

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Accrual Summary

CFD Interest Details Summary By Currency

Settlement CCY	Payment Date	Benchmark Financing	Spread Financing	Compounding / MTM Financing	Total Financing
066831553					
USD	02/03/2025	(8,141.7366)	(1,400.2506)	0.0000	(9,541.9872)
066831553					
AUD	02/04/2025	16,003.4122	(3,786.7421)	0.0000	12,216.6701
HKD	02/04/2025	(49,252.8228)	(68,118.4808)	0.0000	(117,371.3035)
JPY	02/04/2025	40,318.7482	(1,102,270.9962)	0.0000	(1,061,952.2481)
NZD	02/04/2025	2,740.1153	(215.9583)	0.0000	2,524.1570
SGD	02/04/2025	(2,140.7735)	(497.8910)	0.0000	(2,638.6644)
USD	02/04/2025	12,427.6191	(33,852.6498)	0.0000	(21,425.0307)
066831553					
USD	02/07/2025	(8,403.3097)	(205,006.0825)	0.0000	(213,409.3921)

Accrual Detail

CFD Interest Details

Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553																	
AUD																	
Long																	
ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID																	
ANZ.AX	01/09/2025	SDB3263242780	0	5,327	29.0200	152,032.58	154,589.54	0.0000	4.3400	25.00	0.00	(18.0773)	(1.0588)	0.0000	1	(19.1361)	02/04/2025
ANZ.AX	01/09/2025	SDB3263242780	0	32	29.0200	913.28	928.64	0.0000	4.3400	25.00	0.00	(0.1086)	(0.0064)	0.0000	1	(0.1150)	02/04/2025
ANZ.AX	01/09/2025	SDB3263242780	0	10,439	29.0200	297,929.06	302,939.78	0.0000	4.3400	25.00	0.00	(35.4250)	(2.0749)	0.0000	1	(37.4999)	02/04/2025
ANZ.AX	01/09/2025	SDB3263242780	0	6,239	29.0200	178,061.06	181,055.78	0.0000	4.3400	25.00	0.00	(21.1722)	(1.2401)	0.0000	1	(22.4123)	02/04/2025
ANZ.AX	01/08/2025	SDB3263242780	0	5,327	28.8400	152,032.58	153,630.68	0.0000	4.3400	25.00	0.00	(18.0773)	(1.0523)	0.0000	1	(19.1296)	02/04/2025
ANZ.AX	01/08/2025	SDB3263242780	0	32	28.8400	913.28	922.88	0.0000	4.3400	25.00	0.00	(0.1086)	(0.0063)	0.0000	1	(0.1149)	02/04/2025
ANZ.AX	01/08/2025	SDB3263242780	0	10,439	28.8400	297,929.06	301,060.76	0.0000	4.3400	25.00	0.00	(35.4250)	(2.0621)	0.0000	1	(37.4870)	02/04/2025
ANZ.AX	01/08/2025	SDB3263242780	0	24,213	28.8400	691,039.02	698,302.92	0.0000	4.3400	25.00	0.00	(82.1674)	(4.7829)	0.0000	1	(86.9503)	02/04/2025
ANZ.AX	01/07/2025	SDB3263242780	0	5,327	28.8600	152,032.58	153,737.22	0.0000	4.3400	25.00	0.00	(18.0773)	(1.0530)	0.0000	1	(19.1303)	02/04/2025
ANZ.AX	01/07/2025	SDB3263242780	0	32	28.8600	913.28	923.52	0.0000	4.3400	25.00	0.00	(0.1086)	(0.0063)	0.0000	1	(0.1149)	02/04/2025
ANZ.AX	01/07/2025	SDB3263242780	0	10,439	28.8600	297,929.06	301,269.54	0.0000	4.3400	25.00	0.00	(35.4250)	(2.0635)	0.0000	1	(37.4885)	02/04/2025
ANZ.AX	01/07/2025	SDB3263242780	0	24,362	28.8600	695,291.48	703,087.32	0.0000	4.3400	25.00	0.00	(82.6730)	(4.8157)	0.0000	1	(87.4887)	02/04/2025
ANZ.AX	01/06/2025	SDB3263242780	0	5,327	28.5900	152,032.58	152,298.93	0.0000	4.3400	25.00	0.00	(18.0773)	(1.0431)	0.0000	1	(19.1204)	02/04/2025
ANZ.AX	01/06/2025	SDB3263242780	0	32	28.5900	913.28	914.88	0.0000	4.3400	25.00	0.00	(0.1086)	(0.0063)	0.0000	1	(0.1149)	02/04/2025
ANZ.AX	01/06/2025	SDB3263242780	0	10,439	28.5900	297,929.06	298,451.01	0.0000	4.3400	25.00	0.00	(35.4250)	(2.0442)	0.0000	1	(37.4692)	02/04/2025
ANZ.AX	01/06/2025	SDB3263242780	0	29,438	28.5900	840,160.52	841,632.42	0.0000	4.3400	25.00	0.00	(99.8985)	(5.7646)	0.0000	1	(105.6631)	02/04/2025
ANZ.AX	01/03/2025	SDB3263242780	0	5,327	28.5400	152,032.58	152,032.58	0.0000	4.3400	25.00	0.00	(54.2319)	(3.1240)	0.0000	3	(57.3559)	02/04/2025
ANZ.AX	01/03/2025	SDB3263242780	0	32	28.5400	913.28	913.28	0.0000	4.3400	25.00	0.00	(0.3258)	(0.0188)	0.0000	3	(0.3445)	02/04/2025
ANZ.AX	01/03/2025	SDB3263242780	0	10,439	28.5400	297,929.06	297,929.06	0.0000	4.3400	25.00	0.00	(106.2750)	(6.1218)	0.0000	3	(112.3968)	02/04/2025
ANZ.AX	01/03/2025	SDB3263242780	0	29,708	28.5400	847,866.32	847,866.32	0.0000	4.3400	25.00	0.00	(302.4444)	(17.4219)	0.0000	3	(319.8663)	02/04/2025
TOTAL ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID												(963.6317)	(55.7669)	0.0000		(1,019.3986)	
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES																	
APA.AX	01/13/2025	SDB3265201679	0	3,385	6.9200	23,555.38	23,424.20	0.0000	4.3400	25.00	0.00	(2.8008)	(0.1604)	0.0000	1	(2.9613)	02/04/2025
APA.AX	01/10/2025	SDB3265201679	0	4,275	6.8900	29,748.66	29,454.75	0.0000	4.3400	25.00	0.00	(10.6117)	(0.6052)	0.0000	3	(11.2170)	02/04/2025
APA.AX	01/09/2025	SDB3265201679	0	4,275	6.9000	29,748.66	29,497.50	0.0000	4.3400	25.00	0.00	(3.5372)	(0.2020)	0.0000	1	(3.7393)	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES (Cont.)																	
APA.AX	01/08/2025	SDB3265201679	0	4,275	6.9588	29,748.66	29,748.66	0.0000	4.3400	25.00	0.00	(3.5372)	(0.2038)	0.0000	1	(3.7410)	02/04/2025
TOTAL APA GROUP UNITS FULLY PAID FULLY PAID UNITS STAPLED SECURITIES												(20.4870)	(1.1715)	0.0000		(21.6585)	
ASX LIMITED CMN ORDINARY FULLY PAID																	
ASX.AX	01/07/2025	SDB3264983876	0	12	65.2500	784.37	783.00	0.0000	4.3400	25.00	0.00	(0.0933)	(0.0054)	0.0000	1	(0.0986)	02/04/2025
ASX.AX	01/07/2025	SDB3264983876	0	133	65.2500	8,655.64	8,678.25	0.0000	4.3400	25.00	0.00	(1.0292)	(0.0594)	0.0000	1	(1.0886)	02/04/2025
ASX.AX	01/06/2025	SDB3264983876	0	12	65.2700	784.37	783.24	0.0000	4.3400	25.00	0.00	(0.0933)	(0.0054)	0.0000	1	(0.0986)	02/04/2025
ASX.AX	01/06/2025	SDB3264983876	0	133	65.2700	8,655.64	8,680.91	0.0000	4.3400	25.00	0.00	(1.0292)	(0.0595)	0.0000	1	(1.0886)	02/04/2025
ASX.AX	01/03/2025	SDB3264983876	0	133	65.2374	8,655.64	8,676.57	0.0000	4.3400	25.00	0.00	(3.0876)	(0.1783)	0.0000	3	(3.2659)	02/04/2025
TOTAL ASX LIMITED CMN ORDINARY FULLY PAID												(5.3325)	(0.3079)	0.0000		(5.6404)	
BHP GROUP LIMITED CMN ORDINARY FULLY PAID																	
BHP.AX	01/17/2025	SDB3265201687	0	4,083	39.7800	160,129.45	162,421.74	0.0000	4.3373	25.00	0.00	(19.0280)	(1.1125)	0.0000	1	(20.1405)	02/04/2025
BHP.AX	01/17/2025	SDB3265201687	0	20,683	39.7800	801,095.80	822,769.74	0.0000	4.3373	25.00	0.00	(95.1935)	(5.6354)	0.0000	1	(100.8289)	02/04/2025
BHP.AX	01/17/2025	SDB3265201687	0	1,920	39.7800	74,887.55	76,377.60	0.0000	4.3373	25.00	0.00	(8.8988)	(0.5231)	0.0000	1	(9.4220)	02/04/2025
BHP.AX	01/16/2025	SDB3265201687	0	4,083	40.1600	160,129.45	163,973.28	0.0000	4.3400	25.00	0.00	(19.0400)	(1.1231)	0.0000	1	(20.1632)	02/04/2025
BHP.AX	01/16/2025	SDB3265201687	0	20,683	40.1600	801,095.80	830,629.28	0.0000	4.3400	25.00	0.00	(95.2536)	(5.6892)	0.0000	1	(100.9428)	02/04/2025
BHP.AX	01/16/2025	SDB3265201687	0	1,920	40.1600	74,887.55	77,107.20	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5281)	0.0000	1	(9.4326)	02/04/2025
BHP.AX	01/16/2025	SDB3265201687	0	17,964	40.1600	700,666.67	721,434.24	0.0000	4.3400	25.00	0.00	(83.3121)	(4.9413)	0.0000	1	(88.2535)	02/04/2025
BHP.AX	01/15/2025	SDB3265201687	0	4,083	39.5900	160,129.45	161,645.97	0.0000	4.3400	25.00	0.00	(19.0400)	(1.1072)	0.0000	1	(20.1472)	02/04/2025
BHP.AX	01/15/2025	SDB3265201687	0	20,683	39.5900	801,095.80	818,839.97	0.0000	4.3400	25.00	0.00	(95.2536)	(5.6085)	0.0000	1	(100.8621)	02/04/2025
BHP.AX	01/15/2025	SDB3265201687	0	1,920	39.5900	74,887.55	76,012.80	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5206)	0.0000	1	(9.4251)	02/04/2025
BHP.AX	01/15/2025	SDB3265201687	0	24,625	39.5900	960,471.87	974,903.75	0.0000	4.3400	25.00	0.00	(114.2041)	(6.6774)	0.0000	1	(120.8815)	02/04/2025
BHP.AX	01/14/2025	SDB3265201687	0	4,083	39.6800	160,129.45	162,013.44	0.0000	4.3400	25.00	0.00	(19.0400)	(1.1097)	0.0000	1	(20.1497)	02/04/2025
BHP.AX	01/14/2025	SDB3265201687	0	20,683	39.6800	801,095.80	820,701.44	0.0000	4.3400	25.00	0.00	(95.2536)	(5.6212)	0.0000	1	(100.8748)	02/04/2025
BHP.AX	01/14/2025	SDB3265201687	0	1,920	39.6800	74,887.55	76,185.60	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5218)	0.0000	1	(9.4263)	02/04/2025
BHP.AX	01/14/2025	SDB3265201687	0	33,615	39.6800	1,311,117.24	1,333,843.20	0.0000	4.3400	25.00	0.00	(155.8972)	(9.1359)	0.0000	1	(165.0331)	02/04/2025
BHP.AX	01/13/2025	SDB3265201687	0	4,083	39.2700	160,129.45	160,339.41	0.0000	4.3400	25.00	0.00	(19.0400)	(1.0982)	0.0000	1	(20.1383)	02/04/2025
BHP.AX	01/13/2025	SDB3265201687	0	20,683	39.2700	801,095.80	812,221.41	0.0000	4.3400	25.00	0.00	(95.2536)	(5.5632)	0.0000	1	(100.8167)	02/04/2025
BHP.AX	01/13/2025	SDB3265201687	0	1,920	39.2700	74,887.55	75,398.40	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5164)	0.0000	1	(9.4209)	02/04/2025
BHP.AX	01/13/2025	SDB3265201687	0	33,615	39.2700	1,311,117.24	1,320,061.05	0.0000	4.3400	25.00	0.00	(155.8972)	(9.0415)	0.0000	1	(164.9387)	02/04/2025
BHP.AX	01/10/2025	SDB3265201687	0	4,083	39.4000	160,129.45	160,870.20	0.0000	4.3400	25.00	0.00	(57.1201)	(3.3056)	0.0000	3	(60.4257)	02/04/2025
BHP.AX	01/10/2025	SDB3265201687	0	20,683	39.4000	801,095.80	814,910.20	0.0000	4.3400	25.00	0.00	(285.7607)	(16.7447)	0.0000	3	(302.5055)	02/04/2025
BHP.AX	01/10/2025	SDB3265201687	0	1,920	39.4000	74,887.55	75,648.00	0.0000	4.3400	25.00	0.00	(28.7133)	(1.5544)	0.0000	3	(28.2677)	02/04/2025
BHP.AX	01/10/2025	SDB3265201687	0	33,615	39.4000	1,311,117.24	1,324,431.00	0.0000	4.3400	25.00	0.00	(467.6917)	(27.2143)	0.0000	3	(494.9060)	02/04/2025
BHP.AX	01/09/2025	SDB3265201687	0	20,683	38.7000	801,095.80	800,432.10	0.0000	4.3400	25.00	0.00	(95.2536)	(5.4824)	0.0000	1	(100.7360)	02/04/2025
BHP.AX	01/09/2025	SDB3265201687	0	1,920	38.7000	74,887.55	74,304.00	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5089)	0.0000	1	(9.4134)	02/04/2025
BHP.AX	01/09/2025	SDB3265201687	0	33,615	38.7000	1,311,117.24	1,300,900.50	0.0000	4.3400	25.00	0.00	(155.8972)	(8.9103)	0.0000	1	(164.8075)	02/04/2025
BHP.AX	01/08/2025	SDB3265201687	0	1,920	39.0039	74,887.55	74,887.55	0.0000	4.3400	25.00	0.00	(8.9044)	(0.5129)	0.0000	1	(9.4174)	02/04/2025
BHP.AX	01/08/2025	SDB3265201687	0	33,615	39.0039	1,311,117.24	1,311,117.24	0.0000	4.3400	25.00	0.00	(155.8972)	(8.9803)	0.0000	1	(164.8775)	02/04/2025
TOTAL BHP GROUP LIMITED CMN ORDINARY FULLY PAID												(2,387.3661)	(139.2884)	0.0000		(2,526.6544)	
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID																	
CBA.AX	01/17/2025	SDB3265604062	0	4,765	151.2700	724,571.85	720,801.55	0.0000	4.3373	25.00	0.00	(86.1002)	(4.9370)	0.0000	1	(91.0372)	02/04/2025
CBA.AX	01/17/2025	SDB3265604062	0	1,447	151.2700	220,413.96	218,887.69	0.0000	4.3373	25.00	0.00	(26.1916)	(1.4992)	0.0000	1	(27.6908)	02/04/2025
CBA.AX	01/17/2025	SDB3265604062	0	664	151.2700	101,143.65	100,443.28	0.0000	4.3373	25.00	0.00	(12.0188)	(0.6880)	0.0000	1	(12.7068)	02/04/2025
CBA.AX	01/16/2025	SDB3265604062	0	1,447	152.3248	220,413.96	220,413.96	0.0000	4.3400	25.00	0.00	(26.2081)	(1.5097)	0.0000	1	(27.7178)	02/04/2025
CBA.AX	01/16/2025	SDB3265604062	0	664	152.3248	101,143.65	101,143.65	0.0000	4.3400	25.00	0.00	(12.0264)	(0.6928)	0.0000	1	(12.7192)	02/04/2025
CBA.AX	01/07/2025	SDB3264649694	0	8,532	155.0300	1,310,296.13	1,322,715.96	0.0000	4.3400	25.00	0.00	(155.7996)	(9.0597)	0.0000	1	(164.8593)	02/04/2025
CBA.AX	01/07/2025	SDB3264649694	0	1,918	155.0300	293,933.50	297,347.54	0.0000	4.3400	25.00	0.00	(34.9499)	(2.0366)	0.0000	1	(36.9865)	02/04/2025
CBA.AX	01/07/2025	SDB3264649694	0	2,333	155.0300	357,532.25	361,684.99	0.0000	4.3400	25.00	0.00	(42.5121)	(2.4773)	0.0000	1	(44.9893)	02/04/2025
CBA.AX	01/07/2025	SDB3264649694	0	2,995	155.0300	458,983.75	464,314.85	0.0000	4.3400	25.00	0.00	(54.5751)	(3.1802)	0.0000	1	(57.7553)	02/04/2025
CBA.AX	01/06/2025	SDB3264649694	0	8,532	153.5700	1,310,296.13	1,310,259.24	0.0000	4.3400	25.00	0.00	(155.7996)	(8.9744)	0.0000	1	(164.7740)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID (Cont.)																	
CBA.AX	01/06/2025	SDB3264649694	0	1,918	153.5700	293,933.50	294,547.26	0.0000	4.3400	25.00	0.00	(34.9499)	(2.0174)	0.0000	1	(36.9673)	02/04/2025
CBA.AX	01/06/2025	SDB3264649694	0	2,333	153.5700	357,532.25	358,278.81	0.0000	4.3400	25.00	0.00	(42.5121)	(2.4540)	0.0000	1	(44.9660)	02/04/2025
CBA.AX	01/06/2025	SDB3264649694	0	2,995	153.5700	458,983.75	459,942.15	0.0000	4.3400	25.00	0.00	(54.5751)	(3.1503)	0.0000	1	(57.7253)	02/04/2025
CBA.AX	01/03/2025	SDB3264649694	0	1,918	153.2500	293,933.50	293,933.50	0.0000	4.3400	25.00	0.00	(104.8497)	(6.0397)	0.0000	3	(110.8894)	02/04/2025
CBA.AX	01/03/2025	SDB3264649694	0	2,333	153.2500	357,532.25	357,532.25	0.0000	4.3400	25.00	0.00	(127.5362)	(7.3466)	0.0000	3	(134.8827)	02/04/2025
CBA.AX	01/03/2025	SDB3264649694	0	2,995	153.2500	458,983.75	458,983.75	0.0000	4.3400	25.00	0.00	(163.7252)	(9.4312)	0.0000	3	(173.1563)	02/04/2025
TOTAL COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID												(1,134.3293)	(65.4940)	0.0000		(1,199.8234)	
COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID																	
CPU.AX	01/17/2025	SDB3265127414	0	5,907	33.9700	201,345.20	200,660.79	0.0000	4.3373	25.00	0.00	(23.9257)	(1.3744)	0.0000	1	(25.3001)	02/04/2025
CPU.AX	01/17/2025	SDB3265127414	0	11,082	33.9700	372,705.99	376,455.54	0.0000	4.3373	25.00	0.00	(44.2883)	(2.5785)	0.0000	1	(46.8668)	02/04/2025
CPU.AX	01/17/2025	SDB3265127414	0	525	33.9700	17,656.62	17,834.25	0.0000	4.3373	25.00	0.00	(2.0981)	(0.1222)	0.0000	1	(2.2203)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	5,907	34.6500	201,345.20	204,677.55	0.0000	4.3400	25.00	0.00	(23.9408)	(1.4019)	0.0000	1	(25.3427)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	11,082	34.6500	372,705.99	383,991.30	0.0000	4.3400	25.00	0.00	(44.3163)	(2.6301)	0.0000	1	(46.9464)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	650	34.6500	21,860.58	22,522.50	0.0000	4.3400	25.00	0.00	(2.5993)	(0.1543)	0.0000	1	(2.7536)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	549	34.6500	18,491.66	19,022.85	0.0000	4.3400	25.00	0.00	(2.1987)	(0.1303)	0.0000	1	(2.3290)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	2,840	34.6500	99,353.00	98,406.00	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6740)	0.0000	1	(12.4875)	02/04/2025
CPU.AX	01/16/2025	SDB3265127414	0	1,084	34.6500	37,398.00	37,560.60	0.0000	4.3400	25.00	0.00	(4.4468)	(0.2573)	0.0000	1	(4.7040)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	5,907	34.1000	201,345.20	201,428.70	0.0000	4.3400	25.00	0.00	(23.9408)	(1.3796)	0.0000	1	(25.3204)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	11,082	34.1000	372,705.99	377,896.20	0.0000	4.3400	25.00	0.00	(44.3163)	(2.5883)	0.0000	1	(46.9046)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	650	34.1000	21,860.58	22,165.00	0.0000	4.3400	25.00	0.00	(2.5993)	(0.1518)	0.0000	1	(2.7511)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	549	34.1000	18,491.66	18,720.90	0.0000	4.3400	25.00	0.00	(2.1987)	(0.1282)	0.0000	1	(2.3270)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	2,840	34.1000	99,353.00	96,844.00	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6633)	0.0000	1	(12.4768)	02/04/2025
CPU.AX	01/15/2025	SDB3265127414	0	1,084	34.1000	37,398.00	36,964.40	0.0000	4.3400	25.00	0.00	(4.4468)	(0.2532)	0.0000	1	(4.7000)	02/04/2025
CPU.AX	01/14/2025	SDB3265127414	0	11,082	33.6300	372,705.99	372,687.66	0.0000	4.3400	25.00	0.00	(44.3163)	(2.5527)	0.0000	1	(46.8689)	02/04/2025
CPU.AX	01/14/2025	SDB3265127414	0	650	33.6300	21,860.58	21,859.50	0.0000	4.3400	25.00	0.00	(2.5993)	(0.1497)	0.0000	1	(2.7490)	02/04/2025
CPU.AX	01/14/2025	SDB3265127414	0	549	33.6300	18,491.66	18,462.87	0.0000	4.3400	25.00	0.00	(2.1987)	(0.1265)	0.0000	1	(2.3252)	02/04/2025
CPU.AX	01/14/2025	SDB3265127414	0	2,840	33.6300	99,353.00	95,509.20	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6542)	0.0000	1	(12.4677)	02/04/2025
CPU.AX	01/14/2025	SDB3265127414	0	1,084	33.6300	37,398.00	36,454.92	0.0000	4.3400	25.00	0.00	(4.4468)	(0.2497)	0.0000	1	(4.6965)	02/04/2025
CPU.AX	01/13/2025	SDB3265127414	0	549	33.5800	18,491.66	18,435.42	0.0000	4.3400	25.00	0.00	(2.1987)	(0.1263)	0.0000	1	(2.3250)	02/04/2025
CPU.AX	01/13/2025	SDB3265127414	0	2,840	33.5800	99,353.00	95,367.20	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6532)	0.0000	1	(12.4667)	02/04/2025
CPU.AX	01/13/2025	SDB3265127414	0	1,084	33.5800	37,398.00	36,400.72	0.0000	4.3400	25.00	0.00	(4.4468)	(0.2493)	0.0000	1	(4.6961)	02/04/2025
CPU.AX	01/10/2025	SDB3265127414	0	2,840	34.7700	99,353.00	98,746.80	0.0000	4.3400	25.00	0.00	(35.4404)	(2.0290)	0.0000	3	(37.4695)	02/04/2025
CPU.AX	01/10/2025	SDB3265127414	0	1,084	34.7700	37,398.00	37,690.68	0.0000	4.3400	25.00	0.00	(13.3403)	(0.7745)	0.0000	3	(14.1148)	02/04/2025
CPU.AX	01/09/2025	SDB3265127414	0	2,840	35.0900	99,353.00	99,655.60	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6826)	0.0000	1	(12.4961)	02/04/2025
CPU.AX	01/09/2025	SDB3265127414	0	1,126	35.0900	38,847.00	39,511.34	0.0000	4.3400	25.00	0.00	(4.6191)	(0.2706)	0.0000	1	(4.8897)	02/04/2025
CPU.AX	01/08/2025	SDB3265127414	0	2,840	35.0100	99,353.00	99,428.40	0.0000	4.3400	25.00	0.00	(11.8135)	(0.6810)	0.0000	1	(12.4945)	02/04/2025
CPU.AX	01/08/2025	SDB3265127414	0	2,043	35.0100	70,483.50	71,525.43	0.0000	4.3400	25.00	0.00	(8.3808)	(0.4899)	0.0000	1	(8.8707)	02/04/2025
CPU.AX	01/07/2025	SDB3265127414	0	2,043	34.5000	70,483.50	70,483.50	0.0000	4.3400	25.00	0.00	(8.3808)	(0.4828)	0.0000	1	(8.8635)	02/04/2025
TOTAL COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID												(426.5647)	(24.6592)	0.0000		(451.2239)	
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID																	
FMG.AX	01/17/2025	SDB3265201689	0	2,980	18.8400	52,767.96	56,143.20	0.0000	4.3373	25.00	0.00	(6.2704)	(0.3845)	0.0000	1	(6.6549)	02/04/2025
FMG.AX	01/17/2025	SDB3265201689	0	5,852	18.8400	103,623.52	110,251.68	0.0000	4.3373	25.00	0.00	(12.3135)	(0.7551)	0.0000	1	(13.0686)	02/04/2025
FMG.AX	01/17/2025	SDB3265201689	0	3,110	18.8400	54,394.77	58,592.40	0.0000	4.3373	25.00	0.00	(6.4637)	(0.4013)	0.0000	1	(6.8650)	02/04/2025
FMG.AX	01/17/2025	SDB3265201689	0	12,532	18.8400	219,215.82	236,102.88	0.0000	4.3373	25.00	0.00	(26.0492)	(1.6171)	0.0000	1	(27.6664)	02/04/2025
FMG.AX	01/16/2025	SDB3265201689	0	2,980	18.5000	52,767.96	55,130.00	0.0000	4.3400	25.00	0.00	(6.2743)	(0.3776)	0.0000	1	(6.6519)	02/04/2025
FMG.AX	01/16/2025	SDB3265201689	0	5,852	18.5000	103,623.52	108,262.00	0.0000	4.3400	25.00	0.00	(12.3213)	(0.7415)	0.0000	1	(13.0628)	02/04/2025
FMG.AX	01/16/2025	SDB3265201689	0	3,110	18.5000	54,394.77	57,535.00	0.0000	4.3400	25.00	0.00	(6.4678)	(0.3941)	0.0000	1	(6.8618)	02/04/2025
FMG.AX	01/16/2025	SDB3265201689	0	18,298	18.5000	320,077.49	338,513.00	0.0000	4.3400	25.00	0.00	(38.0585)	(2.3186)	0.0000	1	(40.3771)	02/04/2025
FMG.AX	01/16/2025	SDB3265201689	0	15,074	18.5000	273,123.62	278,869.00	0.0000	4.3400	25.00	0.00	(32.4755)	(1.9101)	0.0000	1	(34.3856)	02/04/2025
FMG.AX	01/15/2025	SDB3265201689	0	2,980	17.9800	52,767.96	53,580.40	0.0000	4.3400	25.00	0.00	(6.2743)	(0.3670)	0.0000	1	(6.6413)	02/04/2025
FMG.AX	01/15/2025	SDB3265201689	0	5,852	17.9800	103,623.52	105,218.96	0.0000	4.3400	25.00	0.00	(12.3213)	(0.7207)	0.0000	1	(13.0419)	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID (Cont.)																	
FMG.AX	01/15/2025	SDB3265201689	0	3,110	17.9800	54,394.77	55,917.80	0.0000	4.3400	25.00	0.00	(6.4678)	(0.3830)	0.0000	1	(6.8508)	02/04/2025
FMG.AX	01/15/2025	SDB3265201689	0	18,298	17.9800	320,077.49	328,998.04	0.0000	4.3400	25.00	0.00	(38.0585)	(2.2534)	0.0000	1	(40.3119)	02/04/2025
FMG.AX	01/15/2025	SDB3265201689	0	15,516	17.9800	281,132.15	278,977.68	0.0000	4.3400	25.00	0.00	(33.4278)	(1.9108)	0.0000	1	(35.3386)	02/04/2025
FMG.AX	01/14/2025	SDB3265201689	0	2,980	17.9300	52,767.96	53,431.40	0.0000	4.3400	25.00	0.00	(6.2743)	(0.3660)	0.0000	1	(6.6403)	02/04/2025
FMG.AX	01/14/2025	SDB3265201689	0	5,852	17.9300	103,623.52	104,926.36	0.0000	4.3400	25.00	0.00	(12.3213)	(0.7187)	0.0000	1	(13.0399)	02/04/2025
FMG.AX	01/14/2025	SDB3265201689	0	3,110	17.9300	54,394.77	55,762.30	0.0000	4.3400	25.00	0.00	(6.4678)	(0.3819)	0.0000	1	(6.8497)	02/04/2025
FMG.AX	01/14/2025	SDB3265201689	0	18,298	17.9300	320,077.49	328,083.14	0.0000	4.3400	25.00	0.00	(38.0585)	(2.2471)	0.0000	1	(40.3057)	02/04/2025
FMG.AX	01/14/2025	SDB3265201689	0	15,516	17.9300	281,132.15	278,201.88	0.0000	4.3400	25.00	0.00	(33.4278)	(1.9055)	0.0000	1	(35.3333)	02/04/2025
FMG.AX	01/13/2025	SDB3265201689	0	2,980	17.9100	52,767.96	53,371.80	0.0000	4.3400	25.00	0.00	(6.2743)	(0.3656)	0.0000	1	(6.6399)	02/04/2025
FMG.AX	01/13/2025	SDB3265201689	0	5,852	17.9100	103,623.52	104,809.32	0.0000	4.3400	25.00	0.00	(12.3213)	(0.7179)	0.0000	1	(13.0391)	02/04/2025
FMG.AX	01/13/2025	SDB3265201689	0	3,110	17.9100	54,394.77	55,700.10	0.0000	4.3400	25.00	0.00	(6.4678)	(0.3815)	0.0000	1	(6.8493)	02/04/2025
FMG.AX	01/13/2025	SDB3265201689	0	18,298	17.9100	320,077.49	327,717.18	0.0000	4.3400	25.00	0.00	(38.0585)	(2.2446)	0.0000	1	(40.3032)	02/04/2025
FMG.AX	01/13/2025	SDB3265201689	0	15,516	17.9100	281,132.15	277,891.56	0.0000	4.3400	25.00	0.00	(33.4278)	(1.9034)	0.0000	1	(35.3311)	02/04/2025
FMG.AX	01/10/2025	SDB3265201689	0	3,110	17.5700	54,394.77	54,642.70	0.0000	4.3400	25.00	0.00	(19.4033)	(1.1228)	0.0000	3	(20.5261)	02/04/2025
FMG.AX	01/10/2025	SDB3265201689	0	18,298	17.5700	320,077.49	321,495.86	0.0000	4.3400	25.00	0.00	(114.1756)	(6.6061)	0.0000	3	(120.7817)	02/04/2025
FMG.AX	01/10/2025	SDB3265201689	0	15,516	17.5700	281,132.15	272,616.12	0.0000	4.3400	25.00	0.00	(100.2833)	(5.6017)	0.0000	3	(105.8850)	02/04/2025
FMG.AX	01/09/2025	SDB3265201689	0	18,298	17.2500	320,077.49	315,640.50	0.0000	4.3400	25.00	0.00	(38.0585)	(2.1619)	0.0000	1	(40.2205)	02/04/2025
FMG.AX	01/09/2025	SDB3265201689	0	15,516	17.2500	281,132.15	267,651.00	0.0000	4.3400	25.00	0.00	(33.4278)	(1.8332)	0.0000	1	(35.2610)	02/04/2025
FMG.AX	01/08/2025	SDB3265201689	0	15,516	18.1189	281,132.15	281,132.15	0.0000	4.3400	25.00	0.00	(33.4278)	(1.9256)	0.0000	1	(35.3533)	02/04/2025
FMG.AX	01/06/2025	SDB3264390164	0	284	18.8100	5,183.00	5,342.04	0.0000	4.3400	25.00	0.00	(0.6163)	(0.0366)	0.0000	1	(0.6529)	02/04/2025
FMG.AX	01/06/2025	SDB3264390164	0	1,011	18.8100	18,450.75	19,016.91	0.0000	4.3400	25.00	0.00	(2.1939)	(0.1303)	0.0000	1	(2.3241)	02/04/2025
FMG.AX	01/06/2025	SDB3264390164	0	97	18.8100	1,770.25	1,824.57	0.0000	4.3400	25.00	0.00	(0.2105)	(0.0125)	0.0000	1	(0.2230)	02/04/2025
FMG.AX	01/06/2025	SDB3264390164	0	1,553	18.8100	28,342.25	29,211.93	0.0000	4.3400	25.00	0.00	(3.3700)	(0.2001)	0.0000	1	(3.5701)	02/04/2025
FMG.AX	01/03/2025	SDB3264390164	0	284	18.2500	5,183.00	5,183.00	0.0000	4.3400	25.00	0.00	(1.8488)	(0.1065)	0.0000	3	(1.9553)	02/04/2025
FMG.AX	01/03/2025	SDB3264390164	0	1,011	18.2500	18,450.75	18,450.75	0.0000	4.3400	25.00	0.00	(6.5816)	(0.3791)	0.0000	3	(6.9607)	02/04/2025
FMG.AX	01/03/2025	SDB3264390164	0	97	18.2500	1,770.25	1,770.25	0.0000	4.3400	25.00	0.00	(0.6315)	(0.0364)	0.0000	3	(0.6678)	02/04/2025
FMG.AX	01/03/2025	SDB3264390164	0	1,553	18.2500	28,342.25	28,342.25	0.0000	4.3400	25.00	0.00	(10.1100)	(0.5824)	0.0000	3	(10.6924)	02/04/2025
TOTAL FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID													(800.6819)	(46.5021)	0.0000	(847.1841)	
GOODMAN GROUP STAPLED SECURITIES US PROHIBIT*ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES																	
GMG.AX	01/08/2025	SDB3264390147	0	453	37.1700	16,144.92	16,838.01	0.0000	4.3400	25.00	0.00	(1.9197)	(0.1153)	0.0000	1	(2.0350)	02/04/2025
GMG.AX	01/08/2025	SDB3264390147	0	152	37.1700	5,417.28	5,649.84	0.0000	4.3400	25.00	0.00	(0.6441)	(0.0387)	0.0000	1	(0.6828)	02/04/2025
GMG.AX	01/08/2025	SDB3264390147	0	1,499	37.1700	53,424.36	55,717.83	0.0000	4.3400	25.00	0.00	(6.3524)	(0.3816)	0.0000	1	(6.7340)	02/04/2025
GMG.AX	01/08/2025	SDB3264390147	0	1,159	37.1700	41,306.76	43,080.03	0.0000	4.3400	25.00	0.00	(4.9115)	(0.2951)	0.0000	1	(5.2066)	02/04/2025
GMG.AX	01/07/2025	SDB3264390147	0	453	36.5300	16,144.92	16,548.09	0.0000	4.3400	25.00	0.00	(1.9197)	(0.1133)	0.0000	1	(2.0330)	02/04/2025
GMG.AX	01/07/2025	SDB3264390147	0	152	36.5300	5,417.28	5,552.56	0.0000	4.3400	25.00	0.00	(0.6441)	(0.0380)	0.0000	1	(0.6822)	02/04/2025
GMG.AX	01/07/2025	SDB3264390147	0	1,499	36.5300	53,424.36	54,758.47	0.0000	4.3400	25.00	0.00	(6.3524)	(0.3751)	0.0000	1	(6.7274)	02/04/2025
GMG.AX	01/07/2025	SDB3264390147	0	1,889	36.5300	67,323.96	69,005.17	0.0000	4.3400	25.00	0.00	(8.0051)	(0.4726)	0.0000	1	(8.4777)	02/04/2025
GMG.AX	01/06/2025	SDB3264390147	0	453	36.0300	16,144.92	16,321.59	0.0000	4.3400	25.00	0.00	(1.9197)	(0.1118)	0.0000	1	(2.0315)	02/04/2025
GMG.AX	01/06/2025	SDB3264390147	0	152	36.0300	5,417.28	5,476.56	0.0000	4.3400	25.00	0.00	(0.6441)	(0.0375)	0.0000	1	(0.6816)	02/04/2025
GMG.AX	01/06/2025	SDB3264390147	0	1,499	36.0300	53,424.36	54,008.97	0.0000	4.3400	25.00	0.00	(6.3524)	(0.3699)	0.0000	1	(6.7223)	02/04/2025
GMG.AX	01/06/2025	SDB3264390147	0	1,971	36.0300	70,246.44	71,015.13	0.0000	4.3400	25.00	0.00	(8.3526)	(0.4864)	0.0000	1	(8.8390)	02/04/2025
GMG.AX	01/03/2025	SDB3264390147	0	453	35.6400	16,144.92	16,144.92	0.0000	4.3400	25.00	0.00	(5.7591)	(0.3317)	0.0000	3	(6.0908)	02/04/2025
GMG.AX	01/03/2025	SDB3264390147	0	152	35.6400	5,417.28	5,417.28	0.0000	4.3400	25.00	0.00	(1.9324)	(0.1113)	0.0000	3	(2.0437)	02/04/2025
GMG.AX	01/03/2025	SDB3264390147	0	1,499	35.6400	53,424.36	53,424.36	0.0000	4.3400	25.00	0.00	(19.0571)	(1.0978)	0.0000	3	(20.1549)	02/04/2025
GMG.AX	01/03/2025	SDB3264390147	0	1,971	35.6400	70,246.44	70,246.44	0.0000	4.3400	25.00	0.00	(25.0578)	(1.4434)	0.0000	3	(26.5012)	02/04/2025
TOTAL GOODMAN GROUP STAPLED SECURITIES US PROHIBIT*ED FULLY PAID ORDINARY/UNITS STAPLED SECURITIES													(99.8243)	(5.8197)	0.0000	(105.6439)	
MACQUARIE GROUP LIMITED CMN DEFERRED SETT.																	
MQG.AX	01/10/2025	SDB3262115591	0	403	230.0600	89,324.95	92,714.18	0.0000	4.3400	25.00	0.00	(31.8633)	(1.9051)	0.0000	3	(33.7684)	02/04/2025
MQG.AX	01/10/2025	SDB3262115591	0	26	230.0600	5,762.90	5,981.56	0.0000	4.3400	25.00	0.00	(2.0557)	(0.1229)	0.0000	3	(2.1786)	02/04/2025
MQG.AX	01/10/2025	SDB3262115591	0	24	230.0600	5,319.60	5,521.44	0.0000	4.3400	25.00	0.00	(1.8976)	(0.1135)	0.0000	3	(2.0110)	02/04/2025
MQG.AX	01/09/2025	SDB3262115591	0	403	226.6200	89,324.95	91,327.86	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6255)	0.0000	1	(11.2466)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MACQUARIE GROUP LIMITED CMN DEFERRED SETT. (Cont.)																	
MQG.AX	01/09/2025	SDB3262115591	0	26	226.6200	5,762.90	5,892.12	0.0000	4.3400	25.00	0.00	(0.6852)	(0.0404)	0.0000	1	(0.7256)	02/04/2025
MQG.AX	01/09/2025	SDB3262115591	0	409	226.6200	90,654.85	92,687.58	0.0000	4.3400	25.00	0.00	(10.7792)	(0.6348)	0.0000	1	(11.4141)	02/04/2025
MQG.AX	01/09/2025	SDB3262115591	0	529	226.6200	117,252.85	119,881.98	0.0000	4.3400	25.00	0.00	(13.9418)	(0.8211)	0.0000	1	(14.7630)	02/04/2025
MQG.AX	01/08/2025	SDB3262115591	0	403	224.4700	89,324.95	90,461.41	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6196)	0.0000	1	(11.2407)	02/04/2025
MQG.AX	01/08/2025	SDB3262115591	0	26	224.4700	5,762.90	5,836.22	0.0000	4.3400	25.00	0.00	(0.6852)	(0.0400)	0.0000	1	(0.7252)	02/04/2025
MQG.AX	01/08/2025	SDB3262115591	0	409	224.4700	90,654.85	91,808.23	0.0000	4.3400	25.00	0.00	(10.7792)	(0.6288)	0.0000	1	(11.4081)	02/04/2025
MQG.AX	01/08/2025	SDB3262115591	0	697	224.4700	154,490.05	156,455.59	0.0000	4.3400	25.00	0.00	(18.3695)	(1.0716)	0.0000	1	(19.4411)	02/04/2025
MQG.AX	01/08/2025	SDB3262115591	0	403	224.4700	89,324.95	90,461.41	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6196)	0.0000	1	(11.2407)	02/04/2025
MQG.AX	01/07/2025	SDB3262115591	0	403	223.0900	89,324.95	89,905.27	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6158)	0.0000	1	(11.2369)	02/04/2025
MQG.AX	01/07/2025	SDB3262115591	0	26	223.0900	5,762.90	5,800.34	0.0000	4.3400	25.00	0.00	(0.6852)	(0.0397)	0.0000	1	(0.7250)	02/04/2025
MQG.AX	01/07/2025	SDB3262115591	0	409	223.0900	90,654.85	91,243.81	0.0000	4.3400	25.00	0.00	(10.7792)	(0.6250)	0.0000	1	(11.4042)	02/04/2025
MQG.AX	01/07/2025	SDB3262115591	0	697	223.0900	154,490.05	155,493.73	0.0000	4.3400	25.00	0.00	(18.3695)	(1.0650)	0.0000	1	(19.4345)	02/04/2025
MQG.AX	01/07/2025	SDB3262115591	0	403	223.0900	89,324.95	89,905.27	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6158)	0.0000	1	(11.2369)	02/04/2025
MQG.AX	01/06/2025	SDB3262115591	0	403	221.1600	89,324.95	89,127.48	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6105)	0.0000	1	(11.2316)	02/04/2025
MQG.AX	01/06/2025	SDB3262115591	0	26	221.1600	5,762.90	5,750.16	0.0000	4.3400	25.00	0.00	(0.6852)	(0.0394)	0.0000	1	(0.7246)	02/04/2025
MQG.AX	01/06/2025	SDB3262115591	0	409	221.1600	90,654.85	90,454.44	0.0000	4.3400	25.00	0.00	(10.7792)	(0.6196)	0.0000	1	(11.3988)	02/04/2025
MQG.AX	01/06/2025	SDB3262115591	0	697	221.1600	154,490.05	154,148.52	0.0000	4.3400	25.00	0.00	(18.3695)	(1.0558)	0.0000	1	(19.4253)	02/04/2025
MQG.AX	01/06/2025	SDB3262115591	0	403	221.1600	89,324.95	89,127.48	0.0000	4.3400	25.00	0.00	(10.6211)	(0.6105)	0.0000	1	(11.2316)	02/04/2025
MQG.AX	01/03/2025	SDB3262115591	0	403	221.6500	89,324.95	89,324.95	0.0000	4.3400	25.00	0.00	(31.8633)	(1.8354)	0.0000	3	(33.6988)	02/04/2025
MQG.AX	01/03/2025	SDB3262115591	0	26	221.6500	5,762.90	5,762.90	0.0000	4.3400	25.00	0.00	(2.0557)	(0.1184)	0.0000	3	(2.1741)	02/04/2025
MQG.AX	01/03/2025	SDB3262115591	0	409	221.6500	90,654.85	90,654.85	0.0000	4.3400	25.00	0.00	(32.3377)	(1.8628)	0.0000	3	(34.2005)	02/04/2025
MQG.AX	01/03/2025	SDB3262115591	0	697	221.6500	154,490.05	154,490.05	0.0000	4.3400	25.00	0.00	(55.1085)	(3.1745)	0.0000	3	(58.2830)	02/04/2025
MQG.AX	01/03/2025	SDB3262115591	0	403	221.6500	89,324.95	89,324.95	0.0000	4.3400	25.00	0.00	(31.8633)	(1.8354)	0.0000	3	(33.6988)	02/04/2025
TOTAL MACQUARIE GROUP LIMITED CMN DEFERRED SETT.													(378.3010)	(21.9664)	0.0000	(400.2674)	
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID																	
MPL.AX	01/17/2025	SDB3260121550	0	28,167	3.7300	107,380.04	105,062.91	0.0000	4.3373	25.00	0.00	(12.7599)	(0.7196)	0.0000	1	(13.4795)	02/04/2025
MPL.AX	01/16/2025	SDB3260121550	0	28,167	3.7900	107,380.04	106,752.93	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7312)	0.0000	1	(13.4991)	02/04/2025
MPL.AX	01/15/2025	SDB3260121550	0	28,167	3.7700	107,380.04	106,189.59	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7273)	0.0000	1	(13.4953)	02/04/2025
MPL.AX	01/15/2025	SDB3260121550	0	14,090	3.7700	53,714.80	53,119.30	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3638)	0.0000	1	(6.7507)	02/04/2025
MPL.AX	01/15/2025	SDB3260121550	0	2,988	3.7700	11,340.32	11,264.76	0.0000	4.3400	25.00	0.00	(0.0772)	(0.0348)	0.0000	1	(1.4256)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	28,167	3.8000	107,380.04	107,034.60	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7331)	0.0000	1	(13.5010)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	14,090	3.8000	53,714.80	53,542.00	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3667)	0.0000	1	(6.7536)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	4,918	3.8000	18,665.22	18,688.40	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1280)	0.0000	1	(2.3474)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	270	3.8000	1,023.30	1,026.00	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0070)	0.0000	1	(0.1287)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	671	3.8000	2,543.09	2,549.80	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0175)	0.0000	1	(0.3198)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	1,520	3.8000	5,760.80	5,776.00	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0396)	0.0000	1	(0.7245)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	870	3.8000	3,297.30	3,306.00	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0226)	0.0000	1	(0.4147)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	2,594	3.8000	9,831.26	9,857.20	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0675)	0.0000	1	(1.2365)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	7,419	3.8000	28,118.01	28,192.20	0.0000	4.3400	25.00	0.00	(3.3433)	(0.1931)	0.0000	1	(3.5364)	02/04/2025
MPL.AX	01/14/2025	SDB3260121550	0	1,358	3.8000	5,146.82	5,160.40	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0353)	0.0000	1	(0.6473)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	28,167	3.8300	107,380.04	107,879.61	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7389)	0.0000	1	(13.5068)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	14,090	3.8300	53,714.80	53,964.70	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3696)	0.0000	1	(6.7565)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	4,918	3.8300	18,665.22	18,835.94	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1290)	0.0000	1	(2.3484)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	270	3.8300	1,023.30	1,034.10	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0071)	0.0000	1	(0.1288)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	671	3.8300	2,543.09	2,569.93	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0176)	0.0000	1	(0.3200)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	1,520	3.8300	5,760.80	5,821.60	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0399)	0.0000	1	(0.7249)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	870	3.8300	3,297.30	3,332.10	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0228)	0.0000	1	(0.4149)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	2,594	3.8300	9,831.26	9,935.02	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0680)	0.0000	1	(1.2370)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	18,294	3.8300	69,334.26	70,066.02	0.0000	4.3400	25.00	0.00	(8.2441)	(0.4799)	0.0000	1	(8.7240)	02/04/2025
MPL.AX	01/13/2025	SDB3260121550	0	1,358	3.8300	5,146.82	5,201.14	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0356)	0.0000	1	(0.6476)	02/04/2025
MPL.AX	01/10/2025	SDB3260121550	0	28,167	3.8400	107,380.04	108,161.28	0.0000	4.3400	25.00	0.00	(38.3038)	(2.2225)	0.0000	3	(40.5263)	02/04/2025
MPL.AX	01/10/2025	SDB3260121550	0	14,090	3.8400	53,714.80	54,105.60	0.0000	4.3400	25.00	0.00	(19.1607)	(1.1118)	0.0000	3	(20.2725)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
MPLAX	01/10/2025	SDB3260121550	0	4,918	3.8400	18,665.22	18,885.12	0.0000	4.3400	25.00	0.00	(6.6581)	(0.3881)	0.0000	3	(7.0462)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	270	3.8400	1,023.30	1,036.80	0.0000	4.3400	25.00	0.00	(0.3650)	(0.0213)	0.0000	3	(0.3863)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	671	3.8400	2,543.09	2,576.64	0.0000	4.3400	25.00	0.00	(0.9072)	(0.0529)	0.0000	3	(0.9601)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	1,520	3.8400	5,760.80	5,836.80	0.0000	4.3400	25.00	0.00	(2.0549)	(0.1199)	0.0000	3	(2.1749)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	870	3.8400	3,297.30	3,340.80	0.0000	4.3400	25.00	0.00	(1.1762)	(0.0686)	0.0000	3	(1.2448)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	2,594	3.8400	9,831.26	9,960.96	0.0000	4.3400	25.00	0.00	(3.5069)	(0.2047)	0.0000	3	(3.7116)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	18,294	3.8400	69,334.26	70,248.96	0.0000	4.3400	25.00	0.00	(24.7324)	(1.4435)	0.0000	3	(26.1759)	02/04/2025
MPLAX	01/10/2025	SDB3260121550	0	1,358	3.8400	5,146.82	5,214.72	0.0000	4.3400	25.00	0.00	(1.8358)	(0.1072)	0.0000	3	(1.9431)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	28,167	3.8200	107,380.04	107,597.94	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7370)	0.0000	1	(13.5049)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	14,090	3.8200	53,714.80	53,823.80	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3687)	0.0000	1	(6.7556)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	4,918	3.8200	18,665.22	18,786.76	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1287)	0.0000	1	(2.3480)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	270	3.8200	1,023.30	1,031.40	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0071)	0.0000	1	(0.1287)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	671	3.8200	2,543.09	2,563.22	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0176)	0.0000	1	(0.3199)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	1,520	3.8200	5,760.80	5,806.40	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0398)	0.0000	1	(0.7248)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	870	3.8200	3,297.30	3,323.40	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0228)	0.0000	1	(0.4148)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	2,594	3.8200	9,831.26	9,909.08	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0679)	0.0000	1	(1.2368)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	18,294	3.8200	69,334.26	69,883.08	0.0000	4.3400	25.00	0.00	(8.2441)	(0.4787)	0.0000	1	(8.7228)	02/04/2025
MPLAX	01/09/2025	SDB3260121550	0	1,358	3.8200	5,146.82	5,187.56	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0355)	0.0000	1	(0.6475)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	28,167	3.8200	107,380.04	107,597.94	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7370)	0.0000	1	(13.5049)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	14,090	3.8200	53,714.80	53,823.80	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3687)	0.0000	1	(6.7556)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	4,918	3.8200	18,665.22	18,786.76	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1287)	0.0000	1	(2.3480)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	270	3.8200	1,023.30	1,031.40	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0071)	0.0000	1	(0.1287)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	671	3.8200	2,543.09	2,563.22	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0176)	0.0000	1	(0.3199)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	1,520	3.8200	5,760.80	5,806.40	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0398)	0.0000	1	(0.7248)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	870	3.8200	3,297.30	3,323.40	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0228)	0.0000	1	(0.4148)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	2,594	3.8200	9,831.26	9,909.08	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0679)	0.0000	1	(1.2368)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	18,747	3.8200	71,051.13	71,613.54	0.0000	4.3400	25.00	0.00	(8.4483)	(0.4905)	0.0000	1	(8.9388)	02/04/2025
MPLAX	01/08/2025	SDB3260121550	0	1,358	3.8200	5,146.82	5,187.56	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0355)	0.0000	1	(0.6475)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	28,167	3.8200	107,380.04	107,597.94	0.0000	4.3400	25.00	0.00	(12.7679)	(0.7370)	0.0000	1	(13.5049)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	14,090	3.8200	53,714.80	53,823.80	0.0000	4.3400	25.00	0.00	(6.3869)	(0.3687)	0.0000	1	(6.7556)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	4,918	3.8200	18,665.22	18,786.76	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1287)	0.0000	1	(2.3480)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	270	3.8200	1,023.30	1,031.40	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0071)	0.0000	1	(0.1287)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	671	3.8200	2,543.09	2,563.22	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0176)	0.0000	1	(0.3199)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	1,520	3.8200	5,760.80	5,806.40	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0398)	0.0000	1	(0.7248)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	870	3.8200	3,297.30	3,323.40	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0228)	0.0000	1	(0.4148)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	2,594	3.8200	9,831.26	9,909.08	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0679)	0.0000	1	(1.2368)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	18,747	3.8200	71,051.13	71,613.54	0.0000	4.3400	25.00	0.00	(8.4483)	(0.4905)	0.0000	1	(8.9388)	02/04/2025
MPLAX	01/07/2025	SDB3260121550	0	1,358	3.8200	5,146.82	5,187.56	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0355)	0.0000	1	(0.6475)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	4,918	3.7900	18,665.22	18,639.22	0.0000	4.3400	25.00	0.00	(2.2194)	(0.1277)	0.0000	1	(2.3470)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	270	3.7900	1,023.30	1,023.30	0.0000	4.3400	25.00	0.00	(0.1217)	(0.0070)	0.0000	1	(0.1287)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	671	3.7900	2,543.09	2,543.09	0.0000	4.3400	25.00	0.00	(0.3024)	(0.0174)	0.0000	1	(0.3198)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	1,520	3.7900	5,760.80	5,760.80	0.0000	4.3400	25.00	0.00	(0.6850)	(0.0395)	0.0000	1	(0.7244)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	870	3.7900	3,297.30	3,297.30	0.0000	4.3400	25.00	0.00	(0.3921)	(0.0226)	0.0000	1	(0.4146)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	2,594	3.7900	9,831.26	9,831.26	0.0000	4.3400	25.00	0.00	(1.1690)	(0.0673)	0.0000	1	(1.2363)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	18,747	3.7900	71,051.13	71,051.13	0.0000	4.3400	25.00	0.00	(8.4483)	(0.4867)	0.0000	1	(8.9349)	02/04/2025
MPLAX	01/06/2025	SDB3260121550	0	1,358	3.7900	5,146.82	5,146.82	0.0000	4.3400	25.00	0.00	(0.6120)	(0.0353)	0.0000	1	(0.6472)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	270	3.7900	1,023.30	1,023.30	0.0000	4.3400	25.00	0.00	(0.3650)	(0.0210)	0.0000	3	(0.3861)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	671	3.7900	2,543.09	2,543.09	0.0000	4.3400	25.00	0.00	(0.9072)	(0.0523)	0.0000	3	(0.9584)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	1,520	3.7900	5,760.80	5,760.80	0.0000	4.3400	25.00	0.00	(2.0549)	(0.1184)	0.0000	3	(2.1733)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	870	3.7900	3,297.30	3,297.30	0.0000	4.3400	25.00	0.00	(1.1762)	(0.0678)	0.0000	3	(1.2439)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	2,594	3.7900	9,831.26	9,831.26	0.0000	4.3400	25.00	0.00	(3.5069)	(0.2020)	0.0000	3	(3.7089)	02/04/2025
MPLAX	01/03/2025	SDB3260121550	0	18,747	3.7900	71,051.13	71,051.13	0.0000	4.3400	25.00	0.00	(25.3448)	(1.4600)	0.0000	3	(26.8048)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
MPL.AX	01/03/2025	SDB3260121550	0	1,358	3.7900	5,146.82	5,146.82	0.0000	4.3400	25.00	0.00	(1.8359)	(0.1058)	0.0000	3	(1.9417)	02/04/2025
TOTAL MEDIBANK PRIVATE LIMITED CMN ORDINARY FULLY PAID												(353.8824)	(20.4433)	0.0000		(374.3257)	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES																	
MGR.AX	01/17/2025	SDB3260121552	0	393	1.8900	743.57	742.77	0.0000	4.3373	25.00	0.00	(0.0884)	(0.0051)	0.0000	1	(0.0934)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	9,983	1.8900	18,786.68	18,867.87	0.0000	4.3373	25.00	0.00	(2.2324)	(0.1292)	0.0000	1	(2.3616)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	7,958	1.8900	14,921.25	15,040.62	0.0000	4.3373	25.00	0.00	(1.7731)	(0.1030)	0.0000	1	(1.8761)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	10,956	1.8900	20,542.50	20,706.84	0.0000	4.3373	25.00	0.00	(2.4410)	(0.1418)	0.0000	1	(2.5829)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	2,003	1.8900	3,755.63	3,785.67	0.0000	4.3373	25.00	0.00	(0.4463)	(0.0259)	0.0000	1	(0.4722)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	31,468	1.8900	59,002.50	59,474.52	0.0000	4.3373	25.00	0.00	(7.0112)	(0.4074)	0.0000	1	(7.4186)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	32,087	1.8900	60,163.13	60,644.43	0.0000	4.3373	25.00	0.00	(7.1491)	(0.4154)	0.0000	1	(7.5645)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	12,480	1.8900	23,400.00	23,587.20	0.0000	4.3373	25.00	0.00	(2.7806)	(0.1616)	0.0000	1	(2.9422)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	20,850	1.8900	39,093.75	39,406.50	0.0000	4.3373	25.00	0.00	(4.6455)	(0.2699)	0.0000	1	(4.9154)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	9,616	1.8900	18,030.00	18,174.24	0.0000	4.3373	25.00	0.00	(2.1425)	(0.1245)	0.0000	1	(2.2670)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	6,153	1.8900	11,536.88	11,629.17	0.0000	4.3373	25.00	0.00	(1.3709)	(0.0797)	0.0000	1	(1.4506)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	6,135	1.8900	11,503.13	11,595.15	0.0000	4.3373	25.00	0.00	(1.3669)	(0.0794)	0.0000	1	(1.4463)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	474	1.8900	888.75	895.86	0.0000	4.3373	25.00	0.00	(0.1056)	(0.0061)	0.0000	1	(0.1117)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	3,069	1.8900	5,754.38	5,800.41	0.0000	4.3373	25.00	0.00	(0.6838)	(0.0397)	0.0000	1	(0.7235)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	9,982	1.8900	18,716.25	18,865.98	0.0000	4.3373	25.00	0.00	(2.2240)	(0.1292)	0.0000	1	(2.3533)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	10,906	1.8900	20,448.75	20,612.34	0.0000	4.3373	25.00	0.00	(2.4299)	(0.1412)	0.0000	1	(2.5711)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	1,749	1.8900	3,279.38	3,305.61	0.0000	4.3373	25.00	0.00	(0.3897)	(0.0226)	0.0000	1	(0.4123)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	1,149	1.8900	2,154.38	2,171.61	0.0000	4.3373	25.00	0.00	(0.2560)	(0.0149)	0.0000	1	(0.2709)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	1,570	1.8900	2,943.75	2,967.30	0.0000	4.3373	25.00	0.00	(0.3498)	(0.0203)	0.0000	1	(0.3701)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	210	1.8900	393.75	396.90	0.0000	4.3373	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	3,462	1.8900	6,491.25	6,543.18	0.0000	4.3373	25.00	0.00	(0.7713)	(0.0448)	0.0000	1	(0.8162)	02/04/2025
MGR.AX	01/17/2025	SDB3260121552	0	459	1.8900	860.63	867.51	0.0000	4.3373	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	393	1.8650	743.57	732.95	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0050)	0.0000	1	(0.0934)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	9,983	1.8650	18,786.68	18,618.29	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1275)	0.0000	1	(2.3613)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	7,958	1.8650	14,921.25	14,841.67	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1017)	0.0000	1	(1.8759)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	10,956	1.8650	20,542.50	20,432.94	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1400)	0.0000	1	(2.5825)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	2,003	1.8650	3,755.63	3,735.59	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0256)	0.0000	1	(0.4721)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	31,468	1.8650	59,002.50	58,687.82	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4020)	0.0000	1	(7.4176)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	32,087	1.8650	60,163.13	59,842.25	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4099)	0.0000	1	(7.5635)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	12,480	1.8650	23,400.00	23,275.20	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1594)	0.0000	1	(2.9418)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	20,850	1.8650	39,093.75	38,885.25	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2663)	0.0000	1	(4.9147)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	9,616	1.8650	18,030.00	17,933.84	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1228)	0.0000	1	(2.2667)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	6,153	1.8650	11,536.88	11,475.34	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0786)	0.0000	1	(1.4504)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	6,135	1.8650	11,503.13	11,441.77	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0784)	0.0000	1	(1.4461)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	474	1.8650	888.75	884.01	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0061)	0.0000	1	(0.1117)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	3,069	1.8650	5,754.38	5,723.69	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0392)	0.0000	1	(0.7234)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	9,982	1.8650	18,716.25	18,616.43	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1275)	0.0000	1	(2.3529)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	10,906	1.8650	20,448.75	20,339.69	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1393)	0.0000	1	(2.5708)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	1,749	1.8650	3,279.38	3,261.89	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0223)	0.0000	1	(0.4123)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	1,149	1.8650	2,154.38	2,142.89	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0147)	0.0000	1	(0.2708)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	1,570	1.8650	2,943.75	2,928.05	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0201)	0.0000	1	(0.3701)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	210	1.8650	393.75	391.65	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	3,462	1.8650	6,491.25	6,456.63	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0442)	0.0000	1	(0.8161)	02/04/2025
MGR.AX	01/16/2025	SDB3260121552	0	459	1.8650	860.63	856.03	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR.AX	01/15/2025	SDB3260121552	0	393	1.8300	743.57	719.19	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0049)	0.0000	1	(0.0933)	02/04/2025
MGR.AX	01/15/2025	SDB3260121552	0	9,983	1.8300	18,786.68	18,268.89	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1251)	0.0000	1	(2.3589)	02/04/2025
MGR.AX	01/15/2025	SDB3260121552	0	7,958	1.8300	14,921.25	14,563.14	0.0000	4.3400	25.00	0.00	(1.7742)	(0.0997)	0.0000	1	(1.8739)	02/04/2025
MGR.AX	01/15/2025	SDB3260121552	0	10,956	1.8300	20,542.50	20,049.48	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1373)	0.0000	1	(2.5799)	02/04/2025
MGR.AX	01/15/2025	SDB3260121552	0	2,003	1.8300	3,755.63	3,665.49	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0251)	0.0000	1	(0.4717)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES (Cont.)																	
MGR AX	01/15/2025	SDB3260121552	0	31,468	1.8300	59,002.50	57,586.44	0.0000	4.3400	25.00	0.00	(7.0156)	(0.3944)	0.0000	1	(7.4101)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	32,087	1.8300	60,163.13	58,719.21	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4022)	0.0000	1	(7.5558)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	12,480	1.8300	23,400.00	22,838.40	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1564)	0.0000	1	(2.9388)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	20,850	1.8300	39,093.75	38,155.50	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2613)	0.0000	1	(4.9097)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	9,616	1.8300	18,030.00	17,597.28	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1205)	0.0000	1	(2.2644)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	6,153	1.8300	11,536.88	11,259.99	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0771)	0.0000	1	(1.4489)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	6,135	1.8300	11,503.13	11,227.05	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0769)	0.0000	1	(1.4447)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	474	1.8300	888.75	867.42	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0059)	0.0000	1	(0.1116)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	3,069	1.8300	5,754.38	5,616.27	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0385)	0.0000	1	(0.7227)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	9,982	1.8300	18,716.25	18,267.06	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1251)	0.0000	1	(2.3506)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	10,906	1.8300	20,448.75	19,957.98	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1367)	0.0000	1	(2.5681)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	1,749	1.8300	3,279.38	3,200.67	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0219)	0.0000	1	(0.4119)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	447	1.8300	838.13	818.01	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0056)	0.0000	1	(0.1053)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	1,149	1.8300	2,154.38	2,102.67	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0144)	0.0000	1	(0.2706)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	1,638	1.8300	3,071.25	2,997.54	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0205)	0.0000	1	(0.3857)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	1,570	1.8300	2,943.75	2,873.10	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0197)	0.0000	1	(0.3697)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	1,219	1.8300	2,285.63	2,230.77	0.0000	4.3400	25.00	0.00	(0.2718)	(0.0153)	0.0000	1	(0.2870)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	210	1.8300	393.75	384.30	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0026)	0.0000	1	(0.0495)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	3,462	1.8300	6,491.25	6,335.46	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0434)	0.0000	1	(0.8152)	02/04/2025
MGR AX	01/15/2025	SDB3260121552	0	459	1.8300	860.63	839.97	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0058)	0.0000	1	(0.1081)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	393	1.8700	743.57	734.91	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0050)	0.0000	1	(0.0934)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	9,983	1.8700	18,786.68	18,668.21	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1279)	0.0000	1	(2.3617)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	7,958	1.8700	14,921.25	14,881.46	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1019)	0.0000	1	(1.8761)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	10,956	1.8700	20,542.50	20,487.72	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1403)	0.0000	1	(2.5829)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	2,003	1.8700	3,755.63	3,745.61	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0257)	0.0000	1	(0.4722)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	31,468	1.8700	59,002.50	58,845.16	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4030)	0.0000	1	(7.4187)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	32,087	1.8700	60,163.13	60,002.69	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4110)	0.0000	1	(7.5646)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	12,480	1.8700	23,400.00	23,337.60	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1598)	0.0000	1	(2.9422)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	20,850	1.8700	39,093.75	38,989.50	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2671)	0.0000	1	(4.9155)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	9,616	1.8700	18,030.00	17,981.92	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1232)	0.0000	1	(2.2670)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	6,153	1.8700	11,536.88	11,506.11	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0788)	0.0000	1	(1.4506)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	6,135	1.8700	11,503.13	11,472.45	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0786)	0.0000	1	(1.4463)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	474	1.8700	888.75	886.38	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0061)	0.0000	1	(0.1117)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	3,069	1.8700	5,754.38	5,739.03	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0393)	0.0000	1	(0.7235)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	9,982	1.8700	18,716.25	18,666.34	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1279)	0.0000	1	(2.3533)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	10,906	1.8700	20,448.75	20,394.22	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1397)	0.0000	1	(2.5711)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	1,749	1.8700	3,279.38	3,270.63	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0224)	0.0000	1	(0.4123)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	447	1.8700	838.13	835.89	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0057)	0.0000	1	(0.1054)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	1,149	1.8700	2,154.38	2,148.63	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0147)	0.0000	1	(0.2709)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	1,638	1.8700	3,071.25	3,063.06	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0210)	0.0000	1	(0.3862)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	1,570	1.8700	2,943.75	2,935.90	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0201)	0.0000	1	(0.3701)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	3,818	1.8700	7,158.75	7,139.66	0.0000	4.3400	25.00	0.00	(0.8512)	(0.0489)	0.0000	1	(0.9001)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	210	1.8700	393.75	392.70	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	3,462	1.8700	6,491.25	6,473.94	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0443)	0.0000	1	(0.8162)	02/04/2025
MGR AX	01/14/2025	SDB3260121552	0	459	1.8700	860.63	858.33	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	393	1.8750	743.57	736.88	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0050)	0.0000	1	(0.0935)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	9,983	1.8750	18,786.68	18,718.13	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1282)	0.0000	1	(2.3620)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	7,958	1.8750	14,921.25	14,921.25	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1022)	0.0000	1	(1.8764)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	10,956	1.8750	20,542.50	20,542.50	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1407)	0.0000	1	(2.5833)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	2,003	1.8750	3,755.63	3,755.63	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0257)	0.0000	1	(0.4723)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	31,468	1.8750	59,002.50	59,002.50	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4041)	0.0000	1	(7.4198)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	32,087	1.8750	60,163.13	60,163.13	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4121)	0.0000	1	(7.5657)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	12,480	1.8750	23,400.00	23,400.00	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1603)	0.0000	1	(2.9426)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES (Cont.)																	
MGR AX	01/13/2025	SDB3260121552	0	20,850	1.8750	39,093.75	39,093.75	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2678)	0.0000	1	(4.9162)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	9,616	1.8750	18,030.00	18,030.00	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1235)	0.0000	1	(2.2673)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	6,153	1.8750	11,536.88	11,536.88	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0790)	0.0000	1	(1.4508)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	6,135	1.8750	11,503.13	11,503.13	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0788)	0.0000	1	(1.4466)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	474	1.8750	888.75	888.75	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0061)	0.0000	1	(0.1118)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	3,069	1.8750	5,754.38	5,754.38	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0394)	0.0000	1	(0.7236)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	9,982	1.8750	18,716.25	18,716.25	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1282)	0.0000	1	(2.3536)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	10,906	1.8750	20,448.75	20,448.75	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1401)	0.0000	1	(2.5715)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	1,749	1.8750	3,279.38	3,279.38	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0225)	0.0000	1	(0.4124)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	447	1.8750	838.13	838.13	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0057)	0.0000	1	(0.1054)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	1,149	1.8750	2,154.38	2,154.38	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0148)	0.0000	1	(0.2709)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	1,638	1.8750	3,071.25	3,071.25	0.0000	4.3400	25.00	0.00	(0.3852)	(0.0210)	0.0000	1	(0.3862)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	1,570	1.8750	2,943.75	2,943.75	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0202)	0.0000	1	(0.3702)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	18,441	1.8750	34,576.88	34,576.88	0.0000	4.3400	25.00	0.00	(4.1113)	(0.2368)	0.0000	1	(4.3482)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	210	1.8750	393.75	393.75	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	3,462	1.8750	6,491.25	6,491.25	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0445)	0.0000	1	(0.8163)	02/04/2025
MGR AX	01/13/2025	SDB3260121552	0	459	1.8750	860.63	860.63	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	393	1.9000	743.57	746.70	0.0000	4.3400	25.00	0.00	(0.2652)	(0.0153)	0.0000	3	(0.2806)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	9,983	1.9000	18,786.68	18,967.70	0.0000	4.3400	25.00	0.00	(6.7014)	(0.3897)	0.0000	3	(7.0912)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	7,958	1.9000	14,921.25	15,120.20	0.0000	4.3400	25.00	0.00	(5.3226)	(0.3107)	0.0000	3	(5.6333)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	10,956	1.9000	20,542.50	20,816.40	0.0000	4.3400	25.00	0.00	(7.3278)	(0.4277)	0.0000	3	(7.7555)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	2,003	1.9000	3,755.63	3,805.70	0.0000	4.3400	25.00	0.00	(1.3397)	(0.0782)	0.0000	3	(1.4179)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	31,468	1.9000	59,002.50	59,789.20	0.0000	4.3400	25.00	0.00	(21.0469)	(1.2285)	0.0000	3	(22.2755)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	32,087	1.9000	60,163.13	60,965.30	0.0000	4.3400	25.00	0.00	(21.4609)	(1.2527)	0.0000	3	(22.7136)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	12,480	1.9000	23,400.00	23,712.00	0.0000	4.3400	25.00	0.00	(8.3471)	(0.4872)	0.0000	3	(8.8343)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	20,850	1.9000	39,093.75	39,615.00	0.0000	4.3400	25.00	0.00	(13.9452)	(0.8140)	0.0000	3	(14.7592)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	9,616	1.9000	18,030.00	18,270.40	0.0000	4.3400	25.00	0.00	(6.4315)	(0.3754)	0.0000	3	(6.8069)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	6,153	1.9000	11,536.88	11,690.70	0.0000	4.3400	25.00	0.00	(4.1153)	(0.2402)	0.0000	3	(4.3556)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	6,135	1.9000	11,503.13	11,656.50	0.0000	4.3400	25.00	0.00	(4.1033)	(0.2395)	0.0000	3	(4.3428)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	474	1.9000	888.75	900.60	0.0000	4.3400	25.00	0.00	(0.3170)	(0.0185)	0.0000	3	(0.3355)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	3,069	1.9000	5,754.38	5,831.10	0.0000	4.3400	25.00	0.00	(2.0527)	(0.1198)	0.0000	3	(2.1725)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	9,982	1.9000	18,716.25	18,965.80	0.0000	4.3400	25.00	0.00	(6.6763)	(0.3897)	0.0000	3	(7.0660)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	10,906	1.9000	20,448.75	20,721.40	0.0000	4.3400	25.00	0.00	(7.2943)	(0.4258)	0.0000	3	(7.7201)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	1,749	1.9000	3,279.38	3,323.10	0.0000	4.3400	25.00	0.00	(1.1698)	(0.0683)	0.0000	3	(1.2381)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	447	1.9000	838.13	849.30	0.0000	4.3400	25.00	0.00	(0.2990)	(0.0175)	0.0000	3	(0.3164)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	1,721	1.9000	3,226.88	3,269.90	0.0000	4.3400	25.00	0.00	(1.1511)	(0.0672)	0.0000	3	(1.2183)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	1,149	1.9000	2,154.38	2,183.10	0.0000	4.3400	25.00	0.00	(0.7685)	(0.0449)	0.0000	3	(0.8134)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	1,638	1.9000	3,071.25	3,112.20	0.0000	4.3400	25.00	0.00	(1.0956)	(0.0639)	0.0000	3	(1.1595)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	1,570	1.9000	2,943.75	2,983.00	0.0000	4.3400	25.00	0.00	(1.0501)	(0.0613)	0.0000	3	(1.1114)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	45,200	1.9000	84,750.00	85,880.00	0.0000	4.3400	25.00	0.00	(30.2314)	(1.7647)	0.0000	3	(31.9960)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	4,594	1.9000	8,613.75	8,728.60	0.0000	4.3400	25.00	0.00	(3.0726)	(0.1794)	0.0000	3	(3.2520)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	210	1.9000	393.75	399.00	0.0000	4.3400	25.00	0.00	(0.1405)	(0.0082)	0.0000	3	(0.1487)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	3,462	1.9000	6,491.25	6,577.80	0.0000	4.3400	25.00	0.00	(2.3155)	(0.1352)	0.0000	3	(2.4507)	02/04/2025
MGR AX	01/10/2025	SDB3260121552	0	459	1.9000	860.63	872.10	0.0000	4.3400	25.00	0.00	(0.3070)	(0.0179)	0.0000	3	(0.3249)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	393	1.9050	743.57	748.66	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0051)	0.0000	1	(0.0935)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	9,983	1.9050	18,786.68	19,017.62	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1303)	0.0000	1	(2.3641)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	7,958	1.9050	14,921.25	15,159.99	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1038)	0.0000	1	(1.8780)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	10,956	1.9050	20,542.50	20,871.18	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1430)	0.0000	1	(2.5855)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	2,003	1.9050	3,755.63	3,815.72	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0261)	0.0000	1	(0.4727)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	31,468	1.9050	59,002.50	59,946.54	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4106)	0.0000	1	(7.4262)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	32,087	1.9050	60,163.13	61,125.74	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4187)	0.0000	1	(7.5723)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	12,480	1.9050	23,400.00	23,774.40	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1628)	0.0000	1	(2.9452)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	20,850	1.9050	39,093.75	39,719.25	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2720)	0.0000	1	(4.9205)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES (Cont.)																	
MGR AX	01/09/2025	SDB3260121552	0	9,616	1.9050	18,030.00	18,318.48	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1255)	0.0000	1	(2.2693)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	6,153	1.9050	11,536.88	11,721.47	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0803)	0.0000	1	(1.4521)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	6,135	1.9050	11,503.13	11,687.17	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0800)	0.0000	1	(1.4478)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	474	1.9050	888.75	902.97	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0062)	0.0000	1	(0.1119)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	3,069	1.9050	5,754.38	5,846.44	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0400)	0.0000	1	(0.7243)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	9,982	1.9050	18,716.25	19,015.71	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1302)	0.0000	1	(2.3557)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	10,906	1.9050	20,448.75	20,775.93	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1423)	0.0000	1	(2.5737)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	1,749	1.9050	3,279.38	3,331.84	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0228)	0.0000	1	(0.4128)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	447	1.9050	838.13	851.53	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0058)	0.0000	1	(0.1055)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	1,721	1.9050	3,226.88	3,278.51	0.0000	4.3400	25.00	0.00	(0.3837)	(0.0225)	0.0000	1	(0.4061)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	1,149	1.9050	2,154.38	2,188.84	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0150)	0.0000	1	(0.2712)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	1,638	1.9050	3,071.25	3,120.39	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0214)	0.0000	1	(0.3866)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	1,570	1.9050	2,943.75	2,990.85	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0205)	0.0000	1	(0.3705)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	8,045	1.9050	15,084.38	15,325.73	0.0000	4.3400	25.00	0.00	(1.7936)	(0.1050)	0.0000	1	(1.8986)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	45,200	1.9050	84,750.00	86,106.00	0.0000	4.3400	25.00	0.00	(10.0771)	(0.5898)	0.0000	1	(10.6669)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	10,055	1.9050	18,853.13	19,154.78	0.0000	4.3400	25.00	0.00	(2.2417)	(0.1312)	0.0000	1	(2.3729)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	27,770	1.9050	52,068.75	52,901.85	0.0000	4.3400	25.00	0.00	(6.1912)	(0.3623)	0.0000	1	(6.5535)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	210	1.9050	393.75	400.05	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0496)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	3,462	1.9050	6,491.25	6,595.11	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0452)	0.0000	1	(0.8170)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	459	1.9050	860.63	874.39	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0060)	0.0000	1	(0.1083)	02/04/2025
MGR AX	01/09/2025	SDB3260121552	0	20,956	1.9050	39,292.50	39,921.18	0.0000	4.3400	25.00	0.00	(4.6720)	(0.2734)	0.0000	1	(4.9455)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	393	1.8800	743.57	738.84	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0051)	0.0000	1	(0.0935)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	9,983	1.8800	18,786.68	18,768.04	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1285)	0.0000	1	(2.3624)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	7,958	1.8800	14,921.25	14,961.04	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1025)	0.0000	1	(1.8767)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	10,956	1.8800	20,542.50	20,597.28	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1411)	0.0000	1	(2.5837)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	2,003	1.8800	3,755.63	3,765.64	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0258)	0.0000	1	(0.4724)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	31,468	1.8800	59,002.50	59,159.84	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4052)	0.0000	1	(7.4208)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	32,087	1.8800	60,163.13	60,323.56	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4132)	0.0000	1	(7.5668)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	12,480	1.8800	23,400.00	23,462.40	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1607)	0.0000	1	(2.9431)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	20,850	1.8800	39,093.75	39,198.00	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2685)	0.0000	1	(4.9169)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	9,616	1.8800	18,030.00	18,078.08	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1238)	0.0000	1	(2.2677)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	6,153	1.8800	11,536.88	11,567.64	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0792)	0.0000	1	(1.4510)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	6,135	1.8800	11,503.13	11,533.80	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0790)	0.0000	1	(1.4468)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	474	1.8800	888.75	891.12	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0061)	0.0000	1	(0.1118)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	3,069	1.8800	5,754.38	5,769.72	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0395)	0.0000	1	(0.7237)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	9,982	1.8800	18,716.25	18,766.16	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1285)	0.0000	1	(2.3540)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	10,906	1.8800	20,448.75	20,503.28	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1404)	0.0000	1	(2.5719)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	1,749	1.8800	3,279.38	3,288.12	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0225)	0.0000	1	(0.4125)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	447	1.8800	838.13	840.36	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0058)	0.0000	1	(0.1054)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	1,721	1.8800	3,226.88	3,235.48	0.0000	4.3400	25.00	0.00	(0.3837)	(0.0222)	0.0000	1	(0.4058)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	15,351	1.8800	28,783.13	28,859.88	0.0000	4.3400	25.00	0.00	(3.4224)	(0.1977)	0.0000	1	(3.6201)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	1,149	1.8800	2,154.38	2,160.12	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0148)	0.0000	1	(0.2710)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	1,638	1.8800	3,071.25	3,079.44	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0211)	0.0000	1	(0.3863)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	1,570	1.8800	2,943.75	2,951.60	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0202)	0.0000	1	(0.3702)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	9,385	1.8800	17,596.88	17,643.80	0.0000	4.3400	25.00	0.00	(2.0923)	(0.1208)	0.0000	1	(2.2132)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	45,200	1.8800	84,750.00	84,976.00	0.0000	4.3400	25.00	0.00	(10.0771)	(0.5820)	0.0000	1	(10.6592)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	10,055	1.8800	18,853.13	18,903.40	0.0000	4.3400	25.00	0.00	(2.2417)	(0.1295)	0.0000	1	(2.3712)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	27,770	1.8800	52,068.75	52,207.60	0.0000	4.3400	25.00	0.00	(6.1912)	(0.3576)	0.0000	1	(6.5488)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	210	1.8800	393.75	394.80	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	3,462	1.8800	6,491.25	6,508.56	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0446)	0.0000	1	(0.8164)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	459	1.8800	860.63	862.92	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR AX	01/08/2025	SDB3260121552	0	20,956	1.8800	39,292.50	39,397.28	0.0000	4.3400	25.00	0.00	(4.6720)	(0.2698)	0.0000	1	(4.9419)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	393	1.8950	743.57	744.74	0.0000	4.3400	25.00	0.00	(0.0884)	(0.0051)	0.0000	1	(0.0935)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
06683153 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES (Cont.)																	
MGR AX	01/07/2025	SDB3260121552	0	9,983	1.8950	18,786.68	18,917.78	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1296)	0.0000	1	(2.3634)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	7,958	1.8950	14,921.25	15,080.41	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1033)	0.0000	1	(1.8775)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	10,956	1.8950	20,542.50	20,761.62	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1422)	0.0000	1	(2.5848)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	2,003	1.8950	3,755.63	3,795.68	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0260)	0.0000	1	(0.4726)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	31,468	1.8950	59,002.50	59,631.86	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4084)	0.0000	1	(7.4241)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	32,087	1.8950	60,163.13	60,804.86	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4165)	0.0000	1	(7.5701)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	12,480	1.8950	23,400.00	23,649.60	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1620)	0.0000	1	(2.9443)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	20,850	1.8950	39,093.75	39,510.75	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2706)	0.0000	1	(4.9190)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	9,616	1.8950	18,030.00	18,222.32	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1248)	0.0000	1	(2.2687)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	6,153	1.8950	11,536.88	11,659.93	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0799)	0.0000	1	(1.4516)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	6,135	1.8950	11,503.13	11,625.83	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0796)	0.0000	1	(1.4474)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	474	1.8950	888.75	898.23	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0062)	0.0000	1	(0.1118)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	3,069	1.8950	5,754.38	5,815.76	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0398)	0.0000	1	(0.7241)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	9,982	1.8950	18,716.25	18,915.89	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1296)	0.0000	1	(2.3550)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	10,906	1.8950	20,448.75	20,666.87	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1416)	0.0000	1	(2.5730)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	1,749	1.8950	3,279.38	3,314.36	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0227)	0.0000	1	(0.4126)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	447	1.8950	838.13	847.07	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0058)	0.0000	1	(0.1055)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	1,721	1.8950	3,226.88	3,261.30	0.0000	4.3400	25.00	0.00	(0.3837)	(0.0223)	0.0000	1	(0.4060)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	16,551	1.8950	31,033.13	31,364.15	0.0000	4.3400	25.00	0.00	(3.6900)	(0.2148)	0.0000	1	(3.9048)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	1,149	1.8950	2,154.38	2,177.36	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0149)	0.0000	1	(0.2711)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	1,638	1.8950	3,071.25	3,104.01	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0213)	0.0000	1	(0.3864)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	1,570	1.8950	2,943.75	2,975.15	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0204)	0.0000	1	(0.3704)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	9,385	1.8950	17,596.88	17,784.58	0.0000	4.3400	25.00	0.00	(2.0923)	(0.1218)	0.0000	1	(2.2142)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	45,200	1.8950	84,750.00	85,654.00	0.0000	4.3400	25.00	0.00	(10.0771)	(0.5867)	0.0000	1	(10.6638)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	10,055	1.8950	18,853.13	19,054.22	0.0000	4.3400	25.00	0.00	(2.2417)	(0.1305)	0.0000	1	(2.3722)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	27,770	1.8950	52,068.75	52,624.15	0.0000	4.3400	25.00	0.00	(6.1912)	(0.3604)	0.0000	1	(6.5516)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	210	1.8950	393.75	397.95	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	3,462	1.8950	6,491.25	6,560.49	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0449)	0.0000	1	(0.8168)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	459	1.8950	860.63	869.80	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0060)	0.0000	1	(0.1083)	02/04/2025
MGR AX	01/07/2025	SDB3260121552	0	20,956	1.8950	39,292.50	39,711.62	0.0000	4.3400	25.00	0.00	(4.6720)	(0.2720)	0.0000	1	(4.9440)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	9,983	1.8800	18,786.68	18,768.04	0.0000	4.3400	25.00	0.00	(2.2338)	(0.1285)	0.0000	1	(2.3624)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	7,958	1.8800	14,921.25	14,961.04	0.0000	4.3400	25.00	0.00	(1.7742)	(0.1025)	0.0000	1	(1.8767)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	10,956	1.8800	20,542.50	20,597.28	0.0000	4.3400	25.00	0.00	(2.4426)	(0.1411)	0.0000	1	(2.5837)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	2,003	1.8800	3,755.63	3,765.64	0.0000	4.3400	25.00	0.00	(0.4466)	(0.0258)	0.0000	1	(0.4724)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	31,468	1.8800	59,002.50	59,159.84	0.0000	4.3400	25.00	0.00	(7.0156)	(0.4052)	0.0000	1	(7.4208)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	32,087	1.8800	60,163.13	60,323.56	0.0000	4.3400	25.00	0.00	(7.1536)	(0.4132)	0.0000	1	(7.5668)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	12,480	1.8800	23,400.00	23,462.40	0.0000	4.3400	25.00	0.00	(2.7824)	(0.1607)	0.0000	1	(2.9431)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	20,850	1.8800	39,093.75	39,198.00	0.0000	4.3400	25.00	0.00	(4.6484)	(0.2685)	0.0000	1	(4.9169)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	9,616	1.8800	18,030.00	18,078.08	0.0000	4.3400	25.00	0.00	(2.1438)	(0.1238)	0.0000	1	(2.2677)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	6,153	1.8800	11,536.88	11,567.64	0.0000	4.3400	25.00	0.00	(1.3718)	(0.0792)	0.0000	1	(1.4510)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	6,135	1.8800	11,503.13	11,533.80	0.0000	4.3400	25.00	0.00	(1.3678)	(0.0790)	0.0000	1	(1.4468)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	474	1.8800	888.75	891.12	0.0000	4.3400	25.00	0.00	(0.1057)	(0.0061)	0.0000	1	(0.1118)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	3,069	1.8800	5,754.38	5,769.72	0.0000	4.3400	25.00	0.00	(0.6842)	(0.0395)	0.0000	1	(0.7237)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	9,982	1.8800	18,716.25	18,766.16	0.0000	4.3400	25.00	0.00	(2.2254)	(0.1285)	0.0000	1	(2.3540)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	10,906	1.8800	20,448.75	20,503.28	0.0000	4.3400	25.00	0.00	(2.4314)	(0.1404)	0.0000	1	(2.5719)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	1,749	1.8800	3,279.38	3,288.12	0.0000	4.3400	25.00	0.00	(0.3899)	(0.0225)	0.0000	1	(0.4125)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	447	1.8800	838.13	840.36	0.0000	4.3400	25.00	0.00	(0.0997)	(0.0058)	0.0000	1	(0.1054)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	1,721	1.8800	3,226.88	3,235.48	0.0000	4.3400	25.00	0.00	(0.3837)	(0.0222)	0.0000	1	(0.4058)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	16,551	1.8800	31,033.13	31,115.88	0.0000	4.3400	25.00	0.00	(3.6900)	(0.2131)	0.0000	1	(3.9031)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	1,149	1.8800	2,154.38	2,160.12	0.0000	4.3400	25.00	0.00	(0.2562)	(0.0148)	0.0000	1	(0.2710)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	1,638	1.8800	3,071.25	3,079.44	0.0000	4.3400	25.00	0.00	(0.3652)	(0.0211)	0.0000	1	(0.3863)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	1,570	1.8800	2,943.75	2,951.60	0.0000	4.3400	25.00	0.00	(0.3500)	(0.0202)	0.0000	1	(0.3702)	02/04/2025
MGR AX	01/06/2025	SDB3260121552	0	9,385	1.8800	17,596.88	17,643.80	0.0000	4.3400	25.00	0.00	(2.0923)	(0.1208)	0.0000	1	(2.2132)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES (Cont.)																	
MGR.AX	01/06/2025	SDB3260121552	0	45,200	1.8800	84,750.00	84,976.00	0.0000	4.3400	25.00	0.00	(10.0771)	(0.5820)	0.0000	1	(10.6592)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	10,055	1.8800	18,853.13	18,903.40	0.0000	4.3400	25.00	0.00	(2.2417)	(0.1295)	0.0000	1	(2.3712)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	27,770	1.8800	52,068.75	52,207.60	0.0000	4.3400	25.00	0.00	(6.1912)	(0.3576)	0.0000	1	(6.5488)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	210	1.8800	393.75	394.80	0.0000	4.3400	25.00	0.00	(0.0468)	(0.0027)	0.0000	1	(0.0495)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	3,462	1.8800	6,491.25	6,508.56	0.0000	4.3400	25.00	0.00	(0.7718)	(0.0446)	0.0000	1	(0.8164)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	459	1.8800	860.63	862.92	0.0000	4.3400	25.00	0.00	(0.1023)	(0.0059)	0.0000	1	(0.1082)	02/04/2025
MGR.AX	01/06/2025	SDB3260121552	0	20,956	1.8800	39,292.50	39,397.28	0.0000	4.3400	25.00	0.00	(4.6720)	(0.2698)	0.0000	1	(4.9419)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	7,958	1.8750	14,921.25	14,921.25	0.0000	4.3400	25.00	0.00	(5.3226)	(0.3066)	0.0000	3	(5.6292)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	10,956	1.8750	20,542.50	20,542.50	0.0000	4.3400	25.00	0.00	(7.3278)	(0.4221)	0.0000	3	(7.7499)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	2,003	1.8750	3,755.63	3,755.63	0.0000	4.3400	25.00	0.00	(1.3397)	(0.0772)	0.0000	3	(1.4168)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	31,468	1.8750	59,002.50	59,002.50	0.0000	4.3400	25.00	0.00	(21.0469)	(1.2124)	0.0000	3	(22.2593)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	32,087	1.8750	60,163.13	60,163.13	0.0000	4.3400	25.00	0.00	(21.4609)	(1.2362)	0.0000	3	(22.6972)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	12,480	1.8750	23,400.00	23,400.00	0.0000	4.3400	25.00	0.00	(8.3471)	(0.4808)	0.0000	3	(8.8279)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	20,850	1.8750	39,093.75	39,093.75	0.0000	4.3400	25.00	0.00	(13.9452)	(0.8033)	0.0000	3	(14.7485)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	9,616	1.8750	18,030.00	18,030.00	0.0000	4.3400	25.00	0.00	(6.4315)	(0.3705)	0.0000	3	(6.8020)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	6,153	1.8750	11,536.88	11,536.88	0.0000	4.3400	25.00	0.00	(4.1153)	(0.2371)	0.0000	3	(4.3524)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	6,135	1.8750	11,503.13	11,503.13	0.0000	4.3400	25.00	0.00	(4.1033)	(0.2364)	0.0000	3	(4.3397)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	474	1.8750	888.75	888.75	0.0000	4.3400	25.00	0.00	(0.3170)	(0.0183)	0.0000	3	(0.3353)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	3,069	1.8750	5,754.38	5,754.38	0.0000	4.3400	25.00	0.00	(2.0527)	(0.1182)	0.0000	3	(2.1709)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	9,982	1.8750	18,716.25	18,716.25	0.0000	4.3400	25.00	0.00	(6.6763)	(0.3846)	0.0000	3	(7.0609)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	10,906	1.8750	20,448.75	20,448.75	0.0000	4.3400	25.00	0.00	(7.2943)	(0.4202)	0.0000	3	(7.7145)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	1,749	1.8750	3,279.38	3,279.38	0.0000	4.3400	25.00	0.00	(1.1698)	(0.0674)	0.0000	3	(1.2372)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	447	1.8750	838.13	838.13	0.0000	4.3400	25.00	0.00	(0.2990)	(0.0172)	0.0000	3	(0.3162)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	1,721	1.8750	3,226.88	3,226.88	0.0000	4.3400	25.00	0.00	(1.1511)	(0.0663)	0.0000	3	(1.2174)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	16,551	1.8750	31,033.13	31,033.13	0.0000	4.3400	25.00	0.00	(11.0699)	(0.6377)	0.0000	3	(11.7076)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	1,149	1.8750	2,154.38	2,154.38	0.0000	4.3400	25.00	0.00	(0.7685)	(0.0443)	0.0000	3	(0.8128)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	1,638	1.8750	3,071.25	3,071.25	0.0000	4.3400	25.00	0.00	(1.0956)	(0.0631)	0.0000	3	(1.1587)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	1,570	1.8750	2,943.75	2,943.75	0.0000	4.3400	25.00	0.00	(1.0501)	(0.0605)	0.0000	3	(1.1106)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	9,385	1.8750	17,596.88	17,596.88	0.0000	4.3400	25.00	0.00	(6.2770)	(0.3616)	0.0000	3	(6.6386)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	45,200	1.8750	84,750.00	84,750.00	0.0000	4.3400	25.00	0.00	(30.2314)	(1.7414)	0.0000	3	(31.9728)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	10,055	1.8750	18,853.13	18,853.13	0.0000	4.3400	25.00	0.00	(6.7251)	(0.3874)	0.0000	3	(7.1125)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	27,770	1.8750	52,068.75	52,068.75	0.0000	4.3400	25.00	0.00	(18.5736)	(1.0699)	0.0000	3	(19.6435)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	210	1.8750	393.75	393.75	0.0000	4.3400	25.00	0.00	(0.1405)	(0.0081)	0.0000	3	(0.1485)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	3,462	1.8750	6,491.25	6,491.25	0.0000	4.3400	25.00	0.00	(2.3155)	(0.1334)	0.0000	3	(2.4489)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	459	1.8750	860.63	860.63	0.0000	4.3400	25.00	0.00	(0.3070)	(0.0177)	0.0000	3	(0.3247)	02/04/2025
MGR.AX	01/03/2025	SDB3260121552	0	20,956	1.8750	39,292.50	39,292.50	0.0000	4.3400	25.00	0.00	(14.0161)	(0.8074)	0.0000	3	(14.8235)	02/04/2025
TOTAL MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES												(852.3250)	(49.2828)	0.0000		(901.6078)	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID																	
NWL.AX	01/17/2025	SDB3261588078	0	1,134	26.5800	30,254.94	30,141.72	0.0000	4.3373	25.00	0.00	(3.5952)	(0.2065)	0.0000	1	(3.8016)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	710	26.5800	19,377.35	18,871.80	0.0000	4.3373	25.00	0.00	(2.3026)	(0.1293)	0.0000	1	(2.4319)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	13	26.5800	359.24	345.54	0.0000	4.3373	25.00	0.00	(0.0427)	(0.0024)	0.0000	1	(0.0451)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	33	26.5800	1,006.38	877.14	0.0000	4.3373	25.00	0.00	(0.1196)	(0.0060)	0.0000	1	(0.1256)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	295	26.5800	8,896.55	7,841.10	0.0000	4.3373	25.00	0.00	(1.0572)	(0.0537)	0.0000	1	(1.1109)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	408	26.5800	12,165.85	10,844.64	0.0000	4.3373	25.00	0.00	(1.4457)	(0.0743)	0.0000	1	(1.5199)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	113	26.5800	3,364.58	3,003.54	0.0000	4.3373	25.00	0.00	(0.3998)	(0.0206)	0.0000	1	(0.4204)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	648	26.5800	18,677.57	17,223.84	0.0000	4.3373	25.00	0.00	(2.2194)	(0.1180)	0.0000	1	(2.3374)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	925	26.5800	26,418.30	24,586.50	0.0000	4.3373	25.00	0.00	(3.1393)	(0.1684)	0.0000	1	(3.3077)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,276	26.5800	36,307.16	33,916.08	0.0000	4.3373	25.00	0.00	(4.3143)	(0.2323)	0.0000	1	(4.5466)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	240	26.5800	6,900.00	6,379.20	0.0000	4.3373	25.00	0.00	(0.8199)	(0.0437)	0.0000	1	(0.8636)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	32	26.5800	920.00	850.56	0.0000	4.3373	25.00	0.00	(0.1093)	(0.0058)	0.0000	1	(0.1151)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	321	26.5800	9,228.75	8,532.18	0.0000	4.3373	25.00	0.00	(1.0966)	(0.0584)	0.0000	1	(1.1551)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	263	26.5800	7,561.25	6,990.54	0.0000	4.3373	25.00	0.00	(0.8985)	(0.0479)	0.0000	1	(0.9464)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/17/2025	SDB3261588078	0	62	26.5800	1,782.50	1,647.96	0.0000	4.3373	25.00	0.00	(0.2118)	(0.0113)	0.0000	1	(0.2231)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	548	26.5800	15,755.00	14,565.84	0.0000	4.3373	25.00	0.00	(1.8722)	(0.0998)	0.0000	1	(1.9719)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,039	26.5800	29,871.25	27,616.62	0.0000	4.3373	25.00	0.00	(3.5496)	(0.1892)	0.0000	1	(3.7387)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	137	26.5800	3,938.75	3,641.46	0.0000	4.3373	25.00	0.00	(0.4680)	(0.0249)	0.0000	1	(0.4930)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	328	26.5800	9,430.00	8,718.24	0.0000	4.3373	25.00	0.00	(1.1206)	(0.0597)	0.0000	1	(1.1803)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	2,068	26.5800	59,455.00	54,967.44	0.0000	4.3373	25.00	0.00	(7.0650)	(0.3765)	0.0000	1	(7.4415)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	610	26.5800	17,537.50	16,213.80	0.0000	4.3373	25.00	0.00	(2.0840)	(0.1111)	0.0000	1	(2.1950)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	601	26.5800	17,278.75	15,974.58	0.0000	4.3373	25.00	0.00	(2.0532)	(0.1094)	0.0000	1	(2.1626)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	710	26.5800	20,412.50	18,871.80	0.0000	4.3373	25.00	0.00	(2.4256)	(0.1293)	0.0000	1	(2.5549)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	138	26.5800	3,967.50	3,668.04	0.0000	4.3373	25.00	0.00	(0.4715)	(0.0251)	0.0000	1	(0.4966)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	232	26.5800	6,670.00	6,166.56	0.0000	4.3373	25.00	0.00	(0.7926)	(0.0422)	0.0000	1	(0.8348)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	449	26.5800	12,908.75	11,934.42	0.0000	4.3373	25.00	0.00	(1.5339)	(0.0817)	0.0000	1	(1.6157)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,124	26.5800	32,315.00	29,875.92	0.0000	4.3373	25.00	0.00	(3.8400)	(0.2046)	0.0000	1	(4.0446)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	598	26.5800	17,192.50	15,894.84	0.0000	4.3373	25.00	0.00	(2.0430)	(0.1089)	0.0000	1	(2.1518)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	126	26.5800	3,622.50	3,349.08	0.0000	4.3373	25.00	0.00	(0.4305)	(0.0229)	0.0000	1	(0.4534)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,076	26.5800	30,935.00	28,600.08	0.0000	4.3373	25.00	0.00	(3.6760)	(0.1959)	0.0000	1	(3.8719)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	905	26.5800	26,018.75	24,054.90	0.0000	4.3373	25.00	0.00	(3.0918)	(0.1648)	0.0000	1	(3.2565)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	2,629	26.5800	75,583.75	69,878.82	0.0000	4.3373	25.00	0.00	(8.9815)	(0.4786)	0.0000	1	(9.4602)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	2,389	26.5800	68,683.75	63,499.62	0.0000	4.3373	25.00	0.00	(8.1616)	(0.4349)	0.0000	1	(8.5966)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,145	26.5800	32,918.75	30,434.10	0.0000	4.3373	25.00	0.00	(3.9117)	(0.2085)	0.0000	1	(4.1202)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	730	26.5800	20,987.50	19,403.40	0.0000	4.3373	25.00	0.00	(2.4939)	(0.1329)	0.0000	1	(2.6268)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	433	26.5800	12,448.75	11,509.14	0.0000	4.3373	25.00	0.00	(1.4793)	(0.0788)	0.0000	1	(1.5581)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	2,985	26.5800	85,818.75	79,341.30	0.0000	4.3373	25.00	0.00	(10.1978)	(0.5434)	0.0000	1	(10.7412)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,657	26.5800	47,638.75	44,043.06	0.0000	4.3373	25.00	0.00	(5.6609)	(0.3017)	0.0000	1	(5.9625)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,211	26.5800	34,816.25	32,188.38	0.0000	4.3373	25.00	0.00	(4.1372)	(0.2205)	0.0000	1	(4.3577)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,270	26.5800	36,512.50	33,756.60	0.0000	4.3373	25.00	0.00	(4.3387)	(0.2312)	0.0000	1	(4.5700)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,674	26.5800	48,127.50	44,494.92	0.0000	4.3373	25.00	0.00	(5.7189)	(0.3048)	0.0000	1	(6.0237)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	905	26.5800	26,018.75	24,054.90	0.0000	4.3373	25.00	0.00	(3.0918)	(0.1648)	0.0000	1	(3.2565)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	615	26.5800	17,681.25	16,346.70	0.0000	4.3373	25.00	0.00	(2.1010)	(0.1120)	0.0000	1	(2.2130)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	668	26.5800	19,205.00	17,755.44	0.0000	4.3373	25.00	0.00	(2.2821)	(0.1216)	0.0000	1	(2.4037)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,642	26.5800	47,207.50	43,644.36	0.0000	4.3373	25.00	0.00	(5.6096)	(0.2989)	0.0000	1	(5.9086)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	391	26.5800	11,241.25	10,392.78	0.0000	4.3373	25.00	0.00	(1.3358)	(0.0712)	0.0000	1	(1.4070)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,017	26.5800	29,238.75	27,031.86	0.0000	4.3373	25.00	0.00	(3.4744)	(0.1851)	0.0000	1	(3.6596)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	920	26.5800	26,450.00	24,453.60	0.0000	4.3373	25.00	0.00	(3.1430)	(0.1675)	0.0000	1	(3.3105)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	415	26.5800	11,931.25	11,030.70	0.0000	4.3373	25.00	0.00	(1.4178)	(0.0756)	0.0000	1	(1.4933)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,606	26.5800	46,172.50	42,687.48	0.0000	4.3373	25.00	0.00	(5.4866)	(0.2924)	0.0000	1	(5.7790)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	664	26.5800	19,090.00	17,649.12	0.0000	4.3373	25.00	0.00	(2.2684)	(0.1209)	0.0000	1	(2.3893)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,487	26.5800	42,751.25	39,524.46	0.0000	4.3373	25.00	0.00	(5.0801)	(0.2707)	0.0000	1	(5.3508)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	689	26.5800	19,808.75	18,313.62	0.0000	4.3373	25.00	0.00	(2.3539)	(0.1254)	0.0000	1	(2.4793)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	2,382	26.5800	68,482.50	63,313.56	0.0000	4.3373	25.00	0.00	(8.1377)	(0.4337)	0.0000	1	(8.5714)	02/04/2025
NWL.AX	01/17/2025	SDB3261588078	0	1,081	26.5800	31,078.75	28,732.98	0.0000	4.3373	25.00	0.00	(3.6931)	(0.1968)	0.0000	1	(3.8899)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	710	27.1600	19,377.35	19,283.60	0.0000	4.3400	25.00	0.00	(2.3040)	(0.1321)	0.0000	1	(2.4361)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	13	27.1600	359.24	353.08	0.0000	4.3400	25.00	0.00	(0.0427)	(0.0024)	0.0000	1	(0.0451)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	33	27.1600	1,006.38	896.28	0.0000	4.3400	25.00	0.00	(0.1197)	(0.0061)	0.0000	1	(0.1258)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	295	27.1600	8,896.55	8,012.20	0.0000	4.3400	25.00	0.00	(1.0578)	(0.0549)	0.0000	1	(1.1127)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	408	27.1600	12,165.85	11,081.28	0.0000	4.3400	25.00	0.00	(1.4466)	(0.0759)	0.0000	1	(1.5225)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	113	27.1600	3,364.58	3,069.08	0.0000	4.3400	25.00	0.00	(0.4001)	(0.0210)	0.0000	1	(0.4211)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	648	27.1600	18,677.57	17,599.68	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1205)	0.0000	1	(2.3414)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	925	27.1600	26,418.30	25,123.00	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1721)	0.0000	1	(3.3133)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,276	27.1600	36,307.16	34,656.16	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2374)	0.0000	1	(4.5544)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	240	27.1600	6,900.00	6,518.40	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0446)	0.0000	1	(0.8651)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	32	27.1600	920.00	869.12	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0060)	0.0000	1	(0.1153)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	321	27.1600	9,228.75	8,718.36	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0597)	0.0000	1	(1.1571)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/16/2025	SDB3261588078	0	263	27.1600	7,561.25	7,143.08	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0489)	0.0000	1	(0.9480)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	62	27.1600	1,782.50	1,683.92	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0115)	0.0000	1	(0.2235)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	548	27.1600	15,755.00	14,883.68	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1019)	0.0000	1	(1.9753)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,039	27.1600	29,871.25	28,219.24	0.0000	4.3400	25.00	0.00	(3.5518)	(0.1933)	0.0000	1	(3.7451)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	137	27.1600	3,938.75	3,720.92	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0255)	0.0000	1	(0.4938)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	328	27.1600	9,430.00	8,908.48	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0610)	0.0000	1	(1.1823)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	2,068	27.1600	59,455.00	56,166.88	0.0000	4.3400	25.00	0.00	(7.0694)	(0.3847)	0.0000	1	(7.4541)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	610	27.1600	17,537.50	16,567.60	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1135)	0.0000	1	(2.1988)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	601	27.1600	17,278.75	16,323.16	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1118)	0.0000	1	(2.1663)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	710	27.1600	20,412.50	19,283.60	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1321)	0.0000	1	(2.5592)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	138	27.1600	3,967.50	3,748.08	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0257)	0.0000	1	(0.4974)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	232	27.1600	6,670.00	6,301.12	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0432)	0.0000	1	(0.8362)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	449	27.1600	12,908.75	12,194.84	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0835)	0.0000	1	(1.6184)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,124	27.1600	32,315.00	30,527.84	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2091)	0.0000	1	(4.0515)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	598	27.1600	17,192.50	16,241.68	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1112)	0.0000	1	(2.1555)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	126	27.1600	3,622.50	3,422.16	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0234)	0.0000	1	(0.4542)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,076	27.1600	30,935.00	29,224.16	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2002)	0.0000	1	(3.8785)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	905	27.1600	26,018.75	24,579.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1684)	0.0000	1	(3.2621)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	2,629	27.1600	75,583.75	71,403.64	0.0000	4.3400	25.00	0.00	(8.9872)	(0.4891)	0.0000	1	(9.4763)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	2,389	27.1600	68,683.75	64,885.24	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4444)	0.0000	1	(8.6112)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,145	27.1600	32,918.75	31,098.20	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2130)	0.0000	1	(4.1272)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	730	27.1600	20,987.50	19,826.80	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1358)	0.0000	1	(2.6313)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	433	27.1600	12,448.75	11,760.28	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0805)	0.0000	1	(1.5608)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	2,985	27.1600	85,818.75	81,072.60	0.0000	4.3400	25.00	0.00	(10.2042)	(0.5553)	0.0000	1	(10.7595)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,657	27.1600	47,638.75	45,004.12	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3082)	0.0000	1	(5.9727)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,211	27.1600	34,816.25	32,890.76	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2253)	0.0000	1	(4.3651)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,270	27.1600	36,512.50	34,493.20	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2363)	0.0000	1	(4.5777)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,674	27.1600	48,127.50	45,465.84	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3114)	0.0000	1	(6.0340)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	905	27.1600	26,018.75	24,579.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1684)	0.0000	1	(3.2621)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	615	27.1600	17,681.25	16,703.40	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1144)	0.0000	1	(2.2168)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	668	27.1600	19,205.00	18,142.88	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1243)	0.0000	1	(2.4078)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,642	27.1600	47,207.50	44,596.72	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3055)	0.0000	1	(5.9186)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	391	27.1600	11,241.25	10,619.56	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0727)	0.0000	1	(1.4094)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,017	27.1600	29,238.75	27,621.72	0.0000	4.3400	25.00	0.00	(3.4766)	(0.1892)	0.0000	1	(3.6658)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	920	27.1600	26,450.00	24,987.20	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1711)	0.0000	1	(3.3162)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	415	27.1600	11,931.25	11,271.40	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0772)	0.0000	1	(1.4959)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,606	27.1600	46,172.50	43,618.96	0.0000	4.3400	25.00	0.00	(5.4901)	(0.2988)	0.0000	1	(5.7889)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	664	27.1600	19,090.00	18,034.24	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1235)	0.0000	1	(2.3934)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,487	27.1600	42,751.25	40,386.92	0.0000	4.3400	25.00	0.00	(5.0833)	(0.2766)	0.0000	1	(5.3599)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	689	27.1600	19,808.75	18,713.24	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1282)	0.0000	1	(2.4835)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	2,382	27.1600	68,482.50	64,695.12	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4431)	0.0000	1	(8.5860)	02/04/2025
NWL.AX	01/16/2025	SDB3261588078	0	1,081	27.1600	31,078.75	29,359.96	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2011)	0.0000	1	(3.8965)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	13	27.3600	359.24	355.68	0.0000	4.3400	25.00	0.00	(0.0427)	(0.0024)	0.0000	1	(0.0452)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	33	27.3600	1,006.38	902.88	0.0000	4.3400	25.00	0.00	(0.1197)	(0.0062)	0.0000	1	(0.1258)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	295	27.3600	8,896.55	8,071.20	0.0000	4.3400	25.00	0.00	(1.0578)	(0.0553)	0.0000	1	(1.1131)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	408	27.3600	12,165.85	11,162.88	0.0000	4.3400	25.00	0.00	(1.4466)	(0.0765)	0.0000	1	(1.5230)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	113	27.3600	3,364.58	3,091.68	0.0000	4.3400	25.00	0.00	(0.4001)	(0.0212)	0.0000	1	(0.4212)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	648	27.3600	18,677.57	17,729.28	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1214)	0.0000	1	(2.3423)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	925	27.3600	26,418.30	25,308.00	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1733)	0.0000	1	(3.3146)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,276	27.3600	36,307.16	34,911.36	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2391)	0.0000	1	(4.5562)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	240	27.3600	6,900.00	6,566.40	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0450)	0.0000	1	(0.8654)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	32	27.3600	920.00	875.52	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0060)	0.0000	1	(0.1154)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	321	27.3600	9,228.75	8,782.56	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0602)	0.0000	1	(1.1575)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/15/2025	SDB3261588078	0	263	27.3600	7,561.25	7,195.68	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0493)	0.0000	1	(0.9483)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	62	27.3600	1,782.50	1,696.32	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0116)	0.0000	1	(0.2236)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	548	27.3600	15,755.00	14,993.28	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1027)	0.0000	1	(1.9760)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,039	27.3600	29,871.25	28,427.04	0.0000	4.3400	25.00	0.00	(3.5518)	(0.1947)	0.0000	1	(3.7465)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	137	27.3600	3,938.75	3,748.32	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0257)	0.0000	1	(0.4940)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	328	27.3600	9,430.00	8,974.08	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0615)	0.0000	1	(1.1827)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	2,068	27.3600	59,455.00	56,580.48	0.0000	4.3400	25.00	0.00	(7.0694)	(0.3875)	0.0000	1	(7.4570)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	610	27.3600	17,537.50	16,689.60	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1143)	0.0000	1	(2.1996)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	601	27.3600	17,278.75	16,443.36	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1126)	0.0000	1	(2.1671)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	710	27.3600	20,412.50	19,425.60	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1331)	0.0000	1	(2.5602)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	138	27.3600	3,967.50	3,775.68	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0259)	0.0000	1	(0.4976)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	232	27.3600	6,670.00	6,347.52	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0435)	0.0000	1	(0.8366)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	449	27.3600	12,908.75	12,284.64	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0841)	0.0000	1	(1.6190)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,124	27.3600	32,315.00	30,752.64	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2106)	0.0000	1	(4.0530)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	598	27.3600	17,192.50	16,361.28	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1121)	0.0000	1	(2.1563)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	126	27.3600	3,622.50	3,447.36	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0236)	0.0000	1	(0.4543)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,076	27.3600	30,935.00	29,439.36	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2016)	0.0000	1	(3.8799)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	905	27.3600	26,018.75	24,760.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1696)	0.0000	1	(3.2633)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	2,629	27.3600	75,583.75	71,929.44	0.0000	4.3400	25.00	0.00	(8.9872)	(0.4927)	0.0000	1	(9.4799)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	2,389	27.3600	68,683.75	65,363.04	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4477)	0.0000	1	(8.6145)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,145	27.3600	32,918.75	31,327.20	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2146)	0.0000	1	(4.1287)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	730	27.3600	20,987.50	19,972.80	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1368)	0.0000	1	(2.6323)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	433	27.3600	12,448.75	11,846.88	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0811)	0.0000	1	(1.5614)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	2,985	27.3600	85,818.75	81,669.60	0.0000	4.3400	25.00	0.00	(10.2042)	(0.5594)	0.0000	1	(10.7636)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,657	27.3600	47,638.75	45,335.52	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3105)	0.0000	1	(5.9750)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,211	27.3600	34,816.25	33,132.96	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2269)	0.0000	1	(4.3667)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,270	27.3600	36,512.50	34,747.20	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2380)	0.0000	1	(4.5795)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,674	27.3600	48,127.50	45,800.64	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3137)	0.0000	1	(6.0363)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	905	27.3600	26,018.75	24,760.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1696)	0.0000	1	(3.2633)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	615	27.3600	17,681.25	16,826.40	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1152)	0.0000	1	(2.2176)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	668	27.3600	19,205.00	18,276.48	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1252)	0.0000	1	(2.4087)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,642	27.3600	47,207.50	44,925.12	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3077)	0.0000	1	(5.9209)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	391	27.3600	11,241.25	10,697.76	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0733)	0.0000	1	(1.4099)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,017	27.3600	29,238.75	27,825.12	0.0000	4.3400	25.00	0.00	(3.4766)	(0.1906)	0.0000	1	(3.6672)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	920	27.3600	26,450.00	25,171.20	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1724)	0.0000	1	(3.3174)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	415	27.3600	11,931.25	11,354.40	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0778)	0.0000	1	(1.4964)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,606	27.3600	46,172.50	43,940.16	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3010)	0.0000	1	(5.7911)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	664	27.3600	19,090.00	18,167.04	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1244)	0.0000	1	(2.3943)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,487	27.3600	42,751.25	40,684.32	0.0000	4.3400	25.00	0.00	(5.0833)	(0.2787)	0.0000	1	(5.3620)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	689	27.3600	19,808.75	18,851.04	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1291)	0.0000	1	(2.4845)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	2,382	27.3600	68,482.50	65,171.52	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4464)	0.0000	1	(8.5892)	02/04/2025
NWL.AX	01/15/2025	SDB3261588078	0	1,081	27.3600	31,078.75	29,576.16	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2026)	0.0000	1	(3.8980)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	33	30.3800	1,006.38	1,002.54	0.0000	4.3400	25.00	0.00	(0.1197)	(0.0069)	0.0000	1	(0.1265)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	295	30.3800	8,896.55	8,962.10	0.0000	4.3400	25.00	0.00	(1.0578)	(0.0614)	0.0000	1	(1.1192)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	408	30.3800	12,165.85	12,395.04	0.0000	4.3400	25.00	0.00	(1.4466)	(0.0849)	0.0000	1	(1.5315)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	113	30.3800	3,364.58	3,432.94	0.0000	4.3400	25.00	0.00	(0.4001)	(0.0235)	0.0000	1	(0.4236)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	648	30.3800	18,677.57	19,686.24	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1348)	0.0000	1	(2.3557)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	925	30.3800	26,418.30	28,101.50	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1925)	0.0000	1	(3.3337)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,276	30.3800	36,307.16	38,764.88	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2655)	0.0000	1	(4.5826)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	240	30.3800	6,900.00	7,291.20	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0499)	0.0000	1	(0.8704)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	32	30.3800	920.00	972.16	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0067)	0.0000	1	(0.1161)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	321	30.3800	9,228.75	9,751.98	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0668)	0.0000	1	(1.1641)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	263	30.3800	7,561.25	7,989.94	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0547)	0.0000	1	(0.9538)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/14/2025	SDB3261588078	0	62	30.3800	1,782.50	1,883.56	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0129)	0.0000	1	(0.2248)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	548	30.3800	15,755.00	16,648.24	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1140)	0.0000	1	(1.9874)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,039	30.3800	29,871.25	31,564.82	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2162)	0.0000	1	(3.7680)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	137	30.3800	3,938.75	4,162.06	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0285)	0.0000	1	(0.4968)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	328	30.3800	9,430.00	9,964.64	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0683)	0.0000	1	(1.1895)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	2,068	30.3800	59,455.00	62,825.84	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4303)	0.0000	1	(7.4998)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	610	30.3800	17,537.50	18,531.80	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1269)	0.0000	1	(2.2122)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	601	30.3800	17,278.75	18,258.38	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1251)	0.0000	1	(2.1796)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	710	30.3800	20,412.50	21,569.80	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1477)	0.0000	1	(2.5749)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	138	30.3800	3,967.50	4,192.44	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0287)	0.0000	1	(0.5005)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	232	30.3800	6,670.00	7,048.16	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0483)	0.0000	1	(0.8414)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	449	30.3800	12,908.75	13,640.62	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0934)	0.0000	1	(1.6283)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,124	30.3800	32,315.00	34,147.12	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2339)	0.0000	1	(4.0763)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	598	30.3800	17,192.50	18,167.24	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1244)	0.0000	1	(2.1687)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	126	30.3800	3,622.50	3,827.88	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0262)	0.0000	1	(0.4569)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,076	30.3800	30,935.00	32,688.88	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2239)	0.0000	1	(3.9022)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	905	30.3800	26,018.75	27,493.90	0.0000	4.3400	25.00	0.00	(0.1883)	(0.0337)	0.0000	1	(3.2821)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	2,629	30.3800	75,583.75	79,869.02	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5470)	0.0000	1	(9.5343)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	2,389	30.3800	68,683.75	72,577.82	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4971)	0.0000	1	(8.6639)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,145	30.3800	32,918.75	34,785.10	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2383)	0.0000	1	(4.1524)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	730	30.3800	20,987.50	22,177.40	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1519)	0.0000	1	(2.6474)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	433	30.3800	12,448.75	13,154.54	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0901)	0.0000	1	(1.5703)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	2,985	30.3800	85,818.75	90,684.30	0.0000	4.3400	25.00	0.00	(10.2042)	(0.6211)	0.0000	1	(10.8253)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,657	30.3800	47,638.75	50,339.66	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3448)	0.0000	1	(6.0092)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,211	30.3800	34,816.25	36,790.18	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2520)	0.0000	1	(4.3918)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,270	30.3800	36,512.50	38,582.60	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2643)	0.0000	1	(4.6058)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,674	30.3800	48,127.50	50,856.12	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3483)	0.0000	1	(6.0709)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	905	30.3800	26,018.75	27,493.90	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1883)	0.0000	1	(3.2821)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	615	30.3800	17,681.25	18,683.70	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1280)	0.0000	1	(2.2303)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	668	30.3800	19,205.00	20,293.84	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1390)	0.0000	1	(2.4226)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,642	30.3800	47,207.50	49,883.96	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3417)	0.0000	1	(5.9548)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	391	30.3800	11,241.25	11,878.58	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0814)	0.0000	1	(1.4180)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,017	30.3800	29,238.75	30,896.46	0.0000	4.3400	25.00	0.00	(3.4766)	(0.2116)	0.0000	1	(3.6882)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	920	30.3800	26,450.00	27,949.60	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1914)	0.0000	1	(3.3364)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	415	30.3800	11,931.25	12,607.70	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0864)	0.0000	1	(1.5050)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,606	30.3800	46,172.50	48,790.28	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3342)	0.0000	1	(5.8243)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	664	30.3800	19,090.00	20,172.32	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1382)	0.0000	1	(2.4080)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,487	30.3800	42,751.25	45,175.06	0.0000	4.3400	25.00	0.00	(5.0833)	(0.3094)	0.0000	1	(5.3927)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	689	30.3800	19,808.75	20,931.82	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1434)	0.0000	1	(2.4987)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	2,382	30.3800	68,482.50	72,365.16	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4957)	0.0000	1	(8.6385)	02/04/2025
NWL.AX	01/14/2025	SDB3261588078	0	1,081	30.3800	31,078.75	32,840.78	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2249)	0.0000	1	(3.9203)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	295	30.4100	8,896.55	8,970.95	0.0000	4.3400	25.00	0.00	(1.0578)	(0.0614)	0.0000	1	(1.1193)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	408	30.4100	12,165.85	12,407.28	0.0000	4.3400	25.00	0.00	(1.4466)	(0.0850)	0.0000	1	(1.5316)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	113	30.4100	3,364.58	3,436.33	0.0000	4.3400	25.00	0.00	(0.4001)	(0.0235)	0.0000	1	(0.4236)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	648	30.4100	18,677.57	19,705.68	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1350)	0.0000	1	(2.3558)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	925	30.4100	26,418.30	28,129.25	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1927)	0.0000	1	(3.3339)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,276	30.4100	36,307.16	38,803.16	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2658)	0.0000	1	(4.5828)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	240	30.4100	6,900.00	7,298.40	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0500)	0.0000	1	(0.8704)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	32	30.4100	920.00	973.12	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0067)	0.0000	1	(0.1161)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	321	30.4100	9,228.75	9,761.61	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0669)	0.0000	1	(1.1642)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	263	30.4100	7,561.25	7,997.83	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0548)	0.0000	1	(0.9538)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	62	30.4100	1,782.50	1,885.42	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0129)	0.0000	1	(0.2249)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	548	30.4100	15,755.00	16,664.68	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1141)	0.0000	1	(1.9875)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/13/2025	SDB3261588078	0	1,039	30.4100	29,871.25	31,595.99	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2164)	0.0000	1	(3.7682)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	137	30.4100	3,938.75	4,166.17	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0285)	0.0000	1	(0.4969)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	328	30.4100	9,430.00	9,974.48	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0683)	0.0000	1	(1.1896)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	2,068	30.4100	59,455.00	62,887.88	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4307)	0.0000	1	(7.5002)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	610	30.4100	17,537.50	18,550.10	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1271)	0.0000	1	(2.2123)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	601	30.4100	17,278.75	18,276.41	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1252)	0.0000	1	(2.1797)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	710	30.4100	20,412.50	21,591.10	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1479)	0.0000	1	(2.5750)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	138	30.4100	3,967.50	4,196.58	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0287)	0.0000	1	(0.5005)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	232	30.4100	6,670.00	7,055.12	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0483)	0.0000	1	(0.8414)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	449	30.4100	12,908.75	13,654.09	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0935)	0.0000	1	(1.6284)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,124	30.4100	32,315.00	34,180.84	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2341)	0.0000	1	(4.0765)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	598	30.4100	17,192.50	18,185.18	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1246)	0.0000	1	(2.1688)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	126	30.4100	3,622.50	3,831.66	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0262)	0.0000	1	(0.4570)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,076	30.4100	30,935.00	32,721.16	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2241)	0.0000	1	(3.9024)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	905	30.4100	26,018.75	27,521.05	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1885)	0.0000	1	(3.2822)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	2,629	30.4100	75,583.75	79,947.89	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5476)	0.0000	1	(9.5348)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	2,389	30.4100	68,683.75	72,649.49	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4976)	0.0000	1	(8.6644)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,145	30.4100	32,918.75	34,819.45	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2385)	0.0000	1	(4.1527)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	730	30.4100	20,987.50	22,199.30	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1521)	0.0000	1	(2.6475)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	433	30.4100	12,448.75	13,167.53	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0902)	0.0000	1	(1.5704)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	2,985	30.4100	85,818.75	90,773.85	0.0000	4.3400	25.00	0.00	(10.2042)	(0.6217)	0.0000	1	(10.8259)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,657	30.4100	47,638.75	50,389.37	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3451)	0.0000	1	(6.0096)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,211	30.4100	34,816.25	36,826.51	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2522)	0.0000	1	(4.3920)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,270	30.4100	36,512.50	38,620.70	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2645)	0.0000	1	(4.6060)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,674	30.4100	48,127.50	50,906.34	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3487)	0.0000	1	(6.0712)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	905	30.4100	26,018.75	27,521.05	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1885)	0.0000	1	(3.2822)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	615	30.4100	17,681.25	18,702.15	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1281)	0.0000	1	(2.2305)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	668	30.4100	19,205.00	20,313.88	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1391)	0.0000	1	(2.4227)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,642	30.4100	47,207.50	49,933.22	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3420)	0.0000	1	(5.9552)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	391	30.4100	11,241.25	11,890.31	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0814)	0.0000	1	(1.4181)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,017	30.4100	29,238.75	30,926.97	0.0000	4.3400	25.00	0.00	(3.4766)	(0.2118)	0.0000	1	(3.6884)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	920	30.4100	26,450.00	27,977.20	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1916)	0.0000	1	(3.3366)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	415	30.4100	11,931.25	12,620.15	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0864)	0.0000	1	(1.5051)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,606	30.4100	46,172.50	48,838.46	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3345)	0.0000	1	(5.8246)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	664	30.4100	19,090.00	20,192.24	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1383)	0.0000	1	(2.4082)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,487	30.4100	42,751.25	45,219.67	0.0000	4.3400	25.00	0.00	(5.0833)	(0.3097)	0.0000	1	(5.3930)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	689	30.4100	19,808.75	20,952.49	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1435)	0.0000	1	(2.4989)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	2,382	30.4100	68,482.50	72,436.62	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4961)	0.0000	1	(8.6390)	02/04/2025
NWL.AX	01/13/2025	SDB3261588078	0	1,081	30.4100	31,078.75	32,873.21	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2252)	0.0000	1	(3.9206)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	408	29.7700	12,165.85	12,146.16	0.0000	4.3400	25.00	0.00	(4.3397)	(0.2496)	0.0000	3	(4.5893)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	113	29.7700	3,364.58	3,364.01	0.0000	4.3400	25.00	0.00	(1.2002)	(0.0691)	0.0000	3	(1.2693)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	648	29.7700	18,677.57	19,290.96	0.0000	4.3400	25.00	0.00	(6.6625)	(0.3964)	0.0000	3	(7.0589)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	925	29.7700	26,418.30	27,537.25	0.0000	4.3400	25.00	0.00	(9.4237)	(0.5658)	0.0000	3	(9.9896)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,276	29.7700	36,307.16	37,986.52	0.0000	4.3400	25.00	0.00	(12.9512)	(0.7805)	0.0000	3	(13.7318)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	240	29.7700	6,900.00	7,144.80	0.0000	4.3400	25.00	0.00	(2.4613)	(0.1468)	0.0000	3	(2.6081)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	32	29.7700	920.00	952.64	0.0000	4.3400	25.00	0.00	(0.3282)	(0.0196)	0.0000	3	(0.3478)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	321	29.7700	9,228.75	9,556.17	0.0000	4.3400	25.00	0.00	(3.2920)	(0.1964)	0.0000	3	(3.4884)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	263	29.7700	7,561.25	7,829.51	0.0000	4.3400	25.00	0.00	(2.6972)	(0.1609)	0.0000	3	(2.8581)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	62	29.7700	1,782.50	1,845.74	0.0000	4.3400	25.00	0.00	(0.6358)	(0.0379)	0.0000	3	(0.6738)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	548	29.7700	15,755.00	16,313.96	0.0000	4.3400	25.00	0.00	(5.6200)	(0.3352)	0.0000	3	(5.9552)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,039	29.7700	29,871.25	30,931.03	0.0000	4.3400	25.00	0.00	(10.6554)	(0.6356)	0.0000	3	(11.2910)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	137	29.7700	3,938.75	4,078.49	0.0000	4.3400	25.00	0.00	(1.4050)	(0.0838)	0.0000	3	(1.4888)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	328	29.7700	9,430.00	9,764.56	0.0000	4.3400	25.00	0.00	(3.3638)	(0.2006)	0.0000	3	(3.5644)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/10/2025	SDB3261588078	0	2,068	29.7700	59,455.00	61,564.36	0.0000	4.3400	25.00	0.00	(21.2083)	(1.2650)	0.0000	3	(22.4734)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	610	29.7700	17,537.50	18,159.70	0.0000	4.3400	25.00	0.00	(6.2558)	(0.3731)	0.0000	3	(6.6290)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	601	29.7700	17,278.75	17,891.77	0.0000	4.3400	25.00	0.00	(6.1635)	(0.3676)	0.0000	3	(6.5312)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	710	29.7700	20,412.50	21,136.70	0.0000	4.3400	25.00	0.00	(7.2814)	(0.4343)	0.0000	3	(7.7157)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	138	29.7700	3,967.50	4,108.26	0.0000	4.3400	25.00	0.00	(1.4153)	(0.0844)	0.0000	3	(1.4997)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	232	29.7700	6,670.00	6,906.64	0.0000	4.3400	25.00	0.00	(2.3793)	(0.1419)	0.0000	3	(2.5212)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	449	29.7700	12,908.75	13,366.73	0.0000	4.3400	25.00	0.00	(4.6047)	(0.2747)	0.0000	3	(4.8794)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,124	29.7700	32,315.00	33,461.48	0.0000	4.3400	25.00	0.00	(11.5272)	(0.6876)	0.0000	3	(12.2147)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	598	29.7700	17,192.50	17,802.46	0.0000	4.3400	25.00	0.00	(6.1328)	(0.3658)	0.0000	3	(6.4986)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	126	29.7700	3,622.50	3,751.02	0.0000	4.3400	25.00	0.00	(1.2922)	(0.0771)	0.0000	3	(1.3693)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,076	29.7700	30,935.00	32,032.52	0.0000	4.3400	25.00	0.00	(11.0349)	(0.6582)	0.0000	3	(11.6931)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	905	29.7700	26,018.75	26,941.85	0.0000	4.3400	25.00	0.00	(9.2812)	(0.5536)	0.0000	3	(9.8348)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	2,629	29.7700	75,583.75	78,265.33	0.0000	4.3400	25.00	0.00	(26.9617)	(1.6082)	0.0000	3	(28.5698)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	2,389	29.7700	68,683.75	71,120.53	0.0000	4.3400	25.00	0.00	(24.5003)	(1.4614)	0.0000	3	(25.9617)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,145	29.7700	32,918.75	34,086.65	0.0000	4.3400	25.00	0.00	(11.7425)	(0.7004)	0.0000	3	(12.4429)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	730	29.7700	20,987.50	21,732.10	0.0000	4.3400	25.00	0.00	(7.4865)	(0.4466)	0.0000	3	(7.9330)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	433	29.7700	12,448.75	12,890.41	0.0000	4.3400	25.00	0.00	(4.4406)	(0.2649)	0.0000	3	(4.7055)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	2,985	29.7700	85,818.75	88,863.45	0.0000	4.3400	25.00	0.00	(30.6126)	(1.8260)	0.0000	3	(32.4386)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,657	29.7700	47,638.75	49,328.89	0.0000	4.3400	25.00	0.00	(16.9933)	(1.0136)	0.0000	3	(18.0069)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,211	29.7700	34,816.25	36,051.47	0.0000	4.3400	25.00	0.00	(12.4194)	(0.7408)	0.0000	3	(13.1602)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,270	29.7700	36,512.50	37,807.90	0.0000	4.3400	25.00	0.00	(13.0245)	(0.7769)	0.0000	3	(13.8013)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,674	29.7700	48,127.50	49,834.98	0.0000	4.3400	25.00	0.00	(17.1677)	(1.0240)	0.0000	3	(18.1917)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	905	29.7700	26,018.75	26,941.85	0.0000	4.3400	25.00	0.00	(9.2812)	(0.5536)	0.0000	3	(9.8348)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	615	29.7700	17,681.25	18,308.55	0.0000	4.3400	25.00	0.00	(6.3071)	(0.3762)	0.0000	3	(6.6833)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	668	29.7700	19,205.00	19,886.36	0.0000	4.3400	25.00	0.00	(6.8507)	(0.4086)	0.0000	3	(7.2593)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,642	29.7700	47,207.50	48,882.34	0.0000	4.3400	25.00	0.00	(16.8395)	(1.0044)	0.0000	3	(17.8439)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	391	29.7700	11,241.25	11,640.07	0.0000	4.3400	25.00	0.00	(4.0099)	(0.2392)	0.0000	3	(4.2491)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,017	29.7700	29,238.75	30,276.09	0.0000	4.3400	25.00	0.00	(10.4298)	(0.6221)	0.0000	3	(11.0519)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	920	29.7700	26,450.00	27,388.40	0.0000	4.3400	25.00	0.00	(9.4350)	(0.5628)	0.0000	3	(9.9978)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	415	29.7700	11,931.25	12,354.55	0.0000	4.3400	25.00	0.00	(4.2560)	(0.2539)	0.0000	3	(4.5099)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,606	29.7700	46,172.50	47,810.62	0.0000	4.3400	25.00	0.00	(16.4703)	(0.9824)	0.0000	3	(17.4527)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	664	29.7700	19,090.00	19,767.28	0.0000	4.3400	25.00	0.00	(6.8096)	(0.4062)	0.0000	3	(7.2158)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,487	29.7700	42,751.25	44,267.99	0.0000	4.3400	25.00	0.00	(15.2499)	(0.9096)	0.0000	3	(16.1595)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	689	29.7700	19,808.75	20,511.53	0.0000	4.3400	25.00	0.00	(7.0660)	(0.4215)	0.0000	3	(7.4875)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	2,382	29.7700	68,482.50	70,912.14	0.0000	4.3400	25.00	0.00	(24.4286)	(1.4571)	0.0000	3	(25.8857)	02/04/2025
NWL.AX	01/10/2025	SDB3261588078	0	1,081	29.7700	31,078.75	32,181.37	0.0000	4.3400	25.00	0.00	(11.0862)	(0.6613)	0.0000	3	(11.7474)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	113	29.8800	3,364.58	3,376.44	0.0000	4.3400	25.00	0.00	(0.4001)	(0.0231)	0.0000	1	(0.4232)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	648	29.8800	18,677.57	19,362.24	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1326)	0.0000	1	(2.3535)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	925	29.8800	26,418.30	27,639.00	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1893)	0.0000	1	(3.3306)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,276	29.8800	36,307.16	38,126.88	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2611)	0.0000	1	(4.5782)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	240	29.8800	6,900.00	7,171.20	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0491)	0.0000	1	(0.8696)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	32	29.8800	920.00	956.16	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0065)	0.0000	1	(0.1159)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	321	29.8800	9,228.75	9,591.48	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0657)	0.0000	1	(1.1630)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	263	29.8800	7,561.25	7,858.44	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0538)	0.0000	1	(0.9529)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	62	29.8800	1,782.50	1,852.56	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0127)	0.0000	1	(0.2246)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	548	29.8800	15,755.00	16,374.24	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1122)	0.0000	1	(1.9855)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,039	29.8800	29,871.25	31,045.32	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2126)	0.0000	1	(3.7645)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	137	29.8800	3,938.75	4,093.56	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0280)	0.0000	1	(0.4964)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	328	29.8800	9,430.00	9,800.64	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0671)	0.0000	1	(1.1884)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	2,068	29.8800	59,455.00	61,791.84	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4232)	0.0000	1	(7.4927)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	610	29.8800	17,537.50	18,226.80	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1248)	0.0000	1	(2.2101)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	601	29.8800	17,278.75	17,957.88	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1230)	0.0000	1	(2.1775)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	710	29.8800	20,412.50	21,214.80	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1453)	0.0000	1	(2.5724)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/09/2025	SDB3261588078	0	138	29.8800	3,967.50	4,123.44	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0282)	0.0000	1	(0.5000)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	232	29.8800	6,670.00	6,932.16	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0475)	0.0000	1	(0.8406)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	449	29.8800	12,908.75	13,416.12	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0919)	0.0000	1	(1.6268)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,124	29.8800	32,315.00	33,585.12	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2300)	0.0000	1	(4.0724)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	598	29.8800	17,192.50	17,868.24	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1224)	0.0000	1	(2.1666)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	126	29.8800	3,622.50	3,764.88	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0258)	0.0000	1	(0.4565)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,076	29.8800	30,935.00	32,150.88	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2202)	0.0000	1	(3.8985)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	905	29.8800	26,018.75	27,041.40	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1852)	0.0000	1	(3.2790)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	2,629	29.8800	75,583.75	78,554.52	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5380)	0.0000	1	(9.5253)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	2,389	29.8800	68,683.75	71,383.32	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4889)	0.0000	1	(8.6557)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,145	29.8800	32,918.75	34,212.60	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2343)	0.0000	1	(4.1485)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	730	29.8800	20,987.50	21,812.40	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1494)	0.0000	1	(2.6449)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	433	29.8800	12,448.75	12,938.04	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0886)	0.0000	1	(1.5688)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	2,985	29.8800	85,818.75	89,191.80	0.0000	4.3400	25.00	0.00	(10.2042)	(0.6109)	0.0000	1	(10.8151)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,657	29.8800	47,638.75	49,511.16	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3391)	0.0000	1	(6.0036)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,211	29.8800	34,816.25	36,184.68	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2478)	0.0000	1	(4.3876)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,270	29.8800	36,512.50	37,947.60	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2599)	0.0000	1	(4.6014)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,674	29.8800	48,127.50	50,019.12	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3426)	0.0000	1	(6.0652)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	905	29.8800	26,018.75	27,041.40	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1852)	0.0000	1	(3.2790)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	615	29.8800	17,681.25	18,376.20	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1259)	0.0000	1	(2.2282)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	668	29.8800	19,205.00	19,959.84	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1367)	0.0000	1	(2.4203)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,642	29.8800	47,207.50	49,062.96	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3360)	0.0000	1	(5.9492)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	391	29.8800	11,241.25	11,683.08	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0800)	0.0000	1	(1.4167)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,017	29.8800	29,238.75	30,387.96	0.0000	4.3400	25.00	0.00	(3.4766)	(0.2081)	0.0000	1	(3.6847)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	920	29.8800	26,450.00	27,489.60	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1883)	0.0000	1	(3.3333)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	415	29.8800	11,931.25	12,400.20	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0849)	0.0000	1	(1.5036)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,606	29.8800	46,172.50	47,987.28	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3287)	0.0000	1	(5.8188)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	664	29.8800	19,090.00	19,840.32	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1359)	0.0000	1	(2.4058)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,487	29.8800	42,751.25	44,431.56	0.0000	4.3400	25.00	0.00	(5.0833)	(0.3043)	0.0000	1	(5.3876)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	689	29.8800	19,808.75	20,587.32	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1410)	0.0000	1	(2.4964)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	2,382	29.8800	68,482.50	71,174.16	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4875)	0.0000	1	(8.6303)	02/04/2025
NWL.AX	01/09/2025	SDB3261588078	0	1,081	29.8800	31,078.75	32,300.28	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2212)	0.0000	1	(3.9166)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	648	28.9000	18,677.57	18,727.20	0.0000	4.3400	25.00	0.00	(2.2208)	(0.1283)	0.0000	1	(2.3491)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	925	28.9000	26,418.30	26,732.50	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1831)	0.0000	1	(3.3243)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,276	28.9000	36,307.16	36,876.40	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2526)	0.0000	1	(4.5696)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	240	28.9000	6,900.00	6,936.00	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0475)	0.0000	1	(0.8679)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	32	28.9000	920.00	924.80	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0063)	0.0000	1	(0.1157)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	321	28.9000	9,228.75	9,276.90	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0635)	0.0000	1	(1.1609)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	263	28.9000	7,561.25	7,600.70	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0521)	0.0000	1	(0.9511)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	62	28.9000	1,782.50	1,791.80	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0123)	0.0000	1	(0.2242)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	548	28.9000	15,755.00	15,837.20	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1085)	0.0000	1	(1.9818)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,039	28.9000	29,871.25	30,027.10	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2057)	0.0000	1	(3.7575)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	137	28.9000	3,938.75	3,959.30	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0271)	0.0000	1	(0.4955)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	328	28.9000	9,430.00	9,479.20	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0649)	0.0000	1	(1.1862)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	2,068	28.9000	59,455.00	59,765.20	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4094)	0.0000	1	(7.4788)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	610	28.9000	17,537.50	17,629.00	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1207)	0.0000	1	(2.2060)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	601	28.9000	17,278.75	17,368.90	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1190)	0.0000	1	(2.1735)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	710	28.9000	20,412.50	20,519.00	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1405)	0.0000	1	(2.5677)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	138	28.9000	3,967.50	3,988.20	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0273)	0.0000	1	(0.4991)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	232	28.9000	6,670.00	6,704.80	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0459)	0.0000	1	(0.8390)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	449	28.9000	12,908.75	12,976.10	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0889)	0.0000	1	(1.6238)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,124	28.9000	32,315.00	32,483.60	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2225)	0.0000	1	(4.0649)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	598	28.9000	17,192.50	17,282.20	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1184)	0.0000	1	(2.1626)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/08/2025	SDB3261588078	0	126	28.9000	3,622.50	3,641.40	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0249)	0.0000	1	(0.4557)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,076	28.9000	30,935.00	31,096.40	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2130)	0.0000	1	(3.8913)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	905	28.9000	26,018.75	26,154.50	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1791)	0.0000	1	(3.2729)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	2,629	28.9000	75,583.75	75,978.10	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5204)	0.0000	1	(9.5076)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	2,389	28.9000	68,683.75	69,042.10	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4729)	0.0000	1	(8.6397)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,145	28.9000	32,918.75	33,090.50	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2266)	0.0000	1	(4.1408)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	730	28.9000	20,987.50	21,097.00	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1445)	0.0000	1	(2.6400)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	433	28.9000	12,448.75	12,513.70	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0857)	0.0000	1	(1.5659)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	2,985	28.9000	85,818.75	86,266.50	0.0000	4.3400	25.00	0.00	(10.2042)	(0.5909)	0.0000	1	(10.7951)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,657	28.9000	47,638.75	47,887.30	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3280)	0.0000	1	(5.9924)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,211	28.9000	34,816.25	34,997.90	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2397)	0.0000	1	(4.3795)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,270	28.9000	36,512.50	36,703.00	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2514)	0.0000	1	(4.5929)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,674	28.9000	48,127.50	48,378.60	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3314)	0.0000	1	(6.0539)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	905	28.9000	26,018.75	26,154.50	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1791)	0.0000	1	(3.2729)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	615	28.9000	17,681.25	17,773.50	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1217)	0.0000	1	(2.2241)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	668	28.9000	19,205.00	19,305.20	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1322)	0.0000	1	(2.4158)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,642	28.9000	47,207.50	47,453.80	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3250)	0.0000	1	(5.9382)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	391	28.9000	11,241.25	11,299.90	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0774)	0.0000	1	(1.4140)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,017	28.9000	29,238.75	29,391.30	0.0000	4.3400	25.00	0.00	(3.4766)	(0.2013)	0.0000	1	(3.6779)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	920	28.9000	26,450.00	26,588.00	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1821)	0.0000	1	(3.3271)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	415	28.9000	11,931.25	11,993.50	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0821)	0.0000	1	(1.5008)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,606	28.9000	46,172.50	46,413.40	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3179)	0.0000	1	(5.8080)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	664	28.9000	19,090.00	19,189.60	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1314)	0.0000	1	(2.4013)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,487	28.9000	42,751.25	42,974.30	0.0000	4.3400	25.00	0.00	(5.0833)	(0.2943)	0.0000	1	(5.3776)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	689	28.9000	19,808.75	19,912.10	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1364)	0.0000	1	(2.4917)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	2,382	28.9000	68,482.50	68,839.80	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4715)	0.0000	1	(8.6144)	02/04/2025
NWL.AX	01/08/2025	SDB3261588078	0	1,081	28.9000	31,078.75	31,240.90	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2140)	0.0000	1	(3.9094)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	925	28.6500	26,418.30	26,501.25	0.0000	4.3400	25.00	0.00	(3.1412)	(0.1815)	0.0000	1	(3.3228)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,276	28.6500	36,307.16	36,557.40	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2504)	0.0000	1	(4.5675)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	240	28.6500	6,900.00	6,876.00	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0471)	0.0000	1	(0.8675)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	32	28.6500	920.00	916.80	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0063)	0.0000	1	(0.1157)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	321	28.6500	9,228.75	9,196.65	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0630)	0.0000	1	(1.1603)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	263	28.6500	7,561.25	7,534.95	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0516)	0.0000	1	(0.9507)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	62	28.6500	1,782.50	1,776.30	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0122)	0.0000	1	(0.2241)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	548	28.6500	15,755.00	15,700.20	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1075)	0.0000	1	(1.9809)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,039	28.6500	29,871.25	29,767.35	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2039)	0.0000	1	(3.7557)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	137	28.6500	3,938.75	3,925.05	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0269)	0.0000	1	(0.4952)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	328	28.6500	9,430.00	9,397.20	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0644)	0.0000	1	(1.1856)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	2,068	28.6500	59,455.00	59,248.20	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4058)	0.0000	1	(7.4753)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	610	28.6500	17,537.50	17,476.50	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1197)	0.0000	1	(2.2050)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	601	28.6500	17,278.75	17,218.65	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1179)	0.0000	1	(2.1725)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	710	28.6500	20,412.50	20,341.50	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1393)	0.0000	1	(2.5665)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	138	28.6500	3,967.50	3,953.70	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0271)	0.0000	1	(0.4988)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	232	28.6500	6,670.00	6,646.80	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0455)	0.0000	1	(0.8386)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	449	28.6500	12,908.75	12,863.85	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0881)	0.0000	1	(1.6230)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,124	28.6500	32,315.00	32,202.60	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2206)	0.0000	1	(4.0630)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	598	28.6500	17,192.50	17,132.70	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1173)	0.0000	1	(2.1616)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	126	28.6500	3,622.50	3,609.90	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0247)	0.0000	1	(0.4555)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,076	28.6500	30,935.00	30,827.40	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2111)	0.0000	1	(3.8894)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	905	28.6500	26,018.75	25,928.25	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1776)	0.0000	1	(3.2713)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	2,629	28.6500	75,583.75	75,320.85	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5159)	0.0000	1	(9.5031)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	2,389	28.6500	68,683.75	68,444.85	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4688)	0.0000	1	(8.6356)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,145	28.6500	32,918.75	32,804.25	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2247)	0.0000	1	(4.1389)	02/04/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/07/2025	SDB3261588078	0	730	28.6500	20,987.50	20,914.50	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1432)	0.0000	1	(2.6387)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	433	28.6500	12,448.75	12,405.45	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0850)	0.0000	1	(1.5652)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	2,985	28.6500	85,818.75	85,520.25	0.0000	4.3400	25.00	0.00	(10.2042)	(0.5858)	0.0000	1	(10.7900)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,657	28.6500	47,638.75	47,473.05	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3252)	0.0000	1	(5.9896)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,211	28.6500	34,816.25	34,695.15	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2376)	0.0000	1	(4.3774)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,270	28.6500	36,512.50	36,385.50	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2492)	0.0000	1	(4.5907)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,674	28.6500	48,127.50	47,960.10	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3285)	0.0000	1	(6.0511)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	905	28.6500	26,018.75	25,928.25	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1776)	0.0000	1	(3.2713)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	615	28.6500	17,681.25	17,619.75	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1207)	0.0000	1	(2.2231)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	668	28.6500	19,205.00	19,138.20	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1311)	0.0000	1	(2.4146)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,642	28.6500	47,207.50	47,043.30	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3222)	0.0000	1	(5.9354)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	391	28.6500	11,241.25	11,202.15	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0767)	0.0000	1	(1.4134)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,017	28.6500	29,238.75	29,137.05	0.0000	4.3400	25.00	0.00	(3.4766)	(0.1996)	0.0000	1	(3.6762)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	920	28.6500	26,450.00	26,358.00	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1805)	0.0000	1	(3.3255)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	415	28.6500	11,931.25	11,889.75	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0814)	0.0000	1	(1.5001)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,606	28.6500	46,172.50	46,011.90	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3152)	0.0000	1	(5.8053)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	664	28.6500	19,090.00	19,023.60	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1303)	0.0000	1	(2.4002)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,487	28.6500	42,751.25	42,602.55	0.0000	4.3400	25.00	0.00	(5.0833)	(0.2918)	0.0000	1	(5.3751)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	689	28.6500	19,808.75	19,739.85	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1352)	0.0000	1	(2.4905)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	2,382	28.6500	68,482.50	68,244.30	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4674)	0.0000	1	(8.6103)	02/04/2025
NWL.AX	01/07/2025	SDB3261588078	0	1,081	28.6500	31,078.75	30,970.65	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2121)	0.0000	1	(3.9075)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,276	28.5600	36,307.16	36,442.56	0.0000	4.3400	25.00	0.00	(4.3171)	(0.2496)	0.0000	1	(4.5667)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	240	28.5600	6,900.00	6,854.40	0.0000	4.3400	25.00	0.00	(0.8204)	(0.0469)	0.0000	1	(0.8674)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	32	28.5600	920.00	913.92	0.0000	4.3400	25.00	0.00	(0.1094)	(0.0063)	0.0000	1	(0.1157)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	321	28.5600	9,228.75	9,167.76	0.0000	4.3400	25.00	0.00	(1.0973)	(0.0628)	0.0000	1	(1.1601)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	263	28.5600	7,561.25	7,511.28	0.0000	4.3400	25.00	0.00	(0.8991)	(0.0514)	0.0000	1	(0.9505)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	62	28.5600	1,782.50	1,770.72	0.0000	4.3400	25.00	0.00	(0.2119)	(0.0121)	0.0000	1	(0.2241)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	548	28.5600	15,755.00	15,650.88	0.0000	4.3400	25.00	0.00	(1.8733)	(0.1072)	0.0000	1	(1.9805)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,039	28.5600	29,871.25	29,673.84	0.0000	4.3400	25.00	0.00	(3.5518)	(0.2032)	0.0000	1	(3.7551)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	137	28.5600	3,938.75	3,912.72	0.0000	4.3400	25.00	0.00	(0.4683)	(0.0268)	0.0000	1	(0.4951)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	328	28.5600	9,430.00	9,367.68	0.0000	4.3400	25.00	0.00	(1.1213)	(0.0642)	0.0000	1	(1.1854)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	2,068	28.5600	59,455.00	59,062.08	0.0000	4.3400	25.00	0.00	(7.0694)	(0.4045)	0.0000	1	(7.4740)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	610	28.5600	17,537.50	17,421.60	0.0000	4.3400	25.00	0.00	(2.0853)	(0.1193)	0.0000	1	(2.2046)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	601	28.5600	17,278.75	17,164.56	0.0000	4.3400	25.00	0.00	(2.0545)	(0.1176)	0.0000	1	(2.1721)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	710	28.5600	20,412.50	20,277.60	0.0000	4.3400	25.00	0.00	(2.4271)	(0.1389)	0.0000	1	(2.5660)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	138	28.5600	3,967.50	3,941.28	0.0000	4.3400	25.00	0.00	(0.4718)	(0.0270)	0.0000	1	(0.4987)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	232	28.5600	6,670.00	6,625.92	0.0000	4.3400	25.00	0.00	(0.7931)	(0.0454)	0.0000	1	(0.8385)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	449	28.5600	12,908.75	12,823.44	0.0000	4.3400	25.00	0.00	(1.5349)	(0.0878)	0.0000	1	(1.6227)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,124	28.5600	32,315.00	32,101.44	0.0000	4.3400	25.00	0.00	(3.8424)	(0.2199)	0.0000	1	(4.0623)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	598	28.5600	17,192.50	17,078.88	0.0000	4.3400	25.00	0.00	(2.0443)	(0.1170)	0.0000	1	(2.1612)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	126	28.5600	3,622.50	3,598.56	0.0000	4.3400	25.00	0.00	(0.4307)	(0.0246)	0.0000	1	(0.4554)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,076	28.5600	30,935.00	30,730.56	0.0000	4.3400	25.00	0.00	(3.6783)	(0.2105)	0.0000	1	(3.8888)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	905	28.5600	26,018.75	25,846.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1770)	0.0000	1	(3.2708)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	2,629	28.5600	75,583.75	75,084.24	0.0000	4.3400	25.00	0.00	(8.9872)	(0.5143)	0.0000	1	(9.5015)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	2,389	28.5600	68,683.75	68,229.84	0.0000	4.3400	25.00	0.00	(8.1668)	(0.4673)	0.0000	1	(8.6341)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,145	28.5600	32,918.75	32,701.20	0.0000	4.3400	25.00	0.00	(3.9142)	(0.2240)	0.0000	1	(4.1382)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	730	28.5600	20,987.50	20,848.80	0.0000	4.3400	25.00	0.00	(2.4955)	(0.1428)	0.0000	1	(2.6383)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	433	28.5600	12,448.75	12,366.48	0.0000	4.3400	25.00	0.00	(1.4802)	(0.0847)	0.0000	1	(1.5649)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	2,985	28.5600	85,818.75	85,251.60	0.0000	4.3400	25.00	0.00	(10.2042)	(0.5839)	0.0000	1	(10.7881)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,657	28.5600	47,638.75	47,323.92	0.0000	4.3400	25.00	0.00	(5.6644)	(0.3241)	0.0000	1	(5.9896)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,211	28.5600	34,816.25	34,586.16	0.0000	4.3400	25.00	0.00	(4.1398)	(0.2369)	0.0000	1	(4.3767)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,270	28.5600	36,512.50	36,271.20	0.0000	4.3400	25.00	0.00	(4.3415)	(0.2484)	0.0000	1	(4.5899)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,674	28.5600	48,127.50	47,809.44	0.0000	4.3400	25.00	0.00	(5.7226)	(0.3275)	0.0000	1	(6.0500)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/06/2025	SDB3261588078	0	905	28.5600	26,018.75	25,846.80	0.0000	4.3400	25.00	0.00	(3.0937)	(0.1770)	0.0000	1	(3.2708)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	615	28.5600	17,681.25	17,564.40	0.0000	4.3400	25.00	0.00	(2.1024)	(0.1203)	0.0000	1	(2.2227)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	668	28.5600	19,205.00	19,078.08	0.0000	4.3400	25.00	0.00	(2.2836)	(0.1307)	0.0000	1	(2.4142)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,642	28.5600	47,207.50	46,895.52	0.0000	4.3400	25.00	0.00	(5.6132)	(0.3212)	0.0000	1	(5.9344)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	391	28.5600	11,241.25	11,166.96	0.0000	4.3400	25.00	0.00	(1.3366)	(0.0765)	0.0000	1	(1.4131)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,017	28.5600	29,238.75	29,045.52	0.0000	4.3400	25.00	0.00	(3.4766)	(0.1989)	0.0000	1	(3.6755)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	920	28.5600	26,450.00	26,275.20	0.0000	4.3400	25.00	0.00	(3.1450)	(0.1800)	0.0000	1	(3.3250)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	415	28.5600	11,931.25	11,852.40	0.0000	4.3400	25.00	0.00	(1.4187)	(0.0812)	0.0000	1	(1.4999)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,606	28.5600	46,172.50	45,867.36	0.0000	4.3400	25.00	0.00	(5.4901)	(0.3142)	0.0000	1	(5.8043)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	664	28.5600	19,090.00	18,963.84	0.0000	4.3400	25.00	0.00	(2.2699)	(0.1299)	0.0000	1	(2.3998)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,487	28.5600	42,751.25	42,468.72	0.0000	4.3400	25.00	0.00	(5.0833)	(0.2909)	0.0000	1	(5.3742)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	689	28.5600	19,808.75	19,677.84	0.0000	4.3400	25.00	0.00	(2.3553)	(0.1348)	0.0000	1	(2.4901)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	2,382	28.5600	68,482.50	68,029.92	0.0000	4.3400	25.00	0.00	(8.1429)	(0.4660)	0.0000	1	(8.6088)	02/04/2025
NWL.AX	01/06/2025	SDB3261588078	0	1,081	28.5600	31,078.75	30,873.36	0.0000	4.3400	25.00	0.00	(3.6954)	(0.2115)	0.0000	1	(3.9069)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	240	28.7500	6,900.00	6,900.00	0.0000	4.3400	25.00	0.00	(2.4613)	(0.1418)	0.0000	3	(2.8031)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	32	28.7500	920.00	920.00	0.0000	4.3400	25.00	0.00	(0.3282)	(0.0189)	0.0000	3	(0.3471)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	321	28.7500	9,228.75	9,228.75	0.0000	4.3400	25.00	0.00	(3.2920)	(0.1896)	0.0000	3	(3.4816)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	263	28.7500	7,561.25	7,561.25	0.0000	4.3400	25.00	0.00	(2.6972)	(0.1554)	0.0000	3	(2.8526)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	62	28.7500	1,782.50	1,782.50	0.0000	4.3400	25.00	0.00	(0.6358)	(0.0366)	0.0000	3	(0.6725)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	548	28.7500	15,755.00	15,755.00	0.0000	4.3400	25.00	0.00	(5.6200)	(0.3237)	0.0000	3	(5.9437)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,039	28.7500	29,871.25	29,871.25	0.0000	4.3400	25.00	0.00	(10.6554)	(0.6138)	0.0000	3	(11.2692)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	137	28.7500	3,938.75	3,938.75	0.0000	4.3400	25.00	0.00	(1.4050)	(0.0809)	0.0000	3	(1.4859)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	328	28.7500	9,430.00	9,430.00	0.0000	4.3400	25.00	0.00	(3.3638)	(0.1938)	0.0000	3	(3.5576)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	2,068	28.7500	59,455.00	59,455.00	0.0000	4.3400	25.00	0.00	(21.2083)	(1.2217)	0.0000	3	(22.4300)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	610	28.7500	17,537.50	17,537.50	0.0000	4.3400	25.00	0.00	(6.2558)	(0.3604)	0.0000	3	(6.6162)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	601	28.7500	17,278.75	17,278.75	0.0000	4.3400	25.00	0.00	(6.1635)	(0.3550)	0.0000	3	(6.5186)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	710	28.7500	20,412.50	20,412.50	0.0000	4.3400	25.00	0.00	(7.2814)	(0.4194)	0.0000	3	(7.7008)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	138	28.7500	3,967.50	3,967.50	0.0000	4.3400	25.00	0.00	(1.4153)	(0.0815)	0.0000	3	(1.4968)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	232	28.7500	6,670.00	6,670.00	0.0000	4.3400	25.00	0.00	(2.3793)	(0.1371)	0.0000	3	(2.5163)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	449	28.7500	12,908.75	12,908.75	0.0000	4.3400	25.00	0.00	(4.6047)	(0.2652)	0.0000	3	(4.8700)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,124	28.7500	32,315.00	32,315.00	0.0000	4.3400	25.00	0.00	(11.5272)	(0.6640)	0.0000	3	(12.1912)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	598	28.7500	17,192.50	17,192.50	0.0000	4.3400	25.00	0.00	(6.1328)	(0.3533)	0.0000	3	(6.4860)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	126	28.7500	3,622.50	3,622.50	0.0000	4.3400	25.00	0.00	(1.2922)	(0.0744)	0.0000	3	(1.3666)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,076	28.7500	30,935.00	30,935.00	0.0000	4.3400	25.00	0.00	(11.0349)	(0.6357)	0.0000	3	(11.6705)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	905	28.7500	26,018.75	26,018.75	0.0000	4.3400	25.00	0.00	(9.2812)	(0.5346)	0.0000	3	(9.8158)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	2,629	28.7500	75,583.75	75,583.75	0.0000	4.3400	25.00	0.00	(26.9617)	(1.5531)	0.0000	3	(28.5147)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	2,389	28.7500	68,683.75	68,683.75	0.0000	4.3400	25.00	0.00	(24.5003)	(1.4113)	0.0000	3	(25.9117)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,145	28.7500	32,918.75	32,918.75	0.0000	4.3400	25.00	0.00	(11.7425)	(0.6764)	0.0000	3	(12.4189)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	730	28.7500	20,987.50	20,987.50	0.0000	4.3400	25.00	0.00	(7.4865)	(0.4313)	0.0000	3	(7.9177)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	433	28.7500	12,448.75	12,448.75	0.0000	4.3400	25.00	0.00	(4.4406)	(0.2558)	0.0000	3	(4.6964)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	2,985	28.7500	85,818.75	85,818.75	0.0000	4.3400	25.00	0.00	(30.6126)	(1.7634)	0.0000	3	(32.3760)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,657	28.7500	47,638.75	47,638.75	0.0000	4.3400	25.00	0.00	(16.9933)	(0.9789)	0.0000	3	(17.9722)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,211	28.7500	34,816.25	34,816.25	0.0000	4.3400	25.00	0.00	(12.4194)	(0.7154)	0.0000	3	(13.1348)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,270	28.7500	36,512.50	36,512.50	0.0000	4.3400	25.00	0.00	(13.0245)	(0.7503)	0.0000	3	(13.7747)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,674	28.7500	48,127.50	48,127.50	0.0000	4.3400	25.00	0.00	(17.1677)	(0.9889)	0.0000	3	(18.1566)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	905	28.7500	26,018.75	26,018.75	0.0000	4.3400	25.00	0.00	(9.2812)	(0.5346)	0.0000	3	(9.8158)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	615	28.7500	17,681.25	17,681.25	0.0000	4.3400	25.00	0.00	(6.3071)	(0.3633)	0.0000	3	(6.6704)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	668	28.7500	19,205.00	19,205.00	0.0000	4.3400	25.00	0.00	(6.8507)	(0.3946)	0.0000	3	(7.2453)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,642	28.7500	47,207.50	47,207.50	0.0000	4.3400	25.00	0.00	(16.8395)	(0.9700)	0.0000	3	(17.8095)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	391	28.7500	11,241.25	11,241.25	0.0000	4.3400	25.00	0.00	(4.0099)	(0.2310)	0.0000	3	(4.2409)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,017	28.7500	29,238.75	29,238.75	0.0000	4.3400	25.00	0.00	(10.4298)	(0.6008)	0.0000	3	(11.0306)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	920	28.7500	26,450.00	26,450.00	0.0000	4.3400	25.00	0.00	(9.4350)	(0.5435)	0.0000	3	(9.9785)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	415	28.7500	11,931.25	11,931.25	0.0000	4.3400	25.00	0.00	(4.2560)	(0.2452)	0.0000	3	(4.5012)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NWL.AX	01/03/2025	SDB3261588078	0	1,606	28.7500	46,172.50	46,172.50	0.0000	4.3400	25.00	0.00	(16.4703)	(0.9488)	0.0000	3	(17.4190)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	664	28.7500	19,090.00	19,090.00	0.0000	4.3400	25.00	0.00	(6.8096)	(0.3923)	0.0000	3	(7.2019)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,487	28.7500	42,751.25	42,751.25	0.0000	4.3400	25.00	0.00	(15.2499)	(0.8785)	0.0000	3	(16.1283)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	689	28.7500	19,808.75	19,808.75	0.0000	4.3400	25.00	0.00	(7.0660)	(0.4070)	0.0000	3	(7.4731)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	2,382	28.7500	68,482.50	68,482.50	0.0000	4.3400	25.00	0.00	(24.4286)	(1.4072)	0.0000	3	(25.8357)	02/04/2025
NWL.AX	01/03/2025	SDB3261588078	0	1,081	28.7500	31,078.75	31,078.75	0.0000	4.3400	25.00	0.00	(11.0862)	(0.6386)	0.0000	3	(11.7248)	02/04/2025
TOTAL NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID													(2,302.2602)	(133.2928)	0.0000	(2,435.5530)	
NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID																	
NHC.AX	01/17/2025	SDB3265201680	0	2,791	4.9400	13,509.34	13,787.54	0.0000	4.3373	25.00	0.00	(1.6053)	(0.0944)	0.0000	1	(1.6997)	02/04/2025
NHC.AX	01/17/2025	SDB3265201680	0	1,293	4.9400	6,258.54	6,387.42	0.0000	4.3373	25.00	0.00	(0.7437)	(0.0437)	0.0000	1	(0.7874)	02/04/2025
NHC.AX	01/17/2025	SDB3265201680	0	5,576	4.9400	27,011.89	27,545.44	0.0000	4.3373	25.00	0.00	(3.2098)	(0.1887)	0.0000	1	(3.3985)	02/04/2025
NHC.AX	01/16/2025	SDB3265201680	0	2,791	4.9500	13,509.34	13,815.45	0.0000	4.3400	25.00	0.00	(1.6063)	(0.0946)	0.0000	1	(1.7009)	02/04/2025
NHC.AX	01/16/2025	SDB3265201680	0	1,293	4.9500	6,258.54	6,400.35	0.0000	4.3400	25.00	0.00	(0.7442)	(0.0438)	0.0000	1	(0.7880)	02/04/2025
NHC.AX	01/16/2025	SDB3265201680	0	6,450	4.9500	31,245.82	31,927.50	0.0000	4.3400	25.00	0.00	(3.7153)	(0.2187)	0.0000	1	(3.9339)	02/04/2025
NHC.AX	01/16/2025	SDB3265201680	0	6,124	4.9500	30,141.27	30,313.80	0.0000	4.3400	25.00	0.00	(3.5839)	(0.2076)	0.0000	1	(3.7916)	02/04/2025
NHC.AX	01/16/2025	SDB3265201680	0	12,691	4.9500	64,037.24	62,820.45	0.0000	4.3400	25.00	0.00	(7.6143)	(0.4303)	0.0000	1	(8.0446)	02/04/2025
NHC.AX	01/15/2025	SDB3265201680	0	2,791	4.8800	13,509.34	13,620.08	0.0000	4.3400	25.00	0.00	(1.6063)	(0.0933)	0.0000	1	(1.6996)	02/04/2025
NHC.AX	01/15/2025	SDB3265201680	0	1,293	4.8800	6,258.54	6,309.84	0.0000	4.3400	25.00	0.00	(0.7442)	(0.0432)	0.0000	1	(0.7874)	02/04/2025
NHC.AX	01/15/2025	SDB3265201680	0	6,450	4.8800	31,245.82	31,476.00	0.0000	4.3400	25.00	0.00	(3.7153)	(0.2156)	0.0000	1	(3.9308)	02/04/2025
NHC.AX	01/15/2025	SDB3265201680	0	6,124	4.8800	30,141.27	29,885.12	0.0000	4.3400	25.00	0.00	(3.5839)	(0.2047)	0.0000	1	(3.7886)	02/04/2025
NHC.AX	01/15/2025	SDB3265201680	0	21,779	4.8800	109,894.18	106,281.52	0.0000	4.3400	25.00	0.00	(13.0669)	(0.7280)	0.0000	1	(13.7948)	02/04/2025
NHC.AX	01/14/2025	SDB3265201680	0	2,791	4.8500	13,509.34	13,536.35	0.0000	4.3400	25.00	0.00	(1.6063)	(0.0927)	0.0000	1	(1.6990)	02/04/2025
NHC.AX	01/14/2025	SDB3265201680	0	1,293	4.8500	6,258.54	6,271.05	0.0000	4.3400	25.00	0.00	(0.7442)	(0.0430)	0.0000	1	(0.7871)	02/04/2025
NHC.AX	01/14/2025	SDB3265201680	0	6,450	4.8500	31,245.82	31,282.50	0.0000	4.3400	25.00	0.00	(3.7153)	(0.2143)	0.0000	1	(3.9295)	02/04/2025
NHC.AX	01/14/2025	SDB3265201680	0	6,124	4.8500	30,141.27	29,701.40	0.0000	4.3400	25.00	0.00	(3.5839)	(0.2034)	0.0000	1	(3.7874)	02/04/2025
NHC.AX	01/14/2025	SDB3265201680	0	33,275	4.8500	167,901.59	161,383.75	0.0000	4.3400	25.00	0.00	(19.9642)	(1.1054)	0.0000	1	(21.0696)	02/04/2025
NHC.AX	01/13/2025	SDB3265201680	0	2,791	4.8700	13,509.34	13,592.17	0.0000	4.3400	25.00	0.00	(1.6063)	(0.0931)	0.0000	1	(1.6994)	02/04/2025
NHC.AX	01/13/2025	SDB3265201680	0	1,293	4.8700	6,258.54	6,296.91	0.0000	4.3400	25.00	0.00	(0.7442)	(0.0431)	0.0000	1	(0.7873)	02/04/2025
NHC.AX	01/13/2025	SDB3265201680	0	6,450	4.8700	31,245.82	31,411.50	0.0000	4.3400	25.00	0.00	(3.7153)	(0.2151)	0.0000	1	(3.9304)	02/04/2025
NHC.AX	01/13/2025	SDB3265201680	0	6,124	4.8700	30,141.27	29,823.88	0.0000	4.3400	25.00	0.00	(3.5839)	(0.2043)	0.0000	1	(3.7882)	02/04/2025
NHC.AX	01/13/2025	SDB3265201680	0	34,635	4.8700	174,763.98	168,672.45	0.0000	4.3400	25.00	0.00	(20.7802)	(1.1553)	0.0000	1	(21.9354)	02/04/2025
NHC.AX	01/10/2025	SDB3265201680	0	6,450	4.8400	31,245.82	31,218.00	0.0000	4.3400	25.00	0.00	(11.1458)	(0.6415)	0.0000	3	(11.7872)	02/04/2025
NHC.AX	01/10/2025	SDB3265201680	0	6,124	4.8400	30,141.27	29,640.16	0.0000	4.3400	25.00	0.00	(10.7518)	(0.6090)	0.0000	3	(11.3608)	02/04/2025
NHC.AX	01/10/2025	SDB3265201680	0	34,635	4.8400	174,763.98	167,633.40	0.0000	4.3400	25.00	0.00	(62.3405)	(3.4445)	0.0000	3	(65.7850)	02/04/2025
NHC.AX	01/09/2025	SDB3265201680	0	6,124	4.8800	30,141.27	29,885.12	0.0000	4.3400	25.00	0.00	(3.5839)	(0.2047)	0.0000	1	(3.7886)	02/04/2025
NHC.AX	01/09/2025	SDB3265201680	0	34,635	4.8800	174,763.98	169,018.80	0.0000	4.3400	25.00	0.00	(20.7802)	(1.1577)	0.0000	1	(21.9378)	02/04/2025
NHC.AX	01/08/2025	SDB3265201680	0	34,635	5.0459	174,763.98	174,763.98	0.0000	4.3400	25.00	0.00	(20.7802)	(1.1970)	0.0000	1	(21.9772)	02/04/2025
TOTAL NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID													(234.9652)	(13.2307)	0.0000	(248.1959)	
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID																	
PME.AX	01/17/2025	SDB3264120680	0	101	253.6900	25,754.62	25,622.69	0.0000	4.3373	25.00	0.00	(3.0604)	(0.1755)	0.0000	1	(3.2359)	02/04/2025
PME.AX	01/17/2025	SDB3264120680	0	95	253.6900	24,250.51	24,100.55	0.0000	4.3373	25.00	0.00	(2.8817)	(0.1651)	0.0000	1	(3.0467)	02/04/2025
PME.AX	01/17/2025	SDB3264120680	0	69	253.6900	17,820.22	17,504.61	0.0000	4.3373	25.00	0.00	(2.1176)	(0.1199)	0.0000	1	(2.2375)	02/04/2025
PME.AX	01/17/2025	SDB3264120680	0	577	253.6900	147,096.35	146,379.13	0.0000	4.3373	25.00	0.00	(17.4793)	(1.0026)	0.0000	1	(18.4819)	02/04/2025
PME.AX	01/17/2025	SDB3264120680	0	227	253.6900	57,407.95	57,587.63	0.0000	4.3373	25.00	0.00	(6.8217)	(0.3944)	0.0000	1	(7.2162)	02/04/2025
PME.AX	01/17/2025	SDB3264120680	0	262	253.6900	66,073.01	66,466.78	0.0000	4.3373	25.00	0.00	(7.8514)	(0.4553)	0.0000	1	(8.3066)	02/04/2025
PME.AX	01/16/2025	SDB3264120680	0	95	254.0000	24,250.51	24,130.00	0.0000	4.3400	25.00	0.00	(2.8835)	(0.1653)	0.0000	1	(3.0488)	02/04/2025
PME.AX	01/16/2025	SDB3264120680	0	69	254.0000	17,820.22	17,526.00	0.0000	4.3400	25.00	0.00	(2.1189)	(0.1200)	0.0000	1	(2.2389)	02/04/2025
PME.AX	01/16/2025	SDB3264120680	0	577	254.0000	147,096.35	146,558.00	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0038)	0.0000	1	(18.4942)	02/04/2025
PME.AX	01/16/2025	SDB3264120680	0	227	254.0000	57,407.95	57,658.00	0.0000	4.3400	25.00	0.00	(6.8260)	(0.3949)	0.0000	1	(7.2210)	02/04/2025
PME.AX	01/16/2025	SDB3264120680	0	262	254.0000	66,073.01	66,548.00	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4558)	0.0000	1	(8.3122)	02/04/2025
PME.AX	01/15/2025	SDB3264120680	0	69	254.0100	17,820.22	17,526.69	0.0000	4.3400	25.00	0.00	(2.1189)	(0.1200)	0.0000	1	(2.2389)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
PME.AX	01/15/2025	SDB3264120680	0	577	254.0100	147,096.35	146,563.77	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0039)	0.0000	1	(18.4942)	02/04/2025
PME.AX	01/15/2025	SDB3264120680	0	227	254.0100	57,407.95	57,660.27	0.0000	4.3400	25.00	0.00	(6.8260)	(0.3949)	0.0000	1	(7.2210)	02/04/2025
PME.AX	01/15/2025	SDB3264120680	0	262	254.0100	66,073.01	66,550.62	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4558)	0.0000	1	(8.3122)	02/04/2025
PME.AX	01/14/2025	SDB3264120680	0	69	268.3800	17,820.22	18,518.22	0.0000	4.3400	25.00	0.00	(2.1189)	(0.1268)	0.0000	1	(2.2457)	02/04/2025
PME.AX	01/14/2025	SDB3264120680	0	577	268.3800	147,096.35	154,855.26	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0607)	0.0000	1	(18.5510)	02/04/2025
PME.AX	01/14/2025	SDB3264120680	0	227	268.3800	57,407.95	60,922.26	0.0000	4.3400	25.00	0.00	(6.8260)	(0.4173)	0.0000	1	(7.2433)	02/04/2025
PME.AX	01/14/2025	SDB3264120680	0	262	268.3800	66,073.01	70,315.56	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4816)	0.0000	1	(8.3380)	02/04/2025
PME.AX	01/14/2025	SDB3264120680	0	62	268.3800	15,635.60	16,639.56	0.0000	4.3400	25.00	0.00	(1.8591)	(0.1140)	0.0000	1	(1.9731)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	69	269.3800	17,820.22	18,587.22	0.0000	4.3400	25.00	0.00	(2.1189)	(0.1273)	0.0000	1	(2.2462)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	577	269.3800	147,096.35	155,432.26	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0646)	0.0000	1	(18.5550)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	227	269.3800	57,407.95	61,149.26	0.0000	4.3400	25.00	0.00	(6.8260)	(0.4188)	0.0000	1	(7.2449)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	262	269.3800	66,073.01	70,577.56	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4834)	0.0000	1	(8.3398)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	82	269.3800	20,679.34	22,089.16	0.0000	4.3400	25.00	0.00	(2.4589)	(0.1513)	0.0000	1	(2.6102)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	20	269.3800	5,002.40	5,387.60	0.0000	4.3400	25.00	0.00	(0.5948)	(0.0369)	0.0000	1	(0.6317)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	3	269.3800	750.36	808.14	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0055)	0.0000	1	(0.0948)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	52	269.3800	13,006.24	14,007.76	0.0000	4.3400	25.00	0.00	(1.5465)	(0.0959)	0.0000	1	(1.6424)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	16	269.3800	4,001.92	4,310.08	0.0000	4.3400	25.00	0.00	(0.4758)	(0.0295)	0.0000	1	(0.5054)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	73	269.3800	18,258.76	19,664.74	0.0000	4.3400	25.00	0.00	(2.1710)	(0.1347)	0.0000	1	(2.3057)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	83	269.3800	20,759.96	22,358.54	0.0000	4.3400	25.00	0.00	(2.4684)	(0.1531)	0.0000	1	(2.6216)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	1	269.3800	250.12	269.38	0.0000	4.3400	25.00	0.00	(0.0297)	(0.0018)	0.0000	1	(0.0316)	02/04/2025
PME.AX	01/13/2025	SDB3264120680	0	13	269.3800	3,251.56	3,501.94	0.0000	4.3400	25.00	0.00	(0.3866)	(0.0240)	0.0000	1	(0.4106)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	69	259.3800	17,820.22	17,897.22	0.0000	4.3400	25.00	0.00	(6.3567)	(0.3678)	0.0000	3	(6.7244)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	577	259.3800	147,096.35	149,662.26	0.0000	4.3400	25.00	0.00	(52.4711)	(3.0753)	0.0000	3	(55.5463)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	227	259.3800	57,407.95	58,879.26	0.0000	4.3400	25.00	0.00	(20.4781)	(1.2098)	0.0000	3	(21.6880)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	262	259.3800	66,073.01	67,957.56	0.0000	4.3400	25.00	0.00	(23.5691)	(1.3964)	0.0000	3	(24.9654)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	82	259.3800	20,679.34	21,269.16	0.0000	4.3400	25.00	0.00	(7.3766)	(0.4370)	0.0000	3	(7.8136)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	20	259.3800	5,002.40	5,187.60	0.0000	4.3400	25.00	0.00	(1.7844)	(0.1066)	0.0000	3	(1.8910)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	3	259.3800	750.36	778.14	0.0000	4.3400	25.00	0.00	(0.2677)	(0.0160)	0.0000	3	(0.2837)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	52	259.3800	13,006.24	13,487.76	0.0000	4.3400	25.00	0.00	(4.6395)	(0.2771)	0.0000	3	(4.9166)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	16	259.3800	4,001.92	4,150.08	0.0000	4.3400	25.00	0.00	(1.4275)	(0.0853)	0.0000	3	(1.5128)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	73	259.3800	18,258.76	18,934.74	0.0000	4.3400	25.00	0.00	(6.5131)	(0.3891)	0.0000	3	(6.9022)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	83	259.3800	20,759.96	21,528.54	0.0000	4.3400	25.00	0.00	(7.4053)	(0.4424)	0.0000	3	(7.8477)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	1	259.3800	250.12	259.38	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0053)	0.0000	3	(0.0946)	02/04/2025
PME.AX	01/10/2025	SDB3264120680	0	13	259.3800	3,251.56	3,371.94	0.0000	4.3400	25.00	0.00	(1.1599)	(0.0693)	0.0000	3	(1.2292)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	69	259.5100	17,820.22	17,906.19	0.0000	4.3400	25.00	0.00	(2.1189)	(0.1226)	0.0000	1	(2.2415)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	577	259.5100	147,096.35	149,737.27	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0256)	0.0000	1	(18.5160)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	227	259.5100	57,407.95	58,908.77	0.0000	4.3400	25.00	0.00	(6.8260)	(0.4035)	0.0000	1	(7.2295)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	262	259.5100	66,073.01	67,991.62	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4657)	0.0000	1	(8.3220)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	82	259.5100	20,679.34	21,279.82	0.0000	4.3400	25.00	0.00	(2.4589)	(0.1458)	0.0000	1	(2.6046)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	20	259.5100	5,002.40	5,190.20	0.0000	4.3400	25.00	0.00	(0.5948)	(0.0355)	0.0000	1	(0.6304)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	3	259.5100	750.36	778.53	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0053)	0.0000	1	(0.0946)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	52	259.5100	13,006.24	13,494.52	0.0000	4.3400	25.00	0.00	(1.5465)	(0.0924)	0.0000	1	(1.6389)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	16	259.5100	4,001.92	4,152.16	0.0000	4.3400	25.00	0.00	(0.4758)	(0.0284)	0.0000	1	(0.5043)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	73	259.5100	18,258.76	18,944.23	0.0000	4.3400	25.00	0.00	(2.1710)	(0.1298)	0.0000	1	(2.3008)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	83	259.5100	20,759.96	21,539.33	0.0000	4.3400	25.00	0.00	(2.4684)	(0.1475)	0.0000	1	(2.6160)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	1	259.5100	250.12	259.51	0.0000	4.3400	25.00	0.00	(0.0297)	(0.0018)	0.0000	1	(0.0315)	02/04/2025
PME.AX	01/09/2025	SDB3264120680	0	13	259.5100	3,251.56	3,373.63	0.0000	4.3400	25.00	0.00	(0.3866)	(0.0231)	0.0000	1	(0.4097)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	577	254.9300	147,096.35	147,094.61	0.0000	4.3400	25.00	0.00	(17.4904)	(1.0075)	0.0000	1	(18.4979)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	227	254.9300	57,407.95	57,869.11	0.0000	4.3400	25.00	0.00	(6.8260)	(0.3964)	0.0000	1	(7.2224)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	262	254.9300	66,073.01	66,791.66	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4575)	0.0000	1	(8.3138)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	82	254.9300	20,679.34	20,904.26	0.0000	4.3400	25.00	0.00	(2.4589)	(0.1432)	0.0000	1	(2.6020)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	20	254.9300	5,002.40	5,098.60	0.0000	4.3400	25.00	0.00	(0.5948)	(0.0349)	0.0000	1	(0.6297)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	3	254.9300	750.36	764.79	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0052)	0.0000	1	(0.0945)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
PME.AX	01/08/2025	SDB3264120680	0	52	254.9300	13,006.24	13,256.36	0.0000	4.3400	25.00	0.00	(1.5465)	(0.0908)	0.0000	1	(1.6373)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	16	254.9300	4,001.92	4,078.88	0.0000	4.3400	25.00	0.00	(0.4758)	(0.0279)	0.0000	1	(0.5038)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	73	254.9300	18,258.76	18,609.89	0.0000	4.3400	25.00	0.00	(2.1710)	(0.1275)	0.0000	1	(2.2985)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	83	254.9300	20,759.96	21,159.19	0.0000	4.3400	25.00	0.00	(2.4684)	(0.1449)	0.0000	1	(2.6134)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	1	254.9300	250.12	254.93	0.0000	4.3400	25.00	0.00	(0.0297)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
PME.AX	01/08/2025	SDB3264120680	0	13	254.9300	3,251.56	3,314.09	0.0000	4.3400	25.00	0.00	(0.3866)	(0.0227)	0.0000	1	(0.4093)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	227	253.3900	57,407.95	57,519.53	0.0000	4.3400	25.00	0.00	(6.8260)	(0.3940)	0.0000	1	(7.2200)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	262	253.3900	66,073.01	66,388.18	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4547)	0.0000	1	(8.3111)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	82	253.3900	20,679.34	20,777.98	0.0000	4.3400	25.00	0.00	(2.4589)	(0.1423)	0.0000	1	(2.6012)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	20	253.3900	5,002.40	5,067.80	0.0000	4.3400	25.00	0.00	(0.5948)	(0.0347)	0.0000	1	(0.6295)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	3	253.3900	750.36	760.17	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0052)	0.0000	1	(0.0944)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	52	253.3900	13,006.24	13,176.28	0.0000	4.3400	25.00	0.00	(1.5465)	(0.0902)	0.0000	1	(1.6367)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	16	253.3900	4,001.92	4,054.24	0.0000	4.3400	25.00	0.00	(0.4758)	(0.0278)	0.0000	1	(0.5036)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	73	253.3900	18,258.76	18,497.47	0.0000	4.3400	25.00	0.00	(2.1710)	(0.1267)	0.0000	1	(2.2977)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	83	253.3900	20,759.96	21,031.37	0.0000	4.3400	25.00	0.00	(2.4684)	(0.1441)	0.0000	1	(2.6125)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	1	253.3900	250.12	253.39	0.0000	4.3400	25.00	0.00	(0.0297)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
PME.AX	01/07/2025	SDB3264120680	0	13	253.3900	3,251.56	3,294.07	0.0000	4.3400	25.00	0.00	(0.3866)	(0.0226)	0.0000	1	(0.4092)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	262	252.3100	66,073.01	66,105.22	0.0000	4.3400	25.00	0.00	(7.8564)	(0.4528)	0.0000	1	(8.3091)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	82	252.3100	20,679.34	20,689.42	0.0000	4.3400	25.00	0.00	(2.4589)	(0.1417)	0.0000	1	(2.6006)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	20	252.3100	5,002.40	5,046.20	0.0000	4.3400	25.00	0.00	(0.5948)	(0.0346)	0.0000	1	(0.6294)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	3	252.3100	750.36	756.93	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0052)	0.0000	1	(0.0944)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	52	252.3100	13,006.24	13,120.12	0.0000	4.3400	25.00	0.00	(1.5465)	(0.0899)	0.0000	1	(1.6364)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	16	252.3100	4,001.92	4,036.96	0.0000	4.3400	25.00	0.00	(0.4758)	(0.0277)	0.0000	1	(0.5035)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	73	252.3100	18,258.76	18,418.63	0.0000	4.3400	25.00	0.00	(2.1710)	(0.1262)	0.0000	1	(2.2972)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	83	252.3100	20,759.96	20,941.73	0.0000	4.3400	25.00	0.00	(2.4684)	(0.1434)	0.0000	1	(2.6119)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	1	252.3100	250.12	252.31	0.0000	4.3400	25.00	0.00	(0.0297)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
PME.AX	01/06/2025	SDB3264120680	0	13	252.3100	3,251.56	3,280.03	0.0000	4.3400	25.00	0.00	(0.3866)	(0.0225)	0.0000	1	(0.4091)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	20	250.1200	5,002.40	5,002.40	0.0000	4.3400	25.00	0.00	(1.7844)	(0.1028)	0.0000	3	(1.8872)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	3	250.1200	750.36	750.36	0.0000	4.3400	25.00	0.00	(0.2677)	(0.0154)	0.0000	3	(0.2831)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	52	250.1200	13,006.24	13,006.24	0.0000	4.3400	25.00	0.00	(4.6395)	(0.2673)	0.0000	3	(4.9067)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	16	250.1200	4,001.92	4,001.92	0.0000	4.3400	25.00	0.00	(1.4275)	(0.0822)	0.0000	3	(1.5098)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	73	250.1200	18,258.76	18,258.76	0.0000	4.3400	25.00	0.00	(6.5131)	(0.3752)	0.0000	3	(6.8883)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	83	250.1200	20,759.96	20,759.96	0.0000	4.3400	25.00	0.00	(7.4053)	(0.4266)	0.0000	3	(7.8319)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	1	250.1200	250.12	250.12	0.0000	4.3400	25.00	0.00	(0.0892)	(0.0051)	0.0000	3	(0.0944)	02/04/2025
PME.AX	01/03/2025	SDB3264120680	0	13	250.1200	3,251.56	3,251.56	0.0000	4.3400	25.00	0.00	(1.1599)	(0.0668)	0.0000	3	(1.2267)	02/04/2025
TOTAL PRO MEDICUS LIMITED CMN ORDINARY FULLY PAID												(479.0547)	(28.1502)	0.0000		(507.2049)	
QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID																	
QAN.AX	01/07/2025	SDB3265057943	0	1,729	9.0800	15,703.54	15,699.32	0.0000	4.3400	25.00	0.00	(1.8672)	(0.1075)	0.0000	1	(1.9747)	02/04/2025
QAN.AX	01/07/2025	SDB3265057943	0	1,633	9.0800	14,793.33	14,827.64	0.0000	4.3400	25.00	0.00	(1.7590)	(0.1016)	0.0000	1	(1.8605)	02/04/2025
QAN.AX	01/06/2025	SDB3265057943	0	1,633	9.0590	14,793.33	14,793.33	0.0000	4.3400	25.00	0.00	(1.7590)	(0.1013)	0.0000	1	(1.8603)	02/04/2025
TOTAL QANTAS AIRWAYS LIMITED CMN ORDINARY FULLY PAID												(5.3852)	(0.3104)	0.0000		(5.6956)	
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID																	
REA.AX	01/08/2025	SDB3264120655	0	15	237.7800	3,499.65	3,566.70	0.0000	4.3400	25.00	0.00	(0.4161)	(0.0244)	0.0000	1	(0.4406)	02/04/2025
REA.AX	01/08/2025	SDB3264120655	0	29	237.7800	6,765.99	6,895.62	0.0000	4.3400	25.00	0.00	(0.8045)	(0.0472)	0.0000	1	(0.8517)	02/04/2025
REA.AX	01/08/2025	SDB3264120655	0	28	237.7800	6,532.68	6,657.84	0.0000	4.3400	25.00	0.00	(0.7768)	(0.0456)	0.0000	1	(0.8224)	02/04/2025
REA.AX	01/07/2025	SDB3264120655	0	15	236.0000	3,499.65	3,540.00	0.0000	4.3400	25.00	0.00	(0.4161)	(0.0242)	0.0000	1	(0.4404)	02/04/2025
REA.AX	01/07/2025	SDB3264120655	0	29	236.0000	6,765.99	6,844.00	0.0000	4.3400	25.00	0.00	(0.8045)	(0.0469)	0.0000	1	(0.8514)	02/04/2025
REA.AX	01/07/2025	SDB3264120655	0	201	236.0000	46,895.31	47,436.00	0.0000	4.3400	25.00	0.00	(5.5760)	(0.3249)	0.0000	1	(5.9009)	02/04/2025
REA.AX	01/07/2025	SDB3264120655	0	60	236.0000	13,998.60	14,160.00	0.0000	4.3400	25.00	0.00	(1.6645)	(0.0970)	0.0000	1	(1.7615)	02/04/2025
REA.AX	01/07/2025	SDB3264120655	0	47	236.0000	10,965.57	11,092.00	0.0000	4.3400	25.00	0.00	(1.3039)	(0.0760)	0.0000	1	(1.3798)	02/04/2025
REA.AX	01/06/2025	SDB3264120655	0	15	235.1200	3,499.65	3,526.80	0.0000	4.3400	25.00	0.00	(0.4161)	(0.0242)	0.0000	1	(0.4403)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
REA.AX	01/06/2025	SDB3264120655	0	29	235.1200	6,765.99	6,818.48	0.0000	4.3400	25.00	0.00	(0.8045)	(0.0467)	0.0000	1	(0.8512)	02/04/2025
REA.AX	01/06/2025	SDB3264120655	0	201	235.1200	46,895.31	47,259.12	0.0000	4.3400	25.00	0.00	(5.5760)	(0.3237)	0.0000	1	(5.8997)	02/04/2025
REA.AX	01/06/2025	SDB3264120655	0	60	235.1200	13,998.60	14,107.20	0.0000	4.3400	25.00	0.00	(1.6645)	(0.0966)	0.0000	1	(1.7611)	02/04/2025
REA.AX	01/06/2025	SDB3264120655	0	47	235.1200	10,965.57	11,050.64	0.0000	4.3400	25.00	0.00	(1.3039)	(0.0757)	0.0000	1	(1.3795)	02/04/2025
REA.AX	01/03/2025	SDB3264120655	0	15	233.3100	3,499.65	3,499.65	0.0000	4.3400	25.00	0.00	(1.2484)	(0.0719)	0.0000	3	(1.3203)	02/04/2025
REA.AX	01/03/2025	SDB3264120655	0	29	233.3100	6,765.99	6,765.99	0.0000	4.3400	25.00	0.00	(2.4135)	(0.1390)	0.0000	3	(2.5525)	02/04/2025
REA.AX	01/03/2025	SDB3264120655	0	201	233.3100	46,895.31	46,895.31	0.0000	4.3400	25.00	0.00	(16.7281)	(0.9636)	0.0000	3	(17.6917)	02/04/2025
REA.AX	01/03/2025	SDB3264120655	0	60	233.3100	13,998.60	13,998.60	0.0000	4.3400	25.00	0.00	(4.9935)	(0.2876)	0.0000	3	(5.2811)	02/04/2025
REA.AX	01/03/2025	SDB3264120655	0	47	233.3100	10,965.57	10,965.57	0.0000	4.3400	25.00	0.00	(3.9116)	(0.2253)	0.0000	3	(4.1369)	02/04/2025
TOTAL REA GROUP LTD ORDINARY FULLY PAID ORDINARY FULLY PAID												(50.8225)	(2.9406)	0.0000		(53.7631)	
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID																	
RIO.AX	01/14/2025	SDB3265201685	0	278	119.0400	32,215.74	33,093.12	0.0000	4.3400	25.00	0.00	(3.8306)	(0.2267)	0.0000	1	(4.0572)	02/04/2025
RIO.AX	01/14/2025	SDB3265201685	0	496	119.0400	56,954.39	59,043.84	0.0000	4.3400	25.00	0.00	(6.7721)	(0.4044)	0.0000	1	(7.1765)	02/04/2025
RIO.AX	01/13/2025	SDB3265201685	0	278	116.4500	32,215.74	32,373.10	0.0000	4.3400	25.00	0.00	(3.8306)	(0.2217)	0.0000	1	(4.0523)	02/04/2025
RIO.AX	01/13/2025	SDB3265201685	0	1,172	116.4500	134,577.72	136,479.40	0.0000	4.3400	25.00	0.00	(16.0018)	(0.9348)	0.0000	1	(16.9366)	02/04/2025
RIO.AX	01/13/2025	SDB3265201685	0	1,015	116.4500	117,169.41	118,196.75	0.0000	4.3400	25.00	0.00	(13.9319)	(0.8096)	0.0000	1	(14.7415)	02/04/2025
RIO.AX	01/10/2025	SDB3265201685	0	278	115.9300	32,215.74	32,228.54	0.0000	4.3400	25.00	0.00	(11.4918)	(0.6622)	0.0000	3	(12.1540)	02/04/2025
RIO.AX	01/10/2025	SDB3265201685	0	1,172	115.9300	134,577.72	135,869.96	0.0000	4.3400	25.00	0.00	(48.0055)	(2.7918)	0.0000	3	(50.7974)	02/04/2025
RIO.AX	01/10/2025	SDB3265201685	0	1,015	115.9300	117,169.41	117,668.95	0.0000	4.3400	25.00	0.00	(41.7958)	(2.4179)	0.0000	3	(44.2136)	02/04/2025
RIO.AX	01/09/2025	SDB3265201685	0	1,172	114.6500	134,577.72	134,369.80	0.0000	4.3400	25.00	0.00	(16.0018)	(0.9203)	0.0000	1	(16.9222)	02/04/2025
RIO.AX	01/09/2025	SDB3265201685	0	1,015	114.6500	117,169.41	116,369.75	0.0000	4.3400	25.00	0.00	(13.9319)	(0.7971)	0.0000	1	(14.7290)	02/04/2025
RIO.AX	01/08/2025	SDB3265201685	0	1,015	115.4378	117,169.41	117,169.41	0.0000	4.3400	25.00	0.00	(13.9319)	(0.8025)	0.0000	1	(14.7345)	02/04/2025
TOTAL RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID												(189.5258)	(10.9890)	0.0000		(200.5148)	
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID																	
STO.AX	01/16/2025	SDB3261285283	0	1,627	7.1400	11,166.03	11,616.78	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0796)	0.0000	1	(1.4073)	02/04/2025
STO.AX	01/16/2025	SDB3261285283	0	3,984	7.1400	26,613.12	28,445.76	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1948)	0.0000	1	(3.3592)	02/04/2025
STO.AX	01/16/2025	SDB3261285283	0	5,111	7.1400	34,141.48	36,492.54	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2499)	0.0000	1	(4.3095)	02/04/2025
STO.AX	01/16/2025	SDB3261285283	0	2,782	7.1400	18,583.76	19,863.48	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1361)	0.0000	1	(2.3457)	02/04/2025
STO.AX	01/16/2025	SDB3261285283	0	13,963	7.1400	93,272.84	99,695.82	0.0000	4.3400	25.00	0.00	(11.0905)	(0.6828)	0.0000	1	(11.7734)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	1,627	7.1200	11,166.03	11,584.24	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0793)	0.0000	1	(1.4070)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	3,984	7.1200	26,613.12	28,366.08	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1943)	0.0000	1	(3.3587)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	5,111	7.1200	34,141.48	36,390.32	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2492)	0.0000	1	(4.3088)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	2,782	7.1200	18,583.76	19,807.84	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1357)	0.0000	1	(2.3454)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	19,743	7.1200	131,883.24	140,570.16	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9628)	0.0000	1	(16.6443)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	24,782	7.1200	165,543.76	176,447.84	0.0000	4.3400	25.00	0.00	(19.6838)	(1.2085)	0.0000	1	(20.8924)	02/04/2025
STO.AX	01/15/2025	SDB3261285283	0	20,227	7.1200	135,116.36	144,016.24	0.0000	4.3400	25.00	0.00	(16.0659)	(0.9864)	0.0000	1	(17.0523)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	1,627	6.9700	11,166.03	11,340.19	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0777)	0.0000	1	(1.4054)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	3,984	6.9700	26,613.12	27,768.48	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1902)	0.0000	1	(3.3546)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	5,111	6.9700	34,141.48	35,623.67	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2440)	0.0000	1	(4.3036)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	2,782	6.9700	18,583.76	19,390.54	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1328)	0.0000	1	(2.3425)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	19,743	6.9700	131,883.24	137,608.71	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9425)	0.0000	1	(16.6240)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	24,782	6.9700	165,543.76	172,730.54	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1831)	0.0000	1	(20.8669)	02/04/2025
STO.AX	01/14/2025	SDB3261285283	0	28,024	6.9700	187,200.32	195,327.28	0.0000	4.3400	25.00	0.00	(22.2589)	(1.3379)	0.0000	1	(23.5967)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	1,627	7.0000	11,166.03	11,389.00	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0780)	0.0000	1	(1.4057)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	3,984	7.0000	26,613.12	27,888.00	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1910)	0.0000	1	(3.3554)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	5,111	7.0000	34,141.48	35,777.00	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2450)	0.0000	1	(4.3046)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	2,782	7.0000	18,583.76	19,474.00	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1334)	0.0000	1	(2.3431)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	19,743	7.0000	131,883.24	138,201.00	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9466)	0.0000	1	(16.6280)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	24,782	7.0000	165,543.76	173,474.00	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1882)	0.0000	1	(20.8720)	02/04/2025
STO.AX	01/13/2025	SDB3261285283	0	30,192	7.0000	201,682.56	211,344.00	0.0000	4.3400	25.00	0.00	(23.9809)	(1.4476)	0.0000	1	(25.4284)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	1,627	6.9800	11,166.03	11,356.46	0.0000	4.3400	25.00	0.00	(3.9831)	(0.2334)	0.0000	3	(4.2164)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
SANTOS LTD (ORD) CMN ORDINARY FULLY PAID (Cont.)																	
STO.AX	01/10/2025	SDB3261285283	0	3,984	6.9800	26,613.12	27,808.32	0.0000	4.3400	25.00	0.00	(9.4932)	(0.5714)	0.0000	3	(10.0646)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	5,111	6.9800	34,141.48	35,674.78	0.0000	4.3400	25.00	0.00	(12.1787)	(0.7330)	0.0000	3	(12.9117)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	2,782	6.9800	18,583.76	19,418.36	0.0000	4.3400	25.00	0.00	(6.6291)	(0.3990)	0.0000	3	(7.0281)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	19,743	6.9800	131,883.24	137,806.14	0.0000	4.3400	25.00	0.00	(47.0444)	(2.8316)	0.0000	3	(49.8760)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	24,782	6.9800	165,543.76	172,978.36	0.0000	4.3400	25.00	0.00	(59.0515)	(3.5543)	0.0000	3	(62.6059)	02/04/2025
STO.AX	01/10/2025	SDB3261285283	0	30,192	6.9800	201,682.56	210,740.16	0.0000	4.3400	25.00	0.00	(71.9427)	(4.3303)	0.0000	3	(76.2729)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	1,627	6.9600	11,166.03	11,323.92	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0776)	0.0000	1	(1.4052)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	3,984	6.9600	26,613.12	27,728.64	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1899)	0.0000	1	(3.3543)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	5,111	6.9600	34,141.48	35,572.56	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2436)	0.0000	1	(4.3032)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	2,782	6.9600	18,583.76	19,362.72	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1326)	0.0000	1	(2.3423)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	19,743	6.9600	131,883.24	137,411.28	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9412)	0.0000	1	(16.6226)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	24,782	6.9600	165,543.76	172,482.72	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1814)	0.0000	1	(20.8652)	02/04/2025
STO.AX	01/09/2025	SDB3261285283	0	30,408	6.9600	203,125.44	211,639.68	0.0000	4.3400	25.00	0.00	(24.1524)	(1.4496)	0.0000	1	(25.6020)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	1,627	6.8600	11,166.03	11,161.22	0.0000	4.3400	25.00	0.00	(1.3277)	(0.0764)	0.0000	1	(1.4041)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	3,984	6.8600	26,613.12	27,330.24	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1872)	0.0000	1	(3.3516)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	5,111	6.8600	34,141.48	35,061.46	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2401)	0.0000	1	(4.2997)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	2,782	6.8600	18,583.76	19,084.52	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1307)	0.0000	1	(2.3404)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	19,743	6.8600	131,883.24	135,436.98	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9277)	0.0000	1	(16.6091)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	24,782	6.8600	165,543.76	170,004.52	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1644)	0.0000	1	(20.8482)	02/04/2025
STO.AX	01/08/2025	SDB3261285283	0	30,408	6.8600	203,125.44	208,598.88	0.0000	4.3400	25.00	0.00	(24.1524)	(1.4288)	0.0000	1	(25.5812)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	3,984	6.8800	26,613.12	27,409.92	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1877)	0.0000	1	(3.3521)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	5,111	6.8800	34,141.48	35,163.68	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2408)	0.0000	1	(4.3004)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	2,782	6.8800	18,583.76	19,140.16	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1311)	0.0000	1	(2.3408)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	19,743	6.8800	131,883.24	135,831.84	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9304)	0.0000	1	(16.6118)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	24,782	6.8800	165,543.76	170,500.16	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1678)	0.0000	1	(20.8516)	02/04/2025
STO.AX	01/07/2025	SDB3261285283	0	30,408	6.8800	203,125.44	209,207.04	0.0000	4.3400	25.00	0.00	(24.1524)	(1.4329)	0.0000	1	(25.5854)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	3,984	6.7700	26,613.12	26,971.68	0.0000	4.3400	25.00	0.00	(3.1644)	(0.1847)	0.0000	1	(3.3491)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	5,111	6.7700	34,141.48	34,601.47	0.0000	4.3400	25.00	0.00	(4.0596)	(0.2370)	0.0000	1	(4.2966)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	2,782	6.7700	18,583.76	18,834.14	0.0000	4.3400	25.00	0.00	(2.2097)	(0.1290)	0.0000	1	(2.3387)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	19,743	6.7700	131,883.24	133,660.11	0.0000	4.3400	25.00	0.00	(15.6815)	(0.9155)	0.0000	1	(16.5969)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	24,782	6.7700	165,543.76	167,774.14	0.0000	4.3400	25.00	0.00	(19.6838)	(1.1491)	0.0000	1	(20.8330)	02/04/2025
STO.AX	01/06/2025	SDB3261285283	0	38,319	6.7700	255,970.92	259,419.63	0.0000	4.3400	25.00	0.00	(30.4360)	(1.7768)	0.0000	1	(32.2128)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	3,984	6.6800	26,613.12	26,613.12	0.0000	4.3400	25.00	0.00	(9.4932)	(0.5468)	0.0000	3	(10.0401)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	5,111	6.6800	34,141.48	34,141.48	0.0000	4.3400	25.00	0.00	(12.1787)	(0.7015)	0.0000	3	(12.8802)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	2,782	6.6800	18,583.76	18,583.76	0.0000	4.3400	25.00	0.00	(6.6291)	(0.3819)	0.0000	3	(7.0109)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	19,743	6.6800	131,883.24	131,883.24	0.0000	4.3400	25.00	0.00	(47.0444)	(2.7099)	0.0000	3	(49.7543)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	24,782	6.6800	165,543.76	165,543.76	0.0000	4.3400	25.00	0.00	(59.0515)	(3.4016)	0.0000	3	(62.4531)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	58,764	6.6800	392,543.52	392,543.52	0.0000	4.3400	25.00	0.00	(140.0251)	(8.0660)	0.0000	3	(148.0911)	02/04/2025
STO.AX	01/03/2025	SDB3261285283	0	13,768	6.6800	91,970.24	91,970.24	0.0000	4.3400	25.00	0.00	(32.8069)	(1.8898)	0.0000	3	(34.6967)	02/04/2025
TOTAL SANTOS LTD (ORD) CMN ORDINARY FULLY PAID													(1,024.8334)	(60.7023)	0.0000	(1,085.5357)	
SUNCORP GROUP LTD CMN ORDINARY FULLY PAID																	
SUN.AX	01/07/2025	SDB3265057951	0	623	19.5500	12,044.67	12,179.65	0.0000	4.3400	25.00	0.00	(1.4322)	(0.0834)	0.0000	1	(1.5156)	02/04/2025
SUN.AX	01/06/2025	SDB3265057951	0	623	19.3333	12,044.67	12,044.67	0.0000	4.3400	25.00	0.00	(1.4322)	(0.0825)	0.0000	1	(1.5147)	02/04/2025
TOTAL SUNCORP GROUP LTD CMN ORDINARY FULLY PAID													(2.8643)	(0.1659)	0.0000	(3.0302)	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID																	
TNE.AX	01/17/2025	SDB3260121474	0	790	28.4900	22,505.87	22,507.10	0.0000	4.3373	25.00	0.00	(2.6744)	(0.1542)	0.0000	1	(2.8285)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	2,450	28.4900	71,339.18	69,800.50	0.0000	4.3373	25.00	0.00	(8.4772)	(0.4781)	0.0000	1	(8.9553)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,171	28.4900	34,448.73	33,361.79	0.0000	4.3373	25.00	0.00	(4.0935)	(0.2285)	0.0000	1	(4.3220)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	233	28.4900	7,067.68	6,638.17	0.0000	4.3373	25.00	0.00	(0.8398)	(0.0455)	0.0000	1	(0.8853)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,637	28.4900	49,383.80	46,638.13	0.0000	4.3373	25.00	0.00	(5.8682)	(0.3194)	0.0000	1	(6.1877)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,382	28.4900	42,657.85	39,373.18	0.0000	4.3373	25.00	0.00	(5.0690)	(0.2697)	0.0000	1	(5.3387)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/17/2025	SDB3260121474	0	2,565	28.4900	79,078.42	73,076.85	0.0000	4.3373	25.00	0.00	(9.3968)	(0.5005)	0.0000	1	(9.8973)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	4,562	28.4900	140,000.19	129,971.38	0.0000	4.3373	25.00	0.00	(16.6361)	(0.8902)	0.0000	1	(17.5263)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,248	28.4900	38,311.00	35,555.52	0.0000	4.3373	25.00	0.00	(4.5525)	(0.2435)	0.0000	1	(4.7960)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	723	28.4900	22,637.13	20,598.27	0.0000	4.3373	25.00	0.00	(2.6899)	(0.1411)	0.0000	1	(2.8310)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	682	28.4900	21,353.42	19,430.18	0.0000	4.3373	25.00	0.00	(2.5374)	(0.1331)	0.0000	1	(2.6705)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	71	28.4900	2,223.01	2,022.79	0.0000	4.3373	25.00	0.00	(0.2642)	(0.0139)	0.0000	1	(0.2780)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	217	28.4900	6,794.27	6,182.33	0.0000	4.3373	25.00	0.00	(0.8074)	(0.0423)	0.0000	1	(0.8497)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	226	28.4900	7,076.06	6,438.74	0.0000	4.3373	25.00	0.00	(0.8408)	(0.0441)	0.0000	1	(0.8849)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	4,021	28.4900	125,897.51	114,558.29	0.0000	4.3373	25.00	0.00	(14.9603)	(0.7846)	0.0000	1	(15.7449)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	2,627	28.4900	82,251.37	74,843.23	0.0000	4.3373	25.00	0.00	(9.7739)	(0.5126)	0.0000	1	(10.2865)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	2,322	28.4900	72,701.82	66,153.78	0.0000	4.3373	25.00	0.00	(8.6391)	(0.4531)	0.0000	1	(9.0922)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,513	28.4900	47,372.03	43,105.37	0.0000	4.3373	25.00	0.00	(5.6292)	(0.2952)	0.0000	1	(5.9244)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	3,254	28.4900	101,882.74	92,706.46	0.0000	4.3373	25.00	0.00	(12.1066)	(0.6350)	0.0000	1	(12.7416)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	2,579	28.4900	80,748.49	73,475.71	0.0000	4.3373	25.00	0.00	(9.5953)	(0.5033)	0.0000	1	(10.0985)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	926	28.4900	28,993.06	26,381.74	0.0000	4.3373	25.00	0.00	(3.4452)	(0.1807)	0.0000	1	(3.6259)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	2,073	28.4900	64,905.63	59,059.77	0.0000	4.3373	25.00	0.00	(7.7127)	(0.4045)	0.0000	1	(8.1172)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,452	28.4900	45,462.12	41,367.48	0.0000	4.3373	25.00	0.00	(5.4022)	(0.2833)	0.0000	1	(5.6856)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	744	28.4900	23,294.64	21,196.56	0.0000	4.3373	25.00	0.00	(2.7681)	(0.1452)	0.0000	1	(2.9133)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	919	28.4900	28,773.89	26,182.31	0.0000	4.3373	25.00	0.00	(3.4192)	(0.1793)	0.0000	1	(3.5985)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	440	28.4900	13,776.40	12,535.60	0.0000	4.3373	25.00	0.00	(1.6370)	(0.0859)	0.0000	1	(1.7229)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,986	28.4900	62,181.66	56,581.14	0.0000	4.3373	25.00	0.00	(7.3890)	(0.3875)	0.0000	1	(7.7765)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	835	28.4900	26,143.85	23,789.15	0.0000	4.3373	25.00	0.00	(3.1066)	(0.1629)	0.0000	1	(3.2696)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	160	28.4900	5,009.60	4,558.40	0.0000	4.3373	25.00	0.00	(0.5953)	(0.0312)	0.0000	1	(0.6265)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	616	28.4900	19,286.96	17,549.84	0.0000	4.3373	25.00	0.00	(2.2919)	(0.1202)	0.0000	1	(2.4121)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	820	28.4900	25,674.20	23,361.80	0.0000	4.3373	25.00	0.00	(3.0508)	(0.1600)	0.0000	1	(3.2109)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	1,610	28.4900	50,409.10	45,868.90	0.0000	4.3373	25.00	0.00	(5.9901)	(0.3142)	0.0000	1	(6.3042)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	404	28.4900	12,649.24	11,509.96	0.0000	4.3373	25.00	0.00	(1.5031)	(0.0788)	0.0000	1	(1.5819)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	449	28.4900	14,058.19	12,792.01	0.0000	4.3373	25.00	0.00	(1.6705)	(0.0876)	0.0000	1	(1.7581)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	384	28.4900	12,023.04	10,940.16	0.0000	4.3373	25.00	0.00	(1.4287)	(0.0749)	0.0000	1	(1.5036)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	155	28.4900	4,853.05	4,415.95	0.0000	4.3373	25.00	0.00	(0.5767)	(0.0302)	0.0000	1	(0.6069)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	305	28.4900	9,549.55	8,689.45	0.0000	4.3373	25.00	0.00	(1.1348)	(0.0595)	0.0000	1	(1.1943)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	3,153	28.4900	98,720.43	89,828.97	0.0000	4.3373	25.00	0.00	(11.7309)	(0.6153)	0.0000	1	(12.3461)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	865	28.4900	27,083.15	24,643.85	0.0000	4.3373	25.00	0.00	(3.2183)	(0.1688)	0.0000	1	(3.3871)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	8	28.4900	250.48	227.92	0.0000	4.3373	25.00	0.00	(0.0298)	(0.0016)	0.0000	1	(0.0313)	02/04/2025
TNE.AX	01/17/2025	SDB3260121474	0	989	28.4900	30,965.59	28,176.61	0.0000	4.3373	25.00	0.00	(3.6796)	(0.1930)	0.0000	1	(3.8726)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	2,450	29.0300	71,339.18	71,123.50	0.0000	4.3400	25.00	0.00	(8.4825)	(0.4871)	0.0000	1	(8.9697)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,171	29.0300	34,448.73	33,994.13	0.0000	4.3400	25.00	0.00	(4.0961)	(0.2328)	0.0000	1	(4.3289)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	233	29.0300	7,067.68	6,763.99	0.0000	4.3400	25.00	0.00	(0.8404)	(0.0463)	0.0000	1	(0.8867)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,637	29.0300	49,383.80	47,522.11	0.0000	4.3400	25.00	0.00	(5.8719)	(0.3255)	0.0000	1	(6.1974)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,382	29.0300	42,657.85	40,119.46	0.0000	4.3400	25.00	0.00	(5.0722)	(0.2748)	0.0000	1	(5.3470)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	2,565	29.0300	79,078.42	74,461.95	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5100)	0.0000	1	(9.9128)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	4,562	29.0300	140,000.19	132,434.86	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9071)	0.0000	1	(17.5537)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,248	29.0300	38,311.00	36,229.44	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2481)	0.0000	1	(4.8035)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	723	29.0300	22,637.13	20,988.69	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1438)	0.0000	1	(2.8354)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	682	29.0300	21,353.42	19,798.46	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1356)	0.0000	1	(2.6746)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	71	29.0300	2,223.01	2,061.13	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0141)	0.0000	1	(0.2784)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	217	29.0300	6,794.27	6,299.51	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0431)	0.0000	1	(0.8510)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	226	29.0300	7,076.06	6,560.78	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0449)	0.0000	1	(0.8863)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	4,021	29.0300	125,897.51	116,729.63	0.0000	4.3400	25.00	0.00	(14.9697)	(0.7995)	0.0000	1	(15.7692)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	2,627	29.0300	82,251.37	76,261.81	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5223)	0.0000	1	(10.3024)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	2,322	29.0300	72,701.82	67,407.66	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4617)	0.0000	1	(9.1062)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,513	29.0300	47,372.03	43,922.39	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3008)	0.0000	1	(5.9336)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	3,254	29.0300	101,882.74	94,463.62	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6470)	0.0000	1	(12.7613)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/16/2025	SDB3260121474	0	2,579	29.0300	80,748.49	74,868.37	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5128)	0.0000	1	(10.1141)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	926	29.0300	28,993.06	26,881.78	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1841)	0.0000	1	(3.6315)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	2,073	29.0300	64,905.63	60,179.19	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4122)	0.0000	1	(8.1297)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,452	29.0300	45,462.12	42,151.56	0.0000	4.3400	25.00	0.00	(5.4056)	(0.2887)	0.0000	1	(5.6943)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	744	29.0300	23,294.64	21,598.32	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1479)	0.0000	1	(2.9178)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	919	29.0300	28,773.89	26,678.57	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1827)	0.0000	1	(3.6041)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	440	29.0300	13,776.40	12,773.20	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0875)	0.0000	1	(1.7256)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,986	29.0300	62,181.66	57,653.58	0.0000	4.3400	25.00	0.00	(7.3937)	(0.3949)	0.0000	1	(7.7885)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	835	29.0300	26,143.85	24,240.05	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1660)	0.0000	1	(3.2746)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	160	29.0300	5,009.60	4,644.80	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0318)	0.0000	1	(0.6275)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	616	29.0300	19,286.96	17,882.48	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1225)	0.0000	1	(2.4158)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	820	29.0300	25,674.20	23,804.60	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1630)	0.0000	1	(3.2158)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	1,610	29.0300	50,409.10	46,738.30	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3201)	0.0000	1	(6.3140)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	404	29.0300	12,649.24	11,728.12	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0803)	0.0000	1	(1.5844)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	449	29.0300	14,058.19	13,034.47	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0893)	0.0000	1	(1.7609)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	384	29.0300	12,023.04	11,147.52	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0764)	0.0000	1	(1.5059)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	155	29.0300	4,853.05	4,499.65	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0308)	0.0000	1	(0.6079)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	305	29.0300	9,549.55	8,854.15	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0606)	0.0000	1	(1.1961)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	3,153	29.0300	98,720.43	91,531.59	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6269)	0.0000	1	(12.3652)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	865	29.0300	27,083.15	25,110.95	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1720)	0.0000	1	(3.3923)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	8	29.0300	250.48	232.24	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0016)	0.0000	1	(0.0314)	02/04/2025
TNE.AX	01/16/2025	SDB3260121474	0	989	29.0300	30,965.59	28,710.67	0.0000	4.3400	25.00	0.00	(3.6819)	(0.1966)	0.0000	1	(3.8786)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,171	29.3600	34,448.73	34,380.56	0.0000	4.3400	25.00	0.00	(4.0961)	(0.2355)	0.0000	1	(4.3316)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	233	29.3600	7,067.68	6,840.88	0.0000	4.3400	25.00	0.00	(0.8404)	(0.0469)	0.0000	1	(0.8872)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,637	29.3600	49,383.80	48,062.32	0.0000	4.3400	25.00	0.00	(5.8719)	(0.3292)	0.0000	1	(6.2011)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,382	29.3600	42,657.85	40,575.52	0.0000	4.3400	25.00	0.00	(5.0722)	(0.2779)	0.0000	1	(5.3501)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	2,565	29.3600	79,078.42	75,308.40	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5158)	0.0000	1	(9.9186)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	4,562	29.3600	140,000.19	133,940.32	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9174)	0.0000	1	(17.5640)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,248	29.3600	38,311.00	36,641.28	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2510)	0.0000	1	(4.8063)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	723	29.3600	22,637.13	21,227.28	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1454)	0.0000	1	(2.8370)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	682	29.3600	21,353.42	20,023.52	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1371)	0.0000	1	(2.6762)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	71	29.3600	2,223.01	2,084.56	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0143)	0.0000	1	(0.2786)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	217	29.3600	6,794.27	6,371.12	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0436)	0.0000	1	(0.8515)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	226	29.3600	7,076.06	6,635.36	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0454)	0.0000	1	(0.8868)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	4,021	29.3600	125,897.51	118,056.56	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8086)	0.0000	1	(15.7783)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	2,627	29.3600	82,251.37	77,128.72	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5283)	0.0000	1	(10.3083)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	2,322	29.3600	72,701.82	68,173.92	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4669)	0.0000	1	(9.1115)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,513	29.3600	47,372.03	44,421.68	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3043)	0.0000	1	(5.9370)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	3,254	29.3600	101,882.74	95,537.44	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6544)	0.0000	1	(12.7686)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	2,579	29.3600	80,748.49	75,719.44	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5186)	0.0000	1	(10.1200)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	926	29.3600	28,993.06	27,187.36	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1862)	0.0000	1	(3.6336)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	2,073	29.3600	64,905.63	60,863.28	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4169)	0.0000	1	(8.1344)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,452	29.3600	45,462.12	42,630.72	0.0000	4.3400	25.00	0.00	(5.4056)	(0.2920)	0.0000	1	(5.6976)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	744	29.3600	23,294.64	21,843.84	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1496)	0.0000	1	(2.9194)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	919	29.3600	28,773.89	26,981.84	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1848)	0.0000	1	(3.6061)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	440	29.3600	13,776.40	12,918.40	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0885)	0.0000	1	(1.7266)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,986	29.3600	62,181.66	58,308.96	0.0000	4.3400	25.00	0.00	(7.3937)	(0.3994)	0.0000	1	(7.7930)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	835	29.3600	26,143.85	24,515.60	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1679)	0.0000	1	(3.2765)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	160	29.3600	5,009.60	4,697.60	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0322)	0.0000	1	(0.6278)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	616	29.3600	19,286.96	18,085.76	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1239)	0.0000	1	(2.4172)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	820	29.3600	25,674.20	24,075.20	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1649)	0.0000	1	(3.2177)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	1,610	29.3600	50,409.10	47,269.60	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3238)	0.0000	1	(6.3176)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	404	29.3600	12,649.24	11,861.44	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0812)	0.0000	1	(1.5853)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/15/2025	SDB3260121474	0	449	29.3600	14,058.19	13,182.64	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0903)	0.0000	1	(1.7619)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	384	29.3600	12,023.04	11,274.24	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0772)	0.0000	1	(1.5068)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	155	29.3600	4,853.05	4,550.80	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0312)	0.0000	1	(0.6082)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	305	29.3600	9,549.55	8,954.80	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0613)	0.0000	1	(1.1968)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	3,153	29.3600	98,720.43	92,572.08	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6341)	0.0000	1	(12.3723)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	865	29.3600	27,083.15	25,396.40	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1739)	0.0000	1	(3.3942)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	8	29.3600	250.48	234.88	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0016)	0.0000	1	(0.0314)	02/04/2025
TNE.AX	01/15/2025	SDB3260121474	0	989	29.3600	30,965.59	29,037.04	0.0000	4.3400	25.00	0.00	(3.6819)	(0.1989)	0.0000	1	(3.8808)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	233	30.3500	7,067.68	7,071.55	0.0000	4.3400	25.00	0.00	(0.8404)	(0.0484)	0.0000	1	(0.8888)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,637	30.3500	49,383.80	49,682.95	0.0000	4.3400	25.00	0.00	(5.8719)	(0.3403)	0.0000	1	(6.2122)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,382	30.3500	42,657.85	41,943.70	0.0000	4.3400	25.00	0.00	(5.0722)	(0.2873)	0.0000	1	(5.3595)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	2,565	30.3500	79,078.42	77,847.75	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5332)	0.0000	1	(9.9360)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	4,562	30.3500	140,000.19	138,456.70	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9483)	0.0000	1	(17.5949)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,248	30.3500	38,311.00	37,876.80	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2594)	0.0000	1	(4.8148)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	723	30.3500	22,637.13	21,943.05	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1503)	0.0000	1	(2.8419)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	682	30.3500	21,353.42	20,698.70	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1418)	0.0000	1	(2.6808)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	71	30.3500	2,223.01	2,154.85	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0148)	0.0000	1	(0.2791)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	217	30.3500	6,794.27	6,585.95	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0451)	0.0000	1	(0.8530)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	226	30.3500	7,076.06	6,859.10	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0470)	0.0000	1	(0.8884)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	4,021	30.3500	125,897.51	122,037.35	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8359)	0.0000	1	(15.8056)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	2,627	30.3500	82,251.37	79,729.45	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5461)	0.0000	1	(10.3261)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	2,322	30.3500	72,701.82	70,472.70	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4827)	0.0000	1	(9.1272)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,513	30.3500	47,372.03	45,919.55	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3145)	0.0000	1	(5.9472)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	3,254	30.3500	101,882.74	98,758.90	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6764)	0.0000	1	(12.7907)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	2,579	30.3500	80,748.49	78,272.65	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5361)	0.0000	1	(10.1374)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	926	30.3500	28,993.06	28,104.10	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1925)	0.0000	1	(3.6399)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	2,073	30.3500	64,905.63	62,915.55	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4309)	0.0000	1	(8.1485)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,452	30.3500	45,462.12	44,068.20	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3018)	0.0000	1	(5.7075)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	744	30.3500	23,294.64	22,580.40	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1547)	0.0000	1	(2.9245)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	919	30.3500	28,773.89	27,891.65	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1910)	0.0000	1	(3.6124)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	440	30.3500	13,776.40	13,354.00	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0915)	0.0000	1	(1.7295)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,986	30.3500	62,181.66	60,275.10	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4128)	0.0000	1	(7.8065)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	835	30.3500	26,143.85	25,342.25	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1736)	0.0000	1	(3.2822)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	160	30.3500	5,009.60	4,856.00	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0333)	0.0000	1	(0.6289)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	616	30.3500	19,286.96	18,695.60	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1281)	0.0000	1	(2.4214)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	820	30.3500	25,674.20	24,887.00	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1705)	0.0000	1	(3.2232)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	1,610	30.3500	50,409.10	48,863.50	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3347)	0.0000	1	(6.3285)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	404	30.3500	12,649.24	12,261.40	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0840)	0.0000	1	(1.5880)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	449	30.3500	14,058.19	13,627.15	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0933)	0.0000	1	(1.7649)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	384	30.3500	12,023.04	11,654.40	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0798)	0.0000	1	(1.5094)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	155	30.3500	4,853.05	4,704.25	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0322)	0.0000	1	(0.6093)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	305	30.3500	9,549.55	9,256.75	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0634)	0.0000	1	(1.1989)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	3,153	30.3500	98,720.43	95,693.55	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6554)	0.0000	1	(12.3937)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	865	30.3500	27,083.15	26,252.75	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1798)	0.0000	1	(3.4001)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	8	30.3500	250.48	242.80	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0314)	02/04/2025
TNE.AX	01/14/2025	SDB3260121474	0	989	30.3500	30,965.59	30,016.15	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2056)	0.0000	1	(3.8875)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,637	30.3400	49,383.80	49,666.58	0.0000	4.3400	25.00	0.00	(5.8719)	(0.3402)	0.0000	1	(6.2121)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,382	30.3400	42,657.85	41,929.88	0.0000	4.3400	25.00	0.00	(5.0722)	(0.2872)	0.0000	1	(5.3594)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	2,565	30.3400	79,078.42	77,822.10	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5330)	0.0000	1	(9.9358)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	4,562	30.3400	140,000.19	138,411.08	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9480)	0.0000	1	(17.5946)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,248	30.3400	38,311.00	37,864.32	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2593)	0.0000	1	(4.8147)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	723	30.3400	22,637.13	21,935.82	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1502)	0.0000	1	(2.8419)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	682	30.3400	21,353.42	20,691.88	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1417)	0.0000	1	(2.6807)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/13/2025	SDB3260121474	0	71	30.3400	2,223.01	2,154.14	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0148)	0.0000	1	(0.2791)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	217	30.3400	6,794.27	6,583.78	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0451)	0.0000	1	(0.8530)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	226	30.3400	7,076.06	6,856.84	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0470)	0.0000	1	(0.8883)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	4,021	30.3400	125,897.51	121,997.14	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8356)	0.0000	1	(15.8053)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	2,627	30.3400	82,251.37	79,703.18	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5459)	0.0000	1	(10.3259)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	2,322	30.3400	72,701.82	70,449.48	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4825)	0.0000	1	(9.1271)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,513	30.3400	47,372.03	45,904.42	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3144)	0.0000	1	(5.9471)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	3,254	30.3400	101,882.74	98,726.36	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6762)	0.0000	1	(12.7905)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	2,579	30.3400	80,748.49	78,246.86	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5359)	0.0000	1	(10.1373)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	926	30.3400	28,993.06	28,094.84	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1924)	0.0000	1	(3.6398)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	2,073	30.3400	64,905.63	62,894.82	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4308)	0.0000	1	(8.1483)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,452	30.3400	45,462.12	44,053.68	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3017)	0.0000	1	(5.7074)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	744	30.3400	23,294.64	22,572.96	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1546)	0.0000	1	(2.9244)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	919	30.3400	28,773.89	27,882.46	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1910)	0.0000	1	(3.6123)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	440	30.3400	13,776.40	13,349.60	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0914)	0.0000	1	(1.7295)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,986	30.3400	62,181.66	60,255.24	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4127)	0.0000	1	(7.8064)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	835	30.3400	26,143.85	25,333.90	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1735)	0.0000	1	(3.2821)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	160	30.3400	5,009.60	4,854.40	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0332)	0.0000	1	(0.6289)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	616	30.3400	19,286.96	18,689.44	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1280)	0.0000	1	(2.4213)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	820	30.3400	25,674.20	24,878.80	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1704)	0.0000	1	(3.2232)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	1,610	30.3400	50,409.10	48,847.40	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3346)	0.0000	1	(6.3284)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	404	30.3400	12,649.24	12,257.36	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0840)	0.0000	1	(1.5880)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	449	30.3400	14,058.19	13,622.66	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0933)	0.0000	1	(1.7649)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	384	30.3400	12,023.04	11,650.56	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0798)	0.0000	1	(1.5094)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	155	30.3400	4,853.05	4,702.70	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0322)	0.0000	1	(0.6093)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	305	30.3400	9,549.55	9,253.70	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0634)	0.0000	1	(1.1989)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	3,153	30.3400	98,720.43	95,662.02	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6552)	0.0000	1	(12.3935)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	865	30.3400	27,083.15	26,244.10	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1798)	0.0000	1	(3.4001)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	8	30.3400	250.48	242.72	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0314)	02/04/2025
TNE.AX	01/13/2025	SDB3260121474	0	989	30.3400	30,965.59	30,006.26	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2055)	0.0000	1	(3.8875)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,382	30.1400	42,657.85	41,653.48	0.0000	4.3400	25.00	0.00	(15.2166)	(0.8559)	0.0000	3	(16.0725)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	2,565	30.1400	79,078.42	77,309.10	0.0000	4.3400	25.00	0.00	(28.2082)	(1.5885)	0.0000	3	(29.7968)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	4,562	30.1400	140,000.19	137,498.68	0.0000	4.3400	25.00	0.00	(49.9398)	(2.8253)	0.0000	3	(52.7651)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,248	30.1400	38,311.00	37,614.72	0.0000	4.3400	25.00	0.00	(13.6660)	(0.7729)	0.0000	3	(14.4389)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	723	30.1400	22,637.13	21,791.22	0.0000	4.3400	25.00	0.00	(8.0749)	(0.4478)	0.0000	3	(8.5227)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	682	30.1400	21,353.42	20,555.48	0.0000	4.3400	25.00	0.00	(7.6170)	(0.4224)	0.0000	3	(8.0394)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	71	30.1400	2,223.01	2,139.94	0.0000	4.3400	25.00	0.00	(0.7930)	(0.0440)	0.0000	3	(0.8369)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	217	30.1400	6,794.27	6,540.38	0.0000	4.3400	25.00	0.00	(2.4236)	(0.1344)	0.0000	3	(2.5580)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	226	30.1400	7,076.06	6,811.64	0.0000	4.3400	25.00	0.00	(2.5241)	(0.1400)	0.0000	3	(2.6641)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	4,021	30.1400	125,897.51	121,192.94	0.0000	4.3400	25.00	0.00	(44.9092)	(2.4903)	0.0000	3	(47.3995)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	2,627	30.1400	82,251.37	79,177.78	0.0000	4.3400	25.00	0.00	(29.3401)	(1.6269)	0.0000	3	(30.9670)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	2,322	30.1400	72,701.82	69,985.08	0.0000	4.3400	25.00	0.00	(25.9336)	(1.4380)	0.0000	3	(27.3717)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,513	30.1400	47,372.03	45,601.82	0.0000	4.3400	25.00	0.00	(16.8982)	(0.9370)	0.0000	3	(17.8352)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	3,254	30.1400	101,882.74	98,075.56	0.0000	4.3400	25.00	0.00	(36.3428)	(2.0153)	0.0000	3	(38.3581)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	2,579	30.1400	80,748.49	77,731.06	0.0000	4.3400	25.00	0.00	(28.8040)	(1.5972)	0.0000	3	(30.4012)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	926	30.1400	28,993.06	27,909.64	0.0000	4.3400	25.00	0.00	(10.3422)	(0.5735)	0.0000	3	(10.9157)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	2,073	30.1400	64,905.63	62,480.22	0.0000	4.3400	25.00	0.00	(23.1526)	(1.2838)	0.0000	3	(24.4365)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,452	30.1400	45,462.12	43,763.28	0.0000	4.3400	25.00	0.00	(16.2169)	(0.8992)	0.0000	3	(17.1161)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	744	30.1400	23,294.64	22,424.16	0.0000	4.3400	25.00	0.00	(8.3095)	(0.4608)	0.0000	3	(8.7703)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	919	30.1400	28,773.89	27,698.66	0.0000	4.3400	25.00	0.00	(10.2640)	(0.5692)	0.0000	3	(10.8332)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	440	30.1400	13,776.40	13,261.60	0.0000	4.3400	25.00	0.00	(4.9142)	(0.2725)	0.0000	3	(5.1867)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,986	30.1400	62,181.66	59,858.04	0.0000	4.3400	25.00	0.00	(22.1810)	(1.2300)	0.0000	3	(23.4109)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	835	30.1400	26,143.85	25,166.90	0.0000	4.3400	25.00	0.00	(9.3258)	(0.5171)	0.0000	3	(9.8430)	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/10/2025	SDB3260121474	0	160	30.1400	5,009.60	4,822.40	0.0000	4.3400	25.00	0.00	(1.7870)	(0.0991)	0.0000	3	(1.8861)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	616	30.1400	19,286.96	18,566.24	0.0000	4.3400	25.00	0.00	(6.8799)	(0.3815)	0.0000	3	(7.2614)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	820	30.1400	25,674.20	24,714.80	0.0000	4.3400	25.00	0.00	(9.1583)	(0.5078)	0.0000	3	(9.6661)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	1,610	30.1400	50,409.10	48,525.40	0.0000	4.3400	25.00	0.00	(17.9815)	(0.9971)	0.0000	3	(18.9786)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	404	30.1400	12,649.24	12,176.56	0.0000	4.3400	25.00	0.00	(4.5121)	(0.2502)	0.0000	3	(4.7623)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	449	30.1400	14,058.19	13,532.86	0.0000	4.3400	25.00	0.00	(5.0147)	(0.2781)	0.0000	3	(5.2928)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	384	30.1400	12,023.04	11,573.76	0.0000	4.3400	25.00	0.00	(4.2888)	(0.2378)	0.0000	3	(4.5266)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	155	30.1400	4,853.05	4,671.70	0.0000	4.3400	25.00	0.00	(1.7311)	(0.0960)	0.0000	3	(1.8271)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	305	30.1400	9,549.55	9,192.70	0.0000	4.3400	25.00	0.00	(3.4064)	(0.1889)	0.0000	3	(3.5953)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	3,153	30.1400	98,720.43	95,031.42	0.0000	4.3400	25.00	0.00	(35.2148)	(1.9527)	0.0000	3	(37.1675)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	865	30.1400	27,083.15	26,071.10	0.0000	4.3400	25.00	0.00	(9.6609)	(0.5357)	0.0000	3	(10.1966)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	8	30.1400	250.48	241.12	0.0000	4.3400	25.00	0.00	(0.0893)	(0.0050)	0.0000	3	(0.0943)	02/04/2025
TNE.AX	01/10/2025	SDB3260121474	0	989	30.1400	30,965.59	29,808.46	0.0000	4.3400	25.00	0.00	(11.0458)	(0.6125)	0.0000	3	(11.6583)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,382	30.8000	42,657.85	42,565.60	0.0000	4.3400	25.00	0.00	(5.0722)	(0.2915)	0.0000	1	(5.3637)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	2,565	30.8000	79,078.42	79,002.00	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5411)	0.0000	1	(9.9439)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	4,562	30.8000	140,000.19	140,509.60	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9624)	0.0000	1	(17.6090)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,248	30.8000	38,311.00	38,438.40	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2633)	0.0000	1	(4.8186)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	723	30.8000	22,637.13	22,268.40	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1525)	0.0000	1	(2.8442)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	682	30.8000	21,353.42	21,005.60	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1439)	0.0000	1	(2.6829)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	71	30.8000	2,223.01	2,186.80	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0150)	0.0000	1	(0.2793)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	217	30.8000	6,794.27	6,683.60	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0458)	0.0000	1	(0.8536)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	226	30.8000	7,076.06	6,960.80	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0477)	0.0000	1	(0.8890)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	4,021	30.8000	125,897.51	123,846.80	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8483)	0.0000	1	(15.8180)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	2,627	30.8000	82,251.37	80,911.60	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5542)	0.0000	1	(10.3342)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	2,322	30.8000	72,701.82	71,517.60	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4898)	0.0000	1	(9.1344)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,513	30.8000	47,372.03	46,600.40	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3192)	0.0000	1	(5.9519)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	3,254	30.8000	101,882.74	100,223.20	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6865)	0.0000	1	(12.8007)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	2,579	30.8000	80,748.49	79,433.20	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5441)	0.0000	1	(10.1454)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	926	30.8000	28,993.06	28,520.80	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1953)	0.0000	1	(3.6427)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	2,073	30.8000	64,905.63	63,848.40	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4373)	0.0000	1	(8.1549)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,452	30.8000	45,462.12	44,721.60	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3063)	0.0000	1	(5.7119)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	744	30.8000	23,294.64	22,915.20	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1570)	0.0000	1	(2.9268)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	919	30.8000	28,773.89	28,305.20	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1939)	0.0000	1	(3.6152)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	440	30.8000	13,776.40	13,552.00	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0928)	0.0000	1	(1.7309)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,986	30.8000	62,181.66	61,168.80	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4190)	0.0000	1	(7.8126)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	835	30.8000	26,143.85	25,718.00	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1762)	0.0000	1	(3.2848)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	160	30.8000	5,009.60	4,928.00	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0338)	0.0000	1	(0.6294)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	616	30.8000	19,286.96	18,972.80	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1300)	0.0000	1	(2.4232)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	820	30.8000	25,674.20	25,256.00	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1730)	0.0000	1	(3.2258)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	1,610	30.8000	50,409.10	49,588.00	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3396)	0.0000	1	(6.3335)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	404	30.8000	12,649.24	12,443.20	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0852)	0.0000	1	(1.5893)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	449	30.8000	14,058.19	13,829.20	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0947)	0.0000	1	(1.7663)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	384	30.8000	12,023.04	11,827.20	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0810)	0.0000	1	(1.5106)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	155	30.8000	4,853.05	4,774.00	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0327)	0.0000	1	(0.6097)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	305	30.8000	9,549.55	9,394.00	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0643)	0.0000	1	(1.1998)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	3,153	30.8000	98,720.43	97,112.40	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6652)	0.0000	1	(12.4034)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	865	30.8000	27,083.15	26,642.00	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1825)	0.0000	1	(3.4028)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	8	30.8000	250.48	246.40	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
TNE.AX	01/09/2025	SDB3260121474	0	989	30.8000	30,965.59	30,461.20	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2086)	0.0000	1	(3.8906)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	2,565	30.7300	79,078.42	78,822.45	0.0000	4.3400	25.00	0.00	(9.4027)	(0.5399)	0.0000	1	(9.9426)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	4,562	30.7300	140,000.19	140,190.26	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9602)	0.0000	1	(17.6068)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	1,248	30.7300	38,311.00	38,351.04	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2627)	0.0000	1	(4.8180)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	723	30.7300	22,637.13	22,217.79	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1522)	0.0000	1	(2.8438)	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/08/2025	SDB3260121474	0	682	30.7300	21,353.42	20,957.86	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1435)	0.0000	1	(2.6826)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	71	30.7300	2,223.01	2,181.83	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0149)	0.0000	1	(0.2793)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	217	30.7300	6,794.27	6,668.41	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0457)	0.0000	1	(0.8535)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	226	30.7300	7,076.06	6,944.98	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0476)	0.0000	1	(0.8889)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	4,021	30.7300	125,897.51	123,565.33	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8463)	0.0000	1	(15.8161)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	2,627	30.7300	82,251.37	80,727.71	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5529)	0.0000	1	(10.3330)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	2,322	30.7300	72,701.82	71,355.06	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4887)	0.0000	1	(9.1333)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	1,513	30.7300	47,372.03	46,494.49	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3185)	0.0000	1	(5.9512)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	3,254	30.7300	101,882.74	99,995.42	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6849)	0.0000	1	(12.7992)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	2,579	30.7300	80,748.49	79,252.67	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5428)	0.0000	1	(10.1442)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	926	30.7300	28,993.06	28,455.98	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1949)	0.0000	1	(3.6423)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	2,073	30.7300	64,905.63	63,703.29	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4363)	0.0000	1	(8.1539)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	1,452	30.7300	45,462.12	44,619.96	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3056)	0.0000	1	(5.7112)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	744	30.7300	23,294.64	22,863.12	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1566)	0.0000	1	(2.9264)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	919	30.7300	28,773.89	28,240.87	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1934)	0.0000	1	(3.6148)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	440	30.7300	13,776.40	13,521.20	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0926)	0.0000	1	(1.7307)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	1,986	30.7300	62,181.66	61,029.78	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4180)	0.0000	1	(7.8117)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	835	30.7300	26,143.85	25,659.55	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1758)	0.0000	1	(3.2844)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	160	30.7300	5,009.60	4,916.80	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0337)	0.0000	1	(0.6293)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	616	30.7300	19,286.96	18,929.68	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1297)	0.0000	1	(2.4230)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	820	30.7300	25,674.20	25,198.60	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1726)	0.0000	1	(3.2254)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	1,610	30.7300	50,409.10	49,475.30	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3389)	0.0000	1	(6.3327)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	404	30.7300	12,649.24	12,414.92	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0850)	0.0000	1	(1.5891)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	449	30.7300	14,058.19	13,797.77	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0945)	0.0000	1	(1.7661)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	384	30.7300	12,023.04	11,800.32	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0808)	0.0000	1	(1.5104)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	155	30.7300	4,853.05	4,763.15	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0326)	0.0000	1	(0.6097)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	305	30.7300	9,549.55	9,372.65	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0642)	0.0000	1	(1.1997)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	3,153	30.7300	98,720.43	96,891.69	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6636)	0.0000	1	(12.4019)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	865	30.7300	27,083.15	26,581.45	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1821)	0.0000	1	(3.4024)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	8	30.7300	250.48	245.84	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
TNE.AX	01/08/2025	SDB3260121474	0	989	30.7300	30,965.59	30,391.97	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2082)	0.0000	1	(3.8901)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	4,562	30.6600	140,000.19	139,870.92	0.0000	4.3400	25.00	0.00	(16.6466)	(0.9580)	0.0000	1	(17.6046)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	1,248	30.6600	38,311.00	38,263.68	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2621)	0.0000	1	(4.8174)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	723	30.6600	22,637.13	22,167.18	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1518)	0.0000	1	(2.8435)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	682	30.6600	21,353.42	20,910.12	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1432)	0.0000	1	(2.6822)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	71	30.6600	2,223.01	2,176.86	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0149)	0.0000	1	(0.2792)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	217	30.6600	6,794.27	6,653.22	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0456)	0.0000	1	(0.8534)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	226	30.6600	7,076.06	6,929.16	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0475)	0.0000	1	(0.8888)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	4,021	30.6600	125,897.51	123,283.86	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8444)	0.0000	1	(15.8141)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	2,627	30.6600	82,251.37	80,543.82	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5517)	0.0000	1	(10.3317)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	2,322	30.6600	72,701.82	71,192.52	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4876)	0.0000	1	(9.1322)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	1,513	30.6600	47,372.03	46,388.58	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3177)	0.0000	1	(5.9505)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	3,254	30.6600	101,882.74	99,767.64	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6833)	0.0000	1	(12.7976)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	2,579	30.6600	80,748.49	79,072.14	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5416)	0.0000	1	(10.1429)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	926	30.6600	28,993.06	28,391.16	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1945)	0.0000	1	(3.6419)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	2,073	30.6600	64,905.63	63,558.18	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4353)	0.0000	1	(8.1529)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	1,452	30.6600	45,462.12	44,518.32	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3049)	0.0000	1	(5.7106)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	744	30.6600	23,294.64	22,811.04	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1562)	0.0000	1	(2.9261)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	919	30.6600	28,773.89	28,176.54	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1930)	0.0000	1	(3.6143)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	440	30.6600	13,776.40	13,490.40	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0924)	0.0000	1	(1.7305)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	1,986	30.6600	62,181.66	60,890.76	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4171)	0.0000	1	(7.8107)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	835	30.6600	26,143.85	25,601.10	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1754)	0.0000	1	(3.2840)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	160	30.6600	5,009.60	4,905.60	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0336)	0.0000	1	(0.6293)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/07/2025	SDB3260121474	0	616	30.6600	19,286.96	18,886.56	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1294)	0.0000	1	(2.4227)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	820	30.6600	25,674.20	25,141.20	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1722)	0.0000	1	(3.2250)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	1,610	30.6600	50,409.10	49,362.60	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3381)	0.0000	1	(6.3319)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	404	30.6600	12,649.24	12,386.64	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0848)	0.0000	1	(1.5889)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	449	30.6600	14,058.19	13,766.34	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0943)	0.0000	1	(1.7659)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	384	30.6600	12,023.04	11,773.44	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0806)	0.0000	1	(1.5102)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	155	30.6600	4,853.05	4,752.30	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0326)	0.0000	1	(0.6096)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	305	30.6600	9,549.55	9,351.30	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0641)	0.0000	1	(1.1995)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	3,153	30.6600	98,720.43	96,670.98	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6621)	0.0000	1	(12.4004)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	865	30.6600	27,083.15	26,520.90	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1817)	0.0000	1	(3.4019)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	8	30.6600	250.48	245.28	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
TNE.AX	01/07/2025	SDB3260121474	0	989	30.6600	30,965.59	30,322.74	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2077)	0.0000	1	(3.8896)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	1,248	30.6200	38,311.00	38,213.76	0.0000	4.3400	25.00	0.00	(4.5553)	(0.2617)	0.0000	1	(4.8171)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	723	30.6200	22,637.13	22,138.26	0.0000	4.3400	25.00	0.00	(2.6916)	(0.1516)	0.0000	1	(2.8433)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	682	30.6200	21,353.42	20,882.84	0.0000	4.3400	25.00	0.00	(2.5390)	(0.1430)	0.0000	1	(2.6820)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	71	30.6200	2,223.01	2,174.02	0.0000	4.3400	25.00	0.00	(0.2643)	(0.0149)	0.0000	1	(0.2792)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	217	30.6200	6,794.27	6,644.54	0.0000	4.3400	25.00	0.00	(0.8079)	(0.0455)	0.0000	1	(0.8534)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	226	30.6200	7,076.06	6,920.12	0.0000	4.3400	25.00	0.00	(0.8414)	(0.0474)	0.0000	1	(0.8888)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	4,021	30.6200	125,897.51	123,123.02	0.0000	4.3400	25.00	0.00	(14.9697)	(0.8433)	0.0000	1	(15.8130)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	2,627	30.6200	82,251.37	80,438.74	0.0000	4.3400	25.00	0.00	(9.7800)	(0.5510)	0.0000	1	(10.3310)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	2,322	30.6200	72,701.82	71,099.64	0.0000	4.3400	25.00	0.00	(8.6445)	(0.4870)	0.0000	1	(9.1315)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	1,513	30.6200	47,372.03	46,328.06	0.0000	4.3400	25.00	0.00	(5.6327)	(0.3173)	0.0000	1	(5.9500)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	3,254	30.6200	101,882.74	99,637.48	0.0000	4.3400	25.00	0.00	(12.1143)	(0.6824)	0.0000	1	(12.7967)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	2,579	30.6200	80,748.49	78,968.98	0.0000	4.3400	25.00	0.00	(9.6013)	(0.5409)	0.0000	1	(10.1422)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	926	30.6200	28,993.06	28,354.12	0.0000	4.3400	25.00	0.00	(3.4474)	(0.1942)	0.0000	1	(3.6416)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	2,073	30.6200	64,905.63	63,475.26	0.0000	4.3400	25.00	0.00	(7.7175)	(0.4348)	0.0000	1	(8.1523)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	1,452	30.6200	45,462.12	44,460.24	0.0000	4.3400	25.00	0.00	(5.4056)	(0.3045)	0.0000	1	(5.7102)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	744	30.6200	23,294.64	22,781.28	0.0000	4.3400	25.00	0.00	(2.7698)	(0.1560)	0.0000	1	(2.9259)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	919	30.6200	28,773.89	28,139.78	0.0000	4.3400	25.00	0.00	(3.4213)	(0.1927)	0.0000	1	(3.6141)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	440	30.6200	13,776.40	13,472.80	0.0000	4.3400	25.00	0.00	(1.6381)	(0.0923)	0.0000	1	(1.7304)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	1,986	30.6200	62,181.66	60,811.32	0.0000	4.3400	25.00	0.00	(7.3937)	(0.4165)	0.0000	1	(7.8102)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	835	30.6200	26,143.85	25,567.70	0.0000	4.3400	25.00	0.00	(3.1086)	(0.1751)	0.0000	1	(3.2837)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	160	30.6200	5,009.60	4,899.20	0.0000	4.3400	25.00	0.00	(0.5957)	(0.0336)	0.0000	1	(0.6292)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	616	30.6200	19,286.96	18,861.92	0.0000	4.3400	25.00	0.00	(2.2933)	(0.1292)	0.0000	1	(2.4225)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	820	30.6200	25,674.20	25,108.40	0.0000	4.3400	25.00	0.00	(3.0528)	(0.1720)	0.0000	1	(3.2247)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	1,610	30.6200	50,409.10	49,298.20	0.0000	4.3400	25.00	0.00	(5.9938)	(0.3377)	0.0000	1	(6.3315)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	404	30.6200	12,649.24	12,370.48	0.0000	4.3400	25.00	0.00	(1.5040)	(0.0847)	0.0000	1	(1.5888)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	449	30.6200	14,058.19	13,748.38	0.0000	4.3400	25.00	0.00	(1.6716)	(0.0942)	0.0000	1	(1.7657)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	384	30.6200	12,023.04	11,758.08	0.0000	4.3400	25.00	0.00	(1.4296)	(0.0805)	0.0000	1	(1.5101)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	155	30.6200	4,853.05	4,746.10	0.0000	4.3400	25.00	0.00	(0.5770)	(0.0325)	0.0000	1	(0.6096)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	305	30.6200	9,549.55	9,339.10	0.0000	4.3400	25.00	0.00	(1.1355)	(0.0640)	0.0000	1	(1.1994)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	3,153	30.6200	98,720.43	96,544.86	0.0000	4.3400	25.00	0.00	(11.7383)	(0.6613)	0.0000	1	(12.3995)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	865	30.6200	27,083.15	26,486.30	0.0000	4.3400	25.00	0.00	(3.2203)	(0.1814)	0.0000	1	(3.4017)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	8	30.6200	250.48	244.96	0.0000	4.3400	25.00	0.00	(0.0298)	(0.0017)	0.0000	1	(0.0315)	02/04/2025
TNE.AX	01/06/2025	SDB3260121474	0	989	30.6200	30,965.59	30,283.18	0.0000	4.3400	25.00	0.00	(3.6819)	(0.2074)	0.0000	1	(3.8894)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	723	31.3100	22,637.13	22,637.13	0.0000	4.3400	25.00	0.00	(8.0749)	(0.4651)	0.0000	3	(8.5401)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	682	31.3100	21,353.42	21,353.42	0.0000	4.3400	25.00	0.00	(7.6170)	(0.4388)	0.0000	3	(8.0558)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	71	31.3100	2,223.01	2,223.01	0.0000	4.3400	25.00	0.00	(0.7930)	(0.0457)	0.0000	3	(0.8387)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	217	31.3100	6,794.27	6,794.27	0.0000	4.3400	25.00	0.00	(2.4236)	(0.1396)	0.0000	3	(2.5632)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	226	31.3100	7,076.06	7,076.06	0.0000	4.3400	25.00	0.00	(2.5241)	(0.1454)	0.0000	3	(2.6695)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	4,021	31.3100	125,897.51	125,897.51	0.0000	4.3400	25.00	0.00	(44.9092)	(2.5869)	0.0000	3	(47.4961)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	2,627	31.3100	82,251.37	82,251.37	0.0000	4.3400	25.00	0.00	(29.3401)	(1.6901)	0.0000	3	(31.0302)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	2,322	31.3100	72,701.82	72,701.82	0.0000	4.3400	25.00	0.00	(25.9336)	(1.4939)	0.0000	3	(27.4275)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Long (Cont.)																	
TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TNE.AX	01/03/2025	SDB3260121474	0	1,513	31.3100	47,372.03	47,372.03	0.0000	4.3400	25.00	0.00	(16.8982)	(0.9734)	0.0000	3	(17.8716)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	3,254	31.3100	101,882.74	101,882.74	0.0000	4.3400	25.00	0.00	(36.3428)	(2.0935)	0.0000	3	(38.4363)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	2,579	31.3100	80,748.49	80,748.49	0.0000	4.3400	25.00	0.00	(28.8040)	(1.6592)	0.0000	3	(30.4632)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	926	31.3100	28,993.06	28,993.06	0.0000	4.3400	25.00	0.00	(10.3422)	(0.5957)	0.0000	3	(10.9379)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	2,073	31.3100	64,905.63	64,905.63	0.0000	4.3400	25.00	0.00	(23.1526)	(1.3337)	0.0000	3	(24.4863)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	1,452	31.3100	45,462.12	45,462.12	0.0000	4.3400	25.00	0.00	(16.2169)	(0.9342)	0.0000	3	(17.1511)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	744	31.3100	23,294.64	23,294.64	0.0000	4.3400	25.00	0.00	(8.3095)	(0.4787)	0.0000	3	(8.7881)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	919	31.3100	28,773.89	28,773.89	0.0000	4.3400	25.00	0.00	(10.2640)	(0.5912)	0.0000	3	(10.8552)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	440	31.3100	13,776.40	13,776.40	0.0000	4.3400	25.00	0.00	(4.9142)	(0.2831)	0.0000	3	(5.1973)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	1,986	31.3100	62,181.66	62,181.66	0.0000	4.3400	25.00	0.00	(22.1810)	(1.2777)	0.0000	3	(23.4587)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	835	31.3100	26,143.85	26,143.85	0.0000	4.3400	25.00	0.00	(9.3258)	(0.5372)	0.0000	3	(9.8630)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	160	31.3100	5,009.60	5,009.60	0.0000	4.3400	25.00	0.00	(1.7870)	(0.1029)	0.0000	3	(1.8899)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	616	31.3100	19,286.96	19,286.96	0.0000	4.3400	25.00	0.00	(6.8799)	(0.3963)	0.0000	3	(7.2762)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	820	31.3100	25,674.20	25,674.20	0.0000	4.3400	25.00	0.00	(9.1583)	(0.5276)	0.0000	3	(9.6859)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	1,610	31.3100	50,409.10	50,409.10	0.0000	4.3400	25.00	0.00	(17.9815)	(1.0358)	0.0000	3	(19.0174)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	404	31.3100	12,649.24	12,649.24	0.0000	4.3400	25.00	0.00	(4.5121)	(0.2599)	0.0000	3	(4.7721)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	449	31.3100	14,058.19	14,058.19	0.0000	4.3400	25.00	0.00	(5.0147)	(0.2889)	0.0000	3	(5.3036)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	384	31.3100	12,023.04	12,023.04	0.0000	4.3400	25.00	0.00	(4.2888)	(0.2470)	0.0000	3	(4.5358)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	155	31.3100	4,853.05	4,853.05	0.0000	4.3400	25.00	0.00	(1.7311)	(0.0997)	0.0000	3	(1.8309)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	305	31.3100	9,549.55	9,549.55	0.0000	4.3400	25.00	0.00	(3.4064)	(0.1962)	0.0000	3	(3.6027)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	3,153	31.3100	98,720.43	98,720.43	0.0000	4.3400	25.00	0.00	(35.2148)	(2.0285)	0.0000	3	(37.2433)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	865	31.3100	27,083.15	27,083.15	0.0000	4.3400	25.00	0.00	(9.6609)	(0.5565)	0.0000	3	(10.2174)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	8	31.3100	250.48	250.48	0.0000	4.3400	25.00	0.00	(0.0893)	(0.0051)	0.0000	3	(0.0945)	02/04/2025
TNE.AX	01/03/2025	SDB3260121474	0	989	31.3100	30,965.59	30,965.59	0.0000	4.3400	25.00	0.00	(11.0458)	(0.6363)	0.0000	3	(11.6821)	02/04/2025
TOTAL TECHNOLOGY ONE LIMITED CMN ORDINARY FULLY PAID												(2,537.6678)	(141.7497)	0.0000		(2,679.4175)	
TRANSURBAN GROUP ORDINARY SHARES / UNITS STAPLE FULLY PAID ORDINARY/UNITS STAPLED SECURITIES																	
TCL.AX	01/08/2025	SDB3265201659	0	1,659	13.6933	22,717.19	22,717.19	0.0000	4.3400	25.00	0.00	(2.7012)	(0.1556)	0.0000	1	(2.8568)	02/04/2025
WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID																	
SOL.AX	01/08/2025	SDB3265127427	0	72	34.3800	2,474.18	2,475.36	0.0000	4.3400	25.00	0.00	(0.2942)	(0.0170)	0.0000	1	(0.3111)	02/04/2025
SOL.AX	01/08/2025	SDB3265127427	0	571	34.3800	19,561.39	19,630.98	0.0000	4.3400	25.00	0.00	(2.3259)	(0.1345)	0.0000	1	(2.4604)	02/04/2025
SOL.AX	01/07/2025	SDB3265127427	0	571	34.2581	19,561.39	19,561.39	0.0000	4.3400	25.00	0.00	(2.3259)	(0.1340)	0.0000	1	(2.4599)	02/04/2025
TOTAL WASHINGTON H SOUL PATTINS(ORD) CMN ORDINARY FULLY PAID												(4.9460)	(0.2854)	0.0000		(5.2314)	
WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID																	
WBC.AX	01/17/2025	SDB3265604093	0	17,258	31.8600	550,330.27	549,839.88	0.0000	4.3373	25.00	0.00	(65.3952)	(3.7660)	0.0000	1	(69.1613)	02/04/2025
WBC.AX	01/17/2025	SDB3265604093	0	2,679	31.8600	85,429.06	85,352.94	0.0000	4.3373	25.00	0.00	(10.1515)	(0.5846)	0.0000	1	(10.7361)	02/04/2025
WBC.AX	01/17/2025	SDB3265604093	0	7,136	31.8600	226,966.74	227,352.96	0.0000	4.3373	25.00	0.00	(26.9702)	(1.5572)	0.0000	1	(28.5275)	02/04/2025
WBC.AX	01/16/2025	SDB3265604093	0	7,136	31.8059	226,966.74	226,966.74	0.0000	4.3400	25.00	0.00	(26.9873)	(1.5546)	0.0000	1	(28.5418)	02/04/2025
WBC.AX	01/09/2025	SDB3265201657	0	3,476	32.8700	113,590.60	114,256.12	0.0000	4.3400	25.00	0.00	(13.5064)	(0.7826)	0.0000	1	(14.2890)	02/04/2025
WBC.AX	01/08/2025	SDB3265201657	0	4,692	32.6785	153,327.70	153,327.70	0.0000	4.3400	25.00	0.00	(18.2313)	(1.0502)	0.0000	1	(19.2815)	02/04/2025
TOTAL WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID												(161.2419)	(9.2952)	0.0000		(170.5371)	
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID																	
WTC.AX	01/17/2025	SDB3265670288	0	309	115.9036	35,814.23	35,814.23	0.0000	4.3373	25.00	0.00	(4.2558)	(0.2453)	0.0000	1	(4.5011)	02/04/2025
Short																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID																	
AGL.AX	01/17/2025	SDB3260962041	0	(327)	11.4100	(3,738.39)	(3,731.07)	0.0000	4.3373	(25.00)	0.00	0.4442	(0.0256)	0.0000	1	0.4187	02/04/2025
AGL.AX	01/17/2025	SDB3260962041	0	(2,130)	11.4100	(24,416.30)	(24,303.30)	0.0000	4.3373	(25.00)	0.00	2.9014	(0.1665)	0.0000	1	2.7349	02/04/2025
AGL.AX	01/17/2025	SDB3260962041	0	(9,743)	11.4100	(110,038.89)	(111,167.63)	0.0000	4.3373	(25.00)	0.00	13.0758	(0.7614)	0.0000	1	12.3144	02/04/2025
AGL.AX	01/17/2025	SDB3260962041	0	(1,151)	11.4100	(12,839.25)	(13,132.91)	0.0000	4.3373	(25.00)	0.00	1.5257	(0.0900)	0.0000	1	1.4357	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
AGLAX	01/17/2025	SDB3260962041	0	(3.178)	11.4100	(35,656.39)	(36,260.98)	0.0000	4.3373	(25.00)	0.00	4.2370	(0.2484)	0.0000	1	3.9887	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(896)	11.4100	(10,042.06)	(10,223.36)	0.0000	4.3373	(25.00)	0.00	1.1933	(0.0700)	0.0000	1	1.1233	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(1,798)	11.4100	(20,521.03)	(20,515.18)	0.0000	4.3373	(25.00)	0.00	2.4385	(0.1405)	0.0000	1	2.2980	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(3,427)	11.4100	(38,906.95)	(39,102.07)	0.0000	4.3373	(25.00)	0.00	4.6233	(0.2678)	0.0000	1	4.3555	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(2,906)	11.4100	(32,808.74)	(33,157.46)	0.0000	4.3373	(25.00)	0.00	3.8986	(0.2271)	0.0000	1	3.6715	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(1,365)	11.4100	(15,410.85)	(15,574.65)	0.0000	4.3373	(25.00)	0.00	1.8313	(0.1067)	0.0000	1	1.7246	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(2,519)	11.4100	(28,439.51)	(28,741.79)	0.0000	4.3373	(25.00)	0.00	3.3794	(0.1969)	0.0000	1	3.1826	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(13,018)	11.4100	(146,973.22)	(148,535.38)	0.0000	4.3373	(25.00)	0.00	17.4647	(1.0174)	0.0000	1	16.4473	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(709)	11.4100	(8,004.61)	(8,089.69)	0.0000	4.3373	(25.00)	0.00	0.9512	(0.0554)	0.0000	1	0.8958	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(875)	11.4100	(9,878.75)	(9,983.75)	0.0000	4.3373	(25.00)	0.00	1.1739	(0.0684)	0.0000	1	1.1055	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(2,937)	11.4100	(33,158.73)	(33,511.17)	0.0000	4.3373	(25.00)	0.00	3.9402	(0.2295)	0.0000	1	3.7107	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(1,887)	11.4100	(21,304.23)	(21,530.67)	0.0000	4.3373	(25.00)	0.00	2.5316	(0.1475)	0.0000	1	2.3841	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(9,934)	11.4100	(112,154.86)	(113,346.94)	0.0000	4.3373	(25.00)	0.00	13.3273	(0.7763)	0.0000	1	12.5509	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(3,772)	11.4100	(42,585.88)	(43,038.52)	0.0000	4.3373	(25.00)	0.00	5.0604	(0.2948)	0.0000	1	4.7657	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(8,578)	11.4100	(96,845.62)	(97,874.98)	0.0000	4.3373	(25.00)	0.00	11.5081	(0.6704)	0.0000	1	10.8377	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(7,948)	11.4100	(89,732.92)	(90,686.68)	0.0000	4.3373	(25.00)	0.00	10.6629	(0.6211)	0.0000	1	10.0417	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(400)	11.4100	(4,516.00)	(4,564.00)	0.0000	4.3373	(25.00)	0.00	0.5366	(0.0313)	0.0000	1	0.5054	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(159)	11.4100	(1,795.11)	(1,814.19)	0.0000	4.3373	(25.00)	0.00	0.2133	(0.0124)	0.0000	1	0.2009	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(38)	11.4100	(429.02)	(433.58)	0.0000	4.3373	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(445)	11.4100	(5,024.05)	(5,077.45)	0.0000	4.3373	(25.00)	0.00	0.5970	(0.0348)	0.0000	1	0.5622	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(63)	11.4100	(711.27)	(718.83)	0.0000	4.3373	(25.00)	0.00	0.0845	(0.0049)	0.0000	1	0.0796	02/04/2025
AGLAX	01/17/2025	SDB3260962041	0	(668)	11.4100	(7,541.72)	(7,621.88)	0.0000	4.3373	(25.00)	0.00	0.8962	(0.0522)	0.0000	1	0.8440	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(2,130)	11.5000	(24,416.30)	(24,495.00)	0.0000	4.3400	(25.00)	0.00	2.9032	(0.1678)	0.0000	1	2.7354	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(9,743)	11.5000	(110,038.89)	(112,044.50)	0.0000	4.3400	(25.00)	0.00	13.0841	(0.7674)	0.0000	1	12.3166	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(1,151)	11.5000	(12,839.25)	(13,236.50)	0.0000	4.3400	(25.00)	0.00	1.5266	(0.0907)	0.0000	1	1.4360	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(3,178)	11.5000	(35,656.39)	(36,547.00)	0.0000	4.3400	(25.00)	0.00	4.2397	(0.2503)	0.0000	1	3.9894	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(896)	11.5000	(10,042.06)	(10,304.00)	0.0000	4.3400	(25.00)	0.00	1.1940	(0.0706)	0.0000	1	1.1235	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(1,798)	11.5000	(20,521.03)	(20,677.00)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1416)	0.0000	1	2.2984	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(3,427)	11.5000	(38,906.95)	(39,410.50)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2699)	0.0000	1	4.3563	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(2,906)	11.5000	(32,808.74)	(33,419.00)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2289)	0.0000	1	3.6722	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(1,365)	11.5000	(15,410.85)	(15,697.50)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1075)	0.0000	1	1.7249	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(2,519)	11.5000	(28,439.51)	(28,968.50)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1984)	0.0000	1	3.1832	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(13,018)	11.5000	(146,973.22)	(149,707.00)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0254)	0.0000	1	16.4503	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(709)	11.5000	(8,004.61)	(8,153.50)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0558)	0.0000	1	0.8959	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(875)	11.5000	(9,878.75)	(10,062.50)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0689)	0.0000	1	1.1057	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(2,937)	11.5000	(33,158.73)	(33,775.50)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2313)	0.0000	1	3.7114	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(1,887)	11.5000	(21,304.23)	(21,700.50)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1486)	0.0000	1	2.3845	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(9,934)	11.5000	(112,154.86)	(114,241.00)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7825)	0.0000	1	12.5532	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(3,772)	11.5000	(42,585.88)	(43,378.00)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2971)	0.0000	1	4.7665	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(8,578)	11.5000	(96,845.62)	(98,647.00)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6757)	0.0000	1	10.8397	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(7,948)	11.5000	(89,732.92)	(91,402.00)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6260)	0.0000	1	10.0436	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(400)	11.5000	(4,516.00)	(4,600.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0315)	0.0000	1	0.5055	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(159)	11.5000	(1,795.11)	(1,828.50)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0125)	0.0000	1	0.2009	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(38)	11.5000	(429.02)	(437.00)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(445)	11.5000	(5,024.05)	(5,117.50)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0351)	0.0000	1	0.5623	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(63)	11.5000	(711.27)	(724.50)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0050)	0.0000	1	0.0796	02/04/2025
AGLAX	01/16/2025	SDB3260962041	0	(668)	11.5000	(7,541.72)	(7,682.00)	0.0000	4.3400	(25.00)	0.00	0.8967	(0.0526)	0.0000	1	0.8441	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(2,130)	11.5200	(24,416.30)	(24,537.60)	0.0000	4.3400	(25.00)	0.00	2.9032	(0.1681)	0.0000	1	2.7351	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(9,743)	11.5200	(110,038.89)	(112,239.36)	0.0000	4.3400	(25.00)	0.00	13.0841	(0.7688)	0.0000	1	12.3153	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(1,151)	11.5200	(12,839.25)	(13,259.52)	0.0000	4.3400	(25.00)	0.00	1.5266	(0.0908)	0.0000	1	1.4358	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(3,178)	11.5200	(35,656.39)	(36,610.56)	0.0000	4.3400	(25.00)	0.00	4.2397	(0.2508)	0.0000	1	3.9889	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(896)	11.5200	(10,042.06)	(10,321.92)	0.0000	4.3400	(25.00)	0.00	1.1940	(0.0707)	0.0000	1	1.1233	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(1,798)	11.5200	(20,521.03)	(20,712.96)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1419)	0.0000	1	2.2982	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
AGLAX	01/15/2025	SDB3260962041	0	(3,427)	11.5200	(38,906.95)	(39,479.04)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2704)	0.0000	1	4.3558	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(2,906)	11.5200	(32,808.74)	(33,477.12)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2293)	0.0000	1	3.6718	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(1,365)	11.5200	(15,410.85)	(15,724.80)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1077)	0.0000	1	1.7247	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(2,519)	11.5200	(28,439.51)	(29,018.88)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1988)	0.0000	1	3.1828	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(13,018)	11.5200	(146,973.22)	(149,967.36)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0272)	0.0000	1	16.4485	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(709)	11.5200	(8,004.61)	(8,167.68)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0559)	0.0000	1	0.8958	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(875)	11.5200	(9,878.75)	(10,080.00)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0690)	0.0000	1	1.1056	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(2,937)	11.5200	(33,158.73)	(33,834.24)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2317)	0.0000	1	3.7110	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(1,887)	11.5200	(21,304.23)	(21,738.24)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1489)	0.0000	1	2.3843	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(9,934)	11.5200	(112,154.86)	(114,439.68)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7838)	0.0000	1	12.5518	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(3,772)	11.5200	(42,585.88)	(43,453.44)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2976)	0.0000	1	4.7660	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(8,578)	11.5200	(96,845.62)	(98,818.56)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6768)	0.0000	1	10.8385	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(7,948)	11.5200	(89,732.92)	(91,560.96)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6271)	0.0000	1	10.0425	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(400)	11.5200	(4,516.00)	(4,608.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0316)	0.0000	1	0.5054	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(159)	11.5200	(1,795.11)	(1,831.68)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0125)	0.0000	1	0.2009	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(38)	11.5200	(429.02)	(437.76)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(445)	11.5200	(5,024.05)	(5,126.40)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0351)	0.0000	1	0.5623	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(63)	11.5200	(711.27)	(725.76)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0050)	0.0000	1	0.0796	02/04/2025
AGLAX	01/15/2025	SDB3260962041	0	(1,798)	11.5200	(20,299.42)	(20,712.96)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1419)	0.0000	1	2.2718	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(9,743)	11.3300	(110,038.89)	(110,388.19)	0.0000	4.3400	(25.00)	0.00	13.0841	(0.7561)	0.0000	1	12.3280	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(1,151)	11.3300	(12,839.25)	(13,040.83)	0.0000	4.3400	(25.00)	0.00	1.5266	(0.0893)	0.0000	1	1.4373	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(3,178)	11.3300	(35,656.39)	(36,006.74)	0.0000	4.3400	(25.00)	0.00	4.2397	(0.2466)	0.0000	1	3.9931	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(896)	11.3300	(10,042.06)	(10,151.68)	0.0000	4.3400	(25.00)	0.00	1.1940	(0.0695)	0.0000	1	1.1245	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(1,798)	11.3300	(20,521.03)	(20,371.34)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1395)	0.0000	1	2.3005	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(3,427)	11.3300	(38,906.95)	(38,827.91)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2659)	0.0000	1	4.3603	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(2,906)	11.3300	(32,808.74)	(32,924.98)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2255)	0.0000	1	3.6756	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(1,365)	11.3300	(15,410.85)	(15,465.45)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1059)	0.0000	1	1.7265	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(2,519)	11.3300	(28,439.51)	(28,540.27)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1955)	0.0000	1	3.1861	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(13,018)	11.3300	(146,973.22)	(147,493.94)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0102)	0.0000	1	16.4655	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(709)	11.3300	(8,004.61)	(8,032.97)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0550)	0.0000	1	0.8968	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(875)	11.3300	(9,878.75)	(9,913.75)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0679)	0.0000	1	1.1067	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(2,937)	11.3300	(33,158.73)	(33,276.21)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2279)	0.0000	1	3.7148	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(1,887)	11.3300	(21,304.23)	(21,379.71)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1464)	0.0000	1	2.3867	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(9,934)	11.3300	(112,154.86)	(112,552.22)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7709)	0.0000	1	12.5648	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(3,772)	11.3300	(42,585.88)	(42,736.76)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2927)	0.0000	1	4.7709	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(8,578)	11.3300	(96,845.62)	(97,188.74)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6657)	0.0000	1	10.8497	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(7,948)	11.3300	(89,732.92)	(90,050.84)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6168)	0.0000	1	10.0528	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(400)	11.3300	(4,516.00)	(4,532.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0310)	0.0000	1	0.5059	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(159)	11.3300	(1,795.11)	(1,801.47)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0123)	0.0000	1	0.2011	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(38)	11.3300	(429.02)	(430.54)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0029)	0.0000	1	0.0481	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(445)	11.3300	(5,024.05)	(5,041.85)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0345)	0.0000	1	0.5628	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(63)	11.3300	(711.27)	(713.79)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0049)	0.0000	1	0.0797	02/04/2025
AGLAX	01/14/2025	SDB3260962041	0	(1,798)	11.3300	(20,299.42)	(20,371.34)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1395)	0.0000	1	2.2742	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(1,151)	11.1800	(12,839.25)	(12,868.18)	0.0000	4.3400	(25.00)	0.00	1.5266	(0.0881)	0.0000	1	1.4385	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(3,178)	11.1800	(35,656.39)	(35,530.04)	0.0000	4.3400	(25.00)	0.00	4.2397	(0.2434)	0.0000	1	3.9963	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(896)	11.1800	(10,042.06)	(10,017.28)	0.0000	4.3400	(25.00)	0.00	1.1940	(0.0686)	0.0000	1	1.1254	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(1,798)	11.1800	(20,521.03)	(20,101.64)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1377)	0.0000	1	2.3024	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(3,427)	11.1800	(38,906.95)	(38,313.86)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2624)	0.0000	1	4.3638	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(2,906)	11.1800	(32,808.74)	(32,489.08)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2225)	0.0000	1	3.6786	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(1,365)	11.1800	(15,410.85)	(15,260.70)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1045)	0.0000	1	1.7279	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(2,519)	11.1800	(28,439.51)	(28,162.42)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1929)	0.0000	1	3.1887	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(13,018)	11.1800	(146,973.22)	(145,541.24)	0.0000	4.3400	(25.00)	0.00	17.4757	(0.9969)	0.0000	1	16.4789	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(709)	11.1800	(8,004.61)	(7,926.62)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0543)	0.0000	1	0.8975	02/04/2025

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Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
AGLAX	01/13/2025	SDB3260962041	0	(875)	11.1800	(9,878.75)	(9,782.50)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0670)	0.0000	1	1.1076	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(2,937)	11.1800	(33,158.73)	(32,835.66)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2249)	0.0000	1	3.7178	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(1,887)	11.1800	(21,304.23)	(21,096.66)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1445)	0.0000	1	2.3887	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(9,934)	11.1800	(112,154.86)	(111,062.12)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7607)	0.0000	1	12.5750	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(3,772)	11.1800	(42,585.88)	(42,170.96)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2888)	0.0000	1	4.7748	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(8,578)	11.1800	(96,845.62)	(95,902.04)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6569)	0.0000	1	10.8585	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(7,948)	11.1800	(89,732.92)	(88,858.64)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6086)	0.0000	1	10.0610	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(400)	11.1800	(4,516.00)	(4,472.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0306)	0.0000	1	0.5063	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(159)	11.1800	(1,795.11)	(1,777.62)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0122)	0.0000	1	0.2013	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(38)	11.1800	(429.02)	(424.84)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0029)	0.0000	1	0.0481	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(445)	11.1800	(5,024.05)	(4,975.10)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0341)	0.0000	1	0.5633	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(63)	11.1800	(711.27)	(704.34)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0048)	0.0000	1	0.0797	02/04/2025
AGLAX	01/13/2025	SDB3260962041	0	(1,798)	11.1800	(20,299.42)	(20,101.64)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1377)	0.0000	1	2.2760	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(3,178)	11.2300	(35,656.39)	(35,688.94)	0.0000	4.3400	(25.00)	0.00	12.7191	(0.7333)	0.0000	3	11.9857	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(896)	11.2300	(10,042.06)	(10,062.08)	0.0000	4.3400	(25.00)	0.00	3.5821	(0.2068)	0.0000	3	3.3754	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(1,798)	11.2300	(20,521.03)	(20,191.54)	0.0000	4.3400	(25.00)	0.00	7.3201	(0.4149)	0.0000	3	6.9052	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(3,427)	11.2300	(38,906.95)	(38,485.21)	0.0000	4.3400	(25.00)	0.00	13.8786	(0.7908)	0.0000	3	13.0878	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(2,906)	11.2300	(32,808.74)	(32,634.38)	0.0000	4.3400	(25.00)	0.00	11.7033	(0.6706)	0.0000	3	11.0327	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(1,365)	11.2300	(15,410.85)	(15,328.95)	0.0000	4.3400	(25.00)	0.00	5.4972	(0.3150)	0.0000	3	5.1823	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(2,519)	11.2300	(28,439.51)	(28,288.37)	0.0000	4.3400	(25.00)	0.00	10.1447	(0.5813)	0.0000	3	9.5635	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(13,018)	11.2300	(146,973.22)	(146,192.14)	0.0000	4.3400	(25.00)	0.00	52.4272	(3.0039)	0.0000	3	49.4232	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(709)	11.2300	(8,004.61)	(7,962.07)	0.0000	4.3400	(25.00)	0.00	2.8553	(0.1636)	0.0000	3	2.6917	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(875)	11.2300	(9,878.75)	(9,826.25)	0.0000	4.3400	(25.00)	0.00	3.5239	(0.2019)	0.0000	3	3.3220	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(2,937)	11.2300	(33,158.73)	(32,982.51)	0.0000	4.3400	(25.00)	0.00	11.8281	(0.6777)	0.0000	3	11.1504	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(1,887)	11.2300	(21,304.23)	(21,191.01)	0.0000	4.3400	(25.00)	0.00	7.5995	(0.4354)	0.0000	3	7.1640	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(9,934)	11.2300	(112,154.86)	(111,558.82)	0.0000	4.3400	(25.00)	0.00	40.0070	(2.2923)	0.0000	3	37.7147	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(3,772)	11.2300	(42,585.88)	(42,359.56)	0.0000	4.3400	(25.00)	0.00	15.1909	(0.8704)	0.0000	3	14.3205	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(8,578)	11.2300	(96,845.62)	(96,330.94)	0.0000	4.3400	(25.00)	0.00	34.5460	(1.9794)	0.0000	3	32.5666	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(7,948)	11.2300	(89,732.92)	(89,256.04)	0.0000	4.3400	(25.00)	0.00	32.0088	(1.8340)	0.0000	3	30.1748	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(400)	11.2300	(4,516.00)	(4,492.00)	0.0000	4.3400	(25.00)	0.00	1.6109	(0.0923)	0.0000	3	1.5186	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(159)	11.2300	(1,795.11)	(1,785.57)	0.0000	4.3400	(25.00)	0.00	0.6403	(0.0367)	0.0000	3	0.6036	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(38)	11.2300	(429.02)	(426.74)	0.0000	4.3400	(25.00)	0.00	0.1530	(0.0088)	0.0000	3	0.1443	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(445)	11.2300	(5,024.05)	(4,997.35)	0.0000	4.3400	(25.00)	0.00	1.7921	(0.1027)	0.0000	3	1.6895	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(63)	11.2300	(711.27)	(707.49)	0.0000	4.3400	(25.00)	0.00	0.2537	(0.0145)	0.0000	3	0.2392	02/04/2025
AGLAX	01/10/2025	SDB3260962041	0	(1,798)	11.2300	(20,299.42)	(20,191.54)	0.0000	4.3400	(25.00)	0.00	7.2411	(0.4149)	0.0000	3	6.8262	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(896)	11.2000	(10,042.06)	(10,035.20)	0.0000	4.3400	(25.00)	0.00	1.1940	(0.0687)	0.0000	1	1.1253	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(1,798)	11.2000	(20,521.03)	(20,137.60)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1379)	0.0000	1	2.3021	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(3,427)	11.2000	(38,906.95)	(38,382.40)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2629)	0.0000	1	4.3633	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(2,906)	11.2000	(32,808.74)	(32,547.20)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2229)	0.0000	1	3.6782	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(1,365)	11.2000	(15,410.85)	(15,288.00)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1047)	0.0000	1	1.7277	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(2,519)	11.2000	(28,439.51)	(28,212.80)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1932)	0.0000	1	3.1883	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(13,018)	11.2000	(146,973.22)	(145,801.60)	0.0000	4.3400	(25.00)	0.00	17.4757	(0.9966)	0.0000	1	16.4771	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(709)	11.2000	(8,004.61)	(7,940.80)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0544)	0.0000	1	0.8974	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(875)	11.2000	(9,878.75)	(9,800.00)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0671)	0.0000	1	1.1075	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(2,937)	11.2000	(33,158.73)	(32,894.40)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2253)	0.0000	1	3.7174	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(1,887)	11.2000	(21,304.23)	(21,134.40)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1448)	0.0000	1	2.3884	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(9,934)	11.2000	(112,154.86)	(111,260.80)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7621)	0.0000	1	12.5736	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(3,772)	11.2000	(42,585.88)	(42,246.40)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2894)	0.0000	1	4.7743	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(8,578)	11.2000	(96,845.62)	(96,073.60)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6580)	0.0000	1	10.8573	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(7,948)	11.2000	(89,732.92)	(89,017.60)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6097)	0.0000	1	10.0599	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(400)	11.2000	(4,516.00)	(4,480.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0307)	0.0000	1	0.5063	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(159)	11.2000	(1,795.11)	(1,780.80)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0122)	0.0000	1	0.2012	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(38)	11.2000	(429.02)	(425.60)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0029)	0.0000	1	0.0481	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
AGLAX	01/09/2025	SDB3260962041	0	(445)	11.2000	(5,024.05)	(4,984.00)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0341)	0.0000	1	0.5632	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(63)	11.2000	(711.27)	(705.60)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0048)	0.0000	1	0.0797	02/04/2025
AGLAX	01/09/2025	SDB3260962041	0	(1,798)	11.2000	(20,299.42)	(20,137.60)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1379)	0.0000	1	2.2758	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(1,798)	11.4100	(20,521.03)	(20,515.18)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1405)	0.0000	1	2.2995	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(3,427)	11.4100	(38,906.95)	(39,102.07)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2678)	0.0000	1	4.3584	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(2,906)	11.4100	(32,808.74)	(33,157.46)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2271)	0.0000	1	3.6740	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(1,365)	11.4100	(15,410.85)	(15,574.65)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1067)	0.0000	1	1.7257	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(2,519)	11.4100	(28,439.51)	(28,741.79)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1969)	0.0000	1	3.1847	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(13,018)	11.4100	(146,973.22)	(148,535.38)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0174)	0.0000	1	16.4584	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(709)	11.4100	(8,004.61)	(8,089.69)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0554)	0.0000	1	0.8964	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(875)	11.4100	(9,878.75)	(9,983.75)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0684)	0.0000	1	1.1062	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(2,937)	11.4100	(33,158.73)	(33,511.17)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2295)	0.0000	1	3.7132	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(1,887)	11.4100	(21,304.23)	(21,530.67)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1475)	0.0000	1	2.3857	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(9,934)	11.4100	(112,154.86)	(113,346.94)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7763)	0.0000	1	12.5593	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(3,772)	11.4100	(42,585.88)	(43,038.52)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2948)	0.0000	1	4.7689	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(8,578)	11.4100	(96,845.62)	(97,874.98)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6704)	0.0000	1	10.8450	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(7,948)	11.4100	(89,732.92)	(90,686.68)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6211)	0.0000	1	10.0485	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(400)	11.4100	(4,516.00)	(4,564.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0313)	0.0000	1	0.5057	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(159)	11.4100	(1,795.11)	(1,814.19)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0124)	0.0000	1	0.2010	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(38)	11.4100	(429.02)	(433.58)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(445)	11.4100	(5,024.05)	(5,077.45)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0348)	0.0000	1	0.5626	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(63)	11.4100	(711.27)	(718.83)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0049)	0.0000	1	0.0796	02/04/2025
AGLAX	01/08/2025	SDB3260962041	0	(1,798)	11.4100	(20,299.42)	(20,515.18)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1405)	0.0000	1	2.2732	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(1,798)	11.4200	(20,521.03)	(20,533.16)	0.0000	4.3400	(25.00)	0.00	2.4400	(0.1406)	0.0000	1	2.2994	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(3,427)	11.4200	(38,906.95)	(39,136.34)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2681)	0.0000	1	4.3581	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(2,906)	11.4200	(32,808.74)	(33,186.52)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2273)	0.0000	1	3.6738	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(1,365)	11.4200	(15,410.85)	(15,588.30)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1068)	0.0000	1	1.7256	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(2,519)	11.4200	(28,439.51)	(28,766.98)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1970)	0.0000	1	3.1845	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(13,018)	11.4200	(146,973.22)	(148,665.56)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0183)	0.0000	1	16.4575	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(709)	11.4200	(8,004.61)	(8,096.78)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0555)	0.0000	1	0.8963	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(875)	11.4200	(9,878.75)	(9,992.50)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0684)	0.0000	1	1.1062	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(2,937)	11.4200	(33,158.73)	(33,540.54)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2297)	0.0000	1	3.7130	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(1,887)	11.4200	(21,304.23)	(21,549.54)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1476)	0.0000	1	2.3856	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(9,934)	11.4200	(112,154.86)	(113,446.28)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7770)	0.0000	1	12.5586	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(3,772)	11.4200	(42,585.88)	(43,076.24)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2950)	0.0000	1	4.7686	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(8,578)	11.4200	(96,845.62)	(97,960.76)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6710)	0.0000	1	10.8444	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(7,948)	11.4200	(89,732.92)	(90,766.16)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6217)	0.0000	1	10.0479	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(400)	11.4200	(4,516.00)	(4,568.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0313)	0.0000	1	0.5057	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(159)	11.4200	(1,795.11)	(1,815.78)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0124)	0.0000	1	0.2010	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(38)	11.4200	(429.02)	(433.96)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(445)	11.4200	(5,024.05)	(5,081.90)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0348)	0.0000	1	0.5626	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(63)	11.4200	(711.27)	(719.46)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0049)	0.0000	1	0.0796	02/04/2025
AGLAX	01/07/2025	SDB3260962041	0	(1,798)	11.4200	(20,299.42)	(20,533.16)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1406)	0.0000	1	2.2730	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(3,427)	11.3900	(38,906.95)	(39,033.53)	0.0000	4.3400	(25.00)	0.00	4.6262	(0.2674)	0.0000	1	4.3588	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(2,906)	11.3900	(32,808.74)	(33,099.34)	0.0000	4.3400	(25.00)	0.00	3.9011	(0.2267)	0.0000	1	3.6744	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(1,365)	11.3900	(15,410.85)	(15,547.35)	0.0000	4.3400	(25.00)	0.00	1.8324	(0.1065)	0.0000	1	1.7259	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(2,519)	11.3900	(28,439.51)	(28,691.41)	0.0000	4.3400	(25.00)	0.00	3.3816	(0.1965)	0.0000	1	3.1851	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(13,018)	11.3900	(146,973.22)	(148,275.02)	0.0000	4.3400	(25.00)	0.00	17.4757	(1.0156)	0.0000	1	16.4601	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(709)	11.3900	(8,004.61)	(8,075.51)	0.0000	4.3400	(25.00)	0.00	0.9518	(0.0553)	0.0000	1	0.8965	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(875)	11.3900	(9,878.75)	(9,966.25)	0.0000	4.3400	(25.00)	0.00	1.1746	(0.0683)	0.0000	1	1.1064	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(2,937)	11.3900	(33,158.73)	(33,452.43)	0.0000	4.3400	(25.00)	0.00	3.9427	(0.2291)	0.0000	1	3.7136	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(1,887)	11.3900	(21,304.23)	(21,492.93)	0.0000	4.3400	(25.00)	0.00	2.5332	(0.1472)	0.0000	1	2.3859	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(9,934)	11.3900	(112,154.86)	(113,148.26)	0.0000	4.3400	(25.00)	0.00	13.3357	(0.7750)	0.0000	1	12.5607	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AGL ENERGY LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
AGLAX	01/06/2025	SDB3260962041	0	(3,772)	11.3900	(42,585.88)	(42,963.08)	0.0000	4.3400	(25.00)	0.00	5.0636	(0.2943)	0.0000	1	4.7694	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(8,578)	11.3900	(96,845.62)	(97,703.42)	0.0000	4.3400	(25.00)	0.00	11.5153	(0.6692)	0.0000	1	10.8461	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(7,948)	11.3900	(89,732.92)	(90,527.72)	0.0000	4.3400	(25.00)	0.00	10.6696	(0.6201)	0.0000	1	10.0496	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(400)	11.3900	(4,516.00)	(4,556.00)	0.0000	4.3400	(25.00)	0.00	0.5370	(0.0312)	0.0000	1	0.5058	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(159)	11.3900	(1,795.11)	(1,811.01)	0.0000	4.3400	(25.00)	0.00	0.2134	(0.0124)	0.0000	1	0.2010	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(38)	11.3900	(429.02)	(432.82)	0.0000	4.3400	(25.00)	0.00	0.0510	(0.0030)	0.0000	1	0.0480	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(445)	11.3900	(5,024.05)	(5,068.55)	0.0000	4.3400	(25.00)	0.00	0.5974	(0.0347)	0.0000	1	0.5627	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(63)	11.3900	(711.27)	(717.57)	0.0000	4.3400	(25.00)	0.00	0.0846	(0.0049)	0.0000	1	0.0797	02/04/2025
AGLAX	01/06/2025	SDB3260962041	0	(1,798)	11.3900	(20,299.42)	(20,479.22)	0.0000	4.3400	(25.00)	0.00	2.4137	(0.1403)	0.0000	1	2.2734	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(2,906)	11.2900	(32,808.74)	(32,808.74)	0.0000	4.3400	(25.00)	0.00	11.7033	(0.6742)	0.0000	3	11.0291	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(1,365)	11.2900	(15,410.85)	(15,410.85)	0.0000	4.3400	(25.00)	0.00	5.4972	(0.3167)	0.0000	3	5.1806	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(2,519)	11.2900	(28,439.51)	(28,439.51)	0.0000	4.3400	(25.00)	0.00	10.1447	(0.5844)	0.0000	3	9.5604	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(13,018)	11.2900	(146,973.22)	(146,973.22)	0.0000	4.3400	(25.00)	0.00	52.4272	(3.0200)	0.0000	3	49.4072	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(709)	11.2900	(8,004.61)	(8,004.61)	0.0000	4.3400	(25.00)	0.00	2.8553	(0.1645)	0.0000	3	2.6909	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(875)	11.2900	(9,878.75)	(9,878.75)	0.0000	4.3400	(25.00)	0.00	3.5239	(0.2030)	0.0000	3	3.3209	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(2,937)	11.2900	(33,158.73)	(33,158.73)	0.0000	4.3400	(25.00)	0.00	11.8281	(0.6813)	0.0000	3	11.1468	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(1,887)	11.2900	(21,304.23)	(21,304.23)	0.0000	4.3400	(25.00)	0.00	7.5995	(0.4378)	0.0000	3	7.1617	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(9,934)	11.2900	(112,154.86)	(112,154.86)	0.0000	4.3400	(25.00)	0.00	40.0070	(2.3046)	0.0000	3	37.7025	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(3,772)	11.2900	(42,585.88)	(42,585.88)	0.0000	4.3400	(25.00)	0.00	15.1909	(0.8751)	0.0000	3	14.3159	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(8,578)	11.2900	(96,845.62)	(96,845.62)	0.0000	4.3400	(25.00)	0.00	34.5460	(1.9900)	0.0000	3	32.5560	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(7,948)	11.2900	(89,732.92)	(89,732.92)	0.0000	4.3400	(25.00)	0.00	32.0088	(1.8438)	0.0000	3	30.1650	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(400)	11.2900	(4,516.00)	(4,516.00)	0.0000	4.3400	(25.00)	0.00	1.6109	(0.0928)	0.0000	3	1.5181	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(159)	11.2900	(1,795.11)	(1,795.11)	0.0000	4.3400	(25.00)	0.00	0.6403	(0.0369)	0.0000	3	0.6035	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(38)	11.2900	(429.02)	(429.02)	0.0000	4.3400	(25.00)	0.00	0.1530	(0.0088)	0.0000	3	0.1442	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(445)	11.2900	(5,024.05)	(5,024.05)	0.0000	4.3400	(25.00)	0.00	1.7921	(0.1032)	0.0000	3	1.6889	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(63)	11.2900	(711.27)	(711.27)	0.0000	4.3400	(25.00)	0.00	0.2537	(0.0146)	0.0000	3	0.2391	02/04/2025
AGLAX	01/03/2025	SDB3260962041	0	(1,798)	11.2900	(20,299.42)	(20,299.42)	0.0000	4.3400	(25.00)	0.00	7.2411	(0.4171)	0.0000	3	6.8239	02/04/2025
TOTAL AGL ENERGY LIMITED CMN ORDINARY FULLY PAID												1,388.1559	(80.2543)	0.0000		1,307.9017	
AMPOL LTD CMN ORDINARY FULLY PAID																	
ALDAX	01/17/2025	SDB3260458813	0	(263)	29.8400	(7,770.36)	(7,847.92)	0.0000	4.3373	(25.00)	0.00	0.9233	(0.0538)	0.0000	1	0.8696	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(54)	29.8400	(1,565.13)	(1,611.36)	0.0000	4.3373	(25.00)	0.00	0.1860	(0.0110)	0.0000	1	0.1749	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(217)	29.8400	(6,292.73)	(6,475.28)	0.0000	4.3373	(25.00)	0.00	0.7478	(0.0444)	0.0000	1	0.7034	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(3,229)	29.8400	(93,727.40)	(96,353.36)	0.0000	4.3373	(25.00)	0.00	11.1375	(0.6600)	0.0000	1	10.4776	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(5,612)	29.8400	(159,624.80)	(167,462.08)	0.0000	4.3373	(25.00)	0.00	18.9681	(1.1470)	0.0000	1	17.8211	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(1,276)	29.8400	(35,970.44)	(38,075.84)	0.0000	4.3373	(25.00)	0.00	4.2743	(0.2608)	0.0000	1	4.0135	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(52)	29.8400	(1,465.88)	(1,551.68)	0.0000	4.3373	(25.00)	0.00	0.1742	(0.0106)	0.0000	1	0.1636	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(925)	29.8400	(26,075.75)	(27,602.00)	0.0000	4.3373	(25.00)	0.00	3.0986	(0.1891)	0.0000	1	2.9095	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(122)	29.8400	(3,439.18)	(3,640.48)	0.0000	4.3373	(25.00)	0.00	0.4087	(0.0249)	0.0000	1	0.3837	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(1,720)	29.8400	(48,486.80)	(51,324.80)	0.0000	4.3373	(25.00)	0.00	5.7616	(0.3515)	0.0000	1	5.4101	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(534)	29.8400	(15,053.46)	(15,934.56)	0.0000	4.3373	(25.00)	0.00	1.7888	(0.1091)	0.0000	1	1.6796	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(2,564)	29.8400	(72,279.16)	(76,509.76)	0.0000	4.3373	(25.00)	0.00	8.5889	(0.5240)	0.0000	1	8.0648	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(6,035)	29.8400	(170,126.65)	(180,084.40)	0.0000	4.3373	(25.00)	0.00	20.2160	(1.2335)	0.0000	1	18.9825	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(5,972)	29.8400	(168,350.68)	(178,204.48)	0.0000	4.3373	(25.00)	0.00	20.0050	(1.2206)	0.0000	1	18.7844	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(81)	29.8400	(2,283.39)	(2,417.04)	0.0000	4.3373	(25.00)	0.00	0.2713	(0.0166)	0.0000	1	0.2548	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(24)	29.8400	(676.56)	(716.16)	0.0000	4.3373	(25.00)	0.00	0.0804	(0.0049)	0.0000	1	0.0755	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(1,051)	29.8400	(29,627.69)	(31,361.84)	0.0000	4.3373	(25.00)	0.00	3.5206	(0.2148)	0.0000	1	3.3058	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(461)	29.8400	(12,995.59)	(13,756.24)	0.0000	4.3373	(25.00)	0.00	1.5443	(0.0942)	0.0000	1	1.4500	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(222)	29.8400	(6,258.18)	(6,624.48)	0.0000	4.3373	(25.00)	0.00	0.7437	(0.0454)	0.0000	1	0.6983	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(7)	29.8400	(197.33)	(208.88)	0.0000	4.3373	(25.00)	0.00	0.0234	(0.0014)	0.0000	1	0.0220	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(175)	29.8400	(4,933.25)	(5,222.00)	0.0000	4.3373	(25.00)	0.00	0.5862	(0.0358)	0.0000	1	0.5504	02/04/2025
ALDAX	01/17/2025	SDB3260458813	0	(734)	29.8400	(20,691.46)	(21,902.56)	0.0000	4.3373	(25.00)	0.00	2.4587	(0.1500)	0.0000	1	2.3087	02/04/2025
ALDAX	01/16/2025	SDB3260458813	0	(263)	29.6000	(7,770.36)	(7,784.80)	0.0000	4.3400	(25.00)	0.00	0.9239	(0.0533)	0.0000	1	0.8706	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AMPOL LTD CMN ORDINARY FULLY PAID (Cont.)																	
ALD.AX	01/16/2025	SDB3260458813	0	(54)	29.6000	(1,565.13)	(1,598.40)	0.0000	4.3400	(25.00)	0.00	0.1861	(0.0109)	0.0000	1	0.1752	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(217)	29.6000	(6,292.73)	(6,423.20)	0.0000	4.3400	(25.00)	0.00	0.7482	(0.0440)	0.0000	1	0.7042	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(3,229)	29.6000	(93,727.40)	(95,578.40)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6546)	0.0000	1	10.4899	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(5,612)	29.6000	(159,624.80)	(166,115.20)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1378)	0.0000	1	17.8423	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(1,276)	29.6000	(35,970.44)	(37,769.60)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2587)	0.0000	1	4.0183	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(52)	29.6000	(1,465.88)	(1,539.20)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0105)	0.0000	1	0.1638	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(925)	29.6000	(26,075.75)	(27,380.00)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1875)	0.0000	1	2.9130	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(122)	29.6000	(3,439.18)	(3,611.20)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0247)	0.0000	1	0.3842	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(1,720)	29.6000	(48,486.80)	(50,912.00)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3487)	0.0000	1	5.4166	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(534)	29.6000	(15,053.46)	(15,806.40)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1083)	0.0000	1	1.6817	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(2,564)	29.6000	(72,279.16)	(75,894.40)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5198)	0.0000	1	8.0745	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(6,035)	29.6000	(170,126.65)	(178,636.00)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.2235)	0.0000	1	19.0052	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(5,972)	29.6000	(168,350.68)	(176,771.20)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.2108)	0.0000	1	18.8068	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(78)	29.6000	(2,198.82)	(2,308.80)	0.0000	4.3400	(25.00)	0.00	0.2614	(0.0158)	0.0000	1	0.2456	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(81)	29.6000	(2,283.39)	(2,397.60)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0164)	0.0000	1	0.2551	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(24)	29.6000	(676.56)	(710.40)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0049)	0.0000	1	0.0756	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(1,051)	29.6000	(29,627.69)	(31,109.60)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2131)	0.0000	1	3.3098	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(461)	29.6000	(12,995.59)	(13,645.60)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0935)	0.0000	1	1.4518	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(222)	29.6000	(6,258.18)	(6,571.20)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0450)	0.0000	1	0.6991	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(7)	29.6000	(197.33)	(207.20)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0220	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(175)	29.6000	(4,933.25)	(5,180.00)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0355)	0.0000	1	0.5511	02/04/2025
ALD.AX	01/16/2025	SDB3260458813	0	(734)	29.6000	(20,691.46)	(21,726.40)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1488)	0.0000	1	2.3115	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(54)	28.9700	(1,565.13)	(1,564.38)	0.0000	4.3400	(25.00)	0.00	0.1861	(0.0107)	0.0000	1	0.1754	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(217)	28.9700	(6,292.73)	(6,286.49)	0.0000	4.3400	(25.00)	0.00	0.7482	(0.0431)	0.0000	1	0.7052	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(3,229)	28.9700	(93,727.40)	(93,544.13)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6407)	0.0000	1	10.5039	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(5,612)	28.9700	(159,624.80)	(162,579.64)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1136)	0.0000	1	17.8665	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(1,276)	28.9700	(35,970.44)	(36,965.72)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2532)	0.0000	1	4.0238	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(52)	28.9700	(1,465.88)	(1,506.44)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0103)	0.0000	1	0.1640	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(925)	28.9700	(26,075.75)	(26,797.25)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1835)	0.0000	1	2.9170	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(122)	28.9700	(3,439.18)	(3,534.34)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0242)	0.0000	1	0.3847	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(1,720)	28.9700	(48,486.80)	(49,828.40)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3413)	0.0000	1	5.4240	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(534)	28.9700	(15,053.46)	(15,469.98)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1060)	0.0000	1	1.6840	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(2,564)	28.9700	(72,279.16)	(74,279.08)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5088)	0.0000	1	8.0855	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(6,035)	28.9700	(170,126.65)	(174,833.95)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.1975)	0.0000	1	19.0313	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(5,972)	28.9700	(168,350.68)	(173,008.84)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1850)	0.0000	1	18.8326	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(78)	28.9700	(2,198.82)	(2,259.66)	0.0000	4.3400	(25.00)	0.00	0.2614	(0.0155)	0.0000	1	0.2460	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(81)	28.9700	(2,283.39)	(2,346.57)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0161)	0.0000	1	0.2554	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(24)	28.9700	(676.56)	(695.28)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0048)	0.0000	1	0.0757	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(1,051)	28.9700	(29,627.69)	(30,447.47)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2085)	0.0000	1	3.3143	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(461)	28.9700	(12,995.59)	(13,355.17)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0915)	0.0000	1	1.4538	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(222)	28.9700	(6,258.18)	(6,431.34)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0441)	0.0000	1	0.7001	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(7)	28.9700	(197.33)	(202.79)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(175)	28.9700	(4,933.25)	(5,069.75)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0347)	0.0000	1	0.5519	02/04/2025
ALD.AX	01/15/2025	SDB3260458813	0	(734)	28.9700	(20,691.46)	(21,263.98)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1456)	0.0000	1	2.3147	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(217)	28.9200	(6,292.73)	(6,275.64)	0.0000	4.3400	(25.00)	0.00	0.7482	(0.0430)	0.0000	1	0.7052	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(3,229)	28.9200	(93,727.40)	(93,382.68)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6396)	0.0000	1	10.5050	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(5,612)	28.9200	(159,624.80)	(162,299.04)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1116)	0.0000	1	17.8684	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(1,276)	28.9200	(35,970.44)	(36,901.92)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2528)	0.0000	1	4.0243	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(52)	28.9200	(1,465.88)	(1,503.84)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0103)	0.0000	1	0.1640	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(925)	28.9200	(26,075.75)	(26,751.00)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1832)	0.0000	1	2.9173	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(122)	28.9200	(3,439.18)	(3,528.24)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0242)	0.0000	1	0.3848	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(1,720)	28.9200	(48,486.80)	(49,742.40)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3407)	0.0000	1	5.4246	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(534)	28.9200	(15,053.46)	(15,443.28)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1058)	0.0000	1	1.6841	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AMPOL LTD CMN ORDINARY FULLY PAID (Cont.)																	
ALD.AX	01/14/2025	SDB3260458813	0	(2,564)	28.9200	(72,279.16)	(74,150.88)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5079)	0.0000	1	8.0864	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(6,035)	28.9200	(170,126.65)	(174,532.20)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.1954)	0.0000	1	19.0333	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(5,972)	28.9200	(168,350.68)	(172,710.24)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1829)	0.0000	1	18.8346	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(78)	28.9200	(2,198.82)	(2,255.76)	0.0000	4.3400	(25.00)	0.00	0.2614	(0.0155)	0.0000	1	0.2460	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(81)	28.9200	(2,283.39)	(2,342.52)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0160)	0.0000	1	0.2555	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(24)	28.9200	(676.56)	(694.08)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0048)	0.0000	1	0.0757	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(1,051)	28.9200	(29,627.69)	(30,394.92)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2082)	0.0000	1	3.3147	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(461)	28.9200	(12,995.59)	(13,332.12)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0913)	0.0000	1	1.4539	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(222)	28.9200	(6,258.18)	(6,420.24)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0440)	0.0000	1	0.7001	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(7)	28.9200	(197.33)	(202.44)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(175)	28.9200	(4,933.25)	(5,061.00)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0347)	0.0000	1	0.5519	02/04/2025
ALD.AX	01/14/2025	SDB3260458813	0	(734)	28.9200	(20,691.46)	(21,227.28)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1454)	0.0000	1	2.3149	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(3,229)	29.2700	(93,727.40)	(94,512.83)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6473)	0.0000	1	10.4972	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(5,612)	29.2700	(159,624.80)	(164,263.24)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1251)	0.0000	1	17.8550	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(1,276)	29.2700	(35,970.44)	(37,348.52)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2558)	0.0000	1	4.0212	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(52)	29.2700	(1,465.88)	(1,522.04)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0104)	0.0000	1	0.1639	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(925)	29.2700	(26,075.75)	(27,074.75)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1854)	0.0000	1	2.9151	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(122)	29.2700	(3,439.18)	(3,570.94)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0245)	0.0000	1	0.3845	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(1,720)	29.2700	(48,486.80)	(50,344.40)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3448)	0.0000	1	5.4205	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(534)	29.2700	(15,053.46)	(15,630.18)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1071)	0.0000	1	1.6829	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(2,564)	29.2700	(72,279.16)	(75,048.28)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5140)	0.0000	1	8.0803	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(6,035)	29.2700	(170,126.65)	(176,644.45)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.2099)	0.0000	1	19.0189	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(5,972)	29.2700	(168,350.68)	(174,800.44)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1973)	0.0000	1	18.8203	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(78)	29.2700	(2,198.82)	(2,283.06)	0.0000	4.3400	(25.00)	0.00	0.2614	(0.0156)	0.0000	1	0.2458	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(81)	29.2700	(2,283.39)	(2,370.87)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0162)	0.0000	1	0.2553	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(24)	29.2700	(676.56)	(702.48)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0048)	0.0000	1	0.0756	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(1,051)	29.2700	(29,627.69)	(30,762.77)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2107)	0.0000	1	3.3122	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(461)	29.2700	(12,995.59)	(13,493.47)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0924)	0.0000	1	1.4528	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(222)	29.2700	(6,258.18)	(6,497.94)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0445)	0.0000	1	0.6996	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(7)	29.2700	(197.33)	(204.89)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(175)	29.2700	(4,933.25)	(5,122.25)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0351)	0.0000	1	0.5515	02/04/2025
ALD.AX	01/13/2025	SDB3260458813	0	(734)	29.2700	(20,691.46)	(21,484.18)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1472)	0.0000	1	2.3131	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(3,229)	29.2800	(93,727.40)	(94,545.12)	0.0000	4.3400	(25.00)	0.00	33.4337	(1.9427)	0.0000	3	31.4910	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(5,612)	29.2800	(159,624.80)	(164,319.36)	0.0000	4.3400	(25.00)	0.00	56.9401	(3.3764)	0.0000	3	53.5637	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(1,276)	29.2800	(35,970.44)	(37,361.28)	0.0000	4.3400	(25.00)	0.00	12.8311	(0.7677)	0.0000	3	12.0634	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(52)	29.2800	(1,465.88)	(1,522.56)	0.0000	4.3400	(25.00)	0.00	0.5229	(0.0313)	0.0000	3	0.4916	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(925)	29.2800	(26,075.75)	(27,084.00)	0.0000	4.3400	(25.00)	0.00	9.3015	(0.5565)	0.0000	3	8.7450	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(122)	29.2800	(3,439.18)	(3,572.16)	0.0000	4.3400	(25.00)	0.00	1.2268	(0.0734)	0.0000	3	1.1534	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(1,720)	29.2800	(48,486.80)	(50,361.60)	0.0000	4.3400	(25.00)	0.00	17.2958	(1.0348)	0.0000	3	16.2610	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(534)	29.2800	(15,053.46)	(15,635.52)	0.0000	4.3400	(25.00)	0.00	5.3698	(0.3213)	0.0000	3	5.0485	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(2,564)	29.2800	(72,279.16)	(75,073.92)	0.0000	4.3400	(25.00)	0.00	25.7829	(1.5426)	0.0000	3	24.2403	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(6,035)	29.2800	(170,126.65)	(176,704.80)	0.0000	4.3400	(25.00)	0.00	60.6863	(3.6309)	0.0000	3	57.0554	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(5,972)	29.2800	(168,350.68)	(174,860.16)	0.0000	4.3400	(25.00)	0.00	60.0528	(3.5930)	0.0000	3	56.4597	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(78)	29.2800	(2,198.82)	(2,283.84)	0.0000	4.3400	(25.00)	0.00	0.7843	(0.0469)	0.0000	3	0.7374	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(81)	29.2800	(2,283.39)	(2,371.68)	0.0000	4.3400	(25.00)	0.00	0.8145	(0.0487)	0.0000	3	0.7658	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(24)	29.2800	(676.56)	(702.72)	0.0000	4.3400	(25.00)	0.00	0.2413	(0.0144)	0.0000	3	0.2269	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(1,051)	29.2800	(29,627.69)	(30,773.28)	0.0000	4.3400	(25.00)	0.00	10.5686	(0.6323)	0.0000	3	9.9362	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(461)	29.2800	(12,995.59)	(13,498.08)	0.0000	4.3400	(25.00)	0.00	4.6357	(0.2774)	0.0000	3	4.3583	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(222)	29.2800	(6,258.18)	(6,500.16)	0.0000	4.3400	(25.00)	0.00	2.2324	(0.1336)	0.0000	3	2.0988	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(7)	29.2800	(197.33)	(204.96)	0.0000	4.3400	(25.00)	0.00	0.0704	(0.0042)	0.0000	3	0.0662	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(175)	29.2800	(4,933.25)	(5,124.00)	0.0000	4.3400	(25.00)	0.00	1.7598	(0.1053)	0.0000	3	1.6545	02/04/2025
ALD.AX	01/10/2025	SDB3260458813	0	(734)	29.2800	(20,691.46)	(21,491.52)	0.0000	4.3400	(25.00)	0.00	7.3809	(0.4416)	0.0000	3	6.9393	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(3,229)	29.2900	(93,727.40)	(94,577.41)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6478)	0.0000	1	10.4968	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AMPOL LTD CMN ORDINARY FULLY PAID (Cont.)																	
ALD.AX	01/09/2025	SDB3260458813	0	(5,612)	29.2900	(159,624.80)	(164,375.48)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1259)	0.0000	1	17.8542	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(1,276)	29.2900	(35,970.44)	(37,374.04)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2560)	0.0000	1	4.0210	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(52)	29.2900	(1,465.88)	(1,523.08)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0104)	0.0000	1	0.1639	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(925)	29.2900	(26,075.75)	(27,093.25)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1856)	0.0000	1	2.9149	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(122)	29.2900	(3,439.18)	(3,573.38)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0245)	0.0000	1	0.3845	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(1,720)	29.2900	(48,486.80)	(50,378.80)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3451)	0.0000	1	5.4202	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(534)	29.2900	(15,053.46)	(15,640.86)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1071)	0.0000	1	1.6828	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(2,564)	29.2900	(72,279.16)	(75,099.56)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5144)	0.0000	1	8.0799	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(6,035)	29.2900	(170,126.65)	(176,765.15)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.2107)	0.0000	1	19.0180	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(5,972)	29.2900	(168,350.68)	(174,919.88)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1981)	0.0000	1	18.8195	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(78)	29.2900	(2,198.82)	(2,284.62)	0.0000	4.3400	(25.00)	0.00	0.2614	(0.0156)	0.0000	1	0.2458	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(81)	29.2900	(2,283.39)	(2,372.49)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0162)	0.0000	1	0.2553	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(24)	29.2900	(676.56)	(702.96)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0048)	0.0000	1	0.0756	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(1,051)	29.2900	(29,627.69)	(30,783.79)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2108)	0.0000	1	3.3120	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(461)	29.2900	(12,995.59)	(13,502.69)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0925)	0.0000	1	1.4527	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(222)	29.2900	(6,258.18)	(6,502.38)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0445)	0.0000	1	0.6996	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(7)	29.2900	(197.33)	(205.03)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(175)	29.2900	(4,933.25)	(5,125.75)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0351)	0.0000	1	0.5515	02/04/2025
ALD.AX	01/09/2025	SDB3260458813	0	(734)	29.2900	(20,691.46)	(21,498.86)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1473)	0.0000	1	2.3130	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(3,229)	28.7500	(93,727.40)	(92,833.75)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6358)	0.0000	1	10.5087	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(5,612)	28.7500	(159,624.80)	(161,345.00)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1051)	0.0000	1	17.8749	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(1,276)	28.7500	(35,970.44)	(36,685.00)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2513)	0.0000	1	4.0258	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(52)	28.7500	(1,465.88)	(1,495.00)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0102)	0.0000	1	0.1641	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(925)	28.7500	(26,075.75)	(26,593.75)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1821)	0.0000	1	2.9184	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(122)	28.7500	(3,439.18)	(3,507.50)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0240)	0.0000	1	0.3849	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(1,720)	28.7500	(48,486.80)	(49,450.00)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3387)	0.0000	1	5.4266	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(534)	28.7500	(15,053.46)	(15,352.50)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1052)	0.0000	1	1.6848	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(2,564)	28.7500	(72,279.16)	(73,715.00)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5049)	0.0000	1	8.0894	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(6,035)	28.7500	(170,126.65)	(173,506.25)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.1884)	0.0000	1	19.0404	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(5,972)	28.7500	(168,350.68)	(171,695.00)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1760)	0.0000	1	18.8416	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(161)	28.7500	(4,538.59)	(4,628.75)	0.0000	4.3400	(25.00)	0.00	0.5397	(0.0317)	0.0000	1	0.5080	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(81)	28.7500	(2,283.39)	(2,328.75)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0160)	0.0000	1	0.2556	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(24)	28.7500	(676.56)	(690.00)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0047)	0.0000	1	0.0757	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(1,051)	28.7500	(29,627.69)	(30,216.25)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2070)	0.0000	1	3.3159	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(461)	28.7500	(12,995.59)	(13,253.75)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0908)	0.0000	1	1.4544	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(222)	28.7500	(6,258.18)	(6,382.50)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0437)	0.0000	1	0.7004	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(7)	28.7500	(197.33)	(201.25)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(175)	28.7500	(4,933.25)	(5,031.25)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0345)	0.0000	1	0.5521	02/04/2025
ALD.AX	01/08/2025	SDB3260458813	0	(734)	28.7500	(20,691.46)	(21,102.50)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1445)	0.0000	1	2.3158	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(3,229)	29.2100	(93,727.40)	(94,319.09)	0.0000	4.3400	(25.00)	0.00	11.1446	(0.6460)	0.0000	1	10.4986	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(5,612)	29.2100	(159,624.80)	(163,926.52)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.1228)	0.0000	1	17.8573	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(1,276)	29.2100	(35,970.44)	(37,271.96)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2553)	0.0000	1	4.0217	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(52)	29.2100	(1,465.88)	(1,518.92)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0104)	0.0000	1	0.1639	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(925)	29.2100	(26,075.75)	(27,019.25)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1851)	0.0000	1	2.9155	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(122)	29.2100	(3,439.18)	(3,563.62)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0244)	0.0000	1	0.3845	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(1,720)	29.2100	(48,486.80)	(50,241.20)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3441)	0.0000	1	5.4212	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(534)	29.2100	(15,053.46)	(15,598.14)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1068)	0.0000	1	1.6831	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(2,564)	29.2100	(72,279.16)	(74,894.44)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5130)	0.0000	1	8.0813	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(6,035)	29.2100	(170,126.65)	(176,282.35)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.2074)	0.0000	1	19.0213	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(5,972)	29.2100	(168,350.68)	(174,442.12)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1948)	0.0000	1	18.8228	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(491)	29.2100	(13,841.29)	(14,342.11)	0.0000	4.3400	(25.00)	0.00	1.6458	(0.0982)	0.0000	1	1.5476	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(81)	29.2100	(2,283.39)	(2,366.01)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0162)	0.0000	1	0.2553	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(24)	29.2100	(676.56)	(701.04)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0048)	0.0000	1	0.0756	02/04/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
AMPOL LTD CMN ORDINARY FULLY PAID (Cont.)																	
ALD.AX	01/07/2025	SDB3260458813	0	(1,051)	29.2100	(29,627.69)	(30,699.71)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2103)	0.0000	1	3.3126	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(461)	29.2100	(12,995.59)	(13,465.81)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0922)	0.0000	1	1.4530	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(222)	29.2100	(6,258.18)	(6,484.62)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0444)	0.0000	1	0.6997	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(7)	29.2100	(197.33)	(204.47)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(175)	29.2100	(4,933.25)	(5,111.75)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0350)	0.0000	1	0.5516	02/04/2025
ALD.AX	01/07/2025	SDB3260458813	0	(734)	29.2100	(20,691.46)	(21,440.14)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1469)	0.0000	1	2.3134	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(5,612)	28.5400	(159,624.80)	(160,166.48)	0.0000	4.3400	(25.00)	0.00	18.9800	(1.0970)	0.0000	1	17.8830	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(1,276)	28.5400	(35,970.44)	(36,417.04)	0.0000	4.3400	(25.00)	0.00	4.2770	(0.2494)	0.0000	1	4.0276	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(52)	28.5400	(1,465.88)	(1,484.08)	0.0000	4.3400	(25.00)	0.00	0.1743	(0.0102)	0.0000	1	0.1641	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(925)	28.5400	(26,075.75)	(26,399.50)	0.0000	4.3400	(25.00)	0.00	3.1005	(0.1808)	0.0000	1	2.9197	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(122)	28.5400	(3,439.18)	(3,481.88)	0.0000	4.3400	(25.00)	0.00	0.4089	(0.0238)	0.0000	1	0.3851	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(1,720)	28.5400	(48,486.80)	(49,088.80)	0.0000	4.3400	(25.00)	0.00	5.7653	(0.3362)	0.0000	1	5.4291	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(534)	28.5400	(15,053.46)	(15,240.36)	0.0000	4.3400	(25.00)	0.00	1.7899	(0.1044)	0.0000	1	1.6855	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(2,564)	28.5400	(72,279.16)	(73,176.56)	0.0000	4.3400	(25.00)	0.00	8.5943	(0.5012)	0.0000	1	8.0931	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(6,035)	28.5400	(170,126.65)	(172,238.90)	0.0000	4.3400	(25.00)	0.00	20.2288	(1.1797)	0.0000	1	19.0490	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(5,972)	28.5400	(168,350.68)	(170,440.88)	0.0000	4.3400	(25.00)	0.00	20.0176	(1.1674)	0.0000	1	18.8502	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(491)	28.5400	(13,841.29)	(14,013.14)	0.0000	4.3400	(25.00)	0.00	1.6458	(0.0960)	0.0000	1	1.5498	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(81)	28.5400	(2,283.39)	(2,311.74)	0.0000	4.3400	(25.00)	0.00	0.2715	(0.0158)	0.0000	1	0.2557	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(24)	28.5400	(676.56)	(684.96)	0.0000	4.3400	(25.00)	0.00	0.0804	(0.0047)	0.0000	1	0.0758	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(1,051)	28.5400	(29,627.69)	(29,995.54)	0.0000	4.3400	(25.00)	0.00	3.5229	(0.2054)	0.0000	1	3.3174	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(461)	28.5400	(12,995.59)	(13,156.94)	0.0000	4.3400	(25.00)	0.00	1.5452	(0.0901)	0.0000	1	1.4551	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(222)	28.5400	(6,258.18)	(6,335.88)	0.0000	4.3400	(25.00)	0.00	0.7441	(0.0434)	0.0000	1	0.7007	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(7)	28.5400	(197.33)	(199.78)	0.0000	4.3400	(25.00)	0.00	0.0235	(0.0014)	0.0000	1	0.0221	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(175)	28.5400	(4,933.25)	(4,994.50)	0.0000	4.3400	(25.00)	0.00	0.5866	(0.0342)	0.0000	1	0.5524	02/04/2025
ALD.AX	01/06/2025	SDB3260458813	0	(734)	28.5400	(20,691.46)	(20,948.36)	0.0000	4.3400	(25.00)	0.00	2.4603	(0.1435)	0.0000	1	2.3168	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(1,276)	28.1900	(35,970.44)	(35,970.44)	0.0000	4.3400	(25.00)	0.00	12.8311	(0.7391)	0.0000	3	12.0920	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(52)	28.1900	(1,465.88)	(1,465.88)	0.0000	4.3400	(25.00)	0.00	0.5229	(0.0301)	0.0000	3	0.4928	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(925)	28.1900	(26,075.75)	(26,075.75)	0.0000	4.3400	(25.00)	0.00	9.3015	(0.5358)	0.0000	3	8.7657	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(122)	28.1900	(3,439.18)	(3,439.18)	0.0000	4.3400	(25.00)	0.00	1.2268	(0.0707)	0.0000	3	1.1561	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(1,720)	28.1900	(48,486.80)	(48,486.80)	0.0000	4.3400	(25.00)	0.00	17.2958	(0.9963)	0.0000	3	16.2995	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(534)	28.1900	(15,053.46)	(15,053.46)	0.0000	4.3400	(25.00)	0.00	5.3698	(0.3093)	0.0000	3	5.0604	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(2,564)	28.1900	(72,279.16)	(72,279.16)	0.0000	4.3400	(25.00)	0.00	25.7829	(1.4852)	0.0000	3	24.2977	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(6,035)	28.1900	(170,126.65)	(170,126.65)	0.0000	4.3400	(25.00)	0.00	60.6863	(3.4958)	0.0000	3	57.1905	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(5,972)	28.1900	(168,350.68)	(168,350.68)	0.0000	4.3400	(25.00)	0.00	60.0528	(3.4593)	0.0000	3	56.5935	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(491)	28.1900	(13,841.29)	(13,841.29)	0.0000	4.3400	(25.00)	0.00	4.9374	(0.2844)	0.0000	3	4.6529	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(81)	28.1900	(2,283.39)	(2,283.39)	0.0000	4.3400	(25.00)	0.00	0.8145	(0.0469)	0.0000	3	0.7676	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(24)	28.1900	(676.56)	(676.56)	0.0000	4.3400	(25.00)	0.00	0.2413	(0.0139)	0.0000	3	0.2274	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(1,051)	28.1900	(29,627.69)	(29,627.69)	0.0000	4.3400	(25.00)	0.00	10.5686	(0.6088)	0.0000	3	9.9598	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(461)	28.1900	(12,995.59)	(12,995.59)	0.0000	4.3400	(25.00)	0.00	4.6357	(0.2670)	0.0000	3	4.3687	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(222)	28.1900	(6,258.18)	(6,258.18)	0.0000	4.3400	(25.00)	0.00	2.2324	(0.1286)	0.0000	3	2.1038	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(7)	28.1900	(197.33)	(197.33)	0.0000	4.3400	(25.00)	0.00	0.0704	(0.0041)	0.0000	3	0.0663	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(175)	28.1900	(4,933.25)	(4,933.25)	0.0000	4.3400	(25.00)	0.00	1.7598	(0.1014)	0.0000	3	1.6584	02/04/2025
ALD.AX	01/03/2025	SDB3260458813	0	(734)	28.1900	(20,691.46)	(20,691.46)	0.0000	4.3400	(25.00)	0.00	7.3809	(0.4252)	0.0000	3	6.9557	02/04/2025
TOTAL AMPOL LTD CMN ORDINARY FULLY PAID												1,470.4102	(86.9101)	0.0000		1,383.5001	
ANSELL LIMITED CMN ORDINARY FULLY PAID																	
ANN.AX	01/17/2025	SDB3260427214	0	(18)	33.9800	(612.13)	(611.64)	0.0000	4.3373	(25.00)	0.00	0.0727	(0.0042)	0.0000	1	0.0685	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,822)	33.9800	(61,973.57)	(61,911.56)	0.0000	4.3373	(25.00)	0.00	7.3643	(0.4241)	0.0000	1	6.9402	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,716)	33.9800	(57,785.75)	(58,309.68)	0.0000	4.3373	(25.00)	0.00	6.8666	(0.3994)	0.0000	1	6.4672	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(2,708)	33.9800	(91,911.46)	(92,017.84)	0.0000	4.3373	(25.00)	0.00	10.9218	(0.6303)	0.0000	1	10.2915	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,042)	33.9800	(35,244.60)	(35,407.16)	0.0000	4.3373	(25.00)	0.00	4.1881	(0.2425)	0.0000	1	3.9456	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,327)	33.9800	(44,947.76)	(45,091.46)	0.0000	4.3373	(25.00)	0.00	5.3411	(0.3088)	0.0000	1	5.0323	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(333)	33.9800	(11,321.48)	(11,315.34)	0.0000	4.3373	(25.00)	0.00	1.3453	(0.0775)	0.0000	1	1.2678	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/17/2025	SDB3260427214	0	(1,108)	33.9800	(37,584.48)	(37,649.84)	0.0000	4.3373	(25.00)	0.00	4.4661	(0.2579)	0.0000	1	4.2083	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,822)	33.9800	(61,521.93)	(61,911.56)	0.0000	4.3373	(25.00)	0.00	7.3106	(0.4241)	0.0000	1	6.8865	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,493)	33.9800	(50,493.26)	(50,732.14)	0.0000	4.3373	(25.00)	0.00	6.0001	(0.3475)	0.0000	1	5.6526	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(447)	33.9800	(15,117.54)	(15,189.06)	0.0000	4.3373	(25.00)	0.00	1.7964	(0.1040)	0.0000	1	1.6924	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(124)	33.9800	(4,193.68)	(4,213.52)	0.0000	4.3373	(25.00)	0.00	0.4983	(0.0289)	0.0000	1	0.4695	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(519)	33.9800	(17,552.58)	(17,635.62)	0.0000	4.3373	(25.00)	0.00	2.0858	(0.1208)	0.0000	1	1.9650	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(2,085)	33.9800	(70,514.70)	(70,848.30)	0.0000	4.3373	(25.00)	0.00	8.3792	(0.4853)	0.0000	1	7.8939	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(100)	33.9800	(3,382.00)	(3,398.00)	0.0000	4.3373	(25.00)	0.00	0.4019	(0.0233)	0.0000	1	0.3786	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(10)	33.9800	(338.20)	(339.80)	0.0000	4.3373	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(196)	33.9800	(6,628.72)	(6,660.08)	0.0000	4.3373	(25.00)	0.00	0.7877	(0.0456)	0.0000	1	0.7421	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(282)	33.9800	(9,537.24)	(9,582.36)	0.0000	4.3373	(25.00)	0.00	1.1333	(0.0656)	0.0000	1	1.0677	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(353)	33.9800	(11,938.46)	(11,994.94)	0.0000	4.3373	(25.00)	0.00	1.4186	(0.0822)	0.0000	1	1.3365	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(245)	33.9800	(8,285.90)	(8,325.10)	0.0000	4.3373	(25.00)	0.00	0.9846	(0.0570)	0.0000	1	0.9276	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(301)	33.9800	(10,179.82)	(10,227.98)	0.0000	4.3373	(25.00)	0.00	1.2097	(0.0701)	0.0000	1	1.1396	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(10)	33.9800	(338.20)	(339.80)	0.0000	4.3373	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(14)	33.9800	(473.48)	(475.72)	0.0000	4.3373	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(103)	33.9800	(3,483.46)	(3,499.94)	0.0000	4.3373	(25.00)	0.00	0.4139	(0.0240)	0.0000	1	0.3900	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(553)	33.9800	(18,702.46)	(18,790.94)	0.0000	4.3373	(25.00)	0.00	2.2224	(0.1287)	0.0000	1	2.0937	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,902)	33.9800	(64,325.64)	(64,629.96)	0.0000	4.3373	(25.00)	0.00	7.6438	(0.4427)	0.0000	1	7.2011	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(350)	33.9800	(11,837.00)	(11,893.00)	0.0000	4.3373	(25.00)	0.00	1.4066	(0.0815)	0.0000	1	1.3251	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,519)	33.9800	(51,372.58)	(51,615.62)	0.0000	4.3373	(25.00)	0.00	6.1046	(0.3535)	0.0000	1	5.7510	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(2,295)	33.9800	(77,616.90)	(77,984.10)	0.0000	4.3373	(25.00)	0.00	9.2231	(0.5341)	0.0000	1	8.6890	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,241)	33.9800	(41,970.62)	(42,169.18)	0.0000	4.3373	(25.00)	0.00	4.9873	(0.2888)	0.0000	1	4.6985	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(945)	33.9800	(31,959.90)	(32,111.10)	0.0000	4.3373	(25.00)	0.00	3.7978	(0.2199)	0.0000	1	3.5778	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(744)	33.9800	(25,162.08)	(25,281.12)	0.0000	4.3373	(25.00)	0.00	2.9900	(0.1732)	0.0000	1	2.8168	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(3,467)	33.9800	(117,253.94)	(117,808.66)	0.0000	4.3373	(25.00)	0.00	13.9332	(0.8069)	0.0000	1	13.1263	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,657)	33.9800	(56,039.74)	(56,304.86)	0.0000	4.3373	(25.00)	0.00	6.6591	(0.3856)	0.0000	1	6.2735	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,162)	33.9800	(39,298.84)	(39,484.76)	0.0000	4.3373	(25.00)	0.00	4.6698	(0.2704)	0.0000	1	4.3994	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(24)	33.9800	(811.68)	(815.52)	0.0000	4.3373	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,561)	33.9800	(52,793.02)	(53,042.78)	0.0000	4.3373	(25.00)	0.00	6.2733	(0.3633)	0.0000	1	5.9100	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(326)	33.9800	(11,025.32)	(11,077.48)	0.0000	4.3373	(25.00)	0.00	1.3101	(0.0759)	0.0000	1	1.2343	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(1,465)	33.9800	(49,546.30)	(49,780.70)	0.0000	4.3373	(25.00)	0.00	5.8875	(0.3410)	0.0000	1	5.5466	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(677)	33.9800	(22,896.14)	(23,004.46)	0.0000	4.3373	(25.00)	0.00	2.7207	(0.1576)	0.0000	1	2.5632	02/04/2025
ANN.AX	01/17/2025	SDB3260427214	0	(26)	33.9800	(879.32)	(883.48)	0.0000	4.3373	(25.00)	0.00	0.1045	(0.0061)	0.0000	1	0.0984	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,822)	34.0900	(61,973.57)	(62,111.98)	0.0000	4.3400	(25.00)	0.00	7.3689	(0.4254)	0.0000	1	6.9435	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,716)	34.0900	(57,785.75)	(58,498.44)	0.0000	4.3400	(25.00)	0.00	6.8710	(0.4007)	0.0000	1	6.4703	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(2,708)	34.0900	(91,911.46)	(92,315.72)	0.0000	4.3400	(25.00)	0.00	10.9287	(0.6323)	0.0000	1	10.2964	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,042)	34.0900	(35,244.60)	(35,521.78)	0.0000	4.3400	(25.00)	0.00	4.1907	(0.2433)	0.0000	1	3.9474	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,327)	34.0900	(44,947.76)	(45,237.43)	0.0000	4.3400	(25.00)	0.00	5.3445	(0.3098)	0.0000	1	5.0346	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(333)	34.0900	(11,321.48)	(11,351.97)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0778)	0.0000	1	1.2684	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,108)	34.0900	(37,584.48)	(37,771.72)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2587)	0.0000	1	4.2102	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,822)	34.0900	(61,521.93)	(62,111.98)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4254)	0.0000	1	6.8898	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,493)	34.0900	(50,493.26)	(50,896.37)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3486)	0.0000	1	5.6553	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(447)	34.0900	(15,117.54)	(15,238.23)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1044)	0.0000	1	1.6932	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(124)	34.0900	(4,193.68)	(4,227.16)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0290)	0.0000	1	0.4697	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(519)	34.0900	(17,552.58)	(17,692.71)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1212)	0.0000	1	1.9659	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(2,085)	34.0900	(70,514.70)	(71,077.65)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4868)	0.0000	1	7.8977	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(100)	34.0900	(3,382.00)	(3,409.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0233)	0.0000	1	0.3788	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(10)	34.0900	(338.20)	(340.90)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(196)	34.0900	(6,628.72)	(6,681.64)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0458)	0.0000	1	0.7424	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(282)	34.0900	(9,537.24)	(9,613.38)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0658)	0.0000	1	1.0682	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(353)	34.0900	(11,938.46)	(12,033.77)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0824)	0.0000	1	1.3371	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(245)	34.0900	(8,285.90)	(8,352.05)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0572)	0.0000	1	0.9280	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/16/2025	SDB3260427214	0	(301)	34.0900	(10,179.82)	(10,261.09)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0703)	0.0000	1	1.1401	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(10)	34.0900	(338.20)	(340.90)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(14)	34.0900	(473.48)	(477.26)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(103)	34.0900	(3,483.46)	(3,511.27)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0240)	0.0000	1	0.3901	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(553)	34.0900	(18,702.46)	(18,851.77)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1291)	0.0000	1	2.0947	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,902)	34.0900	(64,325.64)	(64,839.18)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4441)	0.0000	1	7.2045	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(350)	34.0900	(11,837.00)	(11,931.50)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0817)	0.0000	1	1.3257	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,519)	34.0900	(51,372.58)	(51,782.71)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3547)	0.0000	1	5.7537	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(2,295)	34.0900	(77,616.90)	(78,236.55)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5359)	0.0000	1	8.6931	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,241)	34.0900	(41,970.62)	(42,305.69)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2898)	0.0000	1	4.7007	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(945)	34.0900	(31,959.90)	(32,215.05)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2207)	0.0000	1	3.5795	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(744)	34.0900	(25,162.08)	(25,362.96)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1737)	0.0000	1	2.8182	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(3,467)	34.0900	(117,253.94)	(118,190.03)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8095)	0.0000	1	13.1325	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,657)	34.0900	(56,039.74)	(56,487.13)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3869)	0.0000	1	6.2765	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,162)	34.0900	(39,298.84)	(39,612.58)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2713)	0.0000	1	4.4015	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(24)	34.0900	(811.68)	(818.16)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,561)	34.0900	(52,793.02)	(53,214.49)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3645)	0.0000	1	5.9128	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(326)	34.0900	(11,025.32)	(11,113.34)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0761)	0.0000	1	1.2348	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(1,465)	34.0900	(49,546.30)	(49,941.85)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3421)	0.0000	1	5.5492	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(677)	34.0900	(22,896.14)	(23,078.93)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1581)	0.0000	1	2.5644	02/04/2025
ANN.AX	01/16/2025	SDB3260427214	0	(26)	34.0900	(879.32)	(886.34)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0061)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,716)	33.7000	(57,785.75)	(57,829.20)	0.0000	4.3400	(25.00)	0.00	6.8710	(0.3961)	0.0000	1	6.4749	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(2,708)	33.7000	(91,911.46)	(91,259.60)	0.0000	4.3400	(25.00)	0.00	10.9287	(0.6251)	0.0000	1	10.3036	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,042)	33.7000	(35,244.60)	(35,115.40)	0.0000	4.3400	(25.00)	0.00	4.1907	(0.2405)	0.0000	1	3.9502	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,327)	33.7000	(44,947.76)	(44,719.90)	0.0000	4.3400	(25.00)	0.00	5.3445	(0.3063)	0.0000	1	5.0382	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(333)	33.7000	(11,321.48)	(11,222.10)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0769)	0.0000	1	1.2693	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,108)	33.7000	(37,584.48)	(37,339.60)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2558)	0.0000	1	4.2132	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,822)	33.7000	(61,521.93)	(61,401.40)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4206)	0.0000	1	6.8947	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,493)	33.7000	(50,493.26)	(50,314.10)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3446)	0.0000	1	5.6592	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(447)	33.7000	(15,117.54)	(15,063.90)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1032)	0.0000	1	1.6944	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(124)	33.7000	(4,193.68)	(4,178.80)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0286)	0.0000	1	0.4700	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(519)	33.7000	(17,552.58)	(17,490.30)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1198)	0.0000	1	1.9673	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(2,085)	33.7000	(70,514.70)	(70,264.50)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4813)	0.0000	1	7.9032	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(100)	33.7000	(3,382.00)	(3,370.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0231)	0.0000	1	0.3791	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(10)	33.7000	(338.20)	(337.00)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(196)	33.7000	(6,628.72)	(6,605.20)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0452)	0.0000	1	0.7429	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(282)	33.7000	(9,537.24)	(9,503.40)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0651)	0.0000	1	1.0689	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(353)	33.7000	(11,938.46)	(11,896.10)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0815)	0.0000	1	1.3381	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(245)	33.7000	(8,285.90)	(8,256.50)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0566)	0.0000	1	0.9287	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(301)	33.7000	(10,179.82)	(10,143.70)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0695)	0.0000	1	1.1409	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(10)	33.7000	(338.20)	(337.00)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(14)	33.7000	(473.48)	(471.80)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0032)	0.0000	1	0.0531	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(103)	33.7000	(3,483.46)	(3,471.10)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0238)	0.0000	1	0.3904	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(553)	33.7000	(18,702.46)	(18,636.10)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1276)	0.0000	1	2.0962	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,902)	33.7000	(64,325.64)	(64,097.40)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4390)	0.0000	1	7.2096	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(350)	33.7000	(11,837.00)	(11,795.00)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0808)	0.0000	1	1.3267	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,519)	33.7000	(51,372.58)	(51,190.30)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3506)	0.0000	1	5.7578	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(2,295)	33.7000	(77,616.90)	(77,341.50)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5297)	0.0000	1	8.6992	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,241)	33.7000	(41,970.62)	(41,821.70)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2865)	0.0000	1	4.7040	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(945)	33.7000	(31,959.90)	(31,846.50)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2181)	0.0000	1	3.5820	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(744)	33.7000	(25,162.08)	(25,072.80)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1717)	0.0000	1	2.8201	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(3,467)	33.7000	(117,253.94)	(116,837.90)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8003)	0.0000	1	13.1417	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,657)	33.7000	(56,039.74)	(55,840.90)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3825)	0.0000	1	6.2809	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/15/2025	SDB3260427214	0	(1,162)	33.7000	(39,298.84)	(39,159.40)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2682)	0.0000	1	4.4046	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(24)	33.7000	(811.68)	(808.80)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0055)	0.0000	1	0.0910	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,561)	33.7000	(52,793.02)	(52,605.70)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3603)	0.0000	1	5.9170	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(326)	33.7000	(11,025.32)	(10,986.20)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0752)	0.0000	1	1.2357	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(1,465)	33.7000	(49,546.30)	(49,370.50)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3382)	0.0000	1	5.5531	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(677)	33.7000	(22,896.14)	(22,814.90)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1563)	0.0000	1	2.5662	02/04/2025
ANN.AX	01/15/2025	SDB3260427214	0	(26)	33.7000	(879.32)	(876.20)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0986	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(2,708)	33.8800	(91,911.46)	(91,747.04)	0.0000	4.3400	(25.00)	0.00	10.9287	(0.6284)	0.0000	1	10.3002	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,042)	33.8800	(35,244.60)	(35,302.96)	0.0000	4.3400	(25.00)	0.00	4.1907	(0.2418)	0.0000	1	3.9489	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,327)	33.8800	(44,947.76)	(44,958.76)	0.0000	4.3400	(25.00)	0.00	5.3445	(0.3079)	0.0000	1	5.0365	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(333)	33.8800	(11,321.48)	(11,282.04)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0773)	0.0000	1	1.2689	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,108)	33.8800	(37,584.48)	(37,539.04)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2571)	0.0000	1	4.2118	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,822)	33.8800	(61,521.93)	(61,729.36)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4228)	0.0000	1	6.8924	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,493)	33.8800	(50,493.26)	(50,582.84)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3465)	0.0000	1	5.6574	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(447)	33.8800	(15,117.54)	(15,144.36)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1037)	0.0000	1	1.6938	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(124)	33.8800	(4,193.68)	(4,201.12)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0288)	0.0000	1	0.4699	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(519)	33.8800	(17,552.58)	(17,583.72)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1204)	0.0000	1	1.9666	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(2,085)	33.8800	(70,514.70)	(70,639.80)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4838)	0.0000	1	7.9007	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(100)	33.8800	(3,382.00)	(3,388.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0232)	0.0000	1	0.3789	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(10)	33.8800	(338.20)	(338.80)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(196)	33.8800	(6,628.72)	(6,640.48)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0455)	0.0000	1	0.7427	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(282)	33.8800	(9,537.24)	(9,554.16)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0654)	0.0000	1	1.0686	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(353)	33.8800	(11,938.46)	(11,959.64)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0819)	0.0000	1	1.3376	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(245)	33.8800	(8,285.90)	(8,300.60)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0569)	0.0000	1	0.9284	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(301)	33.8800	(10,179.82)	(10,197.88)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0698)	0.0000	1	1.1406	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(10)	33.8800	(338.20)	(338.80)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(14)	33.8800	(473.48)	(474.32)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0032)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(103)	33.8800	(3,483.46)	(3,489.64)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0239)	0.0000	1	0.3903	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(553)	33.8800	(18,702.46)	(18,735.64)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1283)	0.0000	1	2.0955	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,902)	33.8800	(64,325.64)	(64,439.76)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4414)	0.0000	1	7.2072	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(350)	33.8800	(11,837.00)	(11,858.00)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0812)	0.0000	1	1.3262	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,519)	33.8800	(51,372.58)	(51,463.72)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3525)	0.0000	1	5.7559	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(2,295)	33.8800	(77,616.90)	(77,754.60)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5326)	0.0000	1	8.6964	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,241)	33.8800	(41,970.62)	(42,045.08)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2880)	0.0000	1	4.7025	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(945)	33.8800	(31,959.90)	(32,016.60)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2193)	0.0000	1	3.5809	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(744)	33.8800	(25,162.08)	(25,206.72)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1726)	0.0000	1	2.8192	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(3,467)	33.8800	(117,253.94)	(117,461.96)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8045)	0.0000	1	13.1374	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,657)	33.8800	(56,039.74)	(56,139.16)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3845)	0.0000	1	6.2788	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,162)	33.8800	(39,298.84)	(39,368.56)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2696)	0.0000	1	4.4031	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(24)	33.8800	(811.68)	(813.12)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,561)	33.8800	(52,793.02)	(52,886.68)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3622)	0.0000	1	5.9151	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(326)	33.8800	(11,025.32)	(11,044.88)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0756)	0.0000	1	1.2353	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(1,465)	33.8800	(49,546.30)	(49,634.20)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3400)	0.0000	1	5.5513	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(677)	33.8800	(22,896.14)	(22,936.76)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1571)	0.0000	1	2.5653	02/04/2025
ANN.AX	01/14/2025	SDB3260427214	0	(26)	33.8800	(879.32)	(880.88)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,042)	33.9500	(35,244.60)	(35,375.90)	0.0000	4.3400	(25.00)	0.00	4.1907	(0.2423)	0.0000	1	3.9484	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,327)	33.9500	(44,947.76)	(45,051.65)	0.0000	4.3400	(25.00)	0.00	5.3445	(0.3086)	0.0000	1	5.0359	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(333)	33.9500	(11,321.48)	(11,305.35)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0774)	0.0000	1	1.2687	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,108)	33.9500	(37,584.48)	(37,616.60)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2576)	0.0000	1	4.2113	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,822)	33.9500	(61,521.93)	(61,856.90)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4237)	0.0000	1	6.8915	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,493)	33.9500	(50,493.26)	(50,687.35)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3472)	0.0000	1	5.6567	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(447)	33.9500	(15,117.54)	(15,175.65)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1039)	0.0000	1	1.6936	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(124)	33.9500	(4,193.68)	(4,209.80)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0288)	0.0000	1	0.4698	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/13/2025	SDB3260427214	0	(519)	33.9500	(17,552.58)	(17,620.05)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1207)	0.0000	1	1.9664	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(2,085)	33.9500	(70,514.70)	(70,785.75)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4848)	0.0000	1	7.8997	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(100)	33.9500	(3,382.00)	(3,395.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0233)	0.0000	1	0.3789	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(10)	33.9500	(338.20)	(339.50)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(196)	33.9500	(6,628.72)	(6,654.20)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0456)	0.0000	1	0.7426	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(282)	33.9500	(9,537.24)	(9,573.90)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0656)	0.0000	1	1.0684	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(353)	33.9500	(11,938.46)	(11,984.35)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0821)	0.0000	1	1.3374	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(245)	33.9500	(8,285.90)	(8,317.75)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0570)	0.0000	1	0.9283	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(301)	33.9500	(10,179.82)	(10,218.95)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0700)	0.0000	1	1.1404	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(10)	33.9500	(338.20)	(339.50)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(14)	33.9500	(473.48)	(475.30)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(103)	33.9500	(3,483.46)	(3,496.85)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0240)	0.0000	1	0.3902	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(553)	33.9500	(18,702.46)	(18,774.35)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1286)	0.0000	1	2.0952	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,902)	33.9500	(64,325.64)	(64,572.90)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4423)	0.0000	1	7.2063	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(350)	33.9500	(11,837.00)	(11,882.50)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0814)	0.0000	1	1.3261	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,519)	33.9500	(51,372.58)	(51,570.05)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3532)	0.0000	1	5.7552	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(2,295)	33.9500	(77,616.90)	(77,915.25)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5337)	0.0000	1	8.6953	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,241)	33.9500	(41,970.62)	(42,131.95)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2886)	0.0000	1	4.7019	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(945)	33.9500	(31,959.90)	(32,082.75)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2197)	0.0000	1	3.5804	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(744)	33.9500	(25,162.08)	(25,258.80)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1730)	0.0000	1	2.8189	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(3,467)	33.9500	(117,253.94)	(117,704.65)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8062)	0.0000	1	13.1358	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,657)	33.9500	(56,039.74)	(56,255.15)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3853)	0.0000	1	6.2780	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,162)	33.9500	(39,298.84)	(39,449.90)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2702)	0.0000	1	4.4026	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(24)	33.9500	(811.68)	(814.80)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,561)	33.9500	(52,793.02)	(52,995.95)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3630)	0.0000	1	5.9143	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(326)	33.9500	(11,025.32)	(11,067.70)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0758)	0.0000	1	1.2351	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(1,465)	33.9500	(49,546.30)	(49,736.75)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3407)	0.0000	1	5.5506	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(677)	33.9500	(22,896.14)	(22,984.15)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1574)	0.0000	1	2.5650	02/04/2025
ANN.AX	01/13/2025	SDB3260427214	0	(26)	33.9500	(879.32)	(882.70)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,327)	33.9000	(44,947.76)	(44,985.30)	0.0000	4.3400	(25.00)	0.00	16.0334	(0.9244)	0.0000	3	15.1091	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(333)	33.9000	(11,321.48)	(11,288.70)	0.0000	4.3400	(25.00)	0.00	4.0385	(0.2320)	0.0000	3	3.8066	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,108)	33.9000	(37,584.48)	(37,561.20)	0.0000	4.3400	(25.00)	0.00	13.4068	(0.7718)	0.0000	3	12.6350	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,822)	33.9000	(61,521.93)	(61,765.80)	0.0000	4.3400	(25.00)	0.00	21.9456	(1.2692)	0.0000	3	20.6765	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,493)	33.9000	(50,493.26)	(50,612.70)	0.0000	4.3400	(25.00)	0.00	18.0116	(1.0400)	0.0000	3	16.9716	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(447)	33.9000	(15,117.54)	(15,153.30)	0.0000	4.3400	(25.00)	0.00	5.3926	(0.3114)	0.0000	3	5.0812	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(124)	33.9000	(4,193.68)	(4,203.60)	0.0000	4.3400	(25.00)	0.00	1.4959	(0.0864)	0.0000	3	1.4096	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(519)	33.9000	(17,552.58)	(17,594.10)	0.0000	4.3400	(25.00)	0.00	6.2612	(0.3615)	0.0000	3	5.8997	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(2,085)	33.9000	(70,514.70)	(70,681.50)	0.0000	4.3400	(25.00)	0.00	25.1535	(1.4524)	0.0000	3	23.7011	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(100)	33.9000	(3,382.00)	(3,390.00)	0.0000	4.3400	(25.00)	0.00	1.2064	(0.0697)	0.0000	3	1.1367	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(10)	33.9000	(338.20)	(339.00)	0.0000	4.3400	(25.00)	0.00	0.1206	(0.0070)	0.0000	3	0.1137	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(196)	33.9000	(6,628.72)	(6,644.40)	0.0000	4.3400	(25.00)	0.00	2.3645	(0.1365)	0.0000	3	2.2280	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(282)	33.9000	(9,537.24)	(9,559.80)	0.0000	4.3400	(25.00)	0.00	3.4021	(0.1964)	0.0000	3	3.2056	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(353)	33.9000	(11,938.46)	(11,966.70)	0.0000	4.3400	(25.00)	0.00	4.2586	(0.2459)	0.0000	3	4.0127	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(245)	33.9000	(8,285.90)	(8,305.50)	0.0000	4.3400	(25.00)	0.00	2.9557	(0.1707)	0.0000	3	2.7850	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(301)	33.9000	(10,179.82)	(10,203.90)	0.0000	4.3400	(25.00)	0.00	3.6313	(0.2097)	0.0000	3	3.4216	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(10)	33.9000	(338.20)	(339.00)	0.0000	4.3400	(25.00)	0.00	0.1206	(0.0070)	0.0000	3	0.1137	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(14)	33.9000	(473.48)	(474.60)	0.0000	4.3400	(25.00)	0.00	0.1689	(0.0098)	0.0000	3	0.1591	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(103)	33.9000	(3,483.46)	(3,491.70)	0.0000	4.3400	(25.00)	0.00	1.2426	(0.0717)	0.0000	3	1.1708	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(553)	33.9000	(18,702.46)	(18,746.70)	0.0000	4.3400	(25.00)	0.00	6.6714	(0.3852)	0.0000	3	6.2862	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,902)	33.9000	(64,325.64)	(64,477.80)	0.0000	4.3400	(25.00)	0.00	22.9457	(1.3249)	0.0000	3	21.6209	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(350)	33.9000	(11,837.00)	(11,865.00)	0.0000	4.3400	(25.00)	0.00	4.2224	(0.2438)	0.0000	3	3.9786	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,519)	33.9000	(51,372.58)	(51,494.10)	0.0000	4.3400	(25.00)	0.00	18.3252	(1.0581)	0.0000	3	17.2671	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(2,295)	33.9000	(77,616.90)	(77,800.50)	0.0000	4.3400	(25.00)	0.00	27.6869	(1.5986)	0.0000	3	26.0883	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/10/2025	SDB3260427214	0	(1,241)	33.9000	(41,970.62)	(42,069.90)	0.0000	4.3400	(25.00)	0.00	14.9714	(0.8645)	0.0000	3	14.1070	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(945)	33.9000	(31,959.90)	(32,035.50)	0.0000	4.3400	(25.00)	0.00	11.4005	(0.6583)	0.0000	3	10.7422	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(744)	33.9000	(25,162.08)	(25,221.60)	0.0000	4.3400	(25.00)	0.00	8.9756	(0.5183)	0.0000	3	8.4574	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(3,467)	33.9000	(117,253.94)	(117,531.30)	0.0000	4.3400	(25.00)	0.00	41.8259	(2.4150)	0.0000	3	39.4109	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,657)	33.9000	(56,039.74)	(56,172.30)	0.0000	4.3400	(25.00)	0.00	19.9901	(1.1542)	0.0000	3	18.8358	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,162)	33.9000	(39,298.84)	(39,391.80)	0.0000	4.3400	(25.00)	0.00	14.0184	(0.8094)	0.0000	3	13.2090	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(24)	33.9000	(811.68)	(813.60)	0.0000	4.3400	(25.00)	0.00	0.2895	(0.0167)	0.0000	3	0.2728	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,561)	33.9000	(52,793.02)	(52,917.90)	0.0000	4.3400	(25.00)	0.00	18.8319	(1.0874)	0.0000	3	17.7446	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(326)	33.9000	(11,025.32)	(11,051.40)	0.0000	4.3400	(25.00)	0.00	3.9329	(0.2271)	0.0000	3	3.7058	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(1,465)	33.9000	(49,546.30)	(49,663.50)	0.0000	4.3400	(25.00)	0.00	17.6738	(1.0205)	0.0000	3	16.6533	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(677)	33.9000	(22,896.14)	(22,950.30)	0.0000	4.3400	(25.00)	0.00	8.1673	(0.4716)	0.0000	3	7.6958	02/04/2025
ANN.AX	01/10/2025	SDB3260427214	0	(26)	33.9000	(879.32)	(881.40)	0.0000	4.3400	(25.00)	0.00	0.3137	(0.0181)	0.0000	3	0.2956	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(333)	33.9000	(11,321.48)	(11,288.70)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0773)	0.0000	1	1.2689	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,108)	33.9000	(37,584.48)	(37,561.20)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2573)	0.0000	1	4.2117	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,822)	33.9000	(61,521.93)	(61,765.80)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4231)	0.0000	1	6.8922	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,493)	33.9000	(50,493.26)	(50,612.70)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3467)	0.0000	1	5.6572	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(447)	33.9000	(15,117.54)	(15,153.30)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1038)	0.0000	1	1.6937	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(124)	33.9000	(4,193.68)	(4,203.60)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0288)	0.0000	1	0.4699	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(519)	33.9000	(17,552.58)	(17,594.10)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1205)	0.0000	1	1.9666	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(2,085)	33.9000	(70,514.70)	(70,681.50)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4841)	0.0000	1	7.9004	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(100)	33.9000	(3,382.00)	(3,390.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0232)	0.0000	1	0.3789	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(10)	33.9000	(338.20)	(339.00)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(196)	33.9000	(6,628.72)	(6,644.40)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0455)	0.0000	1	0.7427	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(282)	33.9000	(9,537.24)	(9,559.80)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0655)	0.0000	1	1.0685	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(353)	33.9000	(11,938.46)	(11,966.70)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0820)	0.0000	1	1.3376	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(245)	33.9000	(8,285.90)	(8,305.50)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0569)	0.0000	1	0.9283	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(301)	33.9000	(10,179.82)	(10,203.90)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0699)	0.0000	1	1.1405	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(10)	33.9000	(338.20)	(339.00)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(14)	33.9000	(473.48)	(474.60)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(103)	33.9000	(3,483.46)	(3,491.70)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0239)	0.0000	1	0.3903	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(553)	33.9000	(18,702.46)	(18,746.70)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1284)	0.0000	1	2.0954	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,902)	33.9000	(64,325.64)	(64,477.80)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4416)	0.0000	1	7.2070	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(350)	33.9000	(11,837.00)	(11,865.00)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0813)	0.0000	1	1.3262	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,519)	33.9000	(51,372.58)	(51,494.10)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3527)	0.0000	1	5.7557	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(2,295)	33.9000	(77,616.90)	(77,800.50)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5329)	0.0000	1	8.6961	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,241)	33.9000	(41,970.62)	(42,069.90)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2882)	0.0000	1	4.7023	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(945)	33.9000	(31,959.90)	(32,035.50)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2194)	0.0000	1	3.5807	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(744)	33.9000	(25,162.08)	(25,221.60)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1728)	0.0000	1	2.8191	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(3,467)	33.9000	(117,253.94)	(117,531.30)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8050)	0.0000	1	13.1370	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,657)	33.9000	(56,039.74)	(56,172.30)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3847)	0.0000	1	6.2786	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,162)	33.9000	(39,298.84)	(39,391.80)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2698)	0.0000	1	4.4030	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(24)	33.9000	(811.68)	(813.60)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,561)	33.9000	(52,793.02)	(52,917.90)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3625)	0.0000	1	5.9149	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(326)	33.9000	(11,025.32)	(11,051.40)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0757)	0.0000	1	1.2353	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(1,465)	33.9000	(49,546.30)	(49,663.50)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3402)	0.0000	1	5.5511	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(677)	33.9000	(22,896.14)	(22,950.30)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1572)	0.0000	1	2.5653	02/04/2025
ANN.AX	01/09/2025	SDB3260427214	0	(26)	33.9000	(879.32)	(881.40)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,108)	33.9600	(37,584.48)	(37,627.68)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2577)	0.0000	1	4.2112	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,822)	33.9600	(61,521.93)	(61,875.12)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4238)	0.0000	1	6.8914	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,493)	33.9600	(50,493.26)	(50,702.28)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3473)	0.0000	1	5.6566	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(447)	33.9600	(15,117.54)	(15,180.12)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1040)	0.0000	1	1.6936	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(124)	33.9600	(4,193.68)	(4,211.04)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0288)	0.0000	1	0.4698	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(519)	33.9600	(17,552.58)	(17,625.24)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1207)	0.0000	1	1.9664	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/08/2025	SDB3260427214	0	(2,085)	33.9600	(70,514.70)	(70,806.60)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4850)	0.0000	1	7.8995	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(100)	33.9600	(3,382.00)	(3,396.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0233)	0.0000	1	0.3789	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(10)	33.9600	(338.20)	(339.60)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(196)	33.9600	(6,628.72)	(6,656.16)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0456)	0.0000	1	0.7426	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(282)	33.9600	(9,537.24)	(9,576.72)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0656)	0.0000	1	1.0684	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(353)	33.9600	(11,938.46)	(11,987.88)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0821)	0.0000	1	1.3374	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(245)	33.9600	(8,285.90)	(8,320.20)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0570)	0.0000	1	0.9282	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(301)	33.9600	(10,179.82)	(10,221.96)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0700)	0.0000	1	1.1404	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(10)	33.9600	(338.20)	(339.60)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(14)	33.9600	(473.48)	(475.44)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(103)	33.9600	(3,483.46)	(3,497.88)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0240)	0.0000	1	0.3902	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(553)	33.9600	(18,702.46)	(18,779.88)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1286)	0.0000	1	2.0952	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,902)	33.9600	(64,325.64)	(64,591.92)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4424)	0.0000	1	7.2062	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(350)	33.9600	(11,837.00)	(11,886.00)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0814)	0.0000	1	1.3261	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,519)	33.9600	(51,372.58)	(51,585.24)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3533)	0.0000	1	5.7551	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(2,295)	33.9600	(77,616.90)	(77,938.20)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5338)	0.0000	1	8.6951	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,241)	33.9600	(41,970.62)	(42,144.36)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2887)	0.0000	1	4.7018	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(945)	33.9600	(31,959.90)	(32,092.20)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2198)	0.0000	1	3.5804	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(744)	33.9600	(25,162.08)	(25,266.24)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1731)	0.0000	1	2.8188	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(3,467)	33.9600	(117,253.94)	(117,739.32)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8064)	0.0000	1	13.1355	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,657)	33.9600	(56,039.74)	(56,271.72)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3854)	0.0000	1	6.2779	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,162)	33.9600	(39,298.84)	(39,461.52)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2703)	0.0000	1	4.4025	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(24)	33.9600	(811.68)	(815.04)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,561)	33.9600	(52,793.02)	(53,011.56)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3631)	0.0000	1	5.9142	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(326)	33.9600	(11,025.32)	(11,070.96)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0758)	0.0000	1	1.2351	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(1,465)	33.9600	(49,546.30)	(49,751.40)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3408)	0.0000	1	5.5505	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(677)	33.9600	(22,896.14)	(22,990.92)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1575)	0.0000	1	2.5650	02/04/2025
ANN.AX	01/08/2025	SDB3260427214	0	(26)	33.9600	(879.32)	(882.96)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,108)	34.0300	(37,584.48)	(37,705.24)	0.0000	4.3400	(25.00)	0.00	4.4689	(0.2583)	0.0000	1	4.2107	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,822)	34.0300	(61,521.93)	(62,002.66)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4247)	0.0000	1	6.8905	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,493)	34.0300	(50,493.26)	(50,806.79)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3480)	0.0000	1	5.6559	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(447)	34.0300	(15,117.54)	(15,211.41)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1042)	0.0000	1	1.6933	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(124)	34.0300	(4,193.68)	(4,219.72)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0289)	0.0000	1	0.4697	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(519)	34.0300	(17,552.58)	(17,661.57)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1210)	0.0000	1	1.9661	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(2,085)	34.0300	(70,514.70)	(70,952.55)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4860)	0.0000	1	7.8985	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(100)	34.0300	(3,382.00)	(3,403.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0233)	0.0000	1	0.3788	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(10)	34.0300	(338.20)	(340.30)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(196)	34.0300	(6,628.72)	(6,669.88)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0457)	0.0000	1	0.7425	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(282)	34.0300	(9,537.24)	(9,596.46)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0657)	0.0000	1	1.0683	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(353)	34.0300	(11,938.46)	(12,012.59)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0823)	0.0000	1	1.3373	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(245)	34.0300	(8,285.90)	(8,337.35)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0571)	0.0000	1	0.9281	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(301)	34.0300	(10,179.82)	(10,243.03)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0702)	0.0000	1	1.1403	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(10)	34.0300	(338.20)	(340.30)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(14)	34.0300	(473.48)	(476.42)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0033)	0.0000	1	0.0530	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(103)	34.0300	(3,483.46)	(3,505.09)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0240)	0.0000	1	0.3902	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(553)	34.0300	(18,702.46)	(18,818.59)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1289)	0.0000	1	2.0949	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,902)	34.0300	(64,325.64)	(64,725.06)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4433)	0.0000	1	7.2053	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(350)	34.0300	(11,837.00)	(11,910.50)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0816)	0.0000	1	1.3259	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,519)	34.0300	(51,372.58)	(51,691.57)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3541)	0.0000	1	5.7544	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(2,295)	34.0300	(77,616.90)	(78,098.85)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5349)	0.0000	1	8.6940	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,241)	34.0300	(41,970.62)	(42,231.23)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2893)	0.0000	1	4.7012	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(945)	34.0300	(31,959.90)	(32,158.35)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2203)	0.0000	1	3.5799	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(744)	34.0300	(25,162.08)	(25,318.32)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1734)	0.0000	1	2.8185	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/07/2025	SDB3260427214	0	(3,467)	34.0300	(117,253.94)	(117,982.01)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8081)	0.0000	1	13.1339	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,657)	34.0300	(56,039.74)	(56,387.71)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3862)	0.0000	1	6.2771	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,162)	34.0300	(39,298.84)	(39,542.86)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2708)	0.0000	1	4.4020	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(24)	34.0300	(811.68)	(816.72)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0056)	0.0000	1	0.0909	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,561)	34.0300	(52,793.02)	(53,120.83)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3638)	0.0000	1	5.9135	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(326)	34.0300	(11,025.32)	(11,093.78)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0760)	0.0000	1	1.2350	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(1,465)	34.0300	(49,546.30)	(49,853.95)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3415)	0.0000	1	5.5498	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(677)	34.0300	(22,896.14)	(23,038.31)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1578)	0.0000	1	2.5646	02/04/2025
ANN.AX	01/07/2025	SDB3260427214	0	(26)	34.0300	(879.32)	(884.78)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0061)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,822)	33.7600	(61,521.93)	(61,510.72)	0.0000	4.3400	(25.00)	0.00	7.3152	(0.4213)	0.0000	1	6.8939	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,493)	33.7600	(50,493.26)	(50,403.68)	0.0000	4.3400	(25.00)	0.00	6.0039	(0.3452)	0.0000	1	5.6586	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(447)	33.7600	(15,117.54)	(15,090.72)	0.0000	4.3400	(25.00)	0.00	1.7975	(0.1034)	0.0000	1	1.6942	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(124)	33.7600	(4,193.68)	(4,186.24)	0.0000	4.3400	(25.00)	0.00	0.4986	(0.0287)	0.0000	1	0.4700	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(519)	33.7600	(17,552.58)	(17,521.44)	0.0000	4.3400	(25.00)	0.00	2.0871	(0.1200)	0.0000	1	1.9671	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(2,085)	33.7600	(70,514.70)	(70,389.60)	0.0000	4.3400	(25.00)	0.00	8.3845	(0.4821)	0.0000	1	7.9024	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(100)	33.7600	(3,382.00)	(3,376.00)	0.0000	4.3400	(25.00)	0.00	0.4021	(0.0231)	0.0000	1	0.3790	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(10)	33.7600	(338.20)	(337.60)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(196)	33.7600	(6,628.72)	(6,616.96)	0.0000	4.3400	(25.00)	0.00	0.7882	(0.0453)	0.0000	1	0.7429	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(282)	33.7600	(9,537.24)	(9,520.32)	0.0000	4.3400	(25.00)	0.00	1.1340	(0.0652)	0.0000	1	1.0688	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(353)	33.7600	(11,938.46)	(11,917.28)	0.0000	4.3400	(25.00)	0.00	1.4195	(0.0816)	0.0000	1	1.3379	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(245)	33.7600	(8,285.90)	(8,271.20)	0.0000	4.3400	(25.00)	0.00	0.9852	(0.0567)	0.0000	1	0.9286	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(301)	33.7600	(10,179.82)	(10,161.76)	0.0000	4.3400	(25.00)	0.00	1.2104	(0.0696)	0.0000	1	1.1408	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(10)	33.7600	(338.20)	(337.60)	0.0000	4.3400	(25.00)	0.00	0.0402	(0.0023)	0.0000	1	0.0379	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(14)	33.7600	(473.48)	(472.64)	0.0000	4.3400	(25.00)	0.00	0.0563	(0.0032)	0.0000	1	0.0531	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(103)	33.7600	(3,483.46)	(3,477.28)	0.0000	4.3400	(25.00)	0.00	0.4142	(0.0238)	0.0000	1	0.3904	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(553)	33.7600	(18,702.46)	(18,669.28)	0.0000	4.3400	(25.00)	0.00	2.2238	(0.1279)	0.0000	1	2.0959	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,902)	33.7600	(64,325.64)	(64,211.52)	0.0000	4.3400	(25.00)	0.00	7.6486	(0.4398)	0.0000	1	7.2088	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(350)	33.7600	(11,837.00)	(11,816.00)	0.0000	4.3400	(25.00)	0.00	1.4075	(0.0809)	0.0000	1	1.3265	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,519)	33.7600	(51,372.58)	(51,281.44)	0.0000	4.3400	(25.00)	0.00	6.1084	(0.3512)	0.0000	1	5.7572	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(2,295)	33.7600	(77,616.90)	(77,479.20)	0.0000	4.3400	(25.00)	0.00	9.2290	(0.5307)	0.0000	1	8.6983	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,241)	33.7600	(41,970.62)	(41,896.16)	0.0000	4.3400	(25.00)	0.00	4.9905	(0.2870)	0.0000	1	4.7035	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(945)	33.7600	(31,959.90)	(31,903.20)	0.0000	4.3400	(25.00)	0.00	3.8002	(0.2185)	0.0000	1	3.5816	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(744)	33.7600	(25,162.08)	(25,117.44)	0.0000	4.3400	(25.00)	0.00	2.9919	(0.1720)	0.0000	1	2.8198	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(3,467)	33.7600	(117,253.94)	(117,045.92)	0.0000	4.3400	(25.00)	0.00	13.9420	(0.8017)	0.0000	1	13.1403	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,657)	33.7600	(56,039.74)	(55,940.32)	0.0000	4.3400	(25.00)	0.00	6.6634	(0.3832)	0.0000	1	6.2802	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,162)	33.7600	(39,298.84)	(39,229.12)	0.0000	4.3400	(25.00)	0.00	4.6728	(0.2687)	0.0000	1	4.4041	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(24)	33.7600	(811.68)	(810.24)	0.0000	4.3400	(25.00)	0.00	0.0965	(0.0055)	0.0000	1	0.0910	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,561)	33.7600	(52,793.02)	(52,699.36)	0.0000	4.3400	(25.00)	0.00	6.2773	(0.3610)	0.0000	1	5.9164	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(326)	33.7600	(11,025.32)	(11,005.76)	0.0000	4.3400	(25.00)	0.00	1.3110	(0.0754)	0.0000	1	1.2356	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(1,465)	33.7600	(49,546.30)	(49,458.40)	0.0000	4.3400	(25.00)	0.00	5.8913	(0.3388)	0.0000	1	5.5525	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(677)	33.7600	(22,896.14)	(22,855.52)	0.0000	4.3400	(25.00)	0.00	2.7224	(0.1565)	0.0000	1	2.5659	02/04/2025
ANN.AX	01/06/2025	SDB3260427214	0	(26)	33.7600	(879.32)	(877.76)	0.0000	4.3400	(25.00)	0.00	0.1046	(0.0060)	0.0000	1	0.0985	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,493)	33.8200	(50,493.26)	(50,493.26)	0.0000	4.3400	(25.00)	0.00	18.0116	(1.0375)	0.0000	3	16.9740	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(447)	33.8200	(15,117.54)	(15,117.54)	0.0000	4.3400	(25.00)	0.00	5.3926	(0.3106)	0.0000	3	5.0820	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(124)	33.8200	(4,193.68)	(4,193.68)	0.0000	4.3400	(25.00)	0.00	1.4959	(0.0862)	0.0000	3	1.4098	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(519)	33.8200	(17,552.58)	(17,552.58)	0.0000	4.3400	(25.00)	0.00	6.2612	(0.3607)	0.0000	3	5.9006	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(2,085)	33.8200	(70,514.70)	(70,514.70)	0.0000	4.3400	(25.00)	0.00	25.1535	(1.4489)	0.0000	3	23.7045	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(100)	33.8200	(3,382.00)	(3,382.00)	0.0000	4.3400	(25.00)	0.00	1.2064	(0.0695)	0.0000	3	1.1369	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(10)	33.8200	(338.20)	(338.20)	0.0000	4.3400	(25.00)	0.00	0.1206	(0.0069)	0.0000	3	0.1137	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(196)	33.8200	(6,628.72)	(6,628.72)	0.0000	4.3400	(25.00)	0.00	2.3645	(0.1362)	0.0000	3	2.2283	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(282)	33.8200	(9,537.24)	(9,537.24)	0.0000	4.3400	(25.00)	0.00	3.4021	(0.1960)	0.0000	3	3.2061	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(353)	33.8200	(11,938.46)	(11,938.46)	0.0000	4.3400	(25.00)	0.00	4.2586	(0.2453)	0.0000	3	4.0133	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(245)	33.8200	(8,285.90)	(8,285.90)	0.0000	4.3400	(25.00)	0.00	2.9557	(0.1703)	0.0000	3	2.7854	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ANSELL LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ANN.AX	01/03/2025	SDB3260427214	0	(301)	33.8200	(10,179.82)	(10,179.82)	0.0000	4.3400	(25.00)	0.00	3.6313	(0.2092)	0.0000	3	3.4221	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(10)	33.8200	(338.20)	(338.20)	0.0000	4.3400	(25.00)	0.00	0.1206	(0.0069)	0.0000	3	0.1137	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(14)	33.8200	(473.48)	(473.48)	0.0000	4.3400	(25.00)	0.00	0.1689	(0.0097)	0.0000	3	0.1592	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(103)	33.8200	(3,483.46)	(3,483.46)	0.0000	4.3400	(25.00)	0.00	1.2426	(0.0716)	0.0000	3	1.1710	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(553)	33.8200	(18,702.46)	(18,702.46)	0.0000	4.3400	(25.00)	0.00	6.6714	(0.3843)	0.0000	3	6.2871	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,902)	33.8200	(64,325.64)	(64,325.64)	0.0000	4.3400	(25.00)	0.00	22.9457	(1.3218)	0.0000	3	21.6240	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(350)	33.8200	(11,837.00)	(11,837.00)	0.0000	4.3400	(25.00)	0.00	4.2224	(0.2432)	0.0000	3	3.9792	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,519)	33.8200	(51,372.58)	(51,372.58)	0.0000	4.3400	(25.00)	0.00	18.3252	(1.0556)	0.0000	3	17.2696	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(2,295)	33.8200	(77,616.90)	(77,616.90)	0.0000	4.3400	(25.00)	0.00	27.6869	(1.5949)	0.0000	3	26.0920	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,241)	33.8200	(41,970.62)	(41,970.62)	0.0000	4.3400	(25.00)	0.00	14.9714	(0.8624)	0.0000	3	14.1090	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(945)	33.8200	(31,959.90)	(31,959.90)	0.0000	4.3400	(25.00)	0.00	11.4005	(0.6567)	0.0000	3	10.7438	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(744)	33.8200	(25,162.08)	(25,162.08)	0.0000	4.3400	(25.00)	0.00	8.9756	(0.5170)	0.0000	3	8.4586	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(3,467)	33.8200	(117,253.94)	(117,253.94)	0.0000	4.3400	(25.00)	0.00	41.8259	(2.4093)	0.0000	3	39.4166	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,657)	33.8200	(56,039.74)	(56,039.74)	0.0000	4.3400	(25.00)	0.00	19.9901	(1.1515)	0.0000	3	18.8386	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,162)	33.8200	(39,298.84)	(39,298.84)	0.0000	4.3400	(25.00)	0.00	14.0184	(0.8075)	0.0000	3	13.2109	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(24)	33.8200	(811.68)	(811.68)	0.0000	4.3400	(25.00)	0.00	0.2895	(0.0167)	0.0000	3	0.2729	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,561)	33.8200	(52,793.02)	(52,793.02)	0.0000	4.3400	(25.00)	0.00	18.8319	(1.0848)	0.0000	3	17.7471	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(326)	33.8200	(11,025.32)	(11,025.32)	0.0000	4.3400	(25.00)	0.00	3.9329	(0.2265)	0.0000	3	3.7063	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(1,465)	33.8200	(49,546.30)	(49,546.30)	0.0000	4.3400	(25.00)	0.00	17.6738	(1.0181)	0.0000	3	16.6557	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(677)	33.8200	(22,896.14)	(22,896.14)	0.0000	4.3400	(25.00)	0.00	8.1673	(0.4705)	0.0000	3	7.6969	02/04/2025
ANN.AX	01/03/2025	SDB3260427214	0	(26)	33.8200	(879.32)	(879.32)	0.0000	4.3400	(25.00)	0.00	0.3137	(0.0181)	0.0000	3	0.2956	02/04/2025
TOTAL ANSELL LIMITED CMN ORDINARY FULLY PAID												1,871.9515	(108.0702)	0.0000		1,763.8813	
APPEN LIMITED CMN ORDINARY FULLY PAID																	
APX.AX	01/17/2025	SDB3264983893	0	(80)	2.5600	(227.73)	(204.80)	0.0000	4.3373	(538.81)	0.00	0.0271	(0.0302)	0.0000	1	(0.0032)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(207)	2.5600	(623.34)	(529.92)	0.0000	4.3373	(538.81)	0.00	0.0741	(0.0782)	0.0000	1	(0.0042)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(2,086)	2.5600	(6,161.80)	(5,340.16)	0.0000	4.3373	(538.81)	0.00	0.7322	(0.7883)	0.0000	1	(0.0561)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(2,663)	2.5600	(7,714.96)	(6,817.28)	0.0000	4.3373	(538.81)	0.00	0.9168	(1.0064)	0.0000	1	(0.0896)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(6,421)	2.5600	(17,768.89)	(16,437.76)	0.0000	4.3373	(538.81)	0.00	2.1115	(2.4265)	0.0000	1	(0.3151)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(6,478)	2.5600	(17,888.58)	(16,583.68)	0.0000	4.3373	(538.81)	0.00	2.1257	(2.4481)	0.0000	1	(0.3224)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(1,135)	2.5600	(2,996.40)	(2,905.60)	0.0000	4.3373	(538.81)	0.00	0.3561	(0.4289)	0.0000	1	(0.0729)	02/04/2025
APX.AX	01/17/2025	SDB3264983893	0	(2,920)	2.5600	(7,708.80)	(7,475.20)	0.0000	4.3373	(538.81)	0.00	0.9160	(1.1035)	0.0000	1	(0.1875)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(80)	2.5700	(227.73)	(205.60)	0.0000	4.3400	(538.81)	0.00	0.0271	(0.0304)	0.0000	1	(0.0033)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(207)	2.5700	(623.34)	(531.99)	0.0000	4.3400	(538.81)	0.00	0.0741	(0.0785)	0.0000	1	(0.0044)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(2,086)	2.5700	(6,161.80)	(5,361.02)	0.0000	4.3400	(538.81)	0.00	0.7327	(0.7914)	0.0000	1	(0.0587)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(2,663)	2.5700	(7,714.96)	(6,843.91)	0.0000	4.3400	(538.81)	0.00	0.9173	(1.0103)	0.0000	1	(0.0930)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(6,421)	2.5700	(17,768.89)	(16,501.97)	0.0000	4.3400	(538.81)	0.00	2.1128	(2.4360)	0.0000	1	(0.3232)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(6,478)	2.5700	(17,888.58)	(16,648.46)	0.0000	4.3400	(538.81)	0.00	2.1270	(2.4576)	0.0000	1	(0.3306)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(1,135)	2.5700	(2,996.40)	(2,916.95)	0.0000	4.3400	(538.81)	0.00	0.3563	(0.4306)	0.0000	1	(0.0743)	02/04/2025
APX.AX	01/16/2025	SDB3264983893	0	(2,920)	2.5700	(7,708.80)	(7,504.40)	0.0000	4.3400	(538.81)	0.00	0.9166	(1.1078)	0.0000	1	(0.1912)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(80)	2.7400	(227.73)	(219.20)	0.0000	4.3400	(538.81)	0.00	0.0271	(0.0324)	0.0000	1	(0.0053)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(207)	2.7400	(623.34)	(567.18)	0.0000	4.3400	(538.81)	0.00	0.0741	(0.0837)	0.0000	1	(0.0096)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(2,086)	2.7400	(6,161.80)	(5,715.64)	0.0000	4.3400	(538.81)	0.00	0.7327	(0.8437)	0.0000	1	(0.1111)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(2,663)	2.7400	(7,714.96)	(7,296.62)	0.0000	4.3400	(538.81)	0.00	0.9173	(1.0771)	0.0000	1	(0.1598)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(6,421)	2.7400	(17,768.89)	(17,593.54)	0.0000	4.3400	(538.81)	0.00	2.1128	(2.5971)	0.0000	1	(0.4844)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(6,478)	2.7400	(17,888.58)	(17,749.72)	0.0000	4.3400	(538.81)	0.00	2.1270	(2.6022)	0.0000	1	(0.4932)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(1,135)	2.7400	(2,996.40)	(3,109.90)	0.0000	4.3400	(538.81)	0.00	0.3563	(0.4591)	0.0000	1	(0.1028)	02/04/2025
APX.AX	01/15/2025	SDB3264983893	0	(2,920)	2.7400	(7,708.80)	(8,000.80)	0.0000	4.3400	(538.81)	0.00	0.9166	(1.1811)	0.0000	1	(0.2645)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(80)	2.7800	(227.73)	(222.40)	0.0000	4.3400	(538.81)	0.00	0.0271	(0.0328)	0.0000	1	(0.0058)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(207)	2.7800	(623.34)	(575.46)	0.0000	4.3400	(538.81)	0.00	0.0741	(0.0849)	0.0000	1	(0.0108)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(2,086)	2.7800	(6,161.80)	(5,799.08)	0.0000	4.3400	(538.81)	0.00	0.7327	(0.8561)	0.0000	1	(0.1234)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(2,663)	2.7800	(7,714.96)	(7,403.14)	0.0000	4.3400	(538.81)	0.00	0.9173	(1.0928)	0.0000	1	(0.1755)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(6,421)	2.7800	(17,768.89)	(17,850.38)	0.0000	4.3400	(538.81)	0.00	2.1128	(2.6351)	0.0000	1	(0.5223)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
APPEN LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
APX.AX	01/14/2025	SDB3264983893	0	(6,478)	2.7800	(17,888.58)	(18,008.84)	0.0000	4.3400	(538.81)	0.00	2.1270	(2.6585)	0.0000	1	(0.5314)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(1,135)	2.7800	(2,996.40)	(3,155.30)	0.0000	4.3400	(538.81)	0.00	0.3563	(0.4658)	0.0000	1	(0.1095)	02/04/2025
APX.AX	01/14/2025	SDB3264983893	0	(2,920)	2.7800	(7,708.80)	(8,117.60)	0.0000	4.3400	(538.81)	0.00	0.9166	(1.1983)	0.0000	1	(0.2817)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(80)	2.8100	(227.73)	(224.80)	0.0000	4.3400	(538.81)	0.00	0.0271	(0.0332)	0.0000	1	(0.0061)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(207)	2.8100	(623.34)	(581.67)	0.0000	4.3400	(538.81)	0.00	0.0741	(0.0859)	0.0000	1	(0.0117)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(2,086)	2.8100	(6,161.80)	(5,861.66)	0.0000	4.3400	(538.81)	0.00	0.7327	(0.8653)	0.0000	1	(0.1326)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(2,663)	2.8100	(7,714.96)	(7,483.03)	0.0000	4.3400	(538.81)	0.00	0.9173	(1.1046)	0.0000	1	(0.1873)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(6,421)	2.8100	(17,768.89)	(18,043.01)	0.0000	4.3400	(538.81)	0.00	2.1128	(2.6635)	0.0000	1	(0.5507)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(6,478)	2.8100	(17,888.58)	(18,203.18)	0.0000	4.3400	(538.81)	0.00	2.1270	(2.6871)	0.0000	1	(0.5601)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(1,135)	2.8100	(2,996.40)	(3,189.35)	0.0000	4.3400	(538.81)	0.00	0.3563	(0.4708)	0.0000	1	(0.1145)	02/04/2025
APX.AX	01/13/2025	SDB3264983893	0	(2,920)	2.8100	(7,708.80)	(8,205.20)	0.0000	4.3400	(538.81)	0.00	0.9166	(1.2112)	0.0000	1	(0.2946)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(207)	3.0300	(623.34)	(627.21)	0.0000	4.3400	(538.86)	0.00	0.2224	(0.2778)	0.0000	3	(0.0554)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(2,086)	3.0300	(6,161.80)	(6,320.58)	0.0000	4.3400	(538.86)	0.00	2.1980	(2.7994)	0.0000	3	(0.6014)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(2,663)	3.0300	(7,714.96)	(8,068.89)	0.0000	4.3400	(538.86)	0.00	2.7520	(3.5737)	0.0000	3	(0.8217)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(6,421)	3.0300	(17,768.89)	(19,455.63)	0.0000	4.3400	(538.86)	0.00	6.3384	(8.6169)	0.0000	3	(2.2785)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(6,478)	3.0300	(17,888.58)	(19,628.34)	0.0000	4.3400	(538.86)	0.00	6.3811	(8.6934)	0.0000	3	(2.3123)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(1,135)	3.0300	(2,996.40)	(3,439.05)	0.0000	4.3400	(538.86)	0.00	1.0689	(1.5232)	0.0000	3	(0.4543)	02/04/2025
APX.AX	01/10/2025	SDB3264983893	0	(2,920)	3.0300	(7,708.80)	(8,847.60)	0.0000	4.3400	(538.86)	0.00	2.7498	(3.9186)	0.0000	3	(1.1688)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(2,086)	3.1000	(6,161.80)	(6,466.60)	0.0000	4.3400	(539.47)	0.00	0.7327	(0.9558)	0.0000	1	(0.2231)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(2,663)	3.1000	(7,714.96)	(8,255.30)	0.0000	4.3400	(539.47)	0.00	0.9173	(1.2201)	0.0000	1	(0.3028)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(6,421)	3.1000	(17,768.89)	(19,905.10)	0.0000	4.3400	(539.47)	0.00	2.1128	(2.9420)	0.0000	1	(0.8292)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(6,478)	3.1000	(17,888.58)	(20,081.80)	0.0000	4.3400	(539.47)	0.00	2.1270	(2.9681)	0.0000	1	(0.8411)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(1,135)	3.1000	(2,996.40)	(3,518.50)	0.0000	4.3400	(539.47)	0.00	0.3563	(0.5200)	0.0000	1	(0.1638)	02/04/2025
APX.AX	01/09/2025	SDB3264983893	0	(2,920)	3.1000	(7,708.80)	(9,052.00)	0.0000	4.3400	(539.47)	0.00	0.9166	(1.3379)	0.0000	1	(0.4213)	02/04/2025
APX.AX	01/08/2025	SDB3264983893	0	(2,663)	2.9400	(7,714.96)	(7,829.22)	0.0000	4.3400	(538.35)	0.00	0.9173	(1.1548)	0.0000	1	(0.2374)	02/04/2025
APX.AX	01/08/2025	SDB3264983893	0	(6,421)	2.9400	(17,768.89)	(18,877.74)	0.0000	4.3400	(538.35)	0.00	2.1128	(2.7843)	0.0000	1	(0.6715)	02/04/2025
APX.AX	01/08/2025	SDB3264983893	0	(6,478)	2.9400	(17,888.58)	(19,045.32)	0.0000	4.3400	(538.35)	0.00	2.1270	(2.8091)	0.0000	1	(0.6820)	02/04/2025
APX.AX	01/08/2025	SDB3264983893	0	(1,135)	2.9400	(2,996.40)	(3,336.90)	0.0000	4.3400	(538.35)	0.00	0.3563	(0.4922)	0.0000	1	(0.1359)	02/04/2025
APX.AX	01/08/2025	SDB3264983893	0	(2,920)	2.9400	(7,708.80)	(8,584.80)	0.0000	4.3400	(538.35)	0.00	0.9166	(1.2662)	0.0000	1	(0.3496)	02/04/2025
APX.AX	01/07/2025	SDB3264983893	0	(6,421)	2.7700	(17,768.89)	(17,786.17)	0.0000	4.3400	(550.00)	0.00	2.1128	(2.6801)	0.0000	1	(0.5673)	02/04/2025
APX.AX	01/07/2025	SDB3264983893	0	(6,478)	2.7700	(17,888.58)	(17,944.06)	0.0000	4.3400	(550.00)	0.00	2.1270	(2.7039)	0.0000	1	(0.5769)	02/04/2025
APX.AX	01/07/2025	SDB3264983893	0	(1,135)	2.7700	(2,996.40)	(3,143.95)	0.0000	4.3400	(550.00)	0.00	0.3563	(0.4737)	0.0000	1	(0.1175)	02/04/2025
APX.AX	01/07/2025	SDB3264983893	0	(2,920)	2.7700	(7,708.80)	(8,088.40)	0.0000	4.3400	(550.00)	0.00	0.9166	(1.2188)	0.0000	1	(0.3022)	02/04/2025
APX.AX	01/06/2025	SDB3264983893	0	(6,478)	2.8200	(17,888.58)	(18,267.96)	0.0000	4.3400	(550.00)	0.00	2.1270	(2.7527)	0.0000	1	(0.6257)	02/04/2025
APX.AX	01/06/2025	SDB3264983893	0	(1,135)	2.8200	(2,996.40)	(3,200.70)	0.0000	4.3400	(550.00)	0.00	0.3563	(0.4823)	0.0000	1	(0.1260)	02/04/2025
APX.AX	01/06/2025	SDB3264983893	0	(2,920)	2.8200	(7,708.80)	(8,234.40)	0.0000	4.3400	(550.00)	0.00	0.9166	(1.2408)	0.0000	1	(0.3242)	02/04/2025
APX.AX	01/03/2025	SDB3264983893	0	(1,135)	2.7065	(2,996.40)	(3,071.87)	0.0000	4.3400	(550.00)	0.00	1.0689	(1.3887)	0.0000	3	(0.3198)	02/04/2025
APX.AX	01/03/2025	SDB3264983893	0	(2,920)	2.7065	(7,708.80)	(7,902.96)	0.0000	4.3400	(550.00)	0.00	2.7498	(3.5726)	0.0000	3	(0.8227)	02/04/2025
TOTAL APPEN LIMITED CMN ORDINARY FULLY PAID												84.3495	(108.0601)	0.0000		(23.7105)	
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID																	
ALL.AX	01/17/2025	SDB3264983885	0	(1,153)	70.8300	(81,540.23)	(81,666.99)	0.0000	4.3373	(25.00)	0.00	9.6893	(0.5594)	0.0000	1	9.1300	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(1,196)	70.8300	(84,801.68)	(84,712.68)	0.0000	4.3373	(25.00)	0.00	10.0769	(0.5802)	0.0000	1	9.4967	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(1,115)	70.8300	(80,042.94)	(78,975.45)	0.0000	4.3373	(25.00)	0.00	9.5114	(0.5409)	0.0000	1	8.9705	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(490)	70.8300	(35,064.34)	(34,706.70)	0.0000	4.3373	(25.00)	0.00	4.1667	(0.2377)	0.0000	1	3.9289	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(60)	70.8300	(4,282.63)	(4,249.80)	0.0000	4.3373	(25.00)	0.00	0.5089	(0.0291)	0.0000	1	0.4798	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(496)	70.8300	(34,336.72)	(35,131.68)	0.0000	4.3373	(25.00)	0.00	4.0802	(0.2406)	0.0000	1	3.8396	02/04/2025
ALL.AX	01/17/2025	SDB3264983885	0	(871)	70.8300	(59,842.21)	(61,692.93)	0.0000	4.3373	(25.00)	0.00	7.1110	(0.4226)	0.0000	1	6.6884	02/04/2025
ALL.AX	01/16/2025	SDB3264983885	0	(1,153)	70.6700	(81,540.23)	(81,482.51)	0.0000	4.3400	(25.00)	0.00	9.6955	(0.5581)	0.0000	1	9.1374	02/04/2025
ALL.AX	01/16/2025	SDB3264983885	0	(1,196)	70.6700	(84,801.68)	(84,521.32)	0.0000	4.3400	(25.00)	0.00	10.0833	(0.5789)	0.0000	1	9.5044	02/04/2025
ALL.AX	01/16/2025	SDB3264983885	0	(1,115)	70.6700	(80,042.94)	(78,797.05)	0.0000	4.3400	(25.00)	0.00	9.5174	(0.5397)	0.0000	1	8.9777	02/04/2025
ALL.AX	01/16/2025	SDB3264983885	0	(490)	70.6700	(35,064.34)	(34,628.30)	0.0000	4.3400	(25.00)	0.00	4.1693	(0.2372)	0.0000	1	3.9321	02/04/2025
ALL.AX	01/16/2025	SDB3264983885	0	(60)	70.6700	(4,282.63)	(4,240.20)	0.0000	4.3400	(25.00)	0.00	0.5092	(0.0290)	0.0000	1	0.4802	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
ALLAX	01/16/2025	SDB3264983885	0	(496)	70.6700	(34,336.72)	(35,052.32)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2401)	0.0000	1	3.8427	02/04/2025
ALLAX	01/16/2025	SDB3264983885	0	(871)	70.6700	(59,842.21)	(61,553.57)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4216)	0.0000	1	6.6939	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(1,196)	70.7400	(84,801.68)	(84,605.04)	0.0000	4.3400	(25.00)	0.00	10.0833	(0.5795)	0.0000	1	9.5038	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(1,115)	70.7400	(80,042.94)	(78,875.10)	0.0000	4.3400	(25.00)	0.00	9.5174	(0.5402)	0.0000	1	8.9772	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(490)	70.7400	(35,064.34)	(34,662.60)	0.0000	4.3400	(25.00)	0.00	4.1693	(0.2374)	0.0000	1	3.9319	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(60)	70.7400	(4,282.63)	(4,244.40)	0.0000	4.3400	(25.00)	0.00	0.5092	(0.0291)	0.0000	1	0.4802	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(496)	70.7400	(34,336.72)	(35,087.04)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2403)	0.0000	1	3.8425	02/04/2025
ALLAX	01/15/2025	SDB3264983885	0	(871)	70.7400	(59,842.21)	(61,614.54)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4220)	0.0000	1	6.6935	02/04/2025
ALLAX	01/14/2025	SDB3264983885	0	(1,115)	71.8900	(80,042.94)	(80,157.35)	0.0000	4.3400	(25.00)	0.00	9.5174	(0.5490)	0.0000	1	8.9684	02/04/2025
ALLAX	01/14/2025	SDB3264983885	0	(490)	71.8900	(35,064.34)	(35,226.10)	0.0000	4.3400	(25.00)	0.00	4.1693	(0.2413)	0.0000	1	3.9280	02/04/2025
ALLAX	01/14/2025	SDB3264983885	0	(60)	71.8900	(4,282.63)	(4,313.40)	0.0000	4.3400	(25.00)	0.00	0.5092	(0.0295)	0.0000	1	0.4797	02/04/2025
ALLAX	01/14/2025	SDB3264983885	0	(496)	71.8900	(34,336.72)	(35,657.44)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2442)	0.0000	1	3.8385	02/04/2025
ALLAX	01/14/2025	SDB3264983885	0	(871)	71.8900	(59,842.21)	(62,616.19)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4289)	0.0000	1	6.6866	02/04/2025
ALLAX	01/13/2025	SDB3264983885	0	(490)	71.7900	(35,064.34)	(35,177.10)	0.0000	4.3400	(25.00)	0.00	4.1693	(0.2409)	0.0000	1	3.9284	02/04/2025
ALLAX	01/13/2025	SDB3264983885	0	(60)	71.7900	(4,282.63)	(4,307.40)	0.0000	4.3400	(25.00)	0.00	0.5092	(0.0295)	0.0000	1	0.4797	02/04/2025
ALLAX	01/13/2025	SDB3264983885	0	(496)	71.7900	(34,336.72)	(35,607.84)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2439)	0.0000	1	3.8389	02/04/2025
ALLAX	01/13/2025	SDB3264983885	0	(871)	71.7900	(59,842.21)	(62,529.09)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4283)	0.0000	1	6.6872	02/04/2025
ALLAX	01/10/2025	SDB3264983885	0	(60)	71.5600	(4,282.63)	(4,293.60)	0.0000	4.3400	(25.00)	0.00	1.5277	(0.0882)	0.0000	3	1.4394	02/04/2025
ALLAX	01/10/2025	SDB3264983885	0	(496)	71.5600	(34,336.72)	(35,493.76)	0.0000	4.3400	(25.00)	0.00	12.2483	(0.7293)	0.0000	3	11.5190	02/04/2025
ALLAX	01/10/2025	SDB3264983885	0	(871)	71.5600	(59,842.21)	(62,328.76)	0.0000	4.3400	(25.00)	0.00	21.3465	(1.2807)	0.0000	3	20.0657	02/04/2025
ALLAX	01/09/2025	SDB3264983885	0	(496)	71.5000	(34,336.72)	(35,464.00)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2429)	0.0000	1	3.8399	02/04/2025
ALLAX	01/09/2025	SDB3264983885	0	(871)	71.5000	(59,842.21)	(62,276.50)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4266)	0.0000	1	6.6889	02/04/2025
ALLAX	01/08/2025	SDB3264983885	0	(496)	69.8000	(34,336.72)	(34,620.80)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2371)	0.0000	1	3.8456	02/04/2025
ALLAX	01/08/2025	SDB3264983885	0	(871)	69.8000	(59,842.21)	(60,795.80)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4164)	0.0000	1	6.6991	02/04/2025
ALLAX	01/07/2025	SDB3264983885	0	(496)	69.3700	(34,336.72)	(34,407.52)	0.0000	4.3400	(25.00)	0.00	4.0828	(0.2357)	0.0000	1	3.8471	02/04/2025
ALLAX	01/07/2025	SDB3264983885	0	(871)	69.3700	(59,842.21)	(60,421.27)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4138)	0.0000	1	6.7016	02/04/2025
ALLAX	01/07/2025	SDB3264983885	0	(780)	69.3700	(53,590.04)	(54,108.60)	0.0000	4.3400	(25.00)	0.00	6.3721	(0.3706)	0.0000	1	6.0015	02/04/2025
ALLAX	01/07/2025	SDB3264983885	0	(521)	69.3700	(35,615.56)	(36,141.77)	0.0000	4.3400	(25.00)	0.00	4.2348	(0.2475)	0.0000	1	3.9873	02/04/2025
ALLAX	01/06/2025	SDB3264983885	0	(871)	68.6300	(59,842.21)	(59,776.73)	0.0000	4.3400	(25.00)	0.00	7.1155	(0.4094)	0.0000	1	6.7061	02/04/2025
ALLAX	01/06/2025	SDB3264983885	0	(780)	68.6300	(53,590.04)	(53,531.40)	0.0000	4.3400	(25.00)	0.00	6.3721	(0.3667)	0.0000	1	6.0054	02/04/2025
ALLAX	01/06/2025	SDB3264983885	0	(521)	68.6300	(35,615.56)	(35,756.23)	0.0000	4.3400	(25.00)	0.00	4.2348	(0.2449)	0.0000	1	3.9899	02/04/2025
ALLAX	01/03/2025	SDB3264983885	0	(521)	68.4250	(35,615.56)	(35,649.45)	0.0000	4.3400	(25.00)	0.00	12.7045	(0.7325)	0.0000	3	11.9720	02/04/2025
TOTAL ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID												276.8169	(16.1417)	0.0000		260.6752	
AURIZON HOLDINGS LIMITED CMN ORDINARY FULLY PAID																	
AZJAX	01/16/2025	SDB3265604057	0	(4,554)	3.2554	(14,824.96)	(14,824.96)	0.0000	4.3400	(25.00)	0.00	1.7627	(0.1015)	0.0000	1	1.6612	02/04/2025
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID																	
BGLAX	01/17/2025	SDB3260964901	0	(338)	1.0800	(359.66)	(365.04)	0.0000	4.3373	(25.00)	0.00	0.0427	(0.0025)	0.0000	1	0.0402	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(151)	1.0800	(161.79)	(163.08)	0.0000	4.3373	(25.00)	0.00	0.0192	(0.0011)	0.0000	1	0.0181	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(478)	1.0800	(537.92)	(516.24)	0.0000	4.3373	(25.00)	0.00	0.0639	(0.0035)	0.0000	1	0.0604	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(4,017)	1.0800	(4,519.13)	(4,338.36)	0.0000	4.3373	(25.00)	0.00	0.5370	(0.0297)	0.0000	1	0.5073	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(1,873)	1.0800	(2,107.13)	(2,022.84)	0.0000	4.3373	(25.00)	0.00	0.2504	(0.0139)	0.0000	1	0.2365	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(1,977)	1.0800	(2,224.13)	(2,135.16)	0.0000	4.3373	(25.00)	0.00	0.2643	(0.0146)	0.0000	1	0.2497	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(3,663)	1.0800	(4,120.88)	(3,956.04)	0.0000	4.3373	(25.00)	0.00	0.4897	(0.0271)	0.0000	1	0.4626	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(3,610)	1.0800	(4,061.25)	(3,898.80)	0.0000	4.3373	(25.00)	0.00	0.4826	(0.0267)	0.0000	1	0.4559	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(853)	1.0800	(959.63)	(921.24)	0.0000	4.3373	(25.00)	0.00	0.1140	(0.0063)	0.0000	1	0.1077	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(1,974)	1.0800	(2,220.75)	(2,131.92)	0.0000	4.3373	(25.00)	0.00	0.2639	(0.0146)	0.0000	1	0.2493	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(142)	1.0800	(159.75)	(153.36)	0.0000	4.3373	(25.00)	0.00	0.0190	(0.0011)	0.0000	1	0.0179	02/04/2025
BGLAX	01/17/2025	SDB3260964901	0	(299)	1.0800	(336.38)	(322.92)	0.0000	4.3373	(25.00)	0.00	0.0400	(0.0022)	0.0000	1	0.0378	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(338)	1.0750	(359.66)	(363.35)	0.0000	4.3400	(25.00)	0.00	0.0428	(0.0025)	0.0000	1	0.0403	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(151)	1.0750	(161.79)	(162.32)	0.0000	4.3400	(25.00)	0.00	0.0192	(0.0011)	0.0000	1	0.0181	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(478)	1.0750	(537.92)	(513.85)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0035)	0.0000	1	0.0604	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID (Cont.)																	
BGLAX	01/16/2025	SDB3260964901	0	(4,017)	1.0750	(4,519.13)	(4,318.27)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0296)	0.0000	1	0.5078	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(1,873)	1.0750	(2,107.13)	(2,013.47)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0138)	0.0000	1	0.2368	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(1,977)	1.0750	(2,224.13)	(2,125.28)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0146)	0.0000	1	0.2499	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(3,663)	1.0750	(4,120.88)	(3,937.72)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0270)	0.0000	1	0.4630	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(3,610)	1.0750	(4,061.25)	(3,880.75)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0266)	0.0000	1	0.4563	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(853)	1.0750	(959.63)	(916.98)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0063)	0.0000	1	0.1078	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(1,974)	1.0750	(2,220.75)	(2,122.05)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0145)	0.0000	1	0.2495	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(142)	1.0750	(159.75)	(152.65)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0010)	0.0000	1	0.0179	02/04/2025
BGLAX	01/16/2025	SDB3260964901	0	(299)	1.0750	(336.38)	(321.43)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0022)	0.0000	1	0.0378	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(151)	1.0650	(161.79)	(160.81)	0.0000	4.3400	(25.00)	0.00	0.0192	(0.0011)	0.0000	1	0.0181	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(478)	1.0650	(537.92)	(509.07)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0035)	0.0000	1	0.0605	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(4,017)	1.0650	(4,519.13)	(4,278.10)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0293)	0.0000	1	0.5080	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(1,873)	1.0650	(2,107.13)	(1,994.74)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0137)	0.0000	1	0.2369	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(1,977)	1.0650	(2,224.13)	(2,105.51)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0144)	0.0000	1	0.2500	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(3,663)	1.0650	(4,120.88)	(3,901.09)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0267)	0.0000	1	0.4633	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(3,610)	1.0650	(4,061.25)	(3,844.65)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0263)	0.0000	1	0.4566	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(853)	1.0650	(959.63)	(908.45)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0062)	0.0000	1	0.1079	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(1,974)	1.0650	(2,220.75)	(2,102.31)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0144)	0.0000	1	0.2497	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(142)	1.0650	(159.75)	(151.23)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0010)	0.0000	1	0.0180	02/04/2025
BGLAX	01/15/2025	SDB3260964901	0	(299)	1.0650	(336.38)	(318.44)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0022)	0.0000	1	0.0378	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(151)	1.0700	(161.79)	(161.57)	0.0000	4.3400	(25.00)	0.00	0.0192	(0.0011)	0.0000	1	0.0181	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(478)	1.0700	(537.92)	(511.46)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0035)	0.0000	1	0.0605	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(4,017)	1.0700	(4,519.13)	(4,298.19)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0294)	0.0000	1	0.5079	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(1,873)	1.0700	(2,107.13)	(2,004.11)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0137)	0.0000	1	0.2368	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(1,977)	1.0700	(2,224.13)	(2,115.39)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0145)	0.0000	1	0.2500	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(3,663)	1.0700	(4,120.88)	(3,919.41)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0268)	0.0000	1	0.4631	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(3,610)	1.0700	(4,061.25)	(3,862.70)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0265)	0.0000	1	0.4564	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(853)	1.0700	(959.63)	(912.71)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0063)	0.0000	1	0.1079	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(1,974)	1.0700	(2,220.75)	(2,112.18)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0145)	0.0000	1	0.2496	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(142)	1.0700	(159.75)	(151.94)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0010)	0.0000	1	0.0180	02/04/2025
BGLAX	01/14/2025	SDB3260964901	0	(299)	1.0700	(336.38)	(319.93)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0022)	0.0000	1	0.0378	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(478)	1.0800	(537.92)	(516.24)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0035)	0.0000	1	0.0604	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(4,017)	1.0800	(4,519.13)	(4,338.36)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0297)	0.0000	1	0.5076	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(1,873)	1.0800	(2,107.13)	(2,022.84)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0139)	0.0000	1	0.2367	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(1,977)	1.0800	(2,224.13)	(2,135.16)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0146)	0.0000	1	0.2498	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(3,663)	1.0800	(4,120.88)	(3,956.04)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0271)	0.0000	1	0.4629	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(3,610)	1.0800	(4,061.25)	(3,898.80)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0267)	0.0000	1	0.4562	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(853)	1.0800	(959.63)	(921.24)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0063)	0.0000	1	0.1078	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(1,974)	1.0800	(2,220.75)	(2,131.92)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0146)	0.0000	1	0.2495	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(142)	1.0800	(159.75)	(153.36)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0011)	0.0000	1	0.0179	02/04/2025
BGLAX	01/13/2025	SDB3260964901	0	(299)	1.0800	(336.38)	(322.92)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0022)	0.0000	1	0.0378	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(478)	1.0600	(537.92)	(506.68)	0.0000	4.3400	(25.00)	0.00	0.1919	(0.0104)	0.0000	3	0.1815	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(4,017)	1.0600	(4,519.13)	(4,258.02)	0.0000	4.3400	(25.00)	0.00	1.6120	(0.0875)	0.0000	3	1.5245	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(1,873)	1.0600	(2,107.13)	(1,985.38)	0.0000	4.3400	(25.00)	0.00	0.7516	(0.0408)	0.0000	3	0.7108	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(1,977)	1.0600	(2,224.13)	(2,095.62)	0.0000	4.3400	(25.00)	0.00	0.7934	(0.0431)	0.0000	3	0.7503	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(3,663)	1.0600	(4,120.88)	(3,882.78)	0.0000	4.3400	(25.00)	0.00	1.4700	(0.0798)	0.0000	3	1.3902	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(3,610)	1.0600	(4,061.25)	(3,826.60)	0.0000	4.3400	(25.00)	0.00	1.4487	(0.0786)	0.0000	3	1.3701	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(853)	1.0600	(959.63)	(904.18)	0.0000	4.3400	(25.00)	0.00	0.3423	(0.0186)	0.0000	3	0.3237	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(1,974)	1.0600	(2,220.75)	(2,092.44)	0.0000	4.3400	(25.00)	0.00	0.7922	(0.0430)	0.0000	3	0.7492	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(142)	1.0600	(159.75)	(150.52)	0.0000	4.3400	(25.00)	0.00	0.0570	(0.0031)	0.0000	3	0.0539	02/04/2025
BGLAX	01/10/2025	SDB3260964901	0	(299)	1.0600	(336.38)	(316.94)	0.0000	4.3400	(25.00)	0.00	0.1200	(0.0065)	0.0000	3	0.1135	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(478)	0.9900	(537.92)	(473.22)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0032)	0.0000	1	0.0607	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(4,017)	0.9900	(4,519.13)	(3,976.83)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0272)	0.0000	1	0.5101	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID (Cont.)																	
BGLAX	01/09/2025	SDB3260964901	0	(1,873)	0.9900	(2,107.13)	(1,854.27)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0127)	0.0000	1	0.2378	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(1,977)	0.9900	(2,224.13)	(1,957.23)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0134)	0.0000	1	0.2511	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(3,663)	0.9900	(4,120.88)	(3,626.37)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0248)	0.0000	1	0.4652	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(3,610)	0.9900	(4,061.25)	(3,573.90)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0245)	0.0000	1	0.4584	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(853)	0.9900	(959.63)	(844.47)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0058)	0.0000	1	0.1083	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(1,974)	0.9900	(2,220.75)	(1,954.26)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0134)	0.0000	1	0.2507	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(142)	0.9900	(159.75)	(140.58)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0010)	0.0000	1	0.0180	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(299)	0.9900	(336.38)	(296.01)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0020)	0.0000	1	0.0380	02/04/2025
BGLAX	01/09/2025	SDB3260964901	0	(506)	0.9900	(569.25)	(500.94)	0.0000	4.3400	(25.00)	0.00	0.0677	(0.0034)	0.0000	1	0.0643	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(478)	0.9850	(537.92)	(470.83)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0032)	0.0000	1	0.0607	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(4,017)	0.9850	(4,519.13)	(3,956.74)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0271)	0.0000	1	0.5102	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(1,873)	0.9850	(2,107.13)	(1,844.90)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0126)	0.0000	1	0.2379	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(1,977)	0.9850	(2,224.13)	(1,947.35)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0133)	0.0000	1	0.2511	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(3,663)	0.9850	(4,120.88)	(3,608.05)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0247)	0.0000	1	0.4653	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(3,610)	0.9850	(4,061.25)	(3,555.85)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0244)	0.0000	1	0.4585	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(853)	0.9850	(959.63)	(840.21)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0058)	0.0000	1	0.1083	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(1,974)	0.9850	(2,220.75)	(1,944.39)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0133)	0.0000	1	0.2507	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(142)	0.9850	(159.75)	(139.87)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0010)	0.0000	1	0.0180	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(299)	0.9850	(336.38)	(294.51)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0020)	0.0000	1	0.0380	02/04/2025
BGLAX	01/08/2025	SDB3260964901	0	(1,031)	0.9850	(1,159.88)	(1,015.53)	0.0000	4.3400	(25.00)	0.00	0.1379	(0.0070)	0.0000	1	0.1310	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(478)	1.1450	(537.92)	(547.31)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0037)	0.0000	1	0.0602	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(4,017)	1.1450	(4,519.13)	(4,599.47)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0315)	0.0000	1	0.5058	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(1,873)	1.1450	(2,107.13)	(2,144.59)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0147)	0.0000	1	0.2359	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(1,977)	1.1450	(2,224.13)	(2,263.66)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0155)	0.0000	1	0.2490	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(3,663)	1.1450	(4,120.88)	(4,194.14)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0287)	0.0000	1	0.4613	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(3,610)	1.1450	(4,061.25)	(4,133.45)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0283)	0.0000	1	0.4546	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(853)	1.1450	(959.63)	(976.68)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0067)	0.0000	1	0.1074	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(1,974)	1.1450	(2,220.75)	(2,260.23)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0155)	0.0000	1	0.2486	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(142)	1.1450	(159.75)	(162.59)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0011)	0.0000	1	0.0179	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(299)	1.1450	(336.38)	(342.36)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0023)	0.0000	1	0.0377	02/04/2025
BGLAX	01/07/2025	SDB3260964901	0	(1,914)	1.1450	(2,153.25)	(2,191.53)	0.0000	4.3400	(25.00)	0.00	0.2560	(0.0150)	0.0000	1	0.2410	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(478)	1.1350	(537.92)	(542.53)	0.0000	4.3400	(25.00)	0.00	0.0640	(0.0037)	0.0000	1	0.0602	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(4,017)	1.1350	(4,519.13)	(4,559.30)	0.0000	4.3400	(25.00)	0.00	0.5373	(0.0312)	0.0000	1	0.5061	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(1,873)	1.1350	(2,107.13)	(2,125.86)	0.0000	4.3400	(25.00)	0.00	0.2505	(0.0146)	0.0000	1	0.2360	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(1,977)	1.1350	(2,224.13)	(2,243.89)	0.0000	4.3400	(25.00)	0.00	0.2645	(0.0154)	0.0000	1	0.2491	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(3,663)	1.1350	(4,120.88)	(4,157.51)	0.0000	4.3400	(25.00)	0.00	0.4900	(0.0285)	0.0000	1	0.4615	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(3,610)	1.1350	(4,061.25)	(4,097.35)	0.0000	4.3400	(25.00)	0.00	0.4829	(0.0281)	0.0000	1	0.4548	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(853)	1.1350	(959.63)	(968.15)	0.0000	4.3400	(25.00)	0.00	0.1141	(0.0066)	0.0000	1	0.1075	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(1,974)	1.1350	(2,220.75)	(2,240.49)	0.0000	4.3400	(25.00)	0.00	0.2641	(0.0153)	0.0000	1	0.2487	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(142)	1.1350	(159.75)	(161.17)	0.0000	4.3400	(25.00)	0.00	0.0190	(0.0011)	0.0000	1	0.0179	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(299)	1.1350	(336.38)	(339.37)	0.0000	4.3400	(25.00)	0.00	0.0400	(0.0023)	0.0000	1	0.0377	02/04/2025
BGLAX	01/06/2025	SDB3260964901	0	(1,914)	1.1350	(2,153.25)	(2,172.39)	0.0000	4.3400	(25.00)	0.00	0.2560	(0.0149)	0.0000	1	0.2412	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(4,017)	1.1250	(4,519.13)	(4,519.13)	0.0000	4.3400	(25.00)	0.00	1.6120	(0.0929)	0.0000	3	1.5192	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(1,873)	1.1250	(2,107.13)	(2,107.13)	0.0000	4.3400	(25.00)	0.00	0.7516	(0.0433)	0.0000	3	0.7083	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(1,977)	1.1250	(2,224.13)	(2,224.13)	0.0000	4.3400	(25.00)	0.00	0.7934	(0.0457)	0.0000	3	0.7477	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(3,663)	1.1250	(4,120.88)	(4,120.88)	0.0000	4.3400	(25.00)	0.00	1.4700	(0.0847)	0.0000	3	1.3853	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(3,610)	1.1250	(4,061.25)	(4,061.25)	0.0000	4.3400	(25.00)	0.00	1.4487	(0.0835)	0.0000	3	1.3652	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(853)	1.1250	(959.63)	(959.63)	0.0000	4.3400	(25.00)	0.00	0.3423	(0.0197)	0.0000	3	0.3226	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(1,974)	1.1250	(2,220.75)	(2,220.75)	0.0000	4.3400	(25.00)	0.00	0.7922	(0.0456)	0.0000	3	0.7465	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(142)	1.1250	(159.75)	(159.75)	0.0000	4.3400	(25.00)	0.00	0.0570	(0.0033)	0.0000	3	0.0537	02/04/2025
BGLAX	01/03/2025	SDB3260964901	0	(299)	1.1250	(336.38)	(336.38)	0.0000	4.3400	(25.00)	0.00	0.1200	(0.0069)	0.0000	3	0.1131	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID (Cont.)																	
BGL.AX	01/03/2025	SDB3260964901	0	(1,914)	1.1250	(2,153.25)	(2,153.25)	0.0000	4.3400	(25.00)	0.00	0.7681	(0.0442)	0.0000	3	0.7238	02/04/2025
TOTAL BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID												39.3499	(2.1759)	0.0000		37.1740	
BRAMBLES LIMITED CMN ORDINARY FULLY PAID																	
BXB.AX	01/17/2025	SDB3265465954	0	(421)	18.7800	(8,110.23)	(7,906.38)	0.0000	4.3373	(25.00)	0.00	0.9637	(0.0542)	0.0000	1	0.9096	02/04/2025
BXB.AX	01/17/2025	SDB3265465954	0	(141)	18.7800	(2,734.99)	(2,647.98)	0.0000	4.3373	(25.00)	0.00	0.3250	(0.0181)	0.0000	1	0.3069	02/04/2025
BXB.AX	01/17/2025	SDB3265465954	0	(5,375)	18.7800	(104,259.33)	(100,942.50)	0.0000	4.3373	(25.00)	0.00	12.3890	(0.6914)	0.0000	1	11.6977	02/04/2025
BXB.AX	01/16/2025	SDB3265465954	0	(421)	18.9900	(8,110.23)	(7,994.79)	0.0000	4.3400	(25.00)	0.00	0.9643	(0.0548)	0.0000	1	0.9096	02/04/2025
BXB.AX	01/16/2025	SDB3265465954	0	(141)	18.9900	(2,734.99)	(2,677.59)	0.0000	4.3400	(25.00)	0.00	0.3252	(0.0183)	0.0000	1	0.3069	02/04/2025
BXB.AX	01/16/2025	SDB3265465954	0	(7,713)	18.9900	(149,609.72)	(146,469.87)	0.0000	4.3400	(25.00)	0.00	17.7892	(1.0032)	0.0000	1	16.7860	02/04/2025
BXB.AX	01/15/2025	SDB3265465954	0	(421)	19.2800	(8,110.23)	(8,116.88)	0.0000	4.3400	(25.00)	0.00	0.9643	(0.0556)	0.0000	1	0.9087	02/04/2025
BXB.AX	01/15/2025	SDB3265465954	0	(141)	19.2800	(2,734.99)	(2,718.48)	0.0000	4.3400	(25.00)	0.00	0.3252	(0.0186)	0.0000	1	0.3066	02/04/2025
BXB.AX	01/15/2025	SDB3265465954	0	(7,713)	19.2800	(149,609.72)	(148,706.64)	0.0000	4.3400	(25.00)	0.00	17.7892	(1.0185)	0.0000	1	16.7707	02/04/2025
BXB.AX	01/14/2025	SDB3265465954	0	(141)	19.3971	(2,734.99)	(2,734.99)	0.0000	4.3400	(25.00)	0.00	0.3252	(0.0187)	0.0000	1	0.3065	02/04/2025
BXB.AX	01/14/2025	SDB3265465954	0	(7,713)	19.3971	(149,609.72)	(149,609.72)	0.0000	4.3400	(25.00)	0.00	17.7892	(1.0247)	0.0000	1	16.7645	02/04/2025
TOTAL BRAMBLES LIMITED CMN ORDINARY FULLY PAID												69.9497	(3.9762)	0.0000		65.9735	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID																	
BRG.AX	01/17/2025	SDB3260644174	0	(237)	35.2500	(8,570.48)	(8,354.25)	0.0000	4.3373	(25.00)	0.00	1.0184	(0.0572)	0.0000	1	0.9612	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(131)	35.2500	(4,634.78)	(4,617.75)	0.0000	4.3373	(25.00)	0.00	0.5507	(0.0316)	0.0000	1	0.5191	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(143)	35.2500	(5,059.34)	(5,040.75)	0.0000	4.3373	(25.00)	0.00	0.6012	(0.0345)	0.0000	1	0.5667	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(699)	35.2500	(24,730.62)	(24,639.75)	0.0000	4.3373	(25.00)	0.00	2.9387	(0.1688)	0.0000	1	2.7700	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(109)	35.2500	(3,856.42)	(3,842.25)	0.0000	4.3373	(25.00)	0.00	0.4583	(0.0263)	0.0000	1	0.4319	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(870)	35.2500	(30,780.60)	(30,667.50)	0.0000	4.3373	(25.00)	0.00	3.6576	(0.2101)	0.0000	1	3.4476	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(83)	35.2500	(2,936.54)	(2,925.75)	0.0000	4.3373	(25.00)	0.00	0.3489	(0.0200)	0.0000	1	0.3289	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(565)	35.2500	(19,989.70)	(19,916.25)	0.0000	4.3373	(25.00)	0.00	2.3754	(0.1364)	0.0000	1	2.2389	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(364)	35.2500	(12,878.32)	(12,831.00)	0.0000	4.3373	(25.00)	0.00	1.5303	(0.0879)	0.0000	1	1.4424	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(58)	35.2500	(2,052.04)	(2,044.50)	0.0000	4.3373	(25.00)	0.00	0.2438	(0.0140)	0.0000	1	0.2298	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(36)	35.2500	(1,273.68)	(1,269.00)	0.0000	4.3373	(25.00)	0.00	0.1514	(0.0087)	0.0000	1	0.1427	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(49)	35.2500	(1,733.62)	(1,727.25)	0.0000	4.3373	(25.00)	0.00	0.2060	(0.0118)	0.0000	1	0.1942	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(258)	35.2500	(9,128.04)	(9,094.50)	0.0000	4.3373	(25.00)	0.00	1.0847	(0.0623)	0.0000	1	1.0224	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(283)	35.2500	(10,012.54)	(9,975.75)	0.0000	4.3373	(25.00)	0.00	1.1898	(0.0683)	0.0000	1	1.1215	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(668)	35.2500	(23,633.84)	(23,547.00)	0.0000	4.3373	(25.00)	0.00	2.8084	(0.1613)	0.0000	1	2.6471	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(320)	35.2500	(11,321.60)	(11,280.00)	0.0000	4.3373	(25.00)	0.00	1.3453	(0.0773)	0.0000	1	1.2681	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(300)	35.2500	(10,614.00)	(10,575.00)	0.0000	4.3373	(25.00)	0.00	1.2613	(0.0724)	0.0000	1	1.1888	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(154)	35.2500	(5,448.52)	(5,428.50)	0.0000	4.3373	(25.00)	0.00	0.6474	(0.0372)	0.0000	1	0.6103	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(114)	35.2500	(4,033.62)	(4,018.50)	0.0000	4.3373	(25.00)	0.00	0.4793	(0.0275)	0.0000	1	0.4518	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(649)	35.2500	(22,961.62)	(22,877.25)	0.0000	4.3373	(25.00)	0.00	2.7285	(0.1567)	0.0000	1	2.5718	02/04/2025
BRG.AX	01/17/2025	SDB3260644174	0	(910)	35.2500	(32,195.80)	(32,077.50)	0.0000	4.3373	(25.00)	0.00	3.8258	(0.2197)	0.0000	1	3.6061	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(237)	35.4300	(8,570.48)	(8,396.91)	0.0000	4.3400	(25.00)	0.00	1.0191	(0.0575)	0.0000	1	0.9616	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(131)	35.4300	(4,634.78)	(4,641.33)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0318)	0.0000	1	0.5193	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(143)	35.4300	(5,059.34)	(5,066.49)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0347)	0.0000	1	0.5669	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(699)	35.4300	(24,730.62)	(24,765.57)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1696)	0.0000	1	2.7709	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(109)	35.4300	(3,856.42)	(3,861.87)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0265)	0.0000	1	0.4321	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(870)	35.4300	(30,780.60)	(30,824.10)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2111)	0.0000	1	3.4488	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(83)	35.4300	(2,936.54)	(2,940.69)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0201)	0.0000	1	0.3290	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(565)	35.4300	(19,989.70)	(20,017.95)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1371)	0.0000	1	2.2397	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(364)	35.4300	(12,878.32)	(12,896.52)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0883)	0.0000	1	1.4430	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(58)	35.4300	(2,052.04)	(2,054.94)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0141)	0.0000	1	0.2299	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(36)	35.4300	(1,273.68)	(1,275.48)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0087)	0.0000	1	0.1427	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(49)	35.4300	(1,733.62)	(1,736.07)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0119)	0.0000	1	0.1942	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(258)	35.4300	(9,128.04)	(9,140.94)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0626)	0.0000	1	1.0228	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(283)	35.4300	(10,012.54)	(10,026.69)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0687)	0.0000	1	1.1219	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/16/2025	SDB3260644174	0	(668)	35.4300	(23,633.84)	(23,667.24)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1621)	0.0000	1	2.6481	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(320)	35.4300	(11,321.60)	(11,337.60)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0777)	0.0000	1	1.2685	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(300)	35.4300	(10,614.00)	(10,629.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0728)	0.0000	1	1.1892	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(154)	35.4300	(5,448.52)	(5,456.22)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0374)	0.0000	1	0.6105	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(114)	35.4300	(4,033.32)	(4,039.02)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0277)	0.0000	1	0.4519	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(649)	35.4300	(22,961.62)	(22,994.07)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1575)	0.0000	1	2.5727	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(3,069)	35.4300	(108,581.22)	(108,734.67)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7448)	0.0000	1	12.1660	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(101)	35.4300	(3,573.38)	(3,578.43)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0245)	0.0000	1	0.4004	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(314)	35.4300	(11,109.32)	(11,125.02)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0762)	0.0000	1	1.2447	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(38)	35.4300	(1,344.44)	(1,346.34)	0.0000	4.3400	(25.00)	0.00	0.1599	(0.0092)	0.0000	1	0.1506	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(170)	35.4300	(6,014.60)	(6,023.10)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0413)	0.0000	1	0.6739	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(9)	35.4300	(318.42)	(318.87)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0357	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(209)	35.4300	(7,394.42)	(7,404.87)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0507)	0.0000	1	0.8285	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(363)	35.4300	(12,842.94)	(12,861.09)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0881)	0.0000	1	1.4390	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(973)	35.4300	(34,424.74)	(34,473.39)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2361)	0.0000	1	3.8571	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(120)	35.4300	(4,245.60)	(4,251.60)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0291)	0.0000	1	0.4757	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(1,150)	35.4300	(40,687.00)	(40,744.50)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2791)	0.0000	1	4.5588	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(586)	35.4300	(20,732.68)	(20,761.98)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1422)	0.0000	1	2.3230	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(703)	35.4300	(24,872.14)	(24,907.29)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1706)	0.0000	1	2.7868	02/04/2025
BRG.AX	01/16/2025	SDB3260644174	0	(855)	35.4300	(30,249.90)	(30,292.65)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2075)	0.0000	1	3.3894	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(237)	34.8300	(8,570.48)	(8,254.71)	0.0000	4.3400	(25.00)	0.00	1.0191	(0.0565)	0.0000	1	0.9625	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(131)	34.8300	(4,634.78)	(4,562.73)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0313)	0.0000	1	0.5198	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(143)	34.8300	(5,059.34)	(4,980.69)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0341)	0.0000	1	0.5675	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(699)	34.8300	(24,730.62)	(24,346.17)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1668)	0.0000	1	2.7738	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(109)	34.8300	(3,856.42)	(3,796.47)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0260)	0.0000	1	0.4325	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(870)	34.8300	(30,780.60)	(30,302.10)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2075)	0.0000	1	3.4524	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(83)	34.8300	(2,936.54)	(2,890.89)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0198)	0.0000	1	0.3294	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(565)	34.8300	(19,989.70)	(19,678.95)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1348)	0.0000	1	2.2421	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(364)	34.8300	(12,878.32)	(12,678.12)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0868)	0.0000	1	1.4444	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(58)	34.8300	(2,052.04)	(2,020.14)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0138)	0.0000	1	0.2302	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(36)	34.8300	(1,273.68)	(1,253.88)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0086)	0.0000	1	0.1429	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(49)	34.8300	(1,733.62)	(1,706.67)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0117)	0.0000	1	0.1944	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(258)	34.8300	(9,128.04)	(8,986.14)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0615)	0.0000	1	1.0238	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(283)	34.8300	(10,012.54)	(9,856.89)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0675)	0.0000	1	1.1230	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(668)	34.8300	(23,633.84)	(23,266.44)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1594)	0.0000	1	2.6508	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(320)	34.8300	(11,321.60)	(11,145.60)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0763)	0.0000	1	1.2698	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(300)	34.8300	(10,614.00)	(10,449.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0716)	0.0000	1	1.1905	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(154)	34.8300	(5,448.52)	(5,363.82)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0367)	0.0000	1	0.6111	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(114)	34.8300	(4,033.32)	(3,970.62)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0272)	0.0000	1	0.4524	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(649)	34.8300	(22,961.62)	(22,604.67)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1548)	0.0000	1	2.5754	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(3,069)	34.8300	(108,581.22)	(106,893.27)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7321)	0.0000	1	12.1786	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(445)	34.8300	(15,744.10)	(15,499.35)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1062)	0.0000	1	1.7659	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(1,530)	34.8300	(54,131.40)	(53,289.90)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3650)	0.0000	1	6.0714	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(101)	34.8300	(3,573.38)	(3,517.83)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0241)	0.0000	1	0.4008	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(314)	34.8300	(11,109.32)	(10,936.62)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0749)	0.0000	1	1.2460	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(200)	34.8300	(7,076.00)	(6,966.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0477)	0.0000	1	0.7937	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(170)	34.8300	(6,014.60)	(5,921.10)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0406)	0.0000	1	0.6746	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(55)	34.8300	(1,945.90)	(1,915.65)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0131)	0.0000	1	0.2183	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(9)	34.8300	(318.42)	(313.47)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0021)	0.0000	1	0.0357	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(209)	34.8300	(7,394.42)	(7,279.47)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0499)	0.0000	1	0.8294	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(363)	34.8300	(12,842.94)	(12,643.29)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0866)	0.0000	1	1.4405	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(5,231)	34.8300	(185,072.78)	(182,195.73)	0.0000	4.3400	(25.00)	0.00	22.0059	(1.2479)	0.0000	1	20.7580	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(973)	34.8300	(34,424.74)	(33,889.59)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2321)	0.0000	1	3.8611	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/15/2025	SDB3260644174	0	(120)	34.8300	(4,245.60)	(4,179.60)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0286)	0.0000	1	0.4762	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(1,150)	34.8300	(40,687.00)	(40,054.50)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2743)	0.0000	1	4.5635	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(586)	34.8300	(20,732.68)	(20,410.38)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1398)	0.0000	1	2.3254	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(1,317)	34.8300	(46,595.46)	(45,871.11)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3142)	0.0000	1	5.2262	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(151)	34.8300	(5,342.38)	(5,259.33)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0360)	0.0000	1	0.5992	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(703)	34.8300	(24,872.14)	(24,485.49)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1677)	0.0000	1	2.7897	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(305)	34.8300	(10,790.90)	(10,623.15)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0728)	0.0000	1	1.2103	02/04/2025
BRG.AX	01/15/2025	SDB3260644174	0	(855)	34.8300	(30,249.90)	(29,779.65)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2040)	0.0000	1	3.3929	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(237)	36.0600	(8,570.48)	(8,546.22)	0.0000	4.3400	(25.00)	0.00	1.0191	(0.0585)	0.0000	1	0.9605	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(131)	36.0600	(4,634.78)	(4,723.86)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0324)	0.0000	1	0.5187	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(143)	36.0600	(5,059.34)	(5,156.58)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0353)	0.0000	1	0.5663	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(699)	36.0600	(24,730.62)	(25,205.94)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1726)	0.0000	1	2.7679	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(109)	36.0600	(3,856.42)	(3,930.54)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0269)	0.0000	1	0.4316	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(870)	36.0600	(30,780.60)	(31,372.20)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2149)	0.0000	1	3.4451	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(83)	36.0600	(2,936.54)	(2,992.98)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0205)	0.0000	1	0.3287	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(565)	36.0600	(19,989.70)	(20,373.90)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1395)	0.0000	1	2.2373	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(364)	36.0600	(12,878.32)	(13,125.84)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0899)	0.0000	1	1.4414	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(58)	36.0600	(2,052.04)	(2,091.48)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0143)	0.0000	1	0.2297	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(36)	36.0600	(1,273.68)	(1,298.16)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0089)	0.0000	1	0.1426	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(49)	36.0600	(1,733.62)	(1,766.94)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0121)	0.0000	1	0.1940	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(258)	36.0600	(9,128.04)	(9,303.48)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0637)	0.0000	1	1.0216	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(283)	36.0600	(10,012.54)	(10,204.98)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0699)	0.0000	1	1.1206	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(668)	36.0600	(23,633.84)	(24,088.08)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1650)	0.0000	1	2.6452	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(320)	36.0600	(11,321.60)	(11,539.20)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0790)	0.0000	1	1.2671	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(300)	36.0600	(10,614.00)	(10,818.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0741)	0.0000	1	1.1880	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(154)	36.0600	(5,448.52)	(5,553.24)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0380)	0.0000	1	0.6098	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(114)	36.0600	(4,033.32)	(4,110.84)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0282)	0.0000	1	0.4514	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(649)	36.0600	(22,961.62)	(23,402.94)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1603)	0.0000	1	2.5699	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(3,069)	36.0600	(108,581.22)	(110,668.14)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7580)	0.0000	1	12.1528	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(445)	36.0600	(15,744.10)	(16,046.70)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1099)	0.0000	1	1.7621	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(1,530)	36.0600	(54,131.40)	(55,171.80)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3779)	0.0000	1	6.0586	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(101)	36.0600	(3,573.38)	(3,642.06)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0249)	0.0000	1	0.3999	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(314)	36.0600	(11,109.32)	(11,322.84)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0776)	0.0000	1	1.2434	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(200)	36.0600	(7,076.00)	(7,212.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0494)	0.0000	1	0.7920	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(170)	36.0600	(6,014.60)	(6,130.20)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0420)	0.0000	1	0.6732	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(55)	36.0600	(1,945.90)	(1,983.30)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0136)	0.0000	1	0.2178	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(9)	36.0600	(318.42)	(324.54)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0356	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(209)	36.0600	(7,394.42)	(7,536.54)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0516)	0.0000	1	0.8276	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(363)	36.0600	(12,842.94)	(13,089.78)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0897)	0.0000	1	1.4374	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(5,231)	36.0600	(185,072.78)	(188,629.86)	0.0000	4.3400	(25.00)	0.00	22.0059	(1.2920)	0.0000	1	20.7139	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(973)	36.0600	(34,424.74)	(35,086.38)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2403)	0.0000	1	3.8529	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(120)	36.0600	(4,245.60)	(4,327.20)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0296)	0.0000	1	0.4752	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(1,150)	36.0600	(40,687.00)	(41,469.00)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2840)	0.0000	1	4.5538	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(586)	36.0600	(20,732.68)	(21,131.16)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1447)	0.0000	1	2.3205	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(1,317)	36.0600	(46,595.46)	(47,491.02)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3253)	0.0000	1	5.2151	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(151)	36.0600	(5,342.38)	(5,445.06)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0373)	0.0000	1	0.5979	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(703)	36.0600	(24,872.14)	(25,350.18)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1736)	0.0000	1	2.7838	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(305)	36.0600	(10,790.90)	(10,998.30)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0753)	0.0000	1	1.2078	02/04/2025
BRG.AX	01/14/2025	SDB3260644174	0	(855)	36.0600	(30,249.90)	(30,831.30)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2112)	0.0000	1	3.3857	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(237)	36.0600	(8,570.48)	(8,546.22)	0.0000	4.3400	(25.00)	0.00	1.0191	(0.0585)	0.0000	1	0.9605	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(131)	36.0600	(4,634.78)	(4,723.86)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0324)	0.0000	1	0.5187	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(143)	36.0600	(5,059.34)	(5,156.58)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0353)	0.0000	1	0.5663	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(699)	36.0600	(24,730.62)	(25,205.94)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1726)	0.0000	1	2.7679	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/13/2025	SDB3260644174	0	(109)	36.0600	(3,856.42)	(3,930.54)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0269)	0.0000	1	0.4316	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(870)	36.0600	(30,780.60)	(31,372.20)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2149)	0.0000	1	3.4451	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(83)	36.0600	(2,936.54)	(2,992.98)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0205)	0.0000	1	0.3287	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(565)	36.0600	(19,989.70)	(20,373.90)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1395)	0.0000	1	2.2373	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(364)	36.0600	(12,878.32)	(13,125.84)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0899)	0.0000	1	1.4414	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(58)	36.0600	(2,052.04)	(2,091.48)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0143)	0.0000	1	0.2297	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(36)	36.0600	(1,273.68)	(1,298.16)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0089)	0.0000	1	0.1426	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(49)	36.0600	(1,733.62)	(1,766.94)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0121)	0.0000	1	0.1940	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(258)	36.0600	(9,128.04)	(9,303.48)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0637)	0.0000	1	1.0216	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(283)	36.0600	(10,012.54)	(10,204.98)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0699)	0.0000	1	1.1206	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(668)	36.0600	(23,633.84)	(24,088.08)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1650)	0.0000	1	2.6452	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(320)	36.0600	(11,321.60)	(11,539.20)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0790)	0.0000	1	1.2671	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(300)	36.0600	(10,614.00)	(10,818.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0741)	0.0000	1	1.1880	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(154)	36.0600	(5,448.52)	(5,553.24)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0380)	0.0000	1	0.6098	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(114)	36.0600	(4,033.32)	(4,110.84)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0282)	0.0000	1	0.4514	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(649)	36.0600	(22,961.62)	(23,402.94)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1603)	0.0000	1	2.5699	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(3,069)	36.0600	(108,581.22)	(110,668.14)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7580)	0.0000	1	12.1528	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(445)	36.0600	(15,744.10)	(16,046.70)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1099)	0.0000	1	1.7621	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(1,530)	36.0600	(54,131.40)	(55,171.80)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3779)	0.0000	1	6.0586	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(101)	36.0600	(3,573.38)	(3,642.06)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0249)	0.0000	1	0.3999	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(314)	36.0600	(11,109.32)	(11,322.84)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0776)	0.0000	1	1.2434	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(200)	36.0600	(7,076.00)	(7,212.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0494)	0.0000	1	0.7920	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(170)	36.0600	(6,014.60)	(6,130.20)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0420)	0.0000	1	0.6732	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(55)	36.0600	(1,945.90)	(1,983.30)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0136)	0.0000	1	0.2178	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(9)	36.0600	(318.42)	(324.54)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0356	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(209)	36.0600	(7,394.42)	(7,536.54)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0516)	0.0000	1	0.8276	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(363)	36.0600	(12,842.94)	(13,089.78)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0897)	0.0000	1	1.4374	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(5,231)	36.0600	(185,072.78)	(188,629.86)	0.0000	4.3400	(25.00)	0.00	22.0059	(1.2920)	0.0000	1	20.7139	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(973)	36.0600	(34,424.74)	(35,086.38)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2403)	0.0000	1	3.8529	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(120)	36.0600	(4,245.60)	(4,327.20)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0296)	0.0000	1	0.4752	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(1,150)	36.0600	(40,687.00)	(41,469.00)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2840)	0.0000	1	4.5538	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(586)	36.0600	(20,732.68)	(21,131.16)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1447)	0.0000	1	2.3205	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(1,317)	36.0600	(46,595.46)	(47,491.02)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3253)	0.0000	1	5.2151	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(151)	36.0600	(5,342.38)	(5,445.06)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0373)	0.0000	1	0.5979	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(703)	36.0600	(24,872.14)	(25,350.18)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1736)	0.0000	1	2.7838	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(305)	36.0600	(10,790.90)	(10,998.30)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0753)	0.0000	1	1.2078	02/04/2025
BRG.AX	01/13/2025	SDB3260644174	0	(855)	36.0600	(30,249.90)	(30,831.30)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2112)	0.0000	1	3.3857	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(237)	36.0800	(8,570.48)	(8,550.96)	0.0000	4.3400	(25.00)	0.00	3.0572	(0.1757)	0.0000	3	2.8815	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(131)	36.0800	(4,634.78)	(4,726.48)	0.0000	4.3400	(25.00)	0.00	1.6533	(0.0971)	0.0000	3	1.5562	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(143)	36.0800	(5,059.34)	(5,159.44)	0.0000	4.3400	(25.00)	0.00	1.8047	(0.1060)	0.0000	3	1.6987	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(699)	36.0800	(24,730.62)	(25,219.92)	0.0000	4.3400	(25.00)	0.00	8.8217	(0.5182)	0.0000	3	8.3035	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(109)	36.0800	(3,856.42)	(3,932.72)	0.0000	4.3400	(25.00)	0.00	1.3756	(0.0806)	0.0000	3	1.2948	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(870)	36.0800	(30,780.60)	(31,389.60)	0.0000	4.3400	(25.00)	0.00	10.9798	(0.6450)	0.0000	3	10.3348	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(83)	36.0800	(2,936.54)	(2,994.64)	0.0000	4.3400	(25.00)	0.00	1.0475	(0.0615)	0.0000	3	0.9860	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(565)	36.0800	(19,989.70)	(20,385.20)	0.0000	4.3400	(25.00)	0.00	7.1306	(0.4189)	0.0000	3	6.7117	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(364)	36.0800	(12,878.32)	(13,133.12)	0.0000	4.3400	(25.00)	0.00	4.5939	(0.2699)	0.0000	3	4.3240	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(58)	36.0800	(2,052.04)	(2,092.64)	0.0000	4.3400	(25.00)	0.00	0.7320	(0.0430)	0.0000	3	0.6890	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(36)	36.0800	(1,273.68)	(1,298.88)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0267)	0.0000	3	0.4276	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(49)	36.0800	(1,733.62)	(1,767.92)	0.0000	4.3400	(25.00)	0.00	0.6184	(0.0363)	0.0000	3	0.5821	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(258)	36.0800	(9,128.04)	(9,308.64)	0.0000	4.3400	(25.00)	0.00	3.2561	(0.1913)	0.0000	3	3.0648	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(283)	36.0800	(10,012.54)	(10,210.64)	0.0000	4.3400	(25.00)	0.00	3.5716	(0.2098)	0.0000	3	3.3618	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(668)	36.0800	(23,633.84)	(24,101.44)	0.0000	4.3400	(25.00)	0.00	8.4305	(0.4952)	0.0000	3	7.9352	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(320)	36.0800	(11,321.60)	(11,545.60)	0.0000	4.3400	(25.00)	0.00	4.0386	(0.2372)	0.0000	3	3.8013	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/10/2025	SDB3260644174	0	(300)	36.0800	(10,614.00)	(10,824.00)	0.0000	4.3400	(25.00)	0.00	3.7861	(0.2224)	0.0000	3	3.5637	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(154)	36.0800	(5,448.52)	(5,556.32)	0.0000	4.3400	(25.00)	0.00	1.9436	(0.1142)	0.0000	3	1.8294	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(114)	36.0800	(4,033.32)	(4,113.12)	0.0000	4.3400	(25.00)	0.00	1.4387	(0.0845)	0.0000	3	1.3542	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(649)	36.0800	(22,961.62)	(23,415.92)	0.0000	4.3400	(25.00)	0.00	8.1907	(0.4811)	0.0000	3	7.7095	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(3,069)	36.0800	(108,581.22)	(110,729.52)	0.0000	4.3400	(25.00)	0.00	38.7323	(2.2753)	0.0000	3	36.4570	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(445)	36.0800	(15,744.10)	(16,055.60)	0.0000	4.3400	(25.00)	0.00	5.6161	(0.3299)	0.0000	3	5.2862	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(1,530)	36.0800	(54,131.40)	(55,202.40)	0.0000	4.3400	(25.00)	0.00	19.3093	(1.1343)	0.0000	3	18.1750	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(101)	36.0800	(3,573.38)	(3,644.08)	0.0000	4.3400	(25.00)	0.00	1.2747	(0.0749)	0.0000	3	1.1998	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(314)	36.0800	(11,109.32)	(11,329.12)	0.0000	4.3400	(25.00)	0.00	3.9628	(0.2328)	0.0000	3	3.7300	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(200)	36.0800	(7,076.00)	(7,216.00)	0.0000	4.3400	(25.00)	0.00	2.5241	(0.1483)	0.0000	3	2.3758	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(170)	36.0800	(6,014.60)	(6,133.60)	0.0000	4.3400	(25.00)	0.00	2.1455	(0.1260)	0.0000	3	2.0194	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(55)	36.0800	(1,945.90)	(1,984.40)	0.0000	4.3400	(25.00)	0.00	0.6941	(0.0408)	0.0000	3	0.6534	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(9)	36.0800	(318.42)	(324.72)	0.0000	4.3400	(25.00)	0.00	0.1136	(0.0067)	0.0000	3	0.1069	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(209)	36.0800	(7,394.42)	(7,540.72)	0.0000	4.3400	(25.00)	0.00	2.6377	(0.1549)	0.0000	3	2.4827	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(363)	36.0800	(12,842.94)	(13,097.04)	0.0000	4.3400	(25.00)	0.00	4.5812	(0.2691)	0.0000	3	4.3121	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(5,265)	36.0800	(186,275.70)	(189,961.20)	0.0000	4.3400	(25.00)	0.00	66.4468	(3.9033)	0.0000	3	62.5435	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(973)	36.0800	(34,424.74)	(35,105.84)	0.0000	4.3400	(25.00)	0.00	12.2797	(0.7214)	0.0000	3	11.5584	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(120)	36.0800	(4,245.60)	(4,329.60)	0.0000	4.3400	(25.00)	0.00	1.5145	(0.0890)	0.0000	3	1.4255	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(1,150)	36.0800	(40,687.00)	(41,492.00)	0.0000	4.3400	(25.00)	0.00	14.5136	(0.8526)	0.0000	3	13.6610	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(586)	36.0800	(20,732.68)	(21,142.88)	0.0000	4.3400	(25.00)	0.00	7.3956	(0.4344)	0.0000	3	6.9612	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(1,317)	36.0800	(46,595.46)	(47,517.36)	0.0000	4.3400	(25.00)	0.00	16.6212	(0.9764)	0.0000	3	15.6448	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(151)	36.0800	(5,342.38)	(5,448.08)	0.0000	4.3400	(25.00)	0.00	1.9057	(0.1119)	0.0000	3	1.7937	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(703)	36.0800	(24,872.14)	(25,364.24)	0.0000	4.3400	(25.00)	0.00	8.8722	(0.5212)	0.0000	3	8.3510	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(305)	36.0800	(10,790.90)	(11,004.40)	0.0000	4.3400	(25.00)	0.00	3.8492	(0.2261)	0.0000	3	3.6231	02/04/2025
BRG.AX	01/10/2025	SDB3260644174	0	(855)	36.0800	(30,249.90)	(30,848.40)	0.0000	4.3400	(25.00)	0.00	10.7905	(0.6339)	0.0000	3	10.1566	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(131)	36.1300	(4,634.78)	(4,733.03)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0324)	0.0000	1	0.5187	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(143)	36.1300	(5,059.34)	(5,166.59)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0354)	0.0000	1	0.5662	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(699)	36.1300	(24,730.62)	(25,254.87)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1730)	0.0000	1	2.7676	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(109)	36.1300	(3,856.42)	(3,938.17)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0270)	0.0000	1	0.4316	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(870)	36.1300	(30,780.60)	(31,433.10)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2153)	0.0000	1	3.4446	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(83)	36.1300	(2,936.54)	(2,998.79)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0205)	0.0000	1	0.3286	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(565)	36.1300	(19,989.70)	(20,413.45)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1398)	0.0000	1	2.2370	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(364)	36.1300	(12,878.32)	(13,151.32)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0901)	0.0000	1	1.4412	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(58)	36.1300	(2,052.04)	(2,095.54)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0144)	0.0000	1	0.2296	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(36)	36.1300	(1,273.68)	(1,300.68)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0089)	0.0000	1	0.1425	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(49)	36.1300	(1,733.62)	(1,770.37)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0121)	0.0000	1	0.1940	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(258)	36.1300	(9,128.04)	(9,321.54)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0638)	0.0000	1	1.0215	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(283)	36.1300	(10,012.54)	(10,224.79)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0700)	0.0000	1	1.1205	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(668)	36.1300	(23,633.84)	(24,134.84)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1653)	0.0000	1	2.6449	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(320)	36.1300	(11,321.60)	(11,561.60)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0792)	0.0000	1	1.2670	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(300)	36.1300	(10,614.00)	(10,839.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0742)	0.0000	1	1.1878	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(154)	36.1300	(5,448.52)	(5,564.02)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0381)	0.0000	1	0.6097	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(114)	36.1300	(4,033.32)	(4,118.82)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0282)	0.0000	1	0.4514	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(649)	36.1300	(22,961.62)	(23,448.37)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1606)	0.0000	1	2.5696	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(3,069)	36.1300	(108,581.22)	(110,882.97)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7595)	0.0000	1	12.1513	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(445)	36.1300	(15,744.10)	(16,077.85)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1101)	0.0000	1	1.7619	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(1,530)	36.1300	(54,131.40)	(55,278.90)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3786)	0.0000	1	6.0578	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(101)	36.1300	(3,573.38)	(3,649.13)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0250)	0.0000	1	0.3999	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(314)	36.1300	(11,109.32)	(11,344.82)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0777)	0.0000	1	1.2432	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(200)	36.1300	(7,076.00)	(7,226.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0495)	0.0000	1	0.7919	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(170)	36.1300	(6,014.60)	(6,142.10)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0421)	0.0000	1	0.6731	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(55)	36.1300	(1,945.90)	(1,987.15)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0136)	0.0000	1	0.2178	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(9)	36.1300	(318.42)	(325.17)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0356	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/09/2025	SDB3260644174	0	(209)	36.1300	(7,394.42)	(7,551.17)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0517)	0.0000	1	0.8275	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(363)	36.1300	(12,842.94)	(13,115.19)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0898)	0.0000	1	1.4372	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(5,265)	36.1300	(186,275.70)	(190,224.45)	0.0000	4.3400	(25.00)	0.00	22.1489	(1.3029)	0.0000	1	20.8460	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(973)	36.1300	(34,424.74)	(35,154.49)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2408)	0.0000	1	3.8525	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(120)	36.1300	(4,245.60)	(4,335.60)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0297)	0.0000	1	0.4751	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(1,150)	36.1300	(40,687.00)	(41,549.50)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2846)	0.0000	1	4.5533	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(586)	36.1300	(20,732.68)	(21,172.18)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1450)	0.0000	1	2.3202	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(1,317)	36.1300	(46,595.46)	(47,583.21)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3259)	0.0000	1	5.2145	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(151)	36.1300	(5,342.38)	(5,455.63)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0374)	0.0000	1	0.5979	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(703)	36.1300	(24,872.14)	(25,399.39)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1740)	0.0000	1	2.7834	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(305)	36.1300	(10,790.90)	(11,019.65)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0755)	0.0000	1	1.2076	02/04/2025
BRG.AX	01/09/2025	SDB3260644174	0	(855)	36.1300	(30,249.90)	(30,891.15)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2116)	0.0000	1	3.3853	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(131)	35.7000	(4,634.78)	(4,676.70)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0320)	0.0000	1	0.5191	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(143)	35.7000	(5,059.34)	(5,105.10)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0350)	0.0000	1	0.5666	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(699)	35.7000	(24,730.62)	(24,954.30)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1709)	0.0000	1	2.7697	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(109)	35.7000	(3,856.42)	(3,891.30)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0267)	0.0000	1	0.4319	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(870)	35.7000	(30,780.60)	(31,059.00)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2127)	0.0000	1	3.4472	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(83)	35.7000	(2,936.54)	(2,963.10)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0203)	0.0000	1	0.3289	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(565)	35.7000	(19,989.70)	(20,170.50)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1382)	0.0000	1	2.2387	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(364)	35.7000	(12,878.32)	(12,994.80)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0890)	0.0000	1	1.4423	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(58)	35.7000	(2,052.04)	(2,070.60)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0142)	0.0000	1	0.2298	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(36)	35.7000	(1,273.68)	(1,285.20)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0088)	0.0000	1	0.1426	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(49)	35.7000	(1,733.62)	(1,749.30)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0120)	0.0000	1	0.1942	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(258)	35.7000	(9,128.04)	(9,210.60)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0631)	0.0000	1	1.0223	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(283)	35.7000	(10,012.54)	(10,103.10)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0692)	0.0000	1	1.1213	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(668)	35.7000	(23,633.84)	(23,847.60)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1633)	0.0000	1	2.6468	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(320)	35.7000	(11,321.60)	(11,424.00)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0782)	0.0000	1	1.2679	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(300)	35.7000	(10,614.00)	(10,710.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0734)	0.0000	1	1.1887	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(154)	35.7000	(5,448.52)	(5,497.80)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0377)	0.0000	1	0.6102	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(114)	35.7000	(4,033.32)	(4,069.80)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0279)	0.0000	1	0.4517	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(649)	35.7000	(22,961.62)	(23,169.30)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1587)	0.0000	1	2.5715	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(3,069)	35.7000	(108,581.22)	(109,563.30)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7504)	0.0000	1	12.1603	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(445)	35.7000	(15,744.10)	(15,886.50)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1088)	0.0000	1	1.7632	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(1,530)	35.7000	(54,131.40)	(54,621.00)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3741)	0.0000	1	6.0623	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(101)	35.7000	(3,573.38)	(3,605.70)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0247)	0.0000	1	0.4002	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(314)	35.7000	(11,109.32)	(11,209.80)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0768)	0.0000	1	1.2442	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(200)	35.7000	(7,076.00)	(7,140.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0489)	0.0000	1	0.7925	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(170)	35.7000	(6,014.60)	(6,069.00)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0416)	0.0000	1	0.6736	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(55)	35.7000	(1,945.90)	(1,963.50)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0134)	0.0000	1	0.2179	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(9)	35.7000	(318.42)	(321.30)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0357	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(209)	35.7000	(7,394.42)	(7,461.30)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0511)	0.0000	1	0.8281	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(363)	35.7000	(12,842.94)	(12,959.10)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0888)	0.0000	1	1.4383	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(5,813)	35.7000	(205,663.94)	(207,524.10)	0.0000	4.3400	(25.00)	0.00	24.4543	(1.4214)	0.0000	1	23.0329	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(973)	35.7000	(34,424.74)	(34,736.10)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2379)	0.0000	1	3.8553	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(120)	35.7000	(4,245.60)	(4,284.00)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0293)	0.0000	1	0.4755	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(1,150)	35.7000	(40,687.00)	(41,055.00)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2812)	0.0000	1	4.5567	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(586)	35.7000	(20,732.68)	(20,920.20)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1433)	0.0000	1	2.3219	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(1,317)	35.7000	(46,595.46)	(47,016.90)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3220)	0.0000	1	5.2184	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(151)	35.7000	(5,342.38)	(5,390.70)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0369)	0.0000	1	0.5983	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(703)	35.7000	(24,872.14)	(25,097.10)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1719)	0.0000	1	2.7855	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(305)	35.7000	(10,790.90)	(10,888.50)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0746)	0.0000	1	1.2085	02/04/2025
BRG.AX	01/08/2025	SDB3260644174	0	(855)	35.7000	(30,249.90)	(30,523.50)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2091)	0.0000	1	3.3878	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(131)	35.6300	(4,634.78)	(4,667.53)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0320)	0.0000	1	0.5191	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/07/2025	SDB3260644174	0	(143)	35.6300	(5,059.34)	(5,095.09)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0349)	0.0000	1	0.5667	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(699)	35.6300	(24,730.62)	(24,905.37)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1706)	0.0000	1	2.7700	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(109)	35.6300	(3,856.42)	(3,883.67)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0266)	0.0000	1	0.4319	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(870)	35.6300	(30,780.60)	(30,998.10)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2123)	0.0000	1	3.4476	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(83)	35.6300	(2,936.54)	(2,957.29)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0203)	0.0000	1	0.3289	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(565)	35.6300	(19,989.70)	(20,130.95)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1379)	0.0000	1	2.2390	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(364)	35.6300	(12,878.32)	(12,969.32)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0888)	0.0000	1	1.4425	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(58)	35.6300	(2,052.04)	(2,066.54)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0142)	0.0000	1	0.2298	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(36)	35.6300	(1,273.68)	(1,282.68)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0088)	0.0000	1	0.1427	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(49)	35.6300	(1,733.62)	(1,745.87)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0120)	0.0000	1	0.1942	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(258)	35.6300	(9,128.04)	(9,192.54)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0630)	0.0000	1	1.0224	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(283)	35.6300	(10,012.54)	(10,083.29)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0691)	0.0000	1	1.1215	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(668)	35.6300	(23,633.84)	(23,800.84)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1630)	0.0000	1	2.6471	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(320)	35.6300	(11,321.60)	(11,401.60)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0781)	0.0000	1	1.2681	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(300)	35.6300	(10,614.00)	(10,689.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0732)	0.0000	1	1.1888	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(154)	35.6300	(5,448.52)	(5,487.02)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0376)	0.0000	1	0.6103	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(114)	35.6300	(4,033.32)	(4,061.82)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0278)	0.0000	1	0.4518	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(649)	35.6300	(22,961.62)	(23,123.87)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1584)	0.0000	1	2.5718	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(3,069)	35.6300	(108,581.22)	(109,348.47)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7490)	0.0000	1	12.1618	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(445)	35.6300	(15,744.10)	(15,855.35)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1086)	0.0000	1	1.7634	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(1,530)	35.6300	(54,131.40)	(54,513.90)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3734)	0.0000	1	6.0631	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(101)	35.6300	(3,573.38)	(3,598.63)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0246)	0.0000	1	0.4002	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(314)	35.6300	(11,109.32)	(11,187.82)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0766)	0.0000	1	1.2443	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(200)	35.6300	(7,076.00)	(7,126.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0488)	0.0000	1	0.7926	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(170)	35.6300	(6,014.60)	(6,057.10)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0415)	0.0000	1	0.6737	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(55)	35.6300	(1,945.90)	(1,959.65)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0134)	0.0000	1	0.2180	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(9)	35.6300	(318.42)	(320.67)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0357	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(209)	35.6300	(7,394.42)	(7,446.67)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0510)	0.0000	1	0.8282	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(363)	35.6300	(12,842.94)	(12,933.69)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0886)	0.0000	1	1.4385	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(7,251)	35.6300	(256,540.38)	(258,353.13)	0.0000	4.3400	(25.00)	0.00	30.5037	(1.7695)	0.0000	1	28.7342	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(973)	35.6300	(34,424.74)	(34,667.99)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2375)	0.0000	1	3.8558	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(120)	35.6300	(4,245.60)	(4,275.60)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0293)	0.0000	1	0.4755	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(1,150)	35.6300	(40,687.00)	(40,974.50)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2806)	0.0000	1	4.5572	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(586)	35.6300	(20,732.68)	(20,879.18)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1430)	0.0000	1	2.3222	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(1,317)	35.6300	(46,595.46)	(46,924.71)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3214)	0.0000	1	5.2190	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(151)	35.6300	(5,342.38)	(5,380.13)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0369)	0.0000	1	0.5984	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(703)	35.6300	(24,872.14)	(25,047.89)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1716)	0.0000	1	2.7858	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(305)	35.6300	(10,790.90)	(10,867.15)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0744)	0.0000	1	1.2086	02/04/2025
BRG.AX	01/07/2025	SDB3260644174	0	(855)	35.6300	(30,249.90)	(30,463.65)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2087)	0.0000	1	3.3882	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(131)	35.3800	(4,634.78)	(4,634.78)	0.0000	4.3400	(25.00)	0.00	0.5511	(0.0317)	0.0000	1	0.5193	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(143)	35.3800	(5,059.34)	(5,059.34)	0.0000	4.3400	(25.00)	0.00	0.6016	(0.0347)	0.0000	1	0.5669	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(699)	35.3800	(24,730.62)	(24,730.62)	0.0000	4.3400	(25.00)	0.00	2.9406	(0.1694)	0.0000	1	2.7712	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(109)	35.3800	(3,856.42)	(3,856.42)	0.0000	4.3400	(25.00)	0.00	0.4585	(0.0264)	0.0000	1	0.4321	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(870)	35.3800	(30,780.60)	(30,780.60)	0.0000	4.3400	(25.00)	0.00	3.6599	(0.2108)	0.0000	1	3.4491	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(83)	35.3800	(2,936.54)	(2,936.54)	0.0000	4.3400	(25.00)	0.00	0.3492	(0.0201)	0.0000	1	0.3291	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(565)	35.3800	(19,989.70)	(19,989.70)	0.0000	4.3400	(25.00)	0.00	2.3769	(0.1369)	0.0000	1	2.2399	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(364)	35.3800	(12,878.32)	(12,878.32)	0.0000	4.3400	(25.00)	0.00	1.5313	(0.0882)	0.0000	1	1.4431	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(58)	35.3800	(2,052.04)	(2,052.04)	0.0000	4.3400	(25.00)	0.00	0.2440	(0.0141)	0.0000	1	0.2299	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(36)	35.3800	(1,273.68)	(1,273.68)	0.0000	4.3400	(25.00)	0.00	0.1514	(0.0087)	0.0000	1	0.1427	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(49)	35.3800	(1,733.62)	(1,733.62)	0.0000	4.3400	(25.00)	0.00	0.2061	(0.0119)	0.0000	1	0.1943	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(258)	35.3800	(9,128.04)	(9,128.04)	0.0000	4.3400	(25.00)	0.00	1.0854	(0.0625)	0.0000	1	1.0228	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(283)	35.3800	(10,012.54)	(10,012.54)	0.0000	4.3400	(25.00)	0.00	1.1905	(0.0686)	0.0000	1	1.1220	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(668)	35.3800	(23,633.84)	(23,633.84)	0.0000	4.3400	(25.00)	0.00	2.8102	(0.1619)	0.0000	1	2.6483	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/06/2025	SDB3260644174	0	(320)	35.3800	(11,321.60)	(11,321.60)	0.0000	4.3400	(25.00)	0.00	1.3462	(0.0775)	0.0000	1	1.2686	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(300)	35.3800	(10,614.00)	(10,614.00)	0.0000	4.3400	(25.00)	0.00	1.2620	(0.0727)	0.0000	1	1.1893	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(154)	35.3800	(5,448.52)	(5,448.52)	0.0000	4.3400	(25.00)	0.00	0.6479	(0.0373)	0.0000	1	0.6105	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(114)	35.3800	(4,033.32)	(4,033.32)	0.0000	4.3400	(25.00)	0.00	0.4796	(0.0276)	0.0000	1	0.4520	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(649)	35.3800	(22,961.62)	(22,961.62)	0.0000	4.3400	(25.00)	0.00	2.7302	(0.1573)	0.0000	1	2.5730	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(3,069)	35.3800	(108,581.22)	(108,581.22)	0.0000	4.3400	(25.00)	0.00	12.9108	(0.7437)	0.0000	1	12.1670	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(445)	35.3800	(15,744.10)	(15,744.10)	0.0000	4.3400	(25.00)	0.00	1.8720	(0.1078)	0.0000	1	1.7642	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(1,530)	35.3800	(54,131.40)	(54,131.40)	0.0000	4.3400	(25.00)	0.00	6.4364	(0.3708)	0.0000	1	6.0657	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(101)	35.3800	(3,573.38)	(3,573.38)	0.0000	4.3400	(25.00)	0.00	0.4249	(0.0245)	0.0000	1	0.4004	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(314)	35.3800	(11,109.32)	(11,109.32)	0.0000	4.3400	(25.00)	0.00	1.3209	(0.0761)	0.0000	1	1.2449	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(200)	35.3800	(7,076.00)	(7,076.00)	0.0000	4.3400	(25.00)	0.00	0.8414	(0.0485)	0.0000	1	0.7929	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(170)	35.3800	(6,014.60)	(6,014.60)	0.0000	4.3400	(25.00)	0.00	0.7152	(0.0412)	0.0000	1	0.6740	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(55)	35.3800	(1,945.90)	(1,945.90)	0.0000	4.3400	(25.00)	0.00	0.2314	(0.0133)	0.0000	1	0.2180	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(9)	35.3800	(318.42)	(318.42)	0.0000	4.3400	(25.00)	0.00	0.0379	(0.0022)	0.0000	1	0.0357	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(209)	35.3800	(7,394.42)	(7,394.42)	0.0000	4.3400	(25.00)	0.00	0.8792	(0.0506)	0.0000	1	0.8286	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(363)	35.3800	(12,842.94)	(12,842.94)	0.0000	4.3400	(25.00)	0.00	1.5271	(0.0880)	0.0000	1	1.4391	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(7,919)	35.3800	(280,174.22)	(280,174.22)	0.0000	4.3400	(25.00)	0.00	33.3139	(1.9190)	0.0000	1	31.3949	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(973)	35.3800	(34,424.74)	(34,424.74)	0.0000	4.3400	(25.00)	0.00	4.0932	(0.2358)	0.0000	1	3.8575	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(120)	35.3800	(4,245.60)	(4,245.60)	0.0000	4.3400	(25.00)	0.00	0.5048	(0.0291)	0.0000	1	0.4757	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(719)	35.3800	(25,438.22)	(25,438.22)	0.0000	4.3400	(25.00)	0.00	3.0247	(0.1742)	0.0000	1	2.8505	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(1,150)	35.3800	(40,687.00)	(40,687.00)	0.0000	4.3400	(25.00)	0.00	4.8379	(0.2787)	0.0000	1	4.5592	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(586)	35.3800	(20,732.68)	(20,732.68)	0.0000	4.3400	(25.00)	0.00	2.4652	(0.1420)	0.0000	1	2.3232	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(1,317)	35.3800	(46,595.46)	(46,595.46)	0.0000	4.3400	(25.00)	0.00	5.5404	(0.3191)	0.0000	1	5.2212	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(151)	35.3800	(5,342.38)	(5,342.38)	0.0000	4.3400	(25.00)	0.00	0.6352	(0.0366)	0.0000	1	0.5986	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(703)	35.3800	(24,872.14)	(24,872.14)	0.0000	4.3400	(25.00)	0.00	2.9574	(0.1704)	0.0000	1	2.7870	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(305)	35.3800	(10,790.90)	(10,790.90)	0.0000	4.3400	(25.00)	0.00	1.2831	(0.0739)	0.0000	1	1.2092	02/04/2025
BRG.AX	01/06/2025	SDB3260644174	0	(855)	35.3800	(30,249.90)	(30,249.90)	0.0000	4.3400	(25.00)	0.00	3.5968	(0.2072)	0.0000	1	3.3896	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(131)	35.3800	(4,634.78)	(4,634.78)	0.0000	4.3400	(25.00)	0.00	1.6533	(0.0952)	0.0000	3	1.5580	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(143)	35.3800	(5,059.34)	(5,059.34)	0.0000	4.3400	(25.00)	0.00	1.8047	(0.1040)	0.0000	3	1.7008	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(699)	35.3800	(24,730.62)	(24,730.62)	0.0000	4.3400	(25.00)	0.00	8.8217	(0.5082)	0.0000	3	8.3136	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(109)	35.3800	(3,856.42)	(3,856.42)	0.0000	4.3400	(25.00)	0.00	1.3756	(0.0792)	0.0000	3	1.2964	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(870)	35.3800	(30,780.60)	(30,780.60)	0.0000	4.3400	(25.00)	0.00	10.9798	(0.6325)	0.0000	3	10.3473	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(83)	35.3800	(2,936.54)	(2,936.54)	0.0000	4.3400	(25.00)	0.00	1.0475	(0.0603)	0.0000	3	0.9872	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(565)	35.3800	(19,989.70)	(19,989.70)	0.0000	4.3400	(25.00)	0.00	7.1306	(0.4107)	0.0000	3	6.7198	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(364)	35.3800	(12,878.32)	(12,878.32)	0.0000	4.3400	(25.00)	0.00	4.5939	(0.2646)	0.0000	3	4.3292	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(58)	35.3800	(2,052.04)	(2,052.04)	0.0000	4.3400	(25.00)	0.00	0.7320	(0.0422)	0.0000	3	0.6898	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(36)	35.3800	(1,273.68)	(1,273.68)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0262)	0.0000	3	0.4282	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(49)	35.3800	(1,733.62)	(1,733.62)	0.0000	4.3400	(25.00)	0.00	0.6184	(0.0356)	0.0000	3	0.5828	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(258)	35.3800	(9,128.04)	(9,128.04)	0.0000	4.3400	(25.00)	0.00	3.2561	(0.1876)	0.0000	3	3.0685	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(283)	35.3800	(10,012.54)	(10,012.54)	0.0000	4.3400	(25.00)	0.00	3.5716	(0.2057)	0.0000	3	3.3659	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(668)	35.3800	(23,633.84)	(23,633.84)	0.0000	4.3400	(25.00)	0.00	8.4305	(0.4856)	0.0000	3	7.9449	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(320)	35.3800	(11,321.60)	(11,321.60)	0.0000	4.3400	(25.00)	0.00	4.0386	(0.2326)	0.0000	3	3.8059	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(300)	35.3800	(10,614.00)	(10,614.00)	0.0000	4.3400	(25.00)	0.00	3.7861	(0.2181)	0.0000	3	3.5680	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(154)	35.3800	(5,448.52)	(5,448.52)	0.0000	4.3400	(25.00)	0.00	1.9436	(0.1120)	0.0000	3	1.8316	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(114)	35.3800	(4,033.32)	(4,033.32)	0.0000	4.3400	(25.00)	0.00	1.4387	(0.0829)	0.0000	3	1.3559	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(649)	35.3800	(22,961.62)	(22,961.62)	0.0000	4.3400	(25.00)	0.00	8.1907	(0.4718)	0.0000	3	7.7189	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(3,069)	35.3800	(108,581.22)	(108,581.22)	0.0000	4.3400	(25.00)	0.00	38.7323	(2.2311)	0.0000	3	36.5011	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(445)	35.3800	(15,744.10)	(15,744.10)	0.0000	4.3400	(25.00)	0.00	5.6161	(0.3235)	0.0000	3	5.2926	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(1,530)	35.3800	(54,131.40)	(54,131.40)	0.0000	4.3400	(25.00)	0.00	19.3093	(1.1123)	0.0000	3	18.1970	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(101)	35.3800	(3,573.38)	(3,573.38)	0.0000	4.3400	(25.00)	0.00	1.2747	(0.0734)	0.0000	3	1.2012	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(314)	35.3800	(11,109.32)	(11,109.32)	0.0000	4.3400	(25.00)	0.00	3.9628	(0.2283)	0.0000	3	3.7346	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(200)	35.3800	(7,076.00)	(7,076.00)	0.0000	4.3400	(25.00)	0.00	2.5241	(0.1454)	0.0000	3	2.3787	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(170)	35.3800	(6,014.60)	(6,014.60)	0.0000	4.3400	(25.00)	0.00	2.1455	(0.1236)	0.0000	3	2.0219	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
BRG.AX	01/03/2025	SDB3260644174	0	(55)	35.3800	(1,945.90)	(1,945.90)	0.0000	4.3400	(25.00)	0.00	0.6941	(0.0400)	0.0000	3	0.6541	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(9)	35.3800	(318.42)	(318.42)	0.0000	4.3400	(25.00)	0.00	0.1136	(0.0065)	0.0000	3	0.1070	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(209)	35.3800	(7,394.42)	(7,394.42)	0.0000	4.3400	(25.00)	0.00	2.6377	(0.1519)	0.0000	3	2.4857	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(363)	35.3800	(12,842.94)	(12,842.94)	0.0000	4.3400	(25.00)	0.00	4.5812	(0.2639)	0.0000	3	4.3173	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(7,919)	35.3800	(280,174.22)	(280,174.22)	0.0000	4.3400	(25.00)	0.00	99.9416	(5.7570)	0.0000	3	94.1846	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(973)	35.3800	(34,424.74)	(34,424.74)	0.0000	4.3400	(25.00)	0.00	12.2797	(0.7074)	0.0000	3	11.5724	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(120)	35.3800	(4,245.60)	(4,245.60)	0.0000	4.3400	(25.00)	0.00	1.5145	(0.0872)	0.0000	3	1.4272	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(719)	35.3800	(25,438.22)	(25,438.22)	0.0000	4.3400	(25.00)	0.00	9.0741	(0.5227)	0.0000	3	8.5514	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(1,150)	35.3800	(40,687.00)	(40,687.00)	0.0000	4.3400	(25.00)	0.00	14.5136	(0.8360)	0.0000	3	13.6775	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(586)	35.3800	(20,732.68)	(20,732.68)	0.0000	4.3400	(25.00)	0.00	7.3956	(0.4260)	0.0000	3	6.9696	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(1,317)	35.3800	(46,595.46)	(46,595.46)	0.0000	4.3400	(25.00)	0.00	16.6212	(0.9574)	0.0000	3	15.6637	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(151)	35.3800	(5,342.38)	(5,342.38)	0.0000	4.3400	(25.00)	0.00	1.9057	(0.1098)	0.0000	3	1.7959	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(703)	35.3800	(24,872.14)	(24,872.14)	0.0000	4.3400	(25.00)	0.00	8.8722	(0.5111)	0.0000	3	8.3611	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(305)	35.3800	(10,790.90)	(10,790.90)	0.0000	4.3400	(25.00)	0.00	3.8492	(0.2217)	0.0000	3	3.6275	02/04/2025
BRG.AX	01/03/2025	SDB3260644174	0	(855)	35.3800	(30,249.90)	(30,249.90)	0.0000	4.3400	(25.00)	0.00	10.7905	(0.6216)	0.0000	3	10.1689	02/04/2025
TOTAL BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID												1,463.1030	(84.9669)	0.0000		1,378.1361	
CAR GROUP LTD CMN ORDINARY FULLY PAID																	
CAR.AX	01/17/2025	SDB3265345638	0	(1,526)	37.8100	(57,770.72)	(57,698.06)	0.0000	4.3373	(25.00)	0.00	6.8648	(0.3952)	0.0000	1	6.4696	02/04/2025
CAR.AX	01/17/2025	SDB3265345638	0	(1,267)	37.8100	(48,409.57)	(47,905.27)	0.0000	4.3373	(25.00)	0.00	5.7525	(0.3281)	0.0000	1	5.4243	02/04/2025
CAR.AX	01/16/2025	SDB3265345638	0	(1,267)	38.5200	(48,409.57)	(48,804.84)	0.0000	4.3400	(25.00)	0.00	5.7561	(0.3343)	0.0000	1	5.4218	02/04/2025
CAR.AX	01/15/2025	SDB3265345638	0	(1,267)	37.5000	(48,409.57)	(47,512.50)	0.0000	4.3400	(25.00)	0.00	5.7561	(0.3254)	0.0000	1	5.4307	02/04/2025
CAR.AX	01/14/2025	SDB3265345638	0	(1,267)	37.7200	(48,409.57)	(47,791.24)	0.0000	4.3400	(25.00)	0.00	5.7561	(0.3273)	0.0000	1	5.4288	02/04/2025
CAR.AX	01/13/2025	SDB3265345638	0	(1,267)	37.9600	(48,409.57)	(48,095.32)	0.0000	4.3400	(25.00)	0.00	5.7561	(0.3294)	0.0000	1	5.4267	02/04/2025
CAR.AX	01/10/2025	SDB3265345638	0	(1,267)	38.2080	(48,409.57)	(48,409.57)	0.0000	4.3400	(25.00)	0.00	17.2683	(0.9947)	0.0000	3	16.2736	02/04/2025
TOTAL CAR GROUP LTD CMN ORDINARY FULLY PAID												52.9100	(3.0345)	0.0000		49.8755	
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID																	
CU6.AX	01/06/2025	SDB3262258007	0	(68)	4.0600	(274.20)	(276.08)	0.0000	4.3400	(437.24)	0.00	0.0326	(0.0331)	0.0000	1	(0.0005)	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(169)	4.0600	(704.73)	(686.14)	0.0000	4.3400	(437.24)	0.00	0.0838	(0.0822)	0.0000	1	0.0016	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(146)	4.0600	(608.82)	(592.76)	0.0000	4.3400	(437.24)	0.00	0.0724	(0.0710)	0.0000	1	0.0014	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(929)	4.0600	(3,873.93)	(3,771.74)	0.0000	4.3400	(437.24)	0.00	0.4606	(0.4518)	0.0000	1	0.0088	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(47)	4.0600	(195.99)	(190.82)	0.0000	4.3400	(437.24)	0.00	0.0233	(0.0229)	0.0000	1	0.0004	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(145)	4.0600	(604.65)	(588.70)	0.0000	4.3400	(437.24)	0.00	0.0719	(0.0705)	0.0000	1	0.0014	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(61)	4.0600	(254.37)	(247.66)	0.0000	4.3400	(437.24)	0.00	0.0302	(0.0297)	0.0000	1	0.0006	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(284)	4.0600	(1,184.28)	(1,153.04)	0.0000	4.3400	(437.24)	0.00	0.1408	(0.1381)	0.0000	1	0.0027	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(399)	4.0600	(1,663.83)	(1,619.94)	0.0000	4.3400	(437.24)	0.00	0.1978	(0.1941)	0.0000	1	0.0038	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(1,169)	4.0600	(4,874.73)	(4,746.14)	0.0000	4.3400	(437.24)	0.00	0.5796	(0.5686)	0.0000	1	0.0111	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(211)	4.0600	(879.87)	(856.66)	0.0000	4.3400	(437.24)	0.00	0.1046	(0.1026)	0.0000	1	0.0020	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(101)	4.0600	(421.17)	(410.06)	0.0000	4.3400	(437.24)	0.00	0.0501	(0.0491)	0.0000	1	0.0010	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(696)	4.0600	(2,902.32)	(2,825.76)	0.0000	4.3400	(437.24)	0.00	0.3451	(0.3385)	0.0000	1	0.0066	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(269)	4.0600	(1,121.73)	(1,092.14)	0.0000	4.3400	(437.24)	0.00	0.1334	(0.1308)	0.0000	1	0.0025	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(77)	4.0600	(321.09)	(312.62)	0.0000	4.3400	(437.24)	0.00	0.0382	(0.0374)	0.0000	1	0.0007	02/04/2025
CU6.AX	01/06/2025	SDB3262258007	0	(59)	4.0600	(246.03)	(239.54)	0.0000	4.3400	(437.24)	0.00	0.0293	(0.0287)	0.0000	1	0.0006	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(169)	4.1700	(704.73)	(704.73)	0.0000	4.3400	(439.56)	0.00	0.2514	(0.2546)	0.0000	3	(0.0032)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(146)	4.1700	(608.82)	(608.82)	0.0000	4.3400	(439.56)	0.00	0.2172	(0.2200)	0.0000	3	(0.0028)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(929)	4.1700	(3,873.93)	(3,873.93)	0.0000	4.3400	(439.56)	0.00	1.3819	(1.3996)	0.0000	3	(0.0177)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(47)	4.1700	(195.99)	(195.99)	0.0000	4.3400	(439.56)	0.00	0.0699	(0.0708)	0.0000	3	(0.0009)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(145)	4.1700	(604.65)	(604.65)	0.0000	4.3400	(439.56)	0.00	0.2157	(0.2184)	0.0000	3	(0.0028)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(61)	4.1700	(254.37)	(254.37)	0.0000	4.3400	(439.56)	0.00	0.0907	(0.0919)	0.0000	3	(0.0012)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(284)	4.1700	(1,184.28)	(1,184.28)	0.0000	4.3400	(439.56)	0.00	0.4224	(0.4279)	0.0000	3	(0.0054)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(399)	4.1700	(1,663.83)	(1,663.83)	0.0000	4.3400	(439.56)	0.00	0.5935	(0.6011)	0.0000	3	(0.0076)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(1,169)	4.1700	(4,874.73)	(4,874.73)	0.0000	4.3400	(439.56)	0.00	1.7389	(1.7611)	0.0000	3	(0.0223)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID (Cont.)																	
CU6.AX	01/03/2025	SDB3262258007	0	(211)	4.1700	(879.87)	(879.87)	0.0000	4.3400	(439.56)	0.00	0.3139	(0.3179)	0.0000	3	(0.0040)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(101)	4.1700	(421.17)	(421.17)	0.0000	4.3400	(439.56)	0.00	0.1502	(0.1522)	0.0000	3	(0.0019)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(696)	4.1700	(2,902.32)	(2,902.32)	0.0000	4.3400	(439.56)	0.00	1.0353	(1.0486)	0.0000	3	(0.0133)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(269)	4.1700	(1,121.73)	(1,121.73)	0.0000	4.3400	(439.56)	0.00	0.4001	(0.4053)	0.0000	3	(0.0051)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(77)	4.1700	(321.09)	(321.09)	0.0000	4.3400	(439.56)	0.00	0.1145	(0.1160)	0.0000	3	(0.0015)	02/04/2025
CU6.AX	01/03/2025	SDB3262258007	0	(59)	4.1700	(246.03)	(246.03)	0.0000	4.3400	(439.56)	0.00	0.0878	(0.0889)	0.0000	3	(0.0011)	02/04/2025
TOTAL CLARITY PHARMACEUTICALS LTD CMN ORDINARY FULLY PAID												9.4772	(9.5232)	0.0000		(0.0461)	
COCHLEAR LIMITED CMN ORDINARY FULLY PAID																	
COH.AX	01/17/2025	SDB3264649698	0	(83)	306.9500	(24,929.21)	(25,476.85)	0.0000	4.3373	(25.00)	0.00	2.9623	(0.1745)	0.0000	1	2.7878	02/04/2025
COH.AX	01/17/2025	SDB3264649698	0	(374)	306.9500	(112,798.63)	(114,799.30)	0.0000	4.3373	(25.00)	0.00	13.4038	(0.7863)	0.0000	1	12.6175	02/04/2025
COH.AX	01/17/2025	SDB3264649698	0	(1)	306.9500	(300.34)	(306.95)	0.0000	4.3373	(25.00)	0.00	0.0357	(0.0021)	0.0000	1	0.0336	02/04/2025
COH.AX	01/17/2025	SDB3264649698	0	(119)	306.9500	(35,743.17)	(36,527.05)	0.0000	4.3373	(25.00)	0.00	4.2473	(0.2502)	0.0000	1	3.9971	02/04/2025
COH.AX	01/17/2025	SDB3264649698	0	(85)	306.9500	(24,639.80)	(26,090.75)	0.0000	4.3373	(25.00)	0.00	2.9279	(0.1787)	0.0000	1	2.7492	02/04/2025
COH.AX	01/16/2025	SDB3264649698	0	(83)	299.4600	(24,929.21)	(24,855.18)	0.0000	4.3400	(25.00)	0.00	2.9642	(0.1702)	0.0000	1	2.7939	02/04/2025
COH.AX	01/16/2025	SDB3264649698	0	(374)	299.4600	(112,798.63)	(111,998.04)	0.0000	4.3400	(25.00)	0.00	13.4122	(0.7671)	0.0000	1	12.6451	02/04/2025
COH.AX	01/16/2025	SDB3264649698	0	(1)	299.4600	(300.34)	(299.46)	0.0000	4.3400	(25.00)	0.00	0.0357	(0.0021)	0.0000	1	0.0337	02/04/2025
COH.AX	01/16/2025	SDB3264649698	0	(119)	299.4600	(35,743.17)	(35,635.74)	0.0000	4.3400	(25.00)	0.00	4.2500	(0.2441)	0.0000	1	4.0059	02/04/2025
COH.AX	01/16/2025	SDB3264649698	0	(85)	299.4600	(24,639.80)	(25,454.10)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1743)	0.0000	1	2.7554	02/04/2025
COH.AX	01/15/2025	SDB3264649698	0	(374)	302.2400	(112,798.63)	(113,037.76)	0.0000	4.3400	(25.00)	0.00	13.4122	(0.7742)	0.0000	1	12.6380	02/04/2025
COH.AX	01/15/2025	SDB3264649698	0	(1)	302.2400	(300.34)	(302.24)	0.0000	4.3400	(25.00)	0.00	0.0357	(0.0021)	0.0000	1	0.0336	02/04/2025
COH.AX	01/15/2025	SDB3264649698	0	(119)	302.2400	(35,743.17)	(35,966.56)	0.0000	4.3400	(25.00)	0.00	4.2500	(0.2463)	0.0000	1	4.0037	02/04/2025
COH.AX	01/15/2025	SDB3264649698	0	(85)	302.2400	(24,639.80)	(25,690.40)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1760)	0.0000	1	2.7538	02/04/2025
COH.AX	01/14/2025	SDB3264649698	0	(374)	301.2000	(112,798.63)	(112,648.80)	0.0000	4.3400	(25.00)	0.00	13.4122	(0.7716)	0.0000	1	12.6407	02/04/2025
COH.AX	01/14/2025	SDB3264649698	0	(1)	301.2000	(300.34)	(301.20)	0.0000	4.3400	(25.00)	0.00	0.0357	(0.0021)	0.0000	1	0.0336	02/04/2025
COH.AX	01/14/2025	SDB3264649698	0	(119)	301.2000	(35,743.17)	(35,842.80)	0.0000	4.3400	(25.00)	0.00	4.2500	(0.2455)	0.0000	1	4.0045	02/04/2025
COH.AX	01/14/2025	SDB3264649698	0	(85)	301.2000	(24,639.80)	(25,602.00)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1754)	0.0000	1	2.7544	02/04/2025
COH.AX	01/13/2025	SDB3264649698	0	(1)	303.7400	(300.34)	(303.74)	0.0000	4.3400	(25.00)	0.00	0.0357	(0.0021)	0.0000	1	0.0336	02/04/2025
COH.AX	01/13/2025	SDB3264649698	0	(119)	303.7400	(35,743.17)	(36,145.06)	0.0000	4.3400	(25.00)	0.00	4.2500	(0.2476)	0.0000	1	4.0024	02/04/2025
COH.AX	01/13/2025	SDB3264649698	0	(85)	303.7400	(24,639.80)	(25,817.90)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1768)	0.0000	1	2.7529	02/04/2025
COH.AX	01/10/2025	SDB3264649698	0	(119)	301.8700	(35,743.17)	(35,922.53)	0.0000	4.3400	(25.00)	0.00	12.7500	(0.7381)	0.0000	3	12.0119	02/04/2025
COH.AX	01/10/2025	SDB3264649698	0	(85)	301.8700	(24,639.80)	(25,658.95)	0.0000	4.3400	(25.00)	0.00	8.7893	(0.5272)	0.0000	3	8.2621	02/04/2025
COH.AX	01/09/2025	SDB3264649698	0	(85)	299.7600	(24,639.80)	(25,479.60)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1745)	0.0000	1	2.7553	02/04/2025
COH.AX	01/08/2025	SDB3264649698	0	(85)	301.1400	(24,639.80)	(25,596.90)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1753)	0.0000	1	2.7545	02/04/2025
COH.AX	01/07/2025	SDB3264649698	0	(85)	298.4600	(24,639.80)	(25,369.10)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1738)	0.0000	1	2.7560	02/04/2025
COH.AX	01/07/2025	SDB3264649698	0	(107)	298.4600	(31,017.16)	(31,935.22)	0.0000	4.3400	(25.00)	0.00	3.6881	(0.2187)	0.0000	1	3.4693	02/04/2025
COH.AX	01/07/2025	SDB3264649698	0	(3)	298.4600	(869.64)	(895.38)	0.0000	4.3400	(25.00)	0.00	0.1034	(0.0061)	0.0000	1	0.0973	02/04/2025
COH.AX	01/07/2025	SDB3264649698	0	(101)	298.4600	(29,277.88)	(30,144.46)	0.0000	4.3400	(25.00)	0.00	3.4813	(0.2065)	0.0000	1	3.2748	02/04/2025
COH.AX	01/06/2025	SDB3264649698	0	(85)	293.6100	(24,639.80)	(24,956.85)	0.0000	4.3400	(25.00)	0.00	2.9298	(0.1709)	0.0000	1	2.7588	02/04/2025
COH.AX	01/06/2025	SDB3264649698	0	(107)	293.6100	(31,017.16)	(31,416.27)	0.0000	4.3400	(25.00)	0.00	3.6881	(0.2152)	0.0000	1	3.4729	02/04/2025
COH.AX	01/06/2025	SDB3264649698	0	(3)	293.6100	(869.64)	(880.83)	0.0000	4.3400	(25.00)	0.00	0.1034	(0.0060)	0.0000	1	0.0974	02/04/2025
COH.AX	01/06/2025	SDB3264649698	0	(101)	293.6100	(29,277.88)	(29,654.61)	0.0000	4.3400	(25.00)	0.00	3.4813	(0.2031)	0.0000	1	3.2781	02/04/2025
COH.AX	01/03/2025	SDB3264649698	0	(85)	289.8800	(24,639.80)	(24,639.80)	0.0000	4.3400	(25.00)	0.00	8.7893	(0.5063)	0.0000	3	8.2830	02/04/2025
COH.AX	01/03/2025	SDB3264649698	0	(107)	289.8800	(31,017.16)	(31,017.16)	0.0000	4.3400	(25.00)	0.00	11.0642	(0.6373)	0.0000	3	10.4269	02/04/2025
COH.AX	01/03/2025	SDB3264649698	0	(3)	289.8800	(869.64)	(869.64)	0.0000	4.3400	(25.00)	0.00	0.3102	(0.0179)	0.0000	3	0.2923	02/04/2025
COH.AX	01/03/2025	SDB3264649698	0	(101)	289.8800	(29,277.88)	(29,277.88)	0.0000	4.3400	(25.00)	0.00	10.4438	(0.6016)	0.0000	3	9.8422	02/04/2025
TOTAL COCHLEAR LIMITED CMN ORDINARY FULLY PAID												174.0513	(10.1479)	0.0000		163.9034	
COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID																	
CBA.AX	01/09/2025	SDB3265201728	0	(7,973)	157.1100	(1,243,600.89)	(1,252,638.03)	0.0000	4.3400	(25.00)	0.00	147.8693	(8.5797)	0.0000	1	139.2895	02/04/2025
CBA.AX	01/08/2025	SDB3265201728	0	(7,973)	155.9765	(1,243,600.89)	(1,243,600.89)	0.0000	4.3400	(25.00)	0.00	147.8693	(8.5178)	0.0000	1	139.3514	02/04/2025
TOTAL COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID												295.7385	(17.0975)	0.0000		278.6410	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
CSL LIMITED CMN ORDINARY FULLY PAID																	
CSLAX	01/16/2025	SDB3265465913	0	(480)	279.6400	(137,057.76)	(134,227.20)	0.0000	4.3400	(25.00)	0.00	16.2967	(0.9194)	0.0000	1	15.3774	02/04/2025
CSLAX	01/15/2025	SDB3265465913	0	(480)	280.0000	(137,057.76)	(134,400.00)	0.0000	4.3400	(25.00)	0.00	16.2967	(0.9205)	0.0000	1	15.3762	02/04/2025
CSLAX	01/14/2025	SDB3265465913	0	(480)	285.5370	(137,057.76)	(137,057.76)	0.0000	4.3400	(25.00)	0.00	16.2967	(0.9388)	0.0000	1	15.3580	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(1,153)	283.4300	(324,056.99)	(326,794.79)	0.0000	4.3400	(25.00)	0.00	38.5317	(2.2383)	0.0000	1	36.2934	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(91)	283.4300	(25,623.78)	(25,792.13)	0.0000	4.3400	(25.00)	0.00	3.0468	(0.1767)	0.0000	1	2.8701	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(515)	283.4300	(145,013.70)	(145,966.45)	0.0000	4.3400	(25.00)	0.00	17.2427	(0.9998)	0.0000	1	16.2430	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(238)	283.4300	(67,016.04)	(67,456.34)	0.0000	4.3400	(25.00)	0.00	7.9685	(0.4620)	0.0000	1	7.5065	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(653)	283.4300	(183,871.74)	(185,079.79)	0.0000	4.3400	(25.00)	0.00	21.8631	(1.2677)	0.0000	1	20.5954	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(255)	283.4300	(71,802.90)	(72,274.65)	0.0000	4.3400	(25.00)	0.00	8.5377	(0.4950)	0.0000	1	8.0426	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(145)	283.4300	(40,829.10)	(41,097.35)	0.0000	4.3400	(25.00)	0.00	4.8547	(0.2815)	0.0000	1	4.5733	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(182)	283.4300	(51,247.56)	(51,584.26)	0.0000	4.3400	(25.00)	0.00	6.0935	(0.3533)	0.0000	1	5.7402	02/04/2025
CSLAX	01/07/2025	SDB3263185972	0	(636)	283.4300	(179,084.88)	(180,261.48)	0.0000	4.3400	(25.00)	0.00	21.2939	(1.2347)	0.0000	1	20.0593	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(1,153)	281.1800	(324,056.99)	(324,200.54)	0.0000	4.3400	(25.00)	0.00	38.5317	(2.2206)	0.0000	1	36.3112	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(91)	281.1800	(25,623.78)	(25,587.38)	0.0000	4.3400	(25.00)	0.00	3.0468	(0.1753)	0.0000	1	2.8715	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(515)	281.1800	(145,013.70)	(144,807.70)	0.0000	4.3400	(25.00)	0.00	17.2427	(0.9918)	0.0000	1	16.2509	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(238)	281.1800	(67,016.04)	(66,920.84)	0.0000	4.3400	(25.00)	0.00	7.9685	(0.4584)	0.0000	1	7.5101	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(653)	281.1800	(183,871.74)	(183,610.54)	0.0000	4.3400	(25.00)	0.00	21.8631	(1.2576)	0.0000	1	20.6055	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(255)	281.1800	(71,802.90)	(71,700.90)	0.0000	4.3400	(25.00)	0.00	8.5377	(0.4911)	0.0000	1	8.0466	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(145)	281.1800	(40,829.10)	(40,771.10)	0.0000	4.3400	(25.00)	0.00	4.8547	(0.2793)	0.0000	1	4.5755	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(182)	281.1800	(51,247.56)	(51,174.76)	0.0000	4.3400	(25.00)	0.00	6.0935	(0.3505)	0.0000	1	5.7430	02/04/2025
CSLAX	01/06/2025	SDB3263185972	0	(636)	281.1800	(179,084.88)	(178,830.48)	0.0000	4.3400	(25.00)	0.00	21.2939	(1.2249)	0.0000	1	20.0691	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(91)	281.5800	(25,623.78)	(25,623.78)	0.0000	4.3400	(25.00)	0.00	9.1403	(0.5265)	0.0000	3	8.6138	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(515)	281.5800	(145,013.70)	(145,013.70)	0.0000	4.3400	(25.00)	0.00	51.7282	(2.9797)	0.0000	3	48.7484	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(238)	281.5800	(67,016.04)	(67,016.04)	0.0000	4.3400	(25.00)	0.00	23.9054	(1.3770)	0.0000	3	22.5284	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(653)	281.5800	(183,871.74)	(183,871.74)	0.0000	4.3400	(25.00)	0.00	65.5893	(3.7782)	0.0000	3	61.8111	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(255)	281.5800	(71,802.90)	(71,802.90)	0.0000	4.3400	(25.00)	0.00	25.6130	(1.4754)	0.0000	3	24.1376	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(145)	281.5800	(40,829.10)	(40,829.10)	0.0000	4.3400	(25.00)	0.00	14.5642	(0.8390)	0.0000	3	13.7253	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(182)	281.5800	(51,247.56)	(51,247.56)	0.0000	4.3400	(25.00)	0.00	18.2806	(1.0530)	0.0000	3	17.2276	02/04/2025
CSLAX	01/03/2025	SDB3263185972	0	(636)	281.5800	(179,084.88)	(179,084.88)	0.0000	4.3400	(25.00)	0.00	63.8818	(3.6798)	0.0000	3	60.2020	02/04/2025
TOTAL CSL LIMITED CMN ORDINARY FULLY PAID												580.4584	(33.4457)	0.0000		547.0128	
DE GREY MINING LTD CMN ORDINARY FULLY PAID																	
DEG.AX	01/17/2025	SDB3262936512	0	(120)	1.9900	(218.93)	(238.80)	0.0000	4.3373	(25.00)	0.00	0.0260	(0.0016)	0.0000	1	0.0244	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(672)	1.9900	(1,199.27)	(1,337.28)	0.0000	4.3373	(25.00)	0.00	0.1425	(0.0092)	0.0000	1	0.1333	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(6,419)	1.9900	(11,329.53)	(12,773.81)	0.0000	4.3373	(25.00)	0.00	1.3463	(0.0875)	0.0000	1	1.2588	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(1,992)	1.9900	(3,515.88)	(3,964.08)	0.0000	4.3373	(25.00)	0.00	0.4178	(0.0272)	0.0000	1	0.3906	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(1,836)	1.9900	(3,240.54)	(3,653.64)	0.0000	4.3373	(25.00)	0.00	0.3851	(0.0250)	0.0000	1	0.3600	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(5,183)	1.9900	(9,147.99)	(10,314.17)	0.0000	4.3373	(25.00)	0.00	1.0870	(0.0706)	0.0000	1	1.0164	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(3,867)	1.9900	(6,825.25)	(7,695.33)	0.0000	4.3373	(25.00)	0.00	0.8110	(0.0527)	0.0000	1	0.7583	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(6,814)	1.9900	(12,026.71)	(13,559.86)	0.0000	4.3373	(25.00)	0.00	1.4291	(0.0929)	0.0000	1	1.3362	02/04/2025
DEG.AX	01/17/2025	SDB3262936512	0	(136)	1.9900	(240.04)	(270.64)	0.0000	4.3373	(25.00)	0.00	0.0285	(0.0019)	0.0000	1	0.0267	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(120)	1.9800	(218.93)	(237.60)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0016)	0.0000	1	0.0244	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(672)	1.9800	(1,199.27)	(1,330.56)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0091)	0.0000	1	0.1335	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(6,419)	1.9800	(11,329.53)	(12,709.62)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0871)	0.0000	1	1.2601	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(1,992)	1.9800	(3,515.88)	(3,944.16)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0270)	0.0000	1	0.3910	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(1,836)	1.9800	(3,240.54)	(3,635.28)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0249)	0.0000	1	0.3604	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(5,183)	1.9800	(9,147.99)	(10,262.34)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0703)	0.0000	1	1.0174	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(3,867)	1.9800	(6,825.25)	(7,656.66)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0524)	0.0000	1	0.7591	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(6,814)	1.9800	(12,026.71)	(13,491.72)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0924)	0.0000	1	1.3376	02/04/2025
DEG.AX	01/16/2025	SDB3262936512	0	(136)	1.9800	(240.04)	(269.28)	0.0000	4.3400	(25.00)	0.00	0.0285	(0.0018)	0.0000	1	0.0267	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(120)	1.9450	(218.93)	(233.40)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0016)	0.0000	1	0.0244	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(672)	1.9450	(1,199.27)	(1,307.04)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0090)	0.0000	1	0.1336	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(6,419)	1.9450	(11,329.53)	(12,484.95)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0855)	0.0000	1	1.2616	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DE GREY MINING LTD CMN ORDINARY FULLY PAID (Cont.)																	
DEG.AX	01/15/2025	SDB3262936512	0	(1,992)	1.9450	(3,515.88)	(3,874.44)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0265)	0.0000	1	0.3915	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(1,836)	1.9450	(3,240.54)	(3,571.02)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0245)	0.0000	1	0.3609	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(5,183)	1.9450	(9,147.99)	(10,080.93)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0690)	0.0000	1	1.0187	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(3,867)	1.9450	(6,825.25)	(7,521.32)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0515)	0.0000	1	0.7600	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(6,814)	1.9450	(12,026.71)	(13,253.23)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0908)	0.0000	1	1.3392	02/04/2025
DEG.AX	01/15/2025	SDB3262936512	0	(136)	1.9450	(240.04)	(264.52)	0.0000	4.3400	(25.00)	0.00	0.0285	(0.0018)	0.0000	1	0.0267	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(120)	1.9350	(218.93)	(232.20)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0016)	0.0000	1	0.0244	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(672)	1.9350	(1,199.27)	(1,300.32)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0089)	0.0000	1	0.1337	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(6,419)	1.9350	(11,329.53)	(12,420.77)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0851)	0.0000	1	1.2621	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(1,992)	1.9350	(3,515.88)	(3,854.52)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0264)	0.0000	1	0.3917	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(1,836)	1.9350	(3,240.54)	(3,552.66)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0243)	0.0000	1	0.3610	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(5,183)	1.9350	(9,147.99)	(10,029.10)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0687)	0.0000	1	1.0190	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(3,867)	1.9350	(6,825.25)	(7,482.65)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0513)	0.0000	1	0.7603	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(6,814)	1.9350	(12,026.71)	(13,185.09)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0903)	0.0000	1	1.3397	02/04/2025
DEG.AX	01/14/2025	SDB3262936512	0	(136)	1.9350	(240.04)	(263.16)	0.0000	4.3400	(25.00)	0.00	0.0285	(0.0018)	0.0000	1	0.0267	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(120)	1.9100	(218.93)	(229.20)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0016)	0.0000	1	0.0245	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(672)	1.9100	(1,199.27)	(1,283.52)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0088)	0.0000	1	0.1338	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(6,419)	1.9100	(11,329.53)	(12,260.29)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0840)	0.0000	1	1.2632	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(1,992)	1.9100	(3,515.88)	(3,804.72)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0261)	0.0000	1	0.3920	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(1,836)	1.9100	(3,240.54)	(3,506.76)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0240)	0.0000	1	0.3613	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(5,183)	1.9100	(9,147.99)	(9,899.53)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0678)	0.0000	1	1.0199	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(3,867)	1.9100	(6,825.25)	(7,385.97)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0506)	0.0000	1	0.7610	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(6,814)	1.9100	(12,026.71)	(13,014.74)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0891)	0.0000	1	1.3409	02/04/2025
DEG.AX	01/13/2025	SDB3262936512	0	(136)	1.9100	(240.04)	(259.76)	0.0000	4.3400	(25.00)	0.00	0.0285	(0.0018)	0.0000	1	0.0268	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(120)	1.8700	(218.93)	(224.40)	0.0000	4.3400	(25.00)	0.00	0.0781	(0.0046)	0.0000	3	0.0735	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(672)	1.8700	(1,199.27)	(1,256.64)	0.0000	4.3400	(25.00)	0.00	0.4278	(0.0258)	0.0000	3	0.4020	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(6,419)	1.8700	(11,329.53)	(12,003.53)	0.0000	4.3400	(25.00)	0.00	4.0414	(0.2466)	0.0000	3	3.7947	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(1,992)	1.8700	(3,515.88)	(3,725.04)	0.0000	4.3400	(25.00)	0.00	1.2542	(0.0765)	0.0000	3	1.1776	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(1,836)	1.8700	(3,240.54)	(3,433.32)	0.0000	4.3400	(25.00)	0.00	1.1559	(0.0705)	0.0000	3	1.0854	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(5,183)	1.8700	(9,147.99)	(9,692.21)	0.0000	4.3400	(25.00)	0.00	3.2632	(0.1992)	0.0000	3	3.0640	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(3,867)	1.8700	(6,825.25)	(7,231.29)	0.0000	4.3400	(25.00)	0.00	2.4347	(0.1486)	0.0000	3	2.2861	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(6,814)	1.8700	(12,026.71)	(12,742.18)	0.0000	4.3400	(25.00)	0.00	4.2901	(0.2618)	0.0000	3	4.0283	02/04/2025
DEG.AX	01/10/2025	SDB3262936512	0	(136)	1.8700	(240.04)	(254.32)	0.0000	4.3400	(25.00)	0.00	0.0856	(0.0052)	0.0000	3	0.0804	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(120)	1.8200	(218.93)	(218.40)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0015)	0.0000	1	0.0245	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(672)	1.8200	(1,199.27)	(1,223.04)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0084)	0.0000	1	0.1342	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(6,419)	1.8200	(11,329.53)	(11,682.58)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0800)	0.0000	1	1.2671	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(1,992)	1.8200	(3,515.88)	(3,625.44)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0248)	0.0000	1	0.3932	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(1,836)	1.8200	(3,240.54)	(3,341.52)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0229)	0.0000	1	0.3624	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(5,183)	1.8200	(9,147.99)	(9,433.06)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0646)	0.0000	1	1.0231	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(3,867)	1.8200	(6,825.25)	(7,037.94)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0482)	0.0000	1	0.7633	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(6,814)	1.8200	(12,026.71)	(12,401.48)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0849)	0.0000	1	1.3451	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(482)	1.8200	(850.73)	(877.24)	0.0000	4.3400	(25.00)	0.00	0.1012	(0.0060)	0.0000	1	0.0951	02/04/2025
DEG.AX	01/09/2025	SDB3262936512	0	(296)	1.8200	(522.44)	(538.72)	0.0000	4.3400	(25.00)	0.00	0.0621	(0.0037)	0.0000	1	0.0584	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(120)	1.8250	(218.93)	(219.00)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0015)	0.0000	1	0.0245	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(672)	1.8250	(1,199.27)	(1,226.40)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0084)	0.0000	1	0.1342	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(6,419)	1.8250	(11,329.53)	(11,714.67)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0802)	0.0000	1	1.2669	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(1,992)	1.8250	(3,515.88)	(3,635.40)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0249)	0.0000	1	0.3932	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(1,836)	1.8250	(3,240.54)	(3,350.70)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0230)	0.0000	1	0.3624	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(5,183)	1.8250	(9,147.99)	(9,458.98)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0648)	0.0000	1	1.0229	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(3,867)	1.8250	(6,825.25)	(7,057.27)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0483)	0.0000	1	0.7632	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(6,814)	1.8250	(12,026.71)	(12,435.55)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0852)	0.0000	1	1.3449	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(482)	1.8250	(850.73)	(879.65)	0.0000	4.3400	(25.00)	0.00	0.1012	(0.0060)	0.0000	1	0.0951	02/04/2025
DEG.AX	01/08/2025	SDB3262936512	0	(296)	1.8250	(522.44)	(540.20)	0.0000	4.3400	(25.00)	0.00	0.0621	(0.0037)	0.0000	1	0.0584	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DE GREY MINING LTD CMN ORDINARY FULLY PAID (Cont.)																	
DEG.AX	01/07/2025	SDB3262936512	0	(120)	1.8200	(218.93)	(218.40)	0.0000	4.3400	(25.00)	0.00	0.0260	(0.0015)	0.0000	1	0.0245	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(672)	1.8200	(1,199.27)	(1,223.04)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0084)	0.0000	1	0.1342	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(6,419)	1.8200	(11,329.53)	(11,682.58)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0800)	0.0000	1	1.2671	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(1,992)	1.8200	(3,515.88)	(3,625.44)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0248)	0.0000	1	0.3932	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(1,836)	1.8200	(3,240.54)	(3,341.52)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0229)	0.0000	1	0.3624	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(5,183)	1.8200	(9,147.99)	(9,433.06)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0646)	0.0000	1	1.0231	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(3,867)	1.8200	(6,825.25)	(7,037.94)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0482)	0.0000	1	0.7633	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(6,814)	1.8200	(12,026.71)	(12,401.48)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0849)	0.0000	1	1.3451	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(482)	1.8200	(850.73)	(877.24)	0.0000	4.3400	(25.00)	0.00	0.1012	(0.0060)	0.0000	1	0.0951	02/04/2025
DEG.AX	01/07/2025	SDB3262936512	0	(1,359)	1.8200	(2,398.64)	(2,473.38)	0.0000	4.3400	(25.00)	0.00	0.2852	(0.0169)	0.0000	1	0.2683	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(672)	1.7900	(1,199.27)	(1,202.88)	0.0000	4.3400	(25.00)	0.00	0.1426	(0.0082)	0.0000	1	0.1344	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(6,419)	1.7900	(11,329.53)	(11,490.01)	0.0000	4.3400	(25.00)	0.00	1.3471	(0.0787)	0.0000	1	1.2684	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(1,992)	1.7900	(3,515.88)	(3,565.68)	0.0000	4.3400	(25.00)	0.00	0.4181	(0.0244)	0.0000	1	0.3936	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(1,836)	1.7900	(3,240.54)	(3,286.44)	0.0000	4.3400	(25.00)	0.00	0.3853	(0.0225)	0.0000	1	0.3628	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(5,183)	1.7900	(9,147.99)	(9,277.57)	0.0000	4.3400	(25.00)	0.00	1.0877	(0.0635)	0.0000	1	1.0242	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(3,867)	1.7900	(6,825.25)	(6,921.93)	0.0000	4.3400	(25.00)	0.00	0.8116	(0.0474)	0.0000	1	0.7641	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(6,814)	1.7900	(12,026.71)	(12,197.06)	0.0000	4.3400	(25.00)	0.00	1.4300	(0.0835)	0.0000	1	1.3465	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(482)	1.7900	(850.73)	(862.78)	0.0000	4.3400	(25.00)	0.00	0.1012	(0.0059)	0.0000	1	0.0952	02/04/2025
DEG.AX	01/06/2025	SDB3262936512	0	(1,359)	1.7900	(2,398.64)	(2,432.61)	0.0000	4.3400	(25.00)	0.00	0.2852	(0.0167)	0.0000	1	0.2685	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(6,419)	1.7650	(11,329.53)	(11,329.53)	0.0000	4.3400	(25.00)	0.00	4.0414	(0.2328)	0.0000	3	3.8086	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(1,992)	1.7650	(3,515.88)	(3,515.88)	0.0000	4.3400	(25.00)	0.00	1.2542	(0.0722)	0.0000	3	1.1819	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(1,836)	1.7650	(3,240.54)	(3,240.54)	0.0000	4.3400	(25.00)	0.00	1.1559	(0.0666)	0.0000	3	1.0894	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(5,183)	1.7650	(9,147.99)	(9,147.99)	0.0000	4.3400	(25.00)	0.00	3.2632	(0.1880)	0.0000	3	3.0752	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(3,867)	1.7650	(6,825.25)	(6,825.25)	0.0000	4.3400	(25.00)	0.00	2.4347	(0.1402)	0.0000	3	2.2944	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(6,814)	1.7650	(12,026.71)	(12,026.71)	0.0000	4.3400	(25.00)	0.00	4.2901	(0.2471)	0.0000	3	4.0430	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(482)	1.7650	(850.73)	(850.73)	0.0000	4.3400	(25.00)	0.00	0.3035	(0.0175)	0.0000	3	0.2860	02/04/2025
DEG.AX	01/03/2025	SDB3262936512	0	(1,359)	1.7650	(2,398.64)	(2,398.64)	0.0000	4.3400	(25.00)	0.00	0.8556	(0.0493)	0.0000	3	0.8063	02/04/2025
TOTAL DE GREY MINING LTD CMN ORDINARY FULLY PAID												86.6777	(5.2606)	0.0000		81.4171	
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID																	
DMP.AX	01/17/2025	SDB3265057956	0	(20)	29.4700	(580.74)	(589.40)	0.0000	4.3373	(25.00)	0.00	0.0690	(0.0040)	0.0000	1	0.0650	02/04/2025
DMP.AX	01/17/2025	SDB3265057956	0	(126)	29.4700	(3,715.84)	(3,713.22)	0.0000	4.3373	(25.00)	0.00	0.4415	(0.0254)	0.0000	1	0.4161	02/04/2025
DMP.AX	01/17/2025	SDB3265057956	0	(237)	29.4700	(6,948.24)	(6,984.39)	0.0000	4.3373	(25.00)	0.00	0.8257	(0.0478)	0.0000	1	0.7778	02/04/2025
DMP.AX	01/16/2025	SDB3265057956	0	(20)	29.3200	(580.74)	(586.40)	0.0000	4.3400	(25.00)	0.00	0.0691	(0.0040)	0.0000	1	0.0650	02/04/2025
DMP.AX	01/16/2025	SDB3265057956	0	(126)	29.3200	(3,715.84)	(3,694.32)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0253)	0.0000	1	0.4165	02/04/2025
DMP.AX	01/16/2025	SDB3265057956	0	(237)	29.3200	(6,948.24)	(6,948.84)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0476)	0.0000	1	0.7786	02/04/2025
DMP.AX	01/15/2025	SDB3265057956	0	(126)	28.7500	(3,715.84)	(3,622.50)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0248)	0.0000	1	0.4170	02/04/2025
DMP.AX	01/15/2025	SDB3265057956	0	(237)	28.7500	(6,948.24)	(6,813.75)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0467)	0.0000	1	0.7795	02/04/2025
DMP.AX	01/14/2025	SDB3265057956	0	(126)	29.0300	(3,715.84)	(3,657.78)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0251)	0.0000	1	0.4168	02/04/2025
DMP.AX	01/14/2025	SDB3265057956	0	(237)	29.0300	(6,948.24)	(6,880.11)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0471)	0.0000	1	0.7790	02/04/2025
DMP.AX	01/13/2025	SDB3265057956	0	(126)	29.3700	(3,715.84)	(3,700.62)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0253)	0.0000	1	0.4165	02/04/2025
DMP.AX	01/13/2025	SDB3265057956	0	(237)	29.3700	(6,948.24)	(6,960.69)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0477)	0.0000	1	0.7785	02/04/2025
DMP.AX	01/10/2025	SDB3265057956	0	(126)	29.8400	(3,715.84)	(3,759.84)	0.0000	4.3400	(25.00)	0.00	1.3255	(0.0773)	0.0000	3	1.2482	02/04/2025
DMP.AX	01/10/2025	SDB3265057956	0	(237)	29.8400	(6,948.24)	(7,072.08)	0.0000	4.3400	(25.00)	0.00	2.4785	(0.1453)	0.0000	3	2.3332	02/04/2025
DMP.AX	01/10/2025	SDB3265057956	0	(31)	29.8400	(908.84)	(925.04)	0.0000	4.3400	(25.00)	0.00	0.3242	(0.0190)	0.0000	3	0.3052	02/04/2025
DMP.AX	01/09/2025	SDB3265057956	0	(126)	29.4700	(3,715.84)	(3,713.22)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0254)	0.0000	1	0.4164	02/04/2025
DMP.AX	01/09/2025	SDB3265057956	0	(237)	29.4700	(6,948.24)	(6,984.39)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0478)	0.0000	1	0.7783	02/04/2025
DMP.AX	01/09/2025	SDB3265057956	0	(85)	29.4700	(2,491.98)	(2,504.95)	0.0000	4.3400	(25.00)	0.00	0.2963	(0.0172)	0.0000	1	0.2791	02/04/2025
DMP.AX	01/08/2025	SDB3265057956	0	(126)	29.3500	(3,715.84)	(3,698.10)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0253)	0.0000	1	0.4165	02/04/2025
DMP.AX	01/08/2025	SDB3265057956	0	(237)	29.3500	(6,948.24)	(6,955.95)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0476)	0.0000	1	0.7785	02/04/2025
DMP.AX	01/08/2025	SDB3265057956	0	(85)	29.3500	(2,491.98)	(2,494.75)	0.0000	4.3400	(25.00)	0.00	0.2963	(0.0171)	0.0000	1	0.2792	02/04/2025
DMP.AX	01/07/2025	SDB3265057956	0	(126)	29.4300	(3,715.84)	(3,708.18)	0.0000	4.3400	(25.00)	0.00	0.4418	(0.0254)	0.0000	1	0.4164	02/04/2025
DMP.AX	01/07/2025	SDB3265057956	0	(237)	29.4300	(6,948.24)	(6,974.91)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0478)	0.0000	1	0.7784	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
DMP.AX	01/07/2025	SDB3265057956	0	(85)	29.4300	(2,491.98)	(2,501.55)	0.0000	4.3400	(25.00)	0.00	0.2963	(0.0171)	0.0000	1	0.2792	02/04/2025
DMP.AX	01/06/2025	SDB3265057956	0	(237)	29.3175	(6,948.24)	(6,948.24)	0.0000	4.3400	(25.00)	0.00	0.8262	(0.0476)	0.0000	1	0.7786	02/04/2025
DMP.AX	01/06/2025	SDB3265057956	0	(85)	29.3175	(2,491.98)	(2,491.98)	0.0000	4.3400	(25.00)	0.00	0.2963	(0.0171)	0.0000	1	0.2792	02/04/2025
TOTAL DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID												16.4209	(0.9479)	0.0000		15.4729	
DRONESHIELD LTD CMN ORDINARY FULLY PAID																	
DRO.AX	01/17/2025	SDB3262115436	0	(2,242)	0.6800	(1,610.21)	(1,524.56)	0.0000	4.3373	(1,400.73)	0.00	0.1913	(0.5851)	0.0000	1	(0.3937)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(6,786)	0.6800	(5,222.84)	(4,614.48)	0.0000	4.3373	(1,400.73)	0.00	0.6206	(1.7709)	0.0000	1	(1.1502)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(2,042)	0.6800	(1,628.46)	(1,388.56)	0.0000	4.3373	(1,400.73)	0.00	0.1935	(0.5329)	0.0000	1	(0.3394)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(1,193)	0.6800	(959.96)	(811.24)	0.0000	4.3373	(1,400.73)	0.00	0.1141	(0.3113)	0.0000	1	(0.1973)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(3,186)	0.6800	(2,404.91)	(2,166.48)	0.0000	4.3373	(1,400.73)	0.00	0.2858	(0.8314)	0.0000	1	(0.5456)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(9,449)	0.6800	(7,269.79)	(6,425.32)	0.0000	4.3373	(1,400.73)	0.00	0.8639	(2.4658)	0.0000	1	(1.6019)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(14,272)	0.6800	(10,820.39)	(9,704.96)	0.0000	4.3373	(1,400.73)	0.00	1.2858	(3.7244)	0.0000	1	(2.4386)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(20,467)	0.6800	(15,044.29)	(13,917.56)	0.0000	4.3373	(1,400.73)	0.00	1.7877	(5.3410)	0.0000	1	(3.5533)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(10,306)	0.6800	(7,884.09)	(7,008.08)	0.0000	4.3373	(1,400.73)	0.00	0.9369	(2.6894)	0.0000	1	(1.7526)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(10,103)	0.6800	(7,728.80)	(6,870.04)	0.0000	4.3373	(1,400.73)	0.00	0.9184	(2.6365)	0.0000	1	(1.7181)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(335)	0.6800	(256.27)	(227.80)	0.0000	4.3373	(1,400.73)	0.00	0.0305	(0.0874)	0.0000	1	(0.0570)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(22,883)	0.6800	(17,505.49)	(15,560.44)	0.0000	4.3373	(1,400.73)	0.00	2.0802	(5.9715)	0.0000	1	(3.8913)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(33,444)	0.6800	(25,584.66)	(22,741.92)	0.0000	4.3373	(1,400.73)	0.00	3.0402	(8.7275)	0.0000	1	(5.6873)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(17,197)	0.6800	(13,155.70)	(11,693.96)	0.0000	4.3373	(1,400.73)	0.00	1.5633	(4.4877)	0.0000	1	(2.9244)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(23,980)	0.6800	(18,344.70)	(16,306.40)	0.0000	4.3373	(1,400.73)	0.00	2.1799	(6.2578)	0.0000	1	(4.0779)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(3,661)	0.6800	(2,800.66)	(2,489.48)	0.0000	4.3373	(1,400.73)	0.00	0.3328	(0.9554)	0.0000	1	(0.6226)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(1,093)	0.6800	(836.14)	(743.24)	0.0000	4.3373	(1,400.73)	0.00	0.0994	(0.2852)	0.0000	1	(0.1859)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(883)	0.6800	(675.50)	(600.44)	0.0000	4.3373	(1,400.73)	0.00	0.0803	(0.2304)	0.0000	1	(0.1502)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(12,214)	0.6800	(9,343.71)	(8,305.52)	0.0000	4.3373	(1,400.73)	0.00	1.1103	(3.1873)	0.0000	1	(2.0770)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(10,645)	0.6800	(8,143.43)	(7,238.60)	0.0000	4.3373	(1,400.73)	0.00	0.9677	(2.7779)	0.0000	1	(1.8102)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(1,751)	0.6800	(1,339.52)	(1,190.68)	0.0000	4.3373	(1,400.73)	0.00	0.1592	(0.4569)	0.0000	1	(0.2978)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(1,973)	0.6800	(1,509.35)	(1,341.64)	0.0000	4.3373	(1,400.73)	0.00	0.1794	(0.5149)	0.0000	1	(0.3355)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(3,110)	0.6800	(2,379.15)	(2,114.80)	0.0000	4.3373	(1,400.73)	0.00	0.2827	(0.8116)	0.0000	1	(0.5289)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(16,839)	0.6800	(12,881.84)	(11,450.52)	0.0000	4.3373	(1,400.73)	0.00	1.5307	(4.3943)	0.0000	1	(2.8635)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(2,580)	0.6800	(1,973.70)	(1,754.40)	0.0000	4.3373	(1,400.73)	0.00	0.2345	(0.6733)	0.0000	1	(0.4387)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(7,792)	0.6800	(5,960.88)	(5,298.56)	0.0000	4.3373	(1,400.73)	0.00	0.7083	(2.0334)	0.0000	1	(1.3251)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(7,297)	0.6800	(5,582.20)	(4,961.96)	0.0000	4.3373	(1,400.73)	0.00	0.6633	(1.9042)	0.0000	1	(1.2409)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(8,685)	0.6800	(6,644.03)	(5,905.80)	0.0000	4.3373	(1,400.73)	0.00	0.7895	(2.2664)	0.0000	1	(1.4769)	02/04/2025
DRO.AX	01/17/2025	SDB3262115436	0	(6,104)	0.6800	(4,669.56)	(4,150.72)	0.0000	4.3373	(1,400.73)	0.00	0.5549	(1.5929)	0.0000	1	(1.0380)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(2,242)	0.7150	(1,610.21)	(1,603.03)	0.0000	4.3400	(1,400.73)	0.00	0.1915	(0.6152)	0.0000	1	(0.4237)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(6,786)	0.7150	(5,222.84)	(4,851.99)	0.0000	4.3400	(1,400.73)	0.00	0.6210	(1.8620)	0.0000	1	(1.2410)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(2,042)	0.7150	(1,628.46)	(1,460.03)	0.0000	4.3400	(1,400.73)	0.00	0.1936	(0.5603)	0.0000	1	(0.3667)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(1,193)	0.7150	(959.96)	(853.00)	0.0000	4.3400	(1,400.73)	0.00	0.1141	(0.3273)	0.0000	1	(0.2132)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(3,186)	0.7150	(2,404.91)	(2,277.99)	0.0000	4.3400	(1,400.73)	0.00	0.2860	(0.8742)	0.0000	1	(0.5883)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(9,449)	0.7150	(7,269.79)	(6,756.03)	0.0000	4.3400	(1,400.73)	0.00	0.8644	(2.5927)	0.0000	1	(1.7283)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(14,272)	0.7150	(10,820.39)	(10,204.48)	0.0000	4.3400	(1,400.73)	0.00	1.2866	(3.9161)	0.0000	1	(2.6295)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(20,467)	0.7150	(15,044.29)	(14,633.90)	0.0000	4.3400	(1,400.73)	0.00	1.7888	(5.6159)	0.0000	1	(3.8271)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(10,306)	0.7150	(7,884.09)	(7,368.79)	0.0000	4.3400	(1,400.73)	0.00	0.9375	(2.8279)	0.0000	1	(1.8904)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(10,103)	0.7150	(7,728.80)	(7,223.65)	0.0000	4.3400	(1,400.73)	0.00	0.9190	(2.7722)	0.0000	1	(1.8532)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(335)	0.7150	(256.27)	(239.53)	0.0000	4.3400	(1,400.73)	0.00	0.0305	(0.0919)	0.0000	1	(0.0614)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(22,883)	0.7150	(17,505.49)	(16,361.34)	0.0000	4.3400	(1,400.73)	0.00	2.0815	(6.2789)	0.0000	1	(4.1974)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(33,444)	0.7150	(25,584.66)	(23,912.46)	0.0000	4.3400	(1,400.73)	0.00	3.0421	(9.1767)	0.0000	1	(6.1346)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(17,197)	0.7150	(13,155.70)	(12,295.85)	0.0000	4.3400	(1,400.73)	0.00	1.5643	(4.7187)	0.0000	1	(3.1544)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(23,980)	0.7150	(18,344.70)	(17,145.70)	0.0000	4.3400	(1,400.73)	0.00	2.1813	(6.5799)	0.0000	1	(4.3986)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(3,661)	0.7150	(2,800.66)	(2,617.61)	0.0000	4.3400	(1,400.73)	0.00	0.3330	(1.0045)	0.0000	1	(0.6715)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(1,093)	0.7150	(836.14)	(781.50)	0.0000	4.3400	(1,400.73)	0.00	0.0994	(0.2999)	0.0000	1	(0.2005)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(883)	0.7150	(675.50)	(631.35)	0.0000	4.3400	(1,400.73)	0.00	0.0803	(0.2423)	0.0000	1	(0.1620)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DRONESHIELD LTD CMN ORDINARY FULLY PAID (Cont.)																	
DRO.AX	01/16/2025	SDB3262115436	0	(12,214)	0.7150	(9,343.71)	(8,733.01)	0.0000	4.3400	(1,400.73)	0.00	1.1110	(3.3514)	0.0000	1	(2.2404)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(10,645)	0.7150	(8,143.43)	(7,611.17)	0.0000	4.3400	(1,400.73)	0.00	0.9683	(2.9209)	0.0000	1	(1.9526)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(1,751)	0.7150	(1,339.52)	(1,251.96)	0.0000	4.3400	(1,400.73)	0.00	0.1593	(0.4805)	0.0000	1	(0.3212)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(1,973)	0.7150	(1,509.35)	(1,410.69)	0.0000	4.3400	(1,400.73)	0.00	0.1795	(0.5414)	0.0000	1	(0.3619)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(3,110)	0.7150	(2,379.15)	(2,223.65)	0.0000	4.3400	(1,400.73)	0.00	0.2829	(0.8534)	0.0000	1	(0.5705)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(16,839)	0.7150	(12,881.84)	(12,039.89)	0.0000	4.3400	(1,400.73)	0.00	1.5317	(4.6205)	0.0000	1	(3.0888)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(2,580)	0.7150	(1,973.70)	(1,844.70)	0.0000	4.3400	(1,400.73)	0.00	0.2347	(0.7079)	0.0000	1	(0.4732)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(7,792)	0.7150	(5,960.88)	(5,571.28)	0.0000	4.3400	(1,400.73)	0.00	0.7088	(2.1380)	0.0000	1	(1.4293)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(7,297)	0.7150	(5,582.20)	(5,217.35)	0.0000	4.3400	(1,400.73)	0.00	0.6637	(2.0022)	0.0000	1	(1.3385)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(8,685)	0.7150	(6,644.03)	(6,209.77)	0.0000	4.3400	(1,400.73)	0.00	0.7900	(2.3831)	0.0000	1	(1.5931)	02/04/2025
DRO.AX	01/16/2025	SDB3262115436	0	(6,104)	0.7150	(4,669.56)	(4,364.36)	0.0000	4.3400	(1,400.73)	0.00	0.5552	(1.6749)	0.0000	1	(1.1196)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(6,786)	0.7400	(5,222.84)	(5,021.64)	0.0000	4.3400	(1,403.11)	0.00	0.6210	(1.9304)	0.0000	1	(1.3094)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(2,042)	0.7400	(1,628.46)	(1,511.08)	0.0000	4.3400	(1,403.11)	0.00	0.1936	(0.5809)	0.0000	1	(0.3872)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(1,193)	0.7400	(959.96)	(882.82)	0.0000	4.3400	(1,403.11)	0.00	0.1141	(0.3394)	0.0000	1	(0.2252)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(3,186)	0.7400	(2,404.91)	(2,357.64)	0.0000	4.3400	(1,403.11)	0.00	0.2860	(0.9063)	0.0000	1	(0.6204)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(9,449)	0.7400	(7,269.79)	(6,992.26)	0.0000	4.3400	(1,403.11)	0.00	0.8644	(2.6879)	0.0000	1	(1.8235)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(14,272)	0.7400	(10,820.39)	(10,561.28)	0.0000	4.3400	(1,403.11)	0.00	1.2866	(4.0599)	0.0000	1	(2.7733)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(20,467)	0.7400	(15,044.29)	(15,145.58)	0.0000	4.3400	(1,403.11)	0.00	1.7888	(5.8222)	0.0000	1	(4.0333)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(10,306)	0.7400	(7,884.09)	(7,626.44)	0.0000	4.3400	(1,403.11)	0.00	0.9375	(2.9317)	0.0000	1	(1.9943)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(10,103)	0.7400	(7,728.80)	(7,476.22)	0.0000	4.3400	(1,403.11)	0.00	0.9190	(2.8740)	0.0000	1	(1.9550)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(335)	0.7400	(256.27)	(247.90)	0.0000	4.3400	(1,403.11)	0.00	0.0305	(0.0953)	0.0000	1	(0.0648)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(22,883)	0.7400	(17,505.49)	(16,933.42)	0.0000	4.3400	(1,403.11)	0.00	2.0815	(6.5094)	0.0000	1	(4.4280)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(33,444)	0.7400	(25,584.66)	(24,748.56)	0.0000	4.3400	(1,403.11)	0.00	3.0421	(9.5137)	0.0000	1	(6.4715)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(17,197)	0.7400	(13,155.70)	(12,725.78)	0.0000	4.3400	(1,403.11)	0.00	1.5643	(4.8920)	0.0000	1	(3.3277)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(23,980)	0.7400	(18,344.70)	(17,745.20)	0.0000	4.3400	(1,403.11)	0.00	2.1813	(6.8215)	0.0000	1	(4.6402)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(3,661)	0.7400	(2,800.66)	(2,709.14)	0.0000	4.3400	(1,403.11)	0.00	0.3330	(1.0414)	0.0000	1	(0.7084)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(1,093)	0.7400	(836.14)	(808.82)	0.0000	4.3400	(1,403.11)	0.00	0.0994	(0.3109)	0.0000	1	(0.2115)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(883)	0.7400	(675.50)	(653.42)	0.0000	4.3400	(1,403.11)	0.00	0.0803	(0.2512)	0.0000	1	(0.1709)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(12,214)	0.7400	(9,343.71)	(9,038.36)	0.0000	4.3400	(1,403.11)	0.00	1.1110	(3.4745)	0.0000	1	(2.3635)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(10,645)	0.7400	(8,143.43)	(7,877.30)	0.0000	4.3400	(1,403.11)	0.00	0.9683	(3.0281)	0.0000	1	(2.0599)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(1,751)	0.7400	(1,339.52)	(1,295.74)	0.0000	4.3400	(1,403.11)	0.00	0.1593	(0.4981)	0.0000	1	(0.3388)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(1,973)	0.7400	(1,509.35)	(1,460.02)	0.0000	4.3400	(1,403.11)	0.00	0.1795	(0.5613)	0.0000	1	(0.3818)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(3,110)	0.7400	(2,379.15)	(2,301.40)	0.0000	4.3400	(1,403.11)	0.00	0.2829	(0.8847)	0.0000	1	(0.6018)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(16,839)	0.7400	(12,881.84)	(12,460.86)	0.0000	4.3400	(1,403.11)	0.00	1.5317	(4.7901)	0.0000	1	(3.2584)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(2,580)	0.7400	(1,973.70)	(1,909.20)	0.0000	4.3400	(1,403.11)	0.00	0.2347	(0.7339)	0.0000	1	(0.4992)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(7,792)	0.7400	(5,960.88)	(5,766.08)	0.0000	4.3400	(1,403.11)	0.00	0.7088	(2.2166)	0.0000	1	(1.5078)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(7,297)	0.7400	(5,582.20)	(5,399.78)	0.0000	4.3400	(1,403.11)	0.00	0.6637	(2.0757)	0.0000	1	(1.4120)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(8,685)	0.7400	(6,644.03)	(6,426.90)	0.0000	4.3400	(1,403.11)	0.00	0.7900	(2.4706)	0.0000	1	(1.6806)	02/04/2025
DRO.AX	01/15/2025	SDB3262115436	0	(6,104)	0.7400	(4,669.56)	(4,516.96)	0.0000	4.3400	(1,403.11)	0.00	0.5552	(1.7364)	0.0000	1	(1.1811)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(6,786)	0.7650	(5,222.84)	(5,191.29)	0.0000	4.3400	(1,403.11)	0.00	0.6210	(1.9956)	0.0000	1	(1.3746)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(2,042)	0.7650	(1,628.46)	(1,562.13)	0.0000	4.3400	(1,403.11)	0.00	0.1936	(0.6005)	0.0000	1	(0.4069)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(1,193)	0.7650	(959.96)	(912.64)	0.0000	4.3400	(1,403.11)	0.00	0.1141	(0.3508)	0.0000	1	(0.2367)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(3,186)	0.7650	(2,404.91)	(2,437.29)	0.0000	4.3400	(1,403.11)	0.00	0.2860	(0.9369)	0.0000	1	(0.6510)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(9,449)	0.7650	(7,269.79)	(7,228.48)	0.0000	4.3400	(1,403.11)	0.00	0.8644	(2.7787)	0.0000	1	(1.9143)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(14,272)	0.7650	(10,820.39)	(10,918.08)	0.0000	4.3400	(1,403.11)	0.00	1.2866	(4.1971)	0.0000	1	(2.9105)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(20,467)	0.7650	(15,044.29)	(15,657.26)	0.0000	4.3400	(1,403.11)	0.00	1.7888	(6.0189)	0.0000	1	(4.2300)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(10,306)	0.7650	(7,884.09)	(7,884.09)	0.0000	4.3400	(1,403.11)	0.00	0.9375	(3.0307)	0.0000	1	(2.0933)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(10,103)	0.7650	(7,728.80)	(7,728.80)	0.0000	4.3400	(1,403.11)	0.00	0.9190	(2.9710)	0.0000	1	(2.0521)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(335)	0.7650	(256.27)	(256.27)	0.0000	4.3400	(1,403.11)	0.00	0.0305	(0.0985)	0.0000	1	(0.0680)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(22,883)	0.7650	(17,505.49)	(17,505.49)	0.0000	4.3400	(1,403.11)	0.00	2.0815	(6.7293)	0.0000	1	(4.6479)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(33,444)	0.7650	(25,584.66)	(25,584.66)	0.0000	4.3400	(1,403.11)	0.00	3.0421	(9.8351)	0.0000	1	(6.7930)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(17,197)	0.7650	(13,155.70)	(13,155.70)	0.0000	4.3400	(1,403.11)	0.00	1.5643	(5.0572)	0.0000	1	(3.4930)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(23,980)	0.7650	(18,344.70)	(18,344.70)	0.0000	4.3400	(1,403.11)	0.00	2.1813	(7.0519)	0.0000	1	(4.8707)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DRONESHIELD LTD CMN ORDINARY FULLY PAID (Cont.)																	
DRO.AX	01/14/2025	SDB3262115436	0	(3.661)	0.7650	(2,800.66)	(2,800.66)	0.0000	4.3400	(1,403.11)	0.00	0.3330	(1.0766)	0.0000	1	(0.7436)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(1.093)	0.7650	(836.14)	(836.14)	0.0000	4.3400	(1,403.11)	0.00	0.0994	(0.3214)	0.0000	1	(0.2220)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(883)	0.7650	(675.50)	(675.50)	0.0000	4.3400	(1,403.11)	0.00	0.0803	(0.2597)	0.0000	1	(0.1793)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(12.214)	0.7650	(9,343.71)	(9,343.71)	0.0000	4.3400	(1,403.11)	0.00	1.1110	(3.5918)	0.0000	1	(2.4808)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(10.645)	0.7650	(8,143.43)	(8,143.43)	0.0000	4.3400	(1,403.11)	0.00	0.9683	(3.1304)	0.0000	1	(2.1622)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(1.751)	0.7650	(1,339.52)	(1,339.52)	0.0000	4.3400	(1,403.11)	0.00	0.1593	(0.5149)	0.0000	1	(0.3557)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(1.973)	0.7650	(1,509.35)	(1,509.35)	0.0000	4.3400	(1,403.11)	0.00	0.1795	(0.5802)	0.0000	1	(0.4007)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(3.110)	0.7650	(2,379.15)	(2,379.15)	0.0000	4.3400	(1,403.11)	0.00	0.2829	(0.9146)	0.0000	1	(0.6317)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(16.839)	0.7650	(12,881.84)	(12,881.84)	0.0000	4.3400	(1,403.11)	0.00	1.5317	(4.9519)	0.0000	1	(3.4202)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(2.580)	0.7650	(1,973.70)	(1,973.70)	0.0000	4.3400	(1,403.11)	0.00	0.2347	(0.7587)	0.0000	1	(0.5240)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(7.792)	0.7650	(5,960.88)	(5,960.88)	0.0000	4.3400	(1,403.11)	0.00	0.7088	(2.2914)	0.0000	1	(1.5827)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(7.297)	0.7650	(5,582.20)	(5,582.20)	0.0000	4.3400	(1,403.11)	0.00	0.6637	(2.1459)	0.0000	1	(1.4821)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(8.685)	0.7650	(6,644.03)	(6,644.03)	0.0000	4.3400	(1,403.11)	0.00	0.7900	(2.5541)	0.0000	1	(1.7640)	02/04/2025
DRO.AX	01/14/2025	SDB3262115436	0	(6.104)	0.7650	(4,669.56)	(4,669.56)	0.0000	4.3400	(1,403.11)	0.00	0.5552	(1.7950)	0.0000	1	(1.2398)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(2.042)	0.7850	(1,628.46)	(1,602.97)	0.0000	4.3400	(1,412.56)	0.00	0.1936	(0.6204)	0.0000	1	(0.4267)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(1.193)	0.7850	(959.96)	(936.50)	0.0000	4.3400	(1,412.56)	0.00	0.1141	(0.3624)	0.0000	1	(0.2483)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(3.186)	0.7850	(2,404.91)	(2,501.01)	0.0000	4.3400	(1,412.56)	0.00	0.2860	(0.9679)	0.0000	1	(0.6819)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(9.449)	0.7850	(7,269.79)	(7,417.47)	0.0000	4.3400	(1,412.56)	0.00	0.8644	(2.8706)	0.0000	1	(2.0062)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(14.272)	0.7850	(10,820.39)	(11,203.52)	0.0000	4.3400	(1,412.56)	0.00	1.2866	(4.3358)	0.0000	1	(3.0492)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(20.467)	0.7850	(15,044.29)	(16,066.60)	0.0000	4.3400	(1,412.56)	0.00	1.7888	(6.2178)	0.0000	1	(4.4290)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(10.306)	0.7850	(7,884.09)	(8,090.21)	0.0000	4.3400	(1,412.56)	0.00	0.9375	(3.1309)	0.0000	1	(2.1935)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(10.103)	0.7850	(7,728.80)	(7,930.85)	0.0000	4.3400	(1,412.56)	0.00	0.9190	(3.0693)	0.0000	1	(2.1503)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(335)	0.7850	(256.27)	(262.98)	0.0000	4.3400	(1,412.56)	0.00	0.0305	(0.1018)	0.0000	1	(0.0713)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(22.883)	0.7850	(17,505.49)	(17,963.16)	0.0000	4.3400	(1,412.56)	0.00	2.0815	(6.9518)	0.0000	1	(4.8703)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(33,444)	0.7850	(25,584.66)	(26,253.54)	0.0000	4.3400	(1,412.56)	0.00	3.0421	(10.1602)	0.0000	1	(7.1181)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(17.197)	0.7850	(13,155.70)	(13,499.65)	0.0000	4.3400	(1,412.56)	0.00	1.5643	(5.2244)	0.0000	1	(3.6601)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(23,980)	0.7850	(18,344.70)	(18,824.30)	0.0000	4.3400	(1,412.56)	0.00	2.1813	(7.2851)	0.0000	1	(5.1038)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(3.661)	0.7850	(2,800.66)	(2,873.89)	0.0000	4.3400	(1,412.56)	0.00	0.3330	(1.1122)	0.0000	1	(0.7792)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(1.093)	0.7850	(836.14)	(858.00)	0.0000	4.3400	(1,412.56)	0.00	0.0994	(0.3321)	0.0000	1	(0.2326)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(883)	0.7850	(675.50)	(693.15)	0.0000	4.3400	(1,412.56)	0.00	0.0803	(0.2683)	0.0000	1	(0.1879)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(12.214)	0.7850	(9,343.71)	(9,587.99)	0.0000	4.3400	(1,412.56)	0.00	1.1110	(3.7106)	0.0000	1	(2.5996)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(10.645)	0.7850	(8,143.43)	(8,356.33)	0.0000	4.3400	(1,412.56)	0.00	0.9683	(3.2339)	0.0000	1	(2.2656)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(1.751)	0.7850	(1,339.52)	(1,374.54)	0.0000	4.3400	(1,412.56)	0.00	0.1593	(0.5319)	0.0000	1	(0.3727)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(1.973)	0.7850	(1,509.35)	(1,548.81)	0.0000	4.3400	(1,412.56)	0.00	0.1795	(0.5994)	0.0000	1	(0.4199)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(3.110)	0.7850	(2,379.15)	(2,441.35)	0.0000	4.3400	(1,412.56)	0.00	0.2829	(0.9448)	0.0000	1	(0.6619)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(16.839)	0.7850	(12,881.84)	(13,218.61)	0.0000	4.3400	(1,412.56)	0.00	1.5317	(5.1156)	0.0000	1	(3.5839)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(2.580)	0.7850	(1,973.70)	(2,025.30)	0.0000	4.3400	(1,412.56)	0.00	0.2347	(0.7838)	0.0000	1	(0.5491)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(7.792)	0.7850	(5,960.88)	(6,116.72)	0.0000	4.3400	(1,412.56)	0.00	0.7088	(2.3672)	0.0000	1	(1.6584)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(7.297)	0.7850	(5,582.20)	(5,728.15)	0.0000	4.3400	(1,412.56)	0.00	0.6637	(2.2168)	0.0000	1	(1.5531)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(8.685)	0.7850	(6,644.03)	(6,817.73)	0.0000	4.3400	(1,412.56)	0.00	0.7900	(2.6385)	0.0000	1	(1.8485)	02/04/2025
DRO.AX	01/13/2025	SDB3262115436	0	(6.104)	0.7850	(4,669.56)	(4,791.64)	0.0000	4.3400	(1,412.56)	0.00	0.5552	(1.8544)	0.0000	1	(1.2991)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(1.193)	0.8400	(959.96)	(1,002.12)	0.0000	4.3400	(1,415.91)	0.00	0.3424	(1.1662)	0.0000	3	(0.8238)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(3.186)	0.8400	(2,404.91)	(2,676.24)	0.0000	4.3400	(1,415.91)	0.00	0.8579	(3.1145)	0.0000	3	(2.2566)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(9.449)	0.8400	(7,269.79)	(7,937.16)	0.0000	4.3400	(1,415.91)	0.00	2.5932	(9.2370)	0.0000	3	(6.6437)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(14.272)	0.8400	(10,820.39)	(11,988.48)	0.0000	4.3400	(1,415.91)	0.00	3.8598	(13.9517)	0.0000	3	(10.0920)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(20.467)	0.8400	(15,044.29)	(17,192.28)	0.0000	4.3400	(1,415.91)	0.00	5.3665	(20.0077)	0.0000	3	(14.6412)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(10.306)	0.8400	(7,884.09)	(8,657.04)	0.0000	4.3400	(1,415.91)	0.00	2.8124	(10.0747)	0.0000	3	(7.2624)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(10.103)	0.8400	(7,728.80)	(8,486.52)	0.0000	4.3400	(1,415.91)	0.00	2.7570	(9.8763)	0.0000	3	(7.1193)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(335)	0.8400	(256.27)	(281.40)	0.0000	4.3400	(1,415.91)	0.00	0.0914	(0.3275)	0.0000	3	(0.2361)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(22.883)	0.8400	(17,505.49)	(19,221.72)	0.0000	4.3400	(1,415.91)	0.00	6.2444	(22.3695)	0.0000	3	(16.1251)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(33,444)	0.8400	(25,584.66)	(28,092.96)	0.0000	4.3400	(1,415.91)	0.00	9.1264	(32.6935)	0.0000	3	(23.5672)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(17.197)	0.8400	(13,155.70)	(14,445.48)	0.0000	4.3400	(1,415.91)	0.00	4.6928	(16.8111)	0.0000	3	(12.1183)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(23,980)	0.8400	(18,344.70)	(20,143.20)	0.0000	4.3400	(1,415.91)	0.00	6.5438	(23.4419)	0.0000	3	(16.8981)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DRONESHIELD LTD CMN ORDINARY FULLY PAID (Cont.)																	
DRO.AX	01/10/2025	SDB3262115436	0	(3,661)	0.8400	(2,800.66)	(3,075.24)	0.0000	4.3400	(1,415.91)	0.00	0.9990	(3.5788)	0.0000	3	(2.5798)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(1,093)	0.8400	(836.14)	(918.12)	0.0000	4.3400	(1,415.91)	0.00	0.2983	(1.0685)	0.0000	3	(0.7702)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(883)	0.8400	(675.50)	(741.72)	0.0000	4.3400	(1,415.91)	0.00	0.2410	(0.8632)	0.0000	3	(0.6222)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(12,214)	0.8400	(9,343.71)	(10,259.76)	0.0000	4.3400	(1,415.91)	0.00	3.3330	(11.9399)	0.0000	3	(8.6069)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(10,645)	0.8400	(8,143.43)	(8,941.80)	0.0000	4.3400	(1,415.91)	0.00	2.9049	(10.4061)	0.0000	3	(7.5013)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(1,751)	0.8400	(1,339.52)	(1,470.84)	0.0000	4.3400	(1,415.91)	0.00	0.4778	(1.7117)	0.0000	3	(1.2339)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(1,973)	0.8400	(1,509.35)	(1,657.32)	0.0000	4.3400	(1,415.91)	0.00	0.5384	(1.9287)	0.0000	3	(1.3903)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(3,110)	0.8400	(2,379.15)	(2,612.40)	0.0000	4.3400	(1,415.91)	0.00	0.8487	(3.0402)	0.0000	3	(2.1915)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(16,839)	0.8400	(12,881.84)	(14,144.76)	0.0000	4.3400	(1,415.91)	0.00	4.5951	(16.4611)	0.0000	3	(11.8660)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(2,580)	0.8400	(1,973.70)	(2,167.20)	0.0000	4.3400	(1,415.91)	0.00	0.7040	(2.5221)	0.0000	3	(1.8181)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(7,792)	0.8400	(5,960.88)	(6,545.28)	0.0000	4.3400	(1,415.91)	0.00	2.1263	(7.6172)	0.0000	3	(5.4908)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(7,297)	0.8400	(5,582.20)	(6,129.48)	0.0000	4.3400	(1,415.91)	0.00	1.9912	(7.1333)	0.0000	3	(5.1420)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(8,685)	0.8400	(6,644.03)	(7,295.40)	0.0000	4.3400	(1,415.91)	0.00	2.3700	(8.4901)	0.0000	3	(6.1201)	02/04/2025
DRO.AX	01/10/2025	SDB3262115436	0	(6,104)	0.8400	(4,669.56)	(5,127.36)	0.0000	4.3400	(1,415.91)	0.00	1.6657	(5.9670)	0.0000	3	(4.3013)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(3,186)	0.7600	(2,404.91)	(2,421.36)	0.0000	4.3400	(1,418.13)	0.00	0.2860	(0.9408)	0.0000	1	(0.6548)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(9,449)	0.7600	(7,269.79)	(7,181.24)	0.0000	4.3400	(1,418.13)	0.00	0.8644	(2.7901)	0.0000	1	(1.9257)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(14,272)	0.7600	(10,820.39)	(10,846.72)	0.0000	4.3400	(1,418.13)	0.00	1.2866	(4.2143)	0.0000	1	(2.9277)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(20,467)	0.7600	(15,044.29)	(15,554.92)	0.0000	4.3400	(1,418.13)	0.00	1.7888	(6.0435)	0.0000	1	(4.2547)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(10,306)	0.7600	(7,884.09)	(7,832.56)	0.0000	4.3400	(1,418.13)	0.00	0.9375	(3.0432)	0.0000	1	(2.1057)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(10,103)	0.7600	(7,728.80)	(7,678.28)	0.0000	4.3400	(1,418.13)	0.00	0.9190	(2.9832)	0.0000	1	(2.0643)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(335)	0.7600	(256.27)	(254.60)	0.0000	4.3400	(1,418.13)	0.00	0.0305	(0.0989)	0.0000	1	(0.0684)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(22,883)	0.7600	(17,505.49)	(17,391.08)	0.0000	4.3400	(1,418.13)	0.00	2.0815	(6.7569)	0.0000	1	(4.6755)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(33,444)	0.7600	(25,584.66)	(25,417.44)	0.0000	4.3400	(1,418.13)	0.00	3.0421	(9.8754)	0.0000	1	(6.8333)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(17,197)	0.7600	(13,155.70)	(13,069.72)	0.0000	4.3400	(1,418.13)	0.00	1.5643	(5.0780)	0.0000	1	(3.5137)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(23,980)	0.7600	(18,344.70)	(18,224.80)	0.0000	4.3400	(1,418.13)	0.00	2.1813	(7.0809)	0.0000	1	(4.8996)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(3,661)	0.7600	(2,800.66)	(2,782.36)	0.0000	4.3400	(1,418.13)	0.00	0.3330	(1.0810)	0.0000	1	(0.7480)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(1,093)	0.7600	(836.14)	(830.68)	0.0000	4.3400	(1,418.13)	0.00	0.0994	(0.3227)	0.0000	1	(0.2233)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(883)	0.7600	(675.50)	(671.08)	0.0000	4.3400	(1,418.13)	0.00	0.0803	(0.2607)	0.0000	1	(0.1804)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(12,214)	0.7600	(9,343.71)	(9,282.64)	0.0000	4.3400	(1,418.13)	0.00	1.1110	(3.6066)	0.0000	1	(2.4956)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(10,645)	0.7600	(8,143.43)	(8,090.20)	0.0000	4.3400	(1,418.13)	0.00	0.9683	(3.1433)	0.0000	1	(2.1750)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(1,751)	0.7600	(1,339.52)	(1,330.76)	0.0000	4.3400	(1,418.13)	0.00	0.1593	(0.5170)	0.0000	1	(0.3578)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(1,973)	0.7600	(1,509.35)	(1,499.48)	0.0000	4.3400	(1,418.13)	0.00	0.1795	(0.5826)	0.0000	1	(0.4031)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(3,110)	0.7600	(2,379.15)	(2,363.60)	0.0000	4.3400	(1,418.13)	0.00	0.2829	(0.9183)	0.0000	1	(0.6354)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(16,839)	0.7600	(12,881.84)	(12,797.64)	0.0000	4.3400	(1,418.13)	0.00	1.5317	(4.9723)	0.0000	1	(3.4406)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(2,580)	0.7600	(1,973.70)	(1,960.80)	0.0000	4.3400	(1,418.13)	0.00	0.2347	(0.7618)	0.0000	1	(0.5271)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(7,792)	0.7600	(5,960.88)	(5,921.92)	0.0000	4.3400	(1,418.13)	0.00	0.7088	(2.3008)	0.0000	1	(1.5921)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(7,297)	0.7600	(5,582.20)	(5,545.72)	0.0000	4.3400	(1,418.13)	0.00	0.6637	(2.1547)	0.0000	1	(1.4909)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(8,685)	0.7600	(6,644.03)	(6,600.60)	0.0000	4.3400	(1,418.13)	0.00	0.7900	(2.5645)	0.0000	1	(1.7745)	02/04/2025
DRO.AX	01/09/2025	SDB3262115436	0	(6,104)	0.7600	(4,669.56)	(4,639.04)	0.0000	4.3400	(1,418.13)	0.00	0.5552	(1.8024)	0.0000	1	(1.2472)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(9,449)	0.7350	(7,269.79)	(6,945.02)	0.0000	4.3400	(1,426.10)	0.00	0.8644	(2.7135)	0.0000	1	(1.8491)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(14,272)	0.7350	(10,820.39)	(10,489.92)	0.0000	4.3400	(1,426.10)	0.00	1.2866	(4.0986)	0.0000	1	(2.8120)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(20,467)	0.7350	(15,044.29)	(15,043.24)	0.0000	4.3400	(1,426.10)	0.00	1.7888	(5.8776)	0.0000	1	(4.0888)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(10,306)	0.7350	(7,884.09)	(7,574.91)	0.0000	4.3400	(1,426.10)	0.00	0.9375	(2.9596)	0.0000	1	(2.0222)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(10,103)	0.7350	(7,728.80)	(7,425.70)	0.0000	4.3400	(1,426.10)	0.00	0.9190	(2.9013)	0.0000	1	(1.9823)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(335)	0.7350	(256.27)	(246.22)	0.0000	4.3400	(1,426.10)	0.00	0.0305	(0.0962)	0.0000	1	(0.0657)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(22,883)	0.7350	(17,505.49)	(16,819.01)	0.0000	4.3400	(1,426.10)	0.00	2.0815	(6.5714)	0.0000	1	(4.4899)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(33,444)	0.7350	(25,584.66)	(24,581.34)	0.0000	4.3400	(1,426.10)	0.00	3.0421	(9.6043)	0.0000	1	(6.5621)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(17,197)	0.7350	(13,155.70)	(12,639.80)	0.0000	4.3400	(1,426.10)	0.00	1.5643	(4.9385)	0.0000	1	(3.3743)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(23,980)	0.7350	(18,344.70)	(17,625.30)	0.0000	4.3400	(1,426.10)	0.00	2.1813	(6.8864)	0.0000	1	(4.7052)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(3,661)	0.7350	(2,800.66)	(2,690.84)	0.0000	4.3400	(1,426.10)	0.00	0.3330	(1.0513)	0.0000	1	(0.7183)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(1,093)	0.7350	(836.14)	(803.36)	0.0000	4.3400	(1,426.10)	0.00	0.0994	(0.3139)	0.0000	1	(0.2145)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(883)	0.7350	(675.50)	(649.00)	0.0000	4.3400	(1,426.10)	0.00	0.0803	(0.2536)	0.0000	1	(0.1733)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(12,214)	0.7350	(9,343.71)	(8,977.29)	0.0000	4.3400	(1,426.10)	0.00	1.1110	(3.5075)	0.0000	1	(2.3965)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DRONESHIELD LTD CMN ORDINARY FULLY PAID (Cont.)																	
DRO.AX	01/08/2025	SDB3262115436	0	(10.645)	0.7350	(8,143.43)	(7,824.07)	0.0000	4.3400	(1,426.10)	0.00	0.9683	(3.0570)	0.0000	1	(2.0887)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(1.751)	0.7350	(1,339.52)	(1,286.98)	0.0000	4.3400	(1,426.10)	0.00	0.1593	(0.5028)	0.0000	1	(0.3436)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(1.973)	0.7350	(1,509.35)	(1,450.15)	0.0000	4.3400	(1,426.10)	0.00	0.1795	(0.5666)	0.0000	1	(0.3871)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(3.110)	0.7350	(2,379.15)	(2,285.85)	0.0000	4.3400	(1,426.10)	0.00	0.2829	(0.8931)	0.0000	1	(0.6102)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(16.839)	0.7350	(12,881.84)	(12,376.66)	0.0000	4.3400	(1,426.10)	0.00	1.5317	(4.8357)	0.0000	1	(3.3040)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(2.580)	0.7350	(1,973.70)	(1,896.30)	0.0000	4.3400	(1,426.10)	0.00	0.2347	(0.7409)	0.0000	1	(0.5062)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(7.792)	0.7350	(5,960.88)	(5,727.12)	0.0000	4.3400	(1,426.10)	0.00	0.7088	(2.2377)	0.0000	1	(1.5289)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(7.297)	0.7350	(5,582.20)	(5,363.30)	0.0000	4.3400	(1,426.10)	0.00	0.6637	(2.0955)	0.0000	1	(1.4318)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(8.685)	0.7350	(6,644.03)	(6,383.47)	0.0000	4.3400	(1,426.10)	0.00	0.7900	(2.4941)	0.0000	1	(1.7041)	02/04/2025
DRO.AX	01/08/2025	SDB3262115436	0	(6.104)	0.7350	(4,669.56)	(4,486.44)	0.0000	4.3400	(1,426.10)	0.00	0.5552	(1.7529)	0.0000	1	(1.1977)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(14.272)	0.7600	(10,820.39)	(10,846.72)	0.0000	4.3400	(1,444.04)	0.00	1.2866	(4.2913)	0.0000	1	(3.0047)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(20.467)	0.7600	(15,044.29)	(15,554.92)	0.0000	4.3400	(1,444.04)	0.00	1.7888	(6.1540)	0.0000	1	(4.3651)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(10.306)	0.7600	(7,884.09)	(7,832.56)	0.0000	4.3400	(1,444.04)	0.00	0.9375	(3.0988)	0.0000	1	(2.1613)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(10.103)	0.7600	(7,728.80)	(7,678.28)	0.0000	4.3400	(1,444.04)	0.00	0.9190	(3.0377)	0.0000	1	(2.1188)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(335)	0.7600	(256.27)	(254.60)	0.0000	4.3400	(1,444.04)	0.00	0.0305	(0.1007)	0.0000	1	(0.0703)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(22.883)	0.7600	(17,505.49)	(17,391.08)	0.0000	4.3400	(1,444.04)	0.00	2.0815	(6.8804)	0.0000	1	(4.7989)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(33.444)	0.7600	(25,584.66)	(25,417.44)	0.0000	4.3400	(1,444.04)	0.00	3.0421	(10.0559)	0.0000	1	(7.0137)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(17.197)	0.7600	(13,155.70)	(13,069.72)	0.0000	4.3400	(1,444.04)	0.00	1.5643	(5.1707)	0.0000	1	(3.6065)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(23.980)	0.7600	(18,344.70)	(18,224.80)	0.0000	4.3400	(1,444.04)	0.00	2.1813	(7.2102)	0.0000	1	(5.0290)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(3.661)	0.7600	(2,800.66)	(2,782.36)	0.0000	4.3400	(1,444.04)	0.00	0.3330	(1.1008)	0.0000	1	(0.7678)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(1.093)	0.7600	(836.14)	(830.68)	0.0000	4.3400	(1,444.04)	0.00	0.0994	(0.3286)	0.0000	1	(0.2292)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(883)	0.7600	(675.50)	(671.08)	0.0000	4.3400	(1,444.04)	0.00	0.0803	(0.2655)	0.0000	1	(0.1852)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(12.214)	0.7600	(9,343.71)	(9,282.64)	0.0000	4.3400	(1,444.04)	0.00	1.1110	(3.6725)	0.0000	1	(2.5615)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(10.645)	0.7600	(8,143.43)	(8,090.20)	0.0000	4.3400	(1,444.04)	0.00	0.9683	(3.2007)	0.0000	1	(2.2324)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(1.751)	0.7600	(1,339.52)	(1,330.76)	0.0000	4.3400	(1,444.04)	0.00	0.1593	(0.5265)	0.0000	1	(0.3672)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(1.973)	0.7600	(1,509.35)	(1,499.48)	0.0000	4.3400	(1,444.04)	0.00	0.1795	(0.5932)	0.0000	1	(0.4138)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(3.110)	0.7600	(2,379.15)	(2,363.60)	0.0000	4.3400	(1,444.04)	0.00	0.2829	(0.9351)	0.0000	1	(0.6522)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(16.839)	0.7600	(12,881.84)	(12,797.64)	0.0000	4.3400	(1,444.04)	0.00	1.5317	(5.0631)	0.0000	1	(3.5314)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(2.580)	0.7600	(1,973.70)	(1,960.80)	0.0000	4.3400	(1,444.04)	0.00	0.2347	(0.7757)	0.0000	1	(0.5411)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(7.792)	0.7600	(5,960.88)	(5,921.92)	0.0000	4.3400	(1,444.04)	0.00	0.7088	(2.3429)	0.0000	1	(1.6341)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(7.297)	0.7600	(5,582.20)	(5,545.72)	0.0000	4.3400	(1,444.04)	0.00	0.6637	(2.1940)	0.0000	1	(1.5303)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(8.685)	0.7600	(6,644.03)	(6,600.60)	0.0000	4.3400	(1,444.04)	0.00	0.7900	(2.6114)	0.0000	1	(1.8214)	02/04/2025
DRO.AX	01/07/2025	SDB3262115436	0	(6.104)	0.7600	(4,669.56)	(4,639.04)	0.0000	4.3400	(1,444.04)	0.00	0.5552	(1.8353)	0.0000	1	(1.2801)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(20.467)	0.7450	(15,044.29)	(15,247.91)	0.0000	4.3400	(1,477.21)	0.00	1.7888	(6.1711)	0.0000	1	(4.3822)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(10.306)	0.7450	(7,884.09)	(7,677.97)	0.0000	4.3400	(1,477.21)	0.00	0.9375	(3.1074)	0.0000	1	(2.1699)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(10.103)	0.7450	(7,728.80)	(7,526.73)	0.0000	4.3400	(1,477.21)	0.00	0.9190	(3.0462)	0.0000	1	(2.1272)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(335)	0.7450	(256.27)	(249.57)	0.0000	4.3400	(1,477.21)	0.00	0.0305	(0.1010)	0.0000	1	(0.0705)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(22.883)	0.7450	(17,505.49)	(17,047.83)	0.0000	4.3400	(1,477.21)	0.00	2.0815	(6.8995)	0.0000	1	(4.8180)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(33.444)	0.7450	(25,584.66)	(24,915.78)	0.0000	4.3400	(1,477.21)	0.00	3.0421	(10.0838)	0.0000	1	(7.0417)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(17.197)	0.7450	(13,155.70)	(12,811.76)	0.0000	4.3400	(1,477.21)	0.00	1.5643	(5.1851)	0.0000	1	(3.6208)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(23.980)	0.7450	(18,344.70)	(17,865.10)	0.0000	4.3400	(1,477.21)	0.00	2.1813	(7.2303)	0.0000	1	(5.0490)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(3.661)	0.7450	(2,800.66)	(2,727.45)	0.0000	4.3400	(1,477.21)	0.00	0.3330	(1.1038)	0.0000	1	(0.7708)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(1.093)	0.7450	(836.14)	(814.28)	0.0000	4.3400	(1,477.21)	0.00	0.0994	(0.3296)	0.0000	1	(0.2301)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(883)	0.7450	(675.50)	(657.84)	0.0000	4.3400	(1,477.21)	0.00	0.0803	(0.2662)	0.0000	1	(0.1859)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(12.214)	0.7450	(9,343.71)	(9,099.43)	0.0000	4.3400	(1,477.21)	0.00	1.1110	(3.6827)	0.0000	1	(2.5717)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(10.645)	0.7450	(8,143.43)	(7,930.52)	0.0000	4.3400	(1,477.21)	0.00	0.9683	(3.2096)	0.0000	1	(2.2413)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(1.751)	0.7450	(1,339.52)	(1,304.49)	0.0000	4.3400	(1,477.21)	0.00	0.1593	(0.5279)	0.0000	1	(0.3687)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(1.973)	0.7450	(1,509.35)	(1,469.88)	0.0000	4.3400	(1,477.21)	0.00	0.1795	(0.5949)	0.0000	1	(0.4154)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(3.110)	0.7450	(2,379.15)	(2,316.95)	0.0000	4.3400	(1,477.21)	0.00	0.2829	(0.9377)	0.0000	1	(0.6548)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(16.839)	0.7450	(12,881.84)	(12,545.06)	0.0000	4.3400	(1,477.21)	0.00	1.5317	(5.0772)	0.0000	1	(3.5455)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(2.580)	0.7450	(1,973.70)	(1,922.10)	0.0000	4.3400	(1,477.21)	0.00	0.2347	(0.7779)	0.0000	1	(0.5432)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(7.792)	0.7450	(5,960.88)	(5,805.04)	0.0000	4.3400	(1,477.21)	0.00	0.7088	(2.3494)	0.0000	1	(1.6406)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(7.297)	0.7450	(5,582.20)	(5,436.27)	0.0000	4.3400	(1,477.21)	0.00	0.6637	(2.2001)	0.0000	1	(1.5364)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
DRONESHIELD LTD CMN ORDINARY FULLY PAID (Cont.)																	
DRO.AX	01/06/2025	SDB3262115436	0	(8,685)	0.7450	(6,644.03)	(6,470.32)	0.0000	4.3400	(1,477.21)	0.00	0.7900	(2.6186)	0.0000	1	(1.8286)	02/04/2025
DRO.AX	01/06/2025	SDB3262115436	0	(6,104)	0.7450	(4,669.56)	(4,547.48)	0.0000	4.3400	(1,477.21)	0.00	0.5552	(1.8404)	0.0000	1	(1.2852)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(10,306)	0.7650	(7,884.09)	(7,884.09)	0.0000	4.3400	(1,532.92)	0.00	2.8124	(9.9334)	0.0000	3	(7.1211)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(10,103)	0.7650	(7,728.80)	(7,728.80)	0.0000	4.3400	(1,532.92)	0.00	2.7570	(9.7378)	0.0000	3	(6.9808)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(335)	0.7650	(256.27)	(256.27)	0.0000	4.3400	(1,532.92)	0.00	0.0914	(0.3229)	0.0000	3	(0.2315)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(22,883)	0.7650	(17,505.49)	(17,505.49)	0.0000	4.3400	(1,532.92)	0.00	6.2444	(22.0558)	0.0000	3	(15.8113)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(33,444)	0.7650	(25,584.66)	(25,584.66)	0.0000	4.3400	(1,532.92)	0.00	9.1264	(32.2350)	0.0000	3	(23.1086)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(17,197)	0.7650	(13,155.70)	(13,155.70)	0.0000	4.3400	(1,532.92)	0.00	4.6928	(16.5753)	0.0000	3	(11.8825)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(23,980)	0.7650	(18,344.70)	(18,344.70)	0.0000	4.3400	(1,532.92)	0.00	6.5438	(23.1131)	0.0000	3	(16.5693)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(3,661)	0.7650	(2,800.66)	(2,800.66)	0.0000	4.3400	(1,532.92)	0.00	0.9990	(3.5287)	0.0000	3	(2.5296)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(1,093)	0.7650	(836.14)	(836.14)	0.0000	4.3400	(1,532.92)	0.00	0.2983	(1.0535)	0.0000	3	(0.7552)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(883)	0.7650	(675.50)	(675.50)	0.0000	4.3400	(1,532.92)	0.00	0.2410	(0.8511)	0.0000	3	(0.6101)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(12,214)	0.7650	(9,343.71)	(9,343.71)	0.0000	4.3400	(1,532.92)	0.00	3.3330	(11.7725)	0.0000	3	(8.4394)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(10,645)	0.7650	(8,143.43)	(8,143.43)	0.0000	4.3400	(1,532.92)	0.00	2.9049	(10.2602)	0.0000	3	(7.3553)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(1,751)	0.7650	(1,339.52)	(1,339.52)	0.0000	4.3400	(1,532.92)	0.00	0.4778	(1.6877)	0.0000	3	(1.2099)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(1,973)	0.7650	(1,509.35)	(1,509.35)	0.0000	4.3400	(1,532.92)	0.00	0.5384	(1.9017)	0.0000	3	(1.3633)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(3,110)	0.7650	(2,379.15)	(2,379.15)	0.0000	4.3400	(1,532.92)	0.00	0.8487	(2.9976)	0.0000	3	(2.1489)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(16,839)	0.7650	(12,881.84)	(12,881.84)	0.0000	4.3400	(1,532.92)	0.00	4.5951	(16.2303)	0.0000	3	(11.6352)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(2,580)	0.7650	(1,973.70)	(1,973.70)	0.0000	4.3400	(1,532.92)	0.00	0.7040	(2.4867)	0.0000	3	(1.7827)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(7,792)	0.7650	(5,960.88)	(5,960.88)	0.0000	4.3400	(1,532.92)	0.00	2.1263	(7.5103)	0.0000	3	(5.3840)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(7,297)	0.7650	(5,582.20)	(5,582.20)	0.0000	4.3400	(1,532.92)	0.00	1.9912	(7.0332)	0.0000	3	(5.0420)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(8,685)	0.7650	(6,644.03)	(6,644.03)	0.0000	4.3400	(1,532.92)	0.00	2.3700	(8.3710)	0.0000	3	(6.0010)	02/04/2025
DRO.AX	01/03/2025	SDB3262115436	0	(6,104)	0.7650	(4,669.56)	(4,669.56)	0.0000	4.3400	(1,532.92)	0.00	1.6657	(5.8833)	0.0000	3	(4.2176)	02/04/2025
TOTAL DRONESHIELD LTD CMN ORDINARY FULLY PAID													328.3770	(1,093.0907)	0.0000	(764.7138)	
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID																	
EDV.AX	01/17/2025	SDB3264583150	0	(353)	4.1400	(1,469.00)	(1,461.42)	0.0000	4.3373	(25.00)	0.00	0.1746	(0.0100)	0.0000	1	0.1645	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(1,244)	4.1400	(5,115.03)	(5,150.16)	0.0000	4.3373	(25.00)	0.00	0.6078	(0.0353)	0.0000	1	0.5725	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(1,184)	4.1400	(4,912.20)	(4,901.76)	0.0000	4.3373	(25.00)	0.00	0.5837	(0.0336)	0.0000	1	0.5501	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(3,158)	4.1400	(13,295.88)	(13,074.12)	0.0000	4.3373	(25.00)	0.00	1.5799	(0.0895)	0.0000	1	1.4904	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(19,113)	4.1400	(79,612.76)	(79,127.82)	0.0000	4.3373	(25.00)	0.00	9.4603	(0.5420)	0.0000	1	8.9183	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(9,704)	4.1400	(40,756.80)	(40,174.56)	0.0000	4.3373	(25.00)	0.00	4.8431	(0.2752)	0.0000	1	4.5679	02/04/2025
EDV.AX	01/17/2025	SDB3264583150	0	(3,876)	4.1400	(16,279.20)	(16,046.64)	0.0000	4.3373	(25.00)	0.00	1.9344	(0.1099)	0.0000	1	1.8245	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(353)	4.1900	(1,469.00)	(1,479.07)	0.0000	4.3400	(25.00)	0.00	0.1747	(0.0101)	0.0000	1	0.1645	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(1,244)	4.1900	(5,115.03)	(5,212.36)	0.0000	4.3400	(25.00)	0.00	0.6082	(0.0357)	0.0000	1	0.5725	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(1,184)	4.1900	(4,912.20)	(4,960.96)	0.0000	4.3400	(25.00)	0.00	0.5841	(0.0340)	0.0000	1	0.5501	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(3,158)	4.1900	(13,295.88)	(13,232.02)	0.0000	4.3400	(25.00)	0.00	1.5809	(0.0906)	0.0000	1	1.4903	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(19,113)	4.1900	(79,612.76)	(80,083.47)	0.0000	4.3400	(25.00)	0.00	9.4663	(0.5485)	0.0000	1	8.9178	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(9,704)	4.1900	(40,756.80)	(40,659.76)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2785)	0.0000	1	4.5677	02/04/2025
EDV.AX	01/16/2025	SDB3264583150	0	(3,876)	4.1900	(16,279.20)	(16,240.44)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1112)	0.0000	1	1.8244	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(1,244)	4.1200	(5,115.03)	(5,125.28)	0.0000	4.3400	(25.00)	0.00	0.6082	(0.0351)	0.0000	1	0.5731	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(1,184)	4.1200	(4,912.20)	(4,878.08)	0.0000	4.3400	(25.00)	0.00	0.5841	(0.0334)	0.0000	1	0.5507	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(3,158)	4.1200	(13,295.88)	(13,010.96)	0.0000	4.3400	(25.00)	0.00	1.5809	(0.0891)	0.0000	1	1.4918	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(19,113)	4.1200	(79,612.76)	(78,745.56)	0.0000	4.3400	(25.00)	0.00	9.4663	(0.5394)	0.0000	1	8.9269	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(9,704)	4.1200	(40,756.80)	(39,980.48)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2738)	0.0000	1	4.5723	02/04/2025
EDV.AX	01/15/2025	SDB3264583150	0	(3,876)	4.1200	(16,279.20)	(15,969.12)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1094)	0.0000	1	1.8263	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(1,244)	4.0900	(5,115.03)	(5,087.96)	0.0000	4.3400	(25.00)	0.00	0.6082	(0.0348)	0.0000	1	0.5733	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(1,184)	4.0900	(4,912.20)	(4,842.56)	0.0000	4.3400	(25.00)	0.00	0.5841	(0.0332)	0.0000	1	0.5509	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(3,158)	4.0900	(13,295.88)	(12,916.22)	0.0000	4.3400	(25.00)	0.00	1.5809	(0.0885)	0.0000	1	1.4925	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(19,113)	4.0900	(79,612.76)	(78,172.17)	0.0000	4.3400	(25.00)	0.00	9.4663	(0.5354)	0.0000	1	8.9309	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(9,704)	4.0900	(40,756.80)	(39,689.36)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2718)	0.0000	1	4.5743	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(3,876)	4.0900	(16,279.20)	(15,852.84)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1086)	0.0000	1	1.8271	02/04/2025
EDV.AX	01/14/2025	SDB3264583150	0	(2,719)	4.0900	(11,419.80)	(11,120.71)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0762)	0.0000	1	1.2817	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
EDV.AX	01/14/2025	SDB3264583150	0	(1,250)	4.0900	(5,250.00)	(5,112.50)	0.0000	4.3400	(25.00)	0.00	0.6242	(0.0350)	0.0000	1	0.5892	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(1,184)	4.1500	(4,912.20)	(4,913.60)	0.0000	4.3400	(25.00)	0.00	0.5841	(0.0337)	0.0000	1	0.5504	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(3,158)	4.1500	(13,295.88)	(13,105.70)	0.0000	4.3400	(25.00)	0.00	1.5809	(0.0898)	0.0000	1	1.4912	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(19,113)	4.1500	(79,612.76)	(79,318.95)	0.0000	4.3400	(25.00)	0.00	9.4663	(0.5433)	0.0000	1	8.9230	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(9,704)	4.1500	(40,756.80)	(40,271.60)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2758)	0.0000	1	4.5703	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(3,876)	4.1500	(16,279.20)	(16,085.40)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1102)	0.0000	1	1.8255	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(2,719)	4.1500	(11,419.80)	(11,283.85)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0773)	0.0000	1	1.2806	02/04/2025
EDV.AX	01/13/2025	SDB3264583150	0	(1,250)	4.1500	(5,250.00)	(5,187.50)	0.0000	4.3400	(25.00)	0.00	0.6242	(0.0355)	0.0000	1	0.5887	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(3,158)	4.2100	(13,295.88)	(13,295.18)	0.0000	4.3400	(25.00)	0.00	4.7428	(0.2732)	0.0000	3	4.4696	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(19,113)	4.2100	(79,612.76)	(80,465.73)	0.0000	4.3400	(25.00)	0.00	28.3989	(1.6534)	0.0000	3	26.7454	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(9,704)	4.2100	(40,756.80)	(40,853.84)	0.0000	4.3400	(25.00)	0.00	14.5385	(0.8395)	0.0000	3	13.6990	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(3,876)	4.2100	(16,279.20)	(16,317.96)	0.0000	4.3400	(25.00)	0.00	5.8070	(0.3353)	0.0000	3	5.4717	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(2,719)	4.2100	(11,419.80)	(11,446.99)	0.0000	4.3400	(25.00)	0.00	4.0736	(0.2352)	0.0000	3	3.8384	02/04/2025
EDV.AX	01/10/2025	SDB3264583150	0	(1,250)	4.2100	(5,250.00)	(5,262.50)	0.0000	4.3400	(25.00)	0.00	1.8727	(0.1081)	0.0000	3	1.7646	02/04/2025
EDV.AX	01/09/2025	SDB3264583150	0	(19,113)	4.1600	(79,612.76)	(79,510.08)	0.0000	4.3400	(25.00)	0.00	9.4663	(0.5446)	0.0000	1	8.9217	02/04/2025
EDV.AX	01/09/2025	SDB3264583150	0	(9,704)	4.1600	(40,756.80)	(40,368.64)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2765)	0.0000	1	4.5697	02/04/2025
EDV.AX	01/09/2025	SDB3264583150	0	(3,876)	4.1600	(16,279.20)	(16,124.16)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1104)	0.0000	1	1.8252	02/04/2025
EDV.AX	01/09/2025	SDB3264583150	0	(2,719)	4.1600	(11,419.80)	(11,311.04)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0775)	0.0000	1	1.2804	02/04/2025
EDV.AX	01/09/2025	SDB3264583150	0	(1,250)	4.1600	(5,250.00)	(5,200.00)	0.0000	4.3400	(25.00)	0.00	0.6242	(0.0356)	0.0000	1	0.5886	02/04/2025
EDV.AX	01/08/2025	SDB3264583150	0	(9,704)	4.1100	(40,756.80)	(39,883.44)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2732)	0.0000	1	4.5730	02/04/2025
EDV.AX	01/08/2025	SDB3264583150	0	(3,876)	4.1100	(16,279.20)	(15,930.36)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1091)	0.0000	1	1.8266	02/04/2025
EDV.AX	01/08/2025	SDB3264583150	0	(2,719)	4.1100	(11,419.80)	(11,175.09)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0765)	0.0000	1	1.2813	02/04/2025
EDV.AX	01/08/2025	SDB3264583150	0	(1,250)	4.1100	(5,250.00)	(5,137.50)	0.0000	4.3400	(25.00)	0.00	0.6242	(0.0352)	0.0000	1	0.5891	02/04/2025
EDV.AX	01/07/2025	SDB3264583150	0	(9,704)	4.2000	(40,756.80)	(40,756.80)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2792)	0.0000	1	4.5670	02/04/2025
EDV.AX	01/07/2025	SDB3264583150	0	(3,876)	4.2000	(16,279.20)	(16,279.20)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1115)	0.0000	1	1.8242	02/04/2025
EDV.AX	01/07/2025	SDB3264583150	0	(2,719)	4.2000	(11,419.80)	(11,419.80)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0782)	0.0000	1	1.2796	02/04/2025
EDV.AX	01/07/2025	SDB3264583150	0	(2,138)	4.2000	(8,979.60)	(8,979.60)	0.0000	4.3400	(25.00)	0.00	1.0677	(0.0615)	0.0000	1	1.0062	02/04/2025
EDV.AX	01/07/2025	SDB3264583150	0	(35,235)	4.2000	(147,987.00)	(147,987.00)	0.0000	4.3400	(25.00)	0.00	17.5963	(1.0136)	0.0000	1	16.5827	02/04/2025
EDV.AX	01/06/2025	SDB3264583150	0	(9,704)	4.1900	(40,756.80)	(40,659.76)	0.0000	4.3400	(25.00)	0.00	4.8462	(0.2785)	0.0000	1	4.5677	02/04/2025
EDV.AX	01/06/2025	SDB3264583150	0	(3,876)	4.1900	(16,279.20)	(16,240.44)	0.0000	4.3400	(25.00)	0.00	1.9357	(0.1112)	0.0000	1	1.8244	02/04/2025
EDV.AX	01/06/2025	SDB3264583150	0	(2,719)	4.1900	(11,419.80)	(11,392.61)	0.0000	4.3400	(25.00)	0.00	1.3579	(0.0780)	0.0000	1	1.2798	02/04/2025
EDV.AX	01/06/2025	SDB3264583150	0	(2,138)	4.1900	(8,979.60)	(8,958.22)	0.0000	4.3400	(25.00)	0.00	1.0677	(0.0614)	0.0000	1	1.0064	02/04/2025
EDV.AX	01/06/2025	SDB3264583150	0	(35,973)	4.1900	(151,086.60)	(150,726.87)	0.0000	4.3400	(25.00)	0.00	17.9648	(1.0324)	0.0000	1	16.9324	02/04/2025
EDV.AX	01/03/2025	SDB3264583150	0	(9,704)	4.2000	(40,756.80)	(40,756.80)	0.0000	4.3400	(25.00)	0.00	14.5385	(0.8375)	0.0000	3	13.7010	02/04/2025
EDV.AX	01/03/2025	SDB3264583150	0	(3,876)	4.2000	(16,279.20)	(16,279.20)	0.0000	4.3400	(25.00)	0.00	5.8070	(0.3345)	0.0000	3	5.4725	02/04/2025
EDV.AX	01/03/2025	SDB3264583150	0	(2,719)	4.2000	(11,419.80)	(11,419.80)	0.0000	4.3400	(25.00)	0.00	4.0736	(0.2347)	0.0000	3	3.8389	02/04/2025
EDV.AX	01/03/2025	SDB3264583150	0	(2,138)	4.2000	(8,979.60)	(8,979.60)	0.0000	4.3400	(25.00)	0.00	3.2031	(0.1845)	0.0000	3	3.0186	02/04/2025
EDV.AX	01/03/2025	SDB3264583150	0	(35,973)	4.2000	(151,086.60)	(151,086.60)	0.0000	4.3400	(25.00)	0.00	53.8945	(3.1045)	0.0000	3	50.7899	02/04/2025
TOTAL ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID												320.7198	(18.4179)	0.0000		302.3020	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID																	
GMD.AX	01/17/2025	SDB3260427109	0	(127)	2.7400	(350.91)	(347.98)	0.0000	4.3373	(25.00)	0.00	0.0417	(0.0024)	0.0000	1	0.0393	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,090)	2.7400	(2,997.05)	(2,986.60)	0.0000	4.3373	(25.00)	0.00	0.3561	(0.0205)	0.0000	1	0.3357	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,294)	2.7400	(3,551.12)	(3,545.56)	0.0000	4.3373	(25.00)	0.00	0.4220	(0.0243)	0.0000	1	0.3977	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(2,132)	2.7400	(5,812.61)	(5,841.68)	0.0000	4.3373	(25.00)	0.00	0.6907	(0.0400)	0.0000	1	0.6507	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,514)	2.7400	(4,091.55)	(4,148.36)	0.0000	4.3373	(25.00)	0.00	0.4862	(0.0284)	0.0000	1	0.4578	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,042)	2.7400	(2,677.90)	(2,855.08)	0.0000	4.3373	(25.00)	0.00	0.3182	(0.0196)	0.0000	1	0.2987	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(114)	2.7400	(290.72)	(312.36)	0.0000	4.3373	(25.00)	0.00	0.0345	(0.0021)	0.0000	1	0.0324	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,001)	2.7400	(2,472.90)	(2,742.74)	0.0000	4.3373	(25.00)	0.00	0.2939	(0.0188)	0.0000	1	0.2751	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,085)	2.7400	(2,679.95)	(2,972.90)	0.0000	4.3373	(25.00)	0.00	0.3185	(0.0204)	0.0000	1	0.2981	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(201)	2.7400	(496.47)	(550.74)	0.0000	4.3373	(25.00)	0.00	0.0590	(0.0038)	0.0000	1	0.0552	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,485)	2.7400	(3,667.95)	(4,068.90)	0.0000	4.3373	(25.00)	0.00	0.4359	(0.0279)	0.0000	1	0.4080	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,076)	2.7400	(2,657.72)	(2,948.24)	0.0000	4.3373	(25.00)	0.00	0.3158	(0.0202)	0.0000	1	0.2956	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
GMD.AX	01/17/2025	SDB3260427109	0	(2,151)	2.7400	(5,312.97)	(5,893.74)	0.0000	4.3373	(25.00)	0.00	0.6313	(0.0404)	0.0000	1	0.5910	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(138)	2.7400	(340.86)	(378.12)	0.0000	4.3373	(25.00)	0.00	0.0405	(0.0026)	0.0000	1	0.0379	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(3,203)	2.7400	(7,911.41)	(8,776.22)	0.0000	4.3373	(25.00)	0.00	0.9401	(0.0601)	0.0000	1	0.8800	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(3,419)	2.7400	(8,444.93)	(9,368.06)	0.0000	4.3373	(25.00)	0.00	1.0035	(0.0642)	0.0000	1	0.9393	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(345)	2.7400	(852.15)	(945.30)	0.0000	4.3373	(25.00)	0.00	0.1013	(0.0065)	0.0000	1	0.0948	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(183)	2.7400	(452.01)	(501.42)	0.0000	4.3373	(25.00)	0.00	0.0537	(0.0034)	0.0000	1	0.0503	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(6,816)	2.7400	(16,835.52)	(18,675.84)	0.0000	4.3373	(25.00)	0.00	2.0005	(0.1279)	0.0000	1	1.8726	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,624)	2.7400	(4,011.28)	(4,449.76)	0.0000	4.3373	(25.00)	0.00	0.4767	(0.0305)	0.0000	1	0.4462	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(13,321)	2.7400	(32,902.87)	(36,499.54)	0.0000	4.3373	(25.00)	0.00	3.9098	(0.2500)	0.0000	1	3.6598	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(28,781)	2.7400	(71,089.07)	(78,859.94)	0.0000	4.3373	(25.00)	0.00	8.4474	(0.5401)	0.0000	1	7.9073	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(21,683)	2.7400	(53,557.01)	(59,411.42)	0.0000	4.3373	(25.00)	0.00	6.3641	(0.4069)	0.0000	1	5.9572	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(22,548)	2.7400	(55,693.56)	(61,781.52)	0.0000	4.3373	(25.00)	0.00	6.6180	(0.4232)	0.0000	1	6.1949	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(309)	2.7400	(763.23)	(846.66)	0.0000	4.3373	(25.00)	0.00	0.0907	(0.0058)	0.0000	1	0.0849	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,858)	2.7400	(4,589.26)	(5,090.92)	0.0000	4.3373	(25.00)	0.00	0.5453	(0.0349)	0.0000	1	0.5105	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(1,185)	2.7400	(2,926.95)	(3,246.90)	0.0000	4.3373	(25.00)	0.00	0.3478	(0.0222)	0.0000	1	0.3256	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(5,953)	2.7400	(14,703.91)	(16,311.22)	0.0000	4.3373	(25.00)	0.00	1.7473	(0.1117)	0.0000	1	1.6355	02/04/2025
GMD.AX	01/17/2025	SDB3260427109	0	(691)	2.7400	(1,706.77)	(1,893.34)	0.0000	4.3373	(25.00)	0.00	0.2028	(0.0130)	0.0000	1	0.1898	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,090)	2.7600	(2,997.05)	(3,008.40)	0.0000	4.3400	(25.00)	0.00	0.3564	(0.0206)	0.0000	1	0.3358	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,294)	2.7600	(3,551.12)	(3,571.44)	0.0000	4.3400	(25.00)	0.00	0.4222	(0.0245)	0.0000	1	0.3978	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(2,132)	2.7600	(5,812.61)	(5,884.32)	0.0000	4.3400	(25.00)	0.00	0.6911	(0.0403)	0.0000	1	0.6508	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,514)	2.7600	(4,091.55)	(4,178.64)	0.0000	4.3400	(25.00)	0.00	0.4865	(0.0286)	0.0000	1	0.4579	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,042)	2.7600	(2,677.90)	(2,875.92)	0.0000	4.3400	(25.00)	0.00	0.3184	(0.0197)	0.0000	1	0.2987	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(114)	2.7600	(290.72)	(314.64)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0022)	0.0000	1	0.0324	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,001)	2.7600	(2,472.90)	(2,762.76)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0189)	0.0000	1	0.2751	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,085)	2.7600	(2,679.95)	(2,994.60)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0205)	0.0000	1	0.2981	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(201)	2.7600	(496.47)	(554.76)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0038)	0.0000	1	0.0552	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,485)	2.7600	(3,667.95)	(4,098.60)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0281)	0.0000	1	0.4081	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,076)	2.7600	(2,657.72)	(2,969.76)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0203)	0.0000	1	0.2957	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(2,151)	2.7600	(5,312.97)	(5,936.76)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0407)	0.0000	1	0.5911	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(138)	2.7600	(340.86)	(380.88)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0026)	0.0000	1	0.0379	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(3,203)	2.7600	(7,911.41)	(8,840.28)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0605)	0.0000	1	0.8801	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(3,419)	2.7600	(8,444.93)	(9,436.44)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0646)	0.0000	1	0.9395	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(345)	2.7600	(852.15)	(952.20)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0065)	0.0000	1	0.0948	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(183)	2.7600	(452.01)	(505.08)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0035)	0.0000	1	0.0503	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(6,816)	2.7600	(16,835.52)	(18,812.16)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1289)	0.0000	1	1.8730	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,624)	2.7600	(4,011.28)	(4,482.24)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0307)	0.0000	1	0.4463	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(13,321)	2.7600	(32,902.87)	(36,765.96)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2518)	0.0000	1	3.6605	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(28,781)	2.7600	(71,089.07)	(79,435.56)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5441)	0.0000	1	7.9087	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(21,683)	2.7600	(53,557.01)	(59,845.08)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.4099)	0.0000	1	5.9583	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(22,548)	2.7600	(55,693.56)	(62,232.48)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.4262)	0.0000	1	6.1959	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(309)	2.7600	(763.23)	(852.84)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0058)	0.0000	1	0.0849	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,858)	2.7600	(4,589.26)	(5,128.08)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0351)	0.0000	1	0.5106	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(1,185)	2.7600	(2,926.95)	(3,270.60)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0224)	0.0000	1	0.3256	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(5,953)	2.7600	(14,703.91)	(16,430.28)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1125)	0.0000	1	1.6358	02/04/2025
GMD.AX	01/16/2025	SDB3260427109	0	(691)	2.7600	(1,706.77)	(1,907.16)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0131)	0.0000	1	0.1899	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,294)	2.7500	(3,551.12)	(3,558.50)	0.0000	4.3400	(25.00)	0.00	0.4222	(0.0244)	0.0000	1	0.3979	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(2,132)	2.7500	(5,812.61)	(5,863.00)	0.0000	4.3400	(25.00)	0.00	0.6911	(0.0402)	0.0000	1	0.6510	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,514)	2.7500	(4,091.55)	(4,163.50)	0.0000	4.3400	(25.00)	0.00	0.4865	(0.0285)	0.0000	1	0.4580	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,042)	2.7500	(2,677.90)	(2,865.50)	0.0000	4.3400	(25.00)	0.00	0.3184	(0.0196)	0.0000	1	0.2988	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(114)	2.7500	(290.72)	(313.50)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0021)	0.0000	1	0.0324	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,001)	2.7500	(2,472.90)	(2,752.75)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0189)	0.0000	1	0.2752	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,085)	2.7500	(2,679.95)	(2,983.75)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0204)	0.0000	1	0.2982	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(201)	2.7500	(496.47)	(552.75)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0038)	0.0000	1	0.0552	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
GMD.AX	01/15/2025	SDB3260427109	0	(1,485)	2.7500	(3,667.95)	(4,083.75)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0280)	0.0000	1	0.4082	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,076)	2.7500	(2,657.72)	(2,959.00)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0203)	0.0000	1	0.2957	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(2,151)	2.7500	(5,312.97)	(5,915.25)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0405)	0.0000	1	0.5912	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(138)	2.7500	(340.86)	(379.50)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0026)	0.0000	1	0.0379	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(3,203)	2.7500	(7,911.41)	(8,808.25)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0603)	0.0000	1	0.8804	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(3,419)	2.7500	(8,444.93)	(9,402.25)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0644)	0.0000	1	0.9397	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(345)	2.7500	(852.15)	(948.75)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0065)	0.0000	1	0.0948	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(183)	2.7500	(452.01)	(503.25)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0034)	0.0000	1	0.0503	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(6,816)	2.7500	(18,835.52)	(18,744.00)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1284)	0.0000	1	1.8734	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,624)	2.7500	(4,011.28)	(4,466.00)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0306)	0.0000	1	0.4464	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(13,321)	2.7500	(32,902.87)	(36,632.75)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2509)	0.0000	1	3.6614	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(28,781)	2.7500	(71,089.07)	(79,147.75)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5421)	0.0000	1	7.9107	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(21,683)	2.7500	(53,557.01)	(59,628.25)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.4084)	0.0000	1	5.9597	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(22,548)	2.7500	(55,693.56)	(62,007.00)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.4247)	0.0000	1	6.1975	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(309)	2.7500	(763.23)	(849.75)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0058)	0.0000	1	0.0849	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,858)	2.7500	(4,589.26)	(5,109.50)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0350)	0.0000	1	0.5107	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(1,185)	2.7500	(2,926.95)	(3,258.75)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0223)	0.0000	1	0.3257	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(5,953)	2.7500	(14,703.91)	(16,370.75)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1121)	0.0000	1	1.6362	02/04/2025
GMD.AX	01/15/2025	SDB3260427109	0	(691)	2.7500	(1,706.77)	(1,900.25)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0130)	0.0000	1	0.1899	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(2,132)	2.7200	(5,812.61)	(5,799.04)	0.0000	4.3400	(25.00)	0.00	0.6911	(0.0397)	0.0000	1	0.6514	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,514)	2.7200	(4,091.55)	(4,118.08)	0.0000	4.3400	(25.00)	0.00	0.4865	(0.0282)	0.0000	1	0.4583	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,042)	2.7200	(2,677.90)	(2,834.24)	0.0000	4.3400	(25.00)	0.00	0.3184	(0.0194)	0.0000	1	0.2990	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(114)	2.7200	(290.72)	(310.08)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0021)	0.0000	1	0.0324	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,001)	2.7200	(2,472.90)	(2,722.72)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0186)	0.0000	1	0.2754	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,085)	2.7200	(2,679.95)	(2,951.20)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0202)	0.0000	1	0.2984	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(201)	2.7200	(496.47)	(546.72)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0037)	0.0000	1	0.0553	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,485)	2.7200	(3,667.95)	(4,039.20)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0277)	0.0000	1	0.4085	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,076)	2.7200	(2,657.72)	(2,926.72)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0200)	0.0000	1	0.2960	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(2,151)	2.7200	(5,312.97)	(5,850.72)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0401)	0.0000	1	0.5917	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(138)	2.7200	(340.86)	(375.36)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0026)	0.0000	1	0.0380	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(3,203)	2.7200	(7,911.41)	(8,712.16)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0597)	0.0000	1	0.8810	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(3,419)	2.7200	(8,444.93)	(9,299.68)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0637)	0.0000	1	0.9404	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(345)	2.7200	(852.15)	(938.40)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0064)	0.0000	1	0.0949	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(183)	2.7200	(452.01)	(497.76)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0034)	0.0000	1	0.0503	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(6,816)	2.7200	(18,835.52)	(18,539.52)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1270)	0.0000	1	1.8748	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,624)	2.7200	(4,011.28)	(4,417.28)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0303)	0.0000	1	0.4467	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(13,321)	2.7200	(32,902.87)	(36,233.12)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2482)	0.0000	1	3.6641	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(28,781)	2.7200	(71,089.07)	(78,284.32)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5362)	0.0000	1	7.9166	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(21,683)	2.7200	(53,557.01)	(58,977.76)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.4040)	0.0000	1	5.9642	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(22,548)	2.7200	(55,693.56)	(61,330.56)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.4201)	0.0000	1	6.2021	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(309)	2.7200	(763.23)	(840.48)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0058)	0.0000	1	0.0850	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,858)	2.7200	(4,589.26)	(5,053.76)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0346)	0.0000	1	0.5111	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(1,185)	2.7200	(2,926.95)	(3,223.20)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0221)	0.0000	1	0.3259	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(5,953)	2.7200	(14,703.91)	(16,192.16)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1109)	0.0000	1	1.6375	02/04/2025
GMD.AX	01/14/2025	SDB3260427109	0	(691)	2.7200	(1,706.77)	(1,879.52)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0129)	0.0000	1	0.1901	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,514)	2.7000	(4,091.55)	(4,087.80)	0.0000	4.3400	(25.00)	0.00	0.4865	(0.0280)	0.0000	1	0.4585	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,042)	2.7000	(2,677.90)	(2,813.40)	0.0000	4.3400	(25.00)	0.00	0.3184	(0.0193)	0.0000	1	0.2991	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(114)	2.7000	(290.72)	(307.80)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0021)	0.0000	1	0.0325	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,001)	2.7000	(2,472.90)	(2,702.70)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0185)	0.0000	1	0.2755	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,085)	2.7000	(2,679.95)	(2,929.50)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0201)	0.0000	1	0.2986	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(201)	2.7000	(496.47)	(542.70)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0037)	0.0000	1	0.0553	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,485)	2.7000	(3,667.95)	(4,009.50)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0275)	0.0000	1	0.4087	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,076)	2.7000	(2,657.72)	(2,905.20)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0199)	0.0000	1	0.2961	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
GMD.AX	01/13/2025	SDB3260427109	0	(2,151)	2.7000	(5,312.97)	(5,807.70)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0398)	0.0000	1	0.5920	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(138)	2.7000	(340.86)	(372.60)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0026)	0.0000	1	0.0380	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(3,203)	2.7000	(7,911.41)	(8,648.10)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0592)	0.0000	1	0.8815	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(3,419)	2.7000	(8,444.93)	(9,231.30)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0632)	0.0000	1	0.9409	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(345)	2.7000	(852.15)	(931.50)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0064)	0.0000	1	0.0949	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(183)	2.7000	(452.01)	(494.10)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0034)	0.0000	1	0.0504	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(6,816)	2.7000	(16,835.52)	(18,403.20)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1260)	0.0000	1	1.8758	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,624)	2.7000	(4,011.28)	(4,384.80)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0300)	0.0000	1	0.4469	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(13,321)	2.7000	(32,902.87)	(35,966.70)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2463)	0.0000	1	3.6659	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(28,781)	2.7000	(71,089.07)	(77,708.70)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5323)	0.0000	1	7.9205	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(21,683)	2.7000	(53,557.01)	(58,544.10)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.4010)	0.0000	1	5.9672	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(22,548)	2.7000	(55,693.56)	(60,879.60)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.4170)	0.0000	1	6.2052	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(309)	2.7000	(763.23)	(834.30)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0057)	0.0000	1	0.0850	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,858)	2.7000	(4,589.26)	(5,016.60)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0344)	0.0000	1	0.5113	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(1,185)	2.7000	(2,926.95)	(3,199.50)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0219)	0.0000	1	0.3261	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(5,953)	2.7000	(14,703.91)	(16,073.10)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1101)	0.0000	1	1.6383	02/04/2025
GMD.AX	01/13/2025	SDB3260427109	0	(691)	2.7000	(1,706.77)	(1,865.70)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0128)	0.0000	1	0.1902	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,042)	2.6900	(2,677.90)	(2,802.98)	0.0000	4.3400	(25.00)	0.00	0.9552	(0.0576)	0.0000	3	0.8976	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(114)	2.6900	(290.72)	(306.66)	0.0000	4.3400	(25.00)	0.00	0.1037	(0.0063)	0.0000	3	0.0974	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,001)	2.6900	(2,472.90)	(2,692.69)	0.0000	4.3400	(25.00)	0.00	0.8821	(0.0553)	0.0000	3	0.8268	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,085)	2.6900	(2,679.95)	(2,918.65)	0.0000	4.3400	(25.00)	0.00	0.9560	(0.0600)	0.0000	3	0.8960	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(201)	2.6900	(496.47)	(540.69)	0.0000	4.3400	(25.00)	0.00	0.1771	(0.0111)	0.0000	3	0.1660	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,485)	2.6900	(3,667.95)	(3,994.65)	0.0000	4.3400	(25.00)	0.00	1.3084	(0.0821)	0.0000	3	1.2263	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,076)	2.6900	(2,657.72)	(2,894.44)	0.0000	4.3400	(25.00)	0.00	0.9480	(0.0595)	0.0000	3	0.8886	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(2,151)	2.6900	(5,312.97)	(5,786.19)	0.0000	4.3400	(25.00)	0.00	1.8952	(0.1189)	0.0000	3	1.7763	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(138)	2.6900	(340.86)	(371.22)	0.0000	4.3400	(25.00)	0.00	0.1216	(0.0076)	0.0000	3	0.1140	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(3,203)	2.6900	(7,911.41)	(8,616.07)	0.0000	4.3400	(25.00)	0.00	2.8221	(0.1770)	0.0000	3	2.6451	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(3,419)	2.6900	(8,444.93)	(9,197.11)	0.0000	4.3400	(25.00)	0.00	3.0124	(0.1890)	0.0000	3	2.8234	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(345)	2.6900	(852.15)	(928.05)	0.0000	4.3400	(25.00)	0.00	0.3040	(0.0191)	0.0000	3	0.2849	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(183)	2.6900	(452.01)	(492.27)	0.0000	4.3400	(25.00)	0.00	0.1612	(0.0101)	0.0000	3	0.1511	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(6,816)	2.6900	(16,835.52)	(18,335.04)	0.0000	4.3400	(25.00)	0.00	6.0054	(0.3767)	0.0000	3	5.6287	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,624)	2.6900	(4,011.28)	(4,368.56)	0.0000	4.3400	(25.00)	0.00	1.4309	(0.0898)	0.0000	3	1.3411	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(13,321)	2.6900	(32,902.87)	(35,833.49)	0.0000	4.3400	(25.00)	0.00	11.7369	(0.7363)	0.0000	3	11.0006	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(28,781)	2.6900	(71,089.07)	(77,420.89)	0.0000	4.3400	(25.00)	0.00	25.3583	(1.5908)	0.0000	3	23.7675	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(21,683)	2.6900	(53,557.01)	(58,327.27)	0.0000	4.3400	(25.00)	0.00	19.1044	(1.1985)	0.0000	3	17.9059	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(22,548)	2.6900	(55,693.56)	(60,654.12)	0.0000	4.3400	(25.00)	0.00	19.8666	(1.2463)	0.0000	3	18.6203	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(309)	2.6900	(763.23)	(831.21)	0.0000	4.3400	(25.00)	0.00	0.2723	(0.0171)	0.0000	3	0.2552	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,858)	2.6900	(4,589.26)	(4,998.02)	0.0000	4.3400	(25.00)	0.00	1.6370	(0.1027)	0.0000	3	1.5343	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(1,185)	2.6900	(2,926.95)	(3,187.65)	0.0000	4.3400	(25.00)	0.00	1.0441	(0.0655)	0.0000	3	0.9786	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(5,953)	2.6900	(14,703.91)	(16,013.57)	0.0000	4.3400	(25.00)	0.00	5.2451	(0.3290)	0.0000	3	4.9160	02/04/2025
GMD.AX	01/10/2025	SDB3260427109	0	(691)	2.6900	(1,706.77)	(1,858.79)	0.0000	4.3400	(25.00)	0.00	0.6088	(0.0382)	0.0000	3	0.5706	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,042)	2.5800	(2,677.90)	(2,688.36)	0.0000	4.3400	(25.00)	0.00	0.3184	(0.0184)	0.0000	1	0.3000	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(114)	2.5800	(290.72)	(294.12)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0020)	0.0000	1	0.0326	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,001)	2.5800	(2,472.90)	(2,582.58)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0177)	0.0000	1	0.2763	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,085)	2.5800	(2,679.95)	(2,799.30)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0192)	0.0000	1	0.2995	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(201)	2.5800	(496.47)	(518.58)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0036)	0.0000	1	0.0555	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,485)	2.5800	(3,667.95)	(3,831.30)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0262)	0.0000	1	0.4099	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,076)	2.5800	(2,657.72)	(2,776.08)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0190)	0.0000	1	0.2970	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(2,151)	2.5800	(5,312.97)	(5,549.58)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0380)	0.0000	1	0.5937	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(138)	2.5800	(340.86)	(356.04)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0024)	0.0000	1	0.0381	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(3,203)	2.5800	(7,911.41)	(8,263.74)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0566)	0.0000	1	0.8841	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(3,419)	2.5800	(8,444.93)	(8,821.02)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0604)	0.0000	1	0.9437	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(345)	2.5800	(852.15)	(890.10)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0061)	0.0000	1	0.0952	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
GMD.AX	01/09/2025	SDB3260427109	0	(183)	2.5800	(452.01)	(472.14)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0032)	0.0000	1	0.0505	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(6,816)	2.5800	(16,835.52)	(17,585.28)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1204)	0.0000	1	1.8814	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,624)	2.5800	(4,011.28)	(4,189.92)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0287)	0.0000	1	0.4483	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(13,321)	2.5800	(32,902.87)	(34,368.18)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2354)	0.0000	1	3.6769	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(28,781)	2.5800	(71,089.07)	(74,254.98)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5086)	0.0000	1	7.9442	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(21,683)	2.5800	(53,557.01)	(55,942.14)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.3832)	0.0000	1	5.9850	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(22,548)	2.5800	(55,693.56)	(58,173.84)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.3985)	0.0000	1	6.2237	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(309)	2.5800	(763.23)	(797.22)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0055)	0.0000	1	0.0853	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,858)	2.5800	(4,589.26)	(4,793.64)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0328)	0.0000	1	0.5128	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(1,185)	2.5800	(2,926.95)	(3,057.30)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0209)	0.0000	1	0.3271	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(5,953)	2.5800	(14,703.91)	(15,358.74)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1052)	0.0000	1	1.6432	02/04/2025
GMD.AX	01/09/2025	SDB3260427109	0	(691)	2.5800	(1,706.77)	(1,782.78)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0122)	0.0000	1	0.1907	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(114)	2.5800	(290.72)	(294.12)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0020)	0.0000	1	0.0326	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,001)	2.5800	(2,472.90)	(2,582.58)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0177)	0.0000	1	0.2763	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,085)	2.5800	(2,679.95)	(2,799.30)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0192)	0.0000	1	0.2995	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(201)	2.5800	(496.47)	(518.58)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0036)	0.0000	1	0.0555	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,485)	2.5800	(3,667.95)	(3,831.30)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0262)	0.0000	1	0.4099	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,076)	2.5800	(2,657.72)	(2,776.08)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0190)	0.0000	1	0.2970	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(2,151)	2.5800	(5,312.97)	(5,549.58)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0380)	0.0000	1	0.5937	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(138)	2.5800	(340.86)	(356.04)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0024)	0.0000	1	0.0381	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(3,203)	2.5800	(7,911.41)	(8,263.74)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0566)	0.0000	1	0.8841	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(3,419)	2.5800	(8,444.93)	(8,821.02)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0604)	0.0000	1	0.9437	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(345)	2.5800	(852.15)	(890.10)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0061)	0.0000	1	0.0952	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(183)	2.5800	(452.01)	(472.14)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0032)	0.0000	1	0.0505	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(6,816)	2.5800	(16,835.52)	(17,585.28)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1204)	0.0000	1	1.8814	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,624)	2.5800	(4,011.28)	(4,189.92)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0287)	0.0000	1	0.4483	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(13,321)	2.5800	(32,902.87)	(34,368.18)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2354)	0.0000	1	3.6769	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(28,781)	2.5800	(71,089.07)	(74,254.98)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.5086)	0.0000	1	7.9442	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(21,683)	2.5800	(53,557.01)	(55,942.14)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.3832)	0.0000	1	5.9850	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(22,548)	2.5800	(55,693.56)	(58,173.84)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.3985)	0.0000	1	6.2237	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(309)	2.5800	(763.23)	(797.22)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0055)	0.0000	1	0.0853	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,858)	2.5800	(4,589.26)	(4,793.64)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0328)	0.0000	1	0.5128	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(1,185)	2.5800	(2,926.95)	(3,057.30)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0209)	0.0000	1	0.3271	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(5,953)	2.5800	(14,703.91)	(15,358.74)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1052)	0.0000	1	1.6432	02/04/2025
GMD.AX	01/08/2025	SDB3260427109	0	(691)	2.5800	(1,706.77)	(1,782.78)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0122)	0.0000	1	0.1907	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(114)	2.5300	(290.72)	(288.42)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0020)	0.0000	1	0.0326	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,001)	2.5300	(2,472.90)	(2,532.53)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0173)	0.0000	1	0.2767	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,085)	2.5300	(2,679.95)	(2,745.05)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0188)	0.0000	1	0.2999	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(201)	2.5300	(496.47)	(508.53)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0035)	0.0000	1	0.0555	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,485)	2.5300	(3,667.95)	(3,757.05)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0257)	0.0000	1	0.4104	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,076)	2.5300	(2,657.72)	(2,722.28)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0186)	0.0000	1	0.2974	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(2,151)	2.5300	(5,312.97)	(5,442.03)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0373)	0.0000	1	0.5945	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(138)	2.5300	(340.86)	(349.14)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0024)	0.0000	1	0.0381	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(3,203)	2.5300	(7,911.41)	(8,103.59)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0555)	0.0000	1	0.8852	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(3,419)	2.5300	(8,444.93)	(8,650.07)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0592)	0.0000	1	0.9449	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(345)	2.5300	(852.15)	(872.85)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0060)	0.0000	1	0.0953	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(183)	2.5300	(452.01)	(462.99)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0032)	0.0000	1	0.0506	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(6,816)	2.5300	(16,835.52)	(17,244.48)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1181)	0.0000	1	1.8837	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,624)	2.5300	(4,011.28)	(4,108.72)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0281)	0.0000	1	0.4488	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(13,321)	2.5300	(32,902.87)	(33,702.13)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2308)	0.0000	1	3.6814	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(28,781)	2.5300	(71,089.07)	(72,815.93)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.4987)	0.0000	1	7.9540	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(21,683)	2.5300	(53,557.01)	(54,857.99)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.3757)	0.0000	1	5.9924	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(22,548)	2.5300	(55,693.56)	(57,046.44)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.3907)	0.0000	1	6.2315	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
GMD.AX	01/07/2025	SDB3260427109	0	(309)	2.5300	(763.23)	(781.77)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0054)	0.0000	1	0.0854	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,858)	2.5300	(4,589.26)	(4,700.74)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0322)	0.0000	1	0.5135	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(1,185)	2.5300	(2,926.95)	(2,998.05)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0205)	0.0000	1	0.3275	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(5,953)	2.5300	(14,703.91)	(15,061.09)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1032)	0.0000	1	1.6452	02/04/2025
GMD.AX	01/07/2025	SDB3260427109	0	(691)	2.5300	(1,706.77)	(1,748.23)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0120)	0.0000	1	0.1910	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,001)	2.4800	(2,472.90)	(2,482.48)	0.0000	4.3400	(25.00)	0.00	0.2940	(0.0170)	0.0000	1	0.2770	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,085)	2.4800	(2,679.95)	(2,690.80)	0.0000	4.3400	(25.00)	0.00	0.3187	(0.0184)	0.0000	1	0.3002	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(201)	2.4800	(496.47)	(498.48)	0.0000	4.3400	(25.00)	0.00	0.0590	(0.0034)	0.0000	1	0.0556	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,485)	2.4800	(3,667.95)	(3,682.80)	0.0000	4.3400	(25.00)	0.00	0.4361	(0.0252)	0.0000	1	0.4109	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,076)	2.4800	(2,657.72)	(2,668.48)	0.0000	4.3400	(25.00)	0.00	0.3160	(0.0183)	0.0000	1	0.2977	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(2,151)	2.4800	(5,312.97)	(5,334.48)	0.0000	4.3400	(25.00)	0.00	0.6317	(0.0365)	0.0000	1	0.5952	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(138)	2.4800	(340.86)	(342.24)	0.0000	4.3400	(25.00)	0.00	0.0405	(0.0023)	0.0000	1	0.0382	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(3,203)	2.4800	(7,911.41)	(7,943.44)	0.0000	4.3400	(25.00)	0.00	0.9407	(0.0544)	0.0000	1	0.8863	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(3,419)	2.4800	(8,444.93)	(8,479.12)	0.0000	4.3400	(25.00)	0.00	1.0041	(0.0581)	0.0000	1	0.9461	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(345)	2.4800	(852.15)	(855.60)	0.0000	4.3400	(25.00)	0.00	0.1013	(0.0059)	0.0000	1	0.0955	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(183)	2.4800	(452.01)	(453.84)	0.0000	4.3400	(25.00)	0.00	0.0537	(0.0031)	0.0000	1	0.0506	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(6,816)	2.4800	(16,835.52)	(16,903.68)	0.0000	4.3400	(25.00)	0.00	2.0018	(0.1158)	0.0000	1	1.8860	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,624)	2.4800	(4,011.28)	(4,027.52)	0.0000	4.3400	(25.00)	0.00	0.4770	(0.0276)	0.0000	1	0.4494	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(13,321)	2.4800	(32,902.87)	(33,036.08)	0.0000	4.3400	(25.00)	0.00	3.9123	(0.2263)	0.0000	1	3.6860	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(28,781)	2.4800	(71,089.07)	(71,376.88)	0.0000	4.3400	(25.00)	0.00	8.4528	(0.4889)	0.0000	1	7.9639	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(21,683)	2.4800	(53,557.01)	(53,773.84)	0.0000	4.3400	(25.00)	0.00	6.3681	(0.3683)	0.0000	1	5.9998	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(22,548)	2.4800	(55,693.56)	(55,919.04)	0.0000	4.3400	(25.00)	0.00	6.6222	(0.3830)	0.0000	1	6.2392	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(309)	2.4800	(763.23)	(766.32)	0.0000	4.3400	(25.00)	0.00	0.0908	(0.0052)	0.0000	1	0.0855	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,858)	2.4800	(4,589.26)	(4,607.84)	0.0000	4.3400	(25.00)	0.00	0.5457	(0.0316)	0.0000	1	0.5141	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(1,185)	2.4800	(2,926.95)	(2,938.80)	0.0000	4.3400	(25.00)	0.00	0.3480	(0.0201)	0.0000	1	0.3279	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(5,953)	2.4800	(14,703.91)	(14,763.44)	0.0000	4.3400	(25.00)	0.00	1.7484	(0.1011)	0.0000	1	1.6472	02/04/2025
GMD.AX	01/06/2025	SDB3260427109	0	(691)	2.4800	(1,706.77)	(1,713.68)	0.0000	4.3400	(25.00)	0.00	0.2029	(0.0117)	0.0000	1	0.1912	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,085)	2.4700	(2,679.95)	(2,679.95)	0.0000	4.3400	(25.00)	0.00	0.9560	(0.0551)	0.0000	3	0.9009	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(201)	2.4700	(496.47)	(496.47)	0.0000	4.3400	(25.00)	0.00	0.1771	(0.0102)	0.0000	3	0.1669	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,485)	2.4700	(3,667.95)	(3,667.95)	0.0000	4.3400	(25.00)	0.00	1.3084	(0.0754)	0.0000	3	1.2330	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,076)	2.4700	(2,657.72)	(2,657.72)	0.0000	4.3400	(25.00)	0.00	0.9480	(0.0546)	0.0000	3	0.8934	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(2,151)	2.4700	(5,312.97)	(5,312.97)	0.0000	4.3400	(25.00)	0.00	1.8952	(0.1092)	0.0000	3	1.7860	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(138)	2.4700	(340.86)	(340.86)	0.0000	4.3400	(25.00)	0.00	0.1216	(0.0070)	0.0000	3	0.1146	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(3,203)	2.4700	(7,911.41)	(7,911.41)	0.0000	4.3400	(25.00)	0.00	2.8221	(0.1626)	0.0000	3	2.6595	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(3,419)	2.4700	(8,444.93)	(8,444.93)	0.0000	4.3400	(25.00)	0.00	3.0124	(0.1735)	0.0000	3	2.8389	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(345)	2.4700	(852.15)	(852.15)	0.0000	4.3400	(25.00)	0.00	0.3040	(0.0175)	0.0000	3	0.2885	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(183)	2.4700	(452.01)	(452.01)	0.0000	4.3400	(25.00)	0.00	0.1612	(0.0093)	0.0000	3	0.1519	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(6,816)	2.4700	(16,835.52)	(16,835.52)	0.0000	4.3400	(25.00)	0.00	6.0054	(0.3459)	0.0000	3	5.6595	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,624)	2.4700	(4,011.28)	(4,011.28)	0.0000	4.3400	(25.00)	0.00	1.4309	(0.0824)	0.0000	3	1.3484	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(13,321)	2.4700	(32,902.87)	(32,902.87)	0.0000	4.3400	(25.00)	0.00	11.7369	(0.6761)	0.0000	3	11.0608	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(28,781)	2.4700	(71,089.07)	(71,089.07)	0.0000	4.3400	(25.00)	0.00	25.3583	(1.4607)	0.0000	3	23.8976	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(21,683)	2.4700	(53,557.01)	(53,557.01)	0.0000	4.3400	(25.00)	0.00	19.1044	(1.1005)	0.0000	3	18.0040	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(22,548)	2.4700	(55,693.56)	(55,693.56)	0.0000	4.3400	(25.00)	0.00	19.8666	(1.1444)	0.0000	3	18.7222	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(309)	2.4700	(763.23)	(763.23)	0.0000	4.3400	(25.00)	0.00	0.2723	(0.0157)	0.0000	3	0.2566	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,858)	2.4700	(4,589.26)	(4,589.26)	0.0000	4.3400	(25.00)	0.00	1.6370	(0.0943)	0.0000	3	1.5427	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(1,185)	2.4700	(2,926.95)	(2,926.95)	0.0000	4.3400	(25.00)	0.00	1.0441	(0.0601)	0.0000	3	0.9839	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(5,953)	2.4700	(14,703.91)	(14,703.91)	0.0000	4.3400	(25.00)	0.00	5.2451	(0.3021)	0.0000	3	4.9429	02/04/2025
GMD.AX	01/03/2025	SDB3260427109	0	(691)	2.4700	(1,706.77)	(1,706.77)	0.0000	4.3400	(25.00)	0.00	0.6088	(0.0351)	0.0000	3	0.5738	02/04/2025
TOTAL GENESIS MINERALS LIMITED CMN ORDINARY FULLY PAID												534.0483	(32.6278)	0.0000		501.4205	
LOTTERY CORP/THE CMN ORDINARY FULLY PAID																	
TLC.AX	01/17/2025	SDB3265201674	0	(8,643)	4.8500	(43,528.05)	(41,918.55)	0.0000	4.3373	(25.00)	0.00	5.1724	(0.2871)	0.0000	1	4.8853	02/04/2025
TLC.AX	01/16/2025	SDB3265201674	0	(8,643)	4.8500	(43,528.05)	(41,918.55)	0.0000	4.3400	(25.00)	0.00	5.1757	(0.2871)	0.0000	1	4.8886	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
LOTTERY CORP/THE CMN ORDINARY FULLY PAID (Cont.)																	
TLC.AX	01/16/2025	SDB3265201674	0	(118)	4.8500	(594.27)	(572.30)	0.0000	4.3400	(25.00)	0.00	0.0707	(0.0039)	0.0000	1	0.0667	02/04/2025
TLC.AX	01/15/2025	SDB3265201674	0	(8,643)	4.8600	(43,528.05)	(42,004.98)	0.0000	4.3400	(25.00)	0.00	5.1757	(0.2877)	0.0000	1	4.8880	02/04/2025
TLC.AX	01/15/2025	SDB3265201674	0	(118)	4.8600	(594.27)	(573.48)	0.0000	4.3400	(25.00)	0.00	0.0707	(0.0039)	0.0000	1	0.0667	02/04/2025
TLC.AX	01/14/2025	SDB3265201674	0	(8,643)	4.8600	(43,528.05)	(42,004.98)	0.0000	4.3400	(25.00)	0.00	5.1757	(0.2877)	0.0000	1	4.8880	02/04/2025
TLC.AX	01/14/2025	SDB3265201674	0	(5,637)	4.8600	(28,389.17)	(27,395.82)	0.0000	4.3400	(25.00)	0.00	3.3756	(0.1876)	0.0000	1	3.1879	02/04/2025
TLC.AX	01/14/2025	SDB3265201674	0	(737)	4.8600	(3,694.54)	(3,581.82)	0.0000	4.3400	(25.00)	0.00	0.4393	(0.0245)	0.0000	1	0.4148	02/04/2025
TLC.AX	01/13/2025	SDB3265201674	0	(8,643)	4.9100	(43,528.05)	(42,437.13)	0.0000	4.3400	(25.00)	0.00	5.1757	(0.2907)	0.0000	1	4.8850	02/04/2025
TLC.AX	01/13/2025	SDB3265201674	0	(5,637)	4.9100	(28,389.17)	(27,677.67)	0.0000	4.3400	(25.00)	0.00	3.3756	(0.1896)	0.0000	1	3.1860	02/04/2025
TLC.AX	01/13/2025	SDB3265201674	0	(10,067)	4.9100	(50,465.28)	(49,428.97)	0.0000	4.3400	(25.00)	0.00	6.0005	(0.3386)	0.0000	1	5.6620	02/04/2025
TLC.AX	01/10/2025	SDB3265201674	0	(8,643)	5.0000	(43,528.05)	(43,215.00)	0.0000	4.3400	(25.00)	0.00	15.5270	(0.8880)	0.0000	3	14.6390	02/04/2025
TLC.AX	01/10/2025	SDB3265201674	0	(5,637)	5.0000	(28,389.17)	(28,185.00)	0.0000	4.3400	(25.00)	0.00	10.1268	(0.5791)	0.0000	3	9.5476	02/04/2025
TLC.AX	01/10/2025	SDB3265201674	0	(17,786)	5.0000	(89,160.17)	(88,930.00)	0.0000	4.3400	(25.00)	0.00	31.8045	(1.8273)	0.0000	3	29.9772	02/04/2025
TLC.AX	01/09/2025	SDB3265201674	0	(8,643)	5.0300	(43,528.05)	(43,474.29)	0.0000	4.3400	(25.00)	0.00	5.1757	(0.2978)	0.0000	1	4.8779	02/04/2025
TLC.AX	01/09/2025	SDB3265201674	0	(5,637)	5.0300	(28,389.17)	(28,354.11)	0.0000	4.3400	(25.00)	0.00	3.3756	(0.1942)	0.0000	1	3.1814	02/04/2025
TLC.AX	01/09/2025	SDB3265201674	0	(25,756)	5.0300	(129,113.31)	(129,552.68)	0.0000	4.3400	(25.00)	0.00	15.3521	(0.8873)	0.0000	1	14.4648	02/04/2025
TLC.AX	01/08/2025	SDB3265201674	0	(25,756)	5.0129	(129,113.31)	(129,113.31)	0.0000	4.3400	(25.00)	0.00	15.3521	(0.8843)	0.0000	1	14.4678	02/04/2025
TOTAL LOTTERY CORP/THE CMN ORDINARY FULLY PAID												135.9211	(7.7466)	0.0000		128.1746	
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID																	
LYC.AX	01/17/2025	SDB3263707259	0	(362)	7.0700	(2,542.86)	(2,559.34)	0.0000	4.3373	(25.00)	0.00	0.3022	(0.0175)	0.0000	1	0.2846	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(739)	7.0700	(4,809.76)	(5,224.73)	0.0000	4.3373	(25.00)	0.00	0.5715	(0.0358)	0.0000	1	0.5358	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(131)	7.0700	(842.33)	(926.17)	0.0000	4.3373	(25.00)	0.00	0.1001	(0.0063)	0.0000	1	0.0937	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(1,520)	7.0700	(9,773.60)	(10,746.40)	0.0000	4.3373	(25.00)	0.00	1.1614	(0.0736)	0.0000	1	1.0878	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(2,532)	7.0700	(16,280.76)	(17,901.24)	0.0000	4.3373	(25.00)	0.00	1.9346	(0.1226)	0.0000	1	1.8120	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(723)	7.0700	(4,648.89)	(5,111.61)	0.0000	4.3373	(25.00)	0.00	0.5524	(0.0350)	0.0000	1	0.5174	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(1,708)	7.0700	(10,982.44)	(12,075.56)	0.0000	4.3373	(25.00)	0.00	1.3050	(0.0827)	0.0000	1	1.2223	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(23)	7.0700	(147.89)	(162.61)	0.0000	4.3373	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(1,805)	7.0700	(11,606.15)	(12,761.35)	0.0000	4.3373	(25.00)	0.00	1.3791	(0.0874)	0.0000	1	1.2917	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(763)	7.0700	(4,906.09)	(5,394.41)	0.0000	4.3373	(25.00)	0.00	0.5830	(0.0369)	0.0000	1	0.5460	02/04/2025
LYC.AX	01/17/2025	SDB3263707259	0	(551)	7.0700	(3,542.93)	(3,895.57)	0.0000	4.3373	(25.00)	0.00	0.4210	(0.0267)	0.0000	1	0.3943	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(362)	7.2100	(2,542.86)	(2,610.02)	0.0000	4.3400	(25.00)	0.00	0.3024	(0.0179)	0.0000	1	0.2845	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(739)	7.2100	(4,809.76)	(5,328.19)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0365)	0.0000	1	0.5354	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(131)	7.2100	(842.33)	(944.51)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0065)	0.0000	1	0.0937	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(1,520)	7.2100	(9,773.60)	(10,959.20)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0751)	0.0000	1	1.0871	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(2,532)	7.2100	(16,280.76)	(18,255.72)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1250)	0.0000	1	1.8108	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(723)	7.2100	(4,648.89)	(5,212.83)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0357)	0.0000	1	0.5171	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(1,708)	7.2100	(10,982.44)	(12,314.68)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0843)	0.0000	1	1.2215	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(23)	7.2100	(147.89)	(165.83)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0164	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(1,805)	7.2100	(11,606.15)	(13,014.05)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0891)	0.0000	1	1.2909	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(763)	7.2100	(4,906.09)	(5,501.23)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0377)	0.0000	1	0.5457	02/04/2025
LYC.AX	01/16/2025	SDB3263707259	0	(551)	7.2100	(3,542.93)	(3,972.71)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0272)	0.0000	1	0.3941	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(362)	7.1000	(2,542.86)	(2,570.20)	0.0000	4.3400	(25.00)	0.00	0.3024	(0.0176)	0.0000	1	0.2848	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(739)	7.1000	(4,809.76)	(5,246.90)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0359)	0.0000	1	0.5360	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(131)	7.1000	(842.33)	(930.10)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0064)	0.0000	1	0.0938	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(1,520)	7.1000	(9,773.60)	(10,792.00)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0739)	0.0000	1	1.0882	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(2,532)	7.1000	(16,280.76)	(17,977.20)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1231)	0.0000	1	1.8127	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(723)	7.1000	(4,648.89)	(5,133.30)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0352)	0.0000	1	0.5176	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(1,708)	7.1000	(10,982.44)	(12,126.80)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0831)	0.0000	1	1.2228	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(23)	7.1000	(147.89)	(163.30)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(1,805)	7.1000	(11,606.15)	(12,815.50)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0878)	0.0000	1	1.2922	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(763)	7.1000	(4,906.09)	(5,417.30)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0371)	0.0000	1	0.5462	02/04/2025
LYC.AX	01/15/2025	SDB3263707259	0	(551)	7.1000	(3,542.93)	(3,912.10)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0268)	0.0000	1	0.3945	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(362)	6.9900	(2,542.86)	(2,530.38)	0.0000	4.3400	(25.00)	0.00	0.3024	(0.0173)	0.0000	1	0.2850	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
LYC.AX	01/14/2025	SDB3263707259	0	(739)	6.9900	(4,809.76)	(5,165.61)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0354)	0.0000	1	0.5365	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(131)	6.9900	(842.33)	(915.69)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0063)	0.0000	1	0.0939	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(1,520)	6.9900	(9,773.60)	(10,624.80)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0728)	0.0000	1	1.0893	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(2,532)	6.9900	(16,280.76)	(17,698.68)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1212)	0.0000	1	1.8146	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(723)	6.9900	(4,648.89)	(5,053.77)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0346)	0.0000	1	0.5182	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(1,708)	6.9900	(10,982.44)	(11,938.92)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0818)	0.0000	1	1.2241	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(23)	6.9900	(147.89)	(160.77)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(1,805)	6.9900	(11,606.15)	(12,616.95)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0864)	0.0000	1	1.2936	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(763)	6.9900	(4,906.09)	(5,333.37)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0365)	0.0000	1	0.5468	02/04/2025
LYC.AX	01/14/2025	SDB3263707259	0	(551)	6.9900	(3,542.93)	(3,851.49)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0264)	0.0000	1	0.3949	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(362)	6.8500	(2,542.86)	(2,479.70)	0.0000	4.3400	(25.00)	0.00	0.3024	(0.0170)	0.0000	1	0.2854	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(739)	6.8500	(4,809.76)	(5,062.15)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0347)	0.0000	1	0.5372	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(131)	6.8500	(842.33)	(897.35)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0061)	0.0000	1	0.0940	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(1,520)	6.8500	(9,773.60)	(10,412.00)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0713)	0.0000	1	1.0908	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(2,532)	6.8500	(16,280.76)	(17,344.20)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1188)	0.0000	1	1.8171	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(723)	6.8500	(4,648.89)	(4,952.55)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0339)	0.0000	1	0.5189	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(1,708)	6.8500	(10,982.44)	(11,699.80)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0801)	0.0000	1	1.2257	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(23)	6.8500	(147.89)	(157.55)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(1,805)	6.8500	(11,606.15)	(12,364.25)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0847)	0.0000	1	1.2953	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(763)	6.8500	(4,906.09)	(5,226.55)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0358)	0.0000	1	0.5476	02/04/2025
LYC.AX	01/13/2025	SDB3263707259	0	(551)	6.8500	(3,542.93)	(3,774.35)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0259)	0.0000	1	0.3954	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(362)	6.9400	(2,542.86)	(2,512.28)	0.0000	4.3400	(25.00)	0.00	0.9071	(0.0516)	0.0000	3	0.8554	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(739)	6.9400	(4,809.76)	(5,128.66)	0.0000	4.3400	(25.00)	0.00	1.7157	(0.1054)	0.0000	3	1.6103	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(131)	6.9400	(842.33)	(909.14)	0.0000	4.3400	(25.00)	0.00	0.3005	(0.0187)	0.0000	3	0.2818	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(1,520)	6.9400	(9,773.60)	(10,548.80)	0.0000	4.3400	(25.00)	0.00	3.4864	(0.2168)	0.0000	3	3.2696	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(2,532)	6.9400	(16,280.76)	(17,572.08)	0.0000	4.3400	(25.00)	0.00	5.8075	(0.3611)	0.0000	3	5.4465	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(723)	6.9400	(4,648.89)	(5,017.62)	0.0000	4.3400	(25.00)	0.00	1.6583	(0.1031)	0.0000	3	1.5552	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(1,708)	6.9400	(10,982.44)	(11,853.52)	0.0000	4.3400	(25.00)	0.00	3.9176	(0.2436)	0.0000	3	3.6740	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(23)	6.9400	(147.89)	(159.62)	0.0000	4.3400	(25.00)	0.00	0.0528	(0.0033)	0.0000	3	0.0495	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(1,805)	6.9400	(11,606.15)	(12,526.70)	0.0000	4.3400	(25.00)	0.00	4.1401	(0.2574)	0.0000	3	3.8827	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(763)	6.9400	(4,906.09)	(5,295.22)	0.0000	4.3400	(25.00)	0.00	1.7501	(0.1088)	0.0000	3	1.6413	02/04/2025
LYC.AX	01/10/2025	SDB3263707259	0	(551)	6.9400	(3,542.93)	(3,823.94)	0.0000	4.3400	(25.00)	0.00	1.2638	(0.0786)	0.0000	3	1.1852	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(362)	7.0300	(2,542.86)	(2,544.86)	0.0000	4.3400	(25.00)	0.00	0.3024	(0.0174)	0.0000	1	0.2849	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(739)	7.0300	(4,809.76)	(5,195.17)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0356)	0.0000	1	0.5363	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(131)	7.0300	(842.33)	(920.93)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0063)	0.0000	1	0.0938	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(1,520)	7.0300	(9,773.60)	(10,685.60)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0732)	0.0000	1	1.0889	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(2,532)	7.0300	(16,280.76)	(17,799.96)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1219)	0.0000	1	1.8139	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(723)	7.0300	(4,648.89)	(5,082.69)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0348)	0.0000	1	0.5180	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(1,708)	7.0300	(10,982.44)	(12,007.24)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0822)	0.0000	1	1.2236	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(23)	7.0300	(147.89)	(161.69)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(1,805)	7.0300	(11,606.15)	(12,689.15)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0869)	0.0000	1	1.2931	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(763)	7.0300	(4,906.09)	(5,363.89)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0367)	0.0000	1	0.5466	02/04/2025
LYC.AX	01/09/2025	SDB3263707259	0	(551)	7.0300	(3,542.93)	(3,873.53)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0265)	0.0000	1	0.3947	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(739)	6.8300	(4,809.76)	(5,047.37)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0346)	0.0000	1	0.5373	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(131)	6.8300	(842.33)	(894.73)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0061)	0.0000	1	0.0940	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(1,520)	6.8300	(9,773.60)	(10,381.60)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0711)	0.0000	1	1.0910	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(2,532)	6.8300	(16,280.76)	(17,293.56)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1184)	0.0000	1	1.8174	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(723)	6.8300	(4,648.89)	(4,938.09)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0338)	0.0000	1	0.5189	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(1,708)	6.8300	(10,982.44)	(11,665.64)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0799)	0.0000	1	1.2260	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(23)	6.8300	(147.89)	(157.09)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0011)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(1,805)	6.8300	(11,606.15)	(12,328.15)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0844)	0.0000	1	1.2956	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(763)	6.8300	(4,906.09)	(5,211.29)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0357)	0.0000	1	0.5477	02/04/2025
LYC.AX	01/08/2025	SDB3263707259	0	(551)	6.8300	(3,542.93)	(3,763.33)	0.0000	4.3400	(25.00)	0.00	0.4213	(0.0258)	0.0000	1	0.3955	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
LYC.AX	01/07/2025	SDB3263707259	0	(739)	6.6100	(4,809.76)	(4,884.79)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0335)	0.0000	1	0.5384	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(131)	6.6100	(842.33)	(865.91)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0059)	0.0000	1	0.0942	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(1,520)	6.6100	(9,773.60)	(10,047.20)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0688)	0.0000	1	1.0933	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(2,532)	6.6100	(16,280.76)	(16,736.52)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1146)	0.0000	1	1.8212	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(723)	6.6100	(4,648.89)	(4,779.03)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0327)	0.0000	1	0.5200	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(1,708)	6.6100	(10,982.44)	(11,289.88)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0773)	0.0000	1	1.2285	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(23)	6.6100	(147.89)	(152.03)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0010)	0.0000	1	0.0165	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(1,805)	6.6100	(11,606.15)	(11,931.05)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0817)	0.0000	1	1.2983	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(763)	6.6100	(4,906.09)	(5,043.43)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0345)	0.0000	1	0.5488	02/04/2025
LYC.AX	01/07/2025	SDB3263707259	0	(1,235)	6.6100	(7,941.05)	(8,163.35)	0.0000	4.3400	(25.00)	0.00	0.9442	(0.0559)	0.0000	1	0.8883	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(739)	6.5300	(4,809.76)	(4,825.67)	0.0000	4.3400	(25.00)	0.00	0.5719	(0.0331)	0.0000	1	0.5388	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(131)	6.5300	(842.33)	(855.43)	0.0000	4.3400	(25.00)	0.00	0.1002	(0.0059)	0.0000	1	0.0943	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(1,520)	6.5300	(9,773.60)	(9,925.60)	0.0000	4.3400	(25.00)	0.00	1.1621	(0.0680)	0.0000	1	1.0941	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(2,532)	6.5300	(16,280.76)	(16,533.96)	0.0000	4.3400	(25.00)	0.00	1.9358	(0.1132)	0.0000	1	1.8226	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(723)	6.5300	(4,648.89)	(4,721.19)	0.0000	4.3400	(25.00)	0.00	0.5528	(0.0323)	0.0000	1	0.5204	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(1,708)	6.5300	(10,982.44)	(11,153.24)	0.0000	4.3400	(25.00)	0.00	1.3059	(0.0764)	0.0000	1	1.2295	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(23)	6.5300	(147.89)	(150.19)	0.0000	4.3400	(25.00)	0.00	0.0176	(0.0010)	0.0000	1	0.0166	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(1,805)	6.5300	(11,606.15)	(11,786.65)	0.0000	4.3400	(25.00)	0.00	1.3800	(0.0807)	0.0000	1	1.2993	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(763)	6.5300	(4,906.09)	(4,982.39)	0.0000	4.3400	(25.00)	0.00	0.5834	(0.0341)	0.0000	1	0.5492	02/04/2025
LYC.AX	01/06/2025	SDB3263707259	0	(1,235)	6.5300	(7,941.05)	(8,064.55)	0.0000	4.3400	(25.00)	0.00	0.9442	(0.0552)	0.0000	1	0.8890	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(131)	6.4300	(842.33)	(842.33)	0.0000	4.3400	(25.00)	0.00	0.3005	(0.0173)	0.0000	3	0.2832	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(1,520)	6.4300	(9,773.60)	(9,773.60)	0.0000	4.3400	(25.00)	0.00	3.4864	(0.2006)	0.0000	3	3.2855	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(2,532)	6.4300	(16,280.76)	(16,280.76)	0.0000	4.3400	(25.00)	0.00	5.8075	(0.3345)	0.0000	3	5.4730	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(723)	6.4300	(4,648.89)	(4,648.89)	0.0000	4.3400	(25.00)	0.00	1.6583	(0.0955)	0.0000	3	1.5628	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(1,708)	6.4300	(10,982.44)	(10,982.44)	0.0000	4.3400	(25.00)	0.00	3.9176	(0.2257)	0.0000	3	3.6919	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(23)	6.4300	(147.89)	(147.89)	0.0000	4.3400	(25.00)	0.00	0.0528	(0.0030)	0.0000	3	0.0497	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(1,805)	6.4300	(11,606.15)	(11,606.15)	0.0000	4.3400	(25.00)	0.00	4.1401	(0.2385)	0.0000	3	3.9016	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(763)	6.4300	(4,906.09)	(4,906.09)	0.0000	4.3400	(25.00)	0.00	1.7501	(0.1008)	0.0000	3	1.6493	02/04/2025
LYC.AX	01/03/2025	SDB3263707259	0	(1,235)	6.4300	(7,941.05)	(7,941.05)	0.0000	4.3400	(25.00)	0.00	2.8327	(0.1632)	0.0000	3	2.6695	02/04/2025
TOTAL LYNAS RARE EARTHS LTD ORDINARY FULLY PAID ORDINARY FULLY PAID												124.0783	(7.5665)	0.0000		116.5117	
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID																	
MIN.AX	01/17/2025	SDB3262055937	0	(129)	36.7500	(4,453.89)	(4,740.75)	0.0000	4.3373	(25.00)	0.00	0.5293	(0.0325)	0.0000	1	0.4968	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(1,801)	36.7500	(62,097.48)	(66,186.75)	0.0000	4.3373	(25.00)	0.00	7.3790	(0.4533)	0.0000	1	6.9257	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(990)	36.7500	(34,247.96)	(36,382.50)	0.0000	4.3373	(25.00)	0.00	4.0697	(0.2492)	0.0000	1	3.8205	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(740)	36.7500	(25,345.00)	(27,195.00)	0.0000	4.3373	(25.00)	0.00	3.0117	(0.1863)	0.0000	1	2.8255	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(1,031)	36.7500	(35,311.75)	(37,889.25)	0.0000	4.3373	(25.00)	0.00	4.1961	(0.2595)	0.0000	1	3.9365	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(127)	36.7500	(4,349.75)	(4,667.25)	0.0000	4.3373	(25.00)	0.00	0.5169	(0.0320)	0.0000	1	0.4849	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(870)	36.7500	(29,797.50)	(31,972.50)	0.0000	4.3373	(25.00)	0.00	3.5408	(0.2190)	0.0000	1	3.3218	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(32)	36.7500	(1,096.00)	(1,176.00)	0.0000	4.3373	(25.00)	0.00	0.1302	(0.0081)	0.0000	1	0.1222	02/04/2025
MIN.AX	01/17/2025	SDB3262055937	0	(266)	36.7500	(9,110.50)	(9,775.50)	0.0000	4.3373	(25.00)	0.00	1.0826	(0.0670)	0.0000	1	1.0156	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(129)	35.7700	(4,453.89)	(4,614.33)	0.0000	4.3400	(25.00)	0.00	0.5296	(0.0316)	0.0000	1	0.4980	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(1,801)	35.7700	(62,097.48)	(64,421.77)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4412)	0.0000	1	6.9424	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(990)	35.7700	(34,247.96)	(35,412.30)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2426)	0.0000	1	3.8297	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(740)	35.7700	(25,345.00)	(26,469.80)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1813)	0.0000	1	2.8323	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(1,031)	35.7700	(35,311.75)	(36,878.87)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2526)	0.0000	1	3.9461	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(127)	35.7700	(4,349.75)	(4,542.79)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0311)	0.0000	1	0.4861	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(870)	35.7700	(29,797.50)	(31,119.90)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2132)	0.0000	1	3.3299	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(32)	35.7700	(1,096.00)	(1,144.64)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0078)	0.0000	1	0.1225	02/04/2025
MIN.AX	01/16/2025	SDB3262055937	0	(470)	35.7700	(16,097.50)	(16,811.90)	0.0000	4.3400	(25.00)	0.00	1.9141	(0.1152)	0.0000	1	1.7989	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(129)	35.0800	(4,453.89)	(4,525.32)	0.0000	4.3400	(25.00)	0.00	0.5296	(0.0310)	0.0000	1	0.4986	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(1,801)	35.0800	(62,097.48)	(63,179.08)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4327)	0.0000	1	6.9509	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(990)	35.0800	(34,247.96)	(34,729.20)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2379)	0.0000	1	3.8344	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
MIN.AX	01/15/2025	SDB3262055937	0	(740)	35.0800	(25,345.00)	(25,959.20)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1778)	0.0000	1	2.8358	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(1,031)	35.0800	(35,311.75)	(36,167.48)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2477)	0.0000	1	3.9510	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(127)	35.0800	(4,349.75)	(4,455.18)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0305)	0.0000	1	0.4887	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(870)	35.0800	(29,797.50)	(30,519.60)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2090)	0.0000	1	3.3340	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(32)	35.0800	(1,096.00)	(1,122.56)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0077)	0.0000	1	0.1226	02/04/2025
MIN.AX	01/15/2025	SDB3262055937	0	(1,032)	35.0800	(35,346.00)	(36,202.56)	0.0000	4.3400	(25.00)	0.00	4.2028	(0.2480)	0.0000	1	3.9548	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(129)	34.4000	(4,453.89)	(4,437.60)	0.0000	4.3400	(25.00)	0.00	0.5296	(0.0304)	0.0000	1	0.4992	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(1,801)	34.4000	(62,097.48)	(61,954.40)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4243)	0.0000	1	6.9593	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(990)	34.4000	(34,247.96)	(34,056.00)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2333)	0.0000	1	3.8390	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(740)	34.4000	(25,345.00)	(25,456.00)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1744)	0.0000	1	2.8393	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(1,031)	34.4000	(35,311.75)	(35,466.40)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2429)	0.0000	1	3.9558	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(127)	34.4000	(4,349.75)	(4,368.80)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0299)	0.0000	1	0.4873	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(870)	34.4000	(29,797.50)	(29,928.00)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2050)	0.0000	1	3.3381	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(32)	34.4000	(1,096.00)	(1,100.80)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0075)	0.0000	1	0.1228	02/04/2025
MIN.AX	01/14/2025	SDB3262055937	0	(2,284)	34.4000	(78,227.00)	(78,569.60)	0.0000	4.3400	(25.00)	0.00	9.3015	(0.5381)	0.0000	1	8.7634	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(129)	34.6300	(4,453.89)	(4,467.27)	0.0000	4.3400	(25.00)	0.00	0.5296	(0.0306)	0.0000	1	0.4990	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(1,801)	34.6300	(62,097.48)	(62,368.63)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4272)	0.0000	1	6.9565	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(990)	34.6300	(34,247.96)	(34,283.70)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2348)	0.0000	1	3.8374	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(740)	34.6300	(25,345.00)	(25,626.20)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1755)	0.0000	1	2.8381	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(1,031)	34.6300	(35,311.75)	(35,703.53)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2445)	0.0000	1	3.9542	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(127)	34.6300	(4,349.75)	(4,398.01)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0301)	0.0000	1	0.4871	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(870)	34.6300	(29,797.50)	(30,128.10)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2064)	0.0000	1	3.3367	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(32)	34.6300	(1,096.00)	(1,108.16)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0076)	0.0000	1	0.1227	02/04/2025
MIN.AX	01/13/2025	SDB3262055937	0	(2,591)	34.6300	(88,741.75)	(89,726.33)	0.0000	4.3400	(25.00)	0.00	10.5518	(0.6146)	0.0000	1	9.9372	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(129)	35.5000	(4,453.89)	(4,579.50)	0.0000	4.3400	(25.00)	0.00	1.5888	(0.0941)	0.0000	3	1.4947	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(1,801)	35.5000	(62,097.48)	(63,935.50)	0.0000	4.3400	(25.00)	0.00	22.1509	(1.3137)	0.0000	3	20.8372	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(990)	35.5000	(34,247.96)	(35,145.00)	0.0000	4.3400	(25.00)	0.00	12.2167	(0.7222)	0.0000	3	11.4945	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(740)	35.5000	(25,345.00)	(26,270.00)	0.0000	4.3400	(25.00)	0.00	9.0409	(0.5398)	0.0000	3	8.5011	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(1,031)	35.5000	(35,311.75)	(36,600.50)	0.0000	4.3400	(25.00)	0.00	12.5961	(0.7521)	0.0000	3	11.8441	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(127)	35.5000	(4,349.75)	(4,508.50)	0.0000	4.3400	(25.00)	0.00	1.5516	(0.0926)	0.0000	3	1.4590	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(870)	35.5000	(29,797.50)	(30,885.00)	0.0000	4.3400	(25.00)	0.00	10.6291	(0.6346)	0.0000	3	9.9945	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(32)	35.5000	(1,096.00)	(1,136.00)	0.0000	4.3400	(25.00)	0.00	0.3910	(0.0233)	0.0000	3	0.3676	02/04/2025
MIN.AX	01/10/2025	SDB3262055937	0	(2,901)	35.5000	(99,359.25)	(102,985.50)	0.0000	4.3400	(25.00)	0.00	35.4427	(2.1161)	0.0000	3	33.3265	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(129)	34.4200	(4,453.89)	(4,440.18)	0.0000	4.3400	(25.00)	0.00	0.5296	(0.0304)	0.0000	1	0.4992	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(1,801)	34.4200	(62,097.48)	(61,990.42)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4246)	0.0000	1	6.9591	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(990)	34.4200	(34,247.96)	(34,075.80)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2334)	0.0000	1	3.8388	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(740)	34.4200	(25,345.00)	(25,470.80)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1745)	0.0000	1	2.8392	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(1,031)	34.4200	(35,311.75)	(35,487.02)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2431)	0.0000	1	3.9557	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(127)	34.4200	(4,349.75)	(4,371.34)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0299)	0.0000	1	0.4873	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(870)	34.4200	(29,797.50)	(29,945.40)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2051)	0.0000	1	3.3379	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(32)	34.4200	(1,096.00)	(1,101.44)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0075)	0.0000	1	0.1228	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(3,026)	34.4200	(103,640.50)	(104,154.92)	0.0000	4.3400	(25.00)	0.00	12.3233	(0.7134)	0.0000	1	11.6099	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(99)	34.4200	(3,390.75)	(3,407.58)	0.0000	4.3400	(25.00)	0.00	0.4032	(0.0233)	0.0000	1	0.3798	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(973)	34.4200	(33,325.25)	(33,490.66)	0.0000	4.3400	(25.00)	0.00	3.9625	(0.2294)	0.0000	1	3.7331	02/04/2025
MIN.AX	01/09/2025	SDB3262055937	0	(168)	34.4200	(5,754.00)	(5,782.56)	0.0000	4.3400	(25.00)	0.00	0.6842	(0.0396)	0.0000	1	0.6446	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(1,801)	34.6700	(62,097.48)	(62,440.67)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4277)	0.0000	1	6.9560	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(990)	34.6700	(34,247.96)	(34,323.30)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2351)	0.0000	1	3.8371	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(740)	34.6700	(25,345.00)	(25,655.80)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1757)	0.0000	1	2.8379	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(1,031)	34.6700	(35,311.75)	(35,744.77)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2448)	0.0000	1	3.9539	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(127)	34.6700	(4,349.75)	(4,403.09)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0302)	0.0000	1	0.4870	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(870)	34.6700	(29,797.50)	(30,162.90)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2066)	0.0000	1	3.3365	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(32)	34.6700	(1,096.00)	(1,109.44)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0076)	0.0000	1	0.1227	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(3,026)	34.6700	(103,640.50)	(104,911.42)	0.0000	4.3400	(25.00)	0.00	12.3233	(0.7186)	0.0000	1	11.6047	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
MIN.AX	01/08/2025	SDB3262055937	0	(99)	34.6700	(3,390.75)	(3,432.33)	0.0000	4.3400	(25.00)	0.00	0.4032	(0.0235)	0.0000	1	0.3797	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(973)	34.6700	(33,325.25)	(33,733.91)	0.0000	4.3400	(25.00)	0.00	3.9625	(0.2311)	0.0000	1	3.7315	02/04/2025
MIN.AX	01/08/2025	SDB3262055937	0	(168)	34.6700	(5,754.00)	(5,824.56)	0.0000	4.3400	(25.00)	0.00	0.6842	(0.0399)	0.0000	1	0.6443	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(1,801)	34.2300	(62,097.48)	(61,648.23)	0.0000	4.3400	(25.00)	0.00	7.3836	(0.4222)	0.0000	1	6.9614	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(990)	34.2300	(34,247.96)	(33,887.70)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2321)	0.0000	1	3.8401	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(740)	34.2300	(25,345.00)	(25,330.20)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1735)	0.0000	1	2.8401	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(1,031)	34.2300	(35,311.75)	(35,291.13)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2417)	0.0000	1	3.9570	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(127)	34.2300	(4,349.75)	(4,347.21)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0298)	0.0000	1	0.4874	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(870)	34.2300	(29,797.50)	(29,780.10)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2040)	0.0000	1	3.3391	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(32)	34.2300	(1,096.00)	(1,095.36)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0075)	0.0000	1	0.1228	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(3,026)	34.2300	(103,640.50)	(103,579.98)	0.0000	4.3400	(25.00)	0.00	12.3233	(0.7095)	0.0000	1	11.6138	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(99)	34.2300	(3,390.75)	(3,388.77)	0.0000	4.3400	(25.00)	0.00	0.4032	(0.0232)	0.0000	1	0.3800	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(973)	34.2300	(33,325.25)	(33,305.79)	0.0000	4.3400	(25.00)	0.00	3.9625	(0.2281)	0.0000	1	3.7344	02/04/2025
MIN.AX	01/07/2025	SDB3262055937	0	(168)	34.2300	(5,754.00)	(5,750.64)	0.0000	4.3400	(25.00)	0.00	0.6842	(0.0394)	0.0000	1	0.6448	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(990)	34.7300	(34,247.96)	(34,382.70)	0.0000	4.3400	(25.00)	0.00	4.0722	(0.2355)	0.0000	1	3.8367	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(740)	34.7300	(25,345.00)	(25,700.20)	0.0000	4.3400	(25.00)	0.00	3.0136	(0.1760)	0.0000	1	2.8376	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(1,031)	34.7300	(35,311.75)	(35,806.63)	0.0000	4.3400	(25.00)	0.00	4.1987	(0.2453)	0.0000	1	3.9535	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(127)	34.7300	(4,349.75)	(4,410.71)	0.0000	4.3400	(25.00)	0.00	0.5172	(0.0302)	0.0000	1	0.4870	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(870)	34.7300	(29,797.50)	(30,215.10)	0.0000	4.3400	(25.00)	0.00	3.5430	(0.2070)	0.0000	1	3.3361	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(32)	34.7300	(1,096.00)	(1,111.36)	0.0000	4.3400	(25.00)	0.00	0.1303	(0.0076)	0.0000	1	0.1227	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(3,026)	34.7300	(103,640.50)	(105,092.98)	0.0000	4.3400	(25.00)	0.00	12.3233	(0.7198)	0.0000	1	11.6035	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(99)	34.7300	(3,390.75)	(3,438.27)	0.0000	4.3400	(25.00)	0.00	0.4032	(0.0235)	0.0000	1	0.3796	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(973)	34.7300	(33,325.25)	(33,792.29)	0.0000	4.3400	(25.00)	0.00	3.9625	(0.2315)	0.0000	1	3.7311	02/04/2025
MIN.AX	01/06/2025	SDB3262055937	0	(168)	34.7300	(5,754.00)	(5,834.64)	0.0000	4.3400	(25.00)	0.00	0.6842	(0.0400)	0.0000	1	0.6442	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(740)	34.2500	(25,345.00)	(25,345.00)	0.0000	4.3400	(25.00)	0.00	9.0409	(0.5208)	0.0000	3	8.5201	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(1,031)	34.2500	(35,311.75)	(35,311.75)	0.0000	4.3400	(25.00)	0.00	12.5961	(0.7256)	0.0000	3	11.8706	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(127)	34.2500	(4,349.75)	(4,349.75)	0.0000	4.3400	(25.00)	0.00	1.5516	(0.0894)	0.0000	3	1.4622	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(870)	34.2500	(29,797.50)	(29,797.50)	0.0000	4.3400	(25.00)	0.00	10.6291	(0.6123)	0.0000	3	10.0169	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(32)	34.2500	(1,096.00)	(1,096.00)	0.0000	4.3400	(25.00)	0.00	0.3910	(0.0225)	0.0000	3	0.3684	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(3,026)	34.2500	(103,640.50)	(103,640.50)	0.0000	4.3400	(25.00)	0.00	36.9698	(2.1296)	0.0000	3	34.8402	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(99)	34.2500	(3,390.75)	(3,390.75)	0.0000	4.3400	(25.00)	0.00	1.2095	(0.0697)	0.0000	3	1.1398	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(973)	34.2500	(33,325.25)	(33,325.25)	0.0000	4.3400	(25.00)	0.00	11.8875	(0.6848)	0.0000	3	11.2028	02/04/2025
MIN.AX	01/03/2025	SDB3262055937	0	(168)	34.2500	(5,754.00)	(5,754.00)	0.0000	4.3400	(25.00)	0.00	2.0525	(0.1182)	0.0000	3	1.9343	02/04/2025
TOTAL MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID												489.9892	(28.6865)	0.0000		461.3027	
NEXTDC LIMITED CMN ORDINARY FULLY PAID																	
NXT.AX	01/17/2025	SDB3263530573	0	(850)	15.0000	(12,680.04)	(12,750.00)	0.0000	4.3373	(25.00)	0.00	1.5068	(0.0873)	0.0000	1	1.4194	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(1,601)	15.0000	(24,667.18)	(24,015.00)	0.0000	4.3373	(25.00)	0.00	2.9312	(0.1645)	0.0000	1	2.7667	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(1,505)	15.0000	(23,145.38)	(22,575.00)	0.0000	4.3373	(25.00)	0.00	2.7503	(0.1546)	0.0000	1	2.5957	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(3,169)	15.0000	(48,961.44)	(47,535.00)	0.0000	4.3373	(25.00)	0.00	5.8180	(0.3256)	0.0000	1	5.4925	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(5,988)	15.0000	(92,650.13)	(89,820.00)	0.0000	4.3373	(25.00)	0.00	11.0095	(0.6152)	0.0000	1	10.3943	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(4,655)	15.0000	(70,411.31)	(69,825.00)	0.0000	4.3373	(25.00)	0.00	8.3669	(0.4783)	0.0000	1	7.8887	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(1,775)	15.0000	(26,769.36)	(26,625.00)	0.0000	4.3373	(25.00)	0.00	3.1810	(0.1824)	0.0000	1	2.9986	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(2,253)	15.0000	(33,794.45)	(33,795.00)	0.0000	4.3373	(25.00)	0.00	4.0158	(0.2315)	0.0000	1	3.7843	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(1,522)	15.0000	(22,936.54)	(22,830.00)	0.0000	4.3373	(25.00)	0.00	2.7255	(0.1564)	0.0000	1	2.5692	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(1,868)	15.0000	(28,150.76)	(28,020.00)	0.0000	4.3373	(25.00)	0.00	3.3451	(0.1919)	0.0000	1	3.1532	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(114)	15.0000	(1,717.98)	(1,710.00)	0.0000	4.3373	(25.00)	0.00	0.2041	(0.0117)	0.0000	1	0.1924	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(593)	15.0000	(8,936.51)	(8,895.00)	0.0000	4.3373	(25.00)	0.00	1.0619	(0.0609)	0.0000	1	1.0010	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(314)	15.0000	(4,731.98)	(4,710.00)	0.0000	4.3373	(25.00)	0.00	0.5623	(0.0323)	0.0000	1	0.5300	02/04/2025
NXT.AX	01/17/2025	SDB3263530573	0	(405)	15.0000	(6,103.35)	(6,075.00)	0.0000	4.3373	(25.00)	0.00	0.7253	(0.0416)	0.0000	1	0.6836	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(850)	15.0400	(12,680.04)	(12,784.00)	0.0000	4.3400	(25.00)	0.00	1.5077	(0.0876)	0.0000	1	1.4201	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(1,601)	15.0400	(24,667.18)	(24,079.04)	0.0000	4.3400	(25.00)	0.00	2.9330	(0.1649)	0.0000	1	2.7681	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(1,505)	15.0400	(23,145.38)	(22,635.20)	0.0000	4.3400	(25.00)	0.00	2.7521	(0.1550)	0.0000	1	2.5970	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
NEXTDC LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NXT.AX	01/16/2025	SDB3263530573	0	(3,169)	15.0400	(48,961.44)	(47,661.76)	0.0000	4.3400	(25.00)	0.00	5.8217	(0.3265)	0.0000	1	5.4953	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(5,988)	15.0400	(92,650.13)	(90,059.52)	0.0000	4.3400	(25.00)	0.00	11.0165	(0.6168)	0.0000	1	10.3996	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(4,655)	15.0400	(70,411.31)	(70,011.20)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4795)	0.0000	1	7.8927	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(1,775)	15.0400	(26,769.36)	(26,696.00)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1828)	0.0000	1	3.0001	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(2,253)	15.0400	(33,794.45)	(33,885.12)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2321)	0.0000	1	3.7862	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(1,522)	15.0400	(22,936.54)	(22,890.88)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1568)	0.0000	1	2.5705	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(1,868)	15.0400	(28,150.76)	(28,094.72)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1924)	0.0000	1	3.1548	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(114)	15.0400	(1,717.98)	(1,714.56)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0117)	0.0000	1	0.1925	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(593)	15.0400	(8,936.51)	(8,918.72)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0611)	0.0000	1	1.0015	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(314)	15.0400	(4,731.98)	(4,722.56)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0323)	0.0000	1	0.5303	02/04/2025
NXT.AX	01/16/2025	SDB3263530573	0	(405)	15.0400	(6,103.35)	(6,091.20)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0417)	0.0000	1	0.6840	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(850)	14.7900	(12,680.04)	(12,571.50)	0.0000	4.3400	(25.00)	0.00	1.5077	(0.0861)	0.0000	1	1.4216	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(1,601)	14.7900	(24,667.18)	(23,678.79)	0.0000	4.3400	(25.00)	0.00	2.9330	(0.1622)	0.0000	1	2.7708	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(1,505)	14.7900	(23,145.38)	(22,258.95)	0.0000	4.3400	(25.00)	0.00	2.7521	(0.1525)	0.0000	1	2.5996	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(3,169)	14.7900	(48,961.44)	(46,869.51)	0.0000	4.3400	(25.00)	0.00	5.8217	(0.3210)	0.0000	1	5.5007	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(5,988)	14.7900	(92,650.13)	(88,562.52)	0.0000	4.3400	(25.00)	0.00	11.0165	(0.6066)	0.0000	1	10.4099	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(4,655)	14.7900	(70,411.31)	(68,847.45)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4716)	0.0000	1	7.9006	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(1,775)	14.7900	(26,769.36)	(26,252.25)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1798)	0.0000	1	3.0032	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(2,253)	14.7900	(33,794.45)	(33,321.87)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2282)	0.0000	1	3.7901	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(1,522)	14.7900	(22,936.54)	(22,510.38)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1542)	0.0000	1	2.5731	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(1,868)	14.7900	(28,150.76)	(27,627.72)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1892)	0.0000	1	3.1580	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(114)	14.7900	(1,717.98)	(1,686.06)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0115)	0.0000	1	0.1927	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(593)	14.7900	(8,936.51)	(8,770.47)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0601)	0.0000	1	1.0025	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(314)	14.7900	(4,731.98)	(4,644.06)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0318)	0.0000	1	0.5308	02/04/2025
NXT.AX	01/15/2025	SDB3263530573	0	(405)	14.7900	(6,103.35)	(5,989.95)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0410)	0.0000	1	0.6847	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(1,601)	15.4000	(24,667.18)	(24,655.40)	0.0000	4.3400	(25.00)	0.00	2.9330	(0.1689)	0.0000	1	2.7642	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(1,505)	15.4000	(23,145.38)	(23,177.00)	0.0000	4.3400	(25.00)	0.00	2.7521	(0.1587)	0.0000	1	2.5933	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(3,169)	15.4000	(48,961.44)	(48,802.60)	0.0000	4.3400	(25.00)	0.00	5.8217	(0.3343)	0.0000	1	5.4875	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(5,988)	15.4000	(92,650.13)	(92,215.20)	0.0000	4.3400	(25.00)	0.00	11.0165	(0.6316)	0.0000	1	10.3849	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(4,655)	15.4000	(70,411.31)	(71,687.00)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4910)	0.0000	1	7.8812	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(1,775)	15.4000	(26,769.36)	(27,335.00)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1872)	0.0000	1	2.9958	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(2,253)	15.4000	(33,794.45)	(34,696.20)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2376)	0.0000	1	3.7807	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(1,522)	15.4000	(22,936.54)	(23,438.80)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1605)	0.0000	1	2.5667	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(1,868)	15.4000	(28,150.76)	(28,767.20)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1970)	0.0000	1	3.1502	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(114)	15.4000	(1,717.98)	(1,755.60)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0120)	0.0000	1	0.1923	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(593)	15.4000	(8,936.51)	(9,132.20)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0625)	0.0000	1	1.0000	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(314)	15.4000	(4,731.98)	(4,835.60)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0331)	0.0000	1	0.5295	02/04/2025
NXT.AX	01/14/2025	SDB3263530573	0	(405)	15.4000	(6,103.35)	(6,237.00)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0427)	0.0000	1	0.6830	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(1,505)	15.3700	(23,145.38)	(23,131.85)	0.0000	4.3400	(25.00)	0.00	2.7521	(0.1584)	0.0000	1	2.5936	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(3,169)	15.3700	(48,961.44)	(48,707.53)	0.0000	4.3400	(25.00)	0.00	5.8217	(0.3336)	0.0000	1	5.4881	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(5,988)	15.3700	(92,650.13)	(92,035.56)	0.0000	4.3400	(25.00)	0.00	11.0165	(0.6304)	0.0000	1	10.3861	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(4,655)	15.3700	(70,411.31)	(71,547.35)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4901)	0.0000	1	7.8821	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(1,775)	15.3700	(26,769.36)	(27,281.75)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1869)	0.0000	1	2.9961	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(2,253)	15.3700	(33,794.45)	(34,628.61)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2372)	0.0000	1	3.7811	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(1,522)	15.3700	(22,936.54)	(23,393.14)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1602)	0.0000	1	2.5670	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(1,868)	15.3700	(28,150.76)	(28,711.16)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1967)	0.0000	1	3.1506	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(114)	15.3700	(1,717.98)	(1,752.18)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0120)	0.0000	1	0.1923	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(593)	15.3700	(8,936.51)	(9,114.41)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0624)	0.0000	1	1.0002	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(314)	15.3700	(4,731.98)	(4,826.18)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0331)	0.0000	1	0.5296	02/04/2025
NXT.AX	01/13/2025	SDB3263530573	0	(405)	15.3700	(6,103.35)	(6,224.85)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0426)	0.0000	1	0.6831	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(3,169)	15.5000	(48,961.44)	(49,119.50)	0.0000	4.3400	(25.00)	0.00	17.4651	(1.0093)	0.0000	3	16.4558	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(5,988)	15.5000	(92,650.13)	(92,814.00)	0.0000	4.3400	(25.00)	0.00	33.0494	(1.9071)	0.0000	3	31.1423	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(4,655)	15.5000	(70,411.31)	(72,152.50)	0.0000	4.3400	(25.00)	0.00	25.1166	(1.4826)	0.0000	3	23.6340	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
NEXTDC LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
NXT.AX	01/10/2025	SDB3263530573	0	(1.775)	15.5000	(26,769.36)	(27,512.50)	0.0000	4.3400	(25.00)	0.00	9.5490	(0.5653)	0.0000	3	8.9836	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(2.253)	15.5000	(33,794.45)	(34,921.50)	0.0000	4.3400	(25.00)	0.00	12.0549	(0.7176)	0.0000	3	11.3373	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(1.522)	15.5000	(22,936.54)	(23,591.00)	0.0000	4.3400	(25.00)	0.00	8.1817	(0.4847)	0.0000	3	7.6970	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(1.868)	15.5000	(28,150.76)	(28,954.00)	0.0000	4.3400	(25.00)	0.00	10.0417	(0.5949)	0.0000	3	9.4468	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(114)	15.5000	(1,717.98)	(1,767.00)	0.0000	4.3400	(25.00)	0.00	0.6128	(0.0363)	0.0000	3	0.5765	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(593)	15.5000	(8,936.51)	(9,191.50)	0.0000	4.3400	(25.00)	0.00	3.1878	(0.1889)	0.0000	3	2.9989	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(314)	15.5000	(4,731.98)	(4,867.00)	0.0000	4.3400	(25.00)	0.00	1.6880	(0.1000)	0.0000	3	1.5879	02/04/2025
NXT.AX	01/10/2025	SDB3263530573	0	(405)	15.5000	(6,103.35)	(6,277.50)	0.0000	4.3400	(25.00)	0.00	2.1771	(0.1290)	0.0000	3	2.0482	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(5.988)	15.5300	(92,650.13)	(92,993.64)	0.0000	4.3400	(25.00)	0.00	11.0165	(0.6369)	0.0000	1	10.3795	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(4.655)	15.5300	(70,411.31)	(72,292.15)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4952)	0.0000	1	7.8770	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(1.775)	15.5300	(26,769.36)	(27,565.75)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1888)	0.0000	1	2.9942	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(2.253)	15.5300	(33,794.45)	(34,989.09)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2397)	0.0000	1	3.7786	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(1.522)	15.5300	(22,936.54)	(23,636.66)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1619)	0.0000	1	2.5654	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(1.868)	15.5300	(28,150.76)	(29,010.04)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1987)	0.0000	1	3.1485	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(114)	15.5300	(1,717.98)	(1,770.42)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0121)	0.0000	1	0.1921	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(593)	15.5300	(8,936.51)	(9,209.29)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0631)	0.0000	1	0.9995	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(314)	15.5300	(4,731.98)	(4,876.42)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0334)	0.0000	1	0.5293	02/04/2025
NXT.AX	01/09/2025	SDB3263530573	0	(405)	15.5300	(6,103.35)	(6,289.65)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0431)	0.0000	1	0.6826	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(4.655)	15.1000	(70,411.31)	(70,290.50)	0.0000	4.3400	(25.00)	0.00	8.3722	(0.4814)	0.0000	1	7.8908	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(1.775)	15.1000	(26,769.36)	(26,802.50)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1836)	0.0000	1	2.9994	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(2.253)	15.1000	(33,794.45)	(34,020.30)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2330)	0.0000	1	3.7853	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(1.522)	15.1000	(22,936.54)	(22,982.20)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1574)	0.0000	1	2.5698	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(1.868)	15.1000	(28,150.76)	(28,206.80)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1932)	0.0000	1	3.1540	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(114)	15.1000	(1,717.98)	(1,721.40)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0118)	0.0000	1	0.1925	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(593)	15.1000	(8,936.51)	(8,954.30)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0613)	0.0000	1	1.0013	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(314)	15.1000	(4,731.98)	(4,741.40)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0325)	0.0000	1	0.5302	02/04/2025
NXT.AX	01/08/2025	SDB3263530573	0	(405)	15.1000	(6,103.35)	(6,115.50)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0419)	0.0000	1	0.6838	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(1.775)	15.1200	(26,769.36)	(26,838.00)	0.0000	4.3400	(25.00)	0.00	3.1830	(0.1838)	0.0000	1	2.9992	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(2.253)	15.1200	(33,794.45)	(34,065.36)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2333)	0.0000	1	3.7850	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(1.522)	15.1200	(22,936.54)	(23,012.64)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1576)	0.0000	1	2.5696	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(1.868)	15.1200	(28,150.76)	(28,244.16)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1935)	0.0000	1	3.1538	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(114)	15.1200	(1,717.98)	(1,723.68)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0118)	0.0000	1	0.1925	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(593)	15.1200	(8,936.51)	(8,966.16)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0614)	0.0000	1	1.0012	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(314)	15.1200	(4,731.98)	(4,747.68)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0325)	0.0000	1	0.5301	02/04/2025
NXT.AX	01/07/2025	SDB3263530573	0	(405)	15.1200	(6,103.35)	(6,123.60)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0419)	0.0000	1	0.6838	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(2.253)	15.0200	(33,794.45)	(33,840.06)	0.0000	4.3400	(25.00)	0.00	4.0183	(0.2318)	0.0000	1	3.7865	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(1.522)	15.0200	(22,936.54)	(22,860.44)	0.0000	4.3400	(25.00)	0.00	2.7272	(0.1566)	0.0000	1	2.5707	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(1.868)	15.0200	(28,150.76)	(28,057.36)	0.0000	4.3400	(25.00)	0.00	3.3472	(0.1922)	0.0000	1	3.1551	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(114)	15.0200	(1,717.98)	(1,712.28)	0.0000	4.3400	(25.00)	0.00	0.2043	(0.0117)	0.0000	1	0.1925	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(593)	15.0200	(8,936.51)	(8,906.86)	0.0000	4.3400	(25.00)	0.00	1.0626	(0.0610)	0.0000	1	1.0016	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(314)	15.0200	(4,731.98)	(4,716.28)	0.0000	4.3400	(25.00)	0.00	0.5627	(0.0323)	0.0000	1	0.5303	02/04/2025
NXT.AX	01/06/2025	SDB3263530573	0	(405)	15.0200	(6,103.35)	(6,083.10)	0.0000	4.3400	(25.00)	0.00	0.7257	(0.0417)	0.0000	1	0.6840	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(1.522)	15.0700	(22,936.54)	(22,936.54)	0.0000	4.3400	(25.00)	0.00	8.1817	(0.4713)	0.0000	3	7.7104	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(1.868)	15.0700	(28,150.76)	(28,150.76)	0.0000	4.3400	(25.00)	0.00	10.0417	(0.5784)	0.0000	3	9.4633	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(114)	15.0700	(1,717.98)	(1,717.98)	0.0000	4.3400	(25.00)	0.00	0.6128	(0.0353)	0.0000	3	0.5775	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(593)	15.0700	(8,936.51)	(8,936.51)	0.0000	4.3400	(25.00)	0.00	3.1878	(0.1836)	0.0000	3	3.0041	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(314)	15.0700	(4,731.98)	(4,731.98)	0.0000	4.3400	(25.00)	0.00	1.6880	(0.0972)	0.0000	3	1.5907	02/04/2025
NXT.AX	01/03/2025	SDB3263530573	0	(405)	15.0700	(6,103.35)	(6,103.35)	0.0000	4.3400	(25.00)	0.00	2.1771	(0.1254)	0.0000	3	2.0517	02/04/2025
TOTAL NEXTDC LIMITED CMN ORDINARY FULLY PAID												472.1074	(27.2514)	0.0000		444.8560	
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID																	
NST.AX	01/17/2025	SDB3265465959	0	(1.162)	17.2800	(20,041.47)	(20,079.36)	0.0000	4.3373	(25.00)	0.00	2.3815	(0.1375)	0.0000	1	2.2440	02/04/2025
NST.AX	01/17/2025	SDB3265465959	0	(1.616)	17.2800	(27,401.38)	(27,924.48)	0.0000	4.3373	(25.00)	0.00	3.2561	(0.1913)	0.0000	1	3.0648	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
NST.AX	01/17/2025	SDB3265465959	0	(5,189)	17.2800	(86,086.83)	(89,665.92)	0.0000	4.3373	(25.00)	0.00	10.2296	(0.6142)	0.0000	1	9.6155	02/04/2025
NST.AX	01/16/2025	SDB3265465959	0	(1,616)	17.1000	(27,401.38)	(27,633.60)	0.0000	4.3400	(25.00)	0.00	3.2581	(0.1893)	0.0000	1	3.0689	02/04/2025
NST.AX	01/16/2025	SDB3265465959	0	(5,189)	17.1000	(86,086.83)	(88,731.90)	0.0000	4.3400	(25.00)	0.00	10.2361	(0.6078)	0.0000	1	9.6283	02/04/2025
NST.AX	01/15/2025	SDB3265465959	0	(5,189)	16.7800	(86,086.83)	(87,071.42)	0.0000	4.3400	(25.00)	0.00	10.2361	(0.5964)	0.0000	1	9.6397	02/04/2025
NST.AX	01/14/2025	SDB3265465959	0	(5,189)	16.5903	(86,086.83)	(86,086.83)	0.0000	4.3400	(25.00)	0.00	10.2361	(0.5896)	0.0000	1	9.6464	02/04/2025
TOTAL NORTHERN STAR RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID												49.8336	(2.9260)	0.0000		46.9076	
ORICA LIMITED CMN ORDINARY FULLY PAID																	
ORL.AX	01/17/2025	SDB3265604074	0	(1,915)	16.7700	(32,362.34)	(32,114.55)	0.0000	4.3373	(25.00)	0.00	3.8456	(0.2200)	0.0000	1	3.6256	02/04/2025
ORL.AX	01/16/2025	SDB3265604074	0	(1,915)	16.8994	(32,362.34)	(32,362.34)	0.0000	4.3400	(25.00)	0.00	3.8480	(0.2217)	0.0000	1	3.6264	02/04/2025
TOTAL ORICA LIMITED CMN ORDINARY FULLY PAID												7.6936	(0.4416)	0.0000		7.2520	
ORIGIN ENERGY LTD CMN NIC FR BORAL LTD EFF 18FEB00																	
ORG.AX	01/17/2025	SDB3262115576	0	(3,790)	11.1900	(42,489.39)	(42,410.10)	0.0000	4.3373	(25.00)	0.00	5.0490	(0.2905)	0.0000	1	4.7585	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(25,773)	11.1900	(289,795.74)	(288,399.87)	0.0000	4.3373	(25.00)	0.00	34.4362	(1.9753)	0.0000	1	32.4608	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(8,444)	11.1900	(94,281.34)	(94,488.36)	0.0000	4.3373	(25.00)	0.00	11.2034	(0.6472)	0.0000	1	10.5562	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(12,793)	11.1900	(141,978.62)	(143,153.67)	0.0000	4.3373	(25.00)	0.00	16.8712	(0.9805)	0.0000	1	15.8907	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(2,904)	11.1900	(31,642.85)	(32,495.76)	0.0000	4.3373	(25.00)	0.00	3.7601	(0.2226)	0.0000	1	3.5375	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(15,262)	11.1900	(166,146.53)	(170,781.78)	0.0000	4.3373	(25.00)	0.00	19.7430	(1.1697)	0.0000	1	18.5733	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(1,910)	11.1900	(20,819.00)	(21,372.90)	0.0000	4.3373	(25.00)	0.00	2.4739	(0.1464)	0.0000	1	2.3275	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(14,215)	11.1900	(154,943.50)	(159,065.85)	0.0000	4.3373	(25.00)	0.00	18.4118	(1.0895)	0.0000	1	17.3223	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(3,928)	11.1900	(42,815.20)	(43,954.32)	0.0000	4.3373	(25.00)	0.00	5.0877	(0.3011)	0.0000	1	4.7866	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(16,913)	11.1900	(184,351.70)	(189,256.47)	0.0000	4.3373	(25.00)	0.00	21.9063	(1.2963)	0.0000	1	20.6101	02/04/2025
ORG.AX	01/17/2025	SDB3262115576	0	(5,109)	11.1900	(55,688.10)	(57,169.71)	0.0000	4.3373	(25.00)	0.00	6.6174	(0.3916)	0.0000	1	6.2258	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(25,773)	11.2400	(289,795.74)	(289,688.52)	0.0000	4.3400	(25.00)	0.00	34.4579	(1.9842)	0.0000	1	32.4737	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(8,444)	11.2400	(94,281.34)	(94,910.56)	0.0000	4.3400	(25.00)	0.00	11.2104	(0.6501)	0.0000	1	10.5604	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(12,793)	11.2400	(141,978.62)	(143,793.32)	0.0000	4.3400	(25.00)	0.00	16.8818	(0.9849)	0.0000	1	15.8970	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(2,904)	11.2400	(31,642.85)	(32,640.96)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2236)	0.0000	1	3.5389	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(15,262)	11.2400	(166,146.53)	(171,544.88)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1750)	0.0000	1	18.5805	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(1,910)	11.2400	(20,819.00)	(21,468.40)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1470)	0.0000	1	2.3284	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(14,215)	11.2400	(154,943.50)	(159,776.60)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0944)	0.0000	1	17.3291	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(3,928)	11.2400	(42,815.20)	(44,150.72)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.3024)	0.0000	1	4.7885	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(16,913)	11.2400	(184,351.70)	(190,102.12)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.3021)	0.0000	1	20.6181	02/04/2025
ORG.AX	01/16/2025	SDB3262115576	0	(5,109)	11.2400	(55,688.10)	(57,425.16)	0.0000	4.3400	(25.00)	0.00	6.6215	(0.3933)	0.0000	1	6.2282	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(8,444)	11.1900	(94,281.34)	(94,488.36)	0.0000	4.3400	(25.00)	0.00	11.2104	(0.6472)	0.0000	1	10.5633	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(12,793)	11.1900	(141,978.62)	(143,153.67)	0.0000	4.3400	(25.00)	0.00	16.8818	(0.9805)	0.0000	1	15.9013	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(2,904)	11.1900	(31,642.85)	(32,495.76)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2226)	0.0000	1	3.5399	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(15,262)	11.1900	(166,146.53)	(170,781.78)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1697)	0.0000	1	18.5858	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(1,910)	11.1900	(20,819.00)	(21,372.90)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1464)	0.0000	1	2.3291	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(14,215)	11.1900	(154,943.50)	(159,065.85)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0895)	0.0000	1	17.3339	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(3,928)	11.1900	(42,815.20)	(43,954.32)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.3011)	0.0000	1	4.7898	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(16,913)	11.1900	(184,351.70)	(189,256.47)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2963)	0.0000	1	20.6239	02/04/2025
ORG.AX	01/15/2025	SDB3262115576	0	(5,109)	11.1900	(55,688.10)	(57,169.71)	0.0000	4.3400	(25.00)	0.00	6.6215	(0.3916)	0.0000	1	6.2300	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(12,793)	11.0800	(141,978.62)	(141,746.44)	0.0000	4.3400	(25.00)	0.00	16.8818	(0.9709)	0.0000	1	15.9110	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(2,904)	11.0800	(31,642.85)	(32,176.32)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2204)	0.0000	1	3.5421	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(15,262)	11.0800	(166,146.53)	(169,102.96)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1582)	0.0000	1	18.5973	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(1,910)	11.0800	(20,819.00)	(21,162.80)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1450)	0.0000	1	2.3305	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(14,215)	11.0800	(154,943.50)	(157,502.20)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0788)	0.0000	1	17.3446	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(3,928)	11.0800	(42,815.20)	(43,522.24)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2981)	0.0000	1	4.7928	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(16,913)	11.0800	(184,351.70)	(187,396.04)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2835)	0.0000	1	20.6366	02/04/2025
ORG.AX	01/14/2025	SDB3262115576	0	(5,109)	11.0800	(55,688.10)	(56,607.72)	0.0000	4.3400	(25.00)	0.00	6.6215	(0.3877)	0.0000	1	6.2338	02/04/2025
ORG.AX	01/13/2025	SDB3262115576	0	(2,904)	11.1300	(31,642.85)	(32,321.52)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2214)	0.0000	1	3.5411	02/04/2025
ORG.AX	01/13/2025	SDB3262115576	0	(15,262)	11.1300	(166,146.53)	(169,866.06)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1635)	0.0000	1	18.5920	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00 (Cont.)																	
ORG AX	01/13/2025	SDB3262115576	0	(1,910)	11.1300	(20,819.00)	(21,258.30)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1456)	0.0000	1	2.3299	02/04/2025
ORG AX	01/13/2025	SDB3262115576	0	(14,215)	11.1300	(154,943.50)	(158,212.95)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0837)	0.0000	1	17.3398	02/04/2025
ORG AX	01/13/2025	SDB3262115576	0	(3,928)	11.1300	(42,815.20)	(43,718.64)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2994)	0.0000	1	4.7915	02/04/2025
ORG AX	01/13/2025	SDB3262115576	0	(16,913)	11.1300	(184,351.70)	(188,241.69)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2893)	0.0000	1	20.6308	02/04/2025
ORG AX	01/13/2025	SDB3262115576	0	(5,109)	11.1300	(55,688.10)	(56,863.17)	0.0000	4.3400	(25.00)	0.00	6.6215	(0.3895)	0.0000	1	6.2321	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(2,904)	11.0000	(31,642.85)	(31,944.00)	0.0000	4.3400	(25.00)	0.00	11.2874	(0.6564)	0.0000	3	10.6310	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(15,262)	11.0000	(166,146.53)	(167,882.00)	0.0000	4.3400	(25.00)	0.00	59.2665	(3.4496)	0.0000	3	55.8169	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(1,910)	11.0000	(20,819.00)	(21,010.00)	0.0000	4.3400	(25.00)	0.00	7.4264	(0.4317)	0.0000	3	6.9947	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(14,215)	11.0000	(154,943.50)	(156,365.00)	0.0000	4.3400	(25.00)	0.00	55.2703	(3.2130)	0.0000	3	52.0573	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(3,928)	11.0000	(42,815.20)	(43,208.00)	0.0000	4.3400	(25.00)	0.00	15.2727	(0.8878)	0.0000	3	14.3849	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(16,913)	11.0000	(184,351.70)	(186,043.00)	0.0000	4.3400	(25.00)	0.00	65.7605	(3.8228)	0.0000	3	61.9377	02/04/2025
ORG AX	01/10/2025	SDB3262115576	0	(5,109)	11.0000	(55,688.10)	(56,199.00)	0.0000	4.3400	(25.00)	0.00	19.8646	(1.1548)	0.0000	3	18.7099	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(2,904)	10.9100	(31,642.85)	(31,682.64)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2170)	0.0000	1	3.5455	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(15,262)	10.9100	(166,146.53)	(166,508.42)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1405)	0.0000	1	18.6150	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(1,910)	10.9100	(20,819.00)	(20,838.10)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1427)	0.0000	1	2.3327	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(14,215)	10.9100	(154,943.50)	(155,085.65)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0622)	0.0000	1	17.3612	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(3,928)	10.9100	(42,815.20)	(42,854.48)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2935)	0.0000	1	4.7974	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(16,913)	10.9100	(184,351.70)	(184,520.83)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2638)	0.0000	1	20.6563	02/04/2025
ORG AX	01/09/2025	SDB3262115576	0	(5,109)	10.9100	(55,688.10)	(55,739.19)	0.0000	4.3400	(25.00)	0.00	6.6215	(0.3818)	0.0000	1	6.2398	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(2,904)	10.9900	(31,642.85)	(31,914.96)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2186)	0.0000	1	3.5439	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(15,262)	10.9900	(166,146.53)	(167,729.38)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1488)	0.0000	1	18.6067	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(1,910)	10.9900	(20,819.00)	(20,990.90)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1438)	0.0000	1	2.3317	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(14,215)	10.9900	(154,943.50)	(156,222.85)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0700)	0.0000	1	17.3534	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(3,928)	10.9900	(42,815.20)	(43,168.72)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2957)	0.0000	1	4.7952	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(16,913)	10.9900	(184,351.70)	(185,873.87)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2731)	0.0000	1	20.6471	02/04/2025
ORG AX	01/08/2025	SDB3262115576	0	(5,522)	10.9900	(60,189.80)	(60,686.78)	0.0000	4.3400	(25.00)	0.00	7.1568	(0.4157)	0.0000	1	6.7412	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(2,904)	10.9100	(31,642.85)	(31,682.64)	0.0000	4.3400	(25.00)	0.00	3.7625	(0.2170)	0.0000	1	3.5455	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(15,262)	10.9100	(166,146.53)	(166,508.42)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1405)	0.0000	1	18.6150	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(1,910)	10.9100	(20,819.00)	(20,838.10)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1427)	0.0000	1	2.3327	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(14,215)	10.9100	(154,943.50)	(155,085.65)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0622)	0.0000	1	17.3612	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(3,928)	10.9100	(42,815.20)	(42,854.48)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2935)	0.0000	1	4.7974	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(16,913)	10.9100	(184,351.70)	(184,520.83)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2638)	0.0000	1	20.6563	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(8,281)	10.9100	(90,262.90)	(90,345.71)	0.0000	4.3400	(25.00)	0.00	10.7326	(0.6188)	0.0000	1	10.1138	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(350)	10.9100	(3,815.00)	(3,818.50)	0.0000	4.3400	(25.00)	0.00	0.4536	(0.0262)	0.0000	1	0.4275	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(1,977)	10.9100	(21,549.30)	(21,569.07)	0.0000	4.3400	(25.00)	0.00	2.5623	(0.1477)	0.0000	1	2.4146	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(1,141)	10.9100	(12,436.90)	(12,448.31)	0.0000	4.3400	(25.00)	0.00	1.4788	(0.0853)	0.0000	1	1.3935	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(461)	10.9100	(5,024.90)	(5,029.51)	0.0000	4.3400	(25.00)	0.00	0.5975	(0.0344)	0.0000	1	0.5630	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(739)	10.9100	(8,055.10)	(8,062.49)	0.0000	4.3400	(25.00)	0.00	0.9578	(0.0552)	0.0000	1	0.9026	02/04/2025
ORG AX	01/07/2025	SDB3262115576	0	(9,382)	10.9100	(102,263.80)	(102,357.62)	0.0000	4.3400	(25.00)	0.00	12.1596	(0.7011)	0.0000	1	11.4585	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(15,262)	10.8800	(166,146.53)	(166,050.56)	0.0000	4.3400	(25.00)	0.00	19.7555	(1.1373)	0.0000	1	18.6182	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(1,910)	10.8800	(20,819.00)	(20,780.80)	0.0000	4.3400	(25.00)	0.00	2.4755	(0.1423)	0.0000	1	2.3331	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(14,215)	10.8800	(154,943.50)	(154,659.20)	0.0000	4.3400	(25.00)	0.00	18.4234	(1.0593)	0.0000	1	17.3641	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(3,928)	10.8800	(42,815.20)	(42,736.64)	0.0000	4.3400	(25.00)	0.00	5.0909	(0.2927)	0.0000	1	4.7982	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(16,913)	10.8800	(184,351.70)	(184,013.44)	0.0000	4.3400	(25.00)	0.00	21.9202	(1.2604)	0.0000	1	20.6598	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(8,281)	10.8800	(90,262.90)	(90,097.28)	0.0000	4.3400	(25.00)	0.00	10.7326	(0.6171)	0.0000	1	10.1155	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(350)	10.8800	(3,815.00)	(3,808.00)	0.0000	4.3400	(25.00)	0.00	0.4536	(0.0261)	0.0000	1	0.4275	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(1,977)	10.8800	(21,549.30)	(21,509.76)	0.0000	4.3400	(25.00)	0.00	2.5623	(0.1473)	0.0000	1	2.4150	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(1,141)	10.8800	(12,436.90)	(12,414.08)	0.0000	4.3400	(25.00)	0.00	1.4788	(0.0850)	0.0000	1	1.3938	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(461)	10.8800	(5,024.90)	(5,015.68)	0.0000	4.3400	(25.00)	0.00	0.5975	(0.0344)	0.0000	1	0.5631	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(739)	10.8800	(8,055.10)	(8,040.32)	0.0000	4.3400	(25.00)	0.00	0.9578	(0.0551)	0.0000	1	0.9027	02/04/2025
ORG AX	01/06/2025	SDB3262115576	0	(9,382)	10.8800	(102,263.80)	(102,076.16)	0.0000	4.3400	(25.00)	0.00	12.1596	(0.6992)	0.0000	1	11.4604	02/04/2025
ORG AX	01/03/2025	SDB3262115576	0	(1,910)	10.9000	(20,819.00)	(20,819.00)	0.0000	4.3400	(25.00)	0.00	7.4264	(0.4278)	0.0000	3	6.9986	02/04/2025
ORG AX	01/03/2025	SDB3262115576	0	(14,215)	10.9000	(154,943.50)	(154,943.50)	0.0000	4.3400	(25.00)	0.00	55.2703	(3.1838)	0.0000	3	52.0865	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00 (Cont.)																	
ORG.AX	01/03/2025	SDB3262115576	0	(3,928)	10.9000	(42,815.20)	(42,815.20)	0.0000	4.3400	(25.00)	0.00	15.2727	(0.8798)	0.0000	3	14.3929	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(16,913)	10.9000	(184,351.70)	(184,351.70)	0.0000	4.3400	(25.00)	0.00	65.7605	(3.7880)	0.0000	3	61.9725	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(8,281)	10.9000	(90,262.90)	(90,262.90)	0.0000	4.3400	(25.00)	0.00	32.1979	(1.8547)	0.0000	3	30.3432	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(350)	10.9000	(3,815.00)	(3,815.00)	0.0000	4.3400	(25.00)	0.00	1.3609	(0.0784)	0.0000	3	1.2825	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(1,977)	10.9000	(21,549.30)	(21,549.30)	0.0000	4.3400	(25.00)	0.00	7.6869	(0.4428)	0.0000	3	7.2441	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(1,141)	10.9000	(12,436.90)	(12,436.90)	0.0000	4.3400	(25.00)	0.00	4.4364	(0.2556)	0.0000	3	4.1808	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(461)	10.9000	(5,024.90)	(5,024.90)	0.0000	4.3400	(25.00)	0.00	1.7924	(0.1033)	0.0000	3	1.6892	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(739)	10.9000	(8,055.10)	(8,055.10)	0.0000	4.3400	(25.00)	0.00	2.8734	(0.1655)	0.0000	3	2.7078	02/04/2025
ORG.AX	01/03/2025	SDB3262115576	0	(9,382)	10.9000	(102,263.80)	(102,263.80)	0.0000	4.3400	(25.00)	0.00	36.4788	(2.1013)	0.0000	3	34.3774	02/04/2025
TOTAL ORIGIN ENERGY LTD CMN N/C FR BORAL LTD EFF 18FEB00												1,383.5990	(80.4561)	0.0000		1,303.1429	
ORORA LIMITED CMN ORDINARY FULLY PAID																	
ORA.AX	01/14/2025	SDB3260458766	0	(1,571)	2.4400	(3,798.80)	(3,833.24)	0.0000	4.3400	(25.00)	0.00	0.4517	(0.0263)	0.0000	1	0.4254	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(119)	2.4400	(291.20)	(290.36)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0020)	0.0000	1	0.0326	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(16,166)	2.4400	(39,663.44)	(39,445.04)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2702)	0.0000	1	4.4460	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(1,074)	2.4400	(2,642.04)	(2,620.56)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0179)	0.0000	1	0.2962	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(3,837)	2.4400	(9,439.02)	(9,362.28)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0641)	0.0000	1	1.0582	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(4,603)	2.4400	(11,323.38)	(11,231.32)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0769)	0.0000	1	1.2695	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(114)	2.4400	(280.44)	(278.16)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0314	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(3,697)	2.4400	(9,094.62)	(9,020.68)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0618)	0.0000	1	1.0196	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(5,100)	2.4400	(12,546.00)	(12,444.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0852)	0.0000	1	1.4065	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(15,884)	2.4400	(39,074.64)	(38,756.96)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2655)	0.0000	1	4.3807	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(810)	2.4400	(1,992.60)	(1,976.40)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0135)	0.0000	1	0.2234	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(1,420)	2.4400	(3,493.20)	(3,464.80)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0237)	0.0000	1	0.3916	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(200)	2.4400	(492.00)	(488.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0033)	0.0000	1	0.0552	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(3,527)	2.4400	(8,676.42)	(8,605.88)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0589)	0.0000	1	0.9727	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(17,012)	2.4400	(41,849.52)	(41,509.28)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2843)	0.0000	1	4.6918	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(15,265)	2.4400	(37,551.90)	(37,246.60)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2551)	0.0000	1	4.2100	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(5,507)	2.4400	(13,547.22)	(13,437.08)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0920)	0.0000	1	1.5188	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(2,539)	2.4400	(6,245.94)	(6,195.16)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0424)	0.0000	1	0.7002	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(260)	2.4400	(639.60)	(634.40)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0043)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(103)	2.4400	(253.38)	(251.32)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(3,397)	2.4400	(8,356.62)	(8,288.68)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0568)	0.0000	1	0.9369	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(16,555)	2.4400	(40,725.30)	(40,394.20)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2767)	0.0000	1	4.5657	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(4,223)	2.4400	(10,388.58)	(10,304.12)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0706)	0.0000	1	1.1647	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(7,307)	2.4400	(17,975.22)	(17,829.08)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1221)	0.0000	1	2.0152	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(2,038)	2.4400	(5,013.48)	(4,972.72)	0.0000	4.3400	(25.00)	0.00	0.5961	(0.0341)	0.0000	1	0.5621	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(8,905)	2.4400	(21,906.30)	(21,728.20)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1488)	0.0000	1	2.4559	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(672)	2.4400	(1,653.12)	(1,639.68)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0112)	0.0000	1	0.1853	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(3,825)	2.4400	(9,409.50)	(9,333.00)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0639)	0.0000	1	1.0549	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(7,232)	2.4400	(17,790.72)	(17,646.08)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1209)	0.0000	1	1.9945	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(9,108)	2.4400	(22,405.68)	(22,223.52)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1522)	0.0000	1	2.5119	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(4,658)	2.4400	(11,458.68)	(11,365.52)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0778)	0.0000	1	1.2846	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(8,741)	2.4400	(21,502.86)	(21,328.04)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1461)	0.0000	1	2.4107	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(6,862)	2.4400	(16,880.52)	(16,743.28)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1147)	0.0000	1	1.8925	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(1,553)	2.4400	(3,820.38)	(3,789.32)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0260)	0.0000	1	0.4283	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(480)	2.4400	(1,180.80)	(1,171.20)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0080)	0.0000	1	0.1324	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(2,268)	2.4400	(5,579.28)	(5,533.92)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0379)	0.0000	1	0.6255	02/04/2025
ORA.AX	01/14/2025	SDB3260458766	0	(13,473)	2.4400	(33,143.58)	(32,874.12)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2252)	0.0000	1	3.7157	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(1,571)	2.4200	(3,798.80)	(3,801.82)	0.0000	4.3400	(25.00)	0.00	0.4517	(0.0260)	0.0000	1	0.4257	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(119)	2.4200	(291.20)	(287.98)	0.0000	4.3400	(25.00)	0.00	0.0346	(0.0020)	0.0000	1	0.0327	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(16,166)	2.4200	(39,663.44)	(39,121.72)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2680)	0.0000	1	4.4482	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(1,074)	2.4200	(2,642.04)	(2,599.08)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0178)	0.0000	1	0.2963	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/13/2025	SDB3260458766	0	(3,837)	2.4200	(9,439.02)	(9,285.54)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0636)	0.0000	1	1.0587	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(4,603)	2.4200	(11,323.38)	(11,139.26)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0763)	0.0000	1	1.2701	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(114)	2.4200	(280.44)	(275.88)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0315	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(3,697)	2.4200	(9,094.62)	(8,946.74)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0613)	0.0000	1	1.0201	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(5,100)	2.4200	(12,546.00)	(12,342.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0845)	0.0000	1	1.4072	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(15,884)	2.4200	(39,074.64)	(38,439.28)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2633)	0.0000	1	4.3829	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(810)	2.4200	(1,992.60)	(1,960.20)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0134)	0.0000	1	0.2235	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(1,420)	2.4200	(3,493.20)	(3,436.40)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0235)	0.0000	1	0.3918	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(200)	2.4200	(492.00)	(484.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0033)	0.0000	1	0.0552	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(3,527)	2.4200	(8,676.42)	(8,535.34)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0585)	0.0000	1	0.9732	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(17,012)	2.4200	(41,849.52)	(41,169.04)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2820)	0.0000	1	4.6941	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(15,265)	2.4200	(37,551.90)	(36,941.30)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2530)	0.0000	1	4.2121	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(5,507)	2.4200	(13,547.22)	(13,326.94)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0913)	0.0000	1	1.5195	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(2,539)	2.4200	(6,245.94)	(6,144.38)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0421)	0.0000	1	0.7006	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(260)	2.4200	(639.60)	(629.20)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0043)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(103)	2.4200	(253.38)	(249.26)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(3,397)	2.4200	(8,356.62)	(8,220.74)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0563)	0.0000	1	0.9373	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(16,555)	2.4200	(40,725.30)	(40,063.10)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2744)	0.0000	1	4.5680	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(14,520)	2.4200	(35,719.20)	(35,138.40)	0.0000	4.3400	(25.00)	0.00	4.2472	(0.2407)	0.0000	1	4.0065	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(10,079)	2.4200	(24,794.34)	(24,391.18)	0.0000	4.3400	(25.00)	0.00	2.9481	(0.1671)	0.0000	1	2.7811	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(4,223)	2.4200	(10,388.58)	(10,219.66)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0700)	0.0000	1	1.1652	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(9,747)	2.4200	(23,977.62)	(23,587.74)	0.0000	4.3400	(25.00)	0.00	2.8510	(0.1616)	0.0000	1	2.6895	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(7,307)	2.4200	(17,975.22)	(17,682.94)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1211)	0.0000	1	2.0162	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(3,840)	2.4200	(9,446.40)	(9,292.80)	0.0000	4.3400	(25.00)	0.00	1.1232	(0.0636)	0.0000	1	1.0596	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(8,905)	2.4200	(21,906.30)	(21,550.10)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1476)	0.0000	1	2.4571	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(11,595)	2.4200	(28,523.70)	(28,059.90)	0.0000	4.3400	(25.00)	0.00	3.3916	(0.1922)	0.0000	1	3.1994	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(2,543)	2.4200	(6,255.78)	(6,154.06)	0.0000	4.3400	(25.00)	0.00	0.7438	(0.0422)	0.0000	1	0.7017	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(672)	2.4200	(1,653.12)	(1,626.24)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0111)	0.0000	1	0.1854	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(3,825)	2.4200	(9,409.50)	(9,256.50)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0634)	0.0000	1	1.0554	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(878)	2.4200	(2,159.88)	(2,124.76)	0.0000	4.3400	(25.00)	0.00	0.2568	(0.0146)	0.0000	1	0.2423	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(7,232)	2.4200	(17,790.72)	(17,501.44)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1199)	0.0000	1	1.9955	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(7,330)	2.4200	(18,031.80)	(17,738.60)	0.0000	4.3400	(25.00)	0.00	2.1441	(0.1215)	0.0000	1	2.0226	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(9,108)	2.4200	(22,405.68)	(22,041.36)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1510)	0.0000	1	2.5132	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(4,658)	2.4200	(11,458.68)	(11,272.36)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0772)	0.0000	1	1.2853	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(8,741)	2.4200	(21,502.86)	(21,153.22)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1449)	0.0000	1	2.4119	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(6,862)	2.4200	(16,880.52)	(16,606.04)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1137)	0.0000	1	1.8934	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(1,668)	2.4200	(4,103.28)	(4,036.56)	0.0000	4.3400	(25.00)	0.00	0.4879	(0.0276)	0.0000	1	0.4602	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(25,440)	2.4200	(62,582.40)	(61,564.80)	0.0000	4.3400	(25.00)	0.00	7.4413	(0.4217)	0.0000	1	7.0196	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(1,553)	2.4200	(3,820.38)	(3,758.26)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0257)	0.0000	1	0.4285	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(20,090)	2.4200	(49,421.40)	(48,617.80)	0.0000	4.3400	(25.00)	0.00	5.8764	(0.3330)	0.0000	1	5.5434	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(480)	2.4200	(1,180.80)	(1,161.60)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0080)	0.0000	1	0.1324	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(2,268)	2.4200	(5,579.28)	(5,488.56)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0376)	0.0000	1	0.6258	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(16,629)	2.4200	(40,907.34)	(40,242.18)	0.0000	4.3400	(25.00)	0.00	4.8641	(0.2756)	0.0000	1	4.5884	02/04/2025
ORA.AX	01/13/2025	SDB3260458766	0	(13,473)	2.4200	(33,143.58)	(32,604.66)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2233)	0.0000	1	3.7176	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(119)	2.4400	(291.20)	(290.36)	0.0000	4.3400	(25.00)	0.00	0.1039	(0.0060)	0.0000	3	0.0979	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(16,166)	2.4400	(39,663.44)	(39,445.04)	0.0000	4.3400	(25.00)	0.00	14.1484	(0.8105)	0.0000	3	13.3379	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(1,074)	2.4400	(2,642.04)	(2,620.56)	0.0000	4.3400	(25.00)	0.00	0.9424	(0.0538)	0.0000	3	0.8886	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,837)	2.4400	(9,439.02)	(9,362.28)	0.0000	4.3400	(25.00)	0.00	3.3670	(0.1924)	0.0000	3	3.1746	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(4,603)	2.4400	(11,323.38)	(11,231.32)	0.0000	4.3400	(25.00)	0.00	4.0392	(0.2308)	0.0000	3	3.8084	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(114)	2.4400	(280.44)	(278.16)	0.0000	4.3400	(25.00)	0.00	0.1000	(0.0057)	0.0000	3	0.0943	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,697)	2.4400	(9,094.62)	(9,020.68)	0.0000	4.3400	(25.00)	0.00	3.2442	(0.1854)	0.0000	3	3.0588	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(5,100)	2.4400	(12,546.00)	(12,444.00)	0.0000	4.3400	(25.00)	0.00	4.4753	(0.2557)	0.0000	3	4.2196	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(15,884)	2.4400	(39,074.64)	(38,756.96)	0.0000	4.3400	(25.00)	0.00	13.9384	(0.7964)	0.0000	3	13.1420	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/10/2025	SDB3260458766	0	(810)	2.4400	(1,992.60)	(1,976.40)	0.0000	4.3400	(25.00)	0.00	0.7108	(0.0406)	0.0000	3	0.6702	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(1,420)	2.4400	(3,493.20)	(3,464.80)	0.0000	4.3400	(25.00)	0.00	1.2461	(0.0712)	0.0000	3	1.1749	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(200)	2.4400	(492.00)	(488.00)	0.0000	4.3400	(25.00)	0.00	0.1755	(0.0100)	0.0000	3	0.1655	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,527)	2.4400	(8,676.42)	(8,605.88)	0.0000	4.3400	(25.00)	0.00	3.0950	(0.1768)	0.0000	3	2.9182	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(17,012)	2.4400	(41,849.52)	(41,509.28)	0.0000	4.3400	(25.00)	0.00	14.9282	(0.8529)	0.0000	3	14.0753	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(15,265)	2.4400	(37,551.90)	(37,246.60)	0.0000	4.3400	(25.00)	0.00	13.3952	(0.7653)	0.0000	3	12.6299	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(5,507)	2.4400	(13,547.22)	(13,437.08)	0.0000	4.3400	(25.00)	0.00	4.8325	(0.2761)	0.0000	3	4.5564	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(2,539)	2.4400	(6,245.94)	(6,195.16)	0.0000	4.3400	(25.00)	0.00	2.2280	(0.1273)	0.0000	3	2.1007	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(260)	2.4400	(639.60)	(634.40)	0.0000	4.3400	(25.00)	0.00	0.2282	(0.0130)	0.0000	3	0.2151	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(103)	2.4400	(253.38)	(251.32)	0.0000	4.3400	(25.00)	0.00	0.0904	(0.0052)	0.0000	3	0.0852	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,397)	2.4400	(8,356.62)	(8,288.68)	0.0000	4.3400	(25.00)	0.00	2.9809	(0.1703)	0.0000	3	2.8106	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(16,555)	2.4400	(40,725.30)	(40,394.20)	0.0000	4.3400	(25.00)	0.00	14.5272	(0.8300)	0.0000	3	13.6972	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(14,520)	2.4400	(35,719.20)	(35,428.80)	0.0000	4.3400	(25.00)	0.00	12.7415	(0.7280)	0.0000	3	12.0135	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(10,079)	2.4400	(24,794.34)	(24,592.76)	0.0000	4.3400	(25.00)	0.00	8.8444	(0.5053)	0.0000	3	8.3391	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(4,223)	2.4400	(10,388.58)	(10,304.12)	0.0000	4.3400	(25.00)	0.00	3.7057	(0.2117)	0.0000	3	3.4940	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(9,747)	2.4400	(23,977.62)	(23,782.68)	0.0000	4.3400	(25.00)	0.00	8.5531	(0.4887)	0.0000	3	8.0644	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(7,307)	2.4400	(17,975.22)	(17,829.08)	0.0000	4.3400	(25.00)	0.00	6.4120	(0.3664)	0.0000	3	6.0456	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,840)	2.4400	(9,446.40)	(9,369.60)	0.0000	4.3400	(25.00)	0.00	3.3696	(0.1925)	0.0000	3	3.1771	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(8,905)	2.4400	(21,906.30)	(21,728.20)	0.0000	4.3400	(25.00)	0.00	7.8142	(0.4465)	0.0000	3	7.3678	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(11,595)	2.4400	(28,523.70)	(28,291.80)	0.0000	4.3400	(25.00)	0.00	10.1748	(0.5813)	0.0000	3	9.5934	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(2,543)	2.4400	(6,255.78)	(6,204.92)	0.0000	4.3400	(25.00)	0.00	2.2315	(0.1275)	0.0000	3	2.1040	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(672)	2.4400	(1,653.12)	(1,639.68)	0.0000	4.3400	(25.00)	0.00	0.5897	(0.0337)	0.0000	3	0.5560	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(3,825)	2.4400	(9,409.50)	(9,333.00)	0.0000	4.3400	(25.00)	0.00	3.3565	(0.1918)	0.0000	3	3.1647	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(878)	2.4400	(2,159.88)	(2,142.32)	0.0000	4.3400	(25.00)	0.00	0.7705	(0.0440)	0.0000	3	0.7264	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(7,232)	2.4400	(17,790.72)	(17,646.08)	0.0000	4.3400	(25.00)	0.00	6.3462	(0.3626)	0.0000	3	5.9836	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(7,330)	2.4400	(18,031.80)	(17,885.20)	0.0000	4.3400	(25.00)	0.00	6.4322	(0.3675)	0.0000	3	6.0647	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(9,108)	2.4400	(22,405.68)	(22,223.52)	0.0000	4.3400	(25.00)	0.00	7.9924	(0.4566)	0.0000	3	7.5357	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(4,658)	2.4400	(11,458.68)	(11,365.52)	0.0000	4.3400	(25.00)	0.00	4.0875	(0.2335)	0.0000	3	3.8539	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(8,741)	2.4400	(21,502.86)	(21,328.04)	0.0000	4.3400	(25.00)	0.00	7.6703	(0.4382)	0.0000	3	7.2321	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(6,862)	2.4400	(16,880.52)	(16,743.28)	0.0000	4.3400	(25.00)	0.00	6.0215	(0.3440)	0.0000	3	5.6774	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(1,668)	2.4400	(4,103.28)	(4,069.92)	0.0000	4.3400	(25.00)	0.00	1.4637	(0.0836)	0.0000	3	1.3801	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(25,440)	2.4400	(62,582.40)	(62,073.60)	0.0000	4.3400	(25.00)	0.00	22.3239	(1.2755)	0.0000	3	21.0484	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(1,553)	2.4400	(3,820.38)	(3,789.32)	0.0000	4.3400	(25.00)	0.00	1.3628	(0.0779)	0.0000	3	1.2849	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(20,090)	2.4400	(49,421.40)	(49,019.60)	0.0000	4.3400	(25.00)	0.00	17.6292	(1.0073)	0.0000	3	16.6220	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(480)	2.4400	(1,180.80)	(1,171.20)	0.0000	4.3400	(25.00)	0.00	0.4212	(0.0241)	0.0000	3	0.3971	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(2,268)	2.4400	(5,579.28)	(5,533.92)	0.0000	4.3400	(25.00)	0.00	1.9902	(0.1137)	0.0000	3	1.8765	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(16,629)	2.4400	(40,907.34)	(40,574.76)	0.0000	4.3400	(25.00)	0.00	14.5922	(0.8337)	0.0000	3	13.7584	02/04/2025
ORA.AX	01/10/2025	SDB3260458766	0	(13,473)	2.4400	(33,143.58)	(32,874.12)	0.0000	4.3400	(25.00)	0.00	11.8227	(0.6755)	0.0000	3	11.1472	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(16,166)	2.4500	(39,663.44)	(39,606.70)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2713)	0.0000	1	4.4449	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(1,074)	2.4500	(2,642.04)	(2,631.30)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0180)	0.0000	1	0.2961	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,837)	2.4500	(9,439.02)	(9,400.65)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0644)	0.0000	1	1.0580	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(4,603)	2.4500	(11,323.38)	(11,277.35)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0772)	0.0000	1	1.2692	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(114)	2.4500	(280.44)	(279.30)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0314	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,697)	2.4500	(9,094.62)	(9,057.65)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0620)	0.0000	1	1.0193	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(5,100)	2.4500	(12,546.00)	(12,495.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0856)	0.0000	1	1.4062	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(15,884)	2.4500	(39,074.64)	(38,915.80)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2665)	0.0000	1	4.3796	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(810)	2.4500	(1,992.60)	(1,984.50)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0136)	0.0000	1	0.2233	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(1,420)	2.4500	(3,493.20)	(3,479.00)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0238)	0.0000	1	0.3915	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(200)	2.4500	(492.00)	(490.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0034)	0.0000	1	0.0551	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,527)	2.4500	(8,676.42)	(8,641.15)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0592)	0.0000	1	0.9725	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(17,012)	2.4500	(41,849.52)	(41,679.40)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2855)	0.0000	1	4.6906	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(15,265)	2.4500	(37,551.90)	(37,399.25)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2562)	0.0000	1	4.2089	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(5,507)	2.4500	(13,547.22)	(13,492.15)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0924)	0.0000	1	1.5184	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/09/2025	SDB3260458766	0	(2,539)	2.4500	(6,245.94)	(6,220.55)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0426)	0.0000	1	0.7001	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(260)	2.4500	(639.60)	(637.00)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0044)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(103)	2.4500	(253.38)	(252.35)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,397)	2.4500	(8,356.62)	(8,322.65)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0570)	0.0000	1	0.9366	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(16,555)	2.4500	(40,725.30)	(40,559.75)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2778)	0.0000	1	4.5646	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(14,520)	2.4500	(35,719.20)	(35,574.00)	0.0000	4.3400	(25.00)	0.00	4.2472	(0.2437)	0.0000	1	4.0035	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(10,079)	2.4500	(24,794.34)	(24,693.55)	0.0000	4.3400	(25.00)	0.00	2.9481	(0.1691)	0.0000	1	2.7790	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(4,223)	2.4500	(10,388.58)	(10,346.35)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0709)	0.0000	1	1.1644	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(9,747)	2.4500	(23,977.62)	(23,880.15)	0.0000	4.3400	(25.00)	0.00	2.8510	(0.1636)	0.0000	1	2.6875	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(7,307)	2.4500	(17,975.22)	(17,902.15)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1226)	0.0000	1	2.0147	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,840)	2.4500	(9,446.40)	(9,408.00)	0.0000	4.3400	(25.00)	0.00	1.1232	(0.0644)	0.0000	1	1.0588	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(8,905)	2.4500	(21,906.30)	(21,817.25)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1494)	0.0000	1	2.4553	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(11,595)	2.4500	(28,523.70)	(28,407.75)	0.0000	4.3400	(25.00)	0.00	3.3916	(0.1946)	0.0000	1	3.1970	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(2,543)	2.4500	(6,255.78)	(6,230.35)	0.0000	4.3400	(25.00)	0.00	0.7438	(0.0427)	0.0000	1	0.7012	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(672)	2.4500	(1,653.12)	(1,646.40)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0113)	0.0000	1	0.1853	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(3,825)	2.4500	(9,409.50)	(9,371.25)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0642)	0.0000	1	1.0546	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(878)	2.4500	(2,159.88)	(2,151.10)	0.0000	4.3400	(25.00)	0.00	0.2568	(0.0147)	0.0000	1	0.2421	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(7,232)	2.4500	(17,790.72)	(17,718.40)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1214)	0.0000	1	1.9940	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(7,330)	2.4500	(18,031.80)	(17,958.50)	0.0000	4.3400	(25.00)	0.00	2.1441	(0.1230)	0.0000	1	2.0211	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(9,108)	2.4500	(22,405.68)	(22,314.60)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1528)	0.0000	1	2.5113	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(4,658)	2.4500	(11,458.68)	(11,412.10)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0782)	0.0000	1	1.2843	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(8,741)	2.4500	(21,502.86)	(21,415.45)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1467)	0.0000	1	2.4101	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(6,862)	2.4500	(16,880.52)	(16,811.90)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1152)	0.0000	1	1.8920	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(1,668)	2.4500	(4,103.28)	(4,086.60)	0.0000	4.3400	(25.00)	0.00	0.4879	(0.0280)	0.0000	1	0.4599	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(25,440)	2.4500	(62,582.40)	(62,328.00)	0.0000	4.3400	(25.00)	0.00	7.4413	(0.4269)	0.0000	1	7.0144	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(1,553)	2.4500	(3,820.38)	(3,804.85)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0261)	0.0000	1	0.4282	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(20,090)	2.4500	(49,421.40)	(49,220.50)	0.0000	4.3400	(25.00)	0.00	5.8764	(0.3371)	0.0000	1	5.5393	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(480)	2.4500	(1,180.80)	(1,176.00)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0081)	0.0000	1	0.1323	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(2,268)	2.4500	(5,579.28)	(5,556.60)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0381)	0.0000	1	0.6253	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(16,629)	2.4500	(40,907.34)	(40,741.05)	0.0000	4.3400	(25.00)	0.00	4.8641	(0.2790)	0.0000	1	4.5850	02/04/2025
ORA.AX	01/09/2025	SDB3260458766	0	(13,473)	2.4500	(33,143.58)	(33,008.85)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2261)	0.0000	1	3.7148	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(16,166)	2.4300	(39,663.44)	(39,283.38)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2691)	0.0000	1	4.4471	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(1,074)	2.4300	(2,642.04)	(2,609.82)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0179)	0.0000	1	0.2963	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,837)	2.4300	(9,439.02)	(9,323.91)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0639)	0.0000	1	1.0585	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(4,603)	2.4300	(11,323.38)	(11,185.29)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0766)	0.0000	1	1.2698	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(114)	2.4300	(280.44)	(277.02)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0314	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,697)	2.4300	(9,094.62)	(8,983.71)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0615)	0.0000	1	1.0199	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(5,100)	2.4300	(12,546.00)	(12,393.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0849)	0.0000	1	1.4069	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(15,884)	2.4300	(39,074.64)	(38,598.12)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2644)	0.0000	1	4.3818	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(810)	2.4300	(1,992.60)	(1,968.30)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0135)	0.0000	1	0.2234	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(1,420)	2.4300	(3,493.20)	(3,450.60)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0236)	0.0000	1	0.3917	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(200)	2.4300	(492.00)	(486.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0033)	0.0000	1	0.0552	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,527)	2.4300	(8,676.42)	(8,570.61)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0587)	0.0000	1	0.9730	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(17,012)	2.4300	(41,849.52)	(41,339.16)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2831)	0.0000	1	4.6929	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(15,265)	2.4300	(37,551.90)	(37,093.95)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2541)	0.0000	1	4.2110	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(5,507)	2.4300	(13,547.22)	(13,382.01)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0917)	0.0000	1	1.5192	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(2,539)	2.4300	(6,245.94)	(6,169.77)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0423)	0.0000	1	0.7004	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(260)	2.4300	(639.60)	(631.80)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0043)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(103)	2.4300	(253.38)	(250.29)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,397)	2.4300	(8,356.62)	(8,254.71)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0565)	0.0000	1	0.9371	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(16,555)	2.4300	(40,725.30)	(40,228.65)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2755)	0.0000	1	4.5669	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(14,520)	2.4300	(35,719.20)	(35,283.60)	0.0000	4.3400	(25.00)	0.00	4.2472	(0.2417)	0.0000	1	4.0055	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(10,079)	2.4300	(24,794.34)	(24,491.97)	0.0000	4.3400	(25.00)	0.00	2.9481	(0.1678)	0.0000	1	2.7804	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/08/2025	SDB3260458766	0	(4,223)	2.4300	(10,388.58)	(10,261.89)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0703)	0.0000	1	1.1650	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(9,747)	2.4300	(23,977.62)	(23,685.21)	0.0000	4.3400	(25.00)	0.00	2.8510	(0.1622)	0.0000	1	2.6888	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(7,307)	2.4300	(17,975.22)	(17,756.01)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1216)	0.0000	1	2.0157	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,840)	2.4300	(9,446.40)	(9,331.20)	0.0000	4.3400	(25.00)	0.00	1.1232	(0.0639)	0.0000	1	1.0593	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(8,905)	2.4300	(21,906.30)	(21,639.15)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1482)	0.0000	1	2.4565	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(11,595)	2.4300	(28,523.70)	(28,175.85)	0.0000	4.3400	(25.00)	0.00	3.3916	(0.1930)	0.0000	1	3.1986	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(2,543)	2.4300	(6,255.78)	(6,179.49)	0.0000	4.3400	(25.00)	0.00	0.7438	(0.0423)	0.0000	1	0.7015	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(672)	2.4300	(1,653.12)	(1,632.96)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0112)	0.0000	1	0.1854	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(3,825)	2.4300	(9,409.50)	(9,294.75)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0637)	0.0000	1	1.0552	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(878)	2.4300	(2,159.88)	(2,133.54)	0.0000	4.3400	(25.00)	0.00	0.2568	(0.0146)	0.0000	1	0.2422	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(7,232)	2.4300	(17,790.72)	(17,573.76)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1204)	0.0000	1	1.9950	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(7,330)	2.4300	(18,031.80)	(17,811.90)	0.0000	4.3400	(25.00)	0.00	2.1441	(0.1220)	0.0000	1	2.0221	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(9,108)	2.4300	(22,405.68)	(22,132.44)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1516)	0.0000	1	2.5125	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(4,658)	2.4300	(11,458.68)	(11,318.94)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0775)	0.0000	1	1.2850	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(8,741)	2.4300	(21,502.86)	(21,240.63)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1455)	0.0000	1	2.4113	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(6,862)	2.4300	(16,880.52)	(16,674.66)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1142)	0.0000	1	1.8930	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(1,668)	2.4300	(4,103.28)	(4,053.24)	0.0000	4.3400	(25.00)	0.00	0.4879	(0.0278)	0.0000	1	0.4601	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(25,440)	2.4300	(62,582.40)	(61,819.20)	0.0000	4.3400	(25.00)	0.00	7.4413	(0.4234)	0.0000	1	7.0179	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(1,553)	2.4300	(3,820.38)	(3,773.79)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0258)	0.0000	1	0.4284	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(20,090)	2.4300	(49,421.40)	(48,818.70)	0.0000	4.3400	(25.00)	0.00	5.8764	(0.3344)	0.0000	1	5.5420	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(480)	2.4300	(1,180.80)	(1,166.40)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0080)	0.0000	1	0.1324	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(2,268)	2.4300	(5,579.28)	(5,511.24)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0377)	0.0000	1	0.6257	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(16,629)	2.4300	(40,907.34)	(40,408.47)	0.0000	4.3400	(25.00)	0.00	4.8641	(0.2768)	0.0000	1	4.5873	02/04/2025
ORA.AX	01/08/2025	SDB3260458766	0	(13,473)	2.4300	(33,143.58)	(32,739.39)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2242)	0.0000	1	3.7167	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(16,166)	2.4600	(39,663.44)	(39,768.36)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2724)	0.0000	1	4.4438	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(1,074)	2.4600	(2,642.04)	(2,642.04)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0181)	0.0000	1	0.2961	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,837)	2.4600	(9,439.02)	(9,439.02)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0647)	0.0000	1	1.0577	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(4,603)	2.4600	(11,323.38)	(11,323.38)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0776)	0.0000	1	1.2688	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(114)	2.4600	(280.44)	(280.44)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0314	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,697)	2.4600	(9,094.62)	(9,094.62)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0623)	0.0000	1	1.0191	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(5,100)	2.4600	(12,546.00)	(12,546.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0859)	0.0000	1	1.4058	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(15,884)	2.4600	(39,074.64)	(39,074.64)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2676)	0.0000	1	4.3785	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(810)	2.4600	(1,992.60)	(1,992.60)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0136)	0.0000	1	0.2233	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(1,420)	2.4600	(3,493.20)	(3,493.20)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0239)	0.0000	1	0.3914	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(200)	2.4600	(492.00)	(492.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0034)	0.0000	1	0.0551	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,527)	2.4600	(8,676.42)	(8,676.42)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0594)	0.0000	1	0.9722	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(17,012)	2.4600	(41,849.52)	(41,849.52)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2866)	0.0000	1	4.6894	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(15,265)	2.4600	(37,551.90)	(37,551.90)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2572)	0.0000	1	4.2079	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(5,507)	2.4600	(13,547.22)	(13,547.22)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0928)	0.0000	1	1.5180	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(2,539)	2.4600	(6,245.94)	(6,245.94)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0428)	0.0000	1	0.6999	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(260)	2.4600	(639.60)	(639.60)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0044)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(103)	2.4600	(253.38)	(253.38)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,397)	2.4600	(8,356.62)	(8,356.62)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0572)	0.0000	1	0.9384	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(16,555)	2.4600	(40,725.30)	(40,725.30)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2789)	0.0000	1	4.5635	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(14,520)	2.4600	(35,719.20)	(35,719.20)	0.0000	4.3400	(25.00)	0.00	4.2472	(0.2447)	0.0000	1	4.0025	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(10,079)	2.4600	(24,794.34)	(24,794.34)	0.0000	4.3400	(25.00)	0.00	2.9481	(0.1698)	0.0000	1	2.7783	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(4,223)	2.4600	(10,388.58)	(10,388.58)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0712)	0.0000	1	1.1641	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(9,747)	2.4600	(23,977.62)	(23,977.62)	0.0000	4.3400	(25.00)	0.00	2.8510	(0.1642)	0.0000	1	2.6888	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(7,307)	2.4600	(17,975.22)	(17,975.22)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1231)	0.0000	1	2.0142	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,840)	2.4600	(9,446.40)	(9,446.40)	0.0000	4.3400	(25.00)	0.00	1.1232	(0.0647)	0.0000	1	1.0585	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(8,905)	2.4600	(21,906.30)	(21,906.30)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1500)	0.0000	1	2.4547	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(11,595)	2.4600	(28,523.70)	(28,523.70)	0.0000	4.3400	(25.00)	0.00	3.3916	(0.1954)	0.0000	1	3.1962	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(2,543)	2.4600	(6,255.78)	(6,255.78)	0.0000	4.3400	(25.00)	0.00	0.7438	(0.0428)	0.0000	1	0.7010	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/07/2025	SDB3260458766	0	(672)	2.4600	(1,653.12)	(1,653.12)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0113)	0.0000	1	0.1852	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(3,825)	2.4600	(9,409.50)	(9,409.50)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0644)	0.0000	1	1.0544	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(878)	2.4600	(2,159.88)	(2,159.88)	0.0000	4.3400	(25.00)	0.00	0.2568	(0.0148)	0.0000	1	0.2420	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(7,232)	2.4600	(17,790.72)	(17,790.72)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1219)	0.0000	1	1.9935	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(7,330)	2.4600	(18,031.80)	(18,031.80)	0.0000	4.3400	(25.00)	0.00	2.1441	(0.1235)	0.0000	1	2.0205	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(9,108)	2.4600	(22,405.68)	(22,405.68)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1535)	0.0000	1	2.5107	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(4,658)	2.4600	(11,458.68)	(11,458.68)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0785)	0.0000	1	1.2840	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(8,741)	2.4600	(21,502.86)	(21,502.86)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1473)	0.0000	1	2.4095	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(6,862)	2.4600	(16,880.52)	(16,880.52)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1156)	0.0000	1	1.8915	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(7,078)	2.4600	(17,411.88)	(17,411.88)	0.0000	4.3400	(25.00)	0.00	2.0703	(0.1193)	0.0000	1	1.9511	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(25,440)	2.4600	(62,582.40)	(62,582.40)	0.0000	4.3400	(25.00)	0.00	7.4413	(0.4286)	0.0000	1	7.0127	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(1,553)	2.4600	(3,820.38)	(3,820.38)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0262)	0.0000	1	0.4281	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(20,090)	2.4600	(49,421.40)	(49,421.40)	0.0000	4.3400	(25.00)	0.00	5.8764	(0.3385)	0.0000	1	5.5379	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(480)	2.4600	(1,180.80)	(1,180.80)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0081)	0.0000	1	0.1323	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(2,268)	2.4600	(5,579.28)	(5,579.28)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0382)	0.0000	1	0.6252	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(2,535)	2.4600	(6,236.10)	(6,236.10)	0.0000	4.3400	(25.00)	0.00	0.7415	(0.0427)	0.0000	1	0.6988	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(16,629)	2.4600	(40,907.34)	(40,907.34)	0.0000	4.3400	(25.00)	0.00	4.8641	(0.2802)	0.0000	1	4.5839	02/04/2025
ORA.AX	01/07/2025	SDB3260458766	0	(13,473)	2.4600	(33,143.58)	(33,143.58)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2270)	0.0000	1	3.7139	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(16,166)	2.4600	(39,663.44)	(39,768.36)	0.0000	4.3400	(25.00)	0.00	4.7161	(0.2724)	0.0000	1	4.4438	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(1,074)	2.4600	(2,642.04)	(2,642.04)	0.0000	4.3400	(25.00)	0.00	0.3141	(0.0181)	0.0000	1	0.2961	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,837)	2.4600	(9,439.02)	(9,439.02)	0.0000	4.3400	(25.00)	0.00	1.1223	(0.0647)	0.0000	1	1.0577	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(4,603)	2.4600	(11,323.38)	(11,323.38)	0.0000	4.3400	(25.00)	0.00	1.3464	(0.0776)	0.0000	1	1.2688	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(114)	2.4600	(280.44)	(280.44)	0.0000	4.3400	(25.00)	0.00	0.0333	(0.0019)	0.0000	1	0.0314	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,697)	2.4600	(9,094.62)	(9,094.62)	0.0000	4.3400	(25.00)	0.00	1.0814	(0.0623)	0.0000	1	1.0191	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(5,100)	2.4600	(12,546.00)	(12,546.00)	0.0000	4.3400	(25.00)	0.00	1.4918	(0.0859)	0.0000	1	1.4058	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(15,884)	2.4600	(39,074.64)	(39,074.64)	0.0000	4.3400	(25.00)	0.00	4.6461	(0.2676)	0.0000	1	4.3785	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(810)	2.4600	(1,992.60)	(1,992.60)	0.0000	4.3400	(25.00)	0.00	0.2369	(0.0136)	0.0000	1	0.2233	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(1,420)	2.4600	(3,493.20)	(3,493.20)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0239)	0.0000	1	0.3914	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(200)	2.4600	(492.00)	(492.00)	0.0000	4.3400	(25.00)	0.00	0.0585	(0.0034)	0.0000	1	0.0551	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,527)	2.4600	(8,676.42)	(8,676.42)	0.0000	4.3400	(25.00)	0.00	1.0317	(0.0594)	0.0000	1	0.9722	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(17,012)	2.4600	(41,849.52)	(41,849.52)	0.0000	4.3400	(25.00)	0.00	4.9761	(0.2866)	0.0000	1	4.6894	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(15,265)	2.4600	(37,551.90)	(37,551.90)	0.0000	4.3400	(25.00)	0.00	4.4651	(0.2572)	0.0000	1	4.2079	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(5,507)	2.4600	(13,547.22)	(13,547.22)	0.0000	4.3400	(25.00)	0.00	1.6108	(0.0928)	0.0000	1	1.5180	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(2,539)	2.4600	(6,245.94)	(6,245.94)	0.0000	4.3400	(25.00)	0.00	0.7427	(0.0428)	0.0000	1	0.6999	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(260)	2.4600	(639.60)	(639.60)	0.0000	4.3400	(25.00)	0.00	0.0761	(0.0044)	0.0000	1	0.0717	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(103)	2.4600	(253.38)	(253.38)	0.0000	4.3400	(25.00)	0.00	0.0301	(0.0017)	0.0000	1	0.0284	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,397)	2.4600	(8,356.62)	(8,356.62)	0.0000	4.3400	(25.00)	0.00	0.9936	(0.0572)	0.0000	1	0.9364	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(16,555)	2.4600	(40,725.30)	(40,725.30)	0.0000	4.3400	(25.00)	0.00	4.8424	(0.2789)	0.0000	1	4.5635	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(14,520)	2.4600	(35,719.20)	(35,719.20)	0.0000	4.3400	(25.00)	0.00	4.2472	(0.2447)	0.0000	1	4.0025	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(10,079)	2.4600	(24,794.34)	(24,794.34)	0.0000	4.3400	(25.00)	0.00	2.9481	(0.1698)	0.0000	1	2.7783	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(4,223)	2.4600	(10,388.58)	(10,388.58)	0.0000	4.3400	(25.00)	0.00	1.2352	(0.0712)	0.0000	1	1.1641	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(9,747)	2.4600	(23,977.62)	(23,977.62)	0.0000	4.3400	(25.00)	0.00	2.8510	(0.1642)	0.0000	1	2.6868	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(7,307)	2.4600	(17,975.22)	(17,975.22)	0.0000	4.3400	(25.00)	0.00	2.1373	(0.1231)	0.0000	1	2.0142	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,840)	2.4600	(9,446.40)	(9,446.40)	0.0000	4.3400	(25.00)	0.00	1.1232	(0.0647)	0.0000	1	1.0585	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(8,905)	2.4600	(21,906.30)	(21,906.30)	0.0000	4.3400	(25.00)	0.00	2.6047	(0.1500)	0.0000	1	2.4547	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(11,595)	2.4600	(28,523.70)	(28,523.70)	0.0000	4.3400	(25.00)	0.00	3.3916	(0.1954)	0.0000	1	3.1962	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(2,543)	2.4600	(6,255.78)	(6,255.78)	0.0000	4.3400	(25.00)	0.00	0.7438	(0.0428)	0.0000	1	0.7010	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(672)	2.4600	(1,653.12)	(1,653.12)	0.0000	4.3400	(25.00)	0.00	0.1966	(0.0113)	0.0000	1	0.1852	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(3,825)	2.4600	(9,409.50)	(9,409.50)	0.0000	4.3400	(25.00)	0.00	1.1188	(0.0644)	0.0000	1	1.0544	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(878)	2.4600	(2,159.88)	(2,159.88)	0.0000	4.3400	(25.00)	0.00	0.2568	(0.0148)	0.0000	1	0.2420	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(7,232)	2.4600	(17,790.72)	(17,790.72)	0.0000	4.3400	(25.00)	0.00	2.1154	(0.1219)	0.0000	1	1.9935	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(7,330)	2.4600	(18,031.80)	(18,031.80)	0.0000	4.3400	(25.00)	0.00	2.1441	(0.1235)	0.0000	1	2.0205	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(9,108)	2.4600	(22,405.68)	(22,405.68)	0.0000	4.3400	(25.00)	0.00	2.6641	(0.1535)	0.0000	1	2.5107	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/06/2025	SDB3260458766	0	(4,658)	2.4600	(11,458.68)	(11,458.68)	0.0000	4.3400	(25.00)	0.00	1.3625	(0.0785)	0.0000	1	1.2840	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(8,741)	2.4600	(21,502.86)	(21,502.86)	0.0000	4.3400	(25.00)	0.00	2.5568	(0.1473)	0.0000	1	2.4095	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(6,862)	2.4600	(16,880.52)	(16,880.52)	0.0000	4.3400	(25.00)	0.00	2.0072	(0.1156)	0.0000	1	1.8915	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(7,078)	2.4600	(17,411.88)	(17,411.88)	0.0000	4.3400	(25.00)	0.00	2.0703	(0.1193)	0.0000	1	1.9511	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(25,440)	2.4600	(62,582.40)	(62,582.40)	0.0000	4.3400	(25.00)	0.00	7.4413	(0.4286)	0.0000	1	7.0127	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(1,553)	2.4600	(3,820.38)	(3,820.38)	0.0000	4.3400	(25.00)	0.00	0.4543	(0.0262)	0.0000	1	0.4281	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(20,090)	2.4600	(49,421.40)	(49,421.40)	0.0000	4.3400	(25.00)	0.00	5.8764	(0.3385)	0.0000	1	5.5379	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(480)	2.4600	(1,180.80)	(1,180.80)	0.0000	4.3400	(25.00)	0.00	0.1404	(0.0081)	0.0000	1	0.1323	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(2,268)	2.4600	(5,579.28)	(5,579.28)	0.0000	4.3400	(25.00)	0.00	0.6634	(0.0382)	0.0000	1	0.6252	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(2,535)	2.4600	(6,236.10)	(6,236.10)	0.0000	4.3400	(25.00)	0.00	0.7415	(0.0427)	0.0000	1	0.6988	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(16,629)	2.4600	(40,907.34)	(40,907.34)	0.0000	4.3400	(25.00)	0.00	4.8641	(0.2802)	0.0000	1	4.5839	02/04/2025
ORA.AX	01/06/2025	SDB3260458766	0	(13,473)	2.4600	(33,143.58)	(33,143.58)	0.0000	4.3400	(25.00)	0.00	3.9409	(0.2270)	0.0000	1	3.7139	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(1,074)	2.4600	(2,642.04)	(2,642.04)	0.0000	4.3400	(25.00)	0.00	0.9424	(0.0543)	0.0000	3	0.8882	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,837)	2.4600	(9,439.02)	(9,439.02)	0.0000	4.3400	(25.00)	0.00	3.3670	(0.1940)	0.0000	3	3.1731	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(4,603)	2.4600	(11,323.38)	(11,323.38)	0.0000	4.3400	(25.00)	0.00	4.0392	(0.2327)	0.0000	3	3.8065	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(114)	2.4600	(280.44)	(280.44)	0.0000	4.3400	(25.00)	0.00	0.1000	(0.0058)	0.0000	3	0.0943	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,697)	2.4600	(9,094.62)	(9,094.62)	0.0000	4.3400	(25.00)	0.00	3.2442	(0.1869)	0.0000	3	3.0573	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(5,100)	2.4600	(12,546.00)	(12,546.00)	0.0000	4.3400	(25.00)	0.00	4.4753	(0.2578)	0.0000	3	4.2175	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(15,884)	2.4600	(39,074.64)	(39,074.64)	0.0000	4.3400	(25.00)	0.00	13.9384	(0.8029)	0.0000	3	13.1355	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(810)	2.4600	(1,992.60)	(1,992.60)	0.0000	4.3400	(25.00)	0.00	0.7108	(0.0409)	0.0000	3	0.6698	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(1,420)	2.4600	(3,493.20)	(3,493.20)	0.0000	4.3400	(25.00)	0.00	1.2461	(0.0718)	0.0000	3	1.1743	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(200)	2.4600	(492.00)	(492.00)	0.0000	4.3400	(25.00)	0.00	0.1755	(0.0101)	0.0000	3	0.1654	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,527)	2.4600	(8,676.42)	(8,676.42)	0.0000	4.3400	(25.00)	0.00	3.0950	(0.1783)	0.0000	3	2.9167	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(17,012)	2.4600	(41,849.52)	(41,849.52)	0.0000	4.3400	(25.00)	0.00	14.9282	(0.8599)	0.0000	3	14.0683	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(15,265)	2.4600	(37,551.90)	(37,551.90)	0.0000	4.3400	(25.00)	0.00	13.3952	(0.7716)	0.0000	3	12.6236	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(5,507)	2.4600	(13,547.22)	(13,547.22)	0.0000	4.3400	(25.00)	0.00	4.8325	(0.2784)	0.0000	3	4.5541	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(2,539)	2.4600	(6,245.94)	(6,245.94)	0.0000	4.3400	(25.00)	0.00	2.2280	(0.1283)	0.0000	3	2.0997	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(260)	2.4600	(639.60)	(639.60)	0.0000	4.3400	(25.00)	0.00	0.2282	(0.0131)	0.0000	3	0.2150	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(103)	2.4600	(253.38)	(253.38)	0.0000	4.3400	(25.00)	0.00	0.0904	(0.0052)	0.0000	3	0.0852	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,397)	2.4600	(8,356.62)	(8,356.62)	0.0000	4.3400	(25.00)	0.00	2.9809	(0.1717)	0.0000	3	2.8092	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(16,555)	2.4600	(40,725.30)	(40,725.30)	0.0000	4.3400	(25.00)	0.00	14.5272	(0.8368)	0.0000	3	13.6904	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(14,520)	2.4600	(35,719.20)	(35,719.20)	0.0000	4.3400	(25.00)	0.00	12.7415	(0.7340)	0.0000	3	12.0075	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(10,079)	2.4600	(24,794.34)	(24,794.34)	0.0000	4.3400	(25.00)	0.00	8.8444	(0.5095)	0.0000	3	8.3350	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(4,223)	2.4600	(10,388.58)	(10,388.58)	0.0000	4.3400	(25.00)	0.00	3.7057	(0.2135)	0.0000	3	3.4923	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(9,747)	2.4600	(23,977.62)	(23,977.62)	0.0000	4.3400	(25.00)	0.00	8.5531	(0.4927)	0.0000	3	8.0604	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(7,307)	2.4600	(17,975.22)	(17,975.22)	0.0000	4.3400	(25.00)	0.00	6.4120	(0.3694)	0.0000	3	6.0426	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,840)	2.4600	(9,446.40)	(9,446.40)	0.0000	4.3400	(25.00)	0.00	3.3696	(0.1941)	0.0000	3	3.1755	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(8,905)	2.4600	(21,906.30)	(21,906.30)	0.0000	4.3400	(25.00)	0.00	7.8142	(0.4501)	0.0000	3	7.3641	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(11,595)	2.4600	(28,523.70)	(28,523.70)	0.0000	4.3400	(25.00)	0.00	10.1748	(0.5861)	0.0000	3	9.5887	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(2,543)	2.4600	(6,255.78)	(6,255.78)	0.0000	4.3400	(25.00)	0.00	2.2315	(0.1285)	0.0000	3	2.1030	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(672)	2.4600	(1,653.12)	(1,653.12)	0.0000	4.3400	(25.00)	0.00	0.5897	(0.0340)	0.0000	3	0.5557	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(3,825)	2.4600	(9,409.50)	(9,409.50)	0.0000	4.3400	(25.00)	0.00	3.3565	(0.1933)	0.0000	3	3.1631	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(878)	2.4600	(2,159.88)	(2,159.88)	0.0000	4.3400	(25.00)	0.00	0.7705	(0.0444)	0.0000	3	0.7261	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(7,232)	2.4600	(17,790.72)	(17,790.72)	0.0000	4.3400	(25.00)	0.00	6.3462	(0.3656)	0.0000	3	5.9806	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(7,330)	2.4600	(18,031.80)	(18,031.80)	0.0000	4.3400	(25.00)	0.00	6.4322	(0.3705)	0.0000	3	6.0616	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(9,108)	2.4600	(22,405.68)	(22,405.68)	0.0000	4.3400	(25.00)	0.00	7.9924	(0.4604)	0.0000	3	7.5320	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(4,658)	2.4600	(11,458.68)	(11,458.68)	0.0000	4.3400	(25.00)	0.00	4.0875	(0.2355)	0.0000	3	3.8520	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(8,741)	2.4600	(21,502.86)	(21,502.86)	0.0000	4.3400	(25.00)	0.00	7.6703	(0.4418)	0.0000	3	7.2285	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(6,862)	2.4600	(16,880.52)	(16,880.52)	0.0000	4.3400	(25.00)	0.00	6.0215	(0.3469)	0.0000	3	5.6746	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(7,078)	2.4600	(17,411.88)	(17,411.88)	0.0000	4.3400	(25.00)	0.00	6.2110	(0.3578)	0.0000	3	5.8533	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(25,440)	2.4600	(62,582.40)	(62,582.40)	0.0000	4.3400	(25.00)	0.00	22.3239	(1.2859)	0.0000	3	21.0380	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(1,553)	2.4600	(3,820.38)	(3,820.38)	0.0000	4.3400	(25.00)	0.00	1.3628	(0.0785)	0.0000	3	1.2843	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(20,090)	2.4600	(49,421.40)	(49,421.40)	0.0000	4.3400	(25.00)	0.00	17.6292	(1.0155)	0.0000	3	16.6137	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ORORA LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ORA.AX	01/03/2025	SDB3260458766	0	(480)	2.4600	(1,180.80)	(1,180.80)	0.0000	4.3400	(25.00)	0.00	0.4212	(0.0243)	0.0000	3	0.3969	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(2,268)	2.4600	(5,579.28)	(5,579.28)	0.0000	4.3400	(25.00)	0.00	1.9902	(0.1146)	0.0000	3	1.8756	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(2,535)	2.4600	(6,236.10)	(6,236.10)	0.0000	4.3400	(25.00)	0.00	2.2245	(0.1281)	0.0000	3	2.0964	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(16,629)	2.4600	(40,907.34)	(40,907.34)	0.0000	4.3400	(25.00)	0.00	14.5922	(0.8406)	0.0000	3	13.7516	02/04/2025
ORA.AX	01/03/2025	SDB3260458766	0	(13,473)	2.4600	(33,143.58)	(33,143.58)	0.0000	4.3400	(25.00)	0.00	11.8227	(0.6810)	0.0000	3	11.1417	02/04/2025
TOTAL ORORA LIMITED CMN ORDINARY FULLY PAID												1,088.4179	(62.3688)	0.0000		1,026.0490	
PALADIN ENERGY LTD CMN ORDINARY FULLY PAID																	
PDN.AX	01/09/2025	SDB3264390195	0	(1,254)	8.6100	(9,480.24)	(10,796.94)	0.0000	4.3400	(25.00)	0.00	1.1272	(0.0740)	0.0000	1	1.0533	02/04/2025
PDN.AX	01/09/2025	SDB3264390195	0	(27)	8.6100	(204.12)	(232.47)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0016)	0.0000	1	0.0227	02/04/2025
PDN.AX	01/08/2025	SDB3264390195	0	(1,254)	8.6800	(9,480.24)	(10,884.72)	0.0000	4.3400	(25.00)	0.00	1.1272	(0.0746)	0.0000	1	1.0527	02/04/2025
PDN.AX	01/08/2025	SDB3264390195	0	(1,088)	8.6800	(8,225.28)	(9,443.84)	0.0000	4.3400	(25.00)	0.00	0.9780	(0.0647)	0.0000	1	0.9133	02/04/2025
PDN.AX	01/07/2025	SDB3264390195	0	(1,254)	8.2300	(9,480.24)	(10,320.42)	0.0000	4.3400	(25.00)	0.00	1.1272	(0.0707)	0.0000	1	1.0566	02/04/2025
PDN.AX	01/07/2025	SDB3264390195	0	(2,696)	8.2300	(20,381.76)	(22,188.08)	0.0000	4.3400	(25.00)	0.00	2.4235	(0.1520)	0.0000	1	2.2715	02/04/2025
PDN.AX	01/06/2025	SDB3264390195	0	(1,254)	7.8900	(9,480.24)	(9,894.06)	0.0000	4.3400	(25.00)	0.00	1.1272	(0.0678)	0.0000	1	1.0595	02/04/2025
PDN.AX	01/06/2025	SDB3264390195	0	(2,696)	7.8900	(20,381.76)	(21,271.44)	0.0000	4.3400	(25.00)	0.00	2.4235	(0.1457)	0.0000	1	2.2778	02/04/2025
PDN.AX	01/03/2025	SDB3264390195	0	(1,254)	7.5600	(9,480.24)	(9,480.24)	0.0000	4.3400	(25.00)	0.00	3.3817	(0.1948)	0.0000	3	3.1869	02/04/2025
PDN.AX	01/03/2025	SDB3264390195	0	(2,696)	7.5600	(20,381.76)	(20,381.76)	0.0000	4.3400	(25.00)	0.00	7.2704	(0.4188)	0.0000	3	6.8516	02/04/2025
TOTAL PALADIN ENERGY LTD CMN ORDINARY FULLY PAID												21.0103	(1.2645)	0.0000		19.7458	
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID																	
PLS.AX	01/17/2025	SDB3264983884	0	(7,993)	2.2900	(18,076.45)	(18,303.97)	0.0000	4.3373	(50.00)	0.00	2.1480	(0.2507)	0.0000	1	1.8973	02/04/2025
PLS.AX	01/17/2025	SDB3264983884	0	(488)	2.2900	(1,086.62)	(1,117.52)	0.0000	4.3373	(50.00)	0.00	0.1291	(0.0153)	0.0000	1	0.1138	02/04/2025
PLS.AX	01/17/2025	SDB3264983884	0	(4,558)	2.2900	(10,036.64)	(10,437.82)	0.0000	4.3373	(50.00)	0.00	1.1926	(0.1430)	0.0000	1	1.0497	02/04/2025
PLS.AX	01/16/2025	SDB3264983884	0	(7,993)	2.2000	(18,076.45)	(17,584.60)	0.0000	4.3400	(50.00)	0.00	2.1494	(0.2409)	0.0000	1	1.9085	02/04/2025
PLS.AX	01/16/2025	SDB3264983884	0	(488)	2.2000	(1,086.62)	(1,073.60)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0147)	0.0000	1	0.1145	02/04/2025
PLS.AX	01/16/2025	SDB3264983884	0	(4,558)	2.2000	(10,036.64)	(10,027.60)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1374)	0.0000	1	1.0560	02/04/2025
PLS.AX	01/16/2025	SDB3264983884	0	(6,495)	2.2000	(14,301.88)	(14,289.00)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1957)	0.0000	1	1.5048	02/04/2025
PLS.AX	01/16/2025	SDB3264983884	0	(10,604)	2.2000	(23,356.26)	(23,328.80)	0.0000	4.3400	(50.00)	0.00	2.7772	(0.3196)	0.0000	1	2.4576	02/04/2025
PLS.AX	01/15/2025	SDB3264983884	0	(7,993)	2.2000	(18,076.45)	(17,584.60)	0.0000	4.3400	(50.00)	0.00	2.1494	(0.2409)	0.0000	1	1.9085	02/04/2025
PLS.AX	01/15/2025	SDB3264983884	0	(488)	2.2000	(1,086.62)	(1,073.60)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0147)	0.0000	1	0.1145	02/04/2025
PLS.AX	01/15/2025	SDB3264983884	0	(4,558)	2.2000	(10,036.64)	(10,027.60)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1374)	0.0000	1	1.0560	02/04/2025
PLS.AX	01/15/2025	SDB3264983884	0	(6,495)	2.2000	(14,301.88)	(14,289.00)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1957)	0.0000	1	1.5048	02/04/2025
PLS.AX	01/15/2025	SDB3264983884	0	(17,694)	2.2000	(38,972.63)	(38,926.80)	0.0000	4.3400	(50.00)	0.00	4.6340	(0.5332)	0.0000	1	4.1008	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(7,993)	2.1900	(18,076.45)	(17,504.67)	0.0000	4.3400	(50.00)	0.00	2.1494	(0.2398)	0.0000	1	1.9096	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(488)	2.1900	(1,086.62)	(1,068.72)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0146)	0.0000	1	0.1146	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(4,558)	2.1900	(10,036.64)	(9,982.02)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1367)	0.0000	1	1.0567	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(6,495)	2.1900	(14,301.88)	(14,224.05)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1949)	0.0000	1	1.5057	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(19,226)	2.1900	(42,347.00)	(42,104.94)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5768)	0.0000	1	4.4585	02/04/2025
PLS.AX	01/14/2025	SDB3264983884	0	(7,529)	2.1900	(16,488.51)	(16,488.51)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2259)	0.0000	1	1.7347	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(7,993)	2.2400	(18,076.45)	(17,904.32)	0.0000	4.3400	(50.00)	0.00	2.1494	(0.2453)	0.0000	1	1.9041	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(488)	2.2400	(1,086.62)	(1,093.12)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0150)	0.0000	1	0.1142	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(4,558)	2.2400	(10,036.64)	(10,209.92)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1399)	0.0000	1	1.0535	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(6,495)	2.2400	(14,301.88)	(14,548.80)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1993)	0.0000	1	1.5013	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(19,226)	2.2400	(42,347.00)	(43,066.24)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5899)	0.0000	1	4.4453	02/04/2025
PLS.AX	01/13/2025	SDB3264983884	0	(7,529)	2.2400	(16,488.51)	(16,864.96)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2310)	0.0000	1	1.7295	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(7,993)	2.2900	(18,076.45)	(18,303.97)	0.0000	4.3400	(50.00)	0.00	6.4481	(0.7522)	0.0000	3	5.6959	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(488)	2.2900	(1,086.62)	(1,117.52)	0.0000	4.3400	(50.00)	0.00	0.3876	(0.0459)	0.0000	3	0.3417	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(4,558)	2.2900	(10,036.64)	(10,437.82)	0.0000	4.3400	(50.00)	0.00	3.5802	(0.4290)	0.0000	3	3.1512	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(6,495)	2.2900	(14,301.88)	(14,873.55)	0.0000	4.3400	(50.00)	0.00	5.1017	(0.6112)	0.0000	3	4.4904	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(19,226)	2.2900	(42,347.00)	(44,027.54)	0.0000	4.3400	(50.00)	0.00	15.1057	(1.8094)	0.0000	3	13.2963	02/04/2025
PLS.AX	01/10/2025	SDB3264983884	0	(7,529)	2.2900	(16,488.51)	(17,241.41)	0.0000	4.3400	(50.00)	0.00	5.8817	(0.7086)	0.0000	3	5.1731	02/04/2025
PLS.AX	01/09/2025	SDB3264983884	0	(7,993)	2.2700	(18,076.45)	(18,144.11)	0.0000	4.3400	(50.00)	0.00	2.1494	(0.2485)	0.0000	1	1.9008	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
PLS.AX	01/09/2025	SDB3264983884	0	(488)	2.2700	(1,086.62)	(1,107.76)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0152)	0.0000	1	0.1140	02/04/2025
PLS.AX	01/09/2025	SDB3264983884	0	(4,558)	2.2700	(10,036.64)	(10,346.66)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1417)	0.0000	1	1.0517	02/04/2025
PLS.AX	01/09/2025	SDB3264983884	0	(6,495)	2.2700	(14,301.88)	(14,743.65)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.2020)	0.0000	1	1.4986	02/04/2025
PLS.AX	01/09/2025	SDB3264983884	0	(19,226)	2.2700	(42,347.00)	(43,643.02)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5978)	0.0000	1	4.4374	02/04/2025
PLS.AX	01/09/2025	SDB3264983884	0	(7,529)	2.2700	(16,488.51)	(17,090.83)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2341)	0.0000	1	1.7264	02/04/2025
PLS.AX	01/08/2025	SDB3264983884	0	(488)	2.2400	(1,086.62)	(1,093.12)	0.0000	4.3400	(50.00)	0.00	0.1292	(0.0150)	0.0000	1	0.1142	02/04/2025
PLS.AX	01/08/2025	SDB3264983884	0	(4,558)	2.2400	(10,036.64)	(10,209.92)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1399)	0.0000	1	1.0535	02/04/2025
PLS.AX	01/08/2025	SDB3264983884	0	(6,495)	2.2400	(14,301.88)	(14,548.80)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1993)	0.0000	1	1.5013	02/04/2025
PLS.AX	01/08/2025	SDB3264983884	0	(19,226)	2.2400	(42,347.00)	(43,066.24)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5899)	0.0000	1	4.4453	02/04/2025
PLS.AX	01/08/2025	SDB3264983884	0	(7,529)	2.2400	(16,488.51)	(16,864.96)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2310)	0.0000	1	1.7295	02/04/2025
PLS.AX	01/07/2025	SDB3264983884	0	(4,558)	2.1800	(10,036.64)	(9,936.44)	0.0000	4.3400	(50.00)	0.00	1.1934	(0.1361)	0.0000	1	1.0573	02/04/2025
PLS.AX	01/07/2025	SDB3264983884	0	(6,495)	2.1800	(14,301.88)	(14,159.10)	0.0000	4.3400	(50.00)	0.00	1.7006	(0.1940)	0.0000	1	1.5066	02/04/2025
PLS.AX	01/07/2025	SDB3264983884	0	(19,226)	2.1800	(42,347.00)	(41,912.68)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5741)	0.0000	1	4.4611	02/04/2025
PLS.AX	01/07/2025	SDB3264983884	0	(7,529)	2.1800	(16,488.51)	(16,413.22)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2248)	0.0000	1	1.7357	02/04/2025
PLS.AX	01/06/2025	SDB3264983884	0	(19,226)	2.2100	(42,347.00)	(42,489.46)	0.0000	4.3400	(50.00)	0.00	5.0352	(0.5820)	0.0000	1	4.4532	02/04/2025
PLS.AX	01/06/2025	SDB3264983884	0	(7,529)	2.2100	(16,488.51)	(16,639.09)	0.0000	4.3400	(50.00)	0.00	1.9606	(0.2279)	0.0000	1	1.7326	02/04/2025
PLS.AX	01/03/2025	SDB3264983884	0	(7,529)	2.1976	(16,488.51)	(16,545.74)	0.0000	4.3400	(50.00)	0.00	5.8817	(0.6800)	0.0000	3	5.2017	02/04/2025
TOTAL PILBARA MINERALS LIMITED CMN ORDINARY FULLY PAID												127.0219	(14.8380)	0.0000		112.1838	
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID																	
RHC.AX	01/17/2025	SDB3265057955	0	(87)	34.6300	(3,004.46)	(3,012.81)	0.0000	4.3373	(25.00)	0.00	0.3570	(0.0206)	0.0000	1	0.3364	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(1,594)	34.6300	(54,558.88)	(55,200.22)	0.0000	4.3373	(25.00)	0.00	6.4832	(0.3781)	0.0000	1	6.1051	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(751)	34.6300	(25,262.02)	(26,007.13)	0.0000	4.3373	(25.00)	0.00	3.0019	(0.1781)	0.0000	1	2.8237	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(3,744)	34.6300	(126,577.02)	(129,654.72)	0.0000	4.3373	(25.00)	0.00	15.0410	(0.8880)	0.0000	1	14.1530	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(2,134)	34.6300	(73,595.59)	(73,900.42)	0.0000	4.3373	(25.00)	0.00	8.7453	(0.5062)	0.0000	1	8.2391	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(4,512)	34.6300	(156,461.76)	(156,250.56)	0.0000	4.3373	(25.00)	0.00	18.5922	(1.0702)	0.0000	1	17.5220	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(1,183)	34.6300	(41,243.55)	(40,967.29)	0.0000	4.3373	(25.00)	0.00	4.9009	(0.2806)	0.0000	1	4.6203	02/04/2025
RHC.AX	01/17/2025	SDB3265057955	0	(1,531)	34.6300	(52,097.41)	(53,018.53)	0.0000	4.3373	(25.00)	0.00	6.1907	(0.3631)	0.0000	1	5.8275	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(1,594)	34.3600	(54,558.88)	(54,769.84)	0.0000	4.3400	(25.00)	0.00	6.4873	(0.3751)	0.0000	1	6.1121	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(751)	34.3600	(25,262.02)	(25,804.36)	0.0000	4.3400	(25.00)	0.00	3.0038	(0.1767)	0.0000	1	2.8270	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(3,744)	34.3600	(126,577.02)	(128,643.84)	0.0000	4.3400	(25.00)	0.00	15.0505	(0.8811)	0.0000	1	14.1694	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(2,134)	34.3600	(73,595.59)	(73,324.24)	0.0000	4.3400	(25.00)	0.00	8.7508	(0.5022)	0.0000	1	8.2486	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(4,512)	34.3600	(156,461.76)	(155,032.32)	0.0000	4.3400	(25.00)	0.00	18.6039	(1.0619)	0.0000	1	17.5421	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(1,183)	34.3600	(41,243.55)	(40,647.88)	0.0000	4.3400	(25.00)	0.00	4.9040	(0.2784)	0.0000	1	4.6256	02/04/2025
RHC.AX	01/16/2025	SDB3265057955	0	(1,531)	34.3600	(52,097.41)	(52,605.16)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3603)	0.0000	1	5.8343	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(751)	33.5800	(25,262.02)	(25,218.58)	0.0000	4.3400	(25.00)	0.00	3.0038	(0.1727)	0.0000	1	2.8310	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(3,744)	33.5800	(126,577.02)	(125,723.52)	0.0000	4.3400	(25.00)	0.00	15.0505	(0.8611)	0.0000	1	14.1894	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(2,134)	33.5800	(73,595.59)	(71,659.72)	0.0000	4.3400	(25.00)	0.00	8.7508	(0.4908)	0.0000	1	8.2600	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(4,512)	33.5800	(156,461.76)	(151,512.96)	0.0000	4.3400	(25.00)	0.00	18.6039	(1.0378)	0.0000	1	17.5662	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(1,183)	33.5800	(41,243.55)	(39,725.14)	0.0000	4.3400	(25.00)	0.00	4.9040	(0.2721)	0.0000	1	4.6319	02/04/2025
RHC.AX	01/15/2025	SDB3265057955	0	(1,531)	33.5800	(52,097.41)	(51,410.98)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3521)	0.0000	1	5.8425	02/04/2025
RHC.AX	01/14/2025	SDB3265057955	0	(3,744)	33.7500	(126,577.02)	(126,360.00)	0.0000	4.3400	(25.00)	0.00	15.0505	(0.8655)	0.0000	1	14.1890	02/04/2025
RHC.AX	01/14/2025	SDB3265057955	0	(2,134)	33.7500	(73,595.59)	(72,022.50)	0.0000	4.3400	(25.00)	0.00	8.7508	(0.4933)	0.0000	1	8.2575	02/04/2025
RHC.AX	01/14/2025	SDB3265057955	0	(4,512)	33.7500	(156,461.76)	(152,280.00)	0.0000	4.3400	(25.00)	0.00	18.6039	(1.0430)	0.0000	1	17.5609	02/04/2025
RHC.AX	01/14/2025	SDB3265057955	0	(1,183)	33.7500	(41,243.55)	(39,926.25)	0.0000	4.3400	(25.00)	0.00	4.9040	(0.2735)	0.0000	1	4.6306	02/04/2025
RHC.AX	01/14/2025	SDB3265057955	0	(1,531)	33.7500	(52,097.41)	(51,671.25)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3539)	0.0000	1	5.8407	02/04/2025
RHC.AX	01/13/2025	SDB3265057955	0	(2,134)	34.4300	(73,595.59)	(73,473.62)	0.0000	4.3400	(25.00)	0.00	8.7508	(0.5032)	0.0000	1	8.2476	02/04/2025
RHC.AX	01/13/2025	SDB3265057955	0	(4,512)	34.4300	(156,461.76)	(155,348.16)	0.0000	4.3400	(25.00)	0.00	18.6039	(1.0640)	0.0000	1	17.5399	02/04/2025
RHC.AX	01/13/2025	SDB3265057955	0	(1,183)	34.4300	(41,243.55)	(40,730.69)	0.0000	4.3400	(25.00)	0.00	4.9040	(0.2790)	0.0000	1	4.6290	02/04/2025
RHC.AX	01/13/2025	SDB3265057955	0	(1,531)	34.4300	(52,097.41)	(52,712.33)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3610)	0.0000	1	5.8336	02/04/2025
RHC.AX	01/10/2025	SDB3265057955	0	(4,512)	34.8100	(156,461.76)	(157,062.72)	0.0000	4.3400	(25.00)	0.00	55.8118	(3.2273)	0.0000	3	52.5845	02/04/2025
RHC.AX	01/10/2025	SDB3265057955	0	(1,183)	34.8100	(41,243.55)	(41,180.23)	0.0000	4.3400	(25.00)	0.00	14.7121	(0.8462)	0.0000	3	13.8659	02/04/2025
RHC.AX	01/10/2025	SDB3265057955	0	(1,531)	34.8100	(52,097.41)	(53,294.11)	0.0000	4.3400	(25.00)	0.00	18.5838	(1.0951)	0.0000	3	17.4887	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID (Cont.)																	
RHC.AX	01/09/2025	SDB3265057955	0	(1,183)	34.7900	(41,243.55)	(41,156.57)	0.0000	4.3400	(25.00)	0.00	4.9040	(0.2819)	0.0000	1	4.6221	02/04/2025
RHC.AX	01/09/2025	SDB3265057955	0	(1,531)	34.7900	(52,097.41)	(53,263.49)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3648)	0.0000	1	5.8298	02/04/2025
RHC.AX	01/08/2025	SDB3265057955	0	(1,531)	34.3800	(52,097.41)	(52,635.78)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3605)	0.0000	1	5.8341	02/04/2025
RHC.AX	01/07/2025	SDB3265057955	0	(1,531)	34.6100	(52,097.41)	(52,987.91)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3629)	0.0000	1	5.8317	02/04/2025
RHC.AX	01/06/2025	SDB3265057955	0	(1,531)	34.0284	(52,097.41)	(52,097.41)	0.0000	4.3400	(25.00)	0.00	6.1946	(0.3568)	0.0000	1	5.8378	02/04/2025
RHC.AX	01/06/2025	SDB3265057955	0	(184)	34.0284	(6,261.22)	(6,261.22)	0.0000	4.3400	(25.00)	0.00	0.7445	(0.0429)	0.0000	1	0.7016	02/04/2025
TOTAL RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID												394.3067	(22.6824)	0.0000		371.6243	
RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID																	
RIO.AX	01/07/2025	SDB3265057927	0	(162)	117.4700	(19,122.91)	(19,030.14)	0.0000	4.3400	(25.00)	0.00	2.2738	(0.1303)	0.0000	1	2.1434	02/04/2025
RIO.AX	01/06/2025	SDB3265057927	0	(417)	118.0426	(49,223.78)	(49,223.78)	0.0000	4.3400	(25.00)	0.00	5.8529	(0.3371)	0.0000	1	5.5158	02/04/2025
TOTAL RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID												8.1267	(0.4675)	0.0000		7.6592	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID																	
SFR.AX	01/17/2025	SDB3260188363	0	(111)	9.4200	(1,032.20)	(1,045.62)	0.0000	4.3373	(25.00)	0.00	0.1227	(0.0072)	0.0000	1	0.1155	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(504)	9.4200	(4,677.12)	(4,747.68)	0.0000	4.3373	(25.00)	0.00	0.5558	(0.0325)	0.0000	1	0.5233	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,249)	9.4200	(11,590.72)	(11,765.58)	0.0000	4.3373	(25.00)	0.00	1.3773	(0.0806)	0.0000	1	1.2967	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,195)	9.4200	(11,089.60)	(11,256.90)	0.0000	4.3373	(25.00)	0.00	1.3178	(0.0771)	0.0000	1	1.2407	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(484)	9.4200	(4,491.52)	(4,559.28)	0.0000	4.3373	(25.00)	0.00	0.5337	(0.0312)	0.0000	1	0.5025	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(642)	9.4200	(5,957.76)	(6,047.64)	0.0000	4.3373	(25.00)	0.00	0.7080	(0.0414)	0.0000	1	0.6665	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,408)	9.4200	(13,066.24)	(13,263.36)	0.0000	4.3373	(25.00)	0.00	1.5526	(0.0908)	0.0000	1	1.4618	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(57)	9.4200	(528.96)	(536.94)	0.0000	4.3373	(25.00)	0.00	0.0629	(0.0037)	0.0000	1	0.0592	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(791)	9.4200	(7,340.48)	(7,451.22)	0.0000	4.3373	(25.00)	0.00	0.8723	(0.0510)	0.0000	1	0.8212	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(904)	9.4200	(8,389.12)	(8,515.68)	0.0000	4.3373	(25.00)	0.00	0.9969	(0.0583)	0.0000	1	0.9385	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,698)	9.4200	(15,757.44)	(15,995.16)	0.0000	4.3373	(25.00)	0.00	1.8724	(0.1096)	0.0000	1	1.7629	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(2,607)	9.4200	(24,192.96)	(24,557.94)	0.0000	4.3373	(25.00)	0.00	2.8748	(0.1682)	0.0000	1	2.7066	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(165)	9.4200	(1,531.20)	(1,554.30)	0.0000	4.3373	(25.00)	0.00	0.1820	(0.0106)	0.0000	1	0.1713	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(5,444)	9.4200	(50,520.32)	(51,282.48)	0.0000	4.3373	(25.00)	0.00	6.0033	(0.3512)	0.0000	1	5.6520	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,393)	9.4200	(12,927.04)	(13,122.06)	0.0000	4.3373	(25.00)	0.00	1.5361	(0.0899)	0.0000	1	1.4462	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(2,846)	9.4200	(26,410.88)	(26,809.32)	0.0000	4.3373	(25.00)	0.00	3.1384	(0.1836)	0.0000	1	2.9548	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(22)	9.4200	(204.16)	(207.24)	0.0000	4.3373	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0228	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,801)	9.4200	(16,713.28)	(16,965.42)	0.0000	4.3373	(25.00)	0.00	1.9860	(0.1162)	0.0000	1	1.8698	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(807)	9.4200	(7,488.96)	(7,601.94)	0.0000	4.3373	(25.00)	0.00	0.8899	(0.0521)	0.0000	1	0.8378	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(2,396)	9.4200	(22,234.88)	(22,570.32)	0.0000	4.3373	(25.00)	0.00	2.6421	(0.1546)	0.0000	1	2.4876	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(6,509)	9.4200	(60,403.52)	(61,314.78)	0.0000	4.3373	(25.00)	0.00	7.1777	(0.4200)	0.0000	1	6.7577	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(4,721)	9.4200	(43,810.88)	(44,471.82)	0.0000	4.3373	(25.00)	0.00	5.2060	(0.3046)	0.0000	1	4.9014	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(1,037)	9.4200	(9,623.36)	(9,768.54)	0.0000	4.3373	(25.00)	0.00	1.1435	(0.0669)	0.0000	1	1.0766	02/04/2025
SFR.AX	01/17/2025	SDB3260188363	0	(576)	9.4200	(5,345.28)	(5,425.92)	0.0000	4.3373	(25.00)	0.00	0.6352	(0.0372)	0.0000	1	0.5980	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(111)	9.5300	(1,032.20)	(1,057.83)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0072)	0.0000	1	0.1155	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(504)	9.5300	(4,677.12)	(4,803.12)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0329)	0.0000	1	0.5232	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,249)	9.5300	(11,590.72)	(11,902.97)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0815)	0.0000	1	1.2967	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,195)	9.5300	(11,089.60)	(11,388.35)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0780)	0.0000	1	1.2406	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(484)	9.5300	(4,491.52)	(4,612.52)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0316)	0.0000	1	0.5025	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(642)	9.5300	(5,957.76)	(6,118.26)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0419)	0.0000	1	0.6665	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,408)	9.5300	(13,066.24)	(13,418.24)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0919)	0.0000	1	1.4617	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(57)	9.5300	(528.96)	(543.21)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0037)	0.0000	1	0.0592	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(791)	9.5300	(7,340.48)	(7,538.23)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0516)	0.0000	1	0.8212	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(904)	9.5300	(8,389.12)	(8,615.12)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0590)	0.0000	1	0.9385	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,698)	9.5300	(15,757.44)	(16,181.94)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1108)	0.0000	1	1.7628	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(2,607)	9.5300	(24,192.96)	(24,844.71)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1702)	0.0000	1	2.7065	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(165)	9.5300	(1,531.20)	(1,572.45)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0108)	0.0000	1	0.1713	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(5,444)	9.5300	(50,520.32)	(51,881.32)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3554)	0.0000	1	5.6517	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,393)	9.5300	(12,927.04)	(13,275.29)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0909)	0.0000	1	1.4462	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
SFR.AX	01/16/2025	SDB3260188363	0	(2,846)	9.5300	(26,410.88)	(27,122.38)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1858)	0.0000	1	2.9546	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(22)	9.5300	(204.16)	(209.66)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0228	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,801)	9.5300	(16,713.28)	(17,163.53)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1176)	0.0000	1	1.8697	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(35)	9.5300	(324.80)	(333.55)	0.0000	4.3400	(25.00)	0.00	0.0386	(0.0023)	0.0000	1	0.0363	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(807)	9.5300	(7,488.96)	(7,690.71)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0527)	0.0000	1	0.8378	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(2,396)	9.5300	(22,234.88)	(22,833.88)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1564)	0.0000	1	2.4874	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(6,509)	9.5300	(60,403.52)	(62,030.77)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4249)	0.0000	1	6.7574	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(4,721)	9.5300	(43,810.88)	(44,991.13)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3082)	0.0000	1	4.9011	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(1,037)	9.5300	(9,623.36)	(9,882.61)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0677)	0.0000	1	1.0766	02/04/2025
SFR.AX	01/16/2025	SDB3260188363	0	(576)	9.5300	(5,345.28)	(5,489.28)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0376)	0.0000	1	0.5980	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(111)	9.4700	(1,032.20)	(1,051.17)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0072)	0.0000	1	0.1155	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(504)	9.4700	(4,677.12)	(4,772.88)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0327)	0.0000	1	0.5234	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,249)	9.4700	(11,590.72)	(11,828.03)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0810)	0.0000	1	1.2972	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,195)	9.4700	(11,089.60)	(11,316.65)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0775)	0.0000	1	1.2411	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(484)	9.4700	(4,491.52)	(4,583.48)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0314)	0.0000	1	0.5027	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(642)	9.4700	(5,957.76)	(6,079.74)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0416)	0.0000	1	0.6668	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,408)	9.4700	(13,066.24)	(13,333.76)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0913)	0.0000	1	1.4623	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(57)	9.4700	(528.96)	(539.79)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0037)	0.0000	1	0.0592	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(791)	9.4700	(7,340.48)	(7,490.77)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0513)	0.0000	1	0.8215	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(904)	9.4700	(8,389.12)	(8,560.88)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0586)	0.0000	1	0.9389	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,698)	9.4700	(15,757.44)	(16,080.06)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1101)	0.0000	1	1.7635	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(2,607)	9.4700	(24,192.96)	(24,688.29)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1691)	0.0000	1	2.7075	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(165)	9.4700	(1,531.20)	(1,562.55)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0107)	0.0000	1	0.1714	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(5,444)	9.4700	(50,520.32)	(51,554.68)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3531)	0.0000	1	5.6540	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,393)	9.4700	(12,927.04)	(13,191.71)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0904)	0.0000	1	1.4467	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(2,846)	9.4700	(26,410.88)	(26,951.62)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1846)	0.0000	1	2.9558	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(22)	9.4700	(204.16)	(208.34)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0228	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,801)	9.4700	(16,713.28)	(17,055.47)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1168)	0.0000	1	1.8705	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(35)	9.4700	(324.80)	(331.45)	0.0000	4.3400	(25.00)	0.00	0.0386	(0.0023)	0.0000	1	0.0363	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(807)	9.4700	(7,488.96)	(7,642.29)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0523)	0.0000	1	0.8381	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(2,396)	9.4700	(22,234.88)	(22,690.12)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1554)	0.0000	1	2.4884	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(6,509)	9.4700	(60,403.52)	(61,640.23)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4222)	0.0000	1	6.7600	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(4,721)	9.4700	(43,810.88)	(44,707.87)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3062)	0.0000	1	4.9031	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(1,037)	9.4700	(9,623.36)	(9,820.39)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0673)	0.0000	1	1.0770	02/04/2025
SFR.AX	01/15/2025	SDB3260188363	0	(576)	9.4700	(5,345.28)	(5,454.72)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0374)	0.0000	1	0.5982	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(111)	9.8100	(1,032.20)	(1,088.91)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0075)	0.0000	1	0.1153	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(504)	9.8100	(4,677.12)	(4,944.24)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0339)	0.0000	1	0.5223	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,249)	9.8100	(11,590.72)	(12,252.69)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0839)	0.0000	1	1.2943	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,195)	9.8100	(11,089.60)	(11,722.95)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0803)	0.0000	1	1.2383	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(484)	9.8100	(4,491.52)	(4,748.04)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0325)	0.0000	1	0.5015	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(642)	9.8100	(5,957.76)	(6,298.02)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0431)	0.0000	1	0.6653	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,408)	9.8100	(13,066.24)	(13,812.48)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0946)	0.0000	1	1.4590	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(57)	9.8100	(528.96)	(559.17)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0038)	0.0000	1	0.0591	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(791)	9.8100	(7,340.48)	(7,759.71)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0531)	0.0000	1	0.8197	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(904)	9.8100	(8,389.12)	(8,868.24)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0607)	0.0000	1	0.9368	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,698)	9.8100	(15,757.44)	(16,657.38)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1141)	0.0000	1	1.7595	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(2,607)	9.8100	(24,192.96)	(25,574.67)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1752)	0.0000	1	2.7015	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(165)	9.8100	(1,531.20)	(1,618.65)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0111)	0.0000	1	0.1710	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(5,444)	9.8100	(50,520.32)	(53,405.64)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3658)	0.0000	1	5.6413	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,393)	9.8100	(12,927.04)	(13,665.33)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0936)	0.0000	1	1.4435	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(2,846)	9.8100	(26,410.88)	(27,919.26)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1912)	0.0000	1	2.9491	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(22)	9.8100	(204.16)	(215.82)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0015)	0.0000	1	0.0228	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,801)	9.8100	(16,713.28)	(17,667.81)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1210)	0.0000	1	1.8663	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
SFR.AX	01/14/2025	SDB3260188363	0	(35)	9.8100	(324.80)	(343.35)	0.0000	4.3400	(25.00)	0.00	0.0386	(0.0024)	0.0000	1	0.0363	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(807)	9.8100	(7,488.96)	(7,916.67)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0542)	0.0000	1	0.8362	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(2,396)	9.8100	(22,234.88)	(23,504.76)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1610)	0.0000	1	2.4828	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(6,509)	9.8100	(60,403.52)	(63,853.29)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4374)	0.0000	1	6.7449	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(4,721)	9.8100	(43,810.88)	(46,313.01)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3172)	0.0000	1	4.8921	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(1,037)	9.8100	(9,623.36)	(10,172.97)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0697)	0.0000	1	1.0746	02/04/2025
SFR.AX	01/14/2025	SDB3260188363	0	(576)	9.8100	(5,345.28)	(5,650.56)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0387)	0.0000	1	0.5969	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(111)	9.5100	(1,032.20)	(1,055.61)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0072)	0.0000	1	0.1155	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(504)	9.5100	(4,677.12)	(4,793.04)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0328)	0.0000	1	0.5233	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,249)	9.5100	(11,590.72)	(11,877.99)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0814)	0.0000	1	1.2968	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,195)	9.5100	(11,089.60)	(11,364.45)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0778)	0.0000	1	1.2408	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(484)	9.5100	(4,491.52)	(4,602.84)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0315)	0.0000	1	0.5025	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(642)	9.5100	(5,957.76)	(6,105.42)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0418)	0.0000	1	0.6666	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,408)	9.5100	(13,066.24)	(13,390.08)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0917)	0.0000	1	1.4619	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(57)	9.5100	(528.96)	(542.07)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0037)	0.0000	1	0.0592	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(791)	9.5100	(7,340.48)	(7,522.41)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0515)	0.0000	1	0.8213	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(904)	9.5100	(8,389.12)	(8,597.04)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0589)	0.0000	1	0.9386	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,698)	9.5100	(15,757.44)	(16,147.98)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1106)	0.0000	1	1.7630	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(2,607)	9.5100	(24,192.96)	(24,792.57)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1698)	0.0000	1	2.7068	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(165)	9.5100	(1,531.20)	(1,569.15)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0107)	0.0000	1	0.1713	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(5,444)	9.5100	(50,520.32)	(51,772.44)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3546)	0.0000	1	5.6525	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,393)	9.5100	(12,927.04)	(13,247.43)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0907)	0.0000	1	1.4463	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(2,846)	9.5100	(26,410.88)	(27,065.46)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1854)	0.0000	1	2.9550	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(22)	9.5100	(204.16)	(209.22)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0228	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,801)	9.5100	(16,713.28)	(17,127.51)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1173)	0.0000	1	1.8700	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(35)	9.5100	(324.80)	(332.85)	0.0000	4.3400	(25.00)	0.00	0.0386	(0.0023)	0.0000	1	0.0363	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(807)	9.5100	(7,488.96)	(7,674.57)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0526)	0.0000	1	0.8379	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(2,396)	9.5100	(22,234.88)	(22,785.96)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1561)	0.0000	1	2.4878	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(6,509)	9.5100	(60,403.52)	(61,900.59)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4240)	0.0000	1	6.7583	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(4,721)	9.5100	(43,810.88)	(44,896.71)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3075)	0.0000	1	4.9018	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(1,037)	9.5100	(9,623.36)	(9,861.87)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0675)	0.0000	1	1.0767	02/04/2025
SFR.AX	01/13/2025	SDB3260188363	0	(576)	9.5100	(5,345.28)	(5,477.76)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0375)	0.0000	1	0.5981	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(111)	9.3000	(1,032.20)	(1,032.30)	0.0000	4.3400	(25.00)	0.00	0.3682	(0.0212)	0.0000	3	0.3470	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(504)	9.3000	(4,677.12)	(4,687.20)	0.0000	4.3400	(25.00)	0.00	1.6684	(0.0963)	0.0000	3	1.5721	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,249)	9.3000	(11,590.72)	(11,615.70)	0.0000	4.3400	(25.00)	0.00	4.1346	(0.2387)	0.0000	3	3.8959	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,195)	9.3000	(11,089.60)	(11,113.50)	0.0000	4.3400	(25.00)	0.00	3.9558	(0.2284)	0.0000	3	3.7274	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(484)	9.3000	(4,491.52)	(4,501.20)	0.0000	4.3400	(25.00)	0.00	1.6022	(0.0925)	0.0000	3	1.5097	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(642)	9.3000	(5,957.76)	(5,970.60)	0.0000	4.3400	(25.00)	0.00	2.1252	(0.1227)	0.0000	3	2.0025	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,408)	9.3000	(13,066.24)	(13,094.40)	0.0000	4.3400	(25.00)	0.00	4.6609	(0.2691)	0.0000	3	4.3918	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(57)	9.3000	(528.96)	(530.10)	0.0000	4.3400	(25.00)	0.00	0.1887	(0.0109)	0.0000	3	0.1778	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(791)	9.3000	(7,340.48)	(7,356.30)	0.0000	4.3400	(25.00)	0.00	2.6184	(0.1512)	0.0000	3	2.4673	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(904)	9.3000	(8,389.12)	(8,407.20)	0.0000	4.3400	(25.00)	0.00	2.9925	(0.1728)	0.0000	3	2.8198	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,698)	9.3000	(15,757.44)	(15,791.40)	0.0000	4.3400	(25.00)	0.00	5.6209	(0.3245)	0.0000	3	5.2964	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(2,607)	9.3000	(24,192.96)	(24,245.10)	0.0000	4.3400	(25.00)	0.00	8.6299	(0.4982)	0.0000	3	8.1317	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(165)	9.3000	(1,531.20)	(1,534.50)	0.0000	4.3400	(25.00)	0.00	0.5462	(0.0315)	0.0000	3	0.5147	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(5,444)	9.3000	(50,520.32)	(50,629.20)	0.0000	4.3400	(25.00)	0.00	18.0212	(1.0403)	0.0000	3	16.9809	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,393)	9.3000	(12,927.04)	(12,954.90)	0.0000	4.3400	(25.00)	0.00	4.6112	(0.2662)	0.0000	3	4.3450	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(2,846)	9.3000	(26,410.88)	(26,467.80)	0.0000	4.3400	(25.00)	0.00	9.4211	(0.5439)	0.0000	3	8.8772	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(22)	9.3000	(204.16)	(204.60)	0.0000	4.3400	(25.00)	0.00	0.0728	(0.0042)	0.0000	3	0.0686	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,801)	9.3000	(16,713.28)	(16,749.30)	0.0000	4.3400	(25.00)	0.00	5.9618	(0.3442)	0.0000	3	5.6177	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(148)	9.3000	(1,373.44)	(1,376.40)	0.0000	4.3400	(25.00)	0.00	0.4899	(0.0283)	0.0000	3	0.4616	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(807)	9.3000	(7,488.96)	(7,505.10)	0.0000	4.3400	(25.00)	0.00	2.6714	(0.1542)	0.0000	3	2.5172	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(2,396)	9.3000	(22,234.88)	(22,282.80)	0.0000	4.3400	(25.00)	0.00	7.9315	(0.4579)	0.0000	3	7.4736	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
SFR.AX	01/10/2025	SDB3260188363	0	(6,509)	9.3000	(60,403.52)	(60,533.70)	0.0000	4.3400	(25.00)	0.00	21.5467	(1.2438)	0.0000	3	20.3028	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(4,721)	9.3000	(43,810.88)	(43,905.30)	0.0000	4.3400	(25.00)	0.00	15.6279	(0.9022)	0.0000	3	14.7257	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(1,037)	9.3000	(9,623.36)	(9,644.10)	0.0000	4.3400	(25.00)	0.00	3.4328	(0.1982)	0.0000	3	3.2346	02/04/2025
SFR.AX	01/10/2025	SDB3260188363	0	(576)	9.3000	(5,345.28)	(5,356.80)	0.0000	4.3400	(25.00)	0.00	1.9067	(0.1101)	0.0000	3	1.7967	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(111)	9.3500	(1,032.20)	(1,037.85)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0071)	0.0000	1	0.1156	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(504)	9.3500	(4,677.12)	(4,712.40)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0323)	0.0000	1	0.5239	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,249)	9.3500	(11,590.72)	(11,678.15)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0800)	0.0000	1	1.2982	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,195)	9.3500	(11,089.60)	(11,173.25)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0765)	0.0000	1	1.2421	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(484)	9.3500	(4,491.52)	(4,525.40)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0310)	0.0000	1	0.5031	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(642)	9.3500	(5,957.76)	(6,002.70)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0411)	0.0000	1	0.6673	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,408)	9.3500	(13,066.24)	(13,164.80)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0902)	0.0000	1	1.4635	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(57)	9.3500	(528.96)	(532.95)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0037)	0.0000	1	0.0592	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(791)	9.3500	(7,340.48)	(7,395.85)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0507)	0.0000	1	0.8222	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(904)	9.3500	(8,389.12)	(8,452.40)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0579)	0.0000	1	0.9396	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,698)	9.3500	(15,757.44)	(15,876.30)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1087)	0.0000	1	1.7649	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(2,607)	9.3500	(24,192.96)	(24,375.45)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1670)	0.0000	1	2.7097	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(165)	9.3500	(1,531.20)	(1,542.75)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0106)	0.0000	1	0.1715	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(5,444)	9.3500	(50,520.32)	(50,901.40)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3486)	0.0000	1	5.6584	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,393)	9.3500	(12,927.04)	(13,024.55)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0892)	0.0000	1	1.4479	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(2,846)	9.3500	(26,410.88)	(26,610.10)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1823)	0.0000	1	2.9581	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(22)	9.3500	(204.16)	(205.70)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0229	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,801)	9.3500	(16,713.28)	(16,839.35)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1153)	0.0000	1	1.8719	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(148)	9.3500	(1,373.44)	(1,383.80)	0.0000	4.3400	(25.00)	0.00	0.1633	(0.0095)	0.0000	1	0.1538	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(807)	9.3500	(7,488.96)	(7,545.45)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0517)	0.0000	1	0.8388	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(2,396)	9.3500	(22,234.88)	(22,402.60)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1534)	0.0000	1	2.4904	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(6,509)	9.3500	(60,403.52)	(60,859.15)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4168)	0.0000	1	6.7654	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(4,721)	9.3500	(43,810.88)	(44,141.35)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3023)	0.0000	1	4.9070	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(1,037)	9.3500	(9,623.36)	(9,695.95)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0664)	0.0000	1	1.0778	02/04/2025
SFR.AX	01/09/2025	SDB3260188363	0	(576)	9.3500	(5,345.28)	(5,385.60)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0369)	0.0000	1	0.5987	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(111)	9.2800	(1,032.20)	(1,030.08)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0071)	0.0000	1	0.1157	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(504)	9.2800	(4,677.12)	(4,677.12)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0320)	0.0000	1	0.5241	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,249)	9.2800	(11,590.72)	(11,590.72)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0794)	0.0000	1	1.2988	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,195)	9.2800	(11,089.60)	(11,089.60)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0760)	0.0000	1	1.2426	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(484)	9.2800	(4,491.52)	(4,491.52)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0308)	0.0000	1	0.5033	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(642)	9.2800	(5,957.76)	(5,957.76)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0408)	0.0000	1	0.6676	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,408)	9.2800	(13,066.24)	(13,066.24)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0895)	0.0000	1	1.4641	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(57)	9.2800	(528.96)	(528.96)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0036)	0.0000	1	0.0593	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(791)	9.2800	(7,340.48)	(7,340.48)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0503)	0.0000	1	0.8225	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(904)	9.2800	(8,389.12)	(8,389.12)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0575)	0.0000	1	0.9400	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,698)	9.2800	(15,757.44)	(15,757.44)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1079)	0.0000	1	1.7657	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(2,607)	9.2800	(24,192.96)	(24,192.96)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1657)	0.0000	1	2.7109	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(165)	9.2800	(1,531.20)	(1,531.20)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0105)	0.0000	1	0.1716	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(5,444)	9.2800	(50,520.32)	(50,520.32)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3460)	0.0000	1	5.6610	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,393)	9.2800	(12,927.04)	(12,927.04)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0885)	0.0000	1	1.4485	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(2,846)	9.2800	(26,410.88)	(26,410.88)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1809)	0.0000	1	2.9595	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(22)	9.2800	(204.16)	(204.16)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0229	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,801)	9.2800	(16,713.28)	(16,713.28)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1145)	0.0000	1	1.8728	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(148)	9.2800	(1,373.44)	(1,373.44)	0.0000	4.3400	(25.00)	0.00	0.1633	(0.0094)	0.0000	1	0.1539	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(807)	9.2800	(7,488.96)	(7,488.96)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0513)	0.0000	1	0.8392	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(2,396)	9.2800	(22,234.88)	(22,234.88)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1523)	0.0000	1	2.4915	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(6,509)	9.2800	(60,403.52)	(60,403.52)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4137)	0.0000	1	6.7685	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(4,721)	9.2800	(43,810.88)	(43,810.88)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3001)	0.0000	1	4.9092	02/04/2025
SFR.AX	01/08/2025	SDB3260188363	0	(1,037)	9.2800	(9,623.36)	(9,623.36)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0659)	0.0000	1	1.0783	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
SFR.AX	01/08/2025	SDB3260188363	0	(576)	9.2800	(5,345.28)	(5,345.28)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0366)	0.0000	1	0.5990	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(111)	9.3000	(1,032.20)	(1,032.30)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0071)	0.0000	1	0.1157	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(504)	9.3000	(4,677.12)	(4,687.20)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0321)	0.0000	1	0.5240	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,249)	9.3000	(11,590.72)	(11,615.70)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0796)	0.0000	1	1.2986	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,195)	9.3000	(11,089.60)	(11,113.50)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0761)	0.0000	1	1.2425	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(484)	9.3000	(4,491.52)	(4,501.20)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0308)	0.0000	1	0.5032	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(642)	9.3000	(5,957.76)	(5,970.60)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0409)	0.0000	1	0.6675	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,408)	9.3000	(13,066.24)	(13,094.40)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0897)	0.0000	1	1.4639	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(57)	9.3000	(528.96)	(530.10)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0036)	0.0000	1	0.0593	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(791)	9.3000	(7,340.48)	(7,356.30)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0504)	0.0000	1	0.8224	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(904)	9.3000	(8,389.12)	(8,407.20)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0576)	0.0000	1	0.9399	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,698)	9.3000	(15,757.44)	(15,791.40)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1082)	0.0000	1	1.7655	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(2,607)	9.3000	(24,192.96)	(24,245.10)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1661)	0.0000	1	2.7106	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(165)	9.3000	(1,531.20)	(1,534.50)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0105)	0.0000	1	0.1716	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(5,444)	9.3000	(50,520.32)	(50,629.20)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3468)	0.0000	1	5.6603	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,393)	9.3000	(12,927.04)	(12,954.90)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0887)	0.0000	1	1.4483	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(2,846)	9.3000	(26,410.88)	(26,467.80)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1813)	0.0000	1	2.9591	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(22)	9.3000	(204.16)	(204.60)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0229	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,801)	9.3000	(16,713.28)	(16,749.30)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1147)	0.0000	1	1.8726	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(2,339)	9.3000	(21,705.92)	(21,752.70)	0.0000	4.3400	(25.00)	0.00	2.5809	(0.1490)	0.0000	1	2.4319	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(807)	9.3000	(7,488.96)	(7,505.10)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0514)	0.0000	1	0.8391	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(2,396)	9.3000	(22,234.88)	(22,282.80)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1526)	0.0000	1	2.4912	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(6,509)	9.3000	(60,403.52)	(60,533.70)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4146)	0.0000	1	6.7676	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(4,721)	9.3000	(43,810.88)	(43,905.30)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3007)	0.0000	1	4.9086	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(1,037)	9.3000	(9,623.36)	(9,644.10)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0661)	0.0000	1	1.0782	02/04/2025
SFR.AX	01/07/2025	SDB3260188363	0	(576)	9.3000	(5,345.28)	(5,356.80)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0367)	0.0000	1	0.5989	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(111)	9.3100	(1,032.20)	(1,033.41)	0.0000	4.3400	(25.00)	0.00	0.1227	(0.0071)	0.0000	1	0.1157	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(504)	9.3100	(4,677.12)	(4,692.24)	0.0000	4.3400	(25.00)	0.00	0.5561	(0.0321)	0.0000	1	0.5240	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,249)	9.3100	(11,590.72)	(11,628.19)	0.0000	4.3400	(25.00)	0.00	1.3782	(0.0796)	0.0000	1	1.2985	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,195)	9.3100	(11,089.60)	(11,125.45)	0.0000	4.3400	(25.00)	0.00	1.3186	(0.0762)	0.0000	1	1.2424	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(484)	9.3100	(4,491.52)	(4,506.04)	0.0000	4.3400	(25.00)	0.00	0.5341	(0.0309)	0.0000	1	0.5032	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(642)	9.3100	(5,957.76)	(5,977.02)	0.0000	4.3400	(25.00)	0.00	0.7084	(0.0409)	0.0000	1	0.6675	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,408)	9.3100	(13,066.24)	(13,108.48)	0.0000	4.3400	(25.00)	0.00	1.5536	(0.0898)	0.0000	1	1.4638	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(57)	9.3100	(528.96)	(530.67)	0.0000	4.3400	(25.00)	0.00	0.0629	(0.0036)	0.0000	1	0.0593	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(791)	9.3100	(7,340.48)	(7,364.21)	0.0000	4.3400	(25.00)	0.00	0.8728	(0.0504)	0.0000	1	0.8224	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(904)	9.3100	(8,389.12)	(8,416.24)	0.0000	4.3400	(25.00)	0.00	0.9975	(0.0576)	0.0000	1	0.9399	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,698)	9.3100	(15,757.44)	(15,808.38)	0.0000	4.3400	(25.00)	0.00	1.8736	(0.1083)	0.0000	1	1.7653	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(2,607)	9.3100	(24,192.96)	(24,271.17)	0.0000	4.3400	(25.00)	0.00	2.8766	(0.1662)	0.0000	1	2.7104	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(165)	9.3100	(1,531.20)	(1,536.15)	0.0000	4.3400	(25.00)	0.00	0.1821	(0.0105)	0.0000	1	0.1715	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(5,444)	9.3100	(50,520.32)	(50,683.64)	0.0000	4.3400	(25.00)	0.00	6.0071	(0.3471)	0.0000	1	5.6599	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,393)	9.3100	(12,927.04)	(12,968.83)	0.0000	4.3400	(25.00)	0.00	1.5371	(0.0888)	0.0000	1	1.4483	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(2,846)	9.3100	(26,410.88)	(26,496.26)	0.0000	4.3400	(25.00)	0.00	3.1404	(0.1815)	0.0000	1	2.9589	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(22)	9.3100	(204.16)	(204.82)	0.0000	4.3400	(25.00)	0.00	0.0243	(0.0014)	0.0000	1	0.0229	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,801)	9.3100	(16,713.28)	(16,767.31)	0.0000	4.3400	(25.00)	0.00	1.9873	(0.1148)	0.0000	1	1.8724	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(2,339)	9.3100	(21,705.92)	(21,776.09)	0.0000	4.3400	(25.00)	0.00	2.5809	(0.1492)	0.0000	1	2.4318	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(807)	9.3100	(7,488.96)	(7,513.17)	0.0000	4.3400	(25.00)	0.00	0.8905	(0.0515)	0.0000	1	0.8390	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(2,396)	9.3100	(22,234.88)	(22,306.76)	0.0000	4.3400	(25.00)	0.00	2.6438	(0.1528)	0.0000	1	2.4910	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(6,509)	9.3100	(60,403.52)	(60,598.79)	0.0000	4.3400	(25.00)	0.00	7.1822	(0.4151)	0.0000	1	6.7672	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(4,721)	9.3100	(43,810.88)	(43,952.51)	0.0000	4.3400	(25.00)	0.00	5.2093	(0.3010)	0.0000	1	4.9082	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(1,037)	9.3100	(9,623.36)	(9,654.47)	0.0000	4.3400	(25.00)	0.00	1.1443	(0.0661)	0.0000	1	1.0781	02/04/2025
SFR.AX	01/06/2025	SDB3260188363	0	(576)	9.3100	(5,345.28)	(5,362.56)	0.0000	4.3400	(25.00)	0.00	0.6356	(0.0367)	0.0000	1	0.5988	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(504)	9.2800	(4,677.12)	(4,677.12)	0.0000	4.3400	(25.00)	0.00	1.6684	(0.0961)	0.0000	3	1.5723	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,249)	9.2800	(11,590.72)	(11,590.72)	0.0000	4.3400	(25.00)	0.00	4.1346	(0.2382)	0.0000	3	3.8964	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
SFR.AX	01/03/2025	SDB3260188363	0	(1,195)	9.2800	(11,089.60)	(11,089.60)	0.0000	4.3400	(25.00)	0.00	3.9558	(0.2279)	0.0000	3	3.7279	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(484)	9.2800	(4,491.52)	(4,491.52)	0.0000	4.3400	(25.00)	0.00	1.6022	(0.0923)	0.0000	3	1.5099	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(642)	9.2800	(5,957.76)	(5,957.76)	0.0000	4.3400	(25.00)	0.00	2.1252	(0.1224)	0.0000	3	2.0028	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,408)	9.2800	(13,066.24)	(13,066.24)	0.0000	4.3400	(25.00)	0.00	4.6609	(0.2685)	0.0000	3	4.3924	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(57)	9.2800	(528.96)	(528.96)	0.0000	4.3400	(25.00)	0.00	0.1887	(0.0109)	0.0000	3	0.1778	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(791)	9.2800	(7,340.48)	(7,340.48)	0.0000	4.3400	(25.00)	0.00	2.6184	(0.1508)	0.0000	3	2.4676	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(904)	9.2800	(8,389.12)	(8,389.12)	0.0000	4.3400	(25.00)	0.00	2.9925	(0.1724)	0.0000	3	2.8201	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,698)	9.2800	(15,757.44)	(15,757.44)	0.0000	4.3400	(25.00)	0.00	5.6209	(0.3238)	0.0000	3	5.2971	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(2,607)	9.2800	(24,192.96)	(24,192.96)	0.0000	4.3400	(25.00)	0.00	8.6299	(0.4971)	0.0000	3	8.1328	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(165)	9.2800	(1,531.20)	(1,531.20)	0.0000	4.3400	(25.00)	0.00	0.5462	(0.0315)	0.0000	3	0.5147	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(5,444)	9.2800	(50,520.32)	(50,520.32)	0.0000	4.3400	(25.00)	0.00	18.0212	(1.0381)	0.0000	3	16.9831	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,393)	9.2800	(12,927.04)	(12,927.04)	0.0000	4.3400	(25.00)	0.00	4.6112	(0.2656)	0.0000	3	4.3456	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(2,846)	9.2800	(26,410.88)	(26,410.88)	0.0000	4.3400	(25.00)	0.00	9.4211	(0.5427)	0.0000	3	8.8784	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(22)	9.2800	(204.16)	(204.16)	0.0000	4.3400	(25.00)	0.00	0.0728	(0.0042)	0.0000	3	0.0686	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,801)	9.2800	(16,713.28)	(16,713.28)	0.0000	4.3400	(25.00)	0.00	5.9618	(0.3434)	0.0000	3	5.6184	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(2,339)	9.2800	(21,705.92)	(21,705.92)	0.0000	4.3400	(25.00)	0.00	7.7428	(0.4460)	0.0000	3	7.2968	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(807)	9.2800	(7,488.96)	(7,488.96)	0.0000	4.3400	(25.00)	0.00	2.6714	(0.1539)	0.0000	3	2.5175	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(2,396)	9.2800	(22,234.88)	(22,234.88)	0.0000	4.3400	(25.00)	0.00	7.9315	(0.4569)	0.0000	3	7.4746	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(6,509)	9.2800	(60,403.52)	(60,403.52)	0.0000	4.3400	(25.00)	0.00	21.5467	(1.2412)	0.0000	3	20.3055	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(4,721)	9.2800	(43,810.88)	(43,810.88)	0.0000	4.3400	(25.00)	0.00	15.6279	(0.9002)	0.0000	3	14.7277	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(1,037)	9.2800	(9,623.36)	(9,623.36)	0.0000	4.3400	(25.00)	0.00	3.4328	(0.1977)	0.0000	3	3.2350	02/04/2025
SFR.AX	01/03/2025	SDB3260188363	0	(576)	9.2800	(5,345.28)	(5,345.28)	0.0000	4.3400	(25.00)	0.00	1.9067	(0.1098)	0.0000	3	1.7969	02/04/2025
TOTAL SANDFIRE RESOURCES LTD ORDINARY FULLY PAID ORDINARY FULLY PAID												665.0648	(38.7227)	0.0000		626.3422	
SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES																	
SCG.AX	01/17/2025	SDB3265604030	0	(8,060)	3.5900	(28,928.07)	(28,935.40)	0.0000	4.3373	(25.00)	0.00	3.4375	(0.1982)	0.0000	1	3.2393	02/04/2025
SCG.AX	01/17/2025	SDB3265604030	0	(4,523)	3.5900	(16,088.56)	(16,237.57)	0.0000	4.3373	(25.00)	0.00	1.9118	(0.1112)	0.0000	1	1.8006	02/04/2025
SCG.AX	01/16/2025	SDB3265604030	0	(4,523)	3.5571	(16,088.56)	(16,088.56)	0.0000	4.3400	(25.00)	0.00	1.9130	(0.1102)	0.0000	1	1.8028	02/04/2025
TOTAL SCENTRE GROUP TRUST 1 CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES												7.2623	(0.4196)	0.0000		6.8427	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID																	
SIG.AX	01/17/2025	SDB3261985914	0	(94)	2.8600	(277.08)	(268.84)	0.0000	4.3373	(25.00)	0.00	0.0329	(0.0018)	0.0000	1	0.0311	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,552)	2.8600	(4,626.02)	(4,438.72)	0.0000	4.3373	(25.00)	0.00	0.5497	(0.0304)	0.0000	1	0.5193	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(2,697)	2.8600	(8,084.21)	(7,713.42)	0.0000	4.3373	(25.00)	0.00	0.9606	(0.0528)	0.0000	1	0.9078	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,040)	2.8600	(3,106.06)	(2,974.40)	0.0000	4.3373	(25.00)	0.00	0.3691	(0.0204)	0.0000	1	0.3487	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,082)	2.8600	(3,206.29)	(3,094.52)	0.0000	4.3373	(25.00)	0.00	0.3810	(0.0212)	0.0000	1	0.3598	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(2,225)	2.8600	(6,560.14)	(6,363.50)	0.0000	4.3373	(25.00)	0.00	0.7795	(0.0436)	0.0000	1	0.7359	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(4,899)	2.8600	(13,527.96)	(14,011.14)	0.0000	4.3373	(25.00)	0.00	1.6075	(0.0960)	0.0000	1	1.5115	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(6,196)	2.8600	(16,493.70)	(17,720.56)	0.0000	4.3373	(25.00)	0.00	1.9599	(0.1214)	0.0000	1	1.8386	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(100)	2.8600	(262.00)	(286.00)	0.0000	4.3373	(25.00)	0.00	0.0311	(0.0020)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,777)	2.8600	(4,655.74)	(5,082.22)	0.0000	4.3373	(25.00)	0.00	0.5532	(0.0348)	0.0000	1	0.5184	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,003)	2.8600	(2,627.86)	(2,868.58)	0.0000	4.3373	(25.00)	0.00	0.3123	(0.0196)	0.0000	1	0.2926	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(877)	2.8600	(2,297.74)	(2,508.22)	0.0000	4.3373	(25.00)	0.00	0.2730	(0.0172)	0.0000	1	0.2559	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(2,015)	2.8600	(5,279.30)	(5,762.90)	0.0000	4.3373	(25.00)	0.00	0.6273	(0.0395)	0.0000	1	0.5879	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(2,940)	2.8600	(7,702.80)	(8,408.40)	0.0000	4.3373	(25.00)	0.00	0.9153	(0.0576)	0.0000	1	0.8577	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(189)	2.8600	(495.18)	(540.54)	0.0000	4.3373	(25.00)	0.00	0.0588	(0.0037)	0.0000	1	0.0551	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(279)	2.8600	(730.98)	(797.94)	0.0000	4.3373	(25.00)	0.00	0.0869	(0.0055)	0.0000	1	0.0814	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(597)	2.8600	(1,564.14)	(1,707.42)	0.0000	4.3373	(25.00)	0.00	0.1859	(0.0117)	0.0000	1	0.1742	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(3,544)	2.8600	(9,285.28)	(10,135.84)	0.0000	4.3373	(25.00)	0.00	1.1034	(0.0694)	0.0000	1	1.0339	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(100)	2.8600	(262.00)	(286.00)	0.0000	4.3373	(25.00)	0.00	0.0311	(0.0020)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(348)	2.8600	(911.76)	(995.28)	0.0000	4.3373	(25.00)	0.00	0.1083	(0.0068)	0.0000	1	0.1015	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(98)	2.8600	(256.76)	(280.28)	0.0000	4.3373	(25.00)	0.00	0.0305	(0.0019)	0.0000	1	0.0286	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(9,181)	2.8600	(24,054.22)	(26,257.66)	0.0000	4.3373	(25.00)	0.00	2.8583	(0.1798)	0.0000	1	2.6785	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SIG.AX	01/17/2025	SDB3261985914	0	(1,103)	2.8600	(2,889.86)	(3,154.58)	0.0000	4.3373	(25.00)	0.00	0.3434	(0.0216)	0.0000	1	0.3218	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(3,454)	2.8600	(9,049.48)	(9,878.44)	0.0000	4.3373	(25.00)	0.00	1.0753	(0.0677)	0.0000	1	1.0077	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(552)	2.8600	(1,446.24)	(1,578.72)	0.0000	4.3373	(25.00)	0.00	0.1719	(0.0108)	0.0000	1	0.1610	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(1,933)	2.8600	(5,064.46)	(5,528.38)	0.0000	4.3373	(25.00)	0.00	0.6018	(0.0379)	0.0000	1	0.5639	02/04/2025
SIG.AX	01/17/2025	SDB3261985914	0	(467)	2.8600	(1,223.54)	(1,335.62)	0.0000	4.3373	(25.00)	0.00	0.1454	(0.0091)	0.0000	1	0.1362	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(94)	2.9300	(277.08)	(275.42)	0.0000	4.3400	(25.00)	0.00	0.0329	(0.0019)	0.0000	1	0.0311	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,552)	2.9300	(4,626.02)	(4,547.36)	0.0000	4.3400	(25.00)	0.00	0.5501	(0.0311)	0.0000	1	0.5189	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(2,697)	2.9300	(8,084.21)	(7,902.21)	0.0000	4.3400	(25.00)	0.00	0.9612	(0.0541)	0.0000	1	0.9071	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,040)	2.9300	(3,106.06)	(3,047.20)	0.0000	4.3400	(25.00)	0.00	0.3693	(0.0209)	0.0000	1	0.3485	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,082)	2.9300	(3,206.29)	(3,170.26)	0.0000	4.3400	(25.00)	0.00	0.3812	(0.0217)	0.0000	1	0.3595	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(2,225)	2.9300	(6,560.14)	(6,519.25)	0.0000	4.3400	(25.00)	0.00	0.7800	(0.0447)	0.0000	1	0.7354	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(4,899)	2.9300	(13,527.96)	(14,354.07)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.0983)	0.0000	1	1.5102	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(6,196)	2.9300	(16,493.70)	(18,154.28)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1243)	0.0000	1	1.8368	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(100)	2.9300	(262.00)	(293.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,777)	2.9300	(4,655.74)	(5,206.61)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0357)	0.0000	1	0.5179	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,003)	2.9300	(2,627.86)	(2,938.79)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0201)	0.0000	1	0.2923	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(877)	2.9300	(2,297.74)	(2,569.61)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0176)	0.0000	1	0.2556	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(2,015)	2.9300	(5,279.30)	(5,903.95)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0404)	0.0000	1	0.5873	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(2,940)	2.9300	(7,702.80)	(8,614.20)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0590)	0.0000	1	0.8569	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(189)	2.9300	(495.18)	(553.77)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0038)	0.0000	1	0.0551	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(279)	2.9300	(730.98)	(817.47)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0056)	0.0000	1	0.0813	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(597)	2.9300	(1,564.14)	(1,749.21)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0120)	0.0000	1	0.1740	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(3,544)	2.9300	(9,285.28)	(10,383.92)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0711)	0.0000	1	1.0329	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(100)	2.9300	(262.00)	(293.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(348)	2.9300	(911.76)	(1,019.64)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0070)	0.0000	1	0.1014	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(98)	2.9300	(256.76)	(287.14)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0020)	0.0000	1	0.0286	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(9,181)	2.9300	(24,054.22)	(26,900.33)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1842)	0.0000	1	2.6759	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,103)	2.9300	(2,889.86)	(3,231.79)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0221)	0.0000	1	0.3215	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(3,454)	2.9300	(9,049.48)	(10,120.22)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0693)	0.0000	1	1.0067	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(552)	2.9300	(1,446.24)	(1,617.36)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0111)	0.0000	1	0.1609	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(1,933)	2.9300	(5,064.46)	(5,663.69)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0388)	0.0000	1	0.5634	02/04/2025
SIG.AX	01/16/2025	SDB3261985914	0	(467)	2.9300	(1,223.54)	(1,368.31)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0094)	0.0000	1	0.1361	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,552)	2.9500	(4,626.02)	(4,578.40)	0.0000	4.3400	(25.00)	0.00	0.5501	(0.0314)	0.0000	1	0.5187	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(2,697)	2.9500	(8,084.21)	(7,956.15)	0.0000	4.3400	(25.00)	0.00	0.9612	(0.0545)	0.0000	1	0.9068	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,040)	2.9500	(3,106.06)	(3,068.00)	0.0000	4.3400	(25.00)	0.00	0.3693	(0.0210)	0.0000	1	0.3483	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,082)	2.9500	(3,206.29)	(3,191.90)	0.0000	4.3400	(25.00)	0.00	0.3812	(0.0219)	0.0000	1	0.3594	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(2,225)	2.9500	(6,560.14)	(6,563.75)	0.0000	4.3400	(25.00)	0.00	0.7800	(0.0450)	0.0000	1	0.7351	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(4,899)	2.9500	(13,527.96)	(14,452.05)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.0990)	0.0000	1	1.5095	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(6,196)	2.9500	(16,493.70)	(18,278.20)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1252)	0.0000	1	1.8360	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(100)	2.9500	(262.00)	(295.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,777)	2.9500	(4,655.74)	(5,242.15)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0359)	0.0000	1	0.5177	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,003)	2.9500	(2,627.86)	(2,958.85)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0203)	0.0000	1	0.2922	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(877)	2.9500	(2,297.74)	(2,587.15)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0177)	0.0000	1	0.2555	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(2,015)	2.9500	(5,279.30)	(5,944.25)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0407)	0.0000	1	0.5870	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(2,940)	2.9500	(7,702.80)	(8,673.00)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0594)	0.0000	1	0.8565	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(189)	2.9500	(495.18)	(557.55)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0038)	0.0000	1	0.0551	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(279)	2.9500	(730.98)	(823.05)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0056)	0.0000	1	0.0813	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(597)	2.9500	(1,564.14)	(1,761.15)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0121)	0.0000	1	0.1739	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(3,544)	2.9500	(9,285.28)	(10,454.80)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0716)	0.0000	1	1.0324	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(100)	2.9500	(262.00)	(295.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(348)	2.9500	(911.76)	(1,026.60)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0070)	0.0000	1	0.1014	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(98)	2.9500	(256.76)	(289.10)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0020)	0.0000	1	0.0285	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(9,181)	2.9500	(24,054.22)	(27,083.95)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1855)	0.0000	1	2.6746	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SIG.AX	01/15/2025	SDB3261985914	0	(1,103)	2.9500	(2,889.86)	(3,253.85)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0223)	0.0000	1	0.3213	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(3,454)	2.9500	(9,049.48)	(10,189.30)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0698)	0.0000	1	1.0062	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(552)	2.9500	(1,446.24)	(1,628.40)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0112)	0.0000	1	0.1608	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(1,933)	2.9500	(5,064.46)	(5,702.35)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0391)	0.0000	1	0.5631	02/04/2025
SIG.AX	01/15/2025	SDB3261985914	0	(467)	2.9500	(1,223.54)	(1,377.65)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0094)	0.0000	1	0.1360	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(2,697)	3.0000	(8,084.21)	(8,091.00)	0.0000	4.3400	(25.00)	0.00	0.9612	(0.0554)	0.0000	1	0.9058	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,040)	3.0000	(3,106.06)	(3,120.00)	0.0000	4.3400	(25.00)	0.00	0.3693	(0.0214)	0.0000	1	0.3480	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,082)	3.0000	(3,206.29)	(3,246.00)	0.0000	4.3400	(25.00)	0.00	0.3812	(0.0222)	0.0000	1	0.3590	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(2,225)	3.0000	(6,560.14)	(6,675.00)	0.0000	4.3400	(25.00)	0.00	0.7800	(0.0457)	0.0000	1	0.7343	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(4,899)	3.0000	(13,527.96)	(14,697.00)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.1007)	0.0000	1	1.5079	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(6,196)	3.0000	(16,493.70)	(18,588.00)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1273)	0.0000	1	1.8339	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(100)	3.0000	(262.00)	(300.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0021)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,777)	3.0000	(4,655.74)	(5,331.00)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0365)	0.0000	1	0.5171	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,003)	3.0000	(2,627.86)	(3,009.00)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0206)	0.0000	1	0.2919	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(877)	3.0000	(2,297.74)	(2,631.00)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0180)	0.0000	1	0.2552	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(2,015)	3.0000	(5,279.30)	(6,045.00)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0414)	0.0000	1	0.5863	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(2,940)	3.0000	(7,702.80)	(8,820.00)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0604)	0.0000	1	0.8555	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(189)	3.0000	(495.18)	(567.00)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0039)	0.0000	1	0.0550	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(279)	3.0000	(730.98)	(837.00)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0057)	0.0000	1	0.0812	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(597)	3.0000	(1,564.14)	(1,791.00)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0123)	0.0000	1	0.1737	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(3,544)	3.0000	(9,285.28)	(10,632.00)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0728)	0.0000	1	1.0312	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(100)	3.0000	(262.00)	(300.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0021)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(348)	3.0000	(911.76)	(1,044.00)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0072)	0.0000	1	0.1013	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(98)	3.0000	(256.76)	(294.00)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0020)	0.0000	1	0.0285	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(9,181)	3.0000	(24,054.22)	(27,543.00)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1887)	0.0000	1	2.6715	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,103)	3.0000	(2,889.86)	(3,309.00)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0227)	0.0000	1	0.3210	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(3,454)	3.0000	(9,049.48)	(10,362.00)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0710)	0.0000	1	1.0050	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(552)	3.0000	(1,446.24)	(1,656.00)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0113)	0.0000	1	0.1606	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(1,933)	3.0000	(5,064.46)	(5,799.00)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0397)	0.0000	1	0.5625	02/04/2025
SIG.AX	01/14/2025	SDB3261985914	0	(467)	3.0000	(1,223.54)	(1,401.00)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0096)	0.0000	1	0.1359	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,040)	2.9900	(3,106.06)	(3,109.60)	0.0000	4.3400	(25.00)	0.00	0.3693	(0.0213)	0.0000	1	0.3480	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,082)	2.9900	(3,206.29)	(3,235.18)	0.0000	4.3400	(25.00)	0.00	0.3812	(0.0222)	0.0000	1	0.3591	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(2,225)	2.9900	(6,560.14)	(6,652.75)	0.0000	4.3400	(25.00)	0.00	0.7800	(0.0456)	0.0000	1	0.7345	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(4,899)	2.9900	(13,527.96)	(14,648.01)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.1003)	0.0000	1	1.5082	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(6,196)	2.9900	(16,493.70)	(18,526.04)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1269)	0.0000	1	1.8343	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(100)	2.9900	(262.00)	(299.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,777)	2.9900	(4,655.74)	(5,313.23)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0364)	0.0000	1	0.5172	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,003)	2.9900	(2,627.86)	(2,998.97)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0205)	0.0000	1	0.2919	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(877)	2.9900	(2,297.74)	(2,622.23)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0180)	0.0000	1	0.2553	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(2,015)	2.9900	(5,279.30)	(6,024.85)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0413)	0.0000	1	0.5865	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(2,940)	2.9900	(7,702.80)	(8,790.60)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0602)	0.0000	1	0.8557	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(189)	2.9900	(495.18)	(565.11)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0039)	0.0000	1	0.0550	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(279)	2.9900	(730.98)	(834.21)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0057)	0.0000	1	0.0812	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(597)	2.9900	(1,564.14)	(1,785.03)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0122)	0.0000	1	0.1738	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(3,544)	2.9900	(9,285.28)	(10,596.56)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0726)	0.0000	1	1.0315	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(100)	2.9900	(262.00)	(299.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(348)	2.9900	(911.76)	(1,040.52)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0071)	0.0000	1	0.1013	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(98)	2.9900	(256.76)	(293.02)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0020)	0.0000	1	0.0285	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(9,181)	2.9900	(24,054.22)	(27,451.19)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1880)	0.0000	1	2.6721	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,103)	2.9900	(2,889.86)	(3,297.97)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0226)	0.0000	1	0.3210	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(3,454)	2.9900	(9,049.48)	(10,327.46)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0707)	0.0000	1	1.0053	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(552)	2.9900	(1,446.24)	(1,650.48)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0113)	0.0000	1	0.1607	02/04/2025
SIG.AX	01/13/2025	SDB3261985914	0	(1,933)	2.9900	(5,064.46)	(5,779.67)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0396)	0.0000	1	0.5626	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SIG.AX	01/13/2025	SDB3261985914	0	(467)	2.9900	(1,223.54)	(1,396.33)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0096)	0.0000	1	0.1359	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(1,082)	2.9600	(3,206.29)	(3,202.72)	0.0000	4.3400	(25.00)	0.00	1.1437	(0.0658)	0.0000	3	1.0779	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(2,225)	2.9600	(6,560.14)	(6,586.00)	0.0000	4.3400	(25.00)	0.00	2.3401	(0.1353)	0.0000	3	2.2048	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(4,899)	2.9600	(13,527.96)	(14,501.04)	0.0000	4.3400	(25.00)	0.00	4.8256	(0.2980)	0.0000	3	4.5276	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(6,196)	2.9600	(16,493.70)	(18,340.16)	0.0000	4.3400	(25.00)	0.00	5.8835	(0.3769)	0.0000	3	5.5067	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(100)	2.9600	(262.00)	(296.00)	0.0000	4.3400	(25.00)	0.00	0.0935	(0.0061)	0.0000	3	0.0874	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(1,777)	2.9600	(4,655.74)	(5,259.92)	0.0000	4.3400	(25.00)	0.00	1.6608	(0.1081)	0.0000	3	1.5527	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(1,003)	2.9600	(2,627.86)	(2,968.88)	0.0000	4.3400	(25.00)	0.00	0.9374	(0.0610)	0.0000	3	0.8764	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(877)	2.9600	(2,297.74)	(2,595.92)	0.0000	4.3400	(25.00)	0.00	0.8196	(0.0533)	0.0000	3	0.7663	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(2,015)	2.9600	(5,279.30)	(5,964.40)	0.0000	4.3400	(25.00)	0.00	1.8832	(0.1226)	0.0000	3	1.7606	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(2,940)	2.9600	(7,702.80)	(8,702.40)	0.0000	4.3400	(25.00)	0.00	2.7477	(0.1788)	0.0000	3	2.5689	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(189)	2.9600	(495.18)	(559.44)	0.0000	4.3400	(25.00)	0.00	0.1766	(0.0115)	0.0000	3	0.1651	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(279)	2.9600	(730.98)	(825.84)	0.0000	4.3400	(25.00)	0.00	0.2607	(0.0170)	0.0000	3	0.2438	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(597)	2.9600	(1,564.14)	(1,767.12)	0.0000	4.3400	(25.00)	0.00	0.5579	(0.0363)	0.0000	3	0.5216	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(3,544)	2.9600	(9,285.28)	(10,490.24)	0.0000	4.3400	(25.00)	0.00	3.3122	(0.2156)	0.0000	3	3.0966	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(100)	2.9600	(262.00)	(296.00)	0.0000	4.3400	(25.00)	0.00	0.0935	(0.0061)	0.0000	3	0.0874	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(348)	2.9600	(911.76)	(1,030.08)	0.0000	4.3400	(25.00)	0.00	0.3252	(0.0212)	0.0000	3	0.3041	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(98)	2.9600	(256.76)	(290.08)	0.0000	4.3400	(25.00)	0.00	0.0916	(0.0060)	0.0000	3	0.0856	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(9,181)	2.9600	(24,054.22)	(27,175.76)	0.0000	4.3400	(25.00)	0.00	8.5804	(0.5584)	0.0000	3	8.0220	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(1,103)	2.9600	(2,889.86)	(3,264.88)	0.0000	4.3400	(25.00)	0.00	1.0308	(0.0671)	0.0000	3	0.9638	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(3,454)	2.9600	(9,049.48)	(10,223.84)	0.0000	4.3400	(25.00)	0.00	3.2281	(0.2101)	0.0000	3	3.0180	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(552)	2.9600	(1,446.24)	(1,633.92)	0.0000	4.3400	(25.00)	0.00	0.5159	(0.0336)	0.0000	3	0.4823	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(1,933)	2.9600	(5,064.46)	(5,721.68)	0.0000	4.3400	(25.00)	0.00	1.8066	(0.1176)	0.0000	3	1.6890	02/04/2025
SIG.AX	01/10/2025	SDB3261985914	0	(467)	2.9600	(1,223.54)	(1,382.32)	0.0000	4.3400	(25.00)	0.00	0.4365	(0.0284)	0.0000	3	0.4080	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(2,225)	2.9300	(6,560.14)	(6,519.25)	0.0000	4.3400	(25.00)	0.00	0.7800	(0.0447)	0.0000	1	0.7354	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(4,899)	2.9300	(13,527.96)	(14,354.07)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.0983)	0.0000	1	1.5102	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(6,196)	2.9300	(16,493.70)	(18,154.28)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1243)	0.0000	1	1.8368	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(100)	2.9300	(262.00)	(293.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(1,777)	2.9300	(4,655.74)	(5,206.61)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0357)	0.0000	1	0.5179	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(1,003)	2.9300	(2,627.86)	(2,938.79)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0201)	0.0000	1	0.2923	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(877)	2.9300	(2,297.74)	(2,569.61)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0176)	0.0000	1	0.2556	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(2,015)	2.9300	(5,279.30)	(5,903.95)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0404)	0.0000	1	0.5873	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(2,940)	2.9300	(7,702.80)	(8,614.20)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0590)	0.0000	1	0.8569	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(189)	2.9300	(495.18)	(553.77)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0038)	0.0000	1	0.0551	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(279)	2.9300	(730.98)	(817.47)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0056)	0.0000	1	0.0813	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(597)	2.9300	(1,564.14)	(1,749.21)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0120)	0.0000	1	0.1740	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(3,544)	2.9300	(9,285.28)	(10,383.92)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0711)	0.0000	1	1.0329	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(100)	2.9300	(262.00)	(293.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0291	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(348)	2.9300	(911.76)	(1,019.64)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0070)	0.0000	1	0.1014	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(98)	2.9300	(256.76)	(287.14)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0020)	0.0000	1	0.0286	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(9,181)	2.9300	(24,054.22)	(26,900.33)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1842)	0.0000	1	2.6759	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(1,103)	2.9300	(2,889.86)	(3,231.79)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0221)	0.0000	1	0.3215	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(3,454)	2.9300	(9,049.48)	(10,120.22)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0693)	0.0000	1	1.0067	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(552)	2.9300	(1,446.24)	(1,617.36)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0111)	0.0000	1	0.1609	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(1,933)	2.9300	(5,064.46)	(5,663.69)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0388)	0.0000	1	0.5634	02/04/2025
SIG.AX	01/09/2025	SDB3261985914	0	(467)	2.9300	(1,223.54)	(1,368.31)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0094)	0.0000	1	0.1361	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(4,899)	2.8700	(13,527.96)	(14,060.13)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.0963)	0.0000	1	1.5122	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(6,196)	2.8700	(16,493.70)	(17,782.52)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1218)	0.0000	1	1.8394	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(100)	2.8700	(262.00)	(287.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(1,777)	2.8700	(4,655.74)	(5,099.99)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0349)	0.0000	1	0.5187	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(1,003)	2.8700	(2,627.86)	(2,878.61)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0197)	0.0000	1	0.2927	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(877)	2.8700	(2,297.74)	(2,516.99)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0172)	0.0000	1	0.2560	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(2,015)	2.8700	(5,279.30)	(5,783.05)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0396)	0.0000	1	0.5881	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SIG.AX	01/08/2025	SDB3261985914	0	(2,940)	2.8700	(7,702.80)	(8,437.80)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0578)	0.0000	1	0.8581	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(189)	2.8700	(495.18)	(542.43)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0037)	0.0000	1	0.0552	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(279)	2.8700	(730.98)	(800.73)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0055)	0.0000	1	0.0814	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(597)	2.8700	(1,564.14)	(1,713.39)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0117)	0.0000	1	0.1742	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(3,544)	2.8700	(9,285.28)	(10,171.28)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0697)	0.0000	1	1.0344	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(100)	2.8700	(262.00)	(287.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0020)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(348)	2.8700	(911.76)	(998.76)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0068)	0.0000	1	0.1016	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(98)	2.8700	(256.76)	(281.26)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0019)	0.0000	1	0.0286	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(9,181)	2.8700	(24,054.22)	(26,349.47)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1805)	0.0000	1	2.6797	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(1,103)	2.8700	(2,889.86)	(3,165.61)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0217)	0.0000	1	0.3219	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(3,454)	2.8700	(9,049.48)	(9,912.98)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0679)	0.0000	1	1.0081	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(552)	2.8700	(1,446.24)	(1,584.24)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0109)	0.0000	1	0.1611	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(1,933)	2.8700	(5,064.46)	(5,547.71)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0380)	0.0000	1	0.5642	02/04/2025
SIG.AX	01/08/2025	SDB3261985914	0	(467)	2.8700	(1,223.54)	(1,340.29)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0092)	0.0000	1	0.1363	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(4,899)	2.7800	(13,527.96)	(13,619.22)	0.0000	4.3400	(25.00)	0.00	1.6085	(0.0933)	0.0000	1	1.5152	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(6,196)	2.7800	(16,493.70)	(17,224.88)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1180)	0.0000	1	1.8432	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(100)	2.7800	(262.00)	(278.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0019)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(1,777)	2.7800	(4,655.74)	(4,940.06)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0338)	0.0000	1	0.5198	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(1,003)	2.7800	(2,627.86)	(2,788.34)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0191)	0.0000	1	0.2934	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(877)	2.7800	(2,297.74)	(2,438.06)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0167)	0.0000	1	0.2565	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(2,015)	2.7800	(5,279.30)	(5,601.70)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0384)	0.0000	1	0.5894	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(2,940)	2.7800	(7,702.80)	(8,173.20)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0560)	0.0000	1	0.8599	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(189)	2.7800	(495.18)	(525.42)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0036)	0.0000	1	0.0553	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(279)	2.7800	(730.98)	(775.62)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0053)	0.0000	1	0.0816	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(597)	2.7800	(1,564.14)	(1,659.66)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0114)	0.0000	1	0.1746	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(3,544)	2.7800	(9,285.28)	(9,852.32)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0675)	0.0000	1	1.0366	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(100)	2.7800	(262.00)	(278.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0019)	0.0000	1	0.0292	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(348)	2.7800	(911.76)	(967.44)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0066)	0.0000	1	0.1018	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(98)	2.7800	(256.76)	(272.44)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0019)	0.0000	1	0.0287	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(9,181)	2.7800	(24,054.22)	(25,523.18)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1748)	0.0000	1	2.6853	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(1,103)	2.7800	(2,889.86)	(3,066.34)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0210)	0.0000	1	0.3226	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(3,454)	2.7800	(9,049.48)	(9,602.12)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0658)	0.0000	1	1.0103	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(552)	2.7800	(1,446.24)	(1,534.56)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0105)	0.0000	1	0.1615	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(1,933)	2.7800	(5,064.46)	(5,373.74)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0368)	0.0000	1	0.5654	02/04/2025
SIG.AX	01/07/2025	SDB3261985914	0	(467)	2.7800	(1,223.54)	(1,298.26)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0089)	0.0000	1	0.1366	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(6,196)	2.6800	(16,493.70)	(16,605.28)	0.0000	4.3400	(25.00)	0.00	1.9612	(0.1137)	0.0000	1	1.8474	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(100)	2.6800	(262.00)	(268.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0018)	0.0000	1	0.0293	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(1,777)	2.6800	(4,655.74)	(4,762.36)	0.0000	4.3400	(25.00)	0.00	0.5536	(0.0326)	0.0000	1	0.5210	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(1,003)	2.6800	(2,627.86)	(2,688.04)	0.0000	4.3400	(25.00)	0.00	0.3125	(0.0184)	0.0000	1	0.2941	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(877)	2.6800	(2,297.74)	(2,350.36)	0.0000	4.3400	(25.00)	0.00	0.2732	(0.0161)	0.0000	1	0.2571	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(2,015)	2.6800	(5,279.30)	(5,400.20)	0.0000	4.3400	(25.00)	0.00	0.6277	(0.0370)	0.0000	1	0.5907	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(2,940)	2.6800	(7,702.80)	(7,879.20)	0.0000	4.3400	(25.00)	0.00	0.9159	(0.0540)	0.0000	1	0.8619	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(189)	2.6800	(495.18)	(506.52)	0.0000	4.3400	(25.00)	0.00	0.0589	(0.0035)	0.0000	1	0.0554	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(279)	2.6800	(730.98)	(747.72)	0.0000	4.3400	(25.00)	0.00	0.0869	(0.0051)	0.0000	1	0.0818	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(597)	2.6800	(1,564.14)	(1,599.96)	0.0000	4.3400	(25.00)	0.00	0.1860	(0.0110)	0.0000	1	0.1750	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(3,544)	2.6800	(9,285.28)	(9,497.92)	0.0000	4.3400	(25.00)	0.00	1.1041	(0.0651)	0.0000	1	1.0390	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(100)	2.6800	(262.00)	(268.00)	0.0000	4.3400	(25.00)	0.00	0.0312	(0.0018)	0.0000	1	0.0293	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(348)	2.6800	(911.76)	(932.64)	0.0000	4.3400	(25.00)	0.00	0.1084	(0.0064)	0.0000	1	0.1020	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(98)	2.6800	(256.76)	(262.64)	0.0000	4.3400	(25.00)	0.00	0.0305	(0.0018)	0.0000	1	0.0287	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(9,181)	2.6800	(24,054.22)	(24,605.08)	0.0000	4.3400	(25.00)	0.00	2.8601	(0.1685)	0.0000	1	2.6916	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(1,103)	2.6800	(2,889.86)	(2,956.04)	0.0000	4.3400	(25.00)	0.00	0.3436	(0.0202)	0.0000	1	0.3234	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(3,454)	2.6800	(9,049.48)	(9,256.72)	0.0000	4.3400	(25.00)	0.00	1.0760	(0.0634)	0.0000	1	1.0126	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(552)	2.6800	(1,446.24)	(1,479.36)	0.0000	4.3400	(25.00)	0.00	0.1720	(0.0101)	0.0000	1	0.1618	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SIG.AX	01/06/2025	SDB3261985914	0	(1,933)	2.6800	(5,064.46)	(5,180.44)	0.0000	4.3400	(25.00)	0.00	0.6022	(0.0355)	0.0000	1	0.5667	02/04/2025
SIG.AX	01/06/2025	SDB3261985914	0	(467)	2.6800	(1,223.54)	(1,251.56)	0.0000	4.3400	(25.00)	0.00	0.1455	(0.0086)	0.0000	1	0.1369	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(100)	2.6200	(262.00)	(262.00)	0.0000	4.3400	(25.00)	0.00	0.0935	(0.0054)	0.0000	3	0.0881	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(1,777)	2.6200	(4,655.74)	(4,655.74)	0.0000	4.3400	(25.00)	0.00	1.6608	(0.0957)	0.0000	3	1.5651	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(1,003)	2.6200	(2,627.86)	(2,627.86)	0.0000	4.3400	(25.00)	0.00	0.9374	(0.0540)	0.0000	3	0.8834	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(877)	2.6200	(2,297.74)	(2,297.74)	0.0000	4.3400	(25.00)	0.00	0.8196	(0.0472)	0.0000	3	0.7724	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(2,015)	2.6200	(5,279.30)	(5,279.30)	0.0000	4.3400	(25.00)	0.00	1.8832	(0.1085)	0.0000	3	1.7747	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(2,940)	2.6200	(7,702.80)	(7,702.80)	0.0000	4.3400	(25.00)	0.00	2.7477	(0.1583)	0.0000	3	2.5894	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(189)	2.6200	(495.18)	(495.18)	0.0000	4.3400	(25.00)	0.00	0.1766	(0.0102)	0.0000	3	0.1665	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(279)	2.6200	(730.98)	(730.98)	0.0000	4.3400	(25.00)	0.00	0.2607	(0.0150)	0.0000	3	0.2457	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(597)	2.6200	(1,564.14)	(1,564.14)	0.0000	4.3400	(25.00)	0.00	0.5579	(0.0321)	0.0000	3	0.5258	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(3,544)	2.6200	(9,285.28)	(9,285.28)	0.0000	4.3400	(25.00)	0.00	3.3122	(0.1908)	0.0000	3	3.1214	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(100)	2.6200	(262.00)	(262.00)	0.0000	4.3400	(25.00)	0.00	0.0935	(0.0054)	0.0000	3	0.0881	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(348)	2.6200	(911.76)	(911.76)	0.0000	4.3400	(25.00)	0.00	0.3252	(0.0187)	0.0000	3	0.3065	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(98)	2.6200	(256.76)	(256.76)	0.0000	4.3400	(25.00)	0.00	0.0916	(0.0053)	0.0000	3	0.0863	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(9,181)	2.6200	(24,054.22)	(24,054.22)	0.0000	4.3400	(25.00)	0.00	8.5804	(0.4943)	0.0000	3	8.0862	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(1,103)	2.6200	(2,889.86)	(2,889.86)	0.0000	4.3400	(25.00)	0.00	1.0308	(0.0594)	0.0000	3	0.9715	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(3,454)	2.6200	(9,049.48)	(9,049.48)	0.0000	4.3400	(25.00)	0.00	3.2281	(0.1859)	0.0000	3	3.0421	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(552)	2.6200	(1,446.24)	(1,446.24)	0.0000	4.3400	(25.00)	0.00	0.5159	(0.0297)	0.0000	3	0.4862	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(1,933)	2.6200	(5,064.46)	(5,064.46)	0.0000	4.3400	(25.00)	0.00	1.8066	(0.1041)	0.0000	3	1.7025	02/04/2025
SIG.AX	01/03/2025	SDB3261985914	0	(467)	2.6200	(1,223.54)	(1,223.54)	0.0000	4.3400	(25.00)	0.00	0.4365	(0.0251)	0.0000	3	0.4113	02/04/2025
TOTAL SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID												201.4862	(12.5010)	0.0000		188.9853	
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID																	
SHL.AX	01/17/2025	SDB3260588436	0	(2,824)	27.8800	(78,069.64)	(78,733.12)	0.0000	4.3373	(25.00)	0.00	9.2769	(0.5393)	0.0000	1	8.7377	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(4,629)	27.8800	(129,374.83)	(129,056.52)	0.0000	4.3373	(25.00)	0.00	15.3735	(0.8839)	0.0000	1	14.4895	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(2,399)	27.8800	(67,324.52)	(66,884.12)	0.0000	4.3373	(25.00)	0.00	8.0001	(0.4581)	0.0000	1	7.5420	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(7,479)	27.8800	(211,073.89)	(208,514.52)	0.0000	4.3373	(25.00)	0.00	25.0817	(1.4282)	0.0000	1	23.6535	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(624)	27.8800	(17,553.47)	(17,397.12)	0.0000	4.3373	(25.00)	0.00	2.0859	(0.1192)	0.0000	1	1.9667	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(1,933)	27.8800	(52,210.33)	(53,892.04)	0.0000	4.3373	(25.00)	0.00	6.2041	(0.3691)	0.0000	1	5.8350	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(1,290)	27.8800	(34,842.90)	(35,965.20)	0.0000	4.3373	(25.00)	0.00	4.1403	(0.2463)	0.0000	1	3.8940	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(456)	27.8800	(12,316.56)	(12,713.28)	0.0000	4.3373	(25.00)	0.00	1.4636	(0.0871)	0.0000	1	1.3765	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(1,217)	27.8800	(32,871.17)	(33,929.96)	0.0000	4.3373	(25.00)	0.00	3.9061	(0.2324)	0.0000	1	3.6737	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(9,552)	27.8800	(257,999.52)	(266,309.76)	0.0000	4.3373	(25.00)	0.00	30.6578	(1.8240)	0.0000	1	28.8338	02/04/2025
SHL.AX	01/17/2025	SDB3260588436	0	(250)	27.8800	(6,752.50)	(6,970.00)	0.0000	4.3373	(25.00)	0.00	0.8024	(0.0477)	0.0000	1	0.7547	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(2,824)	27.9100	(78,069.64)	(78,817.84)	0.0000	4.3400	(25.00)	0.00	9.2828	(0.5398)	0.0000	1	8.7430	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(4,629)	27.9100	(129,374.83)	(129,195.39)	0.0000	4.3400	(25.00)	0.00	15.3832	(0.8849)	0.0000	1	14.4983	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(2,399)	27.9100	(67,324.52)	(66,956.09)	0.0000	4.3400	(25.00)	0.00	8.0052	(0.4586)	0.0000	1	7.5466	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(7,479)	27.9100	(211,073.89)	(208,738.89)	0.0000	4.3400	(25.00)	0.00	25.0976	(1.4297)	0.0000	1	23.6678	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(624)	27.9100	(17,553.47)	(17,415.84)	0.0000	4.3400	(25.00)	0.00	2.0872	(0.1193)	0.0000	1	1.9679	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(1,933)	27.9100	(52,210.33)	(53,950.03)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3695)	0.0000	1	5.8385	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(1,290)	27.9100	(34,842.90)	(36,003.90)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2466)	0.0000	1	3.8964	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(456)	27.9100	(12,316.56)	(12,726.96)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0872)	0.0000	1	1.3773	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(1,217)	27.9100	(32,871.17)	(33,966.47)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2326)	0.0000	1	3.6759	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(9,552)	27.9100	(257,999.52)	(266,596.32)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8260)	0.0000	1	28.8512	02/04/2025
SHL.AX	01/16/2025	SDB3260588436	0	(250)	27.9100	(6,752.50)	(6,977.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0478)	0.0000	1	0.7551	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(2,824)	27.6300	(78,069.64)	(78,027.12)	0.0000	4.3400	(25.00)	0.00	9.2828	(0.5344)	0.0000	1	8.7484	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(4,629)	27.6300	(129,374.83)	(127,899.27)	0.0000	4.3400	(25.00)	0.00	15.3832	(0.8760)	0.0000	1	14.5072	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(2,399)	27.6300	(67,324.52)	(66,284.37)	0.0000	4.3400	(25.00)	0.00	8.0052	(0.4540)	0.0000	1	7.5512	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(7,479)	27.6300	(211,073.89)	(206,644.77)	0.0000	4.3400	(25.00)	0.00	25.0976	(1.4154)	0.0000	1	23.6822	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(624)	27.6300	(17,553.47)	(17,241.12)	0.0000	4.3400	(25.00)	0.00	2.0872	(0.1181)	0.0000	1	1.9691	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(1,933)	27.6300	(52,210.33)	(53,408.79)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3658)	0.0000	1	5.8422	02/04/2025
SHL.AX	01/15/2025	SDB3260588436	0	(1,290)	27.6300	(34,842.90)	(35,642.70)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2441)	0.0000	1	3.8988	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SHLAX	01/15/2025	SDB3260588436	0	(456)	27.6300	(12,316.56)	(12,599.28)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0863)	0.0000	1	1.3782	02/04/2025
SHLAX	01/15/2025	SDB3260588436	0	(1,217)	27.6300	(32,871.17)	(33,625.71)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2303)	0.0000	1	3.6782	02/04/2025
SHLAX	01/15/2025	SDB3260588436	0	(9,552)	27.6300	(257,999.52)	(263,921.76)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8077)	0.0000	1	28.8695	02/04/2025
SHLAX	01/15/2025	SDB3260588436	0	(250)	27.6300	(6,752.50)	(6,907.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0473)	0.0000	1	0.7556	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(4,629)	27.9900	(129,374.83)	(129,565.71)	0.0000	4.3400	(25.00)	0.00	15.3832	(0.8874)	0.0000	1	14.4958	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(2,399)	27.9900	(67,324.52)	(67,148.01)	0.0000	4.3400	(25.00)	0.00	8.0052	(0.4599)	0.0000	1	7.5452	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(7,479)	27.9900	(211,073.89)	(209,337.21)	0.0000	4.3400	(25.00)	0.00	25.0976	(1.4338)	0.0000	1	23.6637	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(624)	27.9900	(17,553.47)	(17,465.76)	0.0000	4.3400	(25.00)	0.00	2.0872	(0.1196)	0.0000	1	1.9676	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(1,933)	27.9900	(52,210.33)	(54,104.67)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3706)	0.0000	1	5.8374	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(1,290)	27.9900	(34,842.90)	(36,107.10)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2473)	0.0000	1	3.8957	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(456)	27.9900	(12,316.56)	(12,763.44)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0874)	0.0000	1	1.3771	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(1,217)	27.9900	(32,871.17)	(34,063.83)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2333)	0.0000	1	3.6752	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(9,552)	27.9900	(257,999.52)	(267,360.48)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8312)	0.0000	1	28.8460	02/04/2025
SHLAX	01/14/2025	SDB3260588436	0	(250)	27.9900	(6,752.50)	(6,997.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0479)	0.0000	1	0.7550	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(2,399)	28.0500	(67,324.52)	(67,291.95)	0.0000	4.3400	(25.00)	0.00	8.0052	(0.4609)	0.0000	1	7.5443	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(7,479)	28.0500	(211,073.89)	(209,785.95)	0.0000	4.3400	(25.00)	0.00	25.0976	(1.4369)	0.0000	1	23.6607	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(624)	28.0500	(17,553.47)	(17,503.20)	0.0000	4.3400	(25.00)	0.00	2.0872	(0.1199)	0.0000	1	1.9673	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(1,933)	28.0500	(52,210.33)	(54,220.65)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3714)	0.0000	1	5.8366	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(1,290)	28.0500	(34,842.90)	(36,184.50)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2478)	0.0000	1	3.8951	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(456)	28.0500	(12,316.56)	(12,790.80)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0876)	0.0000	1	1.3769	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(1,217)	28.0500	(32,871.17)	(34,136.85)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2338)	0.0000	1	3.6747	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(9,552)	28.0500	(257,999.52)	(267,933.60)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8352)	0.0000	1	28.8420	02/04/2025
SHLAX	01/13/2025	SDB3260588436	0	(250)	28.0500	(6,752.50)	(7,012.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0480)	0.0000	1	0.7549	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(7,479)	28.2400	(211,073.89)	(211,206.96)	0.0000	4.3400	(25.00)	0.00	75.2927	(4.3399)	0.0000	3	70.9528	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(624)	28.2400	(17,553.47)	(17,621.76)	0.0000	4.3400	(25.00)	0.00	6.2615	(0.3621)	0.0000	3	5.8994	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(1,933)	28.2400	(52,210.33)	(54,587.92)	0.0000	4.3400	(25.00)	0.00	18.6241	(1.1217)	0.0000	3	17.5024	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(1,290)	28.2400	(34,842.90)	(36,429.60)	0.0000	4.3400	(25.00)	0.00	12.4289	(0.7486)	0.0000	3	11.6803	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(456)	28.2400	(12,316.56)	(12,877.44)	0.0000	4.3400	(25.00)	0.00	4.3935	(0.2646)	0.0000	3	4.1289	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(1,217)	28.2400	(32,871.17)	(34,368.08)	0.0000	4.3400	(25.00)	0.00	11.7256	(0.7062)	0.0000	3	11.0194	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(9,552)	28.2400	(257,999.52)	(269,748.48)	0.0000	4.3400	(25.00)	0.00	92.0316	(5.5428)	0.0000	3	86.4888	02/04/2025
SHLAX	01/10/2025	SDB3260588436	0	(250)	28.2400	(6,752.50)	(7,060.00)	0.0000	4.3400	(25.00)	0.00	2.4087	(0.1451)	0.0000	3	2.2636	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(624)	28.1900	(17,553.47)	(17,590.56)	0.0000	4.3400	(25.00)	0.00	2.0872	(0.1205)	0.0000	1	1.9667	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(1,933)	28.1900	(52,210.33)	(54,491.27)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3732)	0.0000	1	5.8348	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(1,290)	28.1900	(34,842.90)	(36,365.10)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2491)	0.0000	1	3.8939	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(456)	28.1900	(12,316.56)	(12,854.64)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0880)	0.0000	1	1.3764	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(1,217)	28.1900	(32,871.17)	(34,307.23)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2350)	0.0000	1	3.6735	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(9,552)	28.1900	(257,999.52)	(269,270.88)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8443)	0.0000	1	28.8329	02/04/2025
SHLAX	01/09/2025	SDB3260588436	0	(250)	28.1900	(6,752.50)	(7,047.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0483)	0.0000	1	0.7546	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(1,933)	27.8300	(52,210.33)	(53,795.39)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3685)	0.0000	1	5.8396	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(1,290)	27.8300	(34,842.90)	(35,900.70)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2459)	0.0000	1	3.8971	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(456)	27.8300	(12,316.56)	(12,690.48)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0869)	0.0000	1	1.3776	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(1,217)	27.8300	(32,871.17)	(33,869.11)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2320)	0.0000	1	3.6765	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(9,552)	27.8300	(257,999.52)	(265,832.16)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8208)	0.0000	1	28.8564	02/04/2025
SHLAX	01/08/2025	SDB3260588436	0	(250)	27.8300	(6,752.50)	(6,957.50)	0.0000	4.3400	(25.00)	0.00	0.8029	(0.0477)	0.0000	1	0.7552	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(1,933)	27.5600	(52,210.33)	(53,273.48)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3649)	0.0000	1	5.8431	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(1,290)	27.5600	(34,842.90)	(35,552.40)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2435)	0.0000	1	3.8995	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(456)	27.5600	(12,316.56)	(12,567.36)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0861)	0.0000	1	1.3784	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(1,217)	27.5600	(32,871.17)	(33,540.52)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2297)	0.0000	1	3.6788	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(9,552)	27.5600	(257,999.52)	(263,253.12)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.8031)	0.0000	1	28.8741	02/04/2025
SHLAX	01/07/2025	SDB3260588436	0	(2,299)	27.5600	(62,095.99)	(63,360.44)	0.0000	4.3400	(25.00)	0.00	7.3835	(0.4340)	0.0000	1	6.9495	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(1,933)	27.3500	(52,210.33)	(52,867.55)	0.0000	4.3400	(25.00)	0.00	6.2080	(0.3621)	0.0000	1	5.8459	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(1,290)	27.3500	(34,842.90)	(35,281.50)	0.0000	4.3400	(25.00)	0.00	4.1430	(0.2417)	0.0000	1	3.9013	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(456)	27.3500	(12,316.56)	(12,471.60)	0.0000	4.3400	(25.00)	0.00	1.4645	(0.0854)	0.0000	1	1.3791	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
SHLAX	01/06/2025	SDB3260588436	0	(1,217)	27.3500	(32,871.17)	(33,284.95)	0.0000	4.3400	(25.00)	0.00	3.9085	(0.2280)	0.0000	1	3.6805	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(9,552)	27.3500	(257,999.52)	(261,247.20)	0.0000	4.3400	(25.00)	0.00	30.6772	(1.7894)	0.0000	1	28.8878	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(2,876)	27.3500	(77,680.76)	(78,658.60)	0.0000	4.3400	(25.00)	0.00	9.2366	(0.5388)	0.0000	1	8.6978	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(1,408)	27.3500	(38,030.08)	(38,508.80)	0.0000	4.3400	(25.00)	0.00	4.5219	(0.2638)	0.0000	1	4.2582	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(1,879)	27.3500	(50,751.79)	(51,390.65)	0.0000	4.3400	(25.00)	0.00	6.0346	(0.3520)	0.0000	1	5.6826	02/04/2025
SHLAX	01/06/2025	SDB3260588436	0	(448)	27.3500	(12,100.48)	(12,252.80)	0.0000	4.3400	(25.00)	0.00	1.4388	(0.0839)	0.0000	1	1.3549	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(1,933)	27.0100	(52,210.33)	(52,210.33)	0.0000	4.3400	(25.00)	0.00	18.6241	(1.0728)	0.0000	3	17.5513	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(1,290)	27.0100	(34,842.90)	(34,842.90)	0.0000	4.3400	(25.00)	0.00	12.4289	(0.7160)	0.0000	3	11.7129	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(456)	27.0100	(12,316.56)	(12,316.56)	0.0000	4.3400	(25.00)	0.00	4.3935	(0.2531)	0.0000	3	4.1404	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(1,217)	27.0100	(32,871.17)	(32,871.17)	0.0000	4.3400	(25.00)	0.00	11.7256	(0.6754)	0.0000	3	11.0501	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(9,552)	27.0100	(257,999.52)	(257,999.52)	0.0000	4.3400	(25.00)	0.00	92.0316	(5.3014)	0.0000	3	86.7302	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(2,876)	27.0100	(77,680.76)	(77,680.76)	0.0000	4.3400	(25.00)	0.00	27.7097	(1.5962)	0.0000	3	26.1135	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(1,408)	27.0100	(38,030.08)	(38,030.08)	0.0000	4.3400	(25.00)	0.00	13.5658	(0.7814)	0.0000	3	12.7844	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(1,879)	27.0100	(50,751.79)	(50,751.79)	0.0000	4.3400	(25.00)	0.00	18.1038	(1.0428)	0.0000	3	17.0609	02/04/2025
SHLAX	01/03/2025	SDB3260588436	0	(459)	27.0100	(12,397.59)	(12,397.59)	0.0000	4.3400	(25.00)	0.00	4.4224	(0.2547)	0.0000	3	4.1676	02/04/2025
TOTAL SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID												1,145.3684	(67.0080)	0.0000		1,078.3604	
SOUTH32 LIMITED CMN ORDINARY FULLY PAID																	
S32.AX	01/07/2025	SDB3265057925	0	(5,502)	3.4600	(18,941.27)	(19,036.92)	0.0000	4.3400	(25.00)	0.00	2.2522	(0.1304)	0.0000	1	2.1218	02/04/2025
S32.AX	01/06/2025	SDB3265057925	0	(5,502)	3.4426	(18,941.27)	(18,941.27)	0.0000	4.3400	(25.00)	0.00	2.2522	(0.1297)	0.0000	1	2.1225	02/04/2025
TOTAL SOUTH32 LIMITED CMN ORDINARY FULLY PAID												4.5044	(0.2601)	0.0000		4.2443	
TELEX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID																	
TLX.AX	01/17/2025	SDB3260121453	0	(89)	25.1100	(2,222.98)	(2,234.79)	0.0000	4.3373	(25.00)	0.00	0.2642	(0.0153)	0.0000	1	0.2488	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(179)	25.1100	(4,295.83)	(4,494.69)	0.0000	4.3373	(25.00)	0.00	0.5105	(0.0308)	0.0000	1	0.4797	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(811)	25.1100	(19,481.59)	(20,364.21)	0.0000	4.3373	(25.00)	0.00	2.3150	(0.1395)	0.0000	1	2.1755	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(51)	25.1100	(1,244.21)	(1,280.61)	0.0000	4.3373	(25.00)	0.00	0.1478	(0.0088)	0.0000	1	0.1391	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(386)	25.1100	(9,499.46)	(9,692.46)	0.0000	4.3373	(25.00)	0.00	1.1288	(0.0664)	0.0000	1	1.0624	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(16)	25.1100	(393.76)	(401.76)	0.0000	4.3373	(25.00)	0.00	0.0468	(0.0028)	0.0000	1	0.0440	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(27)	25.1100	(664.47)	(677.97)	0.0000	4.3373	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0743	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(884)	25.1100	(21,755.24)	(22,197.24)	0.0000	4.3373	(25.00)	0.00	2.5852	(0.1520)	0.0000	1	2.4331	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(12)	25.1100	(295.32)	(301.32)	0.0000	4.3373	(25.00)	0.00	0.0351	(0.0021)	0.0000	1	0.0330	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(919)	25.1100	(22,616.59)	(23,076.09)	0.0000	4.3373	(25.00)	0.00	2.6875	(0.1581)	0.0000	1	2.5295	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(964)	25.1100	(23,724.04)	(24,206.04)	0.0000	4.3373	(25.00)	0.00	2.8191	(0.1658)	0.0000	1	2.6533	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(434)	25.1100	(10,680.74)	(10,897.74)	0.0000	4.3373	(25.00)	0.00	1.2692	(0.0746)	0.0000	1	1.1945	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(92)	25.1100	(2,264.12)	(2,310.12)	0.0000	4.3373	(25.00)	0.00	0.2690	(0.0158)	0.0000	1	0.2532	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(16)	25.1100	(393.76)	(401.76)	0.0000	4.3373	(25.00)	0.00	0.0468	(0.0028)	0.0000	1	0.0440	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(216)	25.1100	(5,315.76)	(5,423.76)	0.0000	4.3373	(25.00)	0.00	0.6317	(0.0371)	0.0000	1	0.5945	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(418)	25.1100	(10,286.98)	(10,495.98)	0.0000	4.3373	(25.00)	0.00	1.2224	(0.0719)	0.0000	1	1.1505	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(177)	25.1100	(4,355.97)	(4,444.47)	0.0000	4.3373	(25.00)	0.00	0.5176	(0.0304)	0.0000	1	0.4872	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(1,199)	25.1100	(29,507.39)	(30,106.89)	0.0000	4.3373	(25.00)	0.00	3.5063	(0.2062)	0.0000	1	3.3001	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(672)	25.1100	(16,537.92)	(16,873.92)	0.0000	4.3373	(25.00)	0.00	1.9652	(0.1156)	0.0000	1	1.8496	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(2,935)	25.1100	(72,230.35)	(73,697.85)	0.0000	4.3373	(25.00)	0.00	8.5831	(0.5048)	0.0000	1	8.0783	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(551)	25.1100	(13,560.11)	(13,835.61)	0.0000	4.3373	(25.00)	0.00	1.6113	(0.0948)	0.0000	1	1.5166	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(601)	25.1100	(14,790.61)	(15,091.11)	0.0000	4.3373	(25.00)	0.00	1.7576	(0.1034)	0.0000	1	1.6542	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(672)	25.1100	(16,537.92)	(16,873.92)	0.0000	4.3373	(25.00)	0.00	1.9652	(0.1156)	0.0000	1	1.8496	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(1,759)	25.1100	(43,288.99)	(44,168.49)	0.0000	4.3373	(25.00)	0.00	5.1440	(0.3025)	0.0000	1	4.8415	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(325)	25.1100	(7,998.25)	(8,160.75)	0.0000	4.3373	(25.00)	0.00	0.9504	(0.0559)	0.0000	1	0.8945	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(24)	25.1100	(590.64)	(602.64)	0.0000	4.3373	(25.00)	0.00	0.0702	(0.0041)	0.0000	1	0.0661	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(687)	25.1100	(16,907.07)	(17,250.57)	0.0000	4.3373	(25.00)	0.00	2.0091	(0.1182)	0.0000	1	1.8909	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(51)	25.1100	(1,255.11)	(1,280.61)	0.0000	4.3373	(25.00)	0.00	0.1491	(0.0088)	0.0000	1	0.1404	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(111)	25.1100	(2,731.71)	(2,787.21)	0.0000	4.3373	(25.00)	0.00	0.3246	(0.0191)	0.0000	1	0.3055	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(495)	25.1100	(12,181.95)	(12,429.45)	0.0000	4.3373	(25.00)	0.00	1.4476	(0.0851)	0.0000	1	1.3624	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/17/2025	SDB3260121453	0	(99)	25.1100	(2,436.39)	(2,485.89)	0.0000	4.3373	(25.00)	0.00	0.2895	(0.0170)	0.0000	1	0.2725	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(5,648)	25.1100	(138,997.28)	(141,821.28)	0.0000	4.3373	(25.00)	0.00	16.5169	(0.9714)	0.0000	1	15.5455	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(185)	25.1100	(4,552.85)	(4,645.35)	0.0000	4.3373	(25.00)	0.00	0.5410	(0.0318)	0.0000	1	0.5092	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(699)	25.1100	(17,202.39)	(17,551.89)	0.0000	4.3373	(25.00)	0.00	2.0441	(0.1202)	0.0000	1	1.9239	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(3,539)	25.1100	(87,094.79)	(88,864.29)	0.0000	4.3373	(25.00)	0.00	10.3494	(0.6087)	0.0000	1	9.7407	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(2,178)	25.1100	(53,600.58)	(54,689.58)	0.0000	4.3373	(25.00)	0.00	6.3693	(0.3746)	0.0000	1	5.9947	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(2,322)	25.1100	(57,144.42)	(58,305.42)	0.0000	4.3373	(25.00)	0.00	6.7904	(0.3994)	0.0000	1	6.3911	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(14)	25.1100	(344.54)	(351.54)	0.0000	4.3373	(25.00)	0.00	0.0409	(0.0024)	0.0000	1	0.0385	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(2,301)	25.1100	(56,627.61)	(57,778.11)	0.0000	4.3373	(25.00)	0.00	6.7290	(0.3957)	0.0000	1	6.3333	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(1,369)	25.1100	(33,691.09)	(34,375.59)	0.0000	4.3373	(25.00)	0.00	4.0035	(0.2354)	0.0000	1	3.7680	02/04/2025
TLX.AX	01/17/2025	SDB3260121453	0	(27)	25.1100	(664.47)	(677.97)	0.0000	4.3373	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0743	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(89)	24.9800	(2,222.98)	(2,223.22)	0.0000	4.3400	(25.00)	0.00	0.2643	(0.0152)	0.0000	1	0.2491	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(179)	24.9800	(4,295.83)	(4,471.42)	0.0000	4.3400	(25.00)	0.00	0.5108	(0.0306)	0.0000	1	0.4802	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(811)	24.9800	(19,481.59)	(20,258.78)	0.0000	4.3400	(25.00)	0.00	2.3164	(0.1388)	0.0000	1	2.1777	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(51)	24.9800	(1,244.21)	(1,273.98)	0.0000	4.3400	(25.00)	0.00	0.1479	(0.0087)	0.0000	1	0.1392	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(386)	24.9800	(9,499.46)	(9,642.28)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0660)	0.0000	1	1.0635	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(16)	24.9800	(393.76)	(399.68)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(27)	24.9800	(664.47)	(674.46)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(884)	24.9800	(21,755.24)	(22,082.32)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1512)	0.0000	1	2.4355	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(12)	24.9800	(295.32)	(299.76)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0021)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(919)	24.9800	(22,616.59)	(22,956.62)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1572)	0.0000	1	2.5320	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(964)	24.9800	(23,724.04)	(24,080.72)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1649)	0.0000	1	2.6559	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(434)	24.9800	(10,680.74)	(10,841.32)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0743)	0.0000	1	1.1957	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(92)	24.9800	(2,264.12)	(2,298.16)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0157)	0.0000	1	0.2535	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(16)	24.9800	(393.76)	(399.68)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(216)	24.9800	(5,315.76)	(5,395.68)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0370)	0.0000	1	0.5951	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(418)	24.9800	(10,286.98)	(10,441.64)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0715)	0.0000	1	1.1516	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(177)	24.9800	(4,355.97)	(4,421.46)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0303)	0.0000	1	0.4877	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(1,199)	24.9800	(29,507.39)	(29,951.02)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.2051)	0.0000	1	3.3034	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(672)	24.9800	(16,537.92)	(16,786.56)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1150)	0.0000	1	1.8515	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(2,935)	24.9800	(72,230.35)	(73,316.30)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.5022)	0.0000	1	8.0863	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(551)	24.9800	(13,560.11)	(13,763.98)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0943)	0.0000	1	1.5181	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(601)	24.9800	(14,790.61)	(15,012.98)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.1028)	0.0000	1	1.6558	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(672)	24.9800	(16,537.92)	(16,786.56)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1150)	0.0000	1	1.8515	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(1,759)	24.9800	(43,288.99)	(43,939.82)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.3010)	0.0000	1	4.8463	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(325)	24.9800	(7,998.25)	(8,118.50)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0556)	0.0000	1	0.8954	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(24)	24.9800	(590.64)	(599.52)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0041)	0.0000	1	0.0661	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(687)	24.9800	(16,907.07)	(17,161.26)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1175)	0.0000	1	1.8928	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(51)	24.9800	(1,255.11)	(1,273.98)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0087)	0.0000	1	0.1405	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(111)	24.9800	(2,731.71)	(2,772.78)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0190)	0.0000	1	0.3058	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(495)	24.9800	(12,181.95)	(12,365.10)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0847)	0.0000	1	1.3638	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(99)	24.9800	(2,436.39)	(2,473.02)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0169)	0.0000	1	0.2728	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(5,648)	24.9800	(138,997.28)	(141,087.04)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9663)	0.0000	1	15.5610	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(185)	24.9800	(4,552.85)	(4,621.30)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0317)	0.0000	1	0.5097	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(699)	24.9800	(17,202.39)	(17,461.02)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1196)	0.0000	1	1.9258	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(3,539)	24.9800	(87,094.79)	(88,404.22)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.6055)	0.0000	1	9.7504	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(2,178)	24.9800	(53,600.58)	(54,406.44)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3726)	0.0000	1	6.0007	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(2,322)	24.9800	(57,144.42)	(58,003.56)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3973)	0.0000	1	6.3974	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(14)	24.9800	(344.54)	(349.72)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0024)	0.0000	1	0.0386	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(2,301)	24.9800	(56,627.61)	(57,478.98)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3937)	0.0000	1	6.3396	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(1,369)	24.9800	(33,691.09)	(34,197.62)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2342)	0.0000	1	3.7718	02/04/2025
TLX.AX	01/16/2025	SDB3260121453	0	(27)	24.9800	(664.47)	(674.46)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(179)	24.0200	(4,295.83)	(4,299.58)	0.0000	4.3400	(25.00)	0.00	0.5108	(0.0294)	0.0000	1	0.4813	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/15/2025	SDB3260121453	0	(811)	24.0200	(19,481.59)	(19,480.22)	0.0000	4.3400	(25.00)	0.00	2.3164	(0.1334)	0.0000	1	2.1830	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(51)	24.0200	(1,244.21)	(1,225.02)	0.0000	4.3400	(25.00)	0.00	0.1479	(0.0084)	0.0000	1	0.1396	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(386)	24.0200	(9,499.46)	(9,271.72)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0635)	0.0000	1	1.0660	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(16)	24.0200	(393.76)	(384.32)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(27)	24.0200	(664.47)	(648.54)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(884)	24.0200	(21,755.24)	(21,233.68)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1454)	0.0000	1	2.4414	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(12)	24.0200	(295.32)	(288.24)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(919)	24.0200	(22,616.59)	(22,074.38)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1512)	0.0000	1	2.5380	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(964)	24.0200	(23,724.04)	(23,155.28)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1586)	0.0000	1	2.6623	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(434)	24.0200	(10,680.74)	(10,424.68)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0714)	0.0000	1	1.1986	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(92)	24.0200	(2,264.12)	(2,209.84)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0151)	0.0000	1	0.2541	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(16)	24.0200	(393.76)	(384.32)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(216)	24.0200	(5,315.76)	(5,188.32)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0355)	0.0000	1	0.5965	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(418)	24.0200	(10,286.98)	(10,040.36)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0688)	0.0000	1	1.1544	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(177)	24.0200	(4,355.97)	(4,251.54)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0291)	0.0000	1	0.4888	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(1,199)	24.0200	(29,507.39)	(28,799.98)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.1973)	0.0000	1	3.3113	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(672)	24.0200	(16,537.92)	(16,141.44)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1106)	0.0000	1	1.8559	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(2,935)	24.0200	(72,230.35)	(70,498.70)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4829)	0.0000	1	8.1056	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(551)	24.0200	(13,560.11)	(13,235.02)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0907)	0.0000	1	1.5217	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(601)	24.0200	(14,790.61)	(14,436.02)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.0989)	0.0000	1	1.6598	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(672)	24.0200	(16,537.92)	(16,141.44)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1106)	0.0000	1	1.8559	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(1,759)	24.0200	(43,288.99)	(42,251.18)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2894)	0.0000	1	4.8578	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(325)	24.0200	(7,998.25)	(7,806.50)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0535)	0.0000	1	0.8976	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(24)	24.0200	(590.64)	(576.48)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0039)	0.0000	1	0.0663	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(687)	24.0200	(16,907.07)	(16,501.74)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1130)	0.0000	1	1.8973	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(51)	24.0200	(1,255.11)	(1,225.02)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0084)	0.0000	1	0.1408	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(111)	24.0200	(2,731.71)	(2,666.22)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0183)	0.0000	1	0.3065	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(495)	24.0200	(12,181.95)	(11,889.90)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0814)	0.0000	1	1.3670	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(99)	24.0200	(2,436.39)	(2,377.98)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0163)	0.0000	1	0.2734	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(5,648)	24.0200	(138,997.28)	(135,664.96)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9292)	0.0000	1	15.5981	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(185)	24.0200	(4,552.85)	(4,443.70)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0304)	0.0000	1	0.5109	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(699)	24.0200	(17,202.39)	(16,789.98)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1150)	0.0000	1	1.9304	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(3,539)	24.0200	(87,094.79)	(85,006.78)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5822)	0.0000	1	9.7737	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(2,178)	24.0200	(53,600.58)	(52,315.56)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3583)	0.0000	1	6.0150	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(2,322)	24.0200	(57,144.42)	(55,774.44)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3820)	0.0000	1	6.4127	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(14)	24.0200	(344.54)	(336.28)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0023)	0.0000	1	0.0387	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(2,301)	24.0200	(56,627.61)	(55,270.02)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3786)	0.0000	1	6.3547	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(1,369)	24.0200	(33,691.09)	(32,883.38)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2252)	0.0000	1	3.7808	02/04/2025
TLX.AX	01/15/2025	SDB3260121453	0	(27)	24.0200	(664.47)	(648.54)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(811)	23.9900	(19,481.59)	(19,455.89)	0.0000	4.3400	(25.00)	0.00	2.3164	(0.1333)	0.0000	1	2.1832	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(51)	23.9900	(1,244.21)	(1,223.49)	0.0000	4.3400	(25.00)	0.00	0.1479	(0.0084)	0.0000	1	0.1396	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(386)	23.9900	(9,499.46)	(9,260.14)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0634)	0.0000	1	1.0661	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(16)	23.9900	(393.76)	(383.84)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(27)	23.9900	(664.47)	(647.73)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(884)	23.9900	(21,755.24)	(21,207.16)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1453)	0.0000	1	2.4415	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(12)	23.9900	(295.32)	(287.88)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(919)	23.9900	(22,616.59)	(22,046.81)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1510)	0.0000	1	2.5382	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(964)	23.9900	(23,724.04)	(23,126.36)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1584)	0.0000	1	2.6625	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(434)	23.9900	(10,680.74)	(10,411.66)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0713)	0.0000	1	1.1987	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(92)	23.9900	(2,264.12)	(2,207.08)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0151)	0.0000	1	0.2541	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(16)	23.9900	(393.76)	(383.84)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(216)	23.9900	(5,315.76)	(5,181.84)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0355)	0.0000	1	0.5966	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(418)	23.9900	(10,286.98)	(10,027.82)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0687)	0.0000	1	1.1545	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/14/2025	SDB3260121453	0	(177)	23.9900	(4,355.97)	(4,246.23)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0291)	0.0000	1	0.4889	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(1,199)	23.9900	(29,507.39)	(28,764.01)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.1970)	0.0000	1	3.3115	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(672)	23.9900	(16,537.92)	(16,121.28)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1104)	0.0000	1	1.8560	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(2,935)	23.9900	(72,230.35)	(70,410.65)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4823)	0.0000	1	8.1062	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(551)	23.9900	(13,560.11)	(13,218.49)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0905)	0.0000	1	1.5218	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(601)	23.9900	(14,790.61)	(14,417.99)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.0988)	0.0000	1	1.6599	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(672)	23.9900	(16,537.92)	(16,121.28)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1104)	0.0000	1	1.8560	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(1,759)	23.9900	(43,288.99)	(42,198.41)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2890)	0.0000	1	4.8582	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(325)	23.9900	(7,998.25)	(7,796.75)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0534)	0.0000	1	0.8976	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(24)	23.9900	(590.64)	(575.76)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0039)	0.0000	1	0.0663	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(687)	23.9900	(16,907.07)	(16,481.13)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1129)	0.0000	1	1.8974	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(51)	23.9900	(1,255.11)	(1,223.49)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0084)	0.0000	1	0.1409	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(111)	23.9900	(2,731.71)	(2,662.89)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0182)	0.0000	1	0.3066	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(495)	23.9900	(12,181.95)	(11,875.05)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0813)	0.0000	1	1.3671	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(99)	23.9900	(2,436.39)	(2,375.01)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0163)	0.0000	1	0.2734	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(5,648)	23.9900	(138,997.28)	(135,495.52)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9281)	0.0000	1	15.5993	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(185)	23.9900	(4,552.85)	(4,438.15)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0304)	0.0000	1	0.5110	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(699)	23.9900	(17,202.39)	(16,769.01)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1149)	0.0000	1	1.9306	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(3,539)	23.9900	(87,094.79)	(84,900.61)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5815)	0.0000	1	9.7744	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(2,178)	23.9900	(53,600.58)	(52,250.22)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3579)	0.0000	1	6.0155	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(2,322)	23.9900	(57,144.42)	(55,704.78)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3815)	0.0000	1	6.4132	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(14)	23.9900	(344.54)	(335.86)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0023)	0.0000	1	0.0387	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(2,301)	23.9900	(56,627.61)	(55,200.99)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3781)	0.0000	1	6.3552	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(1,369)	23.9900	(33,691.09)	(32,842.31)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2249)	0.0000	1	3.7811	02/04/2025
TLX.AX	01/14/2025	SDB3260121453	0	(27)	23.9900	(664.47)	(647.73)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(51)	24.2500	(1,244.21)	(1,236.75)	0.0000	4.3400	(25.00)	0.00	0.1479	(0.0085)	0.0000	1	0.1395	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(386)	24.2500	(9,499.46)	(9,360.50)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0641)	0.0000	1	1.0654	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(16)	24.2500	(393.76)	(388.00)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(27)	24.2500	(664.47)	(654.75)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0045)	0.0000	1	0.0745	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(884)	24.2500	(21,755.24)	(21,437.00)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1468)	0.0000	1	2.4400	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(12)	24.2500	(295.32)	(291.00)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(919)	24.2500	(22,616.59)	(22,285.75)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1526)	0.0000	1	2.5366	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(964)	24.2500	(23,724.04)	(23,377.00)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1601)	0.0000	1	2.6608	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(434)	24.2500	(10,680.74)	(10,524.50)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0721)	0.0000	1	1.1979	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(92)	24.2500	(2,264.12)	(2,231.00)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0153)	0.0000	1	0.2539	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(16)	24.2500	(393.76)	(388.00)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(216)	24.2500	(5,315.76)	(5,238.00)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0359)	0.0000	1	0.5962	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(418)	24.2500	(10,286.98)	(10,136.50)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0694)	0.0000	1	1.1537	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(177)	24.2500	(4,355.97)	(4,292.25)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0294)	0.0000	1	0.4885	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(1,199)	24.2500	(29,507.39)	(29,075.75)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.1991)	0.0000	1	3.3094	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(672)	24.2500	(16,537.92)	(16,296.00)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1116)	0.0000	1	1.8548	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(2,935)	24.2500	(72,230.35)	(71,173.75)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4875)	0.0000	1	8.1010	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(551)	24.2500	(13,560.11)	(13,361.75)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0915)	0.0000	1	1.5208	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(601)	24.2500	(14,790.61)	(14,574.25)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.0998)	0.0000	1	1.6588	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(672)	24.2500	(16,537.92)	(16,296.00)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1116)	0.0000	1	1.8548	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(1,759)	24.2500	(43,288.99)	(42,655.75)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2922)	0.0000	1	4.8551	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(325)	24.2500	(7,998.25)	(7,881.25)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0540)	0.0000	1	0.8970	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(24)	24.2500	(590.64)	(582.00)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0040)	0.0000	1	0.0662	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(687)	24.2500	(16,907.07)	(16,659.75)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1141)	0.0000	1	1.8962	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(51)	24.2500	(1,255.11)	(1,236.75)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0085)	0.0000	1	0.1408	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(111)	24.2500	(2,731.71)	(2,691.75)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0184)	0.0000	1	0.3064	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(495)	24.2500	(12,181.95)	(12,003.75)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0822)	0.0000	1	1.3663	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(99)	24.2500	(2,436.39)	(2,400.75)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0164)	0.0000	1	0.2733	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/13/2025	SDB3260121453	0	(5,648)	24.2500	(138,997.28)	(136,964.00)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9381)	0.0000	1	15.5892	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(185)	24.2500	(4,552.85)	(4,486.25)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0307)	0.0000	1	0.5106	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(699)	24.2500	(17,202.39)	(16,950.75)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1161)	0.0000	1	1.9293	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(3,539)	24.2500	(87,094.79)	(85,820.75)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5878)	0.0000	1	9.7681	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(2,178)	24.2500	(53,600.58)	(52,816.50)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3618)	0.0000	1	6.0116	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(2,322)	24.2500	(57,144.42)	(56,308.50)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3857)	0.0000	1	6.4090	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(14)	24.2500	(344.54)	(339.50)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0023)	0.0000	1	0.0386	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(2,301)	24.2500	(56,627.61)	(55,799.25)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3822)	0.0000	1	6.3511	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(1,369)	24.2500	(33,691.09)	(33,198.25)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2274)	0.0000	1	3.7786	02/04/2025
TLX.AX	01/13/2025	SDB3260121453	0	(27)	24.2500	(664.47)	(654.75)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0045)	0.0000	1	0.0745	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(386)	24.8400	(9,499.46)	(9,588.24)	0.0000	4.3400	(25.00)	0.00	3.3886	(0.1970)	0.0000	3	3.1916	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(16)	24.8400	(393.76)	(397.44)	0.0000	4.3400	(25.00)	0.00	0.1405	(0.0082)	0.0000	3	0.1323	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(27)	24.8400	(664.47)	(670.68)	0.0000	4.3400	(25.00)	0.00	0.2370	(0.0138)	0.0000	3	0.2232	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(884)	24.8400	(21,755.24)	(21,958.56)	0.0000	4.3400	(25.00)	0.00	7.7604	(0.4512)	0.0000	3	7.3092	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(12)	24.8400	(295.32)	(298.08)	0.0000	4.3400	(25.00)	0.00	0.1053	(0.0061)	0.0000	3	0.0992	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(919)	24.8400	(22,616.59)	(22,827.96)	0.0000	4.3400	(25.00)	0.00	8.0676	(0.4691)	0.0000	3	7.5985	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(964)	24.8400	(23,724.04)	(23,945.76)	0.0000	4.3400	(25.00)	0.00	8.4627	(0.4920)	0.0000	3	7.9706	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(434)	24.8400	(10,680.74)	(10,780.56)	0.0000	4.3400	(25.00)	0.00	3.8100	(0.2215)	0.0000	3	3.5884	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(92)	24.8400	(2,264.12)	(2,285.28)	0.0000	4.3400	(25.00)	0.00	0.8076	(0.0470)	0.0000	3	0.7607	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(16)	24.8400	(393.76)	(397.44)	0.0000	4.3400	(25.00)	0.00	0.1405	(0.0082)	0.0000	3	0.1323	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(216)	24.8400	(5,315.76)	(5,365.44)	0.0000	4.3400	(25.00)	0.00	1.8962	(0.1102)	0.0000	3	1.7859	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(418)	24.8400	(10,286.98)	(10,383.12)	0.0000	4.3400	(25.00)	0.00	3.6695	(0.2134)	0.0000	3	3.4561	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(177)	24.8400	(4,355.97)	(4,396.68)	0.0000	4.3400	(25.00)	0.00	1.5538	(0.0903)	0.0000	3	1.4635	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(1,199)	24.8400	(29,507.39)	(29,783.16)	0.0000	4.3400	(25.00)	0.00	10.5256	(0.6120)	0.0000	3	9.9137	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(672)	24.8400	(16,537.92)	(16,692.48)	0.0000	4.3400	(25.00)	0.00	5.8993	(0.3430)	0.0000	3	5.5563	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(2,935)	24.8400	(72,230.35)	(72,905.40)	0.0000	4.3400	(25.00)	0.00	25.7655	(1.4981)	0.0000	3	24.2674	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(551)	24.8400	(13,560.11)	(13,686.84)	0.0000	4.3400	(25.00)	0.00	4.8371	(0.2812)	0.0000	3	4.5558	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(601)	24.8400	(14,790.61)	(14,928.84)	0.0000	4.3400	(25.00)	0.00	5.2760	(0.3068)	0.0000	3	4.9692	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(672)	24.8400	(16,537.92)	(16,692.48)	0.0000	4.3400	(25.00)	0.00	5.8993	(0.3430)	0.0000	3	5.5563	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(1,759)	24.8400	(43,288.99)	(43,693.56)	0.0000	4.3400	(25.00)	0.00	15.4417	(0.8978)	0.0000	3	14.5439	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(325)	24.8400	(7,998.25)	(8,073.00)	0.0000	4.3400	(25.00)	0.00	2.8531	(0.1659)	0.0000	3	2.6872	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(24)	24.8400	(590.64)	(596.16)	0.0000	4.3400	(25.00)	0.00	0.2107	(0.0122)	0.0000	3	0.1984	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(687)	24.8400	(16,907.07)	(17,065.08)	0.0000	4.3400	(25.00)	0.00	6.0310	(0.3507)	0.0000	3	5.6803	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(51)	24.8400	(1,255.11)	(1,266.84)	0.0000	4.3400	(25.00)	0.00	0.4477	(0.0260)	0.0000	3	0.4217	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(111)	24.8400	(2,731.71)	(2,757.24)	0.0000	4.3400	(25.00)	0.00	0.9744	(0.0567)	0.0000	3	0.9178	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(495)	24.8400	(12,181.95)	(12,295.80)	0.0000	4.3400	(25.00)	0.00	4.3455	(0.2527)	0.0000	3	4.0928	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(99)	24.8400	(2,436.39)	(2,459.16)	0.0000	4.3400	(25.00)	0.00	0.8691	(0.0505)	0.0000	3	0.8186	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(5,648)	24.8400	(138,997.28)	(140,296.32)	0.0000	4.3400	(25.00)	0.00	49.5820	(2.8828)	0.0000	3	46.6992	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(185)	24.8400	(4,552.85)	(4,595.40)	0.0000	4.3400	(25.00)	0.00	1.6241	(0.0944)	0.0000	3	1.5296	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(699)	24.8400	(17,202.39)	(17,363.16)	0.0000	4.3400	(25.00)	0.00	6.1363	(0.3568)	0.0000	3	5.7795	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(3,539)	24.8400	(87,094.79)	(87,908.76)	0.0000	4.3400	(25.00)	0.00	31.0678	(1.8063)	0.0000	3	29.2614	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(2,178)	24.8400	(53,600.58)	(54,101.52)	0.0000	4.3400	(25.00)	0.00	19.1200	(1.1117)	0.0000	3	18.0083	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(2,322)	24.8400	(57,144.42)	(57,678.48)	0.0000	4.3400	(25.00)	0.00	20.3841	(1.1852)	0.0000	3	19.1989	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(14)	24.8400	(344.54)	(347.76)	0.0000	4.3400	(25.00)	0.00	0.1229	(0.0071)	0.0000	3	0.1158	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(2,301)	24.8400	(56,627.61)	(57,156.84)	0.0000	4.3400	(25.00)	0.00	20.1998	(1.1745)	0.0000	3	19.0253	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(1,369)	24.8400	(33,691.09)	(34,005.96)	0.0000	4.3400	(25.00)	0.00	12.0180	(0.6988)	0.0000	3	11.3193	02/04/2025
TLX.AX	01/10/2025	SDB3260121453	0	(27)	24.8400	(664.47)	(670.68)	0.0000	4.3400	(25.00)	0.00	0.2370	(0.0138)	0.0000	3	0.2232	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(386)	24.6700	(9,499.46)	(9,522.62)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0652)	0.0000	1	1.0643	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(16)	24.6700	(393.76)	(394.72)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(27)	24.6700	(664.47)	(666.09)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(884)	24.6700	(21,755.24)	(21,808.28)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1494)	0.0000	1	2.4374	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(12)	24.6700	(295.32)	(296.04)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(919)	24.6700	(22,616.59)	(22,671.73)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1553)	0.0000	1	2.5339	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/09/2025	SDB3260121453	0	(964)	24.6700	(23,724.04)	(23,781.88)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1629)	0.0000	1	2.6580	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(434)	24.6700	(10,680.74)	(10,706.78)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0733)	0.0000	1	1.1966	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(92)	24.6700	(2,264.12)	(2,269.64)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0155)	0.0000	1	0.2537	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(16)	24.6700	(393.76)	(394.72)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(216)	24.6700	(5,315.76)	(5,328.72)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0365)	0.0000	1	0.5956	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(418)	24.6700	(10,286.98)	(10,312.06)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0706)	0.0000	1	1.1525	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(177)	24.6700	(4,355.97)	(4,366.59)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0299)	0.0000	1	0.4880	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(1,199)	24.6700	(29,507.39)	(29,579.33)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.2026)	0.0000	1	3.3060	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(672)	24.6700	(16,537.92)	(16,578.24)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1135)	0.0000	1	1.8529	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(2,935)	24.6700	(72,230.35)	(72,406.45)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4959)	0.0000	1	8.0926	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(551)	24.6700	(13,560.11)	(13,593.17)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0931)	0.0000	1	1.5192	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(601)	24.6700	(14,790.61)	(14,826.67)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.1016)	0.0000	1	1.6571	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(672)	24.6700	(16,537.92)	(16,578.24)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1135)	0.0000	1	1.8529	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(1,759)	24.6700	(43,288.99)	(43,394.53)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2972)	0.0000	1	4.8500	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(325)	24.6700	(7,998.25)	(8,017.75)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0549)	0.0000	1	0.8961	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(24)	24.6700	(590.64)	(592.08)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0041)	0.0000	1	0.0662	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(687)	24.6700	(16,907.07)	(16,948.29)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1161)	0.0000	1	1.8942	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(51)	24.6700	(1,255.11)	(1,258.17)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0086)	0.0000	1	0.1406	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(111)	24.6700	(2,731.71)	(2,738.37)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0188)	0.0000	1	0.3061	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(495)	24.6700	(12,181.95)	(12,211.65)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0836)	0.0000	1	1.3648	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(99)	24.6700	(2,436.39)	(2,442.33)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0167)	0.0000	1	0.2730	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(5,648)	24.6700	(138,997.28)	(139,336.16)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9544)	0.0000	1	15.5730	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(185)	24.6700	(4,552.85)	(4,563.95)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0313)	0.0000	1	0.5101	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(699)	24.6700	(17,202.39)	(17,244.33)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1181)	0.0000	1	1.9273	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(3,539)	24.6700	(87,094.79)	(87,307.13)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5980)	0.0000	1	9.7579	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(2,178)	24.6700	(53,600.58)	(53,731.26)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3680)	0.0000	1	6.0053	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(2,322)	24.6700	(57,144.42)	(57,283.74)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3924)	0.0000	1	6.4024	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(14)	24.6700	(344.54)	(345.38)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0024)	0.0000	1	0.0386	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(2,301)	24.6700	(56,627.61)	(56,765.67)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3888)	0.0000	1	6.3444	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(1,369)	24.6700	(33,691.09)	(33,773.23)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2313)	0.0000	1	3.7747	02/04/2025
TLX.AX	01/09/2025	SDB3260121453	0	(27)	24.6700	(664.47)	(666.09)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(386)	24.7200	(9,499.46)	(9,541.92)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0654)	0.0000	1	1.0642	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(16)	24.7200	(393.76)	(395.52)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(27)	24.7200	(664.47)	(667.44)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(884)	24.7200	(21,755.24)	(21,852.48)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1497)	0.0000	1	2.4371	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(12)	24.7200	(295.32)	(296.64)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0331	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(919)	24.7200	(22,616.59)	(22,717.68)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1556)	0.0000	1	2.5336	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(964)	24.7200	(23,724.04)	(23,830.08)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1632)	0.0000	1	2.6577	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(434)	24.7200	(10,680.74)	(10,728.48)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0735)	0.0000	1	1.1965	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(92)	24.7200	(2,264.12)	(2,274.24)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0156)	0.0000	1	0.2536	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(16)	24.7200	(393.76)	(395.52)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0027)	0.0000	1	0.0441	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(216)	24.7200	(5,315.76)	(5,339.52)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0366)	0.0000	1	0.5955	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(418)	24.7200	(10,286.98)	(10,332.96)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0708)	0.0000	1	1.1524	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(177)	24.7200	(4,355.97)	(4,375.44)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0300)	0.0000	1	0.4880	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(1,199)	24.7200	(29,507.39)	(29,639.28)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.2030)	0.0000	1	3.3055	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(672)	24.7200	(16,537.92)	(16,611.84)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1138)	0.0000	1	1.8526	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(2,935)	24.7200	(72,230.35)	(72,553.20)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4969)	0.0000	1	8.0915	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(551)	24.7200	(13,560.11)	(13,620.72)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0933)	0.0000	1	1.5191	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(601)	24.7200	(14,790.61)	(14,856.72)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.1018)	0.0000	1	1.6569	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(672)	24.7200	(16,537.92)	(16,611.84)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1138)	0.0000	1	1.8526	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(1,759)	24.7200	(43,288.99)	(43,482.48)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2978)	0.0000	1	4.8494	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(1,581)	24.7200	(38,908.41)	(39,082.32)	0.0000	4.3400	(25.00)	0.00	4.6264	(0.2677)	0.0000	1	4.3587	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(325)	24.7200	(7,998.25)	(8,034.00)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0550)	0.0000	1	0.8960	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/08/2025	SDB3260121453	0	(24)	24.7200	(590.64)	(593.28)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0041)	0.0000	1	0.0662	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(687)	24.7200	(16,907.07)	(16,982.64)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1163)	0.0000	1	1.8940	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(51)	24.7200	(1,255.11)	(1,260.72)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0086)	0.0000	1	0.1406	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(111)	24.7200	(2,731.71)	(2,743.92)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0188)	0.0000	1	0.3060	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(495)	24.7200	(12,181.95)	(12,236.40)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0838)	0.0000	1	1.3647	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(99)	24.7200	(2,436.39)	(2,447.28)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0168)	0.0000	1	0.2729	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(5,648)	24.7200	(138,997.28)	(139,618.56)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9563)	0.0000	1	15.5711	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(185)	24.7200	(4,552.85)	(4,573.20)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0313)	0.0000	1	0.5100	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(699)	24.7200	(17,202.39)	(17,279.28)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1184)	0.0000	1	1.9271	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(3,539)	24.7200	(87,094.79)	(87,484.08)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5992)	0.0000	1	9.7567	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(2,178)	24.7200	(53,600.58)	(53,840.16)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3688)	0.0000	1	6.0046	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(2,322)	24.7200	(57,144.42)	(57,399.84)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3931)	0.0000	1	6.4016	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(14)	24.7200	(344.54)	(346.08)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0024)	0.0000	1	0.0386	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(2,301)	24.7200	(56,627.61)	(56,880.72)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3896)	0.0000	1	6.3437	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(1,369)	24.7200	(33,691.09)	(33,841.68)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2318)	0.0000	1	3.7742	02/04/2025
TLX.AX	01/08/2025	SDB3260121453	0	(27)	24.7200	(664.47)	(667.44)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0046)	0.0000	1	0.0744	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(386)	23.8400	(9,499.46)	(9,202.24)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0630)	0.0000	1	1.0665	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(16)	23.8400	(393.76)	(381.44)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(27)	23.8400	(664.47)	(643.68)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(884)	23.8400	(21,755.24)	(21,074.56)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1443)	0.0000	1	2.4424	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(12)	23.8400	(295.32)	(286.08)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0332	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(919)	23.8400	(22,616.59)	(21,908.96)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1501)	0.0000	1	2.5391	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(964)	23.8400	(23,724.04)	(22,981.76)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1574)	0.0000	1	2.6635	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(434)	23.8400	(10,680.74)	(10,346.56)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0709)	0.0000	1	1.1991	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(92)	23.8400	(2,264.12)	(2,193.28)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0150)	0.0000	1	0.2542	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(16)	23.8400	(393.76)	(381.44)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(216)	23.8400	(5,315.76)	(5,149.44)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0353)	0.0000	1	0.5968	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(418)	23.8400	(10,286.98)	(9,965.12)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0683)	0.0000	1	1.1549	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(177)	23.8400	(4,355.97)	(4,219.68)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0289)	0.0000	1	0.4890	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(1,199)	23.8400	(29,507.39)	(28,584.16)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.1958)	0.0000	1	3.3128	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(672)	23.8400	(16,537.92)	(16,020.48)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1097)	0.0000	1	1.8567	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(2,935)	23.8400	(72,230.35)	(69,970.40)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4792)	0.0000	1	8.1092	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(551)	23.8400	(13,560.11)	(13,135.84)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0900)	0.0000	1	1.5224	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(601)	23.8400	(14,790.61)	(14,327.84)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.0981)	0.0000	1	1.6605	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(672)	23.8400	(16,537.92)	(16,020.48)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1097)	0.0000	1	1.8567	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(1,759)	23.8400	(43,288.99)	(41,934.56)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2872)	0.0000	1	4.8600	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(1,581)	23.8400	(38,908.41)	(37,691.04)	0.0000	4.3400	(25.00)	0.00	4.6264	(0.2582)	0.0000	1	4.3682	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(325)	23.8400	(7,998.25)	(7,748.00)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0531)	0.0000	1	0.8980	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(24)	23.8400	(590.64)	(572.16)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0039)	0.0000	1	0.0663	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(687)	23.8400	(16,907.07)	(16,378.08)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1122)	0.0000	1	1.8981	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(51)	23.8400	(1,255.11)	(1,215.84)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0083)	0.0000	1	0.1409	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(111)	23.8400	(2,731.71)	(2,646.24)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0181)	0.0000	1	0.3067	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(495)	23.8400	(12,181.95)	(11,800.80)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0808)	0.0000	1	1.3677	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(99)	23.8400	(2,436.39)	(2,360.16)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0162)	0.0000	1	0.2735	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(5,648)	23.8400	(138,997.28)	(134,648.32)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9222)	0.0000	1	15.6051	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(185)	23.8400	(4,552.85)	(4,410.40)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0302)	0.0000	1	0.5111	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(699)	23.8400	(17,202.39)	(16,664.16)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1141)	0.0000	1	1.9313	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(3,539)	23.8400	(87,094.79)	(84,369.76)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5779)	0.0000	1	9.7781	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(2,178)	23.8400	(53,600.58)	(51,923.52)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3556)	0.0000	1	6.0177	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(2,322)	23.8400	(57,144.42)	(55,356.48)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3792)	0.0000	1	6.4156	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(14)	23.8400	(344.54)	(333.76)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0023)	0.0000	1	0.0387	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(2,301)	23.8400	(56,627.61)	(54,855.84)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3757)	0.0000	1	6.3575	02/04/2025
TLX.AX	01/07/2025	SDB3260121453	0	(1,369)	23.8400	(33,691.09)	(32,636.96)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2235)	0.0000	1	3.7825	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/07/2025	SDB3260121453	0	(27)	23.8400	(664.47)	(643.68)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(386)	23.8400	(9,499.46)	(9,202.24)	0.0000	4.3400	(25.00)	0.00	1.1295	(0.0630)	0.0000	1	1.0665	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(16)	23.8400	(393.76)	(381.44)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(27)	23.8400	(664.47)	(643.68)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(884)	23.8400	(21,755.24)	(21,074.56)	0.0000	4.3400	(25.00)	0.00	2.5868	(0.1443)	0.0000	1	2.4424	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(12)	23.8400	(295.32)	(286.08)	0.0000	4.3400	(25.00)	0.00	0.0351	(0.0020)	0.0000	1	0.0332	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(919)	23.8400	(22,616.59)	(21,908.96)	0.0000	4.3400	(25.00)	0.00	2.6892	(0.1501)	0.0000	1	2.5391	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(964)	23.8400	(23,724.04)	(22,981.76)	0.0000	4.3400	(25.00)	0.00	2.8209	(0.1574)	0.0000	1	2.6635	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(434)	23.8400	(10,680.74)	(10,346.56)	0.0000	4.3400	(25.00)	0.00	1.2700	(0.0709)	0.0000	1	1.1991	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(92)	23.8400	(2,264.12)	(2,193.28)	0.0000	4.3400	(25.00)	0.00	0.2692	(0.0150)	0.0000	1	0.2542	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(16)	23.8400	(393.76)	(381.44)	0.0000	4.3400	(25.00)	0.00	0.0468	(0.0026)	0.0000	1	0.0442	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(216)	23.8400	(5,315.76)	(5,149.44)	0.0000	4.3400	(25.00)	0.00	0.6321	(0.0353)	0.0000	1	0.5968	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(418)	23.8400	(10,286.98)	(9,965.12)	0.0000	4.3400	(25.00)	0.00	1.2232	(0.0683)	0.0000	1	1.1549	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(177)	23.8400	(4,355.97)	(4,219.68)	0.0000	4.3400	(25.00)	0.00	0.5179	(0.0289)	0.0000	1	0.4890	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(1,199)	23.8400	(29,507.39)	(28,584.16)	0.0000	4.3400	(25.00)	0.00	3.5085	(0.1958)	0.0000	1	3.3128	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(672)	23.8400	(16,537.92)	(16,020.48)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1097)	0.0000	1	1.8567	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(2,935)	23.8400	(72,230.35)	(69,970.40)	0.0000	4.3400	(25.00)	0.00	8.5885	(0.4792)	0.0000	1	8.1092	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(551)	23.8400	(13,560.11)	(13,135.84)	0.0000	4.3400	(25.00)	0.00	1.6124	(0.0900)	0.0000	1	1.5224	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(601)	23.8400	(14,790.61)	(14,327.84)	0.0000	4.3400	(25.00)	0.00	1.7587	(0.0981)	0.0000	1	1.6605	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(672)	23.8400	(16,537.92)	(16,020.48)	0.0000	4.3400	(25.00)	0.00	1.9664	(0.1097)	0.0000	1	1.8567	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(1,759)	23.8400	(43,288.99)	(41,934.56)	0.0000	4.3400	(25.00)	0.00	5.1472	(0.2872)	0.0000	1	4.8600	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(1,581)	23.8400	(38,908.41)	(37,691.04)	0.0000	4.3400	(25.00)	0.00	4.6264	(0.2582)	0.0000	1	4.3682	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(325)	23.8400	(7,998.25)	(7,748.00)	0.0000	4.3400	(25.00)	0.00	0.9510	(0.0531)	0.0000	1	0.8980	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(24)	23.8400	(590.64)	(572.16)	0.0000	4.3400	(25.00)	0.00	0.0702	(0.0039)	0.0000	1	0.0663	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(687)	23.8400	(16,907.07)	(16,378.08)	0.0000	4.3400	(25.00)	0.00	2.0103	(0.1122)	0.0000	1	1.8981	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(51)	23.8400	(1,255.11)	(1,215.84)	0.0000	4.3400	(25.00)	0.00	0.1492	(0.0083)	0.0000	1	0.1409	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(111)	23.8400	(2,731.71)	(2,646.24)	0.0000	4.3400	(25.00)	0.00	0.3248	(0.0181)	0.0000	1	0.3067	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(495)	23.8400	(12,181.95)	(11,800.80)	0.0000	4.3400	(25.00)	0.00	1.4485	(0.0808)	0.0000	1	1.3677	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(99)	23.8400	(2,436.39)	(2,360.16)	0.0000	4.3400	(25.00)	0.00	0.2897	(0.0162)	0.0000	1	0.2735	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(5,648)	23.8400	(138,997.28)	(134,648.32)	0.0000	4.3400	(25.00)	0.00	16.5273	(0.9222)	0.0000	1	15.6051	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(185)	23.8400	(4,552.85)	(4,410.40)	0.0000	4.3400	(25.00)	0.00	0.5414	(0.0302)	0.0000	1	0.5111	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(699)	23.8400	(17,202.39)	(16,664.16)	0.0000	4.3400	(25.00)	0.00	2.0454	(0.1141)	0.0000	1	1.9313	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(3,539)	23.8400	(87,094.79)	(84,369.76)	0.0000	4.3400	(25.00)	0.00	10.3559	(0.5779)	0.0000	1	9.7781	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(2,178)	23.8400	(53,600.58)	(51,923.52)	0.0000	4.3400	(25.00)	0.00	6.3733	(0.3556)	0.0000	1	6.0177	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(2,322)	23.8400	(57,144.42)	(55,356.48)	0.0000	4.3400	(25.00)	0.00	6.7947	(0.3792)	0.0000	1	6.4156	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(14)	23.8400	(344.54)	(333.76)	0.0000	4.3400	(25.00)	0.00	0.0410	(0.0023)	0.0000	1	0.0387	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(2,301)	23.8400	(56,627.61)	(54,855.84)	0.0000	4.3400	(25.00)	0.00	6.7333	(0.3757)	0.0000	1	6.3575	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(1,369)	23.8400	(33,691.09)	(32,636.96)	0.0000	4.3400	(25.00)	0.00	4.0060	(0.2235)	0.0000	1	3.7825	02/04/2025
TLX.AX	01/06/2025	SDB3260121453	0	(27)	23.8400	(664.47)	(643.68)	0.0000	4.3400	(25.00)	0.00	0.0790	(0.0044)	0.0000	1	0.0746	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(386)	24.6100	(9,499.46)	(9,499.46)	0.0000	4.3400	(25.00)	0.00	3.3886	(0.1952)	0.0000	3	3.1934	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(16)	24.6100	(393.76)	(393.76)	0.0000	4.3400	(25.00)	0.00	0.1405	(0.0081)	0.0000	3	0.1324	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(27)	24.6100	(664.47)	(664.47)	0.0000	4.3400	(25.00)	0.00	0.2370	(0.0137)	0.0000	3	0.2234	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(884)	24.6100	(21,755.24)	(21,755.24)	0.0000	4.3400	(25.00)	0.00	7.7604	(0.4470)	0.0000	3	7.3133	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(12)	24.6100	(295.32)	(295.32)	0.0000	4.3400	(25.00)	0.00	0.1053	(0.0061)	0.0000	3	0.0993	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(919)	24.6100	(22,616.59)	(22,616.59)	0.0000	4.3400	(25.00)	0.00	8.0676	(0.4647)	0.0000	3	7.6029	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(964)	24.6100	(23,724.04)	(23,724.04)	0.0000	4.3400	(25.00)	0.00	8.4627	(0.4875)	0.0000	3	7.9752	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(434)	24.6100	(10,680.74)	(10,680.74)	0.0000	4.3400	(25.00)	0.00	3.8100	(0.2195)	0.0000	3	3.5905	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(92)	24.6100	(2,264.12)	(2,264.12)	0.0000	4.3400	(25.00)	0.00	0.8076	(0.0465)	0.0000	3	0.7611	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(16)	24.6100	(393.76)	(393.76)	0.0000	4.3400	(25.00)	0.00	0.1405	(0.0081)	0.0000	3	0.1324	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(216)	24.6100	(5,315.76)	(5,315.76)	0.0000	4.3400	(25.00)	0.00	1.8962	(0.1092)	0.0000	3	1.7870	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(418)	24.6100	(10,286.98)	(10,286.98)	0.0000	4.3400	(25.00)	0.00	3.6695	(0.2114)	0.0000	3	3.4581	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(177)	24.6100	(4,355.97)	(4,355.97)	0.0000	4.3400	(25.00)	0.00	1.5538	(0.0895)	0.0000	3	1.4643	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(1,199)	24.6100	(29,507.39)	(29,507.39)	0.0000	4.3400	(25.00)	0.00	10.5256	(0.6063)	0.0000	3	9.9193	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
TLX.AX	01/03/2025	SDB3260121453	0	(672)	24.6100	(16,537.92)	(16,537.92)	0.0000	4.3400	(25.00)	0.00	5.8993	(0.3398)	0.0000	3	5.5595	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(2,935)	24.6100	(72,230.35)	(72,230.35)	0.0000	4.3400	(25.00)	0.00	25.7655	(1.4842)	0.0000	3	24.2813	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(551)	24.6100	(13,560.11)	(13,560.11)	0.0000	4.3400	(25.00)	0.00	4.8371	(0.2786)	0.0000	3	4.5584	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(601)	24.6100	(14,790.61)	(14,790.61)	0.0000	4.3400	(25.00)	0.00	5.2760	(0.3039)	0.0000	3	4.9721	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(672)	24.6100	(16,537.92)	(16,537.92)	0.0000	4.3400	(25.00)	0.00	5.8993	(0.3398)	0.0000	3	5.5595	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(1,759)	24.6100	(43,288.99)	(43,288.99)	0.0000	4.3400	(25.00)	0.00	15.4417	(0.8895)	0.0000	3	14.5522	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(1,581)	24.6100	(38,908.41)	(38,908.41)	0.0000	4.3400	(25.00)	0.00	13.8791	(0.7995)	0.0000	3	13.0796	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(325)	24.6100	(7,998.25)	(7,998.25)	0.0000	4.3400	(25.00)	0.00	2.8531	(0.1643)	0.0000	3	2.6887	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(24)	24.6100	(590.64)	(590.64)	0.0000	4.3400	(25.00)	0.00	0.2107	(0.0121)	0.0000	3	0.1986	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(687)	24.6100	(16,907.07)	(16,907.07)	0.0000	4.3400	(25.00)	0.00	6.0310	(0.3474)	0.0000	3	5.6836	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(51)	24.6100	(1,255.11)	(1,255.11)	0.0000	4.3400	(25.00)	0.00	0.4477	(0.0258)	0.0000	3	0.4219	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(111)	24.6100	(2,731.71)	(2,731.71)	0.0000	4.3400	(25.00)	0.00	0.9744	(0.0561)	0.0000	3	0.9183	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(495)	24.6100	(12,181.95)	(12,181.95)	0.0000	4.3400	(25.00)	0.00	4.3455	(0.2503)	0.0000	3	4.0951	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(99)	24.6100	(2,436.39)	(2,436.39)	0.0000	4.3400	(25.00)	0.00	0.8691	(0.0501)	0.0000	3	0.8190	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(5,648)	24.6100	(138,997.28)	(138,997.28)	0.0000	4.3400	(25.00)	0.00	49.5820	(2.8561)	0.0000	3	46.7259	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(185)	24.6100	(4,552.85)	(4,552.85)	0.0000	4.3400	(25.00)	0.00	1.6241	(0.0936)	0.0000	3	1.5305	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(699)	24.6100	(17,202.39)	(17,202.39)	0.0000	4.3400	(25.00)	0.00	6.1363	(0.3535)	0.0000	3	5.7828	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(3,539)	24.6100	(87,094.79)	(87,094.79)	0.0000	4.3400	(25.00)	0.00	31.0678	(1.7896)	0.0000	3	29.2782	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(2,178)	24.6100	(53,600.58)	(53,600.58)	0.0000	4.3400	(25.00)	0.00	19.1200	(1.1014)	0.0000	3	18.0186	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(2,322)	24.6100	(57,144.42)	(57,144.42)	0.0000	4.3400	(25.00)	0.00	20.3841	(1.1742)	0.0000	3	19.2099	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(14)	24.6100	(344.54)	(344.54)	0.0000	4.3400	(25.00)	0.00	0.1229	(0.0071)	0.0000	3	0.1158	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(2,301)	24.6100	(56,627.61)	(56,627.61)	0.0000	4.3400	(25.00)	0.00	20.1998	(1.1636)	0.0000	3	19.0362	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(1,369)	24.6100	(33,691.09)	(33,691.09)	0.0000	4.3400	(25.00)	0.00	12.0180	(0.6923)	0.0000	3	11.3257	02/04/2025
TLX.AX	01/03/2025	SDB3260121453	0	(27)	24.6100	(664.47)	(664.47)	0.0000	4.3400	(25.00)	0.00	0.2370	(0.0137)	0.0000	3	0.2234	02/04/2025
TOTAL TELIX PHARMACEUTICALS LIMITED CMN ORDINARY FULLY PAID												1,489.2990	(85.4791)	0.0000		1,403.8199	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID																	
TWE.AX	01/17/2025	SDB3260427219	0	(1,427)	10.6400	(15,199.30)	(15,183.28)	0.0000	4.3373	(25.00)	0.00	1.8061	(0.1040)	0.0000	1	1.7021	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(231)	10.6400	(2,507.82)	(2,457.84)	0.0000	4.3373	(25.00)	0.00	0.2980	(0.0168)	0.0000	1	0.2812	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(4,012)	10.6400	(43,978.11)	(42,687.68)	0.0000	4.3373	(25.00)	0.00	5.2259	(0.2924)	0.0000	1	4.9335	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(134)	10.6400	(1,481.16)	(1,425.76)	0.0000	4.3373	(25.00)	0.00	0.1760	(0.0098)	0.0000	1	0.1662	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(7,286)	10.6400	(82,011.21)	(77,523.04)	0.0000	4.3373	(25.00)	0.00	9.7453	(0.5310)	0.0000	1	9.2143	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,491)	10.6400	(39,553.03)	(37,144.24)	0.0000	4.3373	(25.00)	0.00	4.7000	(0.2544)	0.0000	1	4.4456	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(1,716)	10.6400	(19,442.28)	(18,258.24)	0.0000	4.3373	(25.00)	0.00	2.3103	(0.1251)	0.0000	1	2.1853	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(4,707)	10.6400	(53,330.31)	(50,082.48)	0.0000	4.3373	(25.00)	0.00	6.3372	(0.3430)	0.0000	1	5.9942	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(1,052)	10.6400	(11,919.16)	(11,193.28)	0.0000	4.3373	(25.00)	0.00	1.4163	(0.0767)	0.0000	1	1.3397	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(1,536)	10.6400	(17,402.88)	(16,343.04)	0.0000	4.3373	(25.00)	0.00	2.0680	(0.1119)	0.0000	1	1.9560	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(6,872)	10.6400	(77,859.76)	(73,118.08)	0.0000	4.3373	(25.00)	0.00	9.2520	(0.5008)	0.0000	1	8.7512	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,036)	10.6400	(34,397.88)	(32,303.04)	0.0000	4.3373	(25.00)	0.00	4.0875	(0.2213)	0.0000	1	3.8662	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(1,179)	10.6400	(13,358.07)	(12,544.56)	0.0000	4.3373	(25.00)	0.00	1.5873	(0.0859)	0.0000	1	1.5014	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,274)	10.6400	(37,094.42)	(34,835.36)	0.0000	4.3373	(25.00)	0.00	4.4079	(0.2386)	0.0000	1	4.1693	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(26,392)	10.6400	(299,021.36)	(280,810.88)	0.0000	4.3373	(25.00)	0.00	35.5324	(1.9234)	0.0000	1	33.6091	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(7,851)	10.6400	(88,951.83)	(83,534.64)	0.0000	4.3373	(25.00)	0.00	10.5701	(0.5722)	0.0000	1	9.9979	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(2,987)	10.6400	(33,842.71)	(31,781.68)	0.0000	4.3373	(25.00)	0.00	4.0215	(0.2177)	0.0000	1	3.8038	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(2,082)	10.6400	(23,589.06)	(22,152.48)	0.0000	4.3373	(25.00)	0.00	2.8031	(0.1517)	0.0000	1	2.6513	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(5,839)	10.6400	(66,155.87)	(62,126.96)	0.0000	4.3373	(25.00)	0.00	7.8612	(0.4255)	0.0000	1	7.4357	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(8,573)	10.6400	(97,132.09)	(91,216.72)	0.0000	4.3373	(25.00)	0.00	11.5421	(0.6248)	0.0000	1	10.9173	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(14,936)	10.6400	(169,224.88)	(158,919.04)	0.0000	4.3373	(25.00)	0.00	20.1088	(1.0885)	0.0000	1	19.0203	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,009)	10.6400	(34,091.97)	(32,015.76)	0.0000	4.3373	(25.00)	0.00	4.0511	(0.2193)	0.0000	1	3.8318	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(305)	10.6400	(3,455.65)	(3,245.20)	0.0000	4.3373	(25.00)	0.00	0.4106	(0.0222)	0.0000	1	0.3884	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(4,099)	10.6400	(46,441.67)	(43,613.36)	0.0000	4.3373	(25.00)	0.00	5.5186	(0.2987)	0.0000	1	5.2199	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(18,051)	10.6400	(204,517.83)	(192,062.64)	0.0000	4.3373	(25.00)	0.00	24.3027	(1.3155)	0.0000	1	22.9872	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(1,980)	10.6400	(22,433.40)	(21,067.20)	0.0000	4.3373	(25.00)	0.00	2.6657	(0.1443)	0.0000	1	2.5214	02/04/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/17/2025	SDB3260427219	0	(4,970)	10.6400	(56,310.10)	(52,880.80)	0.0000	4.3373	(25.00)	0.00	6.6913	(0.3622)	0.0000	1	6.3291	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(5,021)	10.6400	(56,887.93)	(53,423.44)	0.0000	4.3373	(25.00)	0.00	6.7599	(0.3659)	0.0000	1	6.3940	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(6,048)	10.6400	(68,523.84)	(64,350.72)	0.0000	4.3373	(25.00)	0.00	8.1426	(0.4408)	0.0000	1	7.7019	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(27,311)	10.6400	(309,433.63)	(290,589.04)	0.0000	4.3373	(25.00)	0.00	36.7697	(1.9903)	0.0000	1	34.7794	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(2,131)	10.6400	(24,144.23)	(22,673.84)	0.0000	4.3373	(25.00)	0.00	2.8690	(0.1553)	0.0000	1	2.7137	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(5,135)	10.6400	(58,179.55)	(54,636.40)	0.0000	4.3373	(25.00)	0.00	6.9134	(0.3742)	0.0000	1	6.5392	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(5,167)	10.6400	(58,542.11)	(54,976.88)	0.0000	4.3373	(25.00)	0.00	6.9565	(0.3766)	0.0000	1	6.5800	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(2,560)	10.6400	(29,004.80)	(27,238.40)	0.0000	4.3373	(25.00)	0.00	3.4466	(0.1866)	0.0000	1	3.2600	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,265)	10.6400	(36,992.45)	(34,739.60)	0.0000	4.3373	(25.00)	0.00	4.3958	(0.2379)	0.0000	1	4.1578	02/04/2025
TWE.AX	01/17/2025	SDB3260427219	0	(3,507)	10.6400	(39,734.31)	(37,314.48)	0.0000	4.3373	(25.00)	0.00	4.7216	(0.2556)	0.0000	1	4.4660	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(231)	10.6200	(2,507.82)	(2,453.22)	0.0000	4.3400	(25.00)	0.00	0.2982	(0.0168)	0.0000	1	0.2814	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(4,012)	10.6200	(43,978.11)	(42,607.44)	0.0000	4.3400	(25.00)	0.00	5.2292	(0.2918)	0.0000	1	4.9373	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(134)	10.6200	(1,481.16)	(1,423.08)	0.0000	4.3400	(25.00)	0.00	0.1761	(0.0097)	0.0000	1	0.1664	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(7,286)	10.6200	(82,011.21)	(77,377.32)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5300)	0.0000	1	9.2215	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,491)	10.6200	(39,553.03)	(37,074.42)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2539)	0.0000	1	4.4491	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(1,716)	10.6200	(19,442.28)	(18,223.92)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1248)	0.0000	1	2.1869	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(4,707)	10.6200	(53,330.31)	(49,988.34)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3424)	0.0000	1	5.9988	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(1,052)	10.6200	(11,919.16)	(11,172.24)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0765)	0.0000	1	1.3407	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(1,536)	10.6200	(17,402.88)	(16,312.32)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1117)	0.0000	1	1.9575	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(6,872)	10.6200	(77,859.76)	(72,980.64)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.4999)	0.0000	1	8.7580	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,036)	10.6200	(34,397.88)	(32,242.32)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2208)	0.0000	1	3.8692	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(1,179)	10.6200	(13,358.07)	(12,520.98)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0858)	0.0000	1	1.5026	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,274)	10.6200	(37,094.42)	(34,769.88)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2381)	0.0000	1	4.1725	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(26,392)	10.6200	(299,021.36)	(280,283.04)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9197)	0.0000	1	33.6351	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(7,851)	10.6200	(88,951.83)	(83,377.62)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5711)	0.0000	1	10.0057	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(2,987)	10.6200	(33,842.71)	(31,721.94)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2173)	0.0000	1	3.8068	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(2,082)	10.6200	(23,589.06)	(22,110.84)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1514)	0.0000	1	2.6534	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(8,839)	10.6200	(66,155.87)	(62,010.18)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4247)	0.0000	1	7.4415	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(8,573)	10.6200	(97,132.09)	(91,045.26)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6236)	0.0000	1	10.9258	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(14,936)	10.6200	(169,224.88)	(158,620.32)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.0864)	0.0000	1	19.0351	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,009)	10.6200	(34,091.97)	(31,955.58)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2189)	0.0000	1	3.8348	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(305)	10.6200	(3,455.65)	(3,239.10)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0222)	0.0000	1	0.3887	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(4,099)	10.6200	(46,441.67)	(43,531.38)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.2982)	0.0000	1	5.2239	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(18,051)	10.6200	(204,517.83)	(191,701.62)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3130)	0.0000	1	23.0050	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(1,980)	10.6200	(22,433.40)	(21,027.60)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1440)	0.0000	1	2.5234	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(4,970)	10.6200	(56,310.10)	(52,781.40)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3615)	0.0000	1	6.3340	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(5,021)	10.6200	(56,887.93)	(53,323.02)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3652)	0.0000	1	6.3990	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(6,048)	10.6200	(68,523.84)	(64,229.76)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4399)	0.0000	1	7.7078	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(27,311)	10.6200	(309,433.63)	(290,042.82)	0.0000	4.3400	(25.00)	0.00	36.7929	(1.9866)	0.0000	1	34.8063	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(2,131)	10.6200	(24,144.23)	(22,631.22)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1550)	0.0000	1	2.7158	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(5,135)	10.6200	(58,179.55)	(54,533.70)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3735)	0.0000	1	6.5443	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(5,167)	10.6200	(58,542.11)	(54,873.54)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3758)	0.0000	1	6.5851	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(2,560)	10.6200	(29,004.80)	(27,187.20)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1862)	0.0000	1	3.2626	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,265)	10.6200	(36,992.45)	(34,674.30)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2375)	0.0000	1	4.1611	02/04/2025
TWE.AX	01/16/2025	SDB3260427219	0	(3,507)	10.6200	(39,734.31)	(37,244.34)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2551)	0.0000	1	4.4695	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(231)	10.5400	(2,507.82)	(2,434.74)	0.0000	4.3400	(25.00)	0.00	0.2982	(0.0167)	0.0000	1	0.2815	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(4,012)	10.5400	(43,978.11)	(42,286.48)	0.0000	4.3400	(25.00)	0.00	5.2292	(0.2896)	0.0000	1	4.9395	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(134)	10.5400	(1,481.16)	(1,412.36)	0.0000	4.3400	(25.00)	0.00	0.1761	(0.0097)	0.0000	1	0.1664	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(7,286)	10.5400	(82,011.21)	(76,794.44)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5260)	0.0000	1	9.2255	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,491)	10.5400	(39,553.03)	(36,795.14)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2520)	0.0000	1	4.4510	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(1,716)	10.5400	(19,442.28)	(18,086.64)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1239)	0.0000	1	2.1879	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(4,707)	10.5400	(53,330.31)	(49,611.78)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3398)	0.0000	1	6.0014	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(1,052)	10.5400	(11,919.16)	(11,088.08)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0759)	0.0000	1	1.3413	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/15/2025	SDB3260427219	0	(1,536)	10.5400	(17,402.88)	(16,189.44)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1109)	0.0000	1	1.9584	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(6,872)	10.5400	(77,859.76)	(72,430.88)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.4961)	0.0000	1	8.7617	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,036)	10.5400	(34,397.88)	(31,999.44)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2192)	0.0000	1	3.8709	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(1,179)	10.5400	(13,358.07)	(12,426.66)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0851)	0.0000	1	1.5032	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,274)	10.5400	(37,094.42)	(34,507.96)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2364)	0.0000	1	4.1743	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(26,392)	10.5400	(299,021.36)	(278,171.68)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9053)	0.0000	1	33.6496	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(7,851)	10.5400	(88,951.83)	(82,749.54)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5668)	0.0000	1	10.0100	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(2,987)	10.5400	(33,842.71)	(31,482.98)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2156)	0.0000	1	3.8084	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(2,082)	10.5400	(23,589.06)	(21,944.28)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1503)	0.0000	1	2.6545	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(5,839)	10.5400	(66,155.87)	(61,543.06)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4215)	0.0000	1	7.4447	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(8,573)	10.5400	(97,132.09)	(90,359.42)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6189)	0.0000	1	10.9305	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(14,936)	10.5400	(169,224.88)	(157,425.44)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.0783)	0.0000	1	19.0433	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,009)	10.5400	(34,091.97)	(31,714.86)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2172)	0.0000	1	3.8365	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(305)	10.5400	(3,455.65)	(3,214.70)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0220)	0.0000	1	0.3889	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(4,099)	10.5400	(46,441.67)	(43,203.46)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.2959)	0.0000	1	5.2262	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(18,051)	10.5400	(204,517.83)	(190,257.54)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3031)	0.0000	1	23.0149	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(1,980)	10.5400	(22,433.40)	(20,869.20)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1429)	0.0000	1	2.5245	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(4,970)	10.5400	(56,310.10)	(52,383.80)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3588)	0.0000	1	6.3367	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(5,021)	10.5400	(56,887.93)	(52,921.34)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3625)	0.0000	1	6.4017	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(6,048)	10.5400	(68,523.84)	(63,745.92)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4366)	0.0000	1	7.7112	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(27,311)	10.5400	(309,433.63)	(287,857.94)	0.0000	4.3400	(25.00)	0.00	36.7929	(1.9716)	0.0000	1	34.8213	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(2,131)	10.5400	(24,144.23)	(22,460.74)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1538)	0.0000	1	2.7170	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(5,135)	10.5400	(58,179.55)	(54,122.90)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3707)	0.0000	1	6.5471	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(5,167)	10.5400	(58,542.11)	(54,460.18)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3730)	0.0000	1	6.5879	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(2,560)	10.5400	(29,004.80)	(26,982.40)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1848)	0.0000	1	3.2640	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,265)	10.5400	(36,992.45)	(34,413.10)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2357)	0.0000	1	4.1628	02/04/2025
TWE.AX	01/15/2025	SDB3260427219	0	(3,507)	10.5400	(39,734.31)	(36,963.78)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2532)	0.0000	1	4.4714	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(231)	10.8400	(2,507.82)	(2,504.04)	0.0000	4.3400	(25.00)	0.00	0.2982	(0.0172)	0.0000	1	0.2810	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(4,012)	10.8400	(43,978.11)	(43,490.08)	0.0000	4.3400	(25.00)	0.00	5.2292	(0.2979)	0.0000	1	4.9313	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(134)	10.8400	(1,481.16)	(1,452.56)	0.0000	4.3400	(25.00)	0.00	0.1761	(0.0099)	0.0000	1	0.1662	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(7,286)	10.8400	(82,011.21)	(78,980.24)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5410)	0.0000	1	9.2105	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,491)	10.8400	(39,553.03)	(37,842.44)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2592)	0.0000	1	4.4438	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(1,716)	10.8400	(19,442.28)	(18,601.44)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1274)	0.0000	1	2.1844	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(4,707)	10.8400	(53,330.31)	(51,023.88)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3495)	0.0000	1	5.9917	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(1,052)	10.8400	(11,919.16)	(11,403.68)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0781)	0.0000	1	1.3391	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(1,536)	10.8400	(17,402.88)	(16,650.24)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1140)	0.0000	1	1.9552	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(6,872)	10.8400	(77,859.76)	(74,492.48)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5102)	0.0000	1	8.7476	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,036)	10.8400	(34,397.88)	(32,910.24)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2254)	0.0000	1	3.8646	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(1,179)	10.8400	(13,358.07)	(12,780.36)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0875)	0.0000	1	1.5008	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,274)	10.8400	(37,094.42)	(35,490.16)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2431)	0.0000	1	4.1676	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(26,392)	10.8400	(299,021.36)	(286,089.28)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9595)	0.0000	1	33.5954	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(7,851)	10.8400	(88,951.83)	(85,104.84)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5829)	0.0000	1	9.9938	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(2,987)	10.8400	(33,842.71)	(32,379.08)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2218)	0.0000	1	3.8023	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(2,082)	10.8400	(23,589.06)	(22,568.88)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1546)	0.0000	1	2.6503	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(5,839)	10.8400	(66,155.87)	(63,294.76)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4335)	0.0000	1	7.4327	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(8,573)	10.8400	(97,132.09)	(92,931.32)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6365)	0.0000	1	10.9129	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(14,936)	10.8400	(169,224.88)	(161,906.24)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1089)	0.0000	1	19.0126	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,009)	10.8400	(34,091.97)	(32,617.56)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2234)	0.0000	1	3.8303	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(305)	10.8400	(3,455.65)	(3,306.20)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0226)	0.0000	1	0.3882	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(4,099)	10.8400	(46,441.67)	(44,433.16)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3043)	0.0000	1	5.2178	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(18,051)	10.8400	(204,517.83)	(195,672.84)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3402)	0.0000	1	22.9778	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(1,980)	10.8400	(22,433.40)	(21,463.20)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1470)	0.0000	1	2.5204	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(4,970)	10.8400	(56,310.10)	(53,874.80)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3690)	0.0000	1	6.3265	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/14/2025	SDB3260427219	0	(5,021)	10.8400	(56,887.93)	(54,427.64)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3728)	0.0000	1	6.3914	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(6,048)	10.8400	(68,523.84)	(65,560.32)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4490)	0.0000	1	7.6987	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(27,311)	10.8400	(309,433.63)	(296,051.24)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.0277)	0.0000	1	34.7652	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(2,131)	10.8400	(24,144.23)	(23,100.04)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1582)	0.0000	1	2.7126	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(5,135)	10.8400	(58,179.55)	(55,663.40)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3813)	0.0000	1	6.5365	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(5,167)	10.8400	(58,542.11)	(56,010.28)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3836)	0.0000	1	6.5773	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(2,560)	10.8400	(29,004.80)	(27,750.40)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1901)	0.0000	1	3.2587	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,265)	10.8400	(36,992.45)	(35,392.60)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2424)	0.0000	1	4.1561	02/04/2025
TWE.AX	01/14/2025	SDB3260427219	0	(3,507)	10.8400	(39,734.31)	(38,015.88)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2604)	0.0000	1	4.4642	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(4,012)	10.9400	(43,978.11)	(43,891.28)	0.0000	4.3400	(25.00)	0.00	5.2292	(0.3006)	0.0000	1	4.9286	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(134)	10.9400	(1,481.16)	(1,465.96)	0.0000	4.3400	(25.00)	0.00	0.1761	(0.0100)	0.0000	1	0.1661	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(7,286)	10.9400	(82,011.21)	(79,708.84)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5460)	0.0000	1	9.2055	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,491)	10.9400	(39,553.03)	(38,191.54)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2616)	0.0000	1	4.4414	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(1,716)	10.9400	(19,442.28)	(18,773.04)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1286)	0.0000	1	2.1832	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(4,707)	10.9400	(53,330.31)	(51,494.58)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3527)	0.0000	1	5.9885	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(1,052)	10.9400	(11,919.16)	(11,508.88)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0788)	0.0000	1	1.3384	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(1,536)	10.9400	(17,402.88)	(16,803.84)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1151)	0.0000	1	1.9542	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(6,872)	10.9400	(77,859.76)	(75,179.68)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5149)	0.0000	1	8.7429	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,036)	10.9400	(34,397.88)	(33,213.84)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2275)	0.0000	1	3.8626	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(1,179)	10.9400	(13,358.07)	(12,898.26)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0883)	0.0000	1	1.5000	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,274)	10.9400	(37,094.42)	(35,817.56)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2453)	0.0000	1	4.1654	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(26,392)	10.9400	(299,021.36)	(288,728.48)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9776)	0.0000	1	33.5773	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(7,851)	10.9400	(88,951.83)	(85,889.94)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5883)	0.0000	1	9.9885	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(2,987)	10.9400	(33,842.71)	(32,677.78)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2238)	0.0000	1	3.8002	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(2,082)	10.9400	(23,589.06)	(22,777.08)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1560)	0.0000	1	2.6488	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(5,839)	10.9400	(66,155.87)	(63,878.66)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4375)	0.0000	1	7.4287	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(8,573)	10.9400	(97,132.09)	(93,788.62)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6424)	0.0000	1	10.9070	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(14,936)	10.9400	(169,224.88)	(163,399.84)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1192)	0.0000	1	19.0024	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,009)	10.9400	(34,091.97)	(32,918.46)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2255)	0.0000	1	3.8282	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(305)	10.9400	(3,455.65)	(3,336.70)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0229)	0.0000	1	0.3880	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(4,099)	10.9400	(46,441.67)	(44,843.06)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3071)	0.0000	1	5.2150	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(18,051)	10.9400	(204,517.83)	(197,477.94)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3526)	0.0000	1	22.9654	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(1,980)	10.9400	(22,433.40)	(21,661.20)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1484)	0.0000	1	2.5191	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(4,970)	10.9400	(56,310.10)	(54,371.80)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3724)	0.0000	1	6.3231	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(5,021)	10.9400	(56,887.93)	(54,929.74)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3762)	0.0000	1	6.3880	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(6,048)	10.9400	(68,523.84)	(66,165.12)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4532)	0.0000	1	7.6946	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(27,311)	10.9400	(309,433.63)	(298,782.34)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.0465)	0.0000	1	34.7465	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(2,131)	10.9400	(24,144.23)	(23,313.14)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1597)	0.0000	1	2.7112	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(5,135)	10.9400	(58,179.55)	(56,176.90)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3848)	0.0000	1	6.5330	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(5,167)	10.9400	(58,542.11)	(56,526.98)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3872)	0.0000	1	6.5737	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(2,560)	10.9400	(29,004.80)	(28,006.40)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1918)	0.0000	1	3.2570	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,265)	10.9400	(36,992.45)	(35,719.10)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2447)	0.0000	1	4.1539	02/04/2025
TWE.AX	01/13/2025	SDB3260427219	0	(3,507)	10.9400	(39,734.31)	(38,366.58)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2628)	0.0000	1	4.4618	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(134)	11.0900	(1,481.16)	(1,486.06)	0.0000	4.3400	(25.00)	0.00	0.5283	(0.0305)	0.0000	3	0.4978	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(7,286)	11.0900	(82,011.21)	(80,801.74)	0.0000	4.3400	(25.00)	0.00	29.2544	(1.6603)	0.0000	3	27.5941	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(3,491)	11.0900	(39,553.03)	(38,715.19)	0.0000	4.3400	(25.00)	0.00	14.1091	(0.7955)	0.0000	3	13.3135	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(1,716)	11.0900	(19,442.28)	(19,030.44)	0.0000	4.3400	(25.00)	0.00	6.9353	(0.3910)	0.0000	3	6.5443	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(4,707)	11.0900	(53,330.31)	(52,200.63)	0.0000	4.3400	(25.00)	0.00	19.0236	(1.0726)	0.0000	3	17.9510	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(1,052)	11.0900	(11,919.16)	(11,666.68)	0.0000	4.3400	(25.00)	0.00	4.2517	(0.2397)	0.0000	3	4.0120	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(1,536)	11.0900	(17,402.88)	(17,034.24)	0.0000	4.3400	(25.00)	0.00	6.2078	(0.3500)	0.0000	3	5.8578	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(6,872)	11.0900	(77,859.76)	(76,210.48)	0.0000	4.3400	(25.00)	0.00	27.7735	(1.5660)	0.0000	3	26.2076	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(3,036)	11.0900	(34,397.88)	(33,669.24)	0.0000	4.3400	(25.00)	0.00	12.2701	(0.6918)	0.0000	3	11.5783	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(1,179)	11.0900	(13,358.07)	(13,075.11)	0.0000	4.3400	(25.00)	0.00	4.7650	(0.2687)	0.0000	3	4.4963	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/10/2025	SDB3260427219	0	(3,274)	11.0900	(37,094.42)	(36,308.66)	0.0000	4.3400	(25.00)	0.00	13.2320	(0.7461)	0.0000	3	12.4860	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(26,392)	11.0900	(299,021.36)	(292,687.28)	0.0000	4.3400	(25.00)	0.00	106.6646	(6.0141)	0.0000	3	100.6505	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(7,851)	11.0900	(88,951.83)	(87,067.59)	0.0000	4.3400	(25.00)	0.00	31.7302	(1.7891)	0.0000	3	29.9412	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(2,987)	11.0900	(33,842.71)	(33,125.83)	0.0000	4.3400	(25.00)	0.00	12.0721	(0.6807)	0.0000	3	11.3914	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(2,082)	11.0900	(23,589.06)	(23,089.38)	0.0000	4.3400	(25.00)	0.00	8.4145	(0.4744)	0.0000	3	7.9401	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(5,839)	11.0900	(66,155.87)	(64,754.51)	0.0000	4.3400	(25.00)	0.00	23.5986	(1.3306)	0.0000	3	22.2680	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(8,573)	11.0900	(97,132.09)	(95,074.57)	0.0000	4.3400	(25.00)	0.00	34.6482	(1.9536)	0.0000	3	32.6946	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(14,936)	11.0900	(169,224.88)	(165,640.24)	0.0000	4.3400	(25.00)	0.00	60.3646	(3.4036)	0.0000	3	56.9610	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(3,009)	11.0900	(34,091.97)	(33,369.81)	0.0000	4.3400	(25.00)	0.00	12.1610	(0.6857)	0.0000	3	11.4753	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(305)	11.0900	(3,455.65)	(3,382.45)	0.0000	4.3400	(25.00)	0.00	1.2327	(0.0695)	0.0000	3	1.1632	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(4,099)	11.0900	(46,441.67)	(45,457.91)	0.0000	4.3400	(25.00)	0.00	16.5663	(0.9341)	0.0000	3	15.6322	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(18,051)	11.0900	(204,517.83)	(200,185.59)	0.0000	4.3400	(25.00)	0.00	72.9540	(4.1134)	0.0000	3	68.8406	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(1,980)	11.0900	(22,433.40)	(21,958.20)	0.0000	4.3400	(25.00)	0.00	8.0023	(0.4512)	0.0000	3	7.5511	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(4,970)	11.0900	(56,310.10)	(55,117.30)	0.0000	4.3400	(25.00)	0.00	20.0865	(1.1325)	0.0000	3	18.9540	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(5,021)	11.0900	(56,887.93)	(55,682.89)	0.0000	4.3400	(25.00)	0.00	20.2926	(1.1442)	0.0000	3	19.1485	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(6,048)	11.0900	(68,523.84)	(67,072.32)	0.0000	4.3400	(25.00)	0.00	24.4433	(1.3782)	0.0000	3	23.0651	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(27,311)	11.0900	(309,433.63)	(302,878.99)	0.0000	4.3400	(25.00)	0.00	110.3788	(6.2235)	0.0000	3	104.1552	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(2,131)	11.0900	(24,144.23)	(23,632.79)	0.0000	4.3400	(25.00)	0.00	8.6125	(0.4856)	0.0000	3	8.1269	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(5,135)	11.0900	(58,179.55)	(56,947.15)	0.0000	4.3400	(25.00)	0.00	20.7534	(1.1701)	0.0000	3	19.5832	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(5,167)	11.0900	(58,542.11)	(57,302.03)	0.0000	4.3400	(25.00)	0.00	20.8827	(1.1774)	0.0000	3	19.7053	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(2,560)	11.0900	(29,004.80)	(28,390.40)	0.0000	4.3400	(25.00)	0.00	10.3464	(0.5834)	0.0000	3	9.7630	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(3,265)	11.0900	(36,992.45)	(36,208.85)	0.0000	4.3400	(25.00)	0.00	13.1957	(0.7440)	0.0000	3	12.4516	02/04/2025
TWE.AX	01/10/2025	SDB3260427219	0	(3,507)	11.0900	(39,734.31)	(38,892.63)	0.0000	4.3400	(25.00)	0.00	14.1737	(0.7992)	0.0000	3	13.3746	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(7,286)	11.0600	(82,011.21)	(80,583.16)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5519)	0.0000	1	9.1995	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(3,491)	11.0600	(39,553.03)	(38,610.46)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2645)	0.0000	1	4.4386	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(1,716)	11.0600	(19,442.28)	(18,978.96)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1300)	0.0000	1	2.1818	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(4,707)	11.0600	(53,330.31)	(52,059.42)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3566)	0.0000	1	5.9846	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(1,052)	11.0600	(11,919.16)	(11,635.12)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0797)	0.0000	1	1.3375	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(1,536)	11.0600	(17,402.88)	(16,988.16)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1164)	0.0000	1	1.9529	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(6,872)	11.0600	(77,859.76)	(76,004.32)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5206)	0.0000	1	8.7373	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(3,036)	11.0600	(34,397.88)	(33,578.16)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2300)	0.0000	1	3.8601	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(1,179)	11.0600	(13,358.07)	(13,039.74)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0893)	0.0000	1	1.4990	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(3,274)	11.0600	(37,094.42)	(36,210.44)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2480)	0.0000	1	4.1627	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(26,392)	11.0600	(299,021.36)	(291,895.52)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9993)	0.0000	1	33.5556	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(7,851)	11.0600	(88,951.83)	(86,832.06)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5947)	0.0000	1	9.9820	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(2,987)	11.0600	(33,842.71)	(33,036.22)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2263)	0.0000	1	3.7978	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(2,082)	11.0600	(23,589.06)	(23,026.92)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1577)	0.0000	1	2.6471	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(5,839)	11.0600	(66,155.87)	(64,579.34)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4423)	0.0000	1	7.4239	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(8,573)	11.0600	(97,132.09)	(94,817.38)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6494)	0.0000	1	10.9000	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(14,936)	11.0600	(169,224.88)	(165,192.16)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1315)	0.0000	1	18.9901	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(3,009)	11.0600	(34,091.97)	(33,279.54)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2279)	0.0000	1	3.8257	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(305)	11.0600	(3,455.65)	(3,373.30)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0231)	0.0000	1	0.3878	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(4,099)	11.0600	(46,441.67)	(45,334.94)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3105)	0.0000	1	5.2116	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(18,051)	11.0600	(204,517.83)	(199,644.06)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3674)	0.0000	1	22.9506	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(1,980)	11.0600	(22,433.40)	(21,898.80)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1500)	0.0000	1	2.5174	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(4,970)	11.0600	(56,310.10)	(54,968.20)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3765)	0.0000	1	6.3190	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(5,021)	11.0600	(56,887.93)	(55,532.26)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3804)	0.0000	1	6.3839	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(6,048)	11.0600	(68,523.84)	(66,890.88)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4582)	0.0000	1	7.6896	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(27,311)	11.0600	(309,433.63)	(302,059.66)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.0689)	0.0000	1	34.7240	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(2,131)	11.0600	(24,144.23)	(23,568.86)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1614)	0.0000	1	2.7094	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(5,135)	11.0600	(58,179.55)	(56,793.10)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3890)	0.0000	1	6.5288	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(5,167)	11.0600	(58,542.11)	(57,147.02)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3914)	0.0000	1	6.5695	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(2,560)	11.0600	(29,004.80)	(28,313.60)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1939)	0.0000	1	3.2549	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/09/2025	SDB3260427219	0	(3,265)	11.0600	(36,992.45)	(36,110.90)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2473)	0.0000	1	4.1512	02/04/2025
TWE.AX	01/09/2025	SDB3260427219	0	(3,507)	11.0600	(39,734.31)	(38,787.42)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2657)	0.0000	1	4.4589	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(7,286)	11.0000	(82,011.21)	(80,146.00)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5489)	0.0000	1	9.2025	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,491)	11.0000	(39,553.03)	(38,401.00)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2630)	0.0000	1	4.4400	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,716)	11.0000	(19,442.28)	(18,876.00)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1293)	0.0000	1	2.1825	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(4,707)	11.0000	(53,330.31)	(51,777.00)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3546)	0.0000	1	5.9866	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,052)	11.0000	(11,919.16)	(11,572.00)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0793)	0.0000	1	1.3380	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,536)	11.0000	(17,402.88)	(16,896.00)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1157)	0.0000	1	1.9535	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(6,872)	11.0000	(77,859.76)	(75,592.00)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5178)	0.0000	1	8.7401	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,036)	11.0000	(34,397.88)	(33,396.00)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2287)	0.0000	1	3.8613	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,179)	11.0000	(13,358.07)	(12,969.00)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0888)	0.0000	1	1.4995	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,274)	11.0000	(37,094.42)	(36,014.00)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2467)	0.0000	1	4.1640	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(26,392)	11.0000	(299,021.36)	(290,312.00)	0.0000	4.3400	(25.00)	0.00	35.5549	(1.9884)	0.0000	1	33.5664	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(7,851)	11.0000	(88,951.83)	(86,361.00)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.5915)	0.0000	1	9.9852	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(2,987)	11.0000	(33,842.71)	(32,857.00)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2250)	0.0000	1	3.7990	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(2,082)	11.0000	(23,589.06)	(22,902.00)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1569)	0.0000	1	2.6480	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(5,839)	11.0000	(66,155.87)	(64,229.00)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4399)	0.0000	1	7.4263	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(8,573)	11.0000	(97,132.09)	(94,303.00)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6459)	0.0000	1	10.9035	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(14,936)	11.0000	(169,224.88)	(164,296.00)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1253)	0.0000	1	18.9962	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,009)	11.0000	(34,091.97)	(33,099.00)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2267)	0.0000	1	3.8270	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(305)	11.0000	(3,455.65)	(3,355.00)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0230)	0.0000	1	0.3879	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(4,099)	11.0000	(46,441.67)	(45,089.00)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3088)	0.0000	1	5.2133	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(18,051)	11.0000	(204,517.83)	(198,561.00)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3600)	0.0000	1	22.9580	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,980)	11.0000	(22,433.40)	(21,780.00)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1492)	0.0000	1	2.5182	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(4,970)	11.0000	(56,310.10)	(54,670.00)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3745)	0.0000	1	6.3211	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(5,021)	11.0000	(56,887.93)	(55,231.00)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3783)	0.0000	1	6.3859	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(6,048)	11.0000	(68,523.84)	(66,528.00)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4557)	0.0000	1	7.6921	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(27,311)	11.0000	(309,433.63)	(300,421.00)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.0577)	0.0000	1	34.7353	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(1,707)	11.0000	(19,340.31)	(18,777.00)	0.0000	4.3400	(25.00)	0.00	2.2996	(0.1286)	0.0000	1	2.1710	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(2,131)	11.0000	(24,144.23)	(23,441.00)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1606)	0.0000	1	2.7103	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(5,135)	11.0000	(58,179.55)	(56,485.00)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3869)	0.0000	1	6.5309	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(5,167)	11.0000	(58,542.11)	(56,837.00)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3893)	0.0000	1	6.5716	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(2,560)	11.0000	(29,004.80)	(28,160.00)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1929)	0.0000	1	3.2559	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,265)	11.0000	(36,992.45)	(35,915.00)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2460)	0.0000	1	4.1526	02/04/2025
TWE.AX	01/08/2025	SDB3260427219	0	(3,507)	11.0000	(39,734.31)	(38,577.00)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2642)	0.0000	1	4.4603	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(7,286)	11.2800	(82,011.21)	(82,186.08)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5629)	0.0000	1	9.1886	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,491)	11.2800	(39,553.03)	(39,378.48)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2697)	0.0000	1	4.4333	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(1,716)	11.2800	(19,442.28)	(19,356.48)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1326)	0.0000	1	2.1792	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(4,707)	11.2800	(53,330.31)	(53,094.96)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3637)	0.0000	1	5.9775	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(1,052)	11.2800	(11,919.16)	(11,866.56)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0813)	0.0000	1	1.3360	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(1,536)	11.2800	(17,402.88)	(17,326.08)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1187)	0.0000	1	1.9506	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(6,872)	11.2800	(77,859.76)	(77,516.16)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5309)	0.0000	1	8.7269	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,036)	11.2800	(34,397.88)	(34,246.08)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2346)	0.0000	1	3.8555	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(1,179)	11.2800	(13,358.07)	(13,299.12)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0911)	0.0000	1	1.4972	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,274)	11.2800	(37,094.42)	(36,930.72)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2530)	0.0000	1	4.1577	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(26,392)	11.2800	(299,021.36)	(297,701.76)	0.0000	4.3400	(25.00)	0.00	35.5549	(2.0391)	0.0000	1	33.5158	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(7,851)	11.2800	(88,951.83)	(88,559.28)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.6066)	0.0000	1	9.9702	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(2,987)	11.2800	(33,842.71)	(33,693.36)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2308)	0.0000	1	3.7933	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(2,082)	11.2800	(23,589.06)	(23,484.96)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1609)	0.0000	1	2.6440	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(5,839)	11.2800	(66,155.87)	(65,863.92)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4511)	0.0000	1	7.4151	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(8,573)	11.2800	(97,132.09)	(96,703.44)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6624)	0.0000	1	10.8871	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(14,936)	11.2800	(169,224.88)	(168,478.08)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1540)	0.0000	1	18.9676	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,009)	11.2800	(34,091.97)	(33,941.52)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2325)	0.0000	1	3.8212	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/07/2025	SDB3260427219	0	(305)	11.2800	(3,455.65)	(3,440.40)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0236)	0.0000	1	0.3873	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(4,099)	11.2800	(46,441.67)	(46,236.72)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3167)	0.0000	1	5.2054	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(18,051)	11.2800	(204,517.83)	(203,615.28)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3946)	0.0000	1	22.9234	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(1,980)	11.2800	(22,433.40)	(22,334.40)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1530)	0.0000	1	2.5144	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(4,970)	11.2800	(56,310.10)	(56,061.60)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3840)	0.0000	1	6.3115	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(5,021)	11.2800	(56,887.93)	(56,636.88)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3879)	0.0000	1	6.3763	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(6,048)	11.2800	(68,523.84)	(68,221.44)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4673)	0.0000	1	7.6805	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(27,311)	11.2800	(309,433.63)	(308,068.08)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.1101)	0.0000	1	34.6829	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(13,142)	11.2800	(148,898.86)	(148,241.76)	0.0000	4.3400	(25.00)	0.00	17.7047	(1.0154)	0.0000	1	16.6893	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(2,131)	11.2800	(24,144.23)	(24,037.68)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1646)	0.0000	1	2.7062	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(5,135)	11.2800	(58,179.55)	(57,922.80)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3967)	0.0000	1	6.5211	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(5,167)	11.2800	(58,542.11)	(58,283.76)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3992)	0.0000	1	6.5617	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(2,560)	11.2800	(29,004.80)	(28,876.80)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1978)	0.0000	1	3.2510	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,265)	11.2800	(36,992.45)	(36,829.20)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2523)	0.0000	1	4.1463	02/04/2025
TWE.AX	01/07/2025	SDB3260427219	0	(3,507)	11.2800	(39,734.31)	(39,558.96)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2710)	0.0000	1	4.4536	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(7,286)	11.2800	(82,011.21)	(82,186.08)	0.0000	4.3400	(25.00)	0.00	9.7515	(0.5629)	0.0000	1	9.1886	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,491)	11.2800	(39,553.03)	(39,378.48)	0.0000	4.3400	(25.00)	0.00	4.7030	(0.2697)	0.0000	1	4.4333	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(1,716)	11.2800	(19,442.28)	(19,356.48)	0.0000	4.3400	(25.00)	0.00	2.3118	(0.1326)	0.0000	1	2.1792	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(4,707)	11.2800	(53,330.31)	(53,094.96)	0.0000	4.3400	(25.00)	0.00	6.3412	(0.3637)	0.0000	1	5.9775	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(1,052)	11.2800	(11,919.16)	(11,866.56)	0.0000	4.3400	(25.00)	0.00	1.4172	(0.0813)	0.0000	1	1.3360	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(1,536)	11.2800	(17,402.88)	(17,326.08)	0.0000	4.3400	(25.00)	0.00	2.0693	(0.1187)	0.0000	1	1.9506	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(6,872)	11.2800	(77,859.76)	(77,516.16)	0.0000	4.3400	(25.00)	0.00	9.2578	(0.5309)	0.0000	1	8.7269	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,036)	11.2800	(34,397.88)	(34,246.08)	0.0000	4.3400	(25.00)	0.00	4.0900	(0.2346)	0.0000	1	3.8555	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(1,179)	11.2800	(13,358.07)	(13,299.12)	0.0000	4.3400	(25.00)	0.00	1.5883	(0.0911)	0.0000	1	1.4972	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,274)	11.2800	(37,094.42)	(36,930.72)	0.0000	4.3400	(25.00)	0.00	4.4107	(0.2530)	0.0000	1	4.1577	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(26,392)	11.2800	(299,021.36)	(297,701.76)	0.0000	4.3400	(25.00)	0.00	35.5549	(2.0391)	0.0000	1	33.5158	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(7,851)	11.2800	(88,951.83)	(88,559.28)	0.0000	4.3400	(25.00)	0.00	10.5767	(0.6066)	0.0000	1	9.9702	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(2,987)	11.2800	(33,842.71)	(33,693.36)	0.0000	4.3400	(25.00)	0.00	4.0240	(0.2308)	0.0000	1	3.7933	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(2,082)	11.2800	(23,589.06)	(23,484.96)	0.0000	4.3400	(25.00)	0.00	2.8048	(0.1609)	0.0000	1	2.6440	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(5,839)	11.2800	(66,155.87)	(65,863.92)	0.0000	4.3400	(25.00)	0.00	7.8662	(0.4511)	0.0000	1	7.4151	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(8,573)	11.2800	(97,132.09)	(96,703.44)	0.0000	4.3400	(25.00)	0.00	11.5494	(0.6624)	0.0000	1	10.8871	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(14,936)	11.2800	(169,224.88)	(168,478.08)	0.0000	4.3400	(25.00)	0.00	20.1215	(1.1540)	0.0000	1	18.9676	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,009)	11.2800	(34,091.97)	(33,941.52)	0.0000	4.3400	(25.00)	0.00	4.0537	(0.2325)	0.0000	1	3.8212	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(305)	11.2800	(3,455.65)	(3,440.40)	0.0000	4.3400	(25.00)	0.00	0.4109	(0.0236)	0.0000	1	0.3873	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(4,099)	11.2800	(46,441.67)	(46,236.72)	0.0000	4.3400	(25.00)	0.00	5.5221	(0.3167)	0.0000	1	5.2054	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(18,051)	11.2800	(204,517.83)	(203,615.28)	0.0000	4.3400	(25.00)	0.00	24.3180	(1.3946)	0.0000	1	22.9234	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(1,980)	11.2800	(22,433.40)	(22,334.40)	0.0000	4.3400	(25.00)	0.00	2.6674	(0.1530)	0.0000	1	2.5144	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(4,970)	11.2800	(56,310.10)	(56,061.60)	0.0000	4.3400	(25.00)	0.00	6.6955	(0.3840)	0.0000	1	6.3115	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(5,021)	11.2800	(56,887.93)	(56,636.88)	0.0000	4.3400	(25.00)	0.00	6.7642	(0.3879)	0.0000	1	6.3763	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(6,048)	11.2800	(68,523.84)	(68,221.44)	0.0000	4.3400	(25.00)	0.00	8.1478	(0.4673)	0.0000	1	7.6805	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(27,311)	11.2800	(309,433.63)	(308,068.08)	0.0000	4.3400	(25.00)	0.00	36.7929	(2.1101)	0.0000	1	34.6829	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(16,753)	11.2800	(189,811.49)	(188,973.84)	0.0000	4.3400	(25.00)	0.00	22.5694	(1.2943)	0.0000	1	21.2750	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(2,131)	11.2800	(24,144.23)	(24,037.68)	0.0000	4.3400	(25.00)	0.00	2.8708	(0.1646)	0.0000	1	2.7062	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(5,135)	11.2800	(58,179.55)	(57,922.80)	0.0000	4.3400	(25.00)	0.00	6.9178	(0.3967)	0.0000	1	6.5211	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(5,167)	11.2800	(58,542.11)	(58,283.76)	0.0000	4.3400	(25.00)	0.00	6.9609	(0.3992)	0.0000	1	6.5617	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(2,560)	11.2800	(29,004.80)	(28,876.80)	0.0000	4.3400	(25.00)	0.00	3.4488	(0.1978)	0.0000	1	3.2510	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,265)	11.2800	(36,992.45)	(36,829.20)	0.0000	4.3400	(25.00)	0.00	4.3986	(0.2523)	0.0000	1	4.1463	02/04/2025
TWE.AX	01/06/2025	SDB3260427219	0	(3,507)	11.2800	(39,734.31)	(39,558.96)	0.0000	4.3400	(25.00)	0.00	4.7246	(0.2710)	0.0000	1	4.4536	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3,491)	11.3300	(39,553.03)	(39,553.03)	0.0000	4.3400	(25.00)	0.00	14.1091	(0.8127)	0.0000	3	13.2963	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(1,716)	11.3300	(19,442.28)	(19,442.28)	0.0000	4.3400	(25.00)	0.00	6.9353	(0.3995)	0.0000	3	6.5358	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(4,707)	11.3300	(53,330.31)	(53,330.31)	0.0000	4.3400	(25.00)	0.00	19.0236	(1.0958)	0.0000	3	17.9278	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(1,052)	11.3300	(11,919.16)	(11,919.16)	0.0000	4.3400	(25.00)	0.00	4.2517	(0.2449)	0.0000	3	4.0068	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(1,536)	11.3300	(17,402.88)	(17,402.88)	0.0000	4.3400	(25.00)	0.00	6.2078	(0.3576)	0.0000	3	5.8502	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID (Cont.)																	
TWE.AX	01/03/2025	SDB3260427219	0	(6.872)	11.3300	(77,859.76)	(77,859.76)	0.0000	4.3400	(25.00)	0.00	27.7735	(1.5999)	0.0000	3	26.1737	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3.036)	11.3300	(34,397.88)	(34,397.88)	0.0000	4.3400	(25.00)	0.00	12.2701	(0.7068)	0.0000	3	11.5633	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(1.179)	11.3300	(13,358.07)	(13,358.07)	0.0000	4.3400	(25.00)	0.00	4.7650	(0.2745)	0.0000	3	4.4905	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3.274)	11.3300	(37,094.42)	(37,094.42)	0.0000	4.3400	(25.00)	0.00	13.2320	(0.7622)	0.0000	3	12.4698	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(26.392)	11.3300	(299,021.36)	(299,021.36)	0.0000	4.3400	(25.00)	0.00	106.6646	(6.1443)	0.0000	3	100.5203	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(7.851)	11.3300	(88,951.83)	(88,951.83)	0.0000	4.3400	(25.00)	0.00	31.7302	(1.8278)	0.0000	3	29.9024	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(2.987)	11.3300	(33,842.71)	(33,842.71)	0.0000	4.3400	(25.00)	0.00	12.0721	(0.6954)	0.0000	3	11.3767	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(2.082)	11.3300	(23,589.06)	(23,589.06)	0.0000	4.3400	(25.00)	0.00	8.4145	(0.4847)	0.0000	3	7.9298	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(5.839)	11.3300	(66,155.87)	(66,155.87)	0.0000	4.3400	(25.00)	0.00	23.5986	(1.3594)	0.0000	3	22.2392	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(8.573)	11.3300	(97,132.09)	(97,132.09)	0.0000	4.3400	(25.00)	0.00	34.6482	(1.9959)	0.0000	3	32.6523	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(14.936)	11.3300	(169,224.88)	(169,224.88)	0.0000	4.3400	(25.00)	0.00	60.3646	(3.4772)	0.0000	3	56.8874	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3.009)	11.3300	(34,091.97)	(34,091.97)	0.0000	4.3400	(25.00)	0.00	12.1610	(0.7005)	0.0000	3	11.4605	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(305)	11.3300	(3,455.65)	(3,455.65)	0.0000	4.3400	(25.00)	0.00	1.2327	(0.0710)	0.0000	3	1.1617	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(4.099)	11.3300	(46,441.67)	(46,441.67)	0.0000	4.3400	(25.00)	0.00	16.5663	(0.9543)	0.0000	3	15.6120	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(18.051)	11.3300	(204,517.83)	(204,517.83)	0.0000	4.3400	(25.00)	0.00	72.9540	(4.2024)	0.0000	3	68.7516	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(1.980)	11.3300	(22,433.40)	(22,433.40)	0.0000	4.3400	(25.00)	0.00	8.0023	(0.4610)	0.0000	3	7.5413	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(4.970)	11.3300	(56,310.10)	(56,310.10)	0.0000	4.3400	(25.00)	0.00	20.0865	(1.1571)	0.0000	3	18.9295	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(5.021)	11.3300	(56,887.93)	(56,887.93)	0.0000	4.3400	(25.00)	0.00	20.2926	(1.1689)	0.0000	3	19.1237	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(6.048)	11.3300	(68,523.84)	(68,523.84)	0.0000	4.3400	(25.00)	0.00	24.4433	(1.4080)	0.0000	3	23.0353	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(27.311)	11.3300	(309,433.63)	(309,433.63)	0.0000	4.3400	(25.00)	0.00	110.3788	(6.3582)	0.0000	3	104.0206	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(16.753)	11.3300	(189,811.49)	(189,811.49)	0.0000	4.3400	(25.00)	0.00	67.7081	(3.9002)	0.0000	3	63.8079	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(2.131)	11.3300	(24,144.23)	(24,144.23)	0.0000	4.3400	(25.00)	0.00	8.6125	(0.4961)	0.0000	3	8.1164	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(5.135)	11.3300	(58,179.55)	(58,179.55)	0.0000	4.3400	(25.00)	0.00	20.7534	(1.1955)	0.0000	3	19.5579	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(5.167)	11.3300	(58,542.11)	(58,542.11)	0.0000	4.3400	(25.00)	0.00	20.8827	(1.2029)	0.0000	3	19.6798	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(2.560)	11.3300	(29,004.80)	(29,004.80)	0.0000	4.3400	(25.00)	0.00	10.3464	(0.5960)	0.0000	3	9.7504	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3.265)	11.3300	(36,992.45)	(36,992.45)	0.0000	4.3400	(25.00)	0.00	13.1957	(0.7601)	0.0000	3	12.4355	02/04/2025
TWE.AX	01/03/2025	SDB3260427219	0	(3.507)	11.3300	(39,734.31)	(39,734.31)	0.0000	4.3400	(25.00)	0.00	14.1737	(0.8165)	0.0000	3	13.3573	02/04/2025
TOTAL TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID												4,058.3981	(227.7740)	0.0000		3,830.6242	
VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID																	
VNT.AX	01/17/2025	SDB3265531272	0	(2.311)	3.6400	(8,462.18)	(8,412.04)	0.0000	4.3373	(25.00)	0.00	1.0056	(0.0576)	0.0000	1	0.9479	02/04/2025
VNT.AX	01/17/2025	SDB3265531272	0	(12.283)	3.6400	(44,863.61)	(44,710.12)	0.0000	4.3373	(25.00)	0.00	5.3311	(0.3062)	0.0000	1	5.0249	02/04/2025
VNT.AX	01/17/2025	SDB3265531272	0	(7.244)	3.6400	(26,114.82)	(26,368.16)	0.0000	4.3373	(25.00)	0.00	3.1032	(0.1806)	0.0000	1	2.9226	02/04/2025
VNT.AX	01/16/2025	SDB3265531272	0	(12.283)	3.6600	(44,863.61)	(44,955.78)	0.0000	4.3400	(25.00)	0.00	5.3345	(0.3079)	0.0000	1	5.0266	02/04/2025
VNT.AX	01/16/2025	SDB3265531272	0	(7.244)	3.6600	(26,114.82)	(26,513.04)	0.0000	4.3400	(25.00)	0.00	3.1052	(0.1816)	0.0000	1	2.9236	02/04/2025
VNT.AX	01/15/2025	SDB3265531272	0	(7.244)	3.6050	(26,114.82)	(26,114.82)	0.0000	4.3400	(25.00)	0.00	3.1052	(0.1789)	0.0000	1	2.9263	02/04/2025
TOTAL VENTIA SERVICES GROUP PTY LIMITED CMN ORDINARY FULLY PAID												20.9846	(1.2128)	0.0000		19.7718	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID																	
VEA.AX	01/17/2025	SDB3260188369	0	(1,720)	2.7400	(4,677.36)	(4,712.80)	0.0000	4.3373	(25.00)	0.00	0.5558	(0.0323)	0.0000	1	0.5235	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(820)	2.7400	(2,173.02)	(2,246.80)	0.0000	4.3373	(25.00)	0.00	0.2582	(0.0154)	0.0000	1	0.2428	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(1,955)	2.7400	(5,229.25)	(5,356.70)	0.0000	4.3373	(25.00)	0.00	0.6214	(0.0367)	0.0000	1	0.5847	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(2,007)	2.7400	(5,457.66)	(5,499.18)	0.0000	4.3373	(25.00)	0.00	0.6485	(0.0377)	0.0000	1	0.6109	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(6,236)	2.7400	(16,625.31)	(17,086.64)	0.0000	4.3373	(25.00)	0.00	1.9756	(0.1170)	0.0000	1	1.8585	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(1,896)	2.7400	(4,986.48)	(5,195.04)	0.0000	4.3373	(25.00)	0.00	0.5925	(0.0356)	0.0000	1	0.5570	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3373	(25.00)	0.00	0.0459	(0.0028)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(63)	2.7400	(165.69)	(172.62)	0.0000	4.3373	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(2,569)	2.7400	(6,756.47)	(7,039.06)	0.0000	4.3373	(25.00)	0.00	0.8029	(0.0482)	0.0000	1	0.7547	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(24,469)	2.7400	(64,353.47)	(67,045.06)	0.0000	4.3373	(25.00)	0.00	7.6471	(0.4592)	0.0000	1	7.1878	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(647)	2.7400	(1,701.61)	(1,772.78)	0.0000	4.3373	(25.00)	0.00	0.2022	(0.0121)	0.0000	1	0.1901	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(10,165)	2.7400	(26,733.95)	(27,852.10)	0.0000	4.3373	(25.00)	0.00	3.1768	(0.1908)	0.0000	1	2.9860	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(25,169)	2.7400	(66,194.47)	(68,963.06)	0.0000	4.3373	(25.00)	0.00	7.8658	(0.4723)	0.0000	1	7.3935	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(16,277)	2.7400	(42,808.51)	(44,598.98)	0.0000	4.3373	(25.00)	0.00	5.0869	(0.3055)	0.0000	1	4.7814	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/17/2025	SDB3260188369	0	(7,734)	2.7400	(20,340.42)	(21,191.16)	0.0000	4.3373	(25.00)	0.00	2.4170	(0.1451)	0.0000	1	2.2719	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(2,810)	2.7400	(7,390.30)	(7,699.40)	0.0000	4.3373	(25.00)	0.00	0.8782	(0.0527)	0.0000	1	0.8254	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(5,461)	2.7400	(14,362.43)	(14,963.14)	0.0000	4.3373	(25.00)	0.00	1.7067	(0.1025)	0.0000	1	1.6042	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(1,341)	2.7400	(3,526.83)	(3,674.34)	0.0000	4.3373	(25.00)	0.00	0.4191	(0.0252)	0.0000	1	0.3939	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(120)	2.7400	(315.60)	(328.80)	0.0000	4.3373	(25.00)	0.00	0.0375	(0.0023)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(8,583)	2.7400	(22,573.29)	(23,517.42)	0.0000	4.3373	(25.00)	0.00	2.6824	(0.1611)	0.0000	1	2.5213	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(4,095)	2.7400	(10,769.85)	(11,220.30)	0.0000	4.3373	(25.00)	0.00	1.2798	(0.0769)	0.0000	1	1.2029	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(738)	2.7400	(1,940.94)	(2,022.12)	0.0000	4.3373	(25.00)	0.00	0.2306	(0.0139)	0.0000	1	0.2168	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(24,146)	2.7400	(63,503.98)	(66,160.04)	0.0000	4.3373	(25.00)	0.00	7.5461	(0.4532)	0.0000	1	7.0930	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(15,198)	2.7400	(39,970.74)	(41,642.52)	0.0000	4.3373	(25.00)	0.00	4.7497	(0.2852)	0.0000	1	4.4645	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(22,985)	2.7400	(60,450.55)	(62,978.90)	0.0000	4.3373	(25.00)	0.00	7.1833	(0.4314)	0.0000	1	6.7519	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(52,228)	2.7400	(137,359.64)	(143,104.72)	0.0000	4.3373	(25.00)	0.00	16.3223	(0.9802)	0.0000	1	15.3421	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(5,070)	2.7400	(13,334.10)	(13,891.80)	0.0000	4.3373	(25.00)	0.00	1.5845	(0.0951)	0.0000	1	1.4893	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(16,382)	2.7400	(43,084.66)	(44,886.68)	0.0000	4.3373	(25.00)	0.00	5.1197	(0.3074)	0.0000	1	4.8123	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(6,129)	2.7400	(16,119.27)	(16,793.46)	0.0000	4.3373	(25.00)	0.00	1.9154	(0.1150)	0.0000	1	1.8004	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(2,310)	2.7400	(6,075.30)	(6,329.40)	0.0000	4.3373	(25.00)	0.00	0.7219	(0.0434)	0.0000	1	0.6786	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(9,108)	2.7400	(23,954.04)	(24,955.92)	0.0000	4.3373	(25.00)	0.00	2.8464	(0.1709)	0.0000	1	2.6755	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(61,411)	2.7400	(161,510.93)	(168,266.14)	0.0000	4.3373	(25.00)	0.00	19.1922	(1.1525)	0.0000	1	18.0397	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(1,236)	2.7400	(3,250.68)	(3,386.64)	0.0000	4.3373	(25.00)	0.00	0.3863	(0.0232)	0.0000	1	0.3631	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(3,277)	2.7400	(8,618.51)	(8,978.98)	0.0000	4.3373	(25.00)	0.00	1.0241	(0.0615)	0.0000	1	0.9626	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(190)	2.7400	(499.70)	(520.60)	0.0000	4.3373	(25.00)	0.00	0.0594	(0.0036)	0.0000	1	0.0558	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(55,984)	2.7400	(147,237.92)	(153,396.16)	0.0000	4.3373	(25.00)	0.00	17.4961	(1.0507)	0.0000	1	16.4455	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(22,684)	2.7400	(59,658.92)	(62,154.16)	0.0000	4.3373	(25.00)	0.00	7.0892	(0.4257)	0.0000	1	6.6635	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(29,967)	2.7400	(78,813.21)	(82,109.58)	0.0000	4.3373	(25.00)	0.00	9.3653	(0.5624)	0.0000	1	8.8029	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3373	(25.00)	0.00	0.0459	(0.0028)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(28,283)	2.7400	(74,384.29)	(77,495.42)	0.0000	4.3373	(25.00)	0.00	8.8390	(0.5308)	0.0000	1	8.3082	02/04/2025
VEA.AX	01/17/2025	SDB3260188369	0	(26,480)	2.7400	(69,642.40)	(72,555.20)	0.0000	4.3373	(25.00)	0.00	8.2755	(0.4970)	0.0000	1	7.7786	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(1,720)	2.7300	(4,677.36)	(4,695.60)	0.0000	4.3400	(25.00)	0.00	0.5562	(0.0322)	0.0000	1	0.5240	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(820)	2.7300	(2,173.02)	(2,238.60)	0.0000	4.3400	(25.00)	0.00	0.2584	(0.0153)	0.0000	1	0.2430	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(1,955)	2.7300	(5,229.25)	(5,337.15)	0.0000	4.3400	(25.00)	0.00	0.6218	(0.0366)	0.0000	1	0.5852	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(2,007)	2.7300	(5,457.66)	(5,479.11)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0375)	0.0000	1	0.6114	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(6,236)	2.7300	(16,625.31)	(17,024.28)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1166)	0.0000	1	1.8602	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(1,896)	2.7300	(4,986.48)	(5,176.08)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0355)	0.0000	1	0.5575	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(147)	2.7300	(386.61)	(401.31)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(63)	2.7300	(165.69)	(171.99)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(2,569)	2.7300	(6,756.47)	(7,013.37)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0480)	0.0000	1	0.7553	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(24,469)	2.7300	(64,353.47)	(66,800.37)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4575)	0.0000	1	7.1944	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(647)	2.7300	(1,701.61)	(1,766.31)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0121)	0.0000	1	0.1902	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(10,165)	2.7300	(26,733.95)	(27,750.45)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1901)	0.0000	1	2.9887	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(25,169)	2.7300	(66,194.47)	(68,711.37)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4706)	0.0000	1	7.4002	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(16,277)	2.7300	(42,808.51)	(44,436.21)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.3044)	0.0000	1	4.7858	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(7,734)	2.7300	(20,340.42)	(21,113.82)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1446)	0.0000	1	2.2739	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(2,810)	2.7300	(7,390.30)	(7,671.30)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0525)	0.0000	1	0.8262	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(5,461)	2.7300	(14,362.43)	(14,908.53)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1021)	0.0000	1	1.6056	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(1,341)	2.7300	(3,526.83)	(3,660.93)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0251)	0.0000	1	0.3943	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(120)	2.7300	(315.60)	(327.60)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(8,583)	2.7300	(22,573.29)	(23,431.59)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1605)	0.0000	1	2.5236	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(4,095)	2.7300	(10,769.85)	(11,179.35)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0766)	0.0000	1	1.2040	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(738)	2.7300	(1,940.94)	(2,014.74)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0138)	0.0000	1	0.2170	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(24,146)	2.7300	(63,503.98)	(65,918.58)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4515)	0.0000	1	7.0994	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(15,198)	2.7300	(39,970.74)	(41,490.54)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2842)	0.0000	1	4.4685	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(22,985)	2.7300	(60,450.55)	(62,749.05)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4298)	0.0000	1	6.7580	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(52,228)	2.7300	(137,359.64)	(142,582.44)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9766)	0.0000	1	15.3560	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/16/2025	SDB3260188369	0	(5,070)	2.7300	(13,334.10)	(13,841.10)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0948)	0.0000	1	1.4907	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(16,382)	2.7300	(43,084.66)	(44,722.86)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3063)	0.0000	1	4.8166	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(6,129)	2.7300	(16,119.27)	(16,732.17)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1146)	0.0000	1	1.8020	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(2,310)	2.7300	(6,075.30)	(6,306.30)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0432)	0.0000	1	0.6792	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(9,108)	2.7300	(23,954.04)	(24,864.84)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1703)	0.0000	1	2.6779	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(61,411)	2.7300	(161,510.93)	(167,652.03)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1483)	0.0000	1	18.0560	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(1,236)	2.7300	(3,250.68)	(3,374.28)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0231)	0.0000	1	0.3634	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(3,277)	2.7300	(8,618.51)	(8,946.21)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0613)	0.0000	1	0.9635	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(190)	2.7300	(499.70)	(518.70)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0036)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(55,984)	2.7300	(147,237.92)	(152,836.32)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0468)	0.0000	1	16.4604	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(22,684)	2.7300	(59,658.92)	(61,927.32)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4242)	0.0000	1	6.6695	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(29,967)	2.7300	(78,813.21)	(81,809.91)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5603)	0.0000	1	8.8109	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(147)	2.7300	(386.61)	(401.31)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(28,283)	2.7300	(74,384.29)	(77,212.59)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5289)	0.0000	1	8.3157	02/04/2025
VEA.AX	01/16/2025	SDB3260188369	0	(26,480)	2.7300	(69,642.40)	(72,290.40)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4951)	0.0000	1	7.7856	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(820)	2.6700	(2,173.02)	(2,189.40)	0.0000	4.3400	(25.00)	0.00	0.2584	(0.0150)	0.0000	1	0.2434	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(1,955)	2.6700	(5,229.25)	(5,219.85)	0.0000	4.3400	(25.00)	0.00	0.6218	(0.0358)	0.0000	1	0.5860	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(2,007)	2.6700	(5,457.66)	(5,358.69)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0367)	0.0000	1	0.6122	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(6,236)	2.6700	(16,625.31)	(16,650.12)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1140)	0.0000	1	1.8628	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(1,896)	2.6700	(4,986.48)	(5,062.32)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0347)	0.0000	1	0.5582	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(147)	2.6700	(386.61)	(392.49)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(63)	2.6700	(165.69)	(168.21)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(2,569)	2.6700	(6,756.47)	(6,859.23)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0470)	0.0000	1	0.7564	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(24,469)	2.6700	(64,353.47)	(65,332.23)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4475)	0.0000	1	7.2044	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(647)	2.6700	(1,701.61)	(1,727.49)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0118)	0.0000	1	0.1905	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(10,165)	2.6700	(26,733.95)	(27,140.55)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1859)	0.0000	1	2.9929	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(25,169)	2.6700	(66,194.47)	(67,201.23)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4603)	0.0000	1	7.4105	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(16,277)	2.6700	(42,808.51)	(43,459.59)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.2977)	0.0000	1	4.7924	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(7,734)	2.6700	(20,340.42)	(20,649.78)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1414)	0.0000	1	2.2771	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(2,810)	2.6700	(7,390.30)	(7,502.70)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0514)	0.0000	1	0.8273	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(5,461)	2.6700	(14,362.43)	(14,580.87)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.0999)	0.0000	1	1.6079	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(1,341)	2.6700	(3,526.83)	(3,580.47)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0245)	0.0000	1	0.3948	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(120)	2.6700	(315.60)	(320.40)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(8,583)	2.6700	(22,573.29)	(22,916.61)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1570)	0.0000	1	2.5271	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(4,095)	2.6700	(10,769.85)	(10,933.65)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0749)	0.0000	1	1.2057	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(738)	2.6700	(1,940.94)	(1,970.46)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0135)	0.0000	1	0.2173	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(24,146)	2.6700	(63,503.98)	(64,469.82)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4416)	0.0000	1	7.1093	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(15,198)	2.6700	(39,970.74)	(40,578.66)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2779)	0.0000	1	4.4747	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(22,985)	2.6700	(60,450.55)	(61,369.95)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4203)	0.0000	1	6.7675	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(52,228)	2.6700	(137,359.64)	(139,448.76)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9551)	0.0000	1	15.3775	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(5,070)	2.6700	(13,334.10)	(13,536.90)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0927)	0.0000	1	1.4928	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(16,382)	2.6700	(43,084.66)	(43,739.94)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.2996)	0.0000	1	4.8234	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(6,129)	2.6700	(16,119.27)	(16,364.43)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1121)	0.0000	1	1.8046	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(2,310)	2.6700	(6,075.30)	(6,167.70)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0422)	0.0000	1	0.6801	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(9,108)	2.6700	(23,954.04)	(24,318.36)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1666)	0.0000	1	2.6817	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(61,411)	2.6700	(161,510.93)	(163,967.37)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1231)	0.0000	1	18.0812	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(1,236)	2.6700	(3,250.68)	(3,300.12)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0226)	0.0000	1	0.3639	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(3,277)	2.6700	(8,618.51)	(8,749.59)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0599)	0.0000	1	0.9648	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(190)	2.6700	(499.70)	(507.30)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0035)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(55,984)	2.6700	(147,237.92)	(149,477.28)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0238)	0.0000	1	16.4834	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(22,684)	2.6700	(59,658.92)	(60,566.28)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4148)	0.0000	1	6.6789	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(29,967)	2.6700	(78,813.21)	(80,011.89)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5480)	0.0000	1	8.8232	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(147)	2.6700	(386.61)	(392.49)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/15/2025	SDB3260188369	0	(28,283)	2.6700	(74,384.29)	(75,515.61)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5172)	0.0000	1	8.3274	02/04/2025
VEA.AX	01/15/2025	SDB3260188369	0	(26,480)	2.6700	(69,642.40)	(70,701.60)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4843)	0.0000	1	7.7965	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(1,955)	2.6500	(5,229.25)	(5,180.75)	0.0000	4.3400	(25.00)	0.00	0.6218	(0.0355)	0.0000	1	0.5863	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(2,007)	2.6500	(5,457.66)	(5,318.55)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0364)	0.0000	1	0.6125	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(6,236)	2.6500	(16,625.31)	(16,525.40)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1132)	0.0000	1	1.8636	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(1,896)	2.6500	(4,986.48)	(5,024.40)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0344)	0.0000	1	0.5585	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(147)	2.6500	(386.61)	(389.55)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(63)	2.6500	(165.69)	(166.95)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0011)	0.0000	1	0.0186	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(2,569)	2.6500	(6,756.47)	(6,807.85)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0466)	0.0000	1	0.7567	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(24,469)	2.6500	(64,353.47)	(64,842.85)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4441)	0.0000	1	7.2078	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(647)	2.6500	(1,701.61)	(1,714.55)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0117)	0.0000	1	0.1906	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(10,165)	2.6500	(26,733.95)	(26,937.25)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1845)	0.0000	1	2.9943	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(25,169)	2.6500	(66,194.47)	(66,697.85)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4568)	0.0000	1	7.4140	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(16,277)	2.6500	(42,808.51)	(43,134.05)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.2954)	0.0000	1	4.7947	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(7,734)	2.6500	(20,340.42)	(20,495.10)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1404)	0.0000	1	2.2782	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(2,810)	2.6500	(7,390.30)	(7,446.50)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0510)	0.0000	1	0.8277	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(5,461)	2.6500	(14,362.43)	(14,471.65)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.0991)	0.0000	1	1.6086	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(1,341)	2.6500	(3,526.83)	(3,553.65)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0243)	0.0000	1	0.3950	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(120)	2.6500	(315.60)	(318.00)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(8,583)	2.6500	(22,573.29)	(22,744.95)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1558)	0.0000	1	2.5283	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(4,095)	2.6500	(10,769.85)	(10,851.75)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0743)	0.0000	1	1.2063	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(738)	2.6500	(1,940.94)	(1,955.70)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0134)	0.0000	1	0.2174	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(24,146)	2.6500	(63,503.98)	(63,986.90)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4383)	0.0000	1	7.1126	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(15,198)	2.6500	(39,970.74)	(40,274.70)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2759)	0.0000	1	4.4768	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(22,985)	2.6500	(60,450.55)	(60,910.25)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4172)	0.0000	1	6.7706	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(52,228)	2.6500	(137,359.64)	(138,404.20)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9480)	0.0000	1	15.3847	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(5,070)	2.6500	(13,334.10)	(13,435.50)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0920)	0.0000	1	1.4935	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(16,382)	2.6500	(43,084.66)	(43,412.30)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.2973)	0.0000	1	4.8256	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(6,129)	2.6500	(16,119.27)	(16,241.85)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1112)	0.0000	1	1.8054	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(2,310)	2.6500	(6,075.30)	(6,121.50)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0419)	0.0000	1	0.6805	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(9,108)	2.6500	(23,954.04)	(24,136.20)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1653)	0.0000	1	2.6829	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(61,411)	2.6500	(161,510.93)	(162,739.15)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1147)	0.0000	1	18.0897	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(1,236)	2.6500	(3,250.68)	(3,275.40)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0224)	0.0000	1	0.3641	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(3,277)	2.6500	(8,618.51)	(8,684.05)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0595)	0.0000	1	0.9653	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(190)	2.6500	(499.70)	(503.50)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0034)	0.0000	1	0.0560	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(55,984)	2.6500	(147,237.92)	(148,357.60)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0161)	0.0000	1	16.4910	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(22,684)	2.6500	(59,658.92)	(60,112.60)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4117)	0.0000	1	6.6820	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(29,967)	2.6500	(78,813.21)	(79,412.55)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5439)	0.0000	1	8.8273	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(147)	2.6500	(386.61)	(389.55)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(28,283)	2.6500	(74,384.29)	(74,949.95)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5134)	0.0000	1	8.3312	02/04/2025
VEA.AX	01/14/2025	SDB3260188369	0	(26,480)	2.6500	(69,642.40)	(70,172.00)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4806)	0.0000	1	7.8001	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(2,007)	2.7100	(5,457.66)	(5,438.97)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0373)	0.0000	1	0.6117	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(6,236)	2.7100	(16,625.31)	(16,899.56)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1158)	0.0000	1	1.8611	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(1,896)	2.7100	(4,986.48)	(5,138.16)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0352)	0.0000	1	0.5577	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(147)	2.7100	(386.61)	(398.37)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(63)	2.7100	(165.69)	(170.73)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(2,569)	2.7100	(6,756.47)	(6,961.99)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0477)	0.0000	1	0.7557	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(24,469)	2.7100	(64,353.47)	(66,310.99)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4542)	0.0000	1	7.1977	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(647)	2.7100	(1,701.61)	(1,753.37)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0120)	0.0000	1	0.1903	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(10,165)	2.7100	(26,733.95)	(27,547.15)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1887)	0.0000	1	2.9901	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(25,169)	2.7100	(66,194.47)	(68,207.99)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4672)	0.0000	1	7.4036	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(16,277)	2.7100	(42,808.51)	(44,110.67)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.3021)	0.0000	1	4.7880	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(7,734)	2.7100	(20,340.42)	(20,959.14)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1436)	0.0000	1	2.2750	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/13/2025	SDB3260188369	0	(2,810)	2.7100	(7,390.30)	(7,615.10)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0522)	0.0000	1	0.8266	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(5,461)	2.7100	(14,362.43)	(14,799.31)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1014)	0.0000	1	1.6064	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(1,341)	2.7100	(3,526.83)	(3,634.11)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0249)	0.0000	1	0.3945	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(120)	2.7100	(315.60)	(325.20)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(8,583)	2.7100	(22,573.29)	(23,259.93)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1593)	0.0000	1	2.5247	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(4,095)	2.7100	(10,769.85)	(11,097.45)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0760)	0.0000	1	1.2046	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(738)	2.7100	(1,940.94)	(1,999.98)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0137)	0.0000	1	0.2171	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(24,146)	2.7100	(63,503.98)	(65,435.66)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4482)	0.0000	1	7.1027	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(15,198)	2.7100	(39,970.74)	(41,186.58)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2821)	0.0000	1	4.4706	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(22,985)	2.7100	(60,450.55)	(62,289.35)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4266)	0.0000	1	6.7612	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(52,228)	2.7100	(137,359.64)	(141,537.88)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9694)	0.0000	1	15.3632	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(5,070)	2.7100	(13,334.10)	(13,739.70)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0941)	0.0000	1	1.4914	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(16,382)	2.7100	(43,084.66)	(44,395.22)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3041)	0.0000	1	4.8189	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(6,129)	2.7100	(16,119.27)	(16,609.59)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1138)	0.0000	1	1.8029	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(2,310)	2.7100	(6,075.30)	(6,260.10)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0429)	0.0000	1	0.6795	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(9,108)	2.7100	(23,954.04)	(24,682.68)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1691)	0.0000	1	2.6792	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(61,411)	2.7100	(161,510.93)	(166,423.81)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1399)	0.0000	1	18.0644	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(1,236)	2.7100	(3,250.68)	(3,349.56)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0229)	0.0000	1	0.3636	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(3,277)	2.7100	(8,618.51)	(8,880.67)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0608)	0.0000	1	0.9639	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(190)	2.7100	(499.70)	(514.90)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0035)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(55,984)	2.7100	(147,237.92)	(151,716.64)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0392)	0.0000	1	16.4680	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(22,684)	2.7100	(59,658.92)	(61,473.64)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4211)	0.0000	1	6.6726	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(29,967)	2.7100	(78,813.21)	(81,210.57)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5562)	0.0000	1	8.8150	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(147)	2.7100	(386.61)	(398.37)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(28,283)	2.7100	(74,384.29)	(76,646.93)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5250)	0.0000	1	8.3196	02/04/2025
VEA.AX	01/13/2025	SDB3260188369	0	(26,480)	2.7100	(69,642.40)	(71,760.80)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4915)	0.0000	1	7.7893	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(2,007)	2.7400	(5,457.66)	(5,499.18)	0.0000	4.3400	(25.00)	0.00	1.9468	(0.1130)	0.0000	3	1.8338	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(6,236)	2.7400	(16,625.31)	(17,086.64)	0.0000	4.3400	(25.00)	0.00	5.9305	(0.3511)	0.0000	3	5.5794	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(1,896)	2.7400	(4,986.48)	(5,195.04)	0.0000	4.3400	(25.00)	0.00	1.7787	(0.1067)	0.0000	3	1.6720	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3400	(25.00)	0.00	0.1379	(0.0083)	0.0000	3	0.1296	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(63)	2.7400	(165.69)	(172.62)	0.0000	4.3400	(25.00)	0.00	0.0591	(0.0035)	0.0000	3	0.0556	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(2,569)	2.7400	(6,756.47)	(7,039.06)	0.0000	4.3400	(25.00)	0.00	2.4101	(0.1446)	0.0000	3	2.2655	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(24,469)	2.7400	(64,353.47)	(67,045.06)	0.0000	4.3400	(25.00)	0.00	22.9557	(1.3776)	0.0000	3	21.5780	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(647)	2.7400	(1,701.61)	(1,772.78)	0.0000	4.3400	(25.00)	0.00	0.6070	(0.0364)	0.0000	3	0.5706	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(10,165)	2.7400	(26,733.95)	(27,852.10)	0.0000	4.3400	(25.00)	0.00	9.5363	(0.5723)	0.0000	3	8.9640	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(25,169)	2.7400	(66,194.47)	(68,963.06)	0.0000	4.3400	(25.00)	0.00	23.6124	(1.4170)	0.0000	3	22.1953	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(16,277)	2.7400	(42,808.51)	(44,598.98)	0.0000	4.3400	(25.00)	0.00	15.2703	(0.9164)	0.0000	3	14.3539	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(7,734)	2.7400	(20,340.42)	(21,191.16)	0.0000	4.3400	(25.00)	0.00	7.2557	(0.4354)	0.0000	3	6.8202	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(2,810)	2.7400	(7,390.30)	(7,699.40)	0.0000	4.3400	(25.00)	0.00	2.6362	(0.1582)	0.0000	3	2.4780	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(5,461)	2.7400	(14,362.43)	(14,963.14)	0.0000	4.3400	(25.00)	0.00	5.1233	(0.3075)	0.0000	3	4.8158	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(1,341)	2.7400	(3,526.83)	(3,674.34)	0.0000	4.3400	(25.00)	0.00	1.2581	(0.0755)	0.0000	3	1.1826	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(120)	2.7400	(315.60)	(328.80)	0.0000	4.3400	(25.00)	0.00	0.1126	(0.0068)	0.0000	3	0.1058	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(8,583)	2.7400	(22,573.29)	(23,517.42)	0.0000	4.3400	(25.00)	0.00	8.0522	(0.4832)	0.0000	3	7.5689	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(4,095)	2.7400	(10,769.85)	(11,220.30)	0.0000	4.3400	(25.00)	0.00	3.8417	(0.2306)	0.0000	3	3.6112	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(738)	2.7400	(1,940.94)	(2,022.12)	0.0000	4.3400	(25.00)	0.00	0.6924	(0.0416)	0.0000	3	0.6508	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(24,146)	2.7400	(63,503.98)	(66,160.04)	0.0000	4.3400	(25.00)	0.00	22.6527	(1.3595)	0.0000	3	21.2932	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(15,198)	2.7400	(39,970.74)	(41,642.52)	0.0000	4.3400	(25.00)	0.00	14.2581	(0.8557)	0.0000	3	13.4024	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(22,985)	2.7400	(60,450.55)	(62,978.90)	0.0000	4.3400	(25.00)	0.00	21.5635	(1.2941)	0.0000	3	20.2694	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(52,228)	2.7400	(137,359.64)	(143,104.72)	0.0000	4.3400	(25.00)	0.00	48.9979	(2.9405)	0.0000	3	46.0574	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(5,070)	2.7400	(13,334.10)	(13,891.80)	0.0000	4.3400	(25.00)	0.00	4.7564	(0.2854)	0.0000	3	4.4710	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(16,382)	2.7400	(43,084.66)	(44,886.68)	0.0000	4.3400	(25.00)	0.00	15.3688	(0.9223)	0.0000	3	14.4465	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(6,129)	2.7400	(16,119.27)	(16,793.46)	0.0000	4.3400	(25.00)	0.00	5.7499	(0.3451)	0.0000	3	5.4049	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(2,310)	2.7400	(6,075.30)	(6,329.40)	0.0000	4.3400	(25.00)	0.00	2.1671	(0.1301)	0.0000	3	2.0371	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/10/2025	SDB3260188369	0	(9,108)	2.7400	(23,954.04)	(24,955.92)	0.0000	4.3400	(25.00)	0.00	8.5447	(0.5128)	0.0000	3	8.0319	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(61,411)	2.7400	(161,510.93)	(168,266.14)	0.0000	4.3400	(25.00)	0.00	57.6129	(3.4575)	0.0000	3	54.1554	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(1,236)	2.7400	(3,250.68)	(3,386.64)	0.0000	4.3400	(25.00)	0.00	1.1596	(0.0696)	0.0000	3	1.0900	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(3,277)	2.7400	(8,618.51)	(8,978.98)	0.0000	4.3400	(25.00)	0.00	3.0743	(0.1845)	0.0000	3	2.8898	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(190)	2.7400	(499.70)	(520.60)	0.0000	4.3400	(25.00)	0.00	0.1782	(0.0107)	0.0000	3	0.1676	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(55,984)	2.7400	(147,237.92)	(153,396.16)	0.0000	4.3400	(25.00)	0.00	52.5216	(3.1520)	0.0000	3	49.3696	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(22,684)	2.7400	(59,658.92)	(62,154.16)	0.0000	4.3400	(25.00)	0.00	21.2811	(1.2771)	0.0000	3	20.0039	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(29,967)	2.7400	(78,813.21)	(82,109.58)	0.0000	4.3400	(25.00)	0.00	28.1136	(1.6872)	0.0000	3	26.4265	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3400	(25.00)	0.00	0.1379	(0.0083)	0.0000	3	0.1296	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(28,283)	2.7400	(74,384.29)	(77,495.42)	0.0000	4.3400	(25.00)	0.00	26.5338	(1.5924)	0.0000	3	24.9414	02/04/2025
VEA.AX	01/10/2025	SDB3260188369	0	(26,480)	2.7400	(69,642.40)	(72,555.20)	0.0000	4.3400	(25.00)	0.00	24.8423	(1.4909)	0.0000	3	23.3514	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(2,007)	2.7200	(5,457.66)	(5,459.04)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0374)	0.0000	1	0.6115	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(6,236)	2.7200	(16,625.31)	(16,961.92)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1162)	0.0000	1	1.8606	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(1,896)	2.7200	(4,986.48)	(5,157.12)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0353)	0.0000	1	0.5576	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(147)	2.7200	(386.61)	(399.84)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(63)	2.7200	(185.69)	(171.36)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(2,569)	2.7200	(6,756.47)	(6,987.68)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0479)	0.0000	1	0.7555	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(24,469)	2.7200	(64,353.47)	(66,555.68)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4559)	0.0000	1	7.1960	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(647)	2.7200	(1,701.61)	(1,759.84)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0121)	0.0000	1	0.1903	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(10,165)	2.7200	(26,733.95)	(27,648.80)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1894)	0.0000	1	2.9894	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(25,169)	2.7200	(66,194.47)	(68,459.68)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4689)	0.0000	1	7.4019	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(16,277)	2.7200	(42,808.51)	(44,273.44)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.3032)	0.0000	1	4.7869	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(7,734)	2.7200	(20,340.42)	(21,036.48)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1441)	0.0000	1	2.2745	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(2,810)	2.7200	(7,390.30)	(7,643.20)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0524)	0.0000	1	0.8264	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(5,461)	2.7200	(14,362.43)	(14,853.92)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1017)	0.0000	1	1.6060	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(1,341)	2.7200	(3,526.83)	(3,647.52)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0250)	0.0000	1	0.3944	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(120)	2.7200	(315.60)	(326.40)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(8,583)	2.7200	(22,573.29)	(23,345.76)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1599)	0.0000	1	2.5242	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(4,095)	2.7200	(10,769.85)	(11,138.40)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0763)	0.0000	1	1.2043	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(738)	2.7200	(1,940.94)	(2,007.36)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0137)	0.0000	1	0.2170	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(24,146)	2.7200	(63,503.98)	(65,677.12)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4498)	0.0000	1	7.1010	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(15,198)	2.7200	(39,970.74)	(41,338.56)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2831)	0.0000	1	4.4695	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(22,985)	2.7200	(60,450.55)	(62,519.20)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4282)	0.0000	1	6.7596	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(52,228)	2.7200	(137,359.64)	(142,060.16)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9730)	0.0000	1	15.3596	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(5,070)	2.7200	(13,334.10)	(13,790.40)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0945)	0.0000	1	1.4910	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(16,382)	2.7200	(43,084.66)	(44,559.04)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3052)	0.0000	1	4.8177	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(6,129)	2.7200	(16,119.27)	(16,670.88)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1142)	0.0000	1	1.8025	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(2,310)	2.7200	(6,075.30)	(6,283.20)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0430)	0.0000	1	0.6793	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(9,108)	2.7200	(23,954.04)	(24,773.76)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1697)	0.0000	1	2.6786	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(61,411)	2.7200	(161,510.93)	(167,037.92)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1441)	0.0000	1	18.0602	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(1,236)	2.7200	(3,250.68)	(3,361.92)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0230)	0.0000	1	0.3635	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(3,277)	2.7200	(8,618.51)	(8,913.44)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0611)	0.0000	1	0.9637	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(190)	2.7200	(499.70)	(516.80)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0035)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(55,984)	2.7200	(147,237.92)	(152,276.48)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0430)	0.0000	1	16.4642	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(22,684)	2.7200	(59,658.92)	(61,700.48)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4226)	0.0000	1	6.6711	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(29,967)	2.7200	(78,813.21)	(81,510.24)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5583)	0.0000	1	8.8129	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(147)	2.7200	(386.61)	(399.84)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(28,283)	2.7200	(74,384.29)	(76,929.76)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5269)	0.0000	1	8.3177	02/04/2025
VEA.AX	01/09/2025	SDB3260188369	0	(26,480)	2.7200	(69,642.40)	(72,025.60)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4933)	0.0000	1	7.7874	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(2,007)	2.6800	(5,457.66)	(5,378.76)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0368)	0.0000	1	0.6121	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(6,236)	2.6800	(16,625.31)	(16,712.48)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1145)	0.0000	1	1.8623	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(1,896)	2.6800	(4,986.48)	(5,081.28)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0348)	0.0000	1	0.5581	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(147)	2.6800	(386.61)	(393.96)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/08/2025	SDB3260188369	0	(63)	2.6800	(165.69)	(168.84)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(2,569)	2.6800	(6,756.47)	(6,884.92)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0472)	0.0000	1	0.7562	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(24,469)	2.6800	(64,353.47)	(65,576.92)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4492)	0.0000	1	7.2027	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(647)	2.6800	(1,701.61)	(1,733.96)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0119)	0.0000	1	0.1905	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(10,165)	2.6800	(26,733.95)	(27,242.20)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1866)	0.0000	1	2.9922	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(25,169)	2.6800	(66,194.47)	(67,452.92)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4620)	0.0000	1	7.4088	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(16,277)	2.6800	(42,808.51)	(43,622.36)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.2988)	0.0000	1	4.7913	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(7,734)	2.6800	(20,340.42)	(20,727.12)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1420)	0.0000	1	2.2766	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(2,810)	2.6800	(7,390.30)	(7,530.80)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0516)	0.0000	1	0.8272	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(5,461)	2.6800	(14,362.43)	(14,635.48)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1002)	0.0000	1	1.6075	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(1,341)	2.6800	(3,526.83)	(3,593.88)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0246)	0.0000	1	0.3947	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(120)	2.6800	(315.60)	(321.60)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(8,583)	2.6800	(22,573.29)	(23,002.44)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1576)	0.0000	1	2.5265	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(4,095)	2.6800	(10,769.85)	(10,974.60)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0752)	0.0000	1	1.2054	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(738)	2.6800	(1,940.94)	(1,977.84)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0135)	0.0000	1	0.2172	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(24,146)	2.6800	(63,503.98)	(64,711.28)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4432)	0.0000	1	7.1077	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(15,198)	2.6800	(39,970.74)	(40,730.64)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2790)	0.0000	1	4.4737	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(22,985)	2.6800	(60,450.55)	(61,599.80)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4219)	0.0000	1	6.7659	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(52,228)	2.6800	(137,359.64)	(139,971.04)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9587)	0.0000	1	15.3739	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(5,070)	2.6800	(13,334.10)	(13,587.60)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0931)	0.0000	1	1.4924	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(16,382)	2.6800	(43,084.66)	(43,903.76)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3007)	0.0000	1	4.8222	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(6,129)	2.6800	(16,119.27)	(16,425.72)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1125)	0.0000	1	1.8041	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(2,310)	2.6800	(6,075.30)	(6,190.80)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0424)	0.0000	1	0.6800	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(9,108)	2.6800	(23,954.04)	(24,409.44)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1672)	0.0000	1	2.6810	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(61,411)	2.6800	(161,510.93)	(164,581.48)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1273)	0.0000	1	18.0770	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(1,236)	2.6800	(3,250.68)	(3,312.48)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0227)	0.0000	1	0.3638	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(3,277)	2.6800	(8,618.51)	(8,782.36)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0602)	0.0000	1	0.9646	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(190)	2.6800	(499.70)	(509.20)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0035)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(55,984)	2.6800	(147,237.92)	(150,037.12)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0277)	0.0000	1	16.4795	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(22,684)	2.6800	(59,658.92)	(60,793.12)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4164)	0.0000	1	6.6773	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(29,967)	2.6800	(78,813.21)	(80,311.56)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5501)	0.0000	1	8.8211	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(147)	2.6800	(386.61)	(393.96)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(28,283)	2.6800	(74,384.29)	(75,798.44)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5192)	0.0000	1	8.3254	02/04/2025
VEA.AX	01/08/2025	SDB3260188369	0	(26,480)	2.6800	(69,642.40)	(70,966.40)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4861)	0.0000	1	7.7947	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(2,007)	2.7400	(5,457.66)	(5,499.18)	0.0000	4.3400	(25.00)	0.00	0.6489	(0.0377)	0.0000	1	0.6113	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(6,236)	2.7400	(16,625.31)	(17,086.64)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1170)	0.0000	1	1.8598	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(1,896)	2.7400	(4,986.48)	(5,195.04)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0356)	0.0000	1	0.5573	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0028)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(63)	2.7400	(165.69)	(172.62)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(2,569)	2.7400	(6,756.47)	(7,039.06)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0482)	0.0000	1	0.7552	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(24,469)	2.7400	(64,353.47)	(67,045.06)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4592)	0.0000	1	7.1927	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(647)	2.7400	(1,701.61)	(1,772.78)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0121)	0.0000	1	0.1902	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(10,165)	2.7400	(26,733.95)	(27,852.10)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1908)	0.0000	1	2.9880	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(25,169)	2.7400	(66,194.47)	(68,963.06)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4723)	0.0000	1	7.3984	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(16,277)	2.7400	(42,808.51)	(44,598.98)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.3055)	0.0000	1	4.7846	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(7,734)	2.7400	(20,340.42)	(21,191.16)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1451)	0.0000	1	2.2734	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(2,810)	2.7400	(7,390.30)	(7,699.40)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0527)	0.0000	1	0.8260	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(5,461)	2.7400	(14,362.43)	(14,963.14)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1025)	0.0000	1	1.6053	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(1,341)	2.7400	(3,526.83)	(3,674.34)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0252)	0.0000	1	0.3942	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(120)	2.7400	(315.60)	(328.80)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0023)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(8,583)	2.7400	(22,573.29)	(23,517.42)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1611)	0.0000	1	2.5230	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(4,095)	2.7400	(10,769.85)	(11,220.30)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0769)	0.0000	1	1.2037	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(738)	2.7400	(1,940.94)	(2,022.12)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0139)	0.0000	1	0.2169	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/07/2025	SDB3260188369	0	(24,146)	2.7400	(63,503.98)	(66,160.04)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4532)	0.0000	1	7.0977	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(15,198)	2.7400	(39,970.74)	(41,642.52)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2852)	0.0000	1	4.4675	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(22,985)	2.7400	(60,450.55)	(62,978.90)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4314)	0.0000	1	6.7565	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(52,228)	2.7400	(137,359.64)	(143,104.72)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9802)	0.0000	1	15.3525	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(5,070)	2.7400	(13,334.10)	(13,891.80)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0951)	0.0000	1	1.4903	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(16,382)	2.7400	(43,084.66)	(44,886.68)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3074)	0.0000	1	4.8155	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(6,129)	2.7400	(16,119.27)	(16,793.46)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1150)	0.0000	1	1.8016	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(2,310)	2.7400	(6,075.30)	(6,329.40)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0434)	0.0000	1	0.6790	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(9,108)	2.7400	(23,954.04)	(24,955.92)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1709)	0.0000	1	2.6773	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(61,411)	2.7400	(161,510.93)	(168,266.14)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1525)	0.0000	1	18.0518	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(1,236)	2.7400	(3,250.68)	(3,386.64)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0232)	0.0000	1	0.3633	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(3,277)	2.7400	(8,618.51)	(8,978.98)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0615)	0.0000	1	0.9633	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(190)	2.7400	(499.70)	(520.60)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0036)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(55,984)	2.7400	(147,237.92)	(153,396.16)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0507)	0.0000	1	16.4565	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(22,684)	2.7400	(59,658.92)	(62,154.16)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4257)	0.0000	1	6.6680	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(29,967)	2.7400	(78,813.21)	(82,109.58)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5624)	0.0000	1	8.8088	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(147)	2.7400	(386.61)	(402.78)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0028)	0.0000	1	0.0432	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(28,283)	2.7400	(74,384.29)	(77,495.42)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5308)	0.0000	1	8.3138	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(4,862)	2.7400	(12,787.06)	(13,321.88)	0.0000	4.3400	(25.00)	0.00	1.5204	(0.0912)	0.0000	1	1.4292	02/04/2025
VEA.AX	01/07/2025	SDB3260188369	0	(26,480)	2.7400	(69,642.40)	(72,555.20)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4970)	0.0000	1	7.7838	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(6,236)	2.6800	(16,625.31)	(16,712.48)	0.0000	4.3400	(25.00)	0.00	1.9768	(0.1145)	0.0000	1	1.8623	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(1,896)	2.6800	(4,986.48)	(5,081.28)	0.0000	4.3400	(25.00)	0.00	0.5929	(0.0348)	0.0000	1	0.5581	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(147)	2.6800	(386.61)	(393.96)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(63)	2.6800	(165.69)	(168.84)	0.0000	4.3400	(25.00)	0.00	0.0197	(0.0012)	0.0000	1	0.0185	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(2,569)	2.6800	(6,756.47)	(6,884.92)	0.0000	4.3400	(25.00)	0.00	0.8034	(0.0472)	0.0000	1	0.7562	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(24,469)	2.6800	(64,353.47)	(65,576.92)	0.0000	4.3400	(25.00)	0.00	7.6519	(0.4492)	0.0000	1	7.2027	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(647)	2.6800	(1,701.61)	(1,733.96)	0.0000	4.3400	(25.00)	0.00	0.2023	(0.0119)	0.0000	1	0.1905	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(10,165)	2.6800	(26,733.95)	(27,242.20)	0.0000	4.3400	(25.00)	0.00	3.1788	(0.1866)	0.0000	1	2.9922	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(25,169)	2.6800	(66,194.47)	(67,452.92)	0.0000	4.3400	(25.00)	0.00	7.8708	(0.4620)	0.0000	1	7.4088	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(16,277)	2.6800	(42,808.51)	(43,622.36)	0.0000	4.3400	(25.00)	0.00	5.0901	(0.2988)	0.0000	1	4.7913	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(7,734)	2.6800	(20,340.42)	(20,727.12)	0.0000	4.3400	(25.00)	0.00	2.4186	(0.1420)	0.0000	1	2.2766	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(2,810)	2.6800	(7,390.30)	(7,530.80)	0.0000	4.3400	(25.00)	0.00	0.8787	(0.0516)	0.0000	1	0.8272	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(5,461)	2.6800	(14,362.43)	(14,635.48)	0.0000	4.3400	(25.00)	0.00	1.7078	(0.1002)	0.0000	1	1.6075	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(1,341)	2.6800	(3,526.83)	(3,593.88)	0.0000	4.3400	(25.00)	0.00	0.4194	(0.0246)	0.0000	1	0.3947	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(120)	2.6800	(315.60)	(321.60)	0.0000	4.3400	(25.00)	0.00	0.0375	(0.0022)	0.0000	1	0.0353	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(8,583)	2.6800	(22,573.29)	(23,002.44)	0.0000	4.3400	(25.00)	0.00	2.6841	(0.1576)	0.0000	1	2.5265	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(4,095)	2.6800	(10,769.85)	(10,974.60)	0.0000	4.3400	(25.00)	0.00	1.2806	(0.0752)	0.0000	1	1.2054	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(738)	2.6800	(1,940.94)	(1,977.84)	0.0000	4.3400	(25.00)	0.00	0.2308	(0.0135)	0.0000	1	0.2172	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(24,146)	2.6800	(63,503.98)	(64,711.28)	0.0000	4.3400	(25.00)	0.00	7.5509	(0.4432)	0.0000	1	7.1077	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(15,198)	2.6800	(39,970.74)	(40,730.64)	0.0000	4.3400	(25.00)	0.00	4.7527	(0.2790)	0.0000	1	4.4737	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(22,985)	2.6800	(60,450.55)	(61,599.80)	0.0000	4.3400	(25.00)	0.00	7.1878	(0.4219)	0.0000	1	6.7659	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(52,228)	2.6800	(137,359.64)	(139,971.04)	0.0000	4.3400	(25.00)	0.00	16.3326	(0.9587)	0.0000	1	15.3739	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(5,070)	2.6800	(13,334.10)	(13,587.60)	0.0000	4.3400	(25.00)	0.00	1.5855	(0.0931)	0.0000	1	1.4924	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(16,382)	2.6800	(43,084.66)	(43,903.76)	0.0000	4.3400	(25.00)	0.00	5.1229	(0.3007)	0.0000	1	4.8222	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(6,129)	2.6800	(16,119.27)	(16,425.72)	0.0000	4.3400	(25.00)	0.00	1.9166	(0.1125)	0.0000	1	1.8041	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(2,310)	2.6800	(6,075.30)	(6,190.80)	0.0000	4.3400	(25.00)	0.00	0.7224	(0.0424)	0.0000	1	0.6800	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(9,108)	2.6800	(23,954.04)	(24,409.44)	0.0000	4.3400	(25.00)	0.00	2.8482	(0.1672)	0.0000	1	2.6810	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(61,411)	2.6800	(161,510.93)	(164,581.48)	0.0000	4.3400	(25.00)	0.00	19.2043	(1.1273)	0.0000	1	18.0770	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(1,236)	2.6800	(3,250.68)	(3,312.48)	0.0000	4.3400	(25.00)	0.00	0.3865	(0.0227)	0.0000	1	0.3638	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(3,277)	2.6800	(8,618.51)	(8,782.36)	0.0000	4.3400	(25.00)	0.00	1.0248	(0.0602)	0.0000	1	0.9646	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(190)	2.6800	(499.70)	(509.20)	0.0000	4.3400	(25.00)	0.00	0.0594	(0.0035)	0.0000	1	0.0559	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(55,984)	2.6800	(147,237.92)	(150,037.12)	0.0000	4.3400	(25.00)	0.00	17.5072	(1.0277)	0.0000	1	16.4795	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(22,684)	2.6800	(59,658.92)	(60,793.12)	0.0000	4.3400	(25.00)	0.00	7.0937	(0.4164)	0.0000	1	6.6773	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
VEA.AX	01/06/2025	SDB3260188369	0	(29,967)	2.6800	(78,813.21)	(80,311.56)	0.0000	4.3400	(25.00)	0.00	9.3712	(0.5501)	0.0000	1	8.8211	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(147)	2.6800	(386.61)	(393.96)	0.0000	4.3400	(25.00)	0.00	0.0460	(0.0027)	0.0000	1	0.0433	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(28,283)	2.6800	(74,384.29)	(75,798.44)	0.0000	4.3400	(25.00)	0.00	8.8446	(0.5192)	0.0000	1	8.3254	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(4,862)	2.6800	(12,787.06)	(13,030.16)	0.0000	4.3400	(25.00)	0.00	1.5204	(0.0892)	0.0000	1	1.4312	02/04/2025
VEA.AX	01/06/2025	SDB3260188369	0	(26,480)	2.6800	(69,642.40)	(70,966.40)	0.0000	4.3400	(25.00)	0.00	8.2808	(0.4861)	0.0000	1	7.7947	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(1,896)	2.6300	(4,986.48)	(4,986.48)	0.0000	4.3400	(25.00)	0.00	1.7787	(0.1025)	0.0000	3	1.6763	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(147)	2.6300	(386.61)	(386.61)	0.0000	4.3400	(25.00)	0.00	0.1379	(0.0079)	0.0000	3	0.1300	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(63)	2.6300	(165.69)	(165.69)	0.0000	4.3400	(25.00)	0.00	0.0591	(0.0034)	0.0000	3	0.0557	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(2,569)	2.6300	(6,756.47)	(6,756.47)	0.0000	4.3400	(25.00)	0.00	2.4101	(0.1388)	0.0000	3	2.2713	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(24,469)	2.6300	(64,353.47)	(64,353.47)	0.0000	4.3400	(25.00)	0.00	22.9557	(1.3223)	0.0000	3	21.6333	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(647)	2.6300	(1,701.61)	(1,701.61)	0.0000	4.3400	(25.00)	0.00	0.6070	(0.0350)	0.0000	3	0.5720	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(10,165)	2.6300	(26,733.95)	(26,733.95)	0.0000	4.3400	(25.00)	0.00	9.5363	(0.5493)	0.0000	3	8.9870	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(25,169)	2.6300	(66,194.47)	(66,194.47)	0.0000	4.3400	(25.00)	0.00	23.6124	(1.3602)	0.0000	3	22.2522	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(16,277)	2.6300	(42,808.51)	(42,808.51)	0.0000	4.3400	(25.00)	0.00	15.2703	(0.8796)	0.0000	3	14.3907	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(7,734)	2.6300	(20,340.42)	(20,340.42)	0.0000	4.3400	(25.00)	0.00	7.2557	(0.4180)	0.0000	3	6.8377	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(2,810)	2.6300	(7,390.30)	(7,390.30)	0.0000	4.3400	(25.00)	0.00	2.6362	(0.1519)	0.0000	3	2.4844	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(5,461)	2.6300	(14,362.43)	(14,362.43)	0.0000	4.3400	(25.00)	0.00	5.1233	(0.2951)	0.0000	3	4.8281	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(1,341)	2.6300	(3,526.83)	(3,526.83)	0.0000	4.3400	(25.00)	0.00	1.2581	(0.0725)	0.0000	3	1.1856	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(120)	2.6300	(315.60)	(315.60)	0.0000	4.3400	(25.00)	0.00	0.1126	(0.0065)	0.0000	3	0.1061	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(8,583)	2.6300	(22,573.29)	(22,573.29)	0.0000	4.3400	(25.00)	0.00	8.0522	(0.4638)	0.0000	3	7.5883	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(4,095)	2.6300	(10,769.85)	(10,769.85)	0.0000	4.3400	(25.00)	0.00	3.8417	(0.2213)	0.0000	3	3.6204	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(738)	2.6300	(1,940.94)	(1,940.94)	0.0000	4.3400	(25.00)	0.00	0.6924	(0.0399)	0.0000	3	0.6525	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(24,146)	2.6300	(63,503.98)	(63,503.98)	0.0000	4.3400	(25.00)	0.00	22.6527	(1.3049)	0.0000	3	21.3478	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(15,198)	2.6300	(39,970.74)	(39,970.74)	0.0000	4.3400	(25.00)	0.00	14.2581	(0.8213)	0.0000	3	13.4367	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(22,985)	2.6300	(60,450.55)	(60,450.55)	0.0000	4.3400	(25.00)	0.00	21.5635	(1.2421)	0.0000	3	20.3213	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(52,228)	2.6300	(137,359.64)	(137,359.64)	0.0000	4.3400	(25.00)	0.00	48.9979	(2.8225)	0.0000	3	46.1754	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(5,070)	2.6300	(13,334.10)	(13,334.10)	0.0000	4.3400	(25.00)	0.00	4.7564	(0.2740)	0.0000	3	4.4824	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(16,382)	2.6300	(43,084.66)	(43,084.66)	0.0000	4.3400	(25.00)	0.00	15.3688	(0.8853)	0.0000	3	14.4835	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(6,129)	2.6300	(16,119.27)	(16,119.27)	0.0000	4.3400	(25.00)	0.00	5.7499	(0.3312)	0.0000	3	5.4187	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(2,310)	2.6300	(6,075.30)	(6,075.30)	0.0000	4.3400	(25.00)	0.00	2.1671	(0.1248)	0.0000	3	2.0423	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(9,108)	2.6300	(23,954.04)	(23,954.04)	0.0000	4.3400	(25.00)	0.00	8.5447	(0.4922)	0.0000	3	8.0525	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(61,411)	2.6300	(161,510.93)	(161,510.93)	0.0000	4.3400	(25.00)	0.00	57.6129	(3.3187)	0.0000	3	54.2942	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(1,236)	2.6300	(3,250.68)	(3,250.68)	0.0000	4.3400	(25.00)	0.00	1.1596	(0.0668)	0.0000	3	1.0928	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(3,277)	2.6300	(8,618.51)	(8,618.51)	0.0000	4.3400	(25.00)	0.00	3.0743	(0.1771)	0.0000	3	2.8972	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(190)	2.6300	(499.70)	(499.70)	0.0000	4.3400	(25.00)	0.00	0.1782	(0.0103)	0.0000	3	0.1680	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(55,984)	2.6300	(147,237.92)	(147,237.92)	0.0000	4.3400	(25.00)	0.00	52.5216	(3.0254)	0.0000	3	49.4961	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(22,684)	2.6300	(59,658.92)	(59,658.92)	0.0000	4.3400	(25.00)	0.00	21.2811	(1.2259)	0.0000	3	20.0552	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(29,967)	2.6300	(78,813.21)	(78,813.21)	0.0000	4.3400	(25.00)	0.00	28.1136	(1.6194)	0.0000	3	26.4942	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(147)	2.6300	(386.61)	(386.61)	0.0000	4.3400	(25.00)	0.00	0.1379	(0.0079)	0.0000	3	0.1300	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(28,283)	2.6300	(74,384.29)	(74,384.29)	0.0000	4.3400	(25.00)	0.00	26.5338	(1.5284)	0.0000	3	25.0053	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(4,862)	2.6300	(12,787.06)	(12,787.06)	0.0000	4.3400	(25.00)	0.00	4.5613	(0.2627)	0.0000	3	4.2986	02/04/2025
VEA.AX	01/03/2025	SDB3260188369	0	(26,480)	2.6300	(69,642.40)	(69,642.40)	0.0000	4.3400	(25.00)	0.00	24.8423	(1.4310)	0.0000	3	23.4113	02/04/2025
TOTAL VIVA ENERGY GROUP LIMITED CMN ORDINARY FULLY PAID												2,367.0069	(139.7107)	0.0000		2,227.2962	
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID																	
WEB.AX	01/14/2025	SDB3260961921	0	(2,150)	4.4700	(9,868.50)	(9,610.50)	0.0000	4.3400	(25.00)	0.00	1.1734	(0.0658)	0.0000	1	1.1076	02/04/2025
WEB.AX	01/13/2025	SDB3260961921	0	(3,112)	4.5200	(14,284.08)	(14,066.24)	0.0000	4.3400	(25.00)	0.00	1.6984	(0.0963)	0.0000	1	1.6021	02/04/2025
WEB.AX	01/13/2025	SDB3260961921	0	(255)	4.5200	(1,170.45)	(1,152.60)	0.0000	4.3400	(25.00)	0.00	0.1392	(0.0079)	0.0000	1	0.1313	02/04/2025
WEB.AX	01/13/2025	SDB3260961921	0	(1,163)	4.5200	(5,338.17)	(5,256.76)	0.0000	4.3400	(25.00)	0.00	0.6347	(0.0360)	0.0000	1	0.5987	02/04/2025
WEB.AX	01/10/2025	SDB3260961921	0	(3,112)	4.6000	(14,284.08)	(14,315.20)	0.0000	4.3400	(25.00)	0.00	5.0953	(0.2941)	0.0000	3	4.8012	02/04/2025
WEB.AX	01/10/2025	SDB3260961921	0	(255)	4.6000	(1,170.45)	(1,173.00)	0.0000	4.3400	(25.00)	0.00	0.4175	(0.0241)	0.0000	3	0.3934	02/04/2025
WEB.AX	01/10/2025	SDB3260961921	0	(87)	4.6000	(399.33)	(400.20)	0.0000	4.3400	(25.00)	0.00	0.1424	(0.0082)	0.0000	3	0.1342	02/04/2025
WEB.AX	01/10/2025	SDB3260961921	0	(439)	4.6000	(2,015.01)	(2,019.40)	0.0000	4.3400	(25.00)	0.00	0.7188	(0.0415)	0.0000	3	0.6773	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WEB AX	01/10/2025	SDB3260961921	0	(1,567)	4.6000	(7,192.53)	(7,208.20)	0.0000	4.3400	(25.00)	0.00	2.5657	(0.1481)	0.0000	3	2.4176	02/04/2025
WEB AX	01/10/2025	SDB3260961921	0	(2,445)	4.6000	(11,222.55)	(11,247.00)	0.0000	4.3400	(25.00)	0.00	4.0032	(0.2311)	0.0000	3	3.7721	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(3,112)	4.6500	(14,284.08)	(14,470.80)	0.0000	4.3400	(25.00)	0.00	1.6984	(0.0991)	0.0000	1	1.5993	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(255)	4.6500	(1,170.45)	(1,185.75)	0.0000	4.3400	(25.00)	0.00	0.1392	(0.0081)	0.0000	1	0.1310	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(86)	4.6500	(394.74)	(399.90)	0.0000	4.3400	(25.00)	0.00	0.0469	(0.0027)	0.0000	1	0.0442	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(144)	4.6500	(660.96)	(669.60)	0.0000	4.3400	(25.00)	0.00	0.0786	(0.0046)	0.0000	1	0.0740	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(41)	4.6500	(188.19)	(190.65)	0.0000	4.3400	(25.00)	0.00	0.0224	(0.0013)	0.0000	1	0.0211	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(439)	4.6500	(2,015.01)	(2,041.35)	0.0000	4.3400	(25.00)	0.00	0.2396	(0.0140)	0.0000	1	0.2256	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(1,567)	4.6500	(7,192.53)	(7,286.55)	0.0000	4.3400	(25.00)	0.00	0.8552	(0.0499)	0.0000	1	0.8053	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(2,445)	4.6500	(11,222.55)	(11,369.25)	0.0000	4.3400	(25.00)	0.00	1.3344	(0.0779)	0.0000	1	1.2565	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(657)	4.6500	(3,015.63)	(3,055.05)	0.0000	4.3400	(25.00)	0.00	0.3586	(0.0209)	0.0000	1	0.3376	02/04/2025
WEB AX	01/09/2025	SDB3260961921	0	(2,437)	4.6500	(11,185.83)	(11,332.05)	0.0000	4.3400	(25.00)	0.00	1.3300	(0.0776)	0.0000	1	1.2524	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(3,112)	4.6000	(14,284.08)	(14,315.20)	0.0000	4.3400	(25.00)	0.00	1.6984	(0.0980)	0.0000	1	1.6004	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(255)	4.6000	(1,170.45)	(1,173.00)	0.0000	4.3400	(25.00)	0.00	0.1392	(0.0080)	0.0000	1	0.1311	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(86)	4.6000	(394.74)	(395.60)	0.0000	4.3400	(25.00)	0.00	0.0469	(0.0027)	0.0000	1	0.0442	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(144)	4.6000	(660.96)	(662.40)	0.0000	4.3400	(25.00)	0.00	0.0786	(0.0045)	0.0000	1	0.0741	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(41)	4.6000	(188.19)	(188.60)	0.0000	4.3400	(25.00)	0.00	0.0224	(0.0013)	0.0000	1	0.0211	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(439)	4.6000	(2,015.01)	(2,019.40)	0.0000	4.3400	(25.00)	0.00	0.2396	(0.0138)	0.0000	1	0.2258	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(1,567)	4.6000	(7,192.53)	(7,208.20)	0.0000	4.3400	(25.00)	0.00	0.8552	(0.0494)	0.0000	1	0.8059	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(2,445)	4.6000	(11,222.55)	(11,247.00)	0.0000	4.3400	(25.00)	0.00	1.3344	(0.0770)	0.0000	1	1.2574	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(657)	4.6000	(3,015.63)	(3,022.20)	0.0000	4.3400	(25.00)	0.00	0.3586	(0.0207)	0.0000	1	0.3379	02/04/2025
WEB AX	01/08/2025	SDB3260961921	0	(2,437)	4.6000	(11,185.83)	(11,210.20)	0.0000	4.3400	(25.00)	0.00	1.3300	(0.0768)	0.0000	1	1.2533	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(3,112)	4.6700	(14,284.08)	(14,533.04)	0.0000	4.3400	(25.00)	0.00	1.6984	(0.0995)	0.0000	1	1.5989	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(255)	4.6700	(1,170.45)	(1,190.85)	0.0000	4.3400	(25.00)	0.00	0.1392	(0.0082)	0.0000	1	0.1310	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(86)	4.6700	(394.74)	(401.62)	0.0000	4.3400	(25.00)	0.00	0.0469	(0.0028)	0.0000	1	0.0442	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(144)	4.6700	(660.96)	(672.48)	0.0000	4.3400	(25.00)	0.00	0.0786	(0.0046)	0.0000	1	0.0740	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(41)	4.6700	(188.19)	(191.47)	0.0000	4.3400	(25.00)	0.00	0.0224	(0.0013)	0.0000	1	0.0211	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(439)	4.6700	(2,015.01)	(2,050.13)	0.0000	4.3400	(25.00)	0.00	0.2396	(0.0140)	0.0000	1	0.2256	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(1,567)	4.6700	(7,192.53)	(7,317.89)	0.0000	4.3400	(25.00)	0.00	0.8552	(0.0501)	0.0000	1	0.8051	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(2,445)	4.6700	(11,222.55)	(11,418.15)	0.0000	4.3400	(25.00)	0.00	1.3344	(0.0782)	0.0000	1	1.2562	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(657)	4.6700	(3,015.63)	(3,068.19)	0.0000	4.3400	(25.00)	0.00	0.3586	(0.0210)	0.0000	1	0.3376	02/04/2025
WEB AX	01/07/2025	SDB3260961921	0	(2,437)	4.6700	(11,185.83)	(11,380.79)	0.0000	4.3400	(25.00)	0.00	1.3300	(0.0780)	0.0000	1	1.2521	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(3,112)	4.5900	(14,284.08)	(14,284.08)	0.0000	4.3400	(25.00)	0.00	1.6984	(0.0978)	0.0000	1	1.6006	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(255)	4.5900	(1,170.45)	(1,170.45)	0.0000	4.3400	(25.00)	0.00	0.1392	(0.0080)	0.0000	1	0.1312	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(86)	4.5900	(394.74)	(394.74)	0.0000	4.3400	(25.00)	0.00	0.0469	(0.0027)	0.0000	1	0.0442	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(144)	4.5900	(660.96)	(660.96)	0.0000	4.3400	(25.00)	0.00	0.0786	(0.0045)	0.0000	1	0.0741	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(41)	4.5900	(188.19)	(188.19)	0.0000	4.3400	(25.00)	0.00	0.0224	(0.0013)	0.0000	1	0.0211	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(439)	4.5900	(2,015.01)	(2,015.01)	0.0000	4.3400	(25.00)	0.00	0.2396	(0.0138)	0.0000	1	0.2258	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(1,567)	4.5900	(7,192.53)	(7,192.53)	0.0000	4.3400	(25.00)	0.00	0.8552	(0.0493)	0.0000	1	0.8060	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(2,445)	4.5900	(11,222.55)	(11,222.55)	0.0000	4.3400	(25.00)	0.00	1.3344	(0.0769)	0.0000	1	1.2575	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(657)	4.5900	(3,015.63)	(3,015.63)	0.0000	4.3400	(25.00)	0.00	0.3586	(0.0207)	0.0000	1	0.3379	02/04/2025
WEB AX	01/06/2025	SDB3260961921	0	(2,437)	4.5900	(11,185.83)	(11,185.83)	0.0000	4.3400	(25.00)	0.00	1.3300	(0.0766)	0.0000	1	1.2534	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(3,112)	4.5900	(14,284.08)	(14,284.08)	0.0000	4.3400	(25.00)	0.00	5.0953	(0.2935)	0.0000	3	4.8018	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(255)	4.5900	(1,170.45)	(1,170.45)	0.0000	4.3400	(25.00)	0.00	0.1475	(0.0241)	0.0000	3	0.3935	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(86)	4.5900	(394.74)	(394.74)	0.0000	4.3400	(25.00)	0.00	0.1408	(0.0081)	0.0000	3	0.1327	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(144)	4.5900	(660.96)	(660.96)	0.0000	4.3400	(25.00)	0.00	0.2358	(0.0136)	0.0000	3	0.2222	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(41)	4.5900	(188.19)	(188.19)	0.0000	4.3400	(25.00)	0.00	0.0671	(0.0039)	0.0000	3	0.0633	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(439)	4.5900	(2,015.01)	(2,015.01)	0.0000	4.3400	(25.00)	0.00	0.7188	(0.0414)	0.0000	3	0.6774	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(1,567)	4.5900	(7,192.53)	(7,192.53)	0.0000	4.3400	(25.00)	0.00	2.5657	(0.1478)	0.0000	3	2.4179	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(2,445)	4.5900	(11,222.55)	(11,222.55)	0.0000	4.3400	(25.00)	0.00	4.0032	(0.2306)	0.0000	3	3.7726	02/04/2025
WEB AX	01/03/2025	SDB3260961921	0	(657)	4.5900	(3,015.63)	(3,015.63)	0.0000	4.3400	(25.00)	0.00	1.0757	(0.0620)	0.0000	3	1.0137	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WEB.AX	01/03/2025	SDB3260961921	0	(2,437)	4.5900	(11,185.83)	(11,185.83)	0.0000	4.3400	(25.00)	0.00	3.9901	(0.2298)	0.0000	3	3.7603	02/04/2025
TOTAL WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID												59.3121	(3.4258)	0.0000		55.8863	
WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID																	
WHC.AX	01/17/2025	SDB3265465920	0	(2,063)	6.2700	(12,366.74)	(12,935.01)	0.0000	4.3373	(25.00)	0.00	1.4695	(0.0886)	0.0000	1	1.3809	02/04/2025
WHC.AX	01/16/2025	SDB3265465920	0	(2,063)	6.4500	(12,366.74)	(13,306.35)	0.0000	4.3400	(25.00)	0.00	1.4705	(0.0911)	0.0000	1	1.3793	02/04/2025
WHC.AX	01/15/2025	SDB3265465920	0	(2,063)	6.0500	(12,366.74)	(12,481.15)	0.0000	4.3400	(25.00)	0.00	1.4705	(0.0855)	0.0000	1	1.3850	02/04/2025
WHC.AX	01/14/2025	SDB3265465920	0	(2,063)	5.9945	(12,366.74)	(12,366.74)	0.0000	4.3400	(25.00)	0.00	1.4705	(0.0847)	0.0000	1	1.3858	02/04/2025
TOTAL WHITEHAVEN COAL LIMITED CMN ORDINARY FULLY PAID												5.8809	(0.3499)	0.0000		5.5310	
WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID																	
WTC.AX	01/15/2025	SDB3265127438	0	(197)	121.0200	(24,921.20)	(23,840.94)	0.0000	4.3400	(25.00)	0.00	2.9632	(0.1633)	0.0000	1	2.7999	02/04/2025
WTC.AX	01/14/2025	SDB3265127438	0	(593)	125.5200	(75,016.62)	(74,433.36)	0.0000	4.3400	(25.00)	0.00	8.9198	(0.5098)	0.0000	1	8.4100	02/04/2025
WTC.AX	01/13/2025	SDB3265127438	0	(810)	125.8400	(102,467.90)	(101,930.40)	0.0000	4.3400	(25.00)	0.00	12.1839	(0.6982)	0.0000	1	11.4857	02/04/2025
WTC.AX	01/13/2025	SDB3265127438	0	(161)	125.8400	(20,323.56)	(20,260.24)	0.0000	4.3400	(25.00)	0.00	2.4166	(0.1388)	0.0000	1	2.2778	02/04/2025
WTC.AX	01/13/2025	SDB3265127438	0	(319)	125.8400	(39,657.79)	(40,142.96)	0.0000	4.3400	(25.00)	0.00	4.7155	(0.2750)	0.0000	1	4.4405	02/04/2025
WTC.AX	01/10/2025	SDB3265127438	0	(810)	127.0500	(102,467.90)	(102,910.50)	0.0000	4.3400	(25.00)	0.00	36.5516	(2.1146)	0.0000	3	34.4370	02/04/2025
WTC.AX	01/10/2025	SDB3265127438	0	(161)	127.0500	(20,323.56)	(20,455.05)	0.0000	4.3400	(25.00)	0.00	7.2497	(0.4203)	0.0000	3	6.8294	02/04/2025
WTC.AX	01/10/2025	SDB3265127438	0	(653)	127.0500	(81,180.37)	(82,963.65)	0.0000	4.3400	(25.00)	0.00	28.9580	(1.7047)	0.0000	3	27.2533	02/04/2025
WTC.AX	01/09/2025	SDB3265127438	0	(810)	126.7200	(102,467.90)	(102,643.20)	0.0000	4.3400	(25.00)	0.00	12.1839	(0.7030)	0.0000	1	11.4808	02/04/2025
WTC.AX	01/09/2025	SDB3265127438	0	(161)	126.7200	(20,323.56)	(20,401.92)	0.0000	4.3400	(25.00)	0.00	2.4166	(0.1397)	0.0000	1	2.2768	02/04/2025
WTC.AX	01/09/2025	SDB3265127438	0	(713)	126.7200	(88,639.52)	(90,351.36)	0.0000	4.3400	(25.00)	0.00	10.5396	(0.6188)	0.0000	1	9.9208	02/04/2025
WTC.AX	01/08/2025	SDB3265127438	0	(161)	126.2300	(20,323.56)	(20,323.03)	0.0000	4.3400	(25.00)	0.00	2.4166	(0.1392)	0.0000	1	2.2774	02/04/2025
WTC.AX	01/08/2025	SDB3265127438	0	(713)	126.2300	(88,639.52)	(90,001.99)	0.0000	4.3400	(25.00)	0.00	10.5396	(0.6165)	0.0000	1	9.9232	02/04/2025
WTC.AX	01/07/2025	SDB3265127438	0	(713)	124.3191	(88,639.52)	(88,639.52)	0.0000	4.3400	(25.00)	0.00	10.5396	(0.6071)	0.0000	1	9.9325	02/04/2025
TOTAL WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID												152.5939	(8.8490)	0.0000		143.7449	
WOODSIDE ENERGY GROUP LTD CMN ORDINARY FULLY PAID																	
WDS.AX	01/07/2025	SDB3265127403	0	(3,496)	25.1496	(87,922.88)	(87,922.88)	0.0000	4.3400	(25.00)	0.00	10.4544	(0.6022)	0.0000	1	9.8522	02/04/2025
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID																	
WOW.AX	01/17/2025	SDB3262936508	0	(2,159)	30.0300	(65,838.80)	(64,834.77)	0.0000	4.3373	(25.00)	0.00	7.8236	(0.4441)	0.0000	1	7.3795	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(11,262)	30.0300	(345,972.14)	(338,197.86)	0.0000	4.3373	(25.00)	0.00	41.1115	(2.3164)	0.0000	1	38.7951	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(2,508)	30.0300	(76,328.41)	(75,315.24)	0.0000	4.3373	(25.00)	0.00	9.0700	(0.5159)	0.0000	1	8.5542	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(625)	30.0300	(19,056.25)	(18,768.75)	0.0000	4.3373	(25.00)	0.00	2.2644	(0.1286)	0.0000	1	2.1359	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(424)	30.0300	(12,927.76)	(12,732.72)	0.0000	4.3373	(25.00)	0.00	1.5362	(0.0872)	0.0000	1	1.4490	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(91)	30.0300	(2,774.59)	(2,732.73)	0.0000	4.3373	(25.00)	0.00	0.3297	(0.0187)	0.0000	1	0.3110	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(3,089)	30.0300	(94,183.61)	(92,762.67)	0.0000	4.3373	(25.00)	0.00	11.1918	(0.6354)	0.0000	1	10.5564	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(10,323)	30.0300	(314,748.27)	(309,999.69)	0.0000	4.3373	(25.00)	0.00	37.4012	(2.1233)	0.0000	1	35.2780	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(7,184)	30.0300	(219,040.16)	(215,735.52)	0.0000	4.3373	(25.00)	0.00	26.0283	(1.4776)	0.0000	1	24.5507	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(45)	30.0300	(1,372.05)	(1,351.35)	0.0000	4.3373	(25.00)	0.00	0.1630	(0.0093)	0.0000	1	0.1538	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(22,445)	30.0300	(684,348.05)	(674,023.35)	0.0000	4.3373	(25.00)	0.00	81.3204	(4.6166)	0.0000	1	76.7038	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(6,210)	30.0300	(189,342.90)	(186,486.30)	0.0000	4.3373	(25.00)	0.00	22.4994	(1.2773)	0.0000	1	21.2221	02/04/2025
WOW.AX	01/17/2025	SDB3262936508	0	(7,474)	30.0300	(227,882.26)	(224,444.22)	0.0000	4.3373	(25.00)	0.00	27.0790	(1.5373)	0.0000	1	25.5417	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(2,159)	30.1400	(65,838.80)	(65,072.26)	0.0000	4.3400	(25.00)	0.00	7.8285	(0.4457)	0.0000	1	7.3828	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(11,262)	30.1400	(345,972.14)	(339,436.68)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3249)	0.0000	1	38.8126	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(2,508)	30.1400	(76,328.41)	(75,591.12)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5177)	0.0000	1	8.5580	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(625)	30.1400	(19,056.25)	(18,837.50)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1290)	0.0000	1	2.1368	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(424)	30.1400	(12,927.76)	(12,779.38)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0875)	0.0000	1	1.4496	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(91)	30.1400	(2,774.59)	(2,742.74)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0188)	0.0000	1	0.3111	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(3,089)	30.1400	(94,183.61)	(93,102.46)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6377)	0.0000	1	10.5611	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(10,323)	30.1400	(314,748.27)	(311,135.22)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1311)	0.0000	1	35.2938	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(7,184)	30.1400	(219,040.16)	(216,525.76)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.4831)	0.0000	1	24.5617	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WOW.AX	01/16/2025	SDB3262936508	0	(45)	30.1400	(1,372.05)	(1,356.30)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0093)	0.0000	1	0.1539	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(22,445)	30.1400	(684,348.05)	(676,492.30)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.6335)	0.0000	1	76.7383	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(6,210)	30.1400	(189,342.90)	(187,169.40)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.2820)	0.0000	1	21.2317	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(17,480)	30.1400	(532,965.20)	(526,847.20)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6085)	0.0000	1	59.7632	02/04/2025
WOW.AX	01/16/2025	SDB3262936508	0	(346)	30.1400	(10,549.54)	(10,428.44)	0.0000	4.3400	(25.00)	0.00	1.2544	(0.0714)	0.0000	1	1.1830	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(2,159)	30.1000	(65,838.80)	(64,985.90)	0.0000	4.3400	(25.00)	0.00	7.8285	(0.4451)	0.0000	1	7.3834	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(11,262)	30.1000	(345,972.14)	(338,986.20)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3218)	0.0000	1	38.8157	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(2,508)	30.1000	(76,328.41)	(75,490.80)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5171)	0.0000	1	8.5587	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(625)	30.1000	(19,056.25)	(18,812.50)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1289)	0.0000	1	2.1370	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(424)	30.1000	(12,927.76)	(12,762.40)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0874)	0.0000	1	1.4498	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(91)	30.1000	(2,774.59)	(2,739.10)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0188)	0.0000	1	0.3111	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(3,089)	30.1000	(94,183.61)	(92,978.90)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6368)	0.0000	1	10.5620	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(10,323)	30.1000	(314,748.27)	(310,722.30)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1282)	0.0000	1	35.2966	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(7,184)	30.1000	(219,040.16)	(216,238.40)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.4811)	0.0000	1	24.5637	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(45)	30.1000	(1,372.05)	(1,354.50)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0093)	0.0000	1	0.1539	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(22,445)	30.1000	(684,348.05)	(675,594.50)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.6274)	0.0000	1	76.7444	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(6,210)	30.1000	(189,342.90)	(186,921.00)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.2803)	0.0000	1	21.2334	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(17,480)	30.1000	(532,965.20)	(526,148.00)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6038)	0.0000	1	59.7680	02/04/2025
WOW.AX	01/15/2025	SDB3262936508	0	(1,457)	30.1000	(44,423.93)	(43,855.70)	0.0000	4.3400	(25.00)	0.00	5.2822	(0.3004)	0.0000	1	4.9818	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(2,159)	30.2700	(65,838.80)	(65,352.93)	0.0000	4.3400	(25.00)	0.00	7.8285	(0.4476)	0.0000	1	7.3809	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(11,262)	30.2700	(345,972.14)	(340,900.74)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3349)	0.0000	1	38.8026	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(2,508)	30.2700	(76,328.41)	(75,917.16)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5200)	0.0000	1	8.5558	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(625)	30.2700	(19,056.25)	(18,918.75)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1296)	0.0000	1	2.1363	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(424)	30.2700	(12,927.76)	(12,834.48)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0879)	0.0000	1	1.4493	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(91)	30.2700	(2,774.59)	(2,754.57)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0189)	0.0000	1	0.3110	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(3,089)	30.2700	(94,183.61)	(93,504.03)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6404)	0.0000	1	10.5584	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(10,323)	30.2700	(314,748.27)	(312,477.21)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1403)	0.0000	1	35.2846	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(7,184)	30.2700	(219,040.16)	(217,459.68)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.4894)	0.0000	1	24.5553	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(45)	30.2700	(1,372.05)	(1,362.15)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0093)	0.0000	1	0.1538	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(22,445)	30.2700	(684,348.05)	(679,410.15)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.6535)	0.0000	1	76.7183	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(6,210)	30.2700	(189,342.90)	(187,976.70)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.2875)	0.0000	1	21.2261	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(17,480)	30.2700	(532,965.20)	(529,119.60)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6241)	0.0000	1	59.7476	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(6,261)	30.2700	(190,897.89)	(189,520.47)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.2981)	0.0000	1	21.4005	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(4,254)	30.2700	(129,704.46)	(128,768.58)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8820)	0.0000	1	14.5404	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(1,065)	30.2700	(32,471.85)	(32,237.55)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2208)	0.0000	1	3.6402	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(1,056)	30.2700	(32,197.44)	(31,965.12)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2189)	0.0000	1	3.6095	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(7,280)	30.2700	(221,967.20)	(220,365.60)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5094)	0.0000	1	24.8835	02/04/2025
WOW.AX	01/14/2025	SDB3262936508	0	(716)	30.2700	(21,830.84)	(21,673.32)	0.0000	4.3400	(25.00)	0.00	2.5958	(0.1484)	0.0000	1	2.4473	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(2,159)	30.6300	(65,838.80)	(66,130.17)	0.0000	4.3400	(25.00)	0.00	7.8285	(0.4529)	0.0000	1	7.3756	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(11,262)	30.6300	(345,972.14)	(344,955.06)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3627)	0.0000	1	38.7748	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(2,508)	30.6300	(76,328.41)	(76,820.04)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5262)	0.0000	1	8.5496	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(625)	30.6300	(19,056.25)	(19,143.75)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1311)	0.0000	1	2.1347	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(424)	30.6300	(12,927.76)	(12,987.12)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0890)	0.0000	1	1.4482	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(91)	30.6300	(2,774.59)	(2,787.33)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0191)	0.0000	1	0.3108	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(3,089)	30.6300	(94,183.61)	(94,616.07)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6481)	0.0000	1	10.5508	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(10,323)	30.6300	(314,748.27)	(316,193.49)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1657)	0.0000	1	35.2592	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(7,184)	30.6300	(219,040.16)	(220,045.92)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.5072)	0.0000	1	24.5376	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(45)	30.6300	(1,372.05)	(1,378.35)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0094)	0.0000	1	0.1537	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(22,445)	30.6300	(684,348.05)	(687,490.35)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.7088)	0.0000	1	76.6630	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(6,210)	30.6300	(189,342.90)	(190,212.30)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.3028)	0.0000	1	21.2108	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(17,480)	30.6300	(532,965.20)	(535,412.40)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6672)	0.0000	1	59.7045	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(6,261)	30.6300	(190,897.89)	(191,774.43)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.3135)	0.0000	1	21.3850	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(4,254)	30.6300	(129,704.46)	(130,300.02)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WOW.AX	01/13/2025	SDB3262936508	0	(1,065)	30.6300	(32,471.85)	(32,620.95)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2234)	0.0000	1	3.6376	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(1,056)	30.6300	(32,197.44)	(32,345.28)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2215)	0.0000	1	3.6069	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(7,280)	30.6300	(221,967.20)	(222,986.40)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5273)	0.0000	1	24.8655	02/04/2025
WOW.AX	01/13/2025	SDB3262936508	0	(716)	30.6300	(21,830.84)	(21,931.08)	0.0000	4.3400	(25.00)	0.00	2.5958	(0.1502)	0.0000	1	2.4456	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(2,159)	30.8800	(65,838.80)	(66,669.92)	0.0000	4.3400	(25.00)	0.00	23.4855	(1.3699)	0.0000	3	22.1156	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(11,262)	30.8800	(345,972.14)	(347,770.56)	0.0000	4.3400	(25.00)	0.00	123.4125	(7.1460)	0.0000	3	116.2666	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(2,508)	30.8800	(76,328.41)	(77,447.04)	0.0000	4.3400	(25.00)	0.00	27.2273	(1.5914)	0.0000	3	25.6359	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(625)	30.8800	(19,056.25)	(19,300.00)	0.0000	4.3400	(25.00)	0.00	6.7976	(0.3966)	0.0000	3	6.4010	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(424)	30.8800	(12,927.76)	(13,093.12)	0.0000	4.3400	(25.00)	0.00	4.6115	(0.2690)	0.0000	3	4.3425	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(91)	30.8800	(2,774.59)	(2,810.08)	0.0000	4.3400	(25.00)	0.00	0.9897	(0.0577)	0.0000	3	0.9320	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(3,089)	30.8800	(94,183.61)	(95,388.32)	0.0000	4.3400	(25.00)	0.00	33.5965	(1.9600)	0.0000	3	31.6364	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(10,323)	30.8800	(314,748.27)	(318,774.24)	0.0000	4.3400	(25.00)	0.00	112.2746	(6.5502)	0.0000	3	105.7244	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(7,184)	30.8800	(219,040.16)	(221,841.92)	0.0000	4.3400	(25.00)	0.00	78.1343	(4.5584)	0.0000	3	73.5759	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(45)	30.8800	(1,372.05)	(1,389.60)	0.0000	4.3400	(25.00)	0.00	0.4894	(0.0286)	0.0000	3	0.4609	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(22,445)	30.8800	(684,348.05)	(693,101.60)	0.0000	4.3400	(25.00)	0.00	244.1154	(14.2418)	0.0000	3	229.8736	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(6,210)	30.8800	(189,342.90)	(191,764.80)	0.0000	4.3400	(25.00)	0.00	67.5409	(3.9404)	0.0000	3	63.6006	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(17,480)	30.8800	(532,965.20)	(539,782.40)	0.0000	4.3400	(25.00)	0.00	190.1153	(11.0914)	0.0000	3	179.0238	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(6,261)	30.8800	(190,897.89)	(193,339.68)	0.0000	4.3400	(25.00)	0.00	68.0956	(3.9727)	0.0000	3	64.1229	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(4,254)	30.8800	(129,704.46)	(131,363.52)	0.0000	4.3400	(25.00)	0.00	46.2672	(2.6993)	0.0000	3	43.5679	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(1,065)	30.8800	(32,471.85)	(32,887.20)	0.0000	4.3400	(25.00)	0.00	11.5831	(0.6758)	0.0000	3	10.9073	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(1,056)	30.8800	(32,197.44)	(32,609.28)	0.0000	4.3400	(25.00)	0.00	11.4852	(0.6701)	0.0000	3	10.8152	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(7,280)	30.8800	(221,967.20)	(224,806.40)	0.0000	4.3400	(25.00)	0.00	79.1784	(4.6193)	0.0000	3	74.5591	02/04/2025
WOW.AX	01/10/2025	SDB3262936508	0	(716)	30.8800	(21,830.84)	(22,110.08)	0.0000	4.3400	(25.00)	0.00	7.7873	(0.4543)	0.0000	3	7.3330	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(2,159)	30.4700	(65,838.80)	(65,784.73)	0.0000	4.3400	(25.00)	0.00	7.8285	(0.4506)	0.0000	1	7.3779	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(11,262)	30.4700	(345,972.14)	(343,153.14)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3504)	0.0000	1	38.7871	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(2,508)	30.4700	(76,328.41)	(76,418.76)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5234)	0.0000	1	8.5523	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(625)	30.4700	(19,056.25)	(19,043.75)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1304)	0.0000	1	2.1354	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(424)	30.4700	(12,927.76)	(12,919.28)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0885)	0.0000	1	1.4487	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(91)	30.4700	(2,774.59)	(2,772.77)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0190)	0.0000	1	0.3109	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(3,089)	30.4700	(94,183.61)	(94,121.83)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6447)	0.0000	1	10.5541	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(10,323)	30.4700	(314,748.27)	(314,541.81)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1544)	0.0000	1	35.2705	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(7,184)	30.4700	(219,040.16)	(218,896.48)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.4993)	0.0000	1	24.5455	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(45)	30.4700	(1,372.05)	(1,371.15)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0094)	0.0000	1	0.1538	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(22,445)	30.4700	(684,348.05)	(683,899.15)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.6842)	0.0000	1	76.6876	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(6,210)	30.4700	(189,342.90)	(189,218.70)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.2960)	0.0000	1	21.2176	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(17,480)	30.4700	(532,965.20)	(532,615.60)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6481)	0.0000	1	59.7237	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(6,261)	30.4700	(190,897.89)	(190,772.67)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.3067)	0.0000	1	21.3919	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(4,254)	30.4700	(129,704.46)	(129,619.38)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8878)	0.0000	1	14.5346	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(1,065)	30.4700	(32,471.85)	(32,450.55)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2223)	0.0000	1	3.6388	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(1,056)	30.4700	(32,197.44)	(32,176.32)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2204)	0.0000	1	3.6080	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(7,280)	30.4700	(221,967.20)	(221,821.60)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5193)	0.0000	1	24.8735	02/04/2025
WOW.AX	01/09/2025	SDB3262936508	0	(716)	30.4700	(21,830.84)	(21,816.52)	0.0000	4.3400	(25.00)	0.00	2.5958	(0.1494)	0.0000	1	2.4463	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(11,262)	30.7000	(345,972.14)	(345,743.40)	0.0000	4.3400	(25.00)	0.00	41.1375	(2.3681)	0.0000	1	38.7694	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(2,508)	30.7000	(76,328.41)	(76,995.60)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5274)	0.0000	1	8.5484	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(625)	30.7000	(19,056.25)	(19,187.50)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1314)	0.0000	1	2.1344	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(424)	30.7000	(12,927.76)	(13,016.80)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0892)	0.0000	1	1.4480	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(91)	30.7000	(2,774.59)	(2,793.70)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0191)	0.0000	1	0.3108	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(3,089)	30.7000	(94,183.61)	(94,832.30)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6495)	0.0000	1	10.5493	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(10,323)	30.7000	(314,748.27)	(316,916.10)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1707)	0.0000	1	35.2542	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(7,184)	30.7000	(219,040.16)	(220,548.80)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.5106)	0.0000	1	24.5342	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(45)	30.7000	(1,372.05)	(1,381.50)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0095)	0.0000	1	0.1537	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(22,445)	30.7000	(684,348.05)	(689,061.50)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.7196)	0.0000	1	76.6522	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(6,210)	30.7000	(189,342.90)	(190,647.00)	0.0000	4.3400	(25.00)	0.00	22.5					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WOW.AX	01/08/2025	SDB3262936508	0	(17,480)	30.7000	(532,965.20)	(536,636.00)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6756)	0.0000	1	59.6962	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(6,261)	30.7000	(190,897.89)	(192,212.70)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.3165)	0.0000	1	21.3820	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(4,254)	30.7000	(129,704.46)	(130,597.80)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8945)	0.0000	1	14.5279	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(1,065)	30.7000	(32,471.85)	(32,695.50)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2239)	0.0000	1	3.6371	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(1,056)	30.7000	(32,197.44)	(32,419.20)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2220)	0.0000	1	3.6064	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(7,280)	30.7000	(221,967.20)	(223,496.00)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5308)	0.0000	1	24.8620	02/04/2025
WOW.AX	01/08/2025	SDB3262936508	0	(716)	30.7000	(21,830.84)	(21,981.20)	0.0000	4.3400	(25.00)	0.00	2.5958	(0.1506)	0.0000	1	2.4452	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(2,508)	30.7000	(76,328.41)	(76,995.60)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5274)	0.0000	1	8.5484	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(625)	30.7000	(19,056.25)	(19,187.50)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1314)	0.0000	1	2.1344	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(424)	30.7000	(12,927.76)	(13,016.80)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0892)	0.0000	1	1.4480	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(91)	30.7000	(2,774.59)	(2,793.70)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0191)	0.0000	1	0.3108	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(3,089)	30.7000	(94,183.61)	(94,832.30)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6495)	0.0000	1	10.5493	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(10,323)	30.7000	(314,748.27)	(316,916.10)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1707)	0.0000	1	35.2542	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(7,184)	30.7000	(219,040.16)	(220,548.80)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.5106)	0.0000	1	24.5342	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(45)	30.7000	(1,372.05)	(1,381.50)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0095)	0.0000	1	0.1537	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(22,445)	30.7000	(684,348.05)	(689,061.50)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.7196)	0.0000	1	76.6522	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(6,210)	30.7000	(189,342.90)	(190,647.00)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.3058)	0.0000	1	21.2078	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(17,480)	30.7000	(532,965.20)	(536,636.00)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6756)	0.0000	1	59.6962	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(6,261)	30.7000	(190,897.89)	(192,212.70)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.3165)	0.0000	1	21.3820	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(4,254)	30.7000	(129,704.46)	(130,597.80)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8945)	0.0000	1	14.5279	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(1,065)	30.7000	(32,471.85)	(32,695.50)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2239)	0.0000	1	3.6371	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(1,056)	30.7000	(32,197.44)	(32,419.20)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2220)	0.0000	1	3.6064	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(7,280)	30.7000	(221,967.20)	(223,496.00)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5308)	0.0000	1	24.8620	02/04/2025
WOW.AX	01/07/2025	SDB3262936508	0	(716)	30.7000	(21,830.84)	(21,981.20)	0.0000	4.3400	(25.00)	0.00	2.5958	(0.1506)	0.0000	1	2.4452	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(2,508)	30.4700	(76,328.41)	(76,418.76)	0.0000	4.3400	(25.00)	0.00	9.0758	(0.5234)	0.0000	1	8.5523	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(625)	30.4700	(19,056.25)	(19,043.75)	0.0000	4.3400	(25.00)	0.00	2.2659	(0.1304)	0.0000	1	2.1354	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(424)	30.4700	(12,927.76)	(12,919.28)	0.0000	4.3400	(25.00)	0.00	1.5372	(0.0885)	0.0000	1	1.4487	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(91)	30.4700	(2,774.59)	(2,772.77)	0.0000	4.3400	(25.00)	0.00	0.3299	(0.0190)	0.0000	1	0.3109	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(3,089)	30.4700	(94,183.61)	(94,121.83)	0.0000	4.3400	(25.00)	0.00	11.1988	(0.6447)	0.0000	1	10.5541	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(10,323)	30.4700	(314,748.27)	(314,541.81)	0.0000	4.3400	(25.00)	0.00	37.4249	(2.1544)	0.0000	1	35.2705	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(7,184)	30.4700	(219,040.16)	(218,896.48)	0.0000	4.3400	(25.00)	0.00	26.0448	(1.4993)	0.0000	1	24.5455	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(45)	30.4700	(1,372.05)	(1,371.15)	0.0000	4.3400	(25.00)	0.00	0.1631	(0.0094)	0.0000	1	0.1538	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(22,445)	30.4700	(684,348.05)	(683,899.15)	0.0000	4.3400	(25.00)	0.00	81.3718	(4.6842)	0.0000	1	76.6876	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(6,210)	30.4700	(189,342.90)	(189,218.70)	0.0000	4.3400	(25.00)	0.00	22.5136	(1.2960)	0.0000	1	21.2176	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(17,480)	30.4700	(532,965.20)	(532,615.60)	0.0000	4.3400	(25.00)	0.00	63.3718	(3.6481)	0.0000	1	59.7237	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(6,261)	30.4700	(190,897.89)	(190,772.67)	0.0000	4.3400	(25.00)	0.00	22.6985	(1.3067)	0.0000	1	21.3919	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(4,254)	30.4700	(129,704.46)	(129,619.38)	0.0000	4.3400	(25.00)	0.00	15.4224	(0.8878)	0.0000	1	14.5346	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(1,065)	30.4700	(32,471.85)	(32,450.55)	0.0000	4.3400	(25.00)	0.00	3.8610	(0.2223)	0.0000	1	3.6388	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(1,056)	30.4700	(32,197.44)	(32,176.32)	0.0000	4.3400	(25.00)	0.00	3.8284	(0.2204)	0.0000	1	3.6080	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(7,280)	30.4700	(221,967.20)	(221,821.60)	0.0000	4.3400	(25.00)	0.00	26.3928	(1.5193)	0.0000	1	24.8735	02/04/2025
WOW.AX	01/06/2025	SDB3262936508	0	(1,760)	30.4700	(53,662.40)	(53,627.20)	0.0000	4.3400	(25.00)	0.00	6.3807	(0.3673)	0.0000	1	6.0134	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(625)	30.4900	(19,056.25)	(19,056.25)	0.0000	4.3400	(25.00)	0.00	6.7976	(0.3916)	0.0000	3	6.4060	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(424)	30.4900	(12,927.76)	(12,927.76)	0.0000	4.3400	(25.00)	0.00	4.6115	(0.2656)	0.0000	3	4.3459	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(91)	30.4900	(2,774.59)	(2,774.59)	0.0000	4.3400	(25.00)	0.00	0.9897	(0.0570)	0.0000	3	0.9327	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(3,089)	30.4900	(94,183.61)	(94,183.61)	0.0000	4.3400	(25.00)	0.00	33.5965	(1.9353)	0.0000	3	31.6612	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(10,323)	30.4900	(314,748.27)	(314,748.27)	0.0000	4.3400	(25.00)	0.00	112.2746	(6.4674)	0.0000	3	105.8072	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(7,184)	30.4900	(219,040.16)	(219,040.16)	0.0000	4.3400	(25.00)	0.00	78.1343	(4.5008)	0.0000	3	73.6335	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(45)	30.4900	(1,372.05)	(1,372.05)	0.0000	4.3400	(25.00)	0.00	0.4894	(0.0282)	0.0000	3	0.4612	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(22,445)	30.4900	(684,348.05)	(684,348.05)	0.0000	4.3400	(25.00)	0.00	244.1154	(14.0619)	0.0000	3	230.0534	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(6,210)	30.4900	(189,342.90)	(189,342.90)	0.0000	4.3400	(25.00)	0.00	67.5409	(3.8906)	0.0000	3	63.6503	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(17,480)	30.4900	(532,965.20)	(532,965.20)	0.0000	4.3400	(25.00)	0.00	190.1153	(10.9513)	0.0000	3	179.1639	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(6,261)	30.4900	(190,897.89)	(190,897.89)	0.0000	4.3400	(25.00)	0.00	68.0956	(3.9226)	0.0000	3	64.1731	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(4,254)	30.4900	(129,704.46)	(129,704.46)	0.0000	4.3400	(25.00)	0.00	46.2672	(2.6652)	0.0000	3	43.6020	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
WOW.AX	01/03/2025	SDB3262936508	0	(1,065)	30.4900	(32,471.85)	(32,471.85)	0.0000	4.3400	(25.00)	0.00	11.5831	(0.6672)	0.0000	3	10.9159	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(1,056)	30.4900	(32,197.44)	(32,197.44)	0.0000	4.3400	(25.00)	0.00	11.4852	(0.6616)	0.0000	3	10.8236	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(7,280)	30.4900	(221,967.20)	(221,967.20)	0.0000	4.3400	(25.00)	0.00	79.1784	(4.5610)	0.0000	3	74.6175	02/04/2025
WOW.AX	01/03/2025	SDB3262936508	0	(1,760)	30.4900	(53,662.40)	(53,662.40)	0.0000	4.3400	(25.00)	0.00	19.1420	(1.1027)	0.0000	3	18.0394	02/04/2025
TOTAL WOOLWORTHS GROUP LIMITED CMN ORDINARY FULLY PAID												5,166.8859	(297.8435)	0.0000		4,869.0424	
WORLEY LTD ORD CMN ORDINARY FULLY PAID																	
WOR.AX	01/17/2025	SDB3264583145	0	(9,053)	14.0500	(127,906.16)	(127,194.65)	0.0000	4.3373	(25.00)	0.00	15.1990	(0.8712)	0.0000	1	14.3278	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(11,667)	14.0500	(164,516.20)	(163,921.35)	0.0000	4.3373	(25.00)	0.00	19.5493	(1.1227)	0.0000	1	18.4266	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(8,968)	14.0500	(123,307.99)	(126,000.40)	0.0000	4.3373	(25.00)	0.00	14.6526	(0.8630)	0.0000	1	13.7896	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(3,080)	14.0500	(42,516.64)	(43,274.00)	0.0000	4.3373	(25.00)	0.00	5.0522	(0.2964)	0.0000	1	4.7558	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(951)	14.0500	(13,226.60)	(13,361.55)	0.0000	4.3373	(25.00)	0.00	1.5717	(0.0915)	0.0000	1	1.4802	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(9,541)	14.0500	(130,652.67)	(134,051.05)	0.0000	4.3373	(25.00)	0.00	15.5253	(0.9182)	0.0000	1	14.6072	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(3,096)	14.0500	(42,415.20)	(43,498.80)	0.0000	4.3373	(25.00)	0.00	5.0402	(0.2979)	0.0000	1	4.7422	02/04/2025
WOR.AX	01/17/2025	SDB3264583145	0	(4,598)	14.0500	(62,992.60)	(64,601.90)	0.0000	4.3373	(25.00)	0.00	7.4854	(0.4425)	0.0000	1	7.0429	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(11,667)	14.1500	(164,516.20)	(165,088.05)	0.0000	4.3400	(25.00)	0.00	19.5617	(1.1307)	0.0000	1	18.4309	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(8,968)	14.1500	(123,307.99)	(126,897.20)	0.0000	4.3400	(25.00)	0.00	14.6618	(0.8692)	0.0000	1	13.7927	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(3,080)	14.1500	(42,516.64)	(43,582.00)	0.0000	4.3400	(25.00)	0.00	5.0554	(0.2985)	0.0000	1	4.7569	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(951)	14.1500	(13,226.60)	(13,456.65)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0922)	0.0000	1	1.4805	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(9,541)	14.1500	(130,652.67)	(135,005.15)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9247)	0.0000	1	14.6104	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(3,096)	14.1500	(42,415.20)	(43,808.40)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.3001)	0.0000	1	4.7433	02/04/2025
WOR.AX	01/16/2025	SDB3264583145	0	(4,598)	14.1500	(62,992.60)	(65,061.70)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4456)	0.0000	1	7.0445	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(8,968)	13.7600	(123,307.99)	(123,399.68)	0.0000	4.3400	(25.00)	0.00	14.6618	(0.8452)	0.0000	1	13.8166	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(3,080)	13.7600	(42,516.64)	(42,380.80)	0.0000	4.3400	(25.00)	0.00	5.0554	(0.2903)	0.0000	1	4.7651	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(951)	13.7600	(13,226.60)	(13,085.76)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0896)	0.0000	1	1.4831	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(9,541)	13.7600	(130,652.67)	(131,284.16)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.8992)	0.0000	1	14.6359	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(3,096)	13.7600	(42,415.20)	(42,600.96)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2918)	0.0000	1	4.7516	02/04/2025
WOR.AX	01/15/2025	SDB3264583145	0	(4,598)	13.7600	(62,992.60)	(63,268.48)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4333)	0.0000	1	7.0567	02/04/2025
WOR.AX	01/14/2025	SDB3264583145	0	(3,080)	13.8200	(42,516.64)	(42,565.60)	0.0000	4.3400	(25.00)	0.00	5.0554	(0.2915)	0.0000	1	4.7639	02/04/2025
WOR.AX	01/14/2025	SDB3264583145	0	(951)	13.8200	(13,226.60)	(13,142.82)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0900)	0.0000	1	1.4827	02/04/2025
WOR.AX	01/14/2025	SDB3264583145	0	(9,541)	13.8200	(130,652.67)	(131,856.62)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9031)	0.0000	1	14.6320	02/04/2025
WOR.AX	01/14/2025	SDB3264583145	0	(3,096)	13.8200	(42,415.20)	(42,786.72)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2931)	0.0000	1	4.7503	02/04/2025
WOR.AX	01/14/2025	SDB3264583145	0	(4,598)	13.8200	(62,992.60)	(63,544.36)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4352)	0.0000	1	7.0548	02/04/2025
WOR.AX	01/13/2025	SDB3264583145	0	(951)	13.8100	(13,226.60)	(13,133.31)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0900)	0.0000	1	1.4827	02/04/2025
WOR.AX	01/13/2025	SDB3264583145	0	(9,541)	13.8100	(130,652.67)	(131,761.21)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9025)	0.0000	1	14.6327	02/04/2025
WOR.AX	01/13/2025	SDB3264583145	0	(3,096)	13.8100	(42,415.20)	(42,755.76)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2928)	0.0000	1	4.7505	02/04/2025
WOR.AX	01/13/2025	SDB3264583145	0	(4,598)	13.8100	(62,992.60)	(63,498.38)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4349)	0.0000	1	7.0552	02/04/2025
WOR.AX	01/10/2025	SDB3264583145	0	(951)	13.8100	(13,226.60)	(13,133.31)	0.0000	4.3400	(25.00)	0.00	4.7181	(0.2699)	0.0000	3	4.4482	02/04/2025
WOR.AX	01/10/2025	SDB3264583145	0	(9,541)	13.8100	(130,652.67)	(131,761.21)	0.0000	4.3400	(25.00)	0.00	46.6054	(2.7074)	0.0000	3	43.8980	02/04/2025
WOR.AX	01/10/2025	SDB3264583145	0	(3,096)	13.8100	(42,415.20)	(42,755.76)	0.0000	4.3400	(25.00)	0.00	15.1300	(0.8785)	0.0000	3	14.2515	02/04/2025
WOR.AX	01/10/2025	SDB3264583145	0	(4,598)	13.8100	(62,992.60)	(63,498.38)	0.0000	4.3400	(25.00)	0.00	22.4702	(1.3048)	0.0000	3	21.1655	02/04/2025
WOR.AX	01/09/2025	SDB3264583145	0	(951)	13.8300	(13,226.60)	(13,152.33)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0901)	0.0000	1	1.4826	02/04/2025
WOR.AX	01/09/2025	SDB3264583145	0	(9,541)	13.8300	(130,652.67)	(131,952.03)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9038)	0.0000	1	14.6314	02/04/2025
WOR.AX	01/09/2025	SDB3264583145	0	(3,096)	13.8300	(42,415.20)	(42,817.68)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2933)	0.0000	1	4.7501	02/04/2025
WOR.AX	01/09/2025	SDB3264583145	0	(4,598)	13.8300	(62,992.60)	(63,590.34)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4356)	0.0000	1	7.0545	02/04/2025
WOR.AX	01/08/2025	SDB3264583145	0	(951)	13.8000	(13,226.60)	(13,123.80)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0899)	0.0000	1	1.4828	02/04/2025
WOR.AX	01/08/2025	SDB3264583145	0	(9,541)	13.8000	(130,652.67)	(131,665.80)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9018)	0.0000	1	14.6333	02/04/2025
WOR.AX	01/08/2025	SDB3264583145	0	(3,096)	13.8000	(42,415.20)	(42,724.80)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2926)	0.0000	1	4.7507	02/04/2025
WOR.AX	01/08/2025	SDB3264583145	0	(4,598)	13.8000	(62,992.60)	(63,452.40)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4346)	0.0000	1	7.0555	02/04/2025
WOR.AX	01/07/2025	SDB3264583145	0	(951)	13.9600	(13,226.60)	(13,275.96)	0.0000	4.3400	(25.00)	0.00	1.5727	(0.0909)	0.0000	1	1.4818	02/04/2025
WOR.AX	01/07/2025	SDB3264583145	0	(9,541)	13.9600	(130,652.67)	(133,192.36)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.9123)	0.0000	1	14.6229	02/04/2025
WOR.AX	01/07/2025	SDB3264583145	0	(3,096)	13.9600	(42,415.20)	(43,220.16)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2960)	0.0000	1	4.7473	02/04/2025
WOR.AX	01/07/2025	SDB3264583145	0	(4,598)	13.9600	(62,992.60)	(64,188.08)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4396)	0.0000	1	7.0504	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
WORLEY LTD ORD CMN ORDINARY FULLY PAID (Cont.)																	
WOR.AX	01/07/2025	SDB3264583145	0	(85)	13.9600	(1,164.50)	(1,186.60)	0.0000	4.3400	(25.00)	0.00	0.1385	(0.0081)	0.0000	1	0.1303	02/04/2025
WOR.AX	01/06/2025	SDB3264583145	0	(9,541)	13.6600	(130,652.67)	(130,330.06)	0.0000	4.3400	(25.00)	0.00	15.5351	(0.8927)	0.0000	1	14.6425	02/04/2025
WOR.AX	01/06/2025	SDB3264583145	0	(3,096)	13.6600	(42,415.20)	(42,291.38)	0.0000	4.3400	(25.00)	0.00	5.0433	(0.2897)	0.0000	1	4.7537	02/04/2025
WOR.AX	01/06/2025	SDB3264583145	0	(4,598)	13.6600	(62,992.60)	(62,808.68)	0.0000	4.3400	(25.00)	0.00	7.4901	(0.4302)	0.0000	1	7.0599	02/04/2025
WOR.AX	01/06/2025	SDB3264583145	0	(85)	13.6600	(1,164.50)	(1,161.10)	0.0000	4.3400	(25.00)	0.00	0.1385	(0.0080)	0.0000	1	0.1305	02/04/2025
WOR.AX	01/03/2025	SDB3264583145	0	(3,096)	13.7000	(42,415.20)	(42,415.20)	0.0000	4.3400	(25.00)	0.00	15.1300	(0.8715)	0.0000	3	14.2585	02/04/2025
WOR.AX	01/03/2025	SDB3264583145	0	(4,598)	13.7000	(62,992.60)	(62,992.60)	0.0000	4.3400	(25.00)	0.00	22.4702	(1.2944)	0.0000	3	21.1759	02/04/2025
WOR.AX	01/03/2025	SDB3264583145	0	(85)	13.7000	(1,164.50)	(1,164.50)	0.0000	4.3400	(25.00)	0.00	0.4154	(0.0239)	0.0000	3	0.3915	02/04/2025
TOTAL WORLEY LTD ORD CMN ORDINARY FULLY PAID												510.9008	(29.7066)	0.0000		481.1942	
ZIP CO LIMITED CMN ORDINARY FULLY PAID																	
ZIPAX	01/17/2025	SDB3260121497	0	(555)	2.8100	(1,620.78)	(1,559.55)	0.0000	4.3373	(25.00)	0.00	0.1926	(0.0107)	0.0000	1	0.1819	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(5,662)	2.8100	(16,616.31)	(15,910.22)	0.0000	4.3373	(25.00)	0.00	1.9745	(0.1090)	0.0000	1	1.8655	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(3,003)	2.8100	(9,103.56)	(8,438.43)	0.0000	4.3373	(25.00)	0.00	1.0818	(0.0578)	0.0000	1	1.0240	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(2,967)	2.8100	(9,060.08)	(8,337.27)	0.0000	4.3373	(25.00)	0.00	1.0766	(0.0571)	0.0000	1	1.0195	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(6,119)	2.8100	(19,170.21)	(17,194.39)	0.0000	4.3373	(25.00)	0.00	2.2780	(0.1178)	0.0000	1	2.1602	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(26,608)	2.8100	(86,329.10)	(74,768.48)	0.0000	4.3373	(25.00)	0.00	10.2584	(0.5121)	0.0000	1	9.7463	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(14,409)	2.8100	(45,498.41)	(40,489.29)	0.0000	4.3373	(25.00)	0.00	5.4065	(0.2773)	0.0000	1	5.1292	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(10,329)	2.8100	(31,336.78)	(29,024.49)	0.0000	4.3373	(25.00)	0.00	3.7237	(0.1988)	0.0000	1	3.5249	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(7,096)	2.8100	(20,951.27)	(19,939.76)	0.0000	4.3373	(25.00)	0.00	2.4896	(0.1366)	0.0000	1	2.3530	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(8,423)	2.8100	(24,932.08)	(23,668.63)	0.0000	4.3373	(25.00)	0.00	2.9627	(0.1621)	0.0000	1	2.8005	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(11,931)	2.8100	(35,315.76)	(33,526.11)	0.0000	4.3373	(25.00)	0.00	4.1965	(0.2296)	0.0000	1	3.9669	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(259)	2.8100	(766.64)	(727.79)	0.0000	4.3373	(25.00)	0.00	0.0911	(0.0050)	0.0000	1	0.0861	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(2,537)	2.8100	(7,509.52)	(7,128.97)	0.0000	4.3373	(25.00)	0.00	0.8923	(0.0488)	0.0000	1	0.8435	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(1,607)	2.8100	(4,756.72)	(4,515.67)	0.0000	4.3373	(25.00)	0.00	0.5652	(0.0309)	0.0000	1	0.5343	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(3,406)	2.8100	(10,081.76)	(9,570.86)	0.0000	4.3373	(25.00)	0.00	1.1980	(0.0656)	0.0000	1	1.1325	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(108)	2.8100	(319.68)	(303.48)	0.0000	4.3373	(25.00)	0.00	0.0380	(0.0021)	0.0000	1	0.0359	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(713)	2.8100	(2,110.48)	(2,003.53)	0.0000	4.3373	(25.00)	0.00	0.2508	(0.0137)	0.0000	1	0.2371	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(9,585)	2.8100	(28,371.60)	(26,933.85)	0.0000	4.3373	(25.00)	0.00	3.3714	(0.1845)	0.0000	1	3.1869	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(635)	2.8100	(1,879.60)	(1,784.35)	0.0000	4.3373	(25.00)	0.00	0.2234	(0.0122)	0.0000	1	0.2111	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(878)	2.8100	(2,598.88)	(2,467.18)	0.0000	4.3373	(25.00)	0.00	0.3088	(0.0169)	0.0000	1	0.2919	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(1,394)	2.8100	(4,126.24)	(3,917.14)	0.0000	4.3373	(25.00)	0.00	0.4903	(0.0268)	0.0000	1	0.4635	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(1,009)	2.8100	(2,986.64)	(2,835.29)	0.0000	4.3373	(25.00)	0.00	0.3549	(0.0194)	0.0000	1	0.3355	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(1,630)	2.8100	(4,824.80)	(4,580.30)	0.0000	4.3373	(25.00)	0.00	0.5733	(0.0314)	0.0000	1	0.5420	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(9,977)	2.8100	(29,531.92)	(28,035.37)	0.0000	4.3373	(25.00)	0.00	3.5093	(0.1920)	0.0000	1	3.3172	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(2,144)	2.8100	(6,346.24)	(6,024.64)	0.0000	4.3373	(25.00)	0.00	0.7541	(0.0413)	0.0000	1	0.7129	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(717)	2.8100	(2,122.32)	(2,014.77)	0.0000	4.3373	(25.00)	0.00	0.2522	(0.0138)	0.0000	1	0.2384	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(11,286)	2.8100	(33,406.56)	(31,713.66)	0.0000	4.3373	(25.00)	0.00	3.9697	(0.2172)	0.0000	1	3.7525	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(7,414)	2.8100	(21,945.44)	(20,833.34)	0.0000	4.3373	(25.00)	0.00	2.6078	(0.1427)	0.0000	1	2.4651	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(4,248)	2.8100	(12,574.08)	(11,936.88)	0.0000	4.3373	(25.00)	0.00	1.4942	(0.0818)	0.0000	1	1.4124	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(4,905)	2.8100	(14,518.80)	(13,783.05)	0.0000	4.3373	(25.00)	0.00	1.7253	(0.0944)	0.0000	1	1.6309	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(3,727)	2.8100	(11,031.92)	(10,472.87)	0.0000	4.3373	(25.00)	0.00	1.3109	(0.0717)	0.0000	1	1.2392	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(19,018)	2.8100	(56,293.28)	(53,440.58)	0.0000	4.3373	(25.00)	0.00	6.6893	(0.3660)	0.0000	1	6.3232	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(143)	2.8100	(423.28)	(401.83)	0.0000	4.3373	(25.00)	0.00	0.0503	(0.0028)	0.0000	1	0.0475	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(15,098)	2.8100	(44,690.08)	(42,425.38)	0.0000	4.3373	(25.00)	0.00	5.3105	(0.2906)	0.0000	1	5.0199	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(32,097)	2.8100	(95,007.12)	(90,192.57)	0.0000	4.3373	(25.00)	0.00	11.2896	(0.6178)	0.0000	1	10.6718	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(260)	2.8100	(769.60)	(730.60)	0.0000	4.3373	(25.00)	0.00	0.0915	(0.0050)	0.0000	1	0.0864	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(4,851)	2.8100	(14,358.96)	(13,631.31)	0.0000	4.3373	(25.00)	0.00	1.7063	(0.0934)	0.0000	1	1.6129	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(8,021)	2.8100	(23,742.16)	(22,539.01)	0.0000	4.3373	(25.00)	0.00	2.8213	(0.1544)	0.0000	1	2.6669	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(9,337)	2.8100	(27,637.52)	(26,236.97)	0.0000	4.3373	(25.00)	0.00	3.2841	(0.1797)	0.0000	1	3.1044	02/04/2025
ZIPAX	01/17/2025	SDB3260121497	0	(1,235)	2.8100	(3,655.60)	(3,470.35)	0.0000	4.3373	(25.00)	0.00	0.4344	(0.0238)	0.0000	1	0.4106	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(555)	2.9000	(1,620.78)	(1,609.50)	0.0000	4.3400	(25.00)	0.00	0.1927	(0.0110)	0.0000	1	0.1817	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(5,662)	2.9000	(16,616.31)	(16,419.80)	0.0000	4.3400	(25.00)	0.00	1.9757	(0.1125)	0.0000	1	1.8633	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/16/2025	SDB3260121497	0	(3,003)	2.9000	(9,103.56)	(8,708.70)	0.0000	4.3400	(25.00)	0.00	1.0825	(0.0596)	0.0000	1	1.0228	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(2,967)	2.9000	(9,060.08)	(8,604.30)	0.0000	4.3400	(25.00)	0.00	1.0773	(0.0589)	0.0000	1	1.0183	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(6,119)	2.9000	(19,170.21)	(17,745.10)	0.0000	4.3400	(25.00)	0.00	2.2794	(0.1215)	0.0000	1	2.1579	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(26,608)	2.9000	(86,329.10)	(77,163.20)	0.0000	4.3400	(25.00)	0.00	10.2649	(0.5285)	0.0000	1	9.7364	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(14,409)	2.9000	(45,498.41)	(41,786.10)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.2862)	0.0000	1	5.1237	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(10,329)	2.9000	(31,336.78)	(29,954.10)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2052)	0.0000	1	3.5209	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(7,096)	2.9000	(20,951.27)	(20,578.40)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1409)	0.0000	1	2.3502	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(8,423)	2.9000	(24,932.08)	(24,426.70)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1673)	0.0000	1	2.7972	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(11,931)	2.9000	(35,315.76)	(34,599.90)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2370)	0.0000	1	3.9622	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(259)	2.9000	(766.64)	(751.10)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0051)	0.0000	1	0.0860	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(2,537)	2.9000	(7,509.52)	(7,357.30)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0504)	0.0000	1	0.8425	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(1,607)	2.9000	(4,756.72)	(4,660.30)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0319)	0.0000	1	0.5337	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(3,406)	2.9000	(10,081.76)	(9,877.40)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0677)	0.0000	1	1.1311	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(108)	2.9000	(319.68)	(313.20)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0021)	0.0000	1	0.0359	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(713)	2.9000	(2,110.48)	(2,067.70)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0142)	0.0000	1	0.2368	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(9,585)	2.9000	(28,371.60)	(27,796.50)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.1904)	0.0000	1	3.1831	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(635)	2.9000	(1,879.60)	(1,841.50)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0126)	0.0000	1	0.2109	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(878)	2.9000	(2,598.88)	(2,546.20)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0174)	0.0000	1	0.2916	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(1,394)	2.9000	(4,126.24)	(4,042.60)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0277)	0.0000	1	0.4629	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(1,009)	2.9000	(2,986.64)	(2,926.10)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0200)	0.0000	1	0.3351	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(1,630)	2.9000	(4,824.80)	(4,727.00)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0324)	0.0000	1	0.5413	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(9,977)	2.9000	(29,531.92)	(28,933.30)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.1982)	0.0000	1	3.3133	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(2,144)	2.9000	(6,346.24)	(6,217.60)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0426)	0.0000	1	0.7120	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(717)	2.9000	(2,122.32)	(2,079.30)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0142)	0.0000	1	0.2381	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(11,286)	2.9000	(33,406.56)	(32,729.40)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2242)	0.0000	1	3.7480	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(7,414)	2.9000	(21,945.44)	(21,500.60)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1473)	0.0000	1	2.4621	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(4,248)	2.9000	(12,574.08)	(12,319.20)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0844)	0.0000	1	1.4107	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(4,905)	2.9000	(14,518.80)	(14,224.50)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.0974)	0.0000	1	1.6289	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(3,727)	2.9000	(11,031.92)	(10,808.30)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0740)	0.0000	1	1.2377	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(19,018)	2.9000	(56,293.28)	(55,152.20)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.3778)	0.0000	1	6.3157	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(143)	2.9000	(423.28)	(414.70)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0028)	0.0000	1	0.0475	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(15,098)	2.9000	(44,690.08)	(43,784.20)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.2999)	0.0000	1	5.0139	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(32,097)	2.9000	(95,007.12)	(93,081.30)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6375)	0.0000	1	10.6592	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(260)	2.9000	(769.60)	(754.00)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0052)	0.0000	1	0.0863	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(4,851)	2.9000	(14,358.96)	(14,067.90)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.0964)	0.0000	1	1.6110	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(8,021)	2.9000	(23,742.16)	(23,260.90)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1593)	0.0000	1	2.6637	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(9,337)	2.9000	(27,637.52)	(27,077.30)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1855)	0.0000	1	3.1008	02/04/2025
ZIPAX	01/16/2025	SDB3260121497	0	(1,235)	2.9000	(3,655.60)	(3,581.50)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0245)	0.0000	1	0.4101	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(5,662)	2.9400	(16,616.31)	(16,646.28)	0.0000	4.3400	(25.00)	0.00	1.9757	(0.1140)	0.0000	1	1.8617	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(3,003)	2.9400	(9,103.56)	(8,828.82)	0.0000	4.3400	(25.00)	0.00	1.0825	(0.0605)	0.0000	1	1.0220	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(2,967)	2.9400	(9,060.08)	(8,722.98)	0.0000	4.3400	(25.00)	0.00	1.0773	(0.0597)	0.0000	1	1.0175	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(6,119)	2.9400	(19,170.21)	(17,989.86)	0.0000	4.3400	(25.00)	0.00	2.2794	(0.1232)	0.0000	1	2.1562	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(26,608)	2.9400	(86,329.10)	(78,227.52)	0.0000	4.3400	(25.00)	0.00	10.2649	(0.5358)	0.0000	1	9.7291	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(14,409)	2.9400	(45,498.41)	(42,362.46)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.2902)	0.0000	1	5.1198	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(10,329)	2.9400	(31,336.78)	(30,367.26)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2080)	0.0000	1	3.5181	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(7,096)	2.9400	(20,951.27)	(20,862.24)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1429)	0.0000	1	2.3483	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(8,423)	2.9400	(24,932.08)	(24,763.62)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1696)	0.0000	1	2.7949	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(11,931)	2.9400	(35,315.76)	(35,077.14)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2403)	0.0000	1	3.9589	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(259)	2.9400	(766.64)	(761.46)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0052)	0.0000	1	0.0859	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(2,537)	2.9400	(7,509.52)	(7,458.78)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0511)	0.0000	1	0.8418	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(1,607)	2.9400	(4,756.72)	(4,724.58)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0324)	0.0000	1	0.5332	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(3,406)	2.9400	(10,081.76)	(10,013.64)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0686)	0.0000	1	1.1302	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(108)	2.9400	(319.68)	(317.52)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0022)	0.0000	1	0.0358	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/15/2025	SDB3260121497	0	(713)	2.9400	(2,110.48)	(2,096.22)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0144)	0.0000	1	0.2366	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(9,585)	2.9400	(28,371.60)	(28,179.90)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.1930)	0.0000	1	3.1805	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(635)	2.9400	(1,879.60)	(1,866.90)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0128)	0.0000	1	0.2107	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(878)	2.9400	(2,598.88)	(2,581.32)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0177)	0.0000	1	0.2913	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(1,394)	2.9400	(4,126.24)	(4,098.36)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0281)	0.0000	1	0.4626	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(1,009)	2.9400	(2,986.64)	(2,966.46)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0203)	0.0000	1	0.3348	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(1,630)	2.9400	(4,824.80)	(4,792.20)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0328)	0.0000	1	0.5409	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(9,977)	2.9400	(29,531.92)	(29,332.38)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2009)	0.0000	1	3.3106	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(2,144)	2.9400	(6,346.24)	(6,303.36)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0432)	0.0000	1	0.7114	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(717)	2.9400	(2,122.32)	(2,107.98)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0144)	0.0000	1	0.2379	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(11,286)	2.9400	(33,406.56)	(33,180.84)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2273)	0.0000	1	3.7449	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(7,414)	2.9400	(21,945.44)	(21,797.16)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1493)	0.0000	1	2.4601	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(4,248)	2.9400	(12,574.08)	(12,489.12)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0855)	0.0000	1	1.4096	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(4,905)	2.9400	(14,518.80)	(14,420.70)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.0988)	0.0000	1	1.6276	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(3,727)	2.9400	(11,031.92)	(10,957.38)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0751)	0.0000	1	1.2367	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(19,018)	2.9400	(56,293.28)	(55,912.92)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.3830)	0.0000	1	6.3105	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(143)	2.9400	(423.28)	(420.42)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0029)	0.0000	1	0.0475	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(15,098)	2.9400	(44,690.08)	(44,388.12)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3040)	0.0000	1	5.0098	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(32,097)	2.9400	(95,007.12)	(94,365.18)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6463)	0.0000	1	10.6504	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(260)	2.9400	(769.60)	(764.40)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0052)	0.0000	1	0.0863	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(4,851)	2.9400	(14,358.96)	(14,261.94)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.0977)	0.0000	1	1.6097	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(8,021)	2.9400	(23,742.16)	(23,581.74)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1615)	0.0000	1	2.6615	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(9,337)	2.9400	(27,637.52)	(27,450.78)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1880)	0.0000	1	3.0982	02/04/2025
ZIPAX	01/15/2025	SDB3260121497	0	(1,235)	2.9400	(3,655.60)	(3,630.90)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0249)	0.0000	1	0.4098	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(3,003)	3.0400	(9,103.56)	(9,129.12)	0.0000	4.3400	(25.00)	0.00	1.0825	(0.0625)	0.0000	1	1.0199	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(2,967)	3.0400	(9,060.08)	(9,019.68)	0.0000	4.3400	(25.00)	0.00	1.0773	(0.0618)	0.0000	1	1.0155	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(6,119)	3.0400	(19,170.21)	(18,601.76)	0.0000	4.3400	(25.00)	0.00	2.2794	(0.1274)	0.0000	1	2.1520	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(26,608)	3.0400	(86,329.10)	(80,888.32)	0.0000	4.3400	(25.00)	0.00	10.2649	(0.5540)	0.0000	1	9.7109	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(14,409)	3.0400	(45,498.41)	(43,803.36)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.3000)	0.0000	1	5.1099	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(10,329)	3.0400	(31,336.78)	(31,400.16)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2151)	0.0000	1	3.5110	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(7,096)	3.0400	(20,951.27)	(21,571.84)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1478)	0.0000	1	2.3434	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(8,423)	3.0400	(24,932.08)	(25,605.92)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1754)	0.0000	1	2.7891	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(11,931)	3.0400	(35,315.76)	(36,270.24)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2484)	0.0000	1	3.9508	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(259)	3.0400	(766.64)	(787.36)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0054)	0.0000	1	0.0858	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(2,537)	3.0400	(7,509.52)	(7,712.48)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0528)	0.0000	1	0.8401	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(1,607)	3.0400	(4,756.72)	(4,885.28)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0335)	0.0000	1	0.5321	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(3,406)	3.0400	(10,081.76)	(10,354.24)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0709)	0.0000	1	1.1278	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(108)	3.0400	(319.68)	(328.32)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0022)	0.0000	1	0.0358	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(713)	3.0400	(2,110.48)	(2,167.52)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0148)	0.0000	1	0.2361	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(9,585)	3.0400	(28,371.60)	(29,138.40)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.1996)	0.0000	1	3.1739	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(635)	3.0400	(1,879.60)	(1,830.40)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0132)	0.0000	1	0.2103	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(878)	3.0400	(2,598.88)	(2,669.12)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0183)	0.0000	1	0.2907	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(1,394)	3.0400	(4,126.24)	(4,237.76)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0290)	0.0000	1	0.4616	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(1,009)	3.0400	(2,986.64)	(3,067.36)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0210)	0.0000	1	0.3341	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(1,630)	3.0400	(4,824.80)	(4,955.20)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0339)	0.0000	1	0.5397	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(9,977)	3.0400	(29,531.92)	(30,330.08)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2077)	0.0000	1	3.3037	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(2,144)	3.0400	(6,346.24)	(6,517.76)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0446)	0.0000	1	0.7100	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(717)	3.0400	(2,122.32)	(2,179.68)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0149)	0.0000	1	0.2374	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(11,286)	3.0400	(33,406.56)	(34,309.44)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2350)	0.0000	1	3.7372	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(7,414)	3.0400	(21,945.44)	(22,538.56)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1544)	0.0000	1	2.4550	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(4,248)	3.0400	(12,574.08)	(12,913.92)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0885)	0.0000	1	1.4067	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(4,905)	3.0400	(14,518.80)	(14,911.20)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.1021)	0.0000	1	1.6242	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(3,727)	3.0400	(11,031.92)	(11,330.08)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0776)	0.0000	1	1.2341	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/14/2025	SDB3260121497	0	(19,018)	3.0400	(56,293.28)	(57,814.72)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.3960)	0.0000	1	6.2975	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(143)	3.0400	(423.28)	(434.72)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0030)	0.0000	1	0.0474	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(15,098)	3.0400	(44,690.08)	(45,897.92)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3144)	0.0000	1	4.9995	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(32,097)	3.0400	(95,007.12)	(97,574.88)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6683)	0.0000	1	10.6284	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(260)	3.0400	(769.60)	(790.40)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0054)	0.0000	1	0.0861	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(4,851)	3.0400	(14,358.96)	(14,747.04)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.1010)	0.0000	1	1.6063	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(8,021)	3.0400	(23,742.16)	(24,383.84)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1670)	0.0000	1	2.6560	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(9,337)	3.0400	(27,637.52)	(28,384.48)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1944)	0.0000	1	3.0918	02/04/2025
ZIPAX	01/14/2025	SDB3260121497	0	(1,235)	3.0400	(3,655.60)	(3,754.40)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0257)	0.0000	1	0.4090	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(2,967)	3.0400	(9,060.08)	(9,019.68)	0.0000	4.3400	(25.00)	0.00	1.0773	(0.0618)	0.0000	1	1.0155	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(6,119)	3.0400	(19,170.21)	(18,601.76)	0.0000	4.3400	(25.00)	0.00	2.2794	(0.1274)	0.0000	1	2.1520	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(26,608)	3.0400	(86,329.10)	(80,888.32)	0.0000	4.3400	(25.00)	0.00	10.2649	(0.5540)	0.0000	1	9.7109	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(14,409)	3.0400	(45,498.41)	(43,803.36)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.3000)	0.0000	1	5.1099	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(10,329)	3.0400	(31,336.78)	(31,400.16)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2151)	0.0000	1	3.5110	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(7,096)	3.0400	(20,951.27)	(21,571.84)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1478)	0.0000	1	2.3434	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(8,423)	3.0400	(24,932.08)	(25,605.92)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1754)	0.0000	1	2.7891	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(11,931)	3.0400	(35,315.76)	(36,270.24)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2484)	0.0000	1	3.9508	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(259)	3.0400	(766.64)	(787.36)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0054)	0.0000	1	0.0858	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(2,537)	3.0400	(7,509.52)	(7,712.48)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0528)	0.0000	1	0.8401	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(1,607)	3.0400	(4,756.72)	(4,885.28)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0335)	0.0000	1	0.5321	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(3,406)	3.0400	(10,081.76)	(10,354.24)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0709)	0.0000	1	1.1278	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(108)	3.0400	(319.68)	(328.32)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0022)	0.0000	1	0.0358	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(713)	3.0400	(2,110.48)	(2,167.52)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0148)	0.0000	1	0.2361	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(9,585)	3.0400	(28,371.60)	(29,138.40)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.1996)	0.0000	1	3.1739	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(635)	3.0400	(1,879.60)	(1,930.40)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0132)	0.0000	1	0.2103	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(878)	3.0400	(2,598.88)	(2,669.12)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0183)	0.0000	1	0.2907	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(1,394)	3.0400	(4,126.24)	(4,237.76)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0290)	0.0000	1	0.4616	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(1,009)	3.0400	(2,986.64)	(3,067.36)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0210)	0.0000	1	0.3341	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(1,630)	3.0400	(4,824.80)	(4,955.20)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0339)	0.0000	1	0.5397	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(9,977)	3.0400	(29,531.92)	(30,330.08)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2077)	0.0000	1	3.3037	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(2,144)	3.0400	(6,346.24)	(6,517.76)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0446)	0.0000	1	0.7100	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(717)	3.0400	(2,122.32)	(2,179.68)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0149)	0.0000	1	0.2374	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(11,286)	3.0400	(33,406.56)	(34,309.44)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2350)	0.0000	1	3.7372	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(7,414)	3.0400	(21,945.44)	(22,538.56)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1544)	0.0000	1	2.4550	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(4,248)	3.0400	(12,574.08)	(12,913.92)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0885)	0.0000	1	1.4067	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(4,905)	3.0400	(14,518.80)	(14,911.20)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.1021)	0.0000	1	1.6242	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(3,727)	3.0400	(11,031.92)	(11,330.08)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0776)	0.0000	1	1.2341	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(19,018)	3.0400	(56,293.28)	(57,814.72)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.3960)	0.0000	1	6.2975	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(143)	3.0400	(423.28)	(434.72)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0030)	0.0000	1	0.0474	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(15,098)	3.0400	(44,690.08)	(45,897.92)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3144)	0.0000	1	4.9995	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(32,097)	3.0400	(95,007.12)	(97,574.88)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6683)	0.0000	1	10.6284	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(260)	3.0400	(769.60)	(790.40)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0054)	0.0000	1	0.0861	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(4,851)	3.0400	(14,358.96)	(14,747.04)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.1010)	0.0000	1	1.6063	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(8,021)	3.0400	(23,742.16)	(24,383.84)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1670)	0.0000	1	2.6560	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(9,337)	3.0400	(27,637.52)	(28,384.48)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1944)	0.0000	1	3.0918	02/04/2025
ZIPAX	01/13/2025	SDB3260121497	0	(1,235)	3.0400	(3,655.60)	(3,754.40)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0257)	0.0000	1	0.4090	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(6,119)	3.1200	(19,170.21)	(19,091.28)	0.0000	4.3400	(25.00)	0.00	6.8382	(0.3923)	0.0000	3	6.4460	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(26,608)	3.1200	(86,329.10)	(83,016.96)	0.0000	4.3400	(25.00)	0.00	30.7947	(1.7058)	0.0000	3	29.0888	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(14,409)	3.1200	(45,498.41)	(44,958.08)	0.0000	4.3400	(25.00)	0.00	16.2298	(0.9238)	0.0000	3	15.3061	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(10,329)	3.1200	(31,336.78)	(32,226.48)	0.0000	4.3400	(25.00)	0.00	11.1782	(0.6622)	0.0000	3	10.5160	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(7,096)	3.1200	(20,951.27)	(22,139.52)	0.0000	4.3400	(25.00)	0.00	7.4736	(0.4549)	0.0000	3	7.0187	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(8,423)	3.1200	(24,932.08)	(26,279.76)	0.0000	4.3400	(25.00)	0.00	8.8936	(0.5400)	0.0000	3	8.3536	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(11,931)	3.1200	(35,315.76)	(37,224.72)	0.0000	4.3400	(25.00)	0.00	12.5976	(0.7649)	0.0000	3	11.8327	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/10/2025	SDB3260121497	0	(259)	3.1200	(766.64)	(808.08)	0.0000	4.3400	(25.00)	0.00	0.2735	(0.0166)	0.0000	3	0.2569	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(2,537)	3.1200	(7,509.52)	(7,915.44)	0.0000	4.3400	(25.00)	0.00	2.6787	(0.1626)	0.0000	3	2.5161	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(1,607)	3.1200	(4,756.72)	(5,013.84)	0.0000	4.3400	(25.00)	0.00	1.6968	(0.1030)	0.0000	3	1.5938	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(3,406)	3.1200	(10,081.76)	(10,626.72)	0.0000	4.3400	(25.00)	0.00	3.5963	(0.2184)	0.0000	3	3.3779	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(108)	3.1200	(319.68)	(336.96)	0.0000	4.3400	(25.00)	0.00	0.1140	(0.0069)	0.0000	3	0.1071	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(713)	3.1200	(2,110.48)	(2,224.56)	0.0000	4.3400	(25.00)	0.00	0.7528	(0.0457)	0.0000	3	0.7071	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(9,585)	3.1200	(28,371.60)	(29,905.20)	0.0000	4.3400	(25.00)	0.00	10.1205	(0.6145)	0.0000	3	9.5060	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(635)	3.1200	(1,879.60)	(1,981.20)	0.0000	4.3400	(25.00)	0.00	0.6705	(0.0407)	0.0000	3	0.6298	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(878)	3.1200	(2,598.88)	(2,739.36)	0.0000	4.3400	(25.00)	0.00	0.9271	(0.0563)	0.0000	3	0.8708	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(1,394)	3.1200	(4,126.24)	(4,349.28)	0.0000	4.3400	(25.00)	0.00	1.4719	(0.0894)	0.0000	3	1.3825	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(1,009)	3.1200	(2,986.64)	(3,148.08)	0.0000	4.3400	(25.00)	0.00	1.0654	(0.0647)	0.0000	3	1.0007	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(1,630)	3.1200	(4,824.80)	(5,085.60)	0.0000	4.3400	(25.00)	0.00	1.7211	(0.1045)	0.0000	3	1.6166	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(9,977)	3.1200	(29,531.92)	(31,128.24)	0.0000	4.3400	(25.00)	0.00	10.5344	(0.6396)	0.0000	3	9.8948	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(2,144)	3.1200	(6,346.24)	(6,689.28)	0.0000	4.3400	(25.00)	0.00	2.2638	(0.1375)	0.0000	3	2.1263	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(717)	3.1200	(2,122.32)	(2,237.04)	0.0000	4.3400	(25.00)	0.00	0.7571	(0.0460)	0.0000	3	0.7111	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(11,286)	3.1200	(33,406.56)	(35,212.32)	0.0000	4.3400	(25.00)	0.00	11.9165	(0.7235)	0.0000	3	11.1930	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(7,414)	3.1200	(21,945.44)	(23,131.68)	0.0000	4.3400	(25.00)	0.00	7.8282	(0.4753)	0.0000	3	7.3529	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(4,248)	3.1200	(12,574.08)	(13,253.76)	0.0000	4.3400	(25.00)	0.00	4.4853	(0.2723)	0.0000	3	4.2130	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(4,905)	3.1200	(14,518.80)	(15,303.60)	0.0000	4.3400	(25.00)	0.00	5.1790	(0.3145)	0.0000	3	4.8646	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(3,727)	3.1200	(11,031.92)	(11,628.24)	0.0000	4.3400	(25.00)	0.00	3.9352	(0.2389)	0.0000	3	3.6963	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(19,018)	3.1200	(56,293.28)	(59,336.16)	0.0000	4.3400	(25.00)	0.00	20.0805	(1.2192)	0.0000	3	18.8613	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(143)	3.1200	(423.28)	(446.16)	0.0000	4.3400	(25.00)	0.00	0.1510	(0.0092)	0.0000	3	0.1418	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(15,098)	3.1200	(44,690.08)	(47,105.76)	0.0000	4.3400	(25.00)	0.00	15.9415	(0.9679)	0.0000	3	14.9736	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(32,097)	3.1200	(95,007.12)	(100,142.64)	0.0000	4.3400	(25.00)	0.00	33.8902	(2.0577)	0.0000	3	31.8325	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(260)	3.1200	(769.60)	(811.20)	0.0000	4.3400	(25.00)	0.00	0.2745	(0.0167)	0.0000	3	0.2579	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(4,851)	3.1200	(14,358.96)	(15,135.12)	0.0000	4.3400	(25.00)	0.00	5.1220	(0.3110)	0.0000	3	4.8110	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(8,021)	3.1200	(23,742.16)	(25,025.52)	0.0000	4.3400	(25.00)	0.00	8.4691	(0.5142)	0.0000	3	7.9549	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(9,337)	3.1200	(27,637.52)	(29,131.44)	0.0000	4.3400	(25.00)	0.00	9.8586	(0.5986)	0.0000	3	9.2601	02/04/2025
ZIPAX	01/10/2025	SDB3260121497	0	(1,235)	3.1200	(3,655.60)	(3,853.20)	0.0000	4.3400	(25.00)	0.00	1.3040	(0.0792)	0.0000	3	1.2248	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(26,608)	3.2800	(86,329.10)	(87,274.24)	0.0000	4.3400	(25.00)	0.00	10.2649	(0.5978)	0.0000	1	9.6671	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(14,409)	3.2800	(45,498.41)	(47,261.52)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.3237)	0.0000	1	5.0862	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(10,329)	3.2800	(31,336.78)	(33,879.12)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2320)	0.0000	1	3.4940	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(7,096)	3.2800	(20,951.27)	(23,274.88)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1594)	0.0000	1	2.3318	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(8,423)	3.2800	(24,932.08)	(27,627.44)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1892)	0.0000	1	2.7753	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(11,931)	3.2800	(35,315.76)	(39,133.68)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2680)	0.0000	1	3.9312	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(259)	3.2800	(766.64)	(849.52)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0058)	0.0000	1	0.0853	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(2,537)	3.2800	(7,509.52)	(8,321.36)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0570)	0.0000	1	0.8359	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(1,607)	3.2800	(4,756.72)	(5,270.96)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0361)	0.0000	1	0.5295	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(3,406)	3.2800	(10,081.76)	(11,171.68)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0765)	0.0000	1	1.1222	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(108)	3.2800	(319.68)	(354.24)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0024)	0.0000	1	0.0356	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(713)	3.2800	(2,110.48)	(2,338.64)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0160)	0.0000	1	0.2349	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(9,585)	3.2800	(28,371.60)	(31,438.80)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.2153)	0.0000	1	3.1582	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(635)	3.2800	(1,879.60)	(2,082.80)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0143)	0.0000	1	0.2092	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(878)	3.2800	(2,598.88)	(2,879.84)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0197)	0.0000	1	0.2893	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(1,394)	3.2800	(4,126.24)	(4,572.32)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0313)	0.0000	1	0.4593	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(1,009)	3.2800	(2,986.64)	(3,309.52)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0227)	0.0000	1	0.3325	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(1,630)	3.2800	(4,824.80)	(5,346.40)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0366)	0.0000	1	0.5371	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(9,977)	3.2800	(29,531.92)	(32,724.56)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2241)	0.0000	1	3.2873	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(2,144)	3.2800	(6,346.24)	(7,032.32)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0482)	0.0000	1	0.7064	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(717)	3.2800	(2,122.32)	(2,351.76)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0161)	0.0000	1	0.2362	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(11,286)	3.2800	(33,406.56)	(37,018.08)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2535)	0.0000	1	3.7186	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(7,414)	3.2800	(21,945.44)	(24,317.92)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1666)	0.0000	1	2.4428	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(4,248)	3.2800	(12,574.08)	(13,933.44)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0954)	0.0000	1	1.3997	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/09/2025	SDB3260121497	0	(4,905)	3.2800	(14,518.80)	(16,088.40)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.1102)	0.0000	1	1.6162	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(3,727)	3.2800	(11,031.92)	(12,224.56)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0837)	0.0000	1	1.2280	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(19,018)	3.2800	(56,293.28)	(62,379.04)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.4273)	0.0000	1	6.2662	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(143)	3.2800	(423.28)	(469.04)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0032)	0.0000	1	0.0471	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(15,098)	3.2800	(44,690.08)	(49,521.44)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3392)	0.0000	1	4.9746	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(32,097)	3.2800	(95,007.12)	(105,278.16)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.7211)	0.0000	1	10.5757	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(260)	3.2800	(769.60)	(852.80)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0058)	0.0000	1	0.0857	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(4,851)	3.2800	(14,358.96)	(15,911.28)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.1090)	0.0000	1	1.5984	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(8,021)	3.2800	(23,742.16)	(26,308.88)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1802)	0.0000	1	2.6428	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(9,337)	3.2800	(27,637.52)	(30,625.36)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.2098)	0.0000	1	3.0785	02/04/2025
ZIPAX	01/09/2025	SDB3260121497	0	(1,235)	3.2800	(3,655.60)	(4,050.80)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0277)	0.0000	1	0.4069	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(14,409)	3.1900	(45,498.41)	(45,964.71)	0.0000	4.3400	(25.00)	0.00	5.4099	(0.3148)	0.0000	1	5.0951	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(10,329)	3.1900	(31,336.78)	(32,949.51)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2257)	0.0000	1	3.5004	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(7,096)	3.1900	(20,951.27)	(22,636.24)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1550)	0.0000	1	2.3361	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(8,423)	3.1900	(24,932.08)	(26,869.37)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1840)	0.0000	1	2.7805	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(11,931)	3.1900	(35,315.76)	(38,059.89)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2607)	0.0000	1	3.9385	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(259)	3.1900	(766.64)	(826.21)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0057)	0.0000	1	0.0855	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(2,537)	3.1900	(7,509.52)	(8,093.03)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0554)	0.0000	1	0.8375	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(1,607)	3.1900	(4,756.72)	(5,126.33)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0351)	0.0000	1	0.5305	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(3,406)	3.1900	(10,081.76)	(10,865.14)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0744)	0.0000	1	1.1243	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(108)	3.1900	(319.68)	(344.52)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0024)	0.0000	1	0.0357	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(713)	3.1900	(2,110.48)	(2,274.47)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0156)	0.0000	1	0.2354	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(9,585)	3.1900	(28,371.60)	(30,576.15)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.2094)	0.0000	1	3.1641	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(635)	3.1900	(1,879.60)	(2,025.65)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0139)	0.0000	1	0.2096	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(878)	3.1900	(2,598.88)	(2,800.82)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0192)	0.0000	1	0.2898	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(1,394)	3.1900	(4,126.24)	(4,446.86)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0305)	0.0000	1	0.4602	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(1,009)	3.1900	(2,986.64)	(3,218.71)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0220)	0.0000	1	0.3331	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(1,630)	3.1900	(4,824.80)	(5,199.70)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0356)	0.0000	1	0.5381	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(9,977)	3.1900	(29,531.92)	(31,826.63)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2180)	0.0000	1	3.2935	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(2,144)	3.1900	(6,346.24)	(6,839.36)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0468)	0.0000	1	0.7077	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(717)	3.1900	(2,122.32)	(2,287.23)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0157)	0.0000	1	0.2367	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(11,286)	3.1900	(33,406.56)	(36,002.34)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2466)	0.0000	1	3.7256	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(7,414)	3.1900	(21,945.44)	(23,650.66)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1620)	0.0000	1	2.4474	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(4,248)	3.1900	(12,574.08)	(13,551.12)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0928)	0.0000	1	1.4023	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(4,905)	3.1900	(14,518.80)	(15,646.95)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.1072)	0.0000	1	1.6192	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(3,727)	3.1900	(11,031.92)	(11,889.13)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0814)	0.0000	1	1.2303	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(19,018)	3.1900	(56,293.28)	(60,667.42)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.4155)	0.0000	1	6.2780	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(143)	3.1900	(423.28)	(456.17)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0031)	0.0000	1	0.0472	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(15,098)	3.1900	(44,690.08)	(48,162.62)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3299)	0.0000	1	4.9840	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(32,097)	3.1900	(95,007.12)	(102,389.43)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.7013)	0.0000	1	10.5954	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(260)	3.1900	(769.60)	(829.40)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0057)	0.0000	1	0.0858	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(4,851)	3.1900	(14,358.96)	(15,474.69)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.1060)	0.0000	1	1.6013	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(8,021)	3.1900	(23,742.16)	(25,586.99)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1753)	0.0000	1	2.6478	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(9,337)	3.1900	(27,637.52)	(29,785.03)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.2040)	0.0000	1	3.0822	02/04/2025
ZIPAX	01/08/2025	SDB3260121497	0	(1,235)	3.1900	(3,655.60)	(3,939.65)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0270)	0.0000	1	0.4077	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(10,329)	3.0800	(31,336.78)	(31,813.32)	0.0000	4.3400	(25.00)	0.00	3.7261	(0.2179)	0.0000	1	3.5082	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(7,096)	3.0800	(20,951.27)	(21,855.68)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1497)	0.0000	1	2.3415	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(8,423)	3.0800	(24,932.08)	(25,942.84)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1777)	0.0000	1	2.7868	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(11,931)	3.0800	(35,315.76)	(36,747.48)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2517)	0.0000	1	3.9475	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(259)	3.0800	(766.64)	(797.72)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0055)	0.0000	1	0.0857	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(2,537)	3.0800	(7,509.52)	(7,813.96)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0535)	0.0000	1	0.8394	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(1,607)	3.0800	(4,756.72)	(4,949.56)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0339)	0.0000	1	0.5317	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(3,406)	3.0800	(10,081.76)	(10,490.48)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0719)	0.0000	1	1.1269	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/07/2025	SDB3260121497	0	(108)	3.0800	(319.68)	(332.64)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0023)	0.0000	1	0.0357	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(713)	3.0800	(2,110.48)	(2,196.04)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0150)	0.0000	1	0.2359	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(9,585)	3.0800	(28,371.60)	(29,521.80)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.2022)	0.0000	1	3.1713	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(635)	3.0800	(1,879.60)	(1,955.80)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0134)	0.0000	1	0.2101	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(878)	3.0800	(2,598.88)	(2,704.24)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0185)	0.0000	1	0.2905	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(1,394)	3.0800	(4,126.24)	(4,293.52)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0294)	0.0000	1	0.4612	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(1,009)	3.0800	(2,986.64)	(3,107.72)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0213)	0.0000	1	0.3338	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(1,630)	3.0800	(4,824.80)	(5,020.40)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0344)	0.0000	1	0.5393	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(9,977)	3.0800	(29,531.92)	(30,729.16)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2105)	0.0000	1	3.3010	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(2,144)	3.0800	(6,346.24)	(6,603.52)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0452)	0.0000	1	0.7094	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(717)	3.0800	(2,122.32)	(2,208.36)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0151)	0.0000	1	0.2372	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(11,286)	3.0800	(33,406.56)	(34,760.88)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2381)	0.0000	1	3.7341	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(7,414)	3.0800	(21,945.44)	(22,835.12)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1564)	0.0000	1	2.4530	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(4,248)	3.0800	(12,574.08)	(13,083.84)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0896)	0.0000	1	1.4055	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(4,905)	3.0800	(14,518.80)	(15,107.40)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.1035)	0.0000	1	1.6229	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(3,727)	3.0800	(11,031.92)	(11,479.16)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0786)	0.0000	1	1.2331	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(19,018)	3.0800	(56,293.28)	(58,575.44)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.4012)	0.0000	1	6.2923	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(143)	3.0800	(423.28)	(440.44)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0030)	0.0000	1	0.0473	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(15,098)	3.0800	(44,690.08)	(46,501.84)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3185)	0.0000	1	4.9953	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(32,097)	3.0800	(95,007.12)	(98,858.76)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6771)	0.0000	1	10.6196	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(260)	3.0800	(769.60)	(800.80)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0055)	0.0000	1	0.0860	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(4,851)	3.0800	(14,358.96)	(14,941.08)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.1023)	0.0000	1	1.6050	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(8,021)	3.0800	(23,742.16)	(24,704.68)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1692)	0.0000	1	2.6538	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(9,337)	3.0800	(27,637.52)	(28,757.96)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1970)	0.0000	1	3.0892	02/04/2025
ZIPAX	01/07/2025	SDB3260121497	0	(1,235)	3.0800	(3,655.60)	(3,803.80)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0261)	0.0000	1	0.4086	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(7,096)	2.9700	(20,951.27)	(21,075.12)	0.0000	4.3400	(25.00)	0.00	2.4912	(0.1444)	0.0000	1	2.3468	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(8,423)	2.9700	(24,932.08)	(25,016.31)	0.0000	4.3400	(25.00)	0.00	2.9645	(0.1713)	0.0000	1	2.7932	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(11,931)	2.9700	(35,315.76)	(35,435.07)	0.0000	4.3400	(25.00)	0.00	4.1992	(0.2427)	0.0000	1	3.9565	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(259)	2.9700	(766.64)	(769.23)	0.0000	4.3400	(25.00)	0.00	0.0912	(0.0053)	0.0000	1	0.0859	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(2,537)	2.9700	(7,509.52)	(7,534.89)	0.0000	4.3400	(25.00)	0.00	0.8929	(0.0516)	0.0000	1	0.8413	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(1,607)	2.9700	(4,756.72)	(4,772.79)	0.0000	4.3400	(25.00)	0.00	0.5656	(0.0327)	0.0000	1	0.5329	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(3,406)	2.9700	(10,081.76)	(10,115.82)	0.0000	4.3400	(25.00)	0.00	1.1988	(0.0693)	0.0000	1	1.1295	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(108)	2.9700	(319.68)	(320.76)	0.0000	4.3400	(25.00)	0.00	0.0380	(0.0022)	0.0000	1	0.0358	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(713)	2.9700	(2,110.48)	(2,117.61)	0.0000	4.3400	(25.00)	0.00	0.2509	(0.0145)	0.0000	1	0.2364	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(9,585)	2.9700	(28,371.60)	(28,467.45)	0.0000	4.3400	(25.00)	0.00	3.3735	(0.1950)	0.0000	1	3.1785	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(635)	2.9700	(1,879.60)	(1,885.95)	0.0000	4.3400	(25.00)	0.00	0.2235	(0.0129)	0.0000	1	0.2106	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(878)	2.9700	(2,598.88)	(2,607.66)	0.0000	4.3400	(25.00)	0.00	0.3090	(0.0179)	0.0000	1	0.2912	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(1,394)	2.9700	(4,126.24)	(4,140.18)	0.0000	4.3400	(25.00)	0.00	0.4906	(0.0284)	0.0000	1	0.4623	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(1,009)	2.9700	(2,986.64)	(2,996.73)	0.0000	4.3400	(25.00)	0.00	0.3551	(0.0205)	0.0000	1	0.3346	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(1,630)	2.9700	(4,824.80)	(4,841.10)	0.0000	4.3400	(25.00)	0.00	0.5737	(0.0332)	0.0000	1	0.5405	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(9,977)	2.9700	(29,531.92)	(29,631.69)	0.0000	4.3400	(25.00)	0.00	3.5115	(0.2030)	0.0000	1	3.3085	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(2,144)	2.9700	(6,346.24)	(6,367.68)	0.0000	4.3400	(25.00)	0.00	0.7546	(0.0436)	0.0000	1	0.7110	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(717)	2.9700	(2,122.32)	(2,129.49)	0.0000	4.3400	(25.00)	0.00	0.2524	(0.0146)	0.0000	1	0.2378	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(11,286)	2.9700	(33,406.56)	(33,519.42)	0.0000	4.3400	(25.00)	0.00	3.9722	(0.2296)	0.0000	1	3.7426	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(7,414)	2.9700	(21,945.44)	(22,019.58)	0.0000	4.3400	(25.00)	0.00	2.6094	(0.1508)	0.0000	1	2.4586	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(4,248)	2.9700	(12,574.08)	(12,616.56)	0.0000	4.3400	(25.00)	0.00	1.4951	(0.0864)	0.0000	1	1.4087	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(4,905)	2.9700	(14,518.80)	(14,567.85)	0.0000	4.3400	(25.00)	0.00	1.7263	(0.0998)	0.0000	1	1.6266	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(3,727)	2.9700	(11,031.92)	(11,069.19)	0.0000	4.3400	(25.00)	0.00	1.3117	(0.0758)	0.0000	1	1.2359	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(19,018)	2.9700	(56,293.28)	(56,483.46)	0.0000	4.3400	(25.00)	0.00	6.6935	(0.3869)	0.0000	1	6.3066	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(143)	2.9700	(423.28)	(424.71)	0.0000	4.3400	(25.00)	0.00	0.0503	(0.0029)	0.0000	1	0.0474	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(15,098)	2.9700	(44,690.08)	(44,841.06)	0.0000	4.3400	(25.00)	0.00	5.3138	(0.3071)	0.0000	1	5.0067	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(32,097)	2.9700	(95,007.12)	(95,328.09)	0.0000	4.3400	(25.00)	0.00	11.2967	(0.6529)	0.0000	1	10.6438	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(260)	2.9700	(769.60)	(772.20)	0.0000	4.3400	(25.00)	0.00	0.0915	(0.0053)	0.0000	1	0.0862	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
AUD (Cont.)																	
Short (Cont.)																	
ZIP CO LIMITED CMN ORDINARY FULLY PAID (Cont.)																	
ZIPAX	01/06/2025	SDB3260121497	0	(4,851)	2.9700	(14,358.96)	(14,407.47)	0.0000	4.3400	(25.00)	0.00	1.7073	(0.0987)	0.0000	1	1.6087	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(8,021)	2.9700	(23,742.16)	(23,822.37)	0.0000	4.3400	(25.00)	0.00	2.8230	(0.1632)	0.0000	1	2.6599	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(9,337)	2.9700	(27,637.52)	(27,730.89)	0.0000	4.3400	(25.00)	0.00	3.2862	(0.1899)	0.0000	1	3.0963	02/04/2025
ZIPAX	01/06/2025	SDB3260121497	0	(1,235)	2.9700	(3,655.60)	(3,667.95)	0.0000	4.3400	(25.00)	0.00	0.4347	(0.0251)	0.0000	1	0.4095	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(8,423)	2.9600	(24,932.08)	(24,932.08)	0.0000	4.3400	(25.00)	0.00	8.8936	(0.5123)	0.0000	3	8.3813	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(11,931)	2.9600	(35,315.76)	(35,315.76)	0.0000	4.3400	(25.00)	0.00	12.5976	(0.7257)	0.0000	3	11.8719	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(259)	2.9600	(766.64)	(766.64)	0.0000	4.3400	(25.00)	0.00	0.2735	(0.0158)	0.0000	3	0.2577	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(2,537)	2.9600	(7,509.52)	(7,509.52)	0.0000	4.3400	(25.00)	0.00	2.6787	(0.1543)	0.0000	3	2.5244	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(1,607)	2.9600	(4,756.72)	(4,756.72)	0.0000	4.3400	(25.00)	0.00	1.6968	(0.0977)	0.0000	3	1.5990	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(3,406)	2.9600	(10,081.76)	(10,081.76)	0.0000	4.3400	(25.00)	0.00	3.5963	(0.2072)	0.0000	3	3.3891	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(108)	2.9600	(319.68)	(319.68)	0.0000	4.3400	(25.00)	0.00	0.1140	(0.0066)	0.0000	3	0.1075	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(713)	2.9600	(2,110.48)	(2,110.48)	0.0000	4.3400	(25.00)	0.00	0.7528	(0.0434)	0.0000	3	0.7095	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(9,585)	2.9600	(28,371.60)	(28,371.60)	0.0000	4.3400	(25.00)	0.00	10.1205	(0.5830)	0.0000	3	9.5375	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(635)	2.9600	(1,879.60)	(1,879.60)	0.0000	4.3400	(25.00)	0.00	0.6705	(0.0386)	0.0000	3	0.6319	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(878)	2.9600	(2,598.88)	(2,598.88)	0.0000	4.3400	(25.00)	0.00	0.9271	(0.0534)	0.0000	3	0.8737	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(1,394)	2.9600	(4,126.24)	(4,126.24)	0.0000	4.3400	(25.00)	0.00	1.4719	(0.0848)	0.0000	3	1.3871	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(1,009)	2.9600	(2,986.64)	(2,986.64)	0.0000	4.3400	(25.00)	0.00	1.0654	(0.0614)	0.0000	3	1.0040	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(1,630)	2.9600	(4,824.80)	(4,824.80)	0.0000	4.3400	(25.00)	0.00	1.7211	(0.0991)	0.0000	3	1.6219	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(9,977)	2.9600	(29,531.92)	(29,531.92)	0.0000	4.3400	(25.00)	0.00	10.5344	(0.6068)	0.0000	3	9.9276	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(2,144)	2.9600	(6,346.24)	(6,346.24)	0.0000	4.3400	(25.00)	0.00	2.2638	(0.1304)	0.0000	3	2.1334	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(717)	2.9600	(2,122.32)	(2,122.32)	0.0000	4.3400	(25.00)	0.00	0.7571	(0.0436)	0.0000	3	0.7134	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(11,286)	2.9600	(33,406.56)	(33,406.56)	0.0000	4.3400	(25.00)	0.00	11.9165	(0.6864)	0.0000	3	11.2301	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(7,414)	2.9600	(21,945.44)	(21,945.44)	0.0000	4.3400	(25.00)	0.00	7.8282	(0.4509)	0.0000	3	7.3773	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(4,248)	2.9600	(12,574.08)	(12,574.08)	0.0000	4.3400	(25.00)	0.00	4.4853	(0.2584)	0.0000	3	4.2270	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(4,905)	2.9600	(14,518.80)	(14,518.80)	0.0000	4.3400	(25.00)	0.00	5.1790	(0.2983)	0.0000	3	4.8807	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(3,727)	2.9600	(11,031.92)	(11,031.92)	0.0000	4.3400	(25.00)	0.00	3.9352	(0.2267)	0.0000	3	3.7085	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(19,018)	2.9600	(56,293.28)	(56,293.28)	0.0000	4.3400	(25.00)	0.00	20.0805	(1.1567)	0.0000	3	18.9238	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(143)	2.9600	(423.28)	(423.28)	0.0000	4.3400	(25.00)	0.00	0.1510	(0.0087)	0.0000	3	0.1423	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(15,098)	2.9600	(44,690.08)	(44,690.08)	0.0000	4.3400	(25.00)	0.00	15.9415	(0.9183)	0.0000	3	15.0232	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(32,097)	2.9600	(95,007.12)	(95,007.12)	0.0000	4.3400	(25.00)	0.00	33.8902	(1.9522)	0.0000	3	31.9380	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(260)	2.9600	(769.60)	(769.60)	0.0000	4.3400	(25.00)	0.00	0.2745	(0.0158)	0.0000	3	0.2587	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(4,851)	2.9600	(14,358.96)	(14,358.96)	0.0000	4.3400	(25.00)	0.00	5.1220	(0.2950)	0.0000	3	4.8270	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(8,021)	2.9600	(23,742.16)	(23,742.16)	0.0000	4.3400	(25.00)	0.00	8.4691	(0.4879)	0.0000	3	7.9813	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(9,337)	2.9600	(27,637.52)	(27,637.52)	0.0000	4.3400	(25.00)	0.00	9.8586	(0.5679)	0.0000	3	9.2907	02/04/2025
ZIPAX	01/03/2025	SDB3260121497	0	(1,235)	2.9600	(3,655.60)	(3,655.60)	0.0000	4.3400	(25.00)	0.00	1.3040	(0.0751)	0.0000	3	1.2289	02/04/2025
TOTAL ZIP CO LIMITED CMN ORDINARY FULLY PAID												1,194.4247	(69.7151)	0.0000		1,124.7096	
TOTAL AUD												16,003.4122	(3,786.7421)	0.0000		12,216.6701	
HKD																	
Long																	
AIA GROUP LIMITED CMN																	
1299.HK	01/06/2025	SDB3263868388	0	4,200	55.3000	236,460.00	232,260.00	0.0000	3.8978	30.00	0.00	(25.2515)	(1.9090)	0.0000	1	(27.1605)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	14,400	55.3000	810,720.00	796,320.00	0.0000	3.8978	30.00	0.00	(86.5767)	(6.5451)	0.0000	1	(93.1218)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	22,600	55.3000	1,272,380.00	1,249,780.00	0.0000	3.8978	30.00	0.00	(135.8773)	(10.2722)	0.0000	1	(146.1495)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	7,000	55.3000	394,100.00	387,100.00	0.0000	3.8978	30.00	0.00	(42.0859)	(3.1816)	0.0000	1	(45.2675)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	19,800	55.3000	1,114,740.00	1,094,940.00	0.0000	3.8978	30.00	0.00	(119.0429)	(8.9995)	0.0000	1	(128.0424)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	8,600	55.3000	484,180.00	475,580.00	0.0000	3.8978	30.00	0.00	(51.7055)	(3.9089)	0.0000	1	(55.6144)	02/04/2025
1299.HK	01/06/2025	SDB3263868388	0	43,600	55.3000	2,454,680.00	2,411,080.00	0.0000	3.8978	30.00	0.00	(262.1349)	(19.8171)	0.0000	1	(281.9520)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	4,200	56.3000	236,460.00	236,460.00	0.0000	3.9489	30.00	0.00	(76.7481)	(5.8305)	0.0000	3	(82.5786)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	14,400	56.3000	810,720.00	810,720.00	0.0000	3.9489	30.00	0.00	(263.1364)	(19.9904)	0.0000	3	(283.1267)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	22,600	56.3000	1,272,380.00	1,272,380.00	0.0000	3.9489	30.00	0.00	(412.9779)	(31.3738)	0.0000	3	(444.3517)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	7,000	56.3000	394,100.00	394,100.00	0.0000	3.9489	30.00	0.00	(127.9135)	(9.7175)	0.0000	3	(137.6311)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	19,800	56.3000	1,114,740.00	1,114,740.00	0.0000	3.9489	30.00	0.00	(361.8125)	(27.4867)	0.0000	3	(389.2993)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
AIA GROUP LIMITED CMN (Cont.)																	
1299.HK	01/03/2025	SDB3263868388	0	8,600	56.3000	484,180.00	484,180.00	0.0000	3.9489	30.00	0.00	(157.1509)	(11.9387)	0.0000	3	(169.0896)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	48,800	56.3000	2,747,440.00	2,747,440.00	0.0000	3.9489	30.00	0.00	(891.7400)	(67.7451)	0.0000	3	(959.4851)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	14,600	56.3000	821,980.00	821,980.00	0.0000	3.9489	30.00	0.00	(266.7911)	(20.2680)	0.0000	3	(287.0591)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	17,400	56.3000	979,620.00	979,620.00	0.0000	3.9489	30.00	0.00	(317.9565)	(24.1550)	0.0000	3	(342.1115)	02/04/2025
1299.HK	01/03/2025	SDB3263868388	0	11,400	56.3000	641,820.00	641,820.00	0.0000	3.9489	30.00	0.00	(208.3163)	(15.8257)	0.0000	3	(224.1420)	02/04/2025
TOTAL AIA GROUP LIMITED CMN												(3,807.2180)	(288.9648)	0.0000		(4,096.1828)	
ALIBABA GROUP HOLDING LIMITED CMN																	
9988.HK	01/06/2025	SDB3260661445	0	1,900	81.3000	156,560.00	154,470.00	0.0000	3.8978	30.00	0.00	(16.7190)	(1.2696)	0.0000	1	(17.9886)	02/04/2025
9988.HK	01/06/2025	SDB3260661445	0	100	81.3000	8,130.00	8,130.00	0.0000	3.8978	30.00	0.00	(0.8799)	(0.0668)	0.0000	1	(0.9468)	02/04/2025
9988.HK	01/06/2025	SDB3260661445	0	16,800	81.3000	1,384,320.00	1,365,840.00	0.0000	3.8978	30.00	0.00	(147.8313)	(11.2261)	0.0000	1	(159.0574)	02/04/2025
9988.HK	01/03/2025	SDB3260661445	0	1,900	82.4000	156,560.00	156,560.00	0.0000	3.9489	30.00	0.00	(50.8149)	(3.8604)	0.0000	3	(54.6753)	02/04/2025
9988.HK	01/03/2025	SDB3260661445	0	100	82.4000	8,240.00	8,240.00	0.0000	3.9489	30.00	0.00	(2.6745)	(0.2032)	0.0000	3	(2.8776)	02/04/2025
9988.HK	01/03/2025	SDB3260661445	0	23,900	82.4000	1,969,360.00	1,969,360.00	0.0000	3.9489	30.00	0.00	(639.1976)	(48.5596)	0.0000	3	(687.7572)	02/04/2025
9988.HK	01/03/2025	SDB3260661445	0	4,900	82.4000	403,760.00	403,760.00	0.0000	3.9489	30.00	0.00	(131.0489)	(9.9557)	0.0000	3	(141.0046)	02/04/2025
TOTAL ALIBABA GROUP HOLDING LIMITED CMN												(989.1661)	(75.1414)	0.0000		(1,064.3075)	
BOC HONG KONG (HOLDINGS) LTD CMN																	
2388.HK	01/17/2025	SDB3263242791	0	111,500	24.5500	2,781,925.00	2,737,325.00	0.0000	2.4434	30.00	0.00	(186.2266)	(22.4986)	0.0000	1	(208.7252)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	4,000	24.5500	99,800.00	98,200.00	0.0000	2.4434	30.00	0.00	(6.6808)	(0.8071)	0.0000	1	(7.4879)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	12,000	24.5500	299,400.00	294,600.00	0.0000	2.4434	30.00	0.00	(20.0423)	(2.4214)	0.0000	1	(22.4637)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	5,500	24.5500	137,225.00	135,025.00	0.0000	2.4434	30.00	0.00	(9.1861)	(1.1098)	0.0000	1	(10.2959)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	500	24.5500	12,475.00	12,275.00	0.0000	2.4434	30.00	0.00	(0.8351)	(0.1009)	0.0000	1	(0.9360)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	3,000	24.5500	74,850.00	73,650.00	0.0000	2.4434	30.00	0.00	(5.0106)	(0.6053)	0.0000	1	(5.6159)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	500	24.5500	12,475.00	12,275.00	0.0000	2.4434	30.00	0.00	(0.8351)	(0.1009)	0.0000	1	(0.9360)	02/04/2025
2388.HK	01/17/2025	SDB3263242791	0	32,000	24.5500	798,400.00	785,600.00	0.0000	2.4434	30.00	0.00	(53.4462)	(6.4570)	0.0000	1	(59.9032)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	111,500	24.3500	2,781,925.00	2,715,025.00	0.0000	2.6392	30.00	0.00	(201.1499)	(22.3153)	0.0000	1	(223.4652)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	4,000	24.3500	99,800.00	97,400.00	0.0000	2.6392	30.00	0.00	(7.2161)	(0.8005)	0.0000	1	(8.0167)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	12,000	24.3500	299,400.00	292,200.00	0.0000	2.6392	30.00	0.00	(21.6484)	(2.4016)	0.0000	1	(24.0501)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	5,500	24.3500	137,225.00	133,925.00	0.0000	2.6392	30.00	0.00	(9.9222)	(1.1008)	0.0000	1	(11.0229)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	500	24.3500	12,475.00	12,175.00	0.0000	2.6392	30.00	0.00	(0.9020)	(0.1001)	0.0000	1	(1.0021)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	3,000	24.3500	74,850.00	73,050.00	0.0000	2.6392	30.00	0.00	(5.4121)	(0.6004)	0.0000	1	(6.0125)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	500	24.3500	12,475.00	12,175.00	0.0000	2.6392	30.00	0.00	(0.9020)	(0.1001)	0.0000	1	(1.0021)	02/04/2025
2388.HK	01/16/2025	SDB3263242791	0	32,000	24.3500	798,400.00	779,200.00	0.0000	2.6392	30.00	0.00	(57.7291)	(6.4044)	0.0000	1	(64.1335)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	111,500	24.4500	2,781,925.00	2,726,175.00	0.0000	2.9650	30.00	0.00	(225.9807)	(22.4069)	0.0000	1	(248.3876)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	4,000	24.4500	99,800.00	97,800.00	0.0000	2.9650	30.00	0.00	(8.1069)	(0.8038)	0.0000	1	(8.9108)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	12,000	24.4500	299,400.00	293,400.00	0.0000	2.9650	30.00	0.00	(24.3208)	(2.4115)	0.0000	1	(26.7323)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	5,500	24.4500	137,225.00	134,475.00	0.0000	2.9650	30.00	0.00	(11.1470)	(1.1053)	0.0000	1	(12.2523)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	500	24.4500	12,475.00	12,225.00	0.0000	2.9650	30.00	0.00	(1.0134)	(0.1005)	0.0000	1	(1.1138)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	3,000	24.4500	74,850.00	73,350.00	0.0000	2.9650	30.00	0.00	(6.0802)	(0.6029)	0.0000	1	(6.6831)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	500	24.4500	12,475.00	12,225.00	0.0000	2.9650	30.00	0.00	(1.0134)	(0.1005)	0.0000	1	(1.1138)	02/04/2025
2388.HK	01/15/2025	SDB3263242791	0	32,000	24.4500	798,400.00	782,400.00	0.0000	2.9650	30.00	0.00	(64.8555)	(6.4307)	0.0000	1	(71.2861)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	111,500	24.4500	2,781,925.00	2,726,175.00	0.0000	3.2826	30.00	0.00	(250.1911)	(22.4069)	0.0000	1	(272.5980)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	4,000	24.4500	99,800.00	97,800.00	0.0000	3.2826	30.00	0.00	(8.9755)	(0.8038)	0.0000	1	(9.7793)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	12,000	24.4500	299,400.00	293,400.00	0.0000	3.2826	30.00	0.00	(26.9264)	(2.4115)	0.0000	1	(29.3379)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	5,500	24.4500	137,225.00	134,475.00	0.0000	3.2826	30.00	0.00	(12.3413)	(1.1053)	0.0000	1	(13.4465)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	500	24.4500	12,475.00	12,225.00	0.0000	3.2826	30.00	0.00	(1.1219)	(0.1005)	0.0000	1	(1.2224)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	3,000	24.4500	74,850.00	73,350.00	0.0000	3.2826	30.00	0.00	(6.7316)	(0.6029)	0.0000	1	(7.3345)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	500	24.4500	12,475.00	12,225.00	0.0000	3.2826	30.00	0.00	(1.1219)	(0.1005)	0.0000	1	(1.2224)	02/04/2025
2388.HK	01/14/2025	SDB3263242791	0	32,000	24.4500	798,400.00	782,400.00	0.0000	3.2826	30.00	0.00	(71.8037)	(6.4307)	0.0000	1	(78.2344)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	111,500	24.5500	2,781,925.00	2,737,325.00	0.0000	3.5372	30.00	0.00	(269.5952)	(22.4986)	0.0000	1	(292.0938)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	4,000	24.5500	99,800.00	98,200.00	0.0000	3.5372	30.00	0.00	(9.6716)	(0.8071)	0.0000	1	(10.4787)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	12,000	24.5500	299,400.00	294,600.00	0.0000	3.5372	30.00	0.00	(29.0147)	(2.4214)	0.0000	1	(31.4361)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
BOC HONG KONG (HOLDINGS) LTD CMN (Cont.)																	
2388.HK	01/13/2025	SDB3263242791	0	5,500	24.5500	137,225.00	135,025.00	0.0000	3.5372	30.00	0.00	(13.2984)	(1.1098)	0.0000	1	(14.4082)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	500	24.5500	12,475.00	12,275.00	0.0000	3.5372	30.00	0.00	(1.2089)	(0.1009)	0.0000	1	(1.3098)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	3,000	24.5500	74,850.00	73,650.00	0.0000	3.5372	30.00	0.00	(7.2537)	(0.6053)	0.0000	1	(7.8590)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	500	24.5500	12,475.00	12,275.00	0.0000	3.5372	30.00	0.00	(1.2089)	(0.1009)	0.0000	1	(1.3098)	02/04/2025
2388.HK	01/13/2025	SDB3263242791	0	32,000	24.5500	798,400.00	785,600.00	0.0000	3.5372	30.00	0.00	(77.3726)	(6.4570)	0.0000	1	(83.8296)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	111,500	24.6000	2,781,925.00	2,742,900.00	0.0000	3.7668	30.00	0.00	(861.2863)	(67.6332)	0.0000	3	(928.9194)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	4,000	24.6000	99,800.00	98,400.00	0.0000	3.7668	30.00	0.00	(30.8982)	(2.4263)	0.0000	3	(33.3245)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	12,000	24.6000	299,400.00	295,200.00	0.0000	3.7668	30.00	0.00	(92.6945)	(7.2789)	0.0000	3	(99.9734)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	5,500	24.6000	137,225.00	135,300.00	0.0000	3.7668	30.00	0.00	(42.4850)	(3.3362)	0.0000	3	(45.8211)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	500	24.6000	12,475.00	12,300.00	0.0000	3.7668	30.00	0.00	(3.8623)	(0.3033)	0.0000	3	(4.1656)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	3,000	24.6000	74,850.00	73,800.00	0.0000	3.7668	30.00	0.00	(23.1736)	(1.8197)	0.0000	3	(24.9933)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	500	24.6000	12,475.00	12,300.00	0.0000	3.7668	30.00	0.00	(3.8623)	(0.3033)	0.0000	3	(4.1656)	02/04/2025
2388.HK	01/10/2025	SDB3263242791	0	32,000	24.6000	798,400.00	787,200.00	0.0000	3.7668	30.00	0.00	(247.1853)	(19.4104)	0.0000	3	(266.5957)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	111,500	24.8000	2,781,925.00	2,765,200.00	0.0000	3.8514	30.00	0.00	(293.5434)	(22.7277)	0.0000	1	(316.2711)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	4,000	24.8000	99,800.00	99,200.00	0.0000	3.8514	30.00	0.00	(10.5307)	(0.8153)	0.0000	1	(11.3460)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	12,000	24.8000	299,400.00	297,600.00	0.0000	3.8514	30.00	0.00	(31.5921)	(2.4460)	0.0000	1	(34.0381)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	5,500	24.8000	137,225.00	136,400.00	0.0000	3.8514	30.00	0.00	(14.4797)	(1.1211)	0.0000	1	(15.6008)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	500	24.8000	12,475.00	12,400.00	0.0000	3.8514	30.00	0.00	(1.3163)	(0.1019)	0.0000	1	(1.4183)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	3,000	24.8000	74,850.00	74,400.00	0.0000	3.8514	30.00	0.00	(7.8980)	(0.6115)	0.0000	1	(8.5095)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	500	24.8000	12,475.00	12,400.00	0.0000	3.8514	30.00	0.00	(1.3163)	(0.1019)	0.0000	1	(1.4183)	02/04/2025
2388.HK	01/09/2025	SDB3263242791	0	32,000	24.8000	798,400.00	793,600.00	0.0000	3.8514	30.00	0.00	(84.2456)	(6.5227)	0.0000	1	(90.7684)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	111,500	24.9000	2,781,925.00	2,776,350.00	0.0000	3.9729	30.00	0.00	(302.8053)	(22.8193)	0.0000	1	(325.6246)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	4,000	24.9000	99,800.00	99,600.00	0.0000	3.9729	30.00	0.00	(10.8630)	(0.8186)	0.0000	1	(11.6816)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	12,000	24.9000	299,400.00	298,800.00	0.0000	3.9729	30.00	0.00	(32.5889)	(2.4559)	0.0000	1	(35.0448)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	5,500	24.9000	137,225.00	136,950.00	0.0000	3.9729	30.00	0.00	(14.9366)	(1.1256)	0.0000	1	(16.0622)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	500	24.9000	12,475.00	12,450.00	0.0000	3.9729	30.00	0.00	(1.3579)	(0.1023)	0.0000	1	(1.4602)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	3,000	24.9000	74,850.00	74,700.00	0.0000	3.9729	30.00	0.00	(8.1472)	(0.6140)	0.0000	1	(8.7612)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	500	24.9000	12,475.00	12,450.00	0.0000	3.9729	30.00	0.00	(1.3579)	(0.1023)	0.0000	1	(1.4602)	02/04/2025
2388.HK	01/08/2025	SDB3263242791	0	32,000	24.9000	798,400.00	796,800.00	0.0000	3.9729	30.00	0.00	(86.9038)	(6.5490)	0.0000	1	(93.4528)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	111,500	24.8500	2,781,925.00	2,770,775.00	0.0000	4.0362	30.00	0.00	(307.6298)	(22.7735)	0.0000	1	(330.4033)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	4,000	24.8500	99,800.00	99,400.00	0.0000	4.0362	30.00	0.00	(11.0360)	(0.8170)	0.0000	1	(11.8530)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	12,000	24.8500	299,400.00	298,200.00	0.0000	4.0362	30.00	0.00	(33.1081)	(2.4510)	0.0000	1	(35.5591)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	5,500	24.8500	137,225.00	136,675.00	0.0000	4.0362	30.00	0.00	(15.1746)	(1.1234)	0.0000	1	(16.2979)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	500	24.8500	12,475.00	12,425.00	0.0000	4.0362	30.00	0.00	(1.3795)	(0.1021)	0.0000	1	(1.4816)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	3,000	24.8500	74,850.00	74,550.00	0.0000	4.0362	30.00	0.00	(8.2770)	(0.6127)	0.0000	1	(8.8898)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	500	24.8500	12,475.00	12,425.00	0.0000	4.0362	30.00	0.00	(1.3795)	(0.1021)	0.0000	1	(1.4816)	02/04/2025
2388.HK	01/07/2025	SDB3263242791	0	32,000	24.8500	798,400.00	795,200.00	0.0000	4.0362	30.00	0.00	(88.2884)	(6.5359)	0.0000	1	(94.8243)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	111,500	24.9000	2,781,925.00	2,776,350.00	0.0000	3.8978	30.00	0.00	(297.0814)	(22.8193)	0.0000	1	(319.9007)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	4,000	24.9000	99,800.00	99,600.00	0.0000	3.8978	30.00	0.00	(10.6576)	(0.8186)	0.0000	1	(11.4763)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	12,000	24.9000	299,400.00	298,800.00	0.0000	3.8978	30.00	0.00	(31.9729)	(2.4559)	0.0000	1	(34.4288)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	5,500	24.9000	137,225.00	136,950.00	0.0000	3.8978	30.00	0.00	(14.6542)	(1.1256)	0.0000	1	(15.7799)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	500	24.9000	12,475.00	12,450.00	0.0000	3.8978	30.00	0.00	(1.3322)	(0.1023)	0.0000	1	(1.4345)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	3,000	24.9000	74,850.00	74,700.00	0.0000	3.8978	30.00	0.00	(7.9932)	(0.6140)	0.0000	1	(8.6072)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	500	24.9000	12,475.00	12,450.00	0.0000	3.8978	30.00	0.00	(1.3322)	(0.1023)	0.0000	1	(1.4345)	02/04/2025
2388.HK	01/06/2025	SDB3263242791	0	32,000	24.9000	798,400.00	796,800.00	0.0000	3.8978	30.00	0.00	(85.2610)	(6.5490)	0.0000	1	(91.8101)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	111,500	24.9500	2,781,925.00	2,781,925.00	0.0000	3.9489	30.00	0.00	(902.9328)	(68.5954)	0.0000	3	(971.5282)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	4,000	24.9500	99,800.00	99,800.00	0.0000	3.9489	30.00	0.00	(32.3922)	(2.4608)	0.0000	3	(34.8530)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	12,000	24.9500	299,400.00	299,400.00	0.0000	3.9489	30.00	0.00	(97.1766)	(7.3825)	0.0000	3	(104.5591)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	5,500	24.9500	137,225.00	137,225.00	0.0000	3.9489	30.00	0.00	(44.5393)	(3.3836)	0.0000	3	(47.9229)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	500	24.9500	12,475.00	12,475.00	0.0000	3.9489	30.00	0.00	(4.0490)	(0.3076)	0.0000	3	(4.3566)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	3,000	24.9500	74,850.00	74,850.00	0.0000	3.9489	30.00	0.00	(24.2942)	(1.8456)	0.0000	3	(26.1398)	02/04/2025
2388.HK	01/03/2025	SDB3263242791	0	500	24.9500	12,475.00	12,475.00	0.0000	3.9489	30.00	0.00	(4.0490)	(0.3076)	0.0000	3	(4.3566)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
BOC HONG KONG (HOLDINGS) LTD CMN (Cont.)																	
2388.HK	01/03/2025	SDB3263242791	0	32,000	24.9500	798,400.00	798,400.00	0.0000	3.9489	30.00	0.00	(259.1377)	(19.6866)	0.0000	3	(278.8242)	02/04/2025
TOTAL BOC HONG KONG (HOLDINGS) LTD CMN												(6,211.9589)	(514.5703)	0.0000		(6,726.5292)	
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PLUREG-S AND 144A																	
3998.HK	01/17/2025	SDB3263644993	0	2,000	3.6700	7,760.00	7,340.00	0.0000	2.4434	30.00	0.00	(0.5195)	(0.0603)	0.0000	1	(0.5798)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	2,000	3.6700	7,760.00	7,340.00	0.0000	2.4434	30.00	0.00	(0.5195)	(0.0603)	0.0000	1	(0.5798)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	30,000	3.6700	116,400.00	110,100.00	0.0000	2.4434	30.00	0.00	(7.7920)	(0.9049)	0.0000	1	(8.6969)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	68,000	3.6700	263,840.00	249,560.00	0.0000	2.4434	30.00	0.00	(17.6619)	(2.0512)	0.0000	1	(19.7131)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	28,000	3.6700	108,640.00	102,760.00	0.0000	2.4434	30.00	0.00	(7.2725)	(0.8446)	0.0000	1	(8.1171)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	16,000	3.6700	62,080.00	58,720.00	0.0000	2.4434	30.00	0.00	(4.1557)	(0.4826)	0.0000	1	(4.6384)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	44,000	3.6700	170,720.00	161,480.00	0.0000	2.4434	30.00	0.00	(11.4283)	(1.3272)	0.0000	1	(12.7555)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	86,000	3.6700	333,680.00	315,620.00	0.0000	2.4434	30.00	0.00	(22.3371)	(2.5941)	0.0000	1	(24.9312)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	2,000	3.6700	7,760.00	7,340.00	0.0000	2.4434	30.00	0.00	(0.5195)	(0.0603)	0.0000	1	(0.5798)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	12,000	3.6700	46,560.00	44,040.00	0.0000	2.4434	30.00	0.00	(3.1168)	(0.3620)	0.0000	1	(3.4788)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	36,000	3.6700	139,680.00	132,120.00	0.0000	2.4434	30.00	0.00	(9.3504)	(1.0859)	0.0000	1	(10.4363)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	14,000	3.6700	54,320.00	51,380.00	0.0000	2.4434	30.00	0.00	(3.3663)	(0.4223)	0.0000	1	(4.0586)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	64,000	3.6700	248,320.00	234,880.00	0.0000	2.4434	30.00	0.00	(16.6229)	(1.9305)	0.0000	1	(18.5535)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	50,000	3.6700	194,000.00	183,500.00	0.0000	2.4434	30.00	0.00	(12.9867)	(1.5082)	0.0000	1	(14.4949)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	8,000	3.6700	31,040.00	29,360.00	0.0000	2.4434	30.00	0.00	(2.0779)	(0.2413)	0.0000	1	(2.3192)	02/04/2025
3998.HK	01/17/2025	SDB3263644993	0	72,000	3.6700	279,360.00	264,240.00	0.0000	2.4434	30.00	0.00	(18.7008)	(2.1718)	0.0000	1	(20.8727)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	2,000	3.6500	7,760.00	7,300.00	0.0000	2.6392	30.00	0.00	(0.5611)	(0.0600)	0.0000	1	(0.6211)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	2,000	3.6500	7,760.00	7,300.00	0.0000	2.6392	30.00	0.00	(0.5611)	(0.0600)	0.0000	1	(0.6211)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	30,000	3.6500	116,400.00	109,500.00	0.0000	2.6392	30.00	0.00	(8.4164)	(0.9000)	0.0000	1	(9.3164)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	68,000	3.6500	263,840.00	248,200.00	0.0000	2.6392	30.00	0.00	(19.0772)	(2.0400)	0.0000	1	(21.1172)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	28,000	3.6500	108,640.00	102,200.00	0.0000	2.6392	30.00	0.00	(7.8553)	(0.8400)	0.0000	1	(8.6953)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	16,000	3.6500	62,080.00	58,400.00	0.0000	2.6392	30.00	0.00	(4.4888)	(0.4800)	0.0000	1	(4.9688)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	44,000	3.6500	170,720.00	160,600.00	0.0000	2.6392	30.00	0.00	(12.3441)	(1.3200)	0.0000	1	(13.6641)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	86,000	3.6500	333,680.00	313,900.00	0.0000	2.6392	30.00	0.00	(24.1271)	(2.5800)	0.0000	1	(26.7071)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	2,000	3.6500	7,760.00	7,300.00	0.0000	2.6392	30.00	0.00	(0.5611)	(0.0600)	0.0000	1	(0.6211)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	12,000	3.6500	46,560.00	43,800.00	0.0000	2.6392	30.00	0.00	(3.3666)	(0.3600)	0.0000	1	(3.7266)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	36,000	3.6500	139,680.00	131,400.00	0.0000	2.6392	30.00	0.00	(10.0997)	(1.0800)	0.0000	1	(11.1797)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	14,000	3.6500	54,320.00	51,100.00	0.0000	2.6392	30.00	0.00	(3.9277)	(0.4200)	0.0000	1	(4.3477)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	64,000	3.6500	248,320.00	233,600.00	0.0000	2.6392	30.00	0.00	(17.9550)	(1.9200)	0.0000	1	(19.8750)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	50,000	3.6500	194,000.00	182,500.00	0.0000	2.6392	30.00	0.00	(14.0274)	(1.5000)	0.0000	1	(15.5274)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	8,000	3.6500	31,040.00	29,200.00	0.0000	2.6392	30.00	0.00	(2.2444)	(0.2400)	0.0000	1	(2.4844)	02/04/2025
3998.HK	01/16/2025	SDB3263644993	0	74,000	3.6500	287,120.00	270,100.00	0.0000	2.6392	30.00	0.00	(20.7605)	(2.2200)	0.0000	1	(22.9805)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	2,000	3.5800	7,760.00	7,160.00	0.0000	2.9650	30.00	0.00	(0.6304)	(0.0588)	0.0000	1	(0.6892)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	2,000	3.5800	7,760.00	7,160.00	0.0000	2.9650	30.00	0.00	(0.6304)	(0.0588)	0.0000	1	(0.6892)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	30,000	3.5800	116,400.00	107,400.00	0.0000	2.9650	30.00	0.00	(9.4554)	(0.8827)	0.0000	1	(10.3381)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	68,000	3.5800	263,840.00	243,440.00	0.0000	2.9650	30.00	0.00	(21.4322)	(2.0009)	0.0000	1	(23.4331)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	28,000	3.5800	108,640.00	100,240.00	0.0000	2.9650	30.00	0.00	(8.8250)	(0.8239)	0.0000	1	(9.6489)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	16,000	3.5800	62,080.00	57,280.00	0.0000	2.9650	30.00	0.00	(5.0429)	(0.4708)	0.0000	1	(5.5137)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	44,000	3.5800	170,720.00	157,520.00	0.0000	2.9650	30.00	0.00	(13.8679)	(1.2947)	0.0000	1	(15.1626)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	86,000	3.5800	333,680.00	307,880.00	0.0000	2.9650	30.00	0.00	(27.1054)	(2.5305)	0.0000	1	(29.6359)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	2,000	3.5800	7,760.00	7,160.00	0.0000	2.9650	30.00	0.00	(0.6304)	(0.0588)	0.0000	1	(0.6892)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	12,000	3.5800	46,560.00	42,960.00	0.0000	2.9650	30.00	0.00	(3.7822)	(0.3531)	0.0000	1	(4.1352)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	36,000	3.5800	139,680.00	128,880.00	0.0000	2.9650	30.00	0.00	(11.3465)	(1.0593)	0.0000	1	(12.4057)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	14,000	3.5800	54,320.00	50,120.00	0.0000	2.9650	30.00	0.00	(4.4125)	(0.4119)	0.0000	1	(4.8245)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	64,000	3.5800	248,320.00	229,120.00	0.0000	2.9650	30.00	0.00	(20.1715)	(1.8832)	0.0000	1	(22.0547)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	50,000	3.5800	194,000.00	179,000.00	0.0000	2.9650	30.00	0.00	(15.7590)	(1.4712)	0.0000	1	(17.2302)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	8,000	3.5800	31,040.00	28,640.00	0.0000	2.9650	30.00	0.00	(2.5214)	(0.2354)	0.0000	1	(2.7568)	02/04/2025
3998.HK	01/15/2025	SDB3263644993	0	74,000	3.5800	287,120.00	264,920.00	0.0000	2.9650	30.00	0.00	(23.3233)	(2.1774)	0.0000	1	(25.5007)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	2,000	3.5700	7,760.00	7,140.00	0.0000	3.2826	30.00	0.00	(0.6979)	(0.0587)	0.0000	1	(0.7566)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A (Cont.)																	
3998.HK	01/14/2025	SDB3263644993	0	2,000	3.5700	7,760.00	7,140.00	0.0000	3.2826	30.00	0.00	(0.6979)	(0.0587)	0.0000	1	(0.7566)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	30,000	3.5700	116,400.00	107,100.00	0.0000	3.2826	30.00	0.00	(10.4684)	(0.8803)	0.0000	1	(11.3487)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	68,000	3.5700	263,840.00	242,760.00	0.0000	3.2826	30.00	0.00	(23.7283)	(1.9953)	0.0000	1	(25.7236)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	28,000	3.5700	108,640.00	99,960.00	0.0000	3.2826	30.00	0.00	(9.7705)	(0.8216)	0.0000	1	(10.5921)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	16,000	3.5700	62,080.00	57,120.00	0.0000	3.2826	30.00	0.00	(5.5831)	(0.4695)	0.0000	1	(6.0526)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	44,000	3.5700	170,720.00	157,080.00	0.0000	3.2826	30.00	0.00	(15.3536)	(1.2911)	0.0000	1	(16.6447)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	86,000	3.5700	333,680.00	307,020.00	0.0000	3.2826	30.00	0.00	(30.0094)	(2.5235)	0.0000	1	(32.5328)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	2,000	3.5700	7,760.00	7,140.00	0.0000	3.2826	30.00	0.00	(0.6979)	(0.0587)	0.0000	1	(0.7566)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	12,000	3.5700	46,560.00	42,840.00	0.0000	3.2826	30.00	0.00	(4.1874)	(0.3521)	0.0000	1	(4.5395)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	36,000	3.5700	139,680.00	128,520.00	0.0000	3.2826	30.00	0.00	(12.5621)	(1.0563)	0.0000	1	(13.6184)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	14,000	3.5700	54,320.00	49,980.00	0.0000	3.2826	30.00	0.00	(4.8852)	(0.4108)	0.0000	1	(5.2960)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	64,000	3.5700	248,320.00	228,480.00	0.0000	3.2826	30.00	0.00	(22.3325)	(1.8779)	0.0000	1	(24.2105)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	50,000	3.5700	194,000.00	178,500.00	0.0000	3.2826	30.00	0.00	(17.4473)	(1.4671)	0.0000	1	(18.9144)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	8,000	3.5700	31,040.00	28,560.00	0.0000	3.2826	30.00	0.00	(2.7916)	(0.2347)	0.0000	1	(3.0263)	02/04/2025
3998.HK	01/14/2025	SDB3263644993	0	74,000	3.5700	287,120.00	264,180.00	0.0000	3.2826	30.00	0.00	(25.8220)	(2.1713)	0.0000	1	(27.9933)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	2,000	3.7000	7,760.00	7,400.00	0.0000	3.5372	30.00	0.00	(0.7520)	(0.0608)	0.0000	1	(0.8128)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	2,000	3.7000	7,760.00	7,400.00	0.0000	3.5372	30.00	0.00	(0.7520)	(0.0608)	0.0000	1	(0.8128)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	30,000	3.7000	116,400.00	111,000.00	0.0000	3.5372	30.00	0.00	(11.2803)	(0.9123)	0.0000	1	(12.1926)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	68,000	3.7000	263,840.00	251,600.00	0.0000	3.5372	30.00	0.00	(25.5686)	(2.0679)	0.0000	1	(27.6366)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	28,000	3.7000	108,640.00	103,600.00	0.0000	3.5372	30.00	0.00	(10.5283)	(0.8515)	0.0000	1	(11.3798)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	16,000	3.7000	62,080.00	59,200.00	0.0000	3.5372	30.00	0.00	(6.0161)	(0.4866)	0.0000	1	(6.5027)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	44,000	3.7000	170,720.00	162,800.00	0.0000	3.5372	30.00	0.00	(16.5444)	(1.3381)	0.0000	1	(17.8825)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	86,000	3.7000	333,680.00	318,200.00	0.0000	3.5372	30.00	0.00	(32.3368)	(2.6153)	0.0000	1	(34.9521)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	2,000	3.7000	7,760.00	7,400.00	0.0000	3.5372	30.00	0.00	(0.7520)	(0.0608)	0.0000	1	(0.8128)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	12,000	3.7000	46,560.00	44,400.00	0.0000	3.5372	30.00	0.00	(4.5121)	(0.3649)	0.0000	1	(4.8770)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	36,000	3.7000	139,680.00	133,200.00	0.0000	3.5372	30.00	0.00	(13.5363)	(1.0948)	0.0000	1	(14.6311)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	14,000	3.7000	54,320.00	51,800.00	0.0000	3.5372	30.00	0.00	(5.2641)	(0.4258)	0.0000	1	(5.6899)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	64,000	3.7000	248,320.00	236,800.00	0.0000	3.5372	30.00	0.00	(24.0646)	(1.9463)	0.0000	1	(26.0109)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	50,000	3.7000	194,000.00	185,000.00	0.0000	3.5372	30.00	0.00	(18.8005)	(1.5205)	0.0000	1	(20.3210)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	8,000	3.7000	31,040.00	29,600.00	0.0000	3.5372	30.00	0.00	(3.0081)	(0.2433)	0.0000	1	(3.2514)	02/04/2025
3998.HK	01/13/2025	SDB3263644993	0	74,000	3.7000	287,120.00	273,800.00	0.0000	3.5372	30.00	0.00	(27.8247)	(2.2504)	0.0000	1	(30.0751)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.7668	30.00	0.00	(2.4025)	(0.1795)	0.0000	3	(2.5820)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.7668	30.00	0.00	(2.4025)	(0.1795)	0.0000	3	(2.5820)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	30,000	3.6400	116,400.00	109,200.00	0.0000	3.7668	30.00	0.00	(36.0375)	(2.6926)	0.0000	3	(38.7301)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	68,000	3.6400	263,840.00	247,520.00	0.0000	3.7668	30.00	0.00	(81.6851)	(6.1032)	0.0000	3	(87.7883)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	28,000	3.6400	108,640.00	101,920.00	0.0000	3.7668	30.00	0.00	(33.6350)	(2.5131)	0.0000	3	(36.1481)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	16,000	3.6400	62,080.00	58,240.00	0.0000	3.7668	30.00	0.00	(19.2200)	(1.4361)	0.0000	3	(20.6561)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	44,000	3.6400	170,720.00	160,160.00	0.0000	3.7668	30.00	0.00	(52.8551)	(3.9492)	0.0000	3	(56.8042)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	86,000	3.6400	333,680.00	313,040.00	0.0000	3.7668	30.00	0.00	(103.3076)	(7.7188)	0.0000	3	(111.0264)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.7668	30.00	0.00	(2.4025)	(0.1795)	0.0000	3	(2.5820)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	12,000	3.6400	46,560.00	43,680.00	0.0000	3.7668	30.00	0.00	(14.4150)	(1.0770)	0.0000	3	(15.4921)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	36,000	3.6400	139,680.00	131,040.00	0.0000	3.7668	30.00	0.00	(43.2450)	(3.2311)	0.0000	3	(46.4762)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	14,000	3.6400	54,320.00	50,960.00	0.0000	3.7668	30.00	0.00	(16.8175)	(1.2565)	0.0000	3	(18.0741)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	64,000	3.6400	248,320.00	232,960.00	0.0000	3.7668	30.00	0.00	(76.8801)	(5.7442)	0.0000	3	(82.6243)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	50,000	3.6400	194,000.00	182,000.00	0.0000	3.7668	30.00	0.00	(60.0626)	(4.4877)	0.0000	3	(64.5502)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	8,000	3.6400	31,040.00	29,120.00	0.0000	3.7668	30.00	0.00	(9.6100)	(0.7180)	0.0000	3	(10.3280)	02/04/2025
3998.HK	01/10/2025	SDB3263644993	0	74,000	3.6400	287,120.00	269,360.00	0.0000	3.7668	30.00	0.00	(88.8926)	(6.6418)	0.0000	3	(95.5343)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	2,000	3.6600	7,760.00	7,320.00	0.0000	3.8514	30.00	0.00	(0.8188)	(0.0602)	0.0000	1	(0.8790)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	2,000	3.6600	7,760.00	7,320.00	0.0000	3.8514	30.00	0.00	(0.8188)	(0.0602)	0.0000	1	(0.8790)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	30,000	3.6600	116,400.00	109,800.00	0.0000	3.8514	30.00	0.00	(12.2823)	(0.9025)	0.0000	1	(13.1848)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	68,000	3.6600	263,840.00	248,880.00	0.0000	3.8514	30.00	0.00	(27.8399)	(2.0456)	0.0000	1	(29.8855)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	28,000	3.6600	108,640.00	102,480.00	0.0000	3.8514	30.00	0.00	(11.4635)	(0.8423)	0.0000	1	(12.3058)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A (Cont.)																	
3998.HK	01/09/2025	SDB3263644993	0	44,000	3.6600	170,720.00	161,040.00	0.0000	3.8514	30.00	0.00	(18.0140)	(1.3236)	0.0000	1	(19.3377)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	86,000	3.6600	333,680.00	314,760.00	0.0000	3.8514	30.00	0.00	(35.2093)	(2.5871)	0.0000	1	(37.7963)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	2,000	3.6600	7,760.00	7,320.00	0.0000	3.8514	30.00	0.00	(0.8188)	(0.0602)	0.0000	1	(0.8790)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	12,000	3.6600	46,560.00	43,920.00	0.0000	3.8514	30.00	0.00	(4.9129)	(0.3610)	0.0000	1	(5.2739)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	36,000	3.6600	139,680.00	131,760.00	0.0000	3.8514	30.00	0.00	(14.7388)	(1.0830)	0.0000	1	(15.8217)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	14,000	3.6600	54,320.00	51,240.00	0.0000	3.8514	30.00	0.00	(5.7317)	(0.4212)	0.0000	1	(6.1529)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	64,000	3.6600	248,320.00	234,240.00	0.0000	3.8514	30.00	0.00	(26.2023)	(1.9253)	0.0000	1	(28.1275)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	50,000	3.6600	194,000.00	183,000.00	0.0000	3.8514	30.00	0.00	(20.4705)	(1.5041)	0.0000	1	(21.9746)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	8,000	3.6600	31,040.00	29,280.00	0.0000	3.8514	30.00	0.00	(3.2753)	(0.2407)	0.0000	1	(3.5159)	02/04/2025
3998.HK	01/09/2025	SDB3263644993	0	74,000	3.6600	287,120.00	270,840.00	0.0000	3.8514	30.00	0.00	(30.2964)	(2.2261)	0.0000	1	(32.5224)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.9729	30.00	0.00	(0.8447)	(0.0598)	0.0000	1	(0.9045)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.9729	30.00	0.00	(0.8447)	(0.0598)	0.0000	1	(0.9045)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	30,000	3.6400	116,400.00	109,200.00	0.0000	3.9729	30.00	0.00	(12.6698)	(0.8975)	0.0000	1	(13.5674)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	68,000	3.6400	263,840.00	247,520.00	0.0000	3.9729	30.00	0.00	(28.7183)	(2.0344)	0.0000	1	(30.7527)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	28,000	3.6400	108,640.00	101,920.00	0.0000	3.9729	30.00	0.00	(11.8252)	(0.8377)	0.0000	1	(12.6629)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	16,000	3.6400	62,080.00	58,240.00	0.0000	3.9729	30.00	0.00	(6.7572)	(0.4787)	0.0000	1	(7.2359)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	44,000	3.6400	170,720.00	160,160.00	0.0000	3.9729	30.00	0.00	(18.5824)	(1.3164)	0.0000	1	(19.8988)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	86,000	3.6400	333,680.00	313,040.00	0.0000	3.9729	30.00	0.00	(36.3202)	(2.5729)	0.0000	1	(38.8931)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	2,000	3.6400	7,760.00	7,280.00	0.0000	3.9729	30.00	0.00	(0.8447)	(0.0598)	0.0000	1	(0.9045)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	12,000	3.6400	46,560.00	43,680.00	0.0000	3.9729	30.00	0.00	(5.0679)	(0.3590)	0.0000	1	(5.4269)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	36,000	3.6400	139,680.00	131,040.00	0.0000	3.9729	30.00	0.00	(15.2038)	(1.0770)	0.0000	1	(16.2808)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	14,000	3.6400	54,320.00	50,960.00	0.0000	3.9729	30.00	0.00	(5.9126)	(0.4188)	0.0000	1	(6.3314)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	64,000	3.6400	248,320.00	232,960.00	0.0000	3.9729	30.00	0.00	(27.0290)	(1.9147)	0.0000	1	(28.9437)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	50,000	3.6400	194,000.00	182,000.00	0.0000	3.9729	30.00	0.00	(21.1164)	(1.4959)	0.0000	1	(22.6123)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	8,000	3.6400	31,040.00	29,120.00	0.0000	3.9729	30.00	0.00	(3.3786)	(0.2393)	0.0000	1	(3.6180)	02/04/2025
3998.HK	01/08/2025	SDB3263644993	0	74,000	3.6400	287,120.00	269,360.00	0.0000	3.9729	30.00	0.00	(31.2523)	(2.2139)	0.0000	1	(33.4662)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	2,000	3.7800	7,760.00	7,560.00	0.0000	4.0362	30.00	0.00	(0.8581)	(0.0621)	0.0000	1	(0.9203)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	2,000	3.7800	7,760.00	7,560.00	0.0000	4.0362	30.00	0.00	(0.8581)	(0.0621)	0.0000	1	(0.9203)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	30,000	3.7800	116,400.00	113,400.00	0.0000	4.0362	30.00	0.00	(12.8717)	(0.9321)	0.0000	1	(13.8038)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	68,000	3.7800	263,840.00	257,040.00	0.0000	4.0362	30.00	0.00	(29.1759)	(2.1127)	0.0000	1	(31.2885)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	28,000	3.7800	108,640.00	105,840.00	0.0000	4.0362	30.00	0.00	(12.0136)	(0.8699)	0.0000	1	(12.8835)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	16,000	3.7800	62,080.00	60,480.00	0.0000	4.0362	30.00	0.00	(6.8649)	(0.4971)	0.0000	1	(7.3620)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	44,000	3.7800	170,720.00	166,320.00	0.0000	4.0362	30.00	0.00	(18.8785)	(1.3670)	0.0000	1	(20.2455)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	86,000	3.7800	333,680.00	325,080.00	0.0000	4.0362	30.00	0.00	(36.8989)	(2.6719)	0.0000	1	(39.5708)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	2,000	3.7800	7,760.00	7,560.00	0.0000	4.0362	30.00	0.00	(0.8581)	(0.0621)	0.0000	1	(0.9203)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	12,000	3.7800	46,560.00	45,360.00	0.0000	4.0362	30.00	0.00	(5.1487)	(0.3728)	0.0000	1	(5.5215)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	36,000	3.7800	139,680.00	136,080.00	0.0000	4.0362	30.00	0.00	(15.4460)	(1.1185)	0.0000	1	(16.5645)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	14,000	3.7800	54,320.00	52,920.00	0.0000	4.0362	30.00	0.00	(6.0068)	(0.4350)	0.0000	1	(6.4418)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	64,000	3.7800	248,320.00	241,920.00	0.0000	4.0362	30.00	0.00	(27.4596)	(1.9884)	0.0000	1	(29.4480)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	50,000	3.7800	194,000.00	189,000.00	0.0000	4.0362	30.00	0.00	(21.4528)	(1.5534)	0.0000	1	(23.0063)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	8,000	3.7800	31,040.00	30,240.00	0.0000	4.0362	30.00	0.00	(3.4325)	(0.2485)	0.0000	1	(3.6810)	02/04/2025
3998.HK	01/07/2025	SDB3263644993	0	74,000	3.7800	287,120.00	279,720.00	0.0000	4.0362	30.00	0.00	(31.7502)	(2.2991)	0.0000	1	(34.0493)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	2,000	3.9200	7,760.00	7,840.00	0.0000	3.8978	30.00	0.00	(0.8287)	(0.0644)	0.0000	1	(0.8931)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	2,000	3.9200	7,760.00	7,840.00	0.0000	3.8978	30.00	0.00	(0.8287)	(0.0644)	0.0000	1	(0.8931)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	30,000	3.9200	116,400.00	117,600.00	0.0000	3.8978	30.00	0.00	(12.4303)	(0.9666)	0.0000	1	(13.3969)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	68,000	3.9200	263,840.00	266,560.00	0.0000	3.8978	30.00	0.00	(28.1754)	(2.1909)	0.0000	1	(30.3663)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	28,000	3.9200	108,640.00	109,760.00	0.0000	3.8978	30.00	0.00	(11.6017)	(0.9021)	0.0000	1	(12.5038)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	16,000	3.9200	62,080.00	62,720.00	0.0000	3.8978	30.00	0.00	(6.6295)	(0.5155)	0.0000	1	(7.1450)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	44,000	3.9200	170,720.00	172,480.00	0.0000	3.8978	30.00	0.00	(18.2312)	(1.4176)	0.0000	1	(19.6488)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	86,000	3.9200	333,680.00	337,120.00	0.0000	3.8978	30.00	0.00	(35.6336)	(2.7708)	0.0000	1	(38.4045)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	2,000	3.9200	7,760.00	7,840.00	0.0000	3.8978	30.00	0.00	(0.8287)	(0.0644)	0.0000	1	(0.8931)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	12,000	3.9200	46,560.00	47,040.00	0.0000	3.8978	30.00	0.00	(4.9721)	(0.3866)	0.0000	1	(5.3588)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A (Cont.)																	
3998.HK	01/06/2025	SDB3263644993	0	14,000	3.9200	54,320.00	54,880.00	0.0000	3.8978	30.00	0.00	(5.8008)	(0.4511)	0.0000	1	(6.2519)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	64,000	3.9200	248,320.00	250,880.00	0.0000	3.8978	30.00	0.00	(26.5181)	(2.0620)	0.0000	1	(28.5801)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	50,000	3.9200	194,000.00	196,000.00	0.0000	3.8978	30.00	0.00	(20.7172)	(1.6110)	0.0000	1	(22.3282)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	8,000	3.9200	31,040.00	31,360.00	0.0000	3.8978	30.00	0.00	(3.3148)	(0.2578)	0.0000	1	(3.5725)	02/04/2025
3998.HK	01/06/2025	SDB3263644993	0	74,000	3.9200	287,120.00	290,080.00	0.0000	3.8978	30.00	0.00	(30.6615)	(2.3842)	0.0000	1	(33.0457)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	2,000	3.8800	7,760.00	7,760.00	0.0000	3.9489	30.00	0.00	(2.5187)	(0.1913)	0.0000	3	(2.7100)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	2,000	3.8800	7,760.00	7,760.00	0.0000	3.9489	30.00	0.00	(2.5187)	(0.1913)	0.0000	3	(2.7100)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	30,000	3.8800	116,400.00	116,400.00	0.0000	3.9489	30.00	0.00	(37.7801)	(2.8701)	0.0000	3	(40.6502)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	68,000	3.8800	263,840.00	263,840.00	0.0000	3.9489	30.00	0.00	(85.6349)	(6.5056)	0.0000	3	(92.1405)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	28,000	3.8800	108,640.00	108,640.00	0.0000	3.9489	30.00	0.00	(35.2614)	(2.6788)	0.0000	3	(37.9402)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	16,000	3.8800	62,080.00	62,080.00	0.0000	3.9489	30.00	0.00	(20.1494)	(1.5307)	0.0000	3	(21.6801)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	44,000	3.8800	170,720.00	170,720.00	0.0000	3.9489	30.00	0.00	(55.4108)	(4.2095)	0.0000	3	(59.6203)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	86,000	3.8800	333,680.00	333,680.00	0.0000	3.9489	30.00	0.00	(108.3029)	(8.2277)	0.0000	3	(116.5307)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	2,000	3.8800	7,760.00	7,760.00	0.0000	3.9489	30.00	0.00	(2.5187)	(0.1913)	0.0000	3	(2.7100)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	12,000	3.8800	46,560.00	46,560.00	0.0000	3.9489	30.00	0.00	(15.1120)	(1.1481)	0.0000	3	(16.2601)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	36,000	3.8800	139,680.00	139,680.00	0.0000	3.9489	30.00	0.00	(45.3361)	(3.4442)	0.0000	3	(48.7803)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	14,000	3.8800	54,320.00	54,320.00	0.0000	3.9489	30.00	0.00	(17.6307)	(1.3394)	0.0000	3	(18.9701)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	64,000	3.8800	248,320.00	248,320.00	0.0000	3.9489	30.00	0.00	(80.5975)	(6.1230)	0.0000	3	(86.7205)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	50,000	3.8800	194,000.00	194,000.00	0.0000	3.9489	30.00	0.00	(62.9668)	(4.7836)	0.0000	3	(67.7504)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	8,000	3.8800	31,040.00	31,040.00	0.0000	3.9489	30.00	0.00	(10.0747)	(0.7654)	0.0000	3	(10.8401)	02/04/2025
3998.HK	01/03/2025	SDB3263644993	0	74,000	3.8800	287,120.00	287,120.00	0.0000	3.9489	30.00	0.00	(93.1909)	(7.0797)	0.0000	3	(100.2706)	02/04/2025
TOTAL BOSIDENG INTERNATIONAL HOLDINGS LIMITED PRIV PL/REG-S AND 144A												(3,063.3329)	(245.4570)	0.0000		(3,308.7900)	
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H																	
1359.HK	01/17/2025	SDB3262612818	0	2,000	1.1300	2,540.00	2,260.00	0.0000	2.4434	30.00	0.00	(0.1700)	(0.0186)	0.0000	1	(0.1886)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	13,000	1.1300	16,510.00	14,690.00	0.0000	2.4434	30.00	0.00	(1.1052)	(0.1207)	0.0000	1	(1.2259)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	41,000	1.1300	52,070.00	46,330.00	0.0000	2.4434	30.00	0.00	(3.4857)	(0.3808)	0.0000	1	(3.8664)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	2,000	1.1300	2,540.00	2,260.00	0.0000	2.4434	30.00	0.00	(0.1700)	(0.0186)	0.0000	1	(0.1886)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	26,000	1.1300	33,020.00	29,380.00	0.0000	2.4434	30.00	0.00	(2.2104)	(0.2415)	0.0000	1	(2.4519)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	14,000	1.1300	17,780.00	15,820.00	0.0000	2.4434	30.00	0.00	(1.1902)	(0.1300)	0.0000	1	(1.3202)	02/04/2025
1359.HK	01/17/2025	SDB3262612818	0	12,000	1.1300	15,240.00	13,560.00	0.0000	2.4434	30.00	0.00	(1.0202)	(0.1115)	0.0000	1	(1.1316)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	2,000	1.1200	2,540.00	2,240.00	0.0000	2.6392	30.00	0.00	(0.1837)	(0.0184)	0.0000	1	(0.2021)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	13,000	1.1200	16,510.00	14,560.00	0.0000	2.6392	30.00	0.00	(1.1938)	(0.1197)	0.0000	1	(1.3134)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	41,000	1.1200	52,070.00	45,920.00	0.0000	2.6392	30.00	0.00	(3.7650)	(0.3774)	0.0000	1	(4.1424)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	2,000	1.1200	2,540.00	2,240.00	0.0000	2.6392	30.00	0.00	(0.1837)	(0.0184)	0.0000	1	(0.2021)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	26,000	1.1200	33,020.00	29,120.00	0.0000	2.6392	30.00	0.00	(2.3875)	(0.2393)	0.0000	1	(2.6269)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	14,000	1.1200	17,780.00	15,680.00	0.0000	2.6392	30.00	0.00	(1.2856)	(0.1289)	0.0000	1	(1.4145)	02/04/2025
1359.HK	01/16/2025	SDB3262612818	0	12,000	1.1200	15,240.00	13,440.00	0.0000	2.6392	30.00	0.00	(1.1019)	(0.1105)	0.0000	1	(1.2124)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	2,000	1.0600	2,540.00	2,120.00	0.0000	2.9650	30.00	0.00	(0.2063)	(0.0174)	0.0000	1	(0.2238)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	13,000	1.0600	16,510.00	13,780.00	0.0000	2.9650	30.00	0.00	(1.3411)	(0.1133)	0.0000	1	(1.4544)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	41,000	1.0600	52,070.00	43,460.00	0.0000	2.9650	30.00	0.00	(4.2297)	(0.3572)	0.0000	1	(4.5869)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	2,000	1.0600	2,540.00	2,120.00	0.0000	2.9650	30.00	0.00	(0.2063)	(0.0174)	0.0000	1	(0.2238)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	26,000	1.0600	33,020.00	27,560.00	0.0000	2.9650	30.00	0.00	(2.6823)	(0.2265)	0.0000	1	(2.9088)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	14,000	1.0600	17,780.00	14,840.00	0.0000	2.9650	30.00	0.00	(1.4443)	(0.1220)	0.0000	1	(1.5663)	02/04/2025
1359.HK	01/15/2025	SDB3262612818	0	12,000	1.0600	15,240.00	12,720.00	0.0000	2.9650	30.00	0.00	(1.2380)	(0.1045)	0.0000	1	(1.3425)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	2,000	1.0600	2,540.00	2,120.00	0.0000	3.2826	30.00	0.00	(0.2284)	(0.0174)	0.0000	1	(0.2459)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	13,000	1.0600	16,510.00	13,780.00	0.0000	3.2826	30.00	0.00	(1.4848)	(0.1133)	0.0000	1	(1.5981)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	41,000	1.0600	52,070.00	43,460.00	0.0000	3.2826	30.00	0.00	(4.6829)	(0.3572)	0.0000	1	(5.0401)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	2,000	1.0600	2,540.00	2,120.00	0.0000	3.2826	30.00	0.00	(0.2284)	(0.0174)	0.0000	1	(0.2459)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	26,000	1.0600	33,020.00	27,560.00	0.0000	3.2826	30.00	0.00	(2.9696)	(0.2265)	0.0000	1	(3.1962)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	14,000	1.0600	17,780.00	14,840.00	0.0000	3.2826	30.00	0.00	(1.5990)	(0.1220)	0.0000	1	(1.7210)	02/04/2025
1359.HK	01/14/2025	SDB3262612818	0	12,000	1.0600	15,240.00	12,720.00	0.0000	3.2826	30.00	0.00	(1.3706)	(0.1045)	0.0000	1	(1.4752)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	2,000	1.0900	2,540.00	2,180.00	0.0000	3.5372	30.00	0.00	(0.2462)	(0.0179)	0.0000	1	(0.2641)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H (Cont.)																	
1359.HK	01/13/2025	SDB3262612818	0	13,000	1.0900	16,510.00	14,170.00	0.0000	3.5372	30.00	0.00	(1.6000)	(0.1165)	0.0000	1	(1.7164)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	41,000	1.0900	52,070.00	44,690.00	0.0000	3.5372	30.00	0.00	(5.0461)	(0.3673)	0.0000	1	(5.4134)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	2,000	1.0900	2,540.00	2,180.00	0.0000	3.5372	30.00	0.00	(0.2462)	(0.0179)	0.0000	1	(0.2641)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	26,000	1.0900	33,020.00	28,340.00	0.0000	3.5372	30.00	0.00	(3.2000)	(0.2329)	0.0000	1	(3.4329)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	14,000	1.0900	17,780.00	15,260.00	0.0000	3.5372	30.00	0.00	(1.7231)	(0.1254)	0.0000	1	(1.8485)	02/04/2025
1359.HK	01/13/2025	SDB3262612818	0	12,000	1.0900	15,240.00	13,080.00	0.0000	3.5372	30.00	0.00	(1.4769)	(0.1075)	0.0000	1	(1.5844)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	2,000	1.1000	2,540.00	2,200.00	0.0000	3.7668	30.00	0.00	(0.7864)	(0.0542)	0.0000	3	(0.8406)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	13,000	1.1000	16,510.00	14,300.00	0.0000	3.7668	30.00	0.00	(5.1115)	(0.3526)	0.0000	3	(5.4641)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	41,000	1.1000	52,070.00	45,100.00	0.0000	3.7668	30.00	0.00	(16.1209)	(1.1121)	0.0000	3	(17.2330)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	2,000	1.1000	2,540.00	2,200.00	0.0000	3.7668	30.00	0.00	(0.7864)	(0.0542)	0.0000	3	(0.8406)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	26,000	1.1000	33,020.00	28,600.00	0.0000	3.7668	30.00	0.00	(10.2230)	(0.7052)	0.0000	3	(10.9282)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	14,000	1.1000	17,780.00	15,400.00	0.0000	3.7668	30.00	0.00	(5.5047)	(0.3797)	0.0000	3	(5.8844)	02/04/2025
1359.HK	01/10/2025	SDB3262612818	0	12,000	1.1000	15,240.00	13,200.00	0.0000	3.7668	30.00	0.00	(4.7183)	(0.3255)	0.0000	3	(5.0438)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	3.8514	30.00	0.00	(0.2680)	(0.0189)	0.0000	1	(0.2869)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	13,000	1.1500	16,510.00	14,950.00	0.0000	3.8514	30.00	0.00	(1.7421)	(0.1229)	0.0000	1	(1.8650)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	41,000	1.1500	52,070.00	47,150.00	0.0000	3.8514	30.00	0.00	(5.4943)	(0.3875)	0.0000	1	(5.8819)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	3.8514	30.00	0.00	(0.2680)	(0.0189)	0.0000	1	(0.2869)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	26,000	1.1500	33,020.00	29,900.00	0.0000	3.8514	30.00	0.00	(3.4842)	(0.2458)	0.0000	1	(3.7300)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	14,000	1.1500	17,780.00	16,100.00	0.0000	3.8514	30.00	0.00	(1.8761)	(0.1323)	0.0000	1	(2.0084)	02/04/2025
1359.HK	01/09/2025	SDB3262612818	0	12,000	1.1500	15,240.00	13,800.00	0.0000	3.8514	30.00	0.00	(1.6081)	(0.1134)	0.0000	1	(1.7215)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	3.9729	30.00	0.00	(0.2765)	(0.0189)	0.0000	1	(0.2954)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	13,000	1.1500	16,510.00	14,950.00	0.0000	3.9729	30.00	0.00	(1.7971)	(0.1229)	0.0000	1	(1.9199)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	41,000	1.1500	52,070.00	47,150.00	0.0000	3.9729	30.00	0.00	(5.6677)	(0.3875)	0.0000	1	(6.0552)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	3.9729	30.00	0.00	(0.2765)	(0.0189)	0.0000	1	(0.2954)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	26,000	1.1500	33,020.00	29,900.00	0.0000	3.9729	30.00	0.00	(3.5941)	(0.2458)	0.0000	1	(3.8399)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	14,000	1.1500	17,780.00	16,100.00	0.0000	3.9729	30.00	0.00	(1.9353)	(0.1323)	0.0000	1	(2.0676)	02/04/2025
1359.HK	01/08/2025	SDB3262612818	0	12,000	1.1500	15,240.00	13,800.00	0.0000	3.9729	30.00	0.00	(1.6588)	(0.1134)	0.0000	1	(1.7723)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	4.0362	30.00	0.00	(0.2809)	(0.0189)	0.0000	1	(0.2998)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	13,000	1.1500	16,510.00	14,950.00	0.0000	4.0362	30.00	0.00	(1.8257)	(0.1229)	0.0000	1	(1.9486)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	41,000	1.1500	52,070.00	47,150.00	0.0000	4.0362	30.00	0.00	(5.7580)	(0.3875)	0.0000	1	(6.1455)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	2,000	1.1500	2,540.00	2,300.00	0.0000	4.0362	30.00	0.00	(0.2809)	(0.0189)	0.0000	1	(0.2998)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	26,000	1.1500	33,020.00	29,900.00	0.0000	4.0362	30.00	0.00	(3.6514)	(0.2458)	0.0000	1	(3.8972)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	14,000	1.1500	17,780.00	16,100.00	0.0000	4.0362	30.00	0.00	(1.9661)	(0.1323)	0.0000	1	(2.0985)	02/04/2025
1359.HK	01/07/2025	SDB3262612818	0	12,000	1.1500	15,240.00	13,800.00	0.0000	4.0362	30.00	0.00	(1.6853)	(0.1134)	0.0000	1	(1.7987)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	2,000	1.1800	2,540.00	2,360.00	0.0000	3.8978	30.00	0.00	(0.2712)	(0.0194)	0.0000	1	(0.2906)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	13,000	1.1800	16,510.00	15,340.00	0.0000	3.8978	30.00	0.00	(1.7631)	(0.1261)	0.0000	1	(1.8892)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	41,000	1.1800	52,070.00	48,380.00	0.0000	3.8978	30.00	0.00	(5.5605)	(0.3976)	0.0000	1	(5.9582)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	2,000	1.1800	2,540.00	2,360.00	0.0000	3.8978	30.00	0.00	(0.2712)	(0.0194)	0.0000	1	(0.2906)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	26,000	1.1800	33,020.00	30,680.00	0.0000	3.8978	30.00	0.00	(3.5262)	(0.2522)	0.0000	1	(3.7784)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	14,000	1.1800	17,780.00	16,520.00	0.0000	3.8978	30.00	0.00	(1.8987)	(0.1358)	0.0000	1	(2.0345)	02/04/2025
1359.HK	01/06/2025	SDB3262612818	0	12,000	1.1800	15,240.00	14,160.00	0.0000	3.8978	30.00	0.00	(1.6275)	(0.1164)	0.0000	1	(1.7439)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	2,000	1.2700	2,540.00	2,540.00	0.0000	3.9489	30.00	0.00	(0.8244)	(0.0626)	0.0000	3	(0.8870)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	13,000	1.2700	16,510.00	16,510.00	0.0000	3.9489	30.00	0.00	(5.3587)	(0.4071)	0.0000	3	(5.7658)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	41,000	1.2700	52,070.00	52,070.00	0.0000	3.9489	30.00	0.00	(16.9004)	(1.2839)	0.0000	3	(18.1843)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	2,000	1.2700	2,540.00	2,540.00	0.0000	3.9489	30.00	0.00	(0.8244)	(0.0626)	0.0000	3	(0.8870)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	26,000	1.2700	33,020.00	33,020.00	0.0000	3.9489	30.00	0.00	(10.7173)	(0.8142)	0.0000	3	(11.5315)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	14,000	1.2700	17,780.00	17,780.00	0.0000	3.9489	30.00	0.00	(5.7709)	(0.4384)	0.0000	3	(6.2093)	02/04/2025
1359.HK	01/03/2025	SDB3262612818	0	12,000	1.2700	15,240.00	15,240.00	0.0000	3.9489	30.00	0.00	(4.9465)	(0.3758)	0.0000	3	(5.3222)	02/04/2025
TOTAL CHINA CINDA ASSET MANAGEMENT C*O LTD CMN CLASS H												(205.8106)	(15.5507)	0.0000		(221.3613)	
CHINA CONSTRUCTION BANK CORP CMN CL H																	
0939.HK	01/17/2025	SDB3265127402	0	53,000	6.0300	317,548.12	319,590.00	0.0000	2.4434	30.00	0.00	(21.2572)	(2.6268)	0.0000	1	(23.8840)	02/04/2025
0939.HK	01/17/2025	SDB3265127402	0	177,000	6.0300	1,063,309.80	1,067,310.00	0.0000	2.4434	30.00	0.00	(71.1797)	(8.7724)	0.0000	1	(79.9521)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA CONSTRUCTION BANK CORP CMN CL H (Cont.)																	
0939.HK	01/17/2025	SDB3265127402	0	33,000	6.0300	198,883.87	198,990.00	0.0000	2.4434	30.00	0.00	(13.3136)	(1.6355)	0.0000	1	(14.9491)	02/04/2025
0939.HK	01/17/2025	SDB3265127402	0	247,000	6.0300	1,492,526.40	1,489,410.00	0.0000	2.4434	30.00	0.00	(99.9122)	(12.2417)	0.0000	1	(112.1539)	02/04/2025
0939.HK	01/17/2025	SDB3265127402	0	628,000	6.0300	3,785,626.08	3,786,840.00	0.0000	2.4434	30.00	0.00	(253.4160)	(31.1247)	0.0000	1	(284.5407)	02/04/2025
0939.HK	01/17/2025	SDB3265127402	0	256,000	6.0300	1,542,406.40	1,543,680.00	0.0000	2.4434	30.00	0.00	(103.2512)	(12.6878)	0.0000	1	(115.9390)	02/04/2025
0939.HK	01/17/2025	SDB3265127402	0	2,000	6.0300	12,050.05	12,060.00	0.0000	2.4434	30.00	0.00	(0.8067)	(0.0991)	0.0000	1	(0.9058)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	53,000	5.9700	317,548.12	316,410.00	0.0000	2.6392	30.00	0.00	(22.9606)	(2.6006)	0.0000	1	(25.5613)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	177,000	5.9700	1,063,309.80	1,056,690.00	0.0000	2.6392	30.00	0.00	(76.8837)	(8.6851)	0.0000	1	(85.5688)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	33,000	5.9700	198,883.87	197,010.00	0.0000	2.6392	30.00	0.00	(14.3805)	(1.6193)	0.0000	1	(15.9998)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	247,000	5.9700	1,492,526.40	1,474,590.00	0.0000	2.6392	30.00	0.00	(107.9187)	(12.1199)	0.0000	1	(120.0386)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	628,000	5.9700	3,785,626.08	3,749,160.00	0.0000	2.6392	30.00	0.00	(273.7236)	(30.8150)	0.0000	1	(304.5386)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	256,000	5.9700	1,542,406.40	1,528,320.00	0.0000	2.6392	30.00	0.00	(111.5253)	(12.5615)	0.0000	1	(124.0868)	02/04/2025
0939.HK	01/16/2025	SDB3265127402	0	2,000	5.9700	12,050.05	11,940.00	0.0000	2.6392	30.00	0.00	(0.8713)	(0.0981)	0.0000	1	(0.9694)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	53,000	5.8800	317,548.12	311,640.00	0.0000	2.9650	30.00	0.00	(25.7950)	(2.5614)	0.0000	1	(28.3564)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	177,000	5.8800	1,063,309.80	1,040,760.00	0.0000	2.9650	30.00	0.00	(86.3745)	(8.5542)	0.0000	1	(94.9287)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	33,000	5.8800	198,883.87	194,040.00	0.0000	2.9650	30.00	0.00	(16.1557)	(1.5948)	0.0000	1	(17.7505)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	247,000	5.8800	1,492,526.40	1,452,360.00	0.0000	2.9650	30.00	0.00	(121.2406)	(11.9372)	0.0000	1	(133.1778)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	628,000	5.8800	3,785,626.08	3,692,640.00	0.0000	2.9650	30.00	0.00	(307.5131)	(30.3505)	0.0000	1	(337.8636)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	256,000	5.8800	1,542,406.40	1,505,280.00	0.0000	2.9650	30.00	0.00	(125.2924)	(12.3722)	0.0000	1	(137.6646)	02/04/2025
0939.HK	01/15/2025	SDB3265127402	0	2,000	5.8800	12,050.05	11,760.00	0.0000	2.9650	30.00	0.00	(0.9788)	(0.0967)	0.0000	1	(1.0755)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	53,000	5.9100	317,548.12	313,230.00	0.0000	3.2826	30.00	0.00	(28.5585)	(2.5745)	0.0000	1	(31.1330)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	177,000	5.9100	1,063,309.80	1,046,070.00	0.0000	3.2826	30.00	0.00	(95.6283)	(8.5978)	0.0000	1	(104.2261)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	33,000	5.9100	198,883.87	195,030.00	0.0000	3.2826	30.00	0.00	(17.8865)	(1.6030)	0.0000	1	(19.4895)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	247,000	5.9100	1,492,526.40	1,459,770.00	0.0000	3.2826	30.00	0.00	(134.2296)	(11.9981)	0.0000	1	(146.2278)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	628,000	5.9100	3,785,626.08	3,711,480.00	0.0000	3.2826	30.00	0.00	(340.4585)	(30.5053)	0.0000	1	(370.9638)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	256,000	5.9100	1,542,406.40	1,512,960.00	0.0000	3.2826	30.00	0.00	(138.7156)	(12.4353)	0.0000	1	(151.1509)	02/04/2025
0939.HK	01/14/2025	SDB3265127402	0	2,000	5.9100	12,050.05	11,820.00	0.0000	3.2826	30.00	0.00	(1.0837)	(0.0972)	0.0000	1	(1.1809)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	53,000	5.9500	317,548.12	315,350.00	0.0000	3.5372	30.00	0.00	(30.7735)	(2.5919)	0.0000	1	(33.3654)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	177,000	5.9500	1,063,309.80	1,053,150.00	0.0000	3.5372	30.00	0.00	(103.0449)	(8.6560)	0.0000	1	(111.7009)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	33,000	5.9500	198,883.87	196,350.00	0.0000	3.5372	30.00	0.00	(19.2738)	(1.6138)	0.0000	1	(20.8876)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	247,000	5.9500	1,492,526.40	1,469,650.00	0.0000	3.5372	30.00	0.00	(144.6401)	(12.0793)	0.0000	1	(156.7194)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	628,000	5.9500	3,785,626.08	3,736,600.00	0.0000	3.5372	30.00	0.00	(366.8635)	(30.7118)	0.0000	1	(397.5752)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	256,000	5.9500	1,542,406.40	1,523,200.00	0.0000	3.5372	30.00	0.00	(149.4740)	(12.5195)	0.0000	1	(161.9934)	02/04/2025
0939.HK	01/13/2025	SDB3265127402	0	2,000	5.9500	12,050.05	11,900.00	0.0000	3.5372	30.00	0.00	(1.1678)	(0.0978)	0.0000	1	(1.2656)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	53,000	6.0300	317,548.12	319,590.00	0.0000	3.7668	30.00	0.00	(98.3132)	(7.8803)	0.0000	3	(106.1935)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	177,000	6.0300	1,063,309.80	1,067,310.00	0.0000	3.7668	30.00	0.00	(329.2016)	(26.3172)	0.0000	3	(355.5188)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	33,000	6.0300	198,883.87	198,990.00	0.0000	3.7668	30.00	0.00	(61.5746)	(4.9066)	0.0000	3	(66.4812)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	247,000	6.0300	1,492,526.40	1,489,410.00	0.0000	3.7668	30.00	0.00	(462.0874)	(36.7252)	0.0000	3	(498.8126)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	628,000	6.0300	3,785,626.08	3,786,840.00	0.0000	3.7668	30.00	0.00	(1,172.0329)	(93.3741)	0.0000	3	(1,265.4071)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	256,000	6.0300	1,542,406.40	1,543,680.00	0.0000	3.7668	30.00	0.00	(477.5303)	(38.0633)	0.0000	3	(515.5936)	02/04/2025
0939.HK	01/10/2025	SDB3265127402	0	2,000	6.0300	12,050.05	12,060.00	0.0000	3.7668	30.00	0.00	(3.7307)	(0.2974)	0.0000	3	(4.0281)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	53,000	6.0200	317,548.12	319,060.00	0.0000	3.8514	30.00	0.00	(33.5071)	(2.6224)	0.0000	1	(36.1295)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	177,000	6.0200	1,063,309.80	1,065,540.00	0.0000	3.8514	30.00	0.00	(112.1984)	(8.7579)	0.0000	1	(120.9563)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	33,000	6.0200	198,883.87	198,660.00	0.0000	3.8514	30.00	0.00	(20.9858)	(1.6328)	0.0000	1	(22.6187)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	247,000	6.0200	1,492,526.40	1,486,940.00	0.0000	3.8514	30.00	0.00	(157.4885)	(12.2214)	0.0000	1	(169.7099)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	628,000	6.0200	3,785,626.08	3,780,560.00	0.0000	3.8514	30.00	0.00	(399.4520)	(31.0731)	0.0000	1	(430.5251)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	256,000	6.0200	1,542,406.40	1,541,120.00	0.0000	3.8514	30.00	0.00	(162.7518)	(12.6667)	0.0000	1	(175.4185)	02/04/2025
0939.HK	01/09/2025	SDB3265127402	0	2,000	6.0200	12,050.05	12,040.00	0.0000	3.8514	30.00	0.00	(1.2715)	(0.0990)	0.0000	1	(1.3705)	02/04/2025
0939.HK	01/08/2025	SDB3265127402	0	33,000	6.0300	198,883.87	198,990.00	0.0000	3.9729	30.00	0.00	(21.6480)	(1.6355)	0.0000	1	(23.2835)	02/04/2025
0939.HK	01/08/2025	SDB3265127402	0	247,000	6.0300	1,492,526.40	1,489,410.00	0.0000	3.9729	30.00	0.00	(162.4576)	(12.2417)	0.0000	1	(174.6993)	02/04/2025
0939.HK	01/08/2025	SDB3265127402	0	628,000	6.0300	3,785,626.08	3,786,840.00	0.0000	3.9729	30.00	0.00	(412.0555)	(31.1247)	0.0000	1	(443.1803)	02/04/2025
0939.HK	01/08/2025	SDB3265127402	0	256,000	6.0300	1,542,406.40	1,543,680.00	0.0000	3.9729	30.00	0.00	(167.8869)	(12.6878)	0.0000	1	(180.5747)	02/04/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA CONSTRUCTION BANK CORP CMN CL H (Cont.)																	
0939.HK	01/07/2025	SDB3265127402	0	256,000	6.0250	1,542,406.40	1,542,406.40	0.0000	4.0362	30.00	0.00	(170.5618)	(12.6773)	0.0000	1	(183.2391)	02/04/2025
0939.HK	01/07/2025	SDB3265127402	0	2,000	6.0250	12,050.05	12,050.05	0.0000	4.0362	30.00	0.00	(1.3325)	(0.0990)	0.0000	1	(1.4316)	02/04/2025
TOTAL CHINA CONSTRUCTION BANK CORP CMN CL H												(8,274.5493)	(719.5534)	0.0000		(8,994.1027)	
CHINA FEIHE LIMITED CMN																	
6186.HK	01/17/2025	SDB3260661420	0	124,000	5.2300	675,800.00	648,520.00	0.0000	2.4434	30.00	0.00	(45.2392)	(5.3303)	0.0000	1	(50.5695)	02/04/2025
6186.HK	01/17/2025	SDB3260661420	0	130,000	5.2300	708,500.00	679,900.00	0.0000	2.4434	30.00	0.00	(47.4282)	(5.5882)	0.0000	1	(53.0164)	02/04/2025
6186.HK	01/16/2025	SDB3260661420	0	124,000	5.1700	675,800.00	641,080.00	0.0000	2.6392	30.00	0.00	(48.8644)	(5.2692)	0.0000	1	(54.1336)	02/04/2025
6186.HK	01/16/2025	SDB3260661420	0	130,000	5.1700	708,500.00	672,100.00	0.0000	2.6392	30.00	0.00	(51.2288)	(5.5241)	0.0000	1	(56.7529)	02/04/2025
6186.HK	01/15/2025	SDB3260661420	0	124,000	5.0700	675,800.00	628,680.00	0.0000	2.9650	30.00	0.00	(54.8964)	(5.1672)	0.0000	1	(60.0637)	02/04/2025
6186.HK	01/15/2025	SDB3260661420	0	130,000	5.0700	708,500.00	659,100.00	0.0000	2.9650	30.00	0.00	(57.5527)	(5.4173)	0.0000	1	(62.9700)	02/04/2025
6186.HK	01/14/2025	SDB3260661420	0	124,000	5.1400	675,800.00	637,360.00	0.0000	3.2826	30.00	0.00	(60.7777)	(5.2386)	0.0000	1	(66.0163)	02/04/2025
6186.HK	01/14/2025	SDB3260661420	0	130,000	5.1400	708,500.00	668,200.00	0.0000	3.2826	30.00	0.00	(63.7186)	(5.4921)	0.0000	1	(69.2107)	02/04/2025
6186.HK	01/13/2025	SDB3260661420	0	124,000	5.1700	675,800.00	641,080.00	0.0000	3.5372	30.00	0.00	(65.4915)	(5.2692)	0.0000	1	(70.7607)	02/04/2025
6186.HK	01/13/2025	SDB3260661420	0	130,000	5.1700	708,500.00	672,100.00	0.0000	3.5372	30.00	0.00	(68.6604)	(5.5241)	0.0000	1	(74.1846)	02/04/2025
6186.HK	01/10/2025	SDB3260661420	0	124,000	5.0800	675,800.00	629,920.00	0.0000	3.7668	30.00	0.00	(209.2282)	(15.5323)	0.0000	3	(224.7605)	02/04/2025
6186.HK	01/10/2025	SDB3260661420	0	130,000	5.0800	708,500.00	660,400.00	0.0000	3.7668	30.00	0.00	(219.3522)	(16.2838)	0.0000	3	(235.6360)	02/04/2025
6186.HK	01/09/2025	SDB3260661420	0	124,000	5.1300	675,800.00	636,120.00	0.0000	3.8514	30.00	0.00	(71.3091)	(5.2284)	0.0000	1	(76.5375)	02/04/2025
6186.HK	01/09/2025	SDB3260661420	0	130,000	5.1300	708,500.00	666,900.00	0.0000	3.8514	30.00	0.00	(74.7596)	(5.4814)	0.0000	1	(80.2409)	02/04/2025
6186.HK	01/08/2025	SDB3260661420	0	124,000	5.0500	675,800.00	626,200.00	0.0000	3.9729	30.00	0.00	(73.5591)	(5.1468)	0.0000	1	(78.7059)	02/04/2025
6186.HK	01/08/2025	SDB3260661420	0	130,000	5.0500	708,500.00	656,500.00	0.0000	3.9729	30.00	0.00	(77.1184)	(5.3959)	0.0000	1	(82.5143)	02/04/2025
6186.HK	01/07/2025	SDB3260661420	0	124,000	5.1100	675,800.00	633,640.00	0.0000	4.0362	30.00	0.00	(74.7311)	(5.2080)	0.0000	1	(79.9391)	02/04/2025
6186.HK	01/07/2025	SDB3260661420	0	130,000	5.1100	708,500.00	664,300.00	0.0000	4.0362	30.00	0.00	(78.3471)	(5.4600)	0.0000	1	(83.8071)	02/04/2025
6186.HK	01/06/2025	SDB3260661420	0	124,000	5.2200	675,800.00	647,280.00	0.0000	3.8978	30.00	0.00	(72.1686)	(5.3201)	0.0000	1	(77.4887)	02/04/2025
6186.HK	01/06/2025	SDB3260661420	0	130,000	5.2200	708,500.00	678,600.00	0.0000	3.8978	30.00	0.00	(75.6606)	(5.5775)	0.0000	1	(81.2382)	02/04/2025
6186.HK	01/03/2025	SDB3260661420	0	124,000	5.4500	675,800.00	675,800.00	0.0000	3.9489	30.00	0.00	(219.3452)	(16.6636)	0.0000	3	(236.0088)	02/04/2025
6186.HK	01/03/2025	SDB3260661420	0	130,000	5.4500	708,500.00	708,500.00	0.0000	3.9489	30.00	0.00	(229.9587)	(17.4699)	0.0000	3	(247.4286)	02/04/2025
TOTAL CHINA FEIHE LIMITED CMN												(2,039.3959)	(162.5878)	0.0000		(2,201.9837)	
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H																	
6881.HK	01/17/2025	SDB3260661404	0	1,000	6.7100	7,090.00	6,710.00	0.0000	2.4434	30.00	0.00	(0.4746)	(0.0552)	0.0000	1	(0.5298)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	5,000	6.7100	35,450.00	33,550.00	0.0000	2.4434	30.00	0.00	(2.3731)	(0.2758)	0.0000	1	(2.6488)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	1,500	6.7100	10,635.00	10,065.00	0.0000	2.4434	30.00	0.00	(0.7119)	(0.0827)	0.0000	1	(0.7947)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	1,000	6.7100	7,090.00	6,710.00	0.0000	2.4434	30.00	0.00	(0.4746)	(0.0552)	0.0000	1	(0.5298)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	6,000	6.7100	42,540.00	40,260.00	0.0000	2.4434	30.00	0.00	(2.8477)	(0.3309)	0.0000	1	(3.1786)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	3,500	6.7100	24,815.00	23,485.00	0.0000	2.4434	30.00	0.00	(1.6612)	(0.1930)	0.0000	1	(1.8542)	02/04/2025
6881.HK	01/17/2025	SDB3260661404	0	500	6.7100	3,545.00	3,355.00	0.0000	2.4434	30.00	0.00	(0.2373)	(0.0276)	0.0000	1	(0.2649)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	1,000	6.7900	7,090.00	6,790.00	0.0000	2.6392	30.00	0.00	(0.5126)	(0.0558)	0.0000	1	(0.5685)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	5,000	6.7900	35,450.00	33,950.00	0.0000	2.6392	30.00	0.00	(2.5632)	(0.2790)	0.0000	1	(2.8423)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	1,500	6.7900	10,635.00	10,185.00	0.0000	2.6392	30.00	0.00	(0.7690)	(0.0837)	0.0000	1	(0.8527)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	1,000	6.7900	7,090.00	6,790.00	0.0000	2.6392	30.00	0.00	(0.5126)	(0.0558)	0.0000	1	(0.5685)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	6,000	6.7900	42,540.00	40,740.00	0.0000	2.6392	30.00	0.00	(3.0759)	(0.3348)	0.0000	1	(3.4107)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	3,500	6.7900	24,815.00	23,765.00	0.0000	2.6392	30.00	0.00	(1.7943)	(0.1953)	0.0000	1	(1.9896)	02/04/2025
6881.HK	01/16/2025	SDB3260661404	0	500	6.7900	3,545.00	3,395.00	0.0000	2.6392	30.00	0.00	(0.2563)	(0.0279)	0.0000	1	(0.2842)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	1,000	6.4400	7,090.00	6,440.00	0.0000	2.9650	30.00	0.00	(0.5759)	(0.0529)	0.0000	1	(0.6289)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	5,000	6.4400	35,450.00	32,200.00	0.0000	2.9650	30.00	0.00	(2.8797)	(0.2647)	0.0000	1	(3.1443)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	1,500	6.4400	10,635.00	9,660.00	0.0000	2.9650	30.00	0.00	(0.8639)	(0.0794)	0.0000	1	(0.9433)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	1,000	6.4400	7,090.00	6,440.00	0.0000	2.9650	30.00	0.00	(0.5759)	(0.0529)	0.0000	1	(0.6289)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	6,000	6.4400	42,540.00	38,640.00	0.0000	2.9650	30.00	0.00	(3.4556)	(0.3176)	0.0000	1	(3.7732)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	3,500	6.4400	24,815.00	22,540.00	0.0000	2.9650	30.00	0.00	(2.0158)	(0.1853)	0.0000	1	(2.2010)	02/04/2025
6881.HK	01/15/2025	SDB3260661404	0	500	6.4400	3,545.00	3,220.00	0.0000	2.9650	30.00	0.00	(0.2880)	(0.0265)	0.0000	1	(0.3144)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	1,000	6.4200	7,090.00	6,420.00	0.0000	3.2826	30.00	0.00	(0.6376)	(0.0528)	0.0000	1	(0.6904)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	5,000	6.4200	35,450.00	32,100.00	0.0000	3.2826	30.00	0.00	(3.1882)	(0.2638)	0.0000	1	(3.4520)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H (Cont.)																	
6881.HK	01/14/2025	SDB3260661404	0	1,500	6.4200	10,635.00	9,630.00	0.0000	3.2826	30.00	0.00	(0.9565)	(0.0792)	0.0000	1	(1.0356)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	1,000	6.4200	7,090.00	6,420.00	0.0000	3.2826	30.00	0.00	(0.6376)	(0.0528)	0.0000	1	(0.6904)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	6,000	6.4200	42,540.00	38,520.00	0.0000	3.2826	30.00	0.00	(3.8258)	(0.3166)	0.0000	1	(4.1424)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	3,500	6.4200	24,815.00	22,470.00	0.0000	3.2826	30.00	0.00	(2.2317)	(0.1847)	0.0000	1	(2.4164)	02/04/2025
6881.HK	01/14/2025	SDB3260661404	0	500	6.4200	3,545.00	3,210.00	0.0000	3.2826	30.00	0.00	(0.3188)	(0.0264)	0.0000	1	(0.3452)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	1,000	6.6100	7,090.00	6,610.00	0.0000	3.5372	30.00	0.00	(0.6871)	(0.0543)	0.0000	1	(0.7414)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	5,000	6.6100	35,450.00	33,050.00	0.0000	3.5372	30.00	0.00	(3.4354)	(0.2716)	0.0000	1	(3.7071)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	1,500	6.6100	10,635.00	9,915.00	0.0000	3.5372	30.00	0.00	(1.0306)	(0.0815)	0.0000	1	(1.1121)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	1,000	6.6100	7,090.00	6,610.00	0.0000	3.5372	30.00	0.00	(0.6871)	(0.0543)	0.0000	1	(0.7414)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	6,000	6.6100	42,540.00	39,660.00	0.0000	3.5372	30.00	0.00	(4.1225)	(0.3260)	0.0000	1	(4.4485)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	3,500	6.6100	24,815.00	23,135.00	0.0000	3.5372	30.00	0.00	(2.4048)	(0.1902)	0.0000	1	(2.5950)	02/04/2025
6881.HK	01/13/2025	SDB3260661404	0	500	6.6100	3,545.00	3,305.00	0.0000	3.5372	30.00	0.00	(0.3435)	(0.0272)	0.0000	1	(0.3707)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	1,000	6.5800	7,090.00	6,580.00	0.0000	3.7668	30.00	0.00	(2.1951)	(0.1622)	0.0000	3	(2.3573)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	5,000	6.5800	35,450.00	32,900.00	0.0000	3.7668	30.00	0.00	(10.9753)	(0.8112)	0.0000	3	(11.7866)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	1,500	6.5800	10,635.00	9,870.00	0.0000	3.7668	30.00	0.00	(3.2926)	(0.2434)	0.0000	3	(3.5360)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	1,000	6.5800	7,090.00	6,580.00	0.0000	3.7668	30.00	0.00	(2.1951)	(0.1622)	0.0000	3	(2.3573)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	6,000	6.5800	42,540.00	39,480.00	0.0000	3.7668	30.00	0.00	(13.1704)	(0.9735)	0.0000	3	(14.1439)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	3,500	6.5800	24,815.00	23,030.00	0.0000	3.7668	30.00	0.00	(7.6827)	(0.5679)	0.0000	3	(8.2506)	02/04/2025
6881.HK	01/10/2025	SDB3260661404	0	500	6.5800	3,545.00	3,290.00	0.0000	3.7668	30.00	0.00	(1.0975)	(0.0811)	0.0000	3	(1.1787)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	1,000	6.6900	7,090.00	6,690.00	0.0000	3.8514	30.00	0.00	(0.7481)	(0.0550)	0.0000	1	(0.8031)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	5,000	6.6900	35,450.00	33,450.00	0.0000	3.8514	30.00	0.00	(3.7406)	(0.2749)	0.0000	1	(4.0155)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	1,500	6.6900	10,635.00	10,035.00	0.0000	3.8514	30.00	0.00	(1.1222)	(0.0825)	0.0000	1	(1.2047)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	1,000	6.6900	7,090.00	6,690.00	0.0000	3.8514	30.00	0.00	(0.7481)	(0.0550)	0.0000	1	(0.8031)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	6,000	6.6900	42,540.00	40,140.00	0.0000	3.8514	30.00	0.00	(4.4887)	(0.3299)	0.0000	1	(4.8187)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	3,500	6.6900	24,815.00	23,415.00	0.0000	3.8514	30.00	0.00	(2.6184)	(0.1925)	0.0000	1	(2.8109)	02/04/2025
6881.HK	01/09/2025	SDB3260661404	0	500	6.6900	3,545.00	3,345.00	0.0000	3.8514	30.00	0.00	(0.3741)	(0.0275)	0.0000	1	(0.4016)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	1,000	6.7700	7,090.00	6,770.00	0.0000	3.9729	30.00	0.00	(0.7717)	(0.0556)	0.0000	1	(0.8274)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	5,000	6.7700	35,450.00	33,850.00	0.0000	3.9729	30.00	0.00	(3.8586)	(0.2782)	0.0000	1	(4.1369)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	1,500	6.7700	10,635.00	10,155.00	0.0000	3.9729	30.00	0.00	(1.1576)	(0.0835)	0.0000	1	(1.2411)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	1,000	6.7700	7,090.00	6,770.00	0.0000	3.9729	30.00	0.00	(0.7717)	(0.0556)	0.0000	1	(0.8274)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	6,000	6.7700	42,540.00	40,620.00	0.0000	3.9729	30.00	0.00	(4.6304)	(0.3339)	0.0000	1	(4.9642)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	3,500	6.7700	24,815.00	23,695.00	0.0000	3.9729	30.00	0.00	(2.7010)	(0.1948)	0.0000	1	(2.8958)	02/04/2025
6881.HK	01/08/2025	SDB3260661404	0	500	6.7700	3,545.00	3,385.00	0.0000	3.9729	30.00	0.00	(0.3859)	(0.0278)	0.0000	1	(0.4137)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	1,000	6.5700	7,090.00	6,570.00	0.0000	4.0362	30.00	0.00	(0.7840)	(0.0540)	0.0000	1	(0.8380)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	5,000	6.5700	35,450.00	32,850.00	0.0000	4.0362	30.00	0.00	(3.9201)	(0.2700)	0.0000	1	(4.1901)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	1,500	6.5700	10,635.00	9,855.00	0.0000	4.0362	30.00	0.00	(1.1760)	(0.0810)	0.0000	1	(1.2570)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	1,000	6.5700	7,090.00	6,570.00	0.0000	4.0362	30.00	0.00	(0.7840)	(0.0540)	0.0000	1	(0.8380)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	6,000	6.5700	42,540.00	39,420.00	0.0000	4.0362	30.00	0.00	(4.7041)	(0.3240)	0.0000	1	(5.0281)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	3,500	6.5700	24,815.00	22,995.00	0.0000	4.0362	30.00	0.00	(2.7441)	(0.1890)	0.0000	1	(2.9331)	02/04/2025
6881.HK	01/07/2025	SDB3260661404	0	500	6.5700	3,545.00	3,285.00	0.0000	4.0362	30.00	0.00	(0.3920)	(0.0270)	0.0000	1	(0.4190)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	1,000	6.6200	7,090.00	6,620.00	0.0000	3.8978	30.00	0.00	(0.7571)	(0.0544)	0.0000	1	(0.8116)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	5,000	6.6200	35,450.00	33,100.00	0.0000	3.8978	30.00	0.00	(3.7857)	(0.2721)	0.0000	1	(4.0578)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	1,500	6.6200	10,635.00	9,930.00	0.0000	3.8978	30.00	0.00	(1.1357)	(0.0816)	0.0000	1	(1.2173)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	1,000	6.6200	7,090.00	6,620.00	0.0000	3.8978	30.00	0.00	(0.7571)	(0.0544)	0.0000	1	(0.8116)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	6,000	6.6200	42,540.00	39,720.00	0.0000	3.8978	30.00	0.00	(4.5428)	(0.3265)	0.0000	1	(4.8693)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	3,500	6.6200	24,815.00	23,170.00	0.0000	3.8978	30.00	0.00	(2.6500)	(0.1904)	0.0000	1	(2.8404)	02/04/2025
6881.HK	01/06/2025	SDB3260661404	0	500	6.6200	3,545.00	3,310.00	0.0000	3.8978	30.00	0.00	(0.3786)	(0.0272)	0.0000	1	(0.4058)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	1,000	7.0900	7,090.00	7,090.00	0.0000	3.9489	30.00	0.00	(2.3012)	(0.1748)	0.0000	3	(2.4760)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	5,000	7.0900	35,450.00	35,450.00	0.0000	3.9489	30.00	0.00	(11.5061)	(0.8741)	0.0000	3	(12.3802)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	1,500	7.0900	10,635.00	10,635.00	0.0000	3.9489	30.00	0.00	(3.4518)	(0.2622)	0.0000	3	(3.7140)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	1,000	7.0900	7,090.00	7,090.00	0.0000	3.9489	30.00	0.00	(2.3012)	(0.1748)	0.0000	3	(2.4760)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	6,000	7.0900	42,540.00	42,540.00	0.0000	3.9489	30.00	0.00	(13.8073)	(1.0489)	0.0000	3	(14.8562)	02/04/2025
6881.HK	01/03/2025	SDB3260661404	0	3,500	7.0900	24,815.00	24,815.00	0.0000	3.9489	30.00	0.00	(8.0542)	(0.6119)	0.0000	3	(8.6661)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H (Cont.)																	
6881.HK	01/03/2025	SDB3260661404	0	500	7.0900	3,545.00	3,545.00	0.0000	3.9489	30.00	0.00	(1.1506)	(0.0874)	0.0000	3	(1.2380)	02/04/2025
TOTAL CHINA GALAXY SECURITIES CO., LTD. CMN CLASS H												(193.2366)	(15.3013)	0.0000		(208.5378)	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H																	
3908.HK	01/17/2025	SDB3260615760	0	400	12.2400	5,128.00	4,896.00	0.0000	2.4434	30.00	0.00	(0.3433)	(0.0402)	0.0000	1	(0.3835)	02/04/2025
3908.HK	01/16/2025	SDB3260615760	0	400	12.2600	5,128.00	4,904.00	0.0000	2.6392	30.00	0.00	(0.3708)	(0.0403)	0.0000	1	(0.4111)	02/04/2025
3908.HK	01/15/2025	SDB3260615760	0	400	11.7400	5,128.00	4,696.00	0.0000	2.9650	30.00	0.00	(0.4166)	(0.0386)	0.0000	1	(0.4552)	02/04/2025
3908.HK	01/14/2025	SDB3260615760	0	400	11.8000	5,128.00	4,720.00	0.0000	3.2826	30.00	0.00	(0.4612)	(0.0388)	0.0000	1	(0.5000)	02/04/2025
3908.HK	01/13/2025	SDB3260615760	0	400	11.9600	5,128.00	4,784.00	0.0000	3.5372	30.00	0.00	(0.4970)	(0.0393)	0.0000	1	(0.5363)	02/04/2025
3908.HK	01/10/2025	SDB3260615760	0	400	11.9200	5,128.00	4,768.00	0.0000	3.7668	30.00	0.00	(0.5176)	(0.1176)	0.0000	3	(1.7052)	02/04/2025
3908.HK	01/09/2025	SDB3260615760	0	400	12.1400	5,128.00	4,856.00	0.0000	3.8514	30.00	0.00	(0.5411)	(0.0399)	0.0000	1	(0.5810)	02/04/2025
3908.HK	01/08/2025	SDB3260615760	0	400	12.2200	5,128.00	4,888.00	0.0000	3.9729	30.00	0.00	(0.5582)	(0.0402)	0.0000	1	(0.5983)	02/04/2025
3908.HK	01/07/2025	SDB3260615760	0	400	12.0600	5,128.00	4,824.00	0.0000	4.0362	30.00	0.00	(0.5671)	(0.0396)	0.0000	1	(0.6067)	02/04/2025
3908.HK	01/06/2025	SDB3260615760	0	400	12.2200	5,128.00	4,888.00	0.0000	3.8978	30.00	0.00	(0.5476)	(0.0402)	0.0000	1	(0.5878)	02/04/2025
3908.HK	01/03/2025	SDB3260615760	0	400	12.8200	5,128.00	5,128.00	0.0000	3.9489	30.00	0.00	(1.6644)	(0.1284)	0.0000	3	(1.7908)	02/04/2025
TOTAL CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS H												(7.5547)	(0.6012)	0.0000		(8.1559)	
CHINA LIFE INSURANCE CO LTD CMN CLASS H																	
2628.HK	01/17/2025	SDB3260123712	0	4,000	13.2200	58,720.00	52,880.00	0.0000	2.4434	30.00	0.00	(3.9308)	(0.4346)	0.0000	1	(4.3654)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	12,000	13.2200	176,160.00	158,640.00	0.0000	2.4434	30.00	0.00	(11.7924)	(1.3039)	0.0000	1	(13.0963)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	17,000	13.2200	249,560.00	224,740.00	0.0000	2.4434	30.00	0.00	(16.7060)	(1.8472)	0.0000	1	(18.5531)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	69,000	13.2200	1,012,920.00	912,180.00	0.0000	2.4434	30.00	0.00	(67.8065)	(7.4974)	0.0000	1	(75.3039)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	84,000	13.2200	1,233,120.00	1,110,480.00	0.0000	2.4434	30.00	0.00	(82.5471)	(9.1272)	0.0000	1	(91.6743)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	18,000	13.2200	264,240.00	237,960.00	0.0000	2.4434	30.00	0.00	(17.6887)	(1.9558)	0.0000	1	(19.6445)	02/04/2025
2628.HK	01/17/2025	SDB3260123712	0	2,000	13.2200	29,360.00	26,440.00	0.0000	2.4434	30.00	0.00	(1.9654)	(0.2173)	0.0000	1	(2.1827)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	4,000	13.2800	58,720.00	53,120.00	0.0000	2.6392	30.00	0.00	(4.2458)	(0.4366)	0.0000	1	(4.6824)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	12,000	13.2800	176,160.00	159,360.00	0.0000	2.6392	30.00	0.00	(12.7374)	(1.3098)	0.0000	1	(14.0472)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	17,000	13.2800	249,560.00	225,760.00	0.0000	2.6392	30.00	0.00	(18.0447)	(1.8556)	0.0000	1	(19.9003)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	69,000	13.2800	1,012,920.00	916,320.00	0.0000	2.6392	30.00	0.00	(73.2402)	(7.5314)	0.0000	1	(80.7716)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	84,000	13.2800	1,233,120.00	1,115,520.00	0.0000	2.6392	30.00	0.00	(89.1620)	(9.1687)	0.0000	1	(98.3307)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	18,000	13.2800	264,240.00	239,040.00	0.0000	2.6392	30.00	0.00	(19.1061)	(1.9647)	0.0000	1	(21.0709)	02/04/2025
2628.HK	01/16/2025	SDB3260123712	0	2,000	13.2800	29,360.00	26,560.00	0.0000	2.6392	30.00	0.00	(2.1229)	(0.2183)	0.0000	1	(2.3412)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	4,000	13.0000	58,720.00	52,000.00	0.0000	2.9650	30.00	0.00	(4.7699)	(0.4274)	0.0000	1	(5.1973)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	12,000	13.0000	176,160.00	156,000.00	0.0000	2.9650	30.00	0.00	(14.3098)	(1.2822)	0.0000	1	(15.5920)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	17,000	13.0000	249,560.00	221,000.00	0.0000	2.9650	30.00	0.00	(20.2722)	(1.8164)	0.0000	1	(22.0886)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	69,000	13.0000	1,012,920.00	897,000.00	0.0000	2.9650	30.00	0.00	(82.2813)	(7.3726)	0.0000	1	(89.6539)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	84,000	13.0000	1,233,120.00	1,092,000.00	0.0000	2.9650	30.00	0.00	(100.1685)	(8.9753)	0.0000	1	(109.1439)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	18,000	13.0000	264,240.00	234,000.00	0.0000	2.9650	30.00	0.00	(21.4647)	(1.9233)	0.0000	1	(23.3880)	02/04/2025
2628.HK	01/15/2025	SDB3260123712	0	2,000	13.0000	29,360.00	26,000.00	0.0000	2.9650	30.00	0.00	(2.3850)	(0.2137)	0.0000	1	(2.5987)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	4,000	13.1000	58,720.00	52,400.00	0.0000	3.2826	30.00	0.00	(5.2810)	(0.4307)	0.0000	1	(5.7116)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	12,000	13.1000	176,160.00	157,200.00	0.0000	3.2826	30.00	0.00	(15.8429)	(1.2921)	0.0000	1	(17.1349)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	17,000	13.1000	249,560.00	222,700.00	0.0000	3.2826	30.00	0.00	(22.4441)	(1.8304)	0.0000	1	(24.2745)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	69,000	13.1000	1,012,920.00	903,900.00	0.0000	3.2826	30.00	0.00	(91.0965)	(7.4293)	0.0000	1	(98.5258)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	84,000	13.1000	1,233,120.00	1,100,400.00	0.0000	3.2826	30.00	0.00	(110.9001)	(9.0444)	0.0000	1	(119.9444)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	18,000	13.1000	264,240.00	235,800.00	0.0000	3.2826	30.00	0.00	(23.7643)	(1.9381)	0.0000	1	(25.7024)	02/04/2025
2628.HK	01/14/2025	SDB3260123712	0	2,000	13.1000	29,360.00	26,200.00	0.0000	3.2826	30.00	0.00	(2.6405)	(0.2153)	0.0000	1	(2.8558)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	4,000	13.7000	58,720.00	54,800.00	0.0000	3.5372	30.00	0.00	(5.6905)	(0.4504)	0.0000	1	(6.1409)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	12,000	13.7000	176,160.00	164,400.00	0.0000	3.5372	30.00	0.00	(17.0716)	(1.3512)	0.0000	1	(18.4228)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	17,000	13.7000	249,560.00	232,900.00	0.0000	3.5372	30.00	0.00	(24.1848)	(1.9142)	0.0000	1	(26.0990)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	69,000	13.7000	1,012,920.00	945,300.00	0.0000	3.5372	30.00	0.00	(98.1617)	(7.7696)	0.0000	1	(105.9312)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	84,000	13.7000	1,233,120.00	1,150,800.00	0.0000	3.5372	30.00	0.00	(119.5012)	(9.4586)	0.0000	1	(128.9598)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	18,000	13.7000	264,240.00	246,600.00	0.0000	3.5372	30.00	0.00	(25.6074)	(2.0268)	0.0000	1	(27.6342)	02/04/2025
2628.HK	01/13/2025	SDB3260123712	0	2,000	13.7000	29,360.00	27,400.00	0.0000	3.5372	30.00	0.00	(2.8453)	(0.2252)	0.0000	1	(3.0705)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA LIFE INSURANCE CO LTD CMN CLASS H (Cont.)																	
2628.HK	01/10/2025	SDB3260123712	0	4,000	13.8400	58,720.00	55,360.00	0.0000	3.7668	30.00	0.00	(18.1798)	(1.3650)	0.0000	3	(19.5448)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	12,000	13.8400	176,160.00	166,080.00	0.0000	3.7668	30.00	0.00	(54.5393)	(4.0951)	0.0000	3	(58.6344)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	17,000	13.8400	249,560.00	235,280.00	0.0000	3.7668	30.00	0.00	(77.2640)	(5.8014)	0.0000	3	(83.0654)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	69,000	13.8400	1,012,920.00	954,960.00	0.0000	3.7668	30.00	0.00	(313.6009)	(23.5470)	0.0000	3	(337.1478)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	84,000	13.8400	1,233,120.00	1,162,560.00	0.0000	3.7668	30.00	0.00	(381.7750)	(28.6659)	0.0000	3	(410.4408)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	18,000	13.8400	264,240.00	249,120.00	0.0000	3.7668	30.00	0.00	(81.8089)	(6.1427)	0.0000	3	(87.9516)	02/04/2025
2628.HK	01/10/2025	SDB3260123712	0	2,000	13.8400	29,360.00	27,680.00	0.0000	3.7668	30.00	0.00	(9.0899)	(0.6825)	0.0000	3	(9.7724)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	4,000	13.9800	58,720.00	55,920.00	0.0000	3.8514	30.00	0.00	(6.1960)	(0.4596)	0.0000	1	(6.6556)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	12,000	13.9800	176,160.00	167,760.00	0.0000	3.8514	30.00	0.00	(18.5881)	(1.3788)	0.0000	1	(19.9669)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	17,000	13.9800	249,560.00	237,660.00	0.0000	3.8514	30.00	0.00	(26.3331)	(1.9534)	0.0000	1	(28.2865)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	69,000	13.9800	1,012,920.00	964,620.00	0.0000	3.8514	30.00	0.00	(106.8814)	(7.9284)	0.0000	1	(114.8098)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	84,000	13.9800	1,233,120.00	1,174,320.00	0.0000	3.8514	30.00	0.00	(130.1165)	(9.6519)	0.0000	1	(139.7684)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	18,000	13.9800	264,240.00	251,640.00	0.0000	3.8514	30.00	0.00	(27.8821)	(2.0683)	0.0000	1	(29.9504)	02/04/2025
2628.HK	01/09/2025	SDB3260123712	0	2,000	13.9800	29,360.00	27,960.00	0.0000	3.8514	30.00	0.00	(3.0980)	(0.2298)	0.0000	1	(3.3278)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	4,000	13.9800	58,720.00	55,920.00	0.0000	3.9729	30.00	0.00	(6.3915)	(0.4596)	0.0000	1	(6.8511)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	12,000	13.9800	176,160.00	167,760.00	0.0000	3.9729	30.00	0.00	(19.1746)	(1.3788)	0.0000	1	(20.5534)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	17,000	13.9800	249,560.00	237,660.00	0.0000	3.9729	30.00	0.00	(27.1640)	(1.9534)	0.0000	1	(29.1173)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	69,000	13.9800	1,012,920.00	964,620.00	0.0000	3.9729	30.00	0.00	(110.2537)	(7.9284)	0.0000	1	(118.1821)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	84,000	13.9800	1,233,120.00	1,174,320.00	0.0000	3.9729	30.00	0.00	(134.2219)	(9.6519)	0.0000	1	(143.8738)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	18,000	13.9800	264,240.00	251,640.00	0.0000	3.9729	30.00	0.00	(28.7618)	(2.0683)	0.0000	1	(30.8301)	02/04/2025
2628.HK	01/08/2025	SDB3260123712	0	2,000	13.9800	29,360.00	27,960.00	0.0000	3.9729	30.00	0.00	(3.1958)	(0.2298)	0.0000	1	(3.4256)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	4,000	14.0400	58,720.00	56,160.00	0.0000	4.0362	30.00	0.00	(6.4934)	(0.4616)	0.0000	1	(6.9549)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	12,000	14.0400	176,160.00	168,480.00	0.0000	4.0362	30.00	0.00	(19.4801)	(1.3848)	0.0000	1	(20.8648)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	17,000	14.0400	249,560.00	238,680.00	0.0000	4.0362	30.00	0.00	(27.5968)	(1.9618)	0.0000	1	(29.5585)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	69,000	14.0400	1,012,920.00	968,760.00	0.0000	4.0362	30.00	0.00	(112.0104)	(7.9624)	0.0000	1	(119.9728)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	84,000	14.0400	1,233,120.00	1,179,360.00	0.0000	4.0362	30.00	0.00	(136.3604)	(9.6934)	0.0000	1	(146.0538)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	18,000	14.0400	264,240.00	252,720.00	0.0000	4.0362	30.00	0.00	(29.2201)	(2.0772)	0.0000	1	(31.2972)	02/04/2025
2628.HK	01/07/2025	SDB3260123712	0	2,000	14.0400	29,360.00	28,080.00	0.0000	4.0362	30.00	0.00	(3.2467)	(0.2308)	0.0000	1	(3.4775)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	4,000	13.9800	58,720.00	55,920.00	0.0000	3.8978	30.00	0.00	(6.2707)	(0.4596)	0.0000	1	(6.7303)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	12,000	13.9800	176,160.00	167,760.00	0.0000	3.8978	30.00	0.00	(18.8121)	(1.3788)	0.0000	1	(20.1910)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	17,000	13.9800	249,560.00	237,660.00	0.0000	3.8978	30.00	0.00	(26.6505)	(1.9534)	0.0000	1	(28.6038)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	69,000	13.9800	1,012,920.00	964,620.00	0.0000	3.8978	30.00	0.00	(108.1696)	(7.9284)	0.0000	1	(116.0980)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	84,000	13.9800	1,233,120.00	1,174,320.00	0.0000	3.8978	30.00	0.00	(131.6847)	(9.6519)	0.0000	1	(141.3367)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	18,000	13.9800	264,240.00	251,640.00	0.0000	3.8978	30.00	0.00	(28.2182)	(2.0683)	0.0000	1	(30.2864)	02/04/2025
2628.HK	01/06/2025	SDB3260123712	0	2,000	13.9800	29,360.00	27,960.00	0.0000	3.8978	30.00	0.00	(3.1354)	(0.2298)	0.0000	1	(3.3652)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	4,000	14.6800	58,720.00	58,720.00	0.0000	3.9489	30.00	0.00	(19.0588)	(1.4479)	0.0000	3	(20.5067)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	12,000	14.6800	176,160.00	176,160.00	0.0000	3.9489	30.00	0.00	(57.1765)	(4.3437)	0.0000	3	(61.5201)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	17,000	14.6800	249,560.00	249,560.00	0.0000	3.9489	30.00	0.00	(81.0000)	(6.1535)	0.0000	3	(87.1535)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	69,000	14.6800	1,012,920.00	1,012,920.00	0.0000	3.9489	30.00	0.00	(328.7647)	(24.9761)	0.0000	3	(353.7408)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	84,000	14.6800	1,233,120.00	1,233,120.00	0.0000	3.9489	30.00	0.00	(400.2353)	(30.4057)	0.0000	3	(430.6410)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	18,000	14.6800	264,240.00	264,240.00	0.0000	3.9489	30.00	0.00	(85.7647)	(6.5155)	0.0000	3	(92.2802)	02/04/2025
2628.HK	01/03/2025	SDB3260123712	0	2,000	14.6800	29,360.00	29,360.00	0.0000	3.9489	30.00	0.00	(9.5294)	(0.7239)	0.0000	3	(10.2534)	02/04/2025
TOTAL CHINA LIFE INSURANCE CO LTD CMN CLASS H													(4,455.1732)	(351.9044)	0.0000	(4,807.0777)	
CHINA LITERATURE LIMITED CMN PRIV PL144A/REG S																	
0772.HK	01/17/2025	SDB3260661429	0	200	24.7000	5,040.00	4,940.00	0.0000	2.4434	30.00	0.00	(0.3374)	(0.0406)	0.0000	1	(0.3780)	02/04/2025
0772.HK	01/16/2025	SDB3260661429	0	200	24.7000	5,040.00	4,940.00	0.0000	2.6392	30.00	0.00	(0.3644)	(0.0406)	0.0000	1	(0.4050)	02/04/2025
0772.HK	01/15/2025	SDB3260661429	0	200	24.2000	5,040.00	4,840.00	0.0000	2.9650	30.00	0.00	(0.4094)	(0.0398)	0.0000	1	(0.4492)	02/04/2025
0772.HK	01/14/2025	SDB3260661429	0	200	24.0000	5,040.00	4,800.00	0.0000	3.2826	30.00	0.00	(0.4533)	(0.0395)	0.0000	1	(0.4927)	02/04/2025
0772.HK	01/13/2025	SDB3260661429	0	200	24.4000	5,040.00	4,880.00	0.0000	3.5372	30.00	0.00	(0.4884)	(0.0401)	0.0000	1	(0.5285)	02/04/2025
0772.HK	01/10/2025	SDB3260661429	0	200	24.6500	5,040.00	4,930.00	0.0000	3.7668	30.00	0.00	(1.5604)	(0.1216)	0.0000	3	(1.6819)	02/04/2025
0772.HK	01/09/2025	SDB3260661429	0	200	24.8000	5,040.00	4,960.00	0.0000	3.8514	30.00	0.00	(0.5318)	(0.0408)	0.0000	1	(0.5726)	02/04/2025
0772.HK	01/08/2025	SDB3260661429	0	200	24.9500	5,040.00	4,990.00	0.0000	3.9729	30.00	0.00	(0.5486)	(0.0410)	0.0000	1	(0.5896)	02/04/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA LITERATURE LIMITED CMN PRIV PL144A/REG S (Cont.)																	
0772.HK	01/07/2025	SDB3260661429	0	200	24.7000	5,040.00	4,940.00	0.0000	4.0362	30.00	0.00	(0.5573)	(0.0406)	0.0000	1	(0.5979)	02/04/2025
0772.HK	01/06/2025	SDB3260661429	0	200	24.6000	5,040.00	4,920.00	0.0000	3.8978	30.00	0.00	(0.5382)	(0.0404)	0.0000	1	(0.5787)	02/04/2025
0772.HK	01/03/2025	SDB3260661429	0	200	25.2000	5,040.00	5,040.00	0.0000	3.9489	30.00	0.00	(1.6358)	(0.1243)	0.0000	3	(1.7601)	02/04/2025
TOTAL CHINA LITERATURE LIMITED CMN PRIV PL144A/REG S												(7.4251)	(0.6092)	0.0000		(8.0343)	
CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H																	
0916.HK	01/17/2025	SDB3260661461	0	1,000	5.6900	6,440.00	5,690.00	0.0000	2.4434	30.00	0.00	(0.4311)	(0.0468)	0.0000	1	(0.4779)	02/04/2025
0916.HK	01/16/2025	SDB3260661461	0	1,000	5.7000	6,440.00	5,700.00	0.0000	2.6392	30.00	0.00	(0.4657)	(0.0468)	0.0000	1	(0.5125)	02/04/2025
0916.HK	01/15/2025	SDB3260661461	0	1,000	5.5800	6,440.00	5,580.00	0.0000	2.9650	30.00	0.00	(0.5231)	(0.0459)	0.0000	1	(0.5690)	02/04/2025
0916.HK	01/14/2025	SDB3260661461	0	1,000	5.6200	6,440.00	5,620.00	0.0000	3.2826	30.00	0.00	(0.5792)	(0.0462)	0.0000	1	(0.6254)	02/04/2025
0916.HK	01/13/2025	SDB3260661461	0	1,000	5.7900	6,440.00	5,790.00	0.0000	3.5372	30.00	0.00	(0.6241)	(0.0476)	0.0000	1	(0.6717)	02/04/2025
0916.HK	01/10/2025	SDB3260661461	0	1,000	5.8400	6,440.00	5,840.00	0.0000	3.7668	30.00	0.00	(1.9938)	(0.1440)	0.0000	3	(2.1378)	02/04/2025
0916.HK	01/09/2025	SDB3260661461	0	1,000	6.0300	6,440.00	6,030.00	0.0000	3.8514	30.00	0.00	(0.6795)	(0.0496)	0.0000	1	(0.7291)	02/04/2025
0916.HK	01/08/2025	SDB3260661461	0	1,000	6.0700	6,440.00	6,070.00	0.0000	3.9729	30.00	0.00	(0.7010)	(0.0499)	0.0000	1	(0.7509)	02/04/2025
0916.HK	01/07/2025	SDB3260661461	0	1,000	6.1400	6,440.00	6,140.00	0.0000	4.0362	30.00	0.00	(0.7121)	(0.0505)	0.0000	1	(0.7626)	02/04/2025
0916.HK	01/06/2025	SDB3260661461	0	1,000	6.3000	6,440.00	6,300.00	0.0000	3.8978	30.00	0.00	(0.6877)	(0.0518)	0.0000	1	(0.7395)	02/04/2025
0916.HK	01/03/2025	SDB3260661461	0	1,000	6.4400	6,440.00	6,440.00	0.0000	3.9489	30.00	0.00	(2.0902)	(0.1588)	0.0000	3	(2.2490)	02/04/2025
TOTAL CHINA LONGYUAN POWER GROUP CORP LTD CMN CLASS H												(9.4876)	(0.7378)	0.0000		(10.2254)	
CHINA MENGNIU DAIRY CO CMN																	
2319.HK	01/17/2025	SDB3262612820	0	63,000	14.8800	939,190.39	937,440.00	0.0000	2.4434	30.00	0.00	(62.8709)	(7.7050)	0.0000	1	(70.5759)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	7,000	14.8800	104,832.58	104,160.00	0.0000	2.4434	30.00	0.00	(7.0177)	(0.8561)	0.0000	1	(7.8738)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	6,000	14.8800	91,630.99	89,280.00	0.0000	2.4434	30.00	0.00	(6.1339)	(0.7338)	0.0000	1	(6.8677)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	4,000	14.8800	60,993.41	59,520.00	0.0000	2.4434	30.00	0.00	(4.0830)	(0.4892)	0.0000	1	(4.5722)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	15,301.84	14,880.00	0.0000	2.4434	30.00	0.00	(1.0243)	(0.1223)	0.0000	1	(1.1466)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	2,000	14.8800	31,557.98	29,760.00	0.0000	2.4434	30.00	0.00	(2.1125)	(0.2446)	0.0000	1	(2.3571)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	2,000	14.8800	32,103.85	29,760.00	0.0000	2.4434	30.00	0.00	(2.1491)	(0.2446)	0.0000	1	(2.3937)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	16,039.30	14,880.00	0.0000	2.4434	30.00	0.00	(1.0737)	(0.1223)	0.0000	1	(1.1960)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	2,000	14.8800	32,699.36	29,760.00	0.0000	2.4434	30.00	0.00	(2.1889)	(0.2446)	0.0000	1	(2.4336)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	9,000	14.8800	146,257.55	133,920.00	0.0000	2.4434	30.00	0.00	(9.7907)	(1.1007)	0.0000	1	(10.8914)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	6,000	14.8800	97,851.74	89,280.00	0.0000	2.4434	30.00	0.00	(6.5504)	(0.7338)	0.0000	1	(7.2842)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	9,000	14.8800	148,298.48	133,920.00	0.0000	2.4434	30.00	0.00	(9.9273)	(1.1007)	0.0000	1	(11.0281)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	7,000	14.8800	122,920.00	104,160.00	0.0000	2.4434	30.00	0.00	(8.2285)	(0.8561)	0.0000	1	(9.0846)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	17,560.00	14,880.00	0.0000	2.4434	30.00	0.00	(1.1755)	(0.1223)	0.0000	1	(1.2978)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	17,560.00	14,880.00	0.0000	2.4434	30.00	0.00	(1.1755)	(0.1223)	0.0000	1	(1.2978)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	5,000	14.8800	87,800.00	74,400.00	0.0000	2.4434	30.00	0.00	(5.8775)	(0.6115)	0.0000	1	(6.4890)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	17,560.00	14,880.00	0.0000	2.4434	30.00	0.00	(1.1755)	(0.1223)	0.0000	1	(1.2978)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	17,560.00	14,880.00	0.0000	2.4434	30.00	0.00	(1.1755)	(0.1223)	0.0000	1	(1.2978)	02/04/2025
2319.HK	01/17/2025	SDB3262612820	0	1,000	14.8800	17,560.00	14,880.00	0.0000	2.4434	30.00	0.00	(1.1755)	(0.1223)	0.0000	1	(1.2978)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	6,000	15.2000	91,630.99	91,200.00	0.0000	2.6392	30.00	0.00	(6.6255)	(0.7496)	0.0000	1	(7.3751)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	4,000	15.2000	60,993.41	60,800.00	0.0000	2.6392	30.00	0.00	(4.4102)	(0.4997)	0.0000	1	(4.9099)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	15,301.84	15,200.00	0.0000	2.6392	30.00	0.00	(1.1064)	(0.1249)	0.0000	1	(1.2313)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	2,000	15.2000	31,557.98	30,400.00	0.0000	2.6392	30.00	0.00	(2.2818)	(0.2499)	0.0000	1	(2.5317)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	2,000	15.2000	32,103.85	30,400.00	0.0000	2.6392	30.00	0.00	(2.3213)	(0.2499)	0.0000	1	(2.5712)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	16,039.30	15,200.00	0.0000	2.6392	30.00	0.00	(1.1597)	(0.1249)	0.0000	1	(1.2847)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	2,000	15.2000	32,699.36	30,400.00	0.0000	2.6392	30.00	0.00	(2.3644)	(0.2499)	0.0000	1	(2.6142)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	9,000	15.2000	146,257.55	136,800.00	0.0000	2.6392	30.00	0.00	(10.5753)	(1.1244)	0.0000	1	(11.6997)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	6,000	15.2000	97,851.74	91,200.00	0.0000	2.6392	30.00	0.00	(7.0753)	(0.7496)	0.0000	1	(7.8249)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	9,000	15.2000	148,298.48	136,800.00	0.0000	2.6392	30.00	0.00	(10.7229)	(1.1244)	0.0000	1	(11.8473)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	7,000	15.2000	122,920.00	106,400.00	0.0000	2.6392	30.00	0.00	(8.8879)	(0.8745)	0.0000	1	(9.7624)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	17,560.00	15,200.00	0.0000	2.6392	30.00	0.00	(1.2697)	(0.1249)	0.0000	1	(1.3946)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	17,560.00	15,200.00	0.0000	2.6392	30.00	0.00	(1.2697)	(0.1249)	0.0000	1	(1.3946)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	5,000	15.2000	87,800.00	76,000.00	0.0000	2.6392	30.00	0.00	(6.3485)	(0.6247)	0.0000	1	(6.9731)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MENGNIU DAIRY CO CMN (Cont.)																	
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	17,560.00	15,200.00	0.0000	2.6392	30.00	0.00	(1.2697)	(0.1249)	0.0000	1	(1.3946)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	17,560.00	15,200.00	0.0000	2.6392	30.00	0.00	(1.2697)	(0.1249)	0.0000	1	(1.3946)	02/04/2025
2319.HK	01/16/2025	SDB3262612820	0	1,000	15.2000	17,560.00	15,200.00	0.0000	2.6392	30.00	0.00	(1.2697)	(0.1249)	0.0000	1	(1.3946)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	15,301.84	15,160.00	0.0000	2.9650	30.00	0.00	(1.2430)	(0.1246)	0.0000	1	(1.3676)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	2,000	15.1600	31,557.98	30,320.00	0.0000	2.9650	30.00	0.00	(2.5635)	(0.2492)	0.0000	1	(2.8127)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	2,000	15.1600	32,103.85	30,320.00	0.0000	2.9650	30.00	0.00	(2.6079)	(0.2492)	0.0000	1	(2.8571)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	16,039.30	15,160.00	0.0000	2.9650	30.00	0.00	(1.3029)	(0.1246)	0.0000	1	(1.4275)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	2,000	15.1600	32,699.36	30,320.00	0.0000	2.9650	30.00	0.00	(2.6562)	(0.2492)	0.0000	1	(2.9054)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	9,000	15.1600	146,257.55	136,440.00	0.0000	2.9650	30.00	0.00	(11.8808)	(1.1214)	0.0000	1	(13.0022)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	6,000	15.1600	97,851.74	90,960.00	0.0000	2.9650	30.00	0.00	(7.9487)	(0.7476)	0.0000	1	(8.6963)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	9,000	15.1600	148,298.48	136,440.00	0.0000	2.9650	30.00	0.00	(12.0465)	(1.1214)	0.0000	1	(13.1680)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	7,000	15.1600	122,920.00	106,120.00	0.0000	2.9650	30.00	0.00	(9.9850)	(0.8722)	0.0000	1	(10.8572)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	17,560.00	15,160.00	0.0000	2.9650	30.00	0.00	(1.4264)	(0.1246)	0.0000	1	(1.5510)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	17,560.00	15,160.00	0.0000	2.9650	30.00	0.00	(1.4264)	(0.1246)	0.0000	1	(1.5510)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	5,000	15.1600	87,800.00	75,800.00	0.0000	2.9650	30.00	0.00	(7.1322)	(0.6230)	0.0000	1	(7.7552)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	17,560.00	15,160.00	0.0000	2.9650	30.00	0.00	(1.4264)	(0.1246)	0.0000	1	(1.5510)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	17,560.00	15,160.00	0.0000	2.9650	30.00	0.00	(1.4264)	(0.1246)	0.0000	1	(1.5510)	02/04/2025
2319.HK	01/15/2025	SDB3262612820	0	1,000	15.1600	17,560.00	15,160.00	0.0000	2.9650	30.00	0.00	(1.4264)	(0.1246)	0.0000	1	(1.5510)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	15,301.84	15,300.00	0.0000	3.2826	30.00	0.00	(1.3762)	(0.1258)	0.0000	1	(1.5019)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	2,000	15.3000	31,557.98	30,600.00	0.0000	3.2826	30.00	0.00	(2.8382)	(0.2515)	0.0000	1	(3.0897)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	2,000	15.3000	32,103.85	30,600.00	0.0000	3.2826	30.00	0.00	(2.8872)	(0.2515)	0.0000	1	(3.1388)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	16,039.30	15,300.00	0.0000	3.2826	30.00	0.00	(1.4425)	(0.1258)	0.0000	1	(1.5682)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	2,000	15.3000	32,699.36	30,600.00	0.0000	3.2826	30.00	0.00	(2.9408)	(0.2515)	0.0000	1	(3.1923)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	9,000	15.3000	146,257.55	137,700.00	0.0000	3.2826	30.00	0.00	(13.1536)	(1.1318)	0.0000	1	(14.2854)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	6,000	15.3000	97,851.74	91,800.00	0.0000	3.2826	30.00	0.00	(8.8002)	(0.7545)	0.0000	1	(9.5548)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	9,000	15.3000	148,298.48	137,700.00	0.0000	3.2826	30.00	0.00	(13.3372)	(1.1318)	0.0000	1	(14.4689)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	7,000	15.3000	122,920.00	107,100.00	0.0000	3.2826	30.00	0.00	(11.0548)	(0.8803)	0.0000	1	(11.9350)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	17,560.00	15,300.00	0.0000	3.2826	30.00	0.00	(1.5793)	(0.1258)	0.0000	1	(1.7050)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	17,560.00	15,300.00	0.0000	3.2826	30.00	0.00	(1.5793)	(0.1258)	0.0000	1	(1.7050)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	5,000	15.3000	87,800.00	76,500.00	0.0000	3.2826	30.00	0.00	(7.8963)	(0.6288)	0.0000	1	(8.5250)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	17,560.00	15,300.00	0.0000	3.2826	30.00	0.00	(1.5793)	(0.1258)	0.0000	1	(1.7050)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	17,560.00	15,300.00	0.0000	3.2826	30.00	0.00	(1.5793)	(0.1258)	0.0000	1	(1.7050)	02/04/2025
2319.HK	01/14/2025	SDB3262612820	0	1,000	15.3000	17,560.00	15,300.00	0.0000	3.2826	30.00	0.00	(1.5793)	(0.1258)	0.0000	1	(1.7050)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	2,000	16.0400	32,103.85	32,080.00	0.0000	3.5372	30.00	0.00	(3.1112)	(0.2637)	0.0000	1	(3.3748)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	16,039.30	16,040.00	0.0000	3.5372	30.00	0.00	(1.5544)	(0.1318)	0.0000	1	(1.6862)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	2,000	16.0400	32,699.36	32,080.00	0.0000	3.5372	30.00	0.00	(3.1689)	(0.2637)	0.0000	1	(3.4326)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	9,000	16.0400	146,257.55	144,360.00	0.0000	3.5372	30.00	0.00	(14.1738)	(1.1865)	0.0000	1	(15.3603)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	6,000	16.0400	97,851.74	96,240.00	0.0000	3.5372	30.00	0.00	(9.4828)	(0.7910)	0.0000	1	(10.2738)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	9,000	16.0400	148,298.48	144,360.00	0.0000	3.5372	30.00	0.00	(14.3715)	(1.1865)	0.0000	1	(15.5581)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	7,000	16.0400	122,920.00	112,280.00	0.0000	3.5372	30.00	0.00	(11.9121)	(0.9228)	0.0000	1	(12.8350)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	17,560.00	16,040.00	0.0000	3.5372	30.00	0.00	(1.7017)	(0.1318)	0.0000	1	(1.8336)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	17,560.00	16,040.00	0.0000	3.5372	30.00	0.00	(1.7017)	(0.1318)	0.0000	1	(1.8336)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	5,000	16.0400	87,800.00	80,200.00	0.0000	3.5372	30.00	0.00	(8.5087)	(0.6592)	0.0000	1	(9.1678)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	17,560.00	16,040.00	0.0000	3.5372	30.00	0.00	(1.7017)	(0.1318)	0.0000	1	(1.8336)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	17,560.00	16,040.00	0.0000	3.5372	30.00	0.00	(1.7017)	(0.1318)	0.0000	1	(1.8336)	02/04/2025
2319.HK	01/13/2025	SDB3262612820	0	1,000	16.0400	17,560.00	16,040.00	0.0000	3.5372	30.00	0.00	(1.7017)	(0.1318)	0.0000	1	(1.8336)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	2,000	16.1000	32,699.36	32,200.00	0.0000	3.7668	30.00	0.00	(10.1237)	(0.7940)	0.0000	3	(10.9177)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	9,000	16.1000	146,257.55	144,900.00	0.0000	3.7668	30.00	0.00	(45.2815)	(3.5729)	0.0000	3	(48.8543)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	6,000	16.1000	97,851.74	96,600.00	0.0000	3.7668	30.00	0.00	(30.2950)	(2.3819)	0.0000	3	(32.6769)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	9,000	16.1000	148,298.48	144,900.00	0.0000	3.7668	30.00	0.00	(45.9133)	(3.5729)	0.0000	3	(49.4862)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	7,000	16.1000	122,920.00	112,700.00	0.0000	3.7668	30.00	0.00	(38.0561)	(2.7789)	0.0000	3	(40.8350)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	1,000	16.1000	17,560.00	16,100.00	0.0000	3.7668	30.00	0.00	(5.4366)	(0.3970)	0.0000	3	(5.8336)	02/04/2025
2319.HK	01/10/2025	SDB32626															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MENGNIU DAIRY CO CMN (Cont.)																	
2319.HK	01/10/2025	SDB3262612820	0	5,000	16.1000	87,800.00	80,500.00	0.0000	3.7668	30.00	0.00	(27.1830)	(1.9849)	0.0000	3	(29.1679)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	1,000	16.1000	17,560.00	16,100.00	0.0000	3.7668	30.00	0.00	(5.4366)	(0.3970)	0.0000	3	(5.8336)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	1,000	16.1000	17,560.00	16,100.00	0.0000	3.7668	30.00	0.00	(5.4366)	(0.3970)	0.0000	3	(5.8336)	02/04/2025
2319.HK	01/10/2025	SDB3262612820	0	1,000	16.1000	17,560.00	16,100.00	0.0000	3.7668	30.00	0.00	(5.4366)	(0.3970)	0.0000	3	(5.8336)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	2,000	16.4000	32,699.36	32,800.00	0.0000	3.8514	30.00	0.00	(3.4504)	(0.2696)	0.0000	1	(3.7200)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	9,000	16.4000	146,257.55	147,600.00	0.0000	3.8514	30.00	0.00	(15.4328)	(1.2132)	0.0000	1	(16.6460)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	6,000	16.4000	97,851.74	98,400.00	0.0000	3.8514	30.00	0.00	(10.3251)	(0.8088)	0.0000	1	(11.1339)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	9,000	16.4000	148,298.48	147,600.00	0.0000	3.8514	30.00	0.00	(15.6482)	(1.2132)	0.0000	1	(16.8613)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	7,000	16.4000	122,920.00	114,800.00	0.0000	3.8514	30.00	0.00	(12.9703)	(0.9436)	0.0000	1	(13.9138)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	1,000	16.4000	17,560.00	16,400.00	0.0000	3.8514	30.00	0.00	(1.8529)	(0.1348)	0.0000	1	(1.9877)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	1,000	16.4000	17,560.00	16,400.00	0.0000	3.8514	30.00	0.00	(1.8529)	(0.1348)	0.0000	1	(1.9877)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	5,000	16.4000	87,800.00	82,000.00	0.0000	3.8514	30.00	0.00	(9.2645)	(0.6740)	0.0000	1	(9.9385)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	1,000	16.4000	17,560.00	16,400.00	0.0000	3.8514	30.00	0.00	(1.8529)	(0.1348)	0.0000	1	(1.9877)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	1,000	16.4000	17,560.00	16,400.00	0.0000	3.8514	30.00	0.00	(1.8529)	(0.1348)	0.0000	1	(1.9877)	02/04/2025
2319.HK	01/09/2025	SDB3262612820	0	1,000	16.4000	17,560.00	16,400.00	0.0000	3.8514	30.00	0.00	(1.8529)	(0.1348)	0.0000	1	(1.9877)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	6,000	16.2600	97,851.74	97,560.00	0.0000	3.9729	30.00	0.00	(10.6509)	(0.8019)	0.0000	1	(11.4528)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	9,000	16.2600	148,298.48	146,340.00	0.0000	3.9729	30.00	0.00	(16.1419)	(1.2028)	0.0000	1	(17.3447)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	7,000	16.2600	122,920.00	113,820.00	0.0000	3.9729	30.00	0.00	(13.3795)	(0.9355)	0.0000	1	(14.3150)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	1,000	16.2600	17,560.00	16,260.00	0.0000	3.9729	30.00	0.00	(1.9114)	(0.1336)	0.0000	1	(2.0450)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	1,000	16.2600	17,560.00	16,260.00	0.0000	3.9729	30.00	0.00	(1.9114)	(0.1336)	0.0000	1	(2.0450)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	5,000	16.2600	87,800.00	81,300.00	0.0000	3.9729	30.00	0.00	(9.5568)	(0.6682)	0.0000	1	(10.2250)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	1,000	16.2600	17,560.00	16,260.00	0.0000	3.9729	30.00	0.00	(1.9114)	(0.1336)	0.0000	1	(2.0450)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	1,000	16.2600	17,560.00	16,260.00	0.0000	3.9729	30.00	0.00	(1.9114)	(0.1336)	0.0000	1	(2.0450)	02/04/2025
2319.HK	01/08/2025	SDB3262612820	0	1,000	16.2600	17,560.00	16,260.00	0.0000	3.9729	30.00	0.00	(1.9114)	(0.1336)	0.0000	1	(2.0450)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	7,000	16.4200	122,920.00	114,940.00	0.0000	4.0362	30.00	0.00	(13.5927)	(0.9447)	0.0000	1	(14.5374)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	1,000	16.4200	17,560.00	16,420.00	0.0000	4.0362	30.00	0.00	(1.9418)	(0.1350)	0.0000	1	(2.0768)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	1,000	16.4200	17,560.00	16,420.00	0.0000	4.0362	30.00	0.00	(1.9418)	(0.1350)	0.0000	1	(2.0768)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	5,000	16.4200	87,800.00	82,100.00	0.0000	4.0362	30.00	0.00	(9.7091)	(0.6748)	0.0000	1	(10.3839)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	1,000	16.4200	17,560.00	16,420.00	0.0000	4.0362	30.00	0.00	(1.9418)	(0.1350)	0.0000	1	(2.0768)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	1,000	16.4200	17,560.00	16,420.00	0.0000	4.0362	30.00	0.00	(1.9418)	(0.1350)	0.0000	1	(2.0768)	02/04/2025
2319.HK	01/07/2025	SDB3262612820	0	1,000	16.4200	17,560.00	16,420.00	0.0000	4.0362	30.00	0.00	(1.9418)	(0.1350)	0.0000	1	(2.0768)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	7,000	16.7200	122,920.00	117,040.00	0.0000	3.8978	30.00	0.00	(13.1266)	(0.9620)	0.0000	1	(14.0886)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	1,000	16.7200	17,560.00	16,720.00	0.0000	3.8978	30.00	0.00	(1.8752)	(0.1374)	0.0000	1	(2.0127)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	1,000	16.7200	17,560.00	16,720.00	0.0000	3.8978	30.00	0.00	(1.8752)	(0.1374)	0.0000	1	(2.0127)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	5,000	16.7200	87,800.00	83,600.00	0.0000	3.8978	30.00	0.00	(9.3761)	(0.6871)	0.0000	1	(10.0633)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	1,000	16.7200	17,560.00	16,720.00	0.0000	3.8978	30.00	0.00	(1.8752)	(0.1374)	0.0000	1	(2.0127)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	1,000	16.7200	17,560.00	16,720.00	0.0000	3.8978	30.00	0.00	(1.8752)	(0.1374)	0.0000	1	(2.0127)	02/04/2025
2319.HK	01/06/2025	SDB3262612820	0	1,000	16.7200	17,560.00	16,720.00	0.0000	3.8978	30.00	0.00	(1.8752)	(0.1374)	0.0000	1	(2.0127)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	7,000	17.5600	122,920.00	122,920.00	0.0000	3.9489	30.00	0.00	(39.8963)	(3.0309)	0.0000	3	(42.9272)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	1,000	17.5600	17,560.00	17,560.00	0.0000	3.9489	30.00	0.00	(5.6995)	(0.4330)	0.0000	3	(6.1325)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	1,000	17.5600	17,560.00	17,560.00	0.0000	3.9489	30.00	0.00	(5.6995)	(0.4330)	0.0000	3	(6.1325)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	5,000	17.5600	87,800.00	87,800.00	0.0000	3.9489	30.00	0.00	(28.4974)	(2.1649)	0.0000	3	(30.6623)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	1,000	17.5600	17,560.00	17,560.00	0.0000	3.9489	30.00	0.00	(5.6995)	(0.4330)	0.0000	3	(6.1325)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	1,000	17.5600	17,560.00	17,560.00	0.0000	3.9489	30.00	0.00	(5.6995)	(0.4330)	0.0000	3	(6.1325)	02/04/2025
2319.HK	01/03/2025	SDB3262612820	0	1,000	17.5600	17,560.00	17,560.00	0.0000	3.9489	30.00	0.00	(5.6995)	(0.4330)	0.0000	3	(6.1325)	02/04/2025
TOTAL CHINA MENGNIU DAIRY CO CMN												(941.5054)	(80.6142)	0.0000		(1,022.1195)	
CHINA MERCHANTS PORT HOLDINGS CMN																	
0144.HK	01/17/2025	SDB3260123311	0	26,000	12.9200	359,840.00	335,920.00	0.0000	2.4434	30.00	0.00	(24.0883)	(2.7610)	0.0000	1	(26.8493)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	2.4434	30.00	0.00	(7.4118)	(0.8495)	0.0000	1	(8.2613)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/17/2025	SDB3260123311	0	20,000	12.9200	276,800.00	258,400.00	0.0000	2.4434	30.00	0.00	(18.5294)	(2.1238)	0.0000	1	(20.6533)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.4434	30.00	0.00	(11.1177)	(1.2743)	0.0000	1	(12.3920)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.4434	30.00	0.00	(3.7059)	(0.4248)	0.0000	1	(4.1307)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	40,000	12.9200	553,600.00	516,800.00	0.0000	2.4434	30.00	0.00	(37.0589)	(4.2477)	0.0000	1	(41.3066)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	36,000	12.9200	498,240.00	465,120.00	0.0000	2.4434	30.00	0.00	(33.3530)	(3.8229)	0.0000	1	(37.1759)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	2.4434	30.00	0.00	(7.4118)	(0.8495)	0.0000	1	(8.2613)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	2.4434	30.00	0.00	(22.2353)	(2.5486)	0.0000	1	(24.7839)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.4434	30.00	0.00	(14.8236)	(1.6991)	0.0000	1	(16.5226)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.4434	30.00	0.00	(11.1177)	(1.2743)	0.0000	1	(12.3920)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.4434	30.00	0.00	(11.1177)	(1.2743)	0.0000	1	(12.3920)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.4434	30.00	0.00	(3.7059)	(0.4248)	0.0000	1	(4.1307)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.4434	30.00	0.00	(12.9706)	(1.4867)	0.0000	1	(14.4573)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.4434	30.00	0.00	(3.7059)	(0.4248)	0.0000	1	(4.1307)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.4434	30.00	0.00	(11.1177)	(1.2743)	0.0000	1	(12.3920)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	10,000	12.9200	138,400.00	129,200.00	0.0000	2.4434	30.00	0.00	(9.2647)	(1.0619)	0.0000	1	(10.3266)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.4434	30.00	0.00	(12.9706)	(1.4867)	0.0000	1	(14.4573)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.4434	30.00	0.00	(14.8236)	(1.6991)	0.0000	1	(16.5226)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	22,000	12.9200	304,480.00	284,240.00	0.0000	2.4434	30.00	0.00	(20.3824)	(2.3362)	0.0000	1	(22.7186)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.4434	30.00	0.00	(12.9706)	(1.4867)	0.0000	1	(14.4573)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.4434	30.00	0.00	(3.7059)	(0.4248)	0.0000	1	(4.1307)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	2.4434	30.00	0.00	(22.2353)	(2.5486)	0.0000	1	(24.7839)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.4434	30.00	0.00	(11.1177)	(1.2743)	0.0000	1	(12.3920)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.4434	30.00	0.00	(14.8236)	(1.6991)	0.0000	1	(16.5226)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.4434	30.00	0.00	(5.5588)	(0.6372)	0.0000	1	(6.1960)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	32,000	12.9200	442,880.00	413,440.00	0.0000	2.4434	30.00	0.00	(29.6471)	(3.3981)	0.0000	1	(33.0453)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/17/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.4434	30.00	0.00	(1.8529)	(0.2124)	0.0000	1	(2.0653)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	26,000	12.9200	359,840.00	335,920.00	0.0000	2.6392	30.00	0.00	(26.0186)	(2.7610)	0.0000	1	(28.7796)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	2.6392	30.00	0.00	(8.0057)	(0.8495)	0.0000	1	(8.8553)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	20,000	12.9200	276,800.00	258,400.00	0.0000	2.6392	30.00	0.00	(20.0143)	(2.1238)	0.0000	1	(22.1381)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/16/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.6392	30.00	0.00	(12.0086)	(1.2743)	0.0000	1	(13.2829)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.6392	30.00	0.00	(4.0029)	(0.4248)	0.0000	1	(4.4276)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	40,000	12.9200	553,600.00	516,800.00	0.0000	2.6392	30.00	0.00	(40.0286)	(4.2477)	0.0000	1	(44.2763)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	36,000	12.9200	498,240.00	465,120.00	0.0000	2.6392	30.00	0.00	(36.0258)	(3.8229)	0.0000	1	(39.8487)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	2.6392	30.00	0.00	(8.0057)	(0.8495)	0.0000	1	(8.8553)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	2.6392	30.00	0.00	(24.0172)	(2.5486)	0.0000	1	(26.5658)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.6392	30.00	0.00	(16.0114)	(1.6991)	0.0000	1	(17.7105)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.6392	30.00	0.00	(12.0086)	(1.2743)	0.0000	1	(13.2829)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.6392	30.00	0.00	(12.0086)	(1.2743)	0.0000	1	(13.2829)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.6392	30.00	0.00	(4.0029)	(0.4248)	0.0000	1	(4.4276)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.6392	30.00	0.00	(14.0100)	(1.4867)	0.0000	1	(15.4967)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.6392	30.00	0.00	(4.0029)	(0.4248)	0.0000	1	(4.4276)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.6392	30.00	0.00	(12.0086)	(1.2743)	0.0000	1	(13.2829)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	10,000	12.9200	138,400.00	129,200.00	0.0000	2.6392	30.00	0.00	(10.0072)	(1.0619)	0.0000	1	(11.0691)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.6392	30.00	0.00	(14.0100)	(1.4867)	0.0000	1	(15.4967)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.6392	30.00	0.00	(16.0114)	(1.6991)	0.0000	1	(17.7105)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	22,000	12.9200	304,480.00	284,240.00	0.0000	2.6392	30.00	0.00	(22.0157)	(2.3362)	0.0000	1	(24.3520)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	2.6392	30.00	0.00	(14.0100)	(1.4867)	0.0000	1	(15.4967)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	2.6392	30.00	0.00	(4.0029)	(0.4248)	0.0000	1	(4.4276)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	2.6392	30.00	0.00	(24.0172)	(2.5486)	0.0000	1	(26.5658)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	2.6392	30.00	0.00	(12.0086)	(1.2743)	0.0000	1	(13.2829)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	2.6392	30.00	0.00	(16.0114)	(1.6991)	0.0000	1	(17.7105)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	2.6392	30.00	0.00	(6.0043)	(0.6372)	0.0000	1	(6.6414)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	32,000	12.9200	442,880.00	413,440.00	0.0000	2.6392	30.00	0.00	(32.0229)	(3.3981)	0.0000	1	(35.4210)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/16/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	2.6392	30.00	0.00	(2.0014)	(0.2124)	0.0000	1	(2.2138)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	26,000	12.8200	359,840.00	333,320.00	0.0000	2.9650	30.00	0.00	(29.2304)	(2.7396)	0.0000	1	(31.9701)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	8,000	12.8200	110,720.00	102,560.00	0.0000	2.9650	30.00	0.00	(8.9940)	(0.8430)	0.0000	1	(9.8369)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	20,000	12.8200	276,800.00	256,400.00	0.0000	2.9650	30.00	0.00	(22.4850)	(2.1074)	0.0000	1	(24.5924)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	12,000	12.8200	166,080.00	153,840.00	0.0000	2.9650	30.00	0.00	(13.4910)	(1.2644)	0.0000	1	(14.7554)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/15/2025	SDB3260123311	0	4,000	12.8200	55,360.00	51,280.00	0.0000	2.9650	30.00	0.00	(4.4970)	(0.4215)	0.0000	1	(4.9185)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	40,000	12.8200	553,600.00	512,800.00	0.0000	2.9650	30.00	0.00	(44.9699)	(4.2148)	0.0000	1	(49.1847)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	36,000	12.8200	498,240.00	461,520.00	0.0000	2.9650	30.00	0.00	(40.4729)	(3.7933)	0.0000	1	(44.2662)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	8,000	12.8200	110,720.00	102,560.00	0.0000	2.9650	30.00	0.00	(8.9940)	(0.8430)	0.0000	1	(9.8369)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	24,000	12.8200	332,160.00	307,680.00	0.0000	2.9650	30.00	0.00	(26.9819)	(2.5289)	0.0000	1	(29.5108)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	16,000	12.8200	221,440.00	205,120.00	0.0000	2.9650	30.00	0.00	(17.9880)	(1.6859)	0.0000	1	(19.6739)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	12,000	12.8200	166,080.00	153,840.00	0.0000	2.9650	30.00	0.00	(13.4910)	(1.2644)	0.0000	1	(14.7554)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	12,000	12.8200	166,080.00	153,840.00	0.0000	2.9650	30.00	0.00	(13.4910)	(1.2644)	0.0000	1	(14.7554)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	4,000	12.8200	55,360.00	51,280.00	0.0000	2.9650	30.00	0.00	(4.4970)	(0.4215)	0.0000	1	(4.9185)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	14,000	12.8200	193,760.00	179,480.00	0.0000	2.9650	30.00	0.00	(15.7395)	(1.4752)	0.0000	1	(17.2146)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	4,000	12.8200	55,360.00	51,280.00	0.0000	2.9650	30.00	0.00	(4.4970)	(0.4215)	0.0000	1	(4.9185)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	12,000	12.8200	166,080.00	153,840.00	0.0000	2.9650	30.00	0.00	(13.4910)	(1.2644)	0.0000	1	(14.7554)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	10,000	12.8200	138,400.00	128,200.00	0.0000	2.9650	30.00	0.00	(11.2425)	(1.0537)	0.0000	1	(12.2962)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	14,000	12.8200	193,760.00	179,480.00	0.0000	2.9650	30.00	0.00	(15.7395)	(1.4752)	0.0000	1	(17.2146)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	16,000	12.8200	221,440.00	205,120.00	0.0000	2.9650	30.00	0.00	(17.9880)	(1.6859)	0.0000	1	(19.6739)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	22,000	12.8200	304,480.00	282,040.00	0.0000	2.9650	30.00	0.00	(24.7335)	(2.3181)	0.0000	1	(27.0516)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	14,000	12.8200	193,760.00	179,480.00	0.0000	2.9650	30.00	0.00	(15.7395)	(1.4752)	0.0000	1	(17.2146)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	4,000	12.8200	55,360.00	51,280.00	0.0000	2.9650	30.00	0.00	(4.4970)	(0.4215)	0.0000	1	(4.9185)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	24,000	12.8200	332,160.00	307,680.00	0.0000	2.9650	30.00	0.00	(26.9819)	(2.5289)	0.0000	1	(29.5108)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	12,000	12.8200	166,080.00	153,840.00	0.0000	2.9650	30.00	0.00	(13.4910)	(1.2644)	0.0000	1	(14.7554)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	16,000	12.8200	221,440.00	205,120.00	0.0000	2.9650	30.00	0.00	(17.9880)	(1.6859)	0.0000	1	(19.6739)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	6,000	12.8200	83,040.00	76,920.00	0.0000	2.9650	30.00	0.00	(6.7455)	(0.6322)	0.0000	1	(7.3777)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	32,000	12.8200	442,880.00	410,240.00	0.0000	2.9650	30.00	0.00	(35.9759)	(3.3718)	0.0000	1	(39.3478)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/15/2025	SDB3260123311	0	2,000	12.8200	27,680.00	25,640.00	0.0000	2.9650	30.00	0.00	(2.2485)	(0.2107)	0.0000	1	(2.4592)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	26,000	12.8000	359,840.00	332,800.00	0.0000	3.2826	30.00	0.00	(32.3620)	(2.7353)	0.0000	1	(35.0974)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	8,000	12.8000	110,720.00	102,400.00	0.0000	3.2826	30.00	0.00	(9.9576)	(0.8416)	0.0000	1	(10.7992)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	20,000	12.8000	276,800.00	256,000.00	0.0000	3.2826	30.00	0.00	(24.8939)	(2.1041)	0.0000	1	(26.9980)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	12,000	12.8000	166,080.00	153,600.00	0.0000	3.2826	30.00	0.00	(14.9363)	(1.2625)	0.0000	1	(16.1988)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	4,000	12.8000	55,360.00	51,200.00	0.0000	3.2826	30.00	0.00	(4.9788)	(0.4208)	0.0000	1	(5.3996)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/14/2025	SDB3260123311	0	40,000	12.8000	553,600.00	512,000.00	0.0000	3.2826	30.00	0.00	(49.7878)	(4.2082)	0.0000	1	(53.9960)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	36,000	12.8000	498,240.00	460,800.00	0.0000	3.2826	30.00	0.00	(44.8090)	(3.7874)	0.0000	1	(48.5964)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	8,000	12.8000	110,720.00	102,400.00	0.0000	3.2826	30.00	0.00	(9.9576)	(0.8416)	0.0000	1	(10.7992)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	24,000	12.8000	332,160.00	307,200.00	0.0000	3.2826	30.00	0.00	(29.8727)	(2.5249)	0.0000	1	(32.3976)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	16,000	12.8000	221,440.00	204,800.00	0.0000	3.2826	30.00	0.00	(19.9151)	(1.6833)	0.0000	1	(21.5984)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	12,000	12.8000	166,080.00	153,600.00	0.0000	3.2826	30.00	0.00	(14.9363)	(1.2625)	0.0000	1	(16.1988)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	12,000	12.8000	166,080.00	153,600.00	0.0000	3.2826	30.00	0.00	(14.9363)	(1.2625)	0.0000	1	(16.1988)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	4,000	12.8000	55,360.00	51,200.00	0.0000	3.2826	30.00	0.00	(4.9788)	(0.4208)	0.0000	1	(5.3996)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	14,000	12.8000	193,760.00	179,200.00	0.0000	3.2826	30.00	0.00	(17.4257)	(1.4729)	0.0000	1	(18.8986)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	4,000	12.8000	55,360.00	51,200.00	0.0000	3.2826	30.00	0.00	(4.9788)	(0.4208)	0.0000	1	(5.3996)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	12,000	12.8000	166,080.00	153,600.00	0.0000	3.2826	30.00	0.00	(14.9363)	(1.2625)	0.0000	1	(16.1988)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	10,000	12.8000	138,400.00	128,000.00	0.0000	3.2826	30.00	0.00	(12.4469)	(1.0521)	0.0000	1	(13.4990)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	14,000	12.8000	193,760.00	179,200.00	0.0000	3.2826	30.00	0.00	(17.4257)	(1.4729)	0.0000	1	(18.8986)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	16,000	12.8000	221,440.00	204,800.00	0.0000	3.2826	30.00	0.00	(19.9151)	(1.6833)	0.0000	1	(21.5984)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	22,000	12.8000	304,480.00	281,600.00	0.0000	3.2826	30.00	0.00	(27.3833)	(2.3145)	0.0000	1	(29.6978)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	14,000	12.8000	193,760.00	179,200.00	0.0000	3.2826	30.00	0.00	(17.4257)	(1.4729)	0.0000	1	(18.8986)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	4,000	12.8000	55,360.00	51,200.00	0.0000	3.2826	30.00	0.00	(4.9788)	(0.4208)	0.0000	1	(5.3996)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	24,000	12.8000	332,160.00	307,200.00	0.0000	3.2826	30.00	0.00	(29.8727)	(2.5249)	0.0000	1	(32.3976)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	12,000	12.8000	166,080.00	153,600.00	0.0000	3.2826	30.00	0.00	(14.9363)	(1.2625)	0.0000	1	(16.1988)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	16,000	12.8000	221,440.00	204,800.00	0.0000	3.2826	30.00	0.00	(19.9151)	(1.6833)	0.0000	1	(21.5984)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	6,000	12.8000	83,040.00	76,800.00	0.0000	3.2826	30.00	0.00	(7.4682)	(0.6312)	0.0000	1	(8.0994)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	32,000	12.8000	442,880.00	409,600.00	0.0000	3.2826	30.00	0.00	(39.8302)	(3.3666)	0.0000	1	(43.1968)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/14/2025	SDB3260123311	0	2,000	12.8000	27,680.00	25,600.00	0.0000	3.2826	30.00	0.00	(2.4894)	(0.2104)	0.0000	1	(2.6998)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	26,000	12.9200	359,840.00	335,920.00	0.0000	3.5372	30.00	0.00	(34.8719)	(2.7610)	0.0000	1	(37.6329)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	3.5372	30.00	0.00	(10.7298)	(0.8495)	0.0000	1	(11.5794)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	20,000	12.9200	276,800.00	258,400.00	0.0000	3.5372	30.00	0.00	(26.8246)	(2.1238)	0.0000	1	(28.9484)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	3.5372	30.00	0.00	(16.0947)	(1.2743)	0.0000	1	(17.3690)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	3.5372	30.00	0.00	(5.3649)	(0.4248)	0.0000	1	(5.7897)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	36,000	12.9200	498,240.00	465,120.00	0.0000	3.5372	30.00	0.00	(48.2842)	(3.8229)	0.0000	1	(52.1071)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	8,000	12.9200	110,720.00	103,360.00	0.0000	3.5372	30.00	0.00	(10.7298)	(0.8495)	0.0000	1	(11.5794)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	3.5372	30.00	0.00	(32.1895)	(2.5486)	0.0000	1	(34.7381)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	3.5372	30.00	0.00	(21.4597)	(1.6991)	0.0000	1	(23.1587)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	3.5372	30.00	0.00	(16.0947)	(1.2743)	0.0000	1	(17.3690)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	3.5372	30.00	0.00	(16.0947)	(1.2743)	0.0000	1	(17.3690)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	3.5372	30.00	0.00	(5.3649)	(0.4248)	0.0000	1	(5.7897)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	3.5372	30.00	0.00	(18.7772)	(1.4867)	0.0000	1	(20.2639)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	3.5372	30.00	0.00	(5.3649)	(0.4248)	0.0000	1	(5.7897)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	3.5372	30.00	0.00	(16.0947)	(1.2743)	0.0000	1	(17.3690)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	10,000	12.9200	138,400.00	129,200.00	0.0000	3.5372	30.00	0.00	(13.4123)	(1.0619)	0.0000	1	(14.4742)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	3.5372	30.00	0.00	(18.7772)	(1.4867)	0.0000	1	(20.2639)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	3.5372	30.00	0.00	(21.4597)	(1.6991)	0.0000	1	(23.1587)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	22,000	12.9200	304,480.00	284,240.00	0.0000	3.5372	30.00	0.00	(29.5070)	(2.3362)	0.0000	1	(31.8433)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	14,000	12.9200	193,760.00	180,880.00	0.0000	3.5372	30.00	0.00	(18.7772)	(1.4867)	0.0000	1	(20.2639)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	4,000	12.9200	55,360.00	51,680.00	0.0000	3.5372	30.00	0.00	(5.3649)	(0.4248)	0.0000	1	(5.7897)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	24,000	12.9200	332,160.00	310,080.00	0.0000	3.5372	30.00	0.00	(32.1895)	(2.5486)	0.0000	1	(34.7381)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	12,000	12.9200	166,080.00	155,040.00	0.0000	3.5372	30.00	0.00	(16.0947)	(1.2743)	0.0000	1	(17.3690)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	16,000	12.9200	221,440.00	206,720.00	0.0000	3.5372	30.00	0.00	(21.4597)	(1.6991)	0.0000	1	(23.1587)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	6,000	12.9200	83,040.00	77,520.00	0.0000	3.5372	30.00	0.00	(8.0474)	(0.6372)	0.0000	1	(8.6845)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	32,000	12.9200	442,880.00	413,440.00	0.0000	3.5372	30.00	0.00	(42.9193)	(3.3981)	0.0000	1	(46.3175)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/13/2025	SDB3260123311	0	2,000	12.9200	27,680.00	25,840.00	0.0000	3.5372	30.00	0.00	(2.6825)	(0.2124)	0.0000	1	(2.8948)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	26,000	13.1400	359,840.00	341,640.00	0.0000	3.7668	30.00	0.00	(111.4068)	(8.4240)	0.0000	3	(119.8308)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	8,000	13.1400	110,720.00	105,120.00	0.0000	3.7668	30.00	0.00	(34.2790)	(2.5920)	0.0000	3	(36.8710)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/10/2025	SDB3260123311	0	36,000	13.1400	498,240.00	473,040.00	0.0000	3.7668	30.00	0.00	(154.2555)	(11.6640)	0.0000	3	(165.9195)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	8,000	13.1400	110,720.00	105,120.00	0.0000	3.7668	30.00	0.00	(34.2790)	(2.5920)	0.0000	3	(36.8710)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	24,000	13.1400	332,160.00	315,360.00	0.0000	3.7668	30.00	0.00	(102.8370)	(7.7760)	0.0000	3	(110.6130)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	16,000	13.1400	221,440.00	210,240.00	0.0000	3.7668	30.00	0.00	(68.5580)	(5.1840)	0.0000	3	(73.7420)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	12,000	13.1400	166,080.00	157,680.00	0.0000	3.7668	30.00	0.00	(51.4185)	(3.8880)	0.0000	3	(55.3065)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	12,000	13.1400	166,080.00	157,680.00	0.0000	3.7668	30.00	0.00	(51.4185)	(3.8880)	0.0000	3	(55.3065)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	4,000	13.1400	55,360.00	52,560.00	0.0000	3.7668	30.00	0.00	(17.1395)	(1.2960)	0.0000	3	(18.4355)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	14,000	13.1400	193,760.00	183,960.00	0.0000	3.7668	30.00	0.00	(59.9883)	(4.5360)	0.0000	3	(64.5243)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	4,000	13.1400	55,360.00	52,560.00	0.0000	3.7668	30.00	0.00	(17.1395)	(1.2960)	0.0000	3	(18.4355)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	12,000	13.1400	166,080.00	157,680.00	0.0000	3.7668	30.00	0.00	(51.4185)	(3.8880)	0.0000	3	(55.3065)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	10,000	13.1400	138,400.00	131,400.00	0.0000	3.7668	30.00	0.00	(42.8488)	(3.2400)	0.0000	3	(46.0888)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	14,000	13.1400	193,760.00	183,960.00	0.0000	3.7668	30.00	0.00	(59.9883)	(4.5360)	0.0000	3	(64.5243)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	16,000	13.1400	221,440.00	210,240.00	0.0000	3.7668	30.00	0.00	(68.5580)	(5.1840)	0.0000	3	(73.7420)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	22,000	13.1400	304,480.00	289,080.00	0.0000	3.7668	30.00	0.00	(94.2673)	(7.1280)	0.0000	3	(101.3953)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	14,000	13.1400	193,760.00	183,960.00	0.0000	3.7668	30.00	0.00	(59.9883)	(4.5360)	0.0000	3	(64.5243)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	4,000	13.1400	55,360.00	52,560.00	0.0000	3.7668	30.00	0.00	(17.1395)	(1.2960)	0.0000	3	(18.4355)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	24,000	13.1400	332,160.00	315,360.00	0.0000	3.7668	30.00	0.00	(102.8370)	(7.7760)	0.0000	3	(110.6130)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	12,000	13.1400	166,080.00	157,680.00	0.0000	3.7668	30.00	0.00	(51.4185)	(3.8880)	0.0000	3	(55.3065)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	16,000	13.1400	221,440.00	210,240.00	0.0000	3.7668	30.00	0.00	(68.5580)	(5.1840)	0.0000	3	(73.7420)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	6,000	13.1400	83,040.00	78,840.00	0.0000	3.7668	30.00	0.00	(25.7093)	(1.9440)	0.0000	3	(27.6533)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	32,000	13.1400	442,880.00	420,480.00	0.0000	3.7668	30.00	0.00	(137.1160)	(10.3680)	0.0000	3	(147.4840)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/10/2025	SDB3260123311	0	2,000	13.1400	27,680.00	26,280.00	0.0000	3.7668	30.00	0.00	(8.5698)	(0.6480)	0.0000	3	(9.2178)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	26,000	13.2000	359,840.00	343,200.00	0.0000	3.8514	30.00	0.00	(37.9696)	(2.8208)	0.0000	1	(40.7904)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	8,000	13.2000	110,720.00	105,600.00	0.0000	3.8514	30.00	0.00	(11.6830)	(0.8679)	0.0000	1	(12.5509)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/09/2025	SDB3260123311	0	8,000	13.2000	110,720.00	105,600.00	0.0000	3.8514	30.00	0.00	(11.6830)	(0.8679)	0.0000	1	(12.5509)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	24,000	13.2000	332,160.00	316,800.00	0.0000	3.8514	30.00	0.00	(35.0489)	(2.6038)	0.0000	1	(37.6527)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	16,000	13.2000	221,440.00	211,200.00	0.0000	3.8514	30.00	0.00	(23.3659)	(1.7359)	0.0000	1	(25.1018)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	12,000	13.2000	166,080.00	158,400.00	0.0000	3.8514	30.00	0.00	(17.5244)	(1.3019)	0.0000	1	(18.8264)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	12,000	13.2000	166,080.00	158,400.00	0.0000	3.8514	30.00	0.00	(17.5244)	(1.3019)	0.0000	1	(18.8264)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	4,000	13.2000	55,360.00	52,800.00	0.0000	3.8514	30.00	0.00	(5.8415)	(0.4340)	0.0000	1	(6.2755)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	14,000	13.2000	193,760.00	184,800.00	0.0000	3.8514	30.00	0.00	(20.4452)	(1.5189)	0.0000	1	(21.9641)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	4,000	13.2000	55,360.00	52,800.00	0.0000	3.8514	30.00	0.00	(5.8415)	(0.4340)	0.0000	1	(6.2755)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	12,000	13.2000	166,080.00	158,400.00	0.0000	3.8514	30.00	0.00	(17.5244)	(1.3019)	0.0000	1	(18.8264)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	10,000	13.2000	138,400.00	132,000.00	0.0000	3.8514	30.00	0.00	(14.6037)	(1.0849)	0.0000	1	(15.6886)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	14,000	13.2000	193,760.00	184,800.00	0.0000	3.8514	30.00	0.00	(20.4452)	(1.5189)	0.0000	1	(21.9641)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	16,000	13.2000	221,440.00	211,200.00	0.0000	3.8514	30.00	0.00	(23.3659)	(1.7359)	0.0000	1	(25.1018)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	22,000	13.2000	304,480.00	290,400.00	0.0000	3.8514	30.00	0.00	(32.1281)	(2.3868)	0.0000	1	(34.5150)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	14,000	13.2000	193,760.00	184,800.00	0.0000	3.8514	30.00	0.00	(20.4452)	(1.5189)	0.0000	1	(21.9641)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	6,000	13.2000	83,040.00	79,200.00	0.0000	3.8514	30.00	0.00	(8.7622)	(0.6510)	0.0000	1	(9.4132)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	4,000	13.2000	55,360.00	52,800.00	0.0000	3.8514	30.00	0.00	(5.8415)	(0.4340)	0.0000	1	(6.2755)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	SDB3260123311	0	2,000	13.2000	27,680.00	26,400.00	0.0000	3.8514	30.00	0.00	(2.9207)	(0.2170)	0.0000	1	(3.1377)	02/04/2025
0144.HK	01/09/2025	S															

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	24,000	13.6400	332,160.00	327,360.00	0.0000	3.9729	30.00	0.00	(36.1548)	(2.6906)	0.0000	1	(38.8454)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	16,000	13.6400	221,440.00	218,240.00	0.0000	3.9729	30.00	0.00	(24.1032)	(1.7938)	0.0000	1	(25.8969)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	12,000	13.6400	166,080.00	163,680.00	0.0000	3.9729	30.00	0.00	(18.0774)	(1.3453)	0.0000	1	(19.4227)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	12,000	13.6400	166,080.00	163,680.00	0.0000	3.9729	30.00	0.00	(18.0774)	(1.3453)	0.0000	1	(19.4227)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	4,000	13.6400	55,360.00	54,560.00	0.0000	3.9729	30.00	0.00	(6.0258)	(0.4484)	0.0000	1	(6.4742)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	14,000	13.6400	193,760.00	190,960.00	0.0000	3.9729	30.00	0.00	(21.0903)	(1.5695)	0.0000	1	(22.6598)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	4,000	13.6400	55,360.00	54,560.00	0.0000	3.9729	30.00	0.00	(6.0258)	(0.4484)	0.0000	1	(6.4742)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	12,000	13.6400	166,080.00	163,680.00	0.0000	3.9729	30.00	0.00	(18.0774)	(1.3453)	0.0000	1	(19.4227)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	10,000	13.6400	136,400.00	136,400.00	0.0000	3.9729	30.00	0.00	(15.0645)	(1.1211)	0.0000	1	(16.1856)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	14,000	13.6400	193,760.00	190,960.00	0.0000	3.9729	30.00	0.00	(21.0903)	(1.5695)	0.0000	1	(22.6598)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	16,000	13.6400	221,440.00	218,240.00	0.0000	3.9729	30.00	0.00	(24.1032)	(1.7938)	0.0000	1	(25.8969)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	22,000	13.6400	304,480.00	300,080.00	0.0000	3.9729	30.00	0.00	(33.1419)	(2.4664)	0.0000	1	(35.6083)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	14,000	13.6400	193,760.00	190,960.00	0.0000	3.9729	30.00	0.00	(21.0903)	(1.5695)	0.0000	1	(22.6598)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	4,000	13.6400	55,360.00	54,560.00	0.0000	3.9729	30.00	0.00	(6.0258)	(0.4484)	0.0000	1	(6.4742)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	24,000	13.6400	332,160.00	327,360.00	0.0000	3.9729	30.00	0.00	(36.1548)	(2.6906)	0.0000	1	(38.8454)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	12,000	13.6400	166,080.00	163,680.00	0.0000	3.9729	30.00	0.00	(18.0774)	(1.3453)	0.0000	1	(19.4227)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	16,000	13.6400	221,440.00	218,240.00	0.0000	3.9729	30.00	0.00	(24.1032)	(1.7938)	0.0000	1	(25.8969)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	6,000	13.6400	83,040.00	81,840.00	0.0000	3.9729	30.00	0.00	(9.0387)	(0.6727)	0.0000	1	(9.7113)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	32,000	13.6400	442,880.00	436,480.00	0.0000	3.9729	30.00	0.00	(48.2063)	(3.5875)	0.0000	1	(51.7938)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/08/2025	SDB3260123311	0	2,000	13.6400	27,680.00	27,280.00	0.0000	3.9729	30.00	0.00	(3.0129)	(0.2242)	0.0000	1	(3.2371)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	26,000	13.4200	359,840.00	348,920.00	0.0000	4.0362	30.00	0.00	(39.7917)	(2.8678)	0.0000	1	(42.6595)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	8,000	13.4200	110,720.00	107,360.00	0.0000	4.0362	30.00	0.00	(12.2436)	(0.8824)	0.0000	1	(13.1260)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	20,000	13.4200	276,800.00	268,400.00	0.0000	4.0362	30.00	0.00	(30.6090)	(2.2060)	0.0000	1	(32.8150)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	12,000	13.4200	166,080.00	161,040.00	0.0000	4.0362	30.00	0.00	(18.3654)	(1.3236)	0.0000	1	(19.6890)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	4,000	13.4200	55,360.00	53,680.00	0.0000	4.0362	30.00	0.00	(6.1218)	(0.4412)	0.0000	1	(6.5630)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	40,000	13.4200	553,600.00	536,800.00	0.0000	4.0362	30.00	0.00	(61.2180)	(4.4121)	0.0000	1	(65.6301)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	36,000	13.4200	498,240.00	483,120.00	0.0000	4.0362	30.00	0.00	(55.0962)	(3.9708)	0.0000	1	(59.0670)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	8,000	13.4200	110,720.00	107,360.00	0.0000	4.0362	30.00	0.00	(12.2436)	(0.8824)	0.0000	1	(13.1260)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/07/2025	SDB3260123311	0	24,000	13.4200	332,160.00	322,080.00	0.0000	4.0362	30.00	0.00	(36.7308)	(2.6472)	0.0000	1	(39.3780)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	16,000	13.4200	221,440.00	214,720.00	0.0000	4.0362	30.00	0.00	(24.4872)	(1.7648)	0.0000	1	(26.2520)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	12,000	13.4200	166,080.00	161,040.00	0.0000	4.0362	30.00	0.00	(18.3654)	(1.3236)	0.0000	1	(19.6890)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	12,000	13.4200	166,080.00	161,040.00	0.0000	4.0362	30.00	0.00	(18.3654)	(1.3236)	0.0000	1	(19.6890)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	4,000	13.4200	55,360.00	53,680.00	0.0000	4.0362	30.00	0.00	(6.1218)	(0.4412)	0.0000	1	(6.5630)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	14,000	13.4200	193,760.00	187,880.00	0.0000	4.0362	30.00	0.00	(21.4263)	(1.5442)	0.0000	1	(22.9705)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	4,000	13.4200	55,360.00	53,680.00	0.0000	4.0362	30.00	0.00	(6.1218)	(0.4412)	0.0000	1	(6.5630)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	12,000	13.4200	166,080.00	161,040.00	0.0000	4.0362	30.00	0.00	(18.3654)	(1.3236)	0.0000	1	(19.6890)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	10,000	13.4200	138,400.00	134,200.00	0.0000	4.0362	30.00	0.00	(15.3045)	(1.1030)	0.0000	1	(16.4075)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	14,000	13.4200	193,760.00	187,880.00	0.0000	4.0362	30.00	0.00	(21.4263)	(1.5442)	0.0000	1	(22.9705)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	16,000	13.4200	221,440.00	214,720.00	0.0000	4.0362	30.00	0.00	(24.4872)	(1.7648)	0.0000	1	(26.2520)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	22,000	13.4200	304,480.00	295,240.00	0.0000	4.0362	30.00	0.00	(33.6699)	(2.4266)	0.0000	1	(36.0965)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	14,000	13.4200	193,760.00	187,880.00	0.0000	4.0362	30.00	0.00	(21.4263)	(1.5442)	0.0000	1	(22.9705)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	4,000	13.4200	55,360.00	53,680.00	0.0000	4.0362	30.00	0.00	(6.1218)	(0.4412)	0.0000	1	(6.5630)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	24,000	13.4200	332,160.00	322,080.00	0.0000	4.0362	30.00	0.00	(36.7308)	(2.6472)	0.0000	1	(39.3780)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	12,000	13.4200	166,080.00	161,040.00	0.0000	4.0362	30.00	0.00	(18.3654)	(1.3236)	0.0000	1	(19.6890)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	16,000	13.4200	221,440.00	214,720.00	0.0000	4.0362	30.00	0.00	(24.4872)	(1.7648)	0.0000	1	(26.2520)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	6,000	13.4200	83,040.00	80,520.00	0.0000	4.0362	30.00	0.00	(9.1827)	(0.6618)	0.0000	1	(9.8445)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	32,000	13.4200	442,880.00	429,440.00	0.0000	4.0362	30.00	0.00	(48.9744)	(3.5296)	0.0000	1	(52.5040)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/07/2025	SDB3260123311	0	2,000	13.4200	27,680.00	26,840.00	0.0000	4.0362	30.00	0.00	(3.0609)	(0.2206)	0.0000	1	(3.2815)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	26,000	13.3800	359,840.00	347,880.00	0.0000	3.8978	30.00	0.00	(38.4273)	(2.8593)	0.0000	1	(41.2866)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	8,000	13.3800	110,720.00	107,040.00	0.0000	3.8978	30.00	0.00	(11.8238)	(0.8798)	0.0000	1	(12.7036)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	20,000	13.3800	276,800.00	267,600.00	0.0000	3.8978	30.00	0.00	(29.5594)	(2.1995)	0.0000	1	(31.7589)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	12,000	13.3800	166,080.00	160,560.00	0.0000	3.8978	30.00	0.00	(17.7357)	(1.3197)	0.0000	1	(19.0553)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	4,000	13.3800	55,360.00	53,520.00	0.0000	3.8978	30.00	0.00	(5.9119)	(0.4399)	0.0000	1	(6.3518)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	40,000	13.3800	553,600.00	535,200.00	0.0000	3.8978	30.00	0.00	(59.1189)	(4.3989)	0.0000	1	(63.5178)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	36,000	13.3800	498,240.00	481,680.00	0.0000	3.8978	30.00	0.00	(53.2070)	(3.9590)	0.0000	1	(57.1660)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	8,000	13.3800	110,720.00	107,040.00	0.0000	3.8978	30.00	0.00	(11.8238)	(0.8798)	0.0000	1	(12.7036)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	24,000	13.3800	332,160.00	321,120.00	0.0000	3.8978	30.00	0.00	(35.4713)	(2.6393)	0.0000	1	(38.1107)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	16,000	13.3800	221,440.00	214,080.00	0.0000	3.8978	30.00	0.00	(23.6475)	(1.7596)	0.0000	1	(25.4071)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	12,000	13.3800	166,080.00	160,560.00	0.0000	3.8978	30.00	0.00	(17.7357)	(1.3197)	0.0000	1	(19.0553)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	12,000	13.3800	166,080.00	160,560.00	0.0000	3.8978	30.00	0.00	(17.7357)	(1.3197)	0.0000	1	(19.0553)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	4,000	13.3800	55,360.00	53,520.00	0.0000	3.8978	30.00	0.00	(5.9119)	(0.4399)	0.0000	1	(6.3518)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	14,000	13.3800	193,760.00	187,320.00	0.0000	3.8978	30.00	0.00	(20.6916)	(1.5396)	0.0000	1	(22.2312)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	4,000	13.3800	55,360.00	53,520.00	0.0000	3.8978	30.00	0.00	(5.9119)	(0.4399)	0.0000	1	(6.3518)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	12,000	13.3800	166,080.00	160,560.00	0.0000	3.8978	30.00	0.00	(17.7357)	(1.3197)	0.0000	1	(19.0553)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	10,000	13.3800	138,400.00	133,800.00	0.0000	3.8978	30.00	0.00	(14.7797)	(1.0997)	0.0000	1	(15.8794)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	14,000	13.3800	193,760.00	187,320.00	0.0000	3.8978	30.00	0.00	(20.6916)	(1.5396)	0.0000	1	(22.2312)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	16,000	13.3800	221,440.00	214,080.00	0.0000	3.8978	30.00	0.00	(23.6475)	(1.7596)	0.0000	1	(25.4071)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	22,000	13.3800	304,480.00	294,360.00	0.0000	3.8978	30.00	0.00	(32.5154)	(2.4194)	0.0000	1	(34.9348)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	14,000	13.3800	193,760.00	187,320.00	0.0000	3.8978	30.00	0.00	(20.6916)	(1.5396)	0.0000	1	(22.2312)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	4,000	13.3800	55,360.00	53,520.00	0.0000	3.8978	30.00	0.00	(5.9119)	(0.4399)	0.0000	1	(6.3518)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	24,000	13.3800	332,160.00	321,120.00	0.0000	3.8978	30.00	0.00	(35.4713)	(2.6393)	0.0000	1	(38.1107)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	12,000	13.3800	166,080.00	160,560.00	0.0000	3.8978	30.00	0.00	(17.7357)	(1.3197)	0.0000	1	(19.0553)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	16,000	13.3800	221,440.00	214,080.00	0.0000	3.8978	30.00	0.00	(23.6475)	(1.7596)	0.0000	1	(25.4071)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	6,000	13.3800	83,040.00	80,280.00	0.0000	3.8978	30.00	0.00	(8.8678)	(0.6598)	0.0000	1	(9.5277)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	32,000	13.3800	442,880.00	428,160.00	0.0000	3.8978	30.00	0.00	(47.2951)	(3.5191)	0.0000	1	(50.8142)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/06/2025	SDB3260123311	0	2,000	13.3800	27,680.00	26,760.00	0.0000	3.8978	30.00	0.00	(2.9559)	(0.2199)	0.0000	1	(3.1759)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	26,000	13.8400	359,840.00	359,840.00	0.0000	3.9489	30.00	0.00	(116.7937)	(8.8728)	0.0000	3	(125.6665)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	8,000	13.8400	110,720.00	110,720.00	0.0000	3.9489	30.00	0.00	(35.9365)	(2.7301)	0.0000	3	(38.6666)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	20,000	13.8400	276,800.00	276,800.00	0.0000	3.9489	30.00	0.00	(89.8413)	(6.8252)	0.0000	3	(96.6665)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	12,000	13.8400	166,080.00	166,080.00	0.0000	3.9489	30.00	0.00	(53.9048)	(4.0951)	0.0000	3	(57.9999)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	4,000	13.8400	55,360.00	55,360.00	0.0000	3.9489	30.00	0.00	(17.9683)	(1.3650)	0.0000	3	(19.3333)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	40,000	13.8400	553,600.00	553,600.00	0.0000	3.9489	30.00	0.00	(179.6826)	(13.6504)	0.0000	3	(193.3330)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	36,000	13.8400	498,240.00	498,240.00	0.0000	3.9489	30.00	0.00	(161.7144)	(12.2854)	0.0000	3	(173.9997)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	8,000	13.8400	110,720.00	110,720.00	0.0000	3.9489	30.00	0.00	(35.9365)	(2.7301)	0.0000	3	(38.6666)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	24,000	13.8400	332,160.00	332,160.00	0.0000	3.9489	30.00	0.00	(107.8096)	(8.1902)	0.0000	3</		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS PORT HOLDINGS CMN (Cont.)																	
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	16,000	13.8400	221,440.00	221,440.00	0.0000	3.9489	30.00	0.00	(71.8731)	(5.4602)	0.0000	3	(77.3332)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	12,000	13.8400	166,080.00	166,080.00	0.0000	3.9489	30.00	0.00	(53.9048)	(4.0951)	0.0000	3	(57.9999)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	12,000	13.8400	166,080.00	166,080.00	0.0000	3.9489	30.00	0.00	(53.9048)	(4.0951)	0.0000	3	(57.9999)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	4,000	13.8400	55,360.00	55,360.00	0.0000	3.9489	30.00	0.00	(17.9683)	(1.3650)	0.0000	3	(19.3333)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	14,000	13.8400	193,760.00	193,760.00	0.0000	3.9489	30.00	0.00	(62.8889)	(4.7776)	0.0000	3	(67.6666)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	4,000	13.8400	55,360.00	55,360.00	0.0000	3.9489	30.00	0.00	(17.9683)	(1.3650)	0.0000	3	(19.3333)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	12,000	13.8400	166,080.00	166,080.00	0.0000	3.9489	30.00	0.00	(53.9048)	(4.0951)	0.0000	3	(57.9999)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	10,000	13.8400	138,400.00	138,400.00	0.0000	3.9489	30.00	0.00	(44.9207)	(3.4126)	0.0000	3	(48.3333)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	14,000	13.8400	193,760.00	193,760.00	0.0000	3.9489	30.00	0.00	(62.8889)	(4.7776)	0.0000	3	(67.6666)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	16,000	13.8400	221,440.00	221,440.00	0.0000	3.9489	30.00	0.00	(71.8731)	(5.4602)	0.0000	3	(77.3332)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	22,000	13.8400	304,480.00	304,480.00	0.0000	3.9489	30.00	0.00	(98.8254)	(7.5077)	0.0000	3	(106.3332)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	14,000	13.8400	193,760.00	193,760.00	0.0000	3.9489	30.00	0.00	(62.8889)	(4.7776)	0.0000	3	(67.6666)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	4,000	13.8400	55,360.00	55,360.00	0.0000	3.9489	30.00	0.00	(17.9683)	(1.3650)	0.0000	3	(19.3333)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	24,000	13.8400	332,160.00	332,160.00	0.0000	3.9489	30.00	0.00	(107.8096)	(8.1902)	0.0000	3	(115.9998)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	12,000	13.8400	166,080.00	166,080.00	0.0000	3.9489	30.00	0.00	(53.9048)	(4.0951)	0.0000	3	(57.9999)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	16,000	13.8400	221,440.00	221,440.00	0.0000	3.9489	30.00	0.00	(71.8731)	(5.4602)	0.0000	3	(77.3332)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	6,000	13.8400	83,040.00	83,040.00	0.0000	3.9489	30.00	0.00	(26.9524)	(2.0476)	0.0000	3	(29.0000)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	32,000	13.8400	442,880.00	442,880.00	0.0000	3.9489	30.00	0.00	(143.7461)	(10.9203)	0.0000	3	(154.6664)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
0144.HK	01/03/2025	SDB3260123311	0	2,000	13.8400	27,680.00	27,680.00	0.0000	3.9489	30.00	0.00	(8.9841)	(0.6825)	0.0000	3	(9.6667)	02/04/2025
TOTAL CHINA MERCHANTS PORT HOLDINGS CMN													(10,357.8859)	(830.7261)	0.0000	(11,188.6121)	
CHINA PACIFIC INSURANCE (GRP) CMN CLASS H																	
2601.HK	01/17/2025	SDB3260123565	0	200	22.3500	5,040.00	4,470.00	0.0000	2.4434	30.00	0.00	(0.3374)	(0.0367)	0.0000	1	(0.3741)	02/04/2025
2601.HK	01/16/2025	SDB3260123565	0	200	22.4500	5,040.00	4,490.00	0.0000	2.6392	30.00	0.00	(0.3644)	(0.0369)	0.0000	1	(0.4013)	02/04/2025
2601.HK	01/15/2025	SDB3260123565	0	200	21.8500	5,040.00	4,370.00	0.0000	2.9650	30.00	0.00	(0.4094)	(0.0359)	0.0000	1	(0.4453)	02/04/2025
2601.HK	01/14/2025	SDB3260123565	0	200	21.8500	5,040.00	4,370.00	0.0000	3.2826	30.00	0.00	(0.4533)	(0.0359)	0.0000	1	(0.4892)	02/04/2025
2601.HK	01/13/2025	SDB3260123565	0	200	22.7500	5,040.00	4,550.00	0.0000	3.5372	30.00	0.00	(0.4884)	(0.0374)	0.0000	1	(0.5258)	02/04/2025
2601.HK	01/10/2025	SDB3260123565	0	200	22.8500	5,040.00	4,570.00	0.0000	3.7668	30.00	0.00	(1.5604)	(0.1127)	0.0000	3	(1.6731)	02/04/2025
2601.HK	01/09/2025	SDB3260123565	0	200	23.1000	5,040.00	4,620.00	0.0000	3.8514	30.00	0.00	(0.5318)	(0.0380)	0.0000	1	(0.5698)	02/04/2025
2601.HK	01/08/2025	SDB3260123565	0	200	23.1000	5,040.00	4,620.00	0.0000	3.9729	30.00	0.00	(0.5486)	(0.0380)	0.0000	1	(0.5866)	02/04/2025
2601.HK	01/07/2025	SDB3260123565	0	200	23.0000	5,040.00	4,600.00	0.0000	4.0362	30.00	0.00	(0.5573)	(0.0378)	0.0000	1	(0.5951)	02/04/2025
2601.HK	01/06/2025	SDB3260123565	0	200	23.2500	5,040.00	4,650.00	0.0000	3.8978	30.00	0.00	(0.5382)	(0.0382)	0.0000	1	(0.5764)	02/04/2025
2601.HK	01/03/2025	SDB3260123565	0	200	25.2000	5,040.00	5,040.00	0.0000	3.9489	30.00	0.00	(1.6358)	(0.1243)	0.0000	3	(1.7601)	02/04/2025
TOTAL CHINA PACIFIC INSURANCE (GRP) CMN CLASS H													(7.4251)	(0.5718)	0.0000	(7.9969)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA TOWER CORPORATION LIMITE*D CMN CLASS H																	
0788.HK	01/17/2025	SDB3260458822	0	2,000	1.1000	2,260.27	2,200.00	0.0000	2.4434	30.00	0.00	(0.1513)	(0.0181)	0.0000	1	(0.1694)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	338,000	1.1000	380,818.18	371,800.00	0.0000	2.4434	30.00	0.00	(25.4926)	(3.0559)	0.0000	1	(28.5485)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	14,000	1.1000	15,680.00	15,400.00	0.0000	2.4434	30.00	0.00	(1.0496)	(0.1266)	0.0000	1	(1.1762)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	64,000	1.1000	71,680.00	70,400.00	0.0000	2.4434	30.00	0.00	(4.7984)	(0.5786)	0.0000	1	(5.3770)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	226,000	1.1000	253,120.00	248,600.00	0.0000	2.4434	30.00	0.00	(16.9443)	(2.0433)	0.0000	1	(18.9876)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	20,000	1.1000	22,400.00	22,000.00	0.0000	2.4434	30.00	0.00	(1.4995)	(0.1808)	0.0000	1	(1.6803)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	870,000	1.1000	974,400.00	957,000.00	0.0000	2.4434	30.00	0.00	(65.2279)	(7.8658)	0.0000	1	(73.0937)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	136,000	1.1000	152,320.00	149,600.00	0.0000	2.4434	30.00	0.00	(10.1966)	(1.2296)	0.0000	1	(11.4261)	02/04/2025
0788.HK	01/17/2025	SDB3260458822	0	8,000	1.1000	8,960.00	8,800.00	0.0000	2.4434	30.00	0.00	(0.5998)	(0.0723)	0.0000	1	(0.6721)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	2,000	1.0900	2,260.27	2,180.00	0.0000	2.6392	30.00	0.00	(0.1634)	(0.0179)	0.0000	1	(0.1813)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	338,000	1.0900	380,818.18	368,420.00	0.0000	2.6392	30.00	0.00	(27.5354)	(3.0281)	0.0000	1	(30.5636)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	14,000	1.0900	15,680.00	15,260.00	0.0000	2.6392	30.00	0.00	(1.1338)	(0.1254)	0.0000	1	(1.2592)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	64,000	1.0900	71,680.00	69,760.00	0.0000	2.6392	30.00	0.00	(5.1829)	(0.5734)	0.0000	1	(5.7563)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	226,000	1.0900	253,120.00	246,340.00	0.0000	2.6392	30.00	0.00	(18.3021)	(2.0247)	0.0000	1	(20.3268)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	20,000	1.0900	22,400.00	21,800.00	0.0000	2.6392	30.00	0.00	(1.6197)	(0.1792)	0.0000	1	(1.7988)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	870,000	1.0900	974,400.00	948,300.00	0.0000	2.6392	30.00	0.00	(70.4550)	(7.7942)	0.0000	1	(78.2492)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	136,000	1.0900	152,320.00	148,240.00	0.0000	2.6392	30.00	0.00	(11.0137)	(1.2184)	0.0000	1	(12.2321)	02/04/2025
0788.HK	01/16/2025	SDB3260458822	0	8,000	1.0900	8,960.00	8,720.00	0.0000	2.6392	30.00	0.00	(0.6479)	(0.0717)	0.0000	1	(0.7195)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	2,000	1.0800	2,260.27	2,160.00	0.0000	2.9650	30.00	0.00	(0.1836)	(0.0178)	0.0000	1	(0.2014)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	338,000	1.0800	380,818.18	365,040.00	0.0000	2.9650	30.00	0.00	(30.9345)	(3.0003)	0.0000	1	(33.9349)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	14,000	1.0800	15,680.00	15,120.00	0.0000	2.9650	30.00	0.00	(1.2737)	(0.1243)	0.0000	1	(1.3980)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	64,000	1.0800	71,680.00	69,120.00	0.0000	2.9650	30.00	0.00	(5.8227)	(0.5681)	0.0000	1	(6.3908)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	226,000	1.0800	253,120.00	244,080.00	0.0000	2.9650	30.00	0.00	(20.5614)	(2.0061)	0.0000	1	(22.5675)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	20,000	1.0800	22,400.00	21,600.00	0.0000	2.9650	30.00	0.00	(1.8196)	(0.1775)	0.0000	1	(1.9971)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	870,000	1.0800	974,400.00	939,600.00	0.0000	2.9650	30.00	0.00	(79.1522)	(7.7227)	0.0000	1	(86.8750)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	136,000	1.0800	152,320.00	146,880.00	0.0000	2.9650	30.00	0.00	(12.3732)	(1.2072)	0.0000	1	(13.5805)	02/04/2025
0788.HK	01/15/2025	SDB3260458822	0	8,000	1.0800	8,960.00	8,640.00	0.0000	2.9650	30.00	0.00	(0.7278)	(0.0710)	0.0000	1	(0.7989)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	2,000	1.0900	2,260.27	2,180.00	0.0000	3.2826	30.00	0.00	(0.2033)	(0.0179)	0.0000	1	(0.2212)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	338,000	1.0900	380,818.18	368,420.00	0.0000	3.2826	30.00	0.00	(34.2487)	(3.0281)	0.0000	1	(37.2768)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	14,000	1.0900	15,680.00	15,260.00	0.0000	3.2826	30.00	0.00	(1.4102)	(0.1254)	0.0000	1	(1.5356)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	64,000	1.0900	71,680.00	69,760.00	0.0000	3.2826	30.00	0.00	(6.4465)	(0.5734)	0.0000	1	(7.0199)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	226,000	1.0900	253,120.00	246,340.00	0.0000	3.2826	30.00	0.00	(22.7642)	(2.0247)	0.0000	1	(24.7889)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	20,000	1.0900	22,400.00	21,800.00	0.0000	3.2826	30.00	0.00	(2.0145)	(0.1792)	0.0000	1	(2.1937)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	870,000	1.0900	974,400.00	948,300.00	0.0000	3.2826	30.00	0.00	(87.6322)	(7.7942)	0.0000	1	(95.4264)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	136,000	1.0900	152,320.00	148,240.00	0.0000	3.2826	30.00	0.00	(13.6988)	(1.2184)	0.0000	1	(14.9172)	02/04/2025
0788.HK	01/14/2025	SDB3260458822	0	8,000	1.0900	8,960.00	8,720.00	0.0000	3.2826	30.00	0.00	(0.8058)	(0.0717)	0.0000	1	(0.8775)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	2,000	1.1200	2,260.27	2,240.00	0.0000	3.5372	30.00	0.00	(0.2190)	(0.0184)	0.0000	1	(0.2375)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	338,000	1.1200	380,818.18	378,560.00	0.0000	3.5372	30.00	0.00	(36.9049)	(3.1115)	0.0000	1	(40.0164)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	14,000	1.1200	15,680.00	15,680.00	0.0000	3.5372	30.00	0.00	(1.5195)	(0.1289)	0.0000	1	(1.6484)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	64,000	1.1200	71,680.00	71,680.00	0.0000	3.5372	30.00	0.00	(6.9465)	(0.5892)	0.0000	1	(7.5356)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	226,000	1.1200	253,120.00	253,120.00	0.0000	3.5372	30.00	0.00	(24.5298)	(2.0804)	0.0000	1	(26.6102)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	20,000	1.1200	22,400.00	22,400.00	0.0000	3.5372	30.00	0.00	(2.1708)	(0.1841)	0.0000	1	(2.3549)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	870,000	1.1200	974,400.00	974,400.00	0.0000	3.5372	30.00	0.00	(94.4287)	(8.0088)	0.0000	1	(102.4375)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	136,000	1.1200	152,320.00	152,320.00	0.0000	3.5372	30.00	0.00	(14.7613)	(1.2519)	0.0000	1	(16.0132)	02/04/2025
0788.HK	01/13/2025	SDB3260458822	0	8,000	1.1200	8,960.00	8,960.00	0.0000	3.5372	30.00	0.00	(0.8683)	(0.0736)	0.0000	1	(0.9420)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	2,000	1.1200	2,260.27	2,240.00	0.0000	3.7668	30.00	0.00	(0.6998)	(0.0552)	0.0000	3	(0.7550)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	338,000	1.1200	380,818.18	378,560.00	0.0000	3.7668	30.00	0.00	(117.9016)	(9.3344)	0.0000	3	(127.2360)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	14,000	1.1200	15,680.00	15,680.00	0.0000	3.7668	30.00	0.00	(4.8545)	(0.3866)	0.0000	3	(5.2412)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	64,000	1.1200	71,680.00	71,680.00	0.0000	3.7668	30.00	0.00	(22.1922)	(1.7675)	0.0000	3	(23.9596)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	226,000	1.1200	253,120.00	253,120.00	0.0000	3.7668	30.00	0.00	(78.3662)	(6.2413)	0.0000	3	(84.6075)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	20,000	1.1200	22,400.00	22,400.00	0.0000	3.7668	30.00	0.00	(6.9351)	(0.5523)	0.0000	3	(7.4874)	02/04/2025
0788.HK	01/10/2025	SDB3260458822	0	870,000	1.1200	974,400.00	974,400.00	0.0000	3.7668	30.00	0.00	(301.6750)	(24.0263)	0.0000	3	(325.7013)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA TOWER CORPORATION LIMITE'D CMN CLASS H (Cont.)																	
0788.HK	01/10/2025	SDB3260458822	0	8,000	1.1200	8,960.00	8,960.00	0.0000	3.7668	30.00	0.00	(2.7740)	(0.2209)	0.0000	3	(2.9950)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	2,000	1.1100	2,260.27	2,220.00	0.0000	3.8514	30.00	0.00	(0.2385)	(0.0182)	0.0000	1	(0.2567)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	338,000	1.1100	380,818.18	375,180.00	0.0000	3.8514	30.00	0.00	(40.1832)	(3.0837)	0.0000	1	(43.2669)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	14,000	1.1100	15,680.00	15,540.00	0.0000	3.8514	30.00	0.00	(1.6545)	(0.1277)	0.0000	1	(1.7822)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	64,000	1.1100	71,680.00	71,040.00	0.0000	3.8514	30.00	0.00	(7.5635)	(0.5839)	0.0000	1	(8.1474)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	226,000	1.1100	253,120.00	250,860.00	0.0000	3.8514	30.00	0.00	(26.7087)	(2.0619)	0.0000	1	(28.7706)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	20,000	1.1100	22,400.00	22,200.00	0.0000	3.8514	30.00	0.00	(2.3636)	(0.1825)	0.0000	1	(2.5461)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	870,000	1.1100	974,400.00	965,700.00	0.0000	3.8514	30.00	0.00	(102.8168)	(7.9373)	0.0000	1	(110.7541)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	136,000	1.1100	152,320.00	150,960.00	0.0000	3.8514	30.00	0.00	(16.0725)	(1.2408)	0.0000	1	(17.3133)	02/04/2025
0788.HK	01/09/2025	SDB3260458822	0	8,000	1.1100	8,960.00	8,880.00	0.0000	3.8514	30.00	0.00	(0.9454)	(0.0730)	0.0000	1	(1.0184)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	2,000	1.1100	2,260.27	2,220.00	0.0000	3.9729	30.00	0.00	(0.2460)	(0.0182)	0.0000	1	(0.2643)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	338,000	1.1100	380,818.18	375,180.00	0.0000	3.9729	30.00	0.00	(41.4511)	(3.0837)	0.0000	1	(44.5347)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	14,000	1.1100	15,680.00	15,540.00	0.0000	3.9729	30.00	0.00	(1.7067)	(0.1277)	0.0000	1	(1.8345)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	64,000	1.1100	71,680.00	71,040.00	0.0000	3.9729	30.00	0.00	(7.8022)	(0.5839)	0.0000	1	(8.3861)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	226,000	1.1100	253,120.00	250,860.00	0.0000	3.9729	30.00	0.00	(27.5515)	(2.0619)	0.0000	1	(29.6133)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	20,000	1.1100	22,400.00	22,200.00	0.0000	3.9729	30.00	0.00	(2.4382)	(0.1825)	0.0000	1	(2.6206)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	870,000	1.1100	974,400.00	965,700.00	0.0000	3.9729	30.00	0.00	(106.0609)	(7.9373)	0.0000	1	(113.9982)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	136,000	1.1100	152,320.00	150,960.00	0.0000	3.9729	30.00	0.00	(16.5796)	(1.2408)	0.0000	1	(17.8204)	02/04/2025
0788.HK	01/08/2025	SDB3260458822	0	8,000	1.1100	8,960.00	8,880.00	0.0000	3.9729	30.00	0.00	(0.9753)	(0.0730)	0.0000	1	(1.0483)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	2,000	1.1100	2,260.27	2,220.00	0.0000	4.0362	30.00	0.00	(0.2499)	(0.0182)	0.0000	1	(0.2682)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	338,000	1.1100	380,818.18	375,180.00	0.0000	4.0362	30.00	0.00	(42.1115)	(3.0837)	0.0000	1	(45.1952)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	14,000	1.1100	15,680.00	15,540.00	0.0000	4.0362	30.00	0.00	(1.7339)	(0.1277)	0.0000	1	(1.8616)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	64,000	1.1100	71,680.00	71,040.00	0.0000	4.0362	30.00	0.00	(7.9265)	(0.5839)	0.0000	1	(8.5104)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	226,000	1.1100	253,120.00	250,860.00	0.0000	4.0362	30.00	0.00	(27.9904)	(2.0619)	0.0000	1	(30.0523)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	20,000	1.1100	22,400.00	22,200.00	0.0000	4.0362	30.00	0.00	(2.4770)	(0.1825)	0.0000	1	(2.6595)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	870,000	1.1100	974,400.00	965,700.00	0.0000	4.0362	30.00	0.00	(107.7508)	(7.9373)	0.0000	1	(115.6880)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	136,000	1.1100	152,320.00	150,960.00	0.0000	4.0362	30.00	0.00	(16.8438)	(1.2408)	0.0000	1	(18.0846)	02/04/2025
0788.HK	01/07/2025	SDB3260458822	0	8,000	1.1100	8,960.00	8,880.00	0.0000	4.0362	30.00	0.00	(0.9908)	(0.0730)	0.0000	1	(1.0638)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	2,000	1.1300	2,260.27	2,260.00	0.0000	3.8978	30.00	0.00	(0.2414)	(0.0186)	0.0000	1	(0.2599)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	338,000	1.1300	380,818.18	381,940.00	0.0000	3.8978	30.00	0.00	(40.6675)	(3.1392)	0.0000	1	(43.8068)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	14,000	1.1300	15,680.00	15,820.00	0.0000	3.8978	30.00	0.00	(1.6745)	(0.1300)	0.0000	1	(1.8045)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	64,000	1.1300	71,680.00	72,320.00	0.0000	3.8978	30.00	0.00	(7.6547)	(0.5944)	0.0000	1	(8.2491)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	226,000	1.1300	253,120.00	255,380.00	0.0000	3.8978	30.00	0.00	(27.0307)	(2.0990)	0.0000	1	(29.1297)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	20,000	1.1300	22,400.00	22,600.00	0.0000	3.8978	30.00	0.00	(2.3921)	(0.1858)	0.0000	1	(2.5778)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	870,000	1.1300	974,400.00	983,100.00	0.0000	3.8978	30.00	0.00	(104.0560)	(8.0803)	0.0000	1	(112.1363)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	136,000	1.1300	152,320.00	153,680.00	0.0000	3.8978	30.00	0.00	(16.2662)	(1.2631)	0.0000	1	(17.5294)	02/04/2025
0788.HK	01/06/2025	SDB3260458822	0	8,000	1.1300	8,960.00	9,040.00	0.0000	3.8978	30.00	0.00	(0.9568)	(0.0743)	0.0000	1	(1.0311)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	14,000	1.1200	15,680.00	15,680.00	0.0000	3.9489	30.00	0.00	(5.0893)	(0.3866)	0.0000	3	(5.4759)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	64,000	1.1200	71,680.00	71,680.00	0.0000	3.9489	30.00	0.00	(23.2653)	(1.7675)	0.0000	3	(25.0327)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	226,000	1.1200	253,120.00	253,120.00	0.0000	3.9489	30.00	0.00	(82.1555)	(6.2413)	0.0000	3	(88.3968)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	20,000	1.1200	22,400.00	22,400.00	0.0000	3.9489	30.00	0.00	(7.2704)	(0.5523)	0.0000	3	(7.8227)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	870,000	1.1200	974,400.00	974,400.00	0.0000	3.9489	30.00	0.00	(316.2622)	(24.0263)	0.0000	3	(340.2885)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	136,000	1.1200	152,320.00	152,320.00	0.0000	3.9489	30.00	0.00	(49.4387)	(3.7558)	0.0000	3	(53.1945)	02/04/2025
0788.HK	01/03/2025	SDB3260458822	0	8,000	1.1200	8,960.00	8,960.00	0.0000	3.9489	30.00	0.00	(2.9082)	(0.2209)	0.0000	3	(3.1291)	02/04/2025
TOTAL CHINA TOWER CORPORATION LIMITE'D CMN CLASS H												(2,647.7549)	(220.3815)	0.0000		(2,868.1363)	
CHINA VANKE CO LTD. CMN CLASS H																	
2202.HK	01/17/2025	SDB3260615759	0	400	4.8400	2,116.00	1,936.00	0.0000	2.4434	30.00	0.00	(0.1416)	(0.0159)	0.0000	1	(0.1576)	02/04/2025
2202.HK	01/17/2025	SDB3260615759	0	500	4.8400	2,645.00	2,420.00	0.0000	2.4434	30.00	0.00	(0.1771)	(0.0199)	0.0000	1	(0.1970)	02/04/2025
2202.HK	01/16/2025	SDB3260615759	0	400	4.9700	2,116.00	1,988.00	0.0000	2.6392	30.00	0.00	(0.1530)	(0.0163)	0.0000	1	(0.1693)	02/04/2025
2202.HK	01/16/2025	SDB3260615759	0	500	4.9700	2,645.00	2,485.00	0.0000	2.6392	30.00	0.00	(0.1912)	(0.0204)	0.0000	1	(0.2117)	02/04/2025
2202.HK	01/15/2025	SDB3260615759	0	400	4.8300	2,116.00	1,932.00	0.0000	2.9650	30.00	0.00	(0.1719)	(0.0159)	0.0000	1	(0.1878)	02/04/2025
2202.HK	01/15/2025	SDB3260615759	0	500	4.8300	2,645.00	2,415.00	0.0000	2.9650	30.00	0.00	(0.2149)	(0.0198)	0.0000	1	(0.2347)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CHINA VANKE CO LTD. CMN CLASS H (Cont.)																	
2202.HK	01/14/2025	SDB3260615759	0	400	4.7000	2,116.00	1,880.00	0.0000	3.2826	30.00	0.00	(0.1903)	(0.0155)	0.0000	1	(0.2058)	02/04/2025
2202.HK	01/14/2025	SDB3260615759	0	500	4.7000	2,645.00	2,350.00	0.0000	3.2826	30.00	0.00	(0.2379)	(0.0193)	0.0000	1	(0.2572)	02/04/2025
2202.HK	01/13/2025	SDB3260615759	0	400	4.9300	2,116.00	1,972.00	0.0000	3.5372	30.00	0.00	(0.2051)	(0.0162)	0.0000	1	(0.2213)	02/04/2025
2202.HK	01/13/2025	SDB3260615759	0	500	4.9300	2,645.00	2,465.00	0.0000	3.5372	30.00	0.00	(0.2563)	(0.0203)	0.0000	1	(0.2766)	02/04/2025
2202.HK	01/10/2025	SDB3260615759	0	400	4.9300	2,116.00	1,972.00	0.0000	3.7668	30.00	0.00	(0.6551)	(0.0486)	0.0000	3	(0.7037)	02/04/2025
2202.HK	01/10/2025	SDB3260615759	0	500	4.9300	2,645.00	2,465.00	0.0000	3.7668	30.00	0.00	(0.8189)	(0.0608)	0.0000	3	(0.8797)	02/04/2025
2202.HK	01/09/2025	SDB3260615759	0	400	5.0300	2,116.00	2,012.00	0.0000	3.8514	30.00	0.00	(0.2233)	(0.0165)	0.0000	1	(0.2398)	02/04/2025
2202.HK	01/09/2025	SDB3260615759	0	500	5.0300	2,645.00	2,515.00	0.0000	3.8514	30.00	0.00	(0.2791)	(0.0207)	0.0000	1	(0.2998)	02/04/2025
2202.HK	01/08/2025	SDB3260615759	0	400	5.0300	2,116.00	2,012.00	0.0000	3.9729	30.00	0.00	(0.2303)	(0.0165)	0.0000	1	(0.2469)	02/04/2025
2202.HK	01/08/2025	SDB3260615759	0	500	5.0300	2,645.00	2,515.00	0.0000	3.9729	30.00	0.00	(0.2879)	(0.0207)	0.0000	1	(0.3086)	02/04/2025
2202.HK	01/07/2025	SDB3260615759	0	400	5.0900	2,116.00	2,036.00	0.0000	4.0362	30.00	0.00	(0.2340)	(0.0167)	0.0000	1	(0.2507)	02/04/2025
2202.HK	01/07/2025	SDB3260615759	0	500	5.0900	2,645.00	2,545.00	0.0000	4.0362	30.00	0.00	(0.2925)	(0.0209)	0.0000	1	(0.3134)	02/04/2025
2202.HK	01/06/2025	SDB3260615759	0	400	5.1400	2,116.00	2,056.00	0.0000	3.8978	30.00	0.00	(0.2260)	(0.0169)	0.0000	1	(0.2429)	02/04/2025
2202.HK	01/06/2025	SDB3260615759	0	500	5.1400	2,645.00	2,570.00	0.0000	3.8978	30.00	0.00	(0.2825)	(0.0211)	0.0000	1	(0.3036)	02/04/2025
2202.HK	01/03/2025	SDB3260615759	0	400	5.2900	2,116.00	2,116.00	0.0000	3.9489	30.00	0.00	(0.6868)	(0.0522)	0.0000	3	(0.7390)	02/04/2025
2202.HK	01/03/2025	SDB3260615759	0	500	5.2900	2,645.00	2,645.00	0.0000	3.9489	30.00	0.00	(0.8585)	(0.0652)	0.0000	3	(0.9237)	02/04/2025
TOTAL CHINA VANKE CO LTD. CMN CLASS H												(7.0141)	(0.5564)	0.0000		(7.5705)	
CITIC SECURITIES CO., LTD CMN CLASS H																	
6030.HK	01/17/2025	SDB3260588291	0	2,500	20.7000	53,375.00	51,750.00	0.0000	2.4434	30.00	0.00	(3.5730)	(0.4253)	0.0000	1	(3.9984)	02/04/2025
6030.HK	01/17/2025	SDB3260588291	0	1,500	20.7000	32,025.00	31,050.00	0.0000	2.4434	30.00	0.00	(2.1438)	(0.2552)	0.0000	1	(2.3990)	02/04/2025
6030.HK	01/17/2025	SDB3260588291	0	1,000	20.7000	21,350.00	20,700.00	0.0000	2.4434	30.00	0.00	(1.4292)	(0.1701)	0.0000	1	(1.5993)	02/04/2025
6030.HK	01/17/2025	SDB3260588291	0	16,000	20.7000	341,600.00	331,200.00	0.0000	2.4434	30.00	0.00	(22.8673)	(2.7222)	0.0000	1	(25.5895)	02/04/2025
6030.HK	01/17/2025	SDB3260588291	0	18,000	20.7000	384,300.00	372,600.00	0.0000	2.4434	30.00	0.00	(25.7257)	(3.0625)	0.0000	1	(28.7881)	02/04/2025
6030.HK	01/16/2025	SDB3260588291	0	2,500	20.6000	53,375.00	51,500.00	0.0000	2.6392	30.00	0.00	(3.8593)	(0.4233)	0.0000	1	(4.2826)	02/04/2025
6030.HK	01/16/2025	SDB3260588291	0	1,500	20.6000	32,025.00	30,900.00	0.0000	2.6392	30.00	0.00	(2.3156)	(0.2540)	0.0000	1	(2.5696)	02/04/2025
6030.HK	01/16/2025	SDB3260588291	0	1,000	20.6000	21,350.00	20,600.00	0.0000	2.6392	30.00	0.00	(1.5437)	(0.1693)	0.0000	1	(1.7130)	02/04/2025
6030.HK	01/16/2025	SDB3260588291	0	16,000	20.6000	341,600.00	329,600.00	0.0000	2.6392	30.00	0.00	(24.6997)	(2.7090)	0.0000	1	(27.4088)	02/04/2025
6030.HK	01/16/2025	SDB3260588291	0	18,000	20.6000	384,300.00	370,800.00	0.0000	2.6392	30.00	0.00	(27.7872)	(3.0477)	0.0000	1	(30.8349)	02/04/2025
6030.HK	01/15/2025	SDB3260588291	0	2,500	19.4400	53,375.00	48,600.00	0.0000	2.9650	30.00	0.00	(4.3357)	(0.3995)	0.0000	1	(4.7352)	02/04/2025
6030.HK	01/15/2025	SDB3260588291	0	1,500	19.4400	32,025.00	29,160.00	0.0000	2.9650	30.00	0.00	(2.6014)	(0.2397)	0.0000	1	(2.8411)	02/04/2025
6030.HK	01/15/2025	SDB3260588291	0	1,000	19.4400	21,350.00	19,440.00	0.0000	2.9650	30.00	0.00	(1.7343)	(0.1598)	0.0000	1	(1.8941)	02/04/2025
6030.HK	01/15/2025	SDB3260588291	0	16,000	19.4400	341,600.00	311,040.00	0.0000	2.9650	30.00	0.00	(27.7488)	(2.5565)	0.0000	1	(30.3053)	02/04/2025
6030.HK	01/15/2025	SDB3260588291	0	18,000	19.4400	384,300.00	349,920.00	0.0000	2.9650	30.00	0.00	(31.2174)	(2.8761)	0.0000	1	(34.0934)	02/04/2025
6030.HK	01/14/2025	SDB3260588291	0	2,500	19.2000	53,375.00	48,000.00	0.0000	3.2826	30.00	0.00	(4.8003)	(0.3945)	0.0000	1	(5.1948)	02/04/2025
6030.HK	01/14/2025	SDB3260588291	0	1,500	19.2000	32,025.00	28,800.00	0.0000	3.2826	30.00	0.00	(2.8802)	(0.2367)	0.0000	1	(3.1169)	02/04/2025
6030.HK	01/14/2025	SDB3260588291	0	1,000	19.2000	21,350.00	19,200.00	0.0000	3.2826	30.00	0.00	(1.9201)	(0.1578)	0.0000	1	(2.0779)	02/04/2025
6030.HK	01/14/2025	SDB3260588291	0	16,000	19.2000	341,600.00	307,200.00	0.0000	3.2826	30.00	0.00	(30.7216)	(2.5249)	0.0000	1	(33.2466)	02/04/2025
6030.HK	01/14/2025	SDB3260588291	0	18,000	19.2000	384,300.00	345,600.00	0.0000	3.2826	30.00	0.00	(34.5618)	(2.8405)	0.0000	1	(37.4024)	02/04/2025
6030.HK	01/13/2025	SDB3260588291	0	2,500	19.5200	53,375.00	48,800.00	0.0000	3.5372	30.00	0.00	(5.1725)	(0.4011)	0.0000	1	(5.5736)	02/04/2025
6030.HK	01/13/2025	SDB3260588291	0	1,500	19.5200	32,025.00	29,280.00	0.0000	3.5372	30.00	0.00	(3.1035)	(0.2407)	0.0000	1	(3.3442)	02/04/2025
6030.HK	01/13/2025	SDB3260588291	0	1,000	19.5200	21,350.00	19,520.00	0.0000	3.5372	30.00	0.00	(2.0690)	(0.1604)	0.0000	1	(2.2295)	02/04/2025
6030.HK	01/13/2025	SDB3260588291	0	16,000	19.5200	341,600.00	312,320.00	0.0000	3.5372	30.00	0.00	(33.1043)	(2.5670)	0.0000	1	(35.6713)	02/04/2025
6030.HK	01/13/2025	SDB3260588291	0	18,000	19.5200	384,300.00	351,360.00	0.0000	3.5372	30.00	0.00	(37.2424)	(2.8879)	0.0000	1	(40.1302)	02/04/2025
6030.HK	01/10/2025	SDB3260588291	0	2,500	19.5000	53,375.00	48,750.00	0.0000	3.7668	30.00	0.00	(16.5249)	(1.2021)	0.0000	3	(17.7270)	02/04/2025
6030.HK	01/10/2025	SDB3260588291	0	1,500	19.5000	32,025.00	29,250.00	0.0000	3.7668	30.00	0.00	(9.9150)	(0.7212)	0.0000	3	(10.6362)	02/04/2025
6030.HK	01/10/2025	SDB3260588291	0	1,000	19.5000	21,350.00	19,500.00	0.0000	3.7668	30.00	0.00	(6.6100)	(0.4808)	0.0000	3	(7.0908)	02/04/2025
6030.HK	01/10/2025	SDB3260588291	0	16,000	19.5000	341,600.00	312,000.00	0.0000	3.7668	30.00	0.00	(105.7596)	(7.6932)	0.0000	3	(113.4528)	02/04/2025
6030.HK	01/10/2025	SDB3260588291	0	18,000	19.5000	384,300.00	351,000.00	0.0000	3.7668	30.00	0.00	(118.9796)	(8.6548)	0.0000	3	(127.6344)	02/04/2025
6030.HK	01/09/2025	SDB3260588291	0	2,500	19.8400	53,375.00	49,600.00	0.0000	3.8514	30.00	0.00	(5.6320)	(0.4077)	0.0000	1	(6.0397)	02/04/2025
6030.HK	01/09/2025	SDB3260588291	0	1,500	19.8400	32,025.00	29,760.00	0.0000	3.8514	30.00	0.00	(3.3792)	(0.2446)	0.0000	1	(3.6238)	02/04/2025
6030.HK	01/09/2025	SDB3260588291	0	1,000	19.8400	21,350.00	19,840.00	0.0000	3.8514	30.00	0.00	(2.2528)	(0.1631)	0.0000	1	(2.4159)	02/04/2025
6030.HK	01/09/2025	SDB3260588291	0	16,000	19.8400	341,600.00	317,440.00	0.0000	3.8514	30.00	0.00	(36.0450)	(2.6091)	0.0000	1	(38.6541)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CITIC SECURITIES CO., LTD CMN CLASS H (Cont.)																	
6030.HK	01/09/2025	SDB3260588291	0	18,000	19.8400	384,300.00	357,120.00	0.0000	3.8514	30.00	0.00	(40.5506)	(2.9352)	0.0000	1	(43.4858)	02/04/2025
6030.HK	01/08/2025	SDB3260588291	0	2,500	20.1000	53,375.00	50,250.00	0.0000	3.9729	30.00	0.00	(5.8097)	(0.4130)	0.0000	1	(6.2227)	02/04/2025
6030.HK	01/08/2025	SDB3260588291	0	1,500	20.1000	32,025.00	30,150.00	0.0000	3.9729	30.00	0.00	(3.4858)	(0.2478)	0.0000	1	(3.7336)	02/04/2025
6030.HK	01/08/2025	SDB3260588291	0	1,000	20.1000	21,350.00	20,100.00	0.0000	3.9729	30.00	0.00	(2.3239)	(0.1652)	0.0000	1	(2.4891)	02/04/2025
6030.HK	01/08/2025	SDB3260588291	0	16,000	20.1000	341,600.00	321,600.00	0.0000	3.9729	30.00	0.00	(37.1823)	(2.6433)	0.0000	1	(39.8256)	02/04/2025
6030.HK	01/08/2025	SDB3260588291	0	18,000	20.1000	384,300.00	361,800.00	0.0000	3.9729	30.00	0.00	(41.8301)	(2.9737)	0.0000	1	(44.8038)	02/04/2025
6030.HK	01/07/2025	SDB3260588291	0	2,500	19.6400	53,375.00	49,100.00	0.0000	4.0362	30.00	0.00	(5.9023)	(0.4036)	0.0000	1	(6.3059)	02/04/2025
6030.HK	01/07/2025	SDB3260588291	0	1,500	19.6400	32,025.00	29,460.00	0.0000	4.0362	30.00	0.00	(3.5414)	(0.2421)	0.0000	1	(3.7835)	02/04/2025
6030.HK	01/07/2025	SDB3260588291	0	1,000	19.6400	21,350.00	19,640.00	0.0000	4.0362	30.00	0.00	(2.3609)	(0.1614)	0.0000	1	(2.5223)	02/04/2025
6030.HK	01/07/2025	SDB3260588291	0	16,000	19.6400	341,600.00	314,240.00	0.0000	4.0362	30.00	0.00	(37.7747)	(2.5828)	0.0000	1	(40.3575)	02/04/2025
6030.HK	01/07/2025	SDB3260588291	0	18,000	19.6400	384,300.00	353,520.00	0.0000	4.0362	30.00	0.00	(42.4965)	(2.9056)	0.0000	1	(45.4022)	02/04/2025
6030.HK	01/06/2025	SDB3260588291	0	2,500	19.8000	53,375.00	49,500.00	0.0000	3.8978	30.00	0.00	(5.6999)	(0.4068)	0.0000	1	(6.1068)	02/04/2025
6030.HK	01/06/2025	SDB3260588291	0	1,500	19.8000	32,025.00	29,700.00	0.0000	3.8978	30.00	0.00	(3.4199)	(0.2441)	0.0000	1	(3.6641)	02/04/2025
6030.HK	01/06/2025	SDB3260588291	0	1,000	19.8000	21,350.00	19,800.00	0.0000	3.8978	30.00	0.00	(2.2800)	(0.1627)	0.0000	1	(2.4427)	02/04/2025
6030.HK	01/06/2025	SDB3260588291	0	16,000	19.8000	341,600.00	316,800.00	0.0000	3.8978	30.00	0.00	(36.4794)	(2.6038)	0.0000	1	(39.0833)	02/04/2025
6030.HK	01/06/2025	SDB3260588291	0	18,000	19.8000	384,300.00	356,400.00	0.0000	3.8978	30.00	0.00	(41.0393)	(2.9293)	0.0000	1	(43.9687)	02/04/2025
6030.HK	01/03/2025	SDB3260588291	0	2,500	21.3500	53,375.00	53,375.00	0.0000	3.9489	30.00	0.00	(17.3240)	(1.3161)	0.0000	3	(18.6401)	02/04/2025
6030.HK	01/03/2025	SDB3260588291	0	1,500	21.3500	32,025.00	32,025.00	0.0000	3.9489	30.00	0.00	(10.3944)	(0.7897)	0.0000	3	(11.1841)	02/04/2025
6030.HK	01/03/2025	SDB3260588291	0	1,000	21.3500	21,350.00	21,350.00	0.0000	3.9489	30.00	0.00	(6.9296)	(0.5264)	0.0000	3	(7.4560)	02/04/2025
6030.HK	01/03/2025	SDB3260588291	0	16,000	21.3500	341,600.00	341,600.00	0.0000	3.9489	30.00	0.00	(110.8735)	(8.4230)	0.0000	3	(119.2965)	02/04/2025
6030.HK	01/03/2025	SDB3260588291	0	18,000	21.3500	384,300.00	384,300.00	0.0000	3.9489	30.00	0.00	(124.7327)	(9.4759)	0.0000	3	(134.2086)	02/04/2025
TOTAL CITIC SECURITIES CO., LTD CMN CLASS H												(1,226.6871)	(96.6099)	0.0000		(1,323.2971)	
CK INFRASTRUCTURE HOLDINGS LIMITED CMN																	
1038.HK	01/17/2025	SDB3264054651	0	1,000	54.1500	57,750.00	54,150.00	0.0000	2.4434	30.00	0.00	(3.8659)	(0.4451)	0.0000	1	(4.3109)	02/04/2025
1038.HK	01/17/2025	SDB3264054651	0	500	54.1500	28,875.00	27,075.00	0.0000	2.4434	30.00	0.00	(1.9329)	(0.2225)	0.0000	1	(2.1555)	02/04/2025
1038.HK	01/17/2025	SDB3264054651	0	1,500	54.1500	86,625.00	81,225.00	0.0000	2.4434	30.00	0.00	(5.7988)	(0.6676)	0.0000	1	(6.4664)	02/04/2025
1038.HK	01/16/2025	SDB3264054651	0	1,000	53.5000	57,750.00	53,500.00	0.0000	2.6392	30.00	0.00	(4.1757)	(0.4397)	0.0000	1	(4.6154)	02/04/2025
1038.HK	01/16/2025	SDB3264054651	0	500	53.5000	28,875.00	26,750.00	0.0000	2.6392	30.00	0.00	(2.0878)	(0.2199)	0.0000	1	(2.3077)	02/04/2025
1038.HK	01/16/2025	SDB3264054651	0	1,500	53.5000	86,625.00	80,250.00	0.0000	2.6392	30.00	0.00	(6.2635)	(0.6596)	0.0000	1	(6.9231)	02/04/2025
1038.HK	01/15/2025	SDB3264054651	0	1,000	54.0500	57,750.00	54,050.00	0.0000	2.9650	30.00	0.00	(4.6911)	(0.4442)	0.0000	1	(5.1354)	02/04/2025
1038.HK	01/15/2025	SDB3264054651	0	500	54.0500	28,875.00	27,025.00	0.0000	2.9650	30.00	0.00	(2.3456)	(0.2221)	0.0000	1	(2.5677)	02/04/2025
1038.HK	01/15/2025	SDB3264054651	0	1,500	54.0500	86,625.00	81,075.00	0.0000	2.9650	30.00	0.00	(7.0367)	(0.6664)	0.0000	1	(7.7031)	02/04/2025
1038.HK	01/14/2025	SDB3264054651	0	1,000	56.1000	57,750.00	56,100.00	0.0000	3.2826	30.00	0.00	(5.1937)	(0.4611)	0.0000	1	(5.6548)	02/04/2025
1038.HK	01/14/2025	SDB3264054651	0	500	56.1000	28,875.00	28,050.00	0.0000	3.2826	30.00	0.00	(2.5969)	(0.2305)	0.0000	1	(2.8274)	02/04/2025
1038.HK	01/14/2025	SDB3264054651	0	1,500	56.1000	86,625.00	84,150.00	0.0000	3.2826	30.00	0.00	(7.7906)	(0.6916)	0.0000	1	(8.4822)	02/04/2025
1038.HK	01/13/2025	SDB3264054651	0	1,000	55.8500	57,750.00	55,850.00	0.0000	3.5372	30.00	0.00	(5.5965)	(0.4590)	0.0000	1	(6.0556)	02/04/2025
1038.HK	01/13/2025	SDB3264054651	0	500	55.8500	28,875.00	27,925.00	0.0000	3.5372	30.00	0.00	(2.7983)	(0.2295)	0.0000	1	(3.0278)	02/04/2025
1038.HK	01/13/2025	SDB3264054651	0	1,500	55.8500	86,625.00	83,775.00	0.0000	3.5372	30.00	0.00	(8.3948)	(0.6886)	0.0000	1	(9.0834)	02/04/2025
1038.HK	01/10/2025	SDB3264054651	0	1,000	55.7000	57,750.00	55,700.00	0.0000	3.7668	30.00	0.00	(17.8794)	(1.3734)	0.0000	3	(19.2529)	02/04/2025
1038.HK	01/10/2025	SDB3264054651	0	500	55.7000	28,875.00	27,850.00	0.0000	3.7668	30.00	0.00	(8.9397)	(0.6867)	0.0000	3	(9.6264)	02/04/2025
1038.HK	01/10/2025	SDB3264054651	0	1,500	55.7000	86,625.00	83,550.00	0.0000	3.7668	30.00	0.00	(26.8192)	(2.0601)	0.0000	3	(28.8793)	02/04/2025
1038.HK	01/09/2025	SDB3264054651	0	1,000	56.2500	57,750.00	56,250.00	0.0000	3.8514	30.00	0.00	(6.0937)	(0.4623)	0.0000	1	(6.5660)	02/04/2025
1038.HK	01/09/2025	SDB3264054651	0	500	56.2500	28,875.00	28,125.00	0.0000	3.8514	30.00	0.00	(3.0468)	(0.2312)	0.0000	1	(3.2780)	02/04/2025
1038.HK	01/09/2025	SDB3264054651	0	1,500	56.2500	86,625.00	84,375.00	0.0000	3.8514	30.00	0.00	(9.1405)	(0.6935)	0.0000	1	(9.8340)	02/04/2025
1038.HK	01/08/2025	SDB3264054651	0	1,000	57.1000	57,750.00	57,100.00	0.0000	3.9729	30.00	0.00	(6.2859)	(0.4693)	0.0000	1	(6.7553)	02/04/2025
1038.HK	01/08/2025	SDB3264054651	0	500	57.1000	28,875.00	28,550.00	0.0000	3.9729	30.00	0.00	(3.1430)	(0.2347)	0.0000	1	(3.3776)	02/04/2025
1038.HK	01/08/2025	SDB3264054651	0	1,500	57.1000	86,625.00	85,650.00	0.0000	3.9729	30.00	0.00	(9.4289)	(0.7040)	0.0000	1	(10.1329)	02/04/2025
1038.HK	01/07/2025	SDB3264054651	0	1,000	56.5000	57,750.00	56,500.00	0.0000	4.0362	30.00	0.00	(6.3861)	(0.4644)	0.0000	1	(6.8505)	02/04/2025
1038.HK	01/07/2025	SDB3264054651	0	500	56.5000	28,875.00	28,250.00	0.0000	4.0362	30.00	0.00	(3.1930)	(0.2322)	0.0000	1	(3.4252)	02/04/2025
1038.HK	01/07/2025	SDB3264054651	0	1,500	56.5000	86,625.00	84,750.00	0.0000	4.0362	30.00	0.00	(9.5791)	(0.6966)	0.0000	1	(10.2757)	02/04/2025
1038.HK	01/06/2025	SDB3264054651	0	1,000	56.4500	57,750.00	56,450.00	0.0000	3.8978	30.00	0.00	(6.1671)	(0.4640)	0.0000	1	(6.6311)	02/04/2025
1038.HK	01/06/2025	SDB3264054651	0	500	56.4500	28,875.00	28,225.00	0.0000	3.8978	30.00	0.00	(3.0836)	(0.2320)	0.0000	1	(3.3155)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
CK INFRASTRUCTURE HOLDINGS LIMITED CMN (Cont.)																	
1038.HK	01/06/2025	SDB3264054651	0	1,500	56.4500	86,625.00	84,675.00	0.0000	3.8978	30.00	0.00	(9.2507)	(0.6960)	0.0000	1	(9.9466)	02/04/2025
1038.HK	01/03/2025	SDB3264054651	0	1,000	57.7500	57,750.00	57,750.00	0.0000	3.9489	30.00	0.00	(18.7440)	(1.4240)	0.0000	3	(20.1680)	02/04/2025
1038.HK	01/03/2025	SDB3264054651	0	500	57.7500	28,875.00	28,875.00	0.0000	3.9489	30.00	0.00	(9.3720)	(0.7120)	0.0000	3	(10.0840)	02/04/2025
1038.HK	01/03/2025	SDB3264054651	0	1,500	57.7500	86,625.00	86,625.00	0.0000	3.9489	30.00	0.00	(28.1160)	(2.1360)	0.0000	3	(30.2519)	02/04/2025
TOTAL CK INFRASTRUCTURE HOLDINGS LIMITED CMN												(255.2375)	(20.7197)	0.0000	(275.9573)		
CRRRC CORPORATION LIMITED CMN CLASS H																	
1766.HK	01/17/2025	SDB3260123324	0	1,000	4.8600	5,010.00	4,860.00	0.0000	2.4434	30.00	0.00	(0.3354)	(0.0399)	0.0000	1	(0.3753)	02/04/2025
1766.HK	01/16/2025	SDB3260123324	0	1,000	4.8400	5,010.00	4,840.00	0.0000	2.6392	30.00	0.00	(0.3623)	(0.0398)	0.0000	1	(0.4020)	02/04/2025
1766.HK	01/15/2025	SDB3260123324	0	1,000	4.7000	5,010.00	4,700.00	0.0000	2.9650	30.00	0.00	(0.4070)	(0.0386)	0.0000	1	(0.4456)	02/04/2025
1766.HK	01/14/2025	SDB3260123324	0	1,000	4.7400	5,010.00	4,740.00	0.0000	3.2826	30.00	0.00	(0.4506)	(0.0390)	0.0000	1	(0.4895)	02/04/2025
1766.HK	01/13/2025	SDB3260123324	0	1,000	4.7900	5,010.00	4,790.00	0.0000	3.5372	30.00	0.00	(0.4855)	(0.0394)	0.0000	1	(0.5249)	02/04/2025
1766.HK	01/10/2025	SDB3260123324	0	1,000	4.7600	5,010.00	4,760.00	0.0000	3.7668	30.00	0.00	(1.5511)	(0.1174)	0.0000	3	(1.6685)	02/04/2025
1766.HK	01/09/2025	SDB3260123324	0	1,000	4.8000	5,010.00	4,800.00	0.0000	3.8514	30.00	0.00	(0.5286)	(0.0395)	0.0000	1	(0.5681)	02/04/2025
1766.HK	01/08/2025	SDB3260123324	0	1,000	4.8700	5,010.00	4,870.00	0.0000	3.9729	30.00	0.00	(0.5453)	(0.0400)	0.0000	1	(0.5854)	02/04/2025
1766.HK	01/07/2025	SDB3260123324	0	1,000	4.8500	5,010.00	4,850.00	0.0000	4.0362	30.00	0.00	(0.5540)	(0.0399)	0.0000	1	(0.5939)	02/04/2025
1766.HK	01/06/2025	SDB3260123324	0	1,000	4.8700	5,010.00	4,870.00	0.0000	3.8978	30.00	0.00	(0.5350)	(0.0400)	0.0000	1	(0.5750)	02/04/2025
1766.HK	01/03/2025	SDB3260123324	0	1,000	5.0100	5,010.00	5,010.00	0.0000	3.9489	30.00	0.00	(1.6261)	(0.1235)	0.0000	3	(1.7496)	02/04/2025
TOTAL CRRRC CORPORATION LIMITED CMN CLASS H												(7.3809)	(0.5970)	0.0000	(7.9779)		
GEELY AUTOMOBILE HOLDINGS LTD CMN																	
0175.HK	01/17/2025	SDB3264857843	0	76,000	13.6000	1,078,738.30	1,033,600.00	0.0000	2.4434	30.00	0.00	(72.2125)	(8.4953)	0.0000	1	(80.7079)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	9,000	13.6000	127,935.35	122,400.00	0.0000	2.4434	30.00	0.00	(8.5642)	(1.0060)	0.0000	1	(9.5702)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	14,000	13.6000	207,480.00	190,400.00	0.0000	2.4434	30.00	0.00	(13.8891)	(1.5649)	0.0000	1	(15.4540)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	43,000	13.6000	637,260.00	584,800.00	0.0000	2.4434	30.00	0.00	(42.6592)	(4.8066)	0.0000	1	(47.4658)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	2,000	13.6000	29,640.00	27,200.00	0.0000	2.4434	30.00	0.00	(1.9842)	(0.2236)	0.0000	1	(2.2077)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	63,000	13.6000	933,660.00	856,800.00	0.0000	2.4434	30.00	0.00	(62.5007)	(7.0422)	0.0000	1	(69.5429)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	12,000	13.6000	177,840.00	163,200.00	0.0000	2.4434	30.00	0.00	(11.9049)	(1.3414)	0.0000	1	(13.2463)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	65,000	13.6000	963,300.00	884,000.00	0.0000	2.4434	30.00	0.00	(64.4849)	(7.2658)	0.0000	1	(71.7506)	02/04/2025
0175.HK	01/17/2025	SDB3264857843	0	1,000	13.6000	14,820.00	13,600.00	0.0000	2.4434	30.00	0.00	(0.9921)	(0.1118)	0.0000	1	(1.1039)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	76,000	13.9600	1,078,738.30	1,060,960.00	0.0000	2.6392	30.00	0.00	(77.9993)	(8.7202)	0.0000	1	(86.7195)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	9,000	13.9600	127,935.35	125,640.00	0.0000	2.6392	30.00	0.00	(9.2505)	(1.0327)	0.0000	1	(10.2832)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	14,000	13.9600	207,480.00	195,440.00	0.0000	2.6392	30.00	0.00	(15.0021)	(1.6064)	0.0000	1	(16.6084)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	43,000	13.9600	637,260.00	600,280.00	0.0000	2.6392	30.00	0.00	(46.0777)	(4.9338)	0.0000	1	(51.0115)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	2,000	13.9600	29,640.00	27,920.00	0.0000	2.6392	30.00	0.00	(2.1432)	(0.2295)	0.0000	1	(2.3726)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	63,000	13.9600	933,660.00	879,480.00	0.0000	2.6392	30.00	0.00	(67.5092)	(7.2286)	0.0000	1	(74.7378)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	12,000	13.9600	177,840.00	167,520.00	0.0000	2.6392	30.00	0.00	(12.8589)	(1.3769)	0.0000	1	(14.2358)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	65,000	13.9600	963,300.00	907,400.00	0.0000	2.6392	30.00	0.00	(69.6524)	(7.4581)	0.0000	1	(77.1105)	02/04/2025
0175.HK	01/16/2025	SDB3264857843	0	1,000	13.9600	14,820.00	13,960.00	0.0000	2.6392	30.00	0.00	(1.0716)	(0.1147)	0.0000	1	(1.1863)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	76,000	13.5800	1,078,738.30	1,032,080.00	0.0000	2.9650	30.00	0.00	(87.6278)	(8.4828)	0.0000	1	(96.1107)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	9,000	13.5800	127,935.35	122,220.00	0.0000	2.9650	30.00	0.00	(10.3924)	(1.0045)	0.0000	1	(11.3970)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	14,000	13.5800	207,480.00	190,120.00	0.0000	2.9650	30.00	0.00	(16.8540)	(1.5626)	0.0000	1	(18.4166)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	43,000	13.5800	637,260.00	583,940.00	0.0000	2.9650	30.00	0.00	(51.7658)	(4.7995)	0.0000	1	(56.5653)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	2,000	13.5800	29,640.00	27,160.00	0.0000	2.9650	30.00	0.00	(2.4077)	(0.2232)	0.0000	1	(2.6309)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	63,000	13.5800	933,660.00	855,540.00	0.0000	2.9650	30.00	0.00	(75.8429)	(7.0318)	0.0000	1	(82.8747)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	12,000	13.5800	177,840.00	162,960.00	0.0000	2.9650	30.00	0.00	(14.4463)	(1.3394)	0.0000	1	(15.7857)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	65,000	13.5800	963,300.00	882,700.00	0.0000	2.9650	30.00	0.00	(78.2506)	(7.2551)	0.0000	1	(85.5056)	02/04/2025
0175.HK	01/15/2025	SDB3264857843	0	1,000	13.5800	14,820.00	13,580.00	0.0000	2.9650	30.00	0.00	(1.2039)	(0.1116)	0.0000	1	(1.3155)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	76,000	13.7600	1,078,738.30	1,045,760.00	0.0000	3.2826	30.00	0.00	(97.0158)	(8.5953)	0.0000	1	(105.6111)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	9,000	13.7600	127,935.35	123,840.00	0.0000	3.2826	30.00	0.00	(11.5058)	(1.0179)	0.0000	1	(12.5237)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	14,000	13.7600	207,480.00	192,640.00	0.0000	3.2826	30.00	0.00	(18.6596)	(1.5833)	0.0000	1	(20.2430)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	43,000	13.7600	637,260.00	591,680.00	0.0000	3.2826	30.00	0.00	(57.3117)	(4.8631)	0.0000	1	(62.1748)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	2,000	13.7600	29,640.00	27,520.00	0.0000	3.2826	30.00	0.00	(2.6657)	(0.2262)	0.0000	1	(2.8919)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
GEELY AUTOMOBILE HOLDINGS LTD CMN (Cont.)																	
0175.HK	01/14/2025	SDB3264857843	0	63,000	13.7600	933,660.00	866,880.00	0.0000	3.2826	30.00	0.00	(83.9683)	(7.1250)	0.0000	1	(91.0933)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	12,000	13.7600	177,840.00	165,120.00	0.0000	3.2826	30.00	0.00	(15.9940)	(1.3572)	0.0000	1	(17.3511)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	65,000	13.7600	963,300.00	894,400.00	0.0000	3.2826	30.00	0.00	(86.6339)	(7.3512)	0.0000	1	(93.9852)	02/04/2025
0175.HK	01/14/2025	SDB3264857843	0	1,000	13.7600	14,820.00	13,760.00	0.0000	3.2826	30.00	0.00	(1.3328)	(0.1131)	0.0000	1	(1.4459)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	76,000	13.9600	1,078,738.30	1,060,960.00	0.0000	3.5372	30.00	0.00	(104.5401)	(8.7202)	0.0000	1	(113.2603)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	9,000	13.9600	127,935.35	125,640.00	0.0000	3.5372	30.00	0.00	(12.3982)	(1.0327)	0.0000	1	(13.4308)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	14,000	13.9600	207,480.00	195,440.00	0.0000	3.5372	30.00	0.00	(20.1068)	(1.6064)	0.0000	1	(21.7132)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	43,000	13.9600	637,260.00	600,280.00	0.0000	3.5372	30.00	0.00	(61.7566)	(4.9338)	0.0000	1	(66.6904)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	2,000	13.9600	29,640.00	27,920.00	0.0000	3.5372	30.00	0.00	(2.8724)	(0.2295)	0.0000	1	(3.1019)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	63,000	13.9600	933,660.00	879,480.00	0.0000	3.5372	30.00	0.00	(90.4806)	(7.2286)	0.0000	1	(97.7092)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	12,000	13.9600	177,840.00	167,520.00	0.0000	3.5372	30.00	0.00	(17.2344)	(1.3769)	0.0000	1	(18.6113)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	65,000	13.9600	963,300.00	907,400.00	0.0000	3.5372	30.00	0.00	(93.3530)	(7.4581)	0.0000	1	(100.8111)	02/04/2025
0175.HK	01/13/2025	SDB3264857843	0	1,000	13.9600	14,820.00	13,960.00	0.0000	3.5372	30.00	0.00	(1.4362)	(0.1147)	0.0000	1	(1.5509)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	76,000	13.9800	1,078,738.30	1,062,480.00	0.0000	3.7668	30.00	0.00	(333.9783)	(26.1981)	0.0000	3	(360.1764)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	9,000	13.9800	127,935.35	125,820.00	0.0000	3.7668	30.00	0.00	(39.6089)	(3.1024)	0.0000	3	(42.7113)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	14,000	13.9800	207,480.00	195,720.00	0.0000	3.7668	30.00	0.00	(64.2360)	(4.8260)	0.0000	3	(69.0620)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	43,000	13.9800	637,260.00	601,140.00	0.0000	3.7668	30.00	0.00	(197.2962)	(14.8226)	0.0000	3	(212.1188)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	2,000	13.9800	29,640.00	27,960.00	0.0000	3.7668	30.00	0.00	(9.1766)	(0.6894)	0.0000	3	(9.8660)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	63,000	13.9800	933,660.00	880,740.00	0.0000	3.7668	30.00	0.00	(289.0619)	(21.7169)	0.0000	3	(310.7788)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	12,000	13.9800	177,840.00	167,760.00	0.0000	3.7668	30.00	0.00	(55.0594)	(4.1365)	0.0000	3	(59.1960)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	65,000	13.9800	963,300.00	908,700.00	0.0000	3.7668	30.00	0.00	(298.2385)	(22.4063)	0.0000	3	(320.6448)	02/04/2025
0175.HK	01/10/2025	SDB3264857843	0	1,000	13.9800	14,820.00	13,980.00	0.0000	3.7668	30.00	0.00	(4.5883)	(0.3447)	0.0000	3	(4.9330)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	76,000	13.9800	1,078,738.30	1,062,480.00	0.0000	3.8514	30.00	0.00	(113.8264)	(8.7327)	0.0000	1	(122.5591)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	9,000	13.9800	127,935.35	125,820.00	0.0000	3.8514	30.00	0.00	(13.4995)	(1.0341)	0.0000	1	(14.5336)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	14,000	13.9800	207,480.00	195,720.00	0.0000	3.8514	30.00	0.00	(21.8929)	(1.6087)	0.0000	1	(23.5015)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	43,000	13.9800	637,260.00	601,140.00	0.0000	3.8514	30.00	0.00	(67.2425)	(4.9409)	0.0000	1	(72.1833)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	2,000	13.9800	29,640.00	27,960.00	0.0000	3.8514	30.00	0.00	(3.1276)	(0.2298)	0.0000	1	(3.3574)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	63,000	13.9800	933,660.00	880,740.00	0.0000	3.8514	30.00	0.00	(98.5180)	(7.2390)	0.0000	1	(105.7570)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	12,000	13.9800	177,840.00	167,760.00	0.0000	3.8514	30.00	0.00	(18.7653)	(1.3788)	0.0000	1	(20.1442)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	65,000	13.9800	963,300.00	908,700.00	0.0000	3.8514	30.00	0.00	(101.6456)	(7.4688)	0.0000	1	(109.1143)	02/04/2025
0175.HK	01/09/2025	SDB3264857843	0	1,000	13.9800	14,820.00	13,980.00	0.0000	3.8514	30.00	0.00	(1.5638)	(0.1149)	0.0000	1	(1.6787)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	76,000	14.2000	1,078,738.30	1,079,200.00	0.0000	3.9729	30.00	0.00	(117.4179)	(8.8701)	0.0000	1	(126.2880)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	9,000	14.2000	127,935.35	127,800.00	0.0000	3.9729	30.00	0.00	(13.9254)	(1.0504)	0.0000	1	(14.9758)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	14,000	14.2000	207,480.00	198,800.00	0.0000	3.9729	30.00	0.00	(22.5837)	(1.6340)	0.0000	1	(24.2176)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	43,000	14.2000	637,260.00	610,600.00	0.0000	3.9729	30.00	0.00	(69.3641)	(5.0186)	0.0000	1	(74.3827)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	2,000	14.2000	29,640.00	28,400.00	0.0000	3.9729	30.00	0.00	(3.2262)	(0.2334)	0.0000	1	(3.4597)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	63,000	14.2000	933,660.00	894,600.00	0.0000	3.9729	30.00	0.00	(101.6265)	(7.3529)	0.0000	1	(108.9793)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	12,000	14.2000	177,840.00	170,400.00	0.0000	3.9729	30.00	0.00	(19.3574)	(1.4005)	0.0000	1	(20.7580)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	65,000	14.2000	963,300.00	923,000.00	0.0000	3.9729	30.00	0.00	(104.8527)	(7.5863)	0.0000	1	(112.4390)	02/04/2025
0175.HK	01/08/2025	SDB3264857843	0	1,000	14.2000	14,820.00	14,200.00	0.0000	3.9729	30.00	0.00	(1.6131)	(0.1167)	0.0000	1	(1.7298)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	76,000	14.1800	1,078,738.30	1,077,680.00	0.0000	4.0362	30.00	0.00	(119.2887)	(8.8576)	0.0000	1	(128.1463)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	9,000	14.1800	127,935.35	127,620.00	0.0000	4.0362	30.00	0.00	(14.1473)	(1.0489)	0.0000	1	(15.1962)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	14,000	14.1800	207,480.00	198,520.00	0.0000	4.0362	30.00	0.00	(22.9435)	(1.6317)	0.0000	1	(24.5752)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	43,000	14.1800	637,260.00	609,740.00	0.0000	4.0362	30.00	0.00	(70.4693)	(5.0116)	0.0000	1	(75.4808)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	2,000	14.1800	29,640.00	28,360.00	0.0000	4.0362	30.00	0.00	(3.2776)	(0.2331)	0.0000	1	(3.5107)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	63,000	14.1800	933,660.00	893,340.00	0.0000	4.0362	30.00	0.00	(103.2457)	(7.3425)	0.0000	1	(110.5882)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	12,000	14.1800	177,840.00	170,160.00	0.0000	4.0362	30.00	0.00	(19.6658)	(1.3986)	0.0000	1	(21.0644)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	65,000	14.1800	963,300.00	921,700.00	0.0000	4.0362	30.00	0.00	(106.5233)	(7.5756)	0.0000	1	(114.0989)	02/04/2025
0175.HK	01/07/2025	SDB3264857843	0	1,000	14.1800	14,820.00	14,180.00	0.0000	4.0362	30.00	0.00	(1.6388)	(0.1165)	0.0000	1	(1.7554)	02/04/2025
0175.HK	01/06/2025	SDB3264857843	0	14,000	14.0800	207,480.00	197,120.00	0.0000	3.8978	30.00	0.00	(22.1568)	(1.6202)	0.0000	1	(23.7769)	02/04/2025
0175.HK	01/06/2025	SDB3264857843	0	43,000	14.0800	637,260.00	605,440.00	0.0000	3.8978	30.00	0.00	(68.0529)	(4.9762)	0.0000	1	(73.0291)	02/04/2025
0175.HK	01/06/2025	SDB3264857843	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
GEELY AUTOMOBILE HOLDINGS LTD CMN (Cont.)																	
0175.HK	01/06/2025	SDB3264857843	0	12,000	14.0800	177,840.00	168,960.00	0.0000	3.8978	30.00	0.00	(18.9915)	(1.3887)	0.0000	1	(20.3802)	02/04/2025
0175.HK	01/06/2025	SDB3264857843	0	65,000	14.0800	963,300.00	915,200.00	0.0000	3.8978	30.00	0.00	(102.8707)	(7.5222)	0.0000	1	(110.3929)	02/04/2025
0175.HK	01/06/2025	SDB3264857843	0	1,000	14.0800	14,820.00	14,080.00	0.0000	3.8978	30.00	0.00	(1.5826)	(0.1157)	0.0000	1	(1.6984)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	14,000	14.8200	207,480.00	207,480.00	0.0000	3.9489	30.00	0.00	(67.3420)	(5.1159)	0.0000	3	(72.4580)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	43,000	14.8200	637,260.00	637,260.00	0.0000	3.9489	30.00	0.00	(206.8363)	(15.7133)	0.0000	3	(222.5495)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	2,000	14.8200	29,640.00	29,640.00	0.0000	3.9489	30.00	0.00	(9.6203)	(0.7308)	0.0000	3	(10.3511)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	63,000	14.8200	933,660.00	933,660.00	0.0000	3.9489	30.00	0.00	(303.0392)	(23.0218)	0.0000	3	(326.0609)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	12,000	14.8200	177,840.00	177,840.00	0.0000	3.9489	30.00	0.00	(57.7217)	(4.3851)	0.0000	3	(62.1068)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	65,000	14.8200	963,300.00	963,300.00	0.0000	3.9489	30.00	0.00	(312.6595)	(23.7526)	0.0000	3	(336.4121)	02/04/2025
0175.HK	01/03/2025	SDB3264857843	0	1,000	14.8200	14,820.00	14,820.00	0.0000	3.9489	30.00	0.00	(4.8101)	(0.3654)	0.0000	3	(5.1756)	02/04/2025
TOTAL GEELY AUTOMOBILE HOLDINGS LTD CMN												(5,623.8603)	(455.0022)	0.0000		(6,078.8625)	
GUOTAI JUNAN SECURITIES CO. LTD CMN																	
2611.HK	01/07/2025	SDB3263426696	0	4,000	10.4600	44,640.00	41,840.00	0.0000	4.0362	30.00	0.00	(4.9364)	(0.3439)	0.0000	1	(5.2803)	02/04/2025
2611.HK	01/06/2025	SDB3263426696	0	4,000	10.6000	44,640.00	42,400.00	0.0000	3.8978	30.00	0.00	(4.7671)	(0.3485)	0.0000	1	(5.1156)	02/04/2025
2611.HK	01/03/2025	SDB3263426696	0	4,000	11.1600	44,640.00	44,640.00	0.0000	3.9489	30.00	0.00	(14.4889)	(1.1007)	0.0000	3	(15.5896)	02/04/2025
TOTAL GUOTAI JUNAN SECURITIES CO. LTD CMN												(24.1923)	(1.7931)	0.0000		(25.9854)	
HANG LUNG PROPERTIES LIMITED CMN																	
0101.HK	01/17/2025	SDB3262322915	0	1,000	6.0400	6,025.72	6,040.00	0.0000	2.4434	30.00	0.00	(0.4034)	(0.0496)	0.0000	1	(0.4530)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	3,000	6.0400	18,171.87	18,120.00	0.0000	2.4434	30.00	0.00	(1.2165)	(0.1489)	0.0000	1	(1.3654)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	1,000	6.0400	6,230.00	6,040.00	0.0000	2.4434	30.00	0.00	(0.4170)	(0.0496)	0.0000	1	(0.4667)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	3,000	6.0400	18,690.00	18,120.00	0.0000	2.4434	30.00	0.00	(1.2511)	(0.1489)	0.0000	1	(1.4001)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.4434	30.00	0.00	(0.8341)	(0.0993)	0.0000	1	(0.9334)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	5,000	6.0400	31,150.00	30,200.00	0.0000	2.4434	30.00	0.00	(2.0852)	(0.2482)	0.0000	1	(2.3335)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	1,000	6.0400	6,230.00	6,040.00	0.0000	2.4434	30.00	0.00	(0.4170)	(0.0496)	0.0000	1	(0.4667)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	8,000	6.0400	49,840.00	48,320.00	0.0000	2.4434	30.00	0.00	(3.3364)	(0.3972)	0.0000	1	(3.7335)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	12,000	6.0400	74,760.00	72,480.00	0.0000	2.4434	30.00	0.00	(5.0046)	(0.5957)	0.0000	1	(5.6003)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	12,000	6.0400	74,760.00	72,480.00	0.0000	2.4434	30.00	0.00	(5.0046)	(0.5957)	0.0000	1	(5.6003)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	6,000	6.0400	37,380.00	36,240.00	0.0000	2.4434	30.00	0.00	(2.5023)	(0.2979)	0.0000	1	(2.8001)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	9,000	6.0400	56,070.00	54,360.00	0.0000	2.4434	30.00	0.00	(3.7534)	(0.4468)	0.0000	1	(4.2002)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	10,000	6.0400	62,300.00	60,400.00	0.0000	2.4434	30.00	0.00	(4.1705)	(0.4964)	0.0000	1	(4.6669)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.4434	30.00	0.00	(0.8341)	(0.0993)	0.0000	1	(0.9334)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.4434	30.00	0.00	(0.8341)	(0.0993)	0.0000	1	(0.9334)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.4434	30.00	0.00	(0.8341)	(0.0993)	0.0000	1	(0.9334)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	7,000	6.0400	43,610.00	42,280.00	0.0000	2.4434	30.00	0.00	(2.9193)	(0.3475)	0.0000	1	(3.2668)	02/04/2025
0101.HK	01/17/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.4434	30.00	0.00	(0.8341)	(0.0993)	0.0000	1	(0.9334)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	1,000	6.0400	6,025.72	6,040.00	0.0000	2.6392	30.00	0.00	(0.4357)	(0.0496)	0.0000	1	(0.4853)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	3,000	6.0400	18,171.87	18,120.00	0.0000	2.6392	30.00	0.00	(1.3139)	(0.1489)	0.0000	1	(1.4629)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	1,000	6.0400	6,230.00	6,040.00	0.0000	2.6392	30.00	0.00	(0.4505)	(0.0496)	0.0000	1	(0.5001)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	3,000	6.0400	18,690.00	18,120.00	0.0000	2.6392	30.00	0.00	(1.3514)	(0.1489)	0.0000	1	(1.5003)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.6392	30.00	0.00	(0.9009)	(0.0993)	0.0000	1	(1.0002)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	5,000	6.0400	31,150.00	30,200.00	0.0000	2.6392	30.00	0.00	(2.2523)	(0.2482)	0.0000	1	(2.5006)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	1,000	6.0400	6,230.00	6,040.00	0.0000	2.6392	30.00	0.00	(0.4505)	(0.0496)	0.0000	1	(0.5001)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	8,000	6.0400	49,840.00	48,320.00	0.0000	2.6392	30.00	0.00	(3.6037)	(0.3972)	0.0000	1	(4.0009)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	12,000	6.0400	74,760.00	72,480.00	0.0000	2.6392	30.00	0.00	(5.4056)	(0.5957)	0.0000	1	(6.0013)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	12,000	6.0400	74,760.00	72,480.00	0.0000	2.6392	30.00	0.00	(5.4056)	(0.5957)	0.0000	1	(6.0013)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	6,000	6.0400	37,380.00	36,240.00	0.0000	2.6392	30.00	0.00	(2.7028)	(0.2979)	0.0000	1	(3.0007)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	9,000	6.0400	56,070.00	54,360.00	0.0000	2.6392	30.00	0.00	(4.0542)	(0.4468)	0.0000	1	(4.5010)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	10,000	6.0400	62,300.00	60,400.00	0.0000	2.6392	30.00	0.00	(4.5047)	(0.4964)	0.0000	1	(5.0011)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.6392	30.00	0.00	(0.9009)	(0.0993)	0.0000	1	(1.0002)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.6392	30.00	0.00	(0.9009)	(0.0993)	0.0000	1	(1.0002)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.6392	30.00	0.00	(0.9009)	(0.0993)	0.0000	1	(1.0002)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
HANG LUNG PROPERTIES LIMITED CMN (Cont.)																	
0101.HK	01/16/2025	SDB3262322915	0	7,000	6.0400	43,610.00	42,280.00	0.0000	2.6392	30.00	0.00	(3.1533)	(0.3475)	0.0000	1	(3.5008)	02/04/2025
0101.HK	01/16/2025	SDB3262322915	0	2,000	6.0400	12,460.00	12,080.00	0.0000	2.6392	30.00	0.00	(0.9009)	(0.0993)	0.0000	1	(1.0002)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	1,000	5.9000	6,025.72	5,900.00	0.0000	2.9650	30.00	0.00	(0.4895)	(0.0485)	0.0000	1	(0.5380)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	3,000	5.9000	18,171.87	17,700.00	0.0000	2.9650	30.00	0.00	(1.4761)	(0.1455)	0.0000	1	(1.6216)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	1,000	5.9000	6,230.00	5,900.00	0.0000	2.9650	30.00	0.00	(0.5061)	(0.0485)	0.0000	1	(0.5546)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	3,000	5.9000	18,690.00	17,700.00	0.0000	2.9650	30.00	0.00	(1.5182)	(0.1455)	0.0000	1	(1.6637)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	2,000	5.9000	12,460.00	11,800.00	0.0000	2.9650	30.00	0.00	(1.0121)	(0.0970)	0.0000	1	(1.1091)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	5,000	5.9000	31,150.00	29,500.00	0.0000	2.9650	30.00	0.00	(2.5304)	(0.2425)	0.0000	1	(2.7728)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	1,000	5.9000	6,230.00	5,900.00	0.0000	2.9650	30.00	0.00	(0.5061)	(0.0485)	0.0000	1	(0.5546)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	8,000	5.9000	49,840.00	47,200.00	0.0000	2.9650	30.00	0.00	(4.0486)	(0.3879)	0.0000	1	(4.4365)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	12,000	5.9000	74,760.00	70,800.00	0.0000	2.9650	30.00	0.00	(6.0729)	(0.5819)	0.0000	1	(6.6548)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	12,000	5.9000	74,760.00	70,800.00	0.0000	2.9650	30.00	0.00	(6.0729)	(0.5819)	0.0000	1	(6.6548)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	6,000	5.9000	37,380.00	35,400.00	0.0000	2.9650	30.00	0.00	(3.0364)	(0.2910)	0.0000	1	(3.3274)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	9,000	5.9000	56,070.00	53,100.00	0.0000	2.9650	30.00	0.00	(4.5547)	(0.4364)	0.0000	1	(4.9911)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	10,000	5.9000	62,300.00	59,000.00	0.0000	2.9650	30.00	0.00	(5.0607)	(0.4849)	0.0000	1	(5.5457)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	2,000	5.9000	12,460.00	11,800.00	0.0000	2.9650	30.00	0.00	(1.0121)	(0.0970)	0.0000	1	(1.1091)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	2,000	5.9000	12,460.00	11,800.00	0.0000	2.9650	30.00	0.00	(1.0121)	(0.0970)	0.0000	1	(1.1091)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	2,000	5.9000	12,460.00	11,800.00	0.0000	2.9650	30.00	0.00	(1.0121)	(0.0970)	0.0000	1	(1.1091)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	7,000	5.9000	43,610.00	41,300.00	0.0000	2.9650	30.00	0.00	(3.5425)	(0.3395)	0.0000	1	(3.8820)	02/04/2025
0101.HK	01/15/2025	SDB3262322915	0	2,000	5.9000	12,460.00	11,800.00	0.0000	2.9650	30.00	0.00	(1.0121)	(0.0970)	0.0000	1	(1.1091)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	1,000	6.0100	6,025.72	6,010.00	0.0000	3.2826	30.00	0.00	(0.5419)	(0.0494)	0.0000	1	(0.5913)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	3,000	6.0100	18,171.87	18,030.00	0.0000	3.2826	30.00	0.00	(1.6343)	(0.1482)	0.0000	1	(1.7825)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	1,000	6.0100	6,230.00	6,010.00	0.0000	3.2826	30.00	0.00	(0.5603)	(0.0494)	0.0000	1	(0.6097)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	3,000	6.0100	18,690.00	18,030.00	0.0000	3.2826	30.00	0.00	(1.6809)	(0.1482)	0.0000	1	(1.8291)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	2,000	6.0100	12,460.00	12,020.00	0.0000	3.2826	30.00	0.00	(1.1206)	(0.0988)	0.0000	1	(1.2194)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	5,000	6.0100	31,150.00	30,050.00	0.0000	3.2826	30.00	0.00	(2.8015)	(0.2470)	0.0000	1	(3.0484)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	1,000	6.0100	6,230.00	6,010.00	0.0000	3.2826	30.00	0.00	(0.5603)	(0.0494)	0.0000	1	(0.6097)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	8,000	6.0100	49,840.00	48,080.00	0.0000	3.2826	30.00	0.00	(4.4823)	(0.3952)	0.0000	1	(4.8775)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	12,000	6.0100	74,760.00	72,120.00	0.0000	3.2826	30.00	0.00	(6.7235)	(0.5928)	0.0000	1	(7.3163)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	12,000	6.0100	74,760.00	72,120.00	0.0000	3.2826	30.00	0.00	(6.7235)	(0.5928)	0.0000	1	(7.3163)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	6,000	6.0100	37,380.00	36,060.00	0.0000	3.2826	30.00	0.00	(3.3618)	(0.2964)	0.0000	1	(3.6581)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	9,000	6.0100	56,070.00	54,090.00	0.0000	3.2826	30.00	0.00	(5.0426)	(0.4446)	0.0000	1	(5.4872)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	10,000	6.0100	62,300.00	60,100.00	0.0000	3.2826	30.00	0.00	(5.6029)	(0.4940)	0.0000	1	(6.0969)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	2,000	6.0100	12,460.00	12,020.00	0.0000	3.2826	30.00	0.00	(1.1206)	(0.0988)	0.0000	1	(1.2194)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	2,000	6.0100	12,460.00	12,020.00	0.0000	3.2826	30.00	0.00	(1.1206)	(0.0988)	0.0000	1	(1.2194)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	2,000	6.0100	12,460.00	12,020.00	0.0000	3.2826	30.00	0.00	(1.1206)	(0.0988)	0.0000	1	(1.2194)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	7,000	6.0100	43,610.00	42,070.00	0.0000	3.2826	30.00	0.00	(3.9220)	(0.3458)	0.0000	1	(4.2678)	02/04/2025
0101.HK	01/14/2025	SDB3262322915	0	2,000	6.0100	12,460.00	12,020.00	0.0000	3.2826	30.00	0.00	(1.1206)	(0.0988)	0.0000	1	(1.2194)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	1,000	6.0800	6,025.72	6,080.00	0.0000	3.5372	30.00	0.00	(0.5840)	(0.0500)	0.0000	1	(0.6339)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	3,000	6.0800	18,171.87	18,240.00	0.0000	3.5372	30.00	0.00	(1.7610)	(0.1499)	0.0000	1	(1.9109)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	1,000	6.0800	6,230.00	6,080.00	0.0000	3.5372	30.00	0.00	(0.6037)	(0.0500)	0.0000	1	(0.6537)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	3,000	6.0800	18,690.00	18,240.00	0.0000	3.5372	30.00	0.00	(1.8112)	(0.1499)	0.0000	1	(1.9612)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	2,000	6.0800	12,460.00	12,160.00	0.0000	3.5372	30.00	0.00	(1.2075)	(0.0999)	0.0000	1	(1.3074)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	5,000	6.0800	31,150.00	30,400.00	0.0000	3.5372	30.00	0.00	(3.0187)	(0.2499)	0.0000	1	(3.2686)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	1,000	6.0800	6,230.00	6,080.00	0.0000	3.5372	30.00	0.00	(0.6037)	(0.0500)	0.0000	1	(0.6537)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	8,000	6.0800	49,840.00	48,640.00	0.0000	3.5372	30.00	0.00	(4.8300)	(0.3998)	0.0000	1	(5.2298)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	12,000	6.0800	74,760.00	72,960.00	0.0000	3.5372	30.00	0.00	(7.2450)	(0.5997)	0.0000	1	(7.8446)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	12,000	6.0800	74,760.00	72,960.00	0.0000	3.5372	30.00	0.00	(7.2450)	(0.5997)	0.0000	1	(7.8446)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	6,000	6.0800	37,380.00	36,480.00	0.0000	3.5372	30.00	0.00	(3.6225)	(0.2998)	0.0000	1	(3.9223)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	9,000	6.0800	56,070.00	54,720.00	0.0000	3.5372	30.00	0.00	(5.4337)	(0.4498)	0.0000	1	(5.8835)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	10,000	6.0800	62,300.00	60,800.00	0.0000	3.5372	30.00	0.00	(6.0375)	(0.4997)	0.0000	1	(6.5372)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	2,000	6.0800	12,460.00	12,160.00	0.0000	3.5372	30.00	0.00	(1.2075)	(0.0999)	0.0000	1	(1.3074)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	2,000	6.0800	12,460.00	12,160.00	0.0000	3.5372	30.00	0.00	(1.2075)	(0.0999)	0.0000	1	(1.3074)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
HANG LUNG PROPERTIES LIMITED CMN (Cont.)																	
0101.HK	01/13/2025	SDB3262322915	0	2,000	6.0800	12,460.00	12,160.00	0.0000	3.5372	30.00	0.00	(1.2075)	(0.0999)	0.0000	1	(1.3074)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	7,000	6.0800	43,610.00	42,560.00	0.0000	3.5372	30.00	0.00	(4.2262)	(0.3498)	0.0000	1	(4.5760)	02/04/2025
0101.HK	01/13/2025	SDB3262322915	0	2,000	6.0800	12,460.00	12,160.00	0.0000	3.5372	30.00	0.00	(1.2075)	(0.0999)	0.0000	1	(1.3074)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	1,000	6.0600	6,025.72	6,060.00	0.0000	3.7668	30.00	0.00	(1.8656)	(0.1494)	0.0000	3	(2.0150)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	3,000	6.0600	18,171.87	18,180.00	0.0000	3.7668	30.00	0.00	(5.6260)	(0.4483)	0.0000	3	(6.0743)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	1,000	6.0600	6,230.00	6,060.00	0.0000	3.7668	30.00	0.00	(1.9288)	(0.1494)	0.0000	3	(2.0782)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	3,000	6.0600	18,690.00	18,180.00	0.0000	3.7668	30.00	0.00	(5.7864)	(0.4483)	0.0000	3	(6.2347)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.7668	30.00	0.00	(3.8576)	(0.2988)	0.0000	3	(4.1565)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	5,000	6.0600	31,150.00	30,300.00	0.0000	3.7668	30.00	0.00	(9.6441)	(0.7471)	0.0000	3	(10.3912)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	1,000	6.0600	6,230.00	6,060.00	0.0000	3.7668	30.00	0.00	(1.9288)	(0.1494)	0.0000	3	(2.0782)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	8,000	6.0600	49,840.00	48,480.00	0.0000	3.7668	30.00	0.00	(15.4305)	(1.1954)	0.0000	3	(16.6259)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	12,000	6.0600	74,760.00	72,720.00	0.0000	3.7668	30.00	0.00	(23.1458)	(1.7931)	0.0000	3	(24.9389)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	12,000	6.0600	74,760.00	72,720.00	0.0000	3.7668	30.00	0.00	(23.1458)	(1.7931)	0.0000	3	(24.9389)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	6,000	6.0600	37,380.00	36,360.00	0.0000	3.7668	30.00	0.00	(11.5729)	(0.8965)	0.0000	3	(12.4694)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	9,000	6.0600	56,070.00	54,540.00	0.0000	3.7668	30.00	0.00	(17.3593)	(1.3448)	0.0000	3	(18.7041)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	10,000	6.0600	62,300.00	60,600.00	0.0000	3.7668	30.00	0.00	(19.2881)	(1.4942)	0.0000	3	(20.7824)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.7668	30.00	0.00	(3.8576)	(0.2988)	0.0000	3	(4.1565)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.7668	30.00	0.00	(3.8576)	(0.2988)	0.0000	3	(4.1565)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.7668	30.00	0.00	(3.8576)	(0.2988)	0.0000	3	(4.1565)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	7,000	6.0600	43,610.00	42,420.00	0.0000	3.7668	30.00	0.00	(13.5017)	(1.0460)	0.0000	3	(14.5477)	02/04/2025
0101.HK	01/10/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.7668	30.00	0.00	(3.8576)	(0.2988)	0.0000	3	(4.1565)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	1,000	6.0700	6,230.00	6,070.00	0.0000	3.8514	30.00	0.00	(0.6574)	(0.0499)	0.0000	1	(0.7073)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	3,000	6.0700	18,690.00	18,210.00	0.0000	3.8514	30.00	0.00	(1.9721)	(0.1497)	0.0000	1	(2.1218)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	2,000	6.0700	12,460.00	12,140.00	0.0000	3.8514	30.00	0.00	(1.3148)	(0.0998)	0.0000	1	(1.4145)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	5,000	6.0700	31,150.00	30,350.00	0.0000	3.8514	30.00	0.00	(3.2869)	(0.2495)	0.0000	1	(3.5363)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	1,000	6.0700	6,230.00	6,070.00	0.0000	3.8514	30.00	0.00	(0.6574)	(0.0499)	0.0000	1	(0.7073)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	8,000	6.0700	49,840.00	48,560.00	0.0000	3.8514	30.00	0.00	(5.2590)	(0.3991)	0.0000	1	(5.6581)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	12,000	6.0700	74,760.00	72,840.00	0.0000	3.8514	30.00	0.00	(7.8885)	(0.5987)	0.0000	1	(8.4872)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	12,000	6.0700	74,760.00	72,840.00	0.0000	3.8514	30.00	0.00	(7.8885)	(0.5987)	0.0000	1	(8.4872)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	6,000	6.0700	37,380.00	36,420.00	0.0000	3.8514	30.00	0.00	(3.9443)	(0.2993)	0.0000	1	(4.2436)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	9,000	6.0700	56,070.00	54,630.00	0.0000	3.8514	30.00	0.00	(5.9164)	(0.4490)	0.0000	1	(6.3654)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	10,000	6.0700	62,300.00	60,700.00	0.0000	3.8514	30.00	0.00	(6.5738)	(0.4989)	0.0000	1	(7.0727)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	2,000	6.0700	12,460.00	12,140.00	0.0000	3.8514	30.00	0.00	(1.3148)	(0.0998)	0.0000	1	(1.4145)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	2,000	6.0700	12,460.00	12,140.00	0.0000	3.8514	30.00	0.00	(1.3148)	(0.0998)	0.0000	1	(1.4145)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	2,000	6.0700	12,460.00	12,140.00	0.0000	3.8514	30.00	0.00	(1.3148)	(0.0998)	0.0000	1	(1.4145)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	7,000	6.0700	43,610.00	42,490.00	0.0000	3.8514	30.00	0.00	(4.6016)	(0.3492)	0.0000	1	(4.9509)	02/04/2025
0101.HK	01/09/2025	SDB3262322915	0	2,000	6.0700	12,460.00	12,140.00	0.0000	3.8514	30.00	0.00	(1.3148)	(0.0998)	0.0000	1	(1.4145)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	1,000	6.0600	6,230.00	6,060.00	0.0000	3.9729	30.00	0.00	(0.6781)	(0.0498)	0.0000	1	(0.7279)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	3,000	6.0600	18,690.00	18,180.00	0.0000	3.9729	30.00	0.00	(2.0344)	(0.1494)	0.0000	1	(2.1838)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.9729	30.00	0.00	(1.3562)	(0.0996)	0.0000	1	(1.4559)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	5,000	6.0600	31,150.00	30,300.00	0.0000	3.9729	30.00	0.00	(3.3906)	(0.2490)	0.0000	1	(3.6396)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	1,000	6.0600	6,230.00	6,060.00	0.0000	3.9729	30.00	0.00	(0.6781)	(0.0498)	0.0000	1	(0.7279)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	8,000	6.0600	49,840.00	48,480.00	0.0000	3.9729	30.00	0.00	(5.4250)	(0.3985)	0.0000	1	(5.8234)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	12,000	6.0600	74,760.00	72,720.00	0.0000	3.9729	30.00	0.00	(8.1374)	(0.5977)	0.0000	1	(8.7351)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	12,000	6.0600	74,760.00	72,720.00	0.0000	3.9729	30.00	0.00	(8.1374)	(0.5977)	0.0000	1	(8.7351)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	6,000	6.0600	37,380.00	36,360.00	0.0000	3.9729	30.00	0.00	(4.0687)	(0.2988)	0.0000	1	(4.3676)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	9,000	6.0600	56,070.00	54,540.00	0.0000	3.9729	30.00	0.00	(6.1031)	(0.4483)	0.0000	1	(6.5513)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	10,000	6.0600	62,300.00	60,600.00	0.0000	3.9729	30.00	0.00	(6.7812)	(0.4981)	0.0000	1	(7.2793)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.9729	30.00	0.00	(1.3562)	(0.0996)	0.0000	1	(1.4559)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.9729	30.00	0.00	(1.3562)	(0.0996)	0.0000	1	(1.4559)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	7,000	6.0600	43,610.00	42,420.00	0.0000	3.9729	30.00	0.00	(4.7468)	(0.3487)	0.0000	1	(5.0955)	02/04/2025
0101.HK	01/08/2025	SDB3262322915	0	2,000	6.0600	12,460.00	12,120.00	0.0000	3.9729	30.00	0.00	(1.3562)	(0.0996)	0.0000	1	(1.4559)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
HANG LUNG PROPERTIES LIMITED CMN (Cont.)																	
0101.HK	01/07/2025	SDB3262322915	0	1,000	5.9900	6,230.00	5,990.00	0.0000	4.0362	30.00	0.00	(0.6889)	(0.0492)	0.0000	1	(0.7382)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	3,000	5.9900	18,690.00	17,970.00	0.0000	4.0362	30.00	0.00	(2.0668)	(0.1477)	0.0000	1	(2.2145)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	2,000	5.9900	12,460.00	11,980.00	0.0000	4.0362	30.00	0.00	(1.3778)	(0.0985)	0.0000	1	(1.4763)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	5,000	5.9900	31,150.00	29,950.00	0.0000	4.0362	30.00	0.00	(3.4446)	(0.2462)	0.0000	1	(3.6908)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	1,000	5.9900	6,230.00	5,990.00	0.0000	4.0362	30.00	0.00	(0.6889)	(0.0492)	0.0000	1	(0.7382)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	8,000	5.9900	49,840.00	47,920.00	0.0000	4.0362	30.00	0.00	(5.5114)	(0.3939)	0.0000	1	(5.9053)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	12,000	5.9900	74,760.00	71,880.00	0.0000	4.0362	30.00	0.00	(8.2671)	(0.5908)	0.0000	1	(8.8579)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	12,000	5.9900	74,760.00	71,880.00	0.0000	4.0362	30.00	0.00	(8.2671)	(0.5908)	0.0000	1	(8.8579)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	6,000	5.9900	37,380.00	35,940.00	0.0000	4.0362	30.00	0.00	(4.1335)	(0.2954)	0.0000	1	(4.4289)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	9,000	5.9900	56,070.00	53,910.00	0.0000	4.0362	30.00	0.00	(6.2003)	(0.4431)	0.0000	1	(6.6434)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	10,000	5.9900	62,300.00	59,900.00	0.0000	4.0362	30.00	0.00	(6.8892)	(0.4923)	0.0000	1	(7.3816)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	2,000	5.9900	12,460.00	11,980.00	0.0000	4.0362	30.00	0.00	(1.3778)	(0.0985)	0.0000	1	(1.4763)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	2,000	5.9900	12,460.00	11,980.00	0.0000	4.0362	30.00	0.00	(1.3778)	(0.0985)	0.0000	1	(1.4763)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	2,000	5.9900	12,460.00	11,980.00	0.0000	4.0362	30.00	0.00	(1.3778)	(0.0985)	0.0000	1	(1.4763)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	7,000	5.9900	43,610.00	41,930.00	0.0000	4.0362	30.00	0.00	(4.8225)	(0.3446)	0.0000	1	(5.1671)	02/04/2025
0101.HK	01/07/2025	SDB3262322915	0	2,000	5.9900	12,460.00	11,980.00	0.0000	4.0362	30.00	0.00	(1.3778)	(0.0985)	0.0000	1	(1.4763)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	1,000	6.1300	6,230.00	6,130.00	0.0000	3.8978	30.00	0.00	(0.6653)	(0.0504)	0.0000	1	(0.7157)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	3,000	6.1300	18,690.00	18,390.00	0.0000	3.8978	30.00	0.00	(1.9959)	(0.1512)	0.0000	1	(2.1471)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	2,000	6.1300	12,460.00	12,260.00	0.0000	3.8978	30.00	0.00	(1.3306)	(0.1008)	0.0000	1	(1.4314)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	5,000	6.1300	31,150.00	30,650.00	0.0000	3.8978	30.00	0.00	(3.3265)	(0.2519)	0.0000	1	(3.5784)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	1,000	6.1300	6,230.00	6,130.00	0.0000	3.8978	30.00	0.00	(0.6653)	(0.0504)	0.0000	1	(0.7157)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	8,000	6.1300	49,840.00	49,040.00	0.0000	3.8978	30.00	0.00	(5.3224)	(0.4031)	0.0000	1	(5.7255)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	12,000	6.1300	74,760.00	73,560.00	0.0000	3.8978	30.00	0.00	(7.9836)	(0.6046)	0.0000	1	(8.5882)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	12,000	6.1300	74,760.00	73,560.00	0.0000	3.8978	30.00	0.00	(7.9836)	(0.6046)	0.0000	1	(8.5882)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	6,000	6.1300	37,380.00	36,780.00	0.0000	3.8978	30.00	0.00	(3.9918)	(0.3023)	0.0000	1	(4.2941)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	9,000	6.1300	56,070.00	55,170.00	0.0000	3.8978	30.00	0.00	(5.9877)	(0.4535)	0.0000	1	(6.4412)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	10,000	6.1300	62,300.00	61,300.00	0.0000	3.8978	30.00	0.00	(6.6530)	(0.5038)	0.0000	1	(7.1568)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	2,000	6.1300	12,460.00	12,260.00	0.0000	3.8978	30.00	0.00	(1.3306)	(0.1008)	0.0000	1	(1.4314)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	2,000	6.1300	12,460.00	12,260.00	0.0000	3.8978	30.00	0.00	(1.3306)	(0.1008)	0.0000	1	(1.4314)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	2,000	6.1300	12,460.00	12,260.00	0.0000	3.8978	30.00	0.00	(1.3306)	(0.1008)	0.0000	1	(1.4314)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	7,000	6.1300	43,610.00	42,910.00	0.0000	3.8978	30.00	0.00	(4.6571)	(0.3527)	0.0000	1	(5.0098)	02/04/2025
0101.HK	01/06/2025	SDB3262322915	0	2,000	6.1300	12,460.00	12,260.00	0.0000	3.8978	30.00	0.00	(1.3306)	(0.1008)	0.0000	1	(1.4314)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	1,000	6.2300	6,230.00	6,230.00	0.0000	3.9489	30.00	0.00	(2.0221)	(0.1536)	0.0000	3	(2.1757)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	3,000	6.2300	18,690.00	18,690.00	0.0000	3.9489	30.00	0.00	(6.0662)	(0.4608)	0.0000	3	(6.5271)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	2,000	6.2300	12,460.00	12,460.00	0.0000	3.9489	30.00	0.00	(4.0442)	(0.3072)	0.0000	3	(4.3514)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	5,000	6.2300	31,150.00	31,150.00	0.0000	3.9489	30.00	0.00	(10.1104)	(0.7681)	0.0000	3	(10.8785)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	1,000	6.2300	6,230.00	6,230.00	0.0000	3.9489	30.00	0.00	(2.0221)	(0.1536)	0.0000	3	(2.1757)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	8,000	6.2300	49,840.00	49,840.00	0.0000	3.9489	30.00	0.00	(16.1766)	(1.2289)	0.0000	3	(17.4056)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	12,000	6.2300	74,760.00	74,760.00	0.0000	3.9489	30.00	0.00	(24.2649)	(1.8434)	0.0000	3	(26.1083)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	12,000	6.2300	74,760.00	74,760.00	0.0000	3.9489	30.00	0.00	(24.2649)	(1.8434)	0.0000	3	(26.1083)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	6,000	6.2300	37,380.00	37,380.00	0.0000	3.9489	30.00	0.00	(12.1325)	(0.9217)	0.0000	3	(13.0542)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	9,000	6.2300	56,070.00	56,070.00	0.0000	3.9489	30.00	0.00	(18.1987)	(1.3825)	0.0000	3	(19.5813)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	10,000	6.2300	62,300.00	62,300.00	0.0000	3.9489	30.00	0.00	(20.2208)	(1.5362)	0.0000	3	(21.7570)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	2,000	6.2300	12,460.00	12,460.00	0.0000	3.9489	30.00	0.00	(4.0442)	(0.3072)	0.0000	3	(4.3514)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	2,000	6.2300	12,460.00	12,460.00	0.0000	3.9489	30.00	0.00	(4.0442)	(0.3072)	0.0000	3	(4.3514)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	2,000	6.2300	12,460.00	12,460.00	0.0000	3.9489	30.00	0.00	(4.0442)	(0.3072)	0.0000	3	(4.3514)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	7,000	6.2300	43,610.00	43,610.00	0.0000	3.9489	30.00	0.00	(14.1546)	(1.0753)	0.0000	3	(15.2299)	02/04/2025
0101.HK	01/03/2025	SDB3262322915	0	2,000	6.2300	12,460.00	12,460.00	0.0000	3.9489	30.00	0.00	(4.0442)	(0.3072)	0.0000	3	(4.3514)	02/04/2025
TOTAL HANG LUNG PROPERTIES LIMITED CMN												(788.3199)	(64.5449)	0.0000		(852.8648)	
HONG KONG EXCHANGES & CLEAR CMN																	
0388.HK	01/17/2025	SDB3265345627	0	200	282.4000	56,508.01	56,480.00	0.0000	2.4434	30.00	0.00	(3.7827)	(0.4642)	0.0000	1	(4.2470)	02/04/2025
0388.HK	01/17/2025	SDB3265345627	0	100	282.4000	28,173.38	28,240.00	0.0000	2.4434	30.00	0.00	(1.8860)	(0.2321)	0.0000	1	(2.1181)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
HONG KONG EXCHANGES & CLEAR CMN (Cont.)																	
0388.HK	01/17/2025	SDB3265345627	0	300	282.4000	85,322.69	84,720.00	0.0000	2.4434	30.00	0.00	(5.7116)	(0.6963)	0.0000	1	(6.4080)	02/04/2025
0388.HK	01/16/2025	SDB3265345627	0	100	281.6000	28,173.38	28,160.00	0.0000	2.6392	30.00	0.00	(2.0371)	(0.2315)	0.0000	1	(2.2686)	02/04/2025
0388.HK	01/16/2025	SDB3265345627	0	300	281.6000	85,322.69	84,480.00	0.0000	2.6392	30.00	0.00	(6.1693)	(0.6944)	0.0000	1	(6.8637)	02/04/2025
0388.HK	01/15/2025	SDB3265345627	0	100	275.4000	28,173.38	27,540.00	0.0000	2.9650	30.00	0.00	(2.2886)	(0.2264)	0.0000	1	(2.5149)	02/04/2025
0388.HK	01/15/2025	SDB3265345627	0	300	275.4000	85,322.69	82,620.00	0.0000	2.9650	30.00	0.00	(6.9309)	(0.6791)	0.0000	1	(7.6100)	02/04/2025
0388.HK	01/14/2025	SDB3265345627	0	100	279.6000	28,173.38	27,960.00	0.0000	3.2826	30.00	0.00	(2.5338)	(0.2298)	0.0000	1	(2.7636)	02/04/2025
0388.HK	01/14/2025	SDB3265345627	0	300	279.6000	85,322.69	83,880.00	0.0000	3.2826	30.00	0.00	(7.6735)	(0.6894)	0.0000	1	(8.3629)	02/04/2025
0388.HK	01/13/2025	SDB3265345627	0	100	282.0000	28,173.38	28,200.00	0.0000	3.5372	30.00	0.00	(2.7303)	(0.2318)	0.0000	1	(2.9621)	02/04/2025
0388.HK	01/13/2025	SDB3265345627	0	300	282.0000	85,322.69	84,600.00	0.0000	3.5372	30.00	0.00	(8.2686)	(0.6953)	0.0000	1	(8.9639)	02/04/2025
0388.HK	01/10/2025	SDB3265345627	0	100	281.7338	28,173.38	28,173.38	0.0000	3.7668	30.00	0.00	(8.7225)	(0.6947)	0.0000	3	(9.4172)	02/04/2025
0388.HK	01/10/2025	SDB3265345627	0	300	284.4090	85,322.69	85,322.69	0.0000	3.7668	30.00	0.00	(26.4160)	(2.1038)	0.0000	3	(28.5198)	02/04/2025
0388.HK	01/06/2025	SDB3264921637	0	600	287.0000	176,880.00	172,200.00	0.0000	3.8978	30.00	0.00	(18.8890)	(1.4153)	0.0000	1	(20.3043)	02/04/2025
0388.HK	01/06/2025	SDB3264921637	0	800	287.0000	235,840.00	229,600.00	0.0000	3.8978	30.00	0.00	(25.1853)	(1.8871)	0.0000	1	(27.0724)	02/04/2025
0388.HK	01/06/2025	SDB3264921637	0	2,400	287.0000	707,520.00	688,800.00	0.0000	3.8978	30.00	0.00	(75.5560)	(5.6614)	0.0000	1	(81.2173)	02/04/2025
0388.HK	01/06/2025	SDB3264921637	0	100	287.0000	29,480.00	28,700.00	0.0000	3.8978	30.00	0.00	(3.1482)	(0.2359)	0.0000	1	(3.3841)	02/04/2025
0388.HK	01/03/2025	SDB3264921637	0	600	294.8000	176,880.00	176,880.00	0.0000	3.9489	30.00	0.00	(57.4102)	(4.3614)	0.0000	3	(61.7716)	02/04/2025
0388.HK	01/03/2025	SDB3264921637	0	800	294.8000	235,840.00	235,840.00	0.0000	3.9489	30.00	0.00	(76.5469)	(5.8152)	0.0000	3	(82.3621)	02/04/2025
0388.HK	01/03/2025	SDB3264921637	0	2,400	294.8000	707,520.00	707,520.00	0.0000	3.9489	30.00	0.00	(229.6406)	(17.4457)	0.0000	3	(247.0863)	02/04/2025
0388.HK	01/03/2025	SDB3264921637	0	100	294.8000	29,480.00	29,480.00	0.0000	3.9489	30.00	0.00	(9.5684)	(0.7269)	0.0000	3	(10.2953)	02/04/2025
TOTAL HONG KONG EXCHANGES & CLEAR CMN												(581.0953)	(45.4178)	0.0000		(626.5131)	
J&T GLOBAL EXPRESS LIMITED CMN																	
1519.HK	01/17/2025	SDB3260128032	0	1,200	6.2900	7,356.00	7,548.00	0.0000	2.4434	30.00	0.00	(0.4924)	(0.0620)	0.0000	1	(0.5545)	02/04/2025
1519.HK	01/17/2025	SDB3260128032	0	200	6.2900	1,226.00	1,258.00	0.0000	2.4434	30.00	0.00	(0.0821)	(0.0103)	0.0000	1	(0.0924)	02/04/2025
1519.HK	01/16/2025	SDB3260128032	0	1,200	6.4000	7,356.00	7,680.00	0.0000	2.6392	30.00	0.00	(0.5319)	(0.0631)	0.0000	1	(0.5950)	02/04/2025
1519.HK	01/16/2025	SDB3260128032	0	200	6.4000	1,226.00	1,280.00	0.0000	2.6392	30.00	0.00	(0.0886)	(0.0105)	0.0000	1	(0.0992)	02/04/2025
1519.HK	01/15/2025	SDB3260128032	0	1,200	6.2300	7,356.00	7,476.00	0.0000	2.9650	30.00	0.00	(0.5975)	(0.0614)	0.0000	1	(0.6590)	02/04/2025
1519.HK	01/15/2025	SDB3260128032	0	200	6.2300	1,226.00	1,246.00	0.0000	2.9650	30.00	0.00	(0.0996)	(0.0102)	0.0000	1	(0.1098)	02/04/2025
1519.HK	01/14/2025	SDB3260128032	0	1,200	6.5200	7,356.00	7,824.00	0.0000	3.2826	30.00	0.00	(0.6616)	(0.0643)	0.0000	1	(0.7259)	02/04/2025
1519.HK	01/14/2025	SDB3260128032	0	200	6.5200	1,226.00	1,304.00	0.0000	3.2826	30.00	0.00	(0.1103)	(0.0107)	0.0000	1	(0.1210)	02/04/2025
1519.HK	01/13/2025	SDB3260128032	0	1,200	6.4200	7,356.00	7,704.00	0.0000	3.5372	30.00	0.00	(0.7129)	(0.0633)	0.0000	1	(0.7762)	02/04/2025
1519.HK	01/13/2025	SDB3260128032	0	200	6.4200	1,226.00	1,284.00	0.0000	3.5372	30.00	0.00	(0.1188)	(0.0106)	0.0000	1	(0.1294)	02/04/2025
1519.HK	01/10/2025	SDB3260128032	0	1,200	5.8200	7,356.00	6,984.00	0.0000	3.7668	30.00	0.00	(2.2774)	(0.1722)	0.0000	3	(2.4496)	02/04/2025
1519.HK	01/10/2025	SDB3260128032	0	200	5.8200	1,226.00	1,164.00	0.0000	3.7668	30.00	0.00	(0.3796)	(0.0287)	0.0000	3	(0.4083)	02/04/2025
1519.HK	01/09/2025	SDB3260128032	0	1,200	5.9500	7,356.00	7,140.00	0.0000	3.8514	30.00	0.00	(0.7762)	(0.0587)	0.0000	1	(0.8349)	02/04/2025
1519.HK	01/09/2025	SDB3260128032	0	200	5.9500	1,226.00	1,190.00	0.0000	3.8514	30.00	0.00	(0.1294)	(0.0098)	0.0000	1	(0.1391)	02/04/2025
1519.HK	01/08/2025	SDB3260128032	0	1,200	5.8500	7,356.00	7,020.00	0.0000	3.9729	30.00	0.00	(0.8007)	(0.0577)	0.0000	1	(0.8584)	02/04/2025
1519.HK	01/08/2025	SDB3260128032	0	200	5.8500	1,226.00	1,170.00	0.0000	3.9729	30.00	0.00	(0.1334)	(0.0096)	0.0000	1	(0.1431)	02/04/2025
1519.HK	01/07/2025	SDB3260128032	0	1,200	5.6600	7,356.00	6,792.00	0.0000	4.0362	30.00	0.00	(0.8134)	(0.0558)	0.0000	1	(0.8693)	02/04/2025
1519.HK	01/07/2025	SDB3260128032	0	200	5.6600	1,226.00	1,132.00	0.0000	4.0362	30.00	0.00	(0.1356)	(0.0093)	0.0000	1	(0.1449)	02/04/2025
1519.HK	01/06/2025	SDB3260128032	0	1,200	5.8600	7,356.00	7,032.00	0.0000	3.8978	30.00	0.00	(0.7855)	(0.0578)	0.0000	1	(0.8433)	02/04/2025
1519.HK	01/06/2025	SDB3260128032	0	200	5.8600	1,226.00	1,172.00	0.0000	3.8978	30.00	0.00	(0.1309)	(0.0096)	0.0000	1	(0.1406)	02/04/2025
1519.HK	01/03/2025	SDB3260128032	0	1,200	6.1300	7,356.00	7,356.00	0.0000	3.9489	30.00	0.00	(2.3875)	(0.1814)	0.0000	3	(2.5689)	02/04/2025
1519.HK	01/03/2025	SDB3260128032	0	200	6.1300	1,226.00	1,226.00	0.0000	3.9489	30.00	0.00	(0.3979)	(0.0302)	0.0000	3	(0.4282)	02/04/2025
TOTAL J&T GLOBAL EXPRESS LIMITED CMN												(12.6433)	(1.0475)	0.0000		(13.6908)	
JD LOGISTICS, INC. CMN																	
2618.HK	01/17/2025	SDB3260123022	0	100	11.9800	1,280.00	1,198.00	0.0000	2.4434	30.00	0.00	(0.0857)	(0.0098)	0.0000	1	(0.0955)	02/04/2025
2618.HK	01/16/2025	SDB3260123022	0	100	12.1000	1,280.00	1,210.00	0.0000	2.6392	30.00	0.00	(0.0926)	(0.0099)	0.0000	1	(0.1025)	02/04/2025
2618.HK	01/15/2025	SDB3260123022	0	100	11.7600	1,280.00	1,176.00	0.0000	2.9650	30.00	0.00	(0.1040)	(0.0097)	0.0000	1	(0.1136)	02/04/2025
2618.HK	01/14/2025	SDB3260123022	0	100	11.8200	1,280.00	1,182.00	0.0000	3.2826	30.00	0.00	(0.1151)	(0.0097)	0.0000	1	(0.1248)	02/04/2025
2618.HK	01/13/2025	SDB3260123022	0	100	12.0800	1,280.00	1,208.00	0.0000	3.5372	30.00	0.00	(0.1240)	(0.0099)	0.0000	1	(0.1340)	02/04/2025
2618.HK	01/10/2025	SDB3260123022	0	100	11.9600	1,280.00	1,196.00	0.0000	3.7668	30.00	0.00	(0.3963)	(0.0295)	0.0000	3	(0.4258)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
JD LOGISTICS, INC. CMN (Cont.)																	
2618.HK	01/09/2025	SDB3260123022	0	100	12.2600	1,280.00	1,226.00	0.0000	3.8514	30.00	0.00	(0.1351)	(0.0101)	0.0000	1	(0.1451)	02/04/2025
2618.HK	01/08/2025	SDB3260123022	0	100	12.0800	1,280.00	1,208.00	0.0000	3.9729	30.00	0.00	(0.1393)	(0.0099)	0.0000	1	(0.1493)	02/04/2025
2618.HK	01/07/2025	SDB3260123022	0	100	12.8600	1,280.00	1,286.00	0.0000	4.0362	30.00	0.00	(0.1415)	(0.0106)	0.0000	1	(0.1521)	02/04/2025
2618.HK	01/06/2025	SDB3260123022	0	100	12.6800	1,280.00	1,268.00	0.0000	3.8978	30.00	0.00	(0.1367)	(0.0104)	0.0000	1	(0.1471)	02/04/2025
2618.HK	01/03/2025	SDB3260123022	0	100	12.8000	1,280.00	1,280.00	0.0000	3.9489	30.00	0.00	(0.4155)	(0.0316)	0.0000	3	(0.4470)	02/04/2025
TOTAL JD LOGISTICS, INC. CMN												(1.8857)	(0.1512)	0.0000		(2.0369)	
JD.COM, INC. CMN																	
9618.HK	01/17/2025	SDB3260121522	0	150	137.1000	20,400.00	20,565.00	0.0000	2.4434	30.00	0.00	(1.3656)	(0.1690)	0.0000	1	(1.5346)	02/04/2025
9618.HK	01/16/2025	SDB3260121522	0	150	135.9000	20,400.00	20,385.00	0.0000	2.6392	30.00	0.00	(1.4750)	(0.1675)	0.0000	1	(1.6426)	02/04/2025
9618.HK	01/15/2025	SDB3260121522	0	150	129.0000	20,400.00	19,350.00	0.0000	2.9650	30.00	0.00	(1.6571)	(0.1590)	0.0000	1	(1.8162)	02/04/2025
9618.HK	01/14/2025	SDB3260121522	0	150	130.9000	20,400.00	19,635.00	0.0000	3.2826	30.00	0.00	(1.8347)	(0.1614)	0.0000	1	(1.9960)	02/04/2025
9618.HK	01/13/2025	SDB3260121522	0	150	133.2000	20,400.00	19,980.00	0.0000	3.5372	30.00	0.00	(1.9770)	(0.1642)	0.0000	1	(2.1412)	02/04/2025
9618.HK	01/10/2025	SDB3260121522	0	150	135.3000	20,400.00	20,295.00	0.0000	3.7668	30.00	0.00	(6.3159)	(0.5004)	0.0000	3	(6.8163)	02/04/2025
9618.HK	01/09/2025	SDB3260121522	0	150	135.0000	20,400.00	20,250.00	0.0000	3.8514	30.00	0.00	(2.1526)	(0.1664)	0.0000	1	(2.3190)	02/04/2025
9618.HK	01/08/2025	SDB3260121522	0	150	135.7000	20,400.00	20,355.00	0.0000	3.9729	30.00	0.00	(2.2205)	(0.1673)	0.0000	1	(2.3878)	02/04/2025
9618.HK	01/07/2025	SDB3260121522	0	150	134.2000	20,400.00	20,130.00	0.0000	4.0362	30.00	0.00	(2.2559)	(0.1655)	0.0000	1	(2.4213)	02/04/2025
9618.HK	01/06/2025	SDB3260121522	0	150	132.5000	20,400.00	19,875.00	0.0000	3.8978	30.00	0.00	(2.1785)	(0.1634)	0.0000	1	(2.3419)	02/04/2025
9618.HK	01/03/2025	SDB3260121522	0	150	136.0000	20,400.00	20,400.00	0.0000	3.9489	30.00	0.00	(6.6213)	(0.5030)	0.0000	3	(7.1243)	02/04/2025
TOTAL JD.COM, INC. CMN												(30.0539)	(2.4872)	0.0000		(32.5412)	
JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN																	
9922.HK	01/17/2025	SDB3260123223	0	1,000	2.7600	3,430.00	2,760.00	0.0000	2.4434	30.00	0.00	(0.2296)	(0.0227)	0.0000	1	(0.2523)	02/04/2025
9922.HK	01/16/2025	SDB3260123223	0	1,000	2.8100	3,430.00	2,810.00	0.0000	2.6392	30.00	0.00	(0.2480)	(0.0231)	0.0000	1	(0.2711)	02/04/2025
9922.HK	01/15/2025	SDB3260123223	0	1,000	2.7100	3,430.00	2,710.00	0.0000	2.9650	30.00	0.00	(0.2786)	(0.0223)	0.0000	1	(0.3009)	02/04/2025
9922.HK	01/14/2025	SDB3260123223	0	1,000	2.7000	3,430.00	2,700.00	0.0000	3.2826	30.00	0.00	(0.3085)	(0.0222)	0.0000	1	(0.3307)	02/04/2025
9922.HK	01/13/2025	SDB3260123223	0	1,000	2.8400	3,430.00	2,840.00	0.0000	3.5372	30.00	0.00	(0.3324)	(0.0233)	0.0000	1	(0.3557)	02/04/2025
9922.HK	01/10/2025	SDB3260123223	0	1,000	2.8100	3,430.00	2,810.00	0.0000	3.7668	30.00	0.00	(1.0619)	(0.0693)	0.0000	3	(1.1312)	02/04/2025
9922.HK	01/09/2025	SDB3260123223	0	1,000	3.0200	3,430.00	3,020.00	0.0000	3.8514	30.00	0.00	(0.3619)	(0.0248)	0.0000	1	(0.3867)	02/04/2025
9922.HK	01/08/2025	SDB3260123223	0	1,000	3.1100	3,430.00	3,110.00	0.0000	3.9729	30.00	0.00	(0.3733)	(0.0256)	0.0000	1	(0.3989)	02/04/2025
9922.HK	01/07/2025	SDB3260123223	0	1,000	3.1600	3,430.00	3,160.00	0.0000	4.0362	30.00	0.00	(0.3793)	(0.0260)	0.0000	1	(0.4053)	02/04/2025
9922.HK	01/06/2025	SDB3260123223	0	1,000	3.2800	3,430.00	3,280.00	0.0000	3.8978	30.00	0.00	(0.3663)	(0.0270)	0.0000	1	(0.3932)	02/04/2025
9922.HK	01/03/2025	SDB3260123223	0	1,000	3.4300	3,430.00	3,430.00	0.0000	3.9489	30.00	0.00	(1.1133)	(0.0846)	0.0000	3	(1.1979)	02/04/2025
TOTAL JIUMAOJIU INTERNATIONAL HOLDINGS LIMITED CMN												(5.0532)	(0.3708)	0.0000		(5.4240)	
KINGSOFT CORPORATION LTD CMN																	
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,535.78	6,750.00	0.0000	2.4434	30.00	0.00	(0.4375)	(0.0555)	0.0000	1	(0.4930)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	600	33.7500	19,823.86	20,250.00	0.0000	2.4434	30.00	0.00	(1.3270)	(0.1664)	0.0000	1	(1.4935)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,457.77	6,750.00	0.0000	2.4434	30.00	0.00	(0.4323)	(0.0555)	0.0000	1	(0.4878)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	2,000	33.7500	64,177.70	67,500.00	0.0000	2.4434	30.00	0.00	(4.2962)	(0.5548)	0.0000	1	(4.8510)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	1,000	33.7500	32,018.54	33,750.00	0.0000	2.4434	30.00	0.00	(2.1434)	(0.2774)	0.0000	1	(2.4208)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	25,650.87	27,000.00	0.0000	2.4434	30.00	0.00	(1.7171)	(0.2219)	0.0000	1	(1.9390)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,445.77	6,750.00	0.0000	2.4434	30.00	0.00	(0.4315)	(0.0555)	0.0000	1	(0.4870)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,000	33.7500	168,250.00	168,750.00	0.0000	2.4434	30.00	0.00	(11.2629)	(1.3870)	0.0000	1	(12.6499)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	8,000	33.7500	269,200.00	270,000.00	0.0000	2.4434	30.00	0.00	(18.0207)	(2.2192)	0.0000	1	(20.2399)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,600	33.7500	188,440.00	189,000.00	0.0000	2.4434	30.00	0.00	(12.6145)	(1.5534)	0.0000	1	(14.1679)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,730.00	6,750.00	0.0000	2.4434	30.00	0.00	(0.4505)	(0.0555)	0.0000	1	(0.5060)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,730.00	6,750.00	0.0000	2.4434	30.00	0.00	(0.4505)	(0.0555)	0.0000	1	(0.5060)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	8,400	33.7500	282,660.00	283,500.00	0.0000	2.4434	30.00	0.00	(18.9217)	(2.3301)	0.0000	1	(21.2519)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	4,600	33.7500	154,790.00	155,250.00	0.0000	2.4434	30.00	0.00	(10.3619)	(1.2760)	0.0000	1	(11.6379)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	8,200	33.7500	275,930.00	276,750.00	0.0000	2.4434	30.00	0.00	(18.4712)	(2.2747)	0.0000	1	(20.7459)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,600	33.7500	188,440.00	189,000.00	0.0000	2.4434	30.00	0.00	(12.6145)	(1.5534)	0.0000	1	(14.1679)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	26,920.00	27,000.00	0.0000	2.4434	30.00	0.00	(1.8021)	(0.2219)	0.0000	1	(2.0240)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	1,400	33.7500	47,110.00	47,250.00	0.0000	2.4434	30.00	0.00	(3.1536)	(0.3884)	0.0000	1	(3.5420)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	1,400	33.7500	47,110.00	47,250.00	0.0000	2.4434	30.00	0.00	(3.1536)	(0.3884)	0.0000	1	(3.5420)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	8,200	33.7500	275,930.00	276,750.00	0.0000	2.4434	30.00	0.00	(18.4712)	(2.2747)	0.0000	1	(20.7459)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	3,200	33.7500	107,680.00	108,000.00	0.0000	2.4434	30.00	0.00	(7.2083)	(0.8877)	0.0000	1	(8.0959)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	7,800	33.7500	262,470.00	263,250.00	0.0000	2.4434	30.00	0.00	(17.5702)	(2.1637)	0.0000	1	(19.7339)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	6,400	33.7500	215,360.00	216,000.00	0.0000	2.4434	30.00	0.00	(14.4166)	(1.7753)	0.0000	1	(16.1919)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	6,800	33.7500	228,820.00	229,500.00	0.0000	2.4434	30.00	0.00	(15.3176)	(1.8863)	0.0000	1	(17.2039)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	21,600	33.7500	726,840.00	729,000.00	0.0000	2.4434	30.00	0.00	(48.6559)	(5.9918)	0.0000	1	(54.6476)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,000	33.7500	168,250.00	168,750.00	0.0000	2.4434	30.00	0.00	(11.2629)	(1.3870)	0.0000	1	(12.6499)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	1,600	33.7500	53,840.00	54,000.00	0.0000	2.4434	30.00	0.00	(3.6041)	(0.4438)	0.0000	1	(4.0480)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	19,000	33.7500	639,350.00	641,250.00	0.0000	2.4434	30.00	0.00	(42.7991)	(5.2705)	0.0000	1	(48.0697)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,730.00	6,750.00	0.0000	2.4434	30.00	0.00	(0.4505)	(0.0555)	0.0000	1	(0.5060)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	600	33.7500	20,190.00	20,250.00	0.0000	2.4434	30.00	0.00	(1.3516)	(0.1664)	0.0000	1	(1.5180)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	3,400	33.7500	114,410.00	114,750.00	0.0000	2.4434	30.00	0.00	(7.6588)	(0.9432)	0.0000	1	(8.6019)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	6,200	33.7500	208,630.00	209,250.00	0.0000	2.4434	30.00	0.00	(13.9660)	(1.7199)	0.0000	1	(15.6859)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,600	33.7500	188,440.00	189,000.00	0.0000	2.4434	30.00	0.00	(12.6145)	(1.5534)	0.0000	1	(14.1679)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	26,920.00	27,000.00	0.0000	2.4434	30.00	0.00	(1.8021)	(0.2219)	0.0000	1	(2.0240)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	26,920.00	27,000.00	0.0000	2.4434	30.00	0.00	(1.8021)	(0.2219)	0.0000	1	(2.0240)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	200	33.7500	6,730.00	6,750.00	0.0000	2.4434	30.00	0.00	(0.4505)	(0.0555)	0.0000	1	(0.5060)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	1,400	33.7500	47,110.00	47,250.00	0.0000	2.4434	30.00	0.00	(3.1536)	(0.3884)	0.0000	1	(3.5420)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	400	33.7500	13,460.00	13,500.00	0.0000	2.4434	30.00	0.00	(0.9010)	(0.1110)	0.0000	1	(1.0120)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	26,920.00	27,000.00	0.0000	2.4434	30.00	0.00	(1.8021)	(0.2219)	0.0000	1	(2.0240)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	800	33.7500	26,920.00	27,000.00	0.0000	2.4434	30.00	0.00	(1.8021)	(0.2219)	0.0000	1	(2.0240)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	5,800	33.7500	195,170.00	195,750.00	0.0000	2.4434	30.00	0.00	(13.0650)	(1.6089)	0.0000	1	(14.6739)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	2,000	33.7500	67,300.00	67,500.00	0.0000	2.4434	30.00	0.00	(4.5052)	(0.5548)	0.0000	1	(5.0600)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	6,200	33.7500	208,630.00	209,250.00	0.0000	2.4434	30.00	0.00	(13.9660)	(1.7199)	0.0000	1	(15.6859)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	600	33.7500	20,190.00	20,250.00	0.0000	2.4434	30.00	0.00	(1.3516)	(0.1664)	0.0000	1	(1.5180)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	600	33.7500	20,190.00	20,250.00	0.0000	2.4434	30.00	0.00	(1.3516)	(0.1664)	0.0000	1	(1.5180)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	3,000	33.7500	100,950.00	101,250.00	0.0000	2.4434	30.00	0.00	(6.7578)	(0.8322)	0.0000	1	(7.5900)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	10,400	33.7500	349,960.00	351,000.00	0.0000	2.4434	30.00	0.00	(23.4269)	(2.8849)	0.0000	1	(26.3118)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	4,000	33.7500	134,600.00	135,000.00	0.0000	2.4434	30.00	0.00	(9.0103)	(1.1096)	0.0000	1	(10.1199)	02/04/2025
3888.HK	01/17/2025	SDB3260854913	0	3,200	33.7500	107,680.00	108,000.00	0.0000	2.4434	30.00	0.00	(7.2083)	(0.8877)	0.0000	1	(8.0959)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,535.78	6,620.00	0.0000	2.6392	30.00	0.00	(0.4726)	(0.0544)	0.0000	1	(0.5270)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	600	33.1000	19,823.86	19,860.00	0.0000	2.6392	30.00	0.00	(1.4334)	(0.1632)	0.0000	1	(1.5966)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,457.77	6,620.00	0.0000	2.6392	30.00	0.00	(0.4669)	(0.0544)	0.0000	1	(0.5213)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	2,000	33.1000	64,177.70	66,200.00	0.0000	2.6392	30.00	0.00	(4.6404)	(0.5441)	0.0000	1	(5.1845)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	1,000	33.1000	32,018.54	33,100.00	0.0000	2.6392	30.00	0.00	(2.3151)	(0.2721)	0.0000	1	(2.5872)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	25,650.87	26,480.00	0.0000	2.6392	30.00	0.00	(1.8547)	(0.2176)	0.0000	1	(2.0724)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,445.77	6,620.00	0.0000	2.6392	30.00	0.00	(0.4661)	(0.0544)	0.0000	1	(0.5205)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,000	33.1000	168,250.00	165,500.00	0.0000	2.6392	30.00	0.00	(12.1655)	(1.3603)	0.0000	1	(13.5258)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	8,000	33.1000	269,200.00	264,800.00	0.0000	2.6392	30.00	0.00	(19.4648)	(2.1764)	0.0000	1	(21.6412)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,600	33.1000	188,440.00	185,360.00	0.0000	2.6392	30.00	0.00	(13.6253)	(1.5235)	0.0000	1	(15.1489)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,730.00	6,620.00	0.0000	2.6392	30.00	0.00	(0.4866)	(0.0544)	0.0000	1	(0.5410)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,730.00	6,620.00	0.0000	2.6392	30.00	0.00	(0.4866)	(0.0544)	0.0000	1	(0.5410)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	8,400	33.1000	282,660.00											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/16/2025	SDB3260854913	0	4,600	33.1000	154,790.00	152,260.00	0.0000	2.6392	30.00	0.00	(11.1922)	(1.2515)	0.0000	1	(12.4437)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	8,200	33.1000	275,930.00	271,420.00	0.0000	2.6392	30.00	0.00	(19.9514)	(2.2308)	0.0000	1	(22.1823)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,600	33.1000	188,440.00	185,360.00	0.0000	2.6392	30.00	0.00	(13.6253)	(1.5235)	0.0000	1	(15.1489)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	26,920.00	26,480.00	0.0000	2.6392	30.00	0.00	(1.9465)	(0.2176)	0.0000	1	(2.1641)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	1,400	33.1000	47,110.00	46,340.00	0.0000	2.6392	30.00	0.00	(3.4063)	(0.3809)	0.0000	1	(3.7872)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	1,400	33.1000	47,110.00	46,340.00	0.0000	2.6392	30.00	0.00	(3.4063)	(0.3809)	0.0000	1	(3.7872)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	8,200	33.1000	275,930.00	271,420.00	0.0000	2.6392	30.00	0.00	(19.9514)	(2.2308)	0.0000	1	(22.1823)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	3,200	33.1000	107,680.00	105,920.00	0.0000	2.6392	30.00	0.00	(7.7859)	(0.8706)	0.0000	1	(8.6565)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	7,800	33.1000	262,470.00	258,180.00	0.0000	2.6392	30.00	0.00	(18.9782)	(2.1220)	0.0000	1	(21.1002)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	6,400	33.1000	215,360.00	211,840.00	0.0000	2.6392	30.00	0.00	(15.5718)	(1.7412)	0.0000	1	(17.3130)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	6,800	33.1000	228,820.00	225,080.00	0.0000	2.6392	30.00	0.00	(16.5451)	(1.8500)	0.0000	1	(18.3950)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	21,600	33.1000	726,840.00	714,960.00	0.0000	2.6392	30.00	0.00	(52.5549)	(5.8764)	0.0000	1	(58.4313)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,000	33.1000	168,250.00	165,500.00	0.0000	2.6392	30.00	0.00	(12.1655)	(1.3603)	0.0000	1	(13.5258)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	1,600	33.1000	53,840.00	52,960.00	0.0000	2.6392	30.00	0.00	(3.8930)	(0.4353)	0.0000	1	(4.3282)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	19,000	33.1000	639,350.00	628,900.00	0.0000	2.6392	30.00	0.00	(46.2289)	(5.1690)	0.0000	1	(51.3979)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,730.00	6,620.00	0.0000	2.6392	30.00	0.00	(0.4866)	(0.0544)	0.0000	1	(0.5410)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	600	33.1000	20,190.00	19,860.00	0.0000	2.6392	30.00	0.00	(1.4599)	(0.1632)	0.0000	1	(1.6231)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	3,400	33.1000	114,410.00	112,540.00	0.0000	2.6392	30.00	0.00	(8.2725)	(0.9250)	0.0000	1	(9.1975)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	6,200	33.1000	208,630.00	205,220.00	0.0000	2.6392	30.00	0.00	(15.0852)	(1.6867)	0.0000	1	(16.7719)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,600	33.1000	188,440.00	185,360.00	0.0000	2.6392	30.00	0.00	(13.6253)	(1.5235)	0.0000	1	(15.1489)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	26,920.00	26,480.00	0.0000	2.6392	30.00	0.00	(1.9465)	(0.2176)	0.0000	1	(2.1641)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	26,920.00	26,480.00	0.0000	2.6392	30.00	0.00	(1.9465)	(0.2176)	0.0000	1	(2.1641)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	200	33.1000	6,730.00	6,620.00	0.0000	2.6392	30.00	0.00	(0.4866)	(0.0544)	0.0000	1	(0.5410)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	1,400	33.1000	47,110.00	46,340.00	0.0000	2.6392	30.00	0.00	(3.4063)	(0.3809)	0.0000	1	(3.7872)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	400	33.1000	13,460.00	13,240.00	0.0000	2.6392	30.00	0.00	(0.9732)	(0.1088)	0.0000	1	(1.0821)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	26,920.00	26,480.00	0.0000	2.6392	30.00	0.00	(1.9465)	(0.2176)	0.0000	1	(2.1641)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	800	33.1000	26,920.00	26,480.00	0.0000	2.6392	30.00	0.00	(1.9465)	(0.2176)	0.0000	1	(2.1641)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	5,800	33.1000	195,170.00	191,980.00	0.0000	2.6392	30.00	0.00	(14.1120)	(1.5779)	0.0000	1	(15.6899)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	2,000	33.1000	67,300.00	66,200.00	0.0000	2.6392	30.00	0.00	(4.8662)	(0.5441)	0.0000	1	(5.4103)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	6,200	33.1000	208,630.00	205,220.00	0.0000	2.6392	30.00	0.00	(15.0852)	(1.6867)	0.0000	1	(16.7719)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	600	33.1000	20,190.00	19,860.00	0.0000	2.6392	30.00	0.00	(1.4599)	(0.1632)	0.0000	1	(1.6231)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	600	33.1000	20,190.00	19,860.00	0.0000	2.6392	30.00	0.00	(1.4599)	(0.1632)	0.0000	1	(1.6231)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	3,000	33.1000	100,950.00	99,300.00	0.0000	2.6392	30.00	0.00	(7.2993)	(0.8162)	0.0000	1	(8.1155)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	10,400	33.1000	349,960.00	344,240.00	0.0000	2.6392	30.00	0.00	(25.3042)	(2.8294)	0.0000	1	(28.1336)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	4,000	33.1000	134,600.00	132,400.00	0.0000	2.6392	30.00	0.00	(9.7324)	(1.0882)	0.0000	1	(10.8206)	02/04/2025
3888.HK	01/16/2025	SDB3260854913	0	3,200	33.1000	107,680.00	105,920.00	0.0000	2.6392	30.00	0.00	(7.7859)	(0.8706)	0.0000	1	(8.6565)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32.8500	6,457.77	6,570.00	0.0000	2.9650	30.00	0.00	(0.5246)	(0.0540)	0.0000	1	(0.5786)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	2,000	32.8500	64,177.70	65,700.00	0.0000	2.9650	30.00	0.00	(5.2133)	(0.5400)	0.0000	1	(5.7533)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	1,000	32.8500	32,018.54	32,850.00	0.0000	2.9650	30.00	0.00	(2.6009)	(0.2700)	0.0000	1	(2.8709)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	25,650.87	26,280.00	0.0000	2.9650	30.00	0.00	(2.0837)	(0.2160)	0.0000	1	(2.2997)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32.8500	6,445.77	6,570.00	0.0000	2.9650	30.00	0.00	(0.5236)	(0.0540)	0.0000	1	(0.5776)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,000	32.8500	168,250.00	164,250.00	0.0000	2.9650	30.00	0.00	(13.6672)	(1.3500)	0.0000	1	(15.0172)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	8,000	32.8500	269,200.00	262,800.00	0.0000	2.9650	30.00	0.00	(21.8676)	(2.1600)	0.0000	1	(24.0276)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,600	32.8500	188,440.00	183,960.00	0.0000	2.9650	30.00	0.00	(15.3073)	(1.5120)	0.0000	1	(16.8193)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32.8500	6,730.00	6,570.00	0.0000	2.9650	30.00	0.00	(0.5467)	(0.0540)	0.0000	1	(0.6007)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/15/2025	SDB3260854913	0	8,400	32.8500	282,660.00	275,940.00	0.0000	2.9650	30.00	0.00	(22.9610)	(2.2680)	0.0000	1	(25.2290)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	4,600	32.8500	154,790.00	151,110.00	0.0000	2.9650	30.00	0.00	(12.5739)	(1.2420)	0.0000	1	(13.8159)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	8,200	32.8500	275,930.00	269,370.00	0.0000	2.9650	30.00	0.00	(22.4143)	(2.2140)	0.0000	1	(24.6283)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,600	32.8500	188,440.00	183,960.00	0.0000	2.9650	30.00	0.00	(15.3073)	(1.5120)	0.0000	1	(16.8193)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	26,920.00	26,280.00	0.0000	2.9650	30.00	0.00	(2.1868)	(0.2160)	0.0000	1	(2.4028)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	1,400	32.8500	47,110.00	45,990.00	0.0000	2.9650	30.00	0.00	(3.8268)	(0.3780)	0.0000	1	(4.2048)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	8,200	32.8500	275,930.00	269,370.00	0.0000	2.9650	30.00	0.00	(22.4143)	(2.2140)	0.0000	1	(24.6283)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	3,200	32.8500	107,680.00	105,120.00	0.0000	2.9650	30.00	0.00	(8.7470)	(0.8640)	0.0000	1	(9.6110)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	7,800	32.8500	262,470.00	256,230.00	0.0000	2.9650	30.00	0.00	(21.3209)	(2.1060)	0.0000	1	(23.4269)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	6,400	32.8500	215,360.00	210,240.00	0.0000	2.9650	30.00	0.00	(17.4941)	(1.7280)	0.0000	1	(19.2221)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	6,800	32.8500	228,820.00	223,380.00	0.0000	2.9650	30.00	0.00	(18.5875)	(1.8360)	0.0000	1	(20.4235)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	21,600	32.8500	726,840.00	709,560.00	0.0000	2.9650	30.00	0.00	(59.0425)	(5.8320)	0.0000	1	(64.8745)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,000	32.8500	168,250.00	164,250.00	0.0000	2.9650	30.00	0.00	(13.6672)	(1.3500)	0.0000	1	(15.0172)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	1,600	32.8500	53,840.00	52,560.00	0.0000	2.9650	30.00	0.00	(4.3735)	(0.4320)	0.0000	1	(4.8055)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	19,000	32.8500	639,350.00	624,150.00	0.0000	2.9650	30.00	0.00	(51.9355)	(5.1300)	0.0000	1	(57.0655)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32.8500	6,730.00	6,570.00	0.0000	2.9650	30.00	0.00	(0.5467)	(0.0540)	0.0000	1	(0.6007)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	600	32.8500	20,190.00	19,710.00	0.0000	2.9650	30.00	0.00	(1.6401)	(0.1620)	0.0000	1	(1.8021)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	3,400	32.8500	114,410.00	111,690.00	0.0000	2.9650	30.00	0.00	(9.2937)	(0.9180)	0.0000	1	(10.2117)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	6,200	32.8500	208,630.00	203,670.00	0.0000	2.9650	30.00	0.00	(16.9474)	(1.6740)	0.0000	1	(18.6214)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,600	32.8500	188,440.00	183,960.00	0.0000	2.9650	30.00	0.00	(15.3073)	(1.5120)	0.0000	1	(16.8193)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	26,920.00	26,280.00	0.0000	2.9650	30.00	0.00	(2.1868)	(0.2160)	0.0000	1	(2.4028)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	26,920.00	26,280.00	0.0000	2.9650	30.00	0.00	(2.1868)	(0.2160)	0.0000	1	(2.4028)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	200	32.8500	6,730.00	6,570.00	0.0000	2.9650	30.00	0.00	(0.5467)	(0.0540)	0.0000	1	(0.6007)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	1,400	32.8500	47,110.00	45,990.00	0.0000	2.9650	30.00	0.00	(3.8268)	(0.3780)	0.0000	1	(4.2048)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	400	32.8500	13,460.00	13,140.00	0.0000	2.9650	30.00	0.00	(1.0934)	(0.1080)	0.0000	1	(1.2014)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	26,920.00	26,280.00	0.0000	2.9650	30.00	0.00	(2.1868)	(0.2160)	0.0000	1	(2.4028)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	800	32.8500	26,920.00	26,280.00	0.0000	2.9650	30.00	0.00	(2.1868)	(0.2160)	0.0000	1	(2.4028)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	5,800	32.8500	195,170.00	190,530.00	0.0000	2.9650	30.00	0.00	(15.8540)	(1.5660)	0.0000	1	(17.4200)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	2,000	32.8500	67,300.00	65,700.00	0.0000	2.9650	30.00	0.00	(5.4669)	(0.5400)	0.0000	1	(6.0069)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	6,200	32.8500	208,630.00	203,670.00	0.0000	2.9650	30.00	0.00	(16.9474)	(1.6740)	0.0000	1	(18.6214)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	600	32.8500	20,190.00	19,710.00	0.0000	2.9650	30.00	0.00	(1.6401)	(0.1620)	0.0000	1	(1.8021)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	600	32.8500	20,190.00	19,710.00	0.0000	2.9650	30.00	0.00	(1.6401)	(0.1620)	0.0000	1	(1.8021)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	3,000	32.8500	100,950.00	98,550.00	0.0000	2.9650	30.00	0.00	(8.2003)	(0.8100)	0.0000	1	(9.0103)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	10,400	32.8500	349,960.00	341,640.00	0.0000	2.9650	30.00	0.00	(28.4279)	(2.8080)	0.0000	1	(31.2359)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	4,000	32.8500	134,600.00	131,400.00	0.0000	2.9650	30.00	0.00	(10.9338)	(1.0800)	0.0000	1	(12.0138)	02/04/2025
3888.HK	01/15/2025	SDB3260854913	0	3,200	32.8500	107,680.00	105,120.00	0.0000	2.9650	30.00	0.00	(8.7470)	(0.8640)	0.0000	1	(9.6110)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,457.77	6,450.00	0.0000	3.2826	30.00	0.00	(0.5808)	(0.0530)	0.0000	1	(0.6338)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	2,000	32.2500	64,177.70	64,500.00	0.0000	3.2826	30.00	0.00	(5.7718)	(0.5301)	0.0000	1	(6.3019)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	1,000	32.2500	32,018.54	32,250.00	0.0000	3.2826	30.00	0.00	(2.8796)	(0.2651)	0.0000	1	(3.1446)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	25,650.87	25,800.00	0.0000	3.2826	30.00	0.00	(2.3069)	(0.2121)	0.0000	1	(2.5190)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,445.77	6,450.00	0.0000	3.2826	30.00	0.00	(0.5797)	(0.0530)	0.0000	1	(0.6327)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,000	32.2500	168,250.00	161,250.00	0.0000	3.2826	30.00	0.00	(15.1315)	(1.3253)	0.0000	1	(16.4568)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	8,000	32.2500	269,200.00	258,000.00	0.0000	3.2826	30.00	0.00	(24.2104)	(2.1205)	0.0000	1	(26.3309)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.2826	30.00	0.00	(16.9473)	(1.4844)	0.0000	1	(18.4316)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.2826	30.00	0.00	(0.6053)	(0.0530)	0.0000	1	(0.6583)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.2826	30.00	0.00	(0.6053)	(0.0530)	0.0000	1	(0.6583)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	8,400	32.2500	282,660.00	270,900.00	0.0000	3.2826	30.00	0.00	(25.4209)	(2.2266)	0.0000	1	(27.6475)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	4,600	32.2500	154,790.00	148,350.00	0.0000	3.2826	30.00	0.00	(13.9210)	(1.2193)	0.0000	1	(15.1403)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	8,200	32.2500	275,930.00	264,450.00	0.0000	3.2826	30.00	0.00	(24.8156)	(2.1736)	0.0000	1	(26.9892)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.2826	30.00	0.00	(16.9473)	(1.4844)	0.0000	1	(18.4316)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.2826	30.00	0.00	(2.4210)	(0.2121)	0.0000	1	(2.6331)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.2826	30.00	0.00	(4.2368)	(0.3711)	0.0000	1	(4.6079)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.2826	30.00	0.00	(4.2368)	(0.3711)	0.0000	1	(4.6079)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	8,200	32.2500	275,930.00	264,450.00	0.0000	3.2826	30.00	0.00	(24.8156)	(2.1736)	0.0000	1	(26.9892)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	3,200	32.2500	107,680.00	103,200.00	0.0000	3.2826	30.00	0.00	(9.6841)	(0.8482)	0.0000	1	(10.5324)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	7,800	32.2500	262,470.00	251,550.00	0.0000	3.2826	30.00	0.00	(23.6051)	(2.0675)	0.0000	1	(25.6726)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	6,400	32.2500	215,360.00	206,400.00	0.0000	3.2826	30.00	0.00	(19.3683)	(1.6964)	0.0000	1	(21.0647)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	6,800	32.2500	228,820.00	219,300.00	0.0000	3.2826	30.00	0.00	(20.5788)	(1.8025)	0.0000	1	(22.3813)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	21,600	32.2500	726,840.00	696,600.00	0.0000	3.2826	30.00	0.00	(65.3680)	(5.7255)	0.0000	1	(71.0935)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,000	32.2500	168,250.00	161,250.00	0.0000	3.2826	30.00	0.00	(15.1315)	(1.3253)	0.0000	1	(16.4568)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	1,600	32.2500	53,840.00	51,600.00	0.0000	3.2826	30.00	0.00	(4.8421)	(0.4241)	0.0000	1	(5.2662)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	19,000	32.2500	639,350.00	612,750.00	0.0000	3.2826	30.00	0.00	(57.4996)	(5.0363)	0.0000	1	(62.5359)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.2826	30.00	0.00	(0.6053)	(0.0530)	0.0000	1	(0.6583)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.2826	30.00	0.00	(1.8158)	(0.1590)	0.0000	1	(1.9748)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	3,400	32.2500	114,410.00	109,650.00	0.0000	3.2826	30.00	0.00	(10.2894)	(0.9012)	0.0000	1	(11.1906)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	6,200	32.2500	208,630.00	199,950.00	0.0000	3.2826	30.00	0.00	(18.7630)	(1.6434)	0.0000	1	(20.4065)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.2826	30.00	0.00	(16.9473)	(1.4844)	0.0000	1	(18.4316)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.2826	30.00	0.00	(2.4210)	(0.2121)	0.0000	1	(2.6331)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.2826	30.00	0.00	(2.4210)	(0.2121)	0.0000	1	(2.6331)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.2826	30.00	0.00	(0.6053)	(0.0530)	0.0000	1	(0.6583)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.2826	30.00	0.00	(4.2368)	(0.3711)	0.0000	1	(4.6079)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.2826	30.00	0.00	(1.2105)	(0.1060)	0.0000	1	(1.3165)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.2826	30.00	0.00	(2.4210)	(0.2121)	0.0000	1	(2.6331)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.2826	30.00	0.00	(2.4210)	(0.2121)	0.0000	1	(2.6331)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	5,800	32.2500	195,170.00	187,050.00	0.0000	3.2826	30.00	0.00	(17.5525)	(1.5374)	0.0000	1	(19.0899)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	2,000	32.2500	67,300.00	64,500.00	0.0000	3.2826	30.00	0.00	(6.0526)	(0.5301)	0.0000	1	(6.5827)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	6,200	32.2500	208,630.00	199,950.00	0.0000	3.2826	30.00	0.00	(18.7630)	(1.6434)	0.0000	1	(20.4065)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.2826	30.00	0.00	(1.8158)	(0.1590)	0.0000	1	(1.9748)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.2826	30.00	0.00	(1.8158)	(0.1590)	0.0000	1	(1.9748)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	3,000	32.2500	100,950.00	96,750.00	0.0000	3.2826	30.00	0.00	(9.0789)	(0.7952)	0.0000	1	(9.8741)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	10,400	32.2500	349,960.00	335,400.00	0.0000	3.2826	30.00	0.00	(31.4735)	(2.7567)	0.0000	1	(34.2302)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	4,000	32.2500	134,600.00	129,000.00	0.0000	3.2826	30.00	0.00	(12.1052)	(1.0603)	0.0000	1	(13.1655)	02/04/2025
3888.HK	01/14/2025	SDB3260854913	0	3,200	32.2500	107,680.00	103,200.00	0.0000	3.2826	30.00	0.00	(9.6841)	(0.8482)	0.0000	1	(10.5324)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	2,000	32.2500	64,177.70	64,500.00	0.0000	3.5372	30.00	0.00	(6.2194)	(0.5301)	0.0000	1	(6.7496)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	1,000	32.2500	32,018.54	32,250.00	0.0000	3.5372	30.00	0.00	(3.1029)	(0.2651)	0.0000	1	(3.3680)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	25,650.87	25,800.00	0.0000	3.5372	30.00	0.00	(2.4858)	(0.2121)	0.0000	1	(2.6979)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	200	32.2500	6,445.77	6,450.00	0.0000	3.5372	30.00	0.00	(0.6247)	(0.0530)	0.0000	1	(0.6777)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,000	32.2500	168,250.00	161,250.00	0.0000	3.5372	30.00	0.00	(16.3050)	(1.3253)	0.0000	1	(17.6304)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	8,000	32.2500	269,200.00	258,000.00	0.0000	3.5372	30.00	0.00	(26.0881)	(2.1205)	0.0000	1	(28.2086)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.5372	30.00	0.00	(18.2616)	(1.4844)	0.0000	1	(19.7460)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	200	32.2500	6,730.00											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/13/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.5372	30.00	0.00	(0.6522)	(0.0530)	0.0000	1	(0.7052)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	8,400	32.2500	282,660.00	270,900.00	0.0000	3.5372	30.00	0.00	(27.3925)	(2.2266)	0.0000	1	(29.6190)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	4,600	32.2500	154,790.00	148,350.00	0.0000	3.5372	30.00	0.00	(15.0006)	(1.2193)	0.0000	1	(16.2200)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	8,200	32.2500	275,930.00	264,450.00	0.0000	3.5372	30.00	0.00	(26.7403)	(2.1736)	0.0000	1	(28.9138)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.5372	30.00	0.00	(18.2616)	(1.4844)	0.0000	1	(19.7460)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.5372	30.00	0.00	(2.6088)	(0.2121)	0.0000	1	(2.8209)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.5372	30.00	0.00	(4.5654)	(0.3711)	0.0000	1	(4.9365)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.5372	30.00	0.00	(4.5654)	(0.3711)	0.0000	1	(4.9365)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	8,200	32.2500	275,930.00	264,450.00	0.0000	3.5372	30.00	0.00	(26.7403)	(2.1736)	0.0000	1	(28.9138)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	3,200	32.2500	107,680.00	103,200.00	0.0000	3.5372	30.00	0.00	(10.4352)	(0.8482)	0.0000	1	(11.2834)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	7,800	32.2500	262,470.00	251,550.00	0.0000	3.5372	30.00	0.00	(25.4359)	(2.0675)	0.0000	1	(27.5034)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	6,400	32.2500	215,360.00	206,400.00	0.0000	3.5372	30.00	0.00	(20.8704)	(1.6964)	0.0000	1	(22.5669)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	6,800	32.2500	228,820.00	219,300.00	0.0000	3.5372	30.00	0.00	(22.1749)	(1.8025)	0.0000	1	(23.9773)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	21,600	32.2500	726,840.00	696,600.00	0.0000	3.5372	30.00	0.00	(70.4378)	(5.7255)	0.0000	1	(76.1632)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,000	32.2500	168,250.00	161,250.00	0.0000	3.5372	30.00	0.00	(16.3050)	(1.3253)	0.0000	1	(17.6304)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	1,600	32.2500	53,840.00	51,600.00	0.0000	3.5372	30.00	0.00	(5.2176)	(0.4241)	0.0000	1	(5.6417)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	19,000	32.2500	639,350.00	612,750.00	0.0000	3.5372	30.00	0.00	(61.9591)	(5.0363)	0.0000	1	(66.9954)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.5372	30.00	0.00	(0.6522)	(0.0530)	0.0000	1	(0.7052)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.5372	30.00	0.00	(1.9566)	(0.1590)	0.0000	1	(2.1156)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	3,400	32.2500	114,410.00	109,650.00	0.0000	3.5372	30.00	0.00	(11.0874)	(0.9012)	0.0000	1	(11.9887)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	6,200	32.2500	208,630.00	199,950.00	0.0000	3.5372	30.00	0.00	(20.2182)	(1.6434)	0.0000	1	(21.8617)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,600	32.2500	188,440.00	180,600.00	0.0000	3.5372	30.00	0.00	(18.2616)	(1.4844)	0.0000	1	(19.7460)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.5372	30.00	0.00	(2.6088)	(0.2121)	0.0000	1	(2.8209)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.5372	30.00	0.00	(2.6088)	(0.2121)	0.0000	1	(2.8209)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	200	32.2500	6,730.00	6,450.00	0.0000	3.5372	30.00	0.00	(0.6522)	(0.0530)	0.0000	1	(0.7052)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	1,400	32.2500	47,110.00	45,150.00	0.0000	3.5372	30.00	0.00	(4.5654)	(0.3711)	0.0000	1	(4.9365)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	400	32.2500	13,460.00	12,900.00	0.0000	3.5372	30.00	0.00	(1.3044)	(0.1060)	0.0000	1	(1.4104)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.5372	30.00	0.00	(2.6088)	(0.2121)	0.0000	1	(2.8209)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	800	32.2500	26,920.00	25,800.00	0.0000	3.5372	30.00	0.00	(2.6088)	(0.2121)	0.0000	1	(2.8209)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	5,800	32.2500	195,170.00	187,050.00	0.0000	3.5372	30.00	0.00	(18.9138)	(1.5374)	0.0000	1	(20.4512)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	2,000	32.2500	67,300.00	64,500.00	0.0000	3.5372	30.00	0.00	(6.5220)	(0.5301)	0.0000	1	(7.0522)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	6,200	32.2500	208,630.00	199,950.00	0.0000	3.5372	30.00	0.00	(20.2182)	(1.6434)	0.0000	1	(21.8617)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.5372	30.00	0.00	(1.9566)	(0.1590)	0.0000	1	(2.1156)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	600	32.2500	20,190.00	19,350.00	0.0000	3.5372	30.00	0.00	(1.9566)	(0.1590)	0.0000	1	(2.1156)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	3,000	32.2500	100,950.00	96,750.00	0.0000	3.5372	30.00	0.00	(9.7830)	(0.7952)	0.0000	1	(10.5782)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	10,400	32.2500	349,960.00	335,400.00	0.0000	3.5372	30.00	0.00	(33.9145)	(2.7567)	0.0000	1	(36.6712)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	4,000	32.2500	134,600.00	129,000.00	0.0000	3.5372	30.00	0.00	(13.0440)	(1.0603)	0.0000	1	(14.1043)	02/04/2025
3888.HK	01/13/2025	SDB3260854913	0	3,200	32.2500	107,680.00	103,200.00	0.0000	3.5372	30.00	0.00	(10.4352)	(0.8482)	0.0000	1	(11.2834)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	25,650.87	25,480.00	0.0000	3.7668	30.00	0.00	(7.9415)	(0.6283)	0.0000	3	(8.5698)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	200	31.8500	6,445.77	6,370.00	0.0000	3.7668	30.00	0.00	(1.9956)	(0.1571)	0.0000	3	(2.1527)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,000	31.8500	168,250.00	159,250.00	0.0000	3.7668	30.00	0.00	(52.0903)	(3.9267)	0.0000	3	(56.0171)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	8,000	31.8500	269,200.00	254,800.00	0.0000	3.7668	30.00	0.00	(83.3445)	(6.2827)	0.0000	3	(89.6273)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,600	31.8500	188,440.00	178,360.00	0.0000	3.7668	30.00	0.00	(58.3412)	(4.3979)	0.0000	3	(62.7391)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	200	31.8500	6,730.00	6,370.00	0.0000	3.7668	30.00	0.00	(2.0836)	(0.1571)	0.0000	3	(2.2407)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	200	31.8500	6,730.00	6,370.00	0.0000	3.7668	30.00	0.00	(2.0836)	(0.1571)	0.0000	3	(2.2407)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	8,													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/10/2025	SDB3260854913	0	4,600	31.8500	154,790.00	146,510.00	0.0000	3.7668	30.00	0.00	(47.9231)	(3.6126)	0.0000	3	(51.5357)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	8,200	31.8500	275,930.00	261,170.00	0.0000	3.7668	30.00	0.00	(85.4282)	(6.4398)	0.0000	3	(91.8680)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,600	31.8500	188,440.00	178,360.00	0.0000	3.7668	30.00	0.00	(58.3412)	(4.3979)	0.0000	3	(62.7391)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	26,920.00	25,480.00	0.0000	3.7668	30.00	0.00	(8.3345)	(0.6283)	0.0000	3	(8.9627)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	1,400	31.8500	47,110.00	44,590.00	0.0000	3.7668	30.00	0.00	(14.5853)	(1.0995)	0.0000	3	(15.6848)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	1,400	31.8500	47,110.00	44,590.00	0.0000	3.7668	30.00	0.00	(14.5853)	(1.0995)	0.0000	3	(15.6848)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	8,200	31.8500	275,930.00	261,170.00	0.0000	3.7668	30.00	0.00	(85.4282)	(6.4398)	0.0000	3	(91.8680)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	3,200	31.8500	107,680.00	101,920.00	0.0000	3.7668	30.00	0.00	(33.3378)	(2.5131)	0.0000	3	(35.8509)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	7,800	31.8500	262,470.00	248,430.00	0.0000	3.7668	30.00	0.00	(81.2609)	(6.1257)	0.0000	3	(87.3866)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	6,400	31.8500	215,360.00	203,840.00	0.0000	3.7668	30.00	0.00	(66.6756)	(5.0262)	0.0000	3	(71.7018)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	6,800	31.8500	228,820.00	216,580.00	0.0000	3.7668	30.00	0.00	(70.8429)	(5.3403)	0.0000	3	(76.1832)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	21,600	31.8500	726,840.00	687,960.00	0.0000	3.7668	30.00	0.00	(225.0303)	(16.9634)	0.0000	3	(241.9937)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,000	31.8500	168,250.00	159,250.00	0.0000	3.7668	30.00	0.00	(52.0903)	(3.9267)	0.0000	3	(56.0171)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	1,600	31.8500	53,840.00	50,960.00	0.0000	3.7668	30.00	0.00	(16.6689)	(1.2565)	0.0000	3	(17.9255)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	19,000	31.8500	639,350.00	605,150.00	0.0000	3.7668	30.00	0.00	(197.9433)	(14.9215)	0.0000	3	(212.8648)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	200	31.8500	6,730.00	6,370.00	0.0000	3.7668	30.00	0.00	(2.0836)	(0.1571)	0.0000	3	(2.2407)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	600	31.8500	20,190.00	19,110.00	0.0000	3.7668	30.00	0.00	(6.2508)	(0.4712)	0.0000	3	(6.7220)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,600	31.8500	188,440.00	178,360.00	0.0000	3.7668	30.00	0.00	(58.3412)	(4.3979)	0.0000	3	(62.7391)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	26,920.00	25,480.00	0.0000	3.7668	30.00	0.00	(8.3345)	(0.6283)	0.0000	3	(8.9627)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	26,920.00	25,480.00	0.0000	3.7668	30.00	0.00	(8.3345)	(0.6283)	0.0000	3	(8.9627)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	200	31.8500	6,730.00	6,370.00	0.0000	3.7668	30.00	0.00	(2.0836)	(0.1571)	0.0000	3	(2.2407)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	1,400	31.8500	47,110.00	44,590.00	0.0000	3.7668	30.00	0.00	(14.5853)	(1.0995)	0.0000	3	(15.6848)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	400	31.8500	13,460.00	12,740.00	0.0000	3.7668	30.00	0.00	(4.1672)	(0.3141)	0.0000	3	(4.4814)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	26,920.00	25,480.00	0.0000	3.7668	30.00	0.00	(8.3345)	(0.6283)	0.0000	3	(8.9627)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	800	31.8500	26,920.00	25,480.00	0.0000	3.7668	30.00	0.00	(8.3345)	(0.6283)	0.0000	3	(8.9627)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	5,800	31.8500	195,170.00	184,730.00	0.0000	3.7668	30.00	0.00	(60.4248)	(4.5550)	0.0000	3	(64.9798)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	2,000	31.8500	67,300.00	63,700.00	0.0000	3.7668	30.00	0.00	(20.8361)	(1.5707)	0.0000	3	(22.4068)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	6,200	31.8500	208,630.00	197,470.00	0.0000	3.7668	30.00	0.00	(64.5920)	(4.8691)	0.0000	3	(69.4611)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	600	31.8500	20,190.00	19,110.00	0.0000	3.7668	30.00	0.00	(6.2508)	(0.4712)	0.0000	3	(6.7220)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	600	31.8500	20,190.00	19,110.00	0.0000	3.7668	30.00	0.00	(6.2508)	(0.4712)	0.0000	3	(6.7220)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	3,000	31.8500	100,950.00	95,550.00	0.0000	3.7668	30.00	0.00	(31.2542)	(2.3560)	0.0000	3	(33.6102)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	10,400	31.8500	349,960.00	331,240.00	0.0000	3.7668	30.00	0.00	(108.3479)	(8.1676)	0.0000	3	(116.5155)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	4,000	31.8500	134,600.00	127,400.00	0.0000	3.7668	30.00	0.00	(41.6723)	(3.1414)	0.0000	3	(44.8136)	02/04/2025
3888.HK	01/10/2025	SDB3260854913	0	3,200	31.8500	107,680.00	101,920.00	0.0000	3.7668	30.00	0.00	(33.3378)	(2.5131)	0.0000	3	(35.8509)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	25,650.87	25,880.00	0.0000	3.8514	30.00	0.00	(2.7066)	(0.2127)	0.0000	1	(2.9193)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	200	32.3500	6,445.77	6,470.00	0.0000	3.8514	30.00	0.00	(0.6801)	(0.0532)	0.0000	1	(0.7333)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	5,000	32.3500	168,250.00	161,750.00	0.0000	3.8514	30.00	0.00	(17.7534)	(1.3295)	0.0000	1	(19.0829)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	8,000	32.3500	269,200.00	258,800.00	0.0000	3.8514	30.00	0.00	(28.4055)	(2.1271)	0.0000	1	(30.5326)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	5,600	32.3500	188,440.00	181,160.00	0.0000	3.8514	30.00	0.00	(19.8838)	(1.4890)	0.0000	1	(21.3728)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	200	32.3500	6,730.00	6,470.00	0.0000	3.8514	30.00	0.00	(0.7101)	(0.0532)	0.0000	1	(0.7633)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	200	32.3500	6,730.00	6,470.00	0.0000	3.8514	30.00	0.00	(0.7101)	(0.0532)	0.0000	1	(0.7633)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	8,400	32.3500	282,660.00	271,740.00	0.0000	3.8514	30.00	0.00	(29.8257)	(2.2335)	0.0000	1	(32.0592)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	4,600	32.3500	154,790.00	148,810.00	0.0000	3.8514	30.00	0.00	(16.3331)	(1.2231)	0.0000	1	(17.5562)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	8,200	32.3500	275,930.00	265,270.00	0.0000	3.8514	30.00	0.00	(29.1156)	(2.1803)	0.0000	1	(31.2959)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/09/2025	SDB3260854913	0	5,600	32.3500	188,440.00	181,160.00	0.0000	3.8514	30.00	0.00	(19.8838)	(1.4890)	0.0000	1	(21.3728)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	26,920.00	25,880.00	0.0000	3.8514	30.00	0.00	(2.8405)	(0.2127)	0.0000	1	(3.0533)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	1,400	32.3500	47,110.00	45,290.00	0.0000	3.8514	30.00	0.00	(4.9710)	(0.3722)	0.0000	1	(5.3432)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	1,400	32.3500	47,110.00	45,290.00	0.0000	3.8514	30.00	0.00	(4.9710)	(0.3722)	0.0000	1	(5.3432)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	8,200	32.3500	275,930.00	265,270.00	0.0000	3.8514	30.00	0.00	(29.1156)	(2.1803)	0.0000	1	(31.2959)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	3,200	32.3500	107,680.00	103,520.00	0.0000	3.8514	30.00	0.00	(11.3622)	(0.8508)	0.0000	1	(12.2130)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	7,800	32.3500	262,470.00	252,330.00	0.0000	3.8514	30.00	0.00	(27.6953)	(2.0739)	0.0000	1	(29.7693)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	6,400	32.3500	215,360.00	207,040.00	0.0000	3.8514	30.00	0.00	(22.7244)	(1.7017)	0.0000	1	(24.4261)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	6,800	32.3500	228,820.00	219,980.00	0.0000	3.8514	30.00	0.00	(24.1446)	(1.8081)	0.0000	1	(25.9527)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	21,600	32.3500	726,840.00	698,760.00	0.0000	3.8514	30.00	0.00	(76.6948)	(5.7432)	0.0000	1	(82.4380)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	5,000	32.3500	168,250.00	161,750.00	0.0000	3.8514	30.00	0.00	(17.7534)	(1.3295)	0.0000	1	(19.0829)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	1,600	32.3500	53,840.00	51,760.00	0.0000	3.8514	30.00	0.00	(5.6811)	(0.4254)	0.0000	1	(6.1065)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	19,000	32.3500	639,350.00	614,650.00	0.0000	3.8514	30.00	0.00	(67.4630)	(5.0519)	0.0000	1	(72.5149)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	200	32.3500	6,730.00	6,470.00	0.0000	3.8514	30.00	0.00	(0.7101)	(0.0532)	0.0000	1	(0.7633)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	600	32.3500	20,190.00	19,410.00	0.0000	3.8514	30.00	0.00	(2.1304)	(0.1595)	0.0000	1	(2.2899)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	3,400	32.3500	114,410.00	109,990.00	0.0000	3.8514	30.00	0.00	(12.0723)	(0.9040)	0.0000	1	(12.9764)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	6,200	32.3500	208,630.00	200,570.00	0.0000	3.8514	30.00	0.00	(22.0142)	(1.6485)	0.0000	1	(23.6628)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	5,600	32.3500	188,440.00	181,160.00	0.0000	3.8514	30.00	0.00	(19.8838)	(1.4890)	0.0000	1	(21.3728)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	26,920.00	25,880.00	0.0000	3.8514	30.00	0.00	(2.8405)	(0.2127)	0.0000	1	(3.0533)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	26,920.00	25,880.00	0.0000	3.8514	30.00	0.00	(2.8405)	(0.2127)	0.0000	1	(3.0533)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	200	32.3500	6,730.00	6,470.00	0.0000	3.8514	30.00	0.00	(0.7101)	(0.0532)	0.0000	1	(0.7633)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	1,400	32.3500	47,110.00	45,290.00	0.0000	3.8514	30.00	0.00	(4.9710)	(0.3722)	0.0000	1	(5.3432)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	400	32.3500	13,460.00	12,940.00	0.0000	3.8514	30.00	0.00	(1.4203)	(0.1064)	0.0000	1	(1.5266)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	26,920.00	25,880.00	0.0000	3.8514	30.00	0.00	(2.8405)	(0.2127)	0.0000	1	(3.0533)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	800	32.3500	26,920.00	25,880.00	0.0000	3.8514	30.00	0.00	(2.8405)	(0.2127)	0.0000	1	(3.0533)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	5,800	32.3500	195,170.00	187,630.00	0.0000	3.8514	30.00	0.00	(20.5940)	(1.5422)	0.0000	1	(22.1361)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	2,000	32.3500	67,300.00	64,700.00	0.0000	3.8514	30.00	0.00	(7.1014)	(0.5318)	0.0000	1	(7.6331)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	6,200	32.3500	208,630.00	200,570.00	0.0000	3.8514	30.00	0.00	(22.0142)	(1.6485)	0.0000	1	(23.6628)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	600	32.3500	20,190.00	19,410.00	0.0000	3.8514	30.00	0.00	(2.1304)	(0.1595)	0.0000	1	(2.2899)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	600	32.3500	20,190.00	19,410.00	0.0000	3.8514	30.00	0.00	(2.1304)	(0.1595)	0.0000	1	(2.2899)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	3,000	32.3500	100,950.00	97,050.00	0.0000	3.8514	30.00	0.00	(10.6521)	(0.7977)	0.0000	1	(11.4497)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	10,400	32.3500	349,960.00	336,440.00	0.0000	3.8514	30.00	0.00	(36.9271)	(2.7653)	0.0000	1	(39.6924)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	4,000	32.3500	134,600.00	129,400.00	0.0000	3.8514	30.00	0.00	(14.2027)	(1.0636)	0.0000	1	(15.2663)	02/04/2025
3888.HK	01/09/2025	SDB3260854913	0	3,200	32.3500	107,680.00	103,520.00	0.0000	3.8514	30.00	0.00	(11.3622)	(0.8508)	0.0000	1	(12.2130)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	800	32.6500	25,650.87	26,120.00	0.0000	3.9729	30.00	0.00	(2.7920)	(0.2147)	0.0000	1	(3.0067)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	200	32.6500	6,445.77	6,530.00	0.0000	3.9729	30.00	0.00	(0.7016)	(0.0537)	0.0000	1	(0.7553)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,000	32.6500	168,250.00	163,250.00	0.0000	3.9729	30.00	0.00	(18.3136)	(1.3418)	0.0000	1	(19.6554)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	8,000	32.6500	269,200.00	261,200.00	0.0000	3.9729	30.00	0.00	(29.3017)	(2.1468)	0.0000	1	(31.4486)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,600	32.6500	188,440.00	182,840.00	0.0000	3.9729	30.00	0.00	(20.5112)	(1.5028)	0.0000	1	(22.0140)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	200	32.6500	6,730.00	6,530.00	0.0000	3.9729	30.00	0.00	(0.7325)	(0.0537)	0.0000	1	(0.7862)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	200	32.6500	6,730.00	6,530.00	0.0000	3.9729	30.00	0.00	(0.7325)	(0.0537)	0.0000	1	(0.7862)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	8,400	32.6500	282,660.00	274,260.00	0.0000	3.9729	30.00	0.00	(30.7668)	(2.2542)	0.0000	1	(33.0210)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	4,600	32.6500	154,790.00	150,190.00	0.0000	3.9729	30.00	0.00	(16.8485)	(1.2344)	0.0000	1	(18.0829)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	8,200	32.6500	275,930.00	267,730.00	0.0000	3.9729	30.00	0.00	(30.0343)	(2.2005)	0.0000	1	(32.2348)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,600	32.6500	188,440.00	182,840.00	0.0000	3.9729	30.00	0.00	(20.5112)	(1.5028)	0.0000	1	(22.0140)	02/04/2025
3888.HK	01/08/2025	SDB3260854913															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/08/2025	SDB3260854913	0	1,400	32.6500	47,110.00	45,710.00	0.0000	3.9729	30.00	0.00	(5.1278)	(0.3757)	0.0000	1	(5.5035)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	1,400	32.6500	47,110.00	45,710.00	0.0000	3.9729	30.00	0.00	(5.1278)	(0.3757)	0.0000	1	(5.5035)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	8,200	32.6500	275,930.00	267,730.00	0.0000	3.9729	30.00	0.00	(30.0343)	(2.2005)	0.0000	1	(32.2348)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	3,200	32.6500	107,680.00	104,480.00	0.0000	3.9729	30.00	0.00	(11.7207)	(0.8587)	0.0000	1	(12.5794)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	7,800	32.6500	262,470.00	254,670.00	0.0000	3.9729	30.00	0.00	(28.5692)	(2.0932)	0.0000	1	(30.6624)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	6,400	32.6500	215,360.00	208,960.00	0.0000	3.9729	30.00	0.00	(23.4414)	(1.7175)	0.0000	1	(25.1589)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	6,800	32.6500	228,820.00	222,020.00	0.0000	3.9729	30.00	0.00	(24.9065)	(1.8248)	0.0000	1	(26.7313)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	21,600	32.6500	726,840.00	705,240.00	0.0000	3.9729	30.00	0.00	(79.1146)	(5.7965)	0.0000	1	(84.9111)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,000	32.6500	168,250.00	163,250.00	0.0000	3.9729	30.00	0.00	(18.3136)	(1.3418)	0.0000	1	(19.6554)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	1,600	32.6500	53,840.00	52,240.00	0.0000	3.9729	30.00	0.00	(5.8603)	(0.4294)	0.0000	1	(6.2897)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	19,000	32.6500	639,350.00	620,350.00	0.0000	3.9729	30.00	0.00	(69.5916)	(5.0988)	0.0000	1	(74.6904)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	200	32.6500	6,730.00	6,530.00	0.0000	3.9729	30.00	0.00	(0.7325)	(0.0537)	0.0000	1	(0.7862)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	600	32.6500	20,190.00	19,590.00	0.0000	3.9729	30.00	0.00	(2.1976)	(0.1610)	0.0000	1	(2.3586)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	3,400	32.6500	114,410.00	111,010.00	0.0000	3.9729	30.00	0.00	(12.4532)	(0.9124)	0.0000	1	(13.3656)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	6,200	32.6500	208,630.00	202,430.00	0.0000	3.9729	30.00	0.00	(22.7088)	(1.6638)	0.0000	1	(24.3726)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,600	32.6500	188,440.00	182,840.00	0.0000	3.9729	30.00	0.00	(20.5112)	(1.5028)	0.0000	1	(22.0140)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	800	32.6500	26,920.00	26,120.00	0.0000	3.9729	30.00	0.00	(2.9302)	(0.2147)	0.0000	1	(3.1449)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	800	32.6500	26,920.00	26,120.00	0.0000	3.9729	30.00	0.00	(2.9302)	(0.2147)	0.0000	1	(3.1449)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	200	32.6500	6,730.00	6,530.00	0.0000	3.9729	30.00	0.00	(0.7325)	(0.0537)	0.0000	1	(0.7862)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	1,400	32.6500	47,110.00	45,710.00	0.0000	3.9729	30.00	0.00	(5.1278)	(0.3757)	0.0000	1	(5.5035)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	400	32.6500	13,460.00	13,060.00	0.0000	3.9729	30.00	0.00	(1.4651)	(0.1073)	0.0000	1	(1.5724)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	800	32.6500	26,920.00	26,120.00	0.0000	3.9729	30.00	0.00	(2.9302)	(0.2147)	0.0000	1	(3.1449)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	800	32.6500	26,920.00	26,120.00	0.0000	3.9729	30.00	0.00	(2.9302)	(0.2147)	0.0000	1	(3.1449)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	5,800	32.6500	195,170.00	189,370.00	0.0000	3.9729	30.00	0.00	(21.2437)	(1.5565)	0.0000	1	(22.8002)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	2,000	32.6500	67,300.00	65,300.00	0.0000	3.9729	30.00	0.00	(7.3254)	(0.5367)	0.0000	1	(7.8621)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	6,200	32.6500	208,630.00	202,430.00	0.0000	3.9729	30.00	0.00	(22.7088)	(1.6638)	0.0000	1	(24.3726)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	600	32.6500	20,190.00	19,590.00	0.0000	3.9729	30.00	0.00	(2.1976)	(0.1610)	0.0000	1	(2.3586)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	600	32.6500	20,190.00	19,590.00	0.0000	3.9729	30.00	0.00	(2.1976)	(0.1610)	0.0000	1	(2.3586)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	3,000	32.6500	100,950.00	97,950.00	0.0000	3.9729	30.00	0.00	(10.9881)	(0.8051)	0.0000	1	(11.7932)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	10,400	32.6500	349,960.00	339,560.00	0.0000	3.9729	30.00	0.00	(38.0922)	(2.7909)	0.0000	1	(40.8831)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	4,000	32.6500	134,600.00	130,600.00	0.0000	3.9729	30.00	0.00	(14.6509)	(1.0734)	0.0000	1	(15.7243)	02/04/2025
3888.HK	01/08/2025	SDB3260854913	0	3,200	32.6500	107,680.00	104,480.00	0.0000	3.9729	30.00	0.00	(11.7207)	(0.8587)	0.0000	1	(12.5794)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	25,650.87	25,720.00	0.0000	4.0362	30.00	0.00	(2.8365)	(0.2114)	0.0000	1	(3.0479)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	200	32.1500	6,445.77	6,430.00	0.0000	4.0362	30.00	0.00	(0.7128)	(0.0528)	0.0000	1	(0.7656)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,000	32.1500	168,250.00	160,750.00	0.0000	4.0362	30.00	0.00	(18.6054)	(1.3212)	0.0000	1	(19.9266)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	8,000	32.1500	269,200.00	257,200.00	0.0000	4.0362	30.00	0.00	(29.7686)	(2.1140)	0.0000	1	(31.8826)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,600	32.1500	188,440.00	180,040.00	0.0000	4.0362	30.00	0.00	(20.8380)	(1.4798)	0.0000	1	(22.3178)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	200	32.1500	6,730.00	6,430.00	0.0000	4.0362	30.00	0.00	(0.7442)	(0.0528)	0.0000	1	(0.7971)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	200	32.1500	6,730.00	6,430.00	0.0000	4.0362	30.00	0.00	(0.7442)	(0.0528)	0.0000	1	(0.7971)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	8,400	32.1500	282,660.00	270,060.00	0.0000	4.0362	30.00	0.00	(31.2570)	(2.2197)	0.0000	1	(33.4767)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	4,600	32.1500	154,790.00	147,890.00	0.0000	4.0362	30.00	0.00	(17.1169)	(1.2155)	0.0000	1	(18.3325)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	8,200	32.1500	275,930.00	263,630.00	0.0000	4.0362	30.00	0.00	(30.5128)	(2.1668)	0.0000	1	(32.6796)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,600	32.1500	188,440.00	180,040.00	0.0000	4.0362	30.00	0.00	(20.8380)	(1.4798)	0.0000	1	(22.3178)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	26,920.00	25,720.00	0.0000	4.0362	30.00	0.00	(2.9769)	(0.2114)	0.0000	1	(3.1883)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	1,400	32.1500	47,110.00	45,010.00	0.0000	4.0362	30.00	0.00	(5.2095)	(0.3699)	0.0000	1	(5.5794)	02/04/2025
3888.HK	01/07/2025	SDB3260854913															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/07/2025	SDB3260854913	0	8,200	32.1500	275,930.00	263,630.00	0.0000	4.0362	30.00	0.00	(30.5128)	(2.1668)	0.0000	1	(32.6796)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	3,200	32.1500	107,680.00	102,880.00	0.0000	4.0362	30.00	0.00	(11.9074)	(0.8456)	0.0000	1	(12.7530)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	7,800	32.1500	262,470.00	250,770.00	0.0000	4.0362	30.00	0.00	(29.0244)	(2.0611)	0.0000	1	(31.0855)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	6,400	32.1500	215,360.00	205,760.00	0.0000	4.0362	30.00	0.00	(23.8149)	(1.6912)	0.0000	1	(25.5060)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	6,800	32.1500	228,820.00	218,620.00	0.0000	4.0362	30.00	0.00	(25.3033)	(1.7969)	0.0000	1	(27.1002)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	21,600	32.1500	726,840.00	694,440.00	0.0000	4.0362	30.00	0.00	(80.3752)	(5.7077)	0.0000	1	(86.0829)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,000	32.1500	168,250.00	160,750.00	0.0000	4.0362	30.00	0.00	(18.6054)	(1.3212)	0.0000	1	(19.9266)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	1,600	32.1500	53,840.00	51,440.00	0.0000	4.0362	30.00	0.00	(5.9537)	(0.4228)	0.0000	1	(6.3765)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	19,000	32.1500	639,350.00	610,850.00	0.0000	4.0362	30.00	0.00	(70.7004)	(5.0207)	0.0000	1	(75.7211)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	200	32.1500	6,730.00	6,430.00	0.0000	4.0362	30.00	0.00	(0.7442)	(0.0528)	0.0000	1	(0.7971)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	600	32.1500	20,190.00	19,290.00	0.0000	4.0362	30.00	0.00	(2.2326)	(0.1585)	0.0000	1	(2.3912)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	3,400	32.1500	114,410.00	109,310.00	0.0000	4.0362	30.00	0.00	(12.6516)	(0.8984)	0.0000	1	(13.5501)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	6,200	32.1500	208,630.00	199,330.00	0.0000	4.0362	30.00	0.00	(23.0706)	(1.6383)	0.0000	1	(24.7090)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,600	32.1500	188,440.00	180,040.00	0.0000	4.0362	30.00	0.00	(20.8380)	(1.4798)	0.0000	1	(22.3178)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	26,920.00	25,720.00	0.0000	4.0362	30.00	0.00	(2.9769)	(0.2114)	0.0000	1	(3.1883)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	26,920.00	25,720.00	0.0000	4.0362	30.00	0.00	(2.9769)	(0.2114)	0.0000	1	(3.1883)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	200	32.1500	6,730.00	6,430.00	0.0000	4.0362	30.00	0.00	(0.7442)	(0.0528)	0.0000	1	(0.7971)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	1,400	32.1500	47,110.00	45,010.00	0.0000	4.0362	30.00	0.00	(5.2095)	(0.3699)	0.0000	1	(5.5794)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	400	32.1500	13,460.00	12,860.00	0.0000	4.0362	30.00	0.00	(1.4884)	(0.1057)	0.0000	1	(1.5941)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	26,920.00	25,720.00	0.0000	4.0362	30.00	0.00	(2.9769)	(0.2114)	0.0000	1	(3.1883)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	800	32.1500	26,920.00	25,720.00	0.0000	4.0362	30.00	0.00	(2.9769)	(0.2114)	0.0000	1	(3.1883)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	5,800	32.1500	195,170.00	186,470.00	0.0000	4.0362	30.00	0.00	(21.5822)	(1.5326)	0.0000	1	(23.1148)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	2,000	32.1500	67,300.00	64,300.00	0.0000	4.0362	30.00	0.00	(7.4421)	(0.5285)	0.0000	1	(7.9706)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	6,200	32.1500	208,630.00	199,330.00	0.0000	4.0362	30.00	0.00	(23.0706)	(1.6383)	0.0000	1	(24.7090)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	600	32.1500	20,190.00	19,290.00	0.0000	4.0362	30.00	0.00	(2.2326)	(0.1585)	0.0000	1	(2.3912)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	600	32.1500	20,190.00	19,290.00	0.0000	4.0362	30.00	0.00	(2.2326)	(0.1585)	0.0000	1	(2.3912)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	3,000	32.1500	100,950.00	96,450.00	0.0000	4.0362	30.00	0.00	(11.1632)	(0.7927)	0.0000	1	(11.9560)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	10,400	32.1500	349,960.00	334,360.00	0.0000	4.0362	30.00	0.00	(38.6992)	(2.7482)	0.0000	1	(41.4473)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	4,000	32.1500	134,600.00	128,600.00	0.0000	4.0362	30.00	0.00	(14.8843)	(1.0570)	0.0000	1	(15.9413)	02/04/2025
3888.HK	01/07/2025	SDB3260854913	0	3,200	32.1500	107,680.00	102,880.00	0.0000	4.0362	30.00	0.00	(11.9074)	(0.8456)	0.0000	1	(12.7530)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,000	32.0000	168,250.00	160,000.00	0.0000	3.8978	30.00	0.00	(17.9674)	(1.3151)	0.0000	1	(19.2825)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	8,000	32.0000	269,200.00	256,000.00	0.0000	3.8978	30.00	0.00	(28.7478)	(2.1041)	0.0000	1	(30.8519)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,600	32.0000	188,440.00	179,200.00	0.0000	3.8978	30.00	0.00	(20.1235)	(1.4729)	0.0000	1	(21.5964)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	200	32.0000	6,730.00	6,400.00	0.0000	3.8978	30.00	0.00	(0.7187)	(0.0526)	0.0000	1	(0.7713)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	200	32.0000	6,730.00	6,400.00	0.0000	3.8978	30.00	0.00	(0.7187)	(0.0526)	0.0000	1	(0.7713)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	8,400	32.0000	282,660.00	268,800.00	0.0000	3.8978	30.00	0.00	(30.1852)	(2.2093)	0.0000	1	(32.3945)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	4,600	32.0000	154,790.00	147,200.00	0.0000	3.8978	30.00	0.00	(16.5300)	(1.2099)	0.0000	1	(17.7399)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	8,200	32.0000	275,930.00	262,400.00	0.0000	3.8978	30.00	0.00	(29.4665)	(2.1567)	0.0000	1	(31.6232)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,600	32.0000	188,440.00	179,200.00	0.0000	3.8978	30.00	0.00	(20.1235)	(1.4729)	0.0000	1	(21.5964)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	800	32.0000	26,920.00	25,600.00	0.0000	3.8978	30.00	0.00	(2.8748)	(0.2104)	0.0000	1	(3.0852)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	1,400	32.0000	47,110.00	44,800.00	0.0000	3.8978	30.00	0.00	(5.0309)	(0.3682)	0.0000	1	(5.3991)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	1,400	32.0000	47,110.00	44,800.00	0.0000	3.8978	30.00	0.00	(5.0309)	(0.3682)	0.0000	1	(5.3991)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	8,200	32.0000	275,930.00	262,400.00	0.0000	3.8978	30.00	0.00	(29.4665)	(2.1567)	0.0000	1	(31.6232)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	3,200	32.0000	107,680.00	102,400.00	0.0000	3.8978	30.00	0.00	(11.4991)	(0.8416)	0.0000	1	(12.3408)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	7,800	32.0000	262,470.00	249,600.00	0.0000	3.8978	30.00	0.00	(28.0291)	(2.0515)	0.0000	1	(30.0806)	02/04/2025
3888.HK	01/06/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/06/2025	SDB3260854913	0	6,800	32.0000	228,820.00	217,600.00	0.0000	3.8978	30.00	0.00	(24.4357)	(1.7885)	0.0000	1	(26.2241)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	21,600	32.0000	726,840.00	691,200.00	0.0000	3.8978	30.00	0.00	(77.6191)	(5.6811)	0.0000	1	(83.3002)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,000	32.0000	168,250.00	160,000.00	0.0000	3.8978	30.00	0.00	(17.9674)	(1.3151)	0.0000	1	(19.2825)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	1,600	32.0000	53,840.00	51,200.00	0.0000	3.8978	30.00	0.00	(5.7496)	(0.4208)	0.0000	1	(6.1704)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	19,000	32.0000	639,350.00	608,000.00	0.0000	3.8978	30.00	0.00	(68.2761)	(4.9973)	0.0000	1	(73.2734)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	200	32.0000	6,730.00	6,400.00	0.0000	3.8978	30.00	0.00	(0.7187)	(0.0526)	0.0000	1	(0.7713)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	600	32.0000	20,190.00	19,200.00	0.0000	3.8978	30.00	0.00	(2.1561)	(0.1578)	0.0000	1	(2.3139)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	3,400	32.0000	114,410.00	108,800.00	0.0000	3.8978	30.00	0.00	(12.2178)	(0.8942)	0.0000	1	(13.1121)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	6,200	32.0000	208,630.00	198,400.00	0.0000	3.8978	30.00	0.00	(22.2796)	(1.6307)	0.0000	1	(23.9103)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,600	32.0000	188,440.00	179,200.00	0.0000	3.8978	30.00	0.00	(20.1235)	(1.4729)	0.0000	1	(21.5964)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	800	32.0000	26,920.00	25,600.00	0.0000	3.8978	30.00	0.00	(2.8748)	(0.2104)	0.0000	1	(3.0852)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	800	32.0000	26,920.00	25,600.00	0.0000	3.8978	30.00	0.00	(2.8748)	(0.2104)	0.0000	1	(3.0852)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	200	32.0000	6,730.00	6,400.00	0.0000	3.8978	30.00	0.00	(0.7187)	(0.0526)	0.0000	1	(0.7713)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	1,400	32.0000	47,110.00	44,800.00	0.0000	3.8978	30.00	0.00	(5.3009)	(0.3682)	0.0000	1	(5.3991)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	400	32.0000	13,460.00	12,800.00	0.0000	3.8978	30.00	0.00	(1.4374)	(0.1052)	0.0000	1	(1.5426)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	800	32.0000	26,920.00	25,600.00	0.0000	3.8978	30.00	0.00	(2.8748)	(0.2104)	0.0000	1	(3.0852)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	800	32.0000	26,920.00	25,600.00	0.0000	3.8978	30.00	0.00	(2.8748)	(0.2104)	0.0000	1	(3.0852)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	5,800	32.0000	195,170.00	185,600.00	0.0000	3.8978	30.00	0.00	(20.8422)	(1.5255)	0.0000	1	(22.3677)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	2,000	32.0000	67,300.00	64,000.00	0.0000	3.8978	30.00	0.00	(7.1870)	(0.5260)	0.0000	1	(7.7130)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	6,200	32.0000	208,630.00	198,400.00	0.0000	3.8978	30.00	0.00	(22.2796)	(1.6307)	0.0000	1	(23.9103)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	600	32.0000	20,190.00	19,200.00	0.0000	3.8978	30.00	0.00	(2.1561)	(0.1578)	0.0000	1	(2.3139)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	600	32.0000	20,190.00	19,200.00	0.0000	3.8978	30.00	0.00	(2.1561)	(0.1578)	0.0000	1	(2.3139)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	3,000	32.0000	100,950.00	96,000.00	0.0000	3.8978	30.00	0.00	(10.7804)	(0.7890)	0.0000	1	(11.5695)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	10,400	32.0000	349,960.00	332,800.00	0.0000	3.8978	30.00	0.00	(37.3722)	(2.7353)	0.0000	1	(40.1075)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	4,000	32.0000	134,600.00	128,000.00	0.0000	3.8978	30.00	0.00	(14.3739)	(1.0521)	0.0000	1	(15.4260)	02/04/2025
3888.HK	01/06/2025	SDB3260854913	0	3,200	32.0000	107,680.00	102,400.00	0.0000	3.8978	30.00	0.00	(11.4991)	(0.8416)	0.0000	1	(12.3408)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	5,000	33.6500	168,250.00	168,250.00	0.0000	3.9489	30.00	0.00	(54.6091)	(4.1486)	0.0000	3	(58.7577)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	8,000	33.6500	269,200.00	269,200.00	0.0000	3.9489	30.00	0.00	(87.3746)	(6.6378)	0.0000	3	(94.0124)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	5,600	33.6500	188,440.00	188,440.00	0.0000	3.9489	30.00	0.00	(61.1622)	(4.6465)	0.0000	3	(65.8087)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	200	33.6500	6,730.00	6,730.00	0.0000	3.9489	30.00	0.00	(2.1844)	(0.1659)	0.0000	3	(2.3503)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	200	33.6500	6,730.00	6,730.00	0.0000	3.9489	30.00	0.00	(2.1844)	(0.1659)	0.0000	3	(2.3503)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	8,400	33.6500	282,660.00	282,660.00	0.0000	3.9489	30.00	0.00	(91.7433)	(6.9697)	0.0000	3	(98.7130)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	4,600	33.6500	154,790.00	154,790.00	0.0000	3.9489	30.00	0.00	(50.2404)	(3.8167)	0.0000	3	(54.0571)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	8,200	33.6500	275,930.00	275,930.00	0.0000	3.9489	30.00	0.00	(89.5589)	(6.8038)	0.0000	3	(96.3627)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	5,600	33.6500	188,440.00	188,440.00	0.0000	3.9489	30.00	0.00	(61.1622)	(4.6465)	0.0000	3	(65.8087)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	800	33.6500	26,920.00	26,920.00	0.0000	3.9489	30.00	0.00	(8.7375)	(0.6638)	0.0000	3	(9.4012)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	1,400	33.6500	47,110.00	47,110.00	0.0000	3.9489	30.00	0.00	(15.2906)	(1.1616)	0.0000	3	(16.4522)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	1,400	33.6500	47,110.00	47,110.00	0.0000	3.9489	30.00	0.00	(15.2906)	(1.1616)	0.0000	3	(16.4522)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	8,200	33.6500	275,930.00	275,930.00	0.0000	3.9489	30.00	0.00	(89.5589)	(6.8038)	0.0000	3	(96.3627)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	3,200	33.6500	107,680.00	107,680.00	0.0000	3.9489	30.00	0.00	(34.9498)	(2.6551)	0.0000	3	(37.6050)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	7,800	33.6500	262,470.00	262,470.00	0.0000	3.9489	30.00	0.00	(85.1902)	(6.4719)	0.0000	3	(91.6621)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	6,400	33.6500	215,360.00	215,360.00	0.0000	3.9489	30.00	0.00	(69.8997)	(5.3102)	0.0000	3	(75.2099)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	6,800	33.6500	228,820.00	228,820.00	0.0000	3.9489	30.00	0.00	(74.2684)	(5.6421)	0.0000	3	(79.9105)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	21,600	33.6500	726,840.00	726,840.00	0.0000	3.9489	30.00	0.00	(235.9114)	(17.9221)	0.0000	3	(253.8334)	02/04/2025
3888.HK	01/03/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KINGSOFT CORPORATION LTD CMN (Cont.)																	
3888.HK	01/03/2025	SDB3260854913	0	5,000	33.6500	168,250.00	168,250.00	0.0000	3.9489	30.00	0.00	(54.6091)	(4.1486)	0.0000	3	(58.7577)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	1,600	33.6500	53,840.00	53,840.00	0.0000	3.9489	30.00	0.00	(17.4749)	(1.3276)	0.0000	3	(18.8025)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	19,000	33.6500	639,350.00	639,350.00	0.0000	3.9489	30.00	0.00	(207.5146)	(15.7648)	0.0000	3	(223.2794)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	200	33.6500	6,730.00	6,730.00	0.0000	3.9489	30.00	0.00	(2.1844)	(0.1659)	0.0000	3	(2.3503)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	600	33.6500	20,190.00	20,190.00	0.0000	3.9489	30.00	0.00	(6.5531)	(0.4978)	0.0000	3	(7.0509)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	3,400	33.6500	114,410.00	114,410.00	0.0000	3.9489	30.00	0.00	(37.1342)	(2.8211)	0.0000	3	(39.9553)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	6,200	33.6500	208,630.00	208,630.00	0.0000	3.9489	30.00	0.00	(67.7153)	(5.1443)	0.0000	3	(72.8596)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	5,600	33.6500	188,440.00	188,440.00	0.0000	3.9489	30.00	0.00	(61.1622)	(4.6465)	0.0000	3	(65.8087)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	800	33.6500	26,920.00	26,920.00	0.0000	3.9489	30.00	0.00	(8.7375)	(0.6638)	0.0000	3	(9.4012)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	800	33.6500	26,920.00	26,920.00	0.0000	3.9489	30.00	0.00	(8.7375)	(0.6638)	0.0000	3	(9.4012)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	200	33.6500	6,730.00	6,730.00	0.0000	3.9489	30.00	0.00	(2.1844)	(0.1659)	0.0000	3	(2.3503)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	1,400	33.6500	47,110.00	47,110.00	0.0000	3.9489	30.00	0.00	(15.2906)	(1.1616)	0.0000	3	(16.4522)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	400	33.6500	13,460.00	13,460.00	0.0000	3.9489	30.00	0.00	(4.3687)	(0.3319)	0.0000	3	(4.7006)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	800	33.6500	26,920.00	26,920.00	0.0000	3.9489	30.00	0.00	(8.7375)	(0.6638)	0.0000	3	(9.4012)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	800	33.6500	26,920.00	26,920.00	0.0000	3.9489	30.00	0.00	(8.7375)	(0.6638)	0.0000	3	(9.4012)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	5,800	33.6500	195,170.00	195,170.00	0.0000	3.9489	30.00	0.00	(63.3466)	(4.8124)	0.0000	3	(68.1590)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	2,000	33.6500	67,300.00	67,300.00	0.0000	3.9489	30.00	0.00	(21.8436)	(1.6595)	0.0000	3	(23.5031)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	6,200	33.6500	208,630.00	208,630.00	0.0000	3.9489	30.00	0.00	(67.7153)	(5.1443)	0.0000	3	(72.8596)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	600	33.6500	20,190.00	20,190.00	0.0000	3.9489	30.00	0.00	(6.5531)	(0.4978)	0.0000	3	(7.0509)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	600	33.6500	20,190.00	20,190.00	0.0000	3.9489	30.00	0.00	(6.5531)	(0.4978)	0.0000	3	(7.0509)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	3,000	33.6500	100,950.00	100,950.00	0.0000	3.9489	30.00	0.00	(32.7655)	(2.4892)	0.0000	3	(35.2546)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	10,400	33.6500	349,960.00	349,960.00	0.0000	3.9489	30.00	0.00	(113.5869)	(8.6292)	0.0000	3	(122.2161)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	4,000	33.6500	134,600.00	134,600.00	0.0000	3.9489	30.00	0.00	(43.6873)	(3.3189)	0.0000	3	(47.0062)	02/04/2025
3888.HK	01/03/2025	SDB3260854913	0	3,200	33.6500	107,680.00	107,680.00	0.0000	3.9489	30.00	0.00	(34.9498)	(2.6551)	0.0000	3	(37.6050)	02/04/2025
TOTAL KINGSOFT CORPORATION LTD CMN												(9,437.9222)	(767.7785)	0.0000		(10,205.7007)	
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS																	
0135.HK	01/17/2025	SDB3263589476	0	2,000	7.4600	15,541.86	14,920.00	0.0000	2.4434	30.00	0.00	(1.0404)	(0.1226)	0.0000	1	(1.1630)	02/04/2025
0135.HK	01/17/2025	SDB3263589476	0	4,000	7.4600	33,600.00	29,840.00	0.0000	2.4434	30.00	0.00	(2.2492)	(0.2453)	0.0000	1	(2.4945)	02/04/2025
0135.HK	01/17/2025	SDB3263589476	0	4,000	7.4600	33,600.00	29,840.00	0.0000	2.4434	30.00	0.00	(2.2492)	(0.2453)	0.0000	1	(2.4945)	02/04/2025
0135.HK	01/16/2025	SDB3263589476	0	2,000	7.5300	15,541.86	15,060.00	0.0000	2.6392	30.00	0.00	(1.1238)	(0.1238)	0.0000	1	(1.2476)	02/04/2025
0135.HK	01/16/2025	SDB3263589476	0	4,000	7.5300	33,600.00	30,120.00	0.0000	2.6392	30.00	0.00	(2.4295)	(0.2476)	0.0000	1	(2.6770)	02/04/2025
0135.HK	01/16/2025	SDB3263589476	0	4,000	7.5300	33,600.00	30,120.00	0.0000	2.6392	30.00	0.00	(2.4295)	(0.2476)	0.0000	1	(2.6770)	02/04/2025
0135.HK	01/15/2025	SDB3263589476	0	2,000	7.5200	15,541.86	15,040.00	0.0000	2.9650	30.00	0.00	(1.2625)	(0.1236)	0.0000	1	(1.3861)	02/04/2025
0135.HK	01/15/2025	SDB3263589476	0	4,000	7.5200	33,600.00	30,080.00	0.0000	2.9650	30.00	0.00	(2.7294)	(0.2472)	0.0000	1	(2.9766)	02/04/2025
0135.HK	01/15/2025	SDB3263589476	0	4,000	7.5200	33,600.00	30,080.00	0.0000	2.9650	30.00	0.00	(2.7294)	(0.2472)	0.0000	1	(2.9766)	02/04/2025
0135.HK	01/14/2025	SDB3263589476	0	2,000	7.5100	15,541.86	15,020.00	0.0000	3.2826	30.00	0.00	(1.3978)	(0.1235)	0.0000	1	(1.5212)	02/04/2025
0135.HK	01/14/2025	SDB3263589476	0	4,000	7.5100	33,600.00	30,040.00	0.0000	3.2826	30.00	0.00	(3.0218)	(0.2469)	0.0000	1	(3.2687)	02/04/2025
0135.HK	01/14/2025	SDB3263589476	0	4,000	7.5100	33,600.00	30,040.00	0.0000	3.2826	30.00	0.00	(3.0218)	(0.2469)	0.0000	1	(3.2687)	02/04/2025
0135.HK	01/13/2025	SDB3263589476	0	2,000	7.7700	15,541.86	15,540.00	0.0000	3.5372	30.00	0.00	(1.5062)	(0.1277)	0.0000	1	(1.6339)	02/04/2025
0135.HK	01/13/2025	SDB3263589476	0	4,000	7.7700	33,600.00	31,080.00	0.0000	3.5372	30.00	0.00	(3.2562)	(0.2555)	0.0000	1	(3.5116)	02/04/2025
0135.HK	01/13/2025	SDB3263589476	0	4,000	7.7700	33,600.00	31,080.00	0.0000	3.5372	30.00	0.00	(3.2562)	(0.2555)	0.0000	1	(3.5116)	02/04/2025
0135.HK	01/10/2025	SDB3263589476	0	4,000	7.7900	33,600.00	31,160.00	0.0000	3.7668	30.00	0.00	(10.4026)	(0.7683)	0.0000	3	(11.1709)	02/04/2025
0135.HK	01/10/2025	SDB3263589476	0	4,000	7.7900	33,600.00	31,160.00	0.0000	3.7668	30.00	0.00	(10.4026)	(0.7683)	0.0000	3	(11.1709)	02/04/2025
0135.HK	01/09/2025	SDB3263589476	0	4,000	7.9800	33,600.00	31,920.00	0.0000	3.8514	30.00	0.00	(3.5454)	(0.2624)	0.0000	1	(3.8078)	02/04/2025
0135.HK	01/09/2025	SDB3263589476	0	4,000	7.9800	33,600.00	31,920.00	0.0000	3.8514	30.00	0.00	(3.5454)	(0.2624)	0.0000	1	(3.8078)	02/04/2025
0135.HK	01/08/2025	SDB3263589476	0	4,000	8.1000	33,600.00	32,400.00	0.0000	3.9729	30.00	0.00	(3.6573)	(0.2663)	0.0000	1	(3.9236)	02/04/2025
0135.HK	01/08/2025	SDB3263589476	0	4,000	8.1000	33,600.00	32,400.00	0.0000	3.9729	30.00	0.00	(3.6573)	(0.2663)	0.0000	1	(3.9236)	02/04/2025
0135.HK	01/07/2025	SDB3263589476	0	4,000	8.1500	33,600.00	32,600.00	0.0000	4.0362	30.00	0.00	(3.7155)	(0.2679)	0.0000	1	(3.9835)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS (Cont.)																	
0135.HK	01/07/2025	SDB3263589476	0	4,000	8.1500	33,600.00	32,600.00	0.0000	4.0362	30.00	0.00	(3.7155)	(0.2679)	0.0000	1	(3.9835)	02/04/2025
0135.HK	01/06/2025	SDB3263589476	0	4,000	8.2300	33,600.00	32,920.00	0.0000	3.8978	30.00	0.00	(3.5881)	(0.2706)	0.0000	1	(3.8587)	02/04/2025
0135.HK	01/06/2025	SDB3263589476	0	4,000	8.2300	33,600.00	32,920.00	0.0000	3.8978	30.00	0.00	(3.5881)	(0.2706)	0.0000	1	(3.8587)	02/04/2025
0135.HK	01/03/2025	SDB3263589476	0	4,000	8.4000	33,600.00	33,600.00	0.0000	3.9489	30.00	0.00	(10.9056)	(0.8285)	0.0000	3	(11.7341)	02/04/2025
0135.HK	01/03/2025	SDB3263589476	0	4,000	8.4000	33,600.00	33,600.00	0.0000	3.9489	30.00	0.00	(10.9056)	(0.8285)	0.0000	3	(11.7341)	02/04/2025
TOTAL KUNLUN ENERGY COMPANY LTD FORMERLY-PARAGON HOLDINGS												(105.3318)	(8.4340)	0.0000		(113.7658)	
MINISO GROUP HOLDING LIMITED CMN																	
9896.HK	01/17/2025	SDB3260122923	0	1,000	43.6500	47,050.00	43,650.00	0.0000	2.4434	30.00	0.00	(3.1496)	(0.3588)	0.0000	1	(3.5084)	02/04/2025
9896.HK	01/16/2025	SDB3260122923	0	1,000	45.6500	47,050.00	45,650.00	0.0000	2.6392	30.00	0.00	(3.4020)	(0.3752)	0.0000	1	(3.7772)	02/04/2025
9896.HK	01/15/2025	SDB3260122923	0	1,000	45.3000	47,050.00	45,300.00	0.0000	2.9650	30.00	0.00	(3.8220)	(0.3723)	0.0000	1	(4.1943)	02/04/2025
9896.HK	01/14/2025	SDB3260122923	0	1,000	47.5000	47,050.00	47,500.00	0.0000	3.2826	30.00	0.00	(4.2314)	(0.3904)	0.0000	1	(4.6218)	02/04/2025
9896.HK	01/13/2025	SDB3260122923	0	1,000	48.6000	47,050.00	48,600.00	0.0000	3.5372	30.00	0.00	(4.5596)	(0.3995)	0.0000	1	(4.9590)	02/04/2025
9896.HK	01/10/2025	SDB3260122923	0	1,000	48.3500	47,050.00	48,350.00	0.0000	3.7668	30.00	0.00	(14.5667)	(1.1922)	0.0000	3	(15.7589)	02/04/2025
9896.HK	01/09/2025	SDB3260122923	0	1,000	48.4000	47,050.00	48,400.00	0.0000	3.8514	30.00	0.00	(4.9646)	(0.3978)	0.0000	1	(5.3624)	02/04/2025
9896.HK	01/08/2025	SDB3260122923	0	1,000	51.0500	47,050.00	51,050.00	0.0000	3.9729	30.00	0.00	(5.1213)	(0.4196)	0.0000	1	(5.5409)	02/04/2025
9896.HK	01/07/2025	SDB3260122923	0	1,000	52.0500	47,050.00	52,050.00	0.0000	4.0362	30.00	0.00	(5.2029)	(0.4278)	0.0000	1	(5.6307)	02/04/2025
9896.HK	01/06/2025	SDB3260122923	0	1,000	47.9000	47,050.00	47,900.00	0.0000	3.8978	30.00	0.00	(5.0245)	(0.3937)	0.0000	1	(5.4182)	02/04/2025
9896.HK	01/03/2025	SDB3260122923	0	1,000	47.0500	47,050.00	47,050.00	0.0000	3.9489	30.00	0.00	(15.2711)	(1.1601)	0.0000	3	(16.4312)	02/04/2025
TOTAL MINISO GROUP HOLDING LIMITED CMN												(69.3156)	(5.8874)	0.0000		(75.2030)	
MTR CORP LTD CMN																	
0066.HK	01/17/2025	SDB3265345628	0	3,500	23.9500	84,047.59	83,825.00	0.0000	2.4434	30.00	0.00	(5.6263)	(0.6890)	0.0000	1	(6.3153)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	23,000	23.9500	554,442.30	550,850.00	0.0000	2.4434	30.00	0.00	(37.1153)	(4.5275)	0.0000	1	(41.6428)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	10,000	23.9500	241,754.01	239,500.00	0.0000	2.4434	30.00	0.00	(16.1834)	(1.9685)	0.0000	1	(18.1519)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	47,500	23.9500	1,148,181.88	1,137,625.00	0.0000	2.4434	30.00	0.00	(76.8612)	(9.3503)	0.0000	1	(86.2115)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	500	23.9500	12,701.52	11,975.00	0.0000	2.4434	30.00	0.00	(0.8503)	(0.0984)	0.0000	1	(0.9487)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	1,500	23.9500	37,945.67	35,925.00	0.0000	2.4434	30.00	0.00	(2.5401)	(0.2953)	0.0000	1	(2.8354)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	500	23.9500	12,639.02	11,975.00	0.0000	2.4434	30.00	0.00	(0.8461)	(0.0984)	0.0000	1	(0.9445)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	8,000	23.9500	202,643.89	191,600.00	0.0000	2.4434	30.00	0.00	(13.5653)	(1.5748)	0.0000	1	(15.1401)	02/04/2025
0066.HK	01/17/2025	SDB3265345628	0	5,500	23.9500	139,217.56	131,725.00	0.0000	2.4434	30.00	0.00	(9.3195)	(1.0827)	0.0000	1	(10.4021)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	10,000	24.2000	241,754.01	242,000.00	0.0000	2.6392	30.00	0.00	(17.4803)	(1.9890)	0.0000	1	(19.4693)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	47,500	24.2000	1,148,181.88	1,149,500.00	0.0000	2.6392	30.00	0.00	(83.0205)	(9.4479)	0.0000	1	(92.4684)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	500	24.2000	12,701.52	12,100.00	0.0000	2.6392	30.00	0.00	(0.9184)	(0.0995)	0.0000	1	(1.0178)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	1,500	24.2000	37,945.67	36,300.00	0.0000	2.6392	30.00	0.00	(2.7437)	(0.2984)	0.0000	1	(3.0421)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	500	24.2000	12,639.02	12,100.00	0.0000	2.6392	30.00	0.00	(0.9139)	(0.0995)	0.0000	1	(1.0133)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	8,000	24.2000	202,643.89	193,600.00	0.0000	2.6392	30.00	0.00	(14.6524)	(1.5912)	0.0000	1	(16.2436)	02/04/2025
0066.HK	01/16/2025	SDB3265345628	0	5,500	24.2000	139,217.56	133,100.00	0.0000	2.6392	30.00	0.00	(10.0663)	(1.0940)	0.0000	1	(11.1602)	02/04/2025
0066.HK	01/15/2025	SDB3265345628	0	500	24.1500	12,701.52	12,075.00	0.0000	2.9650	30.00	0.00	(1.0318)	(0.0992)	0.0000	1	(1.1310)	02/04/2025
0066.HK	01/15/2025	SDB3265345628	0	1,500	24.1500	37,945.67	36,225.00	0.0000	2.9650	30.00	0.00	(3.0824)	(0.2977)	0.0000	1	(3.3801)	02/04/2025
0066.HK	01/15/2025	SDB3265345628	0	500	24.1500	12,639.02	12,075.00	0.0000	2.9650	30.00	0.00	(1.0267)	(0.0992)	0.0000	1	(1.1259)	02/04/2025
0066.HK	01/15/2025	SDB3265345628	0	8,000	24.1500	202,643.89	193,200.00	0.0000	2.9650	30.00	0.00	(16.4611)	(1.5879)	0.0000	1	(18.0491)	02/04/2025
0066.HK	01/15/2025	SDB3265345628	0	5,500	24.1500	139,217.56	132,825.00	0.0000	2.9650	30.00	0.00	(11.3089)	(1.0917)	0.0000	1	(12.4006)	02/04/2025
0066.HK	01/14/2025	SDB3265345628	0	500	25.2000	12,701.52	12,600.00	0.0000	3.2826	30.00	0.00	(1.1423)	(0.1036)	0.0000	1	(1.2459)	02/04/2025
0066.HK	01/14/2025	SDB3265345628	0	1,500	25.2000	37,945.67	37,800.00	0.0000	3.2826	30.00	0.00	(3.4126)	(0.3107)	0.0000	1	(3.7233)	02/04/2025
0066.HK	01/14/2025	SDB3265345628	0	500	25.2000	12,639.02	12,600.00	0.0000	3.2826	30.00	0.00	(1.1367)	(0.1036)	0.0000	1	(1.2402)	02/04/2025
0066.HK	01/14/2025	SDB3265345628	0	8,000	25.2000	202,643.89	201,600.00	0.0000	3.2826	30.00	0.00	(18.2247)	(1.6570)	0.0000	1	(19.8817)	02/04/2025
0066.HK	01/14/2025	SDB3265345628	0	5,500	25.2000	139,217.56	138,600.00	0.0000	3.2826	30.00	0.00	(12.5205)	(1.1392)	0.0000	1	(13.6596)	02/04/2025
0066.HK	01/13/2025	SDB3265345628	0	500	25.2500	12,639.02	12,625.00	0.0000	3.5372	30.00	0.00	(1.2248)	(0.1038)	0.0000	1	(1.3286)	02/04/2025
0066.HK	01/13/2025	SDB3265345628	0	8,000	25.2500	202,643.89	202,000.00	0.0000	3.5372	30.00	0.00	(19.6381)	(1.6603)	0.0000	1	(21.2984)	02/04/2025
0066.HK	01/13/2025	SDB3265345628	0	5,500	25.2500	139,217.56	138,875.00	0.0000	3.5372	30.00	0.00	(13.4915)	(1.1414)	0.0000	1	(14.6330)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
MTR CORP LTD CMN (Cont.)																	
0066.HK	01/10/2025	SDB3265345628	0	5,500	25.3123	139,217.56	139,217.56	0.0000	3.7668	30.00	0.00	(43.1019)	(3.4328)	0.0000	3	(46.5346)	02/04/2025
TOTAL MTR CORP LTD CMN												(439.5068)	(47.1325)	0.0000		(486.6392)	
NETEASE, INC. CMN																	
9999.HK	01/17/2025	SDB3260123320	0	300	154.8000	41,520.00	46,440.00	0.0000	2.4434	30.00	0.00	(2.7794)	(0.3817)	0.0000	1	(3.1611)	02/04/2025
9999.HK	01/16/2025	SDB3260123320	0	300	148.8000	41,520.00	44,640.00	0.0000	2.6392	30.00	0.00	(3.0021)	(0.3669)	0.0000	1	(3.3691)	02/04/2025
9999.HK	01/15/2025	SDB3260123320	0	300	148.6000	41,520.00	44,580.00	0.0000	2.9650	30.00	0.00	(3.3727)	(0.3664)	0.0000	1	(3.7392)	02/04/2025
9999.HK	01/14/2025	SDB3260123320	0	300	146.7000	41,520.00	44,010.00	0.0000	3.2826	30.00	0.00	(3.7341)	(0.3617)	0.0000	1	(4.0958)	02/04/2025
9999.HK	01/13/2025	SDB3260123320	0	300	144.7000	41,520.00	43,410.00	0.0000	3.5372	30.00	0.00	(4.0237)	(0.3568)	0.0000	1	(4.3805)	02/04/2025
9999.HK	01/10/2025	SDB3260123320	0	300	141.6000	41,520.00	42,480.00	0.0000	3.7668	30.00	0.00	(12.8546)	(1.0475)	0.0000	3	(13.9021)	02/04/2025
9999.HK	01/09/2025	SDB3260123320	0	300	137.5000	41,520.00	41,250.00	0.0000	3.8514	30.00	0.00	(4.3811)	(0.3390)	0.0000	1	(4.7202)	02/04/2025
9999.HK	01/08/2025	SDB3260123320	0	300	137.3000	41,520.00	41,190.00	0.0000	3.9729	30.00	0.00	(4.5193)	(0.3385)	0.0000	1	(4.8579)	02/04/2025
9999.HK	01/07/2025	SDB3260123320	0	300	136.5000	41,520.00	40,950.00	0.0000	4.0362	30.00	0.00	(4.5913)	(0.3366)	0.0000	1	(4.9279)	02/04/2025
9999.HK	01/06/2025	SDB3260123320	0	300	137.4000	41,520.00	41,220.00	0.0000	3.8978	30.00	0.00	(4.4339)	(0.3388)	0.0000	1	(4.7727)	02/04/2025
9999.HK	01/03/2025	SDB3260123320	0	300	138.4000	41,520.00	41,520.00	0.0000	3.9489	30.00	0.00	(13.4762)	(1.0238)	0.0000	3	(14.5000)	02/04/2025
TOTAL NETEASE, INC. CMN												(61.1686)	(5.2577)	0.0000		(66.4263)	
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H																	
1336.HK	01/17/2025	SDB3260123148	0	2,700	22.2000	63,720.00	59,940.00	0.0000	2.4434	30.00	0.00	(4.2655)	(0.4927)	0.0000	1	(4.7582)	02/04/2025
1336.HK	01/17/2025	SDB3260123148	0	5,100	22.2000	120,360.00	113,220.00	0.0000	2.4434	30.00	0.00	(8.0571)	(0.9306)	0.0000	1	(8.9877)	02/04/2025
1336.HK	01/17/2025	SDB3260123148	0	51,000	22.2000	1,203,600.00	1,132,200.00	0.0000	2.4434	30.00	0.00	(80.5710)	(9.3058)	0.0000	1	(89.8767)	02/04/2025
1336.HK	01/17/2025	SDB3260123148	0	1,000	22.2000	23,600.00	22,200.00	0.0000	2.4434	30.00	0.00	(1.5798)	(0.1825)	0.0000	1	(1.7623)	02/04/2025
1336.HK	01/17/2025	SDB3260123148	0	13,100	22.2000	309,160.00	290,820.00	0.0000	2.4434	30.00	0.00	(20.6957)	(2.3903)	0.0000	1	(23.0860)	02/04/2025
1336.HK	01/17/2025	SDB3260123148	0	10,900	22.2000	257,240.00	241,980.00	0.0000	2.4434	30.00	0.00	(17.2201)	(1.9889)	0.0000	1	(19.2089)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	2,700	22.1500	63,720.00	59,805.00	0.0000	2.6392	30.00	0.00	(4.6073)	(0.4915)	0.0000	1	(5.0989)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	5,100	22.1500	120,360.00	112,965.00	0.0000	2.6392	30.00	0.00	(8.7028)	(0.9285)	0.0000	1	(9.6312)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	51,000	22.1500	1,203,600.00	1,129,650.00	0.0000	2.6392	30.00	0.00	(87.0275)	(9.2848)	0.0000	1	(96.3123)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	1,000	22.1500	23,600.00	22,150.00	0.0000	2.6392	30.00	0.00	(1.7064)	(0.1821)	0.0000	1	(1.8885)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	13,100	22.1500	309,160.00	290,165.00	0.0000	2.6392	30.00	0.00	(22.3541)	(2.3849)	0.0000	1	(24.7390)	02/04/2025
1336.HK	01/16/2025	SDB3260123148	0	10,900	22.1500	257,240.00	241,435.00	0.0000	2.6392	30.00	0.00	(18.6000)	(1.9844)	0.0000	1	(20.5844)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	2,700	21.4000	63,720.00	57,780.00	0.0000	2.9650	30.00	0.00	(5.1761)	(0.4749)	0.0000	1	(5.6510)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	5,100	21.4000	120,360.00	109,140.00	0.0000	2.9650	30.00	0.00	(9.7771)	(0.8970)	0.0000	1	(10.6741)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	51,000	21.4000	1,203,600.00	1,091,400.00	0.0000	2.9650	30.00	0.00	(97.7706)	(8.9704)	0.0000	1	(106.7410)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	1,000	21.4000	23,600.00	21,400.00	0.0000	2.9650	30.00	0.00	(1.9171)	(0.1759)	0.0000	1	(2.0930)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	13,100	21.4000	309,160.00	280,340.00	0.0000	2.9650	30.00	0.00	(25.1136)	(2.3042)	0.0000	1	(27.4178)	02/04/2025
1336.HK	01/15/2025	SDB3260123148	0	10,900	21.4000	257,240.00	233,260.00	0.0000	2.9650	30.00	0.00	(20.8961)	(1.9172)	0.0000	1	(22.8133)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	2,700	21.1500	63,720.00	57,105.00	0.0000	3.2826	30.00	0.00	(5.7306)	(0.4694)	0.0000	1	(6.2000)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	5,100	21.1500	120,360.00	107,865.00	0.0000	3.2826	30.00	0.00	(10.8245)	(0.8866)	0.0000	1	(11.7111)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	51,000	21.1500	1,203,600.00	1,078,650.00	0.0000	3.2826	30.00	0.00	(108.2452)	(8.8656)	0.0000	1	(117.1108)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	1,000	21.1500	23,600.00	21,150.00	0.0000	3.2826	30.00	0.00	(2.1225)	(0.1738)	0.0000	1	(2.2963)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	13,100	21.1500	309,160.00	277,065.00	0.0000	3.2826	30.00	0.00	(27.8042)	(2.2772)	0.0000	1	(30.0814)	02/04/2025
1336.HK	01/14/2025	SDB3260123148	0	10,900	21.1500	257,240.00	230,535.00	0.0000	3.2826	30.00	0.00	(23.1348)	(1.8948)	0.0000	1	(25.0296)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	2,700	22.2000	63,720.00	59,940.00	0.0000	3.5372	30.00	0.00	(6.1751)	(0.4927)	0.0000	1	(6.6677)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	5,100	22.2000	120,360.00	113,220.00	0.0000	3.5372	30.00	0.00	(11.6640)	(0.9306)	0.0000	1	(12.5946)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	51,000	22.2000	1,203,600.00	1,132,200.00	0.0000	3.5372	30.00	0.00	(116.6404)	(9.3058)	0.0000	1	(125.9461)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	1,000	22.2000	23,600.00	22,200.00	0.0000	3.5372	30.00	0.00	(2.2871)	(0.1825)	0.0000	1	(2.4695)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	13,100	22.2000	309,160.00	290,820.00	0.0000	3.5372	30.00	0.00	(29.9606)	(2.3903)	0.0000	1	(32.3509)	02/04/2025
1336.HK	01/13/2025	SDB3260123148	0	10,900	22.2000	257,240.00	241,980.00	0.0000	3.5372	30.00	0.00	(24.9290)	(1.9889)	0.0000	1	(26.9179)	02/04/2025
1336.HK	01/10/2025	SDB3260123148	0	2,700	22.0500	63,720.00	59,535.00	0.0000	3.7668	30.00	0.00	(19.7278)	(1.4680)	0.0000	3	(21.1958)	02/04/2025
1336.HK	01/10/2025	SDB3260123148	0	5,100	22.0500	120,360.00	112,455.00	0.0000	3.7668	30.00	0.00	(37.2636)	(2.7729)	0.0000	3	(40.0364)	02/04/2025
1336.HK	01/10/2025	SDB3260123148	0	51,000	22.0500	1,203,600.00	1,124,550.00	0.0000	3.7668	30.00	0.00	(372.6355)	(27.7286)	0.0000	3	(400.3642)	02/04/2025
1336.HK	01/10/2025	SDB3260123148	0	1,000	22.0500	23,600.00	22,050.00	0.0000	3.7668	30.00	0.00	(7.3066)	(0.5437)	0.0000	3	(7.8503)	02/04/2025
1336.HK	01/10/2025	SDB3260123148	0	13,100	22.0500	309,160.00	288,855.00	0.0000	3.7668	30.00	0.00	(95.7162)	(7.1225)	0.0000	3	(102.8386)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H (Cont.)																	
1336.HK	01/10/2025	SDB3260123148	0	10,900	22.0500	257,240.00	240,345.00	0.0000	3.7668	30.00	0.00	(79.6417)	(5.9263)	0.0000	3	(85.5680)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	2,700	22.4500	63,720.00	60,615.00	0.0000	3.8514	30.00	0.00	(6.7236)	(0.4982)	0.0000	1	(7.2218)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	5,100	22.4500	120,360.00	114,495.00	0.0000	3.8514	30.00	0.00	(12.7002)	(0.9411)	0.0000	1	(13.6412)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	51,000	22.4500	1,203,600.00	1,144,950.00	0.0000	3.8514	30.00	0.00	(127.0016)	(9.4105)	0.0000	1	(136.4121)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	1,000	22.4500	23,600.00	22,450.00	0.0000	3.8514	30.00	0.00	(2.4902)	(0.1845)	0.0000	1	(2.6747)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	13,100	22.4500	309,160.00	294,095.00	0.0000	3.8514	30.00	0.00	(32.6220)	(2.4172)	0.0000	1	(35.0392)	02/04/2025
1336.HK	01/09/2025	SDB3260123148	0	10,900	22.4500	257,240.00	244,705.00	0.0000	3.8514	30.00	0.00	(27.1435)	(2.0113)	0.0000	1	(29.1547)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	2,700	22.3000	63,720.00	60,210.00	0.0000	3.9729	30.00	0.00	(6.9358)	(0.4949)	0.0000	1	(7.4306)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	5,100	22.3000	120,360.00	113,730.00	0.0000	3.9729	30.00	0.00	(13.1009)	(0.9348)	0.0000	1	(14.0356)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	51,000	22.3000	1,203,600.00	1,137,300.00	0.0000	3.9729	30.00	0.00	(131.0087)	(9.3477)	0.0000	1	(140.3564)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	1,000	22.3000	23,600.00	22,300.00	0.0000	3.9729	30.00	0.00	(2.5688)	(0.1833)	0.0000	1	(2.7521)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	13,100	22.3000	309,160.00	292,130.00	0.0000	3.9729	30.00	0.00	(33.6513)	(2.4011)	0.0000	1	(36.0523)	02/04/2025
1336.HK	01/08/2025	SDB3260123148	0	10,900	22.3000	257,240.00	243,070.00	0.0000	3.9729	30.00	0.00	(27.9999)	(1.9978)	0.0000	1	(29.9977)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	2,700	22.2500	63,720.00	60,075.00	0.0000	4.0362	30.00	0.00	(7.0463)	(0.4938)	0.0000	1	(7.5400)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	5,100	22.2500	120,360.00	113,475.00	0.0000	4.0362	30.00	0.00	(13.3096)	(0.9327)	0.0000	1	(14.2423)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	51,000	22.2500	1,203,600.00	1,134,750.00	0.0000	4.0362	30.00	0.00	(133.0961)	(9.3267)	0.0000	1	(142.4228)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	1,000	22.2500	23,600.00	22,250.00	0.0000	4.0362	30.00	0.00	(2.6097)	(0.1829)	0.0000	1	(2.7926)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	13,100	22.2500	309,160.00	291,475.00	0.0000	4.0362	30.00	0.00	(34.1874)	(2.3957)	0.0000	1	(36.5831)	02/04/2025
1336.HK	01/07/2025	SDB3260123148	0	10,900	22.2500	257,240.00	242,525.00	0.0000	4.0362	30.00	0.00	(28.4460)	(1.9934)	0.0000	1	(30.4394)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	2,700	22.2500	63,720.00	60,075.00	0.0000	3.8978	30.00	0.00	(6.8047)	(0.4938)	0.0000	1	(7.2984)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	5,100	22.2500	120,360.00	113,475.00	0.0000	3.8978	30.00	0.00	(12.8532)	(0.9327)	0.0000	1	(13.7859)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	51,000	22.2500	1,203,600.00	1,134,750.00	0.0000	3.8978	30.00	0.00	(128.5323)	(9.3267)	0.0000	1	(137.8590)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	1,000	22.2500	23,600.00	22,250.00	0.0000	3.8978	30.00	0.00	(2.5202)	(0.1829)	0.0000	1	(2.7031)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	13,100	22.2500	309,160.00	291,475.00	0.0000	3.8978	30.00	0.00	(33.0152)	(2.3957)	0.0000	1	(35.4108)	02/04/2025
1336.HK	01/06/2025	SDB3260123148	0	10,900	22.2500	257,240.00	242,525.00	0.0000	3.8978	30.00	0.00	(27.4706)	(1.9934)	0.0000	1	(29.4640)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	2,700	23.6000	63,720.00	63,720.00	0.0000	3.9489	30.00	0.00	(20.6817)	(1.5712)	0.0000	3	(22.2529)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	5,100	23.6000	120,360.00	120,360.00	0.0000	3.9489	30.00	0.00	(39.0654)	(2.9678)	0.0000	3	(42.0332)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	51,000	23.6000	1,203,600.00	1,203,600.00	0.0000	3.9489	30.00	0.00	(390.6539)	(29.6778)	0.0000	3	(420.3317)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	1,000	23.6000	23,600.00	23,600.00	0.0000	3.9489	30.00	0.00	(7.6599)	(0.5819)	0.0000	3	(8.2418)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	13,100	23.6000	309,160.00	309,160.00	0.0000	3.9489	30.00	0.00	(100.3444)	(7.6231)	0.0000	3	(107.9676)	02/04/2025
1336.HK	01/03/2025	SDB3260123148	0	10,900	23.6000	257,240.00	257,240.00	0.0000	3.9489	30.00	0.00	(83.4927)	(6.3429)	0.0000	3	(89.8356)	02/04/2025
TOTAL NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS H												(2,913.5827)	(230.9436)	0.0000		(3,144.5263)	
ORIENT OVERSEAS INTL LTD CMN																	
0316.HK	01/17/2025	SDB3260458717	0	1,500	108.7000	172,650.00	163,050.00	0.0000	2.4434	30.00	0.00	(11.5575)	(1.3401)	0.0000	1	(12.8976)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	500	108.7000	57,550.00	54,350.00	0.0000	2.4434	30.00	0.00	(3.8525)	(0.4467)	0.0000	1	(4.2992)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	500	108.7000	57,550.00	54,350.00	0.0000	2.4434	30.00	0.00	(3.8525)	(0.4467)	0.0000	1	(4.2992)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	2,000	108.7000	230,200.00	217,400.00	0.0000	2.4434	30.00	0.00	(15.4100)	(1.7868)	0.0000	1	(17.1968)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	19,000	108.7000	2,186,900.00	2,065,300.00	0.0000	2.4434	30.00	0.00	(146.3947)	(16.9751)	0.0000	1	(163.3697)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	500	108.7000	57,550.00	54,350.00	0.0000	2.4434	30.00	0.00	(3.8525)	(0.4467)	0.0000	1	(4.2992)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	6,500	108.7000	748,150.00	706,550.00	0.0000	2.4434	30.00	0.00	(50.0824)	(5.8073)	0.0000	1	(55.8897)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	500	108.7000	57,550.00	54,350.00	0.0000	2.4434	30.00	0.00	(3.8525)	(0.4467)	0.0000	1	(4.2992)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	2,500	108.7000	287,750.00	271,750.00	0.0000	2.4434	30.00	0.00	(19.2625)	(2.2336)	0.0000	1	(21.4960)	02/04/2025
0316.HK	01/17/2025	SDB3260458717	0	500	108.7000	57,550.00	54,350.00	0.0000	2.4434	30.00	0.00	(3.8525)	(0.4467)	0.0000	1	(4.2992)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	1,500	108.9000	172,650.00	163,350.00	0.0000	2.6392	30.00	0.00	(12.4836)	(1.3426)	0.0000	1	(13.8262)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	500	108.9000	57,550.00	54,450.00	0.0000	2.6392	30.00	0.00	(4.1612)	(0.4475)	0.0000	1	(4.6087)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	500	108.9000	57,550.00	54,450.00	0.0000	2.6392	30.00	0.00	(4.1612)	(0.4475)	0.0000	1	(4.6087)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	2,000	108.9000	230,200.00	217,800.00	0.0000	2.6392	30.00	0.00	(16.6448)	(1.7901)	0.0000	1	(18.4350)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	19,000	108.9000	2,186,900.00	2,069,100.00	0.0000	2.6392	30.00	0.00	(158.1261)	(17.0063)	0.0000	1	(175.1324)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	500	108.9000	57,550.00	54,450.00	0.0000	2.6392	30.00	0.00	(4.1612)	(0.4475)	0.0000	1	(4.6087)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	6,500	108.9000	748,150.00	707,850.00	0.0000	2.6392	30.00	0.00	(54.0958)	(5.8179)	0.0000	1	(59.9137)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	500	108.9000	57,550.00	54,450.00	0.0000	2.6392	30.00	0.00	(4.1612)	(0.4475)	0.0000	1	(4.6087)	02/04/2025
0316.HK	01/16/2025	SDB3260458717	0	2,500	108.9000	287,750.00	272,250.00	0.0000	2.6392	30.00	0.00	(20.8061)	(2.2377)	0.0000	1	(23.0437)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
ORIENT OVERSEAS INTL LTD CMN (Cont.)																	
0316.HK	01/16/2025	SDB3260458717	0	500	108.9000	57,550.00	54,450.00	0.0000	2.6392	30.00	0.00	(4.1612)	(0.4475)	0.0000	1	(4.6087)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	1,500	109.6000	172,650.00	164,400.00	0.0000	2.9650	30.00	0.00	(14.0247)	(1.3512)	0.0000	1	(15.3759)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	500	109.6000	57,550.00	54,800.00	0.0000	2.9650	30.00	0.00	(4.6749)	(0.4504)	0.0000	1	(5.1253)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	500	109.6000	57,550.00	54,800.00	0.0000	2.9650	30.00	0.00	(4.6749)	(0.4504)	0.0000	1	(5.1253)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	2,000	109.6000	230,200.00	219,200.00	0.0000	2.9650	30.00	0.00	(18.6996)	(1.8016)	0.0000	1	(20.5012)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	19,000	109.6000	2,186,900.00	2,082,400.00	0.0000	2.9650	30.00	0.00	(177.6458)	(17.1156)	0.0000	1	(194.7614)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	500	109.6000	57,550.00	54,800.00	0.0000	2.9650	30.00	0.00	(4.6749)	(0.4504)	0.0000	1	(5.1253)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	6,500	109.6000	748,150.00	712,400.00	0.0000	2.9650	30.00	0.00	(60.7736)	(5.8553)	0.0000	1	(66.6289)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	500	109.6000	57,550.00	54,800.00	0.0000	2.9650	30.00	0.00	(4.6749)	(0.4504)	0.0000	1	(5.1253)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	2,500	109.6000	287,750.00	274,000.00	0.0000	2.9650	30.00	0.00	(23.3744)	(2.2521)	0.0000	1	(25.6265)	02/04/2025
0316.HK	01/15/2025	SDB3260458717	0	500	109.6000	57,550.00	54,800.00	0.0000	2.9650	30.00	0.00	(4.6749)	(0.4504)	0.0000	1	(5.1253)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	1,500	107.3000	172,650.00	160,950.00	0.0000	3.2826	30.00	0.00	(15.5272)	(1.3229)	0.0000	1	(16.8501)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	500	107.3000	57,550.00	53,650.00	0.0000	3.2826	30.00	0.00	(5.1757)	(0.4410)	0.0000	1	(5.6167)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	500	107.3000	57,550.00	53,650.00	0.0000	3.2826	30.00	0.00	(5.1757)	(0.4410)	0.0000	1	(5.6167)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	2,000	107.3000	230,200.00	214,600.00	0.0000	3.2826	30.00	0.00	(20.7029)	(1.7638)	0.0000	1	(22.4668)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	19,000	107.3000	2,186,900.00	2,038,700.00	0.0000	3.2826	30.00	0.00	(196.6778)	(16.7564)	0.0000	1	(213.4342)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	500	107.3000	57,550.00	53,650.00	0.0000	3.2826	30.00	0.00	(5.1757)	(0.4410)	0.0000	1	(5.6167)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	6,500	107.3000	748,150.00	697,450.00	0.0000	3.2826	30.00	0.00	(67.2845)	(5.7325)	0.0000	1	(73.0170)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	500	107.3000	57,550.00	53,650.00	0.0000	3.2826	30.00	0.00	(5.1757)	(0.4410)	0.0000	1	(5.6167)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	2,500	107.3000	287,750.00	268,250.00	0.0000	3.2826	30.00	0.00	(25.8787)	(2.2048)	0.0000	1	(28.0835)	02/04/2025
0316.HK	01/14/2025	SDB3260458717	0	500	107.3000	57,550.00	53,650.00	0.0000	3.2826	30.00	0.00	(5.1757)	(0.4410)	0.0000	1	(5.6167)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	1,500	108.0000	172,650.00	162,000.00	0.0000	3.5372	30.00	0.00	(16.7314)	(1.3315)	0.0000	1	(18.0629)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	500	108.0000	57,550.00	54,000.00	0.0000	3.5372	30.00	0.00	(5.5771)	(0.4438)	0.0000	1	(6.0210)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	500	108.0000	57,550.00	54,000.00	0.0000	3.5372	30.00	0.00	(5.5771)	(0.4438)	0.0000	1	(6.0210)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	2,000	108.0000	230,200.00	216,000.00	0.0000	3.5372	30.00	0.00	(22.3086)	(1.7753)	0.0000	1	(24.0839)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	19,000	108.0000	2,186,900.00	2,052,000.00	0.0000	3.5372	30.00	0.00	(211.9316)	(16.8658)	0.0000	1	(228.7973)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	500	108.0000	57,550.00	54,000.00	0.0000	3.5372	30.00	0.00	(5.5771)	(0.4438)	0.0000	1	(6.0210)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	6,500	108.0000	748,150.00	702,000.00	0.0000	3.5372	30.00	0.00	(72.5029)	(5.7699)	0.0000	1	(78.2728)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	500	108.0000	57,550.00	54,000.00	0.0000	3.5372	30.00	0.00	(5.5771)	(0.4438)	0.0000	1	(6.0210)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	2,500	108.0000	287,750.00	270,000.00	0.0000	3.5372	30.00	0.00	(27.8857)	(2.2192)	0.0000	1	(30.1049)	02/04/2025
0316.HK	01/13/2025	SDB3260458717	0	500	108.0000	57,550.00	54,000.00	0.0000	3.5372	30.00	0.00	(5.5771)	(0.4438)	0.0000	1	(6.0210)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	1,500	111.5000	172,650.00	167,250.00	0.0000	3.7668	30.00	0.00	(53.4526)	(4.1240)	0.0000	3	(57.5766)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	500	111.5000	57,550.00	55,750.00	0.0000	3.7668	30.00	0.00	(17.8175)	(1.3747)	0.0000	3	(19.1922)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	500	111.5000	57,550.00	55,750.00	0.0000	3.7668	30.00	0.00	(17.8175)	(1.3747)	0.0000	3	(19.1922)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	2,000	111.5000	230,200.00	223,000.00	0.0000	3.7668	30.00	0.00	(71.2701)	(5.4986)	0.0000	3	(76.7687)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	19,000	111.5000	2,186,900.00	2,118,500.00	0.0000	3.7668	30.00	0.00	(677.0660)	(52.2370)	0.0000	3	(729.3030)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	500	111.5000	57,550.00	55,750.00	0.0000	3.7668	30.00	0.00	(17.8175)	(1.3747)	0.0000	3	(19.1922)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	6,500	111.5000	748,150.00	724,750.00	0.0000	3.7668	30.00	0.00	(231.6279)	(17.8705)	0.0000	3	(249.4984)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	500	111.5000	57,550.00	55,750.00	0.0000	3.7668	30.00	0.00	(17.8175)	(1.3747)	0.0000	3	(19.1922)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	2,500	111.5000	287,750.00	278,750.00	0.0000	3.7668	30.00	0.00	(89.0876)	(6.8733)	0.0000	3	(95.9609)	02/04/2025
0316.HK	01/10/2025	SDB3260458717	0	500	111.5000	57,550.00	55,750.00	0.0000	3.7668	30.00	0.00	(17.8175)	(1.3747)	0.0000	3	(19.1922)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	1,500	112.7000	172,650.00	169,050.00	0.0000	3.8514	30.00	0.00	(18.2177)	(1.3895)	0.0000	1	(19.6071)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	500	112.7000	57,550.00	56,350.00	0.0000	3.8514	30.00	0.00	(6.0726)	(0.4632)	0.0000	1	(6.5357)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	500	112.7000	57,550.00	56,350.00	0.0000	3.8514	30.00	0.00	(6.0726)	(0.4632)	0.0000	1	(6.5357)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	2,000	112.7000	230,200.00	225,400.00	0.0000	3.8514	30.00	0.00	(24.2903)	(1.8526)	0.0000	1	(26.1429)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	19,000	112.7000	2,186,900.00	2,141,300.00	0.0000	3.8514	30.00	0.00	(230.7575)	(17.5997)	0.0000	1	(248.3572)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	500	112.7000	57,550.00	56,350.00	0.0000	3.8514	30.00	0.00	(6.0726)	(0.4632)	0.0000	1	(6.5357)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	6,500	112.7000	748,150.00	732,550.00	0.0000	3.8514	30.00	0.00	(78.9434)	(6.0210)	0.0000	1	(84.9643)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	500	112.7000	57,550.00	56,350.00	0.0000	3.8514	30.00	0.00	(6.0726)	(0.4632)	0.0000	1	(6.5357)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	2,500	112.7000	287,750.00	281,750.00	0.0000	3.8514	30.00	0.00	(30.3628)	(2.3158)	0.0000	1	(32.6786)	02/04/2025
0316.HK	01/09/2025	SDB3260458717	0	500	112.7000	57,550.00	56,350.00	0.0000	3.8514	30.00	0.00	(6.0726)	(0.4632)	0.0000	1	(6.5357)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	1,500	115.4000	172,650.00	173,100.00	0.0000	3.9729	30.00	0.00	(18.7925)	(1.4227)	0.0000	1	(20.2152)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
ORIENT OVERSEAS INTL LTD CMN (Cont.)																	
0316.HK	01/08/2025	SDB3260458717	0	500	115.4000	57,550.00	57,700.00	0.0000	3.9729	30.00	0.00	(6.2642)	(0.4742)	0.0000	1	(6.7384)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	2,000	115.4000	230,200.00	230,800.00	0.0000	3.9729	30.00	0.00	(25.0567)	(1.8970)	0.0000	1	(26.9537)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	19,000	115.4000	2,186,900.00	2,192,600.00	0.0000	3.9729	30.00	0.00	(238.0384)	(18.0214)	0.0000	1	(256.0597)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	500	115.4000	57,550.00	57,700.00	0.0000	3.9729	30.00	0.00	(6.2642)	(0.4742)	0.0000	1	(6.7384)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	6,500	115.4000	748,150.00	750,100.00	0.0000	3.9729	30.00	0.00	(81.4342)	(6.1652)	0.0000	1	(87.5994)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	500	115.4000	57,550.00	57,700.00	0.0000	3.9729	30.00	0.00	(6.2642)	(0.4742)	0.0000	1	(6.7384)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	2,500	115.4000	287,750.00	288,500.00	0.0000	3.9729	30.00	0.00	(31.3208)	(2.3712)	0.0000	1	(33.6921)	02/04/2025
0316.HK	01/08/2025	SDB3260458717	0	500	115.4000	57,550.00	57,700.00	0.0000	3.9729	30.00	0.00	(6.2642)	(0.4742)	0.0000	1	(6.7384)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	1,500	119.2000	172,650.00	178,800.00	0.0000	4.0362	30.00	0.00	(19.0919)	(1.4696)	0.0000	1	(20.5615)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	500	119.2000	57,550.00	59,600.00	0.0000	4.0362	30.00	0.00	(6.3640)	(0.4899)	0.0000	1	(6.8538)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	500	119.2000	57,550.00	59,600.00	0.0000	4.0362	30.00	0.00	(6.3640)	(0.4899)	0.0000	1	(6.8538)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	2,000	119.2000	230,200.00	238,400.00	0.0000	4.0362	30.00	0.00	(25.4559)	(1.9595)	0.0000	1	(27.4153)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	19,000	119.2000	2,186,900.00	2,264,800.00	0.0000	4.0362	30.00	0.00	(241.8310)	(18.6148)	0.0000	1	(260.4458)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	500	119.2000	57,550.00	59,600.00	0.0000	4.0362	30.00	0.00	(6.3640)	(0.4899)	0.0000	1	(6.8538)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	6,500	119.2000	748,150.00	774,800.00	0.0000	4.0362	30.00	0.00	(82.7317)	(6.3682)	0.0000	1	(89.0999)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	500	119.2000	57,550.00	59,600.00	0.0000	4.0362	30.00	0.00	(6.3640)	(0.4899)	0.0000	1	(6.8538)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	2,500	119.2000	287,750.00	298,000.00	0.0000	4.0362	30.00	0.00	(31.8199)	(2.4493)	0.0000	1	(34.2692)	02/04/2025
0316.HK	01/07/2025	SDB3260458717	0	500	119.2000	57,550.00	59,600.00	0.0000	4.0362	30.00	0.00	(6.3640)	(0.4899)	0.0000	1	(6.8538)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	1,500	114.8000	172,650.00	172,200.00	0.0000	3.8978	30.00	0.00	(18.4373)	(1.4153)	0.0000	1	(19.8526)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	500	114.8000	57,550.00	57,400.00	0.0000	3.8978	30.00	0.00	(6.1458)	(0.4718)	0.0000	1	(6.6175)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	500	114.8000	57,550.00	57,400.00	0.0000	3.8978	30.00	0.00	(6.1458)	(0.4718)	0.0000	1	(6.6175)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	2,000	114.8000	230,200.00	229,600.00	0.0000	3.8978	30.00	0.00	(24.5830)	(1.8871)	0.0000	1	(26.4701)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	19,000	114.8000	2,186,900.00	2,181,200.00	0.0000	3.8978	30.00	0.00	(233.5388)	(17.9277)	0.0000	1	(251.4664)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	500	114.8000	57,550.00	57,400.00	0.0000	3.8978	30.00	0.00	(6.1458)	(0.4718)	0.0000	1	(6.6175)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	6,500	114.8000	748,150.00	746,200.00	0.0000	3.8978	30.00	0.00	(79.8948)	(6.1332)	0.0000	1	(86.0280)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	500	114.8000	57,550.00	57,400.00	0.0000	3.8978	30.00	0.00	(6.1458)	(0.4718)	0.0000	1	(6.6175)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	2,500	114.8000	287,750.00	287,000.00	0.0000	3.8978	30.00	0.00	(30.7288)	(2.3589)	0.0000	1	(33.0877)	02/04/2025
0316.HK	01/06/2025	SDB3260458717	0	500	114.8000	57,550.00	57,400.00	0.0000	3.8978	30.00	0.00	(6.1458)	(0.4718)	0.0000	1	(6.6175)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	1,500	115.1000	172,650.00	172,650.00	0.0000	3.9489	30.00	0.00	(56.0372)	(4.2571)	0.0000	3	(60.2943)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	500	115.1000	57,550.00	57,550.00	0.0000	3.9489	30.00	0.00	(18.6791)	(1.4190)	0.0000	3	(20.0981)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	500	115.1000	57,550.00	57,550.00	0.0000	3.9489	30.00	0.00	(18.6791)	(1.4190)	0.0000	3	(20.0981)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	2,000	115.1000	230,200.00	230,200.00	0.0000	3.9489	30.00	0.00	(74.7163)	(5.6762)	0.0000	3	(80.3925)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	19,000	115.1000	2,186,900.00	2,186,900.00	0.0000	3.9489	30.00	0.00	(709.8048)	(53.9236)	0.0000	3	(763.7284)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	500	115.1000	57,550.00	57,550.00	0.0000	3.9489	30.00	0.00	(18.6791)	(1.4190)	0.0000	3	(20.0981)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	6,500	115.1000	748,150.00	748,150.00	0.0000	3.9489	30.00	0.00	(242.8280)	(18.4475)	0.0000	3	(261.2755)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	500	115.1000	57,550.00	57,550.00	0.0000	3.9489	30.00	0.00	(18.6791)	(1.4190)	0.0000	3	(20.0981)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	2,500	115.1000	287,750.00	287,750.00	0.0000	3.9489	30.00	0.00	(93.3954)	(7.0952)	0.0000	3	(100.4906)	02/04/2025
0316.HK	01/03/2025	SDB3260458717	0	500	115.1000	57,550.00	57,550.00	0.0000	3.9489	30.00	0.00	(18.6791)	(1.4190)	0.0000	3	(20.0981)	02/04/2025
TOTAL ORIENT OVERSEAS INTL LTD CMN												(5,765.3485)	(470.7090)	0.0000		(6,236.0575)	
PEOPLE'S INSURANCE COMPANY (GR'UP) OF CHINA LTD CMN CLASS H																	
1339.HK	01/17/2025	SDB3260123405	0	53,000	3.6700	205,110.00	194,510.00	0.0000	2.4434	30.00	0.00	(13.7304)	(1.5987)	0.0000	1	(15.3291)	02/04/2025
1339.HK	01/17/2025	SDB3260123405	0	286,000	3.6700	1,106,820.00	1,049,620.00	0.0000	2.4434	30.00	0.00	(74.0924)	(8.6270)	0.0000	1	(82.7194)	02/04/2025
1339.HK	01/17/2025	SDB3260123405	0	93,000	3.6700	359,910.00	341,310.00	0.0000	2.4434	30.00	0.00	(24.0930)	(2.8053)	0.0000	1	(26.8983)	02/04/2025
1339.HK	01/17/2025	SDB3260123405	0	274,000	3.6700	1,060,380.00	1,005,580.00	0.0000	2.4434	30.00	0.00	(70.9836)	(8.2650)	0.0000	1	(79.2486)	02/04/2025
1339.HK	01/17/2025	SDB3260123405	0	414,000	3.6700	1,602,180.00	1,519,380.00	0.0000	2.4434	30.00	0.00	(107.2526)	(12.4881)	0.0000	1	(119.7406)	02/04/2025
1339.HK	01/17/2025	SDB3260123405	0	2,000	3.6700	7,740.00	7,340.00	0.0000	2.4434	30.00	0.00	(0.5181)	(0.0603)	0.0000	1	(0.5785)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	53,000	3.6900	205,110.00	195,570.00	0.0000	2.6392	30.00	0.00	(14.8307)	(1.6074)	0.0000	1	(16.4381)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	286,000	3.6900	1,106,820.00	1,055,340.00	0.0000	2.6392	30.00	0.00	(80.0298)	(8.6740)	0.0000	1	(88.7038)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	93,000	3.6900	359,910.00	343,170.00	0.0000	2.6392	30.00	0.00	(26.0237)	(2.8206)	0.0000	1	(28.8442)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	274,000	3.6900	1,060,380.00	1,011,060.00	0.0000	2.6392	30.00	0.00	(76.6719)	(8.3101)	0.0000	1	(84.9819)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	414,000	3.6900	1,602,180.00	1,527,660.00	0.0000	2.6392	30.00	0.00	(115.8473)	(12.5561)	0.0000	1	(128.4034)	02/04/2025
1339.HK	01/16/2025	SDB3260123405	0	2,000	3.6900	7,740.00	7,380.00	0.0000	2.6392	30.00	0.00	(0.5596)	(0.0607)	0.0000	1	(0.6203)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H (Cont.)																	
1339.HK	01/15/2025	SDB3260123405	0	53,000	3.6100	205,110.00	191,330.00	0.0000	2.9650	30.00	0.00	(16.6615)	(1.5726)	0.0000	1	(18.2340)	02/04/2025
1339.HK	01/15/2025	SDB3260123405	0	286,000	3.6100	1,106,820.00	1,032,460.00	0.0000	2.9650	30.00	0.00	(89.9090)	(8.4860)	0.0000	1	(98.3949)	02/04/2025
1339.HK	01/15/2025	SDB3260123405	0	93,000	3.6100	359,910.00	335,730.00	0.0000	2.9650	30.00	0.00	(29.2361)	(2.7594)	0.0000	1	(31.9956)	02/04/2025
1339.HK	01/15/2025	SDB3260123405	0	274,000	3.6100	1,060,380.00	989,140.00	0.0000	2.9650	30.00	0.00	(86.1366)	(8.1299)	0.0000	1	(94.2665)	02/04/2025
1339.HK	01/15/2025	SDB3260123405	0	414,000	3.6100	1,602,180.00	1,494,540.00	0.0000	2.9650	30.00	0.00	(130.1479)	(12.2839)	0.0000	1	(142.4318)	02/04/2025
1339.HK	01/15/2025	SDB3260123405	0	2,000	3.6100	7,740.00	7,220.00	0.0000	2.9650	30.00	0.00	(0.6287)	(0.0593)	0.0000	1	(0.6881)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	53,000	3.5900	205,110.00	190,270.00	0.0000	3.2826	30.00	0.00	(18.4465)	(1.5639)	0.0000	1	(20.0103)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	286,000	3.5900	1,106,820.00	1,026,740.00	0.0000	3.2826	30.00	0.00	(99.5413)	(8.4390)	0.0000	1	(107.9803)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	93,000	3.5900	359,910.00	333,870.00	0.0000	3.2826	30.00	0.00	(32.3683)	(2.7441)	0.0000	1	(35.1125)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	274,000	3.5900	1,060,380.00	983,660.00	0.0000	3.2826	30.00	0.00	(95.3648)	(8.0849)	0.0000	1	(103.4496)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	414,000	3.5900	1,602,180.00	1,486,260.00	0.0000	3.2826	30.00	0.00	(144.0913)	(12.2158)	0.0000	1	(156.3071)	02/04/2025
1339.HK	01/14/2025	SDB3260123405	0	2,000	3.5900	7,740.00	7,180.00	0.0000	3.2826	30.00	0.00	(0.6961)	(0.0590)	0.0000	1	(0.7551)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	53,000	3.6700	205,110.00	194,510.00	0.0000	3.5372	30.00	0.00	(19.8771)	(1.5987)	0.0000	1	(21.4758)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	286,000	3.6700	1,106,820.00	1,049,620.00	0.0000	3.5372	30.00	0.00	(107.2615)	(8.6270)	0.0000	1	(115.8885)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	93,000	3.6700	359,910.00	341,310.00	0.0000	3.5372	30.00	0.00	(34.8787)	(2.8053)	0.0000	1	(37.6840)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	274,000	3.6700	1,060,380.00	1,005,580.00	0.0000	3.5372	30.00	0.00	(102.7610)	(8.2650)	0.0000	1	(111.0260)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	414,000	3.6700	1,602,180.00	1,519,380.00	0.0000	3.5372	30.00	0.00	(155.2666)	(12.4881)	0.0000	1	(167.7547)	02/04/2025
1339.HK	01/13/2025	SDB3260123405	0	2,000	3.6700	7,740.00	7,340.00	0.0000	3.5372	30.00	0.00	(0.7501)	(0.0603)	0.0000	1	(0.8104)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	53,000	3.6400	205,110.00	192,920.00	0.0000	3.7668	30.00	0.00	(63.5022)	(4.7569)	0.0000	3	(68.2592)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	286,000	3.6400	1,106,820.00	1,041,040.00	0.0000	3.7668	30.00	0.00	(342.6724)	(25.6695)	0.0000	3	(368.3419)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	93,000	3.6400	359,910.00	338,520.00	0.0000	3.7668	30.00	0.00	(111.4284)	(8.3471)	0.0000	3	(119.7755)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	274,000	3.6400	1,060,380.00	997,360.00	0.0000	3.7668	30.00	0.00	(328.2945)	(24.5924)	0.0000	3	(352.8870)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	414,000	3.6400	1,602,180.00	1,506,960.00	0.0000	3.7668	30.00	0.00	(496.0362)	(37.1579)	0.0000	3	(533.1942)	02/04/2025
1339.HK	01/10/2025	SDB3260123405	0	2,000	3.6400	7,740.00	7,280.00	0.0000	3.7668	30.00	0.00	(2.3963)	(0.1795)	0.0000	3	(2.5758)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	53,000	3.6100	205,110.00	191,330.00	0.0000	3.8514	30.00	0.00	(21.6428)	(1.5726)	0.0000	1	(23.2154)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	286,000	3.6100	1,106,820.00	1,032,460.00	0.0000	3.8514	30.00	0.00	(116.7895)	(8.4860)	0.0000	1	(125.2755)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	93,000	3.6100	359,910.00	335,730.00	0.0000	3.8514	30.00	0.00	(37.9770)	(2.7594)	0.0000	1	(40.7364)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	274,000	3.6100	1,060,380.00	989,140.00	0.0000	3.8514	30.00	0.00	(111.8893)	(8.1299)	0.0000	1	(120.0192)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	414,000	3.6100	1,602,180.00	1,494,540.00	0.0000	3.8514	30.00	0.00	(169.0590)	(12.2839)	0.0000	1	(181.3429)	02/04/2025
1339.HK	01/09/2025	SDB3260123405	0	2,000	3.6100	7,740.00	7,220.00	0.0000	3.8514	30.00	0.00	(0.8167)	(0.0593)	0.0000	1	(0.8761)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	53,000	3.6600	205,110.00	193,980.00	0.0000	3.9729	30.00	0.00	(22.3257)	(1.5944)	0.0000	1	(23.9200)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	286,000	3.6600	1,106,820.00	1,046,760.00	0.0000	3.9729	30.00	0.00	(120.4745)	(8.6035)	0.0000	1	(129.0780)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	93,000	3.6600	359,910.00	340,380.00	0.0000	3.9729	30.00	0.00	(39.1753)	(2.7976)	0.0000	1	(41.9729)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	274,000	3.6600	1,060,380.00	1,002,840.00	0.0000	3.9729	30.00	0.00	(115.4196)	(8.2425)	0.0000	1	(123.6621)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	414,000	3.6600	1,602,180.00	1,515,240.00	0.0000	3.9729	30.00	0.00	(174.3931)	(12.4540)	0.0000	1	(186.8472)	02/04/2025
1339.HK	01/08/2025	SDB3260123405	0	2,000	3.6600	7,740.00	7,320.00	0.0000	3.9729	30.00	0.00	(0.8425)	(0.0602)	0.0000	1	(0.9026)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	53,000	3.6800	205,110.00	195,040.00	0.0000	4.0362	30.00	0.00	(22.6814)	(1.6031)	0.0000	1	(24.2845)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	286,000	3.6800	1,106,820.00	1,052,480.00	0.0000	4.0362	30.00	0.00	(122.3940)	(8.6505)	0.0000	1	(131.0445)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	93,000	3.6800	359,910.00	342,240.00	0.0000	4.0362	30.00	0.00	(39.7994)	(2.8129)	0.0000	1	(42.6124)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	274,000	3.6800	1,060,380.00	1,008,320.00	0.0000	4.0362	30.00	0.00	(117.2586)	(8.2876)	0.0000	1	(125.5461)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	414,000	3.6800	1,602,180.00	1,523,520.00	0.0000	4.0362	30.00	0.00	(177.1717)	(12.5221)	0.0000	1	(189.6938)	02/04/2025
1339.HK	01/07/2025	SDB3260123405	0	2,000	3.6800	7,740.00	7,360.00	0.0000	4.0362	30.00	0.00	(0.8559)	(0.0605)	0.0000	1	(0.9164)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	53,000	3.6800	205,110.00	195,040.00	0.0000	3.8978	30.00	0.00	(21.9037)	(1.6031)	0.0000	1	(23.5067)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	286,000	3.6800	1,106,820.00	1,052,480.00	0.0000	3.8978	30.00	0.00	(118.1972)	(8.6505)	0.0000	1	(126.8477)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	93,000	3.6800	359,910.00	342,240.00	0.0000	3.8978	30.00	0.00	(38.4347)	(2.8129)	0.0000	1	(41.2477)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	274,000	3.6800	1,060,380.00	1,008,320.00	0.0000	3.8978	30.00	0.00	(113.2378)	(8.2876)	0.0000	1	(121.5254)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	414,000	3.6800	1,602,180.00	1,523,520.00	0.0000	3.8978	30.00	0.00	(171.0966)	(12.5221)	0.0000	1	(183.6187)	02/04/2025
1339.HK	01/06/2025	SDB3260123405	0	2,000	3.6800	7,740.00	7,360.00	0.0000	3.8978	30.00	0.00	(0.8266)	(0.0605)	0.0000	1	(0.8870)	02/04/2025
1339.HK	01/03/2025	SDB3260123405	0	53,000	3.8700	205,110.00	205,110.00	0.0000	3.9489	30.00	0.00	(66.5728)	(5.0575)	0.0000	3	(71.6303)	02/04/2025
1339.HK	01/03/2025	SDB3260123405	0	286,000	3.8700	1,106,820.00	1,106,820.00	0.0000	3.9489	30.00	0.00	(359.2419)	(27.2915)	0.0000	3	(386.5334)	02/04/2025
1339.HK	01/03/2025	SDB3260123405	0	93,000	3.8700	359,910.00	359,910.00	0.0000	3.9489	30.00	0.00	(116.8164)	(8.8745)	0.0000	3	(125.6909)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H (Cont.)																	
1339.HK	01/03/2025	SDB3260123405	0	2,000	3.8700	7,740.00	7,740.00	0.0000	3.9489	30.00	0.00	(2.5122)	(0.1908)	0.0000	3	(2.7030)	02/04/2025
TOTAL PEOPLE'S INSURANCE COMPANY (GR*OUP) OF CHINA LTD CMN CLASS H												(6,396.9822)	(510.8020)	0.0000		(6,907.7842)	
PHARMARON BEIJING CO LTD CMN																	
3759.HK	01/17/2025	SDB3261724260	0	100	13.1000	1,410.00	1,310.00	0.0000	2.4434	30.00	0.00	(0.0944)	(0.0108)	0.0000	1	(0.1052)	02/04/2025
3759.HK	01/16/2025	SDB3261724260	0	100	13.2400	1,410.00	1,324.00	0.0000	2.6392	30.00	0.00	(0.1020)	(0.0109)	0.0000	1	(0.1128)	02/04/2025
3759.HK	01/15/2025	SDB3261724260	0	100	12.5800	1,410.00	1,258.00	0.0000	2.9650	30.00	0.00	(0.1145)	(0.0103)	0.0000	1	(0.1249)	02/04/2025
3759.HK	01/14/2025	SDB3261724260	0	100	12.8600	1,410.00	1,286.00	0.0000	3.2826	30.00	0.00	(0.1268)	(0.0106)	0.0000	1	(0.1374)	02/04/2025
3759.HK	01/13/2025	SDB3261724260	0	100	13.0400	1,410.00	1,304.00	0.0000	3.5372	30.00	0.00	(0.1366)	(0.0107)	0.0000	1	(0.1474)	02/04/2025
3759.HK	01/10/2025	SDB3261724260	0	100	12.8000	1,410.00	1,280.00	0.0000	3.7668	30.00	0.00	(0.4365)	(0.0316)	0.0000	3	(0.4681)	02/04/2025
3759.HK	01/09/2025	SDB3261724260	0	100	13.0000	1,410.00	1,300.00	0.0000	3.8514	30.00	0.00	(0.1488)	(0.0107)	0.0000	1	(0.1595)	02/04/2025
3759.HK	01/08/2025	SDB3261724260	0	100	13.0600	1,410.00	1,306.00	0.0000	3.9729	30.00	0.00	(0.1535)	(0.0107)	0.0000	1	(0.1642)	02/04/2025
3759.HK	01/07/2025	SDB3261724260	0	100	13.0000	1,410.00	1,300.00	0.0000	4.0362	30.00	0.00	(0.1559)	(0.0107)	0.0000	1	(0.1666)	02/04/2025
3759.HK	01/06/2025	SDB3261724260	0	100	13.3000	1,410.00	1,330.00	0.0000	3.8978	30.00	0.00	(0.1506)	(0.0109)	0.0000	1	(0.1615)	02/04/2025
3759.HK	01/03/2025	SDB3261724260	0	100	14.1000	1,410.00	1,410.00	0.0000	3.9489	30.00	0.00	(0.4576)	(0.0348)	0.0000	3	(0.4924)	02/04/2025
TOTAL PHARMARON BEIJING CO LTD CMN												(2.0773)	(0.1626)	0.0000		(2.2399)	
PICC PPTY & CASUALTY CO LTD CMN CLASS H																	
2328.HK	01/17/2025	SDB3260123494	0	28,000	11.9000	343,280.00	333,200.00	0.0000	2.4434	30.00	0.00	(22.9797)	(2.7386)	0.0000	1	(25.7184)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	4,000	11.9000	49,040.00	47,600.00	0.0000	2.4434	30.00	0.00	(3.2828)	(0.3912)	0.0000	1	(3.6741)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	2,000	11.9000	24,520.00	23,800.00	0.0000	2.4434	30.00	0.00	(1.6414)	(0.1956)	0.0000	1	(1.8370)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	2,000	11.9000	24,520.00	23,800.00	0.0000	2.4434	30.00	0.00	(1.6414)	(0.1956)	0.0000	1	(1.8370)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	10,000	11.9000	122,600.00	119,000.00	0.0000	2.4434	30.00	0.00	(8.2070)	(0.9781)	0.0000	1	(9.1851)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	40,000	11.9000	490,400.00	476,000.00	0.0000	2.4434	30.00	0.00	(32.8282)	(3.9123)	0.0000	1	(36.7405)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	16,000	11.9000	196,160.00	190,400.00	0.0000	2.4434	30.00	0.00	(13.1313)	(1.5649)	0.0000	1	(14.6962)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	6,000	11.9000	73,560.00	71,400.00	0.0000	2.4434	30.00	0.00	(4.9242)	(0.5868)	0.0000	1	(5.5111)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	6,000	11.9000	73,560.00	71,400.00	0.0000	2.4434	30.00	0.00	(4.9242)	(0.5868)	0.0000	1	(5.5111)	02/04/2025
2328.HK	01/17/2025	SDB3260123494	0	2,000	11.9000	24,520.00	23,800.00	0.0000	2.4434	30.00	0.00	(1.6414)	(0.1956)	0.0000	1	(1.8370)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	28,000	12.0000	343,280.00	336,000.00	0.0000	2.6392	30.00	0.00	(24.8212)	(2.7616)	0.0000	1	(27.5829)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	4,000	12.0000	49,040.00	48,000.00	0.0000	2.6392	30.00	0.00	(3.5459)	(0.3945)	0.0000	1	(3.9404)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	2,000	12.0000	24,520.00	24,000.00	0.0000	2.6392	30.00	0.00	(1.7729)	(0.1973)	0.0000	1	(1.9702)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	2,000	12.0000	24,520.00	24,000.00	0.0000	2.6392	30.00	0.00	(1.7729)	(0.1973)	0.0000	1	(1.9702)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	10,000	12.0000	122,600.00	120,000.00	0.0000	2.6392	30.00	0.00	(8.8647)	(0.9863)	0.0000	1	(9.8510)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	40,000	12.0000	490,400.00	480,000.00	0.0000	2.6392	30.00	0.00	(35.4589)	(3.9452)	0.0000	1	(39.4041)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	16,000	12.0000	196,160.00	192,000.00	0.0000	2.6392	30.00	0.00	(14.1836)	(1.5781)	0.0000	1	(15.7616)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	6,000	12.0000	73,560.00	72,000.00	0.0000	2.6392	30.00	0.00	(5.3188)	(0.5918)	0.0000	1	(5.9106)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	6,000	12.0000	73,560.00	72,000.00	0.0000	2.6392	30.00	0.00	(5.3188)	(0.5918)	0.0000	1	(5.9106)	02/04/2025
2328.HK	01/16/2025	SDB3260123494	0	2,000	12.0000	24,520.00	24,000.00	0.0000	2.6392	30.00	0.00	(1.7729)	(0.1973)	0.0000	1	(1.9702)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	28,000	11.7800	343,280.00	329,840.00	0.0000	2.9650	30.00	0.00	(27.8852)	(2.7110)	0.0000	1	(30.5963)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	4,000	11.7800	49,040.00	47,120.00	0.0000	2.9650	30.00	0.00	(3.9836)	(0.3873)	0.0000	1	(4.3709)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	2.9650	30.00	0.00	(1.9918)	(0.1936)	0.0000	1	(2.1854)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	2.9650	30.00	0.00	(1.9918)	(0.1936)	0.0000	1	(2.1854)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	10,000	11.7800	122,600.00	117,800.00	0.0000	2.9650	30.00	0.00	(9.9590)	(0.9682)	0.0000	1	(10.9272)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	40,000	11.7800	490,400.00	471,200.00	0.0000	2.9650	30.00	0.00	(39.8361)	(3.8729)	0.0000	1	(43.7089)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	16,000	11.7800	196,160.00	188,480.00	0.0000	2.9650	30.00	0.00	(15.9344)	(1.5492)	0.0000	1	(17.4836)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	6,000	11.7800	73,560.00	70,680.00	0.0000	2.9650	30.00	0.00	(5.9754)	(0.5809)	0.0000	1	(6.5563)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	6,000	11.7800	73,560.00	70,680.00	0.0000	2.9650	30.00	0.00	(5.9754)	(0.5809)	0.0000	1	(6.5563)	02/04/2025
2328.HK	01/15/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	2.9650	30.00	0.00	(1.9918)	(0.1936)	0.0000	1	(2.1854)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	28,000	11.7600	343,280.00	329,280.00	0.0000	3.2826	30.00	0.00	(30.8727)	(2.7064)	0.0000	1	(33.5791)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	4,000	11.7600	49,040.00	47,040.00	0.0000	3.2826	30.00	0.00	(4.4104)	(0.3866)	0.0000	1	(4.7970)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	2,000	11.7600	24,520.00	23,520.00	0.0000	3.2826	30.00	0.00	(2.2052)	(0.1933)	0.0000	1	(2.3985)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	2,000	11.7600	24,520.00	23,520.00	0.0000	3.2826	30.00	0.00	(2.2052)	(0.1933)	0.0000	1	(2.3985)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	10,000	11.7600	122,600.00	117,600.00	0.0000	3.2826	30.00	0.00	(11.0260)	(0.9666)	0.0000	1	(11.9925)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
PICC PPTY & CASUALTY CO LTD CMN CLASS H (Cont.)																	
2328.HK	01/14/2025	SDB3260123494	0	40,000	11.7600	490,400.00	470,400.00	0.0000	3.2826	30.00	0.00	(44.1039)	(3.8663)	0.0000	1	(47.9702)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	16,000	11.7600	196,160.00	188,160.00	0.0000	3.2826	30.00	0.00	(17.6416)	(1.5465)	0.0000	1	(19.1881)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	6,000	11.7600	73,560.00	70,560.00	0.0000	3.2826	30.00	0.00	(6.6156)	(0.5799)	0.0000	1	(7.1955)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	6,000	11.7600	73,560.00	70,560.00	0.0000	3.2826	30.00	0.00	(6.6156)	(0.5799)	0.0000	1	(7.1955)	02/04/2025
2328.HK	01/14/2025	SDB3260123494	0	2,000	11.7600	24,520.00	23,520.00	0.0000	3.2826	30.00	0.00	(2.2052)	(0.1933)	0.0000	1	(2.3985)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	28,000	11.5600	343,280.00	323,680.00	0.0000	3.5372	30.00	0.00	(33.2671)	(2.6604)	0.0000	1	(35.9275)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	4,000	11.5600	49,040.00	46,240.00	0.0000	3.5372	30.00	0.00	(4.7524)	(0.3801)	0.0000	1	(5.1325)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	2,000	11.5600	24,520.00	23,120.00	0.0000	3.5372	30.00	0.00	(2.3762)	(0.1900)	0.0000	1	(2.5663)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	2,000	11.5600	24,520.00	23,120.00	0.0000	3.5372	30.00	0.00	(2.3762)	(0.1900)	0.0000	1	(2.5663)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	10,000	11.5600	122,600.00	115,600.00	0.0000	3.5372	30.00	0.00	(11.8811)	(0.9501)	0.0000	1	(12.8313)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	40,000	11.5600	490,400.00	462,400.00	0.0000	3.5372	30.00	0.00	(47.5245)	(3.8005)	0.0000	1	(51.3250)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	16,000	11.5600	196,160.00	184,960.00	0.0000	3.5372	30.00	0.00	(19.0098)	(1.5202)	0.0000	1	(20.5300)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	6,000	11.5600	73,560.00	69,360.00	0.0000	3.5372	30.00	0.00	(7.1287)	(0.5701)	0.0000	1	(7.6988)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	6,000	11.5600	73,560.00	69,360.00	0.0000	3.5372	30.00	0.00	(7.1287)	(0.5701)	0.0000	1	(7.6988)	02/04/2025
2328.HK	01/13/2025	SDB3260123494	0	2,000	11.5600	24,520.00	23,120.00	0.0000	3.5372	30.00	0.00	(2.3762)	(0.1900)	0.0000	1	(2.5663)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	28,000	11.7400	343,280.00	328,720.00	0.0000	3.7668	30.00	0.00	(106.2798)	(8.1054)	0.0000	3	(114.3852)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	4,000	11.7400	49,040.00	46,960.00	0.0000	3.7668	30.00	0.00	(15.1828)	(1.1579)	0.0000	3	(16.3407)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.7668	30.00	0.00	(7.5914)	(0.5790)	0.0000	3	(8.1704)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.7668	30.00	0.00	(7.5914)	(0.5790)	0.0000	3	(8.1704)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	10,000	11.7400	122,600.00	117,400.00	0.0000	3.7668	30.00	0.00	(37.9571)	(2.8948)	0.0000	3	(40.8519)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	40,000	11.7400	490,400.00	469,600.00	0.0000	3.7668	30.00	0.00	(151.8282)	(11.5792)	0.0000	3	(163.4074)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	16,000	11.7400	196,160.00	187,840.00	0.0000	3.7668	30.00	0.00	(60.7313)	(4.6317)	0.0000	3	(65.3630)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	6,000	11.7400	73,560.00	70,440.00	0.0000	3.7668	30.00	0.00	(22.7742)	(1.7369)	0.0000	3	(24.5111)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	6,000	11.7400	73,560.00	70,440.00	0.0000	3.7668	30.00	0.00	(22.7742)	(1.7369)	0.0000	3	(24.5111)	02/04/2025
2328.HK	01/10/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.7668	30.00	0.00	(7.5914)	(0.5790)	0.0000	3	(8.1704)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	28,000	11.6800	343,280.00	327,040.00	0.0000	3.8514	30.00	0.00	(36.2222)	(2.6880)	0.0000	1	(38.9102)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	4,000	11.6800	49,040.00	46,720.00	0.0000	3.8514	30.00	0.00	(5.1746)	(0.3840)	0.0000	1	(5.5586)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	2,000	11.6800	24,520.00	23,360.00	0.0000	3.8514	30.00	0.00	(2.5873)	(0.1920)	0.0000	1	(2.7793)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	2,000	11.6800	24,520.00	23,360.00	0.0000	3.8514	30.00	0.00	(2.5873)	(0.1920)	0.0000	1	(2.7793)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	10,000	11.6800	122,600.00	116,800.00	0.0000	3.8514	30.00	0.00	(12.9365)	(0.9600)	0.0000	1	(13.8965)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	40,000	11.6800	490,400.00	467,200.00	0.0000	3.8514	30.00	0.00	(51.7461)	(3.8400)	0.0000	1	(55.5861)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	16,000	11.6800	196,160.00	186,880.00	0.0000	3.8514	30.00	0.00	(20.6984)	(1.5360)	0.0000	1	(22.2344)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	6,000	11.6800	73,560.00	70,080.00	0.0000	3.8514	30.00	0.00	(7.7619)	(0.5760)	0.0000	1	(8.3379)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	6,000	11.6800	73,560.00	70,080.00	0.0000	3.8514	30.00	0.00	(7.7619)	(0.5760)	0.0000	1	(8.3379)	02/04/2025
2328.HK	01/09/2025	SDB3260123494	0	2,000	11.6800	24,520.00	23,360.00	0.0000	3.8514	30.00	0.00	(2.5873)	(0.1920)	0.0000	1	(2.7793)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	28,000	11.7400	343,280.00	328,720.00	0.0000	3.9729	30.00	0.00	(37.3651)	(2.7018)	0.0000	1	(40.0669)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	4,000	11.7400	49,040.00	46,960.00	0.0000	3.9729	30.00	0.00	(5.3379)	(0.3860)	0.0000	1	(5.7238)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.9729	30.00	0.00	(2.6689)	(0.1930)	0.0000	1	(2.8619)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.9729	30.00	0.00	(2.6689)	(0.1930)	0.0000	1	(2.8619)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	10,000	11.7400	122,600.00	117,400.00	0.0000	3.9729	30.00	0.00	(13.3447)	(0.9649)	0.0000	1	(14.3096)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	40,000	11.7400	490,400.00	469,600.00	0.0000	3.9729	30.00	0.00	(53.3788)	(3.8597)	0.0000	1	(57.2385)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	16,000	11.7400	196,160.00	187,840.00	0.0000	3.9729	30.00	0.00	(21.3515)	(1.5439)	0.0000	1	(22.8954)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	6,000	11.7400	73,560.00	70,440.00	0.0000	3.9729	30.00	0.00	(8.0068)	(0.5790)	0.0000	1	(8.5858)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	6,000	11.7400	73,560.00	70,440.00	0.0000	3.9729	30.00	0.00	(8.0068)	(0.5790)	0.0000	1	(8.5858)	02/04/2025
2328.HK	01/08/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	3.9729	30.00	0.00	(2.6689)	(0.1930)	0.0000	1	(2.8619)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	28,000	11.7400	343,280.00	328,720.00	0.0000	4.0362	30.00	0.00	(37.9605)	(2.7018)	0.0000	1	(40.6623)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	4,000	11.7400	49,040.00	46,960.00	0.0000	4.0362	30.00	0.00	(5.4229)	(0.3860)	0.0000	1	(5.8089)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	4.0362	30.00	0.00	(2.7115)	(0.1930)	0.0000	1	(2.9044)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	4.0362	30.00	0.00	(2.7115)	(0.1930)	0.0000	1	(2.9044)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	10,000	11.7400	122,600.00	117,400.00	0.0000	4.0362	30.00	0.00	(13.5573)	(0.9649)	0.0000	1	(14.5222)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	40,000	11.7400	490,400.00	469,600.00	0.0000	4.0362	30.00	0.00	(54.2292)	(3.8597)	0.0000	1	(58.0890)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	16,000	11.7400	196,160.00	187,840.00	0.0000	4.0362	30.00	0.00	(21.6917)	(1.5439)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
PICC PTPTY & CASUALTY CO LTD CMN CLASS H (Cont.)																	
2328.HK	01/07/2025	SDB3260123494	0	6,000	11.7400	73,560.00	70,440.00	0.0000	4.0362	30.00	0.00	(8.1344)	(0.5790)	0.0000	1	(8.7133)	02/04/2025
2328.HK	01/07/2025	SDB3260123494	0	2,000	11.7400	24,520.00	23,480.00	0.0000	4.0362	30.00	0.00	(2.7115)	(0.1930)	0.0000	1	(2.9044)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	28,000	11.7800	343,280.00	329,840.00	0.0000	3.8978	30.00	0.00	(36.6588)	(2.7110)	0.0000	1	(39.3698)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	4,000	11.7800	49,040.00	47,120.00	0.0000	3.8978	30.00	0.00	(5.2370)	(0.3873)	0.0000	1	(5.6243)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	3.8978	30.00	0.00	(2.6185)	(0.1936)	0.0000	1	(2.8121)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	3.8978	30.00	0.00	(2.6185)	(0.1936)	0.0000	1	(2.8121)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	10,000	11.7800	122,600.00	117,800.00	0.0000	3.8978	30.00	0.00	(13.0924)	(0.9682)	0.0000	1	(14.0607)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	40,000	11.7800	490,400.00	471,200.00	0.0000	3.8978	30.00	0.00	(52.3697)	(3.8729)	0.0000	1	(56.2426)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	16,000	11.7800	196,160.00	188,480.00	0.0000	3.8978	30.00	0.00	(20.9479)	(1.5492)	0.0000	1	(22.4971)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	6,000	11.7800	73,560.00	70,680.00	0.0000	3.8978	30.00	0.00	(7.8555)	(0.5809)	0.0000	1	(8.4364)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	6,000	11.7800	73,560.00	70,680.00	0.0000	3.8978	30.00	0.00	(7.8555)	(0.5809)	0.0000	1	(8.4364)	02/04/2025
2328.HK	01/06/2025	SDB3260123494	0	2,000	11.7800	24,520.00	23,560.00	0.0000	3.8978	30.00	0.00	(2.6185)	(0.1936)	0.0000	1	(2.8121)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	28,000	12.2600	343,280.00	343,280.00	0.0000	3.9489	30.00	0.00	(111.4188)	(8.4644)	0.0000	3	(119.8833)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	4,000	12.2600	49,040.00	49,040.00	0.0000	3.9489	30.00	0.00	(15.9170)	(1.2092)	0.0000	3	(17.1262)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	2,000	12.2600	24,520.00	24,520.00	0.0000	3.9489	30.00	0.00	(7.9585)	(0.6046)	0.0000	3	(8.5631)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	2,000	12.2600	24,520.00	24,520.00	0.0000	3.9489	30.00	0.00	(7.9585)	(0.6046)	0.0000	3	(8.5631)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	10,000	12.2600	122,600.00	122,600.00	0.0000	3.9489	30.00	0.00	(39.7924)	(3.0230)	0.0000	3	(42.8154)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	40,000	12.2600	490,400.00	490,400.00	0.0000	3.9489	30.00	0.00	(159.1697)	(12.0921)	0.0000	3	(171.2618)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	16,000	12.2600	196,160.00	196,160.00	0.0000	3.9489	30.00	0.00	(63.6679)	(4.8368)	0.0000	3	(68.5047)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	6,000	12.2600	73,560.00	73,560.00	0.0000	3.9489	30.00	0.00	(23.8755)	(1.8138)	0.0000	3	(25.6893)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	6,000	12.2600	73,560.00	73,560.00	0.0000	3.9489	30.00	0.00	(23.8755)	(1.8138)	0.0000	3	(25.6893)	02/04/2025
2328.HK	01/03/2025	SDB3260123494	0	2,000	12.2600	24,520.00	24,520.00	0.0000	3.9489	30.00	0.00	(7.9585)	(0.6046)	0.0000	3	(8.5631)	02/04/2025
TOTAL PICC PTPTY & CASUALTY CO LTD CMN CLASS H													(2,095.1725)	(169.6524)	0.0000	(2,264.8249)	
PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H																	
2318.HK	01/17/2025	SDB3260123584	0	500	41.1500	23,025.00	20,575.00	0.0000	2.4434	30.00	0.00	(1.5413)	(0.1691)	0.0000	1	(1.7104)	02/04/2025
2318.HK	01/17/2025	SDB3260123584	0	1,000	41.1500	46,050.00	41,150.00	0.0000	2.4434	30.00	0.00	(3.0827)	(0.3382)	0.0000	1	(3.4209)	02/04/2025
2318.HK	01/16/2025	SDB3260123584	0	500	41.4000	23,025.00	20,700.00	0.0000	2.6392	30.00	0.00	(1.6648)	(0.1701)	0.0000	1	(1.8350)	02/04/2025
2318.HK	01/16/2025	SDB3260123584	0	1,000	41.4000	46,050.00	41,400.00	0.0000	2.6392	30.00	0.00	(3.3297)	(0.3403)	0.0000	1	(3.6700)	02/04/2025
2318.HK	01/15/2025	SDB3260123584	0	500	40.9500	23,025.00	20,475.00	0.0000	2.9650	30.00	0.00	(1.8704)	(0.1683)	0.0000	1	(2.0386)	02/04/2025
2318.HK	01/15/2025	SDB3260123584	0	1,000	40.9500	46,050.00	40,950.00	0.0000	2.9650	30.00	0.00	(3.7407)	(0.3366)	0.0000	1	(4.0773)	02/04/2025
2318.HK	01/14/2025	SDB3260123584	0	500	41.0000	23,025.00	20,500.00	0.0000	3.2826	30.00	0.00	(2.0707)	(0.1685)	0.0000	1	(2.2392)	02/04/2025
2318.HK	01/14/2025	SDB3260123584	0	1,000	41.0000	46,050.00	41,000.00	0.0000	3.2826	30.00	0.00	(4.1415)	(0.3370)	0.0000	1	(4.4785)	02/04/2025
2318.HK	01/13/2025	SDB3260123584	0	500	42.8000	23,025.00	21,400.00	0.0000	3.5372	30.00	0.00	(2.2313)	(0.1759)	0.0000	1	(2.4072)	02/04/2025
2318.HK	01/13/2025	SDB3260123584	0	1,000	42.8000	46,050.00	42,800.00	0.0000	3.5372	30.00	0.00	(4.4627)	(0.3518)	0.0000	1	(4.8145)	02/04/2025
2318.HK	01/10/2025	SDB3260123584	0	500	43.0500	23,025.00	21,525.00	0.0000	3.7668	30.00	0.00	(7.1286)	(0.5308)	0.0000	3	(7.6593)	02/04/2025
2318.HK	01/10/2025	SDB3260123584	0	1,000	43.0500	46,050.00	43,050.00	0.0000	3.7668	30.00	0.00	(14.2571)	(1.0615)	0.0000	3	(15.3186)	02/04/2025
2318.HK	01/09/2025	SDB3260123584	0	500	43.2500	23,025.00	21,625.00	0.0000	3.8514	30.00	0.00	(2.4296)	(0.1777)	0.0000	1	(2.6073)	02/04/2025
2318.HK	01/09/2025	SDB3260123584	0	1,000	43.2500	46,050.00	43,250.00	0.0000	3.8514	30.00	0.00	(4.8591)	(0.3555)	0.0000	1	(5.2146)	02/04/2025
2318.HK	01/08/2025	SDB3260123584	0	500	43.9000	23,025.00	21,950.00	0.0000	3.9729	30.00	0.00	(2.5062)	(0.1804)	0.0000	1	(2.6866)	02/04/2025
2318.HK	01/08/2025	SDB3260123584	0	1,000	43.9000	46,050.00	43,900.00	0.0000	3.9729	30.00	0.00	(5.0124)	(0.3608)	0.0000	1	(5.3732)	02/04/2025
2318.HK	01/07/2025	SDB3260123584	0	500	44.0500	23,025.00	22,025.00	0.0000	4.0362	30.00	0.00	(2.5461)	(0.1810)	0.0000	1	(2.7272)	02/04/2025
2318.HK	01/07/2025	SDB3260123584	0	1,000	44.0500	46,050.00	44,050.00	0.0000	4.0362	30.00	0.00	(5.0923)	(0.3621)	0.0000	1	(5.4543)	02/04/2025
2318.HK	01/06/2025	SDB3260123584	0	500	44.2000	23,025.00	22,100.00	0.0000	3.8978	30.00	0.00	(2.4588)	(0.1816)	0.0000	1	(2.6405)	02/04/2025
2318.HK	01/06/2025	SDB3260123584	0	1,000	44.2000	46,050.00	44,200.00	0.0000	3.8978	30.00	0.00	(4.9177)	(0.3633)	0.0000	1	(5.2810)	02/04/2025
2318.HK	01/03/2025	SDB3260123584	0	500	46.0500	23,025.00	23,025.00	0.0000	3.9489	30.00	0.00	(7.4733)	(0.5677)	0.0000	3	(8.0410)	02/04/2025
2318.HK	01/03/2025	SDB3260123584	0	1,000	46.0500	46,050.00	46,050.00	0.0000	3.9489	30.00	0.00	(14.9465)	(1.1355)	0.0000	3	(16.0820)	02/04/2025
TOTAL PING AN INSURANCE (GROUP) COMPANY OF CHINA, LTD. CMN CLASS H													(101.7635)	(8.0137)	0.0000	(109.7772)	
POWER ASSETS HOLDINGS LTD CMN																	
0006.HK	01/17/2025	SDB3264328835	0	2,000	51.0000	108,400.00	102,000.00	0.0000	2.4434	30.00	0.00	(7.2565)	(0.8384)	0.0000	1	(8.0948)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	1,500	51.0000	81,300.00	76,500.00	0.0000	2.4434	30.00	0.00	(5.4424)	(0.6288)	0.0000	1	(6.0711)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	1,500	51.0000	81,300.00	76,500.00	0.0000	2.4434	30.00	0.00	(5.4424)	(0.6288)	0.0000	1	(6.0711)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
POWER ASSETS HOLDINGS LTD CMN (Cont.)																	
0006.HK	01/17/2025	SDB3264328835	0	1,000	51.0000	54,200.00	51,000.00	0.0000	2.4434	30.00	0.00	(3.6282)	(0.4192)	0.0000	1	(4.0474)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	2,000	51.0000	108,400.00	102,000.00	0.0000	2.4434	30.00	0.00	(7.2565)	(0.8384)	0.0000	1	(8.0948)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	3,000	51.0000	162,600.00	153,000.00	0.0000	2.4434	30.00	0.00	(10.8847)	(1.2575)	0.0000	1	(12.1422)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	5,500	51.0000	298,100.00	280,500.00	0.0000	2.4434	30.00	0.00	(19.9553)	(2.3055)	0.0000	1	(22.2608)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	2,500	51.0000	135,500.00	127,500.00	0.0000	2.4434	30.00	0.00	(9.0706)	(1.0479)	0.0000	1	(10.1185)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	12,000	51.0000	650,400.00	612,000.00	0.0000	2.4434	30.00	0.00	(43.5388)	(5.0301)	0.0000	1	(48.5690)	02/04/2025
0006.HK	01/17/2025	SDB3264328835	0	4,000	51.0000	218,800.00	204,000.00	0.0000	2.4434	30.00	0.00	(14.5129)	(1.6767)	0.0000	1	(16.1897)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	2,000	51.2000	108,400.00	102,400.00	0.0000	2.6392	30.00	0.00	(7.8380)	(0.8416)	0.0000	1	(8.6796)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	1,500	51.2000	81,300.00	76,800.00	0.0000	2.6392	30.00	0.00	(5.8785)	(0.6312)	0.0000	1	(6.5097)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	1,500	51.2000	81,300.00	76,800.00	0.0000	2.6392	30.00	0.00	(5.8785)	(0.6312)	0.0000	1	(6.5097)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	1,000	51.2000	54,200.00	51,200.00	0.0000	2.6392	30.00	0.00	(3.9190)	(0.4208)	0.0000	1	(4.3398)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	2,000	51.2000	108,400.00	102,400.00	0.0000	2.6392	30.00	0.00	(7.8380)	(0.8416)	0.0000	1	(8.6796)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	3,000	51.2000	162,600.00	153,600.00	0.0000	2.6392	30.00	0.00	(11.7570)	(1.2625)	0.0000	1	(13.0194)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	5,500	51.2000	298,100.00	281,600.00	0.0000	2.6392	30.00	0.00	(21.5544)	(2.3145)	0.0000	1	(23.8689)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	2,500	51.2000	135,500.00	128,000.00	0.0000	2.6392	30.00	0.00	(9.7975)	(1.0521)	0.0000	1	(10.8495)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	12,000	51.2000	650,400.00	614,400.00	0.0000	2.6392	30.00	0.00	(47.0278)	(5.0499)	0.0000	1	(52.0777)	02/04/2025
0006.HK	01/16/2025	SDB3264328835	0	4,000	51.2000	218,800.00	204,800.00	0.0000	2.6392	30.00	0.00	(15.6759)	(1.6833)	0.0000	1	(17.3592)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	2,000	51.3000	108,400.00	102,600.00	0.0000	2.9650	30.00	0.00	(8.8055)	(0.8433)	0.0000	1	(9.6488)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	1,500	51.3000	81,300.00	76,950.00	0.0000	2.9650	30.00	0.00	(6.6041)	(0.6325)	0.0000	1	(7.2366)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	1,500	51.3000	81,300.00	76,950.00	0.0000	2.9650	30.00	0.00	(6.6041)	(0.6325)	0.0000	1	(7.2366)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	1,000	51.3000	54,200.00	51,300.00	0.0000	2.9650	30.00	0.00	(4.4028)	(0.4216)	0.0000	1	(4.8244)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	2,000	51.3000	108,400.00	102,600.00	0.0000	2.9650	30.00	0.00	(8.8055)	(0.8433)	0.0000	1	(9.6488)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	3,000	51.3000	162,600.00	153,900.00	0.0000	2.9650	30.00	0.00	(13.2083)	(1.2649)	0.0000	1	(14.4732)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	5,500	51.3000	298,100.00	282,150.00	0.0000	2.9650	30.00	0.00	(24.2152)	(2.3190)	0.0000	1	(26.5342)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	2,500	51.3000	135,500.00	128,250.00	0.0000	2.9650	30.00	0.00	(11.0069)	(1.0541)	0.0000	1	(12.0610)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	12,000	51.3000	650,400.00	615,600.00	0.0000	2.9650	30.00	0.00	(52.8332)	(5.0597)	0.0000	1	(57.8929)	02/04/2025
0006.HK	01/15/2025	SDB3264328835	0	4,000	51.3000	218,800.00	205,200.00	0.0000	2.9650	30.00	0.00	(17.6111)	(1.6866)	0.0000	1	(19.2976)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	2,000	52.5500	108,400.00	105,100.00	0.0000	3.2826	30.00	0.00	(9.7489)	(0.8638)	0.0000	1	(10.6127)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	1,500	52.5500	81,300.00	78,825.00	0.0000	3.2826	30.00	0.00	(7.3117)	(0.6479)	0.0000	1	(7.9596)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	1,500	52.5500	81,300.00	78,825.00	0.0000	3.2826	30.00	0.00	(7.3117)	(0.6479)	0.0000	1	(7.9596)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	1,000	52.5500	54,200.00	52,550.00	0.0000	3.2826	30.00	0.00	(4.8745)	(0.4319)	0.0000	1	(5.3064)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	2,000	52.5500	108,400.00	105,100.00	0.0000	3.2826	30.00	0.00	(9.7489)	(0.8638)	0.0000	1	(10.6127)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	3,000	52.5500	162,600.00	157,650.00	0.0000	3.2826	30.00	0.00	(14.6234)	(1.2958)	0.0000	1	(15.9191)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	5,500	52.5500	298,100.00	289,025.00	0.0000	3.2826	30.00	0.00	(26.8095)	(2.3755)	0.0000	1	(29.1850)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	2,500	52.5500	135,500.00	131,375.00	0.0000	3.2826	30.00	0.00	(12.1861)	(1.0798)	0.0000	1	(13.2659)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	12,000	52.5500	650,400.00	630,600.00	0.0000	3.2826	30.00	0.00	(58.4934)	(5.1830)	0.0000	1	(63.6764)	02/04/2025
0006.HK	01/14/2025	SDB3264328835	0	4,000	52.5500	218,800.00	210,200.00	0.0000	3.2826	30.00	0.00	(19.4978)	(1.7277)	0.0000	1	(21.2255)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	2,000	52.4500	108,400.00	104,900.00	0.0000	3.5372	30.00	0.00	(10.5050)	(0.8622)	0.0000	1	(11.3672)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	1,500	52.4500	81,300.00	78,675.00	0.0000	3.5372	30.00	0.00	(7.8787)	(0.6466)	0.0000	1	(8.5254)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	1,500	52.4500	81,300.00	78,675.00	0.0000	3.5372	30.00	0.00	(7.8787)	(0.6466)	0.0000	1	(8.5254)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	1,000	52.4500	54,200.00	52,450.00	0.0000	3.5372	30.00	0.00	(5.2525)	(0.4311)	0.0000	1	(5.6836)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	2,000	52.4500	108,400.00	104,900.00	0.0000	3.5372	30.00	0.00	(10.5050)	(0.8622)	0.0000	1	(11.3672)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	3,000	52.4500	162,600.00	157,350.00	0.0000	3.5372	30.00	0.00	(15.7575)	(1.2933)	0.0000	1	(17.0508)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	5,500	52.4500	298,100.00	288,475.00	0.0000	3.5372	30.00	0.00	(28.8887)	(2.3710)	0.0000	1	(31.2598)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	2,500	52.4500	135,500.00	131,125.00	0.0000	3.5372	30.00	0.00	(13.1312)	(1.0777)	0.0000	1	(14.2090)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	12,000	52.4500	650,400.00	629,400.00	0.0000	3.5372	30.00	0.00	(63.0300)	(5.1732)	0.0000	1	(68.2031)	02/04/2025
0006.HK	01/13/2025	SDB3264328835	0	4,000	52.4500	218,800.00	209,800.00	0.0000	3.5372	30.00	0.00	(21.0100)	(1.7244)	0.0000	1	(22.7344)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	2,000	52.2500	108,400.00	104,500.00	0.0000	3.7668	30.00	0.00	(33.5607)	(2.5767)	0.0000	3	(36.1374)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	1,500	52.2500	81,300.00	78,375.00	0.0000	3.7668	30.00	0.00	(25.1705)	(1.9325)	0.0000	3	(27.1031)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	1,500	52.2500	81,300.00	78,375.00	0.0000	3.7668	30.00	0.00	(25.1705)	(1.9325)	0.0000	3	(27.1031)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	1,000	52.2500	54,200.00	52,250.00	0.0000	3.7668	30.00	0.00	(16.7804)	(1.2884)	0.0000	3	(18.0687)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	2,000	52.2500	108,400.00	104,500.00	0.0000	3.7668	30.00	0.00	(33.5607)	(2.5767)	0.0000	3	(36.1374)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
POWER ASSETS HOLDINGS LTD CMN (Cont.)																	
0006.HK	01/10/2025	SDB3264328835	0	5,500	52.2500	298,100.00	287,375.00	0.0000	3.7668	30.00	0.00	(92.2920)	(7.0860)	0.0000	3	(99.3780)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	2,500	52.2500	135,500.00	130,625.00	0.0000	3.7668	30.00	0.00	(41.9509)	(3.2209)	0.0000	3	(45.1718)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	12,000	52.2500	650,400.00	627,000.00	0.0000	3.7668	30.00	0.00	(201.3644)	(15.4603)	0.0000	3	(216.8246)	02/04/2025
0006.HK	01/10/2025	SDB3264328835	0	4,000	52.2500	216,800.00	209,000.00	0.0000	3.7668	30.00	0.00	(67.1215)	(5.1534)	0.0000	3	(72.2749)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	2,000	52.8500	108,400.00	105,700.00	0.0000	3.8514	30.00	0.00	(11.4382)	(0.8688)	0.0000	1	(12.3069)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	1,500	52.8500	81,300.00	79,275.00	0.0000	3.8514	30.00	0.00	(8.5786)	(0.6516)	0.0000	1	(9.2302)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	1,500	52.8500	81,300.00	79,275.00	0.0000	3.8514	30.00	0.00	(8.5786)	(0.6516)	0.0000	1	(9.2302)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	1,000	52.8500	54,200.00	52,850.00	0.0000	3.8514	30.00	0.00	(5.7191)	(0.4344)	0.0000	1	(6.1535)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	2,000	52.8500	108,400.00	105,700.00	0.0000	3.8514	30.00	0.00	(11.4382)	(0.8688)	0.0000	1	(12.3069)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	3,000	52.8500	162,600.00	158,550.00	0.0000	3.8514	30.00	0.00	(17.1572)	(1.3032)	0.0000	1	(18.4604)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	5,500	52.8500	298,100.00	290,675.00	0.0000	3.8514	30.00	0.00	(31.4549)	(2.3891)	0.0000	1	(33.8440)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	2,500	52.8500	135,500.00	132,125.00	0.0000	3.8514	30.00	0.00	(14.2977)	(1.0860)	0.0000	1	(15.3837)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	12,000	52.8500	650,400.00	634,200.00	0.0000	3.8514	30.00	0.00	(68.6290)	(5.2126)	0.0000	1	(73.8416)	02/04/2025
0006.HK	01/09/2025	SDB3264328835	0	4,000	52.8500	216,800.00	211,400.00	0.0000	3.8514	30.00	0.00	(22.8763)	(1.7375)	0.0000	1	(24.6139)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	2,000	53.7500	108,400.00	107,500.00	0.0000	3.9729	30.00	0.00	(11.7991)	(0.8836)	0.0000	1	(12.6826)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	1,500	53.7500	81,300.00	80,625.00	0.0000	3.9729	30.00	0.00	(8.8493)	(0.6627)	0.0000	1	(9.5120)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	1,500	53.7500	81,300.00	80,625.00	0.0000	3.9729	30.00	0.00	(8.8493)	(0.6627)	0.0000	1	(9.5120)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	1,000	53.7500	54,200.00	53,750.00	0.0000	3.9729	30.00	0.00	(5.8995)	(0.4418)	0.0000	1	(6.3413)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	2,000	53.7500	108,400.00	107,500.00	0.0000	3.9729	30.00	0.00	(11.7991)	(0.8836)	0.0000	1	(12.6826)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	3,000	53.7500	162,600.00	161,250.00	0.0000	3.9729	30.00	0.00	(17.6986)	(1.3253)	0.0000	1	(19.0239)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	5,500	53.7500	298,100.00	295,625.00	0.0000	3.9729	30.00	0.00	(32.4474)	(2.4298)	0.0000	1	(34.8772)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	2,500	53.7500	135,500.00	134,375.00	0.0000	3.9729	30.00	0.00	(14.7488)	(1.1045)	0.0000	1	(15.8533)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	12,000	53.7500	650,400.00	645,000.00	0.0000	3.9729	30.00	0.00	(70.7943)	(5.3014)	0.0000	1	(76.0957)	02/04/2025
0006.HK	01/08/2025	SDB3264328835	0	4,000	53.7500	216,800.00	215,000.00	0.0000	3.9729	30.00	0.00	(23.5981)	(1.7671)	0.0000	1	(25.3652)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	2,000	53.1500	108,400.00	106,300.00	0.0000	4.0362	30.00	0.00	(11.9871)	(0.8737)	0.0000	1	(12.8607)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	1,500	53.1500	81,300.00	79,725.00	0.0000	4.0362	30.00	0.00	(8.9903)	(0.6553)	0.0000	1	(9.6456)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	1,500	53.1500	81,300.00	79,725.00	0.0000	4.0362	30.00	0.00	(8.9903)	(0.6553)	0.0000	1	(9.6456)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	1,000	53.1500	54,200.00	53,150.00	0.0000	4.0362	30.00	0.00	(5.9935)	(0.4368)	0.0000	1	(6.4304)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	2,000	53.1500	108,400.00	106,300.00	0.0000	4.0362	30.00	0.00	(11.9871)	(0.8737)	0.0000	1	(12.8607)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	3,000	53.1500	162,600.00	159,450.00	0.0000	4.0362	30.00	0.00	(17.9806)	(1.3105)	0.0000	1	(19.2911)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	5,500	53.1500	298,100.00	292,325.00	0.0000	4.0362	30.00	0.00	(32.9644)	(2.4027)	0.0000	1	(35.3671)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	2,500	53.1500	135,500.00	132,875.00	0.0000	4.0362	30.00	0.00	(14.9838)	(1.0921)	0.0000	1	(16.0759)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	12,000	53.1500	650,400.00	637,800.00	0.0000	4.0362	30.00	0.00	(71.9223)	(5.2422)	0.0000	1	(77.1645)	02/04/2025
0006.HK	01/07/2025	SDB3264328835	0	4,000	53.1500	216,800.00	212,600.00	0.0000	4.0362	30.00	0.00	(23.9741)	(1.7474)	0.0000	1	(25.7215)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	2,000	53.1500	108,400.00	106,300.00	0.0000	3.8978	30.00	0.00	(11.5760)	(0.8737)	0.0000	1	(12.4497)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	1,500	53.1500	81,300.00	79,725.00	0.0000	3.8978	30.00	0.00	(8.6820)	(0.6553)	0.0000	1	(9.3373)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	1,500	53.1500	81,300.00	79,725.00	0.0000	3.8978	30.00	0.00	(8.6820)	(0.6553)	0.0000	1	(9.3373)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	1,000	53.1500	54,200.00	53,150.00	0.0000	3.8978	30.00	0.00	(5.7880)	(0.4368)	0.0000	1	(6.2249)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	2,000	53.1500	108,400.00	106,300.00	0.0000	3.8978	30.00	0.00	(11.5760)	(0.8737)	0.0000	1	(12.4497)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	3,000	53.1500	162,600.00	159,450.00	0.0000	3.8978	30.00	0.00	(17.3640)	(1.3105)	0.0000	1	(18.6746)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	5,500	53.1500	298,100.00	292,325.00	0.0000	3.8978	30.00	0.00	(31.8341)	(2.4027)	0.0000	1	(34.2367)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	2,500	53.1500	135,500.00	132,875.00	0.0000	3.8978	30.00	0.00	(14.4700)	(1.0921)	0.0000	1	(15.5621)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	12,000	53.1500	650,400.00	637,800.00	0.0000	3.8978	30.00	0.00	(69.4561)	(5.2422)	0.0000	1	(74.6983)	02/04/2025
0006.HK	01/06/2025	SDB3264328835	0	4,000	53.1500	216,800.00	212,600.00	0.0000	3.8978	30.00	0.00	(23.1520)	(1.7474)	0.0000	1	(24.8994)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	2,000	54.2000	108,400.00	108,400.00	0.0000	3.9489	30.00	0.00	(35.1835)	(2.6729)	0.0000	3	(37.8564)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	1,500	54.2000	81,300.00	81,300.00	0.0000	3.9489	30.00	0.00	(26.3876)	(2.0047)	0.0000	3	(28.3923)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	1,500	54.2000	81,300.00	81,300.00	0.0000	3.9489	30.00	0.00	(26.3876)	(2.0047)	0.0000	3	(28.3923)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	1,000	54.2000	54,200.00	54,200.00	0.0000	3.9489	30.00	0.00	(17.5918)	(1.3364)	0.0000	3	(18.9282)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	2,000	54.2000	108,400.00	108,400.00	0.0000	3.9489	30.00	0.00	(35.1835)	(2.6729)	0.0000	3	(37.8564)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	3,000	54.2000	162,600.00	162,600.00	0.0000	3.9489	30.00	0.00	(52.7753)	(4.0093)	0.0000	3	(56.7846)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	5,500	54.2000	298,100.00	298,100.00	0.0000	3.9489	30.00	0.00	(96.7547)	(7.3504)	0.0000	3	(104.1051)	02/04/2025
0006.HK	01/03/2025	SDB3264328835	0	2,500	54.2000	135,500.00	135,500.00	0.0000	3.9489	30.00	0.00</						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
POWER ASSETS HOLDINGS LTD CMN (Cont.)																	
0006.HK	01/03/2025	SDB3264328835	0	4,000	54.2000	216,800.00	216,800.00	0.0000	3.9489	30.00	0.00	(70.3670)	(5.3458)	0.0000	3	(75.7128)	02/04/2025
TOTAL POWER ASSETS HOLDINGS LTD CMN													(2,794.7222)	(227.4760)	0.0000	(3,022.1983)	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN																	
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	5,000	19.8000	103,500.00	99,000.00	0.0000	2.4434	30.00	0.00	(6.9285)	(0.8137)	0.0000	1	(7.7422)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	3,000	19.8000	62,100.00	59,400.00	0.0000	2.4434	30.00	0.00	(4.1571)	(0.4882)	0.0000	1	(4.6453)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	5,000	19.8000	103,500.00	99,000.00	0.0000	2.4434	30.00	0.00	(6.9285)	(0.8137)	0.0000	1	(7.7422)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	14,000	19.8000	289,800.00	277,200.00	0.0000	2.4434	30.00	0.00	(19.3997)	(2.2784)	0.0000	1	(21.6780)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	12,000	19.8000	248,400.00	237,600.00	0.0000	2.4434	30.00	0.00	(16.6283)	(1.9529)	0.0000	1	(18.5812)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	10,000	19.8000	207,000.00	198,000.00	0.0000	2.4434	30.00	0.00	(13.8569)	(1.6274)	0.0000	1	(15.4843)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	7,000	19.8000	144,900.00	138,600.00	0.0000	2.4434	30.00	0.00	(9.6998)	(1.1392)	0.0000	1	(10.8390)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	27,000	19.8000	558,900.00	534,600.00	0.0000	2.4434	30.00	0.00	(37.4137)	(4.3940)	0.0000	1	(41.8077)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	16,000	19.8000	331,200.00	316,800.00	0.0000	2.4434	30.00	0.00	(22.1711)	(2.6038)	0.0000	1	(24.7749)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	20,000	19.8000	414,000.00	396,000.00	0.0000	2.4434	30.00	0.00	(27.7138)	(3.2548)	0.0000	1	(30.9686)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	5,000	19.8000	103,500.00	99,000.00	0.0000	2.4434	30.00	0.00	(6.9285)	(0.8137)	0.0000	1	(7.7422)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	10,000	19.8000	207,000.00	198,000.00	0.0000	2.4434	30.00	0.00	(13.8569)	(1.6274)	0.0000	1	(15.4843)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	3,000	19.8000	62,100.00	59,400.00	0.0000	2.4434	30.00	0.00	(4.1571)	(0.4882)	0.0000	1	(4.6453)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	9,000	19.8000	186,300.00	178,200.00	0.0000	2.4434	30.00	0.00	(12.4712)	(1.4647)	0.0000	1	(13.9359)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	8,000	19.8000	165,600.00	158,400.00	0.0000	2.4434	30.00	0.00	(11.0855)	(1.3019)	0.0000	1	(12.3875)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	6,000	19.8000	124,200.00	118,800.00	0.0000	2.4434	30.00	0.00	(8.3142)	(0.9764)	0.0000	1	(9.2906)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	19,000	19.8000	393,300.00	376,200.00	0.0000	2.4434	30.00	0.00	(26.3281)	(3.0921)	0.0000	1	(29.4202)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	23,000	19.8000	476,100.00	455,400.00	0.0000	2.4434	30.00	0.00	(31.8709)	(3.7430)	0.0000	1	(35.6139)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	14,000	19.8000	289,800.00	277,200.00	0.0000	2.4434	30.00	0.00	(19.3997)	(2.2784)	0.0000	1	(21.6780)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	11,000	19.8000	227,700.00	217,800.00	0.0000	2.4434	30.00	0.00	(15.2426)	(1.7901)	0.0000	1	(17.0327)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	22,000	19.8000	455,400.00	435,600.00	0.0000	2.4434	30.00	0.00	(30.4852)	(3.5803)	0.0000	1	(34.0655)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	9,000	19.8000	186,300.00	178,200.00	0.0000	2.4434	30.00	0.00	(12.4712)	(1.4647)	0.0000	1	(13.9359)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	2,000	19.8000	41,400.00	39,600.00	0.0000	2.4434	30.00	0.00	(2.7714)	(0.3255)	0.0000	1	(3.0969)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	7,000	19.8000	144,900.00	138,600.00	0.0000	2.4434	30.00	0.00	(9.6998)	(1.1392)	0.0000	1	(10.8390)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	3,000	19.8000	62,100.00	59,400.00	0.0000	2.4434	30.00	0.00	(4.1571)	(0.4882)	0.0000	1	(4.6453)	02/04/2025
1308.HK	01/17/2025	SDB3261985891	0	1,000	19.8000	20,700.00	19,800.00	0.0000	2.4434	30.00	0.00	(1.3857)	(0.1627)	0.0000	1	(1.5484)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	5,000	20.1500	103,500.00	100,750.00	0.0000	2.6392	30.00	0.00	(7.4837)	(0.8281)	0.0000	1	(8.3118)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	3,000	20.1500	62,100.00	60,450.00	0.0000	2.6392	30.00	0.00	(4.4902)	(0.4968)	0.0000	1	(4.9871)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	5,000	20.1500	103,500.00	100,750.00	0.0000	2.6392	30.00	0.00	(7.4837)	(0.8281)	0.0000	1	(8.3118)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	14,000	20.1500	289,800.00	282,100.00	0.0000	2.6392	30.00	0.00	(20.9543)	(2.3186)	0.0000	1	(23.2729)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	12,000	20.1500	248,400.00	241,800.00	0.0000	2.6392	30.00	0.00	(17.9608)	(1.9874)	0.0000	1	(19.9482)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	10,000	20.1500	207,000.00	201,500.00	0.0000	2.6392	30.00	0.00	(14.9673)	(1.6562)	0.0000	1	(16.6235)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/16/2025	SDB3261985891	0	7,000	20.1500	144,900.00	141,050.00	0.0000	2.6392	30.00	0.00	(10.4771)	(1.1593)	0.0000	1	(11.6365)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	27,000	20.1500	558,900.00	544,050.00	0.0000	2.6392	30.00	0.00	(40.4118)	(4.4716)	0.0000	1	(44.8835)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	16,000	20.1500	331,200.00	322,400.00	0.0000	2.6392	30.00	0.00	(23.9478)	(2.6499)	0.0000	1	(26.5976)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	20,000	20.1500	414,000.00	403,000.00	0.0000	2.6392	30.00	0.00	(29.9347)	(3.3123)	0.0000	1	(33.2470)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	5,000	20.1500	103,500.00	100,750.00	0.0000	2.6392	30.00	0.00	(7.4837)	(0.8281)	0.0000	1	(8.3118)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	10,000	20.1500	207,000.00	201,500.00	0.0000	2.6392	30.00	0.00	(14.9673)	(1.6562)	0.0000	1	(16.6235)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	3,000	20.1500	62,100.00	60,450.00	0.0000	2.6392	30.00	0.00	(4.4902)	(0.4968)	0.0000	1	(4.9871)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	9,000	20.1500	186,300.00	181,350.00	0.0000	2.6392	30.00	0.00	(13.4706)	(1.4905)	0.0000	1	(14.9612)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	8,000	20.1500	165,600.00	161,200.00	0.0000	2.6392	30.00	0.00	(11.9739)	(1.3249)	0.0000	1	(13.2988)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	6,000	20.1500	124,200.00	120,900.00	0.0000	2.6392	30.00	0.00	(8.9804)	(0.9937)	0.0000	1	(9.9741)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	19,000	20.1500	393,300.00	382,850.00	0.0000	2.6392	30.00	0.00	(28.4380)	(3.1467)	0.0000	1	(31.5847)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	23,000	20.1500	476,100.00	463,450.00	0.0000	2.6392	30.00	0.00	(34.4249)	(3.8092)	0.0000	1	(38.2341)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	14,000	20.1500	289,800.00	282,100.00	0.0000	2.6392	30.00	0.00	(20.9543)	(2.3186)	0.0000	1	(23.2729)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	11,000	20.1500	227,700.00	221,650.00	0.0000	2.6392	30.00	0.00	(16.4641)	(1.8218)	0.0000	1	(18.2859)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	22,000	20.1500	455,400.00	443,300.00	0.0000	2.6392	30.00	0.00	(32.9282)	(3.6436)	0.0000	1	(36.5717)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	9,000	20.1500	186,300.00	181,350.00	0.0000	2.6392	30.00	0.00	(13.4706)	(1.4905)	0.0000	1	(14.9612)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	2,000	20.1500	41,400.00	40,300.00	0.0000	2.6392	30.00	0.00	(2.9935)	(0.3312)	0.0000	1	(3.3247)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	7,000	20.1500	144,900.00	141,050.00	0.0000	2.6392	30.00	0.00	(10.4771)	(1.1593)	0.0000	1	(11.6365)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	3,000	20.1500	62,100.00	60,450.00	0.0000	2.6392	30.00	0.00	(4.4902)	(0.4968)	0.0000	1	(4.9871)	02/04/2025
1308.HK	01/16/2025	SDB3261985891	0	1,000	20.1500	20,700.00	20,150.00	0.0000	2.6392	30.00	0.00	(1.4967)	(0.1656)	0.0000	1	(1.6624)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	5,000	19.8800	103,500.00	99,400.00	0.0000	2.9650	30.00	0.00	(8.4075)	(0.8170)	0.0000	1	(9.2245)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	3,000	19.8800	62,100.00	59,640.00	0.0000	2.9650	30.00	0.00	(5.0445)	(0.4902)	0.0000	1	(5.5347)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	5,000	19.8800	103,500.00	99,400.00	0.0000	2.9650	30.00	0.00	(8.4075)	(0.8170)	0.0000	1	(9.2245)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	14,000	19.8800	289,800.00	278,320.00	0.0000	2.9650	30.00	0.00	(23.5410)	(2.2876)	0.0000	1	(25.8285)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	12,000	19.8800	248,400.00	238,560.00	0.0000	2.9650	30.00	0.00	(20.1780)	(1.9608)	0.0000	1	(22.1387)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	10,000	19.8800	207,000.00	198,800.00	0.0000	2.9650	30.00	0.00	(16.8150)	(1.6340)	0.0000	1	(18.4490)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	7,000	19.8800	144,900.00	139,160.00	0.0000	2.9650	30.00	0.00	(11.7705)	(1.1438)	0.0000	1	(12.9143)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	27,000	19.8800	558,900.00	536,760.00	0.0000	2.9650	30.00	0.00	(45.4004)	(4.4117)	0.0000	1	(49.8122)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	16,000	19.8800	331,200.00	318,080.00	0.0000	2.9650	30.00	0.00	(26.9040)	(2.6144)	0.0000	1	(29.5183)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	20,000	19.8800	414,000.00	397,600.00	0.0000	2.9650	30.00	0.00	(33.6300)	(3.2679)	0.0000	1	(36.8979)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	5,000	19.8800	103,500.00	99,400.00	0.0000	2.9650	30.00	0.00	(8.4075)	(0.8170)	0.0000	1	(9.2245)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	10,000	19.8800	207,000.00	198,800.00	0.0000	2.9650	30.00	0.00	(16.8150)	(1.6340)	0.0000	1	(18.4490)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3.6898)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	3,000	19.8800	62,100.00	59,640.00	0.0000	2.9650	30.00	0.00	(5.0445)	(0.4902)	0.0000	1	(5.5347)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	9,000	19.8800	186,300.00	178,920.00	0.0000	2.9650	30.00	0.00	(15.1335)	(1.4706)	0.0000	1	(16.6041)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/15/2025	SDB3261985891	0	6,000	19.8800	124,200.00	119,280.00	0.0000	2.9650	30.00	0.00	(10.0890)	(0.9804)	0.0000	1	(11.0694)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	19,000	19.8800	393,300.00	377,720.00	0.0000	2.9650	30.00	0.00	(31.9485)	(3.1045)	0.0000	1	(35.0530)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	23,000	19.8800	476,100.00	457,240.00	0.0000	2.9650	30.00	0.00	(38.6745)	(3.7581)	0.0000	1	(42.4326)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	14,000	19.8800	289,800.00	278,320.00	0.0000	2.9650	30.00	0.00	(23.5410)	(2.2876)	0.0000	1	(25.8285)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	11,000	19.8800	227,700.00	218,680.00	0.0000	2.9650	30.00	0.00	(18.4965)	(1.7974)	0.0000	1	(20.2938)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3.6898)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	22,000	19.8800	455,400.00	437,360.00	0.0000	2.9650	30.00	0.00	(36.9930)	(3.5947)	0.0000	1	(40.5877)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3.6898)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3.6898)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	9,000	19.8800	186,300.00	178,920.00	0.0000	2.9650	30.00	0.00	(15.1335)	(1.4706)	0.0000	1	(16.6041)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	2,000	19.8800	41,400.00	39,760.00	0.0000	2.9650	30.00	0.00	(3.3630)	(0.3268)	0.0000	1	(3.6898)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	7,000	19.8800	144,900.00	139,160.00	0.0000	2.9650	30.00	0.00	(11.7705)	(1.1438)	0.0000	1	(12.9143)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	3,000	19.8800	62,100.00	59,640.00	0.0000	2.9650	30.00	0.00	(5.0445)	(0.4902)	0.0000	1	(5.5347)	02/04/2025
1308.HK	01/15/2025	SDB3261985891	0	1,000	19.8800	20,700.00	19,880.00	0.0000	2.9650	30.00	0.00	(1.6815)	(0.1634)	0.0000	1	(1.8449)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	5,000	19.8400	103,500.00	99,200.00	0.0000	3.2826	30.00	0.00	(9.3082)	(0.8153)	0.0000	1	(10.1236)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	3,000	19.8400	62,100.00	59,520.00	0.0000	3.2826	30.00	0.00	(5.5849)	(0.4892)	0.0000	1	(6.0741)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	5,000	19.8400	103,500.00	99,200.00	0.0000	3.2826	30.00	0.00	(9.3082)	(0.8153)	0.0000	1	(10.1236)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	14,000	19.8400	289,800.00	277,760.00	0.0000	3.2826	30.00	0.00	(26.0630)	(2.2830)	0.0000	1	(28.3460)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	12,000	19.8400	248,400.00	238,080.00	0.0000	3.2826	30.00	0.00	(22.3397)	(1.9568)	0.0000	1	(24.2966)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	10,000	19.8400	207,000.00	198,400.00	0.0000	3.2826	30.00	0.00	(18.6164)	(1.6307)	0.0000	1	(20.2471)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	7,000	19.8400	144,900.00	138,880.00	0.0000	3.2826	30.00	0.00	(13.0315)	(1.1415)	0.0000	1	(14.1730)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	27,000	19.8400	558,900.00	535,680.00	0.0000	3.2826	30.00	0.00	(50.2644)	(4.4028)	0.0000	1	(54.6673)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	16,000	19.8400	331,200.00	317,440.00	0.0000	3.2826	30.00	0.00	(29.7863)	(2.6091)	0.0000	1	(32.3954)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	20,000	19.8400	414,000.00	396,800.00	0.0000	3.2826	30.00	0.00	(37.2329)	(3.2614)	0.0000	1	(40.4943)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	5,000	19.8400	103,500.00	99,200.00	0.0000	3.2826	30.00	0.00	(9.3082)	(0.8153)	0.0000	1	(10.1236)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	10,000	19.8400	207,000.00	198,400.00	0.0000	3.2826	30.00	0.00	(18.6164)	(1.6307)	0.0000	1	(20.2471)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	3,000	19.8400	62,100.00	59,520.00	0.0000	3.2826	30.00	0.00	(5.5849)	(0.4892)	0.0000	1	(6.0741)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	9,000	19.8400	186,300.00	178,560.00	0.0000	3.2826	30.00	0.00	(16.7548)	(1.4676)	0.0000	1	(18.2224)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	8,000	19.8400	165,600.00	158,720.00	0.0000	3.2826	30.00	0.00	(14.8932)	(1.3045)	0.0000	1	(16.1977)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	6,000	19.8400	124,200.00	119,040.00	0.0000	3.2826	30.00	0.00	(11.1699)	(0.9784)	0.0000	1	(12.1483)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	19,000	19.8400	393,300.00	376,960.00	0.0000	3.2826	30.00	0.00	(35.3712)	(3.0983)	0.0000	1	(38.4695)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	23,000	19.8400	476,100.00	456,320.00	0.0000	3.2826	30.00	0.00	(42.8178)	(3.7506)	0.0000	1	(46.5684)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	14,000	19.8400	289,800.00	277,760.00	0.0000	3.2826	30.00	0.00	(26.0630)	(2.2830)	0.0000	1	(28.3460)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	11,000	19.8400	227,700.00	218,240.00	0.0000	3.2826	30.00	0.00	(20.4781)	(1.7938)	0.0000	1	(22.2718)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK</																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	9,000	19.8400	186,300.00	178,560.00	0.0000	3.2826	30.00	0.00	(16.7548)	(1.4676)	0.0000	1	(18.2224)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	2,000	19.8400	41,400.00	39,680.00	0.0000	3.2826	30.00	0.00	(3.7233)	(0.3261)	0.0000	1	(4.0494)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	7,000	19.8400	144,900.00	138,880.00	0.0000	3.2826	30.00	0.00	(13.0315)	(1.1415)	0.0000	1	(14.1730)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	3,000	19.8400	62,100.00	59,520.00	0.0000	3.2826	30.00	0.00	(5.5849)	(0.4892)	0.0000	1	(6.0741)	02/04/2025
1308.HK	01/14/2025	SDB3261985891	0	1,000	19.8400	20,700.00	19,840.00	0.0000	3.2826	30.00	0.00	(1.8616)	(0.1631)	0.0000	1	(2.0247)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	5,000	19.7000	103,500.00	98,500.00	0.0000	3.5372	30.00	0.00	(10.0301)	(0.8096)	0.0000	1	(10.8397)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	3,000	19.7000	62,100.00	59,100.00	0.0000	3.5372	30.00	0.00	(6.0181)	(0.4858)	0.0000	1	(6.5038)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	5,000	19.7000	103,500.00	98,500.00	0.0000	3.5372	30.00	0.00	(10.0301)	(0.8096)	0.0000	1	(10.8397)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	14,000	19.7000	289,800.00	275,800.00	0.0000	3.5372	30.00	0.00	(28.0844)	(2.2668)	0.0000	1	(30.3512)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	12,000	19.7000	248,400.00	236,400.00	0.0000	3.5372	30.00	0.00	(24.0723)	(1.9430)	0.0000	1	(26.0154)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	10,000	19.7000	207,000.00	197,000.00	0.0000	3.5372	30.00	0.00	(20.0603)	(1.6192)	0.0000	1	(21.6795)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	7,000	19.7000	144,900.00	137,900.00	0.0000	3.5372	30.00	0.00	(14.0422)	(1.1334)	0.0000	1	(15.1756)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	27,000	19.7000	558,900.00	531,900.00	0.0000	3.5372	30.00	0.00	(54.1628)	(4.3718)	0.0000	1	(58.5346)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	16,000	19.7000	331,200.00	315,200.00	0.0000	3.5372	30.00	0.00	(32.0965)	(2.5907)	0.0000	1	(34.6871)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	20,000	19.7000	414,000.00	394,000.00	0.0000	3.5372	30.00	0.00	(40.1206)	(3.2384)	0.0000	1	(43.3589)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	5,000	19.7000	103,500.00	98,500.00	0.0000	3.5372	30.00	0.00	(10.0301)	(0.8096)	0.0000	1	(10.8397)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	10,000	19.7000	207,000.00	197,000.00	0.0000	3.5372	30.00	0.00	(20.0603)	(1.6192)	0.0000	1	(21.6795)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	3,000	19.7000	62,100.00	59,100.00	0.0000	3.5372	30.00	0.00	(6.0181)	(0.4858)	0.0000	1	(6.5038)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	9,000	19.7000	186,300.00	177,300.00	0.0000	3.5372	30.00	0.00	(18.0543)	(1.4573)	0.0000	1	(19.5115)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	8,000	19.7000	165,600.00	157,600.00	0.0000	3.5372	30.00	0.00	(16.0482)	(1.2953)	0.0000	1	(17.3436)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	6,000	19.7000	124,200.00	118,200.00	0.0000	3.5372	30.00	0.00	(12.0362)	(0.9715)	0.0000	1	(13.0077)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	19,000	19.7000	393,300.00	374,300.00	0.0000	3.5372	30.00	0.00	(38.1145)	(3.0764)	0.0000	1	(41.1910)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	23,000	19.7000	476,100.00	453,100.00	0.0000	3.5372	30.00	0.00	(46.1387)	(3.7241)	0.0000	1	(49.8628)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	14,000	19.7000	289,800.00	275,800.00	0.0000	3.5372	30.00	0.00	(28.0844)	(2.2668)	0.0000	1	(30.3512)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	11,000	19.7000	227,700.00	216,700.00	0.0000	3.5372	30.00	0.00	(22.0663)	(1.7811)	0.0000	1	(23.8474)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	22,000	19.7000	455,400.00	433,400.00	0.0000	3.5372	30.00	0.00	(44.1326)	(3.5622)	0.0000	1	(47.6948)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	9,000	19.7000	186,300.00	177,300.00	0.0000	3.5372	30.00	0.00	(18.0543)	(1.4573)	0.0000	1	(19.5115)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	2,000	19.7000	41,400.00	39,400.00	0.0000	3.5372	30.00	0.00	(4.0121)	(0.3238)	0.0000	1	(4.3359)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	7,000	19.7000	144,900.00	137,900.00	0.0000	3.5372	30.00	0.00	(14.0422)	(1.1334)	0.0000	1	(15.1756)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	3,000	19.7000	62,100.00	59,100.00	0.0000	3.5372	30.00	0.00	(6.0181)	(0.4858)	0.0000	1	(6.5038)	02/04/2025
1308.HK	01/13/2025	SDB3261985891	0	1,000	19.7000	20,700.00	19,700.00	0.0000	3.5372	30.00	0.00	(2.0060)	(0.1619)	0.0000	1	(2.1679)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	5,000	19.8200	103,500.00	99,100.00	0.0000	3.7668	30.00	0.00	(32.0437)	(2.4436)	0.0000	3	(34.4872)	02/04/2025
1308.HK	01/10/2																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/10/2025	SDB3261985891	0	3,000	19.8200	62,100.00	59,460.00	0.0000	3.7668	30.00	0.00	(19.2262)	(1.4661)	0.0000	3	(20.6923)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	5,000	19.8200	103,500.00	99,100.00	0.0000	3.7668	30.00	0.00	(32.0437)	(2.4436)	0.0000	3	(34.4872)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	14,000	19.8200	289,800.00	277,480.00	0.0000	3.7668	30.00	0.00	(89.7223)	(6.8420)	0.0000	3	(96.5643)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	12,000	19.8200	248,400.00	237,840.00	0.0000	3.7668	30.00	0.00	(76.9048)	(5.8645)	0.0000	3	(82.7694)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	10,000	19.8200	207,000.00	198,200.00	0.0000	3.7668	30.00	0.00	(64.0874)	(4.8871)	0.0000	3	(68.9745)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	7,000	19.8200	144,900.00	138,740.00	0.0000	3.7668	30.00	0.00	(44.8612)	(3.4210)	0.0000	3	(48.2821)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	27,000	19.8200	558,900.00	535,140.00	0.0000	3.7668	30.00	0.00	(173.0359)	(13.1952)	0.0000	3	(186.2311)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	16,000	19.8200	331,200.00	317,120.00	0.0000	3.7668	30.00	0.00	(102.5398)	(7.8194)	0.0000	3	(110.3592)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	20,000	19.8200	414,000.00	396,400.00	0.0000	3.7668	30.00	0.00	(128.1747)	(9.7742)	0.0000	3	(137.9490)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	5,000	19.8200	103,500.00	99,100.00	0.0000	3.7668	30.00	0.00	(32.0437)	(2.4436)	0.0000	3	(34.4872)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	10,000	19.8200	207,000.00	198,200.00	0.0000	3.7668	30.00	0.00	(64.0874)	(4.8871)	0.0000	3	(68.9745)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	3,000	19.8200	62,100.00	59,460.00	0.0000	3.7668	30.00	0.00	(19.2262)	(1.4661)	0.0000	3	(20.6923)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	9,000	19.8200	186,300.00	178,380.00	0.0000	3.7668	30.00	0.00	(57.6786)	(4.3984)	0.0000	3	(62.0770)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	8,000	19.8200	165,600.00	158,560.00	0.0000	3.7668	30.00	0.00	(51.2699)	(3.9097)	0.0000	3	(55.1796)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	6,000	19.8200	124,200.00	118,920.00	0.0000	3.7668	30.00	0.00	(38.4524)	(2.9323)	0.0000	3	(41.3847)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	19,000	19.8200	393,300.00	376,580.00	0.0000	3.7668	30.00	0.00	(121.7660)	(9.2855)	0.0000	3	(131.0515)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	23,000	19.8200	476,100.00	455,860.00	0.0000	3.7668	30.00	0.00	(147.4010)	(11.2404)	0.0000	3	(158.6413)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	14,000	19.8200	289,800.00	277,480.00	0.0000	3.7668	30.00	0.00	(89.7223)	(6.8420)	0.0000	3	(96.5643)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	11,000	19.8200	227,700.00	218,020.00	0.0000	3.7668	30.00	0.00	(70.4961)	(5.3758)	0.0000	3	(75.8719)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	22,000	19.8200	455,400.00	436,040.00	0.0000	3.7668	30.00	0.00	(140.9922)	(10.7517)	0.0000	3	(151.7439)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	9,000	19.8200	186,300.00	178,380.00	0.0000	3.7668	30.00	0.00	(57.6786)	(4.3984)	0.0000	3	(62.0770)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	2,000	19.8200	41,400.00	39,640.00	0.0000	3.7668	30.00	0.00	(12.8175)	(0.9774)	0.0000	3	(13.7949)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	7,000	19.8200	144,900.00	138,740.00	0.0000	3.7668	30.00	0.00	(44.8612)	(3.4210)	0.0000	3	(48.2821)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	3,000	19.8200	62,100.00	59,460.00	0.0000	3.7668	30.00	0.00	(19.2262)	(1.4661)	0.0000	3	(20.6923)	02/04/2025
1308.HK	01/10/2025	SDB3261985891	0	1,000	19.8200	20,700.00	19,820.00	0.0000	3.7668	30.00	0.00	(6.4087)	(0.4887)	0.0000	3	(6.8974)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	5,000	20.9000	103,500.00	104,500.00	0.0000	3.8514	30.00	0.00	(10.9211)	(0.8589)	0.0000	1	(11.7800)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	3,000	20.9000	62,100.00	62,700.00	0.0000	3.8514	30.00	0.00	(6.5527)	(0.5153)	0.0000	1	(7.0680)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	5,000	20.9000	103,500.00	104,500.00	0.0000	3.8514	30.00	0.00	(10.9211)	(0.8589)	0.0000	1	(11.7800)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	14,000	20.9000	289,800.00	292,600.00	0.0000	3.8514	30.00	0.00	(30.5791)	(2.4049)	0.0000	1	(32.9841)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	12,000	20.9000	248,400.00	250,800.00	0.0000	3.8514	30.00	0.00	(26.2107)	(2.0614)	0.0000	1	(28.2721)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	10,000	20.9000	207,000.00	209,000.00	0.0000	3.8514	30.00	0.00	(21.8422)	(1.7178)	0.0000	1	(23.5601)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	7,000	20.9000	144,900.00	146,300.00	0.0000	3.8514	30.00	0.00	(15.2896)	(1.2025)	0.0000	1	(16.4920)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	27,000	20.9000	558,900.00	564,300.00	0.0000	3.8514	30.00	0.00	(58.9741)	(4.6381)	0.0000	1	(63.6121)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	16,000	20.9000	331,200.00	334,400.00	0.0000	3.8514	30.00	0.00	(34.9476)	(2.7485)	0.0000	1	(37.6961)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	20,000	20.9000	414,000.00	418,000.00	0.0000	3.8514	30.00	0.00	(43.6845)	(3.4356)	0.0000	1	(47.1201)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	5,000	20.9000	103,500.00	104,500.00	0.0000	3.8514	30.00	0.00	(10.9211)	(0.8589)	0.0000	1	(11.7800)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	3,000	20.9000	62,100.00	62,700.00	0.0000	3.8514	30.00	0.00	(6.5527)	(0.5153)	0.0000	1	(7.0680)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	9,000	20.9000	186,300.00	188,100.00	0.0000	3.8514	30.00	0.00	(19.6580)	(1.5460)	0.0000	1	(21.2040)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	8,000	20.9000	165,600.00	167,200.00	0.0000	3.8514	30.00	0.00	(17.4738)	(1.3742)	0.0000	1	(18.8480)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	6,000	20.9000	124,200.00	125,400.00	0.0000	3.8514	30.00	0.00	(13.1053)	(1.0307)	0.0000	1	(14.1360)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	19,000	20.9000	393,300.00	397,100.00	0.0000	3.8514	30.00	0.00	(41.5003)	(3.2638)	0.0000	1	(44.7641)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	23,000	20.9000	476,100.00	480,700.00	0.0000	3.8514	30.00	0.00	(50.2372)	(3.9510)	0.0000	1	(54.1881)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	14,000	20.9000	289,800.00	292,600.00	0.0000	3.8514	30.00	0.00	(30.5791)	(2.4049)	0.0000	1	(32.9841)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	11,000	20.9000	227,700.00	229,900.00	0.0000	3.8514	30.00	0.00	(24.0265)	(1.8896)	0.0000	1	(25.9161)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	22,000	20.9000	455,400.00	459,800.00	0.0000	3.8514	30.00	0.00	(48.0529)	(3.7792)	0.0000	1	(51.8321)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	9,000	20.9000	186,300.00	188,100.00	0.0000	3.8514	30.00	0.00	(19.6580)	(1.5460)	0.0000	1	(21.2040)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	2,000	20.9000	41,400.00	41,800.00	0.0000	3.8514	30.00	0.00	(4.3684)	(0.3436)	0.0000	1	(4.7120)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	7,000	20.9000	144,900.00	146,300.00	0.0000	3.8514	30.00	0.00	(15.2896)	(1.2025)	0.0000	1	(16.4920)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	3,000	20.9000	62,100.00	62,700.00	0.0000	3.8514	30.00	0.00	(6.5527)	(0.5153)	0.0000	1	(7.0680)	02/04/2025
1308.HK	01/09/2025	SDB3261985891	0	1,000	20.9000	20,700.00	20,900.00	0.0000	3.8514	30.00	0.00	(2.1842)	(0.1718)	0.0000	1	(2.3560)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	5,000	21.5000	103,500.00	107,500.00	0.0000	3.9729	30.00	0.00	(11.2657)	(0.8836)	0.0000	1	(12.1493)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	3,000	21.5000	62,100.00	64,500.00	0.0000	3.9729	30.00	0.00	(6.7594)	(0.5301)	0.0000	1	(7.2896)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	5,000	21.5000	103,500.00	107,500.00	0.0000	3.9729	30.00	0.00	(11.2657)	(0.8836)	0.0000	1	(12.1493)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	14,000	21.5000	289,800.00	301,000.00	0.0000	3.9729	30.00	0.00	(31.5440)	(2.4740)	0.0000	1	(34.0179)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	12,000	21.5000	248,400.00	258,000.00	0.0000	3.9729	30.00	0.00	(27.0377)	(2.1205)	0.0000	1	(29.1582)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	10,000	21.5000	207,000.00	215,000.00	0.0000	3.9729	30.00	0.00	(22.5314)	(1.7671)	0.0000	1	(24.2985)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	7,000	21.5000	144,900.00	150,500.00	0.0000	3.9729	30.00	0.00	(15.7720)	(1.2370)	0.0000	1	(17.0090)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	27,000	21.5000	558,900.00	580,500.00	0.0000	3.9729	30.00	0.00	(60.8348)	(4.7712)	0.0000	1	(65.6060)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	16,000	21.5000	331,200.00	344,000.00	0.0000	3.9729	30.00	0.00	(36.0503)	(2.8274)	0.0000	1	(38.8777)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	20,000	21.5000	414,000.00	430,000.00	0.0000	3.9729	30.00	0.00	(45.0628)	(3.5342)	0.0000	1	(48.5971)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	5,000	21.5000	103,500.00	107,500.00	0.0000	3.9729	30.00	0.00	(11.2657)	(0.8836)	0.0000	1	(12.1493)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	10,000	21.5000	207,000.00	215,000.00	0.0000	3.9729	30.00	0.00	(22.5314)	(1.7671)	0.0000	1	(24.2985)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	3,000	21.5000	62,100.00	64,500.00	0.0000	3.9729	30.00	0.00	(6.7594)	(0.5301)	0.0000	1	(7.2896)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	9,000	21.5000	186,300.00	193,500.00	0.0000	3.9729	30.00	0.00	(20.2783)	(1.5904)	0.0000	1	(21.8687)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	8,000	21.5000	165,600.00	172,000.00	0.0000	3.9729	30.00	0.00	(18.0251)	(1.4137)	0.0000	1	(19.4388)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	6,000	21.5000	124,200.00	129,000.00	0.0000	3.9729	30.00	0.00	(13.5188)	(1.0603)	0.0000	1	(14.5791)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	19,000	21.5000	393,300.00	408,500.00	0.0000	3.9729	30.00	0.00	(42.8097)	(3.3575)	0.0000	1	(46.1672)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	23,000	21.5000	476,100.00	494,500.00	0.0000	3.9729	30.00	0.00	(51.8222)	(4.0644)	0.0000	1	(55.8866)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	14,000	21.5000	289,800.00	301,000.00	0.0000	3.9729	30.00	0.00	(31.5440)	(2.4740)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	22,000	21.5000	455,400.00	473,000.00	0.0000	3.9729	30.00	0.00	(49.5691)	(3.8877)	0.0000	1	(53.4568)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	9,000	21.5000	186,300.00	193,500.00	0.0000	3.9729	30.00	0.00	(20.2783)	(1.5904)	0.0000	1	(21.8687)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	2,000	21.5000	41,400.00	43,000.00	0.0000	3.9729	30.00	0.00	(4.5063)	(0.3534)	0.0000	1	(4.8597)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	7,000	21.5000	144,900.00	150,500.00	0.0000	3.9729	30.00	0.00	(15.7720)	(1.2370)	0.0000	1	(17.0090)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	3,000	21.5000	62,100.00	64,500.00	0.0000	3.9729	30.00	0.00	(6.7594)	(0.5301)	0.0000	1	(7.2896)	02/04/2025
1308.HK	01/08/2025	SDB3261985891	0	1,000	21.5000	20,700.00	21,500.00	0.0000	3.9729	30.00	0.00	(2.2531)	(0.1767)	0.0000	1	(2.4299)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	5,000	21.2500	103,500.00	106,250.00	0.0000	4.0362	30.00	0.00	(11.4452)	(0.8733)	0.0000	1	(12.3185)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	3,000	21.2500	62,100.00	63,750.00	0.0000	4.0362	30.00	0.00	(6.8671)	(0.5240)	0.0000	1	(7.3911)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	5,000	21.2500	103,500.00	106,250.00	0.0000	4.0362	30.00	0.00	(11.4452)	(0.8733)	0.0000	1	(12.3185)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	14,000	21.2500	289,800.00	297,500.00	0.0000	4.0362	30.00	0.00	(32.0466)	(2.4452)	0.0000	1	(34.4918)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	12,000	21.2500	248,400.00	255,000.00	0.0000	4.0362	30.00	0.00	(27.4685)	(2.0959)	0.0000	1	(29.5644)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	10,000	21.2500	207,000.00	212,500.00	0.0000	4.0362	30.00	0.00	(22.8904)	(1.7466)	0.0000	1	(24.6370)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	7,000	21.2500	144,900.00	148,750.00	0.0000	4.0362	30.00	0.00	(16.0233)	(1.2226)	0.0000	1	(17.2459)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	27,000	21.2500	558,900.00	573,750.00	0.0000	4.0362	30.00	0.00	(61.8041)	(4.7158)	0.0000	1	(66.5198)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	16,000	21.2500	331,200.00	340,000.00	0.0000	4.0362	30.00	0.00	(36.6246)	(2.7945)	0.0000	1	(39.4192)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	20,000	21.2500	414,000.00	425,000.00	0.0000	4.0362	30.00	0.00	(45.7808)	(3.4932)	0.0000	1	(49.2740)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	5,000	21.2500	103,500.00	106,250.00	0.0000	4.0362	30.00	0.00	(11.4452)	(0.8733)	0.0000	1	(12.3185)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	10,000	21.2500	207,000.00	212,500.00	0.0000	4.0362	30.00	0.00	(22.8904)	(1.7466)	0.0000	1	(24.6370)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	3,000	21.2500	62,100.00	63,750.00	0.0000	4.0362	30.00	0.00	(6.8671)	(0.5240)	0.0000	1	(7.3911)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	9,000	21.2500	186,300.00	191,250.00	0.0000	4.0362	30.00	0.00	(20.6014)	(1.5719)	0.0000	1	(22.1733)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	8,000	21.2500	165,600.00	170,000.00	0.0000	4.0362	30.00	0.00	(18.3123)	(1.3973)	0.0000	1	(19.7096)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	6,000	21.2500	124,200.00	127,500.00	0.0000	4.0362	30.00	0.00	(13.7342)	(1.0479)	0.0000	1	(14.7822)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	19,000	21.2500	393,300.00	403,750.00	0.0000	4.0362	30.00	0.00	(43.4918)	(3.3185)	0.0000	1	(46.8103)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	23,000	21.2500	476,100.00	488,750.00	0.0000	4.0362	30.00	0.00	(52.6479)	(4.0171)	0.0000	1	(56.6650)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	14,000	21.2500	289,800.00	297,500.00	0.0000	4.0362	30.00	0.00	(32.0466)	(2.4452)	0.0000	1	(34.4918)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	11,000	21.2500	227,700.00	233,750.00	0.0000	4.0362	30.00	0.00	(25.1794)	(1.9212)	0.0000	1	(27.1007)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	22,000	21.2500	455,400.00	467,500.00	0.0000	4.0362	30.00	0.00	(50.3589)	(3.8425)	0.0000	1	(54.2013)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	9,000	21.2500	186,300.00	191,250.00	0.0000	4.0362	30.00	0.00	(20.6014)	(1.5719)	0.0000	1	(22.1733)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	2,000	21.2500	41,400.00	42,500.00	0.0000	4.0362	30.00	0.00	(4.5781)	(0.3493)	0.0000	1	(4.9274)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/07/2025	SDB3261985891	0	3,000	21.2500	62,100.00	63,750.00	0.0000	4.0362	30.00	0.00	(6.8671)	(0.5240)	0.0000	1	(7.3911)	02/04/2025
1308.HK	01/07/2025	SDB3261985891	0	1,000	21.2500	20,700.00	21,250.00	0.0000	4.0362	30.00	0.00	(2.2890)	(0.1747)	0.0000	1	(2.4637)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	5,000	20.4000	103,500.00	102,000.00	0.0000	3.8978	30.00	0.00	(11.0528)	(0.8384)	0.0000	1	(11.8911)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	3,000	20.4000	62,100.00	61,200.00	0.0000	3.8978	30.00	0.00	(6.6317)	(0.5030)	0.0000	1	(7.1347)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	5,000	20.4000	103,500.00	102,000.00	0.0000	3.8978	30.00	0.00	(11.0528)	(0.8384)	0.0000	1	(11.8911)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	14,000	20.4000	289,800.00	285,600.00	0.0000	3.8978	30.00	0.00	(30.9477)	(2.3474)	0.0000	1	(33.2951)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	12,000	20.4000	248,400.00	244,800.00	0.0000	3.8978	30.00	0.00	(26.5266)	(2.0121)	0.0000	1	(28.5387)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	10,000	20.4000	207,000.00	204,000.00	0.0000	3.8978	30.00	0.00	(22.1055)	(1.6767)	0.0000	1	(23.7822)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	7,000	20.4000	144,900.00	142,800.00	0.0000	3.8978	30.00	0.00	(15.4739)	(1.1737)	0.0000	1	(16.6475)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	27,000	20.4000	558,900.00	550,800.00	0.0000	3.8978	30.00	0.00	(59.6849)	(4.5271)	0.0000	1	(64.2120)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	16,000	20.4000	331,200.00	326,400.00	0.0000	3.8978	30.00	0.00	(35.3688)	(2.6827)	0.0000	1	(38.0515)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	20,000	20.4000	414,000.00	408,000.00	0.0000	3.8978	30.00	0.00	(44.2110)	(3.3534)	0.0000	1	(47.5644)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	5,000	20.4000	103,500.00	102,000.00	0.0000	3.8978	30.00	0.00	(11.0528)	(0.8384)	0.0000	1	(11.8911)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	10,000	20.4000	207,000.00	204,000.00	0.0000	3.8978	30.00	0.00	(22.1055)	(1.6767)	0.0000	1	(23.7822)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	3,000	20.4000	62,100.00	61,200.00	0.0000	3.8978	30.00	0.00	(6.6317)	(0.5030)	0.0000	1	(7.1347)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	9,000	20.4000	186,300.00	183,600.00	0.0000	3.8978	30.00	0.00	(19.8950)	(1.5090)	0.0000	1	(21.4040)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	8,000	20.4000	165,600.00	163,200.00	0.0000	3.8978	30.00	0.00	(17.6844)	(1.3414)	0.0000	1	(19.0258)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	6,000	20.4000	124,200.00	122,400.00	0.0000	3.8978	30.00	0.00	(13.2633)	(1.0060)	0.0000	1	(14.2693)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	19,000	20.4000	393,300.00	387,600.00	0.0000	3.8978	30.00	0.00	(42.0005)	(3.1858)	0.0000	1	(45.1862)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	23,000	20.4000	476,100.00	469,200.00	0.0000	3.8978	30.00	0.00	(50.8427)	(3.8564)	0.0000	1	(54.6991)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	14,000	20.4000	289,800.00	285,600.00	0.0000	3.8978	30.00	0.00	(30.9477)	(2.3474)	0.0000	1	(33.2951)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	11,000	20.4000	227,700.00	224,400.00	0.0000	3.8978	30.00	0.00	(24.3161)	(1.8444)	0.0000	1	(26.1604)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	22,000	20.4000	455,400.00	448,800.00	0.0000	3.8978	30.00	0.00	(48.6321)	(3.6888)	0.0000	1	(52.3209)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	9,000	20.4000	186,300.00	183,600.00	0.0000	3.8978	30.00	0.00	(19.8950)	(1.5090)	0.0000	1	(21.4040)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	2,000	20.4000	41,400.00	40,800.00	0.0000	3.8978	30.00	0.00	(4.4211)	(0.3353)	0.0000	1	(4.7564)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	7,000	20.4000	144,900.00	142,800.00	0.0000	3.8978	30.00	0.00	(15.4739)	(1.1737)	0.0000	1	(16.6475)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	3,000	20.4000	62,100.00	61,200.00	0.0000	3.8978	30.00	0.00	(6.6317)	(0.5030)	0.0000	1	(7.1347)	02/04/2025
1308.HK	01/06/2025	SDB3261985891	0	1,000	20.4000	20,700.00	20,400.00	0.0000	3.8978	30.00	0.00	(2.2106)	(0.1677)	0.0000	1	(2.3782)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	5,000	20.7000	103,500.00	103,500.00	0.0000	3.9489	30.00	0.00	(33.5931)	(2.5521)	0.0000	3	(36.1452)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	3,000	20.7000	62,100.00	62,100.00	0.0000	3.9489	30.00	0.00	(20.1559)	(1.5312)	0.0000	3	(21.6871)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	5,000	20.7000	103,500.00	103,500.00	0.0000	3.9489	30.00	0.00	(33.5931)	(2.5521)	0.0000	3	(36.1452)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	14,000	20.7000	289,800.00	289,800.00	0.0000	3.9489	30.00	0.00	(94.0607)	(7.1458)	0.0000	3	(101.2065)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	12,000	20.7000	248,400.00	248,400.00	0.0000	3.9489	30.00	0.00	(80.6235)	(6.1249)	0.0000	3	(86.7484)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	10,000	20.7000	207,000.00	207,000.00	0.0000	3.9489	30.00	0.00	(67.1862)	(5.1041)	0.0000	3	(72.2904)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	7,000	20.7000	144,900.00	144,900.00	0.0000	3.9489	30.00	0.00	(47.0304)	(3.5729)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN (Cont.)																	
1308.HK	01/03/2025	SDB3261985891	0	16,000	20.7000	331,200.00	331,200.00	0.0000	3.9489	30.00	0.00	(107.4980)	(8.1666)	0.0000	3	(115.6646)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	20,000	20.7000	414,000.00	414,000.00	0.0000	3.9489	30.00	0.00	(134.3725)	(10.2082)	0.0000	3	(144.5807)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	5,000	20.7000	103,500.00	103,500.00	0.0000	3.9489	30.00	0.00	(33.5931)	(2.5521)	0.0000	3	(36.1452)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	10,000	20.7000	207,000.00	207,000.00	0.0000	3.9489	30.00	0.00	(67.1862)	(5.1041)	0.0000	3	(72.2904)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	3,000	20.7000	62,100.00	62,100.00	0.0000	3.9489	30.00	0.00	(20.1559)	(1.5312)	0.0000	3	(21.6871)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	9,000	20.7000	186,300.00	186,300.00	0.0000	3.9489	30.00	0.00	(60.4676)	(4.5937)	0.0000	3	(65.0613)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	8,000	20.7000	165,600.00	165,600.00	0.0000	3.9489	30.00	0.00	(53.7490)	(4.0833)	0.0000	3	(57.8323)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	6,000	20.7000	124,200.00	124,200.00	0.0000	3.9489	30.00	0.00	(40.3117)	(3.0625)	0.0000	3	(43.3742)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	19,000	20.7000	393,300.00	393,300.00	0.0000	3.9489	30.00	0.00	(127.6539)	(9.6978)	0.0000	3	(137.3517)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	23,000	20.7000	476,100.00	476,100.00	0.0000	3.9489	30.00	0.00	(154.5284)	(11.7395)	0.0000	3	(166.2678)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	14,000	20.7000	289,800.00	289,800.00	0.0000	3.9489	30.00	0.00	(94.0607)	(7.1458)	0.0000	3	(101.2065)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	11,000	20.7000	227,700.00	227,700.00	0.0000	3.9489	30.00	0.00	(73.9049)	(5.6145)	0.0000	3	(79.5194)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	22,000	20.7000	455,400.00	455,400.00	0.0000	3.9489	30.00	0.00	(147.8097)	(11.2290)	0.0000	3	(159.0388)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	9,000	20.7000	186,300.00	186,300.00	0.0000	3.9489	30.00	0.00	(60.4676)	(4.5937)	0.0000	3	(65.0613)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	2,000	20.7000	41,400.00	41,400.00	0.0000	3.9489	30.00	0.00	(13.4372)	(1.0208)	0.0000	3	(14.4581)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	7,000	20.7000	144,900.00	144,900.00	0.0000	3.9489	30.00	0.00	(47.0304)	(3.5729)	0.0000	3	(50.6032)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	3,000	20.7000	62,100.00	62,100.00	0.0000	3.9489	30.00	0.00	(20.1559)	(1.5312)	0.0000	3	(21.6871)	02/04/2025
1308.HK	01/03/2025	SDB3261985891	0	1,000	20.7000	20,700.00	20,700.00	0.0000	3.9489	30.00	0.00	(6.7186)	(0.5104)	0.0000	3	(7.2290)	02/04/2025
TOTAL SITC INTERNATIONAL HOLDINGS COMPANY LTD CMN												(8,874.3112)	(729.4453)	0.0000		(9,603.7565)	
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A																	
0016.HK	01/17/2025	SDB3264178791	0	500	70.8500	35,893.20	35,425.00	0.0000	2.4434	30.00	0.00	(2.4027)	(0.2912)	0.0000	1	(2.6939)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	5,000	70.8500	373,250.00	354,250.00	0.0000	2.4434	30.00	0.00	(24.9860)	(2.9116)	0.0000	1	(27.8976)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	4,500	70.8500	335,925.00	318,825.00	0.0000	2.4434	30.00	0.00	(22.4874)	(2.6205)	0.0000	1	(25.1079)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	500	70.8500	37,325.00	35,425.00	0.0000	2.4434	30.00	0.00	(2.4986)	(0.2912)	0.0000	1	(2.7898)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	2,500	70.8500	186,625.00	177,125.00	0.0000	2.4434	30.00	0.00	(12.4930)	(1.4558)	0.0000	1	(13.9488)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	3,500	70.8500	261,275.00	247,975.00	0.0000	2.4434	30.00	0.00	(17.4902)	(2.0382)	0.0000	1	(19.5283)	02/04/2025
0016.HK	01/17/2025	SDB3264178791	0	2,500	70.8500	186,625.00	177,125.00	0.0000	2.4434	30.00	0.00	(12.4930)	(1.4558)	0.0000	1	(13.9488)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	500	70.1000	35,893.20	35,050.00	0.0000	2.6392	30.00	0.00	(2.5953)	(0.2881)	0.0000	1	(2.8634)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	5,000	70.1000	373,250.00	350,500.00	0.0000	2.6392	30.00	0.00	(26.9882)	(2.8808)	0.0000	1	(29.8690)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	4,500	70.1000	335,925.00	315,450.00	0.0000	2.6392	30.00	0.00	(24.2894)	(2.5927)	0.0000	1	(26.8821)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	500	70.1000	37,325.00	35,050.00	0.0000	2.6392	30.00	0.00	(2.6988)	(0.2881)	0.0000	1	(2.9669)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	2,500	70.1000	186,625.00	175,250.00	0.0000	2.6392	30.00	0.00	(13.4941)	(1.4404)	0.0000	1	(14.9345)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	3,500	70.1000	261,275.00	245,350.00	0.0000	2.6392	30.00	0.00	(18.8918)	(2.0166)	0.0000	1	(20.9083)	02/04/2025
0016.HK	01/16/2025	SDB3264178791	0	2,500	70.1000	186,625.00	175,250.00	0.0000	2.6392	30.00	0.00	(13.4941)	(1.4404)	0.0000	1	(14.9345)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	500	70.1000	35,893.20	35,050.00	0.0000	2.9650	30.00	0.00	(2.9157)	(0.2881)	0.0000	1	(3.2038)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	5,000	70.1000	373,250.00	350,500.00	0.0000	2.9650	30.00	0.00	(30.3198)	(2.8808)	0.0000	1	(33.2006)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	4,500	70.1000	335,925.00	315,450.00	0.0000	2.9650	30.00	0.00	(27.2878)	(2.5927)	0.0000	1	(29.8805)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	500	70.1000	37,325.00	35,050.00	0.0000	2.9650	30.00	0.00	(3.0320)	(0.2881)	0.0000	1	(3.3201)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	2,500	70.1000	186,625.00	175,250.00	0.0000	2.9650	30.00	0.00	(15.1599)	(1.4404)	0.0000	1	(16.6003)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A (Cont.)																	
0016.HK	01/15/2025	SDB3264178791	0	3,500	70.1000	261,275.00	245,350.00	0.0000	2.9650	30.00	0.00	(21.2238)	(2.0166)	0.0000	1	(23.2404)	02/04/2025
0016.HK	01/15/2025	SDB3264178791	0	2,500	70.1000	186,625.00	175,250.00	0.0000	2.9650	30.00	0.00	(15.1599)	(1.4404)	0.0000	1	(16.6003)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	500	71.2000	35,893.20	35,600.00	0.0000	3.2826	30.00	0.00	(3.2280)	(0.2926)	0.0000	1	(3.5206)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	5,000	71.2000	373,250.00	356,000.00	0.0000	3.2826	30.00	0.00	(33.5681)	(2.9260)	0.0000	1	(36.4941)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	4,500	71.2000	335,925.00	320,400.00	0.0000	3.2826	30.00	0.00	(30.2113)	(2.6334)	0.0000	1	(32.8447)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	500	71.2000	37,325.00	35,600.00	0.0000	3.2826	30.00	0.00	(3.3568)	(0.2926)	0.0000	1	(3.6494)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	2,500	71.2000	186,625.00	178,000.00	0.0000	3.2826	30.00	0.00	(16.7840)	(1.4630)	0.0000	1	(18.2470)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	3,500	71.2000	261,275.00	249,200.00	0.0000	3.2826	30.00	0.00	(23.4976)	(2.0482)	0.0000	1	(25.5459)	02/04/2025
0016.HK	01/14/2025	SDB3264178791	0	2,500	71.2000	186,625.00	178,000.00	0.0000	3.2826	30.00	0.00	(16.7840)	(1.4630)	0.0000	1	(18.2470)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	5,000	71.2000	373,250.00	356,000.00	0.0000	3.5372	30.00	0.00	(36.1715)	(2.9260)	0.0000	1	(39.0975)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	4,500	71.2000	335,925.00	320,400.00	0.0000	3.5372	30.00	0.00	(32.5544)	(2.6334)	0.0000	1	(35.1878)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	500	71.2000	37,325.00	35,600.00	0.0000	3.5372	30.00	0.00	(3.6172)	(0.2926)	0.0000	1	(3.9098)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	2,500	71.2000	186,625.00	178,000.00	0.0000	3.5372	30.00	0.00	(18.0858)	(1.4630)	0.0000	1	(19.5488)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	3,500	71.2000	261,275.00	249,200.00	0.0000	3.5372	30.00	0.00	(25.3201)	(2.0482)	0.0000	1	(27.3683)	02/04/2025
0016.HK	01/13/2025	SDB3264178791	0	2,500	71.2000	186,625.00	178,000.00	0.0000	3.5372	30.00	0.00	(18.0858)	(1.4630)	0.0000	1	(19.5488)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	5,000	71.7000	373,250.00	358,500.00	0.0000	3.7668	30.00	0.00	(115.5585)	(8.8397)	0.0000	3	(124.3982)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	4,500	71.7000	335,925.00	322,650.00	0.0000	3.7668	30.00	0.00	(104.0027)	(7.9558)	0.0000	3	(111.9584)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	500	71.7000	37,325.00	35,850.00	0.0000	3.7668	30.00	0.00	(11.5559)	(0.8840)	0.0000	3	(12.4398)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	2,500	71.7000	186,625.00	179,250.00	0.0000	3.7668	30.00	0.00	(57.7793)	(4.4199)	0.0000	3	(62.1991)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	3,500	71.7000	261,275.00	250,950.00	0.0000	3.7668	30.00	0.00	(80.8910)	(6.1878)	0.0000	3	(87.0788)	02/04/2025
0016.HK	01/10/2025	SDB3264178791	0	2,500	71.7000	186,625.00	179,250.00	0.0000	3.7668	30.00	0.00	(57.7793)	(4.4199)	0.0000	3	(62.1991)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	5,000	73.2000	373,250.00	366,000.00	0.0000	3.8514	30.00	0.00	(39.3846)	(3.0082)	0.0000	1	(42.3928)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	4,500	73.2000	335,925.00	329,400.00	0.0000	3.8514	30.00	0.00	(35.4462)	(2.7074)	0.0000	1	(38.1536)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	500	73.2000	37,325.00	36,600.00	0.0000	3.8514	30.00	0.00	(3.9385)	(0.3008)	0.0000	1	(4.2393)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	2,500	73.2000	186,625.00	183,000.00	0.0000	3.8514	30.00	0.00	(19.6923)	(1.5041)	0.0000	1	(21.1964)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	3,500	73.2000	261,275.00	256,200.00	0.0000	3.8514	30.00	0.00	(27.5692)	(2.1058)	0.0000	1	(29.6750)	02/04/2025
0016.HK	01/09/2025	SDB3264178791	0	2,500	73.2000	186,625.00	183,000.00	0.0000	3.8514	30.00	0.00	(19.6923)	(1.5041)	0.0000	1	(21.1964)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	5,000	73.6500	373,250.00	368,250.00	0.0000	3.9729	30.00	0.00	(40.6273)	(3.0267)	0.0000	1	(43.6540)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	4,500	73.6500	335,925.00	331,425.00	0.0000	3.9729	30.00	0.00	(36.5646)	(2.7240)	0.0000	1	(39.2886)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	500	73.6500	37,325.00	36,825.00	0.0000	3.9729	30.00	0.00	(4.0627)	(0.3027)	0.0000	1	(4.3654)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	2,500	73.6500	186,625.00	184,125.00	0.0000	3.9729	30.00	0.00	(20.3136)	(1.5134)	0.0000	1	(21.8270)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	3,500	73.6500	261,275.00	257,775.00	0.0000	3.9729	30.00	0.00	(28.4391)	(2.1187)	0.0000	1	(30.5578)	02/04/2025
0016.HK	01/08/2025	SDB3264178791	0	2,500	73.6500	186,625.00	184,125.00	0.0000	3.9729	30.00	0.00	(20.3136)	(1.5134)	0.0000	1	(21.8270)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	5,000	74.0000	373,250.00	370,000.00	0.0000	4.0362	30.00	0.00	(41.2746)	(3.0411)	0.0000	1	(44.3157)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	4,500	74.0000	335,925.00	333,000.00	0.0000	4.0362	30.00	0.00	(37.1471)	(2.7370)	0.0000	1	(39.8841)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	500	74.0000	37,325.00	37,000.00	0.0000	4.0362	30.00	0.00	(4.1275)	(0.3041)	0.0000	1	(4.4316)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	2,500	74.0000	186,625.00	185,000.00	0.0000	4.0362	30.00	0.00	(20.6373)	(1.5205)	0.0000	1	(22.1578)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	3,500	74.0000	261,275.00	259,000.00	0.0000	4.0362	30.00	0.00	(28.8922)	(2.1288)	0.0000	1	(31.0210)	02/04/2025
0016.HK	01/07/2025	SDB3264178791	0	2,500	74.0000	186,625.00	185,000.00	0.0000	4.0362	30.00	0.00	(20.6373)	(1.5205)	0.0000	1	(22.1578)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	5,000	73.8000	373,250.00	369,000.00	0.0000	3.8978	30.00	0.00	(39.8593)	(3.0329)	0.0000	1	(42.8922)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	4,500	73.8000	335,925.00	332,100.00	0.0000	3.8978	30.00	0.00	(35.8734)	(2.7296)	0.0000	1	(38.6030)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	500	73.8000	37,325.00	36,900.00	0.0000	3.8978	30.00	0.00	(3.9859)	(0.3033)	0.0000	1	(4.2892)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	2,500	73.8000	186,625.00	184,500.00	0.0000	3.8978	30.00	0.00	(19.9297)	(1.5164)	0.0000	1	(21.4461)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	3,500	73.8000	261,275.00	258,300.00	0.0000	3.8978	30.00	0.00	(27.9015)	(2.1230)	0.0000	1	(30.0245)	02/04/2025
0016.HK	01/06/2025	SDB3264178791	0	2,500	73.8000	186,625.00	184,500.00	0.0000	3.8978	30.00	0.00	(19.9297)	(1.5164)	0.0000	1	(21.4461)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	5,000	74.6500	373,250.00	373,250.00	0.0000	3.9489	30.00	0.00	(121.1462)	(9.2034)	0.0000	3	(130.3496)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	4,500	74.6500	335,925.00	335,925.00	0.0000	3.9489	30.00	0.00	(109.0316)	(8.2831)	0.0000	3	(117.3147)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	500	74.6500	37,325.00	37,325.00	0.0000	3.9489	30.00	0.00	(12.1146)	(0.9203)	0.0000	3	(13.0350)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	2,500	74.6500	186,625.00	186,625.00	0.0000	3.9489	30.00	0.00	(60.5731)	(4.6017)	0.0000	3	(65.1748)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	3,500	74.6500	261,275.00	261,275.00	0.0000	3.9489	30.00	0.00	(84.8023)	(6.4424)	0.0000	3	(91.2447)	02/04/2025
0016.HK	01/03/2025	SDB3264178791	0	2,500	74.6500	186,625.00	186,625.00	0.0000	3.9489	30.00	0.00	(60.5731)	(4.6017)	0.0000	3	(65.1748)	02/04/2025
TOTAL SUN HUNG KAI PROPERTIES LIMITED CMN PRIV PL REG S/144A												(2,045.7128)	(166.4663)	0.0000		(2,212.1791)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TECHTRONIC INDUSTRIES CO LTD CMMN																	
0669.HK	01/17/2025	SDB3264178807	0	500	100.1000	49,905.99	50,050.00	0.0000	2.4434	30.00	0.00	(3.3408)	(0.4114)	0.0000	1	(3.7522)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	2,500	100.1000	247,447.81	250,250.00	0.0000	2.4434	30.00	0.00	(16.5646)	(2.0568)	0.0000	1	(18.6214)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	2,500	100.1000	256,250.00	250,250.00	0.0000	2.4434	30.00	0.00	(17.1538)	(2.0568)	0.0000	1	(19.2106)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	4,500	100.1000	461,250.00	450,450.00	0.0000	2.4434	30.00	0.00	(30.8768)	(3.7023)	0.0000	1	(34.5792)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	8,500	100.1000	871,250.00	850,850.00	0.0000	2.4434	30.00	0.00	(58.3229)	(6.9933)	0.0000	1	(65.3162)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	1,500	100.1000	153,750.00	150,150.00	0.0000	2.4434	30.00	0.00	(10.2923)	(1.2341)	0.0000	1	(11.5264)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	2,500	100.1000	256,250.00	250,250.00	0.0000	2.4434	30.00	0.00	(17.1538)	(2.0568)	0.0000	1	(19.2106)	02/04/2025
0669.HK	01/17/2025	SDB3264178807	0	1,500	100.1000	153,750.00	150,150.00	0.0000	2.4434	30.00	0.00	(10.2923)	(1.2341)	0.0000	1	(11.5264)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	500	97.2500	49,905.99	48,625.00	0.0000	2.6392	30.00	0.00	(3.6085)	(0.3997)	0.0000	1	(4.0082)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	2,500	97.2500	247,447.81	243,125.00	0.0000	2.6392	30.00	0.00	(17.8920)	(1.9983)	0.0000	1	(19.8903)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	2,500	97.2500	256,250.00	243,125.00	0.0000	2.6392	30.00	0.00	(18.5284)	(1.9983)	0.0000	1	(20.5267)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	4,500	97.2500	461,250.00	437,625.00	0.0000	2.6392	30.00	0.00	(33.3512)	(3.5969)	0.0000	1	(36.9481)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	8,500	97.2500	871,250.00	826,625.00	0.0000	2.6392	30.00	0.00	(62.9966)	(6.7942)	0.0000	1	(69.7908)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	1,500	97.2500	153,750.00	145,875.00	0.0000	2.6392	30.00	0.00	(11.1171)	(1.1990)	0.0000	1	(12.3160)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	2,500	97.2500	256,250.00	243,125.00	0.0000	2.6392	30.00	0.00	(18.5284)	(1.9983)	0.0000	1	(20.5267)	02/04/2025
0669.HK	01/16/2025	SDB3264178807	0	1,500	97.2500	153,750.00	145,875.00	0.0000	2.6392	30.00	0.00	(11.1171)	(1.1990)	0.0000	1	(12.3160)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	500	97.7000	49,905.99	48,850.00	0.0000	2.9650	30.00	0.00	(4.0540)	(0.4015)	0.0000	1	(4.4555)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	2,500	97.7000	247,447.81	244,250.00	0.0000	2.9650	30.00	0.00	(20.1006)	(2.0075)	0.0000	1	(22.1082)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	2,500	97.7000	256,250.00	244,250.00	0.0000	2.9650	30.00	0.00	(20.8156)	(2.0075)	0.0000	1	(22.8232)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	4,500	97.7000	461,250.00	439,650.00	0.0000	2.9650	30.00	0.00	(37.4682)	(3.6136)	0.0000	1	(41.0817)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	8,500	97.7000	871,250.00	830,450.00	0.0000	2.9650	30.00	0.00	(70.7732)	(6.8256)	0.0000	1	(77.5988)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	1,500	97.7000	153,750.00	146,550.00	0.0000	2.9650	30.00	0.00	(12.4894)	(1.2045)	0.0000	1	(13.6939)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	2,500	97.7000	256,250.00	244,250.00	0.0000	2.9650	30.00	0.00	(20.8156)	(2.0075)	0.0000	1	(22.8232)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	8,500	97.7000	871,250.00	830,450.00	0.0000	2.9650	30.00	0.00	(70.7732)	(6.8256)	0.0000	1	(77.5988)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	4,500	97.7000	461,250.00	439,650.00	0.0000	2.9650	30.00	0.00	(37.4682)	(3.6136)	0.0000	1	(41.0817)	02/04/2025
0669.HK	01/15/2025	SDB3264178807	0	6,000	97.7000	615,000.00	586,200.00	0.0000	2.9650	30.00	0.00	(49.9575)	(4.8181)	0.0000	1	(54.7756)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	500	98.4500	49,905.99	49,225.00	0.0000	3.2826	30.00	0.00	(4.4883)	(0.4046)	0.0000	1	(4.8929)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	2,500	98.4500	247,447.81	246,125.00	0.0000	3.2826	30.00	0.00	(22.2541)	(2.0229)	0.0000	1	(24.2770)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	2,500	98.4500	256,250.00	246,125.00	0.0000	3.2826	30.00	0.00	(23.0457)	(2.0229)	0.0000	1	(25.0687)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	4,500	98.4500	461,250.00	443,025.00	0.0000	3.2826	30.00	0.00	(41.4823)	(3.6413)	0.0000	1	(45.1236)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	8,500	98.4500	871,250.00	836,825.00	0.0000	3.2826	30.00	0.00	(78.3555)	(6.8780)	0.0000	1	(85.2335)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	1,500	98.4500	153,750.00	147,675.00	0.0000	3.2826	30.00	0.00	(13.8274)	(1.2138)	0.0000	1	(15.0412)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	2,500	98.4500	256,250.00	246,125.00	0.0000	3.2826	30.00	0.00	(23.0457)	(2.0229)	0.0000	1	(25.0687)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	8,500	98.4500	871,250.00	836,825.00	0.0000	3.2826	30.00	0.00	(78.3555)	(6.8780)	0.0000	1	(85.2335)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	4,500	98.4500	461,250.00	443,025.00	0.0000	3.2826	30.00	0.00	(41.4823)	(3.6413)	0.0000	1	(45.1236)	02/04/2025
0669.HK	01/14/2025	SDB3264178807	0	6,000	98.4500	615,000.00	590,700.00	0.0000	3.2826	30.00	0.00	(55.3097)	(4.8551)	0.0000	1	(60.1648)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	500	99.3000	49,905.99	49,650.00	0.0000	3.5372	30.00	0.00	(4.8364)	(0.4081)	0.0000	1	(5.2445)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	2,500	99.3000	247,447.81	248,250.00	0.0000	3.5372	30.00	0.00	(23.9801)	(2.0404)	0.0000	1	(26.0205)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	2,500	99.3000	256,250.00	248,250.00	0.0000	3.5372	30.00	0.00	(24.8331)	(2.0404)	0.0000	1	(26.8735)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	4,500	99.3000	461,250.00	446,850.00	0.0000	3.5372	30.00	0.00	(44.6995)	(3.6727)	0.0000	1	(48.3723)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	8,500	99.3000	871,250.00	844,050.00	0.0000	3.5372	30.00	0.00	(84.4325)	(6.9374)	0.0000	1	(91.3699)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	1,500	99.3000	153,750.00	148,950.00	0.0000	3.5372	30.00	0.00	(14.8998)	(1.2242)	0.0000	1	(16.1241)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	2,500	99.3000	256,250.00	248,250.00	0.0000	3.5372	30.00	0.00	(24.8331)	(2.0404)	0.0000	1	(26.8735)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	8,500	99.3000	871,250.00	844,050.00	0.0000	3.5372	30.00	0.00	(84.4325)	(6.9374)	0.0000	1	(91.3699)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	4,500	99.3000	461,250.00	446,850.00	0.0000	3.5372	30.00	0.00	(44.6995)	(3.6727)	0.0000	1	(48.3723)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	11,000	99.3000	1,127,500.00	1,092,300.00	0.0000	3.5372	30.00	0.00	(109.2656)	(8.9778)	0.0000	1	(118.2434)	02/04/2025
0669.HK	01/13/2025	SDB3264178807	0	1,500	99.3000	153,750.00	148,950.00	0.0000	3.5372	30.00	0.00	(14.8998)	(1.2242)	0.0000	1	(16.1241)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	2,500	96.8000	256,250.00	242,000.00	0.0000	3.7668	30.00	0.00	(79.3352)	(5.9671)	0.0000	3	(85.3023)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	4,500	96.8000	461,250.00	435,600.00	0.0000	3.7668	30.00	0.00	(142.8034)	(10.7408)	0.0000	3	(153.5442)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	8,500	96.8000	871,250.00	822,800.00	0.0000	3.7668	30.00	0.00	(269.7397)	(20.2882)	0.0000	3	(290.0279)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	1,500	96.8000	153,750.00	145,200.00	0.0000	3.7668	30.00	0.00	(47.6011)	(3.5803)	0.0000	3	(51.1814)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	2,500	96.8000	256,250.00	242,000.00	0.0000	3.7668	30.00	0.00	(79.3352)	(5.9671)	0.0000	3	(85.3023)	02/04/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TECHTRONIC INDUSTRIES CO LTD CMN (Cont.)																	
0669.HK	01/10/2025	SDB3264178807	0	4,500	96.8000	461,250.00	435,600.00	0.0000	3.7668	30.00	0.00	(142.8034)	(10.7408)	0.0000	3	(153.5442)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	11,000	96.8000	1,127,500.00	1,064,800.00	0.0000	3.7668	30.00	0.00	(349.0749)	(26.2553)	0.0000	3	(375.3303)	02/04/2025
0669.HK	01/10/2025	SDB3264178807	0	1,500	96.8000	153,750.00	145,200.00	0.0000	3.7668	30.00	0.00	(47.6011)	(3.5803)	0.0000	3	(51.1814)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	2,500	101.6000	256,250.00	254,000.00	0.0000	3.8514	30.00	0.00	(27.0390)	(2.0877)	0.0000	1	(29.1267)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	4,500	101.6000	461,250.00	457,200.00	0.0000	3.8514	30.00	0.00	(48.6702)	(3.7578)	0.0000	1	(52.4280)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	8,500	101.6000	871,250.00	863,600.00	0.0000	3.8514	30.00	0.00	(91.9326)	(7.0981)	0.0000	1	(99.0307)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	1,500	101.6000	153,750.00	152,400.00	0.0000	3.8514	30.00	0.00	(16.2234)	(1.2526)	0.0000	1	(17.4760)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	2,500	101.6000	256,250.00	254,000.00	0.0000	3.8514	30.00	0.00	(27.0390)	(2.0877)	0.0000	1	(29.1267)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	8,500	101.6000	871,250.00	863,600.00	0.0000	3.8514	30.00	0.00	(91.9326)	(7.0981)	0.0000	1	(99.0307)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	4,500	101.6000	461,250.00	457,200.00	0.0000	3.8514	30.00	0.00	(48.6702)	(3.7578)	0.0000	1	(52.4280)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	11,000	101.6000	1,127,500.00	1,117,600.00	0.0000	3.8514	30.00	0.00	(118.9716)	(9.1858)	0.0000	1	(128.1574)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	1,500	101.6000	153,750.00	152,400.00	0.0000	3.8514	30.00	0.00	(16.2234)	(1.2526)	0.0000	1	(17.4760)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	14,000	101.6000	1,435,000.00	1,422,400.00	0.0000	3.8514	30.00	0.00	(151.4184)	(11.6910)	0.0000	1	(163.1094)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	10,500	101.6000	1,076,250.00	1,066,800.00	0.0000	3.8514	30.00	0.00	(113.5638)	(8.7682)	0.0000	1	(122.3321)	02/04/2025
0669.HK	01/09/2025	SDB3264178807	0	500	101.6000	51,250.00	50,800.00	0.0000	3.8514	30.00	0.00	(5.4078)	(0.4175)	0.0000	1	(5.8253)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	2,500	100.9000	256,250.00	252,250.00	0.0000	3.9729	30.00	0.00	(27.8921)	(2.0733)	0.0000	1	(29.9654)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	4,500	100.9000	461,250.00	454,050.00	0.0000	3.9729	30.00	0.00	(50.2059)	(3.7319)	0.0000	1	(53.9378)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	8,500	100.9000	871,250.00	857,650.00	0.0000	3.9729	30.00	0.00	(94.8333)	(7.0492)	0.0000	1	(101.8825)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	1,500	100.9000	153,750.00	151,350.00	0.0000	3.9729	30.00	0.00	(16.7353)	(1.2440)	0.0000	1	(17.9793)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	2,500	100.9000	256,250.00	252,250.00	0.0000	3.9729	30.00	0.00	(27.8921)	(2.0733)	0.0000	1	(29.9654)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	8,500	100.9000	871,250.00	857,650.00	0.0000	3.9729	30.00	0.00	(94.8333)	(7.0492)	0.0000	1	(101.8825)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	4,500	100.9000	461,250.00	454,050.00	0.0000	3.9729	30.00	0.00	(50.2059)	(3.7319)	0.0000	1	(53.9378)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	11,000	100.9000	1,127,500.00	1,109,900.00	0.0000	3.9729	30.00	0.00	(122.7254)	(9.1225)	0.0000	1	(131.8479)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	1,500	100.9000	153,750.00	151,350.00	0.0000	3.9729	30.00	0.00	(16.7353)	(1.2440)	0.0000	1	(17.9793)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	14,000	100.9000	1,435,000.00	1,412,600.00	0.0000	3.9729	30.00	0.00	(156.1960)	(11.6104)	0.0000	1	(167.8064)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	10,500	100.9000	1,076,250.00	1,059,450.00	0.0000	3.9729	30.00	0.00	(117.1470)	(8.7078)	0.0000	1	(125.8548)	02/04/2025
0669.HK	01/08/2025	SDB3264178807	0	22,500	100.9000	2,306,250.00	2,270,250.00	0.0000	3.9729	30.00	0.00	(251.0293)	(18.6596)	0.0000	1	(269.6889)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	2,500	101.7000	256,250.00	254,250.00	0.0000	4.0362	30.00	0.00	(28.3365)	(2.0897)	0.0000	1	(30.4263)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	4,500	101.7000	461,250.00	457,650.00	0.0000	4.0362	30.00	0.00	(51.0058)	(3.7615)	0.0000	1	(54.7673)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	8,500	101.7000	871,250.00	864,450.00	0.0000	4.0362	30.00	0.00	(96.3443)	(7.1051)	0.0000	1	(103.4493)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	1,500	101.7000	153,750.00	152,550.00	0.0000	4.0362	30.00	0.00	(17.0019)	(1.2538)	0.0000	1	(18.2558)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	2,500	101.7000	256,250.00	254,250.00	0.0000	4.0362	30.00	0.00	(28.3365)	(2.0897)	0.0000	1	(30.4263)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	8,500	101.7000	871,250.00	864,450.00	0.0000	4.0362	30.00	0.00	(96.3443)	(7.1051)	0.0000	1	(103.4493)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	4,500	101.7000	461,250.00	457,650.00	0.0000	4.0362	30.00	0.00	(51.0058)	(3.7615)	0.0000	1	(54.7673)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	11,000	101.7000	1,127,500.00	1,118,700.00	0.0000	4.0362	30.00	0.00	(124.6808)	(9.1948)	0.0000	1	(133.8756)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	1,500	101.7000	153,750.00	152,550.00	0.0000	4.0362	30.00	0.00	(17.0019)	(1.2538)	0.0000	1	(18.2558)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	14,000	101.7000	1,435,000.00	1,423,800.00	0.0000	4.0362	30.00	0.00	(158.6847)	(11.7025)	0.0000	1	(170.3871)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	10,500	101.7000	1,076,250.00	1,067,850.00	0.0000	4.0362	30.00	0.00	(119.0135)	(8.7768)	0.0000	1	(127.7903)	02/04/2025
0669.HK	01/07/2025	SDB3264178807	0	23,000	101.7000	2,357,500.00	2,339,100.00	0.0000	4.0362	30.00	0.00	(260.6962)	(19.2255)	0.0000	1	(279.9217)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	2,500	100.5000	256,250.00	251,250.00	0.0000	3.8978	30.00	0.00	(27.3649)	(2.0651)	0.0000	1	(29.4300)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	4,500	100.5000	461,250.00	452,250.00	0.0000	3.8978	30.00	0.00	(49.2568)	(3.7171)	0.0000	1	(52.9739)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	8,500	100.5000	871,250.00	854,250.00	0.0000	3.8978	30.00	0.00	(93.0407)	(7.0212)	0.0000	1	(100.0619)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	1,500	100.5000	153,750.00	150,750.00	0.0000	3.8978	30.00	0.00	(16.4189)	(1.2390)	0.0000	1	(17.6580)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	2,500	100.5000	256,250.00	251,250.00	0.0000	3.8978	30.00	0.00	(27.3649)	(2.0651)	0.0000	1	(29.4300)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	8,500	100.5000	871,250.00	854,250.00	0.0000	3.8978	30.00	0.00	(93.0407)	(7.0212)	0.0000	1	(100.0619)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	4,500	100.5000	461,250.00	452,250.00	0.0000	3.8978	30.00	0.00	(49.2568)	(3.7171)	0.0000	1	(52.9739)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	11,000	100.5000	1,127,500.00	1,105,500.00	0.0000	3.8978	30.00	0.00	(120.4056)	(9.0863)	0.0000	1	(129.4919)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	1,500	100.5000	153,750.00	150,750.00	0.0000	3.8978	30.00	0.00	(16.4189)	(1.2390)	0.0000	1	(17.6580)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	14,000	100.5000	1,435,000.00	1,407,000.00	0.0000	3.8978	30.00	0.00	(153.2435)	(11.5644)	0.0000	1	(164.8078)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	10,500	100.5000	1,076,250.00	1,055,250.00	0.0000	3.8978	30.00	0.00	(114.9326)	(8.6733)	0.0000	1	(123.6059)	02/04/2025
0669.HK	01/06/2025	SDB3264178807	0	23,500	100.5000	2,408,750.00	2,361,750.00	0.0000	3.8978	30.00	0						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TECHTRONIC INDUSTRIES CO LTD CMN (Cont.)																	
0669.HK	01/03/2025	SDB3264178807	0	8,500	102.5000	871,250.00	871,250.00	0.0000	3.9489	30.00	0.00	(282.7827)	(21.4829)	0.0000	3	(304.2656)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	1,500	102.5000	153,750.00	153,750.00	0.0000	3.9489	30.00	0.00	(49.9028)	(3.7911)	0.0000	3	(53.6939)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	2,500	102.5000	256,250.00	256,250.00	0.0000	3.9489	30.00	0.00	(83.1714)	(6.3185)	0.0000	3	(89.4899)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	8,500	102.5000	871,250.00	871,250.00	0.0000	3.9489	30.00	0.00	(282.7827)	(21.4829)	0.0000	3	(304.2656)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	4,500	102.5000	461,250.00	461,250.00	0.0000	3.9489	30.00	0.00	(149.7085)	(11.3733)	0.0000	3	(161.0818)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	11,000	102.5000	1,127,500.00	1,127,500.00	0.0000	3.9489	30.00	0.00	(365.9541)	(27.8014)	0.0000	3	(393.7554)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	1,500	102.5000	153,750.00	153,750.00	0.0000	3.9489	30.00	0.00	(49.9028)	(3.7911)	0.0000	3	(53.6939)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	14,000	102.5000	1,435,000.00	1,435,000.00	0.0000	3.9489	30.00	0.00	(465.7597)	(35.3836)	0.0000	3	(501.1433)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	10,500	102.5000	1,076,250.00	1,076,250.00	0.0000	3.9489	30.00	0.00	(349.3198)	(26.5377)	0.0000	3	(375.8575)	02/04/2025
0669.HK	01/03/2025	SDB3264178807	0	23,500	102.5000	2,408,750.00	2,408,750.00	0.0000	3.9489	30.00	0.00	(781.8110)	(59.3938)	0.0000	3	(841.2048)	02/04/2025
TOTAL TECHTRONIC INDUSTRIES CO LTD CMN												(9,915.2692)	(776.3595)	0.0000		(10,691.6287)	
TENCENT HOLDINGS LIMITED CMN																	
0700.HK	01/17/2025	SDB3265531282	0	800	380.0000	301,386.16	304,000.00	0.0000	2.4434	30.00	0.00	(20.1753)	(2.4986)	0.0000	1	(22.6739)	02/04/2025
0700.HK	01/17/2025	SDB3265531282	0	3,200	380.0000	1,195,939.37	1,216,000.00	0.0000	2.4434	30.00	0.00	(80.0581)	(9.9945)	0.0000	1	(90.0527)	02/04/2025
0700.HK	01/17/2025	SDB3265531282	0	2,600	380.0000	958,153.19	988,000.00	0.0000	2.4434	30.00	0.00	(64.1403)	(8.1205)	0.0000	1	(72.2609)	02/04/2025
0700.HK	01/17/2025	SDB3265531282	0	1,400	380.0000	516,381.96	532,000.00	0.0000	2.4434	30.00	0.00	(34.5675)	(4.3726)	0.0000	1	(38.9401)	02/04/2025
0700.HK	01/16/2025	SDB3265531282	0	800	375.0000	301,386.16	300,000.00	0.0000	2.6392	30.00	0.00	(21.7920)	(2.4658)	0.0000	1	(24.2578)	02/04/2025
0700.HK	01/16/2025	SDB3265531282	0	3,200	375.0000	1,195,939.37	1,200,000.00	0.0000	2.6392	30.00	0.00	(86.4736)	(9.8630)	0.0000	1	(96.3366)	02/04/2025
0700.HK	01/16/2025	SDB3265531282	0	2,600	375.0000	958,153.19	975,000.00	0.0000	2.6392	30.00	0.00	(69.2803)	(8.0137)	0.0000	1	(77.2939)	02/04/2025
0700.HK	01/16/2025	SDB3265531282	0	1,400	375.0000	516,381.96	525,000.00	0.0000	2.6392	30.00	0.00	(37.3375)	(4.3151)	0.0000	1	(41.6526)	02/04/2025
0700.HK	01/15/2025	SDB3265531282	0	2,600	368.5205	958,153.19	958,153.19	0.0000	2.9650	30.00	0.00	(77.8325)	(7.8752)	0.0000	1	(85.7077)	02/04/2025
0700.HK	01/15/2025	SDB3265531282	0	1,400	368.8443	516,381.96	516,381.96	0.0000	2.9650	30.00	0.00	(41.9466)	(4.2442)	0.0000	1	(46.1909)	02/04/2025
TOTAL TENCENT HOLDINGS LIMITED CMN												(533.6038)	(61.7633)	0.0000		(595.3671)	
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN																	
0322.HK	01/17/2025	SDB3260123354	0	2,000	11.1000	20,240.00	22,200.00	0.0000	2.4434	30.00	0.00	(1.3549)	(0.1825)	0.0000	1	(1.5374)	02/04/2025
0322.HK	01/17/2025	SDB3260123354	0	38,000	11.1000	384,560.00	421,800.00	0.0000	2.4434	30.00	0.00	(25.7431)	(3.4668)	0.0000	1	(29.2099)	02/04/2025
0322.HK	01/17/2025	SDB3260123354	0	94,000	11.1000	951,280.00	1,043,400.00	0.0000	2.4434	30.00	0.00	(63.6802)	(8.5759)	0.0000	1	(72.2561)	02/04/2025
0322.HK	01/17/2025	SDB3260123354	0	2,000	11.1000	20,240.00	22,200.00	0.0000	2.4434	30.00	0.00	(1.3549)	(0.1825)	0.0000	1	(1.5374)	02/04/2025
0322.HK	01/16/2025	SDB3260123354	0	2,000	10.9200	20,240.00	21,840.00	0.0000	2.6392	30.00	0.00	(1.4635)	(0.1795)	0.0000	1	(1.6430)	02/04/2025
0322.HK	01/16/2025	SDB3260123354	0	38,000	10.9200	384,560.00	414,960.00	0.0000	2.6392	30.00	0.00	(27.8060)	(3.4106)	0.0000	1	(31.2166)	02/04/2025
0322.HK	01/16/2025	SDB3260123354	0	94,000	10.9200	951,280.00	1,026,480.00	0.0000	2.6392	30.00	0.00	(68.7833)	(8.4368)	0.0000	1	(77.2201)	02/04/2025
0322.HK	01/16/2025	SDB3260123354	0	2,000	10.9200	20,240.00	21,840.00	0.0000	2.6392	30.00	0.00	(1.4635)	(0.1795)	0.0000	1	(1.6430)	02/04/2025
0322.HK	01/15/2025	SDB3260123354	0	2,000	10.9400	20,240.00	21,880.00	0.0000	2.9650	30.00	0.00	(1.6441)	(0.1798)	0.0000	1	(1.8240)	02/04/2025
0322.HK	01/15/2025	SDB3260123354	0	38,000	10.9400	384,560.00	415,720.00	0.0000	2.9650	30.00	0.00	(31.2385)	(3.4169)	0.0000	1	(34.6554)	02/04/2025
0322.HK	01/15/2025	SDB3260123354	0	94,000	10.9400	951,280.00	1,028,360.00	0.0000	2.9650	30.00	0.00	(77.2742)	(8.4523)	0.0000	1	(85.7264)	02/04/2025
0322.HK	01/15/2025	SDB3260123354	0	2,000	10.9400	20,240.00	21,880.00	0.0000	2.9650	30.00	0.00	(1.6441)	(0.1798)	0.0000	1	(1.8240)	02/04/2025
0322.HK	01/14/2025	SDB3260123354	0	2,000	10.9600	20,240.00	21,920.00	0.0000	3.2826	30.00	0.00	(1.8203)	(0.1802)	0.0000	1	(2.0004)	02/04/2025
0322.HK	01/14/2025	SDB3260123354	0	38,000	10.9600	384,560.00	416,480.00	0.0000	3.2826	30.00	0.00	(34.5852)	(3.4231)	0.0000	1	(38.0083)	02/04/2025
0322.HK	01/14/2025	SDB3260123354	0	94,000	10.9600	951,280.00	1,030,240.00	0.0000	3.2826	30.00	0.00	(85.5529)	(8.4677)	0.0000	1	(94.0206)	02/04/2025
0322.HK	01/14/2025	SDB3260123354	0	2,000	10.9600	20,240.00	21,920.00	0.0000	3.2826	30.00	0.00	(1.8203)	(0.1802)	0.0000	1	(2.0004)	02/04/2025
0322.HK	01/13/2025	SDB3260123354	0	2,000	11.2000	20,240.00	22,400.00	0.0000	3.5372	30.00	0.00	(1.9615)	(0.1841)	0.0000	1	(2.1456)	02/04/2025
0322.HK	01/13/2025	SDB3260123354	0	38,000	11.2000	384,560.00	425,600.00	0.0000	3.5372	30.00	0.00	(37.2676)	(3.4981)	0.0000	1	(40.7656)	02/04/2025
0322.HK	01/13/2025	SDB3260123354	0	94,000	11.2000	951,280.00	1,052,800.00	0.0000	3.5372	30.00	0.00	(92.1882)	(8.6532)	0.0000	1	(100.8413)	02/04/2025
0322.HK	01/13/2025	SDB3260123354	0	2,000	11.2000	20,240.00	22,400.00	0.0000	3.5372	30.00	0.00	(1.9615)	(0.1841)	0.0000	1	(2.1456)	02/04/2025
0322.HK	01/10/2025	SDB3260123354	0	2,000	9.9800	20,240.00	19,960.00	0.0000	3.7668	30.00	0.00	(6.2663)	(0.4922)	0.0000	3	(6.7585)	02/04/2025
0322.HK	01/10/2025	SDB3260123354	0	38,000	9.9800	384,560.00	379,240.00	0.0000	3.7668	30.00	0.00	(119.0601)	(9.3511)	0.0000	3	(128.4112)	02/04/2025
0322.HK	01/10/2025	SDB3260123354	0	94,000	9.9800	951,280.00	938,120.00	0.0000	3.7668	30.00	0.00	(294.5171)	(23.1317)	0.0000	3	(317.6488)	02/04/2025
0322.HK	01/10/2025	SDB3260123354	0	2,000	9.9800	20,240.00	19,960.00	0.0000	3.7668	30.00	0.00	(6.2663)	(0.4922)	0.0000	3	(6.7585)	02/04/2025
0322.HK	01/09/2025	SDB3260123354	0	2,000	9.9400	20,240.00	19,880.00	0.0000	3.8514	30.00	0.00	(2.1357)	(0.1634)	0.0000	1	(2.2991)	02/04/2025
0322.HK	01/09/2025	SDB3260123354	0	38,000	9.9400	384,560.00	377,720.00	0.0000	3.8514	30.00	0.00	(40.5780)	(3.1045)	0.0000	1	(43.6826)	02/04/2025
0322.HK	01/09/2025	SDB3260123354	0	94,000	9.9400	951,280.00	934,360.00	0.0000	3.8514	30.00	0.00	(100.3772)	(7.6797)	0.0000	1	(108.0569)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN (Cont.)																	
0322.HK	01/09/2025	SDB3260123354	0	2,000	9.9400	20,240.00	19,880.00	0.0000	3.8514	30.00	0.00	(2.1357)	(0.1634)	0.0000	1	(2.2991)	02/04/2025
0322.HK	01/08/2025	SDB3260123354	0	2,000	10.0200	20,240.00	20,040.00	0.0000	3.9729	30.00	0.00	(2.2031)	(0.1647)	0.0000	1	(2.3678)	02/04/2025
0322.HK	01/08/2025	SDB3260123354	0	38,000	10.0200	384,560.00	380,760.00	0.0000	3.9729	30.00	0.00	(41.8584)	(3.1295)	0.0000	1	(44.9879)	02/04/2025
0322.HK	01/08/2025	SDB3260123354	0	94,000	10.0200	951,280.00	941,880.00	0.0000	3.9729	30.00	0.00	(103.5444)	(7.7415)	0.0000	1	(111.2858)	02/04/2025
0322.HK	01/08/2025	SDB3260123354	0	2,000	10.0200	20,240.00	20,040.00	0.0000	3.9729	30.00	0.00	(2.2031)	(0.1647)	0.0000	1	(2.3678)	02/04/2025
0322.HK	01/07/2025	SDB3260123354	0	2,000	9.9800	20,240.00	19,960.00	0.0000	4.0362	30.00	0.00	(2.2382)	(0.1641)	0.0000	1	(2.4022)	02/04/2025
0322.HK	01/07/2025	SDB3260123354	0	38,000	9.9800	384,560.00	379,240.00	0.0000	4.0362	30.00	0.00	(42.5253)	(3.1170)	0.0000	1	(45.6423)	02/04/2025
0322.HK	01/07/2025	SDB3260123354	0	94,000	9.9800	951,280.00	938,120.00	0.0000	4.0362	30.00	0.00	(105.1941)	(7.7106)	0.0000	1	(112.9047)	02/04/2025
0322.HK	01/07/2025	SDB3260123354	0	2,000	9.9800	20,240.00	19,960.00	0.0000	4.0362	30.00	0.00	(2.2382)	(0.1641)	0.0000	1	(2.4022)	02/04/2025
0322.HK	01/06/2025	SDB3260123354	0	2,000	10.0400	20,240.00	20,080.00	0.0000	3.8978	30.00	0.00	(2.1614)	(0.1650)	0.0000	1	(2.3265)	02/04/2025
0322.HK	01/06/2025	SDB3260123354	0	38,000	10.0400	384,560.00	381,520.00	0.0000	3.8978	30.00	0.00	(41.0671)	(3.1358)	0.0000	1	(44.2029)	02/04/2025
0322.HK	01/06/2025	SDB3260123354	0	94,000	10.0400	951,280.00	943,760.00	0.0000	3.8978	30.00	0.00	(101.5871)	(7.7569)	0.0000	1	(109.3440)	02/04/2025
0322.HK	01/06/2025	SDB3260123354	0	2,000	10.0400	20,240.00	20,080.00	0.0000	3.8978	30.00	0.00	(2.1614)	(0.1650)	0.0000	1	(2.3265)	02/04/2025
0322.HK	01/03/2025	SDB3260123354	0	2,000	10.1200	20,240.00	20,240.00	0.0000	3.9489	30.00	0.00	(6.5693)	(0.4991)	0.0000	3	(7.0684)	02/04/2025
0322.HK	01/03/2025	SDB3260123354	0	38,000	10.1200	384,560.00	384,560.00	0.0000	3.9489	30.00	0.00	(124.8171)	(9.4823)	0.0000	3	(134.2994)	02/04/2025
0322.HK	01/03/2025	SDB3260123354	0	94,000	10.1200	951,280.00	951,280.00	0.0000	3.9489	30.00	0.00	(308.7581)	(23.4562)	0.0000	3	(332.2143)	02/04/2025
0322.HK	01/03/2025	SDB3260123354	0	2,000	10.1200	20,240.00	20,240.00	0.0000	3.9489	30.00	0.00	(6.5693)	(0.4991)	0.0000	3	(7.0684)	02/04/2025
TOTAL TINGYI (CAYMAN ISLANDS) HOLDING CORP. CMN													(2,027.6395)	(173.7074)	0.0000	(2,201.3469)	
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN																	
6110.HK	01/17/2025	SDB3263185983	0	35,000	2.7400	96,291.54	95,900.00	0.0000	2.4434	30.00	0.00	(6.4459)	(0.7882)	0.0000	1	(7.2341)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	1,000	2.7400	2,773.34	2,740.00	0.0000	2.4434	30.00	0.00	(0.1857)	(0.0225)	0.0000	1	(0.2082)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	9,000	2.7400	24,978.00	24,660.00	0.0000	2.4434	30.00	0.00	(1.6721)	(0.2027)	0.0000	1	(1.8748)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	1,000	2.7400	2,783.35	2,740.00	0.0000	2.4434	30.00	0.00	(0.1863)	(0.0225)	0.0000	1	(0.2088)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	2,000	2.7400	5,436.54	5,480.00	0.0000	2.4434	30.00	0.00	(0.3639)	(0.0450)	0.0000	1	(0.4090)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	2,000	2.7400	5,536.66	5,480.00	0.0000	2.4434	30.00	0.00	(0.3706)	(0.0450)	0.0000	1	(0.4157)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	14,000	2.7400	39,204.70	38,360.00	0.0000	2.4434	30.00	0.00	(2.6244)	(0.3153)	0.0000	1	(2.9397)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	1,000	2.7400	2,825.34	2,740.00	0.0000	2.4434	30.00	0.00	(0.1891)	(0.0225)	0.0000	1	(0.2117)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	3,000	2.7400	8,450.17	8,220.00	0.0000	2.4434	30.00	0.00	(0.5657)	(0.0676)	0.0000	1	(0.6332)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	9,000	2.7400	25,781.03	24,660.00	0.0000	2.4434	30.00	0.00	(1.7258)	(0.2027)	0.0000	1	(1.9285)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	13,000	2.7400	37,339.48	35,620.00	0.0000	2.4434	30.00	0.00	(2.4996)	(0.2928)	0.0000	1	(2.7923)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	9,000	2.7400	26,820.00	24,660.00	0.0000	2.4434	30.00	0.00	(1.7954)	(0.2027)	0.0000	1	(1.9981)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	23,000	2.7400	68,540.00	63,020.00	0.0000	2.4434	30.00	0.00	(4.5882)	(0.5180)	0.0000	1	(5.1062)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	2,000	2.7400	5,960.00	5,480.00	0.0000	2.4434	30.00	0.00	(0.3990)	(0.0450)	0.0000	1	(0.4440)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	2,000	2.7400	5,960.00	5,480.00	0.0000	2.4434	30.00	0.00	(0.3990)	(0.0450)	0.0000	1	(0.4440)	02/04/2025
6110.HK	01/17/2025	SDB3263185983	0	30,000	2.7400	89,400.00	82,200.00	0.0000	2.4434	30.00	0.00	(5.9846)	(0.6756)	0.0000	1	(6.6602)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	9,000	2.7800	24,978.00	25,020.00	0.0000	2.6392	30.00	0.00	(1.8061)	(0.2056)	0.0000	1	(2.0117)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	1,000	2.7800	2,783.35	2,780.00	0.0000	2.6392	30.00	0.00	(0.2013)	(0.0228)	0.0000	1	(0.2241)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	2,000	2.7800	5,436.54	5,560.00	0.0000	2.6392	30.00	0.00	(0.3931)	(0.0457)	0.0000	1	(0.4388)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	2,000	2.7800	5,536.66	5,560.00	0.0000	2.6392	30.00	0.00	(0.4003)	(0.0457)	0.0000	1	(0.4460)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	14,000	2.7800	39,204.70	38,920.00	0.0000	2.6392	30.00	0.00	(2.8347)	(0.3199)	0.0000	1	(3.1546)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	1,000	2.7800	2,825.34	2,780.00	0.0000	2.6392	30.00	0.00	(0.2043)	(0.0228)	0.0000	1	(0.2271)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	3,000	2.7800	8,450.17	8,340.00	0.0000	2.6392	30.00	0.00	(0.6110)	(0.0685)	0.0000	1	(0.6795)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	9,000	2.7800	25,781.03	25,020.00	0.0000	2.6392	30.00	0.00	(1.8641)	(0.2056)	0.0000	1	(2.0698)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	13,000	2.7800	37,339.48	36,140.00	0.0000	2.6392	30.00	0.00	(2.6999)	(0.2970)	0.0000	1	(2.9969)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	9,000	2.7800	26,820.00	25,020.00	0.0000	2.6392	30.00	0.00	(1.9392)	(0.2056)	0.0000	1	(2.1449)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	23,000	2.7800	68,540.00	63,940.00	0.0000	2.6392	30.00	0.00	(4.9559)	(0.5255)	0.0000	1	(5.4814)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	2,000	2.7800	5,960.00	5,560.00	0.0000	2.6392	30.00	0.00	(0.4309)	(0.0457)	0.0000	1	(0.4766)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	2,000	2.7800	5,960.00	5,560.00	0.0000	2.6392	30.00	0.00	(0.4309)	(0.0457)	0.0000	1	(0.4766)	02/04/2025
6110.HK	01/16/2025	SDB3263185983	0	30,000	2.7800	89,400.00	83,400.00	0.0000	2.6392	30.00	0.00	(6.4642)	(0.6855)	0.0000	1	(7.1496)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	2,000	2.7300	5,436.54	5,460.00	0.0000	2.9650	30.00	0.00	(0.4416)	(0.0449)	0.0000	1	(0.4865)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	2,000	2.7300	5,536.66	5,460.00	0.0000	2.9650	30.00	0.00	(0.4498)	(0.0449)	0.0000	1	(0.4946)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	14,000	2.7300	39,204.70	38,220.00	0.0000	2.9650	30.00	0.00	(3.1847)	(0.3141)	0.0000	1	(3.4988)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN (Cont.)																	
6110.HK	01/15/2025	SDB3263185983	0	1,000	2.7300	2,825.34	2,730.00	0.0000	2.9650	30.00	0.00	(0.2295)	(0.0224)	0.0000	1	(0.2519)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	3,000	2.7300	8,450.17	8,190.00	0.0000	2.9650	30.00	0.00	(0.6864)	(0.0673)	0.0000	1	(0.7537)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	9,000	2.7300	25,781.03	24,570.00	0.0000	2.9650	30.00	0.00	(2.0942)	(0.2019)	0.0000	1	(2.2962)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	13,000	2.7300	37,339.48	35,490.00	0.0000	2.9650	30.00	0.00	(3.0332)	(0.2917)	0.0000	1	(3.3249)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	9,000	2.7300	26,820.00	24,570.00	0.0000	2.9650	30.00	0.00	(2.1786)	(0.2019)	0.0000	1	(2.3806)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	23,000	2.7300	68,540.00	62,790.00	0.0000	2.9650	30.00	0.00	(5.5676)	(0.5161)	0.0000	1	(6.0637)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	2,000	2.7300	5,960.00	5,460.00	0.0000	2.9650	30.00	0.00	(0.4841)	(0.0449)	0.0000	1	(0.5290)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	2,000	2.7300	5,960.00	5,460.00	0.0000	2.9650	30.00	0.00	(0.4841)	(0.0449)	0.0000	1	(0.5290)	02/04/2025
6110.HK	01/15/2025	SDB3263185983	0	30,000	2.7300	89,400.00	81,900.00	0.0000	2.9650	30.00	0.00	(7.2621)	(0.6732)	0.0000	1	(7.9353)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	2,000	2.7700	5,536.66	5,540.00	0.0000	3.2826	30.00	0.00	(0.4979)	(0.0455)	0.0000	1	(0.5435)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	14,000	2.7700	39,204.70	38,780.00	0.0000	3.2826	30.00	0.00	(3.5259)	(0.3187)	0.0000	1	(3.8446)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	1,000	2.7700	2,825.34	2,770.00	0.0000	3.2826	30.00	0.00	(0.2541)	(0.0228)	0.0000	1	(0.2769)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	3,000	2.7700	8,450.17	8,310.00	0.0000	3.2826	30.00	0.00	(0.7600)	(0.0683)	0.0000	1	(0.8283)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	9,000	2.7700	25,781.03	24,930.00	0.0000	3.2826	30.00	0.00	(2.3186)	(0.2049)	0.0000	1	(2.5235)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	13,000	2.7700	37,339.48	36,010.00	0.0000	3.2826	30.00	0.00	(3.3581)	(0.2960)	0.0000	1	(3.6541)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	9,000	2.7700	26,820.00	24,930.00	0.0000	3.2826	30.00	0.00	(2.4120)	(0.2049)	0.0000	1	(2.6169)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	23,000	2.7700	68,540.00	63,710.00	0.0000	3.2826	30.00	0.00	(6.1641)	(0.5236)	0.0000	1	(6.6878)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	2,000	2.7700	5,960.00	5,540.00	0.0000	3.2826	30.00	0.00	(0.5360)	(0.0455)	0.0000	1	(0.5815)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	2,000	2.7700	5,960.00	5,540.00	0.0000	3.2826	30.00	0.00	(0.5360)	(0.0455)	0.0000	1	(0.5815)	02/04/2025
6110.HK	01/14/2025	SDB3263185983	0	30,000	2.7700	89,400.00	83,100.00	0.0000	3.2826	30.00	0.00	(8.0401)	(0.6830)	0.0000	1	(8.7232)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	1,000	2.7900	2,825.34	2,790.00	0.0000	3.5372	30.00	0.00	(0.2738)	(0.0229)	0.0000	1	(0.2967)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	3,000	2.7900	8,450.17	8,370.00	0.0000	3.5372	30.00	0.00	(0.8189)	(0.0688)	0.0000	1	(0.8877)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	9,000	2.7900	25,781.03	25,110.00	0.0000	3.5372	30.00	0.00	(2.4984)	(0.2064)	0.0000	1	(2.7048)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	13,000	2.7900	37,339.48	36,270.00	0.0000	3.5372	30.00	0.00	(3.6186)	(0.2981)	0.0000	1	(3.9167)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	9,000	2.7900	26,820.00	25,110.00	0.0000	3.5372	30.00	0.00	(2.5991)	(0.2064)	0.0000	1	(2.8055)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	23,000	2.7900	68,540.00	64,170.00	0.0000	3.5372	30.00	0.00	(6.6422)	(0.5274)	0.0000	1	(7.1696)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	2,000	2.7900	5,960.00	5,580.00	0.0000	3.5372	30.00	0.00	(0.5776)	(0.0459)	0.0000	1	(0.6234)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	2,000	2.7900	5,960.00	5,580.00	0.0000	3.5372	30.00	0.00	(0.5776)	(0.0459)	0.0000	1	(0.6234)	02/04/2025
6110.HK	01/13/2025	SDB3263185983	0	30,000	2.7900	89,400.00	83,700.00	0.0000	3.5372	30.00	0.00	(8.6637)	(0.6879)	0.0000	1	(9.3517)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	9,000	2.9100	25,781.03	26,190.00	0.0000	3.7668	30.00	0.00	(7.9818)	(0.6458)	0.0000	3	(8.6276)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	13,000	2.9100	37,339.48	37,830.00	0.0000	3.7668	30.00	0.00	(11.5603)	(0.9328)	0.0000	3	(12.4931)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	9,000	2.9100	26,820.00	26,190.00	0.0000	3.7668	30.00	0.00	(8.3035)	(0.6458)	0.0000	3	(8.9493)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	23,000	2.9100	68,540.00	66,930.00	0.0000	3.7668	30.00	0.00	(21.2200)	(1.6503)	0.0000	3	(22.8704)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	2,000	2.9100	5,960.00	5,820.00	0.0000	3.7668	30.00	0.00	(1.8452)	(0.1435)	0.0000	3	(1.9887)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	2,000	2.9100	5,960.00	5,820.00	0.0000	3.7668	30.00	0.00	(1.8452)	(0.1435)	0.0000	3	(1.9887)	02/04/2025
6110.HK	01/10/2025	SDB3263185983	0	30,000	2.9100	89,400.00	87,300.00	0.0000	3.7668	30.00	0.00	(27.6783)	(2.1526)	0.0000	3	(29.8309)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	9,000	2.9100	25,781.03	26,190.00	0.0000	3.8514	30.00	0.00	(2.7204)	(0.2153)	0.0000	1	(2.9356)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	13,000	2.9100	37,339.48	37,830.00	0.0000	3.8514	30.00	0.00	(3.9400)	(0.3109)	0.0000	1	(4.2509)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	9,000	2.9100	26,820.00	26,190.00	0.0000	3.8514	30.00	0.00	(2.8300)	(0.2153)	0.0000	1	(3.0453)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	23,000	2.9100	68,540.00	66,930.00	0.0000	3.8514	30.00	0.00	(7.2322)	(0.5501)	0.0000	1	(7.7823)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	2,000	2.9100	5,960.00	5,820.00	0.0000	3.8514	30.00	0.00	(0.6289)	(0.0478)	0.0000	1	(0.6767)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	2,000	2.9100	5,960.00	5,820.00	0.0000	3.8514	30.00	0.00	(0.6289)	(0.0478)	0.0000	1	(0.6767)	02/04/2025
6110.HK	01/09/2025	SDB3263185983	0	30,000	2.9100	89,400.00	87,300.00	0.0000	3.8514	30.00	0.00	(9.4333)	(0.7175)	0.0000	1	(10.1509)	02/04/2025
6110.HK	01/08/2025	SDB3263185983	0	9,000	2.7400	26,820.00	24,660.00	0.0000	3.9729	30.00	0.00	(2.9193)	(0.2027)	0.0000	1	(3.1220)	02/04/2025
6110.HK	01/08/2025	SDB3263185983	0	23,000	2.7400	68,540.00	63,020.00	0.0000	3.9729	30.00	0.00	(7.4604)	(0.5180)	0.0000	1	(7.9784)	02/04/2025
6110.HK	01/08/2025	SDB3263185983	0	2,000	2.7400	5,960.00	5,480.00	0.0000	3.9729	30.00	0.00	(0.6487)	(0.0450)	0.0000	1	(0.6938)	02/04/2025
6110.HK	01/08/2025	SDB3263185983	0	2,000	2.7400	5,960.00	5,480.00	0.0000	3.9729	30.00	0.00	(0.6487)	(0.0450)	0.0000	1	(0.6938)	02/04/2025
6110.HK	01/08/2025	SDB3263185983	0	30,000	2.7400	89,400.00	82,200.00	0.0000	3.9729	30.00	0.00	(9.7310)	(0.6756)	0.0000	1	(10.4066)	02/04/2025
6110.HK	01/07/2025	SDB3263185983	0	9,000	2.8800	26,820.00	25,920.00	0.0000	4.0362	30.00	0.00	(2.9658)	(0.2130)	0.0000	1	(3.1788)	02/04/2025
6110.HK	01/07/2025	SDB3263185983	0	23,000	2.8800	68,540.00	66,240.00	0.0000	4.0362	30.00	0.00	(7.5793)	(0.5444)	0.0000	1	(8.1237)	02/04/2025
6110.HK	01/07/2025	SDB3263185983	0	2,000	2.8800	5,960.00	5,760.00	0.0000	4.0362	30.00	0.00	(0.6591)	(0.0473)	0.0000	1	(0.7064)	02/04/2025
6110.HK	01/07/2025	SDB3263185983	0	2,000	2.8800	5,960.00	5,760.00	0.0000	4.0362	30.00	0.00	(0.6591)	(0.0473)	0.0000	1	(0.7064)	02/04/2025
6110.HK	01/07/2025	SDB3263185983	0	30,000	2.8800	89,400.00	86,400.00	0.0000	4.0362	30.00	0.00	(9.8860)	(0.7101)	0.0000	1	(10.5961)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN (Cont.)																	
6110.HK	01/06/2025	SDB3263185983	0	9,000	2.9200	26,820.00	26,280.00	0.0000	3.8978	30.00	0.00	(2.8641)	(0.2160)	0.0000	1	(3.0801)	02/04/2025
6110.HK	01/06/2025	SDB3263185983	0	23,000	2.9200	68,540.00	67,160.00	0.0000	3.8978	30.00	0.00	(7.3194)	(0.5520)	0.0000	1	(7.8714)	02/04/2025
6110.HK	01/06/2025	SDB3263185983	0	2,000	2.9200	5,960.00	5,840.00	0.0000	3.8978	30.00	0.00	(0.6365)	(0.0480)	0.0000	1	(0.6845)	02/04/2025
6110.HK	01/06/2025	SDB3263185983	0	2,000	2.9200	5,960.00	5,840.00	0.0000	3.8978	30.00	0.00	(0.6365)	(0.0480)	0.0000	1	(0.6845)	02/04/2025
6110.HK	01/06/2025	SDB3263185983	0	30,000	2.9200	89,400.00	87,600.00	0.0000	3.8978	30.00	0.00	(9.5470)	(0.7200)	0.0000	1	(10.2670)	02/04/2025
6110.HK	01/03/2025	SDB3263185983	0	9,000	2.9800	26,820.00	26,820.00	0.0000	3.9489	30.00	0.00	(8.7050)	(0.6613)	0.0000	3	(9.3663)	02/04/2025
6110.HK	01/03/2025	SDB3263185983	0	23,000	2.9800	68,540.00	68,540.00	0.0000	3.9489	30.00	0.00	(22.2461)	(1.6900)	0.0000	3	(23.9361)	02/04/2025
6110.HK	01/03/2025	SDB3263185983	0	2,000	2.9800	5,960.00	5,960.00	0.0000	3.9489	30.00	0.00	(1.9344)	(0.1470)	0.0000	3	(2.0814)	02/04/2025
6110.HK	01/03/2025	SDB3263185983	0	2,000	2.9800	5,960.00	5,960.00	0.0000	3.9489	30.00	0.00	(1.9344)	(0.1470)	0.0000	3	(2.0814)	02/04/2025
6110.HK	01/03/2025	SDB3263185983	0	30,000	2.9800	89,400.00	89,400.00	0.0000	3.9489	30.00	0.00	(29.0167)	(2.2044)	0.0000	3	(31.2211)	02/04/2025
TOTAL TOPSPORTS INTERNATIONAL HOLDINGS LIMITED CMN												(371.8454)	(31.1933)	0.0000		(403.0387)	
WH GROUP LIMITED CMN																	
0288.HK	01/17/2025	SDB3263985608	0	57,000	5.9900	342,570.00	341,430.00	0.0000	2.4434	30.00	0.00	(22.9322)	(2.8063)	0.0000	1	(25.7385)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	2,000	5.9900	12,020.00	11,980.00	0.0000	2.4434	30.00	0.00	(0.8046)	(0.0985)	0.0000	1	(0.9031)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	293,000	5.9900	1,760,930.00	1,755,070.00	0.0000	2.4434	30.00	0.00	(117.8795)	(14.4252)	0.0000	1	(132.3048)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	4,000	5.9900	24,040.00	23,960.00	0.0000	2.4434	30.00	0.00	(1.6093)	(0.1969)	0.0000	1	(1.8062)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	16,000	5.9900	96,160.00	95,840.00	0.0000	2.4434	30.00	0.00	(6.4371)	(0.7877)	0.0000	1	(7.2248)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	2,000	5.9900	12,020.00	11,980.00	0.0000	2.4434	30.00	0.00	(0.8046)	(0.0985)	0.0000	1	(0.9031)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	370,500	5.9900	2,226,705.00	2,219,295.00	0.0000	2.4434	30.00	0.00	(149.0593)	(18.2408)	0.0000	1	(167.3001)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	36,500	5.9900	219,365.00	218,635.00	0.0000	2.4434	30.00	0.00	(14.6847)	(1.7970)	0.0000	1	(16.4817)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	15,500	5.9900	93,155.00	92,845.00	0.0000	2.4434	30.00	0.00	(6.2359)	(0.7631)	0.0000	1	(6.9991)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	5,500	5.9900	33,055.00	32,945.00	0.0000	2.4434	30.00	0.00	(2.2128)	(0.2708)	0.0000	1	(2.4835)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	59,000	5.9900	354,590.00	353,410.00	0.0000	2.4434	30.00	0.00	(23.7368)	(2.9047)	0.0000	1	(26.6416)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	2,500	5.9900	15,025.00	14,975.00	0.0000	2.4434	30.00	0.00	(1.0058)	(0.1231)	0.0000	1	(1.1289)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	2,000	5.9900	12,020.00	11,980.00	0.0000	2.4434	30.00	0.00	(0.8046)	(0.0985)	0.0000	1	(0.9031)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	46,000	5.9900	276,460.00	275,540.00	0.0000	2.4434	30.00	0.00	(18.5067)	(2.2647)	0.0000	1	(20.7714)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	29,000	5.9900	174,290.00	173,710.00	0.0000	2.4434	30.00	0.00	(11.6673)	(1.4278)	0.0000	1	(13.0950)	02/04/2025
0288.HK	01/17/2025	SDB3263985608	0	14,500	5.9900	87,145.00	86,855.00	0.0000	2.4434	30.00	0.00	(5.8336)	(0.7139)	0.0000	1	(6.5475)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	57,000	5.9500	342,570.00	339,150.00	0.0000	2.6392	30.00	0.00	(24.7699)	(2.7875)	0.0000	1	(27.5574)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	2,000	5.9500	12,020.00	11,900.00	0.0000	2.6392	30.00	0.00	(0.8691)	(0.0978)	0.0000	1	(0.9669)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	293,000	5.9500	1,760,930.00	1,743,350.00	0.0000	2.6392	30.00	0.00	(127.3259)	(14.3289)	0.0000	1	(141.6548)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	4,000	5.9500	24,040.00	23,800.00	0.0000	2.6392	30.00	0.00	(1.7382)	(0.1956)	0.0000	1	(1.9339)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	16,000	5.9500	96,160.00	95,200.00	0.0000	2.6392	30.00	0.00	(6.9529)	(0.7825)	0.0000	1	(7.7354)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	2,000	5.9500	12,020.00	11,900.00	0.0000	2.6392	30.00	0.00	(0.8691)	(0.0978)	0.0000	1	(0.9669)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	370,500	5.9500	2,226,705.00	2,204,475.00	0.0000	2.6392	30.00	0.00	(161.0042)	(18.1190)	0.0000	1	(179.1232)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	36,500	5.9500	219,365.00	217,175.00	0.0000	2.6392	30.00	0.00	(15.8614)	(1.7850)	0.0000	1	(17.6464)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	15,500	5.9500	93,155.00	92,225.00	0.0000	2.6392	30.00	0.00	(6.7357)	(0.7580)	0.0000	1	(7.4937)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	5,500	5.9500	33,055.00	32,725.00	0.0000	2.6392	30.00	0.00	(2.3901)	(0.2690)	0.0000	1	(2.6590)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	59,000	5.9500	354,590.00	351,050.00	0.0000	2.6392	30.00	0.00	(25.6390)	(2.8853)	0.0000	1	(28.5243)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	2,500	5.9500	15,025.00	14,875.00	0.0000	2.6392	30.00	0.00	(1.0864)	(0.1223)	0.0000	1	(1.2087)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	2,000	5.9500	12,020.00	11,900.00	0.0000	2.6392	30.00	0.00	(0.8691)	(0.0978)	0.0000	1	(0.9669)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	46,000	5.9500	276,460.00	273,700.00	0.0000	2.6392	30.00	0.00	(19.9897)	(2.2496)	0.0000	1	(22.2393)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	29,000	5.9500	174,290.00	172,550.00	0.0000	2.6392	30.00	0.00	(12.6022)	(1.4182)	0.0000	1	(14.0204)	02/04/2025
0288.HK	01/16/2025	SDB3263985608	0	84,000	5.9500	504,840.00	499,800.00	0.0000	2.6392	30.00	0.00	(36.5030)	(4.1079)	0.0000	1	(40.6109)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	57,000	5.8000	342,570.00	330,600.00	0.0000	2.9650	30.00	0.00	(27.8276)	(2.7173)	0.0000	1	(30.5448)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	2,000	5.8000	12,020.00	11,600.00	0.0000	2.9650	30.00	0.00	(0.9764)	(0.0953)	0.0000	1	(1.0717)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	293,000	5.8000	1,760,930.00	1,699,400.00	0.0000	2.9650	30.00	0.00	(143.0435)	(13.9677)	0.0000	1	(157.0112)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	4,000	5.8000	24,040.00	23,200.00	0.0000	2.9650	30.00	0.00	(1.9528)	(0.1907)	0.0000	1	(2.1435)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	16,000	5.8000	96,160.00	92,800.00	0.0000	2.9650	30.00	0.00	(7.8112)	(0.7627)	0.0000	1	(8.5740)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	2,000	5.8000	12,020.00	11,600.00	0.0000	2.9650	30.00	0.00	(0.9764)	(0.0953)	0.0000	1	(1.0717)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	370,500	5.8000	2,226,705.00	2,148,900.00	0.0000	2.9650	30.00	0.00	(180.8792)	(17.6622)	0.0000	1	(198.5414)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	36,500	5.8000	219,365.00	211,700.00	0.0000	2.9650	30.00	0.00	(17.8194)	(1.7400)	0.0000	1	(19.5594)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
WH GROUP LIMITED CMN (Cont.)																	
0288.HK	01/15/2025	SDB3263985608	0	15,500	5.8000	93,155.00	89,900.00	0.0000	2.9650	30.00	0.00	(7.5671)	(0.7389)	0.0000	1	(8.3061)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	5,500	5.8000	33,055.00	31,900.00	0.0000	2.9650	30.00	0.00	(2.6851)	(0.2622)	0.0000	1	(2.9473)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	59,000	5.8000	354,590.00	342,200.00	0.0000	2.9650	30.00	0.00	(28.8040)	(2.8126)	0.0000	1	(31.6166)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	2,500	5.8000	15,025.00	14,500.00	0.0000	2.9650	30.00	0.00	(1.2205)	(0.1192)	0.0000	1	(1.3397)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	2,000	5.8000	12,020.00	11,600.00	0.0000	2.9650	30.00	0.00	(0.9764)	(0.0953)	0.0000	1	(1.0717)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	46,000	5.8000	276,460.00	266,800.00	0.0000	2.9650	30.00	0.00	(22.4573)	(2.1929)	0.0000	1	(24.6502)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	29,000	5.8000	174,290.00	168,200.00	0.0000	2.9650	30.00	0.00	(14.1579)	(1.3825)	0.0000	1	(15.5404)	02/04/2025
0288.HK	01/15/2025	SDB3263985608	0	84,000	5.8000	504,840.00	487,200.00	0.0000	2.9650	30.00	0.00	(41.0091)	(4.0044)	0.0000	1	(45.0134)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	57,000	5.9100	342,570.00	336,870.00	0.0000	3.2826	30.00	0.00	(30.8089)	(2.7688)	0.0000	1	(33.5777)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	2,000	5.9100	12,020.00	11,820.00	0.0000	3.2826	30.00	0.00	(1.0810)	(0.0972)	0.0000	1	(1.1782)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	293,000	5.9100	1,760,930.00	1,731,630.00	0.0000	3.2826	30.00	0.00	(158.3684)	(14.2326)	0.0000	1	(172.6010)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	4,000	5.9100	24,040.00	23,640.00	0.0000	3.2826	30.00	0.00	(2.1620)	(0.1943)	0.0000	1	(2.3563)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	16,000	5.9100	96,160.00	94,560.00	0.0000	3.2826	30.00	0.00	(8.6481)	(0.7772)	0.0000	1	(9.4253)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	2,000	5.9100	12,020.00	11,820.00	0.0000	3.2826	30.00	0.00	(1.0810)	(0.0972)	0.0000	1	(1.1782)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	370,500	5.9100	2,226,705.00	2,189,655.00	0.0000	3.2826	30.00	0.00	(200.2576)	(17.9972)	0.0000	1	(218.2548)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	36,500	5.9100	219,365.00	215,715.00	0.0000	3.2826	30.00	0.00	(19.7285)	(1.7730)	0.0000	1	(21.5015)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	15,500	5.9100	93,155.00	91,605.00	0.0000	3.2826	30.00	0.00	(8.3779)	(0.7529)	0.0000	1	(9.1308)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	5,500	5.9100	33,055.00	32,505.00	0.0000	3.2826	30.00	0.00	(2.9728)	(0.2672)	0.0000	1	(3.2399)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	59,000	5.9100	354,590.00	348,690.00	0.0000	3.2826	30.00	0.00	(31.8899)	(2.8659)	0.0000	1	(34.7558)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	2,500	5.9100	15,025.00	14,775.00	0.0000	3.2826	30.00	0.00	(1.3513)	(0.1214)	0.0000	1	(1.4727)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	2,000	5.9100	12,020.00	11,820.00	0.0000	3.2826	30.00	0.00	(1.0810)	(0.0972)	0.0000	1	(1.1782)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	46,000	5.9100	276,460.00	271,860.00	0.0000	3.2826	30.00	0.00	(24.8633)	(2.2345)	0.0000	1	(27.0978)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	29,000	5.9100	174,290.00	171,390.00	0.0000	3.2826	30.00	0.00	(15.6747)	(1.4087)	0.0000	1	(17.0834)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	94,500	5.9100	567,945.00	558,495.00	0.0000	3.2826	30.00	0.00	(51.0779)	(4.5904)	0.0000	1	(55.6682)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	6,000	5.9100	36,060.00	35,460.00	0.0000	3.2826	30.00	0.00	(3.2430)	(0.2915)	0.0000	1	(3.5345)	02/04/2025
0288.HK	01/14/2025	SDB3263985608	0	500	5.9100	3,005.00	2,955.00	0.0000	3.2826	30.00	0.00	(0.2703)	(0.0243)	0.0000	1	(0.2945)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	57,000	5.8500	342,570.00	333,450.00	0.0000	3.5372	30.00	0.00	(33.1983)	(2.7407)	0.0000	1	(35.9390)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	2,000	5.8500	12,020.00	11,700.00	0.0000	3.5372	30.00	0.00	(1.1649)	(0.0962)	0.0000	1	(1.2610)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	293,000	5.8500	1,760,930.00	1,714,050.00	0.0000	3.5372	30.00	0.00	(170.6510)	(14.0881)	0.0000	1	(184.7391)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	4,000	5.8500	24,040.00	23,400.00	0.0000	3.5372	30.00	0.00	(2.3297)	(0.1923)	0.0000	1	(2.5220)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	16,000	5.8500	96,160.00	93,600.00	0.0000	3.5372	30.00	0.00	(9.3188)	(0.7693)	0.0000	1	(10.0881)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	2,000	5.8500	12,020.00	11,700.00	0.0000	3.5372	30.00	0.00	(1.1649)	(0.0962)	0.0000	1	(1.2610)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	370,500	5.8500	2,226,705.00	2,167,425.00	0.0000	3.5372	30.00	0.00	(215.7891)	(17.8145)	0.0000	1	(233.6035)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	36,500	5.8500	219,365.00	213,525.00	0.0000	3.5372	30.00	0.00	(21.2586)	(1.7550)	0.0000	1	(23.0136)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	15,500	5.8500	93,155.00	90,675.00	0.0000	3.5372	30.00	0.00	(9.0276)	(0.7453)	0.0000	1	(9.7729)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	5,500	5.8500	33,055.00	32,175.00	0.0000	3.5372	30.00	0.00	(3.2033)	(0.2645)	0.0000	1	(3.4678)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	59,000	5.8500	354,590.00	345,150.00	0.0000	3.5372	30.00	0.00	(34.3632)	(2.8368)	0.0000	1	(37.2000)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	2,500	5.8500	15,025.00	14,625.00	0.0000	3.5372	30.00	0.00	(1.4561)	(0.1202)	0.0000	1	(1.5763)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	2,000	5.8500	12,020.00	11,700.00	0.0000	3.5372	30.00	0.00	(1.1649)	(0.0962)	0.0000	1	(1.2610)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	46,000	5.8500	276,460.00	269,100.00	0.0000	3.5372	30.00	0.00	(26.7916)	(2.2118)	0.0000	1	(29.0034)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	29,000	5.8500	174,290.00	169,650.00	0.0000	3.5372	30.00	0.00	(16.8904)	(1.3944)	0.0000	1	(18.2848)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	94,500	5.8500	567,945.00	552,825.00	0.0000	3.5372	30.00	0.00	(55.0393)	(4.5438)	0.0000	1	(59.5831)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	6,000	5.8500	36,060.00	35,100.00	0.0000	3.5372	30.00	0.00	(3.4946)	(0.2885)	0.0000	1	(3.7831)	02/04/2025
0288.HK	01/13/2025	SDB3263985608	0	500	5.8500	3,005.00	2,925.00	0.0000	3.5372	30.00	0.00	(0.2912)	(0.0240)	0.0000	1	(0.3153)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	57,000	5.9600	342,570.00	339,720.00	0.0000	3.7668	30.00	0.00	(106.0600)	(8.3767)	0.0000	3	(114.4366)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	2,000	5.9600	12,020.00	11,920.00	0.0000	3.7668	30.00	0.00	(3.7214)	(0.2939)	0.0000	3	(4.0153)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	293,000	5.9600	1,760,930.00	1,746,280.00	0.0000	3.7668	30.00	0.00	(545.1854)	(43.0590)	0.0000	3	(588.2443)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	4,000	5.9600	24,040.00	23,840.00	0.0000	3.7668	30.00	0.00	(7.4428)	(0.5878)	0.0000	3	(8.0306)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	16,000	5.9600	96,160.00	95,360.00	0.0000	3.7668	30.00	0.00	(29.7712)	(2.3513)	0.0000	3	(32.1226)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	2,000	5.9600	12,020.00	11,920.00	0.0000	3.7668	30.00	0.00	(3.7214)	(0.2939)	0.0000	3	(4.0153)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	370,500	5.9600	2,226,705.00	2,208,180.00	0.0000	3.7668	30.00	0.00	(689.3897)	(54.4483)	0.0000	3	(743.8380)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	36,500	5.9600	219,365.00	217,540.00	0.0000	3.7668	30.00	0.00	(67.9156)	(5.3640)	0.0000	3	(73.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
WH GROUP LIMITED CMN (Cont.)																	
0288.HK	01/10/2025	SDB3263985608	0	5,500	5.9600	33,055.00	32,780.00	0.0000	3.7668	30.00	0.00	(10.2339)	(0.8083)	0.0000	3	(11.0421)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	59,000	5.9600	354,590.00	351,640.00	0.0000	3.7668	30.00	0.00	(109.7814)	(8.6706)	0.0000	3	(118.4519)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	2,500	5.9600	15,025.00	14,900.00	0.0000	3.7668	30.00	0.00	(4.6518)	(0.3674)	0.0000	3	(5.0191)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	2,000	5.9600	12,020.00	11,920.00	0.0000	3.7668	30.00	0.00	(3.7214)	(0.2939)	0.0000	3	(4.0153)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	46,000	5.9600	276,460.00	274,160.00	0.0000	3.7668	30.00	0.00	(85.5922)	(6.7601)	0.0000	3	(92.3524)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	29,000	5.9600	174,290.00	172,840.00	0.0000	3.7668	30.00	0.00	(53.9603)	(4.2618)	0.0000	3	(58.2221)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	94,500	5.9600	567,945.00	563,220.00	0.0000	3.7668	30.00	0.00	(175.8362)	(13.8876)	0.0000	3	(189.7239)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	6,000	5.9600	36,060.00	35,760.00	0.0000	3.7668	30.00	0.00	(11.1642)	(0.8818)	0.0000	3	(12.0460)	02/04/2025
0288.HK	01/10/2025	SDB3263985608	0	500	5.9600	3,005.00	2,980.00	0.0000	3.7668	30.00	0.00	(0.9304)	(0.0735)	0.0000	3	(1.0038)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	57,000	5.7900	342,570.00	330,030.00	0.0000	3.8514	30.00	0.00	(36.1473)	(2.7126)	0.0000	1	(38.8599)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	2,000	5.7900	12,020.00	11,580.00	0.0000	3.8514	30.00	0.00	(1.2683)	(0.0952)	0.0000	1	(1.3635)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	293,000	5.7900	1,760,930.00	1,696,470.00	0.0000	3.8514	30.00	0.00	(185.8100)	(13.9436)	0.0000	1	(199.7535)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	4,000	5.7900	24,040.00	23,160.00	0.0000	3.8514	30.00	0.00	(2.5367)	(0.1904)	0.0000	1	(2.7270)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	16,000	5.7900	96,160.00	92,640.00	0.0000	3.8514	30.00	0.00	(10.1466)	(0.7614)	0.0000	1	(10.9080)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	2,000	5.7900	12,020.00	11,580.00	0.0000	3.8514	30.00	0.00	(1.2683)	(0.0952)	0.0000	1	(1.3635)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	370,500	5.7900	2,226,705.00	2,145,195.00	0.0000	3.8514	30.00	0.00	(234.9576)	(17.6317)	0.0000	1	(252.5894)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	36,500	5.7900	219,365.00	211,335.00	0.0000	3.8514	30.00	0.00	(23.1470)	(1.7370)	0.0000	1	(24.8840)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	15,500	5.7900	93,155.00	89,745.00	0.0000	3.8514	30.00	0.00	(9.8295)	(0.7376)	0.0000	1	(10.5672)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	5,500	5.7900	33,055.00	31,845.00	0.0000	3.8514	30.00	0.00	(3.4879)	(0.2617)	0.0000	1	(3.7496)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	59,000	5.7900	354,590.00	341,610.00	0.0000	3.8514	30.00	0.00	(37.4157)	(2.8078)	0.0000	1	(40.2234)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	2,500	5.7900	15,025.00	14,475.00	0.0000	3.8514	30.00	0.00	(1.5854)	(0.1190)	0.0000	1	(1.7044)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	2,000	5.7900	12,020.00	11,580.00	0.0000	3.8514	30.00	0.00	(1.2683)	(0.0952)	0.0000	1	(1.3635)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	46,000	5.7900	276,460.00	266,340.00	0.0000	3.8514	30.00	0.00	(29.1715)	(2.1891)	0.0000	1	(31.3606)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	29,000	5.7900	174,290.00	167,910.00	0.0000	3.8514	30.00	0.00	(18.3907)	(1.3801)	0.0000	1	(19.7708)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	94,500	5.7900	567,945.00	547,155.00	0.0000	3.8514	30.00	0.00	(59.9285)	(4.4972)	0.0000	1	(64.4256)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	6,000	5.7900	36,060.00	34,740.00	0.0000	3.8514	30.00	0.00	(3.8050)	(0.2855)	0.0000	1	(4.0905)	02/04/2025
0288.HK	01/09/2025	SDB3263985608	0	500	5.7900	3,005.00	2,895.00	0.0000	3.8514	30.00	0.00	(0.3171)	(0.0238)	0.0000	1	(0.3409)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	57,000	5.8800	342,570.00	335,160.00	0.0000	3.9729	30.00	0.00	(37.2879)	(2.7547)	0.0000	1	(40.0426)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	2,000	5.8800	12,020.00	11,760.00	0.0000	3.9729	30.00	0.00	(1.3083)	(0.0967)	0.0000	1	(1.4050)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	293,000	5.8800	1,760,930.00	1,722,840.00	0.0000	3.9729	30.00	0.00	(191.6726)	(14.1603)	0.0000	1	(205.8330)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	4,000	5.8800	24,040.00	23,520.00	0.0000	3.9729	30.00	0.00	(2.6167)	(0.1933)	0.0000	1	(2.8100)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	16,000	5.8800	96,160.00	94,080.00	0.0000	3.9729	30.00	0.00	(10.4668)	(0.7733)	0.0000	1	(11.2400)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	2,000	5.8800	12,020.00	11,760.00	0.0000	3.9729	30.00	0.00	(1.3083)	(0.0967)	0.0000	1	(1.4050)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	370,500	5.8800	2,226,705.00	2,178,540.00	0.0000	3.9729	30.00	0.00	(242.3710)	(17.9058)	0.0000	1	(260.2769)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	36,500	5.8800	219,365.00	214,620.00	0.0000	3.9729	30.00	0.00	(23.8773)	(1.7640)	0.0000	1	(25.6413)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	15,500	5.8800	93,155.00	91,140.00	0.0000	3.9729	30.00	0.00	(10.1397)	(0.7491)	0.0000	1	(10.8888)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	5,500	5.8800	33,055.00	32,340.00	0.0000	3.9729	30.00	0.00	(3.5980)	(0.2658)	0.0000	1	(3.8638)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	59,000	5.8800	354,590.00	346,920.00	0.0000	3.9729	30.00	0.00	(38.5962)	(2.8514)	0.0000	1	(41.4476)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	2,500	5.8800	15,025.00	14,700.00	0.0000	3.9729	30.00	0.00	(1.6354)	(0.1208)	0.0000	1	(1.7563)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	2,000	5.8800	12,020.00	11,760.00	0.0000	3.9729	30.00	0.00	(1.3083)	(0.0967)	0.0000	1	(1.4050)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	46,000	5.8800	276,460.00	270,480.00	0.0000	3.9729	30.00	0.00	(30.0920)	(2.2231)	0.0000	1	(32.3151)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	29,000	5.8800	174,290.00	170,520.00	0.0000	3.9729	30.00	0.00	(18.9710)	(1.4015)	0.0000	1	(20.3725)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	94,500	5.8800	567,945.00	555,660.00	0.0000	3.9729	30.00	0.00	(61.8193)	(4.5671)	0.0000	1	(66.3864)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	6,000	5.8800	36,060.00	35,280.00	0.0000	3.9729	30.00	0.00	(3.9250)	(0.2900)	0.0000	1	(4.2150)	02/04/2025
0288.HK	01/08/2025	SDB3263985608	0	500	5.8800	3,005.00	2,940.00	0.0000	3.9729	30.00	0.00	(0.3271)	(0.0242)	0.0000	1	(0.3513)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	57,000	5.9800	342,570.00	340,860.00	0.0000	4.0362	30.00	0.00	(37.8820)	(2.8016)	0.0000	1	(40.6835)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	2,000	5.9800	12,020.00	11,960.00	0.0000	4.0362	30.00	0.00	(1.3292)	(0.0983)	0.0000	1	(1.4275)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	293,000	5.9800	1,760,930.00	1,752,140.00	0.0000	4.0362	30.00	0.00	(194.7265)	(14.4012)	0.0000	1	(209.1277)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	4,000	5.9800	24,040.00	23,920.00	0.0000	4.0362	30.00	0.00	(2.6584)	(0.1966)	0.0000	1	(2.8550)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	16,000	5.9800	96,160.00	95,680.00	0.0000	4.0362	30.00	0.00	(10.6335)	(0.7864)	0.0000	1	(11.4199)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	2,000	5.9800	12,020.00	11,960.00	0.0000	4.0362	30.00	0.00	(1.3292)	(0.0983)	0.0000	1	(1.4275)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	370,500	5.9800	2,226,705.00	2,215,590.00	0.0000	4.0362	30.00	0.00	(246.2327)	(18.2103)	0.0000	1	(2	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
WH GROUP LIMITED CMN (Cont.)																	
0288.HK	01/07/2025	SDB3263985608	0	15,500	5.9800	93,155.00	92,690.00	0.0000	4.0362	30.00	0.00	(10.3012)	(0.7618)	0.0000	1	(11.0631)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	5,500	5.9800	33,055.00	32,890.00	0.0000	4.0362	30.00	0.00	(3.6553)	(0.2703)	0.0000	1	(3.9256)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	59,000	5.9800	354,590.00	352,820.00	0.0000	4.0362	30.00	0.00	(39.2111)	(2.8999)	0.0000	1	(42.1110)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	2,500	5.9800	15,025.00	14,950.00	0.0000	4.0362	30.00	0.00	(1.6615)	(0.1229)	0.0000	1	(1.7844)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	2,000	5.9800	12,020.00	11,960.00	0.0000	4.0362	30.00	0.00	(1.3292)	(0.0983)	0.0000	1	(1.4275)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	46,000	5.9800	276,460.00	275,080.00	0.0000	4.0362	30.00	0.00	(30.5714)	(2.2609)	0.0000	1	(32.8323)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	29,000	5.9800	174,290.00	173,420.00	0.0000	4.0362	30.00	0.00	(19.2733)	(1.4254)	0.0000	1	(20.6986)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	94,500	5.9800	567,945.00	565,110.00	0.0000	4.0362	30.00	0.00	(62.8043)	(4.6447)	0.0000	1	(67.4490)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	6,000	5.9800	36,060.00	35,880.00	0.0000	4.0362	30.00	0.00	(3.9876)	(0.2949)	0.0000	1	(4.2825)	02/04/2025
0288.HK	01/07/2025	SDB3263985608	0	500	5.9800	3,005.00	2,990.00	0.0000	4.0362	30.00	0.00	(0.3323)	(0.0246)	0.0000	1	(0.3569)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	57,000	5.9400	342,570.00	338,580.00	0.0000	3.8978	30.00	0.00	(36.5830)	(2.7828)	0.0000	1	(39.3659)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	2,000	5.9400	12,020.00	11,880.00	0.0000	3.8978	30.00	0.00	(1.2836)	(0.0976)	0.0000	1	(1.3813)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	293,000	5.9400	1,760,930.00	1,740,420.00	0.0000	3.8978	30.00	0.00	(188.0495)	(14.3048)	0.0000	1	(202.3543)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	4,000	5.9400	24,040.00	23,760.00	0.0000	3.8978	30.00	0.00	(2.5672)	(0.1953)	0.0000	1	(2.7625)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	16,000	5.9400	96,160.00	95,040.00	0.0000	3.8978	30.00	0.00	(10.2689)	(0.7812)	0.0000	1	(11.0501)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	2,000	5.9400	12,020.00	11,880.00	0.0000	3.8978	30.00	0.00	(1.2836)	(0.0976)	0.0000	1	(1.3813)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	370,500	5.9400	2,226,705.00	2,200,770.00	0.0000	3.8978	30.00	0.00	(237.7895)	(18.0885)	0.0000	1	(255.8780)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	36,500	5.9400	219,365.00	216,810.00	0.0000	3.8978	30.00	0.00	(23.4260)	(1.7820)	0.0000	1	(25.2080)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	15,500	5.9400	93,155.00	92,070.00	0.0000	3.8978	30.00	0.00	(9.9480)	(0.7567)	0.0000	1	(10.7047)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	5,500	5.9400	33,055.00	32,670.00	0.0000	3.8978	30.00	0.00	(3.5299)	(0.2685)	0.0000	1	(3.7985)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	59,000	5.9400	354,590.00	350,460.00	0.0000	3.8978	30.00	0.00	(37.8666)	(2.8805)	0.0000	1	(40.7471)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	2,500	5.9400	15,025.00	14,850.00	0.0000	3.8978	30.00	0.00	(1.6045)	(0.1221)	0.0000	1	(1.7266)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	2,000	5.9400	12,020.00	11,880.00	0.0000	3.8978	30.00	0.00	(1.2836)	(0.0976)	0.0000	1	(1.3813)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	46,000	5.9400	276,460.00	273,240.00	0.0000	3.8978	30.00	0.00	(29.5231)	(2.2458)	0.0000	1	(31.7689)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	29,000	5.9400	174,290.00	172,260.00	0.0000	3.8978	30.00	0.00	(18.6124)	(1.4158)	0.0000	1	(20.0282)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	94,500	5.9400	567,945.00	561,330.00	0.0000	3.8978	30.00	0.00	(60.6508)	(4.6137)	0.0000	1	(65.2644)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	6,000	5.9400	36,060.00	35,640.00	0.0000	3.8978	30.00	0.00	(3.8508)	(0.2929)	0.0000	1	(4.1438)	02/04/2025
0288.HK	01/06/2025	SDB3263985608	0	500	5.9400	3,005.00	2,970.00	0.0000	3.8978	30.00	0.00	(0.3209)	(0.0244)	0.0000	1	(0.3453)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	57,000	6.0100	342,570.00	342,570.00	0.0000	3.9489	30.00	0.00	(111.1884)	(8.4469)	0.0000	3	(119.6353)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	2,000	6.0100	12,020.00	12,020.00	0.0000	3.9489	30.00	0.00	(3.9013)	(0.2964)	0.0000	3	(4.1977)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	293,000	6.0100	1,760,930.00	1,760,930.00	0.0000	3.9489	30.00	0.00	(571.5472)	(43.4202)	0.0000	3	(614.9674)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	4,000	6.0100	24,040.00	24,040.00	0.0000	3.9489	30.00	0.00	(7.8027)	(0.5928)	0.0000	3	(8.3955)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	16,000	6.0100	96,160.00	96,160.00	0.0000	3.9489	30.00	0.00	(31.2108)	(2.3711)	0.0000	3	(33.5818)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	2,000	6.0100	12,020.00	12,020.00	0.0000	3.9489	30.00	0.00	(3.9013)	(0.2964)	0.0000	3	(4.1977)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	370,500	6.0100	2,226,705.00	2,226,705.00	0.0000	3.9489	30.00	0.00	(722.7244)	(54.9051)	0.0000	3	(777.6294)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	36,500	6.0100	219,365.00	219,365.00	0.0000	3.9489	30.00	0.00	(71.1996)	(5.4090)	0.0000	3	(76.6086)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	15,500	6.0100	93,155.00	93,155.00	0.0000	3.9489	30.00	0.00	(30.2354)	(2.2970)	0.0000	3	(32.5324)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	5,500	6.0100	33,055.00	33,055.00	0.0000	3.9489	30.00	0.00	(10.7287)	(0.8151)	0.0000	3	(11.5438)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	59,000	6.0100	354,590.00	354,590.00	0.0000	3.9489	30.00	0.00	(115.0897)	(8.7433)	0.0000	3	(123.8330)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	2,500	6.0100	15,025.00	15,025.00	0.0000	3.9489	30.00	0.00	(4.8767)	(0.3705)	0.0000	3	(5.2472)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	2,000	6.0100	12,020.00	12,020.00	0.0000	3.9489	30.00	0.00	(3.9013)	(0.2964)	0.0000	3	(4.1977)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	46,000	6.0100	276,460.00	276,460.00	0.0000	3.9489	30.00	0.00	(89.7310)	(6.8168)	0.0000	3	(96.5478)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	29,000	6.0100	174,290.00	174,290.00	0.0000	3.9489	30.00	0.00	(56.5695)	(4.2976)	0.0000	3	(60.8671)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	94,500	6.0100	567,945.00	567,945.00	0.0000	3.9489	30.00	0.00	(184.3386)	(14.0041)	0.0000	3	(198.3427)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	6,000	6.0100	36,060.00	36,060.00	0.0000	3.9489	30.00	0.00	(11.7040)	(0.8892)	0.0000	3	(12.5932)	02/04/2025
0288.HK	01/03/2025	SDB3263985608	0	500	6.0100	3,005.00	3,005.00	0.0000	3.9489	30.00	0.00	(0.9753)	(0.0741)	0.0000	3	(1.0494)	02/04/2025
TOTAL WH GROUP LIMITED CMN												(9,171.0867)	(755.9640)	0.0000		(9,927.0506)	
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN																	
1997.HK	01/17/2025	SDB3261230611	0	9,000	18.6000	178,740.00	167,400.00	0.0000	2.4434	30.00	0.00	(11.9651)	(1.3759)	0.0000	1	(13.3410)	02/04/2025
1997.HK	01/17/2025	SDB3261230611	0	19,000	18.6000	377,340.00	353,400.00	0.0000	2.4434	30.00	0.00	(25.2598)	(2.9047)	0.0000	1	(28.1644)	02/04/2025
1997.HK	01/17/2025	SDB3261230611	0	2,000	18.6000	39,720.00	37,200.00	0.0000	2.4434	30.00	0.00	(2.6589)	(0.3058)	0.0000	1	(2.9647)	02/04/2025
1997.HK	01/17/2025	SDB3261230611	0	4,000	18.6000	79,440.00	74,400.00	0.0000	2.4434	30.00	0.00	(5.3178)	(0.6115)	0.0000	1	(5.9294)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN (Cont.)																	
1997.HK	01/16/2025	SDB3261230611	0	9,000	18.6200	178,740.00	167,580.00	0.0000	2.6392	30.00	0.00	(12.9240)	(1.3774)	0.0000	1	(14.3013)	02/04/2025
1997.HK	01/16/2025	SDB3261230611	0	19,000	18.6200	377,340.00	353,780.00	0.0000	2.6392	30.00	0.00	(27.2840)	(2.9078)	0.0000	1	(30.1917)	02/04/2025
1997.HK	01/16/2025	SDB3261230611	0	2,000	18.6200	39,720.00	37,240.00	0.0000	2.6392	30.00	0.00	(2.8720)	(0.3061)	0.0000	1	(3.1781)	02/04/2025
1997.HK	01/16/2025	SDB3261230611	0	4,000	18.6200	79,440.00	74,480.00	0.0000	2.6392	30.00	0.00	(5.7440)	(0.6122)	0.0000	1	(6.3562)	02/04/2025
1997.HK	01/15/2025	SDB3261230611	0	9,000	18.5200	178,740.00	166,680.00	0.0000	2.9650	30.00	0.00	(14.5194)	(1.3700)	0.0000	1	(15.8893)	02/04/2025
1997.HK	01/15/2025	SDB3261230611	0	19,000	18.5200	377,340.00	351,880.00	0.0000	2.9650	30.00	0.00	(30.6520)	(2.8922)	0.0000	1	(33.5442)	02/04/2025
1997.HK	01/15/2025	SDB3261230611	0	2,000	18.5200	39,720.00	37,040.00	0.0000	2.9650	30.00	0.00	(3.2265)	(0.3044)	0.0000	1	(3.5310)	02/04/2025
1997.HK	01/15/2025	SDB3261230611	0	4,000	18.5200	79,440.00	74,080.00	0.0000	2.9650	30.00	0.00	(6.4531)	(0.6089)	0.0000	1	(7.0619)	02/04/2025
1997.HK	01/14/2025	SDB3261230611	0	9,000	18.6800	178,740.00	168,120.00	0.0000	3.2826	30.00	0.00	(16.0749)	(1.3818)	0.0000	1	(17.4567)	02/04/2025
1997.HK	01/14/2025	SDB3261230611	0	19,000	18.6800	377,340.00	354,920.00	0.0000	3.2826	30.00	0.00	(33.9359)	(2.9172)	0.0000	1	(36.8530)	02/04/2025
1997.HK	01/14/2025	SDB3261230611	0	2,000	18.6800	39,720.00	37,360.00	0.0000	3.2826	30.00	0.00	(3.5722)	(0.3071)	0.0000	1	(3.8793)	02/04/2025
1997.HK	01/14/2025	SDB3261230611	0	4,000	18.6800	79,440.00	74,720.00	0.0000	3.2826	30.00	0.00	(7.1444)	(0.6141)	0.0000	1	(7.7585)	02/04/2025
1997.HK	01/13/2025	SDB3261230611	0	9,000	18.8000	178,740.00	169,200.00	0.0000	3.5372	30.00	0.00	(17.3216)	(1.3907)	0.0000	1	(18.7123)	02/04/2025
1997.HK	01/13/2025	SDB3261230611	0	19,000	18.8000	377,340.00	357,200.00	0.0000	3.5372	30.00	0.00	(36.5679)	(2.9359)	0.0000	1	(39.5038)	02/04/2025
1997.HK	01/13/2025	SDB3261230611	0	2,000	18.8000	39,720.00	37,600.00	0.0000	3.5372	30.00	0.00	(3.8492)	(0.3090)	0.0000	1	(4.1583)	02/04/2025
1997.HK	01/13/2025	SDB3261230611	0	4,000	18.8000	79,440.00	75,200.00	0.0000	3.5372	30.00	0.00	(7.6985)	(0.6181)	0.0000	1	(8.3166)	02/04/2025
1997.HK	01/10/2025	SDB3261230611	0	9,000	19.0000	178,740.00	171,000.00	0.0000	3.7668	30.00	0.00	(55.3381)	(4.2164)	0.0000	3	(59.5545)	02/04/2025
1997.HK	01/10/2025	SDB3261230611	0	19,000	19.0000	377,340.00	361,000.00	0.0000	3.7668	30.00	0.00	(116.8248)	(8.9014)	0.0000	3	(125.7261)	02/04/2025
1997.HK	01/10/2025	SDB3261230611	0	2,000	19.0000	39,720.00	38,000.00	0.0000	3.7668	30.00	0.00	(12.2973)	(0.9370)	0.0000	3	(13.2343)	02/04/2025
1997.HK	01/10/2025	SDB3261230611	0	4,000	19.0000	79,440.00	76,000.00	0.0000	3.7668	30.00	0.00	(24.5947)	(1.8740)	0.0000	3	(26.4687)	02/04/2025
1997.HK	01/09/2025	SDB3261230611	0	9,000	19.4000	178,740.00	174,600.00	0.0000	3.8514	30.00	0.00	(18.8603)	(1.4351)	0.0000	1	(20.2954)	02/04/2025
1997.HK	01/09/2025	SDB3261230611	0	19,000	19.4000	377,340.00	368,600.00	0.0000	3.8514	30.00	0.00	(39.8162)	(3.0296)	0.0000	1	(42.8458)	02/04/2025
1997.HK	01/09/2025	SDB3261230611	0	2,000	19.4000	39,720.00	38,800.00	0.0000	3.8514	30.00	0.00	(4.1912)	(0.3189)	0.0000	1	(4.5101)	02/04/2025
1997.HK	01/09/2025	SDB3261230611	0	4,000	19.4000	79,440.00	77,600.00	0.0000	3.8514	30.00	0.00	(8.3824)	(0.6378)	0.0000	1	(9.0202)	02/04/2025
1997.HK	01/08/2025	SDB3261230611	0	9,000	19.5800	178,740.00	176,220.00	0.0000	3.9729	30.00	0.00	(19.4554)	(1.4484)	0.0000	1	(20.9038)	02/04/2025
1997.HK	01/08/2025	SDB3261230611	0	19,000	19.5800	377,340.00	372,020.00	0.0000	3.9729	30.00	0.00	(41.0725)	(3.0577)	0.0000	1	(44.1302)	02/04/2025
1997.HK	01/08/2025	SDB3261230611	0	2,000	19.5800	39,720.00	39,160.00	0.0000	3.9729	30.00	0.00	(4.3234)	(0.3219)	0.0000	1	(4.6453)	02/04/2025
1997.HK	01/08/2025	SDB3261230611	0	4,000	19.5800	79,440.00	78,320.00	0.0000	3.9729	30.00	0.00	(8.6468)	(0.6437)	0.0000	1	(9.2906)	02/04/2025
1997.HK	01/07/2025	SDB3261230611	0	9,000	19.5200	178,740.00	175,680.00	0.0000	4.0362	30.00	0.00	(19.7654)	(1.4439)	0.0000	1	(21.2093)	02/04/2025
1997.HK	01/07/2025	SDB3261230611	0	19,000	19.5200	377,340.00	370,880.00	0.0000	4.0362	30.00	0.00	(41.7269)	(3.0483)	0.0000	1	(44.7752)	02/04/2025
1997.HK	01/07/2025	SDB3261230611	0	2,000	19.5200	39,720.00	39,040.00	0.0000	4.0362	30.00	0.00	(4.3923)	(0.3209)	0.0000	1	(4.7132)	02/04/2025
1997.HK	01/07/2025	SDB3261230611	0	4,000	19.5200	79,440.00	78,080.00	0.0000	4.0362	30.00	0.00	(8.7846)	(0.6418)	0.0000	1	(9.4264)	02/04/2025
1997.HK	01/06/2025	SDB3261230611	0	9,000	19.5200	178,740.00	175,680.00	0.0000	3.8978	30.00	0.00	(19.0876)	(1.4439)	0.0000	1	(20.5316)	02/04/2025
1997.HK	01/06/2025	SDB3261230611	0	19,000	19.5200	377,340.00	370,880.00	0.0000	3.8978	30.00	0.00	(40.2961)	(3.0483)	0.0000	1	(43.3444)	02/04/2025
1997.HK	01/06/2025	SDB3261230611	0	2,000	19.5200	39,720.00	39,040.00	0.0000	3.8978	30.00	0.00	(4.2417)	(0.3209)	0.0000	1	(4.5626)	02/04/2025
1997.HK	01/06/2025	SDB3261230611	0	4,000	19.5200	79,440.00	78,080.00	0.0000	3.8978	30.00	0.00	(8.4834)	(0.6418)	0.0000	1	(9.1251)	02/04/2025
1997.HK	01/03/2025	SDB3261230611	0	9,000	19.8600	178,740.00	178,740.00	0.0000	3.9489	30.00	0.00	(58.0139)	(4.4073)	0.0000	3	(62.4211)	02/04/2025
1997.HK	01/03/2025	SDB3261230611	0	19,000	19.8600	377,340.00	377,340.00	0.0000	3.9489	30.00	0.00	(122.4737)	(9.3043)	0.0000	3	(131.7780)	02/04/2025
1997.HK	01/03/2025	SDB3261230611	0	2,000	19.8600	39,720.00	39,720.00	0.0000	3.9489	30.00	0.00	(12.8920)	(0.9794)	0.0000	3	(13.8714)	02/04/2025
1997.HK	01/03/2025	SDB3261230611	0	4,000	19.8600	79,440.00	79,440.00	0.0000	3.9489	30.00	0.00	(25.7839)	(1.9588)	0.0000	3	(27.7427)	02/04/2025
TOTAL WHARF REAL ESTATE INVESTMENT COMPANY LIMITED CMN												(994.7856)	(80.4319)	0.0000		(1,075.2175)	
WUXI APPTec CO., LTD. CMN CLASS H																	
2359.HK	01/17/2025	SDB3260123453	0	500	52.2500	28,250.00	26,125.00	0.0000	2.4434	30.00	0.00	(1.8911)	(0.2147)	0.0000	1	(2.1058)	02/04/2025
2359.HK	01/16/2025	SDB3260123453	0	500	54.1500	28,250.00	27,075.00	0.0000	2.6392	30.00	0.00	(2.0426)	(0.2225)	0.0000	1	(2.2652)	02/04/2025
2359.HK	01/15/2025	SDB3260123453	0	500	52.0000	28,250.00	26,000.00	0.0000	2.9650	30.00	0.00	(2.2948)	(0.2137)	0.0000	1	(2.5085)	02/04/2025
2359.HK	01/14/2025	SDB3260123453	0	500	53.4500	28,250.00	26,725.00	0.0000	3.2826	30.00	0.00	(2.5407)	(0.2197)	0.0000	1	(2.7603)	02/04/2025
2359.HK	01/13/2025	SDB3260123453	0	500	52.7500	28,250.00	26,375.00	0.0000	3.5372	30.00	0.00	(2.7377)	(0.2168)	0.0000	1	(2.9545)	02/04/2025
2359.HK	01/10/2025	SDB3260123453	0	500	51.1000	28,250.00	25,550.00	0.0000	3.7668	30.00	0.00	(8.7462)	(0.6300)	0.0000	3	(9.3762)	02/04/2025
2359.HK	01/09/2025	SDB3260123453	0	500	51.5000	28,250.00	25,750.00	0.0000	3.8514	30.00	0.00	(2.9809)	(0.2116)	0.0000	1	(3.1925)	02/04/2025
2359.HK	01/08/2025	SDB3260123453	0	500	52.2000	28,250.00	26,100.00	0.0000	3.9729	30.00	0.00	(3.0749)	(0.2145)	0.0000	1	(3.2895)	02/04/2025
2359.HK	01/07/2025	SDB3260123453	0	500	52.8000	28,250.00	26,400.00	0.0000	4.0362	30.00	0.00	(3.1239)	(0.2170)	0.0000	1	(3.3409)	02/04/2025
2359.HK	01/06/2025	SDB3260123453	0	500	53.1500	28,250.00	26,575.00	0.0000	3.8978	30.00	0.00	(3.0168)	(0.2184)	0.0000	1	(3.2352)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
WUXI APPTec CO., LTD. CMN CLASS H (Cont.)																	
2359.HK	01/03/2025	SDB3260123453	0	500	56.5000	28,250.00	28,250.00	0.0000	3.9489	30.00	0.00	(9.1691)	(0.6966)	0.0000	3	(9.8657)	02/04/2025
TOTAL WUXI APPTec CO., LTD. CMN CLASS H												(41.6188)	(3.2755)	0.0000		(44.8944)	
YUE YUEN INDUSTRIAL HLDG CMN																	
0551.HK	01/17/2025	SDB3264120667	0	1,000	15.2000	16,790.21	15,200.00	0.0000	2.4434	30.00	0.00	(1.1240)	(0.1249)	0.0000	1	(1.2489)	02/04/2025
0551.HK	01/17/2025	SDB3264120667	0	4,000	15.2000	69,600.00	60,800.00	0.0000	2.4434	30.00	0.00	(4.6591)	(0.4997)	0.0000	1	(5.1589)	02/04/2025
0551.HK	01/17/2025	SDB3264120667	0	1,000	15.2000	17,400.00	15,200.00	0.0000	2.4434	30.00	0.00	(1.1648)	(0.1249)	0.0000	1	(1.2897)	02/04/2025
0551.HK	01/17/2025	SDB3264120667	0	10,000	15.2000	174,000.00	152,000.00	0.0000	2.4434	30.00	0.00	(11.6478)	(1.2493)	0.0000	1	(12.8972)	02/04/2025
0551.HK	01/17/2025	SDB3264120667	0	500	15.2000	8,700.00	7,600.00	0.0000	2.4434	30.00	0.00	(0.5824)	(0.0625)	0.0000	1	(0.6449)	02/04/2025
0551.HK	01/16/2025	SDB3264120667	0	1,000	15.3200	16,790.21	15,320.00	0.0000	2.6392	30.00	0.00	(1.2140)	(0.1259)	0.0000	1	(1.3400)	02/04/2025
0551.HK	01/16/2025	SDB3264120667	0	4,000	15.3200	69,600.00	61,280.00	0.0000	2.6392	30.00	0.00	(5.0325)	(0.5037)	0.0000	1	(5.5362)	02/04/2025
0551.HK	01/16/2025	SDB3264120667	0	1,000	15.3200	17,400.00	15,320.00	0.0000	2.6392	30.00	0.00	(1.2581)	(0.1259)	0.0000	1	(1.3840)	02/04/2025
0551.HK	01/16/2025	SDB3264120667	0	10,000	15.3200	174,000.00	153,200.00	0.0000	2.6392	30.00	0.00	(12.5812)	(1.2592)	0.0000	1	(13.8404)	02/04/2025
0551.HK	01/16/2025	SDB3264120667	0	500	15.3200	8,700.00	7,660.00	0.0000	2.6392	30.00	0.00	(0.6291)	(0.0630)	0.0000	1	(0.6920)	02/04/2025
0551.HK	01/15/2025	SDB3264120667	0	1,000	15.4600	16,790.21	15,460.00	0.0000	2.9650	30.00	0.00	(1.3639)	(0.1271)	0.0000	1	(1.4910)	02/04/2025
0551.HK	01/15/2025	SDB3264120667	0	4,000	15.4600	69,600.00	61,840.00	0.0000	2.9650	30.00	0.00	(5.6537)	(0.5083)	0.0000	1	(6.1620)	02/04/2025
0551.HK	01/15/2025	SDB3264120667	0	1,000	15.4600	17,400.00	15,460.00	0.0000	2.9650	30.00	0.00	(1.4134)	(0.1271)	0.0000	1	(1.5405)	02/04/2025
0551.HK	01/15/2025	SDB3264120667	0	10,000	15.4600	174,000.00	154,600.00	0.0000	2.9650	30.00	0.00	(14.1343)	(1.2707)	0.0000	1	(15.4050)	02/04/2025
0551.HK	01/15/2025	SDB3264120667	0	500	15.4600	8,700.00	7,730.00	0.0000	2.9650	30.00	0.00	(0.7067)	(0.0635)	0.0000	1	(0.7703)	02/04/2025
0551.HK	01/14/2025	SDB3264120667	0	1,000	15.9200	16,790.21	15,920.00	0.0000	3.2826	30.00	0.00	(1.5100)	(0.1308)	0.0000	1	(1.6409)	02/04/2025
0551.HK	01/14/2025	SDB3264120667	0	4,000	15.9200	69,600.00	63,680.00	0.0000	3.2826	30.00	0.00	(6.2594)	(0.5234)	0.0000	1	(6.7828)	02/04/2025
0551.HK	01/14/2025	SDB3264120667	0	1,000	15.9200	17,400.00	15,920.00	0.0000	3.2826	30.00	0.00	(1.5649)	(0.1308)	0.0000	1	(1.6957)	02/04/2025
0551.HK	01/14/2025	SDB3264120667	0	10,000	15.9200	174,000.00	159,200.00	0.0000	3.2826	30.00	0.00	(15.6486)	(1.3085)	0.0000	1	(16.9571)	02/04/2025
0551.HK	01/14/2025	SDB3264120667	0	500	15.9200	8,700.00	7,960.00	0.0000	3.2826	30.00	0.00	(0.7824)	(0.0654)	0.0000	1	(0.8479)	02/04/2025
0551.HK	01/13/2025	SDB3264120667	0	1,000	16.0200	16,790.21	16,020.00	0.0000	3.5372	30.00	0.00	(1.6271)	(0.1317)	0.0000	1	(1.7588)	02/04/2025
0551.HK	01/13/2025	SDB3264120667	0	4,000	16.0200	69,600.00	64,080.00	0.0000	3.5372	30.00	0.00	(6.7449)	(0.5267)	0.0000	1	(7.2716)	02/04/2025
0551.HK	01/13/2025	SDB3264120667	0	1,000	16.0200	17,400.00	16,020.00	0.0000	3.5372	30.00	0.00	(1.6862)	(0.1317)	0.0000	1	(1.8179)	02/04/2025
0551.HK	01/13/2025	SDB3264120667	0	10,000	16.0200	174,000.00	160,200.00	0.0000	3.5372	30.00	0.00	(16.8623)	(1.3167)	0.0000	1	(18.1790)	02/04/2025
0551.HK	01/13/2025	SDB3264120667	0	500	16.0200	8,700.00	8,010.00	0.0000	3.5372	30.00	0.00	(0.8431)	(0.0658)	0.0000	1	(0.9089)	02/04/2025
0551.HK	01/10/2025	SDB3264120667	0	1,000	16.5200	16,790.21	16,520.00	0.0000	3.7668	30.00	0.00	(5.1983)	(0.4073)	0.0000	3	(5.6056)	02/04/2025
0551.HK	01/10/2025	SDB3264120667	0	4,000	16.5200	69,600.00	66,080.00	0.0000	3.7668	30.00	0.00	(21.5482)	(1.6294)	0.0000	3	(23.1776)	02/04/2025
0551.HK	01/10/2025	SDB3264120667	0	1,000	16.5200	17,400.00	16,520.00	0.0000	3.7668	30.00	0.00	(5.3871)	(0.4073)	0.0000	3	(5.7944)	02/04/2025
0551.HK	01/10/2025	SDB3264120667	0	10,000	16.5200	174,000.00	165,200.00	0.0000	3.7668	30.00	0.00	(53.8705)	(4.0734)	0.0000	3	(57.9440)	02/04/2025
0551.HK	01/10/2025	SDB3264120667	0	500	16.5200	8,700.00	8,260.00	0.0000	3.7668	30.00	0.00	(2.6935)	(0.2037)	0.0000	3	(2.8972)	02/04/2025
0551.HK	01/09/2025	SDB3264120667	0	1,000	16.6600	16,790.21	16,660.00	0.0000	3.8514	30.00	0.00	(1.7717)	(0.1369)	0.0000	1	(1.9086)	02/04/2025
0551.HK	01/09/2025	SDB3264120667	0	4,000	16.6600	69,600.00	66,640.00	0.0000	3.8514	30.00	0.00	(7.3441)	(0.5477)	0.0000	1	(7.8918)	02/04/2025
0551.HK	01/09/2025	SDB3264120667	0	1,000	16.6600	17,400.00	16,660.00	0.0000	3.8514	30.00	0.00	(1.8360)	(0.1369)	0.0000	1	(1.9729)	02/04/2025
0551.HK	01/09/2025	SDB3264120667	0	10,000	16.6600	174,000.00	166,600.00	0.0000	3.8514	30.00	0.00	(18.3601)	(1.3693)	0.0000	1	(19.7295)	02/04/2025
0551.HK	01/09/2025	SDB3264120667	0	500	16.6600	8,700.00	8,330.00	0.0000	3.8514	30.00	0.00	(0.9180)	(0.0685)	0.0000	1	(0.9865)	02/04/2025
0551.HK	01/08/2025	SDB3264120667	0	1,000	16.5400	16,790.21	16,540.00	0.0000	3.9729	30.00	0.00	(1.8276)	(0.1359)	0.0000	1	(1.9635)	02/04/2025
0551.HK	01/08/2025	SDB3264120667	0	4,000	16.5400	69,600.00	66,160.00	0.0000	3.9729	30.00	0.00	(7.5758)	(0.5438)	0.0000	1	(8.1196)	02/04/2025
0551.HK	01/08/2025	SDB3264120667	0	1,000	16.5400	17,400.00	16,540.00	0.0000	3.9729	30.00	0.00	(1.8939)	(0.1359)	0.0000	1	(2.0299)	02/04/2025
0551.HK	01/08/2025	SDB3264120667	0	10,000	16.5400	174,000.00	165,400.00	0.0000	3.9729	30.00	0.00	(18.9394)	(1.3595)	0.0000	1	(20.2989)	02/04/2025
0551.HK	01/08/2025	SDB3264120667	0	500	16.5400	8,700.00	8,270.00	0.0000	3.9729	30.00	0.00	(0.9470)	(0.0680)	0.0000	1	(1.0149)	02/04/2025
0551.HK	01/07/2025	SDB3264120667	0	1,000	16.6400	16,790.21	16,640.00	0.0000	4.0362	30.00	0.00	(1.8567)	(0.1368)	0.0000	1	(1.9935)	02/04/2025
0551.HK	01/07/2025	SDB3264120667	0	4,000	16.6400	69,600.00	66,560.00	0.0000	4.0362	30.00	0.00	(7.6965)	(0.5471)	0.0000	1	(8.2436)	02/04/2025
0551.HK	01/07/2025	SDB3264120667	0	1,000	16.6400	17,400.00	16,640.00	0.0000	4.0362	30.00	0.00	(1.9241)	(0.1368)	0.0000	1	(2.0609)	02/04/2025
0551.HK	01/07/2025	SDB3264120667	0	10,000	16.6400	174,000.00	166,400.00	0.0000	4.0362	30.00	0.00	(19.2412)	(1.3677)	0.0000	1	(20.6089)	02/04/2025
0551.HK	01/07/2025	SDB3264120667	0	500	16.6400	8,700.00	8,320.00	0.0000	4.0362	30.00	0.00	(0.9621)	(0.0684)	0.0000	1	(1.0304)	02/04/2025
0551.HK	01/06/2025	SDB3264120667	0	4,000	16.7400	69,600.00	66,960.00	0.0000	3.8978	30.00	0.00	(7.4326)	(0.5504)	0.0000	1	(7.9829)	02/04/2025
0551.HK	01/06/2025	SDB3264120667	0	1,000	16.7400	17,400.00	16,740.00	0.0000	3.8978	30.00	0.00	(1.8581)	(0.1376)	0.0000	1	(1.9957)	02/04/2025
0551.HK	01/06/2025	SDB3264120667	0	10,000	16.7400	174,000.00	167,400.00	0.0000	3.8978	30.00	0.00	(18.5814)	(1.3759)	0.0000	1	(19.9573)	02/04/2025
0551.HK	01/06/2025	SDB3264120667	0	500	16.7400	8,700.00	8,370.00	0.0000	3.8978	30.00	0.00	(0.9291)	(0.0688)	0.0000	1	(0.9979)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
YUE YUEN INDUSTRIAL HLDG CMN (Cont.)																	
0551.HK	01/03/2025	SDB3264120667	0	4,000	17.4000	69,600.00	69,600.00	0.0000	3.9489	30.00	0.00	(22.5902)	(1.7162)	0.0000	3	(24.3063)	02/04/2025
0551.HK	01/03/2025	SDB3264120667	0	1,000	17.4000	17,400.00	17,400.00	0.0000	3.9489	30.00	0.00	(5.6475)	(0.4290)	0.0000	3	(6.0766)	02/04/2025
0551.HK	01/03/2025	SDB3264120667	0	10,000	17.4000	174,000.00	174,000.00	0.0000	3.9489	30.00	0.00	(56.4754)	(4.2904)	0.0000	3	(60.7658)	02/04/2025
0551.HK	01/03/2025	SDB3264120667	0	500	17.4000	8,700.00	8,700.00	0.0000	3.9489	30.00	0.00	(2.8238)	(0.2145)	0.0000	3	(3.0383)	02/04/2025
TOTAL YUE YUEN INDUSTRIAL HLDG CMN													(414.8241)	(32.8303)	0.0000	(447.6543)	
ZTE CORPORATION CMN CLASS H																	
0763.HK	01/17/2025	SDB3260661403	0	200	25.0500	4,870.00	5,010.00	0.0000	2.4434	30.00	0.00	(0.3260)	(0.0412)	0.0000	1	(0.3672)	02/04/2025
0763.HK	01/17/2025	SDB3260661403	0	200	25.0500	4,870.00	5,010.00	0.0000	2.4434	30.00	0.00	(0.3260)	(0.0412)	0.0000	1	(0.3672)	02/04/2025
0763.HK	01/16/2025	SDB3260661403	0	200	24.6500	4,870.00	4,930.00	0.0000	2.6392	30.00	0.00	(0.3521)	(0.0405)	0.0000	1	(0.3927)	02/04/2025
0763.HK	01/16/2025	SDB3260661403	0	200	24.6500	4,870.00	4,930.00	0.0000	2.6392	30.00	0.00	(0.3521)	(0.0405)	0.0000	1	(0.3927)	02/04/2025
0763.HK	01/15/2025	SDB3260661403	0	200	23.2000	4,870.00	4,640.00	0.0000	2.9650	30.00	0.00	(0.3956)	(0.0381)	0.0000	1	(0.4337)	02/04/2025
0763.HK	01/15/2025	SDB3260661403	0	200	23.2000	4,870.00	4,640.00	0.0000	2.9650	30.00	0.00	(0.3956)	(0.0381)	0.0000	1	(0.4337)	02/04/2025
0763.HK	01/14/2025	SDB3260661403	0	200	22.6500	4,870.00	4,530.00	0.0000	3.2826	30.00	0.00	(0.4380)	(0.0372)	0.0000	1	(0.4752)	02/04/2025
0763.HK	01/14/2025	SDB3260661403	0	200	22.6500	4,870.00	4,530.00	0.0000	3.2826	30.00	0.00	(0.4380)	(0.0372)	0.0000	1	(0.4752)	02/04/2025
0763.HK	01/13/2025	SDB3260661403	0	200	23.7000	4,870.00	4,740.00	0.0000	3.5372	30.00	0.00	(0.4719)	(0.0390)	0.0000	1	(0.5109)	02/04/2025
0763.HK	01/13/2025	SDB3260661403	0	200	23.7000	4,870.00	4,740.00	0.0000	3.5372	30.00	0.00	(0.4719)	(0.0390)	0.0000	1	(0.5109)	02/04/2025
0763.HK	01/10/2025	SDB3260661403	0	200	21.5500	4,870.00	4,310.00	0.0000	3.7668	30.00	0.00	(1.5078)	(0.1063)	0.0000	3	(1.6140)	02/04/2025
0763.HK	01/10/2025	SDB3260661403	0	200	21.5500	4,870.00	4,310.00	0.0000	3.7668	30.00	0.00	(1.5078)	(0.1063)	0.0000	3	(1.6140)	02/04/2025
0763.HK	01/09/2025	SDB3260661403	0	200	22.1500	4,870.00	4,430.00	0.0000	3.8514	30.00	0.00	(0.5139)	(0.0364)	0.0000	1	(0.5503)	02/04/2025
0763.HK	01/09/2025	SDB3260661403	0	200	22.1500	4,870.00	4,430.00	0.0000	3.8514	30.00	0.00	(0.5139)	(0.0364)	0.0000	1	(0.5503)	02/04/2025
0763.HK	01/08/2025	SDB3260661403	0	200	22.0500	4,870.00	4,410.00	0.0000	3.9729	30.00	0.00	(0.5301)	(0.0362)	0.0000	1	(0.5663)	02/04/2025
0763.HK	01/08/2025	SDB3260661403	0	200	22.0500	4,870.00	4,410.00	0.0000	3.9729	30.00	0.00	(0.5301)	(0.0362)	0.0000	1	(0.5663)	02/04/2025
0763.HK	01/07/2025	SDB3260661403	0	200	22.2000	4,870.00	4,440.00	0.0000	4.0362	30.00	0.00	(0.5385)	(0.0365)	0.0000	1	(0.5750)	02/04/2025
0763.HK	01/07/2025	SDB3260661403	0	200	22.2000	4,870.00	4,440.00	0.0000	4.0362	30.00	0.00	(0.5385)	(0.0365)	0.0000	1	(0.5750)	02/04/2025
0763.HK	01/06/2025	SDB3260661403	0	200	22.9500	4,870.00	4,590.00	0.0000	3.8978	30.00	0.00	(0.5201)	(0.0377)	0.0000	1	(0.5578)	02/04/2025
0763.HK	01/06/2025	SDB3260661403	0	200	22.9500	4,870.00	4,590.00	0.0000	3.8978	30.00	0.00	(0.5201)	(0.0377)	0.0000	1	(0.5578)	02/04/2025
0763.HK	01/03/2025	SDB3260661403	0	200	24.3500	4,870.00	4,870.00	0.0000	3.9489	30.00	0.00	(1.5807)	(0.1201)	0.0000	3	(1.7007)	02/04/2025
0763.HK	01/03/2025	SDB3260661403	0	200	24.3500	4,870.00	4,870.00	0.0000	3.9489	30.00	0.00	(1.5807)	(0.1201)	0.0000	3	(1.7007)	02/04/2025
TOTAL ZTE CORPORATION CMN CLASS H													(14.3493)	(1.1385)	0.0000	(15.4878)	
ZTO EXPRESS (CAYMAN) INC. CMN																	
2057.HK	01/17/2025	SDB3260121476	0	200	144.0000	30,260.00	28,800.00	0.0000	2.4434	30.00	0.00	(2.0257)	(0.2367)	0.0000	1	(2.2624)	02/04/2025
2057.HK	01/17/2025	SDB3260121476	0	1,150	144.0000	173,995.00	165,600.00	0.0000	2.4434	30.00	0.00	(11.6475)	(1.3611)	0.0000	1	(13.0086)	02/04/2025
2057.HK	01/16/2025	SDB3260121476	0	200	145.7000	30,260.00	29,140.00	0.0000	2.6392	30.00	0.00	(2.1880)	(0.2395)	0.0000	1	(2.4275)	02/04/2025
2057.HK	01/16/2025	SDB3260121476	0	1,150	145.7000	173,995.00	167,555.00	0.0000	2.6392	30.00	0.00	(12.5809)	(1.3772)	0.0000	1	(13.9581)	02/04/2025
2057.HK	01/15/2025	SDB3260121476	0	200	140.4000	30,260.00	28,080.00	0.0000	2.9650	30.00	0.00	(2.4581)	(0.2308)	0.0000	1	(2.6889)	02/04/2025
2057.HK	01/15/2025	SDB3260121476	0	1,150	140.4000	173,995.00	161,460.00	0.0000	2.9650	30.00	0.00	(14.1339)	(1.3271)	0.0000	1	(15.4610)	02/04/2025
2057.HK	01/14/2025	SDB3260121476	0	200	142.0000	30,260.00	28,400.00	0.0000	3.2826	30.00	0.00	(2.7214)	(0.2334)	0.0000	1	(2.9548)	02/04/2025
2057.HK	01/14/2025	SDB3260121476	0	1,150	142.0000	173,995.00	163,300.00	0.0000	3.2826	30.00	0.00	(15.6482)	(1.3422)	0.0000	1	(16.9903)	02/04/2025
2057.HK	01/13/2025	SDB3260121476	0	200	145.9000	30,260.00	29,180.00	0.0000	3.5372	30.00	0.00	(2.9325)	(0.2398)	0.0000	1	(3.1723)	02/04/2025
2057.HK	01/13/2025	SDB3260121476	0	1,150	145.9000	173,995.00	167,785.00	0.0000	3.5372	30.00	0.00	(16.8618)	(1.3791)	0.0000	1	(18.2408)	02/04/2025
2057.HK	01/10/2025	SDB3260121476	0	200	146.7000	30,260.00	29,340.00	0.0000	3.7668	30.00	0.00	(9.3685)	(0.7235)	0.0000	3	(10.0920)	02/04/2025
2057.HK	01/10/2025	SDB3260121476	0	1,150	146.7000	173,995.00	168,705.00	0.0000	3.7668	30.00	0.00	(53.8690)	(4.1598)	0.0000	3	(58.0288)	02/04/2025
2057.HK	01/09/2025	SDB3260121476	0	200	148.0000	30,260.00	29,600.00	0.0000	3.8514	30.00	0.00	(3.1930)	(0.2433)	0.0000	1	(3.4363)	02/04/2025
2057.HK	01/09/2025	SDB3260121476	0	1,150	148.0000	173,995.00	170,200.00	0.0000	3.8514	30.00	0.00	(18.3596)	(1.3989)	0.0000	1	(19.7585)	02/04/2025
2057.HK	01/08/2025	SDB3260121476	0	200	149.7000	30,260.00	29,940.00	0.0000	3.9729	30.00	0.00	(3.2937)	(0.2461)	0.0000	1	(3.5398)	02/04/2025
2057.HK	01/08/2025	SDB3260121476	0	1,150	149.7000	173,995.00	172,155.00	0.0000	3.9729	30.00	0.00	(18.9389)	(1.4150)	0.0000	1	(20.3539)	02/04/2025
2057.HK	01/07/2025	SDB3260121476	0	200	151.3000	30,260.00	30,260.00	0.0000	4.0362	30.00	0.00	(3.3462)	(0.2487)	0.0000	1	(3.5949)	02/04/2025
2057.HK	01/07/2025	SDB3260121476	0	1,150	151.3000	173,995.00	173,995.00	0.0000	4.0362	30.00	0.00	(19.2407)	(1.4301)	0.0000	1	(20.6707)	02/04/2025
2057.HK	01/06/2025	SDB3260121476	0	200	150.1000	30,260.00	30,020.00	0.0000	3.8978	30.00	0.00	(3.2315)	(0.2467)	0.0000	1	(3.4782)	02/04/2025
2057.HK	01/06/2025	SDB3260121476	0	1,150	150.1000	173,995.00	172,615.00	0.0000	3.8978	30.00	0.00	(18.5809)	(1.4188)	0.0000	1	(19.9997)	02/04/2025
2057.HK	01/03/2025	SDB3260121476	0	200	151.3000	30,260.00	30,260.00	0.0000	3.9489	30.00	0.00	(9.8215)	(0.7461)	0.0000	3	(10.5677)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Long (Cont.)																	
ZTO EXPRESS (CAYMAN) INC. CMN (Cont.)																	
2057.HK	01/03/2025	SDB3260121476	0	1,150	151.3000	173,995.00	173,995.00	0.0000	3.9489	30.00	0.00	(56.4738)	(4.2903)	0.0000	3	(60.7641)	02/04/2025
TOTAL ZTO EXPRESS (CAYMAN) INC. CMN												(300.9151)	(24.5341)	0.0000		(325.4492)	
Short																	
AKESO INC CMN																	
9926.HK	01/17/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	2.4434	(125.00)	0.00	8.1267	(3.8699)	0.0000	1	4.2569	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	2.4434	(125.00)	0.00	4.0634	(1.9349)	0.0000	1	2.1284	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	2.4434	(125.00)	0.00	4.0634	(1.9349)	0.0000	1	2.1284	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	2.4434	(125.00)	0.00	8.1267	(3.8699)	0.0000	1	4.2569	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	2.4434	(125.00)	0.00	8.1267	(3.8699)	0.0000	1	4.2569	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(5,000)	56.5000	(303,500.00)	(282,500.00)	0.0000	2.4434	(125.00)	0.00	20.3168	(9.6747)	0.0000	1	10.6421	02/04/2025
9926.HK	01/17/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	2.4434	(125.00)	0.00	4.0634	(1.9349)	0.0000	1	2.1284	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(2,000)	56.7000	(121,400.00)	(113,400.00)	0.0000	2.6392	(125.00)	0.00	8.7780	(3.8836)	0.0000	1	4.8944	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(1,000)	56.7000	(60,700.00)	(56,700.00)	0.0000	2.6392	(125.00)	0.00	4.3890	(1.9418)	0.0000	1	2.4472	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(1,000)	56.7000	(60,700.00)	(56,700.00)	0.0000	2.6392	(125.00)	0.00	4.3890	(1.9418)	0.0000	1	2.4472	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(2,000)	56.7000	(121,400.00)	(113,400.00)	0.0000	2.6392	(125.00)	0.00	8.7780	(3.8836)	0.0000	1	4.8944	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(2,000)	56.7000	(121,400.00)	(113,400.00)	0.0000	2.6392	(125.00)	0.00	8.7780	(3.8836)	0.0000	1	4.8944	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(5,000)	56.7000	(303,500.00)	(283,500.00)	0.0000	2.6392	(125.00)	0.00	21.9449	(9.7089)	0.0000	1	12.2360	02/04/2025
9926.HK	01/16/2025	SDB3260123710	0	(1,000)	56.7000	(60,700.00)	(56,700.00)	0.0000	2.6392	(125.00)	0.00	4.3890	(1.9418)	0.0000	1	2.4472	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(2,000)	55.4000	(121,400.00)	(110,800.00)	0.0000	2.9650	(125.00)	0.00	9.8615	(3.7945)	0.0000	1	6.0670	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(1,000)	55.4000	(60,700.00)	(55,400.00)	0.0000	2.9650	(125.00)	0.00	4.9308	(1.8973)	0.0000	1	3.0335	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(1,000)	55.4000	(60,700.00)	(55,400.00)	0.0000	2.9650	(125.00)	0.00	4.9308	(1.8973)	0.0000	1	3.0335	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(2,000)	55.4000	(121,400.00)	(110,800.00)	0.0000	2.9650	(125.00)	0.00	9.8615	(3.7945)	0.0000	1	6.0670	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(2,000)	55.4000	(121,400.00)	(110,800.00)	0.0000	2.9650	(125.00)	0.00	9.8615	(3.7945)	0.0000	1	6.0670	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(5,000)	55.4000	(303,500.00)	(277,000.00)	0.0000	2.9650	(125.00)	0.00	24.6538	(9.4863)	0.0000	1	15.1675	02/04/2025
9926.HK	01/15/2025	SDB3260123710	0	(1,000)	55.4000	(60,700.00)	(55,400.00)	0.0000	2.9650	(125.00)	0.00	4.9308	(1.8973)	0.0000	1	3.0335	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(2,000)	56.1500	(121,400.00)	(112,300.00)	0.0000	3.2826	(125.00)	0.00	10.9181	(3.8459)	0.0000	1	7.0722	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(1,000)	56.1500	(60,700.00)	(56,150.00)	0.0000	3.2826	(125.00)	0.00	5.4590	(1.9229)	0.0000	1	3.5361	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(1,000)	56.1500	(60,700.00)	(56,150.00)	0.0000	3.2826	(125.00)	0.00	5.4590	(1.9229)	0.0000	1	3.5361	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(2,000)	56.1500	(121,400.00)	(112,300.00)	0.0000	3.2826	(125.00)	0.00	10.9181	(3.8459)	0.0000	1	7.0722	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(2,000)	56.1500	(121,400.00)	(112,300.00)	0.0000	3.2826	(125.00)	0.00	10.9181	(3.8459)	0.0000	1	7.0722	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(5,000)	56.1500	(303,500.00)	(280,750.00)	0.0000	3.2826	(125.00)	0.00	27.2951	(9.6147)	0.0000	1	17.6804	02/04/2025
9926.HK	01/14/2025	SDB3260123710	0	(1,000)	56.1500	(60,700.00)	(56,150.00)	0.0000	3.2826	(125.00)	0.00	5.4590	(1.9229)	0.0000	1	3.5361	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	3.5372	(125.00)	0.00	11.7648	(3.8699)	0.0000	1	7.8950	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	3.5372	(125.00)	0.00	5.8824	(1.9349)	0.0000	1	3.9475	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	3.5372	(125.00)	0.00	5.8824	(1.9349)	0.0000	1	3.9475	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	3.5372	(125.00)	0.00	11.7648	(3.8699)	0.0000	1	7.8950	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(2,000)	56.5000	(121,400.00)	(113,000.00)	0.0000	3.5372	(125.00)	0.00	11.7648	(3.8699)	0.0000	1	7.8950	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(5,000)	56.5000	(303,500.00)	(282,500.00)	0.0000	3.5372	(125.00)	0.00	29.4121	(9.6747)	0.0000	1	19.7374	02/04/2025
9926.HK	01/13/2025	SDB3260123710	0	(1,000)	56.5000	(60,700.00)	(56,500.00)	0.0000	3.5372	(125.00)	0.00	5.8824	(1.9349)	0.0000	1	3.9475	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(2,000)	56.2000	(121,400.00)	(112,400.00)	0.0000	3.7668	(125.00)	0.00	37.5855	(11.5479)	0.0000	3	26.0376	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(1,000)	56.2000	(60,700.00)	(56,200.00)	0.0000	3.7668	(125.00)	0.00	18.7928	(5.7740)	0.0000	3	13.0188	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(1,000)	56.2000	(60,700.00)	(56,200.00)	0.0000	3.7668	(125.00)	0.00	18.7928	(5.7740)	0.0000	3	13.0188	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(2,000)	56.2000	(121,400.00)	(112,400.00)	0.0000	3.7668	(125.00)	0.00	37.5855	(11.5479)	0.0000	3	26.0376	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(2,000)	56.2000	(121,400.00)	(112,400.00)	0.0000	3.7668	(125.00)	0.00	37.5855	(11.5479)	0.0000	3	26.0376	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(5,000)	56.2000	(303,500.00)	(281,000.00)	0.0000	3.7668	(125.00)	0.00	93.9638	(28.8699)	0.0000	3	65.0940	02/04/2025
9926.HK	01/10/2025	SDB3260123710	0	(1,000)	56.2000	(60,700.00)	(56,200.00)	0.0000	3.7668	(125.00)	0.00	18.7928	(5.7740)	0.0000	3	13.0188	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(2,000)	57.4000	(121,400.00)	(114,800.00)	0.0000	3.8514	(125.00)	0.00	12.8099	(3.9315)	0.0000	1	8.8784	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(1,000)	57.4000	(60,700.00)	(57,400.00)	0.0000	3.8514	(125.00)	0.00	6.4049	(1.9658)	0.0000	1	4.4392	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(1,000)	57.4000	(60,700.00)	(57,400.00)	0.0000	3.8514	(125.00)	0.00	6.4049	(1.9658)	0.0000	1	4.4392	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(2,000)	57.4000	(121,400.00)	(114,800.00)	0.0000	3.8514	(125.00)	0.00	12.8099	(3.9315)	0.0000	1	8.8784	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(2,000)	57.4000	(121,400.00)	(114,800.00)	0.0000	3.8514	(125.00)	0.00	12.8099	(3.9315)	0.0000	1	8.8784	02/04/2025
9926.HK	01/09/2025	SDB3260123710	0	(5,000)	57.4000	(303,500.00)	(287,000.00)	0.0000	3.8514	(125.00)	0.00	32.0247	(9.8288)	0.0000	1	22.1960	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
AKESO INC CMN (Cont.)																	
9926.HK	01/09/2025	SDB3260123710	0	(1,000)	57.4000	(60,700.00)	(57,400.00)	0.0000	3.8514	(125.00)	0.00	6.4049	(1.9658)	0.0000	1	4.4392	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(2,000)	59.3500	(121,400.00)	(118,700.00)	0.0000	3.9729	(125.00)	0.00	13.2141	(4.0651)	0.0000	1	9.1490	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(1,000)	59.3500	(60,700.00)	(59,350.00)	0.0000	3.9729	(125.00)	0.00	6.6070	(2.0325)	0.0000	1	4.5745	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(1,000)	59.3500	(60,700.00)	(59,350.00)	0.0000	3.9729	(125.00)	0.00	6.6070	(2.0325)	0.0000	1	4.5745	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(2,000)	59.3500	(121,400.00)	(118,700.00)	0.0000	3.9729	(125.00)	0.00	13.2141	(4.0651)	0.0000	1	9.1490	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(2,000)	59.3500	(121,400.00)	(118,700.00)	0.0000	3.9729	(125.00)	0.00	13.2141	(4.0651)	0.0000	1	9.1490	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(5,000)	59.3500	(303,500.00)	(296,750.00)	0.0000	3.9729	(125.00)	0.00	33.0352	(10.1627)	0.0000	1	22.8725	02/04/2025
9926.HK	01/08/2025	SDB3260123710	0	(1,000)	59.3500	(60,700.00)	(59,350.00)	0.0000	3.9729	(125.00)	0.00	6.6070	(2.0325)	0.0000	1	4.5745	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(2,000)	58.3000	(121,400.00)	(116,600.00)	0.0000	4.0362	(125.00)	0.00	13.4246	(3.9932)	0.0000	1	9.4315	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(1,000)	58.3000	(60,700.00)	(58,300.00)	0.0000	4.0362	(125.00)	0.00	6.7123	(1.9966)	0.0000	1	4.7157	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(1,000)	58.3000	(60,700.00)	(58,300.00)	0.0000	4.0362	(125.00)	0.00	6.7123	(1.9966)	0.0000	1	4.7157	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(2,000)	58.3000	(121,400.00)	(116,600.00)	0.0000	4.0362	(125.00)	0.00	13.4246	(3.9932)	0.0000	1	9.4315	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(2,000)	58.3000	(121,400.00)	(116,600.00)	0.0000	4.0362	(125.00)	0.00	13.4246	(3.9932)	0.0000	1	9.4315	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(5,000)	58.3000	(303,500.00)	(291,500.00)	0.0000	4.0362	(125.00)	0.00	33.5615	(9.9829)	0.0000	1	23.5787	02/04/2025
9926.HK	01/07/2025	SDB3260123710	0	(1,000)	58.3000	(60,700.00)	(58,300.00)	0.0000	4.0362	(125.00)	0.00	6.7123	(1.9966)	0.0000	1	4.7157	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(2,000)	58.6000	(121,400.00)	(117,200.00)	0.0000	3.8978	(125.00)	0.00	12.9643	(4.0137)	0.0000	1	8.9506	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(1,000)	58.6000	(60,700.00)	(58,600.00)	0.0000	3.8978	(125.00)	0.00	6.4821	(2.0068)	0.0000	1	4.4753	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(1,000)	58.6000	(60,700.00)	(58,600.00)	0.0000	3.8978	(125.00)	0.00	6.4821	(2.0068)	0.0000	1	4.4753	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(2,000)	58.6000	(121,400.00)	(117,200.00)	0.0000	3.8978	(125.00)	0.00	12.9643	(4.0137)	0.0000	1	8.9506	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(2,000)	58.6000	(121,400.00)	(117,200.00)	0.0000	3.8978	(125.00)	0.00	12.9643	(4.0137)	0.0000	1	8.9506	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(5,000)	58.6000	(303,500.00)	(293,000.00)	0.0000	3.8978	(125.00)	0.00	32.4107	(10.0342)	0.0000	1	22.3765	02/04/2025
9926.HK	01/06/2025	SDB3260123710	0	(1,000)	58.6000	(60,700.00)	(58,600.00)	0.0000	3.8978	(125.00)	0.00	6.4821	(2.0068)	0.0000	1	4.4753	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(2,000)	60.7000	(121,400.00)	(121,400.00)	0.0000	3.9489	(125.00)	0.00	39.4029	(12.4726)	0.0000	3	26.9303	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(1,000)	60.7000	(60,700.00)	(60,700.00)	0.0000	3.9489	(125.00)	0.00	19.7015	(6.2363)	0.0000	3	13.4652	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(1,000)	60.7000	(60,700.00)	(60,700.00)	0.0000	3.9489	(125.00)	0.00	19.7015	(6.2363)	0.0000	3	13.4652	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(2,000)	60.7000	(121,400.00)	(121,400.00)	0.0000	3.9489	(125.00)	0.00	39.4029	(12.4726)	0.0000	3	26.9303	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(2,000)	60.7000	(121,400.00)	(121,400.00)	0.0000	3.9489	(125.00)	0.00	39.4029	(12.4726)	0.0000	3	26.9303	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(5,000)	60.7000	(303,500.00)	(303,500.00)	0.0000	3.9489	(125.00)	0.00	98.5074	(31.1815)	0.0000	3	67.3259	02/04/2025
9926.HK	01/03/2025	SDB3260123710	0	(1,000)	60.7000	(60,700.00)	(60,700.00)	0.0000	3.9489	(125.00)	0.00	19.7015	(6.2363)	0.0000	3	13.4652	02/04/2025
TOTAL AKESO INC CMN												1,251.9531	(415.0137)	0.0000		836.9394	
ALIBABA GROUP HOLDING LIMITED CMN																	
9988.HK	01/17/2025	SDB3265127502	0	(1,200)	79.9500	(97,382.51)	(95,940.00)	0.0000	2.4434	(30.00)	0.00	6.5189	(0.7885)	0.0000	1	5.7304	02/04/2025
9988.HK	01/16/2025	SDB3265127502	0	(1,200)	79.9500	(97,382.51)	(95,940.00)	0.0000	2.6392	(30.00)	0.00	7.0413	(0.7885)	0.0000	1	6.2528	02/04/2025
9988.HK	01/15/2025	SDB3265127502	0	(1,200)	78.1000	(97,382.51)	(93,720.00)	0.0000	2.9650	(30.00)	0.00	7.9106	(0.7703)	0.0000	1	7.1403	02/04/2025
9988.HK	01/15/2025	SDB3265127502	0	(1,900)	78.1000	(154,188.98)	(148,390.00)	0.0000	2.9650	(30.00)	0.00	12.5250	(1.2196)	0.0000	1	11.3054	02/04/2025
9988.HK	01/15/2025	SDB3265127502	0	(18,900)	78.1000	(1,538,367.88)	(1,476,090.00)	0.0000	2.9650	(30.00)	0.00	124.9644	(12.1322)	0.0000	1	112.8321	02/04/2025
9988.HK	01/15/2025	SDB3265127502	0	(19,200)	78.1000	(1,582,238.07)	(1,499,520.00)	0.0000	2.9650	(30.00)	0.00	128.5280	(12.3248)	0.0000	1	116.2032	02/04/2025
9988.HK	01/14/2025	SDB3265127502	0	(1,200)	79.6000	(97,382.51)	(95,520.00)	0.0000	3.2826	(30.00)	0.00	8.7580	(0.7851)	0.0000	1	7.9730	02/04/2025
9988.HK	01/14/2025	SDB3265127502	0	(1,900)	79.6000	(154,188.98)	(151,240.00)	0.0000	3.2826	(30.00)	0.00	13.8669	(1.2431)	0.0000	1	12.6238	02/04/2025
9988.HK	01/14/2025	SDB3265127502	0	(18,900)	79.6000	(1,538,367.88)	(1,504,440.00)	0.0000	3.2826	(30.00)	0.00	138.3524	(12.3653)	0.0000	1	125.9871	02/04/2025
9988.HK	01/14/2025	SDB3265127502	0	(46,900)	79.6000	(3,864,946.13)	(3,733,240.00)	0.0000	3.2826	(30.00)	0.00	347.5921	(30.6842)	0.0000	1	316.9079	02/04/2025
9988.HK	01/14/2025	SDB3265127502	0	(10,300)	79.6000	(847,045.57)	(819,880.00)	0.0000	3.2826	(30.00)	0.00	76.1786	(6.7387)	0.0000	1	69.4399	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(1,200)	80.6000	(97,382.51)	(96,720.00)	0.0000	3.5372	(30.00)	0.00	9.4373	(0.7950)	0.0000	1	8.6423	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(1,900)	80.6000	(154,188.98)	(153,140.00)	0.0000	3.5372	(30.00)	0.00	14.9424	(1.2587)	0.0000	1	13.6837	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(18,900)	80.6000	(1,538,367.88)	(1,523,340.00)	0.0000	3.5372	(30.00)	0.00	149.0826	(12.5206)	0.0000	1	136.5620	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(46,900)	80.6000	(3,864,946.13)	(3,780,140.00)	0.0000	3.5372	(30.00)	0.00	374.5503	(31.0696)	0.0000	1	343.4807	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(19,100)	80.6000	(1,570,734.99)	(1,539,460.00)	0.0000	3.5372	(30.00)	0.00	152.2193	(12.6531)	0.0000	1	139.5662	02/04/2025
9988.HK	01/13/2025	SDB3265127502	0	(15,200)	80.6000	(1,255,040.04)	(1,225,120.00)	0.0000	3.5372	(30.00)	0.00	121.6254	(10.0695)	0.0000	1	111.5559	02/04/2025
9988.HK	01/10/2025	SDB3265127502	0	(1,200)	80.9000	(97,382.51)	(97,080.00)	0.0000	3.7668	(30.00)	0.00	30.1497	(2.3938)	0.0000	3	27.7560	02/04/2025
9988.HK	01/10/2025	SDB3265127502	0	(1,900)	80.9000	(154,188.98)	(153,710.00)	0.0000	3.7668	(30.00)	0.00	47.7370	(3.7901)	0.0000	3	43.9469	02/04/2025
9988.HK	01/10/2025	SDB3265127502	0	(18,900)	80.9000	(1,538,367.88)	(1,529,010.00)	0.0000	3.7668	(30.00)	0.00	476.2800	(37.7016)	0.0000	3	438.5783	02/04/2025
9988.HK	01/10/2025	SDB3265127502	0	(46,900)	80.9000	(3,864,946.13)	(3,794,210.00)	0.0000	3.7668	(30.00)	0.00	1,196.5905	(93.5559)	0.0000	3	1,103.0346	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ALIBABA GROUP HOLDING LIMITED CMN (Cont.)																	
9988.HK	01/10/2025	SDB3265127502	0	(19,100)	80.9000	(1,570,734.99)	(1,545,190.00)	0.0000	3.7668	(30.00)	0.00	486.3008	(38.1006)	0.0000	3	448.2003	02/04/2025
9988.HK	01/10/2025	SDB3265127502	0	(15,200)	80.9000	(1,255,040.04)	(1,229,680.00)	0.0000	3.7668	(30.00)	0.00	388.5614	(30.3209)	0.0000	3	358.2406	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(1,200)	81.4000	(97,382.51)	(97,680.00)	0.0000	3.8514	(30.00)	0.00	10.2756	(0.8028)	0.0000	1	9.4728	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(1,900)	81.4000	(154,188.98)	(154,660.00)	0.0000	3.8514	(30.00)	0.00	16.2697	(1.2712)	0.0000	1	14.9985	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(18,900)	81.4000	(1,538,367.88)	(1,538,460.00)	0.0000	3.8514	(30.00)	0.00	162.3256	(12.6449)	0.0000	1	149.6808	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(46,900)	81.4000	(3,864,946.13)	(3,817,660.00)	0.0000	3.8514	(30.00)	0.00	407.8217	(31.3780)	0.0000	1	376.4437	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(19,100)	81.4000	(1,570,734.99)	(1,554,740.00)	0.0000	3.8514	(30.00)	0.00	165.7409	(12.7787)	0.0000	1	152.9623	02/04/2025
9988.HK	01/09/2025	SDB3265127502	0	(15,200)	81.4000	(1,255,040.04)	(1,237,280.00)	0.0000	3.8514	(30.00)	0.00	132.4294	(10.1694)	0.0000	1	122.2600	02/04/2025
9988.HK	01/08/2025	SDB3265127502	0	(46,900)	82.1500	(3,864,946.13)	(3,852,835.00)	0.0000	3.9729	(30.00)	0.00	420.6893	(31.6671)	0.0000	1	389.0222	02/04/2025
9988.HK	01/08/2025	SDB3265127502	0	(19,100)	82.1500	(1,570,734.99)	(1,569,065.00)	0.0000	3.9729	(30.00)	0.00	170.9704	(12.8964)	0.0000	1	158.0740	02/04/2025
9988.HK	01/08/2025	SDB3265127502	0	(15,200)	82.1500	(1,255,040.04)	(1,248,680.00)	0.0000	3.9729	(30.00)	0.00	136.6078	(10.2631)	0.0000	1	126.3447	02/04/2025
9988.HK	01/07/2025	SDB3265127502	0	(15,200)	82.5684	(1,255,040.04)	(1,255,040.04)	0.0000	4.0362	(30.00)	0.00	138.7844	(10.3154)	0.0000	1	128.4690	02/04/2025
TOTAL ALIBABA GROUP HOLDING LIMITED CMN												6,081.6281	(488.2568)	0.0000		5,593.3713	
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN																	
0241.HK	01/17/2025	SDB3265057921	0	(2,000)	3.2800	(6,279.25)	(6,560.00)	0.0000	2.4434	(150.00)	0.00	0.4203	(0.2696)	0.0000	1	0.1508	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(4,000)	3.2800	(12,898.45)	(13,120.00)	0.0000	2.4434	(150.00)	0.00	0.8634	(0.5392)	0.0000	1	0.3243	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(6,000)	3.2800	(19,236.79)	(19,680.00)	0.0000	2.4434	(150.00)	0.00	1.2877	(0.8088)	0.0000	1	0.4790	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(4,000)	3.2800	(12,748.47)	(13,120.00)	0.0000	2.4434	(150.00)	0.00	0.8534	(0.5392)	0.0000	1	0.3142	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(4,000)	3.2800	(12,764.60)	(13,120.00)	0.0000	2.4434	(150.00)	0.00	0.8545	(0.5392)	0.0000	1	0.3153	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(32,000)	3.2800	(101,987.78)	(104,960.00)	0.0000	2.4434	(150.00)	0.00	6.8272	(4.3134)	0.0000	1	2.5138	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(20,000)	3.2800	(64,242.50)	(65,600.00)	0.0000	2.4434	(150.00)	0.00	4.3005	(2.6959)	0.0000	1	1.6046	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(10,000)	3.2800	(32,186.14)	(32,800.00)	0.0000	2.4434	(150.00)	0.00	2.1546	(1.3479)	0.0000	1	0.8066	02/04/2025
0241.HK	01/17/2025	SDB3265057921	0	(78,000)	3.2800	(253,014.76)	(255,840.00)	0.0000	2.4434	(150.00)	0.00	16.9372	(10.5140)	0.0000	1	6.4233	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(2,000)	3.3400	(6,279.25)	(6,680.00)	0.0000	2.6392	(150.00)	0.00	0.4540	(0.2745)	0.0000	1	0.1795	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(4,000)	3.3400	(12,898.45)	(13,360.00)	0.0000	2.6392	(150.00)	0.00	0.9326	(0.5490)	0.0000	1	0.3836	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(6,000)	3.3400	(19,236.79)	(20,040.00)	0.0000	2.6392	(150.00)	0.00	1.3909	(0.8236)	0.0000	1	0.5674	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(4,000)	3.3400	(12,748.47)	(13,360.00)	0.0000	2.6392	(150.00)	0.00	0.9218	(0.5490)	0.0000	1	0.3728	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(4,000)	3.3400	(12,764.60)	(13,360.00)	0.0000	2.6392	(150.00)	0.00	0.9230	(0.5490)	0.0000	1	0.3739	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(32,000)	3.3400	(101,987.78)	(106,880.00)	0.0000	2.6392	(150.00)	0.00	7.3743	(4.3923)	0.0000	1	2.9820	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(20,000)	3.3400	(64,242.50)	(66,800.00)	0.0000	2.6392	(150.00)	0.00	4.6451	(2.7452)	0.0000	1	1.8999	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(10,000)	3.3400	(32,186.14)	(33,400.00)	0.0000	2.6392	(150.00)	0.00	2.3273	(1.3726)	0.0000	1	0.9546	02/04/2025
0241.HK	01/16/2025	SDB3265057921	0	(78,000)	3.3400	(253,014.76)	(260,520.00)	0.0000	2.6392	(150.00)	0.00	18.2945	(10.7063)	0.0000	1	7.5882	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(2,000)	3.2500	(6,279.25)	(6,500.00)	0.0000	2.9650	(150.00)	0.00	0.5101	(0.2671)	0.0000	1	0.2430	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(4,000)	3.2500	(12,898.45)	(13,000.00)	0.0000	2.9650	(150.00)	0.00	1.0478	(0.5342)	0.0000	1	0.5135	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(6,000)	3.2500	(19,236.79)	(19,500.00)	0.0000	2.9650	(150.00)	0.00	1.5626	(0.8014)	0.0000	1	0.7613	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(4,000)	3.2500	(12,748.47)	(13,000.00)	0.0000	2.9650	(150.00)	0.00	1.0356	(0.5342)	0.0000	1	0.5013	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(4,000)	3.2500	(12,764.60)	(13,000.00)	0.0000	2.9650	(150.00)	0.00	1.0369	(0.5342)	0.0000	1	0.5026	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(32,000)	3.2500	(101,987.78)	(104,000.00)	0.0000	2.9650	(150.00)	0.00	8.2846	(4.2740)	0.0000	1	4.0107	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(20,000)	3.2500	(64,242.50)	(65,000.00)	0.0000	2.9650	(150.00)	0.00	5.2185	(2.6712)	0.0000	1	2.5473	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(10,000)	3.2500	(32,186.14)	(32,500.00)	0.0000	2.9650	(150.00)	0.00	2.6145	(1.3356)	0.0000	1	1.2789	02/04/2025
0241.HK	01/15/2025	SDB3265057921	0	(78,000)	3.2500	(253,014.76)	(253,500.00)	0.0000	2.9650	(150.00)	0.00	20.5528	(10.4178)	0.0000	1	10.1350	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(4,000)	3.1600	(12,898.45)	(12,640.00)	0.0000	3.2826	(150.00)	0.00	1.1600	(0.5195)	0.0000	1	0.6406	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(6,000)	3.1600	(19,236.79)	(18,960.00)	0.0000	3.2826	(150.00)	0.00	1.7301	(0.7792)	0.0000	1	0.9509	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(4,000)	3.1600	(12,748.47)	(12,640.00)	0.0000	3.2826	(150.00)	0.00	1.1465	(0.5195)	0.0000	1	0.6271	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(4,000)	3.1600	(12,764.60)	(12,640.00)	0.0000	3.2826	(150.00)	0.00	1.1480	(0.5195)	0.0000	1	0.6285	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(32,000)	3.1600	(101,987.78)	(101,120.00)	0.0000	3.2826	(150.00)	0.00	9.1722	(4.1556)	0.0000	1	5.0166	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(20,000)	3.1600	(64,242.50)	(63,200.00)	0.0000	3.2826	(150.00)	0.00	5.7776	(2.5973)	0.0000	1	3.1804	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(10,000)	3.1600	(32,186.14)	(31,600.00)	0.0000	3.2826	(150.00)	0.00	2.8946	(1.2986)	0.0000	1	1.5980	02/04/2025
0241.HK	01/14/2025	SDB3265057921	0	(78,000)	3.1600	(253,014.76)	(246,480.00)	0.0000	3.2826	(150.00)	0.00	22.7548	(10.1293)	0.0000	1	12.6254	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(4,000)	3.2500	(12,898.45)	(13,000.00)	0.0000	3.5372	(150.00)	0.00	1.2500	(0.5342)	0.0000	1	0.7157	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(6,000)	3.2500	(19,236.79)	(19,500.00)	0.0000	3.5372	(150.00)	0.00	1.8642	(0.8014)	0.0000	1	1.0629	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(4,000)	3.2500	(12,748.47)	(13,000.00)	0.0000	3.5372	(150.00)	0.00	1.2354	(0.5342)	0.0000	1	0.7012	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN (Cont.)																	
0241.HK	01/13/2025	SDB3265057921	0	(4,000)	3.2500	(12,764.60)	(13,000.00)	0.0000	3.5372	(150.00)	0.00	1.2370	(0.5342)	0.0000	1	0.7028	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(32,000)	3.2500	(101,987.78)	(104,000.00)	0.0000	3.5372	(150.00)	0.00	9.8836	(4.2740)	0.0000	1	5.6096	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(20,000)	3.2500	(64,242.50)	(65,000.00)	0.0000	3.5372	(150.00)	0.00	6.2257	(2.6712)	0.0000	1	3.5545	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(10,000)	3.2500	(32,186.14)	(32,500.00)	0.0000	3.5372	(150.00)	0.00	3.1191	(1.3356)	0.0000	1	1.7835	02/04/2025
0241.HK	01/13/2025	SDB3265057921	0	(78,000)	3.2500	(253,014.76)	(253,500.00)	0.0000	3.5372	(150.00)	0.00	24.5196	(10.4178)	0.0000	1	14.1017	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(4,000)	3.2200	(12,898.45)	(12,880.00)	0.0000	3.7668	(150.00)	0.00	3.9934	(1.5879)	0.0000	3	2.4054	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(6,000)	3.2200	(19,236.79)	(19,320.00)	0.0000	3.7668	(150.00)	0.00	5.9557	(2.3819)	0.0000	3	3.5738	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(4,000)	3.2200	(12,748.47)	(12,880.00)	0.0000	3.7668	(150.00)	0.00	3.9469	(1.5879)	0.0000	3	2.3590	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(4,000)	3.2200	(12,764.60)	(12,880.00)	0.0000	3.7668	(150.00)	0.00	3.9519	(1.5879)	0.0000	3	2.3640	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(32,000)	3.2200	(101,987.78)	(103,040.00)	0.0000	3.7668	(150.00)	0.00	31.5755	(12.7036)	0.0000	3	18.8719	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(20,000)	3.2200	(64,242.50)	(64,400.00)	0.0000	3.7668	(150.00)	0.00	19.8895	(7.9397)	0.0000	3	11.9498	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(10,000)	3.2200	(32,186.14)	(32,200.00)	0.0000	3.7668	(150.00)	0.00	9.9649	(3.9699)	0.0000	3	5.9950	02/04/2025
0241.HK	01/10/2025	SDB3265057921	0	(78,000)	3.2200	(253,014.76)	(251,160.00)	0.0000	3.7668	(150.00)	0.00	78.3336	(30.9649)	0.0000	3	47.3686	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(4,000)	3.2300	(12,748.47)	(12,920.00)	0.0000	3.8514	(150.00)	0.00	1.3452	(0.5310)	0.0000	1	0.8142	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(4,000)	3.2300	(12,764.60)	(12,920.00)	0.0000	3.8514	(150.00)	0.00	1.3469	(0.5310)	0.0000	1	0.8159	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(32,000)	3.2300	(101,987.78)	(103,360.00)	0.0000	3.8514	(150.00)	0.00	10.7616	(4.2477)	0.0000	1	6.5139	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(20,000)	3.2300	(64,242.50)	(64,600.00)	0.0000	3.8514	(150.00)	0.00	6.7787	(2.6548)	0.0000	1	4.1240	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(10,000)	3.2300	(32,186.14)	(32,300.00)	0.0000	3.8514	(150.00)	0.00	3.3962	(1.3274)	0.0000	1	2.0688	02/04/2025
0241.HK	01/09/2025	SDB3265057921	0	(78,000)	3.2300	(253,014.76)	(251,940.00)	0.0000	3.8514	(150.00)	0.00	26.6976	(10.3537)	0.0000	1	16.3439	02/04/2025
0241.HK	01/08/2025	SDB3265057921	0	(32,000)	3.1900	(101,987.78)	(102,080.00)	0.0000	3.9729	(150.00)	0.00	11.1011	(4.1951)	0.0000	1	6.9060	02/04/2025
0241.HK	01/08/2025	SDB3265057921	0	(20,000)	3.1900	(64,242.50)	(63,800.00)	0.0000	3.9729	(150.00)	0.00	6.9926	(2.6219)	0.0000	1	4.3707	02/04/2025
0241.HK	01/08/2025	SDB3265057921	0	(10,000)	3.1900	(32,186.14)	(31,900.00)	0.0000	3.9729	(150.00)	0.00	3.5034	(1.3110)	0.0000	1	2.1924	02/04/2025
0241.HK	01/08/2025	SDB3265057921	0	(78,000)	3.1900	(253,014.76)	(248,820.00)	0.0000	3.9729	(150.00)	0.00	27.5400	(10.2255)	0.0000	1	17.3145	02/04/2025
0241.HK	01/07/2025	SDB3265057921	0	(32,000)	3.1900	(101,987.78)	(102,080.00)	0.0000	4.0362	(150.00)	0.00	11.2780	(4.1951)	0.0000	1	7.0829	02/04/2025
0241.HK	01/07/2025	SDB3265057921	0	(20,000)	3.1900	(64,242.50)	(63,800.00)	0.0000	4.0362	(150.00)	0.00	7.1040	(2.6219)	0.0000	1	4.4821	02/04/2025
0241.HK	01/07/2025	SDB3265057921	0	(10,000)	3.1900	(32,186.14)	(31,900.00)	0.0000	4.0362	(150.00)	0.00	3.5592	(1.3110)	0.0000	1	2.2482	02/04/2025
0241.HK	01/07/2025	SDB3265057921	0	(78,000)	3.1900	(253,014.76)	(248,820.00)	0.0000	4.0362	(150.00)	0.00	27.9788	(10.2255)	0.0000	1	17.7533	02/04/2025
0241.HK	01/06/2025	SDB3265057921	0	(10,000)	3.2186	(32,186.14)	(32,186.14)	0.0000	3.8978	(150.00)	0.00	3.4372	(1.3227)	0.0000	1	2.1144	02/04/2025
0241.HK	01/06/2025	SDB3265057921	0	(78,000)	3.2438	(253,014.76)	(253,014.76)	0.0000	3.8978	(150.00)	0.00	27.0194	(10.3979)	0.0000	1	16.6215	02/04/2025
TOTAL ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN												546.1959	(237.3165)	0.0000		308.8794	
ALIBABA PICTURES GROUP LIMITED CMN																	
1060.HK	01/17/2025	SDB3264716710	0	(170,000)	0.4950	(79,304.32)	(84,150.00)	0.0000	2.4434	(30.00)	0.00	5.3088	(0.6916)	0.0000	1	4.6171	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(90,000)	0.4950	(41,544.99)	(44,550.00)	0.0000	2.4434	(30.00)	0.00	2.7811	(0.3662)	0.0000	1	2.4149	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(90,000)	0.4950	(42,948.18)	(44,550.00)	0.0000	2.4434	(30.00)	0.00	2.8750	(0.3662)	0.0000	1	2.5089	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(120,000)	0.4950	(56,343.24)	(59,400.00)	0.0000	2.4434	(30.00)	0.00	3.7717	(0.4882)	0.0000	1	3.2835	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(290,000)	0.4950	(137,750.00)	(143,550.00)	0.0000	2.4434	(30.00)	0.00	9.2212	(1.1799)	0.0000	1	8.0413	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(70,000)	0.4950	(33,250.00)	(34,650.00)	0.0000	2.4434	(30.00)	0.00	2.2258	(0.2848)	0.0000	1	1.9410	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(70,000)	0.4950	(33,250.00)	(34,650.00)	0.0000	2.4434	(30.00)	0.00	2.2258	(0.2848)	0.0000	1	1.9410	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(280,000)	0.4950	(133,000.00)	(138,600.00)	0.0000	2.4434	(30.00)	0.00	8.9032	(1.1392)	0.0000	1	7.7641	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(20,000)	0.4950	(9,500.00)	(9,900.00)	0.0000	2.4434	(30.00)	0.00	0.6359	(0.0814)	0.0000	1	0.5546	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(60,000)	0.4950	(28,500.00)	(29,700.00)	0.0000	2.4434	(30.00)	0.00	1.9078	(0.2441)	0.0000	1	1.6637	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(30,000)	0.4950	(14,250.00)	(14,850.00)	0.0000	2.4434	(30.00)	0.00	0.9539	(0.1221)	0.0000	1	0.8319	02/04/2025
1060.HK	01/17/2025	SDB3264716710	0	(70,000)	0.4950	(33,250.00)	(34,650.00)	0.0000	2.4434	(30.00)	0.00	2.2258	(0.2848)	0.0000	1	1.9410	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(170,000)	0.5200	(79,304.32)	(88,400.00)	0.0000	2.6392	(30.00)	0.00	5.7342	(0.7266)	0.0000	1	5.0076	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(90,000)	0.5200	(41,544.99)	(46,800.00)	0.0000	2.6392	(30.00)	0.00	3.0040	(0.3847)	0.0000	1	2.6193	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(90,000)	0.5200	(42,948.18)	(46,800.00)	0.0000	2.6392	(30.00)	0.00	3.1054	(0.3847)	0.0000	1	2.7208	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(120,000)	0.5200	(56,343.24)	(62,400.00)	0.0000	2.6392	(30.00)	0.00	4.0740	(0.5129)	0.0000	1	3.5611	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(290,000)	0.5200	(137,750.00)	(150,800.00)	0.0000	2.6392	(30.00)	0.00	9.9602	(1.2395)	0.0000	1	8.7207	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(70,000)	0.5200	(33,250.00)	(36,400.00)	0.0000	2.6392	(30.00)	0.00	2.4042	(0.2992)	0.0000	1	2.1050	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(70,000)	0.5200	(33,250.00)	(36,400.00)	0.0000	2.6392	(30.00)	0.00	2.4042	(0.2992)	0.0000	1	2.1050	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(280,000)	0.5200	(133,000.00)	(145,600.00)	0.0000	2.6392	(30.00)	0.00	9.6167	(1.1967)	0.0000	1	8.4200	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(20,000)	0.5200	(9,500.00)	(10,400.00)	0.0000	2.6392	(30.00)	0.00	0.6869	(0.0855)	0.0000	1	0.6014	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ALIBABA PICTURES GROUP LIMITED CMN (Cont.)																	
1060.HK	01/16/2025	SDB3264716710	0	(60,000)	0.5200	(28,500.00)	(31,200.00)	0.0000	2.6392	(30.00)	0.00	2.0607	(0.2564)	0.0000	1	1.8043	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(30,000)	0.5200	(14,250.00)	(15,600.00)	0.0000	2.6392	(30.00)	0.00	1.0304	(0.1282)	0.0000	1	0.9021	02/04/2025
1060.HK	01/16/2025	SDB3264716710	0	(70,000)	0.5200	(33,250.00)	(36,400.00)	0.0000	2.6392	(30.00)	0.00	2.4042	(0.2992)	0.0000	1	2.1050	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(170,000)	0.5000	(79,304.32)	(85,000.00)	0.0000	2.9650	(30.00)	0.00	6.4420	(0.6986)	0.0000	1	5.7434	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(90,000)	0.5000	(41,544.99)	(45,000.00)	0.0000	2.9650	(30.00)	0.00	3.3748	(0.3699)	0.0000	1	3.0049	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(90,000)	0.5000	(42,948.18)	(45,000.00)	0.0000	2.9650	(30.00)	0.00	3.4888	(0.3699)	0.0000	1	3.1189	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(120,000)	0.5000	(56,343.24)	(60,000.00)	0.0000	2.9650	(30.00)	0.00	4.5769	(0.4932)	0.0000	1	4.0837	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(290,000)	0.5000	(137,750.00)	(145,000.00)	0.0000	2.9650	(30.00)	0.00	11.1897	(1.1918)	0.0000	1	9.9979	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(70,000)	0.5000	(33,250.00)	(35,000.00)	0.0000	2.9650	(30.00)	0.00	2.7010	(0.2877)	0.0000	1	2.4133	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(70,000)	0.5000	(33,250.00)	(35,000.00)	0.0000	2.9650	(30.00)	0.00	2.7010	(0.2877)	0.0000	1	2.4133	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(280,000)	0.5000	(133,000.00)	(140,000.00)	0.0000	2.9650	(30.00)	0.00	10.8038	(1.1507)	0.0000	1	9.6531	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(20,000)	0.5000	(9,500.00)	(10,000.00)	0.0000	2.9650	(30.00)	0.00	0.7717	(0.0822)	0.0000	1	0.6895	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(60,000)	0.5000	(28,500.00)	(30,000.00)	0.0000	2.9650	(30.00)	0.00	2.3151	(0.2466)	0.0000	1	2.0685	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(30,000)	0.5000	(14,250.00)	(15,000.00)	0.0000	2.9650	(30.00)	0.00	1.1576	(0.1233)	0.0000	1	1.0343	02/04/2025
1060.HK	01/15/2025	SDB3264716710	0	(70,000)	0.5000	(33,250.00)	(35,000.00)	0.0000	2.9650	(30.00)	0.00	2.7010	(0.2877)	0.0000	1	2.4133	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(170,000)	0.4750	(79,304.32)	(80,750.00)	0.0000	3.2826	(30.00)	0.00	7.1322	(0.6637)	0.0000	1	6.4685	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(90,000)	0.4750	(41,544.99)	(42,750.00)	0.0000	3.2826	(30.00)	0.00	3.7363	(0.3514)	0.0000	1	3.3850	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(90,000)	0.4750	(42,948.18)	(42,750.00)	0.0000	3.2826	(30.00)	0.00	3.8625	(0.3514)	0.0000	1	3.5112	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(120,000)	0.4750	(56,343.24)	(57,000.00)	0.0000	3.2826	(30.00)	0.00	5.0672	(0.4685)	0.0000	1	4.5987	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(290,000)	0.4750	(137,750.00)	(137,750.00)	0.0000	3.2826	(30.00)	0.00	12.3885	(1.1322)	0.0000	1	11.2563	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.2826	(30.00)	0.00	2.9903	(0.2733)	0.0000	1	2.7170	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.2826	(30.00)	0.00	2.9903	(0.2733)	0.0000	1	2.7170	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(280,000)	0.4750	(133,000.00)	(133,000.00)	0.0000	3.2826	(30.00)	0.00	11.9613	(1.0932)	0.0000	1	10.8681	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(20,000)	0.4750	(9,500.00)	(9,500.00)	0.0000	3.2826	(30.00)	0.00	0.8544	(0.0781)	0.0000	1	0.7763	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(60,000)	0.4750	(28,500.00)	(28,500.00)	0.0000	3.2826	(30.00)	0.00	2.5631	(0.2342)	0.0000	1	2.3289	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(30,000)	0.4750	(14,250.00)	(14,250.00)	0.0000	3.2826	(30.00)	0.00	1.2816	(0.1171)	0.0000	1	1.1644	02/04/2025
1060.HK	01/14/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.2826	(30.00)	0.00	2.9903	(0.2733)	0.0000	1	2.7170	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(170,000)	0.4800	(79,304.32)	(81,600.00)	0.0000	3.5372	(30.00)	0.00	7.6853	(0.6707)	0.0000	1	7.0147	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(90,000)	0.4800	(41,544.99)	(43,200.00)	0.0000	3.5372	(30.00)	0.00	4.0261	(0.3551)	0.0000	1	3.6710	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(90,000)	0.4800	(42,948.18)	(43,200.00)	0.0000	3.5372	(30.00)	0.00	4.1621	(0.3551)	0.0000	1	3.8070	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(120,000)	0.4800	(56,343.24)	(57,600.00)	0.0000	3.5372	(30.00)	0.00	5.4602	(0.4734)	0.0000	1	4.9868	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(290,000)	0.4800	(137,750.00)	(139,200.00)	0.0000	3.5372	(30.00)	0.00	13.3493	(1.1441)	0.0000	1	12.2052	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(70,000)	0.4800	(33,250.00)	(33,600.00)	0.0000	3.5372	(30.00)	0.00	3.2222	(0.2762)	0.0000	1	2.9461	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(70,000)	0.4800	(33,250.00)	(33,600.00)	0.0000	3.5372	(30.00)	0.00	3.2222	(0.2762)	0.0000	1	2.9461	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(280,000)	0.4800	(133,000.00)	(134,400.00)	0.0000	3.5372	(30.00)	0.00	12.8890	(1.1047)	0.0000	1	11.7843	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(20,000)	0.4800	(9,500.00)	(9,600.00)	0.0000	3.5372	(30.00)	0.00	0.9206	(0.0789)	0.0000	1	0.8417	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(60,000)	0.4800	(28,500.00)	(28,800.00)	0.0000	3.5372	(30.00)	0.00	2.7619	(0.2367)	0.0000	1	2.5252	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(30,000)	0.4800	(14,250.00)	(14,400.00)	0.0000	3.5372	(30.00)	0.00	1.3810	(0.1184)	0.0000	1	1.2626	02/04/2025
1060.HK	01/13/2025	SDB3264716710	0	(70,000)	0.4800	(33,250.00)	(33,600.00)	0.0000	3.5372	(30.00)	0.00	3.2222	(0.2762)	0.0000	1	2.9461	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(170,000)	0.4750	(79,304.32)	(80,750.00)	0.0000	3.7668	(30.00)	0.00	24.5527	(1.9911)	0.0000	3	22.5616	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(90,000)	0.4750	(41,544.99)	(42,750.00)	0.0000	3.7668	(30.00)	0.00	12.8624	(1.0541)	0.0000	3	11.8083	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(90,000)	0.4750	(42,948.18)	(42,750.00)	0.0000	3.7668	(30.00)	0.00	13.2968	(1.0541)	0.0000	3	12.2427	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(120,000)	0.4750	(56,343.24)	(57,000.00)	0.0000	3.7668	(30.00)	0.00	17.4439	(1.4055)	0.0000	3	16.0384	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(290,000)	0.4750	(137,750.00)	(137,750.00)	0.0000	3.7668	(30.00)	0.00	42.6475	(3.3966)	0.0000	3	39.2509	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.7668	(30.00)	0.00	10.2942	(0.8199)	0.0000	3	9.4744	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.7668	(30.00)	0.00	10.2942	(0.8199)	0.0000	3	9.4744	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(280,000)	0.4750	(133,000.00)	(133,000.00)	0.0000	3.7668	(30.00)	0.00	41.1769	(3.2795)	0.0000	3	37.8975	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(20,000)	0.4750	(9,500.00)	(9,500.00)	0.0000	3.7668	(30.00)	0.00	2.9412	(0.2342)	0.0000	3	2.7070	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(60,000)	0.4750	(28,500.00)	(28,500.00)	0.0000	3.7668	(30.00)	0.00	8.8236	(0.7027)	0.0000	3	8.1209	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(30,000)	0.4750	(14,250.00)	(14,250.00)	0.0000	3.7668	(30.00)	0.00	4.4118	(0.3514)	0.0000	3	4.0604	02/04/2025
1060.HK	01/10/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.7668	(30.00)	0.00	10.2942	(0.8199)	0.0000	3	9.4744	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(170,000)	0.4700	(79,304.32)	(79,900.00)	0.0000	3.8514	(30.00)	0.00	8.3680	(0.6567)	0.0000	1	7.7113	02/04/2025
1060.HK	01/09/2025	SDB326471671															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ALIBABA PICTURES GROUP LIMITED CMN (Cont.)																	
1060.HK	01/09/2025	SDB3264716710	0	(90,000)	0.4700	(42,948.18)	(42,300.00)	0.0000	3.8514	(30.00)	0.00	4.5318	(0.3477)	0.0000	1	4.1841	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(120,000)	0.4700	(56,343.24)	(56,400.00)	0.0000	3.8514	(30.00)	0.00	5.9452	(0.4636)	0.0000	1	5.4817	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(290,000)	0.4700	(137,750.00)	(136,300.00)	0.0000	3.8514	(30.00)	0.00	14.5351	(1.1203)	0.0000	1	13.4148	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(70,000)	0.4700	(33,250.00)	(32,900.00)	0.0000	3.8514	(30.00)	0.00	3.5085	(0.2704)	0.0000	1	3.2381	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(70,000)	0.4700	(33,250.00)	(32,900.00)	0.0000	3.8514	(30.00)	0.00	3.5085	(0.2704)	0.0000	1	3.2381	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(280,000)	0.4700	(133,000.00)	(131,600.00)	0.0000	3.8514	(30.00)	0.00	14.0339	(1.0816)	0.0000	1	12.9523	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(20,000)	0.4700	(9,500.00)	(9,400.00)	0.0000	3.8514	(30.00)	0.00	1.0024	(0.0773)	0.0000	1	0.9252	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(60,000)	0.4700	(28,500.00)	(28,200.00)	0.0000	3.8514	(30.00)	0.00	3.0073	(0.2318)	0.0000	1	2.7755	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(30,000)	0.4700	(14,250.00)	(14,100.00)	0.0000	3.8514	(30.00)	0.00	1.5036	(0.1159)	0.0000	1	1.3877	02/04/2025
1060.HK	01/09/2025	SDB3264716710	0	(70,000)	0.4700	(33,250.00)	(32,900.00)	0.0000	3.8514	(30.00)	0.00	3.5085	(0.2704)	0.0000	1	3.2381	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(170,000)	0.4650	(79,304.32)	(79,050.00)	0.0000	3.9729	(30.00)	0.00	8.6321	(0.6497)	0.0000	1	7.9823	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(90,000)	0.4650	(41,544.99)	(41,850.00)	0.0000	3.9729	(30.00)	0.00	4.5221	(0.3440)	0.0000	1	4.1781	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(90,000)	0.4650	(42,948.18)	(41,850.00)	0.0000	3.9729	(30.00)	0.00	4.6748	(0.3440)	0.0000	1	4.3308	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(120,000)	0.4650	(56,343.24)	(55,800.00)	0.0000	3.9729	(30.00)	0.00	6.1328	(0.4586)	0.0000	1	5.6742	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(290,000)	0.4650	(137,750.00)	(134,850.00)	0.0000	3.9729	(30.00)	0.00	14.9937	(1.1084)	0.0000	1	13.8854	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.9729	(30.00)	0.00	3.6192	(0.2675)	0.0000	1	3.3516	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.9729	(30.00)	0.00	3.6192	(0.2675)	0.0000	1	3.3516	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(280,000)	0.4650	(133,000.00)	(130,200.00)	0.0000	3.9729	(30.00)	0.00	14.4767	(1.0701)	0.0000	1	13.4066	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(20,000)	0.4650	(9,500.00)	(9,300.00)	0.0000	3.9729	(30.00)	0.00	1.0341	(0.0764)	0.0000	1	0.9576	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(60,000)	0.4650	(28,500.00)	(27,900.00)	0.0000	3.9729	(30.00)	0.00	3.1022	(0.2293)	0.0000	1	2.8728	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(30,000)	0.4650	(14,250.00)	(13,950.00)	0.0000	3.9729	(30.00)	0.00	1.5511	(0.1147)	0.0000	1	1.4364	02/04/2025
1060.HK	01/08/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.9729	(30.00)	0.00	3.6192	(0.2675)	0.0000	1	3.3516	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(170,000)	0.4650	(79,304.32)	(79,050.00)	0.0000	4.0362	(30.00)	0.00	8.7696	(0.6497)	0.0000	1	8.1199	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(90,000)	0.4650	(41,544.99)	(41,850.00)	0.0000	4.0362	(30.00)	0.00	4.5941	(0.3440)	0.0000	1	4.2501	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(90,000)	0.4650	(42,948.18)	(41,850.00)	0.0000	4.0362	(30.00)	0.00	4.7493	(0.3440)	0.0000	1	4.4053	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(120,000)	0.4650	(56,343.24)	(55,800.00)	0.0000	4.0362	(30.00)	0.00	6.2305	(0.4586)	0.0000	1	5.7719	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(290,000)	0.4650	(137,750.00)	(134,850.00)	0.0000	4.0362	(30.00)	0.00	15.2326	(1.1084)	0.0000	1	14.1243	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	4.0362	(30.00)	0.00	3.6768	(0.2675)	0.0000	1	3.4093	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	4.0362	(30.00)	0.00	3.6768	(0.2675)	0.0000	1	3.4093	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(280,000)	0.4650	(133,000.00)	(130,200.00)	0.0000	4.0362	(30.00)	0.00	14.7074	(1.0701)	0.0000	1	13.6372	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(20,000)	0.4650	(9,500.00)	(9,300.00)	0.0000	4.0362	(30.00)	0.00	1.0505	(0.0764)	0.0000	1	0.9741	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(60,000)	0.4650	(28,500.00)	(27,900.00)	0.0000	4.0362	(30.00)	0.00	3.1516	(0.2293)	0.0000	1	2.9223	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(30,000)	0.4650	(14,250.00)	(13,950.00)	0.0000	4.0362	(30.00)	0.00	1.5758	(0.1147)	0.0000	1	1.4611	02/04/2025
1060.HK	01/07/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	4.0362	(30.00)	0.00	3.6768	(0.2675)	0.0000	1	3.4093	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(90,000)	0.4650	(42,948.18)	(41,850.00)	0.0000	3.8978	(30.00)	0.00	4.5864	(0.3440)	0.0000	1	4.2425	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(120,000)	0.4650	(56,343.24)	(55,800.00)	0.0000	3.8978	(30.00)	0.00	6.0169	(0.4586)	0.0000	1	5.5583	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(290,000)	0.4650	(137,750.00)	(134,850.00)	0.0000	3.8978	(30.00)	0.00	14.7103	(1.1084)	0.0000	1	13.6019	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.8978	(30.00)	0.00	3.5508	(0.2675)	0.0000	1	3.2832	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.8978	(30.00)	0.00	3.5508	(0.2675)	0.0000	1	3.2832	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(280,000)	0.4650	(133,000.00)	(130,200.00)	0.0000	3.8978	(30.00)	0.00	14.2031	(1.0701)	0.0000	1	13.1329	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(20,000)	0.4650	(9,500.00)	(9,300.00)	0.0000	3.8978	(30.00)	0.00	1.0145	(0.0764)	0.0000	1	0.9381	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(60,000)	0.4650	(28,500.00)	(27,900.00)	0.0000	3.8978	(30.00)	0.00	3.0435	(0.2293)	0.0000	1	2.8142	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(30,000)	0.4650	(14,250.00)	(13,950.00)	0.0000	3.8978	(30.00)	0.00	1.5218	(0.1147)	0.0000	1	1.4071	02/04/2025
1060.HK	01/06/2025	SDB3264716710	0	(70,000)	0.4650	(33,250.00)	(32,550.00)	0.0000	3.8978	(30.00)	0.00	3.5508	(0.2675)	0.0000	1	3.2832	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(290,000)	0.4750	(137,750.00)	(137,750.00)	0.0000	3.9489	(30.00)	0.00	44.7097	(3.3966)	0.0000	3	41.3131	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.9489	(30.00)	0.00	10.7920	(0.8199)	0.0000	3	9.9721	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.9489	(30.00)	0.00	10.7920	(0.8199)	0.0000	3	9.9721	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(280,000)	0.4750	(133,000.00)	(133,000.00)	0.0000	3.9489	(30.00)	0.00	43.1680	(3.2795)	0.0000	3	39.8885	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(20,000)	0.4750	(9,500.00)	(9,500.00)	0.0000	3.9489	(30.00)	0.00	3.0834	(0.2342)	0.0000	3	2.8492	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(60,000)	0.4750	(28,500.00)	(28,500.00)	0.0000	3.9489	(30.00)	0.00	9.2503	(0.7027)	0.0000	3	8.5475	02/04/2025
1060.HK	01/03/2025	SDB3264716710	0	(30,000)	0.4750	(14,250.00)	(14,250.00)	0.0000	3.9489	(30.00)	0.00	4.6251	(0.3514)	0.0000	3	4.2738	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ALIBABA PICTURES GROUP LIMITED CMN (Cont.)																	
1060.HK	01/03/2025	SDB3264716710	0	(70,000)	0.4750	(33,250.00)	(33,250.00)	0.0000	3.9489	(30.00)	0.00	10.7920	(0.8199)	0.0000	3	9.9721	02/04/2025
TOTAL ALIBABA PICTURES GROUP LIMITED CMN												862.7708	(73.8160)	0.0000		788.9547	
BAIDU, INC. CMN																	
9888.HK	01/17/2025	SDB3264328906	0	(800)	78.5000	(66,160.00)	(62,800.00)	0.0000	2.4434	(30.00)	0.00	4.4289	(0.5162)	0.0000	1	3.9127	02/04/2025
9888.HK	01/17/2025	SDB3264328906	0	(1,050)	78.5000	(86,835.00)	(82,425.00)	0.0000	2.4434	(30.00)	0.00	5.8129	(0.6775)	0.0000	1	5.1354	02/04/2025
9888.HK	01/16/2025	SDB3264328906	0	(800)	77.5500	(66,160.00)	(62,040.00)	0.0000	2.6392	(30.00)	0.00	4.7838	(0.5099)	0.0000	1	4.2738	02/04/2025
9888.HK	01/16/2025	SDB3264328906	0	(1,050)	77.5500	(86,835.00)	(81,427.50)	0.0000	2.6392	(30.00)	0.00	6.2787	(0.6693)	0.0000	1	5.6094	02/04/2025
9888.HK	01/15/2025	SDB3264328906	0	(800)	75.9000	(66,160.00)	(60,720.00)	0.0000	2.9650	(30.00)	0.00	5.3743	(0.4991)	0.0000	1	4.8752	02/04/2025
9888.HK	01/15/2025	SDB3264328906	0	(1,050)	75.9000	(86,835.00)	(79,695.00)	0.0000	2.9650	(30.00)	0.00	7.0538	(0.6550)	0.0000	1	6.3987	02/04/2025
9888.HK	01/15/2025	SDB3264328906	0	(150)	75.9000	(12,405.00)	(11,385.00)	0.0000	2.9650	(30.00)	0.00	1.0077	(0.0936)	0.0000	1	0.9141	02/04/2025
9888.HK	01/15/2025	SDB3264328906	0	(2,450)	75.9000	(202,615.00)	(185,955.00)	0.0000	2.9650	(30.00)	0.00	16.4588	(1.5284)	0.0000	1	14.9304	02/04/2025
9888.HK	01/15/2025	SDB3264328906	0	(1,400)	75.9000	(115,780.00)	(106,260.00)	0.0000	2.9650	(30.00)	0.00	9.4050	(0.8734)	0.0000	1	8.5316	02/04/2025
9888.HK	01/14/2025	SDB3264328906	0	(800)	77.7000	(66,160.00)	(62,160.00)	0.0000	3.2826	(30.00)	0.00	5.9501	(0.5109)	0.0000	1	5.4392	02/04/2025
9888.HK	01/14/2025	SDB3264328906	0	(1,050)	77.7000	(86,835.00)	(81,585.00)	0.0000	3.2826	(30.00)	0.00	7.8095	(0.6706)	0.0000	1	7.1389	02/04/2025
9888.HK	01/14/2025	SDB3264328906	0	(150)	77.7000	(12,405.00)	(11,655.00)	0.0000	3.2826	(30.00)	0.00	1.1156	(0.0958)	0.0000	1	1.0198	02/04/2025
9888.HK	01/14/2025	SDB3264328906	0	(2,450)	77.7000	(202,615.00)	(190,365.00)	0.0000	3.2826	(30.00)	0.00	18.2221	(1.5646)	0.0000	1	16.6574	02/04/2025
9888.HK	01/14/2025	SDB3264328906	0	(1,400)	77.7000	(115,780.00)	(108,780.00)	0.0000	3.2826	(30.00)	0.00	10.4126	(0.8941)	0.0000	1	9.5185	02/04/2025
9888.HK	01/13/2025	SDB3264328906	0	(800)	78.8500	(66,160.00)	(63,080.00)	0.0000	3.5372	(30.00)	0.00	6.4115	(0.5185)	0.0000	1	5.8931	02/04/2025
9888.HK	01/13/2025	SDB3264328906	0	(1,050)	78.8500	(86,835.00)	(82,792.50)	0.0000	3.5372	(30.00)	0.00	8.4151	(0.6805)	0.0000	1	7.7347	02/04/2025
9888.HK	01/13/2025	SDB3264328906	0	(150)	78.8500	(12,405.00)	(11,827.50)	0.0000	3.5372	(30.00)	0.00	1.2022	(0.0972)	0.0000	1	1.1050	02/04/2025
9888.HK	01/13/2025	SDB3264328906	0	(2,450)	78.8500	(202,615.00)	(193,182.50)	0.0000	3.5372	(30.00)	0.00	19.6353	(1.5878)	0.0000	1	18.0475	02/04/2025
9888.HK	01/13/2025	SDB3264328906	0	(1,400)	78.8500	(115,780.00)	(110,390.00)	0.0000	3.5372	(30.00)	0.00	11.2202	(0.9073)	0.0000	1	10.3129	02/04/2025
9888.HK	01/10/2025	SDB3264328906	0	(800)	79.8500	(66,160.00)	(63,880.00)	0.0000	3.7668	(30.00)	0.00	20.4832	(1.5751)	0.0000	3	18.9081	02/04/2025
9888.HK	01/10/2025	SDB3264328906	0	(1,050)	79.8500	(86,835.00)	(83,842.50)	0.0000	3.7668	(30.00)	0.00	26.8842	(2.0673)	0.0000	3	24.8168	02/04/2025
9888.HK	01/10/2025	SDB3264328906	0	(150)	79.8500	(12,405.00)	(11,977.50)	0.0000	3.7668	(30.00)	0.00	3.8406	(0.2953)	0.0000	3	3.5453	02/04/2025
9888.HK	01/10/2025	SDB3264328906	0	(2,450)	79.8500	(202,615.00)	(195,632.50)	0.0000	3.7668	(30.00)	0.00	62.7298	(4.8238)	0.0000	3	57.9060	02/04/2025
9888.HK	01/10/2025	SDB3264328906	0	(1,400)	79.8500	(115,780.00)	(111,790.00)	0.0000	3.7668	(30.00)	0.00	35.8456	(2.7565)	0.0000	3	33.0891	02/04/2025
9888.HK	01/09/2025	SDB3264328906	0	(800)	80.4500	(66,160.00)	(64,360.00)	0.0000	3.8514	(30.00)	0.00	6.9811	(0.5290)	0.0000	1	6.4521	02/04/2025
9888.HK	01/09/2025	SDB3264328906	0	(1,050)	80.4500	(86,835.00)	(84,472.50)	0.0000	3.8514	(30.00)	0.00	9.1627	(0.6943)	0.0000	1	8.4684	02/04/2025
9888.HK	01/09/2025	SDB3264328906	0	(150)	80.4500	(12,405.00)	(12,067.50)	0.0000	3.8514	(30.00)	0.00	1.3090	(0.0992)	0.0000	1	1.2098	02/04/2025
9888.HK	01/09/2025	SDB3264328906	0	(2,450)	80.4500	(202,615.00)	(197,102.50)	0.0000	3.8514	(30.00)	0.00	21.3795	(1.6200)	0.0000	1	19.7595	02/04/2025
9888.HK	01/09/2025	SDB3264328906	0	(1,400)	80.4500	(115,780.00)	(112,630.00)	0.0000	3.8514	(30.00)	0.00	12.2169	(0.9257)	0.0000	1	11.2912	02/04/2025
9888.HK	01/08/2025	SDB3264328906	0	(800)	80.7500	(66,160.00)	(64,600.00)	0.0000	3.9729	(30.00)	0.00	7.2013	(0.5310)	0.0000	1	6.6704	02/04/2025
9888.HK	01/08/2025	SDB3264328906	0	(1,050)	80.7500	(86,835.00)	(84,787.50)	0.0000	3.9729	(30.00)	0.00	9.4518	(0.6969)	0.0000	1	8.7549	02/04/2025
9888.HK	01/08/2025	SDB3264328906	0	(150)	80.7500	(12,405.00)	(12,112.50)	0.0000	3.9729	(30.00)	0.00	1.3503	(0.0996)	0.0000	1	1.2507	02/04/2025
9888.HK	01/08/2025	SDB3264328906	0	(2,450)	80.7500	(202,615.00)	(197,837.50)	0.0000	3.9729	(30.00)	0.00	22.0541	(1.6261)	0.0000	1	20.4281	02/04/2025
9888.HK	01/08/2025	SDB3264328906	0	(1,400)	80.7500	(115,780.00)	(113,050.00)	0.0000	3.9729	(30.00)	0.00	12.6024	(0.9292)	0.0000	1	11.6732	02/04/2025
9888.HK	01/07/2025	SDB3264328906	0	(800)	81.0500	(66,160.00)	(64,840.00)	0.0000	4.0362	(30.00)	0.00	7.3161	(0.5329)	0.0000	1	6.7832	02/04/2025
9888.HK	01/07/2025	SDB3264328906	0	(1,050)	81.0500	(86,835.00)	(85,102.50)	0.0000	4.0362	(30.00)	0.00	9.6024	(0.6995)	0.0000	1	8.9029	02/04/2025
9888.HK	01/07/2025	SDB3264328906	0	(150)	81.0500	(12,405.00)	(12,157.50)	0.0000	4.0362	(30.00)	0.00	1.3718	(0.0999)	0.0000	1	1.2718	02/04/2025
9888.HK	01/07/2025	SDB3264328906	0	(2,450)	81.0500	(202,615.00)	(198,572.50)	0.0000	4.0362	(30.00)	0.00	22.4055	(1.6321)	0.0000	1	20.7734	02/04/2025
9888.HK	01/07/2025	SDB3264328906	0	(1,400)	81.0500	(115,780.00)	(113,470.00)	0.0000	4.0362	(30.00)	0.00	12.8031	(0.9326)	0.0000	1	11.8705	02/04/2025
9888.HK	01/06/2025	SDB3264328906	0	(800)	80.8000	(66,160.00)	(64,640.00)	0.0000	3.8978	(30.00)	0.00	7.0652	(0.5313)	0.0000	1	6.5339	02/04/2025
9888.HK	01/06/2025	SDB3264328906	0	(1,050)	80.8000	(86,835.00)	(84,840.00)	0.0000	3.8978	(30.00)	0.00	9.2731	(0.6973)	0.0000	1	8.5758	02/04/2025
9888.HK	01/06/2025	SDB3264328906	0	(150)	80.8000	(12,405.00)	(12,120.00)	0.0000	3.8978	(30.00)	0.00	1.3247	(0.0996)	0.0000	1	1.2251	02/04/2025
9888.HK	01/06/2025	SDB3264328906	0	(2,450)	80.8000	(202,615.00)	(197,960.00)	0.0000	3.8978	(30.00)	0.00	21.6372	(1.6271)	0.0000	1	20.0102	02/04/2025
9888.HK	01/06/2025	SDB3264328906	0	(1,400)	80.8000	(115,780.00)	(113,120.00)	0.0000	3.8978	(30.00)	0.00	12.3641	(0.9298)	0.0000	1	11.4344	02/04/2025
9888.HK	01/03/2025	SDB3264328906	0	(800)	82.7000	(66,160.00)	(66,160.00)	0.0000	3.9489	(30.00)	0.00	21.4736	(1.6313)	0.0000	3	19.8423	02/04/2025
9888.HK	01/03/2025	SDB3264328906	0	(1,050)	82.7000	(86,835.00)	(86,835.00)	0.0000	3.9489	(30.00)	0.00	28.1841	(2.1411)	0.0000	3	26.0430	02/04/2025
9888.HK	01/03/2025	SDB3264328906	0	(150)	82.7000	(12,405.00)	(12,405.00)	0.0000	3.9489	(30.00)	0.00	4.0263	(0.3059)	0.0000	3	3.7204	02/04/2025
9888.HK	01/03/2025	SDB3264328906	0	(2,450)	82.7000	(202,615.00)	(202,615.00)	0.0000	3.9489	(30.00)	0.00	65.7630	(4.9960)	0.0000	3	60.7670	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
BAIDU, INC. CMN (Cont.)																	
9888.HK	01/03/2025	SDB3264328906	0	(1,400)	82.7000	(115,780.00)	(115,780.00)	0.0000	3.9489	(30.00)	0.00	37.5789	(2.8548)	0.0000	3	34.7240	02/04/2025
TOTAL BAIDU, INC. CMN												666.6794	(52.5298)	0.0000		614.1497	
BANK OF COMMUNICATIONS - HK BR CLASS H																	
3328.HK	01/17/2025	SDB3264983861	0	(27,000)	6.1600	(172,530.00)	(166,320.00)	0.0000	2.4434	(30.00)	0.00	11.5494	(1.3670)	0.0000	1	10.1824	02/04/2025
3328.HK	01/17/2025	SDB3264983861	0	(25,000)	6.1600	(159,750.00)	(154,000.00)	0.0000	2.4434	(30.00)	0.00	10.6939	(1.2658)	0.0000	1	9.4282	02/04/2025
3328.HK	01/16/2025	SDB3264983861	0	(27,000)	6.1100	(172,530.00)	(164,970.00)	0.0000	2.6392	(30.00)	0.00	12.4750	(1.3559)	0.0000	1	11.1100	02/04/2025
3328.HK	01/16/2025	SDB3264983861	0	(25,000)	6.1100	(159,750.00)	(152,750.00)	0.0000	2.6392	(30.00)	0.00	11.5509	(1.2555)	0.0000	1	10.2954	02/04/2025
3328.HK	01/15/2025	SDB3264983861	0	(27,000)	6.1000	(172,530.00)	(164,700.00)	0.0000	2.9650	(30.00)	0.00	14.0149	(1.3537)	0.0000	1	12.6612	02/04/2025
3328.HK	01/15/2025	SDB3264983861	0	(25,000)	6.1000	(159,750.00)	(152,500.00)	0.0000	2.9650	(30.00)	0.00	12.9768	(1.2534)	0.0000	1	11.7234	02/04/2025
3328.HK	01/14/2025	SDB3264983861	0	(27,000)	6.1400	(172,530.00)	(165,780.00)	0.0000	3.2826	(30.00)	0.00	15.5164	(1.3626)	0.0000	1	14.1538	02/04/2025
3328.HK	01/14/2025	SDB3264983861	0	(25,000)	6.1400	(159,750.00)	(153,500.00)	0.0000	3.2826	(30.00)	0.00	14.3670	(1.2616)	0.0000	1	13.1054	02/04/2025
3328.HK	01/13/2025	SDB3264983861	0	(27,000)	6.1900	(172,530.00)	(167,130.00)	0.0000	3.5372	(30.00)	0.00	16.7198	(1.3737)	0.0000	1	15.3461	02/04/2025
3328.HK	01/13/2025	SDB3264983861	0	(25,000)	6.1900	(159,750.00)	(154,750.00)	0.0000	3.5372	(30.00)	0.00	15.4813	(1.2719)	0.0000	1	14.2094	02/04/2025
3328.HK	01/10/2025	SDB3264983861	0	(27,000)	6.2300	(172,530.00)	(168,210.00)	0.0000	3.7668	(30.00)	0.00	53.4154	(4.1476)	0.0000	3	49.2678	02/04/2025
3328.HK	01/10/2025	SDB3264983861	0	(25,000)	6.2300	(159,750.00)	(155,750.00)	0.0000	3.7668	(30.00)	0.00	49.4587	(3.8404)	0.0000	3	45.6183	02/04/2025
3328.HK	01/09/2025	SDB3264983861	0	(27,000)	6.2600	(172,530.00)	(169,020.00)	0.0000	3.8514	(30.00)	0.00	18.2050	(1.3892)	0.0000	1	16.8158	02/04/2025
3328.HK	01/09/2025	SDB3264983861	0	(25,000)	6.2600	(159,750.00)	(156,500.00)	0.0000	3.8514	(30.00)	0.00	16.8565	(1.2863)	0.0000	1	15.5702	02/04/2025
3328.HK	01/08/2025	SDB3264983861	0	(27,000)	6.2800	(172,530.00)	(169,560.00)	0.0000	3.9729	(30.00)	0.00	18.7794	(1.3936)	0.0000	1	17.3858	02/04/2025
3328.HK	01/08/2025	SDB3264983861	0	(25,000)	6.2800	(159,750.00)	(157,000.00)	0.0000	3.9729	(30.00)	0.00	17.3884	(1.2904)	0.0000	1	16.0980	02/04/2025
3328.HK	01/07/2025	SDB3264983861	0	(27,000)	6.2500	(172,530.00)	(168,750.00)	0.0000	4.0362	(30.00)	0.00	19.0787	(1.3870)	0.0000	1	17.6917	02/04/2025
3328.HK	01/07/2025	SDB3264983861	0	(25,000)	6.2500	(159,750.00)	(156,250.00)	0.0000	4.0362	(30.00)	0.00	17.6654	(1.2842)	0.0000	1	16.3812	02/04/2025
3328.HK	01/06/2025	SDB3264983861	0	(27,000)	6.1800	(172,530.00)	(166,860.00)	0.0000	3.8978	(30.00)	0.00	18.4245	(1.3715)	0.0000	1	17.0530	02/04/2025
3328.HK	01/06/2025	SDB3264983861	0	(25,000)	6.1800	(159,750.00)	(154,500.00)	0.0000	3.8978	(30.00)	0.00	17.0597	(1.2699)	0.0000	1	15.7898	02/04/2025
3328.HK	01/03/2025	SDB3264983861	0	(27,000)	6.4163	(172,530.00)	(173,240.99)	0.0000	3.9489	(30.00)	0.00	55.9983	(4.2717)	0.0000	3	51.7266	02/04/2025
3328.HK	01/03/2025	SDB3264983861	0	(25,000)	6.4234	(159,750.00)	(160,585.72)	0.0000	3.9489	(30.00)	0.00	51.8503	(3.9596)	0.0000	3	47.8906	02/04/2025
TOTAL BANK OF COMMUNICATIONS - HK BR CLASS H												489.5257	(40.0126)	0.0000		449.5131	
BUDWEISER BREWING COMPANY APAC LIMITED CMN																	
1876.HK	01/17/2025	SDB3265057907	0	(23,100)	6.9700	(167,799.55)	(161,007.00)	0.0000	2.4434	(30.00)	0.00	11.2328	(1.3233)	0.0000	1	9.9094	02/04/2025
1876.HK	01/17/2025	SDB3265057907	0	(500)	6.9700	(3,631.06)	(3,485.00)	0.0000	2.4434	(30.00)	0.00	0.2431	(0.0286)	0.0000	1	0.2144	02/04/2025
1876.HK	01/16/2025	SDB3265057907	0	(23,100)	7.0100	(167,799.55)	(161,931.00)	0.0000	2.6392	(30.00)	0.00	12.1329	(1.3309)	0.0000	1	10.8020	02/04/2025
1876.HK	01/16/2025	SDB3265057907	0	(500)	7.0100	(3,631.06)	(3,505.00)	0.0000	2.6392	(30.00)	0.00	0.2625	(0.0288)	0.0000	1	0.2337	02/04/2025
1876.HK	01/15/2025	SDB3265057907	0	(23,100)	6.9800	(167,799.55)	(161,238.00)	0.0000	2.9650	(30.00)	0.00	13.6307	(1.3252)	0.0000	1	12.3054	02/04/2025
1876.HK	01/15/2025	SDB3265057907	0	(500)	6.9800	(3,631.06)	(3,490.00)	0.0000	2.9650	(30.00)	0.00	0.2950	(0.0287)	0.0000	1	0.2663	02/04/2025
1876.HK	01/14/2025	SDB3265057907	0	(23,100)	6.9400	(167,799.55)	(160,314.00)	0.0000	3.2826	(30.00)	0.00	15.0910	(1.3176)	0.0000	1	13.7733	02/04/2025
1876.HK	01/14/2025	SDB3265057907	0	(500)	6.9400	(3,631.06)	(3,470.00)	0.0000	3.2826	(30.00)	0.00	0.3266	(0.0285)	0.0000	1	0.2980	02/04/2025
1876.HK	01/13/2025	SDB3265057907	0	(23,100)	6.9500	(167,799.55)	(160,545.00)	0.0000	3.5372	(30.00)	0.00	16.2614	(1.3195)	0.0000	1	14.9418	02/04/2025
1876.HK	01/13/2025	SDB3265057907	0	(500)	6.9500	(3,631.06)	(3,475.00)	0.0000	3.5372	(30.00)	0.00	0.3519	(0.0286)	0.0000	1	0.3233	02/04/2025
1876.HK	01/10/2025	SDB3265057907	0	(23,100)	7.0000	(167,799.55)	(161,700.00)	0.0000	3.7668	(30.00)	0.00	51.9509	(3.9871)	0.0000	3	47.9638	02/04/2025
1876.HK	01/10/2025	SDB3265057907	0	(500)	7.0000	(3,631.06)	(3,500.00)	0.0000	3.7668	(30.00)	0.00	1.1242	(0.0863)	0.0000	3	1.0379	02/04/2025
1876.HK	01/09/2025	SDB3265057907	0	(23,100)	7.1000	(167,799.55)	(164,010.00)	0.0000	3.8514	(30.00)	0.00	17.7059	(1.3480)	0.0000	1	16.3579	02/04/2025
1876.HK	01/09/2025	SDB3265057907	0	(500)	7.1000	(3,631.06)	(3,550.00)	0.0000	3.8514	(30.00)	0.00	0.3831	(0.0292)	0.0000	1	0.3540	02/04/2025
1876.HK	01/08/2025	SDB3265057907	0	(23,100)	7.0100	(167,799.55)	(161,931.00)	0.0000	3.9729	(30.00)	0.00	18.2645	(1.3309)	0.0000	1	16.9336	02/04/2025
1876.HK	01/08/2025	SDB3265057907	0	(500)	7.0100	(3,631.06)	(3,505.00)	0.0000	3.9729	(30.00)	0.00	0.3952	(0.0288)	0.0000	1	0.3664	02/04/2025
1876.HK	01/07/2025	SDB3265057907	0	(23,100)	7.2200	(167,799.55)	(166,782.00)	0.0000	4.0362	(30.00)	0.00	18.5556	(1.3708)	0.0000	1	17.1847	02/04/2025
1876.HK	01/07/2025	SDB3265057907	0	(500)	7.2200	(3,631.06)	(3,610.00)	0.0000	4.0362	(30.00)	0.00	0.4015	(0.0297)	0.0000	1	0.3719	02/04/2025
1876.HK	01/06/2025	SDB3265057907	0	(23,100)	7.2641	(167,799.55)	(167,799.55)	0.0000	3.8978	(30.00)	0.00	17.9193	(1.3792)	0.0000	1	16.5401	02/04/2025
1876.HK	01/06/2025	SDB3265057907	0	(500)	7.2621	(3,631.06)	(3,631.06)	0.0000	3.8978	(30.00)	0.00	0.3878	(0.0298)	0.0000	1	0.3579	02/04/2025
TOTAL BUDWEISER BREWING COMPANY APAC LIMITED CMN												196.9157	(16.3798)	0.0000		180.5359	
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H																	
0998.HK	01/17/2025	SDB3264921656	0	(141,000)	5.2600	(757,170.00)	(741,660.00)	0.0000	2.4434	(30.00)	0.00	50.6862	(6.0958)	0.0000	1	44.5904	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H (Cont.)																	
0998.HK	01/17/2025	SDB3264921656	0	(2,000)	5.2600	(10,740.00)	(10,520.00)	0.0000	2.4434	(30.00)	0.00	0.7190	(0.0865)	0.0000	1	0.6325	02/04/2025
0998.HK	01/17/2025	SDB3264921656	0	(46,000)	5.2600	(247,020.00)	(241,960.00)	0.0000	2.4434	(30.00)	0.00	16.5359	(1.9887)	0.0000	1	14.5472	02/04/2025
0998.HK	01/16/2025	SDB3264921656	0	(141,000)	5.1700	(757,170.00)	(728,970.00)	0.0000	2.6392	(30.00)	0.00	54.7480	(5.9915)	0.0000	1	48.7564	02/04/2025
0998.HK	01/16/2025	SDB3264921656	0	(2,000)	5.1700	(10,740.00)	(10,340.00)	0.0000	2.6392	(30.00)	0.00	0.7766	(0.0850)	0.0000	1	0.6916	02/04/2025
0998.HK	01/16/2025	SDB3264921656	0	(46,000)	5.1700	(247,020.00)	(237,820.00)	0.0000	2.6392	(30.00)	0.00	17.8610	(1.9547)	0.0000	1	15.9063	02/04/2025
0998.HK	01/15/2025	SDB3264921656	0	(141,000)	5.1700	(757,170.00)	(728,970.00)	0.0000	2.9650	(30.00)	0.00	61.5063	(5.9915)	0.0000	1	55.5147	02/04/2025
0998.HK	01/15/2025	SDB3264921656	0	(2,000)	5.1700	(10,740.00)	(10,340.00)	0.0000	2.9650	(30.00)	0.00	0.8724	(0.0850)	0.0000	1	0.7874	02/04/2025
0998.HK	01/15/2025	SDB3264921656	0	(46,000)	5.1700	(247,020.00)	(237,820.00)	0.0000	2.9650	(30.00)	0.00	20.0659	(1.9547)	0.0000	1	18.1112	02/04/2025
0998.HK	01/14/2025	SDB3264921656	0	(141,000)	5.2100	(757,170.00)	(734,610.00)	0.0000	3.2826	(30.00)	0.00	68.0957	(6.0379)	0.0000	1	62.0578	02/04/2025
0998.HK	01/14/2025	SDB3264921656	0	(2,000)	5.2100	(10,740.00)	(10,420.00)	0.0000	3.2826	(30.00)	0.00	0.9659	(0.0856)	0.0000	1	0.8803	02/04/2025
0998.HK	01/14/2025	SDB3264921656	0	(46,000)	5.2100	(247,020.00)	(239,660.00)	0.0000	3.2826	(30.00)	0.00	22.2156	(1.9698)	0.0000	1	20.2458	02/04/2025
0998.HK	01/13/2025	SDB3264921656	0	(141,000)	5.2800	(757,170.00)	(744,480.00)	0.0000	3.5372	(30.00)	0.00	73.3770	(6.1190)	0.0000	1	67.2580	02/04/2025
0998.HK	01/13/2025	SDB3264921656	0	(2,000)	5.2800	(10,740.00)	(10,560.00)	0.0000	3.5372	(30.00)	0.00	1.0408	(0.0868)	0.0000	1	0.9540	02/04/2025
0998.HK	01/13/2025	SDB3264921656	0	(46,000)	5.2800	(247,020.00)	(242,880.00)	0.0000	3.5372	(30.00)	0.00	23.9386	(1.9963)	0.0000	1	21.9423	02/04/2025
0998.HK	01/10/2025	SDB3264921656	0	(141,000)	5.2800	(757,170.00)	(744,480.00)	0.0000	3.7668	(30.00)	0.00	234.4205	(18.3570)	0.0000	3	216.0634	02/04/2025
0998.HK	01/10/2025	SDB3264921656	0	(2,000)	5.2800	(10,740.00)	(10,560.00)	0.0000	3.7668	(30.00)	0.00	3.3251	(0.2604)	0.0000	3	3.0647	02/04/2025
0998.HK	01/10/2025	SDB3264921656	0	(46,000)	5.2800	(247,020.00)	(242,880.00)	0.0000	3.7668	(30.00)	0.00	76.4776	(5.9888)	0.0000	3	70.4888	02/04/2025
0998.HK	01/09/2025	SDB3264921656	0	(141,000)	5.2500	(757,170.00)	(740,250.00)	0.0000	3.8514	(30.00)	0.00	79.8951	(6.0842)	0.0000	1	73.8109	02/04/2025
0998.HK	01/09/2025	SDB3264921656	0	(2,000)	5.2500	(10,740.00)	(10,500.00)	0.0000	3.8514	(30.00)	0.00	1.1333	(0.0863)	0.0000	1	1.0470	02/04/2025
0998.HK	01/09/2025	SDB3264921656	0	(46,000)	5.2500	(247,020.00)	(241,500.00)	0.0000	3.8514	(30.00)	0.00	26.0651	(1.9849)	0.0000	1	24.0801	02/04/2025
0998.HK	01/08/2025	SDB3264921656	0	(141,000)	5.2600	(757,170.00)	(741,660.00)	0.0000	3.9729	(30.00)	0.00	82.4160	(6.0958)	0.0000	1	76.3201	02/04/2025
0998.HK	01/08/2025	SDB3264921656	0	(2,000)	5.2600	(10,740.00)	(10,520.00)	0.0000	3.9729	(30.00)	0.00	1.1690	(0.0865)	0.0000	1	1.0826	02/04/2025
0998.HK	01/08/2025	SDB3264921656	0	(46,000)	5.2600	(247,020.00)	(241,960.00)	0.0000	3.9729	(30.00)	0.00	26.8875	(1.9887)	0.0000	1	24.8988	02/04/2025
0998.HK	01/07/2025	SDB3264921656	0	(141,000)	5.2600	(757,170.00)	(741,660.00)	0.0000	4.0362	(30.00)	0.00	83.7291	(6.0958)	0.0000	1	77.6333	02/04/2025
0998.HK	01/07/2025	SDB3264921656	0	(2,000)	5.2600	(10,740.00)	(10,520.00)	0.0000	4.0362	(30.00)	0.00	1.1876	(0.0865)	0.0000	1	1.1012	02/04/2025
0998.HK	01/07/2025	SDB3264921656	0	(46,000)	5.2600	(247,020.00)	(241,960.00)	0.0000	4.0362	(30.00)	0.00	27.3159	(1.9887)	0.0000	1	25.3272	02/04/2025
0998.HK	01/06/2025	SDB3264921656	0	(141,000)	5.2500	(757,170.00)	(740,250.00)	0.0000	3.8978	(30.00)	0.00	80.8581	(6.0842)	0.0000	1	74.7738	02/04/2025
0998.HK	01/06/2025	SDB3264921656	0	(2,000)	5.2500	(10,740.00)	(10,500.00)	0.0000	3.8978	(30.00)	0.00	1.1469	(0.0863)	0.0000	1	1.0606	02/04/2025
0998.HK	01/06/2025	SDB3264921656	0	(46,000)	5.2500	(247,020.00)	(241,500.00)	0.0000	3.8978	(30.00)	0.00	26.3792	(1.9849)	0.0000	1	24.3943	02/04/2025
0998.HK	01/03/2025	SDB3264921656	0	(141,000)	5.3700	(757,170.00)	(757,170.00)	0.0000	3.9489	(30.00)	0.00	245.7556	(18.6699)	0.0000	3	227.0857	02/04/2025
0998.HK	01/03/2025	SDB3264921656	0	(2,000)	5.3700	(10,740.00)	(10,740.00)	0.0000	3.9489	(30.00)	0.00	3.4859	(0.2648)	0.0000	3	3.2211	02/04/2025
0998.HK	01/03/2025	SDB3264921656	0	(46,000)	5.3700	(247,020.00)	(247,020.00)	0.0000	3.9489	(30.00)	0.00	80.1756	(6.0909)	0.0000	3	74.0847	02/04/2025
TOTAL CHINA CITIC BANK CORPORATION LIMITED CMN CLASS H												1,495.2280	(122.8138)	0.0000		1,372.4142	
CHINA GAS HOLDINGS LIMITED CMN																	
0384.HK	01/17/2025	SDB3265057972	0	(200)	6.3100	(1,320.41)	(1,262.00)	0.0000	2.4434	(30.00)	0.00	0.0884	(0.0104)	0.0000	1	0.0780	02/04/2025
0384.HK	01/17/2025	SDB3265057972	0	(1,400)	6.3100	(9,241.89)	(8,834.00)	0.0000	2.4434	(30.00)	0.00	0.6187	(0.0726)	0.0000	1	0.5461	02/04/2025
0384.HK	01/17/2025	SDB3265057972	0	(13,000)	6.3100	(86,080.67)	(82,030.00)	0.0000	2.4434	(30.00)	0.00	5.7624	(0.6742)	0.0000	1	5.0882	02/04/2025
0384.HK	01/17/2025	SDB3265057972	0	(3,600)	6.3100	(23,839.24)	(22,716.00)	0.0000	2.4434	(30.00)	0.00	1.5958	(0.1867)	0.0000	1	1.4091	02/04/2025
0384.HK	01/16/2025	SDB3265057972	0	(200)	6.3000	(1,320.41)	(1,260.00)	0.0000	2.6392	(30.00)	0.00	0.0955	(0.0104)	0.0000	1	0.0851	02/04/2025
0384.HK	01/16/2025	SDB3265057972	0	(1,400)	6.3000	(9,241.89)	(8,820.00)	0.0000	2.6392	(30.00)	0.00	0.6682	(0.0725)	0.0000	1	0.5958	02/04/2025
0384.HK	01/16/2025	SDB3265057972	0	(13,000)	6.3000	(86,080.67)	(81,900.00)	0.0000	2.6392	(30.00)	0.00	6.2242	(0.6732)	0.0000	1	5.5510	02/04/2025
0384.HK	01/16/2025	SDB3265057972	0	(3,600)	6.3000	(23,839.24)	(22,680.00)	0.0000	2.6392	(30.00)	0.00	1.7237	(0.1864)	0.0000	1	1.5373	02/04/2025
0384.HK	01/15/2025	SDB3265057972	0	(200)	6.2300	(1,320.41)	(1,246.00)	0.0000	2.9650	(30.00)	0.00	0.1073	(0.0102)	0.0000	1	0.0970	02/04/2025
0384.HK	01/15/2025	SDB3265057972	0	(1,400)	6.2300	(9,241.89)	(8,722.00)	0.0000	2.9650	(30.00)	0.00	0.7507	(0.0717)	0.0000	1	0.6790	02/04/2025
0384.HK	01/15/2025	SDB3265057972	0	(13,000)	6.2300	(86,080.67)	(80,990.00)	0.0000	2.9650	(30.00)	0.00	6.9925	(0.6657)	0.0000	1	6.3268	02/04/2025
0384.HK	01/15/2025	SDB3265057972	0	(3,600)	6.2300	(23,839.24)	(22,428.00)	0.0000	2.9650	(30.00)	0.00	1.9365	(0.1843)	0.0000	1	1.7522	02/04/2025
0384.HK	01/14/2025	SDB3265057972	0	(200)	6.2800	(1,320.41)	(1,256.00)	0.0000	3.2826	(30.00)	0.00	0.1188	(0.0103)	0.0000	1	0.1084	02/04/2025
0384.HK	01/14/2025	SDB3265057972	0	(1,400)	6.2800	(9,241.89)	(8,792.00)	0.0000	3.2826	(30.00)	0.00	0.8312	(0.0723)	0.0000	1	0.7589	02/04/2025
0384.HK	01/14/2025	SDB3265057972	0	(13,000)	6.2800	(86,080.67)	(81,640.00)	0.0000	3.2826	(30.00)	0.00	7.7416	(0.6710)	0.0000	1	7.0706	02/04/2025
0384.HK	01/14/2025	SDB3265057972	0	(3,600)	6.2800	(23,839.24)	(22,608.00)	0.0000	3.2826	(30.00)	0.00	2.1440	(0.1858)	0.0000	1	1.9582	02/04/2025
0384.HK	01/13/2025	SDB3265057972	0	(200)	6.3200	(1,320.41)	(1,264.00)	0.0000	3.5372	(30.00)	0.00	0.1280	(0.0104)	0.0000	1	0.1176	02/04/2025
0384.HK	01/13/2025	SDB3265057972	0	(1,400)	6.3200	(9,241.89)	(8,848.00)	0.0000	3.5372	(30.00)	0.00	0.8956	(0.0727)	0.0000	1	0.8229	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA GAS HOLDINGS LIMITED CMN (Cont.)																	
0384.HK	01/13/2025	SDB3265057972	0	(13,000)	6.3200	(86,080.67)	(82,160.00)	0.0000	3.5372	(30.00)	0.00	8.3420	(0.6753)	0.0000	1	7.6668	02/04/2025
0384.HK	01/13/2025	SDB3265057972	0	(3,600)	6.3200	(23,839.24)	(22,752.00)	0.0000	3.5372	(30.00)	0.00	2.3103	(0.1870)	0.0000	1	2.1232	02/04/2025
0384.HK	01/10/2025	SDB3265057972	0	(200)	6.3300	(1,320.41)	(1,266.00)	0.0000	3.7668	(30.00)	0.00	0.4088	(0.0312)	0.0000	3	0.3776	02/04/2025
0384.HK	01/10/2025	SDB3265057972	0	(1,400)	6.3300	(9,241.89)	(8,862.00)	0.0000	3.7668	(30.00)	0.00	2.8613	(0.2185)	0.0000	3	2.6428	02/04/2025
0384.HK	01/10/2025	SDB3265057972	0	(13,000)	6.3300	(86,080.67)	(82,290.00)	0.0000	3.7668	(30.00)	0.00	26.6506	(2.0291)	0.0000	3	24.6216	02/04/2025
0384.HK	01/10/2025	SDB3265057972	0	(3,600)	6.3300	(23,839.24)	(22,788.00)	0.0000	3.7668	(30.00)	0.00	7.3806	(0.5619)	0.0000	3	6.8188	02/04/2025
0384.HK	01/09/2025	SDB3265057972	0	(200)	6.3700	(1,320.41)	(1,274.00)	0.0000	3.8514	(30.00)	0.00	0.1393	(0.0105)	0.0000	1	0.1289	02/04/2025
0384.HK	01/09/2025	SDB3265057972	0	(1,400)	6.3700	(9,241.89)	(8,918.00)	0.0000	3.8514	(30.00)	0.00	0.9752	(0.0733)	0.0000	1	0.9019	02/04/2025
0384.HK	01/09/2025	SDB3265057972	0	(13,000)	6.3700	(86,080.67)	(82,810.00)	0.0000	3.8514	(30.00)	0.00	9.0831	(0.6806)	0.0000	1	8.4024	02/04/2025
0384.HK	01/09/2025	SDB3265057972	0	(3,600)	6.3700	(23,839.24)	(22,932.00)	0.0000	3.8514	(30.00)	0.00	2.5155	(0.1885)	0.0000	1	2.3270	02/04/2025
0384.HK	01/08/2025	SDB3265057972	0	(200)	6.4200	(1,320.41)	(1,284.00)	0.0000	3.9729	(30.00)	0.00	0.1437	(0.0106)	0.0000	1	0.1332	02/04/2025
0384.HK	01/08/2025	SDB3265057972	0	(1,400)	6.4200	(9,241.89)	(8,988.00)	0.0000	3.9729	(30.00)	0.00	1.0060	(0.0739)	0.0000	1	0.9321	02/04/2025
0384.HK	01/08/2025	SDB3265057972	0	(13,000)	6.4200	(86,080.67)	(83,460.00)	0.0000	3.9729	(30.00)	0.00	9.3697	(0.6860)	0.0000	1	8.6837	02/04/2025
0384.HK	01/08/2025	SDB3265057972	0	(3,600)	6.4200	(23,839.24)	(23,112.00)	0.0000	3.9729	(30.00)	0.00	2.5948	(0.1900)	0.0000	1	2.4049	02/04/2025
0384.HK	01/07/2025	SDB3265057972	0	(200)	6.6000	(1,320.41)	(1,320.00)	0.0000	4.0362	(30.00)	0.00	0.1460	(0.0108)	0.0000	1	0.1352	02/04/2025
0384.HK	01/07/2025	SDB3265057972	0	(1,400)	6.6000	(9,241.89)	(9,240.00)	0.0000	4.0362	(30.00)	0.00	1.0220	(0.0759)	0.0000	1	0.9460	02/04/2025
0384.HK	01/07/2025	SDB3265057972	0	(13,000)	6.6000	(86,080.67)	(85,800.00)	0.0000	4.0362	(30.00)	0.00	9.5189	(0.7052)	0.0000	1	8.8137	02/04/2025
0384.HK	01/07/2025	SDB3265057972	0	(3,600)	6.6000	(23,839.24)	(23,760.00)	0.0000	4.0362	(30.00)	0.00	2.6362	(0.1953)	0.0000	1	2.4409	02/04/2025
0384.HK	01/06/2025	SDB3265057972	0	(13,000)	6.6216	(86,080.67)	(86,080.67)	0.0000	3.8978	(30.00)	0.00	9.1925	(0.7075)	0.0000	1	8.4850	02/04/2025
0384.HK	01/06/2025	SDB3265057972	0	(3,600)	6.6220	(23,839.24)	(23,839.24)	0.0000	3.8978	(30.00)	0.00	2.5458	(0.1959)	0.0000	1	2.3499	02/04/2025
TOTAL CHINA GAS HOLDINGS LIMITED CMN												137.2653	(11.3478)	0.0000		125.9176	
CHINA HONGQIAO GROUP LIMITED CMN																	
1378.HK	01/17/2025	SDB3260661448	0	(2,500)	11.4200	(29,400.00)	(28,550.00)	0.0000	2.4434	(30.00)	0.00	1.9681	(0.2347)	0.0000	1	1.7334	02/04/2025
1378.HK	01/17/2025	SDB3260661448	0	(1,000)	11.4200	(11,760.00)	(11,420.00)	0.0000	2.4434	(30.00)	0.00	0.7872	(0.0939)	0.0000	1	0.6934	02/04/2025
1378.HK	01/17/2025	SDB3260661448	0	(40,000)	11.4200	(470,400.00)	(456,800.00)	0.0000	2.4434	(30.00)	0.00	31.4893	(3.7545)	0.0000	1	27.7348	02/04/2025
1378.HK	01/16/2025	SDB3260661448	0	(2,500)	11.4400	(29,400.00)	(28,600.00)	0.0000	2.6392	(30.00)	0.00	2.1258	(0.2351)	0.0000	1	1.8907	02/04/2025
1378.HK	01/16/2025	SDB3260661448	0	(1,000)	11.4400	(11,760.00)	(11,440.00)	0.0000	2.6392	(30.00)	0.00	0.8503	(0.0940)	0.0000	1	0.7563	02/04/2025
1378.HK	01/16/2025	SDB3260661448	0	(40,000)	11.4400	(470,400.00)	(457,600.00)	0.0000	2.6392	(30.00)	0.00	34.0128	(3.7611)	0.0000	1	30.2517	02/04/2025
1378.HK	01/15/2025	SDB3260661448	0	(2,500)	11.4200	(29,400.00)	(28,550.00)	0.0000	2.9650	(30.00)	0.00	2.3882	(0.2347)	0.0000	1	2.1536	02/04/2025
1378.HK	01/15/2025	SDB3260661448	0	(1,000)	11.4200	(11,760.00)	(11,420.00)	0.0000	2.9650	(30.00)	0.00	0.9553	(0.0939)	0.0000	1	0.8614	02/04/2025
1378.HK	01/15/2025	SDB3260661448	0	(40,000)	11.4200	(470,400.00)	(456,800.00)	0.0000	2.9650	(30.00)	0.00	38.2114	(3.7545)	0.0000	1	34.4569	02/04/2025
1378.HK	01/14/2025	SDB3260661448	0	(2,500)	11.4400	(29,400.00)	(28,600.00)	0.0000	3.2826	(30.00)	0.00	2.6441	(0.2351)	0.0000	1	2.4090	02/04/2025
1378.HK	01/14/2025	SDB3260661448	0	(1,000)	11.4400	(11,760.00)	(11,440.00)	0.0000	3.2826	(30.00)	0.00	1.0576	(0.0940)	0.0000	1	0.9636	02/04/2025
1378.HK	01/14/2025	SDB3260661448	0	(40,000)	11.4400	(470,400.00)	(457,600.00)	0.0000	3.2826	(30.00)	0.00	42.3052	(3.7611)	0.0000	1	38.5441	02/04/2025
1378.HK	01/13/2025	SDB3260661448	0	(2,500)	11.5400	(29,400.00)	(28,850.00)	0.0000	3.5372	(30.00)	0.00	2.8491	(0.2371)	0.0000	1	2.6120	02/04/2025
1378.HK	01/13/2025	SDB3260661448	0	(1,000)	11.5400	(11,760.00)	(11,540.00)	0.0000	3.5372	(30.00)	0.00	1.1397	(0.0948)	0.0000	1	1.0448	02/04/2025
1378.HK	01/13/2025	SDB3260661448	0	(40,000)	11.5400	(470,400.00)	(461,600.00)	0.0000	3.5372	(30.00)	0.00	45.5863	(3.7940)	0.0000	1	41.7923	02/04/2025
1378.HK	01/10/2025	SDB3260661448	0	(2,500)	10.9600	(29,400.00)	(27,400.00)	0.0000	3.7668	(30.00)	0.00	9.1023	(0.6756)	0.0000	3	8.4266	02/04/2025
1378.HK	01/10/2025	SDB3260661448	0	(1,000)	10.9600	(11,760.00)	(10,960.00)	0.0000	3.7668	(30.00)	0.00	3.6409	(0.2702)	0.0000	3	3.3707	02/04/2025
1378.HK	01/10/2025	SDB3260661448	0	(40,000)	10.9600	(470,400.00)	(438,400.00)	0.0000	3.7668	(30.00)	0.00	145.6362	(10.8099)	0.0000	3	134.8264	02/04/2025
1378.HK	01/09/2025	SDB3260661448	0	(2,500)	11.1200	(29,400.00)	(27,800.00)	0.0000	3.8514	(30.00)	0.00	3.1022	(0.2285)	0.0000	1	2.8737	02/04/2025
1378.HK	01/09/2025	SDB3260661448	0	(1,000)	11.1200	(11,760.00)	(11,120.00)	0.0000	3.8514	(30.00)	0.00	1.2409	(0.0914)	0.0000	1	1.1495	02/04/2025
1378.HK	01/09/2025	SDB3260661448	0	(40,000)	11.1200	(470,400.00)	(444,800.00)	0.0000	3.8514	(30.00)	0.00	49.6357	(3.6559)	0.0000	1	45.9798	02/04/2025
1378.HK	01/08/2025	SDB3260661448	0	(2,500)	11.1000	(29,400.00)	(27,750.00)	0.0000	3.9729	(30.00)	0.00	3.2001	(0.2281)	0.0000	1	2.9720	02/04/2025
1378.HK	01/08/2025	SDB3260661448	0	(1,000)	11.1000	(11,760.00)	(11,100.00)	0.0000	3.9729	(30.00)	0.00	1.2800	(0.0912)	0.0000	1	1.1888	02/04/2025
1378.HK	01/08/2025	SDB3260661448	0	(40,000)	11.1000	(470,400.00)	(444,000.00)	0.0000	3.9729	(30.00)	0.00	51.2018	(3.6493)	0.0000	1	47.5525	02/04/2025
1378.HK	01/07/2025	SDB3260661448	0	(2,500)	11.4800	(29,400.00)	(28,700.00)	0.0000	4.0362	(30.00)	0.00	3.2511	(0.2359)	0.0000	1	3.0152	02/04/2025
1378.HK	01/07/2025	SDB3260661448	0	(1,000)	11.4800	(11,760.00)	(11,480.00)	0.0000	4.0362	(30.00)	0.00	1.3004	(0.0944)	0.0000	1	1.2061	02/04/2025
1378.HK	01/07/2025	SDB3260661448	0	(40,000)	11.4800	(470,400.00)	(459,200.00)	0.0000	4.0362	(30.00)	0.00	52.0176	(3.7742)	0.0000	1	48.2434	02/04/2025
1378.HK	01/06/2025	SDB3260661448	0	(2,500)	11.3800	(29,400.00)	(28,450.00)	0.0000	3.8978	(30.00)	0.00	3.1396	(0.2338)	0.0000	1	2.9058	02/04/2025
1378.HK	01/06/2025	SDB3260661448	0	(1,000)	11.3800	(11,760.00)	(11,380.00)	0.0000	3.8978	(30.00)	0.00	1.2558	(0.0935)	0.0000	1	1.1623	02/04/2025
1378.HK	01/06/2025	SDB3260661448	0	(40,000)	11.3800	(470,400.00)	(455,200.00)	0.0000	3.8978	(30.00)	0.00	50.2340	(3.7414)	0.0000	1	46.4926	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA HONGQIAO GROUP LIMITED CMN (Cont.)																	
1378.HK	01/03/2025	SDB3260661448	0	(2,500)	11.7600	(29,400.00)	(29,400.00)	0.0000	3.9489	(30.00)	0.00	9.5424	(0.7249)	0.0000	3	8.8175	02/04/2025
1378.HK	01/03/2025	SDB3260661448	0	(1,000)	11.7600	(11,760.00)	(11,760.00)	0.0000	3.9489	(30.00)	0.00	3.8170	(0.2900)	0.0000	3	3.5270	02/04/2025
1378.HK	01/03/2025	SDB3260661448	0	(40,000)	11.7600	(470,400.00)	(470,400.00)	0.0000	3.9489	(30.00)	0.00	152.6783	(11.5989)	0.0000	3	141.0794	02/04/2025
TOTAL CHINA HONGQIAO GROUP LIMITED CMN												753.6469	(60.9596)	0.0000		692.6873	
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H																	
1988.HK	01/17/2025	SDB3264328893	0	(239,500)	3.4500	(823,880.00)	(826,275.00)	0.0000	2.4434	(30.00)	0.00	55.1519	(6.7913)	0.0000	1	48.3606	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	2.4434	(30.00)	0.00	0.1151	(0.0142)	0.0000	1	0.1010	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	2.4434	(30.00)	0.00	2.9936	(0.3686)	0.0000	1	2.6250	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(55,000)	3.4500	(189,200.00)	(189,750.00)	0.0000	2.4434	(30.00)	0.00	12.6654	(1.5596)	0.0000	1	11.1058	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	2.4434	(30.00)	0.00	0.1151	(0.0142)	0.0000	1	0.1010	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(5,500)	3.4500	(18,920.00)	(18,975.00)	0.0000	2.4434	(30.00)	0.00	1.2665	(0.1560)	0.0000	1	1.1106	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(1,000)	3.4500	(3,440.00)	(3,450.00)	0.0000	2.4434	(30.00)	0.00	0.2303	(0.0284)	0.0000	1	0.2019	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(3,000)	3.4500	(10,320.00)	(10,350.00)	0.0000	2.4434	(30.00)	0.00	0.6908	(0.0851)	0.0000	1	0.6058	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	2.4434	(30.00)	0.00	2.9936	(0.3686)	0.0000	1	2.6250	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(17,000)	3.4500	(58,480.00)	(58,650.00)	0.0000	2.4434	(30.00)	0.00	3.9147	(0.4821)	0.0000	1	3.4327	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	2.4434	(30.00)	0.00	0.1151	(0.0142)	0.0000	1	0.1010	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(1,500)	3.4500	(5,160.00)	(5,175.00)	0.0000	2.4434	(30.00)	0.00	0.3454	(0.0425)	0.0000	1	0.3029	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(16,500)	3.4500	(56,760.00)	(56,925.00)	0.0000	2.4434	(30.00)	0.00	3.7996	(0.4679)	0.0000	1	3.3317	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(41,500)	3.4500	(142,760.00)	(143,175.00)	0.0000	2.4434	(30.00)	0.00	9.5566	(1.1768)	0.0000	1	8.3798	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(8,000)	3.4500	(27,520.00)	(27,600.00)	0.0000	2.4434	(30.00)	0.00	1.8422	(0.2268)	0.0000	1	1.6154	02/04/2025
1988.HK	01/17/2025	SDB3264328893	0	(42,000)	3.4500	(144,480.00)	(144,900.00)	0.0000	2.4434	(30.00)	0.00	9.6717	(1.1910)	0.0000	1	8.4808	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(239,500)	3.4200	(823,880.00)	(819,090.00)	0.0000	2.6392	(30.00)	0.00	59.5715	(6.7322)	0.0000	1	52.8392	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(500)	3.4200	(1,720.00)	(1,710.00)	0.0000	2.6392	(30.00)	0.00	0.1244	(0.0141)	0.0000	1	0.1103	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(13,000)	3.4200	(44,720.00)	(44,460.00)	0.0000	2.6392	(30.00)	0.00	3.2335	(0.3654)	0.0000	1	2.8681	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(55,000)	3.4200	(189,200.00)	(188,100.00)	0.0000	2.6392	(30.00)	0.00	13.6803	(1.5460)	0.0000	1	12.1343	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(500)	3.4200	(1,720.00)	(1,710.00)	0.0000	2.6392	(30.00)	0.00	0.1244	(0.0141)	0.0000	1	0.1103	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(5,500)	3.4200	(18,920.00)	(18,810.00)	0.0000	2.6392	(30.00)	0.00	1.3680	(0.1546)	0.0000	1	1.2134	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(1,000)	3.4200	(3,440.00)	(3,420.00)	0.0000	2.6392	(30.00)	0.00	0.2487	(0.0281)	0.0000	1	0.2206	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(3,000)	3.4200	(10,320.00)	(10,260.00)	0.0000	2.6392	(30.00)	0.00	0.7462	(0.0843)	0.0000	1	0.6619	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(13,000)	3.4200	(44,720.00)	(44,460.00)	0.0000	2.6392	(30.00)	0.00	3.2335	(0.3654)	0.0000	1	2.8681	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(17,000)	3.4200	(58,480.00)	(58,140.00)	0.0000	2.6392	(30.00)	0.00	4.2285	(0.4779)	0.0000	1	3.7506	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(500)	3.4200	(1,720.00)	(1,710.00)	0.0000	2.6392	(30.00)	0.00	0.1244	(0.0141)	0.0000	1	0.1103	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(1,500)	3.4200	(5,160.00)	(5,130.00)	0.0000	2.6392	(30.00)	0.00	0.3731	(0.0422)	0.0000	1	0.3309	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(16,500)	3.4200	(56,760.00)	(56,430.00)	0.0000	2.6392	(30.00)	0.00	4.1041	(0.4638)	0.0000	1	3.6403	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(41,500)	3.4200	(142,760.00)	(141,930.00)	0.0000	2.6392	(30.00)	0.00	10.3224	(1.1665)	0.0000	1	9.1559	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(8,000)	3.4200	(27,520.00)	(27,360.00)	0.0000	2.6392	(30.00)	0.00	1.9899	(0.2249)	0.0000	1	1.7650	02/04/2025
1988.HK	01/16/2025	SDB3264328893	0	(42,000)	3.4200	(144,480.00)	(143,640.00)	0.0000	2.6392	(30.00)	0.00	10.4468	(1.1806)	0.0000	1	9.2662	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(239,500)	3.3800	(823,880.00)	(809,510.00)	0.0000	2.9650	(30.00)	0.00	66.9252	(6.6535)	0.0000	1	60.2717	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	2.9650	(30.00)	0.00	0.1397	(0.0139)	0.0000	1	0.1258	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	2.9650	(30.00)	0.00	3.6327	(0.3612)	0.0000	1	3.2715	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(55,000)	3.3800	(189,200.00)	(185,900.00)	0.0000	2.9650	(30.00)	0.00	15.3691	(1.5279)	0.0000	1	13.8411	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	2.9650	(30.00)	0.00	0.1397	(0.0139)	0.0000	1	0.1258	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(5,500)	3.3800	(18,920.00)	(18,590.00)	0.0000	2.9650	(30.00)	0.00	1.5369	(0.1528)	0.0000	1	1.3841	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(1,000)	3.3800	(3,440.00)	(3,380.00)	0.0000	2.9650	(30.00)	0.00	0.2794	(0.0278)	0.0000	1	0.2517	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(3,000)	3.3800	(10,320.00)	(10,140.00)	0.0000	2.9650	(30.00)	0.00	0.8383	(0.0833)	0.0000	1	0.7550	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	2.9650	(30.00)	0.00	3.6327	(0.3612)	0.0000	1	3.2715	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(17,000)	3.3800	(58,480.00)	(57,460.00)	0.0000	2.9650	(30.00)	0.00	4.7504	(0.4723)	0.0000	1	4.2782	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	2.9650	(30.00)	0.00	0.1397	(0.0139)	0.0000	1	0.1258	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(1,500)	3.3800	(5,160.00)	(5,070.00)	0.0000	2.9650	(30.00)	0.00	0.4192	(0.0417)	0.0000	1	0.3775	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(16,500)	3.3800	(56,760.00)	(55,770.00)	0.0000	2.9650	(30.00)	0.00	4.6107	(0.4584)	0.0000	1	4.1523	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(41,500)	3.3800	(142,760.00)	(140,270.00)	0.0000	2.9650	(30.00)	0.00	11.5966	(1.1529)	0.0000	1	10.4437	02/04/2025
1988.HK	01/15/2025	SDB3264328893	0	(8,000)	3.3800	(27,520.00)	(27,040.00)	0.0000	2.9650	(30.00)	0.00	2.2355	(0.2222)	0.0000	1	2.0133	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H (Cont.)																	
1988.HK	01/15/2025	SDB3264328893	0	(42,000)	3.3800	(144,480.00)	(141,960.00)	0.0000	2.9650	(30.00)	0.00	11.7364	(1.1668)	0.0000	1	10.5696	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(239,500)	3.3800	(823,880.00)	(809,510.00)	0.0000	3.2826	(30.00)	0.00	74.0953	(6.6535)	0.0000	1	67.4417	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	3.2826	(30.00)	0.00	0.1547	(0.0139)	0.0000	1	0.1408	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	3.2826	(30.00)	0.00	4.0219	(0.3612)	0.0000	1	3.6607	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(55,000)	3.3800	(189,200.00)	(185,900.00)	0.0000	3.2826	(30.00)	0.00	17.0156	(1.5279)	0.0000	1	15.4877	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	3.2826	(30.00)	0.00	0.1547	(0.0139)	0.0000	1	0.1408	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(5,500)	3.3800	(18,920.00)	(18,590.00)	0.0000	3.2826	(30.00)	0.00	1.7016	(0.1528)	0.0000	1	1.5488	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(1,000)	3.3800	(3,440.00)	(3,380.00)	0.0000	3.2826	(30.00)	0.00	0.3094	(0.0278)	0.0000	1	0.2816	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(3,000)	3.3800	(10,320.00)	(10,140.00)	0.0000	3.2826	(30.00)	0.00	0.9281	(0.0833)	0.0000	1	0.8448	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	3.2826	(30.00)	0.00	4.0219	(0.3612)	0.0000	1	3.6607	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(17,000)	3.3800	(58,480.00)	(57,460.00)	0.0000	3.2826	(30.00)	0.00	5.2594	(0.4723)	0.0000	1	4.7871	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	3.2826	(30.00)	0.00	0.1547	(0.0139)	0.0000	1	0.1408	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(1,500)	3.3800	(5,160.00)	(5,070.00)	0.0000	3.2826	(30.00)	0.00	0.4641	(0.0417)	0.0000	1	0.4224	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(16,500)	3.3800	(56,760.00)	(55,770.00)	0.0000	3.2826	(30.00)	0.00	5.1047	(0.4584)	0.0000	1	4.6463	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(41,500)	3.3800	(142,760.00)	(140,270.00)	0.0000	3.2826	(30.00)	0.00	12.8391	(1.1529)	0.0000	1	11.6861	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(8,000)	3.3800	(27,520.00)	(27,040.00)	0.0000	3.2826	(30.00)	0.00	2.4750	(0.2222)	0.0000	1	2.2528	02/04/2025
1988.HK	01/14/2025	SDB3264328893	0	(42,000)	3.3800	(144,480.00)	(141,960.00)	0.0000	3.2826	(30.00)	0.00	12.9937	(1.1668)	0.0000	1	11.8269	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(239,500)	3.4500	(823,880.00)	(826,275.00)	0.0000	3.5372	(30.00)	0.00	79.8419	(6.7913)	0.0000	1	73.0506	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.5372	(30.00)	0.00	0.1667	(0.0142)	0.0000	1	0.1525	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	3.5372	(30.00)	0.00	4.3338	(0.3686)	0.0000	1	3.9652	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(55,000)	3.4500	(189,200.00)	(189,750.00)	0.0000	3.5372	(30.00)	0.00	18.3353	(1.5996)	0.0000	1	16.7757	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.5372	(30.00)	0.00	0.1667	(0.0142)	0.0000	1	0.1525	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(5,500)	3.4500	(18,920.00)	(18,975.00)	0.0000	3.5372	(30.00)	0.00	1.8335	(0.1560)	0.0000	1	1.6776	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(1,000)	3.4500	(3,440.00)	(3,450.00)	0.0000	3.5372	(30.00)	0.00	0.3334	(0.0284)	0.0000	1	0.3050	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(3,000)	3.4500	(10,320.00)	(10,350.00)	0.0000	3.5372	(30.00)	0.00	1.0001	(0.0851)	0.0000	1	0.9150	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	3.5372	(30.00)	0.00	4.3338	(0.3686)	0.0000	1	3.9652	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(17,000)	3.4500	(58,480.00)	(58,650.00)	0.0000	3.5372	(30.00)	0.00	5.6673	(0.4821)	0.0000	1	5.1852	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.5372	(30.00)	0.00	0.1667	(0.0142)	0.0000	1	0.1525	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(1,500)	3.4500	(5,160.00)	(5,175.00)	0.0000	3.5372	(30.00)	0.00	0.5001	(0.0425)	0.0000	1	0.4575	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(16,500)	3.4500	(56,760.00)	(56,925.00)	0.0000	3.5372	(30.00)	0.00	5.5006	(0.4679)	0.0000	1	5.0327	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(41,500)	3.4500	(142,760.00)	(143,175.00)	0.0000	3.5372	(30.00)	0.00	13.8348	(1.1768)	0.0000	1	12.6580	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(8,000)	3.4500	(27,520.00)	(27,600.00)	0.0000	3.5372	(30.00)	0.00	2.6670	(0.2268)	0.0000	1	2.4401	02/04/2025
1988.HK	01/13/2025	SDB3264328893	0	(42,000)	3.4500	(144,480.00)	(144,900.00)	0.0000	3.5372	(30.00)	0.00	14.0015	(1.1910)	0.0000	1	12.8105	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(239,500)	3.4400	(823,880.00)	(823,880.00)	0.0000	3.7668	(30.00)	0.00	255.0739	(20.3148)	0.0000	3	234.7591	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.7668	(30.00)	0.00	0.5325	(0.0424)	0.0000	3	0.4901	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.7668	(30.00)	0.00	13.8453	(1.1027)	0.0000	3	12.7427	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(55,000)	3.4400	(189,200.00)	(189,200.00)	0.0000	3.7668	(30.00)	0.00	58.5765	(4.6652)	0.0000	3	53.9113	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.7668	(30.00)	0.00	0.5325	(0.0424)	0.0000	3	0.4901	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(5,500)	3.4400	(18,920.00)	(18,920.00)	0.0000	3.7668	(30.00)	0.00	5.8576	(0.4665)	0.0000	3	5.3911	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(1,000)	3.4400	(3,440.00)	(3,440.00)	0.0000	3.7668	(30.00)	0.00	1.0650	(0.0848)	0.0000	3	0.9802	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(3,000)	3.4400	(10,320.00)	(10,320.00)	0.0000	3.7668	(30.00)	0.00	3.1951	(0.2545)	0.0000	3	2.9406	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.7668	(30.00)	0.00	13.8453	(1.1027)	0.0000	3	12.7427	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(17,000)	3.4400	(58,480.00)	(58,480.00)	0.0000	3.7668	(30.00)	0.00	18.1055	(1.4420)	0.0000	3	16.6635	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.7668	(30.00)	0.00	0.5325	(0.0424)	0.0000	3	0.4901	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(1,500)	3.4400	(5,160.00)	(5,160.00)	0.0000	3.7668	(30.00)	0.00	1.5975	(0.1272)	0.0000	3	1.4703	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(16,500)	3.4400	(56,760.00)	(56,760.00)	0.0000	3.7668	(30.00)	0.00	17.5729	(1.3996)	0.0000	3	16.1734	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(41,500)	3.4400	(142,760.00)	(142,760.00)	0.0000	3.7668	(30.00)	0.00	44.1986	(3.5201)	0.0000	3	40.6785	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(8,000)	3.4400	(27,520.00)	(27,520.00)	0.0000	3.7668	(30.00)	0.00	8.5202	(0.6786)	0.0000	3	7.8416	02/04/2025
1988.HK	01/10/2025	SDB3264328893	0	(42,000)	3.4400	(144,480.00)	(144,480.00)	0.0000	3.7668	(30.00)	0.00	44.7311	(3.5625)	0.0000	3	41.1686	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(239,500)	3.4400	(823,880.00)	(823,880.00)	0.0000	3.8514	(30.00)	0.00	86.9342	(6.7716)	0.0000	1	80.1626	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.8514	(30.00)	0.00	0.1815	(0.0141)	0.0000	1	0.1674	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.8514	(30.00)	0.00	4.7188	(0.3676)	0.0000	1	4.3512	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(55,000)	3.4400	(189,200.00)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H (Cont.)																	
1988.HK	01/09/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.8514	(30.00)	0.00	0.1815	(0.0141)	0.0000	1	0.1674	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(5,500)	3.4400	(18,920.00)	(18,920.00)	0.0000	3.8514	(30.00)	0.00	1.9964	(0.1555)	0.0000	1	1.8409	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(1,000)	3.4400	(3,440.00)	(3,440.00)	0.0000	3.8514	(30.00)	0.00	0.3630	(0.0283)	0.0000	1	0.3347	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(3,000)	3.4400	(10,320.00)	(10,320.00)	0.0000	3.8514	(30.00)	0.00	1.0889	(0.0848)	0.0000	1	1.0041	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.8514	(30.00)	0.00	4.7188	(0.3676)	0.0000	1	4.3512	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(17,000)	3.4400	(58,480.00)	(58,480.00)	0.0000	3.8514	(30.00)	0.00	6.1707	(0.4807)	0.0000	1	5.6900	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.8514	(30.00)	0.00	0.1815	(0.0141)	0.0000	1	0.1674	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(1,500)	3.4400	(5,160.00)	(5,160.00)	0.0000	3.8514	(30.00)	0.00	0.5445	(0.0424)	0.0000	1	0.5021	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(16,500)	3.4400	(56,760.00)	(56,760.00)	0.0000	3.8514	(30.00)	0.00	5.9892	(0.4665)	0.0000	1	5.5227	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(41,500)	3.4400	(142,760.00)	(142,760.00)	0.0000	3.8514	(30.00)	0.00	15.0638	(1.1734)	0.0000	1	13.8904	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(8,000)	3.4400	(27,520.00)	(27,520.00)	0.0000	3.8514	(30.00)	0.00	2.9039	(0.2262)	0.0000	1	2.6777	02/04/2025
1988.HK	01/09/2025	SDB3264328893	0	(42,000)	3.4400	(144,480.00)	(144,480.00)	0.0000	3.8514	(30.00)	0.00	15.2453	(1.1875)	0.0000	1	14.0577	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(239,500)	3.4500	(823,880.00)	(826,275.00)	0.0000	3.9729	(30.00)	0.00	89.6772	(6.7913)	0.0000	1	82.8859	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.9729	(30.00)	0.00	0.1872	(0.0142)	0.0000	1	0.1730	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	3.9729	(30.00)	0.00	4.8677	(0.3686)	0.0000	1	4.4990	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(55,000)	3.4500	(189,200.00)	(189,750.00)	0.0000	3.9729	(30.00)	0.00	20.5939	(1.5596)	0.0000	1	19.0343	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.9729	(30.00)	0.00	0.1872	(0.0142)	0.0000	1	0.1730	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(5,500)	3.4500	(18,920.00)	(18,975.00)	0.0000	3.9729	(30.00)	0.00	2.0594	(0.1560)	0.0000	1	1.9034	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(1,000)	3.4500	(3,440.00)	(3,450.00)	0.0000	3.9729	(30.00)	0.00	0.3744	(0.0284)	0.0000	1	0.3461	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(3,000)	3.4500	(10,320.00)	(10,350.00)	0.0000	3.9729	(30.00)	0.00	1.1233	(0.0851)	0.0000	1	1.0382	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(13,000)	3.4500	(44,720.00)	(44,850.00)	0.0000	3.9729	(30.00)	0.00	4.8677	(0.3686)	0.0000	1	4.4990	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(17,000)	3.4500	(58,480.00)	(58,650.00)	0.0000	3.9729	(30.00)	0.00	6.3654	(0.4821)	0.0000	1	5.8833	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(500)	3.4500	(1,720.00)	(1,725.00)	0.0000	3.9729	(30.00)	0.00	0.1872	(0.0142)	0.0000	1	0.1730	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(1,500)	3.4500	(5,160.00)	(5,175.00)	0.0000	3.9729	(30.00)	0.00	0.5617	(0.0425)	0.0000	1	0.5191	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(16,500)	3.4500	(56,760.00)	(56,925.00)	0.0000	3.9729	(30.00)	0.00	6.1782	(0.4679)	0.0000	1	5.7103	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(41,500)	3.4500	(142,760.00)	(143,175.00)	0.0000	3.9729	(30.00)	0.00	15.5391	(1.1768)	0.0000	1	14.3623	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(8,000)	3.4500	(27,520.00)	(27,600.00)	0.0000	3.9729	(30.00)	0.00	2.9955	(0.2268)	0.0000	1	2.7686	02/04/2025
1988.HK	01/08/2025	SDB3264328893	0	(42,000)	3.4500	(144,480.00)	(144,900.00)	0.0000	3.9729	(30.00)	0.00	15.7263	(1.1910)	0.0000	1	14.5353	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(239,500)	3.3800	(823,880.00)	(809,510.00)	0.0000	4.0362	(30.00)	0.00	91.1060	(6.6535)	0.0000	1	84.4525	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	4.0362	(30.00)	0.00	0.1902	(0.0139)	0.0000	1	0.1763	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	4.0362	(30.00)	0.00	4.9452	(0.3612)	0.0000	1	4.5841	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(55,000)	3.3800	(189,200.00)	(185,900.00)	0.0000	4.0362	(30.00)	0.00	20.9220	(1.5279)	0.0000	1	19.3941	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	4.0362	(30.00)	0.00	0.1902	(0.0139)	0.0000	1	0.1763	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(5,500)	3.3800	(18,920.00)	(18,590.00)	0.0000	4.0362	(30.00)	0.00	2.0922	(0.1528)	0.0000	1	1.9394	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(1,000)	3.3800	(3,440.00)	(3,380.00)	0.0000	4.0362	(30.00)	0.00	0.3804	(0.0278)	0.0000	1	0.3526	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(3,000)	3.3800	(10,320.00)	(10,140.00)	0.0000	4.0362	(30.00)	0.00	1.1412	(0.0833)	0.0000	1	1.0579	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(13,000)	3.3800	(44,720.00)	(43,940.00)	0.0000	4.0362	(30.00)	0.00	4.9452	(0.3612)	0.0000	1	4.5841	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(17,000)	3.3800	(58,480.00)	(57,460.00)	0.0000	4.0362	(30.00)	0.00	6.4668	(0.4723)	0.0000	1	5.9945	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(500)	3.3800	(1,720.00)	(1,690.00)	0.0000	4.0362	(30.00)	0.00	0.1902	(0.0139)	0.0000	1	0.1763	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(1,500)	3.3800	(5,160.00)	(5,070.00)	0.0000	4.0362	(30.00)	0.00	0.5706	(0.0417)	0.0000	1	0.5289	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(16,500)	3.3800	(56,760.00)	(55,770.00)	0.0000	4.0362	(30.00)	0.00	6.2766	(0.4584)	0.0000	1	5.8182	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(41,500)	3.3800	(142,760.00)	(140,270.00)	0.0000	4.0362	(30.00)	0.00	15.7866	(1.1529)	0.0000	1	14.6337	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(8,000)	3.3800	(27,520.00)	(27,040.00)	0.0000	4.0362	(30.00)	0.00	3.0432	(0.2222)	0.0000	1	2.8210	02/04/2025
1988.HK	01/07/2025	SDB3264328893	0	(42,000)	3.3800	(144,480.00)	(141,960.00)	0.0000	4.0362	(30.00)	0.00	15.9768	(1.1668)	0.0000	1	14.8100	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(239,500)	3.3700	(823,880.00)	(807,115.00)	0.0000	3.8978	(30.00)	0.00	87.9820	(6.6338)	0.0000	1	81.3482	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(500)	3.3700	(1,720.00)	(1,685.00)	0.0000	3.8978	(30.00)	0.00	0.1837	(0.0138)	0.0000	1	0.1698	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(13,000)	3.3700	(44,720.00)	(43,810.00)	0.0000	3.8978	(30.00)	0.00	4.7756	(0.3601)	0.0000	1	4.4156	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(55,000)	3.3700	(189,200.00)	(185,350.00)	0.0000	3.8978	(30.00)	0.00	20.2046	(1.5234)	0.0000	1	18.6812	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(500)	3.3700	(1,720.00)	(1,685.00)	0.0000	3.8978	(30.00)	0.00	0.1837	(0.0138)	0.0000	1	0.1698	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(5,500)	3.3700	(18,920.00)	(18,535.00)	0.0000	3.8978	(30.00)	0.00	2.0205	(0.1523)	0.0000	1	1.8681	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(1,000)	3.3700	(3,440.00)	(3,370.00)	0.0000	3.8978	(30.00)	0.00	0.3674	(0.0277)	0.0000	1	0.3397	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(3,000)	3.3700	(10,320.00)	(10,110.00)	0.0000	3.8978	(30.00)	0.00	1.1021	(0.0831)	0.0000	1	1.0190	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(13,000)	3.3700	(44,720.00)	(43,810.00)	0.0000	3.8978	(30.00)	0.00	4.7756	(0.3601)	0.0000	1	4.4156	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H (Cont.)																	
1988.HK	01/06/2025	SDB3264328893	0	(17,000)	3.3700	(58,480.00)	(57,290.00)	0.0000	3.8978	(30.00)	0.00	6.2451	(0.4709)	0.0000	1	5.7742	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(500)	3.3700	(1,720.00)	(1,685.00)	0.0000	3.8978	(30.00)	0.00	0.1837	(0.0138)	0.0000	1	0.1698	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(1,500)	3.3700	(5,160.00)	(5,055.00)	0.0000	3.8978	(30.00)	0.00	0.5510	(0.0415)	0.0000	1	0.5095	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(16,500)	3.3700	(56,760.00)	(55,605.00)	0.0000	3.8978	(30.00)	0.00	6.0614	(0.4570)	0.0000	1	5.6044	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(41,500)	3.3700	(142,760.00)	(139,855.00)	0.0000	3.8978	(30.00)	0.00	15.2453	(1.1495)	0.0000	1	14.0958	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(8,000)	3.3700	(27,520.00)	(26,960.00)	0.0000	3.8978	(30.00)	0.00	2.9389	(0.2216)	0.0000	1	2.7173	02/04/2025
1988.HK	01/06/2025	SDB3264328893	0	(42,000)	3.3700	(144,480.00)	(141,540.00)	0.0000	3.8978	(30.00)	0.00	15.4290	(1.1633)	0.0000	1	14.2657	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(239,500)	3.4400	(823,880.00)	(823,880.00)	0.0000	3.9489	(30.00)	0.00	267.4077	(20.3148)	0.0000	3	247.0929	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.9489	(30.00)	0.00	0.5583	(0.0424)	0.0000	3	0.5159	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.9489	(30.00)	0.00	14.5148	(1.1027)	0.0000	3	13.4121	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(55,000)	3.4400	(189,200.00)	(189,200.00)	0.0000	3.9489	(30.00)	0.00	61.4089	(4.6652)	0.0000	3	56.7437	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.9489	(30.00)	0.00	0.5583	(0.0424)	0.0000	3	0.5159	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(5,500)	3.4400	(18,920.00)	(18,920.00)	0.0000	3.9489	(30.00)	0.00	6.1409	(0.4665)	0.0000	3	5.6744	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(1,000)	3.4400	(3,440.00)	(3,440.00)	0.0000	3.9489	(30.00)	0.00	1.1165	(0.0848)	0.0000	3	1.0317	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(3,000)	3.4400	(10,320.00)	(10,320.00)	0.0000	3.9489	(30.00)	0.00	3.3496	(0.2545)	0.0000	3	3.0951	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(13,000)	3.4400	(44,720.00)	(44,720.00)	0.0000	3.9489	(30.00)	0.00	14.5148	(1.1027)	0.0000	3	13.4121	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(17,000)	3.4400	(58,480.00)	(58,480.00)	0.0000	3.9489	(30.00)	0.00	18.9809	(1.4420)	0.0000	3	17.5390	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(500)	3.4400	(1,720.00)	(1,720.00)	0.0000	3.9489	(30.00)	0.00	0.5583	(0.0424)	0.0000	3	0.5159	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(1,500)	3.4400	(5,160.00)	(5,160.00)	0.0000	3.9489	(30.00)	0.00	1.6748	(0.1272)	0.0000	3	1.5476	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(16,500)	3.4400	(56,760.00)	(56,760.00)	0.0000	3.9489	(30.00)	0.00	18.4227	(1.3996)	0.0000	3	17.0231	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(41,500)	3.4400	(142,760.00)	(142,760.00)	0.0000	3.9489	(30.00)	0.00	46.3358	(3.5201)	0.0000	3	42.8157	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(8,000)	3.4400	(27,520.00)	(27,520.00)	0.0000	3.9489	(30.00)	0.00	8.9322	(0.6786)	0.0000	3	8.2536	02/04/2025
1988.HK	01/03/2025	SDB3264328893	0	(42,000)	3.4400	(144,480.00)	(144,480.00)	0.0000	3.9489	(30.00)	0.00	46.8941	(3.5625)	0.0000	3	43.3315	02/04/2025
TOTAL CHINA MINSHENG BANKING CORP., *LTD. CMN CLASS H												2,321.1074	(193.3387)	0.0000		2,127.7687	
CHINA OILFIELD SERVICES LIMITED CMN CLASS H																	
2883.HK	01/17/2025	SDB3260661432	0	(18,000)	7.2500	(126,720.00)	(130,500.00)	0.0000	2.4434	(30.00)	0.00	8.4828	(1.0726)	0.0000	1	7.4102	02/04/2025
2883.HK	01/17/2025	SDB3260661432	0	(38,000)	7.2500	(267,520.00)	(275,500.00)	0.0000	2.4434	(30.00)	0.00	17.9082	(2.2644)	0.0000	1	15.6438	02/04/2025
2883.HK	01/16/2025	SDB3260661432	0	(18,000)	7.3200	(126,720.00)	(131,760.00)	0.0000	2.6392	(30.00)	0.00	9.1626	(1.0830)	0.0000	1	8.0797	02/04/2025
2883.HK	01/16/2025	SDB3260661432	0	(38,000)	7.3200	(267,520.00)	(278,160.00)	0.0000	2.6392	(30.00)	0.00	19.3433	(2.2862)	0.0000	1	17.0571	02/04/2025
2883.HK	01/15/2025	SDB3260661432	0	(18,000)	7.0500	(126,720.00)	(126,900.00)	0.0000	2.9650	(30.00)	0.00	10.2937	(1.0430)	0.0000	1	9.2507	02/04/2025
2883.HK	01/15/2025	SDB3260661432	0	(38,000)	7.0500	(267,520.00)	(267,900.00)	0.0000	2.9650	(30.00)	0.00	21.7311	(2.2019)	0.0000	1	19.5292	02/04/2025
2883.HK	01/14/2025	SDB3260661432	0	(18,000)	6.9300	(126,720.00)	(124,740.00)	0.0000	3.2826	(30.00)	0.00	11.3965	(1.0253)	0.0000	1	10.3712	02/04/2025
2883.HK	01/14/2025	SDB3260661432	0	(38,000)	6.9300	(267,520.00)	(263,340.00)	0.0000	3.2826	(30.00)	0.00	24.0593	(2.1644)	0.0000	1	21.8948	02/04/2025
2883.HK	01/13/2025	SDB3260661432	0	(18,000)	7.0700	(126,720.00)	(127,260.00)	0.0000	3.5372	(30.00)	0.00	12.2804	(1.0460)	0.0000	1	11.2344	02/04/2025
2883.HK	01/13/2025	SDB3260661432	0	(38,000)	7.0700	(267,520.00)	(268,660.00)	0.0000	3.5372	(30.00)	0.00	25.9253	(2.2082)	0.0000	1	23.7171	02/04/2025
2883.HK	01/10/2025	SDB3260661432	0	(18,000)	7.2200	(126,720.00)	(129,960.00)	0.0000	3.7668	(30.00)	0.00	39.2326	(3.2045)	0.0000	3	36.0281	02/04/2025
2883.HK	01/10/2025	SDB3260661432	0	(38,000)	7.2200	(267,520.00)	(274,360.00)	0.0000	3.7668	(30.00)	0.00	82.8244	(6.7650)	0.0000	3	76.0594	02/04/2025
2883.HK	01/09/2025	SDB3260661432	0	(18,000)	7.3200	(126,720.00)	(131,760.00)	0.0000	3.8514	(30.00)	0.00	13.3713	(1.0830)	0.0000	1	12.2883	02/04/2025
2883.HK	01/09/2025	SDB3260661432	0	(38,000)	7.3200	(267,520.00)	(278,160.00)	0.0000	3.8514	(30.00)	0.00	28.2282	(2.2862)	0.0000	1	25.9420	02/04/2025
2883.HK	01/08/2025	SDB3260661432	0	(18,000)	7.4600	(126,720.00)	(134,280.00)	0.0000	3.9729	(30.00)	0.00	13.7931	(1.1037)	0.0000	1	12.6895	02/04/2025
2883.HK	01/08/2025	SDB3260661432	0	(38,000)	7.4600	(267,520.00)	(283,480.00)	0.0000	3.9729	(30.00)	0.00	29.1189	(2.3300)	0.0000	1	26.7889	02/04/2025
2883.HK	01/07/2025	SDB3260661432	0	(18,000)	7.3100	(126,720.00)	(131,580.00)	0.0000	4.0362	(30.00)	0.00	14.0129	(1.0815)	0.0000	1	12.9314	02/04/2025
2883.HK	01/07/2025	SDB3260661432	0	(38,000)	7.3100	(267,520.00)	(277,780.00)	0.0000	4.0362	(30.00)	0.00	29.5828	(2.2831)	0.0000	1	27.2997	02/04/2025
2883.HK	01/06/2025	SDB3260661432	0	(18,000)	7.0100	(126,720.00)	(126,180.00)	0.0000	3.8978	(30.00)	0.00	13.5324	(1.0371)	0.0000	1	12.4953	02/04/2025
2883.HK	01/06/2025	SDB3260661432	0	(38,000)	7.0100	(267,520.00)	(266,380.00)	0.0000	3.8978	(30.00)	0.00	28.5684	(2.1894)	0.0000	1	26.3790	02/04/2025
2883.HK	01/03/2025	SDB3260661432	0	(18,000)	7.0400	(126,720.00)	(126,720.00)	0.0000	3.9489	(30.00)	0.00	41.1297	(3.1246)	0.0000	3	38.0051	02/04/2025
2883.HK	01/03/2025	SDB3260661432	0	(38,000)	7.0400	(267,520.00)	(267,520.00)	0.0000	3.9489	(30.00)	0.00	86.8293	(6.5964)	0.0000	3	80.2329	02/04/2025
TOTAL CHINA OILFIELD SERVICES LIMITED CMN CLASS H												580.8072	(49.4795)	0.0000		531.3278	
CHINA OVERSEAS LAND LTD (ORD) CMN																	
0688.HK	01/17/2025	SDB3265057962	0	(1,500)	12.4200	(18,392.79)	(18,630.00)	0.0000	2.4434	(30.00)	0.00	1.2312	(0.1531)	0.0000	1	1.0781	02/04/2025
0688.HK	01/17/2025	SDB3265057962	0	(2,000)	12.4200	(24,540.39)	(24,840.00)	0.0000	2.4434	(30.00)	0.00	1.6428	(0.2042)	0.0000	1	1.4386	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA OVERSEAS LAND LTD (ORD) CMN (Cont.)																	
0688.HK	01/17/2025	SDB3265057962	0	(10,500)	12.4200	(129,004.37)	(130,410.00)	0.0000	2.4434	(30.00)	0.00	8.6358	(1.0719)	0.0000	1	7.5639	02/04/2025
0688.HK	01/17/2025	SDB3265057962	0	(7,000)	12.4200	(85,574.73)	(86,940.00)	0.0000	2.4434	(30.00)	0.00	5.7285	(0.7146)	0.0000	1	5.0139	02/04/2025
0688.HK	01/16/2025	SDB3265057962	0	(1,500)	12.2800	(18,392.79)	(18,420.00)	0.0000	2.6392	(30.00)	0.00	1.3299	(0.1514)	0.0000	1	1.1785	02/04/2025
0688.HK	01/16/2025	SDB3265057962	0	(2,000)	12.2800	(24,540.39)	(24,560.00)	0.0000	2.6392	(30.00)	0.00	1.7744	(0.2019)	0.0000	1	1.5726	02/04/2025
0688.HK	01/16/2025	SDB3265057962	0	(10,500)	12.2800	(129,004.37)	(128,940.00)	0.0000	2.6392	(30.00)	0.00	9.3278	(1.0598)	0.0000	1	8.2680	02/04/2025
0688.HK	01/16/2025	SDB3265057962	0	(7,000)	12.2800	(85,574.73)	(85,960.00)	0.0000	2.6392	(30.00)	0.00	6.1876	(0.7065)	0.0000	1	5.4810	02/04/2025
0688.HK	01/15/2025	SDB3265057962	0	(1,500)	12.0800	(18,392.79)	(18,120.00)	0.0000	2.9650	(30.00)	0.00	1.4941	(0.1489)	0.0000	1	1.3451	02/04/2025
0688.HK	01/15/2025	SDB3265057962	0	(2,000)	12.0800	(24,540.39)	(24,160.00)	0.0000	2.9650	(30.00)	0.00	1.9935	(0.1986)	0.0000	1	1.7949	02/04/2025
0688.HK	01/15/2025	SDB3265057962	0	(10,500)	12.0800	(129,004.37)	(126,840.00)	0.0000	2.9650	(30.00)	0.00	10.4793	(1.0425)	0.0000	1	9.4367	02/04/2025
0688.HK	01/15/2025	SDB3265057962	0	(7,000)	12.0800	(85,574.73)	(84,560.00)	0.0000	2.9650	(30.00)	0.00	6.9514	(0.6950)	0.0000	1	6.2564	02/04/2025
0688.HK	01/14/2025	SDB3265057962	0	(1,500)	11.9400	(18,392.79)	(17,910.00)	0.0000	3.2826	(30.00)	0.00	1.6541	(0.1472)	0.0000	1	1.5069	02/04/2025
0688.HK	01/14/2025	SDB3265057962	0	(2,000)	11.9400	(24,540.39)	(23,880.00)	0.0000	3.2826	(30.00)	0.00	2.2070	(0.1963)	0.0000	1	2.0108	02/04/2025
0688.HK	01/14/2025	SDB3265057962	0	(10,500)	11.9400	(129,004.37)	(125,370.00)	0.0000	3.2826	(30.00)	0.00	11.6019	(1.0304)	0.0000	1	10.5715	02/04/2025
0688.HK	01/14/2025	SDB3265057962	0	(7,000)	11.9400	(85,574.73)	(83,580.00)	0.0000	3.2826	(30.00)	0.00	7.6961	(0.6870)	0.0000	1	7.0092	02/04/2025
0688.HK	01/13/2025	SDB3265057962	0	(1,500)	12.1400	(18,392.79)	(18,210.00)	0.0000	3.5372	(30.00)	0.00	1.7824	(0.1497)	0.0000	1	1.6328	02/04/2025
0688.HK	01/13/2025	SDB3265057962	0	(2,000)	12.1400	(24,540.39)	(24,280.00)	0.0000	3.5372	(30.00)	0.00	2.3782	(0.1996)	0.0000	1	2.1786	02/04/2025
0688.HK	01/13/2025	SDB3265057962	0	(10,500)	12.1400	(129,004.37)	(127,470.00)	0.0000	3.5372	(30.00)	0.00	12.5018	(1.0477)	0.0000	1	11.4541	02/04/2025
0688.HK	01/13/2025	SDB3265057962	0	(7,000)	12.1400	(85,574.73)	(84,980.00)	0.0000	3.5372	(30.00)	0.00	8.2930	(0.6985)	0.0000	1	7.5945	02/04/2025
0688.HK	01/10/2025	SDB3265057962	0	(1,500)	12.1200	(18,392.79)	(18,180.00)	0.0000	3.7668	(30.00)	0.00	5.6944	(0.4483)	0.0000	3	5.2461	02/04/2025
0688.HK	01/10/2025	SDB3265057962	0	(2,000)	12.1200	(24,540.39)	(24,240.00)	0.0000	3.7668	(30.00)	0.00	7.5977	(0.5977)	0.0000	3	7.0000	02/04/2025
0688.HK	01/10/2025	SDB3265057962	0	(10,500)	12.1200	(129,004.37)	(127,260.00)	0.0000	3.7668	(30.00)	0.00	39.9399	(3.1379)	0.0000	3	36.8019	02/04/2025
0688.HK	01/10/2025	SDB3265057962	0	(7,000)	12.1200	(85,574.73)	(84,840.00)	0.0000	3.7668	(30.00)	0.00	26.4940	(2.0919)	0.0000	3	24.4021	02/04/2025
0688.HK	01/09/2025	SDB3265057962	0	(1,500)	12.3400	(18,392.79)	(18,510.00)	0.0000	3.8514	(30.00)	0.00	1.9408	(0.1521)	0.0000	1	1.7886	02/04/2025
0688.HK	01/09/2025	SDB3265057962	0	(2,000)	12.3400	(24,540.39)	(24,680.00)	0.0000	3.8514	(30.00)	0.00	2.5895	(0.2028)	0.0000	1	2.3866	02/04/2025
0688.HK	01/09/2025	SDB3265057962	0	(10,500)	12.3400	(129,004.37)	(129,570.00)	0.0000	3.8514	(30.00)	0.00	13.6123	(1.0650)	0.0000	1	12.5473	02/04/2025
0688.HK	01/09/2025	SDB3265057962	0	(7,000)	12.3400	(85,574.73)	(86,380.00)	0.0000	3.8514	(30.00)	0.00	9.0297	(0.7100)	0.0000	1	8.3197	02/04/2025
0688.HK	01/08/2025	SDB3265057962	0	(1,500)	12.3200	(18,392.79)	(18,480.00)	0.0000	3.9729	(30.00)	0.00	2.0020	(0.1519)	0.0000	1	1.8501	02/04/2025
0688.HK	01/08/2025	SDB3265057962	0	(2,000)	12.3200	(24,540.39)	(24,640.00)	0.0000	3.9729	(30.00)	0.00	2.6712	(0.2025)	0.0000	1	2.4686	02/04/2025
0688.HK	01/08/2025	SDB3265057962	0	(10,500)	12.3200	(129,004.37)	(129,360.00)	0.0000	3.9729	(30.00)	0.00	14.0418	(1.0632)	0.0000	1	12.9786	02/04/2025
0688.HK	01/08/2025	SDB3265057962	0	(7,000)	12.3200	(85,574.73)	(86,240.00)	0.0000	3.9729	(30.00)	0.00	9.3146	(0.7088)	0.0000	1	8.6058	02/04/2025
0688.HK	01/07/2025	SDB3265057962	0	(1,500)	12.3000	(18,392.79)	(18,450.00)	0.0000	4.0362	(30.00)	0.00	2.0339	(0.1516)	0.0000	1	1.8823	02/04/2025
0688.HK	01/07/2025	SDB3265057962	0	(2,000)	12.3000	(24,540.39)	(24,600.00)	0.0000	4.0362	(30.00)	0.00	2.7137	(0.2022)	0.0000	1	2.5115	02/04/2025
0688.HK	01/07/2025	SDB3265057962	0	(10,500)	12.3000	(129,004.37)	(129,150.00)	0.0000	4.0362	(30.00)	0.00	14.2655	(1.0615)	0.0000	1	13.2040	02/04/2025
0688.HK	01/07/2025	SDB3265057962	0	(7,000)	12.3000	(85,574.73)	(86,100.00)	0.0000	4.0362	(30.00)	0.00	9.4630	(0.7077)	0.0000	1	8.7553	02/04/2025
0688.HK	01/06/2025	SDB3265057962	0	(10,500)	12.2861	(129,004.37)	(129,004.37)	0.0000	3.8978	(30.00)	0.00	13.7764	(1.0603)	0.0000	1	12.7160	02/04/2025
0688.HK	01/06/2025	SDB3265057962	0	(7,000)	12.2250	(85,574.73)	(85,574.73)	0.0000	3.8978	(30.00)	0.00	9.1385	(0.7034)	0.0000	1	8.4352	02/04/2025
TOTAL CHINA OVERSEAS LAND LTD (ORD) CMN												291.2096	(24.9235)	0.0000		266.2861	
CHINA POWER INTL DEV LTD CMN																	
2380.HK	01/17/2025	SDB3265057987	0	(63,000)	2.9000	(188,552.38)	(182,700.00)	0.0000	2.4434	(30.00)	0.00	12.6220	(1.5016)	0.0000	1	11.1204	02/04/2025
2380.HK	01/17/2025	SDB3265057987	0	(14,000)	2.9000	(41,889.46)	(40,600.00)	0.0000	2.4434	(30.00)	0.00	2.8041	(0.3337)	0.0000	1	2.4705	02/04/2025
2380.HK	01/17/2025	SDB3265057987	0	(61,000)	2.9000	(184,587.83)	(176,900.00)	0.0000	2.4434	(30.00)	0.00	12.3566	(1.4540)	0.0000	1	10.9026	02/04/2025
2380.HK	01/17/2025	SDB3265057987	0	(397,000)	2.9000	(1,215,743.42)	(1,151,300.00)	0.0000	2.4434	(30.00)	0.00	81.3839	(9.4627)	0.0000	1	71.9211	02/04/2025
2380.HK	01/16/2025	SDB3265057987	0	(63,000)	2.8700	(188,552.38)	(180,810.00)	0.0000	2.6392	(30.00)	0.00	13.6335	(1.4861)	0.0000	1	12.1474	02/04/2025
2380.HK	01/16/2025	SDB3265057987	0	(14,000)	2.8700	(41,889.46)	(40,180.00)	0.0000	2.6392	(30.00)	0.00	3.0289	(0.3302)	0.0000	1	2.6986	02/04/2025
2380.HK	01/16/2025	SDB3265057987	0	(61,000)	2.8700	(184,587.83)	(175,070.00)	0.0000	2.6392	(30.00)	0.00	13.3468	(1.3489)	0.0000	1	11.9079	02/04/2025
2380.HK	01/16/2025	SDB3265057987	0	(397,000)	2.8700	(1,215,743.42)	(1,139,390.00)	0.0000	2.6392	(30.00)	0.00	87.9056	(9.3648)	0.0000	1	78.5407	02/04/2025
2380.HK	01/15/2025	SDB3265057987	0	(63,000)	2.8500	(188,552.38)	(179,550.00)	0.0000	2.9650	(30.00)	0.00	15.3164	(1.4758)	0.0000	1	13.8407	02/04/2025
2380.HK	01/15/2025	SDB3265057987	0	(14,000)	2.8500	(41,889.46)	(39,900.00)	0.0000	2.9650	(30.00)	0.00	3.4028	(0.3279)	0.0000	1	3.0748	02/04/2025
2380.HK	01/15/2025	SDB3265057987	0	(61,000)	2.8500	(184,587.83)	(173,850.00)	0.0000	2.9650	(30.00)	0.00	14.9944	(1.4289)	0.0000	1	13.5655	02/04/2025
2380.HK	01/15/2025	SDB3265057987	0	(397,000)	2.8500	(1,215,743.42)	(1,131,450.00)	0.0000	2.9650	(30.00)	0.00	98.7570	(9.2996)	0.0000	1	89.4574	02/04/2025
2380.HK	01/14/2025	SDB3265057987	0	(63,000)	2.8800	(188,552.38)	(181,440.00)	0.0000	3.2826	(30.00)	0.00	16.9574	(1.4913)	0.0000	1	15.4661	02/04/2025
2380.HK	01/14/2025	SDB3265057987	0	(14,000)	2.8800	(41,889.46)	(40,320.00)	0.0000	3.2826	(30.00)	0.00	3.7673	(0.3314)	0.0000	1	3.4359	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA POWER INTL DEV LTD CMN (Cont.)																	
2380.HK	01/14/2025	SDB3265057987	0	(61,000)	2.8800	(184,587.83)	(175,680.00)	0.0000	3.2826	(30.00)	0.00	16.6008	(1.4439)	0.0000	1	15.1569	02/04/2025
2380.HK	01/14/2025	SDB3265057987	0	(397,000)	2.8800	(1,215,743.42)	(1,143,360.00)	0.0000	3.2826	(30.00)	0.00	109.3373	(9.3975)	0.0000	1	99.9398	02/04/2025
2380.HK	01/13/2025	SDB3265057987	0	(63,000)	2.9300	(188,552.38)	(184,590.00)	0.0000	3.5372	(30.00)	0.00	18.2725	(1.5172)	0.0000	1	16.7554	02/04/2025
2380.HK	01/13/2025	SDB3265057987	0	(14,000)	2.9300	(41,889.46)	(41,020.00)	0.0000	3.5372	(30.00)	0.00	4.0595	(0.3372)	0.0000	1	3.7223	02/04/2025
2380.HK	01/13/2025	SDB3265057987	0	(61,000)	2.9300	(184,587.83)	(178,730.00)	0.0000	3.5372	(30.00)	0.00	17.8883	(1.4690)	0.0000	1	16.4193	02/04/2025
2380.HK	01/13/2025	SDB3265057987	0	(397,000)	2.9300	(1,215,743.42)	(1,163,210.00)	0.0000	3.5372	(30.00)	0.00	117.8172	(9.5606)	0.0000	1	108.2566	02/04/2025
2380.HK	01/10/2025	SDB3265057987	0	(63,000)	2.9300	(188,552.38)	(184,590.00)	0.0000	3.7668	(30.00)	0.00	58.3760	(4.5515)	0.0000	3	53.8244	02/04/2025
2380.HK	01/10/2025	SDB3265057987	0	(14,000)	2.9300	(41,889.46)	(41,020.00)	0.0000	3.7668	(30.00)	0.00	12.9690	(1.0115)	0.0000	3	11.9576	02/04/2025
2380.HK	01/10/2025	SDB3265057987	0	(61,000)	2.9300	(184,587.83)	(178,730.00)	0.0000	3.7668	(30.00)	0.00	57.1485	(4.4070)	0.0000	3	52.7415	02/04/2025
2380.HK	01/10/2025	SDB3265057987	0	(397,000)	2.9300	(1,215,743.42)	(1,163,210.00)	0.0000	3.7668	(30.00)	0.00	376.3952	(28.6819)	0.0000	3	347.7133	02/04/2025
2380.HK	01/09/2025	SDB3265057987	0	(63,000)	2.9500	(188,552.38)	(185,850.00)	0.0000	3.8514	(30.00)	0.00	19.8957	(1.5275)	0.0000	1	18.3682	02/04/2025
2380.HK	01/09/2025	SDB3265057987	0	(14,000)	2.9500	(41,889.46)	(41,300.00)	0.0000	3.8514	(30.00)	0.00	4.4201	(0.3395)	0.0000	1	4.0806	02/04/2025
2380.HK	01/09/2025	SDB3265057987	0	(61,000)	2.9500	(184,587.83)	(179,950.00)	0.0000	3.8514	(30.00)	0.00	19.4774	(1.4790)	0.0000	1	17.9983	02/04/2025
2380.HK	01/09/2025	SDB3265057987	0	(397,000)	2.9500	(1,215,743.42)	(1,171,150.00)	0.0000	3.8514	(30.00)	0.00	128.2829	(9.6259)	0.0000	1	118.6570	02/04/2025
2380.HK	01/08/2025	SDB3265057987	0	(63,000)	2.9900	(188,552.38)	(188,370.00)	0.0000	3.9729	(30.00)	0.00	20.5234	(1.5482)	0.0000	1	18.9752	02/04/2025
2380.HK	01/08/2025	SDB3265057987	0	(14,000)	2.9900	(41,889.46)	(41,860.00)	0.0000	3.9729	(30.00)	0.00	4.5596	(0.3441)	0.0000	1	4.2155	02/04/2025
2380.HK	01/08/2025	SDB3265057987	0	(61,000)	2.9900	(184,587.83)	(182,390.00)	0.0000	3.9729	(30.00)	0.00	20.0919	(1.4991)	0.0000	1	18.5928	02/04/2025
2380.HK	01/08/2025	SDB3265057987	0	(397,000)	2.9900	(1,215,743.42)	(1,187,030.00)	0.0000	3.9729	(30.00)	0.00	132.3305	(9.7564)	0.0000	1	122.5741	02/04/2025
2380.HK	01/07/2025	SDB3265057987	0	(63,000)	2.9800	(188,552.38)	(187,740.00)	0.0000	4.0362	(30.00)	0.00	20.8504	(1.5431)	0.0000	1	19.3074	02/04/2025
2380.HK	01/07/2025	SDB3265057987	0	(14,000)	2.9800	(41,889.46)	(41,720.00)	0.0000	4.0362	(30.00)	0.00	4.6322	(0.3429)	0.0000	1	4.2893	02/04/2025
2380.HK	01/07/2025	SDB3265057987	0	(61,000)	2.9800	(184,587.83)	(181,780.00)	0.0000	4.0362	(30.00)	0.00	20.4120	(1.4941)	0.0000	1	18.9179	02/04/2025
2380.HK	01/07/2025	SDB3265057987	0	(397,000)	2.9800	(1,215,743.42)	(1,183,060.00)	0.0000	4.0362	(30.00)	0.00	134.4389	(9.7238)	0.0000	1	124.7151	02/04/2025
2380.HK	01/06/2025	SDB3265057987	0	(61,000)	3.0260	(184,587.83)	(184,587.83)	0.0000	3.8978	(30.00)	0.00	19.7121	(1.5172)	0.0000	1	18.1949	02/04/2025
2380.HK	01/06/2025	SDB3265057987	0	(397,000)	3.0623	(1,215,743.42)	(1,215,743.42)	0.0000	3.8978	(30.00)	0.00	129.8291	(9.9924)	0.0000	1	119.8367	02/04/2025
TOTAL CHINA POWER INTL DEV LTD CMN												1,848.5972	(152.8375)	0.0000		1,695.7597	
CHINA RAILWAY GROUP LIMITED CMN CLASS H																	
0390.HK	01/17/2025	SDB3264983890	0	(25,000)	3.6800	(99,000.00)	(92,000.00)	0.0000	2.4434	(30.00)	0.00	6.6272	(0.7562)	0.0000	1	5.8711	02/04/2025
0390.HK	01/17/2025	SDB3264983890	0	(3,000)	3.6800	(11,880.00)	(11,040.00)	0.0000	2.4434	(30.00)	0.00	0.7953	(0.0907)	0.0000	1	0.7045	02/04/2025
0390.HK	01/16/2025	SDB3264983890	0	(25,000)	3.6900	(99,000.00)	(92,250.00)	0.0000	2.6392	(30.00)	0.00	7.1583	(0.7582)	0.0000	1	6.4001	02/04/2025
0390.HK	01/16/2025	SDB3264983890	0	(3,000)	3.6900	(11,880.00)	(11,070.00)	0.0000	2.6392	(30.00)	0.00	0.8590	(0.0910)	0.0000	1	0.7680	02/04/2025
0390.HK	01/15/2025	SDB3264983890	0	(25,000)	3.6000	(99,000.00)	(90,000.00)	0.0000	2.9650	(30.00)	0.00	8.0419	(0.7397)	0.0000	1	7.3022	02/04/2025
0390.HK	01/15/2025	SDB3264983890	0	(3,000)	3.6000	(11,880.00)	(10,800.00)	0.0000	2.9650	(30.00)	0.00	0.9650	(0.0888)	0.0000	1	0.8763	02/04/2025
0390.HK	01/14/2025	SDB3264983890	0	(25,000)	3.6400	(99,000.00)	(91,000.00)	0.0000	3.2826	(30.00)	0.00	8.9035	(0.7479)	0.0000	1	8.1556	02/04/2025
0390.HK	01/14/2025	SDB3264983890	0	(3,000)	3.6400	(11,880.00)	(10,920.00)	0.0000	3.2826	(30.00)	0.00	1.0684	(0.0898)	0.0000	1	0.9787	02/04/2025
0390.HK	01/13/2025	SDB3264983890	0	(25,000)	3.6800	(99,000.00)	(92,000.00)	0.0000	3.5372	(30.00)	0.00	9.5940	(0.7562)	0.0000	1	8.8379	02/04/2025
0390.HK	01/13/2025	SDB3264983890	0	(3,000)	3.6800	(11,880.00)	(11,040.00)	0.0000	3.5372	(30.00)	0.00	1.1513	(0.0907)	0.0000	1	1.0605	02/04/2025
0390.HK	01/10/2025	SDB3264983890	0	(25,000)	3.7000	(99,000.00)	(92,500.00)	0.0000	3.7668	(30.00)	0.00	30.6505	(2.2808)	0.0000	3	28.3697	02/04/2025
0390.HK	01/10/2025	SDB3264983890	0	(3,000)	3.7000	(11,880.00)	(11,100.00)	0.0000	3.7668	(30.00)	0.00	3.6781	(0.2737)	0.0000	3	3.4044	02/04/2025
0390.HK	01/09/2025	SDB3264983890	0	(25,000)	3.7500	(99,000.00)	(93,750.00)	0.0000	3.8514	(30.00)	0.00	10.4463	(0.7705)	0.0000	1	9.6757	02/04/2025
0390.HK	01/09/2025	SDB3264983890	0	(3,000)	3.7500	(11,880.00)	(11,250.00)	0.0000	3.8514	(30.00)	0.00	1.2536	(0.0925)	0.0000	1	1.1611	02/04/2025
0390.HK	01/08/2025	SDB3264983890	0	(25,000)	3.7800	(99,000.00)	(94,500.00)	0.0000	3.9729	(30.00)	0.00	10.7759	(0.7767)	0.0000	1	9.9992	02/04/2025
0390.HK	01/08/2025	SDB3264983890	0	(3,000)	3.7800	(11,880.00)	(11,340.00)	0.0000	3.9729	(30.00)	0.00	1.2931	(0.0932)	0.0000	1	1.1999	02/04/2025
0390.HK	01/07/2025	SDB3264983890	0	(25,000)	3.8000	(99,000.00)	(95,000.00)	0.0000	4.0362	(30.00)	0.00	10.9476	(0.7808)	0.0000	1	10.1668	02/04/2025
0390.HK	01/07/2025	SDB3264983890	0	(3,000)	3.8000	(11,880.00)	(11,400.00)	0.0000	4.0362	(30.00)	0.00	1.3137	(0.0937)	0.0000	1	1.2200	02/04/2025
0390.HK	01/06/2025	SDB3264983890	0	(25,000)	3.8300	(99,000.00)	(95,750.00)	0.0000	3.8978	(30.00)	0.00	10.5722	(0.7870)	0.0000	1	9.7852	02/04/2025
0390.HK	01/06/2025	SDB3264983890	0	(3,000)	3.8300	(11,880.00)	(11,490.00)	0.0000	3.8978	(30.00)	0.00	1.2687	(0.0944)	0.0000	1	1.1742	02/04/2025
0390.HK	01/03/2025	SDB3264983890	0	(25,000)	3.9605	(99,000.00)	(99,013.13)	0.0000	3.9489	(30.00)	0.00	32.1326	(2.4414)	0.0000	3	29.6911	02/04/2025
0390.HK	01/03/2025	SDB3264983890	0	(3,000)	3.9386	(11,880.00)	(11,815.75)	0.0000	3.9489	(30.00)	0.00	3.8559	(0.2913)	0.0000	3	3.5646	02/04/2025
TOTAL CHINA RAILWAY GROUP LIMITED CMN CLASS H												163.3520	(12.9854)	0.0000		150.3667	
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN																	
0291.HK	01/17/2025	SDB3260128028	0	(1,500)	23.4500	(35,082.67)	(35,175.00)	0.0000	2.4434	(30.00)	0.00	2.3485	(0.2891)	0.0000	1	2.0594	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN (Cont.)																	
0291.HK	01/17/2025	SDB3260128028	0	(8,500)	23.4500	(200,263.47)	(199,325.00)	0.0000	2.4434	(30.00)	0.00	13.4060	(1.6383)	0.0000	1	11.7677	02/04/2025
0291.HK	01/17/2025	SDB3260128028	0	(15,000)	23.4500	(372,167.83)	(351,750.00)	0.0000	2.4434	(30.00)	0.00	24.9135	(2.8911)	0.0000	1	22.0224	02/04/2025
0291.HK	01/17/2025	SDB3260128028	0	(15,000)	23.4500	(367,182.02)	(351,750.00)	0.0000	2.4434	(30.00)	0.00	24.5798	(2.8911)	0.0000	1	21.6887	02/04/2025
0291.HK	01/17/2025	SDB3260128028	0	(1,000)	23.4500	(25,250.00)	(23,450.00)	0.0000	2.4434	(30.00)	0.00	1.6903	(0.1927)	0.0000	1	1.4975	02/04/2025
0291.HK	01/16/2025	SDB3260128028	0	(15,000)	23.6000	(372,167.83)	(354,000.00)	0.0000	2.6392	(30.00)	0.00	26.9100	(2.9096)	0.0000	1	24.0004	02/04/2025
0291.HK	01/16/2025	SDB3260128028	0	(15,000)	23.6000	(367,182.02)	(354,000.00)	0.0000	2.6392	(30.00)	0.00	26.5495	(2.9096)	0.0000	1	23.6399	02/04/2025
0291.HK	01/16/2025	SDB3260128028	0	(1,000)	23.6000	(25,250.00)	(23,600.00)	0.0000	2.6392	(30.00)	0.00	1.8257	(0.1940)	0.0000	1	1.6318	02/04/2025
0291.HK	01/15/2025	SDB3260128028	0	(15,000)	23.0500	(372,167.83)	(345,750.00)	0.0000	2.9650	(30.00)	0.00	30.2319	(2.8418)	0.0000	1	27.3901	02/04/2025
0291.HK	01/15/2025	SDB3260128028	0	(15,000)	23.0500	(367,182.02)	(345,750.00)	0.0000	2.9650	(30.00)	0.00	29.8268	(2.8418)	0.0000	1	26.9851	02/04/2025
0291.HK	01/15/2025	SDB3260128028	0	(1,000)	23.0500	(25,250.00)	(23,050.00)	0.0000	2.9650	(30.00)	0.00	2.0511	(0.1895)	0.0000	1	1.8617	02/04/2025
0291.HK	01/14/2025	SDB3260128028	0	(15,000)	22.7500	(372,167.83)	(341,250.00)	0.0000	3.2826	(30.00)	0.00	33.4707	(2.8048)	0.0000	1	30.6659	02/04/2025
0291.HK	01/14/2025	SDB3260128028	0	(15,000)	22.7500	(367,182.02)	(341,250.00)	0.0000	3.2826	(30.00)	0.00	33.0223	(2.8048)	0.0000	1	30.2175	02/04/2025
0291.HK	01/14/2025	SDB3260128028	0	(1,000)	22.7500	(25,250.00)	(22,750.00)	0.0000	3.2826	(30.00)	0.00	2.2708	(0.1870)	0.0000	1	2.0839	02/04/2025
0291.HK	01/13/2025	SDB3260128028	0	(15,000)	23.2500	(372,167.83)	(348,750.00)	0.0000	3.5372	(30.00)	0.00	36.0666	(2.8664)	0.0000	1	33.2002	02/04/2025
0291.HK	01/13/2025	SDB3260128028	0	(15,000)	23.2500	(367,182.02)	(348,750.00)	0.0000	3.5372	(30.00)	0.00	35.5835	(2.8664)	0.0000	1	32.7170	02/04/2025
0291.HK	01/13/2025	SDB3260128028	0	(1,000)	23.2500	(25,250.00)	(23,250.00)	0.0000	3.5372	(30.00)	0.00	2.4470	(0.1911)	0.0000	1	2.2559	02/04/2025
0291.HK	01/10/2025	SDB3260128028	0	(15,000)	23.1500	(372,167.83)	(347,250.00)	0.0000	3.7668	(30.00)	0.00	115.2235	(8.5623)	0.0000	3	106.6611	02/04/2025
0291.HK	01/10/2025	SDB3260128028	0	(15,000)	23.1500	(367,182.02)	(347,250.00)	0.0000	3.7668	(30.00)	0.00	113.6799	(8.5623)	0.0000	3	105.1175	02/04/2025
0291.HK	01/10/2025	SDB3260128028	0	(1,000)	23.1500	(25,250.00)	(23,150.00)	0.0000	3.7668	(30.00)	0.00	7.8174	(0.5708)	0.0000	3	7.2466	02/04/2025
0291.HK	01/09/2025	SDB3260128028	0	(15,000)	23.2500	(372,167.83)	(348,750.00)	0.0000	3.8514	(30.00)	0.00	39.2704	(2.8664)	0.0000	1	36.4040	02/04/2025
0291.HK	01/09/2025	SDB3260128028	0	(15,000)	23.2500	(367,182.02)	(348,750.00)	0.0000	3.8514	(30.00)	0.00	38.7443	(2.8664)	0.0000	1	35.8779	02/04/2025
0291.HK	01/09/2025	SDB3260128028	0	(1,000)	23.2500	(25,250.00)	(23,250.00)	0.0000	3.8514	(30.00)	0.00	2.6643	(0.1911)	0.0000	1	2.4732	02/04/2025
0291.HK	01/08/2025	SDB3260128028	0	(15,000)	23.1500	(372,167.83)	(347,250.00)	0.0000	3.9729	(30.00)	0.00	40.5095	(2.8541)	0.0000	1	37.6554	02/04/2025
0291.HK	01/08/2025	SDB3260128028	0	(15,000)	23.1500	(367,182.02)	(347,250.00)	0.0000	3.9729	(30.00)	0.00	39.9668	(2.8541)	0.0000	1	37.1127	02/04/2025
0291.HK	01/08/2025	SDB3260128028	0	(1,000)	23.1500	(25,250.00)	(23,150.00)	0.0000	3.9729	(30.00)	0.00	2.7484	(0.1903)	0.0000	1	2.5581	02/04/2025
0291.HK	01/07/2025	SDB3260128028	0	(15,000)	24.0500	(372,167.83)	(360,750.00)	0.0000	4.0362	(30.00)	0.00	41.1549	(2.9651)	0.0000	1	38.1899	02/04/2025
0291.HK	01/07/2025	SDB3260128028	0	(15,000)	24.0500	(367,182.02)	(360,750.00)	0.0000	4.0362	(30.00)	0.00	40.6036	(2.9651)	0.0000	1	37.6385	02/04/2025
0291.HK	01/07/2025	SDB3260128028	0	(1,000)	24.0500	(25,250.00)	(24,050.00)	0.0000	4.0362	(30.00)	0.00	2.7922	(0.1977)	0.0000	1	2.5945	02/04/2025
0291.HK	01/06/2025	SDB3260128028	0	(15,000)	24.2500	(372,167.83)	(363,750.00)	0.0000	3.8978	(30.00)	0.00	39.7438	(2.9897)	0.0000	1	36.7540	02/04/2025
0291.HK	01/06/2025	SDB3260128028	0	(15,000)	24.2500	(367,182.02)	(363,750.00)	0.0000	3.8978	(30.00)	0.00	39.2113	(2.9897)	0.0000	1	36.2216	02/04/2025
0291.HK	01/06/2025	SDB3260128028	0	(1,000)	24.2500	(25,250.00)	(24,250.00)	0.0000	3.8978	(30.00)	0.00	2.6964	(0.1993)	0.0000	1	2.4971	02/04/2025
0291.HK	01/03/2025	SDB3260128028	0	(1,000)	25.2500	(25,250.00)	(25,250.00)	0.0000	3.9489	(30.00)	0.00	8.1954	(0.6226)	0.0000	3	7.5728	02/04/2025
TOTAL CHINA RESOURCES BEER (HOLDINGS) CO LTD CMN												902.2162	(73.9562)	0.0000		828.2600	
CHINA RESOURCES LAND LIMITED CMN																	
1109.HK	01/17/2025	SDB3262115571	0	(1,000)	22.4000	(22,023.43)	(22,400.00)	0.0000	2.4434	(30.00)	0.00	1.4743	(0.1841)	0.0000	1	1.2902	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(7,000)	22.4000	(154,831.42)	(156,800.00)	0.0000	2.4434	(30.00)	0.00	10.3647	(1.2888)	0.0000	1	9.0759	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(1,500)	22.4000	(33,509.57)	(33,600.00)	0.0000	2.4434	(30.00)	0.00	2.2432	(0.2762)	0.0000	1	1.9670	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(500)	22.4000	(11,311.14)	(11,200.00)	0.0000	2.4434	(30.00)	0.00	0.7572	(0.0921)	0.0000	1	0.6651	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(5,500)	22.4000	(122,997.74)	(123,200.00)	0.0000	2.4434	(30.00)	0.00	8.2337	(1.0126)	0.0000	1	7.2211	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(500)	22.4000	(11,311.35)	(11,200.00)	0.0000	2.4434	(30.00)	0.00	0.7572	(0.0921)	0.0000	1	0.6651	02/04/2025
1109.HK	01/17/2025	SDB3262115571	0	(1,500)	22.4000	(33,825.00)	(33,600.00)	0.0000	2.4434	(30.00)	0.00	2.2643	(0.2762)	0.0000	1	1.9881	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(1,000)	22.0500	(22,023.43)	(22,050.00)	0.0000	2.6392	(30.00)	0.00	1.5924	(0.1812)	0.0000	1	1.4112	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(7,000)	22.0500	(154,831.42)	(154,350.00)	0.0000	2.6392	(30.00)	0.00	11.1952	(1.2686)	0.0000	1	9.9266	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(1,500)	22.0500	(33,509.57)	(33,075.00)	0.0000	2.6392	(30.00)	0.00	2.4229	(0.2718)	0.0000	1	2.1511	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(500)	22.0500	(11,311.14)	(11,025.00)	0.0000	2.6392	(30.00)	0.00	0.8179	(0.0906)	0.0000	1	0.7272	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(5,500)	22.0500	(122,997.74)	(121,275.00)	0.0000	2.6392	(30.00)	0.00	8.8935	(0.9968)	0.0000	1	7.8967	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(500)	22.0500	(11,311.35)	(11,025.00)	0.0000	2.6392	(30.00)	0.00	0.8179	(0.0906)	0.0000	1	0.7273	02/04/2025
1109.HK	01/16/2025	SDB3262115571	0	(1,500)	22.0500	(33,825.00)	(33,075.00)	0.0000	2.6392	(30.00)	0.00	2.4458	(0.2718)	0.0000	1	2.1739	02/04/2025
1109.HK	01/15/2025	SDB3262115571	0	(1,500)	22.0000	(33,509.57)	(33,000.00)	0.0000	2.9650	(30.00)	0.00	2.7220	(0.2712)	0.0000	1	2.4508	02/04/2025
1109.HK	01/15/2025	SDB3262115571	0	(500)	22.0000	(11,311.14)	(11,000.00)	0.0000	2.9650	(30.00)	0.00	0.9188	(0.0904)	0.0000	1	0.8284	02/04/2025
1109.HK	01/15/2025	SDB3262115571	0	(5,500)	22.0000	(122,997.74)	(121,000.00)	0.0000	2.9650	(30.00)	0.00	9.9913	(0.9945)	0.0000	1	8.9968	02/04/2025
1109.HK	01/15/2025	SDB3262115571	0	(500)	22.0000	(11,311.35)	(11,000.00)	0.0000	2.9650	(30.00)	0.00	0.9188	(0.0904)	0.0000	1	0.8284	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RESOURCES LAND LIMITED CMN (Cont.)																	
1109.HK	01/15/2025	SDB3262115571	0	(1,500)	22.0000	(33,825.00)	(33,000.00)	0.0000	2.9650	(30.00)	0.00	2.7477	(0.2712)	0.0000	1	2.4764	02/04/2025
1109.HK	01/14/2025	SDB3262115571	0	(1,500)	21.5500	(33,509.57)	(32,325.00)	0.0000	3.2826	(30.00)	0.00	3.0137	(0.2657)	0.0000	1	2.7480	02/04/2025
1109.HK	01/14/2025	SDB3262115571	0	(500)	21.5500	(11,311.14)	(10,775.00)	0.0000	3.2826	(30.00)	0.00	1.0173	(0.0886)	0.0000	1	0.9287	02/04/2025
1109.HK	01/14/2025	SDB3262115571	0	(5,500)	21.5500	(122,997.74)	(118,525.00)	0.0000	3.2826	(30.00)	0.00	11.0617	(0.9742)	0.0000	1	10.0876	02/04/2025
1109.HK	01/14/2025	SDB3262115571	0	(500)	21.5500	(11,311.35)	(10,775.00)	0.0000	3.2826	(30.00)	0.00	1.0173	(0.0886)	0.0000	1	0.9287	02/04/2025
1109.HK	01/14/2025	SDB3262115571	0	(1,500)	21.5500	(33,825.00)	(32,325.00)	0.0000	3.2826	(30.00)	0.00	3.0420	(0.2657)	0.0000	1	2.7764	02/04/2025
1109.HK	01/13/2025	SDB3262115571	0	(1,500)	21.8500	(33,509.57)	(32,775.00)	0.0000	3.5372	(30.00)	0.00	3.2474	(0.2694)	0.0000	1	2.9780	02/04/2025
1109.HK	01/13/2025	SDB3262115571	0	(500)	21.8500	(11,311.14)	(10,925.00)	0.0000	3.5372	(30.00)	0.00	1.0962	(0.0898)	0.0000	1	1.0064	02/04/2025
1109.HK	01/13/2025	SDB3262115571	0	(5,500)	21.8500	(122,997.74)	(120,175.00)	0.0000	3.5372	(30.00)	0.00	11.9197	(0.9877)	0.0000	1	10.9319	02/04/2025
1109.HK	01/13/2025	SDB3262115571	0	(500)	21.8500	(11,311.35)	(10,925.00)	0.0000	3.5372	(30.00)	0.00	1.0962	(0.0898)	0.0000	1	1.0064	02/04/2025
1109.HK	01/13/2025	SDB3262115571	0	(1,500)	21.8500	(33,825.00)	(32,775.00)	0.0000	3.5372	(30.00)	0.00	3.2780	(0.2694)	0.0000	1	3.0086	02/04/2025
1109.HK	01/10/2025	SDB3262115571	0	(1,500)	22.0000	(33,509.57)	(33,000.00)	0.0000	3.7668	(30.00)	0.00	10.3746	(0.8137)	0.0000	3	9.5609	02/04/2025
1109.HK	01/10/2025	SDB3262115571	0	(500)	22.0000	(11,311.14)	(11,000.00)	0.0000	3.7668	(30.00)	0.00	3.5019	(0.2712)	0.0000	3	3.2307	02/04/2025
1109.HK	01/10/2025	SDB3262115571	0	(5,500)	22.0000	(122,997.74)	(121,000.00)	0.0000	3.7668	(30.00)	0.00	38.0802	(2.9836)	0.0000	3	35.0966	02/04/2025
1109.HK	01/10/2025	SDB3262115571	0	(500)	22.0000	(11,311.35)	(11,000.00)	0.0000	3.7668	(30.00)	0.00	3.5020	(0.2712)	0.0000	3	3.2308	02/04/2025
1109.HK	01/10/2025	SDB3262115571	0	(1,500)	22.0000	(33,825.00)	(33,000.00)	0.0000	3.7668	(30.00)	0.00	10.4722	(0.8137)	0.0000	3	9.6585	02/04/2025
1109.HK	01/09/2025	SDB3262115571	0	(1,500)	22.1500	(33,509.57)	(33,225.00)	0.0000	3.8514	(30.00)	0.00	3.5359	(0.2731)	0.0000	1	3.2628	02/04/2025
1109.HK	01/09/2025	SDB3262115571	0	(500)	22.1500	(11,311.14)	(11,075.00)	0.0000	3.8514	(30.00)	0.00	1.1935	(0.0910)	0.0000	1	1.1025	02/04/2025
1109.HK	01/09/2025	SDB3262115571	0	(5,500)	22.1500	(122,997.74)	(121,825.00)	0.0000	3.8514	(30.00)	0.00	12.9785	(1.0013)	0.0000	1	11.9772	02/04/2025
1109.HK	01/09/2025	SDB3262115571	0	(500)	22.1500	(11,311.35)	(11,075.00)	0.0000	3.8514	(30.00)	0.00	1.1936	(0.0910)	0.0000	1	1.1025	02/04/2025
1109.HK	01/09/2025	SDB3262115571	0	(1,500)	22.1500	(33,825.00)	(33,225.00)	0.0000	3.8514	(30.00)	0.00	3.5691	(0.2731)	0.0000	1	3.2961	02/04/2025
1109.HK	01/08/2025	SDB3262115571	0	(1,500)	22.1500	(33,509.57)	(33,225.00)	0.0000	3.9729	(30.00)	0.00	3.6474	(0.2731)	0.0000	1	3.3743	02/04/2025
1109.HK	01/08/2025	SDB3262115571	0	(500)	22.1500	(11,311.14)	(11,075.00)	0.0000	3.9729	(30.00)	0.00	1.2312	(0.0910)	0.0000	1	1.1402	02/04/2025
1109.HK	01/08/2025	SDB3262115571	0	(5,500)	22.1500	(122,997.74)	(121,825.00)	0.0000	3.9729	(30.00)	0.00	13.3880	(1.0013)	0.0000	1	12.3867	02/04/2025
1109.HK	01/08/2025	SDB3262115571	0	(500)	22.1500	(11,311.35)	(11,075.00)	0.0000	3.9729	(30.00)	0.00	1.2312	(0.0910)	0.0000	1	1.1402	02/04/2025
1109.HK	01/08/2025	SDB3262115571	0	(1,500)	22.1500	(33,825.00)	(33,225.00)	0.0000	3.9729	(30.00)	0.00	3.6818	(0.2731)	0.0000	1	3.4087	02/04/2025
1109.HK	01/07/2025	SDB3262115571	0	(1,500)	22.4500	(33,509.57)	(33,675.00)	0.0000	4.0362	(30.00)	0.00	3.7055	(0.2768)	0.0000	1	3.4288	02/04/2025
1109.HK	01/07/2025	SDB3262115571	0	(500)	22.4500	(11,311.14)	(11,225.00)	0.0000	4.0362	(30.00)	0.00	1.2508	(0.0923)	0.0000	1	1.1585	02/04/2025
1109.HK	01/07/2025	SDB3262115571	0	(5,500)	22.4500	(122,997.74)	(123,475.00)	0.0000	4.0362	(30.00)	0.00	13.6013	(1.0149)	0.0000	1	12.5864	02/04/2025
1109.HK	01/07/2025	SDB3262115571	0	(500)	22.4500	(11,311.35)	(11,225.00)	0.0000	4.0362	(30.00)	0.00	1.2508	(0.0923)	0.0000	1	1.1586	02/04/2025
1109.HK	01/07/2025	SDB3262115571	0	(1,500)	22.4500	(33,825.00)	(33,675.00)	0.0000	4.0362	(30.00)	0.00	3.7404	(0.2768)	0.0000	1	3.4636	02/04/2025
1109.HK	01/06/2025	SDB3262115571	0	(5,500)	22.2000	(122,997.74)	(122,100.00)	0.0000	3.8978	(30.00)	0.00	13.1349	(1.0036)	0.0000	1	12.1313	02/04/2025
1109.HK	01/06/2025	SDB3262115571	0	(500)	22.2000	(11,311.35)	(11,100.00)	0.0000	3.8978	(30.00)	0.00	1.2079	(0.0912)	0.0000	1	1.1167	02/04/2025
1109.HK	01/06/2025	SDB3262115571	0	(1,500)	22.2000	(33,825.00)	(33,300.00)	0.0000	3.8978	(30.00)	0.00	3.6122	(0.2737)	0.0000	1	3.3385	02/04/2025
1109.HK	01/03/2025	SDB3262115571	0	(1,500)	22.5500	(33,825.00)	(33,825.00)	0.0000	3.9489	(30.00)	0.00	10.9786	(0.8340)	0.0000	3	10.1446	02/04/2025
TOTAL CHINA RESOURCES LAND LIMITED CMN												275.4318	(24.0680)	0.0000		251.3638	
CHINA RUYI HOLDINGS LTD CMN																	
0136.HK	01/17/2025	SDB3260123560	0	(12,000)	2.4200	(29,136.50)	(29,040.00)	0.0000	2.4434	(392.81)	0.00	1.9504	(3.1252)	0.0000	1	(1.1748)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(44,000)	2.4200	(108,029.68)	(106,480.00)	0.0000	2.4434	(392.81)	0.00	7.2317	(11.4591)	0.0000	1	(4.2275)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,987.95)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6686	(1.0417)	0.0000	1	(0.3731)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(40,000)	2.4200	(97,828.24)	(96,800.00)	0.0000	2.4434	(392.81)	0.00	6.5488	(10.4174)	0.0000	1	(3.8686)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(184,000)	2.4200	(454,052.20)	(445,280.00)	0.0000	2.4434	(392.81)	0.00	30.3950	(47.9201)	0.0000	1	(17.5251)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(32,000)	2.4200	(78,630.56)	(77,440.00)	0.0000	2.4434	(392.81)	0.00	5.2637	(8.3339)	0.0000	1	(3.0703)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(212,000)	2.4200	(522,529.54)	(513,040.00)	0.0000	2.4434	(392.81)	0.00	34.9790	(55.2123)	0.0000	1	(20.2333)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,800.00)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6560	(1.0417)	0.0000	1	(0.3857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(72,000)	2.4200	(176,400.00)	(174,240.00)	0.0000	2.4434	(392.81)	0.00	11.8085	(18.7513)	0.0000	1	(6.9428)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(312,000)	2.4200	(764,400.00)	(755,040.00)	0.0000	2.4434	(392.81)	0.00	51.1702	(81.2558)	0.0000	1	(30.0856)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(112,000)	2.4200	(274,400.00)	(271,040.00)	0.0000	2.4434	(392.81)	0.00	18.3688	(29.1687)	0.0000	1	(10.8000)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,800.00)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6560	(1.0417)	0.0000	1	(0.3857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(28,000)	2.4200	(68,600.00)	(67,760.00)	0.0000	2.4434	(392.81)	0.00	4.5922	(7.2922)	0.0000	1	(2.7000)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/17/2025	SDB3260123560	0	(24,000)	2.4200	(58,800.00)	(58,080.00)	0.0000	2.4434	(392.81)	0.00	3.9362	(6.2504)	0.0000	1	(2.3143)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(60,000)	2.4200	(147,000.00)	(145,200.00)	0.0000	2.4434	(392.81)	0.00	9.8404	(15.6261)	0.0000	1	(5.7857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(16,000)	2.4200	(39,200.00)	(38,720.00)	0.0000	2.4434	(392.81)	0.00	2.6241	(4.1670)	0.0000	1	(1.5429)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(156,000)	2.4200	(382,200.00)	(377,520.00)	0.0000	2.4434	(392.81)	0.00	25.5851	(40.6279)	0.0000	1	(15.0428)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(24,000)	2.4200	(58,800.00)	(58,080.00)	0.0000	2.4434	(392.81)	0.00	3.9362	(6.2504)	0.0000	1	(2.3143)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(28,000)	2.4200	(68,600.00)	(67,760.00)	0.0000	2.4434	(392.81)	0.00	4.5922	(7.2922)	0.0000	1	(2.7000)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(12,000)	2.4200	(29,400.00)	(29,040.00)	0.0000	2.4434	(392.81)	0.00	1.9681	(3.1252)	0.0000	1	(1.1571)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(56,000)	2.4200	(137,200.00)	(135,520.00)	0.0000	2.4434	(392.81)	0.00	9.1844	(14.5844)	0.0000	1	(5.4000)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(160,000)	2.4200	(392,000.00)	(387,200.00)	0.0000	2.4434	(392.81)	0.00	26.2411	(41.6696)	0.0000	1	(15.4285)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,800.00)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6560	(1.0417)	0.0000	1	(0.3857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(24,000)	2.4200	(58,800.00)	(58,080.00)	0.0000	2.4434	(392.81)	0.00	3.9362	(6.2504)	0.0000	1	(2.3143)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(20,000)	2.4200	(49,000.00)	(48,400.00)	0.0000	2.4434	(392.81)	0.00	3.2801	(5.2087)	0.0000	1	(1.9286)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(44,000)	2.4200	(107,800.00)	(106,480.00)	0.0000	2.4434	(392.81)	0.00	7.2163	(11.4591)	0.0000	1	(4.2428)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(956,000)	2.4200	(2,342,200.00)	(2,313,520.00)	0.0000	2.4434	(392.81)	0.00	156.7907	(248.9760)	0.0000	1	(92.1853)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(240,000)	2.4200	(588,000.00)	(580,800.00)	0.0000	2.4434	(392.81)	0.00	39.3617	(62.5044)	0.0000	1	(23.1428)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(40,000)	2.4200	(98,000.00)	(96,800.00)	0.0000	2.4434	(392.81)	0.00	6.5603	(10.4174)	0.0000	1	(3.8571)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(32,000)	2.4200	(78,400.00)	(77,440.00)	0.0000	2.4434	(392.81)	0.00	5.2482	(8.3339)	0.0000	1	(3.0857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(36,000)	2.4200	(88,200.00)	(87,120.00)	0.0000	2.4434	(392.81)	0.00	5.9043	(9.3757)	0.0000	1	(3.4714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(112,000)	2.4200	(274,400.00)	(271,040.00)	0.0000	2.4434	(392.81)	0.00	18.3688	(29.1687)	0.0000	1	(10.8000)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,800.00)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6560	(1.0417)	0.0000	1	(0.3857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(8,000)	2.4200	(19,600.00)	(19,360.00)	0.0000	2.4434	(392.81)	0.00	1.3121	(2.0835)	0.0000	1	(0.7714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(44,000)	2.4200	(107,800.00)	(106,480.00)	0.0000	2.4434	(392.81)	0.00	7.2163	(11.4591)	0.0000	1	(4.2428)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(88,000)	2.4200	(215,600.00)	(212,960.00)	0.0000	2.4434	(392.81)	0.00	14.4326	(22.9183)	0.0000	1	(8.4857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(36,000)	2.4200	(88,200.00)	(87,120.00)	0.0000	2.4434	(392.81)	0.00	5.9043	(9.3757)	0.0000	1	(3.4714)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(88,000)	2.4200	(215,600.00)	(212,960.00)	0.0000	2.4434	(392.81)	0.00	14.4326	(22.9183)	0.0000	1	(8.4857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(88,000)	2.4200	(215,600.00)	(212,960.00)	0.0000	2.4434	(392.81)	0.00	14.4326	(22.9183)	0.0000	1	(8.4857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(4,000)	2.4200	(9,800.00)	(9,680.00)	0.0000	2.4434	(392.81)	0.00	0.6560	(1.0417)	0.0000	1	(0.3857)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(20,000)	2.4200	(49,000.00)	(48,400.00)	0.0000	2.4434	(392.81)	0.00	3.2801	(5.2087)	0.0000	1	(1.9286)	02/04/2025
0136.HK	01/17/2025	SDB3260123560	0	(32,000)	2.4200	(78,400.00)	(77,440.00)	0.0000	2.4434	(392.81)	0.00	5.2482	(8.3339)	0.0000	1	(3.0857)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(12,000)	2.4700	(29,136.50)	(29,640.00)	0.0000	2.6392	(392.81)	0.00	2.1067	(3.1898)	0.0000	1	(1.0830)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(44,000)	2.4700	(108,029.68)	(108,680.00)	0.0000	2.6392	(392.81)	0.00	7.8112	(11.6959)	0.0000	1	(3.8847)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,987.95)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7222	(1.0633)	0.0000	1	(0.3411)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(40,000)	2.4700	(97,828.24)	(98,800.00)	0.0000	2.6392	(392.81)	0.00	7.0736	(10.6326)	0.0000	1	(3.5591)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(184,000)	2.4700	(454,052.20)	(454,480.00)	0.0000	2.6392	(392.81)	0.00	32.8307	(48.9102)	0.0000	1	(16.0794)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(32,000)	2.4700	(78,630.56)	(79,040.00)	0.0000	2.6392	(392.81)	0.00	5.6855	(8.5061)	0.0000	1	(2.8207)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(212,000)	2.4700	(522,529.54)	(523,640.00)	0.0000	2.6392	(392.81)	0.00	37.7820	(56.3530)	0.0000	1	(18.5710)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,800.00)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7086	(1.0633)	0.0000	1	(0.3547)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(72,000)	2.4700	(176,400.00)	(177,840.00)	0.0000	2.6392	(392.81)	0.00	12.7548	(19.1388)	0.0000	1	(6.3840)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(312,000)	2.4700	(764,400.00)	(770,640.00)	0.0000	2.6392	(392.81)	0.00	55.2707	(82.9346)	0.0000	1	(27.6639)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(112,000)	2.4700	(274,400.00)	(276,640.00)	0.0000	2.6392	(392.81)	0.00	19.8408	(29.7714)	0.0000	1	(9.9306)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,800.00)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7086	(1.0633)	0.0000	1	(0.3547)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(28,000)	2.4700	(68,600.00)	(69,160.00)	0.0000	2.6392	(392.81)	0.00	4.9602	(7.4428)	0.0000	1	(2.4827)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(24,000)	2.4700	(58,800.00)	(59,280.00)	0.0000	2.6392	(392.81)	0.00	4.2516	(6.3796)	0.0000	1	(2.1280)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(60,000)	2.4700	(147,000.00)	(148,200.00)	0.0000	2.6392	(392.81)	0.00	10.6290	(15.9490)	0.0000	1	(5.3200)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(16,000)	2.4700	(39,200.00)	(39,520.00)	0.0000	2.6392	(392.81)	0.00	2.8344	(4.2531)	0.0000	1	(1.4187)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/16/2025	SDB3260123560	0	(24,000)	2.4700	(58,800.00)	(59,280.00)	0.0000	2.6392	(392.81)	0.00	4.2516	(6.3796)	0.0000	1	(2.1280)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(28,000)	2.4700	(68,600.00)	(69,160.00)	0.0000	2.6392	(392.81)	0.00	4.9602	(7.4428)	0.0000	1	(2.4827)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(12,000)	2.4700	(29,400.00)	(29,640.00)	0.0000	2.6392	(392.81)	0.00	2.1258	(3.1898)	0.0000	1	(1.0640)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(56,000)	2.4700	(137,200.00)	(138,320.00)	0.0000	2.6392	(392.81)	0.00	9.9204	(14.8857)	0.0000	1	(4.9653)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(160,000)	2.4700	(392,000.00)	(395,200.00)	0.0000	2.6392	(392.81)	0.00	28.3440	(42.5306)	0.0000	1	(14.1866)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,800.00)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7086	(1.0633)	0.0000	1	(0.3547)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(24,000)	2.4700	(58,800.00)	(59,280.00)	0.0000	2.6392	(392.81)	0.00	4.2516	(6.3796)	0.0000	1	(2.1280)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(20,000)	2.4700	(49,000.00)	(49,400.00)	0.0000	2.6392	(392.81)	0.00	3.5430	(5.3163)	0.0000	1	(1.7733)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(44,000)	2.4700	(107,800.00)	(108,680.00)	0.0000	2.6392	(392.81)	0.00	7.7946	(11.6959)	0.0000	1	(3.9013)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(956,000)	2.4700	(2,342,200.00)	(2,361,320.00)	0.0000	2.6392	(392.81)	0.00	169.3552	(254.1201)	0.0000	1	(84.7650)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(240,000)	2.4700	(588,000.00)	(592,800.00)	0.0000	2.6392	(392.81)	0.00	42.5159	(63.7959)	0.0000	1	(21.2799)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(40,000)	2.4700	(98,000.00)	(98,800.00)	0.0000	2.6392	(392.81)	0.00	7.0860	(10.6326)	0.0000	1	(3.5467)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(32,000)	2.4700	(78,400.00)	(79,040.00)	0.0000	2.6392	(392.81)	0.00	5.6688	(8.5061)	0.0000	1	(2.8373)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(36,000)	2.4700	(88,200.00)	(88,920.00)	0.0000	2.6392	(392.81)	0.00	6.3774	(9.5694)	0.0000	1	(3.1920)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(112,000)	2.4700	(274,400.00)	(276,640.00)	0.0000	2.6392	(392.81)	0.00	19.8408	(29.7714)	0.0000	1	(9.9306)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,800.00)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7086	(1.0633)	0.0000	1	(0.3547)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(8,000)	2.4700	(19,600.00)	(19,760.00)	0.0000	2.6392	(392.81)	0.00	1.4172	(2.1265)	0.0000	1	(0.7093)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(44,000)	2.4700	(107,800.00)	(108,680.00)	0.0000	2.6392	(392.81)	0.00	7.7946	(11.6959)	0.0000	1	(3.9013)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(88,000)	2.4700	(215,600.00)	(217,360.00)	0.0000	2.6392	(392.81)	0.00	15.5892	(23.3918)	0.0000	1	(7.8026)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(36,000)	2.4700	(88,200.00)	(88,920.00)	0.0000	2.6392	(392.81)	0.00	6.3774	(9.5694)	0.0000	1	(3.1920)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(88,000)	2.4700	(215,600.00)	(217,360.00)	0.0000	2.6392	(392.81)	0.00	15.5892	(23.3918)	0.0000	1	(7.8026)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(88,000)	2.4700	(215,600.00)	(217,360.00)	0.0000	2.6392	(392.81)	0.00	15.5892	(23.3918)	0.0000	1	(7.8026)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(4,000)	2.4700	(9,800.00)	(9,880.00)	0.0000	2.6392	(392.81)	0.00	0.7086	(1.0633)	0.0000	1	(0.3547)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(20,000)	2.4700	(49,000.00)	(49,400.00)	0.0000	2.6392	(392.81)	0.00	3.5430	(5.3163)	0.0000	1	(1.7733)	02/04/2025
0136.HK	01/16/2025	SDB3260123560	0	(32,000)	2.4700	(78,400.00)	(79,040.00)	0.0000	2.6392	(392.81)	0.00	5.6688	(8.5061)	0.0000	1	(2.8373)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(12,000)	2.5000	(29,136.50)	(30,000.00)	0.0000	2.9650	(392.81)	0.00	2.3668	(3.2285)	0.0000	1	(0.8617)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(44,000)	2.5000	(108,029.68)	(110,000.00)	0.0000	2.9650	(392.81)	0.00	8.7754	(11.8380)	0.0000	1	(3.0625)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,987.95)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.8113	(1.0762)	0.0000	1	(0.2648)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(40,000)	2.5000	(97,828.24)	(100,000.00)	0.0000	2.9650	(392.81)	0.00	7.9468	(10.7618)	0.0000	1	(2.8150)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(184,000)	2.5000	(454,052.20)	(460,000.00)	0.0000	2.9650	(392.81)	0.00	36.8835	(49.5042)	0.0000	1	(12.6207)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(32,000)	2.5000	(78,630.56)	(80,000.00)	0.0000	2.9650	(392.81)	0.00	6.3873	(8.6094)	0.0000	1	(2.2221)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(212,000)	2.5000	(522,529.54)	(530,000.00)	0.0000	2.9650	(392.81)	0.00	42.4460	(57.0375)	0.0000	1	(14.5914)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.7961	(1.0762)	0.0000	1	(0.2801)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(72,000)	2.5000	(176,400.00)	(180,000.00)	0.0000	2.9650	(392.81)	0.00	14.3293	(19.3712)	0.0000	1	(5.0419)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(312,000)	2.5000	(764,400.00)	(780,000.00)	0.0000	2.9650	(392.81)	0.00	62.0936	(83.9419)	0.0000	1	(21.8483)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(112,000)	2.5000	(274,400.00)	(280,000.00)	0.0000	2.9650	(392.81)	0.00	22.2900	(30.1330)	0.0000	1	(7.8430)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.7961	(1.0762)	0.0000	1	(0.2801)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(28,000)	2.5000	(68,600.00)	(70,000.00)	0.0000	2.9650	(392.81)	0.00	5.5725	(7.5332)	0.0000	1	(1.9607)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	2.9650	(392.81)	0.00	4.7764	(6.4571)	0.0000	1	(1.6806)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(60,000)	2.5000	(147,000.00)	(150,000.00)	0.0000	2.9650	(392.81)	0.00	11.9411	(16.1427)	0.0000	1	(4.2016)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(16,000)	2.5000	(39,200.00)	(40,000.00)	0.0000	2.9650	(392.81)	0.00	3.1843	(4.3047)	0.0000	1	(1.1204)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(156,000)	2.5000	(382,200.00)	(390,000.00)	0.0000	2.9650	(392.81)	0.00	31.0468	(41.9710)	0.0000	1	(10.9242)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	2.9650	(392.81)	0.00	4.7764	(6.4571)	0.0000	1	(1.6806)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(28,000)	2.5000	(68,600.00)	(70,000.00)	0.0000	2.9650	(392.81)	0.00	5.5725	(7.5332)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/15/2025	SDB3260123560	0	(56,000)	2.5000	(137,200.00)	(140,000.00)	0.0000	2.9650	(392.81)	0.00	11.1450	(15.0665)	0.0000	1	(3.9215)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(160,000)	2.5000	(392,000.00)	(400,000.00)	0.0000	2.9650	(392.81)	0.00	31.8429	(43.0471)	0.0000	1	(11.2043)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.7961	(1.0762)	0.0000	1	(0.2801)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	2.9650	(392.81)	0.00	4.7764	(6.4571)	0.0000	1	(1.6806)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(20,000)	2.5000	(49,000.00)	(50,000.00)	0.0000	2.9650	(392.81)	0.00	3.9804	(5.3809)	0.0000	1	(1.4005)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(44,000)	2.5000	(107,800.00)	(110,000.00)	0.0000	2.9650	(392.81)	0.00	8.7568	(11.8380)	0.0000	1	(3.0812)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(956,000)	2.5000	(2,342,200.00)	(2,390,000.00)	0.0000	2.9650	(392.81)	0.00	190.2611	(257.2066)	0.0000	1	(66.9456)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(240,000)	2.5000	(588,000.00)	(600,000.00)	0.0000	2.9650	(392.81)	0.00	47.7643	(64.5707)	0.0000	1	(16.8064)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(40,000)	2.5000	(98,000.00)	(100,000.00)	0.0000	2.9650	(392.81)	0.00	7.9607	(10.7618)	0.0000	1	(2.8011)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(32,000)	2.5000	(78,400.00)	(80,000.00)	0.0000	2.9650	(392.81)	0.00	6.3686	(8.6094)	0.0000	1	(2.2409)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(36,000)	2.5000	(88,200.00)	(90,000.00)	0.0000	2.9650	(392.81)	0.00	7.1646	(9.6856)	0.0000	1	(2.5210)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(112,000)	2.5000	(274,400.00)	(280,000.00)	0.0000	2.9650	(392.81)	0.00	22.2900	(30.1330)	0.0000	1	(7.8430)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.7961	(1.0762)	0.0000	1	(0.2801)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	2.9650	(392.81)	0.00	1.5921	(2.1524)	0.0000	1	(0.5602)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(44,000)	2.5000	(107,800.00)	(110,000.00)	0.0000	2.9650	(392.81)	0.00	8.7568	(11.8380)	0.0000	1	(3.0812)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	2.9650	(392.81)	0.00	17.5136	(23.6759)	0.0000	1	(6.1624)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(36,000)	2.5000	(88,200.00)	(90,000.00)	0.0000	2.9650	(392.81)	0.00	7.1646	(9.6856)	0.0000	1	(2.5210)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	2.9650	(392.81)	0.00	17.5136	(23.6759)	0.0000	1	(6.1624)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	2.9650	(392.81)	0.00	17.5136	(23.6759)	0.0000	1	(6.1624)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	2.9650	(392.81)	0.00	0.7961	(1.0762)	0.0000	1	(0.2801)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(20,000)	2.5000	(49,000.00)	(50,000.00)	0.0000	2.9650	(392.81)	0.00	3.9804	(5.3809)	0.0000	1	(1.4005)	02/04/2025
0136.HK	01/15/2025	SDB3260123560	0	(32,000)	2.5000	(78,400.00)	(80,000.00)	0.0000	2.9650	(392.81)	0.00	6.3686	(8.6094)	0.0000	1	(2.2409)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(12,000)	2.2500	(29,136.50)	(27,000.00)	0.0000	3.2826	(392.81)	0.00	2.6204	(2.9057)	0.0000	1	(0.2853)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(44,000)	2.2500	(108,029.68)	(99,000.00)	0.0000	3.2826	(392.81)	0.00	9.7156	(10.6542)	0.0000	1	(0.9386)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,987.95)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8983	(0.9686)	0.0000	1	(0.0703)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(40,000)	2.2500	(97,828.24)	(90,000.00)	0.0000	3.2826	(392.81)	0.00	8.7981	(9.6856)	0.0000	1	(0.8875)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(184,000)	2.2500	(454,052.20)	(414,000.00)	0.0000	3.2826	(392.81)	0.00	40.8350	(44.5538)	0.0000	1	(3.7188)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(32,000)	2.2500	(78,630.56)	(72,000.00)	0.0000	3.2826	(392.81)	0.00	7.0716	(7.7485)	0.0000	1	(0.6769)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(212,000)	2.2500	(522,529.54)	(477,000.00)	0.0000	3.2826	(392.81)	0.00	46.9934	(51.3337)	0.0000	1	(4.3403)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,800.00)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8814	(0.9686)	0.0000	1	(0.0872)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(72,000)	2.2500	(176,400.00)	(162,000.00)	0.0000	3.2826	(392.81)	0.00	15.8644	(17.4341)	0.0000	1	(1.5696)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(312,000)	2.2500	(764,400.00)	(702,000.00)	0.0000	3.2826	(392.81)	0.00	68.7459	(75.5477)	0.0000	1	(6.8018)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(112,000)	2.2500	(274,400.00)	(252,000.00)	0.0000	3.2826	(392.81)	0.00	24.6780	(27.1197)	0.0000	1	(2.4417)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,800.00)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8814	(0.9686)	0.0000	1	(0.0872)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(28,000)	2.2500	(68,600.00)	(63,000.00)	0.0000	3.2826	(392.81)	0.00	6.1695	(6.7799)	0.0000	1	(0.6104)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(24,000)	2.2500	(58,800.00)	(54,000.00)	0.0000	3.2826	(392.81)	0.00	5.2881	(5.8114)	0.0000	1	(0.5232)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(60,000)	2.2500	(147,000.00)	(135,000.00)	0.0000	3.2826	(392.81)	0.00	13.2204	(14.5284)	0.0000	1	(1.3080)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(16,000)	2.2500	(39,200.00)	(36,000.00)	0.0000	3.2826	(392.81)	0.00	3.5254	(3.8742)	0.0000	1	(0.3488)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(156,000)	2.2500	(382,200.00)	(351,000.00)	0.0000	3.2826	(392.81)	0.00	34.3730	(37.7739)	0.0000	1	(3.4009)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(24,000)	2.2500	(58,800.00)	(54,000.00)	0.0000	3.2826	(392.81)	0.00	5.2881	(5.8114)	0.0000	1	(0.5232)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(28,000)	2.2500	(68,600.00)	(63,000.00)	0.0000	3.2826	(392.81)	0.00	6.1695	(6.7799)	0.0000	1	(0.6104)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(12,000)	2.2500	(29,400.00)	(27,000.00)	0.0000	3.2826	(392.81)	0.00	2.6441	(2.9057)	0.0000	1	(0.2616)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(56,000)	2.2500	(137,200.00)	(126,000.00)	0.0000	3.2826	(392.81)	0.00	12.3390	(13.5598)	0.0000	1	(1.2208)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(160,000)	2.2500	(392,000.00)	(360,000.00)	0.0000	3.2826	(392.81)	0.00	35.2543	(38.7424)	0.0000	1	(3.4881)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,800.00)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8814	(0.9686)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/14/2025	SDB3260123560	0	(24,000)	2.2500	(58,800.00)	(54,000.00)	0.0000	3.2826	(392.81)	0.00	5.2881	(5.8114)	0.0000	1	(0.5232)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(20,000)	2.2500	(49,000.00)	(45,000.00)	0.0000	3.2826	(392.81)	0.00	4.4068	(4.8428)	0.0000	1	(0.4360)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(44,000)	2.2500	(107,800.00)	(99,000.00)	0.0000	3.2826	(392.81)	0.00	9.6949	(10.6542)	0.0000	1	(0.9592)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(956,000)	2.2500	(2,342,200.00)	(2,151,000.00)	0.0000	3.2826	(392.81)	0.00	210.6446	(231.4860)	0.0000	1	(20.8413)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(240,000)	2.2500	(588,000.00)	(540,000.00)	0.0000	3.2826	(392.81)	0.00	52.8815	(58.1136)	0.0000	1	(5.2321)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(40,000)	2.2500	(98,000.00)	(90,000.00)	0.0000	3.2826	(392.81)	0.00	8.8136	(9.6856)	0.0000	1	(0.8720)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(32,000)	2.2500	(78,400.00)	(72,000.00)	0.0000	3.2826	(392.81)	0.00	7.0509	(7.7485)	0.0000	1	(0.6976)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(36,000)	2.2500	(88,200.00)	(81,000.00)	0.0000	3.2826	(392.81)	0.00	7.9322	(8.7170)	0.0000	1	(0.7848)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(112,000)	2.2500	(274,400.00)	(252,000.00)	0.0000	3.2826	(392.81)	0.00	24.6780	(27.1197)	0.0000	1	(2.4417)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,800.00)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8814	(0.9686)	0.0000	1	(0.0872)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(8,000)	2.2500	(19,600.00)	(18,000.00)	0.0000	3.2826	(392.81)	0.00	1.7627	(1.9371)	0.0000	1	(0.1744)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(44,000)	2.2500	(107,800.00)	(99,000.00)	0.0000	3.2826	(392.81)	0.00	9.6949	(10.6542)	0.0000	1	(0.9592)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(88,000)	2.2500	(215,600.00)	(198,000.00)	0.0000	3.2826	(392.81)	0.00	19.3899	(21.3083)	0.0000	1	(1.9184)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(36,000)	2.2500	(88,200.00)	(81,000.00)	0.0000	3.2826	(392.81)	0.00	7.9322	(8.7170)	0.0000	1	(0.7848)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(88,000)	2.2500	(215,600.00)	(198,000.00)	0.0000	3.2826	(392.81)	0.00	19.3899	(21.3083)	0.0000	1	(1.9184)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(88,000)	2.2500	(215,600.00)	(198,000.00)	0.0000	3.2826	(392.81)	0.00	19.3899	(21.3083)	0.0000	1	(1.9184)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(4,000)	2.2500	(9,800.00)	(9,000.00)	0.0000	3.2826	(392.81)	0.00	0.8814	(0.9686)	0.0000	1	(0.0872)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(20,000)	2.2500	(49,000.00)	(45,000.00)	0.0000	3.2826	(392.81)	0.00	4.4068	(4.8428)	0.0000	1	(0.4360)	02/04/2025
0136.HK	01/14/2025	SDB3260123560	0	(32,000)	2.2500	(78,400.00)	(72,000.00)	0.0000	3.2826	(392.81)	0.00	7.0509	(7.7485)	0.0000	1	(0.6976)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(12,000)	2.5000	(29,136.50)	(30,000.00)	0.0000	3.5372	(392.81)	0.00	2.8236	(3.2285)	0.0000	1	(0.4049)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(44,000)	2.5000	(108,029.68)	(110,000.00)	0.0000	3.5372	(392.81)	0.00	10.4691	(11.8380)	0.0000	1	(1.3689)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,987.95)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9679	(1.0762)	0.0000	1	(0.1083)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(40,000)	2.5000	(97,828.24)	(100,000.00)	0.0000	3.5372	(392.81)	0.00	9.4805	(10.7618)	0.0000	1	(1.2813)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(184,000)	2.5000	(454,052.20)	(460,000.00)	0.0000	3.5372	(392.81)	0.00	44.0020	(49.5042)	0.0000	1	(5.5022)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(32,000)	2.5000	(78,630.56)	(80,000.00)	0.0000	3.5372	(392.81)	0.00	7.6201	(8.6094)	0.0000	1	(0.9894)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(212,000)	2.5000	(522,529.54)	(530,000.00)	0.0000	3.5372	(392.81)	0.00	50.6381	(57.0375)	0.0000	1	(6.3993)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9497	(1.0762)	0.0000	1	(0.1265)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(72,000)	2.5000	(176,400.00)	(180,000.00)	0.0000	3.5372	(392.81)	0.00	17.0949	(19.3712)	0.0000	1	(2.2764)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(312,000)	2.5000	(764,400.00)	(780,000.00)	0.0000	3.5372	(392.81)	0.00	74.0777	(83.9419)	0.0000	1	(9.8642)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(112,000)	2.5000	(274,400.00)	(280,000.00)	0.0000	3.5372	(392.81)	0.00	26.5920	(30.1330)	0.0000	1	(3.5410)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9497	(1.0762)	0.0000	1	(0.1265)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(28,000)	2.5000	(68,600.00)	(70,000.00)	0.0000	3.5372	(392.81)	0.00	6.6480	(7.5332)	0.0000	1	(0.8853)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	3.5372	(392.81)	0.00	5.6983	(6.4571)	0.0000	1	(0.7588)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(60,000)	2.5000	(147,000.00)	(150,000.00)	0.0000	3.5372	(392.81)	0.00	14.2457	(16.1427)	0.0000	1	(1.8970)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(16,000)	2.5000	(39,200.00)	(40,000.00)	0.0000	3.5372	(392.81)	0.00	3.7989	(4.3047)	0.0000	1	(0.5059)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(156,000)	2.5000	(382,200.00)	(390,000.00)	0.0000	3.5372	(392.81)	0.00	37.0388	(41.9710)	0.0000	1	(4.9321)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	3.5372	(392.81)	0.00	5.6983	(6.4571)	0.0000	1	(0.7588)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(28,000)	2.5000	(68,600.00)	(70,000.00)	0.0000	3.5372	(392.81)	0.00	6.6480	(7.5332)	0.0000	1	(0.8853)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(12,000)	2.5000	(29,400.00)	(30,000.00)	0.0000	3.5372	(392.81)	0.00	2.8491	(3.2285)	0.0000	1	(0.3794)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(56,000)	2.5000	(137,200.00)	(140,000.00)	0.0000	3.5372	(392.81)	0.00	13.2960	(15.0665)	0.0000	1	(1.7705)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(160,000)	2.5000	(392,000.00)	(400,000.00)	0.0000	3.5372	(392.81)	0.00	37.9886	(43.0471)	0.0000	1	(5.0586)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9497	(1.0762)	0.0000	1	(0.1265)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(24,000)	2.5000	(58,800.00)	(60,000.00)	0.0000	3.5372	(392.81)	0.00	5.6983	(6.4571)	0.0000	1	(0.7588)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(20,000)	2.5000	(49,000.00)	(50,000.00)	0.0000	3.5372	(392.81)	0.00	4.7486	(5.3809)	0.0000	1	(0.6323)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(44,000)	2.5000	(107,800.00)	(110,000.00)	0.0000	3.5372	(392.81)	0.00	10.4469	(11.8380)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/13/2025	SDB3260123560	0	(240,000)	2.5000	(588,000.00)	(600,000.00)	0.0000	3.5372	(392.81)	0.00	56.9828	(64.5707)	0.0000	1	(7.5879)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(40,000)	2.5000	(98,000.00)	(100,000.00)	0.0000	3.5372	(392.81)	0.00	9.4971	(10.7618)	0.0000	1	(1.2646)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(32,000)	2.5000	(78,400.00)	(80,000.00)	0.0000	3.5372	(392.81)	0.00	7.5977	(8.6094)	0.0000	1	(1.0117)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(36,000)	2.5000	(88,200.00)	(90,000.00)	0.0000	3.5372	(392.81)	0.00	8.5474	(9.6856)	0.0000	1	(1.1382)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(112,000)	2.5000	(274,400.00)	(280,000.00)	0.0000	3.5372	(392.81)	0.00	26.5920	(30.1330)	0.0000	1	(3.5410)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9497	(1.0762)	0.0000	1	(0.1265)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(8,000)	2.5000	(19,600.00)	(20,000.00)	0.0000	3.5372	(392.81)	0.00	1.8994	(2.1524)	0.0000	1	(0.2529)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(44,000)	2.5000	(107,800.00)	(110,000.00)	0.0000	3.5372	(392.81)	0.00	10.4469	(11.8380)	0.0000	1	(1.3911)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	3.5372	(392.81)	0.00	20.8937	(23.6759)	0.0000	1	(2.7822)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(36,000)	2.5000	(88,200.00)	(90,000.00)	0.0000	3.5372	(392.81)	0.00	8.5474	(9.6856)	0.0000	1	(1.1382)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	3.5372	(392.81)	0.00	20.8937	(23.6759)	0.0000	1	(2.7822)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(88,000)	2.5000	(215,600.00)	(220,000.00)	0.0000	3.5372	(392.81)	0.00	20.8937	(23.6759)	0.0000	1	(2.7822)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(4,000)	2.5000	(9,800.00)	(10,000.00)	0.0000	3.5372	(392.81)	0.00	0.9497	(1.0762)	0.0000	1	(0.1265)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(20,000)	2.5000	(49,000.00)	(50,000.00)	0.0000	3.5372	(392.81)	0.00	4.7486	(5.3809)	0.0000	1	(0.6323)	02/04/2025
0136.HK	01/13/2025	SDB3260123560	0	(32,000)	2.5000	(78,400.00)	(80,000.00)	0.0000	3.5372	(392.81)	0.00	7.5977	(8.6094)	0.0000	1	(1.0117)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(12,000)	2.4900	(29,136.50)	(29,880.00)	0.0000	3.7668	(392.81)	0.00	9.2027	(9.6469)	0.0000	3	(0.6262)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(44,000)	2.4900	(108,029.68)	(109,560.00)	0.0000	3.7668	(392.81)	0.00	33.4461	(35.3718)	0.0000	3	(1.9258)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,987.95)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0923	(3.2156)	0.0000	3	(0.1233)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(40,000)	2.4900	(97,828.24)	(99,600.00)	0.0000	3.7668	(392.81)	0.00	30.2877	(32.1562)	0.0000	3	(1.8685)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(184,000)	2.4900	(454,052.20)	(458,160.00)	0.0000	3.7668	(392.81)	0.00	140.5749	(147.9186)	0.0000	3	(7.3436)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(32,000)	2.4900	(78,630.56)	(79,680.00)	0.0000	3.7668	(392.81)	0.00	24.3441	(25.7250)	0.0000	3	(1.3809)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(212,000)	2.4900	(522,529.54)	(527,880.00)	0.0000	3.7668	(392.81)	0.00	161.7756	(170.4279)	0.0000	3	(8.6523)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0341	(3.2156)	0.0000	3	(0.1815)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(72,000)	2.4900	(176,400.00)	(179,280.00)	0.0000	3.7668	(392.81)	0.00	54.6136	(57.8812)	0.0000	3	(3.2676)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(312,000)	2.4900	(764,400.00)	(776,880.00)	0.0000	3.7668	(392.81)	0.00	236.6589	(250.8184)	0.0000	3	(14.1596)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(112,000)	2.4900	(274,400.00)	(278,880.00)	0.0000	3.7668	(392.81)	0.00	84.9545	(90.0374)	0.0000	3	(5.0829)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0341	(3.2156)	0.0000	3	(0.1815)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(28,000)	2.4900	(68,600.00)	(69,720.00)	0.0000	3.7668	(392.81)	0.00	21.2386	(22.5093)	0.0000	3	(1.2707)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	3.7668	(392.81)	0.00	18.2045	(19.2937)	0.0000	3	(1.0892)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(60,000)	2.4900	(147,000.00)	(149,400.00)	0.0000	3.7668	(392.81)	0.00	45.5113	(48.2343)	0.0000	3	(2.7230)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(16,000)	2.4900	(39,200.00)	(39,840.00)	0.0000	3.7668	(392.81)	0.00	12.1364	(12.8625)	0.0000	3	(0.7261)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(156,000)	2.4900	(382,200.00)	(388,440.00)	0.0000	3.7668	(392.81)	0.00	118.3294	(125.4092)	0.0000	3	(7.0798)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	3.7668	(392.81)	0.00	18.2045	(19.2937)	0.0000	3	(1.0892)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(28,000)	2.4900	(68,600.00)	(69,720.00)	0.0000	3.7668	(392.81)	0.00	21.2386	(22.5093)	0.0000	3	(1.2707)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(12,000)	2.4900	(29,400.00)	(29,880.00)	0.0000	3.7668	(392.81)	0.00	9.1023	(9.6469)	0.0000	3	(0.5446)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(56,000)	2.4900	(137,200.00)	(139,440.00)	0.0000	3.7668	(392.81)	0.00	42.4772	(45.0187)	0.0000	3	(2.5415)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(160,000)	2.4900	(392,000.00)	(398,400.00)	0.0000	3.7668	(392.81)	0.00	121.3635	(128.6248)	0.0000	3	(7.2613)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0341	(3.2156)	0.0000	3	(0.1815)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	3.7668	(392.81)	0.00	18.2045	(19.2937)	0.0000	3	(1.0892)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(20,000)	2.4900	(49,000.00)	(49,800.00)	0.0000	3.7668	(392.81)	0.00	15.1704	(16.0781)	0.0000	3	(0.9077)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(44,000)	2.4900	(107,800.00)	(109,560.00)	0.0000	3.7668	(392.81)	0.00	33.3750	(35.3718)	0.0000	3	(1.9969)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(956,000)	2.4900	(2,342,200.00)	(2,380,440.00)	0.0000	3.7668	(392.81)	0.00	725.1470	(768.5334)	0.0000	3	(43.3864)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(240,000)	2.4900	(588,000.00)	(597,600.00)	0.0000	3.7668	(392.81)	0.00	182.0453	(192.9373)	0.0000	3	(10.8920)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(40,000)	2.4900	(98,000.00)	(99,600.00)	0.0000	3.7668	(392.81)	0.00	3					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/10/2025	SDB3260123560	0	(36,000)	2.4900	(88,200.00)	(89,640.00)	0.0000	3.7668	(392.81)	0.00	27.3068	(28.9406)	0.0000	3	(1.6338)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(112,000)	2.4900	(274,400.00)	(278,880.00)	0.0000	3.7668	(392.81)	0.00	84.9545	(90.0374)	0.0000	3	(5.0829)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0341	(3.2156)	0.0000	3	(0.1815)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	3.7668	(392.81)	0.00	6.0682	(6.4312)	0.0000	3	(0.3631)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(44,000)	2.4900	(107,800.00)	(109,560.00)	0.0000	3.7668	(392.81)	0.00	33.3750	(35.3718)	0.0000	3	(1.9969)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	3.7668	(392.81)	0.00	66.7499	(70.7437)	0.0000	3	(3.9937)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(36,000)	2.4900	(88,200.00)	(89,640.00)	0.0000	3.7668	(392.81)	0.00	27.3068	(28.9406)	0.0000	3	(1.6338)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	3.7668	(392.81)	0.00	66.7499	(70.7437)	0.0000	3	(3.9937)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	3.7668	(392.81)	0.00	66.7499	(70.7437)	0.0000	3	(3.9937)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	3.7668	(392.81)	0.00	3.0341	(3.2156)	0.0000	3	(0.1815)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(20,000)	2.4900	(49,000.00)	(49,800.00)	0.0000	3.7668	(392.81)	0.00	15.1704	(16.0781)	0.0000	3	(0.9077)	02/04/2025
0136.HK	01/10/2025	SDB3260123560	0	(32,000)	2.4900	(78,400.00)	(79,680.00)	0.0000	3.7668	(392.81)	0.00	24.2727	(25.7250)	0.0000	3	(1.4523)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(12,000)	2.4800	(29,136.50)	(29,760.00)	0.0000	3.8514	(392.81)	0.00	3.0744	(3.2027)	0.0000	1	(0.1283)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(44,000)	2.4800	(108,029.68)	(109,120.00)	0.0000	3.8514	(392.81)	0.00	11.3991	(11.7433)	0.0000	1	(0.3442)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(4,000)	2.4800	(9,987.95)	(9,920.00)	0.0000	3.8514	(392.81)	0.00	1.0539	(1.0676)	0.0000	1	(0.0137)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(40,000)	2.4800	(97,828.24)	(99,200.00)	0.0000	3.8514	(392.81)	0.00	10.3226	(10.6757)	0.0000	1	(0.3530)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(184,000)	2.4800	(454,052.20)	(456,320.00)	0.0000	3.8514	(392.81)	0.00	47.9107	(49.1082)	0.0000	1	(1.1975)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(32,000)	2.4800	(78,630.56)	(79,360.00)	0.0000	3.8514	(392.81)	0.00	8.2969	(8.5406)	0.0000	1	(0.2436)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(212,000)	2.4800	(522,529.54)	(525,760.00)	0.0000	3.8514	(392.81)	0.00	55.1363	(56.5812)	0.0000	1	(1.4448)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(4,000)	2.4800	(9,800.00)	(9,920.00)	0.0000	3.8514	(392.81)	0.00	1.0341	(1.0676)	0.0000	1	(0.0335)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(72,000)	2.4800	(176,400.00)	(178,560.00)	0.0000	3.8514	(392.81)	0.00	18.6134	(19.2162)	0.0000	1	(0.6029)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(312,000)	2.4800	(764,400.00)	(773,760.00)	0.0000	3.8514	(392.81)	0.00	80.6580	(83.2704)	0.0000	1	(2.6124)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(112,000)	2.4800	(274,400.00)	(277,760.00)	0.0000	3.8514	(392.81)	0.00	28.9542	(29.8919)	0.0000	1	(0.9378)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(4,000)	2.4800	(9,800.00)	(9,920.00)	0.0000	3.8514	(392.81)	0.00	1.0341	(1.0676)	0.0000	1	(0.0335)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(28,000)	2.4800	(68,600.00)	(69,440.00)	0.0000	3.8514	(392.81)	0.00	7.2385	(7.4730)	0.0000	1	(0.2344)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(24,000)	2.4800	(58,800.00)	(59,520.00)	0.0000	3.8514	(392.81)	0.00	6.2045	(6.4054)	0.0000	1	(0.2010)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(60,000)	2.4800	(147,000.00)	(148,800.00)	0.0000	3.8514	(392.81)	0.00	15.5112	(16.0135)	0.0000	1	(0.5024)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(16,000)	2.4800	(39,200.00)	(39,680.00)	0.0000	3.8514	(392.81)	0.00	4.1363	(4.2703)	0.0000	1	(0.1340)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(156,000)	2.4800	(382,200.00)	(386,880.00)	0.0000	3.8514	(392.81)	0.00	40.3290	(41.6352)	0.0000	1	(1.3062)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(24,000)	2.4800	(58,800.00)	(59,520.00)	0.0000	3.8514	(392.81)	0.00	6.2045	(6.4054)	0.0000	1	(0.2010)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(28,000)	2.4800	(68,600.00)	(69,440.00)	0.0000	3.8514	(392.81)	0.00	7.2385	(7.4730)	0.0000	1	(0.2344)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(12,000)	2.4800	(29,400.00)	(29,760.00)	0.0000	3.8514	(392.81)	0.00	3.1022	(3.2027)	0.0000	1	(0.1005)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(56,000)	2.4800	(137,200.00)	(138,880.00)	0.0000	3.8514	(392.81)	0.00	14.4771	(14.9460)	0.0000	1	(0.4689)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(160,000)	2.4800	(392,000.00)	(396,800.00)	0.0000	3.8514	(392.81)	0.00	41.3631	(42.7028)	0.0000	1	(1.3397)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(4,000)	2.4800	(9,800.00)	(9,920.00)	0.0000	3.8514	(392.81)	0.00	1.0341	(1.0676)	0.0000	1	(0.0335)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(24,000)	2.4800	(58,800.00)	(59,520.00)	0.0000	3.8514	(392.81)	0.00	6.2045	(6.4054)	0.0000	1	(0.2010)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(20,000)	2.4800	(49,000.00)	(49,600.00)	0.0000	3.8514	(392.81)	0.00	5.1704	(5.3378)	0.0000	1	(0.1675)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(44,000)	2.4800	(107,800.00)	(109,120.00)	0.0000	3.8514	(392.81)	0.00	11.3748	(11.7433)	0.0000	1	(0.3684)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(956,000)	2.4800	(2,342,200.00)	(2,370,880.00)	0.0000	3.8514	(392.81)	0.00	247.1445	(255.1490)	0.0000	1	(8.0045)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(240,000)	2.4800	(588,000.00)	(595,200.00)	0.0000	3.8514	(392.81)	0.00	62.0446	(64.0541)	0.0000	1	(2.0095)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(40,000)	2.4800	(98,000.00)	(99,200.00)	0.0000	3.8514	(392.81)	0.00	10.3408	(10.6757)	0.0000	1	(0.3349)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(32,000)	2.4800	(78,400.00)	(79,360.00)	0.0000	3.8514	(392.81)	0.00	8.2726	(8.5406)	0.0000	1	(0.2679)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(36,000)	2.4800	(88,200.00)	(89,280.00)	0.0000	3.8514	(392.81)	0.00	9.3067	(9.6081)	0.0000	1	(0.3014)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(112,000)	2.4800	(274,400.00)	(277,760.00)	0.0000	3.8514	(392.81)	0.00	28.9542	(29.8919)	0.0000	1	(0.9378)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(8,000)	2.4800	(19,600.00)	(19,840.00)	0.0000	3.8514	(392.81)	0.00	2.0682	(2.1351)	0.0000	1	(0.0670)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(44,000)	2.4800	(107,800.00)	(109,120.00)	0.0000	3.8514	(392.81)	0.00	11.3748	(11.7433)	0.0000	1	(0.3684)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(88,000)	2.4800	(215,600.00)	(218,240.00)	0.0000	3.8514	(392.81)	0.00	22.7497	(23.4865)	0.0000	1	(0.7368)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(36,000)	2.4800	(88,200.00)	(89,280.00)	0.0000	3.8514	(392.81)	0.00	9.3067	(9.6081)	0.0000	1	(0.3014)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(88,000)	2.4800	(215,600.00)	(218,240.00)	0.0000	3.8514	(392.81)	0.00	22.7497	(23.4865)	0.0000	1	(0.7368)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(4,000)	2.4800	(9,800.00)	(9,920.00)	0.0000	3.8514	(392.81)	0.00	1.0341	(1.0676)	0.0000	1	(0.0335)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(20,000)	2.4800	(49,000.00)	(49,600.00)	0.0000	3.8514	(392.81)	0.00	5.1704	(5.3378)	0.0000	1	(0.1675)	02/04/2025
0136.HK	01/09/2025	SDB3260123560	0	(32,000)	2.4800	(78,400.00)	(79,360.00)	0.0000	3.8514	(392.81)	0.00	8.2726	(8.5406)	0.0000	1	(0.2679)	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,987.95)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0872	(1.0511)	0.0000	1	0.0361	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(40,000)	2.4400	(97,828.24)	(97,600.00)	0.0000	3.9729	(393.09)	0.00	10.6483	(10.5111)	0.0000	1	0.1373	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(184,000)	2.4400	(454,052.20)	(448,960.00)	0.0000	3.9729	(393.09)	0.00	49.4224	(48.3510)	0.0000	1	1.0714	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(32,000)	2.4400	(78,630.56)	(78,080.00)	0.0000	3.9729	(393.09)	0.00	8.5587	(8.4089)	0.0000	1	0.1499	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(212,000)	2.4400	(522,529.54)	(517,280.00)	0.0000	3.9729	(393.09)	0.00	56.8760	(55.7087)	0.0000	1	1.1672	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,800.00)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0667	(1.0511)	0.0000	1	0.0156	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(72,000)	2.4400	(176,400.00)	(175,680.00)	0.0000	3.9729	(393.09)	0.00	19.2007	(18.9200)	0.0000	1	0.2807	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(312,000)	2.4400	(764,400.00)	(761,280.00)	0.0000	3.9729	(393.09)	0.00	83.2030	(81.9865)	0.0000	1	1.2165	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(112,000)	2.4400	(274,400.00)	(273,280.00)	0.0000	3.9729	(393.09)	0.00	29.8677	(29.4310)	0.0000	1	0.4367	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,800.00)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0667	(1.0511)	0.0000	1	0.0156	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(28,000)	2.4400	(68,600.00)	(68,320.00)	0.0000	3.9729	(393.09)	0.00	7.4669	(7.3578)	0.0000	1	0.1092	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(24,000)	2.4400	(58,800.00)	(58,560.00)	0.0000	3.9729	(393.09)	0.00	6.4002	(6.3067)	0.0000	1	0.0936	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(60,000)	2.4400	(147,000.00)	(146,400.00)	0.0000	3.9729	(393.09)	0.00	16.0006	(15.7666)	0.0000	1	0.2339	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(16,000)	2.4400	(39,200.00)	(39,040.00)	0.0000	3.9729	(393.09)	0.00	4.2668	(4.2044)	0.0000	1	0.0624	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(156,000)	2.4400	(382,200.00)	(380,640.00)	0.0000	3.9729	(393.09)	0.00	41.6015	(40.9932)	0.0000	1	0.6082	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(24,000)	2.4400	(58,800.00)	(58,560.00)	0.0000	3.9729	(393.09)	0.00	6.4002	(6.3067)	0.0000	1	0.0936	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(28,000)	2.4400	(68,600.00)	(68,320.00)	0.0000	3.9729	(393.09)	0.00	7.4669	(7.3578)	0.0000	1	0.1092	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(12,000)	2.4400	(29,400.00)	(29,280.00)	0.0000	3.9729	(393.09)	0.00	3.2001	(3.1533)	0.0000	1	0.0468	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(56,000)	2.4400	(137,200.00)	(136,640.00)	0.0000	3.9729	(393.09)	0.00	14.9339	(14.7155)	0.0000	1	0.2183	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(160,000)	2.4400	(392,000.00)	(390,400.00)	0.0000	3.9729	(393.09)	0.00	42.6682	(42.0443)	0.0000	1	0.6238	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,800.00)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0667	(1.0511)	0.0000	1	0.0156	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(24,000)	2.4400	(58,800.00)	(58,560.00)	0.0000	3.9729	(393.09)	0.00	6.4002	(6.3067)	0.0000	1	0.0936	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(20,000)	2.4400	(49,000.00)	(48,800.00)	0.0000	3.9729	(393.09)	0.00	5.3335	(5.2555)	0.0000	1	0.0780	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(44,000)	2.4400	(107,800.00)	(107,360.00)	0.0000	3.9729	(393.09)	0.00	11.7337	(11.5622)	0.0000	1	0.1716	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(956,000)	2.4400	(2,342,200.00)	(2,332,640.00)	0.0000	3.9729	(393.09)	0.00	254.9424	(251.2149)	0.0000	1	3.7275	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(240,000)	2.4400	(588,000.00)	(585,600.00)	0.0000	3.9729	(393.09)	0.00	64.0023	(63.0665)	0.0000	1	0.9358	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(40,000)	2.4400	(98,000.00)	(97,600.00)	0.0000	3.9729	(393.09)	0.00	10.6670	(10.5111)	0.0000	1	0.1560	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(32,000)	2.4400	(78,400.00)	(78,080.00)	0.0000	3.9729	(393.09)	0.00	8.5336	(8.4089)	0.0000	1	0.1248	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(36,000)	2.4400	(88,200.00)	(87,840.00)	0.0000	3.9729	(393.09)	0.00	9.6003	(9.4600)	0.0000	1	0.1404	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(112,000)	2.4400	(274,400.00)	(273,280.00)	0.0000	3.9729	(393.09)	0.00	29.8677	(29.4310)	0.0000	1	0.4367	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,800.00)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0667	(1.0511)	0.0000	1	0.0156	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(8,000)	2.4400	(19,600.00)	(19,520.00)	0.0000	3.9729	(393.09)	0.00	2.1334	(2.1022)	0.0000	1	0.0312	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(44,000)	2.4400	(107,800.00)	(107,360.00)	0.0000	3.9729	(393.09)	0.00	11.7337	(11.5622)	0.0000	1	0.1716	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(88,000)	2.4400	(215,600.00)	(214,720.00)	0.0000	3.9729	(393.09)	0.00	23.4675	(23.1244)	0.0000	1	0.3431	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(36,000)	2.4400	(88,200.00)	(87,840.00)	0.0000	3.9729	(393.09)	0.00	9.6003	(9.4600)	0.0000	1	0.1404	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(88,000)	2.4400	(215,600.00)	(214,720.00)	0.0000	3.9729	(393.09)	0.00	23.4675	(23.1244)	0.0000	1	0	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/08/2025	SDB3260123560	0	(88,000)	2.4400	(215,600.00)	(214,720.00)	0.0000	3.9729	(393.09)	0.00	23.4675	(23.1244)	0.0000	1	0.3431	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(4,000)	2.4400	(9,800.00)	(9,760.00)	0.0000	3.9729	(393.09)	0.00	1.0667	(1.0511)	0.0000	1	0.0156	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(20,000)	2.4400	(49,000.00)	(48,800.00)	0.0000	3.9729	(393.09)	0.00	5.3335	(5.2555)	0.0000	1	0.0780	02/04/2025
0136.HK	01/08/2025	SDB3260123560	0	(32,000)	2.4400	(78,400.00)	(78,080.00)	0.0000	3.9729	(393.09)	0.00	8.5336	(8.4089)	0.0000	1	0.1248	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(40,000)	2.4900	(97,828.24)	(99,600.00)	0.0000	4.0362	(393.11)	0.00	10.8180	(10.7270)	0.0000	1	0.0910	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(184,000)	2.4900	(454,052.20)	(458,160.00)	0.0000	4.0362	(393.11)	0.00	50.2098	(49.3444)	0.0000	1	0.8655	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(32,000)	2.4900	(78,630.56)	(79,680.00)	0.0000	4.0362	(393.11)	0.00	8.6951	(8.5816)	0.0000	1	0.1135	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(212,000)	2.4900	(522,529.54)	(527,880.00)	0.0000	4.0362	(393.11)	0.00	57.7822	(56.8533)	0.0000	1	0.9289	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	4.0362	(393.11)	0.00	1.0837	(1.0727)	0.0000	1	0.0110	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(72,000)	2.4900	(176,400.00)	(179,280.00)	0.0000	4.0362	(393.11)	0.00	19.5066	(19.3087)	0.0000	1	0.1979	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(312,000)	2.4900	(764,400.00)	(776,880.00)	0.0000	4.0362	(393.11)	0.00	84.5286	(83.6709)	0.0000	1	0.8577	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(112,000)	2.4900	(274,400.00)	(278,880.00)	0.0000	4.0362	(393.11)	0.00	30.3436	(30.0357)	0.0000	1	0.3079	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	4.0362	(393.11)	0.00	1.0837	(1.0727)	0.0000	1	0.0110	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(28,000)	2.4900	(68,600.00)	(69,720.00)	0.0000	4.0362	(393.11)	0.00	7.5859	(7.5089)	0.0000	1	0.0770	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	4.0362	(393.11)	0.00	6.5022	(6.4362)	0.0000	1	0.0660	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(60,000)	2.4900	(147,000.00)	(149,400.00)	0.0000	4.0362	(393.11)	0.00	16.2555	(16.0906)	0.0000	1	0.1649	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(16,000)	2.4900	(39,200.00)	(39,840.00)	0.0000	4.0362	(393.11)	0.00	4.3348	(4.2908)	0.0000	1	0.0440	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(156,000)	2.4900	(382,200.00)	(388,440.00)	0.0000	4.0362	(393.11)	0.00	42.2643	(41.8354)	0.0000	1	0.4289	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	4.0362	(393.11)	0.00	6.5022	(6.4362)	0.0000	1	0.0660	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(28,000)	2.4900	(68,600.00)	(69,720.00)	0.0000	4.0362	(393.11)	0.00	7.5859	(7.5089)	0.0000	1	0.0770	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(12,000)	2.4900	(29,400.00)	(29,880.00)	0.0000	4.0362	(393.11)	0.00	3.2511	(3.2181)	0.0000	1	0.0330	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(56,000)	2.4900	(137,200.00)	(139,440.00)	0.0000	4.0362	(393.11)	0.00	15.1718	(15.0179)	0.0000	1	0.1539	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(160,000)	2.4900	(392,000.00)	(398,400.00)	0.0000	4.0362	(393.11)	0.00	43.3480	(42.9081)	0.0000	1	0.4399	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	4.0362	(393.11)	0.00	1.0837	(1.0727)	0.0000	1	0.0110	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(24,000)	2.4900	(58,800.00)	(59,760.00)	0.0000	4.0362	(393.11)	0.00	6.5022	(6.4362)	0.0000	1	0.0660	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(20,000)	2.4900	(49,000.00)	(49,800.00)	0.0000	4.0362	(393.11)	0.00	5.4185	(5.3635)	0.0000	1	0.0550	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(44,000)	2.4900	(107,800.00)	(109,560.00)	0.0000	4.0362	(393.11)	0.00	11.9207	(11.7997)	0.0000	1	0.1210	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(956,000)	2.4900	(2,342,200.00)	(2,380,440.00)	0.0000	4.0362	(393.11)	0.00	259.0043	(256.3762)	0.0000	1	2.6281	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(240,000)	2.4900	(588,000.00)	(597,600.00)	0.0000	4.0362	(393.11)	0.00	65.0220	(64.3622)	0.0000	1	0.6598	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(40,000)	2.4900	(98,000.00)	(99,600.00)	0.0000	4.0362	(393.11)	0.00	10.8370	(10.7270)	0.0000	1	0.1100	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(32,000)	2.4900	(78,400.00)	(79,680.00)	0.0000	4.0362	(393.11)	0.00	8.6696	(8.5816)	0.0000	1	0.0880	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(36,000)	2.4900	(88,200.00)	(89,640.00)	0.0000	4.0362	(393.11)	0.00	9.7533	(9.6543)	0.0000	1	0.0990	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(112,000)	2.4900	(274,400.00)	(278,880.00)	0.0000	4.0362	(393.11)	0.00	30.3436	(30.0357)	0.0000	1	0.3079	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	4.0362	(393.11)	0.00	1.0837	(1.0727)	0.0000	1	0.0110	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(8,000)	2.4900	(19,600.00)	(19,920.00)	0.0000	4.0362	(393.11)	0.00	2.1674	(2.1454)	0.0000	1	0.0220	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(44,000)	2.4900	(107,800.00)	(109,560.00)	0.0000	4.0362	(393.11)	0.00	11.9207	(11.7997)	0.0000	1	0.1210	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	4.0362	(393.11)	0.00	23.8414	(23.5995)	0.0000	1	0.2419	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(36,000)	2.4900	(88,200.00)	(89,640.00)	0.0000	4.0362	(393.11)	0.00	9.7533	(9.6543)	0.0000	1	0.0990	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	4.0362	(393.11)	0.00	23.8414	(23.5995)	0.0000	1	0.2419	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(88,000)	2.4900	(215,600.00)	(219,120.00)	0.0000	4.0362	(393.11)	0.00	23.8414	(23.5995)	0.0000	1	0.2419	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(4,000)	2.4900	(9,800.00)	(9,960.00)	0.0000	4.0362	(393.11)	0.00	1.0837	(1.0727)	0.0000	1	0.0110	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(20,000)	2.4900	(49,000.00)	(49,800.00)	0.0000	4.0362	(393.11)	0.00	5.4185	(5.3635)	0.0000	1	0.0550	02/04/2025
0136.HK	01/07/2025	SDB3260123560	0	(32,000)	2.4900	(78,400.00)	(79,680.00)	0.0000	4.0362	(393.11)	0.00	8.6696	(8.5816)	0.0000	1	0.0880	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(32,000)	2.4300	(78,630.56)	(77,760.00)	0.0000	3.8978	(394.34)	0.00	8.3969	(8.4011)	0.0000	1	(0.0042)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(212,000)	2.4300	(522,529.54)	(515,160.00)	0.0000	3.8978	(394.34)	0.00	55.8009	(55.6575)	0.0000	1</		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(72,000)	2.4300	(176,400.00)	(174,960.00)	0.0000	3.8978	(394.34)	0.00	18.8377	(18.9025)	0.0000	1	(0.0648)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(312,000)	2.4300	(764,400.00)	(758,160.00)	0.0000	3.8978	(394.34)	0.00	81.6302	(81.9110)	0.0000	1	(0.2808)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(112,000)	2.4300	(274,400.00)	(272,160.00)	0.0000	3.8978	(394.34)	0.00	29.3031	(29.4039)	0.0000	1	(0.1008)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(4,000)	2.4300	(9,800.00)	(9,720.00)	0.0000	3.8978	(394.34)	0.00	1.0465	(1.0501)	0.0000	1	(0.0036)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(28,000)	2.4300	(68,600.00)	(68,040.00)	0.0000	3.8978	(394.34)	0.00	7.3258	(7.3510)	0.0000	1	(0.0252)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(24,000)	2.4300	(58,800.00)	(58,320.00)	0.0000	3.8978	(394.34)	0.00	6.2792	(6.3008)	0.0000	1	(0.0216)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(60,000)	2.4300	(147,000.00)	(145,800.00)	0.0000	3.8978	(394.34)	0.00	15.6981	(15.7521)	0.0000	1	(0.0540)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(16,000)	2.4300	(39,200.00)	(38,880.00)	0.0000	3.8978	(394.34)	0.00	4.1862	(4.2006)	0.0000	1	(0.0144)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(156,000)	2.4300	(382,200.00)	(379,080.00)	0.0000	3.8978	(394.34)	0.00	40.8151	(40.9555)	0.0000	1	(0.1404)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(24,000)	2.4300	(58,800.00)	(58,320.00)	0.0000	3.8978	(394.34)	0.00	6.2792	(6.3008)	0.0000	1	(0.0216)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(28,000)	2.4300	(68,600.00)	(68,040.00)	0.0000	3.8978	(394.34)	0.00	7.3258	(7.3510)	0.0000	1	(0.0252)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(12,000)	2.4300	(29,400.00)	(29,160.00)	0.0000	3.8978	(394.34)	0.00	3.1396	(3.1504)	0.0000	1	(0.0108)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(56,000)	2.4300	(137,200.00)	(136,080.00)	0.0000	3.8978	(394.34)	0.00	14.6516	(14.7020)	0.0000	1	(0.0504)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(160,000)	2.4300	(392,000.00)	(388,800.00)	0.0000	3.8978	(394.34)	0.00	41.8616	(42.0056)	0.0000	1	(0.1440)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(4,000)	2.4300	(9,800.00)	(9,720.00)	0.0000	3.8978	(394.34)	0.00	1.0465	(1.0501)	0.0000	1	(0.0036)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(24,000)	2.4300	(58,800.00)	(58,320.00)	0.0000	3.8978	(394.34)	0.00	6.2792	(6.3008)	0.0000	1	(0.0216)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(20,000)	2.4300	(49,000.00)	(48,600.00)	0.0000	3.8978	(394.34)	0.00	5.2327	(5.2507)	0.0000	1	(0.0180)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(44,000)	2.4300	(107,800.00)	(106,920.00)	0.0000	3.8978	(394.34)	0.00	11.5119	(11.5515)	0.0000	1	(0.0396)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(956,000)	2.4300	(2,342,200.00)	(2,323,080.00)	0.0000	3.8978	(394.34)	0.00	250.1232	(250.9837)	0.0000	1	(0.8604)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(240,000)	2.4300	(588,000.00)	(583,200.00)	0.0000	3.8978	(394.34)	0.00	62.7924	(63.0084)	0.0000	1	(0.2160)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(40,000)	2.4300	(98,000.00)	(97,200.00)	0.0000	3.8978	(394.34)	0.00	10.4654	(10.5014)	0.0000	1	(0.0360)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(32,000)	2.4300	(78,400.00)	(77,760.00)	0.0000	3.8978	(394.34)	0.00	8.3723	(8.4011)	0.0000	1	(0.0288)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(36,000)	2.4300	(88,200.00)	(87,480.00)	0.0000	3.8978	(394.34)	0.00	9.4189	(9.4513)	0.0000	1	(0.0324)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(112,000)	2.4300	(274,400.00)	(272,160.00)	0.0000	3.8978	(394.34)	0.00	29.3031	(29.4039)	0.0000	1	(0.1008)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(4,000)	2.4300	(9,800.00)	(9,720.00)	0.0000	3.8978	(394.34)	0.00	1.0465	(1.0501)	0.0000	1	(0.0036)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(8,000)	2.4300	(19,600.00)	(19,440.00)	0.0000	3.8978	(394.34)	0.00	2.0931	(2.1003)	0.0000	1	(0.0072)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(44,000)	2.4300	(107,800.00)	(106,920.00)	0.0000	3.8978	(394.34)	0.00	11.5119	(11.5515)	0.0000	1	(0.0396)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(88,000)	2.4300	(215,600.00)	(213,840.00)	0.0000	3.8978	(394.34)	0.00	23.0239	(23.1031)	0.0000	1	(0.0792)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(36,000)	2.4300	(88,200.00)	(87,480.00)	0.0000	3.8978	(394.34)	0.00	9.4189	(9.4513)	0.0000	1	(0.0324)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(88,000)	2.4300	(215,600.00)	(213,840.00)	0.0000	3.8978	(394.34)	0.00	23.0239	(23.1031)	0.0000	1	(0.0792)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(88,000)	2.4300	(215,600.00)	(213,840.00)	0.0000	3.8978	(394.34)	0.00	23.0239	(23.1031)	0.0000	1	(0.0792)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(4,000)	2.4300	(9,800.00)	(9,720.00)	0.0000	3.8978	(394.34)	0.00	1.0465	(1.0501)	0.0000	1	(0.0036)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(20,000)	2.4300	(49,000.00)	(48,600.00)	0.0000	3.8978	(394.34)	0.00	5.2327	(5.2507)	0.0000	1	(0.0180)	02/04/2025
0136.HK	01/06/2025	SDB3260123560	0	(32,000)	2.4300	(78,400.00)	(77,760.00)	0.0000	3.8978	(394.34)	0.00	8.3723	(8.4011)	0.0000	1	(0.0288)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(4,000)	2.4500	(9,800.00)	(9,800.00)	0.0000	3.9489	(395.89)	0.00	3.1808	(3.1888)	0.0000	3	(0.0080)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(72,000)	2.4500	(176,400.00)	(176,400.00)	0.0000	3.9489	(395.89)	0.00	57.2544	(57.3991)	0.0000	3	(0.1448)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(312,000)	2.4500	(764,400.00)	(764,400.00)	0.0000	3.9489	(395.89)	0.00	248.1023	(248.7296)	0.0000	3	(0.6273)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(112,000)	2.4500	(274,400.00)	(274,400.00)	0.0000	3.9489	(395.89)	0.00	89.0623	(89.2875)	0.0000	3	(0.2252)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(4,000)	2.4500	(9,800.00)	(9,800.00)	0.0000	3.9489	(395.89)	0.00	3.1808	(3.1888)	0.0000	3	(0.0080)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(28,000)	2.4500	(68,600.00)	(68,600.00)	0.0000	3.9489	(395.89)	0.00	22.2656	(22.3219)	0.0000	3	(0.0563)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(24,000)	2.4500	(58,800.00)	(58,800.00)	0.0000	3.9489	(395.89)	0.00	19.0848	(19.1330)	0.0000	3	(0.0483)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(60,000)	2.4500	(147,000.00)	(147,000.00)	0.0000	3.9489	(395.89)	0.00	47.7120	(47.8326)	0.0000	3	(0.1206)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(16,000)	2.4500	(39,200.00)	(39,200.00)	0.0000	3.9489	(395.89)	0.00	12.7232	(12.7554)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CHINA RUYI HOLDINGS LTD CMN (Cont.)																	
0136.HK	01/03/2025	SDB3260123560	0	(24,000)	2.4500	(58,800.00)	(58,800.00)	0.0000	3.9489	(395.89)	0.00	19.0848	(19.1330)	0.0000	3	(0.0483)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(28,000)	2.4500	(68,600.00)	(68,600.00)	0.0000	3.9489	(395.89)	0.00	22.2656	(22.3219)	0.0000	3	(0.0563)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(12,000)	2.4500	(29,400.00)	(29,400.00)	0.0000	3.9489	(395.89)	0.00	9.5424	(9.5665)	0.0000	3	(0.0241)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(56,000)	2.4500	(137,200.00)	(137,200.00)	0.0000	3.9489	(395.89)	0.00	44.5312	(44.6438)	0.0000	3	(0.1126)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(160,000)	2.4500	(392,000.00)	(392,000.00)	0.0000	3.9489	(395.89)	0.00	127.2319	(127.5536)	0.0000	3	(0.3217)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(4,000)	2.4500	(9,800.00)	(9,800.00)	0.0000	3.9489	(395.89)	0.00	3.1808	(3.1888)	0.0000	3	(0.0080)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(24,000)	2.4500	(58,800.00)	(58,800.00)	0.0000	3.9489	(395.89)	0.00	19.0848	(19.1330)	0.0000	3	(0.0483)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(20,000)	2.4500	(49,000.00)	(49,000.00)	0.0000	3.9489	(395.89)	0.00	15.9040	(15.9442)	0.0000	3	(0.0402)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(44,000)	2.4500	(107,800.00)	(107,800.00)	0.0000	3.9489	(395.89)	0.00	34.9888	(35.0772)	0.0000	3	(0.0885)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(956,000)	2.4500	(2,342,200.00)	(2,342,200.00)	0.0000	3.9489	(395.89)	0.00	760.2107	(762.1329)	0.0000	3	(1.9222)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(240,000)	2.4500	(588,000.00)	(588,000.00)	0.0000	3.9489	(395.89)	0.00	190.8479	(191.3304)	0.0000	3	(0.4826)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(40,000)	2.4500	(98,000.00)	(98,000.00)	0.0000	3.9489	(395.89)	0.00	31.8080	(31.8884)	0.0000	3	(0.0804)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(32,000)	2.4500	(78,400.00)	(78,400.00)	0.0000	3.9489	(395.89)	0.00	25.4464	(25.5107)	0.0000	3	(0.0643)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(36,000)	2.4500	(88,200.00)	(88,200.00)	0.0000	3.9489	(395.89)	0.00	28.6272	(28.6996)	0.0000	3	(0.0724)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(112,000)	2.4500	(274,400.00)	(274,400.00)	0.0000	3.9489	(395.89)	0.00	89.0623	(89.2875)	0.0000	3	(0.2252)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(4,000)	2.4500	(9,800.00)	(9,800.00)	0.0000	3.9489	(395.89)	0.00	3.1808	(3.1888)	0.0000	3	(0.0080)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(8,000)	2.4500	(19,600.00)	(19,600.00)	0.0000	3.9489	(395.89)	0.00	6.3616	(6.3777)	0.0000	3	(0.0161)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(44,000)	2.4500	(107,800.00)	(107,800.00)	0.0000	3.9489	(395.89)	0.00	34.9888	(35.0772)	0.0000	3	(0.0885)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(88,000)	2.4500	(215,600.00)	(215,600.00)	0.0000	3.9489	(395.89)	0.00	69.9776	(70.1545)	0.0000	3	(0.1769)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(36,000)	2.4500	(88,200.00)	(88,200.00)	0.0000	3.9489	(395.89)	0.00	28.6272	(28.6996)	0.0000	3	(0.0724)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(88,000)	2.4500	(215,600.00)	(215,600.00)	0.0000	3.9489	(395.89)	0.00	69.9776	(70.1545)	0.0000	3	(0.1769)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(88,000)	2.4500	(215,600.00)	(215,600.00)	0.0000	3.9489	(395.89)	0.00	69.9776	(70.1545)	0.0000	3	(0.1769)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(4,000)	2.4500	(9,800.00)	(9,800.00)	0.0000	3.9489	(395.89)	0.00	3.1808	(3.1888)	0.0000	3	(0.0080)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(20,000)	2.4500	(49,000.00)	(49,000.00)	0.0000	3.9489	(395.89)	0.00	15.9040	(15.9442)	0.0000	3	(0.0402)	02/04/2025
0136.HK	01/03/2025	SDB3260123560	0	(32,000)	2.4500	(78,400.00)	(78,400.00)	0.0000	3.9489	(395.89)	0.00	25.4464	(25.5107)	0.0000	3	(0.0643)	02/04/2025
TOTAL CHINA RUYI HOLDINGS LTD CMN												12,374.7050	(13,647.3187)	0.0000		(1,272.6138)	
CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H																	
0956.HK	01/03/2025	SDB3264983874	0	(10,000)	3.6726	(36,800.00)	(36,725.59)	0.0000	3.9489	(30.00)	0.00	11.9442	(0.9056)	0.0000	3	11.0387	02/04/2025
0956.HK	01/03/2025	SDB3264983874	0	(2,000)	3.6556	(7,360.00)	(7,311.18)	0.0000	3.9489	(30.00)	0.00	2.3888	(0.1803)	0.0000	3	2.2086	02/04/2025
TOTAL CHINA SUNTIEN GREEN ENERGY CORPORATION LTD. CMN CLASS H												14.3331	(1.0858)	0.0000		13.2472	
CITIC LTD CMN																	
0267.HK	01/17/2025	SDB3260427206	0	(1,000)	8.3700	(9,210.00)	(8,370.00)	0.0000	2.4434	(30.00)	0.00	0.6165	(0.0688)	0.0000	1	0.5477	02/04/2025
0267.HK	01/16/2025	SDB3260427206	0	(1,000)	8.4100	(9,210.00)	(8,410.00)	0.0000	2.6392	(30.00)	0.00	0.6659	(0.0691)	0.0000	1	0.5968	02/04/2025
0267.HK	01/15/2025	SDB3260427206	0	(1,000)	8.3200	(9,210.00)	(8,320.00)	0.0000	2.9650	(30.00)	0.00	0.7481	(0.0694)	0.0000	1	0.6798	02/04/2025
0267.HK	01/14/2025	SDB3260427206	0	(1,000)	8.3000	(9,210.00)	(8,300.00)	0.0000	3.2826	(30.00)	0.00	0.8283	(0.0682)	0.0000	1	0.7601	02/04/2025
0267.HK	01/13/2025	SDB3260427206	0	(1,000)	8.3700	(9,210.00)	(8,370.00)	0.0000	3.5372	(30.00)	0.00	0.8925	(0.0688)	0.0000	1	0.8237	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(1,000)	8.4400	(9,210.00)	(8,440.00)	0.0000	3.7668	(30.00)	0.00	2.8514	(0.2081)	0.0000	3	2.6433	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(1,000)	8.4400	(9,210.00)	(8,440.00)	0.0000	3.7668	(30.00)	0.00	2.8514	(0.2081)	0.0000	3	2.6433	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(2,000)	8.4400	(18,420.00)	(16,880.00)	0.0000	3.7668	(30.00)	0.00	5.7028	(0.4162)	0.0000	3	5.2866	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(1,000)	8.4400	(9,210.00)	(8,440.00)	0.0000	3.7668	(30.00)	0.00	2.8514	(0.2081)	0.0000	3	2.6433	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(4,000)	8.4400	(36,840.00)	(33,760.00)	0.0000	3.7668	(30.00)	0.00	11.4057	(0.8324)	0.0000	3	10.5733	02/04/2025
0267.HK	01/10/2025	SDB3260427206	0	(28,000)	8.4400	(257,880.00)	(236,320.00)	0.0000	3.7668	(30.00)	0.00	79.8399	(5.8271)	0.0000	3	74.0128	02/04/2025
0267.HK	01/09/2025	SDB3260427206	0	(1,000)	8.4900	(9,210.00)	(8,490.00)	0.0000	3.8514	(30.00)	0.00	0.9718	(0.0698)	0.0000	1	0.9020	02/04/2025
0267.HK	01/09/2025	SDB3260427206	0	(1,000)	8.4900	(9,210.00)	(8,490.00)	0.0000	3.8514	(30.00)	0.00	0.9718	(0.0698)	0.0000	1	0.9020	02/04/2025
0267.HK	01/09/2025	SDB3260427206	0	(2,000)	8.4900	(18,420.00)	(16,980.00)	0.0000	3.8514	(30.00)	0.00	1.9436	(0.1396)	0.0000	1	1.8041	02/04/2025
0267.HK	01/09/2025	SDB3260427206	0	(1,000)	8.4900	(9,210.00)	(8,490.00)	0.0000	3.8514	(30.00)	0.00	0.9718	(0.0698)	0.0000	1	0.9020	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CITIC LTD CMN (Cont.)																	
0267.HK	01/09/2025	SDB3260427206	0	(4,000)	8.4900	(36,840.00)	(33,960.00)	0.0000	3.8514	(30.00)	0.00	3.8873	(0.2791)	0.0000	1	3.6082	02/04/2025
0267.HK	01/09/2025	SDB3260427206	0	(130,000)	8.4900	(1,197,300.00)	(1,103,700.00)	0.0000	3.8514	(30.00)	0.00	126.3368	(9.0715)	0.0000	1	117.2653	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(1,000)	8.5500	(9,210.00)	(8,550.00)	0.0000	3.9729	(30.00)	0.00	1.0025	(0.0703)	0.0000	1	0.9322	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(1,000)	8.5500	(9,210.00)	(8,550.00)	0.0000	3.9729	(30.00)	0.00	1.0025	(0.0703)	0.0000	1	0.9322	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(2,000)	8.5500	(18,420.00)	(17,100.00)	0.0000	3.9729	(30.00)	0.00	2.0050	(0.1405)	0.0000	1	1.8644	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(1,000)	8.5500	(9,210.00)	(8,550.00)	0.0000	3.9729	(30.00)	0.00	1.0025	(0.0703)	0.0000	1	0.9322	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(4,000)	8.5500	(36,840.00)	(34,200.00)	0.0000	3.9729	(30.00)	0.00	4.0099	(0.2811)	0.0000	1	3.7288	02/04/2025
0267.HK	01/08/2025	SDB3260427206	0	(226,000)	8.5500	(2,081,460.00)	(1,932,300.00)	0.0000	3.9729	(30.00)	0.00	226.5615	(15.8819)	0.0000	1	210.6796	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(1,000)	8.6400	(9,210.00)	(8,640.00)	0.0000	4.0362	(30.00)	0.00	1.0185	(0.0710)	0.0000	1	0.9474	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(1,000)	8.6400	(9,210.00)	(8,640.00)	0.0000	4.0362	(30.00)	0.00	1.0185	(0.0710)	0.0000	1	0.9474	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(2,000)	8.6400	(18,420.00)	(17,280.00)	0.0000	4.0362	(30.00)	0.00	2.0369	(0.1420)	0.0000	1	1.8949	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(1,000)	8.6400	(9,210.00)	(8,640.00)	0.0000	4.0362	(30.00)	0.00	1.0185	(0.0710)	0.0000	1	0.9474	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(4,000)	8.6400	(36,840.00)	(34,560.00)	0.0000	4.0362	(30.00)	0.00	4.0738	(0.2841)	0.0000	1	3.7898	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(22,000)	8.6400	(202,620.00)	(190,080.00)	0.0000	4.0362	(30.00)	0.00	22.4061	(1.5623)	0.0000	1	20.8438	02/04/2025
0267.HK	01/07/2025	SDB3260427206	0	(286,000)	8.6400	(2,634,060.00)	(2,471,040.00)	0.0000	4.0362	(30.00)	0.00	291.2787	(20.3099)	0.0000	1	270.9688	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(1,000)	8.7100	(9,210.00)	(8,710.00)	0.0000	3.8978	(30.00)	0.00	0.9835	(0.0716)	0.0000	1	0.9119	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(1,000)	8.7100	(9,210.00)	(8,710.00)	0.0000	3.8978	(30.00)	0.00	0.9835	(0.0716)	0.0000	1	0.9119	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(2,000)	8.7100	(18,420.00)	(17,420.00)	0.0000	3.8978	(30.00)	0.00	1.9671	(0.1432)	0.0000	1	1.8239	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(1,000)	8.7100	(9,210.00)	(8,710.00)	0.0000	3.8978	(30.00)	0.00	0.9835	(0.0716)	0.0000	1	0.9119	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(4,000)	8.7100	(36,840.00)	(34,840.00)	0.0000	3.8978	(30.00)	0.00	3.9341	(0.2864)	0.0000	1	3.6478	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(22,000)	8.7100	(202,620.00)	(191,620.00)	0.0000	3.8978	(30.00)	0.00	21.6378	(1.5750)	0.0000	1	20.0628	02/04/2025
0267.HK	01/06/2025	SDB3260427206	0	(286,000)	8.7100	(2,634,060.00)	(2,491,060.00)	0.0000	3.8978	(30.00)	0.00	281.2909	(20.4745)	0.0000	1	260.8164	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(1,000)	9.2100	(9,210.00)	(9,210.00)	0.0000	3.9489	(30.00)	0.00	2.9893	(0.2271)	0.0000	3	2.7622	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(1,000)	9.2100	(9,210.00)	(9,210.00)	0.0000	3.9489	(30.00)	0.00	2.9893	(0.2271)	0.0000	3	2.7622	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(2,000)	9.2100	(18,420.00)	(18,420.00)	0.0000	3.9489	(30.00)	0.00	5.9786	(0.4542)	0.0000	3	5.5244	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(1,000)	9.2100	(9,210.00)	(9,210.00)	0.0000	3.9489	(30.00)	0.00	2.9893	(0.2271)	0.0000	3	2.7622	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(4,000)	9.2100	(36,840.00)	(36,840.00)	0.0000	3.9489	(30.00)	0.00	11.9572	(0.9084)	0.0000	3	11.0488	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(22,000)	9.2100	(202,620.00)	(202,620.00)	0.0000	3.9489	(30.00)	0.00	65.7646	(4.9961)	0.0000	3	60.7685	02/04/2025
0267.HK	01/03/2025	SDB3260427206	0	(286,000)	9.2100	(2,634,060.00)	(2,634,060.00)	0.0000	3.9489	(30.00)	0.00	854.9401	(64.9494)	0.0000	3	789.9907	02/04/2025
TOTAL CITIC LTD CMN												2,062.1609	(151.4518)	0.0000		1,910.7092	
CK ASSET HOLDINGS LIMITED CMN																	
1113.HK	01/06/2025	SDB3265057939	0	(500)	31.5462	(15,773.11)	(15,773.11)	0.0000	3.8978	(30.00)	0.00	1.6844	(0.1296)	0.0000	1	1.5548	02/04/2025
1113.HK	01/06/2025	SDB3265057939	0	(500)	31.4620	(15,731.02)	(15,731.02)	0.0000	3.8978	(30.00)	0.00	1.6799	(0.1293)	0.0000	1	1.5506	02/04/2025
TOTAL CK ASSET HOLDINGS LIMITED CMN												3.3643	(0.2589)	0.0000		3.1054	
CLP HOLDINGS LIMITED CMN																	
0002.HK	01/17/2025	SDB3265057952	0	(70,000)	64.1500	(4,480,319.69)	(4,490,500.00)	0.0000	2.4434	(30.00)	0.00	299.9200	(36.9082)	0.0000	1	263.0117	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(5,500)	64.1500	(352,032.75)	(352,825.00)	0.0000	2.4434	(30.00)	0.00	23.5657	(2.8999)	0.0000	1	20.6657	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(22,500)	64.1500	(1,436,117.40)	(1,443,375.00)	0.0000	2.4434	(30.00)	0.00	96.1361	(11.8634)	0.0000	1	84.2727	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(5,500)	64.1500	(351,070.37)	(352,825.00)	0.0000	2.4434	(30.00)	0.00	23.5012	(2.8999)	0.0000	1	20.6013	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(3,000)	64.1500	(188,864.83)	(192,450.00)	0.0000	2.4434	(30.00)	0.00	12.6429	(1.5818)	0.0000	1	11.0611	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(19,500)	64.1500	(1,228,243.19)	(1,250,925.00)	0.0000	2.4434	(30.00)	0.00	82.2206	(10.2816)	0.0000	1	71.9390	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(500)	64.1500	(32,111.26)	(32,075.00)	0.0000	2.4434	(30.00)	0.00	2.1496	(0.2636)	0.0000	1	1.8860	02/04/2025
0002.HK	01/17/2025	SDB3265057952	0	(4,500)	64.1500	(289,315.28)	(288,675.00)	0.0000	2.4434	(30.00)	0.00	19.3672	(2.3727)	0.0000	1	16.9946	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(22,500)	64.0500	(1,436,117.40)	(1,441,125.00)	0.0000	2.6392	(30.00)	0.00	103.8399	(11.8449)	0.0000	1	91.9951	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(5,500)	64.0500	(351,070.37)	(352,275.00)	0.0000	2.6392	(30.00)	0.00	25.3845	(2.8954)	0.0000	1	22.4891	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(3,000)	64.0500	(188,864.83)	(192,150.00)	0.0000	2.6392	(30.00)	0.00	13.6561	(1.5793)	0.0000	1	12.0768	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(19,500)	64.0500	(1,228,243.19)	(1,248,975.00)	0.0000	2.6392	(30.00)	0.00	88.8094	(10.2655)	0.0000	1	78.5438	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(500)	64.0500	(32,111.26)	(32,025.00)	0.0000	2.6392	(30.00)	0.00	2.3218	(0.2632)	0.0000	1	2.0586	02/04/2025
0002.HK	01/16/2025	SDB3265057952	0	(4,500)	64.0500	(289,315.28)	(288,225.00)	0.0000	2.6392	(30.00)	0.00	20.9192	(2.3690)	0.0000	1	18.5503	02/04/2025
0002.HK	01/15/2025	SDB3265057952	0	(3,000)	63.4500	(188,864.83)	(190,350.00)	0.0000	2.9650	(30.00)	0.00	15.3418	(1.5645)	0.0000	1	13.7773	02/04/2025
0002.HK	01/15/2025	SDB3265057952	0	(19,500)	63.4500	(1,228,243.19)	(1,237,275.00)	0.0000	2.9650	(30.00)	0.00	99.7724	(10.1694)	0.0000	1	89.6030	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
CLP HOLDINGS LIMITED CMN (Cont.)																	
0002.HK	01/15/2025	SDB3265057952	0	(500)	63.4500	(32,111.26)	(31,725.00)	0.0000	2.9650	(30.00)	0.00	2.6085	(0.2608)	0.0000	1	2.3477	02/04/2025
0002.HK	01/15/2025	SDB3265057952	0	(4,500)	63.4500	(289,315.28)	(285,525.00)	0.0000	2.9650	(30.00)	0.00	23.5016	(2.3468)	0.0000	1	21.1548	02/04/2025
0002.HK	01/14/2025	SDB3265057952	0	(500)	63.7000	(32,111.26)	(31,850.00)	0.0000	3.2826	(30.00)	0.00	2.8879	(0.2618)	0.0000	1	2.6261	02/04/2025
0002.HK	01/14/2025	SDB3265057952	0	(4,500)	63.7000	(289,315.28)	(286,650.00)	0.0000	3.2826	(30.00)	0.00	26.0194	(2.3560)	0.0000	1	23.6634	02/04/2025
0002.HK	01/13/2025	SDB3265057952	0	(500)	63.3000	(32,111.26)	(31,650.00)	0.0000	3.5372	(30.00)	0.00	3.1119	(0.2601)	0.0000	1	2.8518	02/04/2025
0002.HK	01/13/2025	SDB3265057952	0	(4,500)	63.3000	(289,315.28)	(284,850.00)	0.0000	3.5372	(30.00)	0.00	28.0374	(2.3412)	0.0000	1	25.6962	02/04/2025
0002.HK	01/10/2025	SDB3265057952	0	(500)	63.5000	(32,111.26)	(31,750.00)	0.0000	3.7668	(30.00)	0.00	9.9417	(0.7829)	0.0000	3	9.1588	02/04/2025
0002.HK	01/10/2025	SDB3265057952	0	(4,500)	63.5000	(289,315.28)	(285,750.00)	0.0000	3.7668	(30.00)	0.00	89.5722	(7.0459)	0.0000	3	82.5264	02/04/2025
0002.HK	01/09/2025	SDB3265057952	0	(500)	63.7000	(32,111.26)	(31,850.00)	0.0000	3.8514	(30.00)	0.00	3.3883	(0.2618)	0.0000	1	3.1265	02/04/2025
0002.HK	01/09/2025	SDB3265057952	0	(4,500)	63.7000	(289,315.28)	(286,650.00)	0.0000	3.8514	(30.00)	0.00	30.5280	(2.3560)	0.0000	1	28.1720	02/04/2025
0002.HK	01/08/2025	SDB3265057952	0	(500)	64.2500	(32,111.26)	(32,125.00)	0.0000	3.9729	(30.00)	0.00	3.4952	(0.2640)	0.0000	1	3.2312	02/04/2025
0002.HK	01/08/2025	SDB3265057952	0	(4,500)	64.2500	(289,315.28)	(289,125.00)	0.0000	3.9729	(30.00)	0.00	31.4912	(2.3764)	0.0000	1	29.1148	02/04/2025
0002.HK	01/07/2025	SDB3265057952	0	(500)	64.2000	(32,111.26)	(32,100.00)	0.0000	4.0362	(30.00)	0.00	3.5509	(0.2638)	0.0000	1	3.2871	02/04/2025
0002.HK	01/07/2025	SDB3265057952	0	(4,500)	64.2000	(289,315.28)	(288,900.00)	0.0000	4.0362	(30.00)	0.00	31.9930	(2.3745)	0.0000	1	29.6184	02/04/2025
0002.HK	01/06/2025	SDB3265057952	0	(500)	64.2225	(32,111.26)	(32,111.26)	0.0000	3.8978	(30.00)	0.00	3.4292	(0.2639)	0.0000	1	3.1652	02/04/2025
0002.HK	01/06/2025	SDB3265057952	0	(4,500)	64.2923	(289,315.28)	(289,315.28)	0.0000	3.8978	(30.00)	0.00	30.8959	(2.3779)	0.0000	1	28.5180	02/04/2025
TOTAL CLP HOLDINGS LIMITED CMN												1,254.0008	(136.2162)	0.0000		1,117.7846	
CONCH CEMENT CO LTD CMN CLASS H																	
0914.HK	01/17/2025	SDB3264983891	0	(500)	20.2500	(9,940.00)	(10,125.00)	0.0000	2.4434	(30.00)	0.00	0.6654	(0.0832)	0.0000	1	0.5822	02/04/2025
0914.HK	01/17/2025	SDB3264983891	0	(3,500)	20.2500	(69,580.00)	(70,875.00)	0.0000	2.4434	(30.00)	0.00	4.6578	(0.5825)	0.0000	1	4.0753	02/04/2025
0914.HK	01/16/2025	SDB3264983891	0	(500)	19.4800	(9,940.00)	(9,740.00)	0.0000	2.6392	(30.00)	0.00	0.7187	(0.0801)	0.0000	1	0.6387	02/04/2025
0914.HK	01/16/2025	SDB3264983891	0	(3,500)	19.4800	(69,580.00)	(68,180.00)	0.0000	2.6392	(30.00)	0.00	5.0311	(0.5604)	0.0000	1	4.4707	02/04/2025
0914.HK	01/15/2025	SDB3264983891	0	(500)	19.5400	(9,940.00)	(9,770.00)	0.0000	2.9650	(30.00)	0.00	0.8074	(0.0803)	0.0000	1	0.7271	02/04/2025
0914.HK	01/15/2025	SDB3264983891	0	(3,500)	19.5400	(69,580.00)	(68,390.00)	0.0000	2.9650	(30.00)	0.00	5.6521	(0.5621)	0.0000	1	5.0900	02/04/2025
0914.HK	01/14/2025	SDB3264983891	0	(500)	19.6200	(9,940.00)	(9,810.00)	0.0000	3.2826	(30.00)	0.00	0.8939	(0.0806)	0.0000	1	0.8133	02/04/2025
0914.HK	01/14/2025	SDB3264983891	0	(3,500)	19.6200	(69,580.00)	(68,670.00)	0.0000	3.2826	(30.00)	0.00	6.2576	(0.5644)	0.0000	1	5.6932	02/04/2025
0914.HK	01/13/2025	SDB3264983891	0	(500)	19.7800	(9,940.00)	(9,890.00)	0.0000	3.5372	(30.00)	0.00	0.9633	(0.0813)	0.0000	1	0.8820	02/04/2025
0914.HK	01/13/2025	SDB3264983891	0	(3,500)	19.7800	(69,580.00)	(69,230.00)	0.0000	3.5372	(30.00)	0.00	6.7430	(0.5690)	0.0000	1	6.1740	02/04/2025
0914.HK	01/10/2025	SDB3264983891	0	(500)	19.2600	(9,940.00)	(9,630.00)	0.0000	3.7668	(30.00)	0.00	3.0774	(0.2375)	0.0000	3	2.8400	02/04/2025
0914.HK	01/10/2025	SDB3264983891	0	(3,500)	19.2600	(69,580.00)	(67,410.00)	0.0000	3.7668	(30.00)	0.00	21.5420	(1.6622)	0.0000	3	19.8799	02/04/2025
0914.HK	01/09/2025	SDB3264983891	0	(500)	19.1800	(9,940.00)	(9,590.00)	0.0000	3.8514	(30.00)	0.00	1.0488	(0.0788)	0.0000	1	0.9700	02/04/2025
0914.HK	01/09/2025	SDB3264983891	0	(3,500)	19.1800	(69,580.00)	(67,130.00)	0.0000	3.8514	(30.00)	0.00	7.3419	(0.5518)	0.0000	1	6.7902	02/04/2025
0914.HK	01/08/2025	SDB3264983891	0	(500)	19.1400	(9,940.00)	(9,570.00)	0.0000	3.9729	(30.00)	0.00	1.0819	(0.0787)	0.0000	1	1.0033	02/04/2025
0914.HK	01/08/2025	SDB3264983891	0	(3,500)	19.1400	(69,580.00)	(66,990.00)	0.0000	3.9729	(30.00)	0.00	7.5736	(0.5506)	0.0000	1	7.0230	02/04/2025
0914.HK	01/07/2025	SDB3264983891	0	(500)	19.0600	(9,940.00)	(9,530.00)	0.0000	4.0362	(30.00)	0.00	1.0992	(0.0783)	0.0000	1	1.0209	02/04/2025
0914.HK	01/07/2025	SDB3264983891	0	(3,500)	19.0600	(69,580.00)	(66,710.00)	0.0000	4.0362	(30.00)	0.00	7.6943	(0.5483)	0.0000	1	7.1460	02/04/2025
0914.HK	01/06/2025	SDB3264983891	0	(500)	19.1400	(9,940.00)	(9,570.00)	0.0000	3.8978	(30.00)	0.00	1.0615	(0.0787)	0.0000	1	0.9828	02/04/2025
0914.HK	01/06/2025	SDB3264983891	0	(3,500)	19.1400	(69,580.00)	(66,990.00)	0.0000	3.8978	(30.00)	0.00	7.4304	(0.5506)	0.0000	1	6.8798	02/04/2025
0914.HK	01/03/2025	SDB3264983891	0	(500)	19.6763	(9,940.00)	(9,838.13)	0.0000	3.9489	(30.00)	0.00	3.2262	(0.2426)	0.0000	3	2.9837	02/04/2025
0914.HK	01/03/2025	SDB3264983891	0	(3,500)	19.7591	(69,580.00)	(69,156.70)	0.0000	3.9489	(30.00)	0.00	22.5837	(1.7052)	0.0000	3	20.8784	02/04/2025
TOTAL CONCH CEMENT CO LTD CMN CLASS H												117.1515	(9.6071)	0.0000		107.5444	
COWELL E HOLDINGS INC CMN																	
1415.HK	01/17/2025	SDB3260661410	0	(1,000)	27.8000	(28,300.00)	(27,800.00)	0.0000	2.4434	(1,500.00)	0.00	1.8944	(11.4247)	0.0000	1	(9.5302)	02/04/2025
1415.HK	01/17/2025	SDB3260661410	0	(23,000)	27.8000	(650,900.00)	(639,400.00)	0.0000	2.4434	(1,500.00)	0.00	43.5723	(262.7671)	0.0000	1	(219.1948)	02/04/2025
1415.HK	01/16/2025	SDB3260661410	0	(1,000)	27.3500	(28,300.00)	(27,350.00)	0.0000	2.6392	(1,500.00)	0.00	2.0463	(11.2397)	0.0000	1	(9.1935)	02/04/2025
1415.HK	01/16/2025	SDB3260661410	0	(23,000)	27.3500	(650,900.00)	(629,050.00)	0.0000	2.6392	(1,500.00)	0.00	47.0640	(258.5137)	0.0000	1	(211.4497)	02/04/2025
1415.HK	01/15/2025	SDB3260661410	0	(1,000)	26.1000	(28,300.00)	(26,100.00)	0.0000	2.9650	(1,500.00)	0.00	2.2989	(10.7260)	0.0000	1	(8.4272)	02/04/2025
1415.HK	01/15/2025	SDB3260661410	0	(23,000)	26.1000	(650,900.00)	(600,300.00)	0.0000	2.9650	(1,500.00)	0.00	52.8738	(246.6986)	0.0000	1	(193.8249)	02/04/2025
1415.HK	01/14/2025	SDB3260661410	0	(1,000)	26.9000	(28,300.00)	(26,900.00)	0.0000	3.2826	(1,500.00)	0.00	2.5451	(11.0548)	0.0000	1	(8.5096)	02/04/2025
1415.HK	01/14/2025	SDB3260661410	0	(23,000)	26.9000	(650,900.00)	(618,700.00)	0.0000	3.2826	(1,500.00)	0.00	58.5384	(254.2603)	0.0000	1	(195.7219)	02/04/2025
1415.HK	01/13/2025	SDB3260661410	0	(1,000)	26.9000	(28,300.00)	(26,900.00)	0.0000	3.5372	(1,500.00)	0.00	2.7425	(11.0548)	0.0000	1	(8.3123)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
COWELL E HOLDINGS INC CMN (Cont.)																	
1415.HK	01/13/2025	SDB3260661410	0	(23,000)	26.9000	(650,900.00)	(618,700.00)	0.0000	3.5372	(1,500.00)	0.00	63.0785	(254.2603)	0.0000	1	(191.1818)	02/04/2025
1415.HK	01/10/2025	SDB3260661410	0	(1,000)	25.8500	(28,300.00)	(25,850.00)	0.0000	3.7668	(1,500.00)	0.00	8.7617	(31.8699)	0.0000	3	(23.1082)	02/04/2025
1415.HK	01/10/2025	SDB3260661410	0	(23,000)	25.8500	(650,900.00)	(594,550.00)	0.0000	3.7668	(1,500.00)	0.00	201.5192	(733.0068)	0.0000	3	(531.4877)	02/04/2025
1415.HK	01/09/2025	SDB3260661410	0	(1,000)	27.7000	(28,300.00)	(27,700.00)	0.0000	3.8514	(1,500.00)	0.00	2.9862	(11.3836)	0.0000	1	(8.3974)	02/04/2025
1415.HK	01/09/2025	SDB3260661410	0	(23,000)	27.7000	(650,900.00)	(637,100.00)	0.0000	3.8514	(1,500.00)	0.00	68.6817	(261.8219)	0.0000	1	(193.1402)	02/04/2025
1415.HK	01/08/2025	SDB3260661410	0	(1,000)	27.2500	(28,300.00)	(27,250.00)	0.0000	3.9729	(1,500.00)	0.00	3.0804	(11.1986)	0.0000	1	(8.1182)	02/04/2025
1415.HK	01/08/2025	SDB3260661410	0	(23,000)	27.2500	(650,900.00)	(626,750.00)	0.0000	3.9729	(1,500.00)	0.00	70.8488	(257.5685)	0.0000	1	(186.7197)	02/04/2025
1415.HK	01/07/2025	SDB3260661410	0	(1,000)	27.9000	(28,300.00)	(27,900.00)	0.0000	4.0362	(1,500.00)	0.00	3.1295	(11.4658)	0.0000	1	(8.3363)	02/04/2025
1415.HK	01/07/2025	SDB3260661410	0	(23,000)	27.9000	(650,900.00)	(641,700.00)	0.0000	4.0362	(1,500.00)	0.00	71.9776	(263.7123)	0.0000	1	(191.7347)	02/04/2025
1415.HK	01/06/2025	SDB3260661410	0	(1,000)	27.8000	(28,300.00)	(27,800.00)	0.0000	3.8978	(1,500.00)	0.00	3.0222	(11.4247)	0.0000	1	(8.4025)	02/04/2025
1415.HK	01/06/2025	SDB3260661410	0	(23,000)	27.8000	(650,900.00)	(639,400.00)	0.0000	3.8978	(1,500.00)	0.00	69.5095	(262.7671)	0.0000	1	(193.2576)	02/04/2025
1415.HK	01/03/2025	SDB3260661410	0	(1,000)	28.3000	(28,300.00)	(28,300.00)	0.0000	3.9489	(1,500.00)	0.00	9.1854	(34.8904)	0.0000	3	(25.7050)	02/04/2025
1415.HK	01/03/2025	SDB3260661410	0	(23,000)	28.3000	(650,900.00)	(650,900.00)	0.0000	3.9489	(1,500.00)	0.00	211.2634	(802.4795)	0.0000	3	(591.2160)	02/04/2025
TOTAL COWELL E HOLDINGS INC CMN												1,000.6196	(4,025.5890)	0.0000		(3,024.9695)	
DONGYUE GROUP LTD CMN																	
0189.HK	01/17/2025	SDB3264857819	0	(7,000)	8.3400	(55,508.34)	(58,380.00)	0.0000	2.4434	(30.00)	0.00	3.7158	(0.4798)	0.0000	1	3.2360	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(7,000)	8.3400	(56,431.91)	(58,380.00)	0.0000	2.4434	(30.00)	0.00	3.7776	(0.4798)	0.0000	1	3.2978	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(5,000)	8.3400	(40,600.00)	(41,700.00)	0.0000	2.4434	(30.00)	0.00	2.7178	(0.3427)	0.0000	1	2.3751	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(17,000)	8.3400	(138,040.00)	(141,780.00)	0.0000	2.4434	(30.00)	0.00	9.2406	(1.1653)	0.0000	1	8.0753	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(12,000)	8.3400	(97,440.00)	(100,080.00)	0.0000	2.4434	(30.00)	0.00	6.5228	(0.8226)	0.0000	1	5.7002	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(8,000)	8.3400	(64,960.00)	(66,720.00)	0.0000	2.4434	(30.00)	0.00	4.3485	(0.5484)	0.0000	1	3.8001	02/04/2025
0189.HK	01/17/2025	SDB3264857819	0	(8,000)	8.3400	(64,960.00)	(66,720.00)	0.0000	2.4434	(30.00)	0.00	4.3485	(0.5484)	0.0000	1	3.8001	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(7,000)	8.3400	(55,508.34)	(58,380.00)	0.0000	2.6392	(30.00)	0.00	4.0136	(0.4798)	0.0000	1	3.5338	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(7,000)	8.3400	(56,431.91)	(58,380.00)	0.0000	2.6392	(30.00)	0.00	4.0804	(0.4798)	0.0000	1	3.6005	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(5,000)	8.3400	(40,600.00)	(41,700.00)	0.0000	2.6392	(30.00)	0.00	2.9356	(0.3427)	0.0000	1	2.5929	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(17,000)	8.3400	(138,040.00)	(141,780.00)	0.0000	2.6392	(30.00)	0.00	9.9811	(1.1653)	0.0000	1	8.8158	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(12,000)	8.3400	(97,440.00)	(100,080.00)	0.0000	2.6392	(30.00)	0.00	7.0455	(0.8226)	0.0000	1	6.2229	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(8,000)	8.3400	(64,960.00)	(66,720.00)	0.0000	2.6392	(30.00)	0.00	4.6970	(0.5484)	0.0000	1	4.1486	02/04/2025
0189.HK	01/16/2025	SDB3264857819	0	(8,000)	8.3400	(64,960.00)	(66,720.00)	0.0000	2.6392	(30.00)	0.00	4.6970	(0.5484)	0.0000	1	4.1486	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(7,000)	8.0000	(55,508.34)	(56,000.00)	0.0000	2.9650	(30.00)	0.00	4.5090	(0.4603)	0.0000	1	4.0488	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(7,000)	8.0000	(56,431.91)	(56,000.00)	0.0000	2.9650	(30.00)	0.00	4.5841	(0.4603)	0.0000	1	4.1238	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(5,000)	8.0000	(40,600.00)	(40,000.00)	0.0000	2.9650	(30.00)	0.00	3.2980	(0.3288)	0.0000	1	2.9692	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(17,000)	8.0000	(138,040.00)	(136,000.00)	0.0000	2.9650	(30.00)	0.00	11.2132	(1.1178)	0.0000	1	10.0954	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(12,000)	8.0000	(97,440.00)	(96,000.00)	0.0000	2.9650	(30.00)	0.00	7.9152	(0.7890)	0.0000	1	7.1262	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(8,000)	8.0000	(64,960.00)	(64,000.00)	0.0000	2.9650	(30.00)	0.00	5.2768	(0.5260)	0.0000	1	4.7508	02/04/2025
0189.HK	01/15/2025	SDB3264857819	0	(8,000)	8.0000	(64,960.00)	(64,000.00)	0.0000	2.9650	(30.00)	0.00	5.2768	(0.5260)	0.0000	1	4.7508	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(7,000)	8.0600	(55,508.34)	(56,420.00)	0.0000	3.2826	(30.00)	0.00	4.9921	(0.4637)	0.0000	1	4.5284	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(7,000)	8.0600	(56,431.91)	(56,420.00)	0.0000	3.2826	(30.00)	0.00	5.0752	(0.4637)	0.0000	1	4.6115	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(5,000)	8.0600	(40,600.00)	(40,300.00)	0.0000	3.2826	(30.00)	0.00	3.6513	(0.3312)	0.0000	1	3.3201	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(17,000)	8.0600	(138,040.00)	(137,020.00)	0.0000	3.2826	(30.00)	0.00	12.4146	(1.1262)	0.0000	1	11.2884	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(12,000)	8.0600	(97,440.00)	(96,720.00)	0.0000	3.2826	(30.00)	0.00	8.7632	(0.7950)	0.0000	1	7.9683	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(8,000)	8.0600	(64,960.00)	(64,480.00)	0.0000	3.2826	(30.00)	0.00	5.8421	(0.5300)	0.0000	1	5.3122	02/04/2025
0189.HK	01/14/2025	SDB3264857819	0	(8,000)	8.0600	(64,960.00)	(64,480.00)	0.0000	3.2826	(30.00)	0.00	5.8421	(0.5300)	0.0000	1	5.3122	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(7,000)	8.3100	(55,508.34)	(58,170.00)	0.0000	3.5372	(30.00)	0.00	5.3793	(0.4781)	0.0000	1	4.9012	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(7,000)	8.3100	(56,431.91)	(58,170.00)	0.0000	3.5372	(30.00)	0.00	5.4688	(0.4781)	0.0000	1	4.9907	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(5,000)	8.3100	(40,600.00)	(41,550.00)	0.0000	3.5372	(30.00)	0.00	3.9345	(0.3415)	0.0000	1	3.5930	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(17,000)	8.3100	(138,040.00)	(141,270.00)	0.0000	3.5372	(30.00)	0.00	13.3774	(1.1611)	0.0000	1	12.2163	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(12,000)	8.3100	(97,440.00)	(99,720.00)	0.0000	3.5372	(30.00)	0.00	9.4429	(0.8196)	0.0000	1	8.6233	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(8,000)	8.3100	(64,960.00)	(66,480.00)	0.0000	3.5372	(30.00)	0.00	6.2952	(0.5464)	0.0000	1	5.7488	02/04/2025
0189.HK	01/13/2025	SDB3264857819	0	(8,000)	8.3100	(64,960.00)	(66,480.00)	0.0000	3.5372	(30.00)	0.00	6.2952	(0.5464)	0.0000	1	5.7488	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(7,000)	8.0700	(55,508.34)	(56,490.00)	0.0000	3.7668	(30.00)	0.00	17.1854	(1.3929)	0.0000	3	15.7925	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(7,000)	8.0700	(56,431.91)	(56,490.00)	0.0000	3.7668	(30.00)	0.00	17.4714	(1.3929)	0.0000	3	16.0785	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
DONGYUE GROUP LTD CMN (Cont.)																	
0189.HK	01/10/2025	SDB3264857819	0	(5,000)	8.0700	(40,600.00)	(40,350.00)	0.0000	3.7668	(30.00)	0.00	12.5698	(0.9949)	0.0000	3	11.5749	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(17,000)	8.0700	(138,040.00)	(137,190.00)	0.0000	3.7668	(30.00)	0.00	42.7373	(3.3828)	0.0000	3	39.3545	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(12,000)	8.0700	(97,440.00)	(96,840.00)	0.0000	3.7668	(30.00)	0.00	30.1675	(2.3878)	0.0000	3	27.7797	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(8,000)	8.0700	(64,960.00)	(64,560.00)	0.0000	3.7668	(30.00)	0.00	20.1117	(1.5919)	0.0000	3	18.5198	02/04/2025
0189.HK	01/10/2025	SDB3264857819	0	(8,000)	8.0700	(64,960.00)	(64,560.00)	0.0000	3.7668	(30.00)	0.00	20.1117	(1.5919)	0.0000	3	18.5198	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(7,000)	8.1100	(55,508.34)	(56,770.00)	0.0000	3.8514	(30.00)	0.00	5.8571	(0.4666)	0.0000	1	5.3905	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(7,000)	8.1100	(56,431.91)	(56,770.00)	0.0000	3.8514	(30.00)	0.00	5.9546	(0.4666)	0.0000	1	5.4880	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(5,000)	8.1100	(40,600.00)	(40,550.00)	0.0000	3.8514	(30.00)	0.00	4.2840	(0.3333)	0.0000	1	3.9507	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(17,000)	8.1100	(138,040.00)	(137,870.00)	0.0000	3.8514	(30.00)	0.00	14.5657	(1.1332)	0.0000	1	13.4325	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(12,000)	8.1100	(97,440.00)	(97,320.00)	0.0000	3.8514	(30.00)	0.00	10.2817	(0.7999)	0.0000	1	9.4818	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(8,000)	8.1100	(64,960.00)	(64,880.00)	0.0000	3.8514	(30.00)	0.00	6.8545	(0.5333)	0.0000	1	6.3212	02/04/2025
0189.HK	01/09/2025	SDB3264857819	0	(8,000)	8.1100	(64,960.00)	(64,880.00)	0.0000	3.8514	(30.00)	0.00	6.8545	(0.5333)	0.0000	1	6.3212	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(7,000)	8.1900	(55,508.34)	(57,330.00)	0.0000	3.9729	(30.00)	0.00	6.0419	(0.4712)	0.0000	1	5.5707	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(7,000)	8.1900	(56,431.91)	(57,330.00)	0.0000	3.9729	(30.00)	0.00	6.1425	(0.4712)	0.0000	1	5.6713	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(5,000)	8.1900	(40,600.00)	(40,950.00)	0.0000	3.9729	(30.00)	0.00	4.4192	(0.3366)	0.0000	1	4.0826	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(17,000)	8.1900	(138,040.00)	(139,230.00)	0.0000	3.9729	(30.00)	0.00	15.0253	(1.1444)	0.0000	1	13.8809	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(12,000)	8.1900	(97,440.00)	(98,280.00)	0.0000	3.9729	(30.00)	0.00	10.6061	(0.8078)	0.0000	1	9.7983	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(8,000)	8.1900	(64,960.00)	(65,520.00)	0.0000	3.9729	(30.00)	0.00	7.0707	(0.5385)	0.0000	1	6.5322	02/04/2025
0189.HK	01/08/2025	SDB3264857819	0	(8,000)	8.1900	(64,960.00)	(65,520.00)	0.0000	3.9729	(30.00)	0.00	7.0707	(0.5385)	0.0000	1	6.5322	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(7,000)	7.7400	(55,508.34)	(54,180.00)	0.0000	4.0362	(30.00)	0.00	6.1382	(0.4453)	0.0000	1	5.6929	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(7,000)	7.7400	(56,431.91)	(54,180.00)	0.0000	4.0362	(30.00)	0.00	6.2403	(0.4453)	0.0000	1	5.7950	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(5,000)	7.7400	(40,600.00)	(38,700.00)	0.0000	4.0362	(30.00)	0.00	4.4896	(0.3181)	0.0000	1	4.1715	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(17,000)	7.7400	(138,040.00)	(131,580.00)	0.0000	4.0362	(30.00)	0.00	15.2647	(1.0815)	0.0000	1	14.1832	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(12,000)	7.7400	(97,440.00)	(92,880.00)	0.0000	4.0362	(30.00)	0.00	10.7751	(0.7634)	0.0000	1	10.0117	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(8,000)	7.7400	(64,960.00)	(61,920.00)	0.0000	4.0362	(30.00)	0.00	7.1834	(0.5089)	0.0000	1	6.6745	02/04/2025
0189.HK	01/07/2025	SDB3264857819	0	(8,000)	7.7400	(64,960.00)	(61,920.00)	0.0000	4.0362	(30.00)	0.00	7.1834	(0.5089)	0.0000	1	6.6745	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(7,000)	7.8000	(55,508.34)	(54,600.00)	0.0000	3.8978	(30.00)	0.00	5.9277	(0.4488)	0.0000	1	5.4790	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(7,000)	7.8000	(56,431.91)	(54,600.00)	0.0000	3.8978	(30.00)	0.00	6.0264	(0.4488)	0.0000	1	5.5776	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(5,000)	7.8000	(40,600.00)	(39,000.00)	0.0000	3.8978	(30.00)	0.00	4.3357	(0.3205)	0.0000	1	4.0151	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(17,000)	7.8000	(138,040.00)	(132,600.00)	0.0000	3.8978	(30.00)	0.00	14.7413	(1.0899)	0.0000	1	13.6514	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(12,000)	7.8000	(97,440.00)	(93,600.00)	0.0000	3.8978	(30.00)	0.00	10.4056	(0.7693)	0.0000	1	9.6363	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(8,000)	7.8000	(64,960.00)	(62,400.00)	0.0000	3.8978	(30.00)	0.00	6.9371	(0.5129)	0.0000	1	6.4242	02/04/2025
0189.HK	01/06/2025	SDB3264857819	0	(8,000)	7.8000	(64,960.00)	(62,400.00)	0.0000	3.8978	(30.00)	0.00	6.9371	(0.5129)	0.0000	1	6.4242	02/04/2025
0189.HK	01/03/2025	SDB3264857819	0	(5,000)	8.1200	(40,600.00)	(40,600.00)	0.0000	3.9489	(30.00)	0.00	13.1776	(1.0011)	0.0000	3	12.1765	02/04/2025
0189.HK	01/03/2025	SDB3264857819	0	(17,000)	8.1200	(138,040.00)	(138,040.00)	0.0000	3.9489	(30.00)	0.00	44.8038	(3.4037)	0.0000	3	41.4001	02/04/2025
0189.HK	01/03/2025	SDB3264857819	0	(12,000)	8.1200	(97,440.00)	(97,440.00)	0.0000	3.9489	(30.00)	0.00	31.6262	(2.4026)	0.0000	3	29.2236	02/04/2025
0189.HK	01/03/2025	SDB3264857819	0	(8,000)	8.1200	(64,960.00)	(64,960.00)	0.0000	3.9489	(30.00)	0.00	21.0841	(1.6018)	0.0000	3	19.4824	02/04/2025
0189.HK	01/03/2025	SDB3264857819	0	(8,000)	8.1200	(64,960.00)	(64,960.00)	0.0000	3.9489	(30.00)	0.00	21.0841	(1.6018)	0.0000	3	19.4824	02/04/2025
TOTAL DONGYUE GROUP LTD CMN												726.7139	(61.0882)	0.0000		665.6257	
EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD																	
1797.HK	01/07/2025	SDB3265127440	0	(500)	17.4479	(8,723.95)	(8,723.95)	0.0000	4.0362	(2,350.00)	0.00	0.9647	(5.6168)	0.0000	1	(4.6521)	02/04/2025
1797.HK	01/07/2025	SDB3265127440	0	(1,500)	17.5322	(26,298.27)	(26,298.27)	0.0000	4.0362	(2,350.00)	0.00	2.9081	(16.9318)	0.0000	1	(14.0237)	02/04/2025
TOTAL EAST BUY HOLDING LIMITED CMN EAST BUY HOLDING LTD												3.8728	(22.5486)	0.0000		(18.6757)	
EVEREST MEDICINES LIMITED CMN																	
1952.HK	01/17/2025	SDB3263644984	0	(2,000)	38.8000	(97,881.91)	(77,600.00)	0.0000	2.4434	(1,056.25)	0.00	6.5524	(22.4562)	0.0000	1	(15.9038)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(1,000)	38.8000	(48,400.00)	(38,800.00)	0.0000	2.4434	(1,056.25)	0.00	3.2400	(11.2281)	0.0000	1	(7.9881)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(3,000)	38.8000	(145,200.00)	(116,400.00)	0.0000	2.4434	(1,056.25)	0.00	9.7199	(33.6842)	0.0000	1	(23.9643)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(2,000)	38.8000	(96,800.00)	(77,600.00)	0.0000	2.4434	(1,056.25)	0.00	6.4800	(22.4562)	0.0000	1	(15.9762)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(2,000)	38.8000	(96,800.00)	(77,600.00)	0.0000	2.4434	(1,056.25)	0.00	6.4800	(22.4562)	0.0000	1	(15.9762)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(1,000)	38.8000	(48,400.00)	(38,800.00)	0.0000	2.4434	(1,056.25)	0.00	3.2400	(11.2281)	0.0000	1	(7.9881)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(1,000)	38.8000	(48,400.00)	(38,800.00)	0.0000	2.4434	(1,056.25)	0.00	3.2400	(11.2281)	0.0000	1	(7.9881)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
EVEREST MEDICINES LIMITED CMN (Cont.)																	
1952.HK	01/17/2025	SDB3263644984	0	(2,000)	38.8000	(96,800.00)	(77,600.00)	0.0000	2.4434	(1,056.25)	0.00	6.4800	(22.4562)	0.0000	1	(15.9762)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(1,500)	38.8000	(72,600.00)	(58,200.00)	0.0000	2.4434	(1,056.25)	0.00	4.8600	(16.8421)	0.0000	1	(11.9822)	02/04/2025
1952.HK	01/17/2025	SDB3263644984	0	(500)	38.8000	(24,200.00)	(19,400.00)	0.0000	2.4434	(1,056.25)	0.00	1.6200	(5.6140)	0.0000	1	(3.9941)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(2,000)	40.0000	(97,881.91)	(80,000.00)	0.0000	2.6392	(1,056.25)	0.00	7.0775	(23.1507)	0.0000	1	(16.0732)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(1,000)	40.0000	(48,400.00)	(40,000.00)	0.0000	2.6392	(1,056.25)	0.00	3.4996	(11.5753)	0.0000	1	(8.0757)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(3,000)	40.0000	(145,200.00)	(120,000.00)	0.0000	2.6392	(1,056.25)	0.00	10.4988	(34.7260)	0.0000	1	(24.2272)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(2,000)	40.0000	(96,800.00)	(80,000.00)	0.0000	2.6392	(1,056.25)	0.00	6.9992	(23.1507)	0.0000	1	(16.1515)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(2,000)	40.0000	(96,800.00)	(80,000.00)	0.0000	2.6392	(1,056.25)	0.00	6.9992	(23.1507)	0.0000	1	(16.1515)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(1,000)	40.0000	(48,400.00)	(40,000.00)	0.0000	2.6392	(1,056.25)	0.00	3.4996	(11.5753)	0.0000	1	(8.0757)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(1,000)	40.0000	(48,400.00)	(40,000.00)	0.0000	2.6392	(1,056.25)	0.00	3.4996	(11.5753)	0.0000	1	(8.0757)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(2,000)	40.0000	(96,800.00)	(80,000.00)	0.0000	2.6392	(1,056.25)	0.00	6.9992	(23.1507)	0.0000	1	(16.1515)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(1,500)	40.0000	(72,600.00)	(60,000.00)	0.0000	2.6392	(1,056.25)	0.00	5.2494	(17.3630)	0.0000	1	(12.1136)	02/04/2025
1952.HK	01/16/2025	SDB3263644984	0	(500)	40.0000	(24,200.00)	(20,000.00)	0.0000	2.6392	(1,056.25)	0.00	1.7498	(5.7877)	0.0000	1	(4.0379)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(2,000)	39.4500	(97,881.91)	(78,900.00)	0.0000	2.9650	(1,056.25)	0.00	7.9511	(22.8324)	0.0000	1	(14.8812)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(1,000)	39.4500	(48,400.00)	(39,450.00)	0.0000	2.9650	(1,056.25)	0.00	3.9316	(11.4162)	0.0000	1	(7.4846)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(3,000)	39.4500	(145,200.00)	(118,350.00)	0.0000	2.9650	(1,056.25)	0.00	11.7949	(34.2485)	0.0000	1	(22.4537)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(2,000)	39.4500	(96,800.00)	(78,900.00)	0.0000	2.9650	(1,056.25)	0.00	7.8632	(22.8324)	0.0000	1	(14.9691)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(2,000)	39.4500	(96,800.00)	(78,900.00)	0.0000	2.9650	(1,056.25)	0.00	7.8632	(22.8324)	0.0000	1	(14.9691)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(1,000)	39.4500	(48,400.00)	(39,450.00)	0.0000	2.9650	(1,056.25)	0.00	3.9316	(11.4162)	0.0000	1	(7.4846)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(2,000)	39.4500	(96,800.00)	(78,900.00)	0.0000	2.9650	(1,056.25)	0.00	7.8632	(22.8324)	0.0000	1	(14.9691)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(1,500)	39.4500	(72,600.00)	(59,175.00)	0.0000	2.9650	(1,056.25)	0.00	5.8974	(17.1243)	0.0000	1	(11.2268)	02/04/2025
1952.HK	01/15/2025	SDB3263644984	0	(500)	39.4500	(24,200.00)	(19,725.00)	0.0000	2.9650	(1,056.25)	0.00	1.9658	(5.7081)	0.0000	1	(3.7423)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(2,000)	45.6500	(97,881.91)	(91,300.00)	0.0000	3.2826	(1,056.25)	0.00	8.8030	(26.4207)	0.0000	1	(17.6178)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(1,000)	45.6500	(48,400.00)	(45,650.00)	0.0000	3.2826	(1,056.25)	0.00	4.3528	(13.2104)	0.0000	1	(8.8575)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(3,000)	45.6500	(145,200.00)	(136,950.00)	0.0000	3.2826	(1,056.25)	0.00	13.0585	(39.6311)	0.0000	1	(26.5726)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(2,000)	45.6500	(96,800.00)	(91,300.00)	0.0000	3.2826	(1,056.25)	0.00	8.7057	(26.4207)	0.0000	1	(17.7151)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(2,000)	45.6500	(96,800.00)	(91,300.00)	0.0000	3.2826	(1,056.25)	0.00	8.7057	(26.4207)	0.0000	1	(17.7151)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(1,000)	45.6500	(48,400.00)	(45,650.00)	0.0000	3.2826	(1,056.25)	0.00	4.3528	(13.2104)	0.0000	1	(8.8575)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(1,000)	45.6500	(48,400.00)	(45,650.00)	0.0000	3.2826	(1,056.25)	0.00	4.3528	(13.2104)	0.0000	1	(8.8575)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(2,000)	45.6500	(96,800.00)	(91,300.00)	0.0000	3.2826	(1,056.25)	0.00	8.7057	(26.4207)	0.0000	1	(17.7151)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(1,500)	45.6500	(72,600.00)	(68,475.00)	0.0000	3.2826	(1,056.25)	0.00	6.5292	(19.8155)	0.0000	1	(13.2863)	02/04/2025
1952.HK	01/14/2025	SDB3263644984	0	(500)	45.6500	(24,200.00)	(22,825.00)	0.0000	3.2826	(1,056.25)	0.00	2.1764	(6.6052)	0.0000	1	(4.4288)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(2,000)	43.6000	(97,881.91)	(87,200.00)	0.0000	3.5372	(1,056.25)	0.00	9.4857	(25.2342)	0.0000	1	(15.7486)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(1,000)	43.6000	(48,400.00)	(43,600.00)	0.0000	3.5372	(1,056.25)	0.00	4.6904	(12.6171)	0.0000	1	(7.9267)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(3,000)	43.6000	(145,200.00)	(130,800.00)	0.0000	3.5372	(1,056.25)	0.00	14.0713	(37.8514)	0.0000	1	(23.7801)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(2,000)	43.6000	(96,800.00)	(87,200.00)	0.0000	3.5372	(1,056.25)	0.00	9.3808	(25.2342)	0.0000	1	(15.8534)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(2,000)	43.6000	(96,800.00)	(87,200.00)	0.0000	3.5372	(1,056.25)	0.00	9.3808	(25.2342)	0.0000	1	(15.8534)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(1,000)	43.6000	(48,400.00)	(43,600.00)	0.0000	3.5372	(1,056.25)	0.00	4.6904	(12.6171)	0.0000	1	(7.9267)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(2,000)	43.6000	(96,800.00)	(87,200.00)	0.0000	3.5372	(1,056.25)	0.00	9.3808	(25.2342)	0.0000	1	(15.8534)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(1,500)	43.6000	(72,600.00)	(65,400.00)	0.0000	3.5372	(1,056.25)	0.00	7.0356	(18.9257)	0.0000	1	(11.8900)	02/04/2025
1952.HK	01/13/2025	SDB3263644984	0	(500)	43.6000	(24,200.00)	(21,800.00)	0.0000	3.5372	(1,056.25)	0.00	2.3452	(6.3086)	0.0000	1	(3.9633)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(2,000)	44.6000	(97,881.91)	(89,200.00)	0.0000	3.7668	(1,056.25)	0.00	30.3043	(77.4390)	0.0000	3	(47.1347)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(1,000)	44.6000	(48,400.00)	(44,600.00)	0.0000	3.7668	(1,056.25)	0.00	14.9847	(38.7195)	0.0000	3	(23.7348)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(3,000)	44.6000	(145,200.00)	(133,800.00)	0.0000	3.7668	(1,056.25)	0.00	44.9540	(116.1586)	0.0000	3	(71.2045)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(2,000)	44.6000	(96,800.00)	(89,200.00)	0.0000	3.7668	(1,056.25)	0.00	29.9694	(77.4390)	0.0000	3	(47.4697)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(2,000)	44.6000	(96,800.00)	(89,200.00)	0.0000	3.7668	(1,056.25)	0.00	29.9694	(77.4390)	0.0000	3	(47.4697)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(1,000)	44.6000	(48,400.00)	(44,600.00)	0.0000	3.7668	(1,056.25)	0.00	14.9847	(38.7195)	0.0000	3	(23.7348)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(1,000)	44.6000	(48,400.00)	(44,600.00)	0.0000	3.7668	(1,056.25)	0.00	14.9847	(38.7195)	0.0000	3	(23.7348)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(2,000)	44.6000	(96,800.00)	(89,200.00)	0.0000	3.7668	(1,056.25)	0.00	29.9694	(77.4390)	0.0000	3	(47.4697)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(1,500)	44.6000	(72,600.00)	(66,900.00)	0.0000	3.7668	(1,056.25)	0.00	22.4770	(58.0793)	0.0000	3	(35.6023)	02/04/2025
1952.HK	01/10/2025	SDB3263644984	0	(500)	44.6000	(24,200.00)	(22,300.00)	0.0000	3.7668	(1,056.25)	0.00	7.4923	(19.3598)	0.0000	3	(11.8674)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
EVEREST MEDICINES LIMITED CMN (Cont.)																	
1952.HK	01/09/2025	SDB3263644984	0	(2,000)	50.2500	(97,881.91)	(100,500.00)	0.0000	3.8514	(1,056.25)	0.00	10.3283	(29.0830)	0.0000	1	(18.7547)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(1,000)	50.2500	(48,400.00)	(50,250.00)	0.0000	3.8514	(1,056.25)	0.00	5.1071	(14.5415)	0.0000	1	(9.4344)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(3,000)	50.2500	(145,200.00)	(150,750.00)	0.0000	3.8514	(1,056.25)	0.00	15.3212	(43.6246)	0.0000	1	(28.3033)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(2,000)	50.2500	(96,800.00)	(100,500.00)	0.0000	3.8514	(1,056.25)	0.00	10.2142	(29.0830)	0.0000	1	(18.8689)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(2,000)	50.2500	(96,800.00)	(100,500.00)	0.0000	3.8514	(1,056.25)	0.00	10.2142	(29.0830)	0.0000	1	(18.8689)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(1,000)	50.2500	(48,400.00)	(50,250.00)	0.0000	3.8514	(1,056.25)	0.00	5.1071	(14.5415)	0.0000	1	(9.4344)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(1,000)	50.2500	(48,400.00)	(50,250.00)	0.0000	3.8514	(1,056.25)	0.00	5.1071	(14.5415)	0.0000	1	(9.4344)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(2,000)	50.2500	(96,800.00)	(100,500.00)	0.0000	3.8514	(1,056.25)	0.00	10.2142	(29.0830)	0.0000	1	(18.8689)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(1,500)	50.2500	(72,600.00)	(75,375.00)	0.0000	3.8514	(1,056.25)	0.00	7.6606	(21.8123)	0.0000	1	(14.1517)	02/04/2025
1952.HK	01/09/2025	SDB3263644984	0	(500)	50.2500	(24,200.00)	(25,125.00)	0.0000	3.8514	(1,056.25)	0.00	2.5535	(7.2708)	0.0000	1	(4.7172)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(2,000)	52.7500	(97,881.91)	(105,500.00)	0.0000	3.9729	(1,056.25)	0.00	10.6542	(30.5300)	0.0000	1	(19.8758)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(1,000)	52.7500	(48,400.00)	(52,750.00)	0.0000	3.9729	(1,056.25)	0.00	5.2682	(15.2650)	0.0000	1	(9.9968)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(3,000)	52.7500	(145,200.00)	(158,250.00)	0.0000	3.9729	(1,056.25)	0.00	15.8046	(45.7949)	0.0000	1	(29.9903)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(2,000)	52.7500	(96,800.00)	(105,500.00)	0.0000	3.9729	(1,056.25)	0.00	10.5364	(30.5300)	0.0000	1	(19.9935)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(2,000)	52.7500	(96,800.00)	(105,500.00)	0.0000	3.9729	(1,056.25)	0.00	10.5364	(30.5300)	0.0000	1	(19.9935)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(1,000)	52.7500	(48,400.00)	(52,750.00)	0.0000	3.9729	(1,056.25)	0.00	5.2682	(15.2650)	0.0000	1	(9.9968)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(1,000)	52.7500	(48,400.00)	(52,750.00)	0.0000	3.9729	(1,056.25)	0.00	5.2682	(15.2650)	0.0000	1	(9.9968)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(2,000)	52.7500	(96,800.00)	(105,500.00)	0.0000	3.9729	(1,056.25)	0.00	10.5364	(30.5300)	0.0000	1	(19.9935)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(1,500)	52.7500	(72,600.00)	(79,125.00)	0.0000	3.9729	(1,056.25)	0.00	7.9023	(22.8975)	0.0000	1	(14.9952)	02/04/2025
1952.HK	01/08/2025	SDB3263644984	0	(500)	52.7500	(24,200.00)	(26,375.00)	0.0000	3.9729	(1,056.25)	0.00	2.6341	(7.6325)	0.0000	1	(4.9984)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(2,000)	48.3500	(97,881.91)	(96,700.00)	0.0000	4.0362	(1,056.25)	0.00	10.8239	(27.9834)	0.0000	1	(17.1594)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(1,000)	48.3500	(48,400.00)	(48,350.00)	0.0000	4.0362	(1,056.25)	0.00	5.3522	(13.9917)	0.0000	1	(8.6395)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(3,000)	48.3500	(145,200.00)	(145,050.00)	0.0000	4.0362	(1,056.25)	0.00	16.0565	(41.9751)	0.0000	1	(25.9186)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(2,000)	48.3500	(96,800.00)	(96,700.00)	0.0000	4.0362	(1,056.25)	0.00	10.7043	(27.9834)	0.0000	1	(17.2791)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(2,000)	48.3500	(96,800.00)	(96,700.00)	0.0000	4.0362	(1,056.25)	0.00	10.7043	(27.9834)	0.0000	1	(17.2791)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(1,000)	48.3500	(48,400.00)	(48,350.00)	0.0000	4.0362	(1,056.25)	0.00	5.3522	(13.9917)	0.0000	1	(8.6395)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(1,000)	48.3500	(48,400.00)	(48,350.00)	0.0000	4.0362	(1,056.25)	0.00	5.3522	(13.9917)	0.0000	1	(8.6395)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(2,000)	48.3500	(96,800.00)	(96,700.00)	0.0000	4.0362	(1,056.25)	0.00	10.7043	(27.9834)	0.0000	1	(17.2791)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(1,500)	48.3500	(72,600.00)	(72,525.00)	0.0000	4.0362	(1,056.25)	0.00	8.0282	(20.9875)	0.0000	1	(12.9593)	02/04/2025
1952.HK	01/07/2025	SDB3263644984	0	(500)	48.3500	(24,200.00)	(24,175.00)	0.0000	4.0362	(1,056.25)	0.00	2.6761	(6.9958)	0.0000	1	(4.3198)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(2,000)	49.6000	(97,881.91)	(99,200.00)	0.0000	3.8978	(1,056.25)	0.00	10.4528	(28.7068)	0.0000	1	(18.2541)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(1,000)	49.6000	(48,400.00)	(49,600.00)	0.0000	3.8978	(1,056.25)	0.00	5.1686	(14.3534)	0.0000	1	(9.1848)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(3,000)	49.6000	(145,200.00)	(148,800.00)	0.0000	3.8978	(1,056.25)	0.00	15.5059	(43.0603)	0.0000	1	(27.5544)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(2,000)	49.6000	(96,800.00)	(99,200.00)	0.0000	3.8978	(1,056.25)	0.00	10.3373	(28.7068)	0.0000	1	(18.3696)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(2,000)	49.6000	(96,800.00)	(99,200.00)	0.0000	3.8978	(1,056.25)	0.00	10.3373	(28.7068)	0.0000	1	(18.3696)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(1,000)	49.6000	(48,400.00)	(49,600.00)	0.0000	3.8978	(1,056.25)	0.00	5.1686	(14.3534)	0.0000	1	(9.1848)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(1,000)	49.6000	(48,400.00)	(49,600.00)	0.0000	3.8978	(1,056.25)	0.00	5.1686	(14.3534)	0.0000	1	(9.1848)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(2,000)	49.6000	(96,800.00)	(99,200.00)	0.0000	3.8978	(1,056.25)	0.00	10.3373	(28.7068)	0.0000	1	(18.3696)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(1,500)	49.6000	(72,600.00)	(74,400.00)	0.0000	3.8978	(1,056.25)	0.00	7.7529	(21.5301)	0.0000	1	(13.7772)	02/04/2025
1952.HK	01/06/2025	SDB3263644984	0	(500)	49.6000	(24,200.00)	(24,800.00)	0.0000	3.8978	(1,056.25)	0.00	2.5843	(7.1767)	0.0000	1	(4.5924)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(1,000)	48.4000	(48,400.00)	(48,400.00)	0.0000	3.9489	(1,071.43)	0.00	15.7092	(42.6223)	0.0000	3	(26.9131)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(3,000)	48.4000	(145,200.00)	(145,200.00)	0.0000	3.9489	(1,071.43)	0.00	47.1277	(127.8669)	0.0000	3	(80.7392)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(2,000)	48.4000	(96,800.00)	(96,800.00)	0.0000	3.9489	(1,071.43)	0.00	31.4185	(85.2446)	0.0000	3	(53.8261)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(2,000)	48.4000	(96,800.00)	(96,800.00)	0.0000	3.9489	(1,071.43)	0.00	31.4185	(85.2446)	0.0000	3	(53.8261)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(1,000)	48.4000	(48,400.00)	(48,400.00)	0.0000	3.9489	(1,071.43)	0.00	15.7092	(42.6223)	0.0000	3	(26.9131)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(1,000)	48.4000	(48,400.00)	(48,400.00)	0.0000	3.9489	(1,071.43)	0.00	15.7092	(42.6223)	0.0000	3	(26.9131)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(2,000)	48.4000	(96,800.00)	(96,800.00)	0.0000	3.9489	(1,071.43)	0.00	31.4185	(85.2446)	0.0000	3	(53.8261)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(1,500)	48.4000	(72,600.00)	(72,600.00)	0.0000	3.9489	(1,071.43)	0.00	23.5639	(63.9335)	0.0000	3	(40.3696)	02/04/2025
1952.HK	01/03/2025	SDB3263644984	0	(500)	48.4000	(24,200.00)	(24,200.00)	0.0000	3.9489	(1,071.43)	0.00	7.8546	(21.3112)	0.0000	3	(13.4565)	02/04/2025
TOTAL EVEREST MEDICINES LIMITED CMN												1,110.6956	(3,107.4041)	0.0000		(1,996.7085)	
FLAT GLASS GROUP CO., LTD. CMN																	
6865.HK	01/17/2025	SDB3264857820	0	(1,000)	12.2600	(10,920.00)	(12,260.00)	0.0000	2.4434	(1,475.00)	0.00	0.7310	(4.9544)	0.0000	1	(4.2234)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
FLAT GLASS GROUP CO., LTD. CMN (Cont.)																	
6865.HK	01/17/2025	SDB3264857820	0	(1,000)	12.2600	(10,920.00)	(12,260.00)	0.0000	2.4434	(1,475.00)	0.00	0.7310	(4.9544)	0.0000	1	(4.2234)	02/04/2025
6865.HK	01/17/2025	SDB3264857820	0	(2,000)	12.2600	(21,840.00)	(24,520.00)	0.0000	2.4434	(1,475.00)	0.00	1.4620	(9.9088)	0.0000	1	(8.4468)	02/04/2025
6865.HK	01/17/2025	SDB3264857820	0	(1,000)	12.2600	(10,920.00)	(12,260.00)	0.0000	2.4434	(1,475.00)	0.00	0.7310	(4.9544)	0.0000	1	(4.2234)	02/04/2025
6865.HK	01/17/2025	SDB3264857820	0	(1,000)	12.2600	(10,920.00)	(12,260.00)	0.0000	2.4434	(1,475.00)	0.00	0.7310	(4.9544)	0.0000	1	(4.2234)	02/04/2025
6865.HK	01/16/2025	SDB3264857820	0	(1,000)	11.7600	(10,920.00)	(11,760.00)	0.0000	2.6392	(1,475.00)	0.00	0.7896	(4.7523)	0.0000	1	(3.9627)	02/04/2025
6865.HK	01/16/2025	SDB3264857820	0	(1,000)	11.7600	(10,920.00)	(11,760.00)	0.0000	2.6392	(1,475.00)	0.00	0.7896	(4.7523)	0.0000	1	(3.9627)	02/04/2025
6865.HK	01/16/2025	SDB3264857820	0	(2,000)	11.7600	(21,840.00)	(23,520.00)	0.0000	2.6392	(1,475.00)	0.00	1.5792	(9.5047)	0.0000	1	(7.9255)	02/04/2025
6865.HK	01/16/2025	SDB3264857820	0	(1,000)	11.7600	(10,920.00)	(11,760.00)	0.0000	2.6392	(1,475.00)	0.00	0.7896	(4.7523)	0.0000	1	(3.9627)	02/04/2025
6865.HK	01/16/2025	SDB3264857820	0	(1,000)	11.7600	(10,920.00)	(11,760.00)	0.0000	2.6392	(1,475.00)	0.00	0.7896	(4.7523)	0.0000	1	(3.9627)	02/04/2025
6865.HK	01/15/2025	SDB3264857820	0	(1,000)	11.1400	(10,920.00)	(11,140.00)	0.0000	2.9650	(1,475.00)	0.00	0.8871	(4.5018)	0.0000	1	(3.6147)	02/04/2025
6865.HK	01/15/2025	SDB3264857820	0	(1,000)	11.1400	(10,920.00)	(11,140.00)	0.0000	2.9650	(1,475.00)	0.00	0.8871	(4.5018)	0.0000	1	(3.6147)	02/04/2025
6865.HK	01/15/2025	SDB3264857820	0	(2,000)	11.1400	(21,840.00)	(22,280.00)	0.0000	2.9650	(1,475.00)	0.00	1.7741	(9.0036)	0.0000	1	(7.2295)	02/04/2025
6865.HK	01/15/2025	SDB3264857820	0	(1,000)	11.1400	(10,920.00)	(11,140.00)	0.0000	2.9650	(1,475.00)	0.00	0.8871	(4.5018)	0.0000	1	(3.6147)	02/04/2025
6865.HK	01/15/2025	SDB3264857820	0	(1,000)	11.1400	(10,920.00)	(11,140.00)	0.0000	2.9650	(1,475.00)	0.00	0.8871	(4.5018)	0.0000	1	(3.6147)	02/04/2025
6865.HK	01/14/2025	SDB3264857820	0	(1,000)	11.9800	(10,920.00)	(11,980.00)	0.0000	3.2826	(1,475.00)	0.00	0.9821	(4.8412)	0.0000	1	(3.8591)	02/04/2025
6865.HK	01/14/2025	SDB3264857820	0	(1,000)	11.9800	(10,920.00)	(11,980.00)	0.0000	3.2826	(1,475.00)	0.00	0.9821	(4.8412)	0.0000	1	(3.8591)	02/04/2025
6865.HK	01/14/2025	SDB3264857820	0	(2,000)	11.9800	(21,840.00)	(23,960.00)	0.0000	3.2826	(1,475.00)	0.00	1.9642	(9.6825)	0.0000	1	(7.7183)	02/04/2025
6865.HK	01/14/2025	SDB3264857820	0	(1,000)	11.9800	(10,920.00)	(11,980.00)	0.0000	3.2826	(1,475.00)	0.00	0.9821	(4.8412)	0.0000	1	(3.8591)	02/04/2025
6865.HK	01/14/2025	SDB3264857820	0	(1,000)	11.9800	(10,920.00)	(11,980.00)	0.0000	3.2826	(1,475.00)	0.00	0.9821	(4.8412)	0.0000	1	(3.8591)	02/04/2025
6865.HK	01/13/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.5372	(1,475.00)	0.00	1.0583	(4.8736)	0.0000	1	(3.8153)	02/04/2025
6865.HK	01/13/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.5372	(1,475.00)	0.00	1.0583	(4.8736)	0.0000	1	(3.8153)	02/04/2025
6865.HK	01/13/2025	SDB3264857820	0	(2,000)	12.0600	(21,840.00)	(24,120.00)	0.0000	3.5372	(1,475.00)	0.00	2.1165	(9.7471)	0.0000	1	(7.6306)	02/04/2025
6865.HK	01/13/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.5372	(1,475.00)	0.00	1.0583	(4.8736)	0.0000	1	(3.8153)	02/04/2025
6865.HK	01/13/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.5372	(1,475.00)	0.00	1.0583	(4.8736)	0.0000	1	(3.8153)	02/04/2025
6865.HK	01/10/2025	SDB3264857820	0	(1,000)	12.1600	(10,920.00)	(12,160.00)	0.0000	3.7668	(1,475.00)	0.00	3.3808	(14.7419)	0.0000	3	(11.3611)	02/04/2025
6865.HK	01/10/2025	SDB3264857820	0	(1,000)	12.1600	(10,920.00)	(12,160.00)	0.0000	3.7668	(1,475.00)	0.00	3.3808	(14.7419)	0.0000	3	(11.3611)	02/04/2025
6865.HK	01/10/2025	SDB3264857820	0	(2,000)	12.1600	(21,840.00)	(24,320.00)	0.0000	3.7668	(1,475.00)	0.00	6.7617	(29.4838)	0.0000	3	(22.7222)	02/04/2025
6865.HK	01/10/2025	SDB3264857820	0	(1,000)	12.1600	(10,920.00)	(12,160.00)	0.0000	3.7668	(1,475.00)	0.00	3.3808	(14.7419)	0.0000	3	(11.3611)	02/04/2025
6865.HK	01/10/2025	SDB3264857820	0	(1,000)	12.1600	(10,920.00)	(12,160.00)	0.0000	3.7668	(1,475.00)	0.00	3.3808	(14.7419)	0.0000	3	(11.3611)	02/04/2025
6865.HK	01/09/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.8514	(1,475.00)	0.00	1.1523	(4.8736)	0.0000	1	(3.7213)	02/04/2025
6865.HK	01/09/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.8514	(1,475.00)	0.00	1.1523	(4.8736)	0.0000	1	(3.7213)	02/04/2025
6865.HK	01/09/2025	SDB3264857820	0	(2,000)	12.0600	(21,840.00)	(24,120.00)	0.0000	3.8514	(1,475.00)	0.00	2.3045	(9.7471)	0.0000	1	(7.4426)	02/04/2025
6865.HK	01/09/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.8514	(1,475.00)	0.00	1.1523	(4.8736)	0.0000	1	(3.7213)	02/04/2025
6865.HK	01/09/2025	SDB3264857820	0	(1,000)	12.0600	(10,920.00)	(12,060.00)	0.0000	3.8514	(1,475.00)	0.00	1.1523	(4.8736)	0.0000	1	(3.7213)	02/04/2025
6865.HK	01/08/2025	SDB3264857820	0	(1,000)	11.5600	(10,920.00)	(11,560.00)	0.0000	3.9729	(1,475.00)	0.00	1.1886	(4.6715)	0.0000	1	(3.4829)	02/04/2025
6865.HK	01/08/2025	SDB3264857820	0	(1,000)	11.5600	(10,920.00)	(11,560.00)	0.0000	3.9729	(1,475.00)	0.00	1.1886	(4.6715)	0.0000	1	(3.4829)	02/04/2025
6865.HK	01/08/2025	SDB3264857820	0	(2,000)	11.5600	(21,840.00)	(23,120.00)	0.0000	3.9729	(1,475.00)	0.00	2.3772	(9.3430)	0.0000	1	(6.9658)	02/04/2025
6865.HK	01/08/2025	SDB3264857820	0	(1,000)	11.5600	(10,920.00)	(11,560.00)	0.0000	3.9729	(1,475.00)	0.00	1.1886	(4.6715)	0.0000	1	(3.4829)	02/04/2025
6865.HK	01/08/2025	SDB3264857820	0	(1,000)	11.5600	(10,920.00)	(11,560.00)	0.0000	3.9729	(1,475.00)	0.00	1.1886	(4.6715)	0.0000	1	(3.4829)	02/04/2025
6865.HK	01/07/2025	SDB3264857820	0	(1,000)	11.2600	(10,920.00)	(11,260.00)	0.0000	4.0362	(1,500.00)	0.00	1.2076	(4.6274)	0.0000	1	(3.4198)	02/04/2025
6865.HK	01/07/2025	SDB3264857820	0	(1,000)	11.2600	(10,920.00)	(11,260.00)	0.0000	4.0362	(1,500.00)	0.00	1.2076	(4.6274)	0.0000	1	(3.4198)	02/04/2025
6865.HK	01/07/2025	SDB3264857820	0	(2,000)	11.2600	(21,840.00)	(22,520.00)	0.0000	4.0362	(1,500.00)	0.00	2.4151	(9.2548)	0.0000	1	(6.8397)	02/04/2025
6865.HK	01/07/2025	SDB3264857820	0	(1,000)	11.2600	(10,920.00)	(11,260.00)	0.0000	4.0362	(1,500.00)	0.00	1.2076	(4.6274)	0.0000	1	(3.4198)	02/04/2025
6865.HK	01/07/2025	SDB3264857820	0	(1,000)	11.2600	(10,920.00)	(11,260.00)	0.0000	4.0362	(1,500.00)	0.00	1.2076	(4.6274)	0.0000	1	(3.4198)	02/04/2025
6865.HK	01/06/2025	SDB3264857820	0	(1,000)	10.9600	(10,920.00)	(10,960.00)	0.0000	3.8978	(1,500.00)	0.00	1.1661	(4.5041)	0.0000	1	(3.3380)	02/04/2025
6865.HK	01/06/2025	SDB3264857820	0	(1,000)	10.9600	(10,920.00)	(10,960.00)	0.0000	3.8978	(1,500.00)	0.00	1.1661	(4.5041)	0.0000	1	(3.3380)	02/04/2025
6865.HK	01/06/2025	SDB3264857820	0	(2,000)	10.9600	(21,840.00)	(21,920.00)	0.0000	3.8978	(1,500.00)	0.00	2.3323	(9.0082)	0.0000	1	(6.6759)	02/04/2025
6865.HK	01/06/2025	SDB3264857820	0	(1,000)	10.9600	(10,920.00)	(10,960.00)	0.0000	3.8978	(1,500.00)	0.00	1.1661	(4.5041)	0.0000	1	(3.3380)	02/04/2025
6865.HK	01/06/2025	SDB3264857820	0	(1,000)	10.9600	(10,920.00)	(10,960.00)	0.0000	3.8978	(1,500.00)	0.00	1.1661	(4.5041)	0.0000	1	(3.3380)	02/04/2025
6865.HK	01/03/2025	SDB3264857820	0	(1,000)	10.9200	(10,920.00)	(10,920.00)	0.0000	3.9489	(1,500.00)	0.00	3.5443	(13.4630)	0.0000	3	(9.9187)	02/04/2025
6865.HK	01/03/2025	SDB3264857820	0	(1,000)	10.9200	(10,920.00)	(10,920.00)	0.0000	3.9489	(1,500.00)	0.00	3.5443	(13.4630)	0.0000	3	(9.9187)	02/04/2025
6865.HK	01/03/2025	SDB3264857820	0	(2,000)	10.9200	(21,840.00)	(21,840.00)	0.0000	3.9489	(1,500.00							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
FLAT GLASS GROUP CO., LTD. CMN (Cont.)																	
6865.HK	01/03/2025	SDB3264857820	0	(1,000)	10.9200	(10,920.00)	(10,920.00)	0.0000	3.9489	(1,500.00)	0.00	3.5443	(13.4630)	0.0000	3	(9.9187)	02/04/2025
TOTAL FLAT GLASS GROUP CO., LTD. CMN												96.5262	(424.8288)	0.0000		(328.3026)	
GALAXY ENTERTAINMENT GROUP LTD CMN																	
0027.HK	01/17/2025	SDB3265345654	0	(40,000)	32.1000	(1,313,315.56)	(1,284,000.00)	0.0000	2.4434	(30.00)	0.00	87.9155	(10.5534)	0.0000	1	77.3621	02/04/2025
0027.HK	01/17/2025	SDB3265345654	0	(2,000)	32.1000	(65,642.12)	(64,200.00)	0.0000	2.4434	(30.00)	0.00	4.3942	(0.5277)	0.0000	1	3.8665	02/04/2025
0027.HK	01/17/2025	SDB3265345654	0	(42,000)	32.1000	(1,405,754.03)	(1,348,200.00)	0.0000	2.4434	(30.00)	0.00	94.1035	(11.0811)	0.0000	1	83.0224	02/04/2025
0027.HK	01/17/2025	SDB3265345654	0	(2,000)	32.1000	(66,916.97)	(64,200.00)	0.0000	2.4434	(30.00)	0.00	4.4795	(0.5277)	0.0000	1	3.9519	02/04/2025
0027.HK	01/17/2025	SDB3265345654	0	(32,000)	32.1000	(1,060,121.02)	(1,027,200.00)	0.0000	2.4434	(30.00)	0.00	70.9662	(8.4427)	0.0000	1	62.5235	02/04/2025
0027.HK	01/17/2025	SDB3265345654	0	(4,000)	32.1000	(132,684.08)	(128,400.00)	0.0000	2.4434	(30.00)	0.00	8.8821	(1.0553)	0.0000	1	7.8267	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(40,000)	32.5500	(1,313,315.56)	(1,302,000.00)	0.0000	2.6392	(30.00)	0.00	94.9606	(10.7014)	0.0000	1	84.2593	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(2,000)	32.5500	(65,642.12)	(65,100.00)	0.0000	2.6392	(30.00)	0.00	4.7463	(0.5351)	0.0000	1	4.2113	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(42,000)	32.5500	(1,405,754.03)	(1,367,100.00)	0.0000	2.6392	(30.00)	0.00	101.6445	(11.2364)	0.0000	1	90.4081	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(2,000)	32.5500	(66,916.97)	(65,100.00)	0.0000	2.6392	(30.00)	0.00	4.3885	(0.5351)	0.0000	1	4.3034	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(32,000)	32.5500	(1,060,121.02)	(1,041,600.00)	0.0000	2.6392	(30.00)	0.00	76.6531	(8.5611)	0.0000	1	68.0920	02/04/2025
0027.HK	01/16/2025	SDB3265345654	0	(4,000)	32.5500	(132,684.08)	(130,200.00)	0.0000	2.6392	(30.00)	0.00	9.5939	(1.0701)	0.0000	1	8.5237	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(40,000)	32.0500	(1,313,315.56)	(1,282,000.00)	0.0000	2.9650	(30.00)	0.00	106.6830	(10.5370)	0.0000	1	96.1460	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(2,000)	32.0500	(65,642.12)	(64,100.00)	0.0000	2.9650	(30.00)	0.00	5.3322	(0.5268)	0.0000	1	4.8054	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(42,000)	32.0500	(1,405,754.03)	(1,346,100.00)	0.0000	2.9650	(30.00)	0.00	114.1919	(11.0638)	0.0000	1	103.1281	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(2,000)	32.0500	(66,916.97)	(64,100.00)	0.0000	2.9650	(30.00)	0.00	5.4358	(0.5268)	0.0000	1	4.9089	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(32,000)	32.0500	(1,060,121.02)	(1,025,600.00)	0.0000	2.9650	(30.00)	0.00	86.1155	(8.4296)	0.0000	1	77.6859	02/04/2025
0027.HK	01/15/2025	SDB3265345654	0	(4,000)	32.0500	(132,684.08)	(128,200.00)	0.0000	2.9650	(30.00)	0.00	10.7782	(1.0537)	0.0000	1	9.7245	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(40,000)	32.8000	(1,313,315.56)	(1,312,000.00)	0.0000	3.2826	(30.00)	0.00	118.1124	(10.7836)	0.0000	1	107.3288	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(2,000)	32.8000	(65,642.12)	(65,600.00)	0.0000	3.2826	(30.00)	0.00	5.9035	(0.5392)	0.0000	1	5.3643	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(42,000)	32.8000	(1,405,754.03)	(1,377,600.00)	0.0000	3.2826	(30.00)	0.00	126.4258	(11.3227)	0.0000	1	115.1031	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(2,000)	32.8000	(66,916.97)	(65,600.00)	0.0000	3.2826	(30.00)	0.00	6.0181	(0.5392)	0.0000	1	5.4790	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(32,000)	32.8000	(1,060,121.02)	(1,049,600.00)	0.0000	3.2826	(30.00)	0.00	95.3415	(8.6268)	0.0000	1	86.7146	02/04/2025
0027.HK	01/14/2025	SDB3265345654	0	(4,000)	32.8000	(132,684.08)	(131,200.00)	0.0000	3.2826	(30.00)	0.00	11.9329	(1.0784)	0.0000	1	10.8545	02/04/2025
0027.HK	01/13/2025	SDB3265345654	0	(42,000)	33.4500	(1,405,754.03)	(1,404,900.00)	0.0000	3.5372	(30.00)	0.00	136.2310	(11.5471)	0.0000	1	124.6839	02/04/2025
0027.HK	01/13/2025	SDB3265345654	0	(2,000)	33.4500	(66,916.97)	(66,900.00)	0.0000	3.5372	(30.00)	0.00	6.4849	(0.5499)	0.0000	1	5.9350	02/04/2025
0027.HK	01/13/2025	SDB3265345654	0	(32,000)	33.4500	(1,060,121.02)	(1,070,400.00)	0.0000	3.5372	(30.00)	0.00	102.7359	(8.7978)	0.0000	1	93.9381	02/04/2025
0027.HK	01/13/2025	SDB3265345654	0	(4,000)	33.4500	(132,684.08)	(133,800.00)	0.0000	3.5372	(30.00)	0.00	12.8584	(1.0997)	0.0000	1	11.7586	02/04/2025
0027.HK	01/10/2025	SDB3265345654	0	(32,000)	33.1288	(1,060,121.02)	(1,060,121.02)	0.0000	3.7668	(30.00)	0.00	328.2143	(26.1400)	0.0000	3	302.0744	02/04/2025
0027.HK	01/10/2025	SDB3265345654	0	(4,000)	33.1710	(132,684.08)	(132,684.08)	0.0000	3.7668	(30.00)	0.00	41.0791	(3.2717)	0.0000	3	37.8074	02/04/2025
TOTAL GALAXY ENTERTAINMENT GROUP LTD CMN												1,883.0524	(181.2609)	0.0000		1,701.7914	
GANFENG LITHIUM CO., LTD. CMN																	
1772.HK	01/17/2025	SDB3264857810	0	(4,000)	20.7500	(80,400.00)	(83,000.00)	0.0000	2.4434	(800.00)	0.00	5.3821	(18.1918)	0.0000	1	(12.8097)	02/04/2025
1772.HK	01/17/2025	SDB3264857810	0	(2,000)	20.7500	(40,200.00)	(41,500.00)	0.0000	2.4434	(800.00)	0.00	2.6911	(9.0959)	0.0000	1	(6.4048)	02/04/2025
1772.HK	01/16/2025	SDB3264857810	0	(4,000)	20.6000	(80,400.00)	(82,400.00)	0.0000	2.6392	(800.00)	0.00	5.8134	(18.0603)	0.0000	1	(12.2469)	02/04/2025
1772.HK	01/16/2025	SDB3264857810	0	(2,000)	20.6000	(40,200.00)	(41,200.00)	0.0000	2.6392	(800.00)	0.00	2.9067	(9.0301)	0.0000	1	(6.1234)	02/04/2025
1772.HK	01/15/2025	SDB3264857810	0	(4,000)	20.3500	(80,400.00)	(81,400.00)	0.0000	2.9650	(800.00)	0.00	6.5310	(17.8411)	0.0000	1	(11.3101)	02/04/2025
1772.HK	01/15/2025	SDB3264857810	0	(2,000)	20.3500	(40,200.00)	(40,700.00)	0.0000	2.9650	(800.00)	0.00	3.2655	(8.9205)	0.0000	1	(5.6550)	02/04/2025
1772.HK	01/14/2025	SDB3264857810	0	(4,000)	19.9000	(80,400.00)	(79,600.00)	0.0000	3.2826	(800.00)	0.00	7.2307	(17.4466)	0.0000	1	(10.2158)	02/04/2025
1772.HK	01/14/2025	SDB3264857810	0	(2,000)	19.9000	(40,200.00)	(39,800.00)	0.0000	3.2826	(800.00)	0.00	3.6154	(8.7233)	0.0000	1	(5.1079)	02/04/2025
1772.HK	01/13/2025	SDB3264857810	0	(4,000)	20.5000	(80,400.00)	(82,000.00)	0.0000	3.5372	(800.00)	0.00	7.7915	(17.9726)	0.0000	1	(10.1811)	02/04/2025
1772.HK	01/13/2025	SDB3264857810	0	(2,000)	20.5000	(40,200.00)	(41,000.00)	0.0000	3.5372	(800.00)	0.00	3.8958	(8.9863)	0.0000	1	(5.0905)	02/04/2025
1772.HK	01/10/2025	SDB3264857810	0	(4,000)	20.5000	(80,400.00)	(82,000.00)	0.0000	3.7688	(800.00)	0.00	24.8919	(53.9178)	0.0000	3	(29.0259)	02/04/2025
1772.HK	01/10/2025	SDB3264857810	0	(2,000)	20.5000	(40,200.00)	(41,000.00)	0.0000	3.7668	(800.00)	0.00	12.4460	(26.9589)	0.0000	3	(14.5130)	02/04/2025
1772.HK	01/09/2025	SDB3264857810	0	(4,000)	20.7500	(80,400.00)	(83,000.00)	0.0000	3.8514	(800.00)	0.00	8.4837	(18.1918)	0.0000	1	(9.7081)	02/04/2025
1772.HK	01/09/2025	SDB3264857810	0	(2,000)	20.7500	(40,200.00)	(41,500.00)	0.0000	3.8514	(800.00)	0.00	4.2418	(9.0959)	0.0000	1	(4.8541)	02/04/2025
1772.HK	01/08/2025	SDB3264857810	0	(4,000)	20.0000	(80,400.00)	(80,000.00)	0.0000	3.9729	(800.00)	0.00	8.7513	(17.5342)	0.0000	1	(8.7829)	02/04/2025
1772.HK	01/08/2025	SDB3264857810	0	(2,000)	20.0000	(40,200.00)	(40,000.00)	0.0000	3.9729	(800.00)	0.00	4.3757	(8.7671)	0.0000	1	(4.3915)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
GANFENG LITHIUM CO., LTD. CMN (Cont.)																	
1772.HK	01/07/2025	SDB3264857810	0	(4,000)	19.3800	(80,400.00)	(77,520.00)	0.0000	4.0362	(800.00)	0.00	8.8908	(16.9907)	0.0000	1	(8.0999)	02/04/2025
1772.HK	01/07/2025	SDB3264857810	0	(2,000)	19.3800	(40,200.00)	(38,760.00)	0.0000	4.0362	(800.00)	0.00	4.4454	(8.4953)	0.0000	1	(4.0500)	02/04/2025
1772.HK	01/06/2025	SDB3264857810	0	(4,000)	19.9600	(80,400.00)	(79,840.00)	0.0000	3.8978	(800.00)	0.00	8.5859	(17.4992)	0.0000	1	(8.9133)	02/04/2025
1772.HK	01/06/2025	SDB3264857810	0	(2,000)	19.9600	(40,200.00)	(39,920.00)	0.0000	3.8978	(800.00)	0.00	4.2930	(8.7496)	0.0000	1	(4.4566)	02/04/2025
1772.HK	01/03/2025	SDB3264857810	0	(4,000)	20.1000	(80,400.00)	(80,400.00)	0.0000	3.9489	(800.00)	0.00	26.0955	(52.8658)	0.0000	3	(26.7702)	02/04/2025
1772.HK	01/03/2025	SDB3264857810	0	(2,000)	20.1000	(40,200.00)	(40,200.00)	0.0000	3.9489	(800.00)	0.00	13.0478	(26.4329)	0.0000	3	(13.3851)	02/04/2025
TOTAL GANFENG LITHIUM CO., LTD. CMN												177.6719	(399.7677)	0.0000		(222.0958)	
GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD																	
3800.HK	01/17/2025	SDB3265670280	0	(17,000)	1.1087	(18,847.25)	(18,847.25)	0.0000	2.4434	(30.00)	0.00	1.2617	(0.1549)	0.0000	1	1.1068	02/04/2025
3800.HK	01/17/2025	SDB3265670280	0	(34,000)	1.1455	(38,945.33)	(38,945.33)	0.0000	2.4434	(30.00)	0.00	2.6071	(0.3201)	0.0000	1	2.2870	02/04/2025
TOTAL GCL TECHNOLOGY HOLDINGS LTD CMN GCL TECHNOLOGY HOLDINGS LTD												3.8687	(0.4750)	0.0000		3.3937	
GIANT BIOGENE HOLDING CO., LTD CMN																	
2367.HK	01/17/2025	SDB3260661409	0	(400)	52.4000	(19,960.00)	(20,960.00)	0.0000	2.4434	(30.00)	0.00	1.3362	(0.1723)	0.0000	1	1.1639	02/04/2025
2367.HK	01/17/2025	SDB3260661409	0	(7,200)	52.4000	(359,280.00)	(377,280.00)	0.0000	2.4434	(30.00)	0.00	24.0508	(3.1009)	0.0000	1	20.9499	02/04/2025
2367.HK	01/17/2025	SDB3260661409	0	(800)	52.4000	(39,920.00)	(41,920.00)	0.0000	2.4434	(30.00)	0.00	2.6723	(0.3445)	0.0000	1	2.3278	02/04/2025
2367.HK	01/16/2025	SDB3260661409	0	(400)	51.7000	(19,960.00)	(20,680.00)	0.0000	2.6392	(30.00)	0.00	1.4432	(0.1700)	0.0000	1	1.2733	02/04/2025
2367.HK	01/16/2025	SDB3260661409	0	(7,200)	51.7000	(359,280.00)	(372,240.00)	0.0000	2.6392	(30.00)	0.00	25.9781	(3.0595)	0.0000	1	22.9186	02/04/2025
2367.HK	01/16/2025	SDB3260661409	0	(800)	51.7000	(39,920.00)	(41,360.00)	0.0000	2.6392	(30.00)	0.00	2.8865	(0.3399)	0.0000	1	2.5465	02/04/2025
2367.HK	01/15/2025	SDB3260661409	0	(400)	48.7500	(19,960.00)	(19,500.00)	0.0000	2.9650	(30.00)	0.00	1.6214	(0.1603)	0.0000	1	1.4611	02/04/2025
2367.HK	01/15/2025	SDB3260661409	0	(7,200)	48.7500	(359,280.00)	(351,000.00)	0.0000	2.9650	(30.00)	0.00	29.1850	(2.8849)	0.0000	1	26.3000	02/04/2025
2367.HK	01/15/2025	SDB3260661409	0	(800)	48.7500	(39,920.00)	(39,000.00)	0.0000	2.9650	(30.00)	0.00	3.2428	(0.3205)	0.0000	1	2.9222	02/04/2025
2367.HK	01/14/2025	SDB3260661409	0	(400)	49.4500	(19,960.00)	(19,780.00)	0.0000	3.2826	(30.00)	0.00	1.7951	(0.1626)	0.0000	1	1.6325	02/04/2025
2367.HK	01/14/2025	SDB3260661409	0	(7,200)	49.4500	(359,280.00)	(356,040.00)	0.0000	3.2826	(30.00)	0.00	32.3117	(2.9264)	0.0000	1	29.3853	02/04/2025
2367.HK	01/14/2025	SDB3260661409	0	(800)	49.4500	(39,920.00)	(39,560.00)	0.0000	3.2826	(30.00)	0.00	3.5902	(0.3252)	0.0000	1	3.2650	02/04/2025
2367.HK	01/13/2025	SDB3260661409	0	(400)	46.3500	(19,960.00)	(18,540.00)	0.0000	3.5372	(30.00)	0.00	1.9343	(0.1524)	0.0000	1	1.7819	02/04/2025
2367.HK	01/13/2025	SDB3260661409	0	(7,200)	46.3500	(359,280.00)	(333,720.00)	0.0000	3.5372	(30.00)	0.00	34.8177	(2.7429)	0.0000	1	32.0748	02/04/2025
2367.HK	01/13/2025	SDB3260661409	0	(800)	46.3500	(39,920.00)	(37,080.00)	0.0000	3.5372	(30.00)	0.00	3.8686	(0.3048)	0.0000	1	3.5639	02/04/2025
2367.HK	01/10/2025	SDB3260661409	0	(400)	46.2500	(19,960.00)	(18,500.00)	0.0000	3.7668	(30.00)	0.00	6.1796	(0.4562)	0.0000	3	5.7235	02/04/2025
2367.HK	01/10/2025	SDB3260661409	0	(7,200)	46.2500	(359,280.00)	(333,000.00)	0.0000	3.7668	(30.00)	0.00	111.2334	(8.2110)	0.0000	3	103.0224	02/04/2025
2367.HK	01/10/2025	SDB3260661409	0	(800)	46.2500	(39,920.00)	(37,000.00)	0.0000	3.7668	(30.00)	0.00	12.3593	(0.9123)	0.0000	3	11.4469	02/04/2025
2367.HK	01/09/2025	SDB3260661409	0	(400)	46.7000	(19,960.00)	(18,680.00)	0.0000	3.8514	(30.00)	0.00	2.1061	(0.1535)	0.0000	1	1.9526	02/04/2025
2367.HK	01/09/2025	SDB3260661409	0	(7,200)	46.7000	(359,280.00)	(336,240.00)	0.0000	3.8514	(30.00)	0.00	37.9105	(2.7636)	0.0000	1	35.1469	02/04/2025
2367.HK	01/09/2025	SDB3260661409	0	(800)	46.7000	(39,920.00)	(37,360.00)	0.0000	3.8514	(30.00)	0.00	4.2123	(0.3071)	0.0000	1	3.9052	02/04/2025
2367.HK	01/08/2025	SDB3260661409	0	(400)	46.5000	(19,960.00)	(18,600.00)	0.0000	3.9729	(30.00)	0.00	2.1726	(0.1529)	0.0000	1	2.0197	02/04/2025
2367.HK	01/08/2025	SDB3260661409	0	(7,200)	46.5000	(359,280.00)	(334,800.00)	0.0000	3.9729	(30.00)	0.00	39.1067	(2.7518)	0.0000	1	36.3549	02/04/2025
2367.HK	01/08/2025	SDB3260661409	0	(800)	46.5000	(39,920.00)	(37,200.00)	0.0000	3.9729	(30.00)	0.00	4.3452	(0.3058)	0.0000	1	4.0394	02/04/2025
2367.HK	01/07/2025	SDB3260661409	0	(400)	48.0000	(19,960.00)	(19,200.00)	0.0000	4.0362	(30.00)	0.00	2.2072	(0.1578)	0.0000	1	2.0494	02/04/2025
2367.HK	01/07/2025	SDB3260661409	0	(7,200)	48.0000	(359,280.00)	(345,600.00)	0.0000	4.0362	(30.00)	0.00	39.7298	(2.8405)	0.0000	1	36.8892	02/04/2025
2367.HK	01/07/2025	SDB3260661409	0	(800)	48.0000	(39,920.00)	(38,400.00)	0.0000	4.0362	(30.00)	0.00	4.4144	(0.3156)	0.0000	1	4.0988	02/04/2025
2367.HK	01/06/2025	SDB3260661409	0	(400)	48.6000	(19,960.00)	(19,440.00)	0.0000	3.8978	(30.00)	0.00	2.1315	(0.1598)	0.0000	1	1.9717	02/04/2025
2367.HK	01/06/2025	SDB3260661409	0	(7,200)	48.6000	(359,280.00)	(349,920.00)	0.0000	3.8978	(30.00)	0.00	38.3675	(2.8761)	0.0000	1	35.4914	02/04/2025
2367.HK	01/06/2025	SDB3260661409	0	(800)	48.6000	(39,920.00)	(38,880.00)	0.0000	3.8978	(30.00)	0.00	4.2631	(0.3196)	0.0000	1	3.9435	02/04/2025
2367.HK	01/03/2025	SDB3260661409	0	(400)	49.9000	(19,960.00)	(19,960.00)	0.0000	3.9489	(30.00)	0.00	6.4784	(0.4922)	0.0000	3	5.9863	02/04/2025
2367.HK	01/03/2025	SDB3260661409	0	(7,200)	49.9000	(359,280.00)	(359,280.00)	0.0000	3.9489	(30.00)	0.00	116.6120	(8.8590)	0.0000	3	107.7530	02/04/2025
2367.HK	01/03/2025	SDB3260661409	0	(800)	49.9000	(39,920.00)	(39,920.00)	0.0000	3.9489	(30.00)	0.00	12.9569	(0.9843)	0.0000	3	11.9726	02/04/2025
TOTAL GIANT BIOGENE HOLDING CO., LTD CMN												617.5202	(50.1860)	0.0000		567.3342	
HAIDILAO INTERNATIONAL HOLDING LTD CMN																	
6862.HK	01/10/2025	SDB3264178799	0	(8,000)	14.6400	(127,200.00)	(117,120.00)	0.0000	3.7668	(30.00)	0.00	39.3812	(2.8879)	0.0000	3	36.4933	02/04/2025
6862.HK	01/10/2025	SDB3264178799	0	(2,000)	14.6400	(31,800.00)	(29,280.00)	0.0000	3.7668	(30.00)	0.00	9.8453	(0.7220)	0.0000	3	9.1233	02/04/2025
6862.HK	01/09/2025	SDB3264178799	0	(8,000)	14.9200	(127,200.00)	(119,360.00)	0.0000	3.8514	(30.00)	0.00	13.4219	(0.9810)	0.0000	1	12.4409	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HAIDILAO INTERNATIONAL HOLDING LTD CMN (Cont.)																	
6862.HK	01/09/2025	SDB3264178799	0	(2,000)	14.9200	(31,800.00)	(29,840.00)	0.0000	3.8514	(30.00)	0.00	3.3555	(0.2453)	0.0000	1	3.1102	02/04/2025
6862.HK	01/09/2025	SDB3264178799	0	(2,000)	14.9200	(31,800.00)	(29,840.00)	0.0000	3.8514	(30.00)	0.00	3.3555	(0.2453)	0.0000	1	3.1102	02/04/2025
6862.HK	01/09/2025	SDB3264178799	0	(6,000)	14.9200	(95,400.00)	(89,520.00)	0.0000	3.8514	(30.00)	0.00	10.0664	(0.7358)	0.0000	1	9.3306	02/04/2025
6862.HK	01/09/2025	SDB3264178799	0	(1,000)	14.9200	(15,900.00)	(14,920.00)	0.0000	3.8514	(30.00)	0.00	1.6777	(0.1226)	0.0000	1	1.5551	02/04/2025
6862.HK	01/09/2025	SDB3264178799	0	(1,000)	14.9200	(15,900.00)	(14,920.00)	0.0000	3.8514	(30.00)	0.00	1.6777	(0.1226)	0.0000	1	1.5551	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(8,000)	14.9400	(127,200.00)	(119,520.00)	0.0000	3.9729	(30.00)	0.00	13.8454	(0.9824)	0.0000	1	12.8630	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(2,000)	14.9400	(31,800.00)	(29,880.00)	0.0000	3.9729	(30.00)	0.00	3.4613	(0.2456)	0.0000	1	3.2158	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(2,000)	14.9400	(31,800.00)	(29,880.00)	0.0000	3.9729	(30.00)	0.00	3.4613	(0.2456)	0.0000	1	3.2158	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(6,000)	14.9400	(95,400.00)	(89,640.00)	0.0000	3.9729	(30.00)	0.00	10.3840	(0.7368)	0.0000	1	9.6473	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(1,000)	14.9400	(15,900.00)	(14,940.00)	0.0000	3.9729	(30.00)	0.00	1.7307	(0.1228)	0.0000	1	1.6079	02/04/2025
6862.HK	01/08/2025	SDB3264178799	0	(1,000)	14.9400	(15,900.00)	(14,940.00)	0.0000	3.9729	(30.00)	0.00	1.7307	(0.1228)	0.0000	1	1.6079	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(8,000)	15.3400	(127,200.00)	(122,720.00)	0.0000	4.0362	(30.00)	0.00	14.0660	(1.0087)	0.0000	1	13.0573	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(2,000)	15.3400	(31,800.00)	(30,680.00)	0.0000	4.0362	(30.00)	0.00	3.5165	(0.2522)	0.0000	1	3.2643	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(2,000)	15.3400	(31,800.00)	(30,680.00)	0.0000	4.0362	(30.00)	0.00	3.5165	(0.2522)	0.0000	1	3.2643	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(6,000)	15.3400	(95,400.00)	(92,040.00)	0.0000	4.0362	(30.00)	0.00	10.5495	(0.7565)	0.0000	1	9.7930	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(1,000)	15.3400	(15,900.00)	(15,340.00)	0.0000	4.0362	(30.00)	0.00	1.7582	(0.1261)	0.0000	1	1.6322	02/04/2025
6862.HK	01/07/2025	SDB3264178799	0	(1,000)	15.3400	(15,900.00)	(15,340.00)	0.0000	4.0362	(30.00)	0.00	1.7582	(0.1261)	0.0000	1	1.6322	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(8,000)	15.5600	(127,200.00)	(124,480.00)	0.0000	3.8978	(30.00)	0.00	13.5837	(1.0231)	0.0000	1	12.5605	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(2,000)	15.5600	(31,800.00)	(31,120.00)	0.0000	3.8978	(30.00)	0.00	3.3959	(0.2558)	0.0000	1	3.1401	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(2,000)	15.5600	(31,800.00)	(31,120.00)	0.0000	3.8978	(30.00)	0.00	3.3959	(0.2558)	0.0000	1	3.1401	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(6,000)	15.5600	(95,400.00)	(93,360.00)	0.0000	3.8978	(30.00)	0.00	10.1878	(0.7673)	0.0000	1	9.4204	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(1,000)	15.5600	(15,900.00)	(15,560.00)	0.0000	3.8978	(30.00)	0.00	1.6980	(0.1279)	0.0000	1	1.5701	02/04/2025
6862.HK	01/06/2025	SDB3264178799	0	(1,000)	15.5600	(15,900.00)	(15,560.00)	0.0000	3.8978	(30.00)	0.00	1.6980	(0.1279)	0.0000	1	1.5701	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(8,000)	15.9000	(127,200.00)	(127,200.00)	0.0000	3.9489	(30.00)	0.00	41.2855	(3.1364)	0.0000	3	38.1490	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(2,000)	15.9000	(31,800.00)	(31,800.00)	0.0000	3.9489	(30.00)	0.00	10.3214	(0.7841)	0.0000	3	9.5373	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(2,000)	15.9000	(31,800.00)	(31,800.00)	0.0000	3.9489	(30.00)	0.00	10.3214	(0.7841)	0.0000	3	9.5373	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(6,000)	15.9000	(95,400.00)	(95,400.00)	0.0000	3.9489	(30.00)	0.00	30.9641	(2.3523)	0.0000	3	28.6118	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(1,000)	15.9000	(15,900.00)	(15,900.00)	0.0000	3.9489	(30.00)	0.00	5.1607	(0.3921)	0.0000	3	4.7686	02/04/2025
6862.HK	01/03/2025	SDB3264178799	0	(1,000)	15.9000	(15,900.00)	(15,900.00)	0.0000	3.9489	(30.00)	0.00	5.1607	(0.3921)	0.0000	3	4.7686	02/04/2025
TOTAL HAIDILAO INTERNATIONAL HOLDING LTD CMN												289.7325	(21.4389)	0.0000		268.2936	
HANG SENG BANK (ORD) CMN																	
0011.HK	01/08/2025	SDB3265127460	0	(4,200)	93.3500	(396,611.51)	(392,070.00)	0.0000	3.9729	(30.00)	0.00	43.1701	(3.2225)	0.0000	1	39.9476	02/04/2025
0011.HK	01/08/2025	SDB3265127460	0	(4,000)	93.3500	(378,094.62)	(373,400.00)	0.0000	3.9729	(30.00)	0.00	41.1546	(3.0690)	0.0000	1	38.0856	02/04/2025
0011.HK	01/07/2025	SDB3265127460	0	(4,200)	94.4313	(396,611.51)	(396,611.51)	0.0000	4.0362	(30.00)	0.00	43.8580	(3.2598)	0.0000	1	40.5981	02/04/2025
0011.HK	01/07/2025	SDB3265127460	0	(4,000)	94.5237	(378,094.62)	(378,094.62)	0.0000	4.0362	(30.00)	0.00	41.8103	(3.1076)	0.0000	1	38.7027	02/04/2025
TOTAL HANG SENG BANK (ORD) CMN												169.9930	(12.6590)	0.0000		157.3340	
HENGAN INTL GROUP CO LTD CMN																	
1044.HK	01/17/2025	SDB3264857814	0	(5,500)	20.5500	(123,475.00)	(113,025.00)	0.0000	2.4434	(30.00)	0.00	8.2656	(0.9290)	0.0000	1	7.3366	02/04/2025
1044.HK	01/17/2025	SDB3264857814	0	(6,500)	20.5500	(145,925.00)	(133,575.00)	0.0000	2.4434	(30.00)	0.00	9.7685	(1.0979)	0.0000	1	8.6706	02/04/2025
1044.HK	01/17/2025	SDB3264857814	0	(4,500)	20.5500	(101,025.00)	(92,475.00)	0.0000	2.4434	(30.00)	0.00	6.7628	(0.7601)	0.0000	1	6.0027	02/04/2025
1044.HK	01/17/2025	SDB3264857814	0	(3,500)	20.5500	(78,575.00)	(71,925.00)	0.0000	2.4434	(30.00)	0.00	5.2599	(0.5912)	0.0000	1	4.6688	02/04/2025
1044.HK	01/17/2025	SDB3264857814	0	(2,500)	20.5500	(56,125.00)	(51,375.00)	0.0000	2.4434	(30.00)	0.00	3.7571	(0.4223)	0.0000	1	3.3348	02/04/2025
1044.HK	01/17/2025	SDB3264857814	0	(1,500)	20.5500	(33,675.00)	(30,825.00)	0.0000	2.4434	(30.00)	0.00	2.2543	(0.2534)	0.0000	1	2.0009	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(5,500)	20.3000	(123,475.00)	(111,650.00)	0.0000	2.6392	(30.00)	0.00	8.9280	(0.9177)	0.0000	1	8.0103	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(6,500)	20.3000	(145,925.00)	(131,950.00)	0.0000	2.6392	(30.00)	0.00	10.5513	(1.0845)	0.0000	1	9.4667	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(4,500)	20.3000	(101,025.00)	(91,350.00)	0.0000	2.6392	(30.00)	0.00	7.3047	(0.7508)	0.0000	1	6.5539	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(3,500)	20.3000	(78,575.00)	(71,050.00)	0.0000	2.6392	(30.00)	0.00	5.6814	(0.5840)	0.0000	1	5.0975	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(2,500)	20.3000	(56,125.00)	(50,750.00)	0.0000	2.6392	(30.00)	0.00	4.0582	(0.4171)	0.0000	1	3.6411	02/04/2025
1044.HK	01/16/2025	SDB3264857814	0	(1,500)	20.3000	(33,675.00)	(30,450.00)	0.0000	2.6392	(30.00)	0.00	2.4349	(0.2503)	0.0000	1	2.1846	02/04/2025
1044.HK	01/15/2025	SDB3264857814	0	(5,500)	20.0000	(123,475.00)	(110,000.00)	0.0000	2.9650	(30.00)	0.00	10.0301	(0.9041)	0.0000	1	9.1260	02/04/2025
1044.HK	01/15/2025	SDB3264857814	0	(6,500)	20.0000	(145,925.00)	(130,000.00)	0.0000	2.9650	(30.00)	0.00	11.8537	(1.0685)	0.0000	1	10.7853	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HENGAN INTL GROUP CO LTD CMN (Cont.)																	
1044.HK	01/15/2025	SDB3264857814	0	(4,500)	20.0000	(101,025.00)	(90,000.00)	0.0000	2.9650	(30.00)	0.00	8.2064	(0.7397)	0.0000	1	7.4667	02/04/2025
1044.HK	01/15/2025	SDB3264857814	0	(3,500)	20.0000	(78,575.00)	(70,000.00)	0.0000	2.9650	(30.00)	0.00	6.3828	(0.5753)	0.0000	1	5.8074	02/04/2025
1044.HK	01/15/2025	SDB3264857814	0	(2,500)	20.0000	(56,125.00)	(50,000.00)	0.0000	2.9650	(30.00)	0.00	4.5591	(0.4110)	0.0000	1	4.1482	02/04/2025
1044.HK	01/15/2025	SDB3264857814	0	(1,500)	20.0000	(33,675.00)	(30,000.00)	0.0000	2.9650	(30.00)	0.00	2.7355	(0.2466)	0.0000	1	2.4889	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(5,500)	20.3000	(123,475.00)	(111,650.00)	0.0000	3.2826	(30.00)	0.00	11.1047	(0.9177)	0.0000	1	10.1870	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(6,500)	20.3000	(145,925.00)	(131,950.00)	0.0000	3.2826	(30.00)	0.00	13.1237	(1.0845)	0.0000	1	12.0392	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(4,500)	20.3000	(101,025.00)	(91,350.00)	0.0000	3.2826	(30.00)	0.00	9.0856	(0.7508)	0.0000	1	8.3348	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(3,500)	20.3000	(78,575.00)	(71,050.00)	0.0000	3.2826	(30.00)	0.00	7.0666	(0.5840)	0.0000	1	6.4826	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(2,500)	20.3000	(56,125.00)	(50,750.00)	0.0000	3.2826	(30.00)	0.00	5.0476	(0.4171)	0.0000	1	4.6305	02/04/2025
1044.HK	01/14/2025	SDB3264857814	0	(1,500)	20.3000	(33,675.00)	(30,450.00)	0.0000	3.2826	(30.00)	0.00	3.0285	(0.2503)	0.0000	1	2.7783	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(5,500)	20.7000	(123,475.00)	(113,850.00)	0.0000	3.5372	(30.00)	0.00	11.9659	(0.9358)	0.0000	1	11.0302	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(6,500)	20.7000	(145,925.00)	(134,550.00)	0.0000	3.5372	(30.00)	0.00	14.1415	(1.1059)	0.0000	1	13.0356	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(4,500)	20.7000	(101,025.00)	(93,150.00)	0.0000	3.5372	(30.00)	0.00	9.7903	(0.7656)	0.0000	1	9.0247	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(3,500)	20.7000	(78,575.00)	(72,450.00)	0.0000	3.5372	(30.00)	0.00	7.6147	(0.5955)	0.0000	1	7.0192	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(2,500)	20.7000	(56,125.00)	(51,750.00)	0.0000	3.5372	(30.00)	0.00	5.4391	(0.4253)	0.0000	1	5.0137	02/04/2025
1044.HK	01/13/2025	SDB3264857814	0	(1,500)	20.7000	(33,675.00)	(31,050.00)	0.0000	3.5372	(30.00)	0.00	3.2634	(0.2552)	0.0000	1	3.0082	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(5,500)	20.8500	(123,475.00)	(114,675.00)	0.0000	3.7668	(30.00)	0.00	38.2280	(2.8276)	0.0000	3	35.4004	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(6,500)	20.8500	(145,925.00)	(135,525.00)	0.0000	3.7668	(30.00)	0.00	45.1785	(3.3417)	0.0000	3	41.8368	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(4,500)	20.8500	(101,025.00)	(93,825.00)	0.0000	3.7668	(30.00)	0.00	31.2774	(2.3135)	0.0000	3	28.9639	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(3,500)	20.8500	(78,575.00)	(72,975.00)	0.0000	3.7668	(30.00)	0.00	24.3269	(1.7994)	0.0000	3	22.5275	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(2,500)	20.8500	(56,125.00)	(52,125.00)	0.0000	3.7668	(30.00)	0.00	17.3763	(1.2853)	0.0000	3	16.0911	02/04/2025
1044.HK	01/10/2025	SDB3264857814	0	(1,500)	20.8500	(33,675.00)	(31,275.00)	0.0000	3.7668	(30.00)	0.00	10.4258	(0.7712)	0.0000	3	9.6546	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(5,500)	21.1000	(123,475.00)	(116,050.00)	0.0000	3.8514	(30.00)	0.00	13.0288	(0.9538)	0.0000	1	12.0750	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(6,500)	21.1000	(145,925.00)	(137,150.00)	0.0000	3.8514	(30.00)	0.00	15.3977	(1.1273)	0.0000	1	14.2705	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(4,500)	21.1000	(101,025.00)	(94,950.00)	0.0000	3.8514	(30.00)	0.00	10.6600	(0.7804)	0.0000	1	9.8796	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(3,500)	21.1000	(78,575.00)	(73,850.00)	0.0000	3.8514	(30.00)	0.00	8.2911	(0.6070)	0.0000	1	7.6841	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(2,500)	21.1000	(56,125.00)	(52,750.00)	0.0000	3.8514	(30.00)	0.00	5.9222	(0.4336)	0.0000	1	5.4886	02/04/2025
1044.HK	01/09/2025	SDB3264857814	0	(1,500)	21.1000	(33,675.00)	(31,650.00)	0.0000	3.8514	(30.00)	0.00	3.5533	(0.2601)	0.0000	1	3.2932	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(5,500)	21.3500	(123,475.00)	(117,425.00)	0.0000	3.9729	(30.00)	0.00	13.4399	(0.9651)	0.0000	1	12.4748	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(6,500)	21.3500	(145,925.00)	(138,775.00)	0.0000	3.9729	(30.00)	0.00	15.8836	(1.1406)	0.0000	1	14.7429	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(4,500)	21.3500	(101,025.00)	(96,075.00)	0.0000	3.9729	(30.00)	0.00	10.9963	(0.7897)	0.0000	1	10.2067	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(3,500)	21.3500	(78,575.00)	(74,725.00)	0.0000	3.9729	(30.00)	0.00	8.5527	(0.6142)	0.0000	1	7.9385	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(2,500)	21.3500	(56,125.00)	(53,375.00)	0.0000	3.9729	(30.00)	0.00	6.1091	(0.4387)	0.0000	1	5.6704	02/04/2025
1044.HK	01/08/2025	SDB3264857814	0	(1,500)	21.3500	(33,675.00)	(32,025.00)	0.0000	3.9729	(30.00)	0.00	3.6654	(0.2632)	0.0000	1	3.4022	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(5,500)	21.8500	(123,475.00)	(120,175.00)	0.0000	4.0362	(30.00)	0.00	13.6541	(0.9877)	0.0000	1	12.6663	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(6,500)	21.8500	(145,925.00)	(142,025.00)	0.0000	4.0362	(30.00)	0.00	16.1366	(1.1673)	0.0000	1	14.9693	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(4,500)	21.8500	(101,025.00)	(98,325.00)	0.0000	4.0362	(30.00)	0.00	11.1715	(0.8082)	0.0000	1	10.3634	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(3,500)	21.8500	(78,575.00)	(76,475.00)	0.0000	4.0362	(30.00)	0.00	8.6890	(0.6286)	0.0000	1	8.0604	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(2,500)	21.8500	(56,125.00)	(54,625.00)	0.0000	4.0362	(30.00)	0.00	6.2064	(0.4490)	0.0000	1	5.7574	02/04/2025
1044.HK	01/07/2025	SDB3264857814	0	(1,500)	21.8500	(33,675.00)	(32,775.00)	0.0000	4.0362	(30.00)	0.00	3.7238	(0.2694)	0.0000	1	3.4545	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(5,500)	22.1000	(123,475.00)	(121,550.00)	0.0000	3.8978	(30.00)	0.00	13.1859	(0.9990)	0.0000	1	12.1868	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(6,500)	22.1000	(145,925.00)	(143,650.00)	0.0000	3.8978	(30.00)	0.00	15.5833	(1.1807)	0.0000	1	14.4026	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(4,500)	22.1000	(101,025.00)	(99,450.00)	0.0000	3.8978	(30.00)	0.00	10.7884	(0.8174)	0.0000	1	9.9710	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(3,500)	22.1000	(78,575.00)	(77,350.00)	0.0000	3.8978	(30.00)	0.00	8.3910	(0.6358)	0.0000	1	7.7553	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(2,500)	22.1000	(56,125.00)	(55,250.00)	0.0000	3.8978	(30.00)	0.00	5.5936	(0.4541)	0.0000	1	5.5395	02/04/2025
1044.HK	01/06/2025	SDB3264857814	0	(1,500)	22.1000	(33,675.00)	(33,150.00)	0.0000	3.8978	(30.00)	0.00	3.5961	(0.2725)	0.0000	1	3.3237	02/04/2025
1044.HK	01/03/2025	SDB3264857814	0	(5,500)	22.4500	(123,475.00)	(123,475.00)	0.0000	3.9489	(30.00)	0.00	40.0764	(3.0446)	0.0000	3	37.0318	02/04/2025
1044.HK	01/03/2025	SDB3264857814	0	(6,500)	22.4500	(145,925.00)	(145,925.00)	0.0000	3.9489	(30.00)	0.00	47.3631	(3.5982)	0.0000	3	43.7649	02/04/2025
1044.HK	01/03/2025	SDB3264857814	0	(4,500)	22.4500	(101,025.00)	(101,025.00)	0.0000	3.9489	(30.00)	0.00	32.7898	(2.4910)	0.0000	3	30.2988	02/04/2025
1044.HK	01/03/2025	SDB3264857814	0	(3,500)	22.4500	(78,575.00)	(78,575.00)	0.0000	3.9489	(30.00)	0.00	25.5032	(1.9375)	0.0000	3	23.5657	02/04/2025
1044.HK	01/03/2025	SDB3264857814	0	(2,500)	22.4500	(56,125.00)	(56,125.00)	0.0000	3.9489	(30.00)	0.00	18.2166	(1.3839)	0.0000	3	16.8327	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HENGAN INTL GROUP CO LTD CMN (Cont.)																	
1044.HK	01/03/2025	SDB3264857814	0	(1,500)	22.4500	(33,675.00)	(33,675.00)	0.0000	3.9489	(30.00)	0.00	10.9299	(0.8303)	0.0000	3	10.0996	02/04/2025
TOTAL HENGAN INTL GROUP CO LTD CMN												793.7777	(62.7584)	0.0000		731.0194	
HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H																	
0921.HK	01/17/2025	SDB3260661417	0	(3,000)	26.7000	(73,650.00)	(80,100.00)	0.0000	2.4434	(30.00)	0.00	4.9303	(0.6584)	0.0000	1	4.2719	02/04/2025
0921.HK	01/17/2025	SDB3260661417	0	(1,000)	26.7000	(24,550.00)	(26,700.00)	0.0000	2.4434	(30.00)	0.00	1.6434	(0.2195)	0.0000	1	1.4240	02/04/2025
0921.HK	01/16/2025	SDB3260661417	0	(3,000)	26.4500	(73,650.00)	(79,350.00)	0.0000	2.6392	(30.00)	0.00	5.3253	(0.6522)	0.0000	1	4.6731	02/04/2025
0921.HK	01/16/2025	SDB3260661417	0	(1,000)	26.4500	(24,550.00)	(26,450.00)	0.0000	2.6392	(30.00)	0.00	1.7751	(0.2174)	0.0000	1	1.5577	02/04/2025
0921.HK	01/15/2025	SDB3260661417	0	(3,000)	26.3000	(73,650.00)	(78,900.00)	0.0000	2.9650	(30.00)	0.00	5.9827	(0.6485)	0.0000	1	5.3342	02/04/2025
0921.HK	01/15/2025	SDB3260661417	0	(1,000)	26.3000	(24,550.00)	(26,300.00)	0.0000	2.9650	(30.00)	0.00	1.9942	(0.2162)	0.0000	1	1.7781	02/04/2025
0921.HK	01/14/2025	SDB3260661417	0	(3,000)	26.5000	(73,650.00)	(79,500.00)	0.0000	3.2826	(30.00)	0.00	6.6237	(0.6534)	0.0000	1	5.9703	02/04/2025
0921.HK	01/14/2025	SDB3260661417	0	(1,000)	26.5000	(24,550.00)	(26,500.00)	0.0000	3.2826	(30.00)	0.00	2.2079	(0.2178)	0.0000	1	1.9901	02/04/2025
0921.HK	01/13/2025	SDB3260661417	0	(3,000)	27.6000	(73,650.00)	(82,800.00)	0.0000	3.5372	(30.00)	0.00	7.1374	(0.6805)	0.0000	1	6.4568	02/04/2025
0921.HK	01/13/2025	SDB3260661417	0	(1,000)	27.6000	(24,550.00)	(27,600.00)	0.0000	3.5372	(30.00)	0.00	2.3791	(0.2268)	0.0000	1	2.1523	02/04/2025
0921.HK	01/10/2025	SDB3260661417	0	(3,000)	28.0000	(73,650.00)	(84,000.00)	0.0000	3.7668	(30.00)	0.00	22.8021	(2.0712)	0.0000	3	20.7309	02/04/2025
0921.HK	01/10/2025	SDB3260661417	0	(1,000)	28.0000	(24,550.00)	(28,000.00)	0.0000	3.7668	(30.00)	0.00	7.6007	(0.6904)	0.0000	3	6.9103	02/04/2025
0921.HK	01/09/2025	SDB3260661417	0	(3,000)	25.9500	(73,650.00)	(77,850.00)	0.0000	3.8514	(30.00)	0.00	7.7714	(0.6399)	0.0000	1	7.1315	02/04/2025
0921.HK	01/09/2025	SDB3260661417	0	(1,000)	25.9500	(24,550.00)	(25,950.00)	0.0000	3.8514	(30.00)	0.00	2.5905	(0.2133)	0.0000	1	2.3772	02/04/2025
0921.HK	01/08/2025	SDB3260661417	0	(3,000)	26.4000	(73,650.00)	(79,200.00)	0.0000	3.9729	(30.00)	0.00	8.0166	(0.6510)	0.0000	1	7.3657	02/04/2025
0921.HK	01/08/2025	SDB3260661417	0	(1,000)	26.4000	(24,550.00)	(26,400.00)	0.0000	3.9729	(30.00)	0.00	2.6722	(0.2170)	0.0000	1	2.4552	02/04/2025
0921.HK	01/07/2025	SDB3260661417	0	(3,000)	26.0000	(73,650.00)	(78,000.00)	0.0000	4.0362	(30.00)	0.00	8.1443	(0.6411)	0.0000	1	7.5032	02/04/2025
0921.HK	01/07/2025	SDB3260661417	0	(1,000)	26.0000	(24,550.00)	(26,000.00)	0.0000	4.0362	(30.00)	0.00	2.7148	(0.2137)	0.0000	1	2.5011	02/04/2025
0921.HK	01/06/2025	SDB3260661417	0	(3,000)	25.0500	(73,650.00)	(75,150.00)	0.0000	3.8978	(30.00)	0.00	7.8651	(0.6177)	0.0000	1	7.2474	02/04/2025
0921.HK	01/06/2025	SDB3260661417	0	(1,000)	25.0500	(24,550.00)	(25,050.00)	0.0000	3.8978	(30.00)	0.00	2.6217	(0.2059)	0.0000	1	2.4158	02/04/2025
0921.HK	01/03/2025	SDB3260661417	0	(3,000)	24.5500	(73,650.00)	(73,650.00)	0.0000	3.9489	(30.00)	0.00	23.9047	(1.8160)	0.0000	3	22.0886	02/04/2025
0921.HK	01/03/2025	SDB3260661417	0	(1,000)	24.5500	(24,550.00)	(24,550.00)	0.0000	3.9489	(30.00)	0.00	7.9682	(0.6053)	0.0000	3	7.3629	02/04/2025
TOTAL HISENSE HOME APPLIANCES GROUP COLTD CMN CLASS H												144.6714	(12.9732)	0.0000		131.6983	
HUA HONG SEMICONDUCTOR LIMITED CMN																	
1347.HK	01/17/2025	SDB3264054707	0	(10,000)	22.3500	(216,500.00)	(223,500.00)	0.0000	2.4434	(194.44)	0.00	14.4929	(11.9064)	0.0000	1	2.5865	02/04/2025
1347.HK	01/17/2025	SDB3264054707	0	(4,000)	22.3500	(86,600.00)	(89,400.00)	0.0000	2.4434	(194.44)	0.00	5.7971	(4.7626)	0.0000	1	1.0346	02/04/2025
1347.HK	01/17/2025	SDB3264054707	0	(2,000)	22.3500	(43,300.00)	(44,700.00)	0.0000	2.4434	(194.44)	0.00	2.8986	(2.3813)	0.0000	1	0.5173	02/04/2025
1347.HK	01/17/2025	SDB3264054707	0	(1,000)	22.3500	(21,650.00)	(22,350.00)	0.0000	2.4434	(194.44)	0.00	1.4493	(1.1906)	0.0000	1	0.2586	02/04/2025
1347.HK	01/17/2025	SDB3264054707	0	(1,000)	22.3500	(21,650.00)	(22,350.00)	0.0000	2.4434	(194.44)	0.00	1.4493	(1.1906)	0.0000	1	0.2586	02/04/2025
1347.HK	01/16/2025	SDB3264054707	0	(10,000)	22.3500	(216,500.00)	(223,500.00)	0.0000	2.6392	(194.44)	0.00	15.6543	(11.9064)	0.0000	1	3.7479	02/04/2025
1347.HK	01/16/2025	SDB3264054707	0	(4,000)	22.3500	(86,600.00)	(89,400.00)	0.0000	2.6392	(194.44)	0.00	6.2617	(4.7626)	0.0000	1	1.4991	02/04/2025
1347.HK	01/16/2025	SDB3264054707	0	(2,000)	22.3500	(43,300.00)	(44,700.00)	0.0000	2.6392	(194.44)	0.00	3.1309	(2.3813)	0.0000	1	0.7496	02/04/2025
1347.HK	01/16/2025	SDB3264054707	0	(1,000)	22.3500	(21,650.00)	(22,350.00)	0.0000	2.6392	(194.44)	0.00	1.5654	(1.1906)	0.0000	1	0.3748	02/04/2025
1347.HK	01/16/2025	SDB3264054707	0	(1,000)	22.3500	(21,650.00)	(22,350.00)	0.0000	2.6392	(194.44)	0.00	1.5654	(1.1906)	0.0000	1	0.3748	02/04/2025
1347.HK	01/15/2025	SDB3264054707	0	(10,000)	21.5500	(216,500.00)	(215,500.00)	0.0000	2.9650	(194.44)	0.00	17.5867	(11.4802)	0.0000	1	6.1065	02/04/2025
1347.HK	01/15/2025	SDB3264054707	0	(4,000)	21.5500	(86,600.00)	(86,200.00)	0.0000	2.9650	(194.44)	0.00	7.0347	(4.5921)	0.0000	1	2.4426	02/04/2025
1347.HK	01/15/2025	SDB3264054707	0	(2,000)	21.5500	(43,300.00)	(43,100.00)	0.0000	2.9650	(194.44)	0.00	3.5173	(2.2960)	0.0000	1	1.2213	02/04/2025
1347.HK	01/15/2025	SDB3264054707	0	(1,000)	21.5500	(21,650.00)	(21,550.00)	0.0000	2.9650	(194.44)	0.00	1.7587	(1.1480)	0.0000	1	0.6106	02/04/2025
1347.HK	01/15/2025	SDB3264054707	0	(1,000)	21.5500	(21,650.00)	(21,550.00)	0.0000	2.9650	(194.44)	0.00	1.7587	(1.1480)	0.0000	1	0.6106	02/04/2025
1347.HK	01/14/2025	SDB3264054707	0	(10,000)	20.8500	(216,500.00)	(208,500.00)	0.0000	3.2826	(194.44)	0.00	19.4708	(11.1073)	0.0000	1	8.3635	02/04/2025
1347.HK	01/14/2025	SDB3264054707	0	(4,000)	20.8500	(86,600.00)	(83,400.00)	0.0000	3.2826	(194.44)	0.00	7.7883	(4.4429)	0.0000	1	3.3454	02/04/2025
1347.HK	01/14/2025	SDB3264054707	0	(2,000)	20.8500	(43,300.00)	(41,700.00)	0.0000	3.2826	(194.44)	0.00	3.8942	(2.2215)	0.0000	1	1.6727	02/04/2025
1347.HK	01/14/2025	SDB3264054707	0	(1,000)	20.8500	(21,650.00)	(20,850.00)	0.0000	3.2826	(194.44)	0.00	1.9471	(1.1107)	0.0000	1	0.8364	02/04/2025
1347.HK	01/14/2025	SDB3264054707	0	(1,000)	20.8500	(21,650.00)	(20,850.00)	0.0000	3.2826	(194.44)	0.00	1.9471	(1.1107)	0.0000	1	0.8364	02/04/2025
1347.HK	01/13/2025	SDB3264054707	0	(10,000)	20.5500	(216,500.00)	(205,500.00)	0.0000	3.5372	(194.44)	0.00	20.9809	(10.9475)	0.0000	1	10.0334	02/04/2025
1347.HK	01/13/2025	SDB3264054707	0	(4,000)	20.5500	(86,600.00)	(82,200.00)	0.0000	3.5372	(194.44)	0.00	8.3924	(4.3790)	0.0000	1	4.0134	02/04/2025
1347.HK	01/13/2025	SDB3264054707	0	(2,000)	20.5500	(43,300.00)	(41,100.00)	0.0000	3.5372	(194.44)	0.00	4.1962	(2.1895)	0.0000	1	2.0067	02/04/2025
1347.HK	01/13/2025	SDB3264054707	0	(1,000)	20.5500	(21,650.00)	(20,550.00)	0.0000	3.5372	(194.44)	0.00	2.0981	(1.0947)	0.0000	1	1.0033	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HUA HONG SEMICONDUCTOR LIMITED CMN (Cont.)																	
1347.HK	01/13/2025	SDB3264054707	0	(1,000)	20.5500	(21,650.00)	(20,550.00)	0.0000	3.5372	(194.44)	0.00	2.0981	(1.0947)	0.0000	1	1.0033	02/04/2025
1347.HK	01/10/2025	SDB3264054707	0	(10,000)	20.1000	(216,500.00)	(201,000.00)	0.0000	3.7668	(194.44)	0.00	67.0286	(32.1233)	0.0000	3	34.9053	02/04/2025
1347.HK	01/10/2025	SDB3264054707	0	(4,000)	20.1000	(86,600.00)	(80,400.00)	0.0000	3.7668	(194.44)	0.00	26.8114	(12.8493)	0.0000	3	13.9621	02/04/2025
1347.HK	01/10/2025	SDB3264054707	0	(2,000)	20.1000	(43,300.00)	(40,200.00)	0.0000	3.7668	(194.44)	0.00	13.4057	(6.4247)	0.0000	3	6.9811	02/04/2025
1347.HK	01/10/2025	SDB3264054707	0	(1,000)	20.1000	(21,650.00)	(20,100.00)	0.0000	3.7668	(194.44)	0.00	6.7029	(3.2123)	0.0000	3	3.4905	02/04/2025
1347.HK	01/10/2025	SDB3264054707	0	(1,000)	20.1000	(21,650.00)	(20,100.00)	0.0000	3.7668	(194.44)	0.00	6.7029	(3.2123)	0.0000	3	3.4905	02/04/2025
1347.HK	01/09/2025	SDB3264054707	0	(10,000)	20.7500	(216,500.00)	(207,500.00)	0.0000	3.8514	(194.44)	0.00	22.8447	(11.0540)	0.0000	1	11.7906	02/04/2025
1347.HK	01/09/2025	SDB3264054707	0	(4,000)	20.7500	(86,600.00)	(83,000.00)	0.0000	3.8514	(194.44)	0.00	9.1379	(4.4216)	0.0000	1	4.7163	02/04/2025
1347.HK	01/09/2025	SDB3264054707	0	(2,000)	20.7500	(43,300.00)	(41,500.00)	0.0000	3.8514	(194.44)	0.00	4.5689	(2.2108)	0.0000	1	2.3581	02/04/2025
1347.HK	01/09/2025	SDB3264054707	0	(1,000)	20.7500	(21,650.00)	(20,750.00)	0.0000	3.8514	(194.44)	0.00	2.2845	(1.1054)	0.0000	1	1.1791	02/04/2025
1347.HK	01/09/2025	SDB3264054707	0	(1,000)	20.7500	(21,650.00)	(20,750.00)	0.0000	3.8514	(194.44)	0.00	2.2845	(1.1054)	0.0000	1	1.1791	02/04/2025
1347.HK	01/08/2025	SDB3264054707	0	(10,000)	20.1500	(216,500.00)	(201,500.00)	0.0000	3.9729	(194.44)	0.00	23.5655	(10.7344)	0.0000	1	12.8311	02/04/2025
1347.HK	01/08/2025	SDB3264054707	0	(4,000)	20.1500	(86,600.00)	(80,600.00)	0.0000	3.9729	(194.44)	0.00	9.4262	(4.2938)	0.0000	1	5.1324	02/04/2025
1347.HK	01/08/2025	SDB3264054707	0	(2,000)	20.1500	(43,300.00)	(40,300.00)	0.0000	3.9729	(194.44)	0.00	4.7131	(2.1469)	0.0000	1	2.5662	02/04/2025
1347.HK	01/08/2025	SDB3264054707	0	(1,000)	20.1500	(21,650.00)	(20,150.00)	0.0000	3.9729	(194.44)	0.00	2.3565	(1.0734)	0.0000	1	1.2831	02/04/2025
1347.HK	01/08/2025	SDB3264054707	0	(1,000)	20.1500	(21,650.00)	(20,150.00)	0.0000	3.9729	(194.44)	0.00	2.3565	(1.0734)	0.0000	1	1.2831	02/04/2025
1347.HK	01/07/2025	SDB3264054707	0	(10,000)	19.9800	(216,500.00)	(199,800.00)	0.0000	4.0362	(194.44)	0.00	23.9409	(10.6438)	0.0000	1	13.2971	02/04/2025
1347.HK	01/07/2025	SDB3264054707	0	(4,000)	19.9800	(86,600.00)	(79,920.00)	0.0000	4.0362	(194.44)	0.00	9.5764	(4.2575)	0.0000	1	5.3188	02/04/2025
1347.HK	01/07/2025	SDB3264054707	0	(2,000)	19.9800	(43,300.00)	(39,960.00)	0.0000	4.0362	(194.44)	0.00	4.7882	(2.1288)	0.0000	1	2.6594	02/04/2025
1347.HK	01/07/2025	SDB3264054707	0	(1,000)	19.9800	(21,650.00)	(19,980.00)	0.0000	4.0362	(194.44)	0.00	2.3941	(1.0644)	0.0000	1	1.3297	02/04/2025
1347.HK	01/07/2025	SDB3264054707	0	(1,000)	19.9800	(21,650.00)	(19,980.00)	0.0000	4.0362	(194.44)	0.00	2.3941	(1.0644)	0.0000	1	1.3297	02/04/2025
1347.HK	01/06/2025	SDB3264054707	0	(10,000)	20.2000	(216,500.00)	(202,000.00)	0.0000	3.8978	(194.44)	0.00	23.1200	(10.7610)	0.0000	1	12.3590	02/04/2025
1347.HK	01/06/2025	SDB3264054707	0	(4,000)	20.2000	(86,600.00)	(80,800.00)	0.0000	3.8978	(194.44)	0.00	9.2480	(4.3044)	0.0000	1	4.9436	02/04/2025
1347.HK	01/06/2025	SDB3264054707	0	(2,000)	20.2000	(43,300.00)	(40,400.00)	0.0000	3.8978	(194.44)	0.00	4.6240	(2.1522)	0.0000	1	2.4718	02/04/2025
1347.HK	01/06/2025	SDB3264054707	0	(1,000)	20.2000	(21,650.00)	(20,200.00)	0.0000	3.8978	(194.44)	0.00	2.3120	(1.0761)	0.0000	1	1.2359	02/04/2025
1347.HK	01/06/2025	SDB3264054707	0	(1,000)	20.2000	(21,650.00)	(20,200.00)	0.0000	3.8978	(194.44)	0.00	2.3120	(1.0761)	0.0000	1	1.2359	02/04/2025
1347.HK	01/03/2025	SDB3264054707	0	(10,000)	21.6500	(216,500.00)	(216,500.00)	0.0000	3.9489	(194.44)	0.00	70.2697	(34.6004)	0.0000	3	35.6692	02/04/2025
1347.HK	01/03/2025	SDB3264054707	0	(4,000)	21.6500	(86,600.00)	(86,600.00)	0.0000	3.9489	(194.44)	0.00	28.1079	(13.8402)	0.0000	3	14.2677	02/04/2025
1347.HK	01/03/2025	SDB3264054707	0	(2,000)	21.6500	(43,300.00)	(43,300.00)	0.0000	3.9489	(194.44)	0.00	14.0539	(6.9201)	0.0000	3	7.1338	02/04/2025
1347.HK	01/03/2025	SDB3264054707	0	(1,000)	21.6500	(21,650.00)	(21,650.00)	0.0000	3.9489	(194.44)	0.00	7.0270	(3.4600)	0.0000	3	3.5669	02/04/2025
1347.HK	01/03/2025	SDB3264054707	0	(1,000)	21.6500	(21,650.00)	(21,650.00)	0.0000	3.9489	(194.44)	0.00	7.0270	(3.4600)	0.0000	3	3.5669	02/04/2025
TOTAL HUA HONG SEMICONDUCTOR LIMITED CMN												574.1187	(301.0766)	0.0000		273.0421	
HUADIAN POWER INTL CORP LTD CMN CLASS H																	
1071.HK	01/17/2025	SDB3264054714	0	(2,000)	3.7700	(8,000.00)	(7,540.00)	0.0000	2.4434	(355.15)	0.00	0.5355	(0.7336)	0.0000	1	(0.1981)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(30,000)	3.7700	(120,000.00)	(113,100.00)	0.0000	2.4434	(355.15)	0.00	8.0330	(11.0047)	0.0000	1	(2.9717)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(4,000)	3.7700	(16,000.00)	(15,080.00)	0.0000	2.4434	(355.15)	0.00	1.0711	(1.4673)	0.0000	1	(0.3962)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(2,000)	3.7700	(8,000.00)	(7,540.00)	0.0000	2.4434	(355.15)	0.00	0.5355	(0.7336)	0.0000	1	(0.1981)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(6,000)	3.7700	(24,000.00)	(22,620.00)	0.0000	2.4434	(355.15)	0.00	1.6066	(2.2009)	0.0000	1	(0.5943)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(2,000)	3.7700	(8,000.00)	(7,540.00)	0.0000	2.4434	(355.15)	0.00	0.5355	(0.7336)	0.0000	1	(0.1981)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(2,000)	3.7700	(8,000.00)	(7,540.00)	0.0000	2.4434	(355.15)	0.00	0.5355	(0.7336)	0.0000	1	(0.1981)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(8,000)	3.7700	(32,000.00)	(30,160.00)	0.0000	2.4434	(355.15)	0.00	2.1421	(2.9346)	0.0000	1	(0.7925)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(6,000)	3.7700	(24,000.00)	(22,620.00)	0.0000	2.4434	(355.15)	0.00	1.6066	(2.2009)	0.0000	1	(0.5943)	02/04/2025
1071.HK	01/17/2025	SDB3264054714	0	(6,000)	3.7700	(24,000.00)	(22,620.00)	0.0000	2.4434	(355.15)	0.00	1.6066	(2.2009)	0.0000	1	(0.5943)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	2.6392	(355.15)	0.00	0.5784	(0.7356)	0.0000	1	(0.1571)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(30,000)	3.7800	(120,000.00)	(113,400.00)	0.0000	2.6392	(355.15)	0.00	8.6767	(11.0339)	0.0000	1	(2.3572)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(4,000)	3.7800	(16,000.00)	(15,120.00)	0.0000	2.6392	(355.15)	0.00	1.1569	(1.4712)	0.0000	1	(0.3143)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	2.6392	(355.15)	0.00	0.5784	(0.7356)	0.0000	1	(0.1571)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	2.6392	(355.15)	0.00	1.7353	(2.2068)	0.0000	1	(0.4714)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	2.6392	(355.15)	0.00	0.5784	(0.7356)	0.0000	1	(0.1571)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	2.6392	(355.15)	0.00	0.5784	(0.7356)	0.0000	1	(0.1571)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(8,000)	3.7800	(32,000.00)	(30,240.00)	0.0000	2.6392	(355.15)	0.00	2.3138	(2.9424)	0.0000	1	(0.6286)	02/04/2025
1071.HK	01/16/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	2.6392	(355.15)	0.00	1.7353	(2.2068)	0.0000	1	(0.4714)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HUADIAN POWER INTL CORP LTD CMN CLASS H (Cont.)																	
1071.HK	01/16/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	2.6392	(355.15)	0.00	1.7353	(2.2068)	0.0000	1	(0.4714)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(2,000)	3.7100	(8,000.00)	(7,420.00)	0.0000	2.9650	(355.15)	0.00	0.6499	(0.7220)	0.0000	1	(0.0721)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(30,000)	3.7100	(120,000.00)	(111,300.00)	0.0000	2.9650	(355.15)	0.00	9.7478	(10.8296)	0.0000	1	(1.0817)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(4,000)	3.7100	(16,000.00)	(14,840.00)	0.0000	2.9650	(355.15)	0.00	1.2997	(1.4439)	0.0000	1	(0.1442)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(2,000)	3.7100	(8,000.00)	(7,420.00)	0.0000	2.9650	(355.15)	0.00	0.6499	(0.7220)	0.0000	1	(0.0721)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(6,000)	3.7100	(24,000.00)	(22,260.00)	0.0000	2.9650	(355.15)	0.00	1.9496	(2.1659)	0.0000	1	(0.2163)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(2,000)	3.7100	(8,000.00)	(7,420.00)	0.0000	2.9650	(355.15)	0.00	0.6499	(0.7220)	0.0000	1	(0.0721)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(2,000)	3.7100	(8,000.00)	(7,420.00)	0.0000	2.9650	(355.15)	0.00	0.6499	(0.7220)	0.0000	1	(0.0721)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(8,000)	3.7100	(32,000.00)	(29,680.00)	0.0000	2.9650	(355.15)	0.00	2.5994	(2.8879)	0.0000	1	(0.2885)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(6,000)	3.7100	(24,000.00)	(22,260.00)	0.0000	2.9650	(355.15)	0.00	1.9496	(2.1659)	0.0000	1	(0.2163)	02/04/2025
1071.HK	01/15/2025	SDB3264054714	0	(6,000)	3.7100	(24,000.00)	(22,260.00)	0.0000	2.9650	(355.15)	0.00	1.9496	(2.1659)	0.0000	1	(0.2163)	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(2,000)	3.5800	(8,000.00)	(7,160.00)	0.0000	3.2826	(355.15)	0.00	0.7195	(0.6967)	0.0000	1	0.0228	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(30,000)	3.5800	(120,000.00)	(107,400.00)	0.0000	3.2826	(355.15)	0.00	10.7921	(10.4501)	0.0000	1	0.3421	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(4,000)	3.5800	(16,000.00)	(14,320.00)	0.0000	3.2826	(355.15)	0.00	1.4390	(1.3933)	0.0000	1	0.0456	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(2,000)	3.5800	(8,000.00)	(7,160.00)	0.0000	3.2826	(355.15)	0.00	0.7195	(0.6967)	0.0000	1	0.0228	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(6,000)	3.5800	(24,000.00)	(21,480.00)	0.0000	3.2826	(355.15)	0.00	2.1584	(2.0900)	0.0000	1	0.0684	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(2,000)	3.5800	(8,000.00)	(7,160.00)	0.0000	3.2826	(355.15)	0.00	0.7195	(0.6967)	0.0000	1	0.0228	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(2,000)	3.5800	(8,000.00)	(7,160.00)	0.0000	3.2826	(355.15)	0.00	0.7195	(0.6967)	0.0000	1	0.0228	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(8,000)	3.5800	(32,000.00)	(28,640.00)	0.0000	3.2826	(355.15)	0.00	2.8779	(2.7867)	0.0000	1	0.0912	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(6,000)	3.5800	(24,000.00)	(21,480.00)	0.0000	3.2826	(355.15)	0.00	2.1584	(2.0900)	0.0000	1	0.0684	02/04/2025
1071.HK	01/14/2025	SDB3264054714	0	(6,000)	3.5800	(24,000.00)	(21,480.00)	0.0000	3.2826	(355.15)	0.00	2.1584	(2.0900)	0.0000	1	0.0684	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(2,000)	3.7300	(8,000.00)	(7,460.00)	0.0000	3.5372	(355.15)	0.00	0.7753	(0.7259)	0.0000	1	0.0494	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(30,000)	3.7300	(120,000.00)	(111,900.00)	0.0000	3.5372	(355.15)	0.00	11.6292	(10.8879)	0.0000	1	0.7412	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(4,000)	3.7300	(16,000.00)	(14,920.00)	0.0000	3.5372	(355.15)	0.00	1.5506	(1.4517)	0.0000	1	0.0988	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(2,000)	3.7300	(8,000.00)	(7,460.00)	0.0000	3.5372	(355.15)	0.00	0.7753	(0.7259)	0.0000	1	0.0494	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(6,000)	3.7300	(24,000.00)	(22,380.00)	0.0000	3.5372	(355.15)	0.00	2.3258	(2.1776)	0.0000	1	0.1482	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(2,000)	3.7300	(8,000.00)	(7,460.00)	0.0000	3.5372	(355.15)	0.00	0.7753	(0.7259)	0.0000	1	0.0494	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(2,000)	3.7300	(8,000.00)	(7,460.00)	0.0000	3.5372	(355.15)	0.00	0.7753	(0.7259)	0.0000	1	0.0494	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(8,000)	3.7300	(32,000.00)	(29,840.00)	0.0000	3.5372	(355.15)	0.00	3.1011	(2.9034)	0.0000	1	0.1977	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(6,000)	3.7300	(24,000.00)	(22,380.00)	0.0000	3.5372	(355.15)	0.00	2.3258	(2.1776)	0.0000	1	0.1482	02/04/2025
1071.HK	01/13/2025	SDB3264054714	0	(6,000)	3.7300	(24,000.00)	(22,380.00)	0.0000	3.5372	(355.15)	0.00	2.3258	(2.1776)	0.0000	1	0.1482	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.7668	(355.15)	0.00	2.4768	(2.1542)	0.0000	3	0.3226	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(30,000)	3.6900	(120,000.00)	(110,700.00)	0.0000	3.7668	(355.15)	0.00	37.1521	(32.3135)	0.0000	3	4.8386	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(4,000)	3.6900	(16,000.00)	(14,760.00)	0.0000	3.7668	(355.15)	0.00	4.9536	(4.3085)	0.0000	3	0.6451	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.7668	(355.15)	0.00	2.4768	(2.1542)	0.0000	3	0.3226	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.7668	(355.15)	0.00	7.4304	(6.4627)	0.0000	3	0.9677	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.7668	(355.15)	0.00	2.4768	(2.1542)	0.0000	3	0.3226	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.7668	(355.15)	0.00	2.4768	(2.1542)	0.0000	3	0.3226	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(8,000)	3.6900	(32,000.00)	(29,520.00)	0.0000	3.7668	(355.15)	0.00	9.9072	(8.6169)	0.0000	3	1.2903	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.7668	(355.15)	0.00	7.4304	(6.4627)	0.0000	3	0.9677	02/04/2025
1071.HK	01/10/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.7668	(355.15)	0.00	7.4304	(6.4627)	0.0000	3	0.9677	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.8514	(355.15)	0.00	0.8441	(0.7181)	0.0000	1	0.1261	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(30,000)	3.6900	(120,000.00)	(110,700.00)	0.0000	3.8514	(355.15)	0.00	12.6622	(10.7712)	0.0000	1	1.8910	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(4,000)	3.6900	(16,000.00)	(14,760.00)	0.0000	3.8514	(355.15)	0.00	1.6883	(1.4362)	0.0000	1	0.2521	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.8514	(355.15)	0.00	0.8441	(0.7181)	0.0000	1	0.1261	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.8514	(355.15)	0.00	2.5324	(2.1542)	0.0000	1	0.3782	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.8514	(355.15)	0.00	0.8441	(0.7181)	0.0000	1	0.1261	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(2,000)	3.6900	(8,000.00)	(7,380.00)	0.0000	3.8514	(355.15)	0.00	0.8441	(0.7181)	0.0000	1	0.1261	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(8,000)	3.6900	(32,000.00)	(29,520.00)	0.0000	3.8514	(355.15)	0.00	3.3766	(2.8723)	0.0000	1	0.5043	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.8514	(355.15)	0.00	2.5324	(2.1542)	0.0000	1	0.3782	02/04/2025
1071.HK	01/09/2025	SDB3264054714	0	(6,000)	3.6900	(24,000.00)	(22,140.00)	0.0000	3.8514	(355.15)	0.00	2.5324	(2.1542)	0.0000	1	0.3782	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	3.9729	(355.15)	0.00	0.8708	(0.7356)	0.0000	1	0.1352	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(30,000)	3.7800	(120,000.00)	(113,400.00)	0.0000	3.9729	(355.15)	0.00	13.0617	(11.0339)	0.0000	1	2.0278	02/04/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HUADIAN POWER INTL CORP LTD CMN CLASS H (Cont.)																	
1071.HK	01/08/2025	SDB3264054714	0	(4,000)	3.7800	(16,000.00)	(15,120.00)	0.0000	3.9729	(355.15)	0.00	1.7416	(1.4712)	0.0000	1	0.2704	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	3.9729	(355.15)	0.00	0.8708	(0.7356)	0.0000	1	0.1352	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	3.9729	(355.15)	0.00	2.6123	(2.2068)	0.0000	1	0.4056	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	3.9729	(355.15)	0.00	0.8708	(0.7356)	0.0000	1	0.1352	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(2,000)	3.7800	(8,000.00)	(7,560.00)	0.0000	3.9729	(355.15)	0.00	0.8708	(0.7356)	0.0000	1	0.1352	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(8,000)	3.7800	(32,000.00)	(30,240.00)	0.0000	3.9729	(355.15)	0.00	3.4831	(2.9424)	0.0000	1	0.5407	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	3.9729	(355.15)	0.00	2.6123	(2.2068)	0.0000	1	0.4056	02/04/2025
1071.HK	01/08/2025	SDB3264054714	0	(6,000)	3.7800	(24,000.00)	(22,680.00)	0.0000	3.9729	(355.15)	0.00	2.6123	(2.2068)	0.0000	1	0.4056	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(2,000)	3.7500	(8,000.00)	(7,500.00)	0.0000	4.0362	(355.15)	0.00	0.8847	(0.7298)	0.0000	1	0.1549	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(30,000)	3.7500	(120,000.00)	(112,500.00)	0.0000	4.0362	(355.15)	0.00	13.2698	(10.9463)	0.0000	1	2.3235	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(4,000)	3.7500	(16,000.00)	(15,000.00)	0.0000	4.0362	(355.15)	0.00	1.7693	(1.4595)	0.0000	1	0.3098	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(2,000)	3.7500	(8,000.00)	(7,500.00)	0.0000	4.0362	(355.15)	0.00	0.8847	(0.7298)	0.0000	1	0.1549	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(6,000)	3.7500	(24,000.00)	(22,500.00)	0.0000	4.0362	(355.15)	0.00	2.6540	(2.1893)	0.0000	1	0.4647	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(2,000)	3.7500	(8,000.00)	(7,500.00)	0.0000	4.0362	(355.15)	0.00	0.8847	(0.7298)	0.0000	1	0.1549	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(2,000)	3.7500	(8,000.00)	(7,500.00)	0.0000	4.0362	(355.15)	0.00	0.8847	(0.7298)	0.0000	1	0.1549	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(8,000)	3.7500	(32,000.00)	(30,000.00)	0.0000	4.0362	(355.15)	0.00	3.5386	(2.9190)	0.0000	1	0.6196	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(6,000)	3.7500	(24,000.00)	(22,500.00)	0.0000	4.0362	(355.15)	0.00	2.6540	(2.1893)	0.0000	1	0.4647	02/04/2025
1071.HK	01/07/2025	SDB3264054714	0	(6,000)	3.7500	(24,000.00)	(22,500.00)	0.0000	4.0362	(355.15)	0.00	2.6540	(2.1893)	0.0000	1	0.4647	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(2,000)	3.8900	(8,000.00)	(7,780.00)	0.0000	3.8978	(355.15)	0.00	0.8543	(0.7570)	0.0000	1	0.0973	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(30,000)	3.8900	(120,000.00)	(116,700.00)	0.0000	3.8978	(355.15)	0.00	12.8148	(11.3550)	0.0000	1	1.4598	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(4,000)	3.8900	(16,000.00)	(15,560.00)	0.0000	3.8978	(355.15)	0.00	1.7086	(1.5140)	0.0000	1	0.1946	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(2,000)	3.8900	(8,000.00)	(7,780.00)	0.0000	3.8978	(355.15)	0.00	0.8543	(0.7570)	0.0000	1	0.0973	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(6,000)	3.8900	(24,000.00)	(23,340.00)	0.0000	3.8978	(355.15)	0.00	2.5630	(2.2710)	0.0000	1	0.2920	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(2,000)	3.8900	(8,000.00)	(7,780.00)	0.0000	3.8978	(355.15)	0.00	0.8543	(0.7570)	0.0000	1	0.0973	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(2,000)	3.8900	(8,000.00)	(7,780.00)	0.0000	3.8978	(355.15)	0.00	0.8543	(0.7570)	0.0000	1	0.0973	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(8,000)	3.8900	(32,000.00)	(31,120.00)	0.0000	3.8978	(355.15)	0.00	3.4173	(3.0280)	0.0000	1	0.3893	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(6,000)	3.8900	(24,000.00)	(23,340.00)	0.0000	3.8978	(355.15)	0.00	2.5630	(2.2710)	0.0000	1	0.2920	02/04/2025
1071.HK	01/06/2025	SDB3264054714	0	(6,000)	3.8900	(24,000.00)	(23,340.00)	0.0000	3.8978	(355.15)	0.00	2.5630	(2.2710)	0.0000	1	0.2920	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(2,000)	4.0000	(8,000.00)	(8,000.00)	0.0000	3.9489	(355.15)	0.00	2.5966	(2.3352)	0.0000	3	0.2614	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(30,000)	4.0000	(120,000.00)	(120,000.00)	0.0000	3.9489	(355.15)	0.00	38.9485	(35.0282)	0.0000	3	3.9204	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(4,000)	4.0000	(16,000.00)	(16,000.00)	0.0000	3.9489	(355.15)	0.00	5.1931	(4.6704)	0.0000	3	0.5227	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(2,000)	4.0000	(8,000.00)	(8,000.00)	0.0000	3.9489	(355.15)	0.00	2.5966	(2.3352)	0.0000	3	0.2614	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(6,000)	4.0000	(24,000.00)	(24,000.00)	0.0000	3.9489	(355.15)	0.00	7.7897	(7.0056)	0.0000	3	0.7841	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(2,000)	4.0000	(8,000.00)	(8,000.00)	0.0000	3.9489	(355.15)	0.00	2.5966	(2.3352)	0.0000	3	0.2614	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(2,000)	4.0000	(8,000.00)	(8,000.00)	0.0000	3.9489	(355.15)	0.00	2.5966	(2.3352)	0.0000	3	0.2614	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(8,000)	4.0000	(32,000.00)	(32,000.00)	0.0000	3.9489	(355.15)	0.00	10.3863	(9.3409)	0.0000	3	1.0454	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(6,000)	4.0000	(24,000.00)	(24,000.00)	0.0000	3.9489	(355.15)	0.00	7.7897	(7.0056)	0.0000	3	0.7841	02/04/2025
1071.HK	01/03/2025	SDB3264054714	0	(6,000)	4.0000	(24,000.00)	(24,000.00)	0.0000	3.9489	(355.15)	0.00	7.7897	(7.0056)	0.0000	3	0.7841	02/04/2025
TOTAL HUADIAN POWER INTL CORP LTD CMN CLASS H												400.7193	(375.4828)	0.0000		25.2365	
HUANENG POWER INTL INC CMN CLASS H																	
0902.HK	01/17/2025	SDB3264328840	0	(16,000)	4.0000	(68,480.00)	(64,000.00)	0.0000	2.4434	(30.00)	0.00	4.5842	(0.5260)	0.0000	1	4.0581	02/04/2025
0902.HK	01/17/2025	SDB3264328840	0	(18,000)	4.0000	(77,040.00)	(72,000.00)	0.0000	2.4434	(30.00)	0.00	5.1572	(0.5918)	0.0000	1	4.5654	02/04/2025
0902.HK	01/17/2025	SDB3264328840	0	(2,000)	4.0000	(8,560.00)	(8,000.00)	0.0000	2.4434	(30.00)	0.00	0.5730	(0.0658)	0.0000	1	0.5073	02/04/2025
0902.HK	01/17/2025	SDB3264328840	0	(12,000)	4.0000	(51,360.00)	(48,000.00)	0.0000	2.4434	(30.00)	0.00	3.4381	(0.3945)	0.0000	1	3.0436	02/04/2025
0902.HK	01/17/2025	SDB3264328840	0	(16,000)	4.0000	(68,480.00)	(64,000.00)	0.0000	2.4434	(30.00)	0.00	4.5842	(0.5260)	0.0000	1	4.0581	02/04/2025
0902.HK	01/16/2025	SDB3264328840	0	(16,000)	3.9600	(68,480.00)	(63,360.00)	0.0000	2.6392	(30.00)	0.00	4.9515	(0.5208)	0.0000	1	4.4307	02/04/2025
0902.HK	01/16/2025	SDB3264328840	0	(18,000)	3.9600	(77,040.00)	(71,280.00)	0.0000	2.6392	(30.00)	0.00	5.5705	(0.5859)	0.0000	1	4.9846	02/04/2025
0902.HK	01/16/2025	SDB3264328840	0	(2,000)	3.9600	(8,560.00)	(7,920.00)	0.0000	2.6392	(30.00)	0.00	0.6189	(0.0651)	0.0000	1	0.5538	02/04/2025
0902.HK	01/16/2025	SDB3264328840	0	(12,000)	3.9600	(51,360.00)	(47,520.00)	0.0000	2.6392	(30.00)	0.00	3.7136	(0.3906)	0.0000	1	3.3231	02/04/2025
0902.HK	01/16/2025	SDB3264328840	0	(16,000)	3.9600	(68,480.00)	(63,360.00)	0.0000	2.6392	(30.00)	0.00	4.9515	(0.5208)	0.0000	1	4.4307	02/04/2025
0902.HK	01/15/2025	SDB3264328840	0	(16,000)	3.8800	(68,480.00)	(62,080.00)	0.0000	2.9650	(30.00)	0.00	5.5628	(0.5102)	0.0000	1	5.0525	02/04/2025
0902.HK	01/15/2025	SDB3264328840	0	(18,000)	3.8800	(77,040.00)	(69,840.00)	0.0000	2.9650	(30.00)	0.00	6.2581	(0.5740)	0.0000	1	5.6841	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
HUANENG POWER INTL INC CMN CLASS H (Cont.)																	
0902.HK	01/15/2025	SDB3264328840	0	(2,000)	3.8800	(8,560.00)	(7,760.00)	0.0000	2.9650	(30.00)	0.00	0.6953	(0.0638)	0.0000	1	0.6316	02/04/2025
0902.HK	01/15/2025	SDB3264328840	0	(12,000)	3.8800	(51,360.00)	(46,560.00)	0.0000	2.9650	(30.00)	0.00	4.1721	(0.3827)	0.0000	1	3.7894	02/04/2025
0902.HK	01/15/2025	SDB3264328840	0	(16,000)	3.8800	(68,480.00)	(62,080.00)	0.0000	2.9650	(30.00)	0.00	5.5628	(0.5102)	0.0000	1	5.0525	02/04/2025
0902.HK	01/14/2025	SDB3264328840	0	(16,000)	3.9000	(68,480.00)	(62,400.00)	0.0000	3.2826	(30.00)	0.00	6.1587	(0.5129)	0.0000	1	5.6458	02/04/2025
0902.HK	01/14/2025	SDB3264328840	0	(18,000)	3.9000	(77,040.00)	(70,200.00)	0.0000	3.2826	(30.00)	0.00	6.9286	(0.5770)	0.0000	1	6.3516	02/04/2025
0902.HK	01/14/2025	SDB3264328840	0	(2,000)	3.9000	(8,560.00)	(7,800.00)	0.0000	3.2826	(30.00)	0.00	0.7698	(0.0641)	0.0000	1	0.7057	02/04/2025
0902.HK	01/14/2025	SDB3264328840	0	(12,000)	3.9000	(51,360.00)	(46,800.00)	0.0000	3.2826	(30.00)	0.00	4.6190	(0.3847)	0.0000	1	4.2344	02/04/2025
0902.HK	01/14/2025	SDB3264328840	0	(16,000)	3.9000	(68,480.00)	(62,400.00)	0.0000	3.2826	(30.00)	0.00	6.1587	(0.5129)	0.0000	1	5.6458	02/04/2025
0902.HK	01/13/2025	SDB3264328840	0	(16,000)	4.0000	(68,480.00)	(64,000.00)	0.0000	3.5372	(30.00)	0.00	6.6364	(0.5260)	0.0000	1	6.1103	02/04/2025
0902.HK	01/13/2025	SDB3264328840	0	(18,000)	4.0000	(77,040.00)	(72,000.00)	0.0000	3.5372	(30.00)	0.00	7.4659	(0.5918)	0.0000	1	6.8741	02/04/2025
0902.HK	01/13/2025	SDB3264328840	0	(2,000)	4.0000	(8,560.00)	(8,000.00)	0.0000	3.5372	(30.00)	0.00	0.8295	(0.0658)	0.0000	1	0.7638	02/04/2025
0902.HK	01/13/2025	SDB3264328840	0	(12,000)	4.0000	(51,360.00)	(48,000.00)	0.0000	3.5372	(30.00)	0.00	4.9773	(0.3945)	0.0000	1	4.5828	02/04/2025
0902.HK	01/13/2025	SDB3264328840	0	(16,000)	4.0000	(68,480.00)	(64,000.00)	0.0000	3.5372	(30.00)	0.00	6.6364	(0.5260)	0.0000	1	6.1103	02/04/2025
0902.HK	01/10/2025	SDB3264328840	0	(16,000)	4.0400	(68,480.00)	(64,640.00)	0.0000	3.7668	(30.00)	0.00	21.2015	(1.5939)	0.0000	3	19.6076	02/04/2025
0902.HK	01/10/2025	SDB3264328840	0	(18,000)	4.0400	(77,040.00)	(72,720.00)	0.0000	3.7668	(30.00)	0.00	23.8516	(1.7931)	0.0000	3	22.0586	02/04/2025
0902.HK	01/10/2025	SDB3264328840	0	(2,000)	4.0400	(8,560.00)	(8,080.00)	0.0000	3.7668	(30.00)	0.00	2.6502	(0.1992)	0.0000	3	2.4510	02/04/2025
0902.HK	01/10/2025	SDB3264328840	0	(12,000)	4.0400	(51,360.00)	(48,480.00)	0.0000	3.7668	(30.00)	0.00	15.9011	(1.1954)	0.0000	3	14.7057	02/04/2025
0902.HK	01/10/2025	SDB3264328840	0	(16,000)	4.0400	(68,480.00)	(64,640.00)	0.0000	3.7668	(30.00)	0.00	21.2015	(1.5939)	0.0000	3	19.6076	02/04/2025
0902.HK	01/09/2025	SDB3264328840	0	(16,000)	4.0800	(68,480.00)	(65,280.00)	0.0000	3.8514	(30.00)	0.00	7.2259	(0.5365)	0.0000	1	6.6893	02/04/2025
0902.HK	01/09/2025	SDB3264328840	0	(18,000)	4.0800	(77,040.00)	(73,440.00)	0.0000	3.8514	(30.00)	0.00	8.1291	(0.6036)	0.0000	1	7.5255	02/04/2025
0902.HK	01/09/2025	SDB3264328840	0	(2,000)	4.0800	(8,560.00)	(8,160.00)	0.0000	3.8514	(30.00)	0.00	0.9032	(0.0671)	0.0000	1	0.8362	02/04/2025
0902.HK	01/09/2025	SDB3264328840	0	(12,000)	4.0800	(51,360.00)	(48,960.00)	0.0000	3.8514	(30.00)	0.00	5.4194	(0.4024)	0.0000	1	5.0170	02/04/2025
0902.HK	01/09/2025	SDB3264328840	0	(16,000)	4.0800	(68,480.00)	(65,280.00)	0.0000	3.8514	(30.00)	0.00	7.2259	(0.5365)	0.0000	1	6.6893	02/04/2025
0902.HK	01/08/2025	SDB3264328840	0	(16,000)	4.1100	(68,480.00)	(65,760.00)	0.0000	3.9729	(30.00)	0.00	7.4539	(0.5405)	0.0000	1	6.9134	02/04/2025
0902.HK	01/08/2025	SDB3264328840	0	(18,000)	4.1100	(77,040.00)	(73,980.00)	0.0000	3.9729	(30.00)	0.00	8.3856	(0.6081)	0.0000	1	7.7775	02/04/2025
0902.HK	01/08/2025	SDB3264328840	0	(2,000)	4.1100	(8,560.00)	(8,220.00)	0.0000	3.9729	(30.00)	0.00	0.9317	(0.0676)	0.0000	1	0.8642	02/04/2025
0902.HK	01/08/2025	SDB3264328840	0	(12,000)	4.1100	(51,360.00)	(49,320.00)	0.0000	3.9729	(30.00)	0.00	5.5904	(0.4054)	0.0000	1	5.1850	02/04/2025
0902.HK	01/08/2025	SDB3264328840	0	(16,000)	4.1100	(68,480.00)	(65,760.00)	0.0000	3.9729	(30.00)	0.00	7.4539	(0.5405)	0.0000	1	6.9134	02/04/2025
0902.HK	01/07/2025	SDB3264328840	0	(16,000)	4.1100	(68,480.00)	(65,760.00)	0.0000	4.0362	(30.00)	0.00	7.5726	(0.5405)	0.0000	1	7.0321	02/04/2025
0902.HK	01/07/2025	SDB3264328840	0	(18,000)	4.1100	(77,040.00)	(73,980.00)	0.0000	4.0362	(30.00)	0.00	8.5192	(0.6081)	0.0000	1	7.9112	02/04/2025
0902.HK	01/07/2025	SDB3264328840	0	(2,000)	4.1100	(8,560.00)	(8,220.00)	0.0000	4.0362	(30.00)	0.00	0.9466	(0.0676)	0.0000	1	0.8790	02/04/2025
0902.HK	01/07/2025	SDB3264328840	0	(12,000)	4.1100	(51,360.00)	(49,320.00)	0.0000	4.0362	(30.00)	0.00	5.6795	(0.4054)	0.0000	1	5.2741	02/04/2025
0902.HK	01/07/2025	SDB3264328840	0	(16,000)	4.1100	(68,480.00)	(65,760.00)	0.0000	4.0362	(30.00)	0.00	7.5726	(0.5405)	0.0000	1	7.0321	02/04/2025
0902.HK	01/06/2025	SDB3264328840	0	(16,000)	4.1200	(68,480.00)	(65,920.00)	0.0000	3.8978	(30.00)	0.00	7.3130	(0.5418)	0.0000	1	6.7712	02/04/2025
0902.HK	01/06/2025	SDB3264328840	0	(18,000)	4.1200	(77,040.00)	(74,160.00)	0.0000	3.8978	(30.00)	0.00	8.2271	(0.6095)	0.0000	1	7.6176	02/04/2025
0902.HK	01/06/2025	SDB3264328840	0	(2,000)	4.1200	(8,560.00)	(8,240.00)	0.0000	3.8978	(30.00)	0.00	0.9141	(0.0677)	0.0000	1	0.8464	02/04/2025
0902.HK	01/06/2025	SDB3264328840	0	(12,000)	4.1200	(51,360.00)	(49,440.00)	0.0000	3.8978	(30.00)	0.00	5.4847	(0.4064)	0.0000	1	5.0784	02/04/2025
0902.HK	01/06/2025	SDB3264328840	0	(16,000)	4.1200	(68,480.00)	(65,920.00)	0.0000	3.8978	(30.00)	0.00	7.3130	(0.5418)	0.0000	1	6.7712	02/04/2025
0902.HK	01/03/2025	SDB3264328840	0	(16,000)	4.2800	(68,480.00)	(68,480.00)	0.0000	3.9489	(30.00)	0.00	22.2266	(1.6885)	0.0000	3	20.5381	02/04/2025
0902.HK	01/03/2025	SDB3264328840	0	(18,000)	4.2800	(77,040.00)	(77,040.00)	0.0000	3.9489	(30.00)	0.00	25.0050	(1.8996)	0.0000	3	23.1054	02/04/2025
0902.HK	01/03/2025	SDB3264328840	0	(2,000)	4.2800	(8,560.00)	(8,560.00)	0.0000	3.9489	(30.00)	0.00	2.7783	(0.2111)	0.0000	3	2.5673	02/04/2025
0902.HK	01/03/2025	SDB3264328840	0	(12,000)	4.2800	(51,360.00)	(51,360.00)	0.0000	3.9489	(30.00)	0.00	16.6700	(1.2664)	0.0000	3	15.4036	02/04/2025
0902.HK	01/03/2025	SDB3264328840	0	(16,000)	4.2800	(68,480.00)	(68,480.00)	0.0000	3.9489	(30.00)	0.00	22.2266	(1.6885)	0.0000	3	20.5381	02/04/2025
TOTAL HUANENG POWER INTL INC CMN CLASS H												403.5479	(32.1508)	0.0000		371.3971	
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H																	
1398.HK	01/06/2025	SDB3264716688	0	(370,000)	4.8500	(1,927,700.00)	(1,794,500.00)	0.0000	3.8978	(30.00)	0.00	205.8588	(14.7493)	0.0000	1	191.1095	02/04/2025
1398.HK	01/06/2025	SDB3264716688	0	(4,000)	4.8500	(20,840.00)	(19,400.00)	0.0000	3.8978	(30.00)	0.00	2.2255	(0.1595)	0.0000	1	2.0660	02/04/2025
1398.HK	01/03/2025	SDB3264716688	0	(370,000)	5.2100	(1,927,700.00)	(1,927,700.00)	0.0000	3.9489	(30.00)	0.00	625.6760	(47.5323)	0.0000	3	578.1436	02/04/2025
1398.HK	01/03/2025	SDB3264716688	0	(4,000)	5.2100	(20,840.00)	(20,840.00)	0.0000	3.9489	(30.00)	0.00	6.7641	(0.5139)	0.0000	3	6.2502	02/04/2025
TOTAL INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS H												840.5243	(62.9550)	0.0000		777.5694	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
INNOVENT BIOLOGICS INC CMN																	
1801.HK	01/17/2025	SDB3263308443	0	(11,500)	33.4500	(420,900.00)	(384,675.00)	0.0000	2.4434	(30.00)	0.00	28.1757	(3.1617)	0.0000	1	25.0140	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(4,500)	33.4500	(164,700.00)	(150,525.00)	0.0000	2.4434	(30.00)	0.00	11.0253	(1.2372)	0.0000	1	9.7881	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(4,000)	33.4500	(146,400.00)	(133,800.00)	0.0000	2.4434	(30.00)	0.00	9.8003	(1.0997)	0.0000	1	8.7005	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(1,000)	33.4500	(36,600.00)	(33,450.00)	0.0000	2.4434	(30.00)	0.00	2.4501	(0.2749)	0.0000	1	2.1751	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(1,000)	33.4500	(36,600.00)	(33,450.00)	0.0000	2.4434	(30.00)	0.00	2.4501	(0.2749)	0.0000	1	2.1751	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(2,000)	33.4500	(73,200.00)	(66,900.00)	0.0000	2.4434	(30.00)	0.00	4.9001	(0.5499)	0.0000	1	4.3503	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(3,500)	33.4500	(128,100.00)	(117,075.00)	0.0000	2.4434	(30.00)	0.00	8.5752	(0.9623)	0.0000	1	7.6130	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(500)	33.4500	(18,300.00)	(16,725.00)	0.0000	2.4434	(30.00)	0.00	1.2250	(0.1375)	0.0000	1	1.0876	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(1,000)	33.4500	(36,600.00)	(33,450.00)	0.0000	2.4434	(30.00)	0.00	2.4501	(0.2749)	0.0000	1	2.1751	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(1,000)	33.4500	(36,600.00)	(33,450.00)	0.0000	2.4434	(30.00)	0.00	2.4501	(0.2749)	0.0000	1	2.1751	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(500)	33.4500	(18,300.00)	(16,725.00)	0.0000	2.4434	(30.00)	0.00	1.2250	(0.1375)	0.0000	1	1.0876	02/04/2025
1801.HK	01/17/2025	SDB3263308443	0	(3,500)	33.4500	(128,100.00)	(117,075.00)	0.0000	2.4434	(30.00)	0.00	8.5752	(0.9623)	0.0000	1	7.6130	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(11,500)	34.6500	(420,900.00)	(398,475.00)	0.0000	2.6392	(30.00)	0.00	30.4336	(3.2751)	0.0000	1	27.1585	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(4,500)	34.6500	(164,700.00)	(155,925.00)	0.0000	2.6392	(30.00)	0.00	11.9088	(1.2816)	0.0000	1	10.6272	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(4,000)	34.6500	(146,400.00)	(138,600.00)	0.0000	2.6392	(30.00)	0.00	10.5856	(1.1392)	0.0000	1	9.4464	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(1,000)	34.6500	(36,600.00)	(34,650.00)	0.0000	2.6392	(30.00)	0.00	2.6464	(0.2848)	0.0000	1	2.3616	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(1,000)	34.6500	(36,600.00)	(34,650.00)	0.0000	2.6392	(30.00)	0.00	2.6464	(0.2848)	0.0000	1	2.3616	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(2,000)	34.6500	(73,200.00)	(69,300.00)	0.0000	2.6392	(30.00)	0.00	5.2928	(0.5696)	0.0000	1	4.7232	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(3,500)	34.6500	(128,100.00)	(121,275.00)	0.0000	2.6392	(30.00)	0.00	9.2624	(0.9968)	0.0000	1	8.2656	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(500)	34.6500	(18,300.00)	(17,325.00)	0.0000	2.6392	(30.00)	0.00	1.3232	(0.1424)	0.0000	1	1.1808	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(1,000)	34.6500	(36,600.00)	(34,650.00)	0.0000	2.6392	(30.00)	0.00	2.6464	(0.2848)	0.0000	1	2.3616	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(1,000)	34.6500	(36,600.00)	(34,650.00)	0.0000	2.6392	(30.00)	0.00	2.6464	(0.2848)	0.0000	1	2.3616	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(500)	34.6500	(18,300.00)	(17,325.00)	0.0000	2.6392	(30.00)	0.00	1.3232	(0.1424)	0.0000	1	1.1808	02/04/2025
1801.HK	01/16/2025	SDB3263308443	0	(3,500)	34.6500	(128,100.00)	(121,275.00)	0.0000	2.6392	(30.00)	0.00	9.2624	(0.9968)	0.0000	1	8.2656	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(11,500)	33.8500	(420,900.00)	(389,275.00)	0.0000	2.9650	(30.00)	0.00	34.1905	(3.1995)	0.0000	1	30.9909	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(4,500)	33.8500	(164,700.00)	(152,325.00)	0.0000	2.9650	(30.00)	0.00	13.3789	(1.2520)	0.0000	1	12.1269	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(4,000)	33.8500	(146,400.00)	(135,400.00)	0.0000	2.9650	(30.00)	0.00	11.8923	(1.1129)	0.0000	1	10.7795	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(1,000)	33.8500	(36,600.00)	(33,850.00)	0.0000	2.9650	(30.00)	0.00	2.9731	(0.2782)	0.0000	1	2.6949	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(1,000)	33.8500	(36,600.00)	(33,850.00)	0.0000	2.9650	(30.00)	0.00	2.9731	(0.2782)	0.0000	1	2.6949	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(2,000)	33.8500	(73,200.00)	(67,700.00)	0.0000	2.9650	(30.00)	0.00	5.9462	(0.5564)	0.0000	1	5.3897	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(3,500)	33.8500	(128,100.00)	(118,475.00)	0.0000	2.9650	(30.00)	0.00	10.4058	(0.9738)	0.0000	1	9.4320	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(500)	33.8500	(18,300.00)	(16,925.00)	0.0000	2.9650	(30.00)	0.00	1.4865	(0.1391)	0.0000	1	1.3474	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(1,000)	33.8500	(36,600.00)	(33,850.00)	0.0000	2.9650	(30.00)	0.00	2.9731	(0.2782)	0.0000	1	2.6949	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(1,000)	33.8500	(36,600.00)	(33,850.00)	0.0000	2.9650	(30.00)	0.00	2.9731	(0.2782)	0.0000	1	2.6949	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(500)	33.8500	(18,300.00)	(16,925.00)	0.0000	2.9650	(30.00)	0.00	1.4865	(0.1391)	0.0000	1	1.3474	02/04/2025
1801.HK	01/15/2025	SDB3263308443	0	(3,500)	33.8500	(128,100.00)	(118,475.00)	0.0000	2.9650	(30.00)	0.00	10.4058	(0.9738)	0.0000	1	9.4320	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(11,500)	33.5500	(420,900.00)	(385,825.00)	0.0000	3.2826	(30.00)	0.00	37.8534	(3.1712)	0.0000	1	34.6823	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(4,500)	33.5500	(164,700.00)	(150,975.00)	0.0000	3.2826	(30.00)	0.00	14.8122	(1.2409)	0.0000	1	13.5713	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(4,000)	33.5500	(146,400.00)	(134,200.00)	0.0000	3.2826	(30.00)	0.00	13.1664	(1.1030)	0.0000	1	12.0634	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(1,000)	33.5500	(36,600.00)	(33,550.00)	0.0000	3.2826	(30.00)	0.00	3.2916	(0.2758)	0.0000	1	3.0159	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(1,000)	33.5500	(36,600.00)	(33,550.00)	0.0000	3.2826	(30.00)	0.00	3.2916	(0.2758)	0.0000	1	3.0159	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(2,000)	33.5500	(73,200.00)	(67,100.00)	0.0000	3.2826	(30.00)	0.00	6.5832	(0.5515)	0.0000	1	6.0317	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(3,500)	33.5500	(128,100.00)	(117,425.00)	0.0000	3.2826	(30.00)	0.00	11.5206	(0.9651)	0.0000	1	10.5555	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(500)	33.5500	(18,300.00)	(16,775.00)	0.0000	3.2826	(30.00)	0.00	1.6458	(0.1379)	0.0000	1	1.5079	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(1,000)	33.5500	(36,600.00)	(33,550.00)	0.0000	3.2826	(30.00)	0.00	3.2916	(0.2758)	0.0000	1	3.0159	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(1,000)	33.5500	(36,600.00)	(33,550.00)	0.0000	3.2826	(30.00)	0.00	3.2916	(0.2758)	0.0000	1	3.0159	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(500)	33.5500	(18,300.00)	(16,775.00)	0.0000	3.2826	(30.00)	0.00	1.6458	(0.1379)	0.0000	1	1.5079	02/04/2025
1801.HK	01/14/2025	SDB3263308443	0	(3,500)	33.5500	(128,100.00)	(117,425.00)	0.0000	3.2826	(30.00)	0.00	11.5206	(0.9651)	0.0000	1	10.5555	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(11,500)	33.1000	(420,900.00)	(380,650.00)	0.0000	3.5372	(30.00)	0.00	40.7892	(3.1286)	0.0000	1	37.6606	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(4,500)	33.1000	(164,700.00)	(148,950.00)	0.0000	3.5372	(30.00)	0.00	15.9610	(1.2242)	0.0000	1	14.7368	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(4,000)	33.1000	(146,400.00)	(132,400.00)	0.0000	3.5372	(30.00)	0.00	14.1876	(1.0882)	0.0000	1	13.0993	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(1,000)	33.1000	(36,600.00)	(33,100.00)	0.0000	3.5372	(30.00)	0.00	3.5469	(0.2721)	0.0000	1	3.2748	02/04/2025
1801.HK	01/13/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
INNOVENT BIOLOGICS INC CMN (Cont.)																	
1801.HK	01/13/2025	SDB3263308443	0	(2,000)	33.1000	(73,200.00)	(66,200.00)	0.0000	3.5372	(30.00)	0.00	7.0938	(0.5441)	0.0000	1	6.5497	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(3,500)	33.1000	(128,100.00)	(115,850.00)	0.0000	3.5372	(30.00)	0.00	12.4141	(0.9522)	0.0000	1	11.4619	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(500)	33.1000	(18,300.00)	(16,550.00)	0.0000	3.5372	(30.00)	0.00	1.7734	(0.1360)	0.0000	1	1.6374	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(1,000)	33.1000	(36,600.00)	(33,100.00)	0.0000	3.5372	(30.00)	0.00	3.5469	(0.2721)	0.0000	1	3.2748	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(1,000)	33.1000	(36,600.00)	(33,100.00)	0.0000	3.5372	(30.00)	0.00	3.5469	(0.2721)	0.0000	1	3.2748	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(500)	33.1000	(18,300.00)	(16,550.00)	0.0000	3.5372	(30.00)	0.00	1.7734	(0.1360)	0.0000	1	1.6374	02/04/2025
1801.HK	01/13/2025	SDB3263308443	0	(3,500)	33.1000	(128,100.00)	(115,850.00)	0.0000	3.5372	(30.00)	0.00	12.4141	(0.9522)	0.0000	1	11.4619	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(11,500)	33.9500	(420,900.00)	(390,425.00)	0.0000	3.7668	(30.00)	0.00	130.3110	(9.6269)	0.0000	3	120.6841	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(4,500)	33.9500	(164,700.00)	(152,775.00)	0.0000	3.7668	(30.00)	0.00	50.9913	(3.7671)	0.0000	3	47.2242	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(4,000)	33.9500	(146,400.00)	(135,800.00)	0.0000	3.7668	(30.00)	0.00	45.3256	(3.3485)	0.0000	3	41.9771	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(1,000)	33.9500	(36,600.00)	(33,950.00)	0.0000	3.7668	(30.00)	0.00	11.3314	(0.8371)	0.0000	3	10.4943	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(1,000)	33.9500	(36,600.00)	(33,950.00)	0.0000	3.7668	(30.00)	0.00	11.3314	(0.8371)	0.0000	3	10.4943	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(2,000)	33.9500	(73,200.00)	(67,900.00)	0.0000	3.7668	(30.00)	0.00	22.6628	(1.6742)	0.0000	3	20.9885	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(3,500)	33.9500	(128,100.00)	(118,825.00)	0.0000	3.7668	(30.00)	0.00	39.6599	(2.9299)	0.0000	3	36.7299	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(500)	33.9500	(18,300.00)	(16,975.00)	0.0000	3.7668	(30.00)	0.00	5.6657	(0.4186)	0.0000	3	5.2471	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(1,000)	33.9500	(36,600.00)	(33,950.00)	0.0000	3.7668	(30.00)	0.00	11.3314	(0.8371)	0.0000	3	10.4943	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(1,000)	33.9500	(36,600.00)	(33,950.00)	0.0000	3.7668	(30.00)	0.00	11.3314	(0.8371)	0.0000	3	10.4943	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(500)	33.9500	(18,300.00)	(16,975.00)	0.0000	3.7668	(30.00)	0.00	5.6657	(0.4186)	0.0000	3	5.2471	02/04/2025
1801.HK	01/10/2025	SDB3263308443	0	(3,500)	33.9500	(128,100.00)	(118,825.00)	0.0000	3.7668	(30.00)	0.00	39.6599	(2.9299)	0.0000	3	36.7299	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(11,500)	35.1500	(420,900.00)	(404,225.00)	0.0000	3.8514	(30.00)	0.00	44.4126	(3.3224)	0.0000	1	41.0902	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(4,500)	35.1500	(164,700.00)	(158,175.00)	0.0000	3.8514	(30.00)	0.00	17.3788	(1.3001)	0.0000	1	16.0788	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(4,000)	35.1500	(146,400.00)	(140,600.00)	0.0000	3.8514	(30.00)	0.00	15.4478	(1.1556)	0.0000	1	14.2922	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(1,000)	35.1500	(36,600.00)	(35,150.00)	0.0000	3.8514	(30.00)	0.00	3.8620	(0.2889)	0.0000	1	3.5731	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(1,000)	35.1500	(36,600.00)	(35,150.00)	0.0000	3.8514	(30.00)	0.00	3.8620	(0.2889)	0.0000	1	3.5731	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(2,000)	35.1500	(73,200.00)	(70,300.00)	0.0000	3.8514	(30.00)	0.00	7.7239	(0.5778)	0.0000	1	7.1461	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(3,500)	35.1500	(128,100.00)	(123,025.00)	0.0000	3.8514	(30.00)	0.00	13.5169	(1.0112)	0.0000	1	12.5057	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(500)	35.1500	(18,300.00)	(17,575.00)	0.0000	3.8514	(30.00)	0.00	1.9310	(0.1445)	0.0000	1	1.7865	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(1,000)	35.1500	(36,600.00)	(35,150.00)	0.0000	3.8514	(30.00)	0.00	3.8620	(0.2889)	0.0000	1	3.5731	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(1,000)	35.1500	(36,600.00)	(35,150.00)	0.0000	3.8514	(30.00)	0.00	3.8620	(0.2889)	0.0000	1	3.5731	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(500)	35.1500	(18,300.00)	(17,575.00)	0.0000	3.8514	(30.00)	0.00	1.9310	(0.1445)	0.0000	1	1.7865	02/04/2025
1801.HK	01/09/2025	SDB3263308443	0	(3,500)	35.1500	(128,100.00)	(123,025.00)	0.0000	3.8514	(30.00)	0.00	13.5169	(1.0112)	0.0000	1	12.5057	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(11,500)	35.3000	(420,900.00)	(405,950.00)	0.0000	3.9729	(30.00)	0.00	45.8139	(3.3366)	0.0000	1	42.4773	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(4,500)	35.3000	(164,700.00)	(158,850.00)	0.0000	3.9729	(30.00)	0.00	17.9272	(1.3056)	0.0000	1	16.6215	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(4,000)	35.3000	(146,400.00)	(141,200.00)	0.0000	3.9729	(30.00)	0.00	15.9353	(1.1605)	0.0000	1	14.7747	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(1,000)	35.3000	(36,600.00)	(35,300.00)	0.0000	3.9729	(30.00)	0.00	3.9838	(0.2901)	0.0000	1	3.6937	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(1,000)	35.3000	(36,600.00)	(35,300.00)	0.0000	3.9729	(30.00)	0.00	3.9838	(0.2901)	0.0000	1	3.6937	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(2,000)	35.3000	(73,200.00)	(70,600.00)	0.0000	3.9729	(30.00)	0.00	7.9676	(0.5803)	0.0000	1	7.3874	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(3,500)	35.3000	(128,100.00)	(123,550.00)	0.0000	3.9729	(30.00)	0.00	13.9434	(1.0155)	0.0000	1	12.9279	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(500)	35.3000	(18,300.00)	(17,650.00)	0.0000	3.9729	(30.00)	0.00	1.9919	(0.1451)	0.0000	1	1.8468	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(1,000)	35.3000	(36,600.00)	(35,300.00)	0.0000	3.9729	(30.00)	0.00	3.9838	(0.2901)	0.0000	1	3.6937	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(1,000)	35.3000	(36,600.00)	(35,300.00)	0.0000	3.9729	(30.00)	0.00	3.9838	(0.2901)	0.0000	1	3.6937	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(500)	35.3000	(18,300.00)	(17,650.00)	0.0000	3.9729	(30.00)	0.00	1.9919	(0.1451)	0.0000	1	1.8468	02/04/2025
1801.HK	01/08/2025	SDB3263308443	0	(3,500)	35.3000	(128,100.00)	(123,550.00)	0.0000	3.9729	(30.00)	0.00	13.9434	(1.0155)	0.0000	1	12.9279	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(11,500)	35.4500	(420,900.00)	(407,675.00)	0.0000	4.0362	(30.00)	0.00	46.5438	(3.3508)	0.0000	1	43.1931	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(4,500)	35.4500	(164,700.00)	(159,525.00)	0.0000	4.0362	(30.00)	0.00	18.2128	(1.3112)	0.0000	1	16.9016	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(4,000)	35.4500	(146,400.00)	(141,800.00)	0.0000	4.0362	(30.00)	0.00	16.1892	(1.1655)	0.0000	1	15.0237	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(1,000)	35.4500	(36,600.00)	(35,450.00)	0.0000	4.0362	(30.00)	0.00	4.0473	(0.2914)	0.0000	1	3.7559	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(1,000)	35.4500	(36,600.00)	(35,450.00)	0.0000	4.0362	(30.00)	0.00	4.0473	(0.2914)	0.0000	1	3.7559	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(2,000)	35.4500	(73,200.00)	(70,900.00)	0.0000	4.0362	(30.00)	0.00	8.0946	(0.5827)	0.0000	1	7.5118	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(3,500)	35.4500	(128,100.00)	(124,075.00)	0.0000	4.0362	(30.00)	0.00	14.1655	(1.0198)	0.0000	1	13.1457	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(500)	35.4500	(18,300.00)	(17,725.00)	0.0000	4.0362	(30.00)	0.00	2.0236	(0.1457)	0.0000	1	1.8780	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(1,000)	35.4500	(36,600.00)	(35,450.00)	0.0000	4.0362	(30.00)	0.00	4.0473	(0.2914)	0.0000	1	3.7559	02/04/2025
1801.HK																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
INNOVENT BIOLOGICS INC CMN (Cont.)																	
1801.HK	01/07/2025	SDB3263308443	0	(500)	35.4500	(18,300.00)	(17,725.00)	0.0000	4.0362	(30.00)	0.00	2.0236	(0.1457)	0.0000	1	1.8780	02/04/2025
1801.HK	01/07/2025	SDB3263308443	0	(3,500)	35.4500	(128,100.00)	(124,075.00)	0.0000	4.0362	(30.00)	0.00	14.1655	(1.0198)	0.0000	1	13.1457	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(11,500)	35.5000	(420,900.00)	(408,250.00)	0.0000	3.8978	(30.00)	0.00	44.9479	(3.3555)	0.0000	1	41.5924	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(4,500)	35.5000	(164,700.00)	(159,750.00)	0.0000	3.8978	(30.00)	0.00	17.5883	(1.3130)	0.0000	1	16.2753	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(4,000)	35.5000	(146,400.00)	(142,000.00)	0.0000	3.8978	(30.00)	0.00	15.6340	(1.1671)	0.0000	1	14.4669	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(1,000)	35.5000	(36,600.00)	(35,500.00)	0.0000	3.8978	(30.00)	0.00	3.9085	(0.2918)	0.0000	1	3.6167	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(1,000)	35.5000	(36,600.00)	(35,500.00)	0.0000	3.8978	(30.00)	0.00	3.9085	(0.2918)	0.0000	1	3.6167	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(2,000)	35.5000	(73,200.00)	(71,000.00)	0.0000	3.8978	(30.00)	0.00	7.8170	(0.5836)	0.0000	1	7.2335	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(3,500)	35.5000	(128,100.00)	(124,250.00)	0.0000	3.8978	(30.00)	0.00	13.6798	(1.0212)	0.0000	1	12.6585	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(500)	35.5000	(18,300.00)	(17,750.00)	0.0000	3.8978	(30.00)	0.00	1.9543	(0.1459)	0.0000	1	1.8084	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(1,000)	35.5000	(36,600.00)	(35,500.00)	0.0000	3.8978	(30.00)	0.00	3.9085	(0.2918)	0.0000	1	3.6167	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(1,000)	35.5000	(36,600.00)	(35,500.00)	0.0000	3.8978	(30.00)	0.00	3.9085	(0.2918)	0.0000	1	3.6167	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(500)	35.5000	(18,300.00)	(17,750.00)	0.0000	3.8978	(30.00)	0.00	1.9543	(0.1459)	0.0000	1	1.8084	02/04/2025
1801.HK	01/06/2025	SDB3263308443	0	(3,500)	35.5000	(128,100.00)	(124,250.00)	0.0000	3.8978	(30.00)	0.00	13.6798	(1.0212)	0.0000	1	12.6585	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(11,500)	36.6000	(420,900.00)	(420,900.00)	0.0000	3.9489	(30.00)	0.00	136.6120	(10.3784)	0.0000	3	126.2337	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(4,500)	36.6000	(164,700.00)	(164,700.00)	0.0000	3.9489	(30.00)	0.00	53.4569	(4.0611)	0.0000	3	49.3958	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(4,000)	36.6000	(146,400.00)	(146,400.00)	0.0000	3.9489	(30.00)	0.00	47.5172	(3.6099)	0.0000	3	43.9074	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(1,000)	36.6000	(36,600.00)	(36,600.00)	0.0000	3.9489	(30.00)	0.00	11.8793	(0.9025)	0.0000	3	10.9768	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(1,000)	36.6000	(36,600.00)	(36,600.00)	0.0000	3.9489	(30.00)	0.00	11.8793	(0.9025)	0.0000	3	10.9768	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(2,000)	36.6000	(73,200.00)	(73,200.00)	0.0000	3.9489	(30.00)	0.00	23.7586	(1.8049)	0.0000	3	21.9537	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(3,500)	36.6000	(128,100.00)	(128,100.00)	0.0000	3.9489	(30.00)	0.00	41.5776	(3.1586)	0.0000	3	38.4189	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(500)	36.6000	(18,300.00)	(18,300.00)	0.0000	3.9489	(30.00)	0.00	5.9397	(0.4512)	0.0000	3	5.4884	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(1,000)	36.6000	(36,600.00)	(36,600.00)	0.0000	3.9489	(30.00)	0.00	11.8793	(0.9025)	0.0000	3	10.9768	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(1,000)	36.6000	(36,600.00)	(36,600.00)	0.0000	3.9489	(30.00)	0.00	11.8793	(0.9025)	0.0000	3	10.9768	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(500)	36.6000	(18,300.00)	(18,300.00)	0.0000	3.9489	(30.00)	0.00	5.9397	(0.4512)	0.0000	3	5.4884	02/04/2025
1801.HK	01/03/2025	SDB3263308443	0	(3,500)	36.6000	(128,100.00)	(128,100.00)	0.0000	3.9489	(30.00)	0.00	41.5776	(3.1586)	0.0000	3	38.4189	02/04/2025
TOTAL INNOVENT BIOLOGICS INC CMN												1,833.2907	(145.7762)	0.0000		1,687.5145	
JD HEALTH INTERNATIONAL INC. CMN																	
6618.HK	01/17/2025	SDB3262441810	0	(1,250)	28.2000	(35,125.00)	(35,250.00)	0.0000	2.4434	(30.00)	0.00	2.3513	(0.2897)	0.0000	1	2.0616	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(750)	28.2000	(21,075.00)	(21,150.00)	0.0000	2.4434	(30.00)	0.00	1.4108	(0.1738)	0.0000	1	1.2370	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(7,650)	28.2000	(214,965.00)	(215,730.00)	0.0000	2.4434	(30.00)	0.00	14.3901	(1.7731)	0.0000	1	12.6170	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(2,350)	28.2000	(66,035.00)	(66,270.00)	0.0000	2.4434	(30.00)	0.00	4.4205	(0.5447)	0.0000	1	3.8758	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(7,000)	28.2000	(196,700.00)	(197,400.00)	0.0000	2.4434	(30.00)	0.00	13.1674	(1.6225)	0.0000	1	11.5450	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(1,000)	28.2000	(28,100.00)	(28,200.00)	0.0000	2.4434	(30.00)	0.00	1.8811	(0.2318)	0.0000	1	1.6493	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(9,700)	28.2000	(272,570.00)	(273,540.00)	0.0000	2.4434	(30.00)	0.00	18.2463	(2.2483)	0.0000	1	15.9980	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(300)	28.2000	(8,430.00)	(8,460.00)	0.0000	2.4434	(30.00)	0.00	0.5643	(0.0695)	0.0000	1	0.4948	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(650)	28.2000	(18,265.00)	(18,330.00)	0.0000	2.4434	(30.00)	0.00	1.2227	(0.1507)	0.0000	1	1.0720	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(1,350)	28.2000	(37,935.00)	(38,070.00)	0.0000	2.4434	(30.00)	0.00	2.5394	(0.3129)	0.0000	1	2.2265	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(150)	28.2000	(4,215.00)	(4,230.00)	0.0000	2.4434	(30.00)	0.00	0.2822	(0.0348)	0.0000	1	0.2474	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(900)	28.2000	(25,290.00)	(25,380.00)	0.0000	2.4434	(30.00)	0.00	1.6930	(0.2086)	0.0000	1	1.4844	02/04/2025
6618.HK	01/17/2025	SDB3262441810	0	(3,100)	28.2000	(87,110.00)	(87,420.00)	0.0000	2.4434	(30.00)	0.00	5.8313	(0.7185)	0.0000	1	5.1128	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(1,250)	28.4000	(35,125.00)	(35,500.00)	0.0000	2.6392	(30.00)	0.00	2.5397	(0.2918)	0.0000	1	2.2480	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(750)	28.4000	(21,075.00)	(21,300.00)	0.0000	2.6392	(30.00)	0.00	1.5238	(0.1751)	0.0000	1	1.3488	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(7,650)	28.4000	(214,965.00)	(217,260.00)	0.0000	2.6392	(30.00)	0.00	15.5433	(1.7857)	0.0000	1	13.7576	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(2,350)	28.4000	(66,035.00)	(66,740.00)	0.0000	2.6392	(30.00)	0.00	4.7747	(0.5485)	0.0000	1	4.2262	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(7,000)	28.4000	(196,700.00)	(198,800.00)	0.0000	2.6392	(30.00)	0.00	14.2226	(1.6340)	0.0000	1	12.5886	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(1,000)	28.4000	(28,100.00)	(28,400.00)	0.0000	2.6392	(30.00)	0.00	2.0318	(0.2334)	0.0000	1	1.7984	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(9,700)	28.4000	(272,570.00)	(275,480.00)	0.0000	2.6392	(30.00)	0.00	19.7085	(2.2642)	0.0000	1	17.4442	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(300)	28.4000	(8,430.00)	(8,520.00)	0.0000	2.6392	(30.00)	0.00	0.6095	(0.0700)	0.0000	1	0.5395	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(650)	28.4000	(18,265.00)	(18,460.00)	0.0000	2.6392	(30.00)	0.00	1.3207	(0.1517)	0.0000	1	1.1689	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(1,350)	28.4000	(37,935.00)	(38,340.00)	0.0000	2.6392	(30.00)	0.00	2.7429	(0.3151)	0.0000	1	2.4278	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(150)	28.4000	(4,215.00)	(4,260.00)	0.0000	2.6392	(30.00)	0.00	0.3048	(0.0350)	0.0000	1	0.2698	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
JD HEALTH INTERNATIONAL INC. CMN (Cont.)																	
6618.HK	01/16/2025	SDB3262441810	0	(900)	28.4000	(25,290.00)	(25,560.00)	0.0000	2.6392	(30.00)	0.00	1.8286	(0.2101)	0.0000	1	1.6185	02/04/2025
6618.HK	01/16/2025	SDB3262441810	0	(3,100)	28.4000	(87,110.00)	(88,040.00)	0.0000	2.6392	(30.00)	0.00	6.2986	(0.7236)	0.0000	1	5.5750	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(1,250)	27.5500	(35,125.00)	(34,437.50)	0.0000	2.9650	(30.00)	0.00	2.8533	(0.2830)	0.0000	1	2.5702	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(750)	27.5500	(21,075.00)	(20,662.50)	0.0000	2.9650	(30.00)	0.00	1.7120	(0.1698)	0.0000	1	1.5421	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(7,650)	27.5500	(214,965.00)	(210,757.50)	0.0000	2.9650	(30.00)	0.00	17.4620	(1.7323)	0.0000	1	15.7297	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(2,350)	27.5500	(66,035.00)	(64,742.50)	0.0000	2.9650	(30.00)	0.00	5.3641	(0.5321)	0.0000	1	4.8320	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(7,000)	27.5500	(196,700.00)	(192,850.00)	0.0000	2.9650	(30.00)	0.00	15.9783	(1.5851)	0.0000	1	14.3932	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(1,000)	27.5500	(28,100.00)	(27,550.00)	0.0000	2.9650	(30.00)	0.00	2.2826	(0.2264)	0.0000	1	2.0562	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(9,700)	27.5500	(272,570.00)	(267,235.00)	0.0000	2.9650	(30.00)	0.00	22.1413	(2.1965)	0.0000	1	19.9449	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(300)	27.5500	(8,430.00)	(8,265.00)	0.0000	2.9650	(30.00)	0.00	0.6848	(0.0679)	0.0000	1	0.6169	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(650)	27.5500	(18,265.00)	(17,907.50)	0.0000	2.9650	(30.00)	0.00	1.4837	(0.1472)	0.0000	1	1.3365	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(1,350)	27.5500	(37,935.00)	(37,192.50)	0.0000	2.9650	(30.00)	0.00	3.0815	(0.3057)	0.0000	1	2.7758	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(150)	27.5500	(4,215.00)	(4,132.50)	0.0000	2.9650	(30.00)	0.00	0.3424	(0.0340)	0.0000	1	0.3084	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(900)	27.5500	(25,290.00)	(24,795.00)	0.0000	2.9650	(30.00)	0.00	2.0544	(0.2038)	0.0000	1	1.8506	02/04/2025
6618.HK	01/15/2025	SDB3262441810	0	(3,100)	27.5500	(87,110.00)	(85,405.00)	0.0000	2.9650	(30.00)	0.00	7.0761	(0.7020)	0.0000	1	6.3741	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(1,250)	26.9500	(35,125.00)	(33,687.50)	0.0000	3.2826	(30.00)	0.00	3.1590	(0.2769)	0.0000	1	2.8821	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(750)	26.9500	(21,075.00)	(20,212.50)	0.0000	3.2826	(30.00)	0.00	1.8954	(0.1661)	0.0000	1	1.7292	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(7,650)	26.9500	(214,965.00)	(206,167.50)	0.0000	3.2826	(30.00)	0.00	19.3328	(1.6945)	0.0000	1	17.6382	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(2,350)	26.9500	(66,035.00)	(63,332.50)	0.0000	3.2826	(30.00)	0.00	5.9388	(0.5205)	0.0000	1	5.4183	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(7,000)	26.9500	(196,700.00)	(188,650.00)	0.0000	3.2826	(30.00)	0.00	17.6901	(1.5505)	0.0000	1	16.1396	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(1,000)	26.9500	(28,100.00)	(26,950.00)	0.0000	3.2826	(30.00)	0.00	2.5272	(0.2215)	0.0000	1	2.3057	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(9,700)	26.9500	(272,570.00)	(261,415.00)	0.0000	3.2826	(30.00)	0.00	24.5135	(2.1486)	0.0000	1	22.3648	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(300)	26.9500	(8,430.00)	(8,085.00)	0.0000	3.2826	(30.00)	0.00	0.7581	(0.0665)	0.0000	1	0.6917	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(650)	26.9500	(18,265.00)	(17,517.50)	0.0000	3.2826	(30.00)	0.00	1.6427	(0.1440)	0.0000	1	1.4987	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(1,350)	26.9500	(37,935.00)	(36,382.50)	0.0000	3.2826	(30.00)	0.00	3.4117	(0.2990)	0.0000	1	3.1126	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(150)	26.9500	(4,215.00)	(4,042.50)	0.0000	3.2826	(30.00)	0.00	0.3791	(0.0332)	0.0000	1	0.3458	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(900)	26.9500	(25,290.00)	(24,255.00)	0.0000	3.2826	(30.00)	0.00	2.2744	(0.1994)	0.0000	1	2.0751	02/04/2025
6618.HK	01/14/2025	SDB3262441810	0	(3,100)	26.9500	(87,110.00)	(83,545.00)	0.0000	3.2826	(30.00)	0.00	7.8342	(0.6867)	0.0000	1	7.1475	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(1,250)	28.4000	(35,125.00)	(35,500.00)	0.0000	3.5372	(30.00)	0.00	3.4039	(0.2918)	0.0000	1	3.1122	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(750)	28.4000	(21,075.00)	(21,300.00)	0.0000	3.5372	(30.00)	0.00	2.0424	(0.1751)	0.0000	1	1.8673	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(7,650)	28.4000	(214,965.00)	(217,260.00)	0.0000	3.5372	(30.00)	0.00	20.8322	(1.7857)	0.0000	1	19.0465	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(2,350)	28.4000	(66,035.00)	(66,740.00)	0.0000	3.5372	(30.00)	0.00	6.3994	(0.5485)	0.0000	1	5.8509	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(7,000)	28.4000	(196,700.00)	(198,800.00)	0.0000	3.5372	(30.00)	0.00	19.0621	(1.6340)	0.0000	1	17.4281	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(1,000)	28.4000	(28,100.00)	(28,400.00)	0.0000	3.5372	(30.00)	0.00	2.7232	(0.2334)	0.0000	1	2.4897	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(9,700)	28.4000	(272,570.00)	(275,480.00)	0.0000	3.5372	(30.00)	0.00	26.4146	(2.2642)	0.0000	1	24.1504	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(300)	28.4000	(8,430.00)	(8,520.00)	0.0000	3.5372	(30.00)	0.00	0.8169	(0.0700)	0.0000	1	0.7469	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(650)	28.4000	(18,265.00)	(18,460.00)	0.0000	3.5372	(30.00)	0.00	1.7701	(0.1517)	0.0000	1	1.6183	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(1,350)	28.4000	(37,935.00)	(38,340.00)	0.0000	3.5372	(30.00)	0.00	3.6763	(0.3151)	0.0000	1	3.3611	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(150)	28.4000	(4,215.00)	(4,260.00)	0.0000	3.5372	(30.00)	0.00	0.4085	(0.0350)	0.0000	1	0.3735	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(900)	28.4000	(25,290.00)	(25,560.00)	0.0000	3.5372	(30.00)	0.00	2.4508	(0.2101)	0.0000	1	2.2408	02/04/2025
6618.HK	01/13/2025	SDB3262441810	0	(3,100)	28.4000	(87,110.00)	(88,040.00)	0.0000	3.5372	(30.00)	0.00	8.4418	(0.7236)	0.0000	1	7.7182	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(1,250)	27.9500	(35,125.00)	(34,937.50)	0.0000	3.7668	(30.00)	0.00	10.8747	(0.8615)	0.0000	3	10.0133	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(750)	27.9500	(21,075.00)	(20,962.50)	0.0000	3.7668	(30.00)	0.00	6.5248	(0.5169)	0.0000	3	6.0080	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(7,650)	27.9500	(214,965.00)	(213,817.50)	0.0000	3.7668	(30.00)	0.00	66.5533	(5.2722)	0.0000	3	61.2811	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(2,350)	27.9500	(66,035.00)	(65,682.50)	0.0000	3.7668	(30.00)	0.00	20.4445	(1.6196)	0.0000	3	18.8249	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(7,000)	27.9500	(196,700.00)	(195,650.00)	0.0000	3.7668	(30.00)	0.00	60.8985	(4.8242)	0.0000	3	56.0742	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(1,000)	27.9500	(28,100.00)	(27,950.00)	0.0000	3.7668	(30.00)	0.00	8.6988	(0.6892)	0.0000	3	8.0106	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(9,700)	27.9500	(272,570.00)	(271,115.00)	0.0000	3.7668	(30.00)	0.00	84.3879	(6.6850)	0.0000	3	77.7029	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(300)	27.9500	(8,430.00)	(8,385.00)	0.0000	3.7668	(30.00)	0.00	2.6099	(0.2068)	0.0000	3	2.4032	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(650)	27.9500	(18,265.00)	(18,167.50)	0.0000	3.7668	(30.00)	0.00	5.6549	(0.4480)	0.0000	3	5.2069	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(1,350)	27.9500	(37,935.00)	(37,732.50)	0.0000	3.7668	(30.00)	0.00	11.7447	(0.9304)	0.0000	3	10.8143	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(150)	27.9500	(4,215.00)	(4,192.50)	0.0000	3.7668	(30.00)	0.00	1.3050	(0.1034)	0.0000	3	1.2016	02/04/2025
6618.HK	01/10/2025	SDB3262441810	0	(900)	27.9500	(25,290.00)	(25,155.00)	0.0000	3.7668	(30.00)	0.00	7.8298	(0.6203)	0.0000	3	7.2095	02/04/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
JD HEALTH INTERNATIONAL INC. CMN (Cont.)																	
6618.HK	01/10/2025	SDB3262441810	0	(3,100)	27.9500	(87,110.00)	(86,645.00)	0.0000	3.7668	(30.00)	0.00	26.9693	(2.1365)	0.0000	3	24.8329	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(1,250)	27.7500	(35,125.00)	(34,687.50)	0.0000	3.8514	(30.00)	0.00	3.7063	(0.2851)	0.0000	1	3.4212	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(750)	27.7500	(21,075.00)	(20,812.50)	0.0000	3.8514	(30.00)	0.00	2.2238	(0.1711)	0.0000	1	2.0527	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(7,650)	27.7500	(214,965.00)	(212,287.50)	0.0000	3.8514	(30.00)	0.00	22.6827	(1.7448)	0.0000	1	20.9379	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(2,350)	27.7500	(66,035.00)	(65,212.50)	0.0000	3.8514	(30.00)	0.00	6.9679	(0.5360)	0.0000	1	6.4319	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(7,000)	27.7500	(196,700.00)	(194,250.00)	0.0000	3.8514	(30.00)	0.00	20.7554	(1.5966)	0.0000	1	19.1588	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(1,000)	27.7500	(28,100.00)	(27,750.00)	0.0000	3.8514	(30.00)	0.00	2.9651	(0.2281)	0.0000	1	2.7370	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(9,700)	27.7500	(272,570.00)	(269,175.00)	0.0000	3.8514	(30.00)	0.00	28.7611	(2.2124)	0.0000	1	26.5487	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(300)	27.7500	(8,430.00)	(8,325.00)	0.0000	3.8514	(30.00)	0.00	0.8895	(0.0684)	0.0000	1	0.8211	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(650)	27.7500	(18,265.00)	(18,037.50)	0.0000	3.8514	(30.00)	0.00	1.9273	(0.1483)	0.0000	1	1.7790	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(1,350)	27.7500	(37,935.00)	(37,462.50)	0.0000	3.8514	(30.00)	0.00	4.0028	(0.3079)	0.0000	1	3.6949	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(150)	27.7500	(4,215.00)	(4,162.50)	0.0000	3.8514	(30.00)	0.00	0.4448	(0.0342)	0.0000	1	0.4105	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(900)	27.7500	(25,290.00)	(24,975.00)	0.0000	3.8514	(30.00)	0.00	2.6686	(0.2053)	0.0000	1	2.4633	02/04/2025
6618.HK	01/09/2025	SDB3262441810	0	(3,100)	27.7500	(87,110.00)	(86,025.00)	0.0000	3.8514	(30.00)	0.00	9.1917	(0.7071)	0.0000	1	8.4846	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(1,250)	27.3000	(35,125.00)	(34,125.00)	0.0000	3.9729	(30.00)	0.00	3.8233	(0.2805)	0.0000	1	3.5428	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(750)	27.3000	(21,075.00)	(20,475.00)	0.0000	3.9729	(30.00)	0.00	2.2940	(0.1683)	0.0000	1	2.1257	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(7,650)	27.3000	(214,965.00)	(208,845.00)	0.0000	3.9729	(30.00)	0.00	23.3984	(1.7165)	0.0000	1	21.6818	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(2,350)	27.3000	(66,035.00)	(64,155.00)	0.0000	3.9729	(30.00)	0.00	7.1877	(0.5273)	0.0000	1	6.6604	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(7,000)	27.3000	(196,700.00)	(191,100.00)	0.0000	3.9729	(30.00)	0.00	21.4103	(1.5707)	0.0000	1	19.8396	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(1,000)	27.3000	(28,100.00)	(27,300.00)	0.0000	3.9729	(30.00)	0.00	3.0586	(0.2244)	0.0000	1	2.8342	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(9,700)	27.3000	(272,570.00)	(264,810.00)	0.0000	3.9729	(30.00)	0.00	29.6685	(2.1765)	0.0000	1	27.4920	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(300)	27.3000	(8,430.00)	(8,190.00)	0.0000	3.9729	(30.00)	0.00	0.9176	(0.0673)	0.0000	1	0.8503	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(650)	27.3000	(18,265.00)	(17,745.00)	0.0000	3.9729	(30.00)	0.00	1.9881	(0.1458)	0.0000	1	1.8422	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(1,350)	27.3000	(37,935.00)	(36,855.00)	0.0000	3.9729	(30.00)	0.00	4.1291	(0.3029)	0.0000	1	3.8262	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(150)	27.3000	(4,215.00)	(4,095.00)	0.0000	3.9729	(30.00)	0.00	0.4588	(0.0337)	0.0000	1	0.4251	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(900)	27.3000	(25,290.00)	(24,570.00)	0.0000	3.9729	(30.00)	0.00	2.7528	(0.2019)	0.0000	1	2.5508	02/04/2025
6618.HK	01/08/2025	SDB3262441810	0	(3,100)	27.3000	(87,110.00)	(84,630.00)	0.0000	3.9729	(30.00)	0.00	9.4817	(0.6956)	0.0000	1	8.7861	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(1,250)	26.5500	(35,125.00)	(33,187.50)	0.0000	4.0362	(30.00)	0.00	3.8842	(0.2728)	0.0000	1	3.6114	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(750)	26.5500	(21,075.00)	(19,912.50)	0.0000	4.0362	(30.00)	0.00	2.3305	(0.1637)	0.0000	1	2.1668	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(7,650)	26.5500	(214,965.00)	(203,107.50)	0.0000	4.0362	(30.00)	0.00	23.7712	(1.6694)	0.0000	1	22.1018	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(2,350)	26.5500	(66,035.00)	(62,392.50)	0.0000	4.0362	(30.00)	0.00	7.3023	(0.5128)	0.0000	1	6.7894	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(7,000)	26.5500	(196,700.00)	(185,850.00)	0.0000	4.0362	(30.00)	0.00	21.7514	(1.5275)	0.0000	1	20.2239	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(1,000)	26.5500	(28,100.00)	(26,550.00)	0.0000	4.0362	(30.00)	0.00	3.1073	(0.2182)	0.0000	1	2.8891	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(9,700)	26.5500	(272,570.00)	(257,535.00)	0.0000	4.0362	(30.00)	0.00	30.1412	(2.1167)	0.0000	1	28.0245	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(300)	26.5500	(8,430.00)	(7,965.00)	0.0000	4.0362	(30.00)	0.00	0.9322	(0.0655)	0.0000	1	0.8667	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(650)	26.5500	(18,265.00)	(17,257.50)	0.0000	4.0362	(30.00)	0.00	2.0198	(0.1418)	0.0000	1	1.8779	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(1,350)	26.5500	(37,935.00)	(35,842.50)	0.0000	4.0362	(30.00)	0.00	4.1949	(0.2946)	0.0000	1	3.9003	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(150)	26.5500	(4,215.00)	(3,982.50)	0.0000	4.0362	(30.00)	0.00	0.4661	(0.0327)	0.0000	1	0.4334	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(900)	26.5500	(25,290.00)	(23,895.00)	0.0000	4.0362	(30.00)	0.00	2.7966	(0.1964)	0.0000	1	2.6002	02/04/2025
6618.HK	01/07/2025	SDB3262441810	0	(3,100)	26.5500	(87,110.00)	(82,305.00)	0.0000	4.0362	(30.00)	0.00	9.6328	(0.6765)	0.0000	1	8.9563	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(1,250)	26.4000	(35,125.00)	(33,000.00)	0.0000	3.8978	(30.00)	0.00	3.7510	(0.2712)	0.0000	1	3.4798	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(750)	26.4000	(21,075.00)	(19,800.00)	0.0000	3.8978	(30.00)	0.00	2.2506	(0.1627)	0.0000	1	2.0879	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(7,650)	26.4000	(214,965.00)	(201,960.00)	0.0000	3.8978	(30.00)	0.00	22.9561	(1.6599)	0.0000	1	21.2961	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(2,350)	26.4000	(66,035.00)	(62,040.00)	0.0000	3.8978	(30.00)	0.00	7.0519	(0.5099)	0.0000	1	6.5420	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(7,000)	26.4000	(196,700.00)	(184,800.00)	0.0000	3.8978	(30.00)	0.00	21.0056	(1.5189)	0.0000	1	19.4867	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(1,000)	26.4000	(28,100.00)	(26,400.00)	0.0000	3.8978	(30.00)	0.00	3.0008	(0.2170)	0.0000	1	2.7838	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(9,700)	26.4000	(272,570.00)	(256,080.00)	0.0000	3.8978	(30.00)	0.00	29.1077	(2.1048)	0.0000	1	27.0029	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(300)	26.4000	(8,430.00)	(7,920.00)	0.0000	3.8978	(30.00)	0.00	0.9002	(0.0651)	0.0000	1	0.8351	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(650)	26.4000	(18,265.00)	(17,160.00)	0.0000	3.8978	(30.00)	0.00	1.9505	(0.1410)	0.0000	1	1.8095	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(1,350)	26.4000	(37,935.00)	(35,640.00)	0.0000	3.8978	(30.00)	0.00	4.0511	(0.2929)	0.0000	1	3.7581	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(150)	26.4000	(4,215.00)	(3,960.00)	0.0000	3.8978	(30.00)	0.00	0.4501	(0.0325)	0.0000	1	0.4176	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(900)	26.4000	(25,290.00)	(23,760.00)	0.0000	3.8978	(30.00)	0.00	2.7007	(0.1953)	0.0000	1	2.5054	02/04/2025
6618.HK	01/06/2025	SDB3262441810	0	(3,100)	26.4000	(87,110.00)	(81,840.00)	0.0000	3.8978	(30.00)	0.00	9.3025	(0.6727)	0.0000	1	8.6298	02/04/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
JD HEALTH INTERNATIONAL INC. CMN (Cont.)																	
6618.HK	01/03/2025	SDB3262441810	0	(1,250)	28.1000	(35,125.00)	(35,125.00)	0.0000	3.9489	(30.00)	0.00	11.4006	(0.8661)	0.0000	3	10.5345	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(750)	28.1000	(21,075.00)	(21,075.00)	0.0000	3.9489	(30.00)	0.00	6.8403	(0.5197)	0.0000	3	6.3207	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(7,650)	28.1000	(214,965.00)	(214,965.00)	0.0000	3.9489	(30.00)	0.00	69.7715	(5.3005)	0.0000	3	64.4709	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(2,350)	28.1000	(66,035.00)	(66,035.00)	0.0000	3.9489	(30.00)	0.00	21.4331	(1.6283)	0.0000	3	19.8048	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(7,000)	28.1000	(196,700.00)	(196,700.00)	0.0000	3.9489	(30.00)	0.00	63.8432	(4.8501)	0.0000	3	58.9930	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(1,000)	28.1000	(28,100.00)	(28,100.00)	0.0000	3.9489	(30.00)	0.00	9.1205	(0.6929)	0.0000	3	8.4276	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(9,700)	28.1000	(272,570.00)	(272,570.00)	0.0000	3.9489	(30.00)	0.00	88.4684	(6.7209)	0.0000	3	81.7475	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(300)	28.1000	(8,430.00)	(8,430.00)	0.0000	3.9489	(30.00)	0.00	2.7361	(0.2079)	0.0000	3	2.5283	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(650)	28.1000	(18,265.00)	(18,265.00)	0.0000	3.9489	(30.00)	0.00	5.9283	(0.4504)	0.0000	3	5.4779	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(1,350)	28.1000	(37,935.00)	(37,935.00)	0.0000	3.9489	(30.00)	0.00	12.3126	(0.9354)	0.0000	3	11.3772	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(150)	28.1000	(4,215.00)	(4,215.00)	0.0000	3.9489	(30.00)	0.00	1.3681	(0.1039)	0.0000	3	1.2641	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(900)	28.1000	(25,290.00)	(25,290.00)	0.0000	3.9489	(30.00)	0.00	8.2084	(0.6236)	0.0000	3	7.5848	02/04/2025
6618.HK	01/03/2025	SDB3262441810	0	(3,100)	28.1000	(87,110.00)	(87,110.00)	0.0000	3.9489	(30.00)	0.00	28.2734	(2.1479)	0.0000	3	26.1255	02/04/2025
TOTAL JD HEALTH INTERNATIONAL INC. CMN												1,496.5318	(123.4993)	0.0000		1,373.0325	
KINGSOFT CLOUD HOLDINGS LTD CMN																	
3896.HK	01/17/2025	SDB3263707272	0	(6,000)	4.9000	(35,905.69)	(29,400.00)	0.0000	2.4434	(800.85)	0.00	2.4036	(6.4507)	0.0000	1	(4.0471)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(16,000)	4.9000	(92,788.05)	(78,400.00)	0.0000	2.4434	(800.85)	0.00	6.2114	(17.2018)	0.0000	1	(10.9904)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(4,000)	4.9000	(22,507.30)	(19,600.00)	0.0000	2.4434	(800.85)	0.00	1.5067	(4.3004)	0.0000	1	(2.7938)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(18,000)	4.9000	(102,975.77)	(88,200.00)	0.0000	2.4434	(800.85)	0.00	6.8934	(19.3520)	0.0000	1	(12.4586)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(20,000)	4.9000	(119,200.00)	(98,000.00)	0.0000	2.4434	(800.85)	0.00	7.9794	(21.5022)	0.0000	1	(13.5228)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(4,000)	4.9000	(23,840.00)	(19,600.00)	0.0000	2.4434	(800.85)	0.00	1.5959	(4.3004)	0.0000	1	(2.7046)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(6,000)	4.9000	(35,760.00)	(29,400.00)	0.0000	2.4434	(800.85)	0.00	2.3938	(6.4507)	0.0000	1	(4.0568)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(14,000)	4.9000	(83,440.00)	(68,600.00)	0.0000	2.4434	(800.85)	0.00	5.5856	(15.0515)	0.0000	1	(9.4659)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(2,000)	4.9000	(11,920.00)	(9,800.00)	0.0000	2.4434	(800.85)	0.00	0.7979	(2.1502)	0.0000	1	(1.3523)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(4,000)	4.9000	(23,840.00)	(19,600.00)	0.0000	2.4434	(800.85)	0.00	1.5959	(4.3004)	0.0000	1	(2.7046)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(2,000)	4.9000	(11,920.00)	(9,800.00)	0.0000	2.4434	(800.85)	0.00	0.7979	(2.1502)	0.0000	1	(1.3523)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(2,000)	4.9000	(11,920.00)	(9,800.00)	0.0000	2.4434	(800.85)	0.00	0.7979	(2.1502)	0.0000	1	(1.3523)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(4,000)	4.9000	(23,840.00)	(19,600.00)	0.0000	2.4434	(800.85)	0.00	1.5959	(4.3004)	0.0000	1	(2.7046)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(2,000)	4.9000	(11,920.00)	(9,800.00)	0.0000	2.4434	(800.85)	0.00	0.7979	(2.1502)	0.0000	1	(1.3523)	02/04/2025
3896.HK	01/17/2025	SDB3263707272	0	(14,000)	4.9000	(83,440.00)	(68,600.00)	0.0000	2.4434	(800.85)	0.00	5.5856	(15.0515)	0.0000	1	(9.4659)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(6,000)	5.0900	(35,905.69)	(30,540.00)	0.0000	2.6392	(800.85)	0.00	2.5962	(6.7008)	0.0000	1	(4.1046)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(16,000)	5.0900	(92,788.05)	(81,440.00)	0.0000	2.6392	(800.85)	0.00	6.7091	(17.8688)	0.0000	1	(11.1596)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(4,000)	5.0900	(22,507.30)	(20,360.00)	0.0000	2.6392	(800.85)	0.00	1.6274	(4.4672)	0.0000	1	(2.8398)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(18,000)	5.0900	(102,975.77)	(91,620.00)	0.0000	2.6392	(800.85)	0.00	7.4458	(20.1024)	0.0000	1	(12.6566)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(20,000)	5.0900	(119,200.00)	(101,800.00)	0.0000	2.6392	(800.85)	0.00	8.6189	(22.3360)	0.0000	1	(13.7171)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(4,000)	5.0900	(23,840.00)	(20,360.00)	0.0000	2.6392	(800.85)	0.00	1.7238	(4.4672)	0.0000	1	(2.7434)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(6,000)	5.0900	(35,760.00)	(30,540.00)	0.0000	2.6392	(800.85)	0.00	2.5857	(6.7008)	0.0000	1	(4.1151)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(14,000)	5.0900	(83,440.00)	(71,260.00)	0.0000	2.6392	(800.85)	0.00	6.0332	(15.6352)	0.0000	1	(9.6020)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(2,000)	5.0900	(11,920.00)	(10,180.00)	0.0000	2.6392	(800.85)	0.00	0.8619	(2.2336)	0.0000	1	(1.3717)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(4,000)	5.0900	(23,840.00)	(20,360.00)	0.0000	2.6392	(800.85)	0.00	1.7238	(4.4672)	0.0000	1	(2.7434)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(2,000)	5.0900	(11,920.00)	(10,180.00)	0.0000	2.6392	(800.85)	0.00	0.8619	(2.2336)	0.0000	1	(1.3717)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(2,000)	5.0900	(11,920.00)	(10,180.00)	0.0000	2.6392	(800.85)	0.00	0.8619	(2.2336)	0.0000	1	(1.3717)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(4,000)	5.0900	(23,840.00)	(20,360.00)	0.0000	2.6392	(800.85)	0.00	1.7238	(4.4672)	0.0000	1	(2.7434)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(2,000)	5.0900	(11,920.00)	(10,180.00)	0.0000	2.6392	(800.85)	0.00	0.8619	(2.2336)	0.0000	1	(1.3717)	02/04/2025
3896.HK	01/16/2025	SDB3263707272	0	(14,000)	5.0900	(83,440.00)	(71,260.00)	0.0000	2.6392	(800.85)	0.00	6.0332	(15.6352)	0.0000	1	(9.6020)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(6,000)	5.0600	(35,905.69)	(30,360.00)	0.0000	2.9650	(800.85)	0.00	2.9167	(6.6613)	0.0000	1	(3.7446)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(16,000)	5.0600	(92,788.05)	(80,960.00)	0.0000	2.9650	(800.85)	0.00	7.5373	(17.7635)	0.0000	1	(10.2261)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(4,000)	5.0600	(22,507.30)	(20,240.00)	0.0000	2.9650	(800.85)	0.00	1.8283	(4.4409)	0.0000	1	(2.6126)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(18,000)	5.0600	(102,975.77)	(91,080.00)	0.0000	2.9650	(800.85)	0.00	8.3649	(19.9839)	0.0000	1	(11.6190)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(20,000)	5.0600	(119,200.00)	(101,200.00)	0.0000	2.9650	(800.85)	0.00	9.6828	(22.2043)	0.0000	1	(12.5215)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(4,000)	5.0600	(23,840.00)	(20,240.00)	0.0000	2.9650	(800.85)	0.00	1.9366	(4.4409)	0.0000	1	(2.5043)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(6,000)	5.0600	(35,760.00)	(30,360.00)	0.0000	2.9650	(800.85)	0.00	2.9048	(6.6613)	0.0000	1	(3.7564)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
KINGSOFT CLOUD HOLDINGS LTD CMN (Cont.)																	
3896.HK	01/15/2025	SDB3263707272	0	(14,000)	5.0600	(83,440.00)	(70,840.00)	0.0000	2.9650	(800.85)	0.00	6.7780	(15.5430)	0.0000	1	(8.7650)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(2,000)	5.0600	(11,920.00)	(10,120.00)	0.0000	2.9650	(800.85)	0.00	0.9683	(2.2204)	0.0000	1	(1.2521)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(4,000)	5.0600	(23,840.00)	(20,240.00)	0.0000	2.9650	(800.85)	0.00	1.9366	(4.4409)	0.0000	1	(2.5043)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(2,000)	5.0600	(11,920.00)	(10,120.00)	0.0000	2.9650	(800.85)	0.00	0.9683	(2.2204)	0.0000	1	(1.2521)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(2,000)	5.0600	(11,920.00)	(10,120.00)	0.0000	2.9650	(800.85)	0.00	0.9683	(2.2204)	0.0000	1	(1.2521)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(4,000)	5.0600	(23,840.00)	(20,240.00)	0.0000	2.9650	(800.85)	0.00	1.9366	(4.4409)	0.0000	1	(2.5043)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(2,000)	5.0600	(11,920.00)	(10,120.00)	0.0000	2.9650	(800.85)	0.00	0.9683	(2.2204)	0.0000	1	(1.2521)	02/04/2025
3896.HK	01/15/2025	SDB3263707272	0	(14,000)	5.0600	(83,440.00)	(70,840.00)	0.0000	2.9650	(800.85)	0.00	6.7780	(15.5430)	0.0000	1	(8.7650)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(6,000)	5.4300	(35,905.69)	(32,580.00)	0.0000	3.2826	(800.85)	0.00	3.2292	(7.1484)	0.0000	1	(3.9192)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(16,000)	5.4300	(92,788.05)	(86,880.00)	0.0000	3.2826	(800.85)	0.00	8.3448	(19.0624)	0.0000	1	(10.7175)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(4,000)	5.4300	(22,507.30)	(21,720.00)	0.0000	3.2826	(800.85)	0.00	2.0242	(4.7656)	0.0000	1	(2.7414)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(18,000)	5.4300	(102,975.77)	(97,740.00)	0.0000	3.2826	(800.85)	0.00	9.2611	(21.4452)	0.0000	1	(12.1841)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(20,000)	5.4300	(119,200.00)	(108,600.00)	0.0000	3.2826	(800.85)	0.00	10.7202	(23.8280)	0.0000	1	(13.1078)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(4,000)	5.4300	(23,840.00)	(21,720.00)	0.0000	3.2826	(800.85)	0.00	2.1440	(4.7656)	0.0000	1	(2.6216)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(6,000)	5.4300	(35,760.00)	(32,580.00)	0.0000	3.2826	(800.85)	0.00	3.2161	(7.1484)	0.0000	1	(3.9323)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(14,000)	5.4300	(83,440.00)	(76,020.00)	0.0000	3.2826	(800.85)	0.00	7.5041	(16.6796)	0.0000	1	(9.1754)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(2,000)	5.4300	(11,920.00)	(10,860.00)	0.0000	3.2826	(800.85)	0.00	1.0720	(2.3828)	0.0000	1	(1.3108)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(4,000)	5.4300	(23,840.00)	(21,720.00)	0.0000	3.2826	(800.85)	0.00	2.1440	(4.7656)	0.0000	1	(2.6216)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(2,000)	5.4300	(11,920.00)	(10,860.00)	0.0000	3.2826	(800.85)	0.00	1.0720	(2.3828)	0.0000	1	(1.3108)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(2,000)	5.4300	(11,920.00)	(10,860.00)	0.0000	3.2826	(800.85)	0.00	1.0720	(2.3828)	0.0000	1	(1.3108)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(4,000)	5.4300	(23,840.00)	(21,720.00)	0.0000	3.2826	(800.85)	0.00	2.1440	(4.7656)	0.0000	1	(2.6216)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(2,000)	5.4300	(11,920.00)	(10,860.00)	0.0000	3.2826	(800.85)	0.00	1.0720	(2.3828)	0.0000	1	(1.3108)	02/04/2025
3896.HK	01/14/2025	SDB3263707272	0	(14,000)	5.4300	(83,440.00)	(76,020.00)	0.0000	3.2826	(800.85)	0.00	7.5041	(16.6796)	0.0000	1	(9.1754)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(6,000)	5.9100	(35,905.69)	(35,460.00)	0.0000	3.5372	(800.85)	0.00	3.4796	(7.7803)	0.0000	1	(4.3007)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(16,000)	5.9100	(92,788.05)	(94,560.00)	0.0000	3.5372	(800.85)	0.00	8.9921	(20.7474)	0.0000	1	(11.7554)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(4,000)	5.9100	(22,507.30)	(23,640.00)	0.0000	3.5372	(800.85)	0.00	2.1812	(5.1869)	0.0000	1	(3.0057)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(18,000)	5.9100	(102,975.77)	(106,380.00)	0.0000	3.5372	(800.85)	0.00	9.9793	(23.3409)	0.0000	1	(13.3615)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(20,000)	5.9100	(119,200.00)	(118,200.00)	0.0000	3.5372	(800.85)	0.00	11.5516	(25.9343)	0.0000	1	(14.3827)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(4,000)	5.9100	(23,840.00)	(23,640.00)	0.0000	3.5372	(800.85)	0.00	2.3103	(5.1869)	0.0000	1	(2.8765)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(6,000)	5.9100	(35,760.00)	(35,460.00)	0.0000	3.5372	(800.85)	0.00	3.4655	(7.7803)	0.0000	1	(4.3148)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(14,000)	5.9100	(83,440.00)	(82,740.00)	0.0000	3.5372	(800.85)	0.00	8.0861	(18.1540)	0.0000	1	(10.0679)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(2,000)	5.9100	(11,920.00)	(11,820.00)	0.0000	3.5372	(800.85)	0.00	1.1552	(2.5934)	0.0000	1	(1.4383)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(4,000)	5.9100	(23,840.00)	(23,640.00)	0.0000	3.5372	(800.85)	0.00	2.3103	(5.1869)	0.0000	1	(2.8765)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(2,000)	5.9100	(11,920.00)	(11,820.00)	0.0000	3.5372	(800.85)	0.00	1.1552	(2.5934)	0.0000	1	(1.4383)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(2,000)	5.9100	(11,920.00)	(11,820.00)	0.0000	3.5372	(800.85)	0.00	1.1552	(2.5934)	0.0000	1	(1.4383)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(4,000)	5.9100	(23,840.00)	(23,640.00)	0.0000	3.5372	(800.85)	0.00	2.3103	(5.1869)	0.0000	1	(2.8765)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(2,000)	5.9100	(11,920.00)	(11,820.00)	0.0000	3.5372	(800.85)	0.00	1.1552	(2.5934)	0.0000	1	(1.4383)	02/04/2025
3896.HK	01/13/2025	SDB3263707272	0	(14,000)	5.9100	(83,440.00)	(82,740.00)	0.0000	3.5372	(800.85)	0.00	8.0861	(18.1540)	0.0000	1	(10.0679)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(6,000)	5.3100	(35,905.69)	(31,860.00)	0.0000	3.7668	(800.85)	0.00	11.1164	(20.9712)	0.0000	3	(9.8548)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(16,000)	5.3100	(92,788.05)	(84,960.00)	0.0000	3.7668	(800.85)	0.00	28.7273	(55.9233)	0.0000	3	(27.1960)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(4,000)	5.3100	(22,507.30)	(21,240.00)	0.0000	3.7668	(800.85)	0.00	6.9683	(13.9808)	0.0000	3	(7.0125)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(18,000)	5.3100	(102,975.77)	(95,580.00)	0.0000	3.7668	(800.85)	0.00	31.8814	(62.9137)	0.0000	3	(31.0323)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(20,000)	5.3100	(119,200.00)	(106,200.00)	0.0000	3.7668	(800.85)	0.00	36.9044	(69.9041)	0.0000	3	(32.9997)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(4,000)	5.3100	(23,840.00)	(21,240.00)	0.0000	3.7668	(800.85)	0.00	7.3809	(13.9808)	0.0000	3	(6.5999)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(6,000)	5.3100	(35,760.00)	(31,860.00)	0.0000	3.7668	(800.85)	0.00	11.0713	(20.9712)	0.0000	3	(9.8999)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(14,000)	5.3100	(83,440.00)	(74,340.00)	0.0000	3.7668	(800.85)	0.00	25.8331	(48.9329)	0.0000	3	(23.0998)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(2,000)	5.3100	(11,920.00)	(10,620.00)	0.0000	3.7668	(800.85)	0.00	3.6904	(6.9904)	0.0000	3	(3.3000)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(4,000)	5.3100	(23,840.00)	(21,240.00)	0.0000	3.7668	(800.85)	0.00	7.3809	(13.9808)	0.0000	3	(6.5999)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(2,000)	5.3100	(11,920.00)	(10,620.00)	0.0000	3.7668	(800.85)	0.00	3.6904	(6.9904)	0.0000	3	(3.3000)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(4,000)	5.3100	(23,840.00)	(21,240.00)	0.0000	3.7668	(800.85)	0.00	7.3809	(13.9808)	0.0000	3	(6.5999)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(2,000)	5.3100	(11,920.00)	(10,620.00)	0.0000	3.7668	(800.85)	0.00	3.6904	(6.9904)	0.0000	3	(3.3000)	02/04/2025
3896.HK	01/10/2025	SDB3263707272	0	(14,000)	5.3100	(83,440.00)	(74,340.00)	0.0000	3.7668	(800.85)	0.00	25.8331	(48.9329)	0.0000	3	(23.0998)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
KINGSOFT CLOUD HOLDINGS LTD CMN (Cont.)																	
3896.HK	01/09/2025	SDB3263707272	0	(6,000)	5.6000	(35,905.69)	(33,600.00)	0.0000	3.8514	(800.85)	0.00	3.7887	(7.3722)	0.0000	1	(3.5835)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(16,000)	5.6000	(92,788.05)	(89,600.00)	0.0000	3.8514	(800.85)	0.00	9.7908	(19.6592)	0.0000	1	(9.8683)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(4,000)	5.6000	(22,507.30)	(22,400.00)	0.0000	3.8514	(800.85)	0.00	2.3749	(4.9148)	0.0000	1	(2.5399)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(18,000)	5.6000	(102,975.77)	(100,800.00)	0.0000	3.8514	(800.85)	0.00	10.8658	(22.1166)	0.0000	1	(11.2507)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(20,000)	5.6000	(119,200.00)	(112,000.00)	0.0000	3.8514	(800.85)	0.00	12.5778	(24.5739)	0.0000	1	(11.9962)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8514	(800.85)	0.00	2.5156	(4.9148)	0.0000	1	(2.3992)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(6,000)	5.6000	(35,760.00)	(33,600.00)	0.0000	3.8514	(800.85)	0.00	3.7733	(7.3722)	0.0000	1	(3.5989)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(14,000)	5.6000	(83,440.00)	(78,400.00)	0.0000	3.8514	(800.85)	0.00	8.8044	(17.2018)	0.0000	1	(8.3973)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8514	(800.85)	0.00	1.2578	(2.4574)	0.0000	1	(1.1996)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8514	(800.85)	0.00	2.5156	(4.9148)	0.0000	1	(2.3992)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8514	(800.85)	0.00	1.2578	(2.4574)	0.0000	1	(1.1996)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8514	(800.85)	0.00	1.2578	(2.4574)	0.0000	1	(1.1996)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8514	(800.85)	0.00	2.5156	(4.9148)	0.0000	1	(2.3992)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8514	(800.85)	0.00	1.2578	(2.4574)	0.0000	1	(1.1996)	02/04/2025
3896.HK	01/09/2025	SDB3263707272	0	(14,000)	5.6000	(83,440.00)	(78,400.00)	0.0000	3.8514	(800.85)	0.00	8.8044	(17.2018)	0.0000	1	(8.3973)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(6,000)	5.5600	(35,905.69)	(33,360.00)	0.0000	3.9729	(800.85)	0.00	3.9082	(7.3195)	0.0000	1	(3.4113)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(16,000)	5.5600	(92,788.05)	(88,960.00)	0.0000	3.9729	(800.85)	0.00	10.0997	(19.5187)	0.0000	1	(9.4190)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(4,000)	5.5600	(22,507.30)	(22,240.00)	0.0000	3.9729	(800.85)	0.00	2.4499	(4.8797)	0.0000	1	(2.4298)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(18,000)	5.5600	(102,975.77)	(100,080.00)	0.0000	3.9729	(800.85)	0.00	11.2086	(21.9586)	0.0000	1	(10.7499)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(20,000)	5.5600	(119,200.00)	(111,200.00)	0.0000	3.9729	(800.85)	0.00	12.9746	(24.3984)	0.0000	1	(11.4238)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(4,000)	5.5600	(23,840.00)	(22,240.00)	0.0000	3.9729	(800.85)	0.00	2.5949	(4.8797)	0.0000	1	(2.2848)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(6,000)	5.5600	(35,760.00)	(33,360.00)	0.0000	3.9729	(800.85)	0.00	3.8924	(7.3195)	0.0000	1	(3.4271)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(14,000)	5.5600	(83,440.00)	(77,840.00)	0.0000	3.9729	(800.85)	0.00	9.0822	(17.0789)	0.0000	1	(7.9967)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(2,000)	5.5600	(11,920.00)	(11,120.00)	0.0000	3.9729	(800.85)	0.00	1.2975	(2.4398)	0.0000	1	(1.1424)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(4,000)	5.5600	(23,840.00)	(22,240.00)	0.0000	3.9729	(800.85)	0.00	2.5949	(4.8797)	0.0000	1	(2.2848)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(2,000)	5.5600	(11,920.00)	(11,120.00)	0.0000	3.9729	(800.85)	0.00	1.2975	(2.4398)	0.0000	1	(1.1424)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(2,000)	5.5600	(11,920.00)	(11,120.00)	0.0000	3.9729	(800.85)	0.00	1.2975	(2.4398)	0.0000	1	(1.1424)	02/04/2025
3896.HK	01/08/2025	SDB3263707272	0	(14,000)	5.5600	(83,440.00)	(77,840.00)	0.0000	3.9729	(800.85)	0.00	9.0822	(17.0789)	0.0000	1	(7.9967)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(6,000)	5.9000	(35,905.69)	(35,400.00)	0.0000	4.0362	(800.85)	0.00	3.9705	(7.7671)	0.0000	1	(3.7966)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(16,000)	5.9000	(92,788.05)	(94,400.00)	0.0000	4.0362	(800.85)	0.00	10.2607	(20.7123)	0.0000	1	(10.4517)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(4,000)	5.9000	(22,507.30)	(23,600.00)	0.0000	4.0362	(800.85)	0.00	2.4889	(5.1781)	0.0000	1	(2.6892)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(18,000)	5.9000	(102,975.77)	(106,200.00)	0.0000	4.0362	(800.85)	0.00	11.3872	(23.3014)	0.0000	1	(11.9141)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(20,000)	5.9000	(119,200.00)	(118,000.00)	0.0000	4.0362	(800.85)	0.00	13.1813	(25.8904)	0.0000	1	(12.7091)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(4,000)	5.9000	(23,840.00)	(23,600.00)	0.0000	4.0362	(800.85)	0.00	2.6363	(5.1781)	0.0000	1	(2.5418)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(6,000)	5.9000	(35,760.00)	(35,400.00)	0.0000	4.0362	(800.85)	0.00	3.9544	(7.7671)	0.0000	1	(3.8127)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(14,000)	5.9000	(83,440.00)	(82,600.00)	0.0000	4.0362	(800.85)	0.00	9.2269	(18.1233)	0.0000	1	(8.8964)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(2,000)	5.9000	(11,920.00)	(11,800.00)	0.0000	4.0362	(800.85)	0.00	1.3181	(2.5890)	0.0000	1	(1.2709)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(4,000)	5.9000	(23,840.00)	(23,600.00)	0.0000	4.0362	(800.85)	0.00	2.6363	(5.1781)	0.0000	1	(2.5418)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(2,000)	5.9000	(11,920.00)	(11,800.00)	0.0000	4.0362	(800.85)	0.00	1.3181	(2.5890)	0.0000	1	(1.2709)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(2,000)	5.9000	(11,920.00)	(11,800.00)	0.0000	4.0362	(800.85)	0.00	1.3181	(2.5890)	0.0000	1	(1.2709)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(4,000)	5.9000	(23,840.00)	(23,600.00)	0.0000	4.0362	(800.85)	0.00	2.6363	(5.1781)	0.0000	1	(2.5418)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(2,000)	5.9000	(11,920.00)	(11,800.00)	0.0000	4.0362	(800.85)	0.00	1.3181	(2.5890)	0.0000	1	(1.2709)	02/04/2025
3896.HK	01/07/2025	SDB3263707272	0	(14,000)	5.9000	(83,440.00)	(82,600.00)	0.0000	4.0362	(800.85)	0.00	9.2269	(18.1233)	0.0000	1	(8.8964)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(4,000)	5.6000	(22,507.30)	(22,400.00)	0.0000	3.8978	(806.77)	0.00	2.4036	(4.9511)	0.0000	1	(2.5476)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(18,000)	5.6000	(102,975.77)	(100,800.00)	0.0000	3.8978	(806.77)	0.00	10.9968	(22.2801)	0.0000	1	(11.2834)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(20,000)	5.6000	(119,200.00)	(112,000.00)	0.0000	3.8978	(806.77)	0.00	12.7294	(24.7557)	0.0000	1	(12.0264)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8978	(806.77)	0.00	2.5459	(4.9511)	0.0000	1	(2.4053)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(6,000)	5.6000	(35,760.00)	(33,600.00)	0.0000	3.8978	(806.77)	0.00	3.8188	(7.4267)	0.0000	1	(3.6079)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(14,000)	5.6000	(83,440.00)	(78,400.00)	0.0000	3.8978	(806.77)	0.00	8.9105	(17.3290)	0.0000	1	(8.4184)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8978	(806.77)	0.00	1.2729	(2.4756)	0.0000	1	(1.2026)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8978	(806.77)	0.00	2.5459	(4.9511)	0.0000	1	(2.4053)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
KINGSOFT CLOUD HOLDINGS LTD CMN (Cont.)																	
3896.HK	01/06/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8978	(806.77)	0.00	1.2729	(2.4756)	0.0000	1	(1.2026)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8978	(806.77)	0.00	1.2729	(2.4756)	0.0000	1	(1.2026)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(4,000)	5.6000	(23,840.00)	(22,400.00)	0.0000	3.8978	(806.77)	0.00	2.5459	(4.9511)	0.0000	1	(2.4053)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(2,000)	5.6000	(11,920.00)	(11,200.00)	0.0000	3.8978	(806.77)	0.00	1.2729	(2.4756)	0.0000	1	(1.2026)	02/04/2025
3896.HK	01/06/2025	SDB3263707272	0	(14,000)	5.6000	(83,440.00)	(78,400.00)	0.0000	3.8978	(806.77)	0.00	8.9105	(17.3290)	0.0000	1	(8.4184)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(20,000)	5.9600	(119,200.00)	(119,200.00)	0.0000	3.9489	(816.22)	0.00	38.6889	(79.9668)	0.0000	3	(41.2779)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(4,000)	5.9600	(23,840.00)	(23,840.00)	0.0000	3.9489	(816.22)	0.00	7.7378	(15.9934)	0.0000	3	(8.2556)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(6,000)	5.9600	(35,760.00)	(35,760.00)	0.0000	3.9489	(816.22)	0.00	11.6067	(23.9900)	0.0000	3	(12.3834)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(14,000)	5.9600	(83,440.00)	(83,440.00)	0.0000	3.9489	(816.22)	0.00	27.0822	(55.9768)	0.0000	3	(28.8946)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(2,000)	5.9600	(11,920.00)	(11,920.00)	0.0000	3.9489	(816.22)	0.00	3.8689	(7.9967)	0.0000	3	(4.1278)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(4,000)	5.9600	(23,840.00)	(23,840.00)	0.0000	3.9489	(816.22)	0.00	7.7378	(15.9934)	0.0000	3	(8.2556)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(2,000)	5.9600	(11,920.00)	(11,920.00)	0.0000	3.9489	(816.22)	0.00	3.8689	(7.9967)	0.0000	3	(4.1278)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(2,000)	5.9600	(11,920.00)	(11,920.00)	0.0000	3.9489	(816.22)	0.00	3.8689	(7.9967)	0.0000	3	(4.1278)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(4,000)	5.9600	(23,840.00)	(23,840.00)	0.0000	3.9489	(816.22)	0.00	7.7378	(15.9934)	0.0000	3	(8.2556)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(2,000)	5.9600	(11,920.00)	(11,920.00)	0.0000	3.9489	(816.22)	0.00	3.8689	(7.9967)	0.0000	3	(4.1278)	02/04/2025
3896.HK	01/03/2025	SDB3263707272	0	(14,000)	5.9600	(83,440.00)	(83,440.00)	0.0000	3.9489	(816.22)	0.00	27.0822	(55.9768)	0.0000	3	(28.8946)	02/04/2025
TOTAL KINGSOFT CLOUD HOLDINGS LTD CMN												927.9744	(1,952.0771)	0.0000		(1,024.1027)	
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN																	
9901.HK	01/16/2025	SDB3263707301	0	(6,000)	46.2500	(286,694.12)	(277,500.00)	0.0000	2.6392	(30.00)	0.00	20.7297	(2.2808)	0.0000	1	18.4489	02/04/2025
9901.HK	01/16/2025	SDB3263707301	0	(1,400)	46.2500	(68,530.00)	(64,750.00)	0.0000	2.6392	(30.00)	0.00	4.9551	(0.5322)	0.0000	1	4.4229	02/04/2025
9901.HK	01/16/2025	SDB3263707301	0	(600)	46.2500	(29,370.00)	(27,750.00)	0.0000	2.6392	(30.00)	0.00	2.1236	(0.2281)	0.0000	1	1.8955	02/04/2025
9901.HK	01/16/2025	SDB3263707301	0	(1,600)	46.2500	(78,320.00)	(74,000.00)	0.0000	2.6392	(30.00)	0.00	5.6630	(0.6082)	0.0000	1	5.0548	02/04/2025
9901.HK	01/16/2025	SDB3263707301	0	(8,400)	46.2500	(411,180.00)	(388,500.00)	0.0000	2.6392	(30.00)	0.00	29.7308	(3.1932)	0.0000	1	26.5376	02/04/2025
9901.HK	01/15/2025	SDB3263707301	0	(6,000)	48.0000	(286,694.12)	(288,000.00)	0.0000	2.9650	(30.00)	0.00	23.2887	(2.3671)	0.0000	1	20.9216	02/04/2025
9901.HK	01/15/2025	SDB3263707301	0	(1,400)	48.0000	(68,530.00)	(67,200.00)	0.0000	2.9650	(30.00)	0.00	5.5668	(0.5523)	0.0000	1	5.0145	02/04/2025
9901.HK	01/15/2025	SDB3263707301	0	(600)	48.0000	(29,370.00)	(28,800.00)	0.0000	2.9650	(30.00)	0.00	2.3858	(0.2367)	0.0000	1	2.1491	02/04/2025
9901.HK	01/15/2025	SDB3263707301	0	(1,600)	48.0000	(78,320.00)	(76,800.00)	0.0000	2.9650	(30.00)	0.00	6.3621	(0.6312)	0.0000	1	5.7308	02/04/2025
9901.HK	01/15/2025	SDB3263707301	0	(8,400)	48.0000	(411,180.00)	(403,200.00)	0.0000	2.9650	(30.00)	0.00	33.4009	(3.3140)	0.0000	1	30.0889	02/04/2025
9901.HK	01/14/2025	SDB3263707301	0	(6,000)	48.8000	(286,694.12)	(292,800.00)	0.0000	3.2826	(30.00)	0.00	25.7837	(2.4066)	0.0000	1	23.3771	02/04/2025
9901.HK	01/14/2025	SDB3263707301	0	(1,400)	48.8000	(68,530.00)	(68,320.00)	0.0000	3.2826	(30.00)	0.00	6.1632	(0.5615)	0.0000	1	5.6017	02/04/2025
9901.HK	01/14/2025	SDB3263707301	0	(600)	48.8000	(29,370.00)	(29,280.00)	0.0000	3.2826	(30.00)	0.00	2.6414	(0.2407)	0.0000	1	2.4007	02/04/2025
9901.HK	01/14/2025	SDB3263707301	0	(1,600)	48.8000	(78,320.00)	(78,080.00)	0.0000	3.2826	(30.00)	0.00	7.0437	(0.6418)	0.0000	1	6.4019	02/04/2025
9901.HK	01/14/2025	SDB3263707301	0	(8,400)	48.8000	(411,180.00)	(409,920.00)	0.0000	3.2826	(30.00)	0.00	36.9793	(3.3692)	0.0000	1	33.6101	02/04/2025
9901.HK	01/13/2025	SDB3263707301	0	(6,000)	49.0000	(286,694.12)	(294,000.00)	0.0000	3.5372	(30.00)	0.00	27.7834	(2.4164)	0.0000	1	25.3670	02/04/2025
9901.HK	01/13/2025	SDB3263707301	0	(1,400)	49.0000	(68,530.00)	(68,600.00)	0.0000	3.5372	(30.00)	0.00	6.6412	(0.5638)	0.0000	1	6.0774	02/04/2025
9901.HK	01/13/2025	SDB3263707301	0	(600)	49.0000	(29,370.00)	(29,400.00)	0.0000	3.5372	(30.00)	0.00	2.8462	(0.2416)	0.0000	1	2.6046	02/04/2025
9901.HK	01/13/2025	SDB3263707301	0	(1,600)	49.0000	(78,320.00)	(78,400.00)	0.0000	3.5372	(30.00)	0.00	7.5900	(0.6444)	0.0000	1	6.9456	02/04/2025
9901.HK	01/13/2025	SDB3263707301	0	(8,400)	49.0000	(411,180.00)	(411,600.00)	0.0000	3.5372	(30.00)	0.00	39.8473	(3.3830)	0.0000	1	36.4643	02/04/2025
9901.HK	01/10/2025	SDB3263707301	0	(6,000)	48.8000	(286,694.12)	(292,800.00)	0.0000	3.7668	(30.00)	0.00	88.7607	(7.2197)	0.0000	3	81.5410	02/04/2025
9901.HK	01/10/2025	SDB3263707301	0	(1,400)	48.8000	(68,530.00)	(68,320.00)	0.0000	3.7668	(30.00)	0.00	21.2169	(1.6846)	0.0000	3	19.5323	02/04/2025
9901.HK	01/10/2025	SDB3263707301	0	(600)	48.8000	(29,370.00)	(29,280.00)	0.0000	3.7668	(30.00)	0.00	9.0930	(0.7220)	0.0000	3	8.3710	02/04/2025
9901.HK	01/10/2025	SDB3263707301	0	(1,600)	48.8000	(78,320.00)	(78,080.00)	0.0000	3.7668	(30.00)	0.00	24.2479	(1.9253)	0.0000	3	22.3227	02/04/2025
9901.HK	01/10/2025	SDB3263707301	0	(8,400)	48.8000	(411,180.00)	(409,920.00)	0.0000	3.7668	(30.00)	0.00	127.3017	(10.1076)	0.0000	3	117.1940	02/04/2025
9901.HK	01/09/2025	SDB3263707301	0	(6,000)	48.7000	(286,694.12)	(292,200.00)	0.0000	3.8514	(30.00)	0.00	30.2514	(2.4016)	0.0000	1	27.8498	02/04/2025
9901.HK	01/09/2025	SDB3263707301	0	(1,400)	48.7000	(68,530.00)	(68,180.00)	0.0000	3.8514	(30.00)	0.00	7.2312	(0.5604)	0.0000	1	6.6708	02/04/2025
9901.HK	01/09/2025	SDB3263707301	0	(600)	48.7000	(29,370.00)	(29,220.00)	0.0000	3.8514	(30.00)	0.00	3.0991	(0.2402)	0.0000	1	2.8589	02/04/2025
9901.HK	01/09/2025	SDB3263707301	0	(1,600)	48.7000	(78,320.00)	(77,920.00)	0.0000	3.8514	(30.00)	0.00	8.2642	(0.6404)	0.0000	1	7.6237	02/04/2025
9901.HK	01/09/2025	SDB3263707301	0	(8,400)	48.7000	(411,180.00)	(409,080.00)	0.0000	3.8514	(30.00)	0.00	43.3869	(3.3623)	0.0000	1	40.0246	02/04/2025
9901.HK	01/08/2025	SDB3263707301	0	(6,000)	48.6000	(286,694.12)	(291,600.00)	0.0000	3.9729	(30.00)	0.00	31.2059	(2.3967)	0.0000	1	28.8092	02/04/2025
9901.HK	01/08/2025	SDB3263707301	0	(1,400)	48.6000	(68,530.00)	(68,040.00)	0.0000	3.9729	(30.00)	0.00	7.4593	(0.5592)	0.0000	1	6.9001	02/04/2025
9901.HK	01/08/2025	SDB3263707301	0	(600)	48.6000	(29,370.00)	(29,160.00)	0.0000	3.9729	(30.00)	0.00	3.1968	(0.2397)	0.0000	1	2.9572	02/04/2025
9901.HK	01/08/2025	SDB3263707301	0	(1,600)	48.6000	(78,320.00)	(77,760.00)	0.0000	3.9729	(30.00)	0.00	8.5249	(0.6391)	0.0000	1	7.8858	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN (Cont.)																	
9901.HK	01/08/2025	SDB3263707301	0	(8,400)	48.6000	(411,180.00)	(408,240.00)	0.0000	3.9729	(30.00)	0.00	44.7559	(3.3554)	0.0000	1	41.4005	02/04/2025
9901.HK	01/07/2025	SDB3263707301	0	(6,000)	48.2000	(286,694.12)	(289,200.00)	0.0000	4.0362	(30.00)	0.00	31.7031	(2.3770)	0.0000	1	29.3261	02/04/2025
9901.HK	01/07/2025	SDB3263707301	0	(1,400)	48.2000	(68,530.00)	(67,480.00)	0.0000	4.0362	(30.00)	0.00	7.5782	(0.5546)	0.0000	1	7.0235	02/04/2025
9901.HK	01/07/2025	SDB3263707301	0	(600)	48.2000	(29,370.00)	(28,920.00)	0.0000	4.0362	(30.00)	0.00	3.2478	(0.2377)	0.0000	1	3.0101	02/04/2025
9901.HK	01/07/2025	SDB3263707301	0	(1,600)	48.2000	(78,320.00)	(77,120.00)	0.0000	4.0362	(30.00)	0.00	8.6608	(0.6339)	0.0000	1	8.0269	02/04/2025
9901.HK	01/07/2025	SDB3263707301	0	(8,400)	48.2000	(411,180.00)	(404,880.00)	0.0000	4.0362	(30.00)	0.00	45.4690	(3.3278)	0.0000	1	42.1412	02/04/2025
9901.HK	01/06/2025	SDB3263707301	0	(1,400)	48.9000	(68,530.00)	(68,460.00)	0.0000	3.8978	(30.00)	0.00	7.3183	(0.5627)	0.0000	1	6.7556	02/04/2025
9901.HK	01/06/2025	SDB3263707301	0	(600)	48.9000	(29,370.00)	(29,340.00)	0.0000	3.8978	(30.00)	0.00	3.1364	(0.2412)	0.0000	1	2.8953	02/04/2025
9901.HK	01/06/2025	SDB3263707301	0	(1,600)	48.9000	(78,320.00)	(78,240.00)	0.0000	3.8978	(30.00)	0.00	8.3638	(0.6431)	0.0000	1	7.7207	02/04/2025
9901.HK	01/06/2025	SDB3263707301	0	(8,400)	48.9000	(411,180.00)	(410,760.00)	0.0000	3.8978	(30.00)	0.00	43.9099	(3.3761)	0.0000	1	40.5337	02/04/2025
9901.HK	01/03/2025	SDB3263707301	0	(1,400)	48.9500	(68,530.00)	(68,530.00)	0.0000	3.9489	(30.00)	0.00	22.2429	(1.6898)	0.0000	3	20.5531	02/04/2025
9901.HK	01/03/2025	SDB3263707301	0	(600)	48.9500	(29,370.00)	(29,370.00)	0.0000	3.9489	(30.00)	0.00	9.5327	(0.7242)	0.0000	3	8.8085	02/04/2025
9901.HK	01/03/2025	SDB3263707301	0	(1,600)	48.9500	(78,320.00)	(78,320.00)	0.0000	3.9489	(30.00)	0.00	25.4204	(1.9312)	0.0000	3	23.4892	02/04/2025
9901.HK	01/03/2025	SDB3263707301	0	(8,400)	48.9500	(411,180.00)	(411,180.00)	0.0000	3.9489	(30.00)	0.00	133.4572	(10.1387)	0.0000	3	123.3185	02/04/2025
TOTAL NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC. CMN												1,105.5620	(90.9049)	0.0000		1,014.6570	
NONGFU SPRING COMPANY LIMITED CMN CLASS H																	
9633.HK	01/17/2025	SDB3265670307	0	(9,400)	35.0740	(329,695.43)	(329,695.43)	0.0000	2.4434	(30.00)	0.00	22.0704	(2.7098)	0.0000	1	19.3605	02/04/2025
9633.HK	01/17/2025	SDB3265670307	0	(6,600)	35.1273	(231,840.29)	(231,840.29)	0.0000	2.4434	(30.00)	0.00	15.5198	(1.9055)	0.0000	1	13.6142	02/04/2025
TOTAL NONGFU SPRING COMPANY LIMITED CMN CLASS H												37.5901	(4.6154)	0.0000		32.9748	
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED																	
1833.HK	01/17/2025	SDB3263644967	0	(800)	6.1500	(4,954.41)	(4,920.00)	0.0000	2.4434	(1,649.03)	0.00	0.3317	(2.2228)	0.0000	1	(1.8911)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(1,200)	6.1500	(7,426.04)	(7,380.00)	0.0000	2.4434	(1,649.03)	0.00	0.4971	(3.3342)	0.0000	1	(2.8371)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(14,977)	6.1500	0.00	(92,108.55)	0.0000	2.4434	(1,649.03)	0.00	0.0000	(41.6136)	0.0000	1	(41.6136)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(1,500)	6.1500	(9,300.00)	(9,225.00)	0.0000	2.4434	(1,649.03)	0.00	0.6226	(4.1678)	0.0000	1	(3.5452)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(500)	6.1500	(3,100.00)	(3,075.00)	0.0000	2.4434	(1,649.03)	0.00	0.2075	(1.3893)	0.0000	1	(1.1817)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(2,900)	6.1500	(17,980.00)	(17,835.00)	0.0000	2.4434	(1,649.03)	0.00	1.2036	(8.0577)	0.0000	1	(6.8540)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(17,100)	6.1500	(106,020.00)	(105,165.00)	0.0000	2.4434	(1,649.03)	0.00	7.0972	(47.5124)	0.0000	1	(40.4152)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(30,300)	6.1500	(187,860.00)	(186,345.00)	0.0000	2.4434	(1,649.03)	0.00	12.5757	(84.1886)	0.0000	1	(71.6129)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(1,700)	6.1500	(10,540.00)	(10,455.00)	0.0000	2.4434	(1,649.03)	0.00	0.7056	(4.7235)	0.0000	1	(4.0179)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(1,600)	6.1500	(9,920.00)	(9,840.00)	0.0000	2.4434	(1,649.03)	0.00	0.6641	(4.4456)	0.0000	1	(3.7815)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(12,400)	6.1500	(76,880.00)	(76,260.00)	0.0000	2.4434	(1,649.03)	0.00	5.1465	(34.4534)	0.0000	1	(29.3069)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(15,700)	6.1500	(97,340.00)	(96,555.00)	0.0000	2.4434	(1,649.03)	0.00	6.5161	(43.6225)	0.0000	1	(37.1064)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(300)	6.1500	(1,860.00)	(1,845.00)	0.0000	2.4434	(1,649.03)	0.00	0.1245	(0.8336)	0.0000	1	(0.7090)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(1,900)	6.1500	(11,780.00)	(11,685.00)	0.0000	2.4434	(1,649.03)	0.00	0.7886	(5.2792)	0.0000	1	(4.4906)	02/04/2025
1833.HK	01/17/2025	SDB3263644967	0	(100)	6.1500	(620.00)	(615.00)	0.0000	2.4434	(1,649.03)	0.00	0.0415	(0.2779)	0.0000	1	(0.2363)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(800)	6.1900	(4,954.41)	(4,952.00)	0.0000	2.6392	(1,649.03)	0.00	0.3582	(2.2373)	0.0000	1	(1.8790)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(1,200)	6.1900	(7,426.04)	(7,428.00)	0.0000	2.6392	(1,649.03)	0.00	0.5369	(3.3559)	0.0000	1	(2.8189)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(14,977)	6.1900	0.00	(92,707.63)	0.0000	2.6392	(1,649.03)	0.00	0.0000	(41.8843)	0.0000	1	(41.8843)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(1,500)	6.1900	(9,300.00)	(9,285.00)	0.0000	2.6392	(1,649.03)	0.00	0.6724	(4.1949)	0.0000	1	(3.5224)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(500)	6.1900	(3,100.00)	(3,095.00)	0.0000	2.6392	(1,649.03)	0.00	0.2241	(1.3983)	0.0000	1	(1.1741)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(2,900)	6.1900	(17,980.00)	(17,951.00)	0.0000	2.6392	(1,649.03)	0.00	1.3001	(8.1101)	0.0000	1	(6.8100)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(17,100)	6.1900	(106,020.00)	(105,849.00)	0.0000	2.6392	(1,649.03)	0.00	7.6659	(47.8214)	0.0000	1	(40.1555)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(30,300)	6.1900	(187,860.00)	(187,557.00)	0.0000	2.6392	(1,649.03)	0.00	13.5834	(84.7361)	0.0000	1	(71.1527)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(1,700)	6.1900	(10,540.00)	(10,523.00)	0.0000	2.6392	(1,649.03)	0.00	0.7621	(4.7542)	0.0000	1	(3.9921)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(1,600)	6.1900	(9,920.00)	(9,904.00)	0.0000	2.6392	(1,649.03)	0.00	0.7173	(4.4745)	0.0000	1	(3.7572)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(12,400)	6.1900	(76,880.00)	(76,756.00)	0.0000	2.6392	(1,649.03)	0.00	5.5589	(34.6775)	0.0000	1	(29.1186)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(15,700)	6.1900	(97,340.00)	(97,183.00)	0.0000	2.6392	(1,649.03)	0.00	7.0383	(43.9062)	0.0000	1	(36.8679)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(300)	6.1900	(1,860.00)	(1,857.00)	0.0000	2.6392	(1,649.03)	0.00	0.1345	(0.8390)	0.0000	1	(0.7045)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(1,900)	6.1900	(11,780.00)	(11,761.00)	0.0000	2.6392	(1,649.03)	0.00	0.8518	(5.3135)	0.0000	1	(4.4617)	02/04/2025
1833.HK	01/16/2025	SDB3263644967	0	(100)	6.1900	(620.00)	(619.00)	0.0000	2.6392	(1,649.03)	0.00	0.0448	(0.2797)	0.0000	1	(0.2348)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(800)	6.1900	(4,954.41)	(4,952.00)	0.0000	2.9650	(1,649.03)	0.00	0.4025	(2.2373)	0.0000	1	(1.8348)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)																	
1833.HK	01/15/2025	SDB3263644967	0	(1,200)	6.1900	(7,426.04)	(7,428.00)	0.0000	2.9650	(1,649.03)	0.00	0.6032	(3.3559)	0.0000	1	(2.7527)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(14,977)	6.1900	0.00	(92,707.63)	0.0000	2.9650	(1,649.03)	0.00	0.0000	(41.8843)	0.0000	1	(41.8843)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(1,500)	6.1900	(9,300.00)	(9,285.00)	0.0000	2.9650	(1,649.03)	0.00	0.7555	(4.1949)	0.0000	1	(3.4394)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(500)	6.1900	(3,100.00)	(3,095.00)	0.0000	2.9650	(1,649.03)	0.00	0.2518	(1.3983)	0.0000	1	(1.1465)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(2,900)	6.1900	(17,980.00)	(17,951.00)	0.0000	2.9650	(1,649.03)	0.00	1.4605	(8.1101)	0.0000	1	(6.6495)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(17,100)	6.1900	(106,020.00)	(105,849.00)	0.0000	2.9650	(1,649.03)	0.00	8.6122	(47.8214)	0.0000	1	(39.2092)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(30,300)	6.1900	(187,860.00)	(187,557.00)	0.0000	2.9650	(1,649.03)	0.00	15.2602	(84.7361)	0.0000	1	(69.4759)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(1,700)	6.1900	(10,540.00)	(10,523.00)	0.0000	2.9650	(1,649.03)	0.00	0.8562	(4.7542)	0.0000	1	(3.8980)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(1,600)	6.1900	(9,920.00)	(9,904.00)	0.0000	2.9650	(1,649.03)	0.00	0.8058	(4.4745)	0.0000	1	(3.6687)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(12,400)	6.1900	(76,880.00)	(76,756.00)	0.0000	2.9650	(1,649.03)	0.00	6.2451	(34.6775)	0.0000	1	(28.4324)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(15,700)	6.1900	(97,340.00)	(97,183.00)	0.0000	2.9650	(1,649.03)	0.00	7.9071	(43.9062)	0.0000	1	(35.9991)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(300)	6.1900	(1,860.00)	(1,857.00)	0.0000	2.9650	(1,649.03)	0.00	0.1511	(0.8390)	0.0000	1	(0.6879)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(1,900)	6.1900	(11,780.00)	(11,761.00)	0.0000	2.9650	(1,649.03)	0.00	0.9569	(5.3135)	0.0000	1	(4.3566)	02/04/2025
1833.HK	01/15/2025	SDB3263644967	0	(100)	6.1900	(620.00)	(619.00)	0.0000	2.9650	(1,649.03)	0.00	0.0504	(0.2797)	0.0000	1	(0.2293)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(14,977)	6.1700	0.00	(92,408.09)	0.0000	3.2826	(1,650.00)	0.00	0.0000	(41.7735)	0.0000	1	(41.7735)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(1,500)	6.1700	(9,300.00)	(9,255.00)	0.0000	3.2826	(1,650.00)	0.00	0.8364	(4.1838)	0.0000	1	(3.3474)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(500)	6.1700	(3,100.00)	(3,085.00)	0.0000	3.2826	(1,650.00)	0.00	0.2788	(1.3946)	0.0000	1	(1.1158)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(2,900)	6.1700	(17,980.00)	(17,893.00)	0.0000	3.2826	(1,650.00)	0.00	1.6170	(8.0886)	0.0000	1	(6.4716)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(17,100)	6.1700	(106,020.00)	(105,507.00)	0.0000	3.2826	(1,650.00)	0.00	9.5349	(47.6949)	0.0000	1	(38.1601)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(30,300)	6.1700	(187,860.00)	(186,951.00)	0.0000	3.2826	(1,650.00)	0.00	16.8951	(84.5121)	0.0000	1	(67.6170)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(1,700)	6.1700	(10,540.00)	(10,489.00)	0.0000	3.2826	(1,650.00)	0.00	0.9479	(4.7416)	0.0000	1	(3.7937)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(1,600)	6.1700	(9,920.00)	(9,872.00)	0.0000	3.2826	(1,650.00)	0.00	0.8922	(4.4627)	0.0000	1	(3.5705)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(12,400)	6.1700	(76,880.00)	(76,508.00)	0.0000	3.2826	(1,650.00)	0.00	6.9142	(34.5858)	0.0000	1	(27.6716)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(15,700)	6.1700	(97,340.00)	(96,869.00)	0.0000	3.2826	(1,650.00)	0.00	8.7542	(43.7901)	0.0000	1	(35.0359)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(300)	6.1700	(1,860.00)	(1,851.00)	0.0000	3.2826	(1,650.00)	0.00	0.1673	(0.8368)	0.0000	1	(0.6695)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(1,900)	6.1700	(11,780.00)	(11,723.00)	0.0000	3.2826	(1,650.00)	0.00	1.0594	(5.2994)	0.0000	1	(4.2400)	02/04/2025
1833.HK	01/14/2025	SDB3263644967	0	(100)	6.1700	(620.00)	(617.00)	0.0000	3.2826	(1,650.00)	0.00	0.0558	(0.2789)	0.0000	1	(0.2232)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(14,977)	6.2500	0.00	(93,606.25)	0.0000	3.5372	(1,650.00)	0.00	0.0000	(42.3152)	0.0000	1	(42.3152)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(1,500)	6.2500	(9,300.00)	(9,375.00)	0.0000	3.5372	(1,650.00)	0.00	0.9013	(4.2380)	0.0000	1	(3.3368)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(500)	6.2500	(3,100.00)	(3,125.00)	0.0000	3.5372	(1,650.00)	0.00	0.3004	(1.4127)	0.0000	1	(1.1123)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(2,900)	6.2500	(17,980.00)	(18,125.00)	0.0000	3.5372	(1,650.00)	0.00	1.7424	(8.1935)	0.0000	1	(6.4511)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(17,100)	6.2500	(106,020.00)	(106,875.00)	0.0000	3.5372	(1,650.00)	0.00	10.2744	(48.3134)	0.0000	1	(38.0390)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(30,300)	6.2500	(187,860.00)	(189,375.00)	0.0000	3.5372	(1,650.00)	0.00	18.2054	(85.6079)	0.0000	1	(67.4024)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(1,700)	6.2500	(10,540.00)	(10,625.00)	0.0000	3.5372	(1,650.00)	0.00	1.0214	(4.8031)	0.0000	1	(3.7817)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(1,600)	6.2500	(9,920.00)	(10,000.00)	0.0000	3.5372	(1,650.00)	0.00	0.9613	(4.5205)	0.0000	1	(3.5592)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(12,400)	6.2500	(76,880.00)	(77,500.00)	0.0000	3.5372	(1,650.00)	0.00	7.4504	(35.0342)	0.0000	1	(27.5838)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(15,700)	6.2500	(97,340.00)	(98,125.00)	0.0000	3.5372	(1,650.00)	0.00	9.4332	(44.3579)	0.0000	1	(34.9247)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(300)	6.2500	(1,860.00)	(1,875.00)	0.0000	3.5372	(1,650.00)	0.00	0.1803	(0.8476)	0.0000	1	(0.6674)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(1,900)	6.2500	(11,780.00)	(11,875.00)	0.0000	3.5372	(1,650.00)	0.00	1.1416	(5.3682)	0.0000	1	(4.2266)	02/04/2025
1833.HK	01/13/2025	SDB3263644967	0	(100)	6.2500	(620.00)	(625.00)	0.0000	3.5372	(1,650.00)	0.00	0.0601	(0.2825)	0.0000	1	(0.2225)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(14,977)	6.3000	0.00	(94,355.10)	0.0000	3.7668	(1,650.00)	0.00	0.0000	(127.9610)	0.0000	3	(127.9610)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(1,500)	6.3000	(9,300.00)	(9,450.00)	0.0000	3.7668	(1,650.00)	0.00	2.8793	(12.8158)	0.0000	3	(9.9365)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(500)	6.3000	(3,100.00)	(3,150.00)	0.0000	3.7668	(1,650.00)	0.00	0.9598	(4.2719)	0.0000	3	(3.3122)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(2,900)	6.3000	(17,980.00)	(18,270.00)	0.0000	3.7668	(1,650.00)	0.00	5.5666	(24.7771)	0.0000	3	(19.2105)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(17,100)	6.3000	(106,020.00)	(107,730.00)	0.0000	3.7668	(1,650.00)	0.00	32.8239	(146.0996)	0.0000	3	(113.2757)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(30,300)	6.3000	(187,860.00)	(190,890.00)	0.0000	3.7668	(1,650.00)	0.00	58.1616	(258.8782)	0.0000	3	(200.7166)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(1,700)	6.3000	(10,540.00)	(10,710.00)	0.0000	3.7668	(1,650.00)	0.00	3.2632	(14.5245)	0.0000	3	(11.2613)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(1,600)	6.3000	(9,920.00)	(10,080.00)	0.0000	3.7668	(1,650.00)	0.00	3.0712	(13.6701)	0.0000	3	(10.5989)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(12,400)	6.3000	(76,880.00)	(78,120.00)	0.0000	3.7668	(1,650.00)	0.00	23.8021	(105.9436)	0.0000	3	(82.1415)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(15,700)	6.3000	(97,340.00)	(98,910.00)	0.0000	3.7668	(1,650.00)	0.00	30.1365	(134.1382)	0.0000	3	(104.0017)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(300)	6.3000	(1,860.00)	(1,890.00)	0.0000	3.7668	(1,650.00)	0.00	0.5759	(2.5632)	0.0000	3	(1.9873)	02/04/2025
1833.HK	01/10/2025	SDB3263644967	0	(1,900)	6.3000	(11,780.00)	(11,970.00)	0.0000	3.7668	(1,650.00)	0.00	3.6471	(16.2333)	0.0000	3	(12.5862)	02/04/2025
1833.HK																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)																	
1833.HK	01/09/2025	SDB3263644967	0	(14,977)	6.3000	0.00	(94,355.10)	0.0000	3.8514	(1,650.00)	0.00	0.0000	(42.6537)	0.0000	1	(42.6537)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(1,500)	6.3000	(9,300.00)	(9,450.00)	0.0000	3.8514	(1,650.00)	0.00	0.9813	(4.2719)	0.0000	1	(3.2906)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(500)	6.3000	(3,100.00)	(3,150.00)	0.0000	3.8514	(1,650.00)	0.00	0.3271	(1.4240)	0.0000	1	(1.0969)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(2,900)	6.3000	(17,980.00)	(18,270.00)	0.0000	3.8514	(1,650.00)	0.00	1.8972	(8.2590)	0.0000	1	(6.3618)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(17,100)	6.3000	(106,020.00)	(107,730.00)	0.0000	3.8514	(1,650.00)	0.00	11.1870	(48.6999)	0.0000	1	(37.5128)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(30,300)	6.3000	(187,860.00)	(190,890.00)	0.0000	3.8514	(1,650.00)	0.00	19.8226	(86.2927)	0.0000	1	(66.4701)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(1,700)	6.3000	(10,540.00)	(10,710.00)	0.0000	3.8514	(1,650.00)	0.00	1.1122	(4.8415)	0.0000	1	(3.7293)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(1,600)	6.3000	(9,920.00)	(10,080.00)	0.0000	3.8514	(1,650.00)	0.00	1.0467	(4.5567)	0.0000	1	(3.5100)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(12,400)	6.3000	(76,880.00)	(78,120.00)	0.0000	3.8514	(1,650.00)	0.00	8.1122	(35.3145)	0.0000	1	(27.2023)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(15,700)	6.3000	(97,340.00)	(98,910.00)	0.0000	3.8514	(1,650.00)	0.00	10.2711	(44.7127)	0.0000	1	(34.4416)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(300)	6.3000	(1,860.00)	(1,890.00)	0.0000	3.8514	(1,650.00)	0.00	0.1963	(0.8544)	0.0000	1	(0.6581)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(1,900)	6.3000	(11,780.00)	(11,970.00)	0.0000	3.8514	(1,650.00)	0.00	1.2430	(5.4111)	0.0000	1	(4.1681)	02/04/2025
1833.HK	01/09/2025	SDB3263644967	0	(100)	6.3000	(620.00)	(630.00)	0.0000	3.8514	(1,650.00)	0.00	0.0654	(0.2848)	0.0000	1	(0.2194)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(14,977)	6.2600	0.00	(93,756.02)	0.0000	3.9729	(1,650.00)	0.00	0.0000	(42.3829)	0.0000	1	(42.3829)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(1,500)	6.2600	(9,300.00)	(9,390.00)	0.0000	3.9729	(1,650.00)	0.00	1.0123	(4.2448)	0.0000	1	(3.2325)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(500)	6.2600	(3,100.00)	(3,130.00)	0.0000	3.9729	(1,650.00)	0.00	0.3374	(1.4149)	0.0000	1	(1.0775)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(2,900)	6.2600	(17,980.00)	(18,154.00)	0.0000	3.9729	(1,650.00)	0.00	1.9571	(8.2066)	0.0000	1	(6.2495)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(17,100)	6.2600	(106,020.00)	(107,046.00)	0.0000	3.9729	(1,650.00)	0.00	11.5400	(48.3907)	0.0000	1	(36.8507)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(30,300)	6.2600	(187,860.00)	(189,678.00)	0.0000	3.9729	(1,650.00)	0.00	20.4481	(85.7448)	0.0000	1	(65.2968)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(1,700)	6.2600	(10,540.00)	(10,642.00)	0.0000	3.9729	(1,650.00)	0.00	1.1473	(4.8108)	0.0000	1	(3.6635)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(1,600)	6.2600	(9,920.00)	(10,016.00)	0.0000	3.9729	(1,650.00)	0.00	1.0798	(4.5278)	0.0000	1	(3.4480)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(12,400)	6.2600	(76,880.00)	(77,624.00)	0.0000	3.9729	(1,650.00)	0.00	8.3682	(35.0903)	0.0000	1	(26.7221)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(15,700)	6.2600	(97,340.00)	(98,282.00)	0.0000	3.9729	(1,650.00)	0.00	10.5952	(44.4288)	0.0000	1	(33.8336)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(300)	6.2600	(1,860.00)	(1,878.00)	0.0000	3.9729	(1,650.00)	0.00	0.2025	(0.8490)	0.0000	1	(0.6465)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(1,900)	6.2600	(11,780.00)	(11,894.00)	0.0000	3.9729	(1,650.00)	0.00	1.2822	(5.3767)	0.0000	1	(4.0945)	02/04/2025
1833.HK	01/08/2025	SDB3263644967	0	(100)	6.2600	(620.00)	(626.00)	0.0000	3.9729	(1,650.00)	0.00	0.0675	(0.2830)	0.0000	1	(0.2155)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(14,977)	6.1900	0.00	(92,707.63)	0.0000	4.0362	(1,650.00)	0.00	0.0000	(41.9089)	0.0000	1	(41.9089)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(1,500)	6.1900	(9,300.00)	(9,285.00)	0.0000	4.0362	(1,650.00)	0.00	1.0284	(4.1973)	0.0000	1	(3.1689)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(500)	6.1900	(3,100.00)	(3,095.00)	0.0000	4.0362	(1,650.00)	0.00	0.3428	(1.3991)	0.0000	1	(1.0563)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(2,900)	6.1900	(17,980.00)	(17,951.00)	0.0000	4.0362	(1,650.00)	0.00	1.9883	(8.1148)	0.0000	1	(6.1266)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(17,100)	6.1900	(106,020.00)	(105,849.00)	0.0000	4.0362	(1,650.00)	0.00	11.7239	(47.8495)	0.0000	1	(36.1257)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(30,300)	6.1900	(187,860.00)	(187,557.00)	0.0000	4.0362	(1,650.00)	0.00	20.7739	(84.7860)	0.0000	1	(64.0122)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(1,700)	6.1900	(10,540.00)	(10,523.00)	0.0000	4.0362	(1,650.00)	0.00	1.1655	(4.7570)	0.0000	1	(3.5914)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(1,600)	6.1900	(9,920.00)	(9,904.00)	0.0000	4.0362	(1,650.00)	0.00	1.0970	(4.4772)	0.0000	1	(3.3802)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(12,400)	6.1900	(76,880.00)	(76,756.00)	0.0000	4.0362	(1,650.00)	0.00	8.5015	(34.6979)	0.0000	1	(26.1964)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(15,700)	6.1900	(97,340.00)	(97,183.00)	0.0000	4.0362	(1,650.00)	0.00	10.7640	(43.9320)	0.0000	1	(33.1680)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(300)	6.1900	(1,860.00)	(1,857.00)	0.0000	4.0362	(1,650.00)	0.00	0.2057	(0.8395)	0.0000	1	(0.6338)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(1,900)	6.1900	(11,780.00)	(11,761.00)	0.0000	4.0362	(1,650.00)	0.00	1.3027	(5.3166)	0.0000	1	(4.0140)	02/04/2025
1833.HK	01/07/2025	SDB3263644967	0	(100)	6.1900	(620.00)	(619.00)	0.0000	4.0362	(1,650.00)	0.00	0.0686	(0.2798)	0.0000	1	(0.2113)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(1,500)	6.1400	(9,300.00)	(9,210.00)	0.0000	3.8978	(1,329.65)	0.00	0.9931	(3.3551)	0.0000	1	(2.3619)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(500)	6.1400	(3,100.00)	(3,070.00)	0.0000	3.8978	(1,329.65)	0.00	0.3310	(1.1184)	0.0000	1	(0.7873)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(2,900)	6.1400	(17,980.00)	(17,806.00)	0.0000	3.8978	(1,329.65)	0.00	1.9201	(6.4665)	0.0000	1	(4.5664)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(17,100)	6.1400	(106,020.00)	(104,994.00)	0.0000	3.8978	(1,329.65)	0.00	11.3219	(38.2481)	0.0000	1	(26.9262)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(30,300)	6.1400	(187,860.00)	(186,042.00)	0.0000	3.8978	(1,329.65)	0.00	20.0615	(67.7729)	0.0000	1	(47.7113)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(1,700)	6.1400	(10,540.00)	(10,438.00)	0.0000	3.8978	(1,329.65)	0.00	1.1256	(3.8024)	0.0000	1	(2.6769)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(1,600)	6.1400	(9,920.00)	(9,824.00)	0.0000	3.8978	(1,329.65)	0.00	1.0594	(3.5788)	0.0000	1	(2.5194)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(12,400)	6.1400	(76,880.00)	(76,136.00)	0.0000	3.8978	(1,329.65)	0.00	8.2100	(27.7354)	0.0000	1	(19.5254)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(15,700)	6.1400	(97,340.00)	(96,398.00)	0.0000	3.8978	(1,329.65)	0.00	10.3949	(35.1166)	0.0000	1	(24.7217)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(300)	6.1400	(1,860.00)	(1,842.00)	0.0000	3.8978	(1,329.65)	0.00	0.1986	(0.6710)	0.0000	1	(0.4724)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(1,900)	6.1400	(11,780.00)	(11,666.00)	0.0000	3.8978	(1,329.65)	0.00	1.2580	(4.2498)	0.0000	1	(2.9918)	02/04/2025
1833.HK	01/06/2025	SDB3263644967	0	(100)	6.1400	(620.00)	(614.00)	0.0000	3.8978	(1,329.65)	0.00	0.0662	(0.2237)	0.0000	1	(0.1575)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(1,500)	6.2000	(9,300.00)	(9,300.00)	0.0000	3.9489	(1,329.65)	0.00	3.0185	(10.1636)	0.0000	3	(7.1451)	02/04/2025
1833.HK	01/03/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED (Cont.)																	
1833.HK	01/03/2025	SDB3263644967	0	(2,900)	6.2000	(17,980.00)	(17,980.00)	0.0000	3.9489	(1,329.65)	0.00	5.8358	(19.6497)	0.0000	3	(13.8139)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(17,100)	6.2000	(106,020.00)	(106,020.00)	0.0000	3.9489	(1,329.65)	0.00	34.4110	(115.8654)	0.0000	3	(81.4544)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(30,300)	6.2000	(187,860.00)	(187,860.00)	0.0000	3.9489	(1,329.65)	0.00	60.9740	(205.3054)	0.0000	3	(144.3315)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(1,700)	6.2000	(10,540.00)	(10,540.00)	0.0000	3.9489	(1,329.65)	0.00	3.4210	(11.5188)	0.0000	3	(8.0978)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(1,600)	6.2000	(9,920.00)	(9,920.00)	0.0000	3.9489	(1,329.65)	0.00	3.2197	(10.8412)	0.0000	3	(7.6215)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(12,400)	6.2000	(76,880.00)	(76,880.00)	0.0000	3.9489	(1,329.65)	0.00	24.9530	(84.0194)	0.0000	3	(59.0663)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(15,700)	6.2000	(97,340.00)	(97,340.00)	0.0000	3.9489	(1,329.65)	0.00	31.5938	(106.3794)	0.0000	3	(74.7856)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(300)	6.2000	(1,860.00)	(1,860.00)	0.0000	3.9489	(1,329.65)	0.00	0.6037	(2.0327)	0.0000	3	(1.4290)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(1,900)	6.2000	(11,780.00)	(11,780.00)	0.0000	3.9489	(1,329.65)	0.00	3.8234	(12.8739)	0.0000	3	(9.0505)	02/04/2025
1833.HK	01/03/2025	SDB3263644967	0	(100)	6.2000	(620.00)	(620.00)	0.0000	3.9489	(1,329.65)	0.00	0.2012	(0.6776)	0.0000	3	(0.4763)	02/04/2025
TOTAL PING AN HEALTHCARE AND CMN TECHNOLOGY COMPANY LIMITED												788.2573	(3,922.7127)	0.0000		(3,134.4555)	
POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H																	
1658.HK	01/17/2025	SDB3264983886	0	(100,000)	4.4900	(458,000.00)	(449,000.00)	0.0000	2.4434	(30.00)	0.00	30.6593	(3.6904)	0.0000	1	26.9689	02/04/2025
1658.HK	01/17/2025	SDB3264983886	0	(12,000)	4.4900	(54,960.00)	(53,880.00)	0.0000	2.4434	(30.00)	0.00	3.6791	(0.4428)	0.0000	1	3.2363	02/04/2025
1658.HK	01/16/2025	SDB3264983886	0	(100,000)	4.4500	(458,000.00)	(445,000.00)	0.0000	2.6392	(30.00)	0.00	33.1162	(3.6575)	0.0000	1	29.4586	02/04/2025
1658.HK	01/16/2025	SDB3264983886	0	(12,000)	4.4500	(54,960.00)	(53,400.00)	0.0000	2.6392	(30.00)	0.00	3.9739	(0.4389)	0.0000	1	3.5350	02/04/2025
1658.HK	01/15/2025	SDB3264983886	0	(100,000)	4.4300	(458,000.00)	(443,000.00)	0.0000	2.9650	(30.00)	0.00	37.2042	(3.6411)	0.0000	1	33.5631	02/04/2025
1658.HK	01/15/2025	SDB3264983886	0	(12,000)	4.4300	(54,960.00)	(53,160.00)	0.0000	2.9650	(30.00)	0.00	4.4645	(0.4369)	0.0000	1	4.0276	02/04/2025
1658.HK	01/14/2025	SDB3264983886	0	(100,000)	4.4400	(458,000.00)	(444,000.00)	0.0000	3.2826	(30.00)	0.00	41.1900	(3.6493)	0.0000	1	37.5407	02/04/2025
1658.HK	01/14/2025	SDB3264983886	0	(12,000)	4.4400	(54,960.00)	(53,280.00)	0.0000	3.2826	(30.00)	0.00	4.9428	(0.4379)	0.0000	1	4.5049	02/04/2025
1658.HK	01/13/2025	SDB3264983886	0	(100,000)	4.4800	(458,000.00)	(448,000.00)	0.0000	3.5372	(30.00)	0.00	44.3846	(3.6822)	0.0000	1	40.7024	02/04/2025
1658.HK	01/13/2025	SDB3264983886	0	(12,000)	4.4800	(54,960.00)	(53,760.00)	0.0000	3.5372	(30.00)	0.00	5.3262	(0.4419)	0.0000	1	4.8843	02/04/2025
1658.HK	01/10/2025	SDB3264983886	0	(100,000)	4.5500	(458,000.00)	(455,000.00)	0.0000	3.7668	(30.00)	0.00	141.7972	(11.2192)	0.0000	3	130.5780	02/04/2025
1658.HK	01/10/2025	SDB3264983886	0	(12,000)	4.5500	(54,960.00)	(54,600.00)	0.0000	3.7668	(30.00)	0.00	17.0157	(1.3463)	0.0000	3	15.6694	02/04/2025
1658.HK	01/09/2025	SDB3264983886	0	(100,000)	4.5500	(458,000.00)	(455,000.00)	0.0000	3.8514	(30.00)	0.00	48.3273	(3.7397)	0.0000	1	44.5876	02/04/2025
1658.HK	01/09/2025	SDB3264983886	0	(12,000)	4.5500	(54,960.00)	(54,600.00)	0.0000	3.8514	(30.00)	0.00	5.7993	(0.4488)	0.0000	1	5.3505	02/04/2025
1658.HK	01/08/2025	SDB3264983886	0	(100,000)	4.5200	(458,000.00)	(452,000.00)	0.0000	3.9729	(30.00)	0.00	49.8521	(3.7151)	0.0000	1	46.1370	02/04/2025
1658.HK	01/08/2025	SDB3264983886	0	(12,000)	4.5200	(54,960.00)	(54,240.00)	0.0000	3.9729	(30.00)	0.00	5.9823	(0.4458)	0.0000	1	5.5364	02/04/2025
1658.HK	01/07/2025	SDB3264983886	0	(100,000)	4.5100	(458,000.00)	(451,000.00)	0.0000	4.0362	(30.00)	0.00	50.6464	(3.7068)	0.0000	1	46.9395	02/04/2025
1658.HK	01/07/2025	SDB3264983886	0	(12,000)	4.5100	(54,960.00)	(54,120.00)	0.0000	4.0362	(30.00)	0.00	6.0776	(0.4448)	0.0000	1	5.6327	02/04/2025
1658.HK	01/06/2025	SDB3264983886	0	(100,000)	4.5100	(458,000.00)	(451,000.00)	0.0000	3.8978	(30.00)	0.00	48.9098	(3.7068)	0.0000	1	45.2029	02/04/2025
1658.HK	01/06/2025	SDB3264983886	0	(12,000)	4.5100	(54,960.00)	(54,120.00)	0.0000	3.8978	(30.00)	0.00	5.8692	(0.4448)	0.0000	1	5.4243	02/04/2025
1658.HK	01/03/2025	SDB3264983886	0	(100,000)	4.5926	(458,000.00)	(459,264.90)	0.0000	3.9489	(30.00)	0.00	148.6536	(11.3243)	0.0000	3	137.3293	02/04/2025
1658.HK	01/03/2025	SDB3264983886	0	(12,000)	4.5778	(54,960.00)	(54,933.72)	0.0000	3.9489	(30.00)	0.00	17.8384	(1.3545)	0.0000	3	16.4839	02/04/2025
TOTAL POSTAL SAVINGS BANK OF CHINA CO., LTD CMN CLASS H												755.7094	(62.4161)	0.0000		693.2933	
SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H																	
1385.HK	01/06/2025	SDB3264983862	0	(2,000)	14.3200	(30,240.00)	(28,640.00)	0.0000	3.8978	(1,075.00)	0.00	3.2293	(8.4351)	0.0000	1	(5.2057)	02/04/2025
1385.HK	01/03/2025	SDB3264983862	0	(2,000)	15.1917	(30,240.00)	(30,383.34)	0.0000	3.9489	(1,075.00)	0.00	9.8150	(26.8456)	0.0000	3	(17.0305)	02/04/2025
TOTAL SHANGHAI FUDAN MICROELECTRONIC'S GROUP CO LTD CMN CLASS H												13.0444	(35.2806)	0.0000		(22.2363)	
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN																	
2252.HK	01/17/2025	SDB3264649827	0	(1,500)	9.1100	(13,818.33)	(13,665.00)	0.0000	2.4434	(3,306.82)	0.00	0.9250	(12.3802)	0.0000	1	(11.4552)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(500)	9.1100	(4,649.44)	(4,555.00)	0.0000	2.4434	(3,306.82)	0.00	0.3112	(4.1267)	0.0000	1	(3.8155)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(1,500)	9.1100	(14,112.97)	(13,665.00)	0.0000	2.4434	(3,306.82)	0.00	0.9447	(12.3802)	0.0000	1	(11.4354)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(500)	9.1100	(4,621.95)	(4,555.00)	0.0000	2.4434	(3,306.82)	0.00	0.3094	(4.1267)	0.0000	1	(3.8173)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(1,500)	9.1100	(14,265.00)	(13,665.00)	0.0000	2.4434	(3,306.82)	0.00	0.9549	(12.3802)	0.0000	1	(11.4253)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(2,500)	9.1100	(23,775.00)	(22,775.00)	0.0000	2.4434	(3,306.82)	0.00	1.5915	(20.6336)	0.0000	1	(19.0421)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(5,500)	9.1100	(52,305.00)	(50,105.00)	0.0000	2.4434	(3,306.82)	0.00	3.5014	(45.3940)	0.0000	1	(41.8926)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(500)	9.1100	(4,755.00)	(4,555.00)	0.0000	2.4434	(3,306.82)	0.00	0.3183	(4.1267)	0.0000	1	(3.8084)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(4,000)	9.1100	(38,040.00)	(36,440.00)	0.0000	2.4434	(3,306.82)	0.00	2.5465	(33.0138)	0.0000	1	(30.4674)	02/04/2025
2252.HK	01/17/2025	SDB3264649827	0	(3,500)	9.1100	(33,285.00)	(31,885.00)	0.0000	2.4434	(3,306.82)	0.00	2.2282	(28.8871)	0.0000	1	(26.6589)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN (Cont.)																	
2252.HK	01/17/2025	SDB3264649827	0	(500)	9.1100	(4,755.00)	(4,555.00)	0.0000	2.4434	(3,306.82)	0.00	0.3183	(4.1267)	0.0000	1	(3.8084)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(1,500)	9.2200	(13,818.33)	(13,830.00)	0.0000	2.6392	(3,306.82)	0.00	0.9991	(12.5297)	0.0000	1	(11.5305)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(500)	9.2200	(4,649.44)	(4,610.00)	0.0000	2.6392	(3,306.82)	0.00	0.3362	(4.1766)	0.0000	1	(3.8404)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(1,500)	9.2200	(14,112.97)	(13,830.00)	0.0000	2.6392	(3,306.82)	0.00	1.0205	(12.5297)	0.0000	1	(11.5092)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(500)	9.2200	(4,621.95)	(4,610.00)	0.0000	2.6392	(3,306.82)	0.00	0.3342	(4.1766)	0.0000	1	(3.8424)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(1,500)	9.2200	(14,265.00)	(13,830.00)	0.0000	2.6392	(3,306.82)	0.00	1.0314	(12.5297)	0.0000	1	(11.4982)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(2,500)	9.2200	(23,775.00)	(23,050.00)	0.0000	2.6392	(3,306.82)	0.00	1.7191	(20.8828)	0.0000	1	(19.1637)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(5,500)	9.2200	(52,305.00)	(50,710.00)	0.0000	2.6392	(3,306.82)	0.00	3.7820	(45.9421)	0.0000	1	(42.1602)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(500)	9.2200	(4,755.00)	(4,610.00)	0.0000	2.6392	(3,306.82)	0.00	0.3438	(4.1766)	0.0000	1	(3.8327)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(4,000)	9.2200	(38,040.00)	(36,880.00)	0.0000	2.6392	(3,306.82)	0.00	2.7505	(33.4125)	0.0000	1	(30.6619)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(3,500)	9.2200	(33,285.00)	(32,270.00)	0.0000	2.6392	(3,306.82)	0.00	2.4067	(29.2359)	0.0000	1	(26.8292)	02/04/2025
2252.HK	01/16/2025	SDB3264649827	0	(500)	9.2200	(4,755.00)	(4,610.00)	0.0000	2.6392	(3,306.82)	0.00	0.3438	(4.1766)	0.0000	1	(3.8327)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(1,500)	8.7100	(13,818.33)	(13,065.00)	0.0000	2.9650	(3,306.82)	0.00	1.1225	(11.8366)	0.0000	1	(10.7141)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(500)	8.7100	(4,649.44)	(4,355.00)	0.0000	2.9650	(3,306.82)	0.00	0.3777	(3.9455)	0.0000	1	(3.5678)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(1,500)	8.7100	(14,112.97)	(13,065.00)	0.0000	2.9650	(3,306.82)	0.00	1.1464	(11.8366)	0.0000	1	(10.6902)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(500)	8.7100	(4,621.95)	(4,355.00)	0.0000	2.9650	(3,306.82)	0.00	0.3754	(3.9455)	0.0000	1	(3.5701)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(1,500)	8.7100	(14,265.00)	(13,065.00)	0.0000	2.9650	(3,306.82)	0.00	1.1588	(11.8366)	0.0000	1	(10.6778)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(2,500)	8.7100	(23,775.00)	(21,775.00)	0.0000	2.9650	(3,306.82)	0.00	1.9313	(19.7277)	0.0000	1	(17.7964)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(5,500)	8.7100	(52,305.00)	(47,905.00)	0.0000	2.9650	(3,306.82)	0.00	4.2488	(43.4009)	0.0000	1	(39.1520)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(500)	8.7100	(4,755.00)	(4,355.00)	0.0000	2.9650	(3,306.82)	0.00	0.3863	(3.9455)	0.0000	1	(3.5593)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(4,000)	8.7100	(38,040.00)	(34,840.00)	0.0000	2.9650	(3,306.82)	0.00	3.0901	(31.5643)	0.0000	1	(28.4742)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(3,500)	8.7100	(33,285.00)	(30,485.00)	0.0000	2.9650	(3,306.82)	0.00	2.7038	(27.6187)	0.0000	1	(24.9149)	02/04/2025
2252.HK	01/15/2025	SDB3264649827	0	(500)	8.7100	(4,755.00)	(4,355.00)	0.0000	2.9650	(3,306.82)	0.00	0.3863	(3.9455)	0.0000	1	(3.5593)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(1,500)	8.7900	(13,818.33)	(13,185.00)	0.0000	3.2826	(3,306.82)	0.00	1.2427	(11.9453)	0.0000	1	(10.7026)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(500)	8.7900	(4,649.44)	(4,395.00)	0.0000	3.2826	(3,306.82)	0.00	0.4181	(3.9818)	0.0000	1	(3.5636)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(1,500)	8.7900	(14,112.97)	(13,185.00)	0.0000	3.2826	(3,306.82)	0.00	1.2692	(11.9453)	0.0000	1	(10.6761)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(500)	8.7900	(4,621.95)	(4,395.00)	0.0000	3.2826	(3,306.82)	0.00	0.4157	(3.9818)	0.0000	1	(3.5661)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(1,500)	8.7900	(14,265.00)	(13,185.00)	0.0000	3.2826	(3,306.82)	0.00	1.2829	(11.9453)	0.0000	1	(10.6624)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(2,500)	8.7900	(23,775.00)	(21,975.00)	0.0000	3.2826	(3,306.82)	0.00	2.1382	(19.9089)	0.0000	1	(17.7707)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(5,500)	8.7900	(52,305.00)	(48,345.00)	0.0000	3.2826	(3,306.82)	0.00	4.7040	(43.7995)	0.0000	1	(39.0955)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(500)	8.7900	(4,755.00)	(4,395.00)	0.0000	3.2826	(3,306.82)	0.00	0.4276	(3.9818)	0.0000	1	(3.5541)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(4,000)	8.7900	(38,040.00)	(35,160.00)	0.0000	3.2826	(3,306.82)	0.00	3.4211	(31.8542)	0.0000	1	(28.4331)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(3,500)	8.7900	(33,285.00)	(30,765.00)	0.0000	3.2826	(3,306.82)	0.00	2.9935	(27.8724)	0.0000	1	(24.8789)	02/04/2025
2252.HK	01/14/2025	SDB3264649827	0	(500)	8.7900	(4,755.00)	(4,395.00)	0.0000	3.2826	(3,306.82)	0.00	0.4276	(3.9818)	0.0000	1	(3.5541)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(1,500)	9.1800	(13,818.33)	(13,770.00)	0.0000	3.5372	(3,306.82)	0.00	1.3391	(12.4753)	0.0000	1	(11.1362)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(500)	9.1800	(4,649.44)	(4,590.00)	0.0000	3.5372	(3,306.82)	0.00	0.4506	(4.1584)	0.0000	1	(3.7079)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(1,500)	9.1800	(14,112.97)	(13,770.00)	0.0000	3.5372	(3,306.82)	0.00	1.3677	(12.4753)	0.0000	1	(11.1076)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(500)	9.1800	(4,621.95)	(4,590.00)	0.0000	3.5372	(3,306.82)	0.00	0.4479	(4.1584)	0.0000	1	(3.7105)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(1,500)	9.1800	(14,265.00)	(13,770.00)	0.0000	3.5372	(3,306.82)	0.00	1.3824	(12.4753)	0.0000	1	(11.0929)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(2,500)	9.1800	(23,775.00)	(22,950.00)	0.0000	3.5372	(3,306.82)	0.00	2.3040	(20.7922)	0.0000	1	(18.4882)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(5,500)	9.1800	(52,305.00)	(50,490.00)	0.0000	3.5372	(3,306.82)	0.00	5.0689	(45.7428)	0.0000	1	(40.6740)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(500)	9.1800	(4,755.00)	(4,590.00)	0.0000	3.5372	(3,306.82)	0.00	0.4608	(4.1584)	0.0000	1	(3.6976)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(4,000)	9.1800	(38,040.00)	(36,720.00)	0.0000	3.5372	(3,306.82)	0.00	3.6864	(33.2675)	0.0000	1	(29.5811)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(3,500)	9.1800	(33,285.00)	(32,130.00)	0.0000	3.5372	(3,306.82)	0.00	3.2256	(29.1091)	0.0000	1	(25.8834)	02/04/2025
2252.HK	01/13/2025	SDB3264649827	0	(500)	9.1800	(4,755.00)	(4,590.00)	0.0000	3.5372	(3,306.82)	0.00	0.4608	(4.1584)	0.0000	1	(3.6976)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(1,500)	9.2100	(13,818.33)	(13,815.00)	0.0000	3.7668	(3,306.82)	0.00	4.2782	(37.5482)	0.0000	3	(33.2701)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(500)	9.2100	(4,649.44)	(4,605.00)	0.0000	3.7668	(3,306.82)	0.00	1.4395	(12.5161)	0.0000	3	(11.0766)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(1,500)	9.2100	(14,112.97)	(13,815.00)	0.0000	3.7668	(3,306.82)	0.00	4.3694	(37.5482)	0.0000	3	(33.1789)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(500)	9.2100	(4,621.95)	(4,605.00)	0.0000	3.7668	(3,306.82)	0.00	1.4310	(12.5161)	0.0000	3	(11.0851)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(1,500)	9.2100	(14,265.00)	(13,815.00)	0.0000	3.7668	(3,306.82)	0.00	4.4165	(37.5482)	0.0000	3	(33.1318)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(2,500)	9.2100	(23,775.00)	(23,025.00)	0.0000	3.7668	(3,306.82)	0.00	7.3608	(62.5804)	0.0000	3	(55.2196)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(5,500)	9.2100	(52,305.00)	(50,655.00)	0.0000	3.7668	(3,306.82)	0.00	16.1937	(137.6769)	0.0000	3	(121.4832)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMM (Cont.)																	
2252.HK	01/10/2025	SDB3264649827	0	(4,000)	9.2100	(38,040.00)	(36,840.00)	0.0000	3.7668	(3,306.82)	0.00	11.7772	(100.1286)	0.0000	3	(88.3514)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(3,500)	9.2100	(33,285.00)	(32,235.00)	0.0000	3.7668	(3,306.82)	0.00	10.3051	(87.6126)	0.0000	3	(77.3075)	02/04/2025
2252.HK	01/10/2025	SDB3264649827	0	(500)	9.2100	(4,755.00)	(4,605.00)	0.0000	3.7668	(3,306.82)	0.00	1.4722	(12.5161)	0.0000	3	(11.0439)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(1,500)	9.4900	(13,818.33)	(14,235.00)	0.0000	3.8514	(3,306.82)	0.00	1.4581	(12.8966)	0.0000	1	(11.4385)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(500)	9.4900	(4,649.44)	(4,745.00)	0.0000	3.8514	(3,306.82)	0.00	0.4906	(4.2989)	0.0000	1	(3.8083)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(1,500)	9.4900	(14,112.97)	(14,235.00)	0.0000	3.8514	(3,306.82)	0.00	1.4892	(12.8966)	0.0000	1	(11.4074)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(500)	9.4900	(4,621.95)	(4,745.00)	0.0000	3.8514	(3,306.82)	0.00	0.4877	(4.2989)	0.0000	1	(3.8112)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(1,500)	9.4900	(14,265.00)	(14,235.00)	0.0000	3.8514	(3,306.82)	0.00	1.5052	(12.8966)	0.0000	1	(11.3914)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(2,500)	9.4900	(23,775.00)	(23,725.00)	0.0000	3.8514	(3,306.82)	0.00	2.5087	(21.4943)	0.0000	1	(18.9856)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(5,000)	9.4900	(52,305.00)	(52,195.00)	0.0000	3.8514	(3,306.82)	0.00	5.5191	(47.2875)	0.0000	1	(41.7684)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(500)	9.4900	(4,755.00)	(4,745.00)	0.0000	3.8514	(3,306.82)	0.00	0.5017	(4.2989)	0.0000	1	(3.7971)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(4,000)	9.4900	(38,040.00)	(37,960.00)	0.0000	3.8514	(3,306.82)	0.00	4.0139	(34.3909)	0.0000	1	(30.3770)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(3,500)	9.4900	(33,285.00)	(33,215.00)	0.0000	3.8514	(3,306.82)	0.00	3.5122	(30.0920)	0.0000	1	(26.5799)	02/04/2025
2252.HK	01/09/2025	SDB3264649827	0	(500)	9.4900	(4,755.00)	(4,745.00)	0.0000	3.8514	(3,306.82)	0.00	0.5017	(4.2989)	0.0000	1	(3.7971)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(1,500)	9.8900	(13,818.33)	(14,835.00)	0.0000	3.9729	(3,306.82)	0.00	1.5041	(13.4402)	0.0000	1	(11.9361)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(500)	9.8900	(4,649.44)	(4,945.00)	0.0000	3.9729	(3,306.82)	0.00	0.5061	(4.4801)	0.0000	1	(3.9740)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(1,500)	9.8900	(14,112.97)	(14,835.00)	0.0000	3.9729	(3,306.82)	0.00	1.5362	(13.4402)	0.0000	1	(11.9040)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(500)	9.8900	(4,621.95)	(4,945.00)	0.0000	3.9729	(3,306.82)	0.00	0.5031	(4.4801)	0.0000	1	(3.9770)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(1,500)	9.8900	(14,265.00)	(14,835.00)	0.0000	3.9729	(3,306.82)	0.00	1.5527	(13.4402)	0.0000	1	(11.8875)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(2,500)	9.8900	(23,775.00)	(24,725.00)	0.0000	3.9729	(3,306.82)	0.00	2.5878	(22.4003)	0.0000	1	(19.8124)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(5,000)	9.8900	(52,305.00)	(54,395.00)	0.0000	3.9729	(3,306.82)	0.00	5.6933	(49.2806)	0.0000	1	(43.5874)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(500)	9.8900	(4,755.00)	(4,945.00)	0.0000	3.9729	(3,306.82)	0.00	0.5176	(4.4801)	0.0000	1	(3.9625)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(4,000)	9.8900	(38,040.00)	(39,560.00)	0.0000	3.9729	(3,306.82)	0.00	4.1406	(35.8405)	0.0000	1	(31.6999)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(3,500)	9.8900	(33,285.00)	(34,615.00)	0.0000	3.9729	(3,306.82)	0.00	3.6230	(31.3604)	0.0000	1	(27.7374)	02/04/2025
2252.HK	01/08/2025	SDB3264649827	0	(500)	9.8900	(4,755.00)	(4,945.00)	0.0000	3.9729	(3,306.82)	0.00	0.5176	(4.4801)	0.0000	1	(3.9625)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(1,500)	9.2000	(13,818.33)	(13,800.00)	0.0000	4.0362	(3,306.82)	0.00	1.5281	(12.5025)	0.0000	1	(10.9744)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(500)	9.2000	(4,649.44)	(4,600.00)	0.0000	4.0362	(3,306.82)	0.00	0.5141	(4.1675)	0.0000	1	(3.6534)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(1,500)	9.2000	(14,112.97)	(13,800.00)	0.0000	4.0362	(3,306.82)	0.00	1.5606	(12.5025)	0.0000	1	(10.9419)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(500)	9.2000	(4,621.95)	(4,600.00)	0.0000	4.0362	(3,306.82)	0.00	0.5111	(4.1675)	0.0000	1	(3.6564)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(1,500)	9.2000	(14,265.00)	(13,800.00)	0.0000	4.0362	(3,306.82)	0.00	1.5774	(12.5025)	0.0000	1	(10.9250)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(2,500)	9.2000	(23,775.00)	(23,000.00)	0.0000	4.0362	(3,306.82)	0.00	2.6291	(20.8375)	0.0000	1	(18.2084)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(5,000)	9.2000	(52,305.00)	(50,600.00)	0.0000	4.0362	(3,306.82)	0.00	5.7840	(45.8425)	0.0000	1	(40.0585)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(500)	9.2000	(4,755.00)	(4,600.00)	0.0000	4.0362	(3,306.82)	0.00	0.5258	(4.1675)	0.0000	1	(3.6417)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(4,000)	9.2000	(38,040.00)	(36,800.00)	0.0000	4.0362	(3,306.82)	0.00	4.2065	(33.3400)	0.0000	1	(29.1334)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(3,500)	9.2000	(33,285.00)	(32,200.00)	0.0000	4.0362	(3,306.82)	0.00	3.6807	(29.1725)	0.0000	1	(25.4918)	02/04/2025
2252.HK	01/07/2025	SDB3264649827	0	(500)	9.2000	(4,755.00)	(4,600.00)	0.0000	4.0362	(3,306.82)	0.00	0.5258	(4.1675)	0.0000	1	(3.6417)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(1,500)	9.3700	(14,112.97)	(14,055.00)	0.0000	3.8978	(3,310.00)	0.00	1.5071	(12.7458)	0.0000	1	(11.2386)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(500)	9.3700	(4,621.95)	(4,685.00)	0.0000	3.8978	(3,310.00)	0.00	0.4936	(4.2486)	0.0000	1	(3.7550)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(1,500)	9.3700	(14,265.00)	(14,055.00)	0.0000	3.8978	(3,310.00)	0.00	1.5234	(12.7458)	0.0000	1	(11.2224)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(2,500)	9.3700	(23,775.00)	(23,425.00)	0.0000	3.8978	(3,310.00)	0.00	2.5389	(21.2429)	0.0000	1	(18.7040)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(5,000)	9.3700	(52,305.00)	(51,535.00)	0.0000	3.8978	(3,310.00)	0.00	5.5856	(46.7345)	0.0000	1	(41.1488)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(500)	9.3700	(4,755.00)	(4,685.00)	0.0000	3.8978	(3,310.00)	0.00	0.5078	(4.2486)	0.0000	1	(3.7408)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(4,000)	9.3700	(38,040.00)	(37,480.00)	0.0000	3.8978	(3,310.00)	0.00	4.0623	(33.9887)	0.0000	1	(29.9264)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(3,500)	9.3700	(33,285.00)	(32,795.00)	0.0000	3.8978	(3,310.00)	0.00	3.5545	(29.7401)	0.0000	1	(26.1856)	02/04/2025
2252.HK	01/06/2025	SDB3264649827	0	(500)	9.3700	(4,755.00)	(4,685.00)	0.0000	3.8978	(3,310.00)	0.00	0.5078	(4.2486)	0.0000	1	(3.7408)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(1,500)	9.5100	(14,265.00)	(14,265.00)	0.0000	3.9489	(3,266.67)	0.00	4.6300	(38.3005)	0.0000	3	(33.6705)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(2,500)	9.5100	(23,775.00)	(23,775.00)	0.0000	3.9489	(3,266.67)	0.00	7.7167	(63.8342)	0.0000	3	(56.1176)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(5,000)	9.5100	(52,305.00)	(52,305.00)	0.0000	3.9489	(3,266.67)	0.00	16.9767	(140.4353)	0.0000	3	(123.4586)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(500)	9.5100	(4,755.00)	(4,755.00)	0.0000	3.9489	(3,266.67)	0.00	1.5433	(12.7668)	0.0000	3	(11.2235)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(4,000)	9.5100	(38,040.00)	(38,040.00)	0.0000	3.9489	(3,266.67)	0.00	12.3467	(102.1348)	0.0000	3	(89.7881)	02/04/2025
2252.HK	01/03/2025	SDB3264649827	0	(3,500)	9.5100	(33,285.00)	(33,285.00)	0.0000	3.9489	(3,266.67)	0.00	10.8034	(89.3679)	0.0000	3	(78.5646)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN (Cont.)																	
2252.HK	01/03/2025	SDB3264649827	0	(500)	9.5100	(4,755.00)	(4,755.00)	0.0000	3.9489	(3,266.67)	0.00	1.5433	(12.7668)	0.0000	3	(11.2235)	02/04/2025
TOTAL SHANGHAI MICROPORT MEDBOT GROUP CO., LTD CMN												292.9491	(2,647.0172)	0.0000		(2,354.0681)	
SHENZHOU INTL GROUP LTD CMN																	
2313.HK	01/14/2025	SDB3264983868	0	(2,000)	59.2500	(124,000.00)	(118,500.00)	0.0000	3.2826	(30.00)	0.00	11.1519	(0.9740)	0.0000	1	10.1779	02/04/2025
2313.HK	01/14/2025	SDB3264983868	0	(6,000)	59.2500	(372,000.00)	(355,500.00)	0.0000	3.2826	(30.00)	0.00	33.4556	(2.9219)	0.0000	1	30.5337	02/04/2025
2313.HK	01/13/2025	SDB3264983868	0	(2,000)	60.8000	(124,000.00)	(121,600.00)	0.0000	3.5372	(30.00)	0.00	12.0168	(0.9995)	0.0000	1	11.0173	02/04/2025
2313.HK	01/13/2025	SDB3264983868	0	(6,000)	60.8000	(372,000.00)	(364,800.00)	0.0000	3.5372	(30.00)	0.00	36.0504	(2.9984)	0.0000	1	33.0520	02/04/2025
2313.HK	01/10/2025	SDB3264983868	0	(2,000)	60.8000	(124,000.00)	(121,600.00)	0.0000	3.7668	(30.00)	0.00	38.3905	(2.9984)	0.0000	3	35.3921	02/04/2025
2313.HK	01/10/2025	SDB3264983868	0	(6,000)	60.8000	(372,000.00)	(364,800.00)	0.0000	3.7668	(30.00)	0.00	115.1715	(8.9951)	0.0000	3	106.1764	02/04/2025
2313.HK	01/09/2025	SDB3264983868	0	(2,000)	61.5500	(124,000.00)	(123,100.00)	0.0000	3.8514	(30.00)	0.00	13.0842	(1.0118)	0.0000	1	12.0725	02/04/2025
2313.HK	01/09/2025	SDB3264983868	0	(6,000)	61.5500	(372,000.00)	(369,300.00)	0.0000	3.8514	(30.00)	0.00	39.2527	(3.0353)	0.0000	1	36.2174	02/04/2025
2313.HK	01/08/2025	SDB3264983868	0	(2,000)	61.2000	(124,000.00)	(122,400.00)	0.0000	3.9729	(30.00)	0.00	13.4971	(1.0060)	0.0000	1	12.4910	02/04/2025
2313.HK	01/08/2025	SDB3264983868	0	(6,000)	61.2000	(372,000.00)	(367,200.00)	0.0000	3.9729	(30.00)	0.00	40.4912	(3.0181)	0.0000	1	37.4731	02/04/2025
2313.HK	01/07/2025	SDB3264983868	0	(2,000)	62.2000	(124,000.00)	(124,400.00)	0.0000	4.0362	(30.00)	0.00	13.7121	(1.0225)	0.0000	1	12.6897	02/04/2025
2313.HK	01/07/2025	SDB3264983868	0	(6,000)	62.2000	(372,000.00)	(373,200.00)	0.0000	4.0362	(30.00)	0.00	41.1364	(3.0674)	0.0000	1	38.0690	02/04/2025
2313.HK	01/06/2025	SDB3264983868	0	(2,000)	61.5500	(124,000.00)	(123,100.00)	0.0000	3.8978	(30.00)	0.00	13.2419	(1.0118)	0.0000	1	12.2302	02/04/2025
2313.HK	01/06/2025	SDB3264983868	0	(6,000)	61.5500	(372,000.00)	(369,300.00)	0.0000	3.8978	(30.00)	0.00	39.7258	(3.0353)	0.0000	1	36.6905	02/04/2025
2313.HK	01/03/2025	SDB3264983868	0	(2,000)	62.0476	(124,000.00)	(124,095.28)	0.0000	3.9489	(30.00)	0.00	40.2468	(3.0599)	0.0000	3	37.1869	02/04/2025
2313.HK	01/03/2025	SDB3264983868	0	(6,000)	62.5092	(372,000.00)	(375,054.99)	0.0000	3.9489	(30.00)	0.00	120.7405	(9.2479)	0.0000	3	111.4926	02/04/2025
TOTAL SHENZHOU INTL GROUP LTD CMN												621.3656	(48.4032)	0.0000		572.9624	
SUNNY OPTICAL TECH GROUP CO LT'D CMN																	
2382.HK	01/17/2025	SDB3264328902	0	(700)	63.3500	(48,195.00)	(44,345.00)	0.0000	2.4434	(30.00)	0.00	3.2263	(0.3645)	0.0000	1	2.8618	02/04/2025
2382.HK	01/17/2025	SDB3264328902	0	(300)	63.3500	(20,655.00)	(19,005.00)	0.0000	2.4434	(30.00)	0.00	1.3827	(0.1562)	0.0000	1	1.2265	02/04/2025
2382.HK	01/16/2025	SDB3264328902	0	(700)	63.1500	(48,195.00)	(44,205.00)	0.0000	2.6392	(30.00)	0.00	3.4848	(0.3633)	0.0000	1	3.1215	02/04/2025
2382.HK	01/16/2025	SDB3264328902	0	(300)	63.1500	(20,655.00)	(18,945.00)	0.0000	2.6392	(30.00)	0.00	1.4935	(0.1557)	0.0000	1	1.3378	02/04/2025
2382.HK	01/15/2025	SDB3264328902	0	(700)	60.9000	(48,195.00)	(42,630.00)	0.0000	2.9650	(30.00)	0.00	3.9150	(0.3504)	0.0000	1	3.5646	02/04/2025
2382.HK	01/15/2025	SDB3264328902	0	(300)	60.9000	(20,655.00)	(18,270.00)	0.0000	2.9650	(30.00)	0.00	1.6778	(0.1502)	0.0000	1	1.5277	02/04/2025
2382.HK	01/14/2025	SDB3264328902	0	(700)	62.7000	(48,195.00)	(43,890.00)	0.0000	3.2826	(30.00)	0.00	4.3344	(0.3607)	0.0000	1	3.9737	02/04/2025
2382.HK	01/14/2025	SDB3264328902	0	(300)	62.7000	(20,655.00)	(18,810.00)	0.0000	3.2826	(30.00)	0.00	1.8576	(0.1546)	0.0000	1	1.7030	02/04/2025
2382.HK	01/13/2025	SDB3264328902	0	(700)	61.7500	(48,195.00)	(43,225.00)	0.0000	3.5372	(30.00)	0.00	4.6706	(0.3553)	0.0000	1	4.3153	02/04/2025
2382.HK	01/13/2025	SDB3264328902	0	(300)	61.7500	(20,655.00)	(18,525.00)	0.0000	3.5372	(30.00)	0.00	2.0017	(0.1523)	0.0000	1	1.8494	02/04/2025
2382.HK	01/10/2025	SDB3264328902	0	(700)	62.1500	(48,195.00)	(43,505.00)	0.0000	3.7668	(30.00)	0.00	14.9212	(1.0727)	0.0000	3	13.8485	02/04/2025
2382.HK	01/10/2025	SDB3264328902	0	(300)	62.1500	(20,655.00)	(18,645.00)	0.0000	3.7668	(30.00)	0.00	6.3948	(0.4597)	0.0000	3	5.9351	02/04/2025
2382.HK	01/10/2025	SDB3264328902	0	(1,000)	62.1500	(68,850.00)	(62,150.00)	0.0000	3.7668	(30.00)	0.00	21.3160	(1.5325)	0.0000	3	19.7836	02/04/2025
2382.HK	01/10/2025	SDB3264328902	0	(500)	62.1500	(34,425.00)	(31,075.00)	0.0000	3.7668	(30.00)	0.00	10.6580	(0.7662)	0.0000	3	9.8918	02/04/2025
2382.HK	01/10/2025	SDB3264328902	0	(2,500)	62.1500	(172,125.00)	(155,375.00)	0.0000	3.7668	(30.00)	0.00	53.2900	(3.8312)	0.0000	3	49.4589	02/04/2025
2382.HK	01/09/2025	SDB3264328902	0	(700)	67.2500	(48,195.00)	(47,075.00)	0.0000	3.8514	(30.00)	0.00	5.0854	(0.3869)	0.0000	1	4.6985	02/04/2025
2382.HK	01/09/2025	SDB3264328902	0	(300)	67.2500	(20,655.00)	(20,175.00)	0.0000	3.8514	(30.00)	0.00	2.1795	(0.1658)	0.0000	1	2.0137	02/04/2025
2382.HK	01/09/2025	SDB3264328902	0	(1,000)	67.2500	(68,850.00)	(67,250.00)	0.0000	3.8514	(30.00)	0.00	7.2649	(0.5527)	0.0000	1	6.7122	02/04/2025
2382.HK	01/09/2025	SDB3264328902	0	(500)	67.2500	(34,425.00)	(33,625.00)	0.0000	3.8514	(30.00)	0.00	3.6325	(0.2764)	0.0000	1	3.3561	02/04/2025
2382.HK	01/09/2025	SDB3264328902	0	(2,500)	67.2500	(172,125.00)	(168,125.00)	0.0000	3.8514	(30.00)	0.00	18.1623	(1.3818)	0.0000	1	16.7805	02/04/2025
2382.HK	01/08/2025	SDB3264328902	0	(700)	66.6500	(48,195.00)	(46,655.00)	0.0000	3.9729	(30.00)	0.00	5.2459	(0.3835)	0.0000	1	4.8624	02/04/2025
2382.HK	01/08/2025	SDB3264328902	0	(300)	66.6500	(20,655.00)	(19,995.00)	0.0000	3.9729	(30.00)	0.00	2.2482	(0.1643)	0.0000	1	2.0839	02/04/2025
2382.HK	01/08/2025	SDB3264328902	0	(1,000)	66.6500	(68,850.00)	(66,650.00)	0.0000	3.9729	(30.00)	0.00	7.4941	(0.5478)	0.0000	1	6.9463	02/04/2025
2382.HK	01/08/2025	SDB3264328902	0	(500)	66.6500	(34,425.00)	(33,325.00)	0.0000	3.9729	(30.00)	0.00	3.7471	(0.2739)	0.0000	1	3.4732	02/04/2025
2382.HK	01/08/2025	SDB3264328902	0	(2,500)	66.6500	(172,125.00)	(166,625.00)	0.0000	3.9729	(30.00)	0.00	18.7354	(1.3695)	0.0000	1	17.3658	02/04/2025
2382.HK	01/07/2025	SDB3264328902	0	(700)	67.4500	(48,195.00)	(47,215.00)	0.0000	4.0362	(30.00)	0.00	5.3295	(0.3881)	0.0000	1	4.9414	02/04/2025
2382.HK	01/07/2025	SDB3264328902	0	(300)	67.4500	(20,655.00)	(20,235.00)	0.0000	4.0362	(30.00)	0.00	2.2841	(0.1663)	0.0000	1	2.1177	02/04/2025
2382.HK	01/07/2025	SDB3264328902	0	(1,000)	67.4500	(68,850.00)	(67,450.00)	0.0000	4.0362	(30.00)	0.00	7.6135	(0.5544)	0.0000	1	7.0592	02/04/2025
2382.HK	01/07/2025	SDB3264328902	0	(500)	67.4500	(34,425.00)	(33,725.00)	0.0000	4.0362	(30.00)	0.00	3.8068	(0.2772)	0.0000	1	3.5296	02/04/2025
2382.HK	01/07/2025	SDB3264328902	0	(2,500)	67.4500	(172,125.00)	(168,625.00)	0.0000	4.0362	(30.00)	0.00	19.0339	(1.3860)	0.0000	1	17.6479	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
SUNNY OPTICAL TECH GROUP CO LT'D CMN (Cont.)																	
2382.HK	01/06/2025	SDB3264328902	0	(700)	65.8500	(48,195.00)	(46,095.00)	0.0000	3.8978	(30.00)	0.00	5.1467	(0.3789)	0.0000	1	4.7679	02/04/2025
2382.HK	01/06/2025	SDB3264328902	0	(300)	65.8500	(20,655.00)	(19,755.00)	0.0000	3.8978	(30.00)	0.00	2.2057	(0.1624)	0.0000	1	2.0434	02/04/2025
2382.HK	01/06/2025	SDB3264328902	0	(1,000)	65.8500	(68,850.00)	(65,850.00)	0.0000	3.8978	(30.00)	0.00	7.3525	(0.5412)	0.0000	1	6.8112	02/04/2025
2382.HK	01/06/2025	SDB3264328902	0	(500)	65.8500	(34,425.00)	(32,925.00)	0.0000	3.8978	(30.00)	0.00	3.6762	(0.2706)	0.0000	1	3.4056	02/04/2025
2382.HK	01/06/2025	SDB3264328902	0	(2,500)	65.8500	(172,125.00)	(164,625.00)	0.0000	3.8978	(30.00)	0.00	18.3812	(1.3531)	0.0000	1	17.0281	02/04/2025
2382.HK	01/03/2025	SDB3264328902	0	(700)	68.8500	(48,195.00)	(48,195.00)	0.0000	3.9489	(30.00)	0.00	15.6427	(1.1884)	0.0000	3	14.4543	02/04/2025
2382.HK	01/03/2025	SDB3264328902	0	(300)	68.8500	(20,655.00)	(20,655.00)	0.0000	3.9489	(30.00)	0.00	6.7040	(0.5093)	0.0000	3	6.1947	02/04/2025
2382.HK	01/03/2025	SDB3264328902	0	(1,000)	68.8500	(68,850.00)	(68,850.00)	0.0000	3.9489	(30.00)	0.00	22.3467	(1.6977)	0.0000	3	20.6491	02/04/2025
2382.HK	01/03/2025	SDB3264328902	0	(500)	68.8500	(34,425.00)	(34,425.00)	0.0000	3.9489	(30.00)	0.00	11.1734	(0.8488)	0.0000	3	10.3245	02/04/2025
2382.HK	01/03/2025	SDB3264328902	0	(2,500)	68.8500	(172,125.00)	(172,125.00)	0.0000	3.9489	(30.00)	0.00	55.8668	(4.2442)	0.0000	3	51.6226	02/04/2025
TOTAL SUNNY OPTICAL TECH GROUP CO LT'D CMN												394.9834	(29.6947)	0.0000		365.2888	
SWIRE PAC LTD CL-A (ORD) CMN CLASS A																	
0019.HK	01/17/2025	SDB3265670277	0	(1,000)	68.8170	(68,816.98)	(68,816.98)	0.0000	2.4434	(30.00)	0.00	4.6067	(0.5656)	0.0000	1	4.0411	02/04/2025
TONGCHENG TRAVEL HOLDINGS LIMITED CMN																	
0780.HK	01/17/2025	SDB3260661396	0	(1,200)	18.0000	(21,840.00)	(21,600.00)	0.0000	2.4434	(30.00)	0.00	1.4620	(0.1775)	0.0000	1	1.2845	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(4,800)	18.0000	(87,360.00)	(86,400.00)	0.0000	2.4434	(30.00)	0.00	5.8480	(0.7101)	0.0000	1	5.1379	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(2,400)	18.0000	(43,680.00)	(43,200.00)	0.0000	2.4434	(30.00)	0.00	2.9240	(0.3551)	0.0000	1	2.5689	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(1,600)	18.0000	(29,120.00)	(28,800.00)	0.0000	2.4434	(30.00)	0.00	1.9493	(0.2367)	0.0000	1	1.7126	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(1,200)	18.0000	(21,840.00)	(21,600.00)	0.0000	2.4434	(30.00)	0.00	1.4620	(0.1775)	0.0000	1	1.2845	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(800)	18.0000	(14,560.00)	(14,400.00)	0.0000	2.4434	(30.00)	0.00	0.9747	(0.1184)	0.0000	1	0.8563	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(3,600)	18.0000	(65,520.00)	(64,800.00)	0.0000	2.4434	(30.00)	0.00	4.3860	(0.5326)	0.0000	1	3.8534	02/04/2025
0780.HK	01/17/2025	SDB3260661396	0	(400)	18.0000	(7,280.00)	(7,200.00)	0.0000	2.4434	(30.00)	0.00	0.4873	(0.0592)	0.0000	1	0.4282	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(1,200)	18.5800	(21,840.00)	(22,296.00)	0.0000	2.6392	(30.00)	0.00	1.5792	(0.1833)	0.0000	1	1.3959	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(4,800)	18.5800	(87,360.00)	(89,184.00)	0.0000	2.6392	(30.00)	0.00	6.3167	(0.7330)	0.0000	1	5.5836	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(2,400)	18.5800	(43,680.00)	(44,592.00)	0.0000	2.6392	(30.00)	0.00	3.1583	(0.3665)	0.0000	1	2.7918	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(1,600)	18.5800	(29,120.00)	(29,728.00)	0.0000	2.6392	(30.00)	0.00	2.1056	(0.2443)	0.0000	1	1.8612	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(1,200)	18.5800	(21,840.00)	(22,296.00)	0.0000	2.6392	(30.00)	0.00	1.5792	(0.1833)	0.0000	1	1.3959	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(800)	18.5800	(14,560.00)	(14,864.00)	0.0000	2.6392	(30.00)	0.00	1.0528	(0.1222)	0.0000	1	0.9306	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(3,600)	18.5800	(65,520.00)	(66,888.00)	0.0000	2.6392	(30.00)	0.00	4.7375	(0.5498)	0.0000	1	4.1877	02/04/2025
0780.HK	01/16/2025	SDB3260661396	0	(400)	18.5800	(7,280.00)	(7,432.00)	0.0000	2.6392	(30.00)	0.00	0.5264	(0.0611)	0.0000	1	0.4653	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(1,200)	17.7800	(21,840.00)	(21,336.00)	0.0000	2.9650	(30.00)	0.00	1.7741	(0.1754)	0.0000	1	1.5987	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(4,800)	17.7800	(87,360.00)	(85,344.00)	0.0000	2.9650	(30.00)	0.00	7.0964	(0.7015)	0.0000	1	6.3950	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(2,400)	17.7800	(43,680.00)	(42,672.00)	0.0000	2.9650	(30.00)	0.00	3.5482	(0.3507)	0.0000	1	3.1975	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(1,600)	17.7800	(29,120.00)	(28,448.00)	0.0000	2.9650	(30.00)	0.00	2.3655	(0.2338)	0.0000	1	2.1317	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(1,200)	17.7800	(21,840.00)	(21,336.00)	0.0000	2.9650	(30.00)	0.00	1.7741	(0.1754)	0.0000	1	1.5987	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(800)	17.7800	(14,560.00)	(14,224.00)	0.0000	2.9650	(30.00)	0.00	1.1827	(0.1169)	0.0000	1	1.0658	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(3,600)	17.7800	(65,520.00)	(64,008.00)	0.0000	2.9650	(30.00)	0.00	5.3223	(0.5261)	0.0000	1	4.7962	02/04/2025
0780.HK	01/15/2025	SDB3260661396	0	(400)	17.7800	(7,280.00)	(7,112.00)	0.0000	2.9650	(30.00)	0.00	0.5914	(0.0585)	0.0000	1	0.5329	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(1,200)	17.7400	(21,840.00)	(21,288.00)	0.0000	3.2826	(30.00)	0.00	1.9642	(0.1750)	0.0000	1	1.7892	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(4,800)	17.7400	(87,360.00)	(85,152.00)	0.0000	3.2826	(30.00)	0.00	7.8567	(0.6999)	0.0000	1	7.1568	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(2,400)	17.7400	(43,680.00)	(42,576.00)	0.0000	3.2826	(30.00)	0.00	3.9283	(0.3499)	0.0000	1	3.5784	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(1,600)	17.7400	(29,120.00)	(28,384.00)	0.0000	3.2826	(30.00)	0.00	2.6189	(0.2333)	0.0000	1	2.3856	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(1,200)	17.7400	(21,840.00)	(21,288.00)	0.0000	3.2826	(30.00)	0.00	1.9642	(0.1750)	0.0000	1	1.7892	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(800)	17.7400	(14,560.00)	(14,192.00)	0.0000	3.2826	(30.00)	0.00	1.3094	(0.1166)	0.0000	1	1.1928	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(3,600)	17.7400	(65,520.00)	(63,864.00)	0.0000	3.2826	(30.00)	0.00	5.8925	(0.5249)	0.0000	1	5.3676	02/04/2025
0780.HK	01/14/2025	SDB3260661396	0	(400)	17.7400	(7,280.00)	(7,096.00)	0.0000	3.2826	(30.00)	0.00	0.6547	(0.0583)	0.0000	1	0.5964	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(1,200)	17.9000	(21,840.00)	(21,480.00)	0.0000	3.5372	(30.00)	0.00	2.1165	(0.1765)	0.0000	1	1.9400	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(4,800)	17.9000	(87,360.00)	(85,920.00)	0.0000	3.5372	(30.00)	0.00	8.4660	(0.7062)	0.0000	1	7.7598	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(2,400)	17.9000	(43,680.00)	(42,960.00)	0.0000	3.5372	(30.00)	0.00	4.2330	(0.3531)	0.0000	1	3.8799	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(1,600)	17.9000	(29,120.00)	(28,640.00)	0.0000	3.5372	(30.00)	0.00	2.8220	(0.2354)	0.0000	1	2.5866	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(1,200)	17.9000	(21,840.00)	(21,480.00)	0.0000	3.5372	(30.00)	0.00	2.1165	(0.1765)	0.0000	1	1.9400	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
TONGCHENG TRAVEL HOLDINGS LIMITED CMN (Cont.)																	
0780.HK	01/13/2025	SDB3260661396	0	(800)	17.9000	(14,560.00)	(14,320.00)	0.0000	3.5372	(30.00)	0.00	1.4110	(0.1177)	0.0000	1	1.2933	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(3,600)	17.9000	(65,520.00)	(64,440.00)	0.0000	3.5372	(30.00)	0.00	6.3495	(0.5296)	0.0000	1	5.8199	02/04/2025
0780.HK	01/13/2025	SDB3260661396	0	(400)	17.9000	(7,280.00)	(7,160.00)	0.0000	3.5372	(30.00)	0.00	0.7055	(0.0588)	0.0000	1	0.6467	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(1,200)	17.7800	(21,840.00)	(21,336.00)	0.0000	3.7668	(30.00)	0.00	6.7617	(0.5261)	0.0000	3	6.2356	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(4,800)	17.7800	(87,360.00)	(85,344.00)	0.0000	3.7668	(30.00)	0.00	27.0467	(2.1044)	0.0000	3	24.9424	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(2,400)	17.7800	(43,680.00)	(42,672.00)	0.0000	3.7668	(30.00)	0.00	13.5234	(1.0522)	0.0000	3	12.4712	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(1,600)	17.7800	(29,120.00)	(28,448.00)	0.0000	3.7668	(30.00)	0.00	9.0156	(0.7015)	0.0000	3	8.3141	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(1,200)	17.7800	(21,840.00)	(21,336.00)	0.0000	3.7668	(30.00)	0.00	6.7617	(0.5261)	0.0000	3	6.2356	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(800)	17.7800	(14,560.00)	(14,224.00)	0.0000	3.7668	(30.00)	0.00	4.5078	(0.3507)	0.0000	3	4.1571	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(3,600)	17.7800	(65,520.00)	(64,008.00)	0.0000	3.7668	(30.00)	0.00	20.2850	(1.5783)	0.0000	3	18.7068	02/04/2025
0780.HK	01/10/2025	SDB3260661396	0	(400)	17.7800	(7,280.00)	(7,112.00)	0.0000	3.7668	(30.00)	0.00	2.2539	(0.1754)	0.0000	3	2.0785	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(1,200)	18.2400	(21,840.00)	(21,888.00)	0.0000	3.8514	(30.00)	0.00	2.3045	(0.1799)	0.0000	1	2.1246	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(4,800)	18.2400	(87,360.00)	(87,552.00)	0.0000	3.8514	(30.00)	0.00	9.2181	(0.7196)	0.0000	1	8.4985	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(2,400)	18.2400	(43,680.00)	(43,776.00)	0.0000	3.8514	(30.00)	0.00	4.6090	(0.3598)	0.0000	1	4.2492	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(1,600)	18.2400	(29,120.00)	(29,184.00)	0.0000	3.8514	(30.00)	0.00	3.0727	(0.2399)	0.0000	1	2.8328	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(1,200)	18.2400	(21,840.00)	(21,888.00)	0.0000	3.8514	(30.00)	0.00	2.3045	(0.1799)	0.0000	1	2.1246	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(800)	18.2400	(14,560.00)	(14,592.00)	0.0000	3.8514	(30.00)	0.00	1.5363	(0.1199)	0.0000	1	1.4164	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(3,600)	18.2400	(65,520.00)	(65,664.00)	0.0000	3.8514	(30.00)	0.00	6.9135	(0.5397)	0.0000	1	6.3738	02/04/2025
0780.HK	01/09/2025	SDB3260661396	0	(400)	18.2400	(7,280.00)	(7,296.00)	0.0000	3.8514	(30.00)	0.00	0.7682	(0.0600)	0.0000	1	0.7082	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(1,200)	18.2000	(21,840.00)	(21,840.00)	0.0000	3.9729	(30.00)	0.00	2.3772	(0.1795)	0.0000	1	2.1977	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(4,800)	18.2000	(87,360.00)	(87,360.00)	0.0000	3.9729	(30.00)	0.00	9.5089	(0.7180)	0.0000	1	8.7909	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(2,400)	18.2000	(43,680.00)	(43,680.00)	0.0000	3.9729	(30.00)	0.00	4.7545	(0.3590)	0.0000	1	4.3954	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(1,600)	18.2000	(29,120.00)	(29,120.00)	0.0000	3.9729	(30.00)	0.00	3.1696	(0.2393)	0.0000	1	2.9303	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(1,200)	18.2000	(21,840.00)	(21,840.00)	0.0000	3.9729	(30.00)	0.00	2.3772	(0.1795)	0.0000	1	2.1977	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(800)	18.2000	(14,560.00)	(14,560.00)	0.0000	3.9729	(30.00)	0.00	1.5848	(0.1197)	0.0000	1	1.4651	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(3,600)	18.2000	(65,520.00)	(65,520.00)	0.0000	3.9729	(30.00)	0.00	7.1317	(0.5385)	0.0000	1	6.5932	02/04/2025
0780.HK	01/08/2025	SDB3260661396	0	(400)	18.2000	(7,280.00)	(7,280.00)	0.0000	3.9729	(30.00)	0.00	0.7924	(0.0598)	0.0000	1	0.7326	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(1,200)	17.5800	(21,840.00)	(21,096.00)	0.0000	4.0362	(30.00)	0.00	2.4151	(0.1734)	0.0000	1	2.2417	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(4,800)	17.5800	(87,360.00)	(84,384.00)	0.0000	4.0362	(30.00)	0.00	9.6604	(0.6936)	0.0000	1	8.9668	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(2,400)	17.5800	(43,680.00)	(42,192.00)	0.0000	4.0362	(30.00)	0.00	4.8302	(0.3468)	0.0000	1	4.4834	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(1,600)	17.5800	(29,120.00)	(28,128.00)	0.0000	4.0362	(30.00)	0.00	3.2201	(0.2312)	0.0000	1	2.9889	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(1,200)	17.5800	(21,840.00)	(21,096.00)	0.0000	4.0362	(30.00)	0.00	2.4151	(0.1734)	0.0000	1	2.2417	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(800)	17.5800	(14,560.00)	(14,064.00)	0.0000	4.0362	(30.00)	0.00	1.6101	(0.1156)	0.0000	1	1.4945	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(3,600)	17.5800	(65,520.00)	(63,288.00)	0.0000	4.0362	(30.00)	0.00	7.2453	(0.5202)	0.0000	1	6.7251	02/04/2025
0780.HK	01/07/2025	SDB3260661396	0	(400)	17.5800	(7,280.00)	(7,032.00)	0.0000	4.0362	(30.00)	0.00	0.8050	(0.0578)	0.0000	1	0.7472	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(1,200)	17.7400	(21,840.00)	(21,288.00)	0.0000	3.8978	(30.00)	0.00	2.3323	(0.1750)	0.0000	1	2.1573	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(4,800)	17.7400	(87,360.00)	(85,152.00)	0.0000	3.8978	(30.00)	0.00	9.3292	(0.6999)	0.0000	1	8.6293	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(2,400)	17.7400	(43,680.00)	(42,576.00)	0.0000	3.8978	(30.00)	0.00	4.6646	(0.3499)	0.0000	1	4.3146	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(1,600)	17.7400	(29,120.00)	(28,384.00)	0.0000	3.8978	(30.00)	0.00	3.1097	(0.2333)	0.0000	1	2.8764	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(1,200)	17.7400	(21,840.00)	(21,288.00)	0.0000	3.8978	(30.00)	0.00	2.3323	(0.1750)	0.0000	1	2.1573	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(800)	17.7400	(14,560.00)	(14,192.00)	0.0000	3.8978	(30.00)	0.00	1.5549	(0.1166)	0.0000	1	1.4382	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(3,600)	17.7400	(65,520.00)	(63,864.00)	0.0000	3.8978	(30.00)	0.00	6.9969	(0.5249)	0.0000	1	6.4720	02/04/2025
0780.HK	01/06/2025	SDB3260661396	0	(400)	17.7400	(7,280.00)	(7,096.00)	0.0000	3.8978	(30.00)	0.00	0.7774	(0.0583)	0.0000	1	0.7191	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(1,200)	18.2000	(21,840.00)	(21,840.00)	0.0000	3.9489	(30.00)	0.00	7.0886	(0.5385)	0.0000	3	6.5501	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(4,800)	18.2000	(87,360.00)	(87,360.00)	0.0000	3.9489	(30.00)	0.00	28.3545	(2.1541)	0.0000	3	26.2005	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(2,400)	18.2000	(43,680.00)	(43,680.00)	0.0000	3.9489	(30.00)	0.00	14.1773	(1.0770)	0.0000	3	13.1002	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(1,600)	18.2000	(29,120.00)	(29,120.00)	0.0000	3.9489	(30.00)	0.00	9.4515	(0.7180)	0.0000	3	8.7335	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(1,200)	18.2000	(21,840.00)	(21,840.00)	0.0000	3.9489	(30.00)	0.00	7.0886	(0.5385)	0.0000	3	6.5501	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(800)	18.2000	(14,560.00)	(14,560.00)	0.0000	3.9489	(30.00)	0.00	4.7258	(0.3590)	0.0000	3	4.3667	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(3,600)	18.2000	(65,520.00)	(65,520.00)	0.0000	3.9489	(30.00)	0.00	21.2659	(1.6156)	0.0000	3	19.6503	02/04/2025
0780.HK	01/03/2025	SDB3260661396	0	(400)	18.2000	(7,280.00)	(7,280.00)	0.0000	3.9489	(30.00)	0.00	2.3629	(0.1795)	0.0000	3	2.1834	02/04/2025
TOTAL TONGCHENG TRAVEL HOLDINGS LIMITED CMN												429.0053	(35.4674)	0.0000		393.5379	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN																	
0220.HK	01/17/2025	SDB3264857836	0	(36,000)	7.6500	(281,160.00)	(275,400.00)	0.0000	2.4434	(30.00)	0.00	18.8213	(2.2636)	0.0000	1	16.5578	02/04/2025
0220.HK	01/17/2025	SDB3264857836	0	(14,000)	7.6500	(109,340.00)	(107,100.00)	0.0000	2.4434	(30.00)	0.00	7.3194	(0.8803)	0.0000	1	6.4391	02/04/2025
0220.HK	01/17/2025	SDB3264857836	0	(10,000)	7.6500	(78,100.00)	(76,500.00)	0.0000	2.4434	(30.00)	0.00	5.2281	(0.6288)	0.0000	1	4.5994	02/04/2025
0220.HK	01/17/2025	SDB3264857836	0	(1,000)	7.6500	(7,810.00)	(7,650.00)	0.0000	2.4434	(30.00)	0.00	0.5228	(0.0629)	0.0000	1	0.4599	02/04/2025
0220.HK	01/17/2025	SDB3264857836	0	(5,000)	7.6500	(39,050.00)	(38,250.00)	0.0000	2.4434	(30.00)	0.00	2.6141	(0.3144)	0.0000	1	2.2997	02/04/2025
0220.HK	01/16/2025	SDB3264857836	0	(36,000)	7.6000	(281,160.00)	(273,600.00)	0.0000	2.6392	(30.00)	0.00	20.3296	(2.2488)	0.0000	1	18.0808	02/04/2025
0220.HK	01/16/2025	SDB3264857836	0	(14,000)	7.6000	(109,340.00)	(106,400.00)	0.0000	2.6392	(30.00)	0.00	7.9059	(0.8745)	0.0000	1	7.0314	02/04/2025
0220.HK	01/16/2025	SDB3264857836	0	(10,000)	7.6000	(78,100.00)	(76,000.00)	0.0000	2.6392	(30.00)	0.00	5.6471	(0.6247)	0.0000	1	5.0224	02/04/2025
0220.HK	01/16/2025	SDB3264857836	0	(1,000)	7.6000	(7,810.00)	(7,600.00)	0.0000	2.6392	(30.00)	0.00	0.5647	(0.0625)	0.0000	1	0.5022	02/04/2025
0220.HK	01/16/2025	SDB3264857836	0	(5,000)	7.6000	(39,050.00)	(38,000.00)	0.0000	2.6392	(30.00)	0.00	2.8236	(0.3123)	0.0000	1	2.5112	02/04/2025
0220.HK	01/15/2025	SDB3264857836	0	(36,000)	7.7100	(281,160.00)	(277,560.00)	0.0000	2.9650	(30.00)	0.00	22.8391	(2.2813)	0.0000	1	20.5578	02/04/2025
0220.HK	01/15/2025	SDB3264857836	0	(14,000)	7.7100	(109,340.00)	(107,940.00)	0.0000	2.9650	(30.00)	0.00	8.8819	(0.8872)	0.0000	1	7.9947	02/04/2025
0220.HK	01/15/2025	SDB3264857836	0	(10,000)	7.7100	(78,100.00)	(77,100.00)	0.0000	2.9650	(30.00)	0.00	6.3442	(0.6337)	0.0000	1	5.7105	02/04/2025
0220.HK	01/15/2025	SDB3264857836	0	(1,000)	7.7100	(7,810.00)	(7,710.00)	0.0000	2.9650	(30.00)	0.00	0.6344	(0.0634)	0.0000	1	0.5711	02/04/2025
0220.HK	01/15/2025	SDB3264857836	0	(5,000)	7.7100	(39,050.00)	(38,550.00)	0.0000	2.9650	(30.00)	0.00	3.1721	(0.3168)	0.0000	1	2.8553	02/04/2025
0220.HK	01/14/2025	SDB3264857836	0	(36,000)	7.7800	(281,160.00)	(280,080.00)	0.0000	3.2826	(30.00)	0.00	25.2860	(2.3020)	0.0000	1	22.9840	02/04/2025
0220.HK	01/14/2025	SDB3264857836	0	(14,000)	7.7800	(109,340.00)	(108,920.00)	0.0000	3.2826	(30.00)	0.00	9.8334	(0.8952)	0.0000	1	8.9382	02/04/2025
0220.HK	01/14/2025	SDB3264857836	0	(10,000)	7.7800	(78,100.00)	(77,800.00)	0.0000	3.2826	(30.00)	0.00	7.0239	(0.6395)	0.0000	1	6.3844	02/04/2025
0220.HK	01/14/2025	SDB3264857836	0	(1,000)	7.7800	(7,810.00)	(7,780.00)	0.0000	3.2826	(30.00)	0.00	0.7024	(0.0639)	0.0000	1	0.6384	02/04/2025
0220.HK	01/14/2025	SDB3264857836	0	(5,000)	7.7800	(39,050.00)	(38,900.00)	0.0000	3.2826	(30.00)	0.00	3.5119	(0.3197)	0.0000	1	3.1922	02/04/2025
0220.HK	01/13/2025	SDB3264857836	0	(36,000)	7.9200	(281,160.00)	(285,120.00)	0.0000	3.5372	(30.00)	0.00	27.2471	(2.3435)	0.0000	1	24.9036	02/04/2025
0220.HK	01/13/2025	SDB3264857836	0	(14,000)	7.9200	(109,340.00)	(110,880.00)	0.0000	3.5372	(30.00)	0.00	10.5961	(0.9113)	0.0000	1	9.6848	02/04/2025
0220.HK	01/13/2025	SDB3264857836	0	(10,000)	7.9200	(78,100.00)	(79,200.00)	0.0000	3.5372	(30.00)	0.00	7.5686	(0.6510)	0.0000	1	6.9177	02/04/2025
0220.HK	01/13/2025	SDB3264857836	0	(1,000)	7.9200	(7,810.00)	(7,920.00)	0.0000	3.5372	(30.00)	0.00	0.7569	(0.0651)	0.0000	1	0.6918	02/04/2025
0220.HK	01/13/2025	SDB3264857836	0	(5,000)	7.9200	(39,050.00)	(39,600.00)	0.0000	3.5372	(30.00)	0.00	3.7843	(0.3255)	0.0000	1	3.4588	02/04/2025
0220.HK	01/10/2025	SDB3264857836	0	(36,000)	7.4200	(281,160.00)	(267,120.00)	0.0000	3.7668	(30.00)	0.00	87.0474	(6.5865)	0.0000	3	80.4608	02/04/2025
0220.HK	01/10/2025	SDB3264857836	0	(14,000)	7.4200	(109,340.00)	(103,880.00)	0.0000	3.7668	(30.00)	0.00	33.8518	(2.5614)	0.0000	3	31.2903	02/04/2025
0220.HK	01/10/2025	SDB3264857836	0	(10,000)	7.4200	(78,100.00)	(74,200.00)	0.0000	3.7668	(30.00)	0.00	24.1798	(1.8296)	0.0000	3	22.3502	02/04/2025
0220.HK	01/10/2025	SDB3264857836	0	(1,000)	7.4200	(7,810.00)	(7,420.00)	0.0000	3.7668	(30.00)	0.00	2.4180	(0.1830)	0.0000	3	2.2350	02/04/2025
0220.HK	01/10/2025	SDB3264857836	0	(5,000)	7.4200	(39,050.00)	(37,100.00)	0.0000	3.7668	(30.00)	0.00	12.0899	(0.9148)	0.0000	3	11.1751	02/04/2025
0220.HK	01/09/2025	SDB3264857836	0	(36,000)	7.2900	(281,160.00)	(262,440.00)	0.0000	3.8514	(30.00)	0.00	29.6675	(2.1570)	0.0000	1	27.5104	02/04/2025
0220.HK	01/09/2025	SDB3264857836	0	(14,000)	7.2900	(109,340.00)	(102,060.00)	0.0000	3.8514	(30.00)	0.00	11.5373	(0.8388)	0.0000	1	10.6985	02/04/2025
0220.HK	01/09/2025	SDB3264857836	0	(10,000)	7.2900	(78,100.00)	(72,900.00)	0.0000	3.8514	(30.00)	0.00	8.2410	(0.5992)	0.0000	1	7.6418	02/04/2025
0220.HK	01/09/2025	SDB3264857836	0	(1,000)	7.2900	(7,810.00)	(7,290.00)	0.0000	3.8514	(30.00)	0.00	0.8241	(0.0599)	0.0000	1	0.7642	02/04/2025
0220.HK	01/09/2025	SDB3264857836	0	(5,000)	7.2900	(39,050.00)	(36,450.00)	0.0000	3.8514	(30.00)	0.00	4.1205	(0.2996)	0.0000	1	3.8209	02/04/2025
0220.HK	01/08/2025	SDB3264857836	0	(36,000)	7.5300	(281,160.00)	(271,080.00)	0.0000	3.9729	(30.00)	0.00	30.6035	(2.2281)	0.0000	1	28.3755	02/04/2025
0220.HK	01/08/2025	SDB3264857836	0	(14,000)	7.5300	(109,340.00)	(105,420.00)	0.0000	3.9729	(30.00)	0.00	11.9014	(0.8665)	0.0000	1	11.0349	02/04/2025
0220.HK	01/08/2025	SDB3264857836	0	(10,000)	7.5300	(78,100.00)	(75,300.00)	0.0000	3.9729	(30.00)	0.00	8.5010	(0.6189)	0.0000	1	7.8821	02/04/2025
0220.HK	01/08/2025	SDB3264857836	0	(1,000)	7.5300	(7,810.00)	(7,530.00)	0.0000	3.9729	(30.00)	0.00	0.8501	(0.0619)	0.0000	1	0.7882	02/04/2025
0220.HK	01/08/2025	SDB3264857836	0	(5,000)	7.5300	(39,050.00)	(37,650.00)	0.0000	3.9729	(30.00)	0.00	4.2505	(0.3095)	0.0000	1	3.9410	02/04/2025
0220.HK	01/07/2025	SDB3264857836	0	(36,000)	7.6500	(281,160.00)	(275,400.00)	0.0000	4.0362	(30.00)	0.00	31.0911	(2.2636)	0.0000	1	28.8276	02/04/2025
0220.HK	01/07/2025	SDB3264857836	0	(14,000)	7.6500	(109,340.00)	(107,100.00)	0.0000	4.0362	(30.00)	0.00	12.0910	(0.8803)	0.0000	1	11.2107	02/04/2025
0220.HK	01/07/2025	SDB3264857836	0	(10,000)	7.6500	(78,100.00)	(76,500.00)	0.0000	4.0362	(30.00)	0.00	8.6364	(0.6288)	0.0000	1	8.0077	02/04/2025
0220.HK	01/07/2025	SDB3264857836	0	(1,000)	7.6500	(7,810.00)	(7,650.00)	0.0000	4.0362	(30.00)	0.00	0.8636	(0.0629)	0.0000	1	0.8008	02/04/2025
0220.HK	01/07/2025	SDB3264857836	0	(5,000)	7.6500	(39,050.00)	(38,250.00)	0.0000	4.0362	(30.00)	0.00	4.3182	(0.3144)	0.0000	1	4.0038	02/04/2025
0220.HK	01/06/2025	SDB3264857836	0	(36,000)	7.8200	(281,160.00)	(281,520.00)	0.0000	3.8978	(30.00)	0.00	30.0250	(2.3139)	0.0000	1	27.7112	02/04/2025
0220.HK	01/06/2025	SDB3264857836	0	(14,000)	7.8200	(109,340.00)	(109,480.00)	0.0000	3.8978	(30.00)	0.00	11.6764	(0.8998)	0.0000	1	10.7766	02/04/2025
0220.HK	01/06/2025	SDB3264857836	0	(10,000)	7.8200	(78,100.00)	(78,200.00)	0.0000	3.8978	(30.00)	0.00	8.3403	(0.6427)	0.0000	1	7.6975	02/04/2025
0220.HK	01/06/2025	SDB3264857836	0	(1,000)	7.8200	(7,810.00)	(7,820.00)	0.0000	3.8978	(30.00)	0.00	0.8340	(0.0643)	0.0000	1	0.7698	02/04/2025
0220.HK	01/06/2025	SDB3264857836	0	(5,000)	7.8200	(39,050.00)	(39,100.00)	0.0000	3.8978	(30.00)	0.00	4.1701	(0.3214)	0.0000	1	3.8488	02/04/2025
0220.HK	01/03/2025	SDB3264857836	0	(36,000)	7.8100	(281,160.00)	(281,160.00)	0.0000	3.9489	(30.00)	0.00	91.2564	(6.9327)	0.0000	3	84.3237	02/04/2025
0220.HK	01/03/2025	SDB3264857836	0	(14,000)	7.8100	(109,340.00)	(109,340.00)	0.0000	3.9489	(30.00)	0.00	35.4886	(2.6961)	0.0000	3	32.7926	02/04/2025
0220.HK	01/03/2025	SDB3264857836															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN (Cont.)																	
0220.HK	01/03/2025	SDB3264857836	0	(1,000)	7.8100	(7,810.00)	(7,810.00)	0.0000	3.9489	(30.00)	0.00	2.5349	(0.1926)	0.0000	3	2.3423	02/04/2025
0220.HK	01/03/2025	SDB3264857836	0	(5,000)	7.8100	(39,050.00)	(39,050.00)	0.0000	3.9489	(30.00)	0.00	12.6745	(0.9629)	0.0000	3	11.7116	02/04/2025
TOTAL UNI-PRESIDENT CHINA HOLDINGS L*TD. CMN												759.3925	(62.1883)	0.0000		697.2042	
VOBILE GROUP LIMITED CMN																	
3738.HK	01/17/2025	SDB3265057981	0	(5,000)	3.1300	(17,438.96)	(15,650.00)	0.0000	2.4434	(1,525.00)	0.00	1.1674	(6.5387)	0.0000	1	(5.3713)	02/04/2025
3738.HK	01/17/2025	SDB3265057981	0	(7,000)	3.1300	(25,089.73)	(21,910.00)	0.0000	2.4434	(1,525.00)	0.00	1.6795	(9.1542)	0.0000	1	(7.4746)	02/04/2025
3738.HK	01/17/2025	SDB3265057981	0	(7,000)	3.1300	(24,622.04)	(21,910.00)	0.0000	2.4434	(1,525.00)	0.00	1.6482	(9.1542)	0.0000	1	(7.5059)	02/04/2025
3738.HK	01/17/2025	SDB3265057981	0	(38,000)	3.1300	(133,628.79)	(118,940.00)	0.0000	2.4434	(1,525.00)	0.00	8.9453	(49.6941)	0.0000	1	(40.7488)	02/04/2025
3738.HK	01/17/2025	SDB3265057981	0	(54,000)	3.1300	(193,037.09)	(169,020.00)	0.0000	2.4434	(1,525.00)	0.00	12.9222	(70.6179)	0.0000	1	(57.6957)	02/04/2025
3738.HK	01/17/2025	SDB3265057981	0	(10,000)	3.1300	(35,265.77)	(31,300.00)	0.0000	2.4434	(1,525.00)	0.00	2.3607	(13.0774)	0.0000	1	(10.7166)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(5,000)	2.8500	(17,438.96)	(14,250.00)	0.0000	2.6392	(1,525.00)	0.00	1.2609	(5.9538)	0.0000	1	(4.6928)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(7,000)	2.8500	(25,089.73)	(19,950.00)	0.0000	2.6392	(1,525.00)	0.00	1.8141	(8.3353)	0.0000	1	(6.5211)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(7,000)	2.8500	(24,622.04)	(19,950.00)	0.0000	2.6392	(1,525.00)	0.00	1.7803	(8.3353)	0.0000	1	(6.5550)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(38,000)	2.8500	(133,628.79)	(108,300.00)	0.0000	2.6392	(1,525.00)	0.00	9.6622	(45.2486)	0.0000	1	(35.5865)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(54,000)	2.8500	(193,037.09)	(153,900.00)	0.0000	2.6392	(1,525.00)	0.00	13.9577	(64.3007)	0.0000	1	(50.3429)	02/04/2025
3738.HK	01/16/2025	SDB3265057981	0	(10,000)	2.8500	(35,265.77)	(28,500.00)	0.0000	2.6392	(1,525.00)	0.00	2.5499	(11.9075)	0.0000	1	(9.3576)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(5,000)	2.7100	(17,438.96)	(13,550.00)	0.0000	2.9650	(1,525.00)	0.00	1.4166	(5.6613)	0.0000	1	(4.2447)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(7,000)	2.7100	(25,089.73)	(18,970.00)	0.0000	2.9650	(1,525.00)	0.00	2.0381	(7.9258)	0.0000	1	(5.8877)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(7,000)	2.7100	(24,622.04)	(18,970.00)	0.0000	2.9650	(1,525.00)	0.00	2.0001	(7.9258)	0.0000	1	(5.9257)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(38,000)	2.7100	(133,628.79)	(102,980.00)	0.0000	2.9650	(1,525.00)	0.00	10.8549	(43.0259)	0.0000	1	(32.1710)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(54,000)	2.7100	(193,037.09)	(146,340.00)	0.0000	2.9650	(1,525.00)	0.00	15.6807	(61.1421)	0.0000	1	(45.4613)	02/04/2025
3738.HK	01/15/2025	SDB3265057981	0	(10,000)	2.7100	(35,265.77)	(27,100.00)	0.0000	2.9650	(1,525.00)	0.00	2.8647	(11.3226)	0.0000	1	(8.4579)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(5,000)	2.5100	(17,438.96)	(12,550.00)	0.0000	3.2826	(1,525.00)	0.00	1.5684	(5.2435)	0.0000	1	(3.6751)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(7,000)	2.5100	(25,089.73)	(17,570.00)	0.0000	3.2826	(1,525.00)	0.00	2.2564	(7.3409)	0.0000	1	(5.0845)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(7,000)	2.5100	(24,622.04)	(17,570.00)	0.0000	3.2826	(1,525.00)	0.00	2.2144	(7.3409)	0.0000	1	(5.1265)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(38,000)	2.5100	(133,628.79)	(95,380.00)	0.0000	3.2826	(1,525.00)	0.00	12.0178	(39.8505)	0.0000	1	(27.8327)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(54,000)	2.5100	(193,037.09)	(135,540.00)	0.0000	3.2826	(1,525.00)	0.00	17.3607	(56.6297)	0.0000	1	(39.2690)	02/04/2025
3738.HK	01/14/2025	SDB3265057981	0	(10,000)	2.5100	(35,265.77)	(25,100.00)	0.0000	3.2826	(1,525.00)	0.00	3.1716	(10.4870)	0.0000	1	(7.3154)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(5,000)	2.6500	(17,438.96)	(13,250.00)	0.0000	3.5372	(1,525.00)	0.00	1.6900	(5.5360)	0.0000	1	(3.8460)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(7,000)	2.6500	(25,089.73)	(18,550.00)	0.0000	3.5372	(1,525.00)	0.00	2.4314	(7.7503)	0.0000	1	(5.3189)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(7,000)	2.6500	(24,622.04)	(18,550.00)	0.0000	3.5372	(1,525.00)	0.00	2.3861	(7.7503)	0.0000	1	(5.3642)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(38,000)	2.6500	(133,628.79)	(100,700.00)	0.0000	3.5372	(1,525.00)	0.00	12.9499	(42.0733)	0.0000	1	(29.1234)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(54,000)	2.6500	(193,037.09)	(143,100.00)	0.0000	3.5372	(1,525.00)	0.00	18.7071	(59.7884)	0.0000	1	(41.0812)	02/04/2025
3738.HK	01/13/2025	SDB3265057981	0	(10,000)	2.6500	(35,265.77)	(26,500.00)	0.0000	3.5372	(1,525.00)	0.00	3.4176	(11.0719)	0.0000	1	(7.6543)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(5,000)	3.3400	(17,438.96)	(16,700.00)	0.0000	3.7668	(1,525.00)	0.00	5.3991	(20.9322)	0.0000	3	(15.5331)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(7,000)	3.3400	(25,089.73)	(23,380.00)	0.0000	3.7668	(1,525.00)	0.00	7.7678	(29.3051)	0.0000	3	(21.5373)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(7,000)	3.3400	(24,622.04)	(23,380.00)	0.0000	3.7668	(1,525.00)	0.00	7.6230	(29.3051)	0.0000	3	(21.6821)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(38,000)	3.3400	(133,628.79)	(126,920.00)	0.0000	3.7668	(1,525.00)	0.00	41.3716	(159.0847)	0.0000	3	(117.7131)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(54,000)	3.3400	(193,037.09)	(180,360.00)	0.0000	3.7668	(1,525.00)	0.00	59.7644	(226.0677)	0.0000	3	(166.3032)	02/04/2025
3738.HK	01/10/2025	SDB3265057981	0	(10,000)	3.3400	(35,265.77)	(33,400.00)	0.0000	3.7668	(1,525.00)	0.00	10.9183	(41.8644)	0.0000	3	(30.9461)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(5,000)	3.5100	(17,438.96)	(17,550.00)	0.0000	3.8514	(1,525.00)	0.00	1.8401	(7.3325)	0.0000	1	(5.4924)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(7,000)	3.5100	(25,089.73)	(24,570.00)	0.0000	3.8514	(1,525.00)	0.00	2.6474	(10.2655)	0.0000	1	(7.6181)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(7,000)	3.5100	(24,622.04)	(24,570.00)	0.0000	3.8514	(1,525.00)	0.00	2.5981	(10.2655)	0.0000	1	(7.6675)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(38,000)	3.5100	(133,628.79)	(133,380.00)	0.0000	3.8514	(1,525.00)	0.00	14.1003	(55.7273)	0.0000	1	(41.6270)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(54,000)	3.5100	(193,037.09)	(189,540.00)	0.0000	3.8514	(1,525.00)	0.00	20.3689	(79.1914)	0.0000	1	(58.8225)	02/04/2025
3738.HK	01/09/2025	SDB3265057981	0	(10,000)	3.5100	(35,265.77)	(35,100.00)	0.0000	3.8514	(1,525.00)	0.00	3.7212	(14.6651)	0.0000	1	(10.9439)	02/04/2025
3738.HK	01/08/2025	SDB3265057981	0	(7,000)	3.5700	(25,089.73)	(24,990.00)	0.0000	3.9729	(1,525.00)	0.00	2.7310	(10.4410)	0.0000	1	(7.7101)	02/04/2025
3738.HK	01/08/2025	SDB3265057981	0	(7,000)	3.5700	(24,622.04)	(24,990.00)	0.0000	3.9729	(1,525.00)	0.00	2.6800	(10.4410)	0.0000	1	(7.7610)	02/04/2025
3738.HK	01/08/2025	SDB3265057981	0	(38,000)	3.5700	(133,628.79)	(135,660.00)	0.0000	3.9729	(1,525.00)	0.00	14.5451	(56.6799)	0.0000	1	(42.1347)	02/04/2025
3738.HK	01/08/2025	SDB3265057981	0	(54,000)	3.5700	(193,037.09)	(192,780.00)	0.0000	3.9729	(1,525.00)	0.00	21.0116	(80.5451)	0.0000	1	(59.5335)	02/04/2025
3738.HK	01/08/2025	SDB3265057981	0	(10,000)	3.5700	(35,265.77)	(35,700.00)	0.0000	3.9729	(1,525.00)	0.00	3.8386	(14.9158)	0.0000	1	(11.0772)	02/04/2025
3738.HK	01/07/2025	SDB3265057981	0	(7,000)	3.4900	(24,622.04)	(24,430.00)	0.0000	4.0362	(1,525.00)	0.00	2.7227	(10.2071)	0.0000	1	(7.4843)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
VOBILE GROUP LIMITED CMN (Cont.)																	
3738.HK	01/07/2025	SDB3265057981	0	(38,000)	3.4900	(133,628.79)	(132,620.00)	0.0000	4.0362	(1,525.00)	0.00	14.7769	(55.4097)	0.0000	1	(40.6328)	02/04/2025
3738.HK	01/07/2025	SDB3265057981	0	(54,000)	3.4900	(193,037.09)	(188,460.00)	0.0000	4.0362	(1,525.00)	0.00	21.3464	(78.7401)	0.0000	1	(57.3938)	02/04/2025
3738.HK	01/07/2025	SDB3265057981	0	(10,000)	3.4900	(35,265.77)	(34,900.00)	0.0000	4.0362	(1,525.00)	0.00	3.8997	(14.5815)	0.0000	1	(10.6818)	02/04/2025
3738.HK	01/06/2025	SDB3265057981	0	(54,000)	3.5748	(193,037.09)	(193,037.09)	0.0000	3.8978	(1,525.00)	0.00	20.6144	(80.6525)	0.0000	1	(60.0381)	02/04/2025
3738.HK	01/06/2025	SDB3265057981	0	(10,000)	3.5266	(35,265.77)	(35,265.77)	0.0000	3.8978	(1,525.00)	0.00	3.7660	(14.7343)	0.0000	1	(10.9683)	02/04/2025
TOTAL VOBILE GROUP LIMITED CMN												464.8281	(1,811.5383)	0.0000		(1,346.7102)	
WEIMOB INC CMN																	
2013.HK	01/17/2025	SDB3263645006	0	(5,000)	2.2500	(16,350.00)	(11,250.00)	0.0000	2.4434	(2,232.28)	0.00	1.0945	(6.8803)	0.0000	1	(5.7858)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(10,000)	2.2500	(32,700.00)	(22,500.00)	0.0000	2.4434	(2,232.28)	0.00	2.1890	(13.7606)	0.0000	1	(11.5717)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(10,000)	2.2500	(32,700.00)	(22,500.00)	0.0000	2.4434	(2,232.28)	0.00	2.1890	(13.7606)	0.0000	1	(11.5717)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(18,000)	2.2500	(58,860.00)	(40,500.00)	0.0000	2.4434	(2,232.28)	0.00	3.9402	(24.7692)	0.0000	1	(20.8290)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(1,000)	2.2500	(3,270.00)	(2,250.00)	0.0000	2.4434	(2,232.28)	0.00	0.2189	(1.3761)	0.0000	1	(1.1572)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(5,000)	2.2500	(16,350.00)	(11,250.00)	0.0000	2.4434	(2,232.28)	0.00	1.0945	(6.8803)	0.0000	1	(5.7858)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(6,000)	2.2500	(19,620.00)	(13,500.00)	0.0000	2.4434	(2,232.28)	0.00	1.3134	(8.2564)	0.0000	1	(6.9430)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(2,000)	2.2500	(6,540.00)	(4,500.00)	0.0000	2.4434	(2,232.28)	0.00	0.4378	(2.7521)	0.0000	1	(2.3143)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(15,000)	2.2500	(49,050.00)	(33,750.00)	0.0000	2.4434	(2,232.28)	0.00	3.2835	(20.6410)	0.0000	1	(17.3575)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(47,000)	2.2500	(153,690.00)	(105,750.00)	0.0000	2.4434	(2,232.28)	0.00	10.2883	(64.6750)	0.0000	1	(54.3868)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(9,000)	2.2500	(29,430.00)	(20,250.00)	0.0000	2.4434	(2,232.28)	0.00	1.9701	(12.3846)	0.0000	1	(10.4145)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(51,000)	2.2500	(166,770.00)	(114,750.00)	0.0000	2.4434	(2,232.28)	0.00	11.1639	(70.1793)	0.0000	1	(59.0154)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(31,000)	2.2500	(101,370.00)	(69,750.00)	0.0000	2.4434	(2,232.28)	0.00	6.7859	(42.6580)	0.0000	1	(35.8721)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(25,000)	2.2500	(81,750.00)	(56,250.00)	0.0000	2.4434	(2,232.28)	0.00	5.4725	(34.4016)	0.0000	1	(28.9291)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(14,000)	2.2500	(45,780.00)	(31,500.00)	0.0000	2.4434	(2,232.28)	0.00	3.0646	(19.2649)	0.0000	1	(16.2003)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(78,000)	2.2500	(255,060.00)	(175,500.00)	0.0000	2.4434	(2,232.28)	0.00	17.0741	(107.3331)	0.0000	1	(90.2589)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(25,000)	2.2500	(81,750.00)	(56,250.00)	0.0000	2.4434	(2,232.28)	0.00	5.4725	(34.4016)	0.0000	1	(28.9291)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(3,000)	2.2500	(9,810.00)	(6,750.00)	0.0000	2.4434	(2,232.28)	0.00	0.6567	(4.1282)	0.0000	1	(3.4715)	02/04/2025
2013.HK	01/17/2025	SDB3263645006	0	(2,000)	2.2500	(6,540.00)	(4,500.00)	0.0000	2.4434	(2,232.28)	0.00	0.4378	(2.7521)	0.0000	1	(2.3143)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(5,000)	2.3200	(16,350.00)	(11,600.00)	0.0000	2.6392	(2,232.28)	0.00	1.1822	(7.0944)	0.0000	1	(5.9122)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(10,000)	2.3200	(32,700.00)	(23,200.00)	0.0000	2.6392	(2,232.28)	0.00	2.3644	(14.1888)	0.0000	1	(11.8243)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(10,000)	2.3200	(32,700.00)	(23,200.00)	0.0000	2.6392	(2,232.28)	0.00	2.3644	(14.1888)	0.0000	1	(11.8243)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(18,000)	2.3200	(58,860.00)	(41,760.00)	0.0000	2.6392	(2,232.28)	0.00	4.2559	(25.5398)	0.0000	1	(21.2838)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(1,000)	2.3200	(3,270.00)	(2,320.00)	0.0000	2.6392	(2,232.28)	0.00	0.2364	(1.4189)	0.0000	1	(1.1824)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(5,000)	2.3200	(16,350.00)	(11,600.00)	0.0000	2.6392	(2,232.28)	0.00	1.1822	(7.0944)	0.0000	1	(5.9122)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(6,000)	2.3200	(19,620.00)	(13,920.00)	0.0000	2.6392	(2,232.28)	0.00	1.4186	(8.5133)	0.0000	1	(7.0946)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(2,000)	2.3200	(6,540.00)	(4,640.00)	0.0000	2.6392	(2,232.28)	0.00	0.4729	(2.8378)	0.0000	1	(2.3649)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(15,000)	2.3200	(49,050.00)	(34,800.00)	0.0000	2.6392	(2,232.28)	0.00	3.5466	(21.2831)	0.0000	1	(17.7365)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(47,000)	2.3200	(153,690.00)	(109,040.00)	0.0000	2.6392	(2,232.28)	0.00	11.1127	(66.6872)	0.0000	1	(55.5744)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(9,000)	2.3200	(29,430.00)	(20,880.00)	0.0000	2.6392	(2,232.28)	0.00	2.1280	(12.7699)	0.0000	1	(10.6419)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(51,000)	2.3200	(166,770.00)	(118,320.00)	0.0000	2.6392	(2,232.28)	0.00	12.0585	(72.3627)	0.0000	1	(60.3042)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(31,000)	2.3200	(101,370.00)	(71,920.00)	0.0000	2.6392	(2,232.28)	0.00	7.3297	(43.9851)	0.0000	1	(36.6555)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(25,000)	2.3200	(81,750.00)	(58,000.00)	0.0000	2.6392	(2,232.28)	0.00	5.9110	(35.4719)	0.0000	1	(29.5609)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(14,000)	2.3200	(45,780.00)	(32,480.00)	0.0000	2.6392	(2,232.28)	0.00	3.3102	(19.8643)	0.0000	1	(16.5541)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(78,000)	2.3200	(255,060.00)	(180,960.00)	0.0000	2.6392	(2,232.28)	0.00	18.4424	(110.6723)	0.0000	1	(92.2299)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(25,000)	2.3200	(81,750.00)	(58,000.00)	0.0000	2.6392	(2,232.28)	0.00	5.9110	(35.4719)	0.0000	1	(29.5609)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(3,000)	2.3200	(9,810.00)	(6,960.00)	0.0000	2.6392	(2,232.28)	0.00	0.7093	(4.2566)	0.0000	1	(3.5473)	02/04/2025
2013.HK	01/16/2025	SDB3263645006	0	(2,000)	2.3200	(6,540.00)	(4,640.00)	0.0000	2.6392	(2,232.28)	0.00	0.4729	(2.8378)	0.0000	1	(2.3649)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(5,000)	1.8300	(16,350.00)	(9,150.00)	0.0000	2.9650	(2,232.28)	0.00	1.3281	(5.5960)	0.0000	1	(4.2679)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(10,000)	1.8300	(32,700.00)	(18,300.00)	0.0000	2.9650	(2,232.28)	0.00	2.6563	(11.1920)	0.0000	1	(8.5357)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(10,000)	1.8300	(32,700.00)	(18,300.00)	0.0000	2.9650	(2,232.28)	0.00	2.6563	(11.1920)	0.0000	1	(8.5357)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(18,000)	1.8300	(58,860.00)	(32,940.00)	0.0000	2.9650	(2,232.28)	0.00	4.7813	(20.1456)	0.0000	1	(15.3643)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(1,000)	1.8300	(3,270.00)	(1,830.00)	0.0000	2.9650	(2,232.28)	0.00	0.2656	(1.1192)	0.0000	1	(0.8536)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(5,000)	1.8300	(16,350.00)	(9,150.00)	0.0000	2.9650	(2,232.28)	0.00	1.3281	(5.5960)	0.0000	1	(4.2679)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(6,000)	1.8300	(19,620.00)	(10,980.00)	0.0000	2.9650	(2,232.28)	0.00	1.5938	(6.7152)	0.0000	1	(5.1214)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
WEIMOB INC CMN (Cont.)																	
2013.HK	01/15/2025	SDB3263645006	0	(2,000)	1.8300	(6,540.00)	(3,660.00)	0.0000	2.9650	(2,232.28)	0.00	0.5313	(2.2384)	0.0000	1	(1.7071)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(15,000)	1.8300	(49,050.00)	(27,450.00)	0.0000	2.9650	(2,232.28)	0.00	3.9844	(16.7880)	0.0000	1	(12.8036)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(47,000)	1.8300	(153,690.00)	(86,010.00)	0.0000	2.9650	(2,232.28)	0.00	12.4845	(52.6024)	0.0000	1	(40.1179)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(9,000)	1.8300	(29,430.00)	(16,470.00)	0.0000	2.9650	(2,232.28)	0.00	2.3907	(10.0728)	0.0000	1	(7.6821)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(51,000)	1.8300	(166,770.00)	(93,330.00)	0.0000	2.9650	(2,232.28)	0.00	13.5470	(57.0792)	0.0000	1	(43.5321)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(31,000)	1.8300	(101,370.00)	(56,730.00)	0.0000	2.9650	(2,232.28)	0.00	8.2345	(34.6952)	0.0000	1	(26.4607)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(25,000)	1.8300	(81,750.00)	(45,750.00)	0.0000	2.9650	(2,232.28)	0.00	6.6407	(27.9800)	0.0000	1	(21.3393)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(14,000)	1.8300	(45,780.00)	(25,620.00)	0.0000	2.9650	(2,232.28)	0.00	3.7188	(15.6688)	0.0000	1	(11.9500)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(78,000)	1.8300	(255,060.00)	(142,740.00)	0.0000	2.9650	(2,232.28)	0.00	20.7190	(87.2976)	0.0000	1	(66.5786)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(25,000)	1.8300	(81,750.00)	(45,750.00)	0.0000	2.9650	(2,232.28)	0.00	6.6407	(27.9800)	0.0000	1	(21.3393)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(3,000)	1.8300	(9,810.00)	(5,490.00)	0.0000	2.9650	(2,232.28)	0.00	0.7969	(3.3576)	0.0000	1	(2.5607)	02/04/2025
2013.HK	01/15/2025	SDB3263645006	0	(2,000)	1.8300	(6,540.00)	(3,660.00)	0.0000	2.9650	(2,232.28)	0.00	0.5313	(2.2384)	0.0000	1	(1.7071)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(5,000)	1.8800	(16,350.00)	(9,400.00)	0.0000	3.2826	(2,232.28)	0.00	1.4704	(5.7489)	0.0000	1	(4.2785)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(10,000)	1.8800	(32,700.00)	(18,800.00)	0.0000	3.2826	(2,232.28)	0.00	2.9409	(11.4978)	0.0000	1	(8.5569)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(10,000)	1.8800	(32,700.00)	(18,800.00)	0.0000	3.2826	(2,232.28)	0.00	2.9409	(11.4978)	0.0000	1	(8.5569)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(18,000)	1.8800	(58,860.00)	(33,840.00)	0.0000	3.2826	(2,232.28)	0.00	5.2935	(20.6960)	0.0000	1	(15.4025)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(1,000)	1.8800	(3,270.00)	(1,880.00)	0.0000	3.2826	(2,232.28)	0.00	0.2941	(1.1498)	0.0000	1	(0.8557)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(5,000)	1.8800	(16,350.00)	(9,400.00)	0.0000	3.2826	(2,232.28)	0.00	1.4704	(5.7489)	0.0000	1	(4.2785)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(6,000)	1.8800	(19,620.00)	(11,280.00)	0.0000	3.2826	(2,232.28)	0.00	1.7645	(6.8987)	0.0000	1	(5.1342)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(2,000)	1.8800	(6,540.00)	(3,760.00)	0.0000	3.2826	(2,232.28)	0.00	0.5882	(2.2996)	0.0000	1	(1.7114)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(15,000)	1.8800	(49,050.00)	(28,200.00)	0.0000	3.2826	(2,232.28)	0.00	4.4113	(17.2467)	0.0000	1	(12.8354)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(47,000)	1.8800	(153,690.00)	(88,360.00)	0.0000	3.2826	(2,232.28)	0.00	13.8220	(54.0396)	0.0000	1	(40.2176)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(9,000)	1.8800	(29,430.00)	(16,920.00)	0.0000	3.2826	(2,232.28)	0.00	2.6468	(10.3480)	0.0000	1	(7.7012)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(51,000)	1.8800	(166,770.00)	(95,880.00)	0.0000	3.2826	(2,232.28)	0.00	14.9984	(58.6387)	0.0000	1	(43.6403)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(31,000)	1.8800	(101,370.00)	(58,280.00)	0.0000	3.2826	(2,232.28)	0.00	9.1167	(35.6431)	0.0000	1	(26.5265)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(25,000)	1.8800	(81,750.00)	(47,000.00)	0.0000	3.2826	(2,232.28)	0.00	7.3521	(28.7445)	0.0000	1	(21.3923)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(14,000)	1.8800	(45,780.00)	(26,320.00)	0.0000	3.2826	(2,232.28)	0.00	4.1172	(16.0969)	0.0000	1	(11.9797)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(78,000)	1.8800	(255,060.00)	(146,640.00)	0.0000	3.2826	(2,232.28)	0.00	22.9387	(89.6827)	0.0000	1	(66.7440)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(25,000)	1.8800	(81,750.00)	(47,000.00)	0.0000	3.2826	(2,232.28)	0.00	7.3521	(28.7445)	0.0000	1	(21.3923)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(3,000)	1.8800	(9,810.00)	(5,640.00)	0.0000	3.2826	(2,232.28)	0.00	0.8823	(3.4493)	0.0000	1	(2.5671)	02/04/2025
2013.HK	01/14/2025	SDB3263645006	0	(2,000)	1.8800	(6,540.00)	(3,760.00)	0.0000	3.2826	(2,232.28)	0.00	0.5882	(2.2996)	0.0000	1	(1.7114)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(5,000)	3.1800	(16,350.00)	(15,900.00)	0.0000	3.5372	(2,232.28)	0.00	1.5845	(9.7242)	0.0000	1	(8.1397)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(10,000)	3.1800	(32,700.00)	(31,800.00)	0.0000	3.5372	(2,232.28)	0.00	3.1689	(19.4484)	0.0000	1	(16.2794)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(10,000)	3.1800	(32,700.00)	(31,800.00)	0.0000	3.5372	(2,232.28)	0.00	3.1689	(19.4484)	0.0000	1	(16.2794)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(18,000)	3.1800	(58,860.00)	(57,240.00)	0.0000	3.5372	(2,232.28)	0.00	5.7041	(35.0071)	0.0000	1	(29.3030)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(1,000)	3.1800	(3,270.00)	(3,180.00)	0.0000	3.5372	(2,232.28)	0.00	0.3169	(1.9448)	0.0000	1	(1.6279)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(5,000)	3.1800	(16,350.00)	(15,900.00)	0.0000	3.5372	(2,232.28)	0.00	1.5845	(9.7242)	0.0000	1	(8.1397)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(6,000)	3.1800	(19,620.00)	(19,080.00)	0.0000	3.5372	(2,232.28)	0.00	1.9014	(11.6690)	0.0000	1	(9.7677)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(2,000)	3.1800	(6,540.00)	(6,360.00)	0.0000	3.5372	(2,232.28)	0.00	0.6338	(3.8897)	0.0000	1	(3.2559)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(15,000)	3.1800	(49,050.00)	(47,700.00)	0.0000	3.5372	(2,232.28)	0.00	4.7534	(29.1726)	0.0000	1	(24.4192)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(47,000)	3.1800	(153,690.00)	(149,460.00)	0.0000	3.5372	(2,232.28)	0.00	14.8940	(91.4074)	0.0000	1	(76.5134)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(9,000)	3.1800	(29,430.00)	(28,620.00)	0.0000	3.5372	(2,232.28)	0.00	2.8520	(17.5035)	0.0000	1	(14.6515)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(51,000)	3.1800	(166,770.00)	(162,180.00)	0.0000	3.5372	(2,232.28)	0.00	16.1616	(99.1868)	0.0000	1	(83.0251)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(31,000)	3.1800	(101,370.00)	(98,580.00)	0.0000	3.5372	(2,232.28)	0.00	9.8237	(60.2900)	0.0000	1	(50.4663)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(25,000)	3.1800	(81,750.00)	(79,500.00)	0.0000	3.5372	(2,232.28)	0.00	7.9224	(48.6210)	0.0000	1	(40.6986)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(14,000)	3.1800	(45,780.00)	(44,520.00)	0.0000	3.5372	(2,232.28)	0.00	4.4365	(27.2277)	0.0000	1	(22.7912)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(78,000)	3.1800	(255,060.00)	(248,040.00)	0.0000	3.5372	(2,232.28)	0.00	24.7178	(151.6974)	0.0000	1	(126.9796)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(25,000)	3.1800	(81,750.00)	(79,500.00)	0.0000	3.5372	(2,232.28)	0.00	7.9224	(48.6210)	0.0000	1	(40.6986)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(3,000)	3.1800	(9,810.00)	(9,540.00)	0.0000	3.5372	(2,232.28)	0.00	0.9507	(5.8345)	0.0000	1	(4.8838)	02/04/2025
2013.HK	01/13/2025	SDB3263645006	0	(2,000)	3.1800	(6,540.00)	(6,360.00)	0.0000	3.5372	(2,232.28)	0.00	0.6338	(3.8897)	0.0000	1	(3.2559)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(5,000)	3.1800	(16,350.00)	(15,900.00)	0.0000	3.7668	(2,232.28)	0.00	5.0620	(29.1726)	0.0000	3	(24.1106)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(10,000)	3.1800	(32,700.00)	(31,800.00)	0.0000	3.7668	(2,232.28)	0.00	10.1239	(58.3451)	0.0000	3	(48.2212)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
WEIMOB INC CMN (Cont.)																	
2013.HK	01/10/2025	SDB3263645006	0	(18,000)	3.1800	(58,860.00)	(57,240.00)	0.0000	3.7668	(2,232.28)	0.00	18.2231	(105.0213)	0.0000	3	(86.7982)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(1,000)	3.1800	(3,270.00)	(3,180.00)	0.0000	3.7668	(2,232.28)	0.00	1.0124	(5.8345)	0.0000	3	(4.8221)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(5,000)	3.1800	(16,350.00)	(15,900.00)	0.0000	3.7668	(2,232.28)	0.00	5.0620	(29.1726)	0.0000	3	(24.1106)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(6,000)	3.1800	(19,620.00)	(19,080.00)	0.0000	3.7668	(2,232.28)	0.00	6.0744	(35.0071)	0.0000	3	(28.9327)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(2,000)	3.1800	(6,540.00)	(6,360.00)	0.0000	3.7668	(2,232.28)	0.00	2.0248	(11.6690)	0.0000	3	(9.6442)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(15,000)	3.1800	(49,050.00)	(47,700.00)	0.0000	3.7668	(2,232.28)	0.00	15.1859	(87.5177)	0.0000	3	(72.3318)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(47,000)	3.1800	(153,690.00)	(149,460.00)	0.0000	3.7668	(2,232.28)	0.00	47.5826	(274.2222)	0.0000	3	(226.6396)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(9,000)	3.1800	(29,430.00)	(28,620.00)	0.0000	3.7668	(2,232.28)	0.00	9.1116	(52.5106)	0.0000	3	(43.3991)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(51,000)	3.1800	(166,770.00)	(162,180.00)	0.0000	3.7668	(2,232.28)	0.00	51.6321	(297.5603)	0.0000	3	(245.9281)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(31,000)	3.1800	(101,370.00)	(98,580.00)	0.0000	3.7668	(2,232.28)	0.00	31.3842	(180.8700)	0.0000	3	(149.4857)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(25,000)	3.1800	(81,750.00)	(79,500.00)	0.0000	3.7668	(2,232.28)	0.00	25.3099	(145.8629)	0.0000	3	(120.5530)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(14,000)	3.1800	(45,780.00)	(44,520.00)	0.0000	3.7668	(2,232.28)	0.00	14.1735	(81.6832)	0.0000	3	(67.5097)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(78,000)	3.1800	(255,060.00)	(248,040.00)	0.0000	3.7668	(2,232.28)	0.00	78.9668	(455.0922)	0.0000	3	(376.1254)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(25,000)	3.1800	(81,750.00)	(79,500.00)	0.0000	3.7668	(2,232.28)	0.00	25.3099	(145.8629)	0.0000	3	(120.5530)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(3,000)	3.1800	(9,810.00)	(9,540.00)	0.0000	3.7668	(2,232.28)	0.00	3.0372	(17.5035)	0.0000	3	(14.4664)	02/04/2025
2013.HK	01/10/2025	SDB3263645006	0	(2,000)	3.1800	(6,540.00)	(6,360.00)	0.0000	3.7668	(2,232.28)	0.00	2.0248	(11.6690)	0.0000	3	(9.6442)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(5,000)	2.9700	(16,350.00)	(14,850.00)	0.0000	3.8514	(2,232.66)	0.00	1.7252	(9.0836)	0.0000	1	(7.3583)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(10,000)	2.9700	(32,700.00)	(29,700.00)	0.0000	3.8514	(2,232.66)	0.00	3.4504	(18.1671)	0.0000	1	(14.7167)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(10,000)	2.9700	(32,700.00)	(29,700.00)	0.0000	3.8514	(2,232.66)	0.00	3.4504	(18.1671)	0.0000	1	(14.7167)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(18,000)	2.9700	(58,860.00)	(53,460.00)	0.0000	3.8514	(2,232.66)	0.00	6.2108	(32.7008)	0.0000	1	(26.4900)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(1,000)	2.9700	(3,270.00)	(2,970.00)	0.0000	3.8514	(2,232.66)	0.00	0.3450	(1.8167)	0.0000	1	(1.4717)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(5,000)	2.9700	(16,350.00)	(14,850.00)	0.0000	3.8514	(2,232.66)	0.00	1.7252	(9.0836)	0.0000	1	(7.3583)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(6,000)	2.9700	(19,620.00)	(17,820.00)	0.0000	3.8514	(2,232.66)	0.00	2.0703	(10.9003)	0.0000	1	(8.8300)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(2,000)	2.9700	(6,540.00)	(5,940.00)	0.0000	3.8514	(2,232.66)	0.00	0.6901	(3.6334)	0.0000	1	(2.9433)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(15,000)	2.9700	(49,050.00)	(44,550.00)	0.0000	3.8514	(2,232.66)	0.00	5.1757	(27.2507)	0.0000	1	(22.0750)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(47,000)	2.9700	(153,690.00)	(139,590.00)	0.0000	3.8514	(2,232.66)	0.00	16.2171	(85.3855)	0.0000	1	(69.1684)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(9,000)	2.9700	(29,430.00)	(26,730.00)	0.0000	3.8514	(2,232.66)	0.00	3.1054	(16.3504)	0.0000	1	(13.2450)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(51,000)	2.9700	(166,770.00)	(151,470.00)	0.0000	3.8514	(2,232.66)	0.00	17.5973	(92.6523)	0.0000	1	(75.0551)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(31,000)	2.9700	(101,370.00)	(92,070.00)	0.0000	3.8514	(2,232.66)	0.00	10.6964	(56.3181)	0.0000	1	(45.6217)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(25,000)	2.9700	(81,750.00)	(74,250.00)	0.0000	3.8514	(2,232.66)	0.00	8.6261	(45.4178)	0.0000	1	(36.7917)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(14,000)	2.9700	(45,780.00)	(41,580.00)	0.0000	3.8514	(2,232.66)	0.00	4.8306	(25.4340)	0.0000	1	(20.6034)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(78,000)	2.9700	(255,060.00)	(231,660.00)	0.0000	3.8514	(2,232.66)	0.00	26.9134	(141.7036)	0.0000	1	(114.7901)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(25,000)	2.9700	(81,750.00)	(74,250.00)	0.0000	3.8514	(2,232.66)	0.00	8.6261	(45.4178)	0.0000	1	(36.7917)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(3,000)	2.9700	(9,810.00)	(8,910.00)	0.0000	3.8514	(2,232.66)	0.00	1.0351	(5.4501)	0.0000	1	(4.4150)	02/04/2025
2013.HK	01/09/2025	SDB3263645006	0	(4,000)	2.9700	(13,080.00)	(11,880.00)	0.0000	3.8514	(2,232.66)	0.00	1.3802	(7.2668)	0.0000	1	(5.8867)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(5,000)	3.0500	(16,350.00)	(15,250.00)	0.0000	3.9729	(2,232.66)	0.00	1.7797	(9.3282)	0.0000	1	(7.5486)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(10,000)	3.0500	(32,700.00)	(30,500.00)	0.0000	3.9729	(2,232.66)	0.00	3.5593	(18.6565)	0.0000	1	(15.0972)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(10,000)	3.0500	(32,700.00)	(30,500.00)	0.0000	3.9729	(2,232.66)	0.00	3.5593	(18.6565)	0.0000	1	(15.0972)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(18,000)	3.0500	(58,860.00)	(54,900.00)	0.0000	3.9729	(2,232.66)	0.00	6.4068	(33.5817)	0.0000	1	(27.1749)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(1,000)	3.0500	(3,270.00)	(3,050.00)	0.0000	3.9729	(2,232.66)	0.00	0.3559	(1.8656)	0.0000	1	(1.5097)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(5,000)	3.0500	(16,350.00)	(15,250.00)	0.0000	3.9729	(2,232.66)	0.00	1.7797	(9.3282)	0.0000	1	(7.5486)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(6,000)	3.0500	(19,620.00)	(18,300.00)	0.0000	3.9729	(2,232.66)	0.00	2.1356	(11.1939)	0.0000	1	(9.0583)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(2,000)	3.0500	(6,540.00)	(6,100.00)	0.0000	3.9729	(2,232.66)	0.00	0.7119	(3.7313)	0.0000	1	(3.0194)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(15,000)	3.0500	(49,050.00)	(45,750.00)	0.0000	3.9729	(2,232.66)	0.00	5.3390	(27.9847)	0.0000	1	(22.6457)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(47,000)	3.0500	(153,690.00)	(143,350.00)	0.0000	3.9729	(2,232.66)	0.00	16.7288	(87.6854)	0.0000	1	(70.9567)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(9,000)	3.0500	(29,430.00)	(27,450.00)	0.0000	3.9729	(2,232.66)	0.00	3.2034	(16.7908)	0.0000	1	(13.5874)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(51,000)	3.0500	(166,770.00)	(155,550.00)	0.0000	3.9729	(2,232.66)	0.00	18.1525	(95.1480)	0.0000	1	(76.9955)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(31,000)	3.0500	(101,370.00)	(94,550.00)	0.0000	3.9729	(2,232.66)	0.00	11.0339	(57.8351)	0.0000	1	(46.8012)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(25,000)	3.0500	(81,750.00)	(76,250.00)	0.0000	3.9729	(2,232.66)	0.00	8.8983	(46.6412)	0.0000	1	(37.7429)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(14,000)	3.0500	(45,780.00)	(42,700.00)	0.0000	3.9729	(2,232.66)	0.00	4.9830	(26.1191)	0.0000	1	(21.1360)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(78,000)	3.0500	(255,060.00)	(237,900.00)	0.0000	3.9729	(2,232.66)	0.00	27.7626	(145.5205)	0.0000	1	(117.7579)	02/04/2025
2013.HK	01/08/2025	SDB3263645006	0	(25,00													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
WEIMOB INC CMN (Cont.)																	
2013.HK	01/08/2025	SDB3263645006	0	(4,000)	3.0500	(13,080.00)	(12,200.00)	0.0000	3.9729	(2,232.66)	0.00	1.4237	(7.4626)	0.0000	1	(6.0389)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(5,000)	3.0500	(16,350.00)	(15,250.00)	0.0000	4.0362	(2,232.66)	0.00	1.8080	(9.3282)	0.0000	1	(7.5202)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(10,000)	3.0500	(32,700.00)	(30,500.00)	0.0000	4.0362	(2,232.66)	0.00	3.6160	(18.6565)	0.0000	1	(15.0405)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(10,000)	3.0500	(32,700.00)	(30,500.00)	0.0000	4.0362	(2,232.66)	0.00	3.6160	(18.6565)	0.0000	1	(15.0405)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(18,000)	3.0500	(58,860.00)	(54,900.00)	0.0000	4.0362	(2,232.66)	0.00	6.5088	(33.5817)	0.0000	1	(27.0728)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(1,000)	3.0500	(3,270.00)	(3,050.00)	0.0000	4.0362	(2,232.66)	0.00	0.3616	(1.8656)	0.0000	1	(1.5040)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(5,000)	3.0500	(16,350.00)	(15,250.00)	0.0000	4.0362	(2,232.66)	0.00	1.8080	(9.3282)	0.0000	1	(7.5202)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(6,000)	3.0500	(19,620.00)	(18,300.00)	0.0000	4.0362	(2,232.66)	0.00	2.1696	(11.1939)	0.0000	1	(9.0243)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(2,000)	3.0500	(6,540.00)	(6,100.00)	0.0000	4.0362	(2,232.66)	0.00	0.7232	(3.7313)	0.0000	1	(3.0081)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(15,000)	3.0500	(49,050.00)	(45,750.00)	0.0000	4.0362	(2,232.66)	0.00	5.4240	(27.9847)	0.0000	1	(22.5607)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(47,000)	3.0500	(153,690.00)	(143,350.00)	0.0000	4.0362	(2,232.66)	0.00	16.9953	(87.6854)	0.0000	1	(70.6901)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(9,000)	3.0500	(29,430.00)	(27,450.00)	0.0000	4.0362	(2,232.66)	0.00	3.2544	(16.7908)	0.0000	1	(13.5364)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(51,000)	3.0500	(166,770.00)	(155,550.00)	0.0000	4.0362	(2,232.66)	0.00	18.4417	(95.1480)	0.0000	1	(76.7063)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(31,000)	3.0500	(101,370.00)	(94,550.00)	0.0000	4.0362	(2,232.66)	0.00	11.2097	(57.8351)	0.0000	1	(46.6254)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(25,000)	3.0500	(81,750.00)	(76,250.00)	0.0000	4.0362	(2,232.66)	0.00	9.0400	(46.6412)	0.0000	1	(37.6011)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(14,000)	3.0500	(45,780.00)	(42,700.00)	0.0000	4.0362	(2,232.66)	0.00	5.0624	(26.1191)	0.0000	1	(21.0566)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(78,000)	3.0500	(255,060.00)	(237,900.00)	0.0000	4.0362	(2,232.66)	0.00	28.2050	(145.5205)	0.0000	1	(117.3155)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(25,000)	3.0500	(81,750.00)	(76,250.00)	0.0000	4.0362	(2,232.66)	0.00	9.0400	(46.6412)	0.0000	1	(37.6011)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(3,000)	3.0500	(9,810.00)	(9,150.00)	0.0000	4.0362	(2,232.66)	0.00	1.0848	(5.5969)	0.0000	1	(4.5121)	02/04/2025
2013.HK	01/07/2025	SDB3263645006	0	(4,000)	3.0500	(13,080.00)	(12,200.00)	0.0000	4.0362	(2,232.66)	0.00	1.4464	(7.4626)	0.0000	1	(6.0162)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(5,000)	3.3100	(16,350.00)	(16,550.00)	0.0000	3.8978	(2,232.66)	0.00	1.7460	(10.1234)	0.0000	1	(8.3774)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(10,000)	3.3100	(32,700.00)	(33,100.00)	0.0000	3.8978	(2,232.66)	0.00	3.4920	(20.2469)	0.0000	1	(16.7548)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(10,000)	3.3100	(32,700.00)	(33,100.00)	0.0000	3.8978	(2,232.66)	0.00	3.4920	(20.2469)	0.0000	1	(16.7548)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(18,000)	3.3100	(58,860.00)	(59,580.00)	0.0000	3.8978	(2,232.66)	0.00	6.2857	(36.4444)	0.0000	1	(30.1587)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(1,000)	3.3100	(3,270.00)	(3,310.00)	0.0000	3.8978	(2,232.66)	0.00	0.3492	(2.0247)	0.0000	1	(1.6755)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(5,000)	3.3100	(16,350.00)	(16,550.00)	0.0000	3.8978	(2,232.66)	0.00	1.7460	(10.1234)	0.0000	1	(8.3774)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(6,000)	3.3100	(19,620.00)	(19,860.00)	0.0000	3.8978	(2,232.66)	0.00	2.0952	(12.1481)	0.0000	1	(10.0529)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(2,000)	3.3100	(6,540.00)	(6,620.00)	0.0000	3.8978	(2,232.66)	0.00	0.6984	(4.0494)	0.0000	1	(3.3510)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(15,000)	3.3100	(49,050.00)	(49,650.00)	0.0000	3.8978	(2,232.66)	0.00	5.2380	(30.3703)	0.0000	1	(25.1323)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(47,000)	3.3100	(153,690.00)	(155,570.00)	0.0000	3.8978	(2,232.66)	0.00	16.4125	(95.1603)	0.0000	1	(78.7477)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(9,000)	3.3100	(29,430.00)	(29,790.00)	0.0000	3.8978	(2,232.66)	0.00	3.1428	(18.2222)	0.0000	1	(15.0794)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(51,000)	3.3100	(166,770.00)	(168,810.00)	0.0000	3.8978	(2,232.66)	0.00	17.8093	(103.2590)	0.0000	1	(85.4497)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(31,000)	3.3100	(101,370.00)	(102,610.00)	0.0000	3.8978	(2,232.66)	0.00	10.8253	(62.7653)	0.0000	1	(51.9400)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(25,000)	3.3100	(81,750.00)	(82,750.00)	0.0000	3.8978	(2,232.66)	0.00	8.7301	(50.6172)	0.0000	1	(41.8871)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(14,000)	3.3100	(45,780.00)	(46,340.00)	0.0000	3.8978	(2,232.66)	0.00	4.8888	(28.3456)	0.0000	1	(23.4568)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(78,000)	3.3100	(255,060.00)	(258,180.00)	0.0000	3.8978	(2,232.66)	0.00	27.2378	(157.9255)	0.0000	1	(130.6877)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(25,000)	3.3100	(81,750.00)	(82,750.00)	0.0000	3.8978	(2,232.66)	0.00	8.7301	(50.6172)	0.0000	1	(41.8871)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(3,000)	3.3100	(9,810.00)	(9,930.00)	0.0000	3.8978	(2,232.66)	0.00	1.0476	(6.0741)	0.0000	1	(5.0265)	02/04/2025
2013.HK	01/06/2025	SDB3263645006	0	(4,000)	3.3100	(13,080.00)	(13,240.00)	0.0000	3.8978	(2,232.66)	0.00	1.3968	(8.0987)	0.0000	1	(6.7019)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(5,000)	3.2700	(16,350.00)	(16,350.00)	0.0000	3.9489	(2,232.66)	0.00	5.3067	(30.0033)	0.0000	3	(24.6965)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(10,000)	3.2700	(32,700.00)	(32,700.00)	0.0000	3.9489	(2,232.66)	0.00	10.6135	(60.0066)	0.0000	3	(49.3931)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(10,000)	3.2700	(32,700.00)	(32,700.00)	0.0000	3.9489	(2,232.66)	0.00	10.6135	(60.0066)	0.0000	3	(49.3931)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(18,000)	3.2700	(58,860.00)	(58,860.00)	0.0000	3.9489	(2,232.66)	0.00	19.1043	(108.0118)	0.0000	3	(88.9076)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(1,000)	3.2700	(3,270.00)	(3,270.00)	0.0000	3.9489	(2,232.66)	0.00	1.0613	(6.0007)	0.0000	3	(4.9393)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(5,000)	3.2700	(16,350.00)	(16,350.00)	0.0000	3.9489	(2,232.66)	0.00	5.3067	(30.0033)	0.0000	3	(24.6965)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(6,000)	3.2700	(19,620.00)	(19,620.00)	0.0000	3.9489	(2,232.66)	0.00	6.3681	(36.0039)	0.0000	3	(29.6359)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(2,000)	3.2700	(6,540.00)	(6,540.00)	0.0000	3.9489	(2,232.66)	0.00	2.1227	(12.0013)	0.0000	3	(9.8786)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(15,000)	3.2700	(49,050.00)	(49,050.00)	0.0000	3.9489	(2,232.66)	0.00	15.9202	(90.0098)	0.0000	3	(74.0896)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(47,000)	3.2700	(153,690.00)	(153,690.00)	0.0000	3.9489	(2,232.66)	0.00	49.8834	(282.0308)	0.0000	3	(232.1475)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(9,000)	3.2700	(29,430.00)	(29,430.00)	0.0000	3.9489	(2,232.66)	0.00	9.5521	(54.0059)	0.0000	3	(44.4538)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(51,000)	3.2700	(166,770.00)	(166,770.00)	0.0000	3.9489	(2,232.66)	0.00	54.1287	(306.0335)	0.0000	3	(251.9047)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(31,000)	3.2700												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
WEIMOB INC CMN (Cont.)																	
2013.HK	01/03/2025	SDB3263645006	0	(14,000)	3.2700	(45,780.00)	(45,780.00)	0.0000	3.9489	(2,232.66)	0.00	14.8589	(84.0092)	0.0000	3	(69.1503)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(78,000)	3.2700	(255,060.00)	(255,060.00)	0.0000	3.9489	(2,232.66)	0.00	82.7851	(468.0512)	0.0000	3	(385.2661)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(25,000)	3.2700	(81,750.00)	(81,750.00)	0.0000	3.9489	(2,232.66)	0.00	26.5337	(150.0164)	0.0000	3	(123.4827)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(3,000)	3.2700	(9,810.00)	(9,810.00)	0.0000	3.9489	(2,232.66)	0.00	3.1840	(18.0020)	0.0000	3	(14.8179)	02/04/2025
2013.HK	01/03/2025	SDB3263645006	0	(4,000)	3.2700	(13,080.00)	(13,080.00)	0.0000	3.9489	(2,232.66)	0.00	4.2454	(24.0026)	0.0000	3	(19.7572)	02/04/2025
TOTAL WEIMOB INC CMN												1,724.7833	(9,457.8806)	0.0000		(7,733.0973)	
WEST CHINA CEMENT LIMITED CMN																	
2233.HK	01/17/2025	SDB3264857825	0	(16,000)	1.4300	(25,280.00)	(22,880.00)	0.0000	2.4434	(115.34)	0.00	1.6923	(0.7230)	0.0000	1	0.9693	02/04/2025
2233.HK	01/17/2025	SDB3264857825	0	(22,000)	1.4300	(34,760.00)	(31,460.00)	0.0000	2.4434	(115.34)	0.00	2.3269	(0.9941)	0.0000	1	1.3327	02/04/2025
2233.HK	01/17/2025	SDB3264857825	0	(12,000)	1.4300	(18,960.00)	(17,160.00)	0.0000	2.4434	(115.34)	0.00	1.2692	(0.5423)	0.0000	1	0.7270	02/04/2025
2233.HK	01/17/2025	SDB3264857825	0	(4,000)	1.4300	(6,320.00)	(5,720.00)	0.0000	2.4434	(115.34)	0.00	0.4231	(0.1808)	0.0000	1	0.2423	02/04/2025
2233.HK	01/17/2025	SDB3264857825	0	(6,000)	1.4300	(9,480.00)	(8,580.00)	0.0000	2.4434	(115.34)	0.00	0.6346	(0.2711)	0.0000	1	0.3635	02/04/2025
2233.HK	01/17/2025	SDB3264857825	0	(28,000)	1.4300	(44,240.00)	(40,040.00)	0.0000	2.4434	(115.34)	0.00	2.9615	(1.2653)	0.0000	1	1.6962	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(16,000)	1.4200	(25,280.00)	(22,720.00)	0.0000	2.6392	(115.34)	0.00	1.8279	(0.7180)	0.0000	1	1.1099	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(22,000)	1.4200	(34,760.00)	(31,240.00)	0.0000	2.6392	(115.34)	0.00	2.5134	(0.9872)	0.0000	1	1.5262	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(12,000)	1.4200	(18,960.00)	(17,040.00)	0.0000	2.6392	(115.34)	0.00	1.3709	(0.5385)	0.0000	1	0.8325	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(4,000)	1.4200	(6,320.00)	(5,680.00)	0.0000	2.6392	(115.34)	0.00	0.4570	(0.1795)	0.0000	1	0.2775	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(6,000)	1.4200	(9,480.00)	(8,520.00)	0.0000	2.6392	(115.34)	0.00	0.6855	(0.2692)	0.0000	1	0.4162	02/04/2025
2233.HK	01/16/2025	SDB3264857825	0	(28,000)	1.4200	(44,240.00)	(39,760.00)	0.0000	2.6392	(115.34)	0.00	3.1988	(1.2564)	0.0000	1	1.9424	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(16,000)	1.4400	(25,280.00)	(23,040.00)	0.0000	2.9650	(115.34)	0.00	2.0535	(0.7281)	0.0000	1	1.3255	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(22,000)	1.4400	(34,760.00)	(31,680.00)	0.0000	2.9650	(115.34)	0.00	2.8236	(1.0011)	0.0000	1	1.8225	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(12,000)	1.4400	(18,960.00)	(17,280.00)	0.0000	2.9650	(115.34)	0.00	1.5402	(0.5461)	0.0000	1	0.9941	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(4,000)	1.4400	(6,320.00)	(5,760.00)	0.0000	2.9650	(115.34)	0.00	0.5134	(0.1820)	0.0000	1	0.3314	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(6,000)	1.4400	(9,480.00)	(8,640.00)	0.0000	2.9650	(115.34)	0.00	0.7701	(0.2730)	0.0000	1	0.4971	02/04/2025
2233.HK	01/15/2025	SDB3264857825	0	(28,000)	1.4400	(44,240.00)	(40,320.00)	0.0000	2.9650	(115.34)	0.00	3.5937	(1.2741)	0.0000	1	2.3196	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(16,000)	1.4600	(25,280.00)	(23,360.00)	0.0000	3.2826	(115.34)	0.00	2.2735	(0.7382)	0.0000	1	1.5354	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(22,000)	1.4600	(34,760.00)	(32,120.00)	0.0000	3.2826	(115.34)	0.00	3.1261	(1.0150)	0.0000	1	2.1111	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(12,000)	1.4600	(18,960.00)	(17,520.00)	0.0000	3.2826	(115.34)	0.00	1.7052	(0.5536)	0.0000	1	1.1515	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(4,000)	1.4600	(6,320.00)	(5,840.00)	0.0000	3.2826	(115.34)	0.00	0.5684	(0.1845)	0.0000	1	0.3838	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(6,000)	1.4600	(9,480.00)	(8,760.00)	0.0000	3.2826	(115.34)	0.00	0.8526	(0.2768)	0.0000	1	0.5758	02/04/2025
2233.HK	01/14/2025	SDB3264857825	0	(28,000)	1.4600	(44,240.00)	(40,880.00)	0.0000	3.2826	(115.34)	0.00	3.9787	(1.2918)	0.0000	1	2.6869	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(16,000)	1.4800	(25,280.00)	(23,680.00)	0.0000	3.5372	(115.34)	0.00	2.4499	(0.7483)	0.0000	1	1.7016	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(22,000)	1.4800	(34,760.00)	(32,560.00)	0.0000	3.5372	(115.34)	0.00	3.3686	(1.0289)	0.0000	1	2.3397	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(12,000)	1.4800	(18,960.00)	(17,760.00)	0.0000	3.5372	(115.34)	0.00	1.8374	(0.5612)	0.0000	1	1.2762	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(4,000)	1.4800	(6,320.00)	(5,920.00)	0.0000	3.5372	(115.34)	0.00	0.6125	(0.1871)	0.0000	1	0.4254	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(6,000)	1.4800	(9,480.00)	(8,880.00)	0.0000	3.5372	(115.34)	0.00	0.9187	(0.2806)	0.0000	1	0.6381	02/04/2025
2233.HK	01/13/2025	SDB3264857825	0	(28,000)	1.4800	(44,240.00)	(41,440.00)	0.0000	3.5372	(115.34)	0.00	4.2873	(1.3095)	0.0000	1	2.9778	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(16,000)	1.5100	(25,280.00)	(24,160.00)	0.0000	3.7668	(115.34)	0.00	7.8267	(2.2904)	0.0000	3	5.5363	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(22,000)	1.5100	(34,760.00)	(33,220.00)	0.0000	3.7668	(115.34)	0.00	10.7617	(3.1493)	0.0000	3	7.6124	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(12,000)	1.5100	(18,960.00)	(18,120.00)	0.0000	3.7668	(115.34)	0.00	5.8700	(1.7178)	0.0000	3	4.1522	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(4,000)	1.5100	(6,320.00)	(6,040.00)	0.0000	3.7668	(115.34)	0.00	1.9567	(0.5726)	0.0000	3	1.3841	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(6,000)	1.5100	(9,480.00)	(9,060.00)	0.0000	3.7668	(115.34)	0.00	2.9350	(0.8589)	0.0000	3	2.0761	02/04/2025
2233.HK	01/10/2025	SDB3264857825	0	(28,000)	1.5100	(44,240.00)	(42,280.00)	0.0000	3.7668	(115.34)	0.00	13.6967	(4.0082)	0.0000	3	9.6886	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(16,000)	1.5600	(25,280.00)	(24,960.00)	0.0000	3.8514	(115.34)	0.00	2.6675	(0.7887)	0.0000	1	1.8788	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(22,000)	1.5600	(34,760.00)	(34,320.00)	0.0000	3.8514	(115.34)	0.00	3.6678	(1.0845)	0.0000	1	2.5833	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(12,000)	1.5600	(18,960.00)	(18,720.00)	0.0000	3.8514	(115.34)	0.00	2.0006	(0.5916)	0.0000	1	1.4091	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(4,000)	1.5600	(6,320.00)	(6,240.00)	0.0000	3.8514	(115.34)	0.00	0.6669	(0.1972)	0.0000	1	0.4697	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(6,000)	1.5600	(9,480.00)	(9,360.00)	0.0000	3.8514	(115.34)	0.00	1.0003	(0.2958)	0.0000	1	0.7045	02/04/2025
2233.HK	01/09/2025	SDB3264857825	0	(28,000)	1.5600	(44,240.00)	(43,680.00)	0.0000	3.8514	(115.34)	0.00	4.6681	(1.3803)	0.0000	1	3.2878	02/04/2025
2233.HK	01/08/2025	SDB3264857825	0	(16,000)	1.5800	(25,280.00)	(25,280.00)	0.0000	3.9729	(115.34)	0.00	2.7517	(0.7989)	0.0000	1	1.9528	02/04/2025
2233.HK	01/08/2025	SDB3264857825	0	(22,000)	1.5800	(34,760.00)	(34,760.00)	0.0000	3.9729	(115.34)	0.00	3.7835	(1.0984)	0.0000	1	2.6851	02/04/2025
2233.HK	01/08/2025	SDB3264857825	0	(12,000)	1.5800	(18,960.00)	(18,960.00)	0.0000	3.9729	(115.34)	0.00	2.0637	(0.5991)	0.0000	1	1.4646	02/04/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
WEST CHINA CEMENT LIMITED CMN (Cont.)																	
2233.HK	01/08/2025	SDB3264857825	0	(4,000)	1.5800	(6,320.00)	(6,320.00)	0.0000	3.9729	(115.34)	0.00	0.6879	(0.1997)	0.0000	1	0.4882	02/04/2025
2233.HK	01/08/2025	SDB3264857825	0	(6,000)	1.5800	(9,480.00)	(9,480.00)	0.0000	3.9729	(115.34)	0.00	1.0319	(0.2996)	0.0000	1	0.7323	02/04/2025
2233.HK	01/08/2025	SDB3264857825	0	(28,000)	1.5800	(44,240.00)	(44,240.00)	0.0000	3.9729	(115.34)	0.00	4.8154	(1.3980)	0.0000	1	3.4174	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(16,000)	1.5800	(25,280.00)	(25,280.00)	0.0000	4.0362	(100.00)	0.00	2.7955	(0.6926)	0.0000	1	2.1029	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(22,000)	1.5800	(34,760.00)	(34,760.00)	0.0000	4.0362	(100.00)	0.00	3.8438	(0.9523)	0.0000	1	2.8915	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(12,000)	1.5800	(18,960.00)	(18,960.00)	0.0000	4.0362	(100.00)	0.00	2.0966	(0.5195)	0.0000	1	1.5772	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(4,000)	1.5800	(6,320.00)	(6,320.00)	0.0000	4.0362	(100.00)	0.00	0.6989	(0.1732)	0.0000	1	0.5257	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(6,000)	1.5800	(9,480.00)	(9,480.00)	0.0000	4.0362	(100.00)	0.00	1.0483	(0.2597)	0.0000	1	0.7886	02/04/2025
2233.HK	01/07/2025	SDB3264857825	0	(28,000)	1.5800	(44,240.00)	(44,240.00)	0.0000	4.0362	(100.00)	0.00	4.8921	(1.2121)	0.0000	1	3.6801	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(16,000)	1.5800	(25,280.00)	(25,280.00)	0.0000	3.8978	(100.00)	0.00	2.6996	(0.6926)	0.0000	1	2.0070	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(22,000)	1.5800	(34,760.00)	(34,760.00)	0.0000	3.8978	(100.00)	0.00	3.7120	(0.9523)	0.0000	1	2.7597	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(12,000)	1.5800	(18,960.00)	(18,960.00)	0.0000	3.8978	(100.00)	0.00	2.0247	(0.5195)	0.0000	1	1.5053	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(4,000)	1.5800	(6,320.00)	(6,320.00)	0.0000	3.8978	(100.00)	0.00	0.6749	(0.1732)	0.0000	1	0.5018	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(6,000)	1.5800	(9,480.00)	(9,480.00)	0.0000	3.8978	(100.00)	0.00	1.0124	(0.2597)	0.0000	1	0.7526	02/04/2025
2233.HK	01/06/2025	SDB3264857825	0	(28,000)	1.5800	(44,240.00)	(44,240.00)	0.0000	3.8978	(100.00)	0.00	4.7244	(1.2121)	0.0000	1	3.5123	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(16,000)	1.5800	(25,280.00)	(25,280.00)	0.0000	3.9489	(100.00)	0.00	8.2052	(2.0778)	0.0000	3	6.1274	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(22,000)	1.5800	(34,760.00)	(34,760.00)	0.0000	3.9489	(100.00)	0.00	11.2821	(2.8570)	0.0000	3	8.4251	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(12,000)	1.5800	(18,960.00)	(18,960.00)	0.0000	3.9489	(100.00)	0.00	6.1539	(1.5584)	0.0000	3	4.5955	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(4,000)	1.5800	(6,320.00)	(6,320.00)	0.0000	3.9489	(100.00)	0.00	2.0513	(0.5195)	0.0000	3	1.5318	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(6,000)	1.5800	(9,480.00)	(9,480.00)	0.0000	3.9489	(100.00)	0.00	3.0769	(0.7792)	0.0000	3	2.2978	02/04/2025
2233.HK	01/03/2025	SDB3264857825	0	(28,000)	1.5800	(44,240.00)	(44,240.00)	0.0000	3.9489	(100.00)	0.00	14.3590	(3.6362)	0.0000	3	10.7229	02/04/2025
TOTAL WEST CHINA CEMENT LIMITED CMN												204.8383	(60.4808)	0.0000		144.3574	
WUXI BIOLOGICS (CAYMAN) INC. CMN																	
2269.HK	01/07/2025	SDB3264054722	0	(1,000)	17.0000	(17,560.00)	(17,000.00)	0.0000	4.0362	(30.00)	0.00	1.9418	(0.1397)	0.0000	1	1.8021	02/04/2025
2269.HK	01/07/2025	SDB3264054722	0	(3,000)	17.0000	(52,680.00)	(51,000.00)	0.0000	4.0362	(30.00)	0.00	5.8254	(0.4192)	0.0000	1	5.4063	02/04/2025
2269.HK	01/06/2025	SDB3264054722	0	(1,000)	16.8200	(17,560.00)	(16,820.00)	0.0000	3.8978	(30.00)	0.00	1.8752	(0.1382)	0.0000	1	1.7370	02/04/2025
2269.HK	01/06/2025	SDB3264054722	0	(3,000)	16.8200	(52,680.00)	(50,460.00)	0.0000	3.8978	(30.00)	0.00	5.6257	(0.4147)	0.0000	1	5.2110	02/04/2025
2269.HK	01/03/2025	SDB3264054722	0	(1,000)	17.5600	(17,560.00)	(17,560.00)	0.0000	3.9489	(30.00)	0.00	5.6995	(0.4330)	0.0000	3	5.2665	02/04/2025
2269.HK	01/03/2025	SDB3264054722	0	(3,000)	17.5600	(52,680.00)	(52,680.00)	0.0000	3.9489	(30.00)	0.00	17.0984	(1.2990)	0.0000	3	15.7995	02/04/2025
TOTAL WUXI BIOLOGICS (CAYMAN) INC. CMN												38.0661	(2.8438)	0.0000		35.2222	
XD INC CMN																	
2400.HK	01/17/2025	SDB3260661430	0	(200)	23.7000	(5,030.00)	(4,740.00)	0.0000	2.4434	(202.21)	0.00	0.3367	(0.2626)	0.0000	1	0.0741	02/04/2025
2400.HK	01/17/2025	SDB3260661430	0	(1,800)	23.7000	(45,270.00)	(42,660.00)	0.0000	2.4434	(202.21)	0.00	3.0304	(2.3634)	0.0000	1	0.6671	02/04/2025
2400.HK	01/17/2025	SDB3260661430	0	(400)	23.7000	(10,060.00)	(9,480.00)	0.0000	2.4434	(202.21)	0.00	0.6734	(0.5252)	0.0000	1	0.1482	02/04/2025
2400.HK	01/17/2025	SDB3260661430	0	(200)	23.7000	(5,030.00)	(4,740.00)	0.0000	2.4434	(202.21)	0.00	0.3367	(0.2626)	0.0000	1	0.0741	02/04/2025
2400.HK	01/17/2025	SDB3260661430	0	(10,800)	23.7000	(271,620.00)	(255,960.00)	0.0000	2.4434	(202.21)	0.00	18.1827	(14.1803)	0.0000	1	4.0023	02/04/2025
2400.HK	01/17/2025	SDB3260661430	0	(9,200)	23.7000	(231,380.00)	(218,040.00)	0.0000	2.4434	(202.21)	0.00	15.4890	(12.0796)	0.0000	1	3.4094	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(200)	23.6500	(5,030.00)	(4,730.00)	0.0000	2.6392	(202.21)	0.00	0.3637	(0.2620)	0.0000	1	0.1017	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(1,800)	23.6500	(45,270.00)	(42,570.00)	0.0000	2.6392	(202.21)	0.00	3.2733	(2.3584)	0.0000	1	0.9149	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(400)	23.6500	(10,060.00)	(9,460.00)	0.0000	2.6392	(202.21)	0.00	0.7274	(0.5241)	0.0000	1	0.2033	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(200)	23.6500	(5,030.00)	(4,730.00)	0.0000	2.6392	(202.21)	0.00	0.3637	(0.2620)	0.0000	1	0.1017	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(10,800)	23.6500	(271,620.00)	(255,420.00)	0.0000	2.6392	(202.21)	0.00	19.6398	(14.1504)	0.0000	1	5.4893	02/04/2025
2400.HK	01/16/2025	SDB3260661430	0	(9,200)	23.6500	(231,380.00)	(217,580.00)	0.0000	2.6392	(202.21)	0.00	16.7302	(12.0541)	0.0000	1	4.6761	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(200)	22.9000	(5,030.00)	(4,580.00)	0.0000	2.9650	(202.21)	0.00	0.4086	(0.2537)	0.0000	1	0.1549	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(1,800)	22.9000	(45,270.00)	(41,220.00)	0.0000	2.9650	(202.21)	0.00	3.6774	(2.2836)	0.0000	1	1.3937	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(400)	22.9000	(10,060.00)	(9,160.00)	0.0000	2.9650	(202.21)	0.00	0.8172	(0.5075)	0.0000	1	0.3097	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(200)	22.9000	(5,030.00)	(4,580.00)	0.0000	2.9650	(202.21)	0.00	0.4086	(0.2537)	0.0000	1	0.1549	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(10,800)	22.9000	(271,620.00)	(247,320.00)	0.0000	2.9650	(202.21)	0.00	22.0642	(13.7017)	0.0000	1	8.3625	02/04/2025
2400.HK	01/15/2025	SDB3260661430	0	(9,200)	22.9000	(231,380.00)	(210,680.00)	0.0000	2.9650	(202.21)	0.00	18.7954	(11.6718)	0.0000	1	7.1236	02/04/2025
2400.HK	01/14/2025	SDB3260661430	0	(200)	22.3500	(5,030.00)	(4,470.00)	0.0000	3.2826	(202.21)	0.00	0.4524	(0.2476)	0.0000	1	0.2047	02/04/2025
2400.HK	01/14/2025	SDB3260661430	0	(1,800)	22.3500	(45,270.00)	(40,230.00)	0.0000	3.2826	(202.21)	0.00	4.0713	(2.2288)	0.0000	1	1.8426	02/04/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
XD INC CMN (Cont.)																	
2400.HK	01/14/2025	SDB3260661430	0	(400)	22.3500	(10,060.00)	(8,940.00)	0.0000	3.2826	(202.21)	0.00	0.9047	(0.4953)	0.0000	1	0.4095	02/04/2025
2400.HK	01/14/2025	SDB3260661430	0	(200)	22.3500	(5,030.00)	(4,470.00)	0.0000	3.2826	(202.21)	0.00	0.4524	(0.2476)	0.0000	1	0.2047	02/04/2025
2400.HK	01/14/2025	SDB3260661430	0	(10,800)	22.3500	(271,620.00)	(241,380.00)	0.0000	3.2826	(202.21)	0.00	24.4280	(13.3726)	0.0000	1	11.0554	02/04/2025
2400.HK	01/14/2025	SDB3260661430	0	(9,200)	22.3500	(231,380.00)	(205,620.00)	0.0000	3.2826	(202.21)	0.00	20.8090	(11.3915)	0.0000	1	9.4176	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(200)	22.8500	(5,030.00)	(4,570.00)	0.0000	3.5372	(202.21)	0.00	0.4875	(0.2532)	0.0000	1	0.2343	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(1,800)	22.8500	(45,270.00)	(41,130.00)	0.0000	3.5372	(202.21)	0.00	4.3871	(2.2786)	0.0000	1	2.1085	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(400)	22.8500	(10,060.00)	(9,140.00)	0.0000	3.5372	(202.21)	0.00	0.9749	(0.5064)	0.0000	1	0.4685	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(200)	22.8500	(5,030.00)	(4,570.00)	0.0000	3.5372	(202.21)	0.00	0.4875	(0.2532)	0.0000	1	0.2343	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(10,800)	22.8500	(271,620.00)	(246,780.00)	0.0000	3.5372	(202.21)	0.00	26.3226	(13.6718)	0.0000	1	12.6508	02/04/2025
2400.HK	01/13/2025	SDB3260661430	0	(9,200)	22.8500	(231,380.00)	(210,220.00)	0.0000	3.5372	(202.21)	0.00	22.4229	(11.6463)	0.0000	1	10.7766	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(200)	22.9000	(5,030.00)	(4,580.00)	0.0000	3.7668	(202.21)	0.00	1.5573	(0.7612)	0.0000	3	0.7961	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(1,800)	22.9000	(45,270.00)	(41,220.00)	0.0000	3.7668	(202.21)	0.00	14.0156	(6.8508)	0.0000	3	7.1648	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(400)	22.9000	(10,060.00)	(9,160.00)	0.0000	3.7668	(202.21)	0.00	3.1146	(1.5224)	0.0000	3	1.5922	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(200)	22.9000	(5,030.00)	(4,580.00)	0.0000	3.7668	(202.21)	0.00	1.5573	(0.7612)	0.0000	3	0.7961	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(10,800)	22.9000	(271,620.00)	(247,320.00)	0.0000	3.7668	(202.21)	0.00	84.0938	(41.1051)	0.0000	3	42.9887	02/04/2025
2400.HK	01/10/2025	SDB3260661430	0	(9,200)	22.9000	(231,380.00)	(210,680.00)	0.0000	3.7668	(202.21)	0.00	71.6354	(35.0154)	0.0000	3	36.6200	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(200)	24.0000	(5,030.00)	(4,800.00)	0.0000	3.8514	(202.21)	0.00	0.5308	(0.2659)	0.0000	1	0.2648	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(1,800)	24.0000	(45,270.00)	(43,200.00)	0.0000	3.8514	(202.21)	0.00	4.7768	(2.3933)	0.0000	1	2.3835	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(400)	24.0000	(10,060.00)	(9,600.00)	0.0000	3.8514	(202.21)	0.00	1.0615	(0.5318)	0.0000	1	0.5297	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(200)	24.0000	(5,030.00)	(4,800.00)	0.0000	3.8514	(202.21)	0.00	0.5308	(0.2659)	0.0000	1	0.2648	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(10,800)	24.0000	(271,620.00)	(259,200.00)	0.0000	3.8514	(202.21)	0.00	28.6608	(14.3598)	0.0000	1	14.3010	02/04/2025
2400.HK	01/09/2025	SDB3260661430	0	(9,200)	24.0000	(231,380.00)	(220,800.00)	0.0000	3.8514	(202.21)	0.00	24.4148	(12.2325)	0.0000	1	12.1823	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(200)	24.2500	(5,030.00)	(4,850.00)	0.0000	3.9729	(202.21)	0.00	0.5475	(0.2687)	0.0000	1	0.2788	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(1,800)	24.2500	(45,270.00)	(43,650.00)	0.0000	3.9729	(202.21)	0.00	4.9275	(2.4182)	0.0000	1	2.5093	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(400)	24.2500	(10,060.00)	(9,700.00)	0.0000	3.9729	(202.21)	0.00	1.0950	(0.5374)	0.0000	1	0.5576	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(200)	24.2500	(5,030.00)	(4,850.00)	0.0000	3.9729	(202.21)	0.00	0.5475	(0.2687)	0.0000	1	0.2788	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(10,800)	24.2500	(271,620.00)	(261,900.00)	0.0000	3.9729	(202.21)	0.00	29.5651	(14.5094)	0.0000	1	15.0557	02/04/2025
2400.HK	01/08/2025	SDB3260661430	0	(9,200)	24.2500	(231,380.00)	(223,100.00)	0.0000	3.9729	(202.21)	0.00	25.1851	(12.3599)	0.0000	1	12.8252	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(200)	24.1000	(5,030.00)	(4,820.00)	0.0000	4.0362	(202.21)	0.00	0.5562	(0.2670)	0.0000	1	0.2892	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(1,800)	24.1000	(45,270.00)	(43,380.00)	0.0000	4.0362	(202.21)	0.00	5.0060	(2.4033)	0.0000	1	2.6028	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(400)	24.1000	(10,060.00)	(9,640.00)	0.0000	4.0362	(202.21)	0.00	1.1125	(0.5341)	0.0000	1	0.5784	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(200)	24.1000	(5,030.00)	(4,820.00)	0.0000	4.0362	(202.21)	0.00	0.5562	(0.2670)	0.0000	1	0.2892	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(10,800)	24.1000	(271,620.00)	(260,280.00)	0.0000	4.0362	(202.21)	0.00	30.0362	(14.4197)	0.0000	1	15.6165	02/04/2025
2400.HK	01/07/2025	SDB3260661430	0	(9,200)	24.1000	(231,380.00)	(221,720.00)	0.0000	4.0362	(202.21)	0.00	25.5864	(12.2834)	0.0000	1	13.3030	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(200)	24.0500	(5,030.00)	(4,810.00)	0.0000	3.8978	(202.21)	0.00	0.5372	(0.2665)	0.0000	1	0.2707	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(1,800)	24.0500	(45,270.00)	(43,290.00)	0.0000	3.8978	(202.21)	0.00	4.8344	(2.3983)	0.0000	1	2.4361	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(400)	24.0500	(10,060.00)	(9,620.00)	0.0000	3.8978	(202.21)	0.00	1.0743	(0.5330)	0.0000	1	0.5414	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(200)	24.0500	(5,030.00)	(4,810.00)	0.0000	3.8978	(202.21)	0.00	0.5372	(0.2665)	0.0000	1	0.2707	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(10,800)	24.0500	(271,620.00)	(259,740.00)	0.0000	3.8978	(202.21)	0.00	29.0063	(14.3898)	0.0000	1	14.6165	02/04/2025
2400.HK	01/06/2025	SDB3260661430	0	(9,200)	24.0500	(231,380.00)	(221,260.00)	0.0000	3.8978	(202.21)	0.00	24.7090	(12.2579)	0.0000	1	12.4511	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(200)	25.1500	(5,030.00)	(5,030.00)	0.0000	3.9489	(202.21)	0.00	1.6326	(0.8360)	0.0000	3	0.7966	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(1,800)	25.1500	(45,270.00)	(45,270.00)	0.0000	3.9489	(202.21)	0.00	14.6933	(7.5240)	0.0000	3	7.1694	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(400)	25.1500	(10,060.00)	(10,060.00)	0.0000	3.9489	(202.21)	0.00	3.2652	(1.6720)	0.0000	3	1.5932	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(200)	25.1500	(5,030.00)	(5,030.00)	0.0000	3.9489	(202.21)	0.00	1.6326	(0.8360)	0.0000	3	0.7966	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(10,800)	25.1500	(271,620.00)	(271,620.00)	0.0000	3.9489	(202.21)	0.00	88.1600	(45.1438)	0.0000	3	43.0163	02/04/2025
2400.HK	01/03/2025	SDB3260661430	0	(9,200)	25.1500	(231,380.00)	(231,380.00)	0.0000	3.9489	(202.21)	0.00	75.0993	(38.4558)	0.0000	3	36.6435	02/04/2025
TOTAL XD INC CMN												837.3707	(445.7313)	0.0000		391.6394	
XIAOMI CORPORATION CMN CLASS B																	
1810.HK	01/10/2025	SDB3264983865	0	(1,600)	32.8000	(55,200.00)	(52,480.00)	0.0000	3.7668	(30.00)	0.00	17.0900	(1.2940)	0.0000	3	15.7959	02/04/2025
1810.HK	01/10/2025	SDB3264983865	0	(8,400)	32.8000	(289,800.00)	(275,520.00)	0.0000	3.7668	(30.00)	0.00	89.7223	(6.7936)	0.0000	3	82.9287	02/04/2025
1810.HK	01/09/2025	SDB3264983865	0	(1,600)	34.1500	(55,200.00)	(54,640.00)	0.0000	3.8514	(30.00)	0.00	5.8246	(0.4491)	0.0000	1	5.3755	02/04/2025
1810.HK	01/09/2025	SDB3264983865	0	(8,400)	34.1500	(289,800.00)	(286,860.00)	0.0000	3.8514	(30.00)	0.00	30.5791	(2.3578)	0.0000	1	28.2214	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
XIAOMI CORPORATION CMN CLASS B (Cont.)																	
1810.HK	01/08/2025	SDB3264983865	0	(1,600)	36.3000	(55,200.00)	(58,080.00)	0.0000	3.9729	(30.00)	0.00	6.0084	(0.4774)	0.0000	1	5.5310	02/04/2025
1810.HK	01/08/2025	SDB3264983865	0	(8,400)	36.3000	(289,800.00)	(304,920.00)	0.0000	3.9729	(30.00)	0.00	31.5440	(2.5062)	0.0000	1	29.0378	02/04/2025
1810.HK	01/07/2025	SDB3264983865	0	(1,600)	36.2500	(55,200.00)	(58,000.00)	0.0000	4.0362	(30.00)	0.00	6.1041	(0.4767)	0.0000	1	5.6274	02/04/2025
1810.HK	01/07/2025	SDB3264983865	0	(8,400)	36.2500	(289,800.00)	(304,500.00)	0.0000	4.0362	(30.00)	0.00	32.0466	(2.5027)	0.0000	1	29.5438	02/04/2025
1810.HK	01/06/2025	SDB3264983865	0	(1,600)	34.0000	(55,200.00)	(54,400.00)	0.0000	3.8978	(30.00)	0.00	5.8948	(0.4471)	0.0000	1	5.4477	02/04/2025
1810.HK	01/06/2025	SDB3264983865	0	(8,400)	34.0000	(289,800.00)	(285,600.00)	0.0000	3.8978	(30.00)	0.00	30.9477	(2.3474)	0.0000	1	28.6003	02/04/2025
1810.HK	01/03/2025	SDB3264983865	0	(1,600)	34.4677	(55,200.00)	(55,148.38)	0.0000	3.9489	(30.00)	0.00	17.9163	(1.3598)	0.0000	3	16.5565	02/04/2025
1810.HK	01/03/2025	SDB3264983865	0	(8,400)	34.4739	(289,800.00)	(289,580.63)	0.0000	3.9489	(30.00)	0.00	94.0607	(7.1403)	0.0000	3	86.9204	02/04/2025
TOTAL XIAOMI CORPORATION CMN CLASS B												367.7386	(28.1522)	0.0000		339.5864	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H																	
1171.HK	01/17/2025	SDB3260128035	0	(2,000)	7.9300	(16,178.06)	(15,860.00)	0.0000	2.4434	(303.86)	0.00	1.0830	(1.3203)	0.0000	1	(0.2373)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(12,000)	7.9300	(96,044.12)	(95,160.00)	0.0000	2.4434	(303.86)	0.00	6.4294	(7.9219)	0.0000	1	(1.4925)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(12,000)	7.9300	(107,400.00)	(95,160.00)	0.0000	2.4434	(303.86)	0.00	7.1895	(7.9219)	0.0000	1	(0.7324)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	2.4434	(303.86)	0.00	11.9826	(13.2031)	0.0000	1	(1.2206)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	2.4434	(303.86)	0.00	11.9826	(13.2031)	0.0000	1	(1.2206)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(26,000)	7.9300	(232,700.00)	(206,180.00)	0.0000	2.4434	(303.86)	0.00	15.5773	(17.1641)	0.0000	1	(1.5868)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(6,000)	7.9300	(53,700.00)	(47,580.00)	0.0000	2.4434	(303.86)	0.00	3.5948	(3.9609)	0.0000	1	(0.3662)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	2.4434	(303.86)	0.00	1.1983	(1.3203)	0.0000	1	(0.1221)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	2.4434	(303.86)	0.00	1.1983	(1.3203)	0.0000	1	(0.1221)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(4,000)	7.9300	(35,800.00)	(31,720.00)	0.0000	2.4434	(303.86)	0.00	2.3965	(2.6406)	0.0000	1	(0.2441)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	2.4434	(303.86)	0.00	1.1983	(1.3203)	0.0000	1	(0.1221)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(10,000)	7.9300	(89,500.00)	(79,300.00)	0.0000	2.4434	(303.86)	0.00	5.9913	(6.6016)	0.0000	1	(0.6103)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(374,000)	7.9300	(3,347,300.00)	(2,965,820.00)	0.0000	2.4434	(303.86)	0.00	224.0738	(246.8987)	0.0000	1	(22.8250)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(44,000)	7.9300	(393,800.00)	(348,920.00)	0.0000	2.4434	(303.86)	0.00	26.3616	(29.0469)	0.0000	1	(2.6853)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(4,000)	7.9300	(35,800.00)	(31,720.00)	0.0000	2.4434	(303.86)	0.00	2.3965	(2.6406)	0.0000	1	(0.2441)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	2.4434	(303.86)	0.00	1.1983	(1.3203)	0.0000	1	(0.1221)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(6,000)	7.9300	(53,700.00)	(47,580.00)	0.0000	2.4434	(303.86)	0.00	3.5948	(3.9609)	0.0000	1	(0.3662)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(14,000)	7.9300	(125,300.00)	(111,020.00)	0.0000	2.4434	(303.86)	0.00	8.3878	(9.2422)	0.0000	1	(0.8544)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(74,000)	7.9300	(662,300.00)	(586,820.00)	0.0000	2.4434	(303.86)	0.00	44.3355	(48.8516)	0.0000	1	(4.5162)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	2.4434	(303.86)	0.00	11.9826	(13.2031)	0.0000	1	(1.2206)	02/04/2025
1171.HK	01/17/2025	SDB3260128035	0	(8,000)	7.9300	(71,600.00)	(63,440.00)	0.0000	2.4434	(303.86)	0.00	4.7930	(5.2813)	0.0000	1	(0.4882)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(2,000)	8.0300	(16,178.06)	(16,060.00)	0.0000	2.6392	(303.86)	0.00	1.1698	(1.3370)	0.0000	1	(0.1672)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(12,000)	8.0300	(96,044.12)	(96,360.00)	0.0000	2.6392	(303.86)	0.00	6.9446	(8.0218)	0.0000	1	(1.0772)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(12,000)	8.0300	(107,400.00)	(96,360.00)	0.0000	2.6392	(303.86)	0.00	7.7657	(8.0218)	0.0000	1	(0.2561)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(20,000)	8.0300	(179,000.00)	(160,600.00)	0.0000	2.6392	(303.86)	0.00	12.9428	(13.3696)	0.0000	1	(0.4269)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(20,000)	8.0300	(179,000.00)	(160,600.00)	0.0000	2.6392	(303.86)	0.00	12.9428	(13.3696)	0.0000	1	(0.4269)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(26,000)	8.0300	(232,700.00)	(208,780.00)	0.0000	2.6392	(303.86)	0.00	16.8256	(17.3805)	0.0000	1	(0.5549)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(6,000)	8.0300	(53,700.00)	(48,180.00)	0.0000	2.6392	(303.86)	0.00	3.8828	(4.0109)	0.0000	1	(0.1281)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(2,000)	8.0300	(17,900.00)	(16,060.00)	0.0000	2.6392	(303.86)	0.00	1.2943	(1.3370)	0.0000	1	(0.0427)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(2,000)	8.0300	(17,900.00)	(16,060.00)	0.0000	2.6392	(303.86)	0.00	1.2943	(1.3370)	0.0000	1	(0.0427)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(4,000)	8.0300	(35,800.00)	(32,120.00)	0.0000	2.6392	(303.86)	0.00	2.5886	(2.6739)	0.0000	1	(0.0854)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(2,000)	8.0300	(17,900.00)	(16,060.00)	0.0000	2.6392	(303.86)	0.00	1.2943	(1.3370)	0.0000	1	(0.0427)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(10,000)	8.0300	(89,500.00)	(80,300.00)	0.0000	2.6392	(303.86)	0.00	6.4714	(6.6848)	0.0000	1	(0.2134)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(374,000)	8.0300	(3,347,300.00)	(3,003,220.00)	0.0000	2.6392	(303.86)	0.00	242.0300	(250.0122)	0.0000	1	(7.9823)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(44,000)	8.0300	(393,800.00)	(353,320.00)	0.0000	2.6392	(303.86)	0.00	28.4741	(29.4132)	0.0000	1	(0.9391)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(4,000)	8.0300	(35,800.00)	(32,120.00)	0.0000	2.6392	(303.86)	0.00	2.5886	(2.6739)	0.0000	1	(0.0854)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(2,000)	8.0300	(17,900.00)	(16,060.00)	0.0000	2.6392	(303.86)	0.00	1.2943	(1.3370)	0.0000	1	(0.0427)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(6,000)	8.0300	(53,700.00)	(48,180.00)	0.0000	2.6392	(303.86)	0.00	3.8828	(4.0109)	0.0000	1	(0.1281)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(14,000)	8.0300	(125,300.00)	(112,420.00)	0.0000	2.6392	(303.86)	0.00	9.0599	(9.3587)	0.0000	1	(0.2988)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(74,000)	8.0300	(662,300.00)	(594,220.00)	0.0000	2.6392	(303.86)	0.00	47.8883	(49.4677)	0.0000	1	(1.5794)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(20,000)	8.0300	(179,000.00)	(160,600.00)	0.0000	2.6392	(303.86)	0.00	12.9428	(13.3696)	0.0000	1	(0.4269)	02/04/2025
1171.HK	01/16/2025	SDB3260128035	0	(8,000)	8.0300	(71,600.00)	(64,240.00)	0.0000	2.6392	(303.86)	0.00	5.1771	(5.3479)	0.0000	1	(0.1707)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H (Cont.)																	
1171.HK	01/15/2025	SDB3260128035	0	(2,000)	7.8700	(16,178.06)	(15,740.00)	0.0000	2.9650	(303.86)	0.00	1.3142	(1.3103)	0.0000	1	0.0038	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(12,000)	7.8700	(96,044.12)	(94,440.00)	0.0000	2.9650	(303.86)	0.00	7.8018	(7.8619)	0.0000	1	(0.0601)	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(12,000)	7.8700	(107,400.00)	(94,440.00)	0.0000	2.9650	(303.86)	0.00	8.7243	(7.8619)	0.0000	1	0.8623	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(20,000)	7.8700	(179,000.00)	(157,400.00)	0.0000	2.9650	(303.86)	0.00	14.5405	(13.1032)	0.0000	1	1.4372	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(20,000)	7.8700	(179,000.00)	(157,400.00)	0.0000	2.9650	(303.86)	0.00	14.5405	(13.1032)	0.0000	1	1.4372	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(26,000)	7.8700	(232,700.00)	(204,620.00)	0.0000	2.9650	(303.86)	0.00	18.9026	(17.0342)	0.0000	1	1.8684	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(6,000)	7.8700	(53,700.00)	(47,220.00)	0.0000	2.9650	(303.86)	0.00	4.3621	(3.9310)	0.0000	1	0.4312	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(2,000)	7.8700	(17,900.00)	(15,740.00)	0.0000	2.9650	(303.86)	0.00	1.4540	(1.3103)	0.0000	1	0.1437	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(2,000)	7.8700	(17,900.00)	(15,740.00)	0.0000	2.9650	(303.86)	0.00	1.4540	(1.3103)	0.0000	1	0.1437	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(4,000)	7.8700	(35,800.00)	(31,480.00)	0.0000	2.9650	(303.86)	0.00	2.9081	(2.6206)	0.0000	1	0.2874	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(2,000)	7.8700	(17,900.00)	(15,740.00)	0.0000	2.9650	(303.86)	0.00	1.4540	(1.3103)	0.0000	1	0.1437	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(10,000)	7.8700	(89,500.00)	(78,700.00)	0.0000	2.9650	(303.86)	0.00	7.2702	(6.5516)	0.0000	1	0.7186	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(374,000)	7.8700	(3,347,300.00)	(2,943,380.00)	0.0000	2.9650	(303.86)	0.00	271.9071	(245.0307)	0.0000	1	26.8765	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(44,000)	7.8700	(393,800.00)	(346,280.00)	0.0000	2.9650	(303.86)	0.00	31.9891	(28.8271)	0.0000	1	3.1619	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(4,000)	7.8700	(35,800.00)	(31,480.00)	0.0000	2.9650	(303.86)	0.00	2.9081	(2.6206)	0.0000	1	0.2874	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(2,000)	7.8700	(17,900.00)	(15,740.00)	0.0000	2.9650	(303.86)	0.00	1.4540	(1.3103)	0.0000	1	0.1437	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(6,000)	7.8700	(53,700.00)	(47,220.00)	0.0000	2.9650	(303.86)	0.00	4.3621	(3.9310)	0.0000	1	0.4312	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(14,000)	7.8700	(125,300.00)	(110,180.00)	0.0000	2.9650	(303.86)	0.00	10.1783	(9.1723)	0.0000	1	1.0061	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(74,000)	7.8700	(662,300.00)	(582,380.00)	0.0000	2.9650	(303.86)	0.00	53.7998	(48.4820)	0.0000	1	5.3178	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(20,000)	7.8700	(179,000.00)	(157,400.00)	0.0000	2.9650	(303.86)	0.00	14.5405	(13.1032)	0.0000	1	1.4372	02/04/2025
1171.HK	01/15/2025	SDB3260128035	0	(8,000)	7.8700	(71,600.00)	(62,960.00)	0.0000	2.9650	(303.86)	0.00	5.8162	(5.2413)	0.0000	1	0.5749	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(2,000)	7.9300	(16,178.06)	(15,860.00)	0.0000	3.2826	(303.86)	0.00	1.4550	(1.3203)	0.0000	1	0.1347	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(12,000)	7.9300	(96,044.12)	(95,160.00)	0.0000	3.2826	(303.86)	0.00	8.6377	(7.9219)	0.0000	1	0.7158	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(12,000)	7.9300	(107,400.00)	(95,160.00)	0.0000	3.2826	(303.86)	0.00	9.6590	(7.9219)	0.0000	1	1.7371	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	3.2826	(303.86)	0.00	16.0983	(13.2031)	0.0000	1	2.8951	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	3.2826	(303.86)	0.00	16.0983	(13.2031)	0.0000	1	2.8951	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(26,000)	7.9300	(232,700.00)	(206,180.00)	0.0000	3.2826	(303.86)	0.00	20.9278	(17.1641)	0.0000	1	3.7637	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(6,000)	7.9300	(53,700.00)	(47,580.00)	0.0000	3.2826	(303.86)	0.00	4.8295	(3.9609)	0.0000	1	0.8685	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	3.2826	(303.86)	0.00	1.6098	(1.3203)	0.0000	1	0.2895	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	3.2826	(303.86)	0.00	1.6098	(1.3203)	0.0000	1	0.2895	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(4,000)	7.9300	(35,800.00)	(31,720.00)	0.0000	3.2826	(303.86)	0.00	3.2197	(2.6406)	0.0000	1	0.5790	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	3.2826	(303.86)	0.00	1.6098	(1.3203)	0.0000	1	0.2895	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(10,000)	7.9300	(89,500.00)	(79,300.00)	0.0000	3.2826	(303.86)	0.00	8.0491	(6.6016)	0.0000	1	1.4476	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(374,000)	7.9300	(3,347,300.00)	(2,965,820.00)	0.0000	3.2826	(303.86)	0.00	301.0378	(246.8987)	0.0000	1	54.1391	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(44,000)	7.9300	(393,800.00)	(348,920.00)	0.0000	3.2826	(303.86)	0.00	35.4162	(29.0469)	0.0000	1	6.3693	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(4,000)	7.9300	(35,800.00)	(31,720.00)	0.0000	3.2826	(303.86)	0.00	3.2197	(2.6406)	0.0000	1	0.5790	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(2,000)	7.9300	(17,900.00)	(15,860.00)	0.0000	3.2826	(303.86)	0.00	1.6098	(1.3203)	0.0000	1	0.2895	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(6,000)	7.9300	(53,700.00)	(47,580.00)	0.0000	3.2826	(303.86)	0.00	4.8295	(3.9609)	0.0000	1	0.8685	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(14,000)	7.9300	(125,300.00)	(111,020.00)	0.0000	3.2826	(303.86)	0.00	11.2688	(9.2422)	0.0000	1	2.0266	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(74,000)	7.9300	(662,300.00)	(586,820.00)	0.0000	3.2826	(303.86)	0.00	59.5636	(48.8516)	0.0000	1	10.7120	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(20,000)	7.9300	(179,000.00)	(158,600.00)	0.0000	3.2826	(303.86)	0.00	16.0983	(13.2031)	0.0000	1	2.8951	02/04/2025
1171.HK	01/14/2025	SDB3260128035	0	(8,000)	7.9300	(71,600.00)	(63,440.00)	0.0000	3.2826	(303.86)	0.00	6.4393	(5.2813)	0.0000	1	1.1581	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(12,000)	8.2000	(107,400.00)	(98,400.00)	0.0000	3.5372	(309.75)	0.00	10.4081	(8.3506)	0.0000	1	2.0575	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(20,000)	8.2000	(179,000.00)	(164,000.00)	0.0000	3.5372	(309.75)	0.00	17.3468	(13.9177)	0.0000	1	3.4291	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(20,000)	8.2000	(179,000.00)	(164,000.00)	0.0000	3.5372	(309.75)	0.00	17.3468	(13.9177)	0.0000	1	3.4291	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(26,000)	8.2000	(232,700.00)	(213,200.00)	0.0000	3.5372	(309.75)	0.00	22.5509	(18.0930)	0.0000	1	4.4578	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(6,000)	8.2000	(53,700.00)	(49,200.00)	0.0000	3.5372	(309.75)	0.00	5.2040	(4.1753)	0.0000	1	1.0287	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(2,000)	8.2000	(17,900.00)	(16,400.00)	0.0000	3.5372	(309.75)	0.00	1.7347	(1.3918)	0.0000	1	0.3429	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(2,000)	8.2000	(17,900.00)	(16,400.00)	0.0000	3.5372	(309.75)	0.00	1.7347	(1.3918)	0.0000	1	0.3429	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(4,000)	8.2000	(35,800.00)	(32,800.00)	0.0000	3.5372	(309.75)	0.00	3.4694	(2.7835)	0.0000	1	0.6858	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(2,000)	8.2000	(17,900.00)	(16,400.00)	0.0000	3.5372	(309.75)	0.00	1.7347	(1.3918)	0.0000	1	0.3429	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(10,000)	8.2000	(89,500.00)	(82,000.00)	0.0000	3.5372	(309.75)	0.00	8.6734	(6.9589)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H (Cont.)																	
1171.HK	01/13/2025	SDB3260128035	0	(44,000)	8.2000	(393,800.00)	(360,800.00)	0.0000	3.5372	(309.75)	0.00	38.1630	(30.6190)	0.0000	1	7.5440	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(4,000)	8.2000	(35,800.00)	(32,800.00)	0.0000	3.5372	(309.75)	0.00	3.4694	(2.7835)	0.0000	1	0.6858	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(2,000)	8.2000	(17,900.00)	(16,400.00)	0.0000	3.5372	(309.75)	0.00	1.7347	(1.3918)	0.0000	1	0.3429	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(6,000)	8.2000	(53,700.00)	(49,200.00)	0.0000	3.5372	(309.75)	0.00	5.2040	(4.1753)	0.0000	1	1.0287	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(14,000)	8.2000	(125,300.00)	(114,800.00)	0.0000	3.5372	(309.75)	0.00	12.1428	(9.7424)	0.0000	1	2.4004	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(74,000)	8.2000	(662,300.00)	(606,800.00)	0.0000	3.5372	(309.75)	0.00	64.1832	(51.4955)	0.0000	1	12.6877	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(20,000)	8.2000	(179,000.00)	(164,000.00)	0.0000	3.5372	(309.75)	0.00	17.3468	(13.9177)	0.0000	1	3.4291	02/04/2025
1171.HK	01/13/2025	SDB3260128035	0	(8,000)	8.2000	(71,600.00)	(65,600.00)	0.0000	3.5372	(309.75)	0.00	6.9387	(5.5671)	0.0000	1	1.3716	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(12,000)	8.2600	(107,400.00)	(99,120.00)	0.0000	3.7668	(309.75)	0.00	33.2511	(25.2352)	0.0000	3	8.0160	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(20,000)	8.2600	(179,000.00)	(165,200.00)	0.0000	3.7668	(309.75)	0.00	55.4185	(42.0586)	0.0000	3	13.3599	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(20,000)	8.2600	(179,000.00)	(165,200.00)	0.0000	3.7668	(309.75)	0.00	55.4185	(42.0586)	0.0000	3	13.3599	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(26,000)	8.2600	(232,700.00)	(214,760.00)	0.0000	3.7668	(309.75)	0.00	72.0441	(54.6762)	0.0000	3	17.3679	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(6,000)	8.2600	(53,700.00)	(49,560.00)	0.0000	3.7668	(309.75)	0.00	16.6256	(12.6176)	0.0000	3	4.0080	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(2,000)	8.2600	(17,900.00)	(16,520.00)	0.0000	3.7668	(309.75)	0.00	5.5419	(4.2059)	0.0000	3	1.3360	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(2,000)	8.2600	(17,900.00)	(16,520.00)	0.0000	3.7668	(309.75)	0.00	5.5419	(4.2059)	0.0000	3	1.3360	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(4,000)	8.2600	(35,800.00)	(33,040.00)	0.0000	3.7668	(309.75)	0.00	11.0837	(8.4117)	0.0000	3	2.6720	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(2,000)	8.2600	(17,900.00)	(16,520.00)	0.0000	3.7668	(309.75)	0.00	5.5419	(4.2059)	0.0000	3	1.3360	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(10,000)	8.2600	(89,500.00)	(82,600.00)	0.0000	3.7668	(309.75)	0.00	27.7093	(21.0293)	0.0000	3	6.6800	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(374,000)	8.2600	(3,347,300.00)	(3,089,240.00)	0.0000	3.7668	(309.75)	0.00	1,036.3268	(786.4963)	0.0000	3	249.8305	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(44,000)	8.2600	(393,800.00)	(363,440.00)	0.0000	3.7668	(309.75)	0.00	121.9208	(92.5290)	0.0000	3	29.3918	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(4,000)	8.2600	(35,800.00)	(33,040.00)	0.0000	3.7668	(309.75)	0.00	11.0837	(8.4117)	0.0000	3	2.6720	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(2,000)	8.2600	(17,900.00)	(16,520.00)	0.0000	3.7668	(309.75)	0.00	5.5419	(4.2059)	0.0000	3	1.3360	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(6,000)	8.2600	(53,700.00)	(49,560.00)	0.0000	3.7668	(309.75)	0.00	16.6256	(12.6176)	0.0000	3	4.0080	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(14,000)	8.2600	(125,300.00)	(115,640.00)	0.0000	3.7668	(309.75)	0.00	38.7930	(29.4410)	0.0000	3	9.3519	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(74,000)	8.2600	(662,300.00)	(611,240.00)	0.0000	3.7668	(309.75)	0.00	205.0486	(155.6169)	0.0000	3	49.4317	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(20,000)	8.2600	(179,000.00)	(165,200.00)	0.0000	3.7668	(309.75)	0.00	55.4185	(42.0586)	0.0000	3	13.3599	02/04/2025
1171.HK	01/10/2025	SDB3260128035	0	(8,000)	8.2600	(71,600.00)	(66,080.00)	0.0000	3.7668	(309.75)	0.00	22.1674	(16.8235)	0.0000	3	5.3440	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(12,000)	8.6700	(107,400.00)	(104,040.00)	0.0000	3.8514	(309.75)	0.00	11.3326	(8.8293)	0.0000	1	2.5034	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(20,000)	8.6700	(179,000.00)	(173,400.00)	0.0000	3.8514	(309.75)	0.00	18.8877	(14.7154)	0.0000	1	4.1723	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(20,000)	8.6700	(179,000.00)	(173,400.00)	0.0000	3.8514	(309.75)	0.00	18.8877	(14.7154)	0.0000	1	4.1723	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(26,000)	8.6700	(232,700.00)	(225,420.00)	0.0000	3.8514	(309.75)	0.00	24.5541	(19.1301)	0.0000	1	5.4240	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(6,000)	8.6700	(53,700.00)	(52,020.00)	0.0000	3.8514	(309.75)	0.00	5.6663	(4.4146)	0.0000	1	1.2517	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(2,000)	8.6700	(17,900.00)	(17,340.00)	0.0000	3.8514	(309.75)	0.00	1.8888	(1.4715)	0.0000	1	0.4172	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(2,000)	8.6700	(17,900.00)	(17,340.00)	0.0000	3.8514	(309.75)	0.00	1.8888	(1.4715)	0.0000	1	0.4172	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(4,000)	8.6700	(35,800.00)	(34,680.00)	0.0000	3.8514	(309.75)	0.00	3.7775	(2.9431)	0.0000	1	0.8345	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(2,000)	8.6700	(17,900.00)	(17,340.00)	0.0000	3.8514	(309.75)	0.00	1.8888	(1.4715)	0.0000	1	0.4172	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(10,000)	8.6700	(89,500.00)	(86,700.00)	0.0000	3.8514	(309.75)	0.00	9.4439	(7.3577)	0.0000	1	2.0862	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(374,000)	8.6700	(3,347,300.00)	(3,242,580.00)	0.0000	3.8514	(309.75)	0.00	353.2007	(275.1785)	0.0000	1	78.0222	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(44,000)	8.6700	(393,800.00)	(381,480.00)	0.0000	3.8514	(309.75)	0.00	41.5530	(32.3739)	0.0000	1	9.1791	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(4,000)	8.6700	(35,800.00)	(34,680.00)	0.0000	3.8514	(309.75)	0.00	3.7775	(2.9431)	0.0000	1	0.8345	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(2,000)	8.6700	(17,900.00)	(17,340.00)	0.0000	3.8514	(309.75)	0.00	1.8888	(1.4715)	0.0000	1	0.4172	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(6,000)	8.6700	(53,700.00)	(52,020.00)	0.0000	3.8514	(309.75)	0.00	5.6663	(4.4146)	0.0000	1	1.2517	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(14,000)	8.6700	(125,300.00)	(121,380.00)	0.0000	3.8514	(309.75)	0.00	13.2214	(10.3008)	0.0000	1	2.9206	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(74,000)	8.6700	(662,300.00)	(641,580.00)	0.0000	3.8514	(309.75)	0.00	69.8846	(54.4471)	0.0000	1	15.4375	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(20,000)	8.6700	(179,000.00)	(173,400.00)	0.0000	3.8514	(309.75)	0.00	18.8877	(14.7154)	0.0000	1	4.1723	02/04/2025
1171.HK	01/09/2025	SDB3260128035	0	(8,000)	8.6700	(71,600.00)	(69,360.00)	0.0000	3.8514	(309.75)	0.00	7.5551	(5.8862)	0.0000	1	1.6689	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(12,000)	8.7300	(107,400.00)	(104,760.00)	0.0000	3.9729	(309.75)	0.00	11.6902	(8.8904)	0.0000	1	2.7999	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(20,000)	8.7300	(179,000.00)	(174,600.00)	0.0000	3.9729	(309.75)	0.00	19.4837	(14.8173)	0.0000	1	4.6664	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(20,000)	8.7300	(179,000.00)	(174,600.00)	0.0000	3.9729	(309.75)	0.00	19.4837	(14.8173)	0.0000	1	4.6664	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(26,000)	8.7300	(232,700.00)	(226,980.00)	0.0000	3.9729	(309.75)	0.00	25.3288	(19.2624)	0.0000	1	6.0663	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(6,000)	8.7300	(53,700.00)	(52,380.00)	0.0000	3.9729	(309.75)	0.00	5.8451	(4.4452)	0.0000	1	1.3999	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(2,000)	8.7300	(17,900.00)	(17,460.00)	0.0000	3.9729	(309.7							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H (Cont.)																	
1171.HK	01/08/2025	SDB3260128035	0	(4,000)	8.7300	(35,800.00)	(34,920.00)	0.0000	3.9729	(309.75)	0.00	3.8967	(2.9635)	0.0000	1	0.9333	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(2,000)	8.7300	(17,900.00)	(17,460.00)	0.0000	3.9729	(309.75)	0.00	1.9484	(1.4817)	0.0000	1	0.4666	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(10,000)	8.7300	(89,500.00)	(87,300.00)	0.0000	3.9729	(309.75)	0.00	9.7418	(7.4086)	0.0000	1	2.3332	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(374,000)	8.7300	(3,347,300.00)	(3,265,020.00)	0.0000	3.9729	(309.75)	0.00	364.3449	(277.0828)	0.0000	1	87.2621	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(44,000)	8.7300	(393,800.00)	(384,120.00)	0.0000	3.9729	(309.75)	0.00	42.8641	(32.5980)	0.0000	1	10.2661	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(4,000)	8.7300	(35,800.00)	(34,920.00)	0.0000	3.9729	(309.75)	0.00	3.8967	(2.9635)	0.0000	1	0.9333	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(2,000)	8.7300	(17,900.00)	(17,460.00)	0.0000	3.9729	(309.75)	0.00	1.9484	(1.4817)	0.0000	1	0.4666	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(6,000)	8.7300	(53,700.00)	(52,380.00)	0.0000	3.9729	(309.75)	0.00	5.8451	(4.4452)	0.0000	1	1.3999	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(14,000)	8.7300	(125,300.00)	(122,220.00)	0.0000	3.9729	(309.75)	0.00	13.6386	(10.3721)	0.0000	1	3.2665	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(74,000)	8.7300	(662,300.00)	(646,020.00)	0.0000	3.9729	(309.75)	0.00	72.0896	(54.8239)	0.0000	1	17.2658	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(20,000)	8.7300	(179,000.00)	(174,600.00)	0.0000	3.9729	(309.75)	0.00	19.4837	(14.8173)	0.0000	1	4.6664	02/04/2025
1171.HK	01/08/2025	SDB3260128035	0	(8,000)	8.7300	(71,600.00)	(69,840.00)	0.0000	3.9729	(309.75)	0.00	7.7935	(5.9269)	0.0000	1	1.8666	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(12,000)	8.8200	(107,400.00)	(105,840.00)	0.0000	4.0362	(309.75)	0.00	11.8765	(8.9820)	0.0000	1	2.8945	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(20,000)	8.8200	(179,000.00)	(176,400.00)	0.0000	4.0362	(309.75)	0.00	19.7941	(14.9700)	0.0000	1	4.8241	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(20,000)	8.8200	(179,000.00)	(176,400.00)	0.0000	4.0362	(309.75)	0.00	19.7941	(14.9700)	0.0000	1	4.8241	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(26,000)	8.8200	(232,700.00)	(229,320.00)	0.0000	4.0362	(309.75)	0.00	25.7323	(19.4610)	0.0000	1	6.2713	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(6,000)	8.8200	(53,700.00)	(52,920.00)	0.0000	4.0362	(309.75)	0.00	5.9382	(4.4910)	0.0000	1	1.4472	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(2,000)	8.8200	(17,900.00)	(17,640.00)	0.0000	4.0362	(309.75)	0.00	1.9794	(1.4970)	0.0000	1	0.4824	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(2,000)	8.8200	(17,900.00)	(17,640.00)	0.0000	4.0362	(309.75)	0.00	1.9794	(1.4970)	0.0000	1	0.4824	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(4,000)	8.8200	(35,800.00)	(35,280.00)	0.0000	4.0362	(309.75)	0.00	3.9588	(2.9940)	0.0000	1	0.9648	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(2,000)	8.8200	(17,900.00)	(17,640.00)	0.0000	4.0362	(309.75)	0.00	1.9794	(1.4970)	0.0000	1	0.4824	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(10,000)	8.8200	(89,500.00)	(88,200.00)	0.0000	4.0362	(309.75)	0.00	9.8971	(7.4850)	0.0000	1	2.4120	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(374,000)	8.8200	(3,347,300.00)	(3,298,680.00)	0.0000	4.0362	(309.75)	0.00	370.1499	(279.9394)	0.0000	1	90.2106	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(44,000)	8.8200	(393,800.00)	(388,080.00)	0.0000	4.0362	(309.75)	0.00	43.5471	(32.9340)	0.0000	1	10.6130	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(4,000)	8.8200	(35,800.00)	(35,280.00)	0.0000	4.0362	(309.75)	0.00	3.9588	(2.9940)	0.0000	1	0.9648	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(2,000)	8.8200	(17,900.00)	(17,640.00)	0.0000	4.0362	(309.75)	0.00	1.9794	(1.4970)	0.0000	1	0.4824	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(6,000)	8.8200	(53,700.00)	(52,920.00)	0.0000	4.0362	(309.75)	0.00	5.9382	(4.4910)	0.0000	1	1.4472	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(14,000)	8.8200	(125,300.00)	(123,480.00)	0.0000	4.0362	(309.75)	0.00	13.8559	(10.4790)	0.0000	1	3.3769	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(74,000)	8.8200	(662,300.00)	(652,680.00)	0.0000	4.0362	(309.75)	0.00	73.2382	(55.3891)	0.0000	1	17.8492	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(20,000)	8.8200	(179,000.00)	(176,400.00)	0.0000	4.0362	(309.75)	0.00	19.7941	(14.9700)	0.0000	1	4.8241	02/04/2025
1171.HK	01/07/2025	SDB3260128035	0	(8,000)	8.8200	(71,600.00)	(70,560.00)	0.0000	4.0362	(309.75)	0.00	7.9176	(5.9880)	0.0000	1	1.9296	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(12,000)	8.7200	(107,400.00)	(104,640.00)	0.0000	3.8978	(309.75)	0.00	11.4692	(8.8802)	0.0000	1	2.5891	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(20,000)	8.7200	(179,000.00)	(174,400.00)	0.0000	3.8978	(309.75)	0.00	19.1154	(14.8003)	0.0000	1	4.3151	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(20,000)	8.7200	(179,000.00)	(174,400.00)	0.0000	3.8978	(309.75)	0.00	19.1154	(14.8003)	0.0000	1	4.3151	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(26,000)	8.7200	(232,700.00)	(226,720.00)	0.0000	3.8978	(309.75)	0.00	24.8500	(19.2404)	0.0000	1	5.6096	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(6,000)	8.7200	(53,700.00)	(52,320.00)	0.0000	3.8978	(309.75)	0.00	5.7346	(4.4401)	0.0000	1	1.2945	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(2,000)	8.7200	(17,900.00)	(17,440.00)	0.0000	3.8978	(309.75)	0.00	1.9115	(1.4800)	0.0000	1	0.4315	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(2,000)	8.7200	(17,900.00)	(17,440.00)	0.0000	3.8978	(309.75)	0.00	1.9115	(1.4800)	0.0000	1	0.4315	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(4,000)	8.7200	(35,800.00)	(34,880.00)	0.0000	3.8978	(309.75)	0.00	3.8231	(2.9601)	0.0000	1	0.8630	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(2,000)	8.7200	(17,900.00)	(17,440.00)	0.0000	3.8978	(309.75)	0.00	1.9115	(1.4800)	0.0000	1	0.4315	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(10,000)	8.7200	(89,500.00)	(87,200.00)	0.0000	3.8978	(309.75)	0.00	9.5577	(7.4001)	0.0000	1	2.1575	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(374,000)	8.7200	(3,347,300.00)	(3,261,280.00)	0.0000	3.8978	(309.75)	0.00	357.4577	(276.7654)	0.0000	1	80.6923	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(44,000)	8.7200	(393,800.00)	(383,680.00)	0.0000	3.8978	(309.75)	0.00	42.0538	(32.5606)	0.0000	1	9.4932	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(4,000)	8.7200	(35,800.00)	(34,880.00)	0.0000	3.8978	(309.75)	0.00	3.8231	(2.9601)	0.0000	1	0.8630	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(2,000)	8.7200	(17,900.00)	(17,440.00)	0.0000	3.8978	(309.75)	0.00	1.9115	(1.4800)	0.0000	1	0.4315	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(6,000)	8.7200	(53,700.00)	(52,320.00)	0.0000	3.8978	(309.75)	0.00	5.7346	(4.4401)	0.0000	1	1.2945	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(14,000)	8.7200	(125,300.00)	(122,080.00)	0.0000	3.8978	(309.75)	0.00	13.3808	(10.3602)	0.0000	1	3.0206	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(74,000)	8.7200	(662,300.00)	(645,280.00)	0.0000	3.8978	(309.75)	0.00	70.7269	(54.7611)	0.0000	1	15.9658	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(20,000)	8.7200	(179,000.00)	(174,400.00)	0.0000	3.8978	(309.75)	0.00	19.1154	(14.8003)	0.0000	1	4.3151	02/04/2025
1171.HK	01/06/2025	SDB3260128035	0	(8,000)	8.7200	(71,600.00)	(69,760.00)	0.0000	3.8978	(309.75)	0.00	7.6462	(5.9201)	0.0000	1	1.7260	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(12,000)	8.9500	(107,400.00)	(107,400.00)	0.0000	3.9489	(309.75)	0.00	34.8590	(27.3432)	0.0000	3	7.5158	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(20,000)	8.9500	(179,000.00)	(179,000.00)	0.0000	3.9489	(309.75)	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
YANKUANG ENERGY GROUP CO LTD CMN CLASS H (Cont.)																	
1171.HK	01/03/2025	SDB3260128035	0	(26,000)	8.9500	(232,700.00)	(232,700.00)	0.0000	3.9489	(309.75)	0.00	75.5277	(59.2436)	0.0000	3	16.2841	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(6,000)	8.9500	(53,700.00)	(53,700.00)	0.0000	3.9489	(309.75)	0.00	17.4295	(13.6716)	0.0000	3	3.7579	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(2,000)	8.9500	(17,900.00)	(17,900.00)	0.0000	3.9489	(309.75)	0.00	5.8098	(4.5572)	0.0000	3	1.2526	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(2,000)	8.9500	(17,900.00)	(17,900.00)	0.0000	3.9489	(309.75)	0.00	5.8098	(4.5572)	0.0000	3	1.2526	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(4,000)	8.9500	(35,800.00)	(35,800.00)	0.0000	3.9489	(309.75)	0.00	11.6197	(9.1144)	0.0000	3	2.5053	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(2,000)	8.9500	(17,900.00)	(17,900.00)	0.0000	3.9489	(309.75)	0.00	5.8098	(4.5572)	0.0000	3	1.2526	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(10,000)	8.9500	(89,500.00)	(89,500.00)	0.0000	3.9489	(309.75)	0.00	29.0491	(22.7860)	0.0000	3	6.2631	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(374,000)	8.9500	(3,347,300.00)	(3,347,300.00)	0.0000	3.9489	(309.75)	0.00	1,086.4373	(852.1964)	0.0000	3	234.2409	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(44,000)	8.9500	(393,800.00)	(393,800.00)	0.0000	3.9489	(309.75)	0.00	127.8162	(100.2584)	0.0000	3	27.5578	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(4,000)	8.9500	(35,800.00)	(35,800.00)	0.0000	3.9489	(309.75)	0.00	11.6197	(9.1144)	0.0000	3	2.5053	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(2,000)	8.9500	(17,900.00)	(17,900.00)	0.0000	3.9489	(309.75)	0.00	5.8098	(4.5572)	0.0000	3	1.2526	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(6,000)	8.9500	(53,700.00)	(53,700.00)	0.0000	3.9489	(309.75)	0.00	17.4295	(13.6716)	0.0000	3	3.7579	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(14,000)	8.9500	(125,300.00)	(125,300.00)	0.0000	3.9489	(309.75)	0.00	40.6688	(31.9004)	0.0000	3	8.7684	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(74,000)	8.9500	(662,300.00)	(662,300.00)	0.0000	3.9489	(309.75)	0.00	214.9635	(168.6164)	0.0000	3	46.3471	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(20,000)	8.9500	(179,000.00)	(179,000.00)	0.0000	3.9489	(309.75)	0.00	58.0983	(45.5720)	0.0000	3	12.5263	02/04/2025
1171.HK	01/03/2025	SDB3260128035	0	(8,000)	8.9500	(71,600.00)	(71,600.00)	0.0000	3.9489	(309.75)	0.00	23.2393	(18.2288)	0.0000	3	5.0105	02/04/2025
TOTAL YANKUANG ENERGY GROUP CO LTD CMN CLASS H												8,605.3660	(6,983.2565)	0.0000		1,622.1095	
ZAI LAB LIMITED CMN																	
9688.HK	01/17/2025	SDB3264857822	0	(1,900)	18.6800	(39,710.00)	(35,492.00)	0.0000	2.4434	(30.00)	0.00	2.6583	(0.2917)	0.0000	1	2.3665	02/04/2025
9688.HK	01/17/2025	SDB3264857822	0	(100)	18.6800	(2,090.00)	(1,868.00)	0.0000	2.4434	(30.00)	0.00	0.1399	(0.0154)	0.0000	1	0.1246	02/04/2025
9688.HK	01/17/2025	SDB3264857822	0	(1,300)	18.6800	(27,170.00)	(24,284.00)	0.0000	2.4434	(30.00)	0.00	1.8188	(0.1996)	0.0000	1	1.6192	02/04/2025
9688.HK	01/17/2025	SDB3264857822	0	(700)	18.6800	(14,630.00)	(13,076.00)	0.0000	2.4434	(30.00)	0.00	0.9794	(0.1075)	0.0000	1	0.8719	02/04/2025
9688.HK	01/17/2025	SDB3264857822	0	(100)	18.6800	(2,090.00)	(1,868.00)	0.0000	2.4434	(30.00)	0.00	0.1399	(0.0154)	0.0000	1	0.1246	02/04/2025
9688.HK	01/17/2025	SDB3264857822	0	(1,900)	18.6800	(39,710.00)	(35,492.00)	0.0000	2.4434	(30.00)	0.00	2.6583	(0.2917)	0.0000	1	2.3665	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(1,900)	19.4000	(39,710.00)	(36,860.00)	0.0000	2.6392	(30.00)	0.00	2.8713	(0.3030)	0.0000	1	2.5683	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(100)	19.4000	(2,090.00)	(1,940.00)	0.0000	2.6392	(30.00)	0.00	0.1511	(0.0159)	0.0000	1	0.1352	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(1,300)	19.4000	(27,170.00)	(25,220.00)	0.0000	2.6392	(30.00)	0.00	1.9646	(0.2073)	0.0000	1	1.7573	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(700)	19.4000	(14,630.00)	(13,580.00)	0.0000	2.6392	(30.00)	0.00	1.0578	(0.1116)	0.0000	1	0.9462	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(100)	19.4000	(2,090.00)	(1,940.00)	0.0000	2.6392	(30.00)	0.00	0.1511	(0.0159)	0.0000	1	0.1352	02/04/2025
9688.HK	01/16/2025	SDB3264857822	0	(1,900)	19.4000	(39,710.00)	(36,860.00)	0.0000	2.6392	(30.00)	0.00	2.8713	(0.3030)	0.0000	1	2.5683	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(1,900)	19.3600	(39,710.00)	(36,784.00)	0.0000	2.9650	(30.00)	0.00	3.2257	(0.3023)	0.0000	1	2.9234	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(100)	19.3600	(2,090.00)	(1,936.00)	0.0000	2.9650	(30.00)	0.00	0.1698	(0.0159)	0.0000	1	0.1539	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(1,300)	19.3600	(27,170.00)	(25,168.00)	0.0000	2.9650	(30.00)	0.00	2.2071	(0.2069)	0.0000	1	2.0002	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(700)	19.3600	(14,630.00)	(13,552.00)	0.0000	2.9650	(30.00)	0.00	1.1884	(0.1114)	0.0000	1	1.0770	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(100)	19.3600	(2,090.00)	(1,936.00)	0.0000	2.9650	(30.00)	0.00	0.1698	(0.0159)	0.0000	1	0.1539	02/04/2025
9688.HK	01/15/2025	SDB3264857822	0	(1,900)	19.3600	(39,710.00)	(36,784.00)	0.0000	2.9650	(30.00)	0.00	3.2257	(0.3023)	0.0000	1	2.9234	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(1,900)	18.9200	(39,710.00)	(35,948.00)	0.0000	3.2826	(30.00)	0.00	3.5713	(0.2955)	0.0000	1	3.2758	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(100)	18.9200	(2,090.00)	(1,892.00)	0.0000	3.2826	(30.00)	0.00	0.1880	(0.0156)	0.0000	1	0.1724	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(1,300)	18.9200	(27,170.00)	(24,596.00)	0.0000	3.2826	(30.00)	0.00	2.4435	(0.2022)	0.0000	1	2.2414	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(700)	18.9200	(14,630.00)	(13,244.00)	0.0000	3.2826	(30.00)	0.00	1.3157	(0.1089)	0.0000	1	1.2069	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(100)	18.9200	(2,090.00)	(1,892.00)	0.0000	3.2826	(30.00)	0.00	0.1880	(0.0156)	0.0000	1	0.1724	02/04/2025
9688.HK	01/14/2025	SDB3264857822	0	(1,900)	18.9200	(39,710.00)	(35,948.00)	0.0000	3.2826	(30.00)	0.00	3.5713	(0.2955)	0.0000	1	3.2758	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(1,900)	19.4000	(39,710.00)	(36,860.00)	0.0000	3.5372	(30.00)	0.00	3.8483	(0.3030)	0.0000	1	3.5453	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(100)	19.4000	(2,090.00)	(1,940.00)	0.0000	3.5372	(30.00)	0.00	0.2025	(0.0159)	0.0000	1	0.1866	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(1,300)	19.4000	(27,170.00)	(25,220.00)	0.0000	3.5372	(30.00)	0.00	2.6330	(0.2073)	0.0000	1	2.4257	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(700)	19.4000	(14,630.00)	(13,580.00)	0.0000	3.5372	(30.00)	0.00	1.4178	(0.1116)	0.0000	1	1.3062	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(100)	19.4000	(2,090.00)	(1,940.00)	0.0000	3.5372	(30.00)	0.00	0.2025	(0.0159)	0.0000	1	0.1866	02/04/2025
9688.HK	01/13/2025	SDB3264857822	0	(1,900)	19.4000	(39,710.00)	(36,860.00)	0.0000	3.5372	(30.00)	0.00	3.8483	(0.3030)	0.0000	1	3.5453	02/04/2025
9688.HK	01/10/2025	SDB3264857822	0	(1,900)	19.4200	(39,710.00)	(36,898.00)	0.0000	3.7668	(30.00)	0.00	12.2942	(0.9098)	0.0000	3	11.3844	02/04/2025
9688.HK	01/10/2025	SDB3264857822	0	(100)	19.4200	(2,090.00)	(1,942.00)	0.0000	3.7668	(30.00)	0.00	0.6471	(0.0479)	0.0000	3	0.5992	02/04/2025
9688.HK	01/10/2025	SDB3264857822	0	(1,300)	19.4200	(27,170.00)	(25,246.00)	0.0000	3.7668	(30.00)	0.00	8.4119	(0.6225)	0.0000	3	7.7894	02/04/2025
9688.HK	01/10/2025	SDB3264857822	0	(700)	19.4200	(14,630.00)	(13,594.00)	0.0000	3.7668	(30.00)	0.00	4.5295	(0.3352)	0.0000	3	4.1943	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZAI LAB LIMITED CMN (Cont.)																	
9688.HK	01/10/2025	SDB3264857822	0	(100)	19.4200	(2,090.00)	(1,942.00)	0.0000	3.7668	(30.00)	0.00	0.6471	(0.0479)	0.0000	3	0.5992	02/04/2025
9688.HK	01/10/2025	SDB3264857822	0	(1,900)	19.4200	(39,710.00)	(36,898.00)	0.0000	3.7668	(30.00)	0.00	12.2942	(0.9098)	0.0000	3	11.3844	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(1,900)	21.0000	(39,710.00)	(39,900.00)	0.0000	3.8514	(30.00)	0.00	4.1901	(0.3279)	0.0000	1	3.8622	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(100)	21.0000	(2,090.00)	(2,100.00)	0.0000	3.8514	(30.00)	0.00	0.2205	(0.0173)	0.0000	1	0.2033	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(1,300)	21.0000	(27,170.00)	(27,300.00)	0.0000	3.8514	(30.00)	0.00	2.8669	(0.2244)	0.0000	1	2.6425	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(700)	21.0000	(14,630.00)	(14,700.00)	0.0000	3.8514	(30.00)	0.00	1.5437	(0.1208)	0.0000	1	1.4229	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(100)	21.0000	(2,090.00)	(2,100.00)	0.0000	3.8514	(30.00)	0.00	0.2205	(0.0173)	0.0000	1	0.2033	02/04/2025
9688.HK	01/09/2025	SDB3264857822	0	(1,900)	21.0000	(39,710.00)	(39,900.00)	0.0000	3.8514	(30.00)	0.00	4.1901	(0.3279)	0.0000	1	3.8622	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(1,900)	19.3800	(39,710.00)	(36,822.00)	0.0000	3.9729	(30.00)	0.00	4.3223	(0.3026)	0.0000	1	4.0197	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(100)	19.3800	(2,090.00)	(1,938.00)	0.0000	3.9729	(30.00)	0.00	0.2275	(0.0159)	0.0000	1	0.2116	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(1,300)	19.3800	(27,170.00)	(25,194.00)	0.0000	3.9729	(30.00)	0.00	2.9574	(0.2071)	0.0000	1	2.7503	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(700)	19.3800	(14,630.00)	(13,566.00)	0.0000	3.9729	(30.00)	0.00	1.5924	(0.1115)	0.0000	1	1.4809	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(100)	19.3800	(2,090.00)	(1,938.00)	0.0000	3.9729	(30.00)	0.00	0.2275	(0.0159)	0.0000	1	0.2116	02/04/2025
9688.HK	01/08/2025	SDB3264857822	0	(1,900)	19.3800	(39,710.00)	(36,822.00)	0.0000	3.9729	(30.00)	0.00	4.3223	(0.3026)	0.0000	1	4.0197	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(1,900)	19.2000	(39,710.00)	(36,480.00)	0.0000	4.0362	(30.00)	0.00	4.3912	(0.2998)	0.0000	1	4.0914	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(100)	19.2000	(2,090.00)	(1,920.00)	0.0000	4.0362	(30.00)	0.00	0.2311	(0.0158)	0.0000	1	0.2153	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(1,300)	19.2000	(27,170.00)	(24,960.00)	0.0000	4.0362	(30.00)	0.00	3.0045	(0.2052)	0.0000	1	2.7994	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(700)	19.2000	(14,630.00)	(13,440.00)	0.0000	4.0362	(30.00)	0.00	1.6178	(0.1105)	0.0000	1	1.5073	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(100)	19.2000	(2,090.00)	(1,920.00)	0.0000	4.0362	(30.00)	0.00	0.2311	(0.0158)	0.0000	1	0.2153	02/04/2025
9688.HK	01/07/2025	SDB3264857822	0	(1,900)	19.2000	(39,710.00)	(36,480.00)	0.0000	4.0362	(30.00)	0.00	4.3912	(0.2998)	0.0000	1	4.0914	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(1,900)	19.5400	(39,710.00)	(37,126.00)	0.0000	3.8978	(30.00)	0.00	4.2406	(0.3051)	0.0000	1	3.9355	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(100)	19.5400	(2,090.00)	(1,954.00)	0.0000	3.8978	(30.00)	0.00	0.2232	(0.0161)	0.0000	1	0.2071	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(1,300)	19.5400	(27,170.00)	(25,402.00)	0.0000	3.8978	(30.00)	0.00	2.9015	(0.2088)	0.0000	1	2.6927	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(700)	19.5400	(14,630.00)	(13,678.00)	0.0000	3.8978	(30.00)	0.00	1.5623	(0.1124)	0.0000	1	1.4499	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(100)	19.5400	(2,090.00)	(1,954.00)	0.0000	3.8978	(30.00)	0.00	0.2232	(0.0161)	0.0000	1	0.2071	02/04/2025
9688.HK	01/06/2025	SDB3264857822	0	(1,900)	19.5400	(39,710.00)	(37,126.00)	0.0000	3.8978	(30.00)	0.00	4.2406	(0.3051)	0.0000	1	3.9355	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(1,900)	20.9000	(39,710.00)	(39,710.00)	0.0000	3.9489	(30.00)	0.00	12.8887	(0.9792)	0.0000	3	11.9096	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(100)	20.9000	(2,090.00)	(2,090.00)	0.0000	3.9489	(30.00)	0.00	0.6784	(0.0515)	0.0000	3	0.6268	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(1,300)	20.9000	(27,170.00)	(27,170.00)	0.0000	3.9489	(30.00)	0.00	8.8186	(0.6699)	0.0000	3	8.1487	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(700)	20.9000	(14,630.00)	(14,630.00)	0.0000	3.9489	(30.00)	0.00	4.7485	(0.3607)	0.0000	3	4.3877	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(100)	20.9000	(2,090.00)	(2,090.00)	0.0000	3.9489	(30.00)	0.00	0.6784	(0.0515)	0.0000	3	0.6268	02/04/2025
9688.HK	01/03/2025	SDB3264857822	0	(1,900)	20.9000	(39,710.00)	(39,710.00)	0.0000	3.9489	(30.00)	0.00	12.8887	(0.9792)	0.0000	3	11.9096	02/04/2025
TOTAL ZAI LAB LIMITED CMN												184.7434	(14.5894)	0.0000		170.1540	
Z3LD GROUP INC. CMN																	
6979.HK	01/17/2025	SDB3263645047	0	(18,400)	6.6600	(124,936.00)	(122,544.00)	0.0000	2.4434	(1,321.74)	0.00	8.3634	(44.3757)	0.0000	1	(36.0122)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(1,600)	6.6600	(10,864.00)	(10,656.00)	0.0000	2.4434	(1,321.74)	0.00	0.7273	(3.8588)	0.0000	1	(3.1315)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(17,000)	6.6600	(115,430.00)	(113,220.00)	0.0000	2.4434	(1,321.74)	0.00	7.7271	(40.9993)	0.0000	1	(33.2722)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(2,800)	6.6600	(19,012.00)	(18,648.00)	0.0000	2.4434	(1,321.74)	0.00	1.2727	(6.7528)	0.0000	1	(5.4801)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(27,600)	6.6600	(187,404.00)	(183,816.00)	0.0000	2.4434	(1,321.74)	0.00	12.5451	(66.5635)	0.0000	1	(54.0184)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(2,400)	6.6600	(16,296.00)	(15,984.00)	0.0000	2.4434	(1,321.74)	0.00	1.0909	(5.7881)	0.0000	1	(4.6972)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(4,400)	6.6600	(29,876.00)	(29,304.00)	0.0000	2.4434	(1,321.74)	0.00	1.9999	(10.6116)	0.0000	1	(8.6116)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(1,600)	6.6600	(10,864.00)	(10,656.00)	0.0000	2.4434	(1,321.74)	0.00	0.7273	(3.8588)	0.0000	1	(3.1315)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(2,200)	6.6600	(14,938.00)	(14,652.00)	0.0000	2.4434	(1,321.74)	0.00	1.0000	(5.3058)	0.0000	1	(4.3058)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(19,800)	6.6600	(134,442.00)	(131,868.00)	0.0000	2.4434	(1,321.74)	0.00	8.9998	(47.7521)	0.0000	1	(38.7523)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(9,800)	6.6600	(66,542.00)	(65,268.00)	0.0000	2.4434	(1,321.74)	0.00	4.4544	(23.6349)	0.0000	1	(19.1804)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(10,200)	6.6600	(69,258.00)	(67,932.00)	0.0000	2.4434	(1,321.74)	0.00	4.6362	(24.5996)	0.0000	1	(19.9633)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(3,000)	6.6600	(20,370.00)	(19,980.00)	0.0000	2.4434	(1,321.74)	0.00	1.3636	(7.2352)	0.0000	1	(5.8716)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(1,000)	6.6600	(6,790.00)	(6,660.00)	0.0000	2.4434	(1,321.74)	0.00	0.4545	(2.4117)	0.0000	1	(1.9572)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(1,800)	6.6600	(12,222.00)	(11,988.00)	0.0000	2.4434	(1,321.74)	0.00	0.8182	(4.3411)	0.0000	1	(3.5229)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(6,600)	6.6600	(44,814.00)	(43,956.00)	0.0000	2.4434	(1,321.74)	0.00	2.9999	(15.9174)	0.0000	1	(12.9174)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(13,600)	6.6600	(92,344.00)	(90,576.00)	0.0000	2.4434	(1,321.74)	0.00	6.1817	(32.7994)	0.0000	1	(26.6177)	02/04/2025
6979.HK	01/17/2025	SDB3263645047	0	(2,800)	6.6600	(19,012.00)	(18,648.00)	0.0000	2.4434	(1,321.74)	0.00	1.2727	(6.7528)	0.0000	1	(5.4801)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZJLD GROUP INC. CMN (Cont.)																	
6979.HK	01/17/2025	SDB3263645047	0	(5,200)	6.6600	(35,308.00)	(34,632.00)	0.0000	2.4434	(1,321.74)	0.00	2.3636	(12.5410)	0.0000	1	(10.1774)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(18,400)	6.6900	(124,936.00)	(123,096.00)	0.0000	2.6392	(1,321.74)	0.00	9.0336	(44.5756)	0.0000	1	(35.5419)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(1,600)	6.6900	(10,864.00)	(10,704.00)	0.0000	2.6392	(1,321.74)	0.00	0.7855	(3.8761)	0.0000	1	(3.0906)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(17,000)	6.6900	(115,430.00)	(113,730.00)	0.0000	2.6392	(1,321.74)	0.00	8.3463	(41.1839)	0.0000	1	(32.8377)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(2,800)	6.6900	(19,012.00)	(18,732.00)	0.0000	2.6392	(1,321.74)	0.00	1.3747	(6.7832)	0.0000	1	(5.4086)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(27,600)	6.6900	(187,404.00)	(184,644.00)	0.0000	2.6392	(1,321.74)	0.00	13.5504	(66.8633)	0.0000	1	(53.3129)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(2,400)	6.6900	(16,296.00)	(16,056.00)	0.0000	2.6392	(1,321.74)	0.00	1.1783	(5.8142)	0.0000	1	(4.6359)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(4,400)	6.6900	(29,876.00)	(29,436.00)	0.0000	2.6392	(1,321.74)	0.00	2.1602	(10.6594)	0.0000	1	(8.4992)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(1,600)	6.6900	(10,864.00)	(10,704.00)	0.0000	2.6392	(1,321.74)	0.00	0.7855	(3.8761)	0.0000	1	(3.0906)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(2,200)	6.6900	(14,938.00)	(14,718.00)	0.0000	2.6392	(1,321.74)	0.00	1.0801	(5.3297)	0.0000	1	(4.2496)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(19,800)	6.6900	(134,442.00)	(132,462.00)	0.0000	2.6392	(1,321.74)	0.00	9.7210	(47.9672)	0.0000	1	(38.2462)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(9,800)	6.6900	(66,542.00)	(65,562.00)	0.0000	2.6392	(1,321.74)	0.00	4.8114	(23.7413)	0.0000	1	(18.9299)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(10,200)	6.6900	(69,258.00)	(68,238.00)	0.0000	2.6392	(1,321.74)	0.00	5.0078	(24.7104)	0.0000	1	(19.7026)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(3,000)	6.6900	(20,370.00)	(20,070.00)	0.0000	2.6392	(1,321.74)	0.00	1.4729	(7.2678)	0.0000	1	(5.7949)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(1,000)	6.6900	(6,790.00)	(6,690.00)	0.0000	2.6392	(1,321.74)	0.00	0.4910	(2.4226)	0.0000	1	(1.9316)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(1,800)	6.6900	(12,222.00)	(12,042.00)	0.0000	2.6392	(1,321.74)	0.00	0.8837	(4.3607)	0.0000	1	(3.4769)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(6,600)	6.6900	(44,814.00)	(44,154.00)	0.0000	2.6392	(1,321.74)	0.00	3.2403	(15.9891)	0.0000	1	(12.7487)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(13,600)	6.6900	(92,344.00)	(90,984.00)	0.0000	2.6392	(1,321.74)	0.00	6.6770	(32.9472)	0.0000	1	(26.2701)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(2,800)	6.6900	(19,012.00)	(18,732.00)	0.0000	2.6392	(1,321.74)	0.00	1.3747	(6.7832)	0.0000	1	(5.4086)	02/04/2025
6979.HK	01/16/2025	SDB3263645047	0	(5,200)	6.6900	(35,308.00)	(34,788.00)	0.0000	2.6392	(1,321.74)	0.00	2.5530	(12.5974)	0.0000	1	(10.0445)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(18,400)	6.4000	(124,936.00)	(117,760.00)	0.0000	2.9650	(1,321.74)	0.00	10.1488	(42.6433)	0.0000	1	(32.4945)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(1,600)	6.4000	(10,864.00)	(10,240.00)	0.0000	2.9650	(1,321.74)	0.00	0.8825	(3.7081)	0.0000	1	(2.8256)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(17,000)	6.4000	(115,430.00)	(108,800.00)	0.0000	2.9650	(1,321.74)	0.00	9.3766	(39.3987)	0.0000	1	(30.0221)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(2,800)	6.4000	(19,012.00)	(17,920.00)	0.0000	2.9650	(1,321.74)	0.00	1.5444	(6.4892)	0.0000	1	(4.9448)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(27,600)	6.4000	(187,404.00)	(176,640.00)	0.0000	2.9650	(1,321.74)	0.00	15.2232	(63.9649)	0.0000	1	(48.7418)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(2,400)	6.4000	(16,296.00)	(15,360.00)	0.0000	2.9650	(1,321.74)	0.00	1.3238	(5.5622)	0.0000	1	(4.2384)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(4,400)	6.4000	(29,876.00)	(28,160.00)	0.0000	2.9650	(1,321.74)	0.00	2.4269	(10.1973)	0.0000	1	(7.7704)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(1,600)	6.4000	(10,864.00)	(10,240.00)	0.0000	2.9650	(1,321.74)	0.00	0.8825	(3.7081)	0.0000	1	(2.8256)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(2,200)	6.4000	(14,938.00)	(14,080.00)	0.0000	2.9650	(1,321.74)	0.00	1.2134	(5.0987)	0.0000	1	(3.8852)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(19,800)	6.4000	(134,442.00)	(126,720.00)	0.0000	2.9650	(1,321.74)	0.00	10.9210	(45.8879)	0.0000	1	(34.9669)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(9,800)	6.4000	(66,542.00)	(62,720.00)	0.0000	2.9650	(1,321.74)	0.00	5.4053	(22.7122)	0.0000	1	(17.3069)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(10,200)	6.4000	(69,258.00)	(65,280.00)	0.0000	2.9650	(1,321.74)	0.00	5.6260	(23.6392)	0.0000	1	(18.0133)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(3,000)	6.4000	(20,370.00)	(19,200.00)	0.0000	2.9650	(1,321.74)	0.00	1.6547	(6.9527)	0.0000	1	(5.2980)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(1,000)	6.4000	(6,790.00)	(6,400.00)	0.0000	2.9650	(1,321.74)	0.00	0.5516	(2.3176)	0.0000	1	(1.7660)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(1,800)	6.4000	(12,222.00)	(11,520.00)	0.0000	2.9650	(1,321.74)	0.00	0.9928	(4.1716)	0.0000	1	(3.1788)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(6,600)	6.4000	(44,814.00)	(42,240.00)	0.0000	2.9650	(1,321.74)	0.00	3.6403	(15.2960)	0.0000	1	(11.6556)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(13,600)	6.4000	(92,344.00)	(87,040.00)	0.0000	2.9650	(1,321.74)	0.00	7.5013	(31.5190)	0.0000	1	(24.0177)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(2,800)	6.4000	(19,012.00)	(17,920.00)	0.0000	2.9650	(1,321.74)	0.00	1.5444	(6.4892)	0.0000	1	(4.9448)	02/04/2025
6979.HK	01/15/2025	SDB3263645047	0	(5,200)	6.4000	(35,308.00)	(33,280.00)	0.0000	2.9650	(1,321.74)	0.00	2.8681	(12.0514)	0.0000	1	(9.1832)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(18,400)	6.3900	(124,936.00)	(117,576.00)	0.0000	3.2826	(1,321.74)	0.00	11.2361	(42.5767)	0.0000	1	(31.3406)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(1,600)	6.3900	(10,864.00)	(10,224.00)	0.0000	3.2826	(1,321.74)	0.00	0.9770	(3.7023)	0.0000	1	(2.7253)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(17,000)	6.3900	(115,430.00)	(108,630.00)	0.0000	3.2826	(1,321.74)	0.00	10.3811	(39.3371)	0.0000	1	(28.9560)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(2,800)	6.3900	(19,012.00)	(17,892.00)	0.0000	3.2826	(1,321.74)	0.00	1.7098	(6.4791)	0.0000	1	(4.7692)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(27,600)	6.3900	(187,404.00)	(176,364.00)	0.0000	3.2826	(1,321.74)	0.00	16.8541	(63.8650)	0.0000	1	(47.0109)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(2,400)	6.3900	(16,296.00)	(15,336.00)	0.0000	3.2826	(1,321.74)	0.00	1.4656	(5.5535)	0.0000	1	(4.0879)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(4,400)	6.3900	(29,876.00)	(28,116.00)	0.0000	3.2826	(1,321.74)	0.00	2.6869	(10.1814)	0.0000	1	(7.4945)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(1,600)	6.3900	(10,864.00)	(10,224.00)	0.0000	3.2826	(1,321.74)	0.00	0.9770	(3.7023)	0.0000	1	(2.7253)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(2,200)	6.3900	(14,938.00)	(14,058.00)	0.0000	3.2826	(1,321.74)	0.00	1.3434	(5.0907)	0.0000	1	(3.7472)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(19,800)	6.3900	(134,442.00)	(126,522.00)	0.0000	3.2826	(1,321.74)	0.00	12.0910	(45.8162)	0.0000	1	(33.7252)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(9,800)	6.3900	(66,542.00)	(62,622.00)	0.0000	3.2826	(1,321.74)	0.00	5.9844	(22.6767)	0.0000	1	(16.6923)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(10,200)	6.3900	(69,258.00)	(65,178.00)	0.0000	3.2826	(1,321.74)	0.00	6.2287	(23.6023)	0.0000	1	(17.3736)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(3,000)	6.3900	(20,370.00)	(19,170.00)	0.0000	3.2826	(1,321.74)	0.00	1.8320	(6.9418)	0.0000	1	(5.1099)	02/04/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZJLD GROUP INC. CMN (Cont.)																	
6979.HK	01/14/2025	SDB3263645047	0	(1,800)	6.3900	(12,222.00)	(11,502.00)	0.0000	3.2826	(1,321.74)	0.00	1.0992	(4.1651)	0.0000	1	(3.0659)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(6,600)	6.3900	(44,814.00)	(42,174.00)	0.0000	3.2826	(1,321.74)	0.00	4.0303	(15.2721)	0.0000	1	(11.2417)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(13,600)	6.3900	(92,344.00)	(86,904.00)	0.0000	3.2826	(1,321.74)	0.00	8.3049	(31.4697)	0.0000	1	(23.1648)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(2,800)	6.3900	(19,012.00)	(17,892.00)	0.0000	3.2826	(1,321.74)	0.00	1.7098	(6.4791)	0.0000	1	(4.7692)	02/04/2025
6979.HK	01/14/2025	SDB3263645047	0	(5,200)	6.3900	(35,308.00)	(33,228.00)	0.0000	3.2826	(1,321.74)	0.00	3.1754	(12.0325)	0.0000	1	(8.8571)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(18,400)	6.4600	(124,936.00)	(118,864.00)	0.0000	3.5372	(1,321.74)	0.00	12.1075	(43.0431)	0.0000	1	(30.9356)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(1,600)	6.4600	(10,864.00)	(10,336.00)	0.0000	3.5372	(1,321.74)	0.00	1.0528	(3.7429)	0.0000	1	(2.6900)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(17,000)	6.4600	(115,430.00)	(109,820.00)	0.0000	3.5372	(1,321.74)	0.00	11.1863	(39.7681)	0.0000	1	(28.5818)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(2,800)	6.4600	(19,012.00)	(18,088.00)	0.0000	3.5372	(1,321.74)	0.00	1.8424	(6.5500)	0.0000	1	(4.7076)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(27,600)	6.4600	(187,404.00)	(178,296.00)	0.0000	3.5372	(1,321.74)	0.00	18.1612	(64.5646)	0.0000	1	(46.4034)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(2,400)	6.4600	(16,296.00)	(15,504.00)	0.0000	3.5372	(1,321.74)	0.00	1.5792	(5.6143)	0.0000	1	(4.0351)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(4,400)	6.4600	(29,876.00)	(28,424.00)	0.0000	3.5372	(1,321.74)	0.00	2.8953	(10.2929)	0.0000	1	(7.3976)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(1,600)	6.4600	(10,864.00)	(10,336.00)	0.0000	3.5372	(1,321.74)	0.00	1.0528	(3.7429)	0.0000	1	(2.6900)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(2,200)	6.4600	(14,938.00)	(14,212.00)	0.0000	3.5372	(1,321.74)	0.00	1.4476	(5.1465)	0.0000	1	(3.6988)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(19,800)	6.4600	(134,442.00)	(127,908.00)	0.0000	3.5372	(1,321.74)	0.00	13.0287	(46.3181)	0.0000	1	(33.2894)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(9,800)	6.4600	(66,542.00)	(63,308.00)	0.0000	3.5372	(1,321.74)	0.00	6.4486	(22.9251)	0.0000	1	(16.4766)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(10,200)	6.4600	(69,258.00)	(65,892.00)	0.0000	3.5372	(1,321.74)	0.00	6.7118	(23.8608)	0.0000	1	(17.1491)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(3,000)	6.4600	(20,370.00)	(19,380.00)	0.0000	3.5372	(1,321.74)	0.00	1.9740	(7.0179)	0.0000	1	(5.0438)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(1,000)	6.4600	(6,790.00)	(6,460.00)	0.0000	3.5372	(1,321.74)	0.00	0.6580	(2.3393)	0.0000	1	(1.6813)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(1,800)	6.4600	(12,222.00)	(11,628.00)	0.0000	3.5372	(1,321.74)	0.00	1.1844	(4.2107)	0.0000	1	(3.0263)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(6,600)	6.4600	(44,814.00)	(42,636.00)	0.0000	3.5372	(1,321.74)	0.00	4.3429	(15.4394)	0.0000	1	(11.0965)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(13,600)	6.4600	(92,344.00)	(87,856.00)	0.0000	3.5372	(1,321.74)	0.00	8.9490	(31.8144)	0.0000	1	(22.8654)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(2,800)	6.4600	(19,012.00)	(18,088.00)	0.0000	3.5372	(1,321.74)	0.00	1.8424	(6.5500)	0.0000	1	(4.7076)	02/04/2025
6979.HK	01/13/2025	SDB3263645047	0	(5,200)	6.4600	(35,308.00)	(33,592.00)	0.0000	3.5372	(1,321.74)	0.00	3.4217	(12.1643)	0.0000	1	(8.7427)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(18,400)	6.4500	(124,936.00)	(118,680.00)	0.0000	3.7668	(1,321.74)	0.00	38.6803	(128.9293)	0.0000	3	(90.2490)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(1,600)	6.4500	(10,864.00)	(10,320.00)	0.0000	3.7668	(1,321.74)	0.00	3.3635	(11.2112)	0.0000	3	(7.8477)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(17,000)	6.4500	(115,430.00)	(109,650.00)	0.0000	3.7668	(1,321.74)	0.00	35.7372	(119.1195)	0.0000	3	(83.3823)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(2,800)	6.4500	(19,012.00)	(18,060.00)	0.0000	3.7668	(1,321.74)	0.00	5.8861	(19.6197)	0.0000	3	(13.7335)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(27,600)	6.4500	(187,404.00)	(178,020.00)	0.0000	3.7668	(1,321.74)	0.00	58.0204	(193.3940)	0.0000	3	(135.3735)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(2,400)	6.4500	(16,296.00)	(15,480.00)	0.0000	3.7668	(1,321.74)	0.00	5.0453	(16.8169)	0.0000	3	(11.7716)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(4,400)	6.4500	(29,876.00)	(28,380.00)	0.0000	3.7668	(1,321.74)	0.00	9.2496	(30.8309)	0.0000	3	(21.5813)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(1,600)	6.4500	(10,864.00)	(10,320.00)	0.0000	3.7668	(1,321.74)	0.00	3.3635	(11.2112)	0.0000	3	(7.8477)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(2,200)	6.4500	(14,938.00)	(14,190.00)	0.0000	3.7668	(1,321.74)	0.00	4.6248	(15.4155)	0.0000	3	(10.7906)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(19,800)	6.4500	(134,442.00)	(127,710.00)	0.0000	3.7668	(1,321.74)	0.00	41.6234	(138.7392)	0.0000	3	(97.1158)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(9,800)	6.4500	(66,542.00)	(63,210.00)	0.0000	3.7668	(1,321.74)	0.00	20.6015	(68.6689)	0.0000	3	(48.0674)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(10,200)	6.4500	(69,258.00)	(65,790.00)	0.0000	3.7668	(1,321.74)	0.00	21.4423	(71.4717)	0.0000	3	(50.0294)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(3,000)	6.4500	(20,370.00)	(19,350.00)	0.0000	3.7668	(1,321.74)	0.00	6.3066	(21.0211)	0.0000	3	(14.7145)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(1,000)	6.4500	(6,790.00)	(6,450.00)	0.0000	3.7668	(1,321.74)	0.00	2.1022	(7.0070)	0.0000	3	(4.9048)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(1,800)	6.4500	(12,222.00)	(11,610.00)	0.0000	3.7668	(1,321.74)	0.00	3.7839	(12.6127)	0.0000	3	(8.8287)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(6,600)	6.4500	(44,814.00)	(42,570.00)	0.0000	3.7668	(1,321.74)	0.00	13.8745	(46.2464)	0.0000	3	(32.3719)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(13,600)	6.4500	(92,344.00)	(87,720.00)	0.0000	3.7668	(1,321.74)	0.00	28.5898	(95.2956)	0.0000	3	(66.7058)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(2,800)	6.4500	(19,012.00)	(18,060.00)	0.0000	3.7668	(1,321.74)	0.00	5.8861	(19.6197)	0.0000	3	(13.7335)	02/04/2025
6979.HK	01/10/2025	SDB3263645047	0	(5,200)	6.4500	(35,308.00)	(33,540.00)	0.0000	3.7668	(1,321.74)	0.00	10.9314	(36.4365)	0.0000	3	(25.5052)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(18,400)	6.4200	(124,936.00)	(118,128.00)	0.0000	3.8514	(1,321.74)	0.00	13.1830	(42.7765)	0.0000	1	(29.5935)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(1,600)	6.4200	(10,864.00)	(10,272.00)	0.0000	3.8514	(1,321.74)	0.00	1.1463	(3.7197)	0.0000	1	(2.5734)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(17,000)	6.4200	(115,430.00)	(109,140.00)	0.0000	3.8514	(1,321.74)	0.00	12.1800	(39.5218)	0.0000	1	(27.3419)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(2,800)	6.4200	(19,012.00)	(17,976.00)	0.0000	3.8514	(1,321.74)	0.00	2.0061	(6.5095)	0.0000	1	(4.5034)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(27,600)	6.4200	(187,404.00)	(177,192.00)	0.0000	3.8514	(1,321.74)	0.00	19.7745	(64.1648)	0.0000	1	(44.3903)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(2,400)	6.4200	(16,296.00)	(15,408.00)	0.0000	3.8514	(1,321.74)	0.00	1.7195	(5.5795)	0.0000	1	(3.8600)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(4,400)	6.4200	(29,876.00)	(28,248.00)	0.0000	3.8514	(1,321.74)	0.00	3.1525	(10.2292)	0.0000	1	(7.0767)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(1,600)	6.4200	(10,864.00)	(10,272.00)	0.0000	3.8514	(1,321.74)	0.00	1.1463	(3.7197)	0.0000	1	(2.5734)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(2,200)	6.4200	(14,938.0											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZJLD GROUP INC. CMN (Cont.)																	
6979.HK	01/09/2025	SDB3263645047	0	(9,800)	6.4200	(66,542.00)	(62,916.00)	0.0000	3.8514	(1,321.74)	0.00	7.0214	(22.7832)	0.0000	1	(15.7618)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(10,200)	6.4200	(69,258.00)	(65,484.00)	0.0000	3.8514	(1,321.74)	0.00	7.3080	(23.7131)	0.0000	1	(16.4051)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(3,000)	6.4200	(20,370.00)	(19,260.00)	0.0000	3.8514	(1,321.74)	0.00	2.1494	(6.9744)	0.0000	1	(4.8250)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(1,000)	6.4200	(6,790.00)	(6,420.00)	0.0000	3.8514	(1,321.74)	0.00	0.7165	(2.3248)	0.0000	1	(1.6083)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(1,800)	6.4200	(12,222.00)	(11,556.00)	0.0000	3.8514	(1,321.74)	0.00	1.2896	(4.1847)	0.0000	1	(2.8950)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(6,600)	6.4200	(44,814.00)	(42,372.00)	0.0000	3.8514	(1,321.74)	0.00	4.7287	(15.3438)	0.0000	1	(10.6151)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(13,600)	6.4200	(92,344.00)	(87,312.00)	0.0000	3.8514	(1,321.74)	0.00	9.7440	(31.6174)	0.0000	1	(21.8735)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(2,800)	6.4200	(19,012.00)	(17,976.00)	0.0000	3.8514	(1,321.74)	0.00	2.0061	(6.5095)	0.0000	1	(4.5034)	02/04/2025
6979.HK	01/09/2025	SDB3263645047	0	(5,200)	6.4200	(35,308.00)	(33,384.00)	0.0000	3.8514	(1,321.74)	0.00	3.7256	(12.0890)	0.0000	1	(8.3634)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(18,400)	6.2200	(124,936.00)	(114,448.00)	0.0000	3.9729	(1,321.74)	0.00	13.5990	(41.4439)	0.0000	1	(27.8450)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(1,600)	6.2200	(10,864.00)	(9,952.00)	0.0000	3.9729	(1,321.74)	0.00	1.1825	(3.6038)	0.0000	1	(2.4213)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(17,000)	6.2200	(115,430.00)	(105,740.00)	0.0000	3.9729	(1,321.74)	0.00	12.5643	(38.2906)	0.0000	1	(25.7263)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(2,800)	6.2200	(19,012.00)	(17,416.00)	0.0000	3.9729	(1,321.74)	0.00	2.0694	(6.3067)	0.0000	1	(4.2373)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(27,600)	6.2200	(187,404.00)	(171,672.00)	0.0000	3.9729	(1,321.74)	0.00	20.3984	(62.1659)	0.0000	1	(41.7675)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(2,400)	6.2200	(16,296.00)	(14,928.00)	0.0000	3.9729	(1,321.74)	0.00	1.7738	(5.4057)	0.0000	1	(3.6320)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(4,400)	6.2200	(29,876.00)	(27,368.00)	0.0000	3.9729	(1,321.74)	0.00	3.2519	(9.9105)	0.0000	1	(6.6586)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(1,600)	6.2200	(10,864.00)	(9,952.00)	0.0000	3.9729	(1,321.74)	0.00	1.1825	(3.6038)	0.0000	1	(2.4213)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(2,200)	6.2200	(14,938.00)	(13,684.00)	0.0000	3.9729	(1,321.74)	0.00	1.6260	(4.9553)	0.0000	1	(3.3293)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(19,800)	6.2200	(134,442.00)	(123,156.00)	0.0000	3.9729	(1,321.74)	0.00	14.6337	(44.5973)	0.0000	1	(29.9636)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(9,800)	6.2200	(66,542.00)	(60,956.00)	0.0000	3.9729	(1,321.74)	0.00	7.2429	(22.0734)	0.0000	1	(14.8305)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(10,200)	6.2200	(69,258.00)	(63,444.00)	0.0000	3.9729	(1,321.74)	0.00	7.5386	(22.9744)	0.0000	1	(15.4358)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(3,000)	6.2200	(20,370.00)	(18,660.00)	0.0000	3.9729	(1,321.74)	0.00	2.2172	(6.7572)	0.0000	1	(4.5399)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(1,000)	6.2200	(6,790.00)	(6,220.00)	0.0000	3.9729	(1,321.74)	0.00	0.7391	(2.2524)	0.0000	1	(1.5133)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(1,800)	6.2200	(12,222.00)	(11,196.00)	0.0000	3.9729	(1,321.74)	0.00	1.3303	(4.0543)	0.0000	1	(2.7240)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(6,600)	6.2200	(44,814.00)	(41,052.00)	0.0000	3.9729	(1,321.74)	0.00	4.8779	(14.8658)	0.0000	1	(9.9879)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(13,600)	6.2200	(92,344.00)	(84,592.00)	0.0000	3.9729	(1,321.74)	0.00	10.0514	(30.6325)	0.0000	1	(20.5811)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(2,800)	6.2200	(19,012.00)	(17,416.00)	0.0000	3.9729	(1,321.74)	0.00	2.0694	(6.3067)	0.0000	1	(4.2373)	02/04/2025
6979.HK	01/08/2025	SDB3263645047	0	(5,200)	6.2200	(35,308.00)	(32,344.00)	0.0000	3.9729	(1,321.74)	0.00	3.8432	(11.7124)	0.0000	1	(7.8692)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(18,400)	6.7100	(124,936.00)	(123,464.00)	0.0000	4.0362	(1,321.74)	0.00	13.8156	(44.7088)	0.0000	1	(30.8932)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(1,600)	6.7100	(10,864.00)	(10,736.00)	0.0000	4.0362	(1,321.74)	0.00	1.2014	(3.8877)	0.0000	1	(2.6864)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(17,000)	6.7100	(115,430.00)	(114,070.00)	0.0000	4.0362	(1,321.74)	0.00	12.7644	(41.3071)	0.0000	1	(28.5426)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(2,800)	6.7100	(19,012.00)	(18,788.00)	0.0000	4.0362	(1,321.74)	0.00	2.1024	(6.8035)	0.0000	1	(4.7011)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(27,600)	6.7100	(187,404.00)	(185,196.00)	0.0000	4.0362	(1,321.74)	0.00	20.7234	(67.0632)	0.0000	1	(46.3398)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(2,400)	6.7100	(16,296.00)	(16,104.00)	0.0000	4.0362	(1,321.74)	0.00	1.8020	(5.8316)	0.0000	1	(4.0295)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(4,400)	6.7100	(29,876.00)	(29,524.00)	0.0000	4.0362	(1,321.74)	0.00	3.3037	(10.6912)	0.0000	1	(7.3875)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(1,600)	6.7100	(10,864.00)	(10,736.00)	0.0000	4.0362	(1,321.74)	0.00	1.2014	(3.8877)	0.0000	1	(2.6864)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(2,200)	6.7100	(14,938.00)	(14,762.00)	0.0000	4.0362	(1,321.74)	0.00	1.6519	(5.3456)	0.0000	1	(3.6938)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(19,800)	6.7100	(134,442.00)	(132,858.00)	0.0000	4.0362	(1,321.74)	0.00	14.8668	(48.1106)	0.0000	1	(33.2438)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(9,800)	6.7100	(66,542.00)	(65,758.00)	0.0000	4.0362	(1,321.74)	0.00	7.3583	(23.8123)	0.0000	1	(16.4540)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(10,200)	6.7100	(69,258.00)	(68,442.00)	0.0000	4.0362	(1,321.74)	0.00	7.6587	(24.7842)	0.0000	1	(17.1256)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(3,000)	6.7100	(20,370.00)	(20,130.00)	0.0000	4.0362	(1,321.74)	0.00	2.2525	(7.2895)	0.0000	1	(5.0369)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(1,000)	6.7100	(6,790.00)	(6,710.00)	0.0000	4.0362	(1,321.74)	0.00	0.7508	(2.4296)	0.0000	1	(1.6790)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(1,800)	6.7100	(12,222.00)	(12,078.00)	0.0000	4.0362	(1,321.74)	0.00	1.3515	(4.3737)	0.0000	1	(3.0222)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(6,600)	6.7100	(44,814.00)	(44,286.00)	0.0000	4.0362	(1,321.74)	0.00	4.9556	(16.0369)	0.0000	1	(11.0813)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(13,600)	6.7100	(92,344.00)	(91,256.00)	0.0000	4.0362	(1,321.74)	0.00	10.2116	(33.0457)	0.0000	1	(22.8341)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(2,800)	6.7100	(19,012.00)	(18,788.00)	0.0000	4.0362	(1,321.74)	0.00	2.1024	(6.8035)	0.0000	1	(4.7011)	02/04/2025
6979.HK	01/07/2025	SDB3263645047	0	(5,200)	6.7100	(35,308.00)	(34,892.00)	0.0000	4.0362	(1,321.74)	0.00	3.9044	(12.6351)	0.0000	1	(8.7307)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(18,400)	6.8500	(124,936.00)	(126,040.00)	0.0000	3.8978	(1,321.74)	0.00	13.3419	(45.6416)	0.0000	1	(32.2997)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(1,600)	6.8500	(10,864.00)	(10,960.00)	0.0000	3.8978	(1,321.74)	0.00	1.1602	(3.9688)	0.0000	1	(2.8087)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(17,000)	6.8500	(115,430.00)	(116,450.00)	0.0000	3.8978	(1,321.74)	0.00	12.3268	(42.1689)	0.0000	1	(29.8422)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(2,800)	6.8500	(19,012.00)	(19,180.00)	0.0000	3.8978	(1,321.74)	0.00	2.0303	(6.9455)	0.0000	1	(4.9152)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(27,600)	6.8500	(187,404.00)	(189,060.00)	0.0000	3.8978	(1,321.74)	0.00	20.0128	(68.4625)	0.0000	1	(48.4496)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZJLD GROUP INC. CMN (Cont.)																	
6979.HK	01/06/2025	SDB3263645047	0	(4,400)	6.8500	(29,876.00)	(30,140.00)	0.0000	3.8978	(1,321.74)	0.00	3.1905	(10.9143)	0.0000	1	(7.7239)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(1,600)	6.8500	(10,864.00)	(10,960.00)	0.0000	3.8978	(1,321.74)	0.00	1.1602	(3.9688)	0.0000	1	(2.8087)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(2,200)	6.8500	(14,938.00)	(15,070.00)	0.0000	3.8978	(1,321.74)	0.00	1.5952	(5.4572)	0.0000	1	(3.8619)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(19,800)	6.8500	(134,442.00)	(135,630.00)	0.0000	3.8978	(1,321.74)	0.00	14.3570	(49.1144)	0.0000	1	(34.7573)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(9,800)	6.8500	(66,542.00)	(67,130.00)	0.0000	3.8978	(1,321.74)	0.00	7.1060	(24.3091)	0.0000	1	(17.2031)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(10,200)	6.8500	(69,258.00)	(69,870.00)	0.0000	3.8978	(1,321.74)	0.00	7.3961	(25.3013)	0.0000	1	(17.9053)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(3,000)	6.8500	(20,370.00)	(20,550.00)	0.0000	3.8978	(1,321.74)	0.00	2.1753	(7.4416)	0.0000	1	(5.2663)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(1,000)	6.8500	(6,790.00)	(6,850.00)	0.0000	3.8978	(1,321.74)	0.00	0.7251	(2.4805)	0.0000	1	(1.7554)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(1,800)	6.8500	(12,222.00)	(12,330.00)	0.0000	3.8978	(1,321.74)	0.00	1.3052	(4.4649)	0.0000	1	(3.1598)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(6,600)	6.8500	(44,814.00)	(45,210.00)	0.0000	3.8978	(1,321.74)	0.00	4.7857	(16.3715)	0.0000	1	(11.5858)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(13,600)	6.8500	(92,344.00)	(93,160.00)	0.0000	3.8978	(1,321.74)	0.00	9.8614	(33.7351)	0.0000	1	(23.8737)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(2,800)	6.8500	(19,012.00)	(19,180.00)	0.0000	3.8978	(1,321.74)	0.00	2.0303	(6.9455)	0.0000	1	(4.9152)	02/04/2025
6979.HK	01/06/2025	SDB3263645047	0	(5,200)	6.8500	(35,308.00)	(35,620.00)	0.0000	3.8978	(1,321.74)	0.00	3.7705	(12.8987)	0.0000	1	(9.1282)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(18,400)	6.7900	(124,936.00)	(124,936.00)	0.0000	3.9489	(1,321.74)	0.00	40.5506	(135.7256)	0.0000	3	(95.1750)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(1,600)	6.7900	(10,864.00)	(10,864.00)	0.0000	3.9489	(1,321.74)	0.00	3.5261	(11.8022)	0.0000	3	(8.2761)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(17,000)	6.7900	(115,430.00)	(115,430.00)	0.0000	3.9489	(1,321.74)	0.00	37.4653	(125.3986)	0.0000	3	(87.9334)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(2,800)	6.7900	(19,012.00)	(19,012.00)	0.0000	3.9489	(1,321.74)	0.00	6.1707	(20.6539)	0.0000	3	(14.4831)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(27,600)	6.7900	(187,404.00)	(187,404.00)	0.0000	3.9489	(1,321.74)	0.00	60.8259	(203.5884)	0.0000	3	(142.7624)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(2,400)	6.7900	(16,296.00)	(16,296.00)	0.0000	3.9489	(1,321.74)	0.00	5.2892	(17.7033)	0.0000	3	(12.4141)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(4,400)	6.7900	(29,876.00)	(29,876.00)	0.0000	3.9489	(1,321.74)	0.00	9.6969	(32.4561)	0.0000	3	(22.7592)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(1,600)	6.7900	(10,864.00)	(10,864.00)	0.0000	3.9489	(1,321.74)	0.00	3.5261	(11.8022)	0.0000	3	(8.2761)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(2,200)	6.7900	(14,938.00)	(14,938.00)	0.0000	3.9489	(1,321.74)	0.00	4.8484	(16.2281)	0.0000	3	(11.3796)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(19,800)	6.7900	(134,442.00)	(134,442.00)	0.0000	3.9489	(1,321.74)	0.00	43.6360	(146.0525)	0.0000	3	(102.4165)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(9,800)	6.7900	(66,542.00)	(66,542.00)	0.0000	3.9489	(1,321.74)	0.00	21.5976	(72.2886)	0.0000	3	(50.6910)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(10,200)	6.7900	(69,258.00)	(69,258.00)	0.0000	3.9489	(1,321.74)	0.00	22.4792	(75.2392)	0.0000	3	(52.7600)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(3,000)	6.7900	(20,370.00)	(20,370.00)	0.0000	3.9489	(1,321.74)	0.00	6.6115	(22.1292)	0.0000	3	(15.5177)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(1,000)	6.7900	(6,790.00)	(6,790.00)	0.0000	3.9489	(1,321.74)	0.00	2.2038	(7.3764)	0.0000	3	(5.1726)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(1,800)	6.7900	(12,222.00)	(12,222.00)	0.0000	3.9489	(1,321.74)	0.00	3.9669	(13.2775)	0.0000	3	(9.3106)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(6,600)	6.7900	(44,814.00)	(44,814.00)	0.0000	3.9489	(1,321.74)	0.00	14.5453	(48.6842)	0.0000	3	(34.1388)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(13,600)	6.7900	(92,344.00)	(92,344.00)	0.0000	3.9489	(1,321.74)	0.00	29.9722	(100.3189)	0.0000	3	(70.3467)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(2,800)	6.7900	(19,012.00)	(19,012.00)	0.0000	3.9489	(1,321.74)	0.00	6.1707	(20.6539)	0.0000	3	(14.4831)	02/04/2025
6979.HK	01/03/2025	SDB3263645047	0	(5,200)	6.7900	(35,308.00)	(35,308.00)	0.0000	3.9489	(1,321.74)	0.00	11.4600	(38.3572)	0.0000	3	(26.8973)	02/04/2025
TOTAL ZJLD GROUP INC. CMN												1,518.4933	(5,415.6308)	0.0000		(3,897.1375)	
ZOOMLION HEAVY INDUSTRY SCIENC*E AND TECHNOLOGY CO., LTD CMN CLASS H																	
1157.HK	01/17/2025	SDB3264983864	0	(9,000)	5.6100	(51,300.00)	(50,490.00)	0.0000	2.4434	(375.00)	0.00	3.4341	(5.1873)	0.0000	1	(1.7532)	02/04/2025
1157.HK	01/17/2025	SDB3264983864	0	(1,000)	5.6100	(5,700.00)	(5,610.00)	0.0000	2.4434	(375.00)	0.00	0.3816	(0.5764)	0.0000	1	(0.1948)	02/04/2025
1157.HK	01/16/2025	SDB3264983864	0	(9,000)	5.5700	(51,300.00)	(50,130.00)	0.0000	2.6392	(375.00)	0.00	3.7093	(5.1503)	0.0000	1	(1.4410)	02/04/2025
1157.HK	01/16/2025	SDB3264983864	0	(1,000)	5.5700	(5,700.00)	(5,570.00)	0.0000	2.6392	(375.00)	0.00	0.4121	(0.5723)	0.0000	1	(0.1601)	02/04/2025
1157.HK	01/15/2025	SDB3264983864	0	(9,000)	5.3300	(51,300.00)	(47,970.00)	0.0000	2.9650	(375.00)	0.00	4.1672	(4.9284)	0.0000	1	(0.7612)	02/04/2025
1157.HK	01/15/2025	SDB3264983864	0	(1,000)	5.3300	(5,700.00)	(5,330.00)	0.0000	2.9650	(375.00)	0.00	0.4630	(0.5476)	0.0000	1	(0.0846)	02/04/2025
1157.HK	01/14/2025	SDB3264983864	0	(9,000)	5.4800	(51,300.00)	(49,320.00)	0.0000	3.2826	(375.00)	0.00	4.6136	(5.0671)	0.0000	1	(0.4535)	02/04/2025
1157.HK	01/14/2025	SDB3264983864	0	(1,000)	5.4800	(5,700.00)	(5,480.00)	0.0000	3.2826	(375.00)	0.00	0.5126	(0.5630)	0.0000	1	(0.0504)	02/04/2025
1157.HK	01/13/2025	SDB3264983864	0	(9,000)	5.5500	(51,300.00)	(49,950.00)	0.0000	3.5372	(375.00)	0.00	4.9715	(5.1318)	0.0000	1	(0.1604)	02/04/2025
1157.HK	01/13/2025	SDB3264983864	0	(1,000)	5.5500	(5,700.00)	(5,550.00)	0.0000	3.5372	(375.00)	0.00	0.5524	(0.5702)	0.0000	1	(0.0178)	02/04/2025
1157.HK	01/10/2025	SDB3264983864	0	(9,000)	5.4900	(51,300.00)	(49,410.00)	0.0000	3.7668	(375.00)	0.00	15.8825	(15.2291)	0.0000	3	0.6534	02/04/2025
1157.HK	01/10/2025	SDB3264983864	0	(1,000)	5.4900	(5,700.00)	(5,490.00)	0.0000	3.7668	(375.00)	0.00	1.7647	(1.6921)	0.0000	3	0.0726	02/04/2025
1157.HK	01/09/2025	SDB3264983864	0	(9,000)	5.4800	(51,300.00)	(49,320.00)	0.0000	3.8514	(375.00)	0.00	5.4131	(5.0671)	0.0000	1	0.3460	02/04/2025
1157.HK	01/09/2025	SDB3264983864	0	(1,000)	5.4800	(5,700.00)	(5,480.00)	0.0000	3.8514	(375.00)	0.00	0.6015	(0.5630)	0.0000	1	0.0384	02/04/2025
1157.HK	01/08/2025	SDB3264983864	0	(9,000)	5.4900	(51,300.00)	(49,410.00)	0.0000	3.9729	(375.00)	0.00	5.5839	(5.0764)	0.0000	1	0.5075	02/04/2025
1157.HK	01/08/2025	SDB3264983864	0	(1,000)	5.4900	(5,700.00)	(5,490.00)	0.0000	3.9729	(375.00)	0.00	0.6204	(0.5640)	0.0000	1	0.0564	02/04/2025
1157.HK	01/07/2025	SDB3264983864	0	(9,000)	5.5000	(51,300.00)	(49,500.00)	0.0000	4.0362	(375.00)	0.00	5.6728	(5.0856)	0.0000	1	0.5872	02/04/2025
1157.HK	01/07/2025	SDB3264983864	0	(1,000)	5.5000	(5,700.00)	(5,500.00)	0.0000	4.0362	(375.00)	0.00	0.6303	(0.5651)	0.0000	1	0.0652	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
HKD (Cont.)																	
Short (Cont.)																	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H (Cont.)																	
1157.HK	01/06/2025	SDB3264983864	0	(9,000)	5.5600	(51,300.00)	(50,040.00)	0.0000	3.8978	(375.00)	0.00	5.4783	(5.1411)	0.0000	1	0.3372	02/04/2025
1157.HK	01/06/2025	SDB3264983864	0	(1,000)	5.5600	(5,700.00)	(5,560.00)	0.0000	3.8978	(375.00)	0.00	0.6087	(0.5712)	0.0000	1	0.0375	02/04/2025
1157.HK	01/03/2025	SDB3264983864	0	(9,000)	5.6350	(51,300.00)	(50,714.81)	0.0000	3.9489	(375.00)	0.00	16.6505	(15.6313)	0.0000	3	1.0192	02/04/2025
1157.HK	01/03/2025	SDB3264983864	0	(1,000)	5.6193	(5,700.00)	(5,619.33)	0.0000	3.9489	(375.00)	0.00	1.8501	(1.7320)	0.0000	3	0.1181	02/04/2025
TOTAL ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS H												83.9743	(85.2126)	0.0000	(1.2383)		
TOTAL HKD												(49,252.8228)	(68,118.4808)	0.0000	(117,371.3035)		
JPY																	
Long																	
AIR WATER CMN																	
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	734,697.75	732,400.00	0.0000	0.2270	25.00	0.00	(4.5692)	(5.0164)	0.0000	1	(9.5857)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	200	1,831.0000	383,300.00	366,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5082)	0.0000	1	(4.8920)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,000	1,831.0000	1,916,500.00	1,831,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.5411)	0.0000	1	(24.4602)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,100	1,831.0000	2,108,150.00	2,014,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.7952)	0.0000	1	(26.9062)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,300	1,831.0000	2,491,450.00	2,380,300.00	0.0000	0.2270	25.00	0.00	(15.4948)	(16.3034)	0.0000	1	(31.7982)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	700	1,831.0000	1,341,550.00	1,281,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.7788)	0.0000	1	(17.1221)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,700	1,831.0000	3,258,050.00	3,112,700.00	0.0000	0.2270	25.00	0.00	(20.2624)	(21.3199)	0.0000	1	(41.5823)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	2,100	1,831.0000	4,024,650.00	3,845,100.00	0.0000	0.2270	25.00	0.00	(25.0300)	(26.3363)	0.0000	1	(51.3663)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,600	1,831.0000	3,066,400.00	2,929,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.0658)	0.0000	1	(39.1362)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	300	1,831.0000	574,950.00	549,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7623)	0.0000	1	(7.3380)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	700	1,831.0000	1,341,550.00	1,281,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.7788)	0.0000	1	(17.1221)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	300	1,831.0000	574,950.00	549,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7623)	0.0000	1	(7.3380)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,800	1,831.0000	3,449,700.00	3,295,800.00	0.0000	0.2270	25.00	0.00	(21.4543)	(22.5740)	0.0000	1	(44.0283)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	300	1,831.0000	574,950.00	549,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7623)	0.0000	1	(7.3380)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	200	1,831.0000	383,300.00	366,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5082)	0.0000	1	(4.8920)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	200	1,831.0000	383,300.00	366,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5082)	0.0000	1	(4.8920)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,200	1,831.0000	2,299,800.00	2,197,200.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.0493)	0.0000	1	(29.3522)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	800	1,831.0000	1,533,200.00	1,464,800.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.0329)	0.0000	1	(19.5681)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	100	1,831.0000	191,650.00	183,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2541)	0.0000	1	(2.4460)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	800	1,831.0000	1,533,200.00	1,464,800.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.0329)	0.0000	1	(19.5681)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	500	1,831.0000	958,250.00	915,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.2705)	0.0000	1	(12.2301)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	500	1,831.0000	958,250.00	915,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.2705)	0.0000	1	(12.2301)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	800	1,831.0000	1,533,200.00	1,464,800.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.0329)	0.0000	1	(19.5681)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,100	1,831.0000	2,108,150.00	2,014,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.7952)	0.0000	1	(26.9062)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	500	1,831.0000	958,250.00	915,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.2705)	0.0000	1	(12.2301)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	100	1,831.0000	191,650.00	183,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2541)	0.0000	1	(2.4460)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,000	1,831.0000	1,916,500.00	1,831,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.5411)	0.0000	1	(24.4602)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	200	1,831.0000	383,300.00	366,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5082)	0.0000	1	(4.8920)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	500	1,831.0000	958,250.00	915,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.2705)	0.0000	1	(12.2301)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	900	1,831.0000	1,724,850.00	1,647,900.00	0.0000	0.2270	25.00	0.00	(10.7271)	(11.2870)	0.0000	1	(22.0141)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,100	1,831.0000	2,108,150.00	2,014,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.7952)	0.0000	1	(26.9062)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	1,000	1,831.0000	1,916,500.00	1,831,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.5411)	0.0000	1	(24.4602)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	400	1,831.0000	766,600.00	732,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0164)	0.0000	1	(9.7841)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	100	1,831.0000	191,650.00	183,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2541)	0.0000	1	(2.4460)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	200	1,831.0000	383,300.00	366,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5082)	0.0000	1	(4.8920)	02/04/2025
4088.T	01/17/2025	SDB3260760796	0	700	1,831.0000	1,341,550.00	1,281,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.7788)	0.0000	1	(17.1221)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/16/2025	SDB3260760796	0	200	1,841.0000	383,300.00	368,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5219)	0.0000	1	(4.9057)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,000	1,841.0000	1,916,500.00	1,841,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.6096)	0.0000	1	(24.5286)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,100	1,841.0000	2,108,150.00	2,025,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.8705)	0.0000	1	(26.9815)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,300	1,841.0000	2,491,450.00	2,393,300.00	0.0000	0.2270	25.00	0.00	(15.4948)	(16.3925)	0.0000	1	(31.8872)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	700	1,841.0000	1,341,550.00	1,288,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.8267)	0.0000	1	(17.1701)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,700	1,841.0000	3,258,050.00	3,129,700.00	0.0000	0.2270	25.00	0.00	(20.2624)	(21.4363)	0.0000	1	(41.6987)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	2,100	1,841.0000	4,024,650.00	3,866,100.00	0.0000	0.2270	25.00	0.00	(25.0300)	(26.4801)	0.0000	1	(51.5102)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,600	1,841.0000	3,066,400.00	2,945,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.1753)	0.0000	1	(39.2458)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	300	1,841.0000	574,950.00	552,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7829)	0.0000	1	(7.3586)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	700	1,841.0000	1,341,550.00	1,288,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.8267)	0.0000	1	(17.1701)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	300	1,841.0000	574,950.00	552,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7829)	0.0000	1	(7.3586)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,800	1,841.0000	3,449,700.00	3,313,800.00	0.0000	0.2270	25.00	0.00	(21.4543)	(22.6973)	0.0000	1	(44.1516)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	300	1,841.0000	574,950.00	552,300.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.7829)	0.0000	1	(7.3586)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	200	1,841.0000	383,300.00	368,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5219)	0.0000	1	(4.9057)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	200	1,841.0000	383,300.00	368,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5219)	0.0000	1	(4.9057)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,200	1,841.0000	2,299,800.00	2,209,200.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.1315)	0.0000	1	(29.4344)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	800	1,841.0000	1,533,200.00	1,472,800.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.0877)	0.0000	1	(19.6229)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	100	1,841.0000	191,650.00	184,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2610)	0.0000	1	(2.4529)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	800	1,841.0000	1,533,200.00	1,472,800.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.0877)	0.0000	1	(19.6229)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,100	1,841.0000	2,108,150.00	2,025,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.8705)	0.0000	1	(26.9815)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	500	1,841.0000	958,250.00	920,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.3048)	0.0000	1	(12.2643)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	100	1,841.0000	191,650.00	184,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2610)	0.0000	1	(2.4529)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,000	1,841.0000	1,916,500.00	1,841,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.6096)	0.0000	1	(24.5286)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	200	1,841.0000	383,300.00	368,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5219)	0.0000	1	(4.9057)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	500	1,841.0000	958,250.00	920,500.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.3048)	0.0000	1	(12.2643)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	900	1,841.0000	1,724,850.00	1,656,900.00	0.0000	0.2270	25.00	0.00	(10.7271)	(11.3486)	0.0000	1	(22.0758)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,100	1,841.0000	2,108,150.00	2,025,100.00	0.0000	0.2270	25.00	0.00	(13.1110)	(13.8705)	0.0000	1	(26.9815)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	1,000	1,841.0000	1,916,500.00	1,841,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.6096)	0.0000	1	(24.5286)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	400	1,841.0000	766,600.00	736,400.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.0438)	0.0000	1	(9.8115)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	100	1,841.0000	191,650.00	184,100.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2610)	0.0000	1	(2.4529)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	200	1,841.0000	383,300.00	368,200.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5219)	0.0000	1	(4.9057)	02/04/2025
4088.T	01/16/2025	SDB3260760796	0	700	1,841.0000	1,341,550.00	1,288,700.00	0.0000	0.2270	25.00	0.00	(8.3433)	(8.8267)	0.0000	1	(17.1701)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	200	1,884.5000	383,300.00	376,900.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5815)	0.0000	1	(4.9653)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,000	1,884.5000	1,916,500.00	1,884,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9075)	0.0000	1	(24.8266)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,100	1,884.5000	2,108,150.00	2,072,950.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1983)	0.0000	1	(27.3092)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,300	1,884.5000	2,491,450.00	2,449,850.00	0.0000	0.2270	25.00	0.00	(15.4948)	(16.7798)	0.0000	1	(32.2746)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	700	1,884.5000	1,341,550.00	1,319,150.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0353)	0.0000	1	(17.3786)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,700	1,884.5000	3,258,050.00	3,203,650.00	0.0000	0.2270	25.00	0.00	(20.2624)	(21.9428)	0.0000	1	(42.2052)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	2,100	1,884.5000	4,024,650.00	3,957,450.00	0.0000	0.2270	25.00	0.00	(25.0300)	(27.1058)	0.0000	1	(52.1358)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,600	1,884.5000	3,066,400.00	3,015,200.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.6521)	0.0000	1	(39.7225)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	300	1,884.5000	574,950.00	565,350.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8723)	0.0000	1	(7.4480)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/15/2025	SDB3260760796	0	700	1,884.5000	1,341,550.00	1,319,150.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0353)	0.0000	1	(17.3786)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	300	1,884.5000	574,950.00	565,350.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8723)	0.0000	1	(7.4480)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,800	1,884.5000	3,449,700.00	3,392,100.00	0.0000	0.2270	25.00	0.00	(21.4543)	(23.2336)	0.0000	1	(44.6879)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	300	1,884.5000	574,950.00	565,350.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8723)	0.0000	1	(7.4480)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	200	1,884.5000	383,300.00	376,900.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5815)	0.0000	1	(4.9653)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	200	1,884.5000	383,300.00	376,900.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5815)	0.0000	1	(4.9653)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,200	1,884.5000	2,299,800.00	2,261,400.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.4890)	0.0000	1	(29.7919)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	800	1,884.5000	1,533,200.00	1,507,600.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.3260)	0.0000	1	(19.8613)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	100	1,884.5000	191,650.00	188,450.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2908)	0.0000	1	(2.4827)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	800	1,884.5000	1,533,200.00	1,507,600.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.3260)	0.0000	1	(19.8613)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	500	1,884.5000	958,250.00	942,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4538)	0.0000	1	(12.4133)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	500	1,884.5000	958,250.00	942,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4538)	0.0000	1	(12.4133)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	800	1,884.5000	1,533,200.00	1,507,600.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.3260)	0.0000	1	(19.8613)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,100	1,884.5000	2,108,150.00	2,072,950.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1983)	0.0000	1	(27.3092)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	500	1,884.5000	958,250.00	942,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4538)	0.0000	1	(12.4133)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	100	1,884.5000	191,650.00	188,450.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2908)	0.0000	1	(2.4827)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,000	1,884.5000	1,916,500.00	1,884,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9075)	0.0000	1	(24.8266)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	200	1,884.5000	383,300.00	376,900.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5815)	0.0000	1	(4.9653)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	500	1,884.5000	958,250.00	942,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4538)	0.0000	1	(12.4133)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	900	1,884.5000	1,724,850.00	1,696,050.00	0.0000	0.2270	25.00	0.00	(10.7271)	(11.6168)	0.0000	1	(22.3439)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,100	1,884.5000	2,108,150.00	2,072,950.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1983)	0.0000	1	(27.3092)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	1,000	1,884.5000	1,916,500.00	1,884,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9075)	0.0000	1	(24.8266)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	400	1,884.5000	766,600.00	753,800.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1630)	0.0000	1	(9.9306)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	100	1,884.5000	191,650.00	188,450.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2908)	0.0000	1	(2.4827)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	200	1,884.5000	383,300.00	376,900.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5815)	0.0000	1	(4.9653)	02/04/2025
4088.T	01/15/2025	SDB3260760796	0	700	1,884.5000	1,341,550.00	1,319,150.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0353)	0.0000	1	(17.3786)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	200	1,884.0000	383,300.00	376,800.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5808)	0.0000	1	(4.9646)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,000	1,884.0000	1,916,500.00	1,884,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9041)	0.0000	1	(24.8232)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,100	1,884.0000	2,108,150.00	2,072,400.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1945)	0.0000	1	(27.3055)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,300	1,884.0000	2,491,450.00	2,449,200.00	0.0000	0.2270	25.00	0.00	(15.4948)	(16.7753)	0.0000	1	(32.2701)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	700	1,884.0000	1,341,550.00	1,318,800.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0329)	0.0000	1	(17.3762)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,700	1,884.0000	3,258,050.00	3,202,800.00	0.0000	0.2270	25.00	0.00	(20.2624)	(21.9370)	0.0000	1	(42.1994)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	2,100	1,884.0000	4,024,650.00	3,956,400.00	0.0000	0.2270	25.00	0.00	(25.0300)	(27.0986)	0.0000	1	(52.1286)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,600	1,884.0000	3,066,400.00	3,014,400.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.6466)	0.0000	1	(39.7171)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	300	1,884.0000	574,950.00	565,200.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8712)	0.0000	1	(7.4469)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	700	1,884.0000	1,341,550.00	1,318,800.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0329)	0.0000	1	(17.3762)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	300	1,884.0000	574,950.00	565,200.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8712)	0.0000	1	(7.4469)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,800	1,884.0000	3,449,700.00	3,391,200.00	0.0000	0.2270	25.00	0.00	(21.4543)	(23.2274)	0.0000	1	(44.6817)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	300	1,884.0000	574,950.00	565,200.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.8712)	0.0000	1	(7.4469)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	200	1,884.0000	383,300.00	376,800.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5808)	0.0000	1	(4.9646)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	200	1,884.0000	383,300.00	376,800.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5808)	0.0000	1	(4.9646)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,200	1,884.0000	2,299,800.00	2,260,800.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.4849)	0.0000	1	(29.7878)	02/04/2025
4088.T	01/14/2025	S															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	800	1,884.0000	1,533,200.00	1,507,200.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.3233)	0.0000	1	(19.8585)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	500	1,884.0000	958,250.00	942,000.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4521)	0.0000	1	(12.4116)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	500	1,884.0000	958,250.00	942,000.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4521)	0.0000	1	(12.4116)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	800	1,884.0000	1,533,200.00	1,507,200.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.3233)	0.0000	1	(19.8585)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,100	1,884.0000	2,108,150.00	2,072,400.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1945)	0.0000	1	(27.3055)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	500	1,884.0000	958,250.00	942,000.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4521)	0.0000	1	(12.4116)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	100	1,884.0000	191,650.00	188,400.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2904)	0.0000	1	(2.4823)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,000	1,884.0000	1,916,500.00	1,884,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9041)	0.0000	1	(24.8232)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	200	1,884.0000	383,300.00	376,800.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5808)	0.0000	1	(4.9646)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	500	1,884.0000	958,250.00	942,000.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.4521)	0.0000	1	(12.4116)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	900	1,884.0000	1,724,850.00	1,695,600.00	0.0000	0.2270	25.00	0.00	(10.7271)	(11.6137)	0.0000	1	(22.3408)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,100	1,884.0000	2,108,150.00	2,072,400.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.1945)	0.0000	1	(27.3055)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	1,000	1,884.0000	1,916,500.00	1,884,000.00	0.0000	0.2270	25.00	0.00	(11.9191)	(12.9041)	0.0000	1	(24.8232)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	400	1,884.0000	766,600.00	753,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.1616)	0.0000	1	(9.9293)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	100	1,884.0000	191,650.00	188,400.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.2904)	0.0000	1	(2.4823)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	200	1,884.0000	383,300.00	376,800.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.5808)	0.0000	1	(4.9646)	02/04/2025
4088.T	01/14/2025	SDB3260760796	0	700	1,884.0000	1,341,550.00	1,318,800.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.0329)	0.0000	1	(17.3762)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	200	1,901.5000	383,300.00	380,300.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.4192)	0.0000	4	(19.9544)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,000	1,901.5000	1,916,500.00	1,901,500.00	0.0000	0.2270	25.00	0.00	(47.6762)	(52.0959)	0.0000	4	(99.7721)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,100	1,901.5000	2,108,150.00	2,091,650.00	0.0000	0.2270	25.00	0.00	(52.4438)	(57.3055)	0.0000	4	(109.7493)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,300	1,901.5000	2,491,450.00	2,471,950.00	0.0000	0.2270	25.00	0.00	(61.9791)	(67.7247)	0.0000	4	(129.7037)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	700	1,901.5000	1,341,550.00	1,331,050.00	0.0000	0.2270	25.00	0.00	(33.3734)	(36.4671)	0.0000	4	(69.8405)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,700	1,901.5000	3,258,050.00	3,232,550.00	0.0000	0.2270	25.00	0.00	(81.0496)	(88.5630)	0.0000	4	(169.6126)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	2,100	1,901.5000	4,024,650.00	3,993,150.00	0.0000	0.2270	25.00	0.00	(100.1201)	(109.4014)	0.0000	4	(209.5214)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,600	1,901.5000	3,066,400.00	3,042,400.00	0.0000	0.2270	25.00	0.00	(76.2820)	(83.3534)	0.0000	4	(159.6354)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	300	1,901.5000	574,950.00	570,450.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.6288)	0.0000	4	(29.9316)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	700	1,901.5000	1,341,550.00	1,331,050.00	0.0000	0.2270	25.00	0.00	(33.3734)	(36.4671)	0.0000	4	(69.8405)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	300	1,901.5000	574,950.00	570,450.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.6288)	0.0000	4	(29.9316)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,800	1,901.5000	3,449,700.00	3,422,700.00	0.0000	0.2270	25.00	0.00	(85.8172)	(93.7726)	0.0000	4	(179.5898)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	300	1,901.5000	574,950.00	570,450.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.6288)	0.0000	4	(29.9316)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	200	1,901.5000	383,300.00	380,300.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.4192)	0.0000	4	(19.9544)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	200	1,901.5000	383,300.00	380,300.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.4192)	0.0000	4	(19.9544)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,200	1,901.5000	2,298,800.00	2,281,800.00	0.0000	0.2270	25.00	0.00	(57.2115)	(62.5151)	0.0000	4	(119.7265)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	800	1,901.5000	1,533,200.00	1,521,200.00	0.0000	0.2270	25.00	0.00	(38.1410)	(41.6767)	0.0000	4	(79.8177)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	100	1,901.5000	191,650.00	190,150.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2096)	0.0000	4	(9.9772)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	800	1,901.5000	1,533,200.00	1,521,200.00	0.0000	0.2270	25.00	0.00	(38.1410)	(41.6767)	0.0000	4	(79.8177)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	500	1,901.5000	958,250.00	950,750.00	0.0000	0.2270	25.00	0.00	(23.8381)	(26.0479)	0.0000	4	(49.8861)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	500	1,901.5000	958,250.00	950,750.00	0.0000	0.2270	25.00	0.00	(23.8381)	(26.0479)	0.0000	4	(49.8861)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	800	1,901.5000	1,533,200.00	1,521,200.00	0.0000	0.2270	25.00	0.00	(38.1410)	(41.6767)	0.0000	4	(79.8177)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,100	1,901.5000	2,108,150.00	2,091,650.00	0.0000	0.2270	25.00	0.00	(52.4438)	(57.3055)	0.0000	4	(109.7493)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	500	1,901.5000	958,250.00	950,750.00	0.0000	0.2270	25.00	0.00	(23.8381)	(26.0479)	0.0000	4	(49.8861)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	100	1,901.5000	191,650.00	190,150.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2096)	0.0000	4	(9.9772)	02/04/2025
4088.T																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/13/2025	SDB3260760796	0	200	1,901.5000	383,300.00	380,300.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.4192)	0.0000	4	(19.9544)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	500	1,901.5000	958,250.00	950,750.00	0.0000	0.2270	25.00	0.00	(23.8381)	(26.0479)	0.0000	4	(49.8861)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	900	1,901.5000	1,724,850.00	1,711,350.00	0.0000	0.2270	25.00	0.00	(42.9086)	(46.8863)	0.0000	4	(89.7949)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,100	1,901.5000	2,108,150.00	2,091,650.00	0.0000	0.2270	25.00	0.00	(52.4438)	(57.3055)	0.0000	4	(109.7493)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	1,000	1,901.5000	1,916,500.00	1,901,500.00	0.0000	0.2270	25.00	0.00	(47.6762)	(52.0959)	0.0000	4	(99.7721)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	400	1,901.5000	766,600.00	760,600.00	0.0000	0.2270	25.00	0.00	(19.0705)	(20.8384)	0.0000	4	(39.9088)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	100	1,901.5000	191,650.00	190,150.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2096)	0.0000	4	(9.9772)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	200	1,901.5000	383,300.00	380,300.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.4192)	0.0000	4	(19.9544)	02/04/2025
4088.T	01/13/2025	SDB3260760796	0	700	1,901.5000	1,341,550.00	1,331,050.00	0.0000	0.2270	25.00	0.00	(33.3734)	(36.4671)	0.0000	4	(69.8405)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	200	1,912.0000	383,300.00	382,400.00	0.0000	0.2320	25.00	0.00	(2.4363)	(2.6192)	0.0000	1	(5.0555)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,000	1,912.0000	1,916,500.00	1,912,000.00	0.0000	0.2320	25.00	0.00	(12.1816)	(13.0959)	0.0000	1	(25.2775)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,100	1,912.0000	2,108,150.00	2,103,200.00	0.0000	0.2320	25.00	0.00	(13.3997)	(14.4055)	0.0000	1	(27.8052)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,300	1,912.0000	2,491,450.00	2,485,600.00	0.0000	0.2320	25.00	0.00	(15.8361)	(17.0247)	0.0000	1	(32.8607)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	700	1,912.0000	1,341,550.00	1,338,400.00	0.0000	0.2320	25.00	0.00	(8.5271)	(9.1671)	0.0000	1	(17.6942)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,700	1,912.0000	3,258,050.00	3,250,400.00	0.0000	0.2320	25.00	0.00	(20.7087)	(22.2630)	0.0000	1	(42.9717)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	2,100	1,912.0000	4,024,650.00	4,015,200.00	0.0000	0.2320	25.00	0.00	(25.5813)	(27.5014)	0.0000	1	(53.0827)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,600	1,912.0000	3,066,400.00	3,059,200.00	0.0000	0.2320	25.00	0.00	(19.4905)	(20.9534)	0.0000	1	(40.4440)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	300	1,912.0000	574,950.00	573,600.00	0.0000	0.2320	25.00	0.00	(3.6545)	(3.9288)	0.0000	1	(7.5832)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	700	1,912.0000	1,341,550.00	1,338,400.00	0.0000	0.2320	25.00	0.00	(8.5271)	(9.1671)	0.0000	1	(17.6942)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	300	1,912.0000	574,950.00	573,600.00	0.0000	0.2320	25.00	0.00	(3.6545)	(3.9288)	0.0000	1	(7.5832)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,800	1,912.0000	3,449,700.00	3,441,600.00	0.0000	0.2320	25.00	0.00	(21.9269)	(23.5726)	0.0000	1	(45.4995)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	300	1,912.0000	574,950.00	573,600.00	0.0000	0.2320	25.00	0.00	(3.6545)	(3.9288)	0.0000	1	(7.5832)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	200	1,912.0000	383,300.00	382,400.00	0.0000	0.2320	25.00	0.00	(2.4363)	(2.6192)	0.0000	1	(5.0555)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	200	1,912.0000	383,300.00	382,400.00	0.0000	0.2320	25.00	0.00	(2.4363)	(2.6192)	0.0000	1	(5.0555)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,200	1,912.0000	2,299,800.00	2,294,400.00	0.0000	0.2320	25.00	0.00	(14.6179)	(15.7151)	0.0000	1	(30.3330)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	800	1,912.0000	1,533,200.00	1,529,600.00	0.0000	0.2320	25.00	0.00	(9.7453)	(10.4767)	0.0000	1	(20.2220)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	100	1,912.0000	191,650.00	191,200.00	0.0000	0.2320	25.00	0.00	(1.2182)	(1.3096)	0.0000	1	(2.5277)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	800	1,912.0000	1,533,200.00	1,529,600.00	0.0000	0.2320	25.00	0.00	(9.7453)	(10.4767)	0.0000	1	(20.2220)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,100	1,912.0000	2,108,150.00	2,103,200.00	0.0000	0.2320	25.00	0.00	(13.3997)	(14.4055)	0.0000	1	(27.8052)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	500	1,912.0000	958,250.00	956,000.00	0.0000	0.2320	25.00	0.00	(6.0908)	(6.5479)	0.0000	1	(12.6387)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	100	1,912.0000	191,650.00	191,200.00	0.0000	0.2320	25.00	0.00	(1.2182)	(1.3096)	0.0000	1	(2.5277)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,000	1,912.0000	1,916,500.00	1,912,000.00	0.0000	0.2320	25.00	0.00	(12.1816)	(13.0959)	0.0000	1	(25.2775)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	200	1,912.0000	383,300.00	382,400.00	0.0000	0.2320	25.00	0.00	(2.4363)	(2.6192)	0.0000	1	(5.0555)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	500	1,912.0000	958,250.00	956,000.00	0.0000	0.2320	25.00	0.00	(6.0908)	(6.5479)	0.0000	1	(12.6387)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	900	1,912.0000	1,724,850.00	1,720,800.00	0.0000	0.2320	25.00	0.00	(10.9634)	(11.7863)	0.0000	1	(22.7497)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,100	1,912.0000	2,108,150.00	2,103,200.00	0.0000	0.2320	25.00	0.00	(13.3997)	(14.4055)	0.0000	1	(27.8052)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	1,000	1,912.0000	1,916,500.00	1,912,000.00	0.0000	0.2320	25.00	0.00	(12.1816)	(13.0959)	0.0000	1	(25.2775)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	400	1,912.0000	766,600.00	764,800.00	0.0000	0.2320	25.00	0.00	(4.8726)	(5.2384)	0.0000	1	(10.1110)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	100	1,912.0000	191,650.00	191,200.00	0.0000	0.2320	25.00	0.00	(1.2182)	(1.3096)	0.0000	1	(2.5277)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	200	1,912.0000	383,300.00	382,400.00	0.0000	0.2320	25.00	0.00	(2.4363)	(2.6192)	0.0000	1	(5.0555)	02/04/2025
4088.T	01/09/2025	SDB3260760796	0	700	1,912.0000	1,341,550.00	1,338,400.00	0.0000	0.2320	25.00	0.00	(8.5271)	(9.1671)	0.0000	1	(17.6942)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	200	1,913.5000	383,300.00	382,700.00	0.0000	0.2310	25.00	0.00	(2.4258)	(2.6212)	0.0000	1	(5.0470)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,000	1,913.5000	1,916,500.00	1,913,500.00	0.0000	0.2310	25.00	0.00	(12.1291)	(13.1062)	0.0000	1	(25.2352)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/08/2025	SDB3260760796	0	1,100	1,913.5000	2,108,150.00	2,104,850.00	0.0000	0.2310	25.00	0.00	(13.3420)	(14.4168)	0.0000	1	(27.7588)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,300	1,913.5000	2,491,450.00	2,487,550.00	0.0000	0.2310	25.00	0.00	(15.7678)	(17.0380)	0.0000	1	(32.8058)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	700	1,913.5000	1,341,550.00	1,339,450.00	0.0000	0.2310	25.00	0.00	(8.4904)	(9.1743)	0.0000	1	(17.6647)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,700	1,913.5000	3,258,050.00	3,252,950.00	0.0000	0.2310	25.00	0.00	(20.6194)	(22.2805)	0.0000	1	(42.8999)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	2,100	1,913.5000	4,024,650.00	4,018,350.00	0.0000	0.2310	25.00	0.00	(25.4711)	(27.5229)	0.0000	1	(52.9940)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,600	1,913.5000	3,066,400.00	3,061,600.00	0.0000	0.2310	25.00	0.00	(19.4065)	(20.9699)	0.0000	1	(40.3764)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	300	1,913.5000	574,950.00	574,050.00	0.0000	0.2310	25.00	0.00	(3.6387)	(3.9318)	0.0000	1	(7.5706)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	700	1,913.5000	1,341,550.00	1,339,450.00	0.0000	0.2310	25.00	0.00	(8.4904)	(9.1743)	0.0000	1	(17.6647)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	300	1,913.5000	574,950.00	574,050.00	0.0000	0.2310	25.00	0.00	(3.6387)	(3.9318)	0.0000	1	(7.5706)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,800	1,913.5000	3,449,700.00	3,444,300.00	0.0000	0.2310	25.00	0.00	(21.8323)	(23.5911)	0.0000	1	(45.4234)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	300	1,913.5000	574,950.00	574,050.00	0.0000	0.2310	25.00	0.00	(3.6387)	(3.9318)	0.0000	1	(7.5706)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	200	1,913.5000	383,300.00	382,700.00	0.0000	0.2310	25.00	0.00	(2.4258)	(2.6212)	0.0000	1	(5.0470)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	200	1,913.5000	383,300.00	382,700.00	0.0000	0.2310	25.00	0.00	(2.4258)	(2.6212)	0.0000	1	(5.0470)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,200	1,913.5000	2,299,800.00	2,296,200.00	0.0000	0.2310	25.00	0.00	(14.5549)	(15.7274)	0.0000	1	(30.2823)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	800	1,913.5000	1,533,200.00	1,530,800.00	0.0000	0.2310	25.00	0.00	(9.7033)	(10.4849)	0.0000	1	(20.1882)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	100	1,913.5000	191,650.00	191,350.00	0.0000	0.2310	25.00	0.00	(1.2129)	(1.3106)	0.0000	1	(2.5235)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	800	1,913.5000	1,533,200.00	1,530,800.00	0.0000	0.2310	25.00	0.00	(9.7033)	(10.4849)	0.0000	1	(20.1882)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	500	1,913.5000	958,250.00	956,750.00	0.0000	0.2310	25.00	0.00	(6.0645)	(6.5531)	0.0000	1	(12.6176)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	500	1,913.5000	958,250.00	956,750.00	0.0000	0.2310	25.00	0.00	(6.0645)	(6.5531)	0.0000	1	(12.6176)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	800	1,913.5000	1,533,200.00	1,530,800.00	0.0000	0.2310	25.00	0.00	(9.7033)	(10.4849)	0.0000	1	(20.1882)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,100	1,913.5000	2,108,150.00	2,104,850.00	0.0000	0.2310	25.00	0.00	(13.3420)	(14.4168)	0.0000	1	(27.7588)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	500	1,913.5000	958,250.00	956,750.00	0.0000	0.2310	25.00	0.00	(6.0645)	(6.5531)	0.0000	1	(12.6176)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	100	1,913.5000	191,650.00	191,350.00	0.0000	0.2310	25.00	0.00	(1.2129)	(1.3106)	0.0000	1	(2.5235)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,000	1,913.5000	1,916,500.00	1,913,500.00	0.0000	0.2310	25.00	0.00	(12.1291)	(13.1062)	0.0000	1	(25.2352)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	200	1,913.5000	383,300.00	382,700.00	0.0000	0.2310	25.00	0.00	(2.4258)	(2.6212)	0.0000	1	(5.0470)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	500	1,913.5000	958,250.00	956,750.00	0.0000	0.2310	25.00	0.00	(6.0645)	(6.5531)	0.0000	1	(12.6176)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	900	1,913.5000	1,724,850.00	1,722,150.00	0.0000	0.2310	25.00	0.00	(10.9162)	(11.7955)	0.0000	1	(22.7117)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,100	1,913.5000	2,108,150.00	2,104,850.00	0.0000	0.2310	25.00	0.00	(13.3420)	(14.4168)	0.0000	1	(27.7588)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	1,000	1,913.5000	1,916,500.00	1,913,500.00	0.0000	0.2310	25.00	0.00	(12.1291)	(13.1062)	0.0000	1	(25.2352)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	400	1,913.5000	766,600.00	765,400.00	0.0000	0.2310	25.00	0.00	(4.8516)	(5.2425)	0.0000	1	(10.0941)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	100	1,913.5000	191,650.00	191,350.00	0.0000	0.2310	25.00	0.00	(1.2129)	(1.3106)	0.0000	1	(2.5235)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	200	1,913.5000	383,300.00	382,700.00	0.0000	0.2310	25.00	0.00	(2.4258)	(2.6212)	0.0000	1	(5.0470)	02/04/2025
4088.T	01/08/2025	SDB3260760796	0	700	1,913.5000	1,341,550.00	1,339,450.00	0.0000	0.2310	25.00	0.00	(8.4904)	(9.1743)	0.0000	1	(17.6647)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	200	1,916.5000	383,300.00	383,300.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.6253)	0.0000	1	(5.0092)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,000	1,916.5000	1,916,500.00	1,916,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(13.1267)	0.0000	1	(25.0458)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,100	1,916.5000	2,108,150.00	2,108,150.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.4394)	0.0000	1	(27.5503)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,300	1,916.5000	2,491,450.00	2,491,450.00	0.0000	0.2270	25.00	0.00	(15.4948)	(17.0647)	0.0000	1	(32.5595)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	700	1,916.5000	1,341,550.00	1,341,550.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.1887)	0.0000	1	(17.5320)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,700	1,916.5000	3,258,050.00	3,258,050.00	0.0000	0.2270	25.00	0.00	(20.2624)	(22.3154)	0.0000	1	(42.5778)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	2,100	1,916.5000	4,024,650.00	4,024,650.00	0.0000	0.2270	25.00	0.00	(25.0300)	(27.5661)	0.0000	1	(52.5961)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,600	1,916.5000	3,066,400.00	3,066,400.00	0.0000	0.2270	25.00	0.00	(19.0705)	(21.0027)	0.0000	1	(40.0732)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	300	1,916.5000	574,950.00	574,950.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.9380)	0.0000	1	(7.5137)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AIR WATER CMN (Cont.)																	
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,800	1,916.5000	3,449,700.00	3,449,700.00	0.0000	0.2270	25.00	0.00	(21.4543)	(23.6281)	0.0000	1	(45.0824)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	300	1,916.5000	574,950.00	574,950.00	0.0000	0.2270	25.00	0.00	(3.5757)	(3.9380)	0.0000	1	(7.5137)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	200	1,916.5000	383,300.00	383,300.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.6253)	0.0000	1	(5.0092)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	200	1,916.5000	383,300.00	383,300.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.6253)	0.0000	1	(5.0092)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,200	1,916.5000	2,299,800.00	2,299,800.00	0.0000	0.2270	25.00	0.00	(14.3029)	(15.7521)	0.0000	1	(30.0549)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	800	1,916.5000	1,533,200.00	1,533,200.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.5014)	0.0000	1	(20.0366)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	100	1,916.5000	191,650.00	191,650.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.3127)	0.0000	1	(2.5046)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	800	1,916.5000	1,533,200.00	1,533,200.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.5014)	0.0000	1	(20.0366)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	500	1,916.5000	958,250.00	958,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.5634)	0.0000	1	(12.5229)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	500	1,916.5000	958,250.00	958,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.5634)	0.0000	1	(12.5229)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	800	1,916.5000	1,533,200.00	1,533,200.00	0.0000	0.2270	25.00	0.00	(9.5352)	(10.5014)	0.0000	1	(20.0366)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,100	1,916.5000	2,108,150.00	2,108,150.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.4394)	0.0000	1	(27.5503)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	500	1,916.5000	958,250.00	958,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.5634)	0.0000	1	(12.5229)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	100	1,916.5000	191,650.00	191,650.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.3127)	0.0000	1	(2.5046)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,000	1,916.5000	1,916,500.00	1,916,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(13.1267)	0.0000	1	(25.0458)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	200	1,916.5000	383,300.00	383,300.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.6253)	0.0000	1	(5.0092)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	500	1,916.5000	958,250.00	958,250.00	0.0000	0.2270	25.00	0.00	(5.9595)	(6.5634)	0.0000	1	(12.5229)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	900	1,916.5000	1,724,850.00	1,724,850.00	0.0000	0.2270	25.00	0.00	(10.7271)	(11.8140)	0.0000	1	(22.5412)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,100	1,916.5000	2,108,150.00	2,108,150.00	0.0000	0.2270	25.00	0.00	(13.1110)	(14.4394)	0.0000	1	(27.5503)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	1,000	1,916.5000	1,916,500.00	1,916,500.00	0.0000	0.2270	25.00	0.00	(11.9191)	(13.1267)	0.0000	1	(25.0458)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	400	1,916.5000	766,600.00	766,600.00	0.0000	0.2270	25.00	0.00	(4.7676)	(5.2507)	0.0000	1	(10.0183)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	100	1,916.5000	191,650.00	191,650.00	0.0000	0.2270	25.00	0.00	(1.1919)	(1.3127)	0.0000	1	(2.5046)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	200	1,916.5000	383,300.00	383,300.00	0.0000	0.2270	25.00	0.00	(2.3838)	(2.6253)	0.0000	1	(5.0092)	02/04/2025
4088.T	01/07/2025	SDB3260760796	0	700	1,916.5000	1,341,550.00	1,341,550.00	0.0000	0.2270	25.00	0.00	(8.3433)	(9.1887)	0.0000	1	(17.5320)	02/04/2025
TOTAL AIR WATER CMN												(3,794.1356)	(4,105.7616)	0.0000		(7,899.8972)	
AJINOMOTO CO., INC. CMN																	
2802.T	01/16/2025	SDB3264753534	0	900	6,354.0000	5,701,470.57	5,718,600.00	0.0000	0.2270	25.00	0.00	(35.4585)	(39.1685)	0.0000	1	(74.6270)	02/04/2025
2802.T	01/16/2025	SDB3264753534	0	300	6,354.0000	1,908,024.01	1,906,200.00	0.0000	0.2270	25.00	0.00	(11.8663)	(13.0562)	0.0000	1	(24.9225)	02/04/2025
2802.T	01/16/2025	SDB3264753534	0	300	6,354.0000	1,916,170.00	1,906,200.00	0.0000	0.2270	25.00	0.00	(11.9170)	(13.0562)	0.0000	1	(24.9732)	02/04/2025
2802.T	01/15/2025	SDB3264753534	0	900	6,400.0000	5,701,470.57	5,760,000.00	0.0000	0.2270	25.00	0.00	(35.4585)	(39.4521)	0.0000	1	(74.9105)	02/04/2025
2802.T	01/15/2025	SDB3264753534	0	300	6,400.0000	1,908,024.01	1,920,000.00	0.0000	0.2270	25.00	0.00	(11.8663)	(13.1507)	0.0000	1	(25.0170)	02/04/2025
2802.T	01/15/2025	SDB3264753534	0	1,100	6,400.0000	7,025,956.66	7,040,000.00	0.0000	0.2270	25.00	0.00	(43.6957)	(48.2192)	0.0000	1	(91.9149)	02/04/2025
2802.T	01/15/2025	SDB3264753534	0	800	6,400.0000	5,161,600.00	5,120,000.00	0.0000	0.2270	25.00	0.00	(32.1009)	(35.0685)	0.0000	1	(67.1694)	02/04/2025
2802.T	01/15/2025	SDB3264753534	0	200	6,400.0000	1,290,400.00	1,280,000.00	0.0000	0.2270	25.00	0.00	(8.0252)	(8.7671)	0.0000	1	(16.7924)	02/04/2025
2802.T	01/14/2025	SDB3264753534	0	900	6,401.0000	5,701,470.57	5,760,900.00	0.0000	0.2270	25.00	0.00	(35.4585)	(39.4582)	0.0000	1	(74.9167)	02/04/2025
2802.T	01/14/2025	SDB3264753534	0	300	6,401.0000	1,908,024.01	1,920,300.00	0.0000	0.2270	25.00	0.00	(11.8663)	(13.1527)	0.0000	1	(25.0191)	02/04/2025
2802.T	01/14/2025	SDB3264753534	0	1,100	6,401.0000	7,025,956.66	7,041,100.00	0.0000	0.2270	25.00	0.00	(43.6957)	(48.2267)	0.0000	1	(91.9224)	02/04/2025
2802.T	01/14/2025	SDB3264753534	0	800	6,401.0000	5,161,600.00	5,120,800.00	0.0000	0.2270	25.00	0.00	(32.1009)	(35.0740)	0.0000	1	(67.1749)	02/04/2025
2802.T	01/14/2025	SDB3264753534	0	200	6,401.0000	1,290,400.00	1,280,200.00	0.0000	0.2270	25.00	0.00	(8.0252)	(8.7685)	0.0000	1	(16.7937)	02/04/2025
2802.T	01/13/2025	SDB3264753534	0	900	6,349.0000	5,701,470.57	5,714,100.00	0.0000	0.2270	25.00	0.00	(141.8338)	(156.5507)	0.0000	4	(298.3845)	02/04/2025
2802.T	01/13/2025	SDB3264753534	0	300	6,349.0000	1,908,024.01	1,904,700.00	0.0000	0.2270	25.00	0.00	(47.4654)	(52.1836)	0.0000	4	(99.6489)	02/04/2025
2802.T	01/13/2025	SDB3264753534	0	1,100	6,349.0000	7,025,956.66	6,983,900.00	0.0000	0.2270	25.00	0.00	(174.7827)	(191.3397)	0.0000	4	(366.1224)	02/04/2025
2802.T	01/13/2025	SDB3264753534	0	800	6,349.0000	5,161,600.00	5,079,200.00	0.0000	0.2270	25.00	0.00	(128.4036)	(139.1562)	0.0000	4	(267.5598)	02/04/2025
2802.T	01/13/2025	SDB3264753534	0	200	6,349.0000	1,290,400.00	1,269,800.00	0.0000	0.2270	25.00	0.00	(32.1009)	(34.7890)	0.0000	4	(66.8900)	02/04/2025
2802.T	01/09/2025	SDB3264753534	0	300	6,354.0000	1,908,024.01	1,906,200.00	0.0000	0.2320	25.00	0.00	(12.1277)	(13.0562)	0.0000	1	(25.1839)	02/04/2025
2802.T	01/09/2025	SDB3264753534	0	1,100	6,354.0000	7,025,956.66	6,989,400.00	0.0000	0.2320	25.00	0.00	(44.6581)	(47.8726)	0.0000	1	(92.5307)	02/04/2025
2802.T	01/09/2025	SDB3264753534	0	800	6,354.0000	5,161,600.00	5,083,200.00	0.0000	0.2320	25.00	0.00	(32.8080)	(34.8164)	0.0000	1	(67.6244)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
AJINOMOTO CO., INC. CMN (Cont.)																	
2802.T	01/09/2025	SDB3264753534	0	200	6,354.0000	1,290,400.00	1,270,800.00	0.0000	0.2320	25.00	0.00	(8.2020)	(8.7041)	0.0000	1	(16.9061)	02/04/2025
2802.T	01/08/2025	SDB3264753534	0	1,100	6,365.0000	7,025,956.66	7,001,500.00	0.0000	0.2310	25.00	0.00	(44.4656)	(47.9555)	0.0000	1	(92.4211)	02/04/2025
2802.T	01/08/2025	SDB3264753534	0	800	6,365.0000	5,161,600.00	5,092,000.00	0.0000	0.2310	25.00	0.00	(32.6666)	(34.8767)	0.0000	1	(67.5433)	02/04/2025
2802.T	01/08/2025	SDB3264753534	0	200	6,365.0000	1,290,400.00	1,273,000.00	0.0000	0.2310	25.00	0.00	(8.1666)	(8.7192)	0.0000	1	(16.8858)	02/04/2025
2802.T	01/07/2025	SDB3264753534	0	800	6,452.0000	5,161,600.00	5,161,600.00	0.0000	0.2270	25.00	0.00	(32.1009)	(35.3534)	0.0000	1	(67.4543)	02/04/2025
2802.T	01/07/2025	SDB3264753534	0	200	6,452.0000	1,290,400.00	1,290,400.00	0.0000	0.2270	25.00	0.00	(8.0252)	(8.8384)	0.0000	1	(16.8636)	02/04/2025
TOTAL AJINOMOTO CO., INC. CMN												(1,069.3423)	(1,168.8301)	0.0000		(2,238.1724)	
ASAHI KASEI CMN																	
3407.T	01/17/2025	SDB3262867376	0	1,100	1,046.5000	1,191,277.43	1,151,150.00	0.0000	0.2270	25.00	0.00	(7.4088)	(7.8846)	0.0000	1	(15.2934)	02/04/2025
3407.T	01/17/2025	SDB3262867376	0	3,700	1,046.5000	4,042,250.00	3,872,050.00	0.0000	0.2270	25.00	0.00	(25.1395)	(26.5209)	0.0000	1	(51.6604)	02/04/2025
3407.T	01/17/2025	SDB3262867376	0	3,100	1,046.5000	3,386,750.00	3,244,150.00	0.0000	0.2270	25.00	0.00	(21.0628)	(22.2202)	0.0000	1	(43.2830)	02/04/2025
3407.T	01/16/2025	SDB3262867376	0	1,100	1,064.0000	1,191,277.43	1,170,400.00	0.0000	0.2270	25.00	0.00	(7.4088)	(8.0164)	0.0000	1	(15.4252)	02/04/2025
3407.T	01/16/2025	SDB3262867376	0	3,700	1,064.0000	4,042,250.00	3,936,800.00	0.0000	0.2270	25.00	0.00	(25.1395)	(26.9644)	0.0000	1	(52.1039)	02/04/2025
3407.T	01/16/2025	SDB3262867376	0	3,100	1,064.0000	3,386,750.00	3,298,400.00	0.0000	0.2270	25.00	0.00	(21.0628)	(22.5918)	0.0000	1	(43.6546)	02/04/2025
3407.T	01/16/2025	SDB3262867376	0	1,000	1,064.0000	1,092,500.00	1,064,000.00	0.0000	0.2270	25.00	0.00	(6.7945)	(7.2877)	0.0000	1	(14.0821)	02/04/2025
3407.T	01/15/2025	SDB3262867376	0	1,100	1,064.0000	1,191,277.43	1,170,400.00	0.0000	0.2270	25.00	0.00	(7.4088)	(8.0164)	0.0000	1	(15.4252)	02/04/2025
3407.T	01/15/2025	SDB3262867376	0	3,700	1,064.0000	4,042,250.00	3,936,800.00	0.0000	0.2270	25.00	0.00	(25.1395)	(26.9644)	0.0000	1	(52.1039)	02/04/2025
3407.T	01/15/2025	SDB3262867376	0	3,100	1,064.0000	3,386,750.00	3,298,400.00	0.0000	0.2270	25.00	0.00	(21.0628)	(22.5918)	0.0000	1	(43.6546)	02/04/2025
3407.T	01/15/2025	SDB3262867376	0	1,000	1,064.0000	1,092,500.00	1,064,000.00	0.0000	0.2270	25.00	0.00	(6.7945)	(7.2877)	0.0000	1	(14.0821)	02/04/2025
3407.T	01/14/2025	SDB3262867376	0	1,100	1,072.5000	1,191,277.43	1,179,750.00	0.0000	0.2270	25.00	0.00	(7.4088)	(8.0805)	0.0000	1	(15.4892)	02/04/2025
3407.T	01/14/2025	SDB3262867376	0	3,700	1,072.5000	4,042,250.00	3,968,250.00	0.0000	0.2270	25.00	0.00	(25.1395)	(27.1798)	0.0000	1	(52.3193)	02/04/2025
3407.T	01/14/2025	SDB3262867376	0	3,100	1,072.5000	3,386,750.00	3,324,750.00	0.0000	0.2270	25.00	0.00	(21.0628)	(22.7723)	0.0000	1	(43.8351)	02/04/2025
3407.T	01/14/2025	SDB3262867376	0	1,000	1,072.5000	1,092,500.00	1,072,500.00	0.0000	0.2270	25.00	0.00	(6.7945)	(7.3459)	0.0000	1	(14.1403)	02/04/2025
3407.T	01/13/2025	SDB3262867376	0	1,100	1,081.5000	1,191,277.43	1,189,650.00	0.0000	0.2270	25.00	0.00	(29.6351)	(32.5932)	0.0000	4	(62.2282)	02/04/2025
3407.T	01/13/2025	SDB3262867376	0	3,700	1,081.5000	4,042,250.00	4,001,550.00	0.0000	0.2270	25.00	0.00	(100.5579)	(109.6315)	0.0000	4	(210.1894)	02/04/2025
3407.T	01/13/2025	SDB3262867376	0	3,100	1,081.5000	3,386,750.00	3,352,650.00	0.0000	0.2270	25.00	0.00	(84.2512)	(91.8534)	0.0000	4	(176.1046)	02/04/2025
3407.T	01/13/2025	SDB3262867376	0	1,000	1,081.5000	1,092,500.00	1,081,500.00	0.0000	0.2270	25.00	0.00	(27.1778)	(29.6301)	0.0000	4	(56.8079)	02/04/2025
3407.T	01/09/2025	SDB3262867376	0	3,700	1,081.5000	4,042,250.00	4,001,550.00	0.0000	0.2320	25.00	0.00	(25.6932)	(27.4079)	0.0000	1	(53.1011)	02/04/2025
3407.T	01/09/2025	SDB3262867376	0	3,100	1,081.5000	3,386,750.00	3,352,650.00	0.0000	0.2320	25.00	0.00	(21.5267)	(22.9634)	0.0000	1	(44.4901)	02/04/2025
3407.T	01/09/2025	SDB3262867376	0	1,000	1,081.5000	1,092,500.00	1,081,500.00	0.0000	0.2320	25.00	0.00	(6.9441)	(7.4075)	0.0000	1	(14.3516)	02/04/2025
3407.T	01/08/2025	SDB3262867376	0	3,700	1,082.5000	4,042,250.00	4,005,250.00	0.0000	0.2310	25.00	0.00	(25.5825)	(27.4332)	0.0000	1	(53.0157)	02/04/2025
3407.T	01/08/2025	SDB3262867376	0	3,100	1,082.5000	3,386,750.00	3,355,750.00	0.0000	0.2310	25.00	0.00	(21.4340)	(22.9846)	0.0000	1	(44.4185)	02/04/2025
3407.T	01/08/2025	SDB3262867376	0	1,000	1,082.5000	1,092,500.00	1,082,500.00	0.0000	0.2310	25.00	0.00	(6.9142)	(7.4144)	0.0000	1	(14.3286)	02/04/2025
3407.T	01/07/2025	SDB3262867376	0	3,700	1,092.5000	4,042,250.00	4,042,250.00	0.0000	0.2270	25.00	0.00	(25.1395)	(27.6866)	0.0000	1	(52.8261)	02/04/2025
3407.T	01/07/2025	SDB3262867376	0	3,100	1,092.5000	3,386,750.00	3,386,750.00	0.0000	0.2270	25.00	0.00	(21.0628)	(23.1969)	0.0000	1	(44.2597)	02/04/2025
3407.T	01/07/2025	SDB3262867376	0	1,000	1,092.5000	1,092,500.00	1,092,500.00	0.0000	0.2270	25.00	0.00	(6.7945)	(7.4829)	0.0000	1	(14.2773)	02/04/2025
TOTAL ASAHI KASEI CMN												(637.5409)	(689.4103)	0.0000		(1,326.9511)	
BAYCURRENT CMN																	
6532.T	01/17/2025	SDB3260427170	0	1,400	5,684.0000	7,873,911.77	7,957,600.00	0.0000	0.2270	25.00	0.00	(48.9693)	(54.5041)	0.0000	1	(103.4734)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,200	5,684.0000	6,035,692.29	6,820,800.00	0.0000	0.2270	25.00	0.00	(37.5370)	(46.7178)	0.0000	1	(84.2549)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,300	5,684.0000	6,740,838.13	7,389,200.00	0.0000	0.2270	25.00	0.00	(41.9225)	(50.6110)	0.0000	1	(92.5334)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,300	5,684.0000	6,854,245.50	7,389,200.00	0.0000	0.2270	25.00	0.00	(42.6278)	(50.6110)	0.0000	1	(93.2387)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,800	5,684.0000	9,532,819.59	10,231,200.00	0.0000	0.2270	25.00	0.00	(59.2863)	(70.0767)	0.0000	1	(129.3630)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	900	5,684.0000	4,819,913.27	5,115,600.00	0.0000	0.2270	25.00	0.00	(29.9759)	(35.0384)	0.0000	1	(65.0143)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	2,500	5,684.0000	13,584,382.93	14,210,000.00	0.0000	0.2270	25.00	0.00	(84.4837)	(97.3288)	0.0000	1	(181.8125)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	200	5,684.0000	1,064,000.00	1,136,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.7863)	0.0000	1	(14.4035)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	200	5,684.0000	1,064,000.00	1,136,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.7863)	0.0000	1	(14.4035)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	200	5,684.0000	1,064,000.00	1,136,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.7863)	0.0000	1	(14.4035)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,000	5,684.0000	5,320,000.00	5,684,000.00	0.0000	0.2270	25.00	0.00	(33.0860)	(38.9315)	0.0000	1	(72.0175)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
BAYCURRENT CMN (Cont.)																	
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	400	5,684.0000	2,128,000.00	2,273,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(15.5726)	0.0000	1	(28.8070)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	100	5,684.0000	532,000.00	568,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.8932)	0.0000	1	(7.2018)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	500	5,684.0000	2,660,000.00	2,842,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(19.4658)	0.0000	1	(36.0088)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	600	5,684.0000	3,192,000.00	3,410,400.00	0.0000	0.2270	25.00	0.00	(19.8516)	(23.3589)	0.0000	1	(43.2105)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	400	5,684.0000	2,128,000.00	2,273,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(15.5726)	0.0000	1	(28.8070)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	500	5,684.0000	2,660,000.00	2,842,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(19.4658)	0.0000	1	(36.0088)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	1,100	5,684.0000	5,852,000.00	6,252,400.00	0.0000	0.2270	25.00	0.00	(36.3946)	(42.8247)	0.0000	1	(79.2193)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	300	5,684.0000	1,596,000.00	1,705,200.00	0.0000	0.2270	25.00	0.00	(9.9258)	(11.6795)	0.0000	1	(21.6053)	02/04/2025
6532.T	01/17/2025	SDB3260427170	0	400	5,684.0000	2,128,000.00	2,273,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(15.5726)	0.0000	1	(28.8070)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,200	4,984.0000	6,035,692.29	5,980,800.00	0.0000	0.2270	25.00	0.00	(37.5370)	(40.9644)	0.0000	1	(78.5014)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,300	4,984.0000	6,740,838.13	6,479,200.00	0.0000	0.2270	25.00	0.00	(41.9225)	(44.3781)	0.0000	1	(86.3006)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,300	4,984.0000	6,854,245.50	6,479,200.00	0.0000	0.2270	25.00	0.00	(42.6278)	(44.3781)	0.0000	1	(87.0059)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,800	4,984.0000	9,532,819.59	8,971,200.00	0.0000	0.2270	25.00	0.00	(59.2863)	(61.4466)	0.0000	1	(120.7329)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	900	4,984.0000	4,819,913.27	4,485,600.00	0.0000	0.2270	25.00	0.00	(29.9759)	(30.7233)	0.0000	1	(60.6992)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	2,500	4,984.0000	13,584,382.93	12,460,000.00	0.0000	0.2270	25.00	0.00	(84.4837)	(85.3425)	0.0000	1	(169.8262)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	200	4,984.0000	1,064,000.00	996,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(6.8274)	0.0000	1	(13.4446)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	200	4,984.0000	1,064,000.00	996,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(6.8274)	0.0000	1	(13.4446)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	200	4,984.0000	1,064,000.00	996,800.00	0.0000	0.2270	25.00	0.00	(6.6172)	(6.8274)	0.0000	1	(13.4446)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,000	4,984.0000	5,320,000.00	4,984,000.00	0.0000	0.2270	25.00	0.00	(33.0860)	(34.1370)	0.0000	1	(67.2230)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	400	4,984.0000	2,128,000.00	1,993,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(13.6548)	0.0000	1	(26.8892)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	100	4,984.0000	532,000.00	498,400.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.4137)	0.0000	1	(6.7223)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	500	4,984.0000	2,660,000.00	2,492,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(17.0685)	0.0000	1	(33.6115)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	600	4,984.0000	3,192,000.00	2,990,400.00	0.0000	0.2270	25.00	0.00	(19.8516)	(20.4822)	0.0000	1	(40.3338)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	400	4,984.0000	2,128,000.00	1,993,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(13.6548)	0.0000	1	(26.8892)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	500	4,984.0000	2,660,000.00	2,492,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(17.0685)	0.0000	1	(33.6115)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	1,100	4,984.0000	5,852,000.00	5,482,400.00	0.0000	0.2270	25.00	0.00	(36.3946)	(37.5507)	0.0000	1	(73.9453)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	300	4,984.0000	1,596,000.00	1,495,200.00	0.0000	0.2270	25.00	0.00	(9.9258)	(10.2411)	0.0000	1	(20.1669)	02/04/2025
6532.T	01/16/2025	SDB3260427170	0	400	4,984.0000	2,128,000.00	1,993,600.00	0.0000	0.2270	25.00	0.00	(13.2344)	(13.6548)	0.0000	1	(26.8892)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	1,300	5,215.0000	6,740,838.13	6,779,500.00	0.0000	0.2270	25.00	0.00	(41.9225)	(46.4349)	0.0000	1	(88.3574)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	1,300	5,215.0000	6,854,245.50	6,779,500.00	0.0000	0.2270	25.00	0.00	(42.6278)	(46.4349)	0.0000	1	(89.0627)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	1,800	5,215.0000	9,532,819.59	9,387,000.00	0.0000	0.2270	25.00	0.00	(59.2863)	(64.2945)	0.0000	1	(123.5808)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	900	5,215.0000	4,819,913.27	4,693,500.00	0.0000	0.2270	25.00	0.00	(29.9759)	(32.1473)	0.0000	1	(62.1232)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	2,500	5,215.0000	13,584,382.93	13,037,500.00	0.0000	0.2270	25.00	0.00	(84.4837)	(89.2979)	0.0000	1	(173.7816)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	200	5,215.0000	1,064,000.00	1,043,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.1438)	0.0000	1	(13.7610)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	200	5,215.0000	1,064,000.00	1,043,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.1438)	0.0000	1	(13.7610)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	100	5,215.0000	532,000.00	521,500.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.5719)	0.0000	1	(6.8805)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	100	5,215.0000	532,000.00	521,500.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.5719)	0.0000	1	(6.8805)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	200	5,215.0000	1,064,000.00	1,043,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.1438)	0.0000	1	(13.7610)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	1,000	5,215.0000	5,320,000.00	5,215,000.00	0.0000	0.2270	25.00	0.00	(33.0860)	(35.7192)	0.0000	1	(68.8052)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	100	5,215.0000	532,000.00	521,500.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.5719)	0.0000	1	(6.8805)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	100	5,215.0000	532,000.00	521,500.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.5719)	0.0000	1	(6.8805)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	400	5,215.0000	2,128,000.00	2,086,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.2877)	0.0000	1	(27.5221)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	100	5,215.0000	532,000.00	521,500.00	0.0000	0.2270	25.00	0.00	(					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
BAYCURRENT CMN (Cont.)																	
6532.T	01/15/2025	SDB3260427170	0	600	5,215.0000	3,192,000.00	3,129,000.00	0.0000	0.2270	25.00	0.00	(19.8516)	(21.4315)	0.0000	1	(41.2831)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	400	5,215.0000	2,128,000.00	2,086,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.2877)	0.0000	1	(27.5221)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	500	5,215.0000	2,660,000.00	2,607,500.00	0.0000	0.2270	25.00	0.00	(16.5430)	(17.8596)	0.0000	1	(34.4026)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	1,100	5,215.0000	5,852,000.00	5,736,500.00	0.0000	0.2270	25.00	0.00	(36.3946)	(39.2911)	0.0000	1	(75.6857)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	300	5,215.0000	1,596,000.00	1,564,500.00	0.0000	0.2270	25.00	0.00	(9.9258)	(10.7158)	0.0000	1	(20.6416)	02/04/2025
6532.T	01/15/2025	SDB3260427170	0	400	5,215.0000	2,128,000.00	2,086,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.2877)	0.0000	1	(27.5221)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	1,300	5,266.0000	6,854,245.50	6,845,800.00	0.0000	0.2270	25.00	0.00	(42.6278)	(46.8890)	0.0000	1	(89.5168)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	1,800	5,266.0000	9,532,819.59	9,478,800.00	0.0000	0.2270	25.00	0.00	(59.2863)	(64.9233)	0.0000	1	(124.2096)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	900	5,266.0000	4,819,913.27	4,739,400.00	0.0000	0.2270	25.00	0.00	(29.9759)	(32.4616)	0.0000	1	(62.4375)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	2,500	5,266.0000	13,584,382.93	13,165,000.00	0.0000	0.2270	25.00	0.00	(84.4837)	(90.1712)	0.0000	1	(174.6549)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	200	5,266.0000	1,064,000.00	1,053,200.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2137)	0.0000	1	(13.8309)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	200	5,266.0000	1,064,000.00	1,053,200.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2137)	0.0000	1	(13.8309)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	200	5,266.0000	1,064,000.00	1,053,200.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2137)	0.0000	1	(13.8309)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	1,000	5,266.0000	5,320,000.00	5,266,000.00	0.0000	0.2270	25.00	0.00	(33.0860)	(36.0685)	0.0000	1	(69.1545)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	400	5,266.0000	2,128,000.00	2,106,400.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.4274)	0.0000	1	(27.6618)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	100	5,266.0000	532,000.00	526,600.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6068)	0.0000	1	(6.9155)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	500	5,266.0000	2,660,000.00	2,633,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(18.0342)	0.0000	1	(34.5773)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	600	5,266.0000	3,192,000.00	3,159,600.00	0.0000	0.2270	25.00	0.00	(19.8516)	(21.6411)	0.0000	1	(41.4927)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	400	5,266.0000	2,128,000.00	2,106,400.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.4274)	0.0000	1	(27.6618)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	500	5,266.0000	2,660,000.00	2,633,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(18.0342)	0.0000	1	(34.5773)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	1,100	5,266.0000	5,852,000.00	5,792,600.00	0.0000	0.2270	25.00	0.00	(36.3946)	(39.6753)	0.0000	1	(76.0700)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	300	5,266.0000	1,596,000.00	1,579,800.00	0.0000	0.2270	25.00	0.00	(9.9258)	(10.8205)	0.0000	1	(20.7464)	02/04/2025
6532.T	01/14/2025	SDB3260427170	0	400	5,266.0000	2,128,000.00	2,106,400.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.4274)	0.0000	1	(27.6618)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	1,800	5,312.0000	9,532,819.59	9,561,600.00	0.0000	0.2270	25.00	0.00	(237.1452)	(261.9616)	0.0000	4	(499.1069)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	900	5,312.0000	4,819,913.27	4,780,800.00	0.0000	0.2270	25.00	0.00	(119.9036)	(130.9808)	0.0000	4	(250.8844)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	2,500	5,312.0000	13,584,382.93	13,280,000.00	0.0000	0.2270	25.00	0.00	(337.9348)	(363.8356)	0.0000	4	(701.7704)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	200	5,312.0000	1,064,000.00	1,062,400.00	0.0000	0.2270	25.00	0.00	(26.4688)	(29.1068)	0.0000	4	(55.5757)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	200	5,312.0000	1,064,000.00	1,062,400.00	0.0000	0.2270	25.00	0.00	(26.4688)	(29.1068)	0.0000	4	(55.5757)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	200	5,312.0000	1,064,000.00	1,062,400.00	0.0000	0.2270	25.00	0.00	(26.4688)	(29.1068)	0.0000	4	(55.5757)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	1,000	5,312.0000	5,320,000.00	5,312,000.00	0.0000	0.2270	25.00	0.00	(132.3441)	(145.5342)	0.0000	4	(277.8784)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	400	5,312.0000	2,128,000.00	2,124,800.00	0.0000	0.2270	25.00	0.00	(52.9376)	(58.2137)	0.0000	4	(111.1513)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	100	5,312.0000	532,000.00	531,200.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5534)	0.0000	4	(27.7878)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	500	5,312.0000	2,660,000.00	2,656,000.00	0.0000	0.2270	25.00	0.00	(66.1721)	(72.7671)	0.0000	4	(138.9392)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	600	5,312.0000	3,192,000.00	3,187,200.00	0.0000	0.2270	25.00	0.00	(79.4065)	(87.3205)	0.0000	4	(166.7270)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	400	5,312.0000	2,128,000.00	2,124,800.00	0.0000	0.2270	25.00	0.00	(52.9376)	(58.2137)	0.0000	4	(111.1513)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	500	5,312.0000	2,660,000.00	2,656,000.00	0.0000	0.2270	25.00	0.00	(66.1721)	(72.7671)	0.0000	4	(138.9392)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	1,100	5,312.0000	5,852,000.00	5,843,200.00	0.0000	0.2270	25.00	0.00	(145.5785)	(160.0877)	0.0000	4	(305.6662)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	300	5,312.0000	1,596,000.00	1,593,600.00	0.0000	0.2270	25.00	0.00	(39.7032)	(43.6603)	0.0000	4	(83.3635)	02/04/2025
6532.T	01/13/2025	SDB3260427170	0	400	5,312.0000	2,128,000.00	2,124,800.00	0.0000	0.2270	25.00	0.00	(52.9376)	(58.2137)	0.0000	4	(111.1513)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	900	5,345.0000	4,819,913.27	4,810,500.00	0.0000	0.2320	25.00	0.00	(30.6362)	(32.9486)	0.0000	1	(63.5848)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	2,500	5,345.0000	13,584,382.											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
BAYCURRENT CMN (Cont.)																	
6532.T	01/09/2025	SDB3260427170	0	100	5,345.0000	532,000.00	534,500.00	0.0000	0.2320	25.00	0.00	(3.3815)	(3.6610)	0.0000	1	(7.0424)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	100	5,345.0000	532,000.00	534,500.00	0.0000	0.2320	25.00	0.00	(3.3815)	(3.6610)	0.0000	1	(7.0424)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	200	5,345.0000	1,064,000.00	1,069,000.00	0.0000	0.2320	25.00	0.00	(6.7630)	(7.3219)	0.0000	1	(14.0849)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	1,000	5,345.0000	5,320,000.00	5,345,000.00	0.0000	0.2320	25.00	0.00	(33.8148)	(36.6096)	0.0000	1	(70.4244)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	100	5,345.0000	532,000.00	534,500.00	0.0000	0.2320	25.00	0.00	(3.3815)	(3.6610)	0.0000	1	(7.0424)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	100	5,345.0000	532,000.00	534,500.00	0.0000	0.2320	25.00	0.00	(3.3815)	(3.6610)	0.0000	1	(7.0424)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	400	5,345.0000	2,128,000.00	2,138,000.00	0.0000	0.2320	25.00	0.00	(13.5259)	(14.6438)	0.0000	1	(28.1698)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	100	5,345.0000	532,000.00	534,500.00	0.0000	0.2320	25.00	0.00	(3.3815)	(3.6610)	0.0000	1	(7.0424)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	500	5,345.0000	2,660,000.00	2,672,500.00	0.0000	0.2320	25.00	0.00	(16.9074)	(18.3048)	0.0000	1	(35.2122)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	600	5,345.0000	3,192,000.00	3,207,000.00	0.0000	0.2320	25.00	0.00	(20.2889)	(21.9658)	0.0000	1	(42.2546)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	400	5,345.0000	2,128,000.00	2,138,000.00	0.0000	0.2320	25.00	0.00	(13.5259)	(14.6438)	0.0000	1	(28.1698)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	500	5,345.0000	2,660,000.00	2,672,500.00	0.0000	0.2320	25.00	0.00	(16.9074)	(18.3048)	0.0000	1	(35.2122)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	1,100	5,345.0000	5,852,000.00	5,879,500.00	0.0000	0.2320	25.00	0.00	(37.1963)	(40.2705)	0.0000	1	(77.4668)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	300	5,345.0000	1,596,000.00	1,603,500.00	0.0000	0.2320	25.00	0.00	(10.1444)	(10.9829)	0.0000	1	(21.1273)	02/04/2025
6532.T	01/09/2025	SDB3260427170	0	400	5,345.0000	2,128,000.00	2,138,000.00	0.0000	0.2320	25.00	0.00	(13.5259)	(14.6438)	0.0000	1	(28.1698)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	2,500	5,386.0000	13,584,382.93	13,465,000.00	0.0000	0.2310	25.00	0.00	(85.9724)	(92.2260)	0.0000	1	(178.1984)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	200	5,386.0000	1,064,000.00	1,077,200.00	0.0000	0.2310	25.00	0.00	(6.7338)	(7.3781)	0.0000	1	(14.1119)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	200	5,386.0000	1,064,000.00	1,077,200.00	0.0000	0.2310	25.00	0.00	(6.7338)	(7.3781)	0.0000	1	(14.1119)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	200	5,386.0000	1,064,000.00	1,077,200.00	0.0000	0.2310	25.00	0.00	(6.7338)	(7.3781)	0.0000	1	(14.1119)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	1,000	5,386.0000	5,320,000.00	5,386,000.00	0.0000	0.2310	25.00	0.00	(33.6690)	(36.8904)	0.0000	1	(70.5595)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	400	5,386.0000	2,128,000.00	2,154,400.00	0.0000	0.2310	25.00	0.00	(13.4676)	(14.7562)	0.0000	1	(28.2238)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	100	5,386.0000	532,000.00	538,600.00	0.0000	0.2310	25.00	0.00	(3.3669)	(3.6890)	0.0000	1	(7.0559)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	500	5,386.0000	2,660,000.00	2,693,000.00	0.0000	0.2310	25.00	0.00	(16.8345)	(18.4452)	0.0000	1	(35.2797)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	600	5,386.0000	3,192,000.00	3,231,600.00	0.0000	0.2310	25.00	0.00	(20.2014)	(22.1342)	0.0000	1	(42.3357)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	400	5,386.0000	2,128,000.00	2,154,400.00	0.0000	0.2310	25.00	0.00	(13.4676)	(14.7562)	0.0000	1	(28.2238)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	500	5,386.0000	2,660,000.00	2,693,000.00	0.0000	0.2310	25.00	0.00	(16.8345)	(18.4452)	0.0000	1	(35.2797)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	1,100	5,386.0000	5,852,000.00	5,924,600.00	0.0000	0.2310	25.00	0.00	(37.0359)	(40.5795)	0.0000	1	(77.6154)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	300	5,386.0000	1,596,000.00	1,615,800.00	0.0000	0.2310	25.00	0.00	(10.1007)	(11.0671)	0.0000	1	(21.1678)	02/04/2025
6532.T	01/08/2025	SDB3260427170	0	400	5,386.0000	2,128,000.00	2,154,400.00	0.0000	0.2310	25.00	0.00	(13.4676)	(14.7562)	0.0000	1	(28.2238)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	200	5,320.0000	1,064,000.00	1,064,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2877)	0.0000	1	(13.9049)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	200	5,320.0000	1,064,000.00	1,064,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2877)	0.0000	1	(13.9049)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	200	5,320.0000	1,064,000.00	1,064,000.00	0.0000	0.2270	25.00	0.00	(6.6172)	(7.2877)	0.0000	1	(13.9049)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	1,000	5,320.0000	5,320,000.00	5,320,000.00	0.0000	0.2270	25.00	0.00	(33.0860)	(36.4384)	0.0000	1	(69.5244)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	400	5,320.0000	2,128,000.00	2,128,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5753)	0.0000	1	(27.8098)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	100	5,320.0000	532,000.00	532,000.00	0.0000	0.2270	25.00	0.00	(3.3086)	(3.6438)	0.0000	1	(6.9524)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	500	5,320.0000	2,660,000.00	2,660,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(18.2192)	0.0000	1	(34.7622)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	600	5,320.0000	3,192,000.00	3,192,000.00	0.0000	0.2270	25.00	0.00	(19.8516)	(21.8630)	0.0000	1	(41.7146)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	400	5,320.0000	2,128,000.00	2,128,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5753)	0.0000	1	(27.8098)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	500	5,320.0000	2,660,000.00	2,660,000.00	0.0000	0.2270	25.00	0.00	(16.5430)	(18.2192)	0.0000	1	(34.7622)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	1,100	5,320.0000	5,852,000.00	5,852,000.00	0.0000	0.2270	25.00	0.00	(36.3946)	(40.0822)	0.0000	1	(76.4768)	02/04/2025
6532.T	01/07/2025	SDB3260427170	0	300	5,320.0000	1,596,000.00	1,596,000.00	0.0000	0.2270	25.00	0.00	(9.9258)	(10.9315)	0.0000	1	(20.8573)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
BAYCURRENT CMN (Cont.)																	
6532.T	01/07/2025	SDB3260427170	0	400	5,320.0000	2,128,000.00	2,128,000.00	0.0000	0.2270	25.00	0.00	(13.2344)	(14.5753)	0.0000	1	(27.8098)	02/04/2025
TOTAL BAYCURRENT CMN													(4,350.8939)	(4,760.7562)	0.0000	(9,111.6501)	
CENTRAL JAPAN RAILWAY COMPANY CMN																	
9022.T	01/17/2025	SDB3263116848	0	3,100	2,800.5000	8,795,871.69	8,681,550.00	0.0000	0.2270	25.00	0.00	(54.7031)	(59.4627)	0.0000	1	(114.1658)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	100	2,800.5000	296,500.00	280,050.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9182)	0.0000	1	(3.7621)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	2,200	2,800.5000	6,523,000.00	6,161,100.00	0.0000	0.2270	25.00	0.00	(40.5677)	(42.1993)	0.0000	1	(82.7670)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	8,700	2,800.5000	25,795,500.00	24,364,350.00	0.0000	0.2270	25.00	0.00	(160.4268)	(166.8791)	0.0000	1	(327.3059)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	7,700	2,800.5000	22,830,500.00	21,563,850.00	0.0000	0.2270	25.00	0.00	(141.9869)	(147.6976)	0.0000	1	(289.6845)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	11,000	2,800.5000	32,615,000.00	30,805,500.00	0.0000	0.2270	25.00	0.00	(202.8385)	(210.9966)	0.0000	1	(413.8351)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	4,600	2,800.5000	13,639,000.00	12,882,300.00	0.0000	0.2270	25.00	0.00	(84.8234)	(88.2349)	0.0000	1	(173.0583)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	2,400	2,800.5000	7,116,000.00	6,721,200.00	0.0000	0.2270	25.00	0.00	(44.2557)	(46.0356)	0.0000	1	(90.2913)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	3,000	2,800.5000	8,895,000.00	8,401,500.00	0.0000	0.2270	25.00	0.00	(55.3196)	(57.5445)	0.0000	1	(112.8641)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	1,000	2,800.5000	2,965,000.00	2,800,500.00	0.0000	0.2270	25.00	0.00	(18.4399)	(19.1815)	0.0000	1	(37.6214)	02/04/2025
9022.T	01/17/2025	SDB3263116848	0	2,400	2,800.5000	7,116,000.00	6,721,200.00	0.0000	0.2270	25.00	0.00	(44.2557)	(46.0356)	0.0000	1	(90.2913)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	3,100	2,791.5000	8,795,871.69	8,653,650.00	0.0000	0.2270	25.00	0.00	(54.7031)	(59.2716)	0.0000	1	(113.9747)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	100	2,791.5000	296,500.00	279,150.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9120)	0.0000	1	(3.7560)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	2,200	2,791.5000	6,523,000.00	6,141,300.00	0.0000	0.2270	25.00	0.00	(40.5677)	(42.0637)	0.0000	1	(82.6314)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	8,700	2,791.5000	25,795,500.00	24,286,050.00	0.0000	0.2270	25.00	0.00	(160.4268)	(166.3428)	0.0000	1	(326.7696)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	7,700	2,791.5000	22,830,500.00	21,494,550.00	0.0000	0.2270	25.00	0.00	(141.9869)	(147.2229)	0.0000	1	(289.2099)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	11,000	2,791.5000	32,615,000.00	30,706,500.00	0.0000	0.2270	25.00	0.00	(202.8385)	(210.3185)	0.0000	1	(413.1570)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	4,600	2,791.5000	13,639,000.00	12,840,900.00	0.0000	0.2270	25.00	0.00	(84.8234)	(87.9514)	0.0000	1	(172.7747)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	2,400	2,791.5000	7,116,000.00	6,699,600.00	0.0000	0.2270	25.00	0.00	(44.2557)	(45.8877)	0.0000	1	(90.1433)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	3,000	2,791.5000	8,895,000.00	8,374,500.00	0.0000	0.2270	25.00	0.00	(55.3196)	(57.3596)	0.0000	1	(112.6792)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	1,000	2,791.5000	2,965,000.00	2,791,500.00	0.0000	0.2270	25.00	0.00	(18.4399)	(19.1199)	0.0000	1	(37.5597)	02/04/2025
9022.T	01/16/2025	SDB3263116848	0	4,400	2,791.5000	13,046,000.00	12,282,600.00	0.0000	0.2270	25.00	0.00	(81.1354)	(84.1274)	0.0000	1	(165.2628)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	3,100	2,821.5000	8,795,871.69	8,746,650.00	0.0000	0.2270	25.00	0.00	(54.7031)	(59.9086)	0.0000	1	(114.6117)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	100	2,821.5000	296,500.00	282,150.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9325)	0.0000	1	(3.7765)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	2,200	2,821.5000	6,523,000.00	6,207,300.00	0.0000	0.2270	25.00	0.00	(40.5677)	(42.5158)	0.0000	1	(83.0835)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	8,700	2,821.5000	25,795,500.00	24,547,050.00	0.0000	0.2270	25.00	0.00	(160.4268)	(168.1305)	0.0000	1	(328.5573)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	7,700	2,821.5000	22,830,500.00	21,725,550.00	0.0000	0.2270	25.00	0.00	(141.9869)	(148.8051)	0.0000	1	(290.7921)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	11,000	2,821.5000	32,615,000.00	31,036,500.00	0.0000	0.2270	25.00	0.00	(202.8385)	(212.5788)	0.0000	1	(415.4173)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	4,600	2,821.5000	13,639,000.00	12,978,900.00	0.0000	0.2270	25.00	0.00	(84.8234)	(88.8966)	0.0000	1	(173.7199)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	2,400	2,821.5000	7,116,000.00	6,771,600.00	0.0000	0.2270	25.00	0.00	(44.2557)	(46.3808)	0.0000	1	(90.6365)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	3,000	2,821.5000	8,895,000.00	8,464,500.00	0.0000	0.2270	25.00	0.00	(55.3196)	(57.9760)	0.0000	1	(113.2956)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	1,000	2,821.5000	2,965,000.00	2,821,500.00	0.0000	0.2270	25.00	0.00	(18.4399)	(19.3253)	0.0000	1	(37.7652)	02/04/2025
9022.T	01/15/2025	SDB3263116848	0	6,900	2,821.5000	20,458,500.00	19,468,350.00	0.0000	0.2270	25.00	0.00	(127.2351)	(133.3449)	0.0000	1	(260.5799)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	100	2,850.5000	296,500.00	285,050.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9524)	0.0000	1	(3.7964)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	2,200	2,850.5000	6,523,000.00	6,271,100.00	0.0000	0.2270	25.00	0.00	(40.5677)	(42.9527)	0.0000	1	(83.5204)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	8,700	2,850.5000	25,795,500.00	24,799,350.00	0.0000	0.2270	25.00	0.00	(160.4268)	(169.8586)	0.0000	1	(330.2854)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	7,700	2,850.5000	22,830,500.00	21,948,850.00	0.0000	0.2270	25.00	0.00	(141.9869)	(150.3346)	0.0000	1	(292.3215)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	11,000	2,850.5000	32,615,000.00	31,355,500.00	0.0000	0.2270	25.00	0.00	(202.8385)	(214.7637)	0.0000	1	(417.6022)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	4,600	2,850.5000	13,639,000.00	13,112,300.00	0.0000	0.2270	25.00	0.00	(84.8234)	(89.8103)	0.0000	1	(174.6336)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	2,400	2,850.5000	7,116,000.00	6,841,200.00	0.0000	0.2270	25.00	0.00	(44.2557)	(46.8575)	0.0000	1	(91.1132)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	3,000	2,850.5000	8,895,000.00	8,551,500.00	0.0000	0.2270	25.00	0.00	(55.3196)	(58.5719)	0.0000	1	(113.8915)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	1,000	2,850.5000	2,965,000.00	2,850,500.00	0.0000	0.2270	25.00	0.00	(18.4399)	(19.5240)	0.0000	1	(37.9638)	02/04/2025
9022.T	01/14/2025	SDB3263116848	0	6,900	2,850.5000	20,458,500.00	19,668,450.00	0.0000	0.2270	25.00	0.00	(127.2351)	(134.7154)	0.0000	1	(261.9505)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	100	2,906.0000	296,500.00	290,600.00	0.0000	0.2270	25.00	0.00	(7.3759)	(7.9616)	0.0000	4	(15.3376)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	2,200	2,906.0000	6,523,000.00	6,393,200.00	0.0000	0.2270	25.00	0.00	(162.2708)	(175.1562)	0.0000	4	(337.4270)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	8,700	2,906.0000	25,795,500.00	25,282,200.00	0.0000	0.2270	25.00	0.00	(641.7072)	(692.6630)	0.0000	4	(1,334.3702)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	7,700	2,906.0000	22,830,500.00	22,376,200.00	0.0000	0.2270	25.00	0.00	(567.9478)	(613.0466)	0.0000	4	(1,180.9944)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	11,000	2,906.0000	32,615,000.00	31,966,000.00	0.0000	0.2270	25.00	0.00	(811.3540)	(875.7808)	0.0000	4	(1,687.1348)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	4,600	2,906.0000	13,639,000.00	13,367,600.00	0.0000	0.2270	25.00	0.00	(339.2935)	(366.2356)	0.0000	4	(705.5291)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
CENTRAL JAPAN RAILWAY COMPANY CMN (Cont.)																	
9022.T	01/13/2025	SDB3263116848	0	2,400	2,906.0000	7,116,000.00	6,974,400.00	0.0000	0.2270	25.00	0.00	(177.0227)	(191.0795)	0.0000	4	(368.1021)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	3,000	2,906.0000	8,895,000.00	8,718,000.00	0.0000	0.2270	25.00	0.00	(221.2784)	(238.8493)	0.0000	4	(460.1277)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	1,000	2,906.0000	2,965,000.00	2,906,000.00	0.0000	0.2270	25.00	0.00	(73.7595)	(79.6164)	0.0000	4	(153.3759)	02/04/2025
9022.T	01/13/2025	SDB3263116848	0	6,900	2,906.0000	20,458,500.00	20,051,400.00	0.0000	0.2270	25.00	0.00	(508.9402)	(549.3534)	0.0000	4	(1,058.2936)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	100	2,936.5000	296,500.00	293,650.00	0.0000	0.2320	25.00	0.00	(41.8846)	(44.2113)	0.0000	1	(3.8959)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	2,200	2,936.5000	6,523,000.00	6,460,300.00	0.0000	0.2320	25.00	0.00	(41.4613)	(44.2486)	0.0000	1	(85.7099)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	8,700	2,936.5000	25,795,500.00	25,547,550.00	0.0000	0.2320	25.00	0.00	(163.9604)	(174.9832)	0.0000	1	(338.9437)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	7,700	2,936.5000	22,830,500.00	22,611,050.00	0.0000	0.2320	25.00	0.00	(145.1144)	(154.8702)	0.0000	1	(299.9846)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	11,000	2,936.5000	32,615,000.00	32,301,500.00	0.0000	0.2320	25.00	0.00	(207.3063)	(221.2432)	0.0000	1	(428.5495)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	4,600	2,936.5000	13,639,000.00	13,507,900.00	0.0000	0.2320	25.00	0.00	(86.6917)	(92.5199)	0.0000	1	(179.2116)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	2,400	2,936.5000	7,116,000.00	7,047,600.00	0.0000	0.2320	25.00	0.00	(45.2305)	(48.2712)	0.0000	1	(93.5017)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	3,000	2,936.5000	8,895,000.00	8,809,500.00	0.0000	0.2320	25.00	0.00	(56.5381)	(60.3390)	0.0000	1	(116.8771)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	1,000	2,936.5000	2,965,000.00	2,936,500.00	0.0000	0.2320	25.00	0.00	(18.8460)	(20.1130)	0.0000	1	(38.9590)	02/04/2025
9022.T	01/09/2025	SDB3263116848	0	6,900	2,936.5000	20,458,500.00	20,261,850.00	0.0000	0.2320	25.00	0.00	(130.0376)	(138.7798)	0.0000	1	(268.8174)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	100	2,929.0000	296,500.00	292,900.00	0.0000	0.2310	25.00	0.00	(1.8765)	(2.0062)	0.0000	1	(3.8826)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	2,200	2,929.0000	6,523,000.00	6,443,800.00	0.0000	0.2310	25.00	0.00	(41.2825)	(44.1356)	0.0000	1	(85.4182)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	8,700	2,929.0000	25,795,500.00	25,482,300.00	0.0000	0.2310	25.00	0.00	(163.2537)	(174.5363)	0.0000	1	(337.7900)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	7,700	2,929.0000	22,830,500.00	22,553,300.00	0.0000	0.2310	25.00	0.00	(144.4889)	(154.4747)	0.0000	1	(298.9636)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	11,000	2,929.0000	32,615,000.00	32,219,000.00	0.0000	0.2310	25.00	0.00	(206.4127)	(220.6781)	0.0000	1	(427.0908)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	4,600	2,929.0000	13,639,000.00	13,473,400.00	0.0000	0.2310	25.00	0.00	(86.3181)	(92.2836)	0.0000	1	(178.6016)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	2,400	2,929.0000	7,116,000.00	7,029,600.00	0.0000	0.2310	25.00	0.00	(45.0355)	(48.1479)	0.0000	1	(93.1835)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	3,000	2,929.0000	8,895,000.00	8,787,000.00	0.0000	0.2310	25.00	0.00	(56.2944)	(60.1849)	0.0000	1	(116.4793)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	1,000	2,929.0000	2,965,000.00	2,929,000.00	0.0000	0.2310	25.00	0.00	(18.7648)	(20.0616)	0.0000	1	(38.8264)	02/04/2025
9022.T	01/08/2025	SDB3263116848	0	6,900	2,929.0000	20,458,500.00	20,210,100.00	0.0000	0.2310	25.00	0.00	(129.4771)	(138.4253)	0.0000	1	(267.9024)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	100	2,965.0000	296,500.00	296,500.00	0.0000	0.2270	25.00	0.00	(1.8440)	(2.0308)	0.0000	1	(3.8748)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	2,200	2,965.0000	6,523,000.00	6,452,000.00	0.0000	0.2270	25.00	0.00	(40.5677)	(44.6781)	0.0000	1	(85.2458)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	8,700	2,965.0000	25,795,500.00	25,795,500.00	0.0000	0.2270	25.00	0.00	(160.4268)	(176.6815)	0.0000	1	(337.1083)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	7,700	2,965.0000	22,830,500.00	22,830,500.00	0.0000	0.2270	25.00	0.00	(141.9869)	(156.3733)	0.0000	1	(298.3602)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	11,000	2,965.0000	32,615,000.00	32,615,000.00	0.0000	0.2270	25.00	0.00	(202.8385)	(223.3904)	0.0000	1	(426.2289)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	4,600	2,965.0000	13,639,000.00	13,639,000.00	0.0000	0.2270	25.00	0.00	(84.8234)	(93.4178)	0.0000	1	(178.2412)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	2,400	2,965.0000	7,116,000.00	7,116,000.00	0.0000	0.2270	25.00	0.00	(44.2567)	(48.7397)	0.0000	1	(92.9954)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	3,000	2,965.0000	8,895,000.00	8,895,000.00	0.0000	0.2270	25.00	0.00	(55.3196)	(60.9247)	0.0000	1	(116.2442)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	1,000	2,965.0000	2,965,000.00	2,965,000.00	0.0000	0.2270	25.00	0.00	(18.4399)	(20.3082)	0.0000	1	(38.7481)	02/04/2025
9022.T	01/07/2025	SDB3263116848	0	6,900	2,965.0000	20,458,500.00	20,458,500.00	0.0000	0.2270	25.00	0.00	(127.2351)	(140.1267)	0.0000	1	(267.3618)	02/04/2025
TOTAL CENTRAL JAPAN RAILWAY COMPANY CMN												(9,724.9427)	(10,385.6264)	0.0000		(20,110.5690)	
CHIBA BANK LTD CMN																	
8331.T	01/07/2025	SDB3264649690	0	1,400	1,222.5000	1,711,500.00	1,711,500.00	0.0000	0.2270	25.00	0.00	(10.6441)	(11.7226)	0.0000	1	(22.3667)	02/04/2025
CHUGAI PHARMACEUTICAL LTD CMN																	
4519.T	01/16/2025	SDB3265272422	0	1,100	6,800.0000	7,595,993.71	7,480,000.00	0.0000	0.2270	25.00	0.00	(47.2408)	(51.2329)	0.0000	1	(98.4737)	02/04/2025
4519.T	01/15/2025	SDB3265272422	0	1,100	6,737.0000	7,595,993.71	7,410,700.00	0.0000	0.2270	25.00	0.00	(47.2408)	(50.7582)	0.0000	1	(97.9991)	02/04/2025
4519.T	01/14/2025	SDB3265272422	0	2,200	6,954.0000	15,191,987.42	15,298,800.00	0.0000	0.2270	25.00	0.00	(94.4817)	(104.7863)	0.0000	1	(199.2680)	02/04/2025
4519.T	01/14/2025	SDB3265272422	0	1,100	6,954.0000	7,440,883.63	7,649,400.00	0.0000	0.2270	25.00	0.00	(46.2762)	(52.3932)	0.0000	1	(98.6693)	02/04/2025
4519.T	01/14/2025	SDB3265272422	0	2,000	6,954.0000	13,686,589.57	13,908,000.00	0.0000	0.2270	25.00	0.00	(85.1193)	(95.2603)	0.0000	1	(180.3796)	02/04/2025
4519.T	01/13/2025	SDB3265272422	0	1,100	6,717.0000	7,440,883.63	7,388,700.00	0.0000	0.2270	25.00	0.00	(185.1047)	(202.4301)	0.0000	4	(387.5349)	02/04/2025
4519.T	01/13/2025	SDB3265272422	0	2,000	6,717.0000	13,686,589.57	13,434,000.00	0.0000	0.2270	25.00	0.00	(340.4774)	(368.0548)	0.0000	4	(708.5321)	02/04/2025
4519.T	01/09/2025	SDB3265272422	0	2,000	6,843.2948	13,686,589.57	13,686,589.57	0.0000	0.2320	25.00	0.00	(86.9942)	(93.7438)	0.0000	1	(180.7380)	02/04/2025
TOTAL CHUGAI PHARMACEUTICAL LTD CMN												(932.9352)	(1,018.6595)	0.0000		(1,951.5947)	
CONCORDIA FINANCIAL GROUP CMN																	
7186.T	01/08/2025	SDB3264649717	0	4,600	870.2000	4,007,060.00	4,002,920.00	0.0000	0.2310	25.00	0.00	(25.3597)	(27.4173)	0.0000	1	(52.7770)	02/04/2025
7186.T	01/08/2025	SDB3264649717	0	1,500	870.2000	1,306,650.00	1,305,300.00	0.0000	0.2310	25.00	0.00	(8.2695)	(8.9404)	0.0000	1	(17.2099)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
CONCORDIA FINANCIAL GROUP CMN (Cont.)																	
7186.T	01/08/2025	SDB3264649717	0	1,300	870.2000	1,132,430.00	1,131,260.00	0.0000	0.2310	25.00	0.00	(7.1669)	(7.7484)	0.0000	1	(14.9152)	02/04/2025
7186.T	01/07/2025	SDB3264649717	0	4,600	871.1000	4,007,060.00	4,007,060.00	0.0000	0.2270	25.00	0.00	(24.9206)	(27.4456)	0.0000	1	(52.3662)	02/04/2025
7186.T	01/07/2025	SDB3264649717	0	1,500	871.1000	1,306,650.00	1,306,650.00	0.0000	0.2270	25.00	0.00	(8.1263)	(8.9497)	0.0000	1	(17.0759)	02/04/2025
7186.T	01/07/2025	SDB3264649717	0	6,700	871.1000	5,836,370.00	5,836,370.00	0.0000	0.2270	25.00	0.00	(36.2974)	(39.9751)	0.0000	1	(76.2726)	02/04/2025
TOTAL CONCORDIA FINANCIAL GROUP CMN												(110.1405)	(120.4764)	0.0000		(230.6169)	
DAI-ICHI LIFE HOLDINGS CMN																	
8750.T	01/07/2025	SDB3264753524	0	200	4,235.0000	847,000.00	847,000.00	0.0000	0.2270	25.00	0.00	(5.2676)	(5.8014)	0.0000	1	(11.0690)	02/04/2025
DAIFUKU CO LTD CMN																	
6383.T	01/17/2025	SDB3265345626	0	700	3,155.0000	2,260,446.92	2,208,500.00	0.0000	0.2270	25.00	0.00	(14.0581)	(15.1267)	0.0000	1	(29.1848)	02/04/2025
6383.T	01/16/2025	SDB3265345626	0	700	3,133.0000	2,260,446.92	2,193,100.00	0.0000	0.2270	25.00	0.00	(14.0581)	(15.0212)	0.0000	1	(29.0794)	02/04/2025
6383.T	01/15/2025	SDB3265345626	0	700	3,190.0000	2,260,446.92	2,233,000.00	0.0000	0.2270	25.00	0.00	(14.0581)	(15.2945)	0.0000	1	(29.3526)	02/04/2025
6383.T	01/14/2025	SDB3265345626	0	700	3,207.0000	2,260,446.92	2,244,900.00	0.0000	0.2270	25.00	0.00	(14.0581)	(15.3760)	0.0000	1	(29.4341)	02/04/2025
6383.T	01/13/2025	SDB3265345626	0	700	3,229.2099	2,260,446.92	2,260,446.92	0.0000	0.2270	25.00	0.00	(56.2325)	(61.9301)	0.0000	4	(118.1625)	02/04/2025
TOTAL DAIFUKU CO LTD CMN												(112.4650)	(122.7485)	0.0000		(235.2135)	
DAIWA SECURITIES CMN																	
8601.T	01/17/2025	SDB3260588267	0	1,400	1,008.0000	1,467,200.00	1,411,200.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6658)	0.0000	1	(18.7905)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	700	1,008.0000	733,600.00	705,600.00	0.0000	0.2270	25.00	0.00	(4.5624)	(4.8329)	0.0000	1	(9.3953)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	1,500	1,008.0000	1,572,000.00	1,512,000.00	0.0000	0.2270	25.00	0.00	(9.7765)	(10.3562)	0.0000	1	(20.1327)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	500	1,008.0000	524,000.00	504,000.00	0.0000	0.2270	25.00	0.00	(3.2588)	(3.4521)	0.0000	1	(6.7109)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	3,400	1,008.0000	3,563,200.00	3,427,200.00	0.0000	0.2270	25.00	0.00	(22.1602)	(23.4740)	0.0000	1	(45.6341)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	200	1,008.0000	209,600.00	201,600.00	0.0000	0.2270	25.00	0.00	(1.3035)	(1.3808)	0.0000	1	(2.6844)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	1,400	1,008.0000	1,467,200.00	1,411,200.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6658)	0.0000	1	(18.7905)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	100	1,008.0000	104,800.00	100,800.00	0.0000	0.2270	25.00	0.00	(0.6518)	(0.6904)	0.0000	1	(1.3422)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	300	1,008.0000	314,400.00	302,400.00	0.0000	0.2270	25.00	0.00	(1.9553)	(2.0712)	0.0000	1	(4.0265)	02/04/2025
8601.T	01/17/2025	SDB3260588267	0	1,200	1,008.0000	1,257,600.00	1,209,600.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.2849)	0.0000	1	(16.1062)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	1,400	1,007.0000	1,467,200.00	1,409,800.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6562)	0.0000	1	(18.7809)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	700	1,007.0000	733,600.00	704,900.00	0.0000	0.2270	25.00	0.00	(4.5624)	(4.8281)	0.0000	1	(9.3905)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	1,500	1,007.0000	1,572,000.00	1,510,500.00	0.0000	0.2270	25.00	0.00	(9.7765)	(10.3459)	0.0000	1	(20.1224)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	500	1,007.0000	524,000.00	503,500.00	0.0000	0.2270	25.00	0.00	(3.2588)	(3.4486)	0.0000	1	(6.7075)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	3,400	1,007.0000	3,563,200.00	3,423,800.00	0.0000	0.2270	25.00	0.00	(22.1602)	(23.4507)	0.0000	1	(45.6109)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	200	1,007.0000	209,600.00	201,400.00	0.0000	0.2270	25.00	0.00	(1.3035)	(1.3795)	0.0000	1	(2.6830)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	1,400	1,007.0000	1,467,200.00	1,409,800.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6562)	0.0000	1	(18.7809)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	100	1,007.0000	104,800.00	100,700.00	0.0000	0.2270	25.00	0.00	(0.6518)	(0.6897)	0.0000	1	(1.3415)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	300	1,007.0000	314,400.00	302,100.00	0.0000	0.2270	25.00	0.00	(1.9553)	(2.0692)	0.0000	1	(4.0245)	02/04/2025
8601.T	01/16/2025	SDB3260588267	0	1,200	1,007.0000	1,257,600.00	1,208,400.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.2767)	0.0000	1	(16.0980)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	1,400	1,010.0000	1,467,200.00	1,414,000.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6849)	0.0000	1	(18.8097)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	700	1,010.0000	733,600.00	707,000.00	0.0000	0.2270	25.00	0.00	(4.5624)	(4.8425)	0.0000	1	(9.4049)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	1,500	1,010.0000	1,572,000.00	1,515,000.00	0.0000	0.2270	25.00	0.00	(9.7765)	(10.3767)	0.0000	1	(20.1533)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	500	1,010.0000	524,000.00	505,000.00	0.0000	0.2270	25.00	0.00	(3.2588)	(3.4589)	0.0000	1	(6.7178)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	3,400	1,010.0000	3,563,200.00	3,434,000.00	0.0000	0.2270	25.00	0.00	(22.1602)	(23.5205)	0.0000	1	(45.6807)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	200	1,010.0000	209,600.00	202,000.00	0.0000	0.2270	25.00	0.00	(1.3035)	(1.3836)	0.0000	1	(2.6871)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	1,400	1,010.0000	1,467,200.00	1,414,000.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.6849)	0.0000	1	(18.8097)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	100	1,010.0000	104,800.00	101,000.00	0.0000	0.2270	25.00	0.00	(0.6518)	(0.6918)	0.0000	1	(1.3436)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	300	1,010.0000	314,400.00	303,000.00	0.0000	0.2270	25.00	0.00	(1.9553)	(2.0753)	0.0000	1	(4.0307)	02/04/2025
8601.T	01/15/2025	SDB3260588267	0	1,200	1,010.0000	1,257,600.00	1,212,000.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.3014)	0.0000	1	(16.1226)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	1,400	1,015.0000	1,467,200.00	1,421,000.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.7329)	0.0000	1	(18.8577)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	700	1,015.0000	733,600.00	710,500.00	0.0000	0.2270	25.00	0.00	(4.5624)	(4.8664)	0.0000	1	(9.4288)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	1,500	1,015.0000	1,572,000.00	1,522,500.00	0.0000	0.2270	25.00	0.00	(9.7765)	(10.4281)	0.0000	1	(20.2046)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	500	1,015.0000	524,000.00	507,500.00	0.0000	0.2270	25.00	0.00	(3.2588)	(3.4760)	0.0000	1	(6.7349)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	3,400	1,015.0000	3,563,200.00	3,451,000.00	0.0000	0.2270	25.00	0.00	(22.1602)	(23.6370)	0.0000	1	(45.7972)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
DAIWA SECURITIES CMN (Cont.)																	
8601.T	01/14/2025	SDB3260588267	0	200	1,015.0000	209,600.00	203,000.00	0.0000	0.2270	25.00	0.00	(1.3035)	(1.3904)	0.0000	1	(2.6940)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	1,400	1,015.0000	1,467,200.00	1,421,000.00	0.0000	0.2270	25.00	0.00	(9.1248)	(9.7329)	0.0000	1	(18.8577)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	100	1,015.0000	104,800.00	101,500.00	0.0000	0.2270	25.00	0.00	(0.6518)	(0.6952)	0.0000	1	(1.3470)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	300	1,015.0000	314,400.00	304,500.00	0.0000	0.2270	25.00	0.00	(1.9553)	(2.0856)	0.0000	1	(4.0409)	02/04/2025
8601.T	01/14/2025	SDB3260588267	0	1,200	1,015.0000	1,257,600.00	1,218,000.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.3425)	0.0000	1	(16.1637)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	1,400	1,038.5000	1,467,200.00	1,453,900.00	0.0000	0.2270	25.00	0.00	(36.4991)	(39.8329)	0.0000	4	(76.3320)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	700	1,038.5000	733,600.00	726,950.00	0.0000	0.2270	25.00	0.00	(18.2496)	(19.9164)	0.0000	4	(38.1660)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	1,500	1,038.5000	1,572,000.00	1,557,750.00	0.0000	0.2270	25.00	0.00	(39.1062)	(42.6781)	0.0000	4	(81.7843)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	500	1,038.5000	524,000.00	519,250.00	0.0000	0.2270	25.00	0.00	(13.0354)	(14.2260)	0.0000	4	(27.2614)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	3,400	1,038.5000	3,563,200.00	3,530,900.00	0.0000	0.2270	25.00	0.00	(88.6407)	(96.7370)	0.0000	4	(185.3777)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	200	1,038.5000	209,600.00	207,700.00	0.0000	0.2270	25.00	0.00	(5.2142)	(5.6904)	0.0000	4	(10.9046)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	1,400	1,038.5000	1,467,200.00	1,453,900.00	0.0000	0.2270	25.00	0.00	(36.4991)	(39.8329)	0.0000	4	(76.3320)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	100	1,038.5000	104,800.00	103,850.00	0.0000	0.2270	25.00	0.00	(2.6071)	(2.8452)	0.0000	4	(5.4523)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	300	1,038.5000	314,400.00	311,550.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.5356)	0.0000	4	(16.3569)	02/04/2025
8601.T	01/13/2025	SDB3260588267	0	1,200	1,038.5000	1,257,600.00	1,246,200.00	0.0000	0.2270	25.00	0.00	(31.2850)	(34.1425)	0.0000	4	(65.4274)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	1,400	1,057.5000	1,467,200.00	1,480,500.00	0.0000	0.2320	25.00	0.00	(9.3258)	(10.1404)	0.0000	1	(19.4662)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	700	1,057.5000	733,600.00	740,250.00	0.0000	0.2320	25.00	0.00	(4.6629)	(5.0702)	0.0000	1	(9.7331)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	1,500	1,057.5000	1,572,000.00	1,586,250.00	0.0000	0.2320	25.00	0.00	(9.9919)	(10.8647)	0.0000	1	(20.8566)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	500	1,057.5000	524,000.00	528,750.00	0.0000	0.2320	25.00	0.00	(3.3306)	(3.6216)	0.0000	1	(6.9522)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	3,400	1,057.5000	3,563,200.00	3,595,500.00	0.0000	0.2320	25.00	0.00	(22.6483)	(24.6267)	0.0000	1	(47.2750)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	200	1,057.5000	209,600.00	211,500.00	0.0000	0.2320	25.00	0.00	(1.3323)	(1.4486)	0.0000	1	(2.7809)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	1,400	1,057.5000	1,467,200.00	1,480,500.00	0.0000	0.2320	25.00	0.00	(9.3258)	(10.1404)	0.0000	1	(19.4662)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	100	1,057.5000	104,800.00	105,750.00	0.0000	0.2320	25.00	0.00	(0.6661)	(0.7243)	0.0000	1	(1.3904)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	300	1,057.5000	314,400.00	317,250.00	0.0000	0.2320	25.00	0.00	(1.9984)	(2.1729)	0.0000	1	(4.1713)	02/04/2025
8601.T	01/09/2025	SDB3260588267	0	1,200	1,057.5000	1,257,600.00	1,269,000.00	0.0000	0.2320	25.00	0.00	(7.9935)	(8.6918)	0.0000	1	(16.6853)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	1,400	1,049.0000	1,467,200.00	1,468,600.00	0.0000	0.2310	25.00	0.00	(9.2856)	(10.0589)	0.0000	1	(19.3445)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	3,200	1,049.0000	3,353,600.00	3,356,800.00	0.0000	0.2310	25.00	0.00	(21.2242)	(22.9918)	0.0000	1	(44.2159)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	700	1,049.0000	733,600.00	734,300.00	0.0000	0.2310	25.00	0.00	(4.6428)	(5.0295)	0.0000	1	(9.6722)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	1,500	1,049.0000	1,572,000.00	1,573,500.00	0.0000	0.2310	25.00	0.00	(9.9488)	(10.7774)	0.0000	1	(20.7262)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	500	1,049.0000	524,000.00	524,500.00	0.0000	0.2310	25.00	0.00	(3.3163)	(3.5925)	0.0000	1	(6.9087)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	900	1,049.0000	943,200.00	944,100.00	0.0000	0.2310	25.00	0.00	(5.9693)	(6.4664)	0.0000	1	(12.4357)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	3,400	1,049.0000	3,563,200.00	3,566,600.00	0.0000	0.2310	25.00	0.00	(22.5507)	(24.4288)	0.0000	1	(46.9794)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	400	1,049.0000	419,200.00	419,600.00	0.0000	0.2310	25.00	0.00	(2.6530)	(2.8740)	0.0000	1	(5.5270)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	200	1,049.0000	209,600.00	209,800.00	0.0000	0.2310	25.00	0.00	(1.3265)	(1.4370)	0.0000	1	(2.7635)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	1,400	1,049.0000	1,467,200.00	1,468,600.00	0.0000	0.2310	25.00	0.00	(9.2856)	(10.0589)	0.0000	1	(19.3445)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	100	1,049.0000	104,800.00	104,900.00	0.0000	0.2310	25.00	0.00	(0.6633)	(0.7185)	0.0000	1	(1.3817)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	5,800	1,049.0000	6,078,400.00	6,084,200.00	0.0000	0.2310	25.00	0.00	(38.4688)	(41.6726)	0.0000	1	(80.1414)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	1,100	1,049.0000	1,152,800.00	1,153,900.00	0.0000	0.2310	25.00	0.00	(7.2958)	(7.9034)	0.0000	1	(15.1992)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	300	1,049.0000	314,400.00	314,700.00	0.0000	0.2310	25.00	0.00	(1.9898)	(2.1555)	0.0000	1	(4.1452)	02/04/2025
8601.T	01/08/2025	SDB3260588267	0	1,200	1,049.0000	1,257,600.00	1,258,800.00	0.0000	0.2310	25.00	0.00	(7.9591)	(8.6219)	0.0000	1	(16.5810)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	1,400	1,048.0000	1,467,200.00	1,467,200.00	0.0000	0.2270	25.00	0.00	(9.1248)	(10.0493)	0.0000	1	(19.1741)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	200	1,048.0000	209,600.00	209,600.00	0.0000	0.2270	25.00	0.00	(1.3035)	(1.4356)	0.0000	1	(2.7392)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	7,100	1,048.0000	7,440,800.00	7,440,800.00	0.0000	0.2270	25.00	0.00	(46.2757)	(50.9644)	0.0000	1	(97.2400)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	2,300	1,048.0000	2,410,400.00	2,410,400.00	0.0000	0.2270	25.00	0.00	(14.9907)	(16.5096)	0.0000	1	(31.5003)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	700	1,048.0000	733,600.00	733,600.00	0.0000	0.2270	25.00	0.00	(4.5624)	(5.0247)	0.0000	1	(9.5870)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	4,800	1,048.0000	5,030,400.00	5,030,400.00	0.0000	0.2270	25.00	0.00	(31.2850)	(34.4548)	0.0000	1	(65.7397)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	1,500	1,048.0000	1,572,000.00	1,572,000.00	0.0000	0.2270	25.00	0.00	(9.7765)	(10.7671)	0.0000	1	(20.5437)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	500	1,048.0000	524,000.00	524,000.00	0.0000	0.2270	25.00	0.00	(3.2588)	(3.5890)	0.0000	1	(6.8479)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	900	1,048.0000	943,200.00	943,200.00	0.0000	0.2270	25.00	0.00	(5.8659)	(6.4603)	0.0000	1	(12.3262)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	3,400	1,048.0000	3,563,200.00	3,563,200.00	0.0000	0.2270	25.00	0.00	(22.1602)	(24.4055)	0.0000	1	(46.5657)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	400	1,048.0000	419,200.00	419,200.00	0.0000	0.2270	25.00	0.00	(2.6071)	(2.8712)	0.0000	1	(5	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
DAIWA SECURITIES CMN (Cont.)																	
8601.T	01/07/2025	SDB3260588267	0	100	1,048.0000	104,800.00	104,800.00	0.0000	0.2270	25.00	0.00	(0.6518)	(0.7178)	0.0000	1	(1.3696)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	5,800	1,048.0000	6,078,400.00	6,078,400.00	0.0000	0.2270	25.00	0.00	(37.8027)	(41.6329)	0.0000	1	(79.4355)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	1,100	1,048.0000	1,152,800.00	1,152,800.00	0.0000	0.2270	25.00	0.00	(7.1895)	(7.8959)	0.0000	1	(15.0654)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	300	1,048.0000	314,400.00	314,400.00	0.0000	0.2270	25.00	0.00	(1.9553)	(2.1534)	0.0000	1	(4.1087)	02/04/2025
8601.T	01/07/2025	SDB3260588267	0	1,200	1,048.0000	1,257,600.00	1,257,600.00	0.0000	0.2270	25.00	0.00	(7.8212)	(8.6137)	0.0000	1	(16.4349)	02/04/2025
TOTAL DAIWA SECURITIES CMN												(992.8092)	(1,075.8380)	0.0000		(2,068.6472)	
FAST RETAILING CO LTD CMN																	
9983.T	01/17/2025	SDB3265604063	0	300	48,340.0000	14,377,184.46	14,502,000.00	0.0000	0.2270	25.00	0.00	(89.4143)	(99.3288)	0.0000	1	(188.7430)	02/04/2025
9983.T	01/17/2025	SDB3265604063	0	900	48,340.0000	43,131,553.37	43,506,000.00	0.0000	0.2270	25.00	0.00	(268.2428)	(297.9863)	0.0000	1	(566.2291)	02/04/2025
9983.T	01/16/2025	SDB3265604063	0	300	47,923.9482	14,377,184.46	14,377,184.46	0.0000	0.2270	25.00	0.00	(89.4143)	(98.4739)	0.0000	1	(187.8881)	02/04/2025
9983.T	01/16/2025	SDB3265604063	0	900	47,923.9482	43,131,553.37	43,131,553.37	0.0000	0.2270	25.00	0.00	(268.2428)	(295.4216)	0.0000	1	(563.6644)	02/04/2025
9983.T	01/14/2025	SDB3265272405	0	600	52,100.0000	31,005,015.20	31,260,000.00	0.0000	0.2270	25.00	0.00	(192.8257)	(214.1096)	0.0000	1	(406.9353)	02/04/2025
9983.T	01/14/2025	SDB3265272405	0	500	52,100.0000	26,083,361.98	26,050,000.00	0.0000	0.2270	25.00	0.00	(162.2171)	(178.4247)	0.0000	1	(340.6417)	02/04/2025
9983.T	01/13/2025	SDB3265272405	0	600	51,810.0000	31,005,015.20	31,086,000.00	0.0000	0.2270	25.00	0.00	(771.3028)	(851.6712)	0.0000	4	(1,622.9741)	02/04/2025
9983.T	01/13/2025	SDB3265272405	0	900	51,810.0000	46,950,051.55	46,629,000.00	0.0000	0.2270	25.00	0.00	(1,167.9629)	(1,277.5068)	0.0000	4	(2,445.4698)	02/04/2025
9983.T	01/09/2025	SDB3265272405	0	900	52,166.7239	46,950,051.55	46,950,051.55	0.0000	0.2320	25.00	0.00	(298.4222)	(321.5757)	0.0000	1	(619.9979)	02/04/2025
TOTAL FAST RETAILING CO LTD CMN												(3,308.0450)	(3,634.4986)	0.0000		(6,942.5435)	
FP PARTNER INC. CMN																	
7388.T	01/13/2025	SDB3263985568	0	700	2,119.0000	1,440,600.00	1,483,300.00	0.0000	0.2270	25.00	0.00	(35.8374)	(40.6384)	0.0000	4	(76.4757)	02/04/2025
7388.T	01/13/2025	SDB3263985568	0	200	2,119.0000	411,600.00	423,800.00	0.0000	0.2270	25.00	0.00	(10.2393)	(11.6110)	0.0000	4	(21.8502)	02/04/2025
7388.T	01/13/2025	SDB3263985568	0	400	2,119.0000	823,200.00	847,600.00	0.0000	0.2270	25.00	0.00	(20.4785)	(23.2219)	0.0000	4	(43.7004)	02/04/2025
7388.T	01/09/2025	SDB3263985568	0	700	2,086.0000	1,440,600.00	1,460,200.00	0.0000	0.2320	25.00	0.00	(9.1567)	(10.0014)	0.0000	1	(19.1581)	02/04/2025
7388.T	01/09/2025	SDB3263985568	0	200	2,086.0000	411,600.00	417,200.00	0.0000	0.2320	25.00	0.00	(2.6162)	(2.8575)	0.0000	1	(5.4737)	02/04/2025
7388.T	01/09/2025	SDB3263985568	0	400	2,086.0000	823,200.00	834,400.00	0.0000	0.2320	25.00	0.00	(5.2324)	(5.7151)	0.0000	1	(10.9475)	02/04/2025
7388.T	01/08/2025	SDB3263985568	0	700	2,080.0000	1,440,600.00	1,456,000.00	0.0000	0.2310	25.00	0.00	(9.1172)	(9.9726)	0.0000	1	(19.0898)	02/04/2025
7388.T	01/08/2025	SDB3263985568	0	200	2,080.0000	411,600.00	416,000.00	0.0000	0.2310	25.00	0.00	(2.6049)	(2.8493)	0.0000	1	(5.4542)	02/04/2025
7388.T	01/08/2025	SDB3263985568	0	400	2,080.0000	823,200.00	832,000.00	0.0000	0.2310	25.00	0.00	(5.2098)	(5.6986)	0.0000	1	(10.9085)	02/04/2025
7388.T	01/07/2025	SDB3263985568	0	700	2,058.0000	1,440,600.00	1,440,600.00	0.0000	0.2270	25.00	0.00	(8.9593)	(9.8671)	0.0000	1	(18.8265)	02/04/2025
7388.T	01/07/2025	SDB3263985568	0	200	2,058.0000	411,600.00	411,600.00	0.0000	0.2270	25.00	0.00	(2.5598)	(2.8192)	0.0000	1	(5.3790)	02/04/2025
7388.T	01/07/2025	SDB3263985568	0	400	2,058.0000	823,200.00	823,200.00	0.0000	0.2270	25.00	0.00	(5.1196)	(5.6384)	0.0000	1	(10.7580)	02/04/2025
TOTAL FP PARTNER INC. CMN												(117.1312)	(130.8904)	0.0000		(248.0216)	
FUJI ELECTRIC CO LTD CMN																	
6504.T	01/17/2025	SDB3265465935	0	1,100	7,665.0000	8,460,849.92	8,431,500.00	0.0000	0.2270	25.00	0.00	(52.6195)	(57.7500)	0.0000	1	(110.3695)	02/04/2025
6504.T	01/17/2025	SDB3265465935	0	1,200	7,665.0000	9,630,225.92	9,198,000.00	0.0000	0.2270	25.00	0.00	(59.8921)	(63.0000)	0.0000	1	(122.8921)	02/04/2025
6504.T	01/16/2025	SDB3265465935	0	1,200	7,811.0000	9,630,225.92	9,373,200.00	0.0000	0.2270	25.00	0.00	(59.8921)	(64.2000)	0.0000	1	(124.0921)	02/04/2025
6504.T	01/15/2025	SDB3265465935	0	1,200	8,025.1883	9,630,225.92	9,630,225.92	0.0000	0.2270	25.00	0.00	(59.8921)	(65.9605)	0.0000	1	(125.8525)	02/04/2025
TOTAL FUJI ELECTRIC CO LTD CMN												(232.2958)	(250.9105)	0.0000		(483.2063)	
FUJIFILM HOLDINGS CORPORATION CMN																	
4901.T	01/17/2025	SDB3264583165	0	8,100	3,254.0000	26,802,900.00	26,357,400.00	0.0000	0.2270	25.00	0.00	(166.6920)	(180.5301)	0.0000	1	(347.2221)	02/04/2025
4901.T	01/16/2025	SDB3264583165	0	8,100	3,272.0000	26,802,900.00	26,503,200.00	0.0000	0.2270	25.00	0.00	(166.6920)	(181.5288)	0.0000	1	(348.2208)	02/04/2025
4901.T	01/16/2025	SDB3264583165	0	3,300	3,272.0000	10,919,700.00	10,797,600.00	0.0000	0.2270	25.00	0.00	(67.9116)	(73.9562)	0.0000	1	(141.8677)	02/04/2025
4901.T	01/16/2025	SDB3264583165	0	10,400	3,272.0000	34,413,600.00	34,028,800.00	0.0000	0.2270	25.00	0.00	(214.0243)	(233.0740)	0.0000	1	(447.0983)	02/04/2025
4901.T	01/15/2025	SDB3264583165	0	8,100	3,315.0000	26,802,900.00	26,851,500.00	0.0000	0.2270	25.00	0.00	(166.6920)	(183.9144)	0.0000	1	(350.6064)	02/04/2025
4901.T	01/15/2025	SDB3264583165	0	3,300	3,315.0000	10,919,700.00	10,939,500.00	0.0000	0.2270	25.00	0.00	(67.9116)	(74.9281)	0.0000	1	(142.8396)	02/04/2025
4901.T	01/15/2025	SDB3264583165	0	21,800	3,315.0000	72,136,200.00	72,267,000.00	0.0000	0.2270	25.00	0.00	(448.6279)	(494.9795)	0.0000	1	(943.6073)	02/04/2025
4901.T	01/15/2025	SDB3264583165	0	1,100	3,315.0000	3,639,900.00	3,646,500.00	0.0000	0.2270	25.00	0.00	(22.6372)	(24.9760)	0.0000	1	(47.6132)	02/04/2025
4901.T	01/14/2025	SDB3264583165	0	8,100	3,311.0000	26,802,900.00	26,819,100.00	0.0000	0.2270	25.00	0.00	(166.6920)	(183.6925)	0.0000	1	(350.3845)	02/04/2025
4901.T	01/14/2025	SDB3264583165	0	3,300	3,311.0000	10,919,700.00	10,926,300.00	0.0000	0.2270	25.00	0.00	(67.9116)	(74.8377)	0.0000	1	(142.7492)	02/04/2025
4901.T	01/14/2025	SDB3264583165	0	21,800	3,311.0000	72,136,200.00	72,179,800.00	0.0000	0.2270	25.00	0.00	(448.6279)	(494.3822)	0.0000	1	(943.0101)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
FUJIFILM HOLDINGS CORPORATION CMN (Cont.)																	
4901.T	01/14/2025	SDB3264583165	0	10,100	3,311.0000	33,420,900.00	33,441,100.00	0.0000	0.2270	25.00	0.00	(207.8505)	(229.0486)	0.0000	1	(436.8992)	02/04/2025
4901.T	01/14/2025	SDB3264583165	0	1,200	3,311.0000	3,970,800.00	3,973,200.00	0.0000	0.2270	25.00	0.00	(24.6951)	(27.2137)	0.0000	1	(51.9088)	02/04/2025
4901.T	01/14/2025	SDB3264583165	0	6,100	3,311.0000	20,184,900.00	20,197,100.00	0.0000	0.2270	25.00	0.00	(125.5335)	(138.3363)	0.0000	1	(263.8698)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	8,100	3,273.0000	26,802,900.00	26,511,300.00	0.0000	0.2270	25.00	0.00	(666.7680)	(726.3370)	0.0000	4	(1,393.1050)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	3,300	3,273.0000	10,919,700.00	10,800,900.00	0.0000	0.2270	25.00	0.00	(271.6462)	(295.9151)	0.0000	4	(567.5613)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	21,800	3,273.0000	72,136,200.00	71,351,400.00	0.0000	0.2270	25.00	0.00	(1,794.5115)	(1,954.8329)	0.0000	4	(3,749.3444)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	10,100	3,273.0000	33,420,900.00	33,057,300.00	0.0000	0.2270	25.00	0.00	(831.4021)	(905.6795)	0.0000	4	(1,737.0816)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	1,200	3,273.0000	3,970,800.00	3,927,600.00	0.0000	0.2270	25.00	0.00	(98.7804)	(107.6055)	0.0000	4	(206.3859)	02/04/2025
4901.T	01/13/2025	SDB3264583165	0	6,600	3,273.0000	21,839,400.00	21,601,800.00	0.0000	0.2270	25.00	0.00	(543.2925)	(591.8301)	0.0000	4	(1,135.1226)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	8,100	3,319.0000	26,802,900.00	26,883,900.00	0.0000	0.2320	25.00	0.00	(170.3636)	(184.1363)	0.0000	1	(354.4999)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	3,300	3,319.0000	10,919,700.00	10,952,700.00	0.0000	0.2320	25.00	0.00	(69.4074)	(75.0185)	0.0000	1	(144.4259)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	21,800	3,319.0000	72,136,200.00	72,354,200.00	0.0000	0.2320	25.00	0.00	(458.5095)	(495.5767)	0.0000	1	(954.0863)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	10,100	3,319.0000	33,420,900.00	33,521,900.00	0.0000	0.2320	25.00	0.00	(212.4287)	(229.6021)	0.0000	1	(442.0308)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	1,200	3,319.0000	3,970,800.00	3,982,800.00	0.0000	0.2320	25.00	0.00	(25.2391)	(27.2795)	0.0000	1	(52.5185)	02/04/2025
4901.T	01/09/2025	SDB3264583165	0	7,900	3,319.0000	26,141,100.00	26,220,100.00	0.0000	0.2320	25.00	0.00	(166.1571)	(179.5897)	0.0000	1	(345.7469)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	8,100	3,277.0000	26,802,900.00	26,543,700.00	0.0000	0.2310	25.00	0.00	(169.6293)	(181.8062)	0.0000	1	(351.4355)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	3,300	3,277.0000	10,919,700.00	10,814,100.00	0.0000	0.2310	25.00	0.00	(69.1082)	(74.0692)	0.0000	1	(143.1774)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	21,800	3,277.0000	72,136,200.00	71,438,600.00	0.0000	0.2310	25.00	0.00	(456.5332)	(489.3055)	0.0000	1	(945.8387)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	10,100	3,277.0000	33,420,900.00	33,097,700.00	0.0000	0.2310	25.00	0.00	(211.5131)	(226.6966)	0.0000	1	(438.2097)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	1,200	3,277.0000	3,970,800.00	3,932,400.00	0.0000	0.2310	25.00	0.00	(25.1303)	(26.9342)	0.0000	1	(52.0645)	02/04/2025
4901.T	01/08/2025	SDB3264583165	0	7,900	3,277.0000	26,141,100.00	25,888,300.00	0.0000	0.2310	25.00	0.00	(165.4409)	(177.3171)	0.0000	1	(342.7581)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	8,100	3,309.0000	26,802,900.00	26,802,900.00	0.0000	0.2270	25.00	0.00	(166.6920)	(183.5815)	0.0000	1	(350.2735)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	3,300	3,309.0000	10,919,700.00	10,919,700.00	0.0000	0.2270	25.00	0.00	(67.9116)	(74.7925)	0.0000	1	(142.7040)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	21,800	3,309.0000	72,136,200.00	72,136,200.00	0.0000	0.2270	25.00	0.00	(448.6279)	(494.0836)	0.0000	1	(942.7114)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	10,100	3,309.0000	33,420,900.00	33,420,900.00	0.0000	0.2270	25.00	0.00	(207.8505)	(228.9103)	0.0000	1	(436.7608)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	1,200	3,309.0000	3,970,800.00	3,970,800.00	0.0000	0.2270	25.00	0.00	(24.6951)	(27.1973)	0.0000	1	(51.8924)	02/04/2025
4901.T	01/07/2025	SDB3264583165	0	7,900	3,309.0000	26,141,100.00	26,141,100.00	0.0000	0.2270	25.00	0.00	(162.5762)	(179.0486)	0.0000	1	(341.6248)	02/04/2025
TOTAL FUJIFILM HOLDINGS CORPORATION CMN													(9,846.7137)	(10,732.5432)	0.0000	(20,579.2568)	
FUJIKURA LTD. CMN																	
5803.T	01/17/2025	SDB3265465914	0	300	6,028.0000	1,813,317.86	1,808,400.00	0.0000	0.2270	25.00	0.00	(11.2773)	(12.3863)	0.0000	1	(23.6636)	02/04/2025
5803.T	01/17/2025	SDB3265465914	0	2,100	6,028.0000	13,379,969.64	12,658,800.00	0.0000	0.2270	25.00	0.00	(83.2124)	(86.7041)	0.0000	1	(169.9165)	02/04/2025
5803.T	01/16/2025	SDB3265465914	0	2,100	6,106.0000	13,379,969.64	12,822,600.00	0.0000	0.2270	25.00	0.00	(83.2124)	(87.8260)	0.0000	1	(171.0384)	02/04/2025
5803.T	01/15/2025	SDB3265465914	0	2,100	6,371.4141	13,379,969.64	13,379,969.64	0.0000	0.2270	25.00	0.00	(83.2124)	(91.6436)	0.0000	1	(174.8560)	02/04/2025
TOTAL FUJIKURA LTD. CMN													(260.9146)	(278.5601)	0.0000	(539.4747)	
FUKUOKA FINANCIAL GROUP CMN																	
8354.T	01/13/2025	SDB3264390134	0	600	3,968.0000	2,367,000.00	2,380,800.00	0.0000	0.2270	25.00	0.00	(58.8832)	(65.2274)	0.0000	4	(124.1106)	02/04/2025
8354.T	01/13/2025	SDB3264390134	0	100	3,968.0000	394,500.00	396,800.00	0.0000	0.2270	25.00	0.00	(9.8139)	(10.8712)	0.0000	4	(20.6851)	02/04/2025
8354.T	01/09/2025	SDB3264390134	0	600	3,941.0000	2,367,000.00	2,364,600.00	0.0000	0.2320	25.00	0.00	(15.0450)	(16.1959)	0.0000	1	(31.2409)	02/04/2025
8354.T	01/09/2025	SDB3264390134	0	400	3,941.0000	1,578,000.00	1,576,400.00	0.0000	0.2320	25.00	0.00	(10.0300)	(10.7973)	0.0000	1	(20.8273)	02/04/2025
8354.T	01/08/2025	SDB3264390134	0	600	3,959.0000	2,367,000.00	2,375,400.00	0.0000	0.2310	25.00	0.00	(14.9802)	(16.2699)	0.0000	1	(31.2501)	02/04/2025
8354.T	01/08/2025	SDB3264390134	0	2,300	3,959.0000	9,073,500.00	9,105,700.00	0.0000	0.2310	25.00	0.00	(57.4241)	(62.3678)	0.0000	1	(119.7919)	02/04/2025
8354.T	01/07/2025	SDB3264390134	0	600	3,945.0000	2,367,000.00	2,367,000.00	0.0000	0.2270	25.00	0.00	(14.7208)	(16.2123)	0.0000	1	(30.9331)	02/04/2025
8354.T	01/07/2025	SDB3264390134	0	2,600	3,945.0000	10,257,000.00	10,257,000.00	0.0000	0.2270	25.00	0.00	(63.7901)	(70.2534)	0.0000	1	(134.0435)	02/04/2025
8354.T	01/07/2025	SDB3264390134	0	200	3,945.0000	789,000.00	789,000.00	0.0000	0.2270	25.00	0.00	(4.9069)	(5.4041)	0.0000	1	(10.3110)	02/04/2025
8354.T	01/07/2025	SDB3264390134	0	200	3,945.0000	789,000.00	789,000.00	0.0000	0.2270	25.00	0.00	(4.9069)	(5.4041)	0.0000	1	(10.3110)	02/04/2025
TOTAL FUKUOKA FINANCIAL GROUP CMN													(254.5011)	(279.0034)	0.0000	(533.5046)	
GMO PAYMENT GATEWAY, INC. CMN																	
3769.T	01/17/2025	SDB3262800209	0	300	7,546.0000	2,266,147.29	2,263,800.00	0.0000	0.2270	25.00	0.00	(14.0936)	(15.5055)	0.0000	1	(29.5991)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	300	7,546.0000	2,313,650.38	2,263,800.00	0.0000	0.2270	25.00	0.00	(14.3890)	(15.5055)	0.0000	1	(29.8945)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	600	7,546.0000	4,560,296.40	4,527,600.00	0.0000	0.2270	25.00	0.00	(28.3613)	(31.0110)	0.0000	1	(59.3723)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
GMO PAYMENT GATEWAY, INC. CMN (Cont.)																	
3769.T	01/17/2025	SDB3262800209	0	400	7,546.0000	3,071,899.66	3,018,400.00	0.0000	0.2270	25.00	0.00	(19.1047)	(20.6740)	0.0000	1	(39.7787)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	100	7,546.0000	802,152.14	754,600.00	0.0000	0.2270	25.00	0.00	(4.9887)	(5.1685)	0.0000	1	(10.1572)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	300	7,546.0000	2,391,300.00	2,263,800.00	0.0000	0.2270	25.00	0.00	(14.8719)	(15.5055)	0.0000	1	(30.3774)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	200	7,546.0000	1,594,200.00	1,509,200.00	0.0000	0.2270	25.00	0.00	(9.9146)	(10.3370)	0.0000	1	(20.2516)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	100	7,546.0000	797,100.00	754,600.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.1685)	0.0000	1	(10.1258)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	100	7,546.0000	797,100.00	754,600.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.1685)	0.0000	1	(10.1258)	02/04/2025
3769.T	01/17/2025	SDB3262800209	0	700	7,546.0000	5,579,700.00	5,282,200.00	0.0000	0.2270	25.00	0.00	(34.7011)	(36.1795)	0.0000	1	(70.8806)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	300	7,590.0000	2,313,650.38	2,277,000.00	0.0000	0.2270	25.00	0.00	(14.3890)	(15.5959)	0.0000	1	(29.9849)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	600	7,590.0000	4,560,296.40	4,554,000.00	0.0000	0.2270	25.00	0.00	(28.3613)	(31.1918)	0.0000	1	(59.5531)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	400	7,590.0000	3,071,899.66	3,036,000.00	0.0000	0.2270	25.00	0.00	(19.1047)	(20.7945)	0.0000	1	(39.8992)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	100	7,590.0000	802,152.14	759,000.00	0.0000	0.2270	25.00	0.00	(4.9887)	(5.1986)	0.0000	1	(10.1874)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	300	7,590.0000	2,391,300.00	2,277,000.00	0.0000	0.2270	25.00	0.00	(14.8719)	(15.5959)	0.0000	1	(30.4678)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	200	7,590.0000	1,594,200.00	1,518,000.00	0.0000	0.2270	25.00	0.00	(9.9146)	(10.3973)	0.0000	1	(20.3119)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	100	7,590.0000	797,100.00	759,000.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.1986)	0.0000	1	(10.1559)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	100	7,590.0000	797,100.00	759,000.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.1986)	0.0000	1	(10.1559)	02/04/2025
3769.T	01/16/2025	SDB3262800209	0	700	7,590.0000	5,579,700.00	5,313,000.00	0.0000	0.2270	25.00	0.00	(34.7011)	(36.3904)	0.0000	1	(71.0916)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	300	7,771.0000	2,313,650.38	2,331,300.00	0.0000	0.2270	25.00	0.00	(14.3890)	(15.9678)	0.0000	1	(30.3568)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	600	7,771.0000	4,560,296.40	4,662,600.00	0.0000	0.2270	25.00	0.00	(28.3613)	(31.9356)	0.0000	1	(60.2969)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	400	7,771.0000	3,071,899.66	3,108,400.00	0.0000	0.2270	25.00	0.00	(19.1047)	(21.2904)	0.0000	1	(40.3951)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	100	7,771.0000	802,152.14	777,100.00	0.0000	0.2270	25.00	0.00	(4.9887)	(5.3226)	0.0000	1	(10.3113)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	300	7,771.0000	2,391,300.00	2,331,300.00	0.0000	0.2270	25.00	0.00	(14.8719)	(15.9678)	0.0000	1	(30.8397)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	200	7,771.0000	1,594,200.00	1,554,200.00	0.0000	0.2270	25.00	0.00	(9.9146)	(10.6452)	0.0000	1	(20.5598)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	100	7,771.0000	797,100.00	777,100.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.3226)	0.0000	1	(10.2799)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	100	7,771.0000	797,100.00	777,100.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.3226)	0.0000	1	(10.2799)	02/04/2025
3769.T	01/15/2025	SDB3262800209	0	700	7,771.0000	5,579,700.00	5,439,700.00	0.0000	0.2270	25.00	0.00	(34.7011)	(37.2582)	0.0000	1	(71.9594)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	300	7,745.0000	2,313,650.38	2,323,500.00	0.0000	0.2270	25.00	0.00	(14.3890)	(15.9144)	0.0000	1	(30.3034)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	600	7,745.0000	4,560,296.40	4,647,000.00	0.0000	0.2270	25.00	0.00	(28.3613)	(31.8288)	0.0000	1	(60.1901)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	400	7,745.0000	3,071,899.66	3,098,000.00	0.0000	0.2270	25.00	0.00	(19.1047)	(21.2192)	0.0000	1	(40.3239)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	100	7,745.0000	802,152.14	774,500.00	0.0000	0.2270	25.00	0.00	(4.9887)	(5.3048)	0.0000	1	(10.2935)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	300	7,745.0000	2,391,300.00	2,323,500.00	0.0000	0.2270	25.00	0.00	(14.8719)	(15.9144)	0.0000	1	(30.7863)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	200	7,745.0000	1,594,200.00	1,549,000.00	0.0000	0.2270	25.00	0.00	(9.9146)	(10.6096)	0.0000	1	(20.5242)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	100	7,745.0000	797,100.00	774,500.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.3048)	0.0000	1	(10.2621)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	100	7,745.0000	797,100.00	774,500.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.3048)	0.0000	1	(10.2621)	02/04/2025
3769.T	01/14/2025	SDB3262800209	0	700	7,745.0000	5,579,700.00	5,421,500.00	0.0000	0.2270	25.00	0.00	(34.7011)	(37.1336)	0.0000	1	(71.8347)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	600	7,652.0000	4,560,296.40	4,591,200.00	0.0000	0.2270	25.00	0.00	(113.4452)	(125.7863)	0.0000	4	(239.2315)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	400	7,652.0000	3,071,899.66	3,060,800.00	0.0000	0.2270	25.00	0.00	(76.4188)	(83.8575)	0.0000	4	(160.2763)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	100	7,652.0000	802,152.14	765,200.00	0.0000	0.2270	25.00	0.00	(19.9549)	(20.9644)	0.0000	4	(40.9193)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	300	7,652.0000	2,391,300.00	2,295,600.00	0.0000	0.2270	25.00	0.00	(59.4877)	(62.8932)	0.0000	4	(122.3808)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	200	7,652.0000	1,594,200.00	1,530,400.00	0.0000	0.2270	25.00	0.00	(39.6585)	(41.9288)	0.0000	4	(81.5872)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	100	7,652.0000	797,100.00	765,200.00	0.0000	0.2270	25.00	0.00	(19.8292)	(20.9644)	0.0000	4	(40.7936)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	100	7,652.0000	797,100.00	765,200.00	0.0000	0.2270	25.00	0.00	(19.8292)	(20.9644)	0.0000	4	(40.7936)	02/04/2025
3769.T	01/13/2025	SDB3262800209	0	700	7,652.0000	5,579,700.00	5,356,400.00	0.0000	0.2270	25.00	0.00	(138.8046)	(146.7507)	0.0000	4	(285.5553)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	400	7,614.0000	3,071,899.66	3,045,600.00	0.0000	0.2320	25.00	0.00	(19.5255)	(20.8603)	0.0000	1	(40.3858)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	100	7,614.0000	802,152.14	761,400.00	0.0000	0.2320	25.00	0.00	(5.0986)	(5.2151)	0.0000	1	(10.3137)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	300	7,614.0000	2,391,300.00	2,284,200.00	0.0000	0.2320	25.00	0.00	(15.1995)	(15.6452)	0.0000	1	(30.8447)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	200	7,614.0000	1,594,200.00	1,522,800.00	0.0000	0.2320	25.00	0.00	(10.1330)	(10.4301)	0.0000	1	(20.5631)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	100	7,614.0000	797,100.00	761,400.00	0.0000	0.2320	25.00	0.00	(5.0665)	(5.2151)	0.0000	1	(10.2816)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	100	7,614.0000	797,100.00	761,400.00	0.0000	0.2320	25.00	0.00	(5.0665)	(5.2151)	0.0000	1	(10.2816)	02/04/2025
3769.T	01/09/2025	SDB3262800209	0	700	7,614.0000	5,579,700.00	5,329,800.00	0.0000	0.2320	25.00	0.00	(35.4655)	(36.5055)	0.0000	1	(71.9710)	02/04/2025
3769.T	01/08/2025	SDB3262800209	0	100	7,708.0000	802,152.14	770,800.00	0.0000	0.2310	25.00	0.00	(5.0766)	(5.2795)	0.0000	1	(10.3561)	02/04/2025
3769.T	01/08/2025	SDB3262800209	0	300	7,708.0000	2,391,300.00	2,312,400.00	0.0000	0.2310	25.00	0.00	(15.1340)					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
GMO PAYMENT GATEWAY, INC. CMN (Cont.)																	
3769.T	01/08/2025	SDB3262800209	0	100	7,708.0000	797,100.00	770,800.00	0.0000	0.2310	25.00	0.00	(5.0447)	(5.2795)	0.0000	1	(10.3241)	02/04/2025
3769.T	01/08/2025	SDB3262800209	0	700	7,708.0000	5,579,700.00	5,395,600.00	0.0000	0.2310	25.00	0.00	(35.3126)	(36.9562)	0.0000	1	(72.2688)	02/04/2025
3769.T	01/07/2025	SDB3262800209	0	300	7,971.0000	2,391,300.00	2,391,300.00	0.0000	0.2270	25.00	0.00	(14.8719)	(16.3788)	0.0000	1	(31.2507)	02/04/2025
3769.T	01/07/2025	SDB3262800209	0	200	7,971.0000	1,594,200.00	1,594,200.00	0.0000	0.2270	25.00	0.00	(9.9146)	(10.9192)	0.0000	1	(20.8338)	02/04/2025
3769.T	01/07/2025	SDB3262800209	0	100	7,971.0000	797,100.00	797,100.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.4596)	0.0000	1	(10.4169)	02/04/2025
3769.T	01/07/2025	SDB3262800209	0	100	7,971.0000	797,100.00	797,100.00	0.0000	0.2270	25.00	0.00	(4.9573)	(5.4596)	0.0000	1	(10.4169)	02/04/2025
3769.T	01/07/2025	SDB3262800209	0	700	7,971.0000	5,579,700.00	5,579,700.00	0.0000	0.2270	25.00	0.00	(34.7011)	(38.2171)	0.0000	1	(72.9183)	02/04/2025
TOTAL GMO PAYMENT GATEWAY, INC. CMN												(1,287.1649)	(1,382.1740)	0.0000		(2,669.3389)	
HIKARI TSUSHIN, INC. CMN																	
9435.T	01/17/2025	SDB3260588370	0	200	33,440.0000	6,794,441.61	6,688,000.00	0.0000	0.2270	25.00	0.00	(42.2558)	(45.8082)	0.0000	1	(88.0641)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	200	33,440.0000	6,749,438.68	6,688,000.00	0.0000	0.2270	25.00	0.00	(41.9760)	(45.8082)	0.0000	1	(87.7842)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	200	33,440.0000	6,766,439.79	6,688,000.00	0.0000	0.2270	25.00	0.00	(42.0817)	(45.8082)	0.0000	1	(87.8899)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	300	33,440.0000	10,165,660.73	10,032,000.00	0.0000	0.2270	25.00	0.00	(63.2221)	(68.7123)	0.0000	1	(131.9344)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	200	33,440.0000	6,743,438.29	6,688,000.00	0.0000	0.2270	25.00	0.00	(41.9386)	(45.8082)	0.0000	1	(87.7469)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,500,227.50	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.7685)	(22.9041)	0.0000	1	(44.6726)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	200	33,440.0000	6,896,000.00	6,688,000.00	0.0000	0.2270	25.00	0.00	(42.8875)	(45.8082)	0.0000	1	(88.6957)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1	(44.3478)	02/04/2025
9435.T	01/17/2025	SDB3260588370	0	100	33,440.0000	3,448,000.00	3,344,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(22.9041)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
HIKARI TSUSHIN, INC. CMN (Cont.)																	
9435.T	01/15/2025	SDB3260588370	0	200	33,930.0000	6,743,438.29	6,786,000.00	0.0000	0.2270	25.00	0.00	(41.9386)	(46.4795)	0.0000	1	(88.4181)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,500,227.50	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.7685)	(23.2397)	0.0000	1	(45.0083)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	200	33,930.0000	6,896,000.00	6,786,000.00	0.0000	0.2270	25.00	0.00	(42.8875)	(46.4795)	0.0000	1	(89.3669)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	200	33,930.0000	6,896,000.00	6,786,000.00	0.0000	0.2270	25.00	0.00	(42.8875)	(46.4795)	0.0000	1	(89.3669)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370	0	100	33,930.0000	3,448,000.00	3,393,000.00	0.0000	0.2270	25.00	0.00	(21.4437)	(23.2397)	0.0000	1	(44.6835)	02/04/2025
9435.T	01/15/2025	SDB3260588370															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
HIKARI TSUSHIN, INC. CMN (Cont.)																	
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	200	33,680.0000	6,896,000.00	6,736,000.00	0.0000	0.2320	25.00	0.00	(43.8321)	(46.1370)	0.0000	1	(89.9691)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	200	33,680.0000	6,896,000.00	6,736,000.00	0.0000	0.2320	25.00	0.00	(43.8321)	(46.1370)	0.0000	1	(89.9691)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	200	33,680.0000	6,896,000.00	6,736,000.00	0.0000	0.2320	25.00	0.00	(43.8321)	(46.1370)	0.0000	1	(89.9691)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	100	33,680.0000	3,448,000.00	3,368,000.00	0.0000	0.2320	25.00	0.00	(21.9161)	(23.0685)	0.0000	1	(44.9845)	02/04/2025
9435.T	01/09/2025	SDB3260588370	0	200	33,680.0000	6,896,000.00	6,730,000.00	0.0000	0.2310	25.00	0.00	(43.6432)	(46.0959)	0.0000	1	(89.7391)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	200	33,650.0000	6,896,000.00	6,730,000.00	0.0000	0.2310	25.00	0.00	(43.6432)	(46.0959)	0.0000	1	(89.7391)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
9435.T	01/08/2025	SDB3260588370	0	100	33,650.0000	3,448,000.00	3,365,000.00	0.0000	0.2310	25.00	0.00	(21.8216)	(23.0479)	0.0000	1	(44.8695)	02/04/2025
94																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
HITACHI CMN (Cont.)																	
6501.T	01/16/2025	SDB3264178775	0	5,000	3,739.0000	18,777,420.45	18,695,000.00	0.0000	0.2270	25.00	0.00	(116.7801)	(128.0479)	0.0000	1	(244.8281)	02/04/2025
6501.T	01/16/2025	SDB3264178775	0	1,100	3,739.0000	4,379,784.67	4,112,900.00	0.0000	0.2270	25.00	0.00	(27.2387)	(28.1705)	0.0000	1	(55.4092)	02/04/2025
6501.T	01/16/2025	SDB3264178775	0	8,000	3,739.0000	31,496,000.00	29,912,000.00	0.0000	0.2270	25.00	0.00	(195.8792)	(204.8767)	0.0000	1	(400.7559)	02/04/2025
6501.T	01/16/2025	SDB3264178775	0	1,100	3,739.0000	4,330,700.00	4,112,900.00	0.0000	0.2270	25.00	0.00	(26.9334)	(28.1705)	0.0000	1	(55.1039)	02/04/2025
6501.T	01/16/2025	SDB3264178775	0	2,600	3,739.0000	10,236,200.00	9,721,400.00	0.0000	0.2270	25.00	0.00	(63.6608)	(66.5849)	0.0000	1	(130.2457)	02/04/2025
6501.T	01/16/2025	SDB3264178775	0	1,500	3,739.0000	5,905,500.00	5,608,500.00	0.0000	0.2270	25.00	0.00	(36.7274)	(38.4144)	0.0000	1	(75.1417)	02/04/2025
6501.T	01/15/2025	SDB3264178775	0	1,100	3,810.0000	4,379,784.67	4,191,000.00	0.0000	0.2270	25.00	0.00	(27.2387)	(28.7055)	0.0000	1	(55.9441)	02/04/2025
6501.T	01/15/2025	SDB3264178775	0	8,000	3,810.0000	31,496,000.00	30,480,000.00	0.0000	0.2270	25.00	0.00	(195.8792)	(208.7671)	0.0000	1	(404.6464)	02/04/2025
6501.T	01/15/2025	SDB3264178775	0	1,100	3,810.0000	4,330,700.00	4,191,000.00	0.0000	0.2270	25.00	0.00	(26.9334)	(28.7055)	0.0000	1	(55.6389)	02/04/2025
6501.T	01/15/2025	SDB3264178775	0	2,600	3,810.0000	10,236,200.00	9,906,000.00	0.0000	0.2270	25.00	0.00	(63.6608)	(67.8493)	0.0000	1	(131.5101)	02/04/2025
6501.T	01/15/2025	SDB3264178775	0	1,500	3,810.0000	5,905,500.00	5,715,000.00	0.0000	0.2270	25.00	0.00	(36.7274)	(39.1438)	0.0000	1	(75.8712)	02/04/2025
6501.T	01/14/2025	SDB3264178775	0	1,100	3,909.0000	4,379,784.67	4,299,900.00	0.0000	0.2270	25.00	0.00	(27.2387)	(29.4514)	0.0000	1	(56.6900)	02/04/2025
6501.T	01/14/2025	SDB3264178775	0	8,000	3,909.0000	31,496,000.00	31,272,000.00	0.0000	0.2270	25.00	0.00	(195.8792)	(214.1918)	0.0000	1	(410.0710)	02/04/2025
6501.T	01/14/2025	SDB3264178775	0	1,100	3,909.0000	4,330,700.00	4,299,900.00	0.0000	0.2270	25.00	0.00	(26.9334)	(29.4514)	0.0000	1	(56.3848)	02/04/2025
6501.T	01/14/2025	SDB3264178775	0	2,600	3,909.0000	10,236,200.00	10,163,400.00	0.0000	0.2270	25.00	0.00	(63.6608)	(69.6123)	0.0000	1	(133.2731)	02/04/2025
6501.T	01/14/2025	SDB3264178775	0	1,500	3,909.0000	5,905,500.00	5,863,500.00	0.0000	0.2270	25.00	0.00	(36.7274)	(40.1610)	0.0000	1	(76.8883)	02/04/2025
6501.T	01/13/2025	SDB3264178775	0	1,100	3,965.0000	4,379,784.67	4,361,500.00	0.0000	0.2270	25.00	0.00	(108.9546)	(119.4932)	0.0000	4	(228.4478)	02/04/2025
6501.T	01/13/2025	SDB3264178775	0	8,000	3,965.0000	31,496,000.00	31,720,000.00	0.0000	0.2270	25.00	0.00	(783.5169)	(869.0411)	0.0000	4	(1,652.5580)	02/04/2025
6501.T	01/13/2025	SDB3264178775	0	1,100	3,965.0000	4,330,700.00	4,361,500.00	0.0000	0.2270	25.00	0.00	(107.7336)	(119.4932)	0.0000	4	(227.2267)	02/04/2025
6501.T	01/13/2025	SDB3264178775	0	2,600	3,965.0000	10,236,200.00	10,309,000.00	0.0000	0.2270	25.00	0.00	(254.6430)	(282.4384)	0.0000	4	(537.0814)	02/04/2025
6501.T	01/13/2025	SDB3264178775	0	1,500	3,965.0000	5,905,500.00	5,947,500.00	0.0000	0.2270	25.00	0.00	(146.9094)	(162.9452)	0.0000	4	(309.8546)	02/04/2025
6501.T	01/09/2025	SDB3264178775	0	1,100	4,038.0000	4,379,784.67	4,441,800.00	0.0000	0.2320	25.00	0.00	(27.8386)	(30.4233)	0.0000	1	(58.2619)	02/04/2025
6501.T	01/09/2025	SDB3264178775	0	8,000	4,038.0000	31,496,000.00	32,304,000.00	0.0000	0.2320	25.00	0.00	(200.1938)	(221.2603)	0.0000	1	(421.4540)	02/04/2025
6501.T	01/09/2025	SDB3264178775	0	1,100	4,038.0000	4,330,700.00	4,441,800.00	0.0000	0.2320	25.00	0.00	(27.5266)	(30.4233)	0.0000	1	(57.9499)	02/04/2025
6501.T	01/09/2025	SDB3264178775	0	2,600	4,038.0000	10,236,200.00	10,498,800.00	0.0000	0.2320	25.00	0.00	(65.0630)	(71.9096)	0.0000	1	(136.9726)	02/04/2025
6501.T	01/09/2025	SDB3264178775	0	1,500	4,038.0000	5,905,500.00	6,057,000.00	0.0000	0.2320	25.00	0.00	(37.5363)	(41.4863)	0.0000	1	(79.0226)	02/04/2025
6501.T	01/08/2025	SDB3264178775	0	1,100	3,971.0000	4,379,784.67	4,368,100.00	0.0000	0.2310	25.00	0.00	(27.7186)	(29.9185)	0.0000	1	(57.6371)	02/04/2025
6501.T	01/08/2025	SDB3264178775	0	8,000	3,971.0000	31,496,000.00	31,768,000.00	0.0000	0.2310	25.00	0.00	(199.3308)	(217.5890)	0.0000	1	(416.9199)	02/04/2025
6501.T	01/08/2025	SDB3264178775	0	1,100	3,971.0000	4,330,700.00	4,368,100.00	0.0000	0.2310	25.00	0.00	(27.4080)	(29.9185)	0.0000	1	(57.3265)	02/04/2025
6501.T	01/08/2025	SDB3264178775	0	2,600	3,971.0000	10,236,200.00	10,324,600.00	0.0000	0.2310	25.00	0.00	(64.7825)	(70.7164)	0.0000	1	(135.4990)	02/04/2025
6501.T	01/08/2025	SDB3264178775	0	1,500	3,971.0000	5,905,500.00	5,956,500.00	0.0000	0.2310	25.00	0.00	(37.3745)	(40.7979)	0.0000	1	(78.1725)	02/04/2025
6501.T	01/07/2025	SDB3264178775	0	8,000	3,937.0000	31,496,000.00	31,496,000.00	0.0000	0.2270	25.00	0.00	(195.8792)	(215.7260)	0.0000	1	(411.6053)	02/04/2025
6501.T	01/07/2025	SDB3264178775	0	1,100	3,937.0000	4,330,700.00	4,330,700.00	0.0000	0.2270	25.00	0.00	(26.9334)	(29.6623)	0.0000	1	(56.5957)	02/04/2025
6501.T	01/07/2025	SDB3264178775	0	2,600	3,937.0000	10,236,200.00	10,236,200.00	0.0000	0.2270	25.00	0.00	(63.6608)	(70.1110)	0.0000	1	(133.7717)	02/04/2025
6501.T	01/07/2025	SDB3264178775	0	1,500	3,937.0000	5,905,500.00	5,905,500.00	0.0000	0.2270	25.00	0.00	(36.7274)	(40.4486)	0.0000	1	(77.1760)	02/04/2025
TOTAL HITACHI CMN													(4,098.3065)	(4,462.0342)	0.0000	(8,560.3408)	
IHI CORPORATION CMN																	
7013.T	01/16/2025	SDB3265345658	0	1,400	8,275.0000	11,524,849.07	11,585,000.00	0.0000	0.2270	25.00	0.00	(71.6751)	(79.3493)	0.0000	1	(151.0244)	02/04/2025
7013.T	01/16/2025	SDB3265345658	0	1,900	8,275.0000	15,968,059.59	15,722,500.00	0.0000	0.2270	25.00	0.00	(99.3082)	(107.6884)	0.0000	1	(206.9966)	02/04/2025
7013.T	01/15/2025	SDB3265345658	0	1,400	8,154.0000	11,524,849.07	11,415,600.00	0.0000	0.2270	25.00	0.00	(71.6751)	(78.1890)	0.0000	1	(149.8641)	02/04/2025
7013.T	01/15/2025	SDB3265345658	0	2,300	8,154.0000	19,329,756.35	18,754,200.00	0.0000	0.2270	25.00	0.00	(120.2152)	(128.4534)	0.0000	1	(248.6686)	02/04/2025
7013.T	01/14/2025	SDB3265345658	0	1,400	8,082.0000	11,524,849.07	11,314,800.00	0.0000	0.2270	25.00	0.00	(71.6751)	(77.4986)	0.0000	1	(149.1737)	02/04/2025
7013.T	01/14/2025	SDB3265345658	0	2,300	8,082.0000	19,329,756.35	18,588,600.00	0.0000	0.2270	25.00	0.00	(120.2152)	(127.3192)	0.0000	1	(247.5344)	02/04/2025
7013.T	01/13/2025	SDB3265345658	0	2,300	8,404.2419	19,329,756.35	19,329,756.35	0.0000	0.2270	25.00	0.00	(480.8608)	(529.5824)	0.0000	4	(1,010.4432)	02/04/2025
TOTAL IHI CORPORATION CMN													(1,035.6247)	(1,128.0803)	0.0000	(2,163.7050)	
INPEX CMN																	
1605.T	01/17/2025	SDB3263242781	0	4,000	1,990.5000	7,943,103.22	7,962,000.00	0.0000	0.2270	25.00	0.00	(49.3996)	(54.5342)	0.0000	1	(103.9338)	02/04/2025
1605.T	01/17/2025	SDB3263242781	0	5,200	1,990.5000	10,326,034.19	10,350,600.00	0.0000	0.2270	25.00	0.00	(64.2194)	(70.8945)	0.0000	1	(135.1140)	02/04/2025
1605.T	01/17/2025	SDB3263242781	0	2,600	1,990.5000	5,112,132.27	5,175,300.00	0.0000	0.2270	25.00	0.00	(31.7933)	(35.4473)	0.0000	1	(67.2405)	02/04/2025
1605.T	01/17/2025	SDB3263242781	0	100	1,990.5000	198,262.89	199,050.00	0.0000	0.2270	25.00	0.00	(1.2330)	(1.3634)	0.0000	1	(2.5964)	02/04/2025
1605.T	01/17/2025	SDB3263242781	0	9,500	1,990.5000	18,974,010.55	18,909,750.00	0.0000	0.2270	25.00	0.00	(118.0028)	(129.5188)	0.0000	1	(247.5216)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
INPEX CMN (Cont.)																	
1605.T	01/16/2025	SDB3263242781	0	4,000	1,977.5000	7,943,103.22	7,910,000.00	0.0000	0.2270	25.00	0.00	(49.3996)	(54.1781)	0.0000	1	(103.5777)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	5,200	1,977.5000	10,326,034.19	10,283,000.00	0.0000	0.2270	25.00	0.00	(64.2194)	(70.4315)	0.0000	1	(134.6510)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	2,600	1,977.5000	5,112,132.27	5,141,500.00	0.0000	0.2270	25.00	0.00	(31.7933)	(35.2158)	0.0000	1	(67.0090)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	100	1,977.5000	198,262.89	197,750.00	0.0000	0.2270	25.00	0.00	(1.2330)	(1.3545)	0.0000	1	(2.5875)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	11,900	1,977.5000	23,767,444.79	23,532,250.00	0.0000	0.2270	25.00	0.00	(147.8140)	(161.1798)	0.0000	1	(308.9938)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	3,300	1,977.5000	6,502,650.00	6,525,750.00	0.0000	0.2270	25.00	0.00	(40.4411)	(44.6969)	0.0000	1	(85.1381)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	1,800	1,977.5000	3,546,900.00	3,559,500.00	0.0000	0.2270	25.00	0.00	(22.0588)	(24.3801)	0.0000	1	(46.4389)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	4,100	1,977.5000	8,079,050.00	8,107,750.00	0.0000	0.2270	25.00	0.00	(50.2451)	(55.5325)	0.0000	1	(105.7776)	02/04/2025
1605.T	01/16/2025	SDB3263242781	0	2,300	1,977.5000	4,532,150.00	4,548,250.00	0.0000	0.2270	25.00	0.00	(28.1862)	(31.1524)	0.0000	1	(59.3386)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	2,600	1,950.0000	5,112,132.27	5,070,000.00	0.0000	0.2270	25.00	0.00	(31.7933)	(34.7260)	0.0000	1	(66.5193)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	100	1,950.0000	198,262.89	195,000.00	0.0000	0.2270	25.00	0.00	(1.2330)	(1.3356)	0.0000	1	(2.5686)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	11,900	1,950.0000	23,767,444.79	23,205,000.00	0.0000	0.2270	25.00	0.00	(147.8140)	(158.9384)	0.0000	1	(306.7523)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	3,300	1,950.0000	6,502,650.00	6,435,000.00	0.0000	0.2270	25.00	0.00	(40.4411)	(44.0753)	0.0000	1	(84.5165)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	1,800	1,950.0000	3,546,900.00	3,510,000.00	0.0000	0.2270	25.00	0.00	(22.0588)	(24.0411)	0.0000	1	(46.0999)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	4,100	1,950.0000	8,079,050.00	7,995,000.00	0.0000	0.2270	25.00	0.00	(50.2451)	(54.7603)	0.0000	1	(105.0053)	02/04/2025
1605.T	01/15/2025	SDB3263242781	0	2,300	1,950.0000	4,532,150.00	4,485,000.00	0.0000	0.2270	25.00	0.00	(28.1862)	(30.7192)	0.0000	1	(58.9054)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	2,600	1,958.0000	5,112,132.27	5,090,800.00	0.0000	0.2270	25.00	0.00	(31.7933)	(34.8685)	0.0000	1	(66.6618)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	100	1,958.0000	198,262.89	195,800.00	0.0000	0.2270	25.00	0.00	(1.2330)	(1.3411)	0.0000	1	(2.5741)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	11,900	1,958.0000	23,767,444.79	23,300,200.00	0.0000	0.2270	25.00	0.00	(147.8140)	(159.5904)	0.0000	1	(307.4044)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	3,300	1,958.0000	6,502,650.00	6,461,400.00	0.0000	0.2270	25.00	0.00	(40.4411)	(44.2562)	0.0000	1	(84.6973)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	1,800	1,958.0000	3,546,900.00	3,524,400.00	0.0000	0.2270	25.00	0.00	(22.0588)	(24.1397)	0.0000	1	(46.1985)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	4,100	1,958.0000	8,079,050.00	8,027,800.00	0.0000	0.2270	25.00	0.00	(50.2451)	(54.9849)	0.0000	1	(105.2300)	02/04/2025
1605.T	01/14/2025	SDB3263242781	0	2,300	1,958.0000	4,532,150.00	4,503,400.00	0.0000	0.2270	25.00	0.00	(28.1862)	(30.8452)	0.0000	1	(59.0315)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	100	1,993.5000	198,262.89	199,350.00	0.0000	0.2270	25.00	0.00	(4.9321)	(5.4616)	0.0000	4	(10.3938)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	11,900	1,993.5000	23,767,444.79	23,722,650.00	0.0000	0.2270	25.00	0.00	(591.2559)	(649.9356)	0.0000	4	(1,241.1915)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	3,300	1,993.5000	6,502,650.00	6,578,550.00	0.0000	0.2270	25.00	0.00	(161.7646)	(180.2342)	0.0000	4	(341.9988)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	1,800	1,993.5000	3,546,900.00	3,588,300.00	0.0000	0.2270	25.00	0.00	(88.2352)	(98.3096)	0.0000	4	(186.5448)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	4,100	1,993.5000	8,079,050.00	8,173,350.00	0.0000	0.2270	25.00	0.00	(200.9802)	(223.9274)	0.0000	4	(424.9076)	02/04/2025
1605.T	01/13/2025	SDB3263242781	0	2,300	1,993.5000	4,532,150.00	4,585,050.00	0.0000	0.2270	25.00	0.00	(112.7450)	(125.6178)	0.0000	4	(238.3628)	02/04/2025
1605.T	01/09/2025	SDB3263242781	0	11,900	1,984.5000	23,767,444.79	23,615,550.00	0.0000	0.2320	25.00	0.00	(151.0698)	(161.7503)	0.0000	1	(312.8201)	02/04/2025
1605.T	01/09/2025	SDB3263242781	0	3,300	1,984.5000	6,502,650.00	6,548,850.00	0.0000	0.2320	25.00	0.00	(41.3319)	(44.8551)	0.0000	1	(86.1870)	02/04/2025
1605.T	01/09/2025	SDB3263242781	0	1,800	1,984.5000	3,546,900.00	3,572,100.00	0.0000	0.2320	25.00	0.00	(22.5447)	(24.4664)	0.0000	1	(47.0111)	02/04/2025
1605.T	01/09/2025	SDB3263242781	0	4,100	1,984.5000	8,079,050.00	8,136,450.00	0.0000	0.2320	25.00	0.00	(51.3518)	(55.7291)	0.0000	1	(107.0809)	02/04/2025
1605.T	01/09/2025	SDB3263242781	0	2,300	1,984.5000	4,532,150.00	4,564,350.00	0.0000	0.2320	25.00	0.00	(28.8071)	(31.2627)	0.0000	1	(60.0698)	02/04/2025
1605.T	01/08/2025	SDB3263242781	0	11,900	2,004.5000	23,767,444.79	23,853,550.00	0.0000	0.2310	25.00	0.00	(150.4186)	(163.3805)	0.0000	1	(313.7991)	02/04/2025
1605.T	01/08/2025	SDB3263242781	0	3,300	2,004.5000	6,502,650.00	6,614,850.00	0.0000	0.2310	25.00	0.00	(41.1538)	(45.3072)	0.0000	1	(86.4609)	02/04/2025
1605.T	01/08/2025	SDB3263242781	0	1,800	2,004.5000	3,546,900.00	3,608,100.00	0.0000	0.2310	25.00	0.00	(22.4475)	(24.7130)	0.0000	1	(47.1605)	02/04/2025
1605.T	01/08/2025	SDB3263242781	0	4,100	2,004.5000	8,079,050.00	8,218,450.00	0.0000	0.2310	25.00	0.00	(51.1304)	(56.2908)	0.0000	1	(107.4212)	02/04/2025
1605.T	01/08/2025	SDB3263242781	0	2,300	2,004.5000	4,532,150.00	4,610,350.00	0.0000	0.2310	25.00	0.00	(28.6829)	(31.5777)	0.0000	1	(60.2607)	02/04/2025
1605.T	01/07/2025	SDB3263242781	0	3,300	1,970.5000	6,502,650.00	6,502,650.00	0.0000	0.2270	25.00	0.00	(40.4411)	(44.5387)	0.0000	1	(84.9798)	02/04/2025
1605.T	01/07/2025	SDB3263242781	0	1,800	1,970.5000	3,546,900.00	3,546,900.00	0.0000	0.2270	25.00	0.00	(22.0588)	(24.2938)	0.0000	1	(46.3526)	02/04/2025
1605.T	01/07/2025	SDB3263242781	0	4,100	1,970.5000	8,079,050.00	8,079,050.00	0.0000	0.2270	25.00	0.00	(50.2451)	(55.3360)	0.0000	1	(105.5810)	02/04/2025
1605.T	01/07/2025	SDB3263242781	0	2,300	1,970.5000	4,532,150.00	4,532,150.00	0.0000	0.2270	25.00	0.00	(28.1862)	(31.0421)	0.0000	1	(59.2284)	02/04/2025
TOTAL INPEX CMN												(3,233.3643)	(3,546.5315)	0.0000		(6,779.8958)	
JAPAN EXCHANGE GROUP CMN																	
8697.T	01/17/2025	SDB3260588254	0	500	1,672.0000	839,754.58	836,000.00	0.0000	0.2270	25.00	0.00	(5.2226)	(5.7260)	0.0000	1	(10.9486)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	500	1,672.0000	856,605.68	836,000.00	0.0000	0.2270	25.00	0.00	(5.3274)	(5.7260)	0.0000	1	(11.0534)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	800	1,672.0000	1,380,439.72	1,337,600.00	0.0000	0.2270	25.00	0.00	(8.5852)	(9.1616)	0.0000	1	(17.7468)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	300	1,672.0000	531,000.00	501,600.00	0.0000	0.2270	25.00	0.00	(3.3024)	(3.4356)	0.0000	1	(6.7380)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	700	1,672.0000	1,239,000.00	1,170,400.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.0164)	0.0000	1	(15.7220)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	5,800	1,672.0000	10,266,000.00	9,697,600.00	0.0000	0.2270	25.00	0.00	(63.8461)	(66.4219)	0.0000	1	(130.2680)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	800	1,672.0000	1,416,000.00	1,337,600.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.1616)	0.0000	1	(17.9680)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN EXCHANGE GROUP CMN (Cont.)																	
8697.T	01/17/2025	SDB3260588254	0	500	1,672.0000	885,000.00	836,000.00	0.0000	0.2270	25.00	0.00	(5.5040)	(5.7260)	0.0000	1	(11.2300)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	600	1,672.0000	1,062,000.00	1,003,200.00	0.0000	0.2270	25.00	0.00	(6.6048)	(6.8712)	0.0000	1	(13.4760)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	7,100	1,672.0000	12,567,000.00	11,871,200.00	0.0000	0.2270	25.00	0.00	(78.1564)	(81.3096)	0.0000	1	(159.4660)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	1,600	1,672.0000	2,832,000.00	2,675,200.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.3233)	0.0000	1	(35.9360)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	3,800	1,672.0000	6,726,000.00	6,353,600.00	0.0000	0.2270	25.00	0.00	(41.8302)	(43.5178)	0.0000	1	(85.3480)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	5,100	1,672.0000	9,027,000.00	8,527,200.00	0.0000	0.2270	25.00	0.00	(56.1405)	(58.4055)	0.0000	1	(114.5460)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	100	1,672.0000	177,000.00	167,200.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1452)	0.0000	1	(2.2460)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	3,900	1,672.0000	6,903,000.00	6,520,800.00	0.0000	0.2270	25.00	0.00	(42.9310)	(44.6630)	0.0000	1	(87.5940)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	1,400	1,672.0000	2,478,000.00	2,340,800.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.0329)	0.0000	1	(31.4440)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	13,100	1,672.0000	23,187,000.00	21,903,200.00	0.0000	0.2270	25.00	0.00	(144.2041)	(150.0219)	0.0000	1	(294.2260)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	2,600	1,672.0000	4,602,000.00	4,347,200.00	0.0000	0.2270	25.00	0.00	(28.6207)	(29.7753)	0.0000	1	(58.3960)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	8,100	1,672.0000	14,337,000.00	13,543,200.00	0.0000	0.2270	25.00	0.00	(89.1644)	(92.7616)	0.0000	1	(181.9260)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	1,000	1,672.0000	1,770,000.00	1,672,000.00	0.0000	0.2270	25.00	0.00	(11.0079)	(11.4521)	0.0000	1	(22.4600)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	100	1,672.0000	177,000.00	167,200.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1452)	0.0000	1	(2.2460)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	2,100	1,672.0000	3,717,000.00	3,511,200.00	0.0000	0.2270	25.00	0.00	(23.1167)	(24.0493)	0.0000	1	(47.1660)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	700	1,672.0000	1,239,000.00	1,170,400.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.0164)	0.0000	1	(15.7220)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	1,400	1,672.0000	2,478,000.00	2,340,800.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.0329)	0.0000	1	(31.4440)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	1,600	1,672.0000	2,832,000.00	2,675,200.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.3233)	0.0000	1	(35.9360)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	3,100	1,672.0000	5,487,000.00	5,183,200.00	0.0000	0.2270	25.00	0.00	(34.1246)	(35.5014)	0.0000	1	(69.6260)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	200	1,672.0000	354,000.00	334,400.00	0.0000	0.2270	25.00	0.00	(2.2904)	(2.2904)	0.0000	1	(4.4920)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	3,100	1,672.0000	5,487,000.00	5,183,200.00	0.0000	0.2270	25.00	0.00	(34.1246)	(35.5014)	0.0000	1	(69.6260)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	6,200	1,672.0000	10,974,000.00	10,366,400.00	0.0000	0.2270	25.00	0.00	(68.2493)	(71.0027)	0.0000	1	(139.2520)	02/04/2025
8697.T	01/17/2025	SDB3260588254	0	400	1,672.0000	708,000.00	668,800.00	0.0000	0.2270	25.00	0.00	(4.4032)	(4.5808)	0.0000	1	(8.9840)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	500	1,685.5000	856,605.68	842,750.00	0.0000	0.2270	25.00	0.00	(5.3274)	(5.7723)	0.0000	1	(11.0996)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	800	1,685.5000	1,380,439.72	1,348,400.00	0.0000	0.2270	25.00	0.00	(8.5852)	(9.2356)	0.0000	1	(17.8208)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	300	1,685.5000	531,000.00	505,650.00	0.0000	0.2270	25.00	0.00	(3.3024)	(3.4634)	0.0000	1	(6.7657)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	700	1,685.5000	1,239,000.00	1,179,850.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.0812)	0.0000	1	(15.7867)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	5,800	1,685.5000	10,266,000.00	9,775,900.00	0.0000	0.2270	25.00	0.00	(63.8461)	(66.9582)	0.0000	1	(130.8043)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	800	1,685.5000	1,416,000.00	1,348,400.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.2356)	0.0000	1	(18.0420)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	500	1,685.5000	885,000.00	842,750.00	0.0000	0.2270	25.00	0.00	(5.5040)	(5.7723)	0.0000	1	(11.2762)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	600	1,685.5000	1,062,000.00	1,011,300.00	0.0000	0.2270	25.00	0.00	(6.6048)	(6.9267)	0.0000	1	(13.5315)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	7,100	1,685.5000	12,567,000.00	11,967,050.00	0.0000	0.2270	25.00	0.00	(78.1564)	(81.9661)	0.0000	1	(160.1225)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	1,600	1,685.5000	2,832,000.00	2,696,800.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.4712)	0.0000	1	(36.0839)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	3,800	1,685.5000	6,726,000.00	6,404,900.00	0.0000	0.2270	25.00	0.00	(41.8302)	(43.8692)	0.0000	1	(85.6994)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	5,100	1,685.5000	9,027,000.00	8,596,050.00	0.0000	0.2270	25.00	0.00	(56.1405)	(58.8771)	0.0000	1	(115.0176)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	100	1,685.5000	177,000.00	168,550.00	0.0000	0.2270	25.00	0.00	(1.1545)	(1.1545)	0.0000	1	(2.2552)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	3,900	1,685.5000	6,903,000.00	6,573,450.00	0.0000	0.2270	25.00	0.00	(42.9310)	(45.0236)	0.0000	1	(87.9546)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	1,400	1,685.5000	2,478,000.00	2,359,700.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.1623)	0.0000	1	(31.5735)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	13,100	1,685.5000	23,187,000.00	22,080,050.00	0.0000	0.2270	25.00	0.00	(144.2041)	(151.2332)	0.0000	1	(295.4373)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	2,600	1,685.5000	4,602,000.00	4,382,300.00	0.0000	0.2270	25.00	0.00	(28.6207)	(30.0158)	0.0000	1	(58.6364)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	8,100	1,685.5000	14,337,000.00	13,652,550.00	0.0000	0.2270	25.00	0.00	(89.1644)	(93.5106)	0.0000	1	(182.6750)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	1,000	1,685.5000	1,770,000.00	1,685,500.00	0.0000	0.2270	25.00	0.00	(11.0079)	(11.5445)	0.0000	1	(22.5525)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	100	1,685.5000	177,000.00	168,550.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1545)	0.0000	1	(2.2552)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	2,100	1,685.5000	3,717,000.00	3,539,550.00	0.0000	0.2270	25.00	0.00	(23.1167)	(24.2435)	0.0000	1	(47.3602)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	700	1,685.5000	1,239,000.00	1,179,850.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.0812)	0.0000	1	(15.7867)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	1,400	1,685.5000	2,478,000.00	2,359,700.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.1623)	0.0000	1	(31.5735)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	1,600	1,685.5000	2,832,000.00	2,696,800.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.4712)	0.0000	1	(36.0839)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	3,100	1,685.5000	5,487,000.00	5,225,050.00	0.0000	0.2270	25.00	0.00	(34.1246)	(35.7880)	0.0000	1	(69.9126)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	200	1,685.5000	354,000.00	337,100.00	0.0000	0.2270	25.00	0.00	(2.2016)	(2.3089)	0.0000	1	(4.5105)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	3,100	1,685.5000	5,487,000.00	5,225,050.00	0.0000	0.2270	25.00	0.00	(34.1246)	(35.7880)	0.0000	1	(69.9126)	02/04/2025
8697.T	01/16/2025	SDB3260588254	0	6													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN EXCHANGE GROUP CMN (Cont.)																	
8697.T	01/15/2025	SDB3260588254	0	800	1,701.5000	1,380,439.72	1,361,200.00	0.0000	0.2270	25.00	0.00	(8.5852)	(9.3233)	0.0000	1	(17.9085)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	300	1,701.5000	531,000.00	510,450.00	0.0000	0.2270	25.00	0.00	(3.3024)	(3.4962)	0.0000	1	(6.7986)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	700	1,701.5000	1,239,000.00	1,191,050.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.1579)	0.0000	1	(15.8634)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	5,800	1,701.5000	10,266,000.00	9,868,700.00	0.0000	0.2270	25.00	0.00	(63.8461)	(67.5938)	0.0000	1	(131.4399)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	800	1,701.5000	1,416,000.00	1,361,200.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.3233)	0.0000	1	(18.1296)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	500	1,701.5000	885,000.00	850,750.00	0.0000	0.2270	25.00	0.00	(5.5040)	(5.8271)	0.0000	1	(11.3310)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	600	1,701.5000	1,062,000.00	1,020,900.00	0.0000	0.2270	25.00	0.00	(6.6048)	(6.9925)	0.0000	1	(13.5972)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	7,100	1,701.5000	12,567,000.00	12,080,650.00	0.0000	0.2270	25.00	0.00	(78.1564)	(82.7442)	0.0000	1	(160.9006)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	1,600	1,701.5000	2,832,000.00	2,722,400.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.6466)	0.0000	1	(36.2593)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	3,800	1,701.5000	6,726,000.00	6,465,700.00	0.0000	0.2270	25.00	0.00	(41.8302)	(44.2856)	0.0000	1	(86.1158)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	5,100	1,701.5000	9,027,000.00	8,677,650.00	0.0000	0.2270	25.00	0.00	(56.1405)	(59.4360)	0.0000	1	(115.5765)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	100	1,701.5000	177,000.00	170,150.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1654)	0.0000	1	(2.2662)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	3,900	1,701.5000	6,903,000.00	6,635,850.00	0.0000	0.2270	25.00	0.00	(42.9310)	(45.4510)	0.0000	1	(88.3820)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	1,400	1,701.5000	2,478,000.00	2,382,100.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.3158)	0.0000	1	(31.7269)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	13,100	1,701.5000	23,187,000.00	22,289,650.00	0.0000	0.2270	25.00	0.00	(144.2041)	(152.6688)	0.0000	1	(296.8729)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	2,600	1,701.5000	4,602,000.00	4,423,900.00	0.0000	0.2270	25.00	0.00	(28.6207)	(30.3007)	0.0000	1	(58.9213)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	8,100	1,701.5000	14,337,000.00	13,782,150.00	0.0000	0.2270	25.00	0.00	(89.1644)	(94.3983)	0.0000	1	(183.5626)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	1,000	1,701.5000	1,770,000.00	1,701,500.00	0.0000	0.2270	25.00	0.00	(11.0079)	(11.6541)	0.0000	1	(22.6621)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	100	1,701.5000	177,000.00	170,150.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1654)	0.0000	1	(2.2662)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	2,100	1,701.5000	3,717,000.00	3,573,150.00	0.0000	0.2270	25.00	0.00	(23.1167)	(24.4736)	0.0000	1	(47.5903)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	700	1,701.5000	1,239,000.00	1,191,050.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.1579)	0.0000	1	(15.8634)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	1,400	1,701.5000	2,478,000.00	2,382,100.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.3158)	0.0000	1	(31.7269)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	1,600	1,701.5000	2,832,000.00	2,722,400.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.6466)	0.0000	1	(36.2593)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	3,100	1,701.5000	5,487,000.00	5,274,650.00	0.0000	0.2270	25.00	0.00	(34.1246)	(36.1277)	0.0000	1	(70.2524)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	200	1,701.5000	354,000.00	340,300.00	0.0000	0.2270	25.00	0.00	(2.2016)	(2.3308)	0.0000	1	(4.5324)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	3,100	1,701.5000	5,487,000.00	5,274,650.00	0.0000	0.2270	25.00	0.00	(34.1246)	(36.1277)	0.0000	1	(70.2524)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	6,200	1,701.5000	10,974,000.00	10,549,300.00	0.0000	0.2270	25.00	0.00	(68.2493)	(72.2555)	0.0000	1	(140.5047)	02/04/2025
8697.T	01/15/2025	SDB3260588254	0	400	1,701.5000	708,000.00	680,600.00	0.0000	0.2270	25.00	0.00	(4.4032)	(4.6616)	0.0000	1	(9.0648)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	800	1,721.5000	1,380,439.72	1,377,200.00	0.0000	0.2270	25.00	0.00	(8.5852)	(9.4329)	0.0000	1	(18.0181)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	300	1,721.5000	531,000.00	516,450.00	0.0000	0.2270	25.00	0.00	(3.3024)	(3.5373)	0.0000	1	(6.8397)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	700	1,721.5000	1,239,000.00	1,205,050.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.2538)	0.0000	1	(15.9593)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	5,800	1,721.5000	10,266,000.00	9,984,700.00	0.0000	0.2270	25.00	0.00	(63.8461)	(68.3884)	0.0000	1	(132.2344)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	800	1,721.5000	1,416,000.00	1,377,200.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.4329)	0.0000	1	(18.2392)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	500	1,721.5000	885,000.00	860,750.00	0.0000	0.2270	25.00	0.00	(5.5040)	(5.8955)	0.0000	1	(11.3995)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	600	1,721.5000	1,062,000.00	1,032,900.00	0.0000	0.2270	25.00	0.00	(6.6048)	(7.0747)	0.0000	1	(13.6794)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	7,100	1,721.5000	12,567,000.00	12,222,650.00	0.0000	0.2270	25.00	0.00	(78.1564)	(83.7168)	0.0000	1	(161.8732)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	1,600	1,721.5000	2,832,000.00	2,754,400.00	0.0000	0.2270	25.00	0.00	(17.6127)	(18.8658)	0.0000	1	(36.4785)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	3,800	1,721.5000	6,726,000.00	6,541,700.00	0.0000	0.2270	25.00	0.00	(41.8302)	(44.8062)	0.0000	1	(86.6364)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	5,100	1,721.5000	9,027,000.00	8,779,650.00	0.0000	0.2270	25.00	0.00	(56.1405)	(60.1346)	0.0000	1	(116.2751)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	100	1,721.5000	177,000.00	172,150.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1791)	0.0000	1	(2.2799)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	3,900	1,721.5000	6,903,000.00	6,713,850.00	0.0000	0.2270	25.00	0.00	(42.9310)	(45.9853)	0.0000	1	(88.9163)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	1,400	1,721.5000	2,478,000.00	2,410,100.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.5075)	0.0000	1	(31.9187)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	13,100	1,721.5000	23,187,000.00	22,551,650.00	0.0000	0.2270	25.00	0.00	(144.2041)	(154.4634)	0.0000	1	(298.6674)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	2,600	1,721.5000	4,602,000.00	4,475,900.00	0.0000	0.2270	25.00	0.00	(28.6207)	(30.6568)	0.0000	1	(59.2775)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	8,100	1,721.5000	14,337,000.00	13,944,150.00	0.0000	0.2270	25.00	0.00	(89.1644)	(95.5079)	0.0000	1	(184.6722)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	1,000	1,721.5000	1,770,000.00	1,721,500.00	0.0000	0.2270	25.00	0.00	(11.0079)	(11.7911)	0.0000	1	(22.7990)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	100	1,721.5000	177,000.00	172,150.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.1791)	0.0000	1	(2.2799)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	2,100	1,721.5000	3,717,000.00	3,615,150.00	0.0000	0.2270	25.00	0.00	(23.1167)	(24.7613)	0.0000	1	(47.8780)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	700	1,721.5000	1,239,000.00	1,205,050.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.2538)	0.0000	1	(15.9593)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	1,400	1,721.5000	2,478,000.00	2,410,100.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.5075)	0.0000	1	(31.9187)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	1,60													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN EXCHANGE GROUP CMN (Cont.)																	
8697.T	01/14/2025	SDB3260588254	0	3,100	1,721.5000	5,487,000.00	5,336,650.00	0.0000	0.2270	25.00	0.00	(34.1246)	(36.5524)	0.0000	1	(70.6770)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	6,200	1,721.5000	10,974,000.00	10,673,300.00	0.0000	0.2270	25.00	0.00	(68.2493)	(73.1048)	0.0000	1	(141.3541)	02/04/2025
8697.T	01/14/2025	SDB3260588254	0	400	1,721.5000	708,000.00	688,600.00	0.0000	0.2270	25.00	0.00	(4.7164)	(4.4032)	0.0000	1	(9.1196)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	300	1,735.0000	531,000.00	520,500.00	0.0000	0.2270	25.00	0.00	(13.2095)	(14.2603)	0.0000	4	(27.4698)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	700	1,735.0000	1,239,000.00	1,214,500.00	0.0000	0.2270	25.00	0.00	(30.8222)	(33.2740)	0.0000	4	(64.0962)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	5,800	1,735.0000	10,266,000.00	10,063,000.00	0.0000	0.2270	25.00	0.00	(255.3843)	(275.6986)	0.0000	4	(531.0830)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	800	1,735.0000	1,416,000.00	1,388,000.00	0.0000	0.2270	25.00	0.00	(35.2254)	(38.0274)	0.0000	4	(73.2528)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	500	1,735.0000	885,000.00	867,500.00	0.0000	0.2270	25.00	0.00	(22.0159)	(23.7671)	0.0000	4	(45.7830)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	600	1,735.0000	1,062,000.00	1,041,000.00	0.0000	0.2270	25.00	0.00	(26.4191)	(28.5205)	0.0000	4	(54.9396)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	7,100	1,735.0000	12,567,000.00	12,318,500.00	0.0000	0.2270	25.00	0.00	(312.6256)	(337.4932)	0.0000	4	(650.1188)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	1,600	1,735.0000	2,832,000.00	2,776,000.00	0.0000	0.2270	25.00	0.00	(70.4508)	(76.0548)	0.0000	4	(146.5056)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	3,800	1,735.0000	6,726,000.00	6,593,000.00	0.0000	0.2270	25.00	0.00	(167.3208)	(180.6301)	0.0000	4	(347.9509)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	5,100	1,735.0000	9,027,000.00	8,848,500.00	0.0000	0.2270	25.00	0.00	(224.5621)	(242.4247)	0.0000	4	(466.9867)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	100	1,735.0000	177,000.00	173,500.00	0.0000	0.2270	25.00	0.00	(4.4032)	(4.7534)	0.0000	4	(9.1566)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	3,900	1,735.0000	6,903,000.00	6,766,500.00	0.0000	0.2270	25.00	0.00	(171.7239)	(185.3836)	0.0000	4	(357.1075)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	1,400	1,735.0000	2,478,000.00	2,429,000.00	0.0000	0.2270	25.00	0.00	(61.6445)	(66.5479)	0.0000	4	(128.1924)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	13,100	1,735.0000	23,187,000.00	22,728,500.00	0.0000	0.2270	25.00	0.00	(576.8163)	(622.6986)	0.0000	4	(1,199.5150)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	2,600	1,735.0000	4,602,000.00	4,511,000.00	0.0000	0.2270	25.00	0.00	(114.4826)	(123.5890)	0.0000	4	(238.0717)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	8,100	1,735.0000	14,337,000.00	14,053,500.00	0.0000	0.2270	25.00	0.00	(356.6574)	(385.0274)	0.0000	4	(741.6848)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	1,000	1,735.0000	1,770,000.00	1,735,000.00	0.0000	0.2270	25.00	0.00	(44.0318)	(47.5342)	0.0000	4	(91.5660)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	100	1,735.0000	177,000.00	173,500.00	0.0000	0.2270	25.00	0.00	(4.4032)	(4.7534)	0.0000	4	(9.1566)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	2,100	1,735.0000	3,717,000.00	3,643,500.00	0.0000	0.2270	25.00	0.00	(92.4667)	(99.8219)	0.0000	4	(192.2887)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	700	1,735.0000	1,239,000.00	1,214,500.00	0.0000	0.2270	25.00	0.00	(30.8222)	(33.2740)	0.0000	4	(64.0962)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	1,400	1,735.0000	2,478,000.00	2,429,000.00	0.0000	0.2270	25.00	0.00	(61.6445)	(66.5479)	0.0000	4	(128.1924)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	1,600	1,735.0000	2,832,000.00	2,776,000.00	0.0000	0.2270	25.00	0.00	(70.4508)	(76.0548)	0.0000	4	(146.5056)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	3,100	1,735.0000	5,487,000.00	5,378,500.00	0.0000	0.2270	25.00	0.00	(136.4985)	(147.3562)	0.0000	4	(283.8547)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	200	1,735.0000	354,000.00	347,000.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.5068)	0.0000	4	(18.3132)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	3,100	1,735.0000	5,487,000.00	5,378,500.00	0.0000	0.2270	25.00	0.00	(136.4985)	(147.3562)	0.0000	4	(283.8547)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	6,200	1,735.0000	10,974,000.00	10,757,000.00	0.0000	0.2270	25.00	0.00	(272.9970)	(294.7123)	0.0000	4	(567.7094)	02/04/2025
8697.T	01/13/2025	SDB3260588254	0	400	1,735.0000	708,000.00	694,000.00	0.0000	0.2270	25.00	0.00	(17.6127)	(19.0137)	0.0000	4	(36.6264)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	300	1,806.0000	531,000.00	541,800.00	0.0000	0.2320	25.00	0.00	(3.3751)	(3.7110)	0.0000	1	(7.0861)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	700	1,806.0000	1,239,000.00	1,264,200.00	0.0000	0.2320	25.00	0.00	(7.8753)	(8.6589)	0.0000	1	(16.5342)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	5,800	1,806.0000	10,266,000.00	10,474,800.00	0.0000	0.2320	25.00	0.00	(65.2524)	(71.7452)	0.0000	1	(136.9976)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	800	1,806.0000	1,416,000.00	1,444,800.00	0.0000	0.2320	25.00	0.00	(9.0003)	(9.8959)	0.0000	1	(18.8962)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	500	1,806.0000	885,000.00	903,000.00	0.0000	0.2320	25.00	0.00	(5.6252)	(6.1849)	0.0000	1	(11.8101)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	600	1,806.0000	1,062,000.00	1,083,600.00	0.0000	0.2320	25.00	0.00	(6.7502)	(7.4219)	0.0000	1	(14.1722)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	7,100	1,806.0000	12,567,000.00	12,822,600.00	0.0000	0.2320	25.00	0.00	(79.8779)	(87.8260)	0.0000	1	(167.7039)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	1,600	1,806.0000	2,832,000.00	2,889,600.00	0.0000	0.2320	25.00	0.00	(18.0007)	(19.7918)	0.0000	1	(37.7924)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	3,800	1,806.0000	6,726,000.00	6,862,800.00	0.0000	0.2320	25.00	0.00	(42.7516)	(47.0055)	0.0000	1	(89.7570)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	5,100	1,806.0000	9,027,000.00	9,210,600.00	0.0000	0.2320	25.00	0.00	(57.3771)	(63.0863)	0.0000	1	(120.4634)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	100	1,806.0000	177,000.00	180,600.00	0.0000	0.2320	25.00	0.00	(1.1250)	(1.2370)	0.0000	1	(2.3620)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	3,900	1,806.0000	6,903,000.00	7,043,400.00	0.0000	0.2320	25.00	0.00	(43.8766)	(48.2425)	0.0000	1	(92.1191)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	1,400	1,806.0000	2,478,000.00	2,528,400.00	0.0000	0.2320	25.00	0.00	(15.7506)	(17.3178)	0.0000	1	(33.0684)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	13,100	1,806.0000	23,187,000.00	23,658,600.00	0.0000	0.2320	25.00	0.00	(147.3804)	(162.0452)	0.0000	1	(309.4256)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	2,600	1,806.0000	4,602,000.00	4,695,600.00	0.0000	0.2320	25.00	0.00	(29.2511)	(32.1616)	0.0000	1	(61.4127)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	8,100	1,806.0000	14,337,000.00	14,628,600.00	0.0000	0.2320	25.00	0.00	(91.1283)	(100.1959)	0.0000	1	(191.3242)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	400	1,806.0000	708,000.00	722,400.00	0.0000	0.2320	25.00	0.00	(4.5002)	(4.9479)	0.0000	1	(9.4481)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	1,000	1,806.0000	1,770,000.00	1,806,000.00	0.0000	0.2320	25.00	0.00	(11.2504)	(12.3699)	0.0000	1	(23.6203)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	100	1,806.0000	177,000.00	180,600.00	0.0000	0.2320	25.00	0.00	(1.1250)	(1.2370)	0.0000	1	(2.3620)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	2,100	1,806.0000	3,717,000.00	3,792,600.00	0.0000	0.2320	25.00	0.00	(23.6259)	(25.9767)	0.0000	1	(49.6026)	02/04/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN EXCHANGE GROUP CMN (Cont.)																	
8697.T	01/09/2025	SDB3260588254	0	3,100	1,806.0000	5,487,000.00	5,598,600.00	0.0000	0.2320	25.00	0.00	(34.8763)	(38.3466)	0.0000	1	(73.2228)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	200	1,806.0000	354,000.00	361,200.00	0.0000	0.2320	25.00	0.00	(2.2501)	(2.4740)	0.0000	1	(4.7241)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	3,100	1,806.0000	5,487,000.00	5,598,600.00	0.0000	0.2320	25.00	0.00	(34.8763)	(38.3466)	0.0000	1	(73.2228)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	6,200	1,806.0000	10,974,000.00	11,197,200.00	0.0000	0.2320	25.00	0.00	(69.7525)	(76.6932)	0.0000	1	(146.4457)	02/04/2025
8697.T	01/09/2025	SDB3260588254	0	400	1,806.0000	708,000.00	722,400.00	0.0000	0.2320	25.00	0.00	(4.5002)	(4.9479)	0.0000	1	(9.4481)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	300	1,753.5000	531,000.00	526,050.00	0.0000	0.2310	25.00	0.00	(3.3606)	(3.6031)	0.0000	1	(6.9637)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	700	1,753.5000	1,239,000.00	1,227,450.00	0.0000	0.2310	25.00	0.00	(7.8413)	(8.4072)	0.0000	1	(16.2485)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	5,800	1,753.5000	10,266,000.00	10,170,300.00	0.0000	0.2310	25.00	0.00	(64.9711)	(69.6596)	0.0000	1	(134.6307)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	800	1,753.5000	1,416,000.00	1,402,800.00	0.0000	0.2310	25.00	0.00	(8.9615)	(9.6082)	0.0000	1	(18.5698)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	500	1,753.5000	885,000.00	876,750.00	0.0000	0.2310	25.00	0.00	(5.6010)	(6.0051)	0.0000	1	(11.6061)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	600	1,753.5000	1,062,000.00	1,052,100.00	0.0000	0.2310	25.00	0.00	(6.7212)	(7.2062)	0.0000	1	(13.9273)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	7,100	1,753.5000	12,567,000.00	12,449,850.00	0.0000	0.2310	25.00	0.00	(79.5336)	(85.2729)	0.0000	1	(164.8066)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	1,600	1,753.5000	2,832,000.00	2,805,600.00	0.0000	0.2310	25.00	0.00	(17.9231)	(19.2164)	0.0000	1	(37.1395)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	3,800	1,753.5000	6,726,000.00	6,663,300.00	0.0000	0.2310	25.00	0.00	(42.5673)	(45.6390)	0.0000	1	(88.2063)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	5,100	1,753.5000	9,027,000.00	8,942,850.00	0.0000	0.2310	25.00	0.00	(57.1298)	(61.2524)	0.0000	1	(118.3822)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	100	1,753.5000	177,000.00	175,350.00	0.0000	0.2310	25.00	0.00	(1.1202)	(1.2010)	0.0000	1	(2.3212)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	3,900	1,753.5000	6,903,000.00	6,838,650.00	0.0000	0.2310	25.00	0.00	(43.6875)	(46.8401)	0.0000	1	(90.5275)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	1,400	1,753.5000	2,478,000.00	2,454,900.00	0.0000	0.2310	25.00	0.00	(15.6827)	(16.8144)	0.0000	1	(32.4971)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	13,100	1,753.5000	23,187,000.00	22,970,850.00	0.0000	0.2310	25.00	0.00	(146.7451)	(157.3346)	0.0000	1	(304.0797)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	2,600	1,753.5000	4,602,000.00	4,559,100.00	0.0000	0.2310	25.00	0.00	(29.1250)	(31.2267)	0.0000	1	(60.3517)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	8,100	1,753.5000	14,337,000.00	14,203,350.00	0.0000	0.2310	25.00	0.00	(90.7355)	(97.2832)	0.0000	1	(188.0188)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	900	1,753.5000	1,593,000.00	1,578,150.00	0.0000	0.2310	25.00	0.00	(10.0817)	(10.8092)	0.0000	1	(20.8910)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	1,000	1,753.5000	1,770,000.00	1,753,500.00	0.0000	0.2310	25.00	0.00	(11.2019)	(12.0103)	0.0000	1	(23.2122)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	100	1,753.5000	177,000.00	175,350.00	0.0000	0.2310	25.00	0.00	(1.1202)	(1.2010)	0.0000	1	(2.3212)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	2,100	1,753.5000	3,717,000.00	3,682,350.00	0.0000	0.2310	25.00	0.00	(23.5240)	(25.2216)	0.0000	1	(48.7456)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	700	1,753.5000	1,239,000.00	1,227,450.00	0.0000	0.2310	25.00	0.00	(7.8413)	(8.4072)	0.0000	1	(16.2485)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	1,400	1,753.5000	2,478,000.00	2,454,900.00	0.0000	0.2310	25.00	0.00	(15.6827)	(16.8144)	0.0000	1	(32.4971)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	1,600	1,753.5000	2,832,000.00	2,805,600.00	0.0000	0.2310	25.00	0.00	(17.9231)	(19.2164)	0.0000	1	(37.1395)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	3,100	1,753.5000	5,487,000.00	5,435,850.00	0.0000	0.2310	25.00	0.00	(34.7259)	(37.2318)	0.0000	1	(71.9578)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	200	1,753.5000	354,000.00	350,700.00	0.0000	0.2310	25.00	0.00	(2.2404)	(2.4021)	0.0000	1	(4.6424)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	3,100	1,753.5000	5,487,000.00	5,435,850.00	0.0000	0.2310	25.00	0.00	(34.7259)	(37.2318)	0.0000	1	(71.9578)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	6,200	1,753.5000	10,974,000.00	10,871,700.00	0.0000	0.2310	25.00	0.00	(69.4519)	(74.4637)	0.0000	1	(143.9156)	02/04/2025
8697.T	01/08/2025	SDB3260588254	0	400	1,753.5000	708,000.00	701,400.00	0.0000	0.2310	25.00	0.00	(4.4808)	(4.8041)	0.0000	1	(9.2849)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	300	1,770.0000	531,000.00	531,000.00	0.0000	0.2270	25.00	0.00	(3.3024)	(3.6370)	0.0000	1	(6.9394)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	700	1,770.0000	1,239,000.00	1,239,000.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.4863)	0.0000	1	(16.1919)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	5,800	1,770.0000	10,266,000.00	10,266,000.00	0.0000	0.2270	25.00	0.00	(63.8461)	(70.3151)	0.0000	1	(134.1612)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	800	1,770.0000	1,416,000.00	1,416,000.00	0.0000	0.2270	25.00	0.00	(8.8064)	(9.6986)	0.0000	1	(18.5050)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	500	1,770.0000	885,000.00	885,000.00	0.0000	0.2270	25.00	0.00	(5.5040)	(6.0616)	0.0000	1	(11.5656)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	600	1,770.0000	1,062,000.00	1,062,000.00	0.0000	0.2270	25.00	0.00	(6.6048)	(7.2740)	0.0000	1	(13.8787)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	7,100	1,770.0000	12,567,000.00	12,567,000.00	0.0000	0.2270	25.00	0.00	(78.1564)	(86.0753)	0.0000	1	(164.2318)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	1,600	1,770.0000	2,832,000.00	2,832,000.00	0.0000	0.2270	25.00	0.00	(17.6127)	(19.3973)	0.0000	1	(37.0100)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	3,800	1,770.0000	6,726,000.00	6,726,000.00	0.0000	0.2270	25.00	0.00	(41.8302)	(46.0685)	0.0000	1	(87.8987)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	5,100	1,770.0000	9,027,000.00	9,027,000.00	0.0000	0.2270	25.00	0.00	(56.1405)	(61.8288)	0.0000	1	(117.9693)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	100	1,770.0000	177,000.00	177,000.00	0.0000	0.2270	25.00	0.00	(1.1008)	(1.2123)	0.0000	1	(2.3131)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	3,900	1,770.0000	6,903,000.00	6,903,000.00	0.0000	0.2270	25.00	0.00	(42.9310)	(47.2808)	0.0000	1	(90.2118)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	1,400	1,770.0000	2,478,000.00	2,478,000.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.9726)	0.0000	1	(32.3837)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	13,100	1,770.0000	23,187,000.00	23,187,000.00	0.0000	0.2270	25.00	0.00	(144.2041)	(158.8151)	0.0000	1	(303.0192)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	2,600	1,770.0000	4,602,000.00	4,602,000.00	0.0000	0.2270	25.00	0.00	(28.6207)	(31.5205)	0.0000	1	(60.1412)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	8,100	1,770.0000	14,337,000.00	14,337,000.00	0.0000	0.2270	25.00	0.00	(89.1644)	(98.1986)	0.0000	1	(187.3630)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	900	1,770.0000	1,593,000.00	1,593,000.00	0.0000	0.2270	25.00	0.00	(9.9072)	(10.9110)	0.0000	1	(20.8181)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	10													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN EXCHANGE GROUP CMN (Cont.)																	
8697.T	01/07/2025	SDB3260588254	0	700	1,770.0000	1,239,000.00	1,239,000.00	0.0000	0.2270	25.00	0.00	(7.7056)	(8.4863)	0.0000	1	(16.1919)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	1,400	1,770.0000	2,478,000.00	2,478,000.00	0.0000	0.2270	25.00	0.00	(15.4111)	(16.9726)	0.0000	1	(32.3837)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	1,600	1,770.0000	2,832,000.00	2,832,000.00	0.0000	0.2270	25.00	0.00	(17.6127)	(19.3973)	0.0000	1	(37.0100)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	3,100	1,770.0000	5,487,000.00	5,487,000.00	0.0000	0.2270	25.00	0.00	(34.1246)	(37.5822)	0.0000	1	(71.7068)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	200	1,770.0000	354,000.00	354,000.00	0.0000	0.2270	25.00	0.00	(2.2016)	(2.4247)	0.0000	1	(4.6262)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	3,100	1,770.0000	5,487,000.00	5,487,000.00	0.0000	0.2270	25.00	0.00	(34.1246)	(37.5822)	0.0000	1	(71.7068)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	6,200	1,770.0000	10,974,000.00	10,974,000.00	0.0000	0.2270	25.00	0.00	(68.2493)	(75.1644)	0.0000	1	(143.4136)	02/04/2025
8697.T	01/07/2025	SDB3260588254	0	400	1,770.0000	708,000.00	708,000.00	0.0000	0.2270	25.00	0.00	(4.4032)	(4.8493)	0.0000	1	(9.2525)	02/04/2025
TOTAL JAPAN EXCHANGE GROUP CMN												(9,242.9318)	(9,925.0236)	0.0000		(19,167.9554)	
JAPAN POST BANK CMN																	
7182.T	01/08/2025	SDB3264583156	0	12,600	1,505.0000	18,830,700.00	18,963,000.00	0.0000	0.2310	25.00	0.00	(119.1751)	(129.8836)	0.0000	1	(249.0587)	02/04/2025
7182.T	01/08/2025	SDB3264583156	0	1,600	1,505.0000	2,391,200.00	2,408,000.00	0.0000	0.2310	25.00	0.00	(15.1333)	(16.4932)	0.0000	1	(31.6265)	02/04/2025
7182.T	01/08/2025	SDB3264583156	0	12,000	1,505.0000	17,934,000.00	18,060,000.00	0.0000	0.2310	25.00	0.00	(113.5001)	(123.6986)	0.0000	1	(237.1987)	02/04/2025
7182.T	01/08/2025	SDB3264583156	0	1,900	1,505.0000	2,839,550.00	2,859,500.00	0.0000	0.2310	25.00	0.00	(17.9709)	(19.5856)	0.0000	1	(37.5565)	02/04/2025
7182.T	01/08/2025	SDB3264583156	0	6,100	1,505.0000	9,116,450.00	9,180,500.00	0.0000	0.2310	25.00	0.00	(57.6959)	(62.8801)	0.0000	1	(120.5760)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	12,600	1,494.5000	18,830,700.00	18,830,700.00	0.0000	0.2270	25.00	0.00	(117.1115)	(128.9774)	0.0000	1	(246.0889)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	1,600	1,494.5000	2,391,200.00	2,391,200.00	0.0000	0.2270	25.00	0.00	(14.8713)	(16.3781)	0.0000	1	(31.2494)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	12,000	1,494.5000	17,934,000.00	17,934,000.00	0.0000	0.2270	25.00	0.00	(111.5347)	(122.8356)	0.0000	1	(234.3704)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	1,900	1,494.5000	2,839,550.00	2,839,550.00	0.0000	0.2270	25.00	0.00	(17.6597)	(19.4490)	0.0000	1	(37.1086)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	19,400	1,494.5000	28,993,300.00	28,993,300.00	0.0000	0.2270	25.00	0.00	(180.3145)	(198.5842)	0.0000	1	(378.8987)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	5,400	1,494.5000	8,070,300.00	8,070,300.00	0.0000	0.2270	25.00	0.00	(50.1906)	(55.2760)	0.0000	1	(105.4667)	02/04/2025
7182.T	01/07/2025	SDB3264583156	0	1,300	1,494.5000	1,942,850.00	1,942,850.00	0.0000	0.2270	25.00	0.00	(12.0829)	(13.3072)	0.0000	1	(25.3901)	02/04/2025
TOTAL JAPAN POST BANK CMN												(827.2406)	(907.3486)	0.0000		(1,734.5892)	
JAPAN POST HOLDINGS CO. LTD. CMN																	
6178.T	01/14/2025	SDB3264390166	0	1,800	1,534.5000	2,705,425.84	2,762,100.00	0.0000	0.2270	25.00	0.00	(16.8255)	(18.9185)	0.0000	1	(35.7440)	02/04/2025
6178.T	01/14/2025	SDB3264390166	0	10,700	1,534.5000	15,948,350.00	16,419,150.00	0.0000	0.2270	25.00	0.00	(99.1856)	(112.4599)	0.0000	1	(211.6456)	02/04/2025
6178.T	01/13/2025	SDB3264390166	0	1,800	1,554.0000	2,705,425.84	2,797,200.00	0.0000	0.2270	25.00	0.00	(67.3021)	(76.6356)	0.0000	4	(143.9377)	02/04/2025
6178.T	01/13/2025	SDB3264390166	0	17,100	1,554.0000	25,487,550.00	26,573,400.00	0.0000	0.2270	25.00	0.00	(634.0464)	(728.0384)	0.0000	4	(1,362.0848)	02/04/2025
6178.T	01/13/2025	SDB3264390166	0	9,400	1,554.0000	14,010,700.00	14,607,600.00	0.0000	0.2270	25.00	0.00	(348.5402)	(400.2082)	0.0000	4	(748.7484)	02/04/2025
6178.T	01/13/2025	SDB3264390166	0	17,100	1,554.0000	25,487,550.00	26,573,400.00	0.0000	0.2270	25.00	0.00	(634.0464)	(728.0384)	0.0000	4	(1,362.0848)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	1,800	1,549.5000	2,705,425.84	2,789,100.00	0.0000	0.2320	25.00	0.00	(17.1961)	(19.1034)	0.0000	1	(36.2996)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	17,100	1,549.5000	25,487,550.00	26,496,450.00	0.0000	0.2320	25.00	0.00	(162.0031)	(181.4825)	0.0000	1	(343.4856)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	9,400	1,549.5000	14,010,700.00	14,565,300.00	0.0000	0.2320	25.00	0.00	(89.0543)	(99.7623)	0.0000	1	(188.8166)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	35,900	1,549.5000	53,508,950.00	55,627,050.00	0.0000	0.2320	25.00	0.00	(340.1117)	(381.0072)	0.0000	1	(721.1189)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	15,300	1,549.5000	22,804,650.00	23,707,350.00	0.0000	0.2320	25.00	0.00	(144.9501)	(162.3791)	0.0000	1	(307.3292)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	100	1,549.5000	149,050.00	154,950.00	0.0000	0.2320	25.00	0.00	(0.9474)	(1.0613)	0.0000	1	(2.0087)	02/04/2025
6178.T	01/09/2025	SDB3264390166	0	2,100	1,549.5000	3,130,050.00	3,253,950.00	0.0000	0.2320	25.00	0.00	(19.8951)	(22.2873)	0.0000	1	(42.1824)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	1,800	1,509.0000	2,705,425.84	2,716,200.00	0.0000	0.2310	25.00	0.00	(17.1220)	(18.6041)	0.0000	1	(35.7261)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	17,100	1,509.0000	25,487,550.00	25,803,900.00	0.0000	0.2310	25.00	0.00	(161.3048)	(176.7390)	0.0000	1	(338.0438)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	9,400	1,509.0000	14,010,700.00	14,184,600.00	0.0000	0.2310	25.00	0.00	(88.6705)	(97.1548)	0.0000	1	(185.8253)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	35,900	1,509.0000	53,508,950.00	54,173,100.00	0.0000	0.2310	25.00	0.00	(338.6457)	(371.0486)	0.0000	1	(709.6943)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	15,300	1,509.0000	22,804,650.00	23,087,700.00	0.0000	0.2310	25.00	0.00	(144.3253)	(158.1349)	0.0000	1	(302.4603)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	100	1,509.0000	149,050.00	150,900.00	0.0000	0.2310	25.00	0.00	(0.9433)	(1.0366)	0.0000	1	(1.9769)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	9,200	1,509.0000	13,712,600.00	13,882,800.00	0.0000	0.2310	25.00	0.00	(86.7839)	(95.0877)	0.0000	1	(181.8715)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	4,000	1,509.0000	5,962,000.00	6,036,000.00	0.0000	0.2310	25.00	0.00	(37.7321)	(41.3425)	0.0000	1	(79.0746)	02/04/2025
6178.T	01/08/2025	SDB3264390166	0	2,000	1,509.0000	2,981,000.00	3,018,000.00	0.0000	0.2310	25.00	0.00	(18.8661)	(20.6712)	0.0000	1	(39.5373)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	17,100	1,490.5000	25,487,550.00	25,487,550.00	0.0000	0.2270	25.00	0.00	(158.5116)	(174.5723)	0.0000	1	(333.0839)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	9,400	1,490.5000	14,010,700.00	14,010,700.00	0.0000	0.2270	25.00	0.00	(87.1350)	(95.9637)	0.0000	1	(183.0987)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	35,900	1,490.5000	53,508,950.00	53,508,950.00	0.0000	0.2270	25.00	0.00	(332.7817)	(366.4997)	0.0000	1	(699.2813)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	15,300	1,490.5000	22,804,650.00	22,804,650.00	0.0000	0.2270	25.00	0.00	(141.8262)	(156.1962)	0.0000	1	(298.0224)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	100	1,490.5000	149,050.00	149,050.00	0.0000	0.2270	25.00	0.00	(0.9270)	(1.0209)	0.0000	1	(1.9479)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN POST HOLDINGS CO. LTD. CMN (Cont.)																	
6178.T	01/07/2025	SDB3264390166	0	9,200	1,490.5000	13,712,600.00	13,712,600.00	0.0000	0.2270	25.00	0.00	(85.2811)	(93.9219)	0.0000	1	(179.2030)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	4,000	1,490.5000	5,962,000.00	5,962,000.00	0.0000	0.2270	25.00	0.00	(37.0787)	(40.8356)	0.0000	1	(77.9144)	02/04/2025
6178.T	01/07/2025	SDB3264390166	0	2,000	1,490.5000	2,981,000.00	2,981,000.00	0.0000	0.2270	25.00	0.00	(18.5394)	(20.4178)	0.0000	1	(38.9572)	02/04/2025
TOTAL JAPAN POST HOLDINGS CO. LTD. CMN												(4,330.5783)	(4,860.6267)	0.0000		(9,191.2051)	
JAPAN POST INSURANCE CO., LTD CMN																	
7181.T	01/17/2025	SDB3263868399	0	300	2,931.5000	887,657.69	879,450.00	0.0000	0.2270	25.00	0.00	(5.5205)	(6.0236)	0.0000	1	(11.5441)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	100	2,931.5000	293,169.05	293,150.00	0.0000	0.2270	25.00	0.00	(1.8233)	(2.0079)	0.0000	1	(3.8311)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	400	2,931.5000	1,169,225.99	1,172,600.00	0.0000	0.2270	25.00	0.00	(7.2716)	(8.0315)	0.0000	1	(15.3031)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	300	2,931.5000	872,100.00	879,450.00	0.0000	0.2270	25.00	0.00	(5.4237)	(6.0236)	0.0000	1	(11.4474)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	1,000	2,931.5000	2,907,000.00	2,931,500.00	0.0000	0.2270	25.00	0.00	(18.0792)	(20.0788)	0.0000	1	(38.1579)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	2,300	2,931.5000	6,686,100.00	6,742,450.00	0.0000	0.2270	25.00	0.00	(41.5820)	(46.1812)	0.0000	1	(87.7632)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	700	2,931.5000	2,034,900.00	2,052,050.00	0.0000	0.2270	25.00	0.00	(12.6554)	(14.0551)	0.0000	1	(26.7105)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	500	2,931.5000	1,453,500.00	1,465,750.00	0.0000	0.2270	25.00	0.00	(9.0396)	(10.0394)	0.0000	1	(19.0790)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	1,100	2,931.5000	3,197,700.00	3,224,650.00	0.0000	0.2270	25.00	0.00	(19.8871)	(22.0866)	0.0000	1	(41.9737)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	500	2,931.5000	1,453,500.00	1,465,750.00	0.0000	0.2270	25.00	0.00	(9.0396)	(10.0394)	0.0000	1	(19.0790)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	1,200	2,931.5000	3,488,400.00	3,517,800.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.0945)	0.0000	1	(45.7895)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	1,200	2,931.5000	3,488,400.00	3,517,800.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.0945)	0.0000	1	(45.7895)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	100	2,931.5000	290,700.00	293,150.00	0.0000	0.2270	25.00	0.00	(1.8079)	(2.0079)	0.0000	1	(3.8158)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	400	2,931.5000	1,162,800.00	1,172,600.00	0.0000	0.2270	25.00	0.00	(7.2317)	(8.0315)	0.0000	1	(15.2632)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	3,200	2,931.5000	9,302,400.00	9,380,800.00	0.0000	0.2270	25.00	0.00	(57.8533)	(64.2521)	0.0000	1	(122.1053)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	300	2,931.5000	872,100.00	879,450.00	0.0000	0.2270	25.00	0.00	(5.4237)	(6.0236)	0.0000	1	(11.4474)	02/04/2025
7181.T	01/17/2025	SDB3263868399	0	300	2,931.5000	872,100.00	879,450.00	0.0000	0.2270	25.00	0.00	(5.4237)	(6.0236)	0.0000	1	(11.4474)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	300	2,883.0000	887,657.69	864,900.00	0.0000	0.2270	25.00	0.00	(5.5205)	(5.9240)	0.0000	1	(11.4445)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	100	2,883.0000	293,169.05	288,300.00	0.0000	0.2270	25.00	0.00	(1.8233)	(1.9747)	0.0000	1	(3.7979)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	400	2,883.0000	1,169,225.99	1,153,200.00	0.0000	0.2270	25.00	0.00	(7.2716)	(7.8986)	0.0000	1	(15.1703)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	300	2,883.0000	872,100.00	864,900.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9240)	0.0000	1	(11.3477)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	1,000	2,883.0000	2,907,000.00	2,883,000.00	0.0000	0.2270	25.00	0.00	(18.0792)	(19.7466)	0.0000	1	(37.8257)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	2,300	2,883.0000	6,686,100.00	6,630,900.00	0.0000	0.2270	25.00	0.00	(41.5820)	(45.4171)	0.0000	1	(86.9992)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	700	2,883.0000	2,034,900.00	2,018,100.00	0.0000	0.2270	25.00	0.00	(12.6554)	(13.8226)	0.0000	1	(26.4780)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	500	2,883.0000	1,453,500.00	1,441,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.8733)	0.0000	1	(18.9129)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	1,100	2,883.0000	3,197,700.00	3,171,300.00	0.0000	0.2270	25.00	0.00	(19.8871)	(21.7212)	0.0000	1	(41.6083)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	500	2,883.0000	1,453,500.00	1,441,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.8733)	0.0000	1	(18.9129)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	1,200	2,883.0000	3,488,400.00	3,459,600.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.6959)	0.0000	1	(45.3909)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	1,200	2,883.0000	3,488,400.00	3,459,600.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.6959)	0.0000	1	(45.3909)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	100	2,883.0000	290,700.00	288,300.00	0.0000	0.2270	25.00	0.00	(1.8079)	(1.9747)	0.0000	1	(3.7826)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	400	2,883.0000	1,162,800.00	1,153,200.00	0.0000	0.2270	25.00	0.00	(7.2317)	(7.8986)	0.0000	1	(15.1303)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	3,200	2,883.0000	9,302,400.00	9,225,600.00	0.0000	0.2270	25.00	0.00	(57.8533)	(63.1890)	0.0000	1	(121.0423)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	300	2,883.0000	872,100.00	864,900.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9240)	0.0000	1	(11.3477)	02/04/2025
7181.T	01/16/2025	SDB3263868399	0	300	2,883.0000	872,100.00	864,900.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9240)	0.0000	1	(11.3477)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	300	2,885.5000	887,657.69	865,650.00	0.0000	0.2270	25.00	0.00	(5.5205)	(5.9291)	0.0000	1	(11.4496)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	100	2,885.5000	293,169.05	288,550.00	0.0000	0.2270	25.00	0.00	(1.8233)	(1.9764)	0.0000	1	(3.7996)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	400	2,885.5000	1,169,225.99	1,154,200.00	0.0000	0.2270	25.00	0.00	(7.2716)	(7.9055)	0.0000	1	(15.1771)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	300	2,885.5000	872,100.00	865,650.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9291)	0.0000	1	(11.3529)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	1,000	2,885.5000	2,907,000.00	2,885,500.00	0.0000	0.2270	25.00	0.00	(18.0792)	(19.7637)	0.0000	1	(37.8428)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	2,300	2,885.5000	6,686,100.00	6,636,650.00	0.0000	0.2270	25.00	0.00	(41.5820)	(45.4565)	0.0000	1	(87.0386)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	700	2,885.5000	2,034,900.00	2,019,850.00	0.0000	0.2270	25.00	0.00	(12.6554)	(13.8346)	0.0000	1	(26.4900)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	500	2,885.5000	1,453,500.00	1,442,750.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.8818)	0.0000	1	(18.9214)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	1,100	2,885.5000	3,197,700.00	3,174,050.00	0.0000	0.2270	25.00	0.00	(19.8871)	(21.7401)	0.0000	1	(41.6271)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	500	2,885.5000	1,453,500.00	1,442,750.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.8818)	0.0000	1	(18.9214)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	1,200	2,885.5000	3,488,400.00	3,462,600.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.7164)	0.0000	1	(45.4114)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	1,200	2,885.5000	3,488,400.00	3,462,600.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.7164)	0.0000	1	(45.4114)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	100	2,885.5000	290,700.00	288,550.00	0.0000	0.2270	25.00	0.00	(1.8079)	(1.9764)	0.2270	1	(3.7843)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN POST INSURANCE CO., LTD CMN (Cont.)																	
7181.T	01/15/2025	SDB3263868399	0	400	2,885.5000	1,162,800.00	1,154,200.00	0.0000	0.2270	25.00	0.00	(7.2317)	(7.9055)	0.0000	1	(15.1371)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	3,200	2,885.5000	9,302,400.00	9,233,600.00	0.0000	0.2270	25.00	0.00	(57.8533)	(63.2438)	0.0000	1	(121.0971)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	300	2,885.5000	872,100.00	865,650.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9291)	0.0000	1	(11.3529)	02/04/2025
7181.T	01/15/2025	SDB3263868399	0	500	2,885.5000	1,453,500.00	1,442,750.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.8818)	0.0000	1	(18.9214)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	300	2,921.0000	887,657.69	876,300.00	0.0000	0.2270	25.00	0.00	(5.5205)	(6.0021)	0.0000	1	(11.5226)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	100	2,921.0000	293,169.05	292,100.00	0.0000	0.2270	25.00	0.00	(1.8233)	(2.0007)	0.0000	1	(3.8240)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	400	2,921.0000	1,169,225.99	1,168,400.00	0.0000	0.2270	25.00	0.00	(7.2716)	(8.0027)	0.0000	1	(15.2744)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	300	2,921.0000	872,100.00	876,300.00	0.0000	0.2270	25.00	0.00	(5.4237)	(6.0021)	0.0000	1	(11.4258)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	1,000	2,921.0000	2,907,000.00	2,921,000.00	0.0000	0.2270	25.00	0.00	(18.0792)	(20.0068)	0.0000	1	(38.0860)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	2,300	2,921.0000	6,686,100.00	6,718,300.00	0.0000	0.2270	25.00	0.00	(41.5820)	(46.0158)	0.0000	1	(87.5978)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	700	2,921.0000	2,034,900.00	2,044,700.00	0.0000	0.2270	25.00	0.00	(12.6554)	(14.0048)	0.0000	1	(26.6602)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	500	2,921.0000	1,453,500.00	1,460,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(10.0034)	0.0000	1	(19.0430)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	1,100	2,921.0000	3,197,700.00	3,213,100.00	0.0000	0.2270	25.00	0.00	(19.8871)	(22.0075)	0.0000	1	(41.8946)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	500	2,921.0000	1,453,500.00	1,460,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(10.0034)	0.0000	1	(19.0430)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	1,200	2,921.0000	3,488,400.00	3,505,200.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.0082)	0.0000	1	(45.7032)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	1,200	2,921.0000	3,488,400.00	3,505,200.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.0082)	0.0000	1	(45.7032)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	100	2,921.0000	290,700.00	292,100.00	0.0000	0.2270	25.00	0.00	(1.8079)	(2.0007)	0.0000	1	(3.8086)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	400	2,921.0000	1,162,800.00	1,168,400.00	0.0000	0.2270	25.00	0.00	(7.2317)	(8.0027)	0.0000	1	(15.2344)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	3,200	2,921.0000	9,302,400.00	9,347,200.00	0.0000	0.2270	25.00	0.00	(57.8533)	(64.0219)	0.0000	1	(121.8752)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	300	2,921.0000	872,100.00	876,300.00	0.0000	0.2270	25.00	0.00	(5.4237)	(6.0021)	0.0000	1	(11.4258)	02/04/2025
7181.T	01/14/2025	SDB3263868399	0	500	2,921.0000	1,453,500.00	1,460,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(10.0034)	0.0000	1	(19.0430)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	300	2,971.5000	887,657.69	891,450.00	0.0000	0.2270	25.00	0.00	(22.0820)	(24.4233)	0.0000	4	(46.5053)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	100	2,971.5000	293,169.05	297,150.00	0.0000	0.2270	25.00	0.00	(7.2931)	(8.1411)	0.0000	4	(15.4342)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	400	2,971.5000	1,169,225.99	1,188,600.00	0.0000	0.2270	25.00	0.00	(29.0865)	(32.5644)	0.0000	4	(61.6509)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	300	2,971.5000	872,100.00	891,450.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.4233)	0.0000	4	(46.1183)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	1,000	2,971.5000	2,907,000.00	2,971,500.00	0.0000	0.2270	25.00	0.00	(72.3166)	(81.4110)	0.0000	4	(153.7276)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	2,300	2,971.5000	6,686,100.00	6,834,450.00	0.0000	0.2270	25.00	0.00	(166.3282)	(187.2452)	0.0000	4	(353.5734)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	700	2,971.5000	2,034,900.00	2,080,050.00	0.0000	0.2270	25.00	0.00	(50.6216)	(56.9877)	0.0000	4	(107.6093)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	500	2,971.5000	1,453,500.00	1,485,750.00	0.0000	0.2270	25.00	0.00	(36.1583)	(40.7055)	0.0000	4	(76.8638)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	1,100	2,971.5000	3,197,700.00	3,268,650.00	0.0000	0.2270	25.00	0.00	(79.5483)	(89.5521)	0.0000	4	(169.1003)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	500	2,971.5000	1,453,500.00	1,485,750.00	0.0000	0.2270	25.00	0.00	(36.1583)	(40.7055)	0.0000	4	(76.8638)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	1,200	2,971.5000	3,488,400.00	3,565,800.00	0.0000	0.2270	25.00	0.00	(86.7799)	(97.6932)	0.0000	4	(184.4731)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	1,200	2,971.5000	3,488,400.00	3,565,800.00	0.0000	0.2270	25.00	0.00	(86.7799)	(97.6932)	0.0000	4	(184.4731)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	100	2,971.5000	290,700.00	297,150.00	0.0000	0.2270	25.00	0.00	(7.2317)	(8.1411)	0.0000	4	(15.3728)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	400	2,971.5000	1,162,800.00	1,188,600.00	0.0000	0.2270	25.00	0.00	(28.9266)	(32.5644)	0.0000	4	(61.4910)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	3,200	2,971.5000	9,302,400.00	9,508,800.00	0.0000	0.2270	25.00	0.00	(231.4131)	(260.5151)	0.0000	4	(491.9282)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	300	2,971.5000	872,100.00	891,450.00	0.0000	0.2270	25.00	0.00	(21.6950)	(24.4233)	0.0000	4	(46.1183)	02/04/2025
7181.T	01/13/2025	SDB3263868399	0	500	2,971.5000	1,453,500.00	1,485,750.00	0.0000	0.2270	25.00	0.00	(36.1583)	(40.7055)	0.0000	4	(76.8638)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	100	2,926.0000	293,169.05	292,600.00	0.0000	0.2320	25.00	0.00	(1.8634)	(2.0041)	0.0000	1	(3.8675)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	400	2,926.0000	1,169,225.99	1,170,400.00	0.0000	0.2320	25.00	0.00	(7.4318)	(8.0164)	0.0000	1	(15.4482)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	300	2,926.0000	872,100.00	877,800.00	0.0000	0.2320	25.00	0.00	(5.5432)	(6.0123)	0.0000	1	(11.5555)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	1,000	2,926.0000	2,907,000.00	2,926,000.00	0.0000	0.2320	25.00	0.00	(18.4774)	(20.0411)	0.0000	1	(38.5185)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	2,300	2,926.0000	6,686,100.00	6,729,800.00	0.0000	0.2320	25.00	0.00	(42.4980)	(46.0945)	0.0000	1	(88.5925)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	700	2,926.0000	2,034,900.00	2,048,200.00	0.0000	0.2320	25.00	0.00	(12.9342)	(14.0288)	0.0000	1	(26.9629)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	500	2,926.0000	1,453,500.00	1,463,000.00	0.0000	0.2320	25.00	0.00	(9.2387)	(10.0205)	0.0000	1	(19.2592)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	1,100	2,926.0000	3,197,700.00	3,218,600.00	0.0000	0.2320	25.00	0.00	(20.3251)	(22.0452)	0.0000	1	(42.3703)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	500	2,926.0000	1,453,500.00	1,463,000.00	0.0000	0.2320	25.00	0.00	(9.2387)	(10.0205)	0.0000	1	(19.2592)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	1,200	2,926.0000	3,488,400.00	3,511,200.00	0.0000	0.2320	25.00	0.00	(22.1728)	(24.0493)	0.0000	1	(46.2222)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	1,200	2,926.0000	3,488,400.00	3,511,200.00	0.0000	0.2320	25.00	0.00	(22.1728)	(24.0493)	0.0000	1	(46.2222)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	100	2,926.0000	290,700.00	292,600.00	0.0000	0.2320	25.00	0.00	(1.8477)	(2.0041)	0.0000	1	(3.8518)	02/04/2025
7181.T	01/09/2025	SDB3263868399	0	400	2,926.0000	1,162,800.00	1,170,400.00	0.0000	0.2320	25.00							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN POST INSURANCE CO., LTD CMN (Cont.)																	
7181.T	01/09/2025	SDB3263868399	0	500	2,926.0000	1,453,500.00	1,463,000.00	0.0000	0.2320	25.00	0.00	(9.2387)	(10.0205)	0.0000	1	(19.2592)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	400	2,928.5000	1,169,225.99	1,171,400.00	0.0000	0.2310	25.00	0.00	(7.3998)	(8.0233)	0.0000	1	(15.4230)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	300	2,928.5000	872,100.00	878,550.00	0.0000	0.2310	25.00	0.00	(5.5193)	(6.0175)	0.0000	1	(11.5368)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	1,000	2,928.5000	2,907,000.00	2,928,500.00	0.0000	0.2310	25.00	0.00	(18.3977)	(20.0582)	0.0000	1	(38.4559)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	2,300	2,928.5000	6,686,100.00	6,735,550.00	0.0000	0.2310	25.00	0.00	(42.3148)	(46.1339)	0.0000	1	(88.4487)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	700	2,928.5000	2,034,900.00	2,049,950.00	0.0000	0.2310	25.00	0.00	(12.8784)	(14.0408)	0.0000	1	(26.9192)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	500	2,928.5000	1,453,500.00	1,464,250.00	0.0000	0.2310	25.00	0.00	(9.1989)	(10.0291)	0.0000	1	(19.2280)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	1,100	2,928.5000	3,197,700.00	3,221,350.00	0.0000	0.2310	25.00	0.00	(20.2375)	(22.0640)	0.0000	1	(42.3015)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	500	2,928.5000	1,453,500.00	1,464,250.00	0.0000	0.2310	25.00	0.00	(9.1989)	(10.0291)	0.0000	1	(19.2280)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	1,200	2,928.5000	3,488,400.00	3,514,200.00	0.0000	0.2310	25.00	0.00	(22.0773)	(24.0699)	0.0000	1	(46.1471)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	1,200	2,928.5000	3,488,400.00	3,514,200.00	0.0000	0.2310	25.00	0.00	(22.0773)	(24.0699)	0.0000	1	(46.1471)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	100	2,928.5000	290,700.00	292,850.00	0.0000	0.2310	25.00	0.00	(1.8398)	(2.0058)	0.0000	1	(3.8456)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	400	2,928.5000	1,162,800.00	1,171,400.00	0.0000	0.2310	25.00	0.00	(7.3591)	(8.0233)	0.0000	1	(15.3824)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	3,200	2,928.5000	9,302,400.00	9,371,200.00	0.0000	0.2310	25.00	0.00	(58.8727)	(64.1863)	0.0000	1	(123.0590)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	300	2,928.5000	872,100.00	878,550.00	0.0000	0.2310	25.00	0.00	(5.5193)	(6.0175)	0.0000	1	(11.5368)	02/04/2025
7181.T	01/08/2025	SDB3263868399	0	500	2,928.5000	1,453,500.00	1,464,250.00	0.0000	0.2310	25.00	0.00	(9.1989)	(10.0291)	0.0000	1	(19.2280)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	300	2,907.0000	872,100.00	878,550.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9733)	0.0000	1	(11.3970)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	1,000	2,907.0000	2,907,000.00	2,907,000.00	0.0000	0.2270	25.00	0.00	(18.0792)	(19.9110)	0.0000	1	(37.9901)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	2,300	2,907.0000	6,686,100.00	6,686,100.00	0.0000	0.2270	25.00	0.00	(41.5820)	(45.7952)	0.0000	1	(87.3773)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	700	2,907.0000	2,034,900.00	2,034,900.00	0.0000	0.2270	25.00	0.00	(12.6554)	(13.9377)	0.0000	1	(26.5931)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	500	2,907.0000	1,453,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.9555)	0.0000	1	(18.9951)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	1,100	2,907.0000	3,197,700.00	3,197,700.00	0.0000	0.2270	25.00	0.00	(19.8871)	(21.9021)	0.0000	1	(41.7891)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	500	2,907.0000	1,453,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.9555)	0.0000	1	(18.9951)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	1,200	2,907.0000	3,488,400.00	3,488,400.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.8932)	0.0000	1	(45.5881)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	1,200	2,907.0000	3,488,400.00	3,488,400.00	0.0000	0.2270	25.00	0.00	(21.6950)	(23.8932)	0.0000	1	(45.5881)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	100	2,907.0000	290,700.00	290,700.00	0.0000	0.2270	25.00	0.00	(1.8079)	(1.9911)	0.0000	1	(3.7990)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	400	2,907.0000	1,162,800.00	1,162,800.00	0.0000	0.2270	25.00	0.00	(7.2317)	(7.9644)	0.0000	1	(15.1960)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	3,200	2,907.0000	9,302,400.00	9,302,400.00	0.0000	0.2270	25.00	0.00	(57.8533)	(63.7151)	0.0000	1	(121.5684)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	300	2,907.0000	872,100.00	872,100.00	0.0000	0.2270	25.00	0.00	(5.4237)	(5.9733)	0.0000	1	(11.3970)	02/04/2025
7181.T	01/07/2025	SDB3263868399	0	500	2,907.0000	1,453,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.0396)	(9.9555)	0.0000	1	(18.9951)	02/04/2025
TOTAL JAPAN POST INSURANCE CO., LTD CMN													(2,780.8996)	(3,078.4120)	0.0000	(5,859.3116)	
JAPAN TOBACCO INC. CMN																	
2914.T	01/17/2025	SDB3260458799	0	5,100	3,945.0000	20,188,912.19	20,119,500.00	0.0000	0.2270	25.00	0.00	(125.5584)	(137.8048)	0.0000	1	(263.3632)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	1,200	3,945.0000	4,755,709.10	4,734,000.00	0.0000	0.2270	25.00	0.00	(29.5766)	(32.4247)	0.0000	1	(62.0013)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	500	3,945.0000	2,009,630.62	1,972,500.00	0.0000	0.2270	25.00	0.00	(12.4983)	(13.5103)	0.0000	1	(26.0085)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	4,800	3,945.0000	19,436,563.30	18,936,000.00	0.0000	0.2270	25.00	0.00	(120.8794)	(129.6986)	0.0000	1	(250.5781)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	700	3,945.0000	2,856,000.00	2,761,500.00	0.0000	0.2270	25.00	0.00	(17.7620)	(18.9144)	0.0000	1	(36.6764)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	6,800	3,945.0000	27,744,000.00	26,826,000.00	0.0000	0.2270	25.00	0.00	(172.5449)	(183.7397)	0.0000	1	(356.2846)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	3,700	3,945.0000	15,096,000.00	14,596,500.00	0.0000	0.2270	25.00	0.00	(93.8847)	(99.9760)	0.0000	1	(193.8607)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	300	3,945.0000	1,224,000.00	1,183,500.00	0.0000	0.2270	25.00	0.00	(7.6123)	(8.1062)	0.0000	1	(15.7184)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	1,200	3,945.0000	4,896,000.00	4,734,000.00	0.0000	0.2270	25.00	0.00	(30.4491)	(32.4247)	0.0000	1	(62.8738)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	900	3,945.0000	3,672,000.00	3,550,500.00	0.0000	0.2270	25.00	0.00	(22.8368)	(24.3185)	0.0000	1	(47.1553)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	2,400	3,945.0000	9,792,000.00	9,468,000.00	0.0000	0.2270	25.00	0.00	(60.8982)	(64.8493)	0.0000	1	(125.7475)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	7,500	3,945.0000	30,600,000.00	29,587,500.00	0.0000	0.2270	25.00	0.00	(190.3068)	(202.6541)	0.0000	1	(392.9610)	02/04/2025
2914.T	01/17/2025	SDB3260458799	0	1,700	3,945.0000	6,936,000.00	6,706,500.00	0.0000	0.2270	25.00	0.00	(43.1362)	(45.9349)	0.0000	1	(89.0712)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	5,100	3,902.0000	20,188,912.19	19,900,200.00	0.0000	0.2270	25.00	0.00	(125.5584)	(136.3027)	0.0000	1	(261.8612)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	1,200	3,902.0000	4,755,709.10	4,682,400.00	0.0000	0.2270	25.00	0.00	(29.5766)	(32.0712)	0.0000	1	(61.6478)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	500	3,902.0000	2,009,630.62	1,951,000.00	0.0000	0.2270	25.00	0.00	(12.4983)	(13.3630)	0.0000	1	(25.8613)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	4,800	3,902.0000	19,436,563.30	18,729,600.00	0.0000	0.2270	25.00	0.00	(120.8794)	(128.2849)	0.0000	1	(249.1644)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	700	3,902.0000	2,856,000.00	2,731,400.00	0.0000	0.2270	25.00	0.00	(17.7620)	(18.7082)	0.0000	1	(36.4702)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	6,800	3,902.0000	27,744,000.00	26,533,600.00	0.0000	0.2270	25.00	0.00	(172.5449)	(181.7370)	0.0000	1	(354.2819)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN TOBACCO INC. CMN (Cont.)																	
2914.T	01/16/2025	SDB3260458799	0	300	3,902.0000	1,224,000.00	1,170,600.00	0.0000	0.2270	25.00	0.00	(7.6123)	(8.0178)	0.0000	1	(15.6301)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	1,200	3,902.0000	4,896,000.00	4,682,400.00	0.0000	0.2270	25.00	0.00	(30.4491)	(32.0712)	0.0000	1	(62.5203)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	900	3,902.0000	3,672,000.00	3,511,800.00	0.0000	0.2270	25.00	0.00	(22.8368)	(24.0534)	0.0000	1	(46.8902)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	2,400	3,902.0000	9,792,000.00	9,364,800.00	0.0000	0.2270	25.00	0.00	(60.8982)	(64.1425)	0.0000	1	(125.0407)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	7,500	3,902.0000	30,600,000.00	29,265,000.00	0.0000	0.2270	25.00	0.00	(190.3068)	(200.4452)	0.0000	1	(390.7521)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	3,000	3,902.0000	12,240,000.00	11,706,000.00	0.0000	0.2270	25.00	0.00	(76.1227)	(80.1781)	0.0000	1	(156.3008)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	100	3,902.0000	408,000.00	390,200.00	0.0000	0.2270	25.00	0.00	(2.5374)	(2.6726)	0.0000	1	(5.2100)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	1,800	3,902.0000	7,344,000.00	7,023,600.00	0.0000	0.2270	25.00	0.00	(45.6736)	(48.1068)	0.0000	1	(93.7805)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	700	3,902.0000	2,856,000.00	2,731,400.00	0.0000	0.2270	25.00	0.00	(17.7620)	(18.7082)	0.0000	1	(36.4702)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	2,800	3,902.0000	11,424,000.00	10,925,600.00	0.0000	0.2270	25.00	0.00	(71.0479)	(74.8329)	0.0000	1	(145.8808)	02/04/2025
2914.T	01/16/2025	SDB3260458799	0	4,200	3,902.0000	17,136,000.00	16,388,400.00	0.0000	0.2270	25.00	0.00	(106.5718)	(112.2493)	0.0000	1	(218.8212)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	5,100	3,945.0000	20,188,912.19	20,119,500.00	0.0000	0.2270	25.00	0.00	(125.5584)	(137.8048)	0.0000	1	(263.3632)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	1,200	3,945.0000	4,755,709.10	4,734,000.00	0.0000	0.2270	25.00	0.00	(29.5766)	(32.4247)	0.0000	1	(62.0013)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	500	3,945.0000	2,009,630.62	1,972,500.00	0.0000	0.2270	25.00	0.00	(12.4983)	(13.5103)	0.0000	1	(26.0085)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	4,800	3,945.0000	19,436,563.30	18,936,000.00	0.0000	0.2270	25.00	0.00	(120.8794)	(129.6986)	0.0000	1	(250.5781)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	700	3,945.0000	2,856,000.00	2,761,500.00	0.0000	0.2270	25.00	0.00	(17.7620)	(18.9144)	0.0000	1	(36.6764)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	6,800	3,945.0000	27,744,000.00	26,826,000.00	0.0000	0.2270	25.00	0.00	(172.5449)	(183.7397)	0.0000	1	(356.2846)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	3,700	3,945.0000	15,096,000.00	14,596,500.00	0.0000	0.2270	25.00	0.00	(93.8847)	(99.9760)	0.0000	1	(193.8607)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	300	3,945.0000	1,224,000.00	1,183,500.00	0.0000	0.2270	25.00	0.00	(7.6123)	(8.1062)	0.0000	1	(15.7184)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	1,200	3,945.0000	4,896,000.00	4,734,000.00	0.0000	0.2270	25.00	0.00	(30.4491)	(32.4247)	0.0000	1	(62.8738)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	900	3,945.0000	3,672,000.00	3,550,500.00	0.0000	0.2270	25.00	0.00	(22.8368)	(24.3185)	0.0000	1	(47.1553)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	2,400	3,945.0000	9,792,000.00	9,468,000.00	0.0000	0.2270	25.00	0.00	(60.8982)	(64.8493)	0.0000	1	(125.7475)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	7,500	3,945.0000	30,600,000.00	29,587,500.00	0.0000	0.2270	25.00	0.00	(190.3068)	(202.6541)	0.0000	1	(392.9610)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	3,000	3,945.0000	12,240,000.00	11,835,000.00	0.0000	0.2270	25.00	0.00	(76.1227)	(81.0616)	0.0000	1	(157.1844)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	100	3,945.0000	408,000.00	394,500.00	0.0000	0.2270	25.00	0.00	(2.5374)	(2.7021)	0.0000	1	(5.2395)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	1,800	3,945.0000	7,344,000.00	7,101,000.00	0.0000	0.2270	25.00	0.00	(45.6736)	(48.6370)	0.0000	1	(94.3106)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	700	3,945.0000	2,856,000.00	2,761,500.00	0.0000	0.2270	25.00	0.00	(17.7620)	(18.9144)	0.0000	1	(36.6764)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	2,600	3,945.0000	10,608,000.00	10,257,000.00	0.0000	0.2270	25.00	0.00	(65.9730)	(70.2534)	0.0000	1	(136.2265)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	5,000	3,945.0000	20,400,000.00	19,725,000.00	0.0000	0.2270	25.00	0.00	(126.8712)	(135.1027)	0.0000	1	(261.9740)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	4,200	3,945.0000	17,136,000.00	16,569,000.00	0.0000	0.2270	25.00	0.00	(106.5718)	(113.4863)	0.0000	1	(220.0581)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	200	3,945.0000	816,000.00	789,000.00	0.0000	0.2270	25.00	0.00	(5.0748)	(5.4041)	0.0000	1	(10.4790)	02/04/2025
2914.T	01/15/2025	SDB3260458799	0	4,200	3,945.0000	17,136,000.00	16,569,000.00	0.0000	0.2270	25.00	0.00	(106.5718)	(113.4863)	0.0000	1	(220.0581)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	5,100	3,963.0000	20,188,912.19	20,211,300.00	0.0000	0.2270	25.00	0.00	(125.5584)	(138.4336)	0.0000	1	(263.9920)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	1,200	3,963.0000	4,755,709.10	4,755,600.00	0.0000	0.2270	25.00	0.00	(29.5766)	(32.5726)	0.0000	1	(62.1492)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	500	3,963.0000	2,009,630.62	1,981,500.00	0.0000	0.2270	25.00	0.00	(12.4983)	(13.5719)	0.0000	1	(26.0702)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	4,800	3,963.0000	19,436,563.30	19,022,400.00	0.0000	0.2270	25.00	0.00	(120.8794)	(130.2904)	0.0000	1	(251.1699)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	700	3,963.0000	2,856,000.00	2,774,100.00	0.0000	0.2270	25.00	0.00	(17.7620)	(19.0007)	0.0000	1	(36.7627)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	6,800	3,963.0000	27,744,000.00	26,948,400.00	0.0000	0.2270	25.00	0.00	(172.5449)	(184.5781)	0.0000	1	(357.1230)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	3,700	3,963.0000	15,096,000.00	14,663,100.00	0.0000	0.2270	25.00	0.00	(93.8847)	(100.4322)	0.0000	1	(194.3169)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	300	3,963.0000	1,224,000.00	1,188,900.00	0.0000	0.2270	25.00	0.00	(7.6123)	(8.1432)	0.0000	1	(15.7554)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	1,200	3,963.0000	4,896,000.00	4,755,600.00	0.0000	0.2270	25.00	0.00	(30.4491)	(32.5726)	0.0000	1	(63.0217)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	900	3,963.0000	3,672,000.00	3,566,700.00	0.0000	0.2270	25.00	0.00	(22.8368)	(24.4295)	0.0000	1	(47.2663)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	2,400	3,963.0000	9,792,000.00	9,511,200.00	0.0000	0.2270	25.00	0.00	(60.8982)	(65.1452)	0.0000	1	(126.0434)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	7,500	3,963.0000	30,600,000.00	29,722,500.00	0.0000	0.2270	25.00	0.00	(190.3068)	(203.5788)	0.0000	1	(393.8856)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	3,000	3,963.0000	12,240,000.00	11,889,000.00	0.0000	0.2270	25.00	0.00	(76.1227)	(81.4315)	0.0000	1	(157.5542)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	100	3,963.0000	408,000.00	396,300.00	0.0000	0.2270	25.00	0.00	(2.5374)	(2.7144)	0.0000	1	(5.2518)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	1,800	3,963.0000	7,344,000.00	7,133,400.00	0.0000	0.2270	25.00	0.00	(45.6736)	(48.8589)	0.0000	1	(94.5325)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	700	3,963.0000	2,856,000.00	2,774,100.00	0.0000	0.2270	25.00	0.00	(17.7620)	(19.0007)	0.0000	1	(36.7627)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	2,600	3,963.0000	10,608,000.00	10,303,800.00	0.0000	0.2270	25.00	0.00	(65.9730)	(70.5740)	0.0000	1	(136.5470)	02/04/2025
2914.T	01/14/2025	SDB3260458799	0	5,000	3,963.0000	20,400,000.00	19,815,000.00	0.0000	0.2270	25.00	0.00	(126.8712)	(135.7192)	0.0000	1	(262.5904)	02/04/2

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
JAPAN TOBACCO INC. CMN (Cont.)																	
2914.T	01/13/2025	SDB3260458799	0	1,200	3,942.0000	4,755,709.10	4,730,400.00	0.0000	0.2270	25.00	0.00	(118.3064)	(129.6000)	0.0000	4	(247.9064)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	500	3,942.0000	2,009,630.62	1,971,000.00	0.0000	0.2270	25.00	0.00	(49.9930)	(54.0000)	0.0000	4	(103.9930)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	4,800	3,942.0000	19,436,563.30	18,921,600.00	0.0000	0.2270	25.00	0.00	(483.5178)	(518.4000)	0.0000	4	(1,001.9178)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	700	3,942.0000	2,856,000.00	2,759,400.00	0.0000	0.2270	25.00	0.00	(71.0479)	(75.6000)	0.0000	4	(146.6479)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	6,800	3,942.0000	27,744,000.00	26,805,600.00	0.0000	0.2270	25.00	0.00	(690.1795)	(734.4000)	0.0000	4	(1,424.5795)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	3,700	3,942.0000	15,096,000.00	14,585,400.00	0.0000	0.2270	25.00	0.00	(375.5388)	(399.6000)	0.0000	4	(775.1388)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	300	3,942.0000	1,224,000.00	1,182,600.00	0.0000	0.2270	25.00	0.00	(30.4491)	(32.4000)	0.0000	4	(62.8491)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	1,200	3,942.0000	4,896,000.00	4,730,400.00	0.0000	0.2270	25.00	0.00	(121.7964)	(129.6000)	0.0000	4	(251.3964)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	900	3,942.0000	3,672,000.00	3,547,800.00	0.0000	0.2270	25.00	0.00	(91.3473)	(97.2000)	0.0000	4	(188.5473)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	2,400	3,942.0000	9,792,000.00	9,460,800.00	0.0000	0.2270	25.00	0.00	(243.5928)	(259.2000)	0.0000	4	(502.7928)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	7,500	3,942.0000	30,600,000.00	29,565,000.00	0.0000	0.2270	25.00	0.00	(761.2274)	(810.0000)	0.0000	4	(1,571.2274)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	3,000	3,942.0000	12,240,000.00	11,826,000.00	0.0000	0.2270	25.00	0.00	(304.4910)	(324.0000)	0.0000	4	(628.4910)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	100	3,942.0000	408,000.00	394,200.00	0.0000	0.2270	25.00	0.00	(10.1497)	(10.8000)	0.0000	4	(20.9497)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	1,800	3,942.0000	7,344,000.00	7,095,600.00	0.0000	0.2270	25.00	0.00	(182.6946)	(194.4000)	0.0000	4	(377.0946)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	700	3,942.0000	2,856,000.00	2,759,400.00	0.0000	0.2270	25.00	0.00	(71.0479)	(75.6000)	0.0000	4	(146.6479)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	2,600	3,942.0000	10,608,000.00	10,249,200.00	0.0000	0.2270	25.00	0.00	(263.8922)	(280.8000)	0.0000	4	(544.6922)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	5,000	3,942.0000	20,400,000.00	19,710,000.00	0.0000	0.2270	25.00	0.00	(507.4849)	(540.0000)	0.0000	4	(1,047.4849)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	4,200	3,942.0000	17,136,000.00	16,556,400.00	0.0000	0.2270	25.00	0.00	(426.2873)	(453.6000)	0.0000	4	(879.8873)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	200	3,942.0000	816,000.00	788,400.00	0.0000	0.2270	25.00	0.00	(20.2994)	(21.6000)	0.0000	4	(41.8994)	02/04/2025
2914.T	01/13/2025	SDB3260458799	0	4,200	3,942.0000	17,136,000.00	16,556,400.00	0.0000	0.2270	25.00	0.00	(426.2873)	(453.6000)	0.0000	4	(879.8873)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	500	4,009.0000	2,009,630.62	2,004,500.00	0.0000	0.2320	25.00	0.00	(12.7735)	(13.7295)	0.0000	1	(26.5030)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	4,800	4,009.0000	19,436,563.30	19,243,200.00	0.0000	0.2320	25.00	0.00	(123.5420)	(131.8027)	0.0000	1	(255.3447)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	700	4,009.0000	2,856,000.00	2,806,300.00	0.0000	0.2320	25.00	0.00	(18.1532)	(19.2212)	0.0000	1	(37.3744)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	6,800	4,009.0000	27,744,000.00	27,261,200.00	0.0000	0.2320	25.00	0.00	(176.3454)	(186.7205)	0.0000	1	(363.0660)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	3,700	4,009.0000	15,096,000.00	14,833,300.00	0.0000	0.2320	25.00	0.00	(95.9527)	(101.5979)	0.0000	1	(197.5506)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	300	4,009.0000	1,224,000.00	1,202,700.00	0.0000	0.2320	25.00	0.00	(7.7799)	(8.2377)	0.0000	1	(16.0176)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	1,200	4,009.0000	4,896,000.00	4,810,800.00	0.0000	0.2320	25.00	0.00	(31.1198)	(32.9507)	0.0000	1	(64.0705)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	900	4,009.0000	3,672,000.00	3,608,100.00	0.0000	0.2320	25.00	0.00	(23.3398)	(24.7130)	0.0000	1	(48.0528)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	2,400	4,009.0000	9,792,000.00	9,621,600.00	0.0000	0.2320	25.00	0.00	(62.2396)	(65.9014)	0.0000	1	(128.1409)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	7,500	4,009.0000	30,600,000.00	30,067,500.00	0.0000	0.2320	25.00	0.00	(194.4986)	(205.9418)	0.0000	1	(400.4404)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	3,000	4,009.0000	12,240,000.00	12,027,000.00	0.0000	0.2320	25.00	0.00	(77.7995)	(82.3767)	0.0000	1	(160.1762)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	100	4,009.0000	408,000.00	400,900.00	0.0000	0.2320	25.00	0.00	(2.5933)	(2.7459)	0.0000	1	(5.3392)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	1,800	4,009.0000	7,344,000.00	7,216,200.00	0.0000	0.2320	25.00	0.00	(46.6797)	(49.4260)	0.0000	1	(96.1057)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	700	4,009.0000	2,856,000.00	2,806,300.00	0.0000	0.2320	25.00	0.00	(18.1532)	(19.2212)	0.0000	1	(37.3744)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	2,600	4,009.0000	10,608,000.00	10,423,400.00	0.0000	0.2320	25.00	0.00	(67.4262)	(71.3932)	0.0000	1	(138.8193)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	5,000	4,009.0000	20,400,000.00	20,045,000.00	0.0000	0.2320	25.00	0.00	(129.6658)	(137.2945)	0.0000	1	(266.9603)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	4,200	4,009.0000	17,136,000.00	16,837,800.00	0.0000	0.2320	25.00	0.00	(108.9192)	(115.3274)	0.0000	1	(224.2466)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	200	4,009.0000	816,000.00	801,800.00	0.0000	0.2320	25.00	0.00	(5.1866)	(5.4918)	0.0000	1	(10.6784)	02/04/2025
2914.T	01/09/2025	SDB3260458799	0	4,200	4,009.0000	17,136,000.00	16,837,800.00	0.0000	0.2320	25.00	0.00	(108.9192)	(115.3274)	0.0000	1	(224.2466)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	4,800	4,049.0000	19,436,563.30	19,435,200.00	0.0000	0.2310	25.00	0.00	(123.0095)	(133.1178)	0.0000	1	(256.1273)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	700	4,049.0000	2,856,000.00	2,834,300.00	0.0000	0.2310	25.00	0.00	(18.0750)	(19.4130)	0.0000	1	(37.4880)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	6,800	4,049.0000	27,744,000.00	27,533,200.00	0.0000	0.2310	25.00	0.00	(175.5853)	(188.5836)	0.0000	1	(364.1689)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	3,700	4,049.0000	15,096,000.00	14,981,300.00	0.0000	0.2310	25.00	0.00	(95.5391)	(102.6116)	0.0000	1	(198.1507)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	300	4,049.0000	1,224,000.00	1,214,700.00	0.0000	0.2310	25.00	0.00	(7.7464)	(8.3199)	0.0000	1	(16.0663)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	1,200	4,049.0000	4,896,000.00	4,858,800.00	0.0000	0.2310	25.00	0.00	(30.9856)	(33.2795)	0.0000	1	(64.2651)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	900	4,049.0000	3,672,000.00	3,644,100.00	0.0000	0.2310	25.00	0.00	(23.2392)	(24.9596)	0.0000	1	(48.1988)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	2,400	4,049.0000	9,792,000.00	9,717,600.00	0.0000	0.2310	25.00	0.00	(61.9713)	(66.5589)	0.0000	1	(128.5302)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	7,500	4,049.0000	30,600,000.00	30,367,500.00	0.0000	0.2310	25.00	0.00	(193.6603)	(207.9966)	0.0000	1	(401.6568)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	3,000	4,049.0000	12,240,000.00	12,147,000.00	0.0000	0.2310	25.00	0.00	(77.4641)	(83.1986)	0.0000	1	(160.6627)	02/04/2025
2914.T	01/08/2025	SDB3260458799	0	100	4,049.0000	408,000.00	404,900.00	0.0000	0.2310	25.00	0.00	(2.5821)	(2.7733)	0.0000	1	(5.3554)	02/04/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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	Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																		
JPY (Cont.)																		
Long (Cont.)																		
JAPAN TOBACCO INC. CMN (Cont.)																		
	2914.T	01/08/2025	SDB3260458799	0	5,000	4,049.0000	20,400,000.00	20,245,000.00	0.0000	0.2310	25.00	0.00	(129.1068)	(138.6644)	0.0000	1	(267.7712)	02/04/2025
	2914.T	01/08/2025	SDB3260458799	0	4,200	4,049.0000	17,136,000.00	17,005,800.00	0.0000	0.2310	25.00	0.00	(108.4498)	(116.4781)	0.0000	1	(224.9278)	02/04/2025
	2914.T	01/08/2025	SDB3260458799	0	200	4,049.0000	816,000.00	809,800.00	0.0000	0.2310	25.00	0.00	(5.1643)	(5.5466)	0.0000	1	(10.7108)	02/04/2025
	2914.T	01/08/2025	SDB3260458799	0	4,200	4,049.0000	17,136,000.00	17,005,800.00	0.0000	0.2310	25.00	0.00	(108.4498)	(116.4781)	0.0000	1	(224.9278)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	700	4,080.0000	2,856,000.00	2,856,000.00	0.0000	0.2270	25.00	0.00	(17.7620)	(19.5616)	0.0000	1	(37.3236)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	6,800	4,080.0000	27,744,000.00	27,744,000.00	0.0000	0.2270	25.00	0.00	(172.5449)	(190.0274)	0.0000	1	(362.5723)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	3,700	4,080.0000	15,096,000.00	15,096,000.00	0.0000	0.2270	25.00	0.00	(93.8847)	(103.3973)	0.0000	1	(197.2820)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	300	4,080.0000	1,224,000.00	1,224,000.00	0.0000	0.2270	25.00	0.00	(7.6123)	(8.3836)	0.0000	1	(15.9958)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	1,200	4,080.0000	4,896,000.00	4,896,000.00	0.0000	0.2270	25.00	0.00	(30.4491)	(33.5342)	0.0000	1	(63.9833)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	900	4,080.0000	3,672,000.00	3,672,000.00	0.0000	0.2270	25.00	0.00	(22.8368)	(25.1507)	0.0000	1	(47.9875)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	2,400	4,080.0000	9,792,000.00	9,792,000.00	0.0000	0.2270	25.00	0.00	(60.8982)	(67.0685)	0.0000	1	(127.9667)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	7,500	4,080.0000	30,600,000.00	30,600,000.00	0.0000	0.2270	25.00	0.00	(190.3068)	(209.5890)	0.0000	1	(399.8959)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	3,000	4,080.0000	12,240,000.00	12,240,000.00	0.0000	0.2270	25.00	0.00	(76.1227)	(83.8356)	0.0000	1	(159.9584)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	100	4,080.0000	408,000.00	408,000.00	0.0000	0.2270	25.00	0.00	(2.5374)	(2.7945)	0.0000	1	(5.3319)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	1,800	4,080.0000	7,344,000.00	7,344,000.00	0.0000	0.2270	25.00	0.00	(45.6736)	(50.3014)	0.0000	1	(95.9750)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	700	4,080.0000	2,856,000.00	2,856,000.00	0.0000	0.2270	25.00	0.00	(17.7620)	(19.5616)	0.0000	1	(37.3236)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	2,600	4,080.0000	10,608,000.00	10,608,000.00	0.0000	0.2270	25.00	0.00	(65.9730)	(72.6575)	0.0000	1	(138.6306)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	5,000	4,080.0000	20,400,000.00	20,400,000.00	0.0000	0.2270	25.00	0.00	(126.8712)	(139.7260)	0.0000	1	(266.5973)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	4,200	4,080.0000	17,136,000.00	17,136,000.00	0.0000	0.2270	25.00	0.00	(106.5718)	(117.3699)	0.0000	1	(223.9417)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	200	4,080.0000	816,000.00	816,000.00	0.0000	0.2270	25.00	0.00	(5.0748)	(5.5890)	0.0000	1	(10.6639)	02/04/2025
	2914.T	01/07/2025	SDB3260458799	0	4,200	4,080.0000	17,136,000.00	17,136,000.00	0.0000	0.2270	25.00	0.00	(106.5718)	(117.3699)	0.0000	1	(223.9417)	02/04/2025
TOTAL JAPAN TOBACCO INC. CMN													(14,011.2879)	(14,990.2966)	0.0000		(29,001.5844)	
KAKAKU.COM, INC. CMN																		
	2371.T	01/17/2025	SDB3260121487	0	900	2,282.5000	2,064,034.15	2,054,250.00	0.0000	0.2270	25.00	0.00	(12.8366)	(14.0702)	0.0000	1	(26.9068)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	600	2,282.5000	1,388,040.22	1,369,500.00	0.0000	0.2270	25.00	0.00	(8.6325)	(9.3801)	0.0000	1	(18.0126)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	900	2,282.5000	2,126,688.23	2,054,250.00	0.0000	0.2270	25.00	0.00	(13.2263)	(14.0702)	0.0000	1	(27.2965)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,100	2,282.5000	2,553,966.00	2,510,750.00	0.0000	0.2270	25.00	0.00	(15.8836)	(17.1969)	0.0000	1	(33.0805)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	500	2,282.5000	1,161,375.48	1,141,250.00	0.0000	0.2270	25.00	0.00	(7.2228)	(7.8168)	0.0000	1	(15.0396)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	2,000	2,282.5000	4,681,454.27	4,565,000.00	0.0000	0.2270	25.00	0.00	(29.1148)	(31.2671)	0.0000	1	(60.3819)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	500	2,282.5000	1,210,000.00	1,141,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.8168)	0.0000	1	(15.3420)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,500	2,282.5000	3,630,000.00	3,423,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.4503)	0.0000	1	(46.0260)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	400	2,282.5000	968,000.00	913,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.2534)	0.0000	1	(12.2736)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,700	2,282.5000	4,114,000.00	3,880,250.00	0.0000	0.2270	25.00	0.00	(25.5857)	(26.5771)	0.0000	1	(52.1628)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,400	2,282.5000	3,388,000.00	3,195,500.00	0.0000	0.2270	25.00	0.00	(21.0706)	(21.8870)	0.0000	1	(42.9576)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	400	2,282.5000	968,000.00	913,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.2534)	0.0000	1	(12.2736)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	400	2,282.5000	968,000.00	913,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.2534)	0.0000	1	(12.2736)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,100	2,282.5000	2,662,000.00	2,510,750.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.1969)	0.0000	1	(33.7524)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	100	2,282.5000	242,000.00	228,250.00	0.0000	0.2270	25.00	0.00	(1.5050)	(1.5634)	0.0000	1	(3.0684)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	800	2,282.5000	1,936,000.00	1,826,000.00	0.0000	0.2270	25.00	0.00	(12.0403)	(12.5068)	0.0000	1	(24.5472)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	200	2,282.5000	484,000.00	456,500.00	0.0000	0.2270	25.00	0.00	(3.0101)	(3.1267)	0.0000	1	(6.1368)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,000	2,282.5000	2,420,000.00	2,282,500.00	0.0000	0.2270	25.00	0.00	(15.0504)	(15.6336)	0.0000	1	(30.6840)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,200	2,282.5000	2,904,000.00	2,739,000.00	0.0000	0.2270	25.00	0.00	(18.0605)	(18.7603)	0.0000	1	(36.8208)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	500	2,282.5000	1,210,000.00	1,141,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.8168)	0.0000	1	(15.3420)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	500	2,282.5000	1,210,000.00	1,141,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.8168)	0.0000	1	(15.3420)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,000	2,282.5000	2,420,000.00	2,282,500.00	0.0000	0.2270	25.00	0.00	(15.0504)	(15.6336)	0.0000	1	(30.6840)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	3,900	2,282.5000	9,438,000.00	8,901,750.00	0.0000	0.2270	25.00	0.00	(58.6966)	(60.9709)	0.0000	1	(119.6675)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,400	2,282.5000	3,388,000.00	3,195,500.00	0.0000	0.2270	25.00	0.00	(21.0706)	(21.8870)	0.0000	1	(42.9576)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	1,100	2,282.5000	2,662,000.00	2,510,750.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.1969)	0.0000	1	(33.7524)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	2,200	2,282.5000	5,324,000.00	5,021,500.00	0.0000	0.2270	25.00	0.00	(33.1109)	(34.3938)	0.0000	1	(67.5047)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	3,100	2,282.5000	7,502,000.00	7,075,750.00	0.0000	0.2270	25.00	0.00	(46.6563)	(48.4640)	0.0000	1	(95.1203)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	2,000	2,282.5000	4,840,000.00	4,565,000.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.2671)	0.0000	1	(61.3679)	02/04/2025
	2371.T	01/17/2025	SDB3260121487	0	15,800	2,282.5000	38,236,000.00	36,063,500.00	0.0000	0.2270	25.00	0.00	(237.7965)	(247.0103)	0.000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAKAKU.COM, INC. CMN (Cont.)																	
2371.T	01/17/2025	SDB3260121487	0	1,500	2,282.5000	3,630,000.00	3,423,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.4503)	0.0000	1	(46.0260)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,500	2,282.5000	3,630,000.00	3,423,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.4503)	0.0000	1	(46.0260)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,600	2,282.5000	3,872,000.00	3,652,000.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.0137)	0.0000	1	(49.0944)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,200	2,282.5000	2,904,000.00	2,739,000.00	0.0000	0.2270	25.00	0.00	(18.0605)	(18.7603)	0.0000	1	(36.8208)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,100	2,282.5000	2,662,000.00	2,510,750.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.1969)	0.0000	1	(33.7524)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	300	2,282.5000	726,000.00	684,750.00	0.0000	0.2270	25.00	0.00	(4.5151)	(4.6901)	0.0000	1	(9.2052)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,500	2,282.5000	3,630,000.00	3,423,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.4503)	0.0000	1	(46.0260)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	1,800	2,282.5000	4,356,000.00	4,108,500.00	0.0000	0.2270	25.00	0.00	(27.0907)	(28.1404)	0.0000	1	(55.2312)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	2,900	2,282.5000	7,018,000.00	6,619,250.00	0.0000	0.2270	25.00	0.00	(43.6462)	(45.3373)	0.0000	1	(88.9835)	02/04/2025
2371.T	01/17/2025	SDB3260121487	0	600	2,282.5000	1,452,000.00	1,369,500.00	0.0000	0.2270	25.00	0.00	(9.0302)	(9.3801)	0.0000	1	(18.4104)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	600	2,307.0000	1,388,040.22	1,384,200.00	0.0000	0.2270	25.00	0.00	(8.6325)	(9.4808)	0.0000	1	(18.1133)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	900	2,307.0000	2,126,688.23	2,076,300.00	0.0000	0.2270	25.00	0.00	(13.2263)	(14.2212)	0.0000	1	(27.4475)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,100	2,307.0000	2,553,966.00	2,537,700.00	0.0000	0.2270	25.00	0.00	(15.8836)	(17.3815)	0.0000	1	(33.2651)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	500	2,307.0000	1,161,375.48	1,153,500.00	0.0000	0.2270	25.00	0.00	(7.2228)	(7.9007)	0.0000	1	(15.1235)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	2,000	2,307.0000	4,681,454.27	4,614,000.00	0.0000	0.2270	25.00	0.00	(29.1148)	(31.6027)	0.0000	1	(60.7175)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	500	2,307.0000	1,210,000.00	1,153,500.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9007)	0.0000	1	(15.4259)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,500	2,307.0000	3,630,000.00	3,460,500.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.7021)	0.0000	1	(46.2777)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	400	2,307.0000	968,000.00	922,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3205)	0.0000	1	(12.3407)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,700	2,307.0000	4,114,000.00	3,921,900.00	0.0000	0.2270	25.00	0.00	(25.5857)	(26.8623)	0.0000	1	(52.4480)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,400	2,307.0000	3,388,000.00	3,229,800.00	0.0000	0.2270	25.00	0.00	(21.0706)	(22.1219)	0.0000	1	(43.1925)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	400	2,307.0000	968,000.00	922,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3205)	0.0000	1	(12.3407)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	400	2,307.0000	968,000.00	922,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3205)	0.0000	1	(12.3407)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,100	2,307.0000	2,662,000.00	2,537,700.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.3815)	0.0000	1	(33.9370)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	100	2,307.0000	242,000.00	230,700.00	0.0000	0.2270	25.00	0.00	(1.5050)	(1.5801)	0.0000	1	(3.0852)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	800	2,307.0000	1,936,000.00	1,845,600.00	0.0000	0.2270	25.00	0.00	(12.0403)	(12.6411)	0.0000	1	(24.6814)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	200	2,307.0000	484,000.00	461,400.00	0.0000	0.2270	25.00	0.00	(3.0101)	(3.1603)	0.0000	1	(6.1704)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,000	2,307.0000	2,420,000.00	2,307,000.00	0.0000	0.2270	25.00	0.00	(15.0504)	(15.8014)	0.0000	1	(30.8518)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,200	2,307.0000	2,904,000.00	2,768,400.00	0.0000	0.2270	25.00	0.00	(18.0605)	(18.9616)	0.0000	1	(37.0221)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	500	2,307.0000	1,210,000.00	1,153,500.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9007)	0.0000	1	(15.4259)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	500	2,307.0000	1,210,000.00	1,153,500.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9007)	0.0000	1	(15.4259)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,000	2,307.0000	2,420,000.00	2,307,000.00	0.0000	0.2270	25.00	0.00	(15.0504)	(15.8014)	0.0000	1	(30.8518)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	3,900	2,307.0000	9,438,000.00	8,997,300.00	0.0000	0.2270	25.00	0.00	(58.6966)	(61.6253)	0.0000	1	(120.3219)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,400	2,307.0000	3,388,000.00	3,229,800.00	0.0000	0.2270	25.00	0.00	(21.0706)	(22.1219)	0.0000	1	(43.1925)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,100	2,307.0000	2,662,000.00	2,537,700.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.3815)	0.0000	1	(33.9370)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	2,200	2,307.0000	5,324,000.00	5,075,400.00	0.0000	0.2270	25.00	0.00	(33.1109)	(34.7630)	0.0000	1	(67.8739)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	3,100	2,307.0000	7,502,000.00	7,151,700.00	0.0000	0.2270	25.00	0.00	(46.6563)	(48.9842)	0.0000	1	(95.6405)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	2,000	2,307.0000	4,840,000.00	4,614,000.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.6027)	0.0000	1	(61.7036)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	15,800	2,307.0000	38,236,000.00	36,450,600.00	0.0000	0.2270	25.00	0.00	(237.7965)	(249.6616)	0.0000	1	(487.4581)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,500	2,307.0000	3,630,000.00	3,460,500.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.7021)	0.0000	1	(46.2777)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,500	2,307.0000	3,630,000.00	3,460,500.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.7021)	0.0000	1	(46.2777)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,600	2,307.0000	3,872,000.00	3,691,200.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.2822)	0.0000	1	(49.3628)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,200	2,307.0000	2,904,000.00	2,768,400.00	0.0000	0.2270	25.00	0.00	(18.0605)	(18.9616)	0.0000	1	(37.0221)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,100	2,307.0000	2,662,000.00	2,537,700.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.3815)	0.0000	1	(33.9370)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	300	2,307.0000	726,000.00	692,100.00	0.0000	0.2270	25.00	0.00	(4.5151)	(4.7404)	0.0000	1	(9.2555)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,500	2,307.0000	3,630,000.00	3,460,500.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.7021)	0.0000	1	(46.2777)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	1,800	2,307.0000	4,356,000.00	4,152,600.00	0.0000	0.2270	25.00	0.00	(27.0907)	(28.4425)	0.0000	1	(55.5332)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	2,900	2,307.0000	7,018,000.00	6,690,300.00	0.0000	0.2270	25.00	0.00	(43.6462)	(45.8240)	0.0000	1	(89.4702)	02/04/2025
2371.T	01/16/2025	SDB3260121487	0	600	2,307.0000	1,452,000.00	1,384,200.00	0.0000	0.2270	25.00	0.00	(9.0302)	(9.4808)	0.0000	1	(18.5111)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	900	2,374.5000	2,126,688.23	2,137,050.00	0.0000	0.2270	25.00	0.00	(13.2263)	(14.6373)	0.0000	1	(27.8636)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,100	2,374.5000	2,553,966.00	2,611,950.00	0.0000	0.2270	25.00	0.00	(15.8836)	(17.8901)	0.0000	1	(33.7736)	02/04/2025
2371.T	01/15/2025	SDB3260121487															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAKAKU.COM, INC. CMN (Cont.)																	
2371.T	01/15/2025	SDB3260121487	0	1,500	2,374.5000	3,630,000.00	3,561,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.3955)	0.0000	1	(46.9712)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	400	2,374.5000	968,000.00	949,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.5055)	0.0000	1	(12.5256)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,700	2,374.5000	4,114,000.00	4,036,650.00	0.0000	0.2270	25.00	0.00	(25.5857)	(27.6483)	0.0000	1	(53.2340)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,400	2,374.5000	3,388,000.00	3,324,300.00	0.0000	0.2270	25.00	0.00	(21.0706)	(22.7692)	0.0000	1	(43.8398)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	400	2,374.5000	968,000.00	949,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.5055)	0.0000	1	(12.5256)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	400	2,374.5000	968,000.00	949,800.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.5055)	0.0000	1	(12.5256)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,100	2,374.5000	2,662,000.00	2,611,950.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.8901)	0.0000	1	(34.4455)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	100	2,374.5000	242,000.00	237,450.00	0.0000	0.2270	25.00	0.00	(1.5050)	(1.6264)	0.0000	1	(3.1314)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	800	2,374.5000	1,936,000.00	1,899,600.00	0.0000	0.2270	25.00	0.00	(12.0403)	(13.0110)	0.0000	1	(25.0513)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	200	2,374.5000	484,000.00	474,900.00	0.0000	0.2270	25.00	0.00	(3.0101)	(3.2527)	0.0000	1	(6.2628)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,000	2,374.5000	2,420,000.00	2,374,500.00	0.0000	0.2270	25.00	0.00	(15.0504)	(16.2637)	0.0000	1	(31.3141)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,200	2,374.5000	2,904,000.00	2,849,400.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.5164)	0.0000	1	(37.5769)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	500	2,374.5000	1,210,000.00	1,187,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(8.1318)	0.0000	1	(15.6571)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	500	2,374.5000	1,210,000.00	1,187,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(8.1318)	0.0000	1	(15.6571)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,000	2,374.5000	2,420,000.00	2,374,500.00	0.0000	0.2270	25.00	0.00	(15.0504)	(16.2637)	0.0000	1	(31.3141)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	3,900	2,374.5000	9,438,000.00	9,260,550.00	0.0000	0.2270	25.00	0.00	(58.6966)	(63.4284)	0.0000	1	(122.1250)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,400	2,374.5000	3,388,000.00	3,324,300.00	0.0000	0.2270	25.00	0.00	(21.0706)	(22.7692)	0.0000	1	(43.8398)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,100	2,374.5000	2,662,000.00	2,611,950.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.8901)	0.0000	1	(34.4455)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	2,200	2,374.5000	5,324,000.00	5,223,900.00	0.0000	0.2270	25.00	0.00	(33.1109)	(35.7801)	0.0000	1	(68.8910)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	3,100	2,374.5000	7,502,000.00	7,360,950.00	0.0000	0.2270	25.00	0.00	(46.6563)	(50.4175)	0.0000	1	(97.0737)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	2,000	2,374.5000	4,840,000.00	4,749,000.00	0.0000	0.2270	25.00	0.00	(30.1008)	(32.5274)	0.0000	1	(62.6282)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	15,800	2,374.5000	38,236,000.00	37,517,100.00	0.0000	0.2270	25.00	0.00	(237.7965)	(256.9664)	0.0000	1	(494.7629)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,500	2,374.5000	3,630,000.00	3,561,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.3955)	0.0000	1	(46.9712)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,500	2,374.5000	3,630,000.00	3,561,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.3955)	0.0000	1	(46.9712)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,600	2,374.5000	3,872,000.00	3,799,200.00	0.0000	0.2270	25.00	0.00	(24.0807)	(26.0219)	0.0000	1	(50.1026)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,200	2,374.5000	2,904,000.00	2,849,400.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.5164)	0.0000	1	(37.5769)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,100	2,374.5000	2,662,000.00	2,611,950.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.8901)	0.0000	1	(34.4455)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	300	2,374.5000	726,000.00	712,350.00	0.0000	0.2270	25.00	0.00	(4.5151)	(4.8791)	0.0000	1	(9.3942)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,500	2,374.5000	3,630,000.00	3,561,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.3955)	0.0000	1	(46.9712)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	1,800	2,374.5000	4,356,000.00	4,274,100.00	0.0000	0.2270	25.00	0.00	(27.0907)	(29.2747)	0.0000	1	(56.3654)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	2,900	2,374.5000	7,018,000.00	6,886,050.00	0.0000	0.2270	25.00	0.00	(43.6462)	(47.1647)	0.0000	1	(90.8109)	02/04/2025
2371.T	01/15/2025	SDB3260121487	0	600	2,374.5000	1,452,000.00	1,424,700.00	0.0000	0.2270	25.00	0.00	(9.0302)	(9.7582)	0.0000	1	(18.7885)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,100	2,326.5000	2,553,966.00	2,559,150.00	0.0000	0.2270	25.00	0.00	(15.8836)	(17.5284)	0.0000	1	(33.4120)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	500	2,326.5000	1,161,375.48	1,163,250.00	0.0000	0.2270	25.00	0.00	(7.2228)	(7.9675)	0.0000	1	(15.1903)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	2,000	2,326.5000	4,681,454.27	4,653,000.00	0.0000	0.2270	25.00	0.00	(29.1148)	(31.8699)	0.0000	1	(60.9847)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	500	2,326.5000	1,210,000.00	1,163,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9675)	0.0000	1	(15.4927)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,500	2,326.5000	3,630,000.00	3,489,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.9024)	0.0000	1	(46.4780)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	400	2,326.5000	968,000.00	930,600.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3740)	0.0000	1	(12.3941)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,700	2,326.5000	4,114,000.00	3,955,050.00	0.0000	0.2270	25.00	0.00	(25.5857)	(27.0894)	0.0000	1	(52.6751)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,400	2,326.5000	3,388,000.00	3,257,100.00	0.0000	0.2270	25.00	0.00	(21.0706)	(22.3089)	0.0000	1	(43.3795)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	400	2,326.5000	968,000.00	930,600.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3740)	0.0000	1	(12.3941)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	400	2,326.5000	968,000.00	930,600.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3740)	0.0000	1	(12.3941)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,100	2,326.5000	2,662,000.00	2,559,150.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.5284)	0.0000	1	(34.0839)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	100	2,326.5000	242,000.00	232,650.00	0.0000	0.2270	25.00	0.00	(1.5050)	(1.5935)	0.0000	1	(3.0985)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	800	2,326.5000	1,936,000.00	1,861,200.00	0.0000	0.2270	25.00	0.00	(12.0403)	(12.7479)	0.0000	1	(24.7883)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	200	2,326.5000	484,000.00	465,300.00	0.0000	0.2270	25.00	0.00	(3.0101)	(3.1870)	0.0000	1	(6.1971)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,000	2,326.5000	2,420,000.00	2,326,500.00	0.0000	0.2270	25.00	0.00	(15.0504)	(15.9349)	0.0000	1	(30.9853)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,200	2,326.5000	2,904,000.00	2,791,800.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.1219)	0.0000	1	(37.1824)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	500	2,326.5000	1,210,000.00	1,163,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9675)	0.0000	1	(15.4927)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	500	2,326.5000	1,210,000.00	1,163,250.00	0.0000	0.2270	25.00	0.00	(7.5252)	(7.9675)	0.0000	1	(15.4927)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,000	2,326.5000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAKAKU.COM, INC. CMN (Cont.)																	
2371.T	01/14/2025	SDB3260121487	0	1,100	2,326.5000	2,662,000.00	2,559,150.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.5284)	0.0000	1	(34.0839)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	2,200	2,326.5000	5,324,000.00	5,118,300.00	0.0000	0.2270	25.00	0.00	(33.1109)	(35.0568)	0.0000	1	(68.1678)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	3,100	2,326.5000	7,502,000.00	7,212,150.00	0.0000	0.2270	25.00	0.00	(46.6563)	(49.3983)	0.0000	1	(96.0546)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	2,000	2,326.5000	4,840,000.00	4,653,000.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.8699)	0.0000	1	(61.9707)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	15,800	2,326.5000	38,236,000.00	36,758,700.00	0.0000	0.2270	25.00	0.00	(237.7965)	(251.7719)	0.0000	1	(489.5684)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,500	2,326.5000	3,630,000.00	3,489,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.9024)	0.0000	1	(46.4780)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,500	2,326.5000	3,630,000.00	3,489,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.9024)	0.0000	1	(46.4780)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,600	2,326.5000	3,872,000.00	3,722,400.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.4959)	0.0000	1	(49.5765)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,200	2,326.5000	2,904,000.00	2,791,800.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.1219)	0.0000	1	(37.1824)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,100	2,326.5000	2,662,000.00	2,559,150.00	0.0000	0.2270	25.00	0.00	(16.5555)	(17.5284)	0.0000	1	(34.0839)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	300	2,326.5000	726,000.00	697,950.00	0.0000	0.2270	25.00	0.00	(4.5151)	(4.7805)	0.0000	1	(9.2956)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,500	2,326.5000	3,630,000.00	3,489,750.00	0.0000	0.2270	25.00	0.00	(22.5756)	(23.9024)	0.0000	1	(46.4780)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	1,800	2,326.5000	4,356,000.00	4,187,700.00	0.0000	0.2270	25.00	0.00	(27.0907)	(28.6829)	0.0000	1	(55.7736)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	2,900	2,326.5000	7,018,000.00	6,746,850.00	0.0000	0.2270	25.00	0.00	(43.6462)	(46.2113)	0.0000	1	(89.8575)	02/04/2025
2371.T	01/14/2025	SDB3260121487	0	600	2,326.5000	1,452,000.00	1,395,900.00	0.0000	0.2270	25.00	0.00	(9.0302)	(9.5610)	0.0000	1	(18.5912)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	500	2,328.5000	1,161,375.48	1,164,250.00	0.0000	0.2270	25.00	0.00	(28.8912)	(31.8973)	0.0000	4	(60.7885)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	2,000	2,328.5000	4,681,454.27	4,657,000.00	0.0000	0.2270	25.00	0.00	(116.4592)	(127.5890)	0.0000	4	(244.0482)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	500	2,328.5000	1,210,000.00	1,164,250.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.8973)	0.0000	4	(61.9981)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,500	2,328.5000	3,630,000.00	3,492,750.00	0.0000	0.2270	25.00	0.00	(90.3025)	(95.6918)	0.0000	4	(185.9942)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	400	2,328.5000	968,000.00	931,400.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.5178)	0.0000	4	(49.5985)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,700	2,328.5000	4,114,000.00	3,958,450.00	0.0000	0.2270	25.00	0.00	(102.3428)	(108.4507)	0.0000	4	(210.7935)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,400	2,328.5000	3,388,000.00	3,259,900.00	0.0000	0.2270	25.00	0.00	(84.2823)	(89.3123)	0.0000	4	(173.5946)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	400	2,328.5000	968,000.00	931,400.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.5178)	0.0000	4	(49.5985)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	400	2,328.5000	968,000.00	931,400.00	0.0000	0.2270	25.00	0.00	(24.0807)	(25.5178)	0.0000	4	(49.5985)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,100	2,328.5000	2,662,000.00	2,561,350.00	0.0000	0.2270	25.00	0.00	(66.2218)	(70.1740)	0.0000	4	(136.3958)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	100	2,328.5000	242,000.00	232,850.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.3795)	0.0000	4	(12.3996)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	800	2,328.5000	1,936,000.00	1,862,800.00	0.0000	0.2270	25.00	0.00	(48.1613)	(51.0356)	0.0000	4	(99.1969)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	200	2,328.5000	484,000.00	465,700.00	0.0000	0.2270	25.00	0.00	(12.0403)	(12.7589)	0.0000	4	(24.7992)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,000	2,328.5000	2,420,000.00	2,328,500.00	0.0000	0.2270	25.00	0.00	(60.2016)	(63.7945)	0.0000	4	(123.9962)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,200	2,328.5000	2,904,000.00	2,794,200.00	0.0000	0.2270	25.00	0.00	(72.2420)	(76.5534)	0.0000	4	(148.7954)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	500	2,328.5000	1,210,000.00	1,164,250.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.8973)	0.0000	4	(61.9981)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	500	2,328.5000	1,210,000.00	1,164,250.00	0.0000	0.2270	25.00	0.00	(30.1008)	(31.8973)	0.0000	4	(61.9981)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,000	2,328.5000	2,420,000.00	2,328,500.00	0.0000	0.2270	25.00	0.00	(60.2016)	(63.7945)	0.0000	4	(123.9962)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	3,900	2,328.5000	9,438,000.00	9,081,150.00	0.0000	0.2270	25.00	0.00	(234.7864)	(248.7986)	0.0000	4	(483.5850)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,400	2,328.5000	3,388,000.00	3,259,900.00	0.0000	0.2270	25.00	0.00	(84.2823)	(89.3123)	0.0000	4	(173.5946)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,100	2,328.5000	2,662,000.00	2,561,350.00	0.0000	0.2270	25.00	0.00	(66.2218)	(70.1740)	0.0000	4	(136.3958)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	2,200	2,328.5000	5,324,000.00	5,122,700.00	0.0000	0.2270	25.00	0.00	(132.4436)	(140.3479)	0.0000	4	(272.7916)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	3,100	2,328.5000	7,502,000.00	7,218,350.00	0.0000	0.2270	25.00	0.00	(186.6251)	(197.7630)	0.0000	4	(384.3881)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	2,000	2,328.5000	4,840,000.00	4,657,000.00	0.0000	0.2270	25.00	0.00	(120.4033)	(127.5890)	0.0000	4	(247.9923)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	15,800	2,328.5000	38,236,000.00	36,790,300.00	0.0000	0.2270	25.00	0.00	(951.1860)	(1,007.9534)	0.0000	4	(1,959.1394)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,500	2,328.5000	3,630,000.00	3,492,750.00	0.0000	0.2270	25.00	0.00	(90.3025)	(95.6918)	0.0000	4	(185.9942)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,500	2,328.5000	3,630,000.00	3,492,750.00	0.0000	0.2270	25.00	0.00	(90.3025)	(95.6918)	0.0000	4	(185.9942)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,600	2,328.5000	3,872,000.00	3,725,600.00	0.0000	0.2270	25.00	0.00	(96.3226)	(102.0712)	0.0000	4	(198.3939)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,200	2,328.5000	2,904,000.00	2,794,200.00	0.0000	0.2270	25.00	0.00	(72.2420)	(76.5534)	0.0000	4	(148.7954)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,100	2,328.5000	2,662,000.00	2,561,350.00	0.0000	0.2270	25.00	0.00	(66.2218)	(70.1740)	0.0000	4	(136.3958)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	300	2,328.5000	726,000.00	698,550.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.1384)	0.0000	4	(37.1988)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,500	2,328.5000	3,630,000.00	3,492,750.00	0.0000	0.2270	25.00	0.00	(90.3025)	(95.6918)	0.0000	4	(185.9942)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	1,800	2,328.5000	4,356,000.00	4,191,300.00	0.0000	0.2270	25.00	0.00	(108.3630)	(114.8301)	0.0000	4	(223.1931)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	2,900	2,328.5000	7,018,000.00	6,752,650.00	0.0000	0.2270	25.00	0.00	(174.5848)	(185.0041)	0.0000	4	(359.5889)	02/04/2025
2371.T	01/13/2025	SDB3260121487	0	600	2,328.5000	1,452,000.00	1,397,100.00	0.0000	0.2270	25.00	0.00	(36.1210)	(38.2767)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAKAKU.COM, INC. CMN (Cont.)																	
2371.T	01/09/2025	SDB3260121487	0	400	2,344.5000	968,000.00	937,800.00	0.0000	0.2320	25.00	0.00	(6.1528)	(6.4233)	0.0000	1	(12.5761)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,700	2,344.5000	4,114,000.00	3,985,650.00	0.0000	0.2320	25.00	0.00	(26.1493)	(27.2990)	0.0000	1	(53.4482)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,400	2,344.5000	3,388,000.00	3,282,300.00	0.0000	0.2320	25.00	0.00	(21.5347)	(22.4815)	0.0000	1	(44.0162)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	400	2,344.5000	968,000.00	937,800.00	0.0000	0.2320	25.00	0.00	(6.1528)	(6.4233)	0.0000	1	(12.5761)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	400	2,344.5000	968,000.00	937,800.00	0.0000	0.2320	25.00	0.00	(6.1528)	(6.4233)	0.0000	1	(12.5761)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,100	2,344.5000	2,662,000.00	2,578,950.00	0.0000	0.2320	25.00	0.00	(16.9201)	(17.6640)	0.0000	1	(34.5842)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	100	2,344.5000	242,000.00	234,450.00	0.0000	0.2320	25.00	0.00	(1.5382)	(1.6058)	0.0000	1	(3.1440)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	800	2,344.5000	1,936,000.00	1,875,600.00	0.0000	0.2320	25.00	0.00	(12.3055)	(12.8466)	0.0000	1	(25.1521)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	200	2,344.5000	484,000.00	468,900.00	0.0000	0.2320	25.00	0.00	(3.0764)	(3.2116)	0.0000	1	(6.2880)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,000	2,344.5000	2,420,000.00	2,344,500.00	0.0000	0.2320	25.00	0.00	(15.3819)	(16.0582)	0.0000	1	(31.4401)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,200	2,344.5000	2,904,000.00	2,813,400.00	0.0000	0.2320	25.00	0.00	(18.4583)	(19.2699)	0.0000	1	(37.7282)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	500	2,344.5000	1,210,000.00	1,172,250.00	0.0000	0.2320	25.00	0.00	(7.6910)	(8.0291)	0.0000	1	(15.7201)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	500	2,344.5000	1,210,000.00	1,172,250.00	0.0000	0.2320	25.00	0.00	(7.6910)	(8.0291)	0.0000	1	(15.7201)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,000	2,344.5000	2,420,000.00	2,344,500.00	0.0000	0.2320	25.00	0.00	(15.3819)	(16.0582)	0.0000	1	(31.4401)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	3,900	2,344.5000	9,438,000.00	9,143,550.00	0.0000	0.2320	25.00	0.00	(59.9895)	(62.6271)	0.0000	1	(122.6165)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,400	2,344.5000	3,388,000.00	3,282,300.00	0.0000	0.2320	25.00	0.00	(21.5347)	(22.4815)	0.0000	1	(44.0162)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,100	2,344.5000	2,662,000.00	2,578,950.00	0.0000	0.2320	25.00	0.00	(16.9201)	(17.6640)	0.0000	1	(34.5842)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	2,200	2,344.5000	5,324,000.00	5,157,900.00	0.0000	0.2320	25.00	0.00	(33.8402)	(35.3281)	0.0000	1	(69.1683)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	3,100	2,344.5000	7,502,000.00	7,267,950.00	0.0000	0.2320	25.00	0.00	(47.6839)	(49.7805)	0.0000	1	(97.4644)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	2,000	2,344.5000	4,840,000.00	4,689,000.00	0.0000	0.2320	25.00	0.00	(30.7638)	(32.1164)	0.0000	1	(62.8803)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	15,800	2,344.5000	38,236,000.00	37,043,100.00	0.0000	0.2320	25.00	0.00	(243.0343)	(253.7199)	0.0000	1	(496.7542)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,500	2,344.5000	3,630,000.00	3,516,750.00	0.0000	0.2320	25.00	0.00	(23.0729)	(24.0873)	0.0000	1	(47.1602)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,500	2,344.5000	3,630,000.00	3,516,750.00	0.0000	0.2320	25.00	0.00	(23.0729)	(24.0873)	0.0000	1	(47.1602)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,600	2,344.5000	3,872,000.00	3,751,200.00	0.0000	0.2320	25.00	0.00	(24.6111)	(25.6932)	0.0000	1	(50.3042)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,200	2,344.5000	2,904,000.00	2,813,400.00	0.0000	0.2320	25.00	0.00	(18.4583)	(19.2699)	0.0000	1	(37.7282)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,100	2,344.5000	2,662,000.00	2,578,950.00	0.0000	0.2320	25.00	0.00	(16.9201)	(17.6640)	0.0000	1	(34.5842)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	300	2,344.5000	726,000.00	703,350.00	0.0000	0.2320	25.00	0.00	(4.6146)	(4.8175)	0.0000	1	(9.4320)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,500	2,344.5000	3,630,000.00	3,516,750.00	0.0000	0.2320	25.00	0.00	(23.0729)	(24.0873)	0.0000	1	(47.1602)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	1,800	2,344.5000	4,356,000.00	4,220,100.00	0.0000	0.2320	25.00	0.00	(27.6875)	(28.9048)	0.0000	1	(56.5922)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	2,900	2,344.5000	7,018,000.00	6,799,050.00	0.0000	0.2320	25.00	0.00	(44.6076)	(46.5688)	0.0000	1	(91.1764)	02/04/2025
2371.T	01/09/2025	SDB3260121487	0	600	2,344.5000	1,452,000.00	1,406,700.00	0.0000	0.2320	25.00	0.00	(9.2292)	(9.6349)	0.0000	1	(18.8641)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	500	2,316.0000	1,210,000.00	1,158,000.00	0.0000	0.2310	25.00	0.00	(7.6578)	(7.9315)	0.0000	1	(15.5893)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,500	2,316.0000	3,630,000.00	3,474,000.00	0.0000	0.2310	25.00	0.00	(22.9734)	(23.7945)	0.0000	1	(46.7679)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	400	2,316.0000	968,000.00	926,400.00	0.0000	0.2310	25.00	0.00	(6.1262)	(6.3452)	0.0000	1	(12.4715)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,700	2,316.0000	4,114,000.00	3,937,200.00	0.0000	0.2310	25.00	0.00	(26.0365)	(26.9671)	0.0000	1	(53.0037)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,400	2,316.0000	3,388,000.00	3,242,400.00	0.0000	0.2310	25.00	0.00	(21.4419)	(22.2082)	0.0000	1	(43.6501)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	400	2,316.0000	968,000.00	926,400.00	0.0000	0.2310	25.00	0.00	(6.1262)	(6.3452)	0.0000	1	(12.4715)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	400	2,316.0000	968,000.00	926,400.00	0.0000	0.2310	25.00	0.00	(6.1262)	(6.3452)	0.0000	1	(12.4715)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,100	2,316.0000	2,662,000.00	2,547,600.00	0.0000	0.2310	25.00	0.00	(16.8472)	(17.4493)	0.0000	1	(34.2965)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	100	2,316.0000	242,000.00	231,600.00	0.0000	0.2310	25.00	0.00	(1.5316)	(1.5863)	0.0000	1	(3.1179)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	800	2,316.0000	1,936,000.00	1,852,800.00	0.0000	0.2310	25.00	0.00	(12.2525)	(12.6904)	0.0000	1	(24.9429)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	200	2,316.0000	484,000.00	463,200.00	0.0000	0.2310	25.00	0.00	(3.0631)	(3.1726)	0.0000	1	(6.2357)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,000	2,316.0000	2,420,000.00	2,316,000.00	0.0000	0.2310	25.00	0.00	(15.3156)	(15.8630)	0.0000	1	(31.1786)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,200	2,316.0000	2,904,000.00	2,779,200.00	0.0000	0.2310	25.00	0.00	(18.3787)	(19.0356)	0.0000	1	(37.4144)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	500	2,316.0000	1,210,000.00	1,158,000.00	0.0000	0.2310	25.00	0.00	(7.6578)	(7.9315)	0.0000	1	(15.5893)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	500	2,316.0000	1,210,000.00	1,158,000.00	0.0000	0.2310	25.00	0.00	(7.6578)	(7.9315)	0.0000	1	(15.5893)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,000	2,316.0000	2,420,000.00	2,316,000.00	0.0000	0.2310	25.00	0.00	(15.3156)	(15.8630)	0.0000	1	(31.1786)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	3,900	2,316.0000	9,438,000.00	9,032,400.00	0.0000	0.2310	25.00	0.00	(59.7309)	(61.8658)	0.0000	1	(121.5967)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,400	2,316.0000	3,388,000.00	3,242,400.00	0.0000	0.2310	25.00	0.00	(21.4419)	(22.2082)	0.0000	1	(43.6501)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,100	2,316.0000	2,662,000.00	2,547,600.00	0.0000	0.2310	25.00	0.00	(16.8472)	(17.4493)	0.0000	1	(34.2965)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	2,200	2,316.0000	5,324,000.00	5,095,200.00</										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAKAKU.COM, INC. CMN (Cont.)																	
2371.T	01/08/2025	SDB3260121487	0	15,800	2,316.0000	38,236,000.00	36,592,800.00	0.0000	0.2310	25.00	0.00	(241.9867)	(250.6356)	0.0000	1	(492.6224)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,500	2,316.0000	3,630,000.00	3,474,000.00	0.0000	0.2310	25.00	0.00	(22.9734)	(23.7945)	0.0000	1	(46.7679)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,500	2,316.0000	3,630,000.00	3,474,000.00	0.0000	0.2310	25.00	0.00	(22.9734)	(23.7945)	0.0000	1	(46.7679)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,600	2,316.0000	3,872,000.00	3,705,600.00	0.0000	0.2310	25.00	0.00	(24.5050)	(25.3808)	0.0000	1	(49.8858)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,200	2,316.0000	2,904,000.00	2,779,200.00	0.0000	0.2310	25.00	0.00	(18.3787)	(19.0356)	0.0000	1	(37.4144)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,100	2,316.0000	2,662,000.00	2,547,600.00	0.0000	0.2310	25.00	0.00	(16.8472)	(17.4493)	0.0000	1	(34.2965)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	300	2,316.0000	726,000.00	694,800.00	0.0000	0.2310	25.00	0.00	(4.5947)	(4.7589)	0.0000	1	(9.3536)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,500	2,316.0000	3,630,000.00	3,474,000.00	0.0000	0.2310	25.00	0.00	(22.9734)	(23.7945)	0.0000	1	(46.7679)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	1,800	2,316.0000	4,356,000.00	4,168,800.00	0.0000	0.2310	25.00	0.00	(27.5681)	(28.5534)	0.0000	1	(56.1215)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	2,900	2,316.0000	7,018,000.00	6,716,400.00	0.0000	0.2310	25.00	0.00	(44.4153)	(46.0027)	0.0000	1	(90.4180)	02/04/2025
2371.T	01/08/2025	SDB3260121487	0	600	2,316.0000	1,452,000.00	1,389,600.00	0.0000	0.2310	25.00	0.00	(9.1894)	(9.5178)	0.0000	1	(18.7072)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	500	2,420.0000	1,210,000.00	1,210,000.00	0.0000	0.2270	25.00	0.00	(7.5252)	(8.2877)	0.0000	1	(15.8129)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,500	2,420.0000	3,630,000.00	3,630,000.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.8630)	0.0000	1	(47.4386)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	400	2,420.0000	968,000.00	968,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.6301)	0.0000	1	(12.6503)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,700	2,420.0000	4,114,000.00	4,114,000.00	0.0000	0.2270	25.00	0.00	(25.5857)	(28.1781)	0.0000	1	(53.7638)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,400	2,420.0000	3,388,000.00	3,388,000.00	0.0000	0.2270	25.00	0.00	(21.0706)	(23.2055)	0.0000	1	(44.2761)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	400	2,420.0000	968,000.00	968,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.6301)	0.0000	1	(12.6503)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	400	2,420.0000	968,000.00	968,000.00	0.0000	0.2270	25.00	0.00	(6.0202)	(6.6301)	0.0000	1	(12.6503)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,100	2,420.0000	2,662,000.00	2,662,000.00	0.0000	0.2270	25.00	0.00	(16.5555)	(18.2329)	0.0000	1	(34.7883)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	100	2,420.0000	242,000.00	242,000.00	0.0000	0.2270	25.00	0.00	(1.5050)	(1.6575)	0.0000	1	(3.1626)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	800	2,420.0000	1,936,000.00	1,936,000.00	0.0000	0.2270	25.00	0.00	(12.0403)	(13.2603)	0.0000	1	(25.3006)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	200	2,420.0000	484,000.00	484,000.00	0.0000	0.2270	25.00	0.00	(3.0101)	(3.3151)	0.0000	1	(6.3252)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,000	2,420.0000	2,420,000.00	2,420,000.00	0.0000	0.2270	25.00	0.00	(15.0504)	(16.5753)	0.0000	1	(31.6258)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,200	2,420.0000	2,904,000.00	2,904,000.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.8904)	0.0000	1	(37.9509)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	500	2,420.0000	1,210,000.00	1,210,000.00	0.0000	0.2270	25.00	0.00	(7.5252)	(8.2877)	0.0000	1	(15.8129)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	500	2,420.0000	1,210,000.00	1,210,000.00	0.0000	0.2270	25.00	0.00	(7.5252)	(8.2877)	0.0000	1	(15.8129)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,000	2,420.0000	2,420,000.00	2,420,000.00	0.0000	0.2270	25.00	0.00	(15.0504)	(16.5753)	0.0000	1	(31.6258)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	3,900	2,420.0000	9,438,000.00	9,438,000.00	0.0000	0.2270	25.00	0.00	(58.6966)	(64.6438)	0.0000	1	(123.3404)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,400	2,420.0000	3,388,000.00	3,388,000.00	0.0000	0.2270	25.00	0.00	(21.0706)	(23.2055)	0.0000	1	(44.2761)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,100	2,420.0000	2,662,000.00	2,662,000.00	0.0000	0.2270	25.00	0.00	(16.5555)	(18.2329)	0.0000	1	(34.7883)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	2,200	2,420.0000	5,324,000.00	5,324,000.00	0.0000	0.2270	25.00	0.00	(33.1109)	(36.4658)	0.0000	1	(69.5767)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	3,100	2,420.0000	7,502,000.00	7,502,000.00	0.0000	0.2270	25.00	0.00	(46.6563)	(51.3836)	0.0000	1	(98.0398)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	2,000	2,420.0000	4,840,000.00	4,840,000.00	0.0000	0.2270	25.00	0.00	(30.1008)	(33.1507)	0.0000	1	(63.2515)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	15,800	2,420.0000	38,236,000.00	38,236,000.00	0.0000	0.2270	25.00	0.00	(237.7965)	(261.8904)	0.0000	1	(499.6869)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,500	2,420.0000	3,630,000.00	3,630,000.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.8630)	0.0000	1	(47.4386)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,500	2,420.0000	3,630,000.00	3,630,000.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.8630)	0.0000	1	(47.4386)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,600	2,420.0000	3,872,000.00	3,872,000.00	0.0000	0.2270	25.00	0.00	(24.0807)	(26.5205)	0.0000	1	(50.6012)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,200	2,420.0000	2,904,000.00	2,904,000.00	0.0000	0.2270	25.00	0.00	(18.0605)	(19.8904)	0.0000	1	(37.9509)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,100	2,420.0000	2,662,000.00	2,662,000.00	0.0000	0.2270	25.00	0.00	(16.5555)	(18.2329)	0.0000	1	(34.7883)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	300	2,420.0000	726,000.00	726,000.00	0.0000	0.2270	25.00	0.00	(4.5151)	(4.9726)	0.0000	1	(9.4877)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,500	2,420.0000	3,630,000.00	3,630,000.00	0.0000	0.2270	25.00	0.00	(22.5756)	(24.8630)	0.0000	1	(47.4386)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	1,800	2,420.0000	4,356,000.00	4,356,000.00	0.0000	0.2270	25.00	0.00	(27.0907)	(29.8356)	0.0000	1	(56.9264)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	2,900	2,420.0000	7,018,000.00	7,018,000.00	0.0000	0.2270	25.00	0.00	(43.6462)	(48.0685)	0.0000	1	(91.7147)	02/04/2025
2371.T	01/07/2025	SDB3260121487	0	600	2,420.0000	1,452,000.00	1,452,000.00	0.0000	0.2270	25.00	0.00	(9.0302)	(9.9452)	0.0000	1	(18.9755)	02/04/2025
TOTAL KAKAKU.COM, INC. CMN													(9,791.4707)	(10,383.5092)	0.0000	(20,174.9800)	
KAMIGUMI CMN																	
9364.T	01/17/2025	SDB3265670261	0	1,700	3,376.8077	5,740,573.11	5,740,573.11	0.0000	0.2270	25.00	0.00	(35.7016)	(39.3190)	0.0000	1	(75.0206)	02/04/2025
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN																	
7012.T	01/17/2025	SDB3265345608	0	500	6,912.0000	3,498,627.40	3,456,000.00	0.0000	0.2270	25.00	0.00	(21.7586)	(23.6712)	0.0000	1	(45.4298)	02/04/2025
7012.T	01/17/2025	SDB3265345608	0	400	6,912.0000	2,755,879.12	2,764,800.00	0.0000	0.2270	25.00	0.00	(17.1393)	(18.9370)	0.0000	1	(36.0763)	02/04/2025
7012.T	01/17/2025	SDB3265345608	0	100	6,912.0000	704,725.80	691,200.00	0.0000	0.2270	25.00	0.00	(4.3828)	(4.7342)	0.0000	1	(9.1171)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KAWASAKI HEAVY INDUSTRIES LTD ORD CMN (Cont.)																	
7012.T	01/16/2025	SDB3265345608	0	500	6,978.0000	3,498,627.40	3,489,000.00	0.0000	0.2270	25.00	0.00	(21.7586)	(23.8973)	0.0000	1	(45.6558)	02/04/2025
7012.T	01/16/2025	SDB3265345608	0	400	6,978.0000	2,755,879.12	2,791,200.00	0.0000	0.2270	25.00	0.00	(17.1393)	(19.1178)	0.0000	1	(36.2571)	02/04/2025
7012.T	01/16/2025	SDB3265345608	0	100	6,978.0000	704,725.80	697,800.00	0.0000	0.2270	25.00	0.00	(4.3828)	(4.7795)	0.0000	1	(9.1623)	02/04/2025
7012.T	01/16/2025	SDB3265345608	0	500	6,978.0000	3,523,629.02	3,489,000.00	0.0000	0.2270	25.00	0.00	(21.9141)	(23.8973)	0.0000	1	(45.8113)	02/04/2025
7012.T	01/15/2025	SDB3265345608	0	500	7,054.0000	3,498,627.40	3,527,000.00	0.0000	0.2270	25.00	0.00	(21.7586)	(24.1575)	0.0000	1	(45.9161)	02/04/2025
7012.T	01/15/2025	SDB3265345608	0	400	7,054.0000	2,755,879.12	2,821,600.00	0.0000	0.2270	25.00	0.00	(17.1393)	(19.3260)	0.0000	1	(36.4653)	02/04/2025
7012.T	01/15/2025	SDB3265345608	0	100	7,054.0000	704,725.80	705,400.00	0.0000	0.2270	25.00	0.00	(4.3828)	(4.8315)	0.0000	1	(9.2143)	02/04/2025
7012.T	01/15/2025	SDB3265345608	0	1,400	7,054.0000	9,866,161.26	9,875,600.00	0.0000	0.2270	25.00	0.00	(61.3594)	(67.6411)	0.0000	1	(129.0005)	02/04/2025
7012.T	01/14/2025	SDB3265345608	0	400	6,819.0000	2,755,879.12	2,727,600.00	0.0000	0.2270	25.00	0.00	(17.1393)	(18.6822)	0.0000	1	(35.8215)	02/04/2025
7012.T	01/14/2025	SDB3265345608	0	100	6,819.0000	704,725.80	681,900.00	0.0000	0.2270	25.00	0.00	(4.3828)	(4.6705)	0.0000	1	(9.0534)	02/04/2025
7012.T	01/14/2025	SDB3265345608	0	1,400	6,819.0000	9,866,161.26	9,546,600.00	0.0000	0.2270	25.00	0.00	(61.3594)	(65.3877)	0.0000	1	(126.7471)	02/04/2025
7012.T	01/13/2025	SDB3265345608	0	100	7,047.2580	704,725.80	704,725.80	0.0000	0.2270	25.00	0.00	(17.5313)	(19.3076)	0.0000	4	(36.8388)	02/04/2025
7012.T	01/13/2025	SDB3265345608	0	1,400	7,047.2580	9,866,161.26	9,866,161.26	0.0000	0.2270	25.00	0.00	(245.4377)	(270.3058)	0.0000	4	(515.7434)	02/04/2025
TOTAL KAWASAKI HEAVY INDUSTRIES LTD ORD CMN												(558.9661)	(613.3442)	0.0000		(1,172.3102)	
KAWASAKI KISEN KAISHA, LTD. CMN																	
9107.T	01/17/2025	SDB3265604050	0	4,900	2,056.5000	10,108,807.03	10,076,850.00	0.0000	0.2270	25.00	0.00	(62.8685)	(69.0195)	0.0000	1	(131.8880)	02/04/2025
9107.T	01/17/2025	SDB3265604050	0	5,000	2,056.5000	10,271,217.58	10,282,500.00	0.0000	0.2270	25.00	0.00	(63.8785)	(70.4281)	0.0000	1	(134.3066)	02/04/2025
9107.T	01/16/2025	SDB3265604050	0	5,000	2,054.2435	10,271,217.58	10,271,217.58	0.0000	0.2270	25.00	0.00	(63.8785)	(70.3508)	0.0000	1	(134.2293)	02/04/2025
TOTAL KAWASAKI KISEN KAISHA, LTD. CMN												(190.6255)	(209.7984)	0.0000		(400.4239)	
KDDI CORPORATION CMN																	
9433.T	01/17/2025	SDB3262936513	0	5,400	4,844.0000	25,850,680.18	26,157,600.00	0.0000	0.2270	25.00	0.00	(160.7700)	(179.1616)	0.0000	1	(339.9316)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	2,500	4,844.0000	12,170,591.04	12,110,000.00	0.0000	0.2270	25.00	0.00	(75.6911)	(82.9452)	0.0000	1	(158.6363)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	8,600	4,844.0000	41,939,225.87	41,658,400.00	0.0000	0.2270	25.00	0.00	(260.8275)	(285.3315)	0.0000	1	(546.1590)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	16,200	4,844.0000	79,288,253.41	78,472,800.00	0.0000	0.2270	25.00	0.00	(493.1078)	(537.4849)	0.0000	1	(1,030.5927)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	200	4,844.0000	1,008,400.00	968,800.00	0.0000	0.2270	25.00	0.00	(6.2714)	(6.6356)	0.0000	1	(12.9070)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	400	4,844.0000	2,016,800.00	1,937,600.00	0.0000	0.2270	25.00	0.00	(12.5428)	(13.2712)	0.0000	1	(25.8141)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	10,300	4,844.0000	51,932,600.00	49,893,200.00	0.0000	0.2270	25.00	0.00	(322.9781)	(341.7342)	0.0000	1	(664.7123)	02/04/2025
9433.T	01/17/2025	SDB3262936513	0	1,000	4,844.0000	5,042,000.00	4,844,000.00	0.0000	0.2270	25.00	0.00	(31.3571)	(33.1781)	0.0000	1	(64.5352)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	5,400	4,807.0000	25,850,680.18	25,957,800.00	0.0000	0.2270	25.00	0.00	(160.7700)	(177.7932)	0.0000	1	(338.5631)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	2,500	4,807.0000	12,170,591.04	12,017,500.00	0.0000	0.2270	25.00	0.00	(75.6911)	(82.3116)	0.0000	1	(158.0027)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	8,600	4,807.0000	41,939,225.87	41,340,200.00	0.0000	0.2270	25.00	0.00	(260.8275)	(283.1521)	0.0000	1	(543.9796)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	16,200	4,807.0000	79,288,253.41	77,873,400.00	0.0000	0.2270	25.00	0.00	(493.1078)	(533.3795)	0.0000	1	(1,026.4872)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	200	4,807.0000	1,008,400.00	961,400.00	0.0000	0.2270	25.00	0.00	(6.2714)	(6.5849)	0.0000	1	(12.8564)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	400	4,807.0000	2,016,800.00	1,922,800.00	0.0000	0.2270	25.00	0.00	(12.5428)	(13.1699)	0.0000	1	(25.7127)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	10,300	4,807.0000	51,932,600.00	49,512,100.00	0.0000	0.2270	25.00	0.00	(322.9781)	(339.1240)	0.0000	1	(662.1021)	02/04/2025
9433.T	01/16/2025	SDB3262936513	0	2,100	4,807.0000	10,588,200.00	10,094,700.00	0.0000	0.2270	25.00	0.00	(65.8499)	(69.1418)	0.0000	1	(134.9917)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	2,500	4,744.0000	12,170,591.04	11,860,000.00	0.0000	0.2270	25.00	0.00	(75.6911)	(81.2329)	0.0000	1	(156.9239)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	8,600	4,744.0000	41,939,225.87	40,798,400.00	0.0000	0.2270	25.00	0.00	(260.8275)	(279.4411)	0.0000	1	(540.2686)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	16,200	4,744.0000	79,288,253.41	76,852,800.00	0.0000	0.2270	25.00	0.00	(493.1078)	(526.3890)	0.0000	1	(1,019.4968)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	200	4,744.0000	1,008,400.00	948,800.00	0.0000	0.2270	25.00	0.00	(6.2714)	(6.4986)	0.0000	1	(12.7700)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	400	4,744.0000	2,016,800.00	1,897,600.00	0.0000	0.2270	25.00	0.00	(12.5428)	(12.9973)	0.0000	1	(25.5401)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	10,300	4,744.0000	51,932,600.00	48,863,200.00	0.0000	0.2270	25.00	0.00	(322.9781)	(334.6795)	0.0000	1	(657.6575)	02/04/2025
9433.T	01/15/2025	SDB3262936513	0	2,100	4,744.0000	10,588,200.00	9,962,400.00	0.0000	0.2270	25.00	0.00	(65.8499)	(68.2356)	0.0000	1	(134.0855)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	2,500	4,869.0000	12,170,591.04	12,172,500.00	0.0000	0.2270	25.00	0.00	(75.6911)	(83.3733)	0.0000	1	(159.0644)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	8,600	4,869.0000	41,939,225.87	41,873,400.00	0.0000	0.2270	25.00	0.00	(260.8275)	(286.8041)	0.0000	1	(547.6316)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	16,200	4,869.0000	79,288,253.41	78,877,800.00	0.0000	0.2270	25.00	0.00	(493.1078)	(540.2589)	0.0000	1	(1,033.3667)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	200	4,869.0000	1,008,400.00	973,800.00	0.0000	0.2270	25.00	0.00	(6.2714)	(6.6699)	0.0000	1	(12.9413)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	400	4,869.0000	2,016,800.00	1,947,600.00	0.0000	0.2270	25.00	0.00	(12.5428)	(13.3397)	0.0000	1	(25.8826)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	10,300	4,869.0000	51,932,600.00	50,150,700.00	0.0000	0.2270	25.00	0.00	(322.9781)	(343.4979)	0.0000	1	(666.4760)	02/04/2025
9433.T	01/14/2025	SDB3262936513	0	2,100	4,869.0000	10,588,200.00	10,224,900.00	0.0000	0.2270	25.00	0.00	(65.8499)	(70.0336)	0.0000	1	(135.8835)	02/04/2025
9433.T	01/13/2025	SDB3262936513	0	8,600	4,881.0000	41,939,225.87	41,976,600.00	0.0000	0.2270	25.00	0.00	(1,043.3101)	(1,150.0438)	0.0000	4	(2,193.3539)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KDDI CORPORATION CMN (Cont.)																	
9433.T	01/13/2025	SDB3262936513	0	16,200	4,881.0000	79,288,253.41	79,072,200.00	0.0000	0.2270	25.00	0.00	(1,972.4311)	(2,166.3616)	0.0000	4	(4,138.7927)	02/04/2025
9433.T	01/13/2025	SDB3262936513	0	200	4,881.0000	1,008,400.00	976,200.00	0.0000	0.2270	25.00	0.00	(25.0857)	(26.7452)	0.0000	4	(51.8309)	02/04/2025
9433.T	01/13/2025	SDB3262936513	0	400	4,881.0000	2,016,800.00	1,952,400.00	0.0000	0.2270	25.00	0.00	(50.1714)	(53.4904)	0.0000	4	(103.6618)	02/04/2025
9433.T	01/13/2025	SDB3262936513	0	10,300	4,881.0000	51,932,600.00	50,274,300.00	0.0000	0.2270	25.00	0.00	(1,291.9124)	(1,377.3781)	0.0000	4	(2,669.2904)	02/04/2025
9433.T	01/13/2025	SDB3262936513	0	2,100	4,881.0000	10,588,200.00	10,250,100.00	0.0000	0.2270	25.00	0.00	(263.3996)	(280.8247)	0.0000	4	(544.2243)	02/04/2025
9433.T	01/09/2025	SDB3262936513	0	16,200	4,910.0000	79,288,253.41	79,542,000.00	0.0000	0.2320	25.00	0.00	(503.9692)	(544.8082)	0.0000	1	(1,048.7774)	02/04/2025
9433.T	01/09/2025	SDB3262936513	0	200	4,910.0000	1,008,400.00	982,000.00	0.0000	0.2320	25.00	0.00	(6.4096)	(6.7260)	0.0000	1	(13.1356)	02/04/2025
9433.T	01/09/2025	SDB3262936513	0	400	4,910.0000	2,016,800.00	1,964,000.00	0.0000	0.2320	25.00	0.00	(12.8191)	(13.4521)	0.0000	1	(26.2712)	02/04/2025
9433.T	01/09/2025	SDB3262936513	0	10,300	4,910.0000	51,932,600.00	50,573,000.00	0.0000	0.2320	25.00	0.00	(330.0921)	(346.3904)	0.0000	1	(676.4826)	02/04/2025
9433.T	01/09/2025	SDB3262936513	0	2,100	4,910.0000	10,588,200.00	10,311,000.00	0.0000	0.2320	25.00	0.00	(67.3003)	(70.6233)	0.0000	1	(137.9236)	02/04/2025
9433.T	01/08/2025	SDB3262936513	0	200	4,894.0000	1,008,400.00	978,800.00	0.0000	0.2310	25.00	0.00	(6.3819)	(6.7041)	0.0000	1	(13.0860)	02/04/2025
9433.T	01/08/2025	SDB3262936513	0	400	4,894.0000	2,016,800.00	1,957,600.00	0.0000	0.2310	25.00	0.00	(12.7639)	(13.4082)	0.0000	1	(26.1721)	02/04/2025
9433.T	01/08/2025	SDB3262936513	0	10,300	4,894.0000	51,932,600.00	50,408,200.00	0.0000	0.2310	25.00	0.00	(328.6693)	(345.2616)	0.0000	1	(673.9310)	02/04/2025
9433.T	01/08/2025	SDB3262936513	0	2,100	4,894.0000	10,588,200.00	10,277,400.00	0.0000	0.2310	25.00	0.00	(67.0103)	(70.3932)	0.0000	1	(137.4034)	02/04/2025
9433.T	01/07/2025	SDB3262936513	0	200	5,042.0000	1,008,400.00	1,008,400.00	0.0000	0.2270	25.00	0.00	(6.2714)	(6.9068)	0.0000	1	(13.1783)	02/04/2025
9433.T	01/07/2025	SDB3262936513	0	400	5,042.0000	2,016,800.00	2,016,800.00	0.0000	0.2270	25.00	0.00	(12.5428)	(13.8137)	0.0000	1	(26.3565)	02/04/2025
9433.T	01/07/2025	SDB3262936513	0	10,300	5,042.0000	51,932,600.00	51,932,600.00	0.0000	0.2270	25.00	0.00	(322.9781)	(355.7027)	0.0000	1	(678.6808)	02/04/2025
9433.T	01/07/2025	SDB3262936513	0	2,100	5,042.0000	10,588,200.00	10,588,200.00	0.0000	0.2270	25.00	0.00	(65.8499)	(72.5219)	0.0000	1	(138.3718)	02/04/2025
TOTAL KDDI CORPORATION CMN													(11,625.4896)	(12,559.4068)	0.0000	(24,184.8965)	
KEIHAN ELECTRIC RAILWAY CMN																	
9045.T	01/13/2025	SDB3265345605	0	200	3,276.2129	655,242.59	655,242.59	0.0000	0.2270	25.00	0.00	(16.3003)	(17.9519)	0.0000	4	(34.2521)	02/04/2025
KEYENCE CORP. CMN																	
6861.T	01/17/2025	SDB3263985556	0	1,100	64,450.0000	69,843,539.53	70,895,000.00	0.0000	0.2270	25.00	0.00	(434.3694)	(485.5822)	0.0000	1	(919.9516)	02/04/2025
6861.T	01/17/2025	SDB3263985556	0	200	64,450.0000	12,890,837.85	12,890,000.00	0.0000	0.2270	25.00	0.00	(80.1704)	(88.2877)	0.0000	1	(168.4581)	02/04/2025
6861.T	01/17/2025	SDB3263985556	0	200	64,450.0000	12,926,000.00	12,890,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(88.2877)	0.0000	1	(168.6768)	02/04/2025
6861.T	01/16/2025	SDB3263985556	0	1,100	62,120.0000	69,843,539.53	68,332,000.00	0.0000	0.2270	25.00	0.00	(434.3694)	(468.0274)	0.0000	1	(902.3968)	02/04/2025
6861.T	01/16/2025	SDB3263985556	0	200	62,120.0000	12,890,837.85	12,424,000.00	0.0000	0.2270	25.00	0.00	(80.1704)	(85.0959)	0.0000	1	(165.2663)	02/04/2025
6861.T	01/16/2025	SDB3263985556	0	200	62,120.0000	12,926,000.00	12,424,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(85.0959)	0.0000	1	(165.4850)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	1,100	63,450.0000	69,843,539.53	69,795,000.00	0.0000	0.2270	25.00	0.00	(434.3694)	(478.0479)	0.0000	1	(912.4174)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	200	63,450.0000	12,890,837.85	12,690,000.00	0.0000	0.2270	25.00	0.00	(80.1704)	(86.9178)	0.0000	1	(167.0882)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	300	63,450.0000	19,389,000.00	19,035,000.00	0.0000	0.2270	25.00	0.00	(120.5836)	(130.3767)	0.0000	1	(250.9604)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	200	63,450.0000	12,926,000.00	12,690,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(86.9178)	0.0000	1	(167.3069)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	200	63,450.0000	12,926,000.00	12,690,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(86.9178)	0.0000	1	(167.3069)	02/04/2025
6861.T	01/15/2025	SDB3263985556	0	200	63,450.0000	12,926,000.00	12,690,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(86.9178)	0.0000	1	(167.3069)	02/04/2025
6861.T	01/14/2025	SDB3263985556	0	200	62,730.0000	12,890,837.85	12,546,000.00	0.0000	0.2270	25.00	0.00	(80.1704)	(85.9315)	0.0000	1	(166.1019)	02/04/2025
6861.T	01/14/2025	SDB3263985556	0	300	62,730.0000	19,389,000.00	18,819,000.00	0.0000	0.2270	25.00	0.00	(120.5836)	(128.8973)	0.0000	1	(249.4809)	02/04/2025
6861.T	01/14/2025	SDB3263985556	0	200	62,730.0000	12,926,000.00	12,546,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(85.9315)	0.0000	1	(166.3206)	02/04/2025
6861.T	01/14/2025	SDB3263985556	0	200	62,730.0000	12,926,000.00	12,546,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(85.9315)	0.0000	1	(166.3206)	02/04/2025
6861.T	01/14/2025	SDB3263985556	0	200	62,730.0000	12,926,000.00	12,546,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(85.9315)	0.0000	1	(166.3206)	02/04/2025
6861.T	01/13/2025	SDB3263985556	0	200	64,640.0000	12,890,837.85	12,928,000.00	0.0000	0.2270	25.00	0.00	(320.6817)	(354.1918)	0.0000	4	(674.8734)	02/04/2025
6861.T	01/13/2025	SDB3263985556	0	300	64,640.0000	19,389,000.00	19,392,000.00	0.0000	0.2270	25.00	0.00	(482.3346)	(531.2877)	0.0000	4	(1,013.6222)	02/04/2025
6861.T	01/13/2025	SDB3263985556	0	200	64,640.0000	12,926,000.00	12,928,000.00	0.0000	0.2270	25.00	0.00	(321.5564)	(354.1918)	0.0000	4	(675.7482)	02/04/2025
6861.T	01/13/2025	SDB3263985556	0	200	64,640.0000	12,926,000.00	12,928,000.00	0.0000	0.2270	25.00	0.00	(321.5564)	(354.1918)	0.0000	4	(675.7482)	02/04/2025
6861.T	01/09/2025	SDB3263985556	0	300	65,260.0000	19,389,000.00	19,578,000.00	0.0000	0.2320	25.00	0.00	(123.2397)	(134.0959)	0.0000	1	(257.3356)	02/04/2025
6861.T	01/09/2025	SDB3263985556	0	200	65,260.0000	12,926,000.00	13,052,000.00	0.0000	0.2320	25.00	0.00	(82.1598)	(89.3973)	0.0000	1	(171.5570)	02/04/2025
6861.T	01/09/2025	SDB3263985556	0	200	65,260.0000	12,926,000.00	13,052,000.00	0.0000	0.2320	25.00	0.00	(82.1598)	(89.3973)	0.0000	1	(171.5570)	02/04/2025
6861.T	01/08/2025	SDB3263985556	0	300	63,190.0000	19,389,000.00	18,957,000.00	0.0000	0.2310	25.00	0.00	(122.7085)	(129.8425)	0.0000	1	(252.5509)	02/04/2025
6861.T	01/08/2025	SDB3263985556	0	200	63,190.0000	12,926,000.00	12,638,000.00	0.0000	0.2310	25.00	0.00	(81.8056)	(86.5616)	0.0000	1	(168.3673)	02/04/2025
6861.T	01/08/2025	SDB3263985556	0	200	63,190.0000	12,926,000.00	12,638,000.00	0.0000	0.2310	25.00	0.00	(81.8056)	(86.5616)	0.0000	1	(168.3673)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KEYENCE CORP. CMN (Cont.)																	
6861.T	01/08/2025	SDB3263985556	0	200	63,190.0000	12,926,000.00	12,638,000.00	0.0000	0.2310	25.00	0.00	(81.8056)	(86.5616)	0.0000	1	(168.3673)	02/04/2025
6861.T	01/07/2025	SDB3263985556	0	300	64,630.0000	19,389,000.00	19,389,000.00	0.0000	0.2270	25.00	0.00	(120.5836)	(132.8014)	0.0000	1	(253.3850)	02/04/2025
6861.T	01/07/2025	SDB3263985556	0	200	64,630.0000	12,926,000.00	12,926,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(88.5342)	0.0000	1	(168.9233)	02/04/2025
6861.T	01/07/2025	SDB3263985556	0	200	64,630.0000	12,926,000.00	12,926,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(88.5342)	0.0000	1	(168.9233)	02/04/2025
6861.T	01/07/2025	SDB3263985556	0	200	64,630.0000	12,926,000.00	12,926,000.00	0.0000	0.2270	25.00	0.00	(80.3891)	(88.5342)	0.0000	1	(168.9233)	02/04/2025
TOTAL KEYENCE CORP. CMN													(5,375.3507)	(5,867.3699)	0.0000	(11,242.7205)	
KIKKOMAN CORP. CMN																	
2801.T	01/17/2025	SDB3262441830	0	5,100	1,625.0000	8,287,188.63	8,287,500.00	0.0000	0.2270	25.00	0.00	(51.5395)	(56.7637)	0.0000	1	(108.3032)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	4,500	1,625.0000	7,354,127.99	7,312,500.00	0.0000	0.2270	25.00	0.00	(45.7366)	(50.0856)	0.0000	1	(95.8222)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	9,600	1,625.0000	15,945,186.37	15,600,000.00	0.0000	0.2270	25.00	0.00	(99.1660)	(106.8493)	0.0000	1	(206.0153)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	7,800	1,625.0000	13,118,052.62	12,675,000.00	0.0000	0.2270	25.00	0.00	(81.5835)	(86.8151)	0.0000	1	(168.3986)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	1,400	1,625.0000	2,385,555.05	2,275,000.00	0.0000	0.2270	25.00	0.00	(14.8362)	(15.5822)	0.0000	1	(30.4184)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	1,000	1,625.0000	1,762,500.00	1,625,000.00	0.0000	0.2270	25.00	0.00	(10.9613)	(11.1301)	0.0000	1	(22.0914)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	7,400	1,625.0000	13,042,500.00	12,025,000.00	0.0000	0.2270	25.00	0.00	(81.1136)	(82.3630)	0.0000	1	(163.4766)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	1,800	1,625.0000	3,172,500.00	2,925,000.00	0.0000	0.2270	25.00	0.00	(19.7303)	(20.0342)	0.0000	1	(39.7646)	02/04/2025
2801.T	01/17/2025	SDB3262441830	0	200	1,625.0000	352,500.00	325,000.00	0.0000	0.2270	25.00	0.00	(2.1923)	(2.2260)	0.0000	1	(4.4183)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	5,100	1,629.0000	8,287,188.63	8,307,900.00	0.0000	0.2270	25.00	0.00	(51.5395)	(56.9034)	0.0000	1	(108.4429)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	4,500	1,629.0000	7,354,127.99	7,330,500.00	0.0000	0.2270	25.00	0.00	(45.7366)	(50.2089)	0.0000	1	(95.9455)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	9,600	1,629.0000	15,945,186.37	15,638,400.00	0.0000	0.2270	25.00	0.00	(99.1660)	(107.1123)	0.0000	1	(206.2783)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	7,800	1,629.0000	13,118,052.62	12,706,200.00	0.0000	0.2270	25.00	0.00	(81.5835)	(87.0288)	0.0000	1	(168.6123)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	1,400	1,629.0000	2,385,555.05	2,280,600.00	0.0000	0.2270	25.00	0.00	(14.8362)	(15.6205)	0.0000	1	(30.4567)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	1,000	1,629.0000	1,762,500.00	1,629,000.00	0.0000	0.2270	25.00	0.00	(10.9613)	(11.1575)	0.0000	1	(22.1188)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	7,400	1,629.0000	13,042,500.00	12,054,600.00	0.0000	0.2270	25.00	0.00	(81.1136)	(82.5658)	0.0000	1	(163.6794)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	1,800	1,629.0000	3,172,500.00	2,932,200.00	0.0000	0.2270	25.00	0.00	(19.7303)	(20.0836)	0.0000	1	(39.8139)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	1,300	1,629.0000	2,291,250.00	2,117,700.00	0.0000	0.2270	25.00	0.00	(14.2497)	(14.5048)	0.0000	1	(28.7545)	02/04/2025
2801.T	01/16/2025	SDB3262441830	0	400	1,629.0000	705,000.00	651,600.00	0.0000	0.2270	25.00	0.00	(4.3845)	(4.4630)	0.0000	1	(8.8475)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	5,100	1,620.5000	8,287,188.63	8,264,550.00	0.0000	0.2270	25.00	0.00	(51.5395)	(56.6065)	0.0000	1	(108.1460)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	4,500	1,620.5000	7,354,127.99	7,292,250.00	0.0000	0.2270	25.00	0.00	(45.7366)	(49.9469)	0.0000	1	(95.6835)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	9,600	1,620.5000	15,945,186.37	15,556,800.00	0.0000	0.2270	25.00	0.00	(99.1660)	(106.5534)	0.0000	1	(205.7194)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	7,800	1,620.5000	13,118,052.62	12,639,900.00	0.0000	0.2270	25.00	0.00	(81.5835)	(86.5747)	0.0000	1	(168.1582)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	1,400	1,620.5000	2,385,555.05	2,268,700.00	0.0000	0.2270	25.00	0.00	(14.8362)	(15.5390)	0.0000	1	(30.3752)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	1,000	1,620.5000	1,762,500.00	1,620,500.00	0.0000	0.2270	25.00	0.00	(10.9613)	(11.0993)	0.0000	1	(22.0606)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	7,400	1,620.5000	13,042,500.00	11,991,700.00	0.0000	0.2270	25.00	0.00	(81.1136)	(82.1349)	0.0000	1	(163.2486)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	1,800	1,620.5000	3,172,500.00	2,916,900.00	0.0000	0.2270	25.00	0.00	(19.7303)	(19.9788)	0.0000	1	(39.7091)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	1,300	1,620.5000	2,291,250.00	2,106,650.00	0.0000	0.2270	25.00	0.00	(14.2497)	(14.4291)	0.0000	1	(28.6788)	02/04/2025
2801.T	01/15/2025	SDB3262441830	0	400	1,620.5000	705,000.00	648,200.00	0.0000	0.2270	25.00	0.00	(4.3845)	(4.4397)	0.0000	1	(8.8242)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	4,500	1,631.5000	7,354,127.99	7,341,750.00	0.0000	0.2270	25.00	0.00	(45.7366)	(50.2860)	0.0000	1	(96.0226)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	9,600	1,631.5000	15,945,186.37	15,662,400.00	0.0000	0.2270	25.00	0.00	(99.1660)	(107.2767)	0.0000	1	(206.4427)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	7,800	1,631.5000	13,118,052.62	12,725,700.00	0.0000	0.2270	25.00	0.00	(81.5835)	(87.1623)	0.0000	1	(168.7458)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	1,400	1,631.5000	2,385,555.05	2,284,100.00	0.0000	0.2270	25.00	0.00	(14.8362)	(15.6445)	0.0000	1	(30.4807)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	1,000	1,631.5000	1,762,500.00	1,631,500.00	0.0000	0.2270	25.00	0.00	(10.9613)	(11.1747)	0.0000	1	(22.1360)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	7,400	1,631.5000	13,042,500.00	12,073,100.00	0.0000	0.2270	25.00	0.00	(81.1136)	(82.6925)	0.0000	1	(163.8061)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	1,800	1,631.5000	3,172,500.00	2,936,700.00	0.0000	0.2270	25.00	0.00	(19.7303)	(20.1144)	0.0000	1	(39.8447)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	1,300	1,631.5000	2,291,250.00	2,120,950.00	0.0000	0.2270	25.00	0.00	(14.2497)	(14.5271)	0.0000	1	(28.7767)	02/04/2025
2801.T	01/14/2025	SDB3262441830	0	400	1,631.5000	705,000.00	652,600.00	0.0000	0.2270	25.00	0.00	(4.3845)	(4.4699)	0.0000	1	(8.8544)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	9,600	1,651.0000	15,945,186.37	15,849,600.00	0.0000	0.2270	25.00	0.00	(396.6638)	(434.2356)	0.0000	4	(830.8994)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	7,800	1,651.0000	13,118,052.62	12,877,800.00	0.0000	0.2270	25.00	0.00	(326.3340)	(352.8164)	0.0000	4	(679.1505)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	1,400	1,651.0000	2,385,555.05	2,311,400.00	0.0000	0.2270	25.00	0.00	(59.3448)	(63.3260)	0.0000	4	(122.6708)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	1,000	1,651.0000	1,762,500.00	1,651,000.00	0.0000	0.2270	25.00	0.00	(43.8452)	(45.2329)	0.0000	4	(89.0781)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	7,400	1,651.0000	13,042,500.00	12,217,400.00	0.0000	0.2270	25.00	0.00	(324.4545)	(334.7233)	0.0000	4	(659.1778)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	1,800	1,651.0000	3,172,500.00	2,971,800.00	0.0000	0.2270	25.00	0.00	(78.9214)	(81.4192)	0.0000	4	(160.3405)	02/04/2025
2801.T	01/13/2025	SDB3262441830	0	1,300	1,651.0000	2,291,250.00	2,146,300.00	0.0000	0.2270	25.00	0.00	(56.9988)	(58.8027)	0.0000	4	(115.8015)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KIKKOMAN CORP. CMN (Cont.)																	
2801.T	01/13/2025	SDB3262441830	0	400	1,651.0000	705,000.00	660,400.00	0.0000	0.2270	25.00	0.00	(17.5381)	(18.0932)	0.0000	4	(35.6312)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	7,800	1,674.0000	13,118,052.62	13,057,200.00	0.0000	0.2320	25.00	0.00	(83.3805)	(89.4329)	0.0000	1	(172.8134)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	1,400	1,674.0000	2,385,555.05	2,343,600.00	0.0000	0.2320	25.00	0.00	(15.1630)	(16.0521)	0.0000	1	(31.2150)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	1,000	1,674.0000	1,762,500.00	1,674,000.00	0.0000	0.2320	25.00	0.00	(11.2027)	(11.4658)	0.0000	1	(22.6685)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	7,400	1,674.0000	13,042,500.00	12,387,600.00	0.0000	0.2320	25.00	0.00	(82.9003)	(84.8466)	0.0000	1	(167.7468)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	1,800	1,674.0000	3,172,500.00	3,013,200.00	0.0000	0.2320	25.00	0.00	(20.1649)	(20.6384)	0.0000	1	(40.8033)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	1,300	1,674.0000	2,291,250.00	2,176,200.00	0.0000	0.2320	25.00	0.00	(14.5636)	(14.9055)	0.0000	1	(29.4690)	02/04/2025
2801.T	01/09/2025	SDB3262441830	0	400	1,674.0000	705,000.00	669,600.00	0.0000	0.2320	25.00	0.00	(4.4811)	(4.5863)	0.0000	1	(9.0674)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	1,400	1,692.0000	2,385,555.05	2,368,800.00	0.0000	0.2310	25.00	0.00	(15.0976)	(16.2247)	0.0000	1	(31.3223)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	1,000	1,692.0000	1,762,500.00	1,692,000.00	0.0000	0.2310	25.00	0.00	(11.1545)	(11.5890)	0.0000	1	(22.7435)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	7,400	1,692.0000	13,042,500.00	12,520,800.00	0.0000	0.2310	25.00	0.00	(82.5429)	(85.7589)	0.0000	1	(168.3018)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	1,800	1,692.0000	3,172,500.00	3,045,600.00	0.0000	0.2310	25.00	0.00	(20.0780)	(20.8603)	0.0000	1	(40.9383)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	1,300	1,692.0000	2,291,250.00	2,199,600.00	0.0000	0.2310	25.00	0.00	(14.5008)	(15.0658)	0.0000	1	(29.5665)	02/04/2025
2801.T	01/08/2025	SDB3262441830	0	400	1,692.0000	705,000.00	676,800.00	0.0000	0.2310	25.00	0.00	(4.4618)	(4.6356)	0.0000	1	(9.0974)	02/04/2025
2801.T	01/07/2025	SDB3262441830	0	1,000	1,762.5000	1,762,500.00	1,762,500.00	0.0000	0.2270	25.00	0.00	(10.9613)	(12.0719)	0.0000	1	(23.0332)	02/04/2025
2801.T	01/07/2025	SDB3262441830	0	7,400	1,762.5000	13,042,500.00	13,042,500.00	0.0000	0.2270	25.00	0.00	(81.1136)	(89.3322)	0.0000	1	(170.4458)	02/04/2025
2801.T	01/07/2025	SDB3262441830	0	1,800	1,762.5000	3,172,500.00	3,172,500.00	0.0000	0.2270	25.00	0.00	(19.7303)	(21.7295)	0.0000	1	(41.4598)	02/04/2025
2801.T	01/07/2025	SDB3262441830	0	1,300	1,762.5000	2,291,250.00	2,291,250.00	0.0000	0.2270	25.00	0.00	(14.2497)	(15.6935)	0.0000	1	(29.9432)	02/04/2025
2801.T	01/07/2025	SDB3262441830	0	400	1,762.5000	705,000.00	705,000.00	0.0000	0.2270	25.00	0.00	(4.3845)	(4.8288)	0.0000	1	(9.2133)	02/04/2025
TOTAL KIKKOMAN CORP. CMN													(3,439.4553)	(3,650.5151)	0.0000	(7,089.9704)	
KINDEN CORPORATION CMN																	
1944.T	01/17/2025	SDB3263707279	0	300	2,982.5000	920,559.83	894,750.00	0.0000	0.2270	25.00	0.00	(5.7251)	(6.1284)	0.0000	1	(11.8536)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	500	2,982.5000	1,523,499.02	1,491,250.00	0.0000	0.2270	25.00	0.00	(9.4749)	(10.2140)	0.0000	1	(19.6890)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	500	2,982.5000	1,510,448.17	1,491,250.00	0.0000	0.2270	25.00	0.00	(9.3937)	(10.2140)	0.0000	1	(19.6078)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	700	2,982.5000	2,125,200.00	2,087,750.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.2997)	0.0000	1	(27.5167)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	1,600	2,982.5000	4,857,600.00	4,772,000.00	0.0000	0.2270	25.00	0.00	(30.2103)	(32.6849)	0.0000	1	(62.8952)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	700	2,982.5000	2,125,200.00	2,087,750.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.2997)	0.0000	1	(27.5167)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	100	2,982.5000	303,600.00	298,250.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.0428)	0.0000	1	(3.9310)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	200	2,982.5000	607,200.00	596,500.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0856)	0.0000	1	(7.8619)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	400	2,982.5000	1,214,400.00	1,193,000.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.1712)	0.0000	1	(15.7238)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	1,300	2,982.5000	3,946,800.00	3,877,250.00	0.0000	0.2270	25.00	0.00	(24.5459)	(26.5565)	0.0000	1	(51.1024)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	300	2,982.5000	910,800.00	894,750.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.1284)	0.0000	1	(11.7929)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	200	2,982.5000	607,200.00	596,500.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0856)	0.0000	1	(7.8619)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	200	2,982.5000	607,200.00	596,500.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0856)	0.0000	1	(7.8619)	02/04/2025
1944.T	01/17/2025	SDB3263707279	0	100	2,982.5000	303,600.00	298,250.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.0428)	0.0000	1	(3.9310)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	300	2,970.0000	920,559.83	891,000.00	0.0000	0.2270	25.00	0.00	(5.7251)	(6.1027)	0.0000	1	(11.8279)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	500	2,970.0000	1,523,499.02	1,485,000.00	0.0000	0.2270	25.00	0.00	(9.4749)	(10.1712)	0.0000	1	(19.6461)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	500	2,970.0000	1,510,448.17	1,485,000.00	0.0000	0.2270	25.00	0.00	(9.3937)	(10.1712)	0.0000	1	(19.5650)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	700	2,970.0000	2,125,200.00	2,079,000.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.2397)	0.0000	1	(27.4567)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	1,600	2,970.0000	4,857,600.00	4,752,000.00	0.0000	0.2270	25.00	0.00	(30.2103)	(32.5479)	0.0000	1	(62.7582)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	700	2,970.0000	2,125,200.00	2,079,000.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.2397)	0.0000	1	(27.4567)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	100	2,970.0000	303,600.00	297,000.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.0342)	0.0000	1	(3.9224)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	200	2,970.0000	607,200.00	594,000.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0685)	0.0000	1	(7.8448)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	400	2,970.0000	1,214,400.00	1,188,000.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.1370)	0.0000	1	(15.6896)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	1,300	2,970.0000	3,946,800.00	3,861,000.00	0.0000	0.2270	25.00	0.00	(24.5459)	(26.4452)	0.0000	1	(50.9911)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	300	2,970.0000	910,800.00	891,000.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.1027)	0.0000	1	(11.7672)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	200	2,970.0000	607,200.00	594,000.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0685)	0.0000	1	(7.8448)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	200	2,970.0000	607,200.00	594,000.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.0685)	0.0000	1	(7.8448)	02/04/2025
1944.T	01/16/2025	SDB3263707279	0	100	2,970.0000	303,600.00	297,000.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.0342)	0.0000	1	(3.9224)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	300	3,083.0000	920,559.83	924,900.00	0.0000	0.2270	25.00	0.00	(5.7251)	(6.3349)	0.0000	1	(12.0601)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	500	3,083.0000	1,523,499.02	1,541,500.00	0.0000	0.2270	25.00	0.00	(9.4749)	(10.5582)	0.0000	1	(20.0331)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	500	3,083.0000	1,510,448.17	1,541,500.00	0.0000	0.2270	25.00	0.00	(9.3937)	(10.5582)	0.0000	1	(19.9520)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KINDEN CORPORATION CMN (Cont.)																	
1944.T	01/15/2025	SDB3263707279	0	700	3.083.0000	2,125,200.00	2,158,100.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.7815)	0.0000	1	(27.9985)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	1,600	3.083.0000	4,857,600.00	4,932,800.00	0.0000	0.2270	25.00	0.00	(30.2103)	(33.7863)	0.0000	1	(63.9966)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	700	3.083.0000	2,125,200.00	2,158,100.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.7815)	0.0000	1	(27.9985)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	100	3.083.0000	303,600.00	308,300.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.1116)	0.0000	1	(3.9998)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	200	3.083.0000	607,200.00	616,600.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2233)	0.0000	1	(7.9996)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	400	3.083.0000	1,214,400.00	1,233,200.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.4466)	0.0000	1	(15.9991)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	1,300	3.083.0000	3,946,800.00	4,007,900.00	0.0000	0.2270	25.00	0.00	(24.5459)	(27.4514)	0.0000	1	(51.9972)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	300	3.083.0000	910,800.00	924,900.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.3349)	0.0000	1	(11.9994)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	200	3.083.0000	607,200.00	616,600.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2233)	0.0000	1	(7.9996)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	200	3.083.0000	607,200.00	616,600.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2233)	0.0000	1	(7.9996)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	400	3.083.0000	1,214,400.00	1,233,200.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.4466)	0.0000	1	(15.9991)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	300	3.083.0000	910,800.00	924,900.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.3349)	0.0000	1	(11.9994)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	300	3.083.0000	910,800.00	924,900.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.3349)	0.0000	1	(11.9994)	02/04/2025
1944.T	01/15/2025	SDB3263707279	0	600	3.083.0000	1,821,600.00	1,849,800.00	0.0000	0.2270	25.00	0.00	(11.3289)	(12.6699)	0.0000	1	(23.9987)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	300	3.094.0000	920,559.83	928,200.00	0.0000	0.2270	25.00	0.00	(5.7251)	(6.3575)	0.0000	1	(12.0827)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	500	3.094.0000	1,523,499.02	1,547,000.00	0.0000	0.2270	25.00	0.00	(9.4749)	(10.5959)	0.0000	1	(20.0708)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	500	3.094.0000	1,510,448.17	1,547,000.00	0.0000	0.2270	25.00	0.00	(9.3937)	(10.5959)	0.0000	1	(19.9896)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	700	3.094.0000	2,125,200.00	2,165,800.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.8342)	0.0000	1	(28.0512)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	1,600	3.094.0000	4,857,600.00	4,950,400.00	0.0000	0.2270	25.00	0.00	(30.2103)	(33.9068)	0.0000	1	(64.1171)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	700	3.094.0000	2,125,200.00	2,165,800.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.8342)	0.0000	1	(28.0512)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	100	3.094.0000	303,600.00	309,400.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.1192)	0.0000	1	(4.0073)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	200	3.094.0000	607,200.00	618,800.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2384)	0.0000	1	(8.0146)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	400	3.094.0000	1,214,400.00	1,237,600.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.4767)	0.0000	1	(16.0293)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	1,300	3.094.0000	3,946,800.00	4,022,200.00	0.0000	0.2270	25.00	0.00	(24.5459)	(27.5493)	0.0000	1	(52.0952)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	300	3.094.0000	910,800.00	928,200.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.3575)	0.0000	1	(12.0220)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	200	3.094.0000	607,200.00	618,800.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2384)	0.0000	1	(8.0146)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	200	3.094.0000	607,200.00	618,800.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.2384)	0.0000	1	(8.0146)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	400	3.094.0000	1,214,400.00	1,237,600.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.4767)	0.0000	1	(16.0293)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	300	3.094.0000	910,800.00	928,200.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.3575)	0.0000	1	(12.0220)	02/04/2025
1944.T	01/14/2025	SDB3263707279	0	700	3.094.0000	2,125,200.00	2,165,800.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.8342)	0.0000	1	(28.0512)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	300	3.092.0000	920,559.83	927,600.00	0.0000	0.2270	25.00	0.00	(22.9005)	(25.4137)	0.0000	4	(48.3142)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	500	3.092.0000	1,523,499.02	1,546,000.00	0.0000	0.2270	25.00	0.00	(37.8996)	(42.3562)	0.0000	4	(80.2558)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	500	3.092.0000	1,510,448.17	1,546,000.00	0.0000	0.2270	25.00	0.00	(37.5750)	(42.3562)	0.0000	4	(79.9311)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	700	3.092.0000	2,125,200.00	2,164,400.00	0.0000	0.2270	25.00	0.00	(52.8680)	(59.2986)	0.0000	4	(112.1666)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	1,600	3.092.0000	4,857,600.00	4,947,200.00	0.0000	0.2270	25.00	0.00	(120.8411)	(135.5397)	0.0000	4	(256.3808)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	700	3.092.0000	2,125,200.00	2,164,400.00	0.0000	0.2270	25.00	0.00	(52.8680)	(59.2986)	0.0000	4	(112.1666)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	100	3.092.0000	303,600.00	309,200.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.4712)	0.0000	4	(16.0238)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	200	3.092.0000	607,200.00	618,400.00	0.0000	0.2270	25.00	0.00	(15.1051)	(16.9425)	0.0000	4	(32.0476)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	400	3.092.0000	1,214,400.00	1,236,800.00	0.0000	0.2270	25.00	0.00	(30.2103)	(33.8849)	0.0000	4	(64.0952)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	1,300	3.092.0000	3,946,800.00	4,019,600.00	0.0000	0.2270	25.00	0.00	(98.1834)	(110.1260)	0.0000	4	(208.3094)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	300	3.092.0000	910,800.00	927,600.00	0.0000	0.2270	25.00	0.00	(22.6577)	(25.4137)	0.0000	4	(48.0714)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	200	3.092.0000	607,200.00	618,400.00	0.0000	0.2270	25.00	0.00	(15.1051)	(16.9425)	0.0000	4	(32.0476)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	200	3.092.0000	607,200.00	618,400.00	0.0000	0.2270	25.00	0.00	(15.1051)	(16.9425)	0.0000	4	(32.0476)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	400	3.092.0000	1,214,400.00	1,236,800.00	0.0000	0.2270	25.00	0.00	(30.2103)	(33.8849)	0.0000	4	(64.0952)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	300	3.092.0000	910,800.00	927,600.00	0.0000	0.2270	25.00	0.00	(22.6577)	(25.4137)	0.0000	4	(48.0714)	02/04/2025
1944.T	01/13/2025	SDB3263707279	0	700	3.092.0000	2,125,200.00	2,164,400.00	0.0000	0.2270	25.00	0.00	(52.8680)	(59.2986)	0.0000	4	(112.1666)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	500	3.052.0000	1,523,499.02	1,526,000.00	0.0000	0.2320	25.00	0.00	(9.6836)	(10.4521)	0.0000	1	(20.1357)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	500	3.052.0000	1,510,448.17	1,526,000.00	0.0000	0.2320	25.00	0.00	(9.6007)	(10.4521)	0.0000	1	(20.0527)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	700	3.052.0000	2,125,200.00	2,136,400.00	0.0000	0.2320	25.00	0.00	(13.5081)	(14.6329)	0.0000	1	(28.1410)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	1,600	3.052.0000	4,857,600.00	4,883,200.00	0.0000	0.2320	25.00	0.00	(30.8757)	(33.4466)	0.0000	1	(64.3223)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	700	3.052.0000	2,125,200.00	2,136,400.00	0.0000	0.2320	25.00	0.00	(13.5081)	(14.6329)	0.0000	1	(28.1410)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KINDEN CORPORATION CMN (Cont.)																	
1944.T	01/09/2025	SDB3263707279	0	100	3,052.0000	303,600.00	305,200.00	0.0000	0.2320	25.00	0.00	(1.9297)	(2.0904)	0.0000	1	(4.0201)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	200	3,052.0000	607,200.00	610,400.00	0.0000	0.2320	25.00	0.00	(3.8595)	(4.1808)	0.0000	1	(8.0403)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	400	3,052.0000	1,214,400.00	1,220,800.00	0.0000	0.2320	25.00	0.00	(7.7189)	(8.3616)	0.0000	1	(16.0806)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	1,300	3,052.0000	3,946,800.00	3,967,600.00	0.0000	0.2320	25.00	0.00	(25.0865)	(27.1753)	0.0000	1	(52.2619)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	300	3,052.0000	910,800.00	915,600.00	0.0000	0.2320	25.00	0.00	(5.7892)	(6.2712)	0.0000	1	(12.0604)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	200	3,052.0000	607,200.00	610,400.00	0.0000	0.2320	25.00	0.00	(3.8595)	(4.1808)	0.0000	1	(8.0403)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	200	3,052.0000	607,200.00	610,400.00	0.0000	0.2320	25.00	0.00	(3.8595)	(4.1808)	0.0000	1	(8.0403)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	400	3,052.0000	1,214,400.00	1,220,800.00	0.0000	0.2320	25.00	0.00	(7.7189)	(8.3616)	0.0000	1	(16.0806)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	300	3,052.0000	910,800.00	915,600.00	0.0000	0.2320	25.00	0.00	(5.7892)	(6.2712)	0.0000	1	(12.0604)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	300	3,052.0000	910,800.00	915,600.00	0.0000	0.2320	25.00	0.00	(5.7892)	(6.2712)	0.0000	1	(12.0604)	02/04/2025
1944.T	01/09/2025	SDB3263707279	0	700	3,052.0000	2,125,200.00	2,136,400.00	0.0000	0.2320	25.00	0.00	(13.5081)	(14.6329)	0.0000	1	(28.1410)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	500	2,999.5000	1,510,448.17	1,499,750.00	0.0000	0.2310	25.00	0.00	(9.5593)	(10.2723)	0.0000	1	(19.8315)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	700	2,999.5000	2,125,200.00	2,099,650.00	0.0000	0.2310	25.00	0.00	(13.4499)	(14.3812)	0.0000	1	(27.8311)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	1,600	2,999.5000	4,857,600.00	4,799,200.00	0.0000	0.2310	25.00	0.00	(30.7426)	(32.8712)	0.0000	1	(63.6139)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	700	2,999.5000	2,125,200.00	2,099,650.00	0.0000	0.2310	25.00	0.00	(13.4499)	(14.3812)	0.0000	1	(27.8311)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	100	2,999.5000	303,600.00	299,950.00	0.0000	0.2310	25.00	0.00	(1.9214)	(2.0545)	0.0000	1	(3.9759)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	200	2,999.5000	607,200.00	599,900.00	0.0000	0.2310	25.00	0.00	(3.8428)	(4.1089)	0.0000	1	(7.9517)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	400	2,999.5000	1,214,400.00	1,199,800.00	0.0000	0.2310	25.00	0.00	(7.6857)	(8.2178)	0.0000	1	(15.9035)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	1,300	2,999.5000	3,946,800.00	3,899,350.00	0.0000	0.2310	25.00	0.00	(24.9784)	(26.7079)	0.0000	1	(51.6863)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	300	2,999.5000	910,800.00	899,850.00	0.0000	0.2310	25.00	0.00	(5.7642)	(6.1634)	0.0000	1	(11.9276)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	200	2,999.5000	607,200.00	599,900.00	0.0000	0.2310	25.00	0.00	(3.8428)	(4.1089)	0.0000	1	(7.9517)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	200	2,999.5000	607,200.00	599,900.00	0.0000	0.2310	25.00	0.00	(3.8428)	(4.1089)	0.0000	1	(7.9517)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	400	2,999.5000	1,214,400.00	1,199,800.00	0.0000	0.2310	25.00	0.00	(7.6857)	(8.2178)	0.0000	1	(15.9035)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	300	2,999.5000	910,800.00	899,850.00	0.0000	0.2310	25.00	0.00	(5.7642)	(6.1634)	0.0000	1	(11.9276)	02/04/2025
1944.T	01/08/2025	SDB3263707279	0	700	2,999.5000	2,125,200.00	2,099,650.00	0.0000	0.2310	25.00	0.00	(13.4499)	(14.3812)	0.0000	1	(27.8311)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	700	3,036.0000	2,125,200.00	2,125,200.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.5562)	0.0000	1	(27.7732)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	1,600	3,036.0000	4,857,600.00	4,857,600.00	0.0000	0.2270	25.00	0.00	(30.2103)	(33.2712)	0.0000	1	(63.4815)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	700	3,036.0000	2,125,200.00	2,125,200.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.5562)	0.0000	1	(27.7732)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	100	3,036.0000	303,600.00	303,600.00	0.0000	0.2270	25.00	0.00	(1.8881)	(2.0795)	0.0000	1	(3.9676)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	200	3,036.0000	607,200.00	607,200.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.1589)	0.0000	1	(7.9352)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	400	3,036.0000	1,214,400.00	1,214,400.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.3178)	0.0000	1	(15.8704)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	1,300	3,036.0000	3,946,800.00	3,946,800.00	0.0000	0.2270	25.00	0.00	(24.5459)	(27.0329)	0.0000	1	(51.5787)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	300	3,036.0000	910,800.00	910,800.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.2384)	0.0000	1	(11.9028)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	200	3,036.0000	607,200.00	607,200.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.1589)	0.0000	1	(7.9352)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	200	3,036.0000	607,200.00	607,200.00	0.0000	0.2270	25.00	0.00	(3.7763)	(4.1589)	0.0000	1	(7.9352)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	400	3,036.0000	1,214,400.00	1,214,400.00	0.0000	0.2270	25.00	0.00	(7.5526)	(8.3178)	0.0000	1	(15.8704)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	300	3,036.0000	910,800.00	910,800.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.2384)	0.0000	1	(11.9028)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	300	3,036.0000	910,800.00	910,800.00	0.0000	0.2270	25.00	0.00	(5.6644)	(6.2384)	0.0000	1	(11.9028)	02/04/2025
1944.T	01/07/2025	SDB3263707279	0	700	3,036.0000	2,125,200.00	2,125,200.00	0.0000	0.2270	25.00	0.00	(13.2170)	(14.5562)	0.0000	1	(27.7732)	02/04/2025
TOTAL KINDEN CORPORATION CMN												(1,705.7727)	(1,884.2137)	0.0000		(3,589.9864)	
KOTOBUKI SPIRITS CO., LTD. CMN																	
2222.T	01/17/2025	SDB3260427124	0	300	2,129.5000	610,489.68	638,850.00	0.0000	0.2270	25.00	0.00	(3.7967)	(4.3757)	0.0000	1	(8.1724)	02/04/2025
2222.T	01/17/2025	SDB3260427124	0	100	2,129.5000	206,363.41	212,950.00	0.0000	0.2270	25.00	0.00	(1.2834)	(1.4586)	0.0000	1	(2.7420)	02/04/2025
2222.T	01/17/2025	SDB3260427124	0	600	2,129.5000	1,307,400.00	1,277,700.00	0.0000	0.2270	25.00	0.00	(8.1310)	(8.7514)	0.0000	1	(16.8823)	02/04/2025
2222.T	01/17/2025	SDB3260427124	0	11,100	2,129.5000	24,186,900.00	23,637,450.00	0.0000	0.2270	25.00	0.00	(150.4226)	(161.9003)	0.0000	1	(312.3230)	02/04/2025
2222.T	01/17/2025	SDB3260427124	0	1,800	2,129.5000	3,922,200.00	3,833,100.00	0.0000	0.2270	25.00	0.00	(24.3929)	(26.2541)	0.0000	1	(50.6470)	02/04/2025
2222.T	01/16/2025	SDB3260427124	0	300	2,090.5000	610,489.68	627,150.00	0.0000	0.2270	25.00	0.00	(3.7967)	(4.2955)	0.0000	1	(8.0923)	02/04/2025
2222.T	01/16/2025	SDB3260427124	0	100	2,090.5000	206,363.41	209,050.00	0.0000	0.2270	25.00	0.00	(1.2834)	(1.4318)	0.0000	1	(2.7153)	02/04/2025
2222.T	01/16/2025	SDB3260427124	0	600	2,090.5000	1,307,400.00	1,254,300.00	0.0000	0.2270	25.00	0.00	(8.1310)	(8.5911)	0.0000	1	(16.7220)	02/04/2025
2222.T	01/16/2025	SDB3260427124	0	11,100	2,090.5000	24,186,900.00	23,204,550.00	0.0000	0.2270	25.00	0.00	(150.4226)	(158.9353)	0.0000	1	(309.3579)	02/04/2025
2222.T	01/16/2025	SDB3260427124	0	2,400	2,090.5000	5,229,600.00	5,017,200.00	0.0000	0.2270	25.00	0.00	(32.5238)	(34.3644)	0.0000	1	(66.8882)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
KOTOBUKI SPIRITS CO., LTD. CMN (Cont.)																	
2222.T	01/15/2025	SDB3260427124	0	300	2,114.5000	610,489.68	634,350.00	0.0000	0.2270	25.00	0.00	(3.7967)	(4.3449)	0.0000	1	(8.1416)	02/04/2025
2222.T	01/15/2025	SDB3260427124	0	100	2,114.5000	206,363.41	211,450.00	0.0000	0.2270	25.00	0.00	(1.2834)	(1.4483)	0.0000	1	(2.7317)	02/04/2025
2222.T	01/15/2025	SDB3260427124	0	600	2,114.5000	1,307,400.00	1,268,700.00	0.0000	0.2270	25.00	0.00	(8.1310)	(8.6897)	0.0000	1	(16.8207)	02/04/2025
2222.T	01/15/2025	SDB3260427124	0	11,100	2,114.5000	24,186,900.00	23,470,950.00	0.0000	0.2270	25.00	0.00	(150.4226)	(160.7599)	0.0000	1	(311.1826)	02/04/2025
2222.T	01/15/2025	SDB3260427124	0	3,200	2,114.5000	6,972,800.00	6,766,400.00	0.0000	0.2270	25.00	0.00	(43.3651)	(46.3452)	0.0000	1	(89.7103)	02/04/2025
2222.T	01/14/2025	SDB3260427124	0	300	2,063.0000	610,489.68	618,900.00	0.0000	0.2270	25.00	0.00	(3.7967)	(4.2390)	0.0000	1	(8.0358)	02/04/2025
2222.T	01/14/2025	SDB3260427124	0	100	2,063.0000	206,363.41	206,300.00	0.0000	0.2270	25.00	0.00	(1.2834)	(1.4130)	0.0000	1	(2.6964)	02/04/2025
2222.T	01/14/2025	SDB3260427124	0	600	2,063.0000	1,307,400.00	1,237,800.00	0.0000	0.2270	25.00	0.00	(8.1310)	(8.4781)	0.0000	1	(16.6090)	02/04/2025
2222.T	01/14/2025	SDB3260427124	0	11,100	2,063.0000	24,186,900.00	22,899,300.00	0.0000	0.2270	25.00	0.00	(150.4226)	(156.8445)	0.0000	1	(307.2672)	02/04/2025
2222.T	01/14/2025	SDB3260427124	0	3,200	2,063.0000	6,972,800.00	6,601,600.00	0.0000	0.2270	25.00	0.00	(43.3651)	(45.2164)	0.0000	1	(88.5815)	02/04/2025
2222.T	01/13/2025	SDB3260427124	0	300	2,031.0000	610,489.68	609,300.00	0.0000	0.2270	25.00	0.00	(15.1870)	(16.6932)	0.0000	4	(31.8801)	02/04/2025
2222.T	01/13/2025	SDB3260427124	0	100	2,031.0000	206,363.41	203,100.00	0.0000	0.2270	25.00	0.00	(5.1336)	(5.5644)	0.0000	4	(10.6980)	02/04/2025
2222.T	01/13/2025	SDB3260427124	0	600	2,031.0000	1,307,400.00	1,218,600.00	0.0000	0.2270	25.00	0.00	(32.5238)	(33.3863)	0.0000	4	(65.9101)	02/04/2025
2222.T	01/13/2025	SDB3260427124	0	11,100	2,031.0000	24,186,900.00	22,544,100.00	0.0000	0.2270	25.00	0.00	(601.6906)	(617.6466)	0.0000	4	(1,219.3371)	02/04/2025
2222.T	01/13/2025	SDB3260427124	0	3,200	2,031.0000	6,972,800.00	6,499,200.00	0.0000	0.2270	25.00	0.00	(173.4603)	(178.0603)	0.0000	4	(351.5206)	02/04/2025
2222.T	01/09/2025	SDB3260427124	0	100	2,030.0000	206,363.41	203,000.00	0.0000	0.2320	25.00	0.00	(1.3117)	(1.3904)	0.0000	1	(2.7021)	02/04/2025
2222.T	01/09/2025	SDB3260427124	0	600	2,030.0000	1,307,400.00	1,218,000.00	0.0000	0.2320	25.00	0.00	(8.3100)	(8.3425)	0.0000	1	(16.6525)	02/04/2025
2222.T	01/09/2025	SDB3260427124	0	11,100	2,030.0000	24,186,900.00	22,533,000.00	0.0000	0.2320	25.00	0.00	(153.7359)	(154.3356)	0.0000	1	(308.0715)	02/04/2025
2222.T	01/09/2025	SDB3260427124	0	3,200	2,030.0000	6,972,800.00	6,496,000.00	0.0000	0.2320	25.00	0.00	(44.3203)	(44.4932)	0.0000	1	(88.8134)	02/04/2025
2222.T	01/08/2025	SDB3260427124	0	600	2,056.5000	1,307,400.00	1,233,900.00	0.0000	0.2310	25.00	0.00	(8.2742)	(8.4514)	0.0000	1	(16.7256)	02/04/2025
2222.T	01/08/2025	SDB3260427124	0	11,100	2,056.5000	24,186,900.00	22,827,150.00	0.0000	0.2310	25.00	0.00	(153.0733)	(156.3503)	0.0000	1	(309.4236)	02/04/2025
2222.T	01/08/2025	SDB3260427124	0	3,200	2,056.5000	6,972,800.00	6,580,800.00	0.0000	0.2310	25.00	0.00	(44.1292)	(45.0740)	0.0000	1	(89.2032)	02/04/2025
2222.T	01/07/2025	SDB3260427124	0	600	2,179.0000	1,307,400.00	1,307,400.00	0.0000	0.2270	25.00	0.00	(8.1310)	(8.9548)	0.0000	1	(17.0857)	02/04/2025
2222.T	01/07/2025	SDB3260427124	0	11,100	2,179.0000	24,186,900.00	24,186,900.00	0.0000	0.2270	25.00	0.00	(150.4226)	(165.6637)	0.0000	1	(316.0863)	02/04/2025
2222.T	01/07/2025	SDB3260427124	0	3,200	2,179.0000	6,972,800.00	6,972,800.00	0.0000	0.2270	25.00	0.00	(43.3651)	(47.7589)	0.0000	1	(91.1240)	02/04/2025
TOTAL KOTOBUKI SPIRITS CO., LTD. CMN													(2,241.2505)	(2,340.3027)	0.0000	(4,581.5532)	
LY CMN																	
4689.T	01/07/2025	SDB3264753522	0	5,400	419.4000	2,264,760.00	2,264,760.00	0.0000	0.2270	25.00	0.00	(14.0849)	(15.5121)	0.0000	1	(29.5970)	02/04/2025
M&A RESEARCH INSTITUTE HOLDING CMN																	
9552.T	01/17/2025	SDB3262178991	0	1,100	1,921.0000	2,137,738.94	2,113,100.00	0.0000	0.2270	25.00	0.00	(13.2950)	(14.4733)	0.0000	1	(27.7683)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	402,026.13	384,200.00	0.0000	0.2270	25.00	0.00	(2.5003)	(2.6315)	0.0000	1	(5.1318)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	403,426.22	384,200.00	0.0000	0.2270	25.00	0.00	(2.5090)	(2.6315)	0.0000	1	(5.1405)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	600	1,921.0000	1,209,878.64	1,152,600.00	0.0000	0.2270	25.00	0.00	(7.5245)	(7.8945)	0.0000	1	(15.4190)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	202,013.13	192,100.00	0.0000	0.2270	25.00	0.00	(1.2564)	(1.3158)	0.0000	1	(2.5721)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	407,400.00	384,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6315)	0.0000	1	(5.1652)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	400	1,921.0000	814,800.00	768,400.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.2630)	0.0000	1	(10.3304)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	1,000	1,921.0000	2,037,000.00	1,921,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.1575)	0.0000	1	(25.8260)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	600	1,921.0000	1,222,200.00	1,152,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.8945)	0.0000	1	(15.4956)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	1,000	1,921.0000	2,037,000.00	1,921,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.1575)	0.0000	1	(25.8260)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	700	1,921.0000	1,425,900.00	1,344,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2103)	0.0000	1	(18.0782)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	800	1,921.0000	1,629,600.00	1,536,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(10.5260)	0.0000	1	(20.6608)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	800	1,921.0000	1,629,600.00	1,536,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(10.5260)	0.0000	1	(20.6608)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	407,400.00	384,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6315)	0.0000	1	(5.1652)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	500	1,921.0000	1,018,500.00	960,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.5788)	0.0000	1	(12.9130)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	407,400.00	384,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6315)	0.0000	1	(5.1652)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
M&A RESEARCH INSTITUTE HOLDING CMN (Cont.)																	
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	407,400.00	384,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6315)	0.0000	1	(5.1652)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	600	1,921.0000	1,222,200.00	1,152,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.8945)	0.0000	1	(15.4956)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	700	1,921.0000	1,425,900.00	1,344,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2103)	0.0000	1	(18.0782)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	100	1,921.0000	203,700.00	192,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3158)	0.0000	1	(2.5826)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	200	1,921.0000	407,400.00	384,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6315)	0.0000	1	(5.1652)	02/04/2025
9552.T	01/17/2025	SDB3262178991	0	600	1,921.0000	1,222,200.00	1,152,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.8945)	0.0000	1	(15.4956)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	402,026.13	386,200.00	0.0000	0.2270	25.00	0.00	(2.5003)	(2.6452)	0.0000	1	(5.1455)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	403,426.22	386,200.00	0.0000	0.2270	25.00	0.00	(2.5090)	(2.6452)	0.0000	1	(5.1542)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	600	1,931.0000	1,209,878.64	1,158,600.00	0.0000	0.2270	25.00	0.00	(7.5245)	(7.9356)	0.0000	1	(15.4601)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	202,013.13	193,100.00	0.0000	0.2270	25.00	0.00	(1.2564)	(1.3226)	0.0000	1	(2.5790)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	400	1,931.0000	814,800.00	772,400.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.2904)	0.0000	1	(10.3578)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	1,000	1,931.0000	2,037,000.00	1,931,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.2260)	0.0000	1	(25.8945)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	600	1,931.0000	1,222,200.00	1,158,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.9356)	0.0000	1	(15.5367)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	1,000	1,931.0000	2,037,000.00	1,931,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.2260)	0.0000	1	(25.8945)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	700	1,931.0000	1,425,900.00	1,351,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2582)	0.0000	1	(18.1261)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	800	1,931.0000	1,629,600.00	1,544,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(10.5808)	0.0000	1	(20.7156)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	800	1,931.0000	1,629,600.00	1,544,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(10.5808)	0.0000	1	(20.7156)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	500	1,931.0000	1,018,500.00	965,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.6130)	0.0000	1	(12.9472)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	600	1,931.0000	1,222,200.00	1,158,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.9356)	0.0000	1	(15.5367)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	700	1,931.0000	1,425,900.00	1,351,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2582)	0.0000	1	(18.1261)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	500	1,931.0000	1,018,500.00	965,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.6130)	0.0000	1	(12.9472)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	600	1,931.0000	1,222,200.00	1,158,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.9356)	0.0000	1	(15.5367)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	700	1,931.0000	1,425,900.00	1,351,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2582)	0.0000	1	(18.1261)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	500	1,931.0000	1,018,500.00	965,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.6130)	0.0000	1	(12.9472)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	600	1,931.0000	1,222,200.00	1,158,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(7.9356)	0.0000	1	(15.5367)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	700	1,931.0000	1,425,900.00	1,351,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.2582)	0.0000	1	(18.1261)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	100	1,931.0000	203,700.00	193,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3226)	0.0000	1	(2.5894)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00	386,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.6452)	0.0000	1	(5.1789)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	500	1,931.0000	1,018,500.00	965,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.6130)	0.0000	1	(12.9472)	02/04/2025
9552.T	01/16/2025	SDB3262178991	0	200	1,931.0000	407,400.00											

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
M&A RESEARCH INSTITUTE HOLDING CMN (Cont.)																	
9552.T	01/15/2025	SDB3262178991	0	100	2,019.0000	203,700.00	201,900.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3829)	0.0000	1	(2.6497)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	200	2,019.0000	407,400.00	403,800.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7658)	0.0000	1	(5.2994)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	600	2,019.0000	1,222,200.00	1,211,400.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.2973)	0.0000	1	(15.8983)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	700	2,019.0000	1,425,900.00	1,413,300.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.6801)	0.0000	1	(18.5481)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	100	2,019.0000	203,700.00	201,900.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3829)	0.0000	1	(2.6497)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	200	2,019.0000	407,400.00	403,800.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7658)	0.0000	1	(5.2994)	02/04/2025
9552.T	01/15/2025	SDB3262178991	0	600	2,019.0000	1,222,200.00	1,211,400.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.2973)	0.0000	1	(15.8983)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	403,426.22	404,200.00	0.0000	0.2270	25.00	0.00	(2.5090)	(2.7685)	0.0000	1	(5.2775)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	600	2,021.0000	1,209,878.64	1,212,600.00	0.0000	0.2270	25.00	0.00	(7.5245)	(8.3055)	0.0000	1	(15.8299)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	202,013.13	202,100.00	0.0000	0.2270	25.00	0.00	(1.2564)	(1.3842)	0.0000	1	(2.6406)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	407,400.00	404,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7685)	0.0000	1	(5.3022)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	400	2,021.0000	814,800.00	808,400.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5370)	0.0000	1	(10.6044)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	1,000	2,021.0000	2,037,000.00	2,021,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.8425)	0.0000	1	(26.5109)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	600	2,021.0000	1,222,200.00	1,212,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.3055)	0.0000	1	(15.9066)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	1,000	2,021.0000	2,037,000.00	2,021,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.8425)	0.0000	1	(26.5109)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	700	2,021.0000	1,425,900.00	1,414,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.6897)	0.0000	1	(18.5577)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	800	2,021.0000	1,629,600.00	1,616,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0740)	0.0000	1	(21.2087)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	800	2,021.0000	1,629,600.00	1,616,800.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0740)	0.0000	1	(21.2087)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	407,400.00	404,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7685)	0.0000	1	(5.3022)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	500	2,021.0000	1,018,500.00	1,010,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.9212)	0.0000	1	(13.2555)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	407,400.00	404,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7685)	0.0000	1	(5.3022)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	407,400.00	404,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7685)	0.0000	1	(5.3022)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	600	2,021.0000	1,222,200.00	1,212,600.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.3055)	0.0000	1	(15.9066)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	700	2,021.0000	1,425,900.00	1,414,700.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.6897)	0.0000	1	(18.5577)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	100	2,021.0000	203,700.00	202,100.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3842)	0.0000	1	(2.6511)	02/04/2025
9552.T	01/14/2025	SDB3262178991	0	200	2,021.0000	407,400.00	404,200.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7685)	0.0000	1	(5.3022)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	600	2,025.0000	1,209,878.64	1,215,000.00	0.0000	0.2270	25.00	0.00	(30.0978)	(33.2877)	0.0000	4	(63.3855)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	202,013.13	202,500.00	0.0000	0.2270	25.00	0.00	(5.0254)	(5.5479)	0.0000	4	(10.5734)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	200	2,025.0000	407,400.00	405,000.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0959)	0.0000	4	(21.2307)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	400	2,025.0000	814,800.00	810,000.00	0.0000	0.2270	25.00	0.00	(20.2695)	(22.1918)	0.0000	4	(42.4613)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	1,000	2,025.0000	2,037,000.00	2,025,000.00	0.0000	0.2270	25.00	0.00	(50.6739)	(55.4795)	0.0000	4	(106.1533)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	600	2,025.0000	1,222,200.00	1,215,000.00	0.0000	0.2270	25.00	0.00	(30.4043)	(33.2877)	0.0000	4	(63.6920)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	1,000	2,025.0000	2,037,000.00	2,025,000.00	0.0000	0.2270	25.00	0.00	(50.6739)	(55.4795)	0.0000	4	(106.1533)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	700	2,025.0000	1,425,900.00	1,417,500.00	0.0000	0.2270	25.00	0.00	(35.4717)	(38.8356)	0.0000	4	(74.3073)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	800	2,025.0000	1,629,600.00	1,620,000.00	0.0000	0.2270	25.00	0.00	(40.5391)	(44.3836)	0.0000	4	(84.9227)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	800	2,025.0000	1,629,600.00	1,620,000.00	0.0000	0.2270	25.00	0.00	(40.5391)	(44.3836)	0.0000	4	(84.9227)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	200	2,025.0000	407,400.00	405,000.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0959)	0.0000	4	(21.2307)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	500	2,025.0000	1,018,500.00	1,012,500.00	0.0000	0.2270	25.00	0.00	(25.3369)	(27.7397)	0.0000	4	(53.0767)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	200	2,025.0000	407,400.00	405,000.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0959)	0.0000	4	(21.2307)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	200	2,025.0000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
M&A RESEARCH INSTITUTE HOLDING CMN (Cont.)																	
9552.T	01/13/2025	SDB3262178991	0	600	2,025.0000	1,222,200.00	1,215,000.00	0.0000	0.2270	25.00	0.00	(30.4043)	(33.2877)	0.0000	4	(63.6920)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	700	2,025.0000	1,425,900.00	1,417,500.00	0.0000	0.2270	25.00	0.00	(35.4717)	(38.8356)	0.0000	4	(74.3073)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	100	2,025.0000	203,700.00	202,500.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5479)	0.0000	4	(10.6153)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	200	2,025.0000	407,400.00	405,000.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.0959)	0.0000	4	(21.2307)	02/04/2025
9552.T	01/13/2025	SDB3262178991	0	600	2,025.0000	1,222,200.00	1,215,000.00	0.0000	0.2270	25.00	0.00	(30.4043)	(33.2877)	0.0000	4	(63.6920)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	202,013.13	202,400.00	0.0000	0.2320	25.00	0.00	(1.2840)	(1.3863)	0.0000	1	(2.6703)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	200	2,024.0000	407,400.00	404,800.00	0.0000	0.2320	25.00	0.00	(2.5895)	(2.7726)	0.0000	1	(5.3621)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	400	2,024.0000	814,800.00	809,600.00	0.0000	0.2320	25.00	0.00	(5.1790)	(5.5452)	0.0000	1	(10.7242)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	1,000	2,024.0000	2,037,000.00	2,024,000.00	0.0000	0.2320	25.00	0.00	(12.9475)	(13.8630)	0.0000	1	(26.8105)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	600	2,024.0000	1,222,200.00	1,214,400.00	0.0000	0.2320	25.00	0.00	(7.7685)	(8.3178)	0.0000	1	(16.0863)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	1,000	2,024.0000	2,037,000.00	2,024,000.00	0.0000	0.2320	25.00	0.00	(12.9475)	(13.8630)	0.0000	1	(26.8105)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	700	2,024.0000	1,425,900.00	1,416,800.00	0.0000	0.2320	25.00	0.00	(9.0633)	(9.7041)	0.0000	1	(18.7674)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	800	2,024.0000	1,629,600.00	1,619,200.00	0.0000	0.2320	25.00	0.00	(10.3580)	(11.0904)	0.0000	1	(21.4484)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	800	2,024.0000	1,629,600.00	1,619,200.00	0.0000	0.2320	25.00	0.00	(10.3580)	(11.0904)	0.0000	1	(21.4484)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	200	2,024.0000	407,400.00	404,800.00	0.0000	0.2320	25.00	0.00	(2.5895)	(2.7726)	0.0000	1	(5.3621)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	500	2,024.0000	1,018,500.00	1,012,000.00	0.0000	0.2320	25.00	0.00	(6.4738)	(6.9315)	0.0000	1	(13.4053)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	200	2,024.0000	407,400.00	404,800.00	0.0000	0.2320	25.00	0.00	(2.5895)	(2.7726)	0.0000	1	(5.3621)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	200	2,024.0000	407,400.00	404,800.00	0.0000	0.2320	25.00	0.00	(2.5895)	(2.7726)	0.0000	1	(5.3621)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	600	2,024.0000	1,222,200.00	1,214,400.00	0.0000	0.2320	25.00	0.00	(7.7685)	(8.3178)	0.0000	1	(16.0863)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	700	2,024.0000	1,425,900.00	1,416,800.00	0.0000	0.2320	25.00	0.00	(9.0633)	(9.7041)	0.0000	1	(18.7674)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	100	2,024.0000	203,700.00	202,400.00	0.0000	0.2320	25.00	0.00	(1.2948)	(1.3863)	0.0000	1	(2.6811)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	200	2,024.0000	407,400.00	404,800.00	0.0000	0.2320	25.00	0.00	(2.5895)	(2.7726)	0.0000	1	(5.3621)	02/04/2025
9552.T	01/09/2025	SDB3262178991	0	600	2,024.0000	1,222,200.00	1,214,400.00	0.0000	0.2320	25.00	0.00	(7.7685)	(8.3178)	0.0000	1	(16.0863)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	200	1,973.0000	407,400.00	394,600.00	0.0000	0.2310	25.00	0.00	(2.5783)	(2.7027)	0.0000	1	(5.2811)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	400	1,973.0000	814,800.00	789,200.00	0.0000	0.2310	25.00	0.00	(5.1567)	(5.4055)	0.0000	1	(10.5622)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	1,000	1,973.0000	2,037,000.00	1,973,000.00	0.0000	0.2310	25.00	0.00	(12.8917)	(13.5137)	0.0000	1	(26.4054)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	600	1,973.0000	1,222,200.00	1,183,800.00	0.0000	0.2310	25.00	0.00	(7.7350)	(8.1082)	0.0000	1	(15.8432)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	1,000	1,973.0000	2,037,000.00	1,973,000.00	0.0000	0.2310	25.00	0.00	(12.8917)	(13.5137)	0.0000	1	(26.4054)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	700	1,973.0000	1,425,900.00	1,381,100.00	0.0000	0.2310	25.00	0.00	(9.0242)	(9.4596)	0.0000	1	(18.4838)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	800	1,973.0000	1,629,600.00	1,578,400.00	0.0000	0.2310	25.00	0.00	(10.3134)	(10.8110)	0.0000	1	(21.1243)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	800	1,973.0000	1,629,600.00	1,578,400.00	0.0000	0.2310	25.00	0.00	(10.3134)	(10.8110)	0.0000	1	(21.1243)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	200	1,973.0000	407,400.00	394,600.00	0.0000	0.2310	25.00	0.00	(2.5783)	(2.7027)	0.0000	1	(5.2811)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	500	1,973.0000	1,018,500.00	986,500.00	0.0000	0.2310	25.00	0.00	(6.4458)	(6.7568)	0.0000	1	(13.2027)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	200	1,973.0000	407,400.00	394,600.00	0.0000	0.2310	25.00	0.00	(2.5783)	(2.7027)	0.0000	1	(5.2811)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	200	1,973.0000	407,400.00	394,600.00	0.0000	0.2310	25.00	0.00	(2.5783)	(2.7027)	0.0000	1	(5.2811)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	600	1,973.0000	1,222,200.00	1,183,800.00	0.0000	0.2310	25.00	0.00	(7.7350)	(8.1082)	0.0000	1	(15.8432)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	700	1,973.0000	1,425,900.00	1,381,100.00	0.0000	0.2310	25.00	0.00	(9.0242)	(9.4596)	0.0000	1	(18.4838)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	100	1,973.0000	203,700.00	197,300.00	0.0000	0.2310	25.00	0.00	(1.2892)	(1.3514)	0.0000	1	(2.6405)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0	200	1,973.0000	407,400.00	394,600.00	0.0000	0.2310	25.00	0.00	(2.5783)	(2.7027)	0.0000	1	(5.2811)	02/04/2025
9552.T	01/08/2025	SDB3262178991	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
M&A RESEARCH INSTITUTE HOLDING CMN (Cont.)																	
9552.T	01/07/2025	SDB3262178991	0	400	2,037.0000	814,800.00	814,800.00	0.0000	0.2270	25.00	0.00	(5.0674)	(5.5808)	0.0000	1	(10.6482)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	1,000	2,037.0000	2,037,000.00	2,037,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.9521)	0.0000	1	(26.6205)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	600	2,037.0000	1,222,200.00	1,222,200.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.3712)	0.0000	1	(15.9723)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	1,000	2,037.0000	2,037,000.00	2,037,000.00	0.0000	0.2270	25.00	0.00	(12.6685)	(13.9521)	0.0000	1	(26.6205)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	700	2,037.0000	1,425,900.00	1,425,900.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.7664)	0.0000	1	(18.6344)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	800	2,037.0000	1,629,600.00	1,629,600.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.1616)	0.0000	1	(21.2964)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	800	2,037.0000	1,629,600.00	1,629,600.00	0.0000	0.2270	25.00	0.00	(10.1348)	(11.1616)	0.0000	1	(21.2964)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	200	2,037.0000	407,400.00	407,400.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7904)	0.0000	1	(5.3241)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	500	2,037.0000	1,018,500.00	1,018,500.00	0.0000	0.2270	25.00	0.00	(6.3342)	(6.9760)	0.0000	1	(13.3103)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	200	2,037.0000	407,400.00	407,400.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7904)	0.0000	1	(5.3241)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	200	2,037.0000	407,400.00	407,400.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7904)	0.0000	1	(5.3241)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	600	2,037.0000	1,222,200.00	1,222,200.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.3712)	0.0000	1	(15.9723)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	700	2,037.0000	1,425,900.00	1,425,900.00	0.0000	0.2270	25.00	0.00	(8.8679)	(9.7664)	0.0000	1	(18.6344)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	100	2,037.0000	203,700.00	203,700.00	0.0000	0.2270	25.00	0.00	(1.2668)	(1.3952)	0.0000	1	(2.6621)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	200	2,037.0000	407,400.00	407,400.00	0.0000	0.2270	25.00	0.00	(2.5337)	(2.7904)	0.0000	1	(5.3241)	02/04/2025
9552.T	01/07/2025	SDB3262178991	0	600	2,037.0000	1,222,200.00	1,222,200.00	0.0000	0.2270	25.00	0.00	(7.6011)	(8.3712)	0.0000	1	(15.9723)	02/04/2025
TOTAL M&A RESEARCH INSTITUTE HOLDING CMN													(1,417.0029)	(1,529.4993)	0.0000	(2,946.5022)	
MARUWA CO, LTD CMN																	
5344.T	01/17/2025	SDB3265604040	0	100	46,970.0000	4,899,318.44	4,697,000.00	0.0000	0.2270	25.00	0.00	(30.4697)	(32.1712)	0.0000	1	(62.6410)	02/04/2025
5344.T	01/16/2025	SDB3265604040	0	100	48,993.1844	4,899,318.44	4,899,318.44	0.0000	0.2270	25.00	0.00	(30.4697)	(33.5570)	0.0000	1	(64.0267)	02/04/2025
TOTAL MARUWA CO, LTD CMN													(60.9395)	(65.7282)	0.0000	(126.6677)	
MEBUKI FINANCIAL GROUP CMN																	
7167.T	01/15/2025	SDB3264649743	0	1,500	643.3000	963,450.00	964,950.00	0.0000	0.2270	25.00	0.00	(5.9919)	(6.6092)	0.0000	1	(12.6011)	02/04/2025
7167.T	01/15/2025	SDB3264649743	0	600	643.3000	385,380.00	385,980.00	0.0000	0.2270	25.00	0.00	(2.3967)	(2.6437)	0.0000	1	(5.0404)	02/04/2025
7167.T	01/14/2025	SDB3264649743	0	1,500	647.5000	963,450.00	971,250.00	0.0000	0.2270	25.00	0.00	(5.9919)	(6.6524)	0.0000	1	(12.6443)	02/04/2025
7167.T	01/14/2025	SDB3264649743	0	1,500	647.5000	963,450.00	971,250.00	0.0000	0.2270	25.00	0.00	(5.9919)	(6.6524)	0.0000	1	(12.6443)	02/04/2025
7167.T	01/14/2025	SDB3264649743	0	200	647.5000	128,460.00	129,500.00	0.0000	0.2270	25.00	0.00	(0.7989)	(0.8870)	0.0000	1	(1.6859)	02/04/2025
7167.T	01/14/2025	SDB3264649743	0	400	647.5000	256,920.00	259,000.00	0.0000	0.2270	25.00	0.00	(1.5978)	(1.7740)	0.0000	1	(3.3718)	02/04/2025
7167.T	01/14/2025	SDB3264649743	0	4,200	647.5000	2,697,660.00	2,719,500.00	0.0000	0.2270	25.00	0.00	(16.7772)	(18.6267)	0.0000	1	(35.4039)	02/04/2025
7167.T	01/13/2025	SDB3264649743	0	1,500	657.1000	963,450.00	985,650.00	0.0000	0.2270	25.00	0.00	(23.9675)	(27.0041)	0.0000	4	(50.9716)	02/04/2025
7167.T	01/13/2025	SDB3264649743	0	1,500	657.1000	963,450.00	985,650.00	0.0000	0.2270	25.00	0.00	(23.9675)	(27.0041)	0.0000	4	(50.9716)	02/04/2025
7167.T	01/13/2025	SDB3264649743	0	200	657.1000	128,460.00	131,420.00	0.0000	0.2270	25.00	0.00	(3.1957)	(3.6005)	0.0000	4	(6.7962)	02/04/2025
7167.T	01/13/2025	SDB3264649743	0	400	657.1000	256,920.00	262,840.00	0.0000	0.2270	25.00	0.00	(6.3913)	(7.2011)	0.0000	4	(13.5924)	02/04/2025
7167.T	01/13/2025	SDB3264649743	0	7,800	657.1000	5,009,940.00	5,125,380.00	0.0000	0.2270	25.00	0.00	(124.6308)	(140.4214)	0.0000	4	(265.0522)	02/04/2025
7167.T	01/09/2025	SDB3264649743	0	1,500	631.8000	963,450.00	947,700.00	0.0000	0.2320	25.00	0.00	(6.1238)	(6.4911)	0.0000	1	(12.6149)	02/04/2025
7167.T	01/09/2025	SDB3264649743	0	1,500	631.8000	963,450.00	947,700.00	0.0000	0.2320	25.00	0.00	(6.1238)	(6.4911)	0.0000	1	(12.6149)	02/04/2025
7167.T	01/09/2025	SDB3264649743	0	200	631.8000	128,460.00	126,360.00	0.0000	0.2320	25.00	0.00	(0.8165)	(0.8655)	0.0000	1	(1.6820)	02/04/2025
7167.T	01/09/2025	SDB3264649743	0	400	631.8000	256,920.00	252,720.00	0.0000	0.2320	25.00	0.00	(1.6330)	(1.7310)	0.0000	1	(3.3640)	02/04/2025
7167.T	01/09/2025	SDB3264649743	0	7,800	631.8000	5,009,940.00	4,928,040.00	0.0000	0.2320	25.00	0.00	(31.8440)	(33.7537)	0.0000	1	(65.5977)	02/04/2025
7167.T	01/08/2025	SDB3264649743	0	1,500	638.8000	963,450.00	958,200.00	0.0000	0.2310	25.00	0.00	(6.0975)	(6.5630)	0.0000	1	(12.6605)	02/04/2025
7167.T	01/08/2025	SDB3264649743	0	1,500	638.8000	963,450.00	958,200.00	0.0000	0.2310	25.00	0.00	(6.0975)	(6.5630)	0.0000	1	(12.6605)	02/04/2025
7167.T	01/08/2025	SDB3264649743	0	200	638.8000	128,460.00	127,760.00	0.0000	0.2310	25.00	0.00	(0.8130)	(0.8751)	0.0000	1	(1.6881)	02/04/2025
7167.T	01/08/2025	SDB3264649743	0	400	638.8000	256,920.00	255,520.00	0.0000	0.2310	25.00	0.00	(1.6260)	(1.7501)	0.0000	1	(3.3761)	02/04/2025
7167.T	01/08/2025	SDB3264649743	0	9,100	638.8000	5,844,930.00	5,813,080.00	0.0000	0.2310	25.00	0.00	(36.9912)	(39.8156)	0.0000	1	(76.8068)	02/04/2025
7167.T	01/07/2025	SDB3264649743	0	1,500	642.3000	963,450.00	963,450.00	0.0000	0.2270	25.00	0.00	(5.9919)	(6.5990)	0.0000	1	(12.5908)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEBUKI FINANCIAL GROUP CMN (Cont.)																	
7167.T	01/07/2025	SDB3264649743	0	1,500	642.3000	963,450.00	963,450.00	0.0000	0.2270	25.00	0.00	(5.9919)	(6.5990)	0.0000	1	(12.5908)	02/04/2025
7167.T	01/07/2025	SDB3264649743	0	200	642.3000	128,460.00	128,460.00	0.0000	0.2270	25.00	0.00	(0.7989)	(0.8799)	0.0000	1	(1.6788)	02/04/2025
7167.T	01/07/2025	SDB3264649743	0	400	642.3000	256,920.00	256,920.00	0.0000	0.2270	25.00	0.00	(1.5978)	(1.7597)	0.0000	1	(3.3576)	02/04/2025
7167.T	01/07/2025	SDB3264649743	0	9,900	642.3000	6,358,770.00	6,358,770.00	0.0000	0.2270	25.00	0.00	(39.5463)	(43.5532)	0.0000	1	(83.0995)	02/04/2025
TOTAL MEBUKI FINANCIAL GROUP CMN													(373.7922)	(413.3666)	0.0000	(787.1588)	
MEIDENSHA CORP. CMN																	
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,197,577.84	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.4479)	(8.1781)	0.0000	1	(15.6260)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	200	3,980.0000	806,552.42	796,000.00	0.0000	0.2270	25.00	0.00	(5.0161)	(5.4521)	0.0000	1	(10.4681)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,219,579.27	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.5848)	(8.1781)	0.0000	1	(15.7629)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,272,582.71	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.9144)	(8.1781)	0.0000	1	(16.0925)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	100	3,980.0000	437,500.00	398,000.00	0.0000	0.2270	25.00	0.00	(2.7209)	(2.7260)	0.0000	1	(5.4469)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,312,500.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.1781)	0.0000	1	(16.3408)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	800	3,980.0000	3,500,000.00	3,184,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(21.8082)	0.0000	1	(43.5753)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	400	3,980.0000	1,750,000.00	1,592,000.00	0.0000	0.2270	25.00	0.00	(10.8836)	(10.9041)	0.0000	1	(21.7877)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	200	3,980.0000	875,000.00	796,000.00	0.0000	0.2270	25.00	0.00	(5.4418)	(5.4521)	0.0000	1	(10.8938)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,312,500.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.1781)	0.0000	1	(16.3408)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	500	3,980.0000	2,187,500.00	1,990,000.00	0.0000	0.2270	25.00	0.00	(13.6045)	(13.6301)	0.0000	1	(27.2346)	02/04/2025
6508.T	01/17/2025	SDB3262800249	0	300	3,980.0000	1,312,500.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.1781)	0.0000	1	(16.3408)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	200	4,005.0000	806,552.42	801,000.00	0.0000	0.2270	25.00	0.00	(5.0161)	(5.4863)	0.0000	1	(10.5024)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	300	4,005.0000	1,219,579.27	1,201,500.00	0.0000	0.2270	25.00	0.00	(7.5848)	(8.2295)	0.0000	1	(15.8142)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	300	4,005.0000	1,272,582.71	1,201,500.00	0.0000	0.2270	25.00	0.00	(7.9144)	(8.2295)	0.0000	1	(16.1439)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	100	4,005.0000	437,500.00	400,500.00	0.0000	0.2270	25.00	0.00	(2.7209)	(2.7432)	0.0000	1	(5.4640)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	300	4,005.0000	1,312,500.00	1,201,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.2295)	0.0000	1	(16.3921)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	800	4,005.0000	3,500,000.00	3,204,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(21.9452)	0.0000	1	(43.7123)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	400	4,005.0000	1,750,000.00	1,602,000.00	0.0000	0.2270	25.00	0.00	(10.8836)	(10.9726)	0.0000	1	(21.8562)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	200	4,005.0000	875,000.00	801,000.00	0.0000	0.2270	25.00	0.00	(5.4418)	(5.4863)	0.0000	1	(10.9281)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	300	4,005.0000	1,312,500.00	1,201,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.2295)	0.0000	1	(16.3921)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	500	4,005.0000	2,187,500.00	2,002,500.00	0.0000	0.2270	25.00	0.00	(13.6045)	(13.7158)	0.0000	1	(27.3202)	02/04/2025
6508.T	01/16/2025	SDB3262800249	0	300	4,005.0000	1,312,500.00	1,201,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.2295)	0.0000	1	(16.3921)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	300	4,060.0000	1,219,579.27	1,218,000.00	0.0000	0.2270	25.00	0.00	(7.5848)	(8.3425)	0.0000	1	(15.9272)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	300	4,060.0000	1,272,582.71	1,218,000.00	0.0000	0.2270	25.00	0.00	(7.9144)	(8.3425)	0.0000	1	(16.2569)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	100	4,060.0000	437,500.00	406,000.00	0.0000	0.2270	25.00	0.00	(2.7209)	(2.7808)	0.0000	1	(5.5017)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	300	4,060.0000	1,312,500.00	1,218,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.3425)	0.0000	1	(16.5051)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	800	4,060.0000	3,500,000.00	3,248,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(22.2466)	0.0000	1	(44.0137)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	400	4,060.0000	1,750,000.00	1,624,000.00	0.0000	0.2270	25.00	0.00	(10.8836)	(11.1233)	0.0000	1	(22.0068)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	200	4,060.0000	875,000.00	812,000.00	0.0000	0.2270	25.00	0.00	(5.4418)	(5.5616)	0.0000	1	(11.0034)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	300	4,060.0000	1,312,500.00	1,218,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.3425)	0.0000	1	(16.5051)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	500	4,060.0000	2,187,500.00	2,030,000.00	0.0000	0.2270	25.00	0.00	(13.6045)	(13.9041)	0.0000	1	(27.5086)	02/04/2025
6508.T	01/15/2025	SDB3262800249	0	300	4,060.0000	1,312,500.00	1,218,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.3425)	0.0000	1	(16.5051)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	300	4,140.0000	1,272,582.71	1,242,000.00	0.0000	0.2270	25.00	0.00	(7.9144)	(8.5068)	0.0000	1	(16.4213)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	100	4,140.0000	437,500.00	414,000.00	0.0000	0.2270	25.00	0.00	(2.7209)	(2.8356)	0.0000	1	(5.5665)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	300	4,140.0000	1,312,500.00	1,242,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.5068)	0.0000	1	(16.6695)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	800	4,140.0000	3,500,000.00	3,312,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(22.6849)	0.0000	1	(44.4521)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	400	4,140.0000	1,750,000.00	1,656,000.00	0.0000	0.2270	25.00	0.00	(10.8836)	(11.3425)	0.0000	1	(22.2260)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	200	4,140.0000	875,000.00	828,000.00	0.0000	0.2270	25.00	0.00	(5.4418)	(5.6712)	0.0000	1	(11.1130)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	300	4,140.0000	1,312,500.00	1,242,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.5068)	0.0000	1	(16.6695)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	500	4,140.0000	2,187,500.00	2,070,000.00	0.0000	0.2270	25.00	0.00	(13.6045)	(14.1781)	0.0000	1	(27.7825)	02/04/2025
6508.T	01/14/2025	SDB3262800249	0	300	4,140.0000	1,312,500.00	1,242,000.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.5068)	0.0000	1	(16.6695)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	300	4,255.0000	1,272,582.71	1,276,500.00	0.0000	0.2270	25.00	0.00	(31.6577)	(34.9726)	0.0000	4	(66.6303)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	100	4,255.0000	437,500.00	425,500.00	0.0000	0.2270	25.00	0.00	(10.8836)	(11.6575)	0.0000	4	(22.5411)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	300	4,255.0000	1,312,500.00	1,276,500.00	0.0000	0.2270	25.00	0.00	(32.6507)	(34.9726)	0.0000	4	(67.6233)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	800	4,255.0000	3,500,000.00	3,404,000.00	0.0000	0.2270	25.00	0.00	(87.0685)	(93.2603)	0.0000	4	(180.3288)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEIDENSHA CORP. CMN (Cont.)																	
6508.T	01/13/2025	SDB3262800249	0	400	4,255.0000	1,750,000.00	1,702,000.00	0.0000	0.2270	25.00	0.00	(43.5342)	(46.6301)	0.0000	4	(90.1644)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	200	4,255.0000	875,000.00	851,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(23.3151)	0.0000	4	(45.0822)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	300	4,255.0000	1,312,500.00	1,276,500.00	0.0000	0.2270	25.00	0.00	(32.6507)	(34.9726)	0.0000	4	(67.6233)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	500	4,255.0000	2,187,500.00	2,127,500.00	0.0000	0.2270	25.00	0.00	(54.4178)	(58.2877)	0.0000	4	(112.7055)	02/04/2025
6508.T	01/13/2025	SDB3262800249	0	300	4,255.0000	1,312,500.00	1,276,500.00	0.0000	0.2270	25.00	0.00	(32.6507)	(34.9726)	0.0000	4	(67.6233)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	100	4,260.0000	437,500.00	426,000.00	0.0000	0.2320	25.00	0.00	(2.7808)	(2.9178)	0.0000	1	(5.6986)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	300	4,260.0000	1,312,500.00	1,278,000.00	0.0000	0.2320	25.00	0.00	(8.3425)	(8.7534)	0.0000	1	(17.0959)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	800	4,260.0000	3,500,000.00	3,408,000.00	0.0000	0.2320	25.00	0.00	(22.2466)	(23.3425)	0.0000	1	(45.5890)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	400	4,260.0000	1,750,000.00	1,704,000.00	0.0000	0.2320	25.00	0.00	(11.1233)	(11.6712)	0.0000	1	(22.7945)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	200	4,260.0000	875,000.00	852,000.00	0.0000	0.2320	25.00	0.00	(5.5616)	(5.8356)	0.0000	1	(11.3973)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	300	4,260.0000	1,312,500.00	1,278,000.00	0.0000	0.2320	25.00	0.00	(8.3425)	(8.7534)	0.0000	1	(17.0959)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	500	4,260.0000	2,187,500.00	2,130,000.00	0.0000	0.2320	25.00	0.00	(13.9041)	(14.5890)	0.0000	1	(28.4932)	02/04/2025
6508.T	01/09/2025	SDB3262800249	0	300	4,260.0000	1,312,500.00	1,278,000.00	0.0000	0.2320	25.00	0.00	(8.3425)	(8.7534)	0.0000	1	(17.0959)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	100	4,295.0000	437,500.00	429,500.00	0.0000	0.2310	25.00	0.00	(2.7688)	(2.9418)	0.0000	1	(5.7106)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	300	4,295.0000	1,312,500.00	1,288,500.00	0.0000	0.2310	25.00	0.00	(8.3065)	(8.8253)	0.0000	1	(17.1318)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	800	4,295.0000	3,500,000.00	3,436,000.00	0.0000	0.2310	25.00	0.00	(22.1507)	(23.5342)	0.0000	1	(45.6849)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	400	4,295.0000	1,750,000.00	1,718,000.00	0.0000	0.2310	25.00	0.00	(11.0753)	(11.7671)	0.0000	1	(22.8425)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	200	4,295.0000	875,000.00	859,000.00	0.0000	0.2310	25.00	0.00	(5.5377)	(5.8836)	0.0000	1	(11.4212)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	300	4,295.0000	1,312,500.00	1,288,500.00	0.0000	0.2310	25.00	0.00	(8.3065)	(8.8253)	0.0000	1	(17.1318)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	500	4,295.0000	2,187,500.00	2,147,500.00	0.0000	0.2310	25.00	0.00	(13.8442)	(14.7089)	0.0000	1	(28.5531)	02/04/2025
6508.T	01/08/2025	SDB3262800249	0	300	4,295.0000	1,312,500.00	1,288,500.00	0.0000	0.2310	25.00	0.00	(8.3065)	(8.8253)	0.0000	1	(17.1318)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	100	4,375.0000	437,500.00	437,500.00	0.0000	0.2270	25.00	0.00	(2.7209)	(2.9966)	0.0000	1	(5.7175)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	300	4,375.0000	1,312,500.00	1,312,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.9897)	0.0000	1	(17.1524)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	800	4,375.0000	3,500,000.00	3,500,000.00	0.0000	0.2270	25.00	0.00	(21.7671)	(23.9726)	0.0000	1	(45.7397)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	400	4,375.0000	1,750,000.00	1,750,000.00	0.0000	0.2270	25.00	0.00	(10.8836)	(11.9863)	0.0000	1	(22.8699)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	200	4,375.0000	875,000.00	875,000.00	0.0000	0.2270	25.00	0.00	(5.4418)	(5.9932)	0.0000	1	(11.4349)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	300	4,375.0000	1,312,500.00	1,312,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.9897)	0.0000	1	(17.1524)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	500	4,375.0000	2,187,500.00	2,187,500.00	0.0000	0.2270	25.00	0.00	(13.6045)	(14.9829)	0.0000	1	(28.5873)	02/04/2025
6508.T	01/07/2025	SDB3262800249	0	300	4,375.0000	1,312,500.00	1,312,500.00	0.0000	0.2270	25.00	0.00	(8.1627)	(8.9897)	0.0000	1	(17.1524)	02/04/2025
TOTAL MEIDENSHA CORP. CMN												(974.6423)	(1,028.4760)	0.0000	(2,003.1183)		
MEITEC CORP. CMN																	
9744.T	01/17/2025	SDB3260121428	0	900	2,878.5000	2,593,268.55	2,590,650.00	0.0000	0.2270	25.00	0.00	(16.1280)	(17.7442)	0.0000	1	(33.8722)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	300	2,878.5000	871,206.62	863,550.00	0.0000	0.2270	25.00	0.00	(5.4182)	(5.9147)	0.0000	1	(11.3329)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	500	2,878.5000	1,463,045.09	1,439,250.00	0.0000	0.2270	25.00	0.00	(9.0989)	(9.8579)	0.0000	1	(18.9568)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	300	2,878.5000	883,907.45	863,550.00	0.0000	0.2270	25.00	0.00	(5.4972)	(5.9147)	0.0000	1	(11.4119)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	800	2,878.5000	2,369,504.01	2,302,800.00	0.0000	0.2270	25.00	0.00	(14.7364)	(15.7726)	0.0000	1	(30.5090)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	100	2,878.5000	298,369.39	287,850.00	0.0000	0.2270	25.00	0.00	(1.8556)	(1.9716)	0.0000	1	(3.8272)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	200	2,878.5000	593,000.00	575,700.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9432)	0.0000	1	(7.6311)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	2,900	2,878.5000	8,598,500.00	8,347,650.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.1757)	0.0000	1	(110.6513)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	2,200	2,878.5000	6,523,000.00	6,332,700.00	0.0000	0.2270	25.00	0.00	(40.5677)	(43.3747)	0.0000	1	(83.9424)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	1,700	2,878.5000	5,040,500.00	4,893,450.00	0.0000	0.2270	25.00	0.00	(31.3478)	(33.5168)	0.0000	1	(64.8645)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	400	2,878.5000	1,186,000.00	1,151,400.00	0.0000	0.2270	25.00	0.00	(7.3759)	(7.8863)	0.0000	1	(15.2622)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	1,100	2,878.5000	3,261,500.00	3,166,350.00	0.0000	0.2270	25.00	0.00	(20.2838)	(21.6873)	0.0000	1	(41.9712)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	700	2,878.5000	2,075,500.00	2,014,950.00	0.0000	0.2270	25.00	0.00	(12.9079)	(13.8010)	0.0000	1	(26.7089)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	2,900	2,878.5000	8,598,500.00	8,347,650.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.1757)	0.0000	1	(110.6513)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	200	2,878.5000	593,000.00	575,700.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9432)	0.0000	1	(7.6311)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	11,300	2,878.5000	33,504,500.00	32,527,050.00	0.0000	0.2270	25.00	0.00	(208.3705)	(222.7880)	0.0000	1	(431.1585)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	500	2,878.5000	1,482,500.00	1,439,250.00	0.0000	0.2270	25.00	0.00	(9.2199)	(9.8579)	0.0000	1	(19.0778)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	300	2,878.5000	889,500.00	863,550.00	0.0000	0.2270	25.00	0.00	(5.5320)	(5.9147)	0.0000	1	(11.4467)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	900	2,878.5000	2,668,500.00	2,590,650.00	0.0000	0.2270	25.00	0.00	(16.5959)	(17.7442)	0.0000	1	(34.3401)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	2,700	2,878.5000	8,005,500.00	7,771,950.00	0.0000	0.2270	25.00	0.00	(49.7876)	(53.2325)	0.0000	1	(103.0202)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	200	2,878.5000	593,000.00	575,700.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9432)	0.0000	1	(7.6311)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEITEC CORP. CMN (Cont.)																	
9744.T	01/17/2025	SDB3260121428	0	1,200	2,878.5000	3,558,000.00	3,454,200.00	0.0000	0.2270	25.00	0.00	(22.1278)	(23.6589)	0.0000	1	(45.7867)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	100	2,878.5000	296,500.00	287,850.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9716)	0.0000	1	(3.8156)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	900	2,878.5000	2,668,500.00	2,590,650.00	0.0000	0.2270	25.00	0.00	(16.5959)	(17.7442)	0.0000	1	(34.3401)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	600	2,878.5000	1,779,000.00	1,727,100.00	0.0000	0.2270	25.00	0.00	(11.0639)	(11.8295)	0.0000	1	(22.8934)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	2,900	2,878.5000	8,598,500.00	8,347,650.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.1757)	0.0000	1	(110.6513)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	4,300	2,878.5000	12,749,500.00	12,377,550.00	0.0000	0.2270	25.00	0.00	(79.2914)	(84.7777)	0.0000	1	(164.0692)	02/04/2025
9744.T	01/17/2025	SDB3260121428	0	200	2,878.5000	593,000.00	575,700.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9432)	0.0000	1	(7.6311)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	300	2,894.5000	871,206.62	868,350.00	0.0000	0.2270	25.00	0.00	(5.4182)	(5.9476)	0.0000	1	(11.3658)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	500	2,894.5000	1,463,045.09	1,447,250.00	0.0000	0.2270	25.00	0.00	(9.0989)	(9.9127)	0.0000	1	(19.0116)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	300	2,894.5000	883,907.45	868,350.00	0.0000	0.2270	25.00	0.00	(5.4972)	(5.9476)	0.0000	1	(11.4448)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	800	2,894.5000	2,369,504.01	2,315,600.00	0.0000	0.2270	25.00	0.00	(14.7364)	(15.8603)	0.0000	1	(30.5966)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	100	2,894.5000	298,369.39	289,450.00	0.0000	0.2270	25.00	0.00	(1.8556)	(1.9825)	0.0000	1	(3.8381)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	200	2,894.5000	593,000.00	578,900.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9651)	0.0000	1	(7.6530)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	2,900	2,894.5000	8,598,500.00	8,394,050.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.4935)	0.0000	1	(110.9691)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	2,200	2,894.5000	6,523,000.00	6,367,900.00	0.0000	0.2270	25.00	0.00	(40.5677)	(43.6158)	0.0000	1	(84.1835)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	1,700	2,894.5000	5,040,500.00	4,920,650.00	0.0000	0.2270	25.00	0.00	(31.3478)	(33.7031)	0.0000	1	(65.0508)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	400	2,894.5000	1,186,000.00	1,157,800.00	0.0000	0.2270	25.00	0.00	(7.3759)	(7.9301)	0.0000	1	(15.3061)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	1,100	2,894.5000	3,261,500.00	3,183,950.00	0.0000	0.2270	25.00	0.00	(20.2838)	(21.8079)	0.0000	1	(42.0917)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	700	2,894.5000	2,075,500.00	2,026,150.00	0.0000	0.2270	25.00	0.00	(12.9079)	(13.8777)	0.0000	1	(26.7856)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	2,900	2,894.5000	8,598,500.00	8,394,050.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.4935)	0.0000	1	(110.9691)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	200	2,894.5000	593,000.00	578,900.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9651)	0.0000	1	(7.6530)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	11,300	2,894.5000	33,504,500.00	32,707,850.00	0.0000	0.2270	25.00	0.00	(208.3705)	(224.0264)	0.0000	1	(432.3968)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	500	2,894.5000	1,482,500.00	1,447,250.00	0.0000	0.2270	25.00	0.00	(9.2199)	(9.9127)	0.0000	1	(19.1326)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	300	2,894.5000	889,500.00	868,350.00	0.0000	0.2270	25.00	0.00	(5.5320)	(5.9476)	0.0000	1	(11.4796)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	900	2,894.5000	2,668,500.00	2,605,050.00	0.0000	0.2270	25.00	0.00	(16.5959)	(17.8428)	0.0000	1	(34.4387)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	2,700	2,894.5000	8,005,500.00	7,815,150.00	0.0000	0.2270	25.00	0.00	(49.7876)	(53.5284)	0.0000	1	(103.3161)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	200	2,894.5000	593,000.00	578,900.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9651)	0.0000	1	(7.6530)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	1,200	2,894.5000	3,558,000.00	3,473,400.00	0.0000	0.2270	25.00	0.00	(22.1278)	(23.7904)	0.0000	1	(45.9182)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	100	2,894.5000	296,500.00	289,450.00	0.0000	0.2270	25.00	0.00	(1.8440)	(1.9825)	0.0000	1	(3.8265)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	900	2,894.5000	2,668,500.00	2,605,050.00	0.0000	0.2270	25.00	0.00	(16.5959)	(17.8428)	0.0000	1	(34.4387)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	600	2,894.5000	1,779,000.00	1,736,700.00	0.0000	0.2270	25.00	0.00	(11.0639)	(11.8952)	0.0000	1	(22.9591)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	2,900	2,894.5000	8,598,500.00	8,394,050.00	0.0000	0.2270	25.00	0.00	(53.4756)	(57.4935)	0.0000	1	(110.9691)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	4,300	2,894.5000	12,749,500.00	12,446,350.00	0.0000	0.2270	25.00	0.00	(79.2914)	(85.2490)	0.0000	1	(164.5404)	02/04/2025
9744.T	01/16/2025	SDB3260121428	0	200	2,894.5000	593,000.00	578,900.00	0.0000	0.2270	25.00	0.00	(3.6880)	(3.9651)	0.0000	1	(7.6530)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	500	2,926.5000	1,463,045.09	1,463,250.00	0.0000	0.2270	25.00	0.00	(9.0989)	(10.0223)	0.0000	1	(19.1212)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	300	2,926.5000	883,907.45	877,950.00	0.0000	0.2270	25.00	0.00	(5.4972)	(6.0134)	0.0000	1	(11.5105)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	800	2,926.5000	2,369,504.01	2,341,200.00	0.0000	0.2270	25.00	0.00	(14.7364)	(16.0356)	0.0000	1	(30.7720)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	100	2,926.5000	298,369.39	292,650.00	0.0000	0.2270	25.00	0.00	(1.8556)	(2.0045)	0.0000	1	(3.8601)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	200	2,926.5000	593,000.00	585,300.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0089)	0.0000	1	(7.6969)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	2,900	2,926.5000	8,598,500.00	8,486,850.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.1291)	0.0000	1	(111.6047)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	2,200	2,926.5000	6,523,000.00	6,438,300.00	0.0000	0.2270	25.00	0.00	(40.5677)	(44.0979)	0.0000	1	(84.6656)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	1,700	2,926.5000	5,040,500.00	4,975,050.00	0.0000	0.2270	25.00	0.00	(31.3478)	(34.0757)	0.0000	1	(65.4235)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	400	2,926.5000	1,186,000.00	1,170,600.00	0.0000	0.2270	25.00	0.00	(7.3759)	(8.0178)	0.0000	1	(15.3938)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	1,100	2,926.5000	3,261,500.00	3,219,150.00	0.0000	0.2270	25.00	0.00	(20.2838)	(22.0490)	0.0000	1	(42.3328)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	700	2,926.5000	2,075,500.00	2,048,550.00	0.0000	0.2270	25.00	0.00	(12.9079)	(14.0312)	0.0000	1	(26.9391)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	2,900	2,926.5000	8,598,500.00	8,486,850.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.1291)	0.0000	1	(111.6047)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	200	2,926.5000	593,000.00	585,300.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0089)	0.0000	1	(7.6969)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	11,300	2,926.5000	33,504,500.00	33,069,450.00	0.0000	0.2270	25.00	0.00	(208.3705)	(226.5031)	0.0000	1	(434.8735)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	500	2,926.5000	1,482,500.00	1,463,250.00	0.0000	0.2270	25.00	0.00	(9.2199)	(10.0223)	0.0000	1	(19.2422)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	300	2,926.5000	889,500.00	877,950.00	0.0000	0.2270	25.00	0.00	(5.5320)	(6.0134)	0.0000	1	(11.5453)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	900	2,926.5000	2,668,500.00	2,633,850.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.0401)	0.0000	1	(34.6359)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEITEC CORP. CMN (Cont.)																	
9744.T	01/15/2025	SDB3260121428	0	1,200	2,926.5000	3,558,000.00	3,511,800.00	0.0000	0.2270	25.00	0.00	(22.1278)	(24.0534)	0.0000	1	(46.1813)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	100	2,926.5000	296,500.00	292,650.00	0.0000	0.2270	25.00	0.00	(1.8440)	(2.0045)	0.0000	1	(3.8484)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	900	2,926.5000	2,668,500.00	2,633,850.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.0401)	0.0000	1	(34.6359)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	600	2,926.5000	1,779,000.00	1,755,900.00	0.0000	0.2270	25.00	0.00	(11.0639)	(12.0267)	0.0000	1	(23.0906)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	2,900	2,926.5000	8,598,500.00	8,486,850.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.1291)	0.0000	1	(111.6047)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	4,300	2,926.5000	12,749,500.00	12,583,950.00	0.0000	0.2270	25.00	0.00	(79.2914)	(86.1914)	0.0000	1	(165.4828)	02/04/2025
9744.T	01/15/2025	SDB3260121428	0	200	2,926.5000	593,000.00	585,300.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0089)	0.0000	1	(7.6969)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	300	2,942.0000	883,907.45	882,600.00	0.0000	0.2270	25.00	0.00	(5.4972)	(6.0452)	0.0000	1	(11.5424)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	800	2,942.0000	2,369,504.01	2,353,600.00	0.0000	0.2270	25.00	0.00	(14.7364)	(16.1205)	0.0000	1	(30.8569)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	100	2,942.0000	298,369.39	294,200.00	0.0000	0.2270	25.00	0.00	(1.8556)	(2.0151)	0.0000	1	(3.8707)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	200	2,942.0000	593,000.00	588,400.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0301)	0.0000	1	(7.7181)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	2,900	2,942.0000	8,598,500.00	8,531,800.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.4370)	0.0000	1	(111.9126)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	2,200	2,942.0000	6,523,000.00	6,472,400.00	0.0000	0.2270	25.00	0.00	(40.5677)	(44.3315)	0.0000	1	(84.8992)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	1,700	2,942.0000	5,040,500.00	5,001,400.00	0.0000	0.2270	25.00	0.00	(31.3478)	(34.2562)	0.0000	1	(65.6039)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	400	2,942.0000	1,186,000.00	1,176,800.00	0.0000	0.2270	25.00	0.00	(7.3759)	(8.0603)	0.0000	1	(15.4362)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	1,100	2,942.0000	3,261,500.00	3,236,200.00	0.0000	0.2270	25.00	0.00	(20.2838)	(22.1658)	0.0000	1	(42.4496)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	700	2,942.0000	2,075,500.00	2,059,400.00	0.0000	0.2270	25.00	0.00	(12.9079)	(14.1055)	0.0000	1	(27.0134)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	2,900	2,942.0000	8,598,500.00	8,531,800.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.4370)	0.0000	1	(111.9126)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	200	2,942.0000	593,000.00	588,400.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0301)	0.0000	1	(7.7181)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	11,300	2,942.0000	33,504,500.00	33,244,600.00	0.0000	0.2270	25.00	0.00	(208.3705)	(227.7027)	0.0000	1	(436.0732)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	500	2,942.0000	1,482,500.00	1,471,000.00	0.0000	0.2270	25.00	0.00	(9.2199)	(10.0753)	0.0000	1	(19.2953)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	300	2,942.0000	889,500.00	882,600.00	0.0000	0.2270	25.00	0.00	(5.5320)	(6.0452)	0.0000	1	(11.5772)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	900	2,942.0000	2,668,500.00	2,647,800.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.1356)	0.0000	1	(34.7315)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	2,700	2,942.0000	8,005,500.00	7,943,400.00	0.0000	0.2270	25.00	0.00	(49.7876)	(54.4068)	0.0000	1	(104.1945)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	200	2,942.0000	593,000.00	588,400.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0301)	0.0000	1	(7.7181)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	1,200	2,942.0000	3,558,000.00	3,530,400.00	0.0000	0.2270	25.00	0.00	(22.1278)	(24.1808)	0.0000	1	(46.3087)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	100	2,942.0000	296,500.00	294,200.00	0.0000	0.2270	25.00	0.00	(1.8440)	(2.0151)	0.0000	1	(3.8591)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	900	2,942.0000	2,668,500.00	2,647,800.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.1356)	0.0000	1	(34.7315)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	600	2,942.0000	1,779,000.00	1,765,200.00	0.0000	0.2270	25.00	0.00	(11.0639)	(12.0904)	0.0000	1	(23.1543)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	2,900	2,942.0000	8,598,500.00	8,531,800.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.4370)	0.0000	1	(111.9126)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	4,300	2,942.0000	12,749,500.00	12,650,600.00	0.0000	0.2270	25.00	0.00	(79.2914)	(86.6479)	0.0000	1	(165.9394)	02/04/2025
9744.T	01/14/2025	SDB3260121428	0	200	2,942.0000	593,000.00	588,400.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0301)	0.0000	1	(7.7181)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	800	2,955.0000	2,369,504.01	2,364,000.00	0.0000	0.2270	25.00	0.00	(58.9455)	(64.7671)	0.0000	4	(123.7126)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	100	2,955.0000	298,369.39	295,500.00	0.0000	0.2270	25.00	0.00	(7.4224)	(8.0959)	0.0000	4	(15.5183)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	200	2,955.0000	593,000.00	591,000.00	0.0000	0.2270	25.00	0.00	(14.7519)	(16.1918)	0.0000	4	(30.9437)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	2,900	2,955.0000	8,598,500.00	8,569,500.00	0.0000	0.2270	25.00	0.00	(213.9024)	(234.7808)	0.0000	4	(448.6832)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	2,200	2,955.0000	6,523,000.00	6,501,000.00	0.0000	0.2270	25.00	0.00	(162.2708)	(178.1096)	0.0000	4	(340.3804)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	1,700	2,955.0000	5,040,500.00	5,023,500.00	0.0000	0.2270	25.00	0.00	(125.3911)	(137.6301)	0.0000	4	(263.0212)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	400	2,955.0000	1,186,000.00	1,182,000.00	0.0000	0.2270	25.00	0.00	(29.5038)	(32.3836)	0.0000	4	(61.8873)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	1,100	2,955.0000	3,261,500.00	3,250,500.00	0.0000	0.2270	25.00	0.00	(81.1354)	(89.0548)	0.0000	4	(170.1902)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	700	2,955.0000	2,075,500.00	2,068,500.00	0.0000	0.2270	25.00	0.00	(51.6316)	(56.6712)	0.0000	4	(108.3028)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	2,900	2,955.0000	8,598,500.00	8,569,500.00	0.0000	0.2270	25.00	0.00	(213.9024)	(234.7808)	0.0000	4	(448.6832)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	200	2,955.0000	593,000.00	591,000.00	0.0000	0.2270	25.00	0.00	(14.7519)	(16.1918)	0.0000	4	(30.9437)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	11,300	2,955.0000	33,504,500.00	33,391,500.00	0.0000	0.2270	25.00	0.00	(833.4818)	(914.8356)	0.0000	4	(1,748.3174)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	500	2,955.0000	1,482,500.00	1,477,500.00	0.0000	0.2270	25.00	0.00	(36.8797)	(40.4795)	0.0000	4	(77.3592)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	300	2,955.0000	889,500.00	886,500.00	0.0000	0.2270	25.00	0.00	(22.1278)	(24.2877)	0.0000	4	(46.4155)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	900	2,955.0000	2,668,500.00	2,659,500.00	0.0000	0.2270	25.00	0.00	(66.3835)	(72.8630)	0.0000	4	(139.2465)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	2,700	2,955.0000	8,005,500.00	7,978,500.00	0.0000	0.2270	25.00	0.00	(199.1505)	(218.5890)	0.0000	4	(417.7396)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	200	2,955.0000	593,000.00	591,000.00	0.0000	0.2270	25.00	0.00	(14.7519)	(16.1918)	0.0000	4	(30.9437)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	1,200	2,955.0000	3,558,000.00	3,546,000.00	0.0000	0.2270	25.00	0.00	(88.5113)	(97.1507)	0.0000	4	(185.6620)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	100	2,955.000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEITEC CORP. CMN (Cont.)																	
9744.T	01/13/2025	SDB3260121428	0	2,900	2,955.0000	8,598,500.00	8,569,500.00	0.0000	0.2270	25.00	0.00	(213.9024)	(234.7808)	0.0000	4	(448.6832)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	4,300	2,955.0000	12,749,500.00	12,706,500.00	0.0000	0.2270	25.00	0.00	(317.1656)	(348.1233)	0.0000	4	(665.2889)	02/04/2025
9744.T	01/13/2025	SDB3260121428	0	200	2,955.0000	593,000.00	591,000.00	0.0000	0.2270	25.00	0.00	(14.7519)	(16.1918)	0.0000	4	(30.9437)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	100	2,982.5000	298,369.39	298,250.00	0.0000	0.2320	25.00	0.00	(1.8965)	(2.0428)	0.0000	1	(3.9393)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	200	2,982.5000	593,000.00	596,500.00	0.0000	0.2320	25.00	0.00	(3.7692)	(4.0856)	0.0000	1	(7.8548)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	2,900	2,982.5000	8,598,500.00	8,649,250.00	0.0000	0.2320	25.00	0.00	(54.6535)	(59.2414)	0.0000	1	(113.8949)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	2,200	2,982.5000	6,523,000.00	6,561,500.00	0.0000	0.2320	25.00	0.00	(41.4613)	(44.9418)	0.0000	1	(86.4030)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	1,700	2,982.5000	5,040,500.00	5,070,250.00	0.0000	0.2320	25.00	0.00	(32.0382)	(34.7277)	0.0000	1	(66.7660)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	400	2,982.5000	1,186,000.00	1,193,000.00	0.0000	0.2320	25.00	0.00	(7.5384)	(8.1712)	0.0000	1	(15.7096)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	1,100	2,982.5000	3,261,500.00	3,280,750.00	0.0000	0.2320	25.00	0.00	(20.7306)	(22.4709)	0.0000	1	(43.2015)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	700	2,982.5000	2,075,500.00	2,087,750.00	0.0000	0.2320	25.00	0.00	(13.1922)	(14.2997)	0.0000	1	(27.4919)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	2,900	2,982.5000	8,598,500.00	8,649,250.00	0.0000	0.2320	25.00	0.00	(54.6535)	(59.2414)	0.0000	1	(113.8949)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	200	2,982.5000	593,000.00	596,500.00	0.0000	0.2320	25.00	0.00	(3.7692)	(4.0856)	0.0000	1	(7.8548)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	11,300	2,982.5000	33,504,500.00	33,702,250.00	0.0000	0.2320	25.00	0.00	(212.9601)	(230.8373)	0.0000	1	(443.7974)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	500	2,982.5000	1,482,500.00	1,491,250.00	0.0000	0.2320	25.00	0.00	(9.4230)	(10.2140)	0.0000	1	(19.6371)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	300	2,982.5000	889,500.00	894,750.00	0.0000	0.2320	25.00	0.00	(5.6538)	(6.1284)	0.0000	1	(11.7822)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	900	2,982.5000	2,668,500.00	2,684,250.00	0.0000	0.2320	25.00	0.00	(16.9614)	(18.3853)	0.0000	1	(35.3467)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	2,700	2,982.5000	8,005,500.00	8,052,750.00	0.0000	0.2320	25.00	0.00	(50.8843)	(55.1558)	0.0000	1	(106.0401)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	200	2,982.5000	593,000.00	596,500.00	0.0000	0.2320	25.00	0.00	(3.7692)	(4.0856)	0.0000	1	(7.8548)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	1,200	2,982.5000	3,558,000.00	3,579,000.00	0.0000	0.2320	25.00	0.00	(22.6152)	(24.5137)	0.0000	1	(47.1289)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	100	2,982.5000	298,500.00	298,250.00	0.0000	0.2320	25.00	0.00	(1.8846)	(2.0428)	0.0000	1	(3.9274)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	900	2,982.5000	2,668,500.00	2,684,250.00	0.0000	0.2320	25.00	0.00	(16.9614)	(18.3853)	0.0000	1	(35.3467)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	600	2,982.5000	1,779,000.00	1,789,500.00	0.0000	0.2320	25.00	0.00	(11.3076)	(12.2568)	0.0000	1	(23.5645)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	2,900	2,982.5000	8,598,500.00	8,649,250.00	0.0000	0.2320	25.00	0.00	(54.6535)	(59.2414)	0.0000	1	(113.8949)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	4,300	2,982.5000	12,749,500.00	12,824,750.00	0.0000	0.2320	25.00	0.00	(81.0379)	(87.8408)	0.0000	1	(168.8787)	02/04/2025
9744.T	01/09/2025	SDB3260121428	0	200	2,982.5000	593,000.00	596,500.00	0.0000	0.2320	25.00	0.00	(3.7692)	(4.0856)	0.0000	1	(7.8548)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	200	2,972.5000	593,000.00	594,500.00	0.0000	0.2310	25.00	0.00	(3.7530)	(4.0719)	0.0000	1	(7.8249)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	2,900	2,972.5000	8,598,500.00	8,620,250.00	0.0000	0.2310	25.00	0.00	(54.4179)	(59.0428)	0.0000	1	(113.4607)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	2,200	2,972.5000	6,523,000.00	6,539,500.00	0.0000	0.2310	25.00	0.00	(41.2825)	(44.7911)	0.0000	1	(86.0736)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	1,700	2,972.5000	5,040,500.00	5,053,250.00	0.0000	0.2310	25.00	0.00	(31.9002)	(34.6113)	0.0000	1	(66.5115)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	400	2,972.5000	1,186,000.00	1,189,000.00	0.0000	0.2310	25.00	0.00	(7.5059)	(8.1438)	0.0000	1	(15.6498)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	1,100	2,972.5000	3,261,500.00	3,269,750.00	0.0000	0.2310	25.00	0.00	(20.6413)	(22.3955)	0.0000	1	(43.0368)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	700	2,972.5000	2,075,500.00	2,080,750.00	0.0000	0.2310	25.00	0.00	(13.1354)	(14.2517)	0.0000	1	(27.3871)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	2,900	2,972.5000	8,598,500.00	8,620,250.00	0.0000	0.2310	25.00	0.00	(54.4179)	(59.0428)	0.0000	1	(113.4607)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	200	2,972.5000	593,000.00	594,500.00	0.0000	0.2310	25.00	0.00	(3.7530)	(4.0719)	0.0000	1	(7.8249)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	11,300	2,972.5000	33,504,500.00	33,589,250.00	0.0000	0.2310	25.00	0.00	(212.0422)	(230.0634)	0.0000	1	(442.1055)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	500	2,972.5000	1,482,500.00	1,486,250.00	0.0000	0.2310	25.00	0.00	(9.3824)	(10.1798)	0.0000	1	(19.5622)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	300	2,972.5000	889,500.00	891,750.00	0.0000	0.2310	25.00	0.00	(5.6294)	(6.1079)	0.0000	1	(11.7373)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	900	2,972.5000	2,668,500.00	2,675,250.00	0.0000	0.2310	25.00	0.00	(16.8883)	(18.3236)	0.0000	1	(35.2119)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	2,700	2,972.5000	8,005,500.00	8,025,750.00	0.0000	0.2310	25.00	0.00	(50.6649)	(54.9709)	0.0000	1	(105.6358)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	200	2,972.5000	593,000.00	594,500.00	0.0000	0.2310	25.00	0.00	(3.7530)	(4.0719)	0.0000	1	(7.8249)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	1,200	2,972.5000	3,558,000.00	3,567,000.00	0.0000	0.2310	25.00	0.00	(22.5178)	(24.4315)	0.0000	1	(46.9493)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	100	2,972.5000	298,500.00	297,250.00	0.0000	0.2310	25.00	0.00	(1.8765)	(2.0360)	0.0000	1	(3.9124)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	900	2,972.5000	2,668,500.00	2,675,250.00	0.0000	0.2310	25.00	0.00	(16.8883)	(18.3236)	0.0000	1	(35.2119)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	600	2,972.5000	1,779,000.00	1,783,500.00	0.0000	0.2310	25.00	0.00	(11.2589)	(12.2158)	0.0000	1	(23.4746)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	2,900	2,972.5000	8,598,500.00	8,620,250.00	0.0000	0.2310	25.00	0.00	(54.4179)	(59.0428)	0.0000	1	(113.4607)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	4,300	2,972.5000	12,749,500.00	12,781,750.00	0.0000	0.2310	25.00	0.00	(80.6886)	(87.5462)	0.0000	1	(168.2348)	02/04/2025
9744.T	01/08/2025	SDB3260121428	0	200	2,972.5000	593,000.00	594,500.00	0.0000	0.2310	25.00	0.00	(3.7530)	(4.0719)	0.0000	1	(7.8249)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	200	2,965.0000	593,000.00	593,000.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0616)	0.0000	1	(7.7496)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	2,900	2,965.0000	8,598,500.00	8,598,500.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.8938)	0.0000	1	(112.3694)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	2,200	2,965.0000	6,523,000.0											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MEITEC CORP. CMN (Cont.)																	
9744.T	01/07/2025	SDB3260121428	0	1,100	2,965.0000	3,261,500.00	3,261,500.00	0.0000	0.2270	25.00	0.00	(20.2838)	(22.3390)	0.0000	1	(42.6229)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	700	2,965.0000	2,075,500.00	2,075,500.00	0.0000	0.2270	25.00	0.00	(12.9079)	(14.2158)	0.0000	1	(27.1237)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	2,900	2,965.0000	8,598,500.00	8,598,500.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.8938)	0.0000	1	(112.3694)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	200	2,965.0000	593,000.00	593,000.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0616)	0.0000	1	(7.7496)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	11,300	2,965.0000	33,504,500.00	33,504,500.00	0.0000	0.2270	25.00	0.00	(208.3705)	(229.4829)	0.0000	1	(437.8533)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	500	2,965.0000	1,482,500.00	1,482,500.00	0.0000	0.2270	25.00	0.00	(9.2199)	(10.1541)	0.0000	1	(19.3740)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	300	2,965.0000	889,500.00	889,500.00	0.0000	0.2270	25.00	0.00	(5.5320)	(6.0925)	0.0000	1	(11.6244)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	900	2,965.0000	2,668,500.00	2,668,500.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.2774)	0.0000	1	(34.8733)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	2,700	2,965.0000	8,005,500.00	8,005,500.00	0.0000	0.2270	25.00	0.00	(49.7876)	(54.8322)	0.0000	1	(104.6198)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	200	2,965.0000	593,000.00	593,000.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0616)	0.0000	1	(7.7496)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	1,200	2,965.0000	3,558,000.00	3,558,000.00	0.0000	0.2270	25.00	0.00	(22.1278)	(24.3699)	0.0000	1	(46.4977)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	100	2,965.0000	296,500.00	296,500.00	0.0000	0.2270	25.00	0.00	(1.8440)	(2.0308)	0.0000	1	(3.8748)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	900	2,965.0000	2,668,500.00	2,668,500.00	0.0000	0.2270	25.00	0.00	(16.5959)	(18.2774)	0.0000	1	(34.8733)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	600	2,965.0000	1,779,000.00	1,779,000.00	0.0000	0.2270	25.00	0.00	(11.0639)	(12.1849)	0.0000	1	(23.2488)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	2,900	2,965.0000	8,598,500.00	8,598,500.00	0.0000	0.2270	25.00	0.00	(53.4756)	(58.8938)	0.0000	1	(112.3694)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	4,300	2,965.0000	12,749,500.00	12,749,500.00	0.0000	0.2270	25.00	0.00	(79.2914)	(87.3253)	0.0000	1	(166.6168)	02/04/2025
9744.T	01/07/2025	SDB3260121428	0	200	2,965.0000	593,000.00	593,000.00	0.0000	0.2270	25.00	0.00	(3.6880)	(4.0616)	0.0000	1	(7.7496)	02/04/2025
TOTAL MEITEC CORP. CMN												(8,027.9544)	(8,746.7668)	0.0000	(16,774.7212)		
MISUMI GROUP INC. CMN																	
9962.T	01/17/2025	SDB3260121413	0	100	2,274.5000	231,015.01	227,450.00	0.0000	0.2270	25.00	0.00	(1.4367)	(1.5579)	0.0000	1	(2.9946)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	1,200	2,274.5000	2,833,734.18	2,729,400.00	0.0000	0.2270	25.00	0.00	(17.6235)	(18.6945)	0.0000	1	(36.3180)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	300	2,274.5000	733,647.68	682,350.00	0.0000	0.2270	25.00	0.00	(4.5627)	(4.6736)	0.0000	1	(9.2363)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	400	2,274.5000	979,613.67	909,800.00	0.0000	0.2270	25.00	0.00	(6.0924)	(6.2315)	0.0000	1	(12.3239)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	400	2,274.5000	982,000.00	909,800.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.2315)	0.0000	1	(12.3387)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	6,700	2,274.5000	16,448,500.00	15,239,150.00	0.0000	0.2270	25.00	0.00	(102.2962)	(104.3777)	0.0000	1	(206.6739)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	100	2,274.5000	245,500.00	227,450.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.5579)	0.0000	1	(3.0847)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	500	2,274.5000	1,227,500.00	1,137,250.00	0.0000	0.2270	25.00	0.00	(7.6340)	(7.7894)	0.0000	1	(15.4234)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	600	2,274.5000	1,473,000.00	1,364,700.00	0.0000	0.2270	25.00	0.00	(9.1608)	(9.3473)	0.0000	1	(18.5081)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	1,200	2,274.5000	2,946,000.00	2,729,400.00	0.0000	0.2270	25.00	0.00	(18.3217)	(18.6945)	0.0000	1	(37.0162)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	900	2,274.5000	2,209,500.00	2,047,050.00	0.0000	0.2270	25.00	0.00	(13.7413)	(14.0209)	0.0000	1	(27.7622)	02/04/2025
9962.T	01/17/2025	SDB3260121413	0	200	2,274.5000	491,000.00	454,900.00	0.0000	0.2270	25.00	0.00	(3.0536)	(3.1158)	0.0000	1	(6.1694)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	1,200	2,310.0000	2,833,734.18	2,772,000.00	0.0000	0.2270	25.00	0.00	(17.6235)	(18.9863)	0.0000	1	(36.6098)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	300	2,310.0000	733,647.68	693,000.00	0.0000	0.2270	25.00	0.00	(4.5627)	(4.7466)	0.0000	1	(9.3093)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	400	2,310.0000	979,613.67	924,000.00	0.0000	0.2270	25.00	0.00	(6.0924)	(6.3288)	0.0000	1	(12.4212)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	400	2,310.0000	982,000.00	924,000.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.3288)	0.0000	1	(12.4360)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	6,700	2,310.0000	16,448,500.00	15,477,000.00	0.0000	0.2270	25.00	0.00	(102.2962)	(106.0068)	0.0000	1	(208.3030)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	100	2,310.0000	245,500.00	231,000.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.5822)	0.0000	1	(3.1090)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	500	2,310.0000	1,227,500.00	1,155,000.00	0.0000	0.2270	25.00	0.00	(7.6340)	(7.9110)	0.0000	1	(15.5450)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	600	2,310.0000	1,473,000.00	1,386,000.00	0.0000	0.2270	25.00	0.00	(9.1608)	(9.4932)	0.0000	1	(18.6540)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	1,200	2,310.0000	2,946,000.00	2,772,000.00	0.0000	0.2270	25.00	0.00	(18.3217)	(18.9863)	0.0000	1	(37.3080)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	900	2,310.0000	2,209,500.00	2,079,000.00	0.0000	0.2270	25.00	0.00	(13.7413)	(14.2397)	0.0000	1	(27.9810)	02/04/2025
9962.T	01/16/2025	SDB3260121413	0	200	2,310.0000	491,000.00	462,000.00	0.0000	0.2270	25.00	0.00	(3.0536)	(3.1644)	0.0000	1	(6.2180)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	1,200	2,362.0000	2,833,734.18	2,834,400.00	0.0000	0.2270	25.00	0.00	(17.6235)	(19.4137)	0.0000	1	(37.0372)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	300	2,362.0000	733,647.68	708,600.00	0.0000	0.2270	25.00	0.00	(4.5627)	(4.8534)	0.0000	1	(9.4161)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	400	2,362.0000	979,613.67	944,800.00	0.0000	0.2270	25.00	0.00	(6.0924)	(6.4712)	0.0000	1	(12.5636)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	400	2,362.0000	982,000.00	944,800.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.4712)	0.0000	1	(12.5785)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	6,700	2,362.0000	16,448,500.00	15,825,400.00	0.0000	0.2270	25.00	0.00	(102.2962)	(108.3932)	0.0000	1	(210.6893)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	100	2,362.0000	245,500.00	236,200.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6178)	0.0000	1	(3.1446)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	100	2,362.0000	245,500.00	236,200.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6178)	0.0000	1	(3.1446)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	500	2,362.0000	1,227,500.00	1,181,000.00	0.0000	0.2270	25.00	0.00	(7.6340)	(8.0890)	0.0000	1	(15.7231)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	600	2,362.0000	1,473,000.00	1,417,200.00	0.0000	0.2270	25.00	0.00	(9.1608)	(9.7068)	0.0000	1	(18.8677)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	1,200	2,362.0000	2,946,000.00	2,834,400.00	0.0000	0.2270	25.00	0.00	(18.3217)	(19.4137)	0.0000	1	(37.7354)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MISUMI GROUP INC. CMN (Cont.)																	
9962.T	01/15/2025	SDB3260121413	0	900	2,362.0000	2,209,500.00	2,125,800.00	0.0000	0.2270	25.00	0.00	(13.7413)	(14.5603)	0.0000	1	(28.3015)	02/04/2025
9962.T	01/15/2025	SDB3260121413	0	200	2,362.0000	491,000.00	472,400.00	0.0000	0.2270	25.00	0.00	(3.0536)	(3.2356)	0.0000	1	(6.2892)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	300	2,361.5000	733,647.68	708,450.00	0.0000	0.2270	25.00	0.00	(4.5627)	(4.8524)	0.0000	1	(9.4151)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	400	2,361.5000	979,613.67	944,600.00	0.0000	0.2270	25.00	0.00	(6.0924)	(6.4699)	0.0000	1	(12.5623)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	400	2,361.5000	982,000.00	944,600.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.4699)	0.0000	1	(12.5771)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	6,700	2,361.5000	16,448,500.00	15,822,050.00	0.0000	0.2270	25.00	0.00	(102.2962)	(108.3702)	0.0000	1	(210.6664)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	100	2,361.5000	245,500.00	236,150.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6175)	0.0000	1	(3.1443)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	100	2,361.5000	245,500.00	236,150.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6175)	0.0000	1	(3.1443)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	500	2,361.5000	1,227,500.00	1,180,750.00	0.0000	0.2270	25.00	0.00	(7.6340)	(8.0873)	0.0000	1	(15.7214)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	600	2,361.5000	1,473,000.00	1,416,900.00	0.0000	0.2270	25.00	0.00	(9.1608)	(9.7048)	0.0000	1	(18.8656)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	1,200	2,361.5000	2,946,000.00	2,833,800.00	0.0000	0.2270	25.00	0.00	(18.3217)	(19.4096)	0.0000	1	(37.7313)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	900	2,361.5000	2,209,500.00	2,125,350.00	0.0000	0.2270	25.00	0.00	(13.7413)	(14.5572)	0.0000	1	(28.2985)	02/04/2025
9962.T	01/14/2025	SDB3260121413	0	200	2,361.5000	491,000.00	472,300.00	0.0000	0.2270	25.00	0.00	(3.0536)	(3.2349)	0.0000	1	(6.2885)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	300	2,450.0000	733,647.68	735,000.00	0.0000	0.2270	25.00	0.00	(18.2507)	(20.1370)	0.0000	4	(38.3877)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	400	2,450.0000	979,613.67	980,000.00	0.0000	0.2270	25.00	0.00	(24.3696)	(26.8493)	0.0000	4	(51.2189)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	400	2,450.0000	982,000.00	980,000.00	0.0000	0.2270	25.00	0.00	(24.4289)	(26.8493)	0.0000	4	(51.2782)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	6,700	2,450.0000	16,448,500.00	16,415,000.00	0.0000	0.2270	25.00	0.00	(409.1846)	(449.7260)	0.0000	4	(858.9106)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	100	2,450.0000	245,500.00	245,000.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.7123)	0.0000	4	(12.8196)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	100	2,450.0000	245,500.00	245,000.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.7123)	0.0000	4	(12.8196)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	500	2,450.0000	1,227,500.00	1,225,000.00	0.0000	0.2270	25.00	0.00	(30.5362)	(33.5616)	0.0000	4	(64.0978)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	600	2,450.0000	1,473,000.00	1,470,000.00	0.0000	0.2270	25.00	0.00	(36.6434)	(40.2740)	0.0000	4	(76.9174)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	1,200	2,450.0000	2,946,000.00	2,940,000.00	0.0000	0.2270	25.00	0.00	(73.2868)	(80.5479)	0.0000	4	(153.8347)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	900	2,450.0000	2,209,500.00	2,205,000.00	0.0000	0.2270	25.00	0.00	(54.9651)	(60.4110)	0.0000	4	(115.3761)	02/04/2025
9962.T	01/13/2025	SDB3260121413	0	200	2,450.0000	491,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(12.2145)	(13.4247)	0.0000	4	(25.6391)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	400	2,463.0000	979,613.67	985,200.00	0.0000	0.2320	25.00	0.00	(6.2266)	(6.7479)	0.0000	1	(12.9745)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	400	2,463.0000	982,000.00	985,200.00	0.0000	0.2320	25.00	0.00	(6.2418)	(6.7479)	0.0000	1	(12.9897)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	6,700	2,463.0000	16,448,500.00	16,502,100.00	0.0000	0.2320	25.00	0.00	(104.5494)	(113.0281)	0.0000	1	(217.5775)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	100	2,463.0000	245,500.00	246,300.00	0.0000	0.2320	25.00	0.00	(1.5604)	(1.6870)	0.0000	1	(3.2474)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	100	2,463.0000	245,500.00	246,300.00	0.0000	0.2320	25.00	0.00	(1.5604)	(1.6870)	0.0000	1	(3.2474)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	500	2,463.0000	1,227,500.00	1,231,500.00	0.0000	0.2320	25.00	0.00	(7.8022)	(8.4349)	0.0000	1	(16.2371)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	600	2,463.0000	1,473,000.00	1,477,800.00	0.0000	0.2320	25.00	0.00	(9.3626)	(10.1219)	0.0000	1	(19.4845)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	1,200	2,463.0000	2,946,000.00	2,955,600.00	0.0000	0.2320	25.00	0.00	(18.7253)	(20.2438)	0.0000	1	(38.9691)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	900	2,463.0000	2,209,500.00	2,216,700.00	0.0000	0.2320	25.00	0.00	(14.0439)	(15.1829)	0.0000	1	(29.2268)	02/04/2025
9962.T	01/09/2025	SDB3260121413	0	200	2,463.0000	491,000.00	492,600.00	0.0000	0.2320	25.00	0.00	(3.1209)	(3.3740)	0.0000	1	(6.4948)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	400	2,402.0000	982,000.00	960,800.00	0.0000	0.2310	25.00	0.00	(6.2148)	(6.5808)	0.0000	1	(12.7957)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	6,700	2,402.0000	16,448,500.00	16,093,400.00	0.0000	0.2310	25.00	0.00	(104.0987)	(110.2288)	0.0000	1	(214.3275)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	100	2,402.0000	245,500.00	240,200.00	0.0000	0.2310	25.00	0.00	(1.5537)	(1.6452)	0.0000	1	(3.1989)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	100	2,402.0000	245,500.00	240,200.00	0.0000	0.2310	25.00	0.00	(1.5537)	(1.6452)	0.0000	1	(3.1989)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	500	2,402.0000	1,227,500.00	1,201,000.00	0.0000	0.2310	25.00	0.00	(7.7686)	(8.2260)	0.0000	1	(15.9946)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	600	2,402.0000	1,473,000.00	1,441,200.00	0.0000	0.2310	25.00	0.00	(9.3223)	(9.8712)	0.0000	1	(19.1935)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	1,200	2,402.0000	2,946,000.00	2,882,400.00	0.0000	0.2310	25.00	0.00	(18.6445)	(19.7425)	0.0000	1	(38.3870)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	900	2,402.0000	2,209,500.00	2,161,800.00	0.0000	0.2310	25.00	0.00	(13.9834)	(14.8068)	0.0000	1	(28.7903)	02/04/2025
9962.T	01/08/2025	SDB3260121413	0	200	2,402.0000	491,000.00	480,400.00	0.0000	0.2310	25.00	0.00	(3.1074)	(3.2904)	0.0000	1	(6.3978)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	400	2,455.0000	982,000.00	982,000.00	0.0000	0.2270	25.00	0.00	(6.1072)	(6.7260)	0.0000	1	(12.8333)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	6,700	2,455.0000	16,448,500.00	16,448,500.00	0.0000	0.2270	25.00	0.00	(102.2962)	(112.6610)	0.0000	1	(214.9571)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	100	2,455.0000	245,500.00	245,500.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6815)	0.0000	1	(3.2083)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	100	2,455.0000	245,500.00	245,500.00	0.0000	0.2270	25.00	0.00	(1.5268)	(1.6815)	0.0000	1	(3.2083)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	500	2,455.0000	1,227,500.00	1,227,500.00	0.0000	0.2270	25.00	0.00	(7.6340)	(8.4075)	0.0000	1	(16.0416)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	600	2,455.0000	1,473,000.00	1,473,000.00	0.0000	0.2270	25.00	0.00	(9.1608)	(10.0890)	0.0000	1	(19.2499)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	1,200	2,455.0000	2,946,000.00	2,946,000.00	0.0000	0.2270	25.00	0.00	(18.3217)	(20.1781)	0.0000	1	(38.4998)	02/04/2025
9962.T	01/07/2025	SDB3260121413	0	900	2,455.0000	2,209,500.00	2,209,500.00	0.0000	0.2270	25.00	0.00	(13.7413)	(15.1336)	0.0000	1	(28.8748)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MISUMI GROUP INC. CMN (Cont.)																	
9962.T	01/07/2025	SDB3260121413	0	200	2,455.0000	491,000.00	491,000.00	0.0000	0.2270	25.00	0.00	(3.0536)	(3.3630)	0.0000	1	(6.4166)	02/04/2025
TOTAL MISUMI GROUP INC. CMN												(1,946.2512)	(2,090.7205)	0.0000		(4,036.9718)	
MITSUBISHI ELEC CORP CMN																	
6503.T	01/17/2025	SDB3265345635	0	100	2,547.5000	256,266.66	254,750.00	0.0000	0.2270	25.00	0.00	(1.5938)	(1.7449)	0.0000	1	(3.3386)	02/04/2025
6503.T	01/17/2025	SDB3265345635	0	1,200	2,547.5000	3,185,307.03	3,057,000.00	0.0000	0.2270	25.00	0.00	(19.8100)	(20.9384)	0.0000	1	(40.7483)	02/04/2025
6503.T	01/16/2025	SDB3265345635	0	100	2,559.5000	256,266.66	255,950.00	0.0000	0.2270	25.00	0.00	(1.5938)	(1.7531)	0.0000	1	(3.3469)	02/04/2025
6503.T	01/16/2025	SDB3265345635	0	1,200	2,559.5000	3,185,307.03	3,071,400.00	0.0000	0.2270	25.00	0.00	(19.8100)	(21.0370)	0.0000	1	(40.8470)	02/04/2025
6503.T	01/15/2025	SDB3265345635	0	100	2,570.5000	256,266.66	257,050.00	0.0000	0.2270	25.00	0.00	(1.5938)	(1.7606)	0.0000	1	(3.3544)	02/04/2025
6503.T	01/15/2025	SDB3265345635	0	1,200	2,570.5000	3,185,307.03	3,084,600.00	0.0000	0.2270	25.00	0.00	(19.8100)	(21.1274)	0.0000	1	(40.9374)	02/04/2025
6503.T	01/14/2025	SDB3265345635	0	1,200	2,587.0000	3,185,307.03	3,104,400.00	0.0000	0.2270	25.00	0.00	(19.8100)	(21.2630)	0.0000	1	(41.0730)	02/04/2025
6503.T	01/13/2025	SDB3265345635	0	1,200	2,654.4225	3,185,307.03	3,185,307.03	0.0000	0.2270	25.00	0.00	(79.2400)	(87.2687)	0.0000	4	(166.5087)	02/04/2025
TOTAL MITSUBISHI ELEC CORP CMN												(163.2612)	(176.8930)	0.0000		(340.1542)	
MITSUBISHI HC CAPITAL CMN																	
8593.T	01/17/2025	SDB3262867379	0	400	1,010.0000	403,226.21	404,000.00	0.0000	0.2270	25.00	0.00	(2.5077)	(2.7671)	0.0000	1	(5.2749)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	6,000	1,010.0000	6,136,248.83	6,060,000.00	0.0000	0.2270	25.00	0.00	(38.1624)	(41.5068)	0.0000	1	(79.6693)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	1,900	1,010.0000	1,957,127.20	1,919,000.00	0.0000	0.2270	25.00	0.00	(12.1717)	(13.1438)	0.0000	1	(25.3156)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	2,200	1,010.0000	2,292,400.00	2,222,000.00	0.0000	0.2270	25.00	0.00	(14.2568)	(15.2192)	0.0000	1	(29.4760)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	2,000	1,010.0000	2,084,000.00	2,020,000.00	0.0000	0.2270	25.00	0.00	(12.9608)	(13.8356)	0.0000	1	(26.7964)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	4,100	1,010.0000	4,272,200.00	4,141,000.00	0.0000	0.2270	25.00	0.00	(26.5696)	(28.3630)	0.0000	1	(54.9326)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	8,500	1,010.0000	8,857,000.00	8,585,000.00	0.0000	0.2270	25.00	0.00	(55.0833)	(58.8014)	0.0000	1	(113.8846)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	2,100	1,010.0000	2,188,200.00	2,121,000.00	0.0000	0.2270	25.00	0.00	(13.6088)	(14.5274)	0.0000	1	(28.1362)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	33,100	1,010.0000	34,490,200.00	33,431,000.00	0.0000	0.2270	25.00	0.00	(214.5007)	(228.9795)	0.0000	1	(443.4801)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	14,000	1,010.0000	14,588,000.00	14,140,000.00	0.0000	0.2270	25.00	0.00	(90.7254)	(96.8493)	0.0000	1	(187.5747)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	18,100	1,010.0000	18,860,200.00	18,281,000.00	0.0000	0.2270	25.00	0.00	(117.2949)	(125.2123)	0.0000	1	(242.5073)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	45,000	1,010.0000	46,890,000.00	45,450,000.00	0.0000	0.2270	25.00	0.00	(291.6173)	(311.3014)	0.0000	1	(602.9186)	02/04/2025
8593.T	01/17/2025	SDB3262867379	0	3,200	1,010.0000	3,334,400.00	3,232,000.00	0.0000	0.2270	25.00	0.00	(20.7372)	(22.1370)	0.0000	1	(42.8742)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	400	1,006.0000	403,226.21	402,400.00	0.0000	0.2270	25.00	0.00	(2.5077)	(2.7562)	0.0000	1	(5.2639)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	6,000	1,006.0000	6,136,248.83	6,036,000.00	0.0000	0.2270	25.00	0.00	(38.1624)	(41.3425)	0.0000	1	(79.5049)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	1,900	1,006.0000	1,957,127.20	1,911,400.00	0.0000	0.2270	25.00	0.00	(12.1717)	(13.0918)	0.0000	1	(25.2635)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	2,200	1,006.0000	2,292,400.00	2,213,200.00	0.0000	0.2270	25.00	0.00	(14.2568)	(15.1589)	0.0000	1	(29.4157)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	2,000	1,006.0000	2,084,000.00	2,012,000.00	0.0000	0.2270	25.00	0.00	(12.9608)	(13.7808)	0.0000	1	(26.7416)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	4,100	1,006.0000	4,272,200.00	4,124,600.00	0.0000	0.2270	25.00	0.00	(26.5696)	(28.2507)	0.0000	1	(54.8203)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	8,500	1,006.0000	8,857,000.00	8,551,000.00	0.0000	0.2270	25.00	0.00	(55.0833)	(58.5685)	0.0000	1	(113.6518)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	2,100	1,006.0000	2,188,200.00	2,112,600.00	0.0000	0.2270	25.00	0.00	(13.6088)	(14.4699)	0.0000	1	(28.0787)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	33,100	1,006.0000	34,490,200.00	33,298,600.00	0.0000	0.2270	25.00	0.00	(214.5007)	(228.0726)	0.0000	1	(442.5733)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	14,000	1,006.0000	14,588,000.00	14,084,000.00	0.0000	0.2270	25.00	0.00	(90.7254)	(96.4658)	0.0000	1	(187.1911)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	18,100	1,006.0000	18,860,200.00	18,208,600.00	0.0000	0.2270	25.00	0.00	(117.2949)	(124.7164)	0.0000	1	(242.0114)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	45,000	1,006.0000	46,890,000.00	45,270,000.00	0.0000	0.2270	25.00	0.00	(291.6173)	(310.0685)	0.0000	1	(601.6858)	02/04/2025
8593.T	01/16/2025	SDB3262867379	0	10,900	1,006.0000	11,357,800.00	10,965,400.00	0.0000	0.2270	25.00	0.00	(70.6362)	(75.1055)	0.0000	1	(145.7417)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	6,000	1,010.5000	6,136,248.83	6,063,000.00	0.0000	0.2270	25.00	0.00	(38.1624)	(41.5274)	0.0000	1	(79.6898)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	1,900	1,010.5000	1,957,127.20	1,919,950.00	0.0000	0.2270	25.00	0.00	(12.1717)	(13.1503)	0.0000	1	(25.3221)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	2,200	1,010.5000	2,292,400.00	2,223,100.00	0.0000	0.2270	25.00	0.00	(14.2568)	(15.2267)	0.0000	1	(29.4836)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	2,000	1,010.5000	2,084,000.00	2,021,000.00	0.0000	0.2270	25.00	0.00	(12.9608)	(13.8425)	0.0000	1	(26.8032)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	4,100	1,010.5000	4,272,200.00	4,143,050.00	0.0000	0.2270	25.00	0.00	(26.5696)	(28.3771)	0.0000	1	(54.9466)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	8,500	1,010.5000	8,857,000.00	8,589,250.00	0.0000	0.2270	25.00	0.00	(55.0833)	(58.8305)	0.0000	1	(113.9137)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	2,100	1,010.5000	2,188,200.00	2,122,050.00	0.0000	0.2270	25.00	0.00	(13.6088)	(14.5346)	0.0000	1	(28.1434)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	33,100	1,010.5000	34,490,200.00	33,447,550.00	0.0000	0.2270	25.00	0.00	(214.5007)	(229.0928)	0.0000	1	(443.5935)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	14,000	1,010.5000	14,588,000.00	14,147,000.00	0.0000	0.2270	25.00	0.00	(90.7254)	(96.8973)	0.0000	1	(187.6226)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	18,100	1,010.5000	18,860,200.00	18,290,050.00	0.0000	0.2270	25.00	0.00	(117.2949)	(125.2743)	0.0000	1	(242.5693)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	45,000	1,010.5000	46,890,000.00	45,472,500.00	0.0000	0.2270	25.00	0.00	(291.6173)	(311.4555)	0.0000	1	(603.0727)	02/04/2025
8593.T	01/15/2025	SDB3262867379	0	10,900	1,010.5000	11,357,800.00	11,014,450.00	0.0000	0.2270	25.00	0.00	(70.6362)	(75.4414)	0.0000	1	(146.0776)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MITSUBISHI HC CAPITAL CMN (Cont.)																	
8593.T	01/14/2025	SDB3262867379	0	6,000	1,018.5000	6,136,248.83	6,111,000.00	0.0000	0.2270	25.00	0.00	(38.1624)	(41.8562)	0.0000	1	(80.0186)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	1,900	1,018.5000	1,957,127.20	1,935,150.00	0.0000	0.2270	25.00	0.00	(12.1717)	(13.2545)	0.0000	1	(25.4262)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	2,200	1,018.5000	2,292,400.00	2,240,700.00	0.0000	0.2270	25.00	0.00	(14.2568)	(15.3473)	0.0000	1	(29.6041)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	2,000	1,018.5000	2,084,000.00	2,037,000.00	0.0000	0.2270	25.00	0.00	(12.9608)	(13.9521)	0.0000	1	(26.9128)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	4,100	1,018.5000	4,272,200.00	4,175,850.00	0.0000	0.2270	25.00	0.00	(26.5696)	(28.6017)	0.0000	1	(55.1713)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	8,500	1,018.5000	8,857,000.00	8,657,250.00	0.0000	0.2270	25.00	0.00	(55.0833)	(59.2962)	0.0000	1	(114.3795)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	2,100	1,018.5000	2,188,200.00	2,138,850.00	0.0000	0.2270	25.00	0.00	(13.6088)	(14.6497)	0.0000	1	(28.2585)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	33,100	1,018.5000	34,490,200.00	33,712,350.00	0.0000	0.2270	25.00	0.00	(214.5007)	(230.9065)	0.0000	1	(445.4072)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	14,000	1,018.5000	14,588,000.00	14,259,000.00	0.0000	0.2270	25.00	0.00	(90.7254)	(97.6644)	0.0000	1	(188.3898)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	18,100	1,018.5000	18,860,200.00	18,434,850.00	0.0000	0.2270	25.00	0.00	(117.2949)	(126.2661)	0.0000	1	(243.5610)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	45,000	1,018.5000	46,890,000.00	45,832,500.00	0.0000	0.2270	25.00	0.00	(291.6173)	(313.9212)	0.0000	1	(605.5385)	02/04/2025
8593.T	01/14/2025	SDB3262867379	0	10,900	1,018.5000	11,357,800.00	11,101,650.00	0.0000	0.2270	25.00	0.00	(70.6362)	(76.0387)	0.0000	1	(146.6749)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	1,900	1,027.5000	1,957,127.20	1,952,250.00	0.0000	0.2270	25.00	0.00	(48.6869)	(53.4863)	0.0000	4	(102.1732)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	2,200	1,027.5000	2,292,400.00	2,260,500.00	0.0000	0.2270	25.00	0.00	(57.0274)	(61.9315)	0.0000	4	(118.9589)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	2,000	1,027.5000	2,084,000.00	2,055,000.00	0.0000	0.2270	25.00	0.00	(51.8431)	(56.3014)	0.0000	4	(108.1444)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	4,100	1,027.5000	4,272,200.00	4,212,750.00	0.0000	0.2270	25.00	0.00	(106.2783)	(115.4178)	0.0000	4	(221.6961)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	8,500	1,027.5000	8,857,000.00	8,733,750.00	0.0000	0.2270	25.00	0.00	(220.3330)	(239.2808)	0.0000	4	(459.6139)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	2,100	1,027.5000	2,188,200.00	2,157,750.00	0.0000	0.2270	25.00	0.00	(54.4352)	(59.1164)	0.0000	4	(113.5517)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	33,100	1,027.5000	34,490,200.00	34,010,250.00	0.0000	0.2270	25.00	0.00	(858.0028)	(931.7877)	0.0000	4	(1,789.7905)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	14,000	1,027.5000	14,588,000.00	14,385,000.00	0.0000	0.2270	25.00	0.00	(362.9015)	(394.1096)	0.0000	4	(757.0111)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	18,100	1,027.5000	18,860,200.00	18,597,750.00	0.0000	0.2270	25.00	0.00	(469.1798)	(509.5274)	0.0000	4	(978.7072)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	45,000	1,027.5000	46,890,000.00	46,237,500.00	0.0000	0.2270	25.00	0.00	(1,166.4690)	(1,266.7808)	0.0000	4	(2,433.2499)	02/04/2025
8593.T	01/13/2025	SDB3262867379	0	10,900	1,027.5000	11,357,800.00	11,199,750.00	0.0000	0.2270	25.00	0.00	(282.5447)	(306.8425)	0.0000	4	(589.3872)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	2,200	1,033.0000	2,292,400.00	2,272,600.00	0.0000	0.2320	25.00	0.00	(14.5709)	(15.5658)	0.0000	1	(30.1366)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	2,000	1,033.0000	2,084,000.00	2,066,000.00	0.0000	0.2320	25.00	0.00	(13.2462)	(14.1507)	0.0000	1	(27.3969)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	4,100	1,033.0000	4,272,200.00	4,235,300.00	0.0000	0.2320	25.00	0.00	(27.1548)	(29.0089)	0.0000	1	(56.1637)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	8,500	1,033.0000	8,857,000.00	8,780,500.00	0.0000	0.2320	25.00	0.00	(56.2965)	(60.1404)	0.0000	1	(116.4370)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	2,100	1,033.0000	2,188,200.00	2,169,300.00	0.0000	0.2320	25.00	0.00	(13.9086)	(14.8582)	0.0000	1	(28.7668)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	33,100	1,033.0000	34,490,200.00	34,192,300.00	0.0000	0.2320	25.00	0.00	(219.2254)	(234.1938)	0.0000	1	(453.4192)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	14,000	1,033.0000	14,588,000.00	14,462,000.00	0.0000	0.2320	25.00	0.00	(92.7237)	(99.0548)	0.0000	1	(191.7785)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	18,100	1,033.0000	18,860,200.00	18,697,300.00	0.0000	0.2320	25.00	0.00	(119.8785)	(128.0637)	0.0000	1	(247.9422)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	45,000	1,033.0000	46,890,000.00	46,485,000.00	0.0000	0.2320	25.00	0.00	(298.0405)	(318.3904)	0.0000	1	(616.4310)	02/04/2025
8593.T	01/09/2025	SDB3262867379	0	10,900	1,033.0000	11,357,800.00	11,259,700.00	0.0000	0.2320	25.00	0.00	(72.1920)	(77.1212)	0.0000	1	(149.3133)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	2,200	1,043.5000	2,292,400.00	2,295,700.00	0.0000	0.2310	25.00	0.00	(14.5081)	(15.7240)	0.0000	1	(30.2320)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	2,000	1,043.5000	2,084,000.00	2,087,000.00	0.0000	0.2310	25.00	0.00	(13.1892)	(14.2945)	0.0000	1	(27.4837)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	4,100	1,043.5000	4,272,200.00	4,278,350.00	0.0000	0.2310	25.00	0.00	(27.0378)	(29.3038)	0.0000	1	(56.3415)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	8,500	1,043.5000	8,857,000.00	8,869,750.00	0.0000	0.2310	25.00	0.00	(56.0539)	(60.7517)	0.0000	1	(116.8056)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	2,100	1,043.5000	2,188,200.00	2,191,350.00	0.0000	0.2310	25.00	0.00	(13.8486)	(15.0092)	0.0000	1	(28.8579)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	33,100	1,043.5000	34,490,200.00	34,539,850.00	0.0000	0.2310	25.00	0.00	(218.2804)	(236.5743)	0.0000	1	(454.8548)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	14,000	1,043.5000	14,588,000.00	14,609,000.00	0.0000	0.2310	25.00	0.00	(92.3241)	(100.0616)	0.0000	1	(192.3857)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	18,100	1,043.5000	18,860,200.00	18,887,350.00	0.0000	0.2310	25.00	0.00	(119.3618)	(129.3654)	0.0000	1	(248.7272)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	45,000	1,043.5000	46,890,000.00	46,957,500.00	0.0000	0.2310	25.00	0.00	(296.7559)	(321.6267)	0.0000	1	(618.3826)	02/04/2025
8593.T	01/08/2025	SDB3262867379	0	17,900	1,043.5000	18,651,800.00	18,678,650.00	0.0000	0.2310	25.00	0.00	(118.0429)	(127.9360)	0.0000	1	(245.9789)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	2,200	1,042.0000	2,292,400.00	2,292,400.00	0.0000	0.2270	25.00	0.00	(14.2568)	(15.7014)	0.0000	1	(29.9582)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	2,000	1,042.0000	2,084,000.00	2,084,000.00	0.0000	0.2270	25.00	0.00	(12.9608)	(14.2740)	0.0000	1	(27.2347)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	4,100	1,042.0000	4,272,200.00	4,272,200.00	0.0000	0.2270	25.00	0.00	(26.5696)	(29.2616)	0.0000	1	(55.8312)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	8,500	1,042.0000	8,857,000.00	8,857,000.00	0.0000	0.2270	25.00	0.00	(55.0833)	(60.6644)	0.0000	1	(115.7476)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	2,100	1,042.0000	2,188,200.00	2,188,200.00	0.0000	0.2270	25.00	0.00	(13.6088)	(14.9877)	0.0000	1	(28.5965)	02/04/2025
8593.T	01/07/2025	SDB3262867379	0	33,100	1,042.0000	34,490,200.00	34,490,200.00	0.0000	0.2270	25.00	0.00	(214.5007)	(236.2342)	0.0000	1	(450.7349)	02/04/2025
8593.T	01/07/2025	SDB32628672															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
MITSUBISHI HC CAPITAL CMN (Cont.)																	
8593.T	01/07/2025	SDB3262867379	0	400	1,042.0000	416,800.00	416,800.00	0.0000	0.2270	25.00	0.00	(2.5922)	(2.8548)	0.0000	1	(5.4469)	02/04/2025
TOTAL MITSUBISHI HC CAPITAL CMN													(10,318.9062)	(11,141.9479)	0.0000	(21,460.8541)	
MITSUBISHI HEAVY IND CMN																	
7011.T	01/17/2025	SDB3264753544	0	800	2,072.5000	1,660,507.93	1,658,000.00	0.0000	0.2270	25.00	0.00	(10.3270)	(11.3562)	0.0000	1	(21.6832)	02/04/2025
7011.T	01/17/2025	SDB3264753544	0	3,500	2,072.5000	7,795,706.69	7,253,750.00	0.0000	0.2270	25.00	0.00	(48.4829)	(49.6832)	0.0000	1	(98.1661)	02/04/2025
7011.T	01/17/2025	SDB3264753544	0	3,900	2,072.5000	8,822,923.45	8,082,750.00	0.0000	0.2270	25.00	0.00	(54.8713)	(55.3613)	0.0000	1	(110.2326)	02/04/2025
7011.T	01/17/2025	SDB3264753544	0	2,000	2,072.5000	4,446,000.00	4,145,000.00	0.0000	0.2270	25.00	0.00	(27.6505)	(28.3904)	0.0000	1	(56.0409)	02/04/2025
7011.T	01/17/2025	SDB3264753544	0	500	2,072.5000	1,111,500.00	1,036,250.00	0.0000	0.2270	25.00	0.00	(6.9126)	(7.0976)	0.0000	1	(14.0102)	02/04/2025
7011.T	01/17/2025	SDB3264753544	0	5,600	2,072.5000	12,448,800.00	11,606,000.00	0.0000	0.2270	25.00	0.00	(77.4213)	(79.4932)	0.0000	1	(156.9145)	02/04/2025
7011.T	01/16/2025	SDB3264753544	0	3,500	2,100.0000	7,795,706.69	7,350,000.00	0.0000	0.2270	25.00	0.00	(48.4829)	(50.3425)	0.0000	1	(98.8254)	02/04/2025
7011.T	01/16/2025	SDB3264753544	0	3,900	2,100.0000	8,822,923.45	8,190,000.00	0.0000	0.2270	25.00	0.00	(54.8713)	(56.0959)	0.0000	1	(110.9672)	02/04/2025
7011.T	01/16/2025	SDB3264753544	0	2,000	2,100.0000	4,446,000.00	4,200,000.00	0.0000	0.2270	25.00	0.00	(27.6505)	(28.7671)	0.0000	1	(56.4176)	02/04/2025
7011.T	01/16/2025	SDB3264753544	0	500	2,100.0000	1,111,500.00	1,050,000.00	0.0000	0.2270	25.00	0.00	(6.9126)	(7.1918)	0.0000	1	(14.1044)	02/04/2025
7011.T	01/16/2025	SDB3264753544	0	5,600	2,100.0000	12,448,800.00	11,760,000.00	0.0000	0.2270	25.00	0.00	(77.4213)	(80.5479)	0.0000	1	(157.9692)	02/04/2025
7011.T	01/15/2025	SDB3264753544	0	3,500	2,167.0000	7,795,706.69	7,584,500.00	0.0000	0.2270	25.00	0.00	(48.4829)	(51.9486)	0.0000	1	(100.4315)	02/04/2025
7011.T	01/15/2025	SDB3264753544	0	3,900	2,167.0000	8,822,923.45	8,451,300.00	0.0000	0.2270	25.00	0.00	(54.8713)	(57.8856)	0.0000	1	(112.7569)	02/04/2025
7011.T	01/15/2025	SDB3264753544	0	2,000	2,167.0000	4,446,000.00	4,334,000.00	0.0000	0.2270	25.00	0.00	(27.6505)	(29.6849)	0.0000	1	(57.3354)	02/04/2025
7011.T	01/15/2025	SDB3264753544	0	500	2,167.0000	1,111,500.00	1,083,500.00	0.0000	0.2270	25.00	0.00	(6.9126)	(7.4212)	0.0000	1	(14.3338)	02/04/2025
7011.T	01/15/2025	SDB3264753544	0	5,600	2,167.0000	12,448,800.00	12,135,200.00	0.0000	0.2270	25.00	0.00	(77.4213)	(83.1178)	0.0000	1	(160.5391)	02/04/2025
7011.T	01/14/2025	SDB3264753544	0	3,500	2,171.5000	7,795,706.69	7,600,250.00	0.0000	0.2270	25.00	0.00	(48.4829)	(52.0565)	0.0000	1	(100.5394)	02/04/2025
7011.T	01/14/2025	SDB3264753544	0	3,900	2,171.5000	8,822,923.45	8,468,850.00	0.0000	0.2270	25.00	0.00	(54.8713)	(58.0058)	0.0000	1	(112.8772)	02/04/2025
7011.T	01/14/2025	SDB3264753544	0	2,000	2,171.5000	4,446,000.00	4,343,000.00	0.0000	0.2270	25.00	0.00	(27.6505)	(29.7466)	0.0000	1	(57.3970)	02/04/2025
7011.T	01/14/2025	SDB3264753544	0	500	2,171.5000	1,111,500.00	1,085,750.00	0.0000	0.2270	25.00	0.00	(6.9126)	(7.4366)	0.0000	1	(14.3493)	02/04/2025
7011.T	01/14/2025	SDB3264753544	0	5,600	2,171.5000	12,448,800.00	12,160,400.00	0.0000	0.2270	25.00	0.00	(77.4213)	(83.2904)	0.0000	1	(160.7117)	02/04/2025
7011.T	01/13/2025	SDB3264753544	0	3,500	2,230.5000	7,795,706.69	7,806,750.00	0.0000	0.2270	25.00	0.00	(193.9316)	(213.8836)	0.0000	4	(407.8151)	02/04/2025
7011.T	01/13/2025	SDB3264753544	0	3,900	2,230.5000	8,822,923.45	8,698,950.00	0.0000	0.2270	25.00	0.00	(219.4853)	(238.3274)	0.0000	4	(457.8127)	02/04/2025
7011.T	01/13/2025	SDB3264753544	0	2,000	2,230.5000	4,446,000.00	4,461,000.00	0.0000	0.2270	25.00	0.00	(110.6019)	(122.2192)	0.0000	4	(232.8210)	02/04/2025
7011.T	01/13/2025	SDB3264753544	0	500	2,230.5000	1,111,500.00	1,115,250.00	0.0000	0.2270	25.00	0.00	(27.6505)	(30.5548)	0.0000	4	(58.2053)	02/04/2025
7011.T	01/13/2025	SDB3264753544	0	5,600	2,230.5000	12,448,800.00	12,490,800.00	0.0000	0.2270	25.00	0.00	(309.6852)	(342.2137)	0.0000	4	(651.8989)	02/04/2025
7011.T	01/09/2025	SDB3264753544	0	3,900	2,243.0000	8,822,923.45	8,747,700.00	0.0000	0.2320	25.00	0.00	(56.0800)	(59.9158)	0.0000	1	(115.9957)	02/04/2025
7011.T	01/09/2025	SDB3264753544	0	2,000	2,243.0000	4,446,000.00	4,486,000.00	0.0000	0.2320	25.00	0.00	(28.2595)	(30.7260)	0.0000	1	(58.9855)	02/04/2025
7011.T	01/09/2025	SDB3264753544	0	500	2,243.0000	1,111,500.00	1,121,500.00	0.0000	0.2320	25.00	0.00	(7.0649)	(7.6815)	0.0000	1	(14.7464)	02/04/2025
7011.T	01/09/2025	SDB3264753544	0	5,600	2,243.0000	12,448,800.00	12,560,800.00	0.0000	0.2320	25.00	0.00	(79.1266)	(86.0329)	0.0000	1	(165.1595)	02/04/2025
7011.T	01/08/2025	SDB3264753544	0	3,900	2,243.0000	8,822,923.45	8,747,700.00	0.0000	0.2310	25.00	0.00	(55.8382)	(59.9158)	0.0000	1	(115.7540)	02/04/2025
7011.T	01/08/2025	SDB3264753544	0	2,000	2,243.0000	4,446,000.00	4,486,000.00	0.0000	0.2310	25.00	0.00	(28.1377)	(30.7260)	0.0000	1	(58.8637)	02/04/2025
7011.T	01/08/2025	SDB3264753544	0	500	2,243.0000	1,111,500.00	1,121,500.00	0.0000	0.2310	25.00	0.00	(7.0344)	(7.6815)	0.0000	1	(14.7159)	02/04/2025
7011.T	01/08/2025	SDB3264753544	0	6,000	2,243.0000	13,338,000.00	13,458,000.00	0.0000	0.2310	25.00	0.00	(84.4131)	(92.1781)	0.0000	1	(176.5912)	02/04/2025
7011.T	01/07/2025	SDB3264753544	0	2,000	2,223.0000	4,446,000.00	4,446,000.00	0.0000	0.2270	25.00	0.00	(27.6505)	(30.4521)	0.0000	1	(58.1025)	02/04/2025
7011.T	01/07/2025	SDB3264753544	0	500	2,223.0000	1,111,500.00	1,111,500.00	0.0000	0.2270	25.00	0.00	(6.9126)	(7.6130)	0.0000	1	(14.5256)	02/04/2025
7011.T	01/07/2025	SDB3264753544	0	6,000	2,223.0000	13,338,000.00	13,338,000.00	0.0000	0.2270	25.00	0.00	(82.9514)	(91.3562)	0.0000	1	(174.3076)	02/04/2025
TOTAL MITSUBISHI HEAVY IND CMN													(2,196.5047)	(2,366.3986)	0.0000	(4,562.9034)	
MITSUBISHI UFJ FINANCIAL GROUP CMN																	
8306.T	01/07/2025	SDB3264649704	0	1,800	1,846.0000	3,322,800.00	3,322,800.00	0.0000	0.2270	25.00	0.00	(20.6651)	(22.7589)	0.0000	1	(43.4240)	02/04/2025
8306.T	01/07/2025	SDB3264649704	0	3,300	1,846.0000	6,091,800.00	6,091,800.00	0.0000	0.2270	25.00	0.00	(37.8860)	(41.7247)	0.0000	1	(79.6106)	02/04/2025
8306.T	01/07/2025	SDB3264649704	0	11,900	1,846.0000	21,967,400.00	21,967,400.00	0.0000	0.2270	25.00	0.00	(136.6192)	(150.4616)	0.0000	1	(287.0808)	02/04/2025
8306.T	01/07/2025	SDB3264649704	0	19,500	1,846.0000	35,997,000.00	35,997,000.00	0.0000	0.2270	25.00	0.00	(223.8718)	(246.5548)	0.0000	1	(470.4265)	02/04/2025
8306.T	01/07/2025	SDB3264649704	0	24,100	1,846.0000	44,488,600.00	44,488,600.00	0.0000	0.2270	25.00	0.00	(276.6825)	(304.7164)	0.0000	1	(581.3990)	02/04/2025
TOTAL MITSUBISHI UFJ FINANCIAL GROUP CMN													(695.7245)	(766.2164)	0.0000	(1,461.9410)	
MITSUI FUDOSAN CO., LTD. CMN																	
8801.T	01/15/2025	SDB3265345622	0	1,400	1,240.0000	1,733,762.69	1,736,000.00	0.0000	0.2270	25.00	0.00	(10.7826)	(11.8904)	0.0000	1	(22.6730)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
mitsui fudosan co., ltd. cmn (Cont.)																	
8801.T	01/15/2025	SDB3265345622	0	700	1,240.0000	873,406.77	868,000.00	0.0000	0.2270	25.00	0.00	(5.4319)	(5.9452)	0.0000	1	(11.3771)	02/04/2025
8801.T	01/14/2025	SDB3265345622	0	1,400	1,239.5000	1,733,762.69	1,735,300.00	0.0000	0.2270	25.00	0.00	(10.7826)	(11.8856)	0.0000	1	(22.6682)	02/04/2025
8801.T	01/14/2025	SDB3265345622	0	700	1,239.5000	873,406.77	867,650.00	0.0000	0.2270	25.00	0.00	(5.4319)	(5.9428)	0.0000	1	(11.3747)	02/04/2025
8801.T	01/13/2025	SDB3265345622	0	700	1,247.7240	873,406.77	873,406.77	0.0000	0.2270	25.00	0.00	(21.7275)	(23.9290)	0.0000	4	(45.6564)	02/04/2025
TOTAL MITSUI FUDOSAN CO., LTD. CMN													(54.1564)	(59.5930)	0.0000	(113.7494)	
MIURA CO., LTD CMN																	
6005.T	01/17/2025	SDB3265345612	0	100	3,787.0000	382,224.84	378,700.00	0.0000	0.2270	25.00	0.00	(2.3771)	(2.5938)	0.0000	1	(4.9710)	02/04/2025
6005.T	01/17/2025	SDB3265345612	0	500	3,787.0000	1,966,627.82	1,893,500.00	0.0000	0.2270	25.00	0.00	(12.2308)	(12.9692)	0.0000	1	(25.2000)	02/04/2025
6005.T	01/16/2025	SDB3265345612	0	100	3,856.0000	382,224.84	385,600.00	0.0000	0.2270	25.00	0.00	(2.3771)	(2.6411)	0.0000	1	(5.0182)	02/04/2025
6005.T	01/16/2025	SDB3265345612	0	500	3,856.0000	1,966,627.82	1,928,000.00	0.0000	0.2270	25.00	0.00	(12.2308)	(13.2055)	0.0000	1	(25.4363)	02/04/2025
6005.T	01/15/2025	SDB3265345612	0	100	3,873.0000	382,224.84	387,300.00	0.0000	0.2270	25.00	0.00	(2.3771)	(2.6527)	0.0000	1	(5.0299)	02/04/2025
6005.T	01/15/2025	SDB3265345612	0	500	3,873.0000	1,966,627.82	1,936,500.00	0.0000	0.2270	25.00	0.00	(12.2308)	(13.2637)	0.0000	1	(25.4945)	02/04/2025
6005.T	01/14/2025	SDB3265345612	0	500	3,892.0000	1,966,627.82	1,946,000.00	0.0000	0.2270	25.00	0.00	(12.2308)	(13.3288)	0.0000	1	(25.5596)	02/04/2025
6005.T	01/13/2025	SDB3265345612	0	500	3,933.2556	1,966,627.82	1,966,627.82	0.0000	0.2270	25.00	0.00	(48.9232)	(53.8802)	0.0000	4	(102.8034)	02/04/2025
TOTAL MIURA CO., LTD CMN													(104.9778)	(114.5350)	0.0000	(219.5129)	
MS&AD INSURANCE GROUP HOLDINGS CMN																	
8725.T	01/17/2025	SDB3265406651	0	4,500	3,182.0000	14,464,040.10	14,319,000.00	0.0000	0.2270	25.00	0.00	(89.9544)	(98.0753)	0.0000	1	(188.0298)	02/04/2025
8725.T	01/17/2025	SDB3265406651	0	3,200	3,182.0000	10,455,550.15	10,182,400.00	0.0000	0.2270	25.00	0.00	(65.0249)	(69.7425)	0.0000	1	(134.7674)	02/04/2025
8725.T	01/16/2025	SDB3265406651	0	4,500	3,218.0000	14,464,040.10	14,481,000.00	0.0000	0.2270	25.00	0.00	(89.9544)	(99.1849)	0.0000	1	(189.1394)	02/04/2025
8725.T	01/16/2025	SDB3265406651	0	3,200	3,218.0000	10,455,550.15	10,297,600.00	0.0000	0.2270	25.00	0.00	(65.0249)	(70.5315)	0.0000	1	(135.5564)	02/04/2025
8725.T	01/16/2025	SDB3265406651	0	3,600	3,218.0000	11,762,493.92	11,584,800.00	0.0000	0.2270	25.00	0.00	(73.1530)	(79.3479)	0.0000	1	(152.5010)	02/04/2025
8725.T	01/15/2025	SDB3265406651	0	4,500	3,204.0000	14,464,040.10	14,418,000.00	0.0000	0.2270	25.00	0.00	(89.9544)	(98.7534)	0.0000	1	(188.7079)	02/04/2025
8725.T	01/15/2025	SDB3265406651	0	3,200	3,204.0000	10,455,550.15	10,252,800.00	0.0000	0.2270	25.00	0.00	(65.0249)	(70.2247)	0.0000	1	(135.2496)	02/04/2025
8725.T	01/15/2025	SDB3265406651	0	3,600	3,204.0000	11,762,493.92	11,534,400.00	0.0000	0.2270	25.00	0.00	(73.1530)	(79.0027)	0.0000	1	(152.1558)	02/04/2025
8725.T	01/14/2025	SDB3265406651	0	3,200	3,267.3594	10,455,550.15	10,455,550.15	0.0000	0.2270	25.00	0.00	(65.0249)	(71.6134)	0.0000	1	(136.6383)	02/04/2025
8725.T	01/14/2025	SDB3265406651	0	3,600	3,267.3594	11,762,493.92	11,762,493.92	0.0000	0.2270	25.00	0.00	(73.1530)	(80.5650)	0.0000	1	(153.7181)	02/04/2025
TOTAL MS&AD INSURANCE GROUP HOLDINGS CMN													(749.4222)	(817.0414)	0.0000	(1,566.4636)	
NGK INSULATORS CMN																	
5333.T	01/17/2025	SDB3260458762	0	800	1,902.5000	1,610,400.00	1,522,000.00	0.0000	0.2270	25.00	0.00	(10.0154)	(10.4247)	0.0000	1	(20.4400)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	1,200	1,902.5000	2,415,600.00	2,283,000.00	0.0000	0.2270	25.00	0.00	(15.0230)	(15.6370)	0.0000	1	(30.6600)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	200	1,902.5000	402,600.00	380,500.00	0.0000	0.2270	25.00	0.00	(2.5038)	(2.6062)	0.0000	1	(5.1100)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	500	1,902.5000	1,006,500.00	951,250.00	0.0000	0.2270	25.00	0.00	(6.2596)	(6.5154)	0.0000	1	(12.7750)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	1,900	1,902.5000	3,824,700.00	3,614,750.00	0.0000	0.2270	25.00	0.00	(23.7865)	(24.7586)	0.0000	1	(48.5451)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	2,800	1,902.5000	5,636,400.00	5,327,000.00	0.0000	0.2270	25.00	0.00	(35.0538)	(36.4863)	0.0000	1	(71.5401)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	5,400	1,902.5000	10,870,200.00	10,273,500.00	0.0000	0.2270	25.00	0.00	(67.6037)	(70.3664)	0.0000	1	(137.9701)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	1,100	1,902.5000	2,214,300.00	2,092,750.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.3339)	0.0000	1	(28.1050)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	400	1,902.5000	805,200.00	761,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2123)	0.0000	1	(10.2200)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	100	1,902.5000	201,300.00	190,250.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3031)	0.0000	1	(2.5550)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	400	1,902.5000	805,200.00	761,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2123)	0.0000	1	(10.2200)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	400	1,902.5000	805,200.00	761,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2123)	0.0000	1	(10.2200)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	400	1,902.5000	805,200.00	761,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2123)	0.0000	1	(10.2200)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	300	1,902.5000	603,900.00	570,750.00	0.0000	0.2270	25.00	0.00	(3.7558)	(3.9092)	0.0000	1	(7.6650)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	12,800	1,902.5000	25,766,400.00	24,352,000.00	0.0000	0.2270	25.00	0.00	(160.2458)	(166.7945)	0.0000	1	(327.0404)	02/04/2025
5333.T	01/17/2025	SDB3260458762	0	1,100	1,902.5000	2,214,300.00	2,092,750.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.3339)	0.0000	1	(28.1050)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	800	1,915.5000	1,610,400.00	1,532,400.00	0.0000	0.2270	25.00	0.00	(10.0154)	(10.4959)	0.0000	1	(20.5113)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	1,200	1,915.5000	2,415,600.00	2,298,600.00	0.0000	0.2270	25.00	0.00	(15.0230)	(15.7438)	0.0000	1	(30.7669)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	200	1,915.5000	402,600.00	383,100.00	0.0000	0.2270	25.00	0.00	(2.5038)	(2.6240)	0.0000	1	(5.1278)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	500	1,915.5000	1,006,500.00	957,750.00	0.0000	0.2270	25.00	0.00	(6.2596)	(6.5599)	0.0000	1	(12.8195)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	1,900	1,915.5000	3,824,700.00	3,639,450.00	0.0000	0.2270	25.00	0.00	(23.7865)	(24.9277)	0.0000	1	(48.7142)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	2,800	1,915.5000	5,636,400.00	5,363,400.00	0.0000	0.2270	25.00	0.00	(35.0538)	(36.7356)	0.0000	1	(71.7894)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NGK INSULATORS CMN (Cont.)																	
5333.T	01/16/2025	SDB3260458762	0	5,400	1,915.5000	10,870,200.00	10,343,700.00	0.0000	0.2270	25.00	0.00	(67.6037)	(70.8473)	0.0000	1	(138.4510)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	1,100	1,915.5000	2,214,300.00	2,107,050.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.4318)	0.0000	1	(28.2030)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	400	1,915.5000	805,200.00	766,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2479)	0.0000	1	(10.2556)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	100	1,915.5000	201,300.00	191,550.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3120)	0.0000	1	(2.5639)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	400	1,915.5000	805,200.00	766,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2479)	0.0000	1	(10.2556)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	400	1,915.5000	805,200.00	766,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.2479)	0.0000	1	(10.2556)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	300	1,915.5000	603,900.00	574,650.00	0.0000	0.2270	25.00	0.00	(3.7558)	(3.9360)	0.0000	1	(7.6917)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	12,800	1,915.5000	25,766,400.00	24,518,400.00	0.0000	0.2270	25.00	0.00	(160.2458)	(167.9342)	0.0000	1	(328.1801)	02/04/2025
5333.T	01/16/2025	SDB3260458762	0	1,100	1,915.5000	2,214,300.00	2,107,050.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.4318)	0.0000	1	(28.2030)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	800	1,935.5000	1,610,400.00	1,548,400.00	0.0000	0.2270	25.00	0.00	(10.0154)	(10.6055)	0.0000	1	(20.6208)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	1,200	1,935.5000	2,415,600.00	2,322,600.00	0.0000	0.2270	25.00	0.00	(15.0230)	(15.9082)	0.0000	1	(30.9313)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	200	1,935.5000	402,600.00	387,100.00	0.0000	0.2270	25.00	0.00	(2.5038)	(2.6514)	0.0000	1	(5.1552)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	500	1,935.5000	1,006,500.00	967,750.00	0.0000	0.2270	25.00	0.00	(6.2596)	(6.6284)	0.0000	1	(12.8880)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	1,900	1,935.5000	3,824,700.00	3,677,450.00	0.0000	0.2270	25.00	0.00	(23.7865)	(25.1880)	0.0000	1	(48.9745)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	2,800	1,935.5000	5,636,400.00	5,419,400.00	0.0000	0.2270	25.00	0.00	(35.0538)	(37.1192)	0.0000	1	(72.1730)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	5,400	1,935.5000	10,870,200.00	10,451,700.00	0.0000	0.2270	25.00	0.00	(67.6037)	(71.5870)	0.0000	1	(139.1907)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	1,100	1,935.5000	2,214,300.00	2,129,050.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.5825)	0.0000	1	(28.3537)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	400	1,935.5000	805,200.00	774,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3027)	0.0000	1	(10.3104)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	100	1,935.5000	201,300.00	193,550.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3257)	0.0000	1	(2.5776)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	400	1,935.5000	805,200.00	774,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3027)	0.0000	1	(10.3104)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	400	1,935.5000	805,200.00	774,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3027)	0.0000	1	(10.3104)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	300	1,935.5000	603,900.00	580,650.00	0.0000	0.2270	25.00	0.00	(3.7558)	(3.9771)	0.0000	1	(7.7328)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	12,800	1,935.5000	25,766,400.00	24,774,400.00	0.0000	0.2270	25.00	0.00	(160.2458)	(169.6877)	0.0000	1	(329.9335)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	100	1,935.5000	201,300.00	193,550.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3257)	0.0000	1	(2.5776)	02/04/2025
5333.T	01/15/2025	SDB3260458762	0	1,100	1,935.5000	2,214,300.00	2,129,050.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.5825)	0.0000	1	(28.3537)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	800	1,945.0000	1,610,400.00	1,556,000.00	0.0000	0.2270	25.00	0.00	(10.0154)	(10.6575)	0.0000	1	(20.6729)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	1,200	1,945.0000	2,415,600.00	2,334,000.00	0.0000	0.2270	25.00	0.00	(15.0230)	(15.9863)	0.0000	1	(31.0093)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	200	1,945.0000	402,600.00	389,000.00	0.0000	0.2270	25.00	0.00	(2.5038)	(2.6644)	0.0000	1	(5.1682)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	500	1,945.0000	1,006,500.00	972,500.00	0.0000	0.2270	25.00	0.00	(6.2596)	(6.6610)	0.0000	1	(12.9206)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	1,900	1,945.0000	3,824,700.00	3,695,500.00	0.0000	0.2270	25.00	0.00	(23.7865)	(25.3116)	0.0000	1	(49.0981)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	2,800	1,945.0000	5,636,400.00	5,446,000.00	0.0000	0.2270	25.00	0.00	(35.0538)	(37.3014)	0.0000	1	(72.3551)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	5,400	1,945.0000	10,870,200.00	10,503,000.00	0.0000	0.2270	25.00	0.00	(67.6037)	(71.9384)	0.0000	1	(139.5421)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	1,100	1,945.0000	2,214,300.00	2,139,500.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.6541)	0.0000	1	(28.4252)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	400	1,945.0000	805,200.00	778,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3288)	0.0000	1	(10.3364)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	100	1,945.0000	201,300.00	194,500.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3322)	0.0000	1	(2.5841)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	400	1,945.0000	805,200.00	778,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3288)	0.0000	1	(10.3364)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	400	1,945.0000	805,200.00	778,000.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.3288)	0.0000	1	(10.3364)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	300	1,945.0000	603,900.00	583,500.00	0.0000	0.2270	25.00	0.00	(3.7558)	(3.9966)	0.0000	1	(7.7523)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	12,800	1,945.0000	25,766,400.00	24,896,000.00	0.0000	0.2270	25.00	0.00	(160.2458)	(170.5205)	0.0000	1	(330.7664)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	100	1,945.0000	201,300.00	194,500.00	0.0000	0.2270	25.00	0.00	(1.2519)	(1.3322)	0.0000	1	(2.5841)	02/04/2025
5333.T	01/14/2025	SDB3260458762	0	1,100	1,945.0000	2,214,300.00	2,139,500.00	0.0000	0.2270	25.00	0.00	(13.7711)	(14.6541)	0.0000	1	(28.4252)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	800	1,981.0000	1,610,400.00	1,584,800.00	0.0000	0.2270	25.00	0.00	(40.0615)	(43.4192)	0.0000	4	(83.4806)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	1,200	1,981.0000	2,415,600.00	2,377,200.00	0.0000	0.2270	25.00	0.00	(60.0922)	(65.1288)	0.0000	4	(125.2210)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	200	1,981.0000	402,600.00	396,200.00	0.0000	0.2270	25.00	0.00	(10.0154)	(10.8548)	0.0000	4	(20.8702)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	500	1,981.0000	1,006,500.00	990,500.00	0.0000	0.2270	25.00	0.00	(25.0384)	(27.1370)	0.0000	4	(52.1754)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	1,900	1,981.0000	3,824,700.00	3,763,900.00	0.0000	0.2270	25.00	0.00	(95.1460)	(103.1205)	0.0000	4	(198.2665)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	2,800	1,981.0000	5,636,400.00	5,546,800.00	0.0000	0.2270	25.00	0.00	(140.2151)	(151.9671)	0.0000	4	(292.1822)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	5,400	1,981.0000	10,870,200.00	10,697,400.00	0.0000	0.2270	25.00	0.00	(270.4148)	(293.0795)	0.0000	4	(563.4943)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	1,100	1,981.0000	2,214,300.00	2,179,100.00	0.0000	0.2270	25.00	0.00	(55.0845)	(59.7014)	0.0000	4	(114.7859)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	400	1,981.0000	805,200.00	792,400.00	0.0000	0.2270	25.00	0.00	(20.0307)	(21.7096)	0.0000	4	(41.7403)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NGK INSULATORS CMN (Cont.)																	
5333.T	01/13/2025	SDB3260458762	0	100	1,981.0000	201,300.00	198,100.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.4274)	0.0000	4	(10.4351)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	400	1,981.0000	805,200.00	792,400.00	0.0000	0.2270	25.00	0.00	(20.0307)	(21.7096)	0.0000	4	(41.7403)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	400	1,981.0000	805,200.00	792,400.00	0.0000	0.2270	25.00	0.00	(20.0307)	(21.7096)	0.0000	4	(41.7403)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	400	1,981.0000	805,200.00	792,400.00	0.0000	0.2270	25.00	0.00	(20.0307)	(21.7096)	0.0000	4	(41.7403)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	300	1,981.0000	603,900.00	594,300.00	0.0000	0.2270	25.00	0.00	(15.0230)	(16.2822)	0.0000	4	(31.3052)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	12,800	1,981.0000	25,766,400.00	25,356,800.00	0.0000	0.2270	25.00	0.00	(640.9833)	(694.7068)	0.0000	4	(1,335.6902)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	100	1,981.0000	201,300.00	198,100.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.4274)	0.0000	4	(10.4351)	02/04/2025
5333.T	01/13/2025	SDB3260458762	0	1,100	1,981.0000	2,214,300.00	2,179,100.00	0.0000	0.2270	25.00	0.00	(55.0845)	(59.7014)	0.0000	4	(114.7859)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	800	1,985.0000	1,610,400.00	1,588,000.00	0.0000	0.2320	25.00	0.00	(10.2360)	(10.8767)	0.0000	1	(21.1127)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	1,200	1,985.0000	2,415,600.00	2,382,000.00	0.0000	0.2320	25.00	0.00	(15.3540)	(16.3151)	0.0000	1	(31.6690)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	200	1,985.0000	402,600.00	397,000.00	0.0000	0.2320	25.00	0.00	(2.5590)	(2.7192)	0.0000	1	(5.2782)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	500	1,985.0000	1,006,500.00	992,500.00	0.0000	0.2320	25.00	0.00	(6.3975)	(6.7979)	0.0000	1	(13.1954)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	1,900	1,985.0000	3,824,700.00	3,771,500.00	0.0000	0.2320	25.00	0.00	(24.3104)	(25.8322)	0.0000	1	(50.1426)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	2,800	1,985.0000	5,636,400.00	5,558,000.00	0.0000	0.2320	25.00	0.00	(35.8259)	(38.0685)	0.0000	1	(73.8944)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	5,400	1,985.0000	10,870,200.00	10,719,000.00	0.0000	0.2320	25.00	0.00	(69.0928)	(73.4178)	0.0000	1	(142.5106)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	1,100	1,985.0000	2,214,300.00	2,183,500.00	0.0000	0.2320	25.00	0.00	(14.0745)	(14.9555)	0.0000	1	(29.0299)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	400	1,985.0000	805,200.00	794,000.00	0.0000	0.2320	25.00	0.00	(5.1180)	(5.4384)	0.0000	1	(10.5563)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	100	1,985.0000	201,300.00	198,500.00	0.0000	0.2320	25.00	0.00	(1.2795)	(1.3596)	0.0000	1	(2.6391)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	400	1,985.0000	805,200.00	794,000.00	0.0000	0.2320	25.00	0.00	(5.1180)	(5.4384)	0.0000	1	(10.5563)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	400	1,985.0000	805,200.00	794,000.00	0.0000	0.2320	25.00	0.00	(5.1180)	(5.4384)	0.0000	1	(10.5563)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	400	1,985.0000	805,200.00	794,000.00	0.0000	0.2320	25.00	0.00	(5.1180)	(5.4384)	0.0000	1	(10.5563)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	300	1,985.0000	603,900.00	595,500.00	0.0000	0.2320	25.00	0.00	(3.8385)	(4.0788)	0.0000	1	(7.9173)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	12,800	1,985.0000	25,766,400.00	25,408,000.00	0.0000	0.2320	25.00	0.00	(163.7755)	(174.0274)	0.0000	1	(337.8029)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	100	1,985.0000	201,300.00	198,500.00	0.0000	0.2320	25.00	0.00	(1.2795)	(1.3596)	0.0000	1	(2.6391)	02/04/2025
5333.T	01/09/2025	SDB3260458762	0	1,100	1,985.0000	2,214,300.00	2,183,500.00	0.0000	0.2320	25.00	0.00	(14.0745)	(14.9555)	0.0000	1	(29.0299)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	800	1,988.0000	1,610,400.00	1,590,400.00	0.0000	0.2310	25.00	0.00	(10.1918)	(10.8932)	0.0000	1	(21.0850)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	1,200	1,988.0000	2,415,600.00	2,385,600.00	0.0000	0.2310	25.00	0.00	(15.2878)	(16.3397)	0.0000	1	(31.6275)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	200	1,988.0000	402,600.00	397,600.00	0.0000	0.2310	25.00	0.00	(2.5480)	(2.7233)	0.0000	1	(5.2712)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	500	1,988.0000	1,006,500.00	994,000.00	0.0000	0.2310	25.00	0.00	(6.3699)	(6.8082)	0.0000	1	(13.1781)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	1,900	1,988.0000	3,824,700.00	3,777,200.00	0.0000	0.2310	25.00	0.00	(24.2056)	(25.8712)	0.0000	1	(50.0769)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	2,800	1,988.0000	5,636,400.00	5,566,400.00	0.0000	0.2310	25.00	0.00	(35.6715)	(38.1260)	0.0000	1	(73.7975)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	5,400	1,988.0000	10,870,200.00	10,735,200.00	0.0000	0.2310	25.00	0.00	(68.7950)	(73.5288)	0.0000	1	(142.3237)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	1,100	1,988.0000	2,214,300.00	2,186,800.00	0.0000	0.2310	25.00	0.00	(14.0138)	(14.9781)	0.0000	1	(28.9919)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	400	1,988.0000	805,200.00	795,200.00	0.0000	0.2310	25.00	0.00	(5.0959)	(5.4466)	0.0000	1	(10.5425)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	100	1,988.0000	201,300.00	198,800.00	0.0000	0.2310	25.00	0.00	(1.2740)	(1.3616)	0.0000	1	(2.6356)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	400	1,988.0000	805,200.00	795,200.00	0.0000	0.2310	25.00	0.00	(5.0959)	(5.4466)	0.0000	1	(10.5425)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	400	1,988.0000	805,200.00	795,200.00	0.0000	0.2310	25.00	0.00	(5.0959)	(5.4466)	0.0000	1	(10.5425)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	400	1,988.0000	805,200.00	795,200.00	0.0000	0.2310	25.00	0.00	(5.0959)	(5.4466)	0.0000	1	(10.5425)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	300	1,988.0000	603,900.00	596,400.00	0.0000	0.2310	25.00	0.00	(3.8219)	(4.0849)	0.0000	1	(7.9069)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	12,800	1,988.0000	25,766,400.00	25,446,400.00	0.0000	0.2310	25.00	0.00	(163.0695)	(174.2904)	0.0000	1	(337.3600)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	100	1,988.0000	201,300.00	198,800.00	0.0000	0.2310	25.00	0.00	(1.2740)	(1.3616)	0.0000	1	(2.6356)	02/04/2025
5333.T	01/08/2025	SDB3260458762	0	1,100	1,988.0000	2,214,300.00	2,186,800.00	0.0000	0.2310	25.00	0.00	(14.0138)	(14.9781)	0.0000	1	(28.9919)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	800	2,013.0000	1,610,400.00	1,610,400.00	0.0000	0.2270	25.00	0.00	(10.0154)	(11.0301)	0.0000	1	(21.0455)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	1,200	2,013.0000	2,415,600.00	2,415,600.00	0.0000	0.2270	25.00	0.00	(15.0230)	(16.5452)	0.0000	1	(31.5683)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	200	2,013.0000	402,600.00	402,600.00	0.0000	0.2270	25.00	0.00	(2.5038)	(2.7575)	0.0000	1	(5.2614)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	500	2,013.0000	1,006,500.00	1,006,500.00	0.0000	0.2270	25.00	0.00	(6.2596)	(6.8938)	0.0000	1	(13.1534)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	1,900	2,013.0000	3,824,700.00	3,824,700.00	0.0000	0.2270	25.00	0.00	(23.7865)	(26.1966)	0.0000	1	(49.9831)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	2,800	2,013.0000	5,636,400.00	5,636,400.00	0.0000	0.2270	25.00	0.00	(35.0538)	(38.6055)	0.0000	1	(73.6593)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	5,400	2,013.0000	10,870,200.00	10,870,200.00	0.0000	0.2270	25.00	0.00	(67.6037)	(74.4534)	0.0000	1	(142.0571)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	1,100	2,013.0000	2,214,300.00	2,214,300.00	0.0000	0.2270	25.00	0.00	(13.7711)	(15.1664)	0.0000	1	(28.9376)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	400	2,013.0000	805,200.00	805,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.5151)	0.0000	1	(10.5228)	02/04/2

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NGK INSULATORS CMN (Cont.)																	
5333.T	01/07/2025	SDB3260458762	0	400	2,013.0000	805,200.00	805,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.5151)	0.0000	1	(10.5228)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	400	2,013.0000	805,200.00	805,200.00	0.0000	0.2270	25.00	0.00	(5.0077)	(5.5151)	0.0000	1	(10.5228)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	300	2,013.0000	603,900.00	603,900.00	0.0000	0.2270	25.00	0.00	(3.7558)	(4.1363)	0.0000	1	(7.8921)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	12,800	2,013.0000	25,766,400.00	25,766,400.00	0.0000	0.2270	25.00	0.00	(160.2458)	(176.4822)	0.0000	1	(336.7280)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	1,000	2,013.0000	2,013,000.00	2,013,000.00	0.0000	0.2270	25.00	0.00	(12.5192)	(13.7877)	0.0000	1	(26.3069)	02/04/2025
5333.T	01/07/2025	SDB3260458762	0	1,100	2,013.0000	2,214,300.00	2,214,300.00	0.0000	0.2270	25.00	0.00	(13.7711)	(15.1664)	0.0000	1	(28.9376)	02/04/2025
TOTAL NGK INSULATORS CMN												(4,141.1712)	(4,435.0962)	0.0000		(8,576.2674)	
NICHIREI CORP CMN																	
2871.T	01/17/2025	SDB3260427155	0	100	3,980.0000	399,725.98	398,000.00	0.0000	0.2270	25.00	0.00	(2.4860)	(2.7260)	0.0000	1	(5.2120)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	300	3,980.0000	1,207,678.49	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.5108)	(8.1781)	0.0000	1	(15.6888)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	400	3,980.0000	1,666,400.00	1,592,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9041)	0.0000	1	(21.2677)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	300	3,980.0000	1,249,800.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1781)	0.0000	1	(15.9508)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	700	3,980.0000	2,916,200.00	2,786,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.0822)	0.0000	1	(37.2186)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	600	3,980.0000	2,499,600.00	2,388,000.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.3562)	0.0000	1	(31.9016)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	300	3,980.0000	1,249,800.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1781)	0.0000	1	(15.9508)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	200	3,980.0000	833,200.00	796,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4521)	0.0000	1	(10.6339)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,000	3,980.0000	4,166,000.00	3,980,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.2603)	0.0000	1	(53.1694)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	2,000	3,980.0000	8,332,000.00	7,960,000.00	0.0000	0.2270	25.00	0.00	(51.8182)	(54.5205)	0.0000	1	(106.3387)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,000	3,980.0000	4,166,000.00	3,980,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.2603)	0.0000	1	(53.1694)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	200	3,980.0000	833,200.00	796,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4521)	0.0000	1	(10.6339)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	800	3,980.0000	3,332,800.00	3,184,000.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.8082)	0.0000	1	(42.5355)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	700	3,980.0000	2,916,200.00	2,786,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.0822)	0.0000	1	(37.2186)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	500	3,980.0000	2,083,000.00	1,990,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.6301)	0.0000	1	(26.5847)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,700	3,980.0000	7,082,200.00	6,766,000.00	0.0000	0.2270	25.00	0.00	(44.0455)	(46.3425)	0.0000	1	(90.3879)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,200	3,980.0000	4,999,200.00	4,776,000.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.7123)	0.0000	1	(63.8032)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,100	3,980.0000	4,582,600.00	4,378,000.00	0.0000	0.2270	25.00	0.00	(28.5000)	(29.8863)	0.0000	1	(58.4863)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	800	3,980.0000	3,332,800.00	3,184,000.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.8082)	0.0000	1	(42.5355)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	100	3,980.0000	416,600.00	398,000.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7260)	0.0000	1	(5.3169)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	700	3,980.0000	2,916,200.00	2,786,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.0822)	0.0000	1	(37.2186)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	400	3,980.0000	1,666,400.00	1,592,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9041)	0.0000	1	(21.2677)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	200	3,980.0000	833,200.00	796,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4521)	0.0000	1	(10.6339)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	500	3,980.0000	2,083,000.00	1,990,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.6301)	0.0000	1	(26.5847)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	200	3,980.0000	833,200.00	796,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4521)	0.0000	1	(10.6339)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	1,300	3,980.0000	5,415,800.00	5,174,000.00	0.0000	0.2270	25.00	0.00	(33.6818)	(35.4384)	0.0000	1	(69.1202)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	100	3,980.0000	416,600.00	398,000.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7260)	0.0000	1	(5.3169)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	600	3,980.0000	2,499,600.00	2,388,000.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.3562)	0.0000	1	(31.9016)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	100	3,980.0000	416,600.00	398,000.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7260)	0.0000	1	(5.3169)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	700	3,980.0000	2,916,200.00	2,786,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.0822)	0.0000	1	(37.2186)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	300	3,980.0000	1,249,800.00	1,194,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1781)	0.0000	1	(15.9508)	02/04/2025
2871.T	01/17/2025	SDB3260427155	0	400	3,980.0000	1,666,400.00	1,592,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9041)	0.0000	1	(21.2677)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	100	3,952.0000	399,725.98	395,200.00	0.0000	0.2270	25.00	0.00	(2.4860)	(2.7068)	0.0000	1	(5.1928)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	300	3,952.0000	1,207,678.49	1,185,600.00	0.0000	0.2270	25.00	0.00	(7.5108)	(8.1205)	0.0000	1	(15.6313)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	400	3,952.0000	1,666,400.00	1,580,800.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.8274)	0.0000	1	(21.1910)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	300	3,952.0000	1,249,800.00	1,185,600.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1205)	0.0000	1	(15.8933)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	700	3,952.0000	2,916,200.00	2,766,400.00	0.0000	0.2270	25.00	0.00	(18.1364)	(18.9479)	0.0000	1	(37.0843)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	600	3,952.0000	2,499,600.00	2,371,200.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.2411)	0.0000	1	(31.7866)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	300	3,952.0000	1,249,800.00	1,185,600.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1205)	0.0000	1	(15.8933)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	200	3,952.0000	833,200.00	790,400.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4137)	0.0000	1	(10.5955)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,000	3,952.0000	4,166,000.00	3,952,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.0685)	0.0000	1	(52.9776)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	2,000	3,952.0000	8,332,000.00	7,904,000.00	0.0000	0.2270	25.00	0.00	(51.8182)	(54.1370)	0.0000	1	(105.9552)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,000	3,952.0000	4,166,000.00	3,952,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.0685)	0.0000	1	(52.9776)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NICHIREI CORP CMN (Cont.)																	
2871.T	01/16/2025	SDB3260427155	0	200	3,952.0000	833,200.00	790,400.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4137)	0.0000	1	(10.5955)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	800	3,952.0000	3,332,800.00	3,161,600.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.6548)	0.0000	1	(42.3821)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	700	3,952.0000	2,916,200.00	2,766,400.00	0.0000	0.2270	25.00	0.00	(18.1364)	(18.9479)	0.0000	1	(37.0843)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	500	3,952.0000	2,083,000.00	1,976,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.5342)	0.0000	1	(26.4888)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,700	3,952.0000	7,082,200.00	6,718,400.00	0.0000	0.2270	25.00	0.00	(44.0455)	(46.0164)	0.0000	1	(90.0619)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,200	3,952.0000	4,999,200.00	4,742,400.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.4822)	0.0000	1	(63.5731)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,100	3,952.0000	4,582,600.00	4,347,200.00	0.0000	0.2270	25.00	0.00	(28.5000)	(29.7753)	0.0000	1	(58.2753)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	800	3,952.0000	3,332,800.00	3,161,600.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.6548)	0.0000	1	(42.3821)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	100	3,952.0000	416,600.00	395,200.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7068)	0.0000	1	(5.2978)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	700	3,952.0000	2,916,200.00	2,766,400.00	0.0000	0.2270	25.00	0.00	(18.1364)	(18.9479)	0.0000	1	(37.0843)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	400	3,952.0000	1,666,400.00	1,580,800.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.8274)	0.0000	1	(21.1910)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	200	3,952.0000	833,200.00	790,400.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4137)	0.0000	1	(10.5955)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	200	3,952.0000	833,200.00	790,400.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4137)	0.0000	1	(10.5955)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	500	3,952.0000	2,083,000.00	1,976,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.5342)	0.0000	1	(26.4888)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	200	3,952.0000	833,200.00	790,400.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4137)	0.0000	1	(10.5955)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	1,300	3,952.0000	5,415,800.00	5,137,600.00	0.0000	0.2270	25.00	0.00	(33.6818)	(35.1890)	0.0000	1	(68.8709)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	100	3,952.0000	416,600.00	395,200.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7068)	0.0000	1	(5.2978)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	600	3,952.0000	2,499,600.00	2,371,200.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.2411)	0.0000	1	(31.7866)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	100	3,952.0000	416,600.00	395,200.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7068)	0.0000	1	(5.2978)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	700	3,952.0000	2,916,200.00	2,766,400.00	0.0000	0.2270	25.00	0.00	(18.1364)	(18.9479)	0.0000	1	(37.0843)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	300	3,952.0000	1,249,800.00	1,185,600.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.1205)	0.0000	1	(15.8933)	02/04/2025
2871.T	01/16/2025	SDB3260427155	0	400	3,952.0000	1,666,400.00	1,580,800.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.8274)	0.0000	1	(21.1910)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	100	4,000.0000	399,725.98	400,000.00	0.0000	0.2270	25.00	0.00	(2.4860)	(2.7397)	0.0000	1	(5.2257)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	300	4,000.0000	1,207,678.49	1,200,000.00	0.0000	0.2270	25.00	0.00	(7.5108)	(8.2192)	0.0000	1	(15.7299)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	400	4,000.0000	1,666,400.00	1,600,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9589)	0.0000	1	(21.3225)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	300	4,000.0000	1,249,800.00	1,200,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2192)	0.0000	1	(15.9919)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	700	4,000.0000	2,916,200.00	2,800,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.1781)	0.0000	1	(37.3144)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	600	4,000.0000	2,499,600.00	2,400,000.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.4384)	0.0000	1	(31.9838)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	300	4,000.0000	1,249,800.00	1,200,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2192)	0.0000	1	(15.9919)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	200	4,000.0000	833,200.00	800,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4795)	0.0000	1	(10.6613)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,000	4,000.0000	4,166,000.00	4,000,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.3973)	0.0000	1	(53.3064)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	2,000	4,000.0000	8,332,000.00	8,000,000.00	0.0000	0.2270	25.00	0.00	(51.8182)	(54.7945)	0.0000	1	(106.6127)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,000	4,000.0000	4,166,000.00	4,000,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.3973)	0.0000	1	(53.3064)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	200	4,000.0000	833,200.00	800,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4795)	0.0000	1	(10.6613)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	800	4,000.0000	3,332,800.00	3,200,000.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9178)	0.0000	1	(42.6451)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	700	4,000.0000	2,916,200.00	2,800,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.1781)	0.0000	1	(37.3144)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	500	4,000.0000	2,083,000.00	2,000,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.6986)	0.0000	1	(26.6532)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,700	4,000.0000	7,082,200.00	6,800,000.00	0.0000	0.2270	25.00	0.00	(44.0455)	(46.5753)	0.0000	1	(90.6208)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,200	4,000.0000	4,999,200.00	4,800,000.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.8767)	0.0000	1	(63.9676)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,100	4,000.0000	4,582,600.00	4,400,000.00	0.0000	0.2270	25.00	0.00	(28.5000)	(30.1370)	0.0000	1	(58.6370)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	800	4,000.0000	3,332,800.00	3,200,000.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9178)	0.0000	1	(42.6451)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	800	4,000.0000	3,332,800.00	3,200,000.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9178)	0.0000	1	(42.6451)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	700	4,000.0000	2,916,200.00	2,800,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.1781)	0.0000	1	(37.3144)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	400	4,000.0000	1,666,400.00	1,600,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9589)	0.0000	1	(21.3225)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	200	4,000.0000	833,200.00	800,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4795)	0.0000	1	(10.6613)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	200	4,000.0000	833,200.00	800,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4795)	0.0000	1	(10.6613)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	500	4,000.0000	2,083,000.00	2,000,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.6986)	0.0000	1	(26.6532)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	400	4,000.0000	1,666,400.00	1,600,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9589)	0.0000	1	(21.3225)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	200	4,000.0000	833,200.00	800,000.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4795)	0.0000	1	(10.6613)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	1,300	4,000.0000	5,415,800.00	5,200,000.00	0.0000	0.2270	25.00	0.00	(33.6818)	(35.6164)	0.0000	1	(69.2983)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	100	4,000.0000	416,600.00	400,000.00	0.0000	0.2270								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NICHIREI CORP CMN (Cont.)																	
2871.T	01/15/2025	SDB3260427155	0	700	4,000.0000	2,916,200.00	2,800,000.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.1781)	0.0000	1	(37.3144)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	300	4,000.0000	1,249,800.00	1,200,000.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2192)	0.0000	1	(15.9919)	02/04/2025
2871.T	01/15/2025	SDB3260427155	0	400	4,000.0000	1,666,400.00	1,600,000.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9589)	0.0000	1	(21.3225)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	100	4,011.0000	399,725.98	401,100.00	0.0000	0.2270	25.00	0.00	(2.4860)	(2.7473)	0.0000	1	(5.2332)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	300	4,011.0000	1,207,678.49	1,203,300.00	0.0000	0.2270	25.00	0.00	(7.5108)	(8.2418)	0.0000	1	(15.7525)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	400	4,011.0000	1,666,400.00	1,604,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9890)	0.0000	1	(21.3527)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	300	4,011.0000	1,249,800.00	1,203,300.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2418)	0.0000	1	(16.0145)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	700	4,011.0000	2,916,200.00	2,807,700.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.2308)	0.0000	1	(37.3672)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	600	4,011.0000	2,499,600.00	2,406,600.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.4836)	0.0000	1	(32.0290)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	300	4,011.0000	1,249,800.00	1,203,300.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2418)	0.0000	1	(16.0145)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	200	4,011.0000	833,200.00	802,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4945)	0.0000	1	(10.6763)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,000	4,011.0000	4,166,000.00	4,011,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.4726)	0.0000	1	(53.3817)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	2,000	4,011.0000	8,332,000.00	8,022,000.00	0.0000	0.2270	25.00	0.00	(51.8182)	(54.9452)	0.0000	1	(106.7634)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,000	4,011.0000	4,166,000.00	4,011,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(27.4726)	0.0000	1	(53.3817)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	200	4,011.0000	833,200.00	802,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4945)	0.0000	1	(10.6763)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	800	4,011.0000	3,332,800.00	3,208,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9781)	0.0000	1	(42.7054)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	700	4,011.0000	2,916,200.00	2,807,700.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.2308)	0.0000	1	(37.3672)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	500	4,011.0000	2,083,000.00	2,005,500.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.7363)	0.0000	1	(26.6908)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,700	4,011.0000	7,082,200.00	6,818,700.00	0.0000	0.2270	25.00	0.00	(44.0455)	(46.7034)	0.0000	1	(90.7489)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,200	4,011.0000	4,999,200.00	4,813,200.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.9671)	0.0000	1	(64.0580)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,100	4,011.0000	4,582,600.00	4,412,100.00	0.0000	0.2270	25.00	0.00	(28.5000)	(30.2199)	0.0000	1	(58.7199)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	800	4,011.0000	3,332,800.00	3,208,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9781)	0.0000	1	(42.7054)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	800	4,011.0000	3,332,800.00	3,208,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9781)	0.0000	1	(42.7054)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	700	4,011.0000	2,916,200.00	2,807,700.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.2308)	0.0000	1	(37.3672)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	400	4,011.0000	1,666,400.00	1,604,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9890)	0.0000	1	(21.3527)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	200	4,011.0000	833,200.00	802,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4945)	0.0000	1	(10.6763)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	200	4,011.0000	833,200.00	802,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4945)	0.0000	1	(10.6763)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	500	4,011.0000	2,083,000.00	2,005,500.00	0.0000	0.2270	25.00	0.00	(12.9545)	(13.7363)	0.0000	1	(26.6908)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	400	4,011.0000	1,666,400.00	1,604,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9890)	0.0000	1	(21.3527)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	200	4,011.0000	833,200.00	802,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.4945)	0.0000	1	(10.6763)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	1,300	4,011.0000	5,415,800.00	5,214,300.00	0.0000	0.2270	25.00	0.00	(33.6818)	(35.7144)	0.0000	1	(69.3962)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	100	4,011.0000	416,600.00	401,100.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7473)	0.0000	1	(5.3382)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	600	4,011.0000	2,499,600.00	2,406,600.00	0.0000	0.2270	25.00	0.00	(15.5455)	(16.4836)	0.0000	1	(32.0290)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	100	4,011.0000	416,600.00	401,100.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.7473)	0.0000	1	(5.3382)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	700	4,011.0000	2,916,200.00	2,807,700.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.2308)	0.0000	1	(37.3672)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	300	4,011.0000	1,249,800.00	1,203,300.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.2418)	0.0000	1	(16.0145)	02/04/2025
2871.T	01/14/2025	SDB3260427155	0	400	4,011.0000	1,666,400.00	1,604,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9890)	0.0000	1	(21.3527)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	100	4,001.0000	399,725.98	400,100.00	0.0000	0.2270	25.00	0.00	(9.9439)	(10.9616)	0.0000	4	(20.9055)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	300	4,001.0000	1,207,678.49	1,200,300.00	0.0000	0.2270	25.00	0.00	(30.0431)	(32.8849)	0.0000	4	(62.9280)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	400	4,001.0000	1,666,400.00	1,600,400.00	0.0000	0.2270	25.00	0.00	(41.4546)	(43.8466)	0.0000	4	(85.3011)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	300	4,001.0000	1,249,800.00	1,200,300.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.8849)	0.0000	4	(63.9758)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	700	4,001.0000	2,916,200.00	2,800,700.00	0.0000	0.2270	25.00	0.00	(72.5455)	(76.7315)	0.0000	4	(149.2770)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	600	4,001.0000	2,499,600.00	2,400,600.00	0.0000	0.2270	25.00	0.00	(62.1818)	(65.7699)	0.0000	4	(127.9517)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	300	4,001.0000	1,249,800.00	1,200,300.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.8849)	0.0000	4	(63.9758)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	200	4,001.0000	833,200.00	800,200.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9233)	0.0000	4	(42.6506)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	1,000	4,001.0000	4,166,000.00	4,001,000.00	0.0000	0.2270	25.00	0.00	(103.6364)	(109.6164)	0.0000	4	(213.2528)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	2,000	4,001.0000	8,332,000.00	8,002,000.00	0.0000	0.2270	25.00	0.00	(207.2728)	(219.2329)	0.0000	4	(426.5056)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	1,000	4,001.0000	4,166,000.00	4,001,000.00	0.0000	0.2270	25.00	0.00	(103.6364)	(109.6164)	0.0000	4	(213.2528)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	200	4,001.0000	833,200.00	800,200.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9233)	0.0000	4	(42.6506)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	800	4,001.0000	3,332,800.00	3,200,800.00	0.0000	0.2270	25.00	0.00	(82.9091)	(87.6932)	0.0000	4	(170.6023)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	700	4,001.0000	2,916,200.00	2,800,700.00</										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NICHIREI CORP CMN (Cont.)																	
2871.T	01/13/2025	SDB3260427155	0	1,200	4,001.0000	4,999,200.00	4,801,200.00	0.0000	0.2270	25.00	0.00	(124.3637)	(131.5397)	0.0000	4	(255.9034)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	1,100	4,001.0000	4,582,600.00	4,401,100.00	0.0000	0.2270	25.00	0.00	(114.0000)	(120.5781)	0.0000	4	(234.5781)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	800	4,001.0000	3,332,800.00	3,200,800.00	0.0000	0.2270	25.00	0.00	(82.9091)	(87.6932)	0.0000	4	(170.6023)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	800	4,001.0000	3,332,800.00	3,200,800.00	0.0000	0.2270	25.00	0.00	(82.9091)	(87.6932)	0.0000	4	(170.6023)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	700	4,001.0000	2,916,200.00	2,800,700.00	0.0000	0.2270	25.00	0.00	(72.5455)	(76.7315)	0.0000	4	(149.2770)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	400	4,001.0000	1,666,400.00	1,600,400.00	0.0000	0.2270	25.00	0.00	(41.4546)	(43.8466)	0.0000	4	(85.3011)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	200	4,001.0000	833,200.00	800,200.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9233)	0.0000	4	(42.6506)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	200	4,001.0000	833,200.00	800,200.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9233)	0.0000	4	(42.6506)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	500	4,001.0000	2,083,000.00	2,000,500.00	0.0000	0.2270	25.00	0.00	(51.8182)	(54.8082)	0.0000	4	(106.6264)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	400	4,001.0000	1,666,400.00	1,600,400.00	0.0000	0.2270	25.00	0.00	(41.4546)	(43.8466)	0.0000	4	(85.3011)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	200	4,001.0000	833,200.00	800,200.00	0.0000	0.2270	25.00	0.00	(20.7273)	(21.9233)	0.0000	4	(42.6506)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	1,300	4,001.0000	5,415,800.00	5,201,300.00	0.0000	0.2270	25.00	0.00	(134.7273)	(142.5014)	0.0000	4	(277.2287)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	100	4,001.0000	416,600.00	400,100.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9616)	0.0000	4	(21.3253)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	600	4,001.0000	2,499,600.00	2,400,600.00	0.0000	0.2270	25.00	0.00	(62.1818)	(65.7699)	0.0000	4	(127.9517)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	100	4,001.0000	416,600.00	400,100.00	0.0000	0.2270	25.00	0.00	(10.3636)	(10.9616)	0.0000	4	(21.3253)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	700	4,001.0000	2,916,200.00	2,800,700.00	0.0000	0.2270	25.00	0.00	(72.5455)	(76.7315)	0.0000	4	(149.2770)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	300	4,001.0000	1,249,800.00	1,200,300.00	0.0000	0.2270	25.00	0.00	(31.0909)	(32.8849)	0.0000	4	(63.9758)	02/04/2025
2871.T	01/13/2025	SDB3260427155	0	400	4,001.0000	1,666,400.00	1,600,400.00	0.0000	0.2270	25.00	0.00	(41.4546)	(43.8466)	0.0000	4	(85.3011)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	300	4,020.0000	1,207,678.49	1,206,000.00	0.0000	0.2320	25.00	0.00	(7.6762)	(8.2603)	0.0000	1	(15.9365)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	400	4,020.0000	1,666,400.00	1,608,000.00	0.0000	0.2320	25.00	0.00	(10.5919)	(11.0137)	0.0000	1	(21.6056)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	300	4,020.0000	1,249,800.00	1,206,000.00	0.0000	0.2320	25.00	0.00	(7.9439)	(8.2603)	0.0000	1	(16.2042)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	700	4,020.0000	2,916,200.00	2,814,000.00	0.0000	0.2320	25.00	0.00	(18.5358)	(19.2740)	0.0000	1	(37.8098)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	600	4,020.0000	2,499,600.00	2,412,000.00	0.0000	0.2320	25.00	0.00	(15.8879)	(16.5205)	0.0000	1	(32.4084)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	300	4,020.0000	1,249,800.00	1,206,000.00	0.0000	0.2320	25.00	0.00	(7.9439)	(8.2603)	0.0000	1	(16.2042)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	200	4,020.0000	833,200.00	804,000.00	0.0000	0.2320	25.00	0.00	(5.2960)	(5.5068)	0.0000	1	(10.8028)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	1,000	4,020.0000	4,166,000.00	4,020,000.00	0.0000	0.2320	25.00	0.00	(26.4798)	(27.5342)	0.0000	1	(54.0140)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	2,000	4,020.0000	8,332,000.00	8,040,000.00	0.0000	0.2320	25.00	0.00	(52.9596)	(55.0685)	0.0000	1	(108.0281)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	1,000	4,020.0000	4,166,000.00	4,020,000.00	0.0000	0.2320	25.00	0.00	(26.4798)	(27.5342)	0.0000	1	(54.0140)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	200	4,020.0000	833,200.00	804,000.00	0.0000	0.2320	25.00	0.00	(5.2960)	(5.5068)	0.0000	1	(10.8028)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	800	4,020.0000	3,332,800.00	3,216,000.00	0.0000	0.2320	25.00	0.00	(21.1838)	(22.0274)	0.0000	1	(43.2112)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	700	4,020.0000	2,916,200.00	2,814,000.00	0.0000	0.2320	25.00	0.00	(18.5358)	(19.2740)	0.0000	1	(37.8098)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	500	4,020.0000	2,083,000.00	2,010,000.00	0.0000	0.2320	25.00	0.00	(13.2399)	(13.7671)	0.0000	1	(27.0070)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	400	4,020.0000	1,666,400.00	1,608,000.00	0.0000	0.2320	25.00	0.00	(10.5919)	(11.0137)	0.0000	1	(21.6056)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	200	4,020.0000	833,200.00	804,000.00	0.0000	0.2320	25.00	0.00	(5.2960)	(5.5068)	0.0000	1	(10.8028)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	200	4,020.0000	833,200.00	804,000.00	0.0000	0.2320	25.00	0.00	(5.2960)	(5.5068)	0.0000	1	(10.8028)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	500	4,020.0000	2,083,000.00	2,010,000.00	0.0000	0.2320	25.00	0.00	(13.2399)	(13.7671)	0.0000	1	(27.0070)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	400	4,020.0000	1,666,400.00	1,608,000.00	0.0000	0.2320	25.00	0.00	(10.5919)	(11.0137)	0.0000	1	(21.6056)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	200	4,020.0000	833,200.00	804,000.00	0.0000	0.2320	25.00	0.00	(5.2960)	(5.5068)	0.0000	1	(10.8028)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	1,300	4,020.0000	5,415,800.00	5,226,000.00	0.0000	0.2320	25.00	0.00	(34.4237)	(35.7945)	0.0000	1	(70.2182)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	100	4,020.0000	416,600.00	402,000.00	0.0000	0.2320	25.00	0.00	(2.6480)	(2.7534)	0.0000	1	(5.4014)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	600	4,020.0000	2,499,600.00	2,412,000.00	0.0000	0.2320	25.00	0.00	(15.8879)	(16.5205)	0.0000	1	(32.4084)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	100	4,020.0000	416,600.00	402,000.00	0.0000	0.2320	25.00	0.00	(2.6480)	(2.7534)	0.0000	1	(5.4014)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	700	4,020.0000	2,916,200.00	2,814,000.00	0.0000	0.2320	25.00	0.00	(18.5358)	(19.2740)	0.0000	1	(37.8098)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	300	4,020.0000	1,249,800.00	1,206,000.00	0.0000	0.2320	25.00	0.00	(7.9439)	(8.2603)	0.0000	1	(16.2042)	02/04/2025
2871.T	01/09/2025	SDB3260427155	0	400	4,020.0000	1,666,400.00	1,608,000.00	0.0000	0.2320	25.00	0.00	(10.5919)	(11.0137)	0.0000	1	(21.6056)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	400	4,040.0000	1,666,400.00	1,616,000.00	0.0000	0.2310	25.00	0.00	(10.5463)	(11.0685)	0.0000	1	(21.6148)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	300	4,040.0000	1,249,800.00	1,212,000.00	0.0000	0.2310	25.00	0.00	(7.9097)	(8.3014)	0.0000	1	(16.2111)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NICHIREI CORP CMN (Cont.)																	
2871.T	01/08/2025	SDB3260427155	0	700	4,040.0000	2,916,200.00	2,828,000.00	0.0000	0.2310	25.00	0.00	(18.4560)	(19.3699)	0.0000	1	(37.8258)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	600	4,040.0000	2,499,600.00	2,424,000.00	0.0000	0.2310	25.00	0.00	(15.8194)	(16.6027)	0.0000	1	(32.4221)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	300	4,040.0000	1,249,800.00	1,212,000.00	0.0000	0.2310	25.00	0.00	(7.9097)	(8.3014)	0.0000	1	(16.2111)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	200	4,040.0000	833,200.00	808,000.00	0.0000	0.2310	25.00	0.00	(5.2731)	(5.5342)	0.0000	1	(10.8074)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,000	4,040.0000	4,166,000.00	4,040,000.00	0.0000	0.2310	25.00	0.00	(26.3656)	(27.6712)	0.0000	1	(54.0369)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	2,000	4,040.0000	8,332,000.00	8,080,000.00	0.0000	0.2310	25.00	0.00	(52.7313)	(55.3425)	0.0000	1	(108.0738)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,000	4,040.0000	4,166,000.00	4,040,000.00	0.0000	0.2310	25.00	0.00	(26.3656)	(27.6712)	0.0000	1	(54.0369)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	200	4,040.0000	833,200.00	808,000.00	0.0000	0.2310	25.00	0.00	(5.2731)	(5.5342)	0.0000	1	(10.8074)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	800	4,040.0000	3,332,800.00	3,232,000.00	0.0000	0.2310	25.00	0.00	(21.0925)	(22.1370)	0.0000	1	(43.2295)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	700	4,040.0000	2,916,200.00	2,828,000.00	0.0000	0.2310	25.00	0.00	(18.4560)	(19.3699)	0.0000	1	(37.8258)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	500	4,040.0000	2,083,000.00	2,020,000.00	0.0000	0.2310	25.00	0.00	(13.1828)	(13.8356)	0.0000	1	(27.0184)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,700	4,040.0000	7,082,200.00	6,868,000.00	0.0000	0.2310	25.00	0.00	(44.8216)	(47.0411)	0.0000	1	(91.8627)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,200	4,040.0000	4,999,200.00	4,848,000.00	0.0000	0.2310	25.00	0.00	(31.6388)	(33.2055)	0.0000	1	(64.8443)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,100	4,040.0000	4,582,600.00	4,444,000.00	0.0000	0.2310	25.00	0.00	(29.0022)	(30.4384)	0.0000	1	(59.4406)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	800	4,040.0000	3,332,800.00	3,232,000.00	0.0000	0.2310	25.00	0.00	(21.0925)	(22.1370)	0.0000	1	(43.2295)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	800	4,040.0000	3,332,800.00	3,232,000.00	0.0000	0.2310	25.00	0.00	(21.0925)	(22.1370)	0.0000	1	(43.2295)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	700	4,040.0000	2,916,200.00	2,828,000.00	0.0000	0.2310	25.00	0.00	(18.4560)	(19.3699)	0.0000	1	(37.8258)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	400	4,040.0000	1,666,400.00	1,616,000.00	0.0000	0.2310	25.00	0.00	(10.5463)	(11.0685)	0.0000	1	(21.6148)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	200	4,040.0000	833,200.00	808,000.00	0.0000	0.2310	25.00	0.00	(5.2731)	(5.5342)	0.0000	1	(10.8074)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	200	4,040.0000	833,200.00	808,000.00	0.0000	0.2310	25.00	0.00	(5.2731)	(5.5342)	0.0000	1	(10.8074)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	500	4,040.0000	2,083,000.00	2,020,000.00	0.0000	0.2310	25.00	0.00	(13.1828)	(13.8356)	0.0000	1	(27.0184)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	400	4,040.0000	1,666,400.00	1,616,000.00	0.0000	0.2310	25.00	0.00	(10.5463)	(11.0685)	0.0000	1	(21.6148)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	200	4,040.0000	833,200.00	808,000.00	0.0000	0.2310	25.00	0.00	(5.2731)	(5.5342)	0.0000	1	(10.8074)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	1,300	4,040.0000	5,415,800.00	5,252,000.00	0.0000	0.2310	25.00	0.00	(34.2753)	(35.9726)	0.0000	1	(70.2479)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	100	4,040.0000	416,600.00	404,000.00	0.0000	0.2310	25.00	0.00	(2.6366)	(2.7671)	0.0000	1	(5.4037)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	600	4,040.0000	2,499,600.00	2,424,000.00	0.0000	0.2310	25.00	0.00	(15.8194)	(16.6027)	0.0000	1	(32.4221)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	100	4,040.0000	416,600.00	404,000.00	0.0000	0.2310	25.00	0.00	(2.6366)	(2.7671)	0.0000	1	(5.4037)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	700	4,040.0000	2,916,200.00	2,828,000.00	0.0000	0.2310	25.00	0.00	(18.4560)	(19.3699)	0.0000	1	(37.8258)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	300	4,040.0000	1,249,800.00	1,212,000.00	0.0000	0.2310	25.00	0.00	(7.9097)	(8.3014)	0.0000	1	(16.2111)	02/04/2025
2871.T	01/08/2025	SDB3260427155	0	400	4,040.0000	1,666,400.00	1,616,000.00	0.0000	0.2310	25.00	0.00	(10.5463)	(11.0685)	0.0000	1	(21.6148)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	400	4,166.0000	1,666,400.00	1,666,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(11.4137)	0.0000	1	(21.7773)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	300	4,166.0000	1,249,800.00	1,249,800.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.5603)	0.0000	1	(16.3330)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	700	4,166.0000	2,916,200.00	2,916,200.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.9740)	0.0000	1	(38.1103)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	600	4,166.0000	2,499,600.00	2,499,600.00	0.0000	0.2270	25.00	0.00	(15.5455)	(17.1205)	0.0000	1	(32.6660)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	300	4,166.0000	1,249,800.00	1,249,800.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.5603)	0.0000	1	(16.3330)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	200	4,166.0000	833,200.00	833,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.7068)	0.0000	1	(10.8887)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,000	4,166.0000	4,166,000.00	4,166,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(28.5342)	0.0000	1	(54.4433)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	2,000	4,166.0000	8,332,000.00	8,332,000.00	0.0000	0.2270	25.00	0.00	(51.8182)	(57.0685)	0.0000	1	(108.8867)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,000	4,166.0000	4,166,000.00	4,166,000.00	0.0000	0.2270	25.00	0.00	(25.9091)	(28.5342)	0.0000	1	(54.4433)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	200	4,166.0000	833,200.00	833,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.7068)	0.0000	1	(10.8887)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	800	4,166.0000	3,332,800.00	3,332,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(22.8274)	0.0000	1	(43.5547)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	700	4,166.0000	2,916,200.00	2,916,200.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.9740)	0.0000	1	(38.1103)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	500	4,166.0000	2,083,000.00	2,083,000.00	0.0000	0.2270	25.00	0.00	(12.9545)	(14.2671)	0.0000	1	(27.2217)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,700	4,166.0000	7,082,200.00	7,082,200.00	0.0000	0.2270	25.00	0.00	(44.0455)	(48.5082)	0.0000	1	(92.5537)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,200	4,166.0000	4,999,200.00	4,999,200.00	0.0000	0.2270	25.00	0.00	(31.0909)	(34.2411)	0.0000	1	(65.3320)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,100	4,166.0000	4,582,600.00	4,582,600.00	0.0000	0.2270	25.00	0.00	(28.5000)	(31.3877)	0.0000	1	(59.8877)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	800	4,166.0000	3,332,800.00	3,332,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(22.8274)	0.0000	1	(43.5547)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	800	4,166.0000	3,332,800.00	3,332,800.00	0.0000	0.2270	25.00	0.00	(20.7273)	(22.8274)	0.0000	1	(43.5547)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	700	4,166.0000	2,916,200.00	2,916,200.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.9740)	0.0000	1	(38.1103)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	400	4,166.0000	1,666,400.00	1,666,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(11.4137)	0.0000	1	(21.7773)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	200	4,166.0000	833,200.00	833,200.00	0.0000	0.2270	25.0							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NICHIREI CORP CMN (Cont.)																	
2871.T	01/07/2025	SDB3260427155	0	400	4,166.0000	1,666,400.00	1,666,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(11.4137)	0.0000	1	(21.7773)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	200	4,166.0000	833,200.00	833,200.00	0.0000	0.2270	25.00	0.00	(5.1818)	(5.7068)	0.0000	1	(10.8887)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	1,300	4,166.0000	5,415,800.00	5,415,800.00	0.0000	0.2270	25.00	0.00	(33.6818)	(37.0945)	0.0000	1	(70.7763)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	100	4,166.0000	416,600.00	416,600.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.8534)	0.0000	1	(5.4443)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	600	4,166.0000	2,499,600.00	2,499,600.00	0.0000	0.2270	25.00	0.00	(15.5455)	(17.1205)	0.0000	1	(32.6660)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	100	4,166.0000	416,600.00	416,600.00	0.0000	0.2270	25.00	0.00	(2.5909)	(2.8534)	0.0000	1	(5.4443)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	700	4,166.0000	2,916,200.00	2,916,200.00	0.0000	0.2270	25.00	0.00	(18.1364)	(19.9740)	0.0000	1	(38.1103)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	300	4,166.0000	1,249,800.00	1,249,800.00	0.0000	0.2270	25.00	0.00	(7.7727)	(8.5603)	0.0000	1	(16.3330)	02/04/2025
2871.T	01/07/2025	SDB3260427155	0	400	4,166.0000	1,666,400.00	1,666,400.00	0.0000	0.2270	25.00	0.00	(10.3636)	(11.4137)	0.0000	1	(21.7773)	02/04/2025
TOTAL NICHIREI CORP CMN												(5,865.6067)	(6,208.1425)	0.0000		(12,073.7492)	
NIPPON PAINT CO., LTD. CMN																	
4612.T	01/17/2025	SDB3264255559	0	1,400	975.0000	1,360,298.41	1,365,000.00	0.0000	0.2270	25.00	0.00	(8.4599)	(9.3493)	0.0000	1	(17.8093)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	2,100	975.0000	2,048,923.17	2,047,500.00	0.0000	0.2270	25.00	0.00	(12.7426)	(14.0240)	0.0000	1	(26.7666)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	2,800	975.0000	2,748,238.62	2,730,000.00	0.0000	0.2270	25.00	0.00	(17.0918)	(18.6986)	0.0000	1	(35.7904)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	9,800	975.0000	9,706,940.92	9,555,000.00	0.0000	0.2270	25.00	0.00	(60.3692)	(65.4452)	0.0000	1	(125.8144)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	4,000	975.0000	4,003,380.20	3,900,000.00	0.0000	0.2270	25.00	0.00	(24.8977)	(26.7123)	0.0000	1	(51.6101)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	5,400	975.0000	5,425,962.67	5,265,000.00	0.0000	0.2270	25.00	0.00	(33.7450)	(36.0616)	0.0000	1	(69.8067)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	900	975.0000	902,298.65	877,500.00	0.0000	0.2270	25.00	0.00	(5.6116)	(6.0103)	0.0000	1	(11.6218)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	200	975.0000	204,700.00	195,000.00	0.0000	0.2270	25.00	0.00	(1.2731)	(1.3356)	0.0000	1	(2.6087)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	1,500	975.0000	1,535,250.00	1,462,500.00	0.0000	0.2270	25.00	0.00	(9.5480)	(10.0171)	0.0000	1	(19.5651)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	10,900	975.0000	11,156,150.00	10,627,500.00	0.0000	0.2270	25.00	0.00	(69.3821)	(72.7911)	0.0000	1	(142.1732)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	100	975.0000	102,350.00	97,500.00	0.0000	0.2270	25.00	0.00	(0.6365)	(0.6678)	0.0000	1	(1.3043)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	1,000	975.0000	1,023,500.00	975,000.00	0.0000	0.2270	25.00	0.00	(6.3653)	(6.6781)	0.0000	1	(13.0434)	02/04/2025
4612.T	01/17/2025	SDB3264255559	0	5,300	975.0000	5,424,550.00	5,167,500.00	0.0000	0.2270	25.00	0.00	(33.7362)	(35.3938)	0.0000	1	(69.1301)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	2,100	983.5000	2,048,923.17	2,065,350.00	0.0000	0.2270	25.00	0.00	(12.7426)	(14.1462)	0.0000	1	(26.8889)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	2,800	983.5000	2,748,238.62	2,753,800.00	0.0000	0.2270	25.00	0.00	(17.0918)	(18.8616)	0.0000	1	(35.9534)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	9,800	983.5000	9,706,940.92	9,638,300.00	0.0000	0.2270	25.00	0.00	(60.3692)	(66.0158)	0.0000	1	(126.3849)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	4,000	983.5000	4,003,380.20	3,934,000.00	0.0000	0.2270	25.00	0.00	(24.8977)	(26.9452)	0.0000	1	(51.8429)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	5,400	983.5000	5,425,962.67	5,310,900.00	0.0000	0.2270	25.00	0.00	(33.7450)	(36.3760)	0.0000	1	(70.1211)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	900	983.5000	902,298.65	885,150.00	0.0000	0.2270	25.00	0.00	(5.6116)	(6.0627)	0.0000	1	(11.6742)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	200	983.5000	204,700.00	196,700.00	0.0000	0.2270	25.00	0.00	(1.2731)	(1.3473)	0.0000	1	(2.6203)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	1,500	983.5000	1,535,250.00	1,475,250.00	0.0000	0.2270	25.00	0.00	(9.5480)	(10.1045)	0.0000	1	(19.6524)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	10,900	983.5000	11,156,150.00	10,720,150.00	0.0000	0.2270	25.00	0.00	(69.3821)	(73.4257)	0.0000	1	(142.8078)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	100	983.5000	102,350.00	98,350.00	0.0000	0.2270	25.00	0.00	(0.6365)	(0.6736)	0.0000	1	(1.3102)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	1,000	983.5000	1,023,500.00	983,500.00	0.0000	0.2270	25.00	0.00	(6.3653)	(6.7363)	0.0000	1	(13.1016)	02/04/2025
4612.T	01/16/2025	SDB3264255559	0	5,300	983.5000	5,424,550.00	5,212,550.00	0.0000	0.2270	25.00	0.00	(33.7362)	(35.7024)	0.0000	1	(69.4386)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	2,800	979.5000	2,748,238.62	2,742,600.00	0.0000	0.2270	25.00	0.00	(17.0918)	(18.7849)	0.0000	1	(35.8767)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	9,800	979.5000	9,706,940.92	9,599,100.00	0.0000	0.2270	25.00	0.00	(60.3692)	(65.7473)	0.0000	1	(126.1165)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	4,000	979.5000	4,003,380.20	3,918,000.00	0.0000	0.2270	25.00	0.00	(24.8977)	(26.8356)	0.0000	1	(51.7334)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	5,400	979.5000	5,425,962.67	5,289,300.00	0.0000	0.2270	25.00	0.00	(33.7450)	(36.2281)	0.0000	1	(69.9731)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	900	979.5000	902,298.65	881,550.00	0.0000	0.2270	25.00	0.00	(5.6116)	(6.0390)	0.0000	1	(11.6496)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	200	979.5000	204,700.00	195,900.00	0.0000	0.2270	25.00	0.00	(1.2731)	(1.3418)	0.0000	1	(2.6148)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	1,500	979.5000	1,535,250.00	1,469,250.00	0.0000	0.2270	25.00	0.00	(9.5480)	(10.0634)	0.0000	1	(19.6113)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	10,900	979.5000	11,156,150.00	10,676,550.00	0.0000	0.2270	25.00	0.00	(69.3821)	(73.1271)	0.0000	1	(142.5091)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	100	979.5000	102,350.00	97,950.00	0.0000	0.2270	25.00	0.00	(0.6365)	(0.6709)	0.0000	1	(1.3074)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	1,000	979.5000	1,023,500.00	979,500.00	0.0000	0.2270	25.00	0.00	(6.3653)	(6.7089)	0.0000	1	(13.0742)	02/04/2025
4612.T	01/15/2025	SDB3264255559	0	5,300	979.5000	5,424,550.00	5,191,350.00	0.0000	0.2270	25.00	0.00	(33.7362)	(35.5572)	0.0000	1	(69.2934)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	9,800	989.3000	9,706,940.92	9,695,140.00	0.0000	0.2270	25.00	0.00	(60.3692)	(66.4051)	0.0000	1	(126.7743)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	4,000	989.3000	4,003,380.20	3,957,200.00	0.0000	0.2270	25.00	0.00	(24.8977)	(27.1041)	0.0000	1	(52.0018)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	5,400	989.3000	5,425,962.67	5,342,220.00	0.0000	0.2270	25.00	0.00	(33.7450)	(36.5905)	0.0000	1	(70.3356)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	900	989.3000	902,298.65	890,370.00	0.0000	0.2270	25.00	0.00	(5.6116)	(6.0984)	0.0000	1	(11.7100)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	200	989.3000	204,700.00	197,860.00	0.0000	0.2270	25.00	0.00	(1.2731)	(1.3552)	0.0000	1	(2.6283)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON PAINT CO., LTD. CMN (Cont.)																	
4612.T	01/14/2025	SDB3264255559	0	1,500	989.3000	1,535,250.00	1,483,950.00	0.0000	0.2270	25.00	0.00	(9.5480)	(10.1640)	0.0000	1	(19.7120)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	10,900	989.3000	11,156,150.00	10,783,370.00	0.0000	0.2270	25.00	0.00	(69.3821)	(73.8587)	0.0000	1	(143.2408)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	100	989.3000	102,350.00	98,930.00	0.0000	0.2270	25.00	0.00	(0.6365)	(0.6776)	0.0000	1	(1.3141)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	1,000	989.3000	1,023,500.00	989,300.00	0.0000	0.2270	25.00	0.00	(6.3653)	(6.7760)	0.0000	1	(13.1414)	02/04/2025
4612.T	01/14/2025	SDB3264255559	0	5,300	989.3000	5,424,550.00	5,243,290.00	0.0000	0.2270	25.00	0.00	(33.7362)	(35.9129)	0.0000	1	(69.6492)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	4,000	994.0000	4,003,380.20	3,976,000.00	0.0000	0.2270	25.00	0.00	(99.5909)	(108.9315)	0.0000	4	(208.5224)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	5,400	994.0000	5,425,962.67	5,367,600.00	0.0000	0.2270	25.00	0.00	(134.9801)	(147.0575)	0.0000	4	(282.0376)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	900	994.0000	902,298.65	894,600.00	0.0000	0.2270	25.00	0.00	(22.4462)	(24.5096)	0.0000	4	(46.9558)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	200	994.0000	204,700.00	198,800.00	0.0000	0.2270	25.00	0.00	(5.0923)	(5.4466)	0.0000	4	(10.5388)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	1,500	994.0000	1,535,250.00	1,491,000.00	0.0000	0.2270	25.00	0.00	(38.1920)	(40.8493)	0.0000	4	(79.0413)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	10,900	994.0000	11,156,150.00	10,834,600.00	0.0000	0.2270	25.00	0.00	(277.5283)	(296.8384)	0.0000	4	(574.3667)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	100	994.0000	102,350.00	99,400.00	0.0000	0.2270	25.00	0.00	(2.5461)	(2.7233)	0.0000	4	(5.2694)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	1,000	994.0000	1,023,500.00	994,000.00	0.0000	0.2270	25.00	0.00	(25.4613)	(27.2329)	0.0000	4	(52.6942)	02/04/2025
4612.T	01/13/2025	SDB3264255559	0	5,300	994.0000	5,424,550.00	5,268,200.00	0.0000	0.2270	25.00	0.00	(134.9450)	(144.3342)	0.0000	4	(279.2792)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	5,400	1,010.0000	5,425,962.67	5,454,000.00	0.0000	0.2320	25.00	0.00	(34.4883)	(37.3562)	0.0000	1	(71.8445)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	900	1,010.0000	902,298.65	909,000.00	0.0000	0.2320	25.00	0.00	(5.7352)	(6.2260)	0.0000	1	(11.9612)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	200	1,010.0000	204,700.00	202,000.00	0.0000	0.2320	25.00	0.00	(1.3011)	(1.3836)	0.0000	1	(2.6847)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	1,500	1,010.0000	1,535,250.00	1,515,000.00	0.0000	0.2320	25.00	0.00	(9.7583)	(10.3767)	0.0000	1	(20.1350)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	10,900	1,010.0000	11,156,150.00	11,009,000.00	0.0000	0.2320	25.00	0.00	(70.9103)	(75.4041)	0.0000	1	(146.3144)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	100	1,010.0000	102,350.00	101,000.00	0.0000	0.2320	25.00	0.00	(0.6506)	(0.6918)	0.0000	1	(1.3423)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	1,000	1,010.0000	1,023,500.00	1,010,000.00	0.0000	0.2320	25.00	0.00	(6.5055)	(6.9178)	0.0000	1	(13.4233)	02/04/2025
4612.T	01/09/2025	SDB3264255559	0	5,300	1,010.0000	5,424,550.00	5,353,000.00	0.0000	0.2320	25.00	0.00	(34.4793)	(36.6644)	0.0000	1	(71.1437)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	900	1,002.0000	902,298.65	901,800.00	0.0000	0.2310	25.00	0.00	(5.7104)	(6.1767)	0.0000	1	(11.8872)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	200	1,002.0000	204,700.00	200,400.00	0.0000	0.2310	25.00	0.00	(1.2955)	(1.3726)	0.0000	1	(2.6681)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	1,500	1,002.0000	1,535,250.00	1,503,000.00	0.0000	0.2310	25.00	0.00	(9.7162)	(10.2945)	0.0000	1	(20.0108)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	10,900	1,002.0000	11,156,150.00	10,921,800.00	0.0000	0.2310	25.00	0.00	(70.6047)	(74.8068)	0.0000	1	(145.4115)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	100	1,002.0000	102,350.00	100,200.00	0.0000	0.2310	25.00	0.00	(0.6477)	(0.6863)	0.0000	1	(1.3341)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	1,000	1,002.0000	1,023,500.00	1,002,000.00	0.0000	0.2310	25.00	0.00	(6.4775)	(6.8630)	0.0000	1	(13.3405)	02/04/2025
4612.T	01/08/2025	SDB3264255559	0	5,300	1,002.0000	5,424,550.00	5,310,600.00	0.0000	0.2310	25.00	0.00	(34.3307)	(36.3740)	0.0000	1	(70.7047)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	200	1,023.5000	204,700.00	204,700.00	0.0000	0.2270	25.00	0.00	(1.2731)	(1.4021)	0.0000	1	(2.6751)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	1,500	1,023.5000	1,535,250.00	1,535,250.00	0.0000	0.2270	25.00	0.00	(9.5480)	(10.5154)	0.0000	1	(20.0634)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	10,900	1,023.5000	11,156,150.00	11,156,150.00	0.0000	0.2270	25.00	0.00	(69.3821)	(76.4120)	0.0000	1	(145.7941)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	100	1,023.5000	102,350.00	102,350.00	0.0000	0.2270	25.00	0.00	(0.6365)	(0.7010)	0.0000	1	(1.3376)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	1,000	1,023.5000	1,023,500.00	1,023,500.00	0.0000	0.2270	25.00	0.00	(6.3653)	(7.0103)	0.0000	1	(13.3756)	02/04/2025
4612.T	01/07/2025	SDB3264255559	0	5,300	1,023.5000	5,424,550.00	5,424,550.00	0.0000	0.2270	25.00	0.00	(33.7362)	(37.1545)	0.0000	1	(70.8907)	02/04/2025
TOTAL NIPPON PAINT CO., LTD. CMN												(2,221.8145)	(2,388.3410)	0.0000		(4,610.1555)	
NIPPON SANSO HOLDINGS CORP CMN																	
4091.T	01/17/2025	SDB3260427143	0	500	4,200.0000	2,102,036.62	2,100,000.00	0.0000	0.2270	25.00	0.00	(13.0729)	(14.3836)	0.0000	1	(27.4565)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	100	4,200.0000	423,027.49	420,000.00	0.0000	0.2270	25.00	0.00	(2.6309)	(2.8767)	0.0000	1	(5.5076)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	100	4,200.0000	430,527.98	420,000.00	0.0000	0.2270	25.00	0.00	(2.6775)	(2.8767)	0.0000	1	(5.5542)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	1,200	4,200.0000	5,308,800.00	5,040,000.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.5205)	0.0000	1	(67.5369)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	1,800	4,200.0000	7,963,200.00	7,560,000.00	0.0000	0.2270	25.00	0.00	(49.5246)	(51.7808)	0.0000	1	(101.3054)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	800	4,200.0000	3,539,200.00	3,360,000.00	0.0000	0.2270	25.00	0.00	(22.0109)	(23.0137)	0.0000	1	(45.0246)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	100	4,200.0000	442,400.00	420,000.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.8767)	0.0000	1	(5.6281)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	300	4,200.0000	1,327,200.00	1,260,000.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6301)	0.0000	1	(16.8842)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	3,000	4,200.0000	13,272,000.00	12,600,000.00	0.0000	0.2270	25.00	0.00	(82.5409)	(86.3014)	0.0000	1	(168.8423)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	1,300	4,200.0000	5,751,200.00	5,460,000.00	0.0000	0.2270	25.00	0.00	(35.7677)	(37.3973)	0.0000	1	(73.1650)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	500	4,200.0000	2,212,000.00	2,100,000.00	0.0000	0.2270	25.00	0.00	(13.7568)	(14.3836)	0.0000	1	(28.1404)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SANSO HOLDINGS CORP CMN (Cont.)																	
4091.T	01/17/2025	SDB3260427143	0	1,200	4,200.0000	5,308,800.00	5,040,000.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.5205)	0.0000	1	(67.5369)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	1,400	4,200.0000	6,193,600.00	5,880,000.00	0.0000	0.2270	25.00	0.00	(38.5191)	(40.2740)	0.0000	1	(78.7931)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	2,000	4,200.0000	8,848,000.00	8,400,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(57.5342)	0.0000	1	(112.5615)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	600	4,200.0000	2,654,400.00	2,520,000.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2603)	0.0000	1	(33.7685)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	200	4,200.0000	884,800.00	840,000.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.7534)	0.0000	1	(11.2562)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	600	4,200.0000	2,654,400.00	2,520,000.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2603)	0.0000	1	(33.7685)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	200	4,200.0000	884,800.00	840,000.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.7534)	0.0000	1	(11.2562)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	300	4,200.0000	1,327,200.00	1,260,000.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6301)	0.0000	1	(16.8842)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	600	4,200.0000	2,654,400.00	2,520,000.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2603)	0.0000	1	(33.7685)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	400	4,200.0000	1,769,600.00	1,680,000.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5068)	0.0000	1	(22.5123)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	300	4,200.0000	1,327,200.00	1,260,000.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6301)	0.0000	1	(16.8842)	02/04/2025
4091.T	01/17/2025	SDB3260427143	0	100	4,200.0000	442,400.00	420,000.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.8767)	0.0000	1	(5.6281)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	100	4,202.0000	423,027.49	420,200.00	0.0000	0.2270	25.00	0.00	(2.6309)	(2.8781)	0.0000	1	(5.5090)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	100	4,202.0000	430,527.98	420,200.00	0.0000	0.2270	25.00	0.00	(2.6775)	(2.8781)	0.0000	1	(5.5556)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	1,200	4,202.0000	5,308,800.00	5,042,400.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.5370)	0.0000	1	(67.5534)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	1,800	4,202.0000	7,963,200.00	7,563,600.00	0.0000	0.2270	25.00	0.00	(49.5246)	(51.8055)	0.0000	1	(101.3300)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	800	4,202.0000	3,539,200.00	3,361,600.00	0.0000	0.2270	25.00	0.00	(22.0109)	(23.0247)	0.0000	1	(45.0356)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	100	4,202.0000	442,400.00	420,200.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.8781)	0.0000	1	(5.6294)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	300	4,202.0000	1,327,200.00	1,260,600.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6342)	0.0000	1	(16.8883)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	3,000	4,202.0000	13,272,000.00	12,606,000.00	0.0000	0.2270	25.00	0.00	(82.5409)	(86.3425)	0.0000	1	(168.8834)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	1,300	4,202.0000	5,751,200.00	5,462,600.00	0.0000	0.2270	25.00	0.00	(35.7677)	(37.4151)	0.0000	1	(73.1828)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	500	4,202.0000	2,212,000.00	2,101,000.00	0.0000	0.2270	25.00	0.00	(13.7568)	(14.3904)	0.0000	1	(28.1472)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	1,200	4,202.0000	5,308,800.00	5,042,400.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.5370)	0.0000	1	(67.5534)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	1,400	4,202.0000	6,193,600.00	5,882,800.00	0.0000	0.2270	25.00	0.00	(38.5191)	(40.2932)	0.0000	1	(78.8123)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	2,000	4,202.0000	8,848,000.00	8,404,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(57.5616)	0.0000	1	(112.5889)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	600	4,202.0000	2,654,400.00	2,521,200.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2685)	0.0000	1	(33.7767)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	200	4,202.0000	884,800.00	840,400.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.7562)	0.0000	1	(11.2589)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	600	4,202.0000	2,654,400.00	2,521,200.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2685)	0.0000	1	(33.7767)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	200	4,202.0000	884,800.00	840,400.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.7562)	0.0000	1	(11.2589)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	300	4,202.0000	1,327,200.00	1,260,600.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6342)	0.0000	1	(16.8883)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	600	4,202.0000	2,654,400.00	2,521,200.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.2685)	0.0000	1	(33.7767)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	400	4,202.0000	1,769,600.00	1,680,800.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.5123)	0.0000	1	(22.5178)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	300	4,202.0000	1,327,200.00	1,260,600.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.6342)	0.0000	1	(16.8883)	02/04/2025
4091.T	01/16/2025	SDB3260427143	0	100	4,202.0000	442,400.00	420,200.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.8781)	0.0000	1	(5.6294)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	100	4,243.0000	430,527.98	424,300.00	0.0000	0.2270	25.00	0.00	(2.6775)	(2.9062)	0.0000	1	(5.5837)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	1,200	4,243.0000	5,308,800.00	5,091,600.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.8740)	0.0000	1	(67.8903)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	1,800	4,243.0000	7,963,200.00	7,637,400.00	0.0000	0.2270	25.00	0.00	(49.5246)	(52.3110)	0.0000	1	(101.8355)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	400	4,243.0000	1,769,600.00	1,697,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.6247)	0.0000	1	(22.6301)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	400	4,243.0000	1,769,600.00	1,697,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.6247)	0.0000	1	(22.6301)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	800	4,243.0000	3,539,200.00	3,394,400.00	0.0000	0.2270	25.00	0.00	(22.0109)	(23.2493)	0.0000	1	(45.2602)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	100	4,243.0000	442,400.00	424,300.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.9062)	0.0000	1	(5.6575)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	300	4,243.0000	1,327,200.00	1,272,900.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.7185)	0.0000	1	(16.9726)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	400	4,243.0000	1,769,600.00	1,697,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.6247)	0.0000	1	(22.6301)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	3,000	4,243.0000	13,272,000.00	12,729,000.00	0.0000	0.2270	25.00	0.00	(82.5409)	(87.1849)	0.0000	1	(169.7259)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	1,300	4,243.0000	5,751,200.00	5,515,900.00	0.0000	0.2270	25.00	0.00	(35.7677)	(37.7801)	0.0000	1	(73.5479)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SANSO HOLDINGS CORP CMN (Cont.)																	
4091.T	01/15/2025	SDB3260427143	0	1,200	4,243.0000	5,308,800.00	5,091,600.00	0.0000	0.2270	25.00	0.00	(33.0164)	(34.8740)	0.0000	1	(67.8903)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	1,400	4,243.0000	6,193,600.00	5,940,200.00	0.0000	0.2270	25.00	0.00	(38.5191)	(40.6863)	0.0000	1	(79.2054)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	2,000	4,243.0000	8,848,000.00	8,486,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(58.1233)	0.0000	1	(113.1506)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	600	4,243.0000	2,654,400.00	2,545,800.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.4370)	0.0000	1	(33.9452)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	200	4,243.0000	884,800.00	848,600.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.8123)	0.0000	1	(11.3151)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	600	4,243.0000	2,654,400.00	2,545,800.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.4370)	0.0000	1	(33.9452)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	400	4,243.0000	1,769,600.00	1,697,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.6247)	0.0000	1	(22.6301)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	200	4,243.0000	884,800.00	848,600.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.8123)	0.0000	1	(11.3151)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	300	4,243.0000	1,327,200.00	1,272,900.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.7185)	0.0000	1	(16.9726)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	600	4,243.0000	2,654,400.00	2,545,800.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.4370)	0.0000	1	(33.9452)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	400	4,243.0000	1,769,600.00	1,697,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.6247)	0.0000	1	(22.6301)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	300	4,243.0000	1,327,200.00	1,272,900.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.7185)	0.0000	1	(16.9726)	02/04/2025
4091.T	01/15/2025	SDB3260427143	0	100	4,243.0000	442,400.00	424,300.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.9062)	0.0000	1	(5.6575)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	1,200	4,303.0000	5,308,800.00	5,163,600.00	0.0000	0.2270	25.00	0.00	(33.0164)	(35.3671)	0.0000	1	(68.3835)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	1,800	4,303.0000	7,963,200.00	7,745,400.00	0.0000	0.2270	25.00	0.00	(49.5246)	(53.0507)	0.0000	1	(102.5752)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	400	4,303.0000	1,769,600.00	1,721,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.7890)	0.0000	1	(22.7945)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	400	4,303.0000	1,769,600.00	1,721,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.7890)	0.0000	1	(22.7945)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	800	4,303.0000	3,539,200.00	3,442,400.00	0.0000	0.2270	25.00	0.00	(22.0109)	(23.5781)	0.0000	1	(45.5890)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	100	4,303.0000	442,400.00	430,300.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.9473)	0.0000	1	(5.6986)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	300	4,303.0000	1,327,200.00	1,290,900.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.8418)	0.0000	1	(17.0959)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	400	4,303.0000	1,769,600.00	1,721,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.7890)	0.0000	1	(22.7945)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	3,000	4,303.0000	13,272,000.00	12,909,000.00	0.0000	0.2270	25.00	0.00	(82.5409)	(88.4178)	0.0000	1	(170.9587)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	1,300	4,303.0000	5,751,200.00	5,593,900.00	0.0000	0.2270	25.00	0.00	(35.7677)	(38.3144)	0.0000	1	(74.0821)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	500	4,303.0000	2,212,000.00	2,151,500.00	0.0000	0.2270	25.00	0.00	(13.7568)	(14.7363)	0.0000	1	(28.4931)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	400	4,303.0000	1,769,600.00	1,721,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.7890)	0.0000	1	(22.7945)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	1,200	4,303.0000	5,308,800.00	5,163,600.00	0.0000	0.2270	25.00	0.00	(33.0164)	(35.3671)	0.0000	1	(68.3835)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	1,400	4,303.0000	6,193,600.00	6,024,200.00	0.0000	0.2270	25.00	0.00	(38.5191)	(41.2616)	0.0000	1	(79.7807)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	2,000	4,303.0000	8,848,000.00	8,606,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(58.9452)	0.0000	1	(113.9725)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	600	4,303.0000	2,654,400.00	2,581,800.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.6836)	0.0000	1	(34.1917)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	200	4,303.0000	884,800.00	860,600.00	0.0000	0.2270	25.00	0.00	(5.5027)	(5.8945)	0.0000	1	(11.3972)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	600	4,303.0000	2,654,400.00	2,581,800.00	0.0000	0.2270	25.00	0.00	(16.5082)	(17.6836)	0.0000	1	(34.1917)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	400	4,303.0000	1,769,600.00	1,721,200.00	0.0000	0.2270	25.00	0.00	(11.0055)	(11.7890)	0.0000	1	(22.7945)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	300	4,303.0000	1,327,200.00	1,290,900.00	0.0000	0.2270	25.00	0.00	(8.2541)	(8.8418)	0.0000	1	(17.0959)	02/04/2025
4091.T	01/14/2025	SDB3260427143	0	100	4,303.0000	442,400.00	430,300.00	0.0000	0.2270	25.00	0.00	(2.7514)	(2.9473)	0.0000	1	(5.6986)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	1,200	4,404.0000	5,308,800.00	5,284,800.00	0.0000	0.2270	25.00	0.00	(132.0655)	(144.7890)	0.0000	4	(276.8545)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	1,800	4,404.0000	7,963,200.00	7,927,200.00	0.0000	0.2270	25.00	0.00	(198.0982)	(217.1836)	0.0000	4	(415.2818)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	800	4,404.0000	3,539,200.00	3,523,200.00	0.0000	0.2270	25.00	0.00	(88.0437)	(96.5260)	0.0000	4	(184.5697)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	100	4,404.0000	442,400.00	440,400.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.0658)	0.0000	4	(23.0712)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	300	4,404.0000	1,327,200.00	1,321,200.00	0.0000	0.2270	25.00	0.00	(33.0164)	(36.1973)	0.0000	4	(69.2136)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	3,000	4,404.0000	13,272,000.00	13,212,000.00	0.0000	0.2270	25.00	0.00	(330.1637)	(361.9726)	0.0000	4	(692.1363)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	1,300	4,404.0000	5,751,200.00	5,725,200.00	0.0000	0.2270	25.00	0.00	(143.0709)	(156.8548)	0.0000	4	(299.9257)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	500	4,404.0000	2,212,000.00	2,202,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(60.3288)	0.0000	4	(115.3561)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	1,200	4,404.0000	5,308,800.00	5,284,800.00	0.0000	0.2270	25.00	0.00	(132.0655)	(144.7890)	0.0000	4	(276.8545)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	1,400	4,404.0000	6,193,600.00	6,165,600.00	0.0000	0.2270	25.00	0.00	(154.0764)	(168.9205)	0.0000	4	(322.9970)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	2,000	4,404.0000	8,848,000.00	8,808,000.00	0.0000	0.2270	25.00	0.00	(220.1092)	(241.3151)	0.0000	4	(461.4242)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SANSO HOLDINGS CORP CMN (Cont.)																	
4091.T	01/13/2025	SDB3260427143	0	600	4,404.0000	2,654,400.00	2,642,400.00	0.0000	0.2270	25.00	0.00	(66.0327)	(72.3945)	0.0000	4	(138.4273)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	200	4,404.0000	884,800.00	880,800.00	0.0000	0.2270	25.00	0.00	(22.0109)	(24.1315)	0.0000	4	(46.1424)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	600	4,404.0000	2,654,400.00	2,642,400.00	0.0000	0.2270	25.00	0.00	(66.0327)	(72.3945)	0.0000	4	(138.4273)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	200	4,404.0000	884,800.00	880,800.00	0.0000	0.2270	25.00	0.00	(22.0109)	(24.1315)	0.0000	4	(46.1424)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	300	4,404.0000	1,327,200.00	1,321,200.00	0.0000	0.2270	25.00	0.00	(33.0164)	(36.1973)	0.0000	4	(69.2136)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	600	4,404.0000	2,654,400.00	2,642,400.00	0.0000	0.2270	25.00	0.00	(66.0327)	(72.3945)	0.0000	4	(138.4273)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	400	4,404.0000	1,769,600.00	1,761,600.00	0.0000	0.2270	25.00	0.00	(44.0218)	(48.2630)	0.0000	4	(92.2848)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	300	4,404.0000	1,327,200.00	1,321,200.00	0.0000	0.2270	25.00	0.00	(33.0164)	(36.1973)	0.0000	4	(69.2136)	02/04/2025
4091.T	01/13/2025	SDB3260427143	0	100	4,404.0000	442,400.00	440,400.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.0658)	0.0000	4	(23.0712)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	1,200	4,511.0000	5,308,800.00	5,413,200.00	0.0000	0.2320	25.00	0.00	(33.7436)	(37.0767)	0.0000	1	(70.8203)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	1,800	4,511.0000	7,963,200.00	8,119,800.00	0.0000	0.2320	25.00	0.00	(50.6154)	(55.6151)	0.0000	1	(106.2305)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	800	4,511.0000	3,539,200.00	3,608,800.00	0.0000	0.2320	25.00	0.00	(22.4957)	(24.7178)	0.0000	1	(47.2135)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	100	4,511.0000	442,400.00	451,100.00	0.0000	0.2320	25.00	0.00	(2.8120)	(3.0897)	0.0000	1	(5.9017)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	300	4,511.0000	1,327,200.00	1,353,300.00	0.0000	0.2320	25.00	0.00	(8.4359)	(9.2692)	0.0000	1	(17.7051)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	3,000	4,511.0000	13,272,000.00	13,533,000.00	0.0000	0.2320	25.00	0.00	(84.3590)	(92.6918)	0.0000	1	(177.0508)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	1,300	4,511.0000	5,751,200.00	5,864,300.00	0.0000	0.2320	25.00	0.00	(36.5556)	(40.1664)	0.0000	1	(76.7220)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	100	4,511.0000	442,400.00	451,100.00	0.0000	0.2320	25.00	0.00	(2.8120)	(3.0897)	0.0000	1	(5.9017)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	500	4,511.0000	2,212,000.00	2,255,500.00	0.0000	0.2320	25.00	0.00	(14.0598)	(15.4486)	0.0000	1	(29.5085)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	1,200	4,511.0000	5,308,800.00	5,413,200.00	0.0000	0.2320	25.00	0.00	(33.7436)	(37.0767)	0.0000	1	(70.8203)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	1,400	4,511.0000	6,193,600.00	6,315,400.00	0.0000	0.2320	25.00	0.00	(39.3675)	(43.2562)	0.0000	1	(82.6237)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	2,000	4,511.0000	8,848,000.00	9,022,000.00	0.0000	0.2320	25.00	0.00	(56.2393)	(61.7945)	0.0000	1	(118.0339)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	600	4,511.0000	2,654,400.00	2,706,600.00	0.0000	0.2320	25.00	0.00	(16.8718)	(18.5384)	0.0000	1	(35.4102)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	200	4,511.0000	884,800.00	902,200.00	0.0000	0.2320	25.00	0.00	(5.6239)	(6.1795)	0.0000	1	(11.8034)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	600	4,511.0000	2,654,400.00	2,706,600.00	0.0000	0.2320	25.00	0.00	(16.8718)	(18.5384)	0.0000	1	(35.4102)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	200	4,511.0000	884,800.00	902,200.00	0.0000	0.2320	25.00	0.00	(5.6239)	(6.1795)	0.0000	1	(11.8034)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	300	4,511.0000	1,327,200.00	1,353,300.00	0.0000	0.2320	25.00	0.00	(8.4359)	(9.2692)	0.0000	1	(17.7051)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	600	4,511.0000	2,654,400.00	2,706,600.00	0.0000	0.2320	25.00	0.00	(16.8718)	(18.5384)	0.0000	1	(35.4102)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	200	4,511.0000	884,800.00	902,200.00	0.0000	0.2320	25.00	0.00	(5.6239)	(6.1795)	0.0000	1	(11.8034)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	300	4,511.0000	1,327,200.00	1,353,300.00	0.0000	0.2320	25.00	0.00	(8.4359)	(9.2692)	0.0000	1	(17.7051)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	600	4,511.0000	2,654,400.00	2,706,600.00	0.0000	0.2320	25.00	0.00	(16.8718)	(18.5384)	0.0000	1	(35.4102)	02/04/2025
4091.T	01/09/2025	SDB3260427143	0	400	4,511.0000	1,769,600.00	1,804,400.00	0.0000	0.2320	25.00	0.00	(11.2479)	(12.3589)	0.0000	1	(23.6068)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	1,200	4,385.0000	5,308,800.00	5,262,000.00	0.0000	0.2310	25.00	0.00	(33.5982)	(36.0411)	0.0000	1	(69.6393)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	1,800	4,385.0000	7,963,200.00	7,893,000.00	0.0000	0.2310	25.00	0.00	(50.3972)	(54.0616)	0.0000	1	(104.4589)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.00	0.0000	0.2310	25.00	0.00	(11.1994)	(12.0137)	0.0000	1	(23.2131)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.00	0.0000	0.2310	25.00	0.00	(11.1994)	(12.0137)	0.0000	1	(23.2131)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	800	4,385.0000	3,539,200.00	3,508,000.00	0.0000	0.2310	25.00	0.00	(22.3988)	(24.0274)	0.0000	1	(46.4262)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	100	4,385.0000	442,400.00	438,500.00	0.0000	0.2310	25.00	0.00	(2.7998)	(3.0034)	0.0000	1	(5.8033)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	300	4,385.0000	1,327,200.00	1,315,500.00	0.0000	0.2310	25.00	0.00	(8.3995)	(9.0103)	0.0000	1	(17.4098)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.00	0.0000	0.2310	25.00	0.00	(11.1994)	(12.0137)	0.0000	1	(23.2131)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	3,000	4,385.0000	13,272,000.00	13,155,000.00	0.0000	0.2310	25.00	0.00	(83.9954)	(90.1027)	0.0000	1	(174.0981)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	1,300	4,385.0000	5,751,200.00	5,700,500.00	0.0000	0.2310	25.00	0.00	(36.3980)	(39.0445)	0.0000	1	(75.4425)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	100	4,385.0000	442,400.00	438,500.00	0.0000	0.2310	25.00	0.00	(2.7998)	(3.0034)	0.0000	1	(5.8033)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	500	4,385.0000	2,212,000.00	2,192,500.00	0.0000	0.2310	25.00	0.00	(13.9992)	(15.0171)	0.0000	1	(29.0164)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SANSO HOLDINGS CORP CMN (Cont.)																	
4091.T	01/08/2025	SDB3260427143	0	200	4,385.0000	884,800.00	877,000.00	0.0000	0.2310	25.00	0.00	(5.5997)	(6.0068)	0.0000	1	(11.6065)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	600	4,385.0000	2,654,400.00	2,631,000.00	0.0000	0.2310	25.00	0.00	(16.7991)	(18.0205)	0.0000	1	(34.8196)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.00	0.0000	0.2310	25.00	0.00	(11.1994)	(12.0137)	0.0000	1	(23.2131)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	200	4,385.0000	884,800.00	877,000.00	0.0000	0.2310	25.00	0.00	(5.5997)	(6.0068)	0.0000	1	(11.6065)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	300	4,385.0000	1,327,200.00	1,315,500.00	0.0000	0.2310	25.00	0.00	(8.3995)	(9.0103)	0.0000	1	(17.4098)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	600	4,385.0000	2,654,400.00	2,631,000.00	0.0000	0.2310	25.00	0.00	(16.7991)	(18.0205)	0.0000	1	(34.8196)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	400	4,385.0000	1,769,600.00	1,754,000.00	0.0000	0.2310	25.00	0.00	(11.1994)	(12.0137)	0.0000	1	(23.2131)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	300	4,385.0000	1,327,200.00	1,315,500.00	0.0000	0.2310	25.00	0.00	(8.3995)	(9.0103)	0.0000	1	(17.4098)	02/04/2025
4091.T	01/08/2025	SDB3260427143	0	100	4,385.0000	442,400.00	438,500.00	0.0000	0.2310	25.00	0.00	(2.7998)	(3.0034)	0.0000	1	(5.8033)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	1,200	4,424.0000	5,308,800.00	5,308,800.00	0.0000	0.2270	25.00	0.00	(33.0164)	(36.3616)	0.0000	1	(69.3780)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	1,800	4,424.0000	7,963,200.00	7,963,200.00	0.0000	0.2270	25.00	0.00	(49.5246)	(54.5425)	0.0000	1	(104.0670)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	800	4,424.0000	3,539,200.00	3,539,200.00	0.0000	0.2270	25.00	0.00	(22.0109)	(24.2411)	0.0000	1	(46.2520)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	100	4,424.0000	442,400.00	442,400.00	0.0000	0.2270	25.00	0.00	(2.7514)	(3.0301)	0.0000	1	(5.7815)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	300	4,424.0000	1,327,200.00	1,327,200.00	0.0000	0.2270	25.00	0.00	(8.2541)	(9.0904)	0.0000	1	(17.3445)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	3,000	4,424.0000	13,272,000.00	13,272,000.00	0.0000	0.2270	25.00	0.00	(82.5409)	(90.9041)	0.0000	1	(173.4450)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	1,300	4,424.0000	5,751,200.00	5,751,200.00	0.0000	0.2270	25.00	0.00	(35.7677)	(39.3918)	0.0000	1	(75.1595)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	100	4,424.0000	442,400.00	442,400.00	0.0000	0.2270	25.00	0.00	(2.7514)	(3.0301)	0.0000	1	(5.7815)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	500	4,424.0000	2,212,000.00	2,212,000.00	0.0000	0.2270	25.00	0.00	(13.7568)	(15.1507)	0.0000	1	(28.9075)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	1,200	4,424.0000	5,308,800.00	5,308,800.00	0.0000	0.2270	25.00	0.00	(33.0164)	(36.3616)	0.0000	1	(69.3780)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	1,400	4,424.0000	6,193,600.00	6,193,600.00	0.0000	0.2270	25.00	0.00	(38.5191)	(42.4219)	0.0000	1	(80.9410)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	2,000	4,424.0000	8,848,000.00	8,848,000.00	0.0000	0.2270	25.00	0.00	(55.0273)	(60.6027)	0.0000	1	(115.6300)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	600	4,424.0000	2,654,400.00	2,654,400.00	0.0000	0.2270	25.00	0.00	(16.5082)	(18.1808)	0.0000	1	(34.6890)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	200	4,424.0000	884,800.00	884,800.00	0.0000	0.2270	25.00	0.00	(5.5027)	(6.0603)	0.0000	1	(11.5630)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	600	4,424.0000	2,654,400.00	2,654,400.00	0.0000	0.2270	25.00	0.00	(16.5082)	(18.1808)	0.0000	1	(34.6890)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	200	4,424.0000	884,800.00	884,800.00	0.0000	0.2270	25.00	0.00	(5.5027)	(6.0603)	0.0000	1	(11.5630)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	300	4,424.0000	1,327,200.00	1,327,200.00	0.0000	0.2270	25.00	0.00	(8.2541)	(9.0904)	0.0000	1	(17.3445)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	600	4,424.0000	2,654,400.00	2,654,400.00	0.0000	0.2270	25.00	0.00	(16.5082)	(18.1808)	0.0000	1	(34.6890)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	400	4,424.0000	1,769,600.00	1,769,600.00	0.0000	0.2270	25.00	0.00	(11.0055)	(12.1205)	0.0000	1	(23.1260)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	300	4,424.0000	1,327,200.00	1,327,200.00	0.0000	0.2270	25.00	0.00	(8.2541)	(9.0904)	0.0000	1	(17.3445)	02/04/2025
4091.T	01/07/2025	SDB3260427143	0	100	4,424.0000	442,400.00	442,400.00	0.0000	0.2270	25.00	0.00	(2.7514)	(3.0301)	0.0000	1	(5.7815)	02/04/2025
TOTAL NIPPON SANSO HOLDINGS CORP CMN													(5,775.4341)	(6,236.6048)	0.0000	(12,012.0389)	
NIPPON SHINYAKU CMN																	
4516.T	01/17/2025	SDB3264328887	0	200	3,819.0000	797,800.00	763,800.00	0.0000	0.2270	25.00	0.00	(4.9617)	(5.2315)	0.0000	1	(10.1932)	02/04/2025
4516.T	01/17/2025	SDB3264328887	0	400	3,819.0000	1,595,600.00	1,527,600.00	0.0000	0.2270	25.00	0.00	(9.9233)	(10.4630)	0.0000	1	(20.3863)	02/04/2025
4516.T	01/16/2025	SDB3264328887	0	200	3,877.0000	797,800.00	775,400.00	0.0000	0.2270	25.00	0.00	(4.9617)	(5.3110)	0.0000	1	(10.2726)	02/04/2025
4516.T	01/16/2025	SDB3264328887	0	400	3,877.0000	1,595,600.00	1,550,800.00	0.0000	0.2270	25.00	0.00	(9.9233)	(10.6219)	0.0000	1	(20.5452)	02/04/2025
4516.T	01/15/2025	SDB3264328887	0	200	3,958.0000	797,800.00	791,600.00	0.0000	0.2270	25.00	0.00	(4.9617)	(5.4219)	0.0000	1	(10.3836)	02/04/2025
4516.T	01/15/2025	SDB3264328887	0	400	3,958.0000	1,595,600.00	1,583,200.00	0.0000	0.2270	25.00	0.00	(9.9233)	(10.8438)	0.0000	1	(20.7672)	02/04/2025
4516.T	01/14/2025	SDB3264328887	0	200	3,999.0000	797,800.00	799,800.00	0.0000	0.2270	25.00	0.00	(4.9617)	(5.4781)	0.0000	1	(10.4397)	02/04/2025
4516.T	01/14/2025	SDB3264328887	0	400	3,999.0000	1,595,600.00	1,599,600.00	0.0000	0.2270	25.00	0.00	(9.9233)	(10.9562)	0.0000	1	(20.8795)	02/04/2025
4516.T	01/13/2025	SDB3264328887	0	200	4,010.0000	797,800.00	802,000.00	0.0000	0.2270	25.00	0.00	(19.8466)	(21.9726)	0.0000	4	(41.8192)	02/04/2025
4516.T	01/13/2025	SDB3264328887	0	400	4,010.0000	1,595,600.00	1,604,000.00	0.0000	0.2270	25.00	0.00	(39.6933)	(43.9452)	0.0000	4	(83.6385)	02/04/2025
4516.T	01/09/2025	SDB3264328887	0	200	4,052.0000	797,800.00	810,400.00	0.0000	0.2320	25.00	0.00	(5.0709)	(5.5507)	0.0000	1	(10.6216)	02/04/2025
4516.T	01/09/2025	SDB3264328887	0	400	4,052.0000	1,595,600.00	1,620,800.00	0.0000	0.2320	25.00	0.00	(10.1419)	(11.1014)	0.0000	1	(21.2433)	02/04/2025
4516.T	01/08/2025	SDB3264328887	0	200	4,036.0000	797,800.00	807,200.00	0.0000	0.2310	25.00	0.00	(5.0491)	(5.5288)	0.0000	1	(10.5779)	02/04/2025
4516.T	01/08/2025	SDB3264328887	0	400	4,036.0000	1,595,600.00	1,614,400.00	0.0000	0.2310	25.00	0.00	(10.0982)	(11.0575)	0.0000	1	(21.1557)	02/04/2025
4516.T	01/07/2025	SDB3264328887	0	200	3,989.0000	797,800.00	797,800.00	0.0000	0.2270	25.00	0.00	(4.9617)	(5.4644)	0.0000	1	(10.4260)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SHINYAKU CMN (Cont.)																	
4516.T	01/07/2025	SDB3264328887	0	400	3,989.0000	1,595,600.00	1,595,600.00	0.0000	0.2270	25.00	0.00	(9.9233)	(10.9288)	0.0000	1	(20.8521)	02/04/2025
TOTAL NIPPON SHINYAKU CMN												(164.3249)	(179.8767)	0.0000		(344.2017)	
NIPPON SHOKUBAI LTD CMN																	
4114.T	01/17/2025	SDB3260760812	0	1,700	1,882.5000	3,255,500.00	3,200,250.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.9195)	0.0000	1	(42.1661)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	100	1,882.5000	191,500.00	188,250.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2894)	0.0000	1	(2.4804)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,700	1,882.5000	3,255,500.00	3,200,250.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.9195)	0.0000	1	(42.1661)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	100	1,882.5000	191,500.00	188,250.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2894)	0.0000	1	(2.4804)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	500	1,882.5000	957,500.00	941,250.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4469)	0.0000	1	(12.4018)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,400	1,882.5000	2,681,000.00	2,635,500.00	0.0000	0.2270	25.00	0.00	(16.6736)	(18.0514)	0.0000	1	(34.7250)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	700	1,882.5000	1,340,500.00	1,317,750.00	0.0000	0.2270	25.00	0.00	(8.3368)	(9.0257)	0.0000	1	(17.3625)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	400	1,882.5000	766,000.00	753,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1575)	0.0000	1	(9.9214)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	800	1,882.5000	1,532,000.00	1,506,000.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.3151)	0.0000	1	(19.8428)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	400	1,882.5000	766,000.00	753,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1575)	0.0000	1	(9.9214)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	900	1,882.5000	1,723,500.00	1,694,250.00	0.0000	0.2270	25.00	0.00	(10.7188)	(11.6045)	0.0000	1	(22.3232)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,000	1,882.5000	1,915,000.00	1,882,500.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8938)	0.0000	1	(24.8036)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	5,200	1,882.5000	9,958,000.00	9,789,000.00	0.0000	0.2270	25.00	0.00	(61.9306)	(67.0479)	0.0000	1	(128.9785)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	800	1,882.5000	1,532,000.00	1,506,000.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.3151)	0.0000	1	(19.8428)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,500	1,882.5000	2,872,500.00	2,823,750.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.3408)	0.0000	1	(37.2053)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	4,000	1,882.5000	7,660,000.00	7,530,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(51.5753)	0.0000	1	(99.2142)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,500	1,882.5000	2,872,500.00	2,823,750.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.3408)	0.0000	1	(37.2053)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	2,900	1,882.5000	5,553,500.00	5,459,250.00	0.0000	0.2270	25.00	0.00	(34.5382)	(37.3921)	0.0000	1	(71.9303)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	400	1,882.5000	766,000.00	753,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1575)	0.0000	1	(9.9214)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,000	1,882.5000	1,915,000.00	1,882,500.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8938)	0.0000	1	(24.8036)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	500	1,882.5000	957,500.00	941,250.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4469)	0.0000	1	(12.4018)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,300	1,882.5000	2,488,500.00	2,447,250.00	0.0000	0.2270	25.00	0.00	(15.4826)	(16.7620)	0.0000	1	(32.2446)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	400	1,882.5000	766,000.00	753,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1575)	0.0000	1	(9.9214)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	500	1,882.5000	957,500.00	941,250.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4469)	0.0000	1	(12.4018)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,000	1,882.5000	1,915,000.00	1,882,500.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8938)	0.0000	1	(24.8036)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,000	1,882.5000	1,915,000.00	1,882,500.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8938)	0.0000	1	(24.8036)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	1,700	1,882.5000	3,255,500.00	3,200,250.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.9195)	0.0000	1	(42.1661)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	4,300	1,882.5000	8,234,500.00	8,094,750.00	0.0000	0.2270	25.00	0.00	(51.2118)	(55.4435)	0.0000	1	(106.6553)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	200	1,882.5000	383,000.00	376,500.00	0.0000	0.2270	25.00	0.00	(2.3819)	(2.5788)	0.0000	1	(4.9607)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	2,500	1,882.5000	4,787,500.00	4,706,250.00	0.0000	0.2270	25.00	0.00	(29.7743)	(32.2346)	0.0000	1	(62.0089)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	2,700	1,882.5000	5,170,500.00	5,082,750.00	0.0000	0.2270	25.00	0.00	(32.1563)	(34.8134)	0.0000	1	(66.9696)	02/04/2025
4114.T	01/17/2025	SDB3260760812	0	2,800	1,882.5000	5,362,000.00	5,271,000.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.1027)	0.0000	1	(69.4500)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,700	1,879.0000	3,255,500.00	3,194,300.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.8788)	0.0000	1	(42.1253)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	100	1,879.0000	191,500.00	187,900.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2870)	0.0000	1	(2.4780)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,700	1,879.0000	3,255,500.00	3,194,300.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.8788)	0.0000	1	(42.1253)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	100	1,879.0000	191,500.00	187,900.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2870)	0.0000	1	(2.4780)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	500	1,879.0000	957,500.00	939,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4349)	0.0000	1	(12.3898)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,400	1,879.0000	2,681,000.00	2,630,600.00	0.0000	0.2270	25.00	0.00	(16.6736)	(18.0178)	0.0000	1	(34.6914)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	700	1,879.0000	1,340,500.00	1,315,300.00	0.0000	0.2270	25.00	0.00	(8.3368)	(9.0089)	0.0000	1	(17.3457)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	400	1,879.0000	766,000.00	751,600.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1479)	0.0000	1	(9.9118)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	800	1,879.0000	1,532,000.00	1,503,200.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.2959)	0.0000	1	(19.8237)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	400	1,879.0000	766,000.00	751,600.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1479)	0.0000	1	(9.9118)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	900	1,879.0000	1,723,500.00	1,691,100.00	0.0000	0.2270	25.00	0.00	(10.7188)	(11.5829)	0.0000	1	(22.3016)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,000	1,879.0000	1,915,000.00	1,879,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8699)	0.0000	1	(24.7796)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	5,200	1,879.0000	9,958,000.00	9,770,800.00	0.0000	0.2270	25.00	0.00	(61.9306)	(66.9233)	0.0000	1	(128.8539)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	800	1,879.0000	1,532,000.00	1,503,200.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.2959)	0.0000	1	(19.8237)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,500	1,879.0000	2,872,500.00	2,818,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.3048)	0.0000	1	(37.1694)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	4,000	1,879.0000	7,660,000.00	7,516,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(51.4795)	0.0000	1	(99.1184)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,500	1,879.0000	2,872,500.00	2,818,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.3048)	0.0000	1	(37.1694)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SHOKUBAI LTD CMN (Cont.)																	
4114.T	01/16/2025	SDB3260760812	0	2,900	1,879.0000	5,553,500.00	5,449,100.00	0.0000	0.2270	25.00	0.00	(34.5382)	(37.3226)	0.0000	1	(71.8608)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	400	1,879.0000	766,000.00	751,600.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1479)	0.0000	1	(9.9118)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,000	1,879.0000	1,915,000.00	1,879,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8699)	0.0000	1	(24.7796)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	500	1,879.0000	957,500.00	939,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4349)	0.0000	1	(12.3898)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,300	1,879.0000	2,489,500.00	2,442,700.00	0.0000	0.2270	25.00	0.00	(15.4826)	(16.7308)	0.0000	1	(32.2135)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	400	1,879.0000	766,000.00	751,600.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1479)	0.0000	1	(9.9118)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	500	1,879.0000	957,500.00	939,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4349)	0.0000	1	(12.3898)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,000	1,879.0000	1,915,000.00	1,879,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8699)	0.0000	1	(24.7796)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,000	1,879.0000	1,915,000.00	1,879,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.8699)	0.0000	1	(24.7796)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	1,700	1,879.0000	3,255,500.00	3,194,300.00	0.0000	0.2270	25.00	0.00	(20.2465)	(21.8788)	0.0000	1	(42.1253)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	4,300	1,879.0000	8,234,500.00	8,079,700.00	0.0000	0.2270	25.00	0.00	(51.2118)	(55.3404)	0.0000	1	(106.5522)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	200	1,879.0000	383,000.00	375,800.00	0.0000	0.2270	25.00	0.00	(2.3819)	(2.5740)	0.0000	1	(4.9559)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	2,500	1,879.0000	4,787,500.00	4,697,500.00	0.0000	0.2270	25.00	0.00	(29.7743)	(32.1747)	0.0000	1	(61.9490)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	2,700	1,879.0000	5,170,500.00	5,073,300.00	0.0000	0.2270	25.00	0.00	(32.1563)	(34.7486)	0.0000	1	(66.9049)	02/04/2025
4114.T	01/16/2025	SDB3260760812	0	2,800	1,879.0000	5,362,000.00	5,261,200.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.0356)	0.0000	1	(69.3828)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,700	1,897.0000	3,255,500.00	3,224,900.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.0884)	0.0000	1	(42.3349)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	100	1,897.0000	191,500.00	189,700.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2993)	0.0000	1	(2.4903)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,700	1,897.0000	3,255,500.00	3,224,900.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.0884)	0.0000	1	(42.3349)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	100	1,897.0000	191,500.00	189,700.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.2993)	0.0000	1	(2.4903)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	500	1,897.0000	957,500.00	948,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4966)	0.0000	1	(12.4514)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,400	1,897.0000	2,681,000.00	2,655,800.00	0.0000	0.2270	25.00	0.00	(16.6736)	(18.1904)	0.0000	1	(34.8640)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	700	1,897.0000	1,340,500.00	1,327,900.00	0.0000	0.2270	25.00	0.00	(8.3368)	(9.0952)	0.0000	1	(17.4320)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	400	1,897.0000	766,000.00	758,800.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1973)	0.0000	1	(9.9612)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	800	1,897.0000	1,532,000.00	1,517,600.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.3945)	0.0000	1	(19.9223)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	400	1,897.0000	766,000.00	758,800.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1973)	0.0000	1	(9.9612)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	900	1,897.0000	1,723,500.00	1,707,300.00	0.0000	0.2270	25.00	0.00	(10.7188)	(11.6938)	0.0000	1	(22.4126)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,000	1,897.0000	1,915,000.00	1,897,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.9932)	0.0000	1	(24.9029)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	5,200	1,897.0000	9,958,000.00	9,864,400.00	0.0000	0.2270	25.00	0.00	(61.9306)	(67.5644)	0.0000	1	(129.4950)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	800	1,897.0000	1,532,000.00	1,517,600.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.3945)	0.0000	1	(19.9223)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,500	1,897.0000	2,872,500.00	2,845,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.4897)	0.0000	1	(37.3543)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	4,000	1,897.0000	7,660,000.00	7,588,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(51.9726)	0.0000	1	(99.6115)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,500	1,897.0000	2,872,500.00	2,845,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.4897)	0.0000	1	(37.3543)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	2,900	1,897.0000	5,553,500.00	5,501,300.00	0.0000	0.2270	25.00	0.00	(34.5382)	(37.6801)	0.0000	1	(72.2183)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	400	1,897.0000	766,000.00	758,800.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1973)	0.0000	1	(9.9612)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,000	1,897.0000	1,915,000.00	1,897,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.9932)	0.0000	1	(24.9029)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	500	1,897.0000	957,500.00	948,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4966)	0.0000	1	(12.4514)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,300	1,897.0000	2,489,500.00	2,466,100.00	0.0000	0.2270	25.00	0.00	(15.4826)	(16.8911)	0.0000	1	(32.3737)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	400	1,897.0000	766,000.00	758,800.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.1973)	0.0000	1	(9.9612)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	500	1,897.0000	957,500.00	948,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.4966)	0.0000	1	(12.4514)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,000	1,897.0000	1,915,000.00	1,897,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.9932)	0.0000	1	(24.9029)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,000	1,897.0000	1,915,000.00	1,897,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(12.9932)	0.0000	1	(24.9029)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	1,700	1,897.0000	3,255,500.00	3,224,900.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.0884)	0.0000	1	(42.3349)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	4,300	1,897.0000	8,234,500.00	8,157,100.00	0.0000	0.2270	25.00	0.00	(51.2118)	(55.8705)	0.0000	1	(107.0824)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	200	1,897.0000	383,000.00	379,400.00	0.0000	0.2270	25.00	0.00	(2.3819)	(2.5986)	0.0000	1	(4.9806)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	2,500	1,897.0000	4,787,500.00	4,742,500.00	0.0000	0.2270	25.00	0.00	(29.7743)	(32.4829)	0.0000	1	(62.2572)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	2,700	1,897.0000	5,170,500.00	5,121,900.00	0.0000	0.2270	25.00	0.00	(32.1563)	(35.0815)	0.0000	1	(67.2378)	02/04/2025
4114.T	01/15/2025	SDB3260760812	0	2,800	1,897.0000	5,362,000.00	5,311,600.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.3808)	0.0000	1	(69.7281)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,700	1,906.0000	3,255,500.00	3,240,200.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.1932)	0.0000	1	(42.4397)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	100	1,906.0000	191,500.00	190,600.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.3055)	0.0000	1	(2.4965)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,700	1,906.0000	3,255,500.00	3,240,200.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.1932)	0.0000	1	(42.4397)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	100	1,906.0000	191,500.00	190,600.00	0.0000	0.2270	25.00	0.0.						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SHOKUBAI LTD CMN (Cont.)																	
4114.T	01/14/2025	SDB3260760812	0	700	1,906.0000	1,340,500.00	1,334,200.00	0.0000	0.2270	25.00	0.00	(8.3368)	(9.1384)	0.0000	1	(17.4752)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	400	1,906.0000	766,000.00	762,400.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2219)	0.0000	1	(9.9858)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	800	1,906.0000	1,532,000.00	1,524,800.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.4438)	0.0000	1	(19.9716)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	400	1,906.0000	766,000.00	762,400.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2219)	0.0000	1	(9.9858)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	900	1,906.0000	1,723,500.00	1,715,400.00	0.0000	0.2270	25.00	0.00	(10.7188)	(11.7493)	0.0000	1	(22.4681)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,000	1,906.0000	1,915,000.00	1,906,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.0548)	0.0000	1	(24.9645)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	5,200	1,906.0000	9,958,000.00	9,911,200.00	0.0000	0.2270	25.00	0.00	(61.9306)	(67.8849)	0.0000	1	(129.8155)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	800	1,906.0000	1,532,000.00	1,524,800.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.4438)	0.0000	1	(19.9716)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,500	1,906.0000	2,872,500.00	2,859,000.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.5822)	0.0000	1	(37.4468)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	4,000	1,906.0000	7,660,000.00	7,624,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(52.2192)	0.0000	1	(99.8581)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,500	1,906.0000	2,872,500.00	2,859,000.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.5822)	0.0000	1	(37.4468)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	2,900	1,906.0000	5,553,500.00	5,527,400.00	0.0000	0.2270	25.00	0.00	(34.5382)	(37.8589)	0.0000	1	(72.3971)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	400	1,906.0000	766,000.00	762,400.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2219)	0.0000	1	(9.9858)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,000	1,906.0000	1,915,000.00	1,906,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.0548)	0.0000	1	(24.9645)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	500	1,906.0000	957,500.00	953,000.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.5274)	0.0000	1	(12.4823)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,300	1,906.0000	2,489,500.00	2,477,800.00	0.0000	0.2270	25.00	0.00	(15.4826)	(16.9712)	0.0000	1	(32.4539)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	400	1,906.0000	766,000.00	762,400.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2219)	0.0000	1	(9.9858)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	500	1,906.0000	957,500.00	953,000.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.5274)	0.0000	1	(12.4823)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,000	1,906.0000	1,915,000.00	1,906,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.0548)	0.0000	1	(24.9645)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,000	1,906.0000	1,915,000.00	1,906,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.0548)	0.0000	1	(24.9645)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	1,700	1,906.0000	3,255,500.00	3,240,200.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.1932)	0.0000	1	(42.4397)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	4,300	1,906.0000	8,234,500.00	8,195,800.00	0.0000	0.2270	25.00	0.00	(51.2118)	(56.1356)	0.0000	1	(107.3474)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	200	1,906.0000	383,000.00	381,200.00	0.0000	0.2270	25.00	0.00	(2.3819)	(2.6110)	0.0000	1	(4.9929)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	2,500	1,906.0000	4,787,500.00	4,765,000.00	0.0000	0.2270	25.00	0.00	(29.7743)	(32.6370)	0.0000	1	(62.4113)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	2,700	1,906.0000	5,170,500.00	5,146,200.00	0.0000	0.2270	25.00	0.00	(32.1563)	(35.2479)	0.0000	1	(67.4042)	02/04/2025
4114.T	01/14/2025	SDB3260760812	0	2,800	1,906.0000	5,362,000.00	5,336,800.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.5534)	0.0000	1	(69.9007)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,700	1,920.0000	3,255,500.00	3,264,000.00	0.0000	0.2270	25.00	0.00	(80.9861)	(89.4247)	0.0000	4	(170.4108)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	100	1,920.0000	191,500.00	192,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2603)	0.0000	4	(10.0242)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,700	1,920.0000	3,255,500.00	3,264,000.00	0.0000	0.2270	25.00	0.00	(80.9861)	(89.4247)	0.0000	4	(170.4108)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	100	1,920.0000	191,500.00	192,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2603)	0.0000	4	(10.0242)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	500	1,920.0000	957,500.00	960,000.00	0.0000	0.2270	25.00	0.00	(23.8195)	(26.3014)	0.0000	4	(50.1208)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,400	1,920.0000	2,681,000.00	2,688,000.00	0.0000	0.2270	25.00	0.00	(66.6945)	(73.6438)	0.0000	4	(140.3383)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	700	1,920.0000	1,340,500.00	1,344,000.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.8219)	0.0000	4	(70.1692)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	400	1,920.0000	766,000.00	768,000.00	0.0000	0.2270	25.00	0.00	(19.0556)	(21.0411)	0.0000	4	(40.0967)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	800	1,920.0000	1,532,000.00	1,536,000.00	0.0000	0.2270	25.00	0.00	(38.1111)	(42.0822)	0.0000	4	(80.1933)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	400	1,920.0000	766,000.00	768,000.00	0.0000	0.2270	25.00	0.00	(19.0556)	(21.0411)	0.0000	4	(40.0967)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	900	1,920.0000	1,723,500.00	1,728,000.00	0.0000	0.2270	25.00	0.00	(42.8750)	(47.3425)	0.0000	4	(90.2175)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,000	1,920.0000	1,915,000.00	1,920,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(52.6027)	0.0000	4	(100.2416)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	5,200	1,920.0000	9,958,000.00	9,984,000.00	0.0000	0.2270	25.00	0.00	(247.7223)	(273.5342)	0.0000	4	(521.2565)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	800	1,920.0000	1,532,000.00	1,536,000.00	0.0000	0.2270	25.00	0.00	(38.1111)	(42.0822)	0.0000	4	(80.1933)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,500	1,920.0000	2,872,500.00	2,880,000.00	0.0000	0.2270	25.00	0.00	(71.4584)	(78.9041)	0.0000	4	(150.3625)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	4,000	1,920.0000	7,660,000.00	7,680,000.00	0.0000	0.2270	25.00	0.00	(190.5556)	(210.4110)	0.0000	4	(400.9666)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,500	1,920.0000	2,872,500.00	2,880,000.00	0.0000	0.2270	25.00	0.00	(71.4584)	(78.9041)	0.0000	4	(150.3625)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	2,900	1,920.0000	5,553,500.00	5,568,000.00	0.0000	0.2270	25.00	0.00	(138.1528)	(152.5479)	0.0000	4	(290.7008)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	400	1,920.0000	766,000.00	768,000.00	0.0000	0.2270	25.00	0.00	(19.0556)	(21.0411)	0.0000	4	(40.0967)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,000	1,920.0000	1,915,000.00	1,920,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(52.6027)	0.0000	4	(100.2416)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	500	1,920.0000	957,500.00	960,000.00	0.0000	0.2270	25.00	0.00	(23.8195)	(26.3014)	0.0000	4	(50.1208)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,300	1,920.0000	2,489,500.00	2,496,000.00	0.0000	0.2270	25.00	0.00	(61.9306)	(68.3836)	0.0000	4	(130.3141)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	400	1,920.0000	766,000.00	768,000.00	0.0000	0.2270	25.00	0.00	(19.0556)	(21.0411)	0.0000	4	(40.0967)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	500	1,920.0000	957,500.00	960,000.00	0.0000	0.2270	25.00	0.00	(23.8195)	(26.3014)	0.0000	4	(50.1208)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	1,000	1,920.0000	1											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SHOKUBAI LTD CMN (Cont.)																	
4114.T	01/13/2025	SDB3260760812	0	4,300	1,920.0000	8,234,500.00	8,256,000.00	0.0000	0.2270	25.00	0.00	(204.8473)	(226.1918)	0.0000	4	(431.0391)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	200	1,920.0000	383,000.00	384,000.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.5205)	0.0000	4	(20.0483)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	2,500	1,920.0000	4,787,500.00	4,800,000.00	0.0000	0.2270	25.00	0.00	(119.0973)	(131.5068)	0.0000	4	(250.6041)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	2,700	1,920.0000	5,170,500.00	5,184,000.00	0.0000	0.2270	25.00	0.00	(128.6250)	(142.0274)	0.0000	4	(270.6524)	02/04/2025
4114.T	01/13/2025	SDB3260760812	0	2,800	1,920.0000	5,362,000.00	5,376,000.00	0.0000	0.2270	25.00	0.00	(133.3889)	(147.2877)	0.0000	4	(280.6766)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,700	1,937.0000	3,255,500.00	3,292,900.00	0.0000	0.2320	25.00	0.00	(20.6925)	(22.5541)	0.0000	1	(43.2466)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	100	1,937.0000	191,500.00	193,700.00	0.0000	0.2320	25.00	0.00	(1.2172)	(1.3267)	0.0000	1	(2.5439)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,700	1,937.0000	3,255,500.00	3,292,900.00	0.0000	0.2320	25.00	0.00	(20.6925)	(22.5541)	0.0000	1	(43.2466)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	100	1,937.0000	191,500.00	193,700.00	0.0000	0.2320	25.00	0.00	(1.2172)	(1.3267)	0.0000	1	(2.5439)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	500	1,937.0000	957,500.00	968,500.00	0.0000	0.2320	25.00	0.00	(6.0860)	(6.6336)	0.0000	1	(12.7196)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,400	1,937.0000	2,681,000.00	2,711,800.00	0.0000	0.2320	25.00	0.00	(17.0409)	(18.5740)	0.0000	1	(35.6148)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	700	1,937.0000	1,340,500.00	1,355,900.00	0.0000	0.2320	25.00	0.00	(8.5204)	(9.2870)	0.0000	1	(17.8074)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	400	1,937.0000	766,000.00	774,800.00	0.0000	0.2320	25.00	0.00	(4.8688)	(5.3068)	0.0000	1	(10.1757)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	800	1,937.0000	1,532,000.00	1,549,600.00	0.0000	0.2320	25.00	0.00	(9.7376)	(10.6137)	0.0000	1	(20.3513)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	400	1,937.0000	766,000.00	774,800.00	0.0000	0.2320	25.00	0.00	(4.8688)	(5.3068)	0.0000	1	(10.1757)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	900	1,937.0000	1,723,500.00	1,743,300.00	0.0000	0.2320	25.00	0.00	(10.9548)	(11.9404)	0.0000	1	(22.8953)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,000	1,937.0000	1,915,000.00	1,937,000.00	0.0000	0.2320	25.00	0.00	(12.1721)	(13.2671)	0.0000	1	(25.4392)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	5,200	1,937.0000	9,958,000.00	10,072,400.00	0.0000	0.2320	25.00	0.00	(63.2947)	(68.9890)	0.0000	1	(132.2837)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	800	1,937.0000	1,532,000.00	1,549,600.00	0.0000	0.2320	25.00	0.00	(9.7376)	(10.6137)	0.0000	1	(20.3513)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,500	1,937.0000	2,872,500.00	2,905,500.00	0.0000	0.2320	25.00	0.00	(18.2581)	(19.9007)	0.0000	1	(38.1588)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	4,000	1,937.0000	7,660,000.00	7,748,000.00	0.0000	0.2320	25.00	0.00	(48.6882)	(53.0685)	0.0000	1	(101.7567)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,500	1,937.0000	2,872,500.00	2,905,500.00	0.0000	0.2320	25.00	0.00	(18.2581)	(19.9007)	0.0000	1	(38.1588)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	2,900	1,937.0000	5,553,500.00	5,617,300.00	0.0000	0.2320	25.00	0.00	(35.2990)	(38.4747)	0.0000	1	(73.7736)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	400	1,937.0000	766,000.00	774,800.00	0.0000	0.2320	25.00	0.00	(4.8688)	(5.3068)	0.0000	1	(10.1757)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,000	1,937.0000	1,915,000.00	1,937,000.00	0.0000	0.2320	25.00	0.00	(12.1721)	(13.2671)	0.0000	1	(25.4392)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	500	1,937.0000	957,500.00	968,500.00	0.0000	0.2320	25.00	0.00	(6.0860)	(6.6336)	0.0000	1	(12.7196)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,300	1,937.0000	2,489,500.00	2,518,100.00	0.0000	0.2320	25.00	0.00	(15.8237)	(17.2473)	0.0000	1	(33.0709)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	400	1,937.0000	766,000.00	774,800.00	0.0000	0.2320	25.00	0.00	(4.8688)	(5.3068)	0.0000	1	(10.1757)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	500	1,937.0000	957,500.00	968,500.00	0.0000	0.2320	25.00	0.00	(6.0860)	(6.6336)	0.0000	1	(12.7196)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,000	1,937.0000	1,915,000.00	1,937,000.00	0.0000	0.2320	25.00	0.00	(12.1721)	(13.2671)	0.0000	1	(25.4392)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,000	1,937.0000	1,915,000.00	1,937,000.00	0.0000	0.2320	25.00	0.00	(12.1721)	(13.2671)	0.0000	1	(25.4392)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	1,700	1,937.0000	3,255,500.00	3,292,900.00	0.0000	0.2320	25.00	0.00	(20.6925)	(22.5541)	0.0000	1	(43.2466)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	4,300	1,937.0000	8,234,500.00	8,329,100.00	0.0000	0.2320	25.00	0.00	(52.3398)	(57.0486)	0.0000	1	(109.3885)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	200	1,937.0000	383,000.00	387,400.00	0.0000	0.2320	25.00	0.00	(2.4344)	(2.6534)	0.0000	1	(5.0878)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	2,500	1,937.0000	4,787,500.00	4,842,500.00	0.0000	0.2320	25.00	0.00	(30.4301)	(33.1678)	0.0000	1	(63.5979)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	2,700	1,937.0000	5,170,500.00	5,229,900.00	0.0000	0.2320	25.00	0.00	(32.8645)	(35.8212)	0.0000	1	(68.6858)	02/04/2025
4114.T	01/09/2025	SDB3260760812	0	2,800	1,937.0000	5,362,000.00	5,423,600.00	0.0000	0.2320	25.00	0.00	(34.0818)	(37.1479)	0.0000	1	(71.2297)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,700	1,925.0000	3,255,500.00	3,272,500.00	0.0000	0.2310	25.00	0.00	(20.6033)	(22.4144)	0.0000	1	(43.0177)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	100	1,925.0000	191,500.00	192,500.00	0.0000	0.2310	25.00	0.00	(1.2120)	(1.3185)	0.0000	1	(2.5305)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,700	1,925.0000	3,255,500.00	3,272,500.00	0.0000	0.2310	25.00	0.00	(20.6033)	(22.4144)	0.0000	1	(43.0177)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	100	1,925.0000	191,500.00	192,500.00	0.0000	0.2310	25.00	0.00	(1.2120)	(1.3185)	0.0000	1	(2.5305)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	500	1,925.0000	957,500.00	962,500.00	0.0000	0.2310	25.00	0.00	(6.0598)	(6.5925)	0.0000	1	(12.6523)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,400	1,925.0000	2,681,000.00	2,695,000.00	0.0000	0.2310	25.00	0.00	(16.9674)	(18.4589)	0.0000	1	(35.4263)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	700	1,925.0000	1,340,500.00	1,347,500.00	0.0000	0.2310	25.00	0.00	(8.4837)	(9.2295)	0.0000	1	(17.7132)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	400	1,925.0000	766,000.00	770,000.00	0.0000	0.2310	25.00	0.00	(4.8478)	(5.2740)	0.0000	1	(10.1218)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	800	1,925.0000	1,532,000.00	1,540,000.00	0.0000	0.2310	25.00	0.00	(9.6957)	(10.5479)	0.0000	1	(20.2436)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	400	1,925.0000	766,000.00	770,000.00	0.0000	0.2310	25.00	0.00	(4.8478)	(5.2740)	0.0000	1	(10.1218)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	900	1,925.0000	1,723,500.00	1,732,500.00	0.0000	0.2310	25.00	0.00	(10.9076)	(11.8664)	0.0000	1	(22.7741)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,000	1,925.0000	1,915,000.00	1,925,000.00	0.0000	0.2310	25.00	0.00	(12.1196)	(13.1849)	0.0000	1	(25.3045)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	5,200	1,925.0000	9,958,000.00	10,010,000.00	0.0000	0.2310	25.00	0.00	(63.0219)	(68.5616)	0.0000	1	(131.5835)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	800	1,925.0000	1,532,000.00	1										

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NIPPON SHOKUBAI LTD CMN (Cont.)																	
4114.T	01/08/2025	SDB3260760812	0	1,500	1,925.0000	2,872,500.00	2,887,500.00	0.0000	0.2310	25.00	0.00	(18.1794)	(19.7774)	0.0000	1	(37.9568)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	2,900	1,925.0000	5,553,500.00	5,582,500.00	0.0000	0.2310	25.00	0.00	(35.1468)	(38.2363)	0.0000	1	(73.3831)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	400	1,925.0000	766,000.00	770,000.00	0.0000	0.2310	25.00	0.00	(4.8478)	(5.2740)	0.0000	1	(10.1218)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,000	1,925.0000	1,915,000.00	1,925,000.00	0.0000	0.2310	25.00	0.00	(12.1196)	(13.1849)	0.0000	1	(25.3045)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	500	1,925.0000	957,500.00	962,500.00	0.0000	0.2310	25.00	0.00	(6.0598)	(6.5925)	0.0000	1	(12.6523)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,300	1,925.0000	2,489,500.00	2,502,500.00	0.0000	0.2310	25.00	0.00	(15.7555)	(17.1404)	0.0000	1	(32.8959)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	400	1,925.0000	766,000.00	770,000.00	0.0000	0.2310	25.00	0.00	(4.8478)	(5.2740)	0.0000	1	(10.1218)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	500	1,925.0000	957,500.00	962,500.00	0.0000	0.2310	25.00	0.00	(6.0598)	(6.5925)	0.0000	1	(12.6523)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,000	1,925.0000	1,915,000.00	1,925,000.00	0.0000	0.2310	25.00	0.00	(12.1196)	(13.1849)	0.0000	1	(25.3045)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,000	1,925.0000	1,915,000.00	1,925,000.00	0.0000	0.2310	25.00	0.00	(12.1196)	(13.1849)	0.0000	1	(25.3045)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	1,700	1,925.0000	3,255,500.00	3,272,500.00	0.0000	0.2310	25.00	0.00	(20.6033)	(22.4144)	0.0000	1	(43.0177)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	4,300	1,925.0000	8,234,500.00	8,277,500.00	0.0000	0.2310	25.00	0.00	(52.1142)	(56.6952)	0.0000	1	(108.8094)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	200	1,925.0000	383,000.00	385,000.00	0.0000	0.2310	25.00	0.00	(2.4239)	(2.6370)	0.0000	1	(5.0609)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	2,500	1,925.0000	4,787,500.00	4,812,500.00	0.0000	0.2310	25.00	0.00	(30.2990)	(32.9623)	0.0000	1	(63.2613)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	2,700	1,925.0000	5,170,500.00	5,197,500.00	0.0000	0.2310	25.00	0.00	(32.7229)	(35.5993)	0.0000	1	(68.3222)	02/04/2025
4114.T	01/08/2025	SDB3260760812	0	2,800	1,925.0000	5,362,000.00	5,390,000.00	0.0000	0.2310	25.00	0.00	(33.9348)	(36.9178)	0.0000	1	(70.8527)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,700	1,915.0000	3,255,500.00	3,255,500.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.2979)	0.0000	1	(42.5445)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	100	1,915.0000	191,500.00	191,500.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.3116)	0.0000	1	(2.5026)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,700	1,915.0000	3,255,500.00	3,255,500.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.2979)	0.0000	1	(42.5445)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	100	1,915.0000	191,500.00	191,500.00	0.0000	0.2270	25.00	0.00	(1.1910)	(1.3116)	0.0000	1	(2.5026)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	500	1,915.0000	957,500.00	957,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.5582)	0.0000	1	(12.5131)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,400	1,915.0000	2,681,000.00	2,681,000.00	0.0000	0.2270	25.00	0.00	(16.6736)	(18.3630)	0.0000	1	(35.0366)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	700	1,915.0000	1,340,500.00	1,340,500.00	0.0000	0.2270	25.00	0.00	(8.3368)	(9.1815)	0.0000	1	(17.5183)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	400	1,915.0000	766,000.00	766,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2466)	0.0000	1	(10.0105)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	800	1,915.0000	1,532,000.00	1,532,000.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.4932)	0.0000	1	(20.0209)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	400	1,915.0000	766,000.00	766,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2466)	0.0000	1	(10.0105)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	900	1,915.0000	1,723,500.00	1,723,500.00	0.0000	0.2270	25.00	0.00	(10.7188)	(11.8048)	0.0000	1	(22.5235)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,000	1,915.0000	1,915,000.00	1,915,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.1164)	0.0000	1	(25.0262)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	5,200	1,915.0000	9,958,000.00	9,958,000.00	0.0000	0.2270	25.00	0.00	(61.9306)	(68.2055)	0.0000	1	(130.1361)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	800	1,915.0000	1,532,000.00	1,532,000.00	0.0000	0.2270	25.00	0.00	(9.5278)	(10.4932)	0.0000	1	(20.0209)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,500	1,915.0000	2,872,500.00	2,872,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.6747)	0.0000	1	(37.5392)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	4,000	1,915.0000	7,660,000.00	7,660,000.00	0.0000	0.2270	25.00	0.00	(47.6389)	(52.4658)	0.0000	1	(100.1047)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,500	1,915.0000	2,872,500.00	2,872,500.00	0.0000	0.2270	25.00	0.00	(17.8646)	(19.6747)	0.0000	1	(37.5392)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	2,900	1,915.0000	5,553,500.00	5,553,500.00	0.0000	0.2270	25.00	0.00	(34.5382)	(38.0377)	0.0000	1	(72.5759)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	400	1,915.0000	766,000.00	766,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2466)	0.0000	1	(10.0105)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,000	1,915.0000	1,915,000.00	1,915,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.1164)	0.0000	1	(25.0262)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	500	1,915.0000	957,500.00	957,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.5582)	0.0000	1	(12.5131)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,300	1,915.0000	2,489,500.00	2,489,500.00	0.0000	0.2270	25.00	0.00	(15.4826)	(17.0514)	0.0000	1	(32.5340)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	400	1,915.0000	766,000.00	766,000.00	0.0000	0.2270	25.00	0.00	(4.7639)	(5.2466)	0.0000	1	(10.0105)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	500	1,915.0000	957,500.00	957,500.00	0.0000	0.2270	25.00	0.00	(5.9549)	(6.5582)	0.0000	1	(12.5131)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,000	1,915.0000	1,915,000.00	1,915,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.1164)	0.0000	1	(25.0262)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,000	1,915.0000	1,915,000.00	1,915,000.00	0.0000	0.2270	25.00	0.00	(11.9097)	(13.1164)	0.0000	1	(25.0262)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	1,700	1,915.0000	3,255,500.00	3,255,500.00	0.0000	0.2270	25.00	0.00	(20.2465)	(22.2979)	0.0000	1	(42.5445)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	4,300	1,915.0000	8,234,500.00	8,234,500.00	0.0000	0.2270	25.00	0.00	(51.2118)	(56.4007)	0.0000	1	(107.6125)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	200	1,915.0000	383,000.00	383,000.00	0.0000	0.2270	25.00	0.00	(2.3819)	(2.6233)	0.0000	1	(5.0052)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	2,500	1,915.0000	4,787,500.00	4,787,500.00	0.0000	0.2270	25.00	0.00	(29.7743)	(32.7911)	0.0000	1	(62.5654)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	2,700	1,915.0000	5,170,500.00	5,170,500.00	0.0000	0.2270	25.00	0.00	(32.1563)	(35.4144)	0.0000	1	(67.5706)	02/04/2025
4114.T	01/07/2025	SDB3260760812	0	2,800	1,915.0000	5,362,000.00	5,362,000.00	0.0000	0.2270	25.00	0.00	(33.3472)	(36.7260)	0.0000	1	(70.0733)	02/04/2025
TOTAL NIPPON SHOKUBAI LTD CMN												(6,034.8943)	(6,608.8140)	0.0000		(12,643.7083)	
NIPPON TELEGRAPH & TELE CMN																	
9432.T	01/16/2025	SDB3265604028	0	27,400	154.0739	4,221,624.39	4,221,624.39	0.0000	0.2270	25.00	0.00	(26.2550)	(28.9152)	0.0000	1	(55.1703)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NISSAN CHEMICAL IND CMN																	
4021.T	01/17/2025	SDB3263426668	0	300	4,648.0000	1,484,700.00	1,394,400.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.5507)	0.0000	1	(18.7843)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	200	4,648.0000	989,800.00	929,600.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.3671)	0.0000	1	(12.5229)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	300	4,648.0000	1,484,700.00	1,394,400.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.5507)	0.0000	1	(18.7843)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	100	4,648.0000	494,900.00	464,800.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.1836)	0.0000	1	(6.2614)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	200	4,648.0000	989,800.00	929,600.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.3671)	0.0000	1	(12.5229)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	100	4,648.0000	494,900.00	464,800.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.1836)	0.0000	1	(6.2614)	02/04/2025
4021.T	01/17/2025	SDB3263426668	0	200	4,648.0000	989,800.00	929,600.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.3671)	0.0000	1	(12.5229)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	300	4,715.0000	1,484,700.00	1,414,500.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.6884)	0.0000	1	(18.9220)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	200	4,715.0000	989,800.00	943,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.4589)	0.0000	1	(12.6146)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	300	4,715.0000	1,484,700.00	1,414,500.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.6884)	0.0000	1	(18.9220)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	100	4,715.0000	494,900.00	471,500.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2295)	0.0000	1	(6.3073)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	200	4,715.0000	989,800.00	943,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.4589)	0.0000	1	(12.6146)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	100	4,715.0000	494,900.00	471,500.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2295)	0.0000	1	(6.3073)	02/04/2025
4021.T	01/16/2025	SDB3263426668	0	200	4,715.0000	989,800.00	943,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.4589)	0.0000	1	(12.6146)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	300	4,759.0000	1,484,700.00	1,427,700.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.7788)	0.0000	1	(19.0124)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	200	4,759.0000	989,800.00	951,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5192)	0.0000	1	(12.6749)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	300	4,759.0000	1,484,700.00	1,427,700.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.7788)	0.0000	1	(19.0124)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	100	4,759.0000	494,900.00	475,900.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2596)	0.0000	1	(6.3375)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	200	4,759.0000	989,800.00	951,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5192)	0.0000	1	(12.6749)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	100	4,759.0000	494,900.00	475,900.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2596)	0.0000	1	(6.3375)	02/04/2025
4021.T	01/15/2025	SDB3263426668	0	200	4,759.0000	989,800.00	951,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5192)	0.0000	1	(12.6749)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	300	4,795.0000	1,484,700.00	1,438,500.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.8527)	0.0000	1	(19.0864)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	200	4,795.0000	989,800.00	959,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5685)	0.0000	1	(12.7242)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	300	4,795.0000	1,484,700.00	1,438,500.00	0.0000	0.2270	25.00	0.00	(9.2336)	(9.8527)	0.0000	1	(19.0864)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	100	4,795.0000	494,900.00	479,500.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2842)	0.0000	1	(6.3621)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	200	4,795.0000	989,800.00	959,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5685)	0.0000	1	(12.7242)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	100	4,795.0000	494,900.00	479,500.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.2842)	0.0000	1	(6.3621)	02/04/2025
4021.T	01/14/2025	SDB3263426668	0	200	4,795.0000	989,800.00	959,000.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.5685)	0.0000	1	(12.7242)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	300	4,865.0000	1,484,700.00	1,459,500.00	0.0000	0.2270	25.00	0.00	(36.9345)	(39.9863)	0.0000	4	(76.9208)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	200	4,865.0000	989,800.00	973,000.00	0.0000	0.2270	25.00	0.00	(24.6230)	(26.6575)	0.0000	4	(51.2805)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	300	4,865.0000	1,484,700.00	1,459,500.00	0.0000	0.2270	25.00	0.00	(36.9345)	(39.9863)	0.0000	4	(76.9208)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	100	4,865.0000	494,900.00	486,500.00	0.0000	0.2270	25.00	0.00	(12.3115)	(13.3288)	0.0000	4	(25.6403)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	200	4,865.0000	989,800.00	973,000.00	0.0000	0.2270	25.00	0.00	(24.6230)	(26.6575)	0.0000	4	(51.2805)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	100	4,865.0000	494,900.00	486,500.00	0.0000	0.2270	25.00	0.00	(12.3115)	(13.3288)	0.0000	4	(25.6403)	02/04/2025
4021.T	01/13/2025	SDB3263426668	0	200	4,865.0000	989,800.00	973,000.00	0.0000	0.2270	25.00	0.00	(24.6230)	(26.6575)	0.0000	4	(51.2805)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	300	4,892.0000	1,484,700.00	1,467,600.00	0.0000	0.2320	25.00	0.00	(9.4370)	(10.0521)	0.0000	1	(19.4891)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	200	4,892.0000	989,800.00	978,400.00	0.0000	0.2320	25.00	0.00	(6.2913)	(6.7014)	0.0000	1	(12.9927)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	300	4,892.0000	1,484,700.00	1,467,600.00	0.0000	0.2320	25.00	0.00	(9.4370)	(10.0521)	0.0000	1	(19.4891)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	100	4,892.0000	494,900.00	489,200.00	0.0000	0.2320	25.00	0.00	(3.1457)	(3.3507)	0.0000	1	(6.4964)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	200	4,892.0000	989,800.00	978,400.00	0.0000	0.2320	25.00	0.00	(6.2913)	(6.7014)	0.0000	1	(12.9927)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	100	4,892.0000	494,900.00	489,200.00	0.0000	0.2320	25.00	0.00	(3.1457)	(3.3507)	0.0000	1	(6.4964)	02/04/2025
4021.T	01/09/2025	SDB3263426668	0	200	4,892.0000	989,800.00	978,400.00	0.0000	0.2320	25.00	0.00	(6.2913)	(6.7014)	0.0000	1	(12.9927)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	300	4,888.0000	1,484,700.00	1,466,400.00	0.0000	0.2310	25.00	0.00	(9.3963)	(10.0438)	0.0000	1	(19.4402)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	200	4,888.0000	989,800.00	977,600.00	0.0000	0.2310	25.00	0.00	(6.2642)	(6.6959)	0.0000	1	(12.9601)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	300	4,888.0000	1,484,700.00	1,466,400.00	0.0000	0.2310	25.00	0.00	(9.3963)	(10.0438)	0.0000	1	(19.4402)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	100	4,888.0000	494,900.00	488,800.00	0.0000	0.2310	25.00	0.00	(3.1321)	(3.3479)	0.0000	1	(6.4801)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	200	4,888.0000	989,800.00	977,600.00	0.0000	0.2310	25.00	0.00	(6.2642)	(6.6959)	0.0000	1	(12.9601)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	100	4,888.0000	494,900.00	488,800.00	0.0000	0.2310	25.00	0.00	(3.1321)	(3.3479)	0.0000	1	(6.4801)	02/04/2025
4021.T	01/08/2025	SDB3263426668	0	200	4,888.0000	989,800.00	977,600.00	0.0000	0.2310	25.00	0.00	(6.2642)	(6.6959)	0.0000	1	(12.9601)	02/04/2025
4021.T	01/07/2025	SDB3263426668	0	300	4,949.0000	1,484,700.00	1,484,700.00	0.0000	0.2270	25.00	0.00	(9.2336)	(10.1692)	0.0000	1	(19.4028)	02/04/2025
4021.T	01/07/2025	SDB3263426668	0	200	4,949.0000	989,800.00	989,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.7795)	0.0000	1	(12.9352)	02/04/2025
4021.T	01/07/2025	SDB3263426668	0	300	4,949.0000	1,484,70											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NISSAN CHEMICAL IND CMN (Cont.)																	
4021.T	01/07/2025	SDB3263426668	0	200	4,949.0000	989,800.00	989,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.7795)	0.0000	1	(12.9352)	02/04/2025
4021.T	01/07/2025	SDB3263426668	0	100	4,949.0000	494,900.00	494,900.00	0.0000	0.2270	25.00	0.00	(3.0779)	(3.3897)	0.0000	1	(6.4676)	02/04/2025
4021.T	01/07/2025	SDB3263426668	0	200	4,949.0000	989,800.00	989,800.00	0.0000	0.2270	25.00	0.00	(6.1557)	(6.7795)	0.0000	1	(12.9352)	02/04/2025
TOTAL NISSAN CHEMICAL IND CMN												(475.7006)	(509.2356)	0.0000		(984.9362)	
NISSIN FOODS HOLDINGS CMN																	
2897.T	01/15/2025	SDB3264453043	0	300	3,571.0000	1,075,369.89	1,071,300.00	0.0000	0.2270	25.00	0.00	(6.6879)	(7.3377)	0.0000	1	(14.0256)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	100	3,571.0000	375,924.43	357,100.00	0.0000	0.2270	25.00	0.00	(2.3379)	(2.4459)	0.0000	1	(4.7838)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	100	3,571.0000	382,324.85	357,100.00	0.0000	0.2270	25.00	0.00	(2.3777)	(2.4459)	0.0000	1	(4.8236)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	100	3,571.0000	382,300.00	357,100.00	0.0000	0.2270	25.00	0.00	(2.3776)	(2.4459)	0.0000	1	(4.8235)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	300	3,571.0000	1,146,900.00	1,071,300.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.3377)	0.0000	1	(14.4704)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	200	3,571.0000	764,600.00	714,200.00	0.0000	0.2270	25.00	0.00	(4.7552)	(4.8918)	0.0000	1	(9.6470)	02/04/2025
2897.T	01/15/2025	SDB3264453043	0	300	3,571.0000	1,146,900.00	1,071,300.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.3377)	0.0000	1	(14.4704)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	100	3,597.0000	375,924.43	359,700.00	0.0000	0.2270	25.00	0.00	(2.3379)	(2.4637)	0.0000	1	(4.8016)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	100	3,597.0000	382,324.85	359,700.00	0.0000	0.2270	25.00	0.00	(2.3777)	(2.4637)	0.0000	1	(4.8414)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	100	3,597.0000	382,300.00	359,700.00	0.0000	0.2270	25.00	0.00	(2.3776)	(2.4637)	0.0000	1	(4.8413)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	300	3,597.0000	1,146,900.00	1,079,100.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.3911)	0.0000	1	(14.5239)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	200	3,597.0000	764,600.00	719,400.00	0.0000	0.2270	25.00	0.00	(4.7552)	(4.9274)	0.0000	1	(9.6826)	02/04/2025
2897.T	01/14/2025	SDB3264453043	0	300	3,597.0000	1,146,900.00	1,079,100.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.3911)	0.0000	1	(14.5239)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	100	3,672.0000	375,924.43	367,200.00	0.0000	0.2270	25.00	0.00	(9.3518)	(10.0603)	0.0000	4	(19.4120)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	100	3,672.0000	382,324.85	367,200.00	0.0000	0.2270	25.00	0.00	(9.5110)	(10.0603)	0.0000	4	(19.5713)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	100	3,672.0000	382,300.00	367,200.00	0.0000	0.2270	25.00	0.00	(9.5104)	(10.0603)	0.0000	4	(19.5706)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	300	3,672.0000	1,146,900.00	1,101,600.00	0.0000	0.2270	25.00	0.00	(28.5311)	(30.1808)	0.0000	4	(58.7119)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	200	3,672.0000	764,600.00	734,400.00	0.0000	0.2270	25.00	0.00	(19.0207)	(20.1205)	0.0000	4	(39.1413)	02/04/2025
2897.T	01/13/2025	SDB3264453043	0	300	3,672.0000	1,146,900.00	1,101,600.00	0.0000	0.2270	25.00	0.00	(28.5311)	(30.1808)	0.0000	4	(58.7119)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	100	3,752.0000	375,924.43	375,200.00	0.0000	0.2320	25.00	0.00	(2.3894)	(2.5699)	0.0000	1	(4.9593)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	100	3,752.0000	382,324.85	375,200.00	0.0000	0.2320	25.00	0.00	(2.4301)	(2.5699)	0.0000	1	(5.0000)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	100	3,752.0000	382,300.00	375,200.00	0.0000	0.2320	25.00	0.00	(2.4300)	(2.5699)	0.0000	1	(4.9998)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	300	3,752.0000	1,146,900.00	1,125,600.00	0.0000	0.2320	25.00	0.00	(7.2899)	(7.7096)	0.0000	1	(14.9995)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	200	3,752.0000	764,600.00	750,400.00	0.0000	0.2320	25.00	0.00	(4.8599)	(5.1397)	0.0000	1	(9.9996)	02/04/2025
2897.T	01/09/2025	SDB3264453043	0	300	3,752.0000	1,146,900.00	1,125,600.00	0.0000	0.2320	25.00	0.00	(7.2899)	(7.7096)	0.0000	1	(14.9995)	02/04/2025
2897.T	01/08/2025	SDB3264453043	0	100	3,759.0000	382,324.85	375,900.00	0.0000	0.2310	25.00	0.00	(2.4196)	(2.5747)	0.0000	1	(4.9943)	02/04/2025
2897.T	01/08/2025	SDB3264453043	0	100	3,759.0000	382,300.00	375,900.00	0.0000	0.2310	25.00	0.00	(2.4195)	(2.5747)	0.0000	1	(4.9941)	02/04/2025
2897.T	01/08/2025	SDB3264453043	0	300	3,759.0000	1,146,900.00	1,127,700.00	0.0000	0.2310	25.00	0.00	(7.2585)	(7.7240)	0.0000	1	(14.9824)	02/04/2025
2897.T	01/08/2025	SDB3264453043	0	200	3,759.0000	764,600.00	751,800.00	0.0000	0.2310	25.00	0.00	(4.8390)	(5.1493)	0.0000	1	(9.9883)	02/04/2025
2897.T	01/08/2025	SDB3264453043	0	300	3,759.0000	1,146,900.00	1,127,700.00	0.0000	0.2310	25.00	0.00	(7.2585)	(7.7240)	0.0000	1	(14.9824)	02/04/2025
2897.T	01/07/2025	SDB3264453043	0	100	3,823.0000	382,300.00	382,300.00	0.0000	0.2270	25.00	0.00	(2.3776)	(2.6185)	0.0000	1	(4.9961)	02/04/2025
2897.T	01/07/2025	SDB3264453043	0	300	3,823.0000	1,146,900.00	1,146,900.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.8555)	0.0000	1	(14.9883)	02/04/2025
2897.T	01/07/2025	SDB3264453043	0	200	3,823.0000	764,600.00	764,600.00	0.0000	0.2270	25.00	0.00	(4.7552)	(5.2370)	0.0000	1	(9.9922)	02/04/2025
2897.T	01/07/2025	SDB3264453043	0	300	3,823.0000	1,146,900.00	1,146,900.00	0.0000	0.2270	25.00	0.00	(7.1328)	(7.8555)	0.0000	1	(14.9883)	02/04/2025
TOTAL NISSIN FOODS HOLDINGS CMN												(235.6546)	(249.5877)	0.0000		(485.2422)	
NITTO DENKO CMN																	
6988.T	01/17/2025	SDB3265201704	0	1,400	2,640.0000	3,687,289.66	3,696,000.00	0.0000	0.2270	25.00	0.00	(22.9319)	(25.3151)	0.0000	1	(48.2470)	02/04/2025
6988.T	01/17/2025	SDB3265201704	0	2,700	2,640.0000	7,303,524.70	7,128,000.00	0.0000	0.2270	25.00	0.00	(45.4219)	(48.8219)	0.0000	1	(94.2438)	02/04/2025
6988.T	01/17/2025	SDB3265201704	0	300	2,640.0000	790,588.88	792,000.00	0.0000	0.2270	25.00	0.00	(4.9168)	(5.4247)	0.0000	1	(10.3415)	02/04/2025
6988.T	01/16/2025	SDB3265201704	0	2,700	2,625.0000	7,303,524.70	7,087,500.00	0.0000	0.2270	25.00	0.00	(45.4219)	(48.5445)	0.0000	1	(93.9664)	02/04/2025
6988.T	01/16/2025	SDB3265201704	0	300	2,625.0000	790,588.88	787,500.00	0.0000	0.2270	25.00	0.00	(4.9168)	(5.3938)	0.0000	1	(10.3106)	02/04/2025
6988.T	01/15/2025	SDB3265201704	0	2,700	2,659.5000	7,303,524.70	7,180,650.00	0.0000	0.2270	25.00	0.00	(45.4219)	(49.1825)	0.0000	1	(94.6045)	02/04/2025
6988.T	01/15/2025	SDB3265201704	0	300	2,659.5000	790,588.88	797,850.00	0.0000	0.2270	25.00	0.00	(4.9168)	(5.4647)	0.0000	1	(10.3815)	02/04/2025
6988.T	01/14/2025	SDB3265201704	0	2,700	2,668.0000	7,303,524.70	7,203,600.00	0.0000	0.2270	25.00	0.00	(45.4219)	(49.3397)	0.0000	1	(94.7616)	02/04/2025
6988.T	01/14/2025	SDB3265201704	0	300	2,668.0000	790,588.88	800,400.00	0.0000	0.2270	25.00	0.00	(4.9168)	(5.4822)	0.0000	1	(10.3990)	02/04/2025
6988.T	01/13/2025	SDB3265201704	0	2,700	2,681.5000	7,303,524.70	7,240,050.00	0.0000	0.2270	25.00	0.00	(181.6877)	(198.3575)	0.0000	4	(380.0452)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NITTO DENKO CMN (Cont.)																	
6988.T	01/13/2025	SDB3265201704	0	300	2,681.5000	790,588.88	804,450.00	0.0000	0.2270	25.00	0.00	(19.6673)	(22.0397)	0.0000	4	(41.7070)	02/04/2025
6988.T	01/09/2025	SDB3265201704	0	2,700	2,716.0000	7,303,524.70	7,333,200.00	0.0000	0.2320	25.00	0.00	(46.4224)	(50.2274)	0.0000	1	(96.6498)	02/04/2025
6988.T	01/09/2025	SDB3265201704	0	300	2,716.0000	790,588.88	814,800.00	0.0000	0.2320	25.00	0.00	(5.0251)	(5.5808)	0.0000	1	(10.6059)	02/04/2025
6988.T	01/09/2025	SDB3265201704	0	100	2,716.0000	263,529.63	271,600.00	0.0000	0.2320	25.00	0.00	(1.6750)	(1.8603)	0.0000	1	(3.5353)	02/04/2025
6988.T	01/08/2025	SDB3265201704	0	300	2,635.2963	790,588.88	790,588.88	0.0000	0.2310	25.00	0.00	(5.0035)	(5.4150)	0.0000	1	(10.4184)	02/04/2025
6988.T	01/08/2025	SDB3265201704	0	100	2,635.2963	263,529.63	263,529.63	0.0000	0.2310	25.00	0.00	(1.6678)	(1.8050)	0.0000	1	(3.4728)	02/04/2025
TOTAL NITTO DENKO CMN												(485.4356)	(528.2549)	0.0000		(1,013.6905)	
NOF CORPORATION CMN																	
4403.T	01/17/2025	SDB3261588071	0	800	2,075.5000	1,665,858.27	1,660,400.00	0.0000	0.2270	25.00	0.00	(10.3603)	(11.3726)	0.0000	1	(21.7329)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	400	2,075.5000	868,706.46	830,200.00	0.0000	0.2270	25.00	0.00	(5.4026)	(5.6863)	0.0000	1	(11.0889)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	500	2,075.5000	1,090,870.90	1,037,750.00	0.0000	0.2270	25.00	0.00	(6.7843)	(7.1079)	0.0000	1	(13.8922)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	600	2,075.5000	1,310,835.20	1,245,300.00	0.0000	0.2270	25.00	0.00	(8.1523)	(8.5295)	0.0000	1	(16.6818)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	437,178.41	415,100.00	0.0000	0.2270	25.00	0.00	(2.7189)	(2.8432)	0.0000	1	(5.5620)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	400	2,075.5000	882,400.00	830,200.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.6863)	0.0000	1	(11.1741)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	600	2,075.5000	1,323,600.00	1,245,300.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.5295)	0.0000	1	(16.7612)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	300	2,075.5000	661,800.00	622,650.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.2647)	0.0000	1	(8.3806)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	300	2,075.5000	661,800.00	622,650.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.2647)	0.0000	1	(8.3806)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,100	2,075.5000	2,426,600.00	2,283,050.00	0.0000	0.2270	25.00	0.00	(15.0915)	(15.6373)	0.0000	1	(30.7288)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	2,100	2,075.5000	4,632,600.00	4,358,550.00	0.0000	0.2270	25.00	0.00	(28.8110)	(29.8531)	0.0000	1	(58.6640)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	2,400	2,075.5000	5,294,400.00	4,981,200.00	0.0000	0.2270	25.00	0.00	(32.9268)	(34.1178)	0.0000	1	(67.0446)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,200	2,075.5000	2,647,200.00	2,490,600.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.0589)	0.0000	1	(33.5223)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	600	2,075.5000	1,323,600.00	1,245,300.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.5295)	0.0000	1	(16.7612)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,500	2,075.5000	3,309,000.00	3,113,250.00	0.0000	0.2270	25.00	0.00	(20.5793)	(21.3236)	0.0000	1	(41.9029)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,700	2,075.5000	3,750,200.00	3,528,350.00	0.0000	0.2270	25.00	0.00	(23.3232)	(24.1668)	0.0000	1	(47.4899)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	800	2,075.5000	1,764,800.00	1,660,400.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.3726)	0.0000	1	(22.3482)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	600	2,075.5000	1,323,600.00	1,245,300.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.5295)	0.0000	1	(16.7612)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,700	2,075.5000	3,750,200.00	3,528,350.00	0.0000	0.2270	25.00	0.00	(23.3232)	(24.1668)	0.0000	1	(47.4899)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,200	2,075.5000	2,647,200.00	2,490,600.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.0589)	0.0000	1	(33.5223)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	700	2,075.5000	1,544,200.00	1,452,850.00	0.0000	0.2270	25.00	0.00	(9.6037)	(9.9510)	0.0000	1	(19.5547)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,900	2,075.5000	4,191,400.00	3,943,450.00	0.0000	0.2270	25.00	0.00	(26.0671)	(27.0099)	0.0000	1	(53.0770)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	700	2,075.5000	1,544,200.00	1,452,850.00	0.0000	0.2270	25.00	0.00	(9.6037)	(9.9510)	0.0000	1	(19.5547)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	600	2,075.5000	1,323,600.00	1,245,300.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.5295)	0.0000	1	(16.7612)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	500	2,075.5000	1,103,000.00	1,037,750.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.1079)	0.0000	1	(13.9676)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	800	2,075.5000	1,764,800.00	1,660,400.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.3726)	0.0000	1	(22.3482)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	700	2,075.5000	1,544,200.00	1,452,850.00	0.0000	0.2270	25.00	0.00	(9.6037)	(9.9510)	0.0000	1	(19.5547)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	700	2,075.5000	1,544,200.00	1,452,850.00	0.0000	0.2270	25.00	0.00	(9.6037)	(9.9510)	0.0000	1	(19.5547)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,600	2,075.5000	3,529,600.00	3,320,800.00	0.0000	0.2270	25.00	0.00	(21.9512)	(22.7452)	0.0000	1	(44.6964)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,400	2,075.5000	3,088,400.00	2,905,700.00	0.0000	0.2270	25.00	0.00	(19.2073)	(19.9021)	0.0000	1	(39.1094)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	400	2,075.5000	882,400.00	830,200.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.6863)	0.0000	1	(11.1741)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	1,300	2,075.5000	2,867,800.00	2,698,150.00	0.0000	0.2270	25.00	0.00	(17.8354)	(18.4805)	0.0000	1	(36.3158)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	500	2,075.5000	1,103,000.00	1,037,750.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.1079)	0.0000	1	(13.9676)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	400	2,075.5000	882,400.00	830,200.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.6863)	0.0000	1	(11.1741)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	100	2,075.5000	220,600.00	207,550.00	0.0000	0.2270	25.00	0.00	(1.3720)	(1.4216)	0.0000	1	(2.7935)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	200	2,075.5000	441,200.00	415,100.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8432)	0.0000	1	(5.5871)	02/04/2025
4403.T	01/17/2025	SDB3261588071	0	300	2,075.5000	661,800.00	622,650.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.2647)	0.0000	1	(8.3806)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	400	2,097.5000	868,706.46	839,000.00	0.0000	0.2270	25.00	0.00	(5.4026)	(5.7466)	0.0000	1	(11.1492)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	500	2,097.5000	1,090,870.90	1,048,750.00	0.0000	0.2270	25.00	0.00	(6.7843)	(7.1832)	0.0000	1	(13.9675)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN (Cont.)																	
4403.T	01/16/2025	SDB3261588071	0	600	2,097.5000	1,310,835.20	1,258,500.00	0.0000	0.2270	25.00	0.00	(8.1523)	(8.6199)	0.0000	1	(16.7722)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	437,178.41	419,500.00	0.0000	0.2270	25.00	0.00	(2.7189)	(2.8733)	0.0000	1	(5.5922)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	400	2,097.5000	882,400.00	839,000.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.7466)	0.0000	1	(11.2344)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	600	2,097.5000	1,323,600.00	1,258,500.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.6199)	0.0000	1	(16.8516)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	300	2,097.5000	661,800.00	629,250.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.3099)	0.0000	1	(8.4258)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	300	2,097.5000	661,800.00	629,250.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.3099)	0.0000	1	(8.4258)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,100	2,097.5000	2,426,600.00	2,307,250.00	0.0000	0.2270	25.00	0.00	(15.0915)	(15.8031)	0.0000	1	(30.8945)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	2,100	2,097.5000	4,632,600.00	4,404,750.00	0.0000	0.2270	25.00	0.00	(28.8110)	(30.1695)	0.0000	1	(58.9805)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	2,400	2,097.5000	5,294,400.00	5,034,000.00	0.0000	0.2270	25.00	0.00	(32.9268)	(34.4795)	0.0000	1	(67.4063)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,200	2,097.5000	2,647,200.00	2,517,000.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.2397)	0.0000	1	(33.7031)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	600	2,097.5000	1,323,600.00	1,258,500.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.6199)	0.0000	1	(16.8516)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,500	2,097.5000	3,309,000.00	3,146,250.00	0.0000	0.2270	25.00	0.00	(20.5793)	(21.5497)	0.0000	1	(42.1289)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,700	2,097.5000	3,750,200.00	3,565,750.00	0.0000	0.2270	25.00	0.00	(23.3232)	(24.4229)	0.0000	1	(47.7461)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	800	2,097.5000	1,764,800.00	1,678,000.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.4932)	0.0000	1	(22.4688)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	600	2,097.5000	1,323,600.00	1,258,500.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.6199)	0.0000	1	(16.8516)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,700	2,097.5000	3,750,200.00	3,565,750.00	0.0000	0.2270	25.00	0.00	(23.3232)	(24.4229)	0.0000	1	(47.7461)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,200	2,097.5000	2,647,200.00	2,517,000.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.2397)	0.0000	1	(33.7031)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	700	2,097.5000	1,544,200.00	1,468,250.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.0565)	0.0000	1	(19.6602)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,900	2,097.5000	4,191,400.00	3,985,250.00	0.0000	0.2270	25.00	0.00	(26.0671)	(27.2962)	0.0000	1	(53.3633)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	700	2,097.5000	1,544,200.00	1,468,250.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.0565)	0.0000	1	(19.6602)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	600	2,097.5000	1,323,600.00	1,258,500.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.6199)	0.0000	1	(16.8516)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	500	2,097.5000	1,103,000.00	1,048,750.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.1832)	0.0000	1	(14.0430)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	800	2,097.5000	1,764,800.00	1,678,000.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.4932)	0.0000	1	(22.4688)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	700	2,097.5000	1,544,200.00	1,468,250.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.0565)	0.0000	1	(19.6602)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	700	2,097.5000	1,544,200.00	1,468,250.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.0565)	0.0000	1	(19.6602)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,600	2,097.5000	3,529,600.00	3,356,000.00	0.0000	0.2270	25.00	0.00	(21.9512)	(22.9863)	0.0000	1	(44.9375)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,400	2,097.5000	3,088,400.00	2,936,500.00	0.0000	0.2270	25.00	0.00	(19.2073)	(20.1130)	0.0000	1	(39.3203)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	400	2,097.5000	882,400.00	839,000.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.7466)	0.0000	1	(11.2344)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	1,300	2,097.5000	2,867,800.00	2,726,750.00	0.0000	0.2270	25.00	0.00	(17.8354)	(18.6764)	0.0000	1	(36.5117)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	500	2,097.5000	1,103,000.00	1,048,750.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.1832)	0.0000	1	(14.0430)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	400	2,097.5000	882,400.00	839,000.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.7466)	0.0000	1	(11.2344)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	100	2,097.5000	220,600.00	209,750.00	0.0000	0.2270	25.00	0.00	(1.3720)	(1.4366)	0.0000	1	(2.8086)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	200	2,097.5000	441,200.00	419,500.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.8733)	0.0000	1	(5.6172)	02/04/2025
4403.T	01/16/2025	SDB3261588071	0	300	2,097.5000	661,800.00	629,250.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.3099)	0.0000	1	(8.4258)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	400	2,159.0000	868,706.46	863,600.00	0.0000	0.2270	25.00	0.00	(5.4026)	(5.9151)	0.0000	1	(11.3177)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	500	2,159.0000	1,090,870.90	1,079,500.00	0.0000	0.2270	25.00	0.00	(6.7843)	(7.3938)	0.0000	1	(14.1782)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	600	2,159.0000	1,310,835.20	1,295,400.00	0.0000	0.2270	25.00	0.00	(8.1523)	(8.8726)	0.0000	1	(17.0249)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	437,178.41	431,800.00	0.0000	0.2270	25.00	0.00	(2.7189)	(2.9575)	0.0000	1	(5.6764)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	400	2,159.0000	882,400.00	863,600.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9151)	0.0000	1	(11.4029)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	600	2,159.0000	1,323,600.00	1,295,400.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8726)	0.0000	1	(17.1043)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	300	2,159.0000	661,800.00	647,700.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4363)	0.0000	1	(8.5522)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	300	2,159.0000	661,800.00	647,700.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4363)	0.0000	1	(8.5522)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,100	2,159.0000	2,426,600.00	2,374,900.00	0.0000	0.2270	25.00	0.00	(15.0915)	(16.2664)	0.0000	1	(31.3579)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	2,100	2,159.0000	4,632,600.00	4,533,900.00	0.0000	0.2270	25.00	0.00	(28.8110)	(31.0541)	0.0000	1	(59.8651)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	2,400	2,159.0000	5,294,400.00	5,181,600.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.4904)	0.0000	1	(68.4172)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,200	2,159.0000	2,647,200.00	2,590,800.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.7452)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN (Cont.)																	
4403.T	01/15/2025	SDB3261588071	0	1,700	2,159.0000	3,750,200.00	3,670,300.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.1390)	0.0000	1	(48.4622)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	800	2,159.0000	1,764,800.00	1,727,200.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.8301)	0.0000	1	(22.8057)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	600	2,159.0000	1,323,600.00	1,295,400.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8726)	0.0000	1	(17.1043)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,700	2,159.0000	3,750,200.00	3,670,300.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.1390)	0.0000	1	(48.4622)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,200	2,159.0000	2,647,200.00	2,590,800.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.7452)	0.0000	1	(34.2086)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	700	2,159.0000	1,544,200.00	1,511,300.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3514)	0.0000	1	(19.9550)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,900	2,159.0000	4,191,400.00	4,102,100.00	0.0000	0.2270	25.00	0.00	(26.0671)	(28.0966)	0.0000	1	(54.1636)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	700	2,159.0000	1,544,200.00	1,511,300.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3514)	0.0000	1	(19.9550)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	600	2,159.0000	1,323,600.00	1,295,400.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8726)	0.0000	1	(17.1043)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	500	2,159.0000	1,103,000.00	1,079,500.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.3938)	0.0000	1	(14.2536)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	800	2,159.0000	1,764,800.00	1,727,200.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.8301)	0.0000	1	(22.8057)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	700	2,159.0000	1,544,200.00	1,511,300.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3514)	0.0000	1	(19.9550)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	700	2,159.0000	1,544,200.00	1,511,300.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3514)	0.0000	1	(19.9550)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,600	2,159.0000	3,529,600.00	3,454,400.00	0.0000	0.2270	25.00	0.00	(21.9512)	(23.6603)	0.0000	1	(45.6115)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,400	2,159.0000	3,088,400.00	3,022,600.00	0.0000	0.2270	25.00	0.00	(19.2073)	(20.7027)	0.0000	1	(39.9100)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	400	2,159.0000	882,400.00	863,600.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9151)	0.0000	1	(11.4029)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	1,300	2,159.0000	2,867,800.00	2,806,700.00	0.0000	0.2270	25.00	0.00	(17.8354)	(19.2240)	0.0000	1	(37.0593)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	500	2,159.0000	1,103,000.00	1,079,500.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.3938)	0.0000	1	(14.2536)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	400	2,159.0000	882,400.00	863,600.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9151)	0.0000	1	(11.4029)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	100	2,159.0000	220,600.00	215,900.00	0.0000	0.2270	25.00	0.00	(1.3720)	(1.4788)	0.0000	1	(2.8507)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	200	2,159.0000	441,200.00	431,800.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9575)	0.0000	1	(5.7014)	02/04/2025
4403.T	01/15/2025	SDB3261588071	0	300	2,159.0000	661,800.00	647,700.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4363)	0.0000	1	(8.5522)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	400	2,163.5000	868,706.46	865,400.00	0.0000	0.2270	25.00	0.00	(5.4026)	(5.9274)	0.0000	1	(11.3300)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	500	2,163.5000	1,090,870.90	1,081,750.00	0.0000	0.2270	25.00	0.00	(6.7843)	(7.4092)	0.0000	1	(14.1936)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	600	2,163.5000	1,310,835.20	1,298,100.00	0.0000	0.2270	25.00	0.00	(8.1523)	(8.8911)	0.0000	1	(17.0434)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	437,178.41	432,700.00	0.0000	0.2270	25.00	0.00	(2.7189)	(2.9637)	0.0000	1	(5.6826)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	400	2,163.5000	882,400.00	865,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9274)	0.0000	1	(11.4152)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	600	2,163.5000	1,323,600.00	1,298,100.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8911)	0.0000	1	(17.1228)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	300	2,163.5000	661,800.00	649,050.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4455)	0.0000	1	(8.5614)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	300	2,163.5000	661,800.00	649,050.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4455)	0.0000	1	(8.5614)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,100	2,163.5000	2,426,600.00	2,379,850.00	0.0000	0.2270	25.00	0.00	(15.0915)	(16.3003)	0.0000	1	(31.3918)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	2,100	2,163.5000	4,632,600.00	4,543,350.00	0.0000	0.2270	25.00	0.00	(28.8110)	(31.1188)	0.0000	1	(59.9298)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	2,400	2,163.5000	5,294,400.00	5,192,400.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.5644)	0.0000	1	(68.4912)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,200	2,163.5000	2,647,200.00	2,596,200.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.7822)	0.0000	1	(34.2456)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	600	2,163.5000	1,323,600.00	1,298,100.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8911)	0.0000	1	(17.1228)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,500	2,163.5000	3,309,000.00	3,245,250.00	0.0000	0.2270	25.00	0.00	(20.5793)	(22.2277)	0.0000	1	(42.8070)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,700	2,163.5000	3,750,200.00	3,677,950.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.1914)	0.0000	1	(48.5146)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	800	2,163.5000	1,764,800.00	1,730,800.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.8548)	0.0000	1	(22.8304)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	600	2,163.5000	1,323,600.00	1,298,100.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8911)	0.0000	1	(17.1228)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,700	2,163.5000	3,750,200.00	3,677,950.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.1914)	0.0000	1	(48.5146)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,200	2,163.5000	2,647,200.00	2,596,200.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.7822)	0.0000	1	(34.2456)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	700	2,163.5000	1,544,200.00	1,514,450.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3729)	0.0000	1	(19.9766)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,900	2,163.5000	4,191,400.00	4,110,650.00	0.0000	0.2270	25.00	0.00	(26.0671)	(28.1551)	0.0000	1	(54.2222)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	700	2,163.5000	1,544,200.00	1,514,450.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3729)	0.0000	1	(19.9766)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	600	2,163.5000	1,323,600.00	1,298,100.00	0.0000	0.2270	25.00	0.00	(8.2317)	(8.8911)	0.0000	1	(17.1228)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	500	2,163.5000	1,103,000.00	1,081,750.00	0.0000	0.2270	25.00	0.00	(6.8598)					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN(Cont.)																	
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	441,200.00	432,700.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9637)	0.0000	1	(5.7076)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	700	2,163.5000	1,544,200.00	1,514,450.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3729)	0.0000	1	(19.9766)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	700	2,163.5000	1,544,200.00	1,514,450.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.3729)	0.0000	1	(19.9766)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,600	2,163.5000	3,529,600.00	3,461,600.00	0.0000	0.2270	25.00	0.00	(21.9512)	(23.7096)	0.0000	1	(45.6608)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,400	2,163.5000	3,088,400.00	3,028,900.00	0.0000	0.2270	25.00	0.00	(19.2073)	(20.7459)	0.0000	1	(39.9532)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	400	2,163.5000	882,400.00	865,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9274)	0.0000	1	(11.4152)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	441,200.00	432,700.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9637)	0.0000	1	(5.7076)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	1,300	2,163.5000	2,867,800.00	2,812,550.00	0.0000	0.2270	25.00	0.00	(17.8354)	(19.2640)	0.0000	1	(37.0994)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	500	2,163.5000	1,103,000.00	1,081,750.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.4092)	0.0000	1	(14.2690)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	441,200.00	432,700.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9637)	0.0000	1	(5.7076)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	400	2,163.5000	882,400.00	865,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(5.9274)	0.0000	1	(11.4152)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	441,200.00	432,700.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9637)	0.0000	1	(5.7076)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	100	2,163.5000	220,600.00	216,350.00	0.0000	0.2270	25.00	0.00	(1.3720)	(1.4818)	0.0000	1	(2.8538)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	200	2,163.5000	441,200.00	432,700.00	0.0000	0.2270	25.00	0.00	(2.7439)	(2.9637)	0.0000	1	(5.7076)	02/04/2025
4403.T	01/14/2025	SDB3261588071	0	300	2,163.5000	661,800.00	649,050.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.4455)	0.0000	1	(8.5614)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	500	2,183.5000	1,090,870.90	1,091,750.00	0.0000	0.2270	25.00	0.00	(27.1373)	(29.9110)	0.0000	4	(57.0482)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	600	2,183.5000	1,310,835.20	1,310,100.00	0.0000	0.2270	25.00	0.00	(32.6093)	(35.8932)	0.0000	4	(68.5024)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	437,178.41	436,700.00	0.0000	0.2270	25.00	0.00	(10.8756)	(11.9644)	0.0000	4	(22.8399)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	400	2,183.5000	882,400.00	873,400.00	0.0000	0.2270	25.00	0.00	(21.9512)	(23.9288)	0.0000	4	(45.8800)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	600	2,183.5000	1,323,600.00	1,310,100.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.8932)	0.0000	4	(68.8200)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	300	2,183.5000	661,800.00	655,050.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.9466)	0.0000	4	(34.4100)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	300	2,183.5000	661,800.00	655,050.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.9466)	0.0000	4	(34.4100)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,100	2,183.5000	2,426,600.00	2,401,850.00	0.0000	0.2270	25.00	0.00	(60.3658)	(65.8041)	0.0000	4	(126.1699)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	2,100	2,183.5000	4,632,600.00	4,585,350.00	0.0000	0.2270	25.00	0.00	(115.2439)	(125.6260)	0.0000	4	(240.8699)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	2,400	2,183.5000	5,294,400.00	5,240,400.00	0.0000	0.2270	25.00	0.00	(131.7073)	(143.5726)	0.0000	4	(275.2799)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,200	2,183.5000	2,647,200.00	2,620,200.00	0.0000	0.2270	25.00	0.00	(65.8536)	(71.7863)	0.0000	4	(137.6399)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	600	2,183.5000	1,323,600.00	1,310,100.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.8932)	0.0000	4	(68.8200)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,500	2,183.5000	3,309,000.00	3,275,250.00	0.0000	0.2270	25.00	0.00	(82.3170)	(89.7329)	0.0000	4	(172.0499)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,700	2,183.5000	3,750,200.00	3,711,950.00	0.0000	0.2270	25.00	0.00	(93.2926)	(101.6973)	0.0000	4	(194.9899)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	800	2,183.5000	1,764,800.00	1,746,800.00	0.0000	0.2270	25.00	0.00	(43.9024)	(47.8575)	0.0000	4	(91.7600)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	600	2,183.5000	1,323,600.00	1,310,100.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.8932)	0.0000	4	(68.8200)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,700	2,183.5000	3,750,200.00	3,711,950.00	0.0000	0.2270	25.00	0.00	(93.2926)	(101.6973)	0.0000	4	(194.9899)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,200	2,183.5000	2,647,200.00	2,620,200.00	0.0000	0.2270	25.00	0.00	(65.8536)	(71.7863)	0.0000	4	(137.6399)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	700	2,183.5000	1,544,200.00	1,528,450.00	0.0000	0.2270	25.00	0.00	(38.4146)	(41.8753)	0.0000	4	(80.2900)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,900	2,183.5000	4,191,400.00	4,148,650.00	0.0000	0.2270	25.00	0.00	(104.2683)	(113.6616)	0.0000	4	(217.9299)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	700	2,183.5000	1,544,200.00	1,528,450.00	0.0000	0.2270	25.00	0.00	(38.4146)	(41.8753)	0.0000	4	(80.2900)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	600	2,183.5000	1,323,600.00	1,310,100.00	0.0000	0.2270	25.00	0.00	(32.9268)	(35.8932)	0.0000	4	(68.8200)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	500	2,183.5000	1,103,000.00	1,091,750.00	0.0000	0.2270	25.00	0.00	(27.4390)	(29.9110)	0.0000	4	(57.3500)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	441,200.00	436,700.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.9644)	0.0000	4	(22.9400)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	800	2,183.5000	1,764,800.00	1,746,800.00	0.0000	0.2270	25.00	0.00	(43.9024)	(47.8575)	0.0000	4	(91.7600)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	441,200.00	436,700.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.9644)	0.0000	4	(22.9400)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	700	2,183.5000	1,544,200.00	1,528,450.00	0.0000	0.2270	25.00	0.00	(38.4146)	(41.8753)	0.0000	4	(80.2900)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	700	2,183.5000	1,544,200.00	1,528,450.00	0.0000	0.2270	25.00	0.00	(38.4146)	(41.8753)	0.0000	4	(80.2900)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,600	2,183.5000	3,529,600.00	3,493,600.00	0.0000	0.2270	25.00	0.00	(87.8048)	(95.7151)	0.0000	4	(183.5199)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,400	2,183.5000	3,088,400.00	3,056,900.00	0.0000	0.2270	25.00	0.00	(76.8292)	(83.7507)	0.0000	4	(160.5799)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	400	2,183.5000	882,400.00	873,400.00	0.0000	0.2270	25.00	0.00	(21.9512)	(23.9288)	0.0000	4	(45.8800)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	441,200.00	436,700.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.9644)	0.0000	4	(22.9400)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	1,300	2,183.5000	2,867,800.00	2,838,550.00	0.0000	0.2270	25.00	0.00	(71.3414)	(77.7685)	0.0000	4	(149.1099)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	500	2,183.5000	1,103,000.00	1,091,750.00	0.0000	0.2270	25.00	0.00	(27.4390)	(29.9110)	0.0000	4	(57.3500)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	441,200.00	436,700.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.9644)	0.0000	4	(22.9400)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	400	2,183.5000	882,400.00	873,400.00	0.0000	0.2270	25.00	0.00	(21.9512)	(23.9288)	0.0000	4	(45.8800)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN (Cont.)																	
4403.T	01/13/2025	SDB3261588071	0	200	2,183.5000	441,200.00	436,700.00	0.0000	0.2270	25.00	0.00	(10.9756)	(11.9644)	0.0000	4	(22.9400)	02/04/2025
4403.T	01/13/2025	SDB3261588071	0	300	2,183.5000	661,800.00	655,050.00	0.0000	0.2270	25.00	0.00	(16.4634)	(17.9466)	0.0000	4	(34.4100)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	600	2,184.5000	1,310,835.20	1,310,700.00	0.0000	0.2320	25.00	0.00	(8.3319)	(8.9774)	0.0000	1	(17.3093)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	437,178.41	436,900.00	0.0000	0.2320	25.00	0.00	(2.7788)	(2.9925)	0.0000	1	(5.7712)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	400	2,184.5000	882,400.00	873,800.00	0.0000	0.2320	25.00	0.00	(5.6087)	(5.9849)	0.0000	1	(11.5936)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	600	2,184.5000	1,323,600.00	1,310,700.00	0.0000	0.2320	25.00	0.00	(8.4130)	(8.9774)	0.0000	1	(17.3904)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	300	2,184.5000	661,800.00	655,350.00	0.0000	0.2320	25.00	0.00	(4.2065)	(4.4887)	0.0000	1	(8.6952)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	300	2,184.5000	661,800.00	655,350.00	0.0000	0.2320	25.00	0.00	(4.2065)	(4.4887)	0.0000	1	(8.6952)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,100	2,184.5000	2,426,600.00	2,402,950.00	0.0000	0.2320	25.00	0.00	(15.4239)	(16.4586)	0.0000	1	(31.8824)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	2,100	2,184.5000	4,632,600.00	4,587,450.00	0.0000	0.2320	25.00	0.00	(29.4456)	(31.4209)	0.0000	1	(60.8665)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	2,400	2,184.5000	5,294,400.00	5,242,800.00	0.0000	0.2320	25.00	0.00	(33.6521)	(35.9096)	0.0000	1	(69.5617)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,200	2,184.5000	2,647,200.00	2,621,400.00	0.0000	0.2320	25.00	0.00	(16.8260)	(17.9548)	0.0000	1	(34.7808)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	600	2,184.5000	1,323,600.00	1,310,700.00	0.0000	0.2320	25.00	0.00	(8.4130)	(8.9774)	0.0000	1	(17.3904)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,500	2,184.5000	3,309,000.00	3,276,750.00	0.0000	0.2320	25.00	0.00	(21.0325)	(22.4435)	0.0000	1	(43.4760)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,700	2,184.5000	3,750,200.00	3,713,650.00	0.0000	0.2320	25.00	0.00	(23.8369)	(25.4360)	0.0000	1	(49.2728)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	800	2,184.5000	1,764,800.00	1,747,600.00	0.0000	0.2320	25.00	0.00	(11.2174)	(11.9699)	0.0000	1	(23.1872)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	600	2,184.5000	1,323,600.00	1,310,700.00	0.0000	0.2320	25.00	0.00	(8.4130)	(8.9774)	0.0000	1	(17.3904)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,700	2,184.5000	3,750,200.00	3,713,650.00	0.0000	0.2320	25.00	0.00	(23.8369)	(25.4360)	0.0000	1	(49.2728)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,200	2,184.5000	2,647,200.00	2,621,400.00	0.0000	0.2320	25.00	0.00	(16.8260)	(17.9548)	0.0000	1	(34.7808)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	700	2,184.5000	1,544,200.00	1,529,150.00	0.0000	0.2320	25.00	0.00	(9.8152)	(10.4736)	0.0000	1	(20.2888)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,900	2,184.5000	4,191,400.00	4,150,550.00	0.0000	0.2320	25.00	0.00	(26.6412)	(28.4284)	0.0000	1	(55.0697)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	700	2,184.5000	1,544,200.00	1,529,150.00	0.0000	0.2320	25.00	0.00	(9.8152)	(10.4736)	0.0000	1	(20.2888)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	600	2,184.5000	1,323,600.00	1,310,700.00	0.0000	0.2320	25.00	0.00	(8.4130)	(8.9774)	0.0000	1	(17.3904)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	500	2,184.5000	1,103,000.00	1,092,250.00	0.0000	0.2320	25.00	0.00	(7.0108)	(7.4812)	0.0000	1	(14.4920)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	800	2,184.5000	1,764,800.00	1,747,600.00	0.0000	0.2320	25.00	0.00	(11.2174)	(11.9699)	0.0000	1	(23.1872)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	700	2,184.5000	1,544,200.00	1,529,150.00	0.0000	0.2320	25.00	0.00	(9.8152)	(10.4736)	0.0000	1	(20.2888)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	700	2,184.5000	1,544,200.00	1,529,150.00	0.0000	0.2320	25.00	0.00	(9.8152)	(10.4736)	0.0000	1	(20.2888)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,600	2,184.5000	3,529,600.00	3,495,200.00	0.0000	0.2320	25.00	0.00	(22.4347)	(23.9397)	0.0000	1	(46.3744)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,400	2,184.5000	3,088,400.00	3,058,300.00	0.0000	0.2320	25.00	0.00	(19.6304)	(20.9473)	0.0000	1	(40.5776)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	400	2,184.5000	882,400.00	873,800.00	0.0000	0.2320	25.00	0.00	(5.6087)	(5.9849)	0.0000	1	(11.5936)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	1,300	2,184.5000	2,867,800.00	2,839,850.00	0.0000	0.2320	25.00	0.00	(18.2282)	(19.4510)	0.0000	1	(37.6792)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	500	2,184.5000	1,103,000.00	1,092,250.00	0.0000	0.2320	25.00	0.00	(7.0108)	(7.4812)	0.0000	1	(14.4920)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	400	2,184.5000	882,400.00	873,800.00	0.0000	0.2320	25.00	0.00	(5.6087)	(5.9849)	0.0000	1	(11.5936)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	100	2,184.5000	220,600.00	218,450.00	0.0000	0.2320	25.00	0.00	(1.4022)	(1.4962)	0.0000	1	(2.8984)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	200	2,184.5000	441,200.00	436,900.00	0.0000	0.2320	25.00	0.00	(2.8043)	(2.9925)	0.0000	1	(5.7968)	02/04/2025
4403.T	01/09/2025	SDB3261588071	0	300	2,184.5000	661,800.00	655,350.00	0.0000	0.2320	25.00	0.00	(4.2065)	(4.4887)	0.0000	1	(8.6952)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	437,178.41	433,100.00	0.0000	0.2310	25.00	0.00	(2.7668)	(2.9664)	0.0000	1	(5.7332)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	400	2,165.5000	882,400.00	866,200.00	0.0000	0.2310	25.00	0.00	(5.5845)	(5.9329)	0.0000	1	(11.5174)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	600	2,165.5000	1,323,600.00	1,299,300.00	0.0000	0.2310	25.00	0.00	(8.3768)	(8.8993)	0.0000	1	(17.2761)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	300	2,165.5000	661,800.00	649,650.00	0.0000	0.2310	25.00	0.00	(4.1884)	(4.4497)	0.0000	1	(8.6380)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	300	2,165.5000	661,800.00	649,650.00	0.0000	0.2310	25.00	0.00	(4.1884)	(4.4497)	0.0000	1	(8.6380)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,100	2,165.5000	2,426,600.00	2,382,050.00	0.0000	0.2310	25.00	0.00	(15.3574)	(16.3154)	0.0000	1	(31.6728)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	2,100	2,165.5000	4,632,600.00	4,547,550.00	0.0000	0.2310	25.00	0.00	(29.3186)	(31.1476)	0.0000	1	(60.4662)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	2,400	2,165.5000	5,294,400.00	5,197,200.00	0.0000	0.2310	25.00	0.00	(33.5070)	(35.5973)	0.0000	1	(69.1043)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,200	2,165.5000	2,647,200.00	2,598,600.00	0.0000	0.2310	25.00	0.00	(16.7535)	(17.7986)	0.0000	1	(34.5521)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	600	2,165.5000	1,323,600.00	1,299,300.00	0.0000	0.2310	25.00	0.00	(8.3768)	(8.8993)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN (Cont.)																	
4403.T	01/08/2025	SDB3261588071	0	800	2,165.5000	1,764,800.00	1,732,400.00	0.0000	0.2310	25.00	0.00	(11.1690)	(11.8658)	0.0000	1	(23.0348)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	600	2,165.5000	1,323,600.00	1,299,300.00	0.0000	0.2310	25.00	0.00	(8.3768)	(8.8993)	0.0000	1	(17.2761)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,700	2,165.5000	3,750,200.00	3,681,350.00	0.0000	0.2310	25.00	0.00	(23.7341)	(25.2147)	0.0000	1	(48.9489)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,200	2,165.5000	2,647,200.00	2,598,600.00	0.0000	0.2310	25.00	0.00	(16.7535)	(17.7986)	0.0000	1	(34.5521)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	700	2,165.5000	1,544,200.00	1,515,850.00	0.0000	0.2310	25.00	0.00	(9.7729)	(10.3825)	0.0000	1	(20.1554)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,900	2,165.5000	4,191,400.00	4,114,450.00	0.0000	0.2310	25.00	0.00	(26.5264)	(28.1812)	0.0000	1	(54.7076)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	700	2,165.5000	1,544,200.00	1,515,850.00	0.0000	0.2310	25.00	0.00	(9.7729)	(10.3825)	0.0000	1	(20.1554)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	600	2,165.5000	1,323,600.00	1,299,300.00	0.0000	0.2310	25.00	0.00	(8.3768)	(8.8993)	0.0000	1	(17.2761)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	500	2,165.5000	1,103,000.00	1,082,750.00	0.0000	0.2310	25.00	0.00	(6.9806)	(7.4161)	0.0000	1	(14.3967)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	800	2,165.5000	1,764,800.00	1,732,400.00	0.0000	0.2310	25.00	0.00	(11.1690)	(11.8658)	0.0000	1	(23.0348)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	700	2,165.5000	1,544,200.00	1,515,850.00	0.0000	0.2310	25.00	0.00	(9.7729)	(10.3825)	0.0000	1	(20.1554)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	700	2,165.5000	1,544,200.00	1,515,850.00	0.0000	0.2310	25.00	0.00	(9.7729)	(10.3825)	0.0000	1	(20.1554)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,600	2,165.5000	3,529,600.00	3,464,800.00	0.0000	0.2310	25.00	0.00	(22.3380)	(23.7315)	0.0000	1	(46.0695)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,400	2,165.5000	3,088,400.00	3,031,700.00	0.0000	0.2310	25.00	0.00	(19.5458)	(20.7651)	0.0000	1	(40.3108)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	400	2,165.5000	882,400.00	866,200.00	0.0000	0.2310	25.00	0.00	(5.5845)	(5.9329)	0.0000	1	(11.5174)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	1,300	2,165.5000	2,867,800.00	2,815,150.00	0.0000	0.2310	25.00	0.00	(18.1496)	(19.2818)	0.0000	1	(37.4315)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	500	2,165.5000	1,103,000.00	1,082,750.00	0.0000	0.2310	25.00	0.00	(6.9806)	(7.4161)	0.0000	1	(14.3967)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	400	2,165.5000	882,400.00	866,200.00	0.0000	0.2310	25.00	0.00	(5.5845)	(5.9329)	0.0000	1	(11.5174)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	100	2,165.5000	220,600.00	216,550.00	0.0000	0.2310	25.00	0.00	(1.3961)	(1.4832)	0.0000	1	(2.8793)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	200	2,165.5000	441,200.00	433,100.00	0.0000	0.2310	25.00	0.00	(2.7923)	(2.9664)	0.0000	1	(5.7587)	02/04/2025
4403.T	01/08/2025	SDB3261588071	0	300	2,165.5000	661,800.00	649,650.00	0.0000	0.2310	25.00	0.00	(4.1884)	(4.4497)	0.0000	1	(8.6380)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	400	2,206.0000	882,400.00	882,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(6.0438)	0.0000	1	(11.5316)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	600	2,206.0000	1,323,600.00	1,323,600.00	0.0000	0.2270	25.00	0.00	(8.2317)	(9.0658)	0.0000	1	(17.2975)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	300	2,206.0000	661,800.00	661,800.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.5329)	0.0000	1	(8.6487)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	300	2,206.0000	661,800.00	661,800.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.5329)	0.0000	1	(8.6487)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,100	2,206.0000	2,426,600.00	2,426,600.00	0.0000	0.2270	25.00	0.00	(15.0915)	(16.6205)	0.0000	1	(31.7120)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	2,100	2,206.0000	4,632,600.00	4,632,600.00	0.0000	0.2270	25.00	0.00	(28.8110)	(31.7301)	0.0000	1	(60.5411)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	2,400	2,206.0000	5,294,400.00	5,294,400.00	0.0000	0.2270	25.00	0.00	(32.9268)	(36.2630)	0.0000	1	(69.1898)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,200	2,206.0000	2,647,200.00	2,647,200.00	0.0000	0.2270	25.00	0.00	(16.4634)	(18.1315)	0.0000	1	(34.5949)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	600	2,206.0000	1,323,600.00	1,323,600.00	0.0000	0.2270	25.00	0.00	(8.2317)	(9.0658)	0.0000	1	(17.2975)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,500	2,206.0000	3,309,000.00	3,309,000.00	0.0000	0.2270	25.00	0.00	(20.5793)	(22.6644)	0.0000	1	(43.2436)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,700	2,206.0000	3,750,200.00	3,750,200.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.6863)	0.0000	1	(49.0095)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	800	2,206.0000	1,764,800.00	1,764,800.00	0.0000	0.2270	25.00	0.00	(10.9756)	(12.0877)	0.0000	1	(23.0633)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	600	2,206.0000	1,323,600.00	1,323,600.00	0.0000	0.2270	25.00	0.00	(8.2317)	(9.0658)	0.0000	1	(17.2975)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,700	2,206.0000	3,750,200.00	3,750,200.00	0.0000	0.2270	25.00	0.00	(23.3232)	(25.6863)	0.0000	1	(49.0095)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,200	2,206.0000	2,647,200.00	2,647,200.00	0.0000	0.2270	25.00	0.00	(16.4634)	(18.1315)	0.0000	1	(34.5949)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	700	2,206.0000	1,544,200.00	1,544,200.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.5767)	0.0000	1	(20.1804)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,900	2,206.0000	4,191,400.00	4,191,400.00	0.0000	0.2270	25.00	0.00	(26.0671)	(28.7082)	0.0000	1	(54.7753)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	700	2,206.0000	1,544,200.00	1,544,200.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.5767)	0.0000	1	(20.1804)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	600	2,206.0000	1,323,600.00	1,323,600.00	0.0000	0.2270	25.00	0.00	(8.2317)	(9.0658)	0.0000	1	(17.2975)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	500	2,206.0000	1,103,000.00	1,103,000.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.5548)	0.0000	1	(14.4145)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	800	2,206.0000	1,764,800.00	1,764,800.00	0.0000	0.2270	25.00	0.00	(10.9756)	(12.0877)	0.0000	1	(23.0633)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	700	2,206.0000	1,544,200.00	1,544,200.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.5767)	0.0000	1	(20.1804)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	700	2,206.0000	1,544,200.00	1,544,200.00	0.0000	0.2270	25.00	0.00	(9.6037)	(10.5767)	0.0000	1	(20.1(	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
NOF CORPORATION CMN (Cont.)																	
4403.T	01/07/2025	SDB3261588071	0	400	2,206.0000	882,400.00	882,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(6.0438)	0.0000	1	(11.5316)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	1,300	2,206.0000	2,867,800.00	2,867,800.00	0.0000	0.2270	25.00	0.00	(17.8354)	(19.6425)	0.0000	1	(37.4778)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	500	2,206.0000	1,103,000.00	1,103,000.00	0.0000	0.2270	25.00	0.00	(6.8598)	(7.5548)	0.0000	1	(14.4145)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	400	2,206.0000	882,400.00	882,400.00	0.0000	0.2270	25.00	0.00	(5.4878)	(6.0438)	0.0000	1	(11.5316)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	100	2,206.0000	220,600.00	220,600.00	0.0000	0.2270	25.00	0.00	(1.3720)	(1.5110)	0.0000	1	(2.8829)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	200	2,206.0000	441,200.00	441,200.00	0.0000	0.2270	25.00	0.00	(2.7439)	(3.0219)	0.0000	1	(5.7658)	02/04/2025
4403.T	01/07/2025	SDB3261588071	0	300	2,206.0000	661,800.00	661,800.00	0.0000	0.2270	25.00	0.00	(4.1159)	(4.5329)	0.0000	1	(8.6487)	02/04/2025
TOTAL NOF CORPORATION CMN												(4,776.2857)	(5,139.3034)	0.0000		(9,915.5891)	
NS SOLUTIONS CMN																	
2327.T	01/07/2025	SDB3263985554	0	400	4,072.0000	1,628,800.00	1,628,800.00	0.0000	0.2270	25.00	0.00	(10.1298)	(11.1562)	0.0000	1	(21.2860)	02/04/2025
OBAYASHI CORP CMN																	
1802.T	01/08/2025	SDB3263985558	0	1,400	2,129.0000	2,930,200.00	2,980,600.00	0.0000	0.2310	25.00	0.00	(18.5446)	(20.4151)	0.0000	1	(38.9596)	02/04/2025
1802.T	01/07/2025	SDB3263985558	0	1,400	2,093.0000	2,930,200.00	2,930,200.00	0.0000	0.2270	25.00	0.00	(18.2234)	(20.0699)	0.0000	1	(38.2933)	02/04/2025
TOTAL OBAYASHI CORP CMN												(36.7680)	(40.4849)	0.0000		(77.2529)	
OBIC BUSINESS CONSULTANTS CMN																	
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,033,432.16	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.6463)	(13.8555)	0.0000	1	(26.5018)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,042,832.78	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.7047)	(13.8555)	0.0000	1	(26.5602)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,375,389.39	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.5538)	(9.2370)	0.0000	1	(17.7908)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	600	6,743.0000	4,082,965.38	4,045,800.00	0.0000	0.2270	25.00	0.00	(25.3927)	(27.7110)	0.0000	1	(53.1036)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,341,787.21	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.3448)	(9.2370)	0.0000	1	(17.5818)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	600	6,743.0000	4,067,464.37	4,045,800.00	0.0000	0.2270	25.00	0.00	(25.2963)	(27.7110)	0.0000	1	(53.0072)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,374,089.31	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.5457)	(9.2370)	0.0000	1	(17.7827)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	600	6,743.0000	4,161,600.00	4,045,800.00	0.0000	0.2270	25.00	0.00	(25.8817)	(27.7110)	0.0000	1	(53.5927)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,387,200.00	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2370)	0.0000	1	(17.8642)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,387,200.00	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2370)	0.0000	1	(17.8642)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,387,200.00	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2370)	0.0000	1	(17.8642)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	900	6,743.0000	6,242,400.00	6,068,700.00	0.0000	0.2270	25.00	0.00	(38.8226)	(41.5664)	0.0000	1	(80.3890)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	600	6,743.0000	4,161,600.00	4,045,800.00	0.0000	0.2270	25.00	0.00	(25.8817)	(27.7110)	0.0000	1	(53.5927)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	6,900	6,743.0000	47,858,400.00	46,526,700.00	0.0000	0.2270	25.00	0.00	(297.6399)	(318.6760)	0.0000	1	(616.3159)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	700	6,743.0000	4,855,200.00	4,720,100.00	0.0000	0.2270	25.00	0.00	(30.1954)	(32.3295)	0.0000	1	(62.5248)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	1,100	6,743.0000	7,629,600.00	7,417,300.00	0.0000	0.2270	25.00	0.00	(47.4498)	(50.8034)	0.0000	1	(98.2533)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,387,200.00	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2370)	0.0000	1	(17.8642)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	400	6,743.0000	2,774,400.00	2,697,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.4740)	0.0000	1	(35.7285)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	200	6,743.0000	1,387,200.00	1,348,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2370)	0.0000	1	(17.8642)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	500	6,743.0000	3,468,000.00	3,371,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.0925)	0.0000	1	(44.6606)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	300	6,743.0000	2,080,800.00	2,022,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.8555)	0.0000	1	(26.7963)	02/04/2025
4733.T	01/17/2025	SDB3260121423	0	100	6,743.0000	693,600.00	674,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6185)	0.0000	1	(8.9321)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,042,832.78	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.7047)	(13.9171)	0.0000	1	(26.6219)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,375,389.39	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.5538)	(9.2781)	0.0000	1	(17.8319)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	600	6,773.0000	4,082,965.38	4,063,800.00	0.0000	0.2270	25.00	0.00	(25.3927)	(27.8342)	0.0000	1	(53.2269)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,341,787.21	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.3448)	(9.2781)	0.0000	1	(17.6229)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	600	6,773.0000	4,067,464.37	4,063,800.00	0.0000	0.2270	25.00	0.00	(25.2963)	(27.8342)	0.0000	1	(53.1305)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,374,089.31	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.5457)	(9.2781)	0.0000	1	(17.8238)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	600	6,773.0000	4,161,600.00	4,063,800.00	0.0000	0.2270	25.00	0.00	(25.8817)	(27.8342)	0.0000	1	(53.7160)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,387,200.00	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2781)	0.0000	1	(17.9053)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,387,200.00	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2781)	0.0000	1	(17.9053)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,387,200.00	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2781)	0.0000	1	(17.9053)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	900	6,773.0000	6,242,400.00	6,095,700.00	0.0000	0.2270	25.00	0.00	(38.8226)	(41.7514)	0.0000	1	(80.5740)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	600	6,773.0000	4,161,600.00	4,063,800.00	0.0000	0.2270	25.00	0.00	(25.8817)	(27.8342)	0.0000	1	(53.7160)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	6,900	6,773.0000	47,858,400.00	46,733,700.00	0.0000	0.2270	25.00	0.00	(297.6399)	(320.0938)	0.0000	1	(617.7337)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	700	6,773.0000	4,855,200.00	4,741,100.00	0.0000	0.2270	25.00	0.00	(30.1954)	(32.4733)	0.0000	1	(62.6686)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	1,100	6,773.0000	7,629,600.00	7,450,300.00	0.0000	0.2270	25.00	0.00	(47.4498)	(51.0295)	0.0000	1	(98.4793)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,387,200.00	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2781)	0.0000	1	(17.9053)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	400	6,773.0000	2,774,400.00	2,709,200.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.5562)	0.0000	1	(35.8107)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	200	6,773.0000	1,387,200.00	1,354,600.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.2781)	0.0000	1	(17.9053)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	500	6,773.0000	3,468,000.00	3,386,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.1952)	0.0000	1	(44.7633)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	300	6,773.0000	2,080,800.00	2,031,900.00	0.0000	0.2270	25.00	0.00	(12.9409)	(13.9171)	0.0000	1	(26.8580)	02/04/2025
4733.T	01/16/2025	SDB3260121423	0	100	6,773.0000	693,600.00	677,300.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.6390)	0.0000	1	(8.9527)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,375,389.39	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.5538)	(9.4000)	0.0000	1	(17.9538)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	600	6,862.0000	4,082,965.38	4,117,200.00	0.0000	0.2270	25.00	0.00	(25.3927)	(28.2000)	0.0000	1	(53.5927)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,341,787.21	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.3448)	(9.4000)	0.0000	1	(17.7448)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	600	6,862.0000	4,067,464.37	4,117,200.00	0.0000	0.2270	25.00	0.00	(25.2963)	(28.2000)	0.0000	1	(53.4963)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,374,089.31	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.5457)	(9.4000)	0.0000	1	(17.9457)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	600	6,862.0000	4,161,600.00	4,117,200.00	0.0000	0.2270	25.00	0.00	(25.8817)	(28.2000)	0.0000	1	(54.0817)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,387,200.00	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4000)	0.0000	1	(18.0272)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,387,200.00	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4000)	0.0000	1	(18.0272)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,387,200.00	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4000)	0.0000	1	(18.0272)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/15/2025	SDB3260121423	0	900	6,862.0000	6,242,400.00	6,175,800.00	0.0000	0.2270	25.00	0.00	(38.8226)	(42.3000)	0.0000	1	(81.1226)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	600	6,862.0000	4,161,600.00	4,117,200.00	0.0000	0.2270	25.00	0.00	(25.8817)	(28.2000)	0.0000	1	(54.0817)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	6,900	6,862.0000	47,858,400.00	47,347,800.00	0.0000	0.2270	25.00	0.00	(297.6399)	(324.3000)	0.0000	1	(621.9399)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	700	6,862.0000	4,855,200.00	4,803,400.00	0.0000	0.2270	25.00	0.00	(30.1954)	(32.9000)	0.0000	1	(63.0954)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	1,100	6,862.0000	7,629,600.00	7,548,200.00	0.0000	0.2270	25.00	0.00	(47.4498)	(51.7000)	0.0000	1	(99.1498)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,387,200.00	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4000)	0.0000	1	(18.0272)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	400	6,862.0000	2,774,400.00	2,744,800.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8000)	0.0000	1	(36.0545)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	200	6,862.0000	1,387,200.00	1,372,400.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4000)	0.0000	1	(18.0272)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	500	6,862.0000	3,468,000.00	3,431,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5000)	0.0000	1	(45.0681)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	300	6,862.0000	2,080,800.00	2,058,600.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1000)	0.0000	1	(27.0409)	02/04/2025
4733.T	01/15/2025	SDB3260121423	0	100	6,862.0000	693,600.00	686,200.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7000)	0.0000	1	(9.0136)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	600	6,875.0000	4,082,965.38	4,125,000.00	0.0000	0.2270	25.00	0.00	(25.3927)	(28.2534)	0.0000	1	(53.6461)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,341,787.21	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.3448)	(9.4178)	0.0000	1	(17.7626)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	600	6,875.0000	4,067,464.37	4,125,000.00	0.0000	0.2270	25.00	0.00	(25.2963)	(28.2534)	0.0000	1	(53.5497)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,374,089.31	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.5457)	(9.4178)	0.0000	1	(17.9635)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	600	6,875.0000	4,161,600.00	4,125,000.00	0.0000	0.2270	25.00	0.00	(25.8817)	(28.2534)	0.0000	1	(54.1352)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,387,200.00	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4178)	0.0000	1	(18.0451)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,387,200.00	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4178)	0.0000	1	(18.0451)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,387,200.00	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4178)	0.0000	1	(18.0451)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	900	6,875.0000	6,242,400.00	6,187,500.00	0.0000	0.2270	25.00	0.00	(38.8226)					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	6,900	6,875.0000	47,858,400.00	47,437,500.00	0.0000	0.2270	25.00	0.00	(297.6399)	(324.9144)	0.0000	1	(622.5543)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	700	6,875.0000	4,855,200.00	4,812,500.00	0.0000	0.2270	25.00	0.00	(30.1954)	(32.9623)	0.0000	1	(63.1577)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	1,100	6,875.0000	7,629,600.00	7,562,500.00	0.0000	0.2270	25.00	0.00	(47.4498)	(51.7979)	0.0000	1	(99.2478)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,387,200.00	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4178)	0.0000	1	(18.0451)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	400	6,875.0000	2,774,400.00	2,750,000.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.8356)	0.0000	1	(36.0901)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	200	6,875.0000	1,387,200.00	1,375,000.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.4178)	0.0000	1	(18.0451)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	500	6,875.0000	3,468,000.00	3,437,500.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.5445)	0.0000	1	(45.1126)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	300	6,875.0000	2,080,800.00	2,062,500.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.1267)	0.0000	1	(27.0676)	02/04/2025
4733.T	01/14/2025	SDB3260121423	0	100	6,875.0000	693,600.00	687,500.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7089)	0.0000	1	(9.0225)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,341,787.21	1,341,400.00	0.0000	0.2270	25.00	0.00	(33.3793)	(36.7507)	0.0000	4	(70.1299)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	600	6,707.0000	4,067,464.37	4,024,200.00	0.0000	0.2270	25.00	0.00	(101.1851)	(110.2521)	0.0000	4	(211.4372)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,374,089.31	1,341,400.00	0.0000	0.2270	25.00	0.00	(34.1828)	(36.7507)	0.0000	4	(70.9335)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	600	6,707.0000	4,161,600.00	4,024,200.00	0.0000	0.2270	25.00	0.00	(103.5269)	(110.2521)	0.0000	4	(213.7790)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,387,200.00	1,341,400.00	0.0000	0.2270	25.00	0.00	(34.5090)	(36.7507)	0.0000	4	(71.2597)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,387,200.00	1,341,400.00	0.0000	0.2270	25.00	0.00	(34.5090)	(36.7507)	0.0000	4	(71.2597)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	900	6,707.0000	6,242,400.00	6,036,300.00	0.0000	0.2270	25.00	0.00	(155.2904)	(165.3781)	0.0000	4	(320.6685)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	600	6,707.0000	4,161,600.00	4,024,200.00	0.0000	0.2270	25.00	0.00	(103.5269)	(110.2521)	0.0000	4	(213.7790)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/13/2025	SDB3260121423	0	6,900	6,707.0000	47,858,400.00	46,278,300.00	0.0000	0.2270	25.00	0.00	(1,190.5596)	(1,267.8986)	0.0000	4	(2,458.4583)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	700	6,707.0000	4,855,200.00	4,694,900.00	0.0000	0.2270	25.00	0.00	(120.7814)	(128.6274)	0.0000	4	(249.4088)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	1,100	6,707.0000	7,629,600.00	7,377,700.00	0.0000	0.2270	25.00	0.00	(189.7994)	(202.1288)	0.0000	4	(391.9281)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,387,200.00	1,341,400.00	0.0000	0.2270	25.00	0.00	(34.5090)	(36.7507)	0.0000	4	(71.2597)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	400	6,707.0000	2,774,400.00	2,682,800.00	0.0000	0.2270	25.00	0.00	(69.0180)	(73.5014)	0.0000	4	(142.5193)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	200	6,707.0000	1,387,200.00	1,341,400.00	0.0000	0.2270	25.00	0.00	(34.5090)	(36.7507)	0.0000	4	(71.2597)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	500	6,707.0000	3,468,000.00	3,353,500.00	0.0000	0.2270	25.00	0.00	(86.2724)	(91.8767)	0.0000	4	(178.1492)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	300	6,707.0000	2,080,800.00	2,012,100.00	0.0000	0.2270	25.00	0.00	(51.7635)	(55.1260)	0.0000	4	(106.8895)	02/04/2025
4733.T	01/13/2025	SDB3260121423	0	100	6,707.0000	693,600.00	670,700.00	0.0000	0.2270	25.00	0.00	(17.2545)	(18.3753)	0.0000	4	(35.6298)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	600	6,782.0000	4,067,464.37	4,069,200.00	0.0000	0.2320	25.00	0.00	(25.8535)	(27.8712)	0.0000	1	(53.7247)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,374,089.31	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.7339)	(9.2904)	0.0000	1	(18.0243)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	600	6,782.0000	4,161,600.00	4,069,200.00	0.0000	0.2320	25.00	0.00	(26.4518)	(27.8712)	0.0000	1	(54.3230)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,387,200.00	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.8173)	(9.2904)	0.0000	1	(18.1077)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,387,200.00	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.8173)	(9.2904)	0.0000	1	(18.1077)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,387,200.00	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.8173)	(9.2904)	0.0000	1	(18.1077)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	6,900	6,782.0000	47,858,400.00	46,795,800.00	0.0000	0.2320	25.00	0.00	(304.1959)	(320.5192)	0.0000	1	(624.7150)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	700	6,782.0000	4,855,200.00	4,747,400.00	0.0000	0.2320	25.00	0.00	(30.8604)	(32.5164)	0.0000	1	(63.3769)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	1,100	6,782.0000	7,629,600.00	7,460,200.00	0.0000	0.2320	25.00	0.00	(48.4950)	(51.0973)	0.0000	1	(99.5923)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,387,200.00	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.8173)	(9.2904)	0.0000	1	(18.1077)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	400	6,782.0000	2,774,400.00	2,712,800.00	0.0000	0.2320	25.00	0.00	(17.6345)	(18.5808)	0.0000	1	(36.2154)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	200	6,782.0000	1,387,200.00	1,356,400.00	0.0000	0.2320	25.00	0.00	(8.8173)	(9.2904)	0.0000	1	(18.1077)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	500	6,782.0000	3,468,000.00	3,391,000.00	0.0000	0.2320	25.00	0.00	(22.0432)	(23.2260)	0.0000	1	(45.2692)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	300	6,782.0000	2,080,800.00	2,034,600.00	0.0000	0.2320	25.00	0.00	(13.2259)	(13.9356)	0.0000	1	(27.1615)	02/04/2025
4733.T	01/09/2025	SDB3260121423	0	100	6,782.0000	693,600.00	678,200.00	0.0000	0.2320	25.00	0.00	(4.4086)	(4.6452)	0.0000	1	(9.0538)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	200	6,760.0000	1,374,089.31	1,352,000.00	0.0000	0.2310	25.00	0.00	(8.6963)	(9.2603)	0.0000	1	(17.9566)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	300	6,760.0000	2,080,800.00	2,028,000.00	0.0000	0.2310	25.00	0.00	(13.1689)	(13.8904)	0.0000	1	(27.0593)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	400	6,760.0000	2,774,400.00	2,704,000.00	0.0000	0.2310	25.00	0.00	(17.5585)	(18.5205)	0.0000	1	(36.0791)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	600	6,760.0000	4,161,600.00	4,056,000.00	0.0000	0.2310	25.00	0.00	(26.3378)	(27.7808)	0.0000	1	(54.1186)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760.0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/08/2025	SDB3260121423	0	500	6,760,0000	3,468,000.00	3,380,000.00	0.0000	0.2310	25.00	0.00	(21.9482)	(23.1507)	0.0000	1	(45.0988)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	400	6,760,0000	2,774,400.00	2,704,000.00	0.0000	0.2310	25.00	0.00	(17.5585)	(18.5205)	0.0000	1	(36.0791)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	200	6,760,0000	1,387,200.00	1,352,000.00	0.0000	0.2310	25.00	0.00	(8.7793)	(9.2603)	0.0000	1	(18.0395)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760,0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	500	6,760,0000	3,468,000.00	3,380,000.00	0.0000	0.2310	25.00	0.00	(21.9482)	(23.1507)	0.0000	1	(45.0988)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	300	6,760,0000	2,080,800.00	2,028,000.00	0.0000	0.2310	25.00	0.00	(13.1689)	(13.8904)	0.0000	1	(27.0593)	02/04/2025
4733.T	01/08/2025	SDB3260121423	0	100	6,760,0000	693,600.00	676,000.00	0.0000	0.2310	25.00	0.00	(4.3896)	(4.6301)	0.0000	1	(9.0198)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	600	6,936,0000	4,161,600.00	4,161,600.00	0.0000	0.2270	25.00	0.00	(25.8817)	(28.5041)	0.0000	1	(54.3858)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534)	0.0000	1	(45.3215)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	200	6,936,0000	1,387,200.00	1,387,200.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.5014)	0.0000	1	(18.1286)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534)	0.0000	1	(45.3215)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	200	6,936,0000	1,387,200.00	1,387,200.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.5014)	0.0000	1	(18.1286)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	200	6,936,0000	1,387,200.00	1,387,200.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.5014)	0.0000	1	(18.1286)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534)	0.0000	1	(45.3215)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	900	6,936,0000	6,242,400.00	6,242,400.00	0.0000	0.2270	25.00	0.00	(38.8226)	(42.7562)	0.0000	1	(81.5788)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	600	6,936,0000	4,161,600.00	4,161,600.00	0.0000	0.2270	25.00	0.00	(25.8817)	(28.5041)	0.0000	1	(54.3858)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	300	6,936,0000	2,080,800.00	2,080,800.00	0.0000	0.2270	25.00	0.00	(12.9409)	(14.2521)	0.0000	1	(27.1929)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534)	0.0000	1	(45.3215)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	6,900	6,936,0000	47,858,400.00	47,858,400.00	0.0000	0.2270	25.00	0.00	(297.6399)	(327.7973)	0.0000	1	(625.4372)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	700	6,936,0000	4,855,200.00	4,855,200.00	0.0000	0.2270	25.00	0.00	(30.1954)	(33.2548)	0.0000	1	(63.4501)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	1.100	6,936,0000	7,629,600.00	7,629,600.00	0.0000	0.2270	25.00	0.00	(47.4498)	(52.2575)	0.0000	1	(99.7074)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	200	6,936,0000	1,387,200.00	1,387,200.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.5014)	0.0000	1	(18.1286)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534)	0.0000	1	(45.3215)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	400	6,936,0000	2,774,400.00	2,774,400.00	0.0000	0.2270	25.00	0.00	(17.2545)	(19.0027)	0.0000	1	(36.2572)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	200	6,936,0000	1,387,200.00	1,387,200.00	0.0000	0.2270	25.00	0.00	(8.6272)	(9.5014)	0.0000	1	(18.1286)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	100	6,936,0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
4733.T	01/07/2025	SDB3260121423	0	500	6,936,0000	3,468,000.00	3,468,000.00	0.0000	0.2270	25.00	0.00	(21.5681)	(23.7534				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC BUSINESS CONSULTANTS CMN (Cont.)																	
4733.T	01/07/2025	SDB3260121423	0	100	6,936.0000	693,600.00	693,600.00	0.0000	0.2270	25.00	0.00	(4.3136)	(4.7507)	0.0000	1	(9.0643)	02/04/2025
TOTAL OBIC BUSINESS CONSULTANTS CMN												(10,879.7939)	(11,680.0959)	0.0000	(22,559.8898)		
OBIC CO., LTD CMN																	
4684.T	01/17/2025	SDB3260121432	0	400	4,511.0000	1,800,817.05	1,804,400.00	0.0000	0.2270	25.00	0.00	(11.1996)	(12.3589)	0.0000	1	(23.5585)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,600	4,511.0000	7,142,264.22	7,217,600.00	0.0000	0.2270	25.00	0.00	(44.4190)	(49.4356)	0.0000	1	(93.8546)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	700	4,511.0000	3,177,306.51	3,157,700.00	0.0000	0.2270	25.00	0.00	(19.7602)	(21.6281)	0.0000	1	(41.3883)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	600	4,511.0000	2,742,378.24	2,706,600.00	0.0000	0.2270	25.00	0.00	(17.0553)	(18.5384)	0.0000	1	(35.5937)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	500	4,511.0000	2,317,250.61	2,255,500.00	0.0000	0.2270	25.00	0.00	(14.4114)	(15.4486)	0.0000	1	(29.8600)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,200	4,511.0000	5,631,600.00	5,413,200.00	0.0000	0.2270	25.00	0.00	(35.0239)	(37.0767)	0.0000	1	(72.1006)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,600	4,511.0000	7,508,800.00	7,217,600.00	0.0000	0.2270	25.00	0.00	(46.6986)	(49.4356)	0.0000	1	(96.1342)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	500	4,511.0000	2,346,500.00	2,255,500.00	0.0000	0.2270	25.00	0.00	(14.5933)	(15.4486)	0.0000	1	(30.0419)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,300	4,511.0000	6,100,900.00	5,864,300.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.1664)	0.0000	1	(78.1090)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	600	4,511.0000	2,815,800.00	2,706,600.00	0.0000	0.2270	25.00	0.00	(17.5120)	(18.5384)	0.0000	1	(36.0503)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,400	4,511.0000	6,570,200.00	6,315,400.00	0.0000	0.2270	25.00	0.00	(40.8612)	(43.2562)	0.0000	1	(84.1174)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	2,900	4,511.0000	13,609,700.00	13,081,900.00	0.0000	0.2270	25.00	0.00	(84.6411)	(89.6021)	0.0000	1	(174.2432)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	6,100	4,511.0000	28,627,300.00	27,517,100.00	0.0000	0.2270	25.00	0.00	(178.0383)	(188.4733)	0.0000	1	(366.5116)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	100	4,511.0000	469,300.00	451,100.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.0897)	0.0000	1	(6.0084)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	100	4,511.0000	469,300.00	451,100.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.0897)	0.0000	1	(6.0084)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	1,300	4,511.0000	6,100,900.00	5,864,300.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.1664)	0.0000	1	(78.1090)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	2,900	4,511.0000	13,609,700.00	13,081,900.00	0.0000	0.2270	25.00	0.00	(84.6411)	(89.6021)	0.0000	1	(174.2432)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	3,900	4,511.0000	18,302,700.00	17,592,900.00	0.0000	0.2270	25.00	0.00	(113.8278)	(120.4993)	0.0000	1	(234.3271)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	4,400	4,511.0000	20,649,200.00	19,848,400.00	0.0000	0.2270	25.00	0.00	(128.4211)	(135.9479)	0.0000	1	(264.3690)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	2,900	4,511.0000	13,609,700.00	13,081,900.00	0.0000	0.2270	25.00	0.00	(84.6411)	(89.6021)	0.0000	1	(174.2432)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	6,300	4,511.0000	29,565,900.00	28,419,300.00	0.0000	0.2270	25.00	0.00	(183.8756)	(194.6527)	0.0000	1	(378.5283)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	5,600	4,511.0000	26,280,800.00	25,261,600.00	0.0000	0.2270	25.00	0.00	(163.4450)	(173.0247)	0.0000	1	(336.4696)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	200	4,511.0000	938,600.00	902,200.00	0.0000	0.2270	25.00	0.00	(5.8373)	(6.1795)	0.0000	1	(12.0168)	02/04/2025
4684.T	01/17/2025	SDB3260121432	0	11,500	4,511.0000	53,969,500.00	51,876,500.00	0.0000	0.2270	25.00	0.00	(335.6459)	(355.3185)	0.0000	1	(690.9644)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,600	4,457.0000	7,142,264.22	7,131,200.00	0.0000	0.2270	25.00	0.00	(44.4190)	(48.8438)	0.0000	1	(93.2628)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	700	4,457.0000	3,177,306.51	3,119,900.00	0.0000	0.2270	25.00	0.00	(19.7602)	(21.3692)	0.0000	1	(41.1294)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	600	4,457.0000	2,742,378.24	2,674,200.00	0.0000	0.2270	25.00	0.00	(17.0553)	(18.3164)	0.0000	1	(35.3718)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	500	4,457.0000	2,317,250.61	2,228,500.00	0.0000	0.2270	25.00	0.00	(14.4114)	(15.2637)	0.0000	1	(29.6751)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,200	4,457.0000	5,631,600.00	5,348,400.00	0.0000	0.2270	25.00	0.00	(35.0239)	(36.6329)	0.0000	1	(71.6568)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,600	4,457.0000	7,508,800.00	7,131,200.00	0.0000	0.2270	25.00	0.00	(46.6986)	(48.8438)	0.0000	1	(95.5424)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	500	4,457.0000	2,346,500.00	2,228,500.00	0.0000	0.2270	25.00	0.00	(14.5933)	(15.2637)	0.0000	1	(29.8570)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,300	4,457.0000	6,100,900.00	5,794,100.00	0.0000	0.2270	25.00	0.00	(37.9426)	(39.6856)	0.0000	1	(77.6282)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	600	4,457.0000	2,815,800.00	2,674,200.00	0.0000	0.2270	25.00	0.00	(17.5120)	(18.3164)	0.0000	1	(35.8284)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,400	4,457.0000	6,570,200.00	6,239,800.00	0.0000	0.2270	25.00	0.00	(40.8612)	(42.7384)	0.0000	1	(83.5996)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	2,900	4,457.0000	13,609,700.00	12,925,300.00	0.0000	0.2270	25.00	0.00	(84.6411)	(88.5295)	0.0000	1	(173.1706)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	6,100	4,457.0000	28,627,300.00	27,187,700.00	0.0000	0.2270	25.00	0.00	(178.0383)	(186.2171)	0.0000	1	(364.2554)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	100	4,457.0000	469,300.00	445,700.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.0527)	0.0000	1	(5.9714)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	100	4,457.0000	469,300.00	445,700.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.0527)	0.0000	1	(5.9714)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	1,300	4,457.0000	6,100,900.00	5,794,100.00	0.0000	0.2270	25.00	0.00	(37.9426)	(39.6856)	0.0000	1	(77.6282)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	2,900	4,457.0000	13,609,700.00	12,925,300.00	0.0000	0.2270	25.00	0.00	(84.6411)	(88.5295)	0.0000	1	(173.1706)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	3,900	4,457.0000	18,302,700.00	17,382,300.00	0.0000	0.2270	25.00	0.00	(113.8278)	(119.0568)	0.0000	1	(232.8846)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	4,400	4,457.0000	20,649,200.00	19,610,800.00	0.0000	0.2270	25.00	0.00	(128.4211)	(134.3205)	0.0000	1	(262.7416)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	2,900	4,457.0000	13,609,700.00	12,925,300.00	0.0000	0.2270	25.00	0.00	(84.6411)	(88.5295)	0.0000	1	(173.1706)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	6,300	4,457.0000	29,565,900.00	28,079,100.00	0.0000	0.2270	25.00	0.00	(183.8756)	(192.3226)	0.0000	1	(376.1982)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	5,600	4,457.0000	26,280,800.00	24,959,200.00	0.0000	0.2270	25.00	0.00	(163.4450)	(170.9534)	0.0000	1	(334.3984)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	200	4,457.0000	938,600.00	891,400.00	0.0000	0.2270	25.00	0.00	(5.8373)	(6.1055)	0.0000	1	(11.9428)	02/04/2025
4684.T	01/16/2025	SDB3260121432	0	11,500	4,457.0000	53,969,500.00	51,255,500.00	0.0000	0.2270	25.00	0.00	(335.6459)	(351.0651)	0.0000	1	(686.7110)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	700	4,540.0000	3,177,306.51	3,178,000.00	0.0000	0.2270	25.00	0.00	(19.7602)	(21.7671)	0.0000	1	(41.5274)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	600	4,540.0000	2,742,378.24	2,724,000.00	0.0000	0.2270	25.00	0.00	(17.0553)	(18.6575)	0.0000	1	(35.7129)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC CO., LTD CMN (Cont.)																	
4684.T	01/15/2025	SDB3260121432	0	500	4,540.0000	2,317,250.61	2,270,000.00	0.0000	0.2270	25.00	0.00	(14.4114)	(15.5479)	0.0000	1	(29.9593)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	1,200	4,540.0000	5,631,600.00	5,448,000.00	0.0000	0.2270	25.00	0.00	(35.0239)	(37.3151)	0.0000	1	(72.3390)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	1,600	4,540.0000	7,508,800.00	7,264,000.00	0.0000	0.2270	25.00	0.00	(46.6986)	(49.7534)	0.0000	1	(96.4520)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	500	4,540.0000	2,346,500.00	2,270,000.00	0.0000	0.2270	25.00	0.00	(14.5933)	(15.5479)	0.0000	1	(30.1412)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	1,300	4,540.0000	6,100,900.00	5,902,000.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.4247)	0.0000	1	(78.3672)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	600	4,540.0000	2,815,800.00	2,724,000.00	0.0000	0.2270	25.00	0.00	(17.5120)	(18.6575)	0.0000	1	(36.1695)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	1,400	4,540.0000	6,570,200.00	6,356,000.00	0.0000	0.2270	25.00	0.00	(40.8612)	(43.5342)	0.0000	1	(84.3955)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	2,900	4,540.0000	13,609,700.00	13,166,000.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.1781)	0.0000	1	(174.8192)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	6,100	4,540.0000	28,627,300.00	27,694,000.00	0.0000	0.2270	25.00	0.00	(178.0383)	(189.6849)	0.0000	1	(367.7232)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	100	4,540.0000	469,300.00	454,000.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.1096)	0.0000	1	(6.0282)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	100	4,540.0000	469,300.00	454,000.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.1096)	0.0000	1	(6.0282)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	1,300	4,540.0000	6,100,900.00	5,902,000.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.4247)	0.0000	1	(78.3672)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	2,900	4,540.0000	13,609,700.00	13,166,000.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.1781)	0.0000	1	(174.8192)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	3,900	4,540.0000	18,302,700.00	17,706,000.00	0.0000	0.2270	25.00	0.00	(113.8278)	(121.2740)	0.0000	1	(235.1017)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	4,400	4,540.0000	20,649,200.00	19,976,000.00	0.0000	0.2270	25.00	0.00	(128.4211)	(136.8219)	0.0000	1	(265.2430)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	2,900	4,540.0000	13,609,700.00	13,166,000.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.1781)	0.0000	1	(174.8192)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	6,300	4,540.0000	29,565,900.00	28,602,000.00	0.0000	0.2270	25.00	0.00	(183.8756)	(195.9041)	0.0000	1	(379.7797)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	5,600	4,540.0000	26,280,800.00	25,424,000.00	0.0000	0.2270	25.00	0.00	(163.4450)	(174.1370)	0.0000	1	(337.5820)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	200	4,540.0000	938,600.00	908,000.00	0.0000	0.2270	25.00	0.00	(5.8373)	(6.2192)	0.0000	1	(12.0565)	02/04/2025
4684.T	01/15/2025	SDB3260121432	0	11,500	4,540.0000	53,969,500.00	52,210,000.00	0.0000	0.2270	25.00	0.00	(335.6459)	(357.6027)	0.0000	1	(693.2487)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	600	4,564.0000	2,742,378.24	2,738,400.00	0.0000	0.2270	25.00	0.00	(17.0553)	(18.7562)	0.0000	1	(35.8115)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	500	4,564.0000	2,317,250.61	2,282,000.00	0.0000	0.2270	25.00	0.00	(14.4114)	(15.6301)	0.0000	1	(30.0415)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	1,200	4,564.0000	5,631,600.00	5,476,800.00	0.0000	0.2270	25.00	0.00	(35.0239)	(37.5123)	0.0000	1	(72.5363)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	1,600	4,564.0000	7,508,800.00	7,302,400.00	0.0000	0.2270	25.00	0.00	(46.6986)	(50.0164)	0.0000	1	(96.7150)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	500	4,564.0000	2,346,500.00	2,282,000.00	0.0000	0.2270	25.00	0.00	(14.5933)	(15.6301)	0.0000	1	(30.2234)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	1,300	4,564.0000	6,100,900.00	5,933,200.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.6384)	0.0000	1	(78.5809)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	600	4,564.0000	2,815,800.00	2,738,400.00	0.0000	0.2270	25.00	0.00	(17.5120)	(18.7562)	0.0000	1	(36.2681)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	1,400	4,564.0000	6,570,200.00	6,389,600.00	0.0000	0.2270	25.00	0.00	(40.8612)	(43.7644)	0.0000	1	(84.6256)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	2,900	4,564.0000	13,609,700.00	13,235,600.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.6548)	0.0000	1	(175.2959)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	6,100	4,564.0000	28,627,300.00	27,840,400.00	0.0000	0.2270	25.00	0.00	(178.0383)	(190.6877)	0.0000	1	(368.7259)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	100	4,564.0000	469,300.00	456,400.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.1260)	0.0000	1	(6.0447)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	100	4,564.0000	469,300.00	456,400.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.1260)	0.0000	1	(6.0447)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	1,300	4,564.0000	6,100,900.00	5,933,200.00	0.0000	0.2270	25.00	0.00	(37.9426)	(40.6384)	0.0000	1	(78.5809)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	2,900	4,564.0000	13,609,700.00	13,235,600.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.6548)	0.0000	1	(175.2959)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	3,900	4,564.0000	18,302,700.00	17,799,600.00	0.0000	0.2270	25.00	0.00	(113.8278)	(121.9151)	0.0000	1	(235.7428)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	4,400	4,564.0000	20,649,200.00	20,081,600.00	0.0000	0.2270	25.00	0.00	(128.4211)	(137.5452)	0.0000	1	(265.9663)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	2,900	4,564.0000	13,609,700.00	13,235,600.00	0.0000	0.2270	25.00	0.00	(84.6411)	(90.6548)	0.0000	1	(175.2959)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	6,300	4,564.0000	29,565,900.00	28,753,200.00	0.0000	0.2270	25.00	0.00	(183.8756)	(196.9397)	0.0000	1	(380.8153)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	5,600	4,564.0000	26,280,800.00	25,558,400.00	0.0000	0.2270	25.00	0.00	(163.4450)	(175.0575)	0.0000	1	(338.5025)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	200	4,564.0000	938,600.00	912,800.00	0.0000	0.2270	25.00	0.00	(5.8373)	(6.2521)	0.0000	1	(12.0894)	02/04/2025
4684.T	01/14/2025	SDB3260121432	0	11,500	4,564.0000	53,969,500.00	52,486,000.00	0.0000	0.2270	25.00	0.00	(335.6459)	(359.4932)	0.0000	1	(695.1391)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	500	4,604.0000	2,317,250.61	2,302,000.00	0.0000	0.2270	25.00	0.00	(57.6456)	(63.0685)	0.0000	4	(120.7141)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	1,200	4,604.0000	5,631,600.00	5,524,800.00	0.0000	0.2270	25.00	0.00	(140.0957)	(151.3644)	0.0000	4	(291.4601)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	1,600	4,604.0000	7,508,800.00	7,366,400.00	0.0000	0.2270	25.00	0.00	(186.7943)	(201.8192)	0.0000	4	(388.6134)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	500	4,604.0000	2,346,500.00	2,302,000.00	0.0000	0.2270	25.00	0.00	(58.3732)	(63.0685)	0.0000	4	(121.4417)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	1,300	4,604.0000	6,100,900.00	5,985,200.00	0.0000	0.2270	25.00	0.00	(151.7703)	(163.9781)	0.0000	4	(315.7484)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	600	4,604.0000	2,815,800.00	2,762,400.00	0.0000	0.2270	25.00	0.00	(70.0478)	(75.6822)	0.0000	4	(145.7300)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	1,400	4,604.0000	6,570,200.00	6,445,600.00	0.0000	0.2270	25.00	0.00	(163.4450)	(176.5918)	0.0000	4	(340.0368)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	2,900	4,604.0000	13,609,700.00	13,351,600.00	0.0000	0.2270	25.00	0.00	(338.5646)	(365.7973)	0.0000	4	(704.3619)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	6,100	4,604.0000	28,627,300.00	28,084,400.00	0.0000	0.2270	25.00	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC CO., LTD CMN (Cont.)																	
4684.T	01/13/2025	SDB3260121432	0	2,900	4,604.0000	13,609,700.00	13,351,600.00	0.0000	0.2270	25.00	0.00	(338.5646)	(365.7973)	0.0000	4	(704.3619)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	3,900	4,604.0000	18,302,700.00	17,955,600.00	0.0000	0.2270	25.00	0.00	(455.3110)	(491.9342)	0.0000	4	(947.2452)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	4,400	4,604.0000	20,649,200.00	20,257,600.00	0.0000	0.2270	25.00	0.00	(513.6842)	(555.0027)	0.0000	4	(1,068.6869)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	2,900	4,604.0000	13,609,700.00	13,351,600.00	0.0000	0.2270	25.00	0.00	(338.5646)	(365.7973)	0.0000	4	(704.3619)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	6,300	4,604.0000	29,565,900.00	29,005,200.00	0.0000	0.2270	25.00	0.00	(735.5024)	(794.6630)	0.0000	4	(1,530.1654)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	5,600	4,604.0000	26,280,800.00	25,782,400.00	0.0000	0.2270	25.00	0.00	(653.7799)	(706.3671)	0.0000	4	(1,360.1470)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	200	4,604.0000	938,600.00	920,800.00	0.0000	0.2270	25.00	0.00	(23.3493)	(25.2274)	0.0000	4	(48.5767)	02/04/2025
4684.T	01/13/2025	SDB3260121432	0	11,500	4,604.0000	53,969,500.00	52,946,000.00	0.0000	0.2270	25.00	0.00	(1,342.5837)	(1,450.5753)	0.0000	4	(2,793.1591)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	500	4,642.0000	2,317,250.61	2,321,000.00	0.0000	0.2320	25.00	0.00	(14.7288)	(15.8973)	0.0000	1	(30.6261)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	1,200	4,642.0000	5,631,600.00	5,570,400.00	0.0000	0.2320	25.00	0.00	(35.7954)	(38.1534)	0.0000	1	(73.9488)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	1,600	4,642.0000	7,508,800.00	7,427,200.00	0.0000	0.2320	25.00	0.00	(47.7272)	(50.8712)	0.0000	1	(98.5984)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	500	4,642.0000	2,346,500.00	2,321,000.00	0.0000	0.2320	25.00	0.00	(14.9147)	(15.8973)	0.0000	1	(30.8120)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	1,300	4,642.0000	6,100,900.00	6,034,600.00	0.0000	0.2320	25.00	0.00	(38.7783)	(41.3329)	0.0000	1	(80.1112)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	600	4,642.0000	2,815,800.00	2,785,200.00	0.0000	0.2320	25.00	0.00	(17.8977)	(19.0767)	0.0000	1	(36.9744)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	1,400	4,642.0000	6,570,200.00	6,498,800.00	0.0000	0.2320	25.00	0.00	(41.7613)	(44.5123)	0.0000	1	(86.2736)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	2,900	4,642.0000	13,609,700.00	13,461,800.00	0.0000	0.2320	25.00	0.00	(86.5055)	(92.2041)	0.0000	1	(178.7096)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	6,100	4,642.0000	28,627,300.00	28,316,200.00	0.0000	0.2320	25.00	0.00	(181.9598)	(193.9466)	0.0000	1	(375.9064)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	100	4,642.0000	469,300.00	464,200.00	0.0000	0.2320	25.00	0.00	(2.9829)	(3.1795)	0.0000	1	(6.1624)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	100	4,642.0000	469,300.00	464,200.00	0.0000	0.2320	25.00	0.00	(2.9829)	(3.1795)	0.0000	1	(6.1624)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	1,300	4,642.0000	6,100,900.00	6,034,600.00	0.0000	0.2320	25.00	0.00	(38.7783)	(41.3329)	0.0000	1	(80.1112)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	2,900	4,642.0000	13,609,700.00	13,461,800.00	0.0000	0.2320	25.00	0.00	(86.5055)	(92.2041)	0.0000	1	(178.7096)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	3,900	4,642.0000	18,302,700.00	18,103,800.00	0.0000	0.2320	25.00	0.00	(116.3350)	(123.9986)	0.0000	1	(240.3336)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	4,400	4,642.0000	20,649,200.00	20,424,800.00	0.0000	0.2320	25.00	0.00	(131.2497)	(139.8959)	0.0000	1	(271.1456)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	2,900	4,642.0000	13,609,700.00	13,461,800.00	0.0000	0.2320	25.00	0.00	(86.5055)	(92.2041)	0.0000	1	(178.7096)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	6,300	4,642.0000	29,565,900.00	29,244,600.00	0.0000	0.2320	25.00	0.00	(187.9257)	(200.3055)	0.0000	1	(388.2312)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	5,600	4,642.0000	26,280,800.00	25,995,200.00	0.0000	0.2320	25.00	0.00	(167.0451)	(178.0493)	0.0000	1	(345.0944)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	200	4,642.0000	938,600.00	928,400.00	0.0000	0.2320	25.00	0.00	(5.9659)	(6.3589)	0.0000	1	(12.3248)	02/04/2025
4684.T	01/09/2025	SDB3260121432	0	11,500	4,642.0000	53,969,500.00	53,383,000.00	0.0000	0.2320	25.00	0.00	(343.0390)	(365.6370)	0.0000	1	(708.6760)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	1,200	4,610.0000	5,631,600.00	5,532,000.00	0.0000	0.2310	25.00	0.00	(35.6411)	(37.8904)	0.0000	1	(73.5315)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	1,600	4,610.0000	7,508,800.00	7,376,000.00	0.0000	0.2310	25.00	0.00	(47.5214)	(50.5205)	0.0000	1	(98.0420)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	500	4,610.0000	2,346,500.00	2,305,000.00	0.0000	0.2310	25.00	0.00	(14.8505)	(15.7877)	0.0000	1	(30.6381)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	1,300	4,610.0000	6,100,900.00	5,993,000.00	0.0000	0.2310	25.00	0.00	(38.6112)	(41.0479)	0.0000	1	(79.6591)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	600	4,610.0000	2,815,800.00	2,766,000.00	0.0000	0.2310	25.00	0.00	(17.8205)	(18.9452)	0.0000	1	(36.7657)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	1,400	4,610.0000	6,570,200.00	6,454,000.00	0.0000	0.2310	25.00	0.00	(41.5813)	(44.2055)	0.0000	1	(85.7867)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	2,900	4,610.0000	13,609,700.00	13,369,000.00	0.0000	0.2310	25.00	0.00	(86.1326)	(91.5685)	0.0000	1	(177.7011)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	6,100	4,610.0000	28,627,300.00	28,121,000.00	0.0000	0.2310	25.00	0.00	(181.1755)	(192.6096)	0.0000	1	(373.7851)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	100	4,610.0000	469,300.00	461,000.00	0.0000	0.2310	25.00	0.00	(2.9701)	(3.1575)	0.0000	1	(6.1276)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	100	4,610.0000	469,300.00	461,000.00	0.0000	0.2310	25.00	0.00	(2.9701)	(3.1575)	0.0000	1	(6.1276)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	1,300	4,610.0000	6,100,900.00	5,993,000.00	0.0000	0.2310	25.00	0.00	(38.6112)	(41.0479)	0.0000	1	(79.6591)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	2,900	4,610.0000	13,609,700.00	13,369,000.00	0.0000	0.2310	25.00	0.00	(86.1326)	(91.5685)	0.0000	1	(177.7011)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	3,900	4,610.0000	18,302,700.00	17,979,000.00	0.0000	0.2310	25.00	0.00	(115.8335)	(123.1438)	0.0000	1	(238.9774)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	4,400	4,610.0000	20,649,200.00	20,284,000.00	0.0000	0.2310	25.00	0.00	(130.6840)	(138.9315)	0.0000	1	(269.6155)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	2,900	4,610.0000	13,609,700.00	13,369,000.00	0.0000	0.2310	25.00	0.00	(86.1326)	(91.5685)	0.0000	1	(177.7011)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	6,300	4,610.0000	29,565,900.00	29,043,000.00	0.0000	0.2310	25.00	0.00	(187.1157)	(198.9247)	0.0000	1	(386.0404)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	5,600	4,610.0000	26,280,800.00	25,816,000.00	0.0000	0.2310	25.00	0.00	(166.3251)	(176.8219)	0.0000	1	(343.1470)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	200	4,610.0000	938,600.00	922,000.00	0.0000	0.2310	25.00	0.00	(5.9402)	(6.3151)	0.0000	1	(12.2552)	02/04/2025
4684.T	01/08/2025	SDB3260121432	0	11,500	4,610.0000	53,969,500.00	53,015,000.00	0.0000	0.2310	25.00	0.00	(341.5604)	(363.1164)	0.0000	1	(704.6768)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	1,200	4,693.0000	5,631,600.00	5,631,600.00	0.0000	0.2270	25.00	0.00	(35.0239)	(38.5726)	0.0000	1	(73.5965)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	1,600	4,693.0000	7,508,800.00	7,508,800.00	0.0000	0.2270	25.00	0.00	(46.6986)	(51.4301)	0.0000	1	(98.1287)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	500	4,693.0000	2,346,500.00	2,346,500.00	0.0000	0								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
OBIC CO., LTD CMN (Cont.)																	
4684.T	01/07/2025	SDB3260121432	0	2,900	4,693.0000	13,609,700.00	13,609,700.00	0.0000	0.2270	25.00	0.00	(84.6411)	(93.2171)	0.0000	1	(177.8583)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	6,100	4,693.0000	28,627,300.00	28,627,300.00	0.0000	0.2270	25.00	0.00	(178.0383)	(196.0774)	0.0000	1	(374.1157)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	100	4,693.0000	469,300.00	469,300.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.2144)	0.0000	1	(6.1330)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	100	4,693.0000	469,300.00	469,300.00	0.0000	0.2270	25.00	0.00	(2.9187)	(3.2144)	0.0000	1	(6.1330)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	1,300	4,693.0000	6,100,900.00	6,100,900.00	0.0000	0.2270	25.00	0.00	(37.9426)	(41.7870)	0.0000	1	(79.7296)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	2,900	4,693.0000	13,609,700.00	13,609,700.00	0.0000	0.2270	25.00	0.00	(84.6411)	(93.2171)	0.0000	1	(177.8583)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	3,900	4,693.0000	18,302,700.00	18,302,700.00	0.0000	0.2270	25.00	0.00	(113.8278)	(125.3610)	0.0000	1	(239.1887)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	4,400	4,693.0000	20,649,200.00	20,649,200.00	0.0000	0.2270	25.00	0.00	(128.4211)	(141.4329)	0.0000	1	(269.8539)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	2,900	4,693.0000	13,609,700.00	13,609,700.00	0.0000	0.2270	25.00	0.00	(84.6411)	(93.2171)	0.0000	1	(177.8583)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	6,300	4,693.0000	29,565,900.00	29,565,900.00	0.0000	0.2270	25.00	0.00	(183.8756)	(202.5062)	0.0000	1	(386.3818)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	5,600	4,693.0000	26,280,800.00	26,280,800.00	0.0000	0.2270	25.00	0.00	(163.4450)	(180.0055)	0.0000	1	(343.4505)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	200	4,693.0000	938,600.00	938,600.00	0.0000	0.2270	25.00	0.00	(5.8373)	(6.4288)	0.0000	1	(12.2661)	02/04/2025
4684.T	01/07/2025	SDB3260121432	0	11,500	4,693.0000	53,969,500.00	53,969,500.00	0.0000	0.2270	25.00	0.00	(335.6459)	(369.6541)	0.0000	1	(705.3000)	02/04/2025
TOTAL OBIC CO., LTD CMN												(18,014.6572)	(19,320.1740)	0.0000		(37,334.8311)	
ONO PHARMACEUTICAL CMN																	
4528.T	01/09/2025	SDB3264328857	0	1,300	1,661.5000	2,124,850.00	2,159,950.00	0.0000	0.2320	25.00	0.00	(13.5059)	(14.7942)	0.0000	1	(28.3001)	02/04/2025
4528.T	01/09/2025	SDB3264328857	0	1,900	1,661.5000	3,105,550.00	3,156,850.00	0.0000	0.2320	25.00	0.00	(19.7394)	(21.6223)	0.0000	1	(41.3616)	02/04/2025
4528.T	01/09/2025	SDB3264328857	0	100	1,661.5000	163,450.00	166,150.00	0.0000	0.2320	25.00	0.00	(1.0389)	(1.1380)	0.0000	1	(2.1769)	02/04/2025
4528.T	01/08/2025	SDB3264328857	0	1,300	1,666.5000	2,124,850.00	2,166,450.00	0.0000	0.2310	25.00	0.00	(13.4477)	(14.8387)	0.0000	1	(28.2864)	02/04/2025
4528.T	01/08/2025	SDB3264328857	0	1,900	1,666.5000	3,105,550.00	3,166,350.00	0.0000	0.2310	25.00	0.00	(19.6543)	(21.6873)	0.0000	1	(41.3416)	02/04/2025
4528.T	01/08/2025	SDB3264328857	0	600	1,666.5000	980,700.00	999,900.00	0.0000	0.2310	25.00	0.00	(6.2066)	(6.8486)	0.0000	1	(13.0553)	02/04/2025
4528.T	01/08/2025	SDB3264328857	0	5,000	1,666.5000	8,172,500.00	8,332,500.00	0.0000	0.2310	25.00	0.00	(51.7218)	(57.0719)	0.0000	1	(108.7938)	02/04/2025
4528.T	01/08/2025	SDB3264328857	0	1,400	1,666.5000	2,288,300.00	2,324,100.00	0.0000	0.2310	25.00	0.00	(14.4821)	(15.9801)	0.0000	1	(30.4623)	02/04/2025
4528.T	01/07/2025	SDB3264328857	0	1,300	1,634.5000	2,124,850.00	2,124,850.00	0.0000	0.2270	25.00	0.00	(13.2148)	(14.5538)	0.0000	1	(27.7686)	02/04/2025
4528.T	01/07/2025	SDB3264328857	0	1,900	1,634.5000	3,105,550.00	3,105,550.00	0.0000	0.2270	25.00	0.00	(19.3140)	(21.2709)	0.0000	1	(40.5849)	02/04/2025
4528.T	01/07/2025	SDB3264328857	0	600	1,634.5000	980,700.00	980,700.00	0.0000	0.2270	25.00	0.00	(6.0991)	(6.7171)	0.0000	1	(12.8163)	02/04/2025
4528.T	01/07/2025	SDB3264328857	0	5,000	1,634.5000	8,172,500.00	8,172,500.00	0.0000	0.2270	25.00	0.00	(50.8262)	(55.9760)	0.0000	1	(106.8023)	02/04/2025
4528.T	01/07/2025	SDB3264328857	0	3,200	1,634.5000	5,230,400.00	5,230,400.00	0.0000	0.2270	25.00	0.00	(32.5288)	(35.8247)	0.0000	1	(68.3534)	02/04/2025
TOTAL ONO PHARMACEUTICAL CMN												(261.7797)	(288.3236)	0.0000		(550.1034)	
ORACLE CORPORATION JAPAN CMN																	
4716.T	01/17/2025	SDB3260588249	0	200	14,285.0000	3,031,000.00	2,857,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.5685)	0.0000	1	(38.4188)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	300	14,285.0000	4,546,500.00	4,285,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.3527)	0.0000	1	(57.6282)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	300	14,285.0000	4,546,500.00	4,285,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.3527)	0.0000	1	(57.6282)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	400	14,285.0000	6,062,000.00	5,714,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.1370)	0.0000	1	(76.8376)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	200	14,285.0000	3,031,000.00	2,857,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.5685)	0.0000	1	(38.4188)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	100	14,285.0000	1,515,500.00	1,428,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.7842)	0.0000	1	(19.2094)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	400	14,285.0000	6,062,000.00	5,714,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.1370)	0.0000	1	(76.8376)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	300	14,285.0000	4,546,500.00	4,285,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.3527)	0.0000	1	(57.6282)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	200	14,285.0000	3,031,000.00	2,857,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.5685)	0.0000	1	(38.4188)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	100	14,285.0000	1,515,500.00	1,428,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.7842)	0.0000	1	(19.2094)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	300	14,285.0000	4,546,500.00	4,285,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.3527)	0.0000	1	(57.6282)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	500	14,285.0000	7,577,500.00	7,142,500.00	0.0000	0.2270	25.00	0.00	(47.1258)	(48.9212)	0.0000	1	(96.0471)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	700	14,285.0000	10,608,500.00	9,999,500.00	0.0000	0.2270	25.00	0.00	(65.9762)	(68.4897)	0.0000	1	(134.4659)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	100	14,285.0000	1,515,500.00	1,428,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.7842)	0.0000	1	(19.2094)	02/04/2025
4716.T	01/17/2025	SDB3260588249	0	100	14,285.0000	1,515,500.00	1,428,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.7842)	0.0000	1	(19.2094)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	200	14,040.0000	3,031,000.00	2,808,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.2329)	0.0000	1	(38.0832)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	300	14,040.0000	4,546,500.00	4,212,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(28.8493)	0.0000	1	(57.1248)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	300	14,040.0000	4,546,500.00	4,212,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(28.8493)	0.0000	1	(57.1248)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	400	14,040.0000	6,062,000.00	5,616,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(38.4658)	0.0000	1	(76.1664)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	200	14,040.0000	3,031,000.00	2,808,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.2329)	0.0000	1	(38.0832)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	100	14,040.0000	1,515,500.00	1,404,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.6164)	0.0000	1	(19.0416)	02/04/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ORACLE CORPORATION JAPAN CMN (Cont.)																	
4716.T	01/16/2025	SDB3260588249	0	400	14,040.0000	6,062,000.00	5,616,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(38.4658)	0.0000	1	(76.1664)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	300	14,040.0000	4,546,500.00	4,212,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(28.8493)	0.0000	1	(57.1248)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	200	14,040.0000	3,031,000.00	2,808,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.2329)	0.0000	1	(38.0832)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	100	14,040.0000	1,515,500.00	1,404,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.6164)	0.0000	1	(19.0416)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	300	14,040.0000	4,546,500.00	4,212,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(28.8493)	0.0000	1	(57.1248)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	500	14,040.0000	7,577,500.00	7,020,000.00	0.0000	0.2270	25.00	0.00	(47.1258)	(48.0822)	0.0000	1	(95.2080)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	700	14,040.0000	10,608,500.00	9,828,000.00	0.0000	0.2270	25.00	0.00	(65.9762)	(67.3151)	0.0000	1	(133.2912)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	100	14,040.0000	1,515,500.00	1,404,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.6164)	0.0000	1	(19.0416)	02/04/2025
4716.T	01/16/2025	SDB3260588249	0	100	14,040.0000	1,515,500.00	1,404,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.6164)	0.0000	1	(19.0416)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	200	14,490.0000	3,031,000.00	2,898,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.8493)	0.0000	1	(38.6996)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	300	14,490.0000	4,546,500.00	4,347,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.7740)	0.0000	1	(58.0495)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	300	14,490.0000	4,546,500.00	4,347,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.7740)	0.0000	1	(58.0495)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	400	14,490.0000	6,062,000.00	5,796,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.6986)	0.0000	1	(77.3993)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	200	14,490.0000	3,031,000.00	2,898,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.8493)	0.0000	1	(38.6996)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	100	14,490.0000	1,515,500.00	1,449,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9247)	0.0000	1	(19.3498)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	400	14,490.0000	6,062,000.00	5,796,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.6986)	0.0000	1	(77.3993)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	300	14,490.0000	4,546,500.00	4,347,000.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.7740)	0.0000	1	(58.0495)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	200	14,490.0000	3,031,000.00	2,898,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.8493)	0.0000	1	(38.6996)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	100	14,490.0000	1,515,500.00	1,449,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9247)	0.0000	1	(19.3498)	02/04/2025
4716.T	01/15/2025	SDB3260588249	0	100	14,490.0000	1,515,500.00	1,449,000.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9247)	0.0000	1	(19.3498)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	200	14,535.0000	3,031,000.00	2,907,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.9110)	0.0000	1	(38.7613)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	300	14,535.0000	4,546,500.00	4,360,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.8664)	0.0000	1	(58.1419)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	300	14,535.0000	4,546,500.00	4,360,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.8664)	0.0000	1	(58.1419)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	400	14,535.0000	6,062,000.00	5,814,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.8219)	0.0000	1	(77.5226)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	200	14,535.0000	3,031,000.00	2,907,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.9110)	0.0000	1	(38.7613)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	100	14,535.0000	1,515,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9555)	0.0000	1	(19.3806)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	400	14,535.0000	6,062,000.00	5,814,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.8219)	0.0000	1	(77.5226)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	300	14,535.0000	4,546,500.00	4,360,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.8664)	0.0000	1	(58.1419)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	200	14,535.0000	3,031,000.00	2,907,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(19.9110)	0.0000	1	(38.7613)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	100	14,535.0000	1,515,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9555)	0.0000	1	(19.3806)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	300	14,535.0000	4,546,500.00	4,360,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(29.8664)	0.0000	1	(58.1419)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	500	14,535.0000	7,577,500.00	7,267,500.00	0.0000	0.2270	25.00	0.00	(47.1258)	(49.7774)	0.0000	1	(96.9032)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	700	14,535.0000	10,608,500.00	10,174,500.00	0.0000	0.2270	25.00	0.00	(65.9762)	(69.6884)	0.0000	1	(135.6645)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	100	14,535.0000	1,515,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9555)	0.0000	1	(19.3806)	02/04/2025
4716.T	01/14/2025	SDB3260588249	0	100	14,535.0000	1,515,500.00	1,453,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(9.9555)	0.0000	1	(19.3806)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	200	14,495.0000	3,031,000.00	2,899,000.00	0.0000	0.2270	25.00	0.00	(75.4013)	(79.4247)	0.0000	4	(154.8260)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	300	14,495.0000	4,546,500.00	4,348,500.00	0.0000	0.2270	25.00	0.00	(113.1020)	(119.1370)	0.0000	4	(232.2390)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	300	14,495.0000	4,546,500.00	4,348,500.00	0.0000	0.2270	25.00	0.00	(113.1020)	(119.1370)	0.0000	4	(232.2390)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	400	14,495.0000	6,062,000.00	5,798,000.00	0.0000	0.2270	25.00	0.00	(150.8026)	(158.8493)	0.0000	4	(309.6519)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	200	14,495.0000	3,031,000.00	2,899,000.00	0.0000	0.2270	25.00	0.00	(75.4013)	(79.4247)	0.0000	4	(154.8260)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	100	14,495.0000	1,515,500.00	1,449,500.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.7123)	0.0000	4	(77.4130)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	400	14,495.0000	6,062,000.00	5,798,000.00	0.0000	0.2270	25.00	0.00	(150.8026)	(158.8493)	0.0000	4	(309.6519)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	300	14,495.0000	4,546,500.00	4,348,500.00	0.0000	0.2270	25.00	0.00	(113.1020)	(119.1370)	0.0000	4	(232.2390)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	200	14,495.0000	3,031,000.00	2,899,000.00	0.0000	0.2270	25.00	0.00	(75.4013)	(79.4247)	0.0000	4	(154.8260)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	100	14,495.0000	1,515,500.00	1,449,500.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.7123)	0.0000	4	(77.4130)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	300	14,495.0000	4,546,500.00	4,348,500.00	0.0000	0.2270	25.00	0.00	(113.1020)	(119.1370)	0.0000	4	(232.2390)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	500	14,495.0000	7,577,500.00	7,247,500.00	0.0000	0.2270	25.00	0.00	(188.5033)	(198.5616)	0.0000	4	(387.0649)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	700	14,495.0000	10,608,500.00	10,146,500.00	0.0000	0.2270	25.00	0.00	(263.9046)	(277.9863)	0.0000	4	(541.8909)	02/04/2025
4716.T	01/13/2025	SDB3260588249	0	100	14,495.0000	1,515,500.00	1,449,500.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.7123)	0.0000	4	(77.4130)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ORACLE CORPORATION JAPAN CMN (Cont.)																	
4716.T	01/13/2025	SDB3260588249	0	100	14,495.0000	1,515,500.00	1,449,500.00	0.0000	0.2270	25.00	0.00	(37.7007)	(39.7123)	0.0000	4	(77.4130)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	200	14,755.0000	3,031,000.00	2,951,000.00	0.0000	0.2320	25.00	0.00	(19.2655)	(20.2123)	0.0000	1	(39.4779)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	300	14,755.0000	4,546,500.00	4,426,500.00	0.0000	0.2320	25.00	0.00	(28.8983)	(30.3185)	0.0000	1	(59.2168)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	300	14,755.0000	4,546,500.00	4,426,500.00	0.0000	0.2320	25.00	0.00	(28.8983)	(30.3185)	0.0000	1	(59.2168)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	400	14,755.0000	6,062,000.00	5,902,000.00	0.0000	0.2320	25.00	0.00	(38.5311)	(40.4247)	0.0000	1	(78.9557)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	200	14,755.0000	3,031,000.00	2,951,000.00	0.0000	0.2320	25.00	0.00	(19.2655)	(20.2123)	0.0000	1	(39.4779)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	100	14,755.0000	1,515,500.00	1,475,500.00	0.0000	0.2320	25.00	0.00	(9.6328)	(10.1062)	0.0000	1	(19.7389)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	400	14,755.0000	6,062,000.00	5,902,000.00	0.0000	0.2320	25.00	0.00	(38.5311)	(40.4247)	0.0000	1	(78.9557)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	300	14,755.0000	4,546,500.00	4,426,500.00	0.0000	0.2320	25.00	0.00	(28.8983)	(30.3185)	0.0000	1	(59.2168)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	200	14,755.0000	3,031,000.00	2,951,000.00	0.0000	0.2320	25.00	0.00	(19.2655)	(20.2123)	0.0000	1	(39.4779)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	100	14,755.0000	1,515,500.00	1,475,500.00	0.0000	0.2320	25.00	0.00	(9.6328)	(10.1062)	0.0000	1	(19.7389)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	300	14,755.0000	4,546,500.00	4,426,500.00	0.0000	0.2320	25.00	0.00	(28.8983)	(30.3185)	0.0000	1	(59.2168)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	500	14,755.0000	7,577,500.00	7,377,500.00	0.0000	0.2320	25.00	0.00	(48.1638)	(50.5308)	0.0000	1	(98.6947)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	800	14,755.0000	12,124,000.00	11,804,000.00	0.0000	0.2320	25.00	0.00	(77.0621)	(80.8493)	0.0000	1	(157.9115)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	100	14,755.0000	1,515,500.00	1,475,500.00	0.0000	0.2320	25.00	0.00	(9.6328)	(10.1062)	0.0000	1	(19.7389)	02/04/2025
4716.T	01/09/2025	SDB3260588249	0	100	14,755.0000	1,515,500.00	1,475,500.00	0.0000	0.2320	25.00	0.00	(9.6328)	(10.1062)	0.0000	1	(19.7389)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	200	14,850.0000	3,031,000.00	2,970,000.00	0.0000	0.2310	25.00	0.00	(19.1825)	(20.3425)	0.0000	1	(39.5250)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	300	14,850.0000	4,546,500.00	4,455,000.00	0.0000	0.2310	25.00	0.00	(28.7737)	(30.5137)	0.0000	1	(59.2874)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	300	14,850.0000	4,546,500.00	4,455,000.00	0.0000	0.2310	25.00	0.00	(28.7737)	(30.5137)	0.0000	1	(59.2874)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	400	14,850.0000	6,062,000.00	5,940,000.00	0.0000	0.2310	25.00	0.00	(38.3650)	(40.6849)	0.0000	1	(79.0499)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	200	14,850.0000	3,031,000.00	2,970,000.00	0.0000	0.2310	25.00	0.00	(19.1825)	(20.3425)	0.0000	1	(39.5250)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	100	14,850.0000	1,515,500.00	1,485,000.00	0.0000	0.2310	25.00	0.00	(9.5912)	(10.1712)	0.0000	1	(19.7625)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	400	14,850.0000	6,062,000.00	5,940,000.00	0.0000	0.2310	25.00	0.00	(38.3650)	(40.6849)	0.0000	1	(79.0499)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	300	14,850.0000	4,546,500.00	4,455,000.00	0.0000	0.2310	25.00	0.00	(28.7737)	(30.5137)	0.0000	1	(59.2874)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	200	14,850.0000	3,031,000.00	2,970,000.00	0.0000	0.2310	25.00	0.00	(19.1825)	(20.3425)	0.0000	1	(39.5250)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	100	14,850.0000	1,515,500.00	1,485,000.00	0.0000	0.2310	25.00	0.00	(9.5912)	(10.1712)	0.0000	1	(19.7625)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	300	14,850.0000	4,546,500.00	4,455,000.00	0.0000	0.2310	25.00	0.00	(28.7737)	(30.5137)	0.0000	1	(59.2874)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	500	14,850.0000	7,577,500.00	7,425,000.00	0.0000	0.2310	25.00	0.00	(47.9562)	(50.8562)	0.0000	1	(98.8124)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	800	14,850.0000	12,124,000.00	11,880,000.00	0.0000	0.2310	25.00	0.00	(76.7300)	(81.3699)	0.0000	1	(158.0998)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	100	14,850.0000	1,515,500.00	1,485,000.00	0.0000	0.2310	25.00	0.00	(9.5912)	(10.1712)	0.0000	1	(19.7625)	02/04/2025
4716.T	01/08/2025	SDB3260588249	0	100	14,850.0000	1,515,500.00	1,485,000.00	0.0000	0.2310	25.00	0.00	(9.5912)	(10.1712)	0.0000	1	(19.7625)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	200	15,155.0000	3,031,000.00	3,031,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(20.7603)	0.0000	1	(39.6106)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	300	15,155.0000	4,546,500.00	4,546,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(31.1404)	0.0000	1	(59.4159)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	300	15,155.0000	4,546,500.00	4,546,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(31.1404)	0.0000	1	(59.4159)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	400	15,155.0000	6,062,000.00	6,062,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(41.5205)	0.0000	1	(79.2212)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	200	15,155.0000	3,031,000.00	3,031,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(20.7603)	0.0000	1	(39.6106)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	100	15,155.0000	1,515,500.00	1,515,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(10.3801)	0.0000	1	(19.8053)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	400	15,155.0000	6,062,000.00	6,062,000.00	0.0000	0.2270	25.00	0.00	(37.7007)	(41.5205)	0.0000	1	(79.2212)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	300	15,155.0000	4,546,500.00	4,546,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(31.1404)	0.0000	1	(59.4159)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	200	15,155.0000	3,031,000.00	3,031,000.00	0.0000	0.2270	25.00	0.00	(18.8503)	(20.7603)	0.0000	1	(39.6106)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	100	15,155.0000	1,515,500.00	1,515,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(10.3801)	0.0000	1	(19.8053)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	300	15,155.0000	4,546,500.00	4,546,500.00	0.0000	0.2270	25.00	0.00	(28.2755)	(31.1404)	0.0000	1	(59.4159)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	500	15,155.0000	7,577,500.00	7,577,500.00	0.0000	0.2270	25.00	0.00	(47.1258)	(51.9007)	0.0000	1	(99.0265)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	900	15,155.0000	13,639,500.00	13,639,500.00	0.0000	0.2270	25.00	0.00	(84.8265)	(93.4212)	0.0000	1	(178.2477)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	100	15,155.0000	1,515,500.00	1,515,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(10.3801)	0.0000	1	(19.8053)	02/04/2025
4716.T	01/07/2025	SDB3260588249	0	100	15,155.0000	1,515,500.00	1,515,500.00	0.0000	0.2270	25.00	0.00	(9.4252)	(10.3801)	0.0000	1	(19.8053)	02/04/2025
TOTAL ORACLE CORPORATION JAPAN CMN												(4,408.1951)	(4,646.3664)	0.0000		(9,054.5615)	
ORIX CMN																	
8591.T	01/17/2025	SDB3265406632	0	6,200	3,208.0000	19,891,392.85	19,889,600.00	0.0000	0.2270	25.00	0.00	(123.7081)	(136.2301)	0.0000	1	(259.9383)	02/04/2025
8591.T	01/17/2025	SDB3265406632	0	28,200	3,208.0000	90,779,300.27	90,465,600.00	0.0000	0.2270	25.00	0.00	(564.5726)	(619.6274)	0.0000	1	(1,184.2000)	02/04/2025
8591.T	01/17/2025	SDB3265406632	0	34,800	3,208.0000	113,109,934.77	111,638,400.00	0.0000	0.2270	25.00	0.00	(703.4508)	(764.6466)	0.0000	1	(1,468.0974)	02/04/2025
8591.T	01/17/2025	SDB3265406632	0	9,200	3,208.0000	29,902,626.43	29,513,600.00	0.0000	0.2270	25.00	0.00	(185.9698)	(202.1479)	0.0000	1	(388.1177)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ORIX CMN (Cont.)																	
8591.T	01/16/2025	SDB3265406632	0	6,200	3,203.0000	19,891,392.85	19,858,600.00	0.0000	0.2270	25.00	0.00	(123.7081)	(136.0178)	0.0000	1	(259.7259)	02/04/2025
8591.T	01/16/2025	SDB3265406632	0	28,200	3,203.0000	90,779,300.27	90,324,600.00	0.0000	0.2270	25.00	0.00	(564.5726)	(618.6616)	0.0000	1	(1,183.2343)	02/04/2025
8591.T	01/16/2025	SDB3265406632	0	34,800	3,203.0000	113,109,934.77	111,464,400.00	0.0000	0.2270	25.00	0.00	(703.4508)	(763.4548)	0.0000	1	(1,466.9056)	02/04/2025
8591.T	01/16/2025	SDB3265406632	0	13,700	3,203.0000	44,528,911.10	43,881,100.00	0.0000	0.2270	25.00	0.00	(276.9332)	(300.5555)	0.0000	1	(577.4887)	02/04/2025
8591.T	01/15/2025	SDB3265406632	0	28,200	3,200.0000	90,779,300.27	90,240,000.00	0.0000	0.2270	25.00	0.00	(564.5726)	(618.0822)	0.0000	1	(1,182.6548)	02/04/2025
8591.T	01/15/2025	SDB3265406632	0	34,800	3,200.0000	113,109,934.77	111,360,000.00	0.0000	0.2270	25.00	0.00	(703.4508)	(762.7397)	0.0000	1	(1,466.1906)	02/04/2025
8591.T	01/15/2025	SDB3265406632	0	13,700	3,200.0000	44,528,911.10	43,840,000.00	0.0000	0.2270	25.00	0.00	(276.9332)	(300.2740)	0.0000	1	(577.2072)	02/04/2025
8591.T	01/14/2025	SDB3265406632	0	34,800	3,250.2855	113,109,934.77	113,109,934.77	0.0000	0.2270	25.00	0.00	(703.4508)	(774.7256)	0.0000	1	(1,478.1764)	02/04/2025
8591.T	01/14/2025	SDB3265406632	0	13,700	3,250.2855	44,528,911.10	44,528,911.10	0.0000	0.2270	25.00	0.00	(276.9332)	(304.9925)	0.0000	1	(581.9258)	02/04/2025
TOTAL ORIX CMN												(5,771.7069)	(6,302.1558)	0.0000		(12,073.8627)	
OTSUKA HOLDINGS CO., LTD. CMN																	
4578.T	01/17/2025	SDB3265604026	0	800	8,063.0000	6,413,816.87	6,450,400.00	0.0000	0.2270	25.00	0.00	(39.8887)	(44.1808)	0.0000	1	(84.0695)	02/04/2025
4578.T	01/17/2025	SDB3265604026	0	300	8,063.0000	2,405,181.33	2,418,900.00	0.0000	0.2270	25.00	0.00	(14.9583)	(16.5678)	0.0000	1	(31.5261)	02/04/2025
4578.T	01/16/2025	SDB3265604026	0	800	8,017.2711	6,413,816.87	6,413,816.87	0.0000	0.2270	25.00	0.00	(39.8887)	(43.9303)	0.0000	1	(83.8189)	02/04/2025
4578.T	01/16/2025	SDB3265604026	0	400	8,017.2711	3,206,908.44	3,206,908.44	0.0000	0.2270	25.00	0.00	(19.9443)	(21.9651)	0.0000	1	(41.9095)	02/04/2025
4578.T	01/14/2025	SDB3265272427	0	500	8,414.0000	4,261,376.97	4,207,000.00	0.0000	0.2270	25.00	0.00	(26.5023)	(28.8151)	0.0000	1	(55.3173)	02/04/2025
4578.T	01/13/2025	SDB3265272427	0	500	8,409.0000	4,261,376.97	4,204,500.00	0.0000	0.2270	25.00	0.00	(106.0090)	(115.1918)	0.0000	4	(221.2008)	02/04/2025
4578.T	01/09/2025	SDB3265272427	0	500	8,522.7539	4,261,376.97	4,261,376.97	0.0000	0.2320	25.00	0.00	(27.0860)	(29.1875)	0.0000	1	(56.2735)	02/04/2025
TOTAL OTSUKA HOLDINGS CO., LTD. CMN												(274.2772)	(299.8384)	0.0000		(574.1156)	
RECRUIT HOLDINGS CMN																	
6098.T	01/17/2025	SDB3265670273	0	800	10,545.2308	8,436,184.68	8,436,184.68	0.0000	0.2270	25.00	0.00	(52.4661)	(57.7821)	0.0000	1	(110.2482)	02/04/2025
6098.T	01/17/2025	SDB3265670273	0	300	10,545.2308	3,163,569.25	3,163,569.25	0.0000	0.2270	25.00	0.00	(19.6748)	(21.6683)	0.0000	1	(41.3431)	02/04/2025
6098.T	01/13/2025	SDB3265272415	0	600	11,385.0000	6,768,225.62	6,831,000.00	0.0000	0.2270	25.00	0.00	(168.3712)	(187.1507)	0.0000	4	(355.5219)	02/04/2025
6098.T	01/09/2025	SDB3265272415	0	1,400	11,280.3760	15,792,526.45	15,792,526.45	0.0000	0.2320	25.00	0.00	(100.3799)	(108.1680)	0.0000	1	(208.5479)	02/04/2025
TOTAL RECRUIT HOLDINGS CMN												(340.8920)	(374.7690)	0.0000		(715.6611)	
RESONA HOLDINGS CMN																	
8308.T	01/13/2025	SDB3263868377	0	900	1,173.0000	1,030,050.00	1,055,700.00	0.0000	0.2270	25.00	0.00	(25.6243)	(28.9233)	0.0000	4	(54.5475)	02/04/2025
8308.T	01/13/2025	SDB3263868377	0	2,100	1,173.0000	2,403,450.00	2,463,300.00	0.0000	0.2270	25.00	0.00	(59.7899)	(67.4877)	0.0000	4	(127.2776)	02/04/2025
8308.T	01/13/2025	SDB3263868377	0	7,300	1,173.0000	8,354,850.00	8,562,900.00	0.0000	0.2270	25.00	0.00	(207.8412)	(234.6000)	0.0000	4	(442.4412)	02/04/2025
8308.T	01/13/2025	SDB3263868377	0	4,600	1,173.0000	5,264,700.00	5,395,800.00	0.0000	0.2270	25.00	0.00	(130.9684)	(147.8301)	0.0000	4	(278.7986)	02/04/2025
8308.T	01/09/2025	SDB3263868377	0	900	1,157.0000	1,030,050.00	1,041,300.00	0.0000	0.2320	25.00	0.00	(6.5472)	(7.1322)	0.0000	1	(13.6794)	02/04/2025
8308.T	01/09/2025	SDB3263868377	0	2,100	1,157.0000	2,403,450.00	2,429,700.00	0.0000	0.2320	25.00	0.00	(15.2767)	(16.6418)	0.0000	1	(31.9185)	02/04/2025
8308.T	01/09/2025	SDB3263868377	0	7,300	1,157.0000	8,354,850.00	8,446,100.00	0.0000	0.2320	25.00	0.00	(53.1048)	(57.8500)	0.0000	1	(110.9548)	02/04/2025
8308.T	01/09/2025	SDB3263868377	0	7,200	1,157.0000	8,240,400.00	8,330,400.00	0.0000	0.2320	25.00	0.00	(52.3773)	(57.0575)	0.0000	1	(109.4349)	02/04/2025
8308.T	01/09/2025	SDB3263868377	0	4,900	1,157.0000	5,608,050.00	5,669,300.00	0.0000	0.2320	25.00	0.00	(35.6457)	(38.8308)	0.0000	1	(74.4765)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	900	1,144.0000	1,030,050.00	1,029,600.00	0.0000	0.2310	25.00	0.00	(6.5189)	(7.0521)	0.0000	1	(13.5710)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	2,100	1,144.0000	2,403,450.00	2,402,400.00	0.0000	0.2310	25.00	0.00	(15.2109)	(16.4548)	0.0000	1	(31.6657)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	7,300	1,144.0000	8,354,850.00	8,351,200.00	0.0000	0.2310	25.00	0.00	(52.8759)	(57.2000)	0.0000	1	(110.0759)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	7,200	1,144.0000	8,240,400.00	8,236,800.00	0.0000	0.2310	25.00	0.00	(52.1516)	(56.4164)	0.0000	1	(108.5680)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	11,200	1,144.0000	12,818,400.00	12,812,800.00	0.0000	0.2310	25.00	0.00	(81.1247)	(87.7589)	0.0000	1	(168.8836)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	2,600	1,144.0000	2,975,700.00	2,974,400.00	0.0000	0.2310	25.00	0.00	(18.8325)	(20.3726)	0.0000	1	(39.2051)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	4,400	1,144.0000	5,035,800.00	5,033,600.00	0.0000	0.2310	25.00	0.00	(31.8704)	(34.4767)	0.0000	1	(66.3471)	02/04/2025
8308.T	01/08/2025	SDB3263868377	0	17,200	1,144.0000	19,685,400.00	19,676,800.00	0.0000	0.2310	25.00	0.00	(124.5843)	(134.7726)	0.0000	1	(259.3569)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	900	1,144.5000	1,030,050.00	1,030,050.00	0.0000	0.2270	25.00	0.00	(6.4061)	(7.0551)	0.0000	1	(13.4612)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	2,100	1,144.5000	2,403,450.00	2,403,450.00	0.0000	0.2270	25.00	0.00	(14.9475)	(16.4620)	0.0000	1	(31.4095)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	7,300	1,144.5000	8,354,850.00	8,354,850.00	0.0000	0.2270	25.00	0.00	(51.9603)	(57.2250)	0.0000	1	(109.1853)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	7,200	1,144.5000	8,240,400.00	8,240,400.00	0.0000	0.2270	25.00	0.00	(51.2485)	(56.4411)	0.0000	1	(107.6896)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	11,200	1,144.5000	12,818,400.00	12,818,400.00	0.0000	0.2270	25.00	0.00	(79.7199)	(87.7973)	0.0000	1	(167.5172)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	2,600	1,144.5000	2,975,700.00	2,975,700.00	0.0000	0.2270	25.00	0.00	(18.5064)	(20.3815)	0.0000	1	(38.8879)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	4,400	1,144.5000	5,035,800.00	5,035,800.00	0.0000	0.2270	25.00	0.00	(31.3185)	(34.4918)	0.0000	1	(65.8103)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
RESONA HOLDINGS CMN (Cont.)																	
8308.T	01/07/2025	SDB3263868377	0	25,200	1,144.5000	28,841,400.00	28,841,400.00	0.0000	0.2270	25.00	0.00	(179.3698)	(197.5438)	0.0000	1	(376.9136)	02/04/2025
8308.T	01/07/2025	SDB3263868377	0	31,800	1,144.5000	36,395,100.00	36,395,100.00	0.0000	0.2270	25.00	0.00	(226.3476)	(249.2815)	0.0000	1	(475.6291)	02/04/2025
TOTAL RESONA HOLDINGS CMN												(1,630.1694)	(1,797.5366)	0.0000		(3,427.7060)	
SANSAN CMN																	
4443.T	01/17/2025	SDB3261510782	0	100	2,345.0000	224,914.62	234,500.00	0.0000	0.2270	25.00	0.00	(1.3988)	(1.6062)	0.0000	1	(3.0049)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	300	2,345.0000	654,442.54	703,500.00	0.0000	0.2270	25.00	0.00	(4.0701)	(4.8185)	0.0000	1	(8.8886)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	700	2,345.0000	1,483,696.43	1,641,500.00	0.0000	0.2270	25.00	0.00	(9.2274)	(11.2432)	0.0000	1	(20.4705)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	800	2,345.0000	1,718,411.69	1,876,000.00	0.0000	0.2270	25.00	0.00	(10.6871)	(12.8493)	0.0000	1	(23.5364)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	200	2,345.0000	459,000.00	469,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.2123)	0.0000	1	(6.0669)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	100	2,345.0000	229,500.00	234,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.6062)	0.0000	1	(3.0335)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	200	2,345.0000	459,000.00	469,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.2123)	0.0000	1	(6.0669)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	200	2,345.0000	459,000.00	469,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.2123)	0.0000	1	(6.0669)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	300	2,345.0000	688,500.00	703,500.00	0.0000	0.2270	25.00	0.00	(4.2819)	(4.8185)	0.0000	1	(9.1004)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	200	2,345.0000	459,000.00	469,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.2123)	0.0000	1	(6.0669)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	300	2,345.0000	688,500.00	703,500.00	0.0000	0.2270	25.00	0.00	(4.2819)	(4.8185)	0.0000	1	(9.1004)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	200	2,345.0000	459,000.00	469,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.2123)	0.0000	1	(6.0669)	02/04/2025
4443.T	01/17/2025	SDB3261510782	0	700	2,345.0000	1,606,500.00	1,641,500.00	0.0000	0.2270	25.00	0.00	(9.9911)	(11.2432)	0.0000	1	(21.2343)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	100	2,450.0000	224,914.62	245,000.00	0.0000	0.2270	25.00	0.00	(1.3988)	(1.6781)	0.0000	1	(3.0769)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	300	2,450.0000	654,442.54	735,000.00	0.0000	0.2270	25.00	0.00	(4.0701)	(5.0342)	0.0000	1	(9.1043)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	700	2,450.0000	1,483,696.43	1,715,000.00	0.0000	0.2270	25.00	0.00	(9.2274)	(11.7466)	0.0000	1	(20.9739)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	800	2,450.0000	1,718,411.69	1,960,000.00	0.0000	0.2270	25.00	0.00	(10.6871)	(13.4247)	0.0000	1	(24.1118)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	200	2,450.0000	459,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3562)	0.0000	1	(6.2108)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	100	2,450.0000	229,500.00	245,000.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.6781)	0.0000	1	(3.1054)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	200	2,450.0000	459,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3562)	0.0000	1	(6.2108)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	200	2,450.0000	459,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3562)	0.0000	1	(6.2108)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	300	2,450.0000	688,500.00	735,000.00	0.0000	0.2270	25.00	0.00	(4.2819)	(5.0342)	0.0000	1	(9.3162)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	200	2,450.0000	459,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3562)	0.0000	1	(6.2108)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	200	2,450.0000	459,000.00	490,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3562)	0.0000	1	(6.2108)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	100	2,450.0000	229,500.00	245,000.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.6781)	0.0000	1	(3.1054)	02/04/2025
4443.T	01/16/2025	SDB3261510782	0	700	2,450.0000	1,606,500.00	1,715,000.00	0.0000	0.2270	25.00	0.00	(9.9911)	(11.7466)	0.0000	1	(21.7377)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	100	2,445.0000	224,914.62	244,500.00	0.0000	0.2270	25.00	0.00	(1.3988)	(1.6747)	0.0000	1	(3.0734)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	300	2,445.0000	654,442.54	733,500.00	0.0000	0.2270	25.00	0.00	(4.0701)	(5.0240)	0.0000	1	(9.0941)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	700	2,445.0000	1,483,696.43	1,711,500.00	0.0000	0.2270	25.00	0.00	(9.2274)	(11.7226)	0.0000	1	(20.9500)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	800	2,445.0000	1,718,411.69	1,956,000.00	0.0000	0.2270	25.00	0.00	(10.6871)	(13.3973)	0.0000	1	(24.0844)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	200	2,445.0000	459,000.00	489,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3493)	0.0000	1	(6.2039)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	100	2,445.0000	229,500.00	244,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.6747)	0.0000	1	(3.1020)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	200	2,445.0000	459,000.00	489,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3493)	0.0000	1	(6.2039)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	200	2,445.0000	459,000.00	489,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3493)	0.0000	1	(6.2039)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	300	2,445.0000	688,500.00	733,500.00	0.0000	0.2270	25.00	0.00	(4.2819)	(5.0240)	0.0000	1	(9.3059)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	200	2,445.0000	459,000.00	489,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.3493)	0.0000	1	(6.2039)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	100	2,445.0000	229,500.00	244,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.6747)	0.0000	1	(3.1020)	02/04/2025
4443.T	01/15/2025	SDB3261510782	0	700	2,445.0000	1,606,500.00	1,711,500.00	0.0000	0.2270	25.00	0.00	(9.9911)	(11.7226)	0.0000	1	(21.7137)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	300	2,199.0000	654,442.54	659,700.00	0.0000	0.2270	25.00	0.00	(4.0701)	(4.5185)	0.0000	1	(8.5886)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SANSAN CMN (Cont.)																	
4443.T	01/14/2025	SDB3261510782	0	700	2,199.0000	1,483,696.43	1,539,300.00	0.0000	0.2270	25.00	0.00	(9.2274)	(10.5432)	0.0000	1	(19.7705)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	800	2,199.0000	1,718,411.69	1,759,200.00	0.0000	0.2270	25.00	0.00	(10.6871)	(12.0493)	0.0000	1	(22.7364)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	200	2,199.0000	459,000.00	439,800.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.0123)	0.0000	1	(5.8669)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	100	2,199.0000	229,500.00	219,900.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.5062)	0.0000	1	(2.9335)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	200	2,199.0000	459,000.00	439,800.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.0123)	0.0000	1	(5.8669)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	200	2,199.0000	459,000.00	439,800.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.0123)	0.0000	1	(5.8669)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	300	2,199.0000	688,500.00	659,700.00	0.0000	0.2270	25.00	0.00	(4.2819)	(4.5185)	0.0000	1	(8.8004)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	200	2,199.0000	459,000.00	439,800.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.0123)	0.0000	1	(5.8669)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	100	2,199.0000	229,500.00	219,900.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.5062)	0.0000	1	(2.9335)	02/04/2025
4443.T	01/14/2025	SDB3261510782	0	700	2,199.0000	1,606,500.00	1,539,300.00	0.0000	0.2270	25.00	0.00	(9.9911)	(10.5432)	0.0000	1	(20.5343)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	700	2,136.0000	1,483,696.43	1,495,200.00	0.0000	0.2270	25.00	0.00	(36.9095)	(40.9644)	0.0000	4	(77.8739)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	800	2,136.0000	1,718,411.69	1,708,800.00	0.0000	0.2270	25.00	0.00	(42.7484)	(46.8164)	0.0000	4	(89.5649)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.7041)	(12.225)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	100	2,136.0000	229,500.00	213,600.00	0.0000	0.2270	25.00	0.00	(5.7092)	(5.8521)	0.0000	4	(11.5613)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.4184)	(11.7041)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.4184)	(11.7041)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	300	2,136.0000	688,500.00	640,800.00	0.0000	0.2270	25.00	0.00	(17.1276)	(17.5562)	0.0000	4	(34.6838)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.4184)	(11.7041)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	100	2,136.0000	229,500.00	213,600.00	0.0000	0.2270	25.00	0.00	(5.7092)	(5.8521)	0.0000	4	(11.5613)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.4184)	(11.7041)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	300	2,136.0000	688,500.00	640,800.00	0.0000	0.2270	25.00	0.00	(17.1276)	(17.5562)	0.0000	4	(34.6838)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	200	2,136.0000	459,000.00	427,200.00	0.0000	0.2270	25.00	0.00	(11.4184)	(11.7041)	0.0000	4	(23.1225)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	100	2,136.0000	229,500.00	213,600.00	0.0000	0.2270	25.00	0.00	(5.7092)	(5.8521)	0.0000	4	(11.5613)	02/04/2025
4443.T	01/13/2025	SDB3261510782	0	700	2,136.0000	1,606,500.00	1,495,200.00	0.0000	0.2270	25.00	0.00	(39.9644)	(40.9644)	0.0000	4	(80.9288)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	800	2,128.0000	1,718,411.69	1,702,400.00	0.0000	0.2320	25.00	0.00	(10.9225)	(11.6603)	0.0000	1	(22.5828)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	100	2,128.0000	229,500.00	212,800.00	0.0000	0.2320	25.00	0.00	(1.4587)	(1.4575)	0.0000	1	(2.9163)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	300	2,128.0000	688,500.00	638,400.00	0.0000	0.2320	25.00	0.00	(4.3762)	(4.3726)	0.0000	1	(8.7488)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	100	2,128.0000	229,500.00	212,800.00	0.0000	0.2320	25.00	0.00	(1.4587)	(1.4575)	0.0000	1	(2.9163)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	300	2,128.0000	688,500.00	638,400.00	0.0000	0.2320	25.00	0.00	(4.3762)	(4.3726)	0.0000	1	(8.7488)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	200	2,128.0000	459,000.00	425,600.00	0.0000	0.2320	25.00	0.00	(2.9175)	(2.9151)	0.0000	1	(5.8325)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	100	2,128.0000	229,500.00	212,800.00	0.0000	0.2320	25.00	0.00	(1.4587)	(1.4575)	0.0000	1	(2.9163)	02/04/2025
4443.T	01/09/2025	SDB3261510782	0	700	2,128.0000	1,606,500.00	1,489,600.00	0.0000	0.2320	25.00	0.00	(10.2112)	(10.2027)	0.0000	1	(20.4139)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	200	2,123.0000	459,000.00	424,600.00	0.0000	0.2310	25.00	0.00	(2.9049)	(2.9082)	0.0000	1	(5.8131)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	100	2,123.0000	229,500.00	212,300.00	0.0000	0.2310	25.00	0.00	(1.4525)	(1.4541)	0.0000	1	(2.9066)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	200	2,123.0000	459,000.00	424,600.00	0.0000	0.2310	25.00	0.00	(2.9049)	(2.9082)	0.0000	1	(5.8131)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	200	2,123.0000	459,000.00	424,600.00	0.0000	0.2310	25.00	0.00	(2.9049)	(2.9082)	0.0000	1	(5.8131)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	300	2,123.0000	688,500.00	636,900.00	0.0000	0.2310	25.00	0.00	(4.3574)	(4.3623)	0.0000	1	(8.7197)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	200	2,123.0000	459,000.00	424,600.00	0.0000	0.2310	25.00	0.00	(2.9049)	(2.9082)	0.0000	1	(5.8131)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	100	2,123.0000	229,500.00	212,300.00	0.0000	0.2310	25.00	0.00	(1.4525)	(1.4541)	0.0000	1	(2.9066)	02/04/2025
4443.T	01/08/2025	SDB3261510782	0	700	2,123.0000	1,606,500.00	1,486,100.00	0.0000	0.2310	25.00	0.00	(10.1672)	(10.1788)	0.0000	1	(20.3459)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SANSAN CMN (Cont.)																	
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	100	2,295.0000	229,500.00	229,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.5719)	0.0000	1	(2.9992)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	300	2,295.0000	688,500.00	688,500.00	0.0000	0.2270	25.00	0.00	(4.2819)	(4.7158)	0.0000	1	(8.9977)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	100	2,295.0000	229,500.00	229,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.5719)	0.0000	1	(2.9992)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	300	2,295.0000	688,500.00	688,500.00	0.0000	0.2270	25.00	0.00	(4.2819)	(4.7158)	0.0000	1	(8.9977)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	200	2,295.0000	459,000.00	459,000.00	0.0000	0.2270	25.00	0.00	(2.8546)	(3.1438)	0.0000	1	(5.9984)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	100	2,295.0000	229,500.00	229,500.00	0.0000	0.2270	25.00	0.00	(1.4273)	(1.5719)	0.0000	1	(2.9992)	02/04/2025
4443.T	01/07/2025	SDB3261510782	0	700	2,295.0000	1,606,500.00	1,606,500.00	0.0000	0.2270	25.00	0.00	(9.9911)	(11.0034)	0.0000	1	(20.9945)	02/04/2025
TOTAL SANSAN CMN												(630.4811)	(689.5842)	0.0000		(1,320.0653)	
SCREEN HOLDINGS CMN																	
7735.T	01/07/2025	SDB3264328856	0	700	9,490.0000	6,643,000.00	6,643,000.00	0.0000	0.2270	25.00	0.00	(41.3140)	(45.5000)	0.0000	1	(86.8140)	02/04/2025
SCSK CORPORATION CMN																	
9719.T	01/17/2025	SDB3260427112	0	1,800	3,190.0000	5,726,372.19	5,742,000.00	0.0000	0.2270	25.00	0.00	(35.6133)	(39.3288)	0.0000	1	(74.9421)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	400	3,190.0000	1,275,982.93	1,276,000.00	0.0000	0.2270	25.00	0.00	(7.9356)	(8.7397)	0.0000	1	(16.6753)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	300	3,190.0000	999,300.00	957,000.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.5548)	0.0000	1	(12.7696)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	200	3,190.0000	666,200.00	638,000.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.3699)	0.0000	1	(8.5131)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	200	3,190.0000	666,200.00	638,000.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.3699)	0.0000	1	(8.5131)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	100	3,190.0000	333,100.00	319,000.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1849)	0.0000	1	(4.2565)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	2,100	3,190.0000	6,995,100.00	6,699,000.00	0.0000	0.2270	25.00	0.00	(43.5038)	(45.8836)	0.0000	1	(89.3873)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	600	3,190.0000	1,998,600.00	1,914,000.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.1096)	0.0000	1	(25.5392)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	300	3,190.0000	999,300.00	957,000.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.5548)	0.0000	1	(12.7696)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	500	3,190.0000	1,665,500.00	1,595,000.00	0.0000	0.2270	25.00	0.00	(10.3580)	(10.9247)	0.0000	1	(21.2827)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	400	3,190.0000	1,332,400.00	1,276,000.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7397)	0.0000	1	(17.0262)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	4,100	3,190.0000	13,657,100.00	13,079,000.00	0.0000	0.2270	25.00	0.00	(84.9359)	(89.5822)	0.0000	1	(174.5181)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	1,100	3,190.0000	3,664,100.00	3,509,000.00	0.0000	0.2270	25.00	0.00	(22.7877)	(24.0342)	0.0000	1	(46.8219)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	100	3,190.0000	333,100.00	319,000.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1849)	0.0000	1	(4.2565)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	100	3,190.0000	333,100.00	319,000.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1849)	0.0000	1	(4.2565)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	600	3,190.0000	1,998,600.00	1,914,000.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.1096)	0.0000	1	(25.5392)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	100	3,190.0000	333,100.00	319,000.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1849)	0.0000	1	(4.2565)	02/04/2025
9719.T	01/17/2025	SDB3260427112	0	400	3,190.0000	1,332,400.00	1,276,000.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7397)	0.0000	1	(17.0262)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	400	3,149.0000	1,275,982.93	1,259,600.00	0.0000	0.2270	25.00	0.00	(7.9356)	(8.6274)	0.0000	1	(16.5630)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	300	3,149.0000	999,300.00	944,700.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.4705)	0.0000	1	(12.6854)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	200	3,149.0000	666,200.00	629,800.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.3137)	0.0000	1	(8.4569)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	200	3,149.0000	666,200.00	629,800.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.3137)	0.0000	1	(8.4569)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	100	3,149.0000	333,100.00	314,900.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1568)	0.0000	1	(4.2285)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	2,100	3,149.0000	6,995,100.00	6,612,900.00	0.0000	0.2270	25.00	0.00	(43.5038)	(45.2938)	0.0000	1	(88.7976)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	600	3,149.0000	1,998,600.00	1,889,400.00	0.0000	0.2270	25.00	0.00	(12.4296)	(12.9411)	0.0000	1	(25.3707)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	300	3,149.0000	999,300.00	944,700.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.4705)	0.0000	1	(12.6854)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	500	3,149.0000	1,665,500.00	1,574,500.00	0.0000	0.2270	25.00	0.00	(10.3580)	(10.7842)	0.0000	1	(21.1423)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	400	3,149.0000	1,332,400.00	1,259,600.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.6274)	0.0000	1	(16.9138)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	4,100	3,149.0000	13,657,100.00	12,910,900.00	0.0000	0.2270	25.00	0.00	(84.9359)	(88.4308)	0.0000	1	(173.3668)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	1,100	3,149.0000	3,664,100.00	3,463,900.00	0.0000	0.2270	25.00	0.00	(22.7877)	(23.7253)	0.0000	1	(46.5130)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	100	3,149.0000	333,100.00	314,900.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1568)	0.0000	1	(4.2285)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	100	3,149.0000	333,100.00	314,900.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1568)	0.0000	1	(4.2285)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	600	3,149.0000	1,998,600.00	1,889,400.00	0.0000	0.2270	25.00	0.00	(12.4296)	(12.9411)	0.0000	1	(25.3707)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	100	3,149.0000	333,100.00	314,900.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.1568)	0.0000	1	(4.2285)	02/04/2025
9719.T	01/16/2025	SDB3260427112	0	400	3,149.0000	1,332,400.00	1,259,600.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.6274)	0.0000	1	(16.9138)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SCSK CORPORATION CMN (Cont.)																	
9719.T	01/15/2025	SDB3260427112	0	300	3,236.0000	999,300.00	970,800.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.6493)	0.0000	1	(12.8641)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	200	3,236.0000	666,200.00	647,200.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.4329)	0.0000	1	(8.5761)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	200	3,236.0000	666,200.00	647,200.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.4329)	0.0000	1	(8.5761)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	100	3,236.0000	333,100.00	323,600.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2164)	0.0000	1	(4.2880)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	2,100	3,236.0000	6,995,100.00	6,795,600.00	0.0000	0.2270	25.00	0.00	(43.5038)	(46.5452)	0.0000	1	(90.0490)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	600	3,236.0000	1,998,600.00	1,941,600.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.2986)	0.0000	1	(25.7283)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	300	3,236.0000	999,300.00	970,800.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.6493)	0.0000	1	(12.8641)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	500	3,236.0000	1,665,500.00	1,618,000.00	0.0000	0.2270	25.00	0.00	(10.3580)	(11.0822)	0.0000	1	(21.4402)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	400	3,236.0000	1,332,400.00	1,294,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.8658)	0.0000	1	(17.1522)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	4,100	3,236.0000	13,657,100.00	13,267,600.00	0.0000	0.2270	25.00	0.00	(84.9359)	(90.8740)	0.0000	1	(175.8099)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	1,100	3,236.0000	3,664,100.00	3,559,600.00	0.0000	0.2270	25.00	0.00	(22.7877)	(24.3808)	0.0000	1	(47.1685)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	100	3,236.0000	333,100.00	323,600.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2164)	0.0000	1	(4.2880)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	100	3,236.0000	333,100.00	323,600.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2164)	0.0000	1	(4.2880)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	600	3,236.0000	1,998,600.00	1,941,600.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.2986)	0.0000	1	(25.7283)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	100	3,236.0000	333,100.00	323,600.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2164)	0.0000	1	(4.2880)	02/04/2025
9719.T	01/15/2025	SDB3260427112	0	400	3,236.0000	1,332,400.00	1,294,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.8658)	0.0000	1	(17.1522)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	300	3,238.0000	999,300.00	971,400.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.6534)	0.0000	1	(12.8682)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	200	3,238.0000	666,200.00	647,600.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.4356)	0.0000	1	(8.5788)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	200	3,238.0000	666,200.00	647,600.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.4356)	0.0000	1	(8.5788)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	100	3,238.0000	333,100.00	323,800.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2178)	0.0000	1	(4.2894)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	2,100	3,238.0000	6,995,100.00	6,799,800.00	0.0000	0.2270	25.00	0.00	(43.5038)	(46.5740)	0.0000	1	(90.0777)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	600	3,238.0000	1,998,600.00	1,942,800.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.3068)	0.0000	1	(25.7365)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	300	3,238.0000	999,300.00	971,400.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.6534)	0.0000	1	(12.8682)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	500	3,238.0000	1,665,500.00	1,619,000.00	0.0000	0.2270	25.00	0.00	(10.3580)	(11.0890)	0.0000	1	(21.4471)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	400	3,238.0000	1,332,400.00	1,295,200.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.8712)	0.0000	1	(17.1577)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	4,100	3,238.0000	13,657,100.00	13,275,800.00	0.0000	0.2270	25.00	0.00	(84.9359)	(90.9301)	0.0000	1	(175.8661)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	1,100	3,238.0000	3,664,100.00	3,561,800.00	0.0000	0.2270	25.00	0.00	(22.7877)	(24.3959)	0.0000	1	(47.1836)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	100	3,238.0000	333,100.00	323,800.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2178)	0.0000	1	(4.2894)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	100	3,238.0000	333,100.00	323,800.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2178)	0.0000	1	(4.2894)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	600	3,238.0000	1,998,600.00	1,942,800.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.3068)	0.0000	1	(25.7365)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	100	3,238.0000	333,100.00	323,800.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2178)	0.0000	1	(4.2894)	02/04/2025
9719.T	01/14/2025	SDB3260427112	0	400	3,238.0000	1,332,400.00	1,295,200.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.8712)	0.0000	1	(17.1577)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	300	3,194.0000	999,300.00	958,200.00	0.0000	0.2270	25.00	0.00	(24.8593)	(26.2521)	0.0000	4	(51.1114)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	200	3,194.0000	666,200.00	638,800.00	0.0000	0.2270	25.00	0.00	(16.5729)	(17.5014)	0.0000	4	(34.0742)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	200	3,194.0000	666,200.00	638,800.00	0.0000	0.2270	25.00	0.00	(16.5729)	(17.5014)	0.0000	4	(34.0742)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	100	3,194.0000	333,100.00	319,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7507)	0.0000	4	(17.0371)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	2,100	3,194.0000	6,995,100.00	6,707,400.00	0.0000	0.2270	25.00	0.00	(174.0151)	(183.7644)	0.0000	4	(357.7795)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	600	3,194.0000	1,998,600.00	1,916,400.00	0.0000	0.2270	25.00	0.00	(49.7186)	(52.5041)	0.0000	4	(102.2227)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	300	3,194.0000	999,300.00	958,200.00	0.0000	0.2270	25.00	0.00	(24.8593)	(26.2521)	0.0000	4	(51.1114)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	500	3,194.0000	1,665,500.00	1,597,000.00	0.0000	0.2270	25.00	0.00	(41.4322)	(43.7534)	0.0000	4	(85.1856)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	400	3,194.0000	1,332,400.00	1,277,600.00	0.0000	0.2270	25.00	0.00	(33.1457)	(35.0027)	0.0000	4	(68.1485)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	4,100	3,194.0000	13,657,100.00	13,095,400.00	0.0000	0.2270	25.00	0.00	(339.7437)	(358.7781)	0.0000	4	(698.5218)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	1,100	3,194.0000	3,664,100.00	3,513,400.00	0.0000	0.2270	25.00	0.00	(91.1508)	(96.2575)	0.0000	4	(187.4083)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	100	3,194.0000	333,100.00	319,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7507)	0.0000	4	(17.0371)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	100	3,194.0000	333,100.00	319,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7507)	0.0000	4	(17.0371)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	600	3,194.0000	1,998,600.00	1,916,400.00	0.0000	0.2270	25.00	0.00	(49.7186)	(52.5041)	0.0000	4	(102.2227)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	100	3,194.0000	333,100.00	319,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(8.7507)	0.0000	4	(17.0371)	02/04/2025
9719.T	01/13/2025	SDB3260427112	0	400	3,194.0000	1,332,400.00	1,277,600.00	0.0000	0.2270	25.00	0.00	(33.1457)	(35.0027)	0.0000	4	(68.1485)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	300	3,254.0000	999,300.00	976,200.00	0.0000	0.2320	25.00	0.00	(6.3517)	(6.6863)	0.0000	1	(13.0380)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	200	3,254.0000	666,200.00	650,800.00	0.0000	0.2320	25.00	0.00	(4.2345)	(4.4575)	0.0000	1	(8.6920)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	200	3,254.0000	666,200.00	650,800.00	0.0000	0.2320	25.00	0.00	(4.2345)	(4.4575)	0.0000	1	(8.6920)	0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SCSK CORPORATION CMN (Cont.)																	
9719.T	01/09/2025	SDB3260427112	0	600	3,254.0000	1,998,600.00	1,952,400.00	0.0000	0.2320	25.00	0.00	(12.7034)	(13.3726)	0.0000	1	(26.0760)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	300	3,254.0000	999,300.00	976,200.00	0.0000	0.2320	25.00	0.00	(6.3517)	(6.6863)	0.0000	1	(13.0380)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	500	3,254.0000	1,665,500.00	1,627,000.00	0.0000	0.2320	25.00	0.00	(10.5862)	(11.1438)	0.0000	1	(21.7300)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	400	3,254.0000	1,332,400.00	1,301,600.00	0.0000	0.2320	25.00	0.00	(8.4690)	(8.9151)	0.0000	1	(17.3840)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	4,100	3,254.0000	13,657,100.00	13,341,400.00	0.0000	0.2320	25.00	0.00	(86.8068)	(91.3795)	0.0000	1	(178.1862)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	1,200	3,254.0000	3,997,200.00	3,904,800.00	0.0000	0.2320	25.00	0.00	(25.4069)	(26.7452)	0.0000	1	(52.1521)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	100	3,254.0000	333,100.00	325,400.00	0.0000	0.2320	25.00	0.00	(2.1172)	(2.2288)	0.0000	1	(4.3460)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	100	3,254.0000	333,100.00	325,400.00	0.0000	0.2320	25.00	0.00	(2.1172)	(2.2288)	0.0000	1	(4.3460)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	600	3,254.0000	1,998,600.00	1,952,400.00	0.0000	0.2320	25.00	0.00	(12.7034)	(13.3726)	0.0000	1	(26.0760)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	100	3,254.0000	333,100.00	325,400.00	0.0000	0.2320	25.00	0.00	(2.1172)	(2.2288)	0.0000	1	(4.3460)	02/04/2025
9719.T	01/09/2025	SDB3260427112	0	400	3,254.0000	1,332,400.00	1,301,600.00	0.0000	0.2320	25.00	0.00	(8.4690)	(8.9151)	0.0000	1	(17.3840)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	300	3,272.0000	999,300.00	981,600.00	0.0000	0.2310	25.00	0.00	(6.3243)	(6.7233)	0.0000	1	(13.0476)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	200	3,272.0000	666,200.00	654,400.00	0.0000	0.2310	25.00	0.00	(4.2162)	(4.4822)	0.0000	1	(8.6984)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	200	3,272.0000	666,200.00	654,400.00	0.0000	0.2310	25.00	0.00	(4.2162)	(4.4822)	0.0000	1	(8.6984)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	100	3,272.0000	333,100.00	327,200.00	0.0000	0.2310	25.00	0.00	(2.1081)	(2.2411)	0.0000	1	(4.3492)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	2,100	3,272.0000	6,995,100.00	6,871,200.00	0.0000	0.2310	25.00	0.00	(44.2704)	(47.0630)	0.0000	1	(91.3334)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	600	3,272.0000	1,998,600.00	1,963,200.00	0.0000	0.2310	25.00	0.00	(12.6487)	(13.4466)	0.0000	1	(26.0952)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	300	3,272.0000	999,300.00	981,600.00	0.0000	0.2310	25.00	0.00	(6.3243)	(6.7233)	0.0000	1	(13.0476)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	500	3,272.0000	1,665,500.00	1,636,000.00	0.0000	0.2310	25.00	0.00	(10.5406)	(11.2055)	0.0000	1	(21.7460)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	400	3,272.0000	1,332,400.00	1,308,800.00	0.0000	0.2310	25.00	0.00	(8.4324)	(8.9644)	0.0000	1	(17.3968)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	4,100	3,272.0000	13,657,100.00	13,415,200.00	0.0000	0.2310	25.00	0.00	(86.4326)	(91.8849)	0.0000	1	(178.3175)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	1,200	3,272.0000	3,997,200.00	3,926,400.00	0.0000	0.2310	25.00	0.00	(25.2973)	(26.8932)	0.0000	1	(52.1905)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	100	3,272.0000	333,100.00	327,200.00	0.0000	0.2310	25.00	0.00	(2.1081)	(2.2411)	0.0000	1	(4.3492)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	100	3,272.0000	333,100.00	327,200.00	0.0000	0.2310	25.00	0.00	(2.1081)	(2.2411)	0.0000	1	(4.3492)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	600	3,272.0000	1,998,600.00	1,963,200.00	0.0000	0.2310	25.00	0.00	(12.6487)	(13.4466)	0.0000	1	(26.0952)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	100	3,272.0000	333,100.00	327,200.00	0.0000	0.2310	25.00	0.00	(2.1081)	(2.2411)	0.0000	1	(4.3492)	02/04/2025
9719.T	01/08/2025	SDB3260427112	0	400	3,272.0000	1,332,400.00	1,308,800.00	0.0000	0.2310	25.00	0.00	(8.4324)	(8.9644)	0.0000	1	(17.3968)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	300	3,331.0000	999,300.00	999,300.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.8445)	0.0000	1	(13.0593)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	200	3,331.0000	666,200.00	666,200.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.5630)	0.0000	1	(8.7062)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	200	3,331.0000	666,200.00	666,200.00	0.0000	0.2270	25.00	0.00	(4.1432)	(4.5630)	0.0000	1	(8.7062)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	100	3,331.0000	333,100.00	333,100.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2815)	0.0000	1	(4.3531)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	2,100	3,331.0000	6,995,100.00	6,995,100.00	0.0000	0.2270	25.00	0.00	(43.5038)	(47.9116)	0.0000	1	(91.4154)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	600	3,331.0000	1,998,600.00	1,998,600.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.6890)	0.0000	1	(26.1187)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	300	3,331.0000	999,300.00	999,300.00	0.0000	0.2270	25.00	0.00	(6.2148)	(6.8445)	0.0000	1	(13.0593)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	500	3,331.0000	1,665,500.00	1,665,500.00	0.0000	0.2270	25.00	0.00	(10.3580)	(11.4075)	0.0000	1	(21.7656)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	400	3,331.0000	1,332,400.00	1,332,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(9.1260)	0.0000	1	(17.4125)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	4,100	3,331.0000	13,657,100.00	13,657,100.00	0.0000	0.2270	25.00	0.00	(84.9359)	(93.5418)	0.0000	1	(178.4777)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	1,500	3,331.0000	4,996,500.00	4,996,500.00	0.0000	0.2270	25.00	0.00	(31.0741)	(34.2226)	0.0000	1	(65.2967)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	100	3,331.0000	333,100.00	333,100.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2815)	0.0000	1	(4.3531)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	100	3,331.0000	333,100.00	333,100.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2815)	0.0000	1	(4.3531)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	600	3,331.0000	1,998,600.00	1,998,600.00	0.0000	0.2270	25.00	0.00	(12.4296)	(13.6890)	0.0000	1	(26.1187)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	100	3,331.0000	333,100.00	333,100.00	0.0000	0.2270	25.00	0.00	(2.0716)	(2.2815)	0.0000	1	(4.3531)	02/04/2025
9719.T	01/07/2025	SDB3260427112	0	400	3,331.0000	1,332,400.00	1,332,400.00	0.0000	0.2270	25.00	0.00	(8.2864)	(9.1260)	0.0000	1	(17.4125)	02/04/2025
TOTAL SCSK CORPORATION CMN												(2,625.4166)	(2,789.4370)	0.0000		(5,414.8536)	
SECOM CO., LTD. CMN																	
9735.T	01/17/2025	SDB3265345641	0	300	5,163.0000	1,556,629.75	1,548,900.00	0.0000	0.2270	25.00	0.00	(9.6810)	(10.6089)	0.0000	1	(20.2899)	02/04/2025
9735.T	01/16/2025	SDB3265345641	0	700	5,143.0000	3,632,136.07	3,600,100.00	0.0000	0.2270	25.00	0.00	(22.5889)	(24.6582)	0.0000	1	(47.2471)	02/04/2025
9735.T	01/16/2025	SDB3265345641	0	1,300	5,143.0000	6,778,740.59	6,685,900.00	0.0000	0.2270	25.00	0.00	(42.1582)	(45.7938)	0.0000	1	(87.9520)	02/04/2025
9735.T	01/15/2025	SDB3265345641	0	700	5,155.0000	3,632,136.07	3,608,500.00	0.0000	0.2270	25.00	0.00	(22.5889)	(24.7158)	0.0000	1	(47.3047)	02/04/2025
9735.T	01/15/2025	SDB3265345641	0	1,300	5,155.0000	6,778,740.59	6,701,500.00	0.0000	0.2270	25.00	0.00	(42.1582)	(45.9007)	0.0000	1	(88.0589)	02/04/2025
9735.T	01/14/2025	SDB3265345641	0	700	5,203.0000	3,632,136.07	3,642,100.00	0.0000	0.2270	25.00	0.00	(22.5889)	(24.9459)	0.0000	1	(47.5348)	02/04/2025
9735.T	01/14/2025	SDB3265345641	0	1,300	5,203.0000	6,778,740.59	6,763,900.00	0.0000	0.2270	25.00	0.00	(42.1582)	(46.3281)	0.0000	1	(88.4863)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SECOM CO., LTD. CMN (Cont.)																	
9735.T	01/13/2025	SDB3265345641	0	1,300	5,214.4158	6,778,740.59	6,778,740.59	0.0000	0.2270	25.00	0.00	(168.6328)	(185.7189)	0.0000	4	(354.3517)	02/04/2025
TOTAL SECOM CO., LTD. CMN													(372.5550)	(408.6703)	0.0000	(781.2253)	
SEIBU HOLDINGS INC CMN																	
9024.T	01/13/2025	SDB3264753530	0	500	3,390.0000	1,635,606.31	1,695,000.00	0.0000	0.2270	25.00	0.00	(40.6885)	(46.4384)	0.0000	4	(87.1269)	02/04/2025
9024.T	01/13/2025	SDB3264753530	0	600	3,390.0000	1,924,800.00	2,034,000.00	0.0000	0.2270	25.00	0.00	(47.8827)	(55.7260)	0.0000	4	(103.6087)	02/04/2025
9024.T	01/09/2025	SDB3264753530	0	500	3,357.0000	1,635,606.31	1,678,500.00	0.0000	0.2320	25.00	0.00	(10.3962)	(11.4966)	0.0000	1	(21.8928)	02/04/2025
9024.T	01/09/2025	SDB3264753530	0	900	3,357.0000	2,887,200.00	3,021,300.00	0.0000	0.2320	25.00	0.00	(18.3515)	(20.6938)	0.0000	1	(39.0454)	02/04/2025
9024.T	01/09/2025	SDB3264753530	0	200	3,357.0000	641,600.00	671,400.00	0.0000	0.2320	25.00	0.00	(4.0781)	(4.5986)	0.0000	1	(8.6767)	02/04/2025
9024.T	01/08/2025	SDB3264753530	0	500	3,278.0000	1,635,606.31	1,639,000.00	0.0000	0.2310	25.00	0.00	(10.3514)	(11.2260)	0.0000	1	(21.5774)	02/04/2025
9024.T	01/08/2025	SDB3264753530	0	900	3,278.0000	2,887,200.00	2,950,200.00	0.0000	0.2310	25.00	0.00	(18.2724)	(20.2068)	0.0000	1	(38.4793)	02/04/2025
9024.T	01/08/2025	SDB3264753530	0	300	3,278.0000	962,400.00	983,400.00	0.0000	0.2310	25.00	0.00	(6.0908)	(6.7356)	0.0000	1	(12.8264)	02/04/2025
9024.T	01/07/2025	SDB3264753530	0	900	3,208.0000	2,887,200.00	2,887,200.00	0.0000	0.2270	25.00	0.00	(17.9560)	(19.7753)	0.0000	1	(37.7314)	02/04/2025
9024.T	01/07/2025	SDB3264753530	0	300	3,208.0000	962,400.00	962,400.00	0.0000	0.2270	25.00	0.00	(5.9853)	(6.5918)	0.0000	1	(12.5771)	02/04/2025
TOTAL SEIBU HOLDINGS INC CMN													(180.0530)	(203.4890)	0.0000	(383.5420)	
SEVEN BANK CMN																	
8410.T	01/17/2025	SDB3263530540	0	6,500	305.3000	1,964,167.66	1,984,450.00	0.0000	0.2270	25.00	0.00	(12.2155)	(13.5921)	0.0000	1	(25.8076)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	7,700	305.3000	2,329,221.39	2,350,810.00	0.0000	0.2270	25.00	0.00	(14.4858)	(16.1014)	0.0000	1	(30.5873)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	23,600	305.3000	7,184,616.96	7,205,080.00	0.0000	0.2270	25.00	0.00	(44.6824)	(49.3499)	0.0000	1	(94.0323)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	9,800	305.3000	3,020,266.30	2,991,940.00	0.0000	0.2270	25.00	0.00	(18.7836)	(20.4927)	0.0000	1	(39.2763)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	4,500	305.3000	1,391,090.41	1,373,850.00	0.0000	0.2270	25.00	0.00	(8.6514)	(9.4099)	0.0000	1	(18.0614)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	4,500	305.3000	1,402,650.00	1,373,850.00	0.0000	0.2270	25.00	0.00	(8.7233)	(9.4099)	0.0000	1	(18.1333)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	7,700	305.3000	2,400,090.00	2,350,810.00	0.0000	0.2270	25.00	0.00	(14.9266)	(16.1014)	0.0000	1	(31.0280)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	34,200	305.3000	10,660,140.00	10,441,260.00	0.0000	0.2270	25.00	0.00	(66.2973)	(71.5155)	0.0000	1	(137.8128)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	14,700	305.3000	4,581,990.00	4,487,910.00	0.0000	0.2270	25.00	0.00	(28.4962)	(30.7391)	0.0000	1	(59.2353)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	22,100	305.3000	6,888,570.00	6,747,130.00	0.0000	0.2270	25.00	0.00	(42.8412)	(46.2132)	0.0000	1	(89.0545)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	48,900	305.3000	15,242,130.00	14,929,170.00	0.0000	0.2270	25.00	0.00	(94.7935)	(102.2546)	0.0000	1	(197.0481)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	16,900	305.3000	5,267,730.00	5,159,570.00	0.0000	0.2270	25.00	0.00	(32.7610)	(35.3395)	0.0000	1	(68.1005)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	27,400	305.3000	8,540,580.00	8,365,220.00	0.0000	0.2270	25.00	0.00	(53.1154)	(57.2960)	0.0000	1	(110.4114)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	8,200	305.3000	2,555,940.00	2,503,460.00	0.0000	0.2270	25.00	0.00	(15.8958)	(17.1470)	0.0000	1	(33.0428)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	6,200	305.3000	1,932,540.00	1,892,860.00	0.0000	0.2270	25.00	0.00	(12.0188)	(12.9648)	0.0000	1	(24.9836)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	18,000	305.3000	5,610,600.00	5,495,400.00	0.0000	0.2270	25.00	0.00	(34.8933)	(37.6397)	0.0000	1	(72.5330)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	6,600	305.3000	2,057,220.00	2,014,980.00	0.0000	0.2270	25.00	0.00	(12.7942)	(13.8012)	0.0000	1	(26.5955)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	700	305.3000	218,190.00	213,710.00	0.0000	0.2270	25.00	0.00	(1.3570)	(1.4638)	0.0000	1	(2.8207)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	8,000	305.3000	2,493,600.00	2,442,400.00	0.0000	0.2270	25.00	0.00	(15.5081)	(16.7288)	0.0000	1	(32.2369)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	4,300	305.3000	1,340,310.00	1,312,790.00	0.0000	0.2270	25.00	0.00	(8.3356)	(8.9917)	0.0000	1	(17.3273)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	500	305.3000	155,850.00	152,650.00	0.0000	0.2270	25.00	0.00	(0.9693)	(1.0455)	0.0000	1	(2.0148)	02/04/2025
8410.T	01/17/2025	SDB3263530540	0	14,400	305.3000	4,488,480.00	4,396,320.00	0.0000	0.2270	25.00	0.00	(27.9147)	(30.1118)	0.0000	1	(58.0264)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	6,500	305.0000	1,964,167.66	1,982,500.00	0.0000	0.2270	25.00	0.00	(12.2155)	(13.5788)	0.0000	1	(25.7943)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	7,700	305.0000	2,329,221.39	2,348,500.00	0.0000	0.2270	25.00	0.00	(14.4858)	(16.0856)	0.0000	1	(30.5715)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	23,600	305.0000	7,184,616.96	7,198,000.00	0.0000	0.2270	25.00	0.00	(44.6824)	(49.3014)	0.0000	1	(93.9838)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	9,800	305.0000	3,020,266.30	2,989,000.00	0.0000	0.2270	25.00	0.00	(18.7836)	(20.4726)	0.0000	1	(39.2562)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	4,500	305.0000	1,391,090.41	1,372,500.00	0.0000	0.2270	25.00	0.00	(8.6514)	(9.4007)	0.0000	1	(18.0521)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	4,500	305.0000	1,402,650.00	1,372,500.00	0.0000	0.2270	25.00	0.00	(8.7233)	(9.4007)	0.0000	1	(18.1240)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	7,700	305.0000	2,400,090.00	2,348,500.00	0.0000	0.2270	25.00	0.00	(14.9266)	(16.0856)	0.0000	1	(31.0122)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	34,200	305.0000	10,660,140.00	10,431,000.00	0.0000	0.2270	25.00	0.00	(66.2973)	(71.4452)	0.0000	1	(137.7425)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	14,700	305.0000	4,581,990.00	4,483,500.00	0.0000	0.2270	25.00	0.00	(28.4962)	(30.7089)	0.0000	1	(59.2051)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	22,100	305.0000	6,888,570.00	6,740,500.00	0.0000	0.2270	25.00	0.00	(42.8412)	(46.1678)	0.0000	1	(89.0091)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	48,900	305.0000	15,242,130.00	14,914,500.00	0.0000	0.2270	25.00	0.00	(94.7935)	(102.1541)	0.0000	1	(196.9476)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	16,900	305.0000	5,267,730.00	5,154,500.00	0.0000	0.2270	25.00	0.00	(32.7610)	(35.3048)	0.0000	1	(68.0657)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	27,400	305.0000	8,540,580.00	8,357,000.00	0.0000	0.2270	25.00	0.00	(53.1154)	(57.2397)	0.0000	1	(110.3551)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	8,200	305.0000	2,555,940.00	2,501,000.00	0.0000	0.2270	25.00	0.00	(15.8958)	(17.1301)	0.0000	1	(33.0260)	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SEVEN BANK CMN (Cont.)																	
8410.T	01/16/2025	SDB3263530540	0	6,200	305.0000	1,932,540.00	1,891,000.00	0.0000	0.2270	25.00	0.00	(12.0188)	(12.9521)	0.0000	1	(24.9709)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	18,000	305.0000	5,610,600.00	5,490,000.00	0.0000	0.2270	25.00	0.00	(34.8933)	(37.6027)	0.0000	1	(72.4961)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	6,600	305.0000	2,057,220.00	2,013,000.00	0.0000	0.2270	25.00	0.00	(12.7942)	(13.7877)	0.0000	1	(26.5819)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	700	305.0000	218,190.00	213,500.00	0.0000	0.2270	25.00	0.00	(1.3570)	(1.4623)	0.0000	1	(2.8193)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	8,000	305.0000	2,493,600.00	2,440,000.00	0.0000	0.2270	25.00	0.00	(15.5081)	(16.7123)	0.0000	1	(32.2205)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	4,300	305.0000	1,340,310.00	1,311,500.00	0.0000	0.2270	25.00	0.00	(8.3356)	(8.9829)	0.0000	1	(17.3185)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	500	305.0000	155,850.00	152,500.00	0.0000	0.2270	25.00	0.00	(0.9693)	(1.0445)	0.0000	1	(2.0138)	02/04/2025
8410.T	01/16/2025	SDB3263530540	0	14,400	305.0000	4,488,480.00	4,392,000.00	0.0000	0.2270	25.00	0.00	(27.9147)	(30.0822)	0.0000	1	(57.9968)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	6,500	304.7000	1,964,167.66	1,980,550.00	0.0000	0.2270	25.00	0.00	(12.2155)	(13.5654)	0.0000	1	(25.7809)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	7,700	304.7000	2,329,221.39	2,346,190.00	0.0000	0.2270	25.00	0.00	(14.4858)	(16.0698)	0.0000	1	(30.5556)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	23,600	304.7000	7,184,616.96	7,190,920.00	0.0000	0.2270	25.00	0.00	(44.6824)	(49.2529)	0.0000	1	(93.9353)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	9,800	304.7000	3,020,266.30	2,986,060.00	0.0000	0.2270	25.00	0.00	(18.7836)	(20.4525)	0.0000	1	(39.2360)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	4,500	304.7000	1,391,090.41	1,371,150.00	0.0000	0.2270	25.00	0.00	(8.6514)	(9.3914)	0.0000	1	(18.0429)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	4,500	304.7000	1,402,650.00	1,371,150.00	0.0000	0.2270	25.00	0.00	(8.7233)	(9.3914)	0.0000	1	(18.1148)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	7,700	304.7000	2,400,090.00	2,346,190.00	0.0000	0.2270	25.00	0.00	(14.9266)	(16.0698)	0.0000	1	(30.9964)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	34,200	304.7000	10,660,140.00	10,420,740.00	0.0000	0.2270	25.00	0.00	(66.2973)	(71.3749)	0.0000	1	(137.6722)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	14,700	304.7000	4,581,990.00	4,479,090.00	0.0000	0.2270	25.00	0.00	(28.4962)	(30.6787)	0.0000	1	(59.1749)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	22,100	304.7000	6,888,570.00	6,733,870.00	0.0000	0.2270	25.00	0.00	(42.8412)	(46.1224)	0.0000	1	(88.9636)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	48,900	304.7000	15,242,130.00	14,899,830.00	0.0000	0.2270	25.00	0.00	(94.7935)	(102.0536)	0.0000	1	(196.8472)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	16,900	304.7000	5,267,730.00	5,149,430.00	0.0000	0.2270	25.00	0.00	(32.7610)	(35.2701)	0.0000	1	(68.0310)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	27,400	304.7000	8,540,580.00	8,348,780.00	0.0000	0.2270	25.00	0.00	(53.1154)	(57.1834)	0.0000	1	(110.2988)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	8,200	304.7000	2,555,940.00	2,498,540.00	0.0000	0.2270	25.00	0.00	(15.8958)	(17.1133)	0.0000	1	(33.0091)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	6,200	304.7000	1,932,540.00	1,889,140.00	0.0000	0.2270	25.00	0.00	(12.0188)	(12.9393)	0.0000	1	(24.9581)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	18,000	304.7000	5,610,600.00	5,484,600.00	0.0000	0.2270	25.00	0.00	(34.8933)	(37.5658)	0.0000	1	(72.4591)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	6,600	304.7000	2,057,220.00	2,011,020.00	0.0000	0.2270	25.00	0.00	(12.7942)	(13.7741)	0.0000	1	(26.5683)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	700	304.7000	218,190.00	213,290.00	0.0000	0.2270	25.00	0.00	(1.3570)	(1.4609)	0.0000	1	(2.8179)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	8,000	304.7000	2,493,600.00	2,437,600.00	0.0000	0.2270	25.00	0.00	(15.5081)	(16.6959)	0.0000	1	(32.2040)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	4,300	304.7000	1,340,310.00	1,310,210.00	0.0000	0.2270	25.00	0.00	(8.3356)	(8.9740)	0.0000	1	(17.3097)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	500	304.7000	155,850.00	152,350.00	0.0000	0.2270	25.00	0.00	(0.9693)	(1.0435)	0.0000	1	(2.0128)	02/04/2025
8410.T	01/15/2025	SDB3263530540	0	14,400	304.7000	4,488,480.00	4,387,680.00	0.0000	0.2270	25.00	0.00	(27.9147)	(30.0526)	0.0000	1	(57.9673)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	7,700	301.0000	2,329,221.39	2,317,700.00	0.0000	0.2270	25.00	0.00	(14.4858)	(15.8747)	0.0000	1	(30.3605)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	23,600	301.0000	7,184,616.96	7,103,600.00	0.0000	0.2270	25.00	0.00	(44.6824)	(48.6548)	0.0000	1	(93.3372)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	9,800	301.0000	3,020,266.30	2,949,800.00	0.0000	0.2270	25.00	0.00	(18.7836)	(20.2041)	0.0000	1	(38.9877)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	4,500	301.0000	1,391,090.41	1,354,500.00	0.0000	0.2270	25.00	0.00	(8.6514)	(9.2774)	0.0000	1	(17.9288)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	4,500	301.0000	1,402,650.00	1,354,500.00	0.0000	0.2270	25.00	0.00	(8.7233)	(9.2774)	0.0000	1	(18.0007)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	7,700	301.0000	2,400,090.00	2,317,700.00	0.0000	0.2270	25.00	0.00	(14.9266)	(15.8747)	0.0000	1	(30.8012)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	34,200	301.0000	10,660,140.00	10,294,200.00	0.0000	0.2270	25.00	0.00	(66.2973)	(70.5082)	0.0000	1	(136.8055)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	14,700	301.0000	4,581,990.00	4,424,700.00	0.0000	0.2270	25.00	0.00	(28.4962)	(30.3062)	0.0000	1	(58.8024)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	22,100	301.0000	6,888,570.00	6,652,100.00	0.0000	0.2270	25.00	0.00	(42.8412)	(45.5623)	0.0000	1	(88.4036)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	48,900	301.0000	15,242,130.00	14,718,900.00	0.0000	0.2270	25.00	0.00	(94.7935)	(100.8144)	0.0000	1	(195.6079)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	16,900	301.0000	5,267,730.00	5,086,900.00	0.0000	0.2270	25.00	0.00	(32.7610)	(34.8418)	0.0000	1	(67.6027)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	27,400	301.0000	8,540,580.00	8,247,400.00	0.0000	0.2270	25.00	0.00	(53.1154)	(56.4890)	0.0000	1	(109.6044)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	8,200	301.0000	2,555,940.00	2,468,200.00	0.0000	0.2270	25.00	0.00	(15.8958)	(16.9055)	0.0000	1	(32.8013)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	6,200	301.0000	1,932,540.00	1,866,200.00	0.0000	0.2270	25.00	0.00	(12.0188)	(12.7822)	0.0000	1	(24.8010)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	18,000	301.0000	5,610,600.00	5,418,000.00	0.0000	0.2270	25.00	0.00	(34.8933)	(37.1096)	0.0000	1	(72.0029)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	6,600	301.0000	2,057,220.00	1,986,600.00	0.0000	0.2270	25.00	0.00	(12.7942)	(13.6068)	0.0000	1	(26.4011)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	700	301.0000	218,190.00	210,700.00	0.0000	0.2270	25.00	0.00	(1.3570)	(1.4432)	0.0000	1	(2.8001)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	8,000	301.0000	2,493,600.00	2,408,000.00	0.0000	0.2270	25.00	0.00	(15.5081)	(16.4932)	0.0000	1	(32.0013)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	4,300	301.0000	1,340,310.00	1,294,300.00	0.0000	0.2270	25.00	0.00	(8.3356)	(8.8651)	0.0000	1	(17.2007)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	500	301.0000	155,850.00	150,500.00	0.0000	0.2270	25.00	0.00	(0.9693)	(1.0308)	0.0000	1	(2.0001)	02/04/2025
8410.T	01/14/2025	SDB3263530540	0	14,400	301.0000	4,488,480.00	4,										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SEVEN BANK CMN (Cont.)																	
8410.T	01/13/2025	SDB3263530540	0	4,500	304.5000	1,391,090.41	1,370,250.00	0.0000	0.2270	25.00	0.00	(34.6058)	(37.5411)	0.0000	4	(72.1469)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	4,500	304.5000	1,402,650.00	1,370,250.00	0.0000	0.2270	25.00	0.00	(34.8933)	(37.5411)	0.0000	4	(72.4344)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	7,700	304.5000	2,400,090.00	2,344,650.00	0.0000	0.2270	25.00	0.00	(59.7063)	(64.2370)	0.0000	4	(123.9433)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	34,200	304.5000	10,660,140.00	10,413,900.00	0.0000	0.2270	25.00	0.00	(265.1892)	(285.3123)	0.0000	4	(550.5016)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	14,700	304.5000	4,581,990.00	4,476,150.00	0.0000	0.2270	25.00	0.00	(113.9848)	(122.6342)	0.0000	4	(236.6191)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	22,100	304.5000	6,888,570.00	6,729,450.00	0.0000	0.2270	25.00	0.00	(171.3650)	(184.3685)	0.0000	4	(355.7335)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	48,900	304.5000	15,242,130.00	14,890,050.00	0.0000	0.2270	25.00	0.00	(379.1741)	(407.9466)	0.0000	4	(787.1207)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	16,900	304.5000	5,267,730.00	5,146,050.00	0.0000	0.2270	25.00	0.00	(131.0438)	(140.9877)	0.0000	4	(272.0315)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	27,400	304.5000	8,540,580.00	8,343,300.00	0.0000	0.2270	25.00	0.00	(212.4616)	(228.5836)	0.0000	4	(441.0451)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	8,200	304.5000	2,555,940.00	2,496,900.00	0.0000	0.2270	25.00	0.00	(63.5834)	(68.4082)	0.0000	4	(131.9916)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	6,200	304.5000	1,932,540.00	1,887,900.00	0.0000	0.2270	25.00	0.00	(48.0752)	(51.7233)	0.0000	4	(99.7985)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	18,000	304.5000	5,610,600.00	5,481,000.00	0.0000	0.2270	25.00	0.00	(139.5733)	(150.1644)	0.0000	4	(289.7377)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	6,600	304.5000	2,057,220.00	2,009,700.00	0.0000	0.2270	25.00	0.00	(51.1769)	(55.0603)	0.0000	4	(106.2371)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	700	304.5000	218,190.00	213,150.00	0.0000	0.2270	25.00	0.00	(5.4278)	(5.8397)	0.0000	4	(11.2676)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	8,000	304.5000	2,493,600.00	2,436,000.00	0.0000	0.2270	25.00	0.00	(62.0326)	(66.7397)	0.0000	4	(128.7723)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	4,300	304.5000	1,340,310.00	1,309,350.00	0.0000	0.2270	25.00	0.00	(33.3425)	(35.8726)	0.0000	4	(69.2151)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	500	304.5000	155,850.00	152,250.00	0.0000	0.2270	25.00	0.00	(4.1712)	(4.7172)	0.0000	4	(8.0483)	02/04/2025
8410.T	01/13/2025	SDB3263530540	0	14,400	304.5000	4,488,480.00	4,384,800.00	0.0000	0.2270	25.00	0.00	(111.6586)	(120.1315)	0.0000	4	(231.7901)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	9,800	306.9000	3,020,266.30	3,007,620.00	0.0000	0.2320	25.00	0.00	(19.1973)	(20.6001)	0.0000	1	(39.7974)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	4,500	306.9000	1,391,090.41	1,381,050.00	0.0000	0.2320	25.00	0.00	(8.8420)	(9.4592)	0.0000	1	(18.3012)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	4,500	306.9000	1,402,650.00	1,381,050.00	0.0000	0.2320	25.00	0.00	(8.9155)	(9.4592)	0.0000	1	(18.3747)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	7,700	306.9000	2,400,090.00	2,363,130.00	0.0000	0.2320	25.00	0.00	(15.2554)	(16.1858)	0.0000	1	(31.4412)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	34,200	306.9000	10,660,140.00	10,495,980.00	0.0000	0.2320	25.00	0.00	(67.7576)	(71.8903)	0.0000	1	(139.6479)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	14,700	306.9000	4,581,990.00	4,511,430.00	0.0000	0.2320	25.00	0.00	(29.1239)	(30.9002)	0.0000	1	(60.0241)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	22,100	306.9000	6,888,570.00	6,782,490.00	0.0000	0.2320	25.00	0.00	(43.7849)	(46.4554)	0.0000	1	(90.2403)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	48,900	306.9000	15,242,130.00	15,007,410.00	0.0000	0.2320	25.00	0.00	(96.8815)	(102.7905)	0.0000	1	(199.6720)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	16,900	306.9000	5,267,730.00	5,186,610.00	0.0000	0.2320	25.00	0.00	(33.4826)	(35.5247)	0.0000	1	(69.0073)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	27,400	306.9000	8,540,580.00	8,409,060.00	0.0000	0.2320	25.00	0.00	(54.2853)	(57.5963)	0.0000	1	(111.8816)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	8,200	306.9000	2,555,940.00	2,516,580.00	0.0000	0.2320	25.00	0.00	(16.2460)	(17.2368)	0.0000	1	(33.4828)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	6,200	306.9000	1,932,540.00	1,902,780.00	0.0000	0.2320	25.00	0.00	(12.2835)	(13.0327)	0.0000	1	(25.3163)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	18,000	306.9000	5,610,600.00	5,524,200.00	0.0000	0.2320	25.00	0.00	(35.6619)	(37.8370)	0.0000	1	(73.4989)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	6,600	306.9000	2,057,220.00	2,025,540.00	0.0000	0.2320	25.00	0.00	(13.0760)	(13.8736)	0.0000	1	(26.9496)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	700	306.9000	218,190.00	214,830.00	0.0000	0.2320	25.00	0.00	(1.3869)	(1.4714)	0.0000	1	(2.8583)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	8,000	306.9000	2,493,600.00	2,455,200.00	0.0000	0.2320	25.00	0.00	(15.8497)	(16.8164)	0.0000	1	(32.6662)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	4,300	306.9000	1,340,310.00	1,319,670.00	0.0000	0.2320	25.00	0.00	(8.5192)	(9.0388)	0.0000	1	(17.5581)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	500	306.9000	155,850.00	153,450.00	0.0000	0.2320	25.00	0.00	(0.9906)	(1.0510)	0.0000	1	(2.0416)	02/04/2025
8410.T	01/09/2025	SDB3263530540	0	14,400	306.9000	4,488,480.00	4,419,360.00	0.0000	0.2320	25.00	0.00	(28.5295)	(30.2696)	0.0000	1	(58.7991)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	4,500	307.4000	1,391,090.41	1,383,300.00	0.0000	0.2310	25.00	0.00	(8.8039)	(9.4747)	0.0000	1	(18.2785)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	4,500	307.4000	1,402,650.00	1,383,300.00	0.0000	0.2310	25.00	0.00	(8.8770)	(9.4747)	0.0000	1	(18.3517)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	7,700	307.4000	2,400,090.00	2,366,980.00	0.0000	0.2310	25.00	0.00	(15.1896)	(16.2122)	0.0000	1	(31.4018)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	34,200	307.4000	10,660,140.00	10,513,080.00	0.0000	0.2310	25.00	0.00	(67.4655)	(72.0074)	0.0000	1	(139.4729)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	14,700	307.4000	4,581,990.00	4,518,780.00	0.0000	0.2310	25.00	0.00	(28.9983)	(30.9505)	0.0000	1	(59.9489)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	22,100	307.4000	6,888,570.00	6,793,540.00	0.0000	0.2310	25.00	0.00	(43.5962)	(46.5311)	0.0000	1	(90.1273)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	48,900	307.4000	15,242,130.00	15,031,860.00	0.0000	0.2310	25.00	0.00	(96.4639)	(102.9579)	0.0000	1	(199.4218)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	16,900	307.4000	5,267,730.00	5,195,060.00	0.0000	0.2310	25.00	0.00	(33.3382)	(35.5826)	0.0000	1	(68.9208)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	27,400	307.4000	8,540,580.00	8,422,760.00	0.0000	0.2310	25.00	0.00	(54.0513)	(57.6901)	0.0000	1	(111.7415)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	8,200	307.4000	2,555,940.00	2,520,680.00	0.0000	0.2310	25.00	0.00	(16.1759)	(17.2649)	0.0000	1	(33.4409)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	6,200	307.4000	1,932,540.00	1,905,880.00	0.0000	0.2310	25.00	0.00	(12.2306)	(13.0540)	0.0000	1	(25.2846)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	18,000	307.4000	5,610,600.00	5,533,200.00	0.0000	0.2310	25.00	0.00	(35.5082)	(37.8986)	0.0000	1	(73.4068)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	6,600	307.4000	2,057,220.00	2,028,840.00	0.0000	0.2310	25.00	0.00	(13.0197)	(13.8962)	0.0000	1	(26.9158)	02/04/2025
8410.T	01/08/2025	SDB32635															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SEVEN BANK CMN (Cont.)																	
8410.T	01/08/2025	SDB3263530540	0	500	307.4000	155,850.00	153,700.00	0.0000	0.2310	25.00	0.00	(0.9863)	(1.0527)	0.0000	1	(2.0391)	02/04/2025
8410.T	01/08/2025	SDB3263530540	0	14,400	307.4000	4,488,480.00	4,426,560.00	0.0000	0.2310	25.00	0.00	(28.4065)	(30.3189)	0.0000	1	(58.7254)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	4,500	311.7000	1,402,650.00	1,402,650.00	0.0000	0.2270	25.00	0.00	(8.7233)	(9.6072)	0.0000	1	(18.3305)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	7,700	311.7000	2,400,090.00	2,400,090.00	0.0000	0.2270	25.00	0.00	(14.9266)	(16.4390)	0.0000	1	(31.3656)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	34,200	311.7000	10,660,140.00	10,660,140.00	0.0000	0.2270	25.00	0.00	(66.2973)	(73.0147)	0.0000	1	(139.3120)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	14,700	311.7000	4,581,990.00	4,581,990.00	0.0000	0.2270	25.00	0.00	(28.4962)	(31.3835)	0.0000	1	(59.8797)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	22,100	311.7000	6,888,570.00	6,888,570.00	0.0000	0.2270	25.00	0.00	(42.8412)	(47.1820)	0.0000	1	(90.0232)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	48,900	311.7000	15,242,130.00	15,242,130.00	0.0000	0.2270	25.00	0.00	(94.7935)	(104.3982)	0.0000	1	(199.1917)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	16,900	311.7000	5,267,730.00	5,267,730.00	0.0000	0.2270	25.00	0.00	(32.7610)	(36.0803)	0.0000	1	(68.8413)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	27,400	311.7000	8,540,580.00	8,540,580.00	0.0000	0.2270	25.00	0.00	(53.1154)	(58.4971)	0.0000	1	(111.6125)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	8,200	311.7000	2,555,940.00	2,555,940.00	0.0000	0.2270	25.00	0.00	(15.8958)	(17.5064)	0.0000	1	(33.4023)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	6,200	311.7000	1,932,540.00	1,932,540.00	0.0000	0.2270	25.00	0.00	(12.0188)	(13.2366)	0.0000	1	(25.2554)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	18,000	311.7000	5,610,600.00	5,610,600.00	0.0000	0.2270	25.00	0.00	(34.8933)	(38.4288)	0.0000	1	(73.3221)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	6,600	311.7000	2,057,220.00	2,057,220.00	0.0000	0.2270	25.00	0.00	(12.7942)	(14.0905)	0.0000	1	(26.8848)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	700	311.7000	218,190.00	218,190.00	0.0000	0.2270	25.00	0.00	(1.3570)	(1.4945)	0.0000	1	(2.8514)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	8,000	311.7000	2,493,600.00	2,493,600.00	0.0000	0.2270	25.00	0.00	(15.5081)	(17.0795)	0.0000	1	(32.5876)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	4,300	311.7000	1,340,310.00	1,340,310.00	0.0000	0.2270	25.00	0.00	(8.3356)	(9.1802)	0.0000	1	(17.5158)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	500	311.7000	155,850.00	155,850.00	0.0000	0.2270	25.00	0.00	(0.9693)	(1.0675)	0.0000	1	(2.0367)	02/04/2025
8410.T	01/07/2025	SDB3263530540	0	14,400	311.7000	4,488,480.00	4,488,480.00	0.0000	0.2270	25.00	0.00	(27.9147)	(30.7430)	0.0000	1	(58.6577)	02/04/2025
TOTAL SEVEN BANK CMN												(5,915.1271)	(6,375.4745)	0.0000		(12,290.6016)	
SHIMADZU CORP. CMN SRS#17697749																	
7701.T	01/17/2025	SDB3265604089	0	400	4,286.0000	1,714,411.43	1,714,400.00	0.0000	0.2270	25.00	0.00	(10.6622)	(11.7425)	0.0000	1	(22.4047)	02/04/2025
7701.T	01/17/2025	SDB3265604089	0	1,100	4,286.0000	4,689,304.79	4,714,600.00	0.0000	0.2270	25.00	0.00	(29.1636)	(32.2918)	0.0000	1	(61.4554)	02/04/2025
7701.T	01/16/2025	SDB3265604089	0	1,100	4,263.0044	4,689,304.79	4,689,304.79	0.0000	0.2270	25.00	0.00	(29.1636)	(32.1185)	0.0000	1	(61.2821)	02/04/2025
TOTAL SHIMADZU CORP. CMN SRS#17697749												(68.9895)	(76.1528)	0.0000		(145.1422)	
SHIMAMURA CO LTD CMN																	
8227.T	01/17/2025	SDB3260760813	0	300	8,492.0000	2,644,200.00	2,547,600.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.4493)	0.0000	1	(33.8941)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	600	8,492.0000	5,288,400.00	5,095,200.00	0.0000	0.2270	25.00	0.00	(32.8895)	(34.8986)	0.0000	1	(67.7881)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	400	8,492.0000	3,525,600.00	3,396,800.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.2658)	0.0000	1	(45.1921)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	100	8,492.0000	881,400.00	849,200.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.8164)	0.0000	1	(11.2980)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	300	8,492.0000	2,644,200.00	2,547,600.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.4493)	0.0000	1	(33.8941)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	100	8,492.0000	881,400.00	849,200.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.8164)	0.0000	1	(11.2980)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	200	8,492.0000	1,762,800.00	1,698,400.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.6329)	0.0000	1	(22.5960)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	200	8,492.0000	1,762,800.00	1,698,400.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.6329)	0.0000	1	(22.5960)	02/04/2025
8227.T	01/17/2025	SDB3260760813	0	400	8,492.0000	3,525,600.00	3,396,800.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.2658)	0.0000	1	(45.1921)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	300	8,520.0000	2,644,200.00	2,556,000.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.5068)	0.0000	1	(33.9516)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	600	8,520.0000	5,288,400.00	5,112,000.00	0.0000	0.2270	25.00	0.00	(32.8895)	(35.0137)	0.0000	1	(67.9032)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	400	8,520.0000	3,525,600.00	3,408,000.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.3425)	0.0000	1	(45.2688)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	100	8,520.0000	881,400.00	852,000.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.8356)	0.0000	1	(11.3172)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	300	8,520.0000	2,644,200.00	2,556,000.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.5068)	0.0000	1	(33.9516)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	100	8,520.0000	881,400.00	852,000.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.8356)	0.0000	1	(11.3172)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	200	8,520.0000	1,762,800.00	1,704,000.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.6712)	0.0000	1	(22.6344)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	200	8,520.0000	1,762,800.00	1,704,000.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.6712)	0.0000	1	(22.6344)	02/04/2025
8227.T	01/16/2025	SDB3260760813	0	400	8,520.0000	3,525,600.00	3,408,000.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.3425)	0.0000	1	(45.2688)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	300	8,629.0000	2,644,200.00	2,588,700.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.7308)	0.0000	1	(34.1756)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	600	8,629.0000	5,288,400.00	5,177,400.00	0.0000	0.2270	25.00	0.00	(32.8895)	(35.4616)	0.0000	1	(68.3511)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	400	8,629.0000	3,525,600.00	3,451,600.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.6411)	0.0000	1	(45.5674)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	100	8,629.0000	881,400.00	862,900.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.9103)	0.0000	1	(11.3919)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	300	8,629.0000	2,644,200.00	2,588,700.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.7308)	0.0000	1	(34.1756)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	100	8,629.0000	881,400.00	862,900.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.9103)	0.0000	1	(11.3919)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	100	8,629.0000	881,400.00	862,900.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.9103)	0.0000	1	(11.3919)	02/04/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SHIMAMURA CO LTD CMN (Cont.)																	
8227.T	01/15/2025	SDB3260760813	0	200	8,629.0000	1,762,800.00	1,725,800.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.8205)	0.0000	1	(22.7837)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	800	8,629.0000	7,051,200.00	6,903,200.00	0.0000	0.2270	25.00	0.00	(43.8527)	(47.2822)	0.0000	1	(91.1349)	02/04/2025
8227.T	01/15/2025	SDB3260760813	0	400	8,629.0000	3,525,600.00	3,451,600.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.6411)	0.0000	1	(45.5674)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	300	8,461.0000	2,644,200.00	2,538,300.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.3856)	0.0000	1	(33.8304)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	600	8,461.0000	5,288,400.00	5,076,600.00	0.0000	0.2270	25.00	0.00	(32.8895)	(34.7712)	0.0000	1	(67.6607)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	400	8,461.0000	3,525,600.00	3,384,400.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.1808)	0.0000	1	(45.1072)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	100	8,461.0000	881,400.00	846,100.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.7952)	0.0000	1	(11.2768)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	300	8,461.0000	2,644,200.00	2,538,300.00	0.0000	0.2270	25.00	0.00	(16.4448)	(17.3856)	0.0000	1	(33.8304)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	100	8,461.0000	881,400.00	846,100.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.7952)	0.0000	1	(11.2768)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	100	8,461.0000	881,400.00	846,100.00	0.0000	0.2270	25.00	0.00	(5.4816)	(5.7952)	0.0000	1	(11.2768)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	200	8,461.0000	1,762,800.00	1,692,200.00	0.0000	0.2270	25.00	0.00	(10.9632)	(11.5904)	0.0000	1	(22.5536)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	800	8,461.0000	7,051,200.00	6,768,800.00	0.0000	0.2270	25.00	0.00	(43.8527)	(46.3616)	0.0000	1	(90.2143)	02/04/2025
8227.T	01/14/2025	SDB3260760813	0	400	8,461.0000	3,525,600.00	3,384,400.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.1808)	0.0000	1	(45.1072)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	300	8,544.0000	2,644,200.00	2,563,200.00	0.0000	0.2270	25.00	0.00	(65.7790)	(70.2247)	0.0000	4	(136.0037)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	600	8,544.0000	5,288,400.00	5,126,400.00	0.0000	0.2270	25.00	0.00	(131.5580)	(140.4493)	0.0000	4	(272.0073)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	400	8,544.0000	3,525,600.00	3,417,600.00	0.0000	0.2270	25.00	0.00	(87.7053)	(93.6329)	0.0000	4	(181.3382)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	100	8,544.0000	881,400.00	854,400.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.4082)	0.0000	4	(45.3346)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	300	8,544.0000	2,644,200.00	2,563,200.00	0.0000	0.2270	25.00	0.00	(65.7790)	(70.2247)	0.0000	4	(136.0037)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	100	8,544.0000	881,400.00	854,400.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.4082)	0.0000	4	(45.3346)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	100	8,544.0000	881,400.00	854,400.00	0.0000	0.2270	25.00	0.00	(21.9263)	(23.4082)	0.0000	4	(45.3346)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	200	8,544.0000	1,762,800.00	1,708,800.00	0.0000	0.2270	25.00	0.00	(43.8527)	(46.8164)	0.0000	4	(90.6691)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	800	8,544.0000	7,051,200.00	6,835,200.00	0.0000	0.2270	25.00	0.00	(175.4107)	(187.2658)	0.0000	4	(362.6764)	02/04/2025
8227.T	01/13/2025	SDB3260760813	0	400	8,544.0000	3,525,600.00	3,417,600.00	0.0000	0.2270	25.00	0.00	(87.7053)	(93.6329)	0.0000	4	(181.3382)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	300	8,748.0000	2,644,200.00	2,624,400.00	0.0000	0.2320	25.00	0.00	(16.8070)	(17.9753)	0.0000	1	(34.7823)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	600	8,748.0000	5,288,400.00	5,248,800.00	0.0000	0.2320	25.00	0.00	(33.6139)	(35.9507)	0.0000	1	(69.5646)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	400	8,748.0000	3,525,600.00	3,499,200.00	0.0000	0.2320	25.00	0.00	(22.4093)	(23.9671)	0.0000	1	(46.3764)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	100	8,748.0000	881,400.00	874,800.00	0.0000	0.2320	25.00	0.00	(5.6023)	(5.9918)	0.0000	1	(11.5941)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	300	8,748.0000	2,644,200.00	2,624,400.00	0.0000	0.2320	25.00	0.00	(16.8070)	(17.9753)	0.0000	1	(34.7823)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	100	8,748.0000	881,400.00	874,800.00	0.0000	0.2320	25.00	0.00	(5.6023)	(5.9918)	0.0000	1	(11.5941)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	200	8,748.0000	1,762,800.00	1,749,600.00	0.0000	0.2320	25.00	0.00	(11.2046)	(11.9836)	0.0000	1	(23.1882)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	800	8,748.0000	7,051,200.00	6,998,400.00	0.0000	0.2320	25.00	0.00	(44.8186)	(47.9342)	0.0000	1	(92.7528)	02/04/2025
8227.T	01/09/2025	SDB3260760813	0	400	8,748.0000	3,525,600.00	3,499,200.00	0.0000	0.2320	25.00	0.00	(22.4093)	(23.9671)	0.0000	1	(46.3764)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	300	8,670.0000	2,644,200.00	2,601,000.00	0.0000	0.2310	25.00	0.00	(16.7345)	(17.8151)	0.0000	1	(34.5496)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	600	8,670.0000	5,288,400.00	5,202,000.00	0.0000	0.2310	25.00	0.00	(33.4691)	(35.6301)	0.0000	1	(69.0992)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	400	8,670.0000	3,525,600.00	3,468,000.00	0.0000	0.2310	25.00	0.00	(22.3127)	(23.7534)	0.0000	1	(46.0661)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	100	8,670.0000	881,400.00	867,000.00	0.0000	0.2310	25.00	0.00	(5.5782)	(5.9384)	0.0000	1	(11.5165)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	300	8,670.0000	2,644,200.00	2,601,000.00	0.0000	0.2310	25.00	0.00	(16.7345)	(17.8151)	0.0000	1	(34.5496)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	100	8,670.0000	881,400.00	867,000.00	0.0000	0.2310	25.00	0.00	(5.5782)	(5.9384)	0.0000	1	(11.5165)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	100	8,670.0000	881,400.00	867,000.00	0.0000	0.2310	25.00	0.00	(5.5782)	(5.9384)	0.0000	1	(11.5165)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	200	8,670.0000	1,762,800.00	1,734,000.00	0.0000	0.2310	25.00	0.00	(11.1564)	(11.8767)	0.0000	1	(23.0331)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	800	8,670.0000	7,051,200.00	6,936,000.00	0.0000	0.2310	25.00	0.00	(44.6254)	(47.5068)	0.0000	1	(92.1323)	02/04/2025
8227.T	01/08/2025	SDB3260760813	0	400	8,670.0000	3,525,600.00	3,468,000.00	0.0000	0.2310	25.00	0.00	(22.3127)	(23.7534)	0.0000	1	(46.0661)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	300	8,814.0000	2,644,200.00	2,644,200.00	0.0000	0.2270	25.00	0.00	(16.4448)	(18.1110)	0.0000	1	(34.5557)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	600	8,814.0000	5,288,400.00	5,288,400.00	0.0000	0.2270	25.00	0.00	(32.8895)	(36.2219)	0.0000	1	(69.1114)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	400	8,814.0000	3,525,600.00	3,525,600.00	0.0000	0.2270	25.00	0.00	(21.9263)	(24.1479)	0.0000	1	(46.0743)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	100	8,814.0000	881,400.00	881,400.00	0.0000	0.2270	25.00	0.00	(5.4816)	(6.0370)	0.0000	1	(11.5186)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	300	8,814.0000	2,644,200.00	2,644,200.00	0.0000	0.2270	25.00	0.00	(16.4448)	(18.1110)	0.0000	1	(34.5557)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	100	8,814.0000	881,400.00	881,400.00	0.0000	0.2270	25.00	0.00	(5.4816)	(6.0370)	0.0000	1	(11.5186)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	100	8,814.0000	881,400.00	881,400.00	0.0000	0.2270	25.00	0.00	(5.4816)	(6.0370)	0.0000	1	(11.5186)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	200	8,814.0000	1,762,800.00	1,762,800.00	0.0000	0.2270	25.00	0.00	(10.9632)	(12.0740)	0.0000	1	(23.0371)	02/04/2025
8227.T	01/07/2025	SDB3260760813	0	800	8,814.0000	7,051,200.00	7,051,200.00	0.0000	0.2270	25.00	0.00	(43.8527)	(48.2959)	0.0000	1	(92.1486)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SHIMAMURA CO LTD CMN (Cont.)																	
8227.T	01/07/2025	SDB3260760813	0	400	8,814.0000	3,525,600.00	3,525,600.00	0.0000	0.2270	25.00	0.00	(21.9263)	(24.1479)	0.0000	1	(46.0743)	02/04/2025
TOTAL SHIMAMURA CO LTD CMN													(1,920.2446)	(2,054.6205)	0.0000	(3,974.8652)	
SHIN-ETSU CHEMICAL CMN																	
4063.T	01/15/2025	SDB3265345611	0	2,100	5,195.0000	10,913,553.78	10,909,500.00	0.0000	0.2270	25.00	0.00	(67.8733)	(74.7226)	0.0000	1	(142.5959)	02/04/2025
4063.T	01/14/2025	SDB3265345611	0	2,700	5,188.0000	14,031,712.00	14,007,600.00	0.0000	0.2270	25.00	0.00	(87.2657)	(95.9425)	0.0000	1	(183.2082)	02/04/2025
4063.T	01/13/2025	SDB3265345611	0	2,700	5,196.9304	14,031,712.00	14,031,712.00	0.0000	0.2270	25.00	0.00	(349.0629)	(384.4305)	0.0000	4	(733.4933)	02/04/2025
TOTAL SHIN-ETSU CHEMICAL CMN													(504.2019)	(555.0955)	0.0000	(1,059.2974)	
SHIZUOKA FINANCIAL GROUP CMN																	
5831.T	01/13/2025	SDB3264649736	0	1,800	1,336.5000	2,312,100.00	2,405,700.00	0.0000	0.2270	25.00	0.00	(57.5174)	(65.9096)	0.0000	4	(123.4270)	02/04/2025
5831.T	01/13/2025	SDB3264649736	0	400	1,336.5000	513,800.00	534,600.00	0.0000	0.2270	25.00	0.00	(12.7817)	(14.6466)	0.0000	4	(27.4282)	02/04/2025
5831.T	01/09/2025	SDB3264649736	0	1,800	1,312.5000	2,312,100.00	2,362,500.00	0.0000	0.2320	25.00	0.00	(14.6961)	(16.1815)	0.0000	1	(30.8776)	02/04/2025
5831.T	01/09/2025	SDB3264649736	0	1,100	1,312.5000	1,412,950.00	1,443,750.00	0.0000	0.2320	25.00	0.00	(8.9809)	(9.8887)	0.0000	1	(18.8696)	02/04/2025
5831.T	01/08/2025	SDB3264649736	0	1,800	1,310.5000	2,312,100.00	2,358,900.00	0.0000	0.2310	25.00	0.00	(14.6327)	(16.1568)	0.0000	1	(30.7896)	02/04/2025
5831.T	01/08/2025	SDB3264649736	0	3,300	1,310.5000	4,238,850.00	4,324,650.00	0.0000	0.2310	25.00	0.00	(26.8267)	(29.6209)	0.0000	1	(56.4476)	02/04/2025
5831.T	01/08/2025	SDB3264649736	0	100	1,310.5000	128,450.00	131,050.00	0.0000	0.2310	25.00	0.00	(0.8129)	(0.8976)	0.0000	1	(1.7105)	02/04/2025
5831.T	01/08/2025	SDB3264649736	0	7,700	1,310.5000	9,890,650.00	10,090,850.00	0.0000	0.2310	25.00	0.00	(62.5956)	(69.1154)	0.0000	1	(131.7110)	02/04/2025
5831.T	01/07/2025	SDB3264649736	0	1,800	1,284.5000	2,312,100.00	2,312,100.00	0.0000	0.2270	25.00	0.00	(14.3794)	(15.8363)	0.0000	1	(30.2157)	02/04/2025
5831.T	01/07/2025	SDB3264649736	0	3,300	1,284.5000	4,238,850.00	4,238,850.00	0.0000	0.2270	25.00	0.00	(26.3622)	(29.0332)	0.0000	1	(55.3954)	02/04/2025
5831.T	01/07/2025	SDB3264649736	0	100	1,284.5000	128,450.00	128,450.00	0.0000	0.2270	25.00	0.00	(0.7989)	(0.7998)	0.0000	1	(1.6786)	02/04/2025
5831.T	01/07/2025	SDB3264649736	0	7,700	1,284.5000	9,890,650.00	9,890,650.00	0.0000	0.2270	25.00	0.00	(61.5117)	(67.7442)	0.0000	1	(129.2559)	02/04/2025
TOTAL SHIZUOKA FINANCIAL GROUP CMN													(301.8962)	(335.9106)	0.0000	(637.8068)	
SMC CORPORATION CMN																	
6273.T	01/15/2025	SDB3265465946	0	200	59,588.8730	11,917,774.61	11,917,774.61	0.0000	0.2270	25.00	0.00	(74.1188)	(81.6286)	0.0000	1	(155.7474)	02/04/2025
SOMPO HOLDINGS, INC. CMN																	
8630.T	01/16/2025	SDB3264583134	0	400	4,080.0000	1,611,004.71	1,632,000.00	0.0000	0.2270	25.00	0.00	(10.0191)	(11.1781)	0.0000	1	(21.1972)	02/04/2025
8630.T	01/16/2025	SDB3264583134	0	100	4,080.0000	411,900.00	408,000.00	0.0000	0.2270	25.00	0.00	(2.5617)	(2.7945)	0.0000	1	(5.3562)	02/04/2025
8630.T	01/16/2025	SDB3264583134	0	6,800	4,080.0000	28,009,200.00	27,744,000.00	0.0000	0.2270	25.00	0.00	(174.1942)	(190.0274)	0.0000	1	(364.2216)	02/04/2025
8630.T	01/16/2025	SDB3264583134	0	5,000	4,080.0000	20,595,000.00	20,400,000.00	0.0000	0.2270	25.00	0.00	(128.0840)	(139.7260)	0.0000	1	(267.8100)	02/04/2025
8630.T	01/16/2025	SDB3264583134	0	600	4,080.0000	2,471,400.00	2,448,000.00	0.0000	0.2270	25.00	0.00	(15.3701)	(16.7671)	0.0000	1	(32.1372)	02/04/2025
8630.T	01/15/2025	SDB3264583134	0	400	4,005.0000	1,611,004.71	1,602,000.00	0.0000	0.2270	25.00	0.00	(10.0191)	(10.9726)	0.0000	1	(20.9917)	02/04/2025
8630.T	01/15/2025	SDB3264583134	0	100	4,005.0000	411,900.00	400,500.00	0.0000	0.2270	25.00	0.00	(2.5617)	(2.7432)	0.0000	1	(5.3048)	02/04/2025
8630.T	01/15/2025	SDB3264583134	0	6,800	4,005.0000	28,009,200.00	27,234,000.00	0.0000	0.2270	25.00	0.00	(174.1942)	(186.5342)	0.0000	1	(360.7284)	02/04/2025
8630.T	01/15/2025	SDB3264583134	0	5,000	4,005.0000	20,595,000.00	20,025,000.00	0.0000	0.2270	25.00	0.00	(128.0840)	(137.1575)	0.0000	1	(265.2415)	02/04/2025
8630.T	01/15/2025	SDB3264583134	0	4,300	4,005.0000	17,711,700.00	17,221,500.00	0.0000	0.2270	25.00	0.00	(110.1522)	(117.9555)	0.0000	1	(228.1077)	02/04/2025
8630.T	01/14/2025	SDB3264583134	0	400	4,007.0000	1,611,004.71	1,602,800.00	0.0000	0.2270	25.00	0.00	(10.0191)	(10.9781)	0.0000	1	(20.9972)	02/04/2025
8630.T	01/14/2025	SDB3264583134	0	100	4,007.0000	411,900.00	400,700.00	0.0000	0.2270	25.00	0.00	(2.5617)	(2.7445)	0.0000	1	(5.3062)	02/04/2025
8630.T	01/14/2025	SDB3264583134	0	6,800	4,007.0000	28,009,200.00	27,247,600.00	0.0000	0.2270	25.00	0.00	(174.1942)	(186.6274)	0.0000	1	(360.8216)	02/04/2025
8630.T	01/14/2025	SDB3264583134	0	5,000	4,007.0000	20,595,000.00	20,035,000.00	0.0000	0.2270	25.00	0.00	(128.0840)	(137.2260)	0.0000	1	(265.3100)	02/04/2025
8630.T	01/14/2025	SDB3264583134	0	4,300	4,007.0000	17,711,700.00	17,230,100.00	0.0000	0.2270	25.00	0.00	(110.1522)	(118.0144)	0.0000	1	(228.1666)	02/04/2025
8630.T	01/13/2025	SDB3264583134	0	100	4,011.0000	411,900.00	401,100.00	0.0000	0.2270	25.00	0.00	(10.2467)	(10.9890)	0.0000	4	(21.2358)	02/04/2025
8630.T	01/13/2025	SDB3264583134	0	6,800	4,011.0000	28,009,200.00	27,274,800.00	0.0000	0.2270	25.00	0.00	(696.7768)	(747.2548)	0.0000	4	(1,444.0316)	02/04/2025
8630.T	01/13/2025	SDB3264583134	0	5,000	4,011.0000	20,595,000.00	20,055,000.00	0.0000	0.2270	25.00	0.00	(512.3359)	(549.4521)	0.0000	4	(1,061.7879)	02/04/2025
8630.T	01/13/2025	SDB3264583134	0	4,300	4,011.0000	17,711,700.00	17,247,300.00	0.0000	0.2270	25.00	0.00	(440.6089)	(472.5288)	0.0000	4	(913.1376)	02/04/2025
8630.T	01/09/2025	SDB3264583134	0	100	4,145.0000	411,900.00	414,500.00	0.0000	0.2320	25.00	0.00	(2.6181)	(2.8390)	0.0000	1	(5.4571)	02/04/2025
8630.T	01/09/2025	SDB3264583134	0	6,800	4,145.0000	28,009,200.00	28,186,000.00	0.0000	0.2320	25.00	0.00	(178.0311)	(193.0548)	0.0000	1	(371.0859)	02/04/2025
8630.T	01/09/2025	SDB3264583134	0	5,000	4,145.0000	20,595,000.00	20,725,000.00	0.0000	0.2320	25.00	0.00	(130.9052)	(141.9521)	0.0000	1	(272.8573)	02/04/2025
8630.T	01/09/2025	SDB3264583134	0	4,300	4,145.0000	17,711,700.00	17,823,500.00	0.0000	0.2320	25.00	0.00	(112.5785)	(122.0788)	0.0000	1	(234.6572)	02/04/2025
8630.T	01/08/2025	SDB3264583134	0	100	4,125.0000	411,900.00	412,500.00	0.0000	0.2310	25.00	0.00	(2.6068)	(2.8253)	0.0000	1	(5.4322)	02/04/2025
8630.T	01/08/2025	SDB3264583134	0	6,800	4,125.0000	28,009,200.00	28,050,000.00	0.0000	0.2310	25.00	0.00	(177.2637)	(192.1233)	0.0000	1	(369.3870)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SOMPO HOLDINGS, INC. CMN (Cont.)																	
8630.T	01/08/2025	SDB3264583134	0	5,000	4,125.0000	20,595,000.00	20,625,000.00	0.0000	0.2310	25.00	0.00	(130.3410)	(141.2671)	0.0000	1	(271.6081)	02/04/2025
8630.T	01/08/2025	SDB3264583134	0	4,400	4,125.0000	18,123,600.00	18,150,000.00	0.0000	0.2310	25.00	0.00	(114.7000)	(124.3151)	0.0000	1	(239.0151)	02/04/2025
8630.T	01/07/2025	SDB3264583134	0	100	4,119.0000	411,900.00	411,900.00	0.0000	0.2270	25.00	0.00	(2.5617)	(2.8212)	0.0000	1	(5.3829)	02/04/2025
8630.T	01/07/2025	SDB3264583134	0	6,800	4,119.0000	28,009,200.00	28,009,200.00	0.0000	0.2270	25.00	0.00	(174.1942)	(191.8438)	0.0000	1	(366.0380)	02/04/2025
8630.T	01/07/2025	SDB3264583134	0	5,000	4,119.0000	20,595,000.00	20,595,000.00	0.0000	0.2270	25.00	0.00	(128.0840)	(141.0616)	0.0000	1	(269.1456)	02/04/2025
8630.T	01/07/2025	SDB3264583134	0	4,400	4,119.0000	18,123,600.00	18,123,600.00	0.0000	0.2270	25.00	0.00	(112.7139)	(124.1342)	0.0000	1	(236.8481)	02/04/2025
TOTAL SOMPO HOLDINGS, INC. CMN												(4,106.8179)	(4,431.9877)	0.0000		(8,538.8055)	
SUMITOMO BAKELITE CO., LTD. CMN																	
4203.T	01/17/2025	SDB3260760775	0	200	3,779.0000	774,800.00	755,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1767)	0.0000	1	(9.9953)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	200	3,779.0000	774,800.00	755,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1767)	0.0000	1	(9.9953)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	300	3,779.0000	1,162,200.00	1,133,700.00	0.0000	0.2270	25.00	0.00	(7.2279)	(7.7651)	0.0000	1	(14.9930)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	100	3,779.0000	387,400.00	377,900.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5884)	0.0000	1	(4.9977)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	500	3,779.0000	1,937,000.00	1,889,500.00	0.0000	0.2270	25.00	0.00	(12.0465)	(12.9418)	0.0000	1	(24.9883)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	100	3,779.0000	387,400.00	377,900.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5884)	0.0000	1	(4.9977)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	100	3,779.0000	387,400.00	377,900.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5884)	0.0000	1	(4.9977)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	200	3,779.0000	774,800.00	755,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1767)	0.0000	1	(9.9953)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	100	3,779.0000	387,400.00	377,900.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5884)	0.0000	1	(4.9977)	02/04/2025
4203.T	01/17/2025	SDB3260760775	0	100	3,779.0000	387,400.00	377,900.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5884)	0.0000	1	(4.9977)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	200	3,775.0000	774,800.00	755,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1712)	0.0000	1	(9.9899)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	200	3,775.0000	774,800.00	755,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1712)	0.0000	1	(9.9899)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	300	3,775.0000	1,162,200.00	1,132,500.00	0.0000	0.2270	25.00	0.00	(7.2279)	(7.7568)	0.0000	1	(14.9848)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	100	3,775.0000	387,400.00	377,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5856)	0.0000	1	(4.9949)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	500	3,775.0000	1,937,000.00	1,887,500.00	0.0000	0.2270	25.00	0.00	(12.0465)	(12.9281)	0.0000	1	(24.9746)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	100	3,775.0000	387,400.00	377,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5856)	0.0000	1	(4.9949)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	100	3,775.0000	387,400.00	377,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5856)	0.0000	1	(4.9949)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	200	3,775.0000	774,800.00	755,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.1712)	0.0000	1	(9.9899)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	100	3,775.0000	387,400.00	377,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5856)	0.0000	1	(4.9949)	02/04/2025
4203.T	01/16/2025	SDB3260760775	0	100	3,775.0000	387,400.00	377,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.5856)	0.0000	1	(4.9949)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	200	3,880.0000	774,800.00	776,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3151)	0.0000	1	(10.1337)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	200	3,880.0000	774,800.00	776,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3151)	0.0000	1	(10.1337)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	300	3,880.0000	1,162,200.00	1,164,000.00	0.0000	0.2270	25.00	0.00	(7.2279)	(7.9726)	0.0000	1	(15.2005)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	100	3,880.0000	387,400.00	388,000.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6575)	0.0000	1	(5.0668)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	500	3,880.0000	1,937,000.00	1,940,000.00	0.0000	0.2270	25.00	0.00	(12.0465)	(13.2877)	0.0000	1	(25.3342)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	100	3,880.0000	387,400.00	388,000.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6575)	0.0000	1	(5.0668)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	100	3,880.0000	387,400.00	388,000.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6575)	0.0000	1	(5.0668)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	200	3,880.0000	774,800.00	776,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3151)	0.0000	1	(10.1337)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	100	3,880.0000	387,400.00	388,000.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6575)	0.0000	1	(5.0668)	02/04/2025
4203.T	01/15/2025	SDB3260760775	0	100	3,880.0000	387,400.00	388,000.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6575)	0.0000	1	(5.0668)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	300	3,875.0000	1,162,200.00	1,162,500.00	0.0000	0.2270	25.00	0.00	(7.2279)	(7.9623)	0.0000	1	(15.1903)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	500	3,875.0000	1,937,000.00	1,937,500.00	0.0000	0.2270	25.00	0.00	(12.0465)	(13.2705)	0.0000	1	(25.3171)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	200	3,875.0000	774,800.00	775,000.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3082)	0.0000	1	(10.1268)	02/04/2025
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SUMITOMO BAKELITE CO., LTD. CMN (Cont.)																	
4203.T	01/14/2025	SDB3260760775	0	100	3,875.0000	387,400.00	387,500.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6541)	0.0000	1	(5.0634)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	300	3,870.0000	1,162,200.00	1,161,000.00	0.0000	0.2270	25.00	0.00	(28.9117)	(31.8082)	0.0000	4	(60.7199)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	500	3,870.0000	1,937,000.00	1,935,000.00	0.0000	0.2270	25.00	0.00	(48.1862)	(53.0137)	0.0000	4	(101.1999)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	200	3,870.0000	774,800.00	774,000.00	0.0000	0.2270	25.00	0.00	(19.2745)	(21.2055)	0.0000	4	(40.4800)	02/04/2025
4203.T	01/13/2025	SDB3260760775	0	100	3,870.0000	387,400.00	387,000.00	0.0000	0.2270	25.00	0.00	(9.6372)	(10.6027)	0.0000	4	(20.2400)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	200	3,876.0000	774,800.00	775,200.00	0.0000	0.2320	25.00	0.00	(4.9248)	(5.3096)	0.0000	1	(10.2343)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	200	3,876.0000	774,800.00	775,200.00	0.0000	0.2320	25.00	0.00	(4.9248)	(5.3096)	0.0000	1	(10.2343)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	300	3,876.0000	1,162,200.00	1,162,800.00	0.0000	0.2320	25.00	0.00	(7.3871)	(7.9644)	0.0000	1	(15.3515)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	100	3,876.0000	387,400.00	387,600.00	0.0000	0.2320	25.00	0.00	(2.4624)	(2.6548)	0.0000	1	(5.1172)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	500	3,876.0000	1,937,000.00	1,938,000.00	0.0000	0.2320	25.00	0.00	(12.3119)	(13.2740)	0.0000	1	(25.5859)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	100	3,876.0000	387,400.00	387,600.00	0.0000	0.2320	25.00	0.00	(2.4624)	(2.6548)	0.0000	1	(5.1172)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	100	3,876.0000	387,400.00	387,600.00	0.0000	0.2320	25.00	0.00	(2.4624)	(2.6548)	0.0000	1	(5.1172)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	200	3,876.0000	774,800.00	775,200.00	0.0000	0.2320	25.00	0.00	(4.9248)	(5.3096)	0.0000	1	(10.2343)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	200	3,876.0000	774,800.00	775,200.00	0.0000	0.2320	25.00	0.00	(4.9248)	(5.3096)	0.0000	1	(10.2343)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	100	3,876.0000	387,400.00	387,600.00	0.0000	0.2320	25.00	0.00	(2.4624)	(2.6548)	0.0000	1	(5.1172)	02/04/2025
4203.T	01/09/2025	SDB3260760775	0	100	3,876.0000	387,400.00	387,600.00	0.0000	0.2320	25.00	0.00	(2.4624)	(2.6548)	0.0000	1	(5.1172)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	200	3,811.0000	774,800.00	762,200.00	0.0000	0.2310	25.00	0.00	(4.9035)	(5.2205)	0.0000	1	(10.1241)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	200	3,811.0000	774,800.00	762,200.00	0.0000	0.2310	25.00	0.00	(4.9035)	(5.2205)	0.0000	1	(10.1241)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	300	3,811.0000	1,162,200.00	1,143,300.00	0.0000	0.2310	25.00	0.00	(7.3553)	(7.8308)	0.0000	1	(15.1861)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	500	3,811.0000	1,937,000.00	1,905,500.00	0.0000	0.2310	25.00	0.00	(12.2588)	(13.0514)	0.0000	1	(25.3102)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	200	3,811.0000	774,800.00	762,200.00	0.0000	0.2310	25.00	0.00	(4.9035)	(5.2205)	0.0000	1	(10.1241)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	200	3,811.0000	774,800.00	762,200.00	0.0000	0.2310	25.00	0.00	(4.9035)	(5.2205)	0.0000	1	(10.1241)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	200	3,811.0000	774,800.00	762,200.00	0.0000	0.2310	25.00	0.00	(4.9035)	(5.2205)	0.0000	1	(10.1241)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/08/2025	SDB3260760775	0	100	3,811.0000	387,400.00	381,100.00	0.0000	0.2310	25.00	0.00	(2.4518)	(2.6103)	0.0000	1	(5.0620)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3068)	0.0000	1	(10.1255)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3068)	0.0000	1	(10.1255)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	300	3,874.0000	1,162,200.00	1,162,200.00	0.0000	0.2270	25.00	0.00	(7.2279)	(7.9603)	0.0000	1	(15.1882)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	500	3,874.0000	1,937,000.00	1,937,000.00	0.0000	0.2270	25.00	0.00	(12.0465)	(13.2671)	0.0000	1	(25.3137)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3068)	0.0000	1	(10.1255)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3068)	0.0000	1	(10.1255)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.00	(4.8186)	(5.3068)	0.0000	1	(10.1255)	02/04/2025
4203.T	01/07/2025	SDB3260760775	0	200	3,874.0000	774,800.00	774,800.00	0.0000	0.2270	25.00	0.						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SUMITOMO BAKELITE CO., LTD. CMN (Cont.)																	
4203.T	01/07/2025	SDB3260760775	0	100	3,874.0000	387,400.00	387,400.00	0.0000	0.2270	25.00	0.00	(2.4093)	(2.6534)	0.0000	1	(5.0627)	02/04/2025
TOTAL SUMITOMO BAKELITE CO., LTD. CMN													(611.8479)	(667.6329)	0.0000	(1,279.4808)	
SUMITOMO MITSUI TRUST GROUP CMN																	
8309.T	01/07/2025	SDB3264792327	0	100	3,692.0000	369,200.00	369,200.00	0.0000	0.2270	25.00	0.00	(2.2961)	(2.5288)	0.0000	1	(4.8249)	02/04/2025
8309.T	01/07/2025	SDB3264792327	0	1,400	3,692.0000	5,168,800.00	5,168,800.00	0.0000	0.2270	25.00	0.00	(32.1457)	(35.4027)	0.0000	1	(67.5484)	02/04/2025
TOTAL SUMITOMO MITSUI TRUST GROUP CMN													(34.4418)	(37.9315)	0.0000	(72.3733)	
SUMITOMO REALTY & DEV CO LTD CMN																	
8830.T	01/17/2025	SDB3265345615	0	1,000	4,800.0000	4,837,114.39	4,800,000.00	0.0000	0.2270	25.00	0.00	(30.0829)	(32.8767)	0.0000	1	(62.9596)	02/04/2025
8830.T	01/17/2025	SDB3265345615	0	200	4,800.0000	961,376.77	960,000.00	0.0000	0.2270	25.00	0.00	(5.9790)	(6.5753)	0.0000	1	(12.5543)	02/04/2025
8830.T	01/17/2025	SDB3265345615	0	400	4,800.0000	1,922,753.54	1,920,000.00	0.0000	0.2270	25.00	0.00	(11.9579)	(13.1507)	0.0000	1	(25.1086)	02/04/2025
8830.T	01/16/2025	SDB3265345615	0	1,000	4,749.0000	4,837,114.39	4,749,000.00	0.0000	0.2270	25.00	0.00	(30.0829)	(32.5274)	0.0000	1	(62.6103)	02/04/2025
8830.T	01/16/2025	SDB3265345615	0	200	4,749.0000	961,376.77	949,800.00	0.0000	0.2270	25.00	0.00	(5.9790)	(6.5055)	0.0000	1	(12.4845)	02/04/2025
8830.T	01/16/2025	SDB3265345615	0	600	4,749.0000	2,884,130.31	2,849,400.00	0.0000	0.2270	25.00	0.00	(17.9369)	(19.5164)	0.0000	1	(37.4534)	02/04/2025
8830.T	01/15/2025	SDB3265345615	0	1,000	4,875.0000	4,837,114.39	4,875,000.00	0.0000	0.2270	25.00	0.00	(30.0829)	(33.3904)	0.0000	1	(63.4733)	02/04/2025
8830.T	01/15/2025	SDB3265345615	0	200	4,875.0000	961,376.77	975,000.00	0.0000	0.2270	25.00	0.00	(5.9790)	(6.6781)	0.0000	1	(12.6571)	02/04/2025
8830.T	01/15/2025	SDB3265345615	0	1,200	4,875.0000	5,768,260.63	5,850,000.00	0.0000	0.2270	25.00	0.00	(35.8738)	(40.0685)	0.0000	1	(75.9423)	02/04/2025
8830.T	01/14/2025	SDB3265345615	0	1,000	4,876.0000	4,837,114.39	4,876,000.00	0.0000	0.2270	25.00	0.00	(30.0829)	(33.3973)	0.0000	1	(63.4801)	02/04/2025
8830.T	01/14/2025	SDB3265345615	0	200	4,876.0000	961,376.77	975,200.00	0.0000	0.2270	25.00	0.00	(5.9790)	(6.6795)	0.0000	1	(12.6584)	02/04/2025
8830.T	01/14/2025	SDB3265345615	0	1,200	4,876.0000	5,768,260.63	5,851,200.00	0.0000	0.2270	25.00	0.00	(35.8738)	(40.0767)	0.0000	1	(75.9506)	02/04/2025
8830.T	01/13/2025	SDB3265345615	0	200	4,806.8839	961,376.77	961,376.77	0.0000	0.2270	25.00	0.00	(23.9159)	(26.3391)	0.0000	4	(50.2550)	02/04/2025
8830.T	01/13/2025	SDB3265345615	0	1,200	4,806.8839	5,768,260.63	5,768,260.63	0.0000	0.2270	25.00	0.00	(143.4954)	(158.0345)	0.0000	4	(301.5299)	02/04/2025
TOTAL SUMITOMO REALTY & DEV CO LTD CMN													(413.3012)	(455.8161)	0.0000	(869.1173)	
SWCC SHOWA HOLDINGS CO., LTD. CMN																	
5805.T	01/17/2025	SDB3260121422	0	900	7,040.0000	6,840,000.00	6,336,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(43.3973)	0.0000	1	(85.9364)	02/04/2025
5805.T	01/17/2025	SDB3260121422	0	1,100	7,040.0000	8,360,000.00	7,744,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(53.0411)	0.0000	1	(105.0334)	02/04/2025
5805.T	01/17/2025	SDB3260121422	0	1,100	7,040.0000	8,360,000.00	7,744,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(53.0411)	0.0000	1	(105.0334)	02/04/2025
5805.T	01/17/2025	SDB3260121422	0	100	7,040.0000	760,000.00	704,000.00	0.0000	0.2270	25.00	0.00	(4.7266)	(4.8219)	0.0000	1	(9.5485)	02/04/2025
5805.T	01/17/2025	SDB3260121422	0	800	7,040.0000	6,080,000.00	5,632,000.00	0.0000	0.2270	25.00	0.00	(37.8126)	(38.5753)	0.0000	1	(76.3879)	02/04/2025
5805.T	01/17/2025	SDB3260121422	0	900	7,040.0000	6,840,000.00	6,336,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(43.3973)	0.0000	1	(85.9364)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	900	7,190.0000	6,840,000.00	6,471,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(44.3219)	0.0000	1	(86.8611)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	1,100	7,190.0000	8,360,000.00	7,909,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(54.1712)	0.0000	1	(106.1636)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	1,100	7,190.0000	8,360,000.00	7,909,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(54.1712)	0.0000	1	(106.1636)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	100	7,190.0000	760,000.00	719,000.00	0.0000	0.2270	25.00	0.00	(4.7266)	(4.9247)	0.0000	1	(9.6512)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	800	7,190.0000	6,080,000.00	5,752,000.00	0.0000	0.2270	25.00	0.00	(37.8126)	(39.3973)	0.0000	1	(77.2099)	02/04/2025
5805.T	01/16/2025	SDB3260121422	0	900	7,190.0000	6,840,000.00	6,471,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(44.3219)	0.0000	1	(86.8611)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	900	7,470.0000	6,840,000.00	6,723,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(46.0479)	0.0000	1	(88.5871)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	1,100	7,470.0000	8,360,000.00	8,217,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(56.2808)	0.0000	1	(108.2732)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	1,100	7,470.0000	8,360,000.00	8,217,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(56.2808)	0.0000	1	(108.2732)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	100	7,470.0000	760,000.00	747,000.00	0.0000	0.2270	25.00	0.00	(4.7266)	(5.1164)	0.0000	1	(9.8430)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	800	7,470.0000	6,080,000.00	5,976,000.00	0.0000	0.2270	25.00	0.00	(37.8126)	(40.9315)	0.0000	1	(78.7441)	02/04/2025
5805.T	01/15/2025	SDB3260121422	0	900	7,470.0000	6,840,000.00	6,723,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(46.0479)	0.0000	1	(88.5871)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	900	7,320.0000	6,840,000.00	6,588,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(45.1233)	0.0000	1	(87.6625)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	1,100	7,320.0000	8,360,000.00	8,052,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(55.1507)	0.0000	1	(107.1430)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	1,100	7,320.0000	8,360,000.00	8,052,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(55.1507)	0.0000	1	(107.1430)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	100	7,320.0000	760,000.00	732,000.00	0.0000	0.2270	25.00	0.00	(4.7266)	(5.0137)	0.0000	1	(9.7403)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	800	7,320.0000	6,080,000.00	5,856,000.00	0.0000	0.2270	25.00	0.00	(37.8126)	(40.1096)	0.0000	1	(77.9222)	02/04/2025
5805.T	01/14/2025	SDB3260121422	0	900	7,320.0000	6,840,000.00	6,588,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(45.1233)	0.0000	1	(87.6625)	02/04/2025
5805.T	01/13/2025	SDB3260121422	0	900	7,450.0000	6,840,000.00	6,705,000.00	0.0000	0.2270	25.00	0.00	(170.1567)	(183.6986)	0.0000	4	(353.8553)	02/04/2025
5805.T	01/13/2025	SDB3260121422	0	1,100	7,450.0000	8,360,000.00	8,195,000.00	0.0000	0.2270	25.00	0.00	(207.9693)	(224.5205)	0.0000	4	(432.4899)	02/04/2025
5805.T	01/13/2025	SDB3260121422	0	1,100	7,450.0000	8,360,000.00	8,195,000.00	0.0000	0.2270	25.00	0.00	(207.9693)	(224.5205)	0.0000	4	(432.4899)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
SWCC SHOWA HOLDINGS CO., LTD. CMN (Cont.)																	
5805.T	01/13/2025	SDB3260121422	0	100	7,450.0000	760,000.00	745,000.00	0.0000	0.2270	25.00	0.00	(18.9063)	(20.4110)	0.0000	4	(39.3173)	02/04/2025
5805.T	01/13/2025	SDB3260121422	0	800	7,450.0000	6,080,000.00	5,960,000.00	0.0000	0.2270	25.00	0.00	(151.2504)	(163.2877)	0.0000	4	(314.5381)	02/04/2025
5805.T	01/13/2025	SDB3260121422	0	900	7,450.0000	6,840,000.00	6,705,000.00	0.0000	0.2270	25.00	0.00	(170.1567)	(183.6986)	0.0000	4	(353.8553)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	900	7,460.0000	6,840,000.00	6,714,000.00	0.0000	0.2320	25.00	0.00	(43.4762)	(45.9863)	0.0000	1	(89.4625)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	1,100	7,460.0000	8,360,000.00	8,206,000.00	0.0000	0.2320	25.00	0.00	(53.1375)	(56.2055)	0.0000	1	(109.3430)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	1,100	7,460.0000	8,360,000.00	8,206,000.00	0.0000	0.2320	25.00	0.00	(53.1375)	(56.2055)	0.0000	1	(109.3430)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	100	7,460.0000	760,000.00	746,000.00	0.0000	0.2320	25.00	0.00	(4.8307)	(5.1096)	0.0000	1	(9.9403)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	800	7,460.0000	6,080,000.00	5,968,000.00	0.0000	0.2320	25.00	0.00	(38.6455)	(40.8767)	0.0000	1	(79.5222)	02/04/2025
5805.T	01/09/2025	SDB3260121422	0	900	7,460.0000	6,840,000.00	6,714,000.00	0.0000	0.2320	25.00	0.00	(43.4762)	(45.9863)	0.0000	1	(89.4625)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	900	7,470.0000	6,840,000.00	6,723,000.00	0.0000	0.2310	25.00	0.00	(43.2888)	(46.0479)	0.0000	1	(89.3367)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	1,100	7,470.0000	8,360,000.00	8,217,000.00	0.0000	0.2310	25.00	0.00	(52.9085)	(56.2808)	0.0000	1	(109.1893)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	1,100	7,470.0000	8,360,000.00	8,217,000.00	0.0000	0.2310	25.00	0.00	(52.9085)	(56.2808)	0.0000	1	(109.1893)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	100	7,470.0000	760,000.00	747,000.00	0.0000	0.2310	25.00	0.00	(4.8099)	(5.1164)	0.0000	1	(9.9263)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	800	7,470.0000	6,080,000.00	5,976,000.00	0.0000	0.2310	25.00	0.00	(38.4789)	(40.9315)	0.0000	1	(79.4104)	02/04/2025
5805.T	01/08/2025	SDB3260121422	0	900	7,470.0000	6,840,000.00	6,723,000.00	0.0000	0.2310	25.00	0.00	(43.2888)	(46.0479)	0.0000	1	(89.3367)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	900	7,600.0000	6,840,000.00	6,840,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(46.8493)	0.0000	1	(89.3885)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	1,100	7,600.0000	8,360,000.00	8,360,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(57.2603)	0.0000	1	(109.2526)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	1,100	7,600.0000	8,360,000.00	8,360,000.00	0.0000	0.2270	25.00	0.00	(51.9923)	(57.2603)	0.0000	1	(109.2526)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	100	7,600.0000	760,000.00	760,000.00	0.0000	0.2270	25.00	0.00	(4.7266)	(5.2055)	0.0000	1	(9.9321)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	800	7,600.0000	6,080,000.00	6,080,000.00	0.0000	0.2270	25.00	0.00	(37.8126)	(41.6438)	0.0000	1	(79.4564)	02/04/2025
5805.T	01/07/2025	SDB3260121422	0	900	7,600.0000	6,840,000.00	6,840,000.00	0.0000	0.2270	25.00	0.00	(42.5392)	(46.8493)	0.0000	1	(89.3885)	02/04/2025
TOTAL SWCC SHOWA HOLDINGS CO., LTD. CMN												(2,556.8066)	(2,730.2397)	0.0000		(5,287.0463)	
TAKASAGO THERMAL ENGINEERING CMN																	
1969.T	01/15/2025	SDB3265345640	0	200	6,179.0000	1,241,480.69	1,235,800.00	0.0000	0.2270	25.00	0.00	(7.7210)	(8.4644)	0.0000	1	(16.1854)	02/04/2025
1969.T	01/14/2025	SDB3265345640	0	200	6,220.0000	1,241,480.69	1,244,000.00	0.0000	0.2270	25.00	0.00	(7.7210)	(8.5205)	0.0000	1	(16.2415)	02/04/2025
1969.T	01/13/2025	SDB3265345640	0	200	6,207.4035	1,241,480.69	1,241,480.69	0.0000	0.2270	25.00	0.00	(30.8840)	(34.0132)	0.0000	4	(64.8971)	02/04/2025
TOTAL TAKASAGO THERMAL ENGINEERING CMN												(46.3259)	(50.9981)	0.0000		(97.3240)	
TDK CORP CMN																	
6762.T	01/17/2025	SDB3265406615	0	11,500	1,879.5000	21,691,259.84	21,614,250.00	0.0000	0.2270	25.00	0.00	(134.9018)	(148.0428)	0.0000	1	(282.9446)	02/04/2025
6762.T	01/17/2025	SDB3265406615	0	23,600	1,879.5000	43,808,347.36	44,356,200.00	0.0000	0.2270	25.00	0.00	(272.4519)	(303.8096)	0.0000	1	(576.2615)	02/04/2025
6762.T	01/17/2025	SDB3265406615	0	8,800	1,879.5000	16,878,947.06	16,539,600.00	0.0000	0.2270	25.00	0.00	(104.9732)	(113.2849)	0.0000	1	(218.2581)	02/04/2025
6762.T	01/17/2025	SDB3265406615	0	2,500	1,879.5000	4,921,469.88	4,698,750.00	0.0000	0.2270	25.00	0.00	(30.6075)	(32.1832)	0.0000	1	(62.7907)	02/04/2025
6762.T	01/16/2025	SDB3265406615	0	23,600	1,850.5000	43,808,347.36	43,671,800.00	0.0000	0.2270	25.00	0.00	(272.4519)	(299.1219)	0.0000	1	(571.5738)	02/04/2025
6762.T	01/16/2025	SDB3265406615	0	8,800	1,850.5000	16,878,947.06	16,284,400.00	0.0000	0.2270	25.00	0.00	(104.9732)	(111.5370)	0.0000	1	(216.5102)	02/04/2025
6762.T	01/16/2025	SDB3265406615	0	2,500	1,850.5000	4,921,469.88	4,626,250.00	0.0000	0.2270	25.00	0.00	(30.6075)	(31.6866)	0.0000	1	(62.2941)	02/04/2025
6762.T	01/15/2025	SDB3265406615	0	8,800	1,895.0000	16,878,947.06	16,676,000.00	0.0000	0.2270	25.00	0.00	(104.9732)	(114.2192)	0.0000	1	(219.1924)	02/04/2025
6762.T	01/15/2025	SDB3265406615	0	2,500	1,895.0000	4,921,469.88	4,737,500.00	0.0000	0.2270	25.00	0.00	(30.6075)	(32.4486)	0.0000	1	(63.0561)	02/04/2025
6762.T	01/14/2025	SDB3265406615	0	2,500	1,968.5880	4,921,469.88	4,921,469.88	0.0000	0.2270	25.00	0.00	(30.6075)	(33.7087)	0.0000	1	(64.3162)	02/04/2025
TOTAL TDK CORP CMN												(1,117.1552)	(1,220.0426)	0.0000		(2,337.1978)	
TECHNOPRO HOLDINGS, INC. CMN																	
6028.T	01/17/2025	SDB3260862001	0	2,200	2,836.5000	6,249,206.17	6,240,300.00	0.0000	0.2270	25.00	0.00	(38.8649)	(42.7418)	0.0000	1	(81.6067)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	900	2,836.5000	2,574,867.36	2,552,850.00	0.0000	0.2270	25.00	0.00	(16.0136)	(17.4853)	0.0000	1	(33.4988)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	1,100	2,836.5000	3,203,658.22	3,120,150.00	0.0000	0.2270	25.00	0.00	(19.9241)	(21.3709)	0.0000	1	(41.2950)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	1,100	2,836.5000	3,182,606.86	3,120,150.00	0.0000	0.2270	25.00	0.00	(19.7932)	(21.3709)	0.0000	1	(41.1641)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	2,100	2,836.5000	6,086,045.57	5,956,650.00	0.0000	0.2270	25.00	0.00	(37.8502)	(40.7990)	0.0000	1	(78.6492)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	900	2,836.5000	2,614,369.92	2,552,850.00	0.0000	0.2270	25.00	0.00	(16.2592)	(17.4853)	0.0000	1	(33.7445)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	400	2,836.5000	1,176,526.47	1,134,600.00	0.0000	0.2270	25.00	0.00	(7.3170)	(7.7712)	0.0000	1	(15.0883)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	100	2,836.5000	296,300.00	283,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9428)	0.0000	1	(3.7856)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	200	2,836.5000	582,600.00	567,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8856)	0.0000	1	(7.5711)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	800	2,836.5000	2,370,400.00	2,269,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.5425)	0.0000	1	(30.2844)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECHNOPRO HOLDINGS, INC. CMN (Cont.)																	
6028.T	01/17/2025	SDB3260862001	0	200	2,836.5000	592,600.00	567,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8856)	0.0000	1	(7.5711)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	200	2,836.5000	592,600.00	567,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8856)	0.0000	1	(7.5711)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	200	2,836.5000	592,600.00	567,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8856)	0.0000	1	(7.5711)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	100	2,836.5000	296,300.00	283,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9428)	0.0000	1	(3.7856)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	1,400	2,836.5000	4,148,200.00	3,971,100.00	0.0000	0.2270	25.00	0.00	(25.7984)	(27.1993)	0.0000	1	(52.9977)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	200	2,836.5000	592,600.00	567,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8856)	0.0000	1	(7.5711)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	1,200	2,836.5000	3,555,600.00	3,403,800.00	0.0000	0.2270	25.00	0.00	(22.1129)	(23.3137)	0.0000	1	(45.4266)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	500	2,836.5000	1,481,500.00	1,418,250.00	0.0000	0.2270	25.00	0.00	(9.2137)	(9.7140)	0.0000	1	(18.9278)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	100	2,836.5000	296,300.00	283,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9428)	0.0000	1	(3.7856)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	400	2,836.5000	1,185,200.00	1,134,600.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.7712)	0.0000	1	(15.1422)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	800	2,836.5000	2,370,400.00	2,269,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.5425)	0.0000	1	(30.2844)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	300	2,836.5000	888,900.00	850,950.00	0.0000	0.2270	25.00	0.00	(5.5282)	(5.8284)	0.0000	1	(11.3567)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	900	2,836.5000	2,666,700.00	2,552,850.00	0.0000	0.2270	25.00	0.00	(16.5847)	(17.4853)	0.0000	1	(34.0700)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	700	2,836.5000	2,074,100.00	1,985,550.00	0.0000	0.2270	25.00	0.00	(12.8992)	(13.5997)	0.0000	1	(26.4989)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	100	2,836.5000	296,300.00	283,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9428)	0.0000	1	(3.7856)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	1,300	2,836.5000	3,851,900.00	3,687,450.00	0.0000	0.2270	25.00	0.00	(23.9557)	(25.2565)	0.0000	1	(49.2122)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	600	2,836.5000	1,777,800.00	1,701,900.00	0.0000	0.2270	25.00	0.00	(11.0565)	(11.6568)	0.0000	1	(22.7133)	02/04/2025
6028.T	01/17/2025	SDB3260862001	0	800	2,836.5000	2,370,400.00	2,269,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.5425)	0.0000	1	(30.2844)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	900	2,826.5000	2,574,867.36	2,543,850.00	0.0000	0.2270	25.00	0.00	(16.0136)	(17.4236)	0.0000	1	(33.4372)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	1,100	2,826.5000	3,203,658.22	3,109,150.00	0.0000	0.2270	25.00	0.00	(19.9241)	(21.2955)	0.0000	1	(41.2197)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	1,100	2,826.5000	3,182,606.86	3,109,150.00	0.0000	0.2270	25.00	0.00	(19.7932)	(21.2955)	0.0000	1	(41.0887)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	2,100	2,826.5000	6,086,045.57	5,935,650.00	0.0000	0.2270	25.00	0.00	(37.8502)	(40.6551)	0.0000	1	(78.5053)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	900	2,826.5000	2,614,369.92	2,543,850.00	0.0000	0.2270	25.00	0.00	(16.2592)	(17.4236)	0.0000	1	(33.6829)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	400	2,826.5000	1,176,526.47	1,130,600.00	0.0000	0.2270	25.00	0.00	(7.3170)	(7.7438)	0.0000	1	(15.0609)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	100	2,826.5000	296,300.00	282,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9360)	0.0000	1	(3.7787)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	200	2,826.5000	592,600.00	565,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8719)	0.0000	1	(7.5574)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	800	2,826.5000	2,370,400.00	2,261,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.4877)	0.0000	1	(30.2296)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	200	2,826.5000	592,600.00	565,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8719)	0.0000	1	(7.5574)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	200	2,826.5000	592,600.00	565,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8719)	0.0000	1	(7.5574)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	100	2,826.5000	296,300.00	282,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9360)	0.0000	1	(3.7787)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	1,400	2,826.5000	4,148,200.00	3,957,100.00	0.0000	0.2270	25.00	0.00	(25.7984)	(27.1034)	0.0000	1	(52.9018)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	200	2,826.5000	592,600.00	565,300.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.8719)	0.0000	1	(7.5574)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	1,200	2,826.5000	3,555,600.00	3,391,800.00	0.0000	0.2270	25.00	0.00	(22.1129)	(23.2315)	0.0000	1	(45.3444)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	500	2,826.5000	1,481,500.00	1,413,250.00	0.0000	0.2270	25.00	0.00	(9.2137)	(9.6798)	0.0000	1	(18.8935)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	100	2,826.5000	296,300.00	282,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9360)	0.0000	1	(3.7787)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	400	2,826.5000	1,185,200.00	1,130,600.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.7438)	0.0000	1	(15.1148)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	800	2,826.5000	2,370,400.00	2,261,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.4877)	0.0000	1	(30.2296)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	300	2,826.5000	888,900.00	847,950.00	0.0000	0.2270	25.00	0.00	(5.5282)	(5.8079)	0.0000	1	(11.3361)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	900	2,826.5000	2,666,700.00	2,543,850.00	0.0000	0.2270	25.00	0.00	(16.5847)	(17.4236)	0.0000	1	(34.0083)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	700	2,826.5000	2,074,100.00	1,978,550.00	0.0000	0.2270	25.00	0.00	(12.8992)	(13.5517)	0.0000	1	(26.4509)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	100	2,826.5000	296,300.00	282,650.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9360)	0.0000	1	(3.7787)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	1,300	2,826.5000	3,851,900.00	3,674,450.00	0.0000	0.2270	25.00	0.00	(23.9557)	(25.1675)	0.0000	1	(49.1231)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	600	2,826.5000	1,777,800.00	1,695,900.00	0.0000	0.2270	25.00	0.00	(11.0565)	(11.6158)	0.0000	1	(22.6722)	02/04/2025
6028.T	01/16/2025	SDB3260862001	0	800	2,826.5000	2,370,400.00	2,261,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.4877)	0.0000	1	(30.2296)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	1,100	2,911.0000	3,203,658.22	3,202,100.00	0.0000	0.2270	25.00	0.00	(19.9241)	(21.9322)	0.0000	1	(41.8563)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	1,100	2,911.0000	3,182,606.86	3,202,100.00	0.0000	0.2270	25.00	0.00	(19.7932)	(21.9322)	0.0000	1	(41.7254)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	2,100	2,911.0000	6,086,045.57	6,113,100.00	0.0000	0.2270	25.00	0.00	(37.8502)	(41.8705)	0.0000	1	(79.7207)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	900	2,911.0000	2,614,369.92	2,619,900.00	0.0000	0.2270	25.00	0.00	(16.2592)	(17.9445)	0.0000	1	(34.2038)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	400	2,911.0000	1,176,526.47	1,164,400.00	0.0000	0.2270	25.00	0.00	(7.3170)	(7.9753)	0.0000	1	(15.2924)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	100	2,911.0000	296,300.00	291,100.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9938)	0.0000	1	(3.8366)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	200	2,911.0000	592,600.00	582,200.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9877)	0.0000	1	(7.6732)	02/04/2/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECHNOPRO HOLDINGS, INC. CMN (Cont.)																	
6028.T	01/15/2025	SDB3260862001	0	200	2,911.0000	592,600.00	582,200.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9877)	0.0000	1	(7.6732)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	200	2,911.0000	592,600.00	582,200.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9877)	0.0000	1	(7.6732)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	200	2,911.0000	592,600.00	582,200.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9877)	0.0000	1	(7.6732)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	100	2,911.0000	296,300.00	291,100.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9938)	0.0000	1	(3.8366)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	1,400	2,911.0000	4,148,200.00	4,075,400.00	0.0000	0.2270	25.00	0.00	(25.7984)	(27.9137)	0.0000	1	(53.7121)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	200	2,911.0000	592,600.00	582,200.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9877)	0.0000	1	(7.6732)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	1,200	2,911.0000	3,555,600.00	3,493,200.00	0.0000	0.2270	25.00	0.00	(22.1129)	(23.9260)	0.0000	1	(46.0389)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	500	2,911.0000	1,481,500.00	1,455,500.00	0.0000	0.2270	25.00	0.00	(9.2137)	(9.9692)	0.0000	1	(19.1829)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	100	2,911.0000	296,300.00	291,100.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9938)	0.0000	1	(3.8366)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	400	2,911.0000	1,185,200.00	1,164,400.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.9753)	0.0000	1	(15.3463)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	800	2,911.0000	2,370,400.00	2,328,800.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.9507)	0.0000	1	(30.6926)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	300	2,911.0000	888,900.00	873,300.00	0.0000	0.2270	25.00	0.00	(5.5282)	(5.9815)	0.0000	1	(11.5097)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	900	2,911.0000	2,666,700.00	2,619,900.00	0.0000	0.2270	25.00	0.00	(16.5847)	(17.9445)	0.0000	1	(34.5292)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	700	2,911.0000	2,074,100.00	2,037,700.00	0.0000	0.2270	25.00	0.00	(12.8992)	(13.9568)	0.0000	1	(26.8560)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	100	2,911.0000	296,300.00	291,100.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9938)	0.0000	1	(3.8366)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	1,300	2,911.0000	3,851,900.00	3,784,300.00	0.0000	0.2270	25.00	0.00	(23.9557)	(25.9199)	0.0000	1	(49.8755)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	600	2,911.0000	1,777,800.00	1,746,600.00	0.0000	0.2270	25.00	0.00	(11.0565)	(11.9630)	0.0000	1	(23.0195)	02/04/2025
6028.T	01/15/2025	SDB3260862001	0	800	2,911.0000	2,370,400.00	2,328,800.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.9507)	0.0000	1	(30.6926)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	1,100	2,904.0000	3,182,606.86	3,194,400.00	0.0000	0.2270	25.00	0.00	(19.7932)	(21.8795)	0.0000	1	(41.6727)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	2,100	2,904.0000	6,086,045.57	6,098,400.00	0.0000	0.2270	25.00	0.00	(37.8502)	(41.7699)	0.0000	1	(79.6201)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	900	2,904.0000	2,614,369.92	2,613,600.00	0.0000	0.2270	25.00	0.00	(16.2592)	(17.9014)	0.0000	1	(34.1606)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	400	2,904.0000	1,176,526.47	1,161,600.00	0.0000	0.2270	25.00	0.00	(7.3170)	(7.9562)	0.0000	1	(15.2732)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	100	2,904.0000	296,300.00	290,400.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9890)	0.0000	1	(3.8318)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	200	2,904.0000	592,600.00	580,800.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9781)	0.0000	1	(7.6636)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	800	2,904.0000	2,370,400.00	2,323,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.9123)	0.0000	1	(30.6543)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	200	2,904.0000	592,600.00	580,800.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9781)	0.0000	1	(7.6636)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	200	2,904.0000	592,600.00	580,800.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9781)	0.0000	1	(7.6636)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	200	2,904.0000	592,600.00	580,800.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9781)	0.0000	1	(7.6636)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	100	2,904.0000	296,300.00	290,400.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9890)	0.0000	1	(3.8318)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	1,400	2,904.0000	4,148,200.00	4,065,600.00	0.0000	0.2270	25.00	0.00	(25.7984)	(27.8466)	0.0000	1	(53.6450)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	200	2,904.0000	592,600.00	580,800.00	0.0000	0.2270	25.00	0.00	(3.6855)	(3.9781)	0.0000	1	(7.6636)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	1,200	2,904.0000	3,555,600.00	3,484,800.00	0.0000	0.2270	25.00	0.00	(22.1129)	(23.8685)	0.0000	1	(45.9814)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	500	2,904.0000	1,481,500.00	1,452,000.00	0.0000	0.2270	25.00	0.00	(9.2137)	(9.9452)	0.0000	1	(19.1589)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	100	2,904.0000	296,300.00	290,400.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9890)	0.0000	1	(3.8318)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	400	2,904.0000	1,185,200.00	1,161,600.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.9562)	0.0000	1	(15.3271)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	800	2,904.0000	2,370,400.00	2,323,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.9123)	0.0000	1	(30.6543)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	300	2,904.0000	888,900.00	871,200.00	0.0000	0.2270	25.00	0.00	(5.5282)	(5.9671)	0.0000	1	(11.4954)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	900	2,904.0000	2,666,700.00	2,613,600.00	0.0000	0.2270	25.00	0.00	(16.5847)	(17.9014)	0.0000	1	(34.4861)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	700	2,904.0000	2,074,100.00	2,032,800.00	0.0000	0.2270	25.00	0.00	(12.8992)	(13.9233)	0.0000	1	(26.8225)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	100	2,904.0000	296,300.00	290,400.00	0.0000	0.2270	25.00	0.00	(1.8427)	(1.9890)	0.0000	1	(3.8318)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	1,300	2,904.0000	3,851,900.00	3,775,200.00	0.0000	0.2270	25.00	0.00	(23.9557)	(25.8575)	0.0000	1	(49.8132)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	600	2,904.0000	1,777,800.00	1,742,400.00	0.0000	0.2270	25.00	0.00	(11.0565)	(11.9342)	0.0000	1	(22.9907)	02/04/2025
6028.T	01/14/2025	SDB3260862001	0	800	2,904.0000	2,370,400.00	2,323,200.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.9123)	0.0000	1	(30.6543)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	2,100	2,893.0000	6,086,045.57	6,075,300.00	0.0000	0.2270	25.00	0.00	(151.4008)	(166.4466)	0.0000	4	(317.8474)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	900	2,893.0000	2,614,369.92	2,603,700.00	0.0000	0.2270	25.00	0.00	(65.0369)	(71.3342)	0.0000	4	(136.3712)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	400	2,893.0000	1,176,526.47	1,157,200.00	0.0000	0.2270	25.00	0.00	(29.2681)	(31.7041)	0.0000	4	(60.9722)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	100	2,893.0000	296,300.00	289,300.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.9260)	0.0000	4	(15.2970)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	200	2,893.0000	592,600.00	578,600.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.8521)	0.0000	4	(30.5940)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	800	2,893.0000	2,370,400.00	2,314,400.00	0.0000	0.2270	25.00	0.00	(58.9678)	(63.4082)	0.0000	4	(122.3760)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	200	2,893.0000	592,600.00	578,600.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.8521)	0.0000	4	(30.5940)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	200	2,893.0000	592,600.00	578,600.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.8521)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECHNOPRO HOLDINGS, INC. CMN (Cont.)																	
6028.T	01/13/2025	SDB3260862001	0	1,400	2,893.0000	4,148,200.00	4,050,200.00	0.0000	0.2270	25.00	0.00	(103.1936)	(110.9644)	0.0000	4	(214.1580)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	200	2,893.0000	592,600.00	578,600.00	0.0000	0.2270	25.00	0.00	(14.7419)	(15.8521)	0.0000	4	(30.5940)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	1,200	2,893.0000	3,555,600.00	3,471,600.00	0.0000	0.2270	25.00	0.00	(88.4516)	(95.1123)	0.0000	4	(183.5640)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	500	2,893.0000	1,481,500.00	1,446,500.00	0.0000	0.2270	25.00	0.00	(36.8548)	(39.6301)	0.0000	4	(76.4850)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	100	2,893.0000	296,300.00	289,300.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.9260)	0.0000	4	(15.2970)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	400	2,893.0000	1,185,200.00	1,157,200.00	0.0000	0.2270	25.00	0.00	(29.4839)	(31.7041)	0.0000	4	(61.1880)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	800	2,893.0000	2,370,400.00	2,314,400.00	0.0000	0.2270	25.00	0.00	(58.9678)	(63.4082)	0.0000	4	(122.3760)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	300	2,893.0000	888,900.00	867,900.00	0.0000	0.2270	25.00	0.00	(22.1129)	(23.7781)	0.0000	4	(45.8910)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	900	2,893.0000	2,666,700.00	2,603,700.00	0.0000	0.2270	25.00	0.00	(66.3387)	(71.3342)	0.0000	4	(137.6730)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	700	2,893.0000	2,074,100.00	2,025,100.00	0.0000	0.2270	25.00	0.00	(51.5968)	(55.4822)	0.0000	4	(107.0790)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	100	2,893.0000	296,300.00	289,300.00	0.0000	0.2270	25.00	0.00	(7.3710)	(7.9260)	0.0000	4	(15.2970)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	1,300	2,893.0000	3,851,900.00	3,760,900.00	0.0000	0.2270	25.00	0.00	(95.8226)	(103.0384)	0.0000	4	(198.8610)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	600	2,893.0000	1,777,800.00	1,735,800.00	0.0000	0.2270	25.00	0.00	(44.2258)	(47.5562)	0.0000	4	(91.7820)	02/04/2025
6028.T	01/13/2025	SDB3260862001	0	800	2,893.0000	2,370,400.00	2,314,400.00	0.0000	0.2270	25.00	0.00	(58.9678)	(63.4082)	0.0000	4	(122.3760)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	900	2,904.5000	2,614,369.92	2,614,050.00	0.0000	0.2320	25.00	0.00	(16.6174)	(17.9045)	0.0000	1	(34.5218)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	400	2,904.5000	1,176,526.47	1,161,800.00	0.0000	0.2320	25.00	0.00	(7.4782)	(7.9575)	0.0000	1	(15.4357)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	100	2,904.5000	296,300.00	290,450.00	0.0000	0.2320	25.00	0.00	(1.8833)	(1.9894)	0.0000	1	(3.8727)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	200	2,904.5000	592,600.00	580,900.00	0.0000	0.2320	25.00	0.00	(3.7667)	(3.9788)	0.0000	1	(7.7454)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	800	2,904.5000	2,370,400.00	2,323,600.00	0.0000	0.2320	25.00	0.00	(15.0667)	(15.9151)	0.0000	1	(30.9817)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	200	2,904.5000	592,600.00	580,900.00	0.0000	0.2320	25.00	0.00	(3.7667)	(3.9788)	0.0000	1	(7.7454)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	200	2,904.5000	592,600.00	580,900.00	0.0000	0.2320	25.00	0.00	(3.7667)	(3.9788)	0.0000	1	(7.7454)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	100	2,904.5000	296,300.00	290,450.00	0.0000	0.2320	25.00	0.00	(1.8833)	(1.9894)	0.0000	1	(3.8727)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	1,400	2,904.5000	4,148,200.00	4,066,300.00	0.0000	0.2320	25.00	0.00	(26.3666)	(27.8514)	0.0000	1	(54.2180)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	200	2,904.5000	592,600.00	580,900.00	0.0000	0.2320	25.00	0.00	(3.7667)	(3.9788)	0.0000	1	(7.7454)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	1,200	2,904.5000	3,555,600.00	3,485,400.00	0.0000	0.2320	25.00	0.00	(22.6000)	(23.8726)	0.0000	1	(46.4726)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	500	2,904.5000	1,481,500.00	1,452,250.00	0.0000	0.2320	25.00	0.00	(9.4167)	(9.9469)	0.0000	1	(19.3636)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	100	2,904.5000	296,300.00	290,450.00	0.0000	0.2320	25.00	0.00	(1.8833)	(1.9894)	0.0000	1	(3.8727)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	400	2,904.5000	1,185,200.00	1,161,800.00	0.0000	0.2320	25.00	0.00	(7.5333)	(7.9575)	0.0000	1	(15.4909)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	800	2,904.5000	2,370,400.00	2,323,600.00	0.0000	0.2320	25.00	0.00	(15.0667)	(15.9151)	0.0000	1	(30.9817)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	300	2,904.5000	888,900.00	871,350.00	0.0000	0.2320	25.00	0.00	(5.6500)	(5.9682)	0.0000	1	(11.6181)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	900	2,904.5000	2,666,700.00	2,614,050.00	0.0000	0.2320	25.00	0.00	(16.9500)	(17.9045)	0.0000	1	(34.8544)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	700	2,904.5000	2,074,100.00	2,033,150.00	0.0000	0.2320	25.00	0.00	(13.1833)	(13.9257)	0.0000	1	(27.1090)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	100	2,904.5000	296,300.00	290,450.00	0.0000	0.2320	25.00	0.00	(1.8833)	(1.9894)	0.0000	1	(3.8727)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	1,300	2,904.5000	3,851,900.00	3,775,850.00	0.0000	0.2320	25.00	0.00	(24.4833)	(25.8620)	0.0000	1	(50.3453)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	600	2,904.5000	1,777,800.00	1,742,700.00	0.0000	0.2320	25.00	0.00	(11.3000)	(11.9363)	0.0000	1	(23.2363)	02/04/2025
6028.T	01/09/2025	SDB3260862001	0	800	2,904.5000	2,370,400.00	2,323,600.00	0.0000	0.2320	25.00	0.00	(15.0667)	(15.9151)	0.0000	1	(30.9817)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	400	2,910.5000	1,176,526.47	1,164,200.00	0.0000	0.2310	25.00	0.00	(7.4460)	(7.9740)	0.0000	1	(15.4199)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	100	2,910.5000	296,300.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8752)	(1.9935)	0.0000	1	(3.8687)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	200	2,910.5000	592,600.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7504)	(3.9870)	0.0000	1	(7.7374)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	800	2,910.5000	2,370,400.00	2,328,400.00	0.0000	0.2310	25.00	0.00	(15.0017)	(15.9479)	0.0000	1	(30.9497)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	200	2,910.5000	592,600.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7504)	(3.9870)	0.0000	1	(7.7374)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	200	2,910.5000	592,600.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7504)	(3.9870)	0.0000	1	(7.7374)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	100	2,910.5000	296,300.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8752)	(1.9935)	0.0000	1	(3.8687)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	1,400	2,910.5000	4,148,200.00	4,074,700.00	0.0000	0.2310	25.00	0.00	(26.2530)	(27.9089)	0.0000	1	(54.1619)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	200	2,910.5000	592,600.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7504)	(3.9870)	0.0000	1	(7.7374)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	1,200	2,910.5000	3,555,600.00	3,492,600.00	0.0000	0.2310	25.00	0.00	(22.5026)	(23.9219)	0.0000	1	(46.4245)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	500	2,910.5000	1,481,500.00	1,455,250.00	0.0000	0.2310	25.00	0.00	(9.3761)	(9.9675)	0.0000	1	(19.3435)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	100	2,910.5000	296,300.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8752)	(1.9935)	0.0000	1	(3.8687)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	400	2,910.5000	1,185,200.00	1,164,200.00	0.0000	0.2310	25.00	0.00	(7.5009)	(7.9740)	0.0000	1	(15.4748)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	800	2,910.5000	2,370,400.00	2,328,400.00	0.0000	0.2310	25.00	0.00	(15.0017)	(15.9479)	0.0000	1	(30.9497)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	300	2,910.5000	888,900.00	873,150.00	0.0000	0.2310	25.00	0.00	(5.6256)	(5.9805)	0.000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECHNOPRO HOLDINGS, INC. CMN (Cont.)																	
6028.T	01/08/2025	SDB3260862001	0	900	2,910.5000	2,666,700.00	2,619,450.00	0.0000	0.2310	25.00	0.00	(16.8769)	(17.9414)	0.0000	1	(34.8184)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	700	2,910.5000	2,074,100.00	2,037,350.00	0.0000	0.2310	25.00	0.00	(13.1265)	(13.9545)	0.0000	1	(27.0809)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	100	2,910.5000	296,300.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8752)	(1.9935)	0.0000	1	(3.8687)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	1,300	2,910.5000	3,851,900.00	3,783,650.00	0.0000	0.2310	25.00	0.00	(24.3778)	(25.9154)	0.0000	1	(50.2932)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	600	2,910.5000	1,777,800.00	1,746,300.00	0.0000	0.2310	25.00	0.00	(11.2513)	(11.9610)	0.0000	1	(23.2122)	02/04/2025
6028.T	01/08/2025	SDB3260862001	0	800	2,910.5000	2,370,400.00	2,328,400.00	0.0000	0.2310	25.00	0.00	(15.0017)	(15.9479)	0.0000	1	(30.9497)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	100	2,963.0000	296,300.00	296,300.00	0.0000	0.2270	25.00	0.00	(1.8427)	(2.0295)	0.0000	1	(3.8722)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	200	2,963.0000	592,600.00	592,600.00	0.0000	0.2270	25.00	0.00	(3.6855)	(4.0589)	0.0000	1	(7.7444)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	800	2,963.0000	2,370,400.00	2,370,400.00	0.0000	0.2270	25.00	0.00	(14.7419)	(16.2356)	0.0000	1	(30.9776)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	200	2,963.0000	592,600.00	592,600.00	0.0000	0.2270	25.00	0.00	(3.6855)	(4.0589)	0.0000	1	(7.7444)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	200	2,963.0000	592,600.00	592,600.00	0.0000	0.2270	25.00	0.00	(3.6855)	(4.0589)	0.0000	1	(7.7444)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	200	2,963.0000	592,600.00	592,600.00	0.0000	0.2270	25.00	0.00	(3.6855)	(4.0589)	0.0000	1	(7.7444)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	100	2,963.0000	296,300.00	296,300.00	0.0000	0.2270	25.00	0.00	(1.8427)	(2.0295)	0.0000	1	(3.8722)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	1,400	2,963.0000	4,148,200.00	4,148,200.00	0.0000	0.2270	25.00	0.00	(25.7984)	(28.4123)	0.0000	1	(54.2107)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	200	2,963.0000	592,600.00	592,600.00	0.0000	0.2270	25.00	0.00	(3.6855)	(4.0589)	0.0000	1	(7.7444)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	1,200	2,963.0000	3,555,600.00	3,555,600.00	0.0000	0.2270	25.00	0.00	(22.1129)	(24.3534)	0.0000	1	(46.4663)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	500	2,963.0000	1,481,500.00	1,481,500.00	0.0000	0.2270	25.00	0.00	(9.2137)	(10.1473)	0.0000	1	(19.3610)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	100	2,963.0000	296,300.00	296,300.00	0.0000	0.2270	25.00	0.00	(1.8427)	(2.0295)	0.0000	1	(3.8722)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	400	2,963.0000	1,185,200.00	1,185,200.00	0.0000	0.2270	25.00	0.00	(7.3710)	(8.1178)	0.0000	1	(15.4888)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	800	2,963.0000	2,370,400.00	2,370,400.00	0.0000	0.2270	25.00	0.00	(14.7419)	(16.2356)	0.0000	1	(30.9776)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	300	2,963.0000	888,900.00	888,900.00	0.0000	0.2270	25.00	0.00	(5.5282)	(6.0884)	0.0000	1	(11.6166)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	900	2,963.0000	2,666,700.00	2,666,700.00	0.0000	0.2270	25.00	0.00	(16.5847)	(18.2651)	0.0000	1	(34.8498)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	700	2,963.0000	2,074,100.00	2,074,100.00	0.0000	0.2270	25.00	0.00	(12.8992)	(14.2062)	0.0000	1	(27.1054)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	100	2,963.0000	296,300.00	296,300.00	0.0000	0.2270	25.00	0.00	(1.8427)	(2.0295)	0.0000	1	(3.8722)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	1,300	2,963.0000	3,851,900.00	3,851,900.00	0.0000	0.2270	25.00	0.00	(23.9557)	(26.3829)	0.0000	1	(50.3385)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	600	2,963.0000	1,777,800.00	1,777,800.00	0.0000	0.2270	25.00	0.00	(11.0565)	(12.1767)	0.0000	1	(23.2332)	02/04/2025
6028.T	01/07/2025	SDB3260862001	0	800	2,963.0000	2,370,400.00	2,370,400.00	0.0000	0.2270	25.00	0.00	(14.7419)	(16.2356)	0.0000	1	(30.9776)	02/04/2025
TOTAL TECHNOPRO HOLDINGS, INC. CMN												(2,990.8887)	(3,219.1442)	0.0000		(6,210.0328)	
TECMO KOEI HOLDINGS CO., LTD. CMN																	
3635.T	01/17/2025	SDB3260121448	0	1,200	1,791.5000	2,137,688.94	2,149,800.00	0.0000	0.2270	25.00	0.00	(13.2947)	(14.7247)	0.0000	1	(28.0193)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	900	1,791.5000	1,576,652.48	1,612,350.00	0.0000	0.2270	25.00	0.00	(9.8055)	(11.0435)	0.0000	1	(20.8490)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	600	1,791.5000	1,045,617.96	1,074,900.00	0.0000	0.2270	25.00	0.00	(6.5029)	(7.3623)	0.0000	1	(13.8652)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	600	1,791.5000	1,058,168.78	1,074,900.00	0.0000	0.2270	25.00	0.00	(6.5809)	(7.3623)	0.0000	1	(13.9433)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	600	1,791.5000	1,098,871.42	1,074,900.00	0.0000	0.2270	25.00	0.00	(6.8341)	(7.3623)	0.0000	1	(14.1964)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	200	1,791.5000	371,300.00	358,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4541)	0.0000	1	(4.7633)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	300	1,791.5000	556,950.00	537,450.00	0.0000	0.2270	25.00	0.00	(3.4638)	(3.6812)	0.0000	1	(7.1449)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	100	1,791.5000	185,650.00	179,150.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2271)	0.0000	1	(2.3816)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	1,400	1,791.5000	2,599,100.00	2,508,100.00	0.0000	0.2270	25.00	0.00	(16.1643)	(17.1788)	0.0000	1	(33.3430)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	1,300	1,791.5000	2,413,450.00	2,328,950.00	0.0000	0.2270	25.00	0.00	(15.0097)	(15.9517)	0.0000	1	(30.9614)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	200	1,791.5000	371,300.00	358,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4541)	0.0000	1	(4.7633)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	100	1,791.5000	185,650.00	179,150.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2271)	0.0000	1	(2.3816)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	400	1,791.5000	742,600.00	716,600.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.9082)	0.0000	1	(9.5266)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	200	1,791.5000	371,300.00	358,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4541)	0.0000	1	(4.7633)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	700	1,791.5000	1,299,550.00	1,254,050.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.5894)	0.0000	1	(16.6715)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	700	1,791.5000	1,299,550.00	1,254,050.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.5894)	0.0000	1	(16.6715)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	100	1,791.5000	185,650.00	179,150.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2271)	0.0000	1	(2.3816)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	600	1,791.5000	1,113,900.00	1,074,900.00	0.0000	0.2270	25.00	0.00	(6.9275)	(7.3623)	0.0000	1	(14.2899)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	19,600	1,791.5000	36,387,400.00	35,113,400.00	0.0000	0.2270	25.00	0.00	(226.2997)	(240.5027)	0.0000	1	(466.8025)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	800	1,791.5000	1,485,200.00	1,433,200.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.8164)	0.0000	1	(19.0532)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	100	1,791.5000	185,650.00	179,150.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2271)	0.0000	1	(2.3816)	02/04/2025
3635.T	01/17/2025	SDB3260121448	0	1,600	1,791.5000	2,970,400.00	2,866,400.00	0.0000	0.2270	25.00	0.00	(18.4734)	(19.6329)	0.0000	1	(38.1063)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	900	1,758.0000	1,576,652.48	1,582,200.00	0.0000	0.2270	25.00	0.00	(9.8055)	(10.8370)	0.0000	1	(20.6425)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECMO KOEI HOLDINGS CO., LTD. CMN (Cont.)																	
3635.T	01/16/2025	SDB3260121448	0	600	1,758.0000	1,045,617.96	1,054,800.00	0.0000	0.2270	25.00	0.00	(6.5029)	(7.2247)	0.0000	1	(13.7275)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	600	1,758.0000	1,058,168.78	1,054,800.00	0.0000	0.2270	25.00	0.00	(6.5809)	(7.2247)	0.0000	1	(13.8056)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	600	1,758.0000	1,098,871.42	1,054,800.00	0.0000	0.2270	25.00	0.00	(6.8341)	(7.2247)	0.0000	1	(14.0587)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	200	1,758.0000	371,300.00	351,600.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4082)	0.0000	1	(4.7174)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	300	1,758.0000	556,950.00	527,400.00	0.0000	0.2270	25.00	0.00	(3.4638)	(3.6123)	0.0000	1	(7.0761)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	100	1,758.0000	185,650.00	175,800.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2041)	0.0000	1	(2.3587)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	1,400	1,758.0000	2,599,100.00	2,461,200.00	0.0000	0.2270	25.00	0.00	(16.1643)	(16.8575)	0.0000	1	(33.0218)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	1,300	1,758.0000	2,413,450.00	2,285,400.00	0.0000	0.2270	25.00	0.00	(15.0097)	(15.6534)	0.0000	1	(30.6631)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	200	1,758.0000	371,300.00	351,600.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4082)	0.0000	1	(4.7174)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	100	1,758.0000	185,650.00	175,800.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2041)	0.0000	1	(2.3587)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	400	1,758.0000	742,600.00	703,200.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.8164)	0.0000	1	(9.4348)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	200	1,758.0000	371,300.00	351,600.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4082)	0.0000	1	(4.7174)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	700	1,758.0000	1,299,550.00	1,230,600.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.4288)	0.0000	1	(16.5109)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	700	1,758.0000	1,299,550.00	1,230,600.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.4288)	0.0000	1	(16.5109)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	100	1,758.0000	185,650.00	175,800.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2041)	0.0000	1	(2.3587)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	600	1,758.0000	1,113,900.00	1,054,800.00	0.0000	0.2270	25.00	0.00	(6.9275)	(7.2247)	0.0000	1	(14.1522)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	19,600	1,758.0000	36,387,400.00	34,456,800.00	0.0000	0.2270	25.00	0.00	(226.2997)	(236.0055)	0.0000	1	(462.3052)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	800	1,758.0000	1,485,200.00	1,406,400.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.6329)	0.0000	1	(18.8696)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	100	1,758.0000	185,650.00	175,800.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2041)	0.0000	1	(2.3587)	02/04/2025
3635.T	01/16/2025	SDB3260121448	0	1,600	1,758.0000	2,970,400.00	2,812,800.00	0.0000	0.2270	25.00	0.00	(18.4734)	(19.2658)	0.0000	1	(37.7392)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	600	1,737.5000	1,045,617.96	1,042,500.00	0.0000	0.2270	25.00	0.00	(6.5029)	(7.1404)	0.0000	1	(13.6433)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	600	1,737.5000	1,058,168.78	1,042,500.00	0.0000	0.2270	25.00	0.00	(6.5809)	(7.1404)	0.0000	1	(13.7214)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	600	1,737.5000	1,098,871.42	1,042,500.00	0.0000	0.2270	25.00	0.00	(6.8341)	(7.1404)	0.0000	1	(13.9745)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	200	1,737.5000	371,300.00	347,500.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.3801)	0.0000	1	(4.6893)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	300	1,737.5000	556,950.00	521,250.00	0.0000	0.2270	25.00	0.00	(3.4638)	(3.5702)	0.0000	1	(7.0340)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	100	1,737.5000	185,650.00	173,750.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.1901)	0.0000	1	(2.3447)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	1,400	1,737.5000	2,599,100.00	2,432,500.00	0.0000	0.2270	25.00	0.00	(16.1643)	(16.6610)	0.0000	1	(32.8252)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	1,300	1,737.5000	2,413,450.00	2,258,750.00	0.0000	0.2270	25.00	0.00	(15.0097)	(15.4709)	0.0000	1	(30.4806)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	200	1,737.5000	371,300.00	347,500.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.3801)	0.0000	1	(4.6893)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	100	1,737.5000	185,650.00	173,750.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.1901)	0.0000	1	(2.3447)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	400	1,737.5000	742,600.00	695,000.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.7603)	0.0000	1	(9.3786)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	200	1,737.5000	371,300.00	347,500.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.3801)	0.0000	1	(4.6893)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	700	1,737.5000	1,299,550.00	1,216,250.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.3305)	0.0000	1	(16.4126)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	700	1,737.5000	1,299,550.00	1,216,250.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.3305)	0.0000	1	(16.4126)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	100	1,737.5000	185,650.00	173,750.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.1901)	0.0000	1	(2.3447)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	600	1,737.5000	1,113,900.00	1,042,500.00	0.0000	0.2270	25.00	0.00	(6.9275)	(7.1404)	0.0000	1	(14.0680)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	19,600	1,737.5000	36,387,400.00	34,055,000.00	0.0000	0.2270	25.00	0.00	(226.2997)	(233.2534)	0.0000	1	(459.5531)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	800	1,737.5000	1,485,200.00	1,390,000.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.5205)	0.0000	1	(18.7573)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	100	1,737.5000	185,650.00	173,750.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.1901)	0.0000	1	(2.3447)	02/04/2025
3635.T	01/15/2025	SDB3260121448	0	1,600	1,737.5000	2,970,400.00	2,780,000.00	0.0000	0.2270	25.00	0.00	(18.4734)	(19.0411)	0.0000	1	(37.5145)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	600	1,752.0000	1,058,168.78	1,051,200.00	0.0000	0.2270	25.00	0.00	(6.5809)	(7.2000)	0.0000	1	(13.7809)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	600	1,752.0000	1,098,871.42	1,051,200.00	0.0000	0.2270	25.00	0.00	(6.8341)	(7.2000)	0.0000	1	(14.0341)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	200	1,752.0000	371,300.00	350,400.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4000)	0.0000	1	(4.7092)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	300	1,752.0000	556,950.00	525,600.00	0.0000	0.2270	25.00	0.00	(3.4638)	(3.6000)	0.0000	1	(7.0638)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	100	1,752.0000	185,650.00	175,200.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2000)	0.0000	1	(2.3546)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	1,400	1,752.0000	2,599,100.00	2,452,800.00	0.0000	0.2270	25.00	0.00	(16.1643)	(16.8000)	0.0000	1	(32.9643)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	1,300	1,752.0000	2,413,450.00	2,277,600.00	0.0000	0.2270	25.00	0.00	(15.0097)	(15.6000)	0.0000	1	(30.6097)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	200	1,752.0000	371,300.00	350,400.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4000)	0.0000	1	(4.7092)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	100	1,752.0000	185,650.00	175,200.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2000)	0.0000	1	(2.3546)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	400	1,752.0000	742,600.00	700,800.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.8000)	0.0000	1	(9.4184)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	200	1,752.0000	371,300.00	350,400.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.4000)	0.0000	1	(4.7092)	02/04/2025
3635.T																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECMO KOEI HOLDINGS CO., LTD. CMN (Cont.)																	
3635.T	01/14/2025	SDB3260121448	0	100	1,752.0000	185,650.00	175,200.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2000)	0.0000	1	(2.3546)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	600	1,752.0000	1,113,900.00	1,051,200.00	0.0000	0.2270	25.00	0.00	(6.9275)	(7.2000)	0.0000	1	(14.1275)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	19,600	1,752.0000	36,387,400.00	34,339,200.00	0.0000	0.2270	25.00	0.00	(226.2997)	(235.2000)	0.0000	1	(461.4997)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	800	1,752.0000	1,485,200.00	1,401,600.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.6000)	0.0000	1	(18.8367)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	100	1,752.0000	185,650.00	175,200.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2000)	0.0000	1	(2.3546)	02/04/2025
3635.T	01/14/2025	SDB3260121448	0	1,600	1,752.0000	2,970,400.00	2,803,200.00	0.0000	0.2270	25.00	0.00	(18.4734)	(19.2000)	0.0000	1	(37.6734)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	600	1,792.5000	1,098,871.42	1,075,500.00	0.0000	0.2270	25.00	0.00	(27.3363)	(29.4658)	0.0000	4	(56.8021)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	200	1,792.5000	371,300.00	358,500.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.8219)	0.0000	4	(19.0586)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	300	1,792.5000	556,950.00	537,750.00	0.0000	0.2270	25.00	0.00	(13.8551)	(14.7329)	0.0000	4	(28.5880)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	100	1,792.5000	185,650.00	179,250.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.9110)	0.0000	4	(9.5293)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	1,400	1,792.5000	2,599,100.00	2,509,500.00	0.0000	0.2270	25.00	0.00	(64.6571)	(68.7534)	0.0000	4	(133.4105)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	1,300	1,792.5000	2,413,450.00	2,330,250.00	0.0000	0.2270	25.00	0.00	(60.0387)	(63.8425)	0.0000	4	(123.8812)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	200	1,792.5000	371,300.00	358,500.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.8219)	0.0000	4	(19.0586)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	100	1,792.5000	185,650.00	179,250.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.9110)	0.0000	4	(9.5293)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	400	1,792.5000	742,600.00	717,000.00	0.0000	0.2270	25.00	0.00	(18.4734)	(19.6438)	0.0000	4	(38.1173)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	200	1,792.5000	371,300.00	358,500.00	0.0000	0.2270	25.00	0.00	(9.2367)	(9.8219)	0.0000	4	(19.0586)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	700	1,792.5000	1,299,550.00	1,254,750.00	0.0000	0.2270	25.00	0.00	(32.3285)	(34.3767)	0.0000	4	(66.7052)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	700	1,792.5000	1,299,550.00	1,254,750.00	0.0000	0.2270	25.00	0.00	(32.3285)	(34.3767)	0.0000	4	(66.7052)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	100	1,792.5000	185,650.00	179,250.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.9110)	0.0000	4	(9.5293)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	600	1,792.5000	1,113,900.00	1,075,500.00	0.0000	0.2270	25.00	0.00	(27.7102)	(29.4658)	0.0000	4	(57.1759)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	19,600	1,792.5000	36,387,400.00	35,133,000.00	0.0000	0.2270	25.00	0.00	(905.1989)	(962.5479)	0.0000	4	(1,867.7468)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	800	1,792.5000	1,485,200.00	1,434,000.00	0.0000	0.2270	25.00	0.00	(36.9469)	(39.2877)	0.0000	4	(76.2346)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	100	1,792.5000	185,650.00	179,250.00	0.0000	0.2270	25.00	0.00	(4.6184)	(4.9110)	0.0000	4	(9.5293)	02/04/2025
3635.T	01/13/2025	SDB3260121448	0	1,600	1,792.5000	2,970,400.00	2,868,000.00	0.0000	0.2270	25.00	0.00	(73.8938)	(78.5753)	0.0000	4	(152.4691)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	600	1,829.5000	1,098,871.42	1,097,700.00	0.0000	0.2320	25.00	0.00	(6.9846)	(7.5185)	0.0000	1	(14.5031)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	200	1,829.5000	371,300.00	365,900.00	0.0000	0.2320	25.00	0.00	(2.3600)	(2.5062)	0.0000	1	(4.8662)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	300	1,829.5000	556,950.00	548,850.00	0.0000	0.2320	25.00	0.00	(3.5401)	(3.7592)	0.0000	1	(7.2993)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	100	1,829.5000	185,650.00	182,950.00	0.0000	0.2320	25.00	0.00	(1.1800)	(1.2531)	0.0000	1	(2.4331)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	1,400	1,829.5000	2,599,100.00	2,561,300.00	0.0000	0.2320	25.00	0.00	(16.5203)	(17.5432)	0.0000	1	(34.0635)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	1,300	1,829.5000	2,413,450.00	2,378,350.00	0.0000	0.2320	25.00	0.00	(15.3403)	(16.2901)	0.0000	1	(31.6304)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	200	1,829.5000	371,300.00	365,900.00	0.0000	0.2320	25.00	0.00	(2.3600)	(2.5062)	0.0000	1	(4.8662)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	100	1,829.5000	185,650.00	182,950.00	0.0000	0.2320	25.00	0.00	(1.1800)	(1.2531)	0.0000	1	(2.4331)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	400	1,829.5000	742,600.00	731,800.00	0.0000	0.2320	25.00	0.00	(4.7201)	(5.0123)	0.0000	1	(9.7324)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	200	1,829.5000	371,300.00	365,900.00	0.0000	0.2320	25.00	0.00	(2.3600)	(2.5062)	0.0000	1	(4.8662)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	700	1,829.5000	1,299,550.00	1,280,650.00	0.0000	0.2320	25.00	0.00	(8.2602)	(8.7716)	0.0000	1	(17.0317)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	700	1,829.5000	1,299,550.00	1,280,650.00	0.0000	0.2320	25.00	0.00	(8.2602)	(8.7716)	0.0000	1	(17.0317)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	100	1,829.5000	185,650.00	182,950.00	0.0000	0.2320	25.00	0.00	(1.1800)	(1.2531)	0.0000	1	(2.4331)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	600	1,829.5000	1,113,900.00	1,097,700.00	0.0000	0.2320	25.00	0.00	(7.0801)	(7.5185)	0.0000	1	(14.5986)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	19,600	1,829.5000	36,387,400.00	35,858,200.00	0.0000	0.2320	25.00	0.00	(231.2843)	(245.6041)	0.0000	1	(476.8884)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	800	1,829.5000	1,485,200.00	1,463,600.00	0.0000	0.2320	25.00	0.00	(9.4402)	(10.0247)	0.0000	1	(19.4648)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	100	1,829.5000	185,650.00	182,950.00	0.0000	0.2320	25.00	0.00	(1.1800)	(1.2531)	0.0000	1	(2.4331)	02/04/2025
3635.T	01/09/2025	SDB3260121448	0	1,600	1,829.5000	2,970,400.00	2,927,200.00	0.0000	0.2320	25.00	0.00	(18.8804)	(20.0493)	0.0000	1	(38.9297)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	200	1,828.5000	371,300.00	365,700.00	0.0000	0.2310	25.00	0.00	(2.3499)	(2.5048)	0.0000	1	(4.8547)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	300	1,828.5000	556,950.00	548,550.00	0.0000	0.2310	25.00	0.00	(3.5248)	(3.7572)	0.0000	1	(7.2820)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	100	1,828.5000	185,650.00	182,850.00	0.0000	0.2310	25.00	0.00	(1.1749)	(1.2524)	0.0000	1	(2.4273)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	1,400	1,828.5000	2,599,100.00	2,559,900.00	0.0000	0.2310	25.00	0.00	(16.4491)	(17.5336)	0.0000	1	(33.9827)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	1,300	1,828.5000	2,413,450.00	2,377,050.00	0.0000	0.2310	25.00	0.00	(15.2742)	(16.2812)	0.0000	1	(31.5553)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	200	1,828.5000	371,300.00	365,700.00	0.0000	0.2310	25.00	0.00	(2.3499)	(2.5048)	0.0000	1	(4.8547)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	100	1,828.5000	185,650.00	182,850.00	0.0000	0.2310	25.00	0.00	(1.1749)	(1.2524)	0.0000	1	(2.4273)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	400	1,828.5000	742,600.00	731,400.00	0.0000	0.2310	25.00	0.00	(4.6997)	(5.0096)	0.0000	1	(9.7093)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	200	1,828.5000	371,300.00	365,700.00	0.0000	0.2310	25.00	0.00	(2.3499)	(2.5048)	0.0000	1	(4.8547)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TECMO KOEI HOLDINGS CO., LTD. CMN (Cont.)																	
3635.T	01/08/2025	SDB3260121448	0	100	1,828.5000	185,650.00	182,850.00	0.0000	0.2310	25.00	0.00	(1.1749)	(1.2524)	0.0000	1	(2.4273)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	600	1,828.5000	1,113,900.00	1,097,100.00	0.0000	0.2310	25.00	0.00	(7.0496)	(7.5144)	0.0000	1	(14.5640)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	19,600	1,828.5000	36,387,400.00	35,838,600.00	0.0000	0.2310	25.00	0.00	(230.2874)	(245.4699)	0.0000	1	(475.7572)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	800	1,828.5000	1,485,200.00	1,462,800.00	0.0000	0.2310	25.00	0.00	(9.3995)	(10.0192)	0.0000	1	(19.4187)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	100	1,828.5000	185,650.00	182,850.00	0.0000	0.2310	25.00	0.00	(1.1749)	(1.2524)	0.0000	1	(2.4273)	02/04/2025
3635.T	01/08/2025	SDB3260121448	0	1,600	1,828.5000	2,970,400.00	2,925,600.00	0.0000	0.2310	25.00	0.00	(18.7990)	(20.0384)	0.0000	1	(38.8373)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	200	1,856.5000	371,300.00	371,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.5432)	0.0000	1	(4.8523)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	300	1,856.5000	556,950.00	556,950.00	0.0000	0.2270	25.00	0.00	(3.4638)	(3.8147)	0.0000	1	(7.2785)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	100	1,856.5000	185,650.00	185,650.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2716)	0.0000	1	(2.4262)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	1,400	1,856.5000	2,599,100.00	2,599,100.00	0.0000	0.2270	25.00	0.00	(16.1643)	(17.8021)	0.0000	1	(33.9663)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	1,300	1,856.5000	2,413,450.00	2,413,450.00	0.0000	0.2270	25.00	0.00	(15.0097)	(16.5305)	0.0000	1	(31.5402)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	200	1,856.5000	371,300.00	371,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.5432)	0.0000	1	(4.8523)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	100	1,856.5000	185,650.00	185,650.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2716)	0.0000	1	(2.4262)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	400	1,856.5000	742,600.00	742,600.00	0.0000	0.2270	25.00	0.00	(4.6184)	(5.0863)	0.0000	1	(9.7047)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	200	1,856.5000	371,300.00	371,300.00	0.0000	0.2270	25.00	0.00	(2.3092)	(2.5432)	0.0000	1	(4.8523)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	700	1,856.5000	1,299,550.00	1,299,550.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.9010)	0.0000	1	(16.9832)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	700	1,856.5000	1,299,550.00	1,299,550.00	0.0000	0.2270	25.00	0.00	(8.0821)	(8.9010)	0.0000	1	(16.9832)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	100	1,856.5000	185,650.00	185,650.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2716)	0.0000	1	(2.4262)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	600	1,856.5000	1,113,900.00	1,113,900.00	0.0000	0.2270	25.00	0.00	(6.9275)	(7.6295)	0.0000	1	(14.5570)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	19,600	1,856.5000	36,387,400.00	36,387,400.00	0.0000	0.2270	25.00	0.00	(226.2997)	(249.2288)	0.0000	1	(475.5285)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	800	1,856.5000	1,485,200.00	1,485,200.00	0.0000	0.2270	25.00	0.00	(9.2367)	(10.1726)	0.0000	1	(19.4093)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	100	1,856.5000	185,650.00	185,650.00	0.0000	0.2270	25.00	0.00	(1.1546)	(1.2716)	0.0000	1	(2.4262)	02/04/2025
3635.T	01/07/2025	SDB3260121448	0	1,600	1,856.5000	2,970,400.00	2,970,400.00	0.0000	0.2270	25.00	0.00	(18.4734)	(20.3452)	0.0000	1	(38.8187)	02/04/2025
TOTAL TECMO KOEI HOLDINGS CO., LTD. CMN													(3,760.3363)	(3,989.7976)	0.0000	(7,750.1339)	
TIS INC. CMN																	
3626.T	01/17/2025	SDB3264753520	0	100	3,422.0000	373,700.00	342,200.00	0.0000	0.2270	25.00	0.00	(2.3241)	(2.3438)	0.0000	1	(4.6679)	02/04/2025
3626.T	01/17/2025	SDB3264753520	0	1,000	3,422.0000	3,737,000.00	3,422,000.00	0.0000	0.2270	25.00	0.00	(23.2411)	(23.4384)	0.0000	1	(46.6794)	02/04/2025
3626.T	01/17/2025	SDB3264753520	0	2,700	3,422.0000	10,089,900.00	9,239,400.00	0.0000	0.2270	25.00	0.00	(62.7509)	(63.2836)	0.0000	1	(126.0344)	02/04/2025
3626.T	01/17/2025	SDB3264753520	0	2,200	3,422.0000	8,221,400.00	7,528,400.00	0.0000	0.2270	25.00	0.00	(51.1304)	(51.5644)	0.0000	1	(102.6947)	02/04/2025
3626.T	01/16/2025	SDB3264753520	0	100	3,508.0000	373,700.00	350,800.00	0.0000	0.2270	25.00	0.00	(2.3241)	(2.4027)	0.0000	1	(4.7268)	02/04/2025
3626.T	01/16/2025	SDB3264753520	0	1,000	3,508.0000	3,737,000.00	3,508,000.00	0.0000	0.2270	25.00	0.00	(23.2411)	(24.0274)	0.0000	1	(47.2685)	02/04/2025
3626.T	01/16/2025	SDB3264753520	0	2,700	3,508.0000	10,089,900.00	9,471,600.00	0.0000	0.2270	25.00	0.00	(62.7509)	(64.8740)	0.0000	1	(127.6249)	02/04/2025
3626.T	01/16/2025	SDB3264753520	0	2,200	3,508.0000	8,221,400.00	7,717,600.00	0.0000	0.2270	25.00	0.00	(51.1304)	(52.8603)	0.0000	1	(103.9906)	02/04/2025
3626.T	01/15/2025	SDB3264753520	0	100	3,564.0000	373,700.00	356,400.00	0.0000	0.2270	25.00	0.00	(2.3241)	(2.4411)	0.0000	1	(4.7652)	02/04/2025
3626.T	01/15/2025	SDB3264753520	0	1,000	3,564.0000	3,737,000.00	3,564,000.00	0.0000	0.2270	25.00	0.00	(23.2411)	(24.4110)	0.0000	1	(47.6520)	02/04/2025
3626.T	01/15/2025	SDB3264753520	0	2,700	3,564.0000	10,089,900.00	9,622,800.00	0.0000	0.2270	25.00	0.00	(62.7509)	(65.9096)	0.0000	1	(128.6605)	02/04/2025
3626.T	01/15/2025	SDB3264753520	0	2,200	3,564.0000	8,221,400.00	7,840,800.00	0.0000	0.2270	25.00	0.00	(51.1304)	(53.7041)	0.0000	1	(104.8345)	02/04/2025
3626.T	01/14/2025	SDB3264753520	0	100	3,617.0000	373,700.00	361,700.00	0.0000	0.2270	25.00	0.00	(2.3241)	(2.4774)	0.0000	1	(4.8015)	02/04/2025
3626.T	01/14/2025	SDB3264753520	0	1,000	3,617.0000	3,737,000.00	3,617,000.00	0.0000	0.2270	25.00	0.00	(23.2411)	(24.7740)	0.0000	1	(48.0150)	02/04/2025
3626.T	01/14/2025	SDB3264753520	0	2,700	3,617.0000	10,089,900.00	9,765,900.00	0.0000	0.2270	25.00	0.00	(62.7509)	(66.8897)	0.0000	1	(129.6406)	02/04/2025
3626.T	01/14/2025	SDB3264753520	0	2,200	3,617.0000	8,221,400.00	7,957,400.00	0.0000	0.2270	25.00	0.00	(51.1304)	(54.5027)	0.0000	1	(105.6331)	02/04/2025
3626.T	01/13/2025	SDB3264753520	0	100	3,615.0000	373,700.00	361,500.00	0.0000	0.2270	25.00	0.00	(9.2964)	(9.9041)	0.0000	4	(19.2005)	02/04/2025
3626.T	01/13/2025	SDB3264753520	0	1,000	3,615.0000	3,737,000.00	3,615,000.00	0.0000	0.2270	25.00	0.00	(92.9643)	(99.0411)	0.0000	4	(192.0054)	02/04/2025
3626.T	01/13/2025	SDB3264753520	0	2,700	3,615.0000	10,089,900.00	9,760,500.00	0.0000	0.2270	25.00	0.00	(251.0035)	(267.4110)	0.0000	4	(518.4145)	02/04/2025
3626.T	01/13/2025	SDB3264753520	0	2,200	3,615.0000	8,221,400.00	7,953,000.00	0.0000	0.2270	25.00	0.00	(204.5214)	(217.8904)	0.0000	4	(422.4118)	02/04/2025
3626.T	01/09/2025	SDB3264753520	0	100	3,645.0000	373,700.00	364,500.00	0.0000	0.2320	25.00	0.00	(2.3753)	(2.4966)	0.0000	1	(4.8719)	02/04/2025
3626.T	01/09/2025	SDB3264753520	0	1,000	3,645.0000	3,737,000.00	3,645,000.00	0.0000	0.2320	25.00	0.00	(23.7530)	(24.9658)	0.0000	1	(48.7187)	02/04/2025
3626.T	01/09/2025	SDB3264753520	0	2,700	3,645.0000	10,089,900.00	9,841,500.00	0.0000	0.2320	25.00	0.00	(64.1331)	(67.4075)	0.0000	1	(131.5406)	02/04/2025
3626.T	01/09/2025	SDB3264753520	0	2,200	3,645.0000	8,221,400.00	8,019,000.00	0.0000	0.2320	25.00	0.00	(52.2566)	(54.9247)	0.0000	1	(107.1812)	02/04/2025
3626.T	01/08/2025	SDB3264753520	0	100	3,651.0000	373,700.00	365,100.00	0.0000	0.2310	25.00	0.00	(2.3651)	(2.5007)	0.0000	1	(4.8657)	02/04/2025
3626.T	01/08/2025	SDB3264753520	0	1,000	3,651.0000	3,737,000.00	3,651,000.00	0.0000	0.2310	25.00	0.00	(23.6506)	(25.0068)	0.0000	1	(48.6575)	02/04/2025
3626.T	01/08/2025	SDB3264753520	0	2,700	3,651.0000	10,089,900.00	9,857,700.00	0.0000	0.2310	25.00	0.00	(63.8566)	(67.5185)	0.0000	1	(131.3751)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TIS INC. CMN (Cont.)																	
3626.T	01/08/2025	SDB3264753520	0	2,200	3,651.0000	8,221,400.00	8,032,200.00	0.0000	0.2310	25.00	0.00	(52.0313)	(55.0151)	0.0000	1	(107.0464)	02/04/2025
3626.T	01/07/2025	SDB3264753520	0	100	3,737.0000	373,700.00	373,700.00	0.0000	0.2270	25.00	0.00	(2.3241)	(2.5596)	0.0000	1	(4.8837)	02/04/2025
3626.T	01/07/2025	SDB3264753520	0	1,000	3,737.0000	3,737,000.00	3,737,000.00	0.0000	0.2270	25.00	0.00	(23.2411)	(25.5959)	0.0000	1	(48.8370)	02/04/2025
3626.T	01/07/2025	SDB3264753520	0	2,700	3,737.0000	10,089,900.00	10,089,900.00	0.0000	0.2270	25.00	0.00	(62.7509)	(69.1089)	0.0000	1	(131.8598)	02/04/2025
3626.T	01/07/2025	SDB3264753520	0	2,200	3,737.0000	8,221,400.00	8,221,400.00	0.0000	0.2270	25.00	0.00	(51.1304)	(56.3110)	0.0000	1	(107.4413)	02/04/2025
TOTAL TIS INC. CMN												(1,539.4392)	(1,627.5616)	0.0000		(3,167.0009)	
TOBU RAILWAY CMN																	
9001.T	01/17/2025	SDB3260121489	0	500	2,538.0000	1,282,233.34	1,269,000.00	0.0000	0.2270	25.00	0.00	(7.9744)	(8.6918)	0.0000	1	(16.6662)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	500	2,538.0000	1,289,033.78	1,269,000.00	0.0000	0.2270	25.00	0.00	(8.0167)	(8.6918)	0.0000	1	(16.7085)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	600	2,538.0000	1,575,752.42	1,522,800.00	0.0000	0.2270	25.00	0.00	(9.7999)	(10.4301)	0.0000	1	(20.2300)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	600	2,538.0000	1,569,502.01	1,522,800.00	0.0000	0.2270	25.00	0.00	(9.7610)	(10.4301)	0.0000	1	(20.1911)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	2,000	2,538.0000	5,207,088.44	5,076,000.00	0.0000	0.2270	25.00	0.00	(32.3838)	(34.7671)	0.0000	1	(67.1509)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	800	2,538.0000	2,051,600.00	2,030,400.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9068)	0.0000	1	(26.6661)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	100	2,538.0000	256,450.00	253,800.00	0.0000	0.2270	25.00	0.00	(1.7384)	(1.7384)	0.0000	1	(3.3333)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	600	2,538.0000	1,538,700.00	1,522,800.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4301)	0.0000	1	(19.9996)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	1,200	2,538.0000	3,077,400.00	3,045,600.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.8603)	0.0000	1	(39.9992)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	800	2,538.0000	2,051,600.00	2,030,400.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9068)	0.0000	1	(26.6661)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	500	2,538.0000	1,282,250.00	1,269,000.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.6918)	0.0000	1	(16.6663)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	2,000	2,538.0000	5,129,000.00	5,076,000.00	0.0000	0.2270	25.00	0.00	(31.8982)	(34.7671)	0.0000	1	(66.6653)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	1,000	2,538.0000	2,564,500.00	2,538,000.00	0.0000	0.2270	25.00	0.00	(15.9491)	(17.3836)	0.0000	1	(33.3326)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	800	2,538.0000	2,051,600.00	2,030,400.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9068)	0.0000	1	(26.6661)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	1,200	2,538.0000	3,077,400.00	3,045,600.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.8603)	0.0000	1	(39.9992)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	10,400	2,538.0000	26,670,800.00	26,395,200.00	0.0000	0.2270	25.00	0.00	(165.8705)	(180.7890)	0.0000	1	(346.6595)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	400	2,538.0000	1,025,800.00	1,015,200.00	0.0000	0.2270	25.00	0.00	(6.3796)	(6.9534)	0.0000	1	(13.3331)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	200	2,538.0000	512,900.00	507,600.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4767)	0.0000	1	(6.6665)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	200	2,538.0000	512,900.00	507,600.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4767)	0.0000	1	(6.6665)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	1,900	2,538.0000	4,872,550.00	4,822,200.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.0288)	0.0000	1	(63.3320)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	100	2,538.0000	256,450.00	253,800.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7384)	0.0000	1	(3.3333)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	700	2,538.0000	1,795,150.00	1,776,600.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.1685)	0.0000	1	(23.3329)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	600	2,538.0000	1,538,700.00	1,522,800.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4301)	0.0000	1	(19.9996)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	500	2,538.0000	1,282,250.00	1,269,000.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.6918)	0.0000	1	(16.6663)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	1,100	2,538.0000	2,820,950.00	2,791,800.00	0.0000	0.2270	25.00	0.00	(17.5440)	(19.1219)	0.0000	1	(36.6659)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	700	2,538.0000	1,795,150.00	1,776,600.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.1685)	0.0000	1	(23.3329)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	600	2,538.0000	1,538,700.00	1,522,800.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4301)	0.0000	1	(19.9996)	02/04/2025
9001.T	01/17/2025	SDB3260121489	0	200	2,538.0000	512,900.00	507,600.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4767)	0.0000	1	(6.6665)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	500	2,522.5000	1,282,233.34	1,261,250.00	0.0000	0.2270	25.00	0.00	(7.9744)	(8.6387)	0.0000	1	(16.6131)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	500	2,522.5000	1,289,033.78	1,261,250.00	0.0000	0.2270	25.00	0.00	(8.0167)	(8.6387)	0.0000	1	(16.6554)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	600	2,522.5000	1,575,752.42	1,513,500.00	0.0000	0.2270	25.00	0.00	(9.7999)	(10.3664)	0.0000	1	(20.1663)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	600	2,522.5000	1,569,502.01	1,513,500.00	0.0000	0.2270	25.00	0.00	(9.7610)	(10.3664)	0.0000	1	(20.1275)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	2,000	2,522.5000	5,207,088.44	5,045,000.00	0.0000	0.2270	25.00	0.00	(32.3838)	(34.5548)	0.0000	1	(66.9386)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	800	2,522.5000	2,051,600.00	2,018,000.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.8219)	0.0000	1	(26.5812)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	100	2,522.5000	256,450.00	252,250.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7277)	0.0000	1	(3.3226)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	600	2,522.5000	1,538,700.00	1,513,500.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.3664)	0.0000	1	(19.9359)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	1,200	2,522.5000	3,077,400.00	3,027,000.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.7329)	0.0000	1	(39.8718)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	800	2,522.5000	2,051,600.00	2,018,000.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.8219)	0.0000	1	(26.5812)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	500	2,522.5000	1,282,250.00	1,261,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.6387)	0.0000	1	(16.6132)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	2,000	2,522.5000	5,129,000.00	5,045,000.00	0.0000	0.2270	25.00	0.00	(31.8982)	(34.5548)	0.0000	1	(66.4530)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	1,000	2,522.5000	2,564,500.00	2,522,500.00	0.0000	0.2270	25.00	0.00	(15.9491)	(17.2774)	0.0000	1	(33.2265)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	800	2,522.5000	2,051,600.00	2,018,000.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.8219)	0.0000	1	(26.5812)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	1,200	2,522.5000	3,077,400.00	3,027,000.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.7329)	0.0000	1	(39.8718)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	10,400	2,522.5000	26,670,800.00	26,234,000.00	0.0000	0.2270	25.00	0.00	(165.8705)	(179.6849)	0.0000	1	(345.5554)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	400	2,522.5000	1,025,800.00	1,009,000.00	0.0000	0.2270	25.00	0.00	(6.3796)	(6.9110)	0.0000	1	(13.2906)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TOBU RAILWAY CMN (Cont.)																	
9001.T	01/16/2025	SDB3260121489	0	200	2,522.5000	512,900.00	504,500.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4555)	0.0000	1	(6.6453)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	200	2,522.5000	512,900.00	504,500.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4555)	0.0000	1	(6.6453)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	1,900	2,522.5000	4,872,550.00	4,792,750.00	0.0000	0.2270	25.00	0.00	(30.3033)	(32.8271)	0.0000	1	(63.1303)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	100	2,522.5000	256,450.00	252,250.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7277)	0.0000	1	(3.3226)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	700	2,522.5000	1,795,150.00	1,513,500.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.0942)	0.0000	1	(23.2585)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	600	2,522.5000	1,538,700.00	1,513,500.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.3664)	0.0000	1	(19.9359)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	500	2,522.5000	1,282,250.00	1,261,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.6387)	0.0000	1	(16.6132)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	1,100	2,522.5000	2,820,950.00	2,774,750.00	0.0000	0.2270	25.00	0.00	(17.5440)	(19.0051)	0.0000	1	(36.5491)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	700	2,522.5000	1,795,150.00	1,765,750.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.0942)	0.0000	1	(23.2585)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	600	2,522.5000	1,538,700.00	1,513,500.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.3664)	0.0000	1	(19.9359)	02/04/2025
9001.T	01/16/2025	SDB3260121489	0	200	2,522.5000	512,900.00	504,500.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4555)	0.0000	1	(6.6453)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	500	2,554.5000	1,282,233.34	1,277,250.00	0.0000	0.2270	25.00	0.00	(7.9744)	(8.7483)	0.0000	1	(16.7227)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	500	2,554.5000	1,289,033.78	1,277,250.00	0.0000	0.2270	25.00	0.00	(8.0167)	(8.7483)	0.0000	1	(16.7650)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	600	2,554.5000	1,575,752.42	1,532,700.00	0.0000	0.2270	25.00	0.00	(9.7999)	(10.4979)	0.0000	1	(20.2978)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	600	2,554.5000	1,569,502.01	1,532,700.00	0.0000	0.2270	25.00	0.00	(9.7610)	(10.4979)	0.0000	1	(20.2590)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	2,000	2,554.5000	5,207,088.44	5,109,000.00	0.0000	0.2270	25.00	0.00	(32.3838)	(34.9932)	0.0000	1	(67.3770)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	800	2,554.5000	2,051,600.00	2,043,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9973)	0.0000	1	(26.7565)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	100	2,554.5000	256,450.00	255,450.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7497)	0.0000	1	(3.3446)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	600	2,554.5000	1,538,700.00	1,532,700.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4979)	0.0000	1	(20.0674)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,200	2,554.5000	3,077,400.00	3,065,400.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.9959)	0.0000	1	(40.1348)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	800	2,554.5000	2,051,600.00	2,043,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9973)	0.0000	1	(26.7565)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	500	2,554.5000	1,282,250.00	1,277,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.7483)	0.0000	1	(16.7228)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	2,000	2,554.5000	5,129,000.00	5,109,000.00	0.0000	0.2270	25.00	0.00	(31.8982)	(34.9932)	0.0000	1	(66.8913)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,000	2,554.5000	2,564,500.00	2,554,500.00	0.0000	0.2270	25.00	0.00	(15.9491)	(17.4966)	0.0000	1	(33.4457)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	800	2,554.5000	2,051,600.00	2,043,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(13.9973)	0.0000	1	(26.7565)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,200	2,554.5000	3,077,400.00	3,065,400.00	0.0000	0.2270	25.00	0.00	(19.1389)	(20.9959)	0.0000	1	(40.1348)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	10,400	2,554.5000	26,670,800.00	26,566,800.00	0.0000	0.2270	25.00	0.00	(165.8705)	(181.9644)	0.0000	1	(347.8348)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	400	2,554.5000	1,025,800.00	1,021,800.00	0.0000	0.2270	25.00	0.00	(6.3796)	(6.9986)	0.0000	1	(13.3783)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	200	2,554.5000	512,900.00	510,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4993)	0.0000	1	(6.6891)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	200	2,554.5000	512,900.00	510,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4993)	0.0000	1	(6.6891)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,900	2,554.5000	4,872,550.00	4,853,550.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.2435)	0.0000	1	(63.5467)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,900	2,554.5000	4,872,550.00	4,853,550.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.2435)	0.0000	1	(63.5467)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	700	2,554.5000	1,795,150.00	1,788,150.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.2476)	0.0000	1	(23.4120)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	600	2,554.5000	1,538,700.00	1,532,700.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4979)	0.0000	1	(20.0674)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	500	2,554.5000	1,282,250.00	1,277,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.7483)	0.0000	1	(16.7228)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	1,100	2,554.5000	2,820,950.00	2,809,950.00	0.0000	0.2270	25.00	0.00	(17.5440)	(19.2462)	0.0000	1	(36.7902)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	700	2,554.5000	1,795,150.00	1,788,150.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.2476)	0.0000	1	(23.4120)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	600	2,554.5000	1,538,700.00	1,532,700.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.4979)	0.0000	1	(20.0674)	02/04/2025
9001.T	01/15/2025	SDB3260121489	0	200	2,554.5000	512,900.00	510,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.4993)	0.0000	1	(6.6891)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	500	2,570.0000	1,289,033.78	1,285,000.00	0.0000	0.2270	25.00	0.00	(8.0167)	(8.8014)	0.0000	1	(16.8181)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	600	2,570.0000	1,575,752.42	1,542,000.00	0.0000	0.2270	25.00	0.00	(9.7999)	(10.5616)	0.0000	1	(20.3615)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	600	2,570.0000	1,569,502.01	1,542,000.00	0.0000	0.2270	25.00	0.00	(9.7610)	(10.5616)	0.0000	1	(20.3227)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	2,000	2,570.0000	5,207,088.44	5,140,000.00	0.0000	0.2270	25.00	0.00	(32.3838)	(35.2055)	0.0000	1	(67.5893)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	800	2,570.0000	2,051,600.00	2,056,000.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.0822)	0.0000	1	(26.8415)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	100	2,570.0000	256,450.00	257,000.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7603)	0.0000	1	(3.3552)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	600	2,570.0000	1,538,700.00	1,542,000.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.5616)	0.0000	1	(20.1311)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	1,200	2,570.0000	3,077,400.00	3,084,000.00	0.0000	0.2270	25.00	0.00	(19.1389)	(21.1233)	0.0000	1	(40.2622)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	800	2,570.0000	2,051,600.00	2,056,000.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.0822)	0.0000	1	(26.8415)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	500	2,570.0000	1,282,250.00	1,285,000.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.8014)	0.0000	1	(16.7759)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	2,000	2,570.0000	5,129,000.00	5,140,000.00	0.0000	0.2270	25.00	0.00	(31.8982)	(35.2055)	0.0000	1	(67.1036)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	1,000	2,570.0000	2,564,500.00	2,570,000.00	0.0000	0.2270	25.00	0.00	(15.9491)	(17.6027)	0.0000	1	(33.5518)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TOBU RAILWAY CMN (Cont.)																	
9001.T	01/14/2025	SDB3260121489	0	10,400	2,570.0000	26,670,800.00	26,728,000.00	0.0000	0.2270	25.00	0.00	(165.8705)	(183.0685)	0.0000	1	(348.9389)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	400	2,570.0000	1,025,800.00	1,028,000.00	0.0000	0.2270	25.00	0.00	(6.3796)	(7.0411)	0.0000	1	(13.4207)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	200	2,570.0000	512,900.00	514,000.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5205)	0.0000	1	(6.7104)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	200	2,570.0000	512,900.00	514,000.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5205)	0.0000	1	(6.7104)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	1,900	2,570.0000	4,872,550.00	4,883,000.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.4452)	0.0000	1	(63.7485)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	1,900	2,570.0000	4,872,550.00	4,883,000.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.4452)	0.0000	1	(63.7485)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	700	2,570.0000	1,795,150.00	1,799,000.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.3219)	0.0000	1	(23.4863)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	600	2,570.0000	1,538,700.00	1,542,000.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.5616)	0.0000	1	(20.1311)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	500	2,570.0000	1,282,250.00	1,285,000.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.8014)	0.0000	1	(16.7759)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	1,100	2,570.0000	2,820,950.00	2,827,000.00	0.0000	0.2270	25.00	0.00	(17.5440)	(19.3630)	0.0000	1	(36.9070)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	700	2,570.0000	1,795,150.00	1,799,000.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.3219)	0.0000	1	(23.4863)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	600	2,570.0000	1,538,700.00	1,542,000.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.5616)	0.0000	1	(20.1311)	02/04/2025
9001.T	01/14/2025	SDB3260121489	0	200	2,570.0000	512,900.00	514,000.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5205)	0.0000	1	(6.7104)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	600	2,627.5000	1,575,752.42	1,576,500.00	0.0000	0.2270	25.00	0.00	(39.1995)	(43.1918)	0.0000	4	(82.3913)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	600	2,627.5000	1,569,502.01	1,576,500.00	0.0000	0.2270	25.00	0.00	(39.0441)	(43.1918)	0.0000	4	(82.2358)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	2,000	2,627.5000	5,207,088.44	5,255,000.00	0.0000	0.2270	25.00	0.00	(129.5352)	(143.9726)	0.0000	4	(273.5078)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	800	2,627.5000	2,051,600.00	2,102,000.00	0.0000	0.2270	25.00	0.00	(51.0371)	(57.5890)	0.0000	4	(108.6261)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	100	2,627.5000	256,450.00	262,750.00	0.0000	0.2270	25.00	0.00	(6.3796)	(7.1986)	0.0000	4	(13.5783)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	600	2,627.5000	1,538,700.00	1,576,500.00	0.0000	0.2270	25.00	0.00	(38.2778)	(43.1918)	0.0000	4	(81.4696)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,200	2,627.5000	3,077,400.00	3,153,000.00	0.0000	0.2270	25.00	0.00	(76.5556)	(86.3836)	0.0000	4	(162.9392)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	800	2,627.5000	2,051,600.00	2,102,000.00	0.0000	0.2270	25.00	0.00	(51.0371)	(57.5890)	0.0000	4	(108.6261)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	500	2,627.5000	1,282,250.00	1,313,750.00	0.0000	0.2270	25.00	0.00	(31.8982)	(35.9932)	0.0000	4	(67.8913)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	2,000	2,627.5000	5,129,000.00	5,255,000.00	0.0000	0.2270	25.00	0.00	(127.5927)	(143.9726)	0.0000	4	(271.5653)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,000	2,627.5000	2,564,500.00	2,627,500.00	0.0000	0.2270	25.00	0.00	(63.7963)	(71.9863)	0.0000	4	(135.7826)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	800	2,627.5000	2,051,600.00	2,102,000.00	0.0000	0.2270	25.00	0.00	(51.0371)	(57.5890)	0.0000	4	(108.6261)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,200	2,627.5000	3,077,400.00	3,153,000.00	0.0000	0.2270	25.00	0.00	(76.5556)	(86.3836)	0.0000	4	(162.9392)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	10,400	2,627.5000	26,670,800.00	27,326,000.00	0.0000	0.2270	25.00	0.00	(663.4818)	(748.6575)	0.0000	4	(1,412.1394)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	400	2,627.5000	1,025,800.00	1,051,000.00	0.0000	0.2270	25.00	0.00	(25.5185)	(28.7945)	0.0000	4	(54.3131)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	200	2,627.5000	512,900.00	525,500.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.3973)	0.0000	4	(27.1565)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	200	2,627.5000	512,900.00	525,500.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.3973)	0.0000	4	(27.1565)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,900	2,627.5000	4,872,550.00	4,992,250.00	0.0000	0.2270	25.00	0.00	(121.2130)	(136.7740)	0.0000	4	(257.9870)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,900	2,627.5000	4,872,550.00	4,992,250.00	0.0000	0.2270	25.00	0.00	(121.2130)	(136.7740)	0.0000	4	(257.9870)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	700	2,627.5000	1,795,150.00	1,839,250.00	0.0000	0.2270	25.00	0.00	(44.6574)	(50.3904)	0.0000	4	(95.0478)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	600	2,627.5000	1,538,700.00	1,576,500.00	0.0000	0.2270	25.00	0.00	(38.2778)	(43.1918)	0.0000	4	(81.4696)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	500	2,627.5000	1,282,250.00	1,313,750.00	0.0000	0.2270	25.00	0.00	(31.8982)	(35.9932)	0.0000	4	(67.8913)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	1,100	2,627.5000	2,820,950.00	2,890,250.00	0.0000	0.2270	25.00	0.00	(70.1760)	(79.1849)	0.0000	4	(149.3609)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	700	2,627.5000	1,795,150.00	1,839,250.00	0.0000	0.2270	25.00	0.00	(44.6574)	(50.3904)	0.0000	4	(95.0478)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	600	2,627.5000	1,538,700.00	1,576,500.00	0.0000	0.2270	25.00	0.00	(38.2778)	(43.1918)	0.0000	4	(81.4696)	02/04/2025
9001.T	01/13/2025	SDB3260121489	0	200	2,627.5000	512,900.00	525,500.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.3973)	0.0000	4	(27.1565)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	600	2,632.5000	1,569,502.01	1,579,500.00	0.0000	0.2320	25.00	0.00	(9.9760)	(10.8185)	0.0000	1	(20.7945)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	2,000	2,632.5000	5,207,088.44	5,265,000.00	0.0000	0.2320	25.00	0.00	(33.0971)	(36.0616)	0.0000	1	(69.1588)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	800	2,632.5000	2,051,600.00	2,106,000.00	0.0000	0.2320	25.00	0.00	(13.0403)	(14.4247)	0.0000	1	(27.4650)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	100	2,632.5000	256,450.00	263,250.00	0.0000	0.2320	25.00	0.00	(1.6300)	(1.8031)	0.0000	1	(3.4331)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	600	2,632.5000	1,538,700.00	1,579,500.00	0.0000	0.2320	25.00	0.00	(9.7802)	(10.8185)	0.0000	1	(20.5987)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	1,200	2,632.5000	3,077,400.00	3,159,000.00	0.0000	0.2320	25.00	0.00	(19.5605)	(21.6370)	0.0000	1	(41.1974)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	800	2,632.5000	2,051,600.00	2,106,000.00	0.0000	0.2320	25.00	0.00	(13.0403)	(14.4247)	0.0000	1	(27.4650)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	500	2,632.5000	1,282,250.00	1,316,250.00	0.0000	0.2320	25.00	0.00	(8.1502)	(9.0154)	0.0000	1	(17.1656)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	2,000	2,632.5000	5,129,000.00	5,265,000.00	0.0000	0.2320	25.00	0.00	(32.6008)	(36.0616)	0.0000	1	(68.6624)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	1,000	2,632.5000	2,564,500.00	2,632,500.00	0.0000	0.2320	25.00	0.00	(16.3004)	(18.0308)	0.0000	1	(34.3312)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	800	2,632.5000	2,051,600.00	2,106,000.00	0.0000	0.2320	25.00	0.00	(13.0403)	(14.4247)	0.0000	1	(27.4650)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TOBU RAILWAY CMN (Cont.)																	
9001.T	01/09/2025	SDB3260121489	0	200	2,632.5000	512,900.00	526,500.00	0.0000	0.2320	25.00	0.00	(3.2601)	(3.6062)	0.0000	1	(6.8662)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	200	2,632.5000	512,900.00	526,500.00	0.0000	0.2320	25.00	0.00	(3.2601)	(3.6062)	0.0000	1	(6.8662)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	1,900	2,632.5000	4,872,550.00	5,001,750.00	0.0000	0.2320	25.00	0.00	(30.9707)	(34.2586)	0.0000	1	(65.2293)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	1,900	2,632.5000	4,872,550.00	5,001,750.00	0.0000	0.2320	25.00	0.00	(30.9707)	(34.2586)	0.0000	1	(65.2293)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	700	2,632.5000	1,795,150.00	1,842,750.00	0.0000	0.2320	25.00	0.00	(11.4103)	(12.6216)	0.0000	1	(24.0318)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	600	2,632.5000	1,538,700.00	1,579,500.00	0.0000	0.2320	25.00	0.00	(9.7802)	(10.8185)	0.0000	1	(20.5987)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	500	2,632.5000	1,282,250.00	1,316,250.00	0.0000	0.2320	25.00	0.00	(8.1502)	(9.0154)	0.0000	1	(17.1656)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	1,100	2,632.5000	2,820,950.00	2,895,750.00	0.0000	0.2320	25.00	0.00	(17.9304)	(19.8339)	0.0000	1	(37.7643)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	700	2,632.5000	1,795,150.00	1,842,750.00	0.0000	0.2320	25.00	0.00	(11.4103)	(12.6216)	0.0000	1	(24.0318)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	600	2,632.5000	1,538,700.00	1,579,500.00	0.0000	0.2320	25.00	0.00	(9.7802)	(10.8185)	0.0000	1	(20.5987)	02/04/2025
9001.T	01/09/2025	SDB3260121489	0	200	2,632.5000	512,900.00	526,500.00	0.0000	0.2320	25.00	0.00	(3.2601)	(3.6062)	0.0000	1	(6.8662)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	2,000	2,611.5000	5,207,088.44	5,223,000.00	0.0000	0.2310	25.00	0.00	(32.9545)	(35.7740)	0.0000	1	(68.7284)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	800	2,611.5000	2,051,600.00	2,089,200.00	0.0000	0.2310	25.00	0.00	(12.9841)	(14.3096)	0.0000	1	(27.2937)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	100	2,611.5000	256,450.00	261,150.00	0.0000	0.2310	25.00	0.00	(1.6230)	(1.7887)	0.0000	1	(3.4117)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	600	2,611.5000	1,538,700.00	1,566,900.00	0.0000	0.2310	25.00	0.00	(9.7381)	(10.7322)	0.0000	1	(20.4703)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,200	2,611.5000	3,077,400.00	3,133,800.00	0.0000	0.2310	25.00	0.00	(19.4761)	(21.4644)	0.0000	1	(40.9405)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	800	2,611.5000	2,051,600.00	2,089,200.00	0.0000	0.2310	25.00	0.00	(12.9841)	(14.3096)	0.0000	1	(27.2937)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	500	2,611.5000	1,282,250.00	1,305,750.00	0.0000	0.2310	25.00	0.00	(8.1151)	(8.9435)	0.0000	1	(17.0586)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	2,000	2,611.5000	5,129,000.00	5,223,000.00	0.0000	0.2310	25.00	0.00	(32.4602)	(35.7740)	0.0000	1	(68.2342)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,000	2,611.5000	2,564,500.00	2,611,500.00	0.0000	0.2310	25.00	0.00	(16.2301)	(17.8870)	0.0000	1	(34.1171)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	800	2,611.5000	2,051,600.00	2,089,200.00	0.0000	0.2310	25.00	0.00	(12.9841)	(14.3096)	0.0000	1	(27.2937)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,200	2,611.5000	3,077,400.00	3,133,800.00	0.0000	0.2310	25.00	0.00	(19.4761)	(21.4644)	0.0000	1	(40.9405)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	10,400	2,611.5000	26,670,800.00	27,159,600.00	0.0000	0.2310	25.00	0.00	(168.7933)	(186.0247)	0.0000	1	(354.8179)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	400	2,611.5000	1,025,800.00	1,044,600.00	0.0000	0.2310	25.00	0.00	(6.4920)	(7.1548)	0.0000	1	(13.6468)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	200	2,611.5000	512,900.00	522,300.00	0.0000	0.2310	25.00	0.00	(3.2460)	(3.5774)	0.0000	1	(6.8234)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	200	2,611.5000	512,900.00	522,300.00	0.0000	0.2310	25.00	0.00	(3.2460)	(3.5774)	0.0000	1	(6.8234)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,900	2,611.5000	4,872,550.00	4,961,850.00	0.0000	0.2310	25.00	0.00	(30.8372)	(33.9853)	0.0000	1	(64.8225)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,900	2,611.5000	4,872,550.00	4,961,850.00	0.0000	0.2310	25.00	0.00	(30.8372)	(33.9853)	0.0000	1	(64.8225)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	700	2,611.5000	1,795,150.00	1,828,050.00	0.0000	0.2310	25.00	0.00	(11.3611)	(12.5209)	0.0000	1	(23.8820)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	600	2,611.5000	1,538,700.00	1,566,900.00	0.0000	0.2310	25.00	0.00	(9.7381)	(10.7322)	0.0000	1	(20.4703)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	500	2,611.5000	1,282,250.00	1,305,750.00	0.0000	0.2310	25.00	0.00	(8.1151)	(8.9435)	0.0000	1	(17.0586)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	1,100	2,611.5000	2,820,950.00	2,872,650.00	0.0000	0.2310	25.00	0.00	(17.8531)	(19.6757)	0.0000	1	(37.5288)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	700	2,611.5000	1,795,150.00	1,828,050.00	0.0000	0.2310	25.00	0.00	(11.3611)	(12.5209)	0.0000	1	(23.8820)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	600	2,611.5000	1,538,700.00	1,566,900.00	0.0000	0.2310	25.00	0.00	(9.7381)	(10.7322)	0.0000	1	(20.4703)	02/04/2025
9001.T	01/08/2025	SDB3260121489	0	200	2,611.5000	512,900.00	522,300.00	0.0000	0.2310	25.00	0.00	(3.2460)	(3.5774)	0.0000	1	(6.8234)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	800	2,564.5000	2,051,600.00	2,051,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.0521)	0.0000	1	(26.8113)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	100	2,564.5000	256,450.00	256,450.00	0.0000	0.2270	25.00	0.00	(1.5949)	(1.7565)	0.0000	1	(3.3514)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	600	2,564.5000	1,538,700.00	1,538,700.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.5390)	0.0000	1	(20.1085)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,200	2,564.5000	3,077,400.00	3,077,400.00	0.0000	0.2270	25.00	0.00	(19.1389)	(21.0781)	0.0000	1	(40.2170)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	800	2,564.5000	2,051,600.00	2,051,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.0521)	0.0000	1	(26.8113)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	500	2,564.5000	1,282,250.00	1,282,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.7825)	0.0000	1	(16.7571)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	2,000	2,564.5000	5,129,000.00	5,129,000.00	0.0000	0.2270	25.00	0.00	(31.8982)	(35.1301)	0.0000	1	(67.0283)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,000	2,564.5000	2,564,500.00	2,564,500.00	0.0000	0.2270	25.00	0.00	(15.9491)	(17.5651)	0.0000	1	(33.5142)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	800	2,564.5000	2,051,600.00	2,051,600.00	0.0000	0.2270	25.00	0.00	(12.7593)	(14.0521)	0.0000	1	(26.8113)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,200	2,564.5000	3,077,400.00	3,077,400.00	0.0000	0.2270	25.00	0.00	(19.1389)	(21.0781)	0.0000	1	(40.2170)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	10,400	2,564.5000	26,670,800.00	26,670,800.00	0.0000	0.2270	25.00	0.00	(165.8705)	(182.6767)	0.0000	1	(348.5472)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	400	2,564.5000	1,025,800.00	1,025,800.00	0.0000	0.2270	25.00	0.00	(6.3796)	(7.0260)	0.0000	1	(13.4057)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	200	2,564.5000	512,900.00	512,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5130)	0.0000	1	(6.7028)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	200	2,564.5000	512,900.00	512,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5130)	0.0000	1	(6.7028)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,900	2,564.5000	4,872,550.00	4,872,550.00	0.0000	0.2270	25.00	0.00	(30.3033)	(33.3736)	0.0000	1	(63.6769)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,900	2,564.5000	4,872,550.00	4,872,57										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TOBU RAILWAY CMN (Cont.)																	
9001.T	01/07/2025	SDB3260121489	0	500	2,564.5000	1,282,250.00	1,282,250.00	0.0000	0.2270	25.00	0.00	(7.9745)	(8.7825)	0.0000	1	(16.7571)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	1,100	2,564.5000	2,820,950.00	2,820,950.00	0.0000	0.2270	25.00	0.00	(17.5440)	(19.3216)	0.0000	1	(36.8656)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	700	2,564.5000	1,795,150.00	1,795,150.00	0.0000	0.2270	25.00	0.00	(11.1644)	(12.2955)	0.0000	1	(23.4599)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	600	2,564.5000	1,538,700.00	1,538,700.00	0.0000	0.2270	25.00	0.00	(9.5694)	(10.5390)	0.0000	1	(20.1085)	02/04/2025
9001.T	01/07/2025	SDB3260121489	0	200	2,564.5000	512,900.00	512,900.00	0.0000	0.2270	25.00	0.00	(3.1898)	(3.5130)	0.0000	1	(6.7028)	02/04/2025
TOTAL TOBU RAILWAY CMN												(5,490.6106)	(6,079.3288)	0.0000		(11,569.9393)	
TOKIO MARINE HOLDINGS CMN																	
8766.T	01/17/2025	SDB3264054743	0	6,200	5,283.0000	32,367,003.72	32,754,600.00	0.0000	0.2270	25.00	0.00	(201.2962)	(224.3466)	0.0000	1	(425.6427)	02/04/2025
8766.T	01/17/2025	SDB3264054743	0	6,300	5,283.0000	32,790,672.99	33,282,900.00	0.0000	0.2270	25.00	0.00	(203.9310)	(227.9651)	0.0000	1	(431.8961)	02/04/2025
8766.T	01/17/2025	SDB3264054743	0	5,200	5,283.0000	27,065,317.39	27,471,600.00	0.0000	0.2270	25.00	0.00	(168.3240)	(188.1616)	0.0000	1	(356.4857)	02/04/2025
8766.T	01/17/2025	SDB3264054743	0	3,500	5,283.0000	18,665,947.58	18,490,500.00	0.0000	0.2270	25.00	0.00	(116.0869)	(126.6473)	0.0000	1	(242.7341)	02/04/2025
8766.T	01/16/2025	SDB3264054743	0	6,200	5,248.0000	32,367,003.72	32,537,600.00	0.0000	0.2270	25.00	0.00	(201.2962)	(222.8603)	0.0000	1	(424.1564)	02/04/2025
8766.T	01/16/2025	SDB3264054743	0	6,300	5,248.0000	32,790,672.99	33,062,400.00	0.0000	0.2270	25.00	0.00	(203.9310)	(226.4548)	0.0000	1	(430.3858)	02/04/2025
8766.T	01/16/2025	SDB3264054743	0	5,200	5,248.0000	27,065,317.39	27,289,600.00	0.0000	0.2270	25.00	0.00	(168.3240)	(186.9151)	0.0000	1	(355.2391)	02/04/2025
8766.T	01/16/2025	SDB3264054743	0	6,400	5,248.0000	34,132,018.44	33,587,200.00	0.0000	0.2270	25.00	0.00	(212.2731)	(230.0493)	0.0000	1	(442.3224)	02/04/2025
8766.T	01/16/2025	SDB3264054743	0	700	5,248.0000	4,009,600.00	3,673,600.00	0.0000	0.2270	25.00	0.00	(24.9364)	(25.1616)	0.0000	1	(50.0981)	02/04/2025
8766.T	01/15/2025	SDB3264054743	0	6,300	5,163.0000	32,790,672.99	32,526,900.00	0.0000	0.2270	25.00	0.00	(203.9310)	(222.7870)	0.0000	1	(426.7180)	02/04/2025
8766.T	01/15/2025	SDB3264054743	0	5,200	5,163.0000	27,065,317.39	26,847,600.00	0.0000	0.2270	25.00	0.00	(168.3240)	(183.8877)	0.0000	1	(352.2117)	02/04/2025
8766.T	01/15/2025	SDB3264054743	0	6,400	5,163.0000	34,132,018.44	33,043,200.00	0.0000	0.2270	25.00	0.00	(212.2731)	(226.3233)	0.0000	1	(438.5964)	02/04/2025
8766.T	01/15/2025	SDB3264054743	0	700	5,163.0000	4,009,600.00	3,614,100.00	0.0000	0.2270	25.00	0.00	(24.9364)	(24.7541)	0.0000	1	(49.6905)	02/04/2025
8766.T	01/14/2025	SDB3264054743	0	6,400	5,257.0000	34,132,018.44	33,644,800.00	0.0000	0.2270	25.00	0.00	(212.2731)	(230.4438)	0.0000	1	(442.7169)	02/04/2025
8766.T	01/14/2025	SDB3264054743	0	700	5,257.0000	4,009,600.00	3,679,900.00	0.0000	0.2270	25.00	0.00	(24.9364)	(25.2048)	0.0000	1	(50.1412)	02/04/2025
8766.T	01/13/2025	SDB3264054743	0	700	5,481.0000	4,009,600.00	3,836,700.00	0.0000	0.2270	25.00	0.00	(99.7457)	(105.1151)	0.0000	4	(204.8607)	02/04/2025
8766.T	01/09/2025	SDB3264054743	0	700	5,713.0000	4,009,600.00	3,999,100.00	0.0000	0.2320	25.00	0.00	(25.4857)	(27.3911)	0.0000	1	(52.8768)	02/04/2025
8766.T	01/08/2025	SDB3264054743	0	1,900	5,680.0000	10,883,200.00	10,792,000.00	0.0000	0.2310	25.00	0.00	(68.8772)	(73.9178)	0.0000	1	(142.7950)	02/04/2025
8766.T	01/07/2025	SDB3264054743	0	2,300	5,728.0000	13,174,400.00	13,174,400.00	0.0000	0.2270	25.00	0.00	(81.9339)	(90.2356)	0.0000	1	(172.1696)	02/04/2025
TOTAL TOKIO MARINE HOLDINGS CMN												(2,623.1154)	(2,868.6219)	0.0000		(5,491.7374)	
TOKYO ELECTRIC POWER CMN																	
9501.T	01/17/2025	SDB3265465916	0	74,900	424.3000	31,669,128.34	31,780,070.00	0.0000	0.2270	25.00	0.00	(196.9559)	(217.6717)	0.0000	1	(414.6277)	02/04/2025
9501.T	01/17/2025	SDB3265465916	0	7,200	424.3000	3,062,839.08	3,054,960.00	0.0000	0.2270	25.00	0.00	(19.0483)	(20.9244)	0.0000	1	(39.9727)	02/04/2025
9501.T	01/17/2025	SDB3265465916	0	11,400	424.3000	4,974,393.32	4,837,020.00	0.0000	0.2270	25.00	0.00	(30.9366)	(33.1303)	0.0000	1	(64.0669)	02/04/2025
9501.T	01/16/2025	SDB3265465916	0	7,200	422.4000	3,062,839.08	3,041,280.00	0.0000	0.2270	25.00	0.00	(19.0483)	(20.8307)	0.0000	1	(39.8790)	02/04/2025
9501.T	01/16/2025	SDB3265465916	0	11,400	422.4000	4,974,393.32	4,815,360.00	0.0000	0.2270	25.00	0.00	(30.9366)	(32.9819)	0.0000	1	(63.9186)	02/04/2025
9501.T	01/15/2025	SDB3265465916	0	11,400	436.3503	4,974,393.32	4,974,393.32	0.0000	0.2270	25.00	0.00	(30.9366)	(34.0712)	0.0000	1	(65.0078)	02/04/2025
TOTAL TOKYO ELECTRIC POWER CMN												(327.8625)	(359.6102)	0.0000		(687.4727)	
TORAY INDUSTRIES CMN																	
3402.T	01/17/2025	SDB3265201697	0	3,000	1,018.0000	3,074,949.86	3,054,000.00	0.0000	0.2270	25.00	0.00	(19.1237)	(20.9178)	0.0000	1	(40.0415)	02/04/2025
3402.T	01/17/2025	SDB3265201697	0	7,900	1,018.0000	7,959,587.34	8,042,200.00	0.0000	0.2270	25.00	0.00	(49.5021)	(55.0836)	0.0000	1	(104.5857)	02/04/2025
3402.T	01/17/2025	SDB3265201697	0	7,300	1,018.0000	7,299,807.19	7,431,400.00	0.0000	0.2270	25.00	0.00	(45.3988)	(50.9000)	0.0000	1	(96.2988)	02/04/2025
3402.T	01/16/2025	SDB3265201697	0	3,000	1,018.0000	3,074,949.86	3,054,000.00	0.0000	0.2270	25.00	0.00	(19.1237)	(20.9178)	0.0000	1	(40.0415)	02/04/2025
3402.T	01/16/2025	SDB3265201697	0	7,900	1,018.0000	7,959,587.34	8,042,200.00	0.0000	0.2270	25.00	0.00	(49.5021)	(55.0836)	0.0000	1	(104.5857)	02/04/2025
3402.T	01/16/2025	SDB3265201697	0	7,300	1,018.0000	7,299,807.19	7,431,400.00	0.0000	0.2270	25.00	0.00	(45.3988)	(50.9000)	0.0000	1	(96.2988)	02/04/2025
3402.T	01/15/2025	SDB3265201697	0	3,000	1,021.5000	3,074,949.86	3,064,500.00	0.0000	0.2270	25.00	0.00	(19.1237)	(20.9897)	0.0000	1	(40.1134)	02/04/2025
3402.T	01/15/2025	SDB3265201697	0	7,900	1,021.5000	7,959,587.34	8,069,850.00	0.0000	0.2270	25.00	0.00	(49.5021)	(55.2729)	0.0000	1	(104.7750)	02/04/2025
3402.T	01/15/2025	SDB3265201697	0	7,300	1,021.5000	7,299,807.19	7,456,950.00	0.0000	0.2270	25.00	0.00	(45.3988)	(51.0750)	0.0000	1	(96.4738)	02/04/2025
3402.T	01/15/2025	SDB3265201697	0	200	1,021.5000	199,994.72	204,300.00	0.0000	0.2270	25.00	0.00	(1.2438)	(1.3993)	0.0000	1	(2.6431)	02/04/2025
3402.T	01/14/2025	SDB3265201697	0	3,000	1,022.0000	3,074,949.86	3,066,000.00	0.0000	0.2270	25.00	0.00	(19.1237)	(21.0000)	0.0000	1	(40.1237)	02/04/2025
3402.T	01/14/2025	SDB3265201697	0	7,900	1,022.0000	7,959,587.34	8,073,800.00	0.0000	0.2270	25.00	0.00	(49.5021)	(55.3000)	0.0000	1	(104.8021)	02/04/2025
3402.T	01/14/2025	SDB3265201697	0	7,300	1,022.0000	7,299,807.19	7,460,600.00	0.0000	0.2270	25.00	0.00	(45.3988)	(51.1000)	0.0000	1	(96.4988)	02/04/2025
3402.T	01/14/2025	SDB3265201697	0	4,400	1,022.0000	4,399,883.79	4,496,800.00	0.0000	0.2270	25.00	0.00	(27.3637)	(30.8000)	0.0000	1	(58.1637)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
TORAY INDUSTRIES CMN (Cont.)																	
3402.T	01/13/2025	SDB3265201697	0	3,000	1,025.5000	3,074,949.86	3,076,500.00	0.0000	0.2270	25.00	0.00	(76.4946)	(84.2877)	0.0000	4	(160.7823)	02/04/2025
3402.T	01/13/2025	SDB3265201697	0	7,900	1,025.5000	7,959,587.34	8,101,450.00	0.0000	0.2270	25.00	0.00	(198.0084)	(221.9575)	0.0000	4	(419.9659)	02/04/2025
3402.T	01/13/2025	SDB3265201697	0	7,300	1,025.5000	7,299,807.19	7,486,150.00	0.0000	0.2270	25.00	0.00	(181.5952)	(205.1000)	0.0000	4	(386.6952)	02/04/2025
3402.T	01/13/2025	SDB3265201697	0	5,500	1,025.5000	5,499,854.73	5,640,250.00	0.0000	0.2270	25.00	0.00	(136.8183)	(154.5274)	0.0000	4	(291.3457)	02/04/2025
3402.T	01/09/2025	SDB3265201697	0	7,900	1,011.0000	7,959,587.34	7,986,900.00	0.0000	0.2320	25.00	0.00	(50.5924)	(54.7048)	0.0000	1	(105.2972)	02/04/2025
3402.T	01/09/2025	SDB3265201697	0	7,300	1,011.0000	7,299,807.19	7,380,300.00	0.0000	0.2320	25.00	0.00	(46.3988)	(50.5500)	0.0000	1	(96.9488)	02/04/2025
3402.T	01/09/2025	SDB3265201697	0	5,500	1,011.0000	5,499,854.73	5,560,500.00	0.0000	0.2320	25.00	0.00	(34.9580)	(38.0856)	0.0000	1	(73.0436)	02/04/2025
3402.T	01/08/2025	SDB3265201697	0	7,300	999.9736	7,299,807.19	7,299,807.19	0.0000	0.2310	25.00	0.00	(46.1988)	(49.9987)	0.0000	1	(96.1975)	02/04/2025
3402.T	01/08/2025	SDB3265201697	0	5,500	999.9736	5,499,854.73	5,499,854.73	0.0000	0.2310	25.00	0.00	(34.8073)	(37.6702)	0.0000	1	(72.4775)	02/04/2025
TOTAL TORAY INDUSTRIES CMN												(1,290.5775)	(1,437.6217)	0.0000		(2,728.1991)	
TOYO SUISAN KAISHA, LTD. CMN																	
2875.T	01/15/2025	SDB3265272420	0	100	10,650.0000	1,055,568.61	1,065,000.00	0.0000	0.2270	25.00	0.00	(6.5648)	(7.2945)	0.0000	1	(13.8593)	02/04/2025
2875.T	01/14/2025	SDB3265272420	0	100	10,580.0000	1,055,568.61	1,058,000.00	0.0000	0.2270	25.00	0.00	(6.5648)	(7.2466)	0.0000	1	(13.8113)	02/04/2025
2875.T	01/13/2025	SDB3265272420	0	100	10,570.0000	1,055,568.61	1,057,000.00	0.0000	0.2270	25.00	0.00	(28.2591)	(28.9589)	0.0000	4	(55.2180)	02/04/2025
2875.T	01/09/2025	SDB3265272420	0	100	10,555.6861	1,055,568.61	1,055,568.61	0.0000	0.2320	25.00	0.00	(6.7094)	(7.2299)	0.0000	1	(13.9393)	02/04/2025
TOTAL TOYO SUISAN KAISHA, LTD. CMN												(46.0980)	(50.7299)	0.0000		(96.8279)	
TOYO TANSO CMN																	
5310.T	01/17/2025	SDB3265670269	0	300	3,983.5923	1,195,077.68	1,195,077.68	0.0000	0.2270	25.00	0.00	(7.4324)	(8.1855)	0.0000	1	(15.6179)	02/04/2025
TREND MICRO INC. CMN																	
4704.T	01/15/2025	SDB3265272424	0	200	8,335.0000	1,645,706.96	1,667,000.00	0.0000	0.2270	25.00	0.00	(10.2349)	(11.4178)	0.0000	1	(21.6528)	02/04/2025
4704.T	01/14/2025	SDB3265272424	0	300	8,288.0000	2,468,560.45	2,486,400.00	0.0000	0.2270	25.00	0.00	(15.3524)	(17.0301)	0.0000	1	(32.3826)	02/04/2025
4704.T	01/13/2025	SDB3265272424	0	300	8,169.0000	2,468,560.45	2,450,700.00	0.0000	0.2270	25.00	0.00	(61.4097)	(67.1425)	0.0000	4	(128.5521)	02/04/2025
4704.T	01/09/2025	SDB3265272424	0	300	8,228.5348	2,468,560.45	2,468,560.45	0.0000	0.2320	25.00	0.00	(15.6906)	(16.9079)	0.0000	1	(32.5985)	02/04/2025
TOTAL TREND MICRO INC. CMN												(102.6876)	(112.4984)	0.0000		(215.1860)	
USS CO LTD CMN																	
4732.T	01/17/2025	SDB3260121491	0	2,400	1,326.0000	3,183,556.92	3,182,400.00	0.0000	0.2270	25.00	0.00	(19.7991)	(21.7973)	0.0000	1	(41.5964)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	2,800	1,326.0000	3,672,288.68	3,712,800.00	0.0000	0.2270	25.00	0.00	(22.8386)	(25.4301)	0.0000	1	(48.2688)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	900	1,326.0000	1,199,027.93	1,193,400.00	0.0000	0.2270	25.00	0.00	(7.4570)	(8.1740)	0.0000	1	(15.6309)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	2,000	1,326.0000	2,677,974.06	2,652,000.00	0.0000	0.2270	25.00	0.00	(16.6548)	(18.1644)	0.0000	1	(34.8192)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,500	1,326.0000	2,028,431.84	1,989,000.00	0.0000	0.2270	25.00	0.00	(12.6152)	(13.6233)	0.0000	1	(26.2385)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	100	1,326.0000	138,008.97	132,600.00	0.0000	0.2270	25.00	0.00	(0.8583)	(0.9082)	0.0000	1	(1.7665)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	400	1,326.0000	550,800.00	530,400.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.6329)	0.0000	1	(7.0584)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	700	1,326.0000	963,900.00	928,200.00	0.0000	0.2270	25.00	0.00	(5.9947)	(6.3575)	0.0000	1	(12.3522)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	2,500	1,326.0000	3,442,500.00	3,315,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.7055)	0.0000	1	(44.1150)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	300	1,326.0000	413,100.00	397,800.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7247)	0.0000	1	(5.2938)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	600	1,326.0000	826,200.00	795,600.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.4493)	0.0000	1	(10.5876)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,600	1,326.0000	2,203,200.00	2,121,600.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.5315)	0.0000	1	(28.2336)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,800	1,326.0000	2,478,600.00	2,386,800.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.3479)	0.0000	1	(31.7628)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,600	1,326.0000	2,203,200.00	2,121,600.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.5315)	0.0000	1	(28.2336)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,100	1,326.0000	1,514,700.00	1,458,600.00	0.0000	0.2270	25.00	0.00	(9.4202)	(9.9904)	0.0000	1	(19.4106)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	4,500	1,326.0000	6,196,500.00	5,967,000.00	0.0000	0.2270	25.00	0.00	(38.5371)	(40.8699)	0.0000	1	(79.4070)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	6,400	1,326.0000	8,612,800.00	8,486,400.00	0.0000	0.2270	25.00	0.00	(54.8084)	(58.1260)	0.0000	1	(112.9344)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	4,900	1,326.0000	6,747,300.00	6,497,400.00	0.0000	0.2270	25.00	0.00	(41.9627)	(44.5027)	0.0000	1	(86.4654)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	200	1,326.0000	275,400.00	265,200.00	0.0000	0.2270	25.00	0.00	(1.7128)	(1.8164)	0.0000	1	(3.5292)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	4,800	1,326.0000	6,609,600.00	6,364,800.00	0.0000	0.2270	25.00	0.00	(41.1063)	(43.5945)	0.0000	1	(84.7008)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,700	1,326.0000	2,340,900.00	2,254,200.00	0.0000	0.2270	25.00	0.00	(14.5585)	(15.4397)	0.0000	1	(29.9982)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	2,500	1,326.0000	3,442,500.00	3,315,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.7055)	0.0000	1	(44.1150)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	8,900	1,326.0000	12,255,300.00	11,801,400.00	0.0000	0.2270	25.00	0.00	(76.2179)	(80.8315)	0.0000	1	(157.0494)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	100	1,326.0000	137,700.00	132,600.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9082)	0.0000	1	(1.7646)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
USS CO LTD CMN (Cont.)																	
4732.T	01/17/2025	SDB3260121491	0	1,800	1,326.0000	2,478,600.00	2,386,800.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.3479)	0.0000	1	(31.7628)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	100	1,326.0000	137,700.00	132,600.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9082)	0.0000	1	(1.7646)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	18,100	1,326.0000	24,923,700.00	24,000,600.00	0.0000	0.2270	25.00	0.00	(155.0049)	(164.3877)	0.0000	1	(319.3926)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	600	1,326.0000	826,200.00	795,600.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.4493)	0.0000	1	(10.5876)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	300	1,326.0000	413,100.00	397,800.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7247)	0.0000	1	(5.2938)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	900	1,326.0000	1,239,300.00	1,193,400.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.1740)	0.0000	1	(15.8814)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	900	1,326.0000	1,239,300.00	1,193,400.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.1740)	0.0000	1	(15.8814)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	2,100	1,326.0000	2,891,700.00	2,784,600.00	0.0000	0.2270	25.00	0.00	(17.9840)	(19.0726)	0.0000	1	(37.0566)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	6,200	1,326.0000	8,537,400.00	8,221,200.00	0.0000	0.2270	25.00	0.00	(53.0956)	(56.3096)	0.0000	1	(109.4052)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	1,200	1,326.0000	1,652,400.00	1,591,200.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.8986)	0.0000	1	(21.1752)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	300	1,326.0000	413,100.00	397,800.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7247)	0.0000	1	(5.2938)	02/04/2025
4732.T	01/17/2025	SDB3260121491	0	5,100	1,326.0000	7,022,700.00	6,762,600.00	0.0000	0.2270	25.00	0.00	(43.6754)	(46.3192)	0.0000	1	(89.9946)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	2,800	1,309.5000	3,672,888.68	3,666,600.00	0.0000	0.2270	25.00	0.00	(22.8386)	(25.1137)	0.0000	1	(47.9523)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	900	1,309.5000	1,199,027.93	1,178,550.00	0.0000	0.2270	25.00	0.00	(7.4570)	(8.0723)	0.0000	1	(15.5292)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	2,000	1,309.5000	2,677,974.06	2,619,000.00	0.0000	0.2270	25.00	0.00	(16.6548)	(17.9384)	0.0000	1	(34.5932)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,500	1,309.5000	2,028,431.84	1,964,250.00	0.0000	0.2270	25.00	0.00	(12.6152)	(13.4538)	0.0000	1	(26.0689)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	100	1,309.5000	138,008.97	130,950.00	0.0000	0.2270	25.00	0.00	(0.8583)	(0.8969)	0.0000	1	(1.7552)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	400	1,309.5000	550,800.00	523,800.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.5877)	0.0000	1	(7.0132)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	700	1,309.5000	963,900.00	916,650.00	0.0000	0.2270	25.00	0.00	(5.9947)	(6.2784)	0.0000	1	(12.2731)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	2,500	1,309.5000	3,442,500.00	3,273,750.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.4229)	0.0000	1	(43.8325)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	300	1,309.5000	413,100.00	392,850.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.6908)	0.0000	1	(5.2599)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	600	1,309.5000	826,200.00	785,700.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.3815)	0.0000	1	(10.5198)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,600	1,309.5000	2,203,200.00	2,095,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.3507)	0.0000	1	(28.0528)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,800	1,309.5000	2,478,600.00	2,357,100.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.1445)	0.0000	1	(31.5594)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,600	1,309.5000	2,203,200.00	2,095,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.3507)	0.0000	1	(28.0528)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,100	1,309.5000	1,514,700.00	1,440,450.00	0.0000	0.2270	25.00	0.00	(9.4202)	(9.8661)	0.0000	1	(19.2863)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	4,500	1,309.5000	6,196,500.00	5,892,750.00	0.0000	0.2270	25.00	0.00	(38.5371)	(40.3613)	0.0000	1	(78.8984)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	6,400	1,309.5000	8,812,800.00	8,380,800.00	0.0000	0.2270	25.00	0.00	(54.8084)	(57.4027)	0.0000	1	(112.2111)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	4,900	1,309.5000	6,747,300.00	6,416,550.00	0.0000	0.2270	25.00	0.00	(41.9627)	(43.9490)	0.0000	1	(85.9116)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	200	1,309.5000	275,400.00	261,900.00	0.0000	0.2270	25.00	0.00	(1.7128)	(1.7938)	0.0000	1	(3.5066)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	4,800	1,309.5000	6,609,600.00	6,285,600.00	0.0000	0.2270	25.00	0.00	(41.1063)	(43.0521)	0.0000	1	(84.1583)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,700	1,309.5000	2,340,900.00	2,226,150.00	0.0000	0.2270	25.00	0.00	(14.5585)	(15.2476)	0.0000	1	(29.8061)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	2,500	1,309.5000	3,442,500.00	3,273,750.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.4229)	0.0000	1	(43.8325)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	8,900	1,309.5000	12,255,300.00	11,654,550.00	0.0000	0.2270	25.00	0.00	(76.2179)	(79.8257)	0.0000	1	(156.0436)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	100	1,309.5000	137,700.00	130,950.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.8969)	0.0000	1	(1.7533)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,800	1,309.5000	2,478,600.00	2,357,100.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.1445)	0.0000	1	(31.5594)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	100	1,309.5000	137,700.00	130,950.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.8969)	0.0000	1	(1.7533)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	18,100	1,309.5000	24,923,700.00	23,701,950.00	0.0000	0.2270	25.00	0.00	(155.0049)	(162.3421)	0.0000	1	(317.3471)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	600	1,309.5000	826,200.00	785,700.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.3815)	0.0000	1	(10.5198)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	300	1,309.5000	413,100.00	392,850.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.6908)	0.0000	1	(5.2599)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	900	1,309.5000	1,239,300.00	1,178,550.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.0723)	0.0000	1	(15.7797)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	900	1,309.5000	1,239,300.00	1,178,550.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.0723)	0.0000	1	(15.7797)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	2,100	1,309.5000	2,891,700.00	2,749,950.00	0.0000	0.2270	25.00	0.00	(17.9840)	(18.8353)	0.0000	1	(36.8193)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	6,200	1,309.5000	8,537,400.00	8,118,900.00	0.0000	0.2270	25.00	0.00	(53.0956)	(55.6089)	0.0000	1	(108.7045)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	1,200	1,309.5000	1,652,400.00	1,571,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.7630)	0.0000	1	(21.0396)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	300	1,309.5000	413,100.00	392,850.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.6908)	0.0000	1	(5.2599)	02/04/2025
4732.T	01/16/2025	SDB3260121491	0	5,100	1,309.5000	7,022,700.00	6,678,450.00	0.0000	0.2270	25.00	0.00	(43.6754)	(45.7428)	0.0000	1	(89.4182)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	900	1,332.0000	1,199,027.93	1,198,800.00	0.0000	0.2270	25.00	0.00	(7.4570)	(8.2110)	0.0000	1	(15.6679)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	2,000	1,332.0000	2,677,974.06	2,664,000.00	0.0000	0.2270	25.00	0.00	(16.6548)	(18.2466)	0.0000	1	(34.9014)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,500	1,332.0000	2,028,431.84	1,998,000.00	0.0000	0.2270	25.00	0.00	(12.6152)	(13.6849)	0.0000	1	(26.3001)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	100	1,332.0000	138,008.97	133,200.00	0.0000	0.2270	25.00	0.00	(0.8583)	(0.9123)	0.0000	1	(1.7706)	02/04/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
USS CO LTD CMN (Cont.)																	
4732.T	01/15/2025	SDB3260121491	0	2,500	1,332.0000	3,442,500.00	3,330,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.8082)	0.0000	1	(44.2177)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	300	1,332.0000	413,100.00	399,600.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7370)	0.0000	1	(5.3061)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	600	1,332.0000	826,200.00	799,200.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.4740)	0.0000	1	(10.6123)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,600	1,332.0000	2,203,200.00	2,131,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.5973)	0.0000	1	(28.2994)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,800	1,332.0000	2,478,600.00	2,397,600.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.4219)	0.0000	1	(31.8368)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,600	1,332.0000	2,203,200.00	2,131,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.5973)	0.0000	1	(28.2994)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,100	1,332.0000	1,514,700.00	1,465,200.00	0.0000	0.2270	25.00	0.00	(9.4202)	(10.0356)	0.0000	1	(19.4558)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	4,500	1,332.0000	6,196,500.00	5,994,000.00	0.0000	0.2270	25.00	0.00	(38.5371)	(41.0548)	0.0000	1	(79.5919)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	6,400	1,332.0000	8,612,800.00	8,524,800.00	0.0000	0.2270	25.00	0.00	(54.8084)	(58.3890)	0.0000	1	(113.1974)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	4,900	1,332.0000	6,747,300.00	6,526,800.00	0.0000	0.2270	25.00	0.00	(41.9627)	(44.7041)	0.0000	1	(86.6668)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	200	1,332.0000	275,400.00	266,400.00	0.0000	0.2270	25.00	0.00	(1.7128)	(1.8247)	0.0000	1	(3.5374)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	4,800	1,332.0000	6,609,600.00	6,393,600.00	0.0000	0.2270	25.00	0.00	(41.1063)	(43.7918)	0.0000	1	(84.8981)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,700	1,332.0000	2,340,900.00	2,264,400.00	0.0000	0.2270	25.00	0.00	(14.5585)	(15.5096)	0.0000	1	(30.0681)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	2,500	1,332.0000	3,442,500.00	3,330,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.8082)	0.0000	1	(44.2177)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	8,900	1,332.0000	12,255,300.00	11,854,800.00	0.0000	0.2270	25.00	0.00	(76.2179)	(81.1973)	0.0000	1	(157.4152)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	100	1,332.0000	137,700.00	133,200.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9123)	0.0000	1	(1.7687)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,800	1,332.0000	2,478,600.00	2,397,600.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.4219)	0.0000	1	(31.8368)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	100	1,332.0000	137,700.00	133,200.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9123)	0.0000	1	(1.7687)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	18,100	1,332.0000	24,923,700.00	24,109,200.00	0.0000	0.2270	25.00	0.00	(155.0049)	(165.1315)	0.0000	1	(320.1364)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	600	1,332.0000	826,200.00	799,200.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.4740)	0.0000	1	(10.6123)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	300	1,332.0000	413,100.00	399,600.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7370)	0.0000	1	(5.3061)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	900	1,332.0000	1,239,300.00	1,198,800.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.2110)	0.0000	1	(15.9184)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	900	1,332.0000	1,239,300.00	1,198,800.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.2110)	0.0000	1	(15.9184)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	2,100	1,332.0000	2,891,700.00	2,797,200.00	0.0000	0.2270	25.00	0.00	(17.9840)	(19.1589)	0.0000	1	(37.1429)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	6,200	1,332.0000	8,537,400.00	8,258,400.00	0.0000	0.2270	25.00	0.00	(53.0956)	(56.5644)	0.0000	1	(109.6600)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	1,200	1,332.0000	1,652,400.00	1,598,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.9479)	0.0000	1	(21.2245)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	300	1,332.0000	413,100.00	399,600.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7370)	0.0000	1	(5.3061)	02/04/2025
4732.T	01/15/2025	SDB3260121491	0	5,100	1,332.0000	7,022,700.00	6,793,200.00	0.0000	0.2270	25.00	0.00	(43.6754)	(46.5288)	0.0000	1	(90.2042)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	2,000	1,340.0000	2,677,974.06	2,680,000.00	0.0000	0.2270	25.00	0.00	(16.6548)	(18.3562)	0.0000	1	(35.0110)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,500	1,340.0000	2,028,431.84	2,010,000.00	0.0000	0.2270	25.00	0.00	(12.6152)	(13.7671)	0.0000	1	(26.3823)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	100	1,340.0000	138,008.97	134,000.00	0.0000	0.2270	25.00	0.00	(0.8583)	(0.9178)	0.0000	1	(1.7761)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	400	1,340.0000	550,800.00	536,000.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.6712)	0.0000	1	(7.0968)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	700	1,340.0000	963,900.00	938,000.00	0.0000	0.2270	25.00	0.00	(5.9947)	(6.4247)	0.0000	1	(12.4193)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	2,500	1,340.0000	3,442,500.00	3,350,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.9452)	0.0000	1	(44.3547)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	300	1,340.0000	413,100.00	402,000.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7534)	0.0000	1	(5.3226)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	600	1,340.0000	826,200.00	804,000.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.5068)	0.0000	1	(10.6451)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,600	1,340.0000	2,203,200.00	2,144,000.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.6849)	0.0000	1	(28.3870)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,800	1,340.0000	2,478,600.00	2,412,000.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.5205)	0.0000	1	(31.9354)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,600	1,340.0000	2,203,200.00	2,144,000.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.6849)	0.0000	1	(28.3870)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,100	1,340.0000	1,514,700.00	1,474,000.00	0.0000	0.2270	25.00	0.00	(9.4202)	(10.0959)	0.0000	1	(19.5161)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	4,500	1,340.0000	6,196,500.00	6,030,000.00	0.0000	0.2270	25.00	0.00	(38.5371)	(41.3014)	0.0000	1	(79.8385)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	6,400	1,340.0000	8,612,800.00	8,576,000.00	0.0000	0.2270	25.00	0.00	(54.8084)	(58.7397)	0.0000	1	(113.5481)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	4,900	1,340.0000	6,747,300.00	6,566,000.00	0.0000	0.2270	25.00	0.00	(41.9627)	(44.9726)	0.0000	1	(86.9353)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	200	1,340.0000	275,400.00	268,000.00	0.0000	0.2270	25.00	0.00	(1.7128)	(1.8356)	0.0000	1	(3.5484)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	4,800	1,340.0000	6,609,600.00	6,432,000.00	0.0000	0.2270	25.00	0.00	(41.1063)	(44.0548)	0.0000	1	(85.1611)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,700	1,340.0000	2,340,900.00	2,278,000.00	0.0000	0.2270	25.00	0.00	(14.5585)	(15.6027)	0.0000	1	(30.1612)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	2,500	1,340.0000	3,442,500.00	3,350,000.00	0.0000	0.2270	25.00	0.00	(21.4095)	(22.9452)	0.0000	1	(44.3547)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	8,900	1,340.0000	12,255,300.00	11,926,000.00	0.0000	0.2270	25.00	0.00	(76.2179)	(81.6849)	0.0000	1	(157.9028)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	100	1,340.0000	137,700.00	134,000.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9178)	0.0000	1	(1.7742)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,800	1,340.0000	2,478,600.00	2,412,000.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.5205)	0.0000	1	(31.9354)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	100	1,340.0000	137,700.00	134,000.00	0.0000	0.2270								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
USS CO LTD CMN (Cont.)																	
4732.T	01/14/2025	SDB3260121491	0	300	1,340.0000	413,100.00	402,000.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7534)	0.0000	1	(5.3226)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	900	1,340.0000	1,239,300.00	1,206,000.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.2603)	0.0000	1	(15.9677)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	900	1,340.0000	1,239,300.00	1,206,000.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.2603)	0.0000	1	(15.9677)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	2,100	1,340.0000	2,891,700.00	2,814,000.00	0.0000	0.2270	25.00	0.00	(17.9840)	(19.2740)	0.0000	1	(37.2580)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	6,200	1,340.0000	8,537,400.00	8,308,000.00	0.0000	0.2270	25.00	0.00	(53.0956)	(56.9041)	0.0000	1	(109.9997)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	1,200	1,340.0000	1,652,400.00	1,608,000.00	0.0000	0.2270	25.00	0.00	(10.2766)	(11.0137)	0.0000	1	(21.2903)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	300	1,340.0000	413,100.00	402,000.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.7534)	0.0000	1	(5.3226)	02/04/2025
4732.T	01/14/2025	SDB3260121491	0	5,100	1,340.0000	7,022,700.00	6,834,000.00	0.0000	0.2270	25.00	0.00	(43.6754)	(46.8082)	0.0000	1	(90.4836)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,500	1,338.0000	2,028,431.84	2,007,000.00	0.0000	0.2270	25.00	0.00	(50.4607)	(54.9863)	0.0000	4	(105.4470)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	100	1,338.0000	138,008.97	133,800.00	0.0000	0.2270	25.00	0.00	(3.4332)	(3.6658)	0.0000	4	(7.0990)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	400	1,338.0000	550,800.00	535,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(14.6630)	0.0000	4	(28.3651)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	700	1,338.0000	963,900.00	936,600.00	0.0000	0.2270	25.00	0.00	(23.9787)	(25.6603)	0.0000	4	(49.6389)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	2,500	1,338.0000	3,442,500.00	3,345,000.00	0.0000	0.2270	25.00	0.00	(85.6381)	(91.6438)	0.0000	4	(177.2819)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	300	1,338.0000	413,100.00	401,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.9973)	0.0000	4	(21.2738)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	600	1,338.0000	826,200.00	802,800.00	0.0000	0.2270	25.00	0.00	(20.5531)	(21.9945)	0.0000	4	(42.5477)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,600	1,338.0000	2,203,200.00	2,140,800.00	0.0000	0.2270	25.00	0.00	(54.8084)	(58.6521)	0.0000	4	(113.4604)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,800	1,338.0000	2,478,600.00	2,408,400.00	0.0000	0.2270	25.00	0.00	(61.6594)	(65.9836)	0.0000	4	(127.6430)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,600	1,338.0000	2,203,200.00	2,140,800.00	0.0000	0.2270	25.00	0.00	(54.8084)	(58.6521)	0.0000	4	(113.4604)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,100	1,338.0000	1,514,700.00	1,471,800.00	0.0000	0.2270	25.00	0.00	(37.6808)	(40.3233)	0.0000	4	(78.0040)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	4,500	1,338.0000	6,196,500.00	6,021,000.00	0.0000	0.2270	25.00	0.00	(154.1485)	(164.9589)	0.0000	4	(319.1075)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	6,400	1,338.0000	8,812,800.00	8,563,200.00	0.0000	0.2270	25.00	0.00	(219.2335)	(234.6082)	0.0000	4	(453.8417)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	4,900	1,338.0000	6,747,300.00	6,556,200.00	0.0000	0.2270	25.00	0.00	(167.8506)	(179.6219)	0.0000	4	(347.4726)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	200	1,338.0000	275,400.00	267,600.00	0.0000	0.2270	25.00	0.00	(6.8510)	(7.3315)	0.0000	4	(14.1826)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	4,800	1,338.0000	6,609,600.00	6,422,400.00	0.0000	0.2270	25.00	0.00	(164.4251)	(175.9562)	0.0000	4	(340.3813)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,700	1,338.0000	2,340,900.00	2,274,600.00	0.0000	0.2270	25.00	0.00	(58.2339)	(62.3178)	0.0000	4	(120.5517)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	2,500	1,338.0000	3,442,500.00	3,345,000.00	0.0000	0.2270	25.00	0.00	(85.6381)	(91.6438)	0.0000	4	(177.2819)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	8,900	1,338.0000	12,255,300.00	11,908,200.00	0.0000	0.2270	25.00	0.00	(304.8716)	(326.2521)	0.0000	4	(631.1236)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	100	1,338.0000	137,700.00	133,800.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.6658)	0.0000	4	(7.0913)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,800	1,338.0000	2,478,600.00	2,408,400.00	0.0000	0.2270	25.00	0.00	(61.6594)	(65.9836)	0.0000	4	(127.6430)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	100	1,338.0000	137,700.00	133,800.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.6658)	0.0000	4	(7.0913)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	18,100	1,338.0000	24,923,700.00	24,217,800.00	0.0000	0.2270	25.00	0.00	(620.0197)	(663.5014)	0.0000	4	(1,283.5211)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	600	1,338.0000	826,200.00	802,800.00	0.0000	0.2270	25.00	0.00	(20.5531)	(21.9945)	0.0000	4	(42.5477)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	300	1,338.0000	413,100.00	401,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.9973)	0.0000	4	(21.2738)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	900	1,338.0000	1,239,300.00	1,204,200.00	0.0000	0.2270	25.00	0.00	(30.8297)	(32.9918)	0.0000	4	(63.8215)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	900	1,338.0000	1,239,300.00	1,204,200.00	0.0000	0.2270	25.00	0.00	(30.8297)	(32.9918)	0.0000	4	(63.8215)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	2,100	1,338.0000	2,891,700.00	2,809,800.00	0.0000	0.2270	25.00	0.00	(71.9360)	(76.9808)	0.0000	4	(148.9168)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	6,200	1,338.0000	8,537,400.00	8,295,600.00	0.0000	0.2270	25.00	0.00	(212.3824)	(227.2767)	0.0000	4	(439.6592)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	1,200	1,338.0000	1,652,400.00	1,605,600.00	0.0000	0.2270	25.00	0.00	(41.1063)	(43.9890)	0.0000	4	(85.0953)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	300	1,338.0000	413,100.00	401,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(10.9973)	0.0000	4	(21.2738)	02/04/2025
4732.T	01/13/2025	SDB3260121491	0	5,100	1,338.0000	7,022,700.00	6,823,800.00	0.0000	0.2270	25.00	0.00	(174.7017)	(186.9534)	0.0000	4	(361.6551)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,500	1,350.0000	2,028,431.84	2,025,000.00	0.0000	0.2320	25.00	0.00	(12.8930)	(13.8699)	0.0000	1	(26.7629)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	100	1,350.0000	138,008.97	135,000.00	0.0000	0.2320	25.00	0.00	(0.8772)	(0.9247)	0.0000	1	(1.8019)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	400	1,350.0000	550,800.00	540,000.00	0.0000	0.2320	25.00	0.00	(3.5010)	(3.6986)	0.0000	1	(7.1996)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	700	1,350.0000	963,900.00	945,000.00	0.0000	0.2320	25.00	0.00	(6.1267)	(6.4726)	0.0000	1	(12.5993)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	2,500	1,350.0000	3,442,500.00	3,375,000.00	0.0000	0.2320	25.00	0.00	(21.8811)	(23.1164)	0.0000	1	(44.9975)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	300	1,350.0000	413,100.00	405,000.00	0.0000	0.2320	25.00	0.00	(2.6257)	(2.7740)	0.0000	1	(5.3997)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	600	1,350.0000	826,200.00	810,000.00	0.0000	0.2320	25.00	0.00	(5.2515)	(5.5479)	0.0000	1	(10.7994)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,600	1,350.0000	2,203,200.00	2,160,000.00	0.0000	0.2320	25.00	0.00	(14.0039)	(14.7945)	0.0000	1	(28.7984)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,800	1,350.0000	2,478,600.00	2,430,000.00	0.0000	0.2320	25.00	0.00	(15.7544)	(16.6438)	0.0000	1	(32.3982)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,600	1,350.0000	2,203,200.00	2,160,000.00	0.0000	0.2320	25.00	0.00	(14.0039)	(14.7945)	0.0000	1	(28.7984)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,100	1,350.0000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
USS CO LTD CMN (Cont.)																	
4732.T	01/09/2025	SDB3260121491	0	4,900	1,350.0000	6,747,300.00	6,615,000.00	0.0000	0.2320	25.00	0.00	(42.8869)	(45.3082)	0.0000	1	(88.1952)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	200	1,350.0000	275,400.00	270,000.00	0.0000	0.2320	25.00	0.00	(1.7505)	(1.8493)	0.0000	1	(3.5998)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	4,800	1,350.0000	6,609,600.00	6,480,000.00	0.0000	0.2320	25.00	0.00	(42.0117)	(44.3836)	0.0000	1	(86.3953)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,700	1,350.0000	2,340,900.00	2,295,000.00	0.0000	0.2320	25.00	0.00	(14.8791)	(15.7192)	0.0000	1	(30.5983)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	2,500	1,350.0000	3,442,500.00	3,375,000.00	0.0000	0.2320	25.00	0.00	(21.8811)	(23.1164)	0.0000	1	(44.9975)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	8,900	1,350.0000	12,255,300.00	12,015,000.00	0.0000	0.2320	25.00	0.00	(77.8967)	(82.2945)	0.0000	1	(160.1912)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	100	1,350.0000	137,700.00	135,000.00	0.0000	0.2320	25.00	0.00	(0.8752)	(0.9247)	0.0000	1	(1.7999)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,800	1,350.0000	2,478,600.00	2,430,000.00	0.0000	0.2320	25.00	0.00	(15.7544)	(16.6438)	0.0000	1	(32.3982)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	100	1,350.0000	137,700.00	135,000.00	0.0000	0.2320	25.00	0.00	(0.8752)	(0.9247)	0.0000	1	(1.7999)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	18,100	1,350.0000	24,923,700.00	24,435,000.00	0.0000	0.2320	25.00	0.00	(158.4191)	(167.3630)	0.0000	1	(325.7821)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	600	1,350.0000	826,200.00	810,000.00	0.0000	0.2320	25.00	0.00	(5.2515)	(5.5479)	0.0000	1	(10.7994)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	300	1,350.0000	413,100.00	405,000.00	0.0000	0.2320	25.00	0.00	(2.6257)	(2.7740)	0.0000	1	(5.3997)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	900	1,350.0000	1,239,300.00	1,215,000.00	0.0000	0.2320	25.00	0.00	(7.8772)	(8.3219)	0.0000	1	(16.1991)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	900	1,350.0000	1,239,300.00	1,215,000.00	0.0000	0.2320	25.00	0.00	(7.8772)	(8.3219)	0.0000	1	(16.1991)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	2,100	1,350.0000	2,891,700.00	2,835,000.00	0.0000	0.2320	25.00	0.00	(18.3801)	(19.4178)	0.0000	1	(37.7979)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	6,200	1,350.0000	8,537,400.00	8,370,000.00	0.0000	0.2320	25.00	0.00	(54.2651)	(57.3288)	0.0000	1	(111.5939)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	1,200	1,350.0000	1,652,400.00	1,620,000.00	0.0000	0.2320	25.00	0.00	(10.5029)	(11.0959)	0.0000	1	(21.5988)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	300	1,350.0000	413,100.00	405,000.00	0.0000	0.2320	25.00	0.00	(2.6257)	(2.7740)	0.0000	1	(5.3997)	02/04/2025
4732.T	01/09/2025	SDB3260121491	0	5,100	1,350.0000	7,022,700.00	6,885,000.00	0.0000	0.2320	25.00	0.00	(44.6374)	(47.1575)	0.0000	1	(91.7950)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	100	1,370.0000	138,008.97	137,000.00	0.0000	0.2310	25.00	0.00	(0.8734)	(0.9384)	0.0000	1	(1.8118)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	400	1,370.0000	550,800.00	548,000.00	0.0000	0.2310	25.00	0.00	(3.4859)	(3.7534)	0.0000	1	(7.2393)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	700	1,370.0000	963,900.00	959,000.00	0.0000	0.2310	25.00	0.00	(6.1003)	(6.5685)	0.0000	1	(12.6688)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	2,500	1,370.0000	3,442,500.00	3,425,000.00	0.0000	0.2310	25.00	0.00	(21.7868)	(23.4589)	0.0000	1	(45.2457)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	300	1,370.0000	413,100.00	411,000.00	0.0000	0.2310	25.00	0.00	(2.8151)	(2.9151)	0.0000	1	(5.4295)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	600	1,370.0000	826,200.00	822,000.00	0.0000	0.2310	25.00	0.00	(5.2288)	(5.6301)	0.0000	1	(10.8590)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,600	1,370.0000	2,203,200.00	2,192,000.00	0.0000	0.2310	25.00	0.00	(13.9435)	(15.0137)	0.0000	1	(28.9572)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,800	1,370.0000	2,478,600.00	2,466,000.00	0.0000	0.2310	25.00	0.00	(15.6865)	(16.8904)	0.0000	1	(32.5769)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,600	1,370.0000	2,203,200.00	2,192,000.00	0.0000	0.2310	25.00	0.00	(13.9435)	(15.0137)	0.0000	1	(28.9572)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,100	1,370.0000	1,514,700.00	1,507,000.00	0.0000	0.2310	25.00	0.00	(9.5862)	(10.3219)	0.0000	1	(19.9081)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	4,500	1,370.0000	6,196,500.00	6,165,000.00	0.0000	0.2310	25.00	0.00	(39.2162)	(42.2260)	0.0000	1	(81.4422)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	6,400	1,370.0000	8,812,800.00	8,768,000.00	0.0000	0.2310	25.00	0.00	(55.7742)	(60.0548)	0.0000	1	(115.8290)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	4,900	1,370.0000	6,747,300.00	6,713,000.00	0.0000	0.2310	25.00	0.00	(42.7021)	(45.9795)	0.0000	1	(88.6815)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	200	1,370.0000	275,400.00	274,000.00	0.0000	0.2310	25.00	0.00	(1.7429)	(1.8767)	0.0000	1	(3.6197)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	4,800	1,370.0000	6,609,600.00	6,576,000.00	0.0000	0.2310	25.00	0.00	(41.8306)	(45.0411)	0.0000	1	(86.8717)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,700	1,370.0000	2,340,900.00	2,329,000.00	0.0000	0.2310	25.00	0.00	(14.8150)	(15.9521)	0.0000	1	(30.7671)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	2,500	1,370.0000	3,442,500.00	3,425,000.00	0.0000	0.2310	25.00	0.00	(21.7868)	(23.4589)	0.0000	1	(45.2457)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	8,900	1,370.0000	12,255,300.00	12,193,000.00	0.0000	0.2310	25.00	0.00	(77.5609)	(83.5137)	0.0000	1	(161.0746)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	100	1,370.0000	137,700.00	137,000.00	0.0000	0.2310	25.00	0.00	(0.8715)	(0.9384)	0.0000	1	(1.8098)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,800	1,370.0000	2,478,600.00	2,466,000.00	0.0000	0.2310	25.00	0.00	(15.6865)	(16.8904)	0.0000	1	(32.5769)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	100	1,370.0000	137,700.00	137,000.00	0.0000	0.2310	25.00	0.00	(0.8715)	(0.9384)	0.0000	1	(1.8098)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	18,100	1,370.0000	24,923,700.00	24,797,000.00	0.0000	0.2310	25.00	0.00	(157.7363)	(169.8425)	0.0000	1	(327.5788)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	600	1,370.0000	826,200.00	822,000.00	0.0000	0.2310	25.00	0.00	(5.2288)	(5.6301)	0.0000	1	(10.8590)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	300	1,370.0000	413,100.00	411,000.00	0.0000	0.2310	25.00	0.00	(2.8151)	(2.9151)	0.0000	1	(5.4295)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	900	1,370.0000	1,239,300.00	1,233,000.00	0.0000	0.2310	25.00	0.00	(7.8432)	(8.4452)	0.0000	1	(16.2884)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	900	1,370.0000	1,239,300.00	1,233,000.00	0.0000	0.2310	25.00	0.00	(7.8432)	(8.4452)	0.0000	1	(16.2884)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	2,100	1,370.0000	2,891,700.00	2,877,000.00	0.0000	0.2310	25.00	0.00	(18.3009)	(19.7055)	0.0000	1	(38.0064)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	6,200	1,370.0000	8,537,400.00	8,494,000.00	0.0000	0.2310	25.00	0.00	(54.0312)	(58.1781)	0.0000	1	(112.2093)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	1,200	1,370.0000	1,652,400.00	1,644,000.00	0.0000	0.2310	25.00	0.00	(10.4577)	(11.2603)	0.0000	1	(21.7179)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	300	1,370.0000	413,100.00	411,000.00	0.0000	0.2310	25.00	0.00	(2.6144)	(2.8151)	0.0000	1	(5.4295)	02/04/2025
4732.T	01/08/2025	SDB3260121491	0	5,100	1,370.0000	7,022,700.00	6,987,000.00	0.0000	0.2310	25.00	0.00	(44.4450)	(47.8562)	0.0000	1	(92.3012)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	400	1,377.0000	550,800.00	550,800.00	0.0000	0.2270	25.00	0.00	(3.4255)	(3.7726)	0.0000	1	(7.1981)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
USS CO LTD CMN (Cont.)																	
4732.T	01/07/2025	SDB3260121491	0	300	1,377.0000	413,100.00	413,100.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.8295)	0.0000	1	(5.3986)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	600	1,377.0000	826,200.00	826,200.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.6589)	0.0000	1	(10.7972)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,600	1,377.0000	2,203,200.00	2,203,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(15.0904)	0.0000	1	(28.7925)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,800	1,377.0000	2,478,600.00	2,478,600.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.9767)	0.0000	1	(32.3916)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,600	1,377.0000	2,203,200.00	2,203,200.00	0.0000	0.2270	25.00	0.00	(13.7021)	(15.0904)	0.0000	1	(28.7925)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,100	1,377.0000	1,514,700.00	1,514,700.00	0.0000	0.2270	25.00	0.00	(9.4202)	(10.3747)	0.0000	1	(19.7948)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	4,500	1,377.0000	6,196,500.00	6,196,500.00	0.0000	0.2270	25.00	0.00	(38.5371)	(42.4418)	0.0000	1	(80.9789)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	6,400	1,377.0000	8,812,800.00	8,812,800.00	0.0000	0.2270	25.00	0.00	(54.8084)	(60.3616)	0.0000	1	(115.1700)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	4,900	1,377.0000	6,747,300.00	6,747,300.00	0.0000	0.2270	25.00	0.00	(41.9627)	(46.2144)	0.0000	1	(88.1770)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	200	1,377.0000	275,400.00	275,400.00	0.0000	0.2270	25.00	0.00	(1.7128)	(1.8863)	0.0000	1	(3.5991)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	4,800	1,377.0000	6,609,600.00	6,609,600.00	0.0000	0.2270	25.00	0.00	(41.1063)	(45.2712)	0.0000	1	(86.3775)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,700	1,377.0000	2,340,900.00	2,340,900.00	0.0000	0.2270	25.00	0.00	(14.5585)	(16.0336)	0.0000	1	(30.5920)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	2,500	1,377.0000	3,442,500.00	3,442,500.00	0.0000	0.2270	25.00	0.00	(21.4095)	(23.5788)	0.0000	1	(44.9883)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	8,900	1,377.0000	12,255,300.00	12,255,300.00	0.0000	0.2270	25.00	0.00	(76.2179)	(83.9404)	0.0000	1	(160.1583)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	100	1,377.0000	137,700.00	137,700.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9432)	0.0000	1	(1.7995)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,800	1,377.0000	2,478,600.00	2,478,600.00	0.0000	0.2270	25.00	0.00	(15.4149)	(16.9767)	0.0000	1	(32.3916)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	100	1,377.0000	137,700.00	137,700.00	0.0000	0.2270	25.00	0.00	(0.8564)	(0.9432)	0.0000	1	(1.7995)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	18,100	1,377.0000	24,923,700.00	24,923,700.00	0.0000	0.2270	25.00	0.00	(155.0049)	(170.7103)	0.0000	1	(325.7152)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	600	1,377.0000	826,200.00	826,200.00	0.0000	0.2270	25.00	0.00	(5.1383)	(5.6589)	0.0000	1	(10.7972)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	300	1,377.0000	413,100.00	413,100.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.8295)	0.0000	1	(5.3986)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	900	1,377.0000	1,239,300.00	1,239,300.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.4884)	0.0000	1	(16.1958)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	900	1,377.0000	1,239,300.00	1,239,300.00	0.0000	0.2270	25.00	0.00	(7.7074)	(8.4884)	0.0000	1	(16.1958)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	2,100	1,377.0000	2,891,700.00	2,891,700.00	0.0000	0.2270	25.00	0.00	(17.9840)	(19.8062)	0.0000	1	(37.7902)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	6,200	1,377.0000	8,537,400.00	8,537,400.00	0.0000	0.2270	25.00	0.00	(53.0956)	(58.4753)	0.0000	1	(111.5710)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	1,200	1,377.0000	1,652,400.00	1,652,400.00	0.0000	0.2270	25.00	0.00	(10.2766)	(11.3178)	0.0000	1	(21.5944)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	300	1,377.0000	413,100.00	413,100.00	0.0000	0.2270	25.00	0.00	(2.5691)	(2.8295)	0.0000	1	(5.3986)	02/04/2025
4732.T	01/07/2025	SDB3260121491	0	5,100	1,377.0000	7,022,700.00	7,022,700.00	0.0000	0.2270	25.00	0.00	(43.6754)	(48.1007)	0.0000	1	(91.7761)	02/04/2025
TOTAL USS CO LTD CMN												(8,048.2031)	(8,610.1647)	0.0000		(16,658.3678)	
VISIONAL INC CMN																	
4194.T	01/17/2025	SDB3260458716	0	100	7,606.0000	781,550.80	760,600.00	0.0000	0.2270	25.00	0.00	(4.8606)	(5.2096)	0.0000	1	(10.0702)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	200	7,606.0000	1,557,201.21	1,521,200.00	0.0000	0.2270	25.00	0.00	(9.6845)	(10.4192)	0.0000	1	(20.1037)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	400	7,606.0000	3,085,400.54	3,042,400.00	0.0000	0.2270	25.00	0.00	(19.1887)	(20.8384)	0.0000	1	(40.0270)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	300	7,606.0000	2,332,751.62	2,281,800.00	0.0000	0.2270	25.00	0.00	(14.5078)	(15.6288)	0.0000	1	(30.1366)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	100	7,606.0000	816,753.09	760,600.00	0.0000	0.2270	25.00	0.00	(5.0795)	(5.2096)	0.0000	1	(10.2891)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	200	7,606.0000	1,603,400.00	1,521,200.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.4192)	0.0000	1	(20.3910)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	100	7,606.0000	801,700.00	760,600.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.2096)	0.0000	1	(10.1955)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	100	7,606.0000	801,700.00	760,600.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.2096)	0.0000	1	(10.1955)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	200	7,606.0000	1,603,400.00	1,521,200.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.4192)	0.0000	1	(20.3910)	02/04/2025
4194.T	01/17/2025	SDB3260458716	0	100	7,606.0000	801,700.00	760,600.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.2096)	0.0000	1	(10.1955)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	200	7,785.0000	1,557,201.21	1,557,000.00	0.0000	0.2270	25.00	0.00	(9.6845)	(10.6644)	0.0000	1	(20.3489)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	400	7,785.0000	3,085,400.54	3,114,000.00	0.0000	0.2270	25.00	0.00	(19.1887)	(21.3288)	0.0000	1	(40.5174)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	300	7,785.0000	2,332,751.62	2,335,500.00	0.0000	0.2270	25.00	0.00	(14.5078)	(15.9966)	0.0000	1	(30.5044)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	100	7,785.0000	816,753.09	778,500.00	0.0000	0.2270	25.00	0.00	(5.0795)	(5.3322)	0.0000	1	(10.4117)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	200	7,785.0000	1,603,400.00	1,557,000.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.6644)	0.0000	1	(20.6362)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	100	7,785.0000	801,700.00	778,500.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3322)	0.0000	1	(10.3181)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	100	7,785.0000	801,700.00	778,500.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3322)	0.0000	1	(10.3181)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	200	7,785.0000	1,603,400.00	1,557,000.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.6644)	0.0000	1	(20.6362)	02/04/2025
4194.T	01/16/2025	SDB3260458716	0	100	7,785.0000	801,700.00	778,500.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3322)	0.0000	1	(10.3181)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	200	8,028.0000	1,557,201.21	1,605,600.00	0.0000	0.2270	25.00	0.00	(9.6845)	(10.9973)	0.0000	1	(20.6818)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	400	8,028.0000	3,085,400.54	3,211,200.00	0.0000	0.2270	25.00	0.00	(19.1887)	(21.9945)	0.0000	1	(41.1832)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	300	8,028.0000	2,332,751.62	2,408,400.00	0.0000	0.2270	25.00	0.00	(14.5078)	(16.4959)	0.0000	1	(31.0037)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	100	8,028.0000	816,753.09	802,800.00	0.0000	0.2270	25.00	0.00	(5.0795)	(5.4986)	0.0000	1	(10.5782)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
VISIONAL INC CMN (Cont.)																	
4194.T	01/15/2025	SDB3260458716	0	200	8,028.0000	1,603,400.00	1,605,600.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.9973)	0.0000	1	(20.9691)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	100	8,028.0000	801,700.00	802,800.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4986)	0.0000	1	(10.4845)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	100	8,028.0000	801,700.00	802,800.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4986)	0.0000	1	(10.4845)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	200	8,028.0000	1,603,400.00	1,605,600.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.9973)	0.0000	1	(20.9691)	02/04/2025
4194.T	01/15/2025	SDB3260458716	0	100	8,028.0000	801,700.00	802,800.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4986)	0.0000	1	(10.4845)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	200	7,880.0000	1,557,201.21	1,576,000.00	0.0000	0.2270	25.00	0.00	(9.6845)	(10.7945)	0.0000	1	(20.4790)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	400	7,880.0000	3,085,400.54	3,152,000.00	0.0000	0.2270	25.00	0.00	(19.1887)	(21.5890)	0.0000	1	(40.7777)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	300	7,880.0000	2,332,751.62	2,364,000.00	0.0000	0.2270	25.00	0.00	(14.5078)	(16.1918)	0.0000	1	(30.6996)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	100	7,880.0000	816,753.09	788,000.00	0.0000	0.2270	25.00	0.00	(5.0795)	(5.3973)	0.0000	1	(10.4768)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	200	7,880.0000	1,603,400.00	1,576,000.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.7945)	0.0000	1	(20.7664)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	100	7,880.0000	801,700.00	788,000.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3973)	0.0000	1	(10.3832)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	100	7,880.0000	801,700.00	788,000.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3973)	0.0000	1	(10.3832)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	200	7,880.0000	1,603,400.00	1,576,000.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.7945)	0.0000	1	(20.7664)	02/04/2025
4194.T	01/14/2025	SDB3260458716	0	100	7,880.0000	801,700.00	788,000.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.3973)	0.0000	1	(10.3832)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	400	7,678.0000	3,085,400.54	3,071,200.00	0.0000	0.2270	25.00	0.00	(76.7546)	(84.1425)	0.0000	4	(160.8971)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	300	7,678.0000	2,332,751.62	2,303,400.00	0.0000	0.2270	25.00	0.00	(58.0312)	(63.1068)	0.0000	4	(121.1380)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	100	7,678.0000	816,753.09	767,800.00	0.0000	0.2270	25.00	0.00	(20.3181)	(21.0356)	0.0000	4	(41.3537)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	200	7,678.0000	1,603,400.00	1,535,600.00	0.0000	0.2270	25.00	0.00	(39.8873)	(42.0712)	0.0000	4	(81.9586)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	100	7,678.0000	801,700.00	767,800.00	0.0000	0.2270	25.00	0.00	(19.9437)	(21.0356)	0.0000	4	(40.9793)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	100	7,678.0000	801,700.00	767,800.00	0.0000	0.2270	25.00	0.00	(19.9437)	(21.0356)	0.0000	4	(40.9793)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	200	7,678.0000	1,603,400.00	1,535,600.00	0.0000	0.2270	25.00	0.00	(39.8873)	(42.0712)	0.0000	4	(81.9586)	02/04/2025
4194.T	01/13/2025	SDB3260458716	0	100	7,678.0000	801,700.00	767,800.00	0.0000	0.2270	25.00	0.00	(19.9437)	(21.0356)	0.0000	4	(40.9793)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	300	7,769.0000	2,332,751.62	2,330,700.00	0.0000	0.2320	25.00	0.00	(14.8274)	(15.9637)	0.0000	1	(30.7911)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	100	7,769.0000	816,753.09	776,900.00	0.0000	0.2320	25.00	0.00	(5.1914)	(5.3212)	0.0000	1	(10.5126)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	200	7,769.0000	1,603,400.00	1,553,800.00	0.0000	0.2320	25.00	0.00	(10.1915)	(10.6425)	0.0000	1	(20.8339)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	100	7,769.0000	801,700.00	776,900.00	0.0000	0.2320	25.00	0.00	(5.0957)	(5.3212)	0.0000	1	(10.4170)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	100	7,769.0000	801,700.00	776,900.00	0.0000	0.2320	25.00	0.00	(5.0957)	(5.3212)	0.0000	1	(10.4170)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	200	7,769.0000	1,603,400.00	1,553,800.00	0.0000	0.2320	25.00	0.00	(10.1915)	(10.6425)	0.0000	1	(20.8339)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	100	7,769.0000	801,700.00	776,900.00	0.0000	0.2320	25.00	0.00	(5.0957)	(5.3212)	0.0000	1	(10.4170)	02/04/2025
4194.T	01/09/2025	SDB3260458716	0	100	7,769.0000	801,700.00	776,900.00	0.0000	0.2320	25.00	0.00	(5.0957)	(5.3212)	0.0000	1	(10.4170)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	100	7,718.0000	816,753.09	771,800.00	0.0000	0.2310	25.00	0.00	(5.1690)	(5.2863)	0.0000	1	(10.4553)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	200	7,718.0000	1,603,400.00	1,543,600.00	0.0000	0.2310	25.00	0.00	(10.1475)	(10.5726)	0.0000	1	(20.7201)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	100	7,718.0000	801,700.00	771,800.00	0.0000	0.2310	25.00	0.00	(5.0738)	(5.2863)	0.0000	1	(10.3601)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	100	7,718.0000	801,700.00	771,800.00	0.0000	0.2310	25.00	0.00	(5.0738)	(5.2863)	0.0000	1	(10.3601)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	200	7,718.0000	1,603,400.00	1,543,600.00	0.0000	0.2310	25.00	0.00	(10.1475)	(10.5726)	0.0000	1	(20.7201)	02/04/2025
4194.T	01/08/2025	SDB3260458716	0	100	7,718.0000	801,700.00	771,800.00	0.0000	0.2310	25.00	0.00	(5.0738)	(5.2863)	0.0000	1	(10.3601)	02/04/2025
4194.T	01/07/2025	SDB3260458716	0	200	8,017.0000	1,603,400.00	1,603,400.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.9822)	0.0000	1	(20.9540)	02/04/2025
4194.T	01/07/2025	SDB3260458716	0	100	8,017.0000	801,700.00	801,700.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4911)	0.0000	1	(10.4770)	02/04/2025
4194.T	01/07/2025	SDB3260458716	0	100	8,017.0000	801,700.00	801,700.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4911)	0.0000	1	(10.4770)	02/04/2025
4194.T	01/07/2025	SDB3260458716	0	200	8,017.0000	1,603,400.00	1,603,400.00	0.0000	0.2270	25.00	0.00	(9.9718)	(10.9822)	0.0000	1	(20.9540)	02/04/2025
4194.T	01/07/2025	SDB3260458716	0	100	8,017.0000	801,700.00	801,700.00	0.0000	0.2270	25.00	0.00	(4.9859)	(5.4911)	0.0000	1	(10.4770)	02/04/2025
TOTAL VISIONAL INC CMN												(764.2936)	(824.4459)	0.0000		(1,588.7395)	
YAKULT HONSHA CO., LTD. CMN																	
2267.T	01/17/2025	SDB3260121541	0	300	2,885.0000	860,955.96	865,500.00	0.0000	0.2270	25.00	0.00	(5.3544)	(5.9281)	0.0000	1	(11.2825)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	500	2,885.0000	1,437,193.41	1,442,500.00	0.0000	0.2270	25.00	0.00	(8.9382)	(9.8801)	0.0000	1	(18.8183)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	1,500	2,885.0000	4,341,932.21	4,327,500.00	0.0000	0.2270	25.00	0.00	(27.0032)	(29.6404)	0.0000	1	(56.6437)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	400	2,885.0000	1,168,725.96	1,154,000.00	0.0000	0.2270	25.00	0.00	(7.2685)	(7.9041)	0.0000	1	(15.1726)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	1,200	2,885.0000	3,542,280.23	3,462,000.00	0.0000	0.2270	25.00	0.00	(22.0301)	(23.7123)	0.0000	1	(45.7424)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	100	2,885.0000	298,700.00	288,500.00	0.0000	0.2270	25.00	0.00	(1.8577)	(1.9760)	0.0000	1	(3.8337)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	900	2,885.0000	2,688,300.00	2,596,500.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7842)	0.0000	1	(34.5033)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	2,400	2,885.0000	7,168,800.00	6,924,000.00	0.0000	0.2270	25.00	0.00	(44.5840)	(47.4247)	0.0000	1	(92.0087)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	2,800	2,885.0000	8,363,600.00	8,078,000.00	0.0000	0.2270	25.00	0.00	(52.0147)	(55.3288)	0.0000	1	(107.3435)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	300	2,885.0000	896,100.00	865,500.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.9281)	0.0000	1	(11.5011)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAKULT HONSHA CO., LTD. CMN (Cont.)																	
2267.T	01/17/2025	SDB3260121541	0	400	2,885.0000	1,194,800.00	1,154,000.00	0.0000	0.2270	25.00	0.00	(7.4307)	(7.9041)	0.0000	1	(15.3348)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	1,700	2,885.0000	5,077,900.00	4,904,500.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.5925)	0.0000	1	(65.1728)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	1,700	2,885.0000	5,077,900.00	4,904,500.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.5925)	0.0000	1	(65.1728)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	2,600	2,885.0000	7,766,200.00	7,501,000.00	0.0000	0.2270	25.00	0.00	(48.2994)	(51.3767)	0.0000	1	(99.6761)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	900	2,885.0000	2,688,300.00	2,596,500.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7842)	0.0000	1	(34.5033)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	100	2,885.0000	298,700.00	288,500.00	0.0000	0.2270	25.00	0.00	(1.8577)	(1.9760)	0.0000	1	(3.8337)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	2,900	2,885.0000	8,662,300.00	8,366,500.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.3048)	0.0000	1	(111.1772)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	2,900	2,885.0000	8,662,300.00	8,366,500.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.3048)	0.0000	1	(111.1772)	02/04/2025
2267.T	01/17/2025	SDB3260121541	0	1,400	2,885.0000	4,181,800.00	4,039,000.00	0.0000	0.2270	25.00	0.00	(26.0074)	(27.6644)	0.0000	1	(53.6717)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	300	2,867.0000	860,955.96	860,100.00	0.0000	0.2270	25.00	0.00	(5.3544)	(5.8911)	0.0000	1	(11.2455)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	500	2,867.0000	1,437,193.41	1,433,500.00	0.0000	0.2270	25.00	0.00	(8.9382)	(9.8185)	0.0000	1	(18.7567)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	1,500	2,867.0000	4,341,932.21	4,300,500.00	0.0000	0.2270	25.00	0.00	(27.0032)	(29.4555)	0.0000	1	(56.4587)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	400	2,867.0000	1,168,725.96	1,146,800.00	0.0000	0.2270	25.00	0.00	(7.2685)	(7.8548)	0.0000	1	(15.1233)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	1,200	2,867.0000	3,542,280.23	3,440,400.00	0.0000	0.2270	25.00	0.00	(22.0301)	(23.5644)	0.0000	1	(45.5945)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	100	2,867.0000	298,700.00	286,700.00	0.0000	0.2270	25.00	0.00	(1.8577)	(1.9637)	0.0000	1	(3.8214)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	900	2,867.0000	2,688,300.00	2,580,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.6733)	0.0000	1	(34.3923)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	2,400	2,867.0000	7,168,800.00	6,880,800.00	0.0000	0.2270	25.00	0.00	(44.5840)	(47.1288)	0.0000	1	(91.7128)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	2,800	2,867.0000	8,363,600.00	8,027,600.00	0.0000	0.2270	25.00	0.00	(52.0147)	(54.9836)	0.0000	1	(106.9983)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	300	2,867.0000	896,100.00	860,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.8911)	0.0000	1	(11.4641)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	400	2,867.0000	1,194,800.00	1,146,800.00	0.0000	0.2270	25.00	0.00	(7.4307)	(7.8548)	0.0000	1	(15.2855)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	1,700	2,867.0000	5,077,900.00	4,873,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.3829)	0.0000	1	(64.9632)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	1,700	2,867.0000	5,077,900.00	4,873,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.3829)	0.0000	1	(64.9632)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	2,600	2,867.0000	7,766,200.00	7,454,200.00	0.0000	0.2270	25.00	0.00	(48.2994)	(51.0562)	0.0000	1	(99.3555)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	900	2,867.0000	2,688,300.00	2,580,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.6733)	0.0000	1	(34.3923)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	300	2,867.0000	896,100.00	860,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.8911)	0.0000	1	(11.4641)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	2,900	2,867.0000	8,662,300.00	8,314,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(56.9473)	0.0000	1	(110.8196)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	2,900	2,867.0000	8,662,300.00	8,314,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(56.9473)	0.0000	1	(110.8196)	02/04/2025
2267.T	01/16/2025	SDB3260121541	0	1,400	2,867.0000	4,181,800.00	4,013,800.00	0.0000	0.2270	25.00	0.00	(26.0074)	(27.4918)	0.0000	1	(53.4991)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	300	2,877.0000	860,955.96	863,100.00	0.0000	0.2270	25.00	0.00	(5.3544)	(5.9116)	0.0000	1	(11.2661)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	500	2,877.0000	1,437,193.41	1,438,500.00	0.0000	0.2270	25.00	0.00	(8.9382)	(9.8527)	0.0000	1	(18.7909)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,500	2,877.0000	4,341,932.21	4,315,500.00	0.0000	0.2270	25.00	0.00	(27.0032)	(29.5582)	0.0000	1	(56.5615)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	400	2,877.0000	1,168,725.96	1,150,800.00	0.0000	0.2270	25.00	0.00	(7.2685)	(7.8822)	0.0000	1	(15.1507)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,200	2,877.0000	3,542,280.23	3,452,400.00	0.0000	0.2270	25.00	0.00	(22.0301)	(23.6466)	0.0000	1	(45.6766)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	100	2,877.0000	298,700.00	287,700.00	0.0000	0.2270	25.00	0.00	(1.8577)	(1.9705)	0.0000	1	(3.8282)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	900	2,877.0000	2,688,300.00	2,589,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7349)	0.0000	1	(34.4539)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	2,400	2,877.0000	7,168,800.00	6,904,800.00	0.0000	0.2270	25.00	0.00	(44.5840)	(47.2932)	0.0000	1	(91.8772)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	2,800	2,877.0000	8,363,600.00	8,055,600.00	0.0000	0.2270	25.00	0.00	(52.0147)	(55.1753)	0.0000	1	(107.1901)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	300	2,877.0000	896,100.00	863,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.9116)	0.0000	1	(11.4846)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	400	2,877.0000	1,194,800.00	1,150,800.00	0.0000	0.2270	25.00	0.00	(7.4307)	(7.8822)	0.0000	1	(15.3129)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,700	2,877.0000	5,077,900.00	4,890,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.4993)	0.0000	1	(65.0797)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,700	2,877.0000	5,077,900.00	4,890,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.4993)	0.0000	1	(65.0797)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	2,600	2,877.0000	7,766,200.00	7,480,200.00	0.0000	0.2270	25.00	0.00	(48.2994)	(51.2342)	0.0000	1	(99.5336)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	900	2,877.0000	2,688,300.00	2,589,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7349)	0.0000	1	(34.4539)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	300	2,877.0000	896,100.00	863,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.9116)	0.0000	1	(11.4846)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,500	2,877.0000	4,480,500.00	4,315,500.00	0.0000	0.2270	25.00	0.00	(27.8650)	(29.5582)	0.0000	1	(57.4232)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	2,900	2,877.0000	8,662,300.00	8,343,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.1459)	0.0000	1	(111.0183)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	2,900	2,877.0000	8,662,300.00	8,343,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.1459)	0.0000	1	(111.0183)	02/04/2025
2267.T	01/15/2025	SDB3260121541	0	1,400	2,877.0000	4,181,800.00	4,027,800.00	0.0000	0.2270	25.00	0.00	(26.0074)	(27.5877)	0.0000	1	(53.5950)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	500	2,874.0000	1,437,193.41	1,437,000.00	0.0000	0.2270	25.00	0.00	(8.9382)	(9.8425)	0.0000	1	(18.7806)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	1,500	2,874.0000	4,341,932.21	4,311,000.00	0.0000	0.2270	25.00	0.00	(27.0032)	(29.5274)	0.0000	1	(56.5306)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	400	2,87												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAKULT HONSHA CO., LTD. CMN (Cont.)																	
2267.T	01/14/2025	SDB3260121541	0	900	2,874.0000	2,688,300.00	2,586,600.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7164)	0.0000	1	(34.4355)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	2,400	2,874.0000	7,168,800.00	6,897,600.00	0.0000	0.2270	25.00	0.00	(44.5840)	(47.2438)	0.0000	1	(91.8279)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	2,800	2,874.0000	8,363,600.00	8,047,200.00	0.0000	0.2270	25.00	0.00	(52.0147)	(55.1178)	0.0000	1	(107.1325)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	300	2,874.0000	896,100.00	862,200.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.9055)	0.0000	1	(11.4785)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	400	2,874.0000	1,194,800.00	1,149,600.00	0.0000	0.2270	25.00	0.00	(7.4307)	(7.8740)	0.0000	1	(15.3046)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	1,700	2,874.0000	5,077,900.00	4,885,800.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.4644)	0.0000	1	(65.0447)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	1,700	2,874.0000	5,077,900.00	4,885,800.00	0.0000	0.2270	25.00	0.00	(31.5804)	(33.4644)	0.0000	1	(65.0447)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	2,600	2,874.0000	7,766,200.00	7,472,400.00	0.0000	0.2270	25.00	0.00	(48.2994)	(51.1808)	0.0000	1	(99.4802)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	900	2,874.0000	2,688,300.00	2,586,600.00	0.0000	0.2270	25.00	0.00	(16.7190)	(17.7164)	0.0000	1	(34.4355)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	300	2,874.0000	896,100.00	862,200.00	0.0000	0.2270	25.00	0.00	(5.5730)	(5.9055)	0.0000	1	(11.4785)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	1,500	2,874.0000	4,480,500.00	4,311,000.00	0.0000	0.2270	25.00	0.00	(27.8650)	(29.5274)	0.0000	1	(57.3924)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	2,900	2,874.0000	8,662,300.00	8,334,600.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.0863)	0.0000	1	(110.9587)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	2,900	2,874.0000	8,662,300.00	8,334,600.00	0.0000	0.2270	25.00	0.00	(53.8724)	(57.0863)	0.0000	1	(110.9587)	02/04/2025
2267.T	01/14/2025	SDB3260121541	0	1,400	2,874.0000	4,181,800.00	4,023,600.00	0.0000	0.2270	25.00	0.00	(26.0074)	(27.5589)	0.0000	1	(53.5663)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,500	2,881.0000	4,341,932.21	4,321,500.00	0.0000	0.2270	25.00	0.00	(108.0130)	(118.3973)	0.0000	4	(226.4103)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	400	2,881.0000	1,168,725.96	1,152,400.00	0.0000	0.2270	25.00	0.00	(29.0741)	(31.5726)	0.0000	4	(60.6467)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,200	2,881.0000	3,542,280.23	3,457,200.00	0.0000	0.2270	25.00	0.00	(88.1203)	(94.7178)	0.0000	4	(182.8381)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	100	2,881.0000	298,700.00	288,100.00	0.0000	0.2270	25.00	0.00	(7.4307)	(7.8932)	0.0000	4	(15.3238)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	900	2,881.0000	2,688,300.00	2,592,900.00	0.0000	0.2270	25.00	0.00	(66.8761)	(71.0384)	0.0000	4	(137.9144)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	2,400	2,881.0000	7,168,800.00	6,914,400.00	0.0000	0.2270	25.00	0.00	(178.3362)	(189.4356)	0.0000	4	(367.7718)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	2,800	2,881.0000	8,363,600.00	8,066,800.00	0.0000	0.2270	25.00	0.00	(208.0589)	(221.0082)	0.0000	4	(429.0671)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	300	2,881.0000	896,100.00	864,300.00	0.0000	0.2270	25.00	0.00	(22.2920)	(23.6795)	0.0000	4	(45.9715)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	400	2,881.0000	1,194,800.00	1,152,400.00	0.0000	0.2270	25.00	0.00	(29.7227)	(31.5726)	0.0000	4	(61.2953)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,700	2,881.0000	5,077,900.00	4,897,700.00	0.0000	0.2270	25.00	0.00	(126.3215)	(134.1836)	0.0000	4	(260.5050)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,700	2,881.0000	5,077,900.00	4,897,700.00	0.0000	0.2270	25.00	0.00	(126.3215)	(134.1836)	0.0000	4	(260.5050)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	2,600	2,881.0000	7,766,200.00	7,490,600.00	0.0000	0.2270	25.00	0.00	(193.1975)	(205.2219)	0.0000	4	(398.4194)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	900	2,881.0000	2,688,300.00	2,592,900.00	0.0000	0.2270	25.00	0.00	(66.8761)	(71.0384)	0.0000	4	(137.9144)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	300	2,881.0000	896,100.00	864,300.00	0.0000	0.2270	25.00	0.00	(22.2920)	(23.6795)	0.0000	4	(45.9715)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,500	2,881.0000	4,480,500.00	4,321,500.00	0.0000	0.2270	25.00	0.00	(111.4601)	(118.3973)	0.0000	4	(229.8574)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	2,900	2,881.0000	8,662,300.00	8,354,900.00	0.0000	0.2270	25.00	0.00	(215.4895)	(228.9014)	0.0000	4	(444.3909)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	2,900	2,881.0000	8,662,300.00	8,354,900.00	0.0000	0.2270	25.00	0.00	(215.4895)	(228.9014)	0.0000	4	(444.3909)	02/04/2025
2267.T	01/13/2025	SDB3260121541	0	1,400	2,881.0000	4,181,800.00	4,033,400.00	0.0000	0.2270	25.00	0.00	(104.0294)	(110.5041)	0.0000	4	(214.5335)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	400	2,915.5000	1,168,725.96	1,166,200.00	0.0000	0.2320	25.00	0.00	(7.4286)	(7.9877)	0.0000	1	(15.4163)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	1,200	2,915.5000	3,542,280.23	3,498,600.00	0.0000	0.2320	25.00	0.00	(22.5153)	(23.9630)	0.0000	1	(46.4783)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	100	2,915.5000	298,700.00	291,550.00	0.0000	0.2320	25.00	0.00	(1.8986)	(1.9969)	0.0000	1	(3.8955)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	900	2,915.5000	2,688,300.00	2,623,950.00	0.0000	0.2320	25.00	0.00	(17.0873)	(17.9723)	0.0000	1	(35.0595)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	2,400	2,915.5000	7,168,800.00	6,997,200.00	0.0000	0.2320	25.00	0.00	(45.5661)	(47.9260)	0.0000	1	(93.4921)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	2,800	2,915.5000	8,363,600.00	8,163,400.00	0.0000	0.2320	25.00	0.00	(53.1604)	(55.9137)	0.0000	1	(109.0741)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	300	2,915.5000	896,100.00	874,650.00	0.0000	0.2320	25.00	0.00	(5.6958)	(5.9908)	0.0000	1	(11.6865)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	400	2,915.5000	1,194,800.00	1,166,200.00	0.0000	0.2320	25.00	0.00	(7.5943)	(7.9877)	0.0000	1	(15.5820)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	1,700	2,915.5000	5,077,900.00	4,956,350.00	0.0000	0.2320	25.00	0.00	(32.2760)	(33.9476)	0.0000	1	(66.2236)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	1,700	2,915.5000	5,077,900.00	4,956,350.00	0.0000	0.2320	25.00	0.00	(32.2760)	(33.9476)	0.0000	1	(66.2236)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	2,600	2,915.5000	7,766,200.00	7,580,300.00	0.0000	0.2320	25.00	0.00	(49.3632)	(51.9199)	0.0000	1	(101.2831)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	900	2,915.5000	2,688,300.00	2,623,950.00	0.0000	0.2320	25.00	0.00	(17.0873)	(17.9723)	0.0000	1	(35.0595)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	300	2,915.5000	896,100.00	874,650.00	0.0000	0.2320	25.00	0.00	(5.6958)	(5.9908)	0.0000	1	(11.6865)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	1,500	2,915.5000	4,480,500.00	4,373,250.00	0.0000	0.2320	25.00	0.00	(28.4788)	(29.9538)	0.0000	1	(58.4326)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	2,900	2,915.5000	8,662,300.00	8,454,950.00	0.0000	0.2320	25.00	0.00	(55.0590)	(57.9106)	0.0000	1	(112.9696)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	2,900	2,915.5000	8,662,300.00	8,454,950.00	0.0000	0.2320	25.00	0.00	(55.0590)	(57.9106)	0.0000	1	(112.9696)	02/04/2025
2267.T	01/09/2025	SDB3260121541	0	1,400	2,915.5000	4,181,800.00	4,081,700.00	0.0000	0.2320	25.00	0.00	(28.5802)	(27.9568)	0.0000	1	(54.5371)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	1,200	2,941.0000	3,542,280.23	3,529,200.00	0.0000	0.2310	25.00	0.00	(22.4183)	(24.1726)	0.0000	1	(46.5909)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAKULT HONSHA CO., LTD. CMN (Cont.)																	
2267.T	01/08/2025	SDB3260121541	0	2,800	2,941.0000	8,363,600.00	8,234,800.00	0.0000	0.2310	25.00	0.00	(52.9313)	(56.4027)	0.0000	1	(109.3340)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	300	2,941.0000	896,100.00	882,300.00	0.0000	0.2310	25.00	0.00	(5.6712)	(6.0432)	0.0000	1	(11.7144)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	400	2,941.0000	1,194,800.00	1,176,400.00	0.0000	0.2310	25.00	0.00	(7.5616)	(8.0575)	0.0000	1	(15.6191)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	1,700	2,941.0000	5,077,900.00	4,999,700.00	0.0000	0.2310	25.00	0.00	(32.1368)	(34.2445)	0.0000	1	(66.3814)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	1,700	2,941.0000	5,077,900.00	4,999,700.00	0.0000	0.2310	25.00	0.00	(32.1368)	(34.2445)	0.0000	1	(66.3814)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	2,600	2,941.0000	7,766,200.00	7,646,600.00	0.0000	0.2310	25.00	0.00	(49.1505)	(52.3740)	0.0000	1	(101.5244)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	900	2,941.0000	2,688,300.00	2,646,900.00	0.0000	0.2310	25.00	0.00	(17.0136)	(18.1295)	0.0000	1	(35.1431)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	300	2,941.0000	896,100.00	882,300.00	0.0000	0.2310	25.00	0.00	(5.6712)	(6.0432)	0.0000	1	(11.7144)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	1,500	2,941.0000	4,480,500.00	4,411,500.00	0.0000	0.2310	25.00	0.00	(28.3560)	(30.2158)	0.0000	1	(58.5718)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	2,900	2,941.0000	8,662,300.00	8,528,900.00	0.0000	0.2310	25.00	0.00	(54.8217)	(58.4171)	0.0000	1	(113.2388)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	2,900	2,941.0000	8,662,300.00	8,528,900.00	0.0000	0.2310	25.00	0.00	(54.8217)	(58.4171)	0.0000	1	(113.2388)	02/04/2025
2267.T	01/08/2025	SDB3260121541	0	1,400	2,941.0000	4,181,800.00	4,117,400.00	0.0000	0.2310	25.00	0.00	(26.4656)	(28.2014)	0.0000	1	(54.6670)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	100	2,987.0000	298,700.00	298,700.00	0.0000	0.2270	25.00	0.00	(1.8577)	(2.0459)	0.0000	1	(3.9036)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	900	2,987.0000	2,688,300.00	2,688,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(18.4130)	0.0000	1	(35.1320)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	2,400	2,987.0000	7,168,800.00	7,168,800.00	0.0000	0.2270	25.00	0.00	(44.5840)	(49.1014)	0.0000	1	(93.6854)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	2,800	2,987.0000	8,363,600.00	8,363,600.00	0.0000	0.2270	25.00	0.00	(52.0147)	(57.2849)	0.0000	1	(109.2996)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	300	2,987.0000	896,100.00	896,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(6.1377)	0.0000	1	(11.7107)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	400	2,987.0000	1,194,800.00	1,194,800.00	0.0000	0.2270	25.00	0.00	(7.4307)	(8.1836)	0.0000	1	(15.6142)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	1,700	2,987.0000	5,077,900.00	5,077,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(34.7801)	0.0000	1	(66.3605)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	1,700	2,987.0000	5,077,900.00	5,077,900.00	0.0000	0.2270	25.00	0.00	(31.5804)	(34.7801)	0.0000	1	(66.3605)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	2,600	2,987.0000	7,766,200.00	7,766,200.00	0.0000	0.2270	25.00	0.00	(48.2994)	(53.1932)	0.0000	1	(101.4925)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	900	2,987.0000	2,688,300.00	2,688,300.00	0.0000	0.2270	25.00	0.00	(16.7190)	(18.4130)	0.0000	1	(35.1320)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	300	2,987.0000	896,100.00	896,100.00	0.0000	0.2270	25.00	0.00	(5.5730)	(6.1377)	0.0000	1	(11.7107)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	1,500	2,987.0000	4,480,500.00	4,480,500.00	0.0000	0.2270	25.00	0.00	(27.8650)	(30.6884)	0.0000	1	(58.5534)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	2,900	2,987.0000	8,662,300.00	8,662,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(59.3308)	0.0000	1	(113.2032)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	2,900	2,987.0000	8,662,300.00	8,662,300.00	0.0000	0.2270	25.00	0.00	(53.8724)	(59.3308)	0.0000	1	(113.2032)	02/04/2025
2267.T	01/07/2025	SDB3260121541	0	1,400	2,987.0000	4,181,800.00	4,181,800.00	0.0000	0.2270	25.00	0.00	(26.0074)	(28.6425)	0.0000	1	(54.6498)	02/04/2025
TOTAL YAKULT HONSHA CO., LTD. CMN												(5,170.9727)	(5,516.1664)	0.0000		(10,687.1391)	
YAMAZAKI BAKING CO LTD CMN																	
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	400	2,829.5000	1,177,400.00	1,131,800.00	0.0000	0.2270	25.00	0.00	(7.3225)	(7.7521)	0.0000	1	(15.0745)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	300	2,829.5000	883,050.00	848,850.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.8140)	0.0000	1	(11.3059)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	900	2,829.5000	2,649,150.00	2,546,550.00	0.0000	0.2270	25.00	0.00	(16.4755)	(17.4421)	0.0000	1	(33.9177)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	600	2,829.5000	1,766,100.00	1,697,700.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.6281)	0.0000	1	(22.6118)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	300	2,829.5000	883,050.00	848,850.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.8140)	0.0000	1	(11.3059)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	600	2,829.5000	1,766,100.00	1,697,700.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.6281)	0.0000	1	(22.6118)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	200	2,829.5000	588,700.00	565,900.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8760)	0.0000	1	(7.5373)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	500	2,829.5000	1,471,750.00	1,414,750.00	0.0000	0.2270	25.00	0.00	(9.1531)	(9.6901)	0.0000	1	(18.8431)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAMAZAKI BAKING CO LTD CMN (Cont.)																	
2212.T	01/17/2025	SDB3260458792	0	100	2,829.5000	294,350.00	282,950.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9380)	0.0000	1	(3.7686)	02/04/2025
2212.T	01/17/2025	SDB3260458792	0	300	2,829.5000	883,050.00	848,850.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.8140)	0.0000	1	(11.3059)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	400	2,816.0000	1,177,400.00	1,126,400.00	0.0000	0.2270	25.00	0.00	(7.3225)	(7.7151)	0.0000	1	(15.0375)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	300	2,816.0000	883,050.00	844,800.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.7863)	0.0000	1	(11.2781)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	900	2,816.0000	2,649,150.00	2,534,400.00	0.0000	0.2270	25.00	0.00	(16.4755)	(17.3589)	0.0000	1	(33.8344)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	600	2,816.0000	1,766,100.00	1,689,600.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.5726)	0.0000	1	(22.5563)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	300	2,816.0000	883,050.00	844,800.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.7863)	0.0000	1	(11.2781)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	600	2,816.0000	1,766,100.00	1,689,600.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.5726)	0.0000	1	(22.5563)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	200	2,816.0000	588,700.00	563,200.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.8575)	0.0000	1	(7.5188)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	500	2,816.0000	1,471,750.00	1,408,000.00	0.0000	0.2270	25.00	0.00	(9.1531)	(9.6438)	0.0000	1	(18.7969)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	100	2,816.0000	294,350.00	281,600.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9288)	0.0000	1	(3.7594)	02/04/2025
2212.T	01/16/2025	SDB3260458792	0	300	2,816.0000	883,050.00	844,800.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.7863)	0.0000	1	(11.2781)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	400	2,862.0000	1,177,400.00	1,144,800.00	0.0000	0.2270	25.00	0.00	(7.3225)	(7.8411)	0.0000	1	(15.1636)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	300	2,862.0000	883,050.00	858,600.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.8808)	0.0000	1	(11.3727)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	900	2,862.0000	2,649,150.00	2,575,800.00	0.0000	0.2270	25.00	0.00	(16.4755)	(17.6425)	0.0000	1	(34.1180)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	600	2,862.0000	1,766,100.00	1,717,200.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.7616)	0.0000	1	(22.7453)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	300	2,862.0000	883,050.00	858,600.00	0.0000	0.2270	25.00	0.00	(5.4918)	(5.8808)	0.0000	1	(11.3727)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	600	2,862.0000	1,766,100.00	1,717,200.00	0.0000	0.2270	25.00	0.00	(10.9837)	(11.7616)	0.0000	1	(22.7453)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	200	2,862.0000	588,700.00	572,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(3.9205)	0.0000	1	(7.5818)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	400	2,862.0000	1,177,400.00	1,144,800.00	0.0000	0.2270	25.00	0.00	(7.3225)	(7.8411)	0.0000	1	(15.1636)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	500	2,862.0000	1,471,750.00	1,431,000.00	0.0000	0.2270	25.00	0.00	(9.1531)	(9.8014)	0.0000	1	(18.9544)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270	25.00	0.00	(1.8306)	(1.9603)	0.0000	1	(3.7909)	02/04/2025
2212.T	01/15/2025	SDB3260458792	0	100	2,862.0000	294,350.00	286,200.00	0.0000	0.2270								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAMAZAKI BAKING CO LTD CMN (Cont.)																	
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	400	2,957.0000	1,177,400.00	1,182,800.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1014)	0.0000	1	(15.4238)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	300	2,957.0000	883,050.00	887,100.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0760)	0.0000	1	(11.5679)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	900	2,957.0000	2,649,150.00	2,661,300.00	0.0000	0.2270	25.00	0.00	(16.4755)	(18.2281)	0.0000	1	(34.7036)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	600	2,957.0000	1,766,100.00	1,774,200.00	0.0000	0.2270	25.00	0.00	(10.9837)	(12.1521)	0.0000	1	(23.1357)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	300	2,957.0000	883,050.00	887,100.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0760)	0.0000	1	(11.5679)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	600	2,957.0000	1,766,100.00	1,774,200.00	0.0000	0.2270	25.00	0.00	(10.9837)	(12.1521)	0.0000	1	(23.1357)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	200	2,957.0000	588,700.00	591,400.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0507)	0.0000	1	(7.7119)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	400	2,957.0000	1,177,400.00	1,182,800.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1014)	0.0000	1	(15.4238)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	500	2,957.0000	1,471,750.00	1,478,500.00	0.0000	0.2270	25.00	0.00	(9.1531)	(10.1267)	0.0000	1	(19.2798)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	100	2,957.0000	294,350.00	295,700.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0253)	0.0000	1	(3.8560)	02/04/2025
2212.T	01/14/2025	SDB3260458792	0	300	2,957.0000	883,050.00	887,100.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0760)	0.0000	1	(11.5679)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	400	2,976.5000	1,177,400.00	1,190,600.00	0.0000	0.2270	25.00	0.00	(29.2898)	(32.6192)	0.0000	4	(61.9090)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	300	2,976.5000	883,050.00	892,950.00	0.0000	0.2270	25.00	0.00	(21.9674)	(24.4644)	0.0000	4	(46.4318)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	900	2,976.5000	2,649,150.00	2,678,850.00	0.0000	0.2270	25.00	0.00	(65.9021)	(73.3932)	0.0000	4	(139.2953)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	600	2,976.5000	1,766,100.00	1,785,900.00	0.0000	0.2270	25.00	0.00	(43.9348)	(48.9288)	0.0000	4	(92.8635)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	300	2,976.5000	883,050.00	892,950.00	0.0000	0.2270	25.00	0.00	(21.9674)	(24.4644)	0.0000	4	(46.4318)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	600	2,976.5000	1,766,100.00	1,785,900.00	0.0000	0.2270	25.00	0.00	(43.9348)	(48.9288)	0.0000	4	(92.8635)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	200	2,976.5000	588,700.00	595,300.00	0.0000	0.2270	25.00	0.00	(14.6449)	(16.3096)	0.0000	4	(30.9545)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	400	2,976.5000	1,177,400.00	1,190,600.00	0.0000	0.2270	25.00	0.00	(29.2898)	(32.6192)	0.0000	4	(61.9090)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	500	2,976.5000	1,471,750.00	1,488,250.00	0.0000	0.2270	25.00	0.00	(36.6123)	(40.7740)	0.0000	4	(77.3863)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	100	2,976.5000	294,350.00	297,650.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.1548)	0.0000	4	(15.4773)	02/04/2025
2212.T	01/13/2025	SDB3260458792	0	300	2,976.5000	883,050.00	892,950.00	0.0000	0.2270	25.00	0.00	(21.9674)	(24.4644)	0.0000	4	(46.4318)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAMAZAKI BAKING CO LTD CMN (Cont.)																	
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	400	2,991.0000	1,177,400.00	1,196,400.00	0.0000	0.2320	25.00	0.00	(7.4837)	(8.1945)	0.0000	1	(15.6783)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	300	2,991.0000	883,050.00	897,300.00	0.0000	0.2320	25.00	0.00	(5.6128)	(6.1459)	0.0000	1	(11.7587)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	900	2,991.0000	2,649,150.00	2,691,900.00	0.0000	0.2320	25.00	0.00	(16.8384)	(18.4377)	0.0000	1	(35.2761)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	600	2,991.0000	1,766,100.00	1,794,600.00	0.0000	0.2320	25.00	0.00	(11.2256)	(12.2918)	0.0000	1	(23.5174)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	300	2,991.0000	883,050.00	897,300.00	0.0000	0.2320	25.00	0.00	(5.6128)	(6.1459)	0.0000	1	(11.7587)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	600	2,991.0000	1,766,100.00	1,794,600.00	0.0000	0.2320	25.00	0.00	(11.2256)	(12.2918)	0.0000	1	(23.5174)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	200	2,991.0000	588,700.00	598,200.00	0.0000	0.2320	25.00	0.00	(3.7419)	(4.0973)	0.0000	1	(7.8391)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	400	2,991.0000	1,177,400.00	1,196,400.00	0.0000	0.2320	25.00	0.00	(7.4837)	(8.1945)	0.0000	1	(15.6783)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	500	2,991.0000	1,471,750.00	1,495,500.00	0.0000	0.2320	25.00	0.00	(9.3547)	(10.2432)	0.0000	1	(19.5978)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	100	2,991.0000	294,350.00	299,100.00	0.0000	0.2320	25.00	0.00	(1.8709)	(2.0486)	0.0000	1	(3.9196)	02/04/2025
2212.T	01/09/2025	SDB3260458792	0	300	2,991.0000	883,050.00	897,300.00	0.0000	0.2320	25.00	0.00	(5.6128)	(6.1459)	0.0000	1	(11.7587)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	400	2,910.5000	1,177,400.00	1,164,200.00	0.0000	0.2310	25.00	0.00	(7.4515)	(7.9740)	0.0000	1	(15.4255)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	300	2,910.5000	883,050.00	873,150.00	0.0000	0.2310	25.00	0.00	(5.5886)	(5.9805)	0.0000	1	(11.5691)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	900	2,910.5000	2,649,150.00	2,619,450.00	0.0000	0.2310	25.00	0.00	(16.7659)	(17.9414)	0.0000	1	(34.7073)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	600	2,910.5000	1,766,100.00	1,746,300.00	0.0000	0.2310	25.00	0.00	(11.1772)	(11.9610)	0.0000	1	(23.1382)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	300	2,910.5000	883,050.00	873,150.00	0.0000	0.2310	25.00	0.00	(5.5886)	(5.9805)	0.0000	1	(11.5691)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	600	2,910.5000	1,766,100.00	1,746,300.00	0.0000	0.2310	25.00	0.00	(11.1772)	(11.9610)	0.0000	1	(23.1382)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	200	2,910.5000	588,700.00	582,100.00	0.0000	0.2310	25.00	0.00	(3.7257)	(3.9870)	0.0000	1	(7.7127)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	400	2,910.5000	1,177,400.00	1,164,200.00	0.0000	0.2310	25.00	0.00	(7.4515)	(7.9740)	0.0000	1	(15.4255)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	500	2,910.5000	1,471,750.00	1,455,250.00	0.0000	0.2310	25.00	0.00	(9.3144)	(9.9675)	0.0000	1	(19.2818)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	100	2,910.5000	294,350.00	291,050.00	0.0000	0.2310	25.00	0.00	(1.8629)	(1.9935)	0.0000	1	(3.8564)	02/04/2025
2212.T	01/08/2025	SDB3260458792	0	300	2,910.5000	883,050.00	873,150.00	0.0000	0.2310	25.00	0.00	(5.5886)	(5.9805)	0.0000	1	(11.5691)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
YAMAZAKI BAKING CO LTD CMN (Cont.)																	
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	400	2,943.5000	1,177,400.00	1,177,400.00	0.0000	0.2270	25.00	0.00	(7.3225)	(8.0644)	0.0000	1	(15.3868)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	300	2,943.5000	883,050.00	883,050.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0483)	0.0000	1	(11.5401)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	900	2,943.5000	2,649,150.00	2,649,150.00	0.0000	0.2270	25.00	0.00	(16.4755)	(18.1449)	0.0000	1	(34.6204)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	600	2,943.5000	1,766,100.00	1,766,100.00	0.0000	0.2270	25.00	0.00	(10.9837)	(12.0966)	0.0000	1	(23.0803)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	300	2,943.5000	883,050.00	883,050.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0483)	0.0000	1	(11.5401)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	600	2,943.5000	1,766,100.00	1,766,100.00	0.0000	0.2270	25.00	0.00	(10.9837)	(12.0966)	0.0000	1	(23.0803)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	200	2,943.5000	588,700.00	588,700.00	0.0000	0.2270	25.00	0.00	(3.6612)	(4.0322)	0.0000	1	(7.6934)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	500	2,943.5000	1,471,750.00	1,471,750.00	0.0000	0.2270	25.00	0.00	(9.1531)	(10.0805)	0.0000	1	(19.2336)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	100	2,943.5000	294,350.00	294,350.00	0.0000	0.2270	25.00	0.00	(1.8306)	(2.0161)	0.0000	1	(3.8467)	02/04/2025
2212.T	01/07/2025	SDB3260458792	0	300	2,943.5000	883,050.00	883,050.00	0.0000	0.2270	25.00	0.00	(5.4918)	(6.0483)	0.0000	1	(11.5401)	02/04/2025
TOTAL YAMAZAKI BAKING CO LTD CMN												(1,339.3812)	(1,462.9154)	0.0000		(2,802.2966)	
ZENKOKU HOSHIO CO LTD CMN																	
7164.T	01/17/2025	SDB3265272416	0	300	5,345.0000	1,604,704.30	1,603,500.00	0.0000	0.2270	25.00	0.00	(9.9799)	(10.9829)	0.0000	1	(20.9628)	02/04/2025
7164.T	01/17/2025	SDB3265272416	0	500	5,345.0000	2,679,874.18	2,672,500.00	0.0000	0.2270	25.00	0.00	(16.6666)	(18.3048)	0.0000	1	(34.9714)	02/04/2025
7164.T	01/17/2025	SDB3265272416	0	1,400	5,345.0000	7,526,689.20	7,483,000.00	0.0000	0.2270	25.00	0.00	(46.8098)	(51.2534)	0.0000	1	(98.0632)	02/04/2025
7164.T	01/17/2025	SDB3265272416	0	2,100	5,345.0000	11,394,040.56	11,224,500.00	0.0000	0.2270	25.00	0.00	(70.8616)	(76.8801)	0.0000	1	(147.7417)	02/04/2025
7164.T	01/17/2025	SDB3265272416	0	2,200	5,345.0000	12,117,187.57	11,759,000.00	0.0000	0.2270	25.00	0.00	(75.3589)	(80.5411)	0.0000	1	(155.9000)	02/04/2025
7164.T	01/17/2025	SDB3265272416	0	2,000	5,345.0000	11,087,020.61	10,690,000.00	0.0000	0.2270	25.00	0.00	(68.9522)	(73.2192)	0.0000	1	(142.1713)	02/04/2025
7164.T	01/16/2025	SDB3265272416	0	500	5,356.0000	2,679,874.18	2,678,000.00	0.0000	0.2270	25.00	0.00	(16.6666)	(18.3425)	0.0000	1	(35.0091)	02/04/2025
7164.T	01/16/2025	SDB3265272416	0	1,400	5,356.0000	7,526,689.20	7,498,400.00	0.0000	0.2270	25.00	0.00	(46.8098)	(51.3589)	0.0000	1	(98.1687)	02/04/2025
7164.T	01/16/2025	SDB3265272416	0	2,100	5,356.0000	11,394,040.56	11,247,600.00	0.0000	0.2270	25.00	0.00	(70.8616)	(77.0384)	0.0000	1	(147.8999)	02/04/2025
7164.T	01/16/2025	SDB3265272416	0	2,200	5,356.0000	12,117,187.57	11,783,200.00	0.0000	0.2270	25.00	0.00	(75.3589)	(80.7068)	0.0000	1	(156.0658)	02/04/2025
7164.T	01/16/2025	SDB3265272416	0	2,000	5,356.0000	11,087,020.61	10,712,000.00	0.0000	0.2270	25.00	0.00	(68.9522)	(73.3699)	0.0000	1	(142.3220)	02/04/2025
7164.T	01/15/2025	SDB3265272416	0	1,400	5,350.0000	7,526,689.20	7,490,000.00	0.0000	0.2270	25.00	0.00	(46.8098)	(51.3014)	0.0000	1	(98.1112)	02/04/2025
7164.T	01/15/2025	SDB3265272416	0	2,100	5,350.0000	11,394,040.56	11,235,000.00	0.0000	0.2270	25.00	0.00	(70.8616)	(76.9521)	0.0000	1	(147.8136)	02/04/2025
7164.T	01/15/2025	SDB3265272416	0	2,200	5,350.0000	12,117,187.57	11,770,000.00	0.0000	0.2270	25.00	0.00	(75.3589)	(80.6164)	0.0000	1	(155.9754)	02/04/2025
7164.T	01/15/2025	SDB3265272416	0	2,000	5,350.0000	11,087,020.61	10,700,000.00	0.0000	0.2270	25.00	0.00	(68.9522)	(73.2877)	0.0000	1	(142.2398)	02/04/2025
7164.T	01/14/2025	SDB3265272416	0	2,100	5,402.0000	11,394,040.56	11,344,200.00	0.0000	0.2270	25.00	0.00	(70.8616)	(77.7000)	0.0000	1	(148.5616)	02/04/2025
7164.T	01/14/2025	SDB3265272416	0	2,200	5,402.0000	12,117,187.57	11,884,400.00	0.0000	0.2270	25.00	0.00	(75.3589)	(81.4000)	0.0000	1	(156.7589)	02/04/2025
7164.T	01/14/2025	SDB3265272416	0	2,000	5,402.0000	11,087,020.61	10,804,000.00	0.0000	0.2270	25.00	0.00	(68.9522)	(74.0000)	0.0000	1	(142.9522)	02/04/2025
7164.T	01/13/2025	SDB3265272416	0	2,200	5,488.0000	12,117,187.57	12,073,600.00	0.0000	0.2270	25.00	0.00	(301.4358)	(330.7836)	0.0000	4	(632.2194)	02/04/2025
7164.T	01/13/2025	SDB3265272416	0	2,000	5,488.0000	11,087,020.61	10,976,000.00	0.0000	0.2270	25.00	0.00	(275.8086)	(300.7123)	0.0000	4	(576.5210)	02/04/2025
7164.T	01/09/2025	SDB3265272416	0	2,000	5,543.5103	11,087,020.61	11,087,020.61	0.0000	0.2320	25.00	0.00	(70.4709)	(75.9385)	0.0000	1	(146.4094)	02/04/2025
TOTAL ZENKOKU HOSHIO CO LTD CMN												(1,692.1487)	(1,834.6899)	0.0000		(3,526.8385)	
ZOZO CMN																	
3092.T	01/17/2025	SDB3260121495	0	1,600	4,816.0000	7,777,305.49	7,705,600.00	0.0000	0.2270	25.00	0.00	(48.3684)	(52.7781)	0.0000	1	(101.1465)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	1,400	4,816.0000	6,732,137.56	6,742,400.00	0.0000	0.2270	25.00	0.00	(41.8684)	(46.1808)	0.0000	1	(88.0492)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ZOZO CMN (Cont.)																	
3092.T	01/17/2025	SDB3260121495	0	1,500	4,816.0000	7,361,578.47	7,224,000.00	0.0000	0.2270	25.00	0.00	(45.7830)	(49.4795)	0.0000	1	(95.2624)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	2,600	4,816.0000	12,704,025.71	12,521,600.00	0.0000	0.2270	25.00	0.00	(79.0086)	(85.7644)	0.0000	1	(164.7730)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	2,100	4,816.0000	10,128,258.29	10,113,600.00	0.0000	0.2270	25.00	0.00	(62.9894)	(69.2712)	0.0000	1	(132.2607)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	500	4,816.0000	2,448,500.00	2,408,000.00	0.0000	0.2270	25.00	0.00	(15.2277)	(16.4932)	0.0000	1	(31.7208)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	400	4,816.0000	1,958,800.00	1,926,400.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.1945)	0.0000	1	(25.3766)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	2,400	4,816.0000	11,752,800.00	11,558,400.00	0.0000	0.2270	25.00	0.00	(73.0928)	(79.1671)	0.0000	1	(152.2599)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	700	4,816.0000	3,427,900.00	3,371,200.00	0.0000	0.2270	25.00	0.00	(21.3187)	(23.0904)	0.0000	1	(44.4091)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	300	4,816.0000	1,469,100.00	1,444,800.00	0.0000	0.2270	25.00	0.00	(9.1366)	(9.8959)	0.0000	1	(19.0325)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	200	4,816.0000	979,400.00	963,200.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5973)	0.0000	1	(12.6883)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	100	4,816.0000	489,700.00	481,600.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2986)	0.0000	1	(6.3442)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	4,900	4,816.0000	23,995,300.00	23,598,400.00	0.0000	0.2270	25.00	0.00	(149.2310)	(161.6329)	0.0000	1	(310.8639)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	200	4,816.0000	979,400.00	963,200.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5973)	0.0000	1	(12.6883)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	1,000	4,816.0000	4,897,000.00	4,816,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.9863)	0.0000	1	(63.4416)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	2,600	4,816.0000	12,732,200.00	12,521,600.00	0.0000	0.2270	25.00	0.00	(79.1838)	(85.7644)	0.0000	1	(164.9482)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	800	4,816.0000	3,917,600.00	3,852,800.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.3890)	0.0000	1	(50.7533)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	1,600	4,816.0000	7,835,200.00	7,705,600.00	0.0000	0.2270	25.00	0.00	(48.7285)	(52.7781)	0.0000	1	(101.5066)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	1,000	4,816.0000	4,897,000.00	4,816,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.9863)	0.0000	1	(63.4416)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	100	4,816.0000	489,700.00	481,600.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2986)	0.0000	1	(6.3442)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	1,800	4,816.0000	8,814,600.00	8,668,800.00	0.0000	0.2270	25.00	0.00	(54.8196)	(59.3753)	0.0000	1	(114.1949)	02/04/2025
3092.T	01/17/2025	SDB3260121495	0	800	4,816.0000	3,917,600.00	3,852,800.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.3890)	0.0000	1	(50.7533)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,600	4,773.0000	7,777,305.49	7,636,800.00	0.0000	0.2270	25.00	0.00	(48.3684)	(52.3068)	0.0000	1	(100.6753)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,400	4,773.0000	6,732,137.56	6,682,200.00	0.0000	0.2270	25.00	0.00	(41.8684)	(45.7685)	0.0000	1	(87.6369)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,500	4,773.0000	7,361,578.47	7,159,500.00	0.0000	0.2270	25.00	0.00	(45.7830)	(49.0377)	0.0000	1	(94.8206)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	2,600	4,773.0000	12,704,025.71	12,409,800.00	0.0000	0.2270	25.00	0.00	(79.0086)	(84.9986)	0.0000	1	(164.0072)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	2,100	4,773.0000	10,128,258.29	10,023,300.00	0.0000	0.2270	25.00	0.00	(62.9894)	(68.6527)	0.0000	1	(131.6422)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	500	4,773.0000	2,448,500.00	2,386,500.00	0.0000	0.2270	25.00	0.00	(15.2277)	(16.3459)	0.0000	1	(31.5735)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	400	4,773.0000	1,958,800.00	1,909,200.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.0767)	0.0000	1	(25.2588)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	2,400	4,773.0000	11,752,800.00	11,455,200.00	0.0000	0.2270	25.00	0.00	(73.0928)	(78.4603)	0.0000	1	(151.5530)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	700	4,773.0000	3,427,900.00	3,341,100.00	0.0000	0.2270	25.00	0.00	(21.3187)	(22.8842)	0.0000	1	(44.2030)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	300	4,773.0000	1,469,100.00	1,431,900.00	0.0000	0.2270	25.00	0.00	(9.1366)	(9.8075)	0.0000	1	(18.9441)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	200	4,773.0000	979,400.00	954,600.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5384)	0.0000	1	(12.6294)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	100	4,773.0000	489,700.00	477,300.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2692)	0.0000	1	(6.3147)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	4,900	4,773.0000	23,995,300.00	23,387,700.00	0.0000	0.2270	25.00	0.00	(149.2310)	(160.1897)	0.0000	1	(309.4208)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	200	4,773.0000	979,400.00	954,600.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5384)	0.0000	1	(12.6294)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,000	4,773.0000	4,897,000.00	4,773,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.6918)	0.0000	1	(63.1471)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	2,600	4,773.0000	12,732,200.00	12,409,800.00	0.0000	0.2270	25.00	0.00	(79.1838)	(84.9986)	0.0000	1	(164.1824)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	800	4,773.0000	3,917,600.00	3,818,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.1534)	0.0000	1	(50.5177)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,600	4,773.0000	7,835,200.00	7,636,800.00	0.0000	0.2270	25.00	0.00	(48.7285)	(52.3068)	0.0000	1	(101.0354)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,000	4,773.0000	4,897,000.00	4,773,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.6918)	0.0000	1	(63.1471)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	100	4,773.0000	489,700.00	477,300.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2692)	0.0000	1	(6.3147)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	1,800	4,773.0000	8,814,600.00	8,591,400.00	0.0000	0.2270	25.00	0.00	(54.8196)	(58.8452)	0.0000	1	(113.6648)	02/04/2025
3092.T	01/16/2025	SDB3260121495	0	800	4,773.0000	3,917,600.00	3,818,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.1534)	0.0000	1	(50.5177)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,600	4,869.0000	7,777,305.49	7,790,400.00	0.0000	0.2270	25.00	0.00	(48.3684)	(53.3589)	0.0000	1	(101.7274)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,400	4,869.0000	6,732,137.56	6,616,600.00	0.0000	0.2270	25.00	0.00	(41.8684)	(46.6890)	0.0000	1	(88.5574)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,500	4,869.0000	7,361,578.47	7,303,500.00	0.0000	0.2270	25.00	0.00	(45.7830)	(50.0240)	0.0000	1	(95.8069)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	2,600	4,869.0000	12,704,025.71	12,659,400.00	0.0000	0.2270	25.00	0.00	(79.0086)	(86.7082)	0.0000	1	(165.7168)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	2,100	4,869.0000	10,128,258.29	10,224,900.00	0.0000	0.2270	25.00	0.00	(62.9894)	(70.0336)	0.0000	1	(133.0230)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	500	4,869.0000	2,448,500.00	2,434,500.00	0.0000	0.2270	25.00	0.00	(15.2277)	(16.6747)	0.0000	1	(31.9023)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	400	4,869.0000	1,958,800.00	1,947,600.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.3397)	0.0000	1	(25.5219)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	2,400	4,869.0000	11,752,800.00	11,685,600.00	0.0000	0.2270	25.00	0.00	(73.0928)	(80.0384)	0.0000	1	(153.1311)	02/04/2025
3092.T																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ZOZO CMN (Cont.)																	
3092.T	01/15/2025	SDB3260121495	0	100	4,869.0000	489,700.00	486,900.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.3349)	0.0000	1	(6.3805)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	4,900	4,869.0000	23,995,300.00	23,858,100.00	0.0000	0.2270	25.00	0.00	(149.2310)	(163.4116)	0.0000	1	(312.6427)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	200	4,869.0000	979,400.00	973,800.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.6699)	0.0000	1	(12.7609)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,000	4,869.0000	4,897,000.00	4,869,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(33.3493)	0.0000	1	(63.8046)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	2,600	4,869.0000	12,732,200.00	12,659,400.00	0.0000	0.2270	25.00	0.00	(79.1838)	(86.7082)	0.0000	1	(165.8920)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	800	4,869.0000	3,917,600.00	3,895,200.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.6795)	0.0000	1	(51.0437)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,600	4,869.0000	7,835,200.00	7,790,400.00	0.0000	0.2270	25.00	0.00	(48.7285)	(53.3589)	0.0000	1	(102.0874)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,000	4,869.0000	4,897,000.00	4,869,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(33.3493)	0.0000	1	(63.8046)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	100	4,869.0000	489,700.00	486,900.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.3349)	0.0000	1	(6.3805)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	1,800	4,869.0000	8,814,600.00	8,764,200.00	0.0000	0.2270	25.00	0.00	(54.8196)	(60.0288)	0.0000	1	(114.8483)	02/04/2025
3092.T	01/15/2025	SDB3260121495	0	800	4,869.0000	3,917,600.00	3,895,200.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.6795)	0.0000	1	(51.0437)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,400	4,803.0000	6,732,137.56	6,724,200.00	0.0000	0.2270	25.00	0.00	(41.8684)	(46.0562)	0.0000	1	(87.9245)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,500	4,803.0000	7,361,578.47	7,204,500.00	0.0000	0.2270	25.00	0.00	(45.7830)	(49.3459)	0.0000	1	(95.1289)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	2,600	4,803.0000	12,704,025.71	12,487,800.00	0.0000	0.2270	25.00	0.00	(79.0086)	(85.5329)	0.0000	1	(164.5415)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	2,100	4,803.0000	10,128,258.29	10,086,300.00	0.0000	0.2270	25.00	0.00	(62.9894)	(69.0842)	0.0000	1	(132.0737)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	500	4,803.0000	2,448,500.00	2,401,500.00	0.0000	0.2270	25.00	0.00	(15.2277)	(16.4486)	0.0000	1	(31.6763)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	400	4,803.0000	1,958,800.00	1,921,200.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.1589)	0.0000	1	(25.3410)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	2,400	4,803.0000	11,752,800.00	11,527,200.00	0.0000	0.2270	25.00	0.00	(73.0928)	(78.9534)	0.0000	1	(152.0462)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	700	4,803.0000	3,427,900.00	3,362,100.00	0.0000	0.2270	25.00	0.00	(21.3187)	(23.0281)	0.0000	1	(44.3468)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	300	4,803.0000	1,469,100.00	1,440,900.00	0.0000	0.2270	25.00	0.00	(9.1366)	(9.8692)	0.0000	1	(19.0058)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	200	4,803.0000	979,400.00	960,600.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5795)	0.0000	1	(12.6705)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	100	4,803.0000	489,700.00	480,300.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2897)	0.0000	1	(6.3353)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	4,900	4,803.0000	23,995,300.00	23,534,700.00	0.0000	0.2270	25.00	0.00	(149.2310)	(161.1966)	0.0000	1	(310.4276)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	200	4,803.0000	979,400.00	960,600.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.5795)	0.0000	1	(12.6705)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,000	4,803.0000	4,897,000.00	4,803,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.8973)	0.0000	1	(63.3526)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	2,600	4,803.0000	12,732,200.00	12,487,800.00	0.0000	0.2270	25.00	0.00	(79.1838)	(85.5329)	0.0000	1	(164.7167)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	800	4,803.0000	3,917,600.00	3,842,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.3178)	0.0000	1	(50.6821)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,600	4,803.0000	7,835,200.00	7,684,800.00	0.0000	0.2270	25.00	0.00	(48.7285)	(52.6356)	0.0000	1	(101.3641)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,000	4,803.0000	4,897,000.00	4,803,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(32.8973)	0.0000	1	(63.3526)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	100	4,803.0000	489,700.00	480,300.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.2897)	0.0000	1	(6.3353)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	1,800	4,803.0000	8,814,600.00	8,645,400.00	0.0000	0.2270	25.00	0.00	(54.8196)	(59.2151)	0.0000	1	(114.0346)	02/04/2025
3092.T	01/14/2025	SDB3260121495	0	800	4,803.0000	3,917,600.00	3,842,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.3178)	0.0000	1	(50.6821)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	1,500	4,912.0000	7,361,578.47	7,368,000.00	0.0000	0.2270	25.00	0.00	(183.1319)	(201.8630)	0.0000	4	(384.9949)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	2,600	4,912.0000	12,704,025.71	12,771,200.00	0.0000	0.2270	25.00	0.00	(316.0344)	(349.8959)	0.0000	4	(665.9303)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	2,100	4,912.0000	10,128,258.29	10,315,200.00	0.0000	0.2270	25.00	0.00	(251.9578)	(282.6082)	0.0000	4	(534.5660)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	500	4,912.0000	2,448,500.00	2,456,000.00	0.0000	0.2270	25.00	0.00	(60.9106)	(67.2877)	0.0000	4	(128.1983)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	400	4,912.0000	1,958,800.00	1,964,800.00	0.0000	0.2270	25.00	0.00	(48.7285)	(53.8301)	0.0000	4	(102.5586)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	2,400	4,912.0000	11,752,800.00	11,788,800.00	0.0000	0.2270	25.00	0.00	(292.3710)	(322.9808)	0.0000	4	(615.3518)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	700	4,912.0000	3,427,900.00	3,438,400.00	0.0000	0.2270	25.00	0.00	(85.2749)	(94.2027)	0.0000	4	(179.4776)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	300	4,912.0000	1,469,100.00	1,473,600.00	0.0000	0.2270	25.00	0.00	(36.5464)	(40.3726)	0.0000	4	(76.9190)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	200	4,912.0000	979,400.00	982,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.9151)	0.0000	4	(51.2793)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	100	4,912.0000	489,700.00	491,200.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.4575)	0.0000	4	(25.6397)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	4,900	4,912.0000	23,995,300.00	24,068,800.00	0.0000	0.2270	25.00	0.00	(596.9242)	(659.4192)	0.0000	4	(1,256.3434)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	200	4,912.0000	979,400.00	982,400.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.9151)	0.0000	4	(51.2793)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	1,000	4,912.0000	4,897,000.00	4,912,000.00	0.0000	0.2270	25.00	0.00	(121.8213)	(134.5753)	0.0000	4	(256.3966)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	2,600	4,912.0000	12,732,200.00	12,771,200.00	0.0000	0.2270	25.00	0.00	(316.7353)	(349.8959)	0.0000	4	(666.6312)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	800	4,912.0000	3,917,600.00	3,929,600.00	0.0000	0.2270	25.00	0.00	(97.4570)	(107.6603)	0.0000	4	(205.1173)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	1,600	4,912.0000	7,835,200.00	7,859,200.00	0.0000	0.2270	25.00	0.00	(194.9140)	(215.3205)	0.0000	4	(410.2346)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	1,000	4,912.0000	4,897,000.00	4,912,000.00	0.0000	0.2270	25.00	0.00	(121.8213)	(134.5753)	0.0000	4	(256.3966)	02/04/2025
3092.T	01/13/2025	SDB3260121495	0	100	4,912.0000	489,700.00	491,200.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.4575)	0.0000	4	(25.6397)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ZOZO CMN (Cont.)																	
3092.T	01/09/2025	SDB3260121495	0	2,100	4,897.0000	10,128,258.29	10,283,700.00	0.0000	0.2320	25.00	0.00	(64.3769)	(70.4363)	0.0000	1	(134.8132)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	500	4,897.0000	2,448,500.00	2,448,500.00	0.0000	0.2320	25.00	0.00	(15.5631)	(16.7705)	0.0000	1	(32.3336)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	400	4,897.0000	1,958,800.00	1,958,800.00	0.0000	0.2320	25.00	0.00	(12.4505)	(13.4164)	0.0000	1	(25.8669)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	2,400	4,897.0000	11,752,800.00	11,752,800.00	0.0000	0.2320	25.00	0.00	(74.7027)	(80.4986)	0.0000	1	(155.2014)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	700	4,897.0000	3,427,900.00	3,427,900.00	0.0000	0.2320	25.00	0.00	(21.7883)	(23.4788)	0.0000	1	(45.2671)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	300	4,897.0000	1,469,100.00	1,469,100.00	0.0000	0.2320	25.00	0.00	(9.3378)	(10.0623)	0.0000	1	(19.4002)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	200	4,897.0000	979,400.00	979,400.00	0.0000	0.2320	25.00	0.00	(6.2252)	(6.7082)	0.0000	1	(12.9334)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	100	4,897.0000	489,700.00	489,700.00	0.0000	0.2320	25.00	0.00	(3.1126)	(3.3541)	0.0000	1	(6.4667)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	4,900	4,897.0000	23,995,300.00	23,995,300.00	0.0000	0.2320	25.00	0.00	(152.5181)	(164.3514)	0.0000	1	(316.8694)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	200	4,897.0000	979,400.00	979,400.00	0.0000	0.2320	25.00	0.00	(6.2252)	(6.7082)	0.0000	1	(12.9334)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	1,000	4,897.0000	4,897,000.00	4,897,000.00	0.0000	0.2320	25.00	0.00	(31.1261)	(33.5411)	0.0000	1	(64.6672)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	2,600	4,897.0000	12,732,200.00	12,732,200.00	0.0000	0.2320	25.00	0.00	(80.9280)	(87.2068)	0.0000	1	(168.1348)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	800	4,897.0000	3,917,600.00	3,917,600.00	0.0000	0.2320	25.00	0.00	(24.9009)	(26.8329)	0.0000	1	(51.7338)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	1,600	4,897.0000	7,835,200.00	7,835,200.00	0.0000	0.2320	25.00	0.00	(49.8018)	(53.6658)	0.0000	1	(103.4676)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	1,000	4,897.0000	4,897,000.00	4,897,000.00	0.0000	0.2320	25.00	0.00	(31.1261)	(33.5411)	0.0000	1	(64.6672)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	100	4,897.0000	489,700.00	489,700.00	0.0000	0.2320	25.00	0.00	(3.1126)	(3.3541)	0.0000	1	(6.4667)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	1,800	4,897.0000	8,814,600.00	8,814,600.00	0.0000	0.2320	25.00	0.00	(56.0270)	(60.3740)	0.0000	1	(116.4010)	02/04/2025
3092.T	01/09/2025	SDB3260121495	0	800	4,897.0000	3,917,600.00	3,917,600.00	0.0000	0.2320	25.00	0.00	(24.9009)	(26.8329)	0.0000	1	(51.7338)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	2,100	4,789.0000	10,128,258.29	10,056,900.00	0.0000	0.2310	25.00	0.00	(64.0994)	(68.8829)	0.0000	1	(132.9823)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	500	4,789.0000	2,448,500.00	2,394,500.00	0.0000	0.2310	25.00	0.00	(15.4960)	(16.4007)	0.0000	1	(31.8967)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	400	4,789.0000	1,958,800.00	1,915,600.00	0.0000	0.2310	25.00	0.00	(12.3968)	(13.1205)	0.0000	1	(25.5173)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	2,400	4,789.0000	11,752,800.00	11,493,600.00	0.0000	0.2310	25.00	0.00	(74.3807)	(78.7233)	0.0000	1	(153.1040)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	700	4,789.0000	3,427,900.00	3,352,300.00	0.0000	0.2310	25.00	0.00	(21.6944)	(22.9610)	0.0000	1	(44.6553)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	300	4,789.0000	1,469,100.00	1,436,700.00	0.0000	0.2310	25.00	0.00	(9.2976)	(9.8404)	0.0000	1	(19.1380)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	200	4,789.0000	979,400.00	957,800.00	0.0000	0.2310	25.00	0.00	(6.1984)	(6.5603)	0.0000	1	(12.7587)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	100	4,789.0000	489,700.00	478,900.00	0.0000	0.2310	25.00	0.00	(3.0992)	(3.2801)	0.0000	1	(6.3793)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	4,900	4,789.0000	23,995,300.00	23,466,100.00	0.0000	0.2310	25.00	0.00	(151.8607)	(160.7267)	0.0000	1	(312.5874)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	200	4,789.0000	979,400.00	957,800.00	0.0000	0.2310	25.00	0.00	(6.1984)	(6.5603)	0.0000	1	(12.7587)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	1,000	4,789.0000	4,897,000.00	4,789,000.00	0.0000	0.2310	25.00	0.00	(30.9920)	(32.8014)	0.0000	1	(63.7933)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	2,600	4,789.0000	12,732,200.00	12,451,400.00	0.0000	0.2310	25.00	0.00	(80.5791)	(85.2836)	0.0000	1	(165.8627)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	800	4,789.0000	3,917,600.00	3,831,200.00	0.0000	0.2310	25.00	0.00	(24.7936)	(26.2411)	0.0000	1	(51.0347)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	1,600	4,789.0000	7,835,200.00	7,662,400.00	0.0000	0.2310	25.00	0.00	(49.5872)	(52.4822)	0.0000	1	(102.0693)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	1,000	4,789.0000	4,897,000.00	4,789,000.00	0.0000	0.2310	25.00	0.00	(30.9920)	(32.8014)	0.0000	1	(63.7933)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	100	4,789.0000	489,700.00	478,900.00	0.0000	0.2310	25.00	0.00	(3.0992)	(3.2801)	0.0000	1	(6.3793)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	1,800	4,789.0000	8,814,600.00	8,620,200.00	0.0000	0.2310	25.00	0.00	(55.7856)	(59.0425)	0.0000	1	(114.8280)	02/04/2025
3092.T	01/08/2025	SDB3260121495	0	800	4,789.0000	3,917,600.00	3,831,200.00	0.0000	0.2310	25.00	0.00	(24.7936)	(26.2411)	0.0000	1	(51.0347)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	500	4,897.0000	2,448,500.00	2,448,500.00	0.0000	0.2270	25.00	0.00	(15.2277)	(16.7705)	0.0000	1	(31.9982)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	400	4,897.0000	1,958,800.00	1,958,800.00	0.0000	0.2270	25.00	0.00	(12.1821)	(13.4164)	0.0000	1	(25.5986)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	2,400	4,897.0000	11,752,800.00	11,752,800.00	0.0000	0.2270	25.00	0.00	(73.0928)	(80.4986)	0.0000	1	(153.5914)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	700	4,897.0000	3,427,900.00	3,427,900.00	0.0000	0.2270	25.00	0.00	(21.3187)	(23.4788)	0.0000	1	(44.7975)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	300	4,897.0000	1,469,100.00	1,469,100.00	0.0000	0.2270	25.00	0.00	(9.1366)	(10.0623)	0.0000	1	(19.1989)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	200	4,897.0000	979,400.00	979,400.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.7082)	0.0000	1	(12.7993)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	100	4,897.0000	489,700.00	489,700.00	0.0000	0.2270	25.00	0.00	(3.0455)	(3.3541)	0.0000	1	(6.3996)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	4,900	4,897.0000	23,995,300.00	23,995,300.00	0.0000	0.2270	25.00	0.00	(149.2310)	(164.3514)	0.0000	1	(313.5824)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	200	4,897.0000	979,400.00	979,400.00	0.0000	0.2270	25.00	0.00	(6.0911)	(6.7082)	0.0000	1	(12.7993)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	1,000	4,897.0000	4,897,000.00	4,897,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(33.5411)	0.0000	1	(63.9964)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	2,600	4,897.0000	12,732,200.00	12,732,200.00	0.0000	0.2270	25.00	0.00	(79.1838)	(87.2068)	0.0000	1	(166.3907)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	800	4,897.0000	3,917,600.00	3,917,600.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.8329)	0.0000	1	(51.1971)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	1,600	4,897.0000	7,835,200.00	7,835,200.00	0.0000	0.2270	25.00	0.00	(48.7285)	(53.6658)	0.0000	1	(102.3943)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	1,000	4,897.0000	4,897,000.00	4,897,000.00	0.0000	0.2270	25.00	0.00	(30.4553)	(33.5411)	0.0000	1	(63.9964)	02/04/2025
3092.T	01/07/2025	SDB3260121495	0	100	4,897.0000	489,700.00	489,700.00	0.0000	0.2270	25.00	0.00	(30					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Long (Cont.)																	
ZOZO CMN (Cont.)																	
3092.T	01/07/2025	SDB3260121495	0	800	4,897.0000	3,917,600.00	3,917,600.00	0.0000	0.2270	25.00	0.00	(24.3643)	(26.8329)	0.0000	1	(51.1971)	02/04/2025
TOTAL ZOZO CMN												(8,546.6413)	(9,329.8055)	0.0000		(17,876.4468)	
Short																	
ADVANTEST CORP CMN																	
6857.T	01/17/2025	SDB3265272450	0	(300)	9,090.0000	(2,886,012.40)	(2,727,000.00)	0.0000	0.2270	(25.00)	0.00	17.9486	(18.6781)	0.0000	1	(0.7295)	02/04/2025
6857.T	01/17/2025	SDB3265272450	0	(400)	9,090.0000	(4,104,033.22)	(3,636,000.00)	0.0000	0.2270	(25.00)	0.00	25.5237	(24.9041)	0.0000	1	0.6196	02/04/2025
6857.T	01/17/2025	SDB3265272450	0	(1,000)	9,090.0000	(9,948,353.31)	(9,090,000.00)	0.0000	0.2270	(25.00)	0.00	61.8706	(62.2603)	0.0000	1	(0.3897)	02/04/2025
6857.T	01/17/2025	SDB3265272450	0	(200)	9,090.0000	(1,985,870.91)	(1,818,000.00)	0.0000	0.2270	(25.00)	0.00	12.3505	(12.4521)	0.0000	1	(0.1016)	02/04/2025
6857.T	01/16/2025	SDB3265272450	0	(300)	9,424.0000	(2,886,012.40)	(2,827,200.00)	0.0000	0.2270	(25.00)	0.00	17.9486	(19.3644)	0.0000	1	(1.4158)	02/04/2025
6857.T	01/16/2025	SDB3265272450	0	(400)	9,424.0000	(4,104,033.22)	(3,769,600.00)	0.0000	0.2270	(25.00)	0.00	25.5237	(25.8192)	0.0000	1	(0.2955)	02/04/2025
6857.T	01/16/2025	SDB3265272450	0	(1,000)	9,424.0000	(9,948,353.31)	(9,424,000.00)	0.0000	0.2270	(25.00)	0.00	61.8706	(64.5479)	0.0000	1	(2.6774)	02/04/2025
6857.T	01/16/2025	SDB3265272450	0	(1,200)	9,424.0000	(11,915,225.46)	(11,308,800.00)	0.0000	0.2270	(25.00)	0.00	74.1029	(77.4575)	0.0000	1	(3.3546)	02/04/2025
6857.T	01/16/2025	SDB3265272450	0	(600)	9,424.0000	(5,875,118.09)	(5,654,400.00)	0.0000	0.2270	(25.00)	0.00	36.5384	(38.7288)	0.0000	1	(2.1904)	02/04/2025
6857.T	01/15/2025	SDB3265272450	0	(400)	10,380.0000	(4,104,033.22)	(4,152,000.00)	0.0000	0.2270	(25.00)	0.00	25.5237	(28.4384)	0.0000	1	(2.9146)	02/04/2025
6857.T	01/15/2025	SDB3265272450	0	(1,000)	10,380.0000	(9,948,353.31)	(10,380,000.00)	0.0000	0.2270	(25.00)	0.00	61.8706	(71.0959)	0.0000	1	(9.2253)	02/04/2025
6857.T	01/15/2025	SDB3265272450	0	(1,200)	10,380.0000	(11,915,225.46)	(12,456,000.00)	0.0000	0.2270	(25.00)	0.00	74.1029	(85.3151)	0.0000	1	(11.2122)	02/04/2025
6857.T	01/15/2025	SDB3265272450	0	(600)	10,380.0000	(5,875,118.09)	(6,228,000.00)	0.0000	0.2270	(25.00)	0.00	36.5384	(42.6575)	0.0000	1	(6.1191)	02/04/2025
6857.T	01/14/2025	SDB3265272450	0	(1,000)	9,874.0000	(9,948,353.31)	(9,874,000.00)	0.0000	0.2270	(25.00)	0.00	61.8706	(67.6301)	0.0000	1	(5.7596)	02/04/2025
6857.T	01/14/2025	SDB3265272450	0	(1,200)	9,874.0000	(11,915,225.46)	(11,848,800.00)	0.0000	0.2270	(25.00)	0.00	74.1029	(81.1562)	0.0000	1	(7.0533)	02/04/2025
6857.T	01/14/2025	SDB3265272450	0	(600)	9,874.0000	(5,875,118.09)	(5,924,400.00)	0.0000	0.2270	(25.00)	0.00	36.5384	(40.5781)	0.0000	1	(4.0397)	02/04/2025
6857.T	01/13/2025	SDB3265272450	0	(1,200)	10,075.0000	(11,915,225.46)	(12,090,000.00)	0.0000	0.2270	(25.00)	0.00	296.4116	(331.2329)	0.0000	4	(34.8212)	02/04/2025
6857.T	01/13/2025	SDB3265272450	0	(600)	10,075.0000	(5,875,118.09)	(6,045,000.00)	0.0000	0.2270	(25.00)	0.00	146.1536	(165.6164)	0.0000	4	(19.4628)	02/04/2025
6857.T	01/09/2025	SDB3265272450	0	(600)	9,791.8635	(5,875,118.09)	(5,875,118.09)	0.0000	0.2320	(25.00)	0.00	37.3432	(40.2405)	0.0000	1	(2.8973)	02/04/2025
TOTAL ADVANTEST CORP CMN												1,184.1336	(1,298.1734)	0.0000		(114.0398)	
AEON CMN																	
8267.T	01/17/2025	SDB3265670263	0	(18,200)	3,615.8612	(65,808,674.02)	(65,808,674.02)	0.0000	0.2270	(25.00)	0.00	409.2759	(450.7443)	0.0000	1	(41.4685)	02/04/2025
8267.T	01/17/2025	SDB3265670263	0	(500)	3,615.8612	(1,807,930.60)	(1,807,930.60)	0.0000	0.2270	(25.00)	0.00	11.2438	(12.3831)	0.0000	1	(1.1392)	02/04/2025
TOTAL AEON CMN												420.5197	(463.1274)	0.0000		(42.6077)	
AGC INC. CMN																	
5201.T	01/16/2025	SDB3265604058	0	(300)	4,437.7115	(1,331,313.46)	(1,331,313.46)	0.0000	0.2270	(25.00)	0.00	8.2797	(9.1186)	0.0000	1	(0.8389)	02/04/2025
AOYAMA TRADING CO., LTD. CMN																	
8219.T	01/17/2025	SDB3265604024	0	(900)	2,113.0000	(1,910,175.83)	(1,901,700.00)	0.0000	0.2270	(25.00)	0.00	11.8797	(13.0253)	0.0000	1	(1.1456)	02/04/2025
8219.T	01/16/2025	SDB3265604024	0	(900)	2,122.4176	(1,910,175.83)	(1,910,175.83)	0.0000	0.2270	(25.00)	0.00	11.8797	(13.0834)	0.0000	1	(1.2037)	02/04/2025
TOTAL AOYAMA TRADING CO., LTD. CMN												23.7594	(26.1087)	0.0000		(2.3493)	
APPIER GROUP CMN																	
4180.T	01/17/2025	SDB3264390161	0	(200)	1,448.0000	(292,000.00)	(289,600.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(1.9836)	0.0000	1	(0.1676)	02/04/2025
4180.T	01/17/2025	SDB3264390161	0	(200)	1,448.0000	(292,000.00)	(289,600.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(1.9836)	0.0000	1	(0.1676)	02/04/2025
4180.T	01/17/2025	SDB3264390161	0	(300)	1,448.0000	(438,000.00)	(434,400.00)	0.0000	0.2270	(25.00)	0.00	2.7240	(2.9753)	0.0000	1	(0.2513)	02/04/2025
4180.T	01/17/2025	SDB3264390161	0	(700)	1,448.0000	(1,022,000.00)	(1,013,600.00)	0.0000	0.2270	(25.00)	0.00	6.3560	(6.9425)	0.0000	1	(0.5865)	02/04/2025
4180.T	01/16/2025	SDB3264390161	0	(200)	1,441.0000	(292,000.00)	(288,200.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(1.9740)	0.0000	1	(0.1580)	02/04/2025
4180.T	01/16/2025	SDB3264390161	0	(200)	1,441.0000	(292,000.00)	(288,200.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(1.9740)	0.0000	1	(0.1580)	02/04/2025
4180.T	01/16/2025	SDB3264390161	0	(300)	1,441.0000	(438,000.00)	(432,300.00)	0.0000	0.2270	(25.00)	0.00	2.7240	(2.9610)	0.0000	1	(0.2370)	02/04/2025
4180.T	01/16/2025	SDB3264390161	0	(700)	1,441.0000	(1,022,000.00)	(1,008,700.00)	0.0000	0.2270	(25.00)	0.00	6.3560	(6.9089)	0.0000	1	(0.5529)	02/04/2025
4180.T	01/15/2025	SDB3264390161	0	(200)	1,470.0000	(292,000.00)	(294,000.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0137)	0.0000	1	(0.1977)	02/04/2025
4180.T	01/15/2025	SDB3264390161	0	(200)	1,470.0000	(292,000.00)	(294,000.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0137)	0.0000	1	(0.1977)	02/04/2025
4180.T	01/15/2025	SDB3264390161	0	(300)	1,470.0000	(438,000.00)	(441,000.00)	0.0000	0.2270	(25.00)	0.00	2.7240	(3.0205)	0.0000	1	(0.2965)	02/04/2025
4180.T	01/15/2025	SDB3264390161	0	(700)	1,470.0000	(1,022,000.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.3560	(7.0479)	0.0000	1	(0.6919)	02/04/2025
4180.T	01/14/2025	SDB3264390161	0	(200)	1,472.0000	(292,000.00)	(294,400.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0164)	0.0000	1	(0.2004)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
APPIER GROUP CMN (Cont.)																	
4180.T	01/14/2025	SDB3264390161	0	(200)	1,472.0000	(292,000.00)	(294,400.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0164)	0.0000	1	(0.2004)	02/04/2025
4180.T	01/14/2025	SDB3264390161	0	(300)	1,472.0000	(438,000.00)	(441,600.00)	0.0000	0.2270	(25.00)	0.00	2.7240	(3.0247)	0.0000	1	(0.3007)	02/04/2025
4180.T	01/14/2025	SDB3264390161	0	(700)	1,472.0000	(1,022,000.00)	(1,030,400.00)	0.0000	0.2270	(25.00)	0.00	6.3560	(7.0575)	0.0000	1	(0.7015)	02/04/2025
4180.T	01/13/2025	SDB3264390161	0	(200)	1,449.0000	(292,000.00)	(289,800.00)	0.0000	0.2270	(25.00)	0.00	7.2640	(7.9397)	0.0000	4	(0.6757)	02/04/2025
4180.T	01/13/2025	SDB3264390161	0	(200)	1,449.0000	(292,000.00)	(289,800.00)	0.0000	0.2270	(25.00)	0.00	7.2640	(7.9397)	0.0000	4	(0.6757)	02/04/2025
4180.T	01/13/2025	SDB3264390161	0	(300)	1,449.0000	(438,000.00)	(434,700.00)	0.0000	0.2270	(25.00)	0.00	10.8960	(11.9096)	0.0000	4	(1.0136)	02/04/2025
4180.T	01/13/2025	SDB3264390161	0	(700)	1,449.0000	(1,022,000.00)	(1,014,300.00)	0.0000	0.2270	(25.00)	0.00	25.4240	(27.7890)	0.0000	4	(2.3650)	02/04/2025
4180.T	01/09/2025	SDB3264390161	0	(200)	1,457.0000	(292,000.00)	(291,400.00)	0.0000	0.2320	(25.00)	0.00	1.8560	(1.9959)	0.0000	1	(0.1399)	02/04/2025
4180.T	01/09/2025	SDB3264390161	0	(200)	1,457.0000	(292,000.00)	(291,400.00)	0.0000	0.2320	(25.00)	0.00	1.8560	(1.9959)	0.0000	1	(0.1399)	02/04/2025
4180.T	01/09/2025	SDB3264390161	0	(300)	1,457.0000	(438,000.00)	(437,100.00)	0.0000	0.2320	(25.00)	0.00	2.7840	(2.9938)	0.0000	1	(0.2098)	02/04/2025
4180.T	01/09/2025	SDB3264390161	0	(900)	1,457.0000	(1,314,000.00)	(1,311,300.00)	0.0000	0.2320	(25.00)	0.00	8.3520	(8.9815)	0.0000	1	(0.6295)	02/04/2025
4180.T	01/09/2025	SDB3264390161	0	(600)	1,457.0000	(876,000.00)	(874,200.00)	0.0000	0.2320	(25.00)	0.00	5.5680	(5.9877)	0.0000	1	(0.4197)	02/04/2025
4180.T	01/08/2025	SDB3264390161	0	(200)	1,424.0000	(292,000.00)	(284,800.00)	0.0000	0.2310	(25.00)	0.00	1.8480	(1.9507)	0.0000	1	(0.1027)	02/04/2025
4180.T	01/08/2025	SDB3264390161	0	(200)	1,424.0000	(292,000.00)	(284,800.00)	0.0000	0.2310	(25.00)	0.00	1.8480	(1.9507)	0.0000	1	(0.1027)	02/04/2025
4180.T	01/08/2025	SDB3264390161	0	(300)	1,424.0000	(438,000.00)	(427,200.00)	0.0000	0.2310	(25.00)	0.00	2.7720	(2.9260)	0.0000	1	(0.1540)	02/04/2025
4180.T	01/08/2025	SDB3264390161	0	(900)	1,424.0000	(1,314,000.00)	(1,281,600.00)	0.0000	0.2310	(25.00)	0.00	8.3160	(8.7781)	0.0000	1	(0.4621)	02/04/2025
4180.T	01/08/2025	SDB3264390161	0	(600)	1,424.0000	(876,000.00)	(854,400.00)	0.0000	0.2310	(25.00)	0.00	5.5440	(5.8521)	0.0000	1	(0.3081)	02/04/2025
4180.T	01/07/2025	SDB3264390161	0	(200)	1,460.0000	(292,000.00)	(292,000.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0000)	0.0000	1	(0.1840)	02/04/2025
4180.T	01/07/2025	SDB3264390161	0	(200)	1,460.0000	(292,000.00)	(292,000.00)	0.0000	0.2270	(25.00)	0.00	1.8160	(2.0000)	0.0000	1	(0.1840)	02/04/2025
4180.T	01/07/2025	SDB3264390161	0	(300)	1,460.0000	(438,000.00)	(438,000.00)	0.0000	0.2270	(25.00)	0.00	2.7240	(3.0000)	0.0000	1	(0.2760)	02/04/2025
4180.T	01/07/2025	SDB3264390161	0	(900)	1,460.0000	(1,314,000.00)	(1,314,000.00)	0.0000	0.2270	(25.00)	0.00	8.1720	(9.0000)	0.0000	1	(0.8280)	02/04/2025
4180.T	01/07/2025	SDB3264390161	0	(600)	1,460.0000	(876,000.00)	(876,000.00)	0.0000	0.2270	(25.00)	0.00	5.4480	(6.0000)	0.0000	1	(0.5520)	02/04/2025
TOTAL APPIER GROUP CMN												162.4160	(176.9041)	0.0000		(14.4881)	
ASAHI GROUP HOLDINGS LTD CMN																	
2502.T	01/17/2025	SDB3265670265	0	(43,500)	1,588.3000	(69,091,049.13)	(69,091,049.13)	0.0000	0.2270	(25.00)	0.00	429.6895	(473.2264)	0.0000	1	(43.5368)	02/04/2025
2502.T	01/17/2025	SDB3265670265	0	(3,000)	1,588.3000	(4,764,899.94)	(4,764,899.94)	0.0000	0.2270	(25.00)	0.00	29.6338	(32.6363)	0.0000	1	(3.0025)	02/04/2025
2502.T	01/07/2025	SDB3264583190	0	(4,000)	1,657.0000	(6,628,000.00)	(6,628,000.00)	0.0000	0.2270	(25.00)	0.00	41.2207	(45.3973)	0.0000	1	(4.1765)	02/04/2025
2502.T	01/07/2025	SDB3264583190	0	(4,600)	1,657.0000	(7,622,200.00)	(7,622,200.00)	0.0000	0.2270	(25.00)	0.00	47.4038	(52.2068)	0.0000	1	(4.8030)	02/04/2025
TOTAL ASAHI GROUP HOLDINGS LTD CMN												547.9478	(603.4668)	0.0000		(55.5189)	
ASICS CORP CMN																	
7936.T	01/17/2025	SDB3264453044	0	(4,300)	3,300.0000	(14,157,879.68)	(14,190,000.00)	0.0000	0.2270	(25.00)	0.00	88.0504	(97.1918)	0.0000	1	(9.1414)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(5,600)	3,300.0000	(18,028,528.07)	(18,480,000.00)	0.0000	0.2270	(25.00)	0.00	112.1226	(126.5753)	0.0000	1	(14.4527)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(14,800)	3,300.0000	(48,197,466.95)	(48,840,000.00)	0.0000	0.2270	(25.00)	0.00	299.7486	(334.5205)	0.0000	1	(34.7719)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(200)	3,300.0000	(637,658.55)	(660,000.00)	0.0000	0.2270	(25.00)	0.00	3.9657	(4.5205)	0.0000	1	(0.5548)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(1,400)	3,300.0000	(4,354,000.00)	(4,620,000.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.6438)	0.0000	1	(4.5655)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(2,900)	3,300.0000	(9,019,000.00)	(9,570,000.00)	0.0000	0.2270	(25.00)	0.00	56.0908	(65.5479)	0.0000	1	(9.4572)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(900)	3,300.0000	(2,799,000.00)	(2,970,000.00)	0.0000	0.2270	(25.00)	0.00	17.4075	(20.3425)	0.0000	1	(2.9350)	02/04/2025
7936.T	01/17/2025	SDB3264453044	0	(1,400)	3,300.0000	(4,354,000.00)	(4,620,000.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.6438)	0.0000	1	(4.5655)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(5,600)	3,224.0000	(18,028,528.07)	(18,054,400.00)	0.0000	0.2270	(25.00)	0.00	112.1226	(123.6603)	0.0000	1	(11.5376)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(14,800)	3,224.0000	(48,197,466.95)	(47,715,200.00)	0.0000	0.2270	(25.00)	0.00	299.7486	(326.8164)	0.0000	1	(27.0678)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(200)	3,224.0000	(637,658.55)	(644,800.00)	0.0000	0.2270	(25.00)	0.00	3.9657	(4.4164)	0.0000	1	(0.4507)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(1,400)	3,224.0000	(4,354,000.00)	(4,513,600.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(30.9151)	0.0000	1	(3.8368)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(2,900)	3,224.0000	(9,019,000.00)	(9,349,600.00)	0.0000	0.2270	(25.00)	0.00	56.0908	(64.0384)	0.0000	1	(7.9476)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(900)	3,224.0000	(2,799,000.00)	(2,901,600.00)	0.0000	0.2270	(25.00)	0.00	17.4075	(19.8740)	0.0000	1	(2.4665)	02/04/2025
7936.T	01/16/2025	SDB3264453044	0	(1,400)	3,224.0000	(4,354,000.00)	(4,513,600.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(30.9151)	0.0000	1	(3.8368)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(14,800)	3,251.0000	(48,197,466.95)	(48,114,800.00)	0.0000	0.2270	(25.00)	0.00	299.7486	(329.5534)	0.0000	1	(29.8048)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(200)	3,251.0000	(637,658.55)	(650,200.00)	0.0000	0.2270	(25.00)	0.00	3.9657	(4.4534)	0.0000	1	(0.4877)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(1,400)	3,251.0000	(4,354,000.00)	(4,551,400.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.1740)	0.0000	1	(4.0957)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(2,900)	3,251.0000	(9,019,000.00)	(9,427,900.00)	0.0000	0.2270	(25.00)	0.00	56.0908	(64.5747)	0.0000	1	(8.4839)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(900)	3,251.0000	(2,799,000.00)	(2,925,900.00)	0.0000	0.2270	(25.00)	0.00	17.4075	(20.0404)	0.0000	1	(2.6329)	02/04/2025
7936.T	01/15/2025	SDB3264453044	0	(1,400)	3,251.0000	(4,354,000.00)	(4,551,400.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.1740)	0.0000	1	(4.0957)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ASICS CORP CMN (Cont.)																	
7936.T	01/14/2025	SDB3264453044	0	(200)	3,252.0000	(637,658.55)	(650,400.00)	0.0000	0.2270	(25.00)	0.00	3.9657	(4.4548)	0.0000	1	(0.4891)	02/04/2025
7936.T	01/14/2025	SDB3264453044	0	(1,400)	3,252.0000	(4,354,000.00)	(4,552,800.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.1836)	0.0000	1	(4.1053)	02/04/2025
7936.T	01/14/2025	SDB3264453044	0	(2,900)	3,252.0000	(9,019,000.00)	(9,430,800.00)	0.0000	0.2270	(25.00)	0.00	56.0908	(64.5945)	0.0000	1	(8.5038)	02/04/2025
7936.T	01/14/2025	SDB3264453044	0	(900)	3,252.0000	(2,799,000.00)	(2,926,800.00)	0.0000	0.2270	(25.00)	0.00	17.4075	(20.0466)	0.0000	1	(2.6391)	02/04/2025
7936.T	01/14/2025	SDB3264453044	0	(1,400)	3,252.0000	(4,354,000.00)	(4,552,800.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(31.1836)	0.0000	1	(4.1053)	02/04/2025
7936.T	01/13/2025	SDB3264453044	0	(1,400)	3,116.0000	(4,354,000.00)	(4,362,400.00)	0.0000	0.2270	(25.00)	0.00	108.3132	(119.5178)	0.0000	4	(11.2046)	02/04/2025
7936.T	01/13/2025	SDB3264453044	0	(2,900)	3,116.0000	(9,019,000.00)	(9,036,400.00)	0.0000	0.2270	(25.00)	0.00	224.3631	(247.5726)	0.0000	4	(23.2095)	02/04/2025
7936.T	01/13/2025	SDB3264453044	0	(900)	3,116.0000	(2,799,000.00)	(2,804,400.00)	0.0000	0.2270	(25.00)	0.00	69.6299	(76.8329)	0.0000	4	(7.2030)	02/04/2025
7936.T	01/13/2025	SDB3264453044	0	(1,400)	3,116.0000	(4,354,000.00)	(4,362,400.00)	0.0000	0.2270	(25.00)	0.00	108.3132	(119.5178)	0.0000	4	(11.2046)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(1,400)	3,078.0000	(4,354,000.00)	(4,309,200.00)	0.0000	0.2320	(25.00)	0.00	27.6747	(29.5151)	0.0000	1	(1.8403)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(2,900)	3,078.0000	(9,019,000.00)	(8,926,200.00)	0.0000	0.2320	(25.00)	0.00	57.3262	(61.1384)	0.0000	1	(3.8121)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(900)	3,078.0000	(2,799,000.00)	(2,770,200.00)	0.0000	0.2320	(25.00)	0.00	17.7909	(18.9740)	0.0000	1	(1.1831)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(1,400)	3,078.0000	(4,354,000.00)	(4,309,200.00)	0.0000	0.2320	(25.00)	0.00	27.6747	(29.5151)	0.0000	1	(1.8403)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(1,900)	3,078.0000	(5,909,000.00)	(5,848,200.00)	0.0000	0.2320	(25.00)	0.00	37.5586	(40.0562)	0.0000	1	(2.4976)	02/04/2025
7936.T	01/09/2025	SDB3264453044	0	(1,700)	3,078.0000	(5,287,000.00)	(5,232,600.00)	0.0000	0.2320	(25.00)	0.00	33.6050	(35.8397)	0.0000	1	(2.2347)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(1,400)	3,059.0000	(4,354,000.00)	(4,282,600.00)	0.0000	0.2310	(25.00)	0.00	27.5555	(29.3329)	0.0000	1	(1.7774)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(2,900)	3,059.0000	(9,019,000.00)	(8,871,100.00)	0.0000	0.2310	(25.00)	0.00	57.0792	(60.7610)	0.0000	1	(3.6818)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(900)	3,059.0000	(2,799,000.00)	(2,753,100.00)	0.0000	0.2310	(25.00)	0.00	17.7142	(18.8568)	0.0000	1	(1.1426)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(1,400)	3,059.0000	(4,354,000.00)	(4,282,600.00)	0.0000	0.2310	(25.00)	0.00	27.5555	(29.3329)	0.0000	1	(1.7774)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(1,900)	3,059.0000	(5,909,000.00)	(5,812,100.00)	0.0000	0.2310	(25.00)	0.00	37.3967	(39.8089)	0.0000	1	(2.4122)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(2,700)	3,059.0000	(8,397,000.00)	(8,259,300.00)	0.0000	0.2310	(25.00)	0.00	53.1427	(56.5705)	0.0000	1	(3.4279)	02/04/2025
7936.T	01/08/2025	SDB3264453044	0	(400)	3,059.0000	(1,244,000.00)	(1,223,600.00)	0.0000	0.2310	(25.00)	0.00	7.8730	(8.3808)	0.0000	1	(0.5078)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(1,400)	3,110.0000	(4,354,000.00)	(4,354,000.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(29.8219)	0.0000	1	(2.7436)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(2,900)	3,110.0000	(9,019,000.00)	(9,019,000.00)	0.0000	0.2270	(25.00)	0.00	56.0908	(61.7740)	0.0000	1	(5.6832)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(900)	3,110.0000	(2,799,000.00)	(2,799,000.00)	0.0000	0.2270	(25.00)	0.00	17.4075	(19.1712)	0.0000	1	(1.7638)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(1,400)	3,110.0000	(4,354,000.00)	(4,354,000.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(29.8219)	0.0000	1	(2.7436)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(1,900)	3,110.0000	(5,909,000.00)	(5,909,000.00)	0.0000	0.2270	(25.00)	0.00	36.7491	(40.4726)	0.0000	1	(3.7235)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(2,700)	3,110.0000	(8,397,000.00)	(8,397,000.00)	0.0000	0.2270	(25.00)	0.00	52.2224	(57.5137)	0.0000	1	(5.2913)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(400)	3,110.0000	(1,244,000.00)	(1,244,000.00)	0.0000	0.2270	(25.00)	0.00	7.7367	(8.5205)	0.0000	1	(0.7839)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(600)	3,110.0000	(1,866,000.00)	(1,866,000.00)	0.0000	0.2270	(25.00)	0.00	11.6050	(12.7808)	0.0000	1	(1.1758)	02/04/2025
7936.T	01/07/2025	SDB3264453044	0	(1,400)	3,110.0000	(4,354,000.00)	(4,354,000.00)	0.0000	0.2270	(25.00)	0.00	27.0783	(29.8219)	0.0000	1	(2.7436)	02/04/2025
TOTAL ASICS CORP CMN												2,941.6364	(3,256.2767)	0.0000		(314.6403)	
BANDAI NAMCO HOLDINGS CMN																	
7832.T	01/09/2025	SDB3264178790	0	(100)	3,658.0000	(377,900.00)	(365,800.00)	0.0000	0.2320	(25.00)	0.00	2.4020	(2.5055)	0.0000	1	(0.1035)	02/04/2025
7832.T	01/09/2025	SDB3264178790	0	(300)	3,658.0000	(1,133,700.00)	(1,097,400.00)	0.0000	0.2320	(25.00)	0.00	7.2060	(7.5164)	0.0000	1	(0.3105)	02/04/2025
7832.T	01/09/2025	SDB3264178790	0	(800)	3,658.0000	(3,023,200.00)	(2,926,400.00)	0.0000	0.2320	(25.00)	0.00	19.2160	(20.0438)	0.0000	1	(0.8279)	02/04/2025
7832.T	01/09/2025	SDB3264178790	0	(1,700)	3,658.0000	(6,424,300.00)	(6,218,600.00)	0.0000	0.2320	(25.00)	0.00	40.8339	(42.5932)	0.0000	1	(1.7592)	02/04/2025
7832.T	01/09/2025	SDB3264178790	0	(1,200)	3,658.0000	(4,534,800.00)	(4,389,600.00)	0.0000	0.2320	(25.00)	0.00	28.8239	(30.0658)	0.0000	1	(1.2418)	02/04/2025
7832.T	01/09/2025	SDB3264178790	0	(400)	3,658.0000	(1,511,600.00)	(1,463,200.00)	0.0000	0.2320	(25.00)	0.00	9.6080	(10.0219)	0.0000	1	(0.4139)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(100)	3,714.0000	(377,900.00)	(371,400.00)	0.0000	0.2310	(25.00)	0.00	2.3916	(2.5438)	0.0000	1	(0.1522)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(300)	3,714.0000	(1,133,700.00)	(1,114,200.00)	0.0000	0.2310	(25.00)	0.00	7.1749	(7.6315)	0.0000	1	(0.4566)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(800)	3,714.0000	(3,023,200.00)	(2,971,200.00)	0.0000	0.2310	(25.00)	0.00	19.1331	(20.3507)	0.0000	1	(1.2176)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(1,700)	3,714.0000	(6,424,300.00)	(6,313,800.00)	0.0000	0.2310	(25.00)	0.00	40.6579	(43.2452)	0.0000	1	(2.5873)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(1,200)	3,714.0000	(4,534,800.00)	(4,456,800.00)	0.0000	0.2310	(25.00)	0.00	28.6997	(30.5260)	0.0000	1	(1.8263)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(2,600)	3,714.0000	(9,825,400.00)	(9,656,400.00)	0.0000	0.2310	(25.00)	0.00	62.1827	(66.1397)	0.0000	1	(3.9571)	02/04/2025
7832.T	01/08/2025	SDB3264178790	0	(1,400)	3,714.0000	(5,290,600.00)	(5,199,600.00)	0.0000	0.2310	(25.00)	0.00	33.4830	(35.6137)	0.0000	1	(2.1307)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(100)	3,779.0000	(377,900.00)	(377,900.00)	0.0000	0.2270	(25.00)	0.00	2.3502	(2.5884)	0.0000	1	(0.2381)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(300)	3,779.0000	(1,133,700.00)	(1,133,700.00)	0.0000	0.2270	(25.00)	0.00	7.0507	(7.7651)	0.0000	1	(0.7144)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(800)	3,779.0000	(3,023,200.00)	(3,023,200.00)	0.0000	0.2270	(25.00)	0.00	18.8018	(20.7068)	0.0000	1	(1.9050)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(1,700)	3,779.0000	(6,424,300.00)	(6,424,300.00)	0.0000	0.2270	(25.00)	0.00	39.9539	(44.0021)	0.0000	1	(4.0482)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(1,200)	3,779.0000	(4,534,800.00)	(4,534,800.00)	0.0000	0.2270	(25.00)	0.00	28.2027	(31.0603)	0.0000	1	(2.8575)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(2,600)	3,779.0000	(9,825,400.00)	(9,825,400.00)	0.0000	0.2270	(25.00)	0.00	61.1059	(67.2973)	0.0000	1	(6.1913)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
BANDAI NAMCO HOLDINGS CMN (Cont.)																	
7832.T	01/07/2025	SDB3264178790	0	(4,900)	3,779.0000	(18,517,100.00)	(18,517,100.00)	0.0000	0.2270	(25.00)	0.00	115.1611	(126.8295)	0.0000	1	(11.6683)	02/04/2025
7832.T	01/07/2025	SDB3264178790	0	(2,500)	3,779.0000	(9,447,500.00)	(9,447,500.00)	0.0000	0.2270	(25.00)	0.00	58.7557	(64.7089)	0.0000	1	(5.9532)	02/04/2025
TOTAL BANDAI NAMCO HOLDINGS CMN												633.1947	(683.7555)	0.0000		(50.5607)	
CAPCOM CO., LTD. CMN																	
9697.T	01/17/2025	SDB3261285267	0	(1,200)	3,357.0000	(4,168,800.00)	(4,028,400.00)	0.0000	0.2270	(25.00)	0.00	25.9265	(27.5918)	0.0000	1	(1.6653)	02/04/2025
9697.T	01/17/2025	SDB3261285267	0	(200)	3,357.0000	(694,800.00)	(671,400.00)	0.0000	0.2270	(25.00)	0.00	4.3211	(4.5986)	0.0000	1	(0.2775)	02/04/2025
9697.T	01/17/2025	SDB3261285267	0	(6,300)	3,357.0000	(21,886,200.00)	(21,149,100.00)	0.0000	0.2270	(25.00)	0.00	136.1142	(144.8568)	0.0000	1	(8.7427)	02/04/2025
9697.T	01/17/2025	SDB3261285267	0	(2,700)	3,357.0000	(9,379,800.00)	(9,063,900.00)	0.0000	0.2270	(25.00)	0.00	58.3346	(62.0815)	0.0000	1	(3.7469)	02/04/2025
9697.T	01/17/2025	SDB3261285267	0	(8,400)	3,357.0000	(29,181,600.00)	(28,198,800.00)	0.0000	0.2270	(25.00)	0.00	181.4856	(193.1425)	0.0000	1	(11.6569)	02/04/2025
9697.T	01/16/2025	SDB3261285267	0	(1,200)	3,292.0000	(4,168,800.00)	(3,950,400.00)	0.0000	0.2270	(25.00)	0.00	25.9265	(27.0575)	0.0000	1	(1.1310)	02/04/2025
9697.T	01/16/2025	SDB3261285267	0	(200)	3,292.0000	(694,800.00)	(658,400.00)	0.0000	0.2270	(25.00)	0.00	4.3211	(4.5096)	0.0000	1	(0.1885)	02/04/2025
9697.T	01/16/2025	SDB3261285267	0	(6,300)	3,292.0000	(21,886,200.00)	(20,739,600.00)	0.0000	0.2270	(25.00)	0.00	136.1142	(142.0521)	0.0000	1	(5.9379)	02/04/2025
9697.T	01/16/2025	SDB3261285267	0	(2,700)	3,292.0000	(9,379,800.00)	(8,888,400.00)	0.0000	0.2270	(25.00)	0.00	58.3346	(60.8795)	0.0000	1	(2.5448)	02/04/2025
9697.T	01/16/2025	SDB3261285267	0	(8,400)	3,292.0000	(29,181,600.00)	(27,652,800.00)	0.0000	0.2270	(25.00)	0.00	181.4856	(189.4027)	0.0000	1	(7.9172)	02/04/2025
9697.T	01/15/2025	SDB3261285267	0	(1,200)	3,337.0000	(4,168,800.00)	(4,004,400.00)	0.0000	0.2270	(25.00)	0.00	25.9265	(27.4274)	0.0000	1	(1.5009)	02/04/2025
9697.T	01/15/2025	SDB3261285267	0	(200)	3,337.0000	(694,800.00)	(667,400.00)	0.0000	0.2270	(25.00)	0.00	4.3211	(4.5712)	0.0000	1	(0.2501)	02/04/2025
9697.T	01/15/2025	SDB3261285267	0	(6,300)	3,337.0000	(21,886,200.00)	(21,023,100.00)	0.0000	0.2270	(25.00)	0.00	136.1142	(143.9938)	0.0000	1	(7.8777)	02/04/2025
9697.T	01/15/2025	SDB3261285267	0	(2,700)	3,337.0000	(9,379,800.00)	(9,009,900.00)	0.0000	0.2270	(25.00)	0.00	58.3346	(61.7116)	0.0000	1	(3.3770)	02/04/2025
9697.T	01/15/2025	SDB3261285267	0	(8,400)	3,337.0000	(29,181,600.00)	(28,030,800.00)	0.0000	0.2270	(25.00)	0.00	181.4856	(191.9918)	0.0000	1	(10.5062)	02/04/2025
9697.T	01/14/2025	SDB3261285267	0	(1,200)	3,368.0000	(4,168,800.00)	(4,041,600.00)	0.0000	0.2270	(25.00)	0.00	25.9265	(27.6822)	0.0000	1	(1.7557)	02/04/2025
9697.T	01/14/2025	SDB3261285267	0	(200)	3,368.0000	(694,800.00)	(673,600.00)	0.0000	0.2270	(25.00)	0.00	4.3211	(4.6137)	0.0000	1	(0.2926)	02/04/2025
9697.T	01/14/2025	SDB3261285267	0	(6,300)	3,368.0000	(21,886,200.00)	(21,218,400.00)	0.0000	0.2270	(25.00)	0.00	136.1142	(145.3315)	0.0000	1	(9.2173)	02/04/2025
9697.T	01/14/2025	SDB3261285267	0	(2,700)	3,368.0000	(9,379,800.00)	(9,093,600.00)	0.0000	0.2270	(25.00)	0.00	58.3346	(62.2849)	0.0000	1	(3.9503)	02/04/2025
9697.T	01/14/2025	SDB3261285267	0	(8,400)	3,368.0000	(29,181,600.00)	(28,291,200.00)	0.0000	0.2270	(25.00)	0.00	181.4856	(193.7753)	0.0000	1	(12.2898)	02/04/2025
9697.T	01/13/2025	SDB3261285267	0	(1,200)	3,378.0000	(4,168,800.00)	(4,053,600.00)	0.0000	0.2270	(25.00)	0.00	103.7060	(111.0575)	0.0000	4	(7.3515)	02/04/2025
9697.T	01/13/2025	SDB3261285267	0	(200)	3,378.0000	(694,800.00)	(675,600.00)	0.0000	0.2270	(25.00)	0.00	17.2843	(18.5096)	0.0000	4	(1.2252)	02/04/2025
9697.T	01/13/2025	SDB3261285267	0	(6,300)	3,378.0000	(21,886,200.00)	(21,281,400.00)	0.0000	0.2270	(25.00)	0.00	544.4567	(583.0521)	0.0000	4	(38.5954)	02/04/2025
9697.T	01/13/2025	SDB3261285267	0	(2,700)	3,378.0000	(9,379,800.00)	(9,120,600.00)	0.0000	0.2270	(25.00)	0.00	233.3386	(249.8795)	0.0000	4	(16.5409)	02/04/2025
9697.T	01/13/2025	SDB3261285267	0	(8,400)	3,378.0000	(29,181,600.00)	(28,375,200.00)	0.0000	0.2270	(25.00)	0.00	725.9423	(777.4027)	0.0000	4	(51.4605)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(1,200)	3,398.0000	(4,168,800.00)	(4,077,600.00)	0.0000	0.2320	(25.00)	0.00	26.4976	(27.9288)	0.0000	1	(1.4312)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(200)	3,398.0000	(694,800.00)	(679,600.00)	0.0000	0.2320	(25.00)	0.00	4.4163	(4.6548)	0.0000	1	(0.2385)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(6,300)	3,398.0000	(21,886,200.00)	(21,407,400.00)	0.0000	0.2320	(25.00)	0.00	139.1123	(146.6260)	0.0000	1	(7.5137)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(2,700)	3,398.0000	(9,379,800.00)	(9,174,600.00)	0.0000	0.2320	(25.00)	0.00	59.6196	(62.8397)	0.0000	1	(3.2202)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(1,600)	3,398.0000	(5,558,400.00)	(5,436,800.00)	0.0000	0.2320	(25.00)	0.00	35.3301	(37.2384)	0.0000	1	(1.9083)	02/04/2025
9697.T	01/09/2025	SDB3261285267	0	(8,400)	3,398.0000	(29,181,600.00)	(28,543,200.00)	0.0000	0.2320	(25.00)	0.00	185.4830	(195.5014)	0.0000	1	(10.0183)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(1,200)	3,371.0000	(4,168,800.00)	(4,045,200.00)	0.0000	0.2310	(25.00)	0.00	26.3834	(27.7068)	0.0000	1	(1.3235)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(200)	3,371.0000	(694,800.00)	(674,200.00)	0.0000	0.2310	(25.00)	0.00	4.3972	(4.6178)	0.0000	1	(0.2206)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(6,300)	3,371.0000	(21,886,200.00)	(21,237,300.00)	0.0000	0.2310	(25.00)	0.00	138.5127	(145.4610)	0.0000	1	(6.9483)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(2,700)	3,371.0000	(9,379,800.00)	(9,101,700.00)	0.0000	0.2310	(25.00)	0.00	59.3626	(62.3404)	0.0000	1	(2.9778)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(1,600)	3,371.0000	(5,558,400.00)	(5,393,600.00)	0.0000	0.2310	(25.00)	0.00	35.1778	(36.9425)	0.0000	1	(1.7646)	02/04/2025
9697.T	01/08/2025	SDB3261285267	0	(8,400)	3,371.0000	(29,181,600.00)	(28,316,400.00)	0.0000	0.2310	(25.00)	0.00	184.6836	(193.9479)	0.0000	1	(9.2644)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(1,200)	3,474.0000	(4,168,800.00)	(4,168,800.00)	0.0000	0.2270	(25.00)	0.00	25.9265	(28.5534)	0.0000	1	(2.6269)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(200)	3,474.0000	(694,800.00)	(694,800.00)	0.0000	0.2270	(25.00)	0.00	4.3211	(4.7589)	0.0000	1	(0.4378)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(6,300)	3,474.0000	(21,886,200.00)	(21,886,200.00)	0.0000	0.2270	(25.00)	0.00	136.1142	(149.9055)	0.0000	1	(13.7913)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(2,700)	3,474.0000	(9,379,800.00)	(9,379,800.00)	0.0000	0.2270	(25.00)	0.00	58.3346	(64.2452)	0.0000	1	(5.9106)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(1,600)	3,474.0000	(5,558,400.00)	(5,558,400.00)	0.0000	0.2270	(25.00)	0.00	34.5687	(38.0712)	0.0000	1	(3.5026)	02/04/2025
9697.T	01/07/2025	SDB3261285267	0	(8,400)	3,474.0000	(29,181,600.00)	(29,181,600.00)	0.0000	0.2270	(25.00)	0.00	181.4856	(199.8740)	0.0000	1	(18.3884)	02/04/2025
TOTAL CAPCOM CO., LTD. CMN												4,589.1826	(4,890.6712)	0.0000		(301.4887)	
CERES CMN																	
3696.T	01/17/2025	SDB3264255529	0	(200)	2,735.0000	(558,363.70)	(547,000.00)	0.0000	0.2270	(249.19)	0.00	3.4726	(37.3449)	0.0000	1	(33.8723)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(100)	2,735.0000	(274,782.14)	(273,500.00)	0.0000	0.2270	(249.19)	0.00	1.7089	(18.6724)	0.0000	1	(16.9635)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CERES CMN (Cont.)																	
3696.T	01/17/2025	SDB3264255529	0	(100)	2,735.0000	(310,500.00)	(273,500.00)	0.0000	0.2270	(249.19)	0.00	1.9311	(18.6724)	0.0000	1	(16.7414)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(200)	2,735.0000	(621,000.00)	(547,000.00)	0.0000	0.2270	(249.19)	0.00	3.8621	(37.3449)	0.0000	1	(33.4828)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(100)	2,735.0000	(310,500.00)	(273,500.00)	0.0000	0.2270	(249.19)	0.00	1.9311	(18.6724)	0.0000	1	(16.7414)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(400)	2,735.0000	(1,242,000.00)	(1,094,000.00)	0.0000	0.2270	(249.19)	0.00	7.7242	(74.6898)	0.0000	1	(66.9656)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(800)	2,735.0000	(2,484,000.00)	(2,188,000.00)	0.0000	0.2270	(249.19)	0.00	15.4484	(149.3796)	0.0000	1	(133.9311)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(200)	2,735.0000	(621,000.00)	(547,000.00)	0.0000	0.2270	(249.19)	0.00	3.8621	(37.3449)	0.0000	1	(33.4828)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(400)	2,735.0000	(1,242,000.00)	(1,094,000.00)	0.0000	0.2270	(249.19)	0.00	7.7242	(74.6898)	0.0000	1	(66.9656)	02/04/2025
3696.T	01/17/2025	SDB3264255529	0	(800)	2,735.0000	(2,484,000.00)	(2,188,000.00)	0.0000	0.2270	(249.19)	0.00	15.4484	(149.3796)	0.0000	1	(133.9311)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(100)	2,833.0000	(274,782.14)	(283,300.00)	0.0000	0.2270	(249.19)	0.00	1.7089	(19.3415)	0.0000	1	(17.6326)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(100)	2,833.0000	(310,500.00)	(283,300.00)	0.0000	0.2270	(249.19)	0.00	1.9311	(19.3415)	0.0000	1	(17.4105)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(200)	2,833.0000	(621,000.00)	(566,600.00)	0.0000	0.2270	(249.19)	0.00	3.8621	(38.6830)	0.0000	1	(34.8209)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(100)	2,833.0000	(310,500.00)	(283,300.00)	0.0000	0.2270	(249.19)	0.00	1.9311	(19.3415)	0.0000	1	(17.4105)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(400)	2,833.0000	(1,242,000.00)	(1,133,200.00)	0.0000	0.2270	(249.19)	0.00	7.7242	(77.3660)	0.0000	1	(69.6418)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(800)	2,833.0000	(2,484,000.00)	(2,266,400.00)	0.0000	0.2270	(249.19)	0.00	15.4484	(154.7321)	0.0000	1	(139.2837)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(200)	2,833.0000	(621,000.00)	(566,600.00)	0.0000	0.2270	(249.19)	0.00	3.8621	(38.6830)	0.0000	1	(34.8209)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(400)	2,833.0000	(1,242,000.00)	(1,133,200.00)	0.0000	0.2270	(249.19)	0.00	7.7242	(77.3660)	0.0000	1	(69.6418)	02/04/2025
3696.T	01/16/2025	SDB3264255529	0	(800)	2,833.0000	(2,484,000.00)	(2,266,400.00)	0.0000	0.2270	(249.19)	0.00	15.4484	(154.7321)	0.0000	1	(139.2837)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(100)	2,762.0000	(310,500.00)	(276,200.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(19.1700)	0.0000	1	(17.2390)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(200)	2,762.0000	(621,000.00)	(552,400.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(38.3401)	0.0000	1	(34.4780)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(100)	2,762.0000	(310,500.00)	(276,200.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(19.1700)	0.0000	1	(17.2390)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(400)	2,762.0000	(1,242,000.00)	(1,104,800.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(76.6802)	0.0000	1	(68.9560)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(800)	2,762.0000	(2,484,000.00)	(2,209,600.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(153.3603)	0.0000	1	(137.9119)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(200)	2,762.0000	(621,000.00)	(552,400.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(38.3401)	0.0000	1	(34.4780)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(400)	2,762.0000	(1,242,000.00)	(1,104,800.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(76.6802)	0.0000	1	(68.9560)	02/04/2025
3696.T	01/15/2025	SDB3264255529	0	(800)	2,762.0000	(2,484,000.00)	(2,209,600.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(153.3603)	0.0000	1	(137.9119)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(100)	2,816.0000	(310,500.00)	(281,600.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(19.5448)	0.0000	1	(17.6138)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(200)	2,816.0000	(621,000.00)	(563,200.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(39.0897)	0.0000	1	(35.2276)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(100)	2,816.0000	(310,500.00)	(281,600.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(19.5448)	0.0000	1	(17.6138)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(400)	2,816.0000	(1,242,000.00)	(1,126,400.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(78.1794)	0.0000	1	(70.4551)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(800)	2,816.0000	(2,484,000.00)	(2,252,800.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(156.3587)	0.0000	1	(140.9103)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(200)	2,816.0000	(621,000.00)	(563,200.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(39.0897)	0.0000	1	(35.2276)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(400)	2,816.0000	(1,242,000.00)	(1,126,400.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(78.1794)	0.0000	1	(70.4551)	02/04/2025
3696.T	01/14/2025	SDB3264255529	0	(800)	2,816.0000	(2,484,000.00)	(2,252,800.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(156.3587)	0.0000	1	(140.9103)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(100)	2,851.0000	(310,500.00)	(285,100.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(79.1510)	0.0000	4	(71.4268)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(200)	2,851.0000	(621,000.00)	(570,200.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(158.3021)	0.0000	4	(142.8536)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(100)	2,851.0000	(310,500.00)	(285,100.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(79.1510)	0.0000	4	(71.4268)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(400)	2,851.0000	(1,242,000.00)	(1,140,400.00)	0.0000	0.2270	(253.33)	0.00	30.8969	(316.6042)	0.0000	4	(285.7073)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(800)	2,851.0000	(2,484,000.00)	(2,280,800.00)	0.0000	0.2270	(253.33)	0.00	61.7938	(633.2083)	0.0000	4	(571.4146)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(200)	2,851.0000	(621,000.00)	(570,200.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(158.3021)	0.0000	4	(142.8536)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(400)	2,851.0000	(1,242,000.00)	(1,140,400.00)	0.0000	0.2270	(253.33)	0.00	30.8969	(316.6042)	0.0000	4	(285.7073)	02/04/2025
3696.T	01/13/2025	SDB3264255529	0	(800)	2,851.0000	(2,484,000.00)	(2,280,800.00)	0.0000	0.2270	(253.33)	0.00	61.7938	(633.2083)	0.0000	4	(571.4146)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(100)	2,937.0000	(310,500.00)	(293,700.00)	0.0000	0.2320	(253.33)	0.00	1.9736	(20.3847)	0.0000	1	(18.4111)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(200)	2,937.0000	(621,000.00)	(587,400.00)	0.0000	0.2320	(253.33)	0.00	3.9472	(40.7693)	0.0000	1	(36.8221)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(100)	2,937.0000	(310,500.00)	(293,700.00)	0.0000	0.2320	(253.33)	0.00	1.9736	(20.3847)	0.0000	1	(18.4111)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(400)	2,937.0000	(1,242,000.00)	(1,174,800.00)	0.0000	0.2320	(253.33)	0.00	7.8944	(81.5386)	0.0000	1	(73.6443)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(800)	2,937.0000	(2,484,000.00)	(2,349,600.00)	0.0000	0.2320	(253.33)	0.00	15.7887	(163.0772)	0.0000	1	(147.2885)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(200)	2,937.0000	(621,000.00)	(587,400.00)	0.0000	0.2320	(253.33)	0.00	3.9472	(40.7693)	0.0000	1	(36.8221)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(400)	2,937.0000	(1,242,000.00)	(1,174,800.00)	0.0000	0.2320	(253.33)	0.00	7.8944	(81.5386)	0.0000	1	(73.6443)	02/04/2025
3696.T	01/09/2025	SDB3264255529	0	(800)	2,937.0000	(2,484,000.00)	(2,349,600.00)	0.0000	0.2320	(253.33)	0.00	15.7887	(163.0772)	0.0000	1	(147.2885)	02/04/2025
3696.T	01/08/2025	SDB3264255529	0	(100)	3,115.0000	(310,500.00)	(311,500.00)	0.0000	0.2310	(253.33)	0.00	1.9651	(21.6201)	0.0000	1	(19.6550)	02/04/2025
3696.T	01/08/2025	SDB3264255529	0	(200)	3,115.0000	(621,000.00)	(623,000.00)	0.0000	0.2								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CERES CMN (Cont.)																	
3696.T	01/08/2025	SDB3264255529	0	(800)	3.115.0000	(2,484,000.00)	(2,492,000.00)	0.0000	0.2310	(253.33)	0.00	15.7207	(172.9607)	0.0000	1	(157.2401)	02/04/2025
3696.T	01/08/2025	SDB3264255529	0	(200)	3.115.0000	(621,000.00)	(623,000.00)	0.0000	0.2310	(253.33)	0.00	3.9302	(43.2402)	0.0000	1	(39.3100)	02/04/2025
3696.T	01/08/2025	SDB3264255529	0	(400)	3.115.0000	(1,242,000.00)	(1,246,000.00)	0.0000	0.2310	(253.33)	0.00	7.8603	(86.4804)	0.0000	1	(78.6200)	02/04/2025
3696.T	01/08/2025	SDB3264255529	0	(800)	3.115.0000	(2,484,000.00)	(2,492,000.00)	0.0000	0.2310	(253.33)	0.00	15.7207	(172.9607)	0.0000	1	(157.2401)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(100)	3.105.0000	(310,500.00)	(310,500.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(21.5507)	0.0000	1	(19.6196)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(200)	3.105.0000	(621,000.00)	(621,000.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(43.1014)	0.0000	1	(39.2393)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(100)	3.105.0000	(310,500.00)	(310,500.00)	0.0000	0.2270	(253.33)	0.00	1.9311	(21.5507)	0.0000	1	(19.6196)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(400)	3.105.0000	(1,242,000.00)	(1,242,000.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(86.2027)	0.0000	1	(78.4785)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(800)	3.105.0000	(2,484,000.00)	(2,484,000.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(172.4055)	0.0000	1	(156.9570)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(200)	3.105.0000	(621,000.00)	(621,000.00)	0.0000	0.2270	(253.33)	0.00	3.8621	(43.1014)	0.0000	1	(39.2393)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(400)	3.105.0000	(1,242,000.00)	(1,242,000.00)	0.0000	0.2270	(253.33)	0.00	7.7242	(86.2027)	0.0000	1	(78.4785)	02/04/2025
3696.T	01/07/2025	SDB3264255529	0	(800)	3.105.0000	(2,484,000.00)	(2,484,000.00)	0.0000	0.2270	(253.33)	0.00	15.4484	(172.4055)	0.0000	1	(156.9570)	02/04/2025
TOTAL CERES CMN												646.4353	(6,658.4179)	0.0000		(6,011.9826)	
CHUBU ELECTRIC POWER COMPANY CMN																	
9502.T	01/14/2025	SDB3264753532	0	(700)	1.617.0000	(1,158,850.00)	(1,131,900.00)	0.0000	0.2270	(25.00)	0.00	7.2071	(7.7527)	0.0000	1	(0.5456)	02/04/2025
9502.T	01/13/2025	SDB3264753532	0	(1,400)	1.642.5000	(2,317,700.00)	(2,299,500.00)	0.0000	0.2270	(25.00)	0.00	57.6568	(63.0000)	0.0000	4	(5.3432)	02/04/2025
9502.T	01/13/2025	SDB3264753532	0	(300)	1.642.5000	(496,650.00)	(492,750.00)	0.0000	0.2270	(25.00)	0.00	12.3550	(13.5000)	0.0000	4	(1.1450)	02/04/2025
9502.T	01/09/2025	SDB3264753532	0	(1,400)	1.643.0000	(2,317,700.00)	(2,300,200.00)	0.0000	0.2320	(25.00)	0.00	14.7317	(15.7548)	0.0000	1	(1.0231)	02/04/2025
9502.T	01/09/2025	SDB3264753532	0	(3,800)	1.643.0000	(6,290,900.00)	(6,243,400.00)	0.0000	0.2320	(25.00)	0.00	39.9860	(42.7630)	0.0000	1	(2.7770)	02/04/2025
9502.T	01/08/2025	SDB3264753532	0	(1,400)	1.652.5000	(2,317,700.00)	(2,313,500.00)	0.0000	0.2310	(25.00)	0.00	14.6682	(15.8459)	0.0000	1	(1.1777)	02/04/2025
9502.T	01/08/2025	SDB3264753532	0	(4,100)	1.652.5000	(6,787,550.00)	(6,775,250.00)	0.0000	0.2310	(25.00)	0.00	42.9568	(46.4058)	0.0000	1	(3.4490)	02/04/2025
9502.T	01/07/2025	SDB3264753532	0	(1,400)	1.655.5000	(2,317,700.00)	(2,317,700.00)	0.0000	0.2270	(25.00)	0.00	14.4142	(15.8747)	0.0000	1	(1.4605)	02/04/2025
9502.T	01/07/2025	SDB3264753532	0	(5,100)	1.655.5000	(8,443,050.00)	(8,443,050.00)	0.0000	0.2270	(25.00)	0.00	52.5088	(57.8291)	0.0000	1	(5.3203)	02/04/2025
TOTAL CHUBU ELECTRIC POWER COMPANY CMN												256.4846	(278.7260)	0.0000		(22.2415)	
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN																	
9504.T	01/17/2025	SDB3260427169	0	(200)	835.0000	(182,380.00)	(167,000.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1438)	0.0000	1	(0.0096)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(200)	835.0000	(182,380.00)	(167,000.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1438)	0.0000	1	(0.0096)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(800)	835.0000	(729,520.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.5753)	0.0000	1	(0.0383)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(700)	835.0000	(638,330.00)	(584,500.00)	0.0000	0.2270	(25.00)	0.00	3.9699	(4.0034)	0.0000	1	(0.0335)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(1,000)	835.0000	(911,900.00)	(835,000.00)	0.0000	0.2270	(25.00)	0.00	5.6713	(5.7192)	0.0000	1	(0.0479)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(1,400)	835.0000	(1,276,660.00)	(1,169,000.00)	0.0000	0.2270	(25.00)	0.00	7.9398	(8.0068)	0.0000	1	(0.0671)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(400)	835.0000	(364,760.00)	(334,000.00)	0.0000	0.2270	(25.00)	0.00	2.2685	(2.2877)	0.0000	1	(0.0192)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(600)	835.0000	(547,140.00)	(501,000.00)	0.0000	0.2270	(25.00)	0.00	3.4028	(3.4315)	0.0000	1	(0.0287)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(800)	835.0000	(729,520.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.5753)	0.0000	1	(0.0383)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(300)	835.0000	(273,570.00)	(250,500.00)	0.0000	0.2270	(25.00)	0.00	1.7014	(1.7158)	0.0000	1	(0.0144)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(200)	835.0000	(182,380.00)	(167,000.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1438)	0.0000	1	(0.0096)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(6,900)	835.0000	(6,292,110.00)	(5,761,500.00)	0.0000	0.2270	(25.00)	0.00	39.1318	(39.4623)	0.0000	1	(0.3306)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(10,100)	835.0000	(9,210,190.00)	(8,433,500.00)	0.0000	0.2270	(25.00)	0.00	57.2798	(57.7637)	0.0000	1	(0.4839)	02/04/2025
9504.T	01/17/2025	SDB3260427169	0	(1,500)	835.0000	(1,367,850.00)	(1,252,500.00)	0.0000	0.2270	(25.00)	0.00	8.5069	(8.5788)	0.0000	1	(0.0719)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(200)	834.7000	(182,380.00)	(166,940.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1434)	0.0000	1	(0.0092)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(200)	834.7000	(182,380.00)	(166,940.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1434)	0.0000	1	(0.0092)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(800)	834.7000	(729,520.00)	(667,760.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.5737)	0.0000	1	(0.0367)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(700)	834.7000	(638,330.00)	(584,290.00)	0.0000	0.2270	(25.00)	0.00	3.9699	(4.0020)	0.0000	1	(0.0321)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(1,000)	834.7000	(911,900.00)	(834,700.00)	0.0000	0.2270	(25.00)	0.00	5.6713	(5.7171)	0.0000	1	(0.0459)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(1,400)	834.7000	(1,276,660.00)	(1,168,580.00)	0.0000	0.2270	(25.00)	0.00	7.9398	(8.0040)	0.0000	1	(0.0642)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(400)	834.7000	(364,760.00)	(333,880.00)	0.0000	0.2270	(25.00)	0.00	2.2685	(2.2868)	0.0000	1	(0.0183)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(600)	834.7000	(547,140.00)	(500,820.00)	0.0000	0.2270	(25.00)	0.00	3.4028	(3.4303)	0.0000	1	(0.0275)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(800)	834.7000	(729,520.00)	(667,760.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.5737)	0.0000	1	(0.0367)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(300)	834.7000	(273,570.00)	(250,410.00)	0.0000	0.2270	(25.00)	0.00	1.7014	(1.7151)	0.0000	1	(0.0138)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(200)	834.7000	(182,380.00)	(166,940.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1434)	0.0000	1	(0.0092)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(6,900)	834.7000	(6,292,110.00)	(5,759,430.00)	0.0000	0.2270	(25.00)	0.00	39.1318	(39.4482)	0.0000	1	(0.3164)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN (Cont.)																	
9504.T	01/16/2025	SDB3260427169	0	(14,900)	834.7000	(13,587,310.00)	(12,437,030.00)	0.0000	0.2270	(25.00)	0.00	84.5019	(85.1851)	0.0000	1	(0.6832)	02/04/2025
9504.T	01/16/2025	SDB3260427169	0	(1,500)	834.7000	(1,367,850.00)	(1,252,050.00)	0.0000	0.2270	(25.00)	0.00	8.5069	(8.5757)	0.0000	1	(0.0688)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(200)	874.0000	(182,380.00)	(174,800.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1973)	0.0000	1	(0.0630)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(200)	874.0000	(182,380.00)	(174,800.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1973)	0.0000	1	(0.0630)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(800)	874.0000	(729,520.00)	(699,200.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.7890)	0.0000	1	(0.2520)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(700)	874.0000	(638,330.00)	(611,800.00)	0.0000	0.2270	(25.00)	0.00	3.9699	(4.1904)	0.0000	1	(0.2205)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(1,000)	874.0000	(911,900.00)	(874,000.00)	0.0000	0.2270	(25.00)	0.00	5.6713	(5.9863)	0.0000	1	(0.3150)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(1,400)	874.0000	(1,276,660.00)	(1,223,600.00)	0.0000	0.2270	(25.00)	0.00	7.9398	(8.3808)	0.0000	1	(0.4410)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(400)	874.0000	(364,760.00)	(349,600.00)	0.0000	0.2270	(25.00)	0.00	2.2685	(2.3945)	0.0000	1	(0.1260)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(600)	874.0000	(547,140.00)	(524,400.00)	0.0000	0.2270	(25.00)	0.00	3.4028	(3.5918)	0.0000	1	(0.1890)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(800)	874.0000	(729,520.00)	(699,200.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.7890)	0.0000	1	(0.2520)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(300)	874.0000	(273,570.00)	(262,200.00)	0.0000	0.2270	(25.00)	0.00	1.7014	(1.7959)	0.0000	1	(0.0945)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(200)	874.0000	(182,380.00)	(174,800.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.1973)	0.0000	1	(0.0630)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(6,900)	874.0000	(6,292,110.00)	(6,030,600.00)	0.0000	0.2270	(25.00)	0.00	39.1318	(41.3055)	0.0000	1	(2.1737)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(14,900)	874.0000	(13,587,310.00)	(13,022,600.00)	0.0000	0.2270	(25.00)	0.00	84.5019	(89.1959)	0.0000	1	(4.6940)	02/04/2025
9504.T	01/15/2025	SDB3260427169	0	(1,500)	874.0000	(1,367,850.00)	(1,311,000.00)	0.0000	0.2270	(25.00)	0.00	8.5069	(8.9795)	0.0000	1	(0.4725)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(200)	880.1000	(182,380.00)	(176,020.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2056)	0.0000	1	(0.0714)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(200)	880.1000	(182,380.00)	(176,020.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2056)	0.0000	1	(0.0714)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(800)	880.1000	(729,520.00)	(704,080.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.8225)	0.0000	1	(0.2855)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(700)	880.1000	(638,330.00)	(616,070.00)	0.0000	0.2270	(25.00)	0.00	3.9699	(4.2197)	0.0000	1	(0.2498)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(1,000)	880.1000	(911,900.00)	(880,100.00)	0.0000	0.2270	(25.00)	0.00	5.6713	(6.0281)	0.0000	1	(0.3568)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(1,400)	880.1000	(1,276,660.00)	(1,232,140.00)	0.0000	0.2270	(25.00)	0.00	7.9398	(8.4393)	0.0000	1	(0.4995)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(400)	880.1000	(364,760.00)	(352,040.00)	0.0000	0.2270	(25.00)	0.00	2.2685	(2.4112)	0.0000	1	(0.1427)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(600)	880.1000	(547,140.00)	(528,060.00)	0.0000	0.2270	(25.00)	0.00	3.4028	(3.6168)	0.0000	1	(0.2141)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(800)	880.1000	(729,520.00)	(704,080.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.8225)	0.0000	1	(0.2855)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(300)	880.1000	(273,570.00)	(264,030.00)	0.0000	0.2270	(25.00)	0.00	1.7014	(1.8084)	0.0000	1	(0.1070)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(200)	880.1000	(182,380.00)	(176,020.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2056)	0.0000	1	(0.0714)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(6,900)	880.1000	(6,292,110.00)	(6,072,690.00)	0.0000	0.2270	(25.00)	0.00	39.1318	(41.5938)	0.0000	1	(2.4620)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(14,900)	880.1000	(13,587,310.00)	(13,113,490.00)	0.0000	0.2270	(25.00)	0.00	84.5019	(89.8184)	0.0000	1	(5.3165)	02/04/2025
9504.T	01/14/2025	SDB3260427169	0	(1,500)	880.1000	(1,367,850.00)	(1,320,150.00)	0.0000	0.2270	(25.00)	0.00	8.5069	(9.0421)	0.0000	1	(0.5352)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(200)	887.0000	(182,380.00)	(177,400.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.8603)	0.0000	4	(0.3233)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(200)	887.0000	(182,380.00)	(177,400.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.8603)	0.0000	4	(0.3233)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(800)	887.0000	(729,520.00)	(709,600.00)	0.0000	0.2270	(25.00)	0.00	18.1481	(19.4411)	0.0000	4	(1.2930)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(700)	887.0000	(638,330.00)	(620,900.00)	0.0000	0.2270	(25.00)	0.00	15.8796	(17.0110)	0.0000	4	(1.1314)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(1,000)	887.0000	(911,900.00)	(887,000.00)	0.0000	0.2270	(25.00)	0.00	22.6851	(24.3014)	0.0000	4	(1.6163)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(1,400)	887.0000	(1,276,660.00)	(1,241,800.00)	0.0000	0.2270	(25.00)	0.00	31.7591	(34.0219)	0.0000	4	(2.2628)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(400)	887.0000	(364,760.00)	(354,800.00)	0.0000	0.2270	(25.00)	0.00	9.0740	(9.7205)	0.0000	4	(0.6465)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(600)	887.0000	(547,140.00)	(532,200.00)	0.0000	0.2270	(25.00)	0.00	13.6110	(14.5808)	0.0000	4	(0.9698)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(800)	887.0000	(729,520.00)	(709,600.00)	0.0000	0.2270	(25.00)	0.00	18.1481	(19.4411)	0.0000	4	(1.2930)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(300)	887.0000	(273,570.00)	(266,100.00)	0.0000	0.2270	(25.00)	0.00	6.8055	(7.2904)	0.0000	4	(0.4849)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(200)	887.0000	(182,380.00)	(177,400.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.8603)	0.0000	4	(0.3233)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(6,900)	887.0000	(6,292,110.00)	(6,120,300.00)	0.0000	0.2270	(25.00)	0.00	156.5270	(167.6795)	0.0000	4	(11.1524)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(14,900)	887.0000	(13,587,310.00)	(13,216,300.00)	0.0000	0.2270	(25.00)	0.00	338.0076	(362.0904)	0.0000	4	(24.0828)	02/04/2025
9504.T	01/13/2025	SDB3260427169	0	(1,500)	887.0000	(1,367,850.00)	(1,330,500.00)	0.0000	0.2270	(25.00)	0.00	34.0276	(36.4521)	0.0000	4	(2.4244)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(200)	891.3000	(182,380.00)	(178,260.00)	0.0000	0.2320	(25.00)	0.00	1.1592	(1.2210)	0.0000	1	(0.0617)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(200)	891.3000	(182,380.00)	(178,260.00)	0.0000	0.2320	(25.00)	0.00	1.1592	(1.2210)	0.0000	1	(0.0617)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(800)	891.3000	(729,520.00)	(713,040.00)	0.0000	0.2320	(25.00)	0.00	4.6369	(4.8838)	0.0000	1	(0.2469)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(700)	891.3000	(638,330.00)	(623,910.00)	0.0000	0.2320	(25.00)	0.00	4.0573	(4.2734)	0.0000	1	(0.2160)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(1,000)	891.3000	(911,900.00)	(891,300.00)	0.0000	0.2320	(25.00)	0.00	5.7962	(6.1048)	0.0000	1	(0.3086)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(1,400)	891.3000	(1,276,660.00)	(1,247,820.00)	0.0000	0.2320	(25.00)	0.00	8.1147	(8.5467)	0.0000	1	(0.4321)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(400)	891.3000	(364,760.00)	(356,520.00)	0.0000	0.2320	(25.00)	0.00	2.3185	(2.4419)	0.0000	1	(0.1234)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(600)	891.3000	(547,140.00)	(534,780.00)	0.0000	0.2320	(25.00)	0.00	3.					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN (Cont.)																	
9504.T	01/09/2025	SDB3260427169	0	(300)	891.3000	(273,570.00)	(267,390.00)	0.0000	0.2320	(25.00)	0.00	1.7389	(1.8314)	0.0000	1	(0.0926)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(200)	891.3000	(182,380.00)	(178,260.00)	0.0000	0.2320	(25.00)	0.00	1.1592	(1.2210)	0.0000	1	(0.0617)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(6,900)	891.3000	(6,292,110.00)	(6,149,970.00)	0.0000	0.2320	(25.00)	0.00	39.9937	(42.1231)	0.0000	1	(2.1294)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(14,900)	891.3000	(13,587,310.00)	(13,280,370.00)	0.0000	0.2320	(25.00)	0.00	86.3632	(90.9614)	0.0000	1	(4.5983)	02/04/2025
9504.T	01/09/2025	SDB3260427169	0	(1,500)	891.3000	(1,367,850.00)	(1,336,950.00)	0.0000	0.2320	(25.00)	0.00	8.6943	(9.1572)	0.0000	1	(0.4629)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(200)	903.3000	(182,380.00)	(180,660.00)	0.0000	0.2310	(25.00)	0.00	1.1542	(1.2374)	0.0000	1	(0.0832)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(200)	903.3000	(182,380.00)	(180,660.00)	0.0000	0.2310	(25.00)	0.00	1.1542	(1.2374)	0.0000	1	(0.0832)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(800)	903.3000	(729,520.00)	(722,640.00)	0.0000	0.2310	(25.00)	0.00	4.6170	(4.9496)	0.0000	1	(0.3326)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(700)	903.3000	(638,330.00)	(632,310.00)	0.0000	0.2310	(25.00)	0.00	4.0398	(4.3309)	0.0000	1	(0.2910)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(1,000)	903.3000	(911,900.00)	(903,300.00)	0.0000	0.2310	(25.00)	0.00	5.7712	(6.1870)	0.0000	1	(0.4158)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(1,400)	903.3000	(1,276,660.00)	(1,264,620.00)	0.0000	0.2310	(25.00)	0.00	8.0797	(8.6618)	0.0000	1	(0.5821)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(400)	903.3000	(364,760.00)	(361,320.00)	0.0000	0.2310	(25.00)	0.00	2.3085	(2.4748)	0.0000	1	(0.1663)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(600)	903.3000	(547,140.00)	(541,980.00)	0.0000	0.2310	(25.00)	0.00	3.4627	(3.7122)	0.0000	1	(0.2495)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(800)	903.3000	(729,520.00)	(722,640.00)	0.0000	0.2310	(25.00)	0.00	4.6170	(4.9496)	0.0000	1	(0.3326)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(300)	903.3000	(273,570.00)	(270,990.00)	0.0000	0.2310	(25.00)	0.00	1.7314	(1.8561)	0.0000	1	(0.1247)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(200)	903.3000	(182,380.00)	(180,660.00)	0.0000	0.2310	(25.00)	0.00	1.1542	(1.2374)	0.0000	1	(0.0832)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(6,900)	903.3000	(6,292,110.00)	(6,232,770.00)	0.0000	0.2310	(25.00)	0.00	39.8213	(42.6902)	0.0000	1	(2.8689)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(14,900)	903.3000	(13,587,310.00)	(13,459,170.00)	0.0000	0.2310	(25.00)	0.00	85.9909	(92.1861)	0.0000	1	(6.1952)	02/04/2025
9504.T	01/08/2025	SDB3260427169	0	(1,500)	903.3000	(1,367,850.00)	(1,354,950.00)	0.0000	0.2310	(25.00)	0.00	8.6568	(9.2805)	0.0000	1	(0.6237)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(200)	911.9000	(182,380.00)	(182,380.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2492)	0.0000	1	(0.1149)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(200)	911.9000	(182,380.00)	(182,380.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2492)	0.0000	1	(0.1149)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(800)	911.9000	(729,520.00)	(729,520.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.9967)	0.0000	1	(0.4597)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(700)	911.9000	(638,330.00)	(638,330.00)	0.0000	0.2270	(25.00)	0.00	3.9699	(4.3721)	0.0000	1	(0.4022)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(1,000)	911.9000	(911,900.00)	(911,900.00)	0.0000	0.2270	(25.00)	0.00	5.6713	(6.2459)	0.0000	1	(0.5746)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(1,400)	911.9000	(1,276,660.00)	(1,276,660.00)	0.0000	0.2270	(25.00)	0.00	7.9398	(8.7442)	0.0000	1	(0.8045)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(400)	911.9000	(364,760.00)	(364,760.00)	0.0000	0.2270	(25.00)	0.00	2.2685	(2.4984)	0.0000	1	(0.2298)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(600)	911.9000	(547,140.00)	(547,140.00)	0.0000	0.2270	(25.00)	0.00	3.4028	(3.7475)	0.0000	1	(0.3448)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(800)	911.9000	(729,520.00)	(729,520.00)	0.0000	0.2270	(25.00)	0.00	4.5370	(4.9967)	0.0000	1	(0.4597)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(300)	911.9000	(273,570.00)	(273,570.00)	0.0000	0.2270	(25.00)	0.00	1.7014	(1.8738)	0.0000	1	(0.1724)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(200)	911.9000	(182,380.00)	(182,380.00)	0.0000	0.2270	(25.00)	0.00	1.1343	(1.2492)	0.0000	1	(0.1149)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(6,900)	911.9000	(6,292,110.00)	(6,292,110.00)	0.0000	0.2270	(25.00)	0.00	39.1318	(43.0966)	0.0000	1	(3.9649)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(14,900)	911.9000	(13,587,310.00)	(13,587,310.00)	0.0000	0.2270	(25.00)	0.00	84.5019	(93.0638)	0.0000	1	(8.5619)	02/04/2025
9504.T	01/07/2025	SDB3260427169	0	(1,500)	911.9000	(1,367,850.00)	(1,367,850.00)	0.0000	0.2270	(25.00)	0.00	8.5069	(9.3688)	0.0000	1	(0.8619)	02/04/2025
TOTAL CHUGOKU ELECTRIC POWER COMPANY*, INCORPORATED (THE) CMN												1,844.7812	(1,954.6108)	0.0000		(109.8296)	
COCA-COLA BOTTLERS JAPAN HOLDI CMN																	
2579.T	01/17/2025	SDB3265670266	0	(800)	2,464.4648	(1,971,571.84)	(1,971,571.84)	0.0000	0.2270	(25.00)	0.00	12.2616	(13.5039)	0.0000	1	(1.2424)	02/04/2025
2579.T	01/17/2025	SDB3265670266	0	(400)	2,464.4648	(985,785.92)	(985,785.92)	0.0000	0.2270	(25.00)	0.00	6.1308	(6.7520)	0.0000	1	(0.6212)	02/04/2025
TOTAL COCA-COLA BOTTLERS JAPAN HOLDI CMN												18.3923	(20.2559)	0.0000		(1.8635)	
COSMO ENERGY HOLDINGS CO., LTD. CMN																	
5021.T	01/17/2025	SDB3260458785	0	(600)	7,165.0000	(4,298,520.58)	(4,299,000.00)	0.0000	0.2270	(25.00)	0.00	26.7333	(29.4452)	0.0000	1	(2.7119)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(100)	7,165.0000	(703,054.30)	(716,500.00)	0.0000	0.2270	(25.00)	0.00	4.3724	(4.9075)	0.0000	1	(0.5351)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(200)	7,165.0000	(1,385,800.00)	(1,433,000.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8151)	0.0000	1	(1.1965)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(300)	7,165.0000	(2,078,700.00)	(2,149,500.00)	0.0000	0.2270	(25.00)	0.00	12.9278	(14.7226)	0.0000	1	(1.7948)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(200)	7,165.0000	(1,385,800.00)	(1,433,000.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8151)	0.0000	1	(1.1965)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(100)	7,165.0000	(692,900.00)	(716,500.00)	0.0000	0.2270	(25.00)	0.00	4.3093	(4.9075)	0.0000	1	(0.5983)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(200)	7,165.0000	(1,385,800.00)	(1,433,000.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8151)	0.0000	1	(1.1965)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(6,300)	7,165.0000	(43,652,700.00)	(45,139,500.00)	0.0000	0.2270	(25.00)	0.00	271.4839	(309.1747)	0.0000	1	(37.6907)	02/04/2025
5021.T	01/17/2025	SDB3260458785	0	(200)	7,165.0000	(1,385,800.00)	(1,433,000.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8151)	0.0000	1	(1.1965)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(600)	7,158.0000	(4,298,520.58)	(4,294,800.00)	0.0000	0.2270	(25.00)	0.00	26.7333	(29.4164)	0.0000	1	(2.6832)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(100)	7,158.0000	(703,054.30)	(715,800.00)	0.0000	0.2270	(25.00)	0.00	4.3724	(4.9027)	0.0000	1	(0.5303)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(200)	7,158.0000	(1,385,800.00)	(1,431,600.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8055)	0.0000	1	(1.1869)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
COSMO ENERGY HOLDINGS CO., LTD. CMN (Cont.)																	
5021.T	01/16/2025	SDB3260458785	0	(300)	7,158.0000	(2,078,700.00)	(2,147,400.00)	0.0000	0.2270	(25.00)	0.00	12.9278	(14.7082)	0.0000	1	(1.7804)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(200)	7,158.0000	(1,385,800.00)	(1,431,600.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8055)	0.0000	1	(1.1869)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(100)	7,158.0000	(692,900.00)	(715,800.00)	0.0000	0.2270	(25.00)	0.00	4.3093	(4.9027)	0.0000	1	(0.5935)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(200)	7,158.0000	(1,385,800.00)	(1,431,600.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8055)	0.0000	1	(1.1869)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(6,300)	7,158.0000	(43,652,700.00)	(45,095,400.00)	0.0000	0.2270	(25.00)	0.00	271.4839	(308.8726)	0.0000	1	(37.3887)	02/04/2025
5021.T	01/16/2025	SDB3260458785	0	(200)	7,158.0000	(1,385,800.00)	(1,431,600.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.8055)	0.0000	1	(1.1869)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(100)	7,034.0000	(703,054.30)	(703,400.00)	0.0000	0.2270	(25.00)	0.00	4.3724	(4.8178)	0.0000	1	(0.4454)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(200)	7,034.0000	(1,385,800.00)	(1,406,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.6356)	0.0000	1	(1.0171)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(300)	7,034.0000	(2,078,700.00)	(2,110,200.00)	0.0000	0.2270	(25.00)	0.00	12.9278	(14.4534)	0.0000	1	(1.5256)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(200)	7,034.0000	(1,385,800.00)	(1,406,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.6356)	0.0000	1	(1.0171)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(100)	7,034.0000	(692,900.00)	(703,400.00)	0.0000	0.2270	(25.00)	0.00	4.3093	(4.8178)	0.0000	1	(0.5085)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(200)	7,034.0000	(1,385,800.00)	(1,406,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.6356)	0.0000	1	(1.0171)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(6,300)	7,034.0000	(43,652,700.00)	(44,314,200.00)	0.0000	0.2270	(25.00)	0.00	271.4839	(303.5219)	0.0000	1	(32.0380)	02/04/2025
5021.T	01/15/2025	SDB3260458785	0	(200)	7,034.0000	(1,385,800.00)	(1,406,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.6356)	0.0000	1	(1.0171)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(200)	6,994.0000	(1,385,800.00)	(1,398,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.5808)	0.0000	1	(0.9623)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(300)	6,994.0000	(2,078,700.00)	(2,098,200.00)	0.0000	0.2270	(25.00)	0.00	12.9278	(14.3712)	0.0000	1	(1.4434)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(200)	6,994.0000	(1,385,800.00)	(1,398,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.5808)	0.0000	1	(0.9623)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(100)	6,994.0000	(692,900.00)	(699,400.00)	0.0000	0.2270	(25.00)	0.00	4.3093	(4.7904)	0.0000	1	(0.4811)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(200)	6,994.0000	(1,385,800.00)	(1,398,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.5808)	0.0000	1	(0.9623)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(6,300)	6,994.0000	(43,652,700.00)	(44,062,200.00)	0.0000	0.2270	(25.00)	0.00	271.4839	(301.7959)	0.0000	1	(30.3120)	02/04/2025
5021.T	01/14/2025	SDB3260458785	0	(200)	6,994.0000	(1,385,800.00)	(1,398,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.5808)	0.0000	1	(0.9623)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(200)	7,041.0000	(1,385,800.00)	(1,408,200.00)	0.0000	0.2270	(25.00)	0.00	34.4741	(38.5808)	0.0000	4	(4.1067)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(300)	7,041.0000	(2,078,700.00)	(2,112,300.00)	0.0000	0.2270	(25.00)	0.00	51.7112	(57.8712)	0.0000	4	(6.1600)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(200)	7,041.0000	(1,385,800.00)	(1,408,200.00)	0.0000	0.2270	(25.00)	0.00	34.4741	(38.5808)	0.0000	4	(4.1067)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(100)	7,041.0000	(692,900.00)	(704,100.00)	0.0000	0.2270	(25.00)	0.00	17.2371	(19.2904)	0.0000	4	(2.0533)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(200)	7,041.0000	(1,385,800.00)	(1,408,200.00)	0.0000	0.2270	(25.00)	0.00	34.4741	(38.5808)	0.0000	4	(4.1067)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(6,300)	7,041.0000	(43,652,700.00)	(44,358,300.00)	0.0000	0.2270	(25.00)	0.00	1,085.9357	(1,215.2959)	0.0000	4	(129.3602)	02/04/2025
5021.T	01/13/2025	SDB3260458785	0	(200)	7,041.0000	(1,385,800.00)	(1,408,200.00)	0.0000	0.2270	(25.00)	0.00	34.4741	(38.5808)	0.0000	4	(4.1067)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(200)	6,968.0000	(1,385,800.00)	(1,393,600.00)	0.0000	0.2320	(25.00)	0.00	8.8084	(9.5452)	0.0000	1	(0.7368)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(300)	6,968.0000	(2,078,700.00)	(2,090,400.00)	0.0000	0.2320	(25.00)	0.00	13.2126	(14.3178)	0.0000	1	(1.1052)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(200)	6,968.0000	(1,385,800.00)	(1,393,600.00)	0.0000	0.2320	(25.00)	0.00	8.8084	(9.5452)	0.0000	1	(0.7368)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(100)	6,968.0000	(692,900.00)	(696,800.00)	0.0000	0.2320	(25.00)	0.00	4.4042	(4.7726)	0.0000	1	(0.3684)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(200)	6,968.0000	(1,385,800.00)	(1,393,600.00)	0.0000	0.2320	(25.00)	0.00	8.8084	(9.5452)	0.0000	1	(0.7368)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(6,300)	6,968.0000	(43,652,700.00)	(43,898,400.00)	0.0000	0.2320	(25.00)	0.00	277.4637	(300.6740)	0.0000	1	(23.2102)	02/04/2025
5021.T	01/09/2025	SDB3260458785	0	(200)	6,968.0000	(1,385,800.00)	(1,393,600.00)	0.0000	0.2320	(25.00)	0.00	8.8084	(9.5452)	0.0000	1	(0.7368)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(200)	7,017.0000	(1,385,800.00)	(1,403,400.00)	0.0000	0.2310	(25.00)	0.00	8.7704	(9.6123)	0.0000	1	(0.8419)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(300)	7,017.0000	(2,078,700.00)	(2,105,100.00)	0.0000	0.2310	(25.00)	0.00	13.1556	(14.4185)	0.0000	1	(1.2629)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(200)	7,017.0000	(1,385,800.00)	(1,403,400.00)	0.0000	0.2310	(25.00)	0.00	8.7704	(9.6123)	0.0000	1	(0.8419)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(100)	7,017.0000	(692,900.00)	(701,700.00)	0.0000	0.2310	(25.00)	0.00	4.3852	(4.8062)	0.0000	1	(0.4210)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(200)	7,017.0000	(1,385,800.00)	(1,403,400.00)	0.0000	0.2310	(25.00)	0.00	8.7704	(9.6123)	0.0000	1	(0.8419)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(6,300)	7,017.0000	(43,652,700.00)	(44,207,100.00)	0.0000	0.2310	(25.00)	0.00	276.2678	(302.7884)	0.0000	1	(26.5206)	02/04/2025
5021.T	01/08/2025	SDB3260458785	0	(200)	7,017.0000	(1,385,800.00)	(1,403,400.00)	0.0000	0.2310	(25.00)	0.00	8.7704	(9.6123)	0.0000	1	(0.8419)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(200)	6,929.0000	(1,385,800.00)	(1,385,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.4918)	0.0000	1	(0.8732)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(300)	6,929.0000	(2,078,700.00)	(2,078,700.00)	0.0000	0.2270	(25.00)	0.00	12.9278	(14.2377)	0.0000	1	(1.3099)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(200)	6,929.0000	(1,385,800.00)	(1,385,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.4918)	0.0000	1	(0.8732)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(100)	6,929.0000	(692,900.00)	(692,900.00)	0.0000	0.2270	(25.00)	0.00	4.3093	(4.7459)	0.0000	1	(0.4366)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(200)	6,929.0000	(1,385,800.00)	(1,385,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.4918)	0.0000	1	(0.8732)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(6,300)	6,929.0000	(43,652,700.00)	(43,652,700.00)	0.0000	0.2270	(25.00)	0.00	271.4839	(298.9911)	0.0000	1	(27.5072)	02/04/2025
5021.T	01/07/2025	SDB3260458785	0	(200)	6,929.0000	(1,385,800.00)	(1,385,800.00)	0.0000	0.2270	(25.00)	0.00	8.6185	(9.4918)	0.0000	1	(0.8732)	02/04/2025
TOTAL COSMO ENERGY HOLDINGS CO., LTD. CMN												3,634.5442	(4,051.0068)	0.0000		(416.4626)	
CUORIPS INC. CMN																	
4894.T	01/17/2025	SDB3260855562	0	(100)	4,610.0000	(484,968.48)	(461,000.00)	0.0000	0.2270	(2,030.00)	0.00	3.0161	(256.3918)	0.0000	1	(253.3757)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CUORIPS INC. CMN (Cont.)																	
4894.T	01/17/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.3918)	0.0000	1	(253.5247)	02/04/2025
4894.T	01/17/2025	SDB3260855562	0	(200)	4,610.0000	(922,000.00)	(922,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(512.7836)	0.0000	1	(507.0495)	02/04/2025
4894.T	01/17/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.3918)	0.0000	1	(253.5247)	02/04/2025
4894.T	01/17/2025	SDB3260855562	0	(200)	4,610.0000	(922,000.00)	(922,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(512.7836)	0.0000	1	(507.0495)	02/04/2025
4894.T	01/17/2025	SDB3260855562	0	(200)	4,610.0000	(922,000.00)	(922,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(512.7836)	0.0000	1	(507.0495)	02/04/2025
4894.T	01/17/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.3918)	0.0000	1	(253.5247)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(100)	4,620.0000	(484,968.48)	(462,000.00)	0.0000	0.2270	(2,030.00)	0.00	3.0161	(256.9479)	0.0000	1	(253.9318)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(100)	4,620.0000	(461,000.00)	(462,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.9479)	0.0000	1	(254.0809)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(200)	4,620.0000	(922,000.00)	(924,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(513.8959)	0.0000	1	(508.1618)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(100)	4,620.0000	(461,000.00)	(462,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.9479)	0.0000	1	(254.0809)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(200)	4,620.0000	(922,000.00)	(924,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(513.8959)	0.0000	1	(508.1618)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(200)	4,620.0000	(922,000.00)	(924,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(513.8959)	0.0000	1	(508.1618)	02/04/2025
4894.T	01/16/2025	SDB3260855562	0	(100)	4,620.0000	(461,000.00)	(462,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(256.9479)	0.0000	1	(254.0809)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(100)	4,780.0000	(484,968.48)	(478,000.00)	0.0000	0.2270	(2,030.00)	0.00	3.0161	(265.8466)	0.0000	1	(262.8305)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(100)	4,780.0000	(461,000.00)	(478,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(265.8466)	0.0000	1	(262.9795)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(200)	4,780.0000	(922,000.00)	(956,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(531.6932)	0.0000	1	(525.9591)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(100)	4,780.0000	(461,000.00)	(478,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(265.8466)	0.0000	1	(262.9795)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(200)	4,780.0000	(922,000.00)	(956,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(531.6932)	0.0000	1	(525.9591)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(200)	4,780.0000	(922,000.00)	(956,000.00)	0.0000	0.2270	(2,030.00)	0.00	5.7341	(531.6932)	0.0000	1	(525.9591)	02/04/2025
4894.T	01/15/2025	SDB3260855562	0	(100)	4,780.0000	(461,000.00)	(478,000.00)	0.0000	0.2270	(2,030.00)	0.00	2.8670	(265.8466)	0.0000	1	(262.9795)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(100)	4,905.0000	(461,000.00)	(490,500.00)	0.0000	0.2270	(1,986.11)	0.00	2.8670	(266.9007)	0.0000	1	(264.0336)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(200)	4,905.0000	(922,000.00)	(981,000.00)	0.0000	0.2270	(1,986.11)	0.00	5.7341	(533.8014)	0.0000	1	(528.0673)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(100)	4,905.0000	(461,000.00)	(490,500.00)	0.0000	0.2270	(1,986.11)	0.00	2.8670	(266.9007)	0.0000	1	(264.0336)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(200)	4,905.0000	(922,000.00)	(981,000.00)	0.0000	0.2270	(1,986.11)	0.00	5.7341	(533.8014)	0.0000	1	(528.0673)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(200)	4,905.0000	(922,000.00)	(981,000.00)	0.0000	0.2270	(1,986.11)	0.00	5.7341	(533.8014)	0.0000	1	(528.0673)	02/04/2025
4894.T	01/14/2025	SDB3260855562	0	(100)	4,905.0000	(461,000.00)	(490,500.00)	0.0000	0.2270	(1,986.11)	0.00	2.8670	(266.9007)	0.0000	1	(264.0336)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(100)	4,895.0000	(461,000.00)	(489,500.00)	0.0000	0.2270	(1,986.11)	0.00	11.4682	(1,065.4262)	0.0000	4	(1,053.9580)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(200)	4,895.0000	(922,000.00)	(979,000.00)	0.0000	0.2270	(1,986.11)	0.00	22.9363	(2,130.8523)	0.0000	4	(2,107.9160)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(100)	4,895.0000	(461,000.00)	(489,500.00)	0.0000	0.2270	(1,986.11)	0.00	11.4682	(1,065.4262)	0.0000	4	(1,053.9580)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(200)	4,895.0000	(922,000.00)	(979,000.00)	0.0000	0.2270	(1,986.11)	0.00	22.9363	(2,130.8523)	0.0000	4	(2,107.9160)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(200)	4,895.0000	(922,000.00)	(979,000.00)	0.0000	0.2270	(1,986.11)	0.00	22.9363	(2,130.8523)	0.0000	4	(2,107.9160)	02/04/2025
4894.T	01/13/2025	SDB3260855562	0	(100)	4,895.0000	(461,000.00)	(489,500.00)	0.0000	0.2270	(1,986.11)	0.00	11.4682	(1,065.4262)	0.0000	4	(1,053.9580)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(100)	4,870.0000	(461,000.00)	(487,000.00)	0.0000	0.2320	(1,986.11)	0.00	2.9302	(264.9962)	0.0000	1	(262.0660)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(200)	4,870.0000	(922,000.00)	(974,000.00)	0.0000	0.2320	(1,986.11)	0.00	5.8604	(529.9924)	0.0000	1	(524.1320)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(100)	4,870.0000	(461,000.00)	(487,000.00)	0.0000	0.2320	(1,986.11)	0.00	2.9302	(264.9962)	0.0000	1	(262.0660)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(200)	4,870.0000	(922,000.00)	(974,000.00)	0.0000	0.2320	(1,986.11)	0.00	5.8604	(529.9924)	0.0000	1	(524.1320)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(200)	4,870.0000	(922,000.00)	(974,000.00)	0.0000	0.2320	(1,986.11)	0.00	5.8604	(529.9924)	0.0000	1	(524.1320)	02/04/2025
4894.T	01/09/2025	SDB3260855562	0	(100)	4,870.0000	(461,000.00)	(487,000.00)	0.0000	0.2320	(1,986.11)	0.00	2.9302	(264.9962)	0.0000	1	(262.0660)	02/04/2025
4894.T	01/08/2025	SDB3260855562	0	(100)	4,760.0000	(461,000.00)	(476,000.00)	0.0000	0.2310	(1,986.11)	0.00	2.9176	(259.0107)	0.0000	1	(256.0931)	02/04/2025
4894.T	01/08/2025	SDB3260855562	0	(200)	4,760.0000	(922,000.00)	(952,000.00)	0.0000	0.2310	(1,986.11)	0.00	5.8351	(518.0213)	0.0000	1	(512.1862)	02/04/2025
4894.T	01/08/2025	SDB3260855562	0	(100)	4,760.0000	(461,000.00)	(476,000.00)	0.0000	0.2310	(1,986.11)	0.00	2.9176	(259.0107)	0.0000	1	(256.0931)	02/04/2025
4894.T	01/08/2025	SDB3260855562	0	(200)	4,760.0000	(922,000.00)	(952,000.00)	0.0000	0.2310	(1,986.11)	0.00	5.8351	(518.0213)	0.0000	1	(512.1862)	02/04/2025
4894.T	01/08/2025	SDB3260855562	0	(200)	4,760.0000	(922,000.00)	(952,000.00)	0.0000	0.2310	(1,986.11)	0.00	5.8351	(518.0213)	0.0000	1	(512.1862)	02/04/2025
4894.T	01/07/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(1,986.11)	0.00	2.9176	(259.0107)	0.0000	1	(256.0931)	02/04/2025
4894.T	01/07/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(1,986.11)	0.00	2.8670	(250.8486)	0.0000	1	(247.9815)	02/04/2025
4894.T	01/07/2025	SDB3260855562	0	(200)	4,610.0000	(922,000.00)	(922,000.00)	0.0000	0.2270	(1,986.11)	0.00	5.7341	(501.6971)	0.0000	1	(495.9630)	02/04/2025
4894.T	01/07/2025	SDB3260855562	0	(200)	4,610.0000	(922,000.00)	(922,000.00)	0.0000	0.2270	(1,986.11)	0.00	5.7341	(501.6971)	0.0000	1	(495.9630)	02/04/2025
4894.T	01/07/2025	SDB3260855562	0	(100)	4,610.0000	(461,000.00)	(461,000.00)	0.0000	0.2270	(1,986.11)	0.00	2.8670	(250.8486)	0.0000	1	(247.9815)	02/04/2025
TOTAL CUORIPS INC. CMN													293.9084	(26,756.5033)	0.0000	(26,462.5949)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
CYBER AGENT LTD CMN																	
4751.T	01/15/2025	SDB3264390139	0	(700)	1,065.0000	(767,200.00)	(745,500.00)	0.0000	0.2270	(25.00)	0.00	4.7714	(5.1062)	0.0000	1	(0.3348)	02/04/2025
4751.T	01/15/2025	SDB3264390139	0	(500)	1,065.0000	(548,000.00)	(532,500.00)	0.0000	0.2270	(25.00)	0.00	3.4081	(3.6473)	0.0000	1	(0.2392)	02/04/2025
4751.T	01/14/2025	SDB3264390139	0	(700)	1,089.5000	(767,200.00)	(762,650.00)	0.0000	0.2270	(25.00)	0.00	4.7714	(5.2236)	0.0000	1	(0.4523)	02/04/2025
4751.T	01/14/2025	SDB3264390139	0	(2,600)	1,089.5000	(2,849,600.00)	(2,832,700.00)	0.0000	0.2270	(25.00)	0.00	17.7222	(19.4021)	0.0000	1	(1.6799)	02/04/2025
4751.T	01/14/2025	SDB3264390139	0	(4,700)	1,089.5000	(5,151,200.00)	(5,120,650.00)	0.0000	0.2270	(25.00)	0.00	32.0362	(35.0729)	0.0000	1	(3.0367)	02/04/2025
4751.T	01/14/2025	SDB3264390139	0	(1,400)	1,089.5000	(1,534,400.00)	(1,525,300.00)	0.0000	0.2270	(25.00)	0.00	9.5427	(10.4473)	0.0000	1	(0.9046)	02/04/2025
4751.T	01/14/2025	SDB3264390139	0	(1,500)	1,089.5000	(1,644,000.00)	(1,634,250.00)	0.0000	0.2270	(25.00)	0.00	10.2243	(11.1935)	0.0000	1	(0.9692)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(700)	1,080.5000	(767,200.00)	(756,350.00)	0.0000	0.2270	(25.00)	0.00	19.0854	(20.7219)	0.0000	4	(1.6365)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(2,600)	1,080.5000	(2,849,600.00)	(2,809,300.00)	0.0000	0.2270	(25.00)	0.00	70.8887	(76.9671)	0.0000	4	(6.0784)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(4,700)	1,080.5000	(5,151,200.00)	(5,078,350.00)	0.0000	0.2270	(25.00)	0.00	128.1449	(139.1329)	0.0000	4	(10.9880)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(1,400)	1,080.5000	(1,534,400.00)	(1,512,700.00)	0.0000	0.2270	(25.00)	0.00	38.1708	(41.4438)	0.0000	4	(3.2730)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(1,500)	1,080.5000	(1,644,000.00)	(1,620,750.00)	0.0000	0.2270	(25.00)	0.00	40.8973	(44.4041)	0.0000	4	(3.5068)	02/04/2025
4751.T	01/13/2025	SDB3264390139	0	(200)	1,080.5000	(219,200.00)	(216,100.00)	0.0000	0.2270	(25.00)	0.00	5.4530	(5.9205)	0.0000	4	(0.4676)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(700)	1,070.5000	(767,200.00)	(749,350.00)	0.0000	0.2320	(25.00)	0.00	4.8764	(5.1325)	0.0000	1	(0.2561)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(2,600)	1,070.5000	(2,849,600.00)	(2,783,300.00)	0.0000	0.2320	(25.00)	0.00	18.1125	(19.0637)	0.0000	1	(0.9512)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(4,700)	1,070.5000	(5,151,200.00)	(5,031,350.00)	0.0000	0.2320	(25.00)	0.00	32.7419	(34.4613)	0.0000	1	(1.7194)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(1,400)	1,070.5000	(1,534,400.00)	(1,498,700.00)	0.0000	0.2320	(25.00)	0.00	9.7529	(10.2651)	0.0000	1	(0.5122)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(1,500)	1,070.5000	(1,644,000.00)	(1,605,750.00)	0.0000	0.2320	(25.00)	0.00	10.4495	(10.9983)	0.0000	1	(0.5488)	02/04/2025
4751.T	01/09/2025	SDB3264390139	0	(900)	1,070.5000	(986,400.00)	(963,450.00)	0.0000	0.2320	(25.00)	0.00	6.2697	(6.5990)	0.0000	1	(0.3293)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(700)	1,056.0000	(767,200.00)	(739,200.00)	0.0000	0.2310	(25.00)	0.00	4.8554	(5.0630)	0.0000	1	(0.2076)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(2,600)	1,056.0000	(2,849,600.00)	(2,745,600.00)	0.0000	0.2310	(25.00)	0.00	18.0345	(18.8055)	0.0000	1	(0.7710)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(4,700)	1,056.0000	(5,151,200.00)	(4,963,200.00)	0.0000	0.2310	(25.00)	0.00	32.6007	(33.9945)	0.0000	1	(1.3938)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(1,400)	1,056.0000	(1,534,400.00)	(1,478,400.00)	0.0000	0.2310	(25.00)	0.00	9.7109	(10.1260)	0.0000	1	(0.4152)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(1,500)	1,056.0000	(1,644,000.00)	(1,584,000.00)	0.0000	0.2310	(25.00)	0.00	10.4045	(10.8493)	0.0000	1	(0.4448)	02/04/2025
4751.T	01/08/2025	SDB3264390139	0	(900)	1,056.0000	(986,400.00)	(950,400.00)	0.0000	0.2310	(25.00)	0.00	6.2427	(6.5096)	0.0000	1	(0.2669)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(700)	1,096.0000	(767,200.00)	(767,200.00)	0.0000	0.2270	(25.00)	0.00	4.7714	(5.2548)	0.0000	1	(0.4834)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(2,600)	1,096.0000	(2,849,600.00)	(2,849,600.00)	0.0000	0.2270	(25.00)	0.00	17.7222	(19.5178)	0.0000	1	(1.7956)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(4,700)	1,096.0000	(5,151,200.00)	(5,151,200.00)	0.0000	0.2270	(25.00)	0.00	32.0362	(35.2822)	0.0000	1	(3.2460)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(1,400)	1,096.0000	(1,534,400.00)	(1,534,400.00)	0.0000	0.2270	(25.00)	0.00	9.5427	(10.5096)	0.0000	1	(0.9669)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(1,500)	1,096.0000	(1,644,000.00)	(1,644,000.00)	0.0000	0.2270	(25.00)	0.00	10.2243	(11.2603)	0.0000	1	(1.0359)	02/04/2025
4751.T	01/07/2025	SDB3264390139	0	(2,400)	1,096.0000	(2,630,400.00)	(2,630,400.00)	0.0000	0.2270	(25.00)	0.00	16.3589	(18.0164)	0.0000	1	(1.6575)	02/04/2025
TOTAL CYBER AGENT LTD CMN												639.8238	(690.3921)	0.0000		(50.5683)	
DAIHEN CORP. CMN																	
6622.T	01/17/2025	SDB3264520294	0	(100)	7,360.0000	(809,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.0411)	0.0000	1	(0.0098)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(300)	7,360.0000	(2,427,000.00)	(2,208,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.1233)	0.0000	1	(0.0293)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(400)	7,360.0000	(3,236,000.00)	(2,944,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(20.1644)	0.0000	1	(0.0391)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(100)	7,360.0000	(809,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.0411)	0.0000	1	(0.0098)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(300)	7,360.0000	(2,427,000.00)	(2,208,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.1233)	0.0000	1	(0.0293)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(500)	7,360.0000	(4,045,000.00)	(3,680,000.00)	0.0000	0.2270	(25.00)	0.00	25.1566	(25.2055)	0.0000	1	(0.0489)	02/04/2025
6622.T	01/17/2025	SDB3264520294	0	(200)	7,360.0000	(1,618,000.00)	(1,472,000.00)	0.0000	0.2270	(25.00)	0.00	10.0626	(10.0822)	0.0000	1	(0.0196)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(100)	7,480.0000	(809,000.00)	(748,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.1233)	0.0000	1	(0.0920)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(300)	7,480.0000	(2,427,000.00)	(2,244,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.3699)	0.0000	1	(0.2759)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(400)	7,480.0000	(3,236,000.00)	(2,992,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(20.4932)	0.0000	1	(0.3679)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(100)	7,480.0000	(809,000.00)	(748,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.1233)	0.0000	1	(0.0920)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(300)	7,480.0000	(2,427,000.00)	(2,244,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.3699)	0.0000	1	(0.2759)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(500)	7,480.0000	(4,045,000.00)	(3,740,000.00)	0.0000	0.2270	(25.00)	0.00	25.1566	(25.6164)	0.0000	1	(0.4599)	02/04/2025
6622.T	01/16/2025	SDB3264520294	0	(200)	7,480.0000	(1,618,000.00)	(1,496,000.00)	0.0000	0.2270	(25.00)	0.00	10.0626	(10.2466)	0.0000	1	(0.1839)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(100)	7,780.0000	(809,000.00)	(778,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.3288)	0.0000	1	(0.2975)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(300)	7,780.0000	(2,427,000.00)	(2,334,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.9863)	0.0000	1	(0.8924)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(400)	7,780.0000	(3,236,000.00)	(3,112,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(21.3151)	0.0000	1	(1.1898)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(100)	7,780.0000	(809,000.00)	(778,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.3288)	0.0000	1	(0.2975)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(300)	7,780.0000	(2,427,000.00)	(2,334,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(15.9863)	0.0000	1	(0.8924)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
DAIHEN CORP. CMN (Cont.)																	
6622.T	01/15/2025	SDB3264520294	0	(500)	7,780.0000	(4,045,000.00)	(3,890,000.00)	0.0000	0.2270	(25.00)	0.00	25.1566	(26.6438)	0.0000	1	(1.4873)	02/04/2025
6622.T	01/15/2025	SDB3264520294	0	(200)	7,780.0000	(1,618,000.00)	(1,556,000.00)	0.0000	0.2270	(25.00)	0.00	10.0626	(10.6575)	0.0000	1	(0.5949)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(100)	7,920.0000	(809,000.00)	(792,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.4247)	0.0000	1	(0.3933)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(300)	7,920.0000	(2,427,000.00)	(2,376,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(16.2740)	0.0000	1	(1.1800)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(400)	7,920.0000	(3,236,000.00)	(3,168,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(21.6986)	0.0000	1	(1.5734)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(100)	7,920.0000	(809,000.00)	(792,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.4247)	0.0000	1	(0.3933)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(300)	7,920.0000	(2,427,000.00)	(2,376,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(16.2740)	0.0000	1	(1.1800)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(500)	7,920.0000	(4,045,000.00)	(3,960,000.00)	0.0000	0.2270	(25.00)	0.00	25.1566	(27.1233)	0.0000	1	(1.9667)	02/04/2025
6622.T	01/14/2025	SDB3264520294	0	(200)	7,920.0000	(1,618,000.00)	(1,584,000.00)	0.0000	0.2270	(25.00)	0.00	10.0626	(10.8493)	0.0000	1	(0.7867)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(100)	8,110.0000	(809,000.00)	(811,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(22.2192)	0.0000	4	(2.0939)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(300)	8,110.0000	(2,427,000.00)	(2,433,000.00)	0.0000	0.2270	(25.00)	0.00	60.3758	(66.6575)	0.0000	4	(6.2818)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(400)	8,110.0000	(3,236,000.00)	(3,244,000.00)	0.0000	0.2270	(25.00)	0.00	80.5010	(88.8767)	0.0000	4	(8.3757)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(100)	8,110.0000	(809,000.00)	(811,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(22.2192)	0.0000	4	(2.0939)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(300)	8,110.0000	(2,427,000.00)	(2,433,000.00)	0.0000	0.2270	(25.00)	0.00	60.3758	(66.6575)	0.0000	4	(6.2818)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(500)	8,110.0000	(4,045,000.00)	(4,055,000.00)	0.0000	0.2270	(25.00)	0.00	100.6263	(111.0959)	0.0000	4	(10.4696)	02/04/2025
6622.T	01/13/2025	SDB3264520294	0	(200)	8,110.0000	(1,618,000.00)	(1,622,000.00)	0.0000	0.2270	(25.00)	0.00	40.2505	(44.4384)	0.0000	4	(4.1878)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(100)	8,050.0000	(809,000.00)	(805,000.00)	0.0000	0.2320	(25.00)	0.00	5.1421	(5.5137)	0.0000	1	(0.3716)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(300)	8,050.0000	(2,427,000.00)	(2,415,000.00)	0.0000	0.2320	(25.00)	0.00	15.4264	(16.5411)	0.0000	1	(1.1147)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(400)	8,050.0000	(3,236,000.00)	(3,220,000.00)	0.0000	0.2320	(25.00)	0.00	20.5685	(22.0548)	0.0000	1	(1.4862)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(100)	8,050.0000	(809,000.00)	(805,000.00)	0.0000	0.2320	(25.00)	0.00	5.1421	(5.5137)	0.0000	1	(0.3716)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(300)	8,050.0000	(2,427,000.00)	(2,415,000.00)	0.0000	0.2320	(25.00)	0.00	15.4264	(16.5411)	0.0000	1	(1.1147)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(500)	8,050.0000	(4,045,000.00)	(4,025,000.00)	0.0000	0.2320	(25.00)	0.00	25.7107	(27.5685)	0.0000	1	(1.8578)	02/04/2025
6622.T	01/09/2025	SDB3264520294	0	(200)	8,050.0000	(1,618,000.00)	(1,610,000.00)	0.0000	0.2320	(25.00)	0.00	10.2843	(11.0274)	0.0000	1	(0.7431)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(100)	7,910.0000	(809,000.00)	(791,000.00)	0.0000	0.2310	(25.00)	0.00	5.1200	(5.4178)	0.0000	1	(0.2978)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(300)	7,910.0000	(2,427,000.00)	(2,373,000.00)	0.0000	0.2310	(25.00)	0.00	15.3599	(16.2534)	0.0000	1	(0.8935)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(400)	7,910.0000	(3,236,000.00)	(3,164,000.00)	0.0000	0.2310	(25.00)	0.00	20.4799	(21.6712)	0.0000	1	(1.1913)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(100)	7,910.0000	(809,000.00)	(791,000.00)	0.0000	0.2310	(25.00)	0.00	5.1200	(5.4178)	0.0000	1	(0.2978)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(300)	7,910.0000	(2,427,000.00)	(2,373,000.00)	0.0000	0.2310	(25.00)	0.00	15.3599	(16.2534)	0.0000	1	(0.8935)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(500)	7,910.0000	(4,045,000.00)	(3,955,000.00)	0.0000	0.2310	(25.00)	0.00	25.5999	(27.0890)	0.0000	1	(1.4892)	02/04/2025
6622.T	01/08/2025	SDB3264520294	0	(200)	7,910.0000	(1,618,000.00)	(1,582,000.00)	0.0000	0.2310	(25.00)	0.00	10.2399	(10.8356)	0.0000	1	(0.5957)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(100)	8,090.0000	(809,000.00)	(809,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.5411)	0.0000	1	(0.5098)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(300)	8,090.0000	(2,427,000.00)	(2,427,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(16.6233)	0.0000	1	(1.5293)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(400)	8,090.0000	(3,236,000.00)	(3,236,000.00)	0.0000	0.2270	(25.00)	0.00	20.1253	(22.1644)	0.0000	1	(2.0391)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(100)	8,090.0000	(809,000.00)	(809,000.00)	0.0000	0.2270	(25.00)	0.00	5.0313	(5.5411)	0.0000	1	(0.5098)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(300)	8,090.0000	(2,427,000.00)	(2,427,000.00)	0.0000	0.2270	(25.00)	0.00	15.0939	(16.6233)	0.0000	1	(1.5293)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(500)	8,090.0000	(4,045,000.00)	(4,045,000.00)	0.0000	0.2270	(25.00)	0.00	25.1566	(27.7055)	0.0000	1	(2.5489)	02/04/2025
6622.T	01/07/2025	SDB3264520294	0	(200)	8,090.0000	(1,618,000.00)	(1,618,000.00)	0.0000	0.2270	(25.00)	0.00	10.0626	(11.0822)	0.0000	1	(1.0196)	02/04/2025
TOTAL DAIHEN CORP. CMN													1,055.3350	(1,132.5822)	0.0000	(77.2472)	
DAIKIN INDUSTRIES CMN																	
6367.T	01/16/2025	SDB3264857830	0	(2,100)	18,215.0000	(39,689,919.99)	(38,251,500.00)	0.0000	0.2270	(25.00)	0.00	246.8387	(261.9966)	0.0000	1	(15.1579)	02/04/2025
6367.T	01/16/2025	SDB3264857830	0	(300)	18,215.0000	(5,700,840.96)	(5,464,500.00)	0.0000	0.2270	(25.00)	0.00	35.4545	(37.4281)	0.0000	1	(1.9735)	02/04/2025
6367.T	01/15/2025	SDB3264857830	0	(2,100)	18,385.0000	(39,689,919.99)	(38,608,500.00)	0.0000	0.2270	(25.00)	0.00	246.8387	(264.4418)	0.0000	1	(17.6031)	02/04/2025
6367.T	01/15/2025	SDB3264857830	0	(900)	18,385.0000	(17,102,522.88)	(16,546,500.00)	0.0000	0.2270	(25.00)	0.00	106.3636	(113.3322)	0.0000	1	(6.9686)	02/04/2025
6367.T	01/14/2025	SDB3264857830	0	(2,100)	18,440.0000	(39,689,919.99)	(38,724,000.00)	0.0000	0.2270	(25.00)	0.00	246.8387	(265.2329)	0.0000	1	(18.3942)	02/04/2025
6367.T	01/14/2025	SDB3264857830	0	(2,600)	18,440.0000	(49,407,288.32)	(47,944,000.00)	0.0000	0.2270	(25.00)	0.00	307.2727	(328.3836)	0.0000	1	(21.1108)	02/04/2025
6367.T	01/14/2025	SDB3264857830	0	(2,000)	18,440.0000	(37,320,000.00)	(36,880,000.00)	0.0000	0.2270	(25.00)	0.00	232.0997	(252.6027)	0.0000	1	(20.5030)	02/04/2025
6367.T	01/13/2025	SDB3264857830	0	(2,100)	18,770.0000	(39,689,919.99)	(39,417,000.00)	0.0000	0.2270	(25.00)	0.00	987.3547	(1,079.9178)	0.0000	4	(92.5631)	02/04/2025
6367.T	01/13/2025	SDB3264857830	0	(2,600)	18,770.0000	(49,407,288.32)	(48,802,000.00)	0.0000	0.2270	(25.00)	0.00	1,229.0909	(1,337.0411)	0.0000	4	(107.9502)	02/04/2025
6367.T	01/13/2025	SDB3264857830	0	(2,300)	18,770.0000	(42,918,000.00)	(43,171,000.00)	0.0000	0.2270	(25.00)	0.00	1,067.6587	(1,182.7671)	0.0000	4	(115.1084)	02/04/2025
6367.T	01/13/2025	SDB3264857830	0	(1,200)	18,770.0000	(22,392,000.00)	(22,524,000.00)	0.0000	0.2270	(25.00)	0.00	557.0393	(617.0959)	0.0000	4	(60.0565)	02/04/2025
6367.T	01/09/2025	SDB3264857830	0	(2,600)	19,125.0000	(49,407,288.32)	(49,725,000.00)	0.0000	0.2320	(25.00)	0.00	314.0408	(340.5822)	0.0000	1	(26.5413)	02/04/2025
6367.T	01/09/2025	SDB3264857830	0	(2,300)	19,125.0000	(42,918,000.00)	(43,987,500.00)	0.0000	0.2320	(25.00)	0.00	272.7939	(301.2842)	0.0000	1	(28.4904)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
DAIKIN INDUSTRIES CMN (Cont.)																	
6367.T	01/09/2025	SDB3264857830	0	(1,200)	19,125.0000	(22,392,000.00)	(22,950,000.00)	0.0000	0.2320	(25.00)	0.00	142.3272	(157.1918)	0.0000	1	(14.8645)	02/04/2025
6367.T	01/08/2025	SDB3264857830	0	(2,300)	18,805.0000	(42,918,000.00)	(43,251,500.00)	0.0000	0.2310	(25.00)	0.00	271.6180	(296.2432)	0.0000	1	(24.6251)	02/04/2025
6367.T	01/08/2025	SDB3264857830	0	(1,200)	18,805.0000	(22,392,000.00)	(22,566,000.00)	0.0000	0.2310	(25.00)	0.00	141.7138	(154.5616)	0.0000	1	(12.8479)	02/04/2025
6367.T	01/07/2025	SDB3264857830	0	(2,300)	18,660.0000	(42,918,000.00)	(42,918,000.00)	0.0000	0.2270	(25.00)	0.00	266.9147	(293.9589)	0.0000	1	(27.0442)	02/04/2025
6367.T	01/07/2025	SDB3264857830	0	(1,300)	18,660.0000	(24,258,000.00)	(24,258,000.00)	0.0000	0.2270	(25.00)	0.00	150.8648	(166.1507)	0.0000	1	(15.2859)	02/04/2025
TOTAL DAIKIN INDUSTRIES CMN												6,823.1236	(7,450.2123)	0.0000		(627.0887)	
DAIKOKUYA HOLDINGS CMN																	
6993.T	01/17/2025	SDB3265465929	0	(55,500)	21.0000	(1,171,123.87)	(1,165,500.00)	0.0000	0.2270	(1,000.00)	0.00	7.2834	(319.3151)	0.0000	1	(312.0316)	02/04/2025
6993.T	01/17/2025	SDB3265465929	0	(273,200)	21.0000	(6,196,597.27)	(5,737,200.00)	0.0000	0.2270	(1,000.00)	0.00	38.5377	(1,571.8356)	0.0000	1	(1,533.2979)	02/04/2025
6993.T	01/17/2025	SDB3265465929	0	(268,800)	21.0000	(6,181,998.14)	(5,644,800.00)	0.0000	0.2270	(1,000.00)	0.00	38.4469	(1,546.5205)	0.0000	1	(1,508.0736)	02/04/2025
6993.T	01/16/2025	SDB3265465929	0	(273,200)	22.0000	(6,196,597.27)	(6,010,400.00)	0.0000	0.2270	(1,000.00)	0.00	38.5377	(1,646.6849)	0.0000	1	(1,608.1472)	02/04/2025
6993.T	01/16/2025	SDB3265465929	0	(268,800)	22.0000	(6,181,998.14)	(5,913,600.00)	0.0000	0.2270	(1,000.00)	0.00	38.4469	(1,620.1644)	0.0000	1	(1,581.7174)	02/04/2025
6993.T	01/15/2025	SDB3265465929	0	(268,800)	22.9985	(6,181,998.14)	(6,181,998.14)	0.0000	0.2270	(1,000.00)	0.00	38.4469	(1,693.6981)	0.0000	1	(1,655.2512)	02/04/2025
TOTAL DAIKOKUYA HOLDINGS CMN												199.6998	(8,398.2187)	0.0000		(8,198.5189)	
DAIWA HOUSE INDUSTRY CO.,LTD. CMN																	
1925.T	01/17/2025	SDB3265670267	0	(13,200)	4,676.5849	(61,730,920.56)	(61,730,920.56)	0.0000	0.2270	(25.00)	0.00	383.9156	(422.8145)	0.0000	1	(38.8989)	02/04/2025
1925.T	01/17/2025	SDB3265670267	0	(300)	4,676.5849	(1,402,975.47)	(1,402,975.47)	0.0000	0.2270	(25.00)	0.00	8.7254	(9.6094)	0.0000	1	(0.8841)	02/04/2025
TOTAL DAIWA HOUSE INDUSTRY CO.,LTD. CMN												392.6409	(432.4239)	0.0000		(39.7830)	
DENA CMN																	
2432.T	01/17/2025	SDB3260427159	0	(100)	2,794.5000	(308,979.91)	(279,450.00)	0.0000	0.2270	(25.00)	0.00	1.9216	(1.9140)	0.0000	1	0.0076	02/04/2025
2432.T	01/17/2025	SDB3260427159	0	(1,900)	2,794.5000	(5,956,500.00)	(5,309,550.00)	0.0000	0.2270	(25.00)	0.00	37.0445	(36.3668)	0.0000	1	0.6778	02/04/2025
2432.T	01/17/2025	SDB3260427159	0	(2,100)	2,794.5000	(6,583,500.00)	(5,868,450.00)	0.0000	0.2270	(25.00)	0.00	40.9440	(40.1949)	0.0000	1	0.7491	02/04/2025
2432.T	01/17/2025	SDB3260427159	0	(700)	2,794.5000	(2,194,500.00)	(1,956,150.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(13.3983)	0.0000	1	0.2497	02/04/2025
2432.T	01/17/2025	SDB3260427159	0	(400)	2,794.5000	(1,254,000.00)	(1,117,800.00)	0.0000	0.2270	(25.00)	0.00	7.7988	(7.6562)	0.0000	1	0.1427	02/04/2025
2432.T	01/16/2025	SDB3260427159	0	(100)	2,751.5000	(308,979.91)	(275,150.00)	0.0000	0.2270	(25.00)	0.00	1.9216	(1.8846)	0.0000	1	0.0370	02/04/2025
2432.T	01/16/2025	SDB3260427159	0	(1,900)	2,751.5000	(5,956,500.00)	(5,227,850.00)	0.0000	0.2270	(25.00)	0.00	37.0445	(35.8072)	0.0000	1	1.2373	02/04/2025
2432.T	01/16/2025	SDB3260427159	0	(2,100)	2,751.5000	(6,583,500.00)	(5,778,150.00)	0.0000	0.2270	(25.00)	0.00	40.9440	(39.5764)	0.0000	1	1.3676	02/04/2025
2432.T	01/16/2025	SDB3260427159	0	(700)	2,751.5000	(2,194,500.00)	(1,926,050.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(13.1921)	0.0000	1	0.4559	02/04/2025
2432.T	01/16/2025	SDB3260427159	0	(400)	2,751.5000	(1,254,000.00)	(1,100,600.00)	0.0000	0.2270	(25.00)	0.00	7.7988	(7.5384)	0.0000	1	0.2605	02/04/2025
2432.T	01/15/2025	SDB3260427159	0	(100)	2,710.0000	(308,979.91)	(271,000.00)	0.0000	0.2270	(25.00)	0.00	1.9216	(1.8562)	0.0000	1	0.0654	02/04/2025
2432.T	01/15/2025	SDB3260427159	0	(1,900)	2,710.0000	(5,956,500.00)	(5,149,000.00)	0.0000	0.2270	(25.00)	0.00	37.0445	(35.2671)	0.0000	1	1.7774	02/04/2025
2432.T	01/15/2025	SDB3260427159	0	(2,100)	2,710.0000	(6,583,500.00)	(5,691,000.00)	0.0000	0.2270	(25.00)	0.00	40.9440	(38.9795)	0.0000	1	1.9645	02/04/2025
2432.T	01/15/2025	SDB3260427159	0	(700)	2,710.0000	(2,194,500.00)	(1,897,000.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(12.9932)	0.0000	1	0.6548	02/04/2025
2432.T	01/15/2025	SDB3260427159	0	(700)	2,710.0000	(2,194,500.00)	(1,897,000.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(12.9932)	0.0000	1	0.6548	02/04/2025
2432.T	01/14/2025	SDB3260427159	0	(100)	2,766.5000	(308,979.91)	(276,650.00)	0.0000	0.2270	(25.00)	0.00	1.9216	(1.8949)	0.0000	1	0.0267	02/04/2025
2432.T	01/14/2025	SDB3260427159	0	(1,900)	2,766.5000	(5,956,500.00)	(5,256,350.00)	0.0000	0.2270	(25.00)	0.00	37.0445	(36.0024)	0.0000	1	1.0421	02/04/2025
2432.T	01/14/2025	SDB3260427159	0	(2,100)	2,766.5000	(6,583,500.00)	(5,809,650.00)	0.0000	0.2270	(25.00)	0.00	40.9440	(39.7921)	0.0000	1	1.1518	02/04/2025
2432.T	01/14/2025	SDB3260427159	0	(700)	2,766.5000	(2,194,500.00)	(1,936,550.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(13.2640)	0.0000	1	0.3839	02/04/2025
2432.T	01/14/2025	SDB3260427159	0	(1,100)	2,766.5000	(3,448,500.00)	(3,043,150.00)	0.0000	0.2270	(25.00)	0.00	21.4468	(20.8435)	0.0000	1	0.6033	02/04/2025
2432.T	01/13/2025	SDB3260427159	0	(100)	2,840.0000	(308,979.91)	(284,000.00)	0.0000	0.2270	(25.00)	0.00	7.6864	(7.7808)	0.0000	4	(0.0944)	02/04/2025
2432.T	01/13/2025	SDB3260427159	0	(1,900)	2,840.0000	(5,956,500.00)	(5,396,000.00)	0.0000	0.2270	(25.00)	0.00	148.1781	(147.8356)	0.0000	4	0.3425	02/04/2025
2432.T	01/13/2025	SDB3260427159	0	(2,100)	2,840.0000	(6,583,500.00)	(5,964,000.00)	0.0000	0.2270	(25.00)	0.00	163.7758	(163.3973)	0.0000	4	0.3786	02/04/2025
2432.T	01/13/2025	SDB3260427159	0	(700)	2,840.0000	(2,194,500.00)	(1,988,000.00)	0.0000	0.2270	(25.00)	0.00	54.5919	(54.4658)	0.0000	4	0.1262	02/04/2025
2432.T	01/13/2025	SDB3260427159	0	(1,100)	2,840.0000	(3,448,500.00)	(3,124,000.00)	0.0000	0.2270	(25.00)	0.00	85.7873	(85.5890)	0.0000	4	0.1983	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(100)	2,869.5000	(308,979.91)	(286,950.00)	0.0000	0.2320	(25.00)	0.00	1.9639	(1.9654)	0.0000	1	(0.0015)	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(1,900)	2,869.5000	(5,956,500.00)	(5,452,050.00)	0.0000	0.2320	(25.00)	0.00	37.8605	(37.3428)	0.0000	1	0.5177	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(2,100)	2,869.5000	(6,583,500.00)	(6,025,950.00)	0.0000	0.2320	(25.00)	0.00	41.8458	(41.2736)	0.0000	1	0.5722	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(700)	2,869.5000	(2,194,500.00)	(2,008,650.00)	0.0000	0.2320	(25.00)	0.00	13.9486	(13.7579)	0.0000	1	0.1907	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(2,400)	2,869.5000	(7,524,000.00)	(6,886,800.00)	0.0000	0.2320	(25.00)	0.00	47.8238	(47.1699)	0.0000	1	0.6539	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(200)	2,869.5000	(627,000.00)	(573,900.00)	0.0000	0.2320	(25.00)	0.00	3.9853	(3.9308)	0.0000	1	0.0545	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
DENA CMN (Cont.)																	
2432.T	01/09/2025	SDB3260427159	0	(200)	2,869.5000	(627,000.00)	(573,900.00)	0.0000	0.2320	(25.00)	0.00	3.9853	(3.9308)	0.0000	1	0.0545	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(300)	2,869.5000	(940,500.00)	(860,850.00)	0.0000	0.2320	(25.00)	0.00	5.9780	(5.8962)	0.0000	1	0.0817	02/04/2025
2432.T	01/09/2025	SDB3260427159	0	(200)	2,869.5000	(627,000.00)	(573,900.00)	0.0000	0.2320	(25.00)	0.00	3.9853	(3.9308)	0.0000	1	0.0545	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(100)	2,892.0000	(308,979.91)	(289,200.00)	0.0000	0.2310	(25.00)	0.00	1.9555	(1.9808)	0.0000	1	(0.0254)	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(1,900)	2,892.0000	(5,956,500.00)	(5,494,800.00)	0.0000	0.2310	(25.00)	0.00	37.6973	(37.6356)	0.0000	1	0.0617	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(2,100)	2,892.0000	(6,583,500.00)	(6,073,200.00)	0.0000	0.2310	(25.00)	0.00	41.6654	(41.5973)	0.0000	1	0.0682	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(700)	2,892.0000	(2,194,500.00)	(2,024,400.00)	0.0000	0.2310	(25.00)	0.00	13.8885	(13.8658)	0.0000	1	0.0227	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(2,400)	2,892.0000	(7,524,000.00)	(6,940,800.00)	0.0000	0.2310	(25.00)	0.00	47.6176	(47.5397)	0.0000	1	0.0779	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(200)	2,892.0000	(627,000.00)	(578,400.00)	0.0000	0.2310	(25.00)	0.00	3.9681	(3.9616)	0.0000	1	0.0065	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(200)	2,892.0000	(627,000.00)	(578,400.00)	0.0000	0.2310	(25.00)	0.00	3.9681	(3.9616)	0.0000	1	0.0065	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(300)	2,892.0000	(940,500.00)	(867,600.00)	0.0000	0.2310	(25.00)	0.00	5.9522	(5.9425)	0.0000	1	0.0097	02/04/2025
2432.T	01/08/2025	SDB3260427159	0	(200)	2,892.0000	(627,000.00)	(578,400.00)	0.0000	0.2310	(25.00)	0.00	3.9681	(3.9616)	0.0000	1	0.0065	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(1,900)	3,135.0000	(5,956,500.00)	(5,956,500.00)	0.0000	0.2270	(25.00)	0.00	37.0445	(40.7979)	0.0000	1	(3.7534)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(2,100)	3,135.0000	(6,583,500.00)	(6,583,500.00)	0.0000	0.2270	(25.00)	0.00	40.9440	(45.0925)	0.0000	1	(4.1485)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(700)	3,135.0000	(2,194,500.00)	(2,194,500.00)	0.0000	0.2270	(25.00)	0.00	13.6480	(15.0308)	0.0000	1	(1.3828)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(2,400)	3,135.0000	(7,524,000.00)	(7,524,000.00)	0.0000	0.2270	(25.00)	0.00	46.7931	(51.5342)	0.0000	1	(4.7412)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(200)	3,135.0000	(627,000.00)	(627,000.00)	0.0000	0.2270	(25.00)	0.00	3.8994	(4.2945)	0.0000	1	(0.3951)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(200)	3,135.0000	(627,000.00)	(627,000.00)	0.0000	0.2270	(25.00)	0.00	3.8994	(4.2945)	0.0000	1	(0.3951)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(300)	3,135.0000	(940,500.00)	(940,500.00)	0.0000	0.2270	(25.00)	0.00	5.8491	(6.4418)	0.0000	1	(0.5926)	02/04/2025
2432.T	01/07/2025	SDB3260427159	0	(200)	3,135.0000	(627,000.00)	(627,000.00)	0.0000	0.2270	(25.00)	0.00	3.8994	(4.2945)	0.0000	1	(0.3951)	02/04/2025
TOTAL DENA CMN												1,362.9790	(1,361.9089)	0.0000		1.0701	
DENKA COMPANY LIMITED CMN																	
4061.T	01/16/2025	SDB3264921697	0	(100)	2,159.0000	(224,235.42)	(215,900.00)	0.0000	0.2270	(25.00)	0.00	1.3946	(1.4788)	0.0000	1	(0.0842)	02/04/2025
4061.T	01/16/2025	SDB3264921697	0	(500)	2,159.0000	(1,115,750.00)	(1,079,500.00)	0.0000	0.2270	(25.00)	0.00	6.9390	(7.3938)	0.0000	1	(0.4548)	02/04/2025
4061.T	01/15/2025	SDB3264921697	0	(100)	2,172.5000	(224,235.42)	(217,250.00)	0.0000	0.2270	(25.00)	0.00	1.3946	(1.4880)	0.0000	1	(0.0935)	02/04/2025
4061.T	01/15/2025	SDB3264921697	0	(500)	2,172.5000	(1,115,750.00)	(1,086,250.00)	0.0000	0.2270	(25.00)	0.00	6.9390	(7.4401)	0.0000	1	(0.5010)	02/04/2025
4061.T	01/14/2025	SDB3264921697	0	(100)	2,190.5000	(224,235.42)	(219,050.00)	0.0000	0.2270	(25.00)	0.00	1.3946	(1.5003)	0.0000	1	(0.1058)	02/04/2025
4061.T	01/14/2025	SDB3264921697	0	(500)	2,190.5000	(1,115,750.00)	(1,095,250.00)	0.0000	0.2270	(25.00)	0.00	6.9390	(7.5017)	0.0000	1	(0.5627)	02/04/2025
4061.T	01/13/2025	SDB3264921697	0	(100)	2,204.0000	(224,235.42)	(220,400.00)	0.0000	0.2270	(25.00)	0.00	5.5782	(6.0384)	0.0000	4	(0.4601)	02/04/2025
4061.T	01/13/2025	SDB3264921697	0	(500)	2,204.0000	(1,115,750.00)	(1,102,000.00)	0.0000	0.2270	(25.00)	0.00	27.7562	(30.1918)	0.0000	4	(2.4356)	02/04/2025
4061.T	01/09/2025	SDB3264921697	0	(100)	2,250.0000	(224,235.42)	(225,000.00)	0.0000	0.2320	(25.00)	0.00	1.4253	(1.5411)	0.0000	1	(0.1158)	02/04/2025
4061.T	01/09/2025	SDB3264921697	0	(500)	2,250.0000	(1,115,750.00)	(1,125,000.00)	0.0000	0.2320	(25.00)	0.00	7.0919	(7.7055)	0.0000	1	(0.6136)	02/04/2025
4061.T	01/08/2025	SDB3264921697	0	(100)	2,219.5000	(224,235.42)	(221,950.00)	0.0000	0.2310	(25.00)	0.00	1.4191	(1.5202)	0.0000	1	(0.1011)	02/04/2025
4061.T	01/08/2025	SDB3264921697	0	(500)	2,219.5000	(1,115,750.00)	(1,109,750.00)	0.0000	0.2310	(25.00)	0.00	7.0613	(7.6010)	0.0000	1	(0.5397)	02/04/2025
4061.T	01/07/2025	SDB3264921697	0	(500)	2,227.5552	(1,115,750.00)	(1,113,777.60)	0.0000	0.2270	(25.00)	0.00	6.9390	(7.6286)	0.0000	1	(0.6896)	02/04/2025
TOTAL DENKA COMPANY LIMITED CMN												82.2719	(89.0293)	0.0000		(6.7574)	
DENTSU GROUP CMN																	
4324.T	01/09/2025	SDB3265272439	0	(600)	3,709.2589	(2,225,555.33)	(2,225,555.33)	0.0000	0.2320	(25.00)	0.00	14.1460	(15.2435)	0.0000	1	(1.0975)	02/04/2025
DMG MORI CO., LTD. CMN																	
6141.T	01/17/2025	SDB3264390163	0	(1,300)	2,315.5000	(3,305,900.00)	(3,010,150.00)	0.0000	0.2270	(25.00)	0.00	20.5600	(20.6175)	0.0000	1	(0.0575)	02/04/2025
6141.T	01/17/2025	SDB3264390163	0	(100)	2,315.5000	(254,300.00)	(231,550.00)	0.0000	0.2270	(25.00)	0.00	1.5815	(1.5860)	0.0000	1	(0.0044)	02/04/2025
6141.T	01/17/2025	SDB3264390163	0	(700)	2,315.5000	(1,780,100.00)	(1,620,850.00)	0.0000	0.2270	(25.00)	0.00	11.0708	(11.1017)	0.0000	1	(0.0310)	02/04/2025
6141.T	01/17/2025	SDB3264390163	0	(1,700)	2,315.5000	(4,323,100.00)	(3,936,350.00)	0.0000	0.2270	(25.00)	0.00	26.8861	(26.9613)	0.0000	1	(0.0752)	02/04/2025
6141.T	01/17/2025	SDB3264390163	0	(300)	2,315.5000	(762,900.00)	(694,650.00)	0.0000	0.2270	(25.00)	0.00	4.7446	(4.7579)	0.0000	1	(0.0133)	02/04/2025
6141.T	01/17/2025	SDB3264390163	0	(400)	2,315.5000	(1,017,200.00)	(926,200.00)	0.0000	0.2270	(25.00)	0.00	6.3261	(6.3438)	0.0000	1	(0.0177)	02/04/2025
6141.T	01/16/2025	SDB3264390163	0	(1,300)	2,336.0000	(3,305,900.00)	(3,036,800.00)	0.0000	0.2270	(25.00)	0.00	20.5600	(20.8000)	0.0000	1	(0.2400)	02/04/2025
6141.T	01/16/2025	SDB3264390163	0	(100)	2,336.0000	(254,300.00)	(233,600.00)	0.0000	0.2270	(25.00)	0.00	1.5815	(1.6000)	0.0000	1	(0.0185)	02/04/2025
6141.T	01/16/2025	SDB3264390163	0	(700)	2,336.0000	(1,780,100.00)	(1,635,200.00)	0.0000	0.2270	(25.00)	0.00	11.0708	(11.2000)	0.0000	1	(0.1292)	02/04/2025
6141.T	01/16/2025	SDB3264390163	0	(1,700)	2,336.0000	(4,323,100.00)	(3,971,200.00)	0.0000	0.2270	(25.00)	0.00	26.8861	(27.2000)	0.0000	1	(0.3139)	02/04/2025
6141.T	01/16/2025	SDB3264390163	0	(300)	2,336.0000	(762,900.00)	(700,800.00)	0.0000	0.2270	(25.00)	0.00	4.7446	(4.8000)	0.0000	1	(0.0554)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
DMG MORI CO., LTD. CMN (Cont.)																	
6141.T	01/16/2025	SDB3264390163	0	(1,100)	2,336.0000	(2,797,300.00)	(2,569,600.00)	0.0000	0.2270	(25.00)	0.00	17.3969	(17.6000)	0.0000	1	(0.2031)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(1,300)	2,362.0000	(3,305,900.00)	(3,070,600.00)	0.0000	0.2270	(25.00)	0.00	20.5600	(21.0315)	0.0000	1	(0.4715)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(100)	2,362.0000	(254,300.00)	(236,200.00)	0.0000	0.2270	(25.00)	0.00	1.5815	(1.6178)	0.0000	1	(0.0363)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(700)	2,362.0000	(1,780,100.00)	(1,653,400.00)	0.0000	0.2270	(25.00)	0.00	11.0708	(11.3247)	0.0000	1	(0.2539)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(1,700)	2,362.0000	(4,323,100.00)	(4,015,400.00)	0.0000	0.2270	(25.00)	0.00	26.8861	(27.5027)	0.0000	1	(0.6166)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(300)	2,362.0000	(762,900.00)	(708,600.00)	0.0000	0.2270	(25.00)	0.00	4.7446	(4.8534)	0.0000	1	(0.1088)	02/04/2025
6141.T	01/15/2025	SDB3264390163	0	(1,100)	2,362.0000	(2,797,300.00)	(2,598,200.00)	0.0000	0.2270	(25.00)	0.00	17.3969	(17.7959)	0.0000	1	(0.3990)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(1,300)	2,402.5000	(3,305,900.00)	(3,123,250.00)	0.0000	0.2270	(25.00)	0.00	20.5600	(21.3921)	0.0000	1	(0.8321)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(100)	2,402.5000	(254,300.00)	(240,250.00)	0.0000	0.2270	(25.00)	0.00	1.5815	(1.6455)	0.0000	1	(0.0640)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(700)	2,402.5000	(1,780,100.00)	(1,681,750.00)	0.0000	0.2270	(25.00)	0.00	11.0708	(11.5188)	0.0000	1	(0.4481)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(1,700)	2,402.5000	(4,323,100.00)	(4,084,250.00)	0.0000	0.2270	(25.00)	0.00	26.8861	(27.9743)	0.0000	1	(1.0882)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(300)	2,402.5000	(762,900.00)	(720,750.00)	0.0000	0.2270	(25.00)	0.00	4.7446	(4.9366)	0.0000	1	(0.1920)	02/04/2025
6141.T	01/14/2025	SDB3264390163	0	(1,100)	2,402.5000	(2,797,300.00)	(2,642,750.00)	0.0000	0.2270	(25.00)	0.00	17.3969	(18.1010)	0.0000	1	(0.7041)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(1,300)	2,454.0000	(3,305,900.00)	(3,190,200.00)	0.0000	0.2270	(25.00)	0.00	82.2399	(87.4027)	0.0000	4	(5.1628)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(100)	2,454.0000	(254,300.00)	(245,400.00)	0.0000	0.2270	(25.00)	0.00	6.3261	(6.7233)	0.0000	4	(0.3971)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(700)	2,454.0000	(1,780,100.00)	(1,717,800.00)	0.0000	0.2270	(25.00)	0.00	44.2830	(47.0630)	0.0000	4	(2.7800)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(1,700)	2,454.0000	(4,323,100.00)	(4,171,800.00)	0.0000	0.2270	(25.00)	0.00	107.5445	(114.2959)	0.0000	4	(6.7514)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(300)	2,454.0000	(762,900.00)	(736,200.00)	0.0000	0.2270	(25.00)	0.00	18.9784	(20.1699)	0.0000	4	(1.1914)	02/04/2025
6141.T	01/13/2025	SDB3264390163	0	(1,200)	2,454.0000	(3,051,600.00)	(2,944,800.00)	0.0000	0.2270	(25.00)	0.00	75.9138	(80.6795)	0.0000	4	(4.7657)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(1,300)	2,498.0000	(3,305,900.00)	(3,247,400.00)	0.0000	0.2320	(25.00)	0.00	21.0128	(22.2425)	0.0000	1	(1.2296)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(100)	2,498.0000	(254,300.00)	(249,800.00)	0.0000	0.2320	(25.00)	0.00	1.6164	(1.7110)	0.0000	1	(0.0946)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(700)	2,498.0000	(1,780,100.00)	(1,748,600.00)	0.0000	0.2320	(25.00)	0.00	11.3146	(11.9767)	0.0000	1	(0.6621)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(1,700)	2,498.0000	(4,323,100.00)	(4,246,600.00)	0.0000	0.2320	(25.00)	0.00	27.4783	(29.0863)	0.0000	1	(1.6080)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(300)	2,498.0000	(762,900.00)	(749,400.00)	0.0000	0.2320	(25.00)	0.00	4.8491	(5.1329)	0.0000	1	(0.2838)	02/04/2025
6141.T	01/09/2025	SDB3264390163	0	(1,200)	2,498.0000	(3,051,600.00)	(2,997,600.00)	0.0000	0.2320	(25.00)	0.00	19.3965	(20.5315)	0.0000	1	(1.1350)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(1,300)	2,484.0000	(3,305,900.00)	(3,229,200.00)	0.0000	0.2310	(25.00)	0.00	20.9223	(22.1178)	0.0000	1	(1.1955)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(100)	2,484.0000	(254,300.00)	(248,400.00)	0.0000	0.2310	(25.00)	0.00	1.6094	(1.7014)	0.0000	1	(0.0920)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(700)	2,484.0000	(1,780,100.00)	(1,738,800.00)	0.0000	0.2310	(25.00)	0.00	11.2658	(11.9096)	0.0000	1	(0.6438)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(1,700)	2,484.0000	(4,323,100.00)	(4,222,800.00)	0.0000	0.2310	(25.00)	0.00	27.3599	(28.9233)	0.0000	1	(1.5634)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(300)	2,484.0000	(762,900.00)	(745,200.00)	0.0000	0.2310	(25.00)	0.00	4.8282	(5.1041)	0.0000	1	(0.2759)	02/04/2025
6141.T	01/08/2025	SDB3264390163	0	(1,200)	2,484.0000	(3,051,600.00)	(2,980,800.00)	0.0000	0.2310	(25.00)	0.00	19.3129	(20.4164)	0.0000	1	(1.1036)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(1,300)	2,543.0000	(3,305,900.00)	(3,305,900.00)	0.0000	0.2270	(25.00)	0.00	20.5600	(22.6432)	0.0000	1	(2.0832)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(100)	2,543.0000	(254,300.00)	(254,300.00)	0.0000	0.2270	(25.00)	0.00	1.5815	(1.7418)	0.0000	1	(0.1602)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(700)	2,543.0000	(1,780,100.00)	(1,780,100.00)	0.0000	0.2270	(25.00)	0.00	11.0708	(12.1925)	0.0000	1	(1.1217)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(1,700)	2,543.0000	(4,323,100.00)	(4,323,100.00)	0.0000	0.2270	(25.00)	0.00	26.8861	(29.6103)	0.0000	1	(2.7241)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(300)	2,543.0000	(762,900.00)	(762,900.00)	0.0000	0.2270	(25.00)	0.00	4.7446	(5.2253)	0.0000	1	(0.4807)	02/04/2025
6141.T	01/07/2025	SDB3264390163	0	(1,200)	2,543.0000	(3,051,600.00)	(3,051,600.00)	0.0000	0.2270	(25.00)	0.00	18.9784	(20.9014)	0.0000	1	(1.9229)	02/04/2025
TOTAL DMG MORI CO., LTD. CMN												907.9625	(953.7647)	0.0000		(45.8023)	
EBARA CORPORATION CMN																	
6361.T	01/16/2025	SDB3265272432	0	(2,300)	2,645.0000	(6,108,702.91)	(6,083,500.00)	0.0000	0.2270	(25.00)	0.00	37.9911	(41.6678)	0.0000	1	(3.6767)	02/04/2025
6361.T	01/16/2025	SDB3265272432	0	(300)	2,645.0000	(819,596.72)	(793,500.00)	0.0000	0.2270	(25.00)	0.00	5.0972	(5.4349)	0.0000	1	(0.3377)	02/04/2025
6361.T	01/16/2025	SDB3265272432	0	(2,100)	2,645.0000	(5,570,139.92)	(5,554,500.00)	0.0000	0.2270	(25.00)	0.00	34.6417	(38.0445)	0.0000	1	(3.4028)	02/04/2025
6361.T	01/15/2025	SDB3265272432	0	(300)	2,741.0000	(819,596.72)	(822,300.00)	0.0000	0.2270	(25.00)	0.00	5.0972	(5.6322)	0.0000	1	(0.5350)	02/04/2025
6361.T	01/15/2025	SDB3265272432	0	(2,100)	2,741.0000	(5,570,139.92)	(5,756,100.00)	0.0000	0.2270	(25.00)	0.00	34.6417	(39.4253)	0.0000	1	(4.7837)	02/04/2025
6361.T	01/14/2025	SDB3265272432	0	(2,100)	2,689.0000	(5,570,139.92)	(5,646,900.00)	0.0000	0.2270	(25.00)	0.00	34.6417	(38.6774)	0.0000	1	(4.0357)	02/04/2025
6361.T	01/13/2025	SDB3265272432	0	(2,500)	2,642.5000	(6,631,118.95)	(6,606,250.00)	0.0000	0.2270	(25.00)	0.00	164.9604	(180.9932)	0.0000	4	(16.0327)	02/04/2025
6361.T	01/13/2025	SDB3265272432	0	(600)	2,642.5000	(1,616,794.90)	(1,585,500.00)	0.0000	0.2270	(25.00)	0.00	40.2205	(43.4384)	0.0000	4	(3.2178)	02/04/2025
6361.T	01/09/2025	SDB3265272432	0	(600)	2,694.6582	(1,616,794.90)	(1,616,794.90)	0.0000	0.2320	(25.00)	0.00	10.2766	(11.0739)	0.0000	1	(0.7973)	02/04/2025
TOTAL EBARA CORPORATION CMN												367.5682	(404.3876)	0.0000		(36.8194)	
EISAI CO., LTD. CMN																	
4523.T	01/17/2025	SDB3280628337	0	(6,000)	4,212.0000	(25,808,322.35)	(25,272,000.00)	0.0000	0.2270	(25.00)	0.00	160.5066	(173.0959)	0.0000	1	(12.5893)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
EISAI CO., LTD. CMN (Cont.)																	
4523.T	01/17/2025	SDB3260628337	0	(1,600)	4,212.0000	(6,973,546.69)	(6,739,200.00)	0.0000	0.2270	(25.00)	0.00	43.3697	(46.1589)	0.0000	1	(2.7892)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(2,500)	4,212.0000	(10,949,488.24)	(10,530,000.00)	0.0000	0.2270	(25.00)	0.00	68.0968	(72.1233)	0.0000	1	(4.0265)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(1,500)	4,212.0000	(6,606,970.52)	(6,318,000.00)	0.0000	0.2270	(25.00)	0.00	41.0899	(43.2740)	0.0000	1	(2.1840)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(400)	4,212.0000	(1,731,600.00)	(1,684,800.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.5397)	0.0000	1	(0.7706)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(1,800)	4,212.0000	(7,792,200.00)	(7,581,600.00)	0.0000	0.2270	(25.00)	0.00	48.4611	(51.9288)	0.0000	1	(3.4677)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(1,700)	4,212.0000	(7,359,300.00)	(7,160,400.00)	0.0000	0.2270	(25.00)	0.00	45.7688	(49.0438)	0.0000	1	(3.2750)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(400)	4,212.0000	(1,731,600.00)	(1,684,800.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.5397)	0.0000	1	(0.7706)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(500)	4,212.0000	(2,164,500.00)	(2,106,000.00)	0.0000	0.2270	(25.00)	0.00	13.4614	(14.4247)	0.0000	1	(0.9632)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(1,300)	4,212.0000	(5,627,700.00)	(5,475,600.00)	0.0000	0.2270	(25.00)	0.00	34.9997	(37.5041)	0.0000	1	(2.5044)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(100)	4,212.0000	(432,900.00)	(421,200.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.8849)	0.0000	1	(0.1926)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(100)	4,212.0000	(432,900.00)	(421,200.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.8849)	0.0000	1	(0.1926)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(800)	4,212.0000	(3,463,200.00)	(3,369,600.00)	0.0000	0.2270	(25.00)	0.00	21.5383	(23.0795)	0.0000	1	(1.5412)	02/04/2025
4523.T	01/17/2025	SDB3260628337	0	(300)	4,212.0000	(1,298,700.00)	(1,263,600.00)	0.0000	0.2270	(25.00)	0.00	8.0768	(8.6548)	0.0000	1	(0.5779)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(6,000)	4,283.0000	(25,808,322.35)	(25,698,000.00)	0.0000	0.2270	(25.00)	0.00	160.5066	(176.0137)	0.0000	1	(15.5071)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(1,600)	4,283.0000	(6,973,546.69)	(6,852,800.00)	0.0000	0.2270	(25.00)	0.00	43.3697	(46.9370)	0.0000	1	(3.5673)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(2,500)	4,283.0000	(10,949,488.24)	(10,707,500.00)	0.0000	0.2270	(25.00)	0.00	68.0968	(73.3390)	0.0000	1	(5.2422)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(1,500)	4,283.0000	(6,606,970.52)	(6,424,500.00)	0.0000	0.2270	(25.00)	0.00	41.0899	(44.0034)	0.0000	1	(2.9135)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(400)	4,283.0000	(1,731,600.00)	(1,713,200.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.7342)	0.0000	1	(0.9651)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(1,800)	4,283.0000	(7,792,200.00)	(7,709,400.00)	0.0000	0.2270	(25.00)	0.00	48.4611	(52.8041)	0.0000	1	(4.3430)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(1,700)	4,283.0000	(7,359,300.00)	(7,281,100.00)	0.0000	0.2270	(25.00)	0.00	45.7688	(49.8705)	0.0000	1	(4.1018)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(400)	4,283.0000	(1,731,600.00)	(1,713,200.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.7342)	0.0000	1	(0.9651)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(500)	4,283.0000	(2,164,500.00)	(2,141,500.00)	0.0000	0.2270	(25.00)	0.00	13.4614	(14.6678)	0.0000	1	(1.2064)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(1,300)	4,283.0000	(5,627,700.00)	(5,567,900.00)	0.0000	0.2270	(25.00)	0.00	34.9997	(38.1363)	0.0000	1	(3.1366)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(100)	4,283.0000	(432,900.00)	(428,300.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9336)	0.0000	1	(0.2413)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(100)	4,283.0000	(432,900.00)	(428,300.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9336)	0.0000	1	(0.2413)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(800)	4,283.0000	(3,463,200.00)	(3,426,400.00)	0.0000	0.2270	(25.00)	0.00	21.5383	(23.4685)	0.0000	1	(1.9302)	02/04/2025
4523.T	01/16/2025	SDB3260628337	0	(300)	4,283.0000	(1,298,700.00)	(1,284,900.00)	0.0000	0.2270	(25.00)	0.00	8.0768	(8.8007)	0.0000	1	(0.7238)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(6,000)	4,259.0000	(25,808,322.35)	(25,554,000.00)	0.0000	0.2270	(25.00)	0.00	160.5066	(175.0274)	0.0000	1	(14.5208)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(1,600)	4,259.0000	(6,973,546.69)	(6,814,400.00)	0.0000	0.2270	(25.00)	0.00	43.3697	(46.6740)	0.0000	1	(3.3042)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(2,500)	4,259.0000	(10,949,488.24)	(10,647,500.00)	0.0000	0.2270	(25.00)	0.00	68.0968	(72.9281)	0.0000	1	(4.8313)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(1,500)	4,259.0000	(6,606,970.52)	(6,388,500.00)	0.0000	0.2270	(25.00)	0.00	41.0899	(43.7568)	0.0000	1	(2.6669)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(400)	4,259.0000	(1,731,600.00)	(1,703,600.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.6685)	0.0000	1	(0.8994)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(1,800)	4,259.0000	(7,792,200.00)	(7,666,200.00)	0.0000	0.2270	(25.00)	0.00	48.4611	(52.5082)	0.0000	1	(4.0471)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(1,700)	4,259.0000	(7,359,300.00)	(7,240,300.00)	0.0000	0.2270	(25.00)	0.00	45.7688	(49.5911)	0.0000	1	(3.8223)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(400)	4,259.0000	(1,731,600.00)	(1,703,600.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.6685)	0.0000	1	(0.8994)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(500)	4,259.0000	(2,164,500.00)	(2,129,500.00)	0.0000	0.2270	(25.00)	0.00	13.4614	(14.5856)	0.0000	1	(1.1242)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(1,300)	4,259.0000	(5,627,700.00)	(5,536,700.00)	0.0000	0.2270	(25.00)	0.00	34.9997	(37.9226)	0.0000	1	(2.9229)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(100)	4,259.0000	(432,900.00)	(425,900.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9171)	0.0000	1	(0.2248)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(100)	4,259.0000	(432,900.00)	(425,900.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9171)	0.0000	1	(0.2248)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(800)	4,259.0000	(3,463,200.00)	(3,407,200.00)	0.0000	0.2270	(25.00)	0.00	21.5383	(23.3370)	0.0000	1	(1.7987)	02/04/2025
4523.T	01/15/2025	SDB3260628337	0	(300)	4,259.0000	(1,298,700.00)	(1,277,700.00)	0.0000	0.2270	(25.00)	0.00	8.0768	(8.7514)	0.0000	1	(0.6745)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(1,600)	4,375.0000	(6,973,546.69)	(7,000,000.00)	0.0000	0.2270	(25.00)	0.00	43.3697	(47.9452)	0.0000	1	(4.5755)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(2,500)	4,375.0000	(10,949,488.24)	(10,937,500.00)	0.0000	0.2270	(25.00)	0.00	68.0968	(74.9144)	0.0000	1	(6.8176)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(1,500)	4,375.0000	(6,606,970.52)	(6,562,500.00)	0.0000	0.2270	(25.00)	0.00	41.0899	(44.9486)	0.0000	1	(3.8587)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(400)	4,375.0000	(1,731,600.00)	(1,750,000.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.9863)	0.0000	1	(1.2172)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(1,800)	4,375.0000	(7,792,200.00)	(7,875,000.00)	0.0000	0.2270	(25.00)	0.00	48.4611	(53.9384)	0.0000	1	(5.4773)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(1,700)	4,375.0000	(7,359,300.00)	(7,437,500.00)	0.0000	0.2270	(25.00)	0.00	45.7688	(50.9418)	0.0000	1	(5.1730)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(400)	4,375.0000	(1,731,600.00)	(1,750,000.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.9863)	0.0000	1	(1.2172)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(500)	4,375.0000	(2,164,500.00)	(2,187,500.00)	0.0000	0.2270	(25.00)	0.00	13.4614	(14.9829)	0.0000	1	(1.5215)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(1,300)	4,375.0000	(5,627,700.00)	(5,687,500.00)	0.0000	0.2270	(25.00)	0.00	34.9997	(38.9555)	0.0000	1	(3.9558)	02/04/2025
4523.T	01/14/2025	SDB3260628337	0	(100)	4,375.0000	(432,900											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
EISAI CO., LTD. CMN (Cont.)																	
4523.T	01/14/2025	SDB3260628337	0	(300)	4,375.0000	(1,298,700.00)	(1,312,500.00)	0.0000	0.2270	(25.00)	0.00	8.0768	(8.9897)	0.0000	1	(0.9129)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(2,500)	4,358.0000	(10,949,488.24)	(10,895,000.00)	0.0000	0.2270	(25.00)	0.00	272.3873	(298.4932)	0.0000	4	(26.1059)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(1,500)	4,358.0000	(6,606,970.52)	(6,537,000.00)	0.0000	0.2270	(25.00)	0.00	164.3597	(179.0959)	0.0000	4	(14.7362)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(400)	4,358.0000	(1,731,600.00)	(1,743,200.00)	0.0000	0.2270	(25.00)	0.00	43.0765	(47.7589)	0.0000	4	(4.6824)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(1,800)	4,358.0000	(7,792,200.00)	(7,844,400.00)	0.0000	0.2270	(25.00)	0.00	193.8443	(214.9151)	0.0000	4	(21.0708)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(1,700)	4,358.0000	(7,359,300.00)	(7,408,600.00)	0.0000	0.2270	(25.00)	0.00	183.0752	(202.9753)	0.0000	4	(19.9002)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(400)	4,358.0000	(1,731,600.00)	(1,743,200.00)	0.0000	0.2270	(25.00)	0.00	43.0765	(47.7589)	0.0000	4	(4.6824)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(500)	4,358.0000	(2,164,500.00)	(2,179,000.00)	0.0000	0.2270	(25.00)	0.00	53.8456	(59.6986)	0.0000	4	(5.8530)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(1,300)	4,358.0000	(5,627,700.00)	(5,665,400.00)	0.0000	0.2270	(25.00)	0.00	139.9987	(155.2164)	0.0000	4	(15.2178)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(100)	4,358.0000	(432,900.00)	(435,800.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.9397)	0.0000	4	(1.1706)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(100)	4,358.0000	(432,900.00)	(435,800.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.9397)	0.0000	4	(1.1706)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(800)	4,358.0000	(3,463,200.00)	(3,486,400.00)	0.0000	0.2270	(25.00)	0.00	86.1530	(95.5178)	0.0000	4	(9.3648)	02/04/2025
4523.T	01/13/2025	SDB3260628337	0	(300)	4,358.0000	(1,298,700.00)	(1,307,400.00)	0.0000	0.2270	(25.00)	0.00	32.3074	(35.8192)	0.0000	4	(3.5118)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(1,500)	4,414.0000	(6,606,970.52)	(6,621,000.00)	0.0000	0.2320	(25.00)	0.00	41.9950	(45.3493)	0.0000	1	(3.3543)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(400)	4,414.0000	(1,731,600.00)	(1,765,600.00)	0.0000	0.2320	(25.00)	0.00	11.0063	(12.0932)	0.0000	1	(1.0868)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(1,800)	4,414.0000	(7,792,200.00)	(7,945,200.00)	0.0000	0.2320	(25.00)	0.00	49.5285	(54.4192)	0.0000	1	(4.8907)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(1,700)	4,414.0000	(7,359,300.00)	(7,503,800.00)	0.0000	0.2320	(25.00)	0.00	46.7769	(51.3959)	0.0000	1	(4.6190)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(400)	4,414.0000	(1,731,600.00)	(1,765,600.00)	0.0000	0.2320	(25.00)	0.00	11.0063	(12.0932)	0.0000	1	(1.0868)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(500)	4,414.0000	(2,164,500.00)	(2,207,000.00)	0.0000	0.2320	(25.00)	0.00	13.7579	(15.1164)	0.0000	1	(1.3585)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(1,300)	4,414.0000	(5,627,700.00)	(5,738,200.00)	0.0000	0.2320	(25.00)	0.00	35.7706	(39.3027)	0.0000	1	(3.5322)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(100)	4,414.0000	(432,900.00)	(441,400.00)	0.0000	0.2320	(25.00)	0.00	2.7516	(3.0233)	0.0000	1	(0.2717)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(100)	4,414.0000	(432,900.00)	(441,400.00)	0.0000	0.2320	(25.00)	0.00	2.7516	(3.0233)	0.0000	1	(0.2717)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(800)	4,414.0000	(3,463,200.00)	(3,531,200.00)	0.0000	0.2320	(25.00)	0.00	22.0127	(24.1863)	0.0000	1	(2.1736)	02/04/2025
4523.T	01/09/2025	SDB3260628337	0	(300)	4,414.0000	(1,298,700.00)	(1,324,200.00)	0.0000	0.2320	(25.00)	0.00	8.2548	(9.0699)	0.0000	1	(0.8151)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(400)	4,371.0000	(1,731,600.00)	(1,748,400.00)	0.0000	0.2310	(25.00)	0.00	10.9589	(11.9753)	0.0000	1	(1.0164)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(1,800)	4,371.0000	(7,792,200.00)	(7,867,800.00)	0.0000	0.2310	(25.00)	0.00	49.3150	(53.8890)	0.0000	1	(4.5740)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(1,700)	4,371.0000	(7,359,300.00)	(7,430,700.00)	0.0000	0.2310	(25.00)	0.00	46.5753	(50.8952)	0.0000	1	(4.3199)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(400)	4,371.0000	(1,731,600.00)	(1,748,400.00)	0.0000	0.2310	(25.00)	0.00	10.9589	(11.9753)	0.0000	1	(1.0164)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(500)	4,371.0000	(2,164,500.00)	(2,185,500.00)	0.0000	0.2310	(25.00)	0.00	13.6986	(14.9692)	0.0000	1	(1.2706)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(1,300)	4,371.0000	(5,627,700.00)	(5,682,300.00)	0.0000	0.2310	(25.00)	0.00	35.6164	(38.9199)	0.0000	1	(3.3035)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(100)	4,371.0000	(432,900.00)	(437,100.00)	0.0000	0.2310	(25.00)	0.00	2.7397	(2.9938)	0.0000	1	(0.2541)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(100)	4,371.0000	(432,900.00)	(437,100.00)	0.0000	0.2310	(25.00)	0.00	2.7397	(2.9938)	0.0000	1	(0.2541)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(800)	4,371.0000	(3,463,200.00)	(3,496,800.00)	0.0000	0.2310	(25.00)	0.00	21.9178	(23.9507)	0.0000	1	(2.0329)	02/04/2025
4523.T	01/08/2025	SDB3260628337	0	(300)	4,371.0000	(1,298,700.00)	(1,311,300.00)	0.0000	0.2310	(25.00)	0.00	8.2192	(8.9815)	0.0000	1	(0.7623)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(400)	4,329.0000	(1,731,600.00)	(1,731,600.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.8603)	0.0000	1	(1.0911)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(1,800)	4,329.0000	(7,792,200.00)	(7,792,200.00)	0.0000	0.2270	(25.00)	0.00	48.4611	(53.3712)	0.0000	1	(4.9102)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(1,700)	4,329.0000	(7,359,300.00)	(7,359,300.00)	0.0000	0.2270	(25.00)	0.00	45.7688	(50.4062)	0.0000	1	(4.6374)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(400)	4,329.0000	(1,731,600.00)	(1,731,600.00)	0.0000	0.2270	(25.00)	0.00	10.7691	(11.8603)	0.0000	1	(1.0911)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(500)	4,329.0000	(2,164,500.00)	(2,164,500.00)	0.0000	0.2270	(25.00)	0.00	13.4614	(14.8253)	0.0000	1	(1.3639)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(1,300)	4,329.0000	(5,627,700.00)	(5,627,700.00)	0.0000	0.2270	(25.00)	0.00	34.9997	(38.5459)	0.0000	1	(3.5462)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(100)	4,329.0000	(432,900.00)	(432,900.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9651)	0.0000	1	(0.2728)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(100)	4,329.0000	(432,900.00)	(432,900.00)	0.0000	0.2270	(25.00)	0.00	2.6923	(2.9651)	0.0000	1	(0.2728)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(800)	4,329.0000	(3,463,200.00)	(3,463,200.00)	0.0000	0.2270	(25.00)	0.00	21.5383	(23.7205)	0.0000	1	(2.1823)	02/04/2025
4523.T	01/07/2025	SDB3260628337	0	(300)	4,329.0000	(1,298,700.00)	(1,298,700.00)	0.0000	0.2270	(25.00)	0.00	8.0768	(8.8952)	0.0000	1	(0.8184)	02/04/2025
TOTAL EISAI CO., LTD. CMN												3,769.9042	(4,120.4822)	0.0000		(350.5780)	
ENEOS HOLDINGS CMN																	
5020.T	01/07/2025	SDB3264649703	0	(11,700)	826.3000	(9,667,710.00)	(9,667,710.00)	0.0000	0.2270	(25.00)	0.00	60.1252	(66.2172)	0.0000	1	(6.0920)	02/04/2025
5020.T	01/07/2025	SDB3264649703	0	(14,800)	826.3000	(12,229,240.00)	(12,229,240.00)	0.0000	0.2270	(25.00)	0.00	76.0558	(83.7619)	0.0000	1	(7.7061)	02/04/2025
5020.T	01/07/2025	SDB3264649703	0	(30,800)	826.3000	(25,450,040.00)	(25,450,040.00)	0.0000	0.2270	(25.00)	0.00	158.2783	(174.3153)	0.0000	1	(16.0370)	02/04/2025
5020.T	01/07/2025	SDB3264649703	0	(10,700)	826.3000	(8,841,410.00)	(8,841,410.00)	0.0000	0.2270	(25.00)	0.00	54.9863	(60.5576)	0.0000	1	(5.5713)	02/04/2025
TOTAL ENEOS HOLDINGS CMN												349.4457	(384.8521)	0.0000		(35.4064)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FANUC CORP. CMN																	
6954.T	01/17/2025	SDB3264120642	0	(1,700)	4,378.0000	(7,407,718.47)	(7,442,600.00)	0.0000	0.2270	(25.00)	0.00	46.0699	(50.9767)	0.0000	1	(4.9068)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(1,400)	4,378.0000	(5,803,822.73)	(6,129,200.00)	0.0000	0.2270	(25.00)	0.00	36.0950	(41.9808)	0.0000	1	(5.8858)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(2,500)	4,378.0000	(10,544,614.55)	(10,945,000.00)	0.0000	0.2270	(25.00)	0.00	65.5788	(74.9658)	0.0000	1	(9.3869)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(1,600)	4,378.0000	(6,680,000.00)	(7,004,800.00)	0.0000	0.2270	(25.00)	0.00	41.5441	(47.9781)	0.0000	1	(6.4340)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(200)	4,378.0000	(835,000.00)	(875,600.00)	0.0000	0.2270	(25.00)	0.00	5.1930	(5.9973)	0.0000	1	(0.8042)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(100)	4,378.0000	(417,500.00)	(437,800.00)	0.0000	0.2270	(25.00)	0.00	2.5965	(2.9986)	0.0000	1	(0.4021)	02/04/2025
6954.T	01/17/2025	SDB3264120642	0	(1,000)	4,378.0000	(4,175,000.00)	(4,378,000.00)	0.0000	0.2270	(25.00)	0.00	25.9651	(29.9863)	0.0000	1	(4.0212)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(1,400)	4,143.0000	(5,803,822.73)	(5,800,200.00)	0.0000	0.2270	(25.00)	0.00	36.0950	(39.7274)	0.0000	1	(3.6324)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(2,500)	4,143.0000	(10,544,614.55)	(10,357,500.00)	0.0000	0.2270	(25.00)	0.00	65.5788	(70.9418)	0.0000	1	(5.3629)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(1,600)	4,143.0000	(6,680,000.00)	(6,628,800.00)	0.0000	0.2270	(25.00)	0.00	41.5441	(45.4027)	0.0000	1	(3.8586)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(200)	4,143.0000	(835,000.00)	(828,600.00)	0.0000	0.2270	(25.00)	0.00	5.1930	(5.6753)	0.0000	1	(0.4823)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(100)	4,143.0000	(417,500.00)	(414,300.00)	0.0000	0.2270	(25.00)	0.00	2.5965	(2.8377)	0.0000	1	(0.2412)	02/04/2025
6954.T	01/16/2025	SDB3264120642	0	(1,000)	4,143.0000	(4,175,000.00)	(4,143,000.00)	0.0000	0.2270	(25.00)	0.00	25.9651	(28.3767)	0.0000	1	(2.4116)	02/04/2025
6954.T	01/15/2025	SDB3264120642	0	(2,500)	4,116.0000	(10,544,614.55)	(10,290,000.00)	0.0000	0.2270	(25.00)	0.00	65.5788	(70.4795)	0.0000	1	(4.9006)	02/04/2025
6954.T	01/15/2025	SDB3264120642	0	(1,600)	4,116.0000	(6,680,000.00)	(6,585,600.00)	0.0000	0.2270	(25.00)	0.00	41.5441	(45.1068)	0.0000	1	(3.5627)	02/04/2025
6954.T	01/15/2025	SDB3264120642	0	(200)	4,116.0000	(835,000.00)	(823,200.00)	0.0000	0.2270	(25.00)	0.00	5.1930	(5.6384)	0.0000	1	(0.4453)	02/04/2025
6954.T	01/15/2025	SDB3264120642	0	(100)	4,116.0000	(417,500.00)	(411,600.00)	0.0000	0.2270	(25.00)	0.00	2.5965	(2.8192)	0.0000	1	(0.2227)	02/04/2025
6954.T	01/15/2025	SDB3264120642	0	(1,000)	4,116.0000	(4,175,000.00)	(4,116,000.00)	0.0000	0.2270	(25.00)	0.00	25.9651	(28.1918)	0.0000	1	(2.2267)	02/04/2025
6954.T	01/14/2025	SDB3264120642	0	(2,500)	4,147.0000	(10,544,614.55)	(10,367,500.00)	0.0000	0.2270	(25.00)	0.00	65.5788	(71.0103)	0.0000	1	(5.4314)	02/04/2025
6954.T	01/14/2025	SDB3264120642	0	(1,600)	4,147.0000	(6,680,000.00)	(6,635,200.00)	0.0000	0.2270	(25.00)	0.00	41.5441	(45.4466)	0.0000	1	(3.9025)	02/04/2025
6954.T	01/14/2025	SDB3264120642	0	(200)	4,147.0000	(835,000.00)	(829,400.00)	0.0000	0.2270	(25.00)	0.00	5.1930	(5.6808)	0.0000	1	(0.4878)	02/04/2025
6954.T	01/14/2025	SDB3264120642	0	(100)	4,147.0000	(417,500.00)	(414,700.00)	0.0000	0.2270	(25.00)	0.00	2.5965	(2.8404)	0.0000	1	(0.2439)	02/04/2025
6954.T	01/14/2025	SDB3264120642	0	(1,000)	4,147.0000	(4,175,000.00)	(4,147,000.00)	0.0000	0.2270	(25.00)	0.00	25.9651	(28.4041)	0.0000	1	(2.4390)	02/04/2025
6954.T	01/13/2025	SDB3264120642	0	(2,500)	4,201.0000	(10,544,614.55)	(10,502,500.00)	0.0000	0.2270	(25.00)	0.00	262.3153	(287.7397)	0.0000	4	(25.4244)	02/04/2025
6954.T	01/13/2025	SDB3264120642	0	(1,600)	4,201.0000	(6,680,000.00)	(6,721,600.00)	0.0000	0.2270	(25.00)	0.00	166.1764	(184.1534)	0.0000	4	(17.9770)	02/04/2025
6954.T	01/13/2025	SDB3264120642	0	(200)	4,201.0000	(835,000.00)	(840,200.00)	0.0000	0.2270	(25.00)	0.00	20.7721	(23.0192)	0.0000	4	(2.2471)	02/04/2025
6954.T	01/13/2025	SDB3264120642	0	(100)	4,201.0000	(417,500.00)	(420,100.00)	0.0000	0.2270	(25.00)	0.00	10.3860	(11.5096)	0.0000	4	(1.1236)	02/04/2025
6954.T	01/13/2025	SDB3264120642	0	(1,000)	4,201.0000	(4,175,000.00)	(4,201,000.00)	0.0000	0.2270	(25.00)	0.00	103.8603	(115.0959)	0.0000	4	(11.2356)	02/04/2025
6954.T	01/09/2025	SDB3264120642	0	(1,600)	4,235.0000	(6,680,000.00)	(6,776,000.00)	0.0000	0.2320	(25.00)	0.00	42.4592	(46.4110)	0.0000	1	(3.9518)	02/04/2025
6954.T	01/09/2025	SDB3264120642	0	(200)	4,235.0000	(835,000.00)	(847,000.00)	0.0000	0.2320	(25.00)	0.00	5.3074	(5.8014)	0.0000	1	(0.4940)	02/04/2025
6954.T	01/09/2025	SDB3264120642	0	(100)	4,235.0000	(417,500.00)	(423,500.00)	0.0000	0.2320	(25.00)	0.00	2.6537	(2.9007)	0.0000	1	(0.2470)	02/04/2025
6954.T	01/09/2025	SDB3264120642	0	(1,000)	4,235.0000	(4,175,000.00)	(4,235,000.00)	0.0000	0.2320	(25.00)	0.00	26.5370	(29.0068)	0.0000	1	(2.4699)	02/04/2025
6954.T	01/08/2025	SDB3264120642	0	(1,600)	4,087.0000	(6,680,000.00)	(6,539,200.00)	0.0000	0.2310	(25.00)	0.00	42.2762	(44.7890)	0.0000	1	(2.5129)	02/04/2025
6954.T	01/08/2025	SDB3264120642	0	(200)	4,087.0000	(835,000.00)	(817,400.00)	0.0000	0.2310	(25.00)	0.00	5.2845	(5.5986)	0.0000	1	(0.3141)	02/04/2025
6954.T	01/08/2025	SDB3264120642	0	(100)	4,087.0000	(417,500.00)	(408,700.00)	0.0000	0.2310	(25.00)	0.00	2.6423	(2.7993)	0.0000	1	(0.1571)	02/04/2025
6954.T	01/08/2025	SDB3264120642	0	(1,000)	4,087.0000	(4,175,000.00)	(4,087,000.00)	0.0000	0.2310	(25.00)	0.00	26.4226	(27.9932)	0.0000	1	(1.5705)	02/04/2025
6954.T	01/08/2025	SDB3264120642	0	(5,600)	4,087.0000	(23,380,000.00)	(22,887,200.00)	0.0000	0.2310	(25.00)	0.00	147.9666	(156.7616)	0.0000	1	(8.7951)	02/04/2025
6954.T	01/07/2025	SDB3264120642	0	(1,600)	4,175.0000	(6,680,000.00)	(6,680,000.00)	0.0000	0.2270	(25.00)	0.00	41.5441	(45.7534)	0.0000	1	(4.2093)	02/04/2025
6954.T	01/07/2025	SDB3264120642	0	(200)	4,175.0000	(835,000.00)	(835,000.00)	0.0000	0.2270	(25.00)	0.00	5.1930	(5.7192)	0.0000	1	(0.5262)	02/04/2025
6954.T	01/07/2025	SDB3264120642	0	(100)	4,175.0000	(417,500.00)	(417,500.00)	0.0000	0.2270	(25.00)	0.00	2.5965	(2.8596)	0.0000	1	(0.2631)	02/04/2025
6954.T	01/07/2025	SDB3264120642	0	(1,000)	4,175.0000	(4,175,000.00)	(4,175,000.00)	0.0000	0.2270	(25.00)	0.00	25.9651	(28.5959)	0.0000	1	(2.6308)	02/04/2025
6954.T	01/07/2025	SDB3264120642	0	(5,600)	4,175.0000	(23,380,000.00)	(23,380,000.00)	0.0000	0.2270	(25.00)	0.00	145.4044	(160.1370)	0.0000	1	(14.7326)	02/04/2025
TOTAL FANUC CORP. CMN												1,767.5327	(1,940.1075)	0.0000		(172.5749)	
FERROTEC CORPORATION CMN																	
6890.T	01/17/2025	SDB3260628339	0	(100)	2,551.0000	(267,982.58)	(255,100.00)	0.0000	0.2270	(25.00)	0.00	1.6666	(1.7473)	0.0000	1	(0.0806)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(700)	2,551.0000	(1,795,183.31)	(1,785,700.00)	0.0000	0.2270	(25.00)	0.00	11.1646	(12.2308)	0.0000	1	(1.0663)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(100)	2,551.0000	(258,400.00)	(255,100.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.7473)	0.0000	1	(0.1402)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(200)	2,551.0000	(516,800.00)	(510,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.4945)	0.0000	1	(0.2804)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(600)	2,551.0000	(1,550,400.00)	(1,530,600.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.4836)	0.0000	1	(0.8413)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(1,100)	2,551.0000	(2,842,400.00)	(2,806,100.00)	0.0000	0.2270	(25.00)	0.00	17.6774	(19.2199)	0.0000	1	(1.5425)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(200)	2,551.0000	(516,800.00)	(510,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.4945)	0.0000	1	(0.2804)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(900)	2,551.0000	(2,325,600.00)	(2,295,900.00)	0.0000	0.2270	(25.00)	0.00	14.4633	(15.7253)	0.0000	1	(1.2620)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FERROTEC CORPORATION CMN (Cont.)																	
6890.T	01/17/2025	SDB3260628339	0	(1,300)	2,551.0000	(3,359,200.00)	(3,316,300.00)	0.0000	0.2270	(25.00)	0.00	20.8915	(22.7144)	0.0000	1	(1.8229)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(500)	2,551.0000	(1,292,000.00)	(1,275,500.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.7363)	0.0000	1	(0.7011)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(300)	2,551.0000	(775,200.00)	(765,300.00)	0.0000	0.2270	(25.00)	0.00	4.8211	(5.2418)	0.0000	1	(0.4207)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(400)	2,551.0000	(1,033,600.00)	(1,020,400.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(6.9890)	0.0000	1	(0.5609)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(800)	2,551.0000	(2,067,200.00)	(2,040,800.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(13.9781)	0.0000	1	(1.1218)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(500)	2,551.0000	(1,292,000.00)	(1,275,500.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.7363)	0.0000	1	(0.7011)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(200)	2,551.0000	(516,800.00)	(510,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.4945)	0.0000	1	(0.2804)	02/04/2025
6890.T	01/17/2025	SDB3260628339	0	(600)	2,551.0000	(1,550,400.00)	(1,530,600.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.4836)	0.0000	1	(0.8413)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(100)	2,604.0000	(267,982.58)	(260,400.00)	0.0000	0.2270	(25.00)	0.00	1.6666	(1.7836)	0.0000	1	(0.1169)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(700)	2,604.0000	(1,795,183.31)	(1,822,800.00)	0.0000	0.2270	(25.00)	0.00	11.1646	(12.4849)	0.0000	1	(1.3204)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(100)	2,604.0000	(258,400.00)	(260,400.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.7836)	0.0000	1	(0.1765)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(200)	2,604.0000	(516,800.00)	(520,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5671)	0.0000	1	(0.3531)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(600)	2,604.0000	(1,550,400.00)	(1,562,400.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.7014)	0.0000	1	(1.0592)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(1,100)	2,604.0000	(2,842,400.00)	(2,864,400.00)	0.0000	0.2270	(25.00)	0.00	17.6774	(19.6192)	0.0000	1	(1.9418)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(200)	2,604.0000	(516,800.00)	(520,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5671)	0.0000	1	(0.3531)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(900)	2,604.0000	(2,325,600.00)	(2,343,600.00)	0.0000	0.2270	(25.00)	0.00	14.4633	(16.0521)	0.0000	1	(1.5887)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(1,300)	2,604.0000	(3,359,200.00)	(3,385,200.00)	0.0000	0.2270	(25.00)	0.00	20.8915	(23.1863)	0.0000	1	(2.2948)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(500)	2,604.0000	(1,292,000.00)	(1,302,000.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.9178)	0.0000	1	(0.8826)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(300)	2,604.0000	(775,200.00)	(781,200.00)	0.0000	0.2270	(25.00)	0.00	4.8211	(5.3507)	0.0000	1	(0.5296)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(400)	2,604.0000	(1,033,600.00)	(1,041,600.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.1342)	0.0000	1	(0.7061)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(800)	2,604.0000	(2,067,200.00)	(2,083,200.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.2685)	0.0000	1	(1.4122)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(500)	2,604.0000	(1,292,000.00)	(1,302,000.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.9178)	0.0000	1	(0.8826)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(200)	2,604.0000	(516,800.00)	(520,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5671)	0.0000	1	(0.3531)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(600)	2,604.0000	(1,550,400.00)	(1,562,400.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.7014)	0.0000	1	(1.0592)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(100)	2,604.0000	(258,400.00)	(260,400.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.7836)	0.0000	1	(0.1765)	02/04/2025
6890.T	01/16/2025	SDB3260628339	0	(200)	2,604.0000	(516,800.00)	(520,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5671)	0.0000	1	(0.3531)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(100)	2,675.0000	(267,982.58)	(267,500.00)	0.0000	0.2270	(25.00)	0.00	1.6666	(1.8322)	0.0000	1	(0.1656)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(700)	2,675.0000	(1,795,183.31)	(1,872,500.00)	0.0000	0.2270	(25.00)	0.00	11.1646	(12.8253)	0.0000	1	(1.6608)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(100)	2,675.0000	(258,400.00)	(267,500.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.8322)	0.0000	1	(0.2252)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(200)	2,675.0000	(516,800.00)	(535,000.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6644)	0.0000	1	(0.4503)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(600)	2,675.0000	(1,550,400.00)	(1,605,000.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.9932)	0.0000	1	(1.3509)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(1,100)	2,675.0000	(2,842,400.00)	(2,942,500.00)	0.0000	0.2270	(25.00)	0.00	17.6774	(20.1541)	0.0000	1	(2.4767)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(200)	2,675.0000	(516,800.00)	(535,000.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6644)	0.0000	1	(0.4503)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(900)	2,675.0000	(2,325,600.00)	(2,407,500.00)	0.0000	0.2270	(25.00)	0.00	14.4633	(16.4897)	0.0000	1	(2.0264)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(1,300)	2,675.0000	(3,359,200.00)	(3,477,500.00)	0.0000	0.2270	(25.00)	0.00	20.8915	(23.8185)	0.0000	1	(2.9270)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(500)	2,675.0000	(1,292,000.00)	(1,337,500.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(9.1610)	0.0000	1	(1.1258)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(300)	2,675.0000	(775,200.00)	(802,500.00)	0.0000	0.2270	(25.00)	0.00	4.8211	(5.4966)	0.0000	1	(0.6755)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(400)	2,675.0000	(1,033,600.00)	(1,070,000.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.3288)	0.0000	1	(0.9006)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(800)	2,675.0000	(2,067,200.00)	(2,140,000.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.6575)	0.0000	1	(1.8012)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(500)	2,675.0000	(1,292,000.00)	(1,337,500.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(9.1610)	0.0000	1	(1.1258)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(200)	2,675.0000	(516,800.00)	(535,000.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6644)	0.0000	1	(0.4503)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(600)	2,675.0000	(1,550,400.00)	(1,605,000.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.9932)	0.0000	1	(1.3509)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(100)	2,675.0000	(258,400.00)	(267,500.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.8322)	0.0000	1	(0.2252)	02/04/2025
6890.T	01/15/2025	SDB3260628339	0	(200)	2,675.0000	(516,800.00)	(535,000.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6644)	0.0000	1	(0.4503)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(700)	2,681.0000	(1,795,183.31)	(1,876,700.00)	0.0000	0.2270	(25.00)	0.00	11.1646	(12.8541)	0.0000	1	(1.6895)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(100)	2,681.0000	(258,400.00)	(268,100.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.8363)	0.0000	1	(0.2293)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(200)	2,681.0000	(516,800.00)	(536,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6726)	0.0000	1	(0.4585)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(600)	2,681.0000	(1,550,400.00)	(1,608,600.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(11.0178)	0.0000	1	(1.3756)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(1,100)	2,681.0000	(2,842,400.00)	(2,949,100.00)	0.0000	0.2270	(25.00)	0.00	17.6774	(20.1993)	0.0000	1	(2.5219)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(200)	2,681.0000	(516,800.00)	(536,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6726)	0.0000	1	(0.4585)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(900)	2,681.0000	(2,325,600.00)	(2,412,900.00)	0.0000	0.2270	(25.00)	0.00	14.4633	(16.5267)	0.0000	1	(2.0634)	02/04/2025
6890.T	01/14/2025	SDB3															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FERROTEC CORPORATION CMN (Cont.)																	
6890.T	01/14/2025	SDB3260628339	0	(300)	2,681.0000	(775,200.00)	(804,300.00)	0.0000	0.2270	(25.00)	0.00	4.8211	(5.5089)	0.0000	1	(0.6878)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(400)	2,681.0000	(1,033,600.00)	(1,072,400.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.3452)	0.0000	1	(0.9171)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(800)	2,681.0000	(2,067,200.00)	(2,144,800.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.6904)	0.0000	1	(1.8341)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(500)	2,681.0000	(1,292,000.00)	(1,340,500.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(9.1815)	0.0000	1	(1.1463)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(200)	2,681.0000	(516,800.00)	(536,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6726)	0.0000	1	(0.4585)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(600)	2,681.0000	(1,550,400.00)	(1,608,600.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(11.0178)	0.0000	1	(1.3756)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(100)	2,681.0000	(258,400.00)	(268,100.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.8363)	0.0000	1	(0.2293)	02/04/2025
6890.T	01/14/2025	SDB3260628339	0	(200)	2,681.0000	(516,800.00)	(536,200.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.6726)	0.0000	1	(0.4585)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(700)	2,663.0000	(1,795,183.31)	(1,864,100.00)	0.0000	0.2270	(25.00)	0.00	44.6583	(51.0712)	0.0000	4	(6.4130)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(100)	2,663.0000	(258,400.00)	(266,300.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.2959)	0.0000	4	(0.8677)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(200)	2,663.0000	(516,800.00)	(532,600.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.5918)	0.0000	4	(1.7355)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(600)	2,663.0000	(1,550,400.00)	(1,597,800.00)	0.0000	0.2270	(25.00)	0.00	38.5689	(43.7753)	0.0000	4	(5.2065)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(1,100)	2,663.0000	(2,842,400.00)	(2,929,300.00)	0.0000	0.2270	(25.00)	0.00	70.7096	(80.2548)	0.0000	4	(9.5452)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(200)	2,663.0000	(516,800.00)	(532,600.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.5918)	0.0000	4	(1.7355)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(900)	2,663.0000	(2,325,600.00)	(2,396,700.00)	0.0000	0.2270	(25.00)	0.00	57.8533	(65.6630)	0.0000	4	(7.8097)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(1,300)	2,663.0000	(3,359,200.00)	(3,461,900.00)	0.0000	0.2270	(25.00)	0.00	83.5659	(94.8466)	0.0000	4	(11.2807)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(500)	2,663.0000	(1,292,000.00)	(1,331,500.00)	0.0000	0.2270	(25.00)	0.00	32.1407	(36.4795)	0.0000	4	(4.3387)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(300)	2,663.0000	(775,200.00)	(798,900.00)	0.0000	0.2270	(25.00)	0.00	19.2844	(21.8877)	0.0000	4	(2.6032)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(400)	2,663.0000	(1,033,600.00)	(1,065,200.00)	0.0000	0.2270	(25.00)	0.00	25.7126	(29.1836)	0.0000	4	(3.4710)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(800)	2,663.0000	(2,067,200.00)	(2,130,400.00)	0.0000	0.2270	(25.00)	0.00	51.4251	(58.3671)	0.0000	4	(6.9420)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(500)	2,663.0000	(1,292,000.00)	(1,331,500.00)	0.0000	0.2270	(25.00)	0.00	32.1407	(36.4795)	0.0000	4	(4.3387)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(200)	2,663.0000	(516,800.00)	(532,600.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.5918)	0.0000	4	(1.7355)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(600)	2,663.0000	(1,550,400.00)	(1,597,800.00)	0.0000	0.2270	(25.00)	0.00	38.5689	(43.7753)	0.0000	4	(5.2065)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(100)	2,663.0000	(258,400.00)	(266,300.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.2959)	0.0000	4	(0.8677)	02/04/2025
6890.T	01/13/2025	SDB3260628339	0	(200)	2,663.0000	(516,800.00)	(532,600.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.5918)	0.0000	4	(1.7355)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(700)	2,624.0000	(1,795,183.31)	(1,836,800.00)	0.0000	0.2320	(25.00)	0.00	11.4105	(12.5808)	0.0000	1	(1.1703)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(100)	2,624.0000	(258,400.00)	(262,400.00)	0.0000	0.2320	(25.00)	0.00	1.6424	(1.7973)	0.0000	1	(0.1548)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(200)	2,624.0000	(516,800.00)	(524,800.00)	0.0000	0.2320	(25.00)	0.00	3.2849	(3.5945)	0.0000	1	(0.3097)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(600)	2,624.0000	(1,550,400.00)	(1,574,400.00)	0.0000	0.2320	(25.00)	0.00	9.8546	(10.7836)	0.0000	1	(0.9290)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(1,100)	2,624.0000	(2,842,400.00)	(2,886,400.00)	0.0000	0.2320	(25.00)	0.00	18.0668	(19.7699)	0.0000	1	(1.7031)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(200)	2,624.0000	(516,800.00)	(524,800.00)	0.0000	0.2320	(25.00)	0.00	3.2849	(3.5945)	0.0000	1	(0.3097)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(900)	2,624.0000	(2,325,600.00)	(2,361,600.00)	0.0000	0.2320	(25.00)	0.00	14.7819	(16.1753)	0.0000	1	(1.3934)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(1,300)	2,624.0000	(3,359,200.00)	(3,411,200.00)	0.0000	0.2320	(25.00)	0.00	21.3516	(23.3644)	0.0000	1	(2.0128)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(500)	2,624.0000	(1,292,000.00)	(1,312,000.00)	0.0000	0.2320	(25.00)	0.00	8.2122	(8.9863)	0.0000	1	(0.7741)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(300)	2,624.0000	(775,200.00)	(787,200.00)	0.0000	0.2320	(25.00)	0.00	4.9273	(5.3918)	0.0000	1	(0.4645)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(400)	2,624.0000	(1,033,600.00)	(1,049,600.00)	0.0000	0.2320	(25.00)	0.00	6.5697	(7.1890)	0.0000	1	(0.6193)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(800)	2,624.0000	(2,067,200.00)	(2,099,200.00)	0.0000	0.2320	(25.00)	0.00	13.1395	(14.3781)	0.0000	1	(1.2386)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(500)	2,624.0000	(1,292,000.00)	(1,312,000.00)	0.0000	0.2320	(25.00)	0.00	8.2122	(8.9863)	0.0000	1	(0.7741)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(200)	2,624.0000	(516,800.00)	(524,800.00)	0.0000	0.2320	(25.00)	0.00	3.2849	(3.5945)	0.0000	1	(0.3097)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(600)	2,624.0000	(1,550,400.00)	(1,574,400.00)	0.0000	0.2320	(25.00)	0.00	9.8546	(10.7836)	0.0000	1	(0.9290)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(100)	2,624.0000	(258,400.00)	(262,400.00)	0.0000	0.2320	(25.00)	0.00	1.6424	(1.7973)	0.0000	1	(0.1548)	02/04/2025
6890.T	01/09/2025	SDB3260628339	0	(200)	2,624.0000	(516,800.00)	(524,800.00)	0.0000	0.2320	(25.00)	0.00	3.2849	(3.5945)	0.0000	1	(0.3097)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(700)	2,562.0000	(1,795,183.31)	(1,793,400.00)	0.0000	0.2310	(25.00)	0.00	11.3613	(12.2836)	0.0000	1	(0.9223)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(100)	2,562.0000	(258,400.00)	(256,200.00)	0.0000	0.2310	(25.00)	0.00	1.6354	(1.7548)	0.0000	1	(0.1194)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(200)	2,562.0000	(516,800.00)	(512,400.00)	0.0000	0.2310	(25.00)	0.00	3.2707	(3.5096)	0.0000	1	(0.2389)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(600)	2,562.0000	(1,550,400.00)	(1,537,200.00)	0.0000	0.2310	(25.00)	0.00	9.8121	(10.5288)	0.0000	1	(0.7166)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(1,100)	2,562.0000	(2,842,400.00)	(2,818,200.00)	0.0000	0.2310	(25.00)	0.00	17.9889	(19.3027)	0.0000	1	(1.3139)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(200)	2,562.0000	(516,800.00)	(512,400.00)	0.0000	0.2310	(25.00)	0.00	3.2707	(3.5096)	0.0000	1	(0.2389)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(900)	2,562.0000	(2,325,600.00)	(2,305,800.00)	0.0000	0.2310	(25.00)	0.00	14.7182	(15.7932)	0.0000	1	(1.0750)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(1,300)	2,562.0000	(3,359,200.00)	(3,330,600.00)	0.0000	0.2310	(25.00)	0.00	21.2596	(22.8123)	0.0000	1	(1.5527)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(500)	2,562.0000	(1,292,000.00)	(1,281,000.00)	0.0000	0.2310	(25.00)	0.00	8.1768	(8.7740)	0.0000	1	(0.5972)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FERROTEC CORPORATION CMN (Cont.)																	
6890.T	01/08/2025	SDB3260628339	0	(800)	2,562.0000	(2,067,200.00)	(2,049,600.00)	0.0000	0.2310	(25.00)	0.00	13.0828	(14.0384)	0.0000	1	(0.9555)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(500)	2,562.0000	(1,292,000.00)	(1,281,000.00)	0.0000	0.2310	(25.00)	0.00	8.1768	(8.7740)	0.0000	1	(0.5972)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(200)	2,562.0000	(516,800.00)	(512,400.00)	0.0000	0.2310	(25.00)	0.00	3.2707	(3.5096)	0.0000	1	(0.2389)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(600)	2,562.0000	(1,550,400.00)	(1,537,200.00)	0.0000	0.2310	(25.00)	0.00	9.8121	(10.5288)	0.0000	1	(0.7166)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(100)	2,562.0000	(258,400.00)	(256,200.00)	0.0000	0.2310	(25.00)	0.00	1.6354	(1.7548)	0.0000	1	(0.1194)	02/04/2025
6890.T	01/08/2025	SDB3260628339	0	(200)	2,562.0000	(516,800.00)	(512,400.00)	0.0000	0.2310	(25.00)	0.00	3.2707	(3.5096)	0.0000	1	(0.2389)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(100)	2,584.0000	(258,400.00)	(258,400.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.7699)	0.0000	1	(0.1628)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(200)	2,584.0000	(516,800.00)	(516,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5397)	0.0000	1	(0.3257)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(600)	2,584.0000	(1,550,400.00)	(1,550,400.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.6192)	0.0000	1	(0.9770)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(1,100)	2,584.0000	(2,842,400.00)	(2,842,400.00)	0.0000	0.2270	(25.00)	0.00	17.6774	(19.4685)	0.0000	1	(1.7911)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(200)	2,584.0000	(516,800.00)	(516,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5397)	0.0000	1	(0.3257)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(900)	2,584.0000	(2,325,600.00)	(2,325,600.00)	0.0000	0.2270	(25.00)	0.00	14.4633	(15.9288)	0.0000	1	(1.4654)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(1,300)	2,584.0000	(3,359,200.00)	(3,359,200.00)	0.0000	0.2270	(25.00)	0.00	20.8915	(23.0082)	0.0000	1	(2.1168)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(500)	2,584.0000	(1,292,000.00)	(1,292,000.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.8493)	0.0000	1	(0.8141)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(300)	2,584.0000	(775,200.00)	(775,200.00)	0.0000	0.2270	(25.00)	0.00	4.8211	(5.3096)	0.0000	1	(0.4885)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(400)	2,584.0000	(1,033,600.00)	(1,033,600.00)	0.0000	0.2270	(25.00)	0.00	6.4281	(7.0795)	0.0000	1	(0.8513)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(800)	2,584.0000	(2,067,200.00)	(2,067,200.00)	0.0000	0.2270	(25.00)	0.00	12.8563	(14.1589)	0.0000	1	(1.3026)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(500)	2,584.0000	(1,292,000.00)	(1,292,000.00)	0.0000	0.2270	(25.00)	0.00	8.0352	(8.8493)	0.0000	1	(0.8141)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(200)	2,584.0000	(516,800.00)	(516,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5397)	0.0000	1	(0.3257)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(600)	2,584.0000	(1,550,400.00)	(1,550,400.00)	0.0000	0.2270	(25.00)	0.00	9.6422	(10.6192)	0.0000	1	(0.9770)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(100)	2,584.0000	(258,400.00)	(258,400.00)	0.0000	0.2270	(25.00)	0.00	1.6070	(1.7699)	0.0000	1	(0.1628)	02/04/2025
6890.T	01/07/2025	SDB3260628339	0	(200)	2,584.0000	(516,800.00)	(516,800.00)	0.0000	0.2270	(25.00)	0.00	3.2141	(3.5397)	0.0000	1	(0.3257)	02/04/2025
TOTAL FERROTEC CORPORATION CMN												1,531.5556	(1,711.8219)	0.0000		(180.2663)	
FINANCIAL PARTNERS GROUP CMN																	
7148.T	01/17/2025	SDB3260121392	0	(500)	2,672.0000	(1,345,212.56)	(1,336,000.00)	0.0000	0.2270	(25.00)	0.00	8.3661	(9.1507)	0.0000	1	(0.7846)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(274,482.16)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.7071	(1.8301)	0.0000	1	(0.1231)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(278,281.91)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.7307	(1.8301)	0.0000	1	(0.0995)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(287,181.33)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.7860	(1.8301)	0.0000	1	(0.0441)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(400)	2,672.0000	(1,158,000.00)	(1,068,800.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.3205)	0.0000	1	(0.1187)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(500)	2,672.0000	(1,447,500.00)	(1,336,000.00)	0.0000	0.2270	(25.00)	0.00	9.0023	(9.1507)	0.0000	1	(0.1484)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(4,700)	2,672.0000	(13,606,500.00)	(12,558,400.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(86.0164)	0.0000	1	(1.3952)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(300)	2,672.0000	(868,500.00)	(801,600.00)	0.0000	0.2270	(25.00)	0.00	5.4014	(5.4904)	0.0000	1	(0.0891)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(289,500.00)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8301)	0.0000	1	(0.0297)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(289,500.00)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8301)	0.0000	1	(0.0297)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(4,700)	2,672.0000	(13,606,500.00)	(12,558,400.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(86.0164)	0.0000	1	(1.3952)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(289,500.00)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8301)	0.0000	1	(0.0297)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(400)	2,672.0000	(1,158,000.00)	(1,068,800.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.3205)	0.0000	1	(0.1187)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(100)	2,672.0000	(289,500.00)	(267,200.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8301)	0.0000	1	(0.0297)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(1,700)	2,672.0000	(4,921,500.00)	(4,542,400.00)	0.0000	0.2270	(25.00)	0.00	30.6077	(31.1123)	0.0000	1	(0.5046)	02/04/2025
7148.T	01/17/2025	SDB3260121392	0	(1,300)	2,672.0000	(3,763,500.00)	(3,473,600.00)	0.0000	0.2270	(25.00)	0.00	23.4059	(23.7918)	0.0000	1	(0.3859)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(500)	2,683.0000	(1,345,212.56)	(1,341,500.00)	0.0000	0.2270	(25.00)	0.00	8.3661	(9.1884)	0.0000	1	(0.8222)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(274,482.16)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.7071	(1.8377)	0.0000	1	(0.1306)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(278,281.91)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.7307	(1.8377)	0.0000	1	(0.1070)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(287,181.33)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.7860	(1.8377)	0.0000	1	(0.0516)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(400)	2,683.0000	(1,158,000.00)	(1,073,200.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.3507)	0.0000	1	(0.1489)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(500)	2,683.0000	(1,447,500.00)	(1,341,500.00)	0.0000	0.2270	(25.00)	0.00	9.0023	(9.1884)	0.0000	1	(0.1861)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(4,700)	2,683.0000	(13,606,500.00)	(12,610,100.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(86.3705)	0.0000	1	(1.7493)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(300)	2,683.0000	(868,500.00)	(804,900.00)	0.0000	0.2270	(25.00)	0.00	5.4014	(5.5130)	0.0000	1	(0.1117)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(289,500.00)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8377)	0.0000	1	(0.0372)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(289,500.00)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8377)	0.0000	1	(0.0372)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(4,700)	2,683.0000	(13,606,500.00)	(12,610,100.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(86.3705)	0.0000	1	(1.7493)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(289,500.00)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8377)	0.0000	1	(0.0372)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FINANCIAL PARTNERS GROUP CMN (Cont.)																	
7148.T	01/16/2025	SDB3260121392	0	(400)	2,683.0000	(1,158,000.00)	(1,073,200.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.3507)	0.0000	1	(0.1489)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(100)	2,683.0000	(289,500.00)	(268,300.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8377)	0.0000	1	(0.0372)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(1,700)	2,683.0000	(4,921,500.00)	(4,561,100.00)	0.0000	0.2270	(25.00)	0.00	30.6077	(31.2404)	0.0000	1	(0.6327)	02/04/2025
7148.T	01/16/2025	SDB3260121392	0	(1,300)	2,683.0000	(3,763,500.00)	(3,487,900.00)	0.0000	0.2270	(25.00)	0.00	23.4059	(23.8897)	0.0000	1	(0.4838)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(274,482.16)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.7071	(1.8664)	0.0000	1	(0.1594)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(278,281.91)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.7307	(1.8664)	0.0000	1	(0.1358)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(287,181.33)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.7860	(1.8664)	0.0000	1	(0.0804)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(400)	2,725.0000	(1,158,000.00)	(1,090,000.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.4658)	0.0000	1	(0.2639)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(500)	2,725.0000	(1,447,500.00)	(1,362,500.00)	0.0000	0.2270	(25.00)	0.00	9.0023	(9.3322)	0.0000	1	(0.3299)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(4,700)	2,725.0000	(13,606,500.00)	(12,807,500.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(87.7226)	0.0000	1	(3.1014)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(300)	2,725.0000	(868,500.00)	(817,500.00)	0.0000	0.2270	(25.00)	0.00	5.4014	(5.5993)	0.0000	1	(0.1980)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(289,500.00)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8664)	0.0000	1	(0.0660)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(289,500.00)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8664)	0.0000	1	(0.0660)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(4,700)	2,725.0000	(13,606,500.00)	(12,807,500.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(87.7226)	0.0000	1	(3.1014)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(289,500.00)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8664)	0.0000	1	(0.0660)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(400)	2,725.0000	(1,158,000.00)	(1,090,000.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.4658)	0.0000	1	(0.2639)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(100)	2,725.0000	(289,500.00)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8664)	0.0000	1	(0.0660)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(1,700)	2,725.0000	(4,921,500.00)	(4,632,500.00)	0.0000	0.2270	(25.00)	0.00	30.6077	(31.7295)	0.0000	1	(1.1218)	02/04/2025
7148.T	01/15/2025	SDB3260121392	0	(1,300)	2,725.0000	(3,763,500.00)	(3,542,500.00)	0.0000	0.2270	(25.00)	0.00	23.4059	(24.2637)	0.0000	1	(0.8578)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(278,281.91)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.7307	(1.8842)	0.0000	1	(0.1536)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(287,181.33)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.7860	(1.8842)	0.0000	1	(0.0982)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(400)	2,751.0000	(1,158,000.00)	(1,100,400.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.5370)	0.0000	1	(0.3352)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(500)	2,751.0000	(1,447,500.00)	(1,375,500.00)	0.0000	0.2270	(25.00)	0.00	9.0023	(9.4212)	0.0000	1	(0.4190)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(4,700)	2,751.0000	(13,606,500.00)	(12,929,700.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(88.5596)	0.0000	1	(3.9383)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(300)	2,751.0000	(868,500.00)	(825,300.00)	0.0000	0.2270	(25.00)	0.00	5.4014	(5.6527)	0.0000	1	(0.2514)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(289,500.00)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8842)	0.0000	1	(0.0838)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(289,500.00)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8842)	0.0000	1	(0.0838)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(4,700)	2,751.0000	(13,606,500.00)	(12,929,700.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(88.5596)	0.0000	1	(3.9383)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(289,500.00)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8842)	0.0000	1	(0.0838)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(400)	2,751.0000	(1,158,000.00)	(1,100,400.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.5370)	0.0000	1	(0.3352)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(100)	2,751.0000	(289,500.00)	(275,100.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.8842)	0.0000	1	(0.0838)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(1,700)	2,751.0000	(4,921,500.00)	(4,676,700.00)	0.0000	0.2270	(25.00)	0.00	30.6077	(32.0322)	0.0000	1	(1.4245)	02/04/2025
7148.T	01/14/2025	SDB3260121392	0	(1,300)	2,751.0000	(3,763,500.00)	(3,576,300.00)	0.0000	0.2270	(25.00)	0.00	23.4059	(24.4952)	0.0000	1	(1.0893)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(100)	2,783.0000	(287,181.33)	(278,300.00)	0.0000	0.2270	(25.00)	0.00	7.1441	(7.6247)	0.0000	4	(0.4805)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(400)	2,783.0000	(1,158,000.00)	(1,113,200.00)	0.0000	0.2270	(25.00)	0.00	28.8072	(30.4986)	0.0000	4	(1.6914)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(500)	2,783.0000	(1,447,500.00)	(1,391,500.00)	0.0000	0.2270	(25.00)	0.00	36.0090	(38.1233)	0.0000	4	(2.1142)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(4,700)	2,783.0000	(13,606,500.00)	(13,080,100.00)	0.0000	0.2270	(25.00)	0.00	338.4850	(358.3589)	0.0000	4	(19.8739)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(300)	2,783.0000	(868,500.00)	(834,900.00)	0.0000	0.2270	(25.00)	0.00	21.6054	(22.8740)	0.0000	4	(1.2685)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(100)	2,783.0000	(289,500.00)	(278,300.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.6247)	0.0000	4	(0.4228)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(100)	2,783.0000	(289,500.00)	(278,300.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.6247)	0.0000	4	(0.4228)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(4,700)	2,783.0000	(13,606,500.00)	(13,080,100.00)	0.0000	0.2270	(25.00)	0.00	338.4850	(358.3589)	0.0000	4	(19.8739)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(100)	2,783.0000	(289,500.00)	(278,300.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.6247)	0.0000	4	(0.4228)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(400)	2,783.0000	(1,158,000.00)	(1,113,200.00)	0.0000	0.2270	(25.00)	0.00	28.8072	(30.4986)	0.0000	4	(1.6914)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(100)	2,783.0000	(289,500.00)	(278,300.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.6247)	0.0000	4	(0.4228)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(1,700)	2,783.0000	(4,921,500.00)	(4,731,100.00)	0.0000	0.2270	(25.00)	0.00	122.4307	(129.6192)	0.0000	4	(7.1884)	02/04/2025
7148.T	01/13/2025	SDB3260121392	0	(1,300)	2,783.0000	(3,763,500.00)	(3,617,900.00)	0.0000	0.2270	(25.00)	0.00	93.6235	(99.1205)	0.0000	4	(5.4970)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(100)	2,848.0000	(287,181.33)	(284,800.00)	0.0000	0.2320	(25.00)	0.00	1.8254	(1.9507)	0.0000	1	(0.1253)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(400)	2,848.0000	(1,158,000.00)	(1,139,200.00)	0.0000	0.2320	(25.00)	0.00	7.3604	(7.8027)	0.0000	1	(0.4423)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(500)	2,848.0000	(1,447,500.00)	(1,424,000.00)	0.0000	0.2320	(25.00)	0.00	9.2005	(9.7534)	0.0000	1	(0.5529)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(4,700)	2,848.0000	(13,606,500.00)	(13,385,600.00)	0.0000	0.2320	(25.00)	0.00	86.4852	(91.6822)	0.0000	1	(5.1970)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(300)	2,848.0000	(868,500.00)	(854,400.00)	0.0000	0.2320	(25.00)	0.00	5.5203	(5.8521)	0.0000	1	(0.3317)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FINANCIAL PARTNERS GROUP CMN (Cont.)																	
7148.T	01/09/2025	SDB3260121392	0	(4,700)	2,848.0000	(13,606,500.00)	(13,385,600.00)	0.0000	0.2320	(25.00)	0.00	86.4852	(91.6822)	0.0000	1	(5.1970)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(100)	2,848.0000	(289,500.00)	(284,800.00)	0.0000	0.2320	(25.00)	0.00	1.8401	(1.9507)	0.0000	1	(0.1106)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(400)	2,848.0000	(1,158,000.00)	(1,139,200.00)	0.0000	0.2320	(25.00)	0.00	7.3604	(7.8027)	0.0000	1	(0.4423)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(100)	2,848.0000	(289,500.00)	(284,800.00)	0.0000	0.2320	(25.00)	0.00	1.8401	(1.9507)	0.0000	1	(0.1106)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(1,700)	2,848.0000	(4,921,500.00)	(4,841,600.00)	0.0000	0.2320	(25.00)	0.00	31.2819	(33.1616)	0.0000	1	(1.8798)	02/04/2025
7148.T	01/09/2025	SDB3260121392	0	(1,300)	2,848.0000	(3,763,500.00)	(3,702,400.00)	0.0000	0.2320	(25.00)	0.00	23.9214	(25.3589)	0.0000	1	(1.4375)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(400)	2,869.0000	(1,158,000.00)	(1,147,600.00)	0.0000	0.2310	(25.00)	0.00	7.3287	(7.8603)	0.0000	1	(0.5316)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(500)	2,869.0000	(1,447,500.00)	(1,434,500.00)	0.0000	0.2310	(25.00)	0.00	9.1609	(9.8253)	0.0000	1	(0.6645)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(4,700)	2,869.0000	(13,606,500.00)	(13,484,300.00)	0.0000	0.2310	(25.00)	0.00	86.1124	(92.3582)	0.0000	1	(6.2458)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(300)	2,869.0000	(868,500.00)	(860,700.00)	0.0000	0.2310	(25.00)	0.00	5.4965	(5.8952)	0.0000	1	(0.3987)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(100)	2,869.0000	(289,500.00)	(286,900.00)	0.0000	0.2310	(25.00)	0.00	1.8322	(1.9651)	0.0000	1	(0.1329)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(100)	2,869.0000	(289,500.00)	(286,900.00)	0.0000	0.2310	(25.00)	0.00	1.8322	(1.9651)	0.0000	1	(0.1329)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(4,700)	2,869.0000	(13,606,500.00)	(13,484,300.00)	0.0000	0.2310	(25.00)	0.00	86.1124	(92.3582)	0.0000	1	(6.2458)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(100)	2,869.0000	(289,500.00)	(286,900.00)	0.0000	0.2310	(25.00)	0.00	1.8322	(1.9651)	0.0000	1	(0.1329)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(400)	2,869.0000	(1,158,000.00)	(1,147,600.00)	0.0000	0.2310	(25.00)	0.00	7.3287	(7.8603)	0.0000	1	(0.5316)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(100)	2,869.0000	(289,500.00)	(286,900.00)	0.0000	0.2310	(25.00)	0.00	1.8322	(1.9651)	0.0000	1	(0.1329)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(1,700)	2,869.0000	(4,921,500.00)	(4,877,300.00)	0.0000	0.2310	(25.00)	0.00	31.1470	(33.4062)	0.0000	1	(2.2591)	02/04/2025
7148.T	01/08/2025	SDB3260121392	0	(1,300)	2,869.0000	(3,763,500.00)	(3,729,700.00)	0.0000	0.2310	(25.00)	0.00	23.8183	(25.5459)	0.0000	1	(1.7276)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(400)	2,895.0000	(1,158,000.00)	(1,158,000.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.9315)	0.0000	1	(0.7297)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(500)	2,895.0000	(1,447,500.00)	(1,447,500.00)	0.0000	0.2270	(25.00)	0.00	9.0023	(9.9144)	0.0000	1	(0.9121)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(4,700)	2,895.0000	(13,606,500.00)	(13,606,500.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(93.1952)	0.0000	1	(8.5740)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(300)	2,895.0000	(868,500.00)	(868,500.00)	0.0000	0.2270	(25.00)	0.00	5.4014	(5.9486)	0.0000	1	(0.5473)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(100)	2,895.0000	(289,500.00)	(289,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.9829)	0.0000	1	(0.1824)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(100)	2,895.0000	(289,500.00)	(289,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.9829)	0.0000	1	(0.1824)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(4,700)	2,895.0000	(13,606,500.00)	(13,606,500.00)	0.0000	0.2270	(25.00)	0.00	84.6212	(93.1952)	0.0000	1	(8.5740)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(100)	2,895.0000	(289,500.00)	(289,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.9829)	0.0000	1	(0.1824)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(400)	2,895.0000	(1,158,000.00)	(1,158,000.00)	0.0000	0.2270	(25.00)	0.00	7.2018	(7.9315)	0.0000	1	(0.7297)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(100)	2,895.0000	(289,500.00)	(289,500.00)	0.0000	0.2270	(25.00)	0.00	1.8005	(1.9829)	0.0000	1	(0.1824)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(1,700)	2,895.0000	(4,921,500.00)	(4,921,500.00)	0.0000	0.2270	(25.00)	0.00	30.6077	(33.7089)	0.0000	1	(3.1012)	02/04/2025
7148.T	01/07/2025	SDB3260121392	0	(1,300)	2,895.0000	(3,763,500.00)	(3,763,500.00)	0.0000	0.2270	(25.00)	0.00	23.4059	(25.7774)	0.0000	1	(2.3715)	02/04/2025
TOTAL FINANCIAL PARTNERS GROUP CMN												2,907.0850	(3,063.9021)	0.0000		(156.8170)	
FREEE CMN																	
4478.T	01/17/2025	SDB3260121411	0	(100)	2,885.0000	(305,980.11)	(288,500.00)	0.0000	0.2270	(215.74)	0.00	1.9029	(17.0524)	0.0000	1	(15.1494)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(400)	2,885.0000	(1,252,418.59)	(1,154,000.00)	0.0000	0.2270	(215.74)	0.00	7.7890	(68.2095)	0.0000	1	(60.4205)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(100)	2,885.0000	(307,480.01)	(288,500.00)	0.0000	0.2270	(215.74)	0.00	1.9123	(17.0524)	0.0000	1	(15.1401)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(923,939.94)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.7461	(51.1571)	0.0000	1	(45.4110)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(100)	2,885.0000	(303,500.00)	(288,500.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(17.0524)	0.0000	1	(15.1649)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(200)	2,885.0000	(607,000.00)	(577,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(34.1048)	0.0000	1	(30.3297)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(910,500.00)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(51.1571)	0.0000	1	(45.4946)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(900)	2,885.0000	(2,731,500.00)	(2,596,500.00)	0.0000	0.2270	(215.74)	0.00	16.9877	(153.4714)	0.0000	1	(136.4837)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(910,500.00)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(51.1571)	0.0000	1	(45.4946)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(100)	2,885.0000	(303,500.00)	(288,500.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(17.0524)	0.0000	1	(15.1649)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(200)	2,885.0000	(607,000.00)	(577,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(34.1048)	0.0000	1	(30.3297)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(100)	2,885.0000	(303,500.00)	(288,500.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(17.0524)	0.0000	1	(15.1649)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(200)	2,885.0000	(607,000.00)	(577,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(34.1048)	0.0000	1	(30.3297)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(910,500.00)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(51.1571)	0.0000	1	(45.4946)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(910,500.00)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(51.1571)	0.0000	1	(45.4946)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(500)	2,885.0000	(1,517,500.00)	(1,442,500.00)	0.0000	0.2270	(215.74)	0.00	9.4376	(85.2619)	0.0000	1	(75.8243)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(3,900)	2,885.0000	(11,836,500.00)	(11,251,500.00)	0.0000	0.2270	(215.74)	0.00	73.6133	(665.0429)	0.0000	1	(591.4296)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(300)	2,885.0000	(910,500.00)	(865,500.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(51.1571)	0.0000	1	(45.4946)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(200)	2,885.0000	(607,000.00)	(577,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(34.1048)	0.0000	1	(30.3297)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(400)	2,885.0000	(1,214,000.00)	(1,154,000.00)	0.0000	0.2270	(215.74)	0.00	7.5501	(68.2095)	0.0000	1	(60.6594)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FREEE CMN (Cont.)																	
4478.T	01/17/2025	SDB3260121411	0	(200)	2,885.0000	(607,000.00)	(577,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(34.1048)	0.0000	1	(30.3297)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(1,100)	2,885.0000	(3,338,500.00)	(3,173,500.00)	0.0000	0.2270	(215.74)	0.00	20.7627	(187.5762)	0.0000	1	(166.8135)	02/04/2025
4478.T	01/17/2025	SDB3260121411	0	(400)	2,885.0000	(1,214,000.00)	(1,154,000.00)	0.0000	0.2270	(215.74)	0.00	7.5501	(68.2095)	0.0000	1	(60.6594)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(400)	3,090.0000	(1,252,418.59)	(1,236,000.00)	0.0000	0.2270	(215.74)	0.00	7.7890	(73.0563)	0.0000	1	(65.2673)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(100)	3,090.0000	(307,480.01)	(309,000.00)	0.0000	0.2270	(215.74)	0.00	1.9123	(18.2641)	0.0000	1	(16.3518)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(923,939.94)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.7461	(54.7922)	0.0000	1	(49.0461)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(100)	3,090.0000	(303,500.00)	(309,000.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(18.2641)	0.0000	1	(16.3766)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(200)	3,090.0000	(607,000.00)	(618,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(36.5282)	0.0000	1	(32.7531)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(910,500.00)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(54.7922)	0.0000	1	(49.1297)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(900)	3,090.0000	(2,731,500.00)	(2,781,000.00)	0.0000	0.2270	(215.74)	0.00	16.9877	(164.3767)	0.0000	1	(147.3890)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(910,500.00)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(54.7922)	0.0000	1	(49.1297)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(100)	3,090.0000	(303,500.00)	(309,000.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(18.2641)	0.0000	1	(16.3766)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(200)	3,090.0000	(607,000.00)	(618,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(36.5282)	0.0000	1	(32.7531)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(100)	3,090.0000	(303,500.00)	(309,000.00)	0.0000	0.2270	(215.74)	0.00	1.8875	(18.2641)	0.0000	1	(16.3766)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(200)	3,090.0000	(607,000.00)	(618,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(36.5282)	0.0000	1	(32.7531)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(910,500.00)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(54.7922)	0.0000	1	(49.1297)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(910,500.00)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(54.7922)	0.0000	1	(49.1297)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(500)	3,090.0000	(1,517,500.00)	(1,545,000.00)	0.0000	0.2270	(215.74)	0.00	9.4376	(91.3204)	0.0000	1	(81.8828)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(3,900)	3,090.0000	(11,836,500.00)	(12,051,000.00)	0.0000	0.2270	(215.74)	0.00	73.6133	(712.2990)	0.0000	1	(638.6857)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(300)	3,090.0000	(910,500.00)	(927,000.00)	0.0000	0.2270	(215.74)	0.00	5.6626	(54.7922)	0.0000	1	(49.1297)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(200)	3,090.0000	(607,000.00)	(618,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(36.5282)	0.0000	1	(32.7531)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(400)	3,090.0000	(1,214,000.00)	(1,236,000.00)	0.0000	0.2270	(215.74)	0.00	7.5501	(73.0563)	0.0000	1	(65.5062)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(200)	3,090.0000	(607,000.00)	(618,000.00)	0.0000	0.2270	(215.74)	0.00	3.7750	(36.5282)	0.0000	1	(32.7531)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(1,100)	3,090.0000	(3,338,500.00)	(3,399,000.00)	0.0000	0.2270	(215.74)	0.00	20.7627	(200.9048)	0.0000	1	(180.1421)	02/04/2025
4478.T	01/16/2025	SDB3260121411	0	(400)	3,090.0000	(1,214,000.00)	(1,236,000.00)	0.0000	0.2270	(215.74)	0.00	7.5501	(73.0563)	0.0000	1	(65.5062)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(100)	3,230.0000	(307,480.01)	(323,000.00)	0.0000	0.2270	(211.54)	0.00	1.9123	(18.7197)	0.0000	1	(16.8074)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(923,939.94)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.7461	(56.1591)	0.0000	1	(50.4130)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(100)	3,230.0000	(303,500.00)	(323,000.00)	0.0000	0.2270	(211.54)	0.00	1.8875	(18.7197)	0.0000	1	(16.8322)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(200)	3,230.0000	(607,000.00)	(646,000.00)	0.0000	0.2270	(211.54)	0.00	3.7750	(37.4394)	0.0000	1	(33.6644)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(910,500.00)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.6626	(56.1591)	0.0000	1	(50.4965)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(900)	3,230.0000	(2,731,500.00)	(2,907,000.00)	0.0000	0.2270	(211.54)	0.00	16.9877	(168.4773)	0.0000	1	(151.4896)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(910,500.00)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.6626	(56.1591)	0.0000	1	(50.4965)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(100)	3,230.0000	(303,500.00)	(323,000.00)	0.0000	0.2270	(211.54)	0.00	1.8875	(18.7197)	0.0000	1	(16.8322)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(200)	3,230.0000	(607,000.00)	(646,000.00)	0.0000	0.2270	(211.54)	0.00	3.7750	(37.4394)	0.0000	1	(33.6644)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(100)	3,230.0000	(303,500.00)	(323,000.00)	0.0000	0.2270	(211.54)	0.00	1.8875	(18.7197)	0.0000	1	(16.8322)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(200)	3,230.0000	(607,000.00)	(646,000.00)	0.0000	0.2270	(211.54)	0.00	3.7750	(37.4394)	0.0000	1	(33.6644)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(910,500.00)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.6626	(56.1591)	0.0000	1	(50.4965)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(910,500.00)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.6626	(56.1591)	0.0000	1	(50.4965)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(500)	3,230.0000	(1,517,500.00)	(1,615,000.00)	0.0000	0.2270	(211.54)	0.00	9.4376	(93.5985)	0.0000	1	(84.1609)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(3,900)	3,230.0000	(11,836,500.00)	(12,597,000.00)	0.0000	0.2270	(211.54)	0.00	73.6133	(730.0683)	0.0000	1	(656.4550)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(300)	3,230.0000	(910,500.00)	(969,000.00)	0.0000	0.2270	(211.54)	0.00	5.6626	(56.1591)	0.0000	1	(50.4965)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(200)	3,230.0000	(607,000.00)	(646,000.00)	0.0000	0.2270	(211.54)	0.00	3.7750	(37.4394)	0.0000	1	(33.6644)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(400)	3,230.0000	(1,214,000.00)	(1,292,000.00)	0.0000	0.2270	(211.54)	0.00	7.5501	(74.8788)	0.0000	1	(67.3287)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(200)	3,230.0000	(607,000.00)	(646,000.00)	0.0000	0.2270	(211.54)	0.00	3.7750	(37.4394)	0.0000	1	(33.6644)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(1,100)	3,230.0000	(3,338,500.00)	(3,553,000.00)	0.0000	0.2270	(211.54)	0.00	20.7627	(205.9167)	0.0000	1	(185.1540)	02/04/2025
4478.T	01/15/2025	SDB3260121411	0	(400)	3,230.0000	(1,214,000.00)	(1,292,000.00)	0.0000	0.2270	(211.54)	0.00	7.5501	(74.8788)	0.0000	1	(67.3287)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(300)	3,085.0000	(923,939.94)	(925,500.00)	0.0000	0.2270	(210.44)	0.00	5.7461	(53.3587)	0.0000	1	(47.6126)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(100)	3,085.0000	(303,500.00)	(308,500.00)	0.0000	0.2270	(210.44)	0.00	1.8875	(17.7862)	0.0000	1	(15.8987)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(200)	3,085.0000	(607,000.00)	(617,000.00)	0.0000	0.2270	(210.44)	0.00	3.7750	(35.5725)	0.0000	1	(31.7974)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(300)	3,085.0000	(910,500.00)	(925,500.00)	0.0000	0.2270	(210.44)	0.00	5.6626	(53.3587)	0.0000	1	(47.6961)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(900)	3,085.0000	(2,731,500.00)	(2,776,500.00)	0.0000	0.2270	(210.44)	0.00	16.9877	(160.0761)	0.0000	1	(143.0884)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FREEE CMN (Cont.)																	
4478.T	01/14/2025	SDB3260121411	0	(200)	3.085.0000	(607,000.00)	(617,000.00)	0.0000	0.2270	(210.44)	0.00	3.7750	(35.5725)	0.0000	1	(31.7974)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(100)	3.085.0000	(303,500.00)	(308,500.00)	0.0000	0.2270	(210.44)	0.00	1.8875	(17.7862)	0.0000	1	(15.8987)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(200)	3.085.0000	(607,000.00)	(617,000.00)	0.0000	0.2270	(210.44)	0.00	3.7750	(35.5725)	0.0000	1	(31.7974)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(300)	3.085.0000	(910,500.00)	(925,500.00)	0.0000	0.2270	(210.44)	0.00	5.6626	(53.3587)	0.0000	1	(47.6961)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(300)	3.085.0000	(910,500.00)	(925,500.00)	0.0000	0.2270	(210.44)	0.00	5.6626	(53.3587)	0.0000	1	(47.6961)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(500)	3.085.0000	(1,517,500.00)	(1,542,500.00)	0.0000	0.2270	(210.44)	0.00	9.4376	(88.9312)	0.0000	1	(79.4936)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(3,900)	3.085.0000	(11,836,500.00)	(12,031,500.00)	0.0000	0.2270	(210.44)	0.00	73.6133	(693.6631)	0.0000	1	(620.0498)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(300)	3.085.0000	(910,500.00)	(925,500.00)	0.0000	0.2270	(210.44)	0.00	5.6626	(53.3587)	0.0000	1	(47.6961)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(200)	3.085.0000	(607,000.00)	(617,000.00)	0.0000	0.2270	(210.44)	0.00	3.7750	(35.5725)	0.0000	1	(31.7974)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(400)	3.085.0000	(1,214,000.00)	(1,234,000.00)	0.0000	0.2270	(210.44)	0.00	7.5501	(71.1449)	0.0000	1	(63.5949)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(200)	3.085.0000	(607,000.00)	(617,000.00)	0.0000	0.2270	(210.44)	0.00	3.7750	(35.5725)	0.0000	1	(31.7974)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(1,100)	3.085.0000	(3,338,500.00)	(3,393,500.00)	0.0000	0.2270	(210.44)	0.00	20.7627	(195.6486)	0.0000	1	(174.8858)	02/04/2025
4478.T	01/14/2025	SDB3260121411	0	(400)	3.085.0000	(1,214,000.00)	(1,234,000.00)	0.0000	0.2270	(210.44)	0.00	7.5501	(71.1449)	0.0000	1	(63.5949)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(100)	3.145.0000	(303,500.00)	(314,500.00)	0.0000	0.2270	(207.00)	0.00	7.5501	(71.3441)	0.0000	4	(63.7940)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(200)	3.145.0000	(607,000.00)	(629,000.00)	0.0000	0.2270	(207.00)	0.00	15.1002	(142.6882)	0.0000	4	(127.5881)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(300)	3.145.0000	(910,500.00)	(943,500.00)	0.0000	0.2270	(207.00)	0.00	22.6502	(214.0323)	0.0000	4	(191.3821)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(900)	3.145.0000	(2,731,500.00)	(2,830,500.00)	0.0000	0.2270	(207.00)	0.00	67.9507	(642.0970)	0.0000	4	(574.1462)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(300)	3.145.0000	(910,500.00)	(943,500.00)	0.0000	0.2270	(207.00)	0.00	22.6502	(214.0323)	0.0000	4	(191.3821)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(100)	3.145.0000	(303,500.00)	(314,500.00)	0.0000	0.2270	(207.00)	0.00	7.5501	(71.3441)	0.0000	4	(63.7940)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(200)	3.145.0000	(607,000.00)	(629,000.00)	0.0000	0.2270	(207.00)	0.00	15.1002	(142.6882)	0.0000	4	(127.5881)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(100)	3.145.0000	(303,500.00)	(314,500.00)	0.0000	0.2270	(207.00)	0.00	7.5501	(71.3441)	0.0000	4	(63.7940)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(200)	3.145.0000	(607,000.00)	(629,000.00)	0.0000	0.2270	(207.00)	0.00	15.1002	(142.6882)	0.0000	4	(127.5881)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(300)	3.145.0000	(910,500.00)	(943,500.00)	0.0000	0.2270	(207.00)	0.00	22.6502	(214.0323)	0.0000	4	(191.3821)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(300)	3.145.0000	(910,500.00)	(943,500.00)	0.0000	0.2270	(207.00)	0.00	22.6502	(214.0323)	0.0000	4	(191.3821)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(500)	3.145.0000	(1,517,500.00)	(1,572,500.00)	0.0000	0.2270	(207.00)	0.00	37.7504	(356.7205)	0.0000	4	(318.9701)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(3,900)	3.145.0000	(11,836,500.00)	(12,265,500.00)	0.0000	0.2270	(207.00)	0.00	294.4532	(2,782.4203)	0.0000	4	(2,487.9671)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(300)	3.145.0000	(910,500.00)	(943,500.00)	0.0000	0.2270	(207.00)	0.00	22.6502	(214.0323)	0.0000	4	(191.3821)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(200)	3.145.0000	(607,000.00)	(629,000.00)	0.0000	0.2270	(207.00)	0.00	15.1002	(142.6882)	0.0000	4	(127.5881)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(400)	3.145.0000	(1,214,000.00)	(1,258,000.00)	0.0000	0.2270	(207.00)	0.00	30.2003	(285.3764)	0.0000	4	(255.1761)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(200)	3.145.0000	(607,000.00)	(629,000.00)	0.0000	0.2270	(207.00)	0.00	15.1002	(142.6882)	0.0000	4	(127.5881)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(1,100)	3.145.0000	(3,338,500.00)	(3,459,500.00)	0.0000	0.2270	(207.00)	0.00	83.0509	(784.7852)	0.0000	4	(701.7343)	02/04/2025
4478.T	01/13/2025	SDB3260121411	0	(400)	3.145.0000	(1,214,000.00)	(1,258,000.00)	0.0000	0.2270	(207.00)	0.00	30.2003	(285.3764)	0.0000	4	(255.1761)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(100)	3.065.0000	(303,500.00)	(306,500.00)	0.0000	0.2320	(207.00)	0.00	1.9291	(17.3823)	0.0000	1	(15.4532)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(200)	3.065.0000	(607,000.00)	(613,000.00)	0.0000	0.2320	(207.00)	0.00	3.8582	(34.7647)	0.0000	1	(30.9065)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(300)	3.065.0000	(910,500.00)	(919,500.00)	0.0000	0.2320	(207.00)	0.00	5.7873	(52.1470)	0.0000	1	(46.3597)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(900)	3.065.0000	(2,731,500.00)	(2,758,500.00)	0.0000	0.2320	(207.00)	0.00	17.3619	(156.4410)	0.0000	1	(139.0791)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(300)	3.065.0000	(910,500.00)	(919,500.00)	0.0000	0.2320	(207.00)	0.00	5.7873	(52.1470)	0.0000	1	(46.3597)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(100)	3.065.0000	(303,500.00)	(306,500.00)	0.0000	0.2320	(207.00)	0.00	1.9291	(17.3823)	0.0000	1	(15.4532)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(200)	3.065.0000	(607,000.00)	(613,000.00)	0.0000	0.2320	(207.00)	0.00	3.8582	(34.7647)	0.0000	1	(30.9065)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(100)	3.065.0000	(303,500.00)	(306,500.00)	0.0000	0.2320	(207.00)	0.00	1.9291	(17.3823)	0.0000	1	(15.4532)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(200)	3.065.0000	(607,000.00)	(613,000.00)	0.0000	0.2320	(207.00)	0.00	3.8582	(34.7647)	0.0000	1	(30.9065)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(300)	3.065.0000	(910,500.00)	(919,500.00)	0.0000	0.2320	(207.00)	0.00	5.7873	(52.1470)	0.0000	1	(46.3597)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(300)	3.065.0000	(910,500.00)	(919,500.00)	0.0000	0.2320	(207.00)	0.00	5.7873	(52.1470)	0.0000	1	(46.3597)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(500)	3.065.0000	(1,517,500.00)	(1,532,500.00)	0.0000	0.2320	(207.00)	0.00	9.6455	(86.9116)	0.0000	1	(77.2662)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(3,900)	3.065.0000	(11,836,500.00)	(11,953,500.00)	0.0000	0.2320	(207.00)	0.00	75.2347	(677.9108)	0.0000	1	(602.6761)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(300)	3.065.0000	(910,500.00)	(919,500.00)	0.0000	0.2320	(207.00)	0.00	5.7873	(52.1470)	0.0000	1	(46.3597)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(200)	3.065.0000	(607,000.00)	(613,000.00)	0.0000	0.2320	(207.00)	0.00	3.8582	(34.7647)	0.0000	1	(30.9065)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(400)	3.065.0000	(1,214,000.00)	(1,226,000.00)	0.0000	0.2320	(207.00)	0.00	7.7164	(69.5293)	0.0000	1	(61.8129)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(200)	3.065.0000	(607,000.00)	(613,000.00)	0.0000	0.2320	(207.00)	0.00	3.8582	(34.7647)	0.0000	1	(30.9065)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(1,100)	3.065.0000	(3,338,500.00)	(3,371,500.00)	0.0000	0.2320	(207.00)	0.00	21.2201	(191.2056)	0.0000	1	(169.9856)	02/04/2025
4478.T	01/09/2025	SDB3260121411	0	(400)	3.065.0000	(1,214,000.00)	(1,226,000.00)	0.0000	0.2320	(207.00)	0.00	7.7164	(69.5293)	0.0000	1	(61.8129)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FREEE CMN (Cont.)																	
4478.T	01/08/2025	SDB3260121411	0	(300)	2,923.0000	(910,500.00)	(876,900.00)	0.0000	0.2310	(207.00)	0.00	5.7623	(49.7310)	0.0000	1	(43.9687)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(900)	2,923.0000	(2,731,500.00)	(2,630,700.00)	0.0000	0.2310	(207.00)	0.00	17.2870	(149.1931)	0.0000	1	(131.9061)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(300)	2,923.0000	(910,500.00)	(876,900.00)	0.0000	0.2310	(207.00)	0.00	5.7623	(49.7310)	0.0000	1	(43.9687)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(100)	2,923.0000	(303,500.00)	(292,300.00)	0.0000	0.2310	(207.00)	0.00	1.9208	(16.5770)	0.0000	1	(14.6562)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(200)	2,923.0000	(607,000.00)	(584,600.00)	0.0000	0.2310	(207.00)	0.00	3.8416	(33.1540)	0.0000	1	(29.3125)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(100)	2,923.0000	(303,500.00)	(292,300.00)	0.0000	0.2310	(207.00)	0.00	1.9208	(16.5770)	0.0000	1	(14.6562)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(200)	2,923.0000	(607,000.00)	(584,600.00)	0.0000	0.2310	(207.00)	0.00	3.8416	(33.1540)	0.0000	1	(29.3125)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(300)	2,923.0000	(910,500.00)	(876,900.00)	0.0000	0.2310	(207.00)	0.00	5.7623	(49.7310)	0.0000	1	(43.9687)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(300)	2,923.0000	(910,500.00)	(876,900.00)	0.0000	0.2310	(207.00)	0.00	5.7623	(49.7310)	0.0000	1	(43.9687)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(500)	2,923.0000	(1,517,500.00)	(1,461,500.00)	0.0000	0.2310	(207.00)	0.00	9.6039	(82.8851)	0.0000	1	(73.2812)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(3,900)	2,923.0000	(11,836,500.00)	(11,399,700.00)	0.0000	0.2310	(207.00)	0.00	74.9105	(646.5035)	0.0000	1	(571.5931)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(300)	2,923.0000	(910,500.00)	(876,900.00)	0.0000	0.2310	(207.00)	0.00	5.7623	(49.7310)	0.0000	1	(43.9687)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(200)	2,923.0000	(607,000.00)	(584,600.00)	0.0000	0.2310	(207.00)	0.00	3.8416	(33.1540)	0.0000	1	(29.3125)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(400)	2,923.0000	(1,214,000.00)	(1,169,200.00)	0.0000	0.2310	(207.00)	0.00	7.6831	(66.3081)	0.0000	1	(58.6249)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(200)	2,923.0000	(607,000.00)	(584,600.00)	0.0000	0.2310	(207.00)	0.00	3.8416	(33.1540)	0.0000	1	(29.3125)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(1,100)	2,923.0000	(3,338,500.00)	(3,215,300.00)	0.0000	0.2310	(207.00)	0.00	21.1286	(182.3472)	0.0000	1	(161.2186)	02/04/2025
4478.T	01/08/2025	SDB3260121411	0	(400)	2,923.0000	(1,214,000.00)	(1,169,200.00)	0.0000	0.2310	(207.00)	0.00	7.6831	(66.3081)	0.0000	1	(58.6249)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(100)	3,035.0000	(303,500.00)	(303,500.00)	0.0000	0.2270	(207.00)	0.00	1.8875	(17.2122)	0.0000	1	(15.3247)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(200)	3,035.0000	(607,000.00)	(607,000.00)	0.0000	0.2270	(207.00)	0.00	3.7750	(34.4244)	0.0000	1	(30.6493)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(300)	3,035.0000	(910,500.00)	(910,500.00)	0.0000	0.2270	(207.00)	0.00	5.6626	(51.6366)	0.0000	1	(45.9740)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(900)	3,035.0000	(2,731,500.00)	(2,731,500.00)	0.0000	0.2270	(207.00)	0.00	16.9877	(154.9097)	0.0000	1	(137.9220)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(300)	3,035.0000	(910,500.00)	(910,500.00)	0.0000	0.2270	(207.00)	0.00	5.6626	(51.6366)	0.0000	1	(45.9740)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(100)	3,035.0000	(303,500.00)	(303,500.00)	0.0000	0.2270	(207.00)	0.00	1.8875	(17.2122)	0.0000	1	(15.3247)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(200)	3,035.0000	(607,000.00)	(607,000.00)	0.0000	0.2270	(207.00)	0.00	3.7750	(34.4244)	0.0000	1	(30.6493)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(100)	3,035.0000	(303,500.00)	(303,500.00)	0.0000	0.2270	(207.00)	0.00	1.8875	(17.2122)	0.0000	1	(15.3247)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(200)	3,035.0000	(607,000.00)	(607,000.00)	0.0000	0.2270	(207.00)	0.00	3.7750	(34.4244)	0.0000	1	(30.6493)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(300)	3,035.0000	(910,500.00)	(910,500.00)	0.0000	0.2270	(207.00)	0.00	5.6626	(51.6366)	0.0000	1	(45.9740)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(300)	3,035.0000	(910,500.00)	(910,500.00)	0.0000	0.2270	(207.00)	0.00	5.6626	(51.6366)	0.0000	1	(45.9740)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(500)	3,035.0000	(1,517,500.00)	(1,517,500.00)	0.0000	0.2270	(207.00)	0.00	9.4376	(86.0610)	0.0000	1	(76.6234)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(3,900)	3,035.0000	(11,836,500.00)	(11,836,500.00)	0.0000	0.2270	(207.00)	0.00	73.6133	(671.2755)	0.0000	1	(597.6622)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(300)	3,035.0000	(910,500.00)	(910,500.00)	0.0000	0.2270	(207.00)	0.00	5.6626	(51.6366)	0.0000	1	(45.9740)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(200)	3,035.0000	(607,000.00)	(607,000.00)	0.0000	0.2270	(207.00)	0.00	3.7750	(34.4244)	0.0000	1	(30.6493)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(400)	3,035.0000	(1,214,000.00)	(1,214,000.00)	0.0000	0.2270	(207.00)	0.00	7.5501	(68.8488)	0.0000	1	(61.2987)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(200)	3,035.0000	(607,000.00)	(607,000.00)	0.0000	0.2270	(207.00)	0.00	3.7750	(34.4244)	0.0000	1	(30.6493)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(1,100)	3,035.0000	(3,338,500.00)	(3,338,500.00)	0.0000	0.2270	(207.00)	0.00	20.7627	(189.3341)	0.0000	1	(168.5714)	02/04/2025
4478.T	01/07/2025	SDB3260121411	0	(400)	3,035.0000	(1,214,000.00)	(1,214,000.00)	0.0000	0.2270	(207.00)	0.00	7.5501	(68.8488)	0.0000	1	(61.2987)	02/04/2025
TOTAL FREEE CMN												2,129.9585	(19,861.6249)	0.0000		(17,731.6664)	
FUJITSU CMN																	
6702.T	01/17/2025	SDB3265272429	0	(2,600)	2,689.5000	(7,311,974.69)	(6,992,700.00)	0.0000	0.2270	(25.00)	0.00	45.4745	(47.8952)	0.0000	1	(2.4207)	02/04/2025
6702.T	01/17/2025	SDB3265272429	0	(2,000)	2,689.5000	(5,695,636.95)	(5,379,000.00)	0.0000	0.2270	(25.00)	0.00	35.4222	(36.8425)	0.0000	1	(1.4203)	02/04/2025
6702.T	01/16/2025	SDB3265272429	0	(2,600)	2,665.0000	(7,311,974.69)	(6,929,000.00)	0.0000	0.2270	(25.00)	0.00	45.4745	(47.4589)	0.0000	1	(1.9844)	02/04/2025
6702.T	01/16/2025	SDB3265272429	0	(13,900)	2,665.0000	(39,584,676.83)	(37,043,500.00)	0.0000	0.2270	(25.00)	0.00	246.1842	(253.7226)	0.0000	1	(7.5384)	02/04/2025
6702.T	01/16/2025	SDB3265272429	0	(22,300)	2,665.0000	(63,788,353.49)	(59,429,500.00)	0.0000	0.2270	(25.00)	0.00	396.7111	(407.0514)	0.0000	1	(10.3402)	02/04/2025
6702.T	01/16/2025	SDB3265272429	0	(1,000)	2,665.0000	(2,876,513.01)	(2,665,000.00)	0.0000	0.2270	(25.00)	0.00	17.8895	(18.2534)	0.0000	1	(0.3639)	02/04/2025
6702.T	01/15/2025	SDB3265272429	0	(2,600)	2,805.5000	(7,311,974.69)	(7,294,300.00)	0.0000	0.2270	(25.00)	0.00	45.4745	(49.9610)	0.0000	1	(4.4865)	02/04/2025
6702.T	01/15/2025	SDB3265272429	0	(13,900)	2,805.5000	(39,584,676.83)	(38,996,450.00)	0.0000	0.2270	(25.00)	0.00	246.1842	(267.0990)	0.0000	1	(20.9148)	02/04/2025
6702.T	01/15/2025	SDB3265272429	0	(22,300)	2,805.5000	(63,788,353.49)	(62,562,650.00)	0.0000	0.2270	(25.00)	0.00	396.7111	(428.5113)	0.0000	1	(31.8002)	02/04/2025
6702.T	01/15/2025	SDB3265272429	0	(1,000)	2,805.5000	(2,876,513.01)	(2,805,500.00)	0.0000	0.2270	(25.00)	0.00	17.8895	(19.2158)	0.0000	1	(1.3262)	02/04/2025
6702.T	01/14/2025	SDB3265272429	0	(13,900)	2,843.0000	(39,584,676.83)	(39,517,700.00)	0.0000	0.2270	(25.00)	0.00	246.1842	(270.6692)	0.0000	1	(24.4850)	02/04/2025
6702.T	01/14/2025	SDB3265272429	0	(22,300)	2,843.0000	(63,788,353.49)	(63,398,900.00)	0.0000	0.2270	(25.00)	0.00	396.7111	(434.2390)	0.0000	1	(37.5279)	02/04/2025
6702.T	01/14/2025	SDB3265272429	0	(1,000)	2,843.0000	(2,876,513.01)	(2,843,000.00)	0.0000	0.2270	(25.00)	0.00	17.8895	(19.4726)	0.0000	1	(1.5831)	02/04/2025
6702.T	01/13/2025	SDB3265272429	0	(22,300)	2,860.0000	(63,788,353.49)	(63,778,000.00)	0.0000	0.2270	(25.00)	0.00	1,586.8445	(1,747.3425)	0.0000	4	(160.4979)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
FUJITSU CMN (Cont.)																	
6702.T	01/13/2025	SDB3265272429	0	(1,000)	2,860.0000	(2,876,513.01)	(2,860,000.00)	0.0000	0.2270	(25.00)	0.00	71.5582	(78.3562)	0.0000	4	(6.7980)	02/04/2025
6702.T	01/09/2025	SDB3265272429	0	(1,000)	2,876.5130	(2,876,513.01)	(2,876,513.01)	0.0000	0.2320	(25.00)	0.00	18.2836	(19.7021)	0.0000	1	(1.4186)	02/04/2025
TOTAL FUJITSU CMN												3,830.8864	(4,145.7926)	0.0000		(314.9062)	
GENDA INC. CMN																	
9166.T	01/17/2025	SDB3264255522	0	(100)	2,606.0000	(263,982.84)	(260,600.00)	0.0000	0.2270	(663.46)	0.00	1.6418	(47.3693)	0.0000	1	(45.7276)	02/04/2025
9166.T	01/17/2025	SDB3264255522	0	(400)	2,606.0000	(1,053,231.54)	(1,042,400.00)	0.0000	0.2270	(663.46)	0.00	6.5502	(189.4773)	0.0000	1	(182.9271)	02/04/2025
9166.T	01/17/2025	SDB3264255522	0	(100)	2,606.0000	(256,500.00)	(260,600.00)	0.0000	0.2270	(663.46)	0.00	1.5952	(47.3693)	0.0000	1	(45.7741)	02/04/2025
9166.T	01/17/2025	SDB3264255522	0	(400)	2,606.0000	(1,026,000.00)	(1,042,400.00)	0.0000	0.2270	(663.46)	0.00	6.3809	(189.4773)	0.0000	1	(183.0965)	02/04/2025
9166.T	01/17/2025	SDB3264255522	0	(100)	2,606.0000	(256,500.00)	(260,600.00)	0.0000	0.2270	(663.46)	0.00	1.5952	(47.3693)	0.0000	1	(45.7741)	02/04/2025
9166.T	01/17/2025	SDB3264255522	0	(300)	2,606.0000	(769,500.00)	(781,800.00)	0.0000	0.2270	(663.46)	0.00	4.7857	(142.1080)	0.0000	1	(137.3223)	02/04/2025
9166.T	01/16/2025	SDB3264255522	0	(400)	2,645.0000	(1,053,231.54)	(1,058,000.00)	0.0000	0.2270	(663.46)	0.00	6.5502	(192.3129)	0.0000	1	(185.7627)	02/04/2025
9166.T	01/16/2025	SDB3264255522	0	(100)	2,645.0000	(256,500.00)	(264,500.00)	0.0000	0.2270	(663.46)	0.00	1.5952	(48.0782)	0.0000	1	(46.4830)	02/04/2025
9166.T	01/16/2025	SDB3264255522	0	(400)	2,645.0000	(1,026,000.00)	(1,058,000.00)	0.0000	0.2270	(663.46)	0.00	6.3809	(192.3129)	0.0000	1	(185.9321)	02/04/2025
9166.T	01/16/2025	SDB3264255522	0	(100)	2,645.0000	(256,500.00)	(264,500.00)	0.0000	0.2270	(663.46)	0.00	1.5952	(48.0782)	0.0000	1	(46.4830)	02/04/2025
9166.T	01/16/2025	SDB3264255522	0	(300)	2,645.0000	(769,500.00)	(793,500.00)	0.0000	0.2270	(663.46)	0.00	4.7857	(144.2347)	0.0000	1	(139.4491)	02/04/2025
9166.T	01/15/2025	SDB3264255522	0	(100)	2,671.0000	(256,500.00)	(267,100.00)	0.0000	0.2270	(636.11)	0.00	1.5952	(46.5494)	0.0000	1	(44.9542)	02/04/2025
9166.T	01/15/2025	SDB3264255522	0	(400)	2,671.0000	(1,026,000.00)	(1,068,400.00)	0.0000	0.2270	(636.11)	0.00	6.3809	(186.1976)	0.0000	1	(179.8167)	02/04/2025
9166.T	01/15/2025	SDB3264255522	0	(100)	2,671.0000	(256,500.00)	(267,100.00)	0.0000	0.2270	(636.11)	0.00	1.5952	(46.5494)	0.0000	1	(44.9542)	02/04/2025
9166.T	01/15/2025	SDB3264255522	0	(300)	2,671.0000	(769,500.00)	(801,300.00)	0.0000	0.2270	(636.11)	0.00	4.7857	(139.6482)	0.0000	1	(134.8625)	02/04/2025
9166.T	01/14/2025	SDB3264255522	0	(100)	2,720.0000	(256,500.00)	(272,000.00)	0.0000	0.2270	(636.11)	0.00	1.5952	(47.4033)	0.0000	1	(45.8081)	02/04/2025
9166.T	01/14/2025	SDB3264255522	0	(400)	2,720.0000	(1,026,000.00)	(1,088,000.00)	0.0000	0.2270	(636.11)	0.00	6.3809	(189.6134)	0.0000	1	(183.2325)	02/04/2025
9166.T	01/14/2025	SDB3264255522	0	(100)	2,720.0000	(256,500.00)	(272,000.00)	0.0000	0.2270	(636.11)	0.00	1.5952	(47.4033)	0.0000	1	(45.8081)	02/04/2025
9166.T	01/14/2025	SDB3264255522	0	(300)	2,720.0000	(769,500.00)	(816,000.00)	0.0000	0.2270	(636.11)	0.00	4.7857	(142.2100)	0.0000	1	(137.4244)	02/04/2025
9166.T	01/13/2025	SDB3264255522	0	(100)	2,753.0000	(256,500.00)	(275,300.00)	0.0000	0.2270	(636.11)	0.00	6.3809	(191.9138)	0.0000	4	(185.5330)	02/04/2025
9166.T	01/13/2025	SDB3264255522	0	(400)	2,753.0000	(1,026,000.00)	(1,101,200.00)	0.0000	0.2270	(636.11)	0.00	25.5235	(767.6554)	0.0000	4	(742.1319)	02/04/2025
9166.T	01/13/2025	SDB3264255522	0	(100)	2,753.0000	(256,500.00)	(275,300.00)	0.0000	0.2270	(636.11)	0.00	6.3809	(191.9138)	0.0000	4	(185.5330)	02/04/2025
9166.T	01/13/2025	SDB3264255522	0	(300)	2,753.0000	(769,500.00)	(825,900.00)	0.0000	0.2270	(636.11)	0.00	19.1426	(575.7415)	0.0000	4	(556.5989)	02/04/2025
9166.T	01/09/2025	SDB3264255522	0	(100)	2,685.0000	(256,500.00)	(268,500.00)	0.0000	0.2320	(638.64)	0.00	1.6304	(46.9791)	0.0000	1	(45.3488)	02/04/2025
9166.T	01/09/2025	SDB3264255522	0	(400)	2,685.0000	(1,026,000.00)	(1,074,000.00)	0.0000	0.2320	(638.64)	0.00	6.5214	(187.9165)	0.0000	1	(181.3951)	02/04/2025
9166.T	01/09/2025	SDB3264255522	0	(100)	2,685.0000	(256,500.00)	(268,500.00)	0.0000	0.2320	(638.64)	0.00	1.6304	(46.9791)	0.0000	1	(45.3488)	02/04/2025
9166.T	01/09/2025	SDB3264255522	0	(300)	2,685.0000	(769,500.00)	(805,500.00)	0.0000	0.2320	(638.64)	0.00	4.8911	(140.9374)	0.0000	1	(136.0463)	02/04/2025
9166.T	01/09/2025	SDB3264255522	0	(200)	2,685.0000	(513,000.00)	(537,000.00)	0.0000	0.2320	(638.64)	0.00	3.2607	(93.9583)	0.0000	1	(90.6976)	02/04/2025
9166.T	01/08/2025	SDB3264255522	0	(100)	2,525.0000	(256,500.00)	(252,500.00)	0.0000	0.2310	(638.64)	0.00	1.6233	(44.1796)	0.0000	1	(42.5563)	02/04/2025
9166.T	01/08/2025	SDB3264255522	0	(400)	2,525.0000	(1,026,000.00)	(1,010,000.00)	0.0000	0.2310	(638.64)	0.00	6.4933	(176.7185)	0.0000	1	(170.2252)	02/04/2025
9166.T	01/08/2025	SDB3264255522	0	(100)	2,525.0000	(256,500.00)	(252,500.00)	0.0000	0.2310	(638.64)	0.00	1.6233	(44.1796)	0.0000	1	(42.5563)	02/04/2025
9166.T	01/08/2025	SDB3264255522	0	(300)	2,525.0000	(769,500.00)	(757,500.00)	0.0000	0.2310	(638.64)	0.00	4.8700	(132.5389)	0.0000	1	(127.6689)	02/04/2025
9166.T	01/08/2025	SDB3264255522	0	(200)	2,525.0000	(513,000.00)	(505,000.00)	0.0000	0.2310	(638.64)	0.00	3.2467	(88.3593)	0.0000	1	(85.1126)	02/04/2025
9166.T	01/07/2025	SDB3264255522	0	(100)	2,565.0000	(256,500.00)	(256,500.00)	0.0000	0.2270	(638.64)	0.00	1.5952	(44.8795)	0.0000	1	(43.2843)	02/04/2025
9166.T	01/07/2025	SDB3264255522	0	(400)	2,565.0000	(1,026,000.00)	(1,026,000.00)	0.0000	0.2270	(638.64)	0.00	6.3809	(179.5180)	0.0000	1	(173.1372)	02/04/2025
9166.T	01/07/2025	SDB3264255522	0	(100)	2,565.0000	(256,500.00)	(256,500.00)	0.0000	0.2270	(638.64)	0.00	1.5952	(44.8795)	0.0000	1	(43.2843)	02/04/2025
9166.T	01/07/2025	SDB3264255522	0	(300)	2,565.0000	(769,500.00)	(769,500.00)	0.0000	0.2270	(638.64)	0.00	4.7857	(134.6385)	0.0000	1	(129.8529)	02/04/2025
9166.T	01/07/2025	SDB3264255522	0	(200)	2,565.0000	(513,000.00)	(513,000.00)	0.0000	0.2270	(638.64)	0.00	3.1904	(89.7590)	0.0000	1	(86.5686)	02/04/2025
TOTAL GENDA INC. CMN												182.9360	(5,357.4081)	0.0000		(5,174.4722)	
GS YUASA CMN																	
6674.T	01/17/2025	SDB3264583136	0	(100)	2,488.0000	(247,983.88)	(248,800.00)	0.0000	0.2270	(25.00)	0.00	1.5423	(1.7041)	0.0000	1	(0.1619)	02/04/2025
6674.T	01/17/2025	SDB3264583136	0	(500)	2,488.0000	(1,325,500.00)	(1,244,000.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5205)	0.0000	1	(0.2770)	02/04/2025
6674.T	01/17/2025	SDB3264583136	0	(200)	2,488.0000	(530,200.00)	(497,600.00)	0.0000	0.2270	(25.00)	0.00	3.2974	(3.4082)	0.0000	1	(0.1108)	02/04/2025
6674.T	01/17/2025	SDB3264583136	0	(300)	2,488.0000	(795,300.00)	(746,400.00)	0.0000	0.2270	(25.00)	0.00	4.9461	(5.1123)	0.0000	1	(0.1662)	02/04/2025
6674.T	01/17/2025	SDB3264583136	0	(400)	2,488.0000	(1,060,400.00)	(995,200.00)	0.0000	0.2270	(25.00)	0.00	6.5948	(6.8164)	0.0000	1	(0.2216)	02/04/2025
6674.T	01/17/2025	SDB3264583136	0	(500)	2,488.0000	(1,325,500.00)	(1,244,000.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5205)	0.0000	1	(0.2770)	02/04/2025
6674.T	01/16/2025	SDB3264583136	0	(100)	2,507.5000	(247,983.88)	(250,750.00)	0.0000	0.2270	(25.00)	0.00	1.5423	(1.7175)	0.0000	1	(0.1752)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
GS YUASA CMN (Cont.)																	
6674.T	01/16/2025	SDB3264583136	0	(500)	2,507.5000	(1,325,500.00)	(1,253,750.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5873)	0.0000	1	(0.3438)	02/04/2025
6674.T	01/16/2025	SDB3264583136	0	(200)	2,507.5000	(530,200.00)	(501,500.00)	0.0000	0.2270	(25.00)	0.00	3.2974	(3.4349)	0.0000	1	(0.1375)	02/04/2025
6674.T	01/16/2025	SDB3264583136	0	(300)	2,507.5000	(795,300.00)	(752,250.00)	0.0000	0.2270	(25.00)	0.00	4.9461	(5.1524)	0.0000	1	(0.2063)	02/04/2025
6674.T	01/16/2025	SDB3264583136	0	(400)	2,507.5000	(1,060,400.00)	(1,003,000.00)	0.0000	0.2270	(25.00)	0.00	6.5948	(6.8699)	0.0000	1	(0.2750)	02/04/2025
6674.T	01/16/2025	SDB3264583136	0	(500)	2,507.5000	(1,325,500.00)	(1,253,750.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5873)	0.0000	1	(0.3438)	02/04/2025
6674.T	01/15/2025	SDB3264583136	0	(500)	2,499.5000	(1,325,500.00)	(1,249,750.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5599)	0.0000	1	(0.3164)	02/04/2025
6674.T	01/15/2025	SDB3264583136	0	(200)	2,499.5000	(530,200.00)	(499,900.00)	0.0000	0.2270	(25.00)	0.00	3.2974	(3.4240)	0.0000	1	(0.1266)	02/04/2025
6674.T	01/15/2025	SDB3264583136	0	(300)	2,499.5000	(795,300.00)	(749,850.00)	0.0000	0.2270	(25.00)	0.00	4.9461	(5.1360)	0.0000	1	(0.1898)	02/04/2025
6674.T	01/15/2025	SDB3264583136	0	(400)	2,499.5000	(1,060,400.00)	(999,800.00)	0.0000	0.2270	(25.00)	0.00	6.5948	(6.8479)	0.0000	1	(0.2531)	02/04/2025
6674.T	01/15/2025	SDB3264583136	0	(500)	2,499.5000	(1,325,500.00)	(1,249,750.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.5599)	0.0000	1	(0.3164)	02/04/2025
6674.T	01/14/2025	SDB3264583136	0	(500)	2,536.0000	(1,325,500.00)	(1,268,000.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.6849)	0.0000	1	(0.4414)	02/04/2025
6674.T	01/14/2025	SDB3264583136	0	(200)	2,536.0000	(530,200.00)	(507,200.00)	0.0000	0.2270	(25.00)	0.00	3.2974	(3.4740)	0.0000	1	(0.1766)	02/04/2025
6674.T	01/14/2025	SDB3264583136	0	(300)	2,536.0000	(795,300.00)	(760,800.00)	0.0000	0.2270	(25.00)	0.00	4.9461	(5.2110)	0.0000	1	(0.2648)	02/04/2025
6674.T	01/14/2025	SDB3264583136	0	(400)	2,536.0000	(1,060,400.00)	(1,014,400.00)	0.0000	0.2270	(25.00)	0.00	6.5948	(6.9479)	0.0000	1	(0.3531)	02/04/2025
6674.T	01/14/2025	SDB3264583136	0	(500)	2,536.0000	(1,325,500.00)	(1,268,000.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(8.6849)	0.0000	1	(0.4414)	02/04/2025
6674.T	01/13/2025	SDB3264583136	0	(500)	2,617.5000	(1,325,500.00)	(1,308,750.00)	0.0000	0.2270	(25.00)	0.00	32.9741	(35.8562)	0.0000	4	(2.8821)	02/04/2025
6674.T	01/13/2025	SDB3264583136	0	(200)	2,617.5000	(530,200.00)	(523,500.00)	0.0000	0.2270	(25.00)	0.00	13.1896	(14.3425)	0.0000	4	(1.1528)	02/04/2025
6674.T	01/13/2025	SDB3264583136	0	(300)	2,617.5000	(795,300.00)	(785,250.00)	0.0000	0.2270	(25.00)	0.00	19.7844	(21.5137)	0.0000	4	(1.7292)	02/04/2025
6674.T	01/13/2025	SDB3264583136	0	(400)	2,617.5000	(1,060,400.00)	(1,047,000.00)	0.0000	0.2270	(25.00)	0.00	26.3793	(28.6849)	0.0000	4	(2.3057)	02/04/2025
6674.T	01/13/2025	SDB3264583136	0	(500)	2,617.5000	(1,325,500.00)	(1,308,750.00)	0.0000	0.2270	(25.00)	0.00	32.9741	(35.8562)	0.0000	4	(2.8821)	02/04/2025
6674.T	01/09/2025	SDB3264583136	0	(500)	2,611.5000	(1,325,500.00)	(1,305,750.00)	0.0000	0.2320	(25.00)	0.00	8.4251	(8.9435)	0.0000	1	(0.5184)	02/04/2025
6674.T	01/09/2025	SDB3264583136	0	(200)	2,611.5000	(530,200.00)	(522,300.00)	0.0000	0.2320	(25.00)	0.00	3.3700	(3.5774)	0.0000	1	(0.2074)	02/04/2025
6674.T	01/09/2025	SDB3264583136	0	(300)	2,611.5000	(795,300.00)	(783,450.00)	0.0000	0.2320	(25.00)	0.00	5.0551	(5.3661)	0.0000	1	(0.3110)	02/04/2025
6674.T	01/09/2025	SDB3264583136	0	(400)	2,611.5000	(1,060,400.00)	(1,044,600.00)	0.0000	0.2320	(25.00)	0.00	6.7401	(7.1548)	0.0000	1	(0.4147)	02/04/2025
6674.T	01/09/2025	SDB3264583136	0	(500)	2,611.5000	(1,325,500.00)	(1,305,750.00)	0.0000	0.2320	(25.00)	0.00	8.4251	(8.9435)	0.0000	1	(0.5184)	02/04/2025
6674.T	01/08/2025	SDB3264583136	0	(500)	2,639.0000	(1,325,500.00)	(1,319,500.00)	0.0000	0.2310	(25.00)	0.00	8.3888	(9.0377)	0.0000	1	(0.6489)	02/04/2025
6674.T	01/08/2025	SDB3264583136	0	(200)	2,639.0000	(530,200.00)	(527,800.00)	0.0000	0.2310	(25.00)	0.00	3.3555	(3.6151)	0.0000	1	(0.2596)	02/04/2025
6674.T	01/08/2025	SDB3264583136	0	(300)	2,639.0000	(795,300.00)	(791,700.00)	0.0000	0.2310	(25.00)	0.00	5.0333	(5.4226)	0.0000	1	(0.3893)	02/04/2025
6674.T	01/08/2025	SDB3264583136	0	(400)	2,639.0000	(1,060,400.00)	(1,055,600.00)	0.0000	0.2310	(25.00)	0.00	6.7110	(7.2301)	0.0000	1	(0.5191)	02/04/2025
6674.T	01/08/2025	SDB3264583136	0	(500)	2,639.0000	(1,325,500.00)	(1,319,500.00)	0.0000	0.2310	(25.00)	0.00	8.3888	(9.0377)	0.0000	1	(0.6489)	02/04/2025
6674.T	01/07/2025	SDB3264583136	0	(500)	2,651.0000	(1,325,500.00)	(1,325,500.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(9.0788)	0.0000	1	(0.8352)	02/04/2025
6674.T	01/07/2025	SDB3264583136	0	(200)	2,651.0000	(530,200.00)	(530,200.00)	0.0000	0.2270	(25.00)	0.00	3.2974	(3.6315)	0.0000	1	(0.3341)	02/04/2025
6674.T	01/07/2025	SDB3264583136	0	(300)	2,651.0000	(795,300.00)	(795,300.00)	0.0000	0.2270	(25.00)	0.00	4.9461	(5.4473)	0.0000	1	(0.5011)	02/04/2025
6674.T	01/07/2025	SDB3264583136	0	(400)	2,651.0000	(1,060,400.00)	(1,060,400.00)	0.0000	0.2270	(25.00)	0.00	6.5948	(7.2630)	0.0000	1	(0.6682)	02/04/2025
6674.T	01/07/2025	SDB3264583136	0	(500)	2,651.0000	(1,325,500.00)	(1,325,500.00)	0.0000	0.2270	(25.00)	0.00	8.2435	(9.0788)	0.0000	1	(0.8352)	02/04/2025
TOTAL GS YUASA CMN												348.9056	(373.0432)	0.0000		(24.1375)	
HARMONIC DRIVE SYSTEMS INC. CMN																	
6324.T	01/17/2025	SDB3263426674	0	(100)	3,730.0000	(334,500.00)	(373,000.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.5548)	0.0000	1	(0.4745)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(300)	3,730.0000	(1,003,500.00)	(1,119,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.6644)	0.0000	1	(1.4234)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(700)	3,730.0000	(2,341,500.00)	(2,611,000.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(17.8836)	0.0000	1	(3.3214)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(900)	3,730.0000	(3,010,500.00)	(3,357,000.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(22.9932)	0.0000	1	(4.2703)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(1,900)	3,730.0000	(6,355,500.00)	(7,087,000.00)	0.0000	0.2270	(25.00)	0.00	39.5260	(48.5411)	0.0000	1	(9.0151)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(1,300)	3,730.0000	(4,348,500.00)	(4,849,000.00)	0.0000	0.2270	(25.00)	0.00	27.0441	(33.2123)	0.0000	1	(6.1682)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(2,000)	3,730.0000	(6,690,000.00)	(7,460,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(51.0959)	0.0000	1	(9.4896)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(2,600)	3,730.0000	(8,697,000.00)	(9,698,000.00)	0.0000	0.2270	(25.00)	0.00	54.0882	(66.4247)	0.0000	1	(12.3365)	02/04/2025
6324.T	01/17/2025	SDB3263426674	0	(900)	3,730.0000	(3,010,500.00)	(3,357,000.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(22.9932)	0.0000	1	(4.2703)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(100)	3,775.0000	(334,500.00)	(377,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.5856)	0.0000	1	(0.5053)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(300)	3,775.0000	(1,003,500.00)	(1,132,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.7568)	0.0000	1	(1.5159)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(700)	3,775.0000	(2,341,500.00)	(2,642,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(18.0993)	0.0000	1	(3.5371)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(900)	3,775.0000	(3,010,500.00)	(3,397,500.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(23.2705)	0.0000	1	(4.5477)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(1,900)	3,775.0000	(6,355,500.00)	(7,172,500.00)	0.0000	0.2270	(25.00)	0.00	39.5260	(49.1267)	0.0000	1	(9.6007)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(1,300)	3,775.0000	(4,348,500.00)	(4,907,500.00)	0.0000	0.2270	(25.00)	0.00	27.0441	(33.6130)	0.0000	1	(6.5689)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HARMONIC DRIVE SYSTEMS INC. CMN (Cont.)																	
6324.T	01/16/2025	SDB3263426674	0	(2,000)	3,775.0000	(6,690,000.00)	(7,550,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(51.7123)	0.0000	1	(10.1060)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(2,600)	3,775.0000	(8,697,000.00)	(9,815,000.00)	0.0000	0.2270	(25.00)	0.00	54.0882	(67.2260)	0.0000	1	(13.1378)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(1,700)	3,775.0000	(5,686,500.00)	(6,417,500.00)	0.0000	0.2270	(25.00)	0.00	35.3654	(43.9555)	0.0000	1	(8.5901)	02/04/2025
6324.T	01/16/2025	SDB3263426674	0	(100)	3,775.0000	(334,500.00)	(377,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.5856)	0.0000	1	(0.5053)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(100)	3,965.0000	(334,500.00)	(396,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.7158)	0.0000	1	(0.6354)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(300)	3,965.0000	(1,003,500.00)	(1,189,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(8.1473)	0.0000	1	(1.9063)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(700)	3,965.0000	(2,341,500.00)	(2,775,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(19.0103)	0.0000	1	(4.4481)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(900)	3,965.0000	(3,010,500.00)	(3,568,500.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(24.4418)	0.0000	1	(5.7189)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(1,900)	3,965.0000	(6,355,500.00)	(7,533,500.00)	0.0000	0.2270	(25.00)	0.00	39.5260	(51.5993)	0.0000	1	(12.0733)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(1,300)	3,965.0000	(4,348,500.00)	(5,154,500.00)	0.0000	0.2270	(25.00)	0.00	27.0441	(35.3048)	0.0000	1	(8.2607)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(2,000)	3,965.0000	(6,690,000.00)	(7,930,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(54.3151)	0.0000	1	(12.7088)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(2,600)	3,965.0000	(8,697,000.00)	(10,309,000.00)	0.0000	0.2270	(25.00)	0.00	54.0882	(70.6096)	0.0000	1	(16.5214)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(1,700)	3,965.0000	(5,686,500.00)	(6,740,500.00)	0.0000	0.2270	(25.00)	0.00	35.3654	(46.1678)	0.0000	1	(10.8025)	02/04/2025
6324.T	01/15/2025	SDB3263426674	0	(400)	3,965.0000	(1,338,000.00)	(1,586,000.00)	0.0000	0.2270	(25.00)	0.00	8.3213	(10.8630)	0.0000	1	(2.5418)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(100)	3,935.0000	(334,500.00)	(393,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.6952)	0.0000	1	(0.6149)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(300)	3,935.0000	(1,003,500.00)	(1,180,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(8.0856)	0.0000	1	(1.8447)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(700)	3,935.0000	(2,341,500.00)	(2,754,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(18.8664)	0.0000	1	(4.3042)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(900)	3,935.0000	(3,010,500.00)	(3,541,500.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(24.2568)	0.0000	1	(5.5340)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(1,900)	3,935.0000	(6,355,500.00)	(7,476,500.00)	0.0000	0.2270	(25.00)	0.00	39.5260	(51.2089)	0.0000	1	(11.6829)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(1,300)	3,935.0000	(4,348,500.00)	(5,115,500.00)	0.0000	0.2270	(25.00)	0.00	27.0441	(35.0377)	0.0000	1	(7.9936)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(2,000)	3,935.0000	(6,690,000.00)	(7,870,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(53.9041)	0.0000	1	(12.2978)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(2,600)	3,935.0000	(8,697,000.00)	(10,231,000.00)	0.0000	0.2270	(25.00)	0.00	54.0882	(70.0753)	0.0000	1	(15.9872)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(1,700)	3,935.0000	(5,686,500.00)	(6,689,500.00)	0.0000	0.2270	(25.00)	0.00	35.3654	(45.8185)	0.0000	1	(10.4531)	02/04/2025
6324.T	01/14/2025	SDB3263426674	0	(800)	3,935.0000	(2,676,000.00)	(3,148,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(21.5616)	0.0000	1	(4.9191)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(100)	3,680.0000	(334,500.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	8.3213	(10.0822)	0.0000	4	(1.7609)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(300)	3,680.0000	(1,003,500.00)	(1,104,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(30.2466)	0.0000	4	(5.2828)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(700)	3,680.0000	(2,341,500.00)	(2,576,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(70.5753)	0.0000	4	(12.3265)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(900)	3,680.0000	(3,010,500.00)	(3,312,000.00)	0.0000	0.2270	(25.00)	0.00	74.8913	(90.7397)	0.0000	4	(15.8484)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(1,900)	3,680.0000	(6,355,500.00)	(6,992,000.00)	0.0000	0.2270	(25.00)	0.00	158.1039	(191.5616)	0.0000	4	(33.4577)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(1,300)	3,680.0000	(4,348,500.00)	(4,784,000.00)	0.0000	0.2270	(25.00)	0.00	108.1764	(131.0685)	0.0000	4	(22.8921)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(2,000)	3,680.0000	(6,690,000.00)	(7,360,000.00)	0.0000	0.2270	(25.00)	0.00	166.4252	(201.6438)	0.0000	4	(35.2186)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(2,600)	3,680.0000	(8,697,000.00)	(9,568,000.00)	0.0000	0.2270	(25.00)	0.00	216.3528	(262.1370)	0.0000	4	(45.7842)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(1,700)	3,680.0000	(5,686,500.00)	(6,256,000.00)	0.0000	0.2270	(25.00)	0.00	141.4614	(171.3973)	0.0000	4	(29.9358)	02/04/2025
6324.T	01/13/2025	SDB3263426674	0	(1,400)	3,680.0000	(4,683,000.00)	(5,152,000.00)	0.0000	0.2270	(25.00)	0.00	116.4976	(141.1507)	0.0000	4	(24.6530)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(100)	3,870.0000	(334,500.00)	(387,000.00)	0.0000	0.2320	(25.00)	0.00	2.1261	(2.6507)	0.0000	1	(0.5245)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(300)	3,870.0000	(1,003,500.00)	(1,161,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.9521)	0.0000	1	(1.5736)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(700)	3,870.0000	(2,341,500.00)	(2,709,000.00)	0.0000	0.2320	(25.00)	0.00	14.8830	(18.5548)	0.0000	1	(3.6718)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(900)	3,870.0000	(3,010,500.00)	(3,483,000.00)	0.0000	0.2320	(25.00)	0.00	19.1352	(23.8562)	0.0000	1	(4.7209)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(1,900)	3,870.0000	(6,355,500.00)	(7,353,000.00)	0.0000	0.2320	(25.00)	0.00	40.3966	(50.3630)	0.0000	1	(9.9664)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(1,300)	3,870.0000	(4,348,500.00)	(5,031,000.00)	0.0000	0.2320	(25.00)	0.00	27.6398	(34.4589)	0.0000	1	(6.8191)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(2,000)	3,870.0000	(6,690,000.00)	(7,740,000.00)	0.0000	0.2320	(25.00)	0.00	42.5227	(53.0137)	0.0000	1	(10.4910)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(2,600)	3,870.0000	(8,697,000.00)	(10,062,000.00)	0.0000	0.2320	(25.00)	0.00	55.2796	(68.9178)	0.0000	1	(13.6382)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(1,700)	3,870.0000	(5,686,500.00)	(6,579,000.00)	0.0000	0.2320	(25.00)	0.00	36.1443	(45.0616)	0.0000	1	(8.9173)	02/04/2025
6324.T	01/09/2025	SDB3263426674	0	(1,900)	3,870.0000	(6,355,500.00)	(7,353,000.00)	0.0000	0.2320	(25.00)	0.00	40.3966	(50.3630)	0.0000	1	(9.9664)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(100)	3,640.0000	(334,500.00)	(364,000.00)	0.0000	0.2310	(25.00)	0.00	2.1170	(2.4932)	0.0000	1	(0.3762)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(300)	3,640.0000	(1,003,500.00)	(1,092,000.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.4795)	0.0000	1	(1.1285)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(700)	3,640.0000	(2,341,500.00)	(2,548,000.00)	0.0000	0.2310	(25.00)	0.00	14.8188	(17.4521)	0.0000	1	(2.6332)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(900)	3,640.0000	(3,010,500.00)	(3,276,000.00)	0.0000	0.2310	(25.00)	0.00	19.0528	(22.4384)	0.0000	1	(3.3856)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(1,900)	3,640.0000	(6,355,500.00)	(6,916,000.00)	0.0000	0.2310	(25.00)	0.00	40.2225	(47.3699)	0.0000	1	(7.1474)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(1,300)	3,640.0000	(4,348,500.00)	(4,732,000.00)	0.0000	0.2310	(25.00)	0.00	27.5206	(32.4110)	0.0000	1	(4.8903)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(2,000)	3,640.0000	(6,690,000.00)	(7, <										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HARMONIC DRIVE SYSTEMS INC. CMN (Cont.)																	
6324.T	01/08/2025	SDB3263426674	0	(2,000)	3,640.0000	(6,690,000.00)	(7,280,000.00)	0.0000	0.2310	(25.00)	0.00	42.3395	(49.8630)	0.0000	1	(7.5236)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(100)	3,640.0000	(334,500.00)	(364,000.00)	0.0000	0.2310	(25.00)	0.00	2.1170	(2.4932)	0.0000	1	(0.3762)	02/04/2025
6324.T	01/08/2025	SDB3263426674	0	(100)	3,640.0000	(334,500.00)	(364,000.00)	0.0000	0.2310	(25.00)	0.00	2.1170	(2.4932)	0.0000	1	(0.3762)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(100)	3,345.0000	(334,500.00)	(334,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.2911)	0.0000	1	(0.2108)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(700)	3,345.0000	(2,341,500.00)	(2,341,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.0377)	0.0000	1	(1.4755)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(900)	3,345.0000	(3,010,500.00)	(3,010,500.00)	0.0000	0.2270	(25.00)	0.00	18.7228	(20.6199)	0.0000	1	(1.8970)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(1,900)	3,345.0000	(6,355,500.00)	(6,355,500.00)	0.0000	0.2270	(25.00)	0.00	39.5260	(43.5308)	0.0000	1	(4.0048)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(1,300)	3,345.0000	(4,348,500.00)	(4,348,500.00)	0.0000	0.2270	(25.00)	0.00	27.0441	(29.7842)	0.0000	1	(2.7402)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(2,000)	3,345.0000	(6,690,000.00)	(6,690,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(45.8219)	0.0000	1	(4.2156)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(2,600)	3,345.0000	(8,697,000.00)	(8,697,000.00)	0.0000	0.2270	(25.00)	0.00	54.0882	(59.5685)	0.0000	1	(5.4803)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(1,700)	3,345.0000	(5,686,500.00)	(5,686,500.00)	0.0000	0.2270	(25.00)	0.00	35.3654	(38.9486)	0.0000	1	(3.5833)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(2,000)	3,345.0000	(6,690,000.00)	(6,690,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(45.8219)	0.0000	1	(4.2156)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(100)	3,345.0000	(334,500.00)	(334,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.2911)	0.0000	1	(0.2108)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(800)	3,345.0000	(2,676,000.00)	(2,676,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(18.3288)	0.0000	1	(1.6862)	02/04/2025
6324.T	01/07/2025	SDB3263426674	0	(700)	3,345.0000	(2,341,500.00)	(2,341,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.0377)	0.0000	1	(1.4755)	02/04/2025
TOTAL HARMONIC DRIVE SYSTEMS INC. CMN												2,929.8443	(3,571.2911)	0.0000		(641.4468)	
HINO MOTORS LTD CMN																	
7205.T	01/17/2025	SDB3260121444	0	(600)	510.2000	(339,600.00)	(306,120.00)	0.0000	0.2270	(25.00)	0.00	2.1120	(2.0967)	0.0000	1	0.0153	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(1,500)	510.2000	(849,000.00)	(765,300.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.2418)	0.0000	1	0.0383	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(2,600)	510.2000	(1,471,600.00)	(1,326,520.00)	0.0000	0.2270	(25.00)	0.00	9.1521	(9.0858)	0.0000	1	0.0664	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(200)	510.2000	(113,200.00)	(102,040.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.6989)	0.0000	1	0.0051	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(200)	510.2000	(113,200.00)	(102,040.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.6989)	0.0000	1	0.0051	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(3,400)	510.2000	(1,924,400.00)	(1,734,680.00)	0.0000	0.2270	(25.00)	0.00	11.9682	(11.8814)	0.0000	1	0.0868	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(9,100)	510.2000	(5,150,600.00)	(4,642,820.00)	0.0000	0.2270	(25.00)	0.00	32.0325	(31.8001)	0.0000	1	2.3224	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(1,500)	510.2000	(849,000.00)	(765,300.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.2418)	0.0000	1	0.0383	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(9,000)	510.2000	(5,094,000.00)	(4,591,800.00)	0.0000	0.2270	(25.00)	0.00	31.6805	(31.4507)	0.0000	1	0.2298	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(900)	510.2000	(509,400.00)	(459,180.00)	0.0000	0.2270	(25.00)	0.00	3.1680	(3.1451)	0.0000	1	0.0230	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(100)	510.2000	(56,600.00)	(51,020.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3495)	0.0000	1	0.0026	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(5,000)	510.2000	(2,830,000.00)	(2,551,000.00)	0.0000	0.2270	(25.00)	0.00	17.6003	(17.4726)	0.0000	1	0.1277	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(100)	510.2000	(56,600.00)	(51,020.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3495)	0.0000	1	0.0026	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(300)	510.2000	(169,800.00)	(153,060.00)	0.0000	0.2270	(25.00)	0.00	1.0560	(1.0484)	0.0000	1	0.0077	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(2,200)	510.2000	(1,245,200.00)	(1,122,440.00)	0.0000	0.2270	(25.00)	0.00	7.7441	(7.6879)	0.0000	1	0.0562	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(1,000)	510.2000	(566,000.00)	(510,200.00)	0.0000	0.2270	(25.00)	0.00	3.5201	(3.4945)	0.0000	1	0.0255	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(6,100)	510.2000	(3,452,600.00)	(3,112,220.00)	0.0000	0.2270	(25.00)	0.00	21.4723	(21.3166)	0.0000	1	0.1558	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(11,200)	510.2000	(6,339,200.00)	(5,714,240.00)	0.0000	0.2270	(25.00)	0.00	39.4246	(39.1386)	0.0000	1	0.2860	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(4,600)	510.2000	(2,603,600.00)	(2,346,920.00)	0.0000	0.2270	(25.00)	0.00	16.1923	(16.0748)	0.0000	1	0.1175	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(1,600)	510.2000	(905,600.00)	(816,320.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.5912)	0.0000	1	0.0409	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(2,300)	510.2000	(1,301,800.00)	(1,173,460.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(8.0374)	0.0000	1	0.0587	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(8,200)	510.2000	(4,641,200.00)	(4,183,640.00)	0.0000	0.2270	(25.00)	0.00	28.8644	(28.6551)	0.0000	1	0.2094	02/04/2025
7205.T	01/17/2025	SDB3260121444	0	(100)	510.2000	(56,600.00)	(51,020.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3495)	0.0000	1	0.0026	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(600)	506.3000	(339,600.00)	(303,780.00)	0.0000	0.2270	(25.00)	0.00	2.1120	(2.0807)	0.0000	1	0.0313	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(1,500)	506.3000	(849,000.00)	(759,450.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.2017)	0.0000	1	0.0784	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(2,600)	506.3000	(1,471,600.00)	(1,316,380.00)	0.0000	0.2270	(25.00)	0.00	9.1521	(9.0163)	0.0000	1	0.1358	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(200)	506.3000	(113,200.00)	(101,260.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.6936)	0.0000	1	0.0104	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(200)	506.3000	(113,200.00)	(101,260.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.6936)	0.0000	1	0.0104	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(3,400)	506.3000	(1,924,400.00)	(1,721,420.00)	0.0000	0.2270	(25.00)	0.00	11.9682	(11.7905)	0.0000	1	0.1776	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(9,100)	506.3000	(5,150,600.00)	(4,607,330.00)	0.0000	0.2270	(25.00)	0.00	32.0325	(31.5571)	0.0000	1	0.4754	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(1,500)	506.3000	(849,000.00)	(759,450.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.2017)	0.0000	1	0.0784	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(9,000)	506.3000	(5,094,000.00)	(4,556,700.00)	0.0000	0.2270	(25.00)	0.00	31.6805	(31.2103)	0.0000	1	0.4702	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(900)	506.3000	(509,400.00)	(455,670.00)	0.0000	0.2270	(25.00)	0.00	3.1680	(3.1210)	0.0000	1	0.0470	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(1,600)	506.3000	(905,600.00)	(810,080.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.5485)	0.0000	1	0.0836	02/04/2025

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HINO MOTORS LTD CMN (Cont.)																	
7205.T	01/16/2025	SDB3260121444	0	(5,000)	506.3000	(2,830,000.00)	(2,531,500.00)	0.0000	0.2270	(25.00)	0.00	17.6003	(17.3390)	0.0000	1	0.2612	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(100)	506.3000	(56,600.00)	(50,630.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3468)	0.0000	1	0.0052	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(300)	506.3000	(169,800.00)	(151,890.00)	0.0000	0.2270	(25.00)	0.00	1.0560	(1.0403)	0.0000	1	0.0157	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(2,200)	506.3000	(1,245,200.00)	(1,113,860.00)	0.0000	0.2270	(25.00)	0.00	7.7441	(7.6292)	0.0000	1	0.1149	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(1,000)	506.3000	(566,000.00)	(506,300.00)	0.0000	0.2270	(25.00)	0.00	3.5201	(3.4678)	0.0000	1	0.0522	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(6,100)	506.3000	(3,452,600.00)	(3,088,430.00)	0.0000	0.2270	(25.00)	0.00	21.4723	(21.1536)	0.0000	1	0.3187	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(11,200)	506.3000	(6,339,200.00)	(5,670,560.00)	0.0000	0.2270	(25.00)	0.00	39.4246	(38.8395)	0.0000	1	0.5852	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(4,600)	506.3000	(2,603,600.00)	(2,328,980.00)	0.0000	0.2270	(25.00)	0.00	16.1923	(15.9519)	0.0000	1	0.2403	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(1,600)	506.3000	(905,600.00)	(810,080.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.5485)	0.0000	1	0.0836	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(2,300)	506.3000	(1,301,800.00)	(1,164,490.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(7.9760)	0.0000	1	0.1202	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(8,200)	506.3000	(4,641,200.00)	(4,151,660.00)	0.0000	0.2270	(25.00)	0.00	28.8644	(28.4360)	0.0000	1	0.4284	02/04/2025
7205.T	01/16/2025	SDB3260121444	0	(100)	506.3000	(56,600.00)	(50,630.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3468)	0.0000	1	0.0052	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(600)	516.5000	(339,600.00)	(309,900.00)	0.0000	0.2270	(25.00)	0.00	2.1120	(2.1226)	0.0000	1	(0.0106)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(1,500)	516.5000	(849,000.00)	(774,750.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.3065)	0.0000	1	(0.0264)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(2,600)	516.5000	(1,471,600.00)	(1,342,900.00)	0.0000	0.2270	(25.00)	0.00	9.1521	(9.1979)	0.0000	1	(0.0458)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(200)	516.5000	(113,200.00)	(103,300.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7075)	0.0000	1	(0.0035)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(200)	516.5000	(113,200.00)	(103,300.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7075)	0.0000	1	(0.0035)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(3,400)	516.5000	(1,924,400.00)	(1,756,100.00)	0.0000	0.2270	(25.00)	0.00	11.9682	(12.0281)	0.0000	1	(0.0599)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(9,100)	516.5000	(5,150,600.00)	(4,700,150.00)	0.0000	0.2270	(25.00)	0.00	32.0325	(32.1928)	0.0000	1	(0.1603)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(1,500)	516.5000	(849,000.00)	(774,750.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.3065)	0.0000	1	(0.0264)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(9,000)	516.5000	(5,094,000.00)	(4,648,500.00)	0.0000	0.2270	(25.00)	0.00	31.6805	(31.8390)	0.0000	1	(0.1585)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(900)	516.5000	(509,400.00)	(464,850.00)	0.0000	0.2270	(25.00)	0.00	3.1680	(3.1839)	0.0000	1	(0.0159)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(1,600)	516.5000	(905,600.00)	(826,400.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.6603)	0.0000	1	(0.0282)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(5,000)	516.5000	(2,830,000.00)	(2,582,500.00)	0.0000	0.2270	(25.00)	0.00	17.6003	(17.6884)	0.0000	1	(0.0881)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(100)	516.5000	(56,600.00)	(51,650.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3538)	0.0000	1	(0.0018)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(300)	516.5000	(169,800.00)	(154,950.00)	0.0000	0.2270	(25.00)	0.00	1.0560	(1.0613)	0.0000	1	(0.0053)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(2,200)	516.5000	(1,245,200.00)	(1,136,300.00)	0.0000	0.2270	(25.00)	0.00	7.7441	(7.7829)	0.0000	1	(0.0388)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(1,000)	516.5000	(566,000.00)	(516,500.00)	0.0000	0.2270	(25.00)	0.00	3.5201	(3.5377)	0.0000	1	(0.0176)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(6,100)	516.5000	(3,452,600.00)	(3,150,650.00)	0.0000	0.2270	(25.00)	0.00	21.4723	(21.5798)	0.0000	1	(0.1075)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(11,200)	516.5000	(6,339,200.00)	(5,784,800.00)	0.0000	0.2270	(25.00)	0.00	39.4246	(39.6219)	0.0000	1	(0.1973)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(4,600)	516.5000	(2,603,600.00)	(2,375,900.00)	0.0000	0.2270	(25.00)	0.00	16.1923	(16.2733)	0.0000	1	(0.0810)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(1,600)	516.5000	(905,600.00)	(826,400.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.6603)	0.0000	1	(0.0282)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(2,300)	516.5000	(1,301,800.00)	(1,187,950.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(8.1366)	0.0000	1	(0.0405)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(8,200)	516.5000	(4,641,200.00)	(4,235,300.00)	0.0000	0.2270	(25.00)	0.00	28.8644	(29.0089)	0.0000	1	(0.1445)	02/04/2025
7205.T	01/15/2025	SDB3260121444	0	(100)	516.5000	(56,600.00)	(51,650.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3538)	0.0000	1	(0.0018)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(600)	529.2000	(339,600.00)	(317,520.00)	0.0000	0.2270	(25.00)	0.00	2.1120	(2.1748)	0.0000	1	(0.0628)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(1,500)	529.2000	(849,000.00)	(793,800.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.4370)	0.0000	1	(0.1569)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(2,600)	529.2000	(1,471,600.00)	(1,375,920.00)	0.0000	0.2270	(25.00)	0.00	9.1521	(9.4241)	0.0000	1	(0.2720)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(200)	529.2000	(113,200.00)	(105,840.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7249)	0.0000	1	(0.0209)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(200)	529.2000	(113,200.00)	(105,840.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7249)	0.0000	1	(0.0209)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(3,400)	529.2000	(1,924,400.00)	(1,799,280.00)	0.0000	0.2270	(25.00)	0.00	11.9682	(12.3238)	0.0000	1	(0.3556)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(9,100)	529.2000	(5,150,600.00)	(4,815,720.00)	0.0000	0.2270	(25.00)	0.00	32.0325	(32.9844)	0.0000	1	(0.9519)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(1,500)	529.2000	(849,000.00)	(793,800.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.4370)	0.0000	1	(0.1569)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(9,000)	529.2000	(5,094,000.00)	(4,762,800.00)	0.0000	0.2270	(25.00)	0.00	31.6805	(32.6219)	0.0000	1	(0.9414)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(900)	529.2000	(509,400.00)	(476,280.00)	0.0000	0.2270	(25.00)	0.00	3.1680	(3.2622)	0.0000	1	(0.0941)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(2,300)	529.2000	(1,301,800.00)	(1,217,160.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(8.3367)	0.0000	1	(0.2406)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(5,000)	529.2000	(2,830,000.00)	(2,646,000.00)	0.0000	0.2270	(25.00)	0.00	17.6003	(18.1233)	0.0000	1	(0.5230)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(100)	529.2000	(56,600.00)	(52,920.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3625)	0.0000	1	(0.0105)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(300)	529.2000	(169,800.00)	(158,760.00)	0.0000	0.2270	(25.00)	0.00	1.0560	(1.0874)	0.0000	1	(0.0314)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(2,200)	529.2000	(1,245,200.00)	(1,164,240.00)	0.0000	0.2270	(25.00)	0.00	7.7441	(7.9742)	0.0000	1	(0.2301)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(1,000)	529.2000	(566,000.00)	(529,200.00)	0.0000	0.2270	(25.00)	0.00	3.5201	(3.6247)	0.0000	1	(0.1046)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(6,100)	529.2000	(3,452,600.00)	(3,228,120.00)	0.0000	0.2270	(25.00)	0.						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HINO MOTORS LTD CMN (Cont.)																	
7205.T	01/14/2025	SDB3260121444	0	(4,600)	529.2000	(2,603,600.00)	(2,434,320.00)	0.0000	0.2270	(25.00)	0.00	16.1923	(16.6734)	0.0000	1	(0.4812)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(1,600)	529.2000	(905,600.00)	(846,720.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(5.7995)	0.0000	1	(0.1674)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(2,300)	529.2000	(1,301,800.00)	(1,217,160.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(8.3367)	0.0000	1	(0.2406)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(8,200)	529.2000	(4,641,200.00)	(4,339,440.00)	0.0000	0.2270	(25.00)	0.00	28.8644	(29.7222)	0.0000	1	(0.8577)	02/04/2025
7205.T	01/14/2025	SDB3260121444	0	(100)	529.2000	(56,600.00)	(52,920.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3625)	0.0000	1	(0.0105)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(600)	545.6000	(339,600.00)	(327,360.00)	0.0000	0.2270	(25.00)	0.00	8.4481	(8.9688)	0.0000	4	(0.5206)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(1,500)	545.6000	(849,000.00)	(818,400.00)	0.0000	0.2270	(25.00)	0.00	21.1203	(22.4219)	0.0000	4	(1.3016)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(2,600)	545.6000	(1,471,600.00)	(1,418,560.00)	0.0000	0.2270	(25.00)	0.00	36.6086	(38.8647)	0.0000	4	(2.2561)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(200)	545.6000	(113,200.00)	(109,120.00)	0.0000	0.2270	(25.00)	0.00	2.8160	(2.9896)	0.0000	4	(0.1735)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(200)	545.6000	(113,200.00)	(109,120.00)	0.0000	0.2270	(25.00)	0.00	2.8160	(2.9896)	0.0000	4	(0.1735)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(3,400)	545.6000	(1,924,400.00)	(1,855,040.00)	0.0000	0.2270	(25.00)	0.00	47.8727	(50.8230)	0.0000	4	(2.9503)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(9,100)	545.6000	(5,150,600.00)	(4,964,960.00)	0.0000	0.2270	(25.00)	0.00	128.1300	(136.0263)	0.0000	4	(7.8963)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(1,500)	545.6000	(849,000.00)	(818,400.00)	0.0000	0.2270	(25.00)	0.00	21.1203	(22.4219)	0.0000	4	(1.3016)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(9,000)	545.6000	(5,094,000.00)	(4,910,400.00)	0.0000	0.2270	(25.00)	0.00	126.7220	(134.5315)	0.0000	4	(7.8095)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(900)	545.6000	(509,400.00)	(491,040.00)	0.0000	0.2270	(25.00)	0.00	12.6722	(13.4532)	0.0000	4	(0.7810)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(2,300)	545.6000	(1,301,800.00)	(1,254,880.00)	0.0000	0.2270	(25.00)	0.00	32.3845	(34.3803)	0.0000	4	(1.9958)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(5,000)	545.6000	(2,830,000.00)	(2,728,000.00)	0.0000	0.2270	(25.00)	0.00	70.4011	(74.7397)	0.0000	4	(4.3386)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(100)	545.6000	(56,600.00)	(54,560.00)	0.0000	0.2270	(25.00)	0.00	1.4080	(1.4948)	0.0000	4	(0.0868)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(300)	545.6000	(169,800.00)	(163,680.00)	0.0000	0.2270	(25.00)	0.00	4.2241	(4.4844)	0.0000	4	(0.2603)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(2,200)	545.6000	(1,245,200.00)	(1,200,320.00)	0.0000	0.2270	(25.00)	0.00	30.9765	(32.8855)	0.0000	4	(1.9090)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(1,000)	545.6000	(566,000.00)	(545,600.00)	0.0000	0.2270	(25.00)	0.00	14.0802	(14.9479)	0.0000	4	(0.8677)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(6,100)	545.6000	(3,452,600.00)	(3,328,160.00)	0.0000	0.2270	(25.00)	0.00	85.8893	(91.1825)	0.0000	4	(5.2931)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(11,200)	545.6000	(6,339,200.00)	(6,110,720.00)	0.0000	0.2270	(25.00)	0.00	157.6985	(167.4170)	0.0000	4	(9.7185)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(4,600)	545.6000	(2,603,600.00)	(2,509,760.00)	0.0000	0.2270	(25.00)	0.00	64.7690	(68.7605)	0.0000	4	(3.9915)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(1,600)	545.6000	(905,600.00)	(872,960.00)	0.0000	0.2270	(25.00)	0.00	22.5284	(23.9167)	0.0000	4	(1.3884)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(2,300)	545.6000	(1,301,800.00)	(1,254,880.00)	0.0000	0.2270	(25.00)	0.00	32.3845	(34.3803)	0.0000	4	(1.9958)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(8,200)	545.6000	(4,641,200.00)	(4,473,920.00)	0.0000	0.2270	(25.00)	0.00	115.4578	(122.5732)	0.0000	4	(7.1154)	02/04/2025
7205.T	01/13/2025	SDB3260121444	0	(100)	545.6000	(56,600.00)	(54,560.00)	0.0000	0.2270	(25.00)	0.00	1.4080	(1.4948)	0.0000	4	(0.0868)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(600)	555.0000	(339,600.00)	(333,000.00)	0.0000	0.2320	(25.00)	0.00	2.1586	(2.2808)	0.0000	1	(0.1223)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(1,500)	555.0000	(849,000.00)	(832,500.00)	0.0000	0.2320	(25.00)	0.00	5.3964	(5.7021)	0.0000	1	(0.3057)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(2,600)	555.0000	(1,471,600.00)	(1,443,000.00)	0.0000	0.2320	(25.00)	0.00	9.3537	(9.8836)	0.0000	1	(0.5298)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(200)	555.0000	(113,200.00)	(111,000.00)	0.0000	0.2320	(25.00)	0.00	0.7195	(0.7603)	0.0000	1	(0.0408)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(3,400)	555.0000	(1,924,400.00)	(1,887,000.00)	0.0000	0.2320	(25.00)	0.00	12.2318	(12.9247)	0.0000	1	(0.6929)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(9,100)	555.0000	(5,150,600.00)	(5,050,500.00)	0.0000	0.2320	(25.00)	0.00	32.7381	(34.5925)	0.0000	1	(1.8544)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(1,500)	555.0000	(849,000.00)	(832,500.00)	0.0000	0.2320	(25.00)	0.00	5.3964	(5.7021)	0.0000	1	(0.3057)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(1,900)	555.0000	(1,075,400.00)	(1,054,500.00)	0.0000	0.2320	(25.00)	0.00	6.8354	(7.2226)	0.0000	1	(0.3872)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(9,000)	555.0000	(5,094,000.00)	(4,995,000.00)	0.0000	0.2320	(25.00)	0.00	32.3783	(34.2123)	0.0000	1	(1.8340)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(900)	555.0000	(509,400.00)	(499,500.00)	0.0000	0.2320	(25.00)	0.00	3.2378	(3.4212)	0.0000	1	(0.1834)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(2,800)	555.0000	(1,584,800.00)	(1,554,000.00)	0.0000	0.2320	(25.00)	0.00	10.0732	(10.6438)	0.0000	1	(0.5706)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(5,000)	555.0000	(2,830,000.00)	(2,775,000.00)	0.0000	0.2320	(25.00)	0.00	17.9879	(19.0068)	0.0000	1	(1.0189)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(100)	555.0000	(56,600.00)	(55,500.00)	0.0000	0.2320	(25.00)	0.00	0.3598	(0.3801)	0.0000	1	(0.0204)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(300)	555.0000	(169,800.00)	(166,500.00)	0.0000	0.2320	(25.00)	0.00	1.0793	(1.1404)	0.0000	1	(0.0611)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(2,200)	555.0000	(1,245,200.00)	(1,221,000.00)	0.0000	0.2320	(25.00)	0.00	7.9147	(8.3630)	0.0000	1	(0.4483)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(1,000)	555.0000	(566,000.00)	(555,000.00)	0.0000	0.2320	(25.00)	0.00	3.5976	(3.8014)	0.0000	1	(0.2038)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(6,100)	555.0000	(3,452,600.00)	(3,385,500.00)	0.0000	0.2320	(25.00)	0.00	21.9453	(23.1884)	0.0000	1	(1.2431)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(11,200)	555.0000	(6,339,200.00)	(6,216,000.00)	0.0000	0.2320	(25.00)	0.00	40.2930	(42.5753)	0.0000	1	(2.2823)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(4,600)	555.0000	(2,603,600.00)	(2,553,000.00)	0.0000	0.2320	(25.00)	0.00	16.5489	(17.4863)	0.0000	1	(0.9374)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(1,600)	555.0000	(905,600.00)	(888,000.00)	0.0000	0.2320	(25.00)	0.00	5.7561	(6.0822)	0.0000	1	(0.3260)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(2,300)	555.0000	(1,301,800.00)	(1,276,500.00)	0.0000	0.2320	(25.00)	0.00	8.2745	(8.7432)	0.0000	1	(0.4687)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(8,200)	555.0000	(4,641,200.00)	(4,551,000.00)	0.0000	0.2320	(25.00)	0.00	29.5002	(31.1712)	0.0000	1	(1.6710)	02/04/2025
7205.T	01/09/2025	SDB3260121444	0	(100)	555.0000	(56,600.00)	(55,500.00)	0.0000	0.2320	(25.00)	0.00	0.3598	(0.3801)	0.0000	1	(0.0204)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(600)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HINO MOTORS LTD CMN (Cont.)																	
7205.T	01/08/2025	SDB3260121444	0	(1,500)	546.0000	(849,000.00)	(819,000.00)	0.0000	0.2310	(25.00)	0.00	5.3731	(5.6096)	0.0000	1	(0.2365)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(2,600)	546.0000	(1,471,600.00)	(1,419,600.00)	0.0000	0.2310	(25.00)	0.00	9.3134	(9.7233)	0.0000	1	(0.4099)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(200)	546.0000	(113,200.00)	(109,200.00)	0.0000	0.2310	(25.00)	0.00	0.7164	(0.7479)	0.0000	1	(0.0315)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(200)	546.0000	(113,200.00)	(109,200.00)	0.0000	0.2310	(25.00)	0.00	0.7164	(0.7479)	0.0000	1	(0.0315)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(3,400)	546.0000	(1,924,400.00)	(1,856,400.00)	0.0000	0.2310	(25.00)	0.00	12.1791	(12.7151)	0.0000	1	(0.5360)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(9,100)	546.0000	(5,150,600.00)	(4,968,600.00)	0.0000	0.2310	(25.00)	0.00	32.5969	(34.0315)	0.0000	1	(1.4346)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(1,500)	546.0000	(849,000.00)	(819,000.00)	0.0000	0.2310	(25.00)	0.00	5.3731	(5.6096)	0.0000	1	(0.2365)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(2,400)	546.0000	(1,358,400.00)	(1,310,400.00)	0.0000	0.2310	(25.00)	0.00	8.5970	(8.9753)	0.0000	1	(0.3783)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(9,000)	546.0000	(5,094,000.00)	(4,914,000.00)	0.0000	0.2310	(25.00)	0.00	32.2387	(33.6575)	0.0000	1	(1.4188)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(900)	546.0000	(509,400.00)	(491,400.00)	0.0000	0.2310	(25.00)	0.00	3.2239	(3.3658)	0.0000	1	(0.1419)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(2,800)	546.0000	(1,584,800.00)	(1,528,800.00)	0.0000	0.2310	(25.00)	0.00	10.0298	(10.4712)	0.0000	1	(0.4414)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(5,000)	546.0000	(2,830,000.00)	(2,730,000.00)	0.0000	0.2310	(25.00)	0.00	17.9104	(18.6986)	0.0000	1	(0.7882)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(100)	546.0000	(56,600.00)	(54,600.00)	0.0000	0.2310	(25.00)	0.00	0.3582	(0.3740)	0.0000	1	(0.0158)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(300)	546.0000	(169,800.00)	(163,800.00)	0.0000	0.2310	(25.00)	0.00	1.0746	(1.1219)	0.0000	1	(0.0473)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(2,200)	546.0000	(1,245,200.00)	(1,201,200.00)	0.0000	0.2310	(25.00)	0.00	7.8806	(8.2274)	0.0000	1	(0.3468)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(1,000)	546.0000	(566,000.00)	(546,000.00)	0.0000	0.2310	(25.00)	0.00	3.5821	(3.7397)	0.0000	1	(0.1576)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(6,100)	546.0000	(3,452,600.00)	(3,330,600.00)	0.0000	0.2310	(25.00)	0.00	21.8507	(22.8123)	0.0000	1	(0.9616)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(11,200)	546.0000	(6,339,200.00)	(6,115,200.00)	0.0000	0.2310	(25.00)	0.00	40.1193	(41.8849)	0.0000	1	(1.7656)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(4,600)	546.0000	(2,603,600.00)	(2,511,600.00)	0.0000	0.2310	(25.00)	0.00	16.4776	(17.2027)	0.0000	1	(0.7252)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(1,600)	546.0000	(905,600.00)	(873,600.00)	0.0000	0.2310	(25.00)	0.00	5.7313	(5.9836)	0.0000	1	(0.2522)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(2,300)	546.0000	(1,301,800.00)	(1,255,800.00)	0.0000	0.2310	(25.00)	0.00	8.2388	(8.6014)	0.0000	1	(0.3626)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(8,200)	546.0000	(4,641,200.00)	(4,477,200.00)	0.0000	0.2310	(25.00)	0.00	29.3731	(30.6658)	0.0000	1	(1.2927)	02/04/2025
7205.T	01/08/2025	SDB3260121444	0	(100)	546.0000	(56,600.00)	(54,600.00)	0.0000	0.2310	(25.00)	0.00	0.3582	(0.3740)	0.0000	1	(0.0158)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(600)	566.0000	(339,600.00)	(339,600.00)	0.0000	0.2270	(25.00)	0.00	2.1120	(2.3260)	0.0000	1	(0.2140)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(1,500)	566.0000	(849,000.00)	(849,000.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.8151)	0.0000	1	(0.5350)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(2,600)	566.0000	(1,471,600.00)	(1,471,600.00)	0.0000	0.2270	(25.00)	0.00	9.1521	(10.0795)	0.0000	1	(0.9273)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(200)	566.0000	(113,200.00)	(113,200.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7753)	0.0000	1	(0.0713)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(200)	566.0000	(113,200.00)	(113,200.00)	0.0000	0.2270	(25.00)	0.00	0.7040	(0.7753)	0.0000	1	(0.0713)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(3,400)	566.0000	(1,924,400.00)	(1,924,400.00)	0.0000	0.2270	(25.00)	0.00	11.9682	(13.1808)	0.0000	1	(1.2126)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(9,100)	566.0000	(5,150,600.00)	(5,150,600.00)	0.0000	0.2270	(25.00)	0.00	32.0325	(35.2781)	0.0000	1	(3.2456)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(1,500)	566.0000	(849,000.00)	(849,000.00)	0.0000	0.2270	(25.00)	0.00	5.2801	(5.8151)	0.0000	1	(0.5350)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(2,500)	566.0000	(1,415,000.00)	(1,415,000.00)	0.0000	0.2270	(25.00)	0.00	8.8001	(9.6918)	0.0000	1	(0.8916)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(9,000)	566.0000	(5,094,000.00)	(5,094,000.00)	0.0000	0.2270	(25.00)	0.00	31.6805	(34.8904)	0.0000	1	(3.2099)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(900)	566.0000	(509,400.00)	(509,400.00)	0.0000	0.2270	(25.00)	0.00	3.1680	(3.4890)	0.0000	1	(0.3210)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(2,800)	566.0000	(1,584,800.00)	(1,584,800.00)	0.0000	0.2270	(25.00)	0.00	9.8562	(10.8548)	0.0000	1	(0.9986)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(5,000)	566.0000	(2,830,000.00)	(2,830,000.00)	0.0000	0.2270	(25.00)	0.00	17.6003	(19.3836)	0.0000	1	(1.7833)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(100)	566.0000	(56,600.00)	(56,600.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3877)	0.0000	1	(0.0357)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(300)	566.0000	(169,800.00)	(169,800.00)	0.0000	0.2270	(25.00)	0.00	1.0560	(1.1630)	0.0000	1	(0.1070)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(2,200)	566.0000	(1,245,200.00)	(1,245,200.00)	0.0000	0.2270	(25.00)	0.00	7.7441	(8.5288)	0.0000	1	(0.7846)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(1,000)	566.0000	(566,000.00)	(566,000.00)	0.0000	0.2270	(25.00)	0.00	3.5201	(3.8767)	0.0000	1	(0.3567)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(6,100)	566.0000	(3,452,600.00)	(3,452,600.00)	0.0000	0.2270	(25.00)	0.00	21.4723	(23.6479)	0.0000	1	(2.1756)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(11,200)	566.0000	(6,339,200.00)	(6,339,200.00)	0.0000	0.2270	(25.00)	0.00	39.4246	(43.4192)	0.0000	1	(3.9946)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(4,600)	566.0000	(2,603,600.00)	(2,603,600.00)	0.0000	0.2270	(25.00)	0.00	16.1923	(17.8329)	0.0000	1	(1.6406)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(1,600)	566.0000	(905,600.00)	(905,600.00)	0.0000	0.2270	(25.00)	0.00	5.6321	(6.2027)	0.0000	1	(0.5707)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(2,300)	566.0000	(1,301,800.00)	(1,301,800.00)	0.0000	0.2270	(25.00)	0.00	8.0961	(8.9164)	0.0000	1	(0.8203)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(8,200)	566.0000	(4,641,200.00)	(4,641,200.00)	0.0000	0.2270	(25.00)	0.00	28.8644	(31.7890)	0.0000	1	(2.9246)	02/04/2025
7205.T	01/07/2025	SDB3260121444	0	(100)	566.0000	(56,600.00)	(56,600.00)	0.0000	0.2270	(25.00)	0.00	0.3520	(0.3877)	0.0000	1	(0.0357)	02/04/2025
TOTAL HINO MOTORS LTD CMN												2,892.5624	(3,015.2973)	0.0000		(122.7349)	
HIS CMN																	
9603.T	01/17/2025	SDB3260458781	0	(1,500)	1,315.0000	(1,999,170.04)	(1,972,500.00)	0.0000	0.2270	(119.38)	0.00	12.4332	(64.5135)	0.0000	1	(52.0803)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(1,000)	1,315.0000	(1,428,307.15)	(1,315,000.00)	0.0000	0.2270	(119.38)	0.00	8.8829	(43.0090)	0.0000	1	(34.1261)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(1,900)	1,315.0000	(2,721,423.10)	(2,498,500.00)	0.0000	0.2270	(119.38)	0.00	16.9250	(81.7171)	0.0000	1	(64.7921)	02/04/2025

This material is not an

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HIS CMN (Cont.)																	
9603.T	01/17/2025	SDB3260458781	0	(100)	1,315.0000	(144,400.00)	(131,500.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3009)	0.0000	1	(3.4029)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(300)	1,315.0000	(433,200.00)	(394,500.00)	0.0000	0.2270	(119.38)	0.00	2.6941	(12.9027)	0.0000	1	(10.2086)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(1,100)	1,315.0000	(1,588,400.00)	(1,446,500.00)	0.0000	0.2270	(119.38)	0.00	9.8785	(47.3099)	0.0000	1	(37.4314)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(100)	1,315.0000	(144,400.00)	(131,500.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3009)	0.0000	1	(3.4029)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(100)	1,315.0000	(144,400.00)	(131,500.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3009)	0.0000	1	(3.4029)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(1,300)	1,315.0000	(1,877,200.00)	(1,709,500.00)	0.0000	0.2270	(119.38)	0.00	11.6746	(55.9117)	0.0000	1	(44.2371)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(900)	1,315.0000	(1,299,600.00)	(1,183,500.00)	0.0000	0.2270	(119.38)	0.00	8.0824	(38.7081)	0.0000	1	(30.6257)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(600)	1,315.0000	(866,400.00)	(789,000.00)	0.0000	0.2270	(119.38)	0.00	5.3883	(25.8054)	0.0000	1	(20.4171)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(500)	1,315.0000	(722,000.00)	(657,500.00)	0.0000	0.2270	(119.38)	0.00	4.4902	(21.5045)	0.0000	1	(17.0143)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(400)	1,315.0000	(577,600.00)	(526,000.00)	0.0000	0.2270	(119.38)	0.00	3.5922	(17.2036)	0.0000	1	(13.6114)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(100)	1,315.0000	(144,400.00)	(131,500.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3009)	0.0000	1	(3.4029)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(100)	1,315.0000	(144,400.00)	(131,500.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3009)	0.0000	1	(3.4029)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(4,800)	1,315.0000	(6,931,200.00)	(6,312,000.00)	0.0000	0.2270	(119.38)	0.00	43.1064	(206.4432)	0.0000	1	(163.3368)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(700)	1,315.0000	(1,010,800.00)	(920,500.00)	0.0000	0.2270	(119.38)	0.00	6.2863	(30.1063)	0.0000	1	(23.8200)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/17/2025	SDB3260458781	0	(200)	1,315.0000	(288,800.00)	(263,000.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.6018)	0.0000	1	(6.8057)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(1,500)	1,339.0000	(1,999,170.04)	(2,008,500.00)	0.0000	0.2270	(119.38)	0.00	12.4332	(65.6909)	0.0000	1	(53.2577)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(1,000)	1,339.0000	(1,428,307.15)	(1,339,000.00)	0.0000	0.2270	(119.38)	0.00	8.8829	(43.7940)	0.0000	1	(34.9111)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(1,900)	1,339.0000	(2,721,423.10)	(2,544,100.00)	0.0000	0.2270	(119.38)	0.00	16.9250	(83.2085)	0.0000	1	(66.2835)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(100)	1,339.0000	(144,400.00)	(133,900.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3794)	0.0000	1	(3.4813)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(300)	1,339.0000	(433,200.00)	(401,700.00)	0.0000	0.2270	(119.38)	0.00	2.6941	(13.1382)	0.0000	1	(10.4440)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(1,100)	1,339.0000	(1,588,400.00)	(1,472,900.00)	0.0000	0.2270	(119.38)	0.00	9.8785	(48.1734)	0.0000	1	(38.2948)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(100)	1,339.0000	(144,400.00)	(133,900.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3794)	0.0000	1	(3.4813)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(100)	1,339.0000	(144,400.00)	(133,900.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3794)	0.0000	1	(3.4813)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(1,300)	1,339.0000	(1,877,200.00)	(1,740,700.00)	0.0000	0.2270	(119.38)	0.00	11.6746	(56.9321)	0.0000	1	(45.2575)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(900)	1,339.0000	(1,299,600.00)	(1,205,100.00)	0.0000	0.2270	(119.38)	0.00	8.0824	(39.4146)	0.0000	1	(31.3321)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(600)	1,339.0000	(866,400.00)	(803,400.00)	0.0000	0.2270	(119.38)	0.00	5.3883	(26.2764)	0.0000	1	(20.8881)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(500)	1,339.0000	(722,000.00)	(669,500.00)	0.0000	0.2270	(119.38)	0.00	4.4902	(21.8970)	0.0000	1	(17.4067)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(400)	1,339.0000	(577,600.00)	(535,600.00)	0.0000	0.2270	(119.38)	0.00	3.5922	(17.5176)	0.0000	1	(13.9254)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(100)	1,339.0000	(144,400.00)	(133,900.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3794)	0.0000	1	(3.4813)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(100)	1,339.0000	(144,400.00)	(133,900.00)	0.0000	0.2270	(119.38)	0.00	0.8980	(4.3794)	0.0000	1	(3.4813)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(4,800)	1,339.0000	(6,931,200.00)	(6,427,200.00)	0.0000	0.2270	(119.38)	0.00	43.1064	(210.2110)	0.0000	1	(167.1046)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(700)	1,339.0000	(1,010,800.00)	(937,300.00)	0.0000	0.2270	(119.38)	0.00	6.2863	(30.6558)	0.0000	1	(24.3694)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/16/2025	SDB3260458781	0	(200)	1,339.0000	(288,800.00)	(267,800.00)	0.0000	0.2270	(119.38)	0.00	1.7961	(8.7588)	0.0000	1	(6.9627)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(1,000)	1,348.0000	(1,428,307.15)	(1,348,000.00)	0.0000	0.2270	(128.57)	0.00	8.8829	(47.4834)	0.0000	1	(38.6005)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(1,900)	1,348.0000	(2,721,423.10)	(2,561,200.00)	0.0000	0.2270	(128.57)	0.00	16.9250	(90.2184)	0.0000	1	(73.2934)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(100)	1,348.0000	(144,400.00)	(134,800.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.7483)	0.0000	1	(3.8503)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(300)	1,348.0000	(433,200.00)	(404,400.00)	0.0000	0.2270	(128.57)	0.00	2.6941	(14.2450)	0.0000	1	(11.5509)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(1,100)	1,348.0000	(1,588,400.00)	(1,482,800.00)	0.0000	0.2270	(128.57)	0.00	9.8785	(52.2317)	0.0000	1	(42.3531)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(100)	1,348.0000	(144,400.00)	(134,800.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.7483)	0.0000	1	(3.8503)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(100)	1,348.0000	(144,400.00)	(134,800.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.7483)	0.0000	1	(3.8503)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HIS CMN (Cont.)																	
9603.T	01/15/2025	SDB3260458781	0	(1,300)	1,348.0000	(1,877,200.00)	(1,752,400.00)	0.0000	0.2270	(128.57)	0.00	11.6746	(61.7284)	0.0000	1	(50.0537)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(900)	1,348.0000	(1,299,600.00)	(1,213,200.00)	0.0000	0.2270	(128.57)	0.00	8.0824	(42.7350)	0.0000	1	(34.6526)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(600)	1,348.0000	(866,400.00)	(808,800.00)	0.0000	0.2270	(128.57)	0.00	5.3883	(28.4900)	0.0000	1	(23.1017)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(500)	1,348.0000	(722,000.00)	(674,000.00)	0.0000	0.2270	(128.57)	0.00	4.4902	(23.7417)	0.0000	1	(19.2514)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(400)	1,348.0000	(577,600.00)	(539,200.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(18.9933)	0.0000	1	(15.4011)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(100)	1,348.0000	(144,400.00)	(134,800.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.7483)	0.0000	1	(3.8503)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(4,800)	1,348.0000	(6,931,200.00)	(6,470,400.00)	0.0000	0.2270	(128.57)	0.00	43.1064	(227.9201)	0.0000	1	(184.8137)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(700)	1,348.0000	(1,010,800.00)	(943,600.00)	0.0000	0.2270	(128.57)	0.00	6.2863	(33.2383)	0.0000	1	(26.9520)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/15/2025	SDB3260458781	0	(200)	1,348.0000	(288,800.00)	(269,600.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.4967)	0.0000	1	(7.7006)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(1,000)	1,369.0000	(1,428,307.15)	(1,369,000.00)	0.0000	0.2270	(128.57)	0.00	8.8829	(48.2231)	0.0000	1	(39.3402)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(1,900)	1,369.0000	(2,721,423.10)	(2,601,100.00)	0.0000	0.2270	(128.57)	0.00	16.9250	(91.6239)	0.0000	1	(74.6988)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(100)	1,369.0000	(144,400.00)	(136,900.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.8223)	0.0000	1	(3.9243)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(300)	1,369.0000	(433,200.00)	(410,700.00)	0.0000	0.2270	(128.57)	0.00	2.6941	(14.4669)	0.0000	1	(11.7728)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(1,100)	1,369.0000	(1,588,400.00)	(1,505,900.00)	0.0000	0.2270	(128.57)	0.00	9.8785	(53.0454)	0.0000	1	(43.1668)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(100)	1,369.0000	(144,400.00)	(136,900.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.8223)	0.0000	1	(3.9243)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(100)	1,369.0000	(144,400.00)	(136,900.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.8223)	0.0000	1	(3.9243)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(1,300)	1,369.0000	(1,877,200.00)	(1,779,700.00)	0.0000	0.2270	(128.57)	0.00	11.6746	(62.6900)	0.0000	1	(51.0154)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(900)	1,369.0000	(1,299,600.00)	(1,232,100.00)	0.0000	0.2270	(128.57)	0.00	8.0824	(43.4008)	0.0000	1	(35.3183)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(600)	1,369.0000	(866,400.00)	(821,400.00)	0.0000	0.2270	(128.57)	0.00	5.3883	(28.9338)	0.0000	1	(23.5456)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(500)	1,369.0000	(722,000.00)	(684,500.00)	0.0000	0.2270	(128.57)	0.00	4.4902	(24.1115)	0.0000	1	(19.6213)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(400)	1,369.0000	(577,600.00)	(547,600.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.2892)	0.0000	1	(15.6970)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(100)	1,369.0000	(144,400.00)	(136,900.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.8223)	0.0000	1	(3.9243)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(100)	1,369.0000	(144,400.00)	(136,900.00)	0.0000	0.2270	(128.57)	0.00	0.8980	(4.8223)	0.0000	1	(3.9243)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(4,800)	1,369.0000	(6,931,200.00)	(6,571,200.00)	0.0000	0.2270	(128.57)	0.00	43.1064	(231.4708)	0.0000	1	(188.3644)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(700)	1,369.0000	(1,010,800.00)	(958,300.00)	0.0000	0.2270	(128.57)	0.00	6.2863	(33.7562)	0.0000	1	(27.4698)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/14/2025	SDB3260458781	0	(200)	1,369.0000	(288,800.00)	(273,800.00)	0.0000	0.2270	(128.57)	0.00	1.7961	(9.6446)	0.0000	1	(7.8485)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(1,000)	1,388.0000	(1,428,307.15)	(1,388,000.00)	0.0000	0.2270	(128.57)	0.00	35.5316	(195.5694)	0.0000	4	(160.0378)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(1,900)	1,388.0000	(2,721,423.10)	(2,637,200.00)	0.0000	0.2270	(128.57)	0.00	67.7001	(371.5819)	0.0000	4	(303.8819)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(100)	1,388.0000	(144,400.00)	(138,800.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.5569)	0.0000	4	(15.9647)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(300)	1,388.0000	(433,200.00)	(416,400.00)	0.0000	0.2270	(128.57)	0.00	10.7766	(58.6708)	0.0000	4	(47.8942)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(1,100)	1,388.0000	(1,588,400.00)	(1,526,800.00)	0.0000	0.2270	(128.57)	0.00	39.5142	(215.1264)	0.0000	4	(175.6122)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(100)	1,388.0000	(144,400.00)	(138,800.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.5569)	0.0000	4	(15.9647)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(100)	1,388.0000	(144,400.00)	(138,800.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.5569)	0.0000	4	(15.9647)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(1,300)	1,388.0000	(1,877,200.00)	(1,804,400.00)	0.0000	0.2270	(128.57)	0.00	46.6986	(254.2403)	0.0000	4	(207.5417)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(900)	1,388.0000	(1,299,600.00)	(1,249,200.00)	0.0000	0.2270	(128.57)	0.00	32.3298	(176.0125)	0.0000	4	(143.6827)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(600)	1,388.0000	(866,400.00)	(832,800.00)	0.0000	0.2270	(128.57)	0.00	21.5532	(117.3417)	0.0000	4	(95.7885)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(500)	1,388.0000	(722,000.00)	(694,000.00)	0.0000	0.2270	(128.57)	0.00	17.9610	(97.7847)	0.0000	4	(79.8237)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(400)	1,388.0000	(577,600.00)	(555,200.00)	0.0000	0.2270	(128.57)	0.00	14.3688	(78.2278)	0.0000	4	(63.8590)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(100)	1,388.0000	(144,400.00)	(138,800.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.5569)	0.0000	4	(15.9647)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(100)	1,388.0000	(144,400.00)	(138,800.00)	0.0000	0.2270	(128.57)	0.00	3.5922	(19.5569)	0.0000	4	(15	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HIS CMN (Cont.)																	
9603.T	01/13/2025	SDB3260458781	0	(4,800)	1,388.0000	(6,931,200.00)	(6,662,400.00)	0.0000	0.2270	(128.57)	0.00	172.4255	(938.7333)	0.0000	4	(766.3078)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(700)	1,388.0000	(1,010,800.00)	(971,600.00)	0.0000	0.2270	(128.57)	0.00	25.1454	(136.8986)	0.0000	4	(111.7532)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/13/2025	SDB3260458781	0	(200)	1,388.0000	(288,800.00)	(277,600.00)	0.0000	0.2270	(128.57)	0.00	7.1844	(39.1139)	0.0000	4	(31.9295)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(1,000)	1,423.0000	(1,428,307.15)	(1,423,000.00)	0.0000	0.2320	(129.03)	0.00	9.0786	(50.3049)	0.0000	1	(41.2263)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(1,900)	1,423.0000	(2,721,423.10)	(2,703,700.00)	0.0000	0.2320	(129.03)	0.00	17.2978	(95.5793)	0.0000	1	(78.2815)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(300)	1,423.0000	(433,200.00)	(426,900.00)	0.0000	0.2320	(129.03)	0.00	2.7535	(15.0915)	0.0000	1	(12.3380)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(1,100)	1,423.0000	(1,588,400.00)	(1,565,300.00)	0.0000	0.2320	(129.03)	0.00	10.0961	(55.3354)	0.0000	1	(45.2392)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(1,300)	1,423.0000	(1,877,200.00)	(1,849,900.00)	0.0000	0.2320	(129.03)	0.00	11.9318	(65.3963)	0.0000	1	(53.4646)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(900)	1,423.0000	(1,299,600.00)	(1,280,700.00)	0.0000	0.2320	(129.03)	0.00	8.2605	(45.2744)	0.0000	1	(37.0139)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(600)	1,423.0000	(866,400.00)	(853,800.00)	0.0000	0.2320	(129.03)	0.00	5.5070	(30.1829)	0.0000	1	(24.6759)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(500)	1,423.0000	(722,000.00)	(711,500.00)	0.0000	0.2320	(129.03)	0.00	4.5892	(25.1524)	0.0000	1	(20.5633)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(400)	1,423.0000	(577,600.00)	(569,200.00)	0.0000	0.2320	(129.03)	0.00	3.6713	(20.1220)	0.0000	1	(16.4506)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(4,800)	1,423.0000	(6,931,200.00)	(6,830,400.00)	0.0000	0.2320	(129.03)	0.00	44.0558	(241.4634)	0.0000	1	(197.4076)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(100)	1,423.0000	(144,400.00)	(142,300.00)	0.0000	0.2320	(129.03)	0.00	0.9178	(5.0305)	0.0000	1	(4.1127)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(700)	1,423.0000	(1,010,800.00)	(996,100.00)	0.0000	0.2320	(129.03)	0.00	6.4248	(35.2134)	0.0000	1	(28.7886)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/09/2025	SDB3260458781	0	(200)	1,423.0000	(288,800.00)	(284,600.00)	0.0000	0.2320	(129.03)	0.00	1.8357	(10.0610)	0.0000	1	(8.2253)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(1,900)	1,421.0000	(2,721,423.10)	(2,699,900.00)	0.0000	0.2310	(136.21)	0.00	17.2233	(100.7520)	0.0000	1	(83.5287)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(300)	1,421.0000	(433,200.00)	(426,300.00)	0.0000	0.2310	(136.21)	0.00	2.7416	(15.9082)	0.0000	1	(13.1666)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(200)	1,421.0000	(288,800.00)	(284,200.00)	0.0000	0.2310	(136.21)	0.00	1.8277	(10.6055)	0.0000	1	(8.7777)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(1,100)	1,421.0000	(1,588,400.00)	(1,563,100.00)	0.0000	0.2310	(136.21)	0.00	10.0526	(58.3301)	0.0000	1	(48.2775)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(1,300)	1,421.0000	(1,877,200.00)	(1,847,300.00)	0.0000	0.2310	(136.21)	0.00	11.8804	(68.9356)	0.0000	1	(57.0552)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(900)	1,421.0000	(1,299,600.00)	(1,278,900.00)	0.0000	0.2310	(136.21)	0.00	8.2249	(47.7246)	0.0000	1	(39.4998)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(600)	1,421.0000	(866,400.00)	(852,600.00)	0.0000	0.2310	(136.21)	0.00	5.4832	(31.8164)	0.0000	1	(26.3332)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(500)	1,421.0000	(722,000.00)	(710,500.00)	0.0000	0.2310	(136.21)	0.00	4.5694	(26.5137)	0.0000	1	(21.9443)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(400)	1,421.0000	(577,600.00)	(568,400.00)	0.0000	0.2310	(136.21)	0.00	3.6555	(21.2109)	0.0000	1	(17.5554)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(4,800)	1,421.0000	(6,931,200.00)	(6,820,800.00)	0.0000	0.2310	(136.21)	0.00	43.8660	(254.5313)	0.0000	1	(210.6654)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(200)	1,421.0000	(288,800.00)	(284,200.00)	0.0000	0.2310	(136.21)	0.00	1.8277	(10.6055)	0.0000	1	(8.7777)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(200)	1,421.0000	(288,800.00)	(284,200.00)	0.0000	0.2310	(136.21)	0.00	1.8277	(10.6055)	0.0000	1	(8.7777)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(100)	1,421.0000	(144,400.00)	(142,100.00)	0.0000	0.2310	(136.21)	0.00	0.9139	(5.3027)	0.0000	1	(4.3889)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(700)	1,421.0000	(1,010,800.00)	(994,700.00)	0.0000	0.2310	(136.21)	0.00	6.3971	(37.1192)	0.0000	1	(30.7220)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HIS CMN (Cont.)																	
9603.T	01/08/2025	SDB3260458781	0	(200)	1,421.0000	(288,800.00)	(284,200.00)	0.0000	0.2310	(136.21)	0.00	1.8277	(10.6055)	0.0000	1	(8.7777)	02/04/2025
9603.T	01/08/2025	SDB3260458781	0	(200)	1,421.0000	(288,800.00)	(284,200.00)	0.0000	0.2310	(136.21)	0.00	1.8277	(10.6055)	0.0000	1	(8.7777)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(300)	1,444.0000	(433,200.00)	(433,200.00)	0.0000	0.2270	(152.98)	0.00	2.6941	(18.1560)	0.0000	1	(15.4618)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(1,100)	1,444.0000	(1,588,400.00)	(1,588,400.00)	0.0000	0.2270	(152.98)	0.00	9.8785	(66.5718)	0.0000	1	(56.6933)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(1,300)	1,444.0000	(1,877,200.00)	(1,877,200.00)	0.0000	0.2270	(152.98)	0.00	11.6746	(78.6758)	0.0000	1	(67.0012)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(900)	1,444.0000	(1,299,600.00)	(1,299,600.00)	0.0000	0.2270	(152.98)	0.00	8.0824	(54.4679)	0.0000	1	(46.3854)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(600)	1,444.0000	(866,400.00)	(866,400.00)	0.0000	0.2270	(152.98)	0.00	5.3883	(36.3119)	0.0000	1	(30.9236)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(500)	1,444.0000	(722,000.00)	(722,000.00)	0.0000	0.2270	(152.98)	0.00	4.4902	(30.2599)	0.0000	1	(25.7697)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(400)	1,444.0000	(577,600.00)	(577,600.00)	0.0000	0.2270	(152.98)	0.00	3.5922	(24.2079)	0.0000	1	(20.6157)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(4,800)	1,444.0000	(6,931,200.00)	(6,931,200.00)	0.0000	0.2270	(152.98)	0.00	43.1064	(290.4953)	0.0000	1	(247.3890)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(100)	1,444.0000	(144,400.00)	(144,400.00)	0.0000	0.2270	(152.98)	0.00	0.8980	(6.0520)	0.0000	1	(5.1539)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(700)	1,444.0000	(1,010,800.00)	(1,010,800.00)	0.0000	0.2270	(152.98)	0.00	6.2863	(42.3639)	0.0000	1	(36.0776)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
9603.T	01/07/2025	SDB3260458781	0	(200)	1,444.0000	(288,800.00)	(288,800.00)	0.0000	0.2270	(152.98)	0.00	1.7961	(12.1040)	0.0000	1	(10.3079)	02/04/2025
TOTAL HIS CMN													1,516.9275	(8,263.7910)	0.0000	(6,746.8634)	
HITACHI CONSTRUCTION MACHINE CMN																	
6305.T	01/17/2025	SDB3262936493	0	(1,500)	3,457.0000	(5,117,367.35)	(5,185,500.00)	0.0000	0.2270	(25.00)	0.00	31.8258	(35.5171)	0.0000	1	(3.6913)	02/04/2025
6305.T	01/17/2025	SDB3262936493	0	(100)	3,457.0000	(350,977.18)	(345,700.00)	0.0000	0.2270	(25.00)	0.00	2.1828	(2.3678)	0.0000	1	(0.1850)	02/04/2025
6305.T	01/17/2025	SDB3262936493	0	(200)	3,457.0000	(703,400.00)	(691,400.00)	0.0000	0.2270	(25.00)	0.00	4.3746	(4.7356)	0.0000	1	(0.3610)	02/04/2025
6305.T	01/17/2025	SDB3262936493	0	(100)	3,457.0000	(351,700.00)	(345,700.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3678)	0.0000	1	(0.1805)	02/04/2025
6305.T	01/17/2025	SDB3262936493	0	(1,900)	3,457.0000	(6,682,300.00)	(6,568,300.00)	0.0000	0.2270	(25.00)	0.00	41.5584	(44.9884)	0.0000	1	(3.4299)	02/04/2025
6305.T	01/17/2025	SDB3262936493	0	(700)	3,457.0000	(2,461,900.00)	(2,419,900.00)	0.0000	0.2270	(25.00)	0.00	15.3110	(16.5747)	0.0000	1	(1.2637)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(1,500)	3,417.0000	(5,117,367.35)	(5,125,500.00)	0.0000	0.2270	(25.00)	0.00	31.8258	(35.1062)	0.0000	1	(3.2803)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(100)	3,417.0000	(350,977.18)	(341,700.00)	0.0000	0.2270	(25.00)	0.00	2.1828	(2.3404)	0.0000	1	(0.1576)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(200)	3,417.0000	(703,400.00)	(683,400.00)	0.0000	0.2270	(25.00)	0.00	4.3746	(4.6808)	0.0000	1	(0.3063)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(100)	3,417.0000	(351,700.00)	(341,700.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3404)	0.0000	1	(0.1531)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(1,900)	3,417.0000	(6,682,300.00)	(6,492,300.00)	0.0000	0.2270	(25.00)	0.00	41.5584	(44.4678)	0.0000	1	(2.9094)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(700)	3,417.0000	(2,461,900.00)	(2,391,900.00)	0.0000	0.2270	(25.00)	0.00	15.3110	(16.3829)	0.0000	1	(1.0719)	02/04/2025
6305.T	01/16/2025	SDB3262936493	0	(100)	3,417.0000	(351,700.00)	(341,700.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3404)	0.0000	1	(0.1531)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(100)	3,401.0000	(350,977.18)	(340,100.00)	0.0000	0.2270	(25.00)	0.00	2.1828	(2.3295)	0.0000	1	(0.1467)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(200)	3,401.0000	(703,400.00)	(680,200.00)	0.0000	0.2270	(25.00)	0.00	4.3746	(4.6589)	0.0000	1	(0.2843)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(100)	3,401.0000	(351,700.00)	(340,100.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3295)	0.0000	1	(0.1422)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(1,900)	3,401.0000	(6,682,300.00)	(6,461,900.00)	0.0000	0.2270	(25.00)	0.00	41.5584	(44.2596)	0.0000	1	(2.7012)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(700)	3,401.0000	(2,461,900.00)	(2,380,700.00)	0.0000	0.2270	(25.00)	0.00	15.3110	(16.3062)	0.0000	1	(0.9952)	02/04/2025
6305.T	01/15/2025	SDB3262936493	0	(100)	3,401.0000	(351,700.00)	(340,100.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3295)	0.0000	1	(0.1422)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(100)	3,418.0000	(350,977.18)	(341,800.00)	0.0000	0.2270	(25.00)	0.00	2.1828	(2.3411)	0.0000	1	(0.1583)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(200)	3,418.0000	(703,400.00)	(683,600.00)	0.0000	0.2270	(25.00)	0.00	4.3746	(4.6822)	0.0000	1	(0.3076)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(100)	3,418.0000	(351,700.00)	(341,800.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3411)	0.0000	1	(0.1538)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(1,900)	3,418.0000	(6,682,300.00)	(6,494,200.00)	0.0000	0.2270	(25.00)	0.00	41.5584	(44.4808)	0.0000	1	(2.9224)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(700)	3,418.0000	(2,461,900.00)	(2,392,600.00)	0.0000	0.2270	(25.00)	0.00	15.3110	(16.3877)	0.0000	1	(1.0767)	02/04/2025
6305.T	01/14/2025	SDB3262936493	0	(100)	3,418.0000	(351,700.00)	(341,800.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.3411)	0.0000	1	(0.1538)	02/04/2025
6305.T	01/13/2025	SDB3262936493	0	(100)	3,472.0000	(350,977.18)	(347,200.00)	0.0000	0.2270	(25.00)	0.00	8.7312	(9.5123)	0.0000	4	(0.7812)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HITACHI CONSTRUCTION MACHINE CMN (Cont.)																	
6305.T	01/13/2025	SDB3262936493	0	(200)	3,472.0000	(703,400.00)	(694,400.00)	0.0000	0.2270	(25.00)	0.00	17.4983	(19.0247)	0.0000	4	(1.5264)	02/04/2025
6305.T	01/13/2025	SDB3262936493	0	(100)	3,472.0000	(351,700.00)	(347,200.00)	0.0000	0.2270	(25.00)	0.00	8.7491	(9.5123)	0.0000	4	(0.7632)	02/04/2025
6305.T	01/13/2025	SDB3262936493	0	(1,900)	3,472.0000	(6,682,300.00)	(6,596,800.00)	0.0000	0.2270	(25.00)	0.00	166.2337	(180.7342)	0.0000	4	(14.5006)	02/04/2025
6305.T	01/13/2025	SDB3262936493	0	(700)	3,472.0000	(2,461,900.00)	(2,430,400.00)	0.0000	0.2270	(25.00)	0.00	61.2440	(66.5863)	0.0000	4	(5.3423)	02/04/2025
6305.T	01/13/2025	SDB3262936493	0	(100)	3,472.0000	(351,700.00)	(347,200.00)	0.0000	0.2270	(25.00)	0.00	8.7491	(9.5123)	0.0000	4	(0.7632)	02/04/2025
6305.T	01/09/2025	SDB3262936493	0	(200)	3,493.0000	(703,400.00)	(698,600.00)	0.0000	0.2320	(25.00)	0.00	4.4709	(4.7849)	0.0000	1	(0.3140)	02/04/2025
6305.T	01/09/2025	SDB3262936493	0	(100)	3,493.0000	(351,700.00)	(349,300.00)	0.0000	0.2320	(25.00)	0.00	2.2355	(2.3925)	0.0000	1	(0.1570)	02/04/2025
6305.T	01/09/2025	SDB3262936493	0	(1,900)	3,493.0000	(6,682,300.00)	(6,636,700.00)	0.0000	0.2320	(25.00)	0.00	42.4738	(45.4568)	0.0000	1	(2.9831)	02/04/2025
6305.T	01/09/2025	SDB3262936493	0	(700)	3,493.0000	(2,461,900.00)	(2,445,100.00)	0.0000	0.2320	(25.00)	0.00	15.6482	(16.7473)	0.0000	1	(1.0990)	02/04/2025
6305.T	01/09/2025	SDB3262936493	0	(100)	3,493.0000	(351,700.00)	(349,300.00)	0.0000	0.2320	(25.00)	0.00	2.2355	(2.3925)	0.0000	1	(0.1570)	02/04/2025
6305.T	01/08/2025	SDB3262936493	0	(200)	3,488.0000	(703,400.00)	(697,600.00)	0.0000	0.2310	(25.00)	0.00	4.4517	(4.7781)	0.0000	1	(0.3264)	02/04/2025
6305.T	01/08/2025	SDB3262936493	0	(100)	3,488.0000	(351,700.00)	(348,800.00)	0.0000	0.2310	(25.00)	0.00	2.2258	(2.3890)	0.0000	1	(0.1632)	02/04/2025
6305.T	01/08/2025	SDB3262936493	0	(1,900)	3,488.0000	(6,682,300.00)	(6,627,200.00)	0.0000	0.2310	(25.00)	0.00	42.2907	(45.3918)	0.0000	1	(3.1011)	02/04/2025
6305.T	01/08/2025	SDB3262936493	0	(700)	3,488.0000	(2,461,900.00)	(2,441,600.00)	0.0000	0.2310	(25.00)	0.00	15.5808	(16.7233)	0.0000	1	(1.1425)	02/04/2025
6305.T	01/08/2025	SDB3262936493	0	(100)	3,488.0000	(351,700.00)	(348,800.00)	0.0000	0.2310	(25.00)	0.00	2.2258	(2.3890)	0.0000	1	(0.1632)	02/04/2025
6305.T	01/07/2025	SDB3262936493	0	(200)	3,517.0000	(703,400.00)	(703,400.00)	0.0000	0.2270	(25.00)	0.00	4.3746	(4.8178)	0.0000	1	(0.4432)	02/04/2025
6305.T	01/07/2025	SDB3262936493	0	(100)	3,517.0000	(351,700.00)	(351,700.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.4089)	0.0000	1	(0.2216)	02/04/2025
6305.T	01/07/2025	SDB3262936493	0	(1,900)	3,517.0000	(6,682,300.00)	(6,682,300.00)	0.0000	0.2270	(25.00)	0.00	41.5584	(45.7692)	0.0000	1	(4.2108)	02/04/2025
6305.T	01/07/2025	SDB3262936493	0	(700)	3,517.0000	(2,461,900.00)	(2,461,900.00)	0.0000	0.2270	(25.00)	0.00	15.3110	(16.8623)	0.0000	1	(1.5513)	02/04/2025
6305.T	01/07/2025	SDB3262936493	0	(100)	3,517.0000	(351,700.00)	(351,700.00)	0.0000	0.2270	(25.00)	0.00	2.1873	(2.4089)	0.0000	1	(0.2216)	02/04/2025
TOTAL HITACHI CONSTRUCTION MACHINE CMN												803.3323	(869.5918)	0.0000		(66.2595)	
HOKKAIDO ELEC PWR CO INC CMN																	
9509.T	01/17/2025	SDB3263589442	0	(300)	765.9000	(230,495.02)	(229,770.00)	0.0000	0.2270	(25.00)	0.00	1.4335	(1.5738)	0.0000	1	(0.1403)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(1,900)	765.9000	(1,584,600.00)	(1,455,210.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(9.9672)	0.0000	1	(0.1123)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(600)	765.9000	(500,400.00)	(459,540.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.1475)	0.0000	1	(0.0355)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(3,100)	765.9000	(2,585,400.00)	(2,374,290.00)	0.0000	0.2270	(25.00)	0.00	16.0791	(16.2623)	0.0000	1	(0.1832)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(2,400)	765.9000	(2,001,600.00)	(1,838,160.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(12.5901)	0.0000	1	(0.1418)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(800)	765.9000	(667,200.00)	(612,720.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.1967)	0.0000	1	(0.0473)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(600)	765.9000	(500,400.00)	(459,540.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.1475)	0.0000	1	(0.0355)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(100)	765.9000	(83,400.00)	(76,590.00)	0.0000	0.2270	(25.00)	0.00	0.5187	(0.5246)	0.0000	1	(0.0059)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(1,900)	765.9000	(1,584,600.00)	(1,455,210.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(9.9672)	0.0000	1	(0.1123)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(700)	765.9000	(583,800.00)	(536,130.00)	0.0000	0.2270	(25.00)	0.00	3.6308	(3.6721)	0.0000	1	(0.0414)	02/04/2025
9509.T	01/17/2025	SDB3263589442	0	(800)	765.9000	(667,200.00)	(612,720.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.1967)	0.0000	1	(0.0473)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(300)	761.0000	(230,495.02)	(228,300.00)	0.0000	0.2270	(25.00)	0.00	1.4335	(1.5637)	0.0000	1	(0.1302)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(1,900)	761.0000	(1,584,600.00)	(1,445,900.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(9.9034)	0.0000	1	(0.0485)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(600)	761.0000	(500,400.00)	(456,600.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.1274)	0.0000	1	(0.0153)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(3,100)	761.0000	(2,585,400.00)	(2,359,100.00)	0.0000	0.2270	(25.00)	0.00	16.0791	(16.1582)	0.0000	1	(0.0792)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(2,400)	761.0000	(2,001,600.00)	(1,826,400.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(12.5096)	0.0000	1	(0.0613)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(800)	761.0000	(667,200.00)	(608,800.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.1699)	0.0000	1	(0.0204)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(600)	761.0000	(500,400.00)	(456,600.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.1274)	0.0000	1	(0.0153)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(100)	761.0000	(83,400.00)	(76,100.00)	0.0000	0.2270	(25.00)	0.00	0.5187	(0.5212)	0.0000	1	(0.0026)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(1,900)	761.0000	(1,584,600.00)	(1,445,900.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(9.9034)	0.0000	1	(0.0485)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(700)	761.0000	(583,800.00)	(532,700.00)	0.0000	0.2270	(25.00)	0.00	3.6308	(3.6486)	0.0000	1	(0.0179)	02/04/2025
9509.T	01/16/2025	SDB3263589442	0	(1,900)	761.0000	(1,584,600.00)	(1,445,900.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(9.9034)	0.0000	1	(0.0485)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(1,900)	788.8000	(1,584,600.00)	(1,498,720.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.2652)	0.0000	1	(0.4103)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(600)	788.8000	(500,400.00)	(473,280.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.2416)	0.0000	1	(0.1296)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(3,100)	788.8000	(2,585,400.00)	(2,445,280.00)	0.0000	0.2270	(25.00)	0.00	16.0791	(16.7485)	0.0000	1	(0.6694)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(2,400)	788.8000	(2,001,600.00)	(1,893,120.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(12.9666)	0.0000	1	(0.5183)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(800)	788.8000	(667,200.00)	(631,040.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.3222)	0.0000	1	(0.1728)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(600)	788.8000	(500,400.00)	(473,280.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.2416)	0.0000	1	(0.1296)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(100)	788.8000	(83,400.00)	(78,880.00)	0.0000	0.2270	(25.00)	0.00	0.5187	(0.5403)	0.0000	1	(0.0216)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(1,900)	788.8000	(1,584,600.00)	(1,498,720.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.2652)	0.0000	1	(0.4103)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HOKKAIDO ELEC PWR CO INC CMN (Cont.)																	
9509.T	01/15/2025	SDB3263589442	0	(700)	788.8000	(583,800.00)	(552,160.00)	0.0000	0.2270	(25.00)	0.00	3.6308	(3.7819)	0.0000	1	(0.1512)	02/04/2025
9509.T	01/15/2025	SDB3263589442	0	(1,900)	788.8000	(1,584,600.00)	(1,498,720.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.2652)	0.0000	1	(0.4103)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(1,900)	800.1000	(1,584,600.00)	(1,520,190.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.4123)	0.0000	1	(0.5574)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(600)	800.1000	(500,400.00)	(480,060.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.2881)	0.0000	1	(0.1760)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(3,100)	800.1000	(2,585,400.00)	(2,480,310.00)	0.0000	0.2270	(25.00)	0.00	16.0791	(16.9884)	0.0000	1	(0.9094)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(2,400)	800.1000	(2,001,600.00)	(1,920,240.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(13.1523)	0.0000	1	(0.7040)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(800)	800.1000	(667,200.00)	(640,080.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.3841)	0.0000	1	(0.2347)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(600)	800.1000	(500,400.00)	(480,060.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.2881)	0.0000	1	(0.1760)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(100)	800.1000	(83,400.00)	(80,010.00)	0.0000	0.2270	(25.00)	0.00	0.5187	(0.5480)	0.0000	1	(0.0293)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(1,900)	800.1000	(1,584,600.00)	(1,520,190.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.4123)	0.0000	1	(0.5574)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(700)	800.1000	(583,800.00)	(560,070.00)	0.0000	0.2270	(25.00)	0.00	3.6308	(3.8361)	0.0000	1	(0.2053)	02/04/2025
9509.T	01/14/2025	SDB3263589442	0	(1,900)	800.1000	(1,584,600.00)	(1,520,190.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.4123)	0.0000	1	(0.5574)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(1,900)	811.1000	(1,584,600.00)	(1,541,090.00)	0.0000	0.2270	(25.00)	0.00	39.4196	(42.2216)	0.0000	4	(2.8020)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(600)	811.1000	(500,400.00)	(486,660.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(13.3332)	0.0000	4	(0.8848)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(3,100)	811.1000	(2,585,400.00)	(2,514,410.00)	0.0000	0.2270	(25.00)	0.00	64.3163	(68.8879)	0.0000	4	(4.5717)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(2,400)	811.1000	(2,001,600.00)	(1,946,640.00)	0.0000	0.2270	(25.00)	0.00	49.7932	(53.3326)	0.0000	4	(3.5394)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(800)	811.1000	(667,200.00)	(648,880.00)	0.0000	0.2270	(25.00)	0.00	16.5977	(17.7775)	0.0000	4	(1.1798)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(600)	811.1000	(500,400.00)	(486,660.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(13.3332)	0.0000	4	(0.8848)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(100)	811.1000	(83,400.00)	(81,110.00)	0.0000	0.2270	(25.00)	0.00	2.0747	(2.2222)	0.0000	4	(0.1475)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(1,900)	811.1000	(1,584,600.00)	(1,541,090.00)	0.0000	0.2270	(25.00)	0.00	39.4196	(42.2216)	0.0000	4	(2.8020)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(700)	811.1000	(583,800.00)	(567,770.00)	0.0000	0.2270	(25.00)	0.00	14.5230	(15.5553)	0.0000	4	(1.0323)	02/04/2025
9509.T	01/13/2025	SDB3263589442	0	(1,900)	811.1000	(1,584,600.00)	(1,541,090.00)	0.0000	0.2270	(25.00)	0.00	39.4196	(42.2216)	0.0000	4	(2.8020)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(1,900)	813.6000	(1,584,600.00)	(1,545,840.00)	0.0000	0.2320	(25.00)	0.00	10.0720	(10.5879)	0.0000	1	(0.5160)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(600)	813.6000	(500,400.00)	(488,160.00)	0.0000	0.2320	(25.00)	0.00	3.1806	(3.3436)	0.0000	1	(0.1629)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(3,100)	813.6000	(2,585,400.00)	(2,522,160.00)	0.0000	0.2320	(25.00)	0.00	16.4332	(17.2751)	0.0000	1	(0.8418)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(2,400)	813.6000	(2,001,600.00)	(1,952,640.00)	0.0000	0.2320	(25.00)	0.00	12.7225	(13.3742)	0.0000	1	(0.6517)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(800)	813.6000	(667,200.00)	(650,880.00)	0.0000	0.2320	(25.00)	0.00	4.2408	(4.4581)	0.0000	1	(0.2172)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(600)	813.6000	(500,400.00)	(488,160.00)	0.0000	0.2320	(25.00)	0.00	3.1806	(3.3436)	0.0000	1	(0.1629)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(100)	813.6000	(83,400.00)	(81,360.00)	0.0000	0.2320	(25.00)	0.00	0.5301	(0.5573)	0.0000	1	(0.0272)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(1,900)	813.6000	(1,584,600.00)	(1,545,840.00)	0.0000	0.2320	(25.00)	0.00	10.0720	(10.5879)	0.0000	1	(0.5160)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(700)	813.6000	(583,800.00)	(569,520.00)	0.0000	0.2320	(25.00)	0.00	3.7107	(3.9008)	0.0000	1	(0.1901)	02/04/2025
9509.T	01/09/2025	SDB3263589442	0	(1,900)	813.6000	(1,584,600.00)	(1,545,840.00)	0.0000	0.2320	(25.00)	0.00	10.0720	(10.5879)	0.0000	1	(0.5160)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(1,900)	827.9000	(1,584,600.00)	(1,573,010.00)	0.0000	0.2310	(25.00)	0.00	10.0286	(10.7740)	0.0000	1	(0.7455)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(600)	827.9000	(500,400.00)	(496,740.00)	0.0000	0.2310	(25.00)	0.00	3.1669	(3.4023)	0.0000	1	(0.2354)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(3,100)	827.9000	(2,585,400.00)	(2,566,490.00)	0.0000	0.2310	(25.00)	0.00	16.3624	(17.5787)	0.0000	1	(1.2163)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(2,400)	827.9000	(2,001,600.00)	(1,986,960.00)	0.0000	0.2310	(25.00)	0.00	12.6677	(13.6093)	0.0000	1	(0.9417)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(800)	827.9000	(667,200.00)	(662,320.00)	0.0000	0.2310	(25.00)	0.00	4.2226	(4.5364)	0.0000	1	(0.3139)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(600)	827.9000	(500,400.00)	(496,740.00)	0.0000	0.2310	(25.00)	0.00	3.1669	(3.4023)	0.0000	1	(0.2354)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(100)	827.9000	(83,400.00)	(82,790.00)	0.0000	0.2310	(25.00)	0.00	0.5278	(0.5671)	0.0000	1	(0.0392)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(1,900)	827.9000	(1,584,600.00)	(1,573,010.00)	0.0000	0.2310	(25.00)	0.00	10.0286	(10.7740)	0.0000	1	(0.7455)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(700)	827.9000	(583,800.00)	(579,530.00)	0.0000	0.2310	(25.00)	0.00	3.6947	(3.9694)	0.0000	1	(0.2746)	02/04/2025
9509.T	01/08/2025	SDB3263589442	0	(1,900)	827.9000	(1,584,600.00)	(1,573,010.00)	0.0000	0.2310	(25.00)	0.00	10.0286	(10.7740)	0.0000	1	(0.7455)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(1,900)	834.0000	(1,584,600.00)	(1,584,600.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.8534)	0.0000	1	(0.9985)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(600)	834.0000	(500,400.00)	(500,400.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.4274)	0.0000	1	(0.3153)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(3,100)	834.0000	(2,585,400.00)	(2,585,400.00)	0.0000	0.2270	(25.00)	0.00	16.0791	(17.7082)	0.0000	1	(1.6292)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(2,400)	834.0000	(2,001,600.00)	(2,001,600.00)	0.0000	0.2270	(25.00)	0.00	12.4483	(13.7096)	0.0000	1	(1.2613)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(800)	834.0000	(667,200.00)	(667,200.00)	0.0000	0.2270	(25.00)	0.00	4.1494	(4.5699)	0.0000	1	(0.4204)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(600)	834.0000	(500,400.00)	(500,400.00)	0.0000	0.2270	(25.00)	0.00	3.1121	(3.4274)	0.0000	1	(0.3153)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(100)	834.0000	(83,400.00)	(83,400.00)	0.0000	0.2270	(25.00)	0.00	0.5187	(0.5712)	0.0000	1	(0.0526)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(1,900)	834.0000	(1,584,600.00)	(1,584,600.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.8534)	0.0000	1	(0.9985)	02/04/2025
9509.T	01/07/2025	SDB3263589442	0	(700)	834.0000	(583,800.00)	(583,800.00)	0.0000	0.2270	(25.00)	0.00	3.6308	(3.9986)	0.0000	1	(0.3679)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
HOKKAIDO ELEC PWR CO INC CMN (Cont.)																	
9509.T	01/07/2025	SDB3263589442	0	(1,900)	834.0000	(1,584,600.00)	(1,584,600.00)	0.0000	0.2270	(25.00)	0.00	9.8549	(10.8534)	0.0000	1	(0.9985)	02/04/2025
TOTAL HOKKAIDO ELEC PWR CO INC CMN												798.8069	(844.6259)	0.0000		(45.8190)	
HONDA MOTOR CMN																	
7267.T	01/15/2025	SDB3264792316	0	(900)	1,528.5000	(1,438,556.49)	(1,375,650.00)	0.0000	0.2270	(25.00)	0.00	8.9466	(9.4223)	0.0000	1	(0.4756)	02/04/2025
7267.T	01/15/2025	SDB3264792316	0	(3,900)	1,528.5000	(5,986,500.00)	(5,961,150.00)	0.0000	0.2270	(25.00)	0.00	37.2311	(40.8298)	0.0000	1	(3.5987)	02/04/2025
7267.T	01/14/2025	SDB3264792316	0	(900)	1,553.5000	(1,438,556.49)	(1,398,150.00)	0.0000	0.2270	(25.00)	0.00	8.9466	(9.5764)	0.0000	1	(0.6297)	02/04/2025
7267.T	01/14/2025	SDB3264792316	0	(3,900)	1,553.5000	(5,986,500.00)	(6,058,650.00)	0.0000	0.2270	(25.00)	0.00	37.2311	(41.4976)	0.0000	1	(4.2665)	02/04/2025
7267.T	01/13/2025	SDB3264792316	0	(900)	1,594.5000	(1,438,556.49)	(1,435,050.00)	0.0000	0.2270	(25.00)	0.00	35.7866	(39.3164)	0.0000	4	(3.5299)	02/04/2025
7267.T	01/13/2025	SDB3264792316	0	(3,900)	1,594.5000	(5,986,500.00)	(6,218,550.00)	0.0000	0.2270	(25.00)	0.00	148.9244	(170.3712)	0.0000	4	(21.4468)	02/04/2025
7267.T	01/09/2025	SDB3264792316	0	(900)	1,604.0000	(1,438,556.49)	(1,443,600.00)	0.0000	0.2320	(25.00)	0.00	9.1437	(9.8877)	0.0000	1	(0.7440)	02/04/2025
7267.T	01/09/2025	SDB3264792316	0	(3,900)	1,604.0000	(5,986,500.00)	(6,255,600.00)	0.0000	0.2320	(25.00)	0.00	38.0512	(42.8466)	0.0000	1	(4.7954)	02/04/2025
7267.T	01/08/2025	SDB3264792316	0	(3,900)	1,578.5000	(5,986,500.00)	(6,156,150.00)	0.0000	0.2310	(25.00)	0.00	37.8872	(42.1654)	0.0000	1	(4.2782)	02/04/2025
7267.T	01/07/2025	SDB3264792316	0	(3,900)	1,535.0000	(5,986,500.00)	(5,986,500.00)	0.0000	0.2270	(25.00)	0.00	37.2311	(41.0034)	0.0000	1	(3.7723)	02/04/2025
TOTAL HONDA MOTOR CMN												399.3796	(446.9168)	0.0000		(47.5371)	
HOYA CORP CMN																	
7741.T	01/17/2025	SDB3265406650	0	(200)	20,320.0000	(4,058,736.17)	(4,064,000.00)	0.0000	0.2270	(25.00)	0.00	25.2420	(27.8356)	0.0000	1	(2.5936)	02/04/2025
7741.T	01/17/2025	SDB3265406650	0	(1,200)	20,320.0000	(24,206,712.18)	(24,384,000.00)	0.0000	0.2270	(25.00)	0.00	150.5459	(167.0137)	0.0000	1	(16.4678)	02/04/2025
7741.T	01/17/2025	SDB3265406650	0	(200)	20,320.0000	(4,034,452.03)	(4,064,000.00)	0.0000	0.2270	(25.00)	0.00	25.0910	(27.8356)	0.0000	1	(2.7446)	02/04/2025
7741.T	01/17/2025	SDB3265406650	0	(500)	20,320.0000	(10,004,349.67)	(10,160,000.00)	0.0000	0.2270	(25.00)	0.00	62.2188	(69.5890)	0.0000	1	(7.3702)	02/04/2025
7741.T	01/16/2025	SDB3265406650	0	(1,200)	20,260.0000	(24,206,712.18)	(24,312,000.00)	0.0000	0.2270	(25.00)	0.00	150.5459	(166.5205)	0.0000	1	(15.9747)	02/04/2025
7741.T	01/16/2025	SDB3265406650	0	(200)	20,260.0000	(4,034,452.03)	(4,052,000.00)	0.0000	0.2270	(25.00)	0.00	25.0910	(27.7534)	0.0000	1	(2.6624)	02/04/2025
7741.T	01/16/2025	SDB3265406650	0	(500)	20,260.0000	(10,004,349.67)	(10,130,000.00)	0.0000	0.2270	(25.00)	0.00	62.2188	(69.3836)	0.0000	1	(7.1647)	02/04/2025
7741.T	01/15/2025	SDB3265406650	0	(500)	20,395.0000	(10,004,349.67)	(10,197,500.00)	0.0000	0.2270	(25.00)	0.00	62.2188	(69.8459)	0.0000	1	(7.6271)	02/04/2025
7741.T	01/14/2025	SDB3265406650	0	(500)	20,008.6993	(10,004,349.67)	(10,004,349.67)	0.0000	0.2270	(25.00)	0.00	62.2188	(68.5229)	0.0000	1	(6.3041)	02/04/2025
TOTAL HOYA CORP CMN												625.3910	(694.3003)	0.0000		(68.9093)	
IDEMITSU KOSAN CO.,LTD. CMN																	
5019.T	01/17/2025	SDB3260458784	0	(1,700)	1,033.5000	(1,760,350.00)	(1,756,950.00)	0.0000	0.2270	(25.00)	0.00	10.9479	(12.0339)	0.0000	1	(1.0860)	02/04/2025
5019.T	01/17/2025	SDB3260458784	0	(1,500)	1,033.5000	(1,553,250.00)	(1,550,250.00)	0.0000	0.2270	(25.00)	0.00	9.6599	(10.6182)	0.0000	1	(0.9582)	02/04/2025
5019.T	01/17/2025	SDB3260458784	0	(37,800)	1,033.5000	(39,141,900.00)	(39,066,300.00)	0.0000	0.2270	(25.00)	0.00	243.4304	(267.5774)	0.0000	1	(24.1470)	02/04/2025
5019.T	01/17/2025	SDB3260458784	0	(43,500)	1,033.5000	(45,044,250.00)	(44,957,250.00)	0.0000	0.2270	(25.00)	0.00	280.1382	(307.9264)	0.0000	1	(27.7882)	02/04/2025
5019.T	01/17/2025	SDB3260458784	0	(2,200)	1,033.5000	(2,278,100.00)	(2,273,700.00)	0.0000	0.2270	(25.00)	0.00	14.1679	(15.5733)	0.0000	1	(1.4054)	02/04/2025
5019.T	01/17/2025	SDB3260458784	0	(1,400)	1,033.5000	(1,449,700.00)	(1,446,900.00)	0.0000	0.2270	(25.00)	0.00	9.0159	(9.9103)	0.0000	1	(0.8943)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(1,700)	1,040.0000	(1,760,350.00)	(1,768,000.00)	0.0000	0.2270	(25.00)	0.00	10.9479	(12.1096)	0.0000	1	(1.1617)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(1,500)	1,040.0000	(1,553,250.00)	(1,560,000.00)	0.0000	0.2270	(25.00)	0.00	9.6599	(10.6849)	0.0000	1	(1.0250)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(37,800)	1,040.0000	(39,141,900.00)	(39,312,000.00)	0.0000	0.2270	(25.00)	0.00	243.4304	(269.2603)	0.0000	1	(25.8298)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(43,500)	1,040.0000	(45,044,250.00)	(45,240,000.00)	0.0000	0.2270	(25.00)	0.00	280.1382	(309.8630)	0.0000	1	(29.7248)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(2,200)	1,040.0000	(2,278,100.00)	(2,288,000.00)	0.0000	0.2270	(25.00)	0.00	14.1679	(15.6712)	0.0000	1	(1.5033)	02/04/2025
5019.T	01/16/2025	SDB3260458784	0	(1,400)	1,040.0000	(1,449,700.00)	(1,456,000.00)	0.0000	0.2270	(25.00)	0.00	9.0159	(9.9726)	0.0000	1	(0.9667)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(1,700)	1,018.5000	(1,760,350.00)	(1,731,450.00)	0.0000	0.2270	(25.00)	0.00	10.9479	(11.8592)	0.0000	1	(0.9113)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(1,500)	1,018.5000	(1,553,250.00)	(1,527,750.00)	0.0000	0.2270	(25.00)	0.00	9.6599	(10.4640)	0.0000	1	(0.8041)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(37,800)	1,018.5000	(39,141,900.00)	(38,499,300.00)	0.0000	0.2270	(25.00)	0.00	243.4304	(263.6938)	0.0000	1	(20.2634)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(43,500)	1,018.5000	(45,044,250.00)	(44,304,750.00)	0.0000	0.2270	(25.00)	0.00	280.1382	(303.4572)	0.0000	1	(23.3190)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(2,200)	1,018.5000	(2,278,100.00)	(2,240,700.00)	0.0000	0.2270	(25.00)	0.00	14.1679	(15.3473)	0.0000	1	(1.1794)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(1,400)	1,018.5000	(1,449,700.00)	(1,425,900.00)	0.0000	0.2270	(25.00)	0.00	9.0159	(9.7664)	0.0000	1	(0.7505)	02/04/2025
5019.T	01/15/2025	SDB3260458784	0	(4,300)	1,018.5000	(4,452,650.00)	(4,379,550.00)	0.0000	0.2270	(25.00)	0.00	27.6918	(29.9969)	0.0000	1	(2.3051)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(1,700)	1,021.5000	(1,760,350.00)	(1,736,550.00)	0.0000	0.2270	(25.00)	0.00	10.9479	(11.8942)	0.0000	1	(0.9462)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(1,500)	1,021.5000	(1,553,250.00)	(1,532,250.00)	0.0000	0.2270	(25.00)	0.00	9.6599	(10.4949)	0.0000	1	(0.8349)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(37,800)	1,021.5000	(39,141,900.00)	(38,612,700.00)	0.0000	0.2270	(25.00)	0.00	243.4304	(264.4705)	0.0000	1	(21.0401)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(43,500)	1,021.5000	(45,044,250.00)	(44,435,250.00)	0.0000	0.2270	(25.00)	0.00	280.1382	(304.3510)	0.0000	1	(24.2128)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(2,200)	1,021.5000	(2,278,100.00)	(2,247,300.00)	0.0000	0.2270	(25.00)	0.00	14.1679	(15.3925)	0.0000	1	(1.2246)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
IDEMITSU KOSAN CO.,LTD. CMN (Cont.)																	
5019.T	01/14/2025	SDB3260458784	0	(1,400)	1,021.5000	(1,449,700.00)	(1,430,100.00)	0.0000	0.2270	(25.00)	0.00	9.0159	(9.7952)	0.0000	1	(0.7793)	02/04/2025
5019.T	01/14/2025	SDB3260458784	0	(4,700)	1,021.5000	(4,866,850.00)	(4,801,050.00)	0.0000	0.2270	(25.00)	0.00	30.2678	(32.8839)	0.0000	1	(2.6161)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(1,700)	1,051.0000	(1,760,350.00)	(1,786,700.00)	0.0000	0.2270	(25.00)	0.00	43.7917	(48.9507)	0.0000	4	(5.1590)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(1,500)	1,051.0000	(1,553,250.00)	(1,576,500.00)	0.0000	0.2270	(25.00)	0.00	38.6398	(43.1918)	0.0000	4	(4.5520)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(37,800)	1,051.0000	(39,141,900.00)	(39,727,800.00)	0.0000	0.2270	(25.00)	0.00	973.7218	(1,088.4329)	0.0000	4	(114.7111)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(43,500)	1,051.0000	(45,044,250.00)	(45,718,500.00)	0.0000	0.2270	(25.00)	0.00	1,120.5528	(1,252.5616)	0.0000	4	(132.0088)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(2,200)	1,051.0000	(2,278,100.00)	(2,312,200.00)	0.0000	0.2270	(25.00)	0.00	56.6716	(63.3479)	0.0000	4	(6.6763)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(1,400)	1,051.0000	(1,449,700.00)	(1,471,400.00)	0.0000	0.2270	(25.00)	0.00	36.0638	(40.3123)	0.0000	4	(4.2486)	02/04/2025
5019.T	01/13/2025	SDB3260458784	0	(4,700)	1,051.0000	(4,866,850.00)	(4,939,700.00)	0.0000	0.2270	(25.00)	0.00	121.0712	(135.3342)	0.0000	4	(14.2630)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(1,700)	1,036.5000	(1,760,350.00)	(1,762,050.00)	0.0000	0.2320	(25.00)	0.00	11.1891	(12.0688)	0.0000	1	(0.8798)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(1,500)	1,036.5000	(1,553,250.00)	(1,554,750.00)	0.0000	0.2320	(25.00)	0.00	9.8727	(10.6490)	0.0000	1	(0.7763)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(37,800)	1,036.5000	(39,141,900.00)	(39,179,700.00)	0.0000	0.2320	(25.00)	0.00	248.7924	(268.3541)	0.0000	1	(19.5618)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(43,500)	1,036.5000	(45,044,250.00)	(45,087,750.00)	0.0000	0.2320	(25.00)	0.00	286.3087	(308.8202)	0.0000	1	(22.5115)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(2,200)	1,036.5000	(2,278,100.00)	(2,280,300.00)	0.0000	0.2320	(25.00)	0.00	14.4800	(15.6185)	0.0000	1	(1.1385)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(1,400)	1,036.5000	(1,449,700.00)	(1,451,100.00)	0.0000	0.2320	(25.00)	0.00	9.2145	(9.9390)	0.0000	1	(0.7245)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(6,500)	1,036.5000	(6,730,750.00)	(6,737,250.00)	0.0000	0.2320	(25.00)	0.00	42.7818	(46.1455)	0.0000	1	(3.3638)	02/04/2025
5019.T	01/09/2025	SDB3260458784	0	(1,000)	1,036.5000	(1,035,500.00)	(1,036,500.00)	0.0000	0.2320	(25.00)	0.00	6.5818	(7.0993)	0.0000	1	(0.5175)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(1,700)	1,041.5000	(1,760,350.00)	(1,770,550.00)	0.0000	0.2310	(25.00)	0.00	11.1408	(12.1271)	0.0000	1	(0.9862)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(1,500)	1,041.5000	(1,553,250.00)	(1,562,250.00)	0.0000	0.2310	(25.00)	0.00	9.8302	(10.7003)	0.0000	1	(0.8702)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(37,800)	1,041.5000	(39,141,900.00)	(39,368,700.00)	0.0000	0.2310	(25.00)	0.00	247.7200	(269.6486)	0.0000	1	(21.9287)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(43,500)	1,041.5000	(45,044,250.00)	(45,305,250.00)	0.0000	0.2310	(25.00)	0.00	285.0746	(310.3099)	0.0000	1	(25.2354)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(2,200)	1,041.5000	(2,278,100.00)	(2,291,300.00)	0.0000	0.2310	(25.00)	0.00	14.4176	(15.6938)	0.0000	1	(1.2763)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(1,400)	1,041.5000	(1,449,700.00)	(1,458,100.00)	0.0000	0.2310	(25.00)	0.00	9.1748	(9.9870)	0.0000	1	(0.8122)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(6,500)	1,041.5000	(6,730,750.00)	(6,769,750.00)	0.0000	0.2310	(25.00)	0.00	42.5973	(46.3682)	0.0000	1	(3.7708)	02/04/2025
5019.T	01/08/2025	SDB3260458784	0	(1,200)	1,041.5000	(1,242,600.00)	(1,249,800.00)	0.0000	0.2310	(25.00)	0.00	7.8641	(8.5603)	0.0000	1	(0.6961)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(1,700)	1,035.5000	(1,760,350.00)	(1,760,350.00)	0.0000	0.2270	(25.00)	0.00	10.9479	(12.0572)	0.0000	1	(1.1093)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(1,500)	1,035.5000	(1,553,250.00)	(1,553,250.00)	0.0000	0.2270	(25.00)	0.00	9.6599	(10.6387)	0.0000	1	(0.9788)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(37,800)	1,035.5000	(39,141,900.00)	(39,141,900.00)	0.0000	0.2270	(25.00)	0.00	243.4304	(268.0952)	0.0000	1	(24.6648)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(43,500)	1,035.5000	(45,044,250.00)	(45,044,250.00)	0.0000	0.2270	(25.00)	0.00	280.1382	(308.5223)	0.0000	1	(28.3840)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(2,200)	1,035.5000	(2,278,100.00)	(2,278,100.00)	0.0000	0.2270	(25.00)	0.00	14.1679	(15.6034)	0.0000	1	(1.4355)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(1,400)	1,035.5000	(1,449,700.00)	(1,449,700.00)	0.0000	0.2270	(25.00)	0.00	9.0159	(9.9295)	0.0000	1	(0.9135)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(6,500)	1,035.5000	(6,730,750.00)	(6,730,750.00)	0.0000	0.2270	(25.00)	0.00	41.8597	(46.1010)	0.0000	1	(4.2413)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(9,300)	1,035.5000	(9,630,150.00)	(9,630,150.00)	0.0000	0.2270	(25.00)	0.00	59.8916	(65.9599)	0.0000	1	(6.0683)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(4,700)	1,035.5000	(4,866,850.00)	(4,866,850.00)	0.0000	0.2270	(25.00)	0.00	30.2678	(33.3346)	0.0000	1	(3.0668)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(1,200)	1,035.5000	(1,242,600.00)	(1,242,600.00)	0.0000	0.2270	(25.00)	0.00	7.7280	(8.5110)	0.0000	1	(0.7830)	02/04/2025
5019.T	01/07/2025	SDB3260458784	0	(1,200)	1,035.5000	(1,242,600.00)	(1,242,600.00)	0.0000	0.2270	(25.00)	0.00	7.7280	(8.5110)	0.0000	1	(0.7830)	02/04/2025
TOTAL IDEMITSU KOSAN CO.,LTD. CMN												6,689.7896	(7,366.5531)	0.0000		(676.7635)	
IHI CORPORATION CMN																	
7013.T	01/07/2025	SDB3264921672	0	(300)	9,254.0651	(2,793,300.00)	(2,776,219.53)	0.0000	0.2270	(25.00)	0.00	17.3720	(19.0152)	0.0000	1	(1.6432)	02/04/2025
INFORICH CMN																	
9338.T	01/17/2025	SDB3264649719	0	(300)	4,095.0000	(1,209,921.35)	(1,228,500.00)	0.0000	0.2270	(650.00)	0.00	7.5247	(218.7740)	0.0000	1	(211.2493)	02/04/2025
9338.T	01/17/2025	SDB3264649719	0	(200)	4,095.0000	(828,946.11)	(819,000.00)	0.0000	0.2270	(650.00)	0.00	5.1554	(145.8493)	0.0000	1	(140.6940)	02/04/2025
9338.T	01/17/2025	SDB3264649719	0	(400)	4,095.0000	(1,668,000.00)	(1,638,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(291.6986)	0.0000	1	(281.3250)	02/04/2025
9338.T	01/17/2025	SDB3264649719	0	(500)	4,095.0000	(2,085,000.00)	(2,047,500.00)	0.0000	0.2270	(650.00)	0.00	12.9670	(364.6233)	0.0000	1	(351.6563)	02/04/2025
9338.T	01/17/2025	SDB3264649719	0	(400)	4,095.0000	(1,668,000.00)	(1,638,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(291.6986)	0.0000	1	(281.3250)	02/04/2025
9338.T	01/16/2025	SDB3264649719	0	(300)	4,035.0000	(1,209,921.35)	(1,210,500.00)	0.0000	0.2270	(650.00)	0.00	7.5247	(215.5685)	0.0000	1	(208.0438)	02/04/2025
9338.T	01/16/2025	SDB3264649719	0	(200)	4,035.0000	(828,946.11)	(807,000.00)	0.0000	0.2270	(650.00)	0.00	5.1554	(143.7123)	0.0000	1	(138.5570)	02/04/2025
9338.T	01/16/2025	SDB3264649719	0	(400)	4,035.0000	(1,668,000.00)	(1,614,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(287.4247)	0.0000	1	(277.0511)	02/04/2025
9338.T	01/16/2025	SDB3264649719	0	(500)	4,035.0000	(2,085,000.00)	(2,017,500.00)	0.0000	0.2270	(650.00)	0.00	12.9670	(359.2808)	0.0000	1	(346.3138)	02/04/2025
9338.T	01/16/2025	SDB3264649719	0	(400)	4,035.0000	(1,668,000.00)	(1,614,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(287.4247)	0.0000	1	(277.0511)	02/04/2025
9338.T	01/15/2025	SDB3264649719	0	(200)	4,080.0000	(828,946.11)	(816,000.00)	0.0000	0.2270	(650.00)	0.00	5.1554	(145.3151)	0.0000	1	(140.1597)	02/04

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
INFORICH CMN (Cont.)																	
9338.T	01/15/2025	SDB3264649719	0	(400)	4,080.0000	(1,668,000.00)	(1,632,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(290.6301)	0.0000	1	(280.2565)	02/04/2025
9338.T	01/15/2025	SDB3264649719	0	(500)	4,080.0000	(2,085,000.00)	(2,040,000.00)	0.0000	0.2270	(650.00)	0.00	12.9670	(363.2877)	0.0000	1	(350.3207)	02/04/2025
9338.T	01/15/2025	SDB3264649719	0	(400)	4,080.0000	(1,668,000.00)	(1,632,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(290.6301)	0.0000	1	(280.2565)	02/04/2025
9338.T	01/14/2025	SDB3264649719	0	(400)	4,280.0000	(1,668,000.00)	(1,712,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(304.8767)	0.0000	1	(294.5031)	02/04/2025
9338.T	01/14/2025	SDB3264649719	0	(500)	4,280.0000	(2,085,000.00)	(2,140,000.00)	0.0000	0.2270	(650.00)	0.00	12.9670	(381.0959)	0.0000	1	(368.1289)	02/04/2025
9338.T	01/14/2025	SDB3264649719	0	(400)	4,280.0000	(1,668,000.00)	(1,712,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(304.8767)	0.0000	1	(294.5031)	02/04/2025
9338.T	01/13/2025	SDB3264649719	0	(400)	4,175.0000	(1,668,000.00)	(1,670,000.00)	0.0000	0.2270	(650.00)	0.00	41.4944	(1,189.5890)	0.0000	4	(1,148.0947)	02/04/2025
9338.T	01/13/2025	SDB3264649719	0	(500)	4,175.0000	(2,085,000.00)	(2,087,500.00)	0.0000	0.2270	(650.00)	0.00	51.8679	(1,486.9863)	0.0000	4	(1,435.1184)	02/04/2025
9338.T	01/13/2025	SDB3264649719	0	(400)	4,175.0000	(1,668,000.00)	(1,670,000.00)	0.0000	0.2270	(650.00)	0.00	41.4944	(1,189.5890)	0.0000	4	(1,148.0947)	02/04/2025
9338.T	01/09/2025	SDB3264649719	0	(400)	4,135.0000	(1,668,000.00)	(1,654,000.00)	0.0000	0.2320	(650.00)	0.00	10.6021	(294.5479)	0.0000	1	(283.9459)	02/04/2025
9338.T	01/09/2025	SDB3264649719	0	(500)	4,135.0000	(2,085,000.00)	(2,067,500.00)	0.0000	0.2320	(650.00)	0.00	13.2526	(368.1849)	0.0000	1	(354.9323)	02/04/2025
9338.T	01/09/2025	SDB3264649719	0	(400)	4,135.0000	(1,668,000.00)	(1,654,000.00)	0.0000	0.2320	(650.00)	0.00	10.6021	(294.5479)	0.0000	1	(283.9459)	02/04/2025
9338.T	01/08/2025	SDB3264649719	0	(400)	4,235.0000	(1,668,000.00)	(1,694,000.00)	0.0000	0.2310	(650.00)	0.00	10.5564	(301.6712)	0.0000	1	(291.1148)	02/04/2025
9338.T	01/08/2025	SDB3264649719	0	(500)	4,235.0000	(2,085,000.00)	(2,117,500.00)	0.0000	0.2310	(650.00)	0.00	13.1955	(377.0890)	0.0000	1	(363.8936)	02/04/2025
9338.T	01/08/2025	SDB3264649719	0	(400)	4,235.0000	(1,668,000.00)	(1,694,000.00)	0.0000	0.2310	(650.00)	0.00	10.5564	(301.6712)	0.0000	1	(291.1148)	02/04/2025
9338.T	01/07/2025	SDB3264649719	0	(400)	4,170.0000	(1,668,000.00)	(1,668,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(297.0411)	0.0000	1	(286.6675)	02/04/2025
9338.T	01/07/2025	SDB3264649719	0	(500)	4,170.0000	(2,085,000.00)	(2,085,000.00)	0.0000	0.2270	(650.00)	0.00	12.9670	(371.3014)	0.0000	1	(358.3344)	02/04/2025
9338.T	01/07/2025	SDB3264649719	0	(400)	4,170.0000	(1,668,000.00)	(1,668,000.00)	0.0000	0.2270	(650.00)	0.00	10.3736	(297.0411)	0.0000	1	(286.6675)	02/04/2025
TOTAL INFORICH CMN												402.7080	(11,456.0274)	0.0000		(11,053.3194)	
INFRONEER HOLDINGS INC. CMN																	
5076.T	01/17/2025	SDB3262741463	0	(1,800)	1,145.0000	(2,197,800.00)	(2,061,000.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(14.1164)	0.0000	1	(0.4479)	02/04/2025
5076.T	01/17/2025	SDB3262741463	0	(400)	1,145.0000	(488,400.00)	(458,000.00)	0.0000	0.2270	(25.00)	0.00	3.0374	(3.1370)	0.0000	1	(0.0995)	02/04/2025
5076.T	01/17/2025	SDB3262741463	0	(900)	1,145.0000	(1,098,900.00)	(1,030,500.00)	0.0000	0.2270	(25.00)	0.00	6.8343	(7.0582)	0.0000	1	(0.2240)	02/04/2025
5076.T	01/17/2025	SDB3262741463	0	(1,100)	1,145.0000	(1,343,100.00)	(1,259,500.00)	0.0000	0.2270	(25.00)	0.00	8.3530	(8.6267)	0.0000	1	(0.2737)	02/04/2025
5076.T	01/17/2025	SDB3262741463	0	(800)	1,145.0000	(976,800.00)	(916,000.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.2740)	0.0000	1	(0.1991)	02/04/2025
5076.T	01/17/2025	SDB3262741463	0	(800)	1,145.0000	(976,800.00)	(916,000.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.2740)	0.0000	1	(0.1991)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(1,800)	1,160.0000	(2,197,800.00)	(2,088,000.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(14.3014)	0.0000	1	(0.6329)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(400)	1,160.0000	(488,400.00)	(464,000.00)	0.0000	0.2270	(25.00)	0.00	3.0374	(3.1781)	0.0000	1	(0.1406)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(900)	1,160.0000	(1,098,900.00)	(1,044,000.00)	0.0000	0.2270	(25.00)	0.00	6.8343	(7.1507)	0.0000	1	(0.3164)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(1,100)	1,160.0000	(1,343,100.00)	(1,276,000.00)	0.0000	0.2270	(25.00)	0.00	8.3530	(8.7397)	0.0000	1	(0.3867)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(800)	1,160.0000	(976,800.00)	(928,000.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.3562)	0.0000	1	(0.2813)	02/04/2025
5076.T	01/16/2025	SDB3262741463	0	(1,300)	1,160.0000	(1,587,300.00)	(1,508,000.00)	0.0000	0.2270	(25.00)	0.00	9.8717	(10.3288)	0.0000	1	(0.4571)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(1,800)	1,176.5000	(2,197,800.00)	(2,117,700.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(14.5048)	0.0000	1	(0.8363)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(400)	1,176.5000	(488,400.00)	(470,600.00)	0.0000	0.2270	(25.00)	0.00	3.0374	(3.2233)	0.0000	1	(0.1858)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(900)	1,176.5000	(1,098,900.00)	(1,058,850.00)	0.0000	0.2270	(25.00)	0.00	6.8343	(7.2524)	0.0000	1	(0.4181)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(1,100)	1,176.5000	(1,343,100.00)	(1,294,150.00)	0.0000	0.2270	(25.00)	0.00	8.3530	(8.8640)	0.0000	1	(0.5111)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(800)	1,176.5000	(976,800.00)	(941,200.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.4466)	0.0000	1	(0.3717)	02/04/2025
5076.T	01/15/2025	SDB3262741463	0	(1,300)	1,176.5000	(1,587,300.00)	(1,529,450.00)	0.0000	0.2270	(25.00)	0.00	9.8717	(10.4757)	0.0000	1	(0.6040)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(1,800)	1,180.5000	(2,197,800.00)	(2,124,900.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(14.5541)	0.0000	1	(0.8856)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(400)	1,180.5000	(488,400.00)	(472,200.00)	0.0000	0.2270	(25.00)	0.00	3.0374	(3.2342)	0.0000	1	(0.1968)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(900)	1,180.5000	(1,098,900.00)	(1,062,450.00)	0.0000	0.2270	(25.00)	0.00	6.8343	(7.2771)	0.0000	1	(0.4428)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(1,100)	1,180.5000	(1,343,100.00)	(1,298,550.00)	0.0000	0.2270	(25.00)	0.00	8.3530	(8.8942)	0.0000	1	(0.5412)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(800)	1,180.5000	(976,800.00)	(944,400.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.4685)	0.0000	1	(0.3936)	02/04/2025
5076.T	01/14/2025	SDB3262741463	0	(1,800)	1,180.5000	(2,197,800.00)	(2,124,900.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(14.5541)	0.0000	1	(0.8856)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(1,800)	1,193.0000	(2,197,800.00)	(2,147,400.00)	0.0000	0.2270	(25.00)	0.00	54.6740	(58.8329)	0.0000	4	(4.1588)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(400)	1,193.0000	(488,400.00)	(477,200.00)	0.0000	0.2270	(25.00)	0.00	12.1498	(13.0740)	0.0000	4	(0.9242)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(900)	1,193.0000	(1,098,900.00)	(1,073,700.00)	0.0000	0.2270	(25.00)	0.00	27.3370	(29.4164)	0.0000	4	(2.0794)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(1,100)	1,193.0000	(1,343,100.00)	(1,312,300.00)	0.0000	0.2270	(25.00)	0.00	33.4119	(35.9534)	0.0000	4	(2.5415)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(800)	1,193.0000	(976,800.00)	(954,400.00)	0.0000	0.2270	(25.00)	0.00	24.2996	(26.1479)	0.0000	4	(1.8484)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(1,800)	1,193.0000	(2,197,800.00)	(2,147,400.00)	0.0000	0.2270	(25.00)	0.00	54.6740	(58.8329)	0.0000	4	(4.1588)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(700)	1,193.0000	(854,700.00)	(835,100.00)	0.0000	0.2270	(25.00)	0.00	21.2621	(22.8795)	0.0000	4	(1.6173)	02/04/2025
5076.T	01/13/2025	SDB3262741463	0	(200)	1,193.0000	(244,200.00)	(238,600.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.5370)	0.0000	4	(0.4621)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
INFONEER HOLDINGS INC. CMN (Cont.)																	
5076.T	01/13/2025	SDB3262741463	0	(300)	1,193.0000	(366,300.00)	(357,900.00)	0.0000	0.2270	(25.00)	0.00	9.1123	(9.8055)	0.0000	4	(0.6931)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(1,800)	1,199.5000	(2,197,800.00)	(2,159,100.00)	0.0000	0.2320	(25.00)	0.00	13.9696	(14.7884)	0.0000	1	(0.8188)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(400)	1,199.5000	(488,400.00)	(479,800.00)	0.0000	0.2320	(25.00)	0.00	3.1044	(3.2863)	0.0000	1	(0.1820)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(900)	1,199.5000	(1,098,900.00)	(1,079,550.00)	0.0000	0.2320	(25.00)	0.00	6.9848	(7.3942)	0.0000	1	(0.4094)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(1,100)	1,199.5000	(1,343,100.00)	(1,319,450.00)	0.0000	0.2320	(25.00)	0.00	8.5370	(9.0373)	0.0000	1	(0.5004)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(800)	1,199.5000	(976,800.00)	(959,600.00)	0.0000	0.2320	(25.00)	0.00	6.2087	(6.5726)	0.0000	1	(0.3639)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(1,800)	1,199.5000	(2,197,800.00)	(2,159,100.00)	0.0000	0.2320	(25.00)	0.00	13.9696	(14.7884)	0.0000	1	(0.8188)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(700)	1,199.5000	(854,700.00)	(839,650.00)	0.0000	0.2320	(25.00)	0.00	5.4326	(5.7510)	0.0000	1	(0.3184)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(200)	1,199.5000	(244,200.00)	(239,900.00)	0.0000	0.2320	(25.00)	0.00	1.5522	(1.6432)	0.0000	1	(0.0910)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(1,300)	1,199.5000	(1,587,300.00)	(1,559,350.00)	0.0000	0.2320	(25.00)	0.00	10.0891	(10.6805)	0.0000	1	(0.5913)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(2,800)	1,199.5000	(3,418,800.00)	(3,358,600.00)	0.0000	0.2320	(25.00)	0.00	21.7305	(23.0041)	0.0000	1	(1.2737)	02/04/2025
5076.T	01/09/2025	SDB3262741463	0	(100)	1,199.5000	(122,100.00)	(119,950.00)	0.0000	0.2320	(25.00)	0.00	0.7761	(0.8216)	0.0000	1	(0.0455)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(1,800)	1,205.5000	(2,197,800.00)	(2,169,900.00)	0.0000	0.2310	(25.00)	0.00	13.9094	(14.8623)	0.0000	1	(0.9530)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(400)	1,205.5000	(488,400.00)	(482,200.00)	0.0000	0.2310	(25.00)	0.00	3.0910	(3.3027)	0.0000	1	(0.2118)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(900)	1,205.5000	(1,098,900.00)	(1,084,950.00)	0.0000	0.2310	(25.00)	0.00	6.9547	(7.4312)	0.0000	1	(0.4765)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(1,100)	1,205.5000	(1,343,100.00)	(1,326,050.00)	0.0000	0.2310	(25.00)	0.00	8.5002	(9.0825)	0.0000	1	(0.5824)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(800)	1,205.5000	(976,800.00)	(964,400.00)	0.0000	0.2310	(25.00)	0.00	6.1819	(6.6055)	0.0000	1	(0.4235)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(1,800)	1,205.5000	(2,197,800.00)	(2,169,900.00)	0.0000	0.2310	(25.00)	0.00	13.9094	(14.8623)	0.0000	1	(0.9530)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(700)	1,205.5000	(854,700.00)	(843,850.00)	0.0000	0.2310	(25.00)	0.00	5.4092	(5.7798)	0.0000	1	(0.3706)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(200)	1,205.5000	(244,200.00)	(241,100.00)	0.0000	0.2310	(25.00)	0.00	1.5455	(1.6514)	0.0000	1	(0.1059)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(1,300)	1,205.5000	(1,587,300.00)	(1,567,150.00)	0.0000	0.2310	(25.00)	0.00	10.0457	(10.7339)	0.0000	1	(0.6883)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(2,800)	1,205.5000	(3,418,800.00)	(3,375,400.00)	0.0000	0.2310	(25.00)	0.00	21.6368	(23.1192)	0.0000	1	(1.4824)	02/04/2025
5076.T	01/08/2025	SDB3262741463	0	(1,300)	1,205.5000	(1,587,300.00)	(1,567,150.00)	0.0000	0.2310	(25.00)	0.00	10.0457	(10.7339)	0.0000	1	(0.6883)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(1,800)	1,221.0000	(2,197,800.00)	(2,197,800.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(15.0534)	0.0000	1	(1.3849)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(400)	1,221.0000	(488,400.00)	(488,400.00)	0.0000	0.2270	(25.00)	0.00	3.0374	(3.3452)	0.0000	1	(0.3078)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(900)	1,221.0000	(1,098,900.00)	(1,098,900.00)	0.0000	0.2270	(25.00)	0.00	6.8343	(7.5267)	0.0000	1	(0.6925)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(1,100)	1,221.0000	(1,343,100.00)	(1,343,100.00)	0.0000	0.2270	(25.00)	0.00	8.3530	(9.1993)	0.0000	1	(0.8463)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(800)	1,221.0000	(976,800.00)	(976,800.00)	0.0000	0.2270	(25.00)	0.00	6.0749	(6.6904)	0.0000	1	(0.6155)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(1,800)	1,221.0000	(2,197,800.00)	(2,197,800.00)	0.0000	0.2270	(25.00)	0.00	13.6685	(15.0534)	0.0000	1	(1.3849)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(700)	1,221.0000	(854,700.00)	(854,700.00)	0.0000	0.2270	(25.00)	0.00	5.3155	(5.8541)	0.0000	1	(0.5386)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(200)	1,221.0000	(244,200.00)	(244,200.00)	0.0000	0.2270	(25.00)	0.00	1.5187	(1.6726)	0.0000	1	(0.1539)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(1,300)	1,221.0000	(1,587,300.00)	(1,587,300.00)	0.0000	0.2270	(25.00)	0.00	9.8717	(10.8719)	0.0000	1	(1.0002)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(2,800)	1,221.0000	(3,418,800.00)	(3,418,800.00)	0.0000	0.2270	(25.00)	0.00	21.2621	(23.4164)	0.0000	1	(2.1543)	02/04/2025
5076.T	01/07/2025	SDB3262741463	0	(1,700)	1,221.0000	(2,075,700.00)	(2,075,700.00)	0.0000	0.2270	(25.00)	0.00	12.9091	(14.2171)	0.0000	1	(1.3080)	02/04/2025
TOTAL INFONEER HOLDINGS INC. CMN												730.4524	(781.6024)	0.0000		(51.1500)	
INSTITUTE FOR Q-SHU PIONEERS O CMN																	
5595.T	01/17/2025	SDB3262936528	0	(300)	966.0000	(289,381.19)	(289,800.00)	0.0000	0.2270	(2,311.64)	0.00	1.7997	(183.5382)	0.0000	1	(181.7385)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(200)	966.0000	(232,984.86)	(193,200.00)	0.0000	0.2270	(2,311.64)	0.00	1.4490	(122.3588)	0.0000	1	(120.9098)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(800)	966.0000	(916,040.45)	(772,800.00)	0.0000	0.2270	(2,311.64)	0.00	5.6970	(489.4352)	0.0000	1	(483.7381)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(400)	966.0000	(458,270.21)	(386,400.00)	0.0000	0.2270	(2,311.64)	0.00	2.8501	(244.7176)	0.0000	1	(241.8675)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(600)	966.0000	(691,555.05)	(579,600.00)	0.0000	0.2270	(2,311.64)	0.00	4.3009	(367.0764)	0.0000	1	(362.7755)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(1,000)	966.0000	(1,143,525.67)	(966,000.00)	0.0000	0.2270	(2,311.64)	0.00	7.1118	(611.7939)	0.0000	1	(604.6822)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(1,700)	966.0000	(1,883,600.00)	(1,642,200.00)	0.0000	0.2270	(2,311.64)	0.00	11.7144	(1,040.0497)	0.0000	1	(1,028.3353)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(500)	966.0000	(554,000.00)	(483,000.00)	0.0000	0.2270	(2,311.64)	0.00	3.4454	(305.8970)	0.0000	1	(302.4515)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(1,200)	966.0000	(1,329,600.00)	(1,159,200.00)	0.0000	0.2270	(2,311.64)	0.00	8.2690	(734.1527)	0.0000	1	(725.8837)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(800)	966.0000	(886,400.00)	(772,800.00)	0.0000	0.2270	(2,311.64)	0.00	5.5127	(489.4352)	0.0000	1	(483.9225)	02/04/2025
5595.T	01/17/2025	SDB3262936528	0	(100)	966.0000	(110,800.00)	(96,600.00)	0.0000	0.2270	(2,311.64)	0.00	0.6891	(61.1794)	0.0000	1	(60.4903)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(200)	1,161.0000	(232,984.86)	(232,200.00)	0.0000	0.2270	(2,311.64)	0.00	1.4490	(147.0585)	0.0000	1	(145.6096)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(800)	1,161.0000	(916,040.45)	(828,800.00)	0.0000	0.2270	(2,311.64)	0.00	5.6970	(588.2342)	0.0000	1	(582.5372)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(400)	1,161.0000	(458,270.21)	(464,400.00)	0.0000	0.2270	(2,311.64)	0.00	2.8501	(294.1171)	0.0000	1	(291.2670)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(600)	1,161.0000	(691,555.05)	(696,600.00)	0.0000	0.2270	(2,311.64)	0.00	4.3009	(441.1756)	0.0000	1	(436.8747)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(1,000)	1,161.0000	(1,143,525.67)	(1,161,000.00)	0.0000	0.2270	(2,311.64)	0.00	7.1118	(735.2927)	0.0000	1	(728.1809)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
INSTITUTE FOR Q-SHU PIONEERS O CMN (Cont.)																	
5595.T	01/16/2025	SDB3262936528	0	(1,700)	1,161.0000	(1,883,600.00)	(1,973,700.00)	0.0000	0.2270	(2,311.64)	0.00	11.7144	(1,249.9976)	0.0000	1	(1,238.2832)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(500)	1,161.0000	(554,000.00)	(580,500.00)	0.0000	0.2270	(2,311.64)	0.00	3.4454	(367.6464)	0.0000	1	(364.2009)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(1,200)	1,161.0000	(1,329,600.00)	(1,393,200.00)	0.0000	0.2270	(2,311.64)	0.00	8.2690	(882.3513)	0.0000	1	(874.0823)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(800)	1,161.0000	(886,400.00)	(928,800.00)	0.0000	0.2270	(2,311.64)	0.00	5.5127	(588.2342)	0.0000	1	(582.7215)	02/04/2025
5595.T	01/16/2025	SDB3262936528	0	(100)	1,161.0000	(110,800.00)	(116,100.00)	0.0000	0.2270	(2,311.64)	0.00	0.6891	(73.5293)	0.0000	1	(72.8402)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(800)	1,169.0000	(916,040.45)	(935,200.00)	0.0000	0.2270	(2,312.68)	0.00	5.6970	(592.5519)	0.0000	1	(586.8549)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(400)	1,169.0000	(458,270.21)	(467,600.00)	0.0000	0.2270	(2,312.68)	0.00	2.8501	(296.2760)	0.0000	1	(293.4259)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(600)	1,169.0000	(691,555.05)	(701,400.00)	0.0000	0.2270	(2,312.68)	0.00	4.3009	(444.4140)	0.0000	1	(440.1131)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(1,000)	1,169.0000	(1,143,525.67)	(1,169,000.00)	0.0000	0.2270	(2,312.68)	0.00	7.1118	(740.6899)	0.0000	1	(733.5781)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(1,700)	1,169.0000	(1,883,600.00)	(1,987,300.00)	0.0000	0.2270	(2,312.68)	0.00	11.7144	(1,259.1729)	0.0000	1	(1,247.4584)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(500)	1,169.0000	(554,000.00)	(584,500.00)	0.0000	0.2270	(2,312.68)	0.00	3.4454	(370.3450)	0.0000	1	(366.8995)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(1,200)	1,169.0000	(1,329,600.00)	(1,402,800.00)	0.0000	0.2270	(2,312.68)	0.00	8.2690	(888.8279)	0.0000	1	(880.5589)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(800)	1,169.0000	(886,400.00)	(935,200.00)	0.0000	0.2270	(2,312.68)	0.00	5.5127	(592.5519)	0.0000	1	(587.0393)	02/04/2025
5595.T	01/15/2025	SDB3262936528	0	(100)	1,169.0000	(110,800.00)	(116,900.00)	0.0000	0.2270	(2,312.68)	0.00	0.6891	(74.0690)	0.0000	1	(73.3799)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(400)	1,145.0000	(458,270.21)	(458,000.00)	0.0000	0.2270	(2,317.46)	0.00	2.8501	(290.7936)	0.0000	1	(287.9436)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(600)	1,145.0000	(691,555.05)	(687,000.00)	0.0000	0.2270	(2,317.46)	0.00	4.3009	(436.1905)	0.0000	1	(431.8896)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(1,000)	1,145.0000	(1,143,525.67)	(1,145,000.00)	0.0000	0.2270	(2,317.46)	0.00	7.1118	(726.9841)	0.0000	1	(719.8723)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(1,700)	1,145.0000	(1,883,600.00)	(1,946,500.00)	0.0000	0.2270	(2,317.46)	0.00	11.7144	(1,235.8730)	0.0000	1	(1,224.1586)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(500)	1,145.0000	(554,000.00)	(572,500.00)	0.0000	0.2270	(2,317.46)	0.00	3.4454	(363.4921)	0.0000	1	(360.0466)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(1,200)	1,145.0000	(1,329,600.00)	(1,374,000.00)	0.0000	0.2270	(2,317.46)	0.00	8.2690	(872.3809)	0.0000	1	(864.1119)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(800)	1,145.0000	(886,400.00)	(916,000.00)	0.0000	0.2270	(2,317.46)	0.00	5.5127	(581.5873)	0.0000	1	(576.0746)	02/04/2025
5595.T	01/14/2025	SDB3262936528	0	(100)	1,145.0000	(110,800.00)	(114,500.00)	0.0000	0.2270	(2,317.46)	0.00	0.6891	(72.6984)	0.0000	1	(72.0093)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(600)	1,184.0000	(691,555.05)	(710,400.00)	0.0000	0.2270	(2,320.34)	0.00	17.2036	(1,806.4315)	0.0000	4	(1,789.2279)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(1,000)	1,184.0000	(1,143,525.67)	(1,184,000.00)	0.0000	0.2270	(2,320.34)	0.00	28.4472	(3,010.7192)	0.0000	4	(2,982.2720)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(1,700)	1,184.0000	(1,883,600.00)	(2,012,800.00)	0.0000	0.2270	(2,320.34)	0.00	46.8578	(5,118.2226)	0.0000	4	(5,071.3648)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(500)	1,184.0000	(554,000.00)	(592,000.00)	0.0000	0.2270	(2,320.34)	0.00	13.7817	(1,505.3596)	0.0000	4	(1,491.5779)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(1,200)	1,184.0000	(1,329,600.00)	(1,420,800.00)	0.0000	0.2270	(2,320.34)	0.00	33.0761	(3,612.8630)	0.0000	4	(3,579.7869)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(800)	1,184.0000	(886,400.00)	(947,200.00)	0.0000	0.2270	(2,320.34)	0.00	22.0507	(2,408.5753)	0.0000	4	(2,386.5246)	02/04/2025
5595.T	01/13/2025	SDB3262936528	0	(100)	1,184.0000	(110,800.00)	(118,400.00)	0.0000	0.2270	(2,320.34)	0.00	2.7563	(301.0719)	0.0000	4	(298.3156)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(1,000)	1,152.0000	(1,143,525.67)	(1,152,000.00)	0.0000	0.2320	(2,325.47)	0.00	7.2684	(733.9571)	0.0000	1	(726.6886)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(1,700)	1,152.0000	(1,883,600.00)	(1,958,400.00)	0.0000	0.2320	(2,325.47)	0.00	11.9725	(1,247.7270)	0.0000	1	(1,235.7545)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(500)	1,152.0000	(554,000.00)	(576,000.00)	0.0000	0.2320	(2,325.47)	0.00	3.5213	(366.9785)	0.0000	1	(363.4572)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(1,200)	1,152.0000	(1,329,600.00)	(1,382,400.00)	0.0000	0.2320	(2,325.47)	0.00	8.4512	(880.7485)	0.0000	1	(872.2973)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(800)	1,152.0000	(886,400.00)	(921,600.00)	0.0000	0.2320	(2,325.47)	0.00	5.6341	(587.1657)	0.0000	1	(581.5315)	02/04/2025
5595.T	01/09/2025	SDB3262936528	0	(100)	1,152.0000	(110,800.00)	(115,200.00)	0.0000	0.2320	(2,325.47)	0.00	0.7043	(73.3957)	0.0000	1	(72.6914)	02/04/2025
5595.T	01/08/2025	SDB3262936528	0	(1,700)	1,135.0000	(1,883,600.00)	(1,929,500.00)	0.0000	0.2310	(2,337.21)	0.00	11.9209	(1,235.5193)	0.0000	1	(1,223.5984)	02/04/2025
5595.T	01/08/2025	SDB3262936528	0	(500)	1,135.0000	(554,000.00)	(567,500.00)	0.0000	0.2310	(2,337.21)	0.00	3.5061	(363.3880)	0.0000	1	(359.8819)	02/04/2025
5595.T	01/08/2025	SDB3262936528	0	(1,200)	1,135.0000	(1,329,600.00)	(1,362,000.00)	0.0000	0.2310	(2,337.21)	0.00	8.4147	(872.1313)	0.0000	1	(863.7165)	02/04/2025
5595.T	01/08/2025	SDB3262936528	0	(800)	1,135.0000	(886,400.00)	(908,000.00)	0.0000	0.2310	(2,337.21)	0.00	5.6098	(581.4208)	0.0000	1	(575.8110)	02/04/2025
5595.T	01/08/2025	SDB3262936528	0	(100)	1,135.0000	(110,800.00)	(113,500.00)	0.0000	0.2310	(2,337.21)	0.00	0.7012	(72.6776)	0.0000	1	(71.9764)	02/04/2025
5595.T	01/07/2025	SDB3262936528	0	(1,700)	1,108.0000	(1,883,600.00)	(1,883,600.00)	0.0000	0.2270	(2,337.21)	0.00	11.7144	(1,206.1281)	0.0000	1	(1,194.4136)	02/04/2025
5595.T	01/07/2025	SDB3262936528	0	(500)	1,108.0000	(554,000.00)	(554,000.00)	0.0000	0.2270	(2,337.21)	0.00	3.4454	(354.7435)	0.0000	1	(351.2981)	02/04/2025
5595.T	01/07/2025	SDB3262936528	0	(1,200)	1,108.0000	(1,329,600.00)	(1,329,600.00)	0.0000	0.2270	(2,337.21)	0.00	8.2690	(851.3845)	0.0000	1	(843.1155)	02/04/2025
5595.T	01/07/2025	SDB3262936528	0	(800)	1,108.0000	(886,400.00)	(886,400.00)	0.0000	0.2270	(2,337.21)	0.00	5.5127	(567.5897)	0.0000	1	(562.0770)	02/04/2025
5595.T	01/07/2025	SDB3262936528	0	(100)	1,108.0000	(110,800.00)	(110,800.00)	0.0000	0.2270	(2,337.21)	0.00	0.6891	(70.9487)	0.0000	1	(70.2596)	02/04/2025
TOTAL INSTITUTE FOR Q-SHU PIONEERS O CMN												458.8709	(47,685.3165)	0.0000		(47,226.4456)	
ISETAN MITSUKOSHI HOLDINGS CMN																	
3099.T	01/13/2025	SDB3264328897	0	(500)	2,586.5000	(1,376,250.00)	(1,293,250.00)	0.0000	0.2270	(25.00)	0.00	34.2366	(35.4315)	0.0000	4	(1.1949)	02/04/2025
3099.T	01/13/2025	SDB3264328897	0	(2,200)	2,586.5000	(6,055,500.00)	(5,690,300.00)	0.0000	0.2270	(25.00)	0.00	150.6409	(155.8986)	0.0000	4	(5.2577)	02/04/2025
3099.T	01/09/2025	SDB3264328897	0	(500)	2,687.0000	(1,376,250.00)	(1,343,500.00)	0.0000	0.2320	(25.00)	0.00	8.7477	(9.2021)	0.0000	1	(0.4544)	02/04/2025
3099.T	01/09/2025	SDB3264328897	0	(3,900)	2,687.0000	(10,734,750.00)	(10,479,300.00)	0.0000	0.2320	(25.00)	0.00	68.2318	(71.7760)	0.0000	1	(3.5442)	02/04/2025
3099.T	01/09/2025	SDB3264328897	0	(1,000)	2,687.0000	(2,752,500.00)	(2,687,000.00)	0.0000	0.2320	(25.00)	0.00	17.4953	(18.4041)	0.0000	1	(0.9088)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ISETAN MITSUKOSHI HOLDINGS CMN (Cont.)																	
3099.T	01/08/2025	SDB3264328897	0	(500)	2,683.0000	(1,376,250.00)	(1,341,500.00)	0.0000	0.2310	(25.00)	0.00	8.7100	(9.1884)	0.0000	1	(0.4784)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(3,900)	2,683.0000	(10,734,750.00)	(10,463,700.00)	0.0000	0.2310	(25.00)	0.00	67.9377	(71.6692)	0.0000	1	(3.7314)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(1,200)	2,683.0000	(3,303,000.00)	(3,219,600.00)	0.0000	0.2310	(25.00)	0.00	20.9039	(22.0521)	0.0000	1	(1.1481)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(900)	2,683.0000	(2,477,250.00)	(2,414,700.00)	0.0000	0.2310	(25.00)	0.00	15.6779	(16.5390)	0.0000	1	(0.8611)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(1,000)	2,683.0000	(2,752,500.00)	(2,683,000.00)	0.0000	0.2310	(25.00)	0.00	17.4199	(18.3767)	0.0000	1	(0.9568)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(300)	2,683.0000	(825,750.00)	(804,900.00)	0.0000	0.2310	(25.00)	0.00	5.2260	(5.5130)	0.0000	1	(0.2870)	02/04/2025
3099.T	01/08/2025	SDB3264328897	0	(500)	2,683.0000	(1,376,250.00)	(1,341,500.00)	0.0000	0.2310	(25.00)	0.00	8.7100	(9.1884)	0.0000	1	(0.4784)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(500)	2,752.5000	(1,376,250.00)	(1,376,250.00)	0.0000	0.2270	(25.00)	0.00	8.5591	(9.4264)	0.0000	1	(0.8672)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(3,900)	2,752.5000	(10,734,750.00)	(10,734,750.00)	0.0000	0.2270	(25.00)	0.00	66.7613	(73.5257)	0.0000	1	(6.7644)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(1,200)	2,752.5000	(3,303,000.00)	(3,303,000.00)	0.0000	0.2270	(25.00)	0.00	20.5419	(22.6233)	0.0000	1	(2.0813)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(900)	2,752.5000	(2,477,250.00)	(2,477,250.00)	0.0000	0.2270	(25.00)	0.00	15.4065	(16.9675)	0.0000	1	(1.5610)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(1,000)	2,752.5000	(2,752,500.00)	(2,752,500.00)	0.0000	0.2270	(25.00)	0.00	17.1183	(18.8527)	0.0000	1	(1.7345)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(300)	2,752.5000	(825,750.00)	(825,750.00)	0.0000	0.2270	(25.00)	0.00	5.1355	(5.6558)	0.0000	1	(0.5203)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(1,500)	2,752.5000	(4,128,750.00)	(4,128,750.00)	0.0000	0.2270	(25.00)	0.00	25.6774	(28.2791)	0.0000	1	(2.6017)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(1,400)	2,752.5000	(3,853,500.00)	(3,853,500.00)	0.0000	0.2270	(25.00)	0.00	23.9656	(26.3938)	0.0000	1	(2.4282)	02/04/2025
3099.T	01/07/2025	SDB3264328897	0	(400)	2,752.5000	(1,101,000.00)	(1,101,000.00)	0.0000	0.2270	(25.00)	0.00	6.8473	(7.5411)	0.0000	1	(0.6938)	02/04/2025
TOTAL ISETAN MITSUKOSHI HOLDINGS CMN												613.9508	(652.5045)	0.0000		(38.5537)	
ITO EN, LTD.																	
2593.T	01/17/2025	SDB3262681149	0	(2,000)	3,373.0000	(6,747,561.38)	(6,746,000.00)	0.0000	0.2270	(25.00)	0.00	41.9643	(46.2055)	0.0000	1	(4.2412)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(300)	3,373.0000	(1,021,433.60)	(1,011,900.00)	0.0000	0.2270	(25.00)	0.00	6.3525	(6.9308)	0.0000	1	(0.5783)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(100)	3,373.0000	(341,977.77)	(337,300.00)	0.0000	0.2270	(25.00)	0.00	2.1268	(2.3103)	0.0000	1	(0.1835)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(200)	3,373.0000	(697,054.69)	(674,600.00)	0.0000	0.2270	(25.00)	0.00	4.3351	(4.6205)	0.0000	1	(0.2854)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(2,400)	3,373.0000	(8,493,600.00)	(8,095,200.00)	0.0000	0.2270	(25.00)	0.00	52.8232	(55.4466)	0.0000	1	(2.6234)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(2,000)	3,373.0000	(7,078,000.00)	(6,746,000.00)	0.0000	0.2270	(25.00)	0.00	44.0193	(46.2055)	0.0000	1	(2.1861)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(500)	3,373.0000	(1,769,500.00)	(1,686,500.00)	0.0000	0.2270	(25.00)	0.00	11.0048	(11.5514)	0.0000	1	(0.5465)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(800)	3,373.0000	(2,831,200.00)	(2,698,400.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(18.4822)	0.0000	1	(0.8745)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,000)	3,373.0000	(3,539,000.00)	(3,373,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.1027)	0.0000	1	(1.0931)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(100)	3,373.0000	(353,900.00)	(337,300.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3103)	0.0000	1	(0.1093)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,600)	3,373.0000	(5,662,400.00)	(5,396,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(36.9644)	0.0000	1	(1.7489)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,000)	3,373.0000	(3,539,000.00)	(3,373,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.1027)	0.0000	1	(1.0931)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(5,200)	3,373.0000	(18,402,800.00)	(17,539,600.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(120.1342)	0.0000	1	(5.6840)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(300)	3,373.0000	(1,061,700.00)	(1,011,900.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(6.9308)	0.0000	1	(0.3279)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,300)	3,373.0000	(4,600,700.00)	(4,384,900.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.0336)	0.0000	1	(1.4210)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(700)	3,373.0000	(2,477,300.00)	(2,361,100.00)	0.0000	0.2270	(25.00)	0.00	15.4068	(16.1719)	0.0000	1	(0.7651)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(300)	3,373.0000	(1,061,700.00)	(1,011,900.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(6.9308)	0.0000	1	(0.3279)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,300)	3,373.0000	(4,600,700.00)	(4,384,900.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.0336)	0.0000	1	(1.4210)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(200)	3,373.0000	(707,800.00)	(674,600.00)	0.0000	0.2270	(25.00)	0.00	4.4019	(4.6205)	0.0000	1	(0.2186)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(100)	3,373.0000	(353,900.00)	(337,300.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3103)	0.0000	1	(0.1093)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(1,600)	3,373.0000	(5,662,400.00)	(5,396,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(36.9644)	0.0000	1	(1.7489)	02/04/2025
2593.T	01/17/2025	SDB3262681149	0	(400)	3,373.0000	(1,415,600.00)	(1,349,200.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.2411)	0.0000	1	(0.4372)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(300)	3,379.0000	(1,021,433.60)	(1,013,700.00)	0.0000	0.2270	(25.00)	0.00	6.3525	(6.9432)	0.0000	1	(0.5907)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(100)	3,379.0000	(341,977.77)	(337,900.00)	0.0000	0.2270	(25.00)	0.00	2.1268	(2.3144)	0.0000	1	(0.1876)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(200)	3,379.0000	(697,054.69)	(675,800.00)	0.0000	0.2270	(25.00)	0.00	4.3351	(4.6288)	0.0000	1	(0.2937)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(2,400)	3,379.0000	(8,493,600.00)	(8,109,600.00)	0.0000	0.2270	(25.00)	0.00	52.8232	(55.5452)	0.0000	1	(2.7220)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(2,000)	3,379.0000	(7,078,000.00)	(6,758,000.00)	0.0000	0.2270	(25.00)	0.00	44.0193	(46.2877)	0.0000	1	(2.2683)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(500)	3,379.0000	(1,769,500.00)	(1,689,500.00)	0.0000	0.2270	(25.00)	0.00	11.0048	(11.5719)	0.0000	1	(0.5671)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(800)	3,379.0000	(2,831,200.00)	(2,703,200.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(18.5151)	0.0000	1	(0.9073)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,000)	3,379.0000	(3,539,000.00)	(3,379,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.1438)	0.0000	1	(1.1342)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(100)	3,379.0000	(353,900.00)	(337,900.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3144)	0.0000	1	(0.1134)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,600)	3,379.0000	(5,662,400.00)	(5,406,400.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.0301)	0.0000	1	(1.8147)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,000)	3,379.0000	(3,539,000.00)	(3,379,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.1438)	0.0000	1	(1.1342)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(5,200)	3,379.0000	(18,402,800.00)	(17,570,800.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(120.3479)	0.0000	1	(5.8977)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ITO EN, LTD. (Cont.)																	
2593.T	01/16/2025	SDB3262681149	0	(300)	3,379.0000	(1,061,700.00)	(1,013,700.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(6.9432)	0.0000	1	(0.3402)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,300)	3,379.0000	(4,600,700.00)	(4,392,700.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.0870)	0.0000	1	(1.4744)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(700)	3,379.0000	(2,477,300.00)	(2,365,300.00)	0.0000	0.2270	(25.00)	0.00	15.4068	(16.2007)	0.0000	1	(0.7939)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(300)	3,379.0000	(1,061,700.00)	(1,013,700.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(6.9432)	0.0000	1	(0.3402)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,300)	3,379.0000	(4,600,700.00)	(4,392,700.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.0870)	0.0000	1	(1.4744)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(200)	3,379.0000	(707,800.00)	(675,800.00)	0.0000	0.2270	(25.00)	0.00	4.4019	(4.6288)	0.0000	1	(0.2268)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(100)	3,379.0000	(353,900.00)	(337,900.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3144)	0.0000	1	(0.1134)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(1,600)	3,379.0000	(5,662,400.00)	(5,406,400.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.0301)	0.0000	1	(1.8147)	02/04/2025
2593.T	01/16/2025	SDB3262681149	0	(400)	3,379.0000	(1,415,600.00)	(1,351,600.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.2575)	0.0000	1	(0.4537)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(100)	3,458.0000	(341,977.77)	(345,800.00)	0.0000	0.2270	(25.00)	0.00	2.1268	(2.3685)	0.0000	1	(0.2417)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(200)	3,458.0000	(697,054.69)	(691,600.00)	0.0000	0.2270	(25.00)	0.00	4.3351	(4.7370)	0.0000	1	(0.4019)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(2,400)	3,458.0000	(8,493,600.00)	(8,299,200.00)	0.0000	0.2270	(25.00)	0.00	52.8232	(56.8438)	0.0000	1	(4.0206)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(2,000)	3,458.0000	(7,078,000.00)	(6,916,000.00)	0.0000	0.2270	(25.00)	0.00	44.0193	(47.3699)	0.0000	1	(3.3505)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(500)	3,458.0000	(1,769,500.00)	(1,729,000.00)	0.0000	0.2270	(25.00)	0.00	11.0048	(11.8425)	0.0000	1	(0.8376)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(800)	3,458.0000	(2,831,200.00)	(2,766,400.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(18.9479)	0.0000	1	(1.3402)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,000)	3,458.0000	(3,539,000.00)	(3,458,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.6849)	0.0000	1	(1.6753)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(100)	3,458.0000	(353,900.00)	(345,800.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3685)	0.0000	1	(0.1675)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,600)	3,458.0000	(5,662,400.00)	(5,532,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.8959)	0.0000	1	(2.6804)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,000)	3,458.0000	(3,539,000.00)	(3,458,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.6849)	0.0000	1	(1.6753)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(5,200)	3,458.0000	(18,402,800.00)	(17,981,600.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(123.1616)	0.0000	1	(8.7114)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(300)	3,458.0000	(1,061,700.00)	(1,037,400.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.1055)	0.0000	1	(0.5026)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,300)	3,458.0000	(4,600,700.00)	(4,495,400.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.7904)	0.0000	1	(2.1778)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(700)	3,458.0000	(2,477,300.00)	(2,420,600.00)	0.0000	0.2270	(25.00)	0.00	15.4068	(16.5795)	0.0000	1	(1.1727)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(300)	3,458.0000	(1,061,700.00)	(1,037,400.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.1055)	0.0000	1	(0.5026)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,300)	3,458.0000	(4,600,700.00)	(4,495,400.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.7904)	0.0000	1	(2.1778)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(200)	3,458.0000	(707,800.00)	(691,600.00)	0.0000	0.2270	(25.00)	0.00	4.4019	(4.7370)	0.0000	1	(0.3351)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(100)	3,458.0000	(353,900.00)	(345,800.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3685)	0.0000	1	(0.1675)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(1,600)	3,458.0000	(5,662,400.00)	(5,532,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.8959)	0.0000	1	(2.6804)	02/04/2025
2593.T	01/15/2025	SDB3262681149	0	(400)	3,458.0000	(1,415,600.00)	(1,383,200.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.4740)	0.0000	1	(0.6701)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(100)	3,428.0000	(341,977.77)	(342,800.00)	0.0000	0.2270	(25.00)	0.00	2.1268	(2.3479)	0.0000	1	(0.2211)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(200)	3,428.0000	(697,054.69)	(685,600.00)	0.0000	0.2270	(25.00)	0.00	4.3351	(4.6959)	0.0000	1	(0.3608)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(2,400)	3,428.0000	(8,493,600.00)	(8,227,200.00)	0.0000	0.2270	(25.00)	0.00	52.8232	(56.3507)	0.0000	1	(3.5275)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(2,000)	3,428.0000	(7,078,000.00)	(6,856,000.00)	0.0000	0.2270	(25.00)	0.00	44.0193	(46.9589)	0.0000	1	(2.9396)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(500)	3,428.0000	(1,769,500.00)	(1,714,000.00)	0.0000	0.2270	(25.00)	0.00	11.0048	(11.7397)	0.0000	1	(0.7349)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(800)	3,428.0000	(2,831,200.00)	(2,742,400.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(18.7836)	0.0000	1	(1.1758)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,000)	3,428.0000	(3,539,000.00)	(3,428,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.4795)	0.0000	1	(1.4698)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(100)	3,428.0000	(353,900.00)	(342,800.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3479)	0.0000	1	(0.1470)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,600)	3,428.0000	(5,662,400.00)	(5,484,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.5671)	0.0000	1	(2.3516)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,000)	3,428.0000	(3,539,000.00)	(3,428,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(23.4795)	0.0000	1	(1.4698)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(5,200)	3,428.0000	(18,402,800.00)	(17,825,600.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(122.0932)	0.0000	1	(7.6429)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(300)	3,428.0000	(1,061,700.00)	(1,028,400.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.0438)	0.0000	1	(0.4409)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,300)	3,428.0000	(4,600,700.00)	(4,456,400.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.5233)	0.0000	1	(1.9107)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(700)	3,428.0000	(2,477,300.00)	(2,399,600.00)	0.0000	0.2270	(25.00)	0.00	15.4068	(16.4356)	0.0000	1	(1.0288)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(300)	3,428.0000	(1,061,700.00)	(1,028,400.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.0438)	0.0000	1	(0.4409)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,300)	3,428.0000	(4,600,700.00)	(4,456,400.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(30.5233)	0.0000	1	(1.9107)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(200)	3,428.0000	(707,800.00)	(685,600.00)	0.0000	0.2270	(25.00)	0.00	4.4019	(4.6959)	0.0000	1	(0.2940)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(100)	3,428.0000	(353,900.00)	(342,800.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.3479)	0.0000	1	(0.1470)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(1,600)	3,428.0000	(5,662,400.00)	(5,484,800.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.5671)	0.0000	1	(2.3516)	02/04/2025
2593.T	01/14/2025	SDB3262681149	0	(400)	3,428.0000	(1,415,600.00)	(1,371,200.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.3918)	0.0000	1	(0.5879)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(200)	3,420.0000	(697,054.69)	(684,000.00)	0.0000	0.2270	(25.00)	0.00	17.3404	(18.7397)	0.0000	4	(1.3993)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(2,400)	3,420.0000	(8,493,600.00)	(8,208,000.00)	0.0000	0.2270	(25.00)	0.00	211.2928	(224.8767)	0.0000	4	(13.5839)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ITO EN, LTD. (Cont.)																	
2593.T	01/13/2025	SDB3262681149	0	(800)	3,420.0000	(2,831,200.00)	(2,736,000.00)	0.0000	0.2270	(25.00)	0.00	70.4309	(74.9589)	0.0000	4	(4.5280)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,000)	3,420.0000	(3,539,000.00)	(3,420,000.00)	0.0000	0.2270	(25.00)	0.00	88.0387	(93.6986)	0.0000	4	(5.6599)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(100)	3,420.0000	(353,900.00)	(342,000.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.3699)	0.0000	4	(0.5660)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,600)	3,420.0000	(5,662,400.00)	(5,472,000.00)	0.0000	0.2270	(25.00)	0.00	140.8619	(149.9178)	0.0000	4	(9.0559)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,000)	3,420.0000	(3,539,000.00)	(3,420,000.00)	0.0000	0.2270	(25.00)	0.00	88.0387	(93.6986)	0.0000	4	(5.6599)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(5,200)	3,420.0000	(18,402,800.00)	(17,784,000.00)	0.0000	0.2270	(25.00)	0.00	457.8012	(487.2329)	0.0000	4	(29.4317)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(300)	3,420.0000	(1,061,700.00)	(1,026,000.00)	0.0000	0.2270	(25.00)	0.00	26.4116	(28.1096)	0.0000	4	(1.6980)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,300)	3,420.0000	(4,600,700.00)	(4,446,000.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(121.8082)	0.0000	4	(7.3579)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(700)	3,420.0000	(2,477,300.00)	(2,394,000.00)	0.0000	0.2270	(25.00)	0.00	61.6271	(65.5890)	0.0000	4	(3.9620)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(300)	3,420.0000	(1,061,700.00)	(1,026,000.00)	0.0000	0.2270	(25.00)	0.00	26.4116	(28.1096)	0.0000	4	(1.6980)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,300)	3,420.0000	(4,600,700.00)	(4,446,000.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(121.8082)	0.0000	4	(7.3579)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(200)	3,420.0000	(707,800.00)	(684,000.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(18.7397)	0.0000	4	(1.1320)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(100)	3,420.0000	(353,900.00)	(342,000.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.3699)	0.0000	4	(0.5660)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(1,600)	3,420.0000	(5,662,400.00)	(5,472,000.00)	0.0000	0.2270	(25.00)	0.00	140.8619	(149.9178)	0.0000	4	(9.0559)	02/04/2025
2593.T	01/13/2025	SDB3262681149	0	(400)	3,420.0000	(1,415,600.00)	(1,368,000.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(37.4795)	0.0000	4	(2.2640)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(200)	3,426.0000	(697,054.69)	(685,200.00)	0.0000	0.2320	(25.00)	0.00	4.4306	(4.6932)	0.0000	1	(0.2626)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(2,400)	3,426.0000	(8,493,600.00)	(8,222,400.00)	0.0000	0.2320	(25.00)	0.00	53.9867	(56.3178)	0.0000	1	(2.3311)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(2,000)	3,426.0000	(7,078,000.00)	(6,852,000.00)	0.0000	0.2320	(25.00)	0.00	44.9889	(46.9315)	0.0000	1	(1.9426)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(500)	3,426.0000	(1,769,500.00)	(1,713,000.00)	0.0000	0.2320	(25.00)	0.00	11.2472	(11.7329)	0.0000	1	(0.4856)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(800)	3,426.0000	(2,831,200.00)	(2,740,800.00)	0.0000	0.2320	(25.00)	0.00	17.9956	(18.7726)	0.0000	1	(0.7770)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,000)	3,426.0000	(3,539,000.00)	(3,426,000.00)	0.0000	0.2320	(25.00)	0.00	22.4945	(23.4658)	0.0000	1	(0.9713)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(100)	3,426.0000	(353,900.00)	(342,600.00)	0.0000	0.2320	(25.00)	0.00	2.2494	(2.3466)	0.0000	1	(0.0971)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,600)	3,426.0000	(5,662,400.00)	(5,481,600.00)	0.0000	0.2320	(25.00)	0.00	35.9911	(37.5452)	0.0000	1	(1.5541)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,000)	3,426.0000	(3,539,000.00)	(3,426,000.00)	0.0000	0.2320	(25.00)	0.00	22.4945	(23.4658)	0.0000	1	(0.9713)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(5,200)	3,426.0000	(18,402,800.00)	(17,815,200.00)	0.0000	0.2320	(25.00)	0.00	116.9712	(122.0219)	0.0000	1	(5.0507)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(300)	3,426.0000	(1,061,700.00)	(1,027,800.00)	0.0000	0.2320	(25.00)	0.00	6.7483	(7.0397)	0.0000	1	(0.2914)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,300)	3,426.0000	(4,600,700.00)	(4,453,800.00)	0.0000	0.2320	(25.00)	0.00	29.2428	(30.5055)	0.0000	1	(1.2627)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(700)	3,426.0000	(2,477,300.00)	(2,398,200.00)	0.0000	0.2320	(25.00)	0.00	15.7461	(16.4260)	0.0000	1	(0.6799)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(300)	3,426.0000	(1,061,700.00)	(1,027,800.00)	0.0000	0.2320	(25.00)	0.00	6.7483	(7.0397)	0.0000	1	(0.2914)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,300)	3,426.0000	(4,600,700.00)	(4,453,800.00)	0.0000	0.2320	(25.00)	0.00	29.2428	(30.5055)	0.0000	1	(1.2627)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(200)	3,426.0000	(707,800.00)	(685,200.00)	0.0000	0.2320	(25.00)	0.00	4.4989	(4.6932)	0.0000	1	(0.1943)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(100)	3,426.0000	(353,900.00)	(342,600.00)	0.0000	0.2320	(25.00)	0.00	2.2494	(2.3466)	0.0000	1	(0.0971)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(1,600)	3,426.0000	(5,662,400.00)	(5,481,600.00)	0.0000	0.2320	(25.00)	0.00	35.9911	(37.5452)	0.0000	1	(1.5541)	02/04/2025
2593.T	01/09/2025	SDB3262681149	0	(400)	3,426.0000	(1,415,600.00)	(1,370,400.00)	0.0000	0.2320	(25.00)	0.00	8.9978	(9.3863)	0.0000	1	(0.3885)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(200)	3,421.0000	(697,054.69)	(684,200.00)	0.0000	0.2310	(25.00)	0.00	4.4115	(4.6863)	0.0000	1	(0.2748)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(2,400)	3,421.0000	(8,493,600.00)	(8,210,400.00)	0.0000	0.2310	(25.00)	0.00	53.7540	(56.2356)	0.0000	1	(2.4816)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(2,000)	3,421.0000	(7,078,000.00)	(6,842,000.00)	0.0000	0.2310	(25.00)	0.00	44.7950	(46.8630)	0.0000	1	(2.0680)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(500)	3,421.0000	(1,769,500.00)	(1,710,500.00)	0.0000	0.2310	(25.00)	0.00	11.1988	(11.7158)	0.0000	1	(0.5170)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(800)	3,421.0000	(2,831,200.00)	(2,736,800.00)	0.0000	0.2310	(25.00)	0.00	17.9180	(18.7452)	0.0000	1	(0.8272)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(1,000)	3,421.0000	(3,539,000.00)	(3,421,000.00)	0.0000	0.2310	(25.00)	0.00	22.3975	(23.4315)	0.0000	1	(1.0340)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(100)	3,421.0000	(353,900.00)	(342,100.00)	0.0000	0.2310	(25.00)	0.00	2.2398	(2.3432)	0.0000	1	(0.1034)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(1,600)	3,421.0000	(5,662,400.00)	(5,473,600.00)	0.0000	0.2310	(25.00)	0.00	35.8360	(37.4904)	0.0000	1	(1.6544)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(1,000)	3,421.0000	(3,539,000.00)	(3,421,000.00)	0.0000	0.2310	(25.00)	0.00	22.3975	(23.4315)	0.0000	1	(1.0340)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(5,200)	3,421.0000	(18,402,800.00)	(17,789,200.00)	0.0000	0.2310	(25.00)	0.00	116.4670	(121.8438)	0.0000	1	(5.3768)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(300)	3,421.0000	(1,061,700.00)	(1,026,300.00)	0.0000	0.2310	(25.00)	0.00	6.7193	(7.0295)	0.0000	1	(0.3102)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(1,300)	3,421.0000	(4,600,700.00)	(4,447,300.00)	0.0000	0.2310	(25.00)	0.00	29.1168	(30.4610)	0.0000	1	(1.3442)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(700)	3,421.0000	(2,477,300.00)	(2,394,700.00)	0.0000	0.2310	(25.00)	0.00	15.6783	(16.4021)	0.0000	1	(0.7238)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(300)	3,421.0000	(1,061,700.00)	(1,026,300.00)	0.0000	0.2310	(25.00)	0.00	6.7193	(7.0295)	0.0000	1	(0.3102)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(1,300)	3,421.0000	(4,600,700.00)	(4,447,300.00)	0.0000	0.2310	(25.00)	0.00	29.1168	(30.4610)	0.0000	1	(1.3442)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(200)	3,421.0000	(707,800.00)	(684,200.00)	0.0000	0.2310	(25.00)	0.00	4.4795	(4.6863)	0.0000	1	(0.2068)	02/04/2025
2593.T	01/08/2025	SDB3262681149	0	(100)	3,421.0000	(353,900.00)	(342,100.00)	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ITO EN, LTD. (Cont.)																	
2593.T	01/07/2025	SDB3262681149	0	(2,400)	3,539.0000	(8,493,600.00)	(8,493,600.00)	0.0000	0.2270	(25.00)	0.00	52.8232	(58.1753)	0.0000	1	(5.3521)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(2,000)	3,539.0000	(7,078,000.00)	(7,078,000.00)	0.0000	0.2270	(25.00)	0.00	44.0193	(48.4795)	0.0000	1	(4.4601)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(500)	3,539.0000	(1,769,500.00)	(1,769,500.00)	0.0000	0.2270	(25.00)	0.00	11.0048	(12.1199)	0.0000	1	(1.1150)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(800)	3,539.0000	(2,831,200.00)	(2,831,200.00)	0.0000	0.2270	(25.00)	0.00	17.6077	(19.3918)	0.0000	1	(1.7840)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,000)	3,539.0000	(3,539,000.00)	(3,539,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(24.2397)	0.0000	1	(2.2301)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(100)	3,539.0000	(353,900.00)	(353,900.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.4240)	0.0000	1	(0.2230)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,600)	3,539.0000	(5,662,400.00)	(5,662,400.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(38.7836)	0.0000	1	(3.5681)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,000)	3,539.0000	(3,539,000.00)	(3,539,000.00)	0.0000	0.2270	(25.00)	0.00	22.0097	(24.2397)	0.0000	1	(2.2301)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(5,200)	3,539.0000	(18,402,800.00)	(18,402,800.00)	0.0000	0.2270	(25.00)	0.00	114.4503	(126.0466)	0.0000	1	(11.5963)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(300)	3,539.0000	(1,061,700.00)	(1,061,700.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.2719)	0.0000	1	(0.6690)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,300)	3,539.0000	(4,600,700.00)	(4,600,700.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(31.5116)	0.0000	1	(2.8991)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(700)	3,539.0000	(2,477,300.00)	(2,477,300.00)	0.0000	0.2270	(25.00)	0.00	15.4068	(16.9678)	0.0000	1	(1.5610)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(300)	3,539.0000	(1,061,700.00)	(1,061,700.00)	0.0000	0.2270	(25.00)	0.00	6.6029	(7.2719)	0.0000	1	(0.6690)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,300)	3,539.0000	(4,600,700.00)	(4,600,700.00)	0.0000	0.2270	(25.00)	0.00	28.6126	(31.5116)	0.0000	1	(2.8991)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(200)	3,539.0000	(707,800.00)	(707,800.00)	0.0000	0.2270	(25.00)	0.00	4.4019	(4.8479)	0.0000	1	(0.4460)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(100)	3,539.0000	(353,900.00)	(353,900.00)	0.0000	0.2270	(25.00)	0.00	2.2010	(2.4240)	0.0000	1	(0.2230)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(1,600)	3,539.0000	(5,662,400.00)	(5,662,400.00)	0.0000	0.2270	(25.00)	0.00	35.2155	(38.7836)	0.0000	1	(3.5681)	02/04/2025
2593.T	01/07/2025	SDB3262681149	0	(400)	3,539.0000	(1,415,600.00)	(1,415,600.00)	0.0000	0.2270	(25.00)	0.00	8.8039	(9.6959)	0.0000	1	(0.8920)	02/04/2025
TOTAL ITO EN, LTD.												5,160.6630	(5,487.7507)	0.0000		(327.0877)	
IWATANI INTERNATIONAL CMN																	
8088.T	01/17/2025	SDB3264054732	0	(100)	1,750.5000	(184,088.03)	(175,050.00)	0.0000	0.2270	(25.00)	0.00	1.1449	(1.1990)	0.0000	1	(0.0541)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(600)	1,750.5000	(1,079,400.00)	(1,050,300.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.1938)	0.0000	1	(0.4809)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(700)	1,750.5000	(1,259,300.00)	(1,225,350.00)	0.0000	0.2270	(25.00)	0.00	7.8318	(8.3928)	0.0000	1	(0.5610)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(100)	1,750.5000	(179,900.00)	(175,050.00)	0.0000	0.2270	(25.00)	0.00	1.1188	(1.1990)	0.0000	1	(0.0801)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(400)	1,750.5000	(719,600.00)	(700,200.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(4.7959)	0.0000	1	(0.3206)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(1,000)	1,750.5000	(1,799,000.00)	(1,750,500.00)	0.0000	0.2270	(25.00)	0.00	11.1883	(11.9897)	0.0000	1	(0.8014)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(600)	1,750.5000	(1,079,400.00)	(1,050,300.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.1938)	0.0000	1	(0.4809)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(500)	1,750.5000	(899,500.00)	(875,250.00)	0.0000	0.2270	(25.00)	0.00	5.5942	(5.9949)	0.0000	1	(0.4007)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(200)	1,750.5000	(359,800.00)	(350,100.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.3979)	0.0000	1	(0.1603)	02/04/2025
8088.T	01/17/2025	SDB3264054732	0	(200)	1,750.5000	(359,800.00)	(350,100.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.3979)	0.0000	1	(0.1603)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(100)	1,777.0000	(184,088.03)	(177,700.00)	0.0000	0.2270	(25.00)	0.00	1.1449	(1.2171)	0.0000	1	(0.0722)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(600)	1,777.0000	(1,079,400.00)	(1,066,200.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3027)	0.0000	1	(0.5898)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(700)	1,777.0000	(1,259,300.00)	(1,243,900.00)	0.0000	0.2270	(25.00)	0.00	7.8318	(8.5199)	0.0000	1	(0.6881)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(100)	1,777.0000	(179,900.00)	(177,700.00)	0.0000	0.2270	(25.00)	0.00	1.1188	(1.2171)	0.0000	1	(0.0983)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(400)	1,777.0000	(719,600.00)	(710,800.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(4.8685)	0.0000	1	(0.3932)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(1,000)	1,777.0000	(1,799,000.00)	(1,777,000.00)	0.0000	0.2270	(25.00)	0.00	11.1883	(12.1712)	0.0000	1	(0.9829)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(600)	1,777.0000	(1,079,400.00)	(1,066,200.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3027)	0.0000	1	(0.5898)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(500)	1,777.0000	(899,500.00)	(888,500.00)	0.0000	0.2270	(25.00)	0.00	5.5942	(6.0856)	0.0000	1	(0.4915)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(200)	1,777.0000	(359,800.00)	(355,400.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.4342)	0.0000	1	(0.1966)	02/04/2025
8088.T	01/16/2025	SDB3264054732	0	(300)	1,777.0000	(539,700.00)	(533,100.00)	0.0000	0.2270	(25.00)	0.00	3.3565	(3.6514)	0.0000	1	(0.2949)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(600)	1,837.5000	(1,079,400.00)	(1,102,500.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.5514)	0.0000	1	(0.8384)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(700)	1,837.5000	(1,259,300.00)	(1,286,250.00)	0.0000	0.2270	(25.00)	0.00	7.8318	(8.8099)	0.0000	1	(0.9781)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(100)	1,837.5000	(179,900.00)	(183,750.00)	0.0000	0.2270	(25.00)	0.00	1.1188	(1.2586)	0.0000	1	(0.1397)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(400)	1,837.5000	(719,600.00)	(735,000.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(5.0342)	0.0000	1	(0.5589)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(1,000)	1,837.5000	(1,799,000.00)	(1,837,500.00)	0.0000	0.2270	(25.00)	0.00	11.1883	(12.5856)	0.0000	1	(1.3973)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(600)	1,837.5000	(1,079,400.00)	(1,102,500.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.5514)	0.0000	1	(0.8384)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(500)	1,837.5000	(899,500.00)	(918,750.00)	0.0000	0.2270	(25.00)	0.00	5.5942	(6.2928)	0.0000	1	(0.6987)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(200)	1,837.5000	(359,800.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.5171)	0.0000	1	(0.2795)	02/04/2025
8088.T	01/15/2025	SDB3264054732	0	(300)	1,837.5000	(539,700.00)	(551,250.00)	0.0000	0.2270	(25.00)	0.00	3.3565	(3.7757)	0.0000	1	(0.4192)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(600)	1,796.0000	(1,079,400.00)	(1,077,600.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3808)	0.0000	1	(0.6678)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(700)	1,796.0000	(1,259,300.00)	(1,257,200.00)	0.0000	0.2270	(25.00)	0.00	7.8318	(8.6110)	0.0000	1	(0.7791)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(100)	1,796.0000	(179,900.00)	(179,600.00)	0.0000	0.2270	(25.00)	0.00	1.1188	(1.2301)	0.0000	1	(0.1113)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
IWATANI INTERNATIONAL CMN (Cont.)																	
8088.T	01/14/2025	SDB3264054732	0	(400)	1,796.0000	(719,600.00)	(718,400.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(4.9205)	0.0000	1	(0.4452)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(1,000)	1,796.0000	(1,799,000.00)	(1,796,000.00)	0.0000	0.2270	(25.00)	0.00	11.1883	(12.3014)	0.0000	1	(1.1131)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(600)	1,796.0000	(1,079,400.00)	(1,077,600.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3808)	0.0000	1	(0.6678)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(500)	1,796.0000	(899,500.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.5942	(6.1507)	0.0000	1	(0.5565)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(200)	1,796.0000	(359,800.00)	(359,200.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.4603)	0.0000	1	(0.2226)	02/04/2025
8088.T	01/14/2025	SDB3264054732	0	(300)	1,796.0000	(539,700.00)	(538,800.00)	0.0000	0.2270	(25.00)	0.00	3.3565	(3.6904)	0.0000	1	(0.3339)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(600)	1,780.0000	(1,079,400.00)	(1,068,000.00)	0.0000	0.2270	(25.00)	0.00	26.8519	(29.2603)	0.0000	4	(2.4084)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(700)	1,780.0000	(1,259,300.00)	(1,246,000.00)	0.0000	0.2270	(25.00)	0.00	31.3272	(34.1370)	0.0000	4	(2.8097)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(100)	1,780.0000	(179,900.00)	(178,000.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(4.8767)	0.0000	4	(0.4014)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(400)	1,780.0000	(719,600.00)	(712,000.00)	0.0000	0.2270	(25.00)	0.00	17.9013	(19.5068)	0.0000	4	(1.6056)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(1,000)	1,780.0000	(1,799,000.00)	(1,780,000.00)	0.0000	0.2270	(25.00)	0.00	44.7532	(48.7671)	0.0000	4	(4.0139)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(600)	1,780.0000	(1,079,400.00)	(1,068,000.00)	0.0000	0.2270	(25.00)	0.00	26.8519	(29.2603)	0.0000	4	(2.4084)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(500)	1,780.0000	(899,500.00)	(890,000.00)	0.0000	0.2270	(25.00)	0.00	22.3766	(24.3836)	0.0000	4	(2.0070)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(200)	1,780.0000	(359,800.00)	(356,000.00)	0.0000	0.2270	(25.00)	0.00	8.9506	(9.7534)	0.0000	4	(0.8028)	02/04/2025
8088.T	01/13/2025	SDB3264054732	0	(300)	1,780.0000	(539,700.00)	(534,000.00)	0.0000	0.2270	(25.00)	0.00	13.4260	(14.6301)	0.0000	4	(1.2042)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(600)	1,767.0000	(1,079,400.00)	(1,060,200.00)	0.0000	0.2320	(25.00)	0.00	6.8608	(7.2616)	0.0000	1	(0.4008)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(700)	1,767.0000	(1,259,300.00)	(1,236,900.00)	0.0000	0.2320	(25.00)	0.00	8.0043	(8.4719)	0.0000	1	(0.4676)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(100)	1,767.0000	(179,900.00)	(176,700.00)	0.0000	0.2320	(25.00)	0.00	1.1435	(1.2103)	0.0000	1	(0.0668)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(400)	1,767.0000	(719,600.00)	(706,800.00)	0.0000	0.2320	(25.00)	0.00	4.5739	(4.8411)	0.0000	1	(0.2672)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(1,000)	1,767.0000	(1,799,000.00)	(1,767,000.00)	0.0000	0.2320	(25.00)	0.00	11.4347	(12.1027)	0.0000	1	(0.6680)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(600)	1,767.0000	(1,079,400.00)	(1,060,200.00)	0.0000	0.2320	(25.00)	0.00	6.8608	(7.2616)	0.0000	1	(0.4008)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(500)	1,767.0000	(899,500.00)	(883,500.00)	0.0000	0.2320	(25.00)	0.00	5.7174	(6.0514)	0.0000	1	(0.3340)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(200)	1,767.0000	(359,800.00)	(353,400.00)	0.0000	0.2320	(25.00)	0.00	2.2869	(2.4205)	0.0000	1	(0.1336)	02/04/2025
8088.T	01/09/2025	SDB3264054732	0	(700)	1,767.0000	(1,259,300.00)	(1,236,900.00)	0.0000	0.2320	(25.00)	0.00	8.0043	(8.4719)	0.0000	1	(0.4676)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(600)	1,772.0000	(1,079,400.00)	(1,063,200.00)	0.0000	0.2310	(25.00)	0.00	6.8313	(7.2822)	0.0000	1	(0.4509)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(700)	1,772.0000	(1,259,300.00)	(1,240,400.00)	0.0000	0.2310	(25.00)	0.00	7.9698	(8.4959)	0.0000	1	(0.5261)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(100)	1,772.0000	(179,900.00)	(177,200.00)	0.0000	0.2310	(25.00)	0.00	1.1385	(1.2137)	0.0000	1	(0.0752)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(400)	1,772.0000	(719,600.00)	(708,800.00)	0.0000	0.2310	(25.00)	0.00	4.5542	(4.8548)	0.0000	1	(0.3006)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(1,000)	1,772.0000	(1,799,000.00)	(1,772,000.00)	0.0000	0.2310	(25.00)	0.00	11.3855	(12.1370)	0.0000	1	(0.7515)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(600)	1,772.0000	(1,079,400.00)	(1,063,200.00)	0.0000	0.2310	(25.00)	0.00	6.8313	(7.2822)	0.0000	1	(0.4509)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(500)	1,772.0000	(899,500.00)	(886,000.00)	0.0000	0.2310	(25.00)	0.00	5.6927	(6.0685)	0.0000	1	(0.3758)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(200)	1,772.0000	(359,800.00)	(354,400.00)	0.0000	0.2310	(25.00)	0.00	2.2771	(2.4274)	0.0000	1	(0.1503)	02/04/2025
8088.T	01/08/2025	SDB3264054732	0	(700)	1,772.0000	(1,259,300.00)	(1,240,400.00)	0.0000	0.2310	(25.00)	0.00	7.9698	(8.4959)	0.0000	1	(0.5261)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(600)	1,799.0000	(1,079,400.00)	(1,079,400.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3932)	0.0000	1	(0.6802)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(700)	1,799.0000	(1,259,300.00)	(1,259,300.00)	0.0000	0.2270	(25.00)	0.00	7.8318	(8.6253)	0.0000	1	(0.7935)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(100)	1,799.0000	(179,900.00)	(179,900.00)	0.0000	0.2270	(25.00)	0.00	1.1188	(1.2322)	0.0000	1	(0.1134)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(400)	1,799.0000	(719,600.00)	(719,600.00)	0.0000	0.2270	(25.00)	0.00	4.4753	(4.9288)	0.0000	1	(0.4534)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(1,000)	1,799.0000	(1,799,000.00)	(1,799,000.00)	0.0000	0.2270	(25.00)	0.00	11.1883	(12.3219)	0.0000	1	(1.1336)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(600)	1,799.0000	(1,079,400.00)	(1,079,400.00)	0.0000	0.2270	(25.00)	0.00	6.7130	(7.3932)	0.0000	1	(0.6802)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(500)	1,799.0000	(899,500.00)	(899,500.00)	0.0000	0.2270	(25.00)	0.00	5.5942	(6.1610)	0.0000	1	(0.5668)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(200)	1,799.0000	(359,800.00)	(359,800.00)	0.0000	0.2270	(25.00)	0.00	2.2377	(2.4644)	0.0000	1	(0.2267)	02/04/2025
8088.T	01/07/2025	SDB3264054732	0	(800)	1,799.0000	(1,439,200.00)	(1,439,200.00)	0.0000	0.2270	(25.00)	0.00	8.9506	(9.8575)	0.0000	1	(0.9069)	02/04/2025
TOTAL IWATANI INTERNATIONAL CMN												559.3587	(608.3315)	0.0000		(48.9728)	
JAPAN AIRPORT TERMINAL CMN																	
9706.T	01/17/2025	SDB3260427113	0	(2,000)	4,773.0000	(9,357,291.74)	(9,546,000.00)	0.0000	0.2270	(25.00)	0.00	58.1947	(65.3836)	0.0000	1	(7.1889)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(500)	4,773.0000	(2,500,000.00)	(2,386,500.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.3459)	0.0000	1	(0.7979)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(900)	4,773.0000	(4,500,000.00)	(4,295,700.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.4226)	0.0000	1	(1.4363)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(1,400)	4,773.0000	(7,000,000.00)	(6,682,200.00)	0.0000	0.2270	(25.00)	0.00	43.5342	(45.7685)	0.0000	1	(2.2342)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(100)	4,773.0000	(500,000.00)	(477,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2692)	0.0000	1	(0.1596)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(700)	4,773.0000	(3,500,000.00)	(3,341,100.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.8842)	0.0000	1	(1.1171)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(800)	4,773.0000	(4,000,000.00)	(3,818,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.1534)	0.0000	1	(1.2767)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(400)	4,773.0000	(2,000,000.00)	(1,909,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.0767)	0.0000	1	(0.6384)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JAPAN AIRPORT TERMINAL CMN (Cont.)																	
9706.T	01/17/2025	SDB3260427113	0	(200)	4,773.0000	(1,000,000.00)	(954,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5384)	0.0000	1	(0.3192)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(200)	4,773.0000	(1,000,000.00)	(954,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5384)	0.0000	1	(0.3192)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(2,400)	4,773.0000	(12,000,000.00)	(11,455,200.00)	0.0000	0.2270	(25.00)	0.00	74.6301	(78.4603)	0.0000	1	(3.8301)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(100)	4,773.0000	(500,000.00)	(477,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2692)	0.0000	1	(0.1596)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(100)	4,773.0000	(500,000.00)	(477,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2692)	0.0000	1	(0.1596)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(200)	4,773.0000	(1,000,000.00)	(954,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5384)	0.0000	1	(0.3192)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(900)	4,773.0000	(4,500,000.00)	(4,295,700.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.4226)	0.0000	1	(1.4363)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(100)	4,773.0000	(500,000.00)	(477,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2692)	0.0000	1	(0.1596)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(100)	4,773.0000	(500,000.00)	(477,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2692)	0.0000	1	(0.1596)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(200)	4,773.0000	(1,000,000.00)	(954,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5384)	0.0000	1	(0.3192)	02/04/2025
9706.T	01/17/2025	SDB3260427113	0	(700)	4,773.0000	(3,500,000.00)	(3,341,100.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.8842)	0.0000	1	(1.1171)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(2,000)	4,678.0000	(9,357,291.74)	(9,356,000.00)	0.0000	0.2270	(25.00)	0.00	58.1947	(64.0822)	0.0000	1	(5.8875)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(500)	4,678.0000	(2,500,000.00)	(2,339,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.0205)	0.0000	1	(0.4726)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(900)	4,678.0000	(4,500,000.00)	(4,210,200.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(28.8370)	0.0000	1	(0.8507)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(1,400)	4,678.0000	(7,000,000.00)	(6,549,200.00)	0.0000	0.2270	(25.00)	0.00	43.5342	(44.8575)	0.0000	1	(1.3233)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(100)	4,678.0000	(500,000.00)	(467,800.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2041)	0.0000	1	(0.0945)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(700)	4,678.0000	(3,500,000.00)	(3,274,600.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.4288)	0.0000	1	(0.6616)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(800)	4,678.0000	(4,000,000.00)	(3,742,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(25.6329)	0.0000	1	(0.7562)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(400)	4,678.0000	(2,000,000.00)	(1,871,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(12.8164)	0.0000	1	(0.3781)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(200)	4,678.0000	(1,000,000.00)	(935,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.4082)	0.0000	1	(0.1890)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(200)	4,678.0000	(1,000,000.00)	(935,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.4082)	0.0000	1	(0.1890)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(2,400)	4,678.0000	(12,000,000.00)	(11,227,200.00)	0.0000	0.2270	(25.00)	0.00	74.6301	(76.8966)	0.0000	1	(2.2685)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(100)	4,678.0000	(500,000.00)	(467,800.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2041)	0.0000	1	(0.0945)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(100)	4,678.0000	(500,000.00)	(467,800.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2041)	0.0000	1	(0.0945)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(200)	4,678.0000	(1,000,000.00)	(935,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.4082)	0.0000	1	(0.1890)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(900)	4,678.0000	(4,500,000.00)	(4,210,200.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(28.8370)	0.0000	1	(0.8507)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(100)	4,678.0000	(500,000.00)	(467,800.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2041)	0.0000	1	(0.0945)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(200)	4,678.0000	(1,000,000.00)	(935,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.4082)	0.0000	1	(0.1890)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(700)	4,678.0000	(3,500,000.00)	(3,274,600.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.4288)	0.0000	1	(0.6616)	02/04/2025
9706.T	01/16/2025	SDB3260427113	0	(500)	4,678.0000	(2,500,000.00)	(2,339,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.0205)	0.0000	1	(0.4726)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(500)	4,752.0000	(2,500,000.00)	(2,376,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.2740)	0.0000	1	(0.7260)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(900)	4,752.0000	(4,500,000.00)	(4,276,800.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.2932)	0.0000	1	(1.3068)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(1,400)	4,752.0000	(7,000,000.00)	(6,652,800.00)	0.0000	0.2270	(25.00)	0.00	43.5342	(45.5671)	0.0000	1	(2.0329)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(100)	4,752.0000	(500,000.00)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2548)	0.0000	1	(0.1452)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(700)	4,752.0000	(3,500,000.00)	(3,326,400.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.7836)	0.0000	1	(1.0164)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(800)	4,752.0000	(4,000,000.00)	(3,801,600.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.0384)	0.0000	1	(1.1616)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(400)	4,752.0000	(2,000,000.00)	(1,900,800.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.0192)	0.0000	1	(0.5808)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(200)	4,752.0000	(1,000,000.00)	(950,400.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5096)	0.0000	1	(0.2904)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(200)	4,752.0000	(1,000,000.00)	(950,400.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5096)	0.0000	1	(0.2904)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(2,400)	4,752.0000	(12,000,000.00)	(11,404,800.00)	0.0000	0.2270	(25.00)	0.00	74.6301	(78.1151)	0.0000	1	(3.4849)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(100)	4,752.0000	(500,000.00)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2548)	0.0000	1	(0.1452)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(100)	4,752.0000	(500,000.00)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2548)	0.0000	1	(0.1452)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(200)	4,752.0000	(1,000,000.00)	(950,400.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5096)	0.0000	1	(0.2904)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(900)	4,752.0000	(4,500,000.00)	(4,276,800.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.2932)	0.0000	1	(1.3068)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(100)	4,752.0000	(500,000.00)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2548)	0.0000	1	(0.1452)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(100)	4,752.0000	(500,000.00)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2548)	0.0000	1	(0.1452)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(200)	4,752.0000	(1,000,000.00)	(950,400.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5096)	0.0000	1	(0.2904)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(700)	4,752.0000	(3,500,000.00)	(3,326,400.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.7836)	0.0000	1	(1.0164)	02/04/2025
9706.T	01/15/2025	SDB3260427113	0	(500)	4,752.0000	(2,500,000.00)	(2,376,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.2740)	0.0000	1	(0.7260)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(500)	4,793.0000	(2,500,000.00)	(2,396,500.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.4144)	0.0000	1	(0.8664)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(900)	4,793.0000	(4,500,000.00)	(4,313,700.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.5459)	0.0000	1	(1.5596)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JAPAN AIRPORT TERMINAL CMN (Cont.)																	
9706.T	01/14/2025	SDB3260427113	0	(100)	4,793.0000	(500,000.00)	(479,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2829)	0.0000	1	(0.1733)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(700)	4,793.0000	(3,500,000.00)	(3,355,100.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.9801)	0.0000	1	(1.2130)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(800)	4,793.0000	(4,000,000.00)	(3,834,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.2630)	0.0000	1	(1.3863)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(400)	4,793.0000	(2,000,000.00)	(1,917,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.1315)	0.0000	1	(0.6932)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(200)	4,793.0000	(1,000,000.00)	(958,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5658)	0.0000	1	(0.3466)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(200)	4,793.0000	(1,000,000.00)	(958,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5658)	0.0000	1	(0.3466)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(2,400)	4,793.0000	(12,000,000.00)	(11,503,200.00)	0.0000	0.2270	(25.00)	0.00	74.6301	(78.7890)	0.0000	1	(4.1589)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(100)	4,793.0000	(500,000.00)	(479,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2829)	0.0000	1	(0.1733)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(100)	4,793.0000	(500,000.00)	(479,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2829)	0.0000	1	(0.1733)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(200)	4,793.0000	(1,000,000.00)	(958,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5658)	0.0000	1	(0.3466)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(900)	4,793.0000	(4,500,000.00)	(4,313,700.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(29.5459)	0.0000	1	(1.5596)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(100)	4,793.0000	(500,000.00)	(479,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2829)	0.0000	1	(0.1733)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(100)	4,793.0000	(500,000.00)	(479,300.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.2829)	0.0000	1	(0.1733)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(200)	4,793.0000	(1,000,000.00)	(958,600.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.5658)	0.0000	1	(0.3466)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(700)	4,793.0000	(3,500,000.00)	(3,355,100.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(22.9801)	0.0000	1	(1.2130)	02/04/2025
9706.T	01/14/2025	SDB3260427113	0	(500)	4,793.0000	(2,500,000.00)	(2,396,500.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(16.4144)	0.0000	1	(0.8664)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(500)	4,852.0000	(2,500,000.00)	(2,426,000.00)	0.0000	0.2270	(25.00)	0.00	62.1918	(66.4658)	0.0000	4	(4.2740)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(900)	4,852.0000	(4,500,000.00)	(4,366,800.00)	0.0000	0.2270	(25.00)	0.00	111.9452	(119.6384)	0.0000	4	(7.6932)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(1,400)	4,852.0000	(7,000,000.00)	(6,792,800.00)	0.0000	0.2270	(25.00)	0.00	174.1370	(186.1041)	0.0000	4	(11.9671)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(100)	4,852.0000	(500,000.00)	(485,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.2932)	0.0000	4	(0.8548)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(700)	4,852.0000	(3,500,000.00)	(3,396,400.00)	0.0000	0.2270	(25.00)	0.00	87.0685	(93.0521)	0.0000	4	(5.9836)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(800)	4,852.0000	(4,000,000.00)	(3,881,600.00)	0.0000	0.2270	(25.00)	0.00	99.5068	(106.3452)	0.0000	4	(6.8384)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(400)	4,852.0000	(2,000,000.00)	(1,940,800.00)	0.0000	0.2270	(25.00)	0.00	49.7534	(53.1726)	0.0000	4	(3.4192)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(200)	4,852.0000	(1,000,000.00)	(970,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.5863)	0.0000	4	(1.7096)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(200)	4,852.0000	(1,000,000.00)	(970,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.5863)	0.0000	4	(1.7096)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(2,400)	4,852.0000	(12,000,000.00)	(11,644,800.00)	0.0000	0.2270	(25.00)	0.00	298.5205	(319.0356)	0.0000	4	(20.5151)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(100)	4,852.0000	(500,000.00)	(485,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.2932)	0.0000	4	(0.8548)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(100)	4,852.0000	(500,000.00)	(485,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.2932)	0.0000	4	(0.8548)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(200)	4,852.0000	(1,000,000.00)	(970,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.5863)	0.0000	4	(1.7096)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(900)	4,852.0000	(4,500,000.00)	(4,366,800.00)	0.0000	0.2270	(25.00)	0.00	111.9452	(119.6384)	0.0000	4	(7.6932)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(100)	4,852.0000	(500,000.00)	(485,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.2932)	0.0000	4	(0.8548)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(100)	4,852.0000	(500,000.00)	(485,200.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.2932)	0.0000	4	(0.8548)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(200)	4,852.0000	(1,000,000.00)	(970,400.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(26.5863)	0.0000	4	(1.7096)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(700)	4,852.0000	(3,500,000.00)	(3,396,400.00)	0.0000	0.2270	(25.00)	0.00	87.0685	(93.0521)	0.0000	4	(5.9836)	02/04/2025
9706.T	01/13/2025	SDB3260427113	0	(500)	4,852.0000	(2,500,000.00)	(2,426,000.00)	0.0000	0.2270	(25.00)	0.00	62.1918	(66.4658)	0.0000	4	(4.2740)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(500)	4,880.0000	(2,500,000.00)	(2,440,000.00)	0.0000	0.2320	(25.00)	0.00	15.8904	(16.7123)	0.0000	1	(0.8219)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(900)	4,880.0000	(4,500,000.00)	(4,392,000.00)	0.0000	0.2320	(25.00)	0.00	28.6027	(30.0822)	0.0000	1	(1.4795)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(1,400)	4,880.0000	(7,000,000.00)	(6,832,000.00)	0.0000	0.2320	(25.00)	0.00	44.4932	(46.7945)	0.0000	1	(2.3014)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(100)	4,880.0000	(500,000.00)	(488,000.00)	0.0000	0.2320	(25.00)	0.00	3.1781	(3.3425)	0.0000	1	(0.1644)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(700)	4,880.0000	(3,500,000.00)	(3,416,000.00)	0.0000	0.2320	(25.00)	0.00	22.2466	(23.3973)	0.0000	1	(1.1507)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(800)	4,880.0000	(4,000,000.00)	(3,904,000.00)	0.0000	0.2320	(25.00)	0.00	25.4247	(26.7397)	0.0000	1	(1.3151)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(400)	4,880.0000	(2,000,000.00)	(1,952,000.00)	0.0000	0.2320	(25.00)	0.00	12.7123	(13.3699)	0.0000	1	(0.6575)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(200)	4,880.0000	(1,000,000.00)	(976,000.00)	0.0000	0.2320	(25.00)	0.00	6.3562	(6.6849)	0.0000	1	(0.3288)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(200)	4,880.0000	(1,000,000.00)	(976,000.00)	0.0000	0.2320	(25.00)	0.00	6.3562	(6.6849)	0.0000	1	(0.3288)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(2,400)	4,880.0000	(12,000,000.00)	(11,712,000.00)	0.0000	0.2320	(25.00)	0.00	76.2740	(80.2192)	0.0000	1	(3.9452)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(100)	4,880.0000	(500,000.00)	(488,000.00)	0.0000	0.2320	(25.00)	0.00	3.1781	(3.3425)	0.0000	1	(0.1644)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(100)	4,880.0000	(500,000.00)	(488,000.00)	0.0000	0.2320	(25.00)	0.00	3.1781	(3.3425)	0.0000	1	(0.1644)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(200)	4,880.0000	(1,000,000.00)	(976,000.00)	0.0000	0.2320	(25.00)	0.00	6.3562	(6.6849)	0.0000	1	(0.3288)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(900)	4,880.0000	(4,500,000.00)	(4,392,000.00)	0.0000	0.2320	(25.00)	0.00	28.6027	(30.0822)	0.0000	1	(1.4795)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(100)	4,880.0000	(500,000.00)	(488,000.00)	0.0000	0.2320	(25.00)	0.00	3.1781	(3.3425)	0.0000	1	(0.1644)	02/04/2025
9706.T	01/09/2025	SDB3260427113	0	(100)	4,880.0000	(500,000.00)	(488,000.00)	0.0000	0.2320	(25.00)	0.00	3.1781	(3.3425)	0.0000	1	(0.1644)</	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JAPAN AIRPORT TERMINAL CMN (Cont.)																	
9706.T	01/09/2025	SDB3260427113	0	(500)	4,880.0000	(2,500,000.00)	(2,440,000.00)	0.0000	0.2320	(25.00)	0.00	15.8904	(16.7123)	0.0000	1	(0.8219)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(500)	4,900.0000	(2,500,000.00)	(2,450,000.00)	0.0000	0.2310	(25.00)	0.00	15.8219	(16.7808)	0.0000	1	(0.9589)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(900)	4,900.0000	(4,500,000.00)	(4,410,000.00)	0.0000	0.2310	(25.00)	0.00	28.4795	(30.2055)	0.0000	1	(1.7260)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(1,400)	4,900.0000	(7,000,000.00)	(6,860,000.00)	0.0000	0.2310	(25.00)	0.00	44.3014	(46.9863)	0.0000	1	(2.6849)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(100)	4,900.0000	(500,000.00)	(490,000.00)	0.0000	0.2310	(25.00)	0.00	3.1644	(3.3562)	0.0000	1	(0.1918)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(700)	4,900.0000	(3,500,000.00)	(3,430,000.00)	0.0000	0.2310	(25.00)	0.00	22.1507	(23.4932)	0.0000	1	(1.3425)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(800)	4,900.0000	(4,000,000.00)	(3,920,000.00)	0.0000	0.2310	(25.00)	0.00	25.3151	(26.8493)	0.0000	1	(1.5342)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(400)	4,900.0000	(2,000,000.00)	(1,960,000.00)	0.0000	0.2310	(25.00)	0.00	12.6575	(13.4247)	0.0000	1	(0.7671)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(200)	4,900.0000	(1,000,000.00)	(980,000.00)	0.0000	0.2310	(25.00)	0.00	6.3288	(6.7123)	0.0000	1	(0.3836)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(200)	4,900.0000	(1,000,000.00)	(980,000.00)	0.0000	0.2310	(25.00)	0.00	6.3288	(6.7123)	0.0000	1	(0.3836)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(2,400)	4,900.0000	(12,000,000.00)	(11,760,000.00)	0.0000	0.2310	(25.00)	0.00	75.9452	(80.5479)	0.0000	1	(4.6027)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(100)	4,900.0000	(500,000.00)	(490,000.00)	0.0000	0.2310	(25.00)	0.00	3.1644	(3.3562)	0.0000	1	(0.1918)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(100)	4,900.0000	(500,000.00)	(490,000.00)	0.0000	0.2310	(25.00)	0.00	3.1644	(3.3562)	0.0000	1	(0.1918)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(200)	4,900.0000	(1,000,000.00)	(980,000.00)	0.0000	0.2310	(25.00)	0.00	6.3288	(6.7123)	0.0000	1	(0.3836)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(900)	4,900.0000	(4,500,000.00)	(4,410,000.00)	0.0000	0.2310	(25.00)	0.00	28.4795	(30.2055)	0.0000	1	(1.7260)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(100)	4,900.0000	(500,000.00)	(490,000.00)	0.0000	0.2310	(25.00)	0.00	3.1644	(3.3562)	0.0000	1	(0.1918)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(100)	4,900.0000	(500,000.00)	(490,000.00)	0.0000	0.2310	(25.00)	0.00	3.1644	(3.3562)	0.0000	1	(0.1918)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(200)	4,900.0000	(1,000,000.00)	(980,000.00)	0.0000	0.2310	(25.00)	0.00	6.3288	(6.7123)	0.0000	1	(0.3836)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(700)	4,900.0000	(3,500,000.00)	(3,430,000.00)	0.0000	0.2310	(25.00)	0.00	22.1507	(23.4932)	0.0000	1	(1.3425)	02/04/2025
9706.T	01/08/2025	SDB3260427113	0	(500)	4,900.0000	(2,500,000.00)	(2,450,000.00)	0.0000	0.2310	(25.00)	0.00	15.8219	(16.7808)	0.0000	1	(0.9589)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(500)	5,000.0000	(2,500,000.00)	(2,500,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(17.1233)	0.0000	1	(1.5753)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(900)	5,000.0000	(4,500,000.00)	(4,500,000.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(30.8219)	0.0000	1	(2.8356)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(1,400)	5,000.0000	(7,000,000.00)	(7,000,000.00)	0.0000	0.2270	(25.00)	0.00	43.5342	(47.9452)	0.0000	1	(4.4110)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(100)	5,000.0000	(500,000.00)	(500,000.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.4247)	0.0000	1	(0.3151)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(700)	5,000.0000	(3,500,000.00)	(3,500,000.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(23.9726)	0.0000	1	(2.2055)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(800)	5,000.0000	(4,000,000.00)	(4,000,000.00)	0.0000	0.2270	(25.00)	0.00	24.8767	(27.3973)	0.0000	1	(2.5205)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(400)	5,000.0000	(2,000,000.00)	(2,000,000.00)	0.0000	0.2270	(25.00)	0.00	12.4384	(13.6986)	0.0000	1	(1.2603)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(200)	5,000.0000	(1,000,000.00)	(1,000,000.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.8493)	0.0000	1	(0.6301)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(200)	5,000.0000	(1,000,000.00)	(1,000,000.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.8493)	0.0000	1	(0.6301)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(2,400)	5,000.0000	(12,000,000.00)	(12,000,000.00)	0.0000	0.2270	(25.00)	0.00	74.6301	(82.1918)	0.0000	1	(7.5616)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(100)	5,000.0000	(500,000.00)	(500,000.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.4247)	0.0000	1	(0.3151)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(100)	5,000.0000	(500,000.00)	(500,000.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.4247)	0.0000	1	(0.3151)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(200)	5,000.0000	(1,000,000.00)	(1,000,000.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.8493)	0.0000	1	(0.6301)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(900)	5,000.0000	(4,500,000.00)	(4,500,000.00)	0.0000	0.2270	(25.00)	0.00	27.9863	(30.8219)	0.0000	1	(2.8356)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(100)	5,000.0000	(500,000.00)	(500,000.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.4247)	0.0000	1	(0.3151)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(100)	5,000.0000	(500,000.00)	(500,000.00)	0.0000	0.2270	(25.00)	0.00	3.1096	(3.4247)	0.0000	1	(0.3151)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(200)	5,000.0000	(1,000,000.00)	(1,000,000.00)	0.0000	0.2270	(25.00)	0.00	6.2192	(6.8493)	0.0000	1	(0.6301)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(700)	5,000.0000	(3,500,000.00)	(3,500,000.00)	0.0000	0.2270	(25.00)	0.00	21.7671	(23.9726)	0.0000	1	(2.2055)	02/04/2025
9706.T	01/07/2025	SDB3260427113	0	(500)	5,000.0000	(2,500,000.00)	(2,500,000.00)	0.0000	0.2270	(25.00)	0.00	15.5479	(17.1233)	0.0000	1	(1.5753)	02/04/2025
TOTAL JAPAN AIRPORT TERMINAL CMN												3,705.3619	(3,937.9966)	0.0000		(232.6346)	
JFE HOLDINGS CMN																	
5411.T	01/17/2025	SDB3261928013	0	(8,300)	1,731.0000	(14,769,850.00)	(14,367,300.00)	0.0000	0.2270	(25.00)	0.00	91.8563	(98.4062)	0.0000	1	(6.5498)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(2,400)	1,731.0000	(4,270,800.00)	(4,154,400.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.4548)	0.0000	1	(1.8939)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(8,900)	1,731.0000	(15,837,550.00)	(15,405,900.00)	0.0000	0.2270	(25.00)	0.00	98.4965	(105.5199)	0.0000	1	(7.0233)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(8,200)	1,731.0000	(14,591,900.00)	(14,194,200.00)	0.0000	0.2270	(25.00)	0.00	90.7496	(97.2205)	0.0000	1	(6.4709)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(4,500)	1,731.0000	(8,007,750.00)	(7,789,500.00)	0.0000	0.2270	(25.00)	0.00	49.8016	(53.3527)	0.0000	1	(3.5511)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(2,200)	1,731.0000	(3,914,900.00)	(3,808,200.00)	0.0000	0.2270	(25.00)	0.00	24.3475	(26.0836)	0.0000	1	(1.7361)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(8,400)	1,731.0000	(14,947,800.00)	(14,540,400.00)	0.0000	0.2270	(25.00)	0.00	92.9630	(99.5918)	0.0000	1	(6.6288)	02/04/2025
5411.T	01/17/2025	SDB3261928013	0	(1,800)	1,731.0000	(3,203,100.00)	(3,115,800.00)	0.0000	0.2270	(25.00)	0.00	19.9206	(21.3411)	0.0000	1	(1.4204)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(8,300)	1,726.0000	(14,769,850.00)	(14,325,800.00)	0.0000	0.2270	(25.00)	0.00	91.8563	(98.1219)	0.0000	1	(6.2656)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(2,400)	1,726.0000	(4,270,800.00)	(4,142,400.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.3726)	0.0000	1	(1.8117)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(8,900)	1,726.0000	(15,837,550.00)	(15,361,400.00)	0.0000	0.2270	(25.00)	0.00	98.4965	(105.2151)	0.0000	1	(6.7185)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JFE HOLDINGS CMN (Cont.)																	
5411.T	01/16/2025	SDB3261928013	0	(8,200)	1,726.0000	(14,591,900.00)	(14,153,200.00)	0.0000	0.2270	(25.00)	0.00	90.7496	(96.9397)	0.0000	1	(6.1901)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(4,500)	1,726.0000	(8,007,750.00)	(7,767,000.00)	0.0000	0.2270	(25.00)	0.00	49.8016	(53.1986)	0.0000	1	(3.3970)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(2,200)	1,726.0000	(3,914,900.00)	(3,797,200.00)	0.0000	0.2270	(25.00)	0.00	24.3475	(26.0082)	0.0000	1	(1.6608)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(8,400)	1,726.0000	(14,947,800.00)	(14,498,400.00)	0.0000	0.2270	(25.00)	0.00	92.9630	(99.3041)	0.0000	1	(6.3411)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(3,800)	1,726.0000	(6,762,100.00)	(6,558,800.00)	0.0000	0.2270	(25.00)	0.00	42.0547	(44.9233)	0.0000	1	(2.8686)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(3,900)	1,726.0000	(6,940,050.00)	(6,731,400.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.1055)	0.0000	1	(2.9441)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(2,300)	1,726.0000	(4,092,850.00)	(3,969,800.00)	0.0000	0.2270	(25.00)	0.00	25.4542	(27.1904)	0.0000	1	(1.7362)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(2,400)	1,726.0000	(4,270,800.00)	(4,142,400.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.3726)	0.0000	1	(1.8117)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(700)	1,726.0000	(1,245,650.00)	(1,208,200.00)	0.0000	0.2270	(25.00)	0.00	7.7469	(8.2753)	0.0000	1	(0.5284)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(4,200)	1,726.0000	(7,473,900.00)	(7,249,200.00)	0.0000	0.2270	(25.00)	0.00	46.4815	(49.6521)	0.0000	1	(3.1705)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(100)	1,726.0000	(177,950.00)	(172,600.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.1822)	0.0000	1	(0.0755)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(3,400)	1,726.0000	(6,050,300.00)	(5,868,400.00)	0.0000	0.2270	(25.00)	0.00	37.6279	(40.1945)	0.0000	1	(2.5666)	02/04/2025
5411.T	01/16/2025	SDB3261928013	0	(1,500)	1,726.0000	(2,669,250.00)	(2,589,000.00)	0.0000	0.2270	(25.00)	0.00	16.6005	(17.7329)	0.0000	1	(1.1323)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(8,300)	1,735.0000	(14,769,850.00)	(14,400,500.00)	0.0000	0.2270	(25.00)	0.00	91.8563	(98.6336)	0.0000	1	(6.7772)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(2,400)	1,735.0000	(4,270,800.00)	(4,164,000.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.5205)	0.0000	1	(1.9597)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(8,900)	1,735.0000	(15,837,550.00)	(15,441,500.00)	0.0000	0.2270	(25.00)	0.00	98.4965	(105.7637)	0.0000	1	(7.2672)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(8,200)	1,735.0000	(14,591,900.00)	(14,227,000.00)	0.0000	0.2270	(25.00)	0.00	90.7496	(97.4452)	0.0000	1	(6.6956)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(4,500)	1,735.0000	(8,007,750.00)	(7,807,500.00)	0.0000	0.2270	(25.00)	0.00	49.8016	(53.4760)	0.0000	1	(3.6744)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(2,200)	1,735.0000	(3,914,900.00)	(3,817,000.00)	0.0000	0.2270	(25.00)	0.00	24.3475	(26.1438)	0.0000	1	(1.7964)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(8,400)	1,735.0000	(14,947,800.00)	(14,574,000.00)	0.0000	0.2270	(25.00)	0.00	92.9630	(99.8219)	0.0000	1	(6.8589)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,800)	1,735.0000	(6,762,100.00)	(6,593,000.00)	0.0000	0.2270	(25.00)	0.00	42.0547	(45.1575)	0.0000	1	(3.1028)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,900)	1,735.0000	(6,940,050.00)	(6,766,500.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.3459)	0.0000	1	(3.1845)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(2,300)	1,735.0000	(4,092,850.00)	(3,990,500.00)	0.0000	0.2270	(25.00)	0.00	25.4542	(27.3322)	0.0000	1	(1.8780)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(2,400)	1,735.0000	(4,270,800.00)	(4,164,000.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.5205)	0.0000	1	(1.9597)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(700)	1,735.0000	(1,245,650.00)	(1,214,500.00)	0.0000	0.2270	(25.00)	0.00	7.7469	(8.3185)	0.0000	1	(0.5716)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(4,200)	1,735.0000	(7,473,900.00)	(7,287,000.00)	0.0000	0.2270	(25.00)	0.00	46.4815	(49.9110)	0.0000	1	(3.4294)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(100)	1,735.0000	(177,950.00)	(173,500.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.1884)	0.0000	1	(0.0817)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,400)	1,735.0000	(6,050,300.00)	(5,899,000.00)	0.0000	0.2270	(25.00)	0.00	37.6279	(40.4041)	0.0000	1	(2.7762)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(1,900)	1,735.0000	(3,381,050.00)	(3,296,500.00)	0.0000	0.2270	(25.00)	0.00	21.0274	(22.5788)	0.0000	1	(1.5514)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(100)	1,735.0000	(177,950.00)	(173,500.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.1884)	0.0000	1	(0.0817)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(400)	1,735.0000	(711,800.00)	(694,000.00)	0.0000	0.2270	(25.00)	0.00	4.4268	(4.7534)	0.0000	1	(0.3266)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,900)	1,735.0000	(6,940,050.00)	(6,766,500.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.3459)	0.0000	1	(3.1845)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(6,800)	1,735.0000	(12,100,600.00)	(11,798,000.00)	0.0000	0.2270	(25.00)	0.00	75.2558	(80.8082)	0.0000	1	(5.5524)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,900)	1,735.0000	(6,940,050.00)	(6,766,500.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.3459)	0.0000	1	(3.1845)	02/04/2025
5411.T	01/15/2025	SDB3261928013	0	(3,100)	1,735.0000	(5,516,450.00)	(5,378,500.00)	0.0000	0.2270	(25.00)	0.00	34.3078	(36.8390)	0.0000	1	(2.5313)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(8,300)	1,747.5000	(14,769,850.00)	(14,504,250.00)	0.0000	0.2270	(25.00)	0.00	91.8563	(99.3442)	0.0000	1	(7.4879)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(2,400)	1,747.5000	(4,270,800.00)	(4,194,000.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.7260)	0.0000	1	(2.1652)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(8,900)	1,747.5000	(15,837,550.00)	(15,552,750.00)	0.0000	0.2270	(25.00)	0.00	98.4965	(106.5257)	0.0000	1	(8.0291)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(8,200)	1,747.5000	(14,591,900.00)	(14,329,500.00)	0.0000	0.2270	(25.00)	0.00	90.7496	(98.1473)	0.0000	1	(7.3976)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(4,500)	1,747.5000	(8,007,750.00)	(7,863,750.00)	0.0000	0.2270	(25.00)	0.00	49.8016	(53.8613)	0.0000	1	(4.0597)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(2,200)	1,747.5000	(3,914,900.00)	(3,844,500.00)	0.0000	0.2270	(25.00)	0.00	24.3475	(26.3322)	0.0000	1	(1.9847)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(8,400)	1,747.5000	(14,947,800.00)	(14,679,000.00)	0.0000	0.2270	(25.00)	0.00	92.9630	(100.5411)	0.0000	1	(7.5781)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(3,800)	1,747.5000	(6,762,100.00)	(6,640,500.00)	0.0000	0.2270	(25.00)	0.00	42.0547	(45.4829)	0.0000	1	(3.4282)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(3,900)	1,747.5000	(6,940,050.00)	(6,815,250.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.6798)	0.0000	1	(3.5184)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(2,300)	1,747.5000	(4,092,850.00)	(4,019,250.00)	0.0000	0.2270	(25.00)	0.00	25.4542	(27.5291)	0.0000	1	(2.0749)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(2,400)	1,747.5000	(4,270,800.00)	(4,194,000.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(28.7260)	0.0000	1	(2.1652)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(700)	1,747.5000	(1,245,650.00)	(1,223,250.00)	0.0000	0.2270	(25.00)	0.00	7.7469	(8.3784)	0.0000	1	(0.6315)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(4,200)	1,747.5000	(7,473,900.00)	(7,339,500.00)	0.0000	0.2270	(25.00)	0.00	46.4815	(50.2705)	0.0000	1	(3.7890)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(100)	1,747.5000	(177,950.00)	(174,750.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.1969)	0.0000	1	(0.0902)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(3,400)	1,747.5000	(6,050,300.00)	(5,941,500.00)	0.0000	0.2270	(25.00)	0.00	37.6279	(40.6952)	0.0000	1	(3.0673)	02/04/2025
5411.T	01/14/2025	SDB326192801															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JFE HOLDINGS CMN (Cont.)																	
5411.T	01/14/2025	SDB3261928013	0	(4,800)	1,747.5000	(8,541,600.00)	(8,388,000.00)	0.0000	0.2270	(25.00)	0.00	53.1217	(57.4521)	0.0000	1	(4.3303)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(6,800)	1,747.5000	(12,100,600.00)	(11,883,000.00)	0.0000	0.2270	(25.00)	0.00	75.2558	(81.3904)	0.0000	1	(6.1346)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(3,900)	1,747.5000	(6,940,050.00)	(6,815,250.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(46.6798)	0.0000	1	(3.5184)	02/04/2025
5411.T	01/14/2025	SDB3261928013	0	(3,100)	1,747.5000	(5,516,450.00)	(5,417,250.00)	0.0000	0.2270	(25.00)	0.00	34.3078	(37.1045)	0.0000	1	(2.7967)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(8,300)	1,778.5000	(14,769,850.00)	(14,761,550.00)	0.0000	0.2270	(25.00)	0.00	367.4253	(404.4260)	0.0000	4	(37.0007)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(2,400)	1,778.5000	(4,270,800.00)	(4,268,400.00)	0.0000	0.2270	(25.00)	0.00	106.2435	(116.9425)	0.0000	4	(10.6990)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(8,900)	1,778.5000	(15,837,550.00)	(15,828,650.00)	0.0000	0.2270	(25.00)	0.00	393.9862	(433.6616)	0.0000	4	(39.6755)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(8,200)	1,778.5000	(14,591,900.00)	(14,583,700.00)	0.0000	0.2270	(25.00)	0.00	362.9985	(399.5534)	0.0000	4	(36.5549)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(4,500)	1,778.5000	(8,007,750.00)	(8,003,250.00)	0.0000	0.2270	(25.00)	0.00	199.2065	(219.2671)	0.0000	4	(20.0606)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(2,200)	1,778.5000	(3,914,900.00)	(3,912,700.00)	0.0000	0.2270	(25.00)	0.00	97.3898	(107.1973)	0.0000	4	(9.8074)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(8,400)	1,778.5000	(14,947,800.00)	(14,939,400.00)	0.0000	0.2270	(25.00)	0.00	371.8521	(409.2986)	0.0000	4	(37.4465)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(3,800)	1,778.5000	(6,762,100.00)	(6,758,300.00)	0.0000	0.2270	(25.00)	0.00	168.2188	(185.1589)	0.0000	4	(16.9401)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(3,900)	1,778.5000	(6,940,050.00)	(6,936,150.00)	0.0000	0.2270	(25.00)	0.00	172.6456	(190.0315)	0.0000	4	(17.3859)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(2,300)	1,778.5000	(4,092,850.00)	(4,090,550.00)	0.0000	0.2270	(25.00)	0.00	101.8167	(112.0699)	0.0000	4	(10.2532)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(2,400)	1,778.5000	(4,270,800.00)	(4,268,400.00)	0.0000	0.2270	(25.00)	0.00	106.2435	(116.9425)	0.0000	4	(10.6990)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(700)	1,778.5000	(1,245,650.00)	(1,244,950.00)	0.0000	0.2270	(25.00)	0.00	30.9877	(34.1082)	0.0000	4	(3.1205)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(4,200)	1,778.5000	(7,473,900.00)	(7,469,700.00)	0.0000	0.2270	(25.00)	0.00	185.9261	(204.6493)	0.0000	4	(18.7233)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(100)	1,778.5000	(177,950.00)	(177,850.00)	0.0000	0.2270	(25.00)	0.00	4.4268	(4.8726)	0.0000	4	(0.4458)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(3,400)	1,778.5000	(6,050,300.00)	(6,046,900.00)	0.0000	0.2270	(25.00)	0.00	150.5116	(165.6685)	0.0000	4	(15.1569)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(1,900)	1,778.5000	(3,381,050.00)	(3,379,150.00)	0.0000	0.2270	(25.00)	0.00	84.1094	(92.5795)	0.0000	4	(8.4700)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(100)	1,778.5000	(177,950.00)	(177,850.00)	0.0000	0.2270	(25.00)	0.00	4.4268	(4.8726)	0.0000	4	(0.4458)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(400)	1,778.5000	(711,800.00)	(711,400.00)	0.0000	0.2270	(25.00)	0.00	17.7072	(19.4904)	0.0000	4	(1.7832)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(5,700)	1,778.5000	(10,143,150.00)	(10,137,450.00)	0.0000	0.2270	(25.00)	0.00	252.3282	(277.7384)	0.0000	4	(25.4101)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(6,800)	1,778.5000	(12,100,600.00)	(12,093,800.00)	0.0000	0.2270	(25.00)	0.00	301.0231	(331.3370)	0.0000	4	(30.3138)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(3,900)	1,778.5000	(6,940,050.00)	(6,936,150.00)	0.0000	0.2270	(25.00)	0.00	172.6456	(190.0315)	0.0000	4	(17.3859)	02/04/2025
5411.T	01/13/2025	SDB3261928013	0	(3,100)	1,778.5000	(5,516,450.00)	(5,513,350.00)	0.0000	0.2270	(25.00)	0.00	137.2311	(151.0507)	0.0000	4	(13.8195)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(8,300)	1,765.5000	(14,769,850.00)	(14,653,650.00)	0.0000	0.2320	(25.00)	0.00	93.8796	(100.3675)	0.0000	1	(6.4879)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(2,400)	1,765.5000	(4,270,800.00)	(4,237,200.00)	0.0000	0.2320	(25.00)	0.00	27.1459	(29.0219)	0.0000	1	(1.8760)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(8,900)	1,765.5000	(15,837,550.00)	(15,712,950.00)	0.0000	0.2320	(25.00)	0.00	100.6661	(107.6229)	0.0000	1	(6.9569)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(8,200)	1,765.5000	(14,591,900.00)	(14,477,100.00)	0.0000	0.2320	(25.00)	0.00	92.7485	(99.1582)	0.0000	1	(6.4097)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(4,500)	1,765.5000	(8,007,750.00)	(7,944,750.00)	0.0000	0.2320	(25.00)	0.00	50.8986	(54.4161)	0.0000	1	(3.5175)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(2,200)	1,765.5000	(3,914,900.00)	(3,884,100.00)	0.0000	0.2320	(25.00)	0.00	24.8837	(26.6034)	0.0000	1	(1.7197)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(8,400)	1,765.5000	(14,947,800.00)	(14,830,200.00)	0.0000	0.2320	(25.00)	0.00	95.0107	(101.5767)	0.0000	1	(6.5660)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(3,800)	1,765.5000	(6,762,100.00)	(6,708,900.00)	0.0000	0.2320	(25.00)	0.00	42.9810	(45.9514)	0.0000	1	(2.9704)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(3,900)	1,765.5000	(6,940,050.00)	(6,885,450.00)	0.0000	0.2320	(25.00)	0.00	44.1121	(47.1606)	0.0000	1	(3.0485)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(2,300)	1,765.5000	(4,092,850.00)	(4,060,650.00)	0.0000	0.2320	(25.00)	0.00	26.0148	(27.8127)	0.0000	1	(1.7978)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(2,400)	1,765.5000	(4,270,800.00)	(4,237,200.00)	0.0000	0.2320	(25.00)	0.00	27.1459	(29.0219)	0.0000	1	(1.8760)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(700)	1,765.5000	(1,245,650.00)	(1,235,850.00)	0.0000	0.2320	(25.00)	0.00	7.9176	(8.4647)	0.0000	1	(0.5472)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(4,200)	1,765.5000	(7,473,900.00)	(7,415,100.00)	0.0000	0.2320	(25.00)	0.00	47.5053	(50.7884)	0.0000	1	(3.2830)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(100)	1,765.5000	(177,950.00)	(176,550.00)	0.0000	0.2320	(25.00)	0.00	1.1311	(1.2092)	0.0000	1	(0.0782)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(3,400)	1,765.5000	(6,050,300.00)	(6,002,700.00)	0.0000	0.2320	(25.00)	0.00	38.4567	(41.1144)	0.0000	1	(2.6577)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(1,900)	1,765.5000	(3,381,050.00)	(3,354,450.00)	0.0000	0.2320	(25.00)	0.00	21.4905	(22.9757)	0.0000	1	(1.4852)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(100)	1,765.5000	(177,950.00)	(176,550.00)	0.0000	0.2320	(25.00)	0.00	1.1311	(1.2092)	0.0000	1	(0.0782)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(400)	1,765.5000	(711,800.00)	(706,200.00)	0.0000	0.2320	(25.00)	0.00	4.5243	(4.8370)	0.0000	1	(0.3127)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(2,400)	1,765.5000	(4,270,800.00)	(4,237,200.00)	0.0000	0.2320	(25.00)	0.00	27.1459	(29.0219)	0.0000	1	(1.8760)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(10,000)	1,765.5000	(17,795,000.00)	(17,655,000.00)	0.0000	0.2320	(25.00)	0.00	113.1079	(120.9247)	0.0000	1	(7.8167)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(100)	1,765.5000	(177,950.00)	(176,550.00)	0.0000	0.2320	(25.00)	0.00	1.1311	(1.2092)	0.0000	1	(0.0782)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(6,800)	1,765.5000	(12,100,600.00)	(12,005,400.00)	0.0000	0.2320	(25.00)	0.00	76.9134	(82.2288)	0.0000	1	(5.3154)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(3,900)	1,765.5000	(6,940,050.00)	(6,885,450.00)	0.0000	0.2320	(25.00)	0.00	44.1121	(47.1606)	0.0000	1	(3.0485)	02/04/2025
5411.T	01/09/2025	SDB3261928013	0	(600)	1,765.5000	(1,067,700.00)	(1,059,300.00)	0.0000	0.2320	(25.00)	0.00	6.7865	(7.2555)	0.0000	1	(0.4690)	02/04/2

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JFE HOLDINGS CMN (Cont.)																	
5411.T	01/08/2025	SDB3261928013	0	(2,400)	1,774.5000	(4,270,800.00)	(4,258,800.00)	0.0000	0.2310	(25.00)	0.00	27.0289	(29.1699)	0.0000	1	(2.1410)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(8,900)	1,774.5000	(15,837,550.00)	(15,793,050.00)	0.0000	0.2310	(25.00)	0.00	100.2322	(108.1716)	0.0000	1	(7.9394)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(8,200)	1,774.5000	(14,591,900.00)	(14,550,900.00)	0.0000	0.2310	(25.00)	0.00	92.3487	(99.6637)	0.0000	1	(7.3150)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(4,500)	1,774.5000	(8,007,750.00)	(7,985,250.00)	0.0000	0.2310	(25.00)	0.00	50.6792	(54.6935)	0.0000	1	(4.0143)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(2,200)	1,774.5000	(3,914,900.00)	(3,903,900.00)	0.0000	0.2310	(25.00)	0.00	24.7765	(26.7390)	0.0000	1	(1.9626)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(8,400)	1,774.5000	(14,947,800.00)	(14,905,800.00)	0.0000	0.2310	(25.00)	0.00	94.6011	(102.0945)	0.0000	1	(7.4934)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(3,800)	1,774.5000	(6,762,100.00)	(6,743,100.00)	0.0000	0.2310	(25.00)	0.00	42.7958	(46.1856)	0.0000	1	(3.3899)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(3,900)	1,774.5000	(6,940,050.00)	(6,920,550.00)	0.0000	0.2310	(25.00)	0.00	43.9220	(47.4010)	0.0000	1	(3.4791)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(2,300)	1,774.5000	(4,092,850.00)	(4,081,350.00)	0.0000	0.2310	(25.00)	0.00	25.9027	(27.9545)	0.0000	1	(2.0518)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(2,400)	1,774.5000	(4,270,800.00)	(4,258,800.00)	0.0000	0.2310	(25.00)	0.00	27.0289	(29.1699)	0.0000	1	(2.1410)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(700)	1,774.5000	(1,245,650.00)	(1,242,150.00)	0.0000	0.2310	(25.00)	0.00	7.8834	(8.5079)	0.0000	1	(0.6244)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(4,200)	1,774.5000	(7,473,900.00)	(7,452,900.00)	0.0000	0.2310	(25.00)	0.00	47.3006	(51.0473)	0.0000	1	(3.7467)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(100)	1,774.5000	(177,950.00)	(177,450.00)	0.0000	0.2310	(25.00)	0.00	1.1262	(1.2154)	0.0000	1	(0.0892)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(3,400)	1,774.5000	(6,050,300.00)	(6,033,300.00)	0.0000	0.2310	(25.00)	0.00	38.2909	(41.3240)	0.0000	1	(3.0330)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(1,900)	1,774.5000	(3,381,050.00)	(3,371,550.00)	0.0000	0.2310	(25.00)	0.00	21.3979	(23.0928)	0.0000	1	(1.6949)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(100)	1,774.5000	(177,950.00)	(177,450.00)	0.0000	0.2310	(25.00)	0.00	1.1262	(1.2154)	0.0000	1	(0.0892)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(400)	1,774.5000	(711,800.00)	(709,800.00)	0.0000	0.2310	(25.00)	0.00	4.5048	(4.8616)	0.0000	1	(0.3568)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(2,400)	1,774.5000	(4,270,800.00)	(4,258,800.00)	0.0000	0.2310	(25.00)	0.00	27.0289	(29.1699)	0.0000	1	(2.1410)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(10,000)	1,774.5000	(17,795,000.00)	(17,745,000.00)	0.0000	0.2310	(25.00)	0.00	112.6204	(121.5411)	0.0000	1	(8.9207)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(100)	1,774.5000	(177,950.00)	(177,450.00)	0.0000	0.2310	(25.00)	0.00	1.1262	(1.2154)	0.0000	1	(0.0892)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(6,800)	1,774.5000	(12,100,600.00)	(12,066,600.00)	0.0000	0.2310	(25.00)	0.00	76.5819	(82.6479)	0.0000	1	(6.0661)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(3,900)	1,774.5000	(6,940,050.00)	(6,920,550.00)	0.0000	0.2310	(25.00)	0.00	43.9220	(47.4010)	0.0000	1	(3.4791)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(600)	1,774.5000	(1,067,700.00)	(1,064,700.00)	0.0000	0.2310	(25.00)	0.00	6.7572	(7.2925)	0.0000	1	(0.5352)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(200)	1,774.5000	(355,900.00)	(354,900.00)	0.0000	0.2310	(25.00)	0.00	2.2524	(2.4308)	0.0000	1	(0.1784)	02/04/2025
5411.T	01/08/2025	SDB3261928013	0	(3,100)	1,774.5000	(5,516,450.00)	(5,500,950.00)	0.0000	0.2310	(25.00)	0.00	34.9123	(37.6777)	0.0000	1	(2.7654)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(8,300)	1,779.5000	(14,769,850.00)	(14,769,850.00)	0.0000	0.2270	(25.00)	0.00	91.8563	(101.1634)	0.0000	1	(9.3070)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(2,400)	1,779.5000	(4,270,800.00)	(4,270,800.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(29.2521)	0.0000	1	(2.6912)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(8,900)	1,779.5000	(15,837,550.00)	(15,837,550.00)	0.0000	0.2270	(25.00)	0.00	98.4965	(108.4764)	0.0000	1	(9.9798)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(8,200)	1,779.5000	(14,591,900.00)	(14,591,900.00)	0.0000	0.2270	(25.00)	0.00	90.7496	(99.9445)	0.0000	1	(9.1949)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(4,500)	1,779.5000	(8,007,750.00)	(8,007,750.00)	0.0000	0.2270	(25.00)	0.00	49.8016	(54.8476)	0.0000	1	(5.0460)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(2,200)	1,779.5000	(3,914,900.00)	(3,914,900.00)	0.0000	0.2270	(25.00)	0.00	24.3475	(26.8144)	0.0000	1	(2.4669)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(8,400)	1,779.5000	(14,947,800.00)	(14,947,800.00)	0.0000	0.2270	(25.00)	0.00	92.9630	(102.3822)	0.0000	1	(9.4192)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(3,800)	1,779.5000	(6,762,100.00)	(6,762,100.00)	0.0000	0.2270	(25.00)	0.00	42.0547	(46.3158)	0.0000	1	(4.2610)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(3,900)	1,779.5000	(6,940,050.00)	(6,940,050.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(47.5346)	0.0000	1	(4.3732)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(2,300)	1,779.5000	(4,092,850.00)	(4,092,850.00)	0.0000	0.2270	(25.00)	0.00	25.4542	(28.0332)	0.0000	1	(2.5791)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(2,400)	1,779.5000	(4,270,800.00)	(4,270,800.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(29.2521)	0.0000	1	(2.6912)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(700)	1,779.5000	(1,245,650.00)	(1,245,650.00)	0.0000	0.2270	(25.00)	0.00	7.7469	(8.5318)	0.0000	1	(0.7849)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(4,200)	1,779.5000	(7,473,900.00)	(7,473,900.00)	0.0000	0.2270	(25.00)	0.00	46.4815	(51.1911)	0.0000	1	(4.7096)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(100)	1,779.5000	(177,950.00)	(177,950.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.2188)	0.0000	1	(0.1121)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(3,400)	1,779.5000	(6,050,300.00)	(6,050,300.00)	0.0000	0.2270	(25.00)	0.00	37.6279	(41.4404)	0.0000	1	(3.8125)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(1,900)	1,779.5000	(3,381,050.00)	(3,381,050.00)	0.0000	0.2270	(25.00)	0.00	21.0274	(23.1579)	0.0000	1	(2.1305)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(100)	1,779.5000	(177,950.00)	(177,950.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.2188)	0.0000	1	(0.1121)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(400)	1,779.5000	(711,800.00)	(711,800.00)	0.0000	0.2270	(25.00)	0.00	4.4268	(4.8753)	0.0000	1	(0.4485)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(2,400)	1,779.5000	(4,270,800.00)	(4,270,800.00)	0.0000	0.2270	(25.00)	0.00	26.5609	(29.2521)	0.0000	1	(2.6912)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(10,000)	1,779.5000	(17,795,000.00)	(17,795,000.00)	0.0000	0.2270	(25.00)	0.00	110.6703	(121.8836)	0.0000	1	(11.2133)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(100)	1,779.5000	(177,950.00)	(177,950.00)	0.0000	0.2270	(25.00)	0.00	1.1067	(1.2188)	0.0000	1	(0.1121)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(6,800)	1,779.5000	(12,100,600.00)	(12,100,600.00)	0.0000	0.2270	(25.00)	0.00	75.2558	(82.8808)	0.0000	1	(7.6250)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(3,900)	1,779.5000	(6,940,050.00)	(6,940,050.00)	0.0000	0.2270	(25.00)	0.00	43.1614	(47.5346)	0.0000	1	(4.3732)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(700)	1,779.5000	(1,245,650.00)	(1,245,650.00)	0.0000	0.2270	(25.00)	0.00	7.7469	(8.5318)	0.0000	1	(0.7849)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(200)	1,779.5000	(355,900.00)	(355,900.00)	0.0000	0.2270	(25.00)	0.00	2.2134	(2.4377)	0.0000	1	(0.2243)	02/04/2025
5411.T	01/07/2025	SDB3261928013	0	(3,100)	1,779.5000	(5,516,450.00)	(5,516,450.00)	0.0000	0.2270	(25.00							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN																	
1963.T	01/17/2025	SDB3260760801	0	(2,700)	1,278.5000	(3,408,478.43)	(3,451,950.00)	0.0000	0.2270	(25.00)	0.00	21.1979	(23.6435)	0.0000	1	(2.4456)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(400)	1,278.5000	(507,816.99)	(511,400.00)	0.0000	0.2270	(25.00)	0.00	3.1582	(3.5027)	0.0000	1	(0.3445)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(100)	1,278.5000	(129,891.56)	(127,850.00)	0.0000	0.2270	(25.00)	0.00	0.8078	(0.8757)	0.0000	1	(0.0679)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(200)	1,278.5000	(265,932.71)	(255,700.00)	0.0000	0.2270	(25.00)	0.00	1.6539	(1.7514)	0.0000	1	(0.0975)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(400)	1,278.5000	(531,415.46)	(511,400.00)	0.0000	0.2270	(25.00)	0.00	3.3050	(3.5027)	0.0000	1	(0.1978)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(200)	1,278.5000	(263,100.00)	(255,700.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7514)	0.0000	1	(0.1151)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(800)	1,278.5000	(1,052,400.00)	(1,022,800.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0055)	0.0000	1	(0.4604)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(800)	1,278.5000	(1,052,400.00)	(1,022,800.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0055)	0.0000	1	(0.4604)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(3,700)	1,278.5000	(4,867,350.00)	(4,730,450.00)	0.0000	0.2270	(25.00)	0.00	30.2709	(32.4003)	0.0000	1	(2.1294)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(4,200)	1,278.5000	(5,525,100.00)	(5,369,700.00)	0.0000	0.2270	(25.00)	0.00	34.3616	(36.7788)	0.0000	1	(2.4172)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,900)	1,278.5000	(2,499,450.00)	(2,429,150.00)	0.0000	0.2270	(25.00)	0.00	15.5445	(16.6380)	0.0000	1	(1.0935)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,300)	1,278.5000	(1,710,150.00)	(1,662,050.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.3839)	0.0000	1	(0.7482)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,000)	1,278.5000	(1,315,500.00)	(1,278,500.00)	0.0000	0.2270	(25.00)	0.00	8.1813	(8.7568)	0.0000	1	(0.5755)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(300)	1,278.5000	(394,650.00)	(383,550.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6271)	0.0000	1	(0.1727)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(700)	1,278.5000	(920,850.00)	(894,950.00)	0.0000	0.2270	(25.00)	0.00	5.7269	(6.1298)	0.0000	1	(0.4029)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(3,500)	1,278.5000	(4,604,250.00)	(4,474,750.00)	0.0000	0.2270	(25.00)	0.00	28.6347	(30.6490)	0.0000	1	(2.0143)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(2,200)	1,278.5000	(2,894,100.00)	(2,812,700.00)	0.0000	0.2270	(25.00)	0.00	17.9989	(19.2651)	0.0000	1	(1.2661)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(2,500)	1,278.5000	(3,288,750.00)	(3,196,250.00)	0.0000	0.2270	(25.00)	0.00	20.4533	(21.8921)	0.0000	1	(1.4388)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(500)	1,278.5000	(657,750.00)	(639,250.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3784)	0.0000	1	(0.2878)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,300)	1,278.5000	(1,710,150.00)	(1,662,050.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.3839)	0.0000	1	(0.7482)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,800)	1,278.5000	(2,367,900.00)	(2,301,300.00)	0.0000	0.2270	(25.00)	0.00	14.7264	(15.7623)	0.0000	1	(1.0359)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(800)	1,278.5000	(1,052,400.00)	(1,022,800.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0055)	0.0000	1	(0.4604)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(300)	1,278.5000	(394,650.00)	(383,550.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6271)	0.0000	1	(0.1727)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(4,500)	1,278.5000	(5,919,750.00)	(5,753,250.00)	0.0000	0.2270	(25.00)	0.00	36.8160	(39.4058)	0.0000	1	(2.5898)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(2,600)	1,278.5000	(3,420,300.00)	(3,324,100.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.7678)	0.0000	1	(1.4964)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(200)	1,278.5000	(263,100.00)	(255,700.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7514)	0.0000	1	(0.1151)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(600)	1,278.5000	(789,300.00)	(767,100.00)	0.0000	0.2270	(25.00)	0.00	4.9088	(5.2541)	0.0000	1	(0.3453)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,600)	1,278.5000	(2,104,800.00)	(2,045,600.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(14.0110)	0.0000	1	(0.9208)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(200)	1,278.5000	(263,100.00)	(255,700.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7514)	0.0000	1	(0.1151)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(100)	1,278.5000	(131,550.00)	(127,850.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8757)	0.0000	1	(0.0576)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(100)	1,278.5000	(131,550.00)	(127,850.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8757)	0.0000	1	(0.0576)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(100)	1,278.5000	(131,550.00)	(127,850.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8757)	0.0000	1	(0.0576)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(500)	1,278.5000	(657,750.00)	(639,250.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3784)	0.0000	1	(0.2878)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(200)	1,278.5000	(263,100.00)	(255,700.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7514)	0.0000	1	(0.1151)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,700)	1,278.5000	(2,236,350.00)	(2,173,450.00)	0.0000	0.2270	(25.00)	0.00	13.9083	(14.8866)	0.0000	1	(0.9784)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(1,500)	1,278.5000	(1,973,250.00)	(1,917,750.00)	0.0000	0.2270	(25.00)	0.00	12.2720	(13.1353)	0.0000	1	(0.8633)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(400)	1,278.5000	(526,200.00)	(511,400.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.5027)	0.0000	1	(0.2302)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(4,100)	1,278.5000	(5,393,550.00)	(5,241,850.00)	0.0000	0.2270	(25.00)	0.00	33.5434	(35.9031)	0.0000	1	(2.3596)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(400)	1,278.5000	(526,200.00)	(511,400.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.5027)	0.0000	1	(0.2302)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(2,600)	1,278.5000	(3,420,300.00)	(3,324,100.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.7678)	0.0000	1	(1.4964)	02/04/2025
1963.T	01/17/2025	SDB3260760801	0	(900)	1,278.5000	(1,183,950.00)	(1,150,650.00)	0.0000	0.2270	(25.00)	0.00	7.3632	(7.8812)	0.0000	1	(0.5180)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(2,700)	1,264.5000	(3,408,478.43)	(3,414,150.00)	0.0000	0.2270	(25.00)	0.00	21.1979	(23.3846)	0.0000	1	(2.1867)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(400)	1,264.5000	(507,816.99)	(505,800.00)	0.0000	0.2270	(25.00)	0.00	3.1582	(3.4644)	0.0000	1	(0.3062)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(100)	1,264.5000	(129,891.56)	(126,450.00)	0.0000	0.2270	(25.00)	0.00	0.8078	(0.8661)	0.0000	1	(0.0583)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(200)	1,264.5000	(265,932.71)	(252,900.00)	0.0000	0.2270	(25.00)	0.00	1.6539	(1.7322)	0.0000	1	(0.0783)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(400)	1,264.5000	(531,415.46)	(505,800.00)	0.0000	0.2270	(25.00)	0.00	3.3050	(3.4644)	0.0000	1	(0.1594)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(200)	1,264.5000	(263,100.00)	(252,900.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7322)	0.0000	1	(0.0959)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(800)	1,264.5000	(1,052,400.00)	(1,011,600.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9288)	0.0000	1	(0.3837)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(800)	1,264.5000	(1,052,400.00)	(1,011,600.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9288)	0.0000	1	(0.3837)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(3,700)	1,264.5000	(4,867,350.00)	(4,678,650.00)	0.0000	0.2270	(25.00)	0.00	30.2709	(32.0455)	0.0000	1	(1.7746)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(4,200)	1,264.5000	(5,525,100.00)	(5,310,900.00)	0.0000	0.2270	(25.00)	0.00	34.3616	(36.3760)	0.0000	1	(2.0144)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/16/2025	SDB3260760801	0	(1,300)	1,264.5000	(1,710,150.00)	(1,643,850.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.2592)	0.0000	1	(0.6235)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,000)	1,264.5000	(1,315,500.00)	(1,264,500.00)	0.0000	0.2270	(25.00)	0.00	8.1813	(8.6610)	0.0000	1	(0.4796)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(300)	1,264.5000	(394,650.00)	(379,350.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.5983)	0.0000	1	(0.1439)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(700)	1,264.5000	(920,850.00)	(885,150.00)	0.0000	0.2270	(25.00)	0.00	5.7269	(6.0627)	0.0000	1	(0.3357)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(3,500)	1,264.5000	(4,604,250.00)	(4,425,750.00)	0.0000	0.2270	(25.00)	0.00	28.6347	(30.3134)	0.0000	1	(1.6787)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(2,200)	1,264.5000	(2,894,100.00)	(2,781,900.00)	0.0000	0.2270	(25.00)	0.00	17.9989	(19.0541)	0.0000	1	(1.0552)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(2,500)	1,264.5000	(3,288,750.00)	(3,161,250.00)	0.0000	0.2270	(25.00)	0.00	20.4533	(21.6524)	0.0000	1	(1.1991)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(500)	1,264.5000	(657,750.00)	(632,250.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3305)	0.0000	1	(0.2398)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,300)	1,264.5000	(1,710,150.00)	(1,643,850.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.2592)	0.0000	1	(0.6235)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,800)	1,264.5000	(2,276,900.00)	(2,276,100.00)	0.0000	0.2270	(25.00)	0.00	14.7264	(15.5897)	0.0000	1	(0.8633)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(800)	1,264.5000	(1,052,400.00)	(1,011,600.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9288)	0.0000	1	(0.3837)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(300)	1,264.5000	(394,650.00)	(379,350.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.5983)	0.0000	1	(0.1439)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(4,500)	1,264.5000	(5,919,750.00)	(5,690,250.00)	0.0000	0.2270	(25.00)	0.00	36.8160	(38.9743)	0.0000	1	(2.1583)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(2,600)	1,264.5000	(3,420,300.00)	(3,287,700.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.5185)	0.0000	1	(1.2470)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(200)	1,264.5000	(263,100.00)	(252,900.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7322)	0.0000	1	(0.0959)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(600)	1,264.5000	(789,300.00)	(758,700.00)	0.0000	0.2270	(25.00)	0.00	4.9088	(5.1966)	0.0000	1	(0.2878)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,600)	1,264.5000	(2,104,800.00)	(2,023,200.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(13.8575)	0.0000	1	(0.7674)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(200)	1,264.5000	(263,100.00)	(252,900.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7322)	0.0000	1	(0.0959)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(100)	1,264.5000	(131,550.00)	(126,450.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8661)	0.0000	1	(0.0480)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(100)	1,264.5000	(131,550.00)	(126,450.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8661)	0.0000	1	(0.0480)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(500)	1,264.5000	(657,750.00)	(632,250.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3305)	0.0000	1	(0.2398)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(200)	1,264.5000	(263,100.00)	(252,900.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7322)	0.0000	1	(0.0959)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,700)	1,264.5000	(2,236,350.00)	(2,149,650.00)	0.0000	0.2270	(25.00)	0.00	13.9083	(14.7236)	0.0000	1	(0.8154)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(1,500)	1,264.5000	(1,973,250.00)	(1,896,750.00)	0.0000	0.2270	(25.00)	0.00	12.2720	(12.9914)	0.0000	1	(0.7194)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(400)	1,264.5000	(526,200.00)	(505,800.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.4644)	0.0000	1	(0.1919)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(4,100)	1,264.5000	(5,393,550.00)	(5,184,450.00)	0.0000	0.2270	(25.00)	0.00	33.5434	(35.5099)	0.0000	1	(1.9665)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(400)	1,264.5000	(526,200.00)	(505,800.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.4644)	0.0000	1	(0.1919)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(2,600)	1,264.5000	(3,420,300.00)	(3,287,700.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.5185)	0.0000	1	(1.2470)	02/04/2025
1963.T	01/16/2025	SDB3260760801	0	(900)	1,264.5000	(1,183,950.00)	(1,138,050.00)	0.0000	0.2270	(25.00)	0.00	7.3632	(7.7949)	0.0000	1	(0.4317)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(400)	1,267.5000	(507,816.99)	(507,000.00)	0.0000	0.2270	(25.00)	0.00	3.1582	(3.4726)	0.0000	1	(0.3144)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(100)	1,267.5000	(129,891.56)	(126,750.00)	0.0000	0.2270	(25.00)	0.00	0.8078	(0.8682)	0.0000	1	(0.0603)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(200)	1,267.5000	(265,932.71)	(253,500.00)	0.0000	0.2270	(25.00)	0.00	1.6539	(1.7363)	0.0000	1	(0.0824)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(400)	1,267.5000	(531,415.46)	(507,000.00)	0.0000	0.2270	(25.00)	0.00	3.3050	(3.4726)	0.0000	1	(0.1676)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(200)	1,267.5000	(263,100.00)	(253,500.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7363)	0.0000	1	(0.1000)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(800)	1,267.5000	(1,052,400.00)	(1,014,000.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9452)	0.0000	1	(0.4001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(800)	1,267.5000	(1,052,400.00)	(1,014,000.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9452)	0.0000	1	(0.4001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(3,700)	1,267.5000	(4,867,350.00)	(4,689,750.00)	0.0000	0.2270	(25.00)	0.00	30.2709	(32.1216)	0.0000	1	(1.8507)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(4,200)	1,267.5000	(5,525,100.00)	(5,323,500.00)	0.0000	0.2270	(25.00)	0.00	34.3616	(36.4623)	0.0000	1	(2.1007)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,900)	1,267.5000	(2,499,450.00)	(2,408,250.00)	0.0000	0.2270	(25.00)	0.00	15.5445	(16.4949)	0.0000	1	(0.9503)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,300)	1,267.5000	(1,710,150.00)	(1,647,750.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.2860)	0.0000	1	(0.6502)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,000)	1,267.5000	(1,315,500.00)	(1,267,500.00)	0.0000	0.2270	(25.00)	0.00	8.1813	(8.6815)	0.0000	1	(0.5002)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(300)	1,267.5000	(394,650.00)	(380,250.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6045)	0.0000	1	(0.1501)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(700)	1,267.5000	(920,850.00)	(887,250.00)	0.0000	0.2270	(25.00)	0.00	5.7269	(6.0771)	0.0000	1	(0.3501)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(3,500)	1,267.5000	(4,604,250.00)	(4,436,250.00)	0.0000	0.2270	(25.00)	0.00	28.6347	(30.3853)	0.0000	1	(1.7506)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(2,200)	1,267.5000	(2,894,100.00)	(2,788,500.00)	0.0000	0.2270	(25.00)	0.00	17.9989	(19.0993)	0.0000	1	(1.1004)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(2,500)	1,267.5000	(3,288,750.00)	(3,168,750.00)	0.0000	0.2270	(25.00)	0.00	20.4533	(21.7038)	0.0000	1	(1.2504)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(500)	1,267.5000	(657,750.00)	(633,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3408)	0.0000	1	(0.2501)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,300)	1,267.5000	(1,710,150.00)	(1,647,750.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.2860)	0.0000	1	(0.6502)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,800)	1,267.5000	(2,267,900.00)	(2,281,500.00)	0.0000	0.2270	(25.00)	0.00	14.7264	(15.6267)	0.0000	1	(0.9003)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(800)	1,267.5000	(1,052,400.00)	(1,014,000.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(6.9452)	0.0000	1	(0.4001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(300)	1,267.5000	(394,650.00)	(380,250.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6045)	0.0000	1	(0.1501)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/15/2025	SDB3260760801	0	(4,500)	1,267.5000	(5,919,750.00)	(5,703,750.00)	0.0000	0.2270	(25.00)	0.00	36.8160	(39.0668)	0.0000	1	(2.2508)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(2,600)	1,267.5000	(3,420,300.00)	(3,295,500.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.5719)	0.0000	1	(1.3005)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(200)	1,267.5000	(263,100.00)	(253,500.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7363)	0.0000	1	(0.1000)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(600)	1,267.5000	(789,300.00)	(760,500.00)	0.0000	0.2270	(25.00)	0.00	4.9088	(5.2089)	0.0000	1	(0.3001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,600)	1,267.5000	(2,104,800.00)	(2,028,000.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(13.8904)	0.0000	1	(0.8003)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(200)	1,267.5000	(263,100.00)	(253,500.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7363)	0.0000	1	(0.1000)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(100)	1,267.5000	(131,550.00)	(126,750.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8682)	0.0000	1	(0.0500)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(100)	1,267.5000	(131,550.00)	(126,750.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8682)	0.0000	1	(0.0500)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(100)	1,267.5000	(131,550.00)	(126,750.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8682)	0.0000	1	(0.0500)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(100)	1,267.5000	(131,550.00)	(126,750.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8682)	0.0000	1	(0.0500)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(500)	1,267.5000	(657,750.00)	(633,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3408)	0.0000	1	(0.2501)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(200)	1,267.5000	(263,100.00)	(253,500.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7363)	0.0000	1	(0.1000)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,700)	1,267.5000	(2,236,350.00)	(2,154,750.00)	0.0000	0.2270	(25.00)	0.00	13.9083	(14.7586)	0.0000	1	(0.8503)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(1,500)	1,267.5000	(1,973,250.00)	(1,901,250.00)	0.0000	0.2270	(25.00)	0.00	12.2720	(13.0223)	0.0000	1	(0.7503)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(400)	1,267.5000	(526,200.00)	(507,000.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.4726)	0.0000	1	(0.2001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(4,100)	1,267.5000	(5,393,550.00)	(5,196,750.00)	0.0000	0.2270	(25.00)	0.00	33.5434	(35.5942)	0.0000	1	(2.0507)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(400)	1,267.5000	(526,200.00)	(507,000.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.4726)	0.0000	1	(0.2001)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(2,600)	1,267.5000	(3,420,300.00)	(3,295,500.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.5719)	0.0000	1	(1.3005)	02/04/2025
1963.T	01/15/2025	SDB3260760801	0	(900)	1,267.5000	(1,183,950.00)	(1,140,750.00)	0.0000	0.2270	(25.00)	0.00	7.3632	(7.8134)	0.0000	1	(0.4502)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(100)	1,281.5000	(129,891.56)	(128,150.00)	0.0000	0.2270	(25.00)	0.00	0.8078	(0.8777)	0.0000	1	(0.0699)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(200)	1,281.5000	(265,932.71)	(256,300.00)	0.0000	0.2270	(25.00)	0.00	1.6539	(1.7555)	0.0000	1	(0.1016)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(400)	1,281.5000	(531,415.46)	(512,600.00)	0.0000	0.2270	(25.00)	0.00	3.3050	(3.5110)	0.0000	1	(0.2060)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(200)	1,281.5000	(263,100.00)	(256,300.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7555)	0.0000	1	(0.1192)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(800)	1,281.5000	(1,052,400.00)	(1,025,200.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0219)	0.0000	1	(0.4769)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(800)	1,281.5000	(1,052,400.00)	(1,025,200.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0219)	0.0000	1	(0.4769)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(3,700)	1,281.5000	(4,867,350.00)	(4,741,550.00)	0.0000	0.2270	(25.00)	0.00	30.2709	(32.4764)	0.0000	1	(2.2055)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(4,200)	1,281.5000	(5,525,100.00)	(5,382,300.00)	0.0000	0.2270	(25.00)	0.00	34.3616	(36.8651)	0.0000	1	(2.5035)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,900)	1,281.5000	(2,499,450.00)	(2,434,850.00)	0.0000	0.2270	(25.00)	0.00	15.5445	(16.6771)	0.0000	1	(1.1325)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,300)	1,281.5000	(1,710,150.00)	(1,665,950.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.4106)	0.0000	1	(0.7749)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,000)	1,281.5000	(1,315,500.00)	(1,281,500.00)	0.0000	0.2270	(25.00)	0.00	8.1813	(8.7774)	0.0000	1	(0.5961)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(300)	1,281.5000	(394,650.00)	(384,450.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6332)	0.0000	1	(0.1788)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(700)	1,281.5000	(920,850.00)	(897,050.00)	0.0000	0.2270	(25.00)	0.00	5.7269	(6.1442)	0.0000	1	(0.4172)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(3,500)	1,281.5000	(4,604,250.00)	(4,485,250.00)	0.0000	0.2270	(25.00)	0.00	28.6347	(30.7209)	0.0000	1	(2.0862)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(2,200)	1,281.5000	(2,894,100.00)	(2,819,300.00)	0.0000	0.2270	(25.00)	0.00	17.9989	(19.3103)	0.0000	1	(1.3114)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(2,500)	1,281.5000	(3,288,750.00)	(3,203,750.00)	0.0000	0.2270	(25.00)	0.00	20.4533	(21.9435)	0.0000	1	(1.4902)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(500)	1,281.5000	(657,750.00)	(640,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3887)	0.0000	1	(0.2980)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,300)	1,281.5000	(1,710,150.00)	(1,665,950.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.4106)	0.0000	1	(0.7749)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,800)	1,281.5000	(2,367,900.00)	(2,306,700.00)	0.0000	0.2270	(25.00)	0.00	14.7264	(15.7993)	0.0000	1	(1.0729)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(800)	1,281.5000	(1,052,400.00)	(1,025,200.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.0219)	0.0000	1	(0.4769)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(300)	1,281.5000	(394,650.00)	(384,450.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.6332)	0.0000	1	(0.1788)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(4,500)	1,281.5000	(5,919,750.00)	(5,766,750.00)	0.0000	0.2270	(25.00)	0.00	36.8160	(39.4983)	0.0000	1	(2.6823)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(2,600)	1,281.5000	(3,420,300.00)	(3,331,900.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.8212)	0.0000	1	(1.5498)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(200)	1,281.5000	(263,100.00)	(256,300.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7555)	0.0000	1	(0.1192)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(600)	1,281.5000	(789,300.00)	(768,900.00)	0.0000	0.2270	(25.00)	0.00	4.9088	(5.2664)	0.0000	1	(0.3576)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(1,600)	1,281.5000	(2,104,800.00)	(2,050,400.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(14.0438)	0.0000	1	(0.9537)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(200)	1,281.5000	(263,100.00)	(256,300.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.7555)	0.0000	1	(0.1192)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(100)	1,281.5000	(131,550.00)	(128,150.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8777)	0.0000	1	(0.0596)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(100)	1,281.5000	(131,550.00)	(128,150.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8777)	0.0000	1	(0.0596)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(100)	1,281.5000	(131,550.00)	(128,150.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8777)	0.0000	1	(0.0596)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(100)	1,281.5000	(131,550.00)	(128,150.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.8777)	0.0000	1	(0.0596)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(500)	1,281.5000	(657,750.00)	(640,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.3887)	0.0000	1	(0.2980)	02/04/2025
1963.T	01/14/2025</																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/14/2025	SDB3260760801	0	(1,500)	1,281.5000	(1,973,250.00)	(1,922,250.00)	0.0000	0.2270	(25.00)	0.00	12.2720	(13.1661)	0.0000	1	(0.8941)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(400)	1,281.5000	(526,200.00)	(512,600.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.5110)	0.0000	1	(0.2384)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(4,100)	1,281.5000	(5,393,550.00)	(5,254,150.00)	0.0000	0.2270	(25.00)	0.00	33.5434	(35.9873)	0.0000	1	(2.4439)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(400)	1,281.5000	(526,200.00)	(512,600.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.5110)	0.0000	1	(0.2384)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(2,600)	1,281.5000	(3,420,300.00)	(3,331,900.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(22.8212)	0.0000	1	(1.5498)	02/04/2025
1963.T	01/14/2025	SDB3260760801	0	(900)	1,281.5000	(1,183,950.00)	(1,153,350.00)	0.0000	0.2270	(25.00)	0.00	7.3632	(7.8997)	0.0000	1	(0.5365)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(200)	1,323.5000	(265,932.71)	(264,700.00)	0.0000	0.2270	(25.00)	0.00	6.6155	(7.2521)	0.0000	4	(0.6365)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(400)	1,323.5000	(531,415.46)	(529,400.00)	0.0000	0.2270	(25.00)	0.00	13.2199	(14.5041)	0.0000	4	(1.2842)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(200)	1,323.5000	(263,100.00)	(264,700.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2521)	0.0000	4	(0.7070)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(800)	1,323.5000	(1,052,400.00)	(1,058,800.00)	0.0000	0.2270	(25.00)	0.00	26.1803	(29.0082)	0.0000	4	(2.8280)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(800)	1,323.5000	(1,052,400.00)	(1,058,800.00)	0.0000	0.2270	(25.00)	0.00	26.1803	(29.0082)	0.0000	4	(2.8280)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(3,700)	1,323.5000	(4,867,350.00)	(4,896,950.00)	0.0000	0.2270	(25.00)	0.00	121.0837	(134.1630)	0.0000	4	(13.0793)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(4,200)	1,323.5000	(5,525,100.00)	(5,558,700.00)	0.0000	0.2270	(25.00)	0.00	137.4463	(152.2932)	0.0000	4	(14.8468)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,900)	1,323.5000	(2,499,450.00)	(2,514,650.00)	0.0000	0.2270	(25.00)	0.00	62.1781	(68.8945)	0.0000	4	(6.7164)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,300)	1,323.5000	(1,710,150.00)	(1,720,550.00)	0.0000	0.2270	(25.00)	0.00	42.5429	(47.1384)	0.0000	4	(4.5954)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,000)	1,323.5000	(1,315,500.00)	(1,323,500.00)	0.0000	0.2270	(25.00)	0.00	32.7253	(36.2603)	0.0000	4	(3.5350)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(300)	1,323.5000	(394,650.00)	(397,050.00)	0.0000	0.2270	(25.00)	0.00	9.8176	(10.8781)	0.0000	4	(1.0605)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(700)	1,323.5000	(920,850.00)	(926,450.00)	0.0000	0.2270	(25.00)	0.00	22.9077	(25.3822)	0.0000	4	(2.4745)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(3,500)	1,323.5000	(4,604,250.00)	(4,632,250.00)	0.0000	0.2270	(25.00)	0.00	114.5386	(126.9110)	0.0000	4	(12.3724)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(2,200)	1,323.5000	(2,894,100.00)	(2,911,700.00)	0.0000	0.2270	(25.00)	0.00	71.9957	(79.7726)	0.0000	4	(7.7769)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(2,500)	1,323.5000	(3,288,750.00)	(3,308,750.00)	0.0000	0.2270	(25.00)	0.00	81.8133	(90.6507)	0.0000	4	(8.8374)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(500)	1,323.5000	(657,750.00)	(661,750.00)	0.0000	0.2270	(25.00)	0.00	16.3627	(18.1301)	0.0000	4	(1.7675)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,300)	1,323.5000	(1,710,150.00)	(1,720,550.00)	0.0000	0.2270	(25.00)	0.00	42.5429	(47.1384)	0.0000	4	(4.5954)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,800)	1,323.5000	(2,367,900.00)	(2,382,300.00)	0.0000	0.2270	(25.00)	0.00	58.9056	(65.2685)	0.0000	4	(6.3629)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(800)	1,323.5000	(1,052,400.00)	(1,058,800.00)	0.0000	0.2270	(25.00)	0.00	26.1803	(29.0082)	0.0000	4	(2.8280)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(300)	1,323.5000	(394,650.00)	(397,050.00)	0.0000	0.2270	(25.00)	0.00	9.8176	(10.8781)	0.0000	4	(1.0605)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(4,500)	1,323.5000	(5,919,750.00)	(5,955,750.00)	0.0000	0.2270	(25.00)	0.00	147.2639	(163.1712)	0.0000	4	(15.9073)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(2,600)	1,323.5000	(3,420,300.00)	(3,441,100.00)	0.0000	0.2270	(25.00)	0.00	85.0858	(94.2767)	0.0000	4	(9.1909)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(200)	1,323.5000	(263,100.00)	(264,700.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2521)	0.0000	4	(0.7070)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(600)	1,323.5000	(789,300.00)	(794,100.00)	0.0000	0.2270	(25.00)	0.00	19.6352	(21.7562)	0.0000	4	(2.1210)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,600)	1,323.5000	(2,104,800.00)	(2,117,600.00)	0.0000	0.2270	(25.00)	0.00	52.3605	(58.0164)	0.0000	4	(5.6559)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(200)	1,323.5000	(263,100.00)	(264,700.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2521)	0.0000	4	(0.7070)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(100)	1,323.5000	(131,550.00)	(132,350.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6260)	0.0000	4	(0.3535)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(100)	1,323.5000	(131,550.00)	(132,350.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6260)	0.0000	4	(0.3535)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(100)	1,323.5000	(131,550.00)	(132,350.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6260)	0.0000	4	(0.3535)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(100)	1,323.5000	(131,550.00)	(132,350.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6260)	0.0000	4	(0.3535)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(100)	1,323.5000	(131,550.00)	(132,350.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6260)	0.0000	4	(0.3535)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(500)	1,323.5000	(657,750.00)	(661,750.00)	0.0000	0.2270	(25.00)	0.00	16.3627	(18.1301)	0.0000	4	(1.7675)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(200)	1,323.5000	(263,100.00)	(264,700.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2521)	0.0000	4	(0.7070)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,700)	1,323.5000	(2,236,350.00)	(2,249,950.00)	0.0000	0.2270	(25.00)	0.00	55.6330	(61.6425)	0.0000	4	(6.0094)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(1,500)	1,323.5000	(1,973,250.00)	(1,985,250.00)	0.0000	0.2270	(25.00)	0.00	49.0880	(54.3904)	0.0000	4	(5.3024)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(400)	1,323.5000	(526,200.00)	(529,400.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(14.5041)	0.0000	4	(1.4140)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(4,100)	1,323.5000	(5,393,550.00)	(5,426,350.00)	0.0000	0.2270	(25.00)	0.00	134.1738	(148.6671)	0.0000	4	(14.4933)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(400)	1,323.5000	(526,200.00)	(529,400.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(14.5041)	0.0000	4	(1.4140)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(2,600)	1,323.5000	(3,420,300.00)	(3,441,100.00)	0.0000	0.2270	(25.00)	0.00	85.0858	(94.2767)	0.0000	4	(9.1909)	02/04/2025
1963.T	01/13/2025	SDB3260760801	0	(900)	1,323.5000	(1,183,950.00)	(1,191,150.00)	0.0000	0.2270	(25.00)	0.00	29.4528	(32.6342)	0.0000	4	(3.1815)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(200)	1,330.0000	(265,932.71)	(266,000.00)	0.0000	0.2320	(25.00)	0.00	1.6903	(1.8219)	0.0000	1	(0.1316)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(400)	1,330.0000	(531,415.46)	(532,000.00)	0.0000	0.2320	(25.00)	0.00	3.3778	(3.6438)	0.0000	1	(0.2661)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(200)	1,330.0000	(263,100.00)	(266,000.00)	0.0000	0.2320	(25.00)	0.00	1.6723	(1.8219)	0.0000	1	(0.1496)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(800)	1,330.0000	(1,052,400.00)	(1,064,000.00)	0.0000	0.2320	(25.00)	0.00	6.6892	(7.2877)	0.0000	1	(0.5984)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(800)	1,330.0000	(1,052,400.00)	(1,064,000.00)	0.0000	0.2320	(25.00)	0.00	6.6892	(7.2877)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/09/2025	SDB3260760801	0	(1,300)	1,330.0000	(1,710,150.00)	(1,729,000.00)	0.0000	0.2320	(25.00)	0.00	10.8700	(11.8425)	0.0000	1	(0.9725)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,000)	1,330.0000	(1,315,500.00)	(1,330,000.00)	0.0000	0.2320	(25.00)	0.00	8.3615	(9.1096)	0.0000	1	(0.7481)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(300)	1,330.0000	(394,650.00)	(399,000.00)	0.0000	0.2320	(25.00)	0.00	2.5085	(2.7329)	0.0000	1	(0.2244)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(700)	1,330.0000	(920,850.00)	(931,000.00)	0.0000	0.2320	(25.00)	0.00	5.8531	(6.3767)	0.0000	1	(0.5236)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(3,500)	1,330.0000	(4,604,250.00)	(4,655,000.00)	0.0000	0.2320	(25.00)	0.00	29.2654	(31.8836)	0.0000	1	(2.6182)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(2,200)	1,330.0000	(2,894,100.00)	(2,926,000.00)	0.0000	0.2320	(25.00)	0.00	18.3954	(20.0411)	0.0000	1	(1.6457)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(2,500)	1,330.0000	(3,288,750.00)	(3,325,000.00)	0.0000	0.2320	(25.00)	0.00	20.9038	(22.7740)	0.0000	1	(1.8701)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(500)	1,330.0000	(657,750.00)	(665,000.00)	0.0000	0.2320	(25.00)	0.00	4.1808	(4.5548)	0.0000	1	(0.3740)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,300)	1,330.0000	(1,710,150.00)	(1,729,000.00)	0.0000	0.2320	(25.00)	0.00	10.8700	(11.8425)	0.0000	1	(0.9725)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,800)	1,330.0000	(2,367,900.00)	(2,394,000.00)	0.0000	0.2320	(25.00)	0.00	15.0508	(16.3973)	0.0000	1	(1.3465)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(800)	1,330.0000	(1,052,400.00)	(1,064,000.00)	0.0000	0.2320	(25.00)	0.00	6.6892	(7.2877)	0.0000	1	(0.5984)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(300)	1,330.0000	(394,650.00)	(399,000.00)	0.0000	0.2320	(25.00)	0.00	2.5085	(2.7329)	0.0000	1	(0.2244)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(4,500)	1,330.0000	(5,919,750.00)	(5,985,000.00)	0.0000	0.2320	(25.00)	0.00	37.6269	(40.9932)	0.0000	1	(3.3662)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(2,600)	1,330.0000	(3,420,300.00)	(3,458,000.00)	0.0000	0.2320	(25.00)	0.00	21.7400	(23.6849)	0.0000	1	(1.9449)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(200)	1,330.0000	(263,100.00)	(266,000.00)	0.0000	0.2320	(25.00)	0.00	1.6723	(1.8219)	0.0000	1	(0.1496)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(600)	1,330.0000	(789,300.00)	(798,000.00)	0.0000	0.2320	(25.00)	0.00	5.0169	(5.4658)	0.0000	1	(0.4488)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,600)	1,330.0000	(2,104,800.00)	(2,128,000.00)	0.0000	0.2320	(25.00)	0.00	13.3785	(14.5753)	0.0000	1	(1.1969)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(200)	1,330.0000	(263,100.00)	(266,000.00)	0.0000	0.2320	(25.00)	0.00	1.6723	(1.8219)	0.0000	1	(0.1496)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(100)	1,330.0000	(131,550.00)	(133,000.00)	0.0000	0.2320	(25.00)	0.00	0.8362	(0.9110)	0.0000	1	(0.0748)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(100)	1,330.0000	(131,550.00)	(133,000.00)	0.0000	0.2320	(25.00)	0.00	0.8362	(0.9110)	0.0000	1	(0.0748)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(100)	1,330.0000	(131,550.00)	(133,000.00)	0.0000	0.2320	(25.00)	0.00	0.8362	(0.9110)	0.0000	1	(0.0748)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(500)	1,330.0000	(657,750.00)	(665,000.00)	0.0000	0.2320	(25.00)	0.00	4.1808	(4.5548)	0.0000	1	(0.3740)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(200)	1,330.0000	(263,100.00)	(266,000.00)	0.0000	0.2320	(25.00)	0.00	1.6723	(1.8219)	0.0000	1	(0.1496)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,700)	1,330.0000	(2,236,350.00)	(2,261,000.00)	0.0000	0.2320	(25.00)	0.00	14.2146	(15.4863)	0.0000	1	(1.2717)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(1,500)	1,330.0000	(1,973,250.00)	(1,995,000.00)	0.0000	0.2320	(25.00)	0.00	12.5423	(13.6644)	0.0000	1	(1.1221)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(400)	1,330.0000	(526,200.00)	(532,000.00)	0.0000	0.2320	(25.00)	0.00	3.3446	(3.6438)	0.0000	1	(0.2992)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(4,100)	1,330.0000	(5,393,550.00)	(5,453,000.00)	0.0000	0.2320	(25.00)	0.00	34.2823	(37.3493)	0.0000	1	(3.0670)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(400)	1,330.0000	(526,200.00)	(532,000.00)	0.0000	0.2320	(25.00)	0.00	3.3446	(3.6438)	0.0000	1	(0.2992)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(2,600)	1,330.0000	(3,420,300.00)	(3,458,000.00)	0.0000	0.2320	(25.00)	0.00	21.7400	(23.6849)	0.0000	1	(1.9449)	02/04/2025
1963.T	01/09/2025	SDB3260760801	0	(900)	1,330.0000	(1,183,950.00)	(1,197,000.00)	0.0000	0.2320	(25.00)	0.00	7.5254	(8.1986)	0.0000	1	(0.6732)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(400)	1,329.5000	(531,415.46)	(531,800.00)	0.0000	0.2310	(25.00)	0.00	3.3632	(3.6425)	0.0000	1	(0.2793)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(200)	1,329.5000	(263,100.00)	(265,900.00)	0.0000	0.2310	(25.00)	0.00	1.6651	(1.8212)	0.0000	1	(0.1561)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(800)	1,329.5000	(1,052,400.00)	(1,063,600.00)	0.0000	0.2310	(25.00)	0.00	6.6604	(7.2849)	0.0000	1	(0.6245)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(800)	1,329.5000	(1,052,400.00)	(1,063,600.00)	0.0000	0.2310	(25.00)	0.00	6.6604	(7.2849)	0.0000	1	(0.6245)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(3,700)	1,329.5000	(4,867,350.00)	(4,919,150.00)	0.0000	0.2310	(25.00)	0.00	30.8043	(33.6928)	0.0000	1	(2.8885)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(4,200)	1,329.5000	(5,525,100.00)	(5,583,900.00)	0.0000	0.2310	(25.00)	0.00	34.9671	(38.2459)	0.0000	1	(3.2788)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,900)	1,329.5000	(2,499,450.00)	(2,526,050.00)	0.0000	0.2310	(25.00)	0.00	15.8184	(17.3017)	0.0000	1	(1.4833)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,300)	1,329.5000	(1,710,150.00)	(1,728,350.00)	0.0000	0.2310	(25.00)	0.00	10.8231	(11.8380)	0.0000	1	(1.0149)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,000)	1,329.5000	(1,315,500.00)	(1,329,500.00)	0.0000	0.2310	(25.00)	0.00	8.3255	(9.1062)	0.0000	1	(0.7807)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(300)	1,329.5000	(394,650.00)	(398,850.00)	0.0000	0.2310	(25.00)	0.00	2.4976	(2.7318)	0.0000	1	(0.2342)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(700)	1,329.5000	(920,850.00)	(930,650.00)	0.0000	0.2310	(25.00)	0.00	5.8278	(6.3743)	0.0000	1	(0.5465)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(3,500)	1,329.5000	(4,604,250.00)	(4,653,250.00)	0.0000	0.2310	(25.00)	0.00	29.1392	(31.8716)	0.0000	1	(2.7323)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(2,200)	1,329.5000	(2,894,100.00)	(2,924,900.00)	0.0000	0.2310	(25.00)	0.00	18.3161	(20.0336)	0.0000	1	(1.7175)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(2,500)	1,329.5000	(3,288,750.00)	(3,323,750.00)	0.0000	0.2310	(25.00)	0.00	20.8137	(22.7654)	0.0000	1	(1.9517)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(500)	1,329.5000	(657,750.00)	(664,750.00)	0.0000	0.2310	(25.00)	0.00	4.1627	(4.5531)	0.0000	1	(0.3903)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,300)	1,329.5000	(1,710,150.00)	(1,728,350.00)	0.0000	0.2310	(25.00)	0.00	10.8231	(11.8380)	0.0000	1	(1.0149)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,800)	1,329.5000	(2,367,900.00)	(2,393,100.00)	0.0000	0.2310	(25.00)	0.00	14.9859	(16.3911)	0.0000	1	(1.4052)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(800)	1,329.5000	(1,052,400.00)	(1,063,600.00)	0.0000	0.2310	(25.00)	0.00	6.6604	(7.2849)	0.0000	1	(0.6245)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(300)	1,329.5000	(394,650.00)	(398,850.00)	0.0000	0.2310	(25.00)	0.00	2.4976	(2.7318)	0.0000	1	(0.2342)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(4,500)	1,329.5000	(5,919,750.00)	(5,982,750.00)	0.0000	0.2310	(25.00)	0.00	37.4647	(40.9777)	0.0000	1	(3.5130)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(2,600)	1,329.5000	(3,420,300.00)	(3,456,700.00)	0.0000	0.2310	(25.00)	0.00	21.6463	(23.6760)	0.0000	1	(2.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/08/2025	SDB3260760801	0	(600)	1,329.5000	(789,300.00)	(797,700.00)	0.0000	0.2310	(25.00)	0.00	4.9953	(5.4637)	0.0000	1	(0.4684)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,600)	1,329.5000	(2,104,800.00)	(2,127,200.00)	0.0000	0.2310	(25.00)	0.00	13.3208	(14.5699)	0.0000	1	(1.2491)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(200)	1,329.5000	(263,100.00)	(265,900.00)	0.0000	0.2310	(25.00)	0.00	1.6651	(1.8212)	0.0000	1	(0.1561)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(100)	1,329.5000	(131,550.00)	(132,950.00)	0.0000	0.2310	(25.00)	0.00	0.8325	(0.9106)	0.0000	1	(0.0781)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(100)	1,329.5000	(131,550.00)	(132,950.00)	0.0000	0.2310	(25.00)	0.00	0.8325	(0.9106)	0.0000	1	(0.0781)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(100)	1,329.5000	(131,550.00)	(132,950.00)	0.0000	0.2310	(25.00)	0.00	0.8325	(0.9106)	0.0000	1	(0.0781)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(100)	1,329.5000	(131,550.00)	(132,950.00)	0.0000	0.2310	(25.00)	0.00	0.8325	(0.9106)	0.0000	1	(0.0781)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(500)	1,329.5000	(657,750.00)	(664,750.00)	0.0000	0.2310	(25.00)	0.00	4.1627	(4.5531)	0.0000	1	(0.3903)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(200)	1,329.5000	(263,100.00)	(265,900.00)	0.0000	0.2310	(25.00)	0.00	1.6651	(1.8212)	0.0000	1	(0.1561)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,700)	1,329.5000	(2,236,350.00)	(2,260,150.00)	0.0000	0.2310	(25.00)	0.00	14.1533	(15.4805)	0.0000	1	(1.3271)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(1,500)	1,329.5000	(1,973,250.00)	(1,994,250.00)	0.0000	0.2310	(25.00)	0.00	12.4882	(13.6592)	0.0000	1	(1.1710)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(400)	1,329.5000	(526,200.00)	(531,800.00)	0.0000	0.2310	(25.00)	0.00	3.3302	(3.6425)	0.0000	1	(0.3123)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(4,100)	1,329.5000	(5,393,550.00)	(5,450,950.00)	0.0000	0.2310	(25.00)	0.00	34.1345	(37.3353)	0.0000	1	(3.2008)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(400)	1,329.5000	(526,200.00)	(531,800.00)	0.0000	0.2310	(25.00)	0.00	3.3302	(3.6425)	0.0000	1	(0.3123)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(2,600)	1,329.5000	(3,420,300.00)	(3,456,700.00)	0.0000	0.2310	(25.00)	0.00	21.6463	(23.6760)	0.0000	1	(2.0297)	02/04/2025
1963.T	01/08/2025	SDB3260760801	0	(900)	1,329.5000	(1,183,950.00)	(1,196,550.00)	0.0000	0.2310	(25.00)	0.00	7.4929	(8.1955)	0.0000	1	(0.7026)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(200)	1,315.5000	(263,100.00)	(263,100.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.8021)	0.0000	1	(0.1658)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(800)	1,315.5000	(1,052,400.00)	(1,052,400.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2082)	0.0000	1	(0.6632)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(800)	1,315.5000	(1,052,400.00)	(1,052,400.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2082)	0.0000	1	(0.6632)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(3,700)	1,315.5000	(4,867,350.00)	(4,867,350.00)	0.0000	0.2270	(25.00)	0.00	30.2709	(33.3380)	0.0000	1	(3.0671)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(4,200)	1,315.5000	(5,525,100.00)	(5,525,100.00)	0.0000	0.2270	(25.00)	0.00	34.3616	(37.8432)	0.0000	1	(3.4816)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,900)	1,315.5000	(2,499,450.00)	(2,499,450.00)	0.0000	0.2270	(25.00)	0.00	15.5445	(17.1195)	0.0000	1	(1.5750)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,300)	1,315.5000	(1,710,150.00)	(1,710,150.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.7134)	0.0000	1	(1.0776)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,000)	1,315.5000	(1,315,500.00)	(1,315,500.00)	0.0000	0.2270	(25.00)	0.00	8.1813	(9.0103)	0.0000	1	(0.8289)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(300)	1,315.5000	(394,650.00)	(394,650.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.7031)	0.0000	1	(0.2487)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(700)	1,315.5000	(920,850.00)	(920,850.00)	0.0000	0.2270	(25.00)	0.00	5.7269	(6.3072)	0.0000	1	(0.5803)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(3,500)	1,315.5000	(4,604,250.00)	(4,604,250.00)	0.0000	0.2270	(25.00)	0.00	28.6347	(31.5360)	0.0000	1	(2.9013)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(2,200)	1,315.5000	(2,894,100.00)	(2,894,100.00)	0.0000	0.2270	(25.00)	0.00	17.9989	(19.8226)	0.0000	1	(1.8237)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(2,500)	1,315.5000	(3,288,750.00)	(3,288,750.00)	0.0000	0.2270	(25.00)	0.00	20.4533	(22.5257)	0.0000	1	(2.0724)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(500)	1,315.5000	(657,750.00)	(657,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.5051)	0.0000	1	(0.4145)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,300)	1,315.5000	(1,710,150.00)	(1,710,150.00)	0.0000	0.2270	(25.00)	0.00	10.6357	(11.7134)	0.0000	1	(1.0776)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,800)	1,315.5000	(2,367,900.00)	(2,367,900.00)	0.0000	0.2270	(25.00)	0.00	14.7264	(16.2185)	0.0000	1	(1.4921)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(800)	1,315.5000	(1,052,400.00)	(1,052,400.00)	0.0000	0.2270	(25.00)	0.00	6.5451	(7.2082)	0.0000	1	(0.6632)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(300)	1,315.5000	(394,650.00)	(394,650.00)	0.0000	0.2270	(25.00)	0.00	2.4544	(2.7031)	0.0000	1	(0.2487)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(4,500)	1,315.5000	(5,919,750.00)	(5,919,750.00)	0.0000	0.2270	(25.00)	0.00	36.8160	(40.5462)	0.0000	1	(3.7303)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(2,600)	1,315.5000	(3,420,300.00)	(3,420,300.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(23.4267)	0.0000	1	(2.1553)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(200)	1,315.5000	(263,100.00)	(263,100.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.8021)	0.0000	1	(0.1658)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(600)	1,315.5000	(789,300.00)	(789,300.00)	0.0000	0.2270	(25.00)	0.00	4.9088	(5.4062)	0.0000	1	(0.4974)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,600)	1,315.5000	(2,104,800.00)	(2,104,800.00)	0.0000	0.2270	(25.00)	0.00	13.0901	(14.4164)	0.0000	1	(1.3263)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(200)	1,315.5000	(263,100.00)	(263,100.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.8021)	0.0000	1	(0.1658)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(100)	1,315.5000	(131,550.00)	(131,550.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.9010)	0.0000	1	(0.0829)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(100)	1,315.5000	(131,550.00)	(131,550.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.9010)	0.0000	1	(0.0829)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(100)	1,315.5000	(131,550.00)	(131,550.00)	0.0000	0.2270	(25.00)	0.00	0.8181	(0.9010)	0.0000	1	(0.0829)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(500)	1,315.5000	(657,750.00)	(657,750.00)	0.0000	0.2270	(25.00)	0.00	4.0907	(4.5051)	0.0000	1	(0.4145)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(200)	1,315.5000	(263,100.00)	(263,100.00)	0.0000	0.2270	(25.00)	0.00	1.6363	(1.8021)	0.0000	1	(0.1658)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,700)	1,315.5000	(2,236,350.00)	(2,236,350.00)	0.0000	0.2270	(25.00)	0.00	13.9083	(15.3175)	0.0000	1	(1.4092)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(1,500)	1,315.5000	(1,973,250.00)	(1,973,250.00)	0.0000	0.2270	(25.00)	0.00	12.2720	(13.5154)	0.0000	1	(1.2434)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(400)	1,315.5000	(526,200.00)	(526,200.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6041)	0.0000	1	(0.3316)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(4,100)	1,315.5000	(5,393,550.00)	(5,393,550.00)	0.0000	0.2270	(25.00)	0.00	33.5434	(36.9421)	0.0000	1	(3.3987)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(400)	1,315.5000	(526,200.00)	(526,200.00)	0.0000	0.2270	(25.00)	0.00	3.2725	(3.6041)	0.0000	1	(0.3316)	02/04/2025
1963.T	01/07/2025	SDB3260760801	0	(2,600)	1,315.5000	(3,420,300.00)	(3,420,300.00)	0.0000	0.2270	(25.00)	0.00	21.2715	(23.4267)	0.0000	1	(2.1553)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
JGC HOLDINGS CMN (Cont.)																	
1963.T	01/07/2025	SDB3260760801	0	(900)	1,315.5000	(1,183,950.00)	(1,183,950.00)	0.0000	0.2270	(25.00)	0.00	7.3632	(8.1092)	0.0000	1	(0.7461)	02/04/2025
TOTAL JGC HOLDINGS CMN												4,637.2170	(5,050.5692)	0.0000		(413.3522)	
K'S HOLDINGS CMN																	
8282.T	01/17/2025	SDB3264178810	0	(6,100)	1,407.5000	(8,553,743.97)	(8,585,750.00)	0.0000	0.2270	(25.00)	0.00	53.1973	(58.8065)	0.0000	1	(5.6092)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(2,600)	1,407.5000	(3,679,560.81)	(3,659,500.00)	0.0000	0.2270	(25.00)	0.00	22.8838	(25.0651)	0.0000	1	(2.1812)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(2,000)	1,407.5000	(2,817,016.88)	(2,815,000.00)	0.0000	0.2270	(25.00)	0.00	17.5195	(19.2808)	0.0000	1	(1.7613)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(600)	1,407.5000	(845,495.04)	(844,500.00)	0.0000	0.2270	(25.00)	0.00	5.2583	(5.7842)	0.0000	1	(0.5260)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(200)	1,407.5000	(281,681.69)	(281,500.00)	0.0000	0.2270	(25.00)	0.00	1.7518	(1.9281)	0.0000	1	(0.1763)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(600)	1,407.5000	(846,394.98)	(844,500.00)	0.0000	0.2270	(25.00)	0.00	5.2639	(5.7842)	0.0000	1	(0.5204)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(100)	1,407.5000	(140,800.00)	(140,750.00)	0.0000	0.2270	(25.00)	0.00	0.8757	(0.9640)	0.0000	1	(0.0884)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(200)	1,407.5000	(281,600.00)	(281,500.00)	0.0000	0.2270	(25.00)	0.00	1.7513	(1.9281)	0.0000	1	(0.1768)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(1,800)	1,407.5000	(2,534,400.00)	(2,533,500.00)	0.0000	0.2270	(25.00)	0.00	15.7619	(17.3527)	0.0000	1	(1.5909)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(800)	1,407.5000	(1,126,400.00)	(1,126,000.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.7123)	0.0000	1	(0.7070)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(1,500)	1,407.5000	(2,112,000.00)	(2,111,250.00)	0.0000	0.2270	(25.00)	0.00	13.1349	(14.4606)	0.0000	1	(1.3257)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(12,200)	1,407.5000	(17,177,600.00)	(17,171,500.00)	0.0000	0.2270	(25.00)	0.00	106.8306	(117.6130)	0.0000	1	(10.7825)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(1,900)	1,407.5000	(2,675,200.00)	(2,674,250.00)	0.0000	0.2270	(25.00)	0.00	16.6375	(18.3168)	0.0000	1	(1.6792)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(5,300)	1,407.5000	(7,462,400.00)	(7,459,750.00)	0.0000	0.2270	(25.00)	0.00	46.4100	(51.0942)	0.0000	1	(4.6842)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(7,000)	1,407.5000	(9,856,000.00)	(9,852,500.00)	0.0000	0.2270	(25.00)	0.00	61.2962	(67.4829)	0.0000	1	(6.1867)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(600)	1,407.5000	(844,800.00)	(844,500.00)	0.0000	0.2270	(25.00)	0.00	5.2540	(5.7842)	0.0000	1	(0.5303)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(4,800)	1,407.5000	(6,758,400.00)	(6,756,000.00)	0.0000	0.2270	(25.00)	0.00	42.0317	(46.2740)	0.0000	1	(4.2423)	02/04/2025
8282.T	01/17/2025	SDB3264178810	0	(900)	1,407.5000	(1,267,200.00)	(1,266,750.00)	0.0000	0.2270	(25.00)	0.00	7.8809	(8.6764)	0.0000	1	(0.7954)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(6,100)	1,402.5000	(8,553,743.97)	(8,555,250.00)	0.0000	0.2270	(25.00)	0.00	53.1973	(58.5976)	0.0000	1	(5.4003)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(2,600)	1,402.5000	(3,679,560.81)	(3,646,500.00)	0.0000	0.2270	(25.00)	0.00	22.8838	(24.9760)	0.0000	1	(2.0922)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(2,000)	1,402.5000	(2,817,016.88)	(2,805,000.00)	0.0000	0.2270	(25.00)	0.00	17.5195	(19.2123)	0.0000	1	(1.6928)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(600)	1,402.5000	(845,495.04)	(841,500.00)	0.0000	0.2270	(25.00)	0.00	5.2583	(5.7637)	0.0000	1	(0.5054)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(200)	1,402.5000	(281,681.69)	(280,500.00)	0.0000	0.2270	(25.00)	0.00	1.7518	(1.9212)	0.0000	1	(0.1694)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(600)	1,402.5000	(846,394.98)	(841,500.00)	0.0000	0.2270	(25.00)	0.00	5.2639	(5.7637)	0.0000	1	(0.4998)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(100)	1,402.5000	(140,800.00)	(140,250.00)	0.0000	0.2270	(25.00)	0.00	0.8757	(0.9606)	0.0000	1	(0.0850)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(200)	1,402.5000	(281,600.00)	(280,500.00)	0.0000	0.2270	(25.00)	0.00	1.7513	(1.9212)	0.0000	1	(0.1699)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(1,800)	1,402.5000	(2,534,400.00)	(2,524,500.00)	0.0000	0.2270	(25.00)	0.00	15.7619	(17.2911)	0.0000	1	(1.5292)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(800)	1,402.5000	(1,126,400.00)	(1,122,000.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.6849)	0.0000	1	(0.6796)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(1,500)	1,402.5000	(2,112,000.00)	(2,103,750.00)	0.0000	0.2270	(25.00)	0.00	13.1349	(14.4092)	0.0000	1	(1.2743)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(12,200)	1,402.5000	(17,177,600.00)	(17,110,500.00)	0.0000	0.2270	(25.00)	0.00	106.8306	(117.1952)	0.0000	1	(10.3647)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(1,900)	1,402.5000	(2,675,200.00)	(2,664,750.00)	0.0000	0.2270	(25.00)	0.00	16.6375	(18.2517)	0.0000	1	(1.6142)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(5,300)	1,402.5000	(7,462,400.00)	(7,433,250.00)	0.0000	0.2270	(25.00)	0.00	46.4100	(50.9127)	0.0000	1	(4.5027)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(7,000)	1,402.5000	(9,856,000.00)	(9,817,500.00)	0.0000	0.2270	(25.00)	0.00	61.2962	(67.2432)	0.0000	1	(5.9469)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(600)	1,402.5000	(844,800.00)	(841,500.00)	0.0000	0.2270	(25.00)	0.00	5.2540	(5.7637)	0.0000	1	(0.5097)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(4,800)	1,402.5000	(6,758,400.00)	(6,732,000.00)	0.0000	0.2270	(25.00)	0.00	42.0317	(46.1096)	0.0000	1	(4.0779)	02/04/2025
8282.T	01/16/2025	SDB3264178810	0	(900)	1,402.5000	(1,267,200.00)	(1,262,250.00)	0.0000	0.2270	(25.00)	0.00	7.8809	(8.6455)	0.0000	1	(0.7646)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(2,600)	1,414.0000	(3,679,560.81)	(3,676,400.00)	0.0000	0.2270	(25.00)	0.00	22.8838	(25.1808)	0.0000	1	(2.2970)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(2,000)	1,414.0000	(2,817,016.88)	(2,828,000.00)	0.0000	0.2270	(25.00)	0.00	17.5195	(19.3699)	0.0000	1	(1.8503)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(600)	1,414.0000	(845,495.04)	(848,400.00)	0.0000	0.2270	(25.00)	0.00	5.2583	(5.8110)	0.0000	1	(0.5627)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(200)	1,414.0000	(281,681.69)	(282,800.00)	0.0000	0.2270	(25.00)	0.00	1.7518	(1.9370)	0.0000	1	(0.1852)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(600)	1,414.0000	(846,394.98)	(848,400.00)	0.0000	0.2270	(25.00)	0.00	5.2639	(5.8110)	0.0000	1	(0.5471)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(100)	1,414.0000	(140,800.00)	(141,400.00)	0.0000	0.2270	(25.00)	0.00	0.8757	(0.9685)	0.0000	1	(0.0928)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(200)	1,414.0000	(281,600.00)	(282,800.00)	0.0000	0.2270	(25.00)	0.00	1.7513	(1.9370)	0.0000	1	(0.1857)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(1,800)	1,414.0000	(2,534,400.00)	(2,545,200.00)	0.0000	0.2270	(25.00)	0.00	15.7619	(17.4329)	0.0000	1	(1.6710)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(800)	1,414.0000	(1,126,400.00)	(1,131,200.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.7479)	0.0000	1	(0.7427)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(1,500)	1,414.0000	(2,112,000.00)	(2,121,000.00)	0.0000	0.2270	(25.00)	0.00	13.1349	(14.5274)	0.0000	1	(1.3925)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(12,200)	1,414.0000	(17,177,600.00)	(17,250,800.00)	0.0000	0.2270	(25.00)	0.00	106.8306	(118.1562)	0.0000	1	(11.3256)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(1,900)	1,414.0000	(2,675,200.00)	(2,686,600.00)	0.0000	0.2270	(25.00)	0.00	16.6375	(18.4014)	0.0000	1	(1.7638)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(5,300)	1,414.0000	(7,462,400.00)	(7,494,200.00)	0.0000	0.2270	(25.00)	0.00	46.4100	(51.3301)	0.0000	1	(4.9201)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
K'S HOLDINGS CMN (Cont.)																	
8282.T	01/15/2025	SDB3264178810	0	(7,000)	1,414.0000	(9,856,000.00)	(9,898,000.00)	0.0000	0.2270	(25.00)	0.00	61.2962	(67.7945)	0.0000	1	(6.4983)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(600)	1,414.0000	(844,800.00)	(848,400.00)	0.0000	0.2270	(25.00)	0.00	5.2540	(5.8110)	0.0000	1	(0.5570)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(4,800)	1,414.0000	(6,758,400.00)	(6,787,200.00)	0.0000	0.2270	(25.00)	0.00	42.0317	(46.4877)	0.0000	1	(4.4560)	02/04/2025
8282.T	01/15/2025	SDB3264178810	0	(900)	1,414.0000	(1,267,200.00)	(1,272,600.00)	0.0000	0.2270	(25.00)	0.00	7.8809	(8.7164)	0.0000	1	(0.8355)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(2,000)	1,411.5000	(2,817,016.88)	(2,823,000.00)	0.0000	0.2270	(25.00)	0.00	17.5195	(19.3356)	0.0000	1	(1.8161)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(600)	1,411.5000	(845,495.04)	(846,900.00)	0.0000	0.2270	(25.00)	0.00	5.2583	(5.8007)	0.0000	1	(0.5424)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(200)	1,411.5000	(281,681.69)	(282,300.00)	0.0000	0.2270	(25.00)	0.00	1.7518	(1.9336)	0.0000	1	(0.1817)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(600)	1,411.5000	(846,394.98)	(846,900.00)	0.0000	0.2270	(25.00)	0.00	5.2639	(5.8007)	0.0000	1	(0.5368)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(100)	1,411.5000	(140,800.00)	(141,150.00)	0.0000	0.2270	(25.00)	0.00	0.8757	(0.9668)	0.0000	1	(0.0911)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(200)	1,411.5000	(281,600.00)	(282,300.00)	0.0000	0.2270	(25.00)	0.00	1.7513	(1.9336)	0.0000	1	(0.1822)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(1,800)	1,411.5000	(2,534,400.00)	(2,540,700.00)	0.0000	0.2270	(25.00)	0.00	15.7619	(17.4021)	0.0000	1	(1.6402)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(800)	1,411.5000	(1,126,400.00)	(1,129,200.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.7342)	0.0000	1	(0.7290)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(1,500)	1,411.5000	(2,112,000.00)	(2,117,250.00)	0.0000	0.2270	(25.00)	0.00	13.1349	(14.5017)	0.0000	1	(1.3668)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(12,200)	1,411.5000	(17,177,600.00)	(17,220,300.00)	0.0000	0.2270	(25.00)	0.00	106.8306	(117.9473)	0.0000	1	(11.1167)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(1,900)	1,411.5000	(2,675,200.00)	(2,681,850.00)	0.0000	0.2270	(25.00)	0.00	16.6375	(18.3688)	0.0000	1	(1.7313)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(5,300)	1,411.5000	(7,462,400.00)	(7,480,950.00)	0.0000	0.2270	(25.00)	0.00	46.4100	(51.2394)	0.0000	1	(4.8294)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(7,000)	1,411.5000	(9,856,000.00)	(9,880,500.00)	0.0000	0.2270	(25.00)	0.00	61.2962	(67.6747)	0.0000	1	(6.3784)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(600)	1,411.5000	(844,800.00)	(846,900.00)	0.0000	0.2270	(25.00)	0.00	5.2540	(5.8007)	0.0000	1	(0.5467)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(4,800)	1,411.5000	(6,758,400.00)	(6,775,200.00)	0.0000	0.2270	(25.00)	0.00	42.0317	(46.4055)	0.0000	1	(4.3738)	02/04/2025
8282.T	01/14/2025	SDB3264178810	0	(900)	1,411.5000	(1,267,200.00)	(1,270,350.00)	0.0000	0.2270	(25.00)	0.00	7.8809	(8.7010)	0.0000	1	(0.8201)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(600)	1,407.0000	(845,495.04)	(844,200.00)	0.0000	0.2270	(25.00)	0.00	21.0331	(23.1288)	0.0000	4	(2.0956)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(200)	1,407.0000	(281,681.69)	(281,400.00)	0.0000	0.2270	(25.00)	0.00	7.0073	(7.7096)	0.0000	4	(0.7023)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(600)	1,407.0000	(846,394.98)	(844,200.00)	0.0000	0.2270	(25.00)	0.00	21.0555	(23.1288)	0.0000	4	(2.0732)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(100)	1,407.0000	(140,800.00)	(140,700.00)	0.0000	0.2270	(25.00)	0.00	3.5026	(3.8548)	0.0000	4	(0.3522)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(200)	1,407.0000	(281,600.00)	(281,400.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.7096)	0.0000	4	(0.7043)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(1,800)	1,407.0000	(2,534,400.00)	(2,532,600.00)	0.0000	0.2270	(25.00)	0.00	63.0475	(69.3863)	0.0000	4	(6.3388)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(800)	1,407.0000	(1,126,400.00)	(1,125,600.00)	0.0000	0.2270	(25.00)	0.00	28.0211	(30.8384)	0.0000	4	(2.8172)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(1,500)	1,407.0000	(2,112,000.00)	(2,110,500.00)	0.0000	0.2270	(25.00)	0.00	52.5396	(57.8219)	0.0000	4	(5.2823)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(12,200)	1,407.0000	(17,177,600.00)	(17,165,400.00)	0.0000	0.2270	(25.00)	0.00	427.3222	(470.2849)	0.0000	4	(42.9627)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(1,900)	1,407.0000	(2,675,200.00)	(2,673,300.00)	0.0000	0.2270	(25.00)	0.00	66.5502	(73.2411)	0.0000	4	(6.6909)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(5,300)	1,407.0000	(7,462,400.00)	(7,457,100.00)	0.0000	0.2270	(25.00)	0.00	185.6400	(204.3041)	0.0000	4	(18.6641)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(7,000)	1,407.0000	(9,856,000.00)	(9,849,000.00)	0.0000	0.2270	(25.00)	0.00	245.1849	(269.8356)	0.0000	4	(24.6507)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(600)	1,407.0000	(844,800.00)	(844,200.00)	0.0000	0.2270	(25.00)	0.00	21.0158	(23.1288)	0.0000	4	(2.1129)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(4,800)	1,407.0000	(6,758,400.00)	(6,753,600.00)	0.0000	0.2270	(25.00)	0.00	168.1268	(185.0301)	0.0000	4	(16.9034)	02/04/2025
8282.T	01/13/2025	SDB3264178810	0	(900)	1,407.0000	(1,267,200.00)	(1,266,300.00)	0.0000	0.2270	(25.00)	0.00	31.5238	(34.6932)	0.0000	4	(3.1694)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(200)	1,409.0000	(281,681.69)	(281,800.00)	0.0000	0.2320	(25.00)	0.00	1.7904	(1.9301)	0.0000	1	(0.1397)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(600)	1,409.0000	(846,394.98)	(845,400.00)	0.0000	0.2320	(25.00)	0.00	5.3798	(5.7904)	0.0000	1	(0.4106)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(100)	1,409.0000	(140,800.00)	(140,900.00)	0.0000	0.2320	(25.00)	0.00	0.8949	(0.9651)	0.0000	1	(0.0701)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(200)	1,409.0000	(281,600.00)	(281,800.00)	0.0000	0.2320	(25.00)	0.00	1.7899	(1.9301)	0.0000	1	(0.1402)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(1,800)	1,409.0000	(2,534,400.00)	(2,536,200.00)	0.0000	0.2320	(25.00)	0.00	16.1091	(17.3712)	0.0000	1	(1.2622)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(800)	1,409.0000	(1,126,400.00)	(1,127,200.00)	0.0000	0.2320	(25.00)	0.00	7.1596	(7.7205)	0.0000	1	(0.5610)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(1,500)	1,409.0000	(2,112,000.00)	(2,113,500.00)	0.0000	0.2320	(25.00)	0.00	13.4242	(14.4760)	0.0000	1	(1.0518)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(12,200)	1,409.0000	(17,177,600.00)	(17,189,800.00)	0.0000	0.2320	(25.00)	0.00	109.1836	(117.7384)	0.0000	1	(8.5547)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(1,900)	1,409.0000	(2,675,200.00)	(2,677,100.00)	0.0000	0.2320	(25.00)	0.00	17.0040	(18.3363)	0.0000	1	(1.3323)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(5,300)	1,409.0000	(7,462,400.00)	(7,467,700.00)	0.0000	0.2320	(25.00)	0.00	47.4322	(51.1486)	0.0000	1	(3.7164)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(7,000)	1,409.0000	(9,856,000.00)	(9,863,000.00)	0.0000	0.2320	(25.00)	0.00	62.6464	(67.5548)	0.0000	1	(4.9084)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(600)	1,409.0000	(844,800.00)	(845,400.00)	0.0000	0.2320	(25.00)	0.00	5.3697	(5.7904)	0.0000	1	(0.4207)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(4,800)	1,409.0000	(6,758,400.00)	(6,763,200.00)	0.0000	0.2320	(25.00)	0.00	42.9575	(46.3233)	0.0000	1	(3.3658)	02/04/2025
8282.T	01/09/2025	SDB3264178810	0	(900)	1,409.0000	(1,267,200.00)	(1,268,100.00)	0.0000	0.2320	(25.00)	0.00	8.0545	(8.6856)	0.0000	1	(0.6311)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(600)	1,406.5000	(846,394.98)	(843,900.00)	0.0000	0.2310	(25.00)	0.00	5.3566	(5.7801)	0.0000	1	(0.4235)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(100)	1,406.5000	(140,800.00)	(140,650.00)	0.0000	0.2310	(25.00)	0.00	0.8911					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
K'S HOLDINGS CMN (Cont.)																	
8282.T	01/08/2025	SDB3264178810	0	(800)	1,406.5000	(1,126,400.00)	(1,125,200.00)	0.0000	0.2310	(25.00)	0.00	7.1287	(7.7068)	0.0000	1	(0.5781)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(1,500)	1,406.5000	(2,112,000.00)	(2,109,750.00)	0.0000	0.2310	(25.00)	0.00	13.3664	(14.4503)	0.0000	1	(1.0840)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(12,200)	1,406.5000	(17,177,600.00)	(17,159,300.00)	0.0000	0.2310	(25.00)	0.00	108.7130	(117.5295)	0.0000	1	(8.8164)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(1,900)	1,406.5000	(2,675,200.00)	(2,672,350.00)	0.0000	0.2310	(25.00)	0.00	16.9307	(18.3038)	0.0000	1	(1.3730)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(5,300)	1,406.5000	(7,462,400.00)	(7,454,450.00)	0.0000	0.2310	(25.00)	0.00	47.2278	(51.0579)	0.0000	1	(3.8301)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(7,000)	1,406.5000	(9,856,000.00)	(9,845,500.00)	0.0000	0.2310	(25.00)	0.00	62.3763	(67.4349)	0.0000	1	(5.0586)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(600)	1,406.5000	(844,800.00)	(843,900.00)	0.0000	0.2310	(25.00)	0.00	5.3465	(5.7801)	0.0000	1	(0.4336)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(4,800)	1,406.5000	(6,758,400.00)	(6,751,200.00)	0.0000	0.2310	(25.00)	0.00	42.7723	(46.2411)	0.0000	1	(3.4688)	02/04/2025
8282.T	01/08/2025	SDB3264178810	0	(900)	1,406.5000	(1,267,200.00)	(1,265,850.00)	0.0000	0.2310	(25.00)	0.00	8.0198	(8.6702)	0.0000	1	(0.6504)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(100)	1,408.0000	(140,800.00)	(140,800.00)	0.0000	0.2270	(25.00)	0.00	0.8757	(0.9644)	0.0000	1	(0.0887)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(200)	1,408.0000	(281,600.00)	(281,600.00)	0.0000	0.2270	(25.00)	0.00	1.7513	(1.9288)	0.0000	1	(0.1774)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(1,800)	1,408.0000	(2,534,400.00)	(2,534,400.00)	0.0000	0.2270	(25.00)	0.00	15.7619	(17.3589)	0.0000	1	(1.5970)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(800)	1,408.0000	(1,126,400.00)	(1,126,400.00)	0.0000	0.2270	(25.00)	0.00	7.0053	(7.7151)	0.0000	1	(0.7098)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(1,500)	1,408.0000	(2,112,000.00)	(2,112,000.00)	0.0000	0.2270	(25.00)	0.00	13.1349	(14.4658)	0.0000	1	(1.3308)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(12,200)	1,408.0000	(17,177,600.00)	(17,177,600.00)	0.0000	0.2270	(25.00)	0.00	106.8306	(117.6548)	0.0000	1	(10.8242)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(1,900)	1,408.0000	(2,675,200.00)	(2,675,200.00)	0.0000	0.2270	(25.00)	0.00	16.6375	(18.3233)	0.0000	1	(1.6857)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(5,300)	1,408.0000	(7,462,400.00)	(7,462,400.00)	0.0000	0.2270	(25.00)	0.00	46.4100	(51.1123)	0.0000	1	(4.7023)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(7,000)	1,408.0000	(9,856,000.00)	(9,856,000.00)	0.0000	0.2270	(25.00)	0.00	61.2962	(67.5068)	0.0000	1	(6.2106)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(600)	1,408.0000	(844,800.00)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.2540	(5.7863)	0.0000	1	(0.5323)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(4,800)	1,408.0000	(6,758,400.00)	(6,758,400.00)	0.0000	0.2270	(25.00)	0.00	42.0317	(46.2904)	0.0000	1	(4.2587)	02/04/2025
8282.T	01/07/2025	SDB3264178810	0	(900)	1,408.0000	(1,267,200.00)	(1,267,200.00)	0.0000	0.2270	(25.00)	0.00	7.8809	(8.6795)	0.0000	1	(0.7985)	02/04/2025
TOTAL K'S HOLDINGS CMN													3,942.2929	(4,326.7267)	0.0000	(384.4338)	
KADOKAWA CORPORATION CMN																	
9468.T	01/14/2025	SDB3265272428	0	(300)	3,200.0000	(964,537.30)	(960,000.00)	0.0000	0.2270	(25.00)	0.00	5.9986	(6.5753)	0.0000	1	(0.5767)	02/04/2025
9468.T	01/13/2025	SDB3265272428	0	(300)	3,216.0000	(964,537.30)	(964,800.00)	0.0000	0.2270	(25.00)	0.00	23.9945	(26.4329)	0.0000	4	(2.4384)	02/04/2025
9468.T	01/09/2025	SDB3265272428	0	(300)	3,215.1243	(964,537.30)	(964,537.30)	0.0000	0.2320	(25.00)	0.00	6.1308	(6.6064)	0.0000	1	(0.4757)	02/04/2025
TOTAL KADOKAWA CORPORATION CMN													36.1239	(39.6146)	0.0000	(3.4907)	
KAJIMA CMN																	
1812.T	01/17/2025	SDB3261724255	0	(1,800)	2,591.0000	(5,185,800.00)	(4,663,800.00)	0.0000	0.2270	(25.00)	0.00	32.2514	(31.9438)	0.0000	1	0.3076	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(2,000)	2,591.0000	(5,762,000.00)	(5,182,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(35.4932)	0.0000	1	0.3418	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(4,600)	2,591.0000	(13,252,600.00)	(11,918,600.00)	0.0000	0.2270	(25.00)	0.00	82.4203	(81.6342)	0.0000	1	0.7860	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(2,800)	2,591.0000	(8,066,800.00)	(7,254,800.00)	0.0000	0.2270	(25.00)	0.00	50.1689	(49.6904)	0.0000	1	0.4785	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(6,400)	2,591.0000	(18,438,400.00)	(16,582,400.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(113.5781)	0.0000	1	1.0936	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(5,600)	2,591.0000	(16,133,600.00)	(14,509,600.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(99.3808)	0.0000	1	0.9569	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(6,300)	2,591.0000	(18,150,300.00)	(16,323,300.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(111.8034)	0.0000	1	1.0765	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(2,200)	2,591.0000	(6,338,200.00)	(5,700,200.00)	0.0000	0.2270	(25.00)	0.00	39.4184	(39.0425)	0.0000	1	0.3759	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(1,600)	2,591.0000	(4,609,600.00)	(4,145,600.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(28.3945)	0.0000	1	0.2734	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(1,600)	2,591.0000	(4,609,600.00)	(4,145,600.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(28.3945)	0.0000	1	0.2734	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(3,000)	2,591.0000	(8,643,000.00)	(7,773,000.00)	0.0000	0.2270	(25.00)	0.00	53.7524	(53.2397)	0.0000	1	0.5126	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(6,300)	2,591.0000	(18,150,300.00)	(16,323,300.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(111.8034)	0.0000	1	1.0765	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(9,400)	2,591.0000	(27,081,400.00)	(24,355,400.00)	0.0000	0.2270	(25.00)	0.00	168.4240	(166.8178)	0.0000	1	1.6062	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(1,400)	2,591.0000	(4,033,400.00)	(3,627,400.00)	0.0000	0.2270	(25.00)	0.00	25.0844	(24.8452)	0.0000	1	0.2392	02/04/2025
1812.T	01/17/2025	SDB3261724255	0	(4,400)	2,591.0000	(12,676,400.00)	(11,400,400.00)	0.0000	0.2270	(25.00)	0.00	78.8368	(78.0849)	0.0000	1	0.7519	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(1,800)	2,640.0000	(5,185,800.00)	(4,752,000.00)	0.0000	0.2270	(25.00)	0.00	32.2514	(32.5479)	0.0000	1	(0.2965)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(2,000)	2,640.0000	(5,762,000.00)	(5,280,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(36.1644)	0.0000	1	(0.3295)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(4,600)	2,640.0000	(13,252,600.00)	(12,144,000.00)	0.0000	0.2270	(25.00)	0.00	82.4203	(83.1781)	0.0000	1	(0.7578)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(2,800)	2,640.0000	(8,066,800.00)	(7,392,000.00)	0.0000	0.2270	(25.00)	0.00	50.1689	(50.6301)	0.0000	1	(0.4613)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(6,400)	2,640.0000	(18,438,400.00)	(16,896,000.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(115.7260)	0.0000	1	(1.0543)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(5,600)	2,640.0000	(16,133,600.00)	(14,784,000.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(101.2603)	0.0000	1	(0.9225)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(6,300)	2,640.0000	(18,150,300.00)	(16,632,000.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(113.9178)	0.0000	1	(1.0379)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(2,200)	2,640.0000	(6,338,200.00)	(5,808,000.00)	0.0000	0.2270	(25.00)	0.00	39.4184	(39.7808)	0.0000	1	(0.3624)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KAJIMA CMN (Cont.)																	
1812.T	01/16/2025	SDB3261724255	0	(1,600)	2,640.0000	(4,609,600.00)	(4,224,000.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(28.9315)	0.0000	1	(0.2636)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(1,600)	2,640.0000	(4,609,600.00)	(4,224,000.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(28.9315)	0.0000	1	(0.2636)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(3,000)	2,640.0000	(8,643,000.00)	(7,920,000.00)	0.0000	0.2270	(25.00)	0.00	53.7524	(54.2466)	0.0000	1	(0.4942)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(6,300)	2,640.0000	(18,150,300.00)	(16,632,000.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(113.9178)	0.0000	1	(1.0379)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(9,400)	2,640.0000	(27,081,400.00)	(24,816,000.00)	0.0000	0.2270	(25.00)	0.00	168.4240	(169.9726)	0.0000	1	(1.5486)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(1,400)	2,640.0000	(4,033,400.00)	(3,696,000.00)	0.0000	0.2270	(25.00)	0.00	25.0844	(25.3151)	0.0000	1	(0.2306)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(9,000)	2,640.0000	(25,929,000.00)	(23,760,000.00)	0.0000	0.2270	(25.00)	0.00	161.2571	(162.7397)	0.0000	1	(1.4827)	02/04/2025
1812.T	01/16/2025	SDB3261724255	0	(2,300)	2,640.0000	(6,626,300.00)	(6,072,000.00)	0.0000	0.2270	(25.00)	0.00	41.2101	(41.5890)	0.0000	1	(0.3789)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(1,800)	2,700.0000	(5,185,800.00)	(4,860,000.00)	0.0000	0.2270	(25.00)	0.00	32.2514	(33.2877)	0.0000	1	(1.0363)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(2,000)	2,700.0000	(5,762,000.00)	(5,400,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(36.9863)	0.0000	1	(1.1514)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(4,600)	2,700.0000	(13,252,600.00)	(12,420,000.00)	0.0000	0.2270	(25.00)	0.00	82.4203	(85.0685)	0.0000	1	(2.6482)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(2,800)	2,700.0000	(8,066,800.00)	(7,560,000.00)	0.0000	0.2270	(25.00)	0.00	50.1689	(51.7808)	0.0000	1	(1.6120)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(6,400)	2,700.0000	(18,438,400.00)	(17,280,000.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(118.3562)	0.0000	1	(3.6845)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(5,600)	2,700.0000	(16,133,600.00)	(15,120,000.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(103.5616)	0.0000	1	(3.2239)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(6,300)	2,700.0000	(18,150,300.00)	(17,010,000.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(116.5068)	0.0000	1	(3.6269)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(2,200)	2,700.0000	(6,338,200.00)	(5,940,000.00)	0.0000	0.2270	(25.00)	0.00	39.4184	(40.6849)	0.0000	1	(1.2665)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(1,600)	2,700.0000	(4,609,600.00)	(4,320,000.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(29.5890)	0.0000	1	(0.9211)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(1,600)	2,700.0000	(4,609,600.00)	(4,320,000.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(29.5890)	0.0000	1	(0.9211)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(3,000)	2,700.0000	(8,643,000.00)	(8,100,000.00)	0.0000	0.2270	(25.00)	0.00	53.7524	(55.4795)	0.0000	1	(1.7271)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(6,300)	2,700.0000	(18,150,300.00)	(17,010,000.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(116.5068)	0.0000	1	(3.6269)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(9,400)	2,700.0000	(27,081,400.00)	(25,380,000.00)	0.0000	0.2270	(25.00)	0.00	168.4240	(173.8356)	0.0000	1	(5.4116)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(1,400)	2,700.0000	(4,033,400.00)	(3,780,000.00)	0.0000	0.2270	(25.00)	0.00	25.0844	(25.8904)	0.0000	1	(0.8060)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(9,000)	2,700.0000	(25,929,000.00)	(24,300,000.00)	0.0000	0.2270	(25.00)	0.00	161.2571	(166.4384)	0.0000	1	(5.1813)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(3,200)	2,700.0000	(9,219,200.00)	(8,640,000.00)	0.0000	0.2270	(25.00)	0.00	57.3358	(59.1781)	0.0000	1	(1.8422)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(500)	2,700.0000	(1,440,500.00)	(1,350,000.00)	0.0000	0.2270	(25.00)	0.00	8.9587	(9.2466)	0.0000	1	(0.2878)	02/04/2025
1812.T	01/15/2025	SDB3261724255	0	(3,200)	2,700.0000	(9,219,200.00)	(8,640,000.00)	0.0000	0.2270	(25.00)	0.00	57.3358	(59.1781)	0.0000	1	(1.8422)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(1,800)	2,759.0000	(5,185,800.00)	(4,966,200.00)	0.0000	0.2270	(25.00)	0.00	32.2514	(34.0151)	0.0000	1	(1.7637)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(2,000)	2,759.0000	(5,762,000.00)	(5,518,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(37.7945)	0.0000	1	(1.9596)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(4,600)	2,759.0000	(13,252,600.00)	(12,691,400.00)	0.0000	0.2270	(25.00)	0.00	82.4203	(86.9274)	0.0000	1	(4.5071)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(2,800)	2,759.0000	(8,066,800.00)	(7,725,200.00)	0.0000	0.2270	(25.00)	0.00	50.1689	(52.9123)	0.0000	1	(2.7435)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(6,400)	2,759.0000	(18,438,400.00)	(17,657,600.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(120.9425)	0.0000	1	(6.2708)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(5,600)	2,759.0000	(16,133,600.00)	(15,450,400.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(105.8247)	0.0000	1	(5.4869)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(6,300)	2,759.0000	(18,150,300.00)	(17,381,700.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(119.0527)	0.0000	1	(6.1728)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(2,200)	2,759.0000	(6,338,200.00)	(6,069,800.00)	0.0000	0.2270	(25.00)	0.00	39.4184	(41.5740)	0.0000	1	(2.1556)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(1,600)	2,759.0000	(4,609,600.00)	(4,414,400.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(30.2356)	0.0000	1	(1.5677)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(1,600)	2,759.0000	(4,609,600.00)	(4,414,400.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(30.2356)	0.0000	1	(1.5677)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(3,000)	2,759.0000	(8,643,000.00)	(8,277,000.00)	0.0000	0.2270	(25.00)	0.00	53.7524	(56.6918)	0.0000	1	(2.9394)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(6,300)	2,759.0000	(18,150,300.00)	(17,381,700.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(119.0527)	0.0000	1	(6.1728)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(9,400)	2,759.0000	(27,081,400.00)	(25,934,600.00)	0.0000	0.2270	(25.00)	0.00	168.4240	(177.6342)	0.0000	1	(9.2102)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(1,400)	2,759.0000	(4,033,400.00)	(3,862,600.00)	0.0000	0.2270	(25.00)	0.00	25.0844	(26.4562)	0.0000	1	(1.3717)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(9,000)	2,759.0000	(25,929,000.00)	(24,831,000.00)	0.0000	0.2270	(25.00)	0.00	161.2571	(170.0753)	0.0000	1	(8.8183)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(3,200)	2,759.0000	(9,219,200.00)	(8,828,800.00)	0.0000	0.2270	(25.00)	0.00	57.3358	(60.4712)	0.0000	1	(3.1354)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(500)	2,759.0000	(1,440,500.00)	(1,379,500.00)	0.0000	0.2270	(25.00)	0.00	8.9587	(9.4486)	0.0000	1	(0.4899)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(1,700)	2,759.0000	(4,897,700.00)	(4,690,300.00)	0.0000	0.2270	(25.00)	0.00	30.4597	(32.1253)	0.0000	1	(1.6657)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(2,700)	2,759.0000	(7,778,700.00)	(7,449,300.00)	0.0000	0.2270	(25.00)	0.00	48.3771	(51.0226)	0.0000	1	(2.6455)	02/04/2025
1812.T	01/14/2025	SDB3261724255	0	(4,000)	2,759.0000	(11,524,000.00)	(11,036,000.00)	0.0000	0.2270	(25.00)	0.00	71.6698	(75.5890)	0.0000	1	(3.9192)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(1,800)	2,800.0000	(5,185,800.00)	(5,040,000.00)	0.0000	0.2270	(25.00)	0.00	129.0057	(138.0822)	0.0000	4	(9.0765)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(2,000)	2,800.0000	(5,762,000.00)	(5,600,000.00)	0.0000	0.2270	(25.00)	0.00	143.3396	(153.4247)	0.0000	4	(10.0850)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(4,600)	2,800.0000	(13,252,600.00)	(12,880,000.00)	0.0000	0.2270	(25.00)	0.00	329.6811	(352.8767)	0.0000	4	(23.1956)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(2,800)	2,800.0000	(8,066,800.00)	(7,840,000.00)	0.0000	0.2270	(25.00)	0.00	200.6755	(214.7945)	0.0000	4	(14</	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KAJIMA CMN (Cont.)																	
1812.T	01/13/2025	SDB3261724255	0	(2,200)	2,800.0000	(6,338,200.00)	(6,160,000.00)	0.0000	0.2270	(25.00)	0.00	157.6736	(168.7671)	0.0000	4	(11.0935)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(1,600)	2,800.0000	(4,609,600.00)	(4,480,000.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(122.7397)	0.0000	4	(8.0680)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(1,600)	2,800.0000	(4,609,600.00)	(4,480,000.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(122.7397)	0.0000	4	(8.0680)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(3,000)	2,800.0000	(8,643,000.00)	(8,400,000.00)	0.0000	0.2270	(25.00)	0.00	215.0094	(230.1370)	0.0000	4	(15.1276)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(6,300)	2,800.0000	(18,150,300.00)	(17,640,000.00)	0.0000	0.2270	(25.00)	0.00	451.5198	(483.2877)	0.0000	4	(31.7679)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(9,400)	2,800.0000	(27,081,400.00)	(26,320,000.00)	0.0000	0.2270	(25.00)	0.00	673.6962	(721.0959)	0.0000	4	(47.3997)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(1,400)	2,800.0000	(4,033,400.00)	(3,920,000.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(107.3973)	0.0000	4	(7.0595)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(9,000)	2,800.0000	(25,929,000.00)	(25,200,000.00)	0.0000	0.2270	(25.00)	0.00	645.0283	(690.4110)	0.0000	4	(45.3827)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(3,200)	2,800.0000	(9,219,200.00)	(8,960,000.00)	0.0000	0.2270	(25.00)	0.00	229.3434	(245.4795)	0.0000	4	(16.1361)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(500)	2,800.0000	(1,440,500.00)	(1,400,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(38.3562)	0.0000	4	(2.5213)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(5,800)	2,800.0000	(16,709,800.00)	(16,240,000.00)	0.0000	0.2270	(25.00)	0.00	415.6849	(444.9315)	0.0000	4	(29.2466)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(2,700)	2,800.0000	(7,778,700.00)	(7,560,000.00)	0.0000	0.2270	(25.00)	0.00	193.5085	(207.1233)	0.0000	4	(13.6148)	02/04/2025
1812.T	01/13/2025	SDB3261724255	0	(4,000)	2,800.0000	(11,524,000.00)	(11,200,000.00)	0.0000	0.2270	(25.00)	0.00	286.6792	(306.8493)	0.0000	4	(20.1701)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(1,800)	2,848.5000	(5,185,800.00)	(5,127,300.00)	0.0000	0.2320	(25.00)	0.00	32.9618	(35.1185)	0.0000	1	(2.1567)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(2,000)	2,848.5000	(5,762,000.00)	(5,697,000.00)	0.0000	0.2320	(25.00)	0.00	36.6242	(39.0205)	0.0000	1	(2.3963)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(4,600)	2,848.5000	(13,252,600.00)	(13,103,100.00)	0.0000	0.2320	(25.00)	0.00	84.2357	(89.7473)	0.0000	1	(5.5116)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(2,800)	2,848.5000	(8,066,800.00)	(7,975,800.00)	0.0000	0.2320	(25.00)	0.00	51.2739	(54.6288)	0.0000	1	(3.3549)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(6,400)	2,848.5000	(18,438,400.00)	(18,230,400.00)	0.0000	0.2320	(25.00)	0.00	117.1975	(124.8658)	0.0000	1	(7.6683)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(5,600)	2,848.5000	(16,133,600.00)	(15,951,600.00)	0.0000	0.2320	(25.00)	0.00	102.5478	(109.2575)	0.0000	1	(6.7097)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(6,300)	2,848.5000	(18,150,300.00)	(17,945,550.00)	0.0000	0.2320	(25.00)	0.00	115.3663	(122.9147)	0.0000	1	(7.5484)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(2,200)	2,848.5000	(6,338,200.00)	(6,266,700.00)	0.0000	0.2320	(25.00)	0.00	40.2866	(42.9226)	0.0000	1	(2.6360)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(1,600)	2,848.5000	(4,609,600.00)	(4,557,600.00)	0.0000	0.2320	(25.00)	0.00	29.2994	(31.2164)	0.0000	1	(1.9171)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(1,600)	2,848.5000	(4,609,600.00)	(4,557,600.00)	0.0000	0.2320	(25.00)	0.00	29.2994	(31.2164)	0.0000	1	(1.9171)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(3,000)	2,848.5000	(8,643,000.00)	(8,545,500.00)	0.0000	0.2320	(25.00)	0.00	54.9363	(58.5308)	0.0000	1	(3.5945)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(6,300)	2,848.5000	(18,150,300.00)	(17,945,550.00)	0.0000	0.2320	(25.00)	0.00	115.3663	(122.9147)	0.0000	1	(7.5484)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(9,400)	2,848.5000	(27,081,400.00)	(26,775,900.00)	0.0000	0.2320	(25.00)	0.00	172.1338	(183.3966)	0.0000	1	(11.2627)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(1,400)	2,848.5000	(4,033,400.00)	(3,987,900.00)	0.0000	0.2320	(25.00)	0.00	25.6370	(27.3144)	0.0000	1	(1.6774)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(9,000)	2,848.5000	(25,929,000.00)	(25,636,500.00)	0.0000	0.2320	(25.00)	0.00	164.8090	(175.5925)	0.0000	1	(10.7835)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(3,200)	2,848.5000	(9,219,200.00)	(9,115,200.00)	0.0000	0.2320	(25.00)	0.00	58.5988	(62.4329)	0.0000	1	(3.8341)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(500)	2,848.5000	(1,440,500.00)	(1,424,250.00)	0.0000	0.2320	(25.00)	0.00	9.1561	(9.7551)	0.0000	1	(0.5991)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(9,300)	2,848.5000	(26,793,300.00)	(26,491,050.00)	0.0000	0.2320	(25.00)	0.00	170.3026	(181.4455)	0.0000	1	(11.1429)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(2,700)	2,848.5000	(7,778,700.00)	(7,690,950.00)	0.0000	0.2320	(25.00)	0.00	49.4427	(52.6777)	0.0000	1	(3.2350)	02/04/2025
1812.T	01/09/2025	SDB3261724255	0	(4,000)	2,848.5000	(11,524,000.00)	(11,394,000.00)	0.0000	0.2320	(25.00)	0.00	73.2484	(78.0411)	0.0000	1	(4.7927)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(1,800)	2,862.0000	(5,185,800.00)	(5,151,600.00)	0.0000	0.2310	(25.00)	0.00	32.8197	(35.2849)	0.0000	1	(2.4652)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(2,000)	2,862.0000	(5,762,000.00)	(5,724,000.00)	0.0000	0.2310	(25.00)	0.00	36.4664	(39.2055)	0.0000	1	(2.7391)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(4,600)	2,862.0000	(13,252,600.00)	(13,165,200.00)	0.0000	0.2310	(25.00)	0.00	83.8726	(90.1726)	0.0000	1	(6.3000)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(2,800)	2,862.0000	(8,066,800.00)	(8,013,600.00)	0.0000	0.2310	(25.00)	0.00	51.0529	(54.8877)	0.0000	1	(3.8348)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(6,400)	2,862.0000	(18,438,400.00)	(18,316,800.00)	0.0000	0.2310	(25.00)	0.00	116.6923	(125.4575)	0.0000	1	(8.7652)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(5,600)	2,862.0000	(16,133,600.00)	(16,027,200.00)	0.0000	0.2310	(25.00)	0.00	102.1058	(109.7753)	0.0000	1	(7.6695)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(6,300)	2,862.0000	(18,150,300.00)	(18,030,600.00)	0.0000	0.2310	(25.00)	0.00	114.8690	(123.4973)	0.0000	1	(8.6282)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(2,200)	2,862.0000	(6,338,200.00)	(6,296,400.00)	0.0000	0.2310	(25.00)	0.00	40.1130	(43.1260)	0.0000	1	(3.0130)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(1,600)	2,862.0000	(4,609,600.00)	(4,579,200.00)	0.0000	0.2310	(25.00)	0.00	29.1731	(31.3644)	0.0000	1	(2.1913)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(1,600)	2,862.0000	(4,609,600.00)	(4,579,200.00)	0.0000	0.2310	(25.00)	0.00	29.1731	(31.3644)	0.0000	1	(2.1913)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(3,000)	2,862.0000	(8,643,000.00)	(8,586,000.00)	0.0000	0.2310	(25.00)	0.00	54.6995	(58.8082)	0.0000	1	(4.1087)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(6,300)	2,862.0000	(18,150,300.00)	(18,030,600.00)	0.0000	0.2310	(25.00)	0.00	114.8690	(123.4973)	0.0000	1	(8.6282)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(9,400)	2,862.0000	(27,081,400.00)	(26,902,800.00)	0.0000	0.2310	(25.00)	0.00	171.3919	(184.2658)	0.0000	1	(12.8739)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(1,400)	2,862.0000	(4,033,400.00)	(4,006,800.00)	0.0000	0.2310	(25.00)	0.00	25.5264	(27.4438)	0.0000	1	(1.9174)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(9,000)	2,862.0000	(25,929,000.00)	(25,758,000.00)	0.0000	0.2310	(25.00)	0.00	164.0986	(176.4247)	0.0000	1	(12.3261)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(3,200)	2,862.0000	(9,219,200.00)	(9,158,400.00)	0.0000	0.2310	(25.00)	0.00	58.3462	(62.7288)	0.0000	1	(4.3826)	02/04/2025
1812.T	01/08/2025	SDB3261724255	0	(500)	2,862.0000	(1,440,500.00)	(1,431,000.00)	0.0000	0.2310								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KAJIMA CMN (Cont.)																	
1812.T	01/07/2025	SDB3261724255	0	(1,800)	2,881.0000	(5,185,800.00)	(5,185,800.00)	0.0000	0.2270	(25.00)	0.00	32.2514	(35.5192)	0.0000	1	(3.2678)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(2,000)	2,881.0000	(5,762,000.00)	(5,762,000.00)	0.0000	0.2270	(25.00)	0.00	35.8349	(39.4658)	0.0000	1	(3.6308)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(4,600)	2,881.0000	(13,252,600.00)	(13,252,600.00)	0.0000	0.2270	(25.00)	0.00	82.4203	(90.7712)	0.0000	1	(8.3510)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(2,800)	2,881.0000	(8,066,800.00)	(8,066,800.00)	0.0000	0.2270	(25.00)	0.00	50.1689	(55.2521)	0.0000	1	(5.0832)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(6,400)	2,881.0000	(18,438,400.00)	(18,438,400.00)	0.0000	0.2270	(25.00)	0.00	114.6717	(126.2904)	0.0000	1	(11.6187)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(5,600)	2,881.0000	(16,133,600.00)	(16,133,600.00)	0.0000	0.2270	(25.00)	0.00	100.3377	(110.5041)	0.0000	1	(10.1664)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(6,300)	2,881.0000	(18,150,300.00)	(18,150,300.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(124.3171)	0.0000	1	(11.4372)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(2,200)	2,881.0000	(6,338,200.00)	(6,338,200.00)	0.0000	0.2270	(25.00)	0.00	39.4184	(43.4123)	0.0000	1	(3.9939)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(1,600)	2,881.0000	(4,609,600.00)	(4,609,600.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(31.5726)	0.0000	1	(2.9047)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(1,600)	2,881.0000	(4,609,600.00)	(4,609,600.00)	0.0000	0.2270	(25.00)	0.00	28.6679	(31.5726)	0.0000	1	(2.9047)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(3,000)	2,881.0000	(8,643,000.00)	(8,643,000.00)	0.0000	0.2270	(25.00)	0.00	53.7524	(59.1986)	0.0000	1	(5.4463)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(6,300)	2,881.0000	(18,150,300.00)	(18,150,300.00)	0.0000	0.2270	(25.00)	0.00	112.8799	(124.3171)	0.0000	1	(11.4372)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(9,400)	2,881.0000	(27,081,400.00)	(27,081,400.00)	0.0000	0.2270	(25.00)	0.00	168.4240	(185.4890)	0.0000	1	(17.0650)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(1,400)	2,881.0000	(4,033,400.00)	(4,033,400.00)	0.0000	0.2270	(25.00)	0.00	25.0844	(27.6260)	0.0000	1	(2.5416)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(9,000)	2,881.0000	(25,929,000.00)	(25,929,000.00)	0.0000	0.2270	(25.00)	0.00	161.2571	(177.5959)	0.0000	1	(16.3388)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(3,200)	2,881.0000	(9,219,200.00)	(9,219,200.00)	0.0000	0.2270	(25.00)	0.00	57.3358	(63.1452)	0.0000	1	(5.8094)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(500)	2,881.0000	(1,440,500.00)	(1,440,500.00)	0.0000	0.2270	(25.00)	0.00	8.9587	(9.8664)	0.0000	1	(0.9077)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(100)	2,881.0000	(288,100.00)	(288,100.00)	0.0000	0.2270	(25.00)	0.00	1.7917	(1.9733)	0.0000	1	(0.1815)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(10,400)	2,881.0000	(29,962,400.00)	(29,962,400.00)	0.0000	0.2270	(25.00)	0.00	186.3415	(205.2219)	0.0000	1	(18.8804)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(2,700)	2,881.0000	(7,778,700.00)	(7,778,700.00)	0.0000	0.2270	(25.00)	0.00	48.3771	(53.2788)	0.0000	1	(4.9016)	02/04/2025
1812.T	01/07/2025	SDB3261724255	0	(4,000)	2,881.0000	(11,524,000.00)	(11,524,000.00)	0.0000	0.2270	(25.00)	0.00	71.6698	(78.9315)	0.0000	1	(7.2617)	02/04/2025
TOTAL KAJIMA CMN												15,219.5100	(16,109.5318)	0.0000		(890.0218)	
KANSAI ELECTRIC POWER COMPANY CMN																	
9503.T	01/16/2025	SDB3264921669	0	(900)	1,659.5000	(1,550,099.24)	(1,493,550.00)	0.0000	0.2270	(25.00)	0.00	9.6403	(10.2298)	0.0000	1	(0.5895)	02/04/2025
9503.T	01/16/2025	SDB3264921669	0	(200)	1,659.5000	(350,427.22)	(331,900.00)	0.0000	0.2270	(25.00)	0.00	2.1794	(2.2733)	0.0000	1	(0.0939)	02/04/2025
9503.T	01/16/2025	SDB3264921669	0	(1,000)	1,659.5000	(1,753,500.00)	(1,659,500.00)	0.0000	0.2270	(25.00)	0.00	10.9053	(11.3664)	0.0000	1	(0.4611)	02/04/2025
9503.T	01/15/2025	SDB3264921669	0	(900)	1,674.0000	(1,550,099.24)	(1,506,600.00)	0.0000	0.2270	(25.00)	0.00	9.6403	(10.3192)	0.0000	1	(0.6788)	02/04/2025
9503.T	01/15/2025	SDB3264921669	0	(200)	1,674.0000	(350,427.22)	(334,800.00)	0.0000	0.2270	(25.00)	0.00	2.1794	(2.2932)	0.0000	1	(0.1138)	02/04/2025
9503.T	01/15/2025	SDB3264921669	0	(1,000)	1,674.0000	(1,753,500.00)	(1,674,000.00)	0.0000	0.2270	(25.00)	0.00	10.9053	(11.4658)	0.0000	1	(0.5604)	02/04/2025
9503.T	01/14/2025	SDB3264921669	0	(900)	1,683.5000	(1,550,099.24)	(1,515,150.00)	0.0000	0.2270	(25.00)	0.00	9.6403	(10.3777)	0.0000	1	(0.7374)	02/04/2025
9503.T	01/14/2025	SDB3264921669	0	(200)	1,683.5000	(350,427.22)	(336,700.00)	0.0000	0.2270	(25.00)	0.00	2.1794	(2.3062)	0.0000	1	(0.1268)	02/04/2025
9503.T	01/14/2025	SDB3264921669	0	(1,000)	1,683.5000	(1,753,500.00)	(1,683,500.00)	0.0000	0.2270	(25.00)	0.00	10.9053	(11.5308)	0.0000	1	(0.6255)	02/04/2025
9503.T	01/13/2025	SDB3264921669	0	(900)	1,719.5000	(1,550,099.24)	(1,547,550.00)	0.0000	0.2270	(25.00)	0.00	38.5614	(42.3986)	0.0000	4	(3.8373)	02/04/2025
9503.T	01/13/2025	SDB3264921669	0	(200)	1,719.5000	(350,427.22)	(343,900.00)	0.0000	0.2270	(25.00)	0.00	8.7175	(9.4219)	0.0000	4	(0.7044)	02/04/2025
9503.T	01/13/2025	SDB3264921669	0	(1,000)	1,719.5000	(1,753,500.00)	(1,719,500.00)	0.0000	0.2270	(25.00)	0.00	43.6213	(47.1096)	0.0000	4	(3.4883)	02/04/2025
9503.T	01/09/2025	SDB3264921669	0	(900)	1,724.0000	(1,550,099.24)	(1,551,600.00)	0.0000	0.2320	(25.00)	0.00	9.8527	(10.6274)	0.0000	1	(0.7747)	02/04/2025
9503.T	01/09/2025	SDB3264921669	0	(200)	1,724.0000	(350,427.22)	(344,800.00)	0.0000	0.2320	(25.00)	0.00	2.2274	(2.3616)	0.0000	1	(0.1343)	02/04/2025
9503.T	01/09/2025	SDB3264921669	0	(1,000)	1,724.0000	(1,753,500.00)	(1,724,000.00)	0.0000	0.2320	(25.00)	0.00	11.1455	(11.8082)	0.0000	1	(0.6627)	02/04/2025
9503.T	01/08/2025	SDB3264921669	0	(200)	1,739.5000	(350,427.22)	(347,900.00)	0.0000	0.2310	(25.00)	0.00	2.2178	(2.3829)	0.0000	1	(0.1651)	02/04/2025
9503.T	01/08/2025	SDB3264921669	0	(1,000)	1,739.5000	(1,753,500.00)	(1,739,500.00)	0.0000	0.2310	(25.00)	0.00	11.0975	(11.9144)	0.0000	1	(0.8169)	02/04/2025
9503.T	01/07/2025	SDB3264921669	0	(1,000)	1,758.2357	(1,753,500.00)	(1,758,235.71)	0.0000	0.2270	(25.00)	0.00	10.9053	(12.0427)	0.0000	1	(1.1374)	02/04/2025
TOTAL KANSAI ELECTRIC POWER COMPANY CMN												206.5215	(222.2297)	0.0000		(15.7082)	
KAO CORP LTD CMN																	
4452.T	01/17/2025	SDB3262681154	0	(100)	5,877.0000	(624,959.38)	(587,700.00)	0.0000	0.2270	(25.00)	0.00	3.8867	(4.0253)	0.0000	1	(0.1386)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(900)	5,877.0000	(5,749,200.00)	(5,289,300.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(36.2281)	0.0000	1	(0.4728)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(400)	5,877.0000	(2,555,200.00)	(2,350,800.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.1014)	0.0000	1	(0.2101)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(800)	5,877.0000	(5,110,400.00)	(4,701,600.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(32.2027)	0.0000	1	(0.4203)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(1,600)	5,877.0000	(10,220,800.00)	(9,403,200.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(64.4055)	0.0000	1	(0.8405)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(1,600)	5,877.0000	(10,220,800.00)	(9,403,200.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(64.4055)	0.0000	1	(0.8405)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(400)	5,877.0000	(2,555,200.00)	(2,350,800.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.1014)	0.0000	1	(0.2101)	02/04/2025
4452.T	01/17/2025	SDB3262681154	0	(1,100)	5,877.0000	(7,026,800.00)	(6,464,700.00)	0.0000	0.2270	(25.00)	0.00	43.7009	(44.2788)	0.0000	1	(0.5778)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KAO CORP LTD CMN (Cont.)																	
4452.T	01/17/2025	SDB3262681154	0	(900)	5,877.0000	(5,749,200.00)	(5,289,300.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(36.2281)	0.0000	1	(0.4728)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(100)	5,907.0000	(624,959.38)	(590,700.00)	0.0000	0.2270	(25.00)	0.00	3.8867	(4.0459)	0.0000	1	(0.1592)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(900)	5,907.0000	(5,749,200.00)	(5,316,300.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(36.4130)	0.0000	1	(0.0577)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(400)	5,907.0000	(2,555,200.00)	(2,362,800.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.1836)	0.0000	1	(0.2923)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(800)	5,907.0000	(5,110,400.00)	(4,725,600.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(32.3671)	0.0000	1	(0.5846)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(1,600)	5,907.0000	(10,220,800.00)	(9,451,200.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(64.7342)	0.0000	1	(1.1693)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(400)	5,907.0000	(2,555,200.00)	(2,362,800.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.1836)	0.0000	1	(0.2923)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(1,100)	5,907.0000	(7,026,800.00)	(6,497,700.00)	0.0000	0.2270	(25.00)	0.00	43.7009	(44.5048)	0.0000	1	(0.8039)	02/04/2025
4452.T	01/16/2025	SDB3262681154	0	(900)	5,907.0000	(5,749,200.00)	(5,316,300.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(36.4130)	0.0000	1	(0.0577)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(100)	6,023.0000	(624,959.38)	(602,300.00)	0.0000	0.2270	(25.00)	0.00	3.8867	(4.1253)	0.0000	1	(0.2386)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(900)	6,023.0000	(5,749,200.00)	(5,420,700.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(37.1281)	0.0000	1	(1.3728)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(400)	6,023.0000	(2,555,200.00)	(2,409,200.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.5014)	0.0000	1	(0.6101)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(800)	6,023.0000	(5,110,400.00)	(4,818,400.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(33.0027)	0.0000	1	(1.2203)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(1,600)	6,023.0000	(10,220,800.00)	(9,636,800.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.0055)	0.0000	1	(2.4405)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(1,600)	6,023.0000	(10,220,800.00)	(9,636,800.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.0055)	0.0000	1	(2.4405)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(400)	6,023.0000	(2,555,200.00)	(2,409,200.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.5014)	0.0000	1	(0.6101)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(1,100)	6,023.0000	(7,026,800.00)	(6,625,300.00)	0.0000	0.2270	(25.00)	0.00	43.7009	(45.3788)	0.0000	1	(1.6778)	02/04/2025
4452.T	01/15/2025	SDB3262681154	0	(900)	6,023.0000	(5,749,200.00)	(5,420,700.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(37.1281)	0.0000	1	(1.3728)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(100)	6,060.0000	(624,959.38)	(606,000.00)	0.0000	0.2270	(25.00)	0.00	3.8867	(4.1507)	0.0000	1	(0.2640)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(900)	6,060.0000	(5,749,200.00)	(5,454,000.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(37.3562)	0.0000	1	(1.6009)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(400)	6,060.0000	(2,555,200.00)	(2,424,000.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.6027)	0.0000	1	(0.7115)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(800)	6,060.0000	(5,110,400.00)	(4,848,000.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(33.2055)	0.0000	1	(1.4230)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(1,600)	6,060.0000	(10,220,800.00)	(9,696,000.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.4110)	0.0000	1	(2.8460)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(1,600)	6,060.0000	(10,220,800.00)	(9,696,000.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.4110)	0.0000	1	(2.8460)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(400)	6,060.0000	(2,555,200.00)	(2,424,000.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(16.6027)	0.0000	1	(0.7115)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(1,100)	6,060.0000	(7,026,800.00)	(6,666,000.00)	0.0000	0.2270	(25.00)	0.00	43.7009	(45.6575)	0.0000	1	(1.9566)	02/04/2025
4452.T	01/14/2025	SDB3262681154	0	(900)	6,060.0000	(5,749,200.00)	(5,454,000.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(37.3562)	0.0000	1	(1.6009)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(100)	6,111.0000	(624,959.38)	(611,100.00)	0.0000	0.2270	(25.00)	0.00	15.5469	(16.7425)	0.0000	4	(1.1955)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(900)	6,111.0000	(5,749,200.00)	(5,499,900.00)	0.0000	0.2270	(25.00)	0.00	143.0212	(150.6822)	0.0000	4	(7.6610)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(400)	6,111.0000	(2,555,200.00)	(2,444,400.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.9699)	0.0000	4	(3.4049)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(800)	6,111.0000	(5,110,400.00)	(4,888,800.00)	0.0000	0.2270	(25.00)	0.00	127.1300	(133.9397)	0.0000	4	(6.8098)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(1,600)	6,111.0000	(10,220,800.00)	(9,777,600.00)	0.0000	0.2270	(25.00)	0.00	254.2599	(267.8795)	0.0000	4	(13.6196)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(1,600)	6,111.0000	(10,220,800.00)	(9,777,600.00)	0.0000	0.2270	(25.00)	0.00	254.2599	(267.8795)	0.0000	4	(13.6196)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(400)	6,111.0000	(2,555,200.00)	(2,444,400.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(66.9699)	0.0000	4	(3.4049)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(1,100)	6,111.0000	(7,026,800.00)	(6,722,100.00)	0.0000	0.2270	(25.00)	0.00	174.8037	(184.1671)	0.0000	4	(9.3634)	02/04/2025
4452.T	01/13/2025	SDB3262681154	0	(900)	6,111.0000	(5,749,200.00)	(5,499,900.00)	0.0000	0.2270	(25.00)	0.00	143.0212	(150.6822)	0.0000	4	(7.6610)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(100)	6,206.0000	(624,959.38)	(620,600.00)	0.0000	0.2320	(25.00)	0.00	3.9723	(4.2507)	0.0000	1	(0.2783)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(900)	6,206.0000	(5,749,200.00)	(5,585,400.00)	0.0000	0.2320	(25.00)	0.00	36.5429	(38.2562)	0.0000	1	(1.7133)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(400)	6,206.0000	(2,555,200.00)	(2,482,400.00)	0.0000	0.2320	(25.00)	0.00	16.2413	(17.0027)	0.0000	1	(0.7615)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(800)	6,206.0000	(5,110,400.00)	(4,964,800.00)	0.0000	0.2320	(25.00)	0.00	32.4825	(34.0055)	0.0000	1	(1.5229)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(1,600)	6,206.0000	(10,220,800.00)	(9,929,600.00)	0.0000	0.2320	(25.00)	0.00	64.9651	(68.0110)	0.0000	1	(3.0459)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(1,600)	6,206.0000	(10,220,800.00)	(9,929,600.00)	0.0000	0.2320	(25.00)	0.00	64.9651	(68.0110)	0.0000	1	(3.0459)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(400)	6,206.0000	(2,555,200.00)	(2,482,400.00)	0.0000	0.2320	(25.00)	0.00	16.2413	(17.0027)	0.0000	1	(0.7615)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(1,100)	6,206.0000	(7,026,800.00)	(6,826,600.00)	0.0000	0.2320	(25.00)	0.00	44.6635	(46.7575)	0.0000	1	(2.0940)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(1,400)	6,206.0000	(8,943,200.00)	(8,688,400.00)	0.0000	0.2320	(25.00)	0.00	56.8444	(59.5096)	0.0000	1	(2.6651)	02/04/2025
4452.T	01/09/2025	SDB3262681154	0	(800)	6,206.0000	(5,110,400.00)	(4,964,800.00)	0.0000	0.2320	(25.00)	0.00	32.4825	(34.0055)	0.0000	1	(1.5229)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(900)	6,301.0000	(5,749,200.00)	(5,670,900.00)	0.0000	0.2310	(25.00)	0.00	36.3853	(38.8418)	0.0000	1	(2.4564)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(400)	6,301.0000	(2,555,200.00)	(2,520,400.00)	0.0000	0.2310	(25.00)	0.00	16.1713	(17.2630)	0.0000	1	(1.0917)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(800)	6,301.0000	(5,110,400.00)	(5,040,800.00)	0.0000	0.2310	(25.00)	0.00	32.3425	(34.5260)	0.0000	1	(2.1835)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(1,600)	6,301.0000	(10,220,800.00)	(10,081,600.00)	0.0000	0.2310	(25.00)	0.00	64.6851	(69.0521)	0.0000	1	(4.3670)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(1,600)	6,301.0000	(10,2											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KAO CORP LTD CMN (Cont.)																	
4452.T	01/08/2025	SDB3262681154	0	(1,100)	6,301.0000	(7,026,800.00)	(6,931,100.00)	0.0000	0.2310	(25.00)	0.00	44.4710	(47.4733)	0.0000	1	(3.0023)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(1,400)	6,301.0000	(8,943,200.00)	(8,821,400.00)	0.0000	0.2310	(25.00)	0.00	56.5994	(60.4205)	0.0000	1	(3.8211)	02/04/2025
4452.T	01/08/2025	SDB3262681154	0	(800)	6,301.0000	(5,110,400.00)	(5,040,800.00)	0.0000	0.2310	(25.00)	0.00	32.3425	(34.5260)	0.0000	1	(2.1835)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(900)	6,388.0000	(5,749,200.00)	(5,749,200.00)	0.0000	0.2270	(25.00)	0.00	35.7553	(39.3781)	0.0000	1	(3.6228)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(400)	6,388.0000	(2,555,200.00)	(2,555,200.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(17.5014)	0.0000	1	(1.6101)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(800)	6,388.0000	(5,110,400.00)	(5,110,400.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(35.0027)	0.0000	1	(3.2203)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(1,600)	6,388.0000	(10,220,800.00)	(10,220,800.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(70.0055)	0.0000	1	(6.4405)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(1,600)	6,388.0000	(10,220,800.00)	(10,220,800.00)	0.0000	0.2270	(25.00)	0.00	63.5650	(70.0055)	0.0000	1	(6.4405)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(400)	6,388.0000	(2,555,200.00)	(2,555,200.00)	0.0000	0.2270	(25.00)	0.00	15.8912	(17.5014)	0.0000	1	(1.6101)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(1,100)	6,388.0000	(7,026,800.00)	(7,026,800.00)	0.0000	0.2270	(25.00)	0.00	43.7009	(48.1288)	0.0000	1	(4.4278)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(1,400)	6,388.0000	(8,943,200.00)	(8,943,200.00)	0.0000	0.2270	(25.00)	0.00	55.6194	(61.2548)	0.0000	1	(5.6354)	02/04/2025
4452.T	01/07/2025	SDB3262681154	0	(800)	6,388.0000	(5,110,400.00)	(5,110,400.00)	0.0000	0.2270	(25.00)	0.00	31.7825	(35.0027)	0.0000	1	(3.2203)	02/04/2025
TOTAL KAO CORP LTD CMN												3,569.1528	(3,750.0096)	0.0000		(180.8568)	
KASUMIGASEKI CAPITAL CMN																	
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,462,904.91)	(1,354,000.00)	0.0000	0.2270	(908.17)	0.00	9.0981	(336.8949)	0.0000	1	(327.7968)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(300)	13,540.0000	(4,032,000.00)	(4,062,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,010.6846)	0.0000	1	(985.6089)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(300)	13,540.0000	(4,032,000.00)	(4,062,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,010.6846)	0.0000	1	(985.6089)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,344,000.00)	(1,354,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(336.8949)	0.0000	1	(328.5363)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(300)	13,540.0000	(4,032,000.00)	(4,062,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,010.6846)	0.0000	1	(985.6089)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,344,000.00)	(1,354,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(336.8949)	0.0000	1	(328.5363)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(300)	13,540.0000	(4,032,000.00)	(4,062,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,010.6846)	0.0000	1	(985.6089)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(2,688,000.00)	(2,708,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(673.7897)	0.0000	1	(657.0726)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(200)	13,540.0000	(2,688,000.00)	(2,708,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(673.7897)	0.0000	1	(657.0726)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,344,000.00)	(1,354,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(336.8949)	0.0000	1	(328.5363)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(200)	13,540.0000	(2,688,000.00)	(2,708,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(673.7897)	0.0000	1	(657.0726)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(200)	13,540.0000	(2,688,000.00)	(2,708,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(673.7897)	0.0000	1	(657.0726)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,344,000.00)	(1,354,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(336.8949)	0.0000	1	(328.5363)	02/04/2025
3498.T	01/17/2025	SDB3260121466	0	(100)	13,540.0000	(1,462,904.91)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	9.0981	(361.7763)	0.0000	1	(352.6782)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(1,344,000.00)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(361.7763)	0.0000	1	(353.4177)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(1,344,000.00)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(361.7763)	0.0000	1	(353.4177)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(200)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(1,344,000.00)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(361.7763)	0.0000	1	(353.4177)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(200)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(400)	14,540.0000	(5,376,000.00)	(5,816,000.00)	0.0000	0.2270	(908.17)	0.00	33.4343	(1,447.1053)	0.0000	1	(1,413.6710)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(200)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KASUMIGASEKI CAPITAL CMN (Cont.)																	
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(1,344,000.00)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(361.7763)	0.0000	1	(353.4177)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(500)	14,540.0000	(6,720,000.00)	(7,270,000.00)	0.0000	0.2270	(908.17)	0.00	41.7929	(1,808.8816)	0.0000	1	(1,767.0887)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(200)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(400)	14,540.0000	(5,376,000.00)	(5,816,000.00)	0.0000	0.2270	(908.17)	0.00	33.4343	(1,447.1053)	0.0000	1	(1,413.6710)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(300)	14,540.0000	(4,032,000.00)	(4,362,000.00)	0.0000	0.2270	(908.17)	0.00	25.0757	(1,085.3289)	0.0000	1	(1,060.2532)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(200)	14,540.0000	(2,688,000.00)	(2,908,000.00)	0.0000	0.2270	(908.17)	0.00	16.7172	(723.5526)	0.0000	1	(706.8355)	02/04/2025
3498.T	01/16/2025	SDB3260121466	0	(100)	14,540.0000	(1,344,000.00)	(1,454,000.00)	0.0000	0.2270	(908.17)	0.00	8.3586	(361.7763)	0.0000	1	(353.4177)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(500)	14,810.0000	(6,720,000.00)	(7,405,000.00)	0.0000	0.2270	(910.78)	0.00	41.7929	(1,847.7692)	0.0000	1	(1,805.9764)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(400)	14,810.0000	(5,376,000.00)	(5,924,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,478.2154)	0.0000	1	(1,444.7811)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(500)	14,810.0000	(6,720,000.00)	(7,405,000.00)	0.0000	0.2270	(910.78)	0.00	41.7929	(1,847.7692)	0.0000	1	(1,805.9764)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(400)	14,810.0000	(5,376,000.00)	(5,924,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,478.2154)	0.0000	1	(1,444.7811)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(300)	14,810.0000	(4,032,000.00)	(4,443,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,108.6615)	0.0000	1	(1,083.5858)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(200)	14,810.0000	(2,688,000.00)	(2,962,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(739.1077)	0.0000	1	(722.3905)	02/04/2025
3498.T	01/15/2025	SDB3260121466	0	(100)	14,810.0000	(1,344,000.00)	(1,481,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(369.5538)	0.0000	1	(361.1953)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(100)	14,720.0000	(1,344,000.00)	(1,472,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(367.3081)	0.0000	1	(358.9495)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(100)	14,720.0000	(1,344,000.00)	(1,472,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(367.3081)	0.0000	1	(358.9495)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,076.8485)	02/04/2025
3498.T	01/14/2025	SDB3260121466	0	(300)	14,720.0000	(4,032,000.00)	(4,416,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,101.9242)	0.0000	1	(1,07	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KASUMIGASEKI CAPITAL CMN (Cont.)																	
3498.T	01/13/2025	SDB3260121466	0	(300)	14,420.0000	(4,032,000.00)	(4,326,000.00)	0.0000	0.2270	(910.78)	0.00	100.3029	(4,317.8662)	0.0000	4	(4,217.5633)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(300)	14,420.0000	(4,032,000.00)	(4,326,000.00)	0.0000	0.2270	(910.78)	0.00	100.3029	(4,317.8662)	0.0000	4	(4,217.5633)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(300)	14,420.0000	(4,032,000.00)	(4,326,000.00)	0.0000	0.2270	(910.78)	0.00	100.3029	(4,317.8662)	0.0000	4	(4,217.5633)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(400)	14,420.0000	(5,376,000.00)	(5,768,000.00)	0.0000	0.2270	(910.78)	0.00	133.7372	(5,757.1549)	0.0000	4	(5,623.4177)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(500)	14,420.0000	(6,720,000.00)	(7,210,000.00)	0.0000	0.2270	(910.78)	0.00	167.1715	(7,196.4436)	0.0000	4	(7,029.2721)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(300)	14,420.0000	(4,032,000.00)	(4,326,000.00)	0.0000	0.2270	(910.78)	0.00	100.3029	(4,317.8662)	0.0000	4	(4,217.5633)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(400)	14,420.0000	(5,376,000.00)	(5,768,000.00)	0.0000	0.2270	(910.78)	0.00	133.7372	(5,757.1549)	0.0000	4	(5,623.4177)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(300)	14,420.0000	(4,032,000.00)	(4,326,000.00)	0.0000	0.2270	(910.78)	0.00	100.3029	(4,317.8662)	0.0000	4	(4,217.5633)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(200)	14,420.0000	(2,688,000.00)	(2,884,000.00)	0.0000	0.2270	(910.78)	0.00	66.8686	(2,878.5774)	0.0000	4	(2,811.7088)	02/04/2025
3498.T	01/13/2025	SDB3260121466	0	(100)	14,420.0000	(1,344,000.00)	(1,442,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,439.2887)	0.0000	4	(1,405.8544)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(100)	14,290.0000	(1,344,000.00)	(1,429,000.00)	0.0000	0.2320	(910.78)	0.00	8.5427	(356.5783)	0.0000	1	(348.0356)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(100)	14,290.0000	(1,344,000.00)	(1,429,000.00)	0.0000	0.2320	(910.78)	0.00	8.5427	(356.5783)	0.0000	1	(348.0356)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(200)	14,290.0000	(2,688,000.00)	(2,858,000.00)	0.0000	0.2320	(910.78)	0.00	17.0854	(713.1566)	0.0000	1	(696.0712)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(200)	14,290.0000	(2,688,000.00)	(2,858,000.00)	0.0000	0.2320	(910.78)	0.00	17.0854	(713.1566)	0.0000	1	(696.0712)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(100)	14,290.0000	(1,344,000.00)	(1,429,000.00)	0.0000	0.2320	(910.78)	0.00	8.5427	(356.5783)	0.0000	1	(348.0356)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(500)	14,290.0000	(6,720,000.00)	(7,145,000.00)	0.0000	0.2320	(910.78)	0.00	42.7134	(1,782.8915)	0.0000	1	(1,740.1780)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(200)	14,290.0000	(2,688,000.00)	(2,858,000.00)	0.0000	0.2320	(910.78)	0.00	17.0854	(713.1566)	0.0000	1	(696.0712)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(100)	14,290.0000	(1,344,000.00)	(1,429,000.00)	0.0000	0.2320	(910.78)	0.00	8.5427	(356.5783)	0.0000	1	(348.0356)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(400)	14,290.0000	(5,376,000.00)	(5,716,000.00)	0.0000	0.2320	(910.78)	0.00	34.1707	(1,426.3132)	0.0000	1	(1,392.1424)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(300)	14,290.0000	(4,032,000.00)	(4,287,000.00)	0.0000	0.2320	(910.78)	0.00	25.6281	(1,069.7349)	0.0000	1	(1,044.1068)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(200)	14,290.0000	(2,688,000.00)	(2,858,000.00)	0.0000	0.2320	(910.78)	0.00	17.0854	(713.1566)	0.0000	1	(696.0712)	02/04/2025
3498.T	01/09/2025	SDB3260121466	0	(100)	14,290.0000	(1,344,000.00)	(1,429,000.00)	0.0000	0.2320	(910.78)	0.00	8.5427	(356.5783)	0.0000	1	(348.0356)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KASUMIGASEKI CAPITAL CMN (Cont.)																	
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(400)	13,900.0000	(5,376,000.00)	(5,560,000.00)	0.0000	0.2310	(910.78)	0.00	34.0235	(1,387.3865)	0.0000	1	(1,353.3630)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(500)	13,900.0000	(6,720,000.00)	(6,950,000.00)	0.0000	0.2310	(910.78)	0.00	42.5293	(1,734.2331)	0.0000	1	(1,691.7038)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(400)	13,900.0000	(5,376,000.00)	(5,560,000.00)	0.0000	0.2310	(910.78)	0.00	34.0235	(1,387.3865)	0.0000	1	(1,353.3630)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(300)	13,900.0000	(4,032,000.00)	(4,170,000.00)	0.0000	0.2310	(910.78)	0.00	25.5176	(1,040.5399)	0.0000	1	(1,015.0223)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(200)	13,900.0000	(2,688,000.00)	(2,780,000.00)	0.0000	0.2310	(910.78)	0.00	17.0117	(693.6932)	0.0000	1	(676.6815)	02/04/2025
3498.T	01/08/2025	SDB3260121466	0	(100)	13,900.0000	(1,344,000.00)	(1,390,000.00)	0.0000	0.2310	(910.78)	0.00	8.5059	(346.8466)	0.0000	1	(338.3408)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(100)	13,440.0000	(1,344,000.00)	(1,344,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(335.3682)	0.0000	1	(327.0097)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(100)	13,440.0000	(1,344,000.00)	(1,344,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(335.3682)	0.0000	1	(327.0097)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(200)	13,440.0000	(2,688,000.00)	(2,688,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(670.7365)	0.0000	1	(654.0193)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(200)	13,440.0000	(2,688,000.00)	(2,688,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(670.7365)	0.0000	1	(654.0193)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(100)	13,440.0000	(1,344,000.00)	(1,344,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(335.3682)	0.0000	1	(327.0097)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(400)	13,440.0000	(5,376,000.00)	(5,376,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,341.4730)	0.0000	1	(1,308.0387)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(200)	13,440.0000	(2,688,000.00)	(2,688,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(670.7365)	0.0000	1	(654.0193)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(100)	13,440.0000	(1,344,000.00)	(1,344,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(335.3682)	0.0000	1	(327.0097)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(500)	13,440.0000	(6,720,000.00)	(6,720,000.00)	0.0000	0.2270	(910.78)	0.00	41.7929	(1,676.8412)	0.0000	1	(1,635.0484)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(200)	13,440.0000	(2,688,000.00)	(2,688,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(670.7365)	0.0000	1	(654.0193)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(400)	13,440.0000	(5,376,000.00)	(5,376,000.00)	0.0000	0.2270	(910.78)	0.00	33.4343	(1,341.4730)	0.0000	1	(1,308.0387)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(300)	13,440.0000	(4,032,000.00)	(4,032,000.00)	0.0000	0.2270	(910.78)	0.00	25.0757	(1,006.1047)	0.0000	1	(981.0290)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(200)	13,440.0000	(2,688,000.00)	(2,688,000.00)	0.0000	0.2270	(910.78)	0.00	16.7172	(670.7365)	0.0000	1	(654.0193)	02/04/2025
3498.T	01/07/2025	SDB3260121466	0	(100)	13,440.0000	(1,344,000.00)	(1,344,000.00)	0.0000	0.2270	(910.78)	0.00	8.3586	(335.3682)	0.0000	1	(327.0097)	02/04/2025
TOTAL KASUMIGASEKI CAPITAL CMN												4,724.2582	(200,293.0355)	0.0000		(195,568.7774)	
KINTETSU CORP CMN																	
9041.T	01/16/2025	SDB3264255554	0	(300)	3,189.0000	(993,000.00)	(956,700.00)	0.0000	0.2270	(25.00)	0.00	6.1756	(6.5527)	0.0000	1	(0.3771)	02/04/2025
9041.T	01/16/2025	SDB3264255554	0	(300)	3,189.0000	(993,000.00)	(956,700.00)	0.0000	0.2270	(25.00)	0.00	6.1756	(6.5527)	0.0000	1	(0.3771)	02/04/2025
9041.T	01/15/2025	SDB3264255554	0	(300)	3,242.0000	(993,000.00)	(972,600.00)	0.0000	0.2270	(25.00)	0.00	6.1756	(6.6616)	0.0000	1	(0.4860)	02/04/2025
9041.T	01/15/2025	SDB3264255554	0	(900)	3,242.0000	(2,979,000.00)	(2,917,800.00)	0.0000	0.2270	(25.00)	0.00	18.5269	(19.9849)	0.0000	1	(1.4580)	02/04/2025
9041.T	01/15/2025	SDB3264255554	0	(200)	3,242.0000	(662,000.00)	(648,400.00)	0.0000	0.2270	(25.00)	0.00	4.1171	(4.4411)	0.0000	1	(0.3240)	02/04/2025
9041.T	01/14/2025	SDB3264255554	0	(300)	3,238.0000	(993,000.00)	(971,400.00)	0.0000	0.2270	(25.00)	0.00	6.1756	(6.6534)	0.0000	1	(0.4778)	02/04/2025
9041.T	01/14/2025	SDB3264255554	0	(900)	3,238.0000	(2,979,000.00)	(2,914,200.00)	0.0000	0.2270	(25.00)	0.00	18.5269	(19.9603)	0.0000	1	(1.4333)	02/04/2025
9041.T	01/14/2025	SDB3264255554	0	(200)	3,238.0000	(662,000.00)	(647,600.00)	0.0000	0.2270	(25.00)	0.00	4.1171	(4.4356)	0.0000	1	(0.3185)	02/04/2025
9041.T	01/13/2025	SDB3264255554	0	(300)	3,296.0000	(993,000.00)	(988,800.00)	0.0000	0.2270	(25.00)	0.00	24.7026	(27.0904)	0.0000	4	(2.3878)	02/04/2025
9041.T	01/13/2025	SDB3264255554	0	(900)	3,296.0000	(2,979,000.00)	(2,966,400.00)	0.0000	0.2270	(25.00)	0.00	74.1077	(81.2712)	0.0000	4	(7.1635)	02/04/2025
9041.T	01/13/2025	SDB3264255554	0	(200)	3,296.0000	(662,000.00)	(659,200.00)	0.0000	0.2270	(25.00)	0.00	16.4684	(18.0603)	0.0000	4	(1.5919)	02/04/2025
9041.T	01/09/2025	SDB3264255554	0	(300)	3,321.0000	(993,000.00)	(996,300.00)	0.0000	0.2320	(25.00)	0.00	6.3117	(6.8240)	0.0000	1	(0.5123)	02/04/2025
9041.T	01/09/2025	SDB3264255554	0	(900)	3,321.0000	(2,979,000.00)	(2,988,900.00)	0.0000	0.2320	(25.00)	0.00	18.9350	(20.4719)	0.0000	1	(1.5369)	02/04/2025
9041.T	01/09/2025	SDB3264255554	0	(400)	3,321.0000	(1,324,000.00)	(1,328,400.00)	0.0000	0.2320	(25.00)	0.00	8.4156	(9.0986)	0.0000	1	(0.6831)	02/04/2025
9041.T	01/08/2025	SDB3264255554	0	(300)	3,316.0000	(993,000.00)	(994,800.00)	0.0000	0.2310	(25.00)	0.00	6.2845	(6.8137)	0.0000	1	(0.5292)	02/04/2025
9041.T	01/08/2025	SDB3264255554	0	(900)	3,316.0000	(2,979,000.00)	(2,984,400.00)	0.0000	0.2310	(25.00)	0.00	18.8534	(20.4411)	0.0000	1	(1.5877)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KINTETSU CORP CMN (Cont.)																	
9041.T	01/08/2025	SDB3264255554	0	(400)	3,316.0000	(1,324,000.00)	(1,326,400.00)	0.0000	0.2310	(25.00)	0.00	8.3793	(9.0849)	0.0000	1	(0.7056)	02/04/2025
9041.T	01/07/2025	SDB3264255554	0	(300)	3,310.0000	(993,000.00)	(993,000.00)	0.0000	0.2270	(25.00)	0.00	6.1756	(6.8014)	0.0000	1	(0.6257)	02/04/2025
9041.T	01/07/2025	SDB3264255554	0	(900)	3,310.0000	(2,979,000.00)	(2,979,000.00)	0.0000	0.2270	(25.00)	0.00	18.5269	(20.4041)	0.0000	1	(1.8772)	02/04/2025
9041.T	01/07/2025	SDB3264255554	0	(400)	3,310.0000	(1,324,000.00)	(1,324,000.00)	0.0000	0.2270	(25.00)	0.00	8.2342	(9.0685)	0.0000	1	(0.8343)	02/04/2025
TOTAL KINTETSU CORP CMN												285.3855	(310.6726)	0.0000		(25.2871)	
KIRIN HOLDINGS COMPANY, LTD CMN																	
2503.T	01/17/2025	SDB3260121458	0	(58,600)	1,942.0000	(114,134,080.82)	(113,801,200.00)	0.0000	0.2270	(25.00)	0.00	709.8202	(779.4603)	0.0000	1	(69.6401)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(2,600)	1,942.0000	(5,051,121.65)	(5,049,200.00)	0.0000	0.2270	(25.00)	0.00	31.4138	(34.5836)	0.0000	1	(3.1697)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(3,700)	1,942.0000	(7,331,123.45)	(7,185,400.00)	0.0000	0.2270	(25.00)	0.00	45.5936	(49.2151)	0.0000	1	(3.6215)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(9,600)	1,942.0000	(19,066,360.61)	(18,643,200.00)	0.0000	0.2270	(25.00)	0.00	118.5771	(127.6932)	0.0000	1	(9.1161)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(1,000)	1,942.0000	(1,997,020.19)	(1,942,000.00)	0.0000	0.2270	(25.00)	0.00	12.4198	(13.3014)	0.0000	1	(0.8815)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(2,900)	1,942.0000	(5,837,270.55)	(5,631,800.00)	0.0000	0.2270	(25.00)	0.00	36.3030	(38.5740)	0.0000	1	(2.2709)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(1,700)	1,942.0000	(3,483,300.00)	(3,301,400.00)	0.0000	0.2270	(25.00)	0.00	21.6633	(22.6123)	0.0000	1	(0.9491)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(4,000)	1,942.0000	(8,196,000.00)	(7,768,000.00)	0.0000	0.2270	(25.00)	0.00	50.9724	(53.2055)	0.0000	1	(2.2331)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(14,900)	1,942.0000	(30,530,100.00)	(28,935,800.00)	0.0000	0.2270	(25.00)	0.00	189.8721	(198.1904)	0.0000	1	(8.3183)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(8,300)	1,942.0000	(17,006,700.00)	(16,118,600.00)	0.0000	0.2270	(25.00)	0.00	105.7677	(110.4014)	0.0000	1	(4.6337)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(7,400)	1,942.0000	(15,162,600.00)	(14,370,800.00)	0.0000	0.2270	(25.00)	0.00	94.2989	(98.4301)	0.0000	1	(4.1312)	02/04/2025
2503.T	01/17/2025	SDB3260121458	0	(20,500)	1,942.0000	(42,004,500.00)	(39,811,000.00)	0.0000	0.2270	(25.00)	0.00	261.2335	(272.6781)	0.0000	1	(11.4446)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(2,600)	1,940.0000	(5,051,121.65)	(5,044,000.00)	0.0000	0.2270	(25.00)	0.00	31.4138	(34.5479)	0.0000	1	(3.1341)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(3,700)	1,940.0000	(7,331,123.45)	(7,178,000.00)	0.0000	0.2270	(25.00)	0.00	45.5936	(49.1644)	0.0000	1	(3.5708)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(9,600)	1,940.0000	(19,066,360.61)	(18,624,000.00)	0.0000	0.2270	(25.00)	0.00	118.5771	(127.5616)	0.0000	1	(8.9846)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(1,000)	1,940.0000	(1,997,020.19)	(1,940,000.00)	0.0000	0.2270	(25.00)	0.00	12.4198	(13.2877)	0.0000	1	(0.8678)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(2,900)	1,940.0000	(5,837,270.55)	(5,626,000.00)	0.0000	0.2270	(25.00)	0.00	36.3030	(38.5342)	0.0000	1	(2.2312)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(1,700)	1,940.0000	(3,483,300.00)	(3,298,000.00)	0.0000	0.2270	(25.00)	0.00	21.6633	(22.5890)	0.0000	1	(0.9258)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(4,000)	1,940.0000	(8,196,000.00)	(7,760,000.00)	0.0000	0.2270	(25.00)	0.00	50.9724	(53.1507)	0.0000	1	(2.1783)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(14,900)	1,940.0000	(30,530,100.00)	(28,906,000.00)	0.0000	0.2270	(25.00)	0.00	189.8721	(197.9863)	0.0000	1	(8.1142)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(8,300)	1,940.0000	(17,006,700.00)	(16,102,000.00)	0.0000	0.2270	(25.00)	0.00	105.7677	(110.2877)	0.0000	1	(4.5200)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(7,400)	1,940.0000	(15,162,600.00)	(14,356,000.00)	0.0000	0.2270	(25.00)	0.00	94.2989	(98.3288)	0.0000	1	(4.0299)	02/04/2025
2503.T	01/16/2025	SDB3260121458	0	(20,500)	1,940.0000	(42,004,500.00)	(39,770,000.00)	0.0000	0.2270	(25.00)	0.00	261.2335	(272.3973)	0.0000	1	(11.1638)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(3,700)	1,975.0000	(7,331,123.45)	(7,307,500.00)	0.0000	0.2270	(25.00)	0.00	45.5936	(50.0514)	0.0000	1	(4.4578)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(9,600)	1,975.0000	(19,066,360.61)	(18,960,000.00)	0.0000	0.2270	(25.00)	0.00	118.5771	(129.8630)	0.0000	1	(11.2859)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(1,000)	1,975.0000	(1,997,020.19)	(1,975,000.00)	0.0000	0.2270	(25.00)	0.00	12.4198	(13.5274)	0.0000	1	(1.1076)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(2,900)	1,975.0000	(5,837,270.55)	(5,727,500.00)	0.0000	0.2270	(25.00)	0.00	36.3030	(39.2295)	0.0000	1	(2.9264)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(1,700)	1,975.0000	(3,483,300.00)	(3,357,500.00)	0.0000	0.2270	(25.00)	0.00	21.6633	(22.9966)	0.0000	1	(1.3333)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(4,000)	1,975.0000	(8,196,000.00)	(7,900,000.00)	0.0000	0.2270	(25.00)	0.00	50.9724	(54.1096)	0.0000	1	(3.1372)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(14,900)	1,975.0000	(30,530,100.00)	(29,427,500.00)	0.0000	0.2270	(25.00)	0.00	189.8721	(201.5582)	0.0000	1	(11.6861)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(8,300)	1,975.0000	(17,006,700.00)	(16,392,500.00)	0.0000	0.2270	(25.00)	0.00	105.7677	(112.2774)	0.0000	1	(6.5097)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(7,400)	1,975.0000	(15,162,600.00)	(14,615,000.00)	0.0000	0.2270	(25.00)	0.00	94.2989	(100.1027)	0.0000	1	(5.8038)	02/04/2025
2503.T	01/15/2025	SDB3260121458	0	(20,500)	1,975.0000	(42,004,500.00)	(40,487,500.00)	0.0000	0.2270	(25.00)	0.00	261.2335	(277.3116)	0.0000	1	(16.0782)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(9,600)	1,980.5000	(19,066,360.61)	(19,012,800.00)	0.0000	0.2270	(25.00)	0.00	118.5771	(130.2247)	0.0000	1	(11.6476)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(1,000)	1,980.5000	(1,997,020.19)	(1,980,500.00)	0.0000	0.2270	(25.00)	0.00	12.4198	(13.5651)	0.0000	1	(1.1452)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(2,900)	1,980.5000	(5,837,270.55)	(5,743,450.00)	0.0000	0.2270	(25.00)	0.00	36.3030	(39.3387)	0.0000	1	(3.0357)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(1,700)	1,980.5000	(3,483,300.00)	(3,366,850.00)	0.0000	0.2270	(25.00)	0.00	21.6633	(23.0606)	0.0000	1	(1.3974)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(4,000)	1,980.5000	(8,196,000.00)	(7,922,000.00)	0.0000	0.2270	(25.00)	0.00	50.9724	(54.2603)	0.0000	1	(3.2879)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(14,900)	1,980.5000	(30,530,100.00)	(29,509,450.00)	0.0000	0.2270	(25.00)	0.00	189.8721	(202.1195)	0.0000	1	(12.2474)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(8,300)	1,980.5000	(17,006,700.00)	(16,438,150.00)	0.0000	0.2270	(25.00)	0.00	105.7677	(112.5901)	0.0000	1	(6.8224)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(7,400)	1,980.5000	(15,162,600.00)	(14,655,700.00)	0.0000	0.2270	(25.00)	0.00	94.2989	(100.3815)	0.0000	1	(6.0826)	02/04/2025
2503.T	01/14/2025	SDB3260121458	0	(20,500)	1,980.5000	(42,004,500.00)	(40,600,250.00)	0.0000	0.2270	(25.00)	0.00	261.2335	(278.0839)	0.0000	1	(16.8504)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(1,000)	1,992.0000	(1,997,020.19)	(1,992,000.00)	0.0000	0.2270	(25.00)	0.00	49.6793	(54.5753)	0.0000	4	(4.8960)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(2,900)	1,992.0000	(5,837,270.55)	(5,776,800.00)	0.0000	0.2270	(25.00)	0.00	145.2121	(158.2685)	0.0000	4	(13.0564)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(1,700)	1,992.0000	(3,483,300.00)	(3,386,400.00)	0.0000	0.2270	(25.00)	0.00	86.6531	(92.7781)	0.0000	4	(6.1250)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(4,000)	1,992.0000	(8,196,000.00)	(7,968,000.00)	0.0000	0.2270	(25.00)	0.00	203.8895	(218.3014)	0.0000	4	(14.4118)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KIRIN HOLDINGS COMPANY, LTD CMN (Cont.)																	
2503.T	01/13/2025	SDB3260121458	0	(14,900)	1,992.0000	(30,530,100.00)	(29,680,800.00)	0.0000	0.2270	(25.00)	0.00	759.4885	(813.1726)	0.0000	4	(53.6841)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(8,300)	1,992.0000	(17,006,700.00)	(16,533,600.00)	0.0000	0.2270	(25.00)	0.00	423.0708	(452.9753)	0.0000	4	(29.9046)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(7,400)	1,992.0000	(15,162,600.00)	(14,740,800.00)	0.0000	0.2270	(25.00)	0.00	377.1956	(403.8575)	0.0000	4	(26.6619)	02/04/2025
2503.T	01/13/2025	SDB3260121458	0	(20,500)	1,992.0000	(42,004,500.00)	(40,836,000.00)	0.0000	0.2270	(25.00)	0.00	1,044.9339	(1,118.7945)	0.0000	4	(73.8607)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(2,900)	2,009.0000	(5,837,270.55)	(5,826,100.00)	0.0000	0.2320	(25.00)	0.00	37.1027	(39.9048)	0.0000	1	(2.8021)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(1,700)	2,009.0000	(3,483,300.00)	(3,415,300.00)	0.0000	0.2320	(25.00)	0.00	22.1404	(23.3925)	0.0000	1	(1.2520)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(4,000)	2,009.0000	(8,196,000.00)	(8,036,000.00)	0.0000	0.2320	(25.00)	0.00	52.0951	(55.0411)	0.0000	1	(2.9460)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(14,900)	2,009.0000	(30,530,100.00)	(29,934,100.00)	0.0000	0.2320	(25.00)	0.00	194.0543	(205.0281)	0.0000	1	(10.9737)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(8,300)	2,009.0000	(17,006,700.00)	(16,674,700.00)	0.0000	0.2320	(25.00)	0.00	108.0974	(114.2103)	0.0000	1	(6.1129)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(7,400)	2,009.0000	(15,162,600.00)	(14,866,600.00)	0.0000	0.2320	(25.00)	0.00	96.3760	(101.8260)	0.0000	1	(5.4500)	02/04/2025
2503.T	01/09/2025	SDB3260121458	0	(20,500)	2,009.0000	(42,004,500.00)	(41,184,500.00)	0.0000	0.2320	(25.00)	0.00	266.9875	(282.0856)	0.0000	1	(15.0981)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(1,700)	2,019.0000	(3,483,300.00)	(3,432,300.00)	0.0000	0.2310	(25.00)	0.00	22.0450	(23.5089)	0.0000	1	(1.4639)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(4,000)	2,019.0000	(8,196,000.00)	(8,076,000.00)	0.0000	0.2310	(25.00)	0.00	51.8706	(55.3151)	0.0000	1	(3.4445)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(14,900)	2,019.0000	(30,530,100.00)	(30,083,100.00)	0.0000	0.2310	(25.00)	0.00	193.2179	(206.0486)	0.0000	1	(12.8307)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(8,300)	2,019.0000	(17,006,700.00)	(16,757,700.00)	0.0000	0.2310	(25.00)	0.00	107.6314	(114.7788)	0.0000	1	(7.1473)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(7,400)	2,019.0000	(15,162,600.00)	(14,940,600.00)	0.0000	0.2310	(25.00)	0.00	95.9606	(102.3329)	0.0000	1	(6.3723)	02/04/2025
2503.T	01/08/2025	SDB3260121458	0	(20,500)	2,019.0000	(42,004,500.00)	(41,389,500.00)	0.0000	0.2310	(25.00)	0.00	265.8367	(283.4897)	0.0000	1	(17.6530)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(1,700)	2,049.0000	(3,483,300.00)	(3,483,300.00)	0.0000	0.2270	(25.00)	0.00	21.6633	(23.8582)	0.0000	1	(2.1950)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(4,000)	2,049.0000	(8,196,000.00)	(8,196,000.00)	0.0000	0.2270	(25.00)	0.00	50.9724	(56.1370)	0.0000	1	(5.1646)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(14,900)	2,049.0000	(30,530,100.00)	(30,530,100.00)	0.0000	0.2270	(25.00)	0.00	189.8721	(209.1103)	0.0000	1	(19.2381)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(8,300)	2,049.0000	(17,006,700.00)	(17,006,700.00)	0.0000	0.2270	(25.00)	0.00	105.7677	(116.4842)	0.0000	1	(10.7166)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(7,400)	2,049.0000	(15,162,600.00)	(15,162,600.00)	0.0000	0.2270	(25.00)	0.00	94.2989	(103.8534)	0.0000	1	(9.5545)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(20,500)	2,049.0000	(42,004,500.00)	(42,004,500.00)	0.0000	0.2270	(25.00)	0.00	261.2335	(287.7021)	0.0000	1	(26.4686)	02/04/2025
2503.T	01/07/2025	SDB3260121458	0	(9,700)	2,049.0000	(19,875,300.00)	(19,875,300.00)	0.0000	0.2270	(25.00)	0.00	123.6080	(136.1322)	0.0000	1	(12.5242)	02/04/2025
TOTAL KIRIN HOLDINGS COMPANY, LTD CMN												9,924.8139	(10,623.7955)	0.0000		(698.9817)	
KOBAYASHI PHARMACEUTICAL CO CMN																	
4967.T	01/17/2025	SDB3260961895	0	(700)	5,697.0000	(4,040,537.35)	(3,987,900.00)	0.0000	0.2270	(25.00)	0.00	25.1288	(27.3144)	0.0000	1	(2.1856)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(100)	5,697.0000	(597,961.13)	(569,700.00)	0.0000	0.2270	(25.00)	0.00	3.7188	(3.9021)	0.0000	1	(0.1832)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(100)	5,697.0000	(623,000.00)	(569,700.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9021)	0.0000	1	(0.0275)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(100)	5,697.0000	(623,000.00)	(569,700.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9021)	0.0000	1	(0.0275)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(300)	5,697.0000	(1,869,000.00)	(1,709,100.00)	0.0000	0.2270	(25.00)	0.00	11.6236	(11.7062)	0.0000	1	(0.0825)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(100)	5,697.0000	(623,000.00)	(569,700.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9021)	0.0000	1	(0.0275)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(800)	5,697.0000	(4,984,000.00)	(4,557,600.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(31.2164)	0.0000	1	(0.2201)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(1,500)	5,697.0000	(9,345,000.00)	(8,545,500.00)	0.0000	0.2270	(25.00)	0.00	58.1182	(58.5308)	0.0000	1	(0.4126)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(800)	5,697.0000	(4,984,000.00)	(4,557,600.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(31.2164)	0.0000	1	(0.2201)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(200)	5,697.0000	(1,246,000.00)	(1,139,400.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(7.8041)	0.0000	1	(0.0550)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(600)	5,697.0000	(3,738,000.00)	(3,418,200.00)	0.0000	0.2270	(25.00)	0.00	23.2473	(23.4123)	0.0000	1	(0.1650)	02/04/2025
4967.T	01/17/2025	SDB3260961895	0	(200)	5,697.0000	(1,246,000.00)	(1,139,400.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(7.8041)	0.0000	1	(0.0550)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(700)	5,710.0000	(4,040,537.35)	(3,997,000.00)	0.0000	0.2270	(25.00)	0.00	25.1288	(27.3767)	0.0000	1	(2.2479)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(100)	5,710.0000	(597,961.13)	(571,000.00)	0.0000	0.2270	(25.00)	0.00	3.7188	(3.9110)	0.0000	1	(0.1921)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(100)	5,710.0000	(623,000.00)	(571,000.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9110)	0.0000	1	(0.0364)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(100)	5,710.0000	(623,000.00)	(571,000.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9110)	0.0000	1	(0.0364)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(300)	5,710.0000	(1,869,000.00)	(1,713,000.00)	0.0000	0.2270	(25.00)	0.00	11.6236	(11.7329)	0.0000	1	(0.1092)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(100)	5,710.0000	(623,000.00)	(571,000.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(3.9110)	0.0000	1	(0.0364)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(800)	5,710.0000	(4,984,000.00)	(4,568,000.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(31.2877)	0.0000	1	(0.2913)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(1,500)	5,710.0000	(9,345,000.00)	(8,565,000.00)	0.0000	0.2270	(25.00)	0.00	58.1182	(58.6644)	0.0000	1	(0.5462)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(800)	5,710.0000	(4,984,000.00)	(4,568,000.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(31.2877)	0.0000	1	(0.2913)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(200)	5,710.0000	(1,246,000.00)	(1,142,000.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(7.8219)	0.0000	1	(0.0728)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(600)	5,710.0000	(3,738,000.00)	(3,426,000.00)	0.0000	0.2270	(25.00)	0.00	23.2473	(23.4658)	0.0000	1	(0.2185)	02/04/2025
4967.T	01/16/2025	SDB3260961895	0	(200)	5,710.0000	(1,246,000.00)	(1,142,000.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(7.8219)	0.0000	1	(0.0728)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(100)	5,918.0000	(597,961.13)	(591,800.00)	0.0000	0.2270	(25.00)	0.00	3.7188	(4.0534)	0.0000	1	(0.3346)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KOBAYASHI PHARMACEUTICAL CO CMN (Cont.)																	
4967.T	01/15/2025	SDB3260961895	0	(100)	5,918.0000	(623,000.00)	(591,800.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.0534)	0.0000	1	(0.1789)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(300)	5,918.0000	(1,869,000.00)	(1,775,400.00)	0.0000	0.2270	(25.00)	0.00	11.6236	(12.1603)	0.0000	1	(0.5366)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(100)	5,918.0000	(623,000.00)	(591,800.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.0534)	0.0000	1	(0.1789)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(800)	5,918.0000	(4,984,000.00)	(4,734,400.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.4274)	0.0000	1	(1.4310)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(1,500)	5,918.0000	(9,345,000.00)	(8,877,000.00)	0.0000	0.2270	(25.00)	0.00	58.1182	(60.8014)	0.0000	1	(2.6832)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(800)	5,918.0000	(4,984,000.00)	(4,734,400.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.4274)	0.0000	1	(1.4310)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(200)	5,918.0000	(1,246,000.00)	(1,183,600.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.1068)	0.0000	1	(0.3578)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(600)	5,918.0000	(3,738,000.00)	(3,550,800.00)	0.0000	0.2270	(25.00)	0.00	23.2473	(24.3205)	0.0000	1	(1.0733)	02/04/2025
4967.T	01/15/2025	SDB3260961895	0	(200)	5,918.0000	(1,246,000.00)	(1,183,600.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.1068)	0.0000	1	(0.3578)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(100)	5,912.0000	(597,961.13)	(591,200.00)	0.0000	0.2270	(25.00)	0.00	3.7188	(4.0493)	0.0000	1	(0.3305)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(100)	5,912.0000	(623,000.00)	(591,200.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.0493)	0.0000	1	(0.1748)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(100)	5,912.0000	(623,000.00)	(591,200.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.0493)	0.0000	1	(0.1748)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(300)	5,912.0000	(1,869,000.00)	(1,773,600.00)	0.0000	0.2270	(25.00)	0.00	11.6236	(12.1479)	0.0000	1	(0.5243)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(100)	5,912.0000	(623,000.00)	(591,200.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.0493)	0.0000	1	(0.1748)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(800)	5,912.0000	(4,984,000.00)	(4,729,600.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.3945)	0.0000	1	(1.3981)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(1,500)	5,912.0000	(9,345,000.00)	(8,868,000.00)	0.0000	0.2270	(25.00)	0.00	58.1182	(60.7397)	0.0000	1	(2.6215)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(800)	5,912.0000	(4,984,000.00)	(4,729,600.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.3945)	0.0000	1	(1.3981)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(200)	5,912.0000	(1,246,000.00)	(1,182,400.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.0986)	0.0000	1	(0.3495)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(600)	5,912.0000	(3,738,000.00)	(3,547,200.00)	0.0000	0.2270	(25.00)	0.00	23.2473	(24.2959)	0.0000	1	(1.0486)	02/04/2025
4967.T	01/14/2025	SDB3260961895	0	(200)	5,912.0000	(1,246,000.00)	(1,182,400.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.0986)	0.0000	1	(0.3495)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(100)	6,011.0000	(623,000.00)	(601,100.00)	0.0000	0.2270	(25.00)	0.00	15.4982	(16.4685)	0.0000	4	(0.9703)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(100)	6,011.0000	(623,000.00)	(601,100.00)	0.0000	0.2270	(25.00)	0.00	15.4982	(16.4685)	0.0000	4	(0.9703)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(300)	6,011.0000	(1,869,000.00)	(1,803,300.00)	0.0000	0.2270	(25.00)	0.00	46.4946	(49.4055)	0.0000	4	(2.9109)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(100)	6,011.0000	(623,000.00)	(601,100.00)	0.0000	0.2270	(25.00)	0.00	15.4982	(16.4685)	0.0000	4	(0.9703)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(800)	6,011.0000	(4,984,000.00)	(4,808,800.00)	0.0000	0.2270	(25.00)	0.00	123.9855	(131.7479)	0.0000	4	(7.7624)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(1,500)	6,011.0000	(9,345,000.00)	(9,016,500.00)	0.0000	0.2270	(25.00)	0.00	232.4729	(247.0274)	0.0000	4	(14.5545)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(800)	6,011.0000	(4,984,000.00)	(4,808,800.00)	0.0000	0.2270	(25.00)	0.00	123.9855	(131.7479)	0.0000	4	(7.7624)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(200)	6,011.0000	(1,246,000.00)	(1,202,200.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.9370)	0.0000	4	(1.9406)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(600)	6,011.0000	(3,738,000.00)	(3,606,600.00)	0.0000	0.2270	(25.00)	0.00	92.9892	(98.8110)	0.0000	4	(5.8218)	02/04/2025
4967.T	01/13/2025	SDB3260961895	0	(200)	6,011.0000	(1,246,000.00)	(1,202,200.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(32.9370)	0.0000	4	(1.9406)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(100)	5,998.0000	(623,000.00)	(599,800.00)	0.0000	0.2320	(25.00)	0.00	3.9599	(4.1082)	0.0000	1	(0.1483)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(100)	5,998.0000	(623,000.00)	(599,800.00)	0.0000	0.2320	(25.00)	0.00	3.9599	(4.1082)	0.0000	1	(0.1483)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(300)	5,998.0000	(1,869,000.00)	(1,799,400.00)	0.0000	0.2320	(25.00)	0.00	11.8797	(12.3247)	0.0000	1	(0.4450)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(100)	5,998.0000	(623,000.00)	(599,800.00)	0.0000	0.2320	(25.00)	0.00	3.9599	(4.1082)	0.0000	1	(0.1483)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(800)	5,998.0000	(4,984,000.00)	(4,798,400.00)	0.0000	0.2320	(25.00)	0.00	31.6791	(32.8658)	0.0000	1	(1.1866)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(1,500)	5,998.0000	(9,345,000.00)	(8,997,000.00)	0.0000	0.2320	(25.00)	0.00	59.3984	(61.6233)	0.0000	1	(2.2249)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(800)	5,998.0000	(4,984,000.00)	(4,798,400.00)	0.0000	0.2320	(25.00)	0.00	31.6791	(32.8658)	0.0000	1	(1.1866)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(200)	5,998.0000	(1,246,000.00)	(1,199,600.00)	0.0000	0.2320	(25.00)	0.00	7.9198	(8.2164)	0.0000	1	(0.2967)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(600)	5,998.0000	(3,738,000.00)	(3,598,800.00)	0.0000	0.2320	(25.00)	0.00	23.7593	(24.6493)	0.0000	1	(0.8900)	02/04/2025
4967.T	01/09/2025	SDB3260961895	0	(200)	5,998.0000	(1,246,000.00)	(1,199,600.00)	0.0000	0.2320	(25.00)	0.00	7.9198	(8.2164)	0.0000	1	(0.2967)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(100)	6,094.0000	(623,000.00)	(609,400.00)	0.0000	0.2310	(25.00)	0.00	3.9428	(4.1740)	0.0000	1	(0.2312)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(100)	6,094.0000	(623,000.00)	(609,400.00)	0.0000	0.2310	(25.00)	0.00	3.9428	(4.1740)	0.0000	1	(0.2312)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(300)	6,094.0000	(1,869,000.00)	(1,828,200.00)	0.0000	0.2310	(25.00)	0.00	11.8285	(12.5219)	0.0000	1	(0.6935)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(100)	6,094.0000	(623,000.00)	(609,400.00)	0.0000	0.2310	(25.00)	0.00	3.9428	(4.1740)	0.0000	1	(0.2312)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(800)	6,094.0000	(4,984,000.00)	(4,875,200.00)	0.0000	0.2310	(25.00)	0.00	31.5426	(33.3918)	0.0000	1	(1.8492)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(1,500)	6,094.0000	(9,345,000.00)	(9,141,000.00)	0.0000	0.2310	(25.00)	0.00	59.1423	(62.6096)	0.0000	1	(3.4673)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(800)	6,094.0000	(4,984,000.00)	(4,875,200.00)	0.0000	0.2310	(25.00)	0.00	31.5426	(33.3918)	0.0000	1	(1.8492)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(200)	6,094.0000	(1,246,000.00)	(1,218,800.00)	0.0000	0.2310	(25.00)	0.00	7.8856	(8.3479)	0.0000	1	(0.4623)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(600)	6,094.0000	(3,738,000.00)	(3,656,400.00)	0.0000	0.2310	(25.00)	0.00	23.6569	(25.0438)	0.0000	1	(1.3869)	02/04/2025
4967.T	01/08/2025	SDB3260961895	0	(200)	6,094.0000	(1,246,000.00)	(1,218,800.00)	0.0000	0.2310	(25.00)	0.00	7.8856	(8.3479)	0.0000	1	(0.4623)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(100)	6,230.0000	(623,000.00)	(623,000.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.2671)	0.0000	1	(0.3	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KOBAYASHI PHARMACEUTICAL CO CMN (Cont.)																	
4967.T	01/07/2025	SDB3260961895	0	(100)	6,230.0000	(623,000.00)	(623,000.00)	0.0000	0.2270	(25.00)	0.00	3.8745	(4.2671)	0.0000	1	(0.3926)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(800)	6,230.0000	(4,984,000.00)	(4,984,000.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(34.1370)	0.0000	1	(3.1406)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(1,500)	6,230.0000	(9,345,000.00)	(9,345,000.00)	0.0000	0.2270	(25.00)	0.00	58.1182	(64.0068)	0.0000	1	(5.8886)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(800)	6,230.0000	(4,984,000.00)	(4,984,000.00)	0.0000	0.2270	(25.00)	0.00	30.9964	(34.1370)	0.0000	1	(3.1406)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(200)	6,230.0000	(1,246,000.00)	(1,246,000.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.5342)	0.0000	1	(0.7852)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(600)	6,230.0000	(3,738,000.00)	(3,738,000.00)	0.0000	0.2270	(25.00)	0.00	23.2473	(25.6027)	0.0000	1	(2.3555)	02/04/2025
4967.T	01/07/2025	SDB3260961895	0	(200)	6,230.0000	(1,246,000.00)	(1,246,000.00)	0.0000	0.2270	(25.00)	0.00	7.7491	(8.5342)	0.0000	1	(0.7852)	02/04/2025
TOTAL KOBAYASHI PHARMACEUTICAL CO CMN												2,075.4942	(2,182.4842)	0.0000		(106.9900)	
KOBE BUSSAN CMN																	
3038.T	01/07/2025	SDB3264520305	0	(200)	3,440.0000	(688,000.00)	(688,000.00)	0.0000	0.2270	(25.00)	0.00	4.2788	(4.7123)	0.0000	1	(0.4335)	02/04/2025
3038.T	01/07/2025	SDB3264520305	0	(2,400)	3,440.0000	(8,256,000.00)	(8,256,000.00)	0.0000	0.2270	(25.00)	0.00	51.3455	(56.5479)	0.0000	1	(5.2024)	02/04/2025
3038.T	01/07/2025	SDB3264520305	0	(1,100)	3,440.0000	(3,784,000.00)	(3,784,000.00)	0.0000	0.2270	(25.00)	0.00	23.5334	(25.9178)	0.0000	1	(2.3844)	02/04/2025
TOTAL KOBE BUSSAN CMN												79.1577	(87.1781)	0.0000		(8.0204)	
KOBE STEEL CMN																	
5406.T	01/16/2025	SDB3264328879	0	(1,700)	1,549.5000	(2,684,300.00)	(2,634,150.00)	0.0000	0.2270	(25.00)	0.00	16.6941	(18.0421)	0.0000	1	(1.3480)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(200)	1,549.5000	(315,800.00)	(309,900.00)	0.0000	0.2270	(25.00)	0.00	1.9640	(2.1226)	0.0000	1	(0.1586)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(2,100)	1,549.5000	(3,315,900.00)	(3,253,950.00)	0.0000	0.2270	(25.00)	0.00	20.6222	(22.2873)	0.0000	1	(1.6652)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(100)	1,549.5000	(157,900.00)	(154,950.00)	0.0000	0.2270	(25.00)	0.00	0.9820	(1.0613)	0.0000	1	(0.0793)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(600)	1,549.5000	(947,400.00)	(929,700.00)	0.0000	0.2270	(25.00)	0.00	5.8920	(6.3678)	0.0000	1	(0.4758)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(4,500)	1,549.5000	(7,105,500.00)	(6,972,750.00)	0.0000	0.2270	(25.00)	0.00	44.1904	(47.7586)	0.0000	1	(3.5682)	02/04/2025
5406.T	01/16/2025	SDB3264328879	0	(2,700)	1,549.5000	(4,263,300.00)	(4,183,650.00)	0.0000	0.2270	(25.00)	0.00	26.5142	(28.6551)	0.0000	1	(2.1409)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(1,700)	1,552.5000	(2,684,300.00)	(2,639,250.00)	0.0000	0.2270	(25.00)	0.00	16.6941	(18.0771)	0.0000	1	(1.3829)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(200)	1,552.5000	(315,800.00)	(310,500.00)	0.0000	0.2270	(25.00)	0.00	1.9640	(2.1267)	0.0000	1	(0.1627)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(2,100)	1,552.5000	(3,315,900.00)	(3,260,250.00)	0.0000	0.2270	(25.00)	0.00	20.6222	(22.3305)	0.0000	1	(1.7083)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(100)	1,552.5000	(157,900.00)	(155,250.00)	0.0000	0.2270	(25.00)	0.00	0.9820	(1.0634)	0.0000	1	(0.0813)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(600)	1,552.5000	(947,400.00)	(931,500.00)	0.0000	0.2270	(25.00)	0.00	5.8920	(6.3801)	0.0000	1	(0.4881)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(4,500)	1,552.5000	(7,105,500.00)	(6,986,250.00)	0.0000	0.2270	(25.00)	0.00	44.1904	(47.8510)	0.0000	1	(3.6607)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(4,300)	1,552.5000	(6,789,700.00)	(6,675,750.00)	0.0000	0.2270	(25.00)	0.00	42.2264	(45.7243)	0.0000	1	(3.4980)	02/04/2025
5406.T	01/15/2025	SDB3264328879	0	(800)	1,552.5000	(1,263,200.00)	(1,242,000.00)	0.0000	0.2270	(25.00)	0.00	7.8561	(8.5068)	0.0000	1	(0.6508)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(1,700)	1,553.0000	(2,684,300.00)	(2,640,100.00)	0.0000	0.2270	(25.00)	0.00	16.6941	(18.0829)	0.0000	1	(1.3887)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(200)	1,553.0000	(315,800.00)	(310,600.00)	0.0000	0.2270	(25.00)	0.00	1.9640	(2.1274)	0.0000	1	(0.1634)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(2,100)	1,553.0000	(3,315,900.00)	(3,261,300.00)	0.0000	0.2270	(25.00)	0.00	20.6222	(22.3377)	0.0000	1	(1.7155)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(100)	1,553.0000	(157,900.00)	(155,300.00)	0.0000	0.2270	(25.00)	0.00	0.9820	(1.0637)	0.0000	1	(0.0817)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(600)	1,553.0000	(947,400.00)	(931,800.00)	0.0000	0.2270	(25.00)	0.00	5.8920	(6.3822)	0.0000	1	(0.4901)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(4,500)	1,553.0000	(7,105,500.00)	(6,988,500.00)	0.0000	0.2270	(25.00)	0.00	44.1904	(47.8664)	0.0000	1	(3.6761)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(4,300)	1,553.0000	(6,789,700.00)	(6,677,900.00)	0.0000	0.2270	(25.00)	0.00	42.2264	(45.7390)	0.0000	1	(3.5127)	02/04/2025
5406.T	01/14/2025	SDB3264328879	0	(1,700)	1,553.0000	(2,684,300.00)	(2,640,100.00)	0.0000	0.2270	(25.00)	0.00	16.6941	(18.0829)	0.0000	1	(1.3887)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(1,700)	1,573.5000	(2,684,300.00)	(2,674,950.00)	0.0000	0.2270	(25.00)	0.00	66.7766	(73.2863)	0.0000	4	(6.5097)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(200)	1,573.5000	(315,800.00)	(314,700.00)	0.0000	0.2270	(25.00)	0.00	7.8561	(8.6219)	0.0000	4	(0.7659)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(2,100)	1,573.5000	(3,315,900.00)	(3,304,350.00)	0.0000	0.2270	(25.00)	0.00	82.4887	(90.5301)	0.0000	4	(8.0414)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(100)	1,573.5000	(157,900.00)	(157,350.00)	0.0000	0.2270	(25.00)	0.00	3.9280	(4.3110)	0.0000	4	(0.3829)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(600)	1,573.5000	(947,400.00)	(944,100.00)	0.0000	0.2270	(25.00)	0.00	23.5682	(25.8658)	0.0000	4	(2.2976)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(4,500)	1,573.5000	(7,105,500.00)	(7,080,750.00)	0.0000	0.2270	(25.00)	0.00	176.7615	(193.9932)	0.0000	4	(17.2317)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(4,300)	1,573.5000	(6,789,700.00)	(6,766,050.00)	0.0000	0.2270	(25.00)	0.00	168.9054	(185.3712)	0.0000	4	(16.4658)	02/04/2025
5406.T	01/13/2025	SDB3264328879	0	(3,400)	1,573.5000	(5,368,600.00)	(5,349,900.00)	0.0000	0.2270	(25.00)	0.00	133.5531	(146.5726)	0.0000	4	(13.0195)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(1,700)	1,580.0000	(2,684,300.00)	(2,686,000.00)	0.0000	0.2320	(25.00)	0.00	17.0619	(18.3973)	0.0000	1	(1.3354)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(200)	1,580.0000	(315,800.00)	(316,000.00)	0.0000	0.2320	(25.00)	0.00	2.0073	(2.1644)	0.0000	1	(0.1571)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(2,100)	1,580.0000	(3,315,900.00)	(3,318,000.00)	0.0000	0.2320	(25.00)	0.00	21.0764	(22.7260)	0.0000	1	(1.6496)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(100)	1,580.0000	(157,900.00)	(158,000.00)	0.0000	0.2320	(25.00)	0.00	1.0036	(1.0822)	0.0000	1	(0.0786)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(600)	1,580.0000	(947,400.00)	(948,000.00)	0.0000	0.2320	(25.00)	0.00	6.0218	(6.4932)	0.0000	1	(0.4713)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(4,500)	1,580.0000	(7,105,500.00)	(7,110,000.00)	0.0000	0.2320	(25.00)	0.00	45.1637	(48.6986)	0.0000	1	(3.5349)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KOBESTEEL CMN (Cont.)																	
5406.T	01/09/2025	SDB3264328879	0	(4,300)	1,580.0000	(6,789,700.00)	(6,794,000.00)	0.0000	0.2320	(25.00)	0.00	43.1564	(46.5342)	0.0000	1	(3.3778)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(3,600)	1,580.0000	(5,684,400.00)	(5,688,000.00)	0.0000	0.2320	(25.00)	0.00	36.1310	(38.9589)	0.0000	1	(2.8279)	02/04/2025
5406.T	01/09/2025	SDB3264328879	0	(500)	1,580.0000	(789,500.00)	(790,000.00)	0.0000	0.2320	(25.00)	0.00	5.0182	(5.4110)	0.0000	1	(0.3928)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(1,700)	1,585.5000	(2,684,300.00)	(2,695,350.00)	0.0000	0.2310	(25.00)	0.00	16.9883	(18.4613)	0.0000	1	(1.4730)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(200)	1,585.5000	(315,800.00)	(317,100.00)	0.0000	0.2310	(25.00)	0.00	1.9986	(2.1719)	0.0000	1	(0.1733)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(2,100)	1,585.5000	(3,315,900.00)	(3,329,550.00)	0.0000	0.2310	(25.00)	0.00	20.9856	(22.8051)	0.0000	1	(1.8196)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(100)	1,585.5000	(157,900.00)	(158,550.00)	0.0000	0.2310	(25.00)	0.00	0.9993	(1.0860)	0.0000	1	(0.0866)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(600)	1,585.5000	(947,400.00)	(951,300.00)	0.0000	0.2310	(25.00)	0.00	5.9959	(6.5158)	0.0000	1	(0.5199)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(4,500)	1,585.5000	(7,105,500.00)	(7,134,750.00)	0.0000	0.2310	(25.00)	0.00	44.9691	(48.8682)	0.0000	1	(3.8991)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(4,300)	1,585.5000	(6,789,700.00)	(6,817,650.00)	0.0000	0.2310	(25.00)	0.00	42.9704	(46.6962)	0.0000	1	(3.7258)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(3,600)	1,585.5000	(5,684,400.00)	(5,707,800.00)	0.0000	0.2310	(25.00)	0.00	35.9752	(39.0945)	0.0000	1	(3.1193)	02/04/2025
5406.T	01/08/2025	SDB3264328879	0	(500)	1,585.5000	(789,500.00)	(792,750.00)	0.0000	0.2310	(25.00)	0.00	4.9966	(5.4298)	0.0000	1	(0.4332)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(1,700)	1,579.0000	(2,684,300.00)	(2,684,300.00)	0.0000	0.2270	(25.00)	0.00	16.6941	(18.3856)	0.0000	1	(1.6915)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(200)	1,579.0000	(315,800.00)	(315,800.00)	0.0000	0.2270	(25.00)	0.00	1.9640	(2.1630)	0.0000	1	(0.1990)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(2,100)	1,579.0000	(3,315,900.00)	(3,315,900.00)	0.0000	0.2270	(25.00)	0.00	20.6222	(22.7116)	0.0000	1	(2.0895)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(100)	1,579.0000	(157,900.00)	(157,900.00)	0.0000	0.2270	(25.00)	0.00	0.9820	(1.0815)	0.0000	1	(0.0995)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(600)	1,579.0000	(947,400.00)	(947,400.00)	0.0000	0.2270	(25.00)	0.00	5.8920	(6.4890)	0.0000	1	(0.5970)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(4,500)	1,579.0000	(7,105,500.00)	(7,105,500.00)	0.0000	0.2270	(25.00)	0.00	44.1904	(48.6678)	0.0000	1	(4.4774)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(4,300)	1,579.0000	(6,789,700.00)	(6,789,700.00)	0.0000	0.2270	(25.00)	0.00	42.2264	(46.5048)	0.0000	1	(4.2784)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(3,600)	1,579.0000	(5,684,400.00)	(5,684,400.00)	0.0000	0.2270	(25.00)	0.00	35.3523	(38.9342)	0.0000	1	(3.5820)	02/04/2025
5406.T	01/07/2025	SDB3264328879	0	(700)	1,579.0000	(1,105,300.00)	(1,105,300.00)	0.0000	0.2270	(25.00)	0.00	6.8741	(7.5705)	0.0000	1	(0.6965)	02/04/2025
TOTAL KOBESTEEL CMN													1,597.7057	(1,742.6918)	0.0000	(144.9860)	
KOKUSAI ELECTRIC CMN																	
6525.T	01/17/2025	SDB3265345642	0	(200)	2,165.5000	(472,569.28)	(433,100.00)	0.0000	0.2270	(25.00)	0.00	2.9390	(2.9664)	0.0000	1	(0.0274)	02/04/2025
6525.T	01/17/2025	SDB3265345642	0	(400)	2,165.5000	(964,837.28)	(866,200.00)	0.0000	0.2270	(25.00)	0.00	6.0005	(5.9329)	0.0000	1	0.0676	02/04/2025
6525.T	01/16/2025	SDB3265345642	0	(200)	2,254.5000	(472,569.28)	(450,900.00)	0.0000	0.2270	(25.00)	0.00	2.9390	(3.0884)	0.0000	1	(0.1494)	02/04/2025
6525.T	01/16/2025	SDB3265345642	0	(400)	2,254.5000	(964,837.28)	(901,800.00)	0.0000	0.2270	(25.00)	0.00	6.0005	(6.1767)	0.0000	1	(0.1762)	02/04/2025
6525.T	01/15/2025	SDB3265345642	0	(200)	2,242.0000	(472,569.28)	(448,400.00)	0.0000	0.2270	(25.00)	0.00	2.9390	(3.0712)	0.0000	1	(0.1322)	02/04/2025
6525.T	01/15/2025	SDB3265345642	0	(400)	2,242.0000	(964,837.28)	(896,800.00)	0.0000	0.2270	(25.00)	0.00	6.0005	(6.1425)	0.0000	1	(0.1420)	02/04/2025
6525.T	01/14/2025	SDB3265345642	0	(200)	2,318.0000	(472,569.28)	(463,600.00)	0.0000	0.2270	(25.00)	0.00	2.9390	(3.1753)	0.0000	1	(0.2363)	02/04/2025
6525.T	01/14/2025	SDB3265345642	0	(400)	2,318.0000	(964,837.28)	(927,200.00)	0.0000	0.2270	(25.00)	0.00	6.0005	(6.3507)	0.0000	1	(0.3502)	02/04/2025
6525.T	01/13/2025	SDB3265345642	0	(400)	2,412.0932	(964,837.28)	(964,837.28)	0.0000	0.2270	(25.00)	0.00	24.0020	(26.4339)	0.0000	4	(2.4319)	02/04/2025
TOTAL KOKUSAI ELECTRIC CMN													59.7599	(63.3380)	0.0000	(3.5781)	
KOSE CORPORATION, CMN																	
4922.T	01/17/2025	SDB3264921654	0	(200)	6,624.0000	(1,331,613.44)	(1,324,800.00)	0.0000	0.2270	(25.00)	0.00	8.2815	(9.0740)	0.0000	1	(0.7924)	02/04/2025
4922.T	01/17/2025	SDB3264921654	0	(100)	6,624.0000	(710,153.84)	(662,400.00)	0.0000	0.2270	(25.00)	0.00	4.4166	(4.5370)	0.0000	1	(0.1204)	02/04/2025
4922.T	01/17/2025	SDB3264921654	0	(100)	6,624.0000	(717,900.00)	(662,400.00)	0.0000	0.2270	(25.00)	0.00	4.4647	(4.5370)	0.0000	1	(0.0722)	02/04/2025
4922.T	01/16/2025	SDB3264921654	0	(200)	6,617.0000	(1,331,613.44)	(1,323,400.00)	0.0000	0.2270	(25.00)	0.00	8.2815	(9.0644)	0.0000	1	(0.7828)	02/04/2025
4922.T	01/16/2025	SDB3264921654	0	(100)	6,617.0000	(710,153.84)	(661,700.00)	0.0000	0.2270	(25.00)	0.00	4.4166	(4.5322)	0.0000	1	(0.1156)	02/04/2025
4922.T	01/16/2025	SDB3264921654	0	(100)	6,617.0000	(717,900.00)	(661,700.00)	0.0000	0.2270	(25.00)	0.00	4.4647	(4.5322)	0.0000	1	(0.0674)	02/04/2025
4922.T	01/15/2025	SDB3264921654	0	(100)	6,690.0000	(710,153.84)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.4166	(4.5822)	0.0000	1	(0.1656)	02/04/2025
4922.T	01/15/2025	SDB3264921654	0	(100)	6,690.0000	(717,900.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.4647	(4.5822)	0.0000	1	(0.1174)	02/04/2025
4922.T	01/14/2025	SDB3264921654	0	(100)	6,765.0000	(710,153.84)	(676,500.00)	0.0000	0.2270	(25.00)	0.00	4.4166	(4.6336)	0.0000	1	(0.2170)	02/04/2025
4922.T	01/14/2025	SDB3264921654	0	(100)	6,765.0000	(717,900.00)	(676,500.00)	0.0000	0.2270	(25.00)	0.00	4.4647	(4.6336)	0.0000	1	(0.1688)	02/04/2025
4922.T	01/13/2025	SDB3264921654	0	(100)	6,843.0000	(710,153.84)	(684,300.00)	0.0000	0.2270	(25.00)	0.00	17.6663	(18.7479)	0.0000	4	(1.0817)	02/04/2025
4922.T	01/13/2025	SDB3264921654	0	(100)	6,843.0000	(717,900.00)	(684,300.00)	0.0000	0.2270	(25.00)	0.00	17.8590	(18.7479)	0.0000	4	(0.8890)	02/04/2025
4922.T	01/09/2025	SDB3264921654	0	(100)	6,914.0000	(710,153.84)	(691,400.00)	0.0000	0.2320	(25.00)	0.00	4.5139	(4.7356)	0.0000	1	(0.2218)	02/04/2025
4922.T	01/09/2025	SDB3264921654	0	(100)	6,914.0000	(717,900.00)	(691,400.00)	0.0000	0.2320	(25.00)	0.00	4.5631	(4.7356)	0.0000	1	(0.1725)	02/04/2025
4922.T	01/08/2025	SDB3264921654	0	(100)	6,893.0000	(710,153.84)	(689,300.00)	0.0000	0.2310	(25.00)	0.00	4.4944	(4.7212)	0.0000	1	(0.2268)	02/04/2025
4922.T	01/08/2025	SDB3264921654	0	(100)	6,893.0000	(717,900.00)	(689,300.00)	0.0000	0.2310	(25.00)	0.00	4.5434	(4.7212)	0.0000	1	(0.1778)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KOSE CORPORATION. CMN (Cont.)																	
4922.T	01/07/2025	SDB3264921654	0	(100)	7,100.5384	(717,900.00)	(710,053.84)	0.0000	0.2270	(25.00)	0.00	4.4647	(4.8634)	0.0000	1	(0.3986)	02/04/2025
TOTAL KOSE CORPORATION. CMN												110.1932	(115.9812)	0.0000		(5.7880)	
KUSURI NO AOKI HOLDINGS ORD CMN																	
3549.T	01/17/2025	SDB3264753536	0	(800)	3,132.0000	(2,519,936.19)	(2,505,600.00)	0.0000	0.2270	(25.00)	0.00	15.6719	(17.1616)	0.0000	1	(1.4897)	02/04/2025
3549.T	01/17/2025	SDB3264753536	0	(300)	3,132.0000	(973,436.72)	(939,600.00)	0.0000	0.2270	(25.00)	0.00	6.0540	(6.4356)	0.0000	1	(0.3816)	02/04/2025
3549.T	01/17/2025	SDB3264753536	0	(200)	3,132.0000	(651,200.00)	(626,400.00)	0.0000	0.2270	(25.00)	0.00	4.0499	(4.2904)	0.0000	1	(0.2405)	02/04/2025
3549.T	01/17/2025	SDB3264753536	0	(1,000)	3,132.0000	(3,256,000.00)	(3,132,000.00)	0.0000	0.2270	(25.00)	0.00	20.2496	(21.4521)	0.0000	1	(1.2024)	02/04/2025
3549.T	01/16/2025	SDB3264753536	0	(800)	3,063.0000	(2,519,936.19)	(2,450,400.00)	0.0000	0.2270	(25.00)	0.00	15.6719	(16.7836)	0.0000	1	(1.1116)	02/04/2025
3549.T	01/16/2025	SDB3264753536	0	(300)	3,063.0000	(973,436.72)	(918,900.00)	0.0000	0.2270	(25.00)	0.00	6.0540	(6.2938)	0.0000	1	(0.2399)	02/04/2025
3549.T	01/16/2025	SDB3264753536	0	(200)	3,063.0000	(651,200.00)	(612,600.00)	0.0000	0.2270	(25.00)	0.00	4.0499	(4.1959)	0.0000	1	(0.1460)	02/04/2025
3549.T	01/16/2025	SDB3264753536	0	(1,000)	3,063.0000	(3,256,000.00)	(3,063,000.00)	0.0000	0.2270	(25.00)	0.00	20.2496	(20.9795)	0.0000	1	(0.7298)	02/04/2025
3549.T	01/15/2025	SDB3264753536	0	(800)	3,099.0000	(2,519,936.19)	(2,479,200.00)	0.0000	0.2270	(25.00)	0.00	15.6719	(16.9808)	0.0000	1	(1.3089)	02/04/2025
3549.T	01/15/2025	SDB3264753536	0	(300)	3,099.0000	(973,436.72)	(929,700.00)	0.0000	0.2270	(25.00)	0.00	6.0540	(6.3678)	0.0000	1	(0.3138)	02/04/2025
3549.T	01/15/2025	SDB3264753536	0	(200)	3,099.0000	(651,200.00)	(619,800.00)	0.0000	0.2270	(25.00)	0.00	4.0499	(4.2452)	0.0000	1	(0.1953)	02/04/2025
3549.T	01/15/2025	SDB3264753536	0	(1,000)	3,099.0000	(3,256,000.00)	(3,099,000.00)	0.0000	0.2270	(25.00)	0.00	20.2496	(21.2260)	0.0000	1	(0.9764)	02/04/2025
3549.T	01/14/2025	SDB3264753536	0	(800)	3,112.0000	(2,519,936.19)	(2,489,600.00)	0.0000	0.2270	(25.00)	0.00	15.6719	(17.0521)	0.0000	1	(1.3801)	02/04/2025
3549.T	01/14/2025	SDB3264753536	0	(300)	3,112.0000	(973,436.72)	(933,600.00)	0.0000	0.2270	(25.00)	0.00	6.0540	(6.3945)	0.0000	1	(0.3405)	02/04/2025
3549.T	01/14/2025	SDB3264753536	0	(200)	3,112.0000	(651,200.00)	(622,400.00)	0.0000	0.2270	(25.00)	0.00	4.0499	(4.2630)	0.0000	1	(0.2131)	02/04/2025
3549.T	01/14/2025	SDB3264753536	0	(1,000)	3,112.0000	(3,256,000.00)	(3,112,000.00)	0.0000	0.2270	(25.00)	0.00	20.2496	(21.3151)	0.0000	1	(1.0654)	02/04/2025
3549.T	01/13/2025	SDB3264753536	0	(300)	3,258.0000	(973,436.72)	(977,400.00)	0.0000	0.2270	(25.00)	0.00	24.2159	(26.7781)	0.0000	4	(2.5622)	02/04/2025
3549.T	01/13/2025	SDB3264753536	0	(200)	3,258.0000	(651,200.00)	(651,600.00)	0.0000	0.2270	(25.00)	0.00	16.1997	(17.8521)	0.0000	4	(1.6523)	02/04/2025
3549.T	01/13/2025	SDB3264753536	0	(1,000)	3,258.0000	(3,256,000.00)	(3,258,000.00)	0.0000	0.2270	(25.00)	0.00	80.9986	(89.2603)	0.0000	4	(8.2617)	02/04/2025
3549.T	01/09/2025	SDB3264753536	0	(200)	3,214.0000	(651,200.00)	(642,800.00)	0.0000	0.2320	(25.00)	0.00	4.1391	(4.4027)	0.0000	1	(0.2636)	02/04/2025
3549.T	01/09/2025	SDB3264753536	0	(1,000)	3,214.0000	(3,256,000.00)	(3,214,000.00)	0.0000	0.2320	(25.00)	0.00	20.6957	(22.0137)	0.0000	1	(1.3180)	02/04/2025
3549.T	01/08/2025	SDB3264753536	0	(200)	3,126.0000	(651,200.00)	(625,200.00)	0.0000	0.2310	(25.00)	0.00	4.1213	(4.2822)	0.0000	1	(0.1609)	02/04/2025
3549.T	01/08/2025	SDB3264753536	0	(1,000)	3,126.0000	(3,256,000.00)	(3,126,000.00)	0.0000	0.2310	(25.00)	0.00	20.6065	(21.4110)	0.0000	1	(0.8045)	02/04/2025
3549.T	01/07/2025	SDB3264753536	0	(200)	3,256.0000	(651,200.00)	(651,200.00)	0.0000	0.2270	(25.00)	0.00	4.0499	(4.4603)	0.0000	1	(0.4103)	02/04/2025
3549.T	01/07/2025	SDB3264753536	0	(1,000)	3,256.0000	(3,256,000.00)	(3,256,000.00)	0.0000	0.2270	(25.00)	0.00	20.2496	(22.3014)	0.0000	1	(2.0517)	02/04/2025
TOTAL KUSURI NO AOKI HOLDINGS ORD CMN												379.3783	(408.1986)	0.0000		(28.8204)	
KYOCERA CORPORATION CMN																	
6971.T	01/17/2025	SDB3265345619	0	(300)	1,593.0000	(482,368.64)	(477,900.00)	0.0000	0.2270	(25.00)	0.00	2.9999	(3.2733)	0.0000	1	(0.2734)	02/04/2025
6971.T	01/17/2025	SDB3265345619	0	(1,800)	1,593.0000	(2,998,716.31)	(2,867,400.00)	0.0000	0.2270	(25.00)	0.00	18.6496	(19.6397)	0.0000	1	(0.9902)	02/04/2025
6971.T	01/17/2025	SDB3265345619	0	(4,400)	1,593.0000	(7,330,195.42)	(7,009,200.00)	0.0000	0.2270	(25.00)	0.00	45.5878	(48.0082)	0.0000	1	(2.4204)	02/04/2025
6971.T	01/16/2025	SDB3265345619	0	(300)	1,584.0000	(482,368.64)	(475,200.00)	0.0000	0.2270	(25.00)	0.00	2.9999	(3.2548)	0.0000	1	(0.2549)	02/04/2025
6971.T	01/16/2025	SDB3265345619	0	(1,800)	1,584.0000	(2,998,716.31)	(2,851,200.00)	0.0000	0.2270	(25.00)	0.00	18.6496	(19.5288)	0.0000	1	(0.8792)	02/04/2025
6971.T	01/16/2025	SDB3265345619	0	(4,400)	1,584.0000	(7,330,195.42)	(6,969,600.00)	0.0000	0.2270	(25.00)	0.00	45.5878	(47.7370)	0.0000	1	(2.1492)	02/04/2025
6971.T	01/15/2025	SDB3265345619	0	(300)	1,565.0000	(482,368.64)	(469,500.00)	0.0000	0.2270	(25.00)	0.00	2.9999	(3.2158)	0.0000	1	(0.2158)	02/04/2025
6971.T	01/15/2025	SDB3265345619	0	(1,800)	1,565.0000	(2,998,716.31)	(2,817,000.00)	0.0000	0.2270	(25.00)	0.00	18.6496	(19.2945)	0.0000	1	(0.6450)	02/04/2025
6971.T	01/15/2025	SDB3265345619	0	(5,500)	1,565.0000	(9,162,744.27)	(8,607,500.00)	0.0000	0.2270	(25.00)	0.00	56.9847	(58.9555)	0.0000	1	(1.9707)	02/04/2025
6971.T	01/14/2025	SDB3265345619	0	(300)	1,599.0000	(482,368.64)	(479,700.00)	0.0000	0.2270	(25.00)	0.00	2.9999	(3.2856)	0.0000	1	(0.2857)	02/04/2025
6971.T	01/14/2025	SDB3265345619	0	(1,800)	1,599.0000	(2,998,716.31)	(2,878,200.00)	0.0000	0.2270	(25.00)	0.00	18.6496	(19.7137)	0.0000	1	(1.0641)	02/04/2025
6971.T	01/14/2025	SDB3265345619	0	(7,100)	1,599.0000	(11,828,269.88)	(11,352,900.00)	0.0000	0.2270	(25.00)	0.00	73.5621	(77.7596)	0.0000	1	(4.1975)	02/04/2025
6971.T	01/13/2025	SDB3265345619	0	(1,800)	1,665.9535	(2,998,716.31)	(2,998,716.31)	0.0000	0.2270	(25.00)	0.00	74.5982	(82.1566)	0.0000	4	(7.5584)	02/04/2025
6971.T	01/13/2025	SDB3265345619	0	(7,100)	1,665.9535	(11,828,269.88)	(11,828,269.88)	0.0000	0.2270	(25.00)	0.00	294.2485	(324.0622)	0.0000	4	(29.8137)	02/04/2025
TOTAL KYOCERA CORPORATION CMN												677.1671	(729.8852)	0.0000		(52.7182)	
KYORITSU MAINTENANCE CMN																	
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(563,163.39)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.5024	(3.8712)	0.0000	1	(0.3688)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,200)	2,826.0000	(3,347,582.39)	(3,391,200.00)	0.0000	0.2270	(25.00)	0.00	20.8192	(23.2274)	0.0000	1	(2.4082)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,000)	2,826.0000	(2,830,066.03)	(2,826,000.00)	0.0000	0.2270	(25.00)	0.00	17.6007	(19.3562)	0.0000	1	(1.7555)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,900)	2,826.0000	(5,449,095.79)	(5,369,400.00)	0.0000	0.2270	(25.00)	0.00	33.8889	(36.7767)	0.0000	1	(2.8878)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/17/2025	SDB3260121407	0	(300)	2,826.0000	(869,243.50)	(847,800.00)	0.0000	0.2270	(25.00)	0.00	5.4060	(5.8068)	0.0000	1	(0.4009)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(900)	2,826.0000	(2,626,829.24)	(2,543,400.00)	0.0000	0.2270	(25.00)	0.00	16.3367	(17.4205)	0.0000	1	(1.0838)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(700)	2,826.0000	(2,053,466.52)	(1,978,200.00)	0.0000	0.2270	(25.00)	0.00	12.7709	(13.5493)	0.0000	1	(0.7784)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(300)	2,826.0000	(878,550.00)	(847,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8068)	0.0000	1	(0.3430)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(100)	2,826.0000	(292,850.00)	(282,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9356)	0.0000	1	(0.1143)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(600)	2,826.0000	(1,757,100.00)	(1,695,600.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.6137)	0.0000	1	(0.6860)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(600)	2,826.0000	(1,757,100.00)	(1,695,600.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.6137)	0.0000	1	(0.6860)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(500)	2,826.0000	(1,464,250.00)	(1,413,000.00)	0.0000	0.2270	(25.00)	0.00	9.1064	(9.6781)	0.0000	1	(0.5717)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(300)	2,826.0000	(878,550.00)	(847,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8068)	0.0000	1	(0.3430)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(100)	2,826.0000	(292,850.00)	(282,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9356)	0.0000	1	(0.1143)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(400)	2,826.0000	(1,171,400.00)	(1,130,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.7425)	0.0000	1	(0.4573)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,900)	2,826.0000	(5,564,150.00)	(5,369,400.00)	0.0000	0.2270	(25.00)	0.00	34.6044	(36.7767)	0.0000	1	(2.1723)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(2,800)	2,826.0000	(8,199,800.00)	(7,912,800.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(54.1973)	0.0000	1	(3.2012)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,800)	2,826.0000	(5,271,300.00)	(5,086,800.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.8411)	0.0000	1	(2.0579)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(2,400)	2,826.0000	(7,028,400.00)	(6,782,400.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(46.4548)	0.0000	1	(2.7439)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(900)	2,826.0000	(2,635,650.00)	(2,543,400.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.4205)	0.0000	1	(1.0290)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(2,600)	2,826.0000	(7,614,100.00)	(7,347,600.00)	0.0000	0.2270	(25.00)	0.00	47.3534	(50.3260)	0.0000	1	(2.9726)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(300)	2,826.0000	(878,550.00)	(847,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8068)	0.0000	1	(0.3430)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(100)	2,826.0000	(292,850.00)	(282,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9356)	0.0000	1	(0.1143)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(7,500)	2,826.0000	(21,963,750.00)	(21,195,000.00)	0.0000	0.2270	(25.00)	0.00	136.5965	(145.1712)	0.0000	1	(8.5748)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(700)	2,826.0000	(2,049,950.00)	(1,978,200.00)	0.0000	0.2270	(25.00)	0.00	12.7490	(13.5493)	0.0000	1	(0.8003)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(1,800)	2,826.0000	(5,271,300.00)	(5,086,800.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.8411)	0.0000	1	(2.0579)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(6,800)	2,826.0000	(19,913,800.00)	(19,216,800.00)	0.0000	0.2270	(25.00)	0.00	123.8475	(131.6219)	0.0000	1	(7.7744)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(2,900)	2,826.0000	(8,492,650.00)	(8,195,400.00)	0.0000	0.2270	(25.00)	0.00	52.8173	(56.1329)	0.0000	1	(3.3156)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(300)	2,826.0000	(878,550.00)	(847,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8068)	0.0000	1	(0.3430)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(200)	2,826.0000	(585,700.00)	(565,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8712)	0.0000	1	(0.2287)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(900)	2,826.0000	(2,635,650.00)	(2,543,400.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.4205)	0.0000	1	(1.0290)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(800)	2,826.0000	(2,342,800.00)	(2,260,800.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.4849)	0.0000	1	(0.9146)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(400)	2,826.0000	(1,171,400.00)	(1,130,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.7425)	0.0000	1	(0.4573)	02/04/2025
9616.T	01/17/2025	SDB3260121407	0	(6,000)	2,826.0000	(17,571,000.00)	(16,956,000.00)	0.0000	0.2270	(25.00)	0.00	109.2772	(116.1370)	0.0000	1	(6.8598)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,200)	2,800.0000	(3,347,582.39)	(3,360,000.00)	0.0000	0.2270	(25.00)	0.00	20.8192	(23.0137)	0.0000	1	(2.1945)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,000)	2,800.0000	(2,830,066.03)	(2,800,000.00)	0.0000	0.2270	(25.00)	0.00	17.6007	(19.1781)	0.0000	1	(1.5774)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,900)	2,800.0000	(5,449,095.79)	(5,320,000.00)	0.0000	0.2270	(25.00)	0.00	33.8889	(36.4384)	0.0000	1	(2.5495)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(300)	2,800.0000	(869,243.50)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	5.4060	(5.7534)	0.0000	1	(0.3474)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(900)	2,800.0000	(2,626,829.24)	(2,520,000.00)	0.0000	0.2270	(25.00)	0.00	16.3367	(17.2603)	0.0000	1	(0.9236)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(700)	2,800.0000	(2,053,466.52)	(1,960,000.00)	0.0000	0.2270	(25.00)	0.00	12.7709	(13.4247)	0.0000	1	(0.6538)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(300)	2,800.0000	(878,550.00)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7534)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(100)	2,800.0000	(292,850.00)	(280,000.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9178)	0.0000	1	(0.0965)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(600)	2,800.0000	(1,757,100.00)	(1,680,000.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.5068)	0.0000	1	(0.5791)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(600)	2,800.0000	(1,757,100.00)	(1,680,000.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.5068)	0.0000	1	(0.5791)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(500)	2,800.0000	(1,464,250.00)	(1,400,000.00)	0.0000	0.2270	(25.00)	0.00	9.1064	(9.5890)	0.0000	1	(0.4826)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/16/2025	SDB3260121407	0	(300)	2,800.0000	(878,550.00)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7534)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(100)	2,800.0000	(292,850.00)	(280,000.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9178)	0.0000	1	(0.0965)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(400)	2,800.0000	(1,171,400.00)	(1,120,000.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.6712)	0.0000	1	(0.3861)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,900)	2,800.0000	(5,564,150.00)	(5,320,000.00)	0.0000	0.2270	(25.00)	0.00	34.6044	(36.4384)	0.0000	1	(1.8339)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(2,800)	2,800.0000	(8,199,800.00)	(7,840,000.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(53.6986)	0.0000	1	(2.7026)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,800)	2,800.0000	(5,271,300.00)	(5,040,000.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.5205)	0.0000	1	(1.7374)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(2,400)	2,800.0000	(7,028,400.00)	(6,720,000.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(46.0274)	0.0000	1	(2.3165)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(900)	2,800.0000	(2,635,650.00)	(2,520,000.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.2603)	0.0000	1	(0.8687)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(2,600)	2,800.0000	(7,614,100.00)	(7,280,000.00)	0.0000	0.2270	(25.00)	0.00	47.3534	(49.8630)	0.0000	1	(2.5096)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(300)	2,800.0000	(878,550.00)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7534)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(100)	2,800.0000	(292,850.00)	(280,000.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9178)	0.0000	1	(0.0965)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(7,500)	2,800.0000	(21,963,750.00)	(21,000,000.00)	0.0000	0.2270	(25.00)	0.00	136.5965	(143.8356)	0.0000	1	(7.2391)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(700)	2,800.0000	(2,049,950.00)	(1,960,000.00)	0.0000	0.2270	(25.00)	0.00	12.7490	(13.4247)	0.0000	1	(0.6757)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(1,800)	2,800.0000	(5,271,300.00)	(5,040,000.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.5205)	0.0000	1	(1.7374)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(6,800)	2,800.0000	(19,913,800.00)	(19,040,000.00)	0.0000	0.2270	(25.00)	0.00	123.8475	(130.4110)	0.0000	1	(6.5635)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(2,900)	2,800.0000	(8,492,650.00)	(8,120,000.00)	0.0000	0.2270	(25.00)	0.00	52.8173	(55.6164)	0.0000	1	(2.7991)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(300)	2,800.0000	(878,550.00)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7534)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(200)	2,800.0000	(585,700.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8356)	0.0000	1	(0.1930)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(900)	2,800.0000	(2,635,650.00)	(2,520,000.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.2603)	0.0000	1	(0.8687)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(800)	2,800.0000	(2,342,800.00)	(2,240,000.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.3425)	0.0000	1	(0.7722)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(400)	2,800.0000	(1,171,400.00)	(1,120,000.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.6712)	0.0000	1	(0.3861)	02/04/2025
9616.T	01/16/2025	SDB3260121407	0	(6,000)	2,800.0000	(17,571,000.00)	(16,800,000.00)	0.0000	0.2270	(25.00)	0.00	109.2772	(115.0685)	0.0000	1	(5.7913)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(1,000)	2,816.0000	(2,830,066.03)	(2,816,000.00)	0.0000	0.2270	(25.00)	0.00	17.6007	(19.2877)	0.0000	1	(1.6870)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(1,900)	2,816.0000	(5,449,095.79)	(5,350,400.00)	0.0000	0.2270	(25.00)	0.00	33.8889	(36.6466)	0.0000	1	(2.7577)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(300)	2,816.0000	(869,243.50)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.4060	(5.7863)	0.0000	1	(0.3803)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(900)	2,816.0000	(2,626,829.24)	(2,534,400.00)	0.0000	0.2270	(25.00)	0.00	16.3367	(17.3589)	0.0000	1	(1.0222)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(700)	2,816.0000	(2,053,466.52)	(1,971,200.00)	0.0000	0.2270	(25.00)	0.00	12.7709	(13.5014)	0.0000	1	(0.7305)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(300)	2,816.0000	(878,550.00)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7863)	0.0000	1	(0.3224)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(100)	2,816.0000	(292,850.00)	(281,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9288)	0.0000	1	(0.1075)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(600)	2,816.0000	(1,757,100.00)	(1,689,600.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.5726)	0.0000	1	(0.6449)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(600)	2,816.0000	(1,757,100.00)	(1,689,600.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.5726)	0.0000	1	(0.6449)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(500)	2,816.0000	(1,464,250.00)	(1,408,000.00)	0.0000	0.2270	(25.00)	0.00	9.1064	(9.6438)	0.0000	1	(0.5374)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(300)	2,816.0000	(878,550.00)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7863)	0.0000	1	(0.3224)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(100)	2,816.0000	(292,850.00)	(281,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9288)	0.0000	1	(0.1075)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(400)	2,816.0000	(1,171,400.00)	(1,126,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.7151)	0.0000	1	(0.4299)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(1,900)	2,816.0000	(5,564,150.00)	(5,350,400.00)	0.0000	0.2270	(25.00)	0.00	34.6044	(36.6466)	0.0000	1	(2.0421)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(2,800)	2,816.0000	(8,199,800.00)	(7,884,800.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(54.0055)	0.0000	1	(3.0095)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(1,800)	2,816.0000	(5,271,300.00)	(5,068,800.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.7178)	0.0000	1	(1.9347)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(2,400)	2,816.0000	(7,028,400.00)	(6,758,400.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(46.2904)	0.0000	1	(2.5795)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(900)	2,816.0000	(2,635,650.00)	(2,534,400.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.3589)	0.0000	1	(0.9673)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(2,600)	2,816.0000	(7,614,100.00)	(7,321,600.00)	0.0000	0.2270	(25.00)	0.00	47.3534	(50.1479)	0.0000	1	(2.7945)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2>	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/15/2025	SDB3260121407	0	(100)	2,816.0000	(292,850.00)	(281,600.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9288)	0.0000	1	(0.1075)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(7,500)	2,816.0000	(21,963,750.00)	(21,120,000.00)	0.0000	0.2270	(25.00)	0.00	136.5965	(144.6575)	0.0000	1	(8.0611)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(700)	2,816.0000	(2,049,950.00)	(1,971,200.00)	0.0000	0.2270	(25.00)	0.00	12.7490	(13.5014)	0.0000	1	(0.7524)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(1,800)	2,816.0000	(5,271,300.00)	(5,068,800.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(34.7178)	0.0000	1	(1.9347)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(6,800)	2,816.0000	(19,913,800.00)	(19,148,800.00)	0.0000	0.2270	(25.00)	0.00	123.8475	(131.1562)	0.0000	1	(7.3087)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(2,900)	2,816.0000	(8,492,650.00)	(8,166,400.00)	0.0000	0.2270	(25.00)	0.00	52.8173	(55.9342)	0.0000	1	(3.1169)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(300)	2,816.0000	(878,550.00)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.7863)	0.0000	1	(0.3224)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(200)	2,816.0000	(585,700.00)	(563,200.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.8575)	0.0000	1	(0.2150)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(900)	2,816.0000	(2,635,650.00)	(2,534,400.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.3589)	0.0000	1	(0.9673)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(800)	2,816.0000	(2,342,800.00)	(2,252,800.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.4301)	0.0000	1	(0.8598)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(400)	2,816.0000	(1,171,400.00)	(1,126,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.7151)	0.0000	1	(0.4299)	02/04/2025
9616.T	01/15/2025	SDB3260121407	0	(6,000)	2,816.0000	(17,571,000.00)	(16,896,000.00)	0.0000	0.2270	(25.00)	0.00	109.2772	(115.7260)	0.0000	1	(6.4488)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(1,900)	2,870.5000	(5,449,095.79)	(5,453,950.00)	0.0000	0.2270	(25.00)	0.00	33.8889	(37.3558)	0.0000	1	(3.4669)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(300)	2,870.5000	(869,243.50)	(861,150.00)	0.0000	0.2270	(25.00)	0.00	5.4060	(5.8983)	0.0000	1	(0.4923)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(900)	2,870.5000	(2,626,829.24)	(2,583,450.00)	0.0000	0.2270	(25.00)	0.00	16.3367	(17.6949)	0.0000	1	(1.3581)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(700)	2,870.5000	(2,053,466.52)	(2,009,350.00)	0.0000	0.2270	(25.00)	0.00	12.7709	(13.7627)	0.0000	1	(0.9918)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(300)	2,870.5000	(878,550.00)	(861,150.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8983)	0.0000	1	(0.4344)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(100)	2,870.5000	(292,850.00)	(287,050.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9661)	0.0000	1	(0.1448)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(600)	2,870.5000	(1,757,100.00)	(1,722,300.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.7966)	0.0000	1	(0.8689)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(600)	2,870.5000	(1,757,100.00)	(1,722,300.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(11.7966)	0.0000	1	(0.8689)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(500)	2,870.5000	(1,464,250.00)	(1,435,250.00)	0.0000	0.2270	(25.00)	0.00	9.1064	(9.8305)	0.0000	1	(0.7240)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(300)	2,870.5000	(878,550.00)	(861,150.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8983)	0.0000	1	(0.4344)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(100)	2,870.5000	(292,850.00)	(287,050.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9661)	0.0000	1	(0.1448)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(400)	2,870.5000	(1,171,400.00)	(1,148,200.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.8644)	0.0000	1	(0.5792)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(1,900)	2,870.5000	(5,564,150.00)	(5,453,950.00)	0.0000	0.2270	(25.00)	0.00	34.6044	(37.3558)	0.0000	1	(2.7514)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(2,800)	2,870.5000	(8,199,800.00)	(8,037,400.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(55.0507)	0.0000	1	(4.0547)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(1,800)	2,870.5000	(5,271,300.00)	(5,166,900.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(35.3897)	0.0000	1	(2.6066)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(2,400)	2,870.5000	(7,028,400.00)	(6,889,200.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(47.1863)	0.0000	1	(3.4754)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(900)	2,870.5000	(2,635,650.00)	(2,583,450.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.6949)	0.0000	1	(1.3033)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(2,600)	2,870.5000	(7,614,100.00)	(7,463,300.00)	0.0000	0.2270	(25.00)	0.00	47.3534	(51.1185)	0.0000	1	(3.7650)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(300)	2,870.5000	(878,550.00)	(861,150.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8983)	0.0000	1	(0.4344)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(100)	2,870.5000	(292,850.00)	(287,050.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(1.9661)	0.0000	1	(0.1448)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(7,500)	2,870.5000	(21,963,750.00)	(21,528,750.00)	0.0000	0.2270	(25.00)	0.00	136.5965	(147.4572)	0.0000	1	(10.8607)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(700)	2,870.5000	(2,049,950.00)	(2,009,350.00)	0.0000	0.2270	(25.00)	0.00	12.7490	(13.7627)	0.0000	1	(1.0137)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(1,800)	2,870.5000	(5,271,300.00)	(5,166,900.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(35.3897)	0.0000	1	(2.6066)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(6,800)	2,870.5000	(19,913,800.00)	(19,519,400.00)	0.0000	0.2270	(25.00)	0.00	123.8475	(133.6945)	0.0000	1	(9.8471)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(2,900)	2,870.5000	(8,492,650.00)	(8,324,450.00)	0.0000	0.2270	(25.00)	0.00	52.8173	(57.0168)	0.0000	1	(4.1995)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(300)	2,870.5000	(878,550.00)	(861,150.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(5.8983)	0.0000	1	(0.4344)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(200)	2,870.5000	(585,700.00)	(574,100.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(3.9322)	0.0000	1	(0.2896)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(900)	2,870.5000	(2,635,650.00)	(2,583,450.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(17.6949)	0.0000	1	(1.3033)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(800)	2,870.5000	(2,342,800.00)	(2,296,400.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.7288)	0.0000	1	(1.1585)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(400)	2,870.5000	(1,171,400.00)	(1,148,200.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.8644)	0.0000	1	(0.5792)	02/04/2025
9616.T	01/14/2025	SDB3260121407	0	(6,000)	2,870.5000	(17,571,000.00)	(17,223,000.00)	0.0000	0.2270	(25.00)	0.00	109.2772	(117.9658)	0.0.			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/13/2025	SDB3260121407	0	(900)	2,885.5000	(2,626,829.24)	(2,596,950.00)	0.0000	0.2270	(25.00)	0.00	65.3469	(71.1493)	0.0000	4	(5.8024)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(700)	2,885.5000	(2,053,466.52)	(2,019,850.00)	0.0000	0.2270	(25.00)	0.00	51.0835	(55.3384)	0.0000	4	(4.2549)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(300)	2,885.5000	(878,550.00)	(865,650.00)	0.0000	0.2270	(25.00)	0.00	21.8554	(23.7164)	0.0000	4	(1.8610)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(100)	2,885.5000	(292,850.00)	(288,550.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.9055)	0.0000	4	(0.6203)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(600)	2,885.5000	(1,757,100.00)	(1,731,300.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(47.4329)	0.0000	4	(3.7220)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(600)	2,885.5000	(1,757,100.00)	(1,731,300.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(47.4329)	0.0000	4	(3.7220)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(500)	2,885.5000	(1,464,250.00)	(1,442,750.00)	0.0000	0.2270	(25.00)	0.00	36.4257	(39.5274)	0.0000	4	(3.1017)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(300)	2,885.5000	(878,550.00)	(865,650.00)	0.0000	0.2270	(25.00)	0.00	21.8554	(23.7164)	0.0000	4	(1.8610)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(100)	2,885.5000	(292,850.00)	(288,550.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.9055)	0.0000	4	(0.6203)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(400)	2,885.5000	(1,171,400.00)	(1,154,200.00)	0.0000	0.2270	(25.00)	0.00	29.1406	(31.6219)	0.0000	4	(2.4813)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(1,900)	2,885.5000	(5,564,150.00)	(5,482,450.00)	0.0000	0.2270	(25.00)	0.00	138.4178	(150.2041)	0.0000	4	(11.7864)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(2,800)	2,885.5000	(8,199,800.00)	(8,079,400.00)	0.0000	0.2270	(25.00)	0.00	203.9841	(221.3534)	0.0000	4	(17.3694)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(1,800)	2,885.5000	(5,271,300.00)	(5,193,900.00)	0.0000	0.2270	(25.00)	0.00	131.1326	(142.2986)	0.0000	4	(11.1660)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(2,400)	2,885.5000	(7,028,400.00)	(6,925,200.00)	0.0000	0.2270	(25.00)	0.00	174.8435	(189.7315)	0.0000	4	(14.8880)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(900)	2,885.5000	(2,635,650.00)	(2,596,950.00)	0.0000	0.2270	(25.00)	0.00	65.5663	(71.1493)	0.0000	4	(5.5830)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(2,600)	2,885.5000	(7,614,100.00)	(7,502,300.00)	0.0000	0.2270	(25.00)	0.00	189.4138	(205.5425)	0.0000	4	(16.1287)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(300)	2,885.5000	(878,550.00)	(865,650.00)	0.0000	0.2270	(25.00)	0.00	21.8554	(23.7164)	0.0000	4	(1.8610)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(100)	2,885.5000	(292,850.00)	(288,550.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(7.9055)	0.0000	4	(0.6203)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(7,500)	2,885.5000	(21,963,750.00)	(21,641,250.00)	0.0000	0.2270	(25.00)	0.00	546.3859	(592.9110)	0.0000	4	(46.5251)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(700)	2,885.5000	(2,049,950.00)	(2,019,850.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(55.3384)	0.0000	4	(4.3423)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(1,800)	2,885.5000	(5,271,300.00)	(5,193,900.00)	0.0000	0.2270	(25.00)	0.00	131.1326	(142.2986)	0.0000	4	(11.1660)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(6,800)	2,885.5000	(19,913,800.00)	(19,621,400.00)	0.0000	0.2270	(25.00)	0.00	495.3899	(537.5726)	0.0000	4	(42.1827)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(2,900)	2,885.5000	(8,492,650.00)	(8,367,950.00)	0.0000	0.2270	(25.00)	0.00	211.2692	(229.2589)	0.0000	4	(17.9897)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(300)	2,885.5000	(878,550.00)	(865,650.00)	0.0000	0.2270	(25.00)	0.00	21.8554	(23.7164)	0.0000	4	(1.8610)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(200)	2,885.5000	(585,700.00)	(577,100.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(15.8110)	0.0000	4	(1.2407)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(900)	2,885.5000	(2,635,650.00)	(2,596,950.00)	0.0000	0.2270	(25.00)	0.00	65.5663	(71.1493)	0.0000	4	(5.5830)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(800)	2,885.5000	(2,342,800.00)	(2,308,400.00)	0.0000	0.2270	(25.00)	0.00	58.2812	(63.2438)	0.0000	4	(4.9627)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(400)	2,885.5000	(1,171,400.00)	(1,154,200.00)	0.0000	0.2270	(25.00)	0.00	29.1406	(31.6219)	0.0000	4	(2.4813)	02/04/2025
9616.T	01/13/2025	SDB3260121407	0	(6,000)	2,885.5000	(17,571,000.00)	(17,313,000.00)	0.0000	0.2270	(25.00)	0.00	437.1087	(474.3288)	0.0000	4	(37.2201)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(900)	2,906.0000	(2,626,829.24)	(2,615,400.00)	0.0000	0.2320	(25.00)	0.00	16.6966	(17.9137)	0.0000	1	(1.2171)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(700)	2,906.0000	(2,053,466.52)	(2,034,200.00)	0.0000	0.2320	(25.00)	0.00	13.0522	(13.9329)	0.0000	1	(0.8807)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(300)	2,906.0000	(878,550.00)	(871,800.00)	0.0000	0.2320	(25.00)	0.00	5.5842	(5.9712)	0.0000	1	(0.3870)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(100)	2,906.0000	(292,850.00)	(290,600.00)	0.0000	0.2320	(25.00)	0.00	1.8614	(1.9904)	0.0000	1	(0.1290)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(600)	2,906.0000	(1,757,100.00)	(1,743,600.00)	0.0000	0.2320	(25.00)	0.00	11.1684	(11.9425)	0.0000	1	(0.7740)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(600)	2,906.0000	(1,757,100.00)	(1,743,600.00)	0.0000	0.2320	(25.00)	0.00	11.1684	(11.9425)	0.0000	1	(0.7740)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(500)	2,906.0000	(1,464,250.00)	(1,453,000.00)	0.0000	0.2320	(25.00)	0.00	9.3070	(9.9521)	0.0000	1	(0.6450)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(300)	2,906.0000	(878,550.00)	(871,800.00)	0.0000	0.2320	(25.00)	0.00	5.5842	(5.9712)	0.0000	1	(0.3870)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(100)	2,906.0000	(292,850.00)	(290,600.00)	0.0000	0.2320	(25.00)	0.00	1.8614	(1.9904)	0.0			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/09/2025	SDB3260121407	0	(2,800)	2,906.0000	(8,199,800.00)	(8,136,800.00)	0.0000	0.2320	(25.00)	0.00	52.1193	(55.7315)	0.0000	1	(3.6122)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(1,800)	2,906.0000	(5,271,300.00)	(5,230,800.00)	0.0000	0.2320	(25.00)	0.00	33.5052	(35.8274)	0.0000	1	(2.3221)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(2,400)	2,906.0000	(7,028,400.00)	(6,974,400.00)	0.0000	0.2320	(25.00)	0.00	44.6737	(47.7699)	0.0000	1	(3.0962)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(900)	2,906.0000	(2,635,650.00)	(2,615,400.00)	0.0000	0.2320	(25.00)	0.00	16.7526	(17.9137)	0.0000	1	(1.1611)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(2,600)	2,906.0000	(7,614,100.00)	(7,555,600.00)	0.0000	0.2320	(25.00)	0.00	48.3965	(51.7507)	0.0000	1	(3.3542)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(300)	2,906.0000	(878,550.00)	(871,800.00)	0.0000	0.2320	(25.00)	0.00	5.5842	(5.9712)	0.0000	1	(0.3870)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(100)	2,906.0000	(292,850.00)	(290,600.00)	0.0000	0.2320	(25.00)	0.00	1.8614	(1.9904)	0.0000	1	(0.1290)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(7,500)	2,906.0000	(21,963,750.00)	(21,795,000.00)	0.0000	0.2320	(25.00)	0.00	139.6052	(149.2808)	0.0000	1	(9.6756)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(700)	2,906.0000	(2,049,950.00)	(2,034,200.00)	0.0000	0.2320	(25.00)	0.00	13.0298	(13.9329)	0.0000	1	(0.9031)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(1,800)	2,906.0000	(5,271,300.00)	(5,230,800.00)	0.0000	0.2320	(25.00)	0.00	33.5052	(35.8274)	0.0000	1	(2.3221)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(6,800)	2,906.0000	(19,913,800.00)	(19,760,800.00)	0.0000	0.2320	(25.00)	0.00	126.5754	(135.3479)	0.0000	1	(8.7726)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(2,900)	2,906.0000	(8,492,650.00)	(8,427,400.00)	0.0000	0.2320	(25.00)	0.00	53.9807	(57.7219)	0.0000	1	(3.7412)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(300)	2,906.0000	(878,550.00)	(871,800.00)	0.0000	0.2320	(25.00)	0.00	5.5842	(5.9712)	0.0000	1	(0.3870)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(200)	2,906.0000	(585,700.00)	(581,200.00)	0.0000	0.2320	(25.00)	0.00	3.7228	(3.9808)	0.0000	1	(0.2580)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(900)	2,906.0000	(2,635,650.00)	(2,615,400.00)	0.0000	0.2320	(25.00)	0.00	16.7526	(17.9137)	0.0000	1	(1.1611)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(800)	2,906.0000	(2,342,800.00)	(2,324,800.00)	0.0000	0.2320	(25.00)	0.00	14.8912	(15.9233)	0.0000	1	(1.0321)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(400)	2,906.0000	(1,171,400.00)	(1,162,400.00)	0.0000	0.2320	(25.00)	0.00	7.4456	(7.9616)	0.0000	1	(0.5160)	02/04/2025
9616.T	01/09/2025	SDB3260121407	0	(6,000)	2,906.0000	(17,571,000.00)	(17,436,000.00)	0.0000	0.2320	(25.00)	0.00	111.6842	(119.4247)	0.0000	1	(7.7405)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(700)	2,911.5000	(2,053,466.52)	(2,038,050.00)	0.0000	0.2310	(25.00)	0.00	12.9959	(13.9592)	0.0000	1	(0.9633)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(300)	2,911.5000	(878,550.00)	(873,450.00)	0.0000	0.2310	(25.00)	0.00	5.5601	(5.9825)	0.0000	1	(0.4224)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(100)	2,911.5000	(292,850.00)	(291,150.00)	0.0000	0.2310	(25.00)	0.00	1.8534	(1.9942)	0.0000	1	(0.1408)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(600)	2,911.5000	(1,757,100.00)	(1,746,900.00)	0.0000	0.2310	(25.00)	0.00	11.1203	(11.9651)	0.0000	1	(0.8448)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(600)	2,911.5000	(1,757,100.00)	(1,746,900.00)	0.0000	0.2310	(25.00)	0.00	11.1203	(11.9651)	0.0000	1	(0.8448)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(500)	2,911.5000	(1,464,250.00)	(1,455,750.00)	0.0000	0.2310	(25.00)	0.00	9.2669	(9.9709)	0.0000	1	(0.7040)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(300)	2,911.5000	(878,550.00)	(873,450.00)	0.0000	0.2310	(25.00)	0.00	5.5601	(5.9825)	0.0000	1	(0.4224)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(300)	2,911.5000	(878,550.00)	(873,450.00)	0.0000	0.2310	(25.00)	0.00	5.5601	(5.9825)	0.0000	1	(0.4224)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.00)	0.0000	0.2310	(25.00)	0.00	3.7068	(3.9884)	0.0000	1	(0.2816)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(200)	2,911.5000	(585,700.00)	(582,300.3										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
KYORITSU MAINTENANCE CMN (Cont.)																	
9616.T	01/08/2025	SDB3260121407	0	(900)	2,911.5000	(2,635,650.00)	(2,620,350.00)	0.0000	0.2310	(25.00)	0.00	16.6804	(17.9476)	0.0000	1	(1.2672)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(800)	2,911.5000	(2,342,800.00)	(2,329,200.00)	0.0000	0.2310	(25.00)	0.00	14.8270	(15.9534)	0.0000	1	(1.1264)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(400)	2,911.5000	(1,171,400.00)	(1,164,600.00)	0.0000	0.2310	(25.00)	0.00	7.4135	(7.9767)	0.0000	1	(0.5632)	02/04/2025
9616.T	01/08/2025	SDB3260121407	0	(6,000)	2,911.5000	(17,571,000.00)	(17,469,000.00)	0.0000	0.2310	(25.00)	0.00	111.2028	(119.6507)	0.0000	1	(8.4479)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(300)	2,928.5000	(878,550.00)	(878,550.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(6.0175)	0.0000	1	(0.5536)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(100)	2,928.5000	(292,850.00)	(292,850.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(2.0058)	0.0000	1	(0.1845)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(600)	2,928.5000	(1,757,100.00)	(1,757,100.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(12.0349)	0.0000	1	(1.1072)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(600)	2,928.5000	(1,757,100.00)	(1,757,100.00)	0.0000	0.2270	(25.00)	0.00	10.9277	(12.0349)	0.0000	1	(1.1072)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(500)	2,928.5000	(1,464,250.00)	(1,464,250.00)	0.0000	0.2270	(25.00)	0.00	9.1064	(10.0291)	0.0000	1	(0.9227)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(300)	2,928.5000	(878,550.00)	(878,550.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(6.0175)	0.0000	1	(0.5536)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(100)	2,928.5000	(292,850.00)	(292,850.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(2.0058)	0.0000	1	(0.1845)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(400)	2,928.5000	(1,171,400.00)	(1,171,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(8.0233)	0.0000	1	(0.7381)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(1,900)	2,928.5000	(5,564,150.00)	(5,564,150.00)	0.0000	0.2270	(25.00)	0.00	34.6044	(38.1106)	0.0000	1	(3.5062)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(2,800)	2,928.5000	(8,199,800.00)	(8,199,800.00)	0.0000	0.2270	(25.00)	0.00	50.9960	(56.1630)	0.0000	1	(5.1670)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(1,800)	2,928.5000	(5,271,300.00)	(5,271,300.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(36.1048)	0.0000	1	(3.3216)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(2,400)	2,928.5000	(7,028,400.00)	(7,028,400.00)	0.0000	0.2270	(25.00)	0.00	43.7109	(48.1397)	0.0000	1	(4.4289)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(900)	2,928.5000	(2,635,650.00)	(2,635,650.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(18.0524)	0.0000	1	(1.6608)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(2,600)	2,928.5000	(7,614,100.00)	(7,614,100.00)	0.0000	0.2270	(25.00)	0.00	47.3534	(52.1514)	0.0000	1	(4.7979)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(300)	2,928.5000	(878,550.00)	(878,550.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(6.0175)	0.0000	1	(0.5536)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(100)	2,928.5000	(292,850.00)	(292,850.00)	0.0000	0.2270	(25.00)	0.00	1.8213	(2.0058)	0.0000	1	(0.1845)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(7,500)	2,928.5000	(21,963,750.00)	(21,963,750.00)	0.0000	0.2270	(25.00)	0.00	136.5965	(150.4366)	0.0000	1	(13.8402)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(700)	2,928.5000	(2,049,950.00)	(2,049,950.00)	0.0000	0.2270	(25.00)	0.00	12.7490	(14.0408)	0.0000	1	(1.2917)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(1,800)	2,928.5000	(5,271,300.00)	(5,271,300.00)	0.0000	0.2270	(25.00)	0.00	32.7832	(36.1048)	0.0000	1	(3.3216)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(6,800)	2,928.5000	(19,913,800.00)	(19,913,800.00)	0.0000	0.2270	(25.00)	0.00	123.8475	(136.3959)	0.0000	1	(12.5484)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(2,900)	2,928.5000	(8,492,650.00)	(8,492,650.00)	0.0000	0.2270	(25.00)	0.00	52.8173	(58.1688)	0.0000	1	(5.3515)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(300)	2,928.5000	(878,550.00)	(878,550.00)	0.0000	0.2270	(25.00)	0.00	5.4639	(6.0175)	0.0000	1	(0.5536)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(200)	2,928.5000	(585,700.00)	(585,700.00)	0.0000	0.2270	(25.00)	0.00	3.6426	(4.0116)	0.0000	1	(0.3691)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(900)	2,928.5000	(2,635,650.00)	(2,635,650.00)	0.0000	0.2270	(25.00)	0.00	16.3916	(18.0524)	0.0000	1	(1.6608)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(800)	2,928.5000	(2,342,800.00)	(2,342,800.00)	0.0000	0.2270	(25.00)	0.00	14.5703	(16.0466)	0.0000	1	(1.4763)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(400)	2,928.5000	(1,171,400.00)	(1,171,400.00)	0.0000	0.2270	(25.00)	0.00	7.2851	(8.0233)	0.0000	1	(0.7381)	02/04/2025
9616.T	01/07/2025	SDB3260121407	0	(6,000)	2,928.5000	(17,571,000.00)	(17,571,000.00)	0.0000	0.2270	(25.00)	0.00	109.2772	(120.3493)	0.0000	1	(11.0721)	02/04/2025
TOTAL KYORITSU MAINTENANCE CMN												9,720.8514	(10,468.1243)	0.0000		(747.2730)	
KYUDENKO CORPORATION CMN																	
1959.T	01/17/2025	SDB3265465925	0	(400)	5,233.0000	(2,098,963.56)	(2,093,200.00)	0.0000	0.2270	(25.00)	0.00	13.0538	(14.3370)	0.0000	1	(1.2832)	02/04/2025
1959.T	01/17/2025	SDB3265465925	0	(1,600)	5,233.0000	(8,422,652.49)	(8,372,800.00)	0.0000	0.2270	(25.00)	0.00	52.3820	(57.3479)	0.0000	1	(4.9660)	02/04/2025
1959.T	01/17/2025	SDB3265465925	0	(300)	5,233.0000	(1,583,297.08)	(1,569,900.00)	0.0000	0.2270	(25.00)	0.00	9.8468	(10.7527)	0.0000	1	(0.9059)	02/04/2025
1959.T	01/16/2025	SDB3265465925	0	(1,600)	5,259.0000	(8,422,652.49)	(8,414,400.00)	0.0000	0.2270	(25.00)	0.00	52.3820	(57.6329)	0.0000	1	(5.2509)	02/04/2025
1959.T	01/16/2025	SDB3265465925	0	(300)	5,259.0000	(1,583,297.08)	(1,577,700.00)	0.0000	0.2270	(25.00)	0.00	9.8468	(10.8062)	0.0000	1	(0.9594)	02/04/2025
1959.T	01/15/2025	SDB3265465925	0	(300)	5,277.6569	(1,583,297.08)	(1,583,297.08)	0.0000	0.2270	(25.00)	0.00	9.8468	(10.8445)	0.0000	1	(0.9977)	02/04/2025
TOTAL KYUDENKO CORPORATION CMN												147.3582	(161.7212)	0.0000		(14.3630)	
LAND CMN																	
8918.T	01/17/2025	SDB3264520313	0	(16,000)	8.0000	(113,492.62)	(128,000.00)	0.0000	0.2270	(50.00)	0.00	0.7058	(1.7534)	0.0000	1	(1.0476)	02/04/2025
8918.T	01/17/2025	SDB3264520313	0	(24,200)	8.0000	(169,400.00)	(193,600.00)	0.0000	0.2270	(50.00)	0.00	1.0535	(2.6521)	0.0000	1	(1.5985)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
LAND CMN (Cont.)																	
8918.T	01/17/2025	SDB3264520313	0	(103,800)	8.0000	(726,600.00)	(830,400.00)	0.0000	0.2270	(50.00)	0.00	4.5189	(11.3753)	0.0000	1	(6.8565)	02/04/2025
8918.T	01/17/2025	SDB3264520313	0	(67,800)	8.0000	(474,600.00)	(542,400.00)	0.0000	0.2270	(50.00)	0.00	2.9516	(7.4301)	0.0000	1	(4.4785)	02/04/2025
8918.T	01/17/2025	SDB3264520313	0	(160,300)	8.0000	(1,122,100.00)	(1,282,400.00)	0.0000	0.2270	(50.00)	0.00	6.9785	(17.5671)	0.0000	1	(10.5886)	02/04/2025
8918.T	01/17/2025	SDB3264520313	0	(112,100)	8.0000	(784,700.00)	(896,800.00)	0.0000	0.2270	(50.00)	0.00	4.8802	(12.2849)	0.0000	1	(7.4047)	02/04/2025
8918.T	01/17/2025	SDB3264520313	0	(135,000)	8.0000	(945,000.00)	(1,080,000.00)	0.0000	0.2270	(50.00)	0.00	5.8771	(14.7945)	0.0000	1	(8.9174)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(16,000)	8.0000	(113,492.62)	(128,000.00)	0.0000	0.2270	(50.00)	0.00	0.7058	(1.7534)	0.0000	1	(1.0476)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(24,200)	8.0000	(169,400.00)	(193,600.00)	0.0000	0.2270	(50.00)	0.00	1.0535	(2.6521)	0.0000	1	(1.5985)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(103,800)	8.0000	(726,600.00)	(830,400.00)	0.0000	0.2270	(50.00)	0.00	4.5189	(11.3753)	0.0000	1	(6.8565)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(67,800)	8.0000	(474,600.00)	(542,400.00)	0.0000	0.2270	(50.00)	0.00	2.9516	(7.4301)	0.0000	1	(4.4785)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(160,300)	8.0000	(1,122,100.00)	(1,282,400.00)	0.0000	0.2270	(50.00)	0.00	6.9785	(17.5671)	0.0000	1	(10.5886)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(112,100)	8.0000	(784,700.00)	(896,800.00)	0.0000	0.2270	(50.00)	0.00	4.8802	(12.2849)	0.0000	1	(7.4047)	02/04/2025
8918.T	01/16/2025	SDB3264520313	0	(135,000)	8.0000	(945,000.00)	(1,080,000.00)	0.0000	0.2270	(50.00)	0.00	5.8771	(14.7945)	0.0000	1	(8.9174)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(16,000)	7.0000	(113,492.62)	(112,000.00)	0.0000	0.2270	(50.00)	0.00	0.7058	(1.5342)	0.0000	1	(0.8284)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(24,200)	7.0000	(169,400.00)	(169,400.00)	0.0000	0.2270	(50.00)	0.00	1.0535	(2.3205)	0.0000	1	(1.2670)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(103,800)	7.0000	(726,600.00)	(726,600.00)	0.0000	0.2270	(50.00)	0.00	4.5189	(9.9534)	0.0000	1	(5.4346)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(67,800)	7.0000	(474,600.00)	(474,600.00)	0.0000	0.2270	(50.00)	0.00	2.9516	(6.5014)	0.0000	1	(3.5497)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(160,300)	7.0000	(1,122,100.00)	(1,122,100.00)	0.0000	0.2270	(50.00)	0.00	6.9785	(15.3712)	0.0000	1	(8.3927)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(112,100)	7.0000	(784,700.00)	(784,700.00)	0.0000	0.2270	(50.00)	0.00	4.8802	(10.7493)	0.0000	1	(5.8691)	02/04/2025
8918.T	01/15/2025	SDB3264520313	0	(135,000)	7.0000	(945,000.00)	(945,000.00)	0.0000	0.2270	(50.00)	0.00	5.8771	(12.9452)	0.0000	1	(7.0681)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(16,000)	8.0000	(113,492.62)	(128,000.00)	0.0000	0.2270	(50.00)	0.00	0.7058	(1.7534)	0.0000	1	(1.0476)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(24,200)	8.0000	(169,400.00)	(193,600.00)	0.0000	0.2270	(50.00)	0.00	1.0535	(2.6521)	0.0000	1	(1.5985)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(103,800)	8.0000	(726,600.00)	(830,400.00)	0.0000	0.2270	(50.00)	0.00	4.5189	(11.3753)	0.0000	1	(6.8565)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(67,800)	8.0000	(474,600.00)	(542,400.00)	0.0000	0.2270	(50.00)	0.00	2.9516	(7.4301)	0.0000	1	(4.4785)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(160,300)	8.0000	(1,122,100.00)	(1,282,400.00)	0.0000	0.2270	(50.00)	0.00	6.9785	(17.5671)	0.0000	1	(10.5886)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(112,100)	8.0000	(784,700.00)	(896,800.00)	0.0000	0.2270	(50.00)	0.00	4.8802	(12.2849)	0.0000	1	(7.4047)	02/04/2025
8918.T	01/14/2025	SDB3264520313	0	(135,000)	8.0000	(945,000.00)	(1,080,000.00)	0.0000	0.2270	(50.00)	0.00	5.8771	(14.7945)	0.0000	1	(8.9174)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(16,000)	7.0000	(113,492.62)	(112,000.00)	0.0000	0.2270	(50.00)	0.00	2.8233	(6.1370)	0.0000	4	(3.3137)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(24,200)	7.0000	(169,400.00)	(169,400.00)	0.0000	0.2270	(50.00)	0.00	4.2141	(9.2822)	0.0000	4	(5.0681)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(103,800)	7.0000	(726,600.00)	(726,600.00)	0.0000	0.2270	(50.00)	0.00	18.0754	(39.8137)	0.0000	4	(21.7383)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(67,800)	7.0000	(474,600.00)	(474,600.00)	0.0000	0.2270	(50.00)	0.00	11.8065	(26.0055)	0.0000	4	(14.1990)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(160,300)	7.0000	(1,122,100.00)	(1,122,100.00)	0.0000	0.2270	(50.00)	0.00	27.9142	(61.4849)	0.0000	4	(33.5708)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(112,100)	7.0000	(784,700.00)	(784,700.00)	0.0000	0.2270	(50.00)	0.00	19.5208	(42.9973)	0.0000	4	(23.4765)	02/04/2025
8918.T	01/13/2025	SDB3264520313	0	(135,000)	7.0000	(945,000.00)	(945,000.00)	0.0000	0.2270	(50.00)	0.00	23.5085	(51.7808)	0.0000	4	(28.2723)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(16,000)	8.0000	(113,492.62)	(128,000.00)	0.0000	0.2320	(50.00)	0.00	0.7214	(1.7534)	0.0000	1	(1.0320)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(24,200)	8.0000	(169,400.00)	(193,600.00)	0.0000	0.2320	(50.00)	0.00	1.0767	(2.6521)	0.0000	1	(1.5753)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(103,800)	8.0000	(726,600.00)	(830,400.00)	0.0000	0.2320	(50.00)	0.00	4.6184	(11.3753)	0.0000	1	(6.7570)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(67,800)	8.0000	(474,600.00)	(542,400.00)	0.0000	0.2320	(50.00)	0.00	3.0166	(7.4301)	0.0000	1	(4.4135)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(160,300)	8.0000	(1,122,100.00)	(1,282,400.00)	0.0000	0.2320	(50.00)	0.00	7.1323	(17.5671)	0.0000	1	(10.4349)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(112,100)	8.0000	(784,700.00)	(896,800.00)	0.0000	0.2320	(50.00)	0.00	4.9877	(12.2849)	0.0000	1	(7.2972)	02/04/2025
8918.T	01/09/2025	SDB3264520313	0	(135,000)	8.0000	(945,000.00)	(1,080,000.00)	0.0000	0.2320	(50.00)	0.00	6.0066	(14.7945)	0.0000	1	(8.7879)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(24,200)	7.0000	(169,400.00)	(169,400.00)	0.0000	0.2310	(50.00)	0.00	1.0721	(2.3205)	0.0000	1	(1.2485)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(103,800)	7.0000	(726,600.00)	(726,600.00)	0.0000	0.2310	(50.00)	0.00	4.5985	(9.9534)	0.0000	1	(5.3549)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(67,800)	7.0000	(474,600.00)	(474,600.00)	0.0000	0.2310	(50.00)	0.00	3.0036	(6.5014)	0.0000	1	(3.4977)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(160,300)	7.0000	(1,122,100.00)	(1,122,100.00)	0.0000	0.2310	(50.00)	0.00	7.1015	(15.3712)	0.0000	1	(8.2697)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(112,100)	7.0000	(784,700.00)	(784,700.00)	0.0000	0.2310	(50.00)	0.00	4.9662	(10.7493)	0.0000	1	(5.7831)	02/04/2025
8918.T	01/08/2025	SDB3264520313	0	(135,000)	7.0000	(945,000.00)	(945,000.00)	0.0000	0.2310	(50.00)	0.00	5.9807	(12.9452)	0.0000	1	(6.9645)	02/04/2025
8918.T	01/07/2025	SDB3264520313	0	(24,200)	7.0000	(169,400.00)	(169,400.00)	0.0000	0.2270	(50.00)	0.00	1.0535	(2.3205)	0.0000	1	(1.2670)	02/04/2025
8918.T	01/07/2025	SDB3264520313	0	(103,800)	7.0000	(726,600.00)	(726,600.00)	0.0000	0.2270	(50.00)	0.00	4.5189	(9.9534)	0.0000	1	(5.4346)	02/04/2025
8918.T	01/07/2025	SDB3264520313	0	(67,800)	7.0000	(474,600.00)	(474,600.00)	0.0000	0.2270	(50.00)	0.00	2.9516	(6.5014)	0.0000	1	(3.5497)	02/04/2025
8918.T	01/07/2025	SDB3264520313	0	(160,300)	7.0000	(1,122,100.00)	(1,122,100.00)	0.0000	0.2270	(50.00)	0.00	6.9785	(15.3712)	0.0000	1	(8.3927)	02/04/2025
8918.T	01/07/2025	SDB3264520313	0	(112,100)	7.0000	(784,700.00)	(784,700.00)	0.0000	0.2270	(50.00)	0.00	4.8802	(10.7493)	0.0000	1	(5.8691)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
LAND CMN (Cont.)																	
8918.T	01/07/2025	SDB3264520313	0	(135,000)	7.0000	(945,000.00)	(945,000.00)	0.0000	0.2270	(50.00)	0.00	5.8771	(12.9452)	0.0000	1	(7.0681)	02/04/2025
TOTAL LAND CMN												296.2676	(683.9890)	0.0000		(387.7214)	
LIFEDRINK COMPANY CMN																	
2585.T	01/17/2025	SDB3260121387	0	(1,300)	2,324.0000	(3,015,204.00)	(3,021,200.00)	0.0000	0.2270	(25.00)	0.00	18.7521	(20.6932)	0.0000	1	(1.9411)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(100)	2,324.0000	(227,400.00)	(232,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5918)	0.0000	1	(0.1775)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(400)	2,324.0000	(909,600.00)	(929,600.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3671)	0.0000	1	(0.7102)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(500)	2,324.0000	(1,137,000.00)	(1,162,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9589)	0.0000	1	(0.8877)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(100)	2,324.0000	(227,400.00)	(232,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5918)	0.0000	1	(0.1775)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(100)	2,324.0000	(227,400.00)	(232,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5918)	0.0000	1	(0.1775)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(200)	2,324.0000	(454,800.00)	(464,800.00)	0.0000	0.2270	(25.00)	0.00	2.8285	(3.1836)	0.0000	1	(0.3551)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(500)	2,324.0000	(1,137,000.00)	(1,162,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9589)	0.0000	1	(0.8877)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(2,100)	2,324.0000	(4,775,400.00)	(4,880,400.00)	0.0000	0.2270	(25.00)	0.00	29.6991	(33.4274)	0.0000	1	(3.7283)	02/04/2025
2585.T	01/17/2025	SDB3260121387	0	(300)	2,324.0000	(682,200.00)	(697,200.00)	0.0000	0.2270	(25.00)	0.00	4.2427	(4.7753)	0.0000	1	(0.5326)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(100)	2,326.0000	(227,400.00)	(232,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5932)	0.0000	1	(0.1789)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(400)	2,326.0000	(909,600.00)	(930,400.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3726)	0.0000	1	(0.7156)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(500)	2,326.0000	(1,137,000.00)	(1,163,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9658)	0.0000	1	(0.8945)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(100)	2,326.0000	(227,400.00)	(232,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5932)	0.0000	1	(0.1789)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(100)	2,326.0000	(227,400.00)	(232,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5932)	0.0000	1	(0.1789)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(200)	2,326.0000	(454,800.00)	(465,200.00)	0.0000	0.2270	(25.00)	0.00	2.8285	(3.1863)	0.0000	1	(0.3578)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(500)	2,326.0000	(1,137,000.00)	(1,163,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9658)	0.0000	1	(0.8945)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(2,100)	2,326.0000	(4,775,400.00)	(4,884,600.00)	0.0000	0.2270	(25.00)	0.00	29.6991	(33.4562)	0.0000	1	(3.7571)	02/04/2025
2585.T	01/16/2025	SDB3260121387	0	(300)	2,326.0000	(682,200.00)	(697,800.00)	0.0000	0.2270	(25.00)	0.00	4.2427	(4.7795)	0.0000	1	(0.5367)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(100)	2,327.0000	(227,400.00)	(232,700.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5938)	0.0000	1	(0.1796)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(400)	2,327.0000	(909,600.00)	(930,800.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3753)	0.0000	1	(0.7184)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(500)	2,327.0000	(1,137,000.00)	(1,163,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9692)	0.0000	1	(0.8980)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(100)	2,327.0000	(227,400.00)	(232,700.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5938)	0.0000	1	(0.1796)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(100)	2,327.0000	(227,400.00)	(232,700.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5938)	0.0000	1	(0.1796)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(200)	2,327.0000	(454,800.00)	(465,400.00)	0.0000	0.2270	(25.00)	0.00	2.8285	(3.1877)	0.0000	1	(0.3592)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(500)	2,327.0000	(1,137,000.00)	(1,163,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.9692)	0.0000	1	(0.8980)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(2,100)	2,327.0000	(4,775,400.00)	(4,886,700.00)	0.0000	0.2270	(25.00)	0.00	29.6991	(33.4705)	0.0000	1	(3.7715)	02/04/2025
2585.T	01/15/2025	SDB3260121387	0	(300)	2,327.0000	(682,200.00)	(698,100.00)	0.0000	0.2270	(25.00)	0.00	4.2427	(4.7815)	0.0000	1	(0.5388)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(100)	2,306.0000	(227,400.00)	(230,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5795)	0.0000	1	(0.1652)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(400)	2,306.0000	(909,600.00)	(922,400.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3178)	0.0000	1	(0.6608)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(500)	2,306.0000	(1,137,000.00)	(1,153,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8973)	0.0000	1	(0.8261)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(100)	2,306.0000	(227,400.00)	(230,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5795)	0.0000	1	(0.1652)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(100)	2,306.0000	(227,400.00)	(230,600.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5795)	0.0000	1	(0.1652)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(200)	2,306.0000	(454,800.00)	(461,200.00)	0.0000	0.2270	(25.00)	0.00	2.8285	(3.1589)	0.0000	1	(0.3304)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(500)	2,306.0000	(1,137,000.00)	(1,153,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8973)	0.0000	1	(0.8261)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(2,100)	2,306.0000	(4,775,400.00)	(4,842,600.00)	0.0000	0.2270	(25.00)	0.00	29.6991	(33.1685)	0.0000	1	(3.4694)	02/04/2025
2585.T	01/14/2025	SDB3260121387	0	(300)	2,306.0000	(682,200.00)	(691,800.00)	0.0000	0.2270	(25.00)	0.00	4.2427	(4.7384)	0.0000	1	(0.4956)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(100)	2,331.0000	(227,400.00)	(233,100.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3863)	0.0000	4	(0.7293)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(400)	2,331.0000	(909,600.00)	(932,400.00)	0.0000	0.2270	(25.00)	0.00	22.6279	(25.5452)	0.0000	4	(2.9173)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(500)	2,331.0000	(1,137,000.00)	(1,165,500.00)	0.0000	0.2270	(25.00)	0.00	28.2848	(31.9315)	0.0000	4	(3.6467)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(100)	2,331.0000	(227,400.00)	(233,100.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3863)	0.0000	4	(0.7293)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(100)	2,331.0000	(227,400.00)	(233,100.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.3863)	0.0000	4	(0.7293)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(200)	2,331.0000	(454,800.00)	(466,200.00)	0.0000	0.2270	(25.00)	0.00	11.3139	(12.7726)	0.0000	4	(1.4587)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(500)	2,331.0000	(1,137,000.00)	(1,165,500.00)	0.0000	0.2270	(25.00)	0.00	28.2848	(31.9315)	0.0000	4	(3.6467)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(2,100)	2,331.0000	(4,775,400.00)	(4,895,100.00)	0.0000	0.2270	(25.00)	0.00	118.7963	(134.1123)	0.0000	4	(15.3161)	02/04/2025
2585.T	01/13/2025	SDB3260121387	0	(300)	2,331.0000	(682,200.00)	(699,300.00)	0.0000	0.2270	(25.00)	0.00	16.9709	(19.1589)	0.0000	4	(2.1880)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(100)	2,253.0000	(227,400.00)	(232,300.00)	0.0000	0.2320	(25.00)	0.00	1.4454	(1.5432)	0.0000	1	(0.0978)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(400)	2,253.0000	(909,600.00)	(901,200.00)	0.0000	0.2320	(25.00)	0.00	5.7816	(6.1726)	0.0000	1	(0.3910)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(500)	2,253.0000	(1,137,000.00)	(1,126,500.00)	0.0000	0.2320	(25.00)	0.00	7.2270	(7.7158)	0.0000	1	(0.4888)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
LIFEDRINK COMPANY CMN (Cont.)																	
2585.T	01/09/2025	SDB3260121387	0	(100)	2,253.0000	(227,400.00)	(225,300.00)	0.0000	0.2320	(25.00)	0.00	1.4454	(1.5432)	0.0000	1	(0.0978)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(100)	2,253.0000	(227,400.00)	(225,300.00)	0.0000	0.2320	(25.00)	0.00	1.4454	(1.5432)	0.0000	1	(0.0978)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(200)	2,253.0000	(454,800.00)	(450,600.00)	0.0000	0.2320	(25.00)	0.00	2.8908	(3.0863)	0.0000	1	(0.1955)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(500)	2,253.0000	(1,137,000.00)	(1,126,500.00)	0.0000	0.2320	(25.00)	0.00	7.2270	(7.7158)	0.0000	1	(0.4888)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(2,400)	2,253.0000	(5,457,600.00)	(5,407,200.00)	0.0000	0.2320	(25.00)	0.00	34.6894	(37.0356)	0.0000	1	(2.3462)	02/04/2025
2585.T	01/09/2025	SDB3260121387	0	(300)	2,253.0000	(682,200.00)	(675,900.00)	0.0000	0.2320	(25.00)	0.00	4.3362	(4.6295)	0.0000	1	(0.2933)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(100)	2,266.0000	(227,400.00)	(226,600.00)	0.0000	0.2310	(25.00)	0.00	1.4392	(1.5521)	0.0000	1	(0.1129)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(400)	2,266.0000	(909,600.00)	(906,400.00)	0.0000	0.2310	(25.00)	0.00	5.7566	(6.2082)	0.0000	1	(0.4516)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(500)	2,266.0000	(1,137,000.00)	(1,133,000.00)	0.0000	0.2310	(25.00)	0.00	7.1958	(7.7603)	0.0000	1	(0.5645)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(100)	2,266.0000	(227,400.00)	(226,600.00)	0.0000	0.2310	(25.00)	0.00	1.4392	(1.5521)	0.0000	1	(0.1129)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(100)	2,266.0000	(227,400.00)	(226,600.00)	0.0000	0.2310	(25.00)	0.00	1.4392	(1.5521)	0.0000	1	(0.1129)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(200)	2,266.0000	(454,800.00)	(453,200.00)	0.0000	0.2310	(25.00)	0.00	2.8783	(3.1041)	0.0000	1	(0.2258)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(500)	2,266.0000	(1,137,000.00)	(1,133,000.00)	0.0000	0.2310	(25.00)	0.00	7.1958	(7.7603)	0.0000	1	(0.5645)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(100)	2,266.0000	(227,400.00)	(226,600.00)	0.0000	0.2310	(25.00)	0.00	1.4392	(1.5521)	0.0000	1	(0.1129)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(2,400)	2,266.0000	(5,457,600.00)	(5,438,400.00)	0.0000	0.2310	(25.00)	0.00	34.5399	(37.2493)	0.0000	1	(2.7094)	02/04/2025
2585.T	01/08/2025	SDB3260121387	0	(300)	2,266.0000	(682,200.00)	(679,800.00)	0.0000	0.2310	(25.00)	0.00	4.3175	(4.6562)	0.0000	1	(0.3387)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(100)	2,274.0000	(227,400.00)	(226,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5575)	0.0000	1	(0.1433)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(400)	2,274.0000	(909,600.00)	(909,600.00)	0.0000	0.2270	(25.00)	0.00	5.6570	(6.2301)	0.0000	1	(0.5732)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(500)	2,274.0000	(1,137,000.00)	(1,137,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.7877)	0.0000	1	(0.7165)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(100)	2,274.0000	(227,400.00)	(227,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5575)	0.0000	1	(0.1433)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(100)	2,274.0000	(227,400.00)	(227,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5575)	0.0000	1	(0.1433)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(200)	2,274.0000	(454,800.00)	(454,800.00)	0.0000	0.2270	(25.00)	0.00	2.8285	(3.1151)	0.0000	1	(0.2866)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(500)	2,274.0000	(1,137,000.00)	(1,137,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.7877)	0.0000	1	(0.7165)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(100)	2,274.0000	(227,400.00)	(227,400.00)	0.0000	0.2270	(25.00)	0.00	1.4142	(1.5575)	0.0000	1	(0.1433)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(2,400)	2,274.0000	(5,457,600.00)	(5,457,600.00)	0.0000	0.2270	(25.00)	0.00	33.9418	(37.3808)	0.0000	1	(3.4390)	02/04/2025
2585.T	01/07/2025	SDB3260121387	0	(300)	2,274.0000	(682,200.00)	(682,200.00)	0.0000	0.2270	(25.00)	0.00	4.2427	(4.6726)	0.0000	1	(0.4299)	02/04/2025
TOTAL LIFEDRINK COMPANY CMN												705.8490	(785.8432)	0.0000		(79.9942)	
LION CORPORATION CMN																	
4912.T	01/17/2025	SDB3265604039	0	(1,000)	1,641.5000	(1,633,160.50)	(1,641,500.00)	0.0000	0.2270	(25.00)	0.00	10.1569	(11.2432)	0.0000	1	(1.0862)	02/04/2025
4912.T	01/17/2025	SDB3265604039	0	(500)	1,641.5000	(816,580.25)	(820,750.00)	0.0000	0.2270	(25.00)	0.00	5.0785	(5.6216)	0.0000	1	(0.5431)	02/04/2025
4912.T	01/16/2025	SDB3265604039	0	(1,000)	1,633.1605	(1,633,160.50)	(1,633,160.50)	0.0000	0.2270	(25.00)	0.00	10.1569	(11.1860)	0.0000	1	(1.0291)	02/04/2025
4912.T	01/16/2025	SDB3265604039	0	(500)	1,633.1605	(816,580.25)	(816,580.25)	0.0000	0.2270	(25.00)	0.00	5.0785	(5.5930)	0.0000	1	(0.5146)	02/04/2025
TOTAL LION CORPORATION CMN												30.4707	(33.6438)	0.0000		(3.1730)	
LIXIL CMN																	
5938.T	01/16/2025	SDB3265604055	0	(600)	1,705.8891	(1,023,533.47)	(1,023,533.47)	0.0000	0.2270	(25.00)	0.00	6.3655	(7.0105)	0.0000	1	(0.6450)	02/04/2025
MARUBENI CORPORATION CMN																	
8002.T	01/17/2025	SDB3264753543	0	(3,400)	2,268.5000	(8,134,500.00)	(7,712,900.00)	0.0000	0.2270	(25.00)	0.00	50.5899	(52.8281)	0.0000	1	(2.2382)	02/04/2025
8002.T	01/16/2025	SDB3264753543	0	(3,400)	2,245.5000	(8,134,500.00)	(7,634,700.00)	0.0000	0.2270	(25.00)	0.00	50.5899	(52.2925)	0.0000	1	(1.7026)	02/04/2025
8002.T	01/16/2025	SDB3264753543	0	(100)	2,245.5000	(239,250.00)	(224,550.00)	0.0000	0.2270	(25.00)	0.00	1.4879	(1.5380)	0.0000	1	(0.0501)	02/04/2025
8002.T	01/15/2025	SDB3264753543	0	(3,400)	2,233.0000	(8,134,500.00)	(7,592,200.00)	0.0000	0.2270	(25.00)	0.00	50.5899	(52.0014)	0.0000	1	(1.4115)	02/04/2025
8002.T	01/15/2025	SDB3264753543	0	(500)	2,233.0000	(1,196,250.00)	(1,116,500.00)	0.0000	0.2270	(25.00)	0.00	7.4397	(7.6473)	0.0000	1	(0.2076)	02/04/2025
8002.T	01/14/2025	SDB3264753543	0	(3,400)	2,247.0000	(8,134,500.00)	(7,639,800.00)	0.0000	0.2270	(25.00)	0.00	50.5899	(52.3274)	0.0000	1	(1.7375)	02/04/2025
8002.T	01/14/2025	SDB3264753543	0	(1,400)	2,247.0000	(3,349,500.00)	(3,145,800.00)	0.0000	0.2270	(25.00)	0.00	20.8311	(21.5466)	0.0000	1	(0.7154)	02/04/2025
8002.T	01/13/2025	SDB3264753543	0	(3,400)	2,321.0000	(8,134,500.00)	(7,891,400.00)	0.0000	0.2270	(25.00)	0.00	202.3596	(216.2027)	0.0000	4	(13.8431)	02/04/2025
8002.T	01/13/2025	SDB3264753543	0	(4,200)	2,321.0000	(10,048,500.00)	(9,748,200.00)	0.0000	0.2270	(25.00)	0.00	249.9736	(267.0740)	0.0000	4	(17.1003)	02/04/2025
8002.T	01/09/2025	SDB3264753543	0	(3,400)	2,361.5000	(8,134,500.00)	(8,029,100.00)	0.0000	0.2320	(25.00)	0.00	51.7042	(54.9938)	0.0000	1	(3.2896)	02/04/2025
8002.T	01/09/2025	SDB3264753543	0	(4,800)	2,361.5000	(11,484,000.00)	(11,335,200.00)	0.0000	0.2320	(25.00)	0.00	72.9942	(77.6384)	0.0000	1	(4.6442)	02/04/2025
8002.T	01/09/2025	SDB3264753543	0	(300)	2,361.5000	(717,750.00)	(708,450.00)	0.0000	0.2320	(25.00)	0.00	4.5621	(4.8524)	0.0000	1	(0.2903)	02/04/2025
8002.T	01/08/2025	SDB3264753543	0	(3,400)	2,372.0000	(8,134,500.00)	(8,064,800.00)	0.0000	0.2310	(25.00)	0.00	51.4814	(55.2384)	0.0000	1	(3.7570)	02/04/2025
8002.T	01/08/2025	SDB3264753543	0	(4,800)	2,372.0000	(11,484,000.00)	(11,385,600.00)	0.0000	0.2310	(25.00)	0.00	72.6796	(77.9836)	0.0000	1	(5.3040)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MARUBENI CORPORATION CMN (Cont.)																	
8002.T	01/08/2025	SDB3264753543	0	(300)	2,372.0000	(717,750.00)	(711,600.00)	0.0000	0.2310	(25.00)	0.00	4.5425	(4.8740)	0.0000	1	(0.3315)	02/04/2025
8002.T	01/07/2025	SDB3264753543	0	(3,400)	2,392.5000	(8,134,500.00)	(8,134,500.00)	0.0000	0.2270	(25.00)	0.00	50.5899	(55.7158)	0.0000	1	(5.1258)	02/04/2025
8002.T	01/07/2025	SDB3264753543	0	(4,800)	2,392.5000	(11,484,000.00)	(11,484,000.00)	0.0000	0.2270	(25.00)	0.00	71.4210	(78.6575)	0.0000	1	(7.2365)	02/04/2025
8002.T	01/07/2025	SDB3264753543	0	(300)	2,392.5000	(717,750.00)	(717,750.00)	0.0000	0.2270	(25.00)	0.00	4.4638	(4.9161)	0.0000	1	(0.4523)	02/04/2025
TOTAL MARUBENI CORPORATION CMN												1,068.8903	(1,138.3277)	0.0000		(69.4374)	
MATSUKIYOCOCOKARA CMN																	
3088.T	01/17/2025	SDB3262055918	0	(200)	2,206.5000	(460,570.06)	(441,300.00)	0.0000	0.2270	(25.00)	0.00	2.8644	(3.0226)	0.0000	1	(0.1582)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(300)	2,206.5000	(689,255.20)	(661,950.00)	0.0000	0.2270	(25.00)	0.00	4.2866	(4.5339)	0.0000	1	(0.2473)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(15,000)	2,206.5000	(34,575,000.00)	(33,097,500.00)	0.0000	0.2270	(25.00)	0.00	215.0281	(226.6952)	0.0000	1	(11.6671)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(14,300)	2,206.5000	(32,961,500.00)	(31,552,950.00)	0.0000	0.2270	(25.00)	0.00	204.9934	(216.1161)	0.0000	1	(11.1227)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(3,000)	2,206.5000	(6,915,000.00)	(6,619,500.00)	0.0000	0.2270	(25.00)	0.00	43.0056	(45.3390)	0.0000	1	(2.3334)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(1,100)	2,206.5000	(2,535,500.00)	(2,427,150.00)	0.0000	0.2270	(25.00)	0.00	15.7687	(16.6243)	0.0000	1	(0.8556)	02/04/2025
3088.T	01/17/2025	SDB3262055918	0	(2,200)	2,206.5000	(5,071,000.00)	(4,854,300.00)	0.0000	0.2270	(25.00)	0.00	31.5375	(33.2486)	0.0000	1	(1.7112)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(200)	2,179.5000	(460,570.06)	(435,900.00)	0.0000	0.2270	(25.00)	0.00	2.8644	(2.9856)	0.0000	1	(0.1212)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(300)	2,179.5000	(689,255.20)	(653,850.00)	0.0000	0.2270	(25.00)	0.00	4.2866	(4.4784)	0.0000	1	(0.1918)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(15,000)	2,179.5000	(34,575,000.00)	(32,692,500.00)	0.0000	0.2270	(25.00)	0.00	215.0281	(223.9212)	0.0000	1	(8.8932)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(14,300)	2,179.5000	(32,961,500.00)	(31,166,850.00)	0.0000	0.2270	(25.00)	0.00	204.9934	(213.4716)	0.0000	1	(8.4781)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(3,000)	2,179.5000	(6,915,000.00)	(6,538,500.00)	0.0000	0.2270	(25.00)	0.00	43.0056	(44.7842)	0.0000	1	(1.7786)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(1,100)	2,179.5000	(2,535,500.00)	(2,397,450.00)	0.0000	0.2270	(25.00)	0.00	15.7687	(16.4209)	0.0000	1	(0.6522)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(4,100)	2,179.5000	(9,450,500.00)	(8,935,950.00)	0.0000	0.2270	(25.00)	0.00	58.7743	(61.2051)	0.0000	1	(2.4308)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(2,400)	2,179.5000	(5,532,000.00)	(5,230,800.00)	0.0000	0.2270	(25.00)	0.00	34.4045	(35.8274)	0.0000	1	(1.4229)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(2,300)	2,179.5000	(5,301,500.00)	(5,012,850.00)	0.0000	0.2270	(25.00)	0.00	32.9710	(34.3346)	0.0000	1	(1.3636)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(1,900)	2,179.5000	(4,379,500.00)	(4,141,050.00)	0.0000	0.2270	(25.00)	0.00	27.2369	(28.3634)	0.0000	1	(1.1265)	02/04/2025
3088.T	01/16/2025	SDB3262055918	0	(7,500)	2,179.5000	(17,287,500.00)	(16,346,250.00)	0.0000	0.2270	(25.00)	0.00	107.5140	(111.9606)	0.0000	1	(4.4466)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(200)	2,235.5000	(460,570.06)	(447,100.00)	0.0000	0.2270	(25.00)	0.00	2.8644	(3.0623)	0.0000	1	(0.1980)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(300)	2,235.5000	(689,255.20)	(670,650.00)	0.0000	0.2270	(25.00)	0.00	4.2866	(4.5935)	0.0000	1	(0.3069)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(15,000)	2,235.5000	(34,575,000.00)	(33,532,500.00)	0.0000	0.2270	(25.00)	0.00	215.0281	(229.6747)	0.0000	1	(14.6466)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(14,300)	2,235.5000	(32,961,500.00)	(31,967,650.00)	0.0000	0.2270	(25.00)	0.00	204.9934	(218.9565)	0.0000	1	(13.9631)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(3,000)	2,235.5000	(6,915,000.00)	(6,706,500.00)	0.0000	0.2270	(25.00)	0.00	43.0056	(45.9349)	0.0000	1	(2.9293)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(1,100)	2,235.5000	(2,535,500.00)	(2,459,050.00)	0.0000	0.2270	(25.00)	0.00	15.7687	(16.8428)	0.0000	1	(1.0741)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(4,100)	2,235.5000	(9,450,500.00)	(9,165,550.00)	0.0000	0.2270	(25.00)	0.00	58.7743	(62.7777)	0.0000	1	(4.0034)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(2,400)	2,235.5000	(5,532,000.00)	(5,365,200.00)	0.0000	0.2270	(25.00)	0.00	34.4045	(36.7479)	0.0000	1	(2.3435)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(2,300)	2,235.5000	(5,301,500.00)	(5,141,650.00)	0.0000	0.2270	(25.00)	0.00	32.9710	(35.2168)	0.0000	1	(2.2458)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(1,900)	2,235.5000	(4,379,500.00)	(4,247,450.00)	0.0000	0.2270	(25.00)	0.00	27.2369	(29.0921)	0.0000	1	(1.8552)	02/04/2025
3088.T	01/15/2025	SDB3262055918	0	(11,200)	2,235.5000	(25,816,000.00)	(25,037,600.00)	0.0000	0.2270	(25.00)	0.00	160.5543	(171.4904)	0.0000	1	(10.9361)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(200)	2,297.0000	(460,570.06)	(459,400.00)	0.0000	0.2270	(25.00)	0.00	2.8644	(3.1466)	0.0000	1	(0.2822)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(300)	2,297.0000	(689,255.20)	(689,100.00)	0.0000	0.2270	(25.00)	0.00	4.2866	(4.7199)	0.0000	1	(0.4333)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(15,000)	2,297.0000	(34,575,000.00)	(34,455,000.00)	0.0000	0.2270	(25.00)	0.00	215.0281	(235.9932)	0.0000	1	(20.9651)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(14,300)	2,297.0000	(32,961,500.00)	(32,847,100.00)	0.0000	0.2270	(25.00)	0.00	204.9934	(224.9801)	0.0000	1	(19.9867)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(3,000)	2,297.0000	(6,915,000.00)	(6,891,000.00)	0.0000	0.2270	(25.00)	0.00	43.0056	(47.1986)	0.0000	1	(4.1930)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(1,100)	2,297.0000	(2,535,500.00)	(2,526,700.00)	0.0000	0.2270	(25.00)	0.00	15.7687	(17.3062)	0.0000	1	(1.5374)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(4,100)	2,297.0000	(9,450,500.00)	(9,417,700.00)	0.0000	0.2270	(25.00)	0.00	58.7743	(64.5048)	0.0000	1	(5.7305)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(2,400)	2,297.0000	(5,532,000.00)	(5,512,800.00)	0.0000	0.2270	(25.00)	0.00	34.4045	(37.7589)	0.0000	1	(3.3544)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(2,300)	2,297.0000	(5,301,500.00)	(5,283,100.00)	0.0000	0.2270	(25.00)	0.00	32.9710	(36.1856)	0.0000	1	(3.2146)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(1,900)	2,297.0000	(4,379,500.00)	(4,364,300.00)	0.0000	0.2270	(25.00)	0.00	27.2369	(29.8925)	0.0000	1	(2.6556)	02/04/2025
3088.T	01/14/2025	SDB3262055918	0	(11,200)	2,297.0000	(25,816,000.00)	(25,726,400.00)	0.0000	0.2270	(25.00)	0.00	160.5543	(176.2082)	0.0000	1	(15.6539)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(300)	2,295.0000	(689,255.20)	(688,500.00)	0.0000	0.2270	(25.00)	0.00	17.1464	(18.8630)	0.0000	4	(1.7166)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(15,000)	2,295.0000	(34,575,000.00)	(34,425,000.00)	0.0000	0.2270	(25.00)	0.00	860.1123	(943.1507)	0.0000	4	(83.0384)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(14,300)	2,295.0000	(32,961,500.00)	(32,818,500.00)	0.0000	0.2270	(25.00)	0.00	819.9738	(899.1370)	0.0000	4	(79.1632)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(3,000)	2,295.0000	(6,915,000.00)	(6,885,000.00)	0.0000	0.2270	(25.00)	0.00	172.0225	(188.6301)	0.0000	4	(16.6077)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(1,100)	2,295.0000	(2,535,500.00)	(2,524,500.00)	0.0000	0.2270	(25.00)	0.00	63.0749	(69.1644)	0.0000	4	(6.0895)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(4,100)	2,295.0000	(9,450,500.00)	(9,409,500.00)	0.0000	0.2270	(25.00)	0.00	235.0974	(257.7945)	0.0000	4	(22.6972)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MATSUKIYOCOCOKARA CMN (Cont.)																	
3088.T	01/13/2025	SDB3262055918	0	(2,400)	2,295.0000	(5,532,000.00)	(5,508,000.00)	0.0000	0.2270	(25.00)	0.00	137.6180	(150.9041)	0.0000	4	(13.2861)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(2,300)	2,295.0000	(5,301,500.00)	(5,278,500.00)	0.0000	0.2270	(25.00)	0.00	131.8839	(144.6164)	0.0000	4	(12.7325)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(1,900)	2,295.0000	(4,379,500.00)	(4,360,500.00)	0.0000	0.2270	(25.00)	0.00	108.9476	(119.4658)	0.0000	4	(10.5182)	02/04/2025
3088.T	01/13/2025	SDB3262055918	0	(11,200)	2,295.0000	(25,816,000.00)	(25,704,000.00)	0.0000	0.2270	(25.00)	0.00	642.2172	(704.2192)	0.0000	4	(62.0020)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(15,000)	2,300.0000	(34,575,000.00)	(34,500,000.00)	0.0000	0.2320	(25.00)	0.00	219.7644	(236.3014)	0.0000	1	(16.5370)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(14,300)	2,300.0000	(32,961,500.00)	(32,890,000.00)	0.0000	0.2320	(25.00)	0.00	209.5087	(225.2740)	0.0000	1	(15.7653)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(3,000)	2,300.0000	(6,915,000.00)	(6,900,000.00)	0.0000	0.2320	(25.00)	0.00	43.9529	(47.2603)	0.0000	1	(3.3074)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(1,100)	2,300.0000	(2,535,500.00)	(2,530,000.00)	0.0000	0.2320	(25.00)	0.00	16.1161	(17.3288)	0.0000	1	(1.2127)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(4,100)	2,300.0000	(9,450,500.00)	(9,430,000.00)	0.0000	0.2320	(25.00)	0.00	60.0689	(64.5890)	0.0000	1	(4.5201)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(2,400)	2,300.0000	(5,532,000.00)	(5,520,000.00)	0.0000	0.2320	(25.00)	0.00	35.1623	(37.8082)	0.0000	1	(2.6459)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(2,300)	2,300.0000	(5,301,500.00)	(5,290,000.00)	0.0000	0.2320	(25.00)	0.00	33.6972	(36.2329)	0.0000	1	(2.5357)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(1,900)	2,300.0000	(4,379,500.00)	(4,370,000.00)	0.0000	0.2320	(25.00)	0.00	27.8368	(29.9315)	0.0000	1	(2.0947)	02/04/2025
3088.T	01/09/2025	SDB3262055918	0	(11,200)	2,300.0000	(25,816,000.00)	(25,760,000.00)	0.0000	0.2320	(25.00)	0.00	164.0907	(176.4384)	0.0000	1	(12.3476)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(15,000)	2,246.5000	(34,575,000.00)	(33,697,500.00)	0.0000	0.2310	(25.00)	0.00	218.8171	(230.8048)	0.0000	1	(11.9877)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(14,300)	2,246.5000	(32,961,500.00)	(32,124,950.00)	0.0000	0.2310	(25.00)	0.00	208.6057	(220.0339)	0.0000	1	(11.4282)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(3,000)	2,246.5000	(6,915,000.00)	(6,739,500.00)	0.0000	0.2310	(25.00)	0.00	43.7634	(46.1610)	0.0000	1	(2.3975)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(1,100)	2,246.5000	(2,535,500.00)	(2,471,150.00)	0.0000	0.2310	(25.00)	0.00	16.0466	(16.9257)	0.0000	1	(0.8791)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(4,100)	2,246.5000	(9,450,500.00)	(9,210,650.00)	0.0000	0.2310	(25.00)	0.00	59.8100	(63.0866)	0.0000	1	(3.2766)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(2,400)	2,246.5000	(5,532,000.00)	(5,391,600.00)	0.0000	0.2310	(25.00)	0.00	35.0107	(36.9288)	0.0000	1	(1.9180)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(2,300)	2,246.5000	(5,301,500.00)	(5,166,950.00)	0.0000	0.2310	(25.00)	0.00	33.5520	(35.3901)	0.0000	1	(1.8381)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(1,900)	2,246.5000	(4,379,500.00)	(4,268,350.00)	0.0000	0.2310	(25.00)	0.00	27.7168	(29.2353)	0.0000	1	(1.5184)	02/04/2025
3088.T	01/08/2025	SDB3262055918	0	(13,600)	2,246.5000	(31,348,000.00)	(30,552,400.00)	0.0000	0.2310	(25.00)	0.00	198.3942	(209.2630)	0.0000	1	(10.8688)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(15,000)	2,305.0000	(34,575,000.00)	(34,575,000.00)	0.0000	0.2270	(25.00)	0.00	215.0281	(236.8151)	0.0000	1	(21.7870)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(14,300)	2,305.0000	(32,961,500.00)	(32,961,500.00)	0.0000	0.2270	(25.00)	0.00	204.9934	(225.7637)	0.0000	1	(20.7703)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(3,000)	2,305.0000	(6,915,000.00)	(6,915,000.00)	0.0000	0.2270	(25.00)	0.00	43.0056	(47.3630)	0.0000	1	(4.3574)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(1,100)	2,305.0000	(2,535,500.00)	(2,535,500.00)	0.0000	0.2270	(25.00)	0.00	15.7687	(17.3664)	0.0000	1	(1.5977)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(4,100)	2,305.0000	(9,450,500.00)	(9,450,500.00)	0.0000	0.2270	(25.00)	0.00	58.7743	(64.7295)	0.0000	1	(5.9551)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(2,400)	2,305.0000	(5,532,000.00)	(5,532,000.00)	0.0000	0.2270	(25.00)	0.00	34.4045	(37.8904)	0.0000	1	(3.4859)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(2,300)	2,305.0000	(5,301,500.00)	(5,301,500.00)	0.0000	0.2270	(25.00)	0.00	32.9710	(36.3116)	0.0000	1	(3.3407)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(1,900)	2,305.0000	(4,379,500.00)	(4,379,500.00)	0.0000	0.2270	(25.00)	0.00	27.2369	(29.9966)	0.0000	1	(2.7597)	02/04/2025
3088.T	01/07/2025	SDB3262055918	0	(18,500)	2,305.0000	(42,642,500.00)	(42,642,500.00)	0.0000	0.2270	(25.00)	0.00	265.2013	(292.0719)	0.0000	1	(26.8706)	02/04/2025
TOTAL MATSUKIYOCOCOKARA CMN												8,601.4998	(9,298.8640)	0.0000		(697.3642)	
MEDLEY CMN																	
4480.T	01/17/2025	SDB3262867360	0	(200)	3,680.0000	(767,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0411)	0.0000	1	(0.2710)	02/04/2025
4480.T	01/17/2025	SDB3262867360	0	(100)	3,680.0000	(383,500.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5205)	0.0000	1	(0.1355)	02/04/2025
4480.T	01/17/2025	SDB3262867360	0	(100)	3,680.0000	(383,500.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5205)	0.0000	1	(0.1355)	02/04/2025
4480.T	01/17/2025	SDB3262867360	0	(200)	3,680.0000	(767,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0411)	0.0000	1	(0.2710)	02/04/2025
4480.T	01/17/2025	SDB3262867360	0	(100)	3,680.0000	(383,500.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5205)	0.0000	1	(0.1355)	02/04/2025
4480.T	01/16/2025	SDB3262867360	0	(200)	3,710.0000	(767,000.00)	(742,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0822)	0.0000	1	(0.3121)	02/04/2025
4480.T	01/16/2025	SDB3262867360	0	(100)	3,710.0000	(383,500.00)	(371,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5411)	0.0000	1	(0.1560)	02/04/2025
4480.T	01/16/2025	SDB3262867360	0	(100)	3,710.0000	(383,500.00)	(371,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5411)	0.0000	1	(0.1560)	02/04/2025
4480.T	01/16/2025	SDB3262867360	0	(200)	3,710.0000	(767,000.00)	(742,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0822)	0.0000	1	(0.3121)	02/04/2025
4480.T	01/16/2025	SDB3262867360	0	(100)	3,710.0000	(383,500.00)	(371,000.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5411)	0.0000	1	(0.1560)	02/04/2025
4480.T	01/15/2025	SDB3262867360	0	(200)	3,735.0000	(767,000.00)	(747,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.1164)	0.0000	1	(0.3463)	02/04/2025
4480.T	01/15/2025	SDB3262867360	0	(100)	3,735.0000	(383,500.00)	(373,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5582)	0.0000	1	(0.1732)	02/04/2025
4480.T	01/15/2025	SDB3262867360	0	(100)	3,735.0000	(383,500.00)	(373,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5582)	0.0000	1	(0.1732)	02/04/2025
4480.T	01/15/2025	SDB3262867360	0	(200)	3,735.0000	(767,000.00)	(747,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.1164)	0.0000	1	(0.3463)	02/04/2025
4480.T	01/15/2025	SDB3262867360	0	(100)	3,735.0000	(383,500.00)	(373,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5582)	0.0000	1	(0.1732)	02/04/2025
4480.T	01/14/2025	SDB3262867360	0	(200)	3,675.0000	(767,000.00)	(735,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0342)	0.0000	1	(0.2641)	02/04/2025
4480.T	01/14/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5171)	0.0000	1	(0.1321)	02/04/2025
4480.T	01/14/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.5171)	0.0000	1	(0.1321)	02/04/2025
4480.T	01/14/2025	SDB3262867360	0	(200)	3,675.0000	(767,000.00)	(735,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.0342)	0.0000	1	(0.2641)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MEDLEY CMN (Cont.)																	
4480.T	01/14/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2,5171)	0.0000	1	(0.1321)	02/04/2025
4480.T	01/13/2025	SDB3262867360	0	(200)	3,675.0000	(767,000.00)	(735,000.00)	0.0000	0.2270	(25.00)	0.00	19.0804	(20.1370)	0.0000	4	(1.0565)	02/04/2025
4480.T	01/13/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	9.5402	(10.0685)	0.0000	4	(0.5283)	02/04/2025
4480.T	01/13/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	9.5402	(10.0685)	0.0000	4	(0.5283)	02/04/2025
4480.T	01/13/2025	SDB3262867360	0	(200)	3,675.0000	(767,000.00)	(735,000.00)	0.0000	0.2270	(25.00)	0.00	19.0804	(20.1370)	0.0000	4	(1.0565)	02/04/2025
4480.T	01/13/2025	SDB3262867360	0	(100)	3,675.0000	(383,500.00)	(367,500.00)	0.0000	0.2270	(25.00)	0.00	9.5402	(10.0685)	0.0000	4	(0.5283)	02/04/2025
4480.T	01/09/2025	SDB3262867360	0	(200)	3,750.0000	(767,000.00)	(750,000.00)	0.0000	0.2320	(25.00)	0.00	4.8752	(5.1370)	0.0000	1	(0.2618)	02/04/2025
4480.T	01/09/2025	SDB3262867360	0	(100)	3,750.0000	(383,500.00)	(375,000.00)	0.0000	0.2320	(25.00)	0.00	2.4376	(2.5685)	0.0000	1	(0.1309)	02/04/2025
4480.T	01/09/2025	SDB3262867360	0	(100)	3,750.0000	(383,500.00)	(375,000.00)	0.0000	0.2320	(25.00)	0.00	2.4376	(2.5685)	0.0000	1	(0.1309)	02/04/2025
4480.T	01/09/2025	SDB3262867360	0	(200)	3,750.0000	(767,000.00)	(750,000.00)	0.0000	0.2320	(25.00)	0.00	4.8752	(5.1370)	0.0000	1	(0.2618)	02/04/2025
4480.T	01/09/2025	SDB3262867360	0	(100)	3,750.0000	(383,500.00)	(375,000.00)	0.0000	0.2320	(25.00)	0.00	2.4376	(2.5685)	0.0000	1	(0.1309)	02/04/2025
4480.T	01/08/2025	SDB3262867360	0	(200)	3,745.0000	(767,000.00)	(749,000.00)	0.0000	0.2310	(25.00)	0.00	4.8542	(5.1301)	0.0000	1	(0.2760)	02/04/2025
4480.T	01/08/2025	SDB3262867360	0	(100)	3,745.0000	(383,500.00)	(374,500.00)	0.0000	0.2310	(25.00)	0.00	2.4271	(2.5651)	0.0000	1	(0.1380)	02/04/2025
4480.T	01/08/2025	SDB3262867360	0	(100)	3,745.0000	(383,500.00)	(374,500.00)	0.0000	0.2310	(25.00)	0.00	2.4271	(2.5651)	0.0000	1	(0.1380)	02/04/2025
4480.T	01/08/2025	SDB3262867360	0	(200)	3,745.0000	(767,000.00)	(749,000.00)	0.0000	0.2310	(25.00)	0.00	4.8542	(5.1301)	0.0000	1	(0.2760)	02/04/2025
4480.T	01/08/2025	SDB3262867360	0	(100)	3,745.0000	(383,500.00)	(374,500.00)	0.0000	0.2310	(25.00)	0.00	2.4271	(2.5651)	0.0000	1	(0.1380)	02/04/2025
4480.T	01/07/2025	SDB3262867360	0	(200)	3,835.0000	(767,000.00)	(767,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.2534)	0.0000	1	(0.4833)	02/04/2025
4480.T	01/07/2025	SDB3262867360	0	(100)	3,835.0000	(383,500.00)	(383,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.6267)	0.0000	1	(0.2417)	02/04/2025
4480.T	01/07/2025	SDB3262867360	0	(100)	3,835.0000	(383,500.00)	(383,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.6267)	0.0000	1	(0.2417)	02/04/2025
4480.T	01/07/2025	SDB3262867360	0	(200)	3,835.0000	(767,000.00)	(767,000.00)	0.0000	0.2270	(25.00)	0.00	4.7701	(5.2534)	0.0000	1	(0.4833)	02/04/2025
4480.T	01/07/2025	SDB3262867360	0	(100)	3,835.0000	(383,500.00)	(383,500.00)	0.0000	0.2270	(25.00)	0.00	2.3851	(2.6267)	0.0000	1	(0.2417)	02/04/2025
TOTAL MEDLEY CMN												184.3112	(195.7603)	0.0000		(11.4491)	
MERCARI CMN																	
4385.T	01/17/2025	SDB3262179001	0	(4,700)	1,684.5000	(7,800,592.93)	(7,917,150.00)	0.0000	0.2270	(25.00)	0.00	48.5133	(54.2271)	0.0000	1	(5.7138)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(1,700)	1,684.5000	(2,904,361.20)	(2,863,650.00)	0.0000	0.2270	(25.00)	0.00	18.0627	(19.6140)	0.0000	1	(1.5513)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(2,200)	1,684.5000	(3,709,308.88)	(3,705,900.00)	0.0000	0.2270	(25.00)	0.00	23.0689	(25.3829)	0.0000	1	(2.3140)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(1,400)	1,684.5000	(2,413,993.08)	(2,358,300.00)	0.0000	0.2270	(25.00)	0.00	15.0131	(16.1527)	0.0000	1	(1.1397)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(1,900)	1,684.5000	(3,329,933.54)	(3,200,550.00)	0.0000	0.2270	(25.00)	0.00	20.7094	(21.9216)	0.0000	1	(1.2121)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(1,500)	1,684.5000	(2,689,500.00)	(2,526,750.00)	0.0000	0.2270	(25.00)	0.00	16.7265	(17.3065)	0.0000	1	(0.5800)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(200)	1,684.5000	(358,600.00)	(336,900.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3075)	0.0000	1	(0.0773)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(2,100)	1,684.5000	(3,765,300.00)	(3,537,450.00)	0.0000	0.2270	(25.00)	0.00	23.4171	(24.2291)	0.0000	1	(0.8120)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(2,800)	1,684.5000	(5,020,400.00)	(4,716,600.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(32.3055)	0.0000	1	(1.0827)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(2,200)	1,684.5000	(3,944,600.00)	(3,705,900.00)	0.0000	0.2270	(25.00)	0.00	24.5322	(25.3829)	0.0000	1	(0.8507)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(300)	1,684.5000	(537,900.00)	(505,350.00)	0.0000	0.2270	(25.00)	0.00	3.3453	(3.4613)	0.0000	1	(0.1160)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(700)	1,684.5000	(1,255,100.00)	(1,179,150.00)	0.0000	0.2270	(25.00)	0.00	7.8057	(8.0764)	0.0000	1	(0.2707)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(100)	1,684.5000	(179,300.00)	(168,450.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1538)	0.0000	1	(0.0387)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(600)	1,684.5000	(1,075,800.00)	(1,010,700.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9226)	0.0000	1	(0.2320)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(100)	1,684.5000	(179,300.00)	(168,450.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1538)	0.0000	1	(0.0387)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(4,400)	1,684.5000	(7,889,200.00)	(7,411,800.00)	0.0000	0.2270	(25.00)	0.00	49.0643	(50.7658)	0.0000	1	(1.7014)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(900)	1,684.5000	(1,613,700.00)	(1,516,050.00)	0.0000	0.2270	(25.00)	0.00	10.0359	(10.3839)	0.0000	1	(0.3480)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(200)	1,684.5000	(358,600.00)	(336,900.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3075)	0.0000	1	(0.0773)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(3,500)	1,684.5000	(6,275,500.00)	(5,895,750.00)	0.0000	0.2270	(25.00)	0.00	39.0285	(40.3818)	0.0000	1	(1.3534)	02/04/2025
4385.T	01/17/2025	SDB3262179001	0	(600)	1,684.5000	(1,075,800.00)	(1,010,700.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9226)	0.0000	1	(0.2320)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(4,700)	1,667.5000	(7,800,592.93)	(7,837,250.00)	0.0000	0.2270	(25.00)	0.00	48.5133	(53.6798)	0.0000	1	(5.1665)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(1,700)	1,667.5000	(2,904,361.20)	(2,834,750.00)	0.0000	0.2270	(25.00)	0.00	18.0627	(19.4161)	0.0000	1	(1.3534)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(2,200)	1,667.5000	(3,709,308.88)	(3,668,500.00)	0.0000	0.2270	(25.00)	0.00	23.0689	(25.1267)	0.0000	1	(2.0579)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(1,400)	1,667.5000	(2,413,993.08)	(2,334,500.00)	0.0000	0.2270	(25.00)	0.00	15.0131	(15.9897)	0.0000	1	(0.9767)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(1,900)	1,667.5000	(3,329,933.54)	(3,168,250.00)	0.0000	0.2270	(25.00)	0.00	20.7094	(21.7003)	0.0000	1	(0.9909)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(1,500)	1,667.5000	(2,689,500.00)	(2,501,250.00)	0.0000	0.2270	(25.00)	0.00	16.7265	(17.1318)	0.0000	1	(0.4054)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(200)	1,667.5000	(358,600.00)	(333,500.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.2842)	0.0000	1	(0.0540)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(2,100)	1,667.5000	(3,765,300.00)	(3,501,750.00)	0.0000	0.2270	(25.00)	0.00	23.4171	(23.9846)	0.0000	1	(0.5675)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(2,800)	1,667.5000	(5,020,400.00)	(4,669,000.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(31.9795)	0.0000	1	(0.7567)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MERCARI CMN (Cont.)																	
4385.T	01/16/2025	SDB3262179001	0	(2,200)	1,667.5000	(3,944,600.00)	(3,668,500.00)	0.0000	0.2270	(25.00)	0.00	24.5322	(25.1267)	0.0000	1	(0.5945)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(300)	1,667.5000	(537,900.00)	(500,250.00)	0.0000	0.2270	(25.00)	0.00	3.3453	(3.4264)	0.0000	1	(0.0811)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(700)	1,667.5000	(1,255,100.00)	(1,167,250.00)	0.0000	0.2270	(25.00)	0.00	7.8057	(7.9949)	0.0000	1	(0.1892)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(100)	1,667.5000	(179,300.00)	(166,750.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1421)	0.0000	1	(0.0270)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(600)	1,667.5000	(1,075,800.00)	(1,000,500.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.8527)	0.0000	1	(0.1621)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(100)	1,667.5000	(179,300.00)	(166,750.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1421)	0.0000	1	(0.0270)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(4,400)	1,667.5000	(7,889,200.00)	(7,337,000.00)	0.0000	0.2270	(25.00)	0.00	49.0643	(50.2534)	0.0000	1	(1.1891)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(900)	1,667.5000	(1,613,700.00)	(1,500,750.00)	0.0000	0.2270	(25.00)	0.00	10.0359	(10.2791)	0.0000	1	(0.2432)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(200)	1,667.5000	(358,600.00)	(333,500.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.2842)	0.0000	1	(0.0540)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(3,500)	1,667.5000	(6,275,500.00)	(5,836,250.00)	0.0000	0.2270	(25.00)	0.00	39.0285	(39.9743)	0.0000	1	(0.9459)	02/04/2025
4385.T	01/16/2025	SDB3262179001	0	(600)	1,667.5000	(1,075,800.00)	(1,000,500.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.8527)	0.0000	1	(0.1621)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(1,700)	1,703.0000	(2,904,361.20)	(2,895,100.00)	0.0000	0.2270	(25.00)	0.00	18.0627	(19.8295)	0.0000	1	(1.7667)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(2,200)	1,703.0000	(3,709,308.88)	(3,746,600.00)	0.0000	0.2270	(25.00)	0.00	23.0689	(25.6616)	0.0000	1	(2.5928)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(1,400)	1,703.0000	(2,413,993.08)	(2,384,200.00)	0.0000	0.2270	(25.00)	0.00	15.0131	(16.3301)	0.0000	1	(1.3171)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(1,900)	1,703.0000	(3,329,933.54)	(3,235,700.00)	0.0000	0.2270	(25.00)	0.00	20.7094	(22.1623)	0.0000	1	(1.4529)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(1,500)	1,703.0000	(2,689,500.00)	(2,554,500.00)	0.0000	0.2270	(25.00)	0.00	16.7265	(17.4966)	0.0000	1	(0.7701)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(200)	1,703.0000	(358,600.00)	(340,600.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3329)	0.0000	1	(0.1027)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(2,100)	1,703.0000	(3,765,300.00)	(3,576,300.00)	0.0000	0.2270	(25.00)	0.00	23.4171	(24.4952)	0.0000	1	(1.0781)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(2,800)	1,703.0000	(5,020,400.00)	(4,768,400.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(32.6603)	0.0000	1	(1.4375)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(2,200)	1,703.0000	(3,944,600.00)	(3,746,600.00)	0.0000	0.2270	(25.00)	0.00	24.5322	(25.6616)	0.0000	1	(1.1295)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(300)	1,703.0000	(537,900.00)	(510,900.00)	0.0000	0.2270	(25.00)	0.00	3.3453	(3.4993)	0.0000	1	(0.1540)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(700)	1,703.0000	(1,255,100.00)	(1,192,100.00)	0.0000	0.2270	(25.00)	0.00	7.8057	(8.1651)	0.0000	1	(0.3594)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(100)	1,703.0000	(179,300.00)	(170,300.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1664)	0.0000	1	(0.0513)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(600)	1,703.0000	(1,075,800.00)	(1,021,800.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9986)	0.0000	1	(0.3080)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(100)	1,703.0000	(179,300.00)	(170,300.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1664)	0.0000	1	(0.0513)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(4,400)	1,703.0000	(7,889,200.00)	(7,493,200.00)	0.0000	0.2270	(25.00)	0.00	49.0643	(51.3233)	0.0000	1	(2.2589)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(900)	1,703.0000	(1,613,700.00)	(1,532,700.00)	0.0000	0.2270	(25.00)	0.00	10.0359	(10.4979)	0.0000	1	(0.4621)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(200)	1,703.0000	(358,600.00)	(340,600.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3329)	0.0000	1	(0.1027)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(3,500)	1,703.0000	(6,275,500.00)	(5,960,500.00)	0.0000	0.2270	(25.00)	0.00	39.0285	(40.8253)	0.0000	1	(1.7969)	02/04/2025
4385.T	01/15/2025	SDB3262179001	0	(600)	1,703.0000	(1,075,800.00)	(1,021,800.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9986)	0.0000	1	(0.3080)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(2,200)	1,701.0000	(3,709,308.88)	(3,742,200.00)	0.0000	0.2270	(25.00)	0.00	23.0689	(25.6315)	0.0000	1	(2.5627)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(1,400)	1,701.0000	(2,413,993.08)	(2,381,400.00)	0.0000	0.2270	(25.00)	0.00	15.0131	(16.3110)	0.0000	1	(1.2979)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(1,900)	1,701.0000	(3,329,933.54)	(3,231,900.00)	0.0000	0.2270	(25.00)	0.00	20.7094	(22.1363)	0.0000	1	(1.4269)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(1,500)	1,701.0000	(2,689,500.00)	(2,551,500.00)	0.0000	0.2270	(25.00)	0.00	16.7265	(17.4760)	0.0000	1	(0.7495)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(200)	1,701.0000	(358,600.00)	(340,200.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3301)	0.0000	1	(0.0999)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(2,100)	1,701.0000	(3,765,300.00)	(3,572,100.00)	0.0000	0.2270	(25.00)	0.00	23.4171	(24.4664)	0.0000	1	(1.0494)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(2,800)	1,701.0000	(5,020,400.00)	(4,762,800.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(32.6219)	0.0000	1	(1.3992)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(2,200)	1,701.0000	(3,944,600.00)	(3,742,200.00)	0.0000	0.2270	(25.00)	0.00	24.5322	(25.6315)	0.0000	1	(1.0993)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(300)	1,701.0000	(537,900.00)	(510,300.00)	0.0000	0.2270	(25.00)	0.00	3.3453	(3.4952)	0.0000	1	(0.1499)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(700)	1,701.0000	(1,255,100.00)	(1,190,700.00)	0.0000	0.2270	(25.00)	0.00	7.8057	(8.1555)	0.0000	1	(0.3498)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(100)	1,701.0000	(179,300.00)	(170,100.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1651)	0.0000	1	(0.0500)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(600)	1,701.0000	(1,075,800.00)	(1,020,600.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9904)	0.0000	1	(0.2998)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(100)	1,701.0000	(179,300.00)	(170,100.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.1651)	0.0000	1	(0.0500)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(4,400)	1,701.0000	(7,889,200.00)	(7,484,400.00)	0.0000	0.2270	(25.00)	0.00	49.0643	(51.2630)	0.0000	1	(2.1987)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(900)	1,701.0000	(1,613,700.00)	(1,530,900.00)	0.0000	0.2270	(25.00)	0.00	10.0359	(10.4856)	0.0000	1	(0.4497)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(200)	1,701.0000	(358,600.00)	(340,200.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.3301)	0.0000	1	(0.0999)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(3,500)	1,701.0000	(6,275,500.00)	(5,953,500.00)	0.0000	0.2270	(25.00)	0.00	39.0285	(40.7774)	0.0000	1	(1.7489)	02/04/2025
4385.T	01/14/2025	SDB3262179001	0	(600)	1,701.0000	(1,075,800.00)	(1,020,600.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(6.9904)	0.0000	1	(0.2998)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(1,400)	1,697.5000	(2,413,993.08)	(2,376,500.00)	0.0000	0.2270	(25.00)	0.00	60.0522	(65.1096)	0.0000	4	(5.0574)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(1,900)	1,697.5000	(3,329,933.54)	(3,225,250.00)	0.0000	0.2270	(25.00)	0.00	82.8378	(88.3630)	0.0000	4	(5.5252)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(1,500)	1,697.5000	(2,689,500.00)	(2,546,250.00)	0.0000	0.2270	(25.00)	0.00	66.9059	(69.				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MERCARI CMN (Cont.)																	
4385.T	01/13/2025	SDB3262179001	0	(2,800)	1,697.5000	(5,020,400.00)	(4,753,000.00)	0.0000	0.2270	(25.00)	0.00	124.8910	(130.2192)	0.0000	4	(5.3281)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(2,200)	1,697.5000	(3,944,600.00)	(3,734,500.00)	0.0000	0.2270	(25.00)	0.00	98.1287	(102.3151)	0.0000	4	(4.1864)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(300)	1,697.5000	(537,900.00)	(509,250.00)	0.0000	0.2270	(25.00)	0.00	13.3812	(13.9521)	0.0000	4	(0.5709)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(700)	1,697.5000	(1,255,100.00)	(1,188,250.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(32.5548)	0.0000	4	(1.3320)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(100)	1,697.5000	(179,300.00)	(169,750.00)	0.0000	0.2270	(25.00)	0.00	4.4604	(4.6507)	0.0000	4	(0.1903)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(600)	1,697.5000	(1,075,800.00)	(1,018,500.00)	0.0000	0.2270	(25.00)	0.00	26.7624	(27.9041)	0.0000	4	(1.1417)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(100)	1,697.5000	(179,300.00)	(169,750.00)	0.0000	0.2270	(25.00)	0.00	4.4604	(4.6507)	0.0000	4	(0.1903)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(4,400)	1,697.5000	(7,889,200.00)	(7,469,000.00)	0.0000	0.2270	(25.00)	0.00	196.2574	(204.6301)	0.0000	4	(8.3728)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(900)	1,697.5000	(1,613,700.00)	(1,527,750.00)	0.0000	0.2270	(25.00)	0.00	40.1436	(41.8562)	0.0000	4	(1.7126)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(200)	1,697.5000	(358,600.00)	(339,500.00)	0.0000	0.2270	(25.00)	0.00	8.9208	(9.3014)	0.0000	4	(0.3806)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(3,500)	1,697.5000	(6,275,500.00)	(5,941,250.00)	0.0000	0.2270	(25.00)	0.00	156.1138	(162.7740)	0.0000	4	(6.6602)	02/04/2025
4385.T	01/13/2025	SDB3262179001	0	(600)	1,697.5000	(1,075,800.00)	(1,018,500.00)	0.0000	0.2270	(25.00)	0.00	26.7624	(27.9041)	0.0000	4	(1.1417)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(1,400)	1,720.5000	(2,413,993.08)	(2,408,700.00)	0.0000	0.2320	(25.00)	0.00	15.3437	(16.4979)	0.0000	1	(1.1542)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(1,900)	1,720.5000	(3,329,933.54)	(3,268,950.00)	0.0000	0.2320	(25.00)	0.00	21.1656	(22.3901)	0.0000	1	(1.2245)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(1,500)	1,720.5000	(2,689,500.00)	(2,580,750.00)	0.0000	0.2320	(25.00)	0.00	17.0949	(17.6764)	0.0000	1	(0.5815)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(200)	1,720.5000	(358,600.00)	(344,100.00)	0.0000	0.2320	(25.00)	0.00	2.2793	(2.3568)	0.0000	1	(0.0775)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(2,100)	1,720.5000	(3,765,300.00)	(3,613,050.00)	0.0000	0.2320	(25.00)	0.00	23.9329	(24.7469)	0.0000	1	(0.8141)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(2,800)	1,720.5000	(5,020,400.00)	(4,817,400.00)	0.0000	0.2320	(25.00)	0.00	31.9105	(32.9959)	0.0000	1	(1.0854)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(2,200)	1,720.5000	(3,944,600.00)	(3,785,100.00)	0.0000	0.2320	(25.00)	0.00	25.0725	(25.9253)	0.0000	1	(0.8528)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(300)	1,720.5000	(537,900.00)	(516,150.00)	0.0000	0.2320	(25.00)	0.00	3.4190	(3.5353)	0.0000	1	(0.1163)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(700)	1,720.5000	(1,255,100.00)	(1,204,350.00)	0.0000	0.2320	(25.00)	0.00	7.9776	(8.2490)	0.0000	1	(0.2714)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(100)	1,720.5000	(179,300.00)	(172,050.00)	0.0000	0.2320	(25.00)	0.00	1.1397	(1.1784)	0.0000	1	(0.0388)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(600)	1,720.5000	(1,075,800.00)	(1,032,300.00)	0.0000	0.2320	(25.00)	0.00	6.8380	(7.0705)	0.0000	1	(0.2326)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(100)	1,720.5000	(179,300.00)	(172,050.00)	0.0000	0.2320	(25.00)	0.00	1.1397	(1.1784)	0.0000	1	(0.0388)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(4,400)	1,720.5000	(7,889,200.00)	(7,570,200.00)	0.0000	0.2320	(25.00)	0.00	50.1451	(51.8507)	0.0000	1	(1.7056)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(900)	1,720.5000	(1,613,700.00)	(1,548,450.00)	0.0000	0.2320	(25.00)	0.00	10.2569	(10.6058)	0.0000	1	(0.3489)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(200)	1,720.5000	(358,600.00)	(344,100.00)	0.0000	0.2320	(25.00)	0.00	2.2793	(2.3568)	0.0000	1	(0.0775)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(3,500)	1,720.5000	(6,275,500.00)	(6,021,750.00)	0.0000	0.2320	(25.00)	0.00	39.8881	(41.2449)	0.0000	1	(1.3568)	02/04/2025
4385.T	01/09/2025	SDB3262179001	0	(600)	1,720.5000	(1,075,800.00)	(1,032,300.00)	0.0000	0.2320	(25.00)	0.00	6.8380	(7.0705)	0.0000	1	(0.2326)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(1,900)	1,720.0000	(3,329,933.54)	(3,268,000.00)	0.0000	0.2310	(25.00)	0.00	21.0744	(22.3836)	0.0000	1	(1.3092)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(1,500)	1,720.0000	(2,689,500.00)	(2,580,000.00)	0.0000	0.2310	(25.00)	0.00	17.0212	(17.6712)	0.0000	1	(0.6500)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(200)	1,720.0000	(358,600.00)	(344,000.00)	0.0000	0.2310	(25.00)	0.00	2.2695	(2.3562)	0.0000	1	(0.0867)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(2,100)	1,720.0000	(3,765,300.00)	(3,612,000.00)	0.0000	0.2310	(25.00)	0.00	23.8297	(24.7397)	0.0000	1	(0.9100)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(2,800)	1,720.0000	(5,020,400.00)	(4,816,000.00)	0.0000	0.2310	(25.00)	0.00	31.7729	(32.9863)	0.0000	1	(1.2134)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(2,200)	1,720.0000	(3,944,600.00)	(3,784,000.00)	0.0000	0.2310	(25.00)	0.00	24.9645	(25.9178)	0.0000	1	(0.9534)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(300)	1,720.0000	(537,900.00)	(516,000.00)	0.0000	0.2310	(25.00)	0.00	3.4042	(3.5342)	0.0000	1	(0.1300)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(700)	1,720.0000	(1,255,100.00)	(1,204,000.00)	0.0000	0.2310	(25.00)	0.00	7.9432	(8.2466)	0.0000	1	(0.3033)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(100)	1,720.0000	(179,300.00)	(172,000.00)	0.0000	0.2310	(25.00)	0.00	1.1347	(1.1781)	0.0000	1	(0.0433)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(600)	1,720.0000	(1,075,800.00)	(1,032,000.00)	0.0000	0.2310	(25.00)	0.00	6.8085	(7.0685)	0.0000	1	(0.2600)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(100)	1,720.0000	(179,300.00)	(172,000.00)	0.0000	0.2310	(25.00)	0.00	1.1347	(1.1781)	0.0000	1	(0.0433)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(4,400)	1,720.0000	(7,889,200.00)	(7,568,000.00)	0.0000	0.2310	(25.00)	0.00	49.9289	(51.8356)	0.0000	1	(1.9067)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(900)	1,720.0000	(1,613,700.00)	(1,548,000.00)	0.0000	0.2310	(25.00)	0.00	10.2127	(10.6027)	0.0000	1	(0.3900)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(200)	1,720.0000	(358,600.00)	(344,000.00)	0.0000	0.2310	(25.00)	0.00	2.2695	(2.3562)	0.0000	1	(0.0867)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(3,500)	1,720.0000	(6,275,500.00)	(6,020,000.00)	0.0000	0.2310	(25.00)	0.00	39.7162	(41.2329)	0.0000	1	(1.5167)	02/04/2025
4385.T	01/08/2025	SDB3262179001	0	(600)	1,720.0000	(1,075,800.00)	(1,032,000.00)	0.0000	0.2310	(25.00)	0.00	6.8085	(7.0685)	0.0000	1	(0.2600)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(1,500)	1,793.0000	(2,689,500.00)	(2,689,500.00)	0.0000	0.2270	(25.00)	0.00	16.7265	(18.4212)	0.0000	1	(1.6948)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(200)	1,793.0000	(358,600.00)	(358,600.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.4562)	0.0000	1	(0.2260)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(2,100)	1,793.0000	(3,765,300.00)	(3,765,300.00)	0.0000	0.2270	(25.00)	0.00	23.4171	(25.7897)	0.0000	1	(2.3727)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(2,800)	1,793.0000	(5,020,400.00)	(5,020,400.00)	0.0000	0.2270	(25.00)	0.00	31.2228	(34.3863)	0.0000	1	(3.1635)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(2,200)	1,793.0000	(3,944,600.00)	(3,944,600.00)	0.0000	0.2270	(25.00)	0.00	24.5322	(27.0178)	0.0000	1	(2.4856)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(300)	1,793.0000	(537,900.00)	(537,900.00)	0.0000	0.2270	(25.00)	0.00	3.3453	(3.6842)	0.0000	1	(0.3390)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MERCARI CMN (Cont.)																	
4385.T	01/07/2025	SDB3262179001	0	(600)	1,793.0000	(1,075,800.00)	(1,075,800.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(7.3685)	0.0000	1	(0.6779)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(100)	1,793.0000	(179,300.00)	(179,300.00)	0.0000	0.2270	(25.00)	0.00	1.1151	(1.2281)	0.0000	1	(0.1130)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(4,400)	1,793.0000	(7,889,200.00)	(7,889,200.00)	0.0000	0.2270	(25.00)	0.00	49.0643	(54.0356)	0.0000	1	(4.9713)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(900)	1,793.0000	(1,613,700.00)	(1,613,700.00)	0.0000	0.2270	(25.00)	0.00	10.0359	(11.0527)	0.0000	1	(1.0169)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(200)	1,793.0000	(358,600.00)	(358,600.00)	0.0000	0.2270	(25.00)	0.00	2.2302	(2.4562)	0.0000	1	(0.2260)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(3,500)	1,793.0000	(6,275,500.00)	(6,275,500.00)	0.0000	0.2270	(25.00)	0.00	39.0285	(42.9829)	0.0000	1	(3.9544)	02/04/2025
4385.T	01/07/2025	SDB3262179001	0	(600)	1,793.0000	(1,075,800.00)	(1,075,800.00)	0.0000	0.2270	(25.00)	0.00	6.6906	(7.3685)	0.0000	1	(0.6779)	02/04/2025
TOTAL MERCARI CMN												3,073.5337	(3,234.2771)	0.0000		(160.7434)	
MITSUBISHI CORP. CMN																	
8058.T	01/17/2025	SDB3265670275	0	(15,800)	2,500.6855	(39,510,831.63)	(39,510,831.63)	0.0000	0.2270	(25.00)	0.00	245.7249	(270.6221)	0.0000	1	(24.8972)	02/04/2025
MITSUBISHI MOTORS CMN																	
7211.T	01/17/2025	SDB3260962543	0	(11,800)	478.0000	(5,678,990.84)	(5,640,400.00)	0.0000	0.2270	(25.00)	0.00	35.3187	(38.6329)	0.0000	1	(3.3142)	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(1,100)	478.0000	(585,860.00)	(525,800.00)	0.0000	0.2270	(25.00)	0.00	3.6436	(3.6014)	0.0000	1	0.0422	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(400)	478.0000	(213,040.00)	(191,200.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3096)	0.0000	1	0.0153	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(2,200)	478.0000	(1,171,720.00)	(1,051,600.00)	0.0000	0.2270	(25.00)	0.00	7.2871	(7.2027)	0.0000	1	0.0844	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(700)	478.0000	(372,820.00)	(334,600.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.2918)	0.0000	1	0.0269	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(100)	478.0000	(53,260.00)	(47,800.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3274)	0.0000	1	0.0038	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(1,200)	478.0000	(639,120.00)	(573,600.00)	0.0000	0.2270	(25.00)	0.00	3.9748	(3.9288)	0.0000	1	0.0460	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(200)	478.0000	(106,520.00)	(95,600.00)	0.0000	0.2270	(25.00)	0.00	0.6625	(0.6548)	0.0000	1	0.0077	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(2,400)	478.0000	(1,278,240.00)	(1,147,200.00)	0.0000	0.2270	(25.00)	0.00	7.9496	(7.8575)	0.0000	1	0.0921	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(100)	478.0000	(53,260.00)	(47,800.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3274)	0.0000	1	0.0038	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(700)	478.0000	(372,820.00)	(334,600.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.2918)	0.0000	1	0.0269	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(400)	478.0000	(213,040.00)	(191,200.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3096)	0.0000	1	0.0153	02/04/2025
7211.T	01/17/2025	SDB3260962543	0	(1,000)	478.0000	(532,600.00)	(478,000.00)	0.0000	0.2270	(25.00)	0.00	3.3123	(3.2740)	0.0000	1	0.0384	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(11,800)	481.4000	(5,678,990.84)	(5,680,520.00)	0.0000	0.2270	(25.00)	0.00	35.3187	(38.9077)	0.0000	1	(3.5890)	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(1,100)	481.4000	(585,860.00)	(529,540.00)	0.0000	0.2270	(25.00)	0.00	3.6436	(3.6270)	0.0000	1	0.0166	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(400)	481.4000	(213,040.00)	(192,560.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3189)	0.0000	1	0.0060	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(2,200)	481.4000	(1,171,720.00)	(1,059,080.00)	0.0000	0.2270	(25.00)	0.00	7.2871	(7.2540)	0.0000	1	0.0332	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(5,600)	481.4000	(2,982,560.00)	(2,695,840.00)	0.0000	0.2270	(25.00)	0.00	18.5491	(18.4647)	0.0000	1	0.0844	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(700)	481.4000	(372,820.00)	(336,980.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3081)	0.0000	1	0.0106	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(100)	481.4000	(53,260.00)	(48,140.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3297)	0.0000	1	0.0015	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(1,200)	481.4000	(639,120.00)	(577,680.00)	0.0000	0.2270	(25.00)	0.00	3.9748	(3.9567)	0.0000	1	0.0181	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(200)	481.4000	(106,520.00)	(96,280.00)	0.0000	0.2270	(25.00)	0.00	0.6625	(0.6595)	0.0000	1	0.0030	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(2,400)	481.4000	(1,278,240.00)	(1,155,360.00)	0.0000	0.2270	(25.00)	0.00	7.9496	(7.9134)	0.0000	1	0.0362	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(100)	481.4000	(53,260.00)	(48,140.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3297)	0.0000	1	0.0015	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(700)	481.4000	(372,820.00)	(336,980.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3081)	0.0000	1	0.0106	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(400)	481.4000	(213,040.00)	(192,560.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3189)	0.0000	1	0.0060	02/04/2025
7211.T	01/16/2025	SDB3260962543	0	(1,000)	481.4000	(532,600.00)	(481,400.00)	0.0000	0.2270	(25.00)	0.00	3.3123	(3.2973)	0.0000	1	0.0151	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(1,100)	490.5000	(585,860.00)	(539,550.00)	0.0000	0.2270	(25.00)	0.00	3.6436	(3.6955)	0.0000	1	(0.0520)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(400)	490.5000	(213,040.00)	(196,200.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3438)	0.0000	1	(0.0189)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(2,200)	490.5000	(1,171,720.00)	(1,079,100.00)	0.0000	0.2270	(25.00)	0.00	7.2871	(7.3911)	0.0000	1	(0.1040)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(5,600)	490.5000	(2,982,560.00)	(2,746,800.00)	0.0000	0.2270	(25.00)	0.00	18.5491	(18.8137)	0.0000	1	(0.2646)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(700)	490.5000	(372,820.00)	(343,350.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3517)	0.0000	1	(0.0331)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(100)	490.5000	(53,260.00)	(49,050.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3360)	0.0000	1	(0.0047)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(1,200)	490.5000	(639,120.00)	(588,600.00)	0.0000	0.2270	(25.00)	0.00	3.9748	(4.0315)	0.0000	1	(0.0567)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(200)	490.5000	(106,520.00)	(98,100.00)	0.0000	0.2270	(25.00)	0.00	0.6625	(0.6719)	0.0000	1	(0.0095)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(2,400)	490.5000	(1,278,240.00)	(1,177,200.00)	0.0000	0.2270	(25.00)	0.00	7.9496	(8.0630)	0.0000	1	(0.1134)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(100)	490.5000	(53,260.00)	(49,050.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3360)	0.0000	1	(0.0047)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(700)	490.5000	(372,820.00)	(343,350.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3517)	0.0000	1	(0.0331)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(400)	490.5000	(213,040.00)	(196,200.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3438)	0.0000	1	(0.0189)	02/04/2025
7211.T	01/15/2025	SDB3260962543	0	(1,000)	490.5000	(532,600.00)	(490,500.00)	0.0000	0.2270	(25.00)	0.00	3.3123	(3.3596)	0.0000	1	(0.0473)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MITSUBISHI MOTORS CMN (Cont.)																	
7211.T	01/14/2025	SDB3260962543	0	(1,100)	484.6000	(585,860.00)	(533,060.00)	0.0000	0.2270	(25.00)	0.00	3.6436	(3.6511)	0.0000	1	(0.0075)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(400)	484.6000	(213,040.00)	(193,840.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3277)	0.0000	1	(0.0027)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(2,200)	484.6000	(1,171,720.00)	(1,066,120.00)	0.0000	0.2270	(25.00)	0.00	7.2871	(7.3022)	0.0000	1	(0.0151)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(5,600)	484.6000	(2,982,560.00)	(2,713,760.00)	0.0000	0.2270	(25.00)	0.00	18.5491	(18.5874)	0.0000	1	(0.0383)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(700)	484.6000	(372,820.00)	(339,220.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3234)	0.0000	1	(0.0048)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(100)	484.6000	(53,260.00)	(48,460.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3319)	0.0000	1	(0.0007)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(1,200)	484.6000	(639,120.00)	(581,520.00)	0.0000	0.2270	(25.00)	0.00	3.9748	(3.9830)	0.0000	1	(0.0082)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(200)	484.6000	(106,520.00)	(96,920.00)	0.0000	0.2270	(25.00)	0.00	0.6625	(0.6638)	0.0000	1	(0.0014)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(2,400)	484.6000	(1,278,240.00)	(1,163,040.00)	0.0000	0.2270	(25.00)	0.00	7.9496	(7.9660)	0.0000	1	(0.0164)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(100)	484.6000	(53,260.00)	(48,460.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3319)	0.0000	1	(0.0007)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(700)	484.6000	(372,820.00)	(339,220.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.3234)	0.0000	1	(0.0048)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(400)	484.6000	(213,040.00)	(193,840.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3277)	0.0000	1	(0.0027)	02/04/2025
7211.T	01/14/2025	SDB3260962543	0	(1,000)	484.6000	(532,600.00)	(484,600.00)	0.0000	0.2270	(25.00)	0.00	3.3123	(3.3192)	0.0000	1	(0.0068)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(1,100)	502.9000	(585,860.00)	(553,190.00)	0.0000	0.2270	(25.00)	0.00	14.5743	(15.1559)	0.0000	4	(0.5816)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(400)	502.9000	(213,040.00)	(201,160.00)	0.0000	0.2270	(25.00)	0.00	5.2997	(5.5112)	0.0000	4	(0.2115)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(2,200)	502.9000	(1,171,720.00)	(1,106,380.00)	0.0000	0.2270	(25.00)	0.00	29.1485	(30.3118)	0.0000	4	(1.1632)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(6,800)	502.9000	(3,621,680.00)	(3,419,720.00)	0.0000	0.2270	(25.00)	0.00	90.0955	(93.6910)	0.0000	4	(3.5955)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(700)	502.9000	(372,820.00)	(352,030.00)	0.0000	0.2270	(25.00)	0.00	9.2745	(9.6447)	0.0000	4	(0.3701)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(100)	502.9000	(53,260.00)	(50,290.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3778)	0.0000	4	(0.0529)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(1,200)	502.9000	(639,120.00)	(603,480.00)	0.0000	0.2270	(25.00)	0.00	15.8992	(16.5337)	0.0000	4	(0.6345)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(200)	502.9000	(106,520.00)	(100,580.00)	0.0000	0.2270	(25.00)	0.00	2.6499	(2.7556)	0.0000	4	(0.1057)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(2,400)	502.9000	(1,278,240.00)	(1,206,960.00)	0.0000	0.2270	(25.00)	0.00	31.7984	(33.0674)	0.0000	4	(1.2690)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(100)	502.9000	(53,260.00)	(50,290.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.3778)	0.0000	4	(0.0529)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(700)	502.9000	(372,820.00)	(352,030.00)	0.0000	0.2270	(25.00)	0.00	9.2745	(9.6447)	0.0000	4	(0.3701)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(400)	502.9000	(213,040.00)	(201,160.00)	0.0000	0.2270	(25.00)	0.00	5.2997	(5.5112)	0.0000	4	(0.2115)	02/04/2025
7211.T	01/13/2025	SDB3260962543	0	(1,000)	502.9000	(532,600.00)	(502,900.00)	0.0000	0.2270	(25.00)	0.00	13.2493	(13.7781)	0.0000	4	(0.5287)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(1,100)	509.4000	(585,860.00)	(560,340.00)	0.0000	0.2320	(25.00)	0.00	3.7238	(3.8379)	0.0000	1	(0.1141)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(400)	509.4000	(213,040.00)	(203,760.00)	0.0000	0.2320	(25.00)	0.00	1.3541	(1.3956)	0.0000	1	(0.0415)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(2,200)	509.4000	(1,171,720.00)	(1,120,680.00)	0.0000	0.2320	(25.00)	0.00	7.4476	(7.6759)	0.0000	1	(0.2282)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(6,800)	509.4000	(3,621,680.00)	(3,463,920.00)	0.0000	0.2320	(25.00)	0.00	23.0200	(23.7255)	0.0000	1	(0.7055)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(700)	509.4000	(372,820.00)	(356,580.00)	0.0000	0.2320	(25.00)	0.00	2.3697	(2.4423)	0.0000	1	(0.0726)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(100)	509.4000	(53,260.00)	(50,940.00)	0.0000	0.2320	(25.00)	0.00	0.3385	(0.3489)	0.0000	1	(0.0104)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(1,200)	509.4000	(639,120.00)	(611,280.00)	0.0000	0.2320	(25.00)	0.00	4.0624	(4.1868)	0.0000	1	(0.1245)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(200)	509.4000	(106,520.00)	(101,880.00)	0.0000	0.2320	(25.00)	0.00	0.6771	(0.6978)	0.0000	1	(0.0207)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(2,400)	509.4000	(1,278,240.00)	(1,222,560.00)	0.0000	0.2320	(25.00)	0.00	8.1247	(8.3737)	0.0000	1	(0.2490)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(100)	509.4000	(53,260.00)	(50,940.00)	0.0000	0.2320	(25.00)	0.00	0.3385	(0.3489)	0.0000	1	(0.0104)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(700)	509.4000	(372,820.00)	(356,580.00)	0.0000	0.2320	(25.00)	0.00	2.3697	(2.4423)	0.0000	1	(0.0726)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(400)	509.4000	(213,040.00)	(203,760.00)	0.0000	0.2320	(25.00)	0.00	1.3541	(1.3956)	0.0000	1	(0.0415)	02/04/2025
7211.T	01/09/2025	SDB3260962543	0	(1,000)	509.4000	(532,600.00)	(509,400.00)	0.0000	0.2320	(25.00)	0.00	3.3853	(3.4890)	0.0000	1	(0.1037)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(1,100)	509.7000	(585,860.00)	(560,670.00)	0.0000	0.2310	(25.00)	0.00	3.7078	(3.8402)	0.0000	1	(0.1324)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(400)	509.7000	(213,040.00)	(203,880.00)	0.0000	0.2310	(25.00)	0.00	1.3483	(1.3964)	0.0000	1	(0.0482)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(2,200)	509.7000	(1,171,720.00)	(1,121,340.00)	0.0000	0.2310	(25.00)	0.00	7.4155	(7.6804)	0.0000	1	(0.2649)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(8,000)	509.7000	(4,260,800.00)	(4,077,600.00)	0.0000	0.2310	(25.00)	0.00	26.9656	(27.9288)	0.0000	1	(0.9632)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(700)	509.7000	(372,820.00)	(356,790.00)	0.0000	0.2310	(25.00)	0.00	2.3595	(2.4438)	0.0000	1	(0.0843)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(100)	509.7000	(53,260.00)	(50,970.00)	0.0000	0.2310	(25.00)	0.00	0.3371	(0.3491)	0.0000	1	(0.0120)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(1,200)	509.7000	(639,120.00)	(611,640.00)	0.0000	0.2310	(25.00)	0.00	4.0448	(4.1893)	0.0000	1	(0.1445)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(200)	509.7000	(106,520.00)	(101,940.00)	0.0000	0.2310	(25.00)	0.00	0.6741	(0.6982)	0.0000	1	(0.0241)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(2,400)	509.7000	(1,278,240.00)	(1,223,280.00)	0.0000	0.2310	(25.00)	0.00	8.0897	(8.3786)	0.0000	1	(0.2889)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(100)	509.7000	(53,260.00)	(50,970.00)	0.0000	0.2310	(25.00)	0.00	0.3371	(0.3491)	0.0000	1	(0.0120)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(700)	509.7000	(372,820.00)	(356,790.00)	0.0000	0.2310	(25.00)	0.00	2.3595	(2.4438)	0.0000	1	(0.0843)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(400)	509.7000	(213,040.00)	(203,880.00)	0.0000	0.2310	(25.00)	0.00	1.3483	(1.3964)	0.0000	1	(0.0482)	02/04/2025
7211.T	01/08/2025	SDB3260962543	0	(1,000)	509.7000	(532,600.00)	(509,700.00)	0.0000	0.2310	(25.00)	0.00	3.3707	(3.4911)	0.0000	1	(0.1204)	02/04/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MITSUBISHI MOTORS CMN (Cont.)																	
7211.T	01/07/2025	SDB3260962543	0	(400)	532.6000	(213,040.00)	(213,040.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.4592)	0.0000	1	(0.1342)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(2,200)	532.6000	(1,171,720.00)	(1,171,720.00)	0.0000	0.2270	(25.00)	0.00	7.2871	(8.0255)	0.0000	1	(0.7383)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(8,000)	532.6000	(4,260,800.00)	(4,260,800.00)	0.0000	0.2270	(25.00)	0.00	26.4987	(29.1836)	0.0000	1	(2.6849)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(700)	532.6000	(372,820.00)	(372,820.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.5536)	0.0000	1	(0.2349)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(100)	532.6000	(53,260.00)	(53,260.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3648)	0.0000	1	(0.0336)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(1,200)	532.6000	(639,120.00)	(639,120.00)	0.0000	0.2270	(25.00)	0.00	3.9748	(4.3775)	0.0000	1	(0.4027)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(200)	532.6000	(106,520.00)	(106,520.00)	0.0000	0.2270	(25.00)	0.00	0.6625	(0.7296)	0.0000	1	(0.0671)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(2,400)	532.6000	(1,278,240.00)	(1,278,240.00)	0.0000	0.2270	(25.00)	0.00	7.9496	(8.7551)	0.0000	1	(0.8055)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(100)	532.6000	(53,260.00)	(53,260.00)	0.0000	0.2270	(25.00)	0.00	0.3312	(0.3648)	0.0000	1	(0.0336)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(700)	532.6000	(372,820.00)	(372,820.00)	0.0000	0.2270	(25.00)	0.00	2.3186	(2.5536)	0.0000	1	(0.2349)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(400)	532.6000	(213,040.00)	(213,040.00)	0.0000	0.2270	(25.00)	0.00	1.3249	(1.4592)	0.0000	1	(0.1342)	02/04/2025
7211.T	01/07/2025	SDB3260962543	0	(1,000)	532.6000	(532,600.00)	(532,600.00)	0.0000	0.2270	(25.00)	0.00	3.3123	(3.6479)	0.0000	1	(0.3356)	02/04/2025
TOTAL MITSUBISHI MOTORS CMN												676.8178	(703.3248)	0.0000		(26.5070)	
MITSUBISHI UFJ FINANCIAL GROUP CMN																	
8306.T	01/17/2025	SDB3265345616	0	(10,900)	1,892.5000	(20,746,051.59)	(20,628,250.00)	0.0000	0.2270	(25.00)	0.00	129.0234	(141.2894)	0.0000	1	(12.2660)	02/04/2025
8306.T	01/16/2025	SDB3265345616	0	(29,800)	1,859.5000	(56,718,563.05)	(55,413,100.00)	0.0000	0.2270	(25.00)	0.00	352.7428	(379.5418)	0.0000	1	(26.7989)	02/04/2025
8306.T	01/16/2025	SDB3265345616	0	(1,800)	1,859.5000	(3,449,625.76)	(3,347,100.00)	0.0000	0.2270	(25.00)	0.00	21.4538	(22.9253)	0.0000	1	(1.4715)	02/04/2025
8306.T	01/16/2025	SDB3265345616	0	(58,300)	1,859.5000	(111,843,361.82)	(108,408,850.00)	0.0000	0.2270	(25.00)	0.00	695.5738	(742.5264)	0.0000	1	(46.9526)	02/04/2025
8306.T	01/15/2025	SDB3265345616	0	(29,800)	1,903.5000	(56,718,563.05)	(56,724,300.00)	0.0000	0.2270	(25.00)	0.00	352.7428	(388.5226)	0.0000	1	(35.7798)	02/04/2025
8306.T	01/15/2025	SDB3265345616	0	(1,800)	1,903.5000	(3,449,625.76)	(3,426,300.00)	0.0000	0.2270	(25.00)	0.00	21.4538	(23.4678)	0.0000	1	(2.0140)	02/04/2025
8306.T	01/15/2025	SDB3265345616	0	(64,400)	1,903.5000	(123,545,668.98)	(122,585,400.00)	0.0000	0.2270	(25.00)	0.00	768.3525	(839.6260)	0.0000	1	(71.2735)	02/04/2025
8306.T	01/14/2025	SDB3265345616	0	(1,800)	1,917.5000	(3,449,625.76)	(3,451,500.00)	0.0000	0.2270	(25.00)	0.00	21.4538	(23.6404)	0.0000	1	(2.1866)	02/04/2025
8306.T	01/14/2025	SDB3265345616	0	(64,400)	1,917.5000	(123,545,668.98)	(123,487,000.00)	0.0000	0.2270	(25.00)	0.00	768.3525	(845.8014)	0.0000	1	(77.4489)	02/04/2025
8306.T	01/13/2025	SDB3265345616	0	(64,400)	1,918.4110	(123,545,668.98)	(123,545,668.98)	0.0000	0.2270	(25.00)	0.00	3,073.4101	(3,384.8128)	0.0000	4	(311.4028)	02/04/2025
TOTAL MITSUBISHI UFJ FINANCIAL GROUP CMN												6,204.5595	(6,792.1539)	0.0000		(587.5945)	
MITSUI E&S CMN																	
7003.T	01/08/2025	SDB3264390165	0	(400)	1,725.0000	(736,800.00)	(690,000.00)	0.0000	0.2310	(25.00)	0.00	4.6630	(4.7260)	0.0000	1	(0.0630)	02/04/2025
7003.T	01/08/2025	SDB3264390165	0	(300)	1,725.0000	(552,600.00)	(517,500.00)	0.0000	0.2310	(25.00)	0.00	3.4973	(3.5445)	0.0000	1	(0.0472)	02/04/2025
7003.T	01/07/2025	SDB3264390165	0	(400)	1,842.0000	(736,800.00)	(736,800.00)	0.0000	0.2270	(25.00)	0.00	4.5823	(5.0466)	0.0000	1	(0.4643)	02/04/2025
7003.T	01/07/2025	SDB3264390165	0	(800)	1,842.0000	(1,473,600.00)	(1,473,600.00)	0.0000	0.2270	(25.00)	0.00	9.1646	(10.0932)	0.0000	1	(0.9286)	02/04/2025
7003.T	01/07/2025	SDB3264390165	0	(100)	1,842.0000	(184,200.00)	(184,200.00)	0.0000	0.2270	(25.00)	0.00	1.1456	(1.2616)	0.0000	1	(0.1161)	02/04/2025
7003.T	01/07/2025	SDB3264390165	0	(800)	1,842.0000	(1,473,600.00)	(1,473,600.00)	0.0000	0.2270	(25.00)	0.00	9.1646	(10.0932)	0.0000	1	(0.9286)	02/04/2025
TOTAL MITSUI E&S CMN												32.2173	(34.7651)	0.0000		(2.5477)	
MITSUI O.S.K. LINES LTD CMN																	
9104.T	01/15/2025	SDB3265272400	0	(600)	5,309.0000	(3,283,286.57)	(3,185,400.00)	0.0000	0.2270	(25.00)	0.00	20.4193	(21.8178)	0.0000	1	(1.3985)	02/04/2025
9104.T	01/15/2025	SDB3265272400	0	(4,100)	5,309.0000	(22,718,937.69)	(21,766,900.00)	0.0000	0.2270	(25.00)	0.00	141.2931	(149.0884)	0.0000	1	(7.7952)	02/04/2025
9104.T	01/14/2025	SDB3265272400	0	(600)	5,421.0000	(3,283,286.57)	(3,252,600.00)	0.0000	0.2270	(25.00)	0.00	20.4193	(22.2781)	0.0000	1	(1.8587)	02/04/2025
9104.T	01/14/2025	SDB3265272400	0	(6,200)	5,421.0000	(34,355,466.75)	(33,610,200.00)	0.0000	0.2270	(25.00)	0.00	213.6628	(230.2068)	0.0000	1	(16.5441)	02/04/2025
9104.T	01/13/2025	SDB3265272400	0	(6,200)	5,676.0000	(34,355,466.75)	(35,191,200.00)	0.0000	0.2270	(25.00)	0.00	854.6511	(964.1425)	0.0000	4	(109.4914)	02/04/2025
9104.T	01/09/2025	SDB3265272400	0	(6,200)	5,541.2043	(34,355,466.75)	(34,355,466.75)	0.0000	0.2320	(25.00)	0.00	218.3690	(235.3114)	0.0000	1	(16.9424)	02/04/2025
TOTAL MITSUI O.S.K. LINES LTD CMN												1,468.8146	(1,622.8450)	0.0000		(154.0303)	
MIZUHO FINANCIAL GROUP CMN																	
8411.T	01/15/2025	SDB3265406612	0	(2,200)	3,885.0000	(8,607,240.49)	(8,547,000.00)	0.0000	0.2270	(25.00)	0.00	53.5300	(58.5411)	0.0000	1	(5.0111)	02/04/2025
8411.T	01/15/2025	SDB3265406612	0	(1,000)	3,885.0000	(3,993,940.38)	(3,885,000.00)	0.0000	0.2270	(25.00)	0.00	24.8390	(26.6096)	0.0000	1	(1.7706)	02/04/2025
8411.T	01/14/2025	SDB3265406612	0	(1,000)	3,993.9404	(3,993,940.38)	(3,993,940.38)	0.0000	0.2270	(25.00)	0.00	24.8390	(27.3558)	0.0000	1	(2.5167)	02/04/2025
TOTAL MIZUHO FINANCIAL GROUP CMN												103.2080	(112.5064)	0.0000		(9.2984)	
MODEC CMN																	
6269.T	01/17/2025	SDB3260121485	0	(100)	3,370.0000	(332,978.35)	(337,000.00)	0.0000	0.2270	(25.00)	0.00	2.0709	(2.3082)	0.0000	1	(0.2374)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MODEC CMN (Cont.)																	
6269.T	01/17/2025	SDB3260121485	0	(200)	3,370.0000	(669,000.00)	(674,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6164)	0.0000	1	(0.4558)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(300)	3,370.0000	(1,003,500.00)	(1,011,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9247)	0.0000	1	(0.6837)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(200)	3,370.0000	(669,000.00)	(674,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6164)	0.0000	1	(0.4558)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(700)	3,370.0000	(2,341,500.00)	(2,359,000.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.1575)	0.0000	1	(1.5953)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(300)	3,370.0000	(1,003,500.00)	(1,011,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9247)	0.0000	1	(0.6837)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(200)	3,370.0000	(669,000.00)	(674,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6164)	0.0000	1	(0.4558)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(100)	3,370.0000	(334,500.00)	(337,000.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.3082)	0.0000	1	(0.2279)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(1,000)	3,370.0000	(3,345,000.00)	(3,370,000.00)	0.0000	0.2270	(25.00)	0.00	20.8032	(23.0822)	0.0000	1	(2.2790)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(200)	3,370.0000	(669,000.00)	(674,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6164)	0.0000	1	(0.4558)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(2,800)	3,370.0000	(9,366,000.00)	(9,436,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(64.6301)	0.0000	1	(6.3813)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(300)	3,370.0000	(1,003,500.00)	(1,011,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9247)	0.0000	1	(0.6837)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(300)	3,370.0000	(1,003,500.00)	(1,011,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9247)	0.0000	1	(0.6837)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(200)	3,370.0000	(669,000.00)	(674,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6164)	0.0000	1	(0.4558)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(500)	3,370.0000	(1,672,500.00)	(1,685,000.00)	0.0000	0.2270	(25.00)	0.00	10.4016	(11.5411)	0.0000	1	(1.1395)	02/04/2025
6269.T	01/17/2025	SDB3260121485	0	(300)	3,370.0000	(1,003,500.00)	(1,011,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9247)	0.0000	1	(0.6837)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(100)	3,365.0000	(332,978.35)	(336,500.00)	0.0000	0.2270	(25.00)	0.00	2.0709	(2.3048)	0.0000	1	(0.2339)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(300)	3,365.0000	(1,003,500.00)	(1,009,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9144)	0.0000	1	(0.6734)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(700)	3,365.0000	(2,341,500.00)	(2,355,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.1336)	0.0000	1	(1.5714)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(300)	3,365.0000	(1,003,500.00)	(1,009,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9144)	0.0000	1	(0.6734)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(100)	3,365.0000	(334,500.00)	(336,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.3048)	0.0000	1	(0.2245)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(1,000)	3,365.0000	(3,345,000.00)	(3,365,000.00)	0.0000	0.2270	(25.00)	0.00	20.8032	(23.0479)	0.0000	1	(2.2448)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(2,800)	3,365.0000	(9,366,000.00)	(9,422,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(64.5342)	0.0000	1	(6.2854)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(300)	3,365.0000	(1,003,500.00)	(1,009,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9144)	0.0000	1	(0.6734)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(300)	3,365.0000	(1,003,500.00)	(1,009,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9144)	0.0000	1	(0.6734)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(200)	3,365.0000	(669,000.00)	(673,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.6096)	0.0000	1	(0.4490)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(500)	3,365.0000	(1,672,500.00)	(1,682,500.00)	0.0000	0.2270	(25.00)	0.00	10.4016	(11.5240)	0.0000	1	(1.1224)	02/04/2025
6269.T	01/16/2025	SDB3260121485	0	(300)	3,365.0000	(1,003,500.00)	(1,009,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.9144)	0.0000	1	(0.6734)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(300)	3,340.0000	(1,003,500.00)	(1,002,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8630)	0.0000	1	(0.6221)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(700)	3,340.0000	(2,341,500.00)	(2,338,000.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.0137)	0.0000	1	(1.4515)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(300)	3,340.0000	(1,003,500.00)	(1,002,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8630)	0.0000	1	(0.6221)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(100)	3,340.0000	(334,500.00)	(334,000.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.2877)	0.0000	1	(0.2074)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(1,000)	3,340.0000	(3,345,000.00)	(3,340,000.00)	0.0000	0.2270	(25.00)	0.00	20.8032	(22.8767)	0.0000	1	(2.0736)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(2,800)	3,340.0000	(9,366,000.00)	(9,352,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(64.0548)	0.0000	1	(5.8060)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(300)	3,340.0000	(1,003,500.00)	(1,002,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8630)	0.0000	1	(0.6221)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(300)	3,340.0000	(1,003,500.00)	(1,002,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8630)	0.0000	1	(0.6221)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(200)	3,340.0000	(669,000.00)	(668,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5753)	0.0000	1	(0.4147)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(500)	3,340.0000	(1,672,500.00)	(1,670,000.00)	0.0000	0.2270	(25.00)	0.00	10.4016	(11.4384)	0.0000	1	(1.0368)	02/04/2025
6269.T	01/15/2025	SDB3260121485	0	(300)	3,340.0000	(1,003,500.00)	(1,002,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8630)	0.0000	1	(0.6221)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(300)	3,450.0000	(1,003,500.00)	(1,035,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.0890)	0.0000	1	(0.8481)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(70													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MODEC CMN (Cont.)																	
6269.T	01/14/2025	SDB3260121485	0	(300)	3,450.0000	(1,003,500.00)	(1,035,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.0890)	0.0000	1	(0.8481)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(100)	3,450.0000	(334,500.00)	(345,000.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.3630)	0.0000	1	(0.2827)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(1,000)	3,450.0000	(3,345,000.00)	(3,450,000.00)	0.0000	0.2270	(25.00)	0.00	20.8032	(23.6301)	0.0000	1	(2.8270)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(2,800)	3,450.0000	(9,366,000.00)	(9,660,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(66.1644)	0.0000	1	(7.9156)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(300)	3,450.0000	(1,003,500.00)	(1,035,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.0890)	0.0000	1	(0.8481)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(300)	3,450.0000	(1,003,500.00)	(1,035,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.0890)	0.0000	1	(0.8481)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(200)	3,450.0000	(669,000.00)	(690,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.7260)	0.0000	1	(0.5654)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(500)	3,450.0000	(1,672,500.00)	(1,725,000.00)	0.0000	0.2270	(25.00)	0.00	10.4016	(11.8151)	0.0000	1	(1.4135)	02/04/2025
6269.T	01/14/2025	SDB3260121485	0	(300)	3,450.0000	(1,003,500.00)	(1,035,000.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(7.0890)	0.0000	1	(0.8481)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(300)	3,510.0000	(1,003,500.00)	(1,053,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(28.8493)	0.0000	4	(3.8855)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(700)	3,510.0000	(2,341,500.00)	(2,457,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(67.3151)	0.0000	4	(9.0662)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(300)	3,510.0000	(1,003,500.00)	(1,053,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(28.8493)	0.0000	4	(3.8855)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(1,000)	3,510.0000	(3,345,000.00)	(3,510,000.00)	0.0000	0.2270	(25.00)	0.00	83.2126	(96.1644)	0.0000	4	(12.9518)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(2,800)	3,510.0000	(9,366,000.00)	(9,828,000.00)	0.0000	0.2270	(25.00)	0.00	232.9953	(269.2603)	0.0000	4	(36.2650)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(300)	3,510.0000	(1,003,500.00)	(1,053,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(28.8493)	0.0000	4	(3.8855)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(300)	3,510.0000	(1,003,500.00)	(1,053,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(28.8493)	0.0000	4	(3.8855)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(200)	3,510.0000	(669,000.00)	(702,000.00)	0.0000	0.2270	(25.00)	0.00	16.6425	(19.2329)	0.0000	4	(2.5904)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(500)	3,510.0000	(1,672,500.00)	(1,755,000.00)	0.0000	0.2270	(25.00)	0.00	41.6063	(48.0822)	0.0000	4	(6.4759)	02/04/2025
6269.T	01/13/2025	SDB3260121485	0	(300)	3,510.0000	(1,003,500.00)	(1,053,000.00)	0.0000	0.2270	(25.00)	0.00	24.9638	(28.8493)	0.0000	4	(3.8855)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(300)	3,520.0000	(1,003,500.00)	(1,056,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.2329)	0.0000	1	(0.8545)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(700)	3,520.0000	(2,341,500.00)	(2,464,000.00)	0.0000	0.2320	(25.00)	0.00	14.8830	(16.8767)	0.0000	1	(1.9938)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(300)	3,520.0000	(1,003,500.00)	(1,056,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.2329)	0.0000	1	(0.8545)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(100)	3,520.0000	(334,500.00)	(352,000.00)	0.0000	0.2320	(25.00)	0.00	2.1261	(2.4110)	0.0000	1	(0.2848)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(1,000)	3,520.0000	(3,345,000.00)	(3,520,000.00)	0.0000	0.2320	(25.00)	0.00	21.2614	(24.1096)	0.0000	1	(2.8482)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(2,800)	3,520.0000	(9,366,000.00)	(9,856,000.00)	0.0000	0.2320	(25.00)	0.00	59.5318	(67.5068)	0.0000	1	(7.9750)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(300)	3,520.0000	(1,003,500.00)	(1,056,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.2329)	0.0000	1	(0.8545)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(300)	3,520.0000	(1,003,500.00)	(1,056,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.2329)	0.0000	1	(0.8545)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(200)	3,520.0000	(669,000.00)	(704,000.00)	0.0000	0.2320	(25.00)	0.00	4.2523	(4.8219)	0.0000	1	(0.5696)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(500)	3,520.0000	(1,672,500.00)	(1,760,000.00)	0.0000	0.2320	(25.00)	0.00	10.6307	(12.0548)	0.0000	1	(1.4241)	02/04/2025
6269.T	01/09/2025	SDB3260121485	0	(300)	3,520.0000	(1,003,500.00)	(1,056,000.00)	0.0000	0.2320	(25.00)	0.00	6.3784	(7.2329)	0.0000	1	(0.8545)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(300)	3,475.0000	(1,003,500.00)	(1,042,500.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.1404)	0.0000	1	(0.7895)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(700)	3,475.0000	(2,341,500.00)	(2,432,500.00)	0.0000	0.2310	(25.00)	0.00	14.8188	(16.6610)	0.0000	1	(1.8422)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(300)	3,475.0000	(1,003,500.00)	(1,042,500.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.1404)	0.0000	1	(0.7895)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(100)	3,475.0000	(334,500.00)	(347,500.00)	0.0000	0.2310	(25.00)	0.00	2.1170	(2.3801)	0.0000	1	(0.2632)	02/04/2025
6269.T	01/08/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MODEC CMN (Cont.)																	
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(2,800)	3,475.0000	(9,366,000.00)	(9,730,000.00)	0.0000	0.2310	(25.00)	0.00	59.2752	(66.6438)	0.0000	1	(7.3686)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(300)	3,475.0000	(1,003,500.00)	(1,042,500.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.1404)	0.0000	1	(0.7895)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(300)	3,475.0000	(1,003,500.00)	(1,042,500.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.1404)	0.0000	1	(0.7895)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(200)	3,475.0000	(669,000.00)	(695,000.00)	0.0000	0.2310	(25.00)	0.00	4.2339	(4.7603)	0.0000	1	(0.5263)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(500)	3,475.0000	(1,672,500.00)	(1,737,500.00)	0.0000	0.2310	(25.00)	0.00	10.5849	(11.9007)	0.0000	1	(1.3158)	02/04/2025
6269.T	01/08/2025	SDB3260121485	0	(300)	3,475.0000	(1,003,500.00)	(1,042,500.00)	0.0000	0.2310	(25.00)	0.00	6.3509	(7.1404)	0.0000	1	(0.7895)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(700)	3,345.0000	(2,341,500.00)	(2,341,500.00)	0.0000	0.2270	(25.00)	0.00	14.5622	(16.0377)	0.0000	1	(1.4755)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(100)	3,345.0000	(334,500.00)	(334,500.00)	0.0000	0.2270	(25.00)	0.00	2.0803	(2.2911)	0.0000	1	(0.2108)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(1,000)	3,345.0000	(3,345,000.00)	(3,345,000.00)	0.0000	0.2270	(25.00)	0.00	20.8032	(22.9110)	0.0000	1	(2.1078)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(2,800)	3,345.0000	(9,366,000.00)	(9,366,000.00)	0.0000	0.2270	(25.00)	0.00	58.2488	(64.1507)	0.0000	1	(5.9019)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(200)	3,345.0000	(669,000.00)	(669,000.00)	0.0000	0.2270	(25.00)	0.00	4.1606	(4.5822)	0.0000	1	(0.4216)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(500)	3,345.0000	(1,672,500.00)	(1,672,500.00)	0.0000	0.2270	(25.00)	0.00	10.4016	(11.4555)	0.0000	1	(1.0539)	02/04/2025
6269.T	01/07/2025	SDB3260121485	0	(300)	3,345.0000	(1,003,500.00)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2409	(6.8733)	0.0000	1	(0.6323)	02/04/2025
TOTAL MODEC CMN													1,795.4854	(2,029.6747)	0.0000	(234.1892)	
MONEY FORWARD, INC. CMN																	
3994.T	01/17/2025	SDB3260121421	0	(100)	4,036.0000	(483,100.00)	(403,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(2.7644)	0.0000	1	0.2401	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(100)	4,036.0000	(483,100.00)	(403,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(2.7644)	0.0000	1	0.2401	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(400)	4,036.0000	(1,932,400.00)	(1,614,400.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(11.0575)	0.0000	1	0.9604	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(300)	4,036.0000	(1,449,300.00)	(1,210,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(8.2932)	0.0000	1	0.7203	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(300)	4,036.0000	(1,449,300.00)	(1,210,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(8.2932)	0.0000	1	0.7203	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(1,100)	4,036.0000	(5,314,100.00)	(4,439,600.00)	0.0000	0.2270	(25.00)	0.00	33.0493	(30.4082)	0.0000	1	2.6411	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(900)	4,036.0000	(4,347,900.00)	(3,632,400.00)	0.0000	0.2270	(25.00)	0.00	27.0404	(24.8795)	0.0000	1	2.1609	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(600)	4,036.0000	(2,898,600.00)	(2,421,600.00)	0.0000	0.2270	(25.00)	0.00	18.0269	(16.5863)	0.0000	1	1.4406	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(500)	4,036.0000	(2,415,500.00)	(2,018,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(13.8219)	0.0000	1	1.2005	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(500)	4,036.0000	(2,415,500.00)	(2,018,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(13.8219)	0.0000	1	1.2005	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(200)	4,036.0000	(966,200.00)	(807,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(5.5288)	0.0000	1	0.4802	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(200)	4,036.0000	(966,200.00)	(807,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(5.5288)	0.0000	1	0.4802	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(100)	4,036.0000	(483,100.00)	(403,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(2.7644)	0.0000	1	0.2401	02/04/2025
3994.T	01/17/2025	SDB3260121421	0	(200)	4,036.0000	(966,200.00)	(807,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(5.5288)	0.0000	1	0.4802	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(100)	4,736.0000	(483,100.00)	(473,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.2438)	0.0000	1	(0.2394)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(100)	4,736.0000	(483,100.00)	(473,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.2438)	0.0000	1	(0.2394)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(400)	4,736.0000	(1,932,400.00)	(1,894,400.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(12.9753)	0.0000	1	(0.9574)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(300)	4,736.0000	(1,449,300.00)	(1,420,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.7315)	0.0000	1	(0.7181)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(300)	4,736.0000	(1,449,300.00)	(1,420,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.7315)	0.0000	1	(0.7181)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(1,100)	4,736.0000	(5,314,100.00)	(5,209,600.00)	0.0000	0.2270	(25.00)	0.00	33.0493	(35.6822)	0.0000	1	(2.6329)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(900)	4,736.0000	(4,347,900.00)	(4,262,400.00)	0.0000	0.2270	(25.00)	0.00	27.0404	(29.1945)	0.0000	1	(2.1542)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(600)	4,736.0000	(2,898,600.00)	(2,841,600.00)	0.0000	0.2270	(25.00)	0.00	18.0269	(19.4630)	0.0000	1	(1.4361)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(500)	4,736.0000	(2,415,500.00)	(2,368,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.2192)	0.0000	1	(1.1968)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(500)	4,736.0000	(2,415,500.00)	(2,368,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.2192)	0.0000	1	(1.1968)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(200)	4,736.0000	(966,200.00)	(947,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.4877)	0.0000	1	(0.4787)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(200)	4,736.0000	(966,200.00)	(947,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.4877)	0.0000	1	(0.4787)	02/04/2025
3994.T	01/16/2025	SDB3260121421	0	(100)	4,736.0000	(483,100.00)	(473,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.2438)	0.0000	1	(0.2394)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MONEY FORWARD, INC. CMN (Cont.)																	
3994.T	01/16/2025	SDB3260121421	0	(200)	4,736.0000	(966,200.00)	(947,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.4877)	0.0000	1	(0.4787)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(100)	4,846.0000	(483,100.00)	(484,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3192)	0.0000	1	(0.3147)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(100)	4,846.0000	(483,100.00)	(484,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3192)	0.0000	1	(0.3147)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(400)	4,846.0000	(1,932,400.00)	(1,938,400.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.2767)	0.0000	1	(1.2588)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(300)	4,846.0000	(1,449,300.00)	(1,453,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.9575)	0.0000	1	(0.9441)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(300)	4,846.0000	(1,449,300.00)	(1,453,800.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.9575)	0.0000	1	(0.9441)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(1,100)	4,846.0000	(5,314,100.00)	(5,330,600.00)	0.0000	0.2270	(25.00)	0.00	33.0493	(36.5110)	0.0000	1	(3.4616)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(900)	4,846.0000	(4,347,900.00)	(4,361,400.00)	0.0000	0.2270	(25.00)	0.00	27.0404	(29.8726)	0.0000	1	(2.8322)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(600)	4,846.0000	(2,898,600.00)	(2,907,600.00)	0.0000	0.2270	(25.00)	0.00	18.0269	(19.9151)	0.0000	1	(1.8882)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(500)	4,846.0000	(2,415,500.00)	(2,423,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.5959)	0.0000	1	(1.5735)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(500)	4,846.0000	(2,415,500.00)	(2,423,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.5959)	0.0000	1	(1.5735)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(200)	4,846.0000	(966,200.00)	(969,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6384)	0.0000	1	(0.6294)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(200)	4,846.0000	(966,200.00)	(969,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6384)	0.0000	1	(0.6294)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(100)	4,846.0000	(483,100.00)	(484,600.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3192)	0.0000	1	(0.3147)	02/04/2025
3994.T	01/15/2025	SDB3260121421	0	(200)	4,846.0000	(966,200.00)	(969,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6384)	0.0000	1	(0.6294)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(100)	4,902.0000	(483,100.00)	(490,200.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3575)	0.0000	1	(0.3530)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(100)	4,902.0000	(483,100.00)	(490,200.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3575)	0.0000	1	(0.3530)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(400)	4,902.0000	(1,932,400.00)	(1,960,800.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.4301)	0.0000	1	(1.4122)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(300)	4,902.0000	(1,449,300.00)	(1,470,600.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(10.0726)	0.0000	1	(1.0591)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(300)	4,902.0000	(1,449,300.00)	(1,470,600.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(10.0726)	0.0000	1	(1.0591)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(1,100)	4,902.0000	(5,314,100.00)	(5,392,200.00)	0.0000	0.2270	(25.00)	0.00	33.0493	(36.9329)	0.0000	1	(3.8835)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(900)	4,902.0000	(4,347,900.00)	(4,411,800.00)	0.0000	0.2270	(25.00)	0.00	27.0404	(30.2178)	0.0000	1	(3.1774)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(600)	4,902.0000	(2,898,600.00)	(2,941,200.00)	0.0000	0.2270	(25.00)	0.00	18.0269	(20.1452)	0.0000	1	(2.1183)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(500)	4,902.0000	(2,415,500.00)	(2,451,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.7877)	0.0000	1	(1.7652)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(500)	4,902.0000	(2,415,500.00)	(2,451,000.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.7877)	0.0000	1	(1.7652)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(200)	4,902.0000	(966,200.00)	(980,400.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.7151)	0.0000	1	(0.7061)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(200)	4,902.0000	(966,200.00)	(980,400.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.7151)	0.0000	1	(0.7061)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(100)	4,902.0000	(483,100.00)	(490,200.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3575)	0.0000	1	(0.3530)	02/04/2025
3994.T	01/14/2025	SDB3260121421	0	(200)	4,902.0000	(966,200.00)	(980,400.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.7151)	0.0000	1	(0.7061)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(100)	4,921.0000	(483,100.00)	(492,100.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.4822)	0.0000	4	(1.4643)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(100)	4,921.0000	(483,100.00)	(492,100.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.4822)	0.0000	4	(1.4643)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(400)	4,921.0000	(1,932,400.00)	(1,968,400.00)	0.0000	0.2270	(25.00)	0.00	48.0718	(53.9288)	0.0000	4	(5.8570)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(300)	4,921.0000	(1,449,300.00)	(1,476,300.00)	0.0000	0.2270	(25.00)	0.00	36.0538	(40.4466)	0.0000	4	(4.3928)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(300)	4,921.0000	(1,449,300.00)	(1,476,300.00)	0.0000	0.2270	(25.00)	0.00	36.0538	(40.4466)	0.0000	4	(4.3928)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(1,100)	4,921.0000	(5,314,100.00)	(5,413,100.00)	0.0000	0.2270	(25.00)	0.00	132.1973	(148.3041)	0.0000	4	(16.1068)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(900)	4,921.0000	(4,347,900.00)	(4,428,900.00)	0.0000	0.2270	(25.00)	0.00	108.1615	(121.3397)	0.0000	4	(13.1783)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(600)	4,921.0000	(2,898,600.00)	(2,952,600.00)	0.0000	0.2270	(25.00)	0.00	72.1076	(80.8932)	0.0000	4	(8.7855)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(500)	4,921.0000	(2,415,500.00)	(2,460,500.00)	0.0000	0.2270	(25.00)	0.00	60.0897	(67.4110)	0.0000	4	(7.3213)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(500)	4,921.0000	(2,415,500.00)	(2,460,500.00)	0.0000	0.2270	(25.00)	0.00	60.0897	(67.4110)	0.0000	4	(7.3213)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(200)	4,921.0000	(966,200.00)	(984,200.00)	0.0000	0.2270	(25.00)	0.00	24.0359	(26.9644)	0.0000	4	(2.9285)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(200)	4,921.0000	(966,200.00)	(984,200.00)	0.0000	0.2270	(25.00)	0.00	24.0359	(26.9644)	0.0000	4	(2.9285)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(100)	4,921.0000	(483,100.00)	(492,100.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.4822)	0.0000	4	(1.4643)	02/04/2025
3994.T	01/13/2025	SDB3260121421	0	(200)	4,921.0000	(966,200.00)	(984,200.00)	0.0000	0.2270	(25.00)	0.00	24.0359	(26.9644)	0.0000	4	(2.9285)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(100)	4,944.0000	(483,100.00)	(494,400.00)	0.0000	0.2320	(25.00)	0.00	3.0707	(3.3863)	0.0000	1	(0.3156)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(100)	4,944.0000	(483,100.00)	(494,400.00)	0.0000	0.2320	(25.00)	0.00	3.0707	(3.3863)	0.0000	1	(0.3156)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(400)	4,944.0000	(1,932,400.00)	(1,977,600.00)	0.0000	0.2320	(25.00)	0.00	12.2827	(13.5452)	0.0000	1	(1.2626)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(300)	4,944.0000	(1,449,300.00)	(1,483,200.00)	0.0000	0.2320	(25.00)	0.00	9.2120	(10.1589)	0.0000	1	(0.9469)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(300)	4,944.0000	(1,449,300.00)	(1,483,200.00)	0.0000	0.2320	(25.00)	0.00	9.2120	(10.1589)	0.0000	1	(0.9469)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(1,100)	4,944.0000	(5,314,100.00)	(5,438,400.00)	0.0000	0.2320	(25.00)	0.00	33.7773	(37.2493)	0.0000	1	(3.4720)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(900)	4,944.0000	(4,347,900.00)	(4,449,600.00)	0.0000	0.2320	(25.00)	0.00	27.6360	(30.4767)	0.0000	1	(2.8407)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(600)	4,944.0000	(2,898,600.00)	(2,966,400.00)	0.0000	0.2320	(25.00)	0.00	18.4240	(20.3178)	0.0000	1	(1.8938)	02/04/2025
3994.T	01/09/2025	SDB3260121															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
MONEY FORWARD, INC. CMN (Cont.)																	
3994.T	01/09/2025	SDB3260121421	0	(200)	4,944.0000	(966,200.00)	(988,800.00)	0.0000	0.2320	(25.00)	0.00	6.1413	(6.7726)	0.0000	1	(0.6313)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(200)	4,944.0000	(966,200.00)	(988,800.00)	0.0000	0.2320	(25.00)	0.00	6.1413	(6.7726)	0.0000	1	(0.6313)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(100)	4,944.0000	(483,100.00)	(494,400.00)	0.0000	0.2320	(25.00)	0.00	3.0707	(3.3863)	0.0000	1	(0.3156)	02/04/2025
3994.T	01/09/2025	SDB3260121421	0	(200)	4,944.0000	(966,200.00)	(988,800.00)	0.0000	0.2320	(25.00)	0.00	6.1413	(6.7726)	0.0000	1	(0.6313)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(100)	4,784.0000	(483,100.00)	(478,400.00)	0.0000	0.2310	(25.00)	0.00	3.0574	(3.2767)	0.0000	1	(0.2193)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(100)	4,784.0000	(483,100.00)	(478,400.00)	0.0000	0.2310	(25.00)	0.00	3.0574	(3.2767)	0.0000	1	(0.2193)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(400)	4,784.0000	(1,932,400.00)	(1,913,600.00)	0.0000	0.2310	(25.00)	0.00	12.2297	(13.1068)	0.0000	1	(0.8771)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(300)	4,784.0000	(1,449,300.00)	(1,435,200.00)	0.0000	0.2310	(25.00)	0.00	9.1723	(9.8301)	0.0000	1	(0.6579)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(300)	4,784.0000	(1,449,300.00)	(1,435,200.00)	0.0000	0.2310	(25.00)	0.00	9.1723	(9.8301)	0.0000	1	(0.6579)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(1,100)	4,784.0000	(5,314,100.00)	(5,262,400.00)	0.0000	0.2310	(25.00)	0.00	33.6317	(36.0438)	0.0000	1	(2.4121)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(900)	4,784.0000	(4,347,900.00)	(4,305,600.00)	0.0000	0.2310	(25.00)	0.00	27.5168	(29.4904)	0.0000	1	(1.9736)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(600)	4,784.0000	(2,898,600.00)	(2,870,400.00)	0.0000	0.2310	(25.00)	0.00	18.3446	(19.6603)	0.0000	1	(1.3157)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(500)	4,784.0000	(2,415,500.00)	(2,392,000.00)	0.0000	0.2310	(25.00)	0.00	15.2871	(16.3836)	0.0000	1	(1.0964)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(500)	4,784.0000	(2,415,500.00)	(2,392,000.00)	0.0000	0.2310	(25.00)	0.00	15.2871	(16.3836)	0.0000	1	(1.0964)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(200)	4,784.0000	(966,200.00)	(956,800.00)	0.0000	0.2310	(25.00)	0.00	6.1149	(6.5534)	0.0000	1	(0.4386)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(200)	4,784.0000	(966,200.00)	(956,800.00)	0.0000	0.2310	(25.00)	0.00	6.1149	(6.5534)	0.0000	1	(0.4386)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(100)	4,784.0000	(483,100.00)	(478,400.00)	0.0000	0.2310	(25.00)	0.00	3.0574	(3.2767)	0.0000	1	(0.2193)	02/04/2025
3994.T	01/08/2025	SDB3260121421	0	(200)	4,784.0000	(966,200.00)	(956,800.00)	0.0000	0.2310	(25.00)	0.00	6.1149	(6.5534)	0.0000	1	(0.4386)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(100)	4,831.0000	(483,100.00)	(483,100.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3089)	0.0000	1	(0.3044)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(100)	4,831.0000	(483,100.00)	(483,100.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3089)	0.0000	1	(0.3044)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(400)	4,831.0000	(1,932,400.00)	(1,932,400.00)	0.0000	0.2270	(25.00)	0.00	12.0179	(13.2356)	0.0000	1	(1.2177)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(300)	4,831.0000	(1,449,300.00)	(1,449,300.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.9267)	0.0000	1	(0.9133)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(300)	4,831.0000	(1,449,300.00)	(1,449,300.00)	0.0000	0.2270	(25.00)	0.00	9.0135	(9.9267)	0.0000	1	(0.9133)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(1,100)	4,831.0000	(5,314,100.00)	(5,314,100.00)	0.0000	0.2270	(25.00)	0.00	33.0493	(36.3979)	0.0000	1	(3.3486)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(900)	4,831.0000	(4,347,900.00)	(4,347,900.00)	0.0000	0.2270	(25.00)	0.00	27.0404	(29.7801)	0.0000	1	(2.7398)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(600)	4,831.0000	(2,898,600.00)	(2,898,600.00)	0.0000	0.2270	(25.00)	0.00	18.0269	(19.8534)	0.0000	1	(1.8265)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(500)	4,831.0000	(2,415,500.00)	(2,415,500.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.5445)	0.0000	1	(1.5221)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(500)	4,831.0000	(2,415,500.00)	(2,415,500.00)	0.0000	0.2270	(25.00)	0.00	15.0224	(16.5445)	0.0000	1	(1.5221)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(200)	4,831.0000	(966,200.00)	(966,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6178)	0.0000	1	(0.6088)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(200)	4,831.0000	(966,200.00)	(966,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6178)	0.0000	1	(0.6088)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(100)	4,831.0000	(483,100.00)	(483,100.00)	0.0000	0.2270	(25.00)	0.00	3.0045	(3.3089)	0.0000	1	(0.3044)	02/04/2025
3994.T	01/07/2025	SDB3260121421	0	(200)	4,831.0000	(966,200.00)	(966,200.00)	0.0000	0.2270	(25.00)	0.00	6.0090	(6.6178)	0.0000	1	(0.6088)	02/04/2025
TOTAL MONEY FORWARD, INC. CMN												1,824.2650	(1,987.6473)	0.0000		(163.3822)	
MURATA MFG. CO., LTD. CMN																	
6981.T	01/16/2025	SDB3265201666	0	(3,700)	2,497.5000	(9,401,588.86)	(9,240,750.00)	0.0000	0.2270	(25.00)	0.00	58.4702	(63.2928)	0.0000	1	(4.8227)	02/04/2025
6981.T	01/16/2025	SDB3265201666	0	(100)	2,497.5000	(254,533.45)	(249,750.00)	0.0000	0.2270	(25.00)	0.00	1.5830	(1.7106)	0.0000	1	(0.1276)	02/04/2025
6981.T	01/16/2025	SDB3265201666	0	(1,300)	2,497.5000	(3,283,505.31)	(3,246,750.00)	0.0000	0.2270	(25.00)	0.00	20.4207	(22.2380)	0.0000	1	(1.8173)	02/04/2025
6981.T	01/15/2025	SDB3265201666	0	(3,700)	2,522.5000	(9,401,588.86)	(9,333,250.00)	0.0000	0.2270	(25.00)	0.00	58.4702	(63.9264)	0.0000	1	(5.4562)	02/04/2025
6981.T	01/15/2025	SDB3265201666	0	(100)	2,522.5000	(254,533.45)	(252,250.00)	0.0000	0.2270	(25.00)	0.00	1.5830	(1.7277)	0.0000	1	(0.1448)	02/04/2025
6981.T	01/15/2025	SDB3265201666	0	(3,200)	2,522.5000	(8,082,474.60)	(8,072,000.00)	0.0000	0.2270	(25.00)	0.00	50.2663	(55.2877)	0.0000	1	(5.0213)	02/04/2025
6981.T	01/14/2025	SDB3265201666	0	(100)	2,571.0000	(254,533.45)	(257,100.00)	0.0000	0.2270	(25.00)	0.00	1.5830	(1.7610)	0.0000	1	(0.1780)	02/04/2025
6981.T	01/14/2025	SDB3265201666	0	(3,200)	2,571.0000	(8,082,474.60)	(8,227,200.00)	0.0000	0.2270	(25.00)	0.00	50.2663	(56.3507)	0.0000	1	(6.0843)	02/04/2025
6981.T	01/13/2025	SDB3265201666	0	(100)	2,603.0000	(254,533.45)	(260,300.00)	0.0000	0.2270	(25.00)	0.00	6.3320	(7.1315)	0.0000	4	(0.7996)	02/04/2025
6981.T	01/13/2025	SDB3265201666	0	(3,200)	2,603.0000	(8,082,474.60)	(8,329,600.00)	0.0000	0.2270	(25.00)	0.00	201.0654	(228.2082)	0.0000	4	(27.1428)	02/04/2025
6981.T	01/09/2025	SDB3265201666	0	(100)	2,618.5000	(254,533.45)	(261,850.00)	0.0000	0.2320	(25.00)	0.00	1.6179	(1.7955)	0.0000	1	(0.1756)	02/04/2025
6981.T	01/09/2025	SDB3265201666	0	(3,200)	2,618.5000	(8,082,474.60)	(8,379,200.00)	0.0000	0.2320	(25.00)	0.00	51.3735	(57.3918)	0.0000	1	(6.0182)	02/04/2025
6981.T	01/08/2025	SDB3265201666	0	(3,200)	2,525.7733	(8,082,474.60)	(8,082,474.60)	0.0000	0.2310	(25.00)	0.00	51.1521	(55.3594)	0.0000	1	(4.2073)	02/04/2025
TOTAL MURATA MFG. CO., LTD. CMN												554.1835	(616.1793)	0.0000		(61.9958)	
NABTESCO CMN																	
6268.T	01/17/2025	SDB3264390158	0	(200)	2,656.5000	(561,600.00)	(531,300.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.6390)	0.0000	1	(0.1464)	02/04/2025
6268.T	01/17/2025	SDB3264390158	0	(800)	2,656.5000	(2,246,400.00)	(2,125,200.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(14.5562)	0.0000	1	(0.5854)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NABTESCO CMN (Cont.)																	
6268.T	01/17/2025	SDB3264390158	0	(600)	2,656.5000	(1,684,800.00)	(1,593,900.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(10.9171)	0.0000	1	(0.4391)	02/04/2025
6268.T	01/17/2025	SDB3264390158	0	(200)	2,656.5000	(561,600.00)	(531,300.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.6390)	0.0000	1	(0.1464)	02/04/2025
6268.T	01/17/2025	SDB3264390158	0	(100)	2,656.5000	(280,800.00)	(265,650.00)	0.0000	0.2270	(25.00)	0.00	1.7463	(1.8195)	0.0000	1	(0.0732)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(200)	2,646.0000	(561,600.00)	(529,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.6247)	0.0000	1	(0.1320)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(800)	2,646.0000	(2,246,400.00)	(2,116,800.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(14.4986)	0.0000	1	(0.5279)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(600)	2,646.0000	(1,684,800.00)	(1,587,600.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(10.8740)	0.0000	1	(0.3959)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(200)	2,646.0000	(561,600.00)	(529,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.6247)	0.0000	1	(0.1320)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(200)	2,646.0000	(561,600.00)	(529,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.6247)	0.0000	1	(0.1320)	02/04/2025
6268.T	01/16/2025	SDB3264390158	0	(500)	2,646.0000	(1,404,000.00)	(1,323,000.00)	0.0000	0.2270	(25.00)	0.00	8.7317	(9.0616)	0.0000	1	(0.3299)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(200)	2,716.0000	(561,600.00)	(543,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7205)	0.0000	1	(0.2279)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(800)	2,716.0000	(2,246,400.00)	(2,172,800.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(14.8822)	0.0000	1	(0.9114)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(600)	2,716.0000	(1,684,800.00)	(1,629,600.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(11.1616)	0.0000	1	(0.6836)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(200)	2,716.0000	(561,600.00)	(543,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7205)	0.0000	1	(0.2279)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(200)	2,716.0000	(561,600.00)	(543,200.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7205)	0.0000	1	(0.2279)	02/04/2025
6268.T	01/15/2025	SDB3264390158	0	(500)	2,716.0000	(1,404,000.00)	(1,358,000.00)	0.0000	0.2270	(25.00)	0.00	8.7317	(9.3014)	0.0000	1	(0.5696)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(200)	2,723.5000	(561,600.00)	(544,700.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7308)	0.0000	1	(0.2381)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(800)	2,723.5000	(2,246,400.00)	(2,178,800.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(14.9233)	0.0000	1	(0.9525)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(600)	2,723.5000	(1,684,800.00)	(1,634,100.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(11.1925)	0.0000	1	(0.7144)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(200)	2,723.5000	(561,600.00)	(544,700.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7308)	0.0000	1	(0.2381)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(200)	2,723.5000	(561,600.00)	(544,700.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.7308)	0.0000	1	(0.2381)	02/04/2025
6268.T	01/14/2025	SDB3264390158	0	(600)	2,723.5000	(1,684,800.00)	(1,634,100.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(11.1925)	0.0000	1	(0.7144)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(200)	2,802.0000	(561,600.00)	(560,400.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(15.3534)	0.0000	4	(1.3827)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(800)	2,802.0000	(2,246,400.00)	(2,241,600.00)	0.0000	0.2270	(25.00)	0.00	55.8830	(61.4137)	0.0000	4	(5.5307)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(600)	2,802.0000	(1,684,800.00)	(1,681,200.00)	0.0000	0.2270	(25.00)	0.00	41.9123	(46.0603)	0.0000	4	(4.1480)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(200)	2,802.0000	(561,600.00)	(560,400.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(15.3534)	0.0000	4	(1.3827)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(200)	2,802.0000	(561,600.00)	(560,400.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(15.3534)	0.0000	4	(1.3827)	02/04/2025
6268.T	01/13/2025	SDB3264390158	0	(700)	2,802.0000	(1,965,600.00)	(1,961,400.00)	0.0000	0.2270	(25.00)	0.00	48.8977	(53.7370)	0.0000	4	(4.8393)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(200)	2,855.5000	(561,600.00)	(571,100.00)	0.0000	0.2320	(25.00)	0.00	3.5696	(3.9116)	0.0000	1	(0.3420)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(800)	2,855.5000	(2,246,400.00)	(2,284,400.00)	0.0000	0.2320	(25.00)	0.00	14.2785	(15.6466)	0.0000	1	(1.3681)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(600)	2,855.5000	(1,684,800.00)	(1,713,300.00)	0.0000	0.2320	(25.00)	0.00	10.7089	(11.7349)	0.0000	1	(1.0261)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(200)	2,855.5000	(561,600.00)	(571,100.00)	0.0000	0.2320	(25.00)	0.00	3.5696	(3.9116)	0.0000	1	(0.3420)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(200)	2,855.5000	(561,600.00)	(571,100.00)	0.0000	0.2320	(25.00)	0.00	3.5696	(3.9116)	0.0000	1	(0.3420)	02/04/2025
6268.T	01/09/2025	SDB3264390158	0	(700)	2,855.5000	(1,965,600.00)	(1,998,850.00)	0.0000	0.2320	(25.00)	0.00	12.4937	(13.6908)	0.0000	1	(1.1971)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(200)	2,772.0000	(561,600.00)	(554,400.00)	0.0000	0.2310	(25.00)	0.00	3.5542	(3.7973)	0.0000	1	(0.2430)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(800)	2,772.0000	(2,246,400.00)	(2,217,600.00)	0.0000	0.2310	(25.00)	0.00	14.2169	(15.1890)	0.0000	1	(0.9721)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(600)	2,772.0000	(1,684,800.00)	(1,663,200.00)	0.0000	0.2310	(25.00)	0.00	10.6627	(11.3918)	0.0000	1	(0.7291)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(200)	2,772.0000	(561,600.00)	(554,400.00)	0.0000	0.2310	(25.00)	0.00	3.5542	(3.7973)	0.0000	1	(0.2430)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(200)	2,772.0000	(561,600.00)	(554,400.00)	0.0000	0.2310	(25.00)	0.00	3.5542	(3.7973)	0.0000	1	(0.2430)	02/04/2025
6268.T	01/08/2025	SDB3264390158	0	(1,000)	2,772.0000	(2,808,000.00)	(2,772,000.00)	0.0000	0.2310	(25.00)	0.00	17.7712	(18.9863)	0.0000	1	(1.2151)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(200)	2,808.0000	(561,600.00)	(561,600.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.8466)	0.0000	1	(0.3539)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(800)	2,808.0000	(2,246,400.00)	(2,246,400.00)	0.0000	0.2270	(25.00)	0.00	13.9708	(15.3863)	0.0000	1	(1.4155)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(600)	2,808.0000	(1,684,800.00)	(1,684,800.00)	0.0000	0.2270	(25.00)	0.00	10.4781	(11.5397)	0.0000	1	(1.0617)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(200)	2,808.0000	(561,600.00)	(561,600.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.8466)	0.0000	1	(0.3539)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(200)	2,808.0000	(561,600.00)	(561,600.00)	0.0000	0.2270	(25.00)	0.00	3.4927	(3.8466)	0.0000	1	(0.3539)	02/04/2025
6268.T	01/07/2025	SDB3264390158	0	(1,300)	2,808.0000	(3,650,400.00)	(3,650,400.00)	0.0000	0.2270	(25.00)	0.00	22.7025	(25.0027)	0.0000	1	(2.3003)	02/04/2025
TOTAL NABTESCO CMN												513.6409	(555.3925)	0.0000		(41.7516)	
NAMURA SHIPBUILDING CO., LTD. CMN																	
7014.T	01/17/2025	SDB3264390143	0	(100)	1,840.0000	(183,188.09)	(184,000.00)	0.0000	0.2270	(192.03)	0.00	1.1393	(9.6802)	0.0000	1	(8.5409)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(200)	1,840.0000	(377,175.48)	(368,000.00)	0.0000	0.2270	(192.03)	0.00	2.3457	(19.3604)	0.0000	1	(17.0147)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(1,800)	1,840.0000	(3,556,568.81)	(3,312,000.00)	0.0000	0.2270	(192.03)	0.00	22.1189	(174.2437)	0.0000	1	(152.1248)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(800)	1,840.0000	(1,579,697.31)	(1,472,000.00)	0.0000	0.2270	(192.03)	0.00	9.8244	(77.4416)	0.0000	1	(67.6172)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(200)	1,840.0000	(349,400.00)	(368,000.00)	0.0000	0.2270	(192.03)	0.00	2.1730	(19.3604)	0.0000	1	(17.1874)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NAMURA SHIPBUILDING CO., LTD. CMN (Cont.)																	
7014.T	01/17/2025	SDB3264390143	0	(1,000)	1,840.0000	(1,747,000.00)	(1,840,000.00)	0.0000	0.2270	(192.03)	0.00	10.8649	(96.8020)	0.0000	1	(85.9371)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(2,400)	1,840.0000	(4,192,800.00)	(4,416,000.00)	0.0000	0.2270	(192.03)	0.00	26.0758	(232.3249)	0.0000	1	(206.2491)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(1,100)	1,840.0000	(1,921,700.00)	(2,024,000.00)	0.0000	0.2270	(192.03)	0.00	11.9514	(106.4823)	0.0000	1	(94.5309)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(900)	1,840.0000	(1,572,300.00)	(1,656,000.00)	0.0000	0.2270	(192.03)	0.00	9.7784	(87.1218)	0.0000	1	(77.3434)	02/04/2025
7014.T	01/17/2025	SDB3264390143	0	(2,700)	1,840.0000	(4,716,900.00)	(4,968,000.00)	0.0000	0.2270	(192.03)	0.00	29.3352	(261.3655)	0.0000	1	(232.0303)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(100)	1,793.0000	(183,188.09)	(179,300.00)	0.0000	0.2270	(192.03)	0.00	1.1393	(9.4329)	0.0000	1	(8.2937)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(200)	1,793.0000	(377,175.48)	(358,600.00)	0.0000	0.2270	(192.03)	0.00	2.3457	(18.8659)	0.0000	1	(16.5202)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(1,800)	1,793.0000	(3,556,568.81)	(3,227,400.00)	0.0000	0.2270	(192.03)	0.00	22.1189	(169.7929)	0.0000	1	(147.6740)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(800)	1,793.0000	(1,579,697.31)	(1,434,400.00)	0.0000	0.2270	(192.03)	0.00	9.8244	(75.4635)	0.0000	1	(65.6391)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(200)	1,793.0000	(349,400.00)	(358,600.00)	0.0000	0.2270	(192.03)	0.00	2.1730	(18.8659)	0.0000	1	(16.6929)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(1,000)	1,793.0000	(1,747,000.00)	(1,793,000.00)	0.0000	0.2270	(192.03)	0.00	10.8649	(94.3294)	0.0000	1	(83.4645)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(2,400)	1,793.0000	(4,192,800.00)	(4,303,200.00)	0.0000	0.2270	(192.03)	0.00	26.0758	(226.3905)	0.0000	1	(200.3148)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(1,100)	1,793.0000	(1,921,700.00)	(1,972,300.00)	0.0000	0.2270	(192.03)	0.00	11.9514	(103.7623)	0.0000	1	(91.8109)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(900)	1,793.0000	(1,572,300.00)	(1,613,700.00)	0.0000	0.2270	(192.03)	0.00	9.7784	(84.8964)	0.0000	1	(75.1180)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(2,700)	1,793.0000	(4,716,900.00)	(4,841,100.00)	0.0000	0.2270	(192.03)	0.00	29.3352	(254.6893)	0.0000	1	(225.3541)	02/04/2025
7014.T	01/16/2025	SDB3264390143	0	(400)	1,793.0000	(698,800.00)	(717,200.00)	0.0000	0.2270	(192.03)	0.00	4.3460	(37.7318)	0.0000	1	(33.3858)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(100)	1,810.0000	(183,188.09)	(181,000.00)	0.0000	0.2270	(192.03)	0.00	1.1393	(9.5224)	0.0000	1	(8.3831)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(200)	1,810.0000	(377,175.48)	(362,000.00)	0.0000	0.2270	(192.03)	0.00	2.3457	(19.0448)	0.0000	1	(16.6990)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(1,800)	1,810.0000	(3,556,568.81)	(3,258,000.00)	0.0000	0.2270	(192.03)	0.00	22.1189	(171.4028)	0.0000	1	(149.2838)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(800)	1,810.0000	(1,579,697.31)	(1,448,000.00)	0.0000	0.2270	(192.03)	0.00	9.8244	(76.1790)	0.0000	1	(66.3546)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(200)	1,810.0000	(349,400.00)	(362,000.00)	0.0000	0.2270	(192.03)	0.00	2.1730	(19.0448)	0.0000	1	(16.8718)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(1,000)	1,810.0000	(1,747,000.00)	(1,810,000.00)	0.0000	0.2270	(192.03)	0.00	10.8649	(95.2238)	0.0000	1	(84.3588)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(2,400)	1,810.0000	(4,192,800.00)	(4,344,000.00)	0.0000	0.2270	(192.03)	0.00	26.0758	(228.5370)	0.0000	1	(202.4612)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(1,100)	1,810.0000	(1,921,700.00)	(1,991,000.00)	0.0000	0.2270	(192.03)	0.00	11.9514	(104.7461)	0.0000	1	(92.7947)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(900)	1,810.0000	(1,572,300.00)	(1,629,000.00)	0.0000	0.2270	(192.03)	0.00	9.7784	(85.7014)	0.0000	1	(75.9230)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(2,700)	1,810.0000	(4,716,900.00)	(4,887,000.00)	0.0000	0.2270	(192.03)	0.00	29.3352	(257.1041)	0.0000	1	(227.7689)	02/04/2025
7014.T	01/15/2025	SDB3264390143	0	(400)	1,810.0000	(698,800.00)	(724,000.00)	0.0000	0.2270	(192.03)	0.00	4.3460	(38.0895)	0.0000	1	(33.7435)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(200)	1,872.0000	(377,175.48)	(374,400.00)	0.0000	0.2270	(191.96)	0.00	2.3457	(19.6900)	0.0000	1	(17.3443)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(1,800)	1,872.0000	(3,556,568.81)	(3,369,600.00)	0.0000	0.2270	(191.96)	0.00	22.1189	(177.2100)	0.0000	1	(155.0911)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(800)	1,872.0000	(1,579,697.31)	(1,497,600.00)	0.0000	0.2270	(191.96)	0.00	9.8244	(78.7600)	0.0000	1	(68.9356)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(200)	1,872.0000	(349,400.00)	(374,400.00)	0.0000	0.2270	(191.96)	0.00	2.1730	(19.6900)	0.0000	1	(17.5170)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(1,000)	1,872.0000	(1,747,000.00)	(1,872,000.00)	0.0000	0.2270	(191.96)	0.00	10.8649	(98.4500)	0.0000	1	(87.5851)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(2,400)	1,872.0000	(4,192,800.00)	(4,492,800.00)	0.0000	0.2270	(191.96)	0.00	26.0758	(236.2800)	0.0000	1	(210.2043)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(1,100)	1,872.0000	(1,921,700.00)	(2,059,200.00)	0.0000	0.2270	(191.96)	0.00	11.9514	(108.2950)	0.0000	1	(96.3436)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(900)	1,872.0000	(1,572,300.00)	(1,684,800.00)	0.0000	0.2270	(191.96)	0.00	9.7784	(88.6050)	0.0000	1	(78.8266)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(2,700)	1,872.0000	(4,716,900.00)	(5,054,400.00)	0.0000	0.2270	(191.96)	0.00	29.3352	(265.8151)	0.0000	1	(236.4798)	02/04/2025
7014.T	01/14/2025	SDB3264390143	0	(400)	1,872.0000	(698,800.00)	(748,800.00)	0.0000	0.2270	(191.96)	0.00	4.3460	(39.3800)	0.0000	1	(35.0340)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(1,800)	1,923.0000	(3,556,568.81)	(3,461,400.00)	0.0000	0.2270	(191.81)	0.00	88.4757	(727.6113)	0.0000	4	(639.1356)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(800)	1,923.0000	(1,579,697.31)	(1,538,400.00)	0.0000	0.2270	(191.81)	0.00	39.2977	(323.3828)	0.0000	4	(284.0851)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(200)	1,923.0000	(349,400.00)	(384,600.00)	0.0000	0.2270	(191.81)	0.00	8.6919	(80.8457)	0.0000	4	(72.1538)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(1,000)	1,923.0000	(1,747,000.00)	(1,923,000.00)	0.0000	0.2270	(191.81)	0.00	43.4596	(404.2285)	0.0000	4	(360.7689)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(2,400)	1,923.0000	(4,192,800.00)	(4,615,200.00)	0.0000	0.2270	(191.81)	0.00	104.3031	(970.1484)	0.0000	4	(865.8453)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(1,100)	1,923.0000	(1,921,700.00)	(2,115,300.00)	0.0000	0.2270	(191.81)	0.00	47.8056	(444.6514)	0.0000	4	(396.8458)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(900)	1,923.0000	(1,572,300.00)	(1,730,700.00)	0.0000	0.2270	(191.81)	0.00	39.1137	(363.8057)	0.0000	4	(324.6920)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(2,700)	1,923.0000	(4,716,900.00)	(5,192,100.00)	0.0000	0.2270	(191.81)	0.00	117.3410	(1,091.4170)	0.0000	4	(974.0760)	02/04/2025
7014.T	01/13/2025	SDB3264390143	0	(400)	1,923.0000	(698,800.00)	(769,200.00)	0.0000	0.2270	(191.81)	0.00	17.3838	(161.6914)	0.0000	4	(144.3076)	02/04/2025
7014.T	01/09/2025	SDB3264390143	0	(800)	1,998.0000	(1,579,697.31)	(1,598,400.00)	0.0000	0.2320	(185.53)	0.00	10.0408	(81.2453)	0.0000	1	(71.2045)	02/04/2025
7014.T	01/09/2025	SDB3264390143	0	(200)	1,998.0000	(349,400.00)	(399,600.00)	0.0000	0.2320	(185.53)	0.00	2.2208	(20.3113)	0.0000	1	(18.0905)	02/04/2025
7014.T	01/09/2025	SDB3264390143	0	(1,000)	1,998.0000	(1,747,000.00)	(1,998,000.00)	0.0000	0.2320	(185.53)	0.00	11.1042	(101.5566)	0.0000	1	(90.4524)	02/04/2025
7014.T	01/09/2025	SDB3264390143	0	(2,400)	1,998.0000	(4,192,800.00)	(4,795,200.00)	0.0000	0.2320	(185.53)	0.00	26.6501	(243.7358)	0.0000	1	(217.0857)	02/04/2025
7014.T	01/09/202/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NAMURA SHIPBUILDING CO., LTD. CMN (Cont.)																	
7014.T	01/09/2025	SDB3264390143	0	(400)	1,998.0000	(698,800.00)	(799,200.00)	0.0000	0.2320	(185.53)	0.00	4.4417	(40.6226)	0.0000	1	(36.1809)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(200)	1,912.0000	(349,400.00)	(382,400.00)	0.0000	0.2310	(186.49)	0.00	2.2113	(19.5385)	0.0000	1	(17.3272)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(1,000)	1,912.0000	(1,747,000.00)	(1,912,000.00)	0.0000	0.2310	(186.49)	0.00	11.0564	(97.6923)	0.0000	1	(86.6359)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(2,400)	1,912.0000	(4,192,800.00)	(4,588,800.00)	0.0000	0.2310	(186.49)	0.00	26.5353	(234.4615)	0.0000	1	(207.9263)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(1,100)	1,912.0000	(1,921,700.00)	(2,103,200.00)	0.0000	0.2310	(186.49)	0.00	12.1620	(107.4615)	0.0000	1	(95.2995)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(900)	1,912.0000	(1,572,300.00)	(1,720,800.00)	0.0000	0.2310	(186.49)	0.00	9.9507	(87.9231)	0.0000	1	(77.9724)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(2,700)	1,912.0000	(4,716,900.00)	(5,162,400.00)	0.0000	0.2310	(186.49)	0.00	29.8522	(263.7692)	0.0000	1	(233.9171)	02/04/2025
7014.T	01/08/2025	SDB3264390143	0	(400)	1,912.0000	(698,800.00)	(764,800.00)	0.0000	0.2310	(186.49)	0.00	4.4225	(39.0769)	0.0000	1	(34.6544)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(200)	1,747.0000	(349,400.00)	(349,400.00)	0.0000	0.2270	(186.49)	0.00	2.1730	(17.8523)	0.0000	1	(15.6794)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(1,000)	1,747.0000	(1,747,000.00)	(1,747,000.00)	0.0000	0.2270	(186.49)	0.00	10.8649	(89.2617)	0.0000	1	(78.3968)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(2,400)	1,747.0000	(4,192,800.00)	(4,192,800.00)	0.0000	0.2270	(186.49)	0.00	26.0758	(214.2282)	0.0000	1	(188.1524)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(1,100)	1,747.0000	(1,921,700.00)	(1,921,700.00)	0.0000	0.2270	(186.49)	0.00	11.9514	(98.1879)	0.0000	1	(86.2365)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(900)	1,747.0000	(1,572,300.00)	(1,572,300.00)	0.0000	0.2270	(186.49)	0.00	9.7784	(80.3356)	0.0000	1	(70.5572)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(2,700)	1,747.0000	(4,716,900.00)	(4,716,900.00)	0.0000	0.2270	(186.49)	0.00	29.3352	(241.0067)	0.0000	1	(211.6715)	02/04/2025
7014.T	01/07/2025	SDB3264390143	0	(400)	1,747.0000	(698,800.00)	(698,800.00)	0.0000	0.2270	(186.49)	0.00	4.3460	(35.7047)	0.0000	1	(31.3587)	02/04/2025
TOTAL NAMURA SHIPBUILDING CO., LTD. CMN												1,317.5614	(11,574.2445)	0.0000		(10,256.6831)	
NEC CORPORATION CMN																	
6701.T	01/09/2025	SDB3264453060	0	(900)	13,605.0000	(12,348,000.00)	(12,244,500.00)	0.0000	0.2320	(25.00)	0.00	78.4859	(83.8664)	0.0000	1	(5.3805)	02/04/2025
6701.T	01/09/2025	SDB3264453060	0	(300)	13,605.0000	(4,116,000.00)	(4,081,500.00)	0.0000	0.2320	(25.00)	0.00	26.1620	(27.9555)	0.0000	1	(1.7935)	02/04/2025
6701.T	01/08/2025	SDB3264453060	0	(900)	13,475.0000	(12,348,000.00)	(12,127,500.00)	0.0000	0.2310	(25.00)	0.00	78.1476	(83.0651)	0.0000	1	(4.9175)	02/04/2025
6701.T	01/08/2025	SDB3264453060	0	(1,100)	13,475.0000	(15,092,000.00)	(14,822,500.00)	0.0000	0.2310	(25.00)	0.00	95.5138	(101.5240)	0.0000	1	(6.0102)	02/04/2025
6701.T	01/08/2025	SDB3264453060	0	(200)	13,475.0000	(2,744,000.00)	(2,695,000.00)	0.0000	0.2310	(25.00)	0.00	17.3661	(18.4589)	0.0000	1	(1.0928)	02/04/2025
6701.T	01/07/2025	SDB3264453060	0	(900)	13,720.0000	(12,348,000.00)	(12,348,000.00)	0.0000	0.2270	(25.00)	0.00	76.7944	(84.5753)	0.0000	1	(7.7809)	02/04/2025
6701.T	01/07/2025	SDB3264453060	0	(1,100)	13,720.0000	(15,092,000.00)	(15,092,000.00)	0.0000	0.2270	(25.00)	0.00	93.8598	(103.3699)	0.0000	1	(9.5100)	02/04/2025
6701.T	01/07/2025	SDB3264453060	0	(400)	13,720.0000	(5,488,000.00)	(5,488,000.00)	0.0000	0.2270	(25.00)	0.00	34.1308	(37.5890)	0.0000	1	(3.4582)	02/04/2025
6701.T	01/07/2025	SDB3264453060	0	(200)	13,720.0000	(2,744,000.00)	(2,744,000.00)	0.0000	0.2270	(25.00)	0.00	17.0654	(18.7945)	0.0000	1	(1.7291)	02/04/2025
TOTAL NEC CORPORATION CMN												517.5259	(559.1986)	0.0000		(41.6727)	
NEXON CO.LTD. CMN																	
3659.T	01/09/2025	SDB3263707256	0	(2,000)	2,227.5000	(4,753,000.00)	(4,455,000.00)	0.0000	0.2320	(25.00)	0.00	30.2108	(30.5137)	0.0000	1	(0.3028)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(1,600)	2,227.5000	(3,802,400.00)	(3,564,000.00)	0.0000	0.2320	(25.00)	0.00	24.1687	(24.4110)	0.0000	1	(0.2423)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(1,300)	2,227.5000	(3,089,450.00)	(2,895,750.00)	0.0000	0.2320	(25.00)	0.00	19.6371	(19.8339)	0.0000	1	(0.1969)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(100)	2,227.5000	(237,650.00)	(222,750.00)	0.0000	0.2320	(25.00)	0.00	1.5105	(1.5257)	0.0000	1	(0.0151)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(1,900)	2,227.5000	(4,515,350.00)	(4,232,250.00)	0.0000	0.2320	(25.00)	0.00	28.7003	(28.9880)	0.0000	1	(0.2877)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(600)	2,227.5000	(1,425,900.00)	(1,336,500.00)	0.0000	0.2320	(25.00)	0.00	9.0633	(9.1541)	0.0000	1	(0.0909)	02/04/2025
3659.T	01/09/2025	SDB3263707256	0	(800)	2,227.5000	(1,901,200.00)	(1,782,000.00)	0.0000	0.2320	(25.00)	0.00	12.0843	(12.2055)	0.0000	1	(0.1211)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(2,000)	2,294.5000	(4,753,000.00)	(4,589,000.00)	0.0000	0.2310	(25.00)	0.00	30.0806	(31.4315)	0.0000	1	(1.3509)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(1,600)	2,294.5000	(3,802,400.00)	(3,671,200.00)	0.0000	0.2310	(25.00)	0.00	24.0645	(25.1452)	0.0000	1	(1.0807)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(1,300)	2,294.5000	(3,089,450.00)	(2,982,850.00)	0.0000	0.2310	(25.00)	0.00	19.5524	(20.4305)	0.0000	1	(0.8781)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(100)	2,294.5000	(237,650.00)	(229,450.00)	0.0000	0.2310	(25.00)	0.00	1.5040	(1.5716)	0.0000	1	(0.0675)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(1,900)	2,294.5000	(4,515,350.00)	(4,359,550.00)	0.0000	0.2310	(25.00)	0.00	28.5766	(29.8599)	0.0000	1	(1.2833)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(600)	2,294.5000	(1,425,900.00)	(1,376,700.00)	0.0000	0.2310	(25.00)	0.00	9.0242	(9.4295)	0.0000	1	(0.4053)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(800)	2,294.5000	(1,901,200.00)	(1,835,600.00)	0.0000	0.2310	(25.00)	0.00	12.0323	(12.5726)	0.0000	1	(0.5404)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(1,000)	2,294.5000	(2,376,500.00)	(2,294,500.00)	0.0000	0.2310	(25.00)	0.00	15.0403	(15.7158)	0.0000	1	(0.6754)	02/04/2025
3659.T	01/08/2025	SDB3263707256	0	(800)	2,294.5000	(1,901,200.00)	(1,835,600.00)	0.0000	0.2310	(25.00)	0.00	12.0323	(12.5726)	0.0000	1	(0.5404)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(2,000)	2,376.5000	(4,753,000.00)	(4,753,000.00)	0.0000	0.2270	(25.00)	0.00	29.5598	(32.5548)	0.0000	1	(2.9950)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(1,600)	2,376.5000	(3,802,400.00)	(3,802,400.00)	0.0000	0.2270	(25.00)	0.00	23.6478	(26.0438)	0.0000	1	(2.3960)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(1,300)	2,376.5000	(3,089,450.00)	(3,089,450.00)	0.0000	0.2270	(25.00)	0.00	19.2138	(21.1606)	0.0000	1	(1.9468)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(100)	2,376.5000	(237,650.00)	(237,650.00)	0.0000	0.2270	(25.00)	0.00	1.4780	(1.6277)	0.0000	1	(0.1498)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(1,900)	2,376.5000	(4,515,350.00)	(4,515,350.00)	0.0000	0.2270	(25.00)	0.00	28.0818	(30.9271)	0.0000	1	(2.8453)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(600)	2,376.5000	(1,425,900.00)	(1,425,900.00)	0.0000	0.2270	(25.00)	0.00	8.8679	(9.7664)	0.0000	1	(0.8985)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(800)	2,376.5000	(1,901,200.00)	(1,901,200.00)	0.0000	0.2270	(25.00)	0.00	11.8239	(13.0219)	0.0000	1	(1.1980)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NEXON CO.LTD. CMN (Cont.)																	
3659.T	01/07/2025	SDB3263707256	0	(1,000)	2,376.5000	(2,376,500.00)	(2,376,500.00)	0.0000	0.2270	(25.00)	0.00	14.7799	(16.2774)	0.0000	1	(1.4975)	02/04/2025
3659.T	01/07/2025	SDB3263707256	0	(800)	2,376.5000	(1,901,200.00)	(1,901,200.00)	0.0000	0.2270	(25.00)	0.00	11.8239	(13.0219)	0.0000	1	(1.1980)	02/04/2025
TOTAL NEXON CO.LTD. CMN												426.5590	(449.7627)	0.0000		(23.2037)	
NEXTAGE CO. LTD. CMN																	
3186.T	01/17/2025	SDB3265345643	0	(2,600)	1,428.0000	(3,741,556.78)	(3,712,800.00)	0.0000	0.2270	(78.32)	0.00	23.2694	(79.6638)	0.0000	1	(56.3944)	02/04/2025
3186.T	01/17/2025	SDB3265345643	0	(6,200)	1,428.0000	(8,957,417.73)	(8,853,600.00)	0.0000	0.2270	(78.32)	0.00	55.7078	(189.9675)	0.0000	1	(134.2597)	02/04/2025
3186.T	01/17/2025	SDB3265345643	0	(1,300)	1,428.0000	(1,941,173.82)	(1,856,400.00)	0.0000	0.2270	(78.32)	0.00	12.0725	(39.8319)	0.0000	1	(27.7594)	02/04/2025
3186.T	01/17/2025	SDB3265345643	0	(1,000)	1,428.0000	(1,515,801.47)	(1,428,000.00)	0.0000	0.2270	(78.32)	0.00	9.4270	(30.6399)	0.0000	1	(21.2129)	02/04/2025
3186.T	01/17/2025	SDB3265345643	0	(1,300)	1,428.0000	(1,870,778.39)	(1,856,400.00)	0.0000	0.2270	(78.32)	0.00	11.6347	(39.8319)	0.0000	1	(28.1972)	02/04/2025
3186.T	01/16/2025	SDB3265345643	0	(6,200)	1,448.0000	(8,957,417.73)	(8,977,600.00)	0.0000	0.2270	(78.32)	0.00	55.7078	(192.6281)	0.0000	1	(136.9203)	02/04/2025
3186.T	01/16/2025	SDB3265345643	0	(1,300)	1,448.0000	(1,941,173.82)	(1,882,400.00)	0.0000	0.2270	(78.32)	0.00	12.0725	(40.3898)	0.0000	1	(28.3172)	02/04/2025
3186.T	01/16/2025	SDB3265345643	0	(1,000)	1,448.0000	(1,515,801.47)	(1,448,000.00)	0.0000	0.2270	(78.32)	0.00	9.4270	(31.0690)	0.0000	1	(21.6420)	02/04/2025
3186.T	01/16/2025	SDB3265345643	0	(1,300)	1,448.0000	(1,870,778.39)	(1,882,400.00)	0.0000	0.2270	(78.32)	0.00	11.6347	(40.3898)	0.0000	1	(28.7551)	02/04/2025
3186.T	01/15/2025	SDB3265345643	0	(1,300)	1,482.0000	(1,941,173.82)	(1,926,600.00)	0.0000	0.2270	(84.03)	0.00	12.0725	(44.3528)	0.0000	1	(32.2803)	02/04/2025
3186.T	01/15/2025	SDB3265345643	0	(1,000)	1,482.0000	(1,515,801.47)	(1,482,000.00)	0.0000	0.2270	(84.03)	0.00	9.4270	(34.1175)	0.0000	1	(24.6905)	02/04/2025
3186.T	01/15/2025	SDB3265345643	0	(1,300)	1,482.0000	(1,870,778.39)	(1,926,600.00)	0.0000	0.2270	(84.03)	0.00	11.6347	(44.3528)	0.0000	1	(32.7181)	02/04/2025
3186.T	01/14/2025	SDB3265345643	0	(1,000)	1,513.0000	(1,515,801.47)	(1,513,000.00)	0.0000	0.2270	(89.13)	0.00	9.4270	(36.9464)	0.0000	1	(27.5193)	02/04/2025
3186.T	01/14/2025	SDB3265345643	0	(1,300)	1,513.0000	(1,870,778.39)	(1,966,900.00)	0.0000	0.2270	(89.13)	0.00	11.6347	(48.0303)	0.0000	1	(36.3956)	02/04/2025
3186.T	01/13/2025	SDB3265345643	0	(1,300)	1,439.0603	(1,870,778.39)	(1,870,778.39)	0.0000	0.2270	(100.00)	0.00	46.5388	(205.0168)	0.0000	4	(158.4780)	02/04/2025
TOTAL NEXTAGE CO. LTD. CMN												301.6883	(1,097.2282)	0.0000		(795.5399)	
NIDEC CMN																	
6594.T	01/17/2025	SDB3265345624	0	(7,800)	2,861.5000	(22,315,199.42)	(22,319,700.00)	0.0000	0.2270	(25.00)	0.00	138.7822	(152.8747)	0.0000	1	(14.0925)	02/04/2025
6594.T	01/17/2025	SDB3265345624	0	(3,800)	2,861.5000	(11,056,076.73)	(10,873,700.00)	0.0000	0.2270	(25.00)	0.00	68.7597	(74.4774)	0.0000	1	(5.7177)	02/04/2025
6594.T	01/17/2025	SDB3265345624	0	(11,500)	2,861.5000	(33,459,179.59)	(32,907,250.00)	0.0000	0.2270	(25.00)	0.00	208.0886	(225.3921)	0.0000	1	(17.3035)	02/04/2025
6594.T	01/17/2025	SDB3265345624	0	(25,300)	2,861.5000	(73,957,342.46)	(72,395,950.00)	0.0000	0.2270	(25.00)	0.00	459.9539	(495.8627)	0.0000	1	(35.9088)	02/04/2025
6594.T	01/17/2025	SDB3265345624	0	(4,700)	2,861.5000	(13,759,753.91)	(13,449,050.00)	0.0000	0.2270	(25.00)	0.00	85.5744	(92.1168)	0.0000	1	(6.5424)	02/04/2025
6594.T	01/16/2025	SDB3265345624	0	(7,800)	2,858.0000	(22,315,199.42)	(22,292,400.00)	0.0000	0.2270	(25.00)	0.00	138.7822	(152.6877)	0.0000	1	(13.9055)	02/04/2025
6594.T	01/16/2025	SDB3265345624	0	(3,800)	2,858.0000	(11,056,076.73)	(10,860,400.00)	0.0000	0.2270	(25.00)	0.00	68.7597	(74.3863)	0.0000	1	(5.6266)	02/04/2025
6594.T	01/16/2025	SDB3265345624	0	(11,500)	2,858.0000	(33,459,179.59)	(32,867,000.00)	0.0000	0.2270	(25.00)	0.00	208.0886	(225.1164)	0.0000	1	(17.0278)	02/04/2025
6594.T	01/16/2025	SDB3265345624	0	(25,300)	2,858.0000	(73,957,342.46)	(72,307,400.00)	0.0000	0.2270	(25.00)	0.00	459.9539	(495.2562)	0.0000	1	(35.3023)	02/04/2025
6594.T	01/16/2025	SDB3265345624	0	(12,100)	2,858.0000	(35,424,047.29)	(34,581,800.00)	0.0000	0.2270	(25.00)	0.00	220.3085	(236.8616)	0.0000	1	(16.5532)	02/04/2025
6594.T	01/15/2025	SDB3265345624	0	(3,800)	2,915.0000	(11,056,076.73)	(11,077,000.00)	0.0000	0.2270	(25.00)	0.00	68.7597	(75.8699)	0.0000	1	(7.1102)	02/04/2025
6594.T	01/15/2025	SDB3265345624	0	(11,500)	2,915.0000	(33,459,179.59)	(33,522,500.00)	0.0000	0.2270	(25.00)	0.00	208.0886	(229.6062)	0.0000	1	(21.5176)	02/04/2025
6594.T	01/15/2025	SDB3265345624	0	(25,300)	2,915.0000	(73,957,342.46)	(73,749,500.00)	0.0000	0.2270	(25.00)	0.00	459.9539	(505.1336)	0.0000	1	(45.1797)	02/04/2025
6594.T	01/15/2025	SDB3265345624	0	(12,100)	2,915.0000	(35,424,047.29)	(35,271,500.00)	0.0000	0.2270	(25.00)	0.00	220.3085	(241.5856)	0.0000	1	(21.2772)	02/04/2025
6594.T	01/14/2025	SDB3265345624	0	(25,300)	2,928.5000	(73,957,342.46)	(74,091,050.00)	0.0000	0.2270	(25.00)	0.00	459.9539	(507.4729)	0.0000	1	(47.5191)	02/04/2025
6594.T	01/14/2025	SDB3265345624	0	(12,100)	2,928.5000	(35,424,047.29)	(35,434,850.00)	0.0000	0.2270	(25.00)	0.00	220.3085	(242.7045)	0.0000	1	(22.3960)	02/04/2025
6594.T	01/13/2025	SDB3265345624	0	(12,100)	2,927.6072	(35,424,047.29)	(35,424,047.29)	0.0000	0.2270	(25.00)	0.00	881.2338	(970.5218)	0.0000	4	(89.2880)	02/04/2025
TOTAL NIDEC CMN												4,575.6584	(4,997.9263)	0.0000		(422.2679)	
NIHON KOHDEN CORP. CMN																	
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(406,073.60)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.5254	(2.7815)	0.0000	1	(0.2561)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(408,473.45)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.5404	(2.7815)	0.0000	1	(0.2411)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(208,636.44)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.2975	(1.3908)	0.0000	1	(0.0932)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(207,336.52)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.2895	(1.3908)	0.0000	1	(0.1013)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(500)	2,030.5000	(1,078,000.00)	(1,015,250.00)	0.0000	0.2270	(25.00)	0.00	6.7043	(6.9538)	0.0000	1	(0.2495)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(215,600.00)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3908)	0.0000	1	(0.0499)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(300)	2,030.5000	(646,800.00)	(609,150.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1723)	0.0000	1	(0.1497)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/17/2025	SDB3260760809	0	(1,400)	2,030.5000	(3,018,400.00)	(2,842,700.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.4705)	0.0000	1	(0.6986)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,300)	2,030.5000	(2,802,800.00)	(2,639,650.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.0798)	0.0000	1	(0.6487)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,400)	2,030.5000	(3,018,400.00)	(2,842,700.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.4705)	0.0000	1	(0.6986)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,300)	2,030.5000	(2,802,800.00)	(2,639,650.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.0798)	0.0000	1	(0.6487)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,000)	2,030.5000	(2,156,000.00)	(2,030,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9075)	0.0000	1	(0.4990)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(600)	2,030.5000	(1,293,600.00)	(1,218,300.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3445)	0.0000	1	(0.2994)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(215,600.00)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3908)	0.0000	1	(0.0499)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(600)	2,030.5000	(1,293,600.00)	(1,218,300.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3445)	0.0000	1	(0.2994)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(215,600.00)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3908)	0.0000	1	(0.0499)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(100)	2,030.5000	(215,600.00)	(203,050.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3908)	0.0000	1	(0.0499)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,000)	2,030.5000	(2,156,000.00)	(2,030,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9075)	0.0000	1	(0.4990)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,500)	2,030.5000	(3,234,000.00)	(3,045,750.00)	0.0000	0.2270	(25.00)	0.00	20.1128	(20.8613)	0.0000	1	(0.7485)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(600)	2,030.5000	(1,293,600.00)	(1,218,300.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3445)	0.0000	1	(0.2994)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,300)	2,030.5000	(2,802,800.00)	(2,639,650.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.0798)	0.0000	1	(0.6487)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(800)	2,030.5000	(1,724,800.00)	(1,624,400.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.1260)	0.0000	1	(0.3992)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(700)	2,030.5000	(1,509,200.00)	(1,421,350.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.7353)	0.0000	1	(0.3493)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(700)	2,030.5000	(1,509,200.00)	(1,421,350.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.7353)	0.0000	1	(0.3493)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(800)	2,030.5000	(1,724,800.00)	(1,624,400.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.1260)	0.0000	1	(0.3992)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(200)	2,030.5000	(431,200.00)	(406,100.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7815)	0.0000	1	(0.0998)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(300)	2,030.5000	(646,800.00)	(609,150.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1723)	0.0000	1	(0.1497)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(1,000)	2,030.5000	(2,156,000.00)	(2,030,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9075)	0.0000	1	(0.4990)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(400)	2,030.5000	(862,400.00)	(812,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5630)	0.0000	1	(0.1996)	02/04/2025
6849.T	01/17/2025	SDB3260760809	0	(2,000)	2,030.5000	(4,312,000.00)	(4,061,000.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(27.8151)	0.0000	1	(0.9980)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(406,073.60)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.5254	(2.7630)	0.0000	1	(0.2376)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(408,473.45)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.5404	(2.7630)	0.0000	1	(0.2226)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(100)	2,017.0000	(208,636.44)	(201,700.00)	0.0000	0.2270	(25.00)	0.00	1.2975	(1.3815)	0.0000	1	(0.0840)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(100)	2,017.0000	(207,336.52)	(201,700.00)	0.0000	0.2270	(25.00)	0.00	1.2895	(1.3815)	0.0000	1	(0.0920)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(500)	2,017.0000	(1,078,000.00)	(1,008,500.00)	0.0000	0.2270	(25.00)	0.00	6.7043	(6.9075)	0.0000	1	(0.2033)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(100)	2,017.0000	(215,600.00)	(201,700.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3815)	0.0000	1	(0.0407)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(300)	2,017.0000	(646,800.00)	(605,100.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1445)	0.0000	1	(0.1220)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,400)	2,017.0000	(3,018,400.00)	(2,823,800.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.3411)	0.0000	1	(0.5691)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,300)	2,017.0000	(2,802,800.00)	(2,622,100.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(17.9596)	0.0000	1	(0.5285)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,400)	2,017.0000	(3,018,400.00)	(2,823,800.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.3411)	0.0000	1	(0.5691)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,300)	2,017.0000	(2,802,800.00)	(2,622,100.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(17.9596)	0.0000	1	(0.5285)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,000)	2,017.0000	(2,156,000.00)	(2,017,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.8151)	0.0000	1	(0.4065)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(600)	2,017.0000	(1,293,600.00)	(1,210,200.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.2890)	0.0000	1	(0.2439)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB32607															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/16/2025	SDB3260760809	0	(600)	2,017.0000	(1,293,600.00)	(1,210,200.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.2890)	0.0000	1	(0.2439)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(100)	2,017.0000	(215,600.00)	(201,700.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3815)	0.0000	1	(0.0407)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(100)	2,017.0000	(215,600.00)	(201,700.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3815)	0.0000	1	(0.0407)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,000)	2,017.0000	(2,156,000.00)	(2,017,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.8151)	0.0000	1	(0.4065)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,500)	2,017.0000	(3,234,000.00)	(3,025,500.00)	0.0000	0.2270	(25.00)	0.00	20.1128	(20.7226)	0.0000	1	(0.6098)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(600)	2,017.0000	(1,293,600.00)	(1,210,200.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.2890)	0.0000	1	(0.2439)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,300)	2,017.0000	(2,802,800.00)	(2,622,100.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(17.9596)	0.0000	1	(0.5285)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(800)	2,017.0000	(1,724,800.00)	(1,613,600.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.0521)	0.0000	1	(0.3252)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(700)	2,017.0000	(1,509,200.00)	(1,411,900.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.6705)	0.0000	1	(0.2846)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(700)	2,017.0000	(1,509,200.00)	(1,411,900.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.6705)	0.0000	1	(0.2846)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(800)	2,017.0000	(1,724,800.00)	(1,613,600.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.0521)	0.0000	1	(0.3252)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(200)	2,017.0000	(431,200.00)	(403,400.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7630)	0.0000	1	(0.0813)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(300)	2,017.0000	(646,800.00)	(605,100.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1445)	0.0000	1	(0.1220)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(1,000)	2,017.0000	(2,156,000.00)	(2,017,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.8151)	0.0000	1	(0.4065)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(400)	2,017.0000	(862,400.00)	(806,800.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5260)	0.0000	1	(0.1626)	02/04/2025
6849.T	01/16/2025	SDB3260760809	0	(2,000)	2,017.0000	(4,312,000.00)	(4,034,000.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(27.6301)	0.0000	1	(0.8130)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(408,473.45)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.5404	(2.7979)	0.0000	1	(0.2576)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(208,636.44)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.2975	(1.3990)	0.0000	1	(0.1014)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(207,336.52)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.2895	(1.3990)	0.0000	1	(0.1095)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(500)	2,042.5000	(1,078,000.00)	(1,021,250.00)	0.0000	0.2270	(25.00)	0.00	6.7043	(6.9949)	0.0000	1	(0.2906)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(215,600.00)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3990)	0.0000	1	(0.0581)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(300)	2,042.5000	(646,800.00)	(612,750.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1969)	0.0000	1	(0.1744)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,400)	2,042.5000	(3,018,400.00)	(2,859,500.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.5856)	0.0000	1	(0.8136)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,300)	2,042.5000	(2,802,800.00)	(2,655,250.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.1866)	0.0000	1	(0.7555)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,400)	2,042.5000	(3,018,400.00)	(2,859,500.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.5856)	0.0000	1	(0.8136)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,300)	2,042.5000	(2,802,800.00)	(2,655,250.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.1866)	0.0000	1	(0.7555)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,000)	2,042.5000	(2,156,000.00)	(2,042,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9897)	0.0000	1	(0.5812)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(600)	2,042.5000	(1,293,600.00)	(1,225,500.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3938)	0.0000	1	(0.3487)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(215,600.00)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3990)	0.0000	1	(0.0581)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(600)	2,042.5000	(1,293,600.00)	(1,225,500.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3938)	0.0000	1	(0.3487)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(215,600.00)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3990)	0.0000	1	(0.0581)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(100)	2,042.5000	(215,600.00)	(204,250.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.3990)	0.0000	1	(0.0581)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/15/2025	SDB3260760809	0	(1,000)	2,042.5000	(2,156,000.00)	(2,042,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9897)	0.0000	1	(0.5812)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,500)	2,042.5000	(3,234,000.00)	(3,063,750.00)	0.0000	0.2270	(25.00)	0.00	20.1128	(20.9846)	0.0000	1	(0.8718)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(600)	2,042.5000	(1,293,600.00)	(1,225,500.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.3938)	0.0000	1	(0.3487)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,300)	2,042.5000	(2,802,800.00)	(2,655,250.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.1866)	0.0000	1	(0.7555)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(800)	2,042.5000	(1,724,800.00)	(1,634,000.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.1918)	0.0000	1	(0.4649)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(700)	2,042.5000	(1,509,200.00)	(1,429,750.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.7928)	0.0000	1	(0.4068)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(700)	2,042.5000	(1,509,200.00)	(1,429,750.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.7928)	0.0000	1	(0.4068)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(800)	2,042.5000	(1,724,800.00)	(1,634,000.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.1918)	0.0000	1	(0.4649)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(200)	2,042.5000	(431,200.00)	(408,500.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.7979)	0.0000	1	(0.1162)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(300)	2,042.5000	(646,800.00)	(612,750.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.1969)	0.0000	1	(0.1744)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(1,000)	2,042.5000	(2,156,000.00)	(2,042,500.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(13.9897)	0.0000	1	(0.5812)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(400)	2,042.5000	(862,400.00)	(817,000.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.5959)	0.0000	1	(0.2325)	02/04/2025
6849.T	01/15/2025	SDB3260760809	0	(2,000)	2,042.5000	(4,312,000.00)	(4,085,000.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(27.9795)	0.0000	1	(1.1624)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(100)	2,063.0000	(208,636.44)	(206,300.00)	0.0000	0.2270	(25.00)	0.00	1.2975	(1.4130)	0.0000	1	(0.1155)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(100)	2,063.0000	(207,336.52)	(206,300.00)	0.0000	0.2270	(25.00)	0.00	1.2895	(1.4130)	0.0000	1	(0.1236)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(500)	2,063.0000	(1,078,000.00)	(1,031,500.00)	0.0000	0.2270	(25.00)	0.00	6.7043	(7.0651)	0.0000	1	(0.3608)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(100)	2,063.0000	(215,600.00)	(206,300.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4130)	0.0000	1	(0.0722)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(300)	2,063.0000	(646,800.00)	(618,900.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.2390)	0.0000	1	(0.2165)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,400)	2,063.0000	(3,018,400.00)	(2,888,200.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.7822)	0.0000	1	(1.0102)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,300)	2,063.0000	(2,802,800.00)	(2,681,900.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.3692)	0.0000	1	(0.9381)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,400)	2,063.0000	(3,018,400.00)	(2,888,200.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(19.7822)	0.0000	1	(1.0102)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,300)	2,063.0000	(2,802,800.00)	(2,681,900.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.3692)	0.0000	1	(0.9381)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,000)	2,063.0000	(2,156,000.00)	(2,063,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.1301)	0.0000	1	(0.7216)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(600)	2,063.0000	(1,293,600.00)	(1,237,800.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.4781)	0.0000	1	(0.4330)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(100)	2,063.0000	(215,600.00)	(206,300.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4130)	0.0000	1	(0.0722)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(600)	2,063.0000	(1,293,600.00)	(1,237,800.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.4781)	0.0000	1	(0.4330)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(100)	2,063.0000	(215,600.00)	(206,300.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4130)	0.0000	1	(0.0722)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,000)	2,063.0000	(2,156,000.00)	(2,063,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.1301)	0.0000	1	(0.7216)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,500)	2,063.0000	(3,234,000.00)	(3,094,500.00)	0.0000	0.2270	(25.00)	0.00	20.1128	(21.1952)	0.0000	1	(1.0824)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(600)	2,063.0000	(1,293,600.00)	(1,237,800.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.4781)	0.0000	1	(0.4330)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,300)	2,063.0000	(2,802,800.00)	(2,681,900.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(18.3692)	0.0000	1	(0.9381)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(800)	2,063.0000	(1,724,800.00)	(1,650,400.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.3041)	0.0000	1	(0.5773)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(700)	2,063.0000	(1,509,200.00)	(1,444,100.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.8911)	0.0000	1	(0.5051)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(700)	2,063.0000	(1,509,200.00)	(1,444,100.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(9.8911)	0.0000	1	(0.5051)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(800)	2,063.0000	(1,724,800.00)	(1,650,400.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.3041)	0.0000	1	(0.5773)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(200)	2,063.0000	(431,200.00)	(412,600.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.8260)	0.0000	1	(0.1443)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(300)	2,063.0000	(646,800.00)	(618,900.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.2390)	0.0000	1	(0.2165)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(1,000)	2,063.0000	(2,156,000.00)	(2,063,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.1301)	0.0000	1	(0.7216)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(400)	2,063.0000	(862,400.00)	(825,200.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.6521)	0.0000	1	(0.2886)	02/04/2025
6849.T	01/14/2025	SDB3260760809	0	(2,000)	2,063.0000	(4,312,000.00)	(4,126,000.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(28.2603)	0.0000	1	(1.4432)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(207,336.52)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.1579	(5.7274)	0.0000	4	(0.5695)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(500)	2,090.5000	(1,078,000.00)	(1,045,250.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(28.6370)	0.0000	4	(1.8199)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(215,600.00)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.7274)	0.0000	4	(0.3640)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(300)	2,090.5000	(646,800.00)	(627,150.00)	0.0000	0.2270	(25.00)	0.00	16.0903	(17.1822)	0.0000	4	(1.0919)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,400)	2,090.5000	(3,018,400.00)	(2,926,700.00)	0.0000	0.2270	(25.00)	0.00	75.0879	(80.1836)	0.0000	4	(5.0957)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,300)	2,090.5000	(2,802,800.00)	(2,717,650.00)	0.0000	0.2270	(25.00)	0.00	69.7244	(74.4562)	0.0000	4	(4.7317)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,400)	2,090.5000	(3,018,400.00)	(2,926,700.00)	0.0000	0.2270	(25.00)	0.00	75.0879	(80.1836)	0.0000	4	(5.0957)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,300)	2,090.5000	(2,802,800.00)	(2,717,650.00)	0.0000	0.2270	(25.00)	0.00	69.7244	(74.4562)	0.0000	4	(4.7317)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,000)	2,090.5000	(2,156,000.00)	(2,090,500.00)	0.0000	0.2270	(25.00)	0.00	53.6342	(57.2740)	0.0000	4	(3.6398)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(600)	2,090.5000	(1,293,600.00)	(1,254,300.00)	0.0000	0.2270	(25.00)	0.00	32.1805	(34.3644)	0.0000	4	(2.1839)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(215,600.00)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.7274)	0.0000	4	(0.3640)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(600)	2,090.5000	(1,293,600.00)	(1,254,300.00)	0.0000	0.2270	(25.00)	0.00	32.1805	(34.3644)	0.0000	4	(2.1839)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(215,600.00)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.7274)	0.0000	4	(0.3640)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(215,600.00)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.7274)	0.0000	4	(0.3640)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(100)	2,090.5000	(215,600.00)	(209,050.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.7274)	0.0000	4	(0.3640)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,000)	2,090.5000	(2,156,000.00)	(2,090,500.00)	0.0000	0.2270	(25.00)	0.00	53.6342	(57.2740)	0.0000	4	(3.6398)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,500)	2,090.5000	(3,234,000.00)	(3,135,750.00)	0.0000	0.2270	(25.00)	0.00	80.4513	(85.9110)	0.0000	4	(5.4597)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(600)	2,090.5000	(1,293,600.00)	(1,254,300.00)	0.0000	0.2270	(25.00)	0.00	32.1805	(34.3644)	0.0000	4	(2.1839)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,300)	2,090.5000	(2,802,800.00)	(2,717,650.00)	0.0000	0.2270	(25.00)	0.00	69.7244	(74.4562)	0.0000	4	(4.7317)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(800)	2,090.5000	(1,724,800.00)	(1,672,400.00)	0.0000	0.2270	(25.00)	0.00	42.9074	(45.8192)	0.0000	4	(2.9118)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(700)	2,090.5000	(1,509,200.00)	(1,463,350.00)	0.0000	0.2270	(25.00)	0.00	37.5439	(40.0918)	0.0000	4	(2.5478)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(700)	2,090.5000	(1,509,200.00)	(1,463,350.00)	0.0000	0.2270	(25.00)	0.00	37.5439	(40.0918)	0.0000	4	(2.5478)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(800)	2,090.5000	(1,724,800.00)	(1,672,400.00)	0.0000	0.2270	(25.00)	0.00	42.9074	(45.8192)	0.0000	4	(2.9118)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(200)	2,090.5000	(431,200.00)	(418,100.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.4548)	0.0000	4	(0.7280)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(300)	2,090.5000	(646,800.00)	(627,150.00)	0.0000	0.2270	(25.00)	0.00	16.0903	(17.1822)	0.0000	4	(1.0919)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(1,000)	2,090.5000	(2,156,000.00)	(2,090,500.00)	0.0000	0.2270	(25.00)	0.00	53.6342	(57.2740)	0.0000	4	(3.6398)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(400)	2,090.5000	(862,400.00)	(836,200.00)	0.0000	0.2270	(25.00)	0.00	21.4537	(22.9096)	0.0000	4	(1.4559)	02/04/2025
6849.T	01/13/2025	SDB3260760809	0	(2,000)	2,090.5000	(4,312,000.00)	(4,181,000.00)	0.0000	0.2270	(25.00)	0.00	107.2684	(114.5479)	0.0000	4	(7.2796)	02/04/2025
6849.T																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,400)	2,095.5000	(3,018,400.00)	(2,933,700.00)	0.0000	0.2320	(25.00)	0.00	19.1854	(20.0938)	0.0000	1	(0.9084)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,300)	2,095.5000	(2,802,800.00)	(2,724,150.00)	0.0000	0.2320	(25.00)	0.00	17.8151	(18.6586)	0.0000	1	(0.8435)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,400)	2,095.5000	(3,018,400.00)	(2,933,700.00)	0.0000	0.2320	(25.00)	0.00	19.1854	(20.0938)	0.0000	1	(0.9084)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,300)	2,095.5000	(2,802,800.00)	(2,724,150.00)	0.0000	0.2320	(25.00)	0.00	17.8151	(18.6586)	0.0000	1	(0.8435)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,000)	2,095.5000	(2,156,000.00)	(2,095,500.00)	0.0000	0.2320	(25.00)	0.00	13.7039	(14.3527)	0.0000	1	(0.6488)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(600)	2,095.5000	(1,293,600.00)	(1,257,300.00)	0.0000	0.2320	(25.00)	0.00	8.2223	(8.6116)	0.0000	1	(0.3893)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(100)	2,095.5000	(215,600.00)	(209,550.00)	0.0000	0.2320	(25.00)	0.00	1.3704	(1.4353)	0.0000	1	(0.0649)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(600)	2,095.5000	(1,293,600.00)	(1,257,300.00)	0.0000	0.2320	(25.00)	0.00	8.2223	(8.6116)	0.0000	1	(0.3893)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(100)	2,095.5000	(215,600.00)	(209,550.00)	0.0000	0.2320	(25.00)	0.00	1.3704	(1.4353)	0.0000	1	(0.0649)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,000)	2,095.5000	(2,156,000.00)	(2,095,500.00)	0.0000	0.2320	(25.00)	0.00	13.7039	(14.3527)	0.0000	1	(0.6488)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,500)	2,095.5000	(3,234,000.00)	(3,143,250.00)	0.0000	0.2320	(25.00)	0.00	20.5558	(21.5291)	0.0000	1	(0.9733)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(600)	2,095.5000	(1,293,600.00)	(1,257,300.00)	0.0000	0.2320	(25.00)	0.00	8.2223	(8.6116)	0.0000	1	(0.3893)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,300)	2,095.5000	(2,802,800.00)	(2,724,150.00)	0.0000	0.2320	(25.00)	0.00	17.8151	(18.6586)	0.0000	1	(0.8435)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(800)	2,095.5000	(1,724,800.00)	(1,676,400.00)	0.0000	0.2320	(25.00)	0.00	10.9631	(11.4822)	0.0000	1	(0.5191)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(700)	2,095.5000	(1,509,200.00)	(1,466,850.00)	0.0000	0.2320	(25.00)	0.00	9.5927	(10.0469)	0.0000	1	(0.4542)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(700)	2,095.5000	(1,509,200.00)	(1,466,850.00)	0.0000	0.2320	(25.00)	0.00	9.5927	(10.0469)	0.0000	1	(0.4542)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(800)	2,095.5000	(1,724,800.00)	(1,676,400.00)	0.0000	0.2320	(25.00)	0.00	10.9631	(11.4822)	0.0000	1	(0.5191)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(200)	2,095.5000	(431,200.00)	(419,100.00)	0.0000	0.2320	(25.00)	0.00	2.7408	(2.8705)	0.0000	1	(0.1298)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(300)	2,095.5000	(646,800.00)	(628,650.00)	0.0000	0.2320	(25.00)	0.00	4.1112	(4.3058)	0.0000	1	(0.1947)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(1,000)	2,095.5000	(2,156,000.00)	(2,095,500.00)	0.0000	0.2320	(25.00)	0.00	13.7039	(14.3527)	0.0000	1	(0.6488)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(400)	2,095.5000	(862,400.00)	(838,200.00)	0.0000	0.2320	(25.00)	0.00	5.4816	(5.7411)	0.0000	1	(0.2595)	02/04/2025
6849.T	01/09/2025	SDB3260760809	0	(2,000)	2,095.5000	(4,312,000.00)	(4,191,000.00)	0.0000	0.2320	(25.00)	0.00	27.4078	(28.7055)	0.0000	1	(1.2977)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(500)	2,100.5000	(1,078,000.00)	(1,050,250.00)	0.0000	0.2310	(25.00)	0.00	6.8224	(7.1935)	0.0000	1	(0.3711)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(100)	2,100.5000	(215,600.00)	(210,050.00)	0.0000	0.2310	(25.00)	0.00	1.3645	(1.4387)	0.0000	1	(0.0742)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(300)	2,100.5000	(646,800.00)	(630,150.00)	0.0000	0.2310	(25.00)	0.00	4.0934	(4.3161)	0.0000	1	(0.2226)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,400)	2,100.5000	(3,018,400.00)	(2,940,700.00)	0.0000	0.2310	(25.00)	0.00	19.1028	(20.1418)	0.0000	1	(1.0390)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,300)	2,100.5000	(2,802,800.00)	(2,730,650.00)	0.0000	0.2310	(25.00)	0.00	17.7383	(18.7031)	0.0000	1	(0.9648)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,400)	2,100.5000	(3,018,400.00)	(2,940,700.00)	0.0000	0.2310	(25.00)	0.00	19.1028	(20.1418)	0.0000	1	(1.0390)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,300)	2,100.5000	(2,802,800.00)	(2,730,650.00)	0.0000	0.2310	(25.00)	0.00	17.7383	(18.7031)	0.0000	1	(0.9648)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,000)	2,100.5000	(2,156,000.00)	(2,100,500.00)	0.0000	0.2310	(25.00)	0.00	13.6448	(14.3870)	0.0000	1	(0.7422)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(600)	2,100.5000	(1,293,600.00)	(1,260,300.00)	0.0000	0.2310	(25.00)	0.00	8.1869	(8.6322)	0.0000	1	(0.4453)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(100)	2,100.5000	(215,600.00)	(210,050.00)	0.0000	0.2310	(25.00)	0.00	1.3645	(1.4387)	0.0000	1	(0.0742)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(600)	2,100.5000	(1,293,600.00)	(1,260,300.00)	0.0000	0.2310	(25.00)	0.00	8.1869	(8.6322)	0.0000	1	(0.4453)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(100)	2,100.5000	(215,600.00)	(210,050.00)	0.0000	0.2310	(25.00)	0.00	1.3645	(1.4387)	0.0000	1	(0.0742)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(100)	2,100.5000	(215,600.00)	(210,050.00)	0.0000	0.2310	(25.00)	0.00	1.3645	(1.4387)	0.0000	1	(0.0742)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,000)	2,100.5000	(2,156,000.00)	(2,100,500.00)	0.0000	0.2310	(25.00)	0.00	13.6448	(14.3870)	0.0000	1	(0.7422)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,500)	2,100.5000	(3,234,000.00)	(3,150,750.00)	0.0000	0.2310	(25.00)	0.00	20.4672	(21.5805)	0.0000	1	(1.1132)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(600)	2,100.5000	(1,293,600.00)	(1,260,300.00)	0.0000	0.2310	(25.00)	0.00	8.1869	(8.6322)	0.0000	1	(0.4453)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,300)	2,100.5000	(2,802,800.00)	(2,730,650.00)	0.0000	0.2310	(25.00)	0.00	17.7383	(18.7031)	0.0000	1	(0.9648)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(800)	2,100.5000	(1,724,800.00)	(1,680,400.00)	0.0000	0.2310	(25.00)	0.00	10.9159	(11.5096)	0.0000	1	(0.5937)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(700)	2,100.5000	(1,509,200.00)	(1,470,350.00)	0.0000	0.2310	(25.00)	0.00	9.5514	(10.0709)	0.0000	1	(0.5195)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(700)	2,100.5000	(1,509,200.00)	(1,470,350.00)	0.0000	0.2310	(25.00)	0.00	9.5514	(10.0709)	0.0000	1	(0.5195)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(800)	2,100.5000	(1,724,800.00)	(1,680,400.00)	0.0000	0.2310	(25.00)	0.00	10.9159	(11.5096)	0.0000	1	(0.5937)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(200)	2,100.5000	(431,200.00)	(420,100.00)	0.0000	0.2310	(25.00)	0.00	2.7290	(2.8774)	0.0000	1	(0.1484)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(300)	2,100.5000	(646,800.00)	(630,150.00)	0.0000	0.2310	(25.00)	0.00	4.0934	(4.3161)	0.0000	1	(0.2226)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(1,000)	2,100.5000	(2,156,000.00)	(2,100,500.00)	0.0000	0.2310	(25.00)	0.00	13.6448	(14.3870)	0.0000	1	(0.7422)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(400)	2,100.5000	(862,400.00)	(840,200.00)	0.0000	0.2310	(25.00)	0.00	5.4579	(5.7548)	0.0000	1	(0.2969)	02/04/2025
6849.T	01/08/2025	SDB3260760809	0	(2,000)	2,100.5000	(4,312,000.00)	(4,201,000.00)	0.0000	0.2310	(25.00)	0.00	27.2896	(28.7740)	0.0000	1	(1.4843)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(500)	2,156.0000	(1,078,000.00)	(1,078,000.00)	0.0000	0.2270	(25.00)	0.00	6.7043	(7.3836)	0.0000	1	(0.6793)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(100)	2,156.0000	(215,600.00)	(215,600.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4767)	0.0000	1	(0.1359)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(300)	2,156.0000	(646,800.00)	(646,800.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.4301)	0.0000	1	(0.4076)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,400)	2,156.0000	(3,018,400.00)	(3,018,400.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(20.6740)	0.0000	1	(1.9020)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,300)	2,156.0000	(2,802,800.00)	(2,802,800.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(19.1973)	0.0000	1	(1.7661)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,400)	2,156.0000	(3,018,400.00)	(3,018,400.00)	0.0000	0.2270	(25.00)	0.00	18.7720	(20.6740)	0.0000	1	(1.9020)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,300)	2,156.0000	(2,802,800.00)	(2,802,800.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(19.1973)	0.0000	1	(1.7661)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,000)	2,156.0000	(2,156,000.00)	(2,156,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.7671)	0.0000	1	(1.3586)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(600)	2,156.0000	(1,293,600.00)	(1,293,600.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.8603)	0.0000	1	(0.8151)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(100)	2,156.0000	(215,600.00)	(215,600.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4767)	0.0000	1	(0.1359)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(600)	2,156.0000	(1,293,600.00)	(1,293,600.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.8603)	0.0000	1	(0.8151)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(100)	2,156.0000	(215,600.00)	(215,600.00)	0.0000	0.2270	(25.00)	0.00	1.3409	(1.4767)	0.0000	1	(0.1359)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,000)	2,156.0000	(2,156,000.00)	(2,156,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.7671)	0.0000	1	(1.3586)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,500)	2,156.0000	(3,234,000.00)	(3,234,000.00)	0.0000	0.2270	(25.00)	0.00	20.1128	(22.1507)	0.0000	1	(2.0379)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(600)	2,156.0000	(1,293,600.00)	(1,293,600.00)	0.0000	0.2270	(25.00)	0.00	8.0451	(8.8603)	0.0000	1	(0.8151)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIHON KOHDEN CORP. CMN (Cont.)																	
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,300)	2,156.0000	(2,802,800.00)	(2,802,800.00)	0.0000	0.2270	(25.00)	0.00	17.4311	(19.1973)	0.0000	1	(1.7661)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(800)	2,156.0000	(1,724,800.00)	(1,724,800.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.8137)	0.0000	1	(1.0869)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(700)	2,156.0000	(1,509,200.00)	(1,509,200.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(10.3370)	0.0000	1	(0.9510)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(700)	2,156.0000	(1,509,200.00)	(1,509,200.00)	0.0000	0.2270	(25.00)	0.00	9.3860	(10.3370)	0.0000	1	(0.9510)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(800)	2,156.0000	(1,724,800.00)	(1,724,800.00)	0.0000	0.2270	(25.00)	0.00	10.7268	(11.8137)	0.0000	1	(1.0869)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(200)	2,156.0000	(431,200.00)	(431,200.00)	0.0000	0.2270	(25.00)	0.00	2.6817	(2.9534)	0.0000	1	(0.2717)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(300)	2,156.0000	(646,800.00)	(646,800.00)	0.0000	0.2270	(25.00)	0.00	4.0226	(4.4301)	0.0000	1	(0.4076)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(1,000)	2,156.0000	(2,156,000.00)	(2,156,000.00)	0.0000	0.2270	(25.00)	0.00	13.4085	(14.7671)	0.0000	1	(1.3586)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(400)	2,156.0000	(862,400.00)	(862,400.00)	0.0000	0.2270	(25.00)	0.00	5.3634	(5.9068)	0.0000	1	(0.5434)	02/04/2025
6849.T	01/07/2025	SDB3260760809	0	(2,000)	2,156.0000	(4,312,000.00)	(4,312,000.00)	0.0000	0.2270	(25.00)	0.00	26.8171	(29.5342)	0.0000	1	(2.7172)	02/04/2025
TOTAL NIHON KOHDEN CORP. CMN												3,595.5959	(3,805.4041)	0.0000		(209.8082)	
NIPPON ELEC GLASS CO LTD																	
5214.T	01/17/2025	SDB3260121508	0	(700)	3,367.0000	(2,359,700.00)	(2,356,900.00)	0.0000	0.2270	(25.00)	0.00	14.6754	(16.1432)	0.0000	1	(1.4678)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(1,100)	3,367.0000	(3,708,100.00)	(3,703,700.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.3678)	0.0000	1	(2.3065)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(200)	3,367.0000	(674,200.00)	(673,400.00)	0.0000	0.2270	(25.00)	0.00	4.1930	(4.6123)	0.0000	1	(0.4194)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(3,000)	3,367.0000	(10,113,000.00)	(10,101,000.00)	0.0000	0.2270	(25.00)	0.00	62.8945	(69.1849)	0.0000	1	(6.2904)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(500)	3,367.0000	(1,685,500.00)	(1,683,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5308)	0.0000	1	(1.0484)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(100)	3,367.0000	(337,100.00)	(336,700.00)	0.0000	0.2270	(25.00)	0.00	2.0965	(2.3062)	0.0000	1	(0.2097)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(500)	3,367.0000	(1,685,500.00)	(1,683,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5308)	0.0000	1	(1.0484)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(300)	3,367.0000	(1,011,300.00)	(1,010,100.00)	0.0000	0.2270	(25.00)	0.00	6.2895	(6.9185)	0.0000	1	(0.6290)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(9,600)	3,367.0000	(32,361,600.00)	(32,323,200.00)	0.0000	0.2270	(25.00)	0.00	201.2626	(221.3918)	0.0000	1	(20.1292)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(600)	3,367.0000	(2,022,600.00)	(2,020,200.00)	0.0000	0.2270	(25.00)	0.00	12.5789	(13.8370)	0.0000	1	(1.2581)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(3,500)	3,367.0000	(11,798,500.00)	(11,784,500.00)	0.0000	0.2270	(25.00)	0.00	73.3770	(80.7158)	0.0000	1	(7.3388)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(400)	3,367.0000	(1,348,400.00)	(1,346,800.00)	0.0000	0.2270	(25.00)	0.00	8.3859	(9.2247)	0.0000	1	(0.8387)	02/04/2025
5214.T	01/17/2025	SDB3260121508	0	(1,100)	3,367.0000	(3,708,100.00)	(3,703,700.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.3678)	0.0000	1	(2.3065)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(700)	3,375.0000	(2,359,700.00)	(2,362,500.00)	0.0000	0.2270	(25.00)	0.00	14.6754	(16.1815)	0.0000	1	(1.5061)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(1,100)	3,375.0000	(3,708,100.00)	(3,712,500.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.4281)	0.0000	1	(2.3667)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(200)	3,375.0000	(674,200.00)	(675,000.00)	0.0000	0.2270	(25.00)	0.00	4.1930	(4.6233)	0.0000	1	(0.4303)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(3,000)	3,375.0000	(10,113,000.00)	(10,125,000.00)	0.0000	0.2270	(25.00)	0.00	62.8945	(69.3493)	0.0000	1	(6.4548)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(500)	3,375.0000	(1,685,500.00)	(1,687,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5582)	0.0000	1	(1.0758)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(100)	3,375.0000	(337,100.00)	(337,500.00)	0.0000	0.2270	(25.00)	0.00	2.0965	(2.3116)	0.0000	1	(0.2152)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(500)	3,375.0000	(1,685,500.00)	(1,687,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5582)	0.0000	1	(1.0758)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(300)	3,375.0000	(1,011,300.00)	(1,012,500.00)	0.0000	0.2270	(25.00)	0.00	6.2895	(6.9349)	0.0000	1	(0.6455)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(9,600)	3,375.0000	(32,361,600.00)	(32,400,000.00)	0.0000	0.2270	(25.00)	0.00	201.2626	(221.9178)	0.0000	1	(20.6553)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(600)	3,375.0000	(2,022,600.00)	(2,025,000.00)	0.0000	0.2270	(25.00)	0.00	12.5789	(13.8699)	0.0000	1	(1.2910)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(3,500)	3,375.0000	(11,798,500.00)	(11,812,500.00)	0.0000	0.2270	(25.00)	0.00	73.3770	(80.9075)	0.0000	1	(7.5306)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(800)	3,375.0000	(2,696,800.00)	(2,700,000.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.4932)	0.0000	1	(1.7213)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(800)	3,375.0000	(2,696,800.00)	(2,700,000.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.4932)	0.0000	1	(1.7213)	02/04/2025
5214.T	01/16/2025	SDB3260121508	0	(1,100)	3,375.0000	(3,708,100.00)	(3,712,500.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.4281)	0.0000	1	(2.3667)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(700)	3,442.0000	(2,359,700.00)	(2,409,400.00)	0.0000	0.2270	(25.00)	0.00	14.6754	(16.5027)	0.0000	1	(1.8273)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(1,100)	3,442.0000	(3,708,100.00)	(3,786,200.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.9329)	0.0000	1	(2.8715)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(200)	3,442.0000	(674,200.00)	(688,400.00)	0.0000	0.2270	(25.00)	0.00	4.1930	(4.7151)	0.0000	1	(0.5221)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(3,000)	3,442.0000	(10,113,000.00)	(10,326,000.00)	0.0000	0.2270	(25.00)	0.00	62.8945	(70.7260)	0.0000	1	(7.8315)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(500)	3,442.0000	(1,685,500.00)	(1,721,000.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.7877)	0.0000	1	(1.3052)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(100)	3,442.0000	(337,100.00)	(344,200.00)	0.0000	0.2270	(25.00)	0.00	2.0965	(2.3575)	0.0000	1	(0.2610)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(500)	3,442.0000	(1,685,500.00)	(1,721,000.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.7877)	0.0000	1	(1.3052)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(300)	3,442.0000	(1,011,300.00)	(1,032,600.00)	0.0000	0.2270	(25.00)	0.00	6.2895	(7.0726)	0.0000	1	(0.7831)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(9,600)	3,442.0000	(32,361,600.00)	(33,043,200.00)	0.0000	0.2270	(25.00)	0.00	201.2626	(226.3233)	0.0000	1	(25.0607)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIPPON ELEC GLASS CO LTD (Cont.)																	
5214.T	01/15/2025	SDB3260121508	0	(600)	3,442.0000	(2,022,600.00)	(2,065,200.00)	0.0000	0.2270	(25.00)	0.00	12.5789	(14.1452)	0.0000	1	(1.5663)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(3,500)	3,442.0000	(11,798,500.00)	(12,047,000.00)	0.0000	0.2270	(25.00)	0.00	73.3770	(82.5137)	0.0000	1	(9.1367)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(800)	3,442.0000	(2,696,800.00)	(2,753,600.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.8603)	0.0000	1	(2.0884)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(800)	3,442.0000	(2,696,800.00)	(2,753,600.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.8603)	0.0000	1	(2.0884)	02/04/2025
5214.T	01/15/2025	SDB3260121508	0	(1,100)	3,442.0000	(3,708,100.00)	(3,786,200.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.9329)	0.0000	1	(2.8715)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(700)	3,484.0000	(2,359,700.00)	(2,438,800.00)	0.0000	0.2270	(25.00)	0.00	14.6754	(16.7041)	0.0000	1	(2.0287)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(1,100)	3,484.0000	(3,708,100.00)	(3,832,400.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(26.2493)	0.0000	1	(3.1880)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(200)	3,484.0000	(674,200.00)	(696,800.00)	0.0000	0.2270	(25.00)	0.00	4.1930	(4.7726)	0.0000	1	(0.5796)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(3,000)	3,484.0000	(10,113,000.00)	(10,452,000.00)	0.0000	0.2270	(25.00)	0.00	62.8945	(71.5890)	0.0000	1	(8.6945)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(500)	3,484.0000	(1,685,500.00)	(1,742,000.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.9315)	0.0000	1	(1.4491)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(100)	3,484.0000	(337,100.00)	(348,400.00)	0.0000	0.2270	(25.00)	0.00	2.0965	(2.3863)	0.0000	1	(0.2898)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(500)	3,484.0000	(1,685,500.00)	(1,742,000.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.9315)	0.0000	1	(1.4491)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(300)	3,484.0000	(1,011,300.00)	(1,045,200.00)	0.0000	0.2270	(25.00)	0.00	6.2895	(7.1589)	0.0000	1	(0.8694)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(9,600)	3,484.0000	(32,361,600.00)	(33,446,400.00)	0.0000	0.2270	(25.00)	0.00	201.2626	(229.0849)	0.0000	1	(27.8224)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(600)	3,484.0000	(2,022,600.00)	(2,090,400.00)	0.0000	0.2270	(25.00)	0.00	12.5789	(14.3178)	0.0000	1	(1.7389)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(3,500)	3,484.0000	(11,798,500.00)	(12,194,000.00)	0.0000	0.2270	(25.00)	0.00	73.3770	(83.5205)	0.0000	1	(10.1436)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(800)	3,484.0000	(2,696,800.00)	(2,787,200.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(19.0904)	0.0000	1	(2.3185)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(800)	3,484.0000	(2,696,800.00)	(2,787,200.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(19.0904)	0.0000	1	(2.3185)	02/04/2025
5214.T	01/14/2025	SDB3260121508	0	(1,100)	3,484.0000	(3,708,100.00)	(3,832,400.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(26.2493)	0.0000	1	(3.1880)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(700)	3,520.0000	(2,359,700.00)	(2,464,000.00)	0.0000	0.2270	(25.00)	0.00	58.7016	(67.5068)	0.0000	4	(8.8053)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(1,100)	3,520.0000	(3,708,100.00)	(3,872,000.00)	0.0000	0.2270	(25.00)	0.00	92.2453	(106.0822)	0.0000	4	(13.8369)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(200)	3,520.0000	(674,200.00)	(704,000.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(19.2877)	0.0000	4	(2.5158)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(3,000)	3,520.0000	(10,113,000.00)	(10,560,000.00)	0.0000	0.2270	(25.00)	0.00	251.5782	(289.3151)	0.0000	4	(37.7369)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(500)	3,520.0000	(1,685,500.00)	(1,760,000.00)	0.0000	0.2270	(25.00)	0.00	41.9297	(48.2192)	0.0000	4	(6.2895)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(100)	3,520.0000	(337,100.00)	(352,000.00)	0.0000	0.2270	(25.00)	0.00	8.3859	(9.6438)	0.0000	4	(1.2579)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(500)	3,520.0000	(1,685,500.00)	(1,760,000.00)	0.0000	0.2270	(25.00)	0.00	41.9297	(48.2192)	0.0000	4	(6.2895)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(300)	3,520.0000	(1,011,300.00)	(1,056,000.00)	0.0000	0.2270	(25.00)	0.00	25.1578	(28.9315)	0.0000	4	(3.7737)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(9,600)	3,520.0000	(32,361,600.00)	(33,792,000.00)	0.0000	0.2270	(25.00)	0.00	805.0502	(925.8082)	0.0000	4	(120.7580)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(600)	3,520.0000	(2,022,600.00)	(2,112,000.00)	0.0000	0.2270	(25.00)	0.00	50.3156	(57.8630)	0.0000	4	(7.5474)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(3,500)	3,520.0000	(11,798,500.00)	(12,320,000.00)	0.0000	0.2270	(25.00)	0.00	293.5079	(337.5342)	0.0000	4	(44.0264)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(800)	3,520.0000	(2,696,800.00)	(2,816,000.00)	0.0000	0.2270	(25.00)	0.00	67.0875	(77.1507)	0.0000	4	(10.0632)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(800)	3,520.0000	(2,696,800.00)	(2,816,000.00)	0.0000	0.2270	(25.00)	0.00	67.0875	(77.1507)	0.0000	4	(10.0632)	02/04/2025
5214.T	01/13/2025	SDB3260121508	0	(1,100)	3,520.0000	(3,708,100.00)	(3,872,000.00)	0.0000	0.2270	(25.00)	0.00	92.2453	(106.0822)	0.0000	4	(13.8369)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(700)	3,478.0000	(2,359,700.00)	(2,434,600.00)	0.0000	0.2320	(25.00)	0.00	14.9986	(16.6753)	0.0000	1	(1.6767)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(1,100)	3,478.0000	(3,708,100.00)	(3,825,800.00)	0.0000	0.2320	(25.00)	0.00	23.5693	(26.2041)	0.0000	1	(2.6348)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(200)	3,478.0000	(674,200.00)	(695,600.00)	0.0000	0.2320	(25.00)	0.00	4.2853	(4.7644)	0.0000	1	(0.4791)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(3,000)	3,478.0000	(10,113,000.00)	(10,434,000.00)	0.0000	0.2320	(25.00)	0.00	64.2799	(71.4658)	0.0000	1	(7.1859)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(500)	3,478.0000	(1,685,500.00)	(1,739,000.00)	0.0000	0.2320	(25.00)	0.00	10.7133	(11.9110)	0.0000	1	(1.1976)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(100)	3,478.0000	(337,100.00)	(347,800.00)	0.0000	0.2320	(25.00)	0.00	2.1427	(2.3822)	0.0000	1	(0.2395)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(500)	3,478.0000	(1,685,500.00)	(1,739,000.00)	0.0000	0.2320	(25.00)	0.00	10.7133	(11.9110)	0.0000	1	(1.1976)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(300)	3,478.0000	(1,011,300.00)	(1,043,400.00)	0.0000	0.2320	(25.00)	0.00	6.4280	(7.1466)	0.0000	1	(0.7186)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(9,600)	3,478.0000	(32,361,600.00)	(33,388,800.00)	0.0000	0.2320	(25.00)	0.00	205.6956	(228.6904)	0.0000	1	(22.9948)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(600)	3,478.0000	(2,022,600.00)	(2,086,800.00)	0.0000	0.2320	(25.00)	0.00	12.8560	(14.2932)	0.0000	1	(1.4372)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(3,500)	3,478.0000	(11,798,500.00)	(12,173,000.00)	0.0000	0.2320	(25.00)	0.00	74.9932	(83.3767)	0.0000	1	(8.3835)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(800)	3,478.0000	(2,696,800.00)	(2,782,400.00)	0.0000	0.2320	(25.00)	0.00	17.1413	(19.0575)	0.0000	1	(1.9162)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(800)	3,478.0000	(2,696,800.00)	(2,782,400.00)	0.0000	0.2320	(25.00)	0.00	17.1413	(19.0575)	0.0000	1	(1.9162)	02/04/2025
5214.T	01/09/2025	SDB3260121508	0	(1,100)	3,478.0000	(3,708,100.00)	(3,825,800.00)	0.0000	0.2320	(25.00)	0.00	23.5693	(26.2041)	0.0000	1	(2.6348)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(700)	3,372.0000	(2,359,700.00)	(2,360,400.00)	0.0000	0.2310	(25.00)	0.00	14.9340	(16.1671)	0.0000	1	(1.2331)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(1,100)	3,372.0000	(3,708,100.00)	(3,709,200.00)	0.0000	0.2310	(25.00)	0.00	23.4677	(25.4055)	0.0000	1	(1.9378)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(200)	3,372.0000	(674,200.00)	(674,400.00)	0.0000	0.2310	(25.00)	0.00	4.2669	(4.6192)	0.0000	1	(0.3523)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(3,000)	3,372.0000												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NIPPON ELEC GLASS CO LTD (Cont.)																	
5214.T	01/08/2025	SDB3260121508	0	(500)	3,372.0000	(1,685,500.00)	(1,686,000.00)	0.0000	0.2310	(25.00)	0.00	10.6671	(11.5479)	0.0000	1	(0.8808)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(300)	3,372.0000	(1,011,300.00)	(1,011,600.00)	0.0000	0.2310	(25.00)	0.00	6.4003	(6.9288)	0.0000	1	(0.5285)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(9,600)	3,372.0000	(32,361,600.00)	(32,371,200.00)	0.0000	0.2310	(25.00)	0.00	204.8090	(221.7205)	0.0000	1	(16.9115)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(600)	3,372.0000	(2,022,600.00)	(2,023,200.00)	0.0000	0.2310	(25.00)	0.00	12.8006	(13.8575)	0.0000	1	(1.0570)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(3,500)	3,372.0000	(11,798,500.00)	(11,802,000.00)	0.0000	0.2310	(25.00)	0.00	74.6700	(80.8356)	0.0000	1	(6.1657)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(800)	3,372.0000	(2,696,800.00)	(2,697,600.00)	0.0000	0.2310	(25.00)	0.00	17.0674	(18.4767)	0.0000	1	(1.4093)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(800)	3,372.0000	(2,696,800.00)	(2,697,600.00)	0.0000	0.2310	(25.00)	0.00	17.0674	(18.4767)	0.0000	1	(1.4093)	02/04/2025
5214.T	01/08/2025	SDB3260121508	0	(1,100)	3,372.0000	(3,708,100.00)	(3,709,200.00)	0.0000	0.2310	(25.00)	0.00	23.4677	(25.4055)	0.0000	1	(1.9378)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(700)	3,371.0000	(2,359,700.00)	(2,359,700.00)	0.0000	0.2270	(25.00)	0.00	14.6754	(16.1623)	0.0000	1	(1.4869)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(1,100)	3,371.0000	(3,708,100.00)	(3,708,100.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.3979)	0.0000	1	(2.3366)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(200)	3,371.0000	(674,200.00)	(674,200.00)	0.0000	0.2270	(25.00)	0.00	4.1930	(4.6178)	0.0000	1	(0.4248)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(3,000)	3,371.0000	(10,113,000.00)	(10,113,000.00)	0.0000	0.2270	(25.00)	0.00	62.8945	(69.2671)	0.0000	1	(6.3726)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(500)	3,371.0000	(1,685,500.00)	(1,685,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5445)	0.0000	1	(1.0621)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(100)	3,371.0000	(337,100.00)	(337,100.00)	0.0000	0.2270	(25.00)	0.00	2.0965	(2.3089)	0.0000	1	(0.2124)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(500)	3,371.0000	(1,685,500.00)	(1,685,500.00)	0.0000	0.2270	(25.00)	0.00	10.4824	(11.5445)	0.0000	1	(1.0621)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(300)	3,371.0000	(1,011,300.00)	(1,011,300.00)	0.0000	0.2270	(25.00)	0.00	6.2895	(6.9267)	0.0000	1	(0.6373)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(9,600)	3,371.0000	(32,361,600.00)	(32,361,600.00)	0.0000	0.2270	(25.00)	0.00	201.2626	(221.6548)	0.0000	1	(20.3922)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(600)	3,371.0000	(2,022,600.00)	(2,022,600.00)	0.0000	0.2270	(25.00)	0.00	12.5789	(13.8534)	0.0000	1	(1.2745)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(3,500)	3,371.0000	(11,798,500.00)	(11,798,500.00)	0.0000	0.2270	(25.00)	0.00	73.3770	(80.8116)	0.0000	1	(7.4347)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(800)	3,371.0000	(2,696,800.00)	(2,696,800.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.4712)	0.0000	1	(1.6994)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(800)	3,371.0000	(2,696,800.00)	(2,696,800.00)	0.0000	0.2270	(25.00)	0.00	16.7719	(18.4712)	0.0000	1	(1.6994)	02/04/2025
5214.T	01/07/2025	SDB3260121508	0	(1,100)	3,371.0000	(3,708,100.00)	(3,708,100.00)	0.0000	0.2270	(25.00)	0.00	23.0613	(25.3979)	0.0000	1	(2.3366)	02/04/2025
TOTAL NIPPON ELEC GLASS CO LTD												5,251.7779	(5,901.7315)	0.0000		(649.9536)	
NIPPON STEEL CMN																	
5401.T	01/09/2025	SDB3264792330	0	(100)	3,110.0000	(318,200.00)	(311,000.00)	0.0000	0.2320	(25.00)	0.00	2.0225	(2.1301)	0.0000	1	(0.1076)	02/04/2025
5401.T	01/09/2025	SDB3264792330	0	(800)	3,110.0000	(2,545,600.00)	(2,488,000.00)	0.0000	0.2320	(25.00)	0.00	16.1803	(17.0411)	0.0000	1	(0.8608)	02/04/2025
5401.T	01/09/2025	SDB3264792330	0	(3,400)	3,110.0000	(10,818,800.00)	(10,574,000.00)	0.0000	0.2320	(25.00)	0.00	68.7661	(72.4247)	0.0000	1	(3.6586)	02/04/2025
5401.T	01/08/2025	SDB3264792330	0	(100)	3,158.0000	(318,200.00)	(315,800.00)	0.0000	0.2310	(25.00)	0.00	2.0138	(2.1630)	0.0000	1	(0.1492)	02/04/2025
5401.T	01/08/2025	SDB3264792330	0	(800)	3,158.0000	(2,545,600.00)	(2,526,400.00)	0.0000	0.2310	(25.00)	0.00	16.1105	(17.3041)	0.0000	1	(1.1936)	02/04/2025
5401.T	01/08/2025	SDB3264792330	0	(5,200)	3,158.0000	(16,546,400.00)	(16,421,600.00)	0.0000	0.2310	(25.00)	0.00	104.7183	(112.4767)	0.0000	1	(7.7584)	02/04/2025
5401.T	01/07/2025	SDB3264792330	0	(100)	3,182.0000	(318,200.00)	(318,200.00)	0.0000	0.2270	(25.00)	0.00	1.9789	(2.1795)	0.0000	1	(0.2005)	02/04/2025
5401.T	01/07/2025	SDB3264792330	0	(800)	3,182.0000	(2,545,600.00)	(2,545,600.00)	0.0000	0.2270	(25.00)	0.00	15.8315	(17.4356)	0.0000	1	(1.6041)	02/04/2025
5401.T	01/07/2025	SDB3264792330	0	(7,100)	3,182.0000	(22,592,200.00)	(22,592,200.00)	0.0000	0.2270	(25.00)	0.00	140.5049	(154.7411)	0.0000	1	(14.2362)	02/04/2025
TOTAL NIPPON STEEL CMN												368.1269	(397.8959)	0.0000		(29.7690)	
NISSAN MOTOR CMN																	
7201.T	01/13/2025	SDB3264520293	0	(21,900)	467.4000	(10,512,000.00)	(10,236,060.00)	0.0000	0.2270	(25.00)	0.00	261.5040	(280.4400)	0.0000	4	(18.9360)	02/04/2025
7201.T	01/09/2025	SDB3264520293	0	(33,300)	479.6000	(15,984,000.00)	(15,970,680.00)	0.0000	0.2320	(25.00)	0.00	101.5969	(109.3882)	0.0000	1	(7.7913)	02/04/2025
7201.T	01/08/2025	SDB3264520293	0	(33,500)	475.2000	(16,080,000.00)	(15,919,200.00)	0.0000	0.2310	(25.00)	0.00	101.7666	(109.0356)	0.0000	1	(7.2690)	02/04/2025
7201.T	01/07/2025	SDB3264520293	0	(61,800)	480.0000	(29,664,000.00)	(29,664,000.00)	0.0000	0.2270	(25.00)	0.00	184.4857	(203.1781)	0.0000	1	(18.6924)	02/04/2025
TOTAL NISSAN MOTOR CMN												649.3532	(702.0419)	0.0000		(52.6887)	
NITORI CO LTD CMN																	
9843.T	01/17/2025	SDB3265465923	0	(600)	18,095.0000	(10,874,293.13)	(10,857,000.00)	0.0000	0.2270	(25.00)	0.00	67.6292	(74.3630)	0.0000	1	(6.7338)	02/04/2025
9843.T	01/17/2025	SDB3265465923	0	(100)	18,095.0000	(1,825,381.34)	(1,809,500.00)	0.0000	0.2270	(25.00)	0.00	11.3524	(12.3938)	0.0000	1	(1.0415)	02/04/2025
9843.T	01/17/2025	SDB3265465923	0	(100)	18,095.0000	(1,861,878.97)	(1,809,500.00)	0.0000	0.2270	(25.00)	0.00	11.5794	(12.3938)	0.0000	1	(0.8145)	02/04/2025
9843.T	01/16/2025	SDB3265465923	0	(100)	18,105.0000	(1,825,381.34)	(1,810,500.00)	0.0000	0.2270	(25.00)	0.00	11.3524	(12.4007)	0.0000	1	(1.0483)	02/04/2025
9843.T	01/16/2025	SDB3265465923	0	(100)	18,105.0000	(1,861,878.97)	(1,810,500.00)	0.0000	0.2270	(25.00)	0.00	11.5794	(12.4007)	0.0000	1	(0.8213)	02/04/2025
9843.T	01/15/2025	SDB3265465923	0	(100)	18,618.7897	(1,861,878.97)	(1,861,878.97)	0.0000	0.2270	(25.00)	0.00	11.5794	(12.7526)	0.0000	1	(1.1732)	02/04/2025
TOTAL NITORI CO LTD CMN												125.0720	(136.7047)	0.0000		(11.6327)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN																	
6254.T	01/17/2025	SDB3260121385	0	(200)	2,651.0000	(462,200.00)	(530,200.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(17.8055)	0.0000	1	(14.9310)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(4,200)	2,651.0000	(9,706,200.00)	(11,134,200.00)	0.0000	0.2270	(122.58)	0.00	60.3646	(373.9163)	0.0000	1	(313.5517)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(300)	2,651.0000	(693,300.00)	(795,300.00)	0.0000	0.2270	(122.58)	0.00	4.3118	(26.7083)	0.0000	1	(22.3966)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(2,200)	2,651.0000	(5,084,200.00)	(5,832,200.00)	0.0000	0.2270	(122.58)	0.00	31.6195	(195.8609)	0.0000	1	(164.2414)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(2,800)	2,651.0000	(6,470,800.00)	(7,422,800.00)	0.0000	0.2270	(122.58)	0.00	40.2431	(249.2776)	0.0000	1	(209.0345)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(600)	2,651.0000	(1,386,600.00)	(1,590,600.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(53.4166)	0.0000	1	(44.7931)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(400)	2,651.0000	(924,400.00)	(1,060,400.00)	0.0000	0.2270	(122.58)	0.00	5.7490	(35.6111)	0.0000	1	(29.8621)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,300)	2,651.0000	(3,004,300.00)	(3,446,300.00)	0.0000	0.2270	(122.58)	0.00	18.6843	(115.7360)	0.0000	1	(97.0517)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(200)	2,651.0000	(462,200.00)	(530,200.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(17.8055)	0.0000	1	(14.9310)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(600)	2,651.0000	(1,386,600.00)	(1,590,600.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(53.4166)	0.0000	1	(44.7931)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,300)	2,651.0000	(3,004,300.00)	(3,446,300.00)	0.0000	0.2270	(122.58)	0.00	18.6843	(115.7360)	0.0000	1	(97.0517)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(500)	2,651.0000	(1,155,500.00)	(1,325,500.00)	0.0000	0.2270	(122.58)	0.00	7.1863	(44.5138)	0.0000	1	(37.3276)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(700)	2,651.0000	(1,617,700.00)	(1,855,700.00)	0.0000	0.2270	(122.58)	0.00	10.0608	(62.3194)	0.0000	1	(52.2586)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(300)	2,651.0000	(693,300.00)	(795,300.00)	0.0000	0.2270	(122.58)	0.00	4.3118	(26.7083)	0.0000	1	(22.3966)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(400)	2,651.0000	(924,400.00)	(1,060,400.00)	0.0000	0.2270	(122.58)	0.00	5.7490	(35.6111)	0.0000	1	(29.8621)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(200)	2,651.0000	(462,200.00)	(530,200.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(17.8055)	0.0000	1	(14.9310)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,100)	2,651.0000	(2,542,100.00)	(2,916,100.00)	0.0000	0.2270	(122.58)	0.00	15.8098	(97.9305)	0.0000	1	(82.1207)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(3,200)	2,651.0000	(7,395,200.00)	(8,483,200.00)	0.0000	0.2270	(122.58)	0.00	45.9921	(284.8886)	0.0000	1	(238.8966)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(600)	2,651.0000	(1,386,600.00)	(1,590,600.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(53.4166)	0.0000	1	(44.7931)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,200)	2,651.0000	(2,773,200.00)	(3,181,200.00)	0.0000	0.2270	(122.58)	0.00	17.2470	(106.8332)	0.0000	1	(89.5862)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,500)	2,651.0000	(3,466,500.00)	(3,976,500.00)	0.0000	0.2270	(122.58)	0.00	21.5588	(133.5415)	0.0000	1	(111.9828)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,800)	2,651.0000	(4,159,800.00)	(4,771,800.00)	0.0000	0.2270	(122.58)	0.00	25.8705	(160.2499)	0.0000	1	(134.3793)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(1,000)	2,651.0000	(2,311,000.00)	(2,651,000.00)	0.0000	0.2270	(122.58)	0.00	14.3725	(89.0277)	0.0000	1	(74.6552)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(2,500)	2,651.0000	(5,777,500.00)	(6,627,500.00)	0.0000	0.2270	(122.58)	0.00	35.9313	(222.5692)	0.0000	1	(186.6379)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(2,100)	2,651.0000	(4,853,100.00)	(5,567,100.00)	0.0000	0.2270	(122.58)	0.00	30.1823	(186.9582)	0.0000	1	(156.7759)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(4,300)	2,651.0000	(9,937,300.00)	(11,399,300.00)	0.0000	0.2270	(122.58)	0.00	61.8018	(382.8191)	0.0000	1	(321.0173)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(100)	2,651.0000	(231,100.00)	(265,100.00)	0.0000	0.2270	(122.58)	0.00	1.4373	(8.9028)	0.0000	1	(7.4655)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(2,300)	2,651.0000	(5,315,300.00)	(6,097,300.00)	0.0000	0.2270	(122.58)	0.00	33.0568	(204.7637)	0.0000	1	(171.7069)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(800)	2,651.0000	(1,848,800.00)	(2,120,800.00)	0.0000	0.2270	(122.58)	0.00	11.4980	(71.2222)	0.0000	1	(59.7241)	02/04/2025
6254.T	01/17/2025	SDB3260121385	0	(800)	2,651.0000	(1,848,800.00)	(2,120,800.00)	0.0000	0.2270	(122.58)	0.00	11.4980	(71.2222)	0.0000	1	(59.7241)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(200)	2,775.0000	(462,200.00)	(555,000.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(18.6384)	0.0000	1	(15.7639)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(4,200)	2,775.0000	(9,706,200.00)	(11,655,000.00)	0.0000	0.2270	(122.58)	0.00	60.3646	(391.4062)	0.0000	1	(331.0416)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(300)	2,775.0000	(693,300.00)	(832,500.00)	0.0000	0.2270	(122.58)	0.00	4.3118	(27.9576)	0.0000	1	(23.6458)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(2,200)	2,775.0000	(5,084,200.00)	(6,105,000.00)	0.0000	0.2270	(122.58)	0.00	31.6195	(205.0223)	0.0000	1	(173.4027)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(2,800)	2,775.0000	(6,470,800.00)	(7,770,000.00)	0.0000	0.2270	(122.58)	0.00	40.2431	(260.9375)	0.0000	1	(220.6944)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(600)	2,775.0000	(1,386,600.00)	(1,665,000.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(55.9152)	0.0000	1	(47.2917)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(400)	2,775.0000	(924,400.00)	(1,110,000.00)	0.0000	0.2270	(122.58)	0.00	5.7490	(37.2768)	0.0000	1	(31.5278)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(1,300)	2,775.0000	(3,004,300.00)	(3,607,500.00)	0.0000	0.2270	(122.58)	0.00	18.6843	(121.1495)	0.0000	1	(102.4653)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(200)	2,775.0000	(462,200.00)	(555,000.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(18.6384)	0.0000	1	(15.7639)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(600)	2,775.0000	(1,386,600.00)	(1,665,000.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(55.9152)	0.0000	1	(47.2917)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(1,300)	2,775.0000	(3,004,300.00)	(3,607,500.00)	0.0000	0.2270	(122.58)	0.00	18.6843	(121.1495)	0.0000	1	(102.4653)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(500)	2,775.0000	(1,155,500.00)	(1,387,500.00)	0.0000	0.2270	(122.58)	0.00	7.1863	(46.5960)	0.0000	1	(39.4097)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(700)	2,775.0000	(1,617,700.00)	(1,942,500.00)	0.0000	0.2270	(122.58)	0.00	10.0608	(65.2344)	0.0000	1	(55.1736)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(300)	2,775.0000	(693,300.00)	(832,500.00)	0.0000	0.2270	(122.58)	0.00	4.3118	(27.9576)	0.0000	1	(23.6458)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(400)	2,775.0000	(924,400.00)	(1,110,000.00)	0.0000	0.2270	(122.58)	0.00	5.7490	(37.2768)	0.0000	1	(31.5278)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(200)	2,775.0000	(462,200.00)	(555,000.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(18.6384)	0.0000	1	(15.7639)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(1,100)	2,775.0000	(2,542,100.00)	(3,052,500.00)	0.0000	0.2270	(122.58)	0.00	15.8098	(102.5111)	0.0000	1	(86.7014)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(3,200)	2,775.0000	(7,395,200.00)	(8,880,000.00)	0.0000	0.2270	(122.58)	0.00	45.9921	(298.2142)	0.0000	1	(252.2222)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(600)	2,775.0000	(1,386,600.00)	(1,665,000.00)	0.0000	0.2270	(122.58)	0.00	8.6235	(55.9152)	0.0000	1	(47.2917)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(1,200)	2,775.0000	(2,773,200.00)	(3,330,000.00)	0.0000	0.2270	(122.58)	0.00	17.2470	(111.8303)	0.0000	1	(94.5833)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN (Cont.)																	
6254.T	01/16/2025	SDB3260121385	0	(2,500)	2,775.0000	(5,777,500.00)	(6,937,500.00)	0.0000	0.2270	(122.58)	0.00	35.9313	(232.9799)	0.0000	1	(197.0486)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(2,100)	2,775.0000	(4,853,100.00)	(5,827,500.00)	0.0000	0.2270	(122.58)	0.00	30.1823	(195.7031)	0.0000	1	(165.5208)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(4,300)	2,775.0000	(9,937,300.00)	(11,932,500.00)	0.0000	0.2270	(122.58)	0.00	61.8018	(400.7254)	0.0000	1	(338.9235)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(200)	2,775.0000	(462,200.00)	(555,000.00)	0.0000	0.2270	(122.58)	0.00	2.8745	(18.6384)	0.0000	1	(15.7639)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(500)	2,775.0000	(1,155,500.00)	(1,387,500.00)	0.0000	0.2270	(122.58)	0.00	7.1863	(46.5960)	0.0000	1	(39.4097)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(1,200)	2,775.0000	(2,773,200.00)	(3,330,000.00)	0.0000	0.2270	(122.58)	0.00	17.2470	(111.8303)	0.0000	1	(94.5833)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(500)	2,775.0000	(1,155,500.00)	(1,387,500.00)	0.0000	0.2270	(122.58)	0.00	7.1863	(46.5960)	0.0000	1	(39.4097)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(2,300)	2,775.0000	(5,315,300.00)	(6,382,500.00)	0.0000	0.2270	(122.58)	0.00	33.0568	(214.3415)	0.0000	1	(181.2847)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(800)	2,775.0000	(1,848,800.00)	(2,220,000.00)	0.0000	0.2270	(122.58)	0.00	11.4980	(74.5536)	0.0000	1	(63.0555)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(800)	2,775.0000	(1,848,800.00)	(2,220,000.00)	0.0000	0.2270	(122.58)	0.00	11.4980	(74.5536)	0.0000	1	(63.0555)	02/04/2025
6254.T	01/16/2025	SDB3260121385	0	(500)	2,775.0000	(1,155,500.00)	(1,387,500.00)	0.0000	0.2270	(122.58)	0.00	7.1863	(46.5960)	0.0000	1	(39.4097)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(200)	3,020.0000	(462,200.00)	(604,000.00)	0.0000	0.2270	(122.63)	0.00	2.8745	(20.2923)	0.0000	1	(17.4178)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(4,200)	3,020.0000	(9,706,200.00)	(12,684,000.00)	0.0000	0.2270	(122.63)	0.00	60.3646	(426.1383)	0.0000	1	(365.7737)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(300)	3,020.0000	(693,300.00)	(906,000.00)	0.0000	0.2270	(122.63)	0.00	4.3118	(30.4384)	0.0000	1	(26.1267)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(2,200)	3,020.0000	(5,084,200.00)	(6,644,000.00)	0.0000	0.2270	(122.63)	0.00	31.6195	(223.2153)	0.0000	1	(191.5957)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(2,800)	3,020.0000	(6,470,800.00)	(8,456,000.00)	0.0000	0.2270	(122.63)	0.00	40.2431	(284.0922)	0.0000	1	(243.8491)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(600)	3,020.0000	(1,386,600.00)	(1,812,000.00)	0.0000	0.2270	(122.63)	0.00	8.6235	(60.8769)	0.0000	1	(52.2534)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(400)	3,020.0000	(924,400.00)	(1,208,000.00)	0.0000	0.2270	(122.63)	0.00	5.7490	(40.5846)	0.0000	1	(34.8356)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,300)	3,020.0000	(3,004,300.00)	(3,926,000.00)	0.0000	0.2270	(122.63)	0.00	18.6843	(131.8999)	0.0000	1	(113.2157)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(200)	3,020.0000	(462,200.00)	(604,000.00)	0.0000	0.2270	(122.63)	0.00	2.8745	(20.2923)	0.0000	1	(17.4178)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(600)	3,020.0000	(1,386,600.00)	(1,812,000.00)	0.0000	0.2270	(122.63)	0.00	8.6235	(60.8769)	0.0000	1	(52.2534)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,300)	3,020.0000	(3,004,300.00)	(3,926,000.00)	0.0000	0.2270	(122.63)	0.00	18.6843	(131.8999)	0.0000	1	(113.2157)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(500)	3,020.0000	(1,155,500.00)	(1,510,000.00)	0.0000	0.2270	(122.63)	0.00	7.1863	(50.7307)	0.0000	1	(43.5445)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(700)	3,020.0000	(1,617,700.00)	(2,114,000.00)	0.0000	0.2270	(122.63)	0.00	10.0608	(71.0230)	0.0000	1	(60.9623)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(300)	3,020.0000	(693,300.00)	(906,000.00)	0.0000	0.2270	(122.63)	0.00	4.3118	(30.4384)	0.0000	1	(26.1267)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(400)	3,020.0000	(924,400.00)	(1,208,000.00)	0.0000	0.2270	(122.63)	0.00	5.7490	(40.5846)	0.0000	1	(34.8356)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(200)	3,020.0000	(462,200.00)	(604,000.00)	0.0000	0.2270	(122.63)	0.00	2.8745	(20.2923)	0.0000	1	(17.4178)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,100)	3,020.0000	(2,542,100.00)	(3,322,000.00)	0.0000	0.2270	(122.63)	0.00	15.8098	(111.6076)	0.0000	1	(95.7979)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(3,200)	3,020.0000	(7,395,200.00)	(9,664,000.00)	0.0000	0.2270	(122.63)	0.00	45.9921	(324.6768)	0.0000	1	(278.6847)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(600)	3,020.0000	(1,386,600.00)	(1,812,000.00)	0.0000	0.2270	(122.63)	0.00	8.6235	(60.8769)	0.0000	1	(52.2534)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,200)	3,020.0000	(2,773,200.00)	(3,624,000.00)	0.0000	0.2270	(122.63)	0.00	17.2470	(121.7538)	0.0000	1	(104.5068)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,500)	3,020.0000	(3,466,500.00)	(4,530,000.00)	0.0000	0.2270	(122.63)	0.00	21.5588	(152.1922)	0.0000	1	(130.6335)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,800)	3,020.0000	(4,159,800.00)	(5,436,000.00)	0.0000	0.2270	(122.63)	0.00	25.8705	(182.6307)	0.0000	1	(156.7601)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,000)	3,020.0000	(2,311,000.00)	(3,020,000.00)	0.0000	0.2270	(122.63)	0.00	14.3725	(101.4615)	0.0000	1	(87.0890)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(2,500)	3,020.0000	(5,777,500.00)	(7,550,000.00)	0.0000	0.2270	(122.63)	0.00	35.9313	(253.6537)	0.0000	1	(217.7224)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(2,100)	3,020.0000	(4,853,100.00)	(6,342,000.00)	0.0000	0.2270	(122.63)	0.00	30.1823	(213.0691)	0.0000	1	(182.8868)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(4,300)	3,020.0000	(9,937,300.00)	(12,986,000.00)	0.0000	0.2270	(122.63)	0.00	61.8018	(436.2844)	0.0000	1	(374.4826)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(200)	3,020.0000	(462,200.00)	(604,000.00)	0.0000	0.2270	(122.63)	0.00	2.8745	(20.2923)	0.0000	1	(17.4178)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(500)	3,020.0000	(1,155,500.00)	(1,510,000.00)	0.0000	0.2270	(122.63)	0.00	7.1863	(50.7307)	0.0000	1	(43.5445)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(1,500)	3,020.0000	(3,466,500.00)	(4,530,000.00)	0.0000	0.2270	(122.63)	0.00	21.5588	(152.1922)	0.0000	1	(130.6335)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(500)	3,020.0000	(1,155,500.00)	(1,510,000.00)	0.0000	0.2270	(122.63)	0.00	7.1863	(50.7307)	0.0000	1	(43.5445)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(2,300)	3,020.0000	(5,315,300.00)	(6,946,000.00)	0.0000	0.2270	(122.63)	0.00	33.0568	(233.3614)	0.0000	1	(200.3046)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(600)	3,020.0000	(1,386,600.00)	(1,812,000.00)	0.0000	0.2270	(122.63)	0.00	8.6235	(60.8769)	0.0000	1	(52.2534)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(800)	3,020.0000	(1,848,800.00)	(2,416,000.00)	0.0000	0.2270	(122.63)	0.00	11.4980	(81.1692)	0.0000	1	(69.6712)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(800)	3,020.0000	(1,848,800.00)	(2,416,000.00)	0.0000	0.2270	(122.63)	0.00	11.4980	(81.1692)	0.0000	1	(69.6712)	02/04/2025
6254.T	01/15/2025	SDB3260121385	0	(500)	3,020.0000	(1,155,500.00)	(1,510,000.00)	0.0000	0.2270	(122.63)	0.00	7.1863	(50.7307)	0.0000	1	(43.5445)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(200)	2,790.0000	(462,200.00)	(558,000.00)	0.0000	0.2270	(122.69)	0.00	2.8745	(18.7559)	0.0000	1	(15.8814)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(4,200)	2,790.0000	(9,706,200.00)	(11,718,000.00)	0.0000	0.2270	(122.69)	0.00	60.3646	(393.8731)	0.0000	1	(333.5085)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(300)	2,790.0000	(693,300.00)	(837,000.00)	0.0000	0.2270	(122.69)	0.00	4.3118	(28.1338)	0.0000	1	(23.8220)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(2,200)	2,790.0000	(5,084,200.00)	(6,138,000.00)	0.0000	0.2270	(122.69)	0.00	31.6195	(206.3145)	0.0000	1	(174.6.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN (Cont.)																	
6254.T	01/14/2025	SDB3260121385	0	(1,300)	2,790.0000	(3,004,300.00)	(3,627,000.00)	0.0000	0.2270	(122.69)	0.00	18.6843	(121.9131)	0.0000	1	(103.2288)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(200)	2,790.0000	(462,200.00)	(558,000.00)	0.0000	0.2270	(122.69)	0.00	2.8745	(18.7559)	0.0000	1	(15.8814)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(600)	2,790.0000	(1,386,600.00)	(1,674,000.00)	0.0000	0.2270	(122.69)	0.00	8.6235	(56.2676)	0.0000	1	(47.6441)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,300)	2,790.0000	(3,004,300.00)	(3,627,000.00)	0.0000	0.2270	(122.69)	0.00	18.6843	(121.9131)	0.0000	1	(103.2288)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(500)	2,790.0000	(1,155,500.00)	(1,395,000.00)	0.0000	0.2270	(122.69)	0.00	7.1863	(46.8897)	0.0000	1	(39.7034)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(700)	2,790.0000	(1,617,700.00)	(1,953,000.00)	0.0000	0.2270	(122.69)	0.00	10.0608	(65.6455)	0.0000	1	(55.5848)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(300)	2,790.0000	(693,300.00)	(837,000.00)	0.0000	0.2270	(122.69)	0.00	4.3118	(28.1338)	0.0000	1	(23.8220)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(400)	2,790.0000	(924,400.00)	(1,116,000.00)	0.0000	0.2270	(122.69)	0.00	5.7490	(37.5117)	0.0000	1	(31.7627)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(200)	2,790.0000	(462,200.00)	(558,000.00)	0.0000	0.2270	(122.69)	0.00	2.8745	(18.7559)	0.0000	1	(15.8814)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,100)	2,790.0000	(2,542,100.00)	(3,069,000.00)	0.0000	0.2270	(122.69)	0.00	15.8098	(103.1572)	0.0000	1	(87.3475)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(3,200)	2,790.0000	(7,395,200.00)	(8,928,000.00)	0.0000	0.2270	(122.69)	0.00	45.9921	(300.0938)	0.0000	1	(254.1017)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(600)	2,790.0000	(1,386,600.00)	(1,674,000.00)	0.0000	0.2270	(122.69)	0.00	8.6235	(56.2676)	0.0000	1	(47.6441)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,200)	2,790.0000	(2,773,200.00)	(3,348,000.00)	0.0000	0.2270	(122.69)	0.00	17.2470	(112.5352)	0.0000	1	(95.2882)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,500)	2,790.0000	(3,466,500.00)	(4,185,000.00)	0.0000	0.2270	(122.69)	0.00	21.5588	(140.6690)	0.0000	1	(119.1102)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,800)	2,790.0000	(4,159,800.00)	(5,022,000.00)	0.0000	0.2270	(122.69)	0.00	25.8705	(168.8028)	0.0000	1	(142.9322)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,000)	2,790.0000	(2,311,000.00)	(2,790,000.00)	0.0000	0.2270	(122.69)	0.00	14.3725	(93.7793)	0.0000	1	(79.4068)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(2,500)	2,790.0000	(5,777,500.00)	(6,975,000.00)	0.0000	0.2270	(122.69)	0.00	35.9313	(234.4483)	0.0000	1	(198.5170)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(2,100)	2,790.0000	(4,853,100.00)	(5,859,000.00)	0.0000	0.2270	(122.69)	0.00	30.1823	(196.9366)	0.0000	1	(166.7543)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(4,300)	2,790.0000	(9,937,300.00)	(11,997,000.00)	0.0000	0.2270	(122.69)	0.00	61.8018	(403.2511)	0.0000	1	(341.4492)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(800)	2,790.0000	(1,848,800.00)	(2,232,000.00)	0.0000	0.2270	(122.69)	0.00	11.4980	(75.0235)	0.0000	1	(63.5254)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(200)	2,790.0000	(462,200.00)	(558,000.00)	0.0000	0.2270	(122.69)	0.00	2.8745	(18.7559)	0.0000	1	(15.8814)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(500)	2,790.0000	(1,155,500.00)	(1,395,000.00)	0.0000	0.2270	(122.69)	0.00	7.1863	(46.8897)	0.0000	1	(39.7034)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(1,500)	2,790.0000	(3,466,500.00)	(4,185,000.00)	0.0000	0.2270	(122.69)	0.00	21.5588	(140.6690)	0.0000	1	(119.1102)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(500)	2,790.0000	(1,155,500.00)	(1,395,000.00)	0.0000	0.2270	(122.69)	0.00	7.1863	(46.8897)	0.0000	1	(39.7034)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(2,300)	2,790.0000	(5,315,300.00)	(6,417,000.00)	0.0000	0.2270	(122.69)	0.00	33.0568	(215.6924)	0.0000	1	(182.6356)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(100)	2,790.0000	(231,100.00)	(279,000.00)	0.0000	0.2270	(122.69)	0.00	1.4373	(9.3779)	0.0000	1	(7.9407)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(200)	2,790.0000	(462,200.00)	(558,000.00)	0.0000	0.2270	(122.69)	0.00	2.8745	(18.7559)	0.0000	1	(15.8814)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(600)	2,790.0000	(1,386,600.00)	(1,674,000.00)	0.0000	0.2270	(122.69)	0.00	8.6235	(56.2676)	0.0000	1	(47.6441)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(800)	2,790.0000	(1,848,800.00)	(2,232,000.00)	0.0000	0.2270	(122.69)	0.00	11.4980	(75.0235)	0.0000	1	(63.5254)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(800)	2,790.0000	(1,848,800.00)	(2,232,000.00)	0.0000	0.2270	(122.69)	0.00	11.4980	(75.0235)	0.0000	1	(63.5254)	02/04/2025
6254.T	01/14/2025	SDB3260121385	0	(500)	2,790.0000	(1,155,500.00)	(1,395,000.00)	0.0000	0.2270	(122.69)	0.00	7.1863	(46.8897)	0.0000	1	(39.7034)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(4,200)	2,732.0000	(9,706,200.00)	(11,474,400.00)	0.0000	0.2270	(122.73)	0.00	241.4583	(1,543.2559)	0.0000	4	(1,301.7975)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(300)	2,732.0000	(693,300.00)	(819,600.00)	0.0000	0.2270	(122.73)	0.00	17.2470	(110.2326)	0.0000	4	(92.9855)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(2,200)	2,732.0000	(5,084,200.00)	(6,010,400.00)	0.0000	0.2270	(122.73)	0.00	126.4782	(808.3721)	0.0000	4	(681.8939)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(2,800)	2,732.0000	(6,470,800.00)	(7,649,600.00)	0.0000	0.2270	(122.73)	0.00	160.9722	(1,028.8372)	0.0000	4	(867.8650)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(600)	2,732.0000	(1,386,600.00)	(1,639,200.00)	0.0000	0.2270	(122.73)	0.00	34.4940	(220.4651)	0.0000	4	(185.9711)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(400)	2,732.0000	(924,400.00)	(1,092,800.00)	0.0000	0.2270	(122.73)	0.00	22.9960	(146.9767)	0.0000	4	(123.9807)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(1,300)	2,732.0000	(3,004,300.00)	(3,551,600.00)	0.0000	0.2270	(122.73)	0.00	74.7371	(477.6744)	0.0000	4	(402.9373)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(600)	2,732.0000	(1,386,600.00)	(1,639,200.00)	0.0000	0.2270	(122.73)	0.00	34.4940	(220.4651)	0.0000	4	(185.9711)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(1,300)	2,732.0000	(3,004,300.00)	(3,551,600.00)	0.0000	0.2270	(122.73)	0.00	74.7371	(477.6744)	0.0000	4	(402.9373)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(500)	2,732.0000	(1,155,500.00)	(1,366,000.00)	0.0000	0.2270	(122.73)	0.00	28.7450	(183.7209)	0.0000	4	(154.9759)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(700)	2,732.0000	(1,617,700.00)	(1,912,400.00)	0.0000	0.2270	(122.73)	0.00	40.2431	(257.2093)	0.0000	4	(216.9663)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(300)	2,732.0000	(693,300.00)	(819,600.00)	0.0000	0.2270	(122.73)	0.00	17.2470	(110.2326)	0.0000	4	(92.9855)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(400)	2,732.0000	(924,400.00)	(1,092,800.00)	0.0000	0.2270	(122.73)	0.00	22.9960	(146.9767)	0.0000	4	(123.9807)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(1,100)	2,732.0000	(2,542,100.00)	(3,005,200.00)	0.0000	0.2270	(122.73)	0.00	63.2391	(404.1861)	0.0000	4	(340.9470)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(3,200)	2,732.0000	(7,395,200.00)	(8,742,400.00)	0.0000	0.2270	(122.73)	0.00	183.9683	(1,175.8140)	0.0000	4	(991.8457)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(600)	2,732.0000	(1,386,600.00)	(1,639,200.00)	0.0000	0.2270	(122.73)	0.00	34.4940	(220.4651)	0.0000	4		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN (Cont.)																	
6254.T	01/13/2025	SDB3260121385	0	(1,000)	2,732.0000	(2,311,000.00)	(2,732,000.00)	0.0000	0.2270	(122.73)	0.00	57.4901	(367.4419)	0.0000	4	(309.9518)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(2,500)	2,732.0000	(5,777,500.00)	(6,830,000.00)	0.0000	0.2270	(122.73)	0.00	143.7252	(918.6047)	0.0000	4	(774.8795)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(2,100)	2,732.0000	(4,853,100.00)	(5,737,200.00)	0.0000	0.2270	(122.73)	0.00	120.7292	(771.6279)	0.0000	4	(650.8988)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(4,300)	2,732.0000	(9,937,300.00)	(11,747,600.00)	0.0000	0.2270	(122.73)	0.00	247.2074	(1,580.0001)	0.0000	4	(1,332.7927)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(800)	2,732.0000	(1,848,800.00)	(2,185,600.00)	0.0000	0.2270	(122.73)	0.00	45.9921	(293.9535)	0.0000	4	(247.9614)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(500)	2,732.0000	(1,155,500.00)	(1,366,000.00)	0.0000	0.2270	(122.73)	0.00	28.7450	(183.7209)	0.0000	4	(154.9759)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(1,500)	2,732.0000	(3,466,500.00)	(4,098,000.00)	0.0000	0.2270	(122.73)	0.00	86.2351	(551.1628)	0.0000	4	(464.9277)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(500)	2,732.0000	(1,155,500.00)	(1,366,000.00)	0.0000	0.2270	(122.73)	0.00	28.7450	(183.7209)	0.0000	4	(154.9759)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(2,300)	2,732.0000	(5,315,300.00)	(6,283,600.00)	0.0000	0.2270	(122.73)	0.00	132.2272	(845.1163)	0.0000	4	(712.8891)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(200)	2,732.0000	(462,200.00)	(546,400.00)	0.0000	0.2270	(122.73)	0.00	11.4980	(73.4884)	0.0000	4	(61.9904)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(100)	2,732.0000	(231,100.00)	(273,200.00)	0.0000	0.2270	(122.73)	0.00	5.7490	(36.7442)	0.0000	4	(30.9952)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(400)	2,732.0000	(924,400.00)	(1,092,800.00)	0.0000	0.2270	(122.73)	0.00	22.9960	(146.9767)	0.0000	4	(123.9807)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(600)	2,732.0000	(1,386,600.00)	(1,639,200.00)	0.0000	0.2270	(122.73)	0.00	34.4940	(220.4651)	0.0000	4	(185.9711)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(800)	2,732.0000	(1,848,800.00)	(2,185,600.00)	0.0000	0.2270	(122.73)	0.00	45.9921	(293.9535)	0.0000	4	(247.9614)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(800)	2,732.0000	(1,848,800.00)	(2,185,600.00)	0.0000	0.2270	(122.73)	0.00	45.9921	(293.9535)	0.0000	4	(247.9614)	02/04/2025
6254.T	01/13/2025	SDB3260121385	0	(500)	2,732.0000	(1,155,500.00)	(1,366,000.00)	0.0000	0.2270	(122.73)	0.00	28.7450	(183.7209)	0.0000	4	(154.9759)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(200)	2,890.0000	(462,200.00)	(578,000.00)	0.0000	0.2320	(122.78)	0.00	2.9378	(19.4432)	0.0000	1	(16.5054)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(4,200)	2,890.0000	(9,706,200.00)	(12,138,000.00)	0.0000	0.2320	(122.78)	0.00	61.6942	(408.3067)	0.0000	1	(346.6125)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(300)	2,890.0000	(693,300.00)	(867,000.00)	0.0000	0.2320	(122.78)	0.00	4.4067	(29.1648)	0.0000	1	(24.7580)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(2,200)	2,890.0000	(5,084,200.00)	(6,358,000.00)	0.0000	0.2320	(122.78)	0.00	32.3160	(213.8749)	0.0000	1	(181.5589)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(2,800)	2,890.0000	(6,470,800.00)	(8,092,000.00)	0.0000	0.2320	(122.78)	0.00	41.1295	(272.2045)	0.0000	1	(231.0750)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(600)	2,890.0000	(1,386,600.00)	(1,734,000.00)	0.0000	0.2320	(122.78)	0.00	8.8135	(58.3295)	0.0000	1	(49.5161)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(400)	2,890.0000	(924,400.00)	(1,156,000.00)	0.0000	0.2320	(122.78)	0.00	5.8756	(38.8864)	0.0000	1	(33.0107)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,300)	2,890.0000	(3,004,300.00)	(3,757,000.00)	0.0000	0.2320	(122.78)	0.00	19.0958	(126.3806)	0.0000	1	(107.2848)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(200)	2,890.0000	(462,200.00)	(578,000.00)	0.0000	0.2320	(122.78)	0.00	2.9378	(19.4432)	0.0000	1	(16.5054)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(600)	2,890.0000	(1,386,600.00)	(1,734,000.00)	0.0000	0.2320	(122.78)	0.00	8.8135	(58.3295)	0.0000	1	(49.5161)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,300)	2,890.0000	(3,004,300.00)	(3,757,000.00)	0.0000	0.2320	(122.78)	0.00	19.0958	(126.3806)	0.0000	1	(107.2848)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(500)	2,890.0000	(1,155,500.00)	(1,445,000.00)	0.0000	0.2320	(122.78)	0.00	7.3445	(48.6079)	0.0000	1	(41.2634)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(700)	2,890.0000	(1,617,700.00)	(2,023,000.00)	0.0000	0.2320	(122.78)	0.00	10.2824	(68.0511)	0.0000	1	(57.7687)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(300)	2,890.0000	(693,300.00)	(867,000.00)	0.0000	0.2320	(122.78)	0.00	4.4067	(29.1648)	0.0000	1	(24.7580)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(400)	2,890.0000	(924,400.00)	(1,156,000.00)	0.0000	0.2320	(122.78)	0.00	5.8756	(38.8864)	0.0000	1	(33.0107)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(200)	2,890.0000	(462,200.00)	(578,000.00)	0.0000	0.2320	(122.78)	0.00	2.9378	(19.4432)	0.0000	1	(16.5054)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,100)	2,890.0000	(2,542,100.00)	(3,179,000.00)	0.0000	0.2320	(122.78)	0.00	16.1580	(106.9375)	0.0000	1	(90.7795)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(3,200)	2,890.0000	(7,395,200.00)	(9,248,000.00)	0.0000	0.2320	(122.78)	0.00	47.0051	(311.0908)	0.0000	1	(264.0857)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(600)	2,890.0000	(1,386,600.00)	(1,734,000.00)	0.0000	0.2320	(122.78)	0.00	8.8135	(58.3295)	0.0000	1	(49.5161)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,200)	2,890.0000	(2,773,200.00)	(3,468,000.00)	0.0000	0.2320	(122.78)	0.00	17.6269	(116.6591)	0.0000	1	(99.0321)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,500)	2,890.0000	(3,466,500.00)	(4,335,000.00)	0.0000	0.2320	(122.78)	0.00	22.0336	(145.8238)	0.0000	1	(123.7902)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,800)	2,890.0000	(4,159,800.00)	(5,202,000.00)	0.0000	0.2320	(122.78)	0.00	26.4404	(174.9886)	0.0000	1	(148.5482)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,000)	2,890.0000	(2,311,000.00)	(2,890,000.00)	0.0000	0.2320	(122.78)	0.00	14.6891	(97.2159)	0.0000	1	(82.5268)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(2,500)	2,890.0000	(5,777,500.00)	(7,225,000.00)	0.0000	0.2320	(122.78)	0.00	36.7227	(243.0397)	0.0000	1	(206.3170)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(2,100)	2,890.0000	(4,853,100.00)	(6,069,000.00)	0.0000	0.2320	(122.78)	0.00	30.8471	(204.1533)	0.0000	1	(173.3062)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(4,300)	2,890.0000	(9,937,300.00)	(12,427,000.00)	0.0000	0.2320	(122.78)	0.00	63.1631	(418.0283)	0.0000	1	(354.8652)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(800)	2,890.0000	(1,848,800.00)	(2,312,000.00)	0.0000	0.2320	(122.78)	0.00	11.7513	(77.7727)	0.0000	1	(66.0214)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(200)	2,890.0000	(462,200.00)	(578,000.00)	0.0000	0.2320	(122.78)	0.00	2.9378	(19.4432)	0.0000	1	(16.5054)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,300)	2,890.0000	(3,004,300.00)	(3,757,000.00)	0.0000	0.2320	(122.78)	0.00	19.0958	(126.3806)	0.0000	1	(107.2848)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(500)	2,890.0000	(1,155,500.00)	(1,445,000.00)	0.0000	0.2320	(122.78)	0.00	7.3445	(48.6079)	0.0000	1	(41.2634)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(1,500)	2,890.0000	(3,466,500.00)	(4,335,000.00)	0.0000	0.2320	(122.78)	0.00	22.0336	(145.8238)	0.0000</			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN (Cont.)																	
6254.T	01/09/2025	SDB3260121385	0	(200)	2,890.0000	(462,200.00)	(578,000.00)	0.0000	0.2320	(122.78)	0.00	2.9378	(19.4432)	0.0000	1	(16.5054)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(100)	2,890.0000	(231,100.00)	(289,000.00)	0.0000	0.2320	(122.78)	0.00	1.4689	(9.7216)	0.0000	1	(8.2527)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(400)	2,890.0000	(924,400.00)	(1,156,000.00)	0.0000	0.2320	(122.78)	0.00	5.8756	(38.8864)	0.0000	1	(33.0107)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(600)	2,890.0000	(1,386,600.00)	(1,734,000.00)	0.0000	0.2320	(122.78)	0.00	8.8135	(58.3295)	0.0000	1	(49.5161)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(800)	2,890.0000	(1,848,800.00)	(2,312,000.00)	0.0000	0.2320	(122.78)	0.00	11.7513	(77.7727)	0.0000	1	(66.0214)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(800)	2,890.0000	(1,848,800.00)	(2,312,000.00)	0.0000	0.2320	(122.78)	0.00	11.7513	(77.7727)	0.0000	1	(66.0214)	02/04/2025
6254.T	01/09/2025	SDB3260121385	0	(500)	2,890.0000	(1,155,500.00)	(1,445,000.00)	0.0000	0.2320	(122.78)	0.00	7.3445	(48.6079)	0.0000	1	(41.2634)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(4,200)	2,811.0000	(9,706,200.00)	(11,806,200.00)	0.0000	0.2310	(126.40)	0.00	61.4283	(408.8384)	0.0000	1	(347.4101)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(300)	2,811.0000	(693,300.00)	(843,300.00)	0.0000	0.2310	(126.40)	0.00	4.3877	(29.2027)	0.0000	1	(24.8150)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,200)	2,811.0000	(5,084,200.00)	(6,184,200.00)	0.0000	0.2310	(126.40)	0.00	32.1767	(214.1534)	0.0000	1	(181.9767)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,800)	2,811.0000	(6,470,800.00)	(7,870,800.00)	0.0000	0.2310	(126.40)	0.00	40.9522	(272.5589)	0.0000	1	(231.6067)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(600)	2,811.0000	(1,386,600.00)	(1,686,600.00)	0.0000	0.2310	(126.40)	0.00	8.7755	(58.4055)	0.0000	1	(49.6300)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(400)	2,811.0000	(924,400.00)	(1,124,400.00)	0.0000	0.2310	(126.40)	0.00	5.8503	(38.9370)	0.0000	1	(33.0867)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,300)	2,811.0000	(3,004,300.00)	(3,654,300.00)	0.0000	0.2310	(126.40)	0.00	19.0135	(126.5452)	0.0000	1	(107.5317)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(600)	2,811.0000	(1,386,600.00)	(1,686,600.00)	0.0000	0.2310	(126.40)	0.00	8.7755	(58.4055)	0.0000	1	(49.6300)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,300)	2,811.0000	(3,004,300.00)	(3,654,300.00)	0.0000	0.2310	(126.40)	0.00	19.0135	(126.5452)	0.0000	1	(107.5317)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(500)	2,811.0000	(1,155,500.00)	(1,405,500.00)	0.0000	0.2310	(126.40)	0.00	7.3129	(48.6712)	0.0000	1	(41.3583)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(700)	2,811.0000	(1,617,700.00)	(1,967,700.00)	0.0000	0.2310	(126.40)	0.00	10.2380	(68.1397)	0.0000	1	(57.9017)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(300)	2,811.0000	(693,300.00)	(843,300.00)	0.0000	0.2310	(126.40)	0.00	4.3877	(29.2027)	0.0000	1	(24.8150)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(400)	2,811.0000	(924,400.00)	(1,124,400.00)	0.0000	0.2310	(126.40)	0.00	5.8503	(38.9370)	0.0000	1	(33.0867)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,100)	2,811.0000	(2,542,100.00)	(3,092,100.00)	0.0000	0.2310	(126.40)	0.00	16.0884	(107.0767)	0.0000	1	(90.9884)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(3,200)	2,811.0000	(7,395,200.00)	(8,995,200.00)	0.0000	0.2310	(126.40)	0.00	46.8025	(311.4959)	0.0000	1	(264.6934)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(600)	2,811.0000	(1,386,600.00)	(1,686,600.00)	0.0000	0.2310	(126.40)	0.00	8.7755	(58.4055)	0.0000	1	(49.6300)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,200)	2,811.0000	(2,773,200.00)	(3,373,200.00)	0.0000	0.2310	(126.40)	0.00	17.5509	(116.8110)	0.0000	1	(99.2600)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,500)	2,811.0000	(3,466,500.00)	(4,216,500.00)	0.0000	0.2310	(126.40)	0.00	21.9387	(146.0137)	0.0000	1	(124.0750)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,800)	2,811.0000	(4,159,800.00)	(5,059,800.00)	0.0000	0.2310	(126.40)	0.00	26.3264	(175.2164)	0.0000	1	(148.8900)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,000)	2,811.0000	(2,311,000.00)	(2,811,000.00)	0.0000	0.2310	(126.40)	0.00	14.6258	(97.3425)	0.0000	1	(82.7167)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,500)	2,811.0000	(5,777,500.00)	(7,027,500.00)	0.0000	0.2310	(126.40)	0.00	36.5645	(243.3562)	0.0000	1	(206.7917)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,100)	2,811.0000	(4,853,100.00)	(5,903,100.00)	0.0000	0.2310	(126.40)	0.00	30.7141	(204.4192)	0.0000	1	(173.7050)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(4,300)	2,811.0000	(9,937,300.00)	(12,087,300.00)	0.0000	0.2310	(126.40)	0.00	62.8909	(418.5726)	0.0000	1	(355.6817)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(3,100)	2,811.0000	(7,164,100.00)	(8,714,100.00)	0.0000	0.2310	(126.40)	0.00	45.3399	(301.7616)	0.0000	1	(256.4217)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(800)	2,811.0000	(1,848,800.00)	(2,248,800.00)	0.0000	0.2310	(126.40)	0.00	11.7006	(77.8740)	0.0000	1	(66.1733)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,400)	2,811.0000	(5,546,400.00)	(6,746,400.00)	0.0000	0.2310	(126.40)	0.00	35.1019	(233.6219)	0.0000	1	(198.5200)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,300)	2,811.0000	(3,004,300.00)	(3,654,300.00)	0.0000	0.2310	(126.40)	0.00	19.0135	(126.5452)	0.0000	1	(107.5317)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(500)	2,811.0000	(1,155,500.00)	(1,405,500.00)	0.0000	0.2310	(126.40)	0.00	7.3129	(48.6712)	0.0000	1	(41.3583)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(1,500)	2,811.0000	(3,466,500.00)	(4,216,500.00)	0.0000	0.2310	(126.40)	0.00	21.9387	(146.0137)	0.0000	1	(124.0750)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(500)	2,811.0000	(1,155,500.00)	(1,405,500.00)	0.0000	0.2310	(126.40)	0.00	7.3129	(48.6712)	0.0000	1	(41.3583)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(2,300)	2,811.0000	(5,315,300.00)	(6,465,300.00)	0.0000	0.2310	(126.40)	0.00	33.6393	(223.8877)	0.0000	1	(190.2484)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(200)	2,811.0000	(462,200.00)	(562,200.00)	0.0000	0.2310	(126.40)	0.00	2.9252	(19.4685)	0.0000	1	(16.5433)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(100)	2,811.0000	(231,100.00)	(281,100.00)	0.0000	0.2310	(126.40)	0.00	1.4626	(9.7342)	0.0000	1	(8.2717)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(400)	2,811.0000	(924,400.00)	(1,124,400.00)	0.0000	0.2310	(126.40)	0.00	5.8503	(38.9370)	0.0000	1	(33.0867)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(600)	2,811.0000	(1,386,600.00)	(1,686,600.00)	0.0000	0.2310	(126.40)	0.00	8.7755	(58.4055)	0.0000	1	(49.6300)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(800)	2,811.0000	(1,848,800.00)	(2,248,800.00)	0.0000	0.2310	(126.40)	0.00	11.7006	(77.8740)	0.0000	1	(66.1733)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(800)	2,811.0000	(1,848,800.00)	(2,248,800.00)	0.0000	0.2310	(126.40)	0.00	11.7006	(77.8740)	0.0000	1	(66.1733)	02/04/2025
6254.T	01/08/2025	SDB3260121385	0	(3,600)</													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NOMURA MICRO SCIENCE CMN (Cont.)																	
6254.T	01/07/2025	SDB3260121385	0	(4,200)	2,311.0000	(9,706,200.00)	(9,706,200.00)	0.0000	0.2270	(128.59)	0.00	60.3646	(341.9633)	0.0000	1	(281.5987)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(300)	2,311.0000	(693,300.00)	(693,300.00)	0.0000	0.2270	(128.59)	0.00	4.3118	(24.4259)	0.0000	1	(20.1142)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,200)	2,311.0000	(5,084,200.00)	(5,084,200.00)	0.0000	0.2270	(128.59)	0.00	31.6195	(179.1236)	0.0000	1	(147.5041)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,800)	2,311.0000	(6,470,800.00)	(6,470,800.00)	0.0000	0.2270	(128.59)	0.00	40.2431	(227.9755)	0.0000	1	(187.7324)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(600)	2,311.0000	(1,386,600.00)	(1,386,600.00)	0.0000	0.2270	(128.59)	0.00	8.6235	(48.8519)	0.0000	1	(40.2284)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(400)	2,311.0000	(924,400.00)	(924,400.00)	0.0000	0.2270	(128.59)	0.00	5.7490	(32.5679)	0.0000	1	(26.8189)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,300)	2,311.0000	(3,004,300.00)	(3,004,300.00)	0.0000	0.2270	(128.59)	0.00	18.6843	(105.8458)	0.0000	1	(87.1615)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(200)	2,311.0000	(462,200.00)	(462,200.00)	0.0000	0.2270	(128.59)	0.00	2.8745	(16.2840)	0.0000	1	(13.4095)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(600)	2,311.0000	(1,386,600.00)	(1,386,600.00)	0.0000	0.2270	(128.59)	0.00	8.6235	(48.8519)	0.0000	1	(40.2284)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,300)	2,311.0000	(3,004,300.00)	(3,004,300.00)	0.0000	0.2270	(128.59)	0.00	18.6843	(105.8458)	0.0000	1	(87.1615)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(500)	2,311.0000	(1,155,500.00)	(1,155,500.00)	0.0000	0.2270	(128.59)	0.00	7.1863	(40.7099)	0.0000	1	(33.5237)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(700)	2,311.0000	(1,617,700.00)	(1,617,700.00)	0.0000	0.2270	(128.59)	0.00	10.0608	(56.9939)	0.0000	1	(46.9331)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(300)	2,311.0000	(693,300.00)	(693,300.00)	0.0000	0.2270	(128.59)	0.00	4.3118	(24.4259)	0.0000	1	(20.1142)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(400)	2,311.0000	(924,400.00)	(924,400.00)	0.0000	0.2270	(128.59)	0.00	5.7490	(32.5679)	0.0000	1	(26.8189)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(200)	2,311.0000	(462,200.00)	(462,200.00)	0.0000	0.2270	(128.59)	0.00	2.8745	(16.2840)	0.0000	1	(13.4095)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,100)	2,311.0000	(2,542,100.00)	(2,542,100.00)	0.0000	0.2270	(128.59)	0.00	15.8098	(89.5618)	0.0000	1	(73.7520)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(3,200)	2,311.0000	(7,395,200.00)	(7,395,200.00)	0.0000	0.2270	(128.59)	0.00	45.9921	(260.5434)	0.0000	1	(214.5514)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(600)	2,311.0000	(1,386,600.00)	(1,386,600.00)	0.0000	0.2270	(128.59)	0.00	8.6235	(48.8519)	0.0000	1	(40.2284)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,200)	2,311.0000	(2,773,200.00)	(2,773,200.00)	0.0000	0.2270	(128.59)	0.00	17.2470	(97.7038)	0.0000	1	(80.4568)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,500)	2,311.0000	(3,466,500.00)	(3,466,500.00)	0.0000	0.2270	(128.59)	0.00	21.5588	(122.1297)	0.0000	1	(100.5710)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,800)	2,311.0000	(4,159,800.00)	(4,159,800.00)	0.0000	0.2270	(128.59)	0.00	25.8705	(146.5557)	0.0000	1	(120.6851)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,000)	2,311.0000	(2,311,000.00)	(2,311,000.00)	0.0000	0.2270	(128.59)	0.00	14.3725	(81.4198)	0.0000	1	(67.0473)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,500)	2,311.0000	(5,777,500.00)	(5,777,500.00)	0.0000	0.2270	(128.59)	0.00	35.9313	(203.5496)	0.0000	1	(167.6183)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,100)	2,311.0000	(4,853,100.00)	(4,853,100.00)	0.0000	0.2270	(128.59)	0.00	30.1823	(170.9816)	0.0000	1	(140.7993)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(4,300)	2,311.0000	(9,937,300.00)	(9,937,300.00)	0.0000	0.2270	(128.59)	0.00	61.8018	(350.1052)	0.0000	1	(288.3034)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(3,100)	2,311.0000	(7,164,100.00)	(7,164,100.00)	0.0000	0.2270	(128.59)	0.00	44.5548	(252.4014)	0.0000	1	(207.8466)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(100)	2,311.0000	(231,100.00)	(231,100.00)	0.0000	0.2270	(128.59)	0.00	1.4373	(8.1420)	0.0000	1	(6.7047)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(800)	2,311.0000	(1,848,800.00)	(1,848,800.00)	0.0000	0.2270	(128.59)	0.00	11.4980	(65.1359)	0.0000	1	(53.6378)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(200)	2,311.0000	(462,200.00)	(462,200.00)	0.0000	0.2270	(128.59)	0.00	2.8745	(16.2840)	0.0000	1	(13.4095)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,400)	2,311.0000	(5,546,400.00)	(5,546,400.00)	0.0000	0.2270	(128.59)	0.00	34.4940	(195.4076)	0.0000	1	(160.9135)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,900)	2,311.0000	(4,390,900.00)	(4,390,900.00)	0.0000	0.2270	(128.59)	0.00	27.3078	(154.6977)	0.0000	1	(127.3899)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,300)	2,311.0000	(3,004,300.00)	(3,004,300.00)	0.0000	0.2270	(128.59)	0.00	18.6843	(105.8458)	0.0000	1	(87.1615)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(500)	2,311.0000	(1,155,500.00)	(1,155,500.00)	0.0000	0.2270	(128.59)	0.00	7.1863	(40.7099)	0.0000	1	(33.5237)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(1,500)	2,311.0000	(3,466,500.00)	(3,466,500.00)	0.0000	0.2270	(128.59)	0.00	21.5588	(122.1297)	0.0000	1	(100.5710)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(100)	2,311.0000	(231,100.00)	(231,100.00)	0.0000	0.2270	(128.59)	0.00	1.4373	(8.1420)	0.0000	1	(6.7047)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(500)	2,311.0000	(1,155,500.00)	(1,155,500.00)	0.0000	0.2270	(128.59)	0.00	7.1863	(40.7099)	0.0000	1	(33.5237)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(2,300)	2,311.0000	(5,315,300.00)	(5,315,300.00)	0.0000	0.2270	(128.59)	0.00	33.0568	(187.2656)	0.0000	1	(154.2088)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(200)	2,311.0000	(462,200.00)	(462,200.00)	0.0000	0.2270	(128.59)	0.00	2.8745	(16.2840)	0.0000	1	(13.4095)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(3,800)	2,311.0000	(8,781,800.00)	(8,781,800.00)	0.0000	0.2270	(128.59)	0.00	54.6156	(309.3953)	0.0000	1	(254.7797)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(200)	2,311.0000	(462,200.00)	(462,200.00)	0.0000	0.2270	(128.59)	0.00	2.8745	(16.2840)	0.0000	1	(13.4095)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(100)	2,311.0000	(231,100.00)	(231,100.00)	0.0000	0.2270	(128.59)	0.00	1.4373	(8.1420)	0.0000	1	(6.7047)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(400)	2,311.0000	(924,400.00)	(924,400.00)	0.0000	0.2270	(128.59)	0.00	5.7490	(32.5679)	0.0000	1	(26.8189)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(600)	2,311.0000	(1,386,600.00)	(1,386,600.00)	0.0000	0.2270	(128.59)	0.00	8.6235	(48.8519)	0.0000	1	(40.2284)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(800)	2,311.0000	(1,848,800.00)	(1,848,800.00)	0.0000	0.2270	(128.59)	0.00	11.4980	(65.1359)	0.0000	1	(53.6378)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(800)	2,311.0000	(1,848,800.00)	(1,848,800.00)	0.0000	0.2270	(128.59)	0.00	11.4980	(65.1359)	0.0000	1	(53.6378)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(3,600)	2,311.0000	(8,319,600.00)	(8,319,600.00)	0.0000	0.2270	(128.59)	0.00	51.7411	(293.1114)	0.0000	1	(241.3703)	02/04/2025
6254.T	01/07/2025	SDB3260121385	0	(500)	2,311.0000	(1,155,500.00)	(1,155,500.00)	0.0000	0.2270	(128.59)	0.00	7.1863	(40.7099)	0.0000	1	(33.5237)	02/04/2025
TOTAL NOMURA MICRO SCIENCE CMN												7,396.0358	(47,444.5758)	0.0000		(40,048.5400)	
NTT DATA GROUP CMN																	
9613.T	01/17/2025	SDB3265604038	0	(600)	2,922.5000	(1,786,629.32)	(1,753,500.00)	0.0000	0.2270	(25.00)	0.00	11.1114	(12.0103)	0.0000	1	(0.8989)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
NTT DATA GROUP CMN (Cont.)																	
9613.T	01/16/2025	SDB3265604038	0	(1,100)	2,977.7155	(3,275,487.08)	(3,275,487.08)	0.0000	0.2270	(25.00)	0.00	20.3708	(22.4348)	0.0000	1	(2.0640)	02/04/2025
TOTAL NTT DATA GROUP CMN												31.4822	(34.4451)	0.0000		(2.9629)	
OJI HOLDINGS CMN																	
3861.T	01/17/2025	SDB3260458794	0	(4,600)	593.5000	(2,761,680.48)	(2,730,100.00)	0.0000	0.2270	(25.00)	0.00	17.1754	(18.6993)	0.0000	1	(1.5239)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(600)	593.5000	(361,526.50)	(356,100.00)	0.0000	0.2270	(25.00)	0.00	2.2484	(2.4390)	0.0000	1	(0.1906)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(800)	593.5000	(483,280.00)	(474,800.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.2521)	0.0000	1	(0.2465)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(2,800)	593.5000	(1,691,480.00)	(1,661,800.00)	0.0000	0.2270	(25.00)	0.00	10.5196	(11.3822)	0.0000	1	(0.8626)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(1,700)	593.5000	(1,026,970.00)	(1,008,950.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9106)	0.0000	1	(0.5237)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(1,700)	593.5000	(1,026,970.00)	(1,008,950.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9106)	0.0000	1	(0.5237)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(900)	593.5000	(543,690.00)	(534,150.00)	0.0000	0.2270	(25.00)	0.00	3.3813	(3.6586)	0.0000	1	(0.2773)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(2,100)	593.5000	(1,268,610.00)	(1,246,350.00)	0.0000	0.2270	(25.00)	0.00	7.8897	(8.5366)	0.0000	1	(0.6469)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(1,400)	593.5000	(845,740.00)	(830,900.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.6911)	0.0000	1	(0.4313)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(300)	593.5000	(181,230.00)	(178,050.00)	0.0000	0.2270	(25.00)	0.00	1.1271	(1.2195)	0.0000	1	(0.0924)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(4,100)	593.5000	(2,476,810.00)	(2,433,350.00)	0.0000	0.2270	(25.00)	0.00	15.4037	(16.6668)	0.0000	1	(1.2631)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(1,400)	593.5000	(845,740.00)	(830,900.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.6911)	0.0000	1	(0.4313)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(500)	593.5000	(302,050.00)	(296,750.00)	0.0000	0.2270	(25.00)	0.00	1.8785	(2.0325)	0.0000	1	(0.1540)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(2,400)	593.5000	(1,449,840.00)	(1,424,400.00)	0.0000	0.2270	(25.00)	0.00	9.0168	(9.7562)	0.0000	1	(0.7394)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(200)	593.5000	(120,820.00)	(118,700.00)	0.0000	0.2270	(25.00)	0.00	0.7514	(0.8130)	0.0000	1	(0.0616)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(1,000)	593.5000	(604,100.00)	(593,500.00)	0.0000	0.2270	(25.00)	0.00	3.7570	(4.0651)	0.0000	1	(0.3081)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(600)	593.5000	(362,460.00)	(356,100.00)	0.0000	0.2270	(25.00)	0.00	2.2542	(2.4390)	0.0000	1	(0.1848)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(2,900)	593.5000	(1,751,890.00)	(1,721,150.00)	0.0000	0.2270	(25.00)	0.00	10.8953	(11.7887)	0.0000	1	(0.8934)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(9,100)	593.5000	(5,497,310.00)	(5,400,850.00)	0.0000	0.2270	(25.00)	0.00	34.1887	(36.9921)	0.0000	1	(2.8034)	02/04/2025
3861.T	01/17/2025	SDB3260458794	0	(10,000)	593.5000	(6,041,000.00)	(5,935,000.00)	0.0000	0.2270	(25.00)	0.00	37.5701	(40.6507)	0.0000	1	(3.0806)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(4,600)	588.3000	(2,761,680.48)	(2,706,180.00)	0.0000	0.2270	(25.00)	0.00	17.1754	(18.5355)	0.0000	1	(1.3601)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(600)	588.3000	(361,526.50)	(352,980.00)	0.0000	0.2270	(25.00)	0.00	2.2484	(2.4177)	0.0000	1	(0.1693)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(800)	588.3000	(483,280.00)	(470,640.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.2236)	0.0000	1	(0.2180)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(2,800)	588.3000	(1,691,480.00)	(1,647,240.00)	0.0000	0.2270	(25.00)	0.00	10.5196	(11.2825)	0.0000	1	(0.7629)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,700)	588.3000	(1,026,970.00)	(1,000,110.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.8501)	0.0000	1	(0.4632)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,700)	588.3000	(1,026,970.00)	(1,000,110.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.8501)	0.0000	1	(0.4632)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(900)	588.3000	(543,690.00)	(529,470.00)	0.0000	0.2270	(25.00)	0.00	3.3813	(3.6265)	0.0000	1	(0.2452)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(2,100)	588.3000	(1,268,610.00)	(1,235,430.00)	0.0000	0.2270	(25.00)	0.00	7.8897	(8.4618)	0.0000	1	(0.5721)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,400)	588.3000	(845,740.00)	(823,620.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.6412)	0.0000	1	(0.3814)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(300)	588.3000	(181,230.00)	(176,490.00)	0.0000	0.2270	(25.00)	0.00	1.1271	(1.2088)	0.0000	1	(0.0817)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(4,100)	588.3000	(2,476,810.00)	(2,412,030.00)	0.0000	0.2270	(25.00)	0.00	15.4037	(16.5208)	0.0000	1	(1.1170)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,400)	588.3000	(845,740.00)	(823,620.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.6412)	0.0000	1	(0.3814)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(2,300)	588.3000	(1,389,430.00)	(1,353,090.00)	0.0000	0.2270	(25.00)	0.00	8.6411	(9.2677)	0.0000	1	(0.6266)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(2,400)	588.3000	(1,449,840.00)	(1,411,920.00)	0.0000	0.2270	(25.00)	0.00	9.0168	(9.6707)	0.0000	1	(0.6539)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(200)	588.3000	(120,820.00)	(117,660.00)	0.0000	0.2270	(25.00)	0.00	0.7514	(0.8059)	0.0000	1	(0.0545)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,000)	588.3000	(604,100.00)	(588,300.00)	0.0000	0.2270	(25.00)	0.00	3.7570	(4.0295)	0.0000	1	(0.2724)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(600)	588.3000	(362,460.00)	(352,980.00)	0.0000	0.2270	(25.00)	0.00	2.2542	(2.4177)	0.0000	1	(0.1635)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(2,900)	588.3000	(1,751,890.00)	(1,706,070.00)	0.0000	0.2270	(25.00)	0.00	10.8953	(11.6854)	0.0000	1	(0.7901)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(9,100)	588.3000	(5,497,310.00)	(5,353,530.00)	0.0000	0.2270	(25.00)	0.00	34.1887	(36.6680)	0.0000	1	(2.4793)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(10,000)	588.3000	(6,041,000.00)	(5,883,000.00)	0.0000	0.2270	(25.00)	0.00	37.5701	(40.2945)	0.0000	1	(2.7245)	02/04/2025
3861.T	01/16/2025	SDB3260458794	0	(1,300)	588.3000	(785,330.00)	(764,790.00)	0.0000	0.2270	(25.00)	0.00	4.8841	(5.2383)	0.0000	1	(0.3542)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(4,600)	595.0000	(2,761,680.48)	(2,737,000.00)	0.0000	0.2270	(25.00)	0.00	17.1754	(18.7466)	0.0000	1	(1.5712)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(600)	595.0000	(361,526.50)	(357,000.00)	0.0000	0.2270	(25.00)	0.00	2.2484	(2.4452)	0.0000	1	(0.1968)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(800)	595.0000	(483,280.00)	(476,000.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.2603)	0.0000	1	(0.2547)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,800)	595.0000	(1,691,480.00)	(1,666,000.00)	0.0000	0.2270	(25.00)	0.00	10.5196	(11.4110)	0.0000	1	(0.8913)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(1,700)	595.0000	(1,026,970.00)	(1,011,500.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9281)	0.0000	1	(0.5412)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(1,700)	595.0000	(1,026,970.00)	(1,011,500.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9281)	0.0000	1	(0.5412)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(900)	595.0000	(543,690.00)	(535,500.00)	0.0000	0.2270	(25.00)	0.00	3.3813	(3.6678)	0.0000	1	(0.2865)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,100)	595.0000	(1,268,610.00)	(1,249,500.00)	0.0000	0.2270	(25.00)	0.00	7.8897	(8.5582)	0.0000	1	(0.6685)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OJHI HOLDINGS CMN (Cont.)																	
3861.T	01/15/2025	SDB3260458794	0	(1,400)	595.0000	(845,740.00)	(833,000.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7055)	0.0000	1	(0.4457)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(300)	595.0000	(181,230.00)	(178,500.00)	0.0000	0.2270	(25.00)	0.00	1.1271	(1.2226)	0.0000	1	(0.0955)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(4,100)	595.0000	(2,476,810.00)	(2,439,500.00)	0.0000	0.2270	(25.00)	0.00	15.4037	(16.7089)	0.0000	1	(1.3052)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(1,400)	595.0000	(845,740.00)	(833,000.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7055)	0.0000	1	(0.4457)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,300)	595.0000	(1,389,430.00)	(1,368,500.00)	0.0000	0.2270	(25.00)	0.00	8.6411	(9.3733)	0.0000	1	(0.7322)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,400)	595.0000	(1,449,840.00)	(1,428,000.00)	0.0000	0.2270	(25.00)	0.00	9.0168	(9.7808)	0.0000	1	(0.7640)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(200)	595.0000	(120,820.00)	(119,000.00)	0.0000	0.2270	(25.00)	0.00	0.7514	(0.8151)	0.0000	1	(0.0637)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(1,000)	595.0000	(604,100.00)	(595,000.00)	0.0000	0.2270	(25.00)	0.00	3.7570	(4.0753)	0.0000	1	(0.3183)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(600)	595.0000	(362,460.00)	(357,000.00)	0.0000	0.2270	(25.00)	0.00	2.2542	(2.4452)	0.0000	1	(0.1910)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(4,000)	595.0000	(2,416,400.00)	(2,380,000.00)	0.0000	0.2270	(25.00)	0.00	15.0280	(16.3014)	0.0000	1	(1.2733)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,900)	595.0000	(1,751,890.00)	(1,725,500.00)	0.0000	0.2270	(25.00)	0.00	10.8953	(11.8185)	0.0000	1	(0.9232)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(9,100)	595.0000	(5,497,310.00)	(5,414,500.00)	0.0000	0.2270	(25.00)	0.00	34.1887	(37.0856)	0.0000	1	(2.8969)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(10,000)	595.0000	(6,041,000.00)	(5,950,000.00)	0.0000	0.2270	(25.00)	0.00	37.5701	(40.7534)	0.0000	1	(3.1834)	02/04/2025
3861.T	01/15/2025	SDB3260458794	0	(2,600)	595.0000	(1,570,660.00)	(1,547,000.00)	0.0000	0.2270	(25.00)	0.00	9.7682	(10.5959)	0.0000	1	(0.8277)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(4,600)	600.2000	(2,761,680.48)	(2,760,920.00)	0.0000	0.2270	(25.00)	0.00	17.1754	(18.9104)	0.0000	1	(1.7350)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(600)	600.2000	(361,526.50)	(360,120.00)	0.0000	0.2270	(25.00)	0.00	2.2484	(2.4666)	0.0000	1	(0.2182)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(800)	600.2000	(483,280.00)	(480,160.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.2888)	0.0000	1	(0.2832)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,800)	600.2000	(1,691,480.00)	(1,680,560.00)	0.0000	0.2270	(25.00)	0.00	10.5196	(11.5107)	0.0000	1	(0.9911)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(1,700)	600.2000	(1,026,970.00)	(1,020,340.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9886)	0.0000	1	(0.6017)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(1,700)	600.2000	(1,026,970.00)	(1,020,340.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(6.9886)	0.0000	1	(0.6017)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(900)	600.2000	(543,690.00)	(540,180.00)	0.0000	0.2270	(25.00)	0.00	3.3813	(3.6999)	0.0000	1	(0.3186)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,100)	600.2000	(1,268,610.00)	(1,260,420.00)	0.0000	0.2270	(25.00)	0.00	7.8897	(8.6330)	0.0000	1	(0.7433)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(1,400)	600.2000	(845,740.00)	(840,280.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7553)	0.0000	1	(0.4955)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(300)	600.2000	(181,230.00)	(180,060.00)	0.0000	0.2270	(25.00)	0.00	1.1271	(1.2333)	0.0000	1	(0.1062)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(4,100)	600.2000	(2,476,810.00)	(2,460,820.00)	0.0000	0.2270	(25.00)	0.00	15.4037	(16.8549)	0.0000	1	(1.4512)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(1,400)	600.2000	(845,740.00)	(840,280.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7553)	0.0000	1	(0.4955)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,300)	600.2000	(1,389,430.00)	(1,380,460.00)	0.0000	0.2270	(25.00)	0.00	8.6411	(9.4552)	0.0000	1	(0.8141)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,400)	600.2000	(1,449,840.00)	(1,440,480.00)	0.0000	0.2270	(25.00)	0.00	9.0168	(9.8663)	0.0000	1	(0.8495)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(200)	600.2000	(120,820.00)	(120,040.00)	0.0000	0.2270	(25.00)	0.00	0.7514	(0.8222)	0.0000	1	(0.0708)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(1,000)	600.2000	(604,100.00)	(600,200.00)	0.0000	0.2270	(25.00)	0.00	3.7570	(4.1110)	0.0000	1	(0.3540)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(600)	600.2000	(362,460.00)	(360,120.00)	0.0000	0.2270	(25.00)	0.00	2.2542	(2.4666)	0.0000	1	(0.2124)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(6,400)	600.2000	(3,866,240.00)	(3,841,280.00)	0.0000	0.2270	(25.00)	0.00	24.0448	(26.3101)	0.0000	1	(2.2653)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,900)	600.2000	(1,751,890.00)	(1,740,580.00)	0.0000	0.2270	(25.00)	0.00	10.8953	(11.9218)	0.0000	1	(1.0265)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(9,100)	600.2000	(5,497,310.00)	(5,461,820.00)	0.0000	0.2270	(25.00)	0.00	34.1887	(37.4097)	0.0000	1	(3.2210)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(10,000)	600.2000	(6,041,000.00)	(6,002,000.00)	0.0000	0.2270	(25.00)	0.00	37.5701	(41.1096)	0.0000	1	(3.5395)	02/04/2025
3861.T	01/14/2025	SDB3260458794	0	(2,600)	600.2000	(1,570,660.00)	(1,560,520.00)	0.0000	0.2270	(25.00)	0.00	9.7682	(10.6885)	0.0000	1	(0.9203)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(600)	601.3000	(361,526.50)	(360,780.00)	0.0000	0.2270	(25.00)	0.00	8.9936	(9.8844)	0.0000	4	(0.8908)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(800)	601.3000	(483,280.00)	(481,040.00)	0.0000	0.2270	(25.00)	0.00	12.0224	(13.1792)	0.0000	4	(1.1568)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(2,800)	601.3000	(1,691,480.00)	(1,683,640.00)	0.0000	0.2270	(25.00)	0.00	42.0785	(46.1271)	0.0000	4	(4.0487)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(1,700)	601.3000	(1,026,970.00)	(1,022,210.00)	0.0000	0.2270	(25.00)	0.00	25.5476	(28.0058)	0.0000	4	(2.4581)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(1,700)	601.3000	(1,026,970.00)	(1,022,210.00)	0.0000	0.2270	(25.00)	0.00	25.5476	(28.0058)	0.0000	4	(2.4581)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(900)	601.3000	(543,690.00)	(541,170.00)	0.0000	0.2270	(25.00)	0.00	13.5252	(14.8266)	0.0000	4	(1.3014)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(2,100)	601.3000	(1,268,610.00)	(1,262,730.00)	0.0000	0.2270	(25.00)	0.00	31.5588	(34.5953)	0.0000	4	(3.0365)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(1,400)	601.3000	(845,740.00)	(841,820.00)	0.0000	0.2270	(25.00)	0.00	21.0392	(23.0636)	0.0000	4	(2.0243)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(300)	601.3000	(181,230.00)	(180,390.00)	0.0000	0.2270	(25.00)	0.00	4.5084	(4.9422)	0.0000	4	(0.4338)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(4,100)	601.3000	(2,476,810.00)	(2,465,330.00)	0.0000	0.2270	(25.00)	0.00	61.6149	(67.5433)	0.0000	4	(5.9284)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(1,400)	601.3000	(845,740.00)	(841,820.00)	0.0000	0.2270	(25.00)	0.00	21.0392	(23.0636)	0.0000	4	(2.0243)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(2,300)	601.3000	(1,389,430.00)	(1,382,990.00)	0.0000	0.2270	(25.00)	0.00	34.5645	(37.8901)	0.0000	4	(3.3257)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(2,400)	601.3000	(1,449,840.00)	(1,443,120.00)	0.0000	0.2270	(25.00)	0.00	36.0673	(39.5375)	0.0000	4	(3.4703)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(200)	601.3000	(120,820.00)	(120,260.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.2948)	0.0000	4	(0.2892)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(1,000)	601.3000	(604,100.00)	(601,300.00)	0.0000	0.2270	(25.00)	0.00	15.0280	(16.4740)	0.0000	4	(1.4460)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(600)	601.3												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OJHI HOLDINGS CMN (Cont.)																	
3861.T	01/13/2025	SDB3260458794	0	(2,900)	601.3000	(1,751,890.00)	(1,743,770.00)	0.0000	0.2270	(25.00)	0.00	43.5813	(47.7745)	0.0000	4	(4.1933)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(9,100)	601.3000	(5,497,310.00)	(5,471,830.00)	0.0000	0.2270	(25.00)	0.00	136.7550	(149.9132)	0.0000	4	(13.1582)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(10,000)	601.3000	(6,041,000.00)	(6,013,000.00)	0.0000	0.2270	(25.00)	0.00	150.2802	(164.7397)	0.0000	4	(14.4595)	02/04/2025
3861.T	01/13/2025	SDB3260458794	0	(2,600)	601.3000	(1,570,660.00)	(1,563,380.00)	0.0000	0.2270	(25.00)	0.00	39.0729	(42.8323)	0.0000	4	(3.7595)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(800)	604.9000	(483,280.00)	(483,920.00)	0.0000	0.2320	(25.00)	0.00	3.0718	(3.3145)	0.0000	1	(0.2427)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,800)	604.9000	(1,691,480.00)	(1,693,720.00)	0.0000	0.2320	(25.00)	0.00	10.7513	(11.6008)	0.0000	1	(0.8495)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(1,700)	604.9000	(1,026,970.00)	(1,028,330.00)	0.0000	0.2320	(25.00)	0.00	6.5276	(7.0434)	0.0000	1	(0.5158)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(1,700)	604.9000	(1,026,970.00)	(1,028,330.00)	0.0000	0.2320	(25.00)	0.00	6.5276	(7.0434)	0.0000	1	(0.5158)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(900)	604.9000	(543,690.00)	(544,410.00)	0.0000	0.2320	(25.00)	0.00	3.4558	(3.7288)	0.0000	1	(0.2731)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,100)	604.9000	(1,268,610.00)	(1,270,290.00)	0.0000	0.2320	(25.00)	0.00	8.0635	(8.7006)	0.0000	1	(0.6371)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(1,400)	604.9000	(845,740.00)	(846,860.00)	0.0000	0.2320	(25.00)	0.00	5.3757	(5.8004)	0.0000	1	(0.4247)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(300)	604.9000	(181,230.00)	(181,470.00)	0.0000	0.2320	(25.00)	0.00	1.1519	(1.2429)	0.0000	1	(0.0910)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(4,100)	604.9000	(2,476,810.00)	(2,480,090.00)	0.0000	0.2320	(25.00)	0.00	15.7430	(16.9869)	0.0000	1	(1.2439)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(1,400)	604.9000	(845,740.00)	(846,860.00)	0.0000	0.2320	(25.00)	0.00	5.3757	(5.8004)	0.0000	1	(0.4247)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,300)	604.9000	(1,389,430.00)	(1,391,270.00)	0.0000	0.2320	(25.00)	0.00	8.8314	(9.5292)	0.0000	1	(0.6978)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,400)	604.9000	(1,449,840.00)	(1,451,760.00)	0.0000	0.2320	(25.00)	0.00	9.2154	(9.9436)	0.0000	1	(0.7281)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(200)	604.9000	(120,820.00)	(120,980.00)	0.0000	0.2320	(25.00)	0.00	0.7680	(0.8286)	0.0000	1	(0.0607)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(1,000)	604.9000	(604,100.00)	(604,900.00)	0.0000	0.2320	(25.00)	0.00	3.8398	(4.1432)	0.0000	1	(0.3034)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(600)	604.9000	(362,460.00)	(362,940.00)	0.0000	0.2320	(25.00)	0.00	2.3039	(2.4859)	0.0000	1	(0.1820)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(6,400)	604.9000	(3,866,240.00)	(3,871,360.00)	0.0000	0.2320	(25.00)	0.00	24.5745	(26.5162)	0.0000	1	(1.9417)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,900)	604.9000	(1,751,890.00)	(1,754,210.00)	0.0000	0.2320	(25.00)	0.00	11.1353	(12.0151)	0.0000	1	(0.8798)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(9,100)	604.9000	(5,497,310.00)	(5,504,590.00)	0.0000	0.2320	(25.00)	0.00	34.9418	(37.7027)	0.0000	1	(2.7609)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(10,000)	604.9000	(6,041,000.00)	(6,049,000.00)	0.0000	0.2320	(25.00)	0.00	38.3976	(41.4315)	0.0000	1	(3.0339)	02/04/2025
3861.T	01/09/2025	SDB3260458794	0	(2,600)	604.9000	(1,570,660.00)	(1,572,740.00)	0.0000	0.2320	(25.00)	0.00	9.9834	(10.7722)	0.0000	1	(0.7888)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(800)	606.0000	(483,280.00)	(484,800.00)	0.0000	0.2310	(25.00)	0.00	3.0586	(3.3205)	0.0000	1	(0.2620)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,800)	606.0000	(1,691,480.00)	(1,696,800.00)	0.0000	0.2310	(25.00)	0.00	10.7050	(11.6219)	0.0000	1	(0.9169)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(1,700)	606.0000	(1,026,970.00)	(1,030,200.00)	0.0000	0.2310	(25.00)	0.00	6.4995	(7.0562)	0.0000	1	(0.5567)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(1,700)	606.0000	(1,026,970.00)	(1,030,200.00)	0.0000	0.2310	(25.00)	0.00	6.4995	(7.0562)	0.0000	1	(0.5567)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(900)	606.0000	(543,690.00)	(545,400.00)	0.0000	0.2310	(25.00)	0.00	3.4409	(3.7356)	0.0000	1	(0.2947)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,100)	606.0000	(1,268,610.00)	(1,272,600.00)	0.0000	0.2310	(25.00)	0.00	8.0287	(8.7164)	0.0000	1	(0.6877)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(1,400)	606.0000	(845,740.00)	(848,400.00)	0.0000	0.2310	(25.00)	0.00	5.3525	(5.8110)	0.0000	1	(0.4585)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(300)	606.0000	(181,230.00)	(181,800.00)	0.0000	0.2310	(25.00)	0.00	1.1470	(1.2452)	0.0000	1	(0.0982)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(4,100)	606.0000	(2,476,810.00)	(2,484,600.00)	0.0000	0.2310	(25.00)	0.00	15.6752	(17.0178)	0.0000	1	(1.3427)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(1,400)	606.0000	(845,740.00)	(848,400.00)	0.0000	0.2310	(25.00)	0.00	5.3525	(5.8110)	0.0000	1	(0.4585)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,300)	606.0000	(1,389,430.00)	(1,393,800.00)	0.0000	0.2310	(25.00)	0.00	8.7934	(9.5466)	0.0000	1	(0.7532)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,400)	606.0000	(1,449,840.00)	(1,454,400.00)	0.0000	0.2310	(25.00)	0.00	9.1757	(9.9616)	0.0000	1	(0.7859)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(200)	606.0000	(120,820.00)	(121,200.00)	0.0000	0.2310	(25.00)	0.00	0.7646	(0.8301)	0.0000	1	(0.0655)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(1,000)	606.0000	(604,100.00)	(606,000.00)	0.0000	0.2310	(25.00)	0.00	3.8232	(4.1507)	0.0000	1	(0.3275)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(600)	606.0000	(362,460.00)	(363,600.00)	0.0000	0.2310	(25.00)	0.00	2.2939	(2.4904)	0.0000	1	(0.1965)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(6,400)	606.0000	(3,866,240.00)	(3,878,400.00)	0.0000	0.2310	(25.00)	0.00	24.4685	(26.5644)	0.0000	1	(2.0959)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,900)	606.0000	(1,751,890.00)	(1,757,400.00)	0.0000	0.2310	(25.00)	0.00	11.0873	(12.0370)	0.0000	1	(0.9497)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(9,100)	606.0000	(5,497,310.00)	(5,514,600.00)	0.0000	0.2310	(25.00)	0.00	34.7912	(37.7712)	0.0000	1	(2.9800)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(10,000)	606.0000	(6,041,000.00)	(6,060,000.00)	0.0000	0.2310	(25.00)	0.00	38.2321	(41.5068)	0.0000	1	(3.2748)	02/04/2025
3861.T	01/08/2025	SDB3260458794	0	(2,600)	606.0000	(1,570,660.00)	(1,575,600.00)	0.0000	0.2310	(25.00)	0.00	9.9403	(10.7918)	0.0000	1	(0.8514)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(800)	604.1000	(483,280.00)	(483,280.00)	0.0000	0.2270	(25.00)	0.00	3.0056	(3.3101)	0.0000	1	(0.3045)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,800)	604.1000	(1,691,480.00)	(1,691,480.00)	0.0000	0.2270	(25.00)	0.00	10.5196	(11.5855)	0.0000	1	(1.0659)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(1,700)	604.1000	(1,026,970.00)	(1,026,970.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(7.0340)	0.0000	1	(0.6471)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(1,700)	604.1000	(1,026,970.00)	(1,026,970.00)	0.0000	0.2270	(25.00)	0.00	6.3869	(7.0340)	0.0000	1	(0.6471)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(900)	604.1000	(543,690.00)	(543,690.00)	0.0000	0.2270	(25.00)	0.00	3.3813	(3.7239)	0.0000	1	(0.3426)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,100)	604.1000	(1,268,610.00)	(1,268,610.00)	0.0000	0.2270	(25.00)	0.00	7.8897	(8.6891)	0.0000	1	(0.7994)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(1,400)	604.1000	(845,740.00)	(845,740.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7927)	0.0000	1	(0.5329)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(300)</													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OJI HOLDINGS CMN (Cont.)																	
3861.T	01/07/2025	SDB3260458794	0	(1,400)	604.1000	(845,740.00)	(845,740.00)	0.0000	0.2270	(25.00)	0.00	5.2598	(5.7927)	0.0000	1	(0.5329)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,300)	604.1000	(1,389,430.00)	(1,389,430.00)	0.0000	0.2270	(25.00)	0.00	8.6411	(9.5166)	0.0000	1	(0.8755)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,400)	604.1000	(1,449,840.00)	(1,449,840.00)	0.0000	0.2270	(25.00)	0.00	9.0168	(9.9304)	0.0000	1	(0.9136)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(200)	604.1000	(120,820.00)	(120,820.00)	0.0000	0.2270	(25.00)	0.00	0.7514	(0.8275)	0.0000	1	(0.0761)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(1,000)	604.1000	(604,100.00)	(604,100.00)	0.0000	0.2270	(25.00)	0.00	3.7570	(4.1377)	0.0000	1	(0.3807)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(600)	604.1000	(362,460.00)	(362,460.00)	0.0000	0.2270	(25.00)	0.00	2.2542	(2.4826)	0.0000	1	(0.2284)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(12,200)	604.1000	(7,370,020.00)	(7,370,020.00)	0.0000	0.2270	(25.00)	0.00	45.8355	(50.4796)	0.0000	1	(4.6441)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,900)	604.1000	(1,751,890.00)	(1,751,890.00)	0.0000	0.2270	(25.00)	0.00	10.8953	(11.9992)	0.0000	1	(1.1039)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(9,100)	604.1000	(5,497,310.00)	(5,497,310.00)	0.0000	0.2270	(25.00)	0.00	34.1887	(37.6528)	0.0000	1	(3.4641)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(10,000)	604.1000	(6,041,000.00)	(6,041,000.00)	0.0000	0.2270	(25.00)	0.00	37.5701	(41.3767)	0.0000	1	(3.8067)	02/04/2025
3861.T	01/07/2025	SDB3260458794	0	(2,600)	604.1000	(1,570,660.00)	(1,570,660.00)	0.0000	0.2270	(25.00)	0.00	9.7682	(10.7579)	0.0000	1	(0.9897)	02/04/2025
TOTAL OJI HOLDINGS CMN												2,298.6960	(2,505.5235)	0.0000		(206.8275)	
OLYMPUS CMN																	
7733.T	01/17/2025	SDB3264178805	0	(2,600)	2,356.5000	(6,103,803.23)	(6,126,900.00)	0.0000	0.2270	(25.00)	0.00	37.9606	(41.9651)	0.0000	1	(4.0044)	02/04/2025
7733.T	01/17/2025	SDB3264178805	0	(6,100)	2,356.5000	(14,212,576.12)	(14,374,650.00)	0.0000	0.2270	(25.00)	0.00	88.3905	(98.4565)	0.0000	1	(10.0660)	02/04/2025
7733.T	01/17/2025	SDB3264178805	0	(12,300)	2,356.5000	(28,897,121.57)	(28,984,950.00)	0.0000	0.2270	(25.00)	0.00	179.7163	(198.5271)	0.0000	1	(18.8107)	02/04/2025
7733.T	01/17/2025	SDB3264178805	0	(7,100)	2,356.5000	(16,830,550.00)	(16,731,150.00)	0.0000	0.2270	(25.00)	0.00	104.6722	(114.5969)	0.0000	1	(9.9247)	02/04/2025
7733.T	01/17/2025	SDB3264178805	0	(2,300)	2,356.5000	(5,452,150.00)	(5,419,950.00)	0.0000	0.2270	(25.00)	0.00	33.9079	(37.1229)	0.0000	1	(3.2151)	02/04/2025
7733.T	01/16/2025	SDB3264178805	0	(6,100)	2,344.0000	(14,212,576.12)	(14,298,400.00)	0.0000	0.2270	(25.00)	0.00	88.3905	(97.9342)	0.0000	1	(9.5437)	02/04/2025
7733.T	01/16/2025	SDB3264178805	0	(12,300)	2,344.0000	(28,897,121.57)	(28,831,200.00)	0.0000	0.2270	(25.00)	0.00	179.7163	(197.4740)	0.0000	1	(17.7576)	02/04/2025
7733.T	01/16/2025	SDB3264178805	0	(7,100)	2,344.0000	(16,830,550.00)	(16,642,400.00)	0.0000	0.2270	(25.00)	0.00	104.6722	(113.9890)	0.0000	1	(9.3169)	02/04/2025
7733.T	01/16/2025	SDB3264178805	0	(2,300)	2,344.0000	(5,452,150.00)	(5,391,200.00)	0.0000	0.2270	(25.00)	0.00	33.9079	(36.9260)	0.0000	1	(3.0181)	02/04/2025
7733.T	01/15/2025	SDB3264178805	0	(6,100)	2,318.0000	(14,212,576.12)	(14,139,800.00)	0.0000	0.2270	(25.00)	0.00	88.3905	(96.8479)	0.0000	1	(8.4574)	02/04/2025
7733.T	01/15/2025	SDB3264178805	0	(12,300)	2,318.0000	(28,897,121.57)	(28,511,400.00)	0.0000	0.2270	(25.00)	0.00	179.7163	(195.2836)	0.0000	1	(15.5672)	02/04/2025
7733.T	01/15/2025	SDB3264178805	0	(7,100)	2,318.0000	(16,830,550.00)	(16,457,800.00)	0.0000	0.2270	(25.00)	0.00	104.6722	(112.7247)	0.0000	1	(8.0525)	02/04/2025
7733.T	01/15/2025	SDB3264178805	0	(2,300)	2,318.0000	(5,452,150.00)	(5,331,400.00)	0.0000	0.2270	(25.00)	0.00	33.9079	(36.5164)	0.0000	1	(2.6085)	02/04/2025
7733.T	01/14/2025	SDB3264178805	0	(12,300)	2,343.5000	(28,897,121.57)	(28,825,050.00)	0.0000	0.2270	(25.00)	0.00	179.7163	(197.4318)	0.0000	1	(17.7155)	02/04/2025
7733.T	01/14/2025	SDB3264178805	0	(7,100)	2,343.5000	(16,830,550.00)	(16,638,850.00)	0.0000	0.2270	(25.00)	0.00	104.6722	(113.9647)	0.0000	1	(9.2925)	02/04/2025
7733.T	01/14/2025	SDB3264178805	0	(2,300)	2,343.5000	(5,452,150.00)	(5,390,050.00)	0.0000	0.2270	(25.00)	0.00	33.9079	(36.9182)	0.0000	1	(3.0103)	02/04/2025
7733.T	01/13/2025	SDB3264178805	0	(7,100)	2,404.5000	(16,830,550.00)	(17,071,950.00)	0.0000	0.2270	(25.00)	0.00	418.6888	(467.7247)	0.0000	4	(49.0359)	02/04/2025
7733.T	01/13/2025	SDB3264178805	0	(2,300)	2,404.5000	(5,452,150.00)	(5,530,350.00)	0.0000	0.2270	(25.00)	0.00	135.6316	(151.5164)	0.0000	4	(15.8849)	02/04/2025
7733.T	01/09/2025	SDB3264178805	0	(7,100)	2,344.0000	(16,830,550.00)	(16,642,400.00)	0.0000	0.2320	(25.00)	0.00	106.9777	(113.9890)	0.0000	1	(7.0113)	02/04/2025
7733.T	01/09/2025	SDB3264178805	0	(2,300)	2,344.0000	(5,452,150.00)	(5,391,200.00)	0.0000	0.2320	(25.00)	0.00	34.6548	(36.9260)	0.0000	1	(2.2713)	02/04/2025
7733.T	01/08/2025	SDB3264178805	0	(7,100)	2,315.0000	(16,830,550.00)	(16,436,500.00)	0.0000	0.2310	(25.00)	0.00	106.5166	(112.5788)	0.0000	1	(6.0621)	02/04/2025
7733.T	01/08/2025	SDB3264178805	0	(6,900)	2,315.0000	(16,356,450.00)	(15,973,500.00)	0.0000	0.2310	(25.00)	0.00	103.5162	(109.4075)	0.0000	1	(5.8914)	02/04/2025
7733.T	01/08/2025	SDB3264178805	0	(1,000)	2,315.0000	(2,370,500.00)	(2,315,000.00)	0.0000	0.2310	(25.00)	0.00	15.0023	(15.8562)	0.0000	1	(0.8538)	02/04/2025
7733.T	01/08/2025	SDB3264178805	0	(1,200)	2,315.0000	(2,844,600.00)	(2,778,000.00)	0.0000	0.2310	(25.00)	0.00	18.0028	(19.0274)	0.0000	1	(1.0246)	02/04/2025
7733.T	01/08/2025	SDB3264178805	0	(4,300)	2,315.0000	(10,193,150.00)	(9,954,500.00)	0.0000	0.2310	(25.00)	0.00	64.5101	(68.1815)	0.0000	1	(3.6714)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(7,100)	2,370.5000	(16,830,550.00)	(16,830,550.00)	0.0000	0.2270	(25.00)	0.00	104.6722	(115.2777)	0.0000	1	(10.6056)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(6,900)	2,370.5000	(16,356,450.00)	(16,356,450.00)	0.0000	0.2270	(25.00)	0.00	101.7237	(112.0305)	0.0000	1	(10.3068)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(1,000)	2,370.5000	(2,370,500.00)	(2,370,500.00)	0.0000	0.2270	(25.00)	0.00	14.7426	(16.2383)	0.0000	1	(1.4937)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(1,200)	2,370.5000	(2,844,600.00)	(2,844,600.00)	0.0000	0.2270	(25.00)	0.00	17.6911	(19.4836)	0.0000	1	(1.7925)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(4,900)	2,370.5000	(11,615,450.00)	(11,615,450.00)	0.0000	0.2270	(25.00)	0.00	72.2386	(79.5579)	0.0000	1	(7.3193)	02/04/2025
7733.T	01/07/2025	SDB3264178805	0	(700)	2,370.5000	(1,659,350.00)	(1,659,350.00)	0.0000	0.2270	(25.00)	0.00	10.3198	(11.3654)	0.0000	1	(1.0456)	02/04/2025
TOTAL OLYMPUS CMN												2,901.2066	(3,175.8380)	0.0000		(274.6314)	
OMRON CORPORATION CMN																	
6645.T	01/13/2025	SDB3263985551	0	(2,300)	4,933.0000	(12,311,900.00)	(11,345,900.00)	0.0000	0.2270	(25.00)	0.00	306.2796	(310.8466)	0.0000	4	(4.5670)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(100)	4,933.0000	(535,300.00)	(493,300.00)	0.0000	0.2270	(25.00)	0.00	13.3165	(13.5151)	0.0000	4	(0.1986)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(100)	4,933.0000	(535,300.00)	(493,300.00)	0.0000	0.2270	(25.00)	0.00	13.3165	(13.5151)	0.0000	4	(0.1986)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(3,000)	4,933.0000	(16,059,000.00)	(14,799,000.00)	0.0000	0.2270	(25.00)	0.00	399.4951	(405.4521)	0.0000	4	(5.9569)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(800)	4,933.0000	(4,282,400.00)	(3,946,400.00)	0.0000	0.2270	(25.00)	0.00	106.5320	(108.1205)	0.0000	4	(1.5885)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OMRON CORPORATION CMN (Cont.)																	
6645.T	01/13/2025	SDB3263985551	0	(1,200)	4,933.0000	(6,423,600.00)	(5,919,600.00)	0.0000	0.2270	(25.00)	0.00	159.7980	(162.1808)	0.0000	4	(2.3828)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(1,900)	4,933.0000	(10,170,700.00)	(9,372,700.00)	0.0000	0.2270	(25.00)	0.00	253.0136	(256.7863)	0.0000	4	(3.7727)	02/04/2025
6645.T	01/13/2025	SDB3263985551	0	(2,100)	4,933.0000	(11,241,300.00)	(10,359,300.00)	0.0000	0.2270	(25.00)	0.00	279.6466	(283.8164)	0.0000	4	(4.1699)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(2,300)	5,133.0000	(12,311,900.00)	(11,805,900.00)	0.0000	0.2320	(25.00)	0.00	78.2565	(80.8623)	0.0000	1	(2.6059)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(100)	5,133.0000	(535,300.00)	(513,300.00)	0.0000	0.2320	(25.00)	0.00	3.4025	(3.5158)	0.0000	1	(0.1133)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(100)	5,133.0000	(535,300.00)	(513,300.00)	0.0000	0.2320	(25.00)	0.00	3.4025	(3.5158)	0.0000	1	(0.1133)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(3,000)	5,133.0000	(16,059,000.00)	(15,399,000.00)	0.0000	0.2320	(25.00)	0.00	102.0736	(105.4726)	0.0000	1	(3.3990)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(800)	5,133.0000	(4,282,400.00)	(4,106,400.00)	0.0000	0.2320	(25.00)	0.00	27.2196	(28.1260)	0.0000	1	(0.9064)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(1,200)	5,133.0000	(6,423,600.00)	(6,159,600.00)	0.0000	0.2320	(25.00)	0.00	40.8295	(42.1890)	0.0000	1	(1.3596)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(1,900)	5,133.0000	(10,170,700.00)	(9,752,700.00)	0.0000	0.2320	(25.00)	0.00	64.6466	(66.7993)	0.0000	1	(2.1527)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(5,400)	5,133.0000	(28,906,200.00)	(27,718,200.00)	0.0000	0.2320	(25.00)	0.00	183.7326	(189.8507)	0.0000	1	(6.1181)	02/04/2025
6645.T	01/09/2025	SDB3263985551	0	(5,500)	5,133.0000	(29,441,500.00)	(28,231,500.00)	0.0000	0.2320	(25.00)	0.00	187.1350	(193.3664)	0.0000	1	(6.2314)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(2,300)	5,158.0000	(12,311,900.00)	(11,863,400.00)	0.0000	0.2310	(25.00)	0.00	77.9191	(81.2562)	0.0000	1	(3.3370)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(100)	5,158.0000	(535,300.00)	(515,800.00)	0.0000	0.2310	(25.00)	0.00	3.3878	(3.5329)	0.0000	1	(0.1451)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(100)	5,158.0000	(535,300.00)	(515,800.00)	0.0000	0.2310	(25.00)	0.00	3.3878	(3.5329)	0.0000	1	(0.1451)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(3,000)	5,158.0000	(16,059,000.00)	(15,474,000.00)	0.0000	0.2310	(25.00)	0.00	101.6337	(105.9863)	0.0000	1	(4.3526)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(800)	5,158.0000	(4,282,400.00)	(4,126,400.00)	0.0000	0.2310	(25.00)	0.00	27.1023	(28.2630)	0.0000	1	(1.1607)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(1,200)	5,158.0000	(6,423,600.00)	(6,189,600.00)	0.0000	0.2310	(25.00)	0.00	40.6535	(42.3945)	0.0000	1	(1.7411)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(1,900)	5,158.0000	(10,170,700.00)	(9,800,200.00)	0.0000	0.2310	(25.00)	0.00	64.3680	(67.1247)	0.0000	1	(2.7567)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(5,400)	5,158.0000	(28,906,200.00)	(27,853,200.00)	0.0000	0.2310	(25.00)	0.00	182.9406	(190.7753)	0.0000	1	(7.8347)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(8,200)	5,158.0000	(43,894,600.00)	(42,295,600.00)	0.0000	0.2310	(25.00)	0.00	277.7987	(289.6959)	0.0000	1	(11.8972)	02/04/2025
6645.T	01/08/2025	SDB3263985551	0	(3,000)	5,158.0000	(16,059,000.00)	(15,474,000.00)	0.0000	0.2310	(25.00)	0.00	101.6337	(105.9863)	0.0000	1	(4.3526)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(2,300)	5,353.0000	(12,311,900.00)	(12,311,900.00)	0.0000	0.2270	(25.00)	0.00	76.5699	(84.3281)	0.0000	1	(7.7582)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(100)	5,353.0000	(535,300.00)	(535,300.00)	0.0000	0.2270	(25.00)	0.00	3.3291	(3.6664)	0.0000	1	(0.3373)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(100)	5,353.0000	(535,300.00)	(535,300.00)	0.0000	0.2270	(25.00)	0.00	3.3291	(3.6664)	0.0000	1	(0.3373)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(3,000)	5,353.0000	(16,059,000.00)	(16,059,000.00)	0.0000	0.2270	(25.00)	0.00	99.8738	(109.9932)	0.0000	1	(10.1194)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(800)	5,353.0000	(4,282,400.00)	(4,282,400.00)	0.0000	0.2270	(25.00)	0.00	26.6330	(29.3315)	0.0000	1	(2.6985)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(1,200)	5,353.0000	(6,423,600.00)	(6,423,600.00)	0.0000	0.2270	(25.00)	0.00	39.9495	(43.9973)	0.0000	1	(4.0477)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(1,900)	5,353.0000	(10,170,700.00)	(10,170,700.00)	0.0000	0.2270	(25.00)	0.00	63.2534	(69.6623)	0.0000	1	(6.4089)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(5,400)	5,353.0000	(28,906,200.00)	(28,906,200.00)	0.0000	0.2270	(25.00)	0.00	179.7728	(197.9877)	0.0000	1	(18.2149)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(8,200)	5,353.0000	(43,894,600.00)	(43,894,600.00)	0.0000	0.2270	(25.00)	0.00	272.9883	(300.6479)	0.0000	1	(27.6596)	02/04/2025
6645.T	01/07/2025	SDB3263985551	0	(7,000)	5,353.0000	(37,471,000.00)	(37,471,000.00)	0.0000	0.2270	(25.00)	0.00	233.0388	(256.6507)	0.0000	1	(23.6119)	02/04/2025
TOTAL OMRON CORPORATION CMN												4,101.6593	(4,286.4103)	0.0000		(184.7510)	
OPEN HOUSE GROUP CO., LTD. CMN																	
3288.T	01/17/2025	SDB3265604071	0	(600)	5,087.0000	(3,110,597.80)	(3,052,200.00)	0.0000	0.2270	(25.00)	0.00	19.3454	(20.9055)	0.0000	1	(1.5601)	02/04/2025
3288.T	01/16/2025	SDB3265604071	0	(600)	5,184.3297	(3,110,597.80)	(3,110,597.80)	0.0000	0.2270	(25.00)	0.00	19.3454	(21.3055)	0.0000	1	(1.9601)	02/04/2025
TOTAL OPEN HOUSE GROUP CO., LTD. CMN												38.6907	(42.2109)	0.0000		(3.5202)	
ORGANO CORPORATION CMN																	
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(884,942.47)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.5036	(5.9452)	0.0000	1	(0.4416)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(859,944.10)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.3481	(5.9452)	0.0000	1	(0.5971)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(200)	8,680.0000	(1,640,000.00)	(1,736,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(11.8904)	0.0000	1	(1.6910)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(300)	8,680.0000	(2,460,000.00)	(2,604,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(17.8356)	0.0000	1	(2.5364)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(700)	8,680.0000	(5,740,000.00)	(6,076,000.00)	0.0000	0.2270	(25.00)	0.00	35.6981	(41.6164)	0.0000	1	(5.9184)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(200)	8,680.0000	(1,640,000.00)	(1,736,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(11.8904)	0.0000	1	(1.6910)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ORGANO CORPORATION CMN (Cont.)																	
6368.T	01/17/2025	SDB3260121470	0	(1,300)	8,680.0000	(10,660,000.00)	(11,284,000.00)	0.0000	0.2270	(25.00)	0.00	66.2964	(77.2877)	0.0000	1	(10.9912)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(300)	8,680.0000	(2,460,000.00)	(2,604,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(17.8356)	0.0000	1	(2.5364)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(400)	8,680.0000	(3,280,000.00)	(3,472,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(23.7808)	0.0000	1	(3.3819)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(400)	8,680.0000	(3,280,000.00)	(3,472,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(23.7808)	0.0000	1	(3.3819)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(500)	8,680.0000	(4,100,000.00)	(4,340,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(29.7260)	0.0000	1	(4.2274)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(100)	8,680.0000	(820,000.00)	(868,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.9452)	0.0000	1	(0.8455)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(500)	8,680.0000	(4,100,000.00)	(4,340,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(29.7260)	0.0000	1	(4.2274)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(400)	8,680.0000	(3,280,000.00)	(3,472,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(23.7808)	0.0000	1	(3.3819)	02/04/2025
6368.T	01/17/2025	SDB3260121470	0	(300)	8,680.0000	(2,460,000.00)	(2,604,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(17.8356)	0.0000	1	(2.5364)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(884,942.47)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.5036	(6.0890)	0.0000	1	(0.5854)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(859,944.10)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.3481	(6.0890)	0.0000	1	(0.7409)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(200)	8,890.0000	(1,640,000.00)	(1,778,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.1781)	0.0000	1	(1.9786)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(300)	8,890.0000	(2,460,000.00)	(2,667,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.2671)	0.0000	1	(2.9679)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(700)	8,890.0000	(5,740,000.00)	(6,223,000.00)	0.0000	0.2270	(25.00)	0.00	35.6981	(42.6233)	0.0000	1	(6.9252)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(200)	8,890.0000	(1,640,000.00)	(1,778,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.1781)	0.0000	1	(1.9786)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(1,300)	8,890.0000	(10,660,000.00)	(11,557,000.00)	0.0000	0.2270	(25.00)	0.00	66.2964	(79.1575)	0.0000	1	(12.8611)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(300)	8,890.0000	(2,460,000.00)	(2,667,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.2671)	0.0000	1	(2.9679)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(400)	8,890.0000	(3,280,000.00)	(3,556,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.3562)	0.0000	1	(3.9573)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(400)	8,890.0000	(3,280,000.00)	(3,556,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.3562)	0.0000	1	(3.9573)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(400)	8,890.0000	(3,280,000.00)	(3,556,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.3562)	0.0000	1	(3.9573)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(500)	8,890.0000	(4,100,000.00)	(4,445,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.4452)	0.0000	1	(4.9466)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(100)	8,890.0000	(820,000.00)	(889,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.0890)	0.0000	1	(0.9893)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(500)	8,890.0000	(4,100,000.00)	(4,445,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.4452)	0.0000	1	(4.9466)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(400)	8,890.0000	(3,280,000.00)	(3,556,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.3562)	0.0000	1	(3.9573)	02/04/2025
6368.T	01/16/2025	SDB3260121470	0	(300)	8,890.0000	(2,460,000.00)	(2,667,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.2671)	0.0000	1	(2.9679)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(884,942.47)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.5036	(6.1164)	0.0000	1	(0.6128)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(859,944.10)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.3481	(6.1164)	0.0000	1	(0.7683)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(200)	8,930.0000	(1,640,000.00)	(1,786,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.2329)	0.0000	1	(2.0334)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(300)	8,930.0000	(2,460,000.00)	(2,679,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.3493)	0.0000	1	(3.0501)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(700)	8,930.0000	(5,740,000.00)	(6,251,000.00)	0.0000	0.2270	(25.00)	0.00	35.6981	(42.8151)	0.0000	1	(7.1170)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(200)	8,930.0000	(1,640,000.00)	(1,786,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.2329)	0.0000	1	(2.0334)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(1,300)	8,930.0000	(10,660,000.00)	(11,609,000.00)	0.0000	0.2270	(25.00)	0.00	66.2964	(79.5137)	0.0000	1	(13.2173)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(300)	8,930.0000	(2,460,000.00)	(2,679,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.3493)	0.0000	1	(3.0501)	02/04/2025
6368.T	01/15/202																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ORGANO CORPORATION CMN (Cont.)																	
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(400)	8,930.0000	(3,280,000.00)	(3,572,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.4658)	0.0000	1	(4.0668)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(400)	8,930.0000	(3,280,000.00)	(3,572,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.4658)	0.0000	1	(4.0668)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(500)	8,930.0000	(4,100,000.00)	(4,465,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.5822)	0.0000	1	(5.0836)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(100)	8,930.0000	(820,000.00)	(893,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1164)	0.0000	1	(1.0167)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(500)	8,930.0000	(4,100,000.00)	(4,465,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.5822)	0.0000	1	(5.0836)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(400)	8,930.0000	(3,280,000.00)	(3,572,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.4658)	0.0000	1	(4.0668)	02/04/2025
6368.T	01/15/2025	SDB3260121470	0	(300)	8,930.0000	(2,460,000.00)	(2,679,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.3493)	0.0000	1	(3.0501)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(859,944.10)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.3481	(6.1507)	0.0000	1	(0.8025)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(200)	8,980.0000	(1,640,000.00)	(1,796,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.3014)	0.0000	1	(2.1019)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(300)	8,980.0000	(2,460,000.00)	(2,694,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.4521)	0.0000	1	(3.1529)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(700)	8,980.0000	(5,740,000.00)	(6,286,000.00)	0.0000	0.2270	(25.00)	0.00	35.6981	(43.0548)	0.0000	1	(7.3567)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(200)	8,980.0000	(1,640,000.00)	(1,796,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(12.3014)	0.0000	1	(2.1019)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(1,300)	8,980.0000	(10,660,000.00)	(11,674,000.00)	0.0000	0.2270	(25.00)	0.00	66.2964	(79.9589)	0.0000	1	(13.6625)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(300)	8,980.0000	(2,460,000.00)	(2,694,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(18.4521)	0.0000	1	(3.1529)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(400)	8,980.0000	(3,280,000.00)	(3,592,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.6027)	0.0000	1	(4.2038)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(400)	8,980.0000	(3,280,000.00)	(3,592,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.6027)	0.0000	1	(4.2038)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(500)	8,980.0000	(4,100,000.00)	(4,490,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.7534)	0.0000	1	(5.2548)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(500)	8,980.0000	(4,100,000.00)	(4,490,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(30.7534)	0.0000	1	(5.2548)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(400)	8,980.0000	(3,280,000.00)	(3,592,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.6027)	0.0000	1	(4.2038)	02/04/2025
6368.T	01/14/2025	SDB3260121470	0	(100)	8,980.0000	(820,000.00)	(898,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(6.1507)	0.0000	1	(1.0510)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(859,944.10)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	21.3926	(24.1096)	0.0000	4	(2.7170)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(200)	8,800.0000	(1,640,000.00)	(1,760,000.00)	0.0000	0.2270	(25.00)	0.00	40.7978	(48.2192)	0.0000	4	(7.4214)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(300)	8,800.0000	(2,460,000.00)	(2,640,000.00)	0.0000	0.2270	(25.00)	0.00	61.1967	(72.3288)	0.0000	4	(11.1321)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(700)	8,800.0000	(5,740,000.00)	(6,160,000.00)	0.0000	0.2270	(25.00)	0.00	142.7923	(168.7671)	0.0000	4	(25.9748)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(200)	8,800.0000	(1,640,000.00)	(1,760,000.00)	0.0000	0.2270	(25.00)	0.00	40.7978	(48.2192)	0.0000	4	(7.4214)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(1,300)	8,800.0000	(10,660,000.00)	(11,440,000.00)	0.0000	0.2270	(25.00)	0.00	265.1858	(313.4247)	0.0000	4	(48.2389)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(300)	8,800.0000	(2,460,000.00)	(2,640,000.00)	0.0000	0.2270	(25.00)	0.00	61.1967	(72.3288)	0.0000	4	(11.1321)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(400)	8,800.0000	(3,280,000.00)	(3,520,000.00)	0.0000	0.2270	(25.00)	0.00	81.5956	(96.4384)	0.0000	4	(14.8427)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(400)	8,800.0000	(3,280,000.00)	(3,520,000.00)	0.0000	0.2270	(25.00)	0.00	81.5956	(96.4384)	0.0000	4	(14.8427)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(400)	8,800.0000	(3,280,000.00)	(3,520,000.00)	0.0000	0.2270	(25.00)	0.00	81.5956	(96.4384)	0.0000	4	(14.8427)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(500)	8,800.0000	(4,100,000.00)	(4,400,000.00)	0.0000	0.2270	(25.00)	0.00	101.9945	(120.5479)	0.0000	4	(18.5534)	02/04/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ORGANO CORPORATION CMN (Cont.)																	
6368.T	01/13/2025	SDB3260121470	0	(100)	8,800.0000	(820,000.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(24.1096)	0.0000	4	(3.7107)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(500)	8,800.0000	(4,100,000.00)	(4,400,000.00)	0.0000	0.2270	(25.00)	0.00	101.9945	(120.5479)	0.0000	4	(18.5534)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(400)	8,800.0000	(3,280,000.00)	(3,520,000.00)	0.0000	0.2270	(25.00)	0.00	81.5956	(96.4384)	0.0000	4	(14.8427)	02/04/2025
6368.T	01/13/2025	SDB3260121470	0	(300)	8,800.0000	(2,460,000.00)	(2,640,000.00)	0.0000	0.2270	(25.00)	0.00	61.1967	(72.3288)	0.0000	4	(11.1321)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(859,944.10)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.4659	(5.9110)	0.0000	1	(0.4450)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(200)	8,630.0000	(1,640,000.00)	(1,726,000.00)	0.0000	0.2320	(25.00)	0.00	10.4241	(11.8219)	0.0000	1	(1.3978)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(300)	8,630.0000	(2,460,000.00)	(2,589,000.00)	0.0000	0.2320	(25.00)	0.00	15.6362	(17.7329)	0.0000	1	(2.0967)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(700)	8,630.0000	(5,740,000.00)	(6,041,000.00)	0.0000	0.2320	(25.00)	0.00	36.4844	(41.3767)	0.0000	1	(4.8923)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(200)	8,630.0000	(1,640,000.00)	(1,726,000.00)	0.0000	0.2320	(25.00)	0.00	10.4241	(11.8219)	0.0000	1	(1.3978)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(1,300)	8,630.0000	(10,660,000.00)	(11,219,000.00)	0.0000	0.2320	(25.00)	0.00	67.7567	(76.8425)	0.0000	1	(9.0858)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(300)	8,630.0000	(2,460,000.00)	(2,589,000.00)	0.0000	0.2320	(25.00)	0.00	15.6362	(17.7329)	0.0000	1	(2.0967)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(400)	8,630.0000	(3,280,000.00)	(3,452,000.00)	0.0000	0.2320	(25.00)	0.00	20.8482	(23.6438)	0.0000	1	(2.7956)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(400)	8,630.0000	(3,280,000.00)	(3,452,000.00)	0.0000	0.2320	(25.00)	0.00	20.8482	(23.6438)	0.0000	1	(2.7956)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(500)	8,630.0000	(4,100,000.00)	(4,315,000.00)	0.0000	0.2320	(25.00)	0.00	26.0603	(29.5548)	0.0000	1	(3.4945)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(100)	8,630.0000	(820,000.00)	(863,000.00)	0.0000	0.2320	(25.00)	0.00	5.2121	(5.9110)	0.0000	1	(0.6989)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(500)	8,630.0000	(4,100,000.00)	(4,315,000.00)	0.0000	0.2320	(25.00)	0.00	26.0603	(29.5548)	0.0000	1	(3.4945)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(400)	8,630.0000	(3,280,000.00)	(3,452,000.00)	0.0000	0.2320	(25.00)	0.00	20.8482	(23.6438)	0.0000	1	(2.7956)	02/04/2025
6368.T	01/09/2025	SDB3260121470	0	(300)	8,630.0000	(2,460,000.00)	(2,589,000.00)	0.0000	0.2320	(25.00)	0.00	15.6362	(17.7329)	0.0000	1	(2.0967)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(200)	8,460.0000	(1,640,000.00)	(1,692,000.00)	0.0000	0.2310	(25.00)	0.00	10.3792	(11.5890)	0.0000	1	(1.2099)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(300)	8,460.0000	(2,460,000.00)	(2,538,000.00)	0.0000	0.2310	(25.00)	0.00	15.5688	(17.3836)	0.0000	1	(1.8148)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(700)	8,460.0000	(5,740,000.00)	(5,922,000.00)	0.0000	0.2310	(25.00)	0.00	36.3271	(40.5616)	0.0000	1	(4.2345)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(200)	8,460.0000	(1,640,000.00)	(1,692,000.00)	0.0000	0.2310	(25.00)	0.00	10.3792	(11.5890)	0.0000	1	(1.2099)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(1,300)	8,460.0000	(10,660,000.00)	(10,998,000.00)	0.0000	0.2310	(25.00)	0.00	67.4647	(75.3288)	0.0000	1	(7.8641)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(300)	8,460.0000	(2,460,000.00)	(2,538,000.00)	0.0000	0.2310	(25.00)	0.00	15.5688	(17.3836)	0.0000	1	(1.8148)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(400)	8,460.0000	(3,280,000.00)	(3,384,000.00)	0.0000	0.2310	(25.00)	0.00	20.7584	(23.1781)	0.0000	1	(2.4197)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(400)	8,460.0000	(3,280,000.00)	(3,384,000.00)	0.0000	0.2310	(25.00)	0.00	20.7584	(23.1781)	0.0000	1	(2.4197)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(500)	8,460.0000	(4,100,000.00)	(4,230,000.00)	0.0000	0.2310	(25.00)	0.00	25.9479	(28.9726)	0.0000	1	(3.0247)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(100)	8,460.0000	(820,000.00)	(846,000.00)	0.0000	0.2310	(25.00)	0.00	5.1896	(5.7945)	0.0000	1	(0.6049)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(500)	8,460.0000	(4,100,000.00)	(4,230,000.00)	0.0000	0.2310	(25.00)	0.00	25.9479	(28.9726)	0.0000	1	(3.0247)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(400)	8,460.0000	(3,280,000.00)	(3,384,000.00)	0.0000	0.2310	(25.00)	0.00	20.7584	(23.1781)	0.0000	1	(2.4197)	02/04/2025
6368.T	01/08/2025	SDB3260121470	0	(300)	8,460.0000	(2,460,000.00)	(2,538,000.00)	0.0000	0.2310	(25.00)	0.00	15.5688	(17.3836)	0.0000	1	(1.8148)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(200)	8,200.0000	(1,640,000.00)	(1,640,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(11.2329)	0.0000	1	(1.0334)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ORGANO CORPORATION CMN (Cont.)																	
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(300)	8,200.0000	(2,460,000.00)	(2,460,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(16.8493)	0.0000	1	(1.5501)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(700)	8,200.0000	(5,740,000.00)	(5,740,000.00)	0.0000	0.2270	(25.00)	0.00	35.6981	(39.3151)	0.0000	1	(3.6170)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(200)	8,200.0000	(1,640,000.00)	(1,640,000.00)	0.0000	0.2270	(25.00)	0.00	10.1995	(11.2329)	0.0000	1	(1.0334)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(1,300)	8,200.0000	(10,660,000.00)	(10,660,000.00)	0.0000	0.2270	(25.00)	0.00	66.2964	(73.0137)	0.0000	1	(6.7173)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(300)	8,200.0000	(2,460,000.00)	(2,460,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(16.8493)	0.0000	1	(1.5501)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(400)	8,200.0000	(3,280,000.00)	(3,280,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(22.4658)	0.0000	1	(2.0668)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(400)	8,200.0000	(3,280,000.00)	(3,280,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(22.4658)	0.0000	1	(2.0668)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(400)	8,200.0000	(3,280,000.00)	(3,280,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(22.4658)	0.0000	1	(2.0668)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(500)	8,200.0000	(4,100,000.00)	(4,100,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(28.0822)	0.0000	1	(2.5836)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(100)	8,200.0000	(820,000.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.0997	(5.6164)	0.0000	1	(0.5167)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(500)	8,200.0000	(4,100,000.00)	(4,100,000.00)	0.0000	0.2270	(25.00)	0.00	25.4986	(28.0822)	0.0000	1	(2.5836)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(400)	8,200.0000	(3,280,000.00)	(3,280,000.00)	0.0000	0.2270	(25.00)	0.00	20.3989	(22.4658)	0.0000	1	(2.0668)	02/04/2025
6368.T	01/07/2025	SDB3260121470	0	(300)	8,200.0000	(2,460,000.00)	(2,460,000.00)	0.0000	0.2270	(25.00)	0.00	15.2992	(16.8493)	0.0000	1	(1.5501)	02/04/2025
TOTAL ORGANO CORPORATION CMN												3,949.4052	(4,608.0411)	0.0000		(658.6359)	
ORIENTAL LAND CO CMN																	
4661.T	01/17/2025	SDB3264520326	0	(4,500)	3,319.0000	(14,968,826.96)	(14,935,500.00)	0.0000	0.2270	(25.00)	0.00	93.0938	(102.2979)	0.0000	1	(9.2041)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(2,100)	3,319.0000	(6,914,150.55)	(6,969,900.00)	0.0000	0.2270	(25.00)	0.00	43.0003	(47.7390)	0.0000	1	(4.7387)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(6,400)	3,319.0000	(22,156,859.71)	(21,241,600.00)	0.0000	0.2270	(25.00)	0.00	137.7975	(145.4904)	0.0000	1	(7.6930)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(400)	3,319.0000	(1,369,510.98)	(1,327,600.00)	0.0000	0.2270	(25.00)	0.00	8.5172	(9.0932)	0.0000	1	(0.5759)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(1,300)	3,319.0000	(4,448,600.00)	(4,314,700.00)	0.0000	0.2270	(25.00)	0.00	27.6666	(29.5527)	0.0000	1	(1.8861)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(2,400)	3,319.0000	(8,212,800.00)	(7,965,600.00)	0.0000	0.2270	(25.00)	0.00	51.0769	(54.5589)	0.0000	1	(3.4820)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(3,100)	3,319.0000	(10,608,200.00)	(10,288,900.00)	0.0000	0.2270	(25.00)	0.00	65.9743	(70.4719)	0.0000	1	(4.4976)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(6,600)	3,319.0000	(22,585,200.00)	(21,905,400.00)	0.0000	0.2270	(25.00)	0.00	140.4614	(150.0370)	0.0000	1	(9.5756)	02/04/2025
4661.T	01/17/2025	SDB3264520326	0	(3,200)	3,319.0000	(10,950,400.00)	(10,620,800.00)	0.0000	0.2270	(25.00)	0.00	68.1025	(72.7452)	0.0000	1	(4.6427)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(2,100)	3,294.0000	(6,914,150.55)	(6,917,400.00)	0.0000	0.2270	(25.00)	0.00	43.0003	(47.3795)	0.0000	1	(4.3791)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(6,400)	3,294.0000	(22,156,859.71)	(21,081,600.00)	0.0000	0.2270	(25.00)	0.00	137.7975	(144.3945)	0.0000	1	(6.5971)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(400)	3,294.0000	(1,369,510.98)	(1,317,600.00)	0.0000	0.2270	(25.00)	0.00	8.5172	(9.0247)	0.0000	1	(0.5074)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(1,300)	3,294.0000	(4,448,600.00)	(4,282,200.00)	0.0000	0.2270	(25.00)	0.00	27.6666	(29.3301)	0.0000	1	(1.6635)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(2,400)	3,294.0000	(8,212,800.00)	(7,905,600.00)	0.0000	0.2270	(25.00)	0.00	51.0769	(54.1479)	0.0000	1	(3.0711)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(3,100)	3,294.0000	(10,608,200.00)	(10,211,400.00)	0.0000	0.2270	(25.00)	0.00	65.9743	(69.9411)	0.0000	1	(3.9668)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(6,600)	3,294.0000	(22,585,200.00)	(21,740,400.00)	0.0000	0.2270	(25.00)	0.00	140.4614	(148.9068)	0.0000	1	(8.4455)	02/04/2025
4661.T	01/16/2025	SDB3264520326	0	(3,200)	3,294.0000	(10,950,400.00)	(10,540,800.00)	0.0000	0.2270	(25.00)	0.00	68.1025	(72.1973)	0.0000	1	(4.0948)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(6,400)	3,318.0000	(22,156,859.71)	(21,235,200.00)	0.0000	0.2270	(25.00)	0.00	137.7975	(145.4466)	0.0000	1	(7.6491)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(400)	3,318.0000	(1,369,510.98)	(1,327,200.00)	0.0000	0.2270	(25.00)	0.00	8.5172	(9.0904)	0.0000	1	(0.5732)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(1,300)	3,318.0000	(4,448,600.00)	(4,313,400.00)	0.0000	0.2270	(25.00)	0.00	27.6666	(29.5438)	0.0000	1	(1.8772)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(2,400)	3,318.0000	(8,212,800.00)	(7,963,200.00)	0.0000	0.2270	(25.00)	0.00	51.0769	(54.5425)	0.0000	1	(3.4656)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(3,100)	3,318.0000	(10,608,200.00)	(10,285,800.00)	0.0000	0.2270	(25.00)	0.00	65.9743	(70.4507)	0.0000	1	(4.4764)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(6,600)	3,318.0000	(22,585,200.00)	(21,898,800.00)	0.0000	0.2270	(25.00)	0.00	140.4614	(149.9918)	0.0000	1	(9.5304)	02/04/2025
4661.T	01/15/2025	SDB3264520326	0	(3,200)	3,318.0000	(10,950,400.00)	(10,617,600.00)	0.0000	0.2270	(25.00)	0.00	68.1025	(72.7233)	0.0000	1	(4.6208)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(6,400)	3,364.0000	(22,156,859.71)	(21,529,600.00)	0.0000	0.2270	(25.00)	0.00	137.7975	(147.4630)	0.0000	1	(9.6656)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(400)	3,364.0000	(1,369,510.98)	(1,345,600.00)	0.0000	0.2270	(25.00)	0.00	8.5172	(9.2164)	0.0000	1	(0.6992)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(1,300)	3,364.0000	(4,448,600.00)	(4,373,200.00)	0.0000	0.2270	(25.00)	0.00	27.6666	(29.9534)	0.0000	1	(2.2868)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(2,400)	3,364.0000	(8,212,800.00)	(8,073,600.00)	0.0000	0.2270	(25.00)	0.00	51.0769	(55.2986)	0.0000	1	(4.2218)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(3,100)	3,364.0000	(10,608,200.00)	(10,428,400.00)	0.0000	0.2270	(25.00)	0.00	65.9743	(71.4274)	0.0000	1	(5.4531)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ORIENTAL LAND CO CMN (Cont.)																	
4661.T	01/14/2025	SDB3264520326	0	(6,600)	3,364.0000	(22,585,200.00)	(22,202,400.00)	0.0000	0.2270	(25.00)	0.00	140.4614	(152.0712)	0.0000	1	(11.6099)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(3,200)	3,364.0000	(10,950,400.00)	(10,764,800.00)	0.0000	0.2270	(25.00)	0.00	68.1025	(73.7315)	0.0000	1	(5.6290)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(700)	3,364.0000	(2,395,400.00)	(2,354,800.00)	0.0000	0.2270	(25.00)	0.00	14.8974	(16.1288)	0.0000	1	(1.2313)	02/04/2025
4661.T	01/14/2025	SDB3264520326	0	(200)	3,364.0000	(684,400.00)	(672,800.00)	0.0000	0.2270	(25.00)	0.00	4.2564	(4.6082)	0.0000	1	(0.3518)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(6,400)	3,364.0000	(22,156,859.71)	(21,529,600.00)	0.0000	0.2270	(25.00)	0.00	551.1898	(589.8521)	0.0000	4	(38.6622)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(400)	3,364.0000	(1,369,510.98)	(1,345,600.00)	0.0000	0.2270	(25.00)	0.00	34.0689	(36.8658)	0.0000	4	(2.7968)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(1,300)	3,364.0000	(4,448,600.00)	(4,373,200.00)	0.0000	0.2270	(25.00)	0.00	110.6665	(119.8137)	0.0000	4	(9.1472)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(2,400)	3,364.0000	(8,212,800.00)	(8,073,600.00)	0.0000	0.2270	(25.00)	0.00	204.3075	(221.1945)	0.0000	4	(16.8871)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(3,100)	3,364.0000	(10,608,200.00)	(10,428,400.00)	0.0000	0.2270	(25.00)	0.00	263.8971	(285.7096)	0.0000	4	(21.8124)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(6,600)	3,364.0000	(22,585,200.00)	(22,202,400.00)	0.0000	0.2270	(25.00)	0.00	561.8455	(608.2849)	0.0000	4	(46.4394)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(3,200)	3,364.0000	(10,950,400.00)	(10,764,800.00)	0.0000	0.2270	(25.00)	0.00	272.4100	(294.9260)	0.0000	4	(22.5161)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(700)	3,364.0000	(2,395,400.00)	(2,354,800.00)	0.0000	0.2270	(25.00)	0.00	59.5897	(64.5151)	0.0000	4	(4.9254)	02/04/2025
4661.T	01/13/2025	SDB3264520326	0	(1,800)	3,364.0000	(6,159,600.00)	(6,055,200.00)	0.0000	0.2270	(25.00)	0.00	153.2306	(165.8959)	0.0000	4	(12.6653)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(6,400)	3,483.0000	(22,156,859.71)	(22,291,200.00)	0.0000	0.2320	(25.00)	0.00	140.8326	(152.6795)	0.0000	1	(11.8468)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(400)	3,483.0000	(1,369,510.98)	(1,393,200.00)	0.0000	0.2320	(25.00)	0.00	8.7048	(9.5425)	0.0000	1	(0.8376)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(1,300)	3,483.0000	(4,448,600.00)	(4,527,900.00)	0.0000	0.2320	(25.00)	0.00	28.2760	(31.0130)	0.0000	1	(2.7370)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(2,400)	3,483.0000	(8,212,800.00)	(8,359,200.00)	0.0000	0.2320	(25.00)	0.00	52.2019	(57.2548)	0.0000	1	(5.0529)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(3,100)	3,483.0000	(10,608,200.00)	(10,797,300.00)	0.0000	0.2320	(25.00)	0.00	67.4275	(73.9541)	0.0000	1	(6.5266)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(6,600)	3,483.0000	(22,585,200.00)	(22,987,800.00)	0.0000	0.2320	(25.00)	0.00	143.5552	(157.4507)	0.0000	1	(13.8954)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(3,200)	3,483.0000	(10,950,400.00)	(11,145,600.00)	0.0000	0.2320	(25.00)	0.00	69.6025	(76.3397)	0.0000	1	(6.7372)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(700)	3,483.0000	(2,395,400.00)	(2,438,100.00)	0.0000	0.2320	(25.00)	0.00	15.2256	(16.6993)	0.0000	1	(1.4738)	02/04/2025
4661.T	01/09/2025	SDB3264520326	0	(1,800)	3,483.0000	(6,159,600.00)	(6,269,400.00)	0.0000	0.2320	(25.00)	0.00	39.1514	(42.9411)	0.0000	1	(3.7897)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(400)	3,420.0000	(1,369,510.98)	(1,368,000.00)	0.0000	0.2310	(25.00)	0.00	8.6673	(9.3699)	0.0000	1	(0.7025)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(1,300)	3,420.0000	(4,448,600.00)	(4,446,000.00)	0.0000	0.2310	(25.00)	0.00	28.1542	(30.4521)	0.0000	1	(2.2979)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(2,400)	3,420.0000	(8,212,800.00)	(8,208,000.00)	0.0000	0.2310	(25.00)	0.00	51.9769	(56.2192)	0.0000	1	(4.2423)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(3,100)	3,420.0000	(10,608,200.00)	(10,602,000.00)	0.0000	0.2310	(25.00)	0.00	67.1368	(72.6164)	0.0000	1	(5.4796)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(6,600)	3,420.0000	(22,585,200.00)	(22,572,000.00)	0.0000	0.2310	(25.00)	0.00	142.9365	(154.6027)	0.0000	1	(11.6663)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(3,200)	3,420.0000	(10,950,400.00)	(10,944,000.00)	0.0000	0.2310	(25.00)	0.00	69.3025	(74.9589)	0.0000	1	(5.6564)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(700)	3,420.0000	(2,395,400.00)	(2,394,000.00)	0.0000	0.2310	(25.00)	0.00	15.1599	(16.3973)	0.0000	1	(1.2373)	02/04/2025
4661.T	01/08/2025	SDB3264520326	0	(1,800)	3,420.0000	(6,159,600.00)	(6,156,000.00)	0.0000	0.2310	(25.00)	0.00	38.9827	(42.1644)	0.0000	1	(3.1817)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(1,300)	3,422.0000	(4,448,600.00)	(4,448,600.00)	0.0000	0.2270	(25.00)	0.00	27.6666	(30.4699)	0.0000	1	(2.8032)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(2,400)	3,422.0000	(8,212,800.00)	(8,212,800.00)	0.0000	0.2270	(25.00)	0.00	51.0769	(56.2521)	0.0000	1	(5.1752)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(3,100)	3,422.0000	(10,608,200.00)	(10,608,200.00)	0.0000	0.2270	(25.00)	0.00	65.9743	(72.6589)	0.0000	1	(6.6846)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(6,600)	3,422.0000	(22,585,200.00)	(22,585,200.00)	0.0000	0.2270	(25.00)	0.00	140.4614	(154.6932)	0.0000	1	(14.2318)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(3,200)	3,422.0000	(10,950,400.00)	(10,950,400.00)	0.0000	0.2270	(25.00)	0.00	68.1025	(75.0027)	0.0000	1	(6.9003)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(700)	3,422.0000	(2,395,400.00)	(2,395,400.00)	0.0000	0.2270	(25.00)	0.00	14.8974	(16.4068)	0.0000	1	(1.5094)	02/04/2025
4661.T	01/07/2025	SDB3264520326	0	(1,800)	3,422.0000	(6,159,600.00)	(6,159,600.00)	0.0000	0.2270	(25.00)	0.00	38.3076	(42.1890)	0.0000	1	(3.8814)	02/04/2025
TOTAL ORIENTAL LAND CO CMN												5,801.6205	(6,258.3815)	0.0000		(456.7610)	
OSAKA GAS CO., LTD. CMN																	
9532.T	01/17/2025	SDB3264255517	0	(2,600)	3,190.0000	(8,996,000.00)	(8,294,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(56.8082)	0.0000	1	(0.8605)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(900)	3,190.0000	(3,114,000.00)	(2,871,000.00)	0.0000	0.2270	(25.00)	0.00	19.3665	(19.6644)	0.0000	1	(0.2979)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(2,100)	3,190.0000	(7,266,000.00)	(6,699,000.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(45.8836)	0.0000	1	(0.6950)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(3,500)	3,190.0000	(12,110,000.00)	(11,165,000.00)	0.0000	0.2270	(25.00)	0.00	75.3142	(76.4726)	0.0000	1	(1.1584)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(300)	3,190.0000	(1,038,000.00)	(957,000.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(6.5548)	0.0000	1	(0.0993)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(2,100)	3,190.0000	(7,266,000.00)	(6,699,000.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(45.8836)	0.0000	1	(0.6950)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(1,800)	3,190.0000	(6,228,000.00)	(5,742,000.00)	0.0000	0.2270	(25.00)	0.00	38.7330	(39.3288)	0.0000	1	(0.5957)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(1,100)	3,190.0000	(3,806,000.00)	(3,509,000.00)	0.0000	0.2270	(25.00)	0.00	23.6702	(24.0342)	0.0000	1	(0.3641)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(2,600)	3,190.0000	(8,996,000.00)	(8,294,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(56.8082)	0.0000	1	(0.8605)	02/04/2025
9532.T	01/17/2025	SDB3264255517	0	(600)	3,190.0000	(2,076,000.00)	(1,914,000.00)	0.0000	0.2270	(25.00)	0.00	12.9110	(13.1096)	0.0000	1	(0.1986)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(2,600)	3,212.0000	(8,996,000.00)	(8,351,200.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(57.2000)	0.0000	1	(1.2523)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(900)	3,212.0000	(3,114,000.00)	(2,890,800.00)	0.0000	0.2270	(25.00)	0.00	19.3665	(19.8000)	0.0000	1	(0.4335)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(2,100)	3,212.0000	(7,266,000.00)	(6,745,200.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(46.2000)	0.0000	1	(1.0115)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OSAKA GAS CO., LTD. CMN (Cont.)																	
9532.T	01/16/2025	SDB3264255517	0	(3,500)	3,212.0000	(12,110,000.00)	(11,242,000.00)	0.0000	0.2270	(25.00)	0.00	75.3142	(77.0000)	0.0000	1	(1.6858)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(300)	3,212.0000	(1,038,000.00)	(963,600.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(6.6000)	0.0000	1	(0.1445)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(2,100)	3,212.0000	(7,266,000.00)	(6,745,200.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(46.2000)	0.0000	1	(1.0115)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(1,800)	3,212.0000	(6,228,000.00)	(5,781,600.00)	0.0000	0.2270	(25.00)	0.00	38.7330	(39.6000)	0.0000	1	(0.8670)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(1,100)	3,212.0000	(3,806,000.00)	(3,533,200.00)	0.0000	0.2270	(25.00)	0.00	23.6702	(24.2000)	0.0000	1	(0.5298)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(2,600)	3,212.0000	(8,996,000.00)	(8,351,200.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(57.2000)	0.0000	1	(1.2523)	02/04/2025
9532.T	01/16/2025	SDB3264255517	0	(600)	3,212.0000	(2,076,000.00)	(1,927,200.00)	0.0000	0.2270	(25.00)	0.00	12.9110	(13.2000)	0.0000	1	(0.2890)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(2,600)	3,248.0000	(8,996,000.00)	(8,444,800.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(57.8411)	0.0000	1	(1.8934)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(900)	3,248.0000	(3,114,000.00)	(2,923,200.00)	0.0000	0.2270	(25.00)	0.00	19.3665	(20.0219)	0.0000	1	(0.6554)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(2,100)	3,248.0000	(7,266,000.00)	(6,820,800.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(46.7178)	0.0000	1	(1.5293)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(3,500)	3,248.0000	(12,110,000.00)	(11,368,000.00)	0.0000	0.2270	(25.00)	0.00	75.3142	(77.8630)	0.0000	1	(2.5488)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(300)	3,248.0000	(1,038,000.00)	(974,400.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(6.6740)	0.0000	1	(0.2185)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(2,100)	3,248.0000	(7,266,000.00)	(6,820,800.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(46.7178)	0.0000	1	(1.5293)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(1,800)	3,248.0000	(6,228,000.00)	(5,846,400.00)	0.0000	0.2270	(25.00)	0.00	38.7330	(40.0438)	0.0000	1	(1.3108)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(1,100)	3,248.0000	(3,806,000.00)	(3,572,800.00)	0.0000	0.2270	(25.00)	0.00	23.6702	(24.4712)	0.0000	1	(0.8010)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(2,600)	3,248.0000	(8,996,000.00)	(8,444,800.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(57.8411)	0.0000	1	(1.8934)	02/04/2025
9532.T	01/15/2025	SDB3264255517	0	(600)	3,248.0000	(2,076,000.00)	(1,948,800.00)	0.0000	0.2270	(25.00)	0.00	12.9110	(13.3479)	0.0000	1	(0.4369)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(2,600)	3,305.0000	(8,996,000.00)	(8,593,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(58.8562)	0.0000	1	(2.9084)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(900)	3,305.0000	(3,114,000.00)	(2,974,500.00)	0.0000	0.2270	(25.00)	0.00	19.3665	(20.3733)	0.0000	1	(1.0068)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(2,100)	3,305.0000	(7,266,000.00)	(6,940,500.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(47.5377)	0.0000	1	(2.3491)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(3,500)	3,305.0000	(12,110,000.00)	(11,567,500.00)	0.0000	0.2270	(25.00)	0.00	75.3142	(79.2295)	0.0000	1	(3.9152)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(300)	3,305.0000	(1,038,000.00)	(991,500.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(6.7911)	0.0000	1	(0.3356)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(2,100)	3,305.0000	(7,266,000.00)	(6,940,500.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(47.5377)	0.0000	1	(2.3491)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(1,800)	3,305.0000	(6,228,000.00)	(5,949,000.00)	0.0000	0.2270	(25.00)	0.00	38.7330	(40.7466)	0.0000	1	(2.0135)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(1,100)	3,305.0000	(3,806,000.00)	(3,635,500.00)	0.0000	0.2270	(25.00)	0.00	23.6702	(24.9007)	0.0000	1	(1.2305)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(2,600)	3,305.0000	(8,996,000.00)	(8,593,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(58.8562)	0.0000	1	(2.9084)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(600)	3,305.0000	(2,076,000.00)	(1,983,000.00)	0.0000	0.2270	(25.00)	0.00	12.9110	(13.5822)	0.0000	1	(0.6712)	02/04/2025
9532.T	01/14/2025	SDB3264255517	0	(300)	3,305.0000	(1,038,000.00)	(991,500.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(6.7911)	0.0000	1	(0.3356)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(2,600)	3,351.0000	(8,996,000.00)	(8,712,600.00)	0.0000	0.2270	(25.00)	0.00	223.7909	(238.7014)	0.0000	4	(14.9105)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(900)	3,351.0000	(3,114,000.00)	(3,015,900.00)	0.0000	0.2270	(25.00)	0.00	77.4661	(82.6274)	0.0000	4	(5.1613)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(2,100)	3,351.0000	(7,266,000.00)	(7,037,100.00)	0.0000	0.2270	(25.00)	0.00	180.7542	(192.7973)	0.0000	4	(12.0431)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(3,500)	3,351.0000	(12,110,000.00)	(11,728,500.00)	0.0000	0.2270	(25.00)	0.00	301.2570	(321.3288)	0.0000	4	(20.0718)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(300)	3,351.0000	(1,038,000.00)	(1,005,300.00)	0.0000	0.2270	(25.00)	0.00	25.8220	(27.5425)	0.0000	4	(1.7204)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(2,100)	3,351.0000	(7,266,000.00)	(7,037,100.00)	0.0000	0.2270	(25.00)	0.00	180.7542	(192.7973)	0.0000	4	(12.0431)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(1,800)	3,351.0000	(6,228,000.00)	(6,031,800.00)	0.0000	0.2270	(25.00)	0.00	154.9322	(165.2548)	0.0000	4	(10.3226)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(1,100)	3,351.0000	(3,806,000.00)	(3,686,100.00)	0.0000	0.2270	(25.00)	0.00	94.6808	(100.9890)	0.0000	4	(6.3083)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(2,600)	3,351.0000	(8,996,000.00)	(8,712,600.00)	0.0000	0.2270	(25.00)	0.00	223.7909	(238.7014)	0.0000	4	(14.9105)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(600)	3,351.0000	(2,076,000.00)	(2,010,600.00)	0.0000	0.2270	(25.00)	0.00	51.6441	(55.0849)	0.0000	4	(3.4409)	02/04/2025
9532.T	01/13/2025	SDB3264255517	0	(800)	3,351.0000	(2,768,000.00)	(2,680,800.00)	0.0000	0.2270	(25.00)	0.00	68.8587	(73.4466)	0.0000	4	(4.5878)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(2,600)	3,417.0000	(8,996,000.00)	(8,884,200.00)	0.0000	0.2320	(25.00)	0.00	57.1801	(60.8507)	0.0000	1	(3.6706)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(900)	3,417.0000	(3,114,000.00)	(3,075,300.00)	0.0000	0.2320	(25.00)	0.00	19.7931	(21.0637)	0.0000	1	(1.2706)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(2,100)	3,417.0000	(7,266,000.00)	(7,175,700.00)	0.0000	0.2320	(25.00)	0.00	46.1839	(49.1486)	0.0000	1	(2.9647)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(3,500)	3,417.0000	(12,110,000.00)	(11,959,500.00)	0.0000	0.2320	(25.00)	0.00	76.9732	(81.9144)	0.0000	1	(4.9412)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(300)	3,417.0000	(1,038,000.00)	(1,025,100.00)	0.0000	0.2320	(25.00)	0.00	6.5977	(7.0212)	0.0000	1	(0.4235)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(2,100)	3,417.0000	(7,266,000.00)	(7,175,700.00)	0.0000	0.2320	(25.00)	0.00	46.1839	(49.1486)	0.0000	1	(2.9647)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(1,800)	3,417.0000	(6,228,000.00)	(6,150,600.00)	0.0000	0.2320	(25.00)	0.00	39.5862	(42.1274)	0.0000	1	(2.5412)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(1,100)	3,417.0000	(3,806,000.00)	(3,758,700.00)	0.0000	0.2320	(25.00)	0.00	24.1916	(25.7445)	0.0000	1	(1.5530)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(2,600)	3,417.0000	(8,996,000.00)	(8,884,200.00)	0.0000	0.2320	(25.00)	0.00	57.1801	(60.8507)	0.0000	1	(3.6706)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(600)	3,417.0000	(2,076,000.00)	(2,050,200.00)	0.0000	0.2320	(25.00)	0.00	13.1954	(14.0425)	0.0000	1	(0.8471)	02/04/2025
9532.T	01/09/2025	SDB3264255517	0	(1,000)	3,417.0000	(3,460,000.00)	(3,417,000.00)	0.0000	0.2320	(25.00)	0.00	21.9923	(23.4041)	0.0000	1	(1.4118)	02/04/2025
9532.T	01/08/2025	S															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
OSAKA GAS CO., LTD. CMN (Cont.)																	
9532.T	01/08/2025	SDB3264255517	0	(3,500)	3,459.0000	(12,110,000.00)	(12,106,500.00)	0.0000	0.2310	(25.00)	0.00	76.6414	(82.9212)	0.0000	1	(6.2799)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(300)	3,459.0000	(1,038,000.00)	(1,037,700.00)	0.0000	0.2310	(25.00)	0.00	6.5693	(7.1075)	0.0000	1	(0.5383)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(2,100)	3,459.0000	(7,266,000.00)	(7,263,900.00)	0.0000	0.2310	(25.00)	0.00	45.9848	(49.7527)	0.0000	1	(3.7679)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(1,800)	3,459.0000	(6,228,000.00)	(6,226,200.00)	0.0000	0.2310	(25.00)	0.00	39.4156	(42.6452)	0.0000	1	(3.2296)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(1,100)	3,459.0000	(3,806,000.00)	(3,804,900.00)	0.0000	0.2310	(25.00)	0.00	24.0873	(26.0610)	0.0000	1	(1.9737)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(2,600)	3,459.0000	(8,996,000.00)	(8,993,400.00)	0.0000	0.2310	(25.00)	0.00	56.9336	(61.5986)	0.0000	1	(4.6650)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(600)	3,459.0000	(2,076,000.00)	(2,075,400.00)	0.0000	0.2310	(25.00)	0.00	13.1385	(14.2151)	0.0000	1	(1.0765)	02/04/2025
9532.T	01/08/2025	SDB3264255517	0	(1,000)	3,459.0000	(3,460,000.00)	(3,459,000.00)	0.0000	0.2310	(25.00)	0.00	21.8975	(23.6918)	0.0000	1	(1.7942)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(2,600)	3,460.0000	(8,996,000.00)	(8,996,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(61.6164)	0.0000	1	(5.6687)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(900)	3,460.0000	(3,114,000.00)	(3,114,000.00)	0.0000	0.2270	(25.00)	0.00	19.3665	(21.3288)	0.0000	1	(1.9622)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(2,100)	3,460.0000	(7,266,000.00)	(7,266,000.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(49.7671)	0.0000	1	(4.5786)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(3,500)	3,460.0000	(12,110,000.00)	(12,110,000.00)	0.0000	0.2270	(25.00)	0.00	75.3142	(82.9452)	0.0000	1	(7.6310)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(300)	3,460.0000	(1,038,000.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.4555	(7.1096)	0.0000	1	(0.6541)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(2,100)	3,460.0000	(7,266,000.00)	(7,266,000.00)	0.0000	0.2270	(25.00)	0.00	45.1885	(49.7671)	0.0000	1	(4.5786)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(1,800)	3,460.0000	(6,228,000.00)	(6,228,000.00)	0.0000	0.2270	(25.00)	0.00	38.7330	(42.6575)	0.0000	1	(3.9245)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(1,100)	3,460.0000	(3,806,000.00)	(3,806,000.00)	0.0000	0.2270	(25.00)	0.00	23.6702	(26.0685)	0.0000	1	(2.3983)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(2,600)	3,460.0000	(8,996,000.00)	(8,996,000.00)	0.0000	0.2270	(25.00)	0.00	55.9477	(61.6164)	0.0000	1	(5.6687)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(600)	3,460.0000	(2,076,000.00)	(2,076,000.00)	0.0000	0.2270	(25.00)	0.00	12.9110	(14.2192)	0.0000	1	(1.3082)	02/04/2025
9532.T	01/07/2025	SDB3264255517	0	(1,000)	3,460.0000	(3,460,000.00)	(3,460,000.00)	0.0000	0.2270	(25.00)	0.00	21.5184	(23.6986)	0.0000	1	(2.1803)	02/04/2025
TOTAL OSAKA GAS CO., LTD. CMN												4,321.6917	(4,574.5390)	0.0000		(252.8474)	
PIGEON CORPORATION ORD CMN																	
7956.T	01/17/2025	SDB3265604048	0	(800)	1,395.5000	(1,120,927.14)	(1,116,400.00)	0.0000	0.2270	(25.00)	0.00	6.9712	(7.6466)	0.0000	1	(0.6753)	02/04/2025
7956.T	01/16/2025	SDB3265604048	0	(800)	1,401.1589	(1,120,927.14)	(1,120,927.14)	0.0000	0.2270	(25.00)	0.00	6.9712	(7.6776)	0.0000	1	(0.7063)	02/04/2025
TOTAL PIGEON CORPORATION ORD CMN												13.9425	(15.3242)	0.0000		(1.3817)	
PLAID INC. (JAPAN) CMN																	
4165.T	01/17/2025	SDB3265201672	0	(1,600)	880.0000	(1,403,908.74)	(1,408,000.00)	0.0000	0.2270	(250.00)	0.00	8.7312	(96.4384)	0.0000	1	(87.7072)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(2,900)	880.0000	(2,590,531.60)	(2,552,000.00)	0.0000	0.2270	(250.00)	0.00	16.1110	(174.7945)	0.0000	1	(158.6835)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(1,100)	880.0000	(1,014,234.07)	(968,000.00)	0.0000	0.2270	(250.00)	0.00	6.3077	(66.3014)	0.0000	1	(59.9937)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(900)	880.0000	(846,944.95)	(792,000.00)	0.0000	0.2270	(250.00)	0.00	5.2673	(54.2466)	0.0000	1	(48.9793)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(300)	880.0000	(286,081.40)	(264,000.00)	0.0000	0.2270	(250.00)	0.00	1.7792	(18.0822)	0.0000	1	(16.3030)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(1,100)	880.0000	(1,069,830.46)	(968,000.00)	0.0000	0.2270	(250.00)	0.00	6.6535	(66.3014)	0.0000	1	(59.6479)	02/04/2025
4165.T	01/17/2025	SDB3265201672	0	(2,500)	880.0000	(2,486,738.35)	(2,200,000.00)	0.0000	0.2270	(250.00)	0.00	15.4655	(150.6849)	0.0000	1	(135.2195)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(2,900)	891.0000	(2,590,531.60)	(2,583,900.00)	0.0000	0.2270	(250.00)	0.00	16.1110	(176.9795)	0.0000	1	(160.8685)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(1,100)	891.0000	(1,014,234.07)	(980,100.00)	0.0000	0.2270	(250.00)	0.00	6.3077	(67.1301)	0.0000	1	(60.8224)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(900)	891.0000	(846,944.95)	(801,900.00)	0.0000	0.2270	(250.00)	0.00	5.2673	(54.9247)	0.0000	1	(49.6574)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(300)	891.0000	(286,081.40)	(267,300.00)	0.0000	0.2270	(250.00)	0.00	1.7792	(18.3082)	0.0000	1	(16.5290)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(1,100)	891.0000	(1,069,830.46)	(980,100.00)	0.0000	0.2270	(250.00)	0.00	6.6535	(67.1301)	0.0000	1	(60.4767)	02/04/2025
4165.T	01/16/2025	SDB3265201672	0	(2,500)	891.0000	(2,486,738.35)	(2,227,500.00)	0.0000	0.2270	(250.00)	0.00	15.4655	(152.5685)	0.0000	1	(137.1030)	02/04/2025
4165.T	01/15/2025	SDB3265201672	0	(1,100)	915.0000	(1,014,234.07)	(1,006,500.00)	0.0000	0.2270	(250.00)	0.00	6.3077	(68.9384)	0.0000	1	(62.6307)	02/04/2025
4165.T	01/15/2025	SDB3265201672	0	(900)	915.0000	(846,944.95)	(823,500.00)	0.0000	0.2270	(250.00)	0.00	5.2673	(56.4041)	0.0000	1	(51.1368)	02/04/2025
4165.T	01/15/2025	SDB3265201672	0	(300)	915.0000	(286,081.40)	(274,500.00)	0.0000	0.2270	(250.00)	0.00	1.7792	(18.8014)	0.0000	1	(17.0222)	02/04/2025
4165.T	01/15/2025	SDB3265201672	0	(1,100)	915.0000	(1,069,830.46)	(1,006,500.00)	0.0000	0.2270	(250.00)	0.00	6.6535	(68.9384)	0.0000	1	(62.2849)	02/04/2025
4165.T	01/15/2025	SDB3265201672	0	(2,500)	915.0000	(2,486,738.35)	(2,287,500.00)	0.0000	0.2270	(250.00)	0.00	15.4655	(156.6781)	0.0000	1	(141.2126)	02/04/2025
4165.T	01/14/2025	SDB3265201672	0	(900)	933.0000	(846,944.95)	(839,700.00)	0.0000	0.2270	(250.00)	0.00	5.2673	(57.5137)	0.0000	1	(52.2464)	02/04/2025
4165.T	01/14/2025	SDB3265201672	0	(300)	933.0000	(286,081.40)	(279,900.00)	0.0000	0.2270	(250.00)	0.00	1.7792	(19.1712)	0.0000	1	(17.3920)	02/04/2025
4165.T	01/14/2025	SDB3265201672	0	(1,100)	933.0000	(1,069,830.46)	(1,026,300.00)	0.0000	0.2270	(250.00)	0.00	6.6535	(70.2945)	0.0000	1	(63.6411)	02/04/2025
4165.T	01/14/2025	SDB3265201672	0	(2,500)	933.0000	(2,486,738.35)	(2,332,500.00)	0.0000	0.2270	(250.00)	0.00	15.4655	(159.7603)	0.0000	1	(144.2948)	02/04/2025
4165.T	01/13/2025	SDB3265201672	0	(300)	958.0000	(286,081.40)	(287,400.00)	0.0000	0.2270	(250.00)	0.00	7.1168	(78.7397)	0.0000	4	(71.6230)	02/04/2025
4165.T	01/13/2025	SDB3265201672	0	(1,100)	958.0000	(1,069,830.46)	(1,053,800.00)	0.0000	0.2270	(250.00)	0.00	26.6139	(288.7123)	0.0000	4	(262.0985)	02/04/2025
4165.T	01/13/2025	SDB3265201672	0	(2,500)	958.0000	(2,486,738.35)	(2,395,000.00)	0.0000	0.2270	(250.00)	0.00	61.8619	(656.1644)	0.0000	4	(594.3025)	02/04/2025
4165.T	01/09/2025	SDB3265201672	0	(1,100)	965.0000	(1,069,830.46)	(1,061,500.00)	0.0000	0.2320	(250.00)	0.00	6.8000	(72.7055)	0.0000	1	(65.9055)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
PLAID INC. (JAPAN) CMN (Cont.)																	
4165.T	01/09/2025	SDB3265201672	0	(2,500)	965.0000	(2,486,738.35)	(2,412,500.00)	0.0000	0.2320	(250.00)	0.00	15.8061	(165.2397)	0.0000	1	(149.4336)	02/04/2025
4165.T	01/08/2025	SDB3265201672	0	(2,500)	994.6953	(2,486,738.35)	(2,486,738.35)	0.0000	0.2310	(250.00)	0.00	15.7380	(170.3245)	0.0000	1	(154.5866)	02/04/2025
TOTAL PLAID INC. (JAPAN) CMN												310.4746	(3,272.2766)	0.0000		(2,961.8020)	
POLA ORBIS HOLDINGS CMN																	
4927.T	01/17/2025	SDB3264583138	0	(3,600)	1,400.5000	(5,044,822.07)	(5,041,800.00)	0.0000	0.2270	(98.19)	0.00	31.3746	(135.6291)	0.0000	1	(104.2545)	02/04/2025
4927.T	01/17/2025	SDB3264583138	0	(1,000)	1,400.5000	(1,414,208.07)	(1,400,500.00)	0.0000	0.2270	(98.19)	0.00	8.7952	(37.6748)	0.0000	1	(28.8795)	02/04/2025
4927.T	01/17/2025	SDB3264583138	0	(1,100)	1,400.5000	(1,543,899.64)	(1,540,550.00)	0.0000	0.2270	(98.19)	0.00	9.6018	(41.4422)	0.0000	1	(31.8404)	02/04/2025
4927.T	01/17/2025	SDB3264583138	0	(500)	1,400.5000	(707,604.00)	(700,250.00)	0.0000	0.2270	(98.19)	0.00	4.4007	(18.8374)	0.0000	1	(14.4367)	02/04/2025
4927.T	01/17/2025	SDB3264583138	0	(700)	1,400.5000	(1,000,300.00)	(980,350.00)	0.0000	0.2270	(98.19)	0.00	6.2210	(26.3723)	0.0000	1	(20.1513)	02/04/2025
4927.T	01/16/2025	SDB3264583138	0	(3,600)	1,398.0000	(5,044,822.07)	(5,032,800.00)	0.0000	0.2270	(98.19)	0.00	31.3746	(135.3870)	0.0000	1	(104.0124)	02/04/2025
4927.T	01/16/2025	SDB3264583138	0	(1,000)	1,398.0000	(1,414,208.07)	(1,398,000.00)	0.0000	0.2270	(98.19)	0.00	8.7952	(37.6075)	0.0000	1	(28.8123)	02/04/2025
4927.T	01/16/2025	SDB3264583138	0	(1,100)	1,398.0000	(1,543,899.64)	(1,537,800.00)	0.0000	0.2270	(98.19)	0.00	9.6018	(41.3683)	0.0000	1	(31.7665)	02/04/2025
4927.T	01/16/2025	SDB3264583138	0	(500)	1,398.0000	(707,604.00)	(699,000.00)	0.0000	0.2270	(98.19)	0.00	4.4007	(18.8038)	0.0000	1	(14.4030)	02/04/2025
4927.T	01/16/2025	SDB3264583138	0	(700)	1,398.0000	(1,000,300.00)	(978,600.00)	0.0000	0.2270	(98.19)	0.00	6.2210	(26.3253)	0.0000	1	(20.1042)	02/04/2025
4927.T	01/15/2025	SDB3264583138	0	(1,000)	1,419.5000	(1,414,208.07)	(1,419,500.00)	0.0000	0.2270	(96.21)	0.00	8.7952	(37.4173)	0.0000	1	(28.6221)	02/04/2025
4927.T	01/15/2025	SDB3264583138	0	(1,100)	1,419.5000	(1,543,899.64)	(1,561,450.00)	0.0000	0.2270	(96.21)	0.00	9.6018	(41.1590)	0.0000	1	(31.5572)	02/04/2025
4927.T	01/15/2025	SDB3264583138	0	(500)	1,419.5000	(707,604.00)	(709,750.00)	0.0000	0.2270	(96.21)	0.00	4.4007	(18.7086)	0.0000	1	(14.3079)	02/04/2025
4927.T	01/15/2025	SDB3264583138	0	(700)	1,419.5000	(1,000,300.00)	(993,650.00)	0.0000	0.2270	(96.21)	0.00	6.2210	(26.1921)	0.0000	1	(19.9711)	02/04/2025
4927.T	01/14/2025	SDB3264583138	0	(1,100)	1,400.0000	(1,543,899.64)	(1,540,000.00)	0.0000	0.2270	(94.57)	0.00	9.6018	(39.8987)	0.0000	1	(30.2970)	02/04/2025
4927.T	01/14/2025	SDB3264583138	0	(500)	1,400.0000	(707,604.00)	(700,000.00)	0.0000	0.2270	(94.57)	0.00	4.4007	(18.1358)	0.0000	1	(13.7351)	02/04/2025
4927.T	01/14/2025	SDB3264583138	0	(700)	1,400.0000	(1,000,300.00)	(980,000.00)	0.0000	0.2270	(94.57)	0.00	6.2210	(25.3901)	0.0000	1	(19.1691)	02/04/2025
4927.T	01/13/2025	SDB3264583138	0	(500)	1,404.0000	(707,604.00)	(702,000.00)	0.0000	0.2270	(66.67)	0.00	17.6029	(51.2876)	0.0000	4	(33.6848)	02/04/2025
4927.T	01/13/2025	SDB3264583138	0	(700)	1,404.0000	(1,000,300.00)	(982,800.00)	0.0000	0.2270	(66.67)	0.00	24.8842	(71.8027)	0.0000	4	(46.9185)	02/04/2025
4927.T	01/09/2025	SDB3264583138	0	(500)	1,413.0000	(707,604.00)	(706,500.00)	0.0000	0.2320	(66.67)	0.00	4.4976	(12.9041)	0.0000	1	(8.4064)	02/04/2025
4927.T	01/09/2025	SDB3264583138	0	(700)	1,413.0000	(1,000,300.00)	(989,100.00)	0.0000	0.2320	(66.67)	0.00	6.3581	(18.0657)	0.0000	1	(11.7077)	02/04/2025
4927.T	01/08/2025	SDB3264583138	0	(500)	1,408.0000	(707,604.00)	(704,000.00)	0.0000	0.2310	(66.67)	0.00	4.4783	(12.8584)	0.0000	1	(8.3802)	02/04/2025
4927.T	01/08/2025	SDB3264583138	0	(700)	1,408.0000	(1,000,300.00)	(985,600.00)	0.0000	0.2310	(66.67)	0.00	6.3307	(18.0018)	0.0000	1	(11.6711)	02/04/2025
4927.T	01/07/2025	SDB3264583138	0	(700)	1,429.0000	(1,000,300.00)	(1,000,300.00)	0.0000	0.2270	(25.00)	0.00	6.2210	(6.8514)	0.0000	1	(0.6303)	02/04/2025
TOTAL POLA ORBIS HOLDINGS CMN												240.4018	(918.1210)	0.0000		(677.7191)	
RAKUTEN BANK CMN																	
5838.T	01/17/2025	SDB3262800195	0	(300)	4,658.0000	(1,401,408.90)	(1,397,400.00)	0.0000	0.2270	(25.00)	0.00	8.7156	(9.5712)	0.0000	1	(0.8556)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(300)	4,658.0000	(1,374,910.63)	(1,397,400.00)	0.0000	0.2270	(25.00)	0.00	8.5508	(9.5712)	0.0000	1	(1.0204)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(500)	4,658.0000	(2,210,000.00)	(2,329,000.00)	0.0000	0.2270	(25.00)	0.00	13.7444	(15.9521)	0.0000	1	(2.2077)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(300)	4,658.0000	(1,326,000.00)	(1,397,400.00)	0.0000	0.2270	(25.00)	0.00	8.2466	(9.5712)	0.0000	1	(1.3246)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(200)	4,658.0000	(884,000.00)	(931,600.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.3808)	0.0000	1	(0.8831)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(200)	4,658.0000	(884,000.00)	(931,600.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.3808)	0.0000	1	(0.8831)	02/04/2025
5838.T	01/17/2025	SDB3262800195	0	(600)	4,658.0000	(2,652,000.00)	(2,794,800.00)	0.0000	0.2270	(25.00)	0.00	16.4933	(19.1425)	0.0000	1	(2.6492)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(300)	4,572.0000	(1,374,910.63)	(1,371,600.00)	0.0000	0.2270	(25.00)	0.00	8.5508	(9.3945)	0.0000	1	(0.8437)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(500)	4,572.0000	(2,210,000.00)	(2,286,000.00)	0.0000	0.2270	(25.00)	0.00	13.7444	(15.6575)	0.0000	1	(1.9132)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(300)	4,572.0000	(1,326,000.00)	(1,371,600.00)	0.0000	0.2270	(25.00)	0.00	8.2466	(9.3945)	0.0000	1	(1.1479)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(200)	4,572.0000	(884,000.00)	(914,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.2630)	0.0000	1	(0.7653)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(200)	4,572.0000	(884,000.00)	(914,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.2630)	0.0000	1	(0.7653)	02/04/2025
5838.T	01/16/2025	SDB3262800195	0	(600)	4,572.0000	(2,652,000.00)	(2,743,200.00)	0.0000	0.2270	(25.00)	0.00	16.4933	(18.7890)	0.0000	1	(2.2958)	02/04/2025
5838.T	01/15/2025	SDB3262800195	0	(500)	4,477.0000	(2,210,000.00)	(2,238,500.00)	0.0000	0.2270	(25.00)	0.00	13.7444	(15.3322)	0.0000	1	(1.5878)	02/04/2025
5838.T	01/15/2025	SDB3262800195	0	(300)	4,477.0000	(1,326,000.00)	(1,343,100.00)	0.0000	0.2270	(25.00)	0.00	8.2466	(9.1993)	0.0000	1	(0.9527)	02/04/2025
5838.T	01/15/2025	SDB3262800195	0	(200)	4,477.0000	(884,000.00)	(895,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.1329)	0.0000	1	(0.6351)	02/04/2025
5838.T	01/15/2025	SDB3262800195	0	(200)	4,477.0000	(884,000.00)	(895,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.1329)	0.0000	1	(0.6351)	02/04/2025
5838.T	01/15/2025	SDB3262800195	0	(600)	4,477.0000	(2,652,000.00)	(2,686,200.00)	0.0000	0.2270	(25.00)	0.00	16.4933	(18.3986)	0.0000	1	(1.9054)	02/04/2025
5838.T	01/14/2025	SDB3262800195	0	(500)	4,497.0000	(2,210,000.00)	(2,248,500.00)	0.0000	0.2270	(25.00)	0.00	13.7444	(15.4007)	0.0000	1	(1.6563)	02/04/2025
5838.T	01/14/2025	SDB3262800195	0	(300)	4,497.0000	(1,326,000.00)	(1,349,100.00)	0.0000	0.2270	(25.00)	0.00	8.2466	(9.2404)	0.0000	1	(0.9938)	02/04/2025
5838.T	01/14/2025	SDB3262800195	0	(200)	4,497.0000	(884,000.00)	(899,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.1603)	0.0000	1	(0.6625)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RAKUTEN BANK CMN (Cont.)																	
5838.T	01/14/2025	SDB3262800195	0	(200)	4,497.0000	(884,000.00)	(899,400.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.1603)	0.0000	1	(0.6625)	02/04/2025
5838.T	01/14/2025	SDB3262800195	0	(600)	4,497.0000	(2,652,000.00)	(2,698,200.00)	0.0000	0.2270	(25.00)	0.00	16.4933	(18.4808)	0.0000	1	(1.9876)	02/04/2025
5838.T	01/13/2025	SDB3262800195	0	(500)	4,631.0000	(2,210,000.00)	(2,315,500.00)	0.0000	0.2270	(25.00)	0.00	54.9775	(63.4384)	0.0000	4	(8.4608)	02/04/2025
5838.T	01/13/2025	SDB3262800195	0	(300)	4,631.0000	(1,326,000.00)	(1,389,300.00)	0.0000	0.2270	(25.00)	0.00	32.9865	(38.0630)	0.0000	4	(5.0765)	02/04/2025
5838.T	01/13/2025	SDB3262800195	0	(200)	4,631.0000	(884,000.00)	(926,200.00)	0.0000	0.2270	(25.00)	0.00	21.9910	(25.3753)	0.0000	4	(3.3843)	02/04/2025
5838.T	01/13/2025	SDB3262800195	0	(200)	4,631.0000	(884,000.00)	(926,200.00)	0.0000	0.2270	(25.00)	0.00	21.9910	(25.3753)	0.0000	4	(3.3843)	02/04/2025
5838.T	01/13/2025	SDB3262800195	0	(600)	4,631.0000	(2,652,000.00)	(2,778,600.00)	0.0000	0.2270	(25.00)	0.00	65.9730	(76.1260)	0.0000	4	(10.1530)	02/04/2025
5838.T	01/09/2025	SDB3262800195	0	(500)	4,450.0000	(2,210,000.00)	(2,225,000.00)	0.0000	0.2320	(25.00)	0.00	14.0471	(15.2397)	0.0000	1	(1.1926)	02/04/2025
5838.T	01/09/2025	SDB3262800195	0	(300)	4,450.0000	(1,326,000.00)	(1,335,000.00)	0.0000	0.2320	(25.00)	0.00	8.4283	(9.1438)	0.0000	1	(0.7156)	02/04/2025
5838.T	01/09/2025	SDB3262800195	0	(200)	4,450.0000	(884,000.00)	(890,000.00)	0.0000	0.2320	(25.00)	0.00	5.6188	(6.0959)	0.0000	1	(0.4770)	02/04/2025
5838.T	01/09/2025	SDB3262800195	0	(200)	4,450.0000	(884,000.00)	(890,000.00)	0.0000	0.2320	(25.00)	0.00	5.6188	(6.0959)	0.0000	1	(0.4770)	02/04/2025
5838.T	01/09/2025	SDB3262800195	0	(600)	4,450.0000	(2,652,000.00)	(2,670,000.00)	0.0000	0.2320	(25.00)	0.00	16.8565	(18.2877)	0.0000	1	(1.4311)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(500)	4,330.0000	(2,210,000.00)	(2,165,000.00)	0.0000	0.2310	(25.00)	0.00	13.9866	(14.8288)	0.0000	1	(0.8422)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(300)	4,330.0000	(1,326,000.00)	(1,299,000.00)	0.0000	0.2310	(25.00)	0.00	8.3919	(8.8973)	0.0000	1	(0.5053)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(200)	4,330.0000	(884,000.00)	(866,000.00)	0.0000	0.2310	(25.00)	0.00	5.5946	(5.9315)	0.0000	1	(0.3369)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(200)	4,330.0000	(884,000.00)	(866,000.00)	0.0000	0.2310	(25.00)	0.00	5.5946	(5.9315)	0.0000	1	(0.3369)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(600)	4,330.0000	(2,652,000.00)	(2,598,000.00)	0.0000	0.2310	(25.00)	0.00	16.7839	(17.7945)	0.0000	1	(1.0106)	02/04/2025
5838.T	01/08/2025	SDB3262800195	0	(100)	4,330.0000	(442,000.00)	(433,000.00)	0.0000	0.2310	(25.00)	0.00	2.7973	(2.9658)	0.0000	1	(0.1684)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(500)	4,420.0000	(2,210,000.00)	(2,210,000.00)	0.0000	0.2270	(25.00)	0.00	13.7444	(15.1370)	0.0000	1	(1.3926)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(300)	4,420.0000	(1,326,000.00)	(1,326,000.00)	0.0000	0.2270	(25.00)	0.00	8.2466	(9.0822)	0.0000	1	(0.8356)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(200)	4,420.0000	(884,000.00)	(884,000.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.0548)	0.0000	1	(0.5570)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(200)	4,420.0000	(884,000.00)	(884,000.00)	0.0000	0.2270	(25.00)	0.00	5.4978	(6.0548)	0.0000	1	(0.5570)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(600)	4,420.0000	(2,652,000.00)	(2,652,000.00)	0.0000	0.2270	(25.00)	0.00	16.4933	(18.1644)	0.0000	1	(1.6711)	02/04/2025
5838.T	01/07/2025	SDB3262800195	0	(100)	4,420.0000	(442,000.00)	(442,000.00)	0.0000	0.2270	(25.00)	0.00	2.7489	(3.0274)	0.0000	1	(0.2785)	02/04/2025
TOTAL RAKUTEN BANK CMN												577.6028	(650.0808)	0.0000		(72.4780)	
RAKUTEN GROUP CMN																	
4755.T	01/17/2025	SDB3265272399	0	(6,800)	893.6000	(6,128,671.61)	(6,076,480.00)	0.0000	0.2270	(25.00)	0.00	38.1153	(41.6197)	0.0000	1	(3.5044)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(17,900)	893.6000	(16,083,334.51)	(15,995,440.00)	0.0000	0.2270	(25.00)	0.00	100.0251	(109.5578)	0.0000	1	(9.5327)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(26,900)	893.6000	(24,634,028.68)	(24,037,840.00)	0.0000	0.2270	(25.00)	0.00	153.2034	(164.6427)	0.0000	1	(11.4393)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(22,700)	893.6000	(20,931,029.25)	(20,284,720.00)	0.0000	0.2270	(25.00)	0.00	130.1738	(138.9364)	0.0000	1	(8.7626)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(32,800)	893.6000	(30,243,954.15)	(29,310,080.00)	0.0000	0.2270	(25.00)	0.00	188.0925	(200.7540)	0.0000	1	(12.6614)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(3,100)	893.6000	(2,765,980.20)	(2,770,160.00)	0.0000	0.2270	(25.00)	0.00	17.2021	(18.9737)	0.0000	1	(1.7716)	02/04/2025
4755.T	01/17/2025	SDB3265272399	0	(1,500)	893.6000	(1,306,245.09)	(1,340,400.00)	0.0000	0.2270	(25.00)	0.00	8.1238	(9.1808)	0.0000	1	(1.0571)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(17,900)	901.7000	(16,083,334.51)	(16,140,430.00)	0.0000	0.2270	(25.00)	0.00	100.0251	(110.5509)	0.0000	1	(10.5258)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(26,900)	901.7000	(24,634,028.68)	(24,255,730.00)	0.0000	0.2270	(25.00)	0.00	153.2034	(166.1351)	0.0000	1	(12.9317)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(22,700)	901.7000	(20,931,029.25)	(20,468,590.00)	0.0000	0.2270	(25.00)	0.00	130.1738	(140.1958)	0.0000	1	(10.0220)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(32,800)	901.7000	(30,243,954.15)	(29,575,760.00)	0.0000	0.2270	(25.00)	0.00	188.0925	(202.5737)	0.0000	1	(14.4812)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(3,100)	901.7000	(2,765,980.20)	(2,795,270.00)	0.0000	0.2270	(25.00)	0.00	17.2021	(19.1457)	0.0000	1	(1.9436)	02/04/2025
4755.T	01/16/2025	SDB3265272399	0	(1,500)	901.7000	(1,306,245.09)	(1,352,550.00)	0.0000	0.2270	(25.00)	0.00	8.1238	(9.2640)	0.0000	1	(1.1403)	02/04/2025
4755.T	01/15/2025	SDB3265272399	0	(26,900)	914.1000	(24,634,028.68)	(24,589,290.00)	0.0000	0.2270	(25.00)	0.00	153.2034	(168.4198)	0.0000	1	(15.2164)	02/04/2025
4755.T	01/15/2025	SDB3265272399	0	(22,700)	914.1000	(20,931,029.25)	(20,750,070.00)	0.0000	0.2270	(25.00)	0.00	130.1738	(142.1238)	0.0000	1	(11.9500)	02/04/2025
4755.T	01/15/2025	SDB3265272399	0	(32,800)	914.1000	(30,243,954.15)	(29,982,480.00)	0.0000	0.2270	(25.00)	0.00	188.0925	(205.3595)	0.0000	1	(17.2669)	02/04/2025
4755.T	01/15/2025	SDB3265272399	0	(3,100)	914.1000	(2,765,980.20)	(2,833,710.00)	0.0000	0.2270	(25.00)	0.00	17.2021	(19.4090)	0.0000	1	(2.2068)	02/04/2025
4755.T	01/15/2025	SDB3265272399	0	(1,500)	914.1000	(1,306,245.09)	(1,371,150.00)	0.0000	0.2270	(25.00)	0.00	8.1238	(9.3914)	0.0000	1	(1.2677)	02/04/2025
4755.T	01/14/2025	SDB3265272399	0	(22,700)	936.0000	(20,931,029.25)	(21,247,200.00)	0.0000	0.2270	(25.00)	0.00	130.1738	(145.5288)	0.0000	1	(15.3550)	02/04/2025
4755.T	01/14/2025	SDB3265272399	0	(32,800)	936.0000	(30,243,954.15)	(30,700,800.00)	0.0000	0.2270	(25.00)	0.00	188.0925	(210.2795)	0.0000	1	(22.1869)	02/04/2025
4755.T	01/14/2025	SDB3265272399	0	(3,100)	936.0000	(2,765,980.20)	(2,901,600.00)	0.0000	0.2270	(25.00)	0.00	17.2021	(19.8740)	0.0000	1	(2.6718)	02/04/2025
4755.T	01/14/2025	SDB3265272399	0	(1,500)	936.0000	(1,306,245.09)	(1,404,000.00)	0.0000	0.2270	(25.00)	0.00	8.1238	(9.6164)	0.0000	1	(1.4927)	02/04/2025
4755.T	01/13/2025	SDB3265272399	0	(3,100)	920.1000	(2,765,980.20)	(2,852,310.00)	0.0000	0.2270	(25.00)	0.00	68.8085	(78.1455)	0.0000	4	(9.3370)	02/04/2025
4755.T	01/13/2025	SDB3265272399	0	(1,500)	920.1000	(1,306,245.09)	(1,380,150.00)	0.0000	0.2270	(25.00)	0.00	32.4951	(37.8123)	0.0000	4	(5.3172)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RAKUTEN GROUP CMN (Cont.)																	
4755.T	01/09/2025	SDB3265272399	0	(1,500)	870.8301	(1,306,245.09)	(1,306,245.09)	0.0000	0.2320	(25.00)	0.00	8.3027	(8.9469)	0.0000	1	(0.6442)	02/04/2025
TOTAL RAKUTEN GROUP CMN												2.181.7510	(2,386.4372)	0.0000		(204.6862)	
RENASAS ELECTRONICS CMN																	
6723.T	01/16/2025	SDB3265345683	0	(5,500)	1,983.0000	(11,608,774.79)	(10,906,500.00)	0.0000	0.2270	(25.00)	0.00	72.1970	(74.7021)	0.0000	1	(2.5050)	02/04/2025
6723.T	01/15/2025	SDB3265345683	0	(6,000)	2,021.0000	(12,664,117.96)	(12,126,000.00)	0.0000	0.2270	(25.00)	0.00	78.7604	(83.0548)	0.0000	1	(4.2944)	02/04/2025
6723.T	01/14/2025	SDB3265345683	0	(6,800)	2,056.0000	(14,352,667.02)	(13,980,800.00)	0.0000	0.2270	(25.00)	0.00	89.2618	(95.7589)	0.0000	1	(6.4971)	02/04/2025
6723.T	01/13/2025	SDB3265345683	0	(6,800)	2,110.6863	(14,352,667.02)	(14,352,667.02)	0.0000	0.2270	(25.00)	0.00	357.0472	(393.2238)	0.0000	4	(36.1766)	02/04/2025
TOTAL RENASAS ELECTRONICS CMN												597.2664	(646.7395)	0.0000		(49.4731)	
RESORTTRUST INC CMN																	
4681.T	01/17/2025	SDB3260121526	0	(400)	3,007.0000	(1,200,871.94)	(1,202,800.00)	0.0000	0.2270	(25.00)	0.00	7.4684	(8.2384)	0.0000	1	(0.7699)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(100)	3,007.0000	(308,479.95)	(300,700.00)	0.0000	0.2270	(25.00)	0.00	1.9185	(2.0596)	0.0000	1	(0.1411)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(800)	3,007.0000	(2,485,938.40)	(2,405,600.00)	0.0000	0.2270	(25.00)	0.00	15.4605	(16.4767)	0.0000	1	(1.0162)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(600)	3,007.0000	(1,885,200.00)	(1,804,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.3575)	0.0000	1	(0.6331)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(500)	3,007.0000	(1,571,000.00)	(1,503,500.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.2979)	0.0000	1	(0.5276)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(100)	3,007.0000	(314,200.00)	(300,700.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0596)	0.0000	1	(0.1055)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(300)	3,007.0000	(942,600.00)	(902,100.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1788)	0.0000	1	(0.3166)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(300)	3,007.0000	(942,600.00)	(902,100.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1788)	0.0000	1	(0.3166)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(500)	3,007.0000	(1,571,000.00)	(1,503,500.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.2979)	0.0000	1	(0.5276)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,400)	3,007.0000	(4,398,800.00)	(4,209,800.00)	0.0000	0.2270	(25.00)	0.00	27.3569	(28.8342)	0.0000	1	(1.4773)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,500)	3,007.0000	(4,713,000.00)	(4,510,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.8938)	0.0000	1	(1.5828)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(700)	3,007.0000	(2,199,400.00)	(2,104,900.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.4171)	0.0000	1	(0.7387)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(200)	3,007.0000	(628,400.00)	(601,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1192)	0.0000	1	(0.2110)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(900)	3,007.0000	(2,827,800.00)	(2,706,300.00)	0.0000	0.2270	(25.00)	0.00	17.5866	(18.5363)	0.0000	1	(0.9497)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,500)	3,007.0000	(4,713,000.00)	(4,510,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.8938)	0.0000	1	(1.5828)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,300)	3,007.0000	(4,084,600.00)	(3,909,100.00)	0.0000	0.2270	(25.00)	0.00	25.4029	(26.7747)	0.0000	1	(1.3718)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(300)	3,007.0000	(942,600.00)	(902,100.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1788)	0.0000	1	(0.3166)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(400)	3,007.0000	(1,256,800.00)	(1,202,800.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.2384)	0.0000	1	(0.4221)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(3,000)	3,007.0000	(9,426,000.00)	(9,021,000.00)	0.0000	0.2270	(25.00)	0.00	58.6220	(61.7877)	0.0000	1	(3.1657)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(700)	3,007.0000	(2,199,400.00)	(2,104,900.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.4171)	0.0000	1	(0.7387)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(200)	3,007.0000	(628,400.00)	(601,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1192)	0.0000	1	(0.2110)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,500)	3,007.0000	(4,713,000.00)	(4,510,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.8938)	0.0000	1	(1.5828)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(100)	3,007.0000	(314,200.00)	(300,700.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0596)	0.0000	1	(0.1055)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(2,000)	3,007.0000	(6,284,000.00)	(6,014,000.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(41.1918)	0.0000	1	(2.1105)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(800)	3,007.0000	(2,513,600.00)	(2,405,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.4767)	0.0000	1	(0.8442)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(300)	3,007.0000	(942,600.00)	(902,100.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1788)	0.0000	1	(0.3166)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(600)	3,007.0000	(1,885,200.00)	(1,804,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.3575)	0.0000	1	(0.6331)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(100)	3,007.0000	(314,200.00)	(300,700.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0596)	0.0000	1	(0.1055)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(100)	3,007.0000	(314,200.00)	(300,700.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0596)	0.0000	1	(0.1055)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(800)	3,007.0000	(2,513,600.00)	(2,405,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.4767)	0.0000	1	(0.8442)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(1,000)	3,007.0000	(3,142,000.00)	(3,007,000.00)	0.0000	0.2270	(25.00)	0.00	19.5407	(20.5959)	0.0000	1	(1.0552)	02/04/2025
4681.T	01/17/2025	SDB3260121526	0	(700)	3,007.0000	(2,199,400.00)	(2,104,900.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.4171)	0.0000	1	(0.7387)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(400)	2,990.0000	(1,200,871.94)	(1,196,000.00)	0.0000	0.2270	(25.00)	0.00	7.4684	(8.1918)	0.0000	1	(0.7233)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(100)	2,990.0000	(308,479.95)	(299,000.00)	0.0000	0.2270	(25.00)	0.00	1.9185	(2.0479)	0.0000	1	(0.1295)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(800)	2,990.0000	(2,485,938.40)	(2,392,000.00)	0.0000	0.2270	(25.00)	0.00	15.4605	(16.3836)	0.0000	1	(0.9231)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(600)	2,990.0000	(1,885,200.00)	(1,794,000.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.2877)	0.0000	1	(0.5633)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(500)	2,990.0000	(1,571,000.00)	(1,495,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.2397)	0.0000	1	(0.4694)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(100)	2,990.0000	(314,200.00)	(299,000.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0479)	0.0000	1	(0.0939)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(300)	2,990.0000	(942,600.00)	(897,000.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1438)	0.0000	1	(0.2816)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(300)	2,990.0000	(942,600.00)	(897,000.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1438)	0.0000	1	(0.2816)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(500)	2,990.0000	(1,571,000.00)	(1,495,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.2397)	0.0000	1	(0.4694)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(1,400)	2,990.0000	(4,398,800.00)	(4,186,000.00)	0.0000	0.2270	(25.00)	0.00	27.3569	(28.6712)	0.0000	1	(1.3143)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RESORTTRUST INC CMN (Cont.)																	
4681.T	01/16/2025	SDB3260121526	0	(1,500)	2,990.0000	(4,713,000.00)	(4,485,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.7192)	0.0000	1	(1.4082)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(700)	2,990.0000	(2,199,400.00)	(2,093,000.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.3356)	0.0000	1	(0.6572)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(200)	2,990.0000	(628,400.00)	(598,000.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.0959)	0.0000	1	(0.1878)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(900)	2,990.0000	(2,827,800.00)	(2,691,000.00)	0.0000	0.2270	(25.00)	0.00	17.5866	(18.4315)	0.0000	1	(0.8449)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(1,500)	2,990.0000	(4,713,000.00)	(4,485,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.7192)	0.0000	1	(1.4082)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(1,300)	2,990.0000	(4,084,600.00)	(3,887,000.00)	0.0000	0.2270	(25.00)	0.00	25.4029	(26.6233)	0.0000	1	(1.2204)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(300)	2,990.0000	(942,600.00)	(897,000.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1438)	0.0000	1	(0.2816)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(400)	2,990.0000	(1,256,800.00)	(1,196,000.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.1918)	0.0000	1	(0.3755)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(3,000)	2,990.0000	(9,426,000.00)	(8,970,000.00)	0.0000	0.2270	(25.00)	0.00	58.6220	(61.4384)	0.0000	1	(2.8164)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(700)	2,990.0000	(2,199,400.00)	(2,093,000.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.3356)	0.0000	1	(0.6572)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(200)	2,990.0000	(628,400.00)	(598,000.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.0959)	0.0000	1	(0.1878)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(1,500)	2,990.0000	(4,713,000.00)	(4,485,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(30.7192)	0.0000	1	(1.4082)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(100)	2,990.0000	(314,200.00)	(299,000.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0479)	0.0000	1	(0.0939)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(2,000)	2,990.0000	(6,284,000.00)	(5,980,000.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(40.9589)	0.0000	1	(1.8776)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(800)	2,990.0000	(2,513,600.00)	(2,392,000.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.3836)	0.0000	1	(0.7510)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(300)	2,990.0000	(942,600.00)	(897,000.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.1438)	0.0000	1	(0.2816)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(600)	2,990.0000	(1,885,200.00)	(1,794,000.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.2877)	0.0000	1	(0.5633)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(100)	2,990.0000	(314,200.00)	(299,000.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0479)	0.0000	1	(0.0939)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(100)	2,990.0000	(314,200.00)	(299,000.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0479)	0.0000	1	(0.0939)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(800)	2,990.0000	(2,513,600.00)	(2,392,000.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.3836)	0.0000	1	(0.7510)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(1,000)	2,990.0000	(3,142,000.00)	(2,990,000.00)	0.0000	0.2270	(25.00)	0.00	19.5407	(20.4795)	0.0000	1	(0.9388)	02/04/2025
4681.T	01/16/2025	SDB3260121526	0	(700)	2,990.0000	(2,199,400.00)	(2,093,000.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.3356)	0.0000	1	(0.6572)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(100)	3,022.0000	(308,479.95)	(302,200.00)	0.0000	0.2270	(25.00)	0.00	1.9185	(2.0699)	0.0000	1	(0.1514)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(800)	3,022.0000	(2,485,938.40)	(2,417,600.00)	0.0000	0.2270	(25.00)	0.00	15.4605	(16.5589)	0.0000	1	(1.0984)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(600)	3,022.0000	(1,885,200.00)	(1,813,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.4192)	0.0000	1	(0.6948)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(500)	3,022.0000	(1,571,000.00)	(1,511,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.3493)	0.0000	1	(0.5790)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(100)	3,022.0000	(314,200.00)	(302,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0699)	0.0000	1	(0.1158)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(300)	3,022.0000	(942,600.00)	(906,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2096)	0.0000	1	(0.3474)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(300)	3,022.0000	(942,600.00)	(906,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2096)	0.0000	1	(0.3474)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(500)	3,022.0000	(1,571,000.00)	(1,511,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.3493)	0.0000	1	(0.5790)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(1,400)	3,022.0000	(4,398,800.00)	(4,230,800.00)	0.0000	0.2270	(25.00)	0.00	27.3569	(28.9781)	0.0000	1	(1.6212)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(1,500)	3,022.0000	(4,713,000.00)	(4,533,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.0479)	0.0000	1	(1.7370)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(700)	3,022.0000	(2,199,400.00)	(2,115,400.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.4890)	0.0000	1	(0.8106)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(200)	3,022.0000	(628,400.00)	(604,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1397)	0.0000	1	(0.2316)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(900)	3,022.0000	(2,827,800.00)	(2,719,800.00)	0.0000	0.2270	(25.00)	0.00	17.5866	(18.6288)	0.0000	1	(1.0422)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(1,500)	3,022.0000	(4,713,000.00)	(4,533,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.0479)	0.0000	1	(1.7370)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(1,300)	3,022.0000	(4,084,600.00)	(3,928,600.00)	0.0000	0.2270	(25.00)	0.00	25.4029	(26.9082)	0.0000	1	(1.5054)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(300)	3,022.0000	(942,600.00)	(906,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2096)	0.0000	1	(0.3474)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(400)	3,022.0000	(1,256,800.00)	(1,208,800.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.2795)	0.0000	1	(0.4632)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(3,000)	3,022.0000	(9,426,000.00)	(9,066,000.00)	0.0000	0.2270	(25.00)	0.00	58.6220	(62.0959)	0.0000	1	(3.4739)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(700)	3,022.0000	(2,199,400.00)	(2,115,400.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.4890)	0.0000	1	(0.8106)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(200)	3,022.0000	(628,400.00)	(604,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1397)	0.0000	1	(0.2316)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(1,500)	3,022.0000	(4,713,000.00)	(4,533,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.0479)	0.0000	1	(1.7370)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(100)	3,022.0000	(314,200.00)	(302,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0699)	0.0000	1	(0.1158)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(2,000)	3,022.0000	(6,284,000.00)	(6,044,000.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(41.3973)	0.0000	1	(2.3159)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(800)	3,022.0000	(2,513,600.00)	(2,417,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.5589)	0.0000	1	(0.9264)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(300)	3,022.0000	(942,600.00)	(906,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2096)	0.0000	1	(0.3474)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(600)	3,022.0000	(1,885,200.00)	(1,813,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.4192)	0.0000	1	(0.6948)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(100)	3,022.0000	(314,200.00)	(302,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0699)	0.0000	1	(0.1158)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(100)	3,022.0000	(314,200.00)	(302,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0699)	0.0000	1	(0.1158)	02/04/2025
4681.T	01/15/2025	SDB3260121526	0	(800)	3,022.0000	(2,513,600.00)	(2,417,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.5589)	0.0000	1	(0.9264)	02/04/2025
4681.T	01																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RESORTTRUST INC CMN (Cont.)																	
4681.T	01/14/2025	SDB3260121526	0	(100)	3,065.0000	(308,479.95)	(306,500.00)	0.0000	0.2270	(25.00)	0.00	1.9185	(2.0993)	0.0000	1	(0.1808)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(800)	3,065.0000	(2,485,938.40)	(2,452,000.00)	0.0000	0.2270	(25.00)	0.00	15.4605	(16.7945)	0.0000	1	(1.3340)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(600)	3,065.0000	(1,885,200.00)	(1,839,000.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.5959)	0.0000	1	(0.8715)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(500)	3,065.0000	(1,571,000.00)	(1,532,500.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.4966)	0.0000	1	(0.7262)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(100)	3,065.0000	(314,200.00)	(306,500.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0993)	0.0000	1	(0.1452)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(300)	3,065.0000	(942,600.00)	(919,500.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2979)	0.0000	1	(0.4357)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(500)	3,065.0000	(1,571,000.00)	(1,532,500.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.4966)	0.0000	1	(0.7262)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,400)	3,065.0000	(4,398,800.00)	(4,291,000.00)	0.0000	0.2270	(25.00)	0.00	27.3569	(29.3904)	0.0000	1	(2.0335)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,500)	3,065.0000	(4,713,000.00)	(4,597,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.4897)	0.0000	1	(2.1787)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(700)	3,065.0000	(2,199,400.00)	(2,145,500.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.6952)	0.0000	1	(1.0167)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(200)	3,065.0000	(628,400.00)	(613,000.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1986)	0.0000	1	(0.2905)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(900)	3,065.0000	(2,827,800.00)	(2,758,500.00)	0.0000	0.2270	(25.00)	0.00	17.5866	(18.8938)	0.0000	1	(1.3072)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,500)	3,065.0000	(4,713,000.00)	(4,597,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.4897)	0.0000	1	(2.1787)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,300)	3,065.0000	(4,084,600.00)	(3,984,500.00)	0.0000	0.2270	(25.00)	0.00	25.4029	(27.2911)	0.0000	1	(1.8882)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(300)	3,065.0000	(942,600.00)	(919,500.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2979)	0.0000	1	(0.4357)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(400)	3,065.0000	(1,256,800.00)	(1,226,000.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.3973)	0.0000	1	(0.5810)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(3,000)	3,065.0000	(9,426,000.00)	(9,195,000.00)	0.0000	0.2270	(25.00)	0.00	58.6220	(62.9795)	0.0000	1	(4.3575)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(700)	3,065.0000	(2,199,400.00)	(2,145,500.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.6952)	0.0000	1	(1.0167)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(200)	3,065.0000	(628,400.00)	(613,000.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.1986)	0.0000	1	(0.2905)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,500)	3,065.0000	(4,713,000.00)	(4,597,500.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(31.4897)	0.0000	1	(2.1787)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(100)	3,065.0000	(314,200.00)	(306,500.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0993)	0.0000	1	(0.1452)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(2,000)	3,065.0000	(6,284,000.00)	(6,130,000.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(41.9863)	0.0000	1	(2.9050)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(800)	3,065.0000	(2,513,600.00)	(2,452,000.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.7945)	0.0000	1	(1.1620)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(300)	3,065.0000	(942,600.00)	(919,500.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.2979)	0.0000	1	(0.4357)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(600)	3,065.0000	(1,885,200.00)	(1,839,000.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.5959)	0.0000	1	(0.8715)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(100)	3,065.0000	(314,200.00)	(306,500.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0993)	0.0000	1	(0.1452)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(100)	3,065.0000	(314,200.00)	(306,500.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.0993)	0.0000	1	(0.1452)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(800)	3,065.0000	(2,513,600.00)	(2,452,000.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.7945)	0.0000	1	(1.1620)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(1,000)	3,065.0000	(3,142,000.00)	(3,065,000.00)	0.0000	0.2270	(25.00)	0.00	19.5407	(20.9932)	0.0000	1	(1.4525)	02/04/2025
4681.T	01/14/2025	SDB3260121526	0	(700)	3,065.0000	(2,199,400.00)	(2,145,500.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(14.6952)	0.0000	1	(1.0167)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(100)	3,083.0000	(308,479.95)	(308,300.00)	0.0000	0.2270	(25.00)	0.00	7.6740	(8.4466)	0.0000	4	(0.7726)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(800)	3,083.0000	(2,485,938.40)	(2,466,400.00)	0.0000	0.2270	(25.00)	0.00	61.8420	(67.5726)	0.0000	4	(5.7306)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(600)	3,083.0000	(1,885,200.00)	(1,849,800.00)	0.0000	0.2270	(25.00)	0.00	46.8976	(50.6795)	0.0000	4	(3.7819)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(500)	3,083.0000	(1,571,000.00)	(1,541,500.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(42.2329)	0.0000	4	(3.1516)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(100)	3,083.0000	(314,200.00)	(308,300.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.4466)	0.0000	4	(0.6303)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(300)	3,083.0000	(942,600.00)	(924,900.00)	0.0000	0.2270	(25.00)	0.00	23.4488	(25.3397)	0.0000	4	(1.8909)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(300)	3,083.0000	(942,600.00)	(924,900.00)	0.0000	0.2270	(25.00)	0.00	23.4488	(25.3397)	0.0000	4	(1.8909)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(500)	3,083.0000	(1,571,000.00)	(1,541,500.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(42.2329)	0.0000	4	(3.1516)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,400)	3,083.0000	(4,398,800.00)	(4,316,200.00)	0.0000	0.2270	(25.00)	0.00	109.4277	(118.2521)	0.0000	4	(8.8244)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,500)	3,083.0000	(4,713,000.00)	(4,624,500.00)	0.0000	0.2270	(25.00)	0.00	117.2439	(126.6986)	0.0000	4	(9.4547)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(700)	3,083.0000	(2,199,400.00)	(2,158,100.00)	0.0000	0.2270	(25.00)	0.00	54.7138	(59.1260)	0.0000	4	(4.4122)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(200)	3,083.0000	(628,400.00)	(616,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.8932)	0.0000	4	(1.2606)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(900)	3,083.0000	(2,827,800.00)	(2,774,700.00)	0.0000	0.2270	(25.00)	0.00	70.3464	(76.0192)	0.0000	4	(5.6728)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,500)	3,083.0000	(4,713,000.00)	(4,624,500.00)	0.0000	0.2270	(25.00)	0.00	117.2439	(126.6986)	0.0000	4	(9.4547)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,300)	3,083.0000	(4,084,600.00)	(4,007,900.00)	0.0000	0.2270	(25.00)	0.00	101.6114	(109.8055)	0.0000	4	(8.1941)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(300)	3,083.0000	(942,600.00)	(924,900.00)	0.0000	0.2270	(25.00)	0.00	23.4488	(25.3397)	0.0000	4	(1.8909)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(400)	3,083.0000	(1,256,800.00)	(1,233,200.00)	0.0000	0.2270	(25.00)	0.00	31.2651	(33.7863)	0.0000	4	(2.5212)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(3,000)	3,083.0000	(9,426,000.00)	(9,249,000.00)	0.0000	0.2270	(25.00)	0.00	234.4879	(253.3973)	0.0000	4	(18.9094)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(700)	3,083.0000	(2,199,400.00)	(2,158,100.00)	0.0000	0.2270	(25.00)	0.00	54.7138	(59.1260)	0.0000	4	(4.4122)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(200)	3,083.0000	(628,400.00)	(616,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(16.8932)	0.0000	4	(1.2606)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,500)	3,083.0000	(4,713,000.00)	(4,624,500.00)	0.0000	0.2270	(25.00)	0.00	117.2439	(126.6986				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RESORTTRUST INC CMN (Cont.)																	
4681.T	01/13/2025	SDB3260121526	0	(2,000)	3,083.0000	(6,284,000.00)	(6,166,000.00)	0.0000	0.2270	(25.00)	0.00	156.3253	(168.9315)	0.0000	4	(12.6062)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(800)	3,083.0000	(2,513,600.00)	(2,466,400.00)	0.0000	0.2270	(25.00)	0.00	62.5301	(67.5726)	0.0000	4	(5.0425)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(300)	3,083.0000	(942,600.00)	(924,900.00)	0.0000	0.2270	(25.00)	0.00	23.4488	(25.3397)	0.0000	4	(1.8909)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(600)	3,083.0000	(1,885,200.00)	(1,849,800.00)	0.0000	0.2270	(25.00)	0.00	46.8976	(50.6795)	0.0000	4	(3.7819)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(100)	3,083.0000	(314,200.00)	(308,300.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.4466)	0.0000	4	(0.6303)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(100)	3,083.0000	(314,200.00)	(308,300.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.4466)	0.0000	4	(0.6303)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(800)	3,083.0000	(2,513,600.00)	(2,466,400.00)	0.0000	0.2270	(25.00)	0.00	62.5301	(67.5726)	0.0000	4	(5.0425)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(1,000)	3,083.0000	(3,142,000.00)	(3,083,000.00)	0.0000	0.2270	(25.00)	0.00	78.1626	(84.4658)	0.0000	4	(6.3031)	02/04/2025
4681.T	01/13/2025	SDB3260121526	0	(700)	3,083.0000	(2,199,400.00)	(2,158,100.00)	0.0000	0.2270	(25.00)	0.00	54.7138	(59.1260)	0.0000	4	(4.4122)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(100)	3,121.0000	(308,479.95)	(312,100.00)	0.0000	0.2320	(25.00)	0.00	1.9607	(2.1377)	0.0000	1	(0.1769)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(800)	3,121.0000	(2,485,938.40)	(2,496,800.00)	0.0000	0.2320	(25.00)	0.00	15.8010	(17.1014)	0.0000	1	(1.3003)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(600)	3,121.0000	(1,885,200.00)	(1,872,600.00)	0.0000	0.2320	(25.00)	0.00	11.9826	(12.8260)	0.0000	1	(0.8434)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(500)	3,121.0000	(1,571,000.00)	(1,560,500.00)	0.0000	0.2320	(25.00)	0.00	9.9855	(10.6884)	0.0000	1	(0.7028)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(100)	3,121.0000	(314,200.00)	(312,100.00)	0.0000	0.2320	(25.00)	0.00	1.9971	(2.1377)	0.0000	1	(0.1406)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(300)	3,121.0000	(942,600.00)	(936,300.00)	0.0000	0.2320	(25.00)	0.00	5.9913	(6.4130)	0.0000	1	(0.4217)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(300)	3,121.0000	(942,600.00)	(936,300.00)	0.0000	0.2320	(25.00)	0.00	5.9913	(6.4130)	0.0000	1	(0.4217)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(500)	3,121.0000	(1,571,000.00)	(1,560,500.00)	0.0000	0.2320	(25.00)	0.00	9.9855	(10.6884)	0.0000	1	(0.7028)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,400)	3,121.0000	(4,398,800.00)	(4,369,400.00)	0.0000	0.2320	(25.00)	0.00	27.9595	(29.9274)	0.0000	1	(1.9679)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,500)	3,121.0000	(4,713,000.00)	(4,681,500.00)	0.0000	0.2320	(25.00)	0.00	29.9566	(32.0651)	0.0000	1	(2.1085)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(700)	3,121.0000	(2,199,400.00)	(2,184,700.00)	0.0000	0.2320	(25.00)	0.00	13.9797	(14.9637)	0.0000	1	(0.9840)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(200)	3,121.0000	(628,400.00)	(624,200.00)	0.0000	0.2320	(25.00)	0.00	3.9942	(4.2753)	0.0000	1	(0.2811)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(900)	3,121.0000	(2,827,800.00)	(2,808,900.00)	0.0000	0.2320	(25.00)	0.00	17.9740	(19.2390)	0.0000	1	(1.2651)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,500)	3,121.0000	(4,713,000.00)	(4,681,500.00)	0.0000	0.2320	(25.00)	0.00	29.9566	(32.0651)	0.0000	1	(2.1085)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(400)	3,121.0000	(1,256,800.00)	(1,248,400.00)	0.0000	0.2320	(25.00)	0.00	7.9884	(8.5507)	0.0000	1	(0.5623)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,300)	3,121.0000	(4,084,600.00)	(4,057,300.00)	0.0000	0.2320	(25.00)	0.00	25.9624	(27.7897)	0.0000	1	(1.8273)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(300)	3,121.0000	(942,600.00)	(936,300.00)	0.0000	0.2320	(25.00)	0.00	5.9913	(6.4130)	0.0000	1	(0.4217)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(400)	3,121.0000	(1,256,800.00)	(1,248,400.00)	0.0000	0.2320	(25.00)	0.00	7.9884	(8.5507)	0.0000	1	(0.5623)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(3,000)	3,121.0000	(9,426,000.00)	(9,363,000.00)	0.0000	0.2320	(25.00)	0.00	59.9132	(64.1301)	0.0000	1	(4.2169)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(700)	3,121.0000	(2,199,400.00)	(2,184,700.00)	0.0000	0.2320	(25.00)	0.00	13.9797	(14.9637)	0.0000	1	(0.9840)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(200)	3,121.0000	(628,400.00)	(624,200.00)	0.0000	0.2320	(25.00)	0.00	3.9942	(4.2753)	0.0000	1	(0.2811)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,500)	3,121.0000	(4,713,000.00)	(4,681,500.00)	0.0000	0.2320	(25.00)	0.00	29.9566	(32.0651)	0.0000	1	(2.1085)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(100)	3,121.0000	(314,200.00)	(312,100.00)	0.0000	0.2320	(25.00)	0.00	1.9971	(2.1377)	0.0000	1	(0.1406)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(2,000)	3,121.0000	(6,284,000.00)	(6,242,000.00)	0.0000	0.2320	(25.00)	0.00	39.9421	(42.7534)	0.0000	1	(2.8113)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(800)	3,121.0000	(2,513,600.00)	(2,496,800.00)	0.0000	0.2320	(25.00)	0.00	15.9769	(17.1014)	0.0000	1	(1.1245)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(300)	3,121.0000	(942,600.00)	(936,300.00)	0.0000	0.2320	(25.00)	0.00	5.9913	(6.4130)	0.0000	1	(0.4217)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(600)	3,121.0000	(1,885,200.00)	(1,872,600.00)	0.0000	0.2320	(25.00)	0.00	11.9826	(12.8260)	0.0000	1	(0.8434)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(100)	3,121.0000	(314,200.00)	(312,100.00)	0.0000	0.2320	(25.00)	0.00	1.9971	(2.1377)	0.0000	1	(0.1406)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(100)	3,121.0000	(314,200.00)	(312,100.00)	0.0000	0.2320	(25.00)	0.00	1.9971	(2.1377)	0.0000	1	(0.1406)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(800)	3,121.0000	(2,513,600.00)	(2,496,800.00)	0.0000	0.2320	(25.00)	0.00	15.9769	(17.1014)	0.0000	1	(1.1245)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(1,000)	3,121.0000	(3,142,000.00)	(3,121,000.00)	0.0000	0.2320	(25.00)	0.00	19.9711	(21.3767)	0.0000	1	(1.4056)	02/04/2025
4681.T	01/09/2025	SDB3260121526	0	(700)	3,121.0000	(2,199,400.00)	(2,184,700.00)	0.0000	0.2320	(25.00)	0.00	13.9797	(14.9637)	0.0000	1	(0.9840)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(800)	3,088.0000	(2,485,938.40)	(2,470,400.00)	0.0000	0.2310	(25.00)	0.00	15.7329	(16.9205)	0.0000	1	(1.1876)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(600)	3,088.0000	(1,885,200.00)	(1,852,800.00)	0.0000	0.2310	(25.00)	0.00	11.9310	(12.6904)	0.0000	1	(0.7594)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(500)	3,088.0000	(1,571,000.00)	(1,544,000.00)	0.0000	0.2310	(25.00)	0.00	9.9425	(10.5753)	0.0000	1	(0.6328)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(100)	3,088.0000	(314,200.00)	(308,800.00)	0.0000	0.2310	(25.00)	0.00	1.9885	(2.1151)	0.0000	1	(0.1266)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(300)	3,088.0000	(942,600.00)	(926,400.00)	0.0000	0.2310	(25.00)	0.00	5.9655	(6.3452)	0.0000	1	(0.3797)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(300)	3,088.0000	(942,600.00)	(926,400.00)	0.0000	0.2310	(25.00)	0.00	5.9655	(6.3452)	0.0000	1	(0.3797)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(500)	3,088.0000	(1,571,000.00)	(1,544,000.00)	0.0000	0.2310	(25.00)	0.00	9.9425	(10.5753)	0.0000	1	(0.6328)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(1,400)	3,088.0000	(4,398,800.00)	(4,323,200.00)	0.0000	0.2310	(25.00)	0.00	27.8390	(29.6110)	0.0000	1	(1.7720)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(1,500)	3,088.0000	(4,713,000.00)	(4,632,000.00)	0.0000	0.2310	(25.00)	0.00	29.8275	(31.7260)	0.0000	1	(1.8985)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(700)	3,088.0000	(2,199,400.00)	(2,161,600.00)	0.0000	0.2310	(25.00)	0.00	13.9195	(14.8055)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RESORTTRUST INC CMN (Cont.)																	
4681.T	01/08/2025	SDB3260121526	0	(1,500)	3,088.0000	(4,713,000.00)	(4,632,000.00)	0.0000	0.2310	(25.00)	0.00	29.8275	(31.7260)	0.0000	1	(1.8985)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(400)	3,088.0000	(1,256,800.00)	(1,235,200.00)	0.0000	0.2310	(25.00)	0.00	7.9540	(8.4603)	0.0000	1	(0.5063)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(1,300)	3,088.0000	(4,084,600.00)	(4,014,400.00)	0.0000	0.2310	(25.00)	0.00	25.8505	(27.4959)	0.0000	1	(1.6454)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(300)	3,088.0000	(942,600.00)	(926,400.00)	0.0000	0.2310	(25.00)	0.00	5.9655	(6.3452)	0.0000	1	(0.3797)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(400)	3,088.0000	(1,256,800.00)	(1,235,200.00)	0.0000	0.2310	(25.00)	0.00	7.9540	(8.4603)	0.0000	1	(0.5063)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(3,000)	3,088.0000	(9,426,000.00)	(9,264,000.00)	0.0000	0.2310	(25.00)	0.00	59.6550	(63.4521)	0.0000	1	(3.7971)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(700)	3,088.0000	(2,199,400.00)	(2,161,600.00)	0.0000	0.2310	(25.00)	0.00	13.9195	(14.8055)	0.0000	1	(0.8860)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(200)	3,088.0000	(628,400.00)	(617,600.00)	0.0000	0.2310	(25.00)	0.00	3.9770	(4.2301)	0.0000	1	(0.2531)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(1,500)	3,088.0000	(4,713,000.00)	(4,632,000.00)	0.0000	0.2310	(25.00)	0.00	29.8275	(31.7260)	0.0000	1	(1.8985)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(100)	3,088.0000	(314,200.00)	(308,800.00)	0.0000	0.2310	(25.00)	0.00	1.9885	(2.1151)	0.0000	1	(0.1266)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(2,000)	3,088.0000	(6,284,000.00)	(6,176,000.00)	0.0000	0.2310	(25.00)	0.00	39.7700	(42.3014)	0.0000	1	(2.5314)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(800)	3,088.0000	(2,513,600.00)	(2,470,400.00)	0.0000	0.2310	(25.00)	0.00	15.9080	(16.9205)	0.0000	1	(1.0126)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(300)	3,088.0000	(942,600.00)	(926,400.00)	0.0000	0.2310	(25.00)	0.00	5.9655	(6.3452)	0.0000	1	(0.3797)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(600)	3,088.0000	(1,885,200.00)	(1,852,800.00)	0.0000	0.2310	(25.00)	0.00	11.9310	(12.6904)	0.0000	1	(0.7594)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(100)	3,088.0000	(314,200.00)	(308,800.00)	0.0000	0.2310	(25.00)	0.00	1.9885	(2.1151)	0.0000	1	(0.1266)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(100)	3,088.0000	(314,200.00)	(308,800.00)	0.0000	0.2310	(25.00)	0.00	1.9885	(2.1151)	0.0000	1	(0.1266)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(800)	3,088.0000	(2,513,600.00)	(2,470,400.00)	0.0000	0.2310	(25.00)	0.00	15.9080	(16.9205)	0.0000	1	(1.0126)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(1,000)	3,088.0000	(3,142,000.00)	(3,088,000.00)	0.0000	0.2310	(25.00)	0.00	19.8850	(21.1507)	0.0000	1	(1.2657)	02/04/2025
4681.T	01/08/2025	SDB3260121526	0	(700)	3,088.0000	(2,199,400.00)	(2,161,600.00)	0.0000	0.2310	(25.00)	0.00	13.9195	(14.8055)	0.0000	1	(0.8860)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(600)	3,142.0000	(1,885,200.00)	(1,885,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.9123)	0.0000	1	(1.1879)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(500)	3,142.0000	(1,571,000.00)	(1,571,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.7603)	0.0000	1	(0.9899)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(100)	3,142.0000	(314,200.00)	(314,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.1521)	0.0000	1	(0.1980)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(300)	3,142.0000	(942,600.00)	(942,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.4562)	0.0000	1	(0.5940)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(300)	3,142.0000	(942,600.00)	(942,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.4562)	0.0000	1	(0.5940)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(500)	3,142.0000	(1,571,000.00)	(1,571,000.00)	0.0000	0.2270	(25.00)	0.00	9.7703	(10.7603)	0.0000	1	(0.9899)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,400)	3,142.0000	(4,398,800.00)	(4,398,800.00)	0.0000	0.2270	(25.00)	0.00	27.3569	(30.1288)	0.0000	1	(2.7718)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,500)	3,142.0000	(4,713,000.00)	(4,713,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(32.2808)	0.0000	1	(2.9698)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(700)	3,142.0000	(2,199,400.00)	(2,199,400.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(15.0644)	0.0000	1	(1.3859)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(200)	3,142.0000	(628,400.00)	(628,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.3041)	0.0000	1	(0.3960)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(900)	3,142.0000	(2,827,800.00)	(2,827,800.00)	0.0000	0.2270	(25.00)	0.00	17.5866	(19.3685)	0.0000	1	(1.7819)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,500)	3,142.0000	(4,713,000.00)	(4,713,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(32.2808)	0.0000	1	(2.9698)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(400)	3,142.0000	(1,256,800.00)	(1,256,800.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.6082)	0.0000	1	(0.7920)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,300)	3,142.0000	(4,084,600.00)	(4,084,600.00)	0.0000	0.2270	(25.00)	0.00	25.4029	(27.9767)	0.0000	1	(2.5739)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(300)	3,142.0000	(942,600.00)	(942,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.4562)	0.0000	1	(0.5940)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(400)	3,142.0000	(1,256,800.00)	(1,256,800.00)	0.0000	0.2270	(25.00)	0.00	7.8163	(8.6082)	0.0000	1	(0.7920)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(3,000)	3,142.0000	(9,426,000.00)	(9,426,000.00)	0.0000	0.2270	(25.00)	0.00	58.6220	(64.5616)	0.0000	1	(5.9397)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(700)	3,142.0000	(2,199,400.00)	(2,199,400.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(15.0644)	0.0000	1	(1.3859)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(200)	3,142.0000	(628,400.00)	(628,400.00)	0.0000	0.2270	(25.00)	0.00	3.9081	(4.3041)	0.0000	1	(0.3960)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,500)	3,142.0000	(4,713,000.00)	(4,713,000.00)	0.0000	0.2270	(25.00)	0.00	29.3110	(32.2808)	0.0000	1	(2.9698)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(100)	3,142.0000	(314,200.00)	(314,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.1521)	0.0000	1	(0.1980)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(2,000)	3,142.0000	(6,284,000.00)	(6,284,000.00)	0.0000	0.2270	(25.00)	0.00	39.0813	(43.0411)	0.0000	1	(3.9598)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(800)	3,142.0000	(2,513,600.00)	(2,513,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(17.2164)	0.0000	1	(1.5839)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(300)	3,142.0000	(942,600.00)	(942,600.00)	0.0000	0.2270	(25.00)	0.00	5.8622	(6.4562)	0.0000	1	(0.5940)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(600)	3,142.0000	(1,885,200.00)	(1,885,200.00)	0.0000	0.2270	(25.00)	0.00	11.7244	(12.9123)	0.0000	1	(1.1879)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(100)	3,142.0000	(314,200.00)	(314,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.1521)	0.0000	1	(0.1980)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(100)	3,142.0000	(314,200.00)	(314,200.00)	0.0000	0.2270	(25.00)	0.00	1.9541	(2.1521)	0.0000	1	(0.1980)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(800)	3,142.0000	(2,513,600.00)	(2,513,600.00)	0.0000	0.2270	(25.00)	0.00	15.6325	(17.2164)	0.0000	1	(1.5839)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(1,000)	3,142.0000	(3,142,000.00)	(3,142,000.00)	0.0000	0.2270	(25.00)	0.00	19.5407	(21.5205)	0.0000	1	(1.9799)	02/04/2025
4681.T	01/07/2025	SDB3260121526	0	(700)	3,142.0000	(2,199,400.00)	(2,199,400.00)	0.0000	0.2270	(25.00)	0.00	13.6785	(15.0644)	0.0000	1	(1.3859)	02/04/2025
TOTAL RESORTTRUST INC CMN												5,043.3943	(5,409.4089)	0.0000		(366.0146)	
RINNAI CORP. CMN																	
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(959,137.65)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	5.9650	(6.5774)	0.0000	1	(0.6123)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RINNAI CORP. CMN (Cont.)																	
5947.T	01/17/2025	SDB3260458771	0	(3,800)	3,201.0000	(12,161,009.48)	(12,163,800.00)	0.0000	0.2270	(25.00)	0.00	75.6315	(83.3137)	0.0000	1	(7.6822)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(900)	3,201.0000	(2,900,911.43)	(2,880,900.00)	0.0000	0.2270	(25.00)	0.00	18.0413	(19.7322)	0.0000	1	(1.6909)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(500)	3,201.0000	(1,629,500.00)	(1,600,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9623)	0.0000	1	(0.8282)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(400)	3,201.0000	(1,303,600.00)	(1,280,400.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.7699)	0.0000	1	(0.6625)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(400)	3,201.0000	(1,303,600.00)	(1,280,400.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.7699)	0.0000	1	(0.6625)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(200)	3,201.0000	(651,800.00)	(640,200.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3849)	0.0000	1	(0.3313)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(100)	3,201.0000	(325,900.00)	(320,100.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1925)	0.0000	1	(0.1656)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(100)	3,201.0000	(325,900.00)	(320,100.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1925)	0.0000	1	(0.1656)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(600)	3,201.0000	(1,955,400.00)	(1,920,600.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.1548)	0.0000	1	(0.9938)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(700)	3,201.0000	(2,281,300.00)	(2,240,700.00)	0.0000	0.2270	(25.00)	0.00	14.1878	(15.3473)	0.0000	1	(1.1594)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(200)	3,201.0000	(651,800.00)	(640,200.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3849)	0.0000	1	(0.3313)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(100)	3,201.0000	(325,900.00)	(320,100.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1925)	0.0000	1	(0.1656)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(500)	3,201.0000	(1,629,500.00)	(1,600,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9623)	0.0000	1	(0.8282)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(200)	3,201.0000	(651,800.00)	(640,200.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3849)	0.0000	1	(0.3313)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(600)	3,201.0000	(1,955,400.00)	(1,920,600.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.1548)	0.0000	1	(0.9938)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(500)	3,201.0000	(1,629,500.00)	(1,600,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9623)	0.0000	1	(0.8282)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(500)	3,201.0000	(1,629,500.00)	(1,600,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9623)	0.0000	1	(0.8282)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(7,500)	3,201.0000	(24,442,500.00)	(24,007,500.00)	0.0000	0.2270	(25.00)	0.00	152.0123	(164.4349)	0.0000	1	(12.4227)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(600)	3,201.0000	(1,955,400.00)	(1,920,600.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.1548)	0.0000	1	(0.9938)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(300)	3,201.0000	(977,700.00)	(960,300.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5774)	0.0000	1	(0.4969)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(100)	3,201.0000	(325,900.00)	(320,100.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1925)	0.0000	1	(0.1656)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(200)	3,201.0000	(651,800.00)	(640,200.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3849)	0.0000	1	(0.3313)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(100)	3,201.0000	(325,900.00)	(320,100.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1925)	0.0000	1	(0.1656)	02/04/2025
5947.T	01/17/2025	SDB3260458771	0	(800)	3,201.0000	(2,607,200.00)	(2,560,800.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.5397)	0.0000	1	(1.3251)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(3,800)	3,197.0000	(12,161,009.48)	(12,148,600.00)	0.0000	0.2270	(25.00)	0.00	75.6315	(83.2096)	0.0000	1	(7.5781)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(900)	3,197.0000	(2,900,911.43)	(2,877,300.00)	0.0000	0.2270	(25.00)	0.00	18.0413	(19.7075)	0.0000	1	(1.6662)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(500)	3,197.0000	(1,629,500.00)	(1,598,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9486)	0.0000	1	(0.8145)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(400)	3,197.0000	(1,303,600.00)	(1,278,800.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.7589)	0.0000	1	(0.6516)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(400)	3,197.0000	(1,303,600.00)	(1,278,800.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.7589)	0.0000	1	(0.6516)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(200)	3,197.0000	(651,800.00)	(639,400.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3795)	0.0000	1	(0.3258)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(300)	3,197.0000	(977,700.00)	(959,100.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5692)	0.0000	1	(0.4887)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(100)	3,197.0000	(325,900.00)	(319,700.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1897)	0.0000	1	(0.1629)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(100)	3,197.0000	(325,900.00)	(319,700.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1897)	0.0000	1	(0.1629)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(600)	3,197.0000	(1,955,400.00)	(1,918,200.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.1384)	0.0000	1	(0.9774)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(700)	3,197.0000	(2,281,300.00)	(2,237,900.00)	0.0000	0.2270	(25.00)	0.00	14.1878	(15.3281)	0.0000	1	(1.1403)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(200)	3,197.0000	(651,800.00)	(639,400.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3795)	0.0000	1	(0.3258)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(100)	3,197.0000	(325,900.00)	(319,700.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1897)	0.0000	1	(0.1629)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(500)	3,197.0000	(1,629,500.00)	(1,598,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9486)	0.0000	1	(0.8145)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(300)	3,197.0000	(977,700.00)	(959,100.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5692)	0.0000	1	(0.4887)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(200)	3,197.0000	(651,800.00)	(639,400.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3795)	0.0000	1	(0.3258)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(600)	3,197.0000	(1,955,400.00)	(1,918,200.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.1384)	0.0000	1	(0.9774)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(300)	3,197.0000	(977,700.00)	(959,100.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5692)	0.0000	1	(0.4887)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(500)	3,197.0000	(1,629,500.00)	(1,598,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9486)	0.0000	1	(0.8145)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(300)	3,197.0000	(977,700.00)	(959,100.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5692)	0.0000	1	(0.4887)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(500)	3,197.0000	(1,629,500.00)	(1,598,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(10.9486)	0.0000	1	(0.8145)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(7,500)	3,197.0000	(24,442,500.00)	(23,977,500.00)	0.0000	0.2270	(25.00)	0.00	152.0123	(164.2295)	0.0000	1	(12.2172)	02/04/2025
5947.T	01/16/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RINNAI CORP. CMN (Cont.)																	
5947.T	01/16/2025	SDB3260458771	0	(300)	3,197.0000	(977,700.00)	(959,100.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.5692)	0.0000	1	(0.4887)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(100)	3,197.0000	(325,900.00)	(319,700.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1897)	0.0000	1	(0.1629)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(200)	3,197.0000	(651,800.00)	(639,400.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.3795)	0.0000	1	(0.3258)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(100)	3,197.0000	(325,900.00)	(319,700.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.1897)	0.0000	1	(0.1629)	02/04/2025
5947.T	01/16/2025	SDB3260458771	0	(800)	3,197.0000	(2,607,200.00)	(2,557,600.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.5178)	0.0000	1	(1.3032)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(900)	3,228.0000	(2,900,911.43)	(2,905,200.00)	0.0000	0.2270	(25.00)	0.00	18.0413	(19.8986)	0.0000	1	(1.8573)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(500)	3,228.0000	(1,629,500.00)	(1,614,000.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.0548)	0.0000	1	(0.9206)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(400)	3,228.0000	(1,303,600.00)	(1,291,200.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8438)	0.0000	1	(0.7365)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(400)	3,228.0000	(1,303,600.00)	(1,291,200.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8438)	0.0000	1	(0.7365)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(200)	3,228.0000	(651,800.00)	(645,600.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4219)	0.0000	1	(0.3683)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(100)	3,228.0000	(325,900.00)	(322,800.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2110)	0.0000	1	(0.1841)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(100)	3,228.0000	(325,900.00)	(322,800.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2110)	0.0000	1	(0.1841)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(600)	3,228.0000	(1,955,400.00)	(1,936,800.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.2658)	0.0000	1	(1.1048)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(700)	3,228.0000	(2,281,300.00)	(2,259,600.00)	0.0000	0.2270	(25.00)	0.00	14.1878	(15.4767)	0.0000	1	(1.2889)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(200)	3,228.0000	(651,800.00)	(645,600.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4219)	0.0000	1	(0.3683)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(100)	3,228.0000	(325,900.00)	(322,800.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2110)	0.0000	1	(0.1841)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(500)	3,228.0000	(1,629,500.00)	(1,614,000.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.0548)	0.0000	1	(0.9206)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(200)	3,228.0000	(651,800.00)	(645,600.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4219)	0.0000	1	(0.3683)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(600)	3,228.0000	(1,955,400.00)	(1,936,800.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.2658)	0.0000	1	(1.1048)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(500)	3,228.0000	(1,629,500.00)	(1,614,000.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.0548)	0.0000	1	(0.9206)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(500)	3,228.0000	(1,629,500.00)	(1,614,000.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.0548)	0.0000	1	(0.9206)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(7,500)	3,228.0000	(24,442,500.00)	(24,210,000.00)	0.0000	0.2270	(25.00)	0.00	152.0123	(165.8219)	0.0000	1	(13.8097)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(600)	3,228.0000	(1,955,400.00)	(1,936,800.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.2658)	0.0000	1	(1.1048)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(300)	3,228.0000	(977,700.00)	(968,400.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6329)	0.0000	1	(0.5524)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(100)	3,228.0000	(325,900.00)	(322,800.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2110)	0.0000	1	(0.1841)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(200)	3,228.0000	(651,800.00)	(645,600.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4219)	0.0000	1	(0.3683)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(100)	3,228.0000	(325,900.00)	(322,800.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2110)	0.0000	1	(0.1841)	02/04/2025
5947.T	01/15/2025	SDB3260458771	0	(800)	3,228.0000	(2,607,200.00)	(2,582,400.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.6877)	0.0000	1	(1.4730)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(900)	3,255.0000	(2,900,911.43)	(2,929,500.00)	0.0000	0.2270	(25.00)	0.00	18.0413	(20.0651)	0.0000	1	(2.0238)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(500)	3,255.0000	(1,629,500.00)	(1,627,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1473)	0.0000	1	(1.0131)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(400)	3,255.0000	(1,303,600.00)	(1,302,000.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.9178)	0.0000	1	(0.8105)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(400)	3,255.0000	(1,303,600.00)	(1,302,000.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.9178)	0.0000	1	(0.8105)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(200)	3,255.0000	(651,800.00)	(651,000.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4589)	0.0000	1	(0.4052)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3,255.0000	(977,700.00)	(976,500.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6884)	0.0000	1	(0.6079)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(100)	3,255.0000	(325,900.00)	(325,500.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2295)	0.0000	1	(0.2026)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(100)	3,255.0000	(325,900.00)	(325,500.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2295)	0.0000	1	(0.2026)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(600)	3,255.0000	(1,955,400.00)	(1,953,000.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3767)	0.0000	1	(1.2157)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(700)	3,255.0000	(2,281,300.00)	(2,278,500.00)	0.0000	0.2270	(25.00)	0.00	14.1878	(15.6062)	0.0000	1	(1.4184)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(200)	3,255.0000	(651,800.00)	(651,000.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4589)	0.0000	1	(0.4052)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(100)	3,255.0000	(325,900.00)	(325,500.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2295)	0.0000	1	(0.2026)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(500)	3,255.0000	(1,629,500.00)	(1,627,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1473)	0.0000	1	(1.0131)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3,255.0000	(977,700.00)	(976,500.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6884)	0.0000	1	(0.6079)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(200)	3,255.0000	(651,800.00)	(651,000.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4589)	0.0000	1	(0.4052)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(600)	3,255.0000	(1,955,400.00)	(1,953,000.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3767)	0.0000	1	(1.2157)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3,255.0000	(977,700.00)	(976,500.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6884)	0.0000	1	(0.6079)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(500)	3,255.0000	(1,629,500.00)	(1,627,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1473)	0.0000	1	(1.0131)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RINNAI CORP. CMN (Cont.)																	
5947.T	01/14/2025	SDB3260458771	0	(7,500)	3,255.0000	(24,442,500.00)	(24,412,500.00)	0.0000	0.2270	(25.00)	0.00	152.0123	(167.2089)	0.0000	1	(15.1966)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3,255.0000	(977,700.00)	(976,500.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6884)	0.0000	1	(0.6079)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(600)	3,255.0000	(1,955,400.00)	(1,953,000.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3767)	0.0000	1	(1.2157)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(300)	3,255.0000	(977,700.00)	(976,500.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6884)	0.0000	1	(0.6079)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(100)	3,255.0000	(325,900.00)	(325,500.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2295)	0.0000	1	(0.2026)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(200)	3,255.0000	(651,800.00)	(651,000.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4589)	0.0000	1	(0.4052)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(100)	3,255.0000	(325,900.00)	(325,500.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2295)	0.0000	1	(0.2026)	02/04/2025
5947.T	01/14/2025	SDB3260458771	0	(800)	3,255.0000	(2,607,200.00)	(2,604,000.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.8356)	0.0000	1	(1.6210)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(900)	3,227.0000	(2,900,911.43)	(2,904,300.00)	0.0000	0.2270	(25.00)	0.00	72.1651	(79.5699)	0.0000	4	(7.4047)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(500)	3,227.0000	(1,629,500.00)	(1,613,500.00)	0.0000	0.2270	(25.00)	0.00	40.5366	(44.2055)	0.0000	4	(3.6689)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(400)	3,227.0000	(1,303,600.00)	(1,290,800.00)	0.0000	0.2270	(25.00)	0.00	32.4293	(35.3644)	0.0000	4	(2.9351)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(400)	3,227.0000	(1,303,600.00)	(1,290,800.00)	0.0000	0.2270	(25.00)	0.00	32.4293	(35.3644)	0.0000	4	(2.9351)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(200)	3,227.0000	(651,800.00)	(645,400.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.6822)	0.0000	4	(1.4676)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(300)	3,227.0000	(977,700.00)	(968,100.00)	0.0000	0.2270	(25.00)	0.00	24.3220	(26.5233)	0.0000	4	(2.2013)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(100)	3,227.0000	(325,900.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8411)	0.0000	4	(0.7338)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(100)	3,227.0000	(325,900.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8411)	0.0000	4	(0.7338)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(600)	3,227.0000	(1,955,400.00)	(1,936,200.00)	0.0000	0.2270	(25.00)	0.00	48.6439	(53.0466)	0.0000	4	(4.4027)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(700)	3,227.0000	(2,281,300.00)	(2,258,900.00)	0.0000	0.2270	(25.00)	0.00	56.7512	(61.8877)	0.0000	4	(5.1364)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(200)	3,227.0000	(651,800.00)	(645,400.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.6822)	0.0000	4	(1.4676)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(100)	3,227.0000	(325,900.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8411)	0.0000	4	(0.7338)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(500)	3,227.0000	(1,629,500.00)	(1,613,500.00)	0.0000	0.2270	(25.00)	0.00	40.5366	(44.2055)	0.0000	4	(3.6689)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(300)	3,227.0000	(977,700.00)	(968,100.00)	0.0000	0.2270	(25.00)	0.00	24.3220	(26.5233)	0.0000	4	(2.2013)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(200)	3,227.0000	(651,800.00)	(645,400.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.6822)	0.0000	4	(1.4676)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(600)	3,227.0000	(1,955,400.00)	(1,936,200.00)	0.0000	0.2270	(25.00)	0.00	48.6439	(53.0466)	0.0000	4	(4.4027)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(300)	3,227.0000	(977,700.00)	(968,100.00)	0.0000	0.2270	(25.00)	0.00	24.3220	(26.5233)	0.0000	4	(2.2013)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(500)	3,227.0000	(1,629,500.00)	(1,613,500.00)	0.0000	0.2270	(25.00)	0.00	40.5366	(44.2055)	0.0000	4	(3.6689)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(7,500)	3,227.0000	(24,442,500.00)	(24,202,500.00)	0.0000	0.2270	(25.00)	0.00	608.0490	(663.0822)	0.0000	4	(55.0332)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(500)	3,227.0000	(1,629,500.00)	(1,613,500.00)	0.0000	0.2270	(25.00)	0.00	40.5366	(44.2055)	0.0000	4	(3.6689)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(300)	3,227.0000	(977,700.00)	(968,100.00)	0.0000	0.2270	(25.00)	0.00	24.3220	(26.5233)	0.0000	4	(2.2013)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(600)	3,227.0000	(1,955,400.00)	(1,936,200.00)	0.0000	0.2270	(25.00)	0.00	48.6439	(53.0466)	0.0000	4	(4.4027)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(300)	3,227.0000	(977,700.00)	(968,100.00)	0.0000	0.2270	(25.00)	0.00	24.3220	(26.5233)	0.0000	4	(2.2013)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(100)	3,227.0000	(325,900.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8411)	0.0000	4	(0.7338)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(200)	3,227.0000	(651,800.00)	(645,400.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.6822)	0.0000	4	(1.4676)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(100)	3,227.0000	(325,900.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.8411)	0.0000	4	(0.7338)	02/04/2025
5947.T	01/13/2025	SDB3260458771	0	(800)	3,227.0000	(2,607,200.00)	(2,581,600.00)	0.0000	0.2270	(25.00)	0.00	64.8586	(70.7288)	0.0000	4	(5.8702)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(500)	3,237.0000	(1,629,500.00)	(1,618,500.00)	0.0000	0.2320	(25.00)	0.00	10.3574	(11.0856)	0.0000	1	(0.7282)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(400)	3,237.0000	(1,303,600.00)	(1,294,800.00)	0.0000	0.2320	(25.00)	0.00	8.2859	(8.8685)	0.0000	1	(0.5826)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(400)	3,237.0000	(1,303,600.00)	(1,294,800.00)	0.0000	0.2320	(25.00)	0.00	8.2859	(8.8685)	0.0000	1	(0.5826)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(200)	3,237.0000	(651,800.00)	(647,400.00)	0.0000	0.2320	(25.00)	0.00	4.1429	(4.4342)	0.0000	1	(0.2913)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(100)	3,237.0000	(325,900.00)	(323,700.00)	0.0000	0.2320	(25.00)	0.00	2.0715	(2.2171)	0.0000	1	(0.1456)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(100)	3,237.0000	(325,900.00)	(323,700.00)	0.0000	0.2320	(25.00)	0.00	2.0715	(2.2171)	0.0000	1	(0.1456)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(600)	3,237.0000	(1,955,400.00)	(1,942,200.00)	0.0000	0.2320	(25.00)	0.00	12.4288	(13.3027)	0.0000	1	(0.8739)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(700)	3,237.0000	(2,281,300.00)	(2,265,900.00)	0.0000	0.2320	(25.00)	0.00	14.5003	(15.5199)	0.0000	1	(0.10195)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(200)	3,237.0000	(651,800.00)	(647,400.00)	0.0000	0.2320	(25.00)	0.00	4.1429	(4.4342)	0.0000	1	(0.2913)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(100)	3,237.0000	(325,900.00)	(323,700.00)	0.0000	0.2320	(25.00)	0.00	2.0715	(2.2171)	0.0000	1	(0.1456)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(500)	3,237.0000	(1,629,500.00)	(1,618,500.00)	0.0000	0.2320	(25.00)	0.00	10.3574	(11.0856)	0.0000	1	(0.7282)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(200)	3,237.0000	(651,800.00)	(647,400.00)	0.0000	0.2320	(25.00)	0.00	4.1429	(4.4342)	0.0000	1	(0.2913)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(600)	3,237.0000	(1,955,400.00)	(1,942,200.00)	0.0000	0.2320	(25.00)	0.00	12.4288	(13.3027)	0.0000	1	(0.8739)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RINNAI CORP. CMN (Cont.)																	
5947.T	01/09/2025	SDB3260458771	0	(500)	3,237.0000	(1,629,500.00)	(1,618,500.00)	0.0000	0.2320	(25.00)	0.00	10.3574	(11.0856)	0.0000	1	(0.7282)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(500)	3,237.0000	(1,629,500.00)	(1,618,500.00)	0.0000	0.2320	(25.00)	0.00	10.3574	(11.0856)	0.0000	1	(0.7282)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(7,500)	3,237.0000	(24,442,500.00)	(24,277,500.00)	0.0000	0.2320	(25.00)	0.00	155.3605	(166.2842)	0.0000	1	(10.9237)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(500)	3,237.0000	(1,629,500.00)	(1,618,500.00)	0.0000	0.2320	(25.00)	0.00	10.3574	(11.0856)	0.0000	1	(0.7282)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(600)	3,237.0000	(1,955,400.00)	(1,942,200.00)	0.0000	0.2320	(25.00)	0.00	12.4288	(13.3027)	0.0000	1	(0.8739)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(300)	3,237.0000	(977,700.00)	(971,100.00)	0.0000	0.2320	(25.00)	0.00	6.2144	(6.6514)	0.0000	1	(0.4369)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(100)	3,237.0000	(325,900.00)	(323,700.00)	0.0000	0.2320	(25.00)	0.00	2.0715	(2.2171)	0.0000	1	(0.1456)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(200)	3,237.0000	(651,800.00)	(647,400.00)	0.0000	0.2320	(25.00)	0.00	4.1429	(4.4342)	0.0000	1	(0.2913)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(100)	3,237.0000	(325,900.00)	(323,700.00)	0.0000	0.2320	(25.00)	0.00	2.0715	(2.2171)	0.0000	1	(0.1456)	02/04/2025
5947.T	01/09/2025	SDB3260458771	0	(800)	3,237.0000	(2,607,200.00)	(2,589,600.00)	0.0000	0.2320	(25.00)	0.00	16.5718	(17.7370)	0.0000	1	(1.1652)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(500)	3,205.0000	(1,629,500.00)	(1,602,500.00)	0.0000	0.2310	(25.00)	0.00	10.3127	(10.9760)	0.0000	1	(0.6633)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(400)	3,205.0000	(1,303,600.00)	(1,282,000.00)	0.0000	0.2310	(25.00)	0.00	8.2502	(8.7808)	0.0000	1	(0.5306)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(400)	3,205.0000	(1,303,600.00)	(1,282,000.00)	0.0000	0.2310	(25.00)	0.00	8.2502	(8.7808)	0.0000	1	(0.5306)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(200)	3,205.0000	(651,800.00)	(641,000.00)	0.0000	0.2310	(25.00)	0.00	4.1251	(4.3904)	0.0000	1	(0.2653)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(100)	3,205.0000	(325,900.00)	(320,500.00)	0.0000	0.2310	(25.00)	0.00	2.0625	(2.1952)	0.0000	1	(0.1327)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(100)	3,205.0000	(325,900.00)	(320,500.00)	0.0000	0.2310	(25.00)	0.00	2.0625	(2.1952)	0.0000	1	(0.1327)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(600)	3,205.0000	(1,955,400.00)	(1,923,000.00)	0.0000	0.2310	(25.00)	0.00	12.3753	(13.1712)	0.0000	1	(0.7960)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(700)	3,205.0000	(2,281,300.00)	(2,243,500.00)	0.0000	0.2310	(25.00)	0.00	14.4378	(15.3664)	0.0000	1	(0.9286)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(200)	3,205.0000	(651,800.00)	(641,000.00)	0.0000	0.2310	(25.00)	0.00	4.1251	(4.3904)	0.0000	1	(0.2653)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(100)	3,205.0000	(325,900.00)	(320,500.00)	0.0000	0.2310	(25.00)	0.00	2.0625	(2.1952)	0.0000	1	(0.1327)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(500)	3,205.0000	(1,629,500.00)	(1,602,500.00)	0.0000	0.2310	(25.00)	0.00	10.3127	(10.9760)	0.0000	1	(0.6633)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(200)	3,205.0000	(651,800.00)	(641,000.00)	0.0000	0.2310	(25.00)	0.00	4.1251	(4.3904)	0.0000	1	(0.2653)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(600)	3,205.0000	(1,955,400.00)	(1,923,000.00)	0.0000	0.2310	(25.00)	0.00	12.3753	(13.1712)	0.0000	1	(0.7960)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(500)	3,205.0000	(1,629,500.00)	(1,602,500.00)	0.0000	0.2310	(25.00)	0.00	10.3127	(10.9760)	0.0000	1	(0.6633)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(500)	3,205.0000	(1,629,500.00)	(1,602,500.00)	0.0000	0.2310	(25.00)	0.00	10.3127	(10.9760)	0.0000	1	(0.6633)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(7,500)	3,205.0000	(24,442,500.00)	(24,037,500.00)	0.0000	0.2310	(25.00)	0.00	154.6909	(164.6404)	0.0000	1	(9.9495)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(1,700)	3,205.0000	(5,540,300.00)	(5,448,500.00)	0.0000	0.2310	(25.00)	0.00	35.0633	(37.3185)	0.0000	1	(2.2552)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(600)	3,205.0000	(1,955,400.00)	(1,923,000.00)	0.0000	0.2310	(25.00)	0.00	12.3753	(13.1712)	0.0000	1	(0.7960)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(300)	3,205.0000	(977,700.00)	(961,500.00)	0.0000	0.2310	(25.00)	0.00	6.1876	(6.5856)	0.0000	1	(0.3980)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(100)	3,205.0000	(325,900.00)	(320,500.00)	0.0000	0.2310	(25.00)	0.00	2.0625	(2.1952)	0.0000	1	(0.1327)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(200)	3,205.0000	(651,800.00)	(641,000.00)	0.0000	0.2310	(25.00)	0.00	4.1251	(4.3904)	0.0000	1	(0.2653)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(100)	3,205.0000	(325,900.00)	(320,500.00)	0.0000	0.2310	(25.00)	0.00	2.0625	(2.1952)	0.0000	1	(0.1327)	02/04/2025
5947.T	01/08/2025	SDB3260458771	0	(800)	3,205.0000	(2,607,200.00)	(2,564,000.00)	0.0000	0.2310	(25.00)	0.00	16.5004	(17.5616)	0.0000	1	(1.0613)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(500)	3,259.0000	(1,629,500.00)	(1,629,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1610)	0.0000	1	(1.0268)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(400)	3,259.0000	(1,303,600.00)	(1,303,600.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.9288)	0.0000	1	(0.8214)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(400)	3,259.0000	(1,303,600.00)	(1,303,600.00)	0.0000	0.2270	(25.00)	0.00	8.1073	(8.9288)	0.0000	1	(0.8214)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(200)	3,259.0000	(651,800.00)	(651,800.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4644)	0.0000	1	(0.4107)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(300)	3,259.0000	(977,700.00)	(977,700.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6966)	0.0000	1	(0.6161)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(100)	3,259.0000	(325,900.00)	(325,900.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2322)	0.0000	1	(0.2054)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(100)	3,259.0000	(325,900.00)	(325,900.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2322)	0.0000	1	(0.2054)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(600)	3,259.0000	(1,955,400.00)	(1,955,400.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3932)	0.0000	1	(1.2322)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(700)	3,259.0000	(2,281,300.00)	(2,281,300.00)	0.0000	0.2270	(25.00)	0.00	14.1878	(15.6253)	0.0000	1	(1.4375)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(200)	3,259.0000	(651,800.00)	(651,800.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4644)	0.0000	1	(0.4107)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(100)	3,259.0000	(325,900.00)	(325,900.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2322)	0.0000	1	(0.2054)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RINNAI CORP. CMN (Cont.)																	
5947.T	01/07/2025	SDB3260458771	0	(200)	3,259.0000	(651,800.00)	(651,800.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4644)	0.0000	1	(0.4107)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(600)	3,259.0000	(1,955,400.00)	(1,955,400.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3932)	0.0000	1	(1.2322)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(300)	3,259.0000	(977,700.00)	(977,700.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6966)	0.0000	1	(0.6161)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(500)	3,259.0000	(1,629,500.00)	(1,629,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1610)	0.0000	1	(1.0268)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(300)	3,259.0000	(977,700.00)	(977,700.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6966)	0.0000	1	(0.6161)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(500)	3,259.0000	(1,629,500.00)	(1,629,500.00)	0.0000	0.2270	(25.00)	0.00	10.1342	(11.1610)	0.0000	1	(1.0268)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(7,500)	3,259.0000	(24,442,500.00)	(24,442,500.00)	0.0000	0.2270	(25.00)	0.00	152.0123	(167.4144)	0.0000	1	(15.4021)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(1,800)	3,259.0000	(5,866,200.00)	(5,866,200.00)	0.0000	0.2270	(25.00)	0.00	36.4829	(40.1795)	0.0000	1	(3.6965)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(300)	3,259.0000	(977,700.00)	(977,700.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6966)	0.0000	1	(0.6161)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(600)	3,259.0000	(1,955,400.00)	(1,955,400.00)	0.0000	0.2270	(25.00)	0.00	12.1610	(13.3932)	0.0000	1	(1.2322)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(300)	3,259.0000	(977,700.00)	(977,700.00)	0.0000	0.2270	(25.00)	0.00	6.0805	(6.6966)	0.0000	1	(0.6161)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(100)	3,259.0000	(325,900.00)	(325,900.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2322)	0.0000	1	(0.2054)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(200)	3,259.0000	(651,800.00)	(651,800.00)	0.0000	0.2270	(25.00)	0.00	4.0537	(4.4644)	0.0000	1	(0.4107)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(100)	3,259.0000	(325,900.00)	(325,900.00)	0.0000	0.2270	(25.00)	0.00	2.0268	(2.2322)	0.0000	1	(0.2054)	02/04/2025
5947.T	01/07/2025	SDB3260458771	0	(800)	3,259.0000	(2,607,200.00)	(2,607,200.00)	0.0000	0.2270	(25.00)	0.00	16.2146	(17.8575)	0.0000	1	(1.6429)	02/04/2025
TOTAL RINNAI CORP. CMN												4,160.7054	(4,524.3356)	0.0000		(363.6302)	
ROHM CO LTD ORD CMN																	
6963.T	01/16/2025	SDB3265201700	0	(400)	1,421.0000	(601,660.89)	(568,400.00)	0.0000	0.2270	(25.00)	0.00	3.7418	(3.8932)	0.0000	1	(0.1513)	02/04/2025
6963.T	01/16/2025	SDB3265201700	0	(1,600)	1,421.0000	(2,492,387.98)	(2,273,600.00)	0.0000	0.2270	(25.00)	0.00	15.5006	(15.5726)	0.0000	1	(0.0720)	02/04/2025
6963.T	01/16/2025	SDB3265201700	0	(3,000)	1,421.0000	(4,660,747.03)	(4,263,000.00)	0.0000	0.2270	(25.00)	0.00	28.9860	(29.1986)	0.0000	1	(0.2126)	02/04/2025
6963.T	01/16/2025	SDB3265201700	0	(1,400)	1,421.0000	(2,096,474.25)	(1,989,400.00)	0.0000	0.2270	(25.00)	0.00	13.0383	(13.6260)	0.0000	1	(0.5877)	02/04/2025
6963.T	01/15/2025	SDB3265201700	0	(400)	1,468.5000	(601,660.89)	(587,400.00)	0.0000	0.2270	(25.00)	0.00	3.7418	(4.0233)	0.0000	1	(0.2815)	02/04/2025
6963.T	01/15/2025	SDB3265201700	0	(1,600)	1,468.5000	(2,492,387.98)	(2,349,600.00)	0.0000	0.2270	(25.00)	0.00	15.5006	(16.0932)	0.0000	1	(0.5925)	02/04/2025
6963.T	01/15/2025	SDB3265201700	0	(3,000)	1,468.5000	(4,660,747.03)	(4,405,500.00)	0.0000	0.2270	(25.00)	0.00	28.9860	(30.1747)	0.0000	1	(1.1886)	02/04/2025
6963.T	01/15/2025	SDB3265201700	0	(1,900)	1,468.5000	(2,845,215.05)	(2,790,150.00)	0.0000	0.2270	(25.00)	0.00	17.6949	(19.1106)	0.0000	1	(1.4157)	02/04/2025
6963.T	01/14/2025	SDB3265201700	0	(400)	1,495.5000	(601,660.89)	(598,200.00)	0.0000	0.2270	(25.00)	0.00	3.7418	(4.0973)	0.0000	1	(0.3554)	02/04/2025
6963.T	01/14/2025	SDB3265201700	0	(1,600)	1,495.5000	(2,492,387.98)	(2,392,800.00)	0.0000	0.2270	(25.00)	0.00	15.5006	(16.3890)	0.0000	1	(0.8884)	02/04/2025
6963.T	01/14/2025	SDB3265201700	0	(3,000)	1,495.5000	(4,660,747.03)	(4,486,500.00)	0.0000	0.2270	(25.00)	0.00	28.9860	(30.7295)	0.0000	1	(1.7434)	02/04/2025
6963.T	01/14/2025	SDB3265201700	0	(1,900)	1,495.5000	(2,845,215.05)	(2,841,450.00)	0.0000	0.2270	(25.00)	0.00	17.6949	(19.4620)	0.0000	1	(1.7671)	02/04/2025
6963.T	01/13/2025	SDB3265201700	0	(1,600)	1,559.5000	(2,492,387.98)	(2,495,200.00)	0.0000	0.2270	(25.00)	0.00	62.0024	(68.3616)	0.0000	4	(6.3592)	02/04/2025
6963.T	01/13/2025	SDB3265201700	0	(3,000)	1,559.5000	(4,660,747.03)	(4,678,500.00)	0.0000	0.2270	(25.00)	0.00	115.9441	(128.1781)	0.0000	4	(12.2340)	02/04/2025
6963.T	01/13/2025	SDB3265201700	0	(1,900)	1,559.5000	(2,845,215.05)	(2,963,050.00)	0.0000	0.2270	(25.00)	0.00	70.7796	(81.1795)	0.0000	4	(10.3999)	02/04/2025
6963.T	01/09/2025	SDB3265201700	0	(3,000)	1,564.5000	(4,660,747.03)	(4,693,500.00)	0.0000	0.2320	(25.00)	0.00	29.6245	(32.1473)	0.0000	1	(2.5228)	02/04/2025
6963.T	01/09/2025	SDB3265201700	0	(1,900)	1,564.5000	(2,845,215.05)	(2,972,550.00)	0.0000	0.2320	(25.00)	0.00	18.0847	(20.3599)	0.0000	1	(2.2753)	02/04/2025
6963.T	01/08/2025	SDB3265201700	0	(1,900)	1,497.4816	(2,845,215.05)	(2,845,215.05)	0.0000	0.2310	(25.00)	0.00	18.0067	(19.4878)	0.0000	1	(1.4811)	02/04/2025
TOTAL ROHM CO LTD ORD CMN												507.5554	(552.0840)	0.0000		(44.5286)	
RORZE CMN																	
6323.T	01/17/2025	SDB3265201688	0	(100)	1,561.5000	(157,989.73)	(156,150.00)	0.0000	0.2270	(25.00)	0.00	0.9826	(1.0695)	0.0000	1	(0.0870)	02/04/2025
6323.T	01/17/2025	SDB3265201688	0	(500)	1,561.5000	(805,397.65)	(780,750.00)	0.0000	0.2270	(25.00)	0.00	5.0089	(5.3476)	0.0000	1	(0.3387)	02/04/2025
6323.T	01/17/2025	SDB3265201688	0	(400)	1,561.5000	(649,057.81)	(624,600.00)	0.0000	0.2270	(25.00)	0.00	4.0366	(4.2781)	0.0000	1	(0.2415)	02/04/2025
6323.T	01/17/2025	SDB3265201688	0	(500)	1,561.5000	(819,746.71)	(780,750.00)	0.0000	0.2270	(25.00)	0.00	5.0982	(5.3476)	0.0000	1	(0.2495)	02/04/2025
6323.T	01/17/2025	SDB3265201688	0	(600)	1,561.5000	(966,687.16)	(936,900.00)	0.0000	0.2270	(25.00)	0.00	6.0120	(6.4171)	0.0000	1	(0.4051)	02/04/2025
6323.T	01/17/2025	SDB3265201688	0	(800)	1,561.5000	(1,236,019.65)	(1,249,200.00)	0.0000	0.2270	(25.00)	0.00	7.6870	(8.5562)	0.0000	1	(0.8691)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(100)	1,581.0000	(157,989.73)	(158,100.00)	0.0000	0.2270	(25.00)	0.00	0.9826	(1.0829)	0.0000	1	(0.1003)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(500)	1,581.0000	(805,397.65)	(790,500.00)	0.0000	0.2270	(25.00)	0.00	5.0089	(5.4144)	0.0000	1	(0.4055)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(400)	1,581.0000	(649,057.81)	(632,400.00)	0.0000	0.2270	(25.00)	0.00	4.0366	(4.3315)	0.0000	1	(0.2949)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(500)	1,581.0000	(819,746.71)	(790,500.00)	0.0000	0.2270	(25.00)	0.00	5.0982	(5.4144)	0.0000	1	(0.3162)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(600)	1,581.0000	(966,687.16)	(948,600.00)	0.0000	0.2270	(25.00)	0.00	6.0120	(6.4973)	0.0000	1	(0.4853)	02/04/2025
6323.T	01/16/2025	SDB3265201688	0	(800)	1,581.0000	(1,236,019.65)	(1,264,800.00)	0.0000	0.2270	(25.00)	0.00	7.6870	(8.6630)	0.0000	1	(0.9760)	02/04/2025
6323.T	01/15/2025	SDB3265201688	0	(500)	1,620.0000	(805,397.65)	(810,000.00)	0.0000	0.2270	(25.00)	0.00	5.0089	(5.5479)	0.0000	1	(0.5390)	02/04/2025
6323.T	01/15/2025	SDB3265201688	0	(400)	1,620.0000	(649,057.81)	(648,000.00)	0.0000	0.2270	(25.00)	0.00	4.0366	(4.4384)	0.0000	1	(0.4018)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
RORZE CMN (Cont.)																	
6323.T	01/15/2025	SDB3265201688	0	(500)	1,620.0000	(819,746.71)	(810,000.00)	0.0000	0.2270	(25.00)	0.00	5.0982	(5.5479)	0.0000	1	(0.4498)	02/04/2025
6323.T	01/15/2025	SDB3265201688	0	(600)	1,620.0000	(966,687.16)	(972,000.00)	0.0000	0.2270	(25.00)	0.00	6.0120	(6.6575)	0.0000	1	(0.6455)	02/04/2025
6323.T	01/15/2025	SDB3265201688	0	(800)	1,620.0000	(1,236,019.65)	(1,296,000.00)	0.0000	0.2270	(25.00)	0.00	7.6870	(8.8767)	0.0000	1	(1.1897)	02/04/2025
6323.T	01/14/2025	SDB3265201688	0	(400)	1,612.0000	(649,057.81)	(644,800.00)	0.0000	0.2270	(25.00)	0.00	4.0366	(4.4164)	0.0000	1	(0.3798)	02/04/2025
6323.T	01/14/2025	SDB3265201688	0	(500)	1,612.0000	(819,746.71)	(806,000.00)	0.0000	0.2270	(25.00)	0.00	5.0982	(5.5205)	0.0000	1	(0.4224)	02/04/2025
6323.T	01/14/2025	SDB3265201688	0	(600)	1,612.0000	(966,687.16)	(967,200.00)	0.0000	0.2270	(25.00)	0.00	6.0120	(6.6247)	0.0000	1	(0.6127)	02/04/2025
6323.T	01/14/2025	SDB3265201688	0	(800)	1,612.0000	(1,236,019.65)	(1,289,600.00)	0.0000	0.2270	(25.00)	0.00	7.6870	(8.8329)	0.0000	1	(1.1459)	02/04/2025
6323.T	01/13/2025	SDB3265201688	0	(500)	1,653.5000	(819,746.71)	(826,750.00)	0.0000	0.2270	(25.00)	0.00	20.3926	(22.6507)	0.0000	4	(2.2581)	02/04/2025
6323.T	01/13/2025	SDB3265201688	0	(600)	1,653.5000	(966,687.16)	(992,100.00)	0.0000	0.2270	(25.00)	0.00	24.0480	(27.1808)	0.0000	4	(3.1328)	02/04/2025
6323.T	01/13/2025	SDB3265201688	0	(800)	1,653.5000	(1,236,019.65)	(1,322,800.00)	0.0000	0.2270	(25.00)	0.00	30.7481	(36.2411)	0.0000	4	(5.4930)	02/04/2025
6323.T	01/09/2025	SDB3265201688	0	(600)	1,610.5000	(966,687.16)	(966,300.00)	0.0000	0.2320	(25.00)	0.00	6.1444	(6.6185)	0.0000	1	(0.4741)	02/04/2025
6323.T	01/09/2025	SDB3265201688	0	(800)	1,610.5000	(1,236,019.65)	(1,288,400.00)	0.0000	0.2320	(25.00)	0.00	7.8563	(8.8247)	0.0000	1	(0.9683)	02/04/2025
6323.T	01/08/2025	SDB3265201688	0	(800)	1,545.0246	(1,236,019.65)	(1,236,019.65)	0.0000	0.2310	(25.00)	0.00	7.8225	(8.4659)	0.0000	1	(0.6434)	02/04/2025
TOTAL RORZE CMN												205.3390	(228.8642)	0.0000		(23.5252)	
SAKURA INTERNET INC. CMN																	
3778.T	01/17/2025	SDB3265272403	0	(300)	4,325.0000	(1,403,408.77)	(1,297,500.00)	0.0000	0.2270	(1,200.00)	0.00	8.7280	(426.5753)	0.0000	1	(417.8473)	02/04/2025
3778.T	01/17/2025	SDB3265272403	0	(200)	4,325.0000	(925,439.84)	(865,000.00)	0.0000	0.2270	(1,200.00)	0.00	5.7555	(284.3836)	0.0000	1	(278.6281)	02/04/2025
3778.T	01/16/2025	SDB3265272403	0	(300)	4,450.0000	(1,403,408.77)	(1,335,000.00)	0.0000	0.2270	(1,200.00)	0.00	8.7280	(438.9041)	0.0000	1	(430.1761)	02/04/2025
3778.T	01/16/2025	SDB3265272403	0	(200)	4,450.0000	(925,439.84)	(890,000.00)	0.0000	0.2270	(1,200.00)	0.00	5.7555	(292.6027)	0.0000	1	(286.8473)	02/04/2025
3778.T	01/15/2025	SDB3265272403	0	(300)	4,590.0000	(1,403,408.77)	(1,377,000.00)	0.0000	0.2270	(1,200.00)	0.00	8.7280	(452.7123)	0.0000	1	(443.9843)	02/04/2025
3778.T	01/15/2025	SDB3265272403	0	(200)	4,590.0000	(925,439.84)	(918,000.00)	0.0000	0.2270	(1,200.00)	0.00	5.7555	(301.8082)	0.0000	1	(296.0527)	02/04/2025
3778.T	01/14/2025	SDB3265272403	0	(300)	4,610.0000	(1,403,408.77)	(1,383,000.00)	0.0000	0.2270	(1,200.00)	0.00	8.7280	(454.6849)	0.0000	1	(445.9569)	02/04/2025
3778.T	01/14/2025	SDB3265272403	0	(200)	4,610.0000	(925,439.84)	(922,000.00)	0.0000	0.2270	(1,200.00)	0.00	5.7555	(303.1233)	0.0000	1	(297.3678)	02/04/2025
3778.T	01/13/2025	SDB3265272403	0	(200)	4,730.0000	(925,439.84)	(946,000.00)	0.0000	0.2270	(1,200.00)	0.00	23.0219	(1,244.0548)	0.0000	4	(1,221.0329)	02/04/2025
3778.T	01/09/2025	SDB3265272403	0	(200)	4,627.1992	(925,439.84)	(925,439.84)	0.0000	0.2320	(1,200.00)	0.00	5.8822	(304.2542)	0.0000	1	(298.3719)	02/04/2025
TOTAL SAKURA INTERNET INC. CMN												86.8382	(4,503.1035)	0.0000		(4,416.2653)	
SANKYO CO., LTD.																	
6417.T	01/17/2025	SDB3260961779	0	(1,500)	2,073.0000	(3,076,450.02)	(3,109,500.00)	0.0000	0.2270	(25.00)	0.00	19.1330	(21.2979)	0.0000	1	(2.1650)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(200)	2,073.0000	(427,922.18)	(414,600.00)	0.0000	0.2270	(25.00)	0.00	2.6613	(2.8397)	0.0000	1	(0.1784)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(1,700)	2,073.0000	(3,642,513.22)	(3,524,100.00)	0.0000	0.2270	(25.00)	0.00	22.6534	(24.1377)	0.0000	1	(1.4842)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(700)	2,073.0000	(1,489,600.00)	(1,451,100.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.9390)	0.0000	1	(0.6750)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(100)	2,073.0000	(212,800.00)	(207,300.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4199)	0.0000	1	(0.0964)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(300)	2,073.0000	(638,400.00)	(621,900.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2596)	0.0000	1	(0.2893)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(1,600)	2,073.0000	(3,404,800.00)	(3,316,800.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(22.7178)	0.0000	1	(1.5428)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(300)	2,073.0000	(638,400.00)	(621,900.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2596)	0.0000	1	(0.2893)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(400)	2,073.0000	(851,200.00)	(829,200.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.6795)	0.0000	1	(0.3857)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(100)	2,073.0000	(212,800.00)	(207,300.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4199)	0.0000	1	(0.0964)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(100)	2,073.0000	(212,800.00)	(207,300.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4199)	0.0000	1	(0.0964)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(800)	2,073.0000	(1,702,400.00)	(1,658,400.00)	0.0000	0.2270	(25.00)	0.00	10.5875	(11.3589)	0.0000	1	(0.7714)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(900)	2,073.0000	(1,915,200.00)	(1,865,700.00)	0.0000	0.2270	(25.00)	0.00	11.9110	(12.7788)	0.0000	1	(0.8678)	02/04/2025
6417.T	01/17/2025	SDB3260961779	0	(700)	2,073.0000	(1,489,600.00)	(1,451,100.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.9390)	0.0000	1	(0.6750)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(1,500)	2,050.0000	(3,076,450.02)	(3,075,000.00)	0.0000	0.2270	(25.00)	0.00	19.1330	(21.0616)	0.0000	1	(1.9287)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(200)	2,050.0000	(427,922.18)	(410,000.00)	0.0000	0.2270	(25.00)	0.00	2.6613	(2.8082)	0.0000	1	(0.1469)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(1,700)	2,050.0000	(3,642,513.22)	(3,485,000.00)	0.0000	0.2270	(25.00)	0.00	22.6534	(23.8699)	0.0000	1	(1.2164)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(700)	2,050.0000	(1,489,600.00)	(1,435,000.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.8288)	0.0000	1	(0.5647)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(100)	2,050.0000	(212,800.00)	(205,000.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4041)	0.0000	1	(0.0807)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(300)	2,050.0000	(638,400.00)	(615,000.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2123)	0.0000	1	(0.2420)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(1,600)	2,050.0000	(3,404,800.00)	(3,280,000.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(22.4658)	0.0000	1	(1.2907)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(300)	2,050.0000	(638,400.00)	(615,000.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2123)	0.0000	1	(0.2420)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(400)	2,050.0000	(851,200.00)	(820,000.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.6164)	0.0000	1	(0.3227)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(100)	2,050.0000	(212,800.00)	(205,000.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4041)	0.0000	1	(0.0807)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SANKYO CO., LTD. (Cont.)																	
6417.T	01/16/2025	SDB3260961779	0	(100)	2,050.0000	(212,800.00)	(205,000.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4041)	0.0000	1	(0.0807)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(800)	2,050.0000	(1,702,400.00)	(1,640,000.00)	0.0000	0.2270	(25.00)	0.00	10.5875	(11.2329)	0.0000	1	(0.6453)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(900)	2,050.0000	(1,915,200.00)	(1,845,000.00)	0.0000	0.2270	(25.00)	0.00	11.9110	(12.6370)	0.0000	1	(0.7260)	02/04/2025
6417.T	01/16/2025	SDB3260961779	0	(700)	2,050.0000	(1,489,600.00)	(1,435,000.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.8288)	0.0000	1	(0.5647)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(200)	2,072.0000	(427,922.18)	(414,400.00)	0.0000	0.2270	(25.00)	0.00	2.6613	(2.8384)	0.0000	1	(0.1770)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(1,700)	2,072.0000	(3,642,513.22)	(3,522,400.00)	0.0000	0.2270	(25.00)	0.00	22.6534	(24.1260)	0.0000	1	(1.4726)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(700)	2,072.0000	(1,489,600.00)	(1,450,400.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.9342)	0.0000	1	(0.6702)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(100)	2,072.0000	(212,800.00)	(207,200.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4192)	0.0000	1	(0.0957)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(300)	2,072.0000	(638,400.00)	(621,600.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2575)	0.0000	1	(0.2872)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(1,600)	2,072.0000	(3,404,800.00)	(3,315,200.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(22.7068)	0.0000	1	(1.5318)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(300)	2,072.0000	(638,400.00)	(621,600.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.2575)	0.0000	1	(0.2872)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(400)	2,072.0000	(851,200.00)	(828,800.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.6767)	0.0000	1	(0.3829)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(100)	2,072.0000	(212,800.00)	(207,200.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4192)	0.0000	1	(0.0957)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(100)	2,072.0000	(212,800.00)	(207,200.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4192)	0.0000	1	(0.0957)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(800)	2,072.0000	(1,702,400.00)	(1,657,600.00)	0.0000	0.2270	(25.00)	0.00	10.5875	(11.3534)	0.0000	1	(0.7659)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(900)	2,072.0000	(1,915,200.00)	(1,864,800.00)	0.0000	0.2270	(25.00)	0.00	11.9110	(12.7726)	0.0000	1	(0.8616)	02/04/2025
6417.T	01/15/2025	SDB3260961779	0	(700)	2,072.0000	(1,489,600.00)	(1,450,400.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(9.9342)	0.0000	1	(0.6702)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(200)	2,137.0000	(427,922.18)	(427,400.00)	0.0000	0.2270	(25.00)	0.00	2.6613	(2.9274)	0.0000	1	(0.2661)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(1,700)	2,137.0000	(3,642,513.22)	(3,632,900.00)	0.0000	0.2270	(25.00)	0.00	22.6534	(24.8829)	0.0000	1	(2.2294)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(700)	2,137.0000	(1,489,600.00)	(1,495,900.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(10.2459)	0.0000	1	(0.9818)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(100)	2,137.0000	(212,800.00)	(213,700.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4637)	0.0000	1	(0.1403)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(300)	2,137.0000	(638,400.00)	(641,100.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.3911)	0.0000	1	(0.4208)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(1,600)	2,137.0000	(3,404,800.00)	(3,419,200.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(23.4192)	0.0000	1	(2.2441)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(300)	2,137.0000	(638,400.00)	(641,100.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.3911)	0.0000	1	(0.4208)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(400)	2,137.0000	(851,200.00)	(854,800.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.8548)	0.0000	1	(0.5610)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(100)	2,137.0000	(212,800.00)	(213,700.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4637)	0.0000	1	(0.1403)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(100)	2,137.0000	(212,800.00)	(213,700.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4637)	0.0000	1	(0.1403)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(800)	2,137.0000	(1,702,400.00)	(1,709,600.00)	0.0000	0.2270	(25.00)	0.00	10.5875	(11.7096)	0.0000	1	(1.1221)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(900)	2,137.0000	(1,915,200.00)	(1,923,300.00)	0.0000	0.2270	(25.00)	0.00	11.9110	(13.1733)	0.0000	1	(1.2623)	02/04/2025
6417.T	01/14/2025	SDB3260961779	0	(700)	2,137.0000	(1,489,600.00)	(1,495,900.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(10.2459)	0.0000	1	(0.9818)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(200)	2,132.0000	(427,922.18)	(426,400.00)	0.0000	0.2270	(25.00)	0.00	10.6453	(11.6822)	0.0000	4	(1.0369)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(1,700)	2,132.0000	(3,642,513.22)	(3,624,400.00)	0.0000	0.2270	(25.00)	0.00	90.6138	(99.2986)	0.0000	4	(8.6849)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(700)	2,132.0000	(1,489,600.00)	(1,492,400.00)	0.0000	0.2270	(25.00)	0.00	37.0564	(40.8877)	0.0000	4	(3.8313)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(100)	2,132.0000	(212,800.00)	(213,200.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.8411)	0.0000	4	(0.5473)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(300)	2,132.0000	(638,400.00)	(639,600.00)	0.0000	0.2270	(25.00)	0.00	15.8813	(17.5233)	0.0000	4	(1.6420)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(1,600)	2,132.0000	(3,404,800.00)	(3,411,200.00)	0.0000	0.2270	(25.00)	0.00	84.7002	(93.4575)	0.0000	4	(8.7573)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(300)	2,132.0000	(638,400.00)	(639,600.00)	0.0000	0.2270	(25.00)	0.00	15.8813	(17.5233)	0.0000	4	(1.6420)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(400)	2,132.0000	(851,200.00)	(852,800.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(23.3644)	0.0000	4	(2.1893)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(100)	2,132.0000	(212,800.00)	(213,200.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.8411)	0.0000	4	(0.5473)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(100)	2,132.0000	(212,800.00)	(213,200.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.8411)	0.0000	4	(0.5473)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(800)	2,132.0000	(1,702,400.00)	(1,705,600.00)	0.0000	0.2270	(25.00)	0.00	42.3501	(46.7288)	0.0000	4	(4.3787)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(900)	2,132.0000	(1,915,200.00)	(1,918,800.00)	0.0000	0.2270	(25.00)	0.00	47.6439	(52.5699)	0.0000	4	(4.9260)	02/04/2025
6417.T	01/13/2025	SDB3260961779	0	(700)	2,132.0000	(1,489,600.00)	(1,492,400.00)	0.0000	0.2270	(25.00)	0.00	37.0564	(40.8877)	0.0000	4	(3.8313)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(200)	2,145.5000	(427,922.18)	(429,100.00)	0.0000	0.2320	(25.00)	0.00	2.7199	(2.9390)	0.0000	1	(0.2191)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(1,700)	2,145.5000	(3,642,513.22)	(3,647,350.00)	0.0000	0.2320	(25.00)	0.00	23.1524	(24.9818)	0.0000	1	(1.8294)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(700)	2,145.5000	(1,489,600.00)	(1,501,850.00)	0.0000	0.2320	(25.00)	0.00	9.4681	(10.2866)	0.0000	1	(0.8185)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(100)	2,145.5000	(212,800.00)	(214,550.00)	0.0000	0.2320	(25.00)	0.00	1.3526	(1.4695)	0.0000	1	(0.1169)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(300)	2,145.5000	(638,400.00)	(643,650.00)	0.0000	0.2320	(25.00)	0.00	4.0578	(4.4086)	0.0000	1	(0.3508)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(1,600)	2,145.5000	(3,404,800.00)	(3,432,800.00)	0.0000	0.2320	(25.00)	0.00	21.6415	(23.5123)	0.0000	1	(1.8709)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(300)	2,145.5000	(638,400.00)	(643,650.00)	0.0000	0.2320	(25.00)	0.00	4.0578	(4.4086)	0.0000	1	(0.3508)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(400)	2,145.5000	(851,200.00)	(858,200.00)	0.0000	0.2320	(25.00)	0.00	5.4104	(5.8781)	0.0000	1	(0.4677)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(100)	2,145.5000	(212											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SANKYO CO., LTD. (Cont.)																	
6417.T	01/09/2025	SDB3260961779	0	(800)	2,145.5000	(1,702,400.00)	(1,716,400.00)	0.0000	0.2320	(25.00)	0.00	10.8207	(11.7562)	0.0000	1	(0.9354)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(900)	2,145.5000	(1,915,200.00)	(1,930,950.00)	0.0000	0.2320	(25.00)	0.00	12.1733	(13.2257)	0.0000	1	(1.0524)	02/04/2025
6417.T	01/09/2025	SDB3260961779	0	(700)	2,145.5000	(1,489,600.00)	(1,501,850.00)	0.0000	0.2320	(25.00)	0.00	9.4681	(10.2866)	0.0000	1	(0.8185)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(1,700)	2,136.5000	(3,642,513.22)	(3,632,050.00)	0.0000	0.2310	(25.00)	0.00	23.0526	(24.8771)	0.0000	1	(1.8244)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(700)	2,136.5000	(1,489,600.00)	(1,495,550.00)	0.0000	0.2310	(25.00)	0.00	9.4273	(10.2435)	0.0000	1	(0.8162)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(100)	2,136.5000	(212,800.00)	(213,650.00)	0.0000	0.2310	(25.00)	0.00	1.3468	(1.4634)	0.0000	1	(0.1166)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(300)	2,136.5000	(638,400.00)	(640,950.00)	0.0000	0.2310	(25.00)	0.00	4.0403	(4.3901)	0.0000	1	(0.3498)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(1,600)	2,136.5000	(3,404,800.00)	(3,418,400.00)	0.0000	0.2310	(25.00)	0.00	21.5482	(23.4137)	0.0000	1	(1.8655)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(300)	2,136.5000	(638,400.00)	(640,950.00)	0.0000	0.2310	(25.00)	0.00	4.0403	(4.3901)	0.0000	1	(0.3498)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(400)	2,136.5000	(851,200.00)	(854,600.00)	0.0000	0.2310	(25.00)	0.00	5.3870	(5.8534)	0.0000	1	(0.4664)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(100)	2,136.5000	(212,800.00)	(213,650.00)	0.0000	0.2310	(25.00)	0.00	1.3468	(1.4634)	0.0000	1	(0.1166)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(100)	2,136.5000	(212,800.00)	(213,650.00)	0.0000	0.2310	(25.00)	0.00	1.3468	(1.4634)	0.0000	1	(0.1166)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(800)	2,136.5000	(1,702,400.00)	(1,709,200.00)	0.0000	0.2310	(25.00)	0.00	10.7741	(11.7068)	0.0000	1	(0.9328)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(900)	2,136.5000	(1,915,200.00)	(1,922,850.00)	0.0000	0.2310	(25.00)	0.00	12.1209	(13.1702)	0.0000	1	(1.0494)	02/04/2025
6417.T	01/08/2025	SDB3260961779	0	(700)	2,136.5000	(1,489,600.00)	(1,495,550.00)	0.0000	0.2310	(25.00)	0.00	9.4273	(10.2435)	0.0000	1	(0.8162)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(700)	2,128.0000	(1,489,600.00)	(1,489,600.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(10.2027)	0.0000	1	(0.9387)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(100)	2,128.0000	(212,800.00)	(212,800.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4575)	0.0000	1	(0.1341)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(300)	2,128.0000	(638,400.00)	(638,400.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.3726)	0.0000	1	(0.4023)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(1,600)	2,128.0000	(3,404,800.00)	(3,404,800.00)	0.0000	0.2270	(25.00)	0.00	21.1751	(23.3205)	0.0000	1	(2.1455)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(300)	2,128.0000	(638,400.00)	(638,400.00)	0.0000	0.2270	(25.00)	0.00	3.9703	(4.3726)	0.0000	1	(0.4023)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(400)	2,128.0000	(851,200.00)	(851,200.00)	0.0000	0.2270	(25.00)	0.00	5.2938	(5.8301)	0.0000	1	(0.5364)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(100)	2,128.0000	(212,800.00)	(212,800.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4575)	0.0000	1	(0.1341)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(100)	2,128.0000	(212,800.00)	(212,800.00)	0.0000	0.2270	(25.00)	0.00	1.3234	(1.4575)	0.0000	1	(0.1341)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(800)	2,128.0000	(1,702,400.00)	(1,702,400.00)	0.0000	0.2270	(25.00)	0.00	10.5875	(11.6603)	0.0000	1	(1.0727)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(900)	2,128.0000	(1,915,200.00)	(1,915,200.00)	0.0000	0.2270	(25.00)	0.00	11.9110	(13.1178)	0.0000	1	(1.2068)	02/04/2025
6417.T	01/07/2025	SDB3260961779	0	(700)	2,128.0000	(1,489,600.00)	(1,489,600.00)	0.0000	0.2270	(25.00)	0.00	9.2641	(10.2027)	0.0000	1	(0.9387)	02/04/2025
TOTAL SANKYO CO., LTD.													1,166.3285	(1,270.8699)	0.0000	(104.5414)	
SANRIO CO LTD																	
8136.T	01/17/2025	SDB3260760905	0	(300)	5,173.0000	(1,610,995.28)	(1,551,900.00)	0.0000	0.2270	(25.00)	0.00	10.0191	(10.6295)	0.0000	1	(0.6104)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(300)	5,173.0000	(1,662,000.00)	(1,551,900.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(10.6295)	0.0000	1	(0.2932)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(300)	5,173.0000	(1,662,000.00)	(1,551,900.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(10.6295)	0.0000	1	(0.2932)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(1,200)	5,173.0000	(6,648,000.00)	(6,207,600.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(42.5178)	0.0000	1	(1.1727)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(1,700)	5,173.0000	(9,418,000.00)	(8,794,100.00)	0.0000	0.2270	(25.00)	0.00	58.5722	(60.2336)	0.0000	1	(1.6613)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(700)	5,173.0000	(3,878,000.00)	(3,621,100.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(24.8021)	0.0000	1	(0.6841)	02/04/2025
8136.T	01/17/2025	SDB3260760905	0	(1,200)	5,173.0000	(6,648,000.00)	(6,207,600.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(42.5178)	0.0000	1	(1.1727)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(300)	5,332.0000	(1,610,995.28)	(1,599,600.00)	0.0000	0.2270	(25.00)	0.00	10.0191	(10.9562)	0.0000	1	(0.9371)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(300)	5,332.0000	(1,662,000.00)	(1,599,600.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(10.9562)	0.0000	1	(0.6199)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(300)	5,332.0000	(1,662,000.00)	(1,599,600.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(10.9562)	0.0000	1	(0.6199)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(1,200)	5,332.0000	(6,648,000.00)	(6,398,400.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(43.8247)	0.0000	1	(2.4796)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(1,700)	5,332.0000	(9,418,000.00)	(9,064,400.00)	0.0000	0.2270	(25.00)	0.00	58.5722	(62.0849)	0.0000	1	(3.5127)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(700)	5,332.0000	(3,878,000.00)	(3,732,400.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(25.5644)	0.0000	1	(1.4464)	02/04/2025
8136.T	01/16/2025	SDB3260760905	0	(1,200)	5,332.0000	(6,648,000.00)	(6,398,400.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(43.8247)	0.0000	1	(2.4796)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(300)	5,555.0000	(1,662,000.00)	(1,666,500.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.4144)	0.0000	1	(1.0781)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(300)	5,555.0000	(1,662,000.00)	(1,666,500.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.4144)	0.0000	1	(1.0781)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(1,200)	5,555.0000	(6,648,000.00)	(6,666,000.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(45.6575)	0.0000	1	(4.3124)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(1,700)	5,555.0000	(9,418,000.00)	(9,443,500.00)	0.0000	0.2270	(25.00)	0.00	58.5722	(64.6815)	0.0000	1	(6.1093)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(700)	5,555.0000	(3,878,000.00)	(3,888,500.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(26.6336)	0.0000	1	(2.5156)	02/04/2025
8136.T	01/15/2025	SDB3260760905	0	(1,200)	5,555.0000	(6,648,000.00)	(6,666,000.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(45.6575)	0.0000	1	(4.3124)	02/04/2025
8136.T	01/14/2025	SDB3260760905	0	(300)	5,439.0000	(1,662,000.00)	(1,631,700.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.1760)	0.0000	1	(0.8398)	02/04/2025
8136.T	01/14/2025	SDB3260760905	0	(300)	5,439.0000	(1,662,000.00)	(1,631,700.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.1760)	0.0000	1	(0.8398)	02/04/2025
8136.T	01/14/2025	SDB3260760905	0	(1,200)	5,439.0000	(6,648,000.00)	(6,526,800.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(44.7041)	0.0000	1	(3.3590)	02/04/2025
8136.T	01/14/2025	SDB3260760905	0	(1,700)	5,439.0000	(9,418,000.00)	(9,246,300.00)	0.0000	0.2270	(25.00)	0.00	58.5722	(63.3308)	0.0000	1	(4.7586)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SANRIO CO LTD (Cont.)																	
8136.T	01/14/2025	SDB3260760905	0	(700)	5,439.0000	(3,878,000.00)	(3,807,300.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(26.0774)	0.0000	1	(1.9594)	02/04/2025
8136.T	01/14/2025	SDB3260760905	0	(1,500)	5,439.0000	(8,310,000.00)	(8,158,500.00)	0.0000	0.2270	(25.00)	0.00	51.6814	(55.8801)	0.0000	1	(4.1988)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(300)	5,295.0000	(1,662,000.00)	(1,588,500.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(43.5205)	0.0000	4	(2.1755)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(300)	5,295.0000	(1,662,000.00)	(1,588,500.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(43.5205)	0.0000	4	(2.1755)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(1,200)	5,295.0000	(6,648,000.00)	(6,354,000.00)	0.0000	0.2270	(25.00)	0.00	165.3804	(174.0822)	0.0000	4	(8.7018)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(1,700)	5,295.0000	(9,418,000.00)	(9,001,500.00)	0.0000	0.2270	(25.00)	0.00	234.2889	(246.6164)	0.0000	4	(12.3276)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(700)	5,295.0000	(3,878,000.00)	(3,706,500.00)	0.0000	0.2270	(25.00)	0.00	96.4719	(101.5479)	0.0000	4	(5.0761)	02/04/2025
8136.T	01/13/2025	SDB3260760905	0	(3,200)	5,295.0000	(17,728,000.00)	(16,944,000.00)	0.0000	0.2270	(25.00)	0.00	441.0144	(464.2192)	0.0000	4	(23.2048)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(300)	5,521.0000	(1,662,000.00)	(1,656,300.00)	0.0000	0.2320	(25.00)	0.00	10.5639	(11.3445)	0.0000	1	(0.7806)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(300)	5,521.0000	(1,662,000.00)	(1,656,300.00)	0.0000	0.2320	(25.00)	0.00	10.5639	(11.3445)	0.0000	1	(0.7806)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(1,200)	5,521.0000	(6,648,000.00)	(6,625,200.00)	0.0000	0.2320	(25.00)	0.00	42.2558	(45.3781)	0.0000	1	(3.1223)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(1,700)	5,521.0000	(9,418,000.00)	(9,385,700.00)	0.0000	0.2320	(25.00)	0.00	59.8624	(64.2856)	0.0000	1	(4.4233)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(700)	5,521.0000	(3,878,000.00)	(3,864,700.00)	0.0000	0.2320	(25.00)	0.00	24.6492	(26.4705)	0.0000	1	(1.8213)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(3,700)	5,521.0000	(20,498,000.00)	(20,427,700.00)	0.0000	0.2320	(25.00)	0.00	130.2887	(139.9158)	0.0000	1	(9.6271)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(100)	5,521.0000	(554,000.00)	(552,100.00)	0.0000	0.2320	(25.00)	0.00	3.5213	(3.7815)	0.0000	1	(0.2602)	02/04/2025
8136.T	01/09/2025	SDB3260760905	0	(200)	5,521.0000	(1,108,000.00)	(1,104,200.00)	0.0000	0.2320	(25.00)	0.00	7.0426	(7.5630)	0.0000	1	(0.5204)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(300)	5,495.0000	(1,662,000.00)	(1,648,500.00)	0.0000	0.2310	(25.00)	0.00	10.5184	(11.2911)	0.0000	1	(0.7727)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(300)	5,495.0000	(1,662,000.00)	(1,648,500.00)	0.0000	0.2310	(25.00)	0.00	10.5184	(11.2911)	0.0000	1	(0.7727)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(1,200)	5,495.0000	(6,648,000.00)	(6,594,000.00)	0.0000	0.2310	(25.00)	0.00	42.0736	(45.1644)	0.0000	1	(3.0907)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(1,700)	5,495.0000	(9,418,000.00)	(9,341,500.00)	0.0000	0.2310	(25.00)	0.00	59.6043	(63.9829)	0.0000	1	(4.3785)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(700)	5,495.0000	(3,878,000.00)	(3,846,500.00)	0.0000	0.2310	(25.00)	0.00	24.5430	(26.3459)	0.0000	1	(1.8029)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(3,700)	5,495.0000	(20,498,000.00)	(20,331,500.00)	0.0000	0.2310	(25.00)	0.00	129.7271	(139.2568)	0.0000	1	(9.5298)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(100)	5,495.0000	(554,000.00)	(549,500.00)	0.0000	0.2310	(25.00)	0.00	3.5061	(3.7637)	0.0000	1	(0.2576)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(600)	5,495.0000	(3,324,000.00)	(3,297,000.00)	0.0000	0.2310	(25.00)	0.00	21.0368	(22.5822)	0.0000	1	(1.5454)	02/04/2025
8136.T	01/08/2025	SDB3260760905	0	(300)	5,495.0000	(1,662,000.00)	(1,648,500.00)	0.0000	0.2310	(25.00)	0.00	10.5184	(11.2911)	0.0000	1	(0.7727)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(300)	5,540.0000	(1,662,000.00)	(1,662,000.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.3836)	0.0000	1	(1.0473)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(300)	5,540.0000	(1,662,000.00)	(1,662,000.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.3836)	0.0000	1	(1.0473)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(1,200)	5,540.0000	(6,648,000.00)	(6,648,000.00)	0.0000	0.2270	(25.00)	0.00	41.3451	(45.5342)	0.0000	1	(4.1892)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(1,700)	5,540.0000	(9,418,000.00)	(9,418,000.00)	0.0000	0.2270	(25.00)	0.00	58.5722	(64.5068)	0.0000	1	(5.9346)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(700)	5,540.0000	(3,878,000.00)	(3,878,000.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(26.5616)	0.0000	1	(2.4437)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(3,700)	5,540.0000	(20,498,000.00)	(20,498,000.00)	0.0000	0.2270	(25.00)	0.00	127.4807	(140.3973)	0.0000	1	(12.9165)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(100)	5,540.0000	(554,000.00)	(554,000.00)	0.0000	0.2270	(25.00)	0.00	3.4454	(3.7945)	0.0000	1	(0.3491)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(600)	5,540.0000	(3,324,000.00)	(3,324,000.00)	0.0000	0.2270	(25.00)	0.00	20.6725	(22.7671)	0.0000	1	(2.0946)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(500)	5,540.0000	(2,770,000.00)	(2,770,000.00)	0.0000	0.2270	(25.00)	0.00	17.2271	(18.9726)	0.0000	1	(1.7455)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(300)	5,540.0000	(1,662,000.00)	(1,662,000.00)	0.0000	0.2270	(25.00)	0.00	10.3363	(11.3836)	0.0000	1	(1.0473)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(700)	5,540.0000	(3,878,000.00)	(3,878,000.00)	0.0000	0.2270	(25.00)	0.00	24.1180	(26.5616)	0.0000	1	(2.4437)	02/04/2025
8136.T	01/07/2025	SDB3260760905	0	(800)	5,540.0000	(4,432,000.00)	(4,432,000.00)	0.0000	0.2270	(25.00)	0.00	27.5634	(30.3562)	0.0000	1	(2.7928)	02/04/2025
TOTAL SANRIO CO LTD												2,770.7771	(2,960.0925)	0.0000		(189.3153)	
SAPPORO HOLDINGS CMN																	
2501.T	01/17/2025	SDB3262741487	0	(600)	6,755.0000	(4,990,800.00)	(4,053,000.00)	0.0000	0.2270	(25.00)	0.00	31.0387	(27.7603)	0.0000	1	3.2784	02/04/2025
2501.T	01/17/2025	SDB3262741487	0	(300)	6,755.0000	(2,495,400.00)	(2,026,500.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(13.8801)	0.0000	1	1.6392	02/04/2025
2501.T	01/17/2025	SDB3262741487	0	(200)	6,755.0000	(1,663,600.00)	(1,351,000.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(9.2534)	0.0000	1	1.0928	02/04/2025
2501.T	01/17/2025	SDB3262741487	0	(100)	6,755.0000	(831,800.00)	(675,500.00)	0.0000	0.2270	(25.00)	0.00	5.1731	(4.6267)	0.0000	1	0.5464	02/04/2025
2501.T	01/16/2025	SDB3262741487	0	(600)	7,048.0000	(4,990,800.00)	(4,228,800.00)	0.0000	0.2270	(25.00)	0.00	31.0387	(28.9644)	0.0000	1	2.0743	02/04/2025
2501.T	01/16/2025	SDB3262741487	0	(300)	7,048.0000	(2,495,400.00)	(2,114,400.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(14.4822)	0.0000	1	1.0371	02/04/2025
2501.T	01/16/2025	SDB3262741487	0	(200)	7,048.0000	(1,663,600.00)	(1,409,600.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(9.6548)	0.0000	1	0.6914	02/04/2025
2501.T	01/16/2025	SDB3262741487	0	(100)	7,048.0000	(831,800.00)	(704,800.00)	0.0000	0.2270	(25.00)	0.00	5.1731	(4.8274)	0.0000	1	0.3457	02/04/2025
2501.T	01/15/2025	SDB3262741487	0	(600)	7,380.0000	(4,990,800.00)	(4,428,000.00)	0.0000	0.2270	(25.00)	0.00	31.0387	(30.3288)	0.0000	1	0.7099	02/04/2025
2501.T	01/15/2025	SDB3262741487	0	(300)	7,380.0000	(2,495,400.00)	(2,214,000.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(15.1644)	0.0000	1	0.3550	02/04/2025
2501.T	01/15/2025	SDB3262741487	0	(200)	7,380.0000	(1,663,600.00)	(1,476,000.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(10.1096)	0.0000	1	0.2366	02/04/2025
2501.T	01/15/2025	SDB3262741487	0	(100)	7,380.0000	(831,800.00)	(738,000.00)	0.0000	0.2270	(25.00)	0.00	5.1731	(5.0548)	0.0000	1	0.1183	02/04/2025
2501.T	01/14/2025	SDB3262741487	0	(600)	7,549.0000	(4,990,800.00)	(4,529,400.00)	0.0000	0.2270	(25.00)	0.00	31.0387	(31.0233)	0.0000	1	0.0154	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SAPPORO HOLDINGS CMN (Cont.)																	
2501.T	01/14/2025	SDB3262741487	0	(300)	7,549.0000	(2,495,400.00)	(2,264,700.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(15.5116)	0.0000	1	0.0077	02/04/2025
2501.T	01/14/2025	SDB3262741487	0	(200)	7,549.0000	(1,663,600.00)	(1,509,800.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(10.3411)	0.0000	1	0.0051	02/04/2025
2501.T	01/14/2025	SDB3262741487	0	(100)	7,549.0000	(831,800.00)	(754,900.00)	0.0000	0.2270	(25.00)	0.00	5.1731	(5.1705)	0.0000	1	0.0026	02/04/2025
2501.T	01/14/2025	SDB3262741487	0	(200)	7,549.0000	(1,663,600.00)	(1,509,800.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(10.3411)	0.0000	1	0.0051	02/04/2025
2501.T	01/13/2025	SDB3262741487	0	(600)	7,655.0000	(4,990,800.00)	(4,593,000.00)	0.0000	0.2270	(25.00)	0.00	124.1547	(125.8356)	0.0000	4	(1.6809)	02/04/2025
2501.T	01/13/2025	SDB3262741487	0	(300)	7,655.0000	(2,495,400.00)	(2,296,500.00)	0.0000	0.2270	(25.00)	0.00	62.0773	(62.9178)	0.0000	4	(0.8405)	02/04/2025
2501.T	01/13/2025	SDB3262741487	0	(200)	7,655.0000	(1,663,600.00)	(1,531,000.00)	0.0000	0.2270	(25.00)	0.00	41.3849	(41.9452)	0.0000	4	(0.5603)	02/04/2025
2501.T	01/13/2025	SDB3262741487	0	(100)	7,655.0000	(831,800.00)	(765,500.00)	0.0000	0.2270	(25.00)	0.00	20.6924	(20.9726)	0.0000	4	(0.2802)	02/04/2025
2501.T	01/13/2025	SDB3262741487	0	(200)	7,655.0000	(1,663,600.00)	(1,531,000.00)	0.0000	0.2270	(25.00)	0.00	41.3849	(41.9452)	0.0000	4	(0.5603)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(600)	7,799.0000	(4,990,800.00)	(4,679,400.00)	0.0000	0.2320	(25.00)	0.00	31.7223	(32.0507)	0.0000	1	(0.3283)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(300)	7,799.0000	(2,495,400.00)	(2,339,700.00)	0.0000	0.2320	(25.00)	0.00	15.8612	(16.0253)	0.0000	1	(0.1642)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(200)	7,799.0000	(1,663,600.00)	(1,559,800.00)	0.0000	0.2320	(25.00)	0.00	10.5741	(10.6836)	0.0000	1	(0.1094)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(100)	7,799.0000	(831,800.00)	(779,900.00)	0.0000	0.2320	(25.00)	0.00	5.2871	(5.3418)	0.0000	1	(0.0547)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(300)	7,799.0000	(2,495,400.00)	(2,339,700.00)	0.0000	0.2320	(25.00)	0.00	15.8612	(16.0253)	0.0000	1	(0.1642)	02/04/2025
2501.T	01/09/2025	SDB3262741487	0	(100)	7,799.0000	(831,800.00)	(779,900.00)	0.0000	0.2320	(25.00)	0.00	5.2871	(5.3418)	0.0000	1	(0.0547)	02/04/2025
2501.T	01/08/2025	SDB3262741487	0	(600)	7,890.0000	(4,990,800.00)	(4,734,000.00)	0.0000	0.2310	(25.00)	0.00	31.5856	(32.4247)	0.0000	1	(0.8390)	02/04/2025
2501.T	01/08/2025	SDB3262741487	0	(300)	7,890.0000	(2,495,400.00)	(2,367,000.00)	0.0000	0.2310	(25.00)	0.00	15.7928	(16.2123)	0.0000	1	(0.4195)	02/04/2025
2501.T	01/08/2025	SDB3262741487	0	(200)	7,890.0000	(1,663,600.00)	(1,578,000.00)	0.0000	0.2310	(25.00)	0.00	10.5285	(10.8082)	0.0000	1	(0.2797)	02/04/2025
2501.T	01/08/2025	SDB3262741487	0	(100)	7,890.0000	(831,800.00)	(789,000.00)	0.0000	0.2310	(25.00)	0.00	5.2643	(5.4041)	0.0000	1	(0.1398)	02/04/2025
2501.T	01/08/2025	SDB3262741487	0	(300)	7,890.0000	(2,495,400.00)	(2,367,000.00)	0.0000	0.2310	(25.00)	0.00	15.7928	(16.2123)	0.0000	1	(0.4195)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(600)	8,318.0000	(4,990,800.00)	(4,990,800.00)	0.0000	0.2270	(25.00)	0.00	31.0387	(34.1836)	0.0000	1	(3.1449)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(300)	8,318.0000	(2,495,400.00)	(2,495,400.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(17.0918)	0.0000	1	(1.5724)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(200)	8,318.0000	(1,663,600.00)	(1,663,600.00)	0.0000	0.2270	(25.00)	0.00	10.3462	(11.3945)	0.0000	1	(1.0483)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(100)	8,318.0000	(831,800.00)	(831,800.00)	0.0000	0.2270	(25.00)	0.00	5.1731	(5.6973)	0.0000	1	(0.5241)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(300)	8,318.0000	(2,495,400.00)	(2,495,400.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(17.0918)	0.0000	1	(1.5724)	02/04/2025
2501.T	01/07/2025	SDB3262741487	0	(300)	8,318.0000	(2,495,400.00)	(2,495,400.00)	0.0000	0.2270	(25.00)	0.00	15.5193	(17.0918)	0.0000	1	(1.5724)	02/04/2025
TOTAL SAPPORO HOLDINGS CMN												820.8157	(825.4041)	0.0000		(4.5884)	
SAWAI GROUP HOLDINGS CO.,LTD. CMN																	
4887.T	01/17/2025	SDB3260121384	0	(500)	2,110.0000	(1,075,500.00)	(1,055,000.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.2260)	0.0000	1	(0.5373)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(600)	2,110.0000	(1,290,600.00)	(1,266,000.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(8.6712)	0.0000	1	(0.6448)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,200)	2,110.0000	(2,581,200.00)	(2,532,000.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.3425)	0.0000	1	(1.2895)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,300)	2,110.0000	(2,796,300.00)	(2,743,000.00)	0.0000	0.2270	(25.00)	0.00	17.3907	(18.7877)	0.0000	1	(1.3970)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,200)	2,110.0000	(2,581,200.00)	(2,532,000.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.3425)	0.0000	1	(1.2895)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(900)	2,110.0000	(1,935,900.00)	(1,899,000.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.0068)	0.0000	1	(0.9671)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(700)	2,110.0000	(1,505,700.00)	(1,477,000.00)	0.0000	0.2270	(25.00)	0.00	9.3642	(10.1164)	0.0000	1	(0.7522)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,200)	2,110.0000	(2,581,200.00)	(2,532,000.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.3425)	0.0000	1	(1.2895)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,800)	2,110.0000	(3,871,800.00)	(3,798,000.00)	0.0000	0.2270	(25.00)	0.00	24.0794	(26.0137)	0.0000	1	(1.9343)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(300)	2,110.0000	(645,300.00)	(633,000.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.3356)	0.0000	1	(0.3224)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(100)	2,110.0000	(215,100.00)	(211,000.00)	0.0000	0.2270	(25.00)	0.00	1.3377	(1.4452)	0.0000	1	(0.1075)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(7,100)	2,110.0000	(15,272,100.00)	(14,981,000.00)	0.0000	0.2270	(25.00)	0.00	94.9799	(102.6096)	0.0000	1	(7.6297)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(2,500)	2,110.0000	(5,377,500.00)	(5,275,000.00)	0.0000	0.2270	(25.00)	0.00	33.4436	(36.1301)	0.0000	1	(2.6865)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(2,600)	2,110.0000	(5,592,600.00)	(5,486,000.00)	0.0000	0.2270	(25.00)	0.00	34.7814	(37.5753)	0.0000	1	(2.7940)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(1,700)	2,110.0000	(3,656,700.00)	(3,587,000.00)	0.0000	0.2270	(25.00)	0.00	22.7417	(24.5685)	0.0000	1	(1.8268)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(8,500)	2,110.0000	(18,283,500.00)	(17,935,000.00)	0.0000	0.2270	(25.00)	0.00	113.7083	(122.8425)	0.0000	1	(9.1341)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(300)	2,110.0000	(645,300.00)	(633,000.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.3356)	0.0000	1	(0.3224)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(200)	2,110.0000	(430,200.00)	(422,000.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(2.8904)	0.0000	1	(0.2149)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(800)	2,110.0000	(1,720,800.00)	(1,688,000.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(11.5616)	0.0000	1	(0.8597)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(900)	2,110.0000	(1,935,900.00)	(1,899,000.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.0068)	0.0000	1	(0.9671)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(200)	2,110.0000	(430,200.00)	(422,000.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(2.8904)	0.0000	1	(0.2149)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(6,900)	2,110.0000	(14,841,900.00)	(14,559,000.00)	0.0000	0.2270	(25.00)	0.00	92.3044	(99.7192)	0.0000	1	(7.4148)	02/04/2025
4887.T	01/17/2025	SDB3260121384	0	(400)	2,110.0000	(860,400.00)	(844,000.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(5.7808)	0.0000	1	(0.4298)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SAWAI GROUP HOLDINGS CO.,LTD. CMN (Cont.)																	
4887.T	01/17/2025	SDB3260121384	0	(1,000)	2,110.0000	(2,151,000.00)	(2,110,000.00)	0.0000	0.2270	(25.00)	0.00	13.3775	(14.4521)	0.0000	1	(1.0746)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(500)	2,136.5000	(1,075,500.00)	(1,068,250.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.3168)	0.0000	1	(0.6281)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(600)	2,136.5000	(1,290,600.00)	(1,281,900.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(8.7801)	0.0000	1	(0.7537)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,200)	2,136.5000	(2,581,200.00)	(2,563,800.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.5603)	0.0000	1	(1.5073)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,300)	2,136.5000	(2,796,300.00)	(2,777,450.00)	0.0000	0.2270	(25.00)	0.00	17.3907	(19.0236)	0.0000	1	(1.6329)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,200)	2,136.5000	(2,581,200.00)	(2,563,800.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.5603)	0.0000	1	(1.5073)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(900)	2,136.5000	(1,935,900.00)	(1,922,850.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.1702)	0.0000	1	(1.1305)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(700)	2,136.5000	(1,505,700.00)	(1,495,550.00)	0.0000	0.2270	(25.00)	0.00	9.3642	(10.2435)	0.0000	1	(0.8793)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,200)	2,136.5000	(2,581,200.00)	(2,563,800.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.5603)	0.0000	1	(1.5073)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,800)	2,136.5000	(3,871,800.00)	(3,845,700.00)	0.0000	0.2270	(25.00)	0.00	24.0794	(26.3404)	0.0000	1	(2.2610)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(300)	2,136.5000	(645,300.00)	(640,950.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.3901)	0.0000	1	(0.3768)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(100)	2,136.5000	(215,100.00)	(213,650.00)	0.0000	0.2270	(25.00)	0.00	1.3377	(1.4634)	0.0000	1	(0.1256)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(7,100)	2,136.5000	(15,272,100.00)	(15,169,150.00)	0.0000	0.2270	(25.00)	0.00	94.9799	(103.8983)	0.0000	1	(8.9184)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(2,500)	2,136.5000	(5,377,500.00)	(5,341,250.00)	0.0000	0.2270	(25.00)	0.00	33.4436	(36.5839)	0.0000	1	(3.1403)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(2,600)	2,136.5000	(5,592,600.00)	(5,554,900.00)	0.0000	0.2270	(25.00)	0.00	34.7814	(38.0473)	0.0000	1	(3.2659)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,700)	2,136.5000	(3,656,700.00)	(3,632,050.00)	0.0000	0.2270	(25.00)	0.00	22.7417	(24.8771)	0.0000	1	(2.1354)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(8,500)	2,136.5000	(18,283,500.00)	(18,160,250.00)	0.0000	0.2270	(25.00)	0.00	113.7083	(124.3853)	0.0000	1	(10.6769)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(300)	2,136.5000	(645,300.00)	(640,950.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.3901)	0.0000	1	(0.3768)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(200)	2,136.5000	(430,200.00)	(427,300.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(2.9267)	0.0000	1	(0.2512)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(800)	2,136.5000	(1,720,800.00)	(1,709,200.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(11.7068)	0.0000	1	(1.0049)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(900)	2,136.5000	(1,935,900.00)	(1,922,850.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.1702)	0.0000	1	(1.1305)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(500)	2,136.5000	(1,075,500.00)	(1,068,250.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.3168)	0.0000	1	(0.6281)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(6,900)	2,136.5000	(14,841,900.00)	(14,741,850.00)	0.0000	0.2270	(25.00)	0.00	92.3044	(100.9716)	0.0000	1	(8.6672)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(400)	2,136.5000	(860,400.00)	(854,600.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(5.8534)	0.0000	1	(0.5024)	02/04/2025
4887.T	01/16/2025	SDB3260121384	0	(1,000)	2,136.5000	(2,151,000.00)	(2,136,500.00)	0.0000	0.2270	(25.00)	0.00	13.3775	(14.6336)	0.0000	1	(1.2561)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(500)	2,184.5000	(1,075,500.00)	(1,092,250.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.4812)	0.0000	1	(0.7924)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(600)	2,184.5000	(1,290,600.00)	(1,310,700.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(8.9774)	0.0000	1	(0.9509)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,200)	2,184.5000	(2,581,200.00)	(2,621,400.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.9548)	0.0000	1	(1.9019)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,300)	2,184.5000	(2,796,300.00)	(2,839,850.00)	0.0000	0.2270	(25.00)	0.00	17.3907	(19.4510)	0.0000	1	(2.0603)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,200)	2,184.5000	(2,581,200.00)	(2,621,400.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.9548)	0.0000	1	(1.9019)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(900)	2,184.5000	(1,935,900.00)	(1,966,050.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.4661)	0.0000	1	(1.4264)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(700)	2,184.5000	(1,505,700.00)	(1,529,150.00)	0.0000	0.2270	(25.00)	0.00	9.3642	(10.4736)	0.0000	1	(1.1094)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,200)	2,184.5000	(2,581,200.00)	(2,621,400.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.9548)	0.0000	1	(1.9019)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,800)	2,184.5000	(3,871,800.00)	(3,932,100.00)	0.0000	0.2270	(25.00)	0.00	24.0794	(26.9322)	0.0000	1	(2.8528)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(300)	2,184.5000	(645,300.00)	(655,350.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.4887)	0.0000	1	(0.4755)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(100)	2,184.5000	(215,100.00)	(218,450.00)	0.0000	0.2270	(25.00)	0.00	1.3377	(1.4962)	0.0000	1	(0.1585)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(7,100)	2,184.5000	(15,272,100.00)	(15,509,950.00)	0.0000	0.2270	(25.00)	0.00	94.9799	(106.2325)	0.0000	1	(11.2526)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(2,500)	2,184.5000	(5,377,500.00)	(5,461,250.00)	0.0000	0.2270	(25.00)	0.00	33.4436	(37.4058)	0.0000	1	(3.9622)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(2,600)	2,184.5000	(5,592,600.00)	(5,679,700.00)	0.0000	0.2270	(25.00)	0.00	34.7814	(38.9021)	0.0000	1	(4.1207)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,700)	2,184.5000	(3,656,700.00)	(3,713,650.00)	0.0000	0.2270	(25.00)	0.00	22.7417	(25.4360)	0.0000	1	(2.6943)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(8,500)	2,184.5000	(18,283,500.00)	(18,568,250.00)	0.0000	0.2270	(25.00)	0.00	113.7083	(127.1798)	0.0000	1	(13.4715)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(300)	2,184.5000	(645,300.00)	(655,350.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.4887)	0.0000	1	(0.4755)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(200)	2,184.5000	(430,200.00)	(436,900.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(2.9925)	0.0000	1	(0.3170)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(800)	2,184.5000	(1,720,800.00)	(1,747,600.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(11.9699)	0.0000	1	(1.2679)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(900)	2,184.5000	(1,935,900.00)	(1,966,050.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.4661)	0.0000	1	(1.4264)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(500)	2,184.5000	(1,075,500.00)	(1,092,250.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.4812)	0.0000	1	(0.7924)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(6,900)	2,184.5000	(14,841,900.00)	(15,073,050.00)	0.0000	0.2270	(25.00)	0.00	92.3044	(103.2401)	0.0000	1	(10.9356)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(400)	2,184.5000	(860,400.00)	(873,800.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(5.9849)	0.0000	1	(0.6340)	02/04/2025
4887.T	01/15/2025	SDB3260121384	0	(1,000)	2,184.5000	(2,151,000.00)	(2,184,500.00)	0.0000	0.2270	(25.00)	0.00	13.3775	(14.9623)	0.0000	1	(1.5849)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(500)	2,237.5000	(1,075,500.00)	(1,118,750.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.6627)	0.0000	1	(0.9739)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(600)	2,237.5000	(1,290,600.00)	(1,342,500.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(9.1952)	0.0000	1	(1.1687)	02/04/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SAWAI GROUP HOLDINGS CO.,LTD. CMN (Cont.)																	
4887.T	01/14/2025	SDB3260121384	0	(1,200)	2,237.5000	(2,581,200.00)	(2,685,000.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(18.3904)	0.0000	1	(2.3375)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(900)	2,237.5000	(1,935,900.00)	(2,013,750.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.7928)	0.0000	1	(1.7531)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(700)	2,237.5000	(1,505,700.00)	(1,566,250.00)	0.0000	0.2270	(25.00)	0.00	9.3642	(10.7277)	0.0000	1	(1.3635)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(1,200)	2,237.5000	(2,581,200.00)	(2,685,000.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(18.3904)	0.0000	1	(2.3375)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(1,800)	2,237.5000	(3,871,800.00)	(4,027,500.00)	0.0000	0.2270	(25.00)	0.00	24.0794	(27.5856)	0.0000	1	(3.5062)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(300)	2,237.5000	(645,300.00)	(671,250.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.5976)	0.0000	1	(0.5844)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(100)	2,237.5000	(215,100.00)	(223,750.00)	0.0000	0.2270	(25.00)	0.00	1.3377	(1.5325)	0.0000	1	(0.1948)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(7,100)	2,237.5000	(15,272,100.00)	(15,886,250.00)	0.0000	0.2270	(25.00)	0.00	94.9799	(108.8099)	0.0000	1	(13.8300)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(2,500)	2,237.5000	(5,377,500.00)	(5,593,750.00)	0.0000	0.2270	(25.00)	0.00	33.4436	(38.3134)	0.0000	1	(4.8697)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(2,600)	2,237.5000	(5,592,600.00)	(5,817,500.00)	0.0000	0.2270	(25.00)	0.00	34.7814	(39.8459)	0.0000	1	(5.0645)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(1,700)	2,237.5000	(3,656,700.00)	(3,803,750.00)	0.0000	0.2270	(25.00)	0.00	22.7417	(26.0531)	0.0000	1	(3.3114)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(8,500)	2,237.5000	(18,283,500.00)	(19,018,750.00)	0.0000	0.2270	(25.00)	0.00	113.7083	(130.2654)	0.0000	1	(16.5571)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(300)	2,237.5000	(645,300.00)	(671,250.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.5976)	0.0000	1	(0.5844)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(200)	2,237.5000	(430,200.00)	(447,500.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(3.0651)	0.0000	1	(0.3896)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(800)	2,237.5000	(1,720,800.00)	(1,790,000.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(12.2603)	0.0000	1	(1.5583)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(900)	2,237.5000	(1,935,900.00)	(2,013,750.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.7928)	0.0000	1	(1.7531)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(500)	2,237.5000	(1,075,500.00)	(1,118,750.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.6627)	0.0000	1	(0.9739)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(6,900)	2,237.5000	(14,841,900.00)	(15,438,750.00)	0.0000	0.2270	(25.00)	0.00	92.3044	(105.7449)	0.0000	1	(13.4404)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(400)	2,237.5000	(860,400.00)	(895,000.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(6.1301)	0.0000	1	(0.7792)	02/04/2025
4887.T	01/14/2025	SDB3260121384	0	(1,000)	2,237.5000	(2,151,000.00)	(2,237,500.00)	0.0000	0.2270	(25.00)	0.00	13.3775	(15.3253)	0.0000	1	(1.9479)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(500)	2,125.5000	(1,075,500.00)	(1,062,750.00)	0.0000	0.2270	(25.00)	0.00	26.7549	(29.1164)	0.0000	4	(2.3615)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(600)	2,125.5000	(1,290,600.00)	(1,275,300.00)	0.0000	0.2270	(25.00)	0.00	32.1059	(34.9397)	0.0000	4	(2.8338)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,200)	2,125.5000	(2,581,200.00)	(2,550,600.00)	0.0000	0.2270	(25.00)	0.00	64.2118	(69.8795)	0.0000	4	(5.6677)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,300)	2,125.5000	(2,796,300.00)	(2,763,150.00)	0.0000	0.2270	(25.00)	0.00	69.5628	(75.7027)	0.0000	4	(6.1400)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,200)	2,125.5000	(2,581,200.00)	(2,550,600.00)	0.0000	0.2270	(25.00)	0.00	64.2118	(69.8795)	0.0000	4	(5.6677)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(900)	2,125.5000	(1,935,900.00)	(1,912,950.00)	0.0000	0.2270	(25.00)	0.00	48.1588	(52.4096)	0.0000	4	(4.2508)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(700)	2,125.5000	(1,505,700.00)	(1,487,850.00)	0.0000	0.2270	(25.00)	0.00	37.4569	(40.7630)	0.0000	4	(3.3061)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,200)	2,125.5000	(2,581,200.00)	(2,550,600.00)	0.0000	0.2270	(25.00)	0.00	64.2118	(69.8795)	0.0000	4	(5.6677)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,800)	2,125.5000	(3,871,800.00)	(3,825,900.00)	0.0000	0.2270	(25.00)	0.00	96.3177	(104.8192)	0.0000	4	(8.5015)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(300)	2,125.5000	(645,300.00)	(637,650.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.4699)	0.0000	4	(1.4169)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(100)	2,125.5000	(215,100.00)	(212,550.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(5.8233)	0.0000	4	(0.4723)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(7,100)	2,125.5000	(15,272,100.00)	(15,091,050.00)	0.0000	0.2270	(25.00)	0.00	379.9196	(413.4534)	0.0000	4	(33.5338)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(2,500)	2,125.5000	(5,377,500.00)	(5,313,750.00)	0.0000	0.2270	(25.00)	0.00	133.7745	(145.5822)	0.0000	4	(11.8077)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(2,600)	2,125.5000	(5,592,600.00)	(5,526,300.00)	0.0000	0.2270	(25.00)	0.00	139.1255	(151.4055)	0.0000	4	(12.2800)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,700)	2,125.5000	(3,656,700.00)	(3,613,350.00)	0.0000	0.2270	(25.00)	0.00	90.9667	(98.9959)	0.0000	4	(8.0292)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(8,500)	2,125.5000	(18,283,500.00)	(18,066,750.00)	0.0000	0.2270	(25.00)	0.00	454.8334	(494.9795)	0.0000	4	(40.1461)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(300)	2,125.5000	(645,300.00)	(637,650.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.4699)	0.0000	4	(1.4169)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(200)	2,125.5000	(430,200.00)	(425,100.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(11.6466)	0.0000	4	(0.9446)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(800)	2,125.5000	(1,720,800.00)	(1,700,400.00)	0.0000	0.2270	(25.00)	0.00	42.8078	(46.5863)	0.0000	4	(3.7785)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(900)	2,125.5000	(1,935,900.00)	(1,912,950.00)	0.0000	0.2270	(25.00)	0.00	48.1588	(52.4096)	0.0000	4	(4.2508)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(500)	2,125.5000	(1,075,500.00)	(1,062,750.00)	0.0000	0.2270	(25.00)	0.00	26.7549	(29.1164)	0.0000	4	(2.3615)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(6,900)	2,125.5000	(14,841,900.00)	(14,665,950.00)	0.0000	0.2270	(25.00)	0.00	369.2177	(401.8068)	0.0000	4	(32.5892)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(400)	2,125.5000	(860,400.00)	(850,200.00)	0.0000	0.2270	(25.00)	0.00	21.4039	(23.2932)	0.0000	4	(1.8892)	02/04/2025
4887.T	01/13/2025	SDB3260121384	0	(1,000)	2,125.5000	(2,151,000.00)	(2,125,500.00)	0.0000	0.2270	(25.00)	0.00	53.5098	(58.2329)	0.0000	4	(4.7231)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(500)	2,174.0000	(1,075,500.00)	(1,087,000.00)	0.0000	0.2320	(25.00)	0.00	6.8361	(7.4452)	0.0000	1	(0.6092)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(600)	2,174.0000	(1,290,600.00)	(1,304,400.00)	0.0000	0.2320	(25.00)	0.00	8.2033	(8.9342)	0.0000	1	(0.7310)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(1,200)	2,174.0000	(2,581,200.00)	(2,608,800.00)	0.0000	0.2320	(25.00)	0.00	16.4065	(17.8685)	0.0000	1	(1.4620)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(1,300)	2,174.0000	(2,796,300.00)	(2,826,200.00)	0.0000	0.2320	(25.00)	0.00	17.7737	(19.3575)	0.0000	1	(1.5838)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(1,200)	2,174.0000	(2,581,200.00)	(2,608,800.00)	0.0000	0.2320	(25.00)	0.00	16.4065	(17.8685)	0.0000	1	(1.4620)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(900)	2,174.0000	(1,935,900.00)	(1,956,600.00)	0.0000	0.2320	(25.00)	0.00	12.3049	(13.4014)	0.0000	1	(1.0965)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(700)	2,174.0000	(1,505,											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SAWAI GROUP HOLDINGS CO.,LTD. CMN (Cont.)																	
4887.T	01/09/2025	SDB3260121384	0	(300)	2,174.0000	(645,300.00)	(652,200.00)	0.0000	0.2320	(25.00)	0.00	4.1016	(4.4671)	0.0000	1	(0.3655)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(100)	2,174.0000	(215,100.00)	(217,400.00)	0.0000	0.2320	(25.00)	0.00	1.3672	(1.4890)	0.0000	1	(0.1218)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(7,100)	2,174.0000	(15,272,100.00)	(15,435,400.00)	0.0000	0.2320	(25.00)	0.00	97.0720	(105.7219)	0.0000	1	(8.6499)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(2,500)	2,174.0000	(5,377,500.00)	(5,435,000.00)	0.0000	0.2320	(25.00)	0.00	34.1803	(37.2260)	0.0000	1	(3.0458)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(2,600)	2,174.0000	(5,592,600.00)	(5,652,400.00)	0.0000	0.2320	(25.00)	0.00	35.5475	(38.7151)	0.0000	1	(3.1676)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(1,700)	2,174.0000	(3,656,700.00)	(3,695,800.00)	0.0000	0.2320	(25.00)	0.00	23.2426	(25.3137)	0.0000	1	(2.0711)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(8,500)	2,174.0000	(18,283,500.00)	(18,479,000.00)	0.0000	0.2320	(25.00)	0.00	116.2129	(126.5685)	0.0000	1	(10.3556)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(300)	2,174.0000	(645,300.00)	(652,200.00)	0.0000	0.2320	(25.00)	0.00	4.1016	(4.4671)	0.0000	1	(0.3655)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(200)	2,174.0000	(430,200.00)	(434,800.00)	0.0000	0.2320	(25.00)	0.00	2.7344	(2.9781)	0.0000	1	(0.2437)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(800)	2,174.0000	(1,720,800.00)	(1,739,200.00)	0.0000	0.2320	(25.00)	0.00	10.9377	(11.9123)	0.0000	1	(0.9746)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(900)	2,174.0000	(1,935,900.00)	(1,956,600.00)	0.0000	0.2320	(25.00)	0.00	12.3049	(13.4014)	0.0000	1	(1.0965)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(500)	2,174.0000	(1,075,500.00)	(1,087,000.00)	0.0000	0.2320	(25.00)	0.00	6.8361	(7.4452)	0.0000	1	(0.6092)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(6,900)	2,174.0000	(14,841,900.00)	(15,000,600.00)	0.0000	0.2320	(25.00)	0.00	94.3376	(102.7438)	0.0000	1	(8.4063)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(400)	2,174.0000	(860,400.00)	(869,600.00)	0.0000	0.2320	(25.00)	0.00	5.4688	(5.9562)	0.0000	1	(0.4873)	02/04/2025
4887.T	01/09/2025	SDB3260121384	0	(1,000)	2,174.0000	(2,151,000.00)	(2,174,000.00)	0.0000	0.2320	(25.00)	0.00	13.6721	(14.8904)	0.0000	1	(1.2183)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(500)	2,144.0000	(1,075,500.00)	(1,072,000.00)	0.0000	0.2310	(25.00)	0.00	6.8066	(7.3425)	0.0000	1	(0.5359)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(600)	2,144.0000	(1,290,600.00)	(1,286,400.00)	0.0000	0.2310	(25.00)	0.00	8.1679	(8.8110)	0.0000	1	(0.6431)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,200)	2,144.0000	(2,581,200.00)	(2,572,800.00)	0.0000	0.2310	(25.00)	0.00	16.3358	(17.6219)	0.0000	1	(1.2861)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,300)	2,144.0000	(2,796,300.00)	(2,787,200.00)	0.0000	0.2310	(25.00)	0.00	17.6971	(19.0904)	0.0000	1	(1.3933)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,200)	2,144.0000	(2,581,200.00)	(2,572,800.00)	0.0000	0.2310	(25.00)	0.00	16.3358	(17.6219)	0.0000	1	(1.2861)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(900)	2,144.0000	(1,935,900.00)	(1,929,600.00)	0.0000	0.2310	(25.00)	0.00	12.2519	(13.2164)	0.0000	1	(0.9646)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(700)	2,144.0000	(1,505,700.00)	(1,500,800.00)	0.0000	0.2310	(25.00)	0.00	9.5292	(10.2795)	0.0000	1	(0.7502)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,200)	2,144.0000	(2,581,200.00)	(2,572,800.00)	0.0000	0.2310	(25.00)	0.00	16.3358	(17.6219)	0.0000	1	(1.2861)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,800)	2,144.0000	(3,871,800.00)	(3,859,200.00)	0.0000	0.2310	(25.00)	0.00	24.5037	(26.4329)	0.0000	1	(1.9292)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(300)	2,144.0000	(645,300.00)	(643,200.00)	0.0000	0.2310	(25.00)	0.00	4.0840	(4.4055)	0.0000	1	(0.3215)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(100)	2,144.0000	(215,100.00)	(214,400.00)	0.0000	0.2310	(25.00)	0.00	1.3613	(1.4685)	0.0000	1	(0.1072)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(7,100)	2,144.0000	(15,272,100.00)	(15,222,400.00)	0.0000	0.2310	(25.00)	0.00	96.6536	(104.2630)	0.0000	1	(7.6094)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(2,500)	2,144.0000	(5,377,500.00)	(5,360,000.00)	0.0000	0.2310	(25.00)	0.00	34.0329	(36.7123)	0.0000	1	(2.6794)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(2,600)	2,144.0000	(5,592,600.00)	(5,574,400.00)	0.0000	0.2310	(25.00)	0.00	35.3943	(38.1808)	0.0000	1	(2.7866)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,700)	2,144.0000	(3,656,700.00)	(3,644,800.00)	0.0000	0.2310	(25.00)	0.00	23.1424	(24.9644)	0.0000	1	(1.8220)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(8,500)	2,144.0000	(18,283,500.00)	(18,224,000.00)	0.0000	0.2310	(25.00)	0.00	115.7120	(124.8219)	0.0000	1	(9.1099)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(300)	2,144.0000	(645,300.00)	(643,200.00)	0.0000	0.2310	(25.00)	0.00	4.0840	(4.4055)	0.0000	1	(0.3215)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(200)	2,144.0000	(430,200.00)	(428,800.00)	0.0000	0.2310	(25.00)	0.00	2.7226	(2.9370)	0.0000	1	(0.2144)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(800)	2,144.0000	(1,720,800.00)	(1,715,200.00)	0.0000	0.2310	(25.00)	0.00	10.8905	(11.7479)	0.0000	1	(0.8574)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(900)	2,144.0000	(1,935,900.00)	(1,929,600.00)	0.0000	0.2310	(25.00)	0.00	12.2519	(13.2164)	0.0000	1	(0.9646)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(600)	2,144.0000	(1,290,600.00)	(1,286,400.00)	0.0000	0.2310	(25.00)	0.00	8.1679	(8.8110)	0.0000	1	(0.6431)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(6,900)	2,144.0000	(14,841,900.00)	(14,793,600.00)	0.0000	0.2310	(25.00)	0.00	93.9309	(101.3260)	0.0000	1	(7.3951)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(400)	2,144.0000	(860,400.00)	(857,600.00)	0.0000	0.2310	(25.00)	0.00	5.4453	(5.8740)	0.0000	1	(0.4287)	02/04/2025
4887.T	01/08/2025	SDB3260121384	0	(1,000)	2,144.0000	(2,151,000.00)	(2,144,000.00)	0.0000	0.2310	(25.00)	0.00	13.6132	(14.6849)	0.0000	1	(1.0718)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(500)	2,151.0000	(1,075,500.00)	(1,075,500.00)	0.0000	0.2270	(25.00)	0.00	6.6887	(7.3664)	0.0000	1	(0.6777)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(600)	2,151.0000	(1,290,600.00)	(1,290,600.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(8.8397)	0.0000	1	(0.8133)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,200)	2,151.0000	(2,581,200.00)	(2,581,200.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.6795)	0.0000	1	(1.6265)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,300)	2,151.0000	(2,796,300.00)	(2,796,300.00)	0.0000	0.2270	(25.00)	0.00	17.3907	(19.1527)	0.0000	1	(1.7621)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,200)	2,151.0000	(2,581,200.00)	(2,581,200.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.6795)	0.0000	1	(1.6265)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(900)	2,151.0000	(1,935,900.00)	(1,935,900.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.2596)	0.0000	1	(1.2199)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(700)	2,151.0000	(1,505,700.00)	(1,505,700.00)	0.0000	0.2270	(25.00)	0.00	9.3642	(10.3130)	0.0000	1	(0.9488)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,200)	2,151.0000	(2,581,200.00)	(2,581,200.00)	0.0000	0.2270	(25.00)	0.00	16.0529	(17.6795)	0.0000	1	(1.6265)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,800)	2,151.0000	(3,871,800.00)	(3,871,800.00)	0.0000	0.2270	(25.00)	0.00	24.0794	(26.5192)	0.0000	1	(2.4398)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(300)	2,151.0000	(645,300.00)	(645,300.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.4199)	0.0000	1	(0.4066)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(100)	2,151.0000	(215,100.00)	(215,100.00)	0.0000	0.2270	(25.00)	0.00	1.3377	(1.4733)	0.0000	1	(0.1355)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(7,100)	2,151.0000	(15,272,100.00)	(15,272,100.00)	0.0000	0.2270	(25.00)	0.00	94.97					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SAWAI GROUP HOLDINGS CO.,LTD. CMN (Cont.)																	
4887.T	01/07/2025	SDB3260121384	0	(1,700)	2,151.0000	(3,656,700.00)	(3,656,700.00)	0.0000	0.2270	(25.00)	0.00	22.7417	(25.0459)	0.0000	1	(2.3042)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(8,500)	2,151.0000	(18,283,500.00)	(18,283,500.00)	0.0000	0.2270	(25.00)	0.00	113.7083	(125.2295)	0.0000	1	(11.5211)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(300)	2,151.0000	(645,300.00)	(645,300.00)	0.0000	0.2270	(25.00)	0.00	4.0132	(4.4199)	0.0000	1	(0.4066)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(200)	2,151.0000	(430,200.00)	(430,200.00)	0.0000	0.2270	(25.00)	0.00	2.6755	(2.9466)	0.0000	1	(0.2711)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(800)	2,151.0000	(1,720,800.00)	(1,720,800.00)	0.0000	0.2270	(25.00)	0.00	10.7020	(11.7863)	0.0000	1	(1.0843)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(900)	2,151.0000	(1,935,900.00)	(1,935,900.00)	0.0000	0.2270	(25.00)	0.00	12.0397	(13.2596)	0.0000	1	(1.2199)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(600)	2,151.0000	(1,290,600.00)	(1,290,600.00)	0.0000	0.2270	(25.00)	0.00	8.0265	(8.8397)	0.0000	1	(0.8133)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(6,900)	2,151.0000	(14,841,900.00)	(14,841,900.00)	0.0000	0.2270	(25.00)	0.00	92.3044	(101.6568)	0.0000	1	(9.3524)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(400)	2,151.0000	(860,400.00)	(860,400.00)	0.0000	0.2270	(25.00)	0.00	5.3510	(5.8932)	0.0000	1	(0.5422)	02/04/2025
4887.T	01/07/2025	SDB3260121384	0	(1,000)	2,151.0000	(2,151,000.00)	(2,151,000.00)	0.0000	0.2270	(25.00)	0.00	13.3775	(14.7329)	0.0000	1	(1.3554)	02/04/2025
TOTAL SAWAI GROUP HOLDINGS CO.,LTD. CMN												6,378.5636	(6,993.3075)	0.0000		(614.7439)	
SBI HOLDINGS, INC. CMN																	
8473.T	01/17/2025	SDB3265345666	0	(700)	3,852.0000	(2,718,123.31)	(2,696,400.00)	0.0000	0.2270	(25.00)	0.00	16.9045	(18.4685)	0.0000	1	(1.5640)	02/04/2025
8473.T	01/17/2025	SDB3265345666	0	(300)	3,852.0000	(1,200,521.96)	(1,155,600.00)	0.0000	0.2270	(25.00)	0.00	7.4663	(7.9151)	0.0000	1	(0.4488)	02/04/2025
8473.T	01/17/2025	SDB3265345666	0	(400)	3,852.0000	(1,629,234.09)	(1,540,800.00)	0.0000	0.2270	(25.00)	0.00	10.1325	(10.5534)	0.0000	1	(0.4209)	02/04/2025
8473.T	01/17/2025	SDB3265345666	0	(900)	3,852.0000	(3,665,776.71)	(3,466,800.00)	0.0000	0.2270	(25.00)	0.00	22.7981	(23.7452)	0.0000	1	(0.9471)	02/04/2025
8473.T	01/16/2025	SDB3265345666	0	(700)	3,878.0000	(2,718,123.31)	(2,714,600.00)	0.0000	0.2270	(25.00)	0.00	16.9045	(18.5932)	0.0000	1	(1.6887)	02/04/2025
8473.T	01/16/2025	SDB3265345666	0	(300)	3,878.0000	(1,200,521.96)	(1,163,400.00)	0.0000	0.2270	(25.00)	0.00	7.4663	(7.9685)	0.0000	1	(0.5022)	02/04/2025
8473.T	01/16/2025	SDB3265345666	0	(400)	3,878.0000	(1,629,234.09)	(1,551,200.00)	0.0000	0.2270	(25.00)	0.00	10.1325	(10.6247)	0.0000	1	(0.4922)	02/04/2025
8473.T	01/16/2025	SDB3265345666	0	(1,600)	3,878.0000	(6,516,936.37)	(6,204,800.00)	0.0000	0.2270	(25.00)	0.00	40.5300	(42.4986)	0.0000	1	(1.9686)	02/04/2025
8473.T	01/15/2025	SDB3265345666	0	(300)	3,925.0000	(1,200,521.96)	(1,177,500.00)	0.0000	0.2270	(25.00)	0.00	7.4663	(8.0651)	0.0000	1	(0.5988)	02/04/2025
8473.T	01/15/2025	SDB3265345666	0	(400)	3,925.0000	(1,629,234.09)	(1,570,000.00)	0.0000	0.2270	(25.00)	0.00	10.1325	(10.7534)	0.0000	1	(0.6209)	02/04/2025
8473.T	01/15/2025	SDB3265345666	0	(1,600)	3,925.0000	(6,516,936.37)	(6,280,000.00)	0.0000	0.2270	(25.00)	0.00	40.5300	(43.0137)	0.0000	1	(2.4837)	02/04/2025
8473.T	01/14/2025	SDB3265345666	0	(300)	3,980.0000	(1,200,521.96)	(1,194,000.00)	0.0000	0.2270	(25.00)	0.00	7.4663	(8.1781)	0.0000	1	(0.7118)	02/04/2025
8473.T	01/14/2025	SDB3265345666	0	(400)	3,980.0000	(1,629,234.09)	(1,592,000.00)	0.0000	0.2270	(25.00)	0.00	10.1325	(10.9041)	0.0000	1	(0.7716)	02/04/2025
8473.T	01/14/2025	SDB3265345666	0	(1,600)	3,980.0000	(6,516,936.37)	(6,368,000.00)	0.0000	0.2270	(25.00)	0.00	40.5300	(43.6164)	0.0000	1	(3.0865)	02/04/2025
8473.T	01/13/2025	SDB3265345666	0	(400)	4,073.0852	(1,629,234.09)	(1,629,234.09)	0.0000	0.2270	(25.00)	0.00	40.5300	(44.6366)	0.0000	4	(4.1066)	02/04/2025
8473.T	01/13/2025	SDB3265345666	0	(1,600)	4,073.0852	(6,516,936.37)	(6,516,936.37)	0.0000	0.2270	(25.00)	0.00	162.1200	(178.5462)	0.0000	4	(16.4263)	02/04/2025
TOTAL SBI HOLDINGS, INC. CMN												451.2420	(488.0807)	0.0000		(36.8387)	
SBI SUMISHIN NET BANK CMN																	
7163.T	01/17/2025	SDB3260599733	0	(800)	3,965.0000	(3,165,294.24)	(3,172,000.00)	0.0000	0.2270	(25.00)	0.00	19.6855	(21.7260)	0.0000	1	(2.0405)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(900)	3,965.0000	(3,411,000.00)	(3,568,500.00)	0.0000	0.2270	(25.00)	0.00	21.2136	(24.4418)	0.0000	1	(3.2282)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(300)	3,965.0000	(1,137,000.00)	(1,189,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(8.1473)	0.0000	1	(1.0761)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(100)	3,965.0000	(379,000.00)	(396,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7158)	0.0000	1	(0.3587)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(300)	3,965.0000	(1,137,000.00)	(1,189,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(8.1473)	0.0000	1	(1.0761)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(100)	3,965.0000	(379,000.00)	(396,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7158)	0.0000	1	(0.3587)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(500)	3,965.0000	(1,895,000.00)	(1,982,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.5788)	0.0000	1	(1.7934)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(500)	3,965.0000	(1,895,000.00)	(1,982,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.5788)	0.0000	1	(1.7934)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(2,400)	3,965.0000	(9,096,000.00)	(9,516,000.00)	0.0000	0.2270	(25.00)	0.00	56.5696	(65.1781)	0.0000	1	(8.8084)	02/04/2025
7163.T	01/17/2025	SDB3260599733	0	(100)	3,965.0000	(379,000.00)	(396,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7158)	0.0000	1	(0.3587)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(900)	3,975.0000	(3,411,000.00)	(3,577,500.00)	0.0000	0.2270	(25.00)	0.00	21.2136	(24.5034)	0.0000	1	(3.2898)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(300)	3,975.0000	(1,137,000.00)	(1,192,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(8.1678)	0.0000	1	(1.0966)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(100)	3,975.0000	(379,000.00)	(397,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7226)	0.0000	1	(0.3655)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(300)	3,975.0000	(1,137,000.00)	(1,192,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(8.1678)	0.0000	1	(1.0966)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(100)	3,975.0000	(379,000.00)	(397,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7226)	0.0000	1	(0.3655)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(500)	3,975.0000	(1,895,000.00)	(1,987,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.6130)	0.0000	1	(1.8277)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(500)	3,975.0000	(1,895,000.00)	(1,987,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.6130)	0.0000	1	(1.8277)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(2,400)	3,975.0000	(9,096,000.00)	(9,540,000.00)	0.0000	0.2270	(25.00)	0.00	56.5696	(65.3425)	0.0000	1	(8.7728)	02/04/2025
7163.T	01/16/2025	SDB3260599733	0	(100)	3,975.0000	(379,000.00)	(397,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.7226)	0.0000	1	(0.3655)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(900)	3,805.0000	(3,411,000.00)	(3,424,500.00)	0.0000	0.2270	(25.00)	0.00	21.2136	(23.4555)	0.0000	1	(2.2419)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(300)	3,805.0000	(1,137,000.00)	(1,141,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8185)	0.0000	1	(0.7473)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SBI SUMISHIN NET BANK CMN (Cont.)																	
7163.T	01/15/2025	SDB3260599733	0	(100)	3,805.0000	(379,000.00)	(380,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6062)	0.0000	1	(0.2491)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(300)	3,805.0000	(1,137,000.00)	(1,141,500.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8185)	0.0000	1	(0.7473)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(100)	3,805.0000	(379,000.00)	(380,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6062)	0.0000	1	(0.2491)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(500)	3,805.0000	(1,895,000.00)	(1,902,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.0308)	0.0000	1	(1.2455)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(500)	3,805.0000	(1,895,000.00)	(1,902,500.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.0308)	0.0000	1	(1.2455)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(2,400)	3,805.0000	(9,096,000.00)	(9,132,000.00)	0.0000	0.2270	(25.00)	0.00	56.5696	(62.5479)	0.0000	1	(5.9783)	02/04/2025
7163.T	01/15/2025	SDB3260599733	0	(100)	3,805.0000	(379,000.00)	(380,500.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6062)	0.0000	1	(0.2491)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(900)	3,830.0000	(3,411,000.00)	(3,447,000.00)	0.0000	0.2270	(25.00)	0.00	21.2136	(23.6096)	0.0000	1	(2.3960)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(300)	3,830.0000	(1,137,000.00)	(1,149,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8699)	0.0000	1	(0.7987)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(100)	3,830.0000	(379,000.00)	(383,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6233)	0.0000	1	(0.2662)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(300)	3,830.0000	(1,137,000.00)	(1,149,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.8699)	0.0000	1	(0.7987)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(100)	3,830.0000	(379,000.00)	(383,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6233)	0.0000	1	(0.2662)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(500)	3,830.0000	(1,895,000.00)	(1,915,000.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.1164)	0.0000	1	(1.3311)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(500)	3,830.0000	(1,895,000.00)	(1,915,000.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(13.1164)	0.0000	1	(1.3311)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(2,400)	3,830.0000	(9,096,000.00)	(9,192,000.00)	0.0000	0.2270	(25.00)	0.00	56.5696	(62.9589)	0.0000	1	(6.3893)	02/04/2025
7163.T	01/14/2025	SDB3260599733	0	(100)	3,830.0000	(379,000.00)	(383,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.6233)	0.0000	1	(0.2662)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(900)	3,755.0000	(3,411,000.00)	(3,379,500.00)	0.0000	0.2270	(25.00)	0.00	84.8545	(92.5890)	0.0000	4	(7.7346)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(300)	3,755.0000	(1,137,000.00)	(1,126,500.00)	0.0000	0.2270	(25.00)	0.00	28.2848	(30.8630)	0.0000	4	(2.5782)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(100)	3,755.0000	(379,000.00)	(375,500.00)	0.0000	0.2270	(25.00)	0.00	9.4283	(10.2877)	0.0000	4	(0.8594)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(300)	3,755.0000	(1,137,000.00)	(1,126,500.00)	0.0000	0.2270	(25.00)	0.00	28.2848	(30.8630)	0.0000	4	(2.5782)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(100)	3,755.0000	(379,000.00)	(375,500.00)	0.0000	0.2270	(25.00)	0.00	9.4283	(10.2877)	0.0000	4	(0.8594)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(500)	3,755.0000	(1,895,000.00)	(1,877,500.00)	0.0000	0.2270	(25.00)	0.00	47.1414	(51.4384)	0.0000	4	(4.2970)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(100)	3,755.0000	(379,000.00)	(375,500.00)	0.0000	0.2270	(25.00)	0.00	9.4283	(10.2877)	0.0000	4	(0.8594)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(500)	3,755.0000	(1,895,000.00)	(1,877,500.00)	0.0000	0.2270	(25.00)	0.00	47.1414	(51.4384)	0.0000	4	(4.2970)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(2,400)	3,755.0000	(9,096,000.00)	(9,012,000.00)	0.0000	0.2270	(25.00)	0.00	226.2786	(246.9041)	0.0000	4	(20.6255)	02/04/2025
7163.T	01/13/2025	SDB3260599733	0	(100)	3,755.0000	(379,000.00)	(375,500.00)	0.0000	0.2270	(25.00)	0.00	9.4283	(10.2877)	0.0000	4	(0.8594)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(900)	3,780.0000	(3,411,000.00)	(3,402,000.00)	0.0000	0.2320	(25.00)	0.00	21.6809	(23.3014)	0.0000	1	(1.6205)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(300)	3,780.0000	(1,137,000.00)	(1,134,000.00)	0.0000	0.2320	(25.00)	0.00	7.2270	(7.7671)	0.0000	1	(0.5402)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(100)	3,780.0000	(379,000.00)	(378,000.00)	0.0000	0.2320	(25.00)	0.00	2.4090	(2.5890)	0.0000	1	(0.1801)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(300)	3,780.0000	(1,137,000.00)	(1,134,000.00)	0.0000	0.2320	(25.00)	0.00	7.2270	(7.7671)	0.0000	1	(0.5402)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(100)	3,780.0000	(379,000.00)	(378,000.00)	0.0000	0.2320	(25.00)	0.00	2.4090	(2.5890)	0.0000	1	(0.1801)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(400)	3,780.0000	(1,516,000.00)	(1,512,000.00)	0.0000	0.2320	(25.00)	0.00	9.6359	(10.3562)	0.0000	1	(0.7202)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(500)	3,780.0000	(1,895,000.00)	(1,890,000.00)	0.0000	0.2320	(25.00)	0.00	12.0449	(12.9452)	0.0000	1	(0.9003)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(100)	3,780.0000	(379,000.00)	(378,000.00)	0.0000	0.2320	(25.00)	0.00	2.4090	(2.5890)	0.0000	1	(0.1801)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(500)	3,780.0000	(1,895,000.00)	(1,890,000.00)	0.0000	0.2320	(25.00)	0.00	12.0449	(12.9452)	0.0000	1	(0.9003)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(2,400)	3,780.0000	(9,096,000.00)	(9,072,000.00)	0.0000	0.2320	(25.00)	0.00	57.8157	(62.1370)	0.0000	1	(4.3213)	02/04/2025
7163.T	01/09/2025	SDB3260599733	0	(100)	3,780.0000	(379,000.00)	(378,000.00)	0.0000	0.2320	(25.00)	0.00	2.4090	(2.5890)	0.0000	1	(0.1801)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(900)	3,800.0000	(3,411,000.00)	(3,420,000.00)	0.0000	0.2310	(25.00)	0.00	21.5874	(23.4247)	0.0000	1	(1.8372)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(300)	3,800.0000	(1,137,000.00)	(1,140,000.00)	0.0000	0.2310	(25.00)	0.00	7.1958	(7.8082)	0.0000	1	(0.6124)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(100)	3,800.0000	(379,000.00)	(380,000.00)	0.0000	0.2310	(25.00)	0.00	2.3986	(2.6027)	0.0000	1	(0.2041)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(300)	3,800.0000	(1,137,000.00)	(1,140,000.00)	0.0000	0.2310	(25.00)	0.00	7.1958	(7.8082)	0.0000	1	(0.6124)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(100)	3,800.0000	(379,000.00)	(380,000.00)	0.0000	0.2310	(25.00)	0.00	2.3986	(2.6027)	0.0000	1	(0.2041)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(500)	3,800.0000	(1,895,000.00)	(1,900,000.00)	0.0000	0.2310	(25.00)	0.00	11.9930	(13.0137)	0.0000	1	(1.0207)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(500)	3,800.0000	(1,895,000.00)	(1,900,000.00)	0.0000	0.2310	(25.00)	0.00	11.9930	(13.0137)	0.0000	1	(1.0207)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(100)	3,800.0000	(379,000.00)	(380,000.00)	0.0000	0.2310	(25.00)	0.00	2.3986	(2.6027)	0.0000	1	(0.2041)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(500)	3,800.0000	(9,096,000.00)	(9,120,000.00)	0.0000	0.2310	(25.00)	0.00	57.5665	(62.4658)	0.0000	1	(4.8993)	02/04/2025
7163.T	01/08/2025	SDB3260599733	0	(100)	3,800.0000	(379,000.00)	(380,000.00)	0.0000	0.2310	(25.00)	0.00	2.3986	(2.6027)	0.0000	1	(0.2041)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(900)	3,790.0000	(3,411,000.00)	(3,411,000.00)	0.0000	0.2270	(25.00)	0.00	21.2136	(23.3630)	0.0000	1	(2.1494)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(300)	3,790.0000	(1,137,000.00)	(1,137,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.7877)	0.0000	1	(0.7165)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(100)	3,790.0000	(379,000.00)	(379,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.5959)	0.0000	1	(0.2388)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(300)	3,790.0000	(1,137,000.00)	(1,137,000.00)	0.0000	0.2270	(25.00)	0.00	7.0712	(7.7877)	0.0000	1	(0.7165)	02/04/2025
7163.T</																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SBI SUMISHIN NET BANK CMN (Cont.)																	
7163.T	01/07/2025	SDB3260599733	0	(200)	3,790.0000	(758,000.00)	(758,000.00)	0.0000	0.2270	(25.00)	0.00	4.7141	(5.1918)	0.0000	1	(0.4776)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(500)	3,790.0000	(1,895,000.00)	(1,895,000.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(12.9795)	0.0000	1	(1.1941)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(500)	3,790.0000	(1,895,000.00)	(1,895,000.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(12.9795)	0.0000	1	(1.1941)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(100)	3,790.0000	(379,000.00)	(379,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.5959)	0.0000	1	(0.2388)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(500)	3,790.0000	(1,895,000.00)	(1,895,000.00)	0.0000	0.2270	(25.00)	0.00	11.7853	(12.9795)	0.0000	1	(1.1941)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(2,400)	3,790.0000	(9,096,000.00)	(9,096,000.00)	0.0000	0.2270	(25.00)	0.00	56.5696	(62.3014)	0.0000	1	(5.7317)	02/04/2025
7163.T	01/07/2025	SDB3260599733	0	(100)	3,790.0000	(379,000.00)	(379,000.00)	0.0000	0.2270	(25.00)	0.00	2.3571	(2.5959)	0.0000	1	(0.2388)	02/04/2025
TOTAL SBI SUMISHIN NET BANK CMN												1,427.5096	(1,575.9863)	0.0000		(148.4767)	
SCREEN HOLDINGS CMN																	
7735.T	01/17/2025	SDB3265406635	0	(100)	10,035.0000	(1,005,434.64)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.2530	(6.8733)	0.0000	1	(0.6203)	02/04/2025
7735.T	01/17/2025	SDB3265406635	0	(300)	10,035.0000	(3,063,175.88)	(3,010,500.00)	0.0000	0.2270	(25.00)	0.00	19.0504	(20.6199)	0.0000	1	(1.5694)	02/04/2025
7735.T	01/17/2025	SDB3265406635	0	(100)	10,035.0000	(1,021,058.63)	(1,003,500.00)	0.0000	0.2270	(25.00)	0.00	6.3501	(6.8733)	0.0000	1	(0.5231)	02/04/2025
7735.T	01/16/2025	SDB3265406635	0	(100)	10,080.0000	(1,005,434.64)	(1,008,000.00)	0.0000	0.2270	(25.00)	0.00	6.2530	(6.9041)	0.0000	1	(0.6511)	02/04/2025
7735.T	01/16/2025	SDB3265406635	0	(300)	10,080.0000	(3,063,175.88)	(3,024,000.00)	0.0000	0.2270	(25.00)	0.00	19.0504	(20.7123)	0.0000	1	(1.6619)	02/04/2025
7735.T	01/16/2025	SDB3265406635	0	(100)	10,080.0000	(1,021,058.63)	(1,008,000.00)	0.0000	0.2270	(25.00)	0.00	6.3501	(6.9041)	0.0000	1	(0.5540)	02/04/2025
7735.T	01/15/2025	SDB3265406635	0	(100)	10,080.0000	(1,005,434.64)	(1,008,000.00)	0.0000	0.2270	(25.00)	0.00	6.2530	(6.9041)	0.0000	1	(0.6511)	02/04/2025
7735.T	01/15/2025	SDB3265406635	0	(300)	10,080.0000	(3,063,175.88)	(3,024,000.00)	0.0000	0.2270	(25.00)	0.00	19.0504	(20.7123)	0.0000	1	(1.6619)	02/04/2025
7735.T	01/15/2025	SDB3265406635	0	(100)	10,080.0000	(1,021,058.63)	(1,008,000.00)	0.0000	0.2270	(25.00)	0.00	6.3501	(6.9041)	0.0000	1	(0.5540)	02/04/2025
7735.T	01/14/2025	SDB3265406635	0	(300)	10,210.5863	(3,063,175.88)	(3,063,175.88)	0.0000	0.2270	(25.00)	0.00	19.0504	(20.9807)	0.0000	1	(1.9302)	02/04/2025
7735.T	01/14/2025	SDB3265406635	0	(100)	10,210.5863	(1,021,058.63)	(1,021,058.63)	0.0000	0.2270	(25.00)	0.00	6.3501	(6.9936)	0.0000	1	(0.6434)	02/04/2025
TOTAL SCREEN HOLDINGS CMN												120.3613	(131.3817)	0.0000		(11.0205)	
SEGA SAMMY HOLDINGS, INC. CMN																	
6460.T	01/17/2025	SDB3264390140	0	(400)	2,877.0000	(1,229,220.10)	(1,150,800.00)	0.0000	0.2270	(25.00)	0.00	7.6447	(7.8822)	0.0000	1	(0.2375)	02/04/2025
6460.T	01/17/2025	SDB3264390140	0	(600)	2,877.0000	(1,845,600.00)	(1,726,200.00)	0.0000	0.2270	(25.00)	0.00	11.4781	(11.8233)	0.0000	1	(0.3452)	02/04/2025
6460.T	01/17/2025	SDB3264390140	0	(500)	2,877.0000	(1,538,000.00)	(1,438,500.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(9.8527)	0.0000	1	(0.2876)	02/04/2025
6460.T	01/17/2025	SDB3264390140	0	(400)	2,877.0000	(1,230,400.00)	(1,150,800.00)	0.0000	0.2270	(25.00)	0.00	7.6521	(7.8822)	0.0000	1	(0.2301)	02/04/2025
6460.T	01/17/2025	SDB3264390140	0	(800)	2,877.0000	(2,460,800.00)	(2,301,600.00)	0.0000	0.2270	(25.00)	0.00	15.3042	(15.7644)	0.0000	1	(0.4602)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(400)	2,835.5000	(1,229,220.10)	(1,134,200.00)	0.0000	0.2270	(25.00)	0.00	7.6447	(7.7685)	0.0000	1	(0.1238)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(600)	2,835.5000	(1,845,600.00)	(1,701,300.00)	0.0000	0.2270	(25.00)	0.00	11.4781	(11.6527)	0.0000	1	(0.1746)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(500)	2,835.5000	(1,538,000.00)	(1,417,750.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(9.7106)	0.0000	1	(0.1455)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(400)	2,835.5000	(1,230,400.00)	(1,134,200.00)	0.0000	0.2270	(25.00)	0.00	7.6521	(7.7685)	0.0000	1	(0.1164)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(2,100)	2,835.5000	(6,459,600.00)	(5,954,550.00)	0.0000	0.2270	(25.00)	0.00	40.1734	(40.7846)	0.0000	1	(0.6112)	02/04/2025
6460.T	01/16/2025	SDB3264390140	0	(3,000)	2,835.5000	(9,228,000.00)	(8,506,500.00)	0.0000	0.2270	(25.00)	0.00	57.3906	(58.2637)	0.0000	1	(0.8731)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(400)	2,877.5000	(1,229,220.10)	(1,151,000.00)	0.0000	0.2270	(25.00)	0.00	7.6447	(7.8836)	0.0000	1	(0.2388)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(600)	2,877.5000	(1,845,600.00)	(1,726,500.00)	0.0000	0.2270	(25.00)	0.00	11.4781	(11.8253)	0.0000	1	(0.3472)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(500)	2,877.5000	(1,538,000.00)	(1,438,750.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(9.8545)	0.0000	1	(0.2894)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(400)	2,877.5000	(1,230,400.00)	(1,151,000.00)	0.0000	0.2270	(25.00)	0.00	7.6521	(7.8836)	0.0000	1	(0.2315)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(2,100)	2,877.5000	(6,459,600.00)	(6,042,750.00)	0.0000	0.2270	(25.00)	0.00	40.1734	(41.3887)	0.0000	1	(1.2153)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(4,600)	2,877.5000	(14,149,600.00)	(13,236,500.00)	0.0000	0.2270	(25.00)	0.00	87.9989	(90.6610)	0.0000	1	(2.6621)	02/04/2025
6460.T	01/15/2025	SDB3264390140	0	(2,400)	2,877.5000	(7,382,400.00)	(6,906,000.00)	0.0000	0.2270	(25.00)	0.00	45.9125	(47.3014)	0.0000	1	(1.3889)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(400)	2,927.0000	(1,229,220.10)	(1,170,800.00)	0.0000	0.2270	(25.00)	0.00	7.6447	(8.0192)	0.0000	1	(0.3744)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(600)	2,927.0000	(1,845,600.00)	(1,756,200.00)	0.0000	0.2270	(25.00)	0.00	11.4781	(12.0288)	0.0000	1	(0.5507)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(500)	2,927.0000	(1,538,000.00)	(1,463,500.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(10.0240)	0.0000	1	(0.4589)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(400)	2,927.0000	(1,230,400.00)	(1,170,800.00)	0.0000	0.2270	(25.00)	0.00	7.6521	(8.0192)	0.0000	1	(0.3671)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(2,100)	2,927.0000	(6,459,600.00)	(6,146,700.00)	0.0000	0.2270	(25.00)	0.00	40.1734	(42.1007)	0.0000	1	(1.9273)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(4,600)	2,927.0000	(14,149,600.00)	(13,464,200.00)	0.0000	0.2270	(25.00)	0.00	87.9989	(92.2205)	0.0000	1	(4.2217)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(2,500)	2,927.0000	(7,690,000.00)	(7,317,500.00)	0.0000	0.2270	(25.00)	0.00	47.8255	(50.1199)	0.0000	1	(2.2944)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(500)	2,927.0000	(1,538,000.00)	(1,463,500.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(10.0240)	0.0000	1	(0.4589)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(300)	2,927.0000	(922,800.00)	(878,100.00)	0.0000	0.2270	(25.00)	0.00	5.7391	(6.0144)	0.0000	1	(0.2753)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(700)	2,927.0000	(2,153,200.00)	(2,048,900.00)	0.0000	0.2270	(25.00)	0.00	13.3911	(14.0336)	0.0000	1	(0.6424)	02/04/2025
6460.T	01/14/2025	SDB3264390140	0	(1,200)	2,927.0000	(3,691,200.00)	(3,512,400.00)	0.0000	0.2270	(25.00)	0.00	22.9562	(24.0575)	0.0000	1	(1.1013)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SEGA SAMMY HOLDINGS, INC. CMN (Cont.)																	
6460.T	01/14/2025	SDB3264390140	0	(200)	2,927.0000	(615,200.00)	(585,400.00)	0.0000	0.2270	(25.00)	0.00	3.8260	(4.0096)	0.0000	1	(0.1836)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(400)	2,980.0000	(1,229,220.10)	(1,192,000.00)	0.0000	0.2270	(25.00)	0.00	30.5790	(32.6575)	0.0000	4	(2.0786)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(600)	2,980.0000	(1,845,600.00)	(1,788,000.00)	0.0000	0.2270	(25.00)	0.00	45.9125	(48.9863)	0.0000	4	(3.0738)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(500)	2,980.0000	(1,538,000.00)	(1,490,000.00)	0.0000	0.2270	(25.00)	0.00	38.2604	(40.8219)	0.0000	4	(2.5615)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(400)	2,980.0000	(1,230,400.00)	(1,192,000.00)	0.0000	0.2270	(25.00)	0.00	30.6083	(32.6575)	0.0000	4	(2.0492)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(2,100)	2,980.0000	(6,459,600.00)	(6,258,000.00)	0.0000	0.2270	(25.00)	0.00	160.6936	(171.4521)	0.0000	4	(10.7584)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(4,600)	2,980.0000	(14,149,600.00)	(13,708,000.00)	0.0000	0.2270	(25.00)	0.00	351.9955	(375.5616)	0.0000	4	(23.5661)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(2,500)	2,980.0000	(7,690,000.00)	(7,450,000.00)	0.0000	0.2270	(25.00)	0.00	191.3019	(204.1096)	0.0000	4	(12.8077)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(500)	2,980.0000	(1,538,000.00)	(1,490,000.00)	0.0000	0.2270	(25.00)	0.00	38.2604	(40.8219)	0.0000	4	(2.5615)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(300)	2,980.0000	(922,800.00)	(894,000.00)	0.0000	0.2270	(25.00)	0.00	22.9562	(24.4932)	0.0000	4	(1.5369)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(700)	2,980.0000	(2,153,200.00)	(2,086,000.00)	0.0000	0.2270	(25.00)	0.00	53.5645	(57.1507)	0.0000	4	(3.5861)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(1,200)	2,980.0000	(3,691,200.00)	(3,576,000.00)	0.0000	0.2270	(25.00)	0.00	91.8249	(97.9726)	0.0000	4	(6.1477)	02/04/2025
6460.T	01/13/2025	SDB3264390140	0	(300)	2,980.0000	(922,800.00)	(894,000.00)	0.0000	0.2270	(25.00)	0.00	22.9562	(24.4932)	0.0000	4	(1.5369)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(400)	3,065.0000	(1,229,220.10)	(1,226,000.00)	0.0000	0.2320	(25.00)	0.00	7.8131	(8.3973)	0.0000	1	(0.5841)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(600)	3,065.0000	(1,845,600.00)	(1,839,000.00)	0.0000	0.2320	(25.00)	0.00	11.7309	(12.5959)	0.0000	1	(0.8650)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(500)	3,065.0000	(1,538,000.00)	(1,532,500.00)	0.0000	0.2320	(25.00)	0.00	9.7758	(10.4966)	0.0000	1	(0.7208)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(400)	3,065.0000	(1,230,400.00)	(1,226,000.00)	0.0000	0.2320	(25.00)	0.00	7.8206	(8.3973)	0.0000	1	(0.5766)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(2,100)	3,065.0000	(6,459,600.00)	(6,436,500.00)	0.0000	0.2320	(25.00)	0.00	41.0583	(44.0856)	0.0000	1	(3.0273)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(4,600)	3,065.0000	(14,149,600.00)	(14,099,000.00)	0.0000	0.2320	(25.00)	0.00	89.9372	(96.5685)	0.0000	1	(6.6313)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(2,500)	3,065.0000	(7,690,000.00)	(7,662,500.00)	0.0000	0.2320	(25.00)	0.00	48.8789	(52.4829)	0.0000	1	(3.6040)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(500)	3,065.0000	(1,538,000.00)	(1,532,500.00)	0.0000	0.2320	(25.00)	0.00	9.7758	(10.4966)	0.0000	1	(0.7208)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(300)	3,065.0000	(922,800.00)	(919,500.00)	0.0000	0.2320	(25.00)	0.00	5.8655	(6.2979)	0.0000	1	(0.4325)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(700)	3,065.0000	(2,153,200.00)	(2,145,500.00)	0.0000	0.2320	(25.00)	0.00	13.6861	(14.6952)	0.0000	1	(1.0091)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(1,200)	3,065.0000	(3,691,200.00)	(3,678,000.00)	0.0000	0.2320	(25.00)	0.00	23.4619	(25.1918)	0.0000	1	(1.7299)	02/04/2025
6460.T	01/09/2025	SDB3264390140	0	(300)	3,065.0000	(922,800.00)	(919,500.00)	0.0000	0.2320	(25.00)	0.00	5.8655	(6.2979)	0.0000	1	(0.4325)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(600)	3,081.0000	(1,845,600.00)	(1,848,600.00)	0.0000	0.2310	(25.00)	0.00	11.6804	(12.6616)	0.0000	1	(0.9813)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(500)	3,081.0000	(1,538,000.00)	(1,540,500.00)	0.0000	0.2310	(25.00)	0.00	9.7336	(10.5514)	0.0000	1	(0.8177)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(400)	3,081.0000	(1,230,400.00)	(1,232,400.00)	0.0000	0.2310	(25.00)	0.00	7.7869	(8.4411)	0.0000	1	(0.6542)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(2,100)	3,081.0000	(6,459,600.00)	(6,470,100.00)	0.0000	0.2310	(25.00)	0.00	40.8813	(44.3158)	0.0000	1	(3.4344)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(4,600)	3,081.0000	(14,149,600.00)	(14,172,600.00)	0.0000	0.2310	(25.00)	0.00	89.5495	(97.0726)	0.0000	1	(7.5231)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(2,500)	3,081.0000	(7,690,000.00)	(7,702,500.00)	0.0000	0.2310	(25.00)	0.00	48.6682	(52.7568)	0.0000	1	(4.0886)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(500)	3,081.0000	(1,538,000.00)	(1,540,500.00)	0.0000	0.2310	(25.00)	0.00	9.7336	(10.5514)	0.0000	1	(0.8177)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(300)	3,081.0000	(922,800.00)	(924,300.00)	0.0000	0.2310	(25.00)	0.00	5.8402	(6.3308)	0.0000	1	(0.4906)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(700)	3,081.0000	(2,153,200.00)	(2,156,700.00)	0.0000	0.2310	(25.00)	0.00	13.6271	(14.7719)	0.0000	1	(1.1448)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(1,200)	3,081.0000	(3,691,200.00)	(3,697,200.00)	0.0000	0.2310	(25.00)	0.00	23.3607	(25.3233)	0.0000	1	(1.9625)	02/04/2025
6460.T	01/08/2025	SDB3264390140	0	(300)	3,081.0000	(922,800.00)	(924,300.00)	0.0000	0.2310	(25.00)	0.00	5.8402	(6.3308)	0.0000	1	(0.4906)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(600)	3,076.0000	(1,845,600.00)	(1,845,600.00)	0.0000	0.2270	(25.00)	0.00	11.4781	(12.6411)	0.0000	1	(1.1630)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(500)	3,076.0000	(1,538,000.00)	(1,538,000.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(10.5342)	0.0000	1	(0.9692)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(400)	3,076.0000	(1,230,400.00)	(1,230,400.00)	0.0000	0.2270	(25.00)	0.00	7.6521	(8.4274)	0.0000	1	(0.7753)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(2,100)	3,076.0000	(6,459,600.00)	(6,459,600.00)	0.0000	0.2270	(25.00)	0.00	40.1734	(44.2438)	0.0000	1	(4.0704)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(4,600)	3,076.0000	(14,149,600.00)	(14,149,600.00)	0.0000	0.2270	(25.00)	0.00	87.9989	(96.9151)	0.0000	1	(8.9162)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(2,500)	3,076.0000	(7,690,000.00)	(7,690,000.00)	0.0000	0.2270	(25.00)	0.00	47.8255	(52.6712)	0.0000	1	(4.8458)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(500)	3,076.0000	(1,538,000.00)	(1,538,000.00)	0.0000	0.2270	(25.00)	0.00	9.5651	(10.5342)	0.0000	1	(0.9692)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(300)	3,076.0000	(922,800.00)	(922,800.00)	0.0000	0.2270	(25.00)	0.00	5.7391	(6.3205)	0.0000	1	(0.5815)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(700)	3,076.0000	(2,153,200.00)	(2,153,200.00)	0.0000	0.2270	(25.00)	0.00	13.3911	(14.7479)	0.0000	1	(1.3568)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(1,200)	3,076.0000	(3,691,200.00)	(3,691,200.00)	0.0000	0.2270	(25.00)	0.00	22.9562	(25.2822)	0.0000	1	(2.3260)	02/04/2025
6460.T	01/07/2025	SDB3264390140	0	(300)	3,076.0000	(922,800.00)	(922,800.00)	0.0000	0.2270	(25.00)	0.00	5.7391	(6.3205)	0.0000	1	(0.5815)	02/04/2025
TOTAL SEGA SAMMY HOLDINGS, INC. CMN												2,547.1568	(2,711.5500)	0.0000		(164.3932)	
SEKISUI CHEMICAL CO., LTD. CMN																	
4204.T	01/08/2025	SDB3264921635	0	(1,200)	2,678.0000	(3,258,000.00)	(3,213,600.00)	0.0000	0.2310	(25.00)	0.00	20.6191	(22.0110)	0.0000	1	(1.3918)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SEKISUI CHEMICAL CO., LTD. CMN (Cont.)																	
4204.T	01/07/2025	SDB3264921635	0	(3,500)	2,729.5369	(9,502,500.00)	(9,553,378.99)	0.0000	0.2270	(25.00)	0.00	59.0977	(65.4341)	0.0000	1	(6.3364)	02/04/2025
TOTAL SEKISUI CHEMICAL CO., LTD. CMN												79.7169	(87.4451)	0.0000		(7.7282)	
SEKISUI HOUSE, LTD. CMN																	
1928.T	01/17/2025	SDB3263707268	0	(100)	3,580.0000	(362,476.44)	(358,000.00)	0.0000	0.2270	(25.00)	0.00	2.2543	(2.4521)	0.0000	1	(0.1977)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(900)	3,580.0000	(3,239,689.41)	(3,222,000.00)	0.0000	0.2270	(25.00)	0.00	20.1482	(22.0685)	0.0000	1	(1.9203)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(1,700)	3,580.0000	(6,429,400.00)	(6,086,000.00)	0.0000	0.2270	(25.00)	0.00	39.9856	(41.6849)	0.0000	1	(1.6993)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(2,000)	3,580.0000	(7,564,000.00)	(7,160,000.00)	0.0000	0.2270	(25.00)	0.00	47.0419	(49.0411)	0.0000	1	(1.9992)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(100)	3,580.0000	(378,200.00)	(358,000.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4521)	0.0000	1	(0.1000)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(4,300)	3,580.0000	(16,262,600.00)	(15,394,000.00)	0.0000	0.2270	(25.00)	0.00	101.1400	(105.4384)	0.0000	1	(4.2984)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(7,300)	3,580.0000	(27,608,600.00)	(26,134,000.00)	0.0000	0.2270	(25.00)	0.00	171.7028	(179.0000)	0.0000	1	(7.2972)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(900)	3,580.0000	(3,403,800.00)	(3,222,000.00)	0.0000	0.2270	(25.00)	0.00	21.1688	(22.0685)	0.0000	1	(0.8997)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(600)	3,580.0000	(2,269,200.00)	(2,148,000.00)	0.0000	0.2270	(25.00)	0.00	14.1126	(14.7123)	0.0000	1	(0.5998)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(100)	3,580.0000	(378,200.00)	(358,000.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4521)	0.0000	1	(0.1000)	02/04/2025
1928.T	01/17/2025	SDB3263707268	0	(500)	3,580.0000	(1,891,000.00)	(1,790,000.00)	0.0000	0.2270	(25.00)	0.00	11.7605	(12.2603)	0.0000	1	(0.4998)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(900)	3,590.0000	(3,239,689.41)	(3,231,000.00)	0.0000	0.2270	(25.00)	0.00	20.1482	(22.1301)	0.0000	1	(1.9819)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(1,700)	3,590.0000	(6,429,400.00)	(6,103,000.00)	0.0000	0.2270	(25.00)	0.00	39.9856	(41.8014)	0.0000	1	(1.8158)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(2,000)	3,590.0000	(7,564,000.00)	(7,180,000.00)	0.0000	0.2270	(25.00)	0.00	47.0419	(49.1781)	0.0000	1	(2.1362)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(100)	3,590.0000	(378,200.00)	(359,000.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4589)	0.0000	1	(0.1068)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(4,300)	3,590.0000	(16,262,600.00)	(15,437,000.00)	0.0000	0.2270	(25.00)	0.00	101.1400	(105.7329)	0.0000	1	(4.5929)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(7,300)	3,590.0000	(27,608,600.00)	(26,207,000.00)	0.0000	0.2270	(25.00)	0.00	171.7028	(179.5000)	0.0000	1	(7.7972)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(900)	3,590.0000	(3,403,800.00)	(3,231,000.00)	0.0000	0.2270	(25.00)	0.00	21.1688	(22.1301)	0.0000	1	(0.9613)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(600)	3,590.0000	(2,269,200.00)	(2,154,000.00)	0.0000	0.2270	(25.00)	0.00	14.1126	(14.7534)	0.0000	1	(0.6409)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(100)	3,590.0000	(378,200.00)	(359,000.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4589)	0.0000	1	(0.1068)	02/04/2025
1928.T	01/16/2025	SDB3263707268	0	(500)	3,590.0000	(1,891,000.00)	(1,795,000.00)	0.0000	0.2270	(25.00)	0.00	11.7605	(12.2945)	0.0000	1	(0.5341)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(1,700)	3,603.0000	(6,429,400.00)	(6,125,100.00)	0.0000	0.2270	(25.00)	0.00	39.9856	(41.9527)	0.0000	1	(1.9672)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(2,000)	3,603.0000	(7,564,000.00)	(7,206,000.00)	0.0000	0.2270	(25.00)	0.00	47.0419	(49.3562)	0.0000	1	(2.3143)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(100)	3,603.0000	(378,200.00)	(360,300.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4678)	0.0000	1	(0.1157)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(4,300)	3,603.0000	(16,262,600.00)	(15,492,900.00)	0.0000	0.2270	(25.00)	0.00	101.1400	(106.1158)	0.0000	1	(4.9757)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(7,300)	3,603.0000	(27,608,600.00)	(26,301,900.00)	0.0000	0.2270	(25.00)	0.00	171.7028	(180.1500)	0.0000	1	(8.4472)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(900)	3,603.0000	(3,403,800.00)	(3,242,700.00)	0.0000	0.2270	(25.00)	0.00	21.1688	(22.2103)	0.0000	1	(1.0414)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(600)	3,603.0000	(2,269,200.00)	(2,161,800.00)	0.0000	0.2270	(25.00)	0.00	14.1126	(14.8068)	0.0000	1	(0.6943)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(100)	3,603.0000	(378,200.00)	(360,300.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.4678)	0.0000	1	(0.1157)	02/04/2025
1928.T	01/15/2025	SDB3263707268	0	(500)	3,603.0000	(1,891,000.00)	(1,801,500.00)	0.0000	0.2270	(25.00)	0.00	11.7605	(12.3390)	0.0000	1	(0.5786)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(1,700)	3,653.0000	(6,429,400.00)	(6,210,100.00)	0.0000	0.2270	(25.00)	0.00	39.9856	(42.5349)	0.0000	1	(2.5493)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(2,000)	3,653.0000	(7,564,000.00)	(7,306,000.00)	0.0000	0.2270	(25.00)	0.00	47.0419	(50.0411)	0.0000	1	(2.9992)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(100)	3,653.0000	(378,200.00)	(365,300.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.5021)	0.0000	1	(0.1500)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(4,300)	3,653.0000	(16,262,600.00)	(15,707,900.00)	0.0000	0.2270	(25.00)	0.00	101.1400	(107.5884)	0.0000	1	(6.4484)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(7,300)	3,653.0000	(27,608,600.00)	(26,666,900.00)	0.0000	0.2270	(25.00)	0.00	171.7028	(182.6500)	0.0000	1	(10.9472)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(900)	3,653.0000	(3,403,800.00)	(3,287,700.00)	0.0000	0.2270	(25.00)	0.00	21.1688	(22.5185)	0.0000	1	(1.3497)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(600)	3,653.0000	(2,269,200.00)	(2,191,800.00)	0.0000	0.2270	(25.00)	0.00	14.1126	(15.0123)	0.0000	1	(0.8998)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(100)	3,653.0000	(378,200.00)	(365,300.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.5021)	0.0000	1	(0.1500)	02/04/2025
1928.T	01/14/2025	SDB3263707268	0	(500)	3,653.0000	(1,891,000.00)	(1,826,500.00)	0.0000	0.2270	(25.00)	0.00	11.7605	(12.5103)	0.0000	1	(0.7498)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(1,700)	3,703.0000	(6,429,400.00)	(6,295,100.00)	0.0000	0.2270	(25.00)	0.00	159.9423	(172.4685)	0.0000	4	(12.5262)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(2,000)	3,703.0000	(7,564,000.00)	(7,406,000.00)	0.0000	0.2270	(25.00)	0.00	188.1675	(202.9041)	0.0000	4	(14.7367)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(100)	3,703.0000	(378,200.00)	(370,300.00)	0.0000	0.2270	(25.00)	0.00	9.4084	(10.1452)	0.0000	4	(0.7368)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(4,300)	3,703.0000	(16,262,600.00)	(15,922,900.00)	0.0000	0.2270	(25.00)	0.00	404.5600	(436.2438)	0.0000	4	(31.6838)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(7,300)	3,703.0000	(27,608,600.00)	(27,031,900.00)	0.0000	0.2270	(25.00)	0.00	686.8112	(740.6000)	0.0000	4	(53.7888)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(900)	3,703.0000	(3,403,800.00)	(3,332,700.00)	0.0000	0.2270	(25.00)	0.00	84.6754	(91.3068)	0.0000	4	(6.6315)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(600)	3,703.0000	(2,269,200.00)	(2,221,800.00)	0.0000	0.2270	(25.00)	0.00	56.4502	(60.8712)	0.0000	4	(4.4210)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(100)	3,703.0000	(378,200.00)	(370,300.00)	0.0000	0.2270	(25.00)	0.00	9.4084	(10.1452)	0.0000	4	(0.7368)	02/04/2025
1928.T	01/13/2025	SDB3263707268	0	(600)	3,703.0000	(2,269,200.00)	(2,221,800.00)	0.0000	0.2270	(25.00)	0.00	56.4502	(60.8712)	0.0000	4	(4.4210)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(1,700)	3,752.0000	(6,429,400.00)	(6,378,400.00)	0.0000	0.2320	(25.00)	0.00	40.8663	(43.6877)	0.0000	1	(2.8213)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SEKISUI HOUSE, LTD. CMN (Cont.)																	
1928.T	01/09/2025	SDB3263707268	0	(2,000)	3,752.0000	(7,564,000.00)	(7,504,000.00)	0.0000	0.2320	(25.00)	0.00	48.0780	(51.3973)	0.0000	1	(3.3192)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(100)	3,752.0000	(378,200.00)	(375,200.00)	0.0000	0.2320	(25.00)	0.00	2.4039	(2.5699)	0.0000	1	(0.1660)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(4,300)	3,752.0000	(16,262,600.00)	(16,133,600.00)	0.0000	0.2320	(25.00)	0.00	103.3678	(110.5041)	0.0000	1	(7.1364)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(7,300)	3,752.0000	(27,608,600.00)	(27,389,600.00)	0.0000	0.2320	(25.00)	0.00	175.4848	(187.6000)	0.0000	1	(12.1152)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(900)	3,752.0000	(3,403,800.00)	(3,376,800.00)	0.0000	0.2320	(25.00)	0.00	21.6351	(23.1288)	0.0000	1	(1.4937)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(600)	3,752.0000	(2,269,200.00)	(2,251,200.00)	0.0000	0.2320	(25.00)	0.00	14.4234	(15.4192)	0.0000	1	(0.9958)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(100)	3,752.0000	(378,200.00)	(375,200.00)	0.0000	0.2320	(25.00)	0.00	2.4039	(2.5699)	0.0000	1	(0.1660)	02/04/2025
1928.T	01/09/2025	SDB3263707268	0	(1,600)	3,752.0000	(6,051,200.00)	(6,003,200.00)	0.0000	0.2320	(25.00)	0.00	38.4624	(41.1178)	0.0000	1	(2.6554)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(1,700)	3,758.0000	(6,429,400.00)	(6,388,600.00)	0.0000	0.2310	(25.00)	0.00	40.6902	(43.7575)	0.0000	1	(3.0674)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(2,000)	3,758.0000	(7,564,000.00)	(7,516,000.00)	0.0000	0.2310	(25.00)	0.00	47.8708	(51.4795)	0.0000	1	(3.6087)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(100)	3,758.0000	(378,200.00)	(375,800.00)	0.0000	0.2310	(25.00)	0.00	2.3935	(2.5740)	0.0000	1	(0.1804)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(4,300)	3,758.0000	(16,262,600.00)	(16,159,400.00)	0.0000	0.2310	(25.00)	0.00	102.9222	(110.6808)	0.0000	1	(7.7586)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(7,300)	3,758.0000	(27,608,600.00)	(27,433,400.00)	0.0000	0.2310	(25.00)	0.00	174.7284	(187.9000)	0.0000	1	(13.1716)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(900)	3,758.0000	(3,403,800.00)	(3,382,200.00)	0.0000	0.2310	(25.00)	0.00	21.5419	(23.1658)	0.0000	1	(1.6239)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(600)	3,758.0000	(2,269,200.00)	(2,254,800.00)	0.0000	0.2310	(25.00)	0.00	14.3612	(15.4438)	0.0000	1	(1.0826)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(100)	3,758.0000	(378,200.00)	(375,800.00)	0.0000	0.2310	(25.00)	0.00	2.3935	(2.5740)	0.0000	1	(0.1804)	02/04/2025
1928.T	01/08/2025	SDB3263707268	0	(1,800)	3,758.0000	(6,807,600.00)	(6,764,400.00)	0.0000	0.2310	(25.00)	0.00	43.0837	(46.3315)	0.0000	1	(3.2478)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(1,700)	3,782.0000	(6,429,400.00)	(6,429,400.00)	0.0000	0.2270	(25.00)	0.00	39.9856	(44.0370)	0.0000	1	(4.0514)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(2,000)	3,782.0000	(7,564,000.00)	(7,564,000.00)	0.0000	0.2270	(25.00)	0.00	47.0419	(51.8082)	0.0000	1	(4.7664)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(100)	3,782.0000	(378,200.00)	(378,200.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.5904)	0.0000	1	(0.2383)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(4,300)	3,782.0000	(16,262,600.00)	(16,262,600.00)	0.0000	0.2270	(25.00)	0.00	101.1400	(111.3877)	0.0000	1	(10.2477)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(7,300)	3,782.0000	(27,608,600.00)	(27,608,600.00)	0.0000	0.2270	(25.00)	0.00	171.7028	(189.1000)	0.0000	1	(17.3972)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(900)	3,782.0000	(3,403,800.00)	(3,403,800.00)	0.0000	0.2270	(25.00)	0.00	21.1688	(23.3137)	0.0000	1	(2.1449)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(600)	3,782.0000	(2,269,200.00)	(2,269,200.00)	0.0000	0.2270	(25.00)	0.00	14.1126	(15.5425)	0.0000	1	(1.4299)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(100)	3,782.0000	(378,200.00)	(378,200.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.5904)	0.0000	1	(0.2383)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(1,800)	3,782.0000	(6,807,600.00)	(6,807,600.00)	0.0000	0.2270	(25.00)	0.00	42.3377	(46.6274)	0.0000	1	(4.2897)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(800)	3,782.0000	(3,025,600.00)	(3,025,600.00)	0.0000	0.2270	(25.00)	0.00	18.8167	(20.7233)	0.0000	1	(1.9065)	02/04/2025
1928.T	01/07/2025	SDB3263707268	0	(100)	3,782.0000	(378,200.00)	(378,200.00)	0.0000	0.2270	(25.00)	0.00	2.3521	(2.5904)	0.0000	1	(0.2383)	02/04/2025
TOTAL SEKISUI HOUSE, LTD. CMN												4,705.3630	(5,033.5630)	0.0000		(328.2000)	
SEVEN & I HOLDINGS CMN																	
3382.T	01/17/2025	SDB3265604067	0	(32,500)	2,444.0000	(79,231,249.63)	(79,430,000.00)	0.0000	0.2270	(25.00)	0.00	492.7533	(544.0411)	0.0000	1	(51.2878)	02/04/2025
3382.T	01/16/2025	SDB3265604067	0	(32,500)	2,437.8846	(79,231,249.63)	(79,231,249.63)	0.0000	0.2270	(25.00)	0.00	492.7533	(542.6798)	0.0000	1	(49.9265)	02/04/2025
TOTAL SEVEN & I HOLDINGS CMN												985.5065	(1,086.7209)	0.0000		(101.2144)	
SG HOLDINGS CO., LTD. CMN																	
9143.T	01/17/2025	SDB3265345660	0	(800)	1,478.5000	(1,174,990.29)	(1,182,800.00)	0.0000	0.2270	(25.00)	0.00	7.3075	(8.1014)	0.0000	1	(0.7939)	02/04/2025
9143.T	01/17/2025	SDB3265345660	0	(1,300)	1,478.5000	(1,909,359.22)	(1,922,050.00)	0.0000	0.2270	(25.00)	0.00	11.8746	(13.1647)	0.0000	1	(1.2901)	02/04/2025
9143.T	01/17/2025	SDB3265345660	0	(100)	1,478.5000	(148,440.35)	(147,850.00)	0.0000	0.2270	(25.00)	0.00	9.9232	(10.1277)	0.0000	1	(0.0895)	02/04/2025
9143.T	01/17/2025	SDB3265345660	0	(1,000)	1,478.5000	(1,490,003.14)	(1,478,500.00)	0.0000	0.2270	(25.00)	0.00	9.2666	(10.1267)	0.0000	1	(0.8601)	02/04/2025
9143.T	01/17/2025	SDB3265345660	0	(2,900)	1,478.5000	(4,378,815.36)	(4,287,650.00)	0.0000	0.2270	(25.00)	0.00	27.2326	(29.3675)	0.0000	1	(2.1348)	02/04/2025
9143.T	01/16/2025	SDB3265345660	0	(800)	1,474.5000	(1,174,990.29)	(1,179,600.00)	0.0000	0.2270	(25.00)	0.00	7.3075	(8.0795)	0.0000	1	(0.7720)	02/04/2025
9143.T	01/16/2025	SDB3265345660	0	(1,300)	1,474.5000	(1,909,359.22)	(1,916,850.00)	0.0000	0.2270	(25.00)	0.00	11.8746	(13.1291)	0.0000	1	(1.2545)	02/04/2025
9143.T	01/16/2025	SDB3265345660	0	(100)	1,474.5000	(148,440.35)	(147,450.00)	0.0000	0.2270	(25.00)	0.00	9.9232	(10.0993)	0.0000	1	(0.0868)	02/04/2025
9143.T	01/16/2025	SDB3265345660	0	(1,000)	1,474.5000	(1,490,003.14)	(1,474,500.00)	0.0000	0.2270	(25.00)	0.00	9.2666	(10.0993)	0.0000	1	(0.8327)	02/04/2025
9143.T	01/16/2025	SDB3265345660	0	(2,900)	1,474.5000	(4,378,815.36)	(4,276,050.00)	0.0000	0.2270	(25.00)	0.00	27.2326	(29.2880)	0.0000	1	(2.0554)	02/04/2025
9143.T	01/15/2025	SDB3265345660	0	(100)	1,476.0000	(148,440.35)	(147,600.00)	0.0000	0.2270	(25.00)	0.00	9.9232	(10.1110)	0.0000	1	(0.0878)	02/04/2025
9143.T	01/15/2025	SDB3265345660	0	(1,000)	1,476.0000	(1,490,003.14)	(1,476,000.00)	0.0000	0.2270	(25.00)	0.00	9.2666	(10.1096)	0.0000	1	(0.8430)	02/04/2025
9143.T	01/15/2025	SDB3265345660	0	(2,900)	1,476.0000	(4,378,815.36)	(4,280,400.00)	0.0000	0.2270	(25.00)	0.00	27.2326	(29.3178)	0.0000	1	(2.0852)	02/04/2025
9143.T	01/14/2025	SDB3265345660	0	(1,000)	1,484.5000	(1,490,003.14)	(1,484,500.00)	0.0000	0.2270	(25.00)	0.00	9.2666	(10.1678)	0.0000	1	(0.9012)	02/04/2025
9143.T	01/14/2025	SDB3265345660	0	(2,900)	1,484.5000	(4,378,815.36)	(4,305,050.00)	0.0000	0.2270	(25.00)	0.00	27.2326	(29.4866)	0.0000	1	(2.2540)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SG HOLDINGS CO., LTD. CMN (Cont.)																	
9143.T	01/13/2025	SDB3265345660	0	(2,900)	1,509.9363	(4,378,815.36)	(4,378,815.36)	0.0000	0.2270	(25.00)	0.00	108.9305	(119.9675)	0.0000	4	(11.0370)	02/04/2025
TOTAL SG HOLDINGS CO., LTD. CMN													296.0612	(323.4391)	0.0000	(27.3779)	
SHIMANO CORPORATION CMN																	
7309.T	01/09/2025	SDB3264649705	0	(100)	20,755.0000	(2,139,000.00)	(2,075,500.00)	0.0000	0.2320	(25.00)	0.00	13.5958	(14.2158)	0.0000	1	(0.6199)	02/04/2025
7309.T	01/09/2025	SDB3264649705	0	(100)	20,755.0000	(2,139,000.00)	(2,075,500.00)	0.0000	0.2320	(25.00)	0.00	13.5958	(14.2158)	0.0000	1	(0.6199)	02/04/2025
7309.T	01/08/2025	SDB3264649705	0	(100)	21,020.0000	(2,139,000.00)	(2,102,000.00)	0.0000	0.2310	(25.00)	0.00	13.5372	(14.3973)	0.0000	1	(0.8600)	02/04/2025
7309.T	01/08/2025	SDB3264649705	0	(100)	21,020.0000	(2,139,000.00)	(2,102,000.00)	0.0000	0.2310	(25.00)	0.00	13.5372	(14.3973)	0.0000	1	(0.8600)	02/04/2025
7309.T	01/07/2025	SDB3264649705	0	(100)	21,390.0000	(2,139,000.00)	(2,139,000.00)	0.0000	0.2270	(25.00)	0.00	13.3028	(14.6507)	0.0000	1	(1.3479)	02/04/2025
7309.T	01/07/2025	SDB3264649705	0	(100)	21,390.0000	(2,139,000.00)	(2,139,000.00)	0.0000	0.2270	(25.00)	0.00	13.3028	(14.6507)	0.0000	1	(1.3479)	02/04/2025
TOTAL SHIMANO CORPORATION CMN													80.8718	(86.5274)	0.0000	(5.6556)	
SHIMIZU CORP CMN																	
1803.T	01/17/2025	SDB3265406641	0	(2,400)	1,253.5000	(3,003,004.79)	(3,008,400.00)	0.0000	0.2270	(25.00)	0.00	18.6762	(20.6055)	0.0000	1	(1.9293)	02/04/2025
1803.T	01/17/2025	SDB3265406641	0	(7,500)	1,253.5000	(9,477,133.95)	(9,401,250.00)	0.0000	0.2270	(25.00)	0.00	58.9400	(64.3921)	0.0000	1	(5.4521)	02/04/2025
1803.T	01/17/2025	SDB3265406641	0	(2,700)	1,253.5000	(3,441,626.28)	(3,384,450.00)	0.0000	0.2270	(25.00)	0.00	21.4041	(23.1812)	0.0000	1	(1.7771)	02/04/2025
1803.T	01/17/2025	SDB3265406641	0	(800)	1,253.5000	(1,027,833.19)	(1,002,800.00)	0.0000	0.2270	(25.00)	0.00	6.3923	(6.8685)	0.0000	1	(0.4762)	02/04/2025
1803.T	01/16/2025	SDB3265406641	0	(7,500)	1,261.5000	(9,477,133.95)	(9,461,250.00)	0.0000	0.2270	(25.00)	0.00	58.9400	(64.8031)	0.0000	1	(5.8631)	02/04/2025
1803.T	01/16/2025	SDB3265406641	0	(2,700)	1,261.5000	(3,441,626.28)	(3,406,050.00)	0.0000	0.2270	(25.00)	0.00	21.4041	(23.3291)	0.0000	1	(1.9250)	02/04/2025
1803.T	01/16/2025	SDB3265406641	0	(800)	1,261.5000	(1,027,833.19)	(1,009,200.00)	0.0000	0.2270	(25.00)	0.00	6.3923	(6.9123)	0.0000	1	(0.5201)	02/04/2025
1803.T	01/15/2025	SDB3265406641	0	(2,700)	1,265.0000	(3,441,626.28)	(3,415,500.00)	0.0000	0.2270	(25.00)	0.00	21.4041	(23.3938)	0.0000	1	(1.9897)	02/04/2025
1803.T	01/15/2025	SDB3265406641	0	(800)	1,265.0000	(1,027,833.19)	(1,012,000.00)	0.0000	0.2270	(25.00)	0.00	6.3923	(6.9315)	0.0000	1	(0.5392)	02/04/2025
1803.T	01/14/2025	SDB3265406641	0	(800)	1,284.7915	(1,027,833.19)	(1,027,833.19)	0.0000	0.2270	(25.00)	0.00	6.3923	(7.0400)	0.0000	1	(0.6477)	02/04/2025
TOTAL SHIMIZU CORP CMN													226.3376	(247.4571)	0.0000	(21.1195)	
SHINKO ELEC IND CO LTD CMN																	
6967.T	01/17/2025	SDB3263242782	0	(2,700)	5,869.0000	(15,839,170.39)	(15,846,300.00)	0.0000	0.2270	(25.00)	0.00	98.5066	(108.5363)	0.0000	1	(10.0297)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(2,300)	5,869.0000	(13,505,822.07)	(13,498,700.00)	0.0000	0.2270	(25.00)	0.00	83.9951	(92.4568)	0.0000	1	(8.4617)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(500)	5,869.0000	(2,933,609.30)	(2,934,500.00)	0.0000	0.2270	(25.00)	0.00	18.2446	(20.0993)	0.0000	1	(1.8547)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(400)	5,869.0000	(2,346,647.46)	(2,347,600.00)	0.0000	0.2270	(25.00)	0.00	14.5942	(16.0795)	0.0000	1	(1.4852)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(600)	5,869.0000	(3,524,370.90)	(3,521,400.00)	0.0000	0.2270	(25.00)	0.00	21.9187	(24.1192)	0.0000	1	(2.2005)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(3,000)	5,869.0000	(17,110,987.71)	(17,607,000.00)	0.0000	0.2270	(25.00)	0.00	106.4163	(120.5959)	0.0000	1	(14.1796)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(500)	5,869.0000	(2,852,500.00)	(2,934,500.00)	0.0000	0.2270	(25.00)	0.00	17.7402	(20.0993)	0.0000	1	(2.3591)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(900)	5,869.0000	(5,134,500.00)	(5,282,100.00)	0.0000	0.2270	(25.00)	0.00	31.9324	(36.1788)	0.0000	1	(4.2464)	02/04/2025
6967.T	01/17/2025	SDB3263242782	0	(300)	5,869.0000	(1,711,500.00)	(1,760,700.00)	0.0000	0.2270	(25.00)	0.00	10.6441	(12.0596)	0.0000	1	(1.4155)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(2,700)	5,865.0000	(15,839,170.39)	(15,835,500.00)	0.0000	0.2270	(25.00)	0.00	98.5066	(108.4623)	0.0000	1	(9.9557)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(2,300)	5,865.0000	(13,505,822.07)	(13,489,500.00)	0.0000	0.2270	(25.00)	0.00	83.9951	(92.3938)	0.0000	1	(8.3987)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(500)	5,865.0000	(2,933,609.30)	(2,932,500.00)	0.0000	0.2270	(25.00)	0.00	18.2446	(20.0856)	0.0000	1	(1.8410)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(400)	5,865.0000	(2,346,647.46)	(2,346,000.00)	0.0000	0.2270	(25.00)	0.00	14.5942	(16.0685)	0.0000	1	(1.4743)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(600)	5,865.0000	(3,524,370.90)	(3,519,000.00)	0.0000	0.2270	(25.00)	0.00	21.9187	(24.1027)	0.0000	1	(2.1840)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(3,000)	5,865.0000	(17,110,987.71)	(17,595,000.00)	0.0000	0.2270	(25.00)	0.00	106.4163	(120.5137)	0.0000	1	(14.0974)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(500)	5,865.0000	(2,852,500.00)	(2,932,500.00)	0.0000	0.2270	(25.00)	0.00	17.7402	(20.0856)	0.0000	1	(2.3454)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(900)	5,865.0000	(5,134,500.00)	(5,278,500.00)	0.0000	0.2270	(25.00)	0.00	31.9324	(36.1541)	0.0000	1	(4.2217)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(300)	5,865.0000	(1,711,500.00)	(1,759,500.00)	0.0000	0.2270	(25.00)	0.00	10.6441	(12.0514)	0.0000	1	(1.4072)	02/04/2025
6967.T	01/16/2025	SDB3263242782	0	(200)	5,865.0000	(1,141,000.00)	(1,173,000.00)	0.0000	0.2270	(25.00)	0.00	7.0961	(8.0342)	0.0000	1	(0.9382)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(2,300)	5,874.0000	(13,505,822.07)	(13,510,200.00)	0.0000	0.2270	(25.00)	0.00	83.9951	(92.5356)	0.0000	1	(8.5405)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(500)	5,874.0000	(2,933,609.30)	(2,937,000.00)	0.0000	0.2270	(25.00)	0.00	18.2446	(20.1164)	0.0000	1	(1.8718)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(400)	5,874.0000	(2,346,647.46)	(2,349,600.00)	0.0000	0.2270	(25.00)	0.00	14.5942	(16.0932)	0.0000	1	(1.4989)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(600)	5,874.0000	(3,524,370.90)	(3,524,400.00)	0.0000	0.2270	(25.00)	0.00	21.9187	(24.1397)	0.0000	1	(2.2210)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(3,000)	5,874.0000	(17,110,987.71)	(17,622,000.00)	0.0000	0.2270	(25.00)	0.00	106.4163	(120.6986)	0.0000	1	(14.2824)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(500)	5,874.0000	(2,852,500.00)	(2,937,000.00)	0.0000	0.2270	(25.00)	0.00	17.7402	(20.1164)	0.0000	1	(2.3762)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(900)	5,874.0000	(5,134,500.00)	(5,286,600.00)	0.0000	0.2270	(25.00)	0.00	31.9324	(36.2096)	0.0000	1	(4.2772)	02/04/2025
6967.T	01/15/2025	SDB3263242782	0	(300)	5,874.0000	(1,711,500.00)	(1,762,200.00)	0.0000	0.2270	(25.00)	0.00	10.6441	(12.0699)	0.0000	1	(1.4257)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SHINKO ELEC IND CO LTD CMN (Cont.)																	
6967.T	01/15/2025	SDB3263242782	0	(200)	5,874.0000	(1,141,000.00)	(1,174,800.00)	0.0000	0.2270	(25.00)	0.00	7.0961	(8.0466)	0.0000	1	(0.9505)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(500)	5,869.0000	(2,933,609.30)	(2,934,500.00)	0.0000	0.2270	(25.00)	0.00	18.2446	(20.0993)	0.0000	1	(1.8547)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(400)	5,869.0000	(2,346,647.46)	(2,347,600.00)	0.0000	0.2270	(25.00)	0.00	14.5942	(16.0795)	0.0000	1	(1.4852)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(600)	5,869.0000	(3,524,370.90)	(3,521,400.00)	0.0000	0.2270	(25.00)	0.00	21.9187	(24.1192)	0.0000	1	(2.2005)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(3,000)	5,869.0000	(17,110,987.71)	(17,607,000.00)	0.0000	0.2270	(25.00)	0.00	106.4163	(120.5959)	0.0000	1	(14.1796)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(500)	5,869.0000	(2,852,500.00)	(2,934,500.00)	0.0000	0.2270	(25.00)	0.00	17.7402	(20.0993)	0.0000	1	(2.3591)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(900)	5,869.0000	(5,134,500.00)	(5,282,100.00)	0.0000	0.2270	(25.00)	0.00	31.9324	(36.1788)	0.0000	1	(4.2464)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(300)	5,869.0000	(1,711,500.00)	(1,760,700.00)	0.0000	0.2270	(25.00)	0.00	10.6441	(12.0596)	0.0000	1	(1.4155)	02/04/2025
6967.T	01/14/2025	SDB3263242782	0	(200)	5,869.0000	(1,141,000.00)	(1,173,800.00)	0.0000	0.2270	(25.00)	0.00	7.0961	(8.0397)	0.0000	1	(0.9436)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(400)	5,869.0000	(2,346,647.46)	(2,347,600.00)	0.0000	0.2270	(25.00)	0.00	58.3769	(64.3178)	0.0000	4	(5.9409)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(600)	5,869.0000	(3,524,370.90)	(3,521,400.00)	0.0000	0.2270	(25.00)	0.00	87.6748	(96.4767)	0.0000	4	(8.8020)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(3,000)	5,869.0000	(17,110,987.71)	(17,607,000.00)	0.0000	0.2270	(25.00)	0.00	425.6651	(482.3836)	0.0000	4	(56.7184)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(500)	5,869.0000	(2,852,500.00)	(2,934,500.00)	0.0000	0.2270	(25.00)	0.00	70.9608	(80.3973)	0.0000	4	(9.4364)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(900)	5,869.0000	(5,134,500.00)	(5,282,100.00)	0.0000	0.2270	(25.00)	0.00	127.7295	(144.7151)	0.0000	4	(16.9856)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(300)	5,869.0000	(1,711,500.00)	(1,760,700.00)	0.0000	0.2270	(25.00)	0.00	42.5765	(48.2384)	0.0000	4	(5.6619)	02/04/2025
6967.T	01/13/2025	SDB3263242782	0	(200)	5,869.0000	(1,141,000.00)	(1,173,800.00)	0.0000	0.2270	(25.00)	0.00	28.3843	(32.1589)	0.0000	4	(3.7746)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(600)	5,870.0000	(3,524,370.90)	(3,522,000.00)	0.0000	0.2320	(25.00)	0.00	22.4015	(24.1233)	0.0000	1	(1.7218)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(3,000)	5,870.0000	(17,110,987.71)	(17,610,000.00)	0.0000	0.2320	(25.00)	0.00	108.7603	(120.6164)	0.0000	1	(11.8562)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(500)	5,870.0000	(2,852,500.00)	(2,935,000.00)	0.0000	0.2320	(25.00)	0.00	18.1310	(20.1027)	0.0000	1	(1.9718)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(900)	5,870.0000	(5,134,500.00)	(5,283,000.00)	0.0000	0.2320	(25.00)	0.00	32.6357	(36.1849)	0.0000	1	(3.5492)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(300)	5,870.0000	(1,711,500.00)	(1,761,000.00)	0.0000	0.2320	(25.00)	0.00	10.8786	(12.0616)	0.0000	1	(1.1831)	02/04/2025
6967.T	01/09/2025	SDB3263242782	0	(200)	5,870.0000	(1,141,000.00)	(1,174,000.00)	0.0000	0.2320	(25.00)	0.00	7.2524	(8.0411)	0.0000	1	(0.7887)	02/04/2025
6967.T	01/08/2025	SDB3263242782	0	(3,000)	5,713.0000	(17,110,987.71)	(17,139,000.00)	0.0000	0.2310	(25.00)	0.00	108.2915	(117.3904)	0.0000	1	(9.0990)	02/04/2025
6967.T	01/08/2025	SDB3263242782	0	(500)	5,713.0000	(2,852,500.00)	(2,856,500.00)	0.0000	0.2310	(25.00)	0.00	18.0528	(19.5651)	0.0000	1	(1.5123)	02/04/2025
6967.T	01/08/2025	SDB3263242782	0	(900)	5,713.0000	(5,134,500.00)	(5,141,700.00)	0.0000	0.2310	(25.00)	0.00	32.4951	(35.2171)	0.0000	1	(2.7221)	02/04/2025
6967.T	01/08/2025	SDB3263242782	0	(300)	5,713.0000	(1,711,500.00)	(1,713,900.00)	0.0000	0.2310	(25.00)	0.00	10.8317	(11.7390)	0.0000	1	(0.9074)	02/04/2025
6967.T	01/08/2025	SDB3263242782	0	(200)	5,713.0000	(1,141,000.00)	(1,142,600.00)	0.0000	0.2310	(25.00)	0.00	7.2211	(7.8260)	0.0000	1	(0.6049)	02/04/2025
6967.T	01/07/2025	SDB3263242782	0	(500)	5,705.0000	(2,852,500.00)	(2,852,500.00)	0.0000	0.2270	(25.00)	0.00	17.7402	(19.5377)	0.0000	1	(1.7975)	02/04/2025
6967.T	01/07/2025	SDB3263242782	0	(900)	5,705.0000	(5,134,500.00)	(5,134,500.00)	0.0000	0.2270	(25.00)	0.00	31.9324	(35.1678)	0.0000	1	(3.2354)	02/04/2025
6967.T	01/07/2025	SDB3263242782	0	(300)	5,705.0000	(1,711,500.00)	(1,711,500.00)	0.0000	0.2270	(25.00)	0.00	10.6441	(11.7226)	0.0000	1	(1.0785)	02/04/2025
6967.T	01/07/2025	SDB3263242782	0	(200)	5,705.0000	(1,141,000.00)	(1,141,000.00)	0.0000	0.2270	(25.00)	0.00	7.0961	(7.8151)	0.0000	1	(0.7190)	02/04/2025
TOTAL SHINKO ELEC IND CO LTD CMN												2,641.9811	(2,951.2726)	0.0000		(309.2915)	
SHISEIDO CO., LTD. CMN																	
4911.T	01/17/2025	SDB3262681161	0	(400)	2,517.0000	(1,091,879.02)	(1,006,800.00)	0.0000	0.2270	(25.00)	0.00	6.7906	(6.8959)	0.0000	1	(0.1053)	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(11,400)	2,517.0000	(31,766,100.00)	(28,693,800.00)	0.0000	0.2270	(25.00)	0.00	197.5590	(196.5329)	0.0000	1	1.0262	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(600)	2,517.0000	(1,671,900.00)	(1,510,200.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.3438)	0.0000	1	0.0540	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(2,100)	2,517.0000	(5,851,650.00)	(5,285,700.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(36.2034)	0.0000	1	0.1890	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(3,500)	2,517.0000	(9,752,750.00)	(8,809,500.00)	0.0000	0.2270	(25.00)	0.00	60.6541	(60.3390)	0.0000	1	0.3150	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(2,100)	2,517.0000	(5,851,650.00)	(5,285,700.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(36.2034)	0.0000	1	0.1890	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(800)	2,517.0000	(2,229,200.00)	(2,013,600.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(13.7918)	0.0000	1	0.0720	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(600)	2,517.0000	(1,671,900.00)	(1,510,200.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.3438)	0.0000	1	0.0540	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(7,700)	2,517.0000	(21,456,050.00)	(19,380,900.00)	0.0000	0.2270	(25.00)	0.00	133.4390	(132.7459)	0.0000	1	0.6931	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(1,300)	2,517.0000	(3,622,450.00)	(3,272,100.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(22.4116)	0.0000	1	0.1170	02/04/2025
4911.T	01/17/2025	SDB3262681161	0	(500)	2,517.0000	(1,393,250.00)	(1,258,500.00)	0.0000	0.2270	(25.00)	0.00	8.6649	(8.6199)	0.0000	1	0.0450	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(400)	2,518.5000	(1,091,879.02)	(1,007,400.00)	0.0000	0.2270	(25.00)	0.00	6.7906	(6.9000)	0.0000	1	(0.1094)	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(11,400)	2,518.5000	(31,766,100.00)	(28,710,900.00)	0.0000	0.2270	(25.00)	0.00	197.5590	(196.6500)	0.0000	1	0.9090	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(600)	2,518.5000	(1,671,900.00)	(1,511,100.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.3500)	0.0000	1	0.0478	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(2,100)	2,518.5000	(5,851,650.00)	(5,288,850.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(36.2250)	0.0000	1	0.1675	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(3,500)	2,518.5000	(9,752,750.00)	(8,814,750.00)	0.0000	0.2270	(25.00)	0.00	60.6541	(60.3750)	0.0000	1	0.2791	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(2,100)	2,518.5000	(5,851,650.00)	(5,288,850.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(36.2250)	0.0000	1	0.1675	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(800)	2,518.5000	(2,229,200.00)	(2,014,800.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(13.8000)	0.0000	1	0.0638	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(600)	2,518.5000	(1,671,900.00)	(1,511,100.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.3500)	0.0000	1	0.0478	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SHISEIDO CO., LTD. CMN (Cont.)																	
4911.T	01/16/2025	SDB3262681161	0	(7,700)	2,518.5000	(21,456,050.00)	(19,392,450.00)	0.0000	0.2270	(25.00)	0.00	133.4390	(132.8250)	0.0000	1	0.6140	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(1,300)	2,518.5000	(3,622,450.00)	(3,274,050.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(22.4250)	0.0000	1	0.1037	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(1,700)	2,518.5000	(4,737,050.00)	(4,281,450.00)	0.0000	0.2270	(25.00)	0.00	29.4606	(29.3250)	0.0000	1	0.1356	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(200)	2,518.5000	(557,300.00)	(503,700.00)	0.0000	0.2270	(25.00)	0.00	3.4659	(3.4500)	0.0000	1	0.0159	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(2,700)	2,518.5000	(7,523,550.00)	(6,799,950.00)	0.0000	0.2270	(25.00)	0.00	46.7903	(46.5750)	0.0000	1	0.2153	02/04/2025
4911.T	01/16/2025	SDB3262681161	0	(900)	2,518.5000	(2,507,850.00)	(2,266,650.00)	0.0000	0.2270	(25.00)	0.00	15.5968	(15.5250)	0.0000	1	0.0718	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(400)	2,585.0000	(1,091,879.02)	(1,034,000.00)	0.0000	0.2270	(25.00)	0.00	6.7906	(7.0822)	0.0000	1	(0.2916)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(11,400)	2,585.0000	(31,766,100.00)	(29,469,000.00)	0.0000	0.2270	(25.00)	0.00	197.5590	(201.8425)	0.0000	1	(4.2834)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(600)	2,585.0000	(1,671,900.00)	(1,551,000.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.6233)	0.0000	1	(0.2254)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(2,100)	2,585.0000	(5,851,650.00)	(5,428,500.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(37.1815)	0.0000	1	(0.7891)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(3,500)	2,585.0000	(9,752,750.00)	(9,047,500.00)	0.0000	0.2270	(25.00)	0.00	60.6541	(61.9692)	0.0000	1	(1.3151)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(2,100)	2,585.0000	(5,851,650.00)	(5,428,500.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(37.1815)	0.0000	1	(0.7891)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(800)	2,585.0000	(2,229,200.00)	(2,068,000.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(14.1644)	0.0000	1	(0.3006)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(600)	2,585.0000	(1,671,900.00)	(1,551,000.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.6233)	0.0000	1	(0.2254)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(7,700)	2,585.0000	(21,456,050.00)	(19,904,500.00)	0.0000	0.2270	(25.00)	0.00	133.4390	(136.3322)	0.0000	1	(2.8932)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(1,300)	2,585.0000	(3,622,450.00)	(3,360,500.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(23.0171)	0.0000	1	(0.4885)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(1,700)	2,585.0000	(4,737,050.00)	(4,394,500.00)	0.0000	0.2270	(25.00)	0.00	29.4606	(30.0993)	0.0000	1	(0.6388)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(200)	2,585.0000	(557,300.00)	(517,000.00)	0.0000	0.2270	(25.00)	0.00	3.4659	(3.5411)	0.0000	1	(0.0751)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(2,700)	2,585.0000	(7,523,550.00)	(6,979,500.00)	0.0000	0.2270	(25.00)	0.00	46.7903	(47.8048)	0.0000	1	(1.0145)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(900)	2,585.0000	(2,507,850.00)	(2,326,500.00)	0.0000	0.2270	(25.00)	0.00	15.5968	(15.9349)	0.0000	1	(0.3382)	02/04/2025
4911.T	01/15/2025	SDB3262681161	0	(1,300)	2,585.0000	(3,622,450.00)	(3,360,500.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(23.0171)	0.0000	1	(0.4885)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(400)	2,631.5000	(1,091,879.02)	(1,052,600.00)	0.0000	0.2270	(25.00)	0.00	6.7906	(7.2096)	0.0000	1	(0.4190)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(11,400)	2,631.5000	(31,766,100.00)	(29,999,100.00)	0.0000	0.2270	(25.00)	0.00	197.5590	(205.4733)	0.0000	1	(7.9143)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(600)	2,631.5000	(1,671,900.00)	(1,578,900.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.8144)	0.0000	1	(0.4165)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(2,100)	2,631.5000	(5,851,650.00)	(5,526,150.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(37.8503)	0.0000	1	(1.4579)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(3,500)	2,631.5000	(9,752,750.00)	(9,210,250.00)	0.0000	0.2270	(25.00)	0.00	60.6541	(63.0839)	0.0000	1	(2.4298)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(2,100)	2,631.5000	(5,851,650.00)	(5,526,150.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(37.8503)	0.0000	1	(1.4579)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(800)	2,631.5000	(2,229,200.00)	(2,105,200.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(14.4192)	0.0000	1	(0.5554)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(600)	2,631.5000	(1,671,900.00)	(1,578,900.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(10.8144)	0.0000	1	(0.4165)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(7,700)	2,631.5000	(21,456,050.00)	(20,262,550.00)	0.0000	0.2270	(25.00)	0.00	133.4390	(138.7846)	0.0000	1	(5.3456)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(1,300)	2,631.5000	(3,622,450.00)	(3,420,950.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(23.4312)	0.0000	1	(0.9025)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(1,700)	2,631.5000	(4,737,050.00)	(4,473,550.00)	0.0000	0.2270	(25.00)	0.00	29.4606	(30.6408)	0.0000	1	(1.1802)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(200)	2,631.5000	(557,300.00)	(526,300.00)	0.0000	0.2270	(25.00)	0.00	3.4659	(3.6048)	0.0000	1	(0.1388)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(2,700)	2,631.5000	(7,523,550.00)	(7,105,050.00)	0.0000	0.2270	(25.00)	0.00	46.7903	(48.6647)	0.0000	1	(1.8744)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(900)	2,631.5000	(2,507,850.00)	(2,368,350.00)	0.0000	0.2270	(25.00)	0.00	15.5968	(16.2216)	0.0000	1	(0.6248)	02/04/2025
4911.T	01/14/2025	SDB3262681161	0	(1,300)	2,631.5000	(3,622,450.00)	(3,420,950.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(23.4312)	0.0000	1	(0.9025)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(400)	2,681.0000	(1,091,879.02)	(1,072,400.00)	0.0000	0.2270	(25.00)	0.00	27.1624	(29.3808)	0.0000	4	(2.2185)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(11,400)	2,681.0000	(31,766,100.00)	(30,563,400.00)	0.0000	0.2270	(25.00)	0.00	790.2361	(837.3534)	0.0000	4	(47.1173)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(600)	2,681.0000	(1,671,900.00)	(1,608,600.00)	0.0000	0.2270	(25.00)	0.00	41.5914	(44.0712)	0.0000	4	(2.4799)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(2,100)	2,681.0000	(5,851,650.00)	(5,630,100.00)	0.0000	0.2270	(25.00)	0.00	145.5698	(154.2493)	0.0000	4	(8.6795)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(3,500)	2,681.0000	(9,752,750.00)	(9,383,500.00)	0.0000	0.2270	(25.00)	0.00	242.6164	(257.0822)	0.0000	4	(14.4658)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(2,100)	2,681.0000	(5,851,650.00)	(5,630,100.00)	0.0000	0.2270	(25.00)	0.00	145.5698	(154.2493)	0.0000	4	(8.6795)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(800)	2,681.0000	(2,229,200.00)	(2,144,800.00)	0.0000	0.2270	(25.00)	0.00	55.4552	(58.7616)	0.0000	4	(3.3065)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(600)	2,681.0000	(1,671,900.00)	(1,608,600.00)	0.0000	0.2270	(25.00)	0.00	41.5914	(44.0712)	0.0000	4	(2.4799)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(7,700)	2,681.0000	(21,456,050.00)	(20,643,700.00)	0.0000	0.2270	(25.00)	0.00	533.7560	(565.5808)	0.0000	4	(31.8248)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(1,300)	2,681.0000	(3,622,450.00)	(3,485,300.00)	0.0000	0.2270	(25.00)	0.00	90.1146	(95.4877)	0.0000	4	(5.3730)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(1,700)	2,681.0000	(4,737,050.00)	(4,557,700.00)	0.0000	0.2270	(25.00)	0.00	117.8422	(124.8685)	0.0000	4	(7.0263)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(200)	2,681.0000	(557,300.00)	(536,200.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(14.6904)	0.0000	4	(0.8266)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(2,700)	2,681.0000	(7,523,550.00)	(7,238,700.00)	0.0000	0.2270	(25.00)	0.00	187.1612	(198.3205)	0.0000	4	(11.1594)	02/04/2025
4911.T	01/13/2025	SDB3262681161	0	(900)	2,681.0000	(2,507,850.00)	(2,412,900.00)	0.0000	0.2270	(25.00)	0.00	62.3871	(66.1068)	0.0000	4	(3.7198)	02/04/2025
4911.T	01/13/2025	S															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SHISEIDO CO., LTD. CMN (Cont.)																	
4911.T	01/09/2025	SDB3262681161	0	(600)	2,731.0000	(1,671,900.00)	(1,638,600.00)	0.0000	0.2320	(25.00)	0.00	10.6269	(11.2233)	0.0000	1	(0.5964)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(2,100)	2,731.0000	(5,851,650.00)	(5,735,100.00)	0.0000	0.2320	(25.00)	0.00	37.1940	(39.2815)	0.0000	1	(2.0875)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(3,500)	2,731.0000	(9,752,750.00)	(9,558,500.00)	0.0000	0.2320	(25.00)	0.00	61.9901	(65.4692)	0.0000	1	(3.4791)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(2,100)	2,731.0000	(5,851,650.00)	(5,735,100.00)	0.0000	0.2320	(25.00)	0.00	37.1940	(39.2815)	0.0000	1	(2.0875)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(800)	2,731.0000	(2,229,200.00)	(2,184,800.00)	0.0000	0.2320	(25.00)	0.00	14.1692	(14.9644)	0.0000	1	(0.7952)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(600)	2,731.0000	(1,671,900.00)	(1,638,600.00)	0.0000	0.2320	(25.00)	0.00	10.6269	(11.2233)	0.0000	1	(0.5964)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(7,700)	2,731.0000	(21,456,050.00)	(21,028,700.00)	0.0000	0.2320	(25.00)	0.00	136.3782	(144.0322)	0.0000	1	(7.6540)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(1,300)	2,731.0000	(3,622,450.00)	(3,550,300.00)	0.0000	0.2320	(25.00)	0.00	23.0249	(24.3171)	0.0000	1	(1.2922)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(1,700)	2,731.0000	(4,737,050.00)	(4,642,700.00)	0.0000	0.2320	(25.00)	0.00	30.1095	(31.7993)	0.0000	1	(1.6898)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(200)	2,731.0000	(557,300.00)	(546,200.00)	0.0000	0.2320	(25.00)	0.00	3.5423	(3.7411)	0.0000	1	(0.1988)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(2,700)	2,731.0000	(7,523,550.00)	(7,373,700.00)	0.0000	0.2320	(25.00)	0.00	47.8209	(50.5048)	0.0000	1	(2.6839)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(900)	2,731.0000	(2,507,850.00)	(2,457,900.00)	0.0000	0.2320	(25.00)	0.00	15.9403	(16.8349)	0.0000	1	(0.8946)	02/04/2025
4911.T	01/09/2025	SDB3262681161	0	(1,300)	2,731.0000	(3,622,450.00)	(3,550,300.00)	0.0000	0.2320	(25.00)	0.00	23.0249	(24.3171)	0.0000	1	(1.2922)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(400)	2,714.0000	(1,091,879.02)	(1,085,600.00)	0.0000	0.2310	(25.00)	0.00	6.9102	(7.4356)	0.0000	1	(0.5254)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(11,400)	2,714.0000	(31,766,100.00)	(30,939,600.00)	0.0000	0.2310	(25.00)	0.00	201.0402	(211.9151)	0.0000	1	(10.8748)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(600)	2,714.0000	(1,671,900.00)	(1,628,400.00)	0.0000	0.2310	(25.00)	0.00	10.5811	(11.1534)	0.0000	1	(0.5724)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(2,100)	2,714.0000	(5,851,650.00)	(5,699,400.00)	0.0000	0.2310	(25.00)	0.00	37.0337	(39.0370)	0.0000	1	(2.0033)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(3,500)	2,714.0000	(9,752,750.00)	(9,499,000.00)	0.0000	0.2310	(25.00)	0.00	61.7229	(65.0616)	0.0000	1	(3.3388)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(2,100)	2,714.0000	(5,851,650.00)	(5,699,400.00)	0.0000	0.2310	(25.00)	0.00	37.0337	(39.0370)	0.0000	1	(2.0033)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(800)	2,714.0000	(2,229,200.00)	(2,171,200.00)	0.0000	0.2310	(25.00)	0.00	14.1081	(14.8712)	0.0000	1	(0.7631)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(600)	2,714.0000	(1,671,900.00)	(1,628,400.00)	0.0000	0.2310	(25.00)	0.00	10.5811	(11.1534)	0.0000	1	(0.5724)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(7,700)	2,714.0000	(21,456,050.00)	(20,897,800.00)	0.0000	0.2310	(25.00)	0.00	135.7903	(143.1356)	0.0000	1	(7.3453)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(1,300)	2,714.0000	(3,622,450.00)	(3,528,200.00)	0.0000	0.2310	(25.00)	0.00	22.9256	(24.1658)	0.0000	1	(1.2401)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(1,700)	2,714.0000	(4,737,050.00)	(4,613,800.00)	0.0000	0.2310	(25.00)	0.00	29.9797	(31.6014)	0.0000	1	(1.6217)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(200)	2,714.0000	(557,300.00)	(542,800.00)	0.0000	0.2310	(25.00)	0.00	3.5270	(3.7178)	0.0000	1	(0.1908)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(2,700)	2,714.0000	(7,523,550.00)	(7,327,800.00)	0.0000	0.2310	(25.00)	0.00	47.6148	(50.1904)	0.0000	1	(2.5756)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(900)	2,714.0000	(2,507,850.00)	(2,442,600.00)	0.0000	0.2310	(25.00)	0.00	15.8716	(16.7301)	0.0000	1	(0.8585)	02/04/2025
4911.T	01/08/2025	SDB3262681161	0	(1,300)	2,714.0000	(3,622,450.00)	(3,528,200.00)	0.0000	0.2310	(25.00)	0.00	22.9256	(24.1658)	0.0000	1	(1.2401)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(11,400)	2,786.5000	(31,766,100.00)	(31,766,100.00)	0.0000	0.2270	(25.00)	0.00	197.5590	(217.5760)	0.0000	1	(20.0170)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(600)	2,786.5000	(1,671,900.00)	(1,671,900.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(11.4514)	0.0000	1	(1.0535)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(2,100)	2,786.5000	(5,851,650.00)	(5,851,650.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(40.0798)	0.0000	1	(3.6873)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(3,500)	2,786.5000	(9,752,750.00)	(9,752,750.00)	0.0000	0.2270	(25.00)	0.00	60.6541	(66.7997)	0.0000	1	(6.1456)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(2,100)	2,786.5000	(5,851,650.00)	(5,851,650.00)	0.0000	0.2270	(25.00)	0.00	36.3925	(40.0798)	0.0000	1	(3.6873)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(800)	2,786.5000	(2,229,200.00)	(2,229,200.00)	0.0000	0.2270	(25.00)	0.00	13.8638	(15.2685)	0.0000	1	(1.4047)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(600)	2,786.5000	(1,671,900.00)	(1,671,900.00)	0.0000	0.2270	(25.00)	0.00	10.3978	(11.4514)	0.0000	1	(1.0535)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(7,700)	2,786.5000	(21,456,050.00)	(21,456,050.00)	0.0000	0.2270	(25.00)	0.00	133.4390	(146.9592)	0.0000	1	(13.5203)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(1,300)	2,786.5000	(3,622,450.00)	(3,622,450.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(24.8113)	0.0000	1	(2.2826)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(1,700)	2,786.5000	(4,737,050.00)	(4,737,050.00)	0.0000	0.2270	(25.00)	0.00	29.4606	(32.4455)	0.0000	1	(2.9850)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(200)	2,786.5000	(557,300.00)	(557,300.00)	0.0000	0.2270	(25.00)	0.00	3.4659	(3.8171)	0.0000	1	(0.3512)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(2,700)	2,786.5000	(7,523,550.00)	(7,523,550.00)	0.0000	0.2270	(25.00)	0.00	46.7903	(51.5312)	0.0000	1	(4.7409)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(900)	2,786.5000	(2,507,850.00)	(2,507,850.00)	0.0000	0.2270	(25.00)	0.00	15.5968	(17.1771)	0.0000	1	(1.5803)	02/04/2025
4911.T	01/07/2025	SDB3262681161	0	(1,300)	2,786.5000	(3,622,450.00)	(3,622,450.00)	0.0000	0.2270	(25.00)	0.00	22.5287	(24.8113)	0.0000	1	(2.2826)	02/04/2025
TOTAL SHISEIDO CO., LTD. CMN												6,995.9638	(7,323.2466)	0.0000		(327.2828)	
SOFTBANK GROUP CORP. CMN																	
9984.T	01/15/2025	SDB3265272411	0	(200)	9,251.0000	(1,890,527.11)	(1,850,200.00)	0.0000	0.2270	(25.00)	0.00	11.7575	(12.6726)	0.0000	1	(0.9151)	02/04/2025
9984.T	01/14/2025	SDB3265272411	0	(400)	9,329.0000	(3,781,054.22)	(3,731,600.00)	0.0000	0.2270	(25.00)	0.00	23.5150	(25.5589)	0.0000	1	(2.0439)	02/04/2025
9984.T	01/13/2025	SDB3265272411	0	(400)	9,371.0000	(3,781,054.22)	(3,748,400.00)	0.0000	0.2270	(25.00)	0.00	94.0602	(102.6959)	0.0000	4	(8.6357)	02/04/2025
9984.T	01/09/2025	SDB3265272411	0	(400)	9,452.6355	(3,781,054.22)	(3,781,054.22)	0.0000	0.2320	(25.00)	0.00	24.0330	(25.8976)	0.0000	1	(1.8646)	02/04/2025
TOTAL SOFTBANK GROUP CORP. CMN												153.3658	(166.8250)	0.0000		(13.4593)	
SOJITZ CORPORATION CMN																	
2768.T	01/17/2025	SDB3263308393	0	(2,500)	3,113.0000	(7,794,493.32)	(7,782,500.00)	0.0000	0.2270	(25.00)	0.00	48.4753	(53.3048)	0.0000	1	(4.8295)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SOJITZ CORPORATION CMN (Cont.)																	
2768.T	01/17/2025	SDB3263308393	0	(1,600)	3.113.0000	(5,029,873.04)	(4,980,800.00)	0.0000	0.2270	(25.00)	0.00	31.2817	(34.1151)	0.0000	1	(2.8334)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(100)	3.113.0000	(324,200.00)	(311,300.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1322)	0.0000	1	(0.1159)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(1,000)	3.113.0000	(3,242,000.00)	(3,113,000.00)	0.0000	0.2270	(25.00)	0.00	20.1626	(21.3219)	0.0000	1	(1.1593)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(300)	3.113.0000	(972,600.00)	(933,900.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.3966)	0.0000	1	(0.3478)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(300)	3.113.0000	(972,600.00)	(933,900.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.3966)	0.0000	1	(0.3478)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(400)	3.113.0000	(1,296,800.00)	(1,245,200.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.5288)	0.0000	1	(0.4637)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(200)	3.113.0000	(648,400.00)	(622,600.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2644)	0.0000	1	(0.2319)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(100)	3.113.0000	(324,200.00)	(311,300.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1322)	0.0000	1	(0.1159)	02/04/2025
2768.T	01/17/2025	SDB3263308393	0	(200)	3.113.0000	(648,400.00)	(622,600.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2644)	0.0000	1	(0.2319)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(2,500)	3.115.0000	(7,794,493.32)	(7,787,500.00)	0.0000	0.2270	(25.00)	0.00	48.4753	(53.3390)	0.0000	1	(4.8637)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(1,600)	3.115.0000	(5,029,873.04)	(4,984,000.00)	0.0000	0.2270	(25.00)	0.00	31.2817	(34.1370)	0.0000	1	(2.8553)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(100)	3.115.0000	(324,200.00)	(311,500.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1336)	0.0000	1	(0.1173)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(1,000)	3.115.0000	(3,242,000.00)	(3,115,000.00)	0.0000	0.2270	(25.00)	0.00	20.1626	(21.3356)	0.0000	1	(1.1730)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(300)	3.115.0000	(972,600.00)	(934,500.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4007)	0.0000	1	(0.3519)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(300)	3.115.0000	(972,600.00)	(934,500.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4007)	0.0000	1	(0.3519)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(400)	3.115.0000	(1,296,800.00)	(1,246,000.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.5342)	0.0000	1	(0.4692)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(200)	3.115.0000	(648,400.00)	(623,000.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2671)	0.0000	1	(0.2346)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(100)	3.115.0000	(324,200.00)	(311,500.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1336)	0.0000	1	(0.1173)	02/04/2025
2768.T	01/16/2025	SDB3263308393	0	(200)	3.115.0000	(648,400.00)	(623,000.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2671)	0.0000	1	(0.2346)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(1,600)	3.140.0000	(5,029,873.04)	(5,024,000.00)	0.0000	0.2270	(25.00)	0.00	31.2817	(34.4110)	0.0000	1	(3.1293)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(100)	3.140.0000	(324,200.00)	(314,000.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1507)	0.0000	1	(0.1344)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(1,000)	3.140.0000	(3,242,000.00)	(3,140,000.00)	0.0000	0.2270	(25.00)	0.00	20.1626	(21.5068)	0.0000	1	(1.3443)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(300)	3.140.0000	(972,600.00)	(942,000.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4521)	0.0000	1	(0.4033)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(300)	3.140.0000	(972,600.00)	(942,000.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4521)	0.0000	1	(0.4033)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(400)	3.140.0000	(1,296,800.00)	(1,256,000.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.6027)	0.0000	1	(0.5377)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(200)	3.140.0000	(648,400.00)	(628,000.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.3014)	0.0000	1	(0.2689)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(100)	3.140.0000	(324,200.00)	(314,000.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1507)	0.0000	1	(0.1344)	02/04/2025
2768.T	01/15/2025	SDB3263308393	0	(200)	3.140.0000	(648,400.00)	(628,000.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.3014)	0.0000	1	(0.2689)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(100)	3.136.0000	(324,200.00)	(313,600.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1479)	0.0000	1	(0.1317)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(1,000)	3.136.0000	(3,242,000.00)	(3,136,000.00)	0.0000	0.2270	(25.00)	0.00	20.1626	(21.4795)	0.0000	1	(1.3169)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(300)	3.136.0000	(972,600.00)	(940,800.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4438)	0.0000	1	(0.3951)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(300)	3.136.0000	(972,600.00)	(940,800.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.4438)	0.0000	1	(0.3951)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(400)	3.136.0000	(1,296,800.00)	(1,254,400.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.5918)	0.0000	1	(0.5268)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(200)	3.136.0000	(648,400.00)	(627,200.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2959)	0.0000	1	(0.2634)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(100)	3.136.0000	(324,200.00)	(313,600.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.1479)	0.0000	1	(0.1317)	02/04/2025
2768.T	01/14/2025	SDB3263308393	0	(200)	3.136.0000	(648,400.00)	(627,200.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.2959)	0.0000	1	(0.2634)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(100)	3.191.0000	(324,200.00)	(319,100.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.7425)	0.0000	4	(0.6774)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(1,000)	3.191.0000	(3,242,000.00)	(3,191,000.00)	0.0000	0.2270	(25.00)	0.00	80.6503	(87.4247)	0.0000	4	(6.7744)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(300)	3.191.0000	(972,600.00)	(957,300.00)	0.0000	0.2270	(25.00)	0.00	24.1951	(26.2274)	0.0000	4	(2.0323)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(300)	3.191.0000	(972,600.00)	(957,300.00)	0.0000	0.2270	(25.00)	0.00	24.1951	(26.2274)	0.0000	4	(2.0323)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(400)	3.191.0000	(1,296,800.00)	(1,276,400.00)	0.0000	0.2270	(25.00)	0.00	32.2601	(34.9699)	0.0000	4	(2.7097)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(200)	3.191.0000	(648,400.00)	(638,200.00)	0.0000	0.2270	(25.00)	0.00	16.1301	(17.4849)	0.0000	4	(1.3549)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(100)	3.191.0000	(324,200.00)	(319,100.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.7425)	0.0000	4	(0.6774)	02/04/2025
2768.T	01/13/2025	SDB3263308393	0	(200)	3.191.0000	(648,400.00)	(638,200.00)	0.0000	0.2270	(25.00)	0.00	16.1301	(17.4849)	0.0000	4	(1.3549)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(100)	3.215.0000	(324,200.00)	(321,500.00)	0.0000	0.2320	(25.00)	0.00	2.0607	(2.2021)	0.0000	1	(0.1414)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(1,000)	3.215.0000	(3,242,000.00)	(3,215,000.00)	0.0000	0.2320	(25.00)	0.00	20.6067	(22.0205)	0.0000	1	(1.4139)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(300)	3.215.0000	(972,600.00)	(964,500.00)	0.0000	0.2320	(25.00)	0.00	6.1820	(6.6062)	0.0000	1	(0.4242)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(300)	3.215.0000	(972,600.00)	(964,500.00)	0.0000	0.2320	(25.00)	0.00	6.1820	(6.6062)	0.0000	1	(0.4242)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(400)	3.215.0000	(1,296,800.00)	(1,286,000.00)	0.0000	0.2320	(25.00)	0.00	8.2427	(8.8082)	0.0000	1	(0.5655)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(200)	3.215.0000	(648,400.00)	(643,000.00)	0.0000	0.2320	(25.00)	0.00	4.1213	(4.4041)	0.0000	1	(0.2828)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(100)	3.215.0000	(324,200.00)	(321,500.00)	0.0000	0.2320	(25.00)	0.00	2.0607	(2.2021)	0.0000	1	(0.1414)	02/04/2025
2768.T	01/09/2025	SDB3263308393	0	(200)	3.215.0000	(648,400.00)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SOJITZ CORPORATION CMN (Cont.)																	
2768.T	01/08/2025	SDB3263308393	0	(1,000)	3,218.0000	(3,242,000.00)	(3,218,000.00)	0.0000	0.2310	(25.00)	0.00	20.5179	(22.0411)	0.0000	1	(1.5232)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(300)	3,218.0000	(972,600.00)	(965,400.00)	0.0000	0.2310	(25.00)	0.00	6.1554	(6.6123)	0.0000	1	(0.4570)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(300)	3,218.0000	(972,600.00)	(965,400.00)	0.0000	0.2310	(25.00)	0.00	6.1554	(6.6123)	0.0000	1	(0.4570)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(400)	3,218.0000	(1,296,800.00)	(1,287,200.00)	0.0000	0.2310	(25.00)	0.00	8.2071	(8.8164)	0.0000	1	(0.6093)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(200)	3,218.0000	(648,400.00)	(643,600.00)	0.0000	0.2310	(25.00)	0.00	4.1036	(4.4082)	0.0000	1	(0.3046)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(100)	3,218.0000	(324,200.00)	(321,800.00)	0.0000	0.2310	(25.00)	0.00	2.0518	(2.2041)	0.0000	1	(0.1523)	02/04/2025
2768.T	01/08/2025	SDB3263308393	0	(200)	3,218.0000	(648,400.00)	(643,600.00)	0.0000	0.2310	(25.00)	0.00	4.1036	(4.4082)	0.0000	1	(0.3046)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(100)	3,242.0000	(324,200.00)	(324,200.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.2205)	0.0000	1	(0.2043)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(1,000)	3,242.0000	(3,242,000.00)	(3,242,000.00)	0.0000	0.2270	(25.00)	0.00	20.1626	(22.2055)	0.0000	1	(2.0429)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(300)	3,242.0000	(972,600.00)	(972,600.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.6616)	0.0000	1	(0.6129)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(300)	3,242.0000	(972,600.00)	(972,600.00)	0.0000	0.2270	(25.00)	0.00	6.0488	(6.6616)	0.0000	1	(0.6129)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(400)	3,242.0000	(1,296,800.00)	(1,296,800.00)	0.0000	0.2270	(25.00)	0.00	8.0650	(8.8822)	0.0000	1	(0.8172)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(200)	3,242.0000	(648,400.00)	(648,400.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.4411)	0.0000	1	(0.4086)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(100)	3,242.0000	(324,200.00)	(324,200.00)	0.0000	0.2270	(25.00)	0.00	2.0163	(2.2205)	0.0000	1	(0.2043)	02/04/2025
2768.T	01/07/2025	SDB3263308393	0	(200)	3,242.0000	(648,400.00)	(648,400.00)	0.0000	0.2270	(25.00)	0.00	4.0325	(4.4411)	0.0000	1	(0.4086)	02/04/2025
TOTAL SOJITZ CORPORATION CMN												769.5238	(831.5795)	0.0000		(62.0557)	
SQUARE ENIX HOLDINGS CO., LTD. CMN																	
9684.T	01/17/2025	SDB3260121471	0	(500)	6,180.0000	(3,100,198.47)	(3,090,000.00)	0.0000	0.2270	(25.00)	0.00	19.2807	(21.1644)	0.0000	1	(1.8837)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(200)	6,180.0000	(1,229,400.00)	(1,236,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4658)	0.0000	1	(0.8199)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(500)	6,180.0000	(3,073,500.00)	(3,090,000.00)	0.0000	0.2270	(25.00)	0.00	19.1146	(21.1644)	0.0000	1	(2.0497)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(700)	6,180.0000	(4,302,900.00)	(4,326,000.00)	0.0000	0.2270	(25.00)	0.00	26.7605	(29.6301)	0.0000	1	(2.8696)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(300)	6,180.0000	(1,844,100.00)	(1,854,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6986)	0.0000	1	(1.2298)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(300)	6,180.0000	(1,844,100.00)	(1,854,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6986)	0.0000	1	(1.2298)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(200)	6,180.0000	(1,229,400.00)	(1,236,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4658)	0.0000	1	(0.8199)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(100)	6,180.0000	(614,700.00)	(618,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2329)	0.0000	1	(0.4099)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(300)	6,180.0000	(1,844,100.00)	(1,854,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6986)	0.0000	1	(1.2298)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(100)	6,180.0000	(614,700.00)	(618,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2329)	0.0000	1	(0.4099)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(200)	6,180.0000	(1,229,400.00)	(1,236,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4658)	0.0000	1	(0.8199)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(200)	6,180.0000	(1,229,400.00)	(1,236,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4658)	0.0000	1	(0.8199)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(1,100)	6,180.0000	(6,761,700.00)	(6,798,000.00)	0.0000	0.2270	(25.00)	0.00	42.0522	(46.5616)	0.0000	1	(4.5094)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(100)	6,180.0000	(614,700.00)	(618,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2329)	0.0000	1	(0.4099)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(100)	6,180.0000	(614,700.00)	(618,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2329)	0.0000	1	(0.4099)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(400)	6,180.0000	(2,458,800.00)	(2,472,000.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9315)	0.0000	1	(1.6398)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(100)	6,180.0000	(614,700.00)	(618,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2329)	0.0000	1	(0.4099)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(200)	6,180.0000	(1,229,400.00)	(1,236,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4658)	0.0000	1	(0.8199)	02/04/2025
9684.T	01/17/2025	SDB3260121471	0	(400)	6,180.0000	(2,458,800.00)	(2,472,000.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9315)	0.0000	1	(1.6398)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(500)	6,160.0000	(3,100,198.47)	(3,080,000.00)	0.0000	0.2270	(25.00)	0.00	19.2807	(21.0959)	0.0000	1	(1.8152)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(200)	6,160.0000	(1,229,400.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4384)	0.0000	1	(0.7925)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(500)	6,160.0000	(3,073,500.00)	(3,080,000.00)	0.0000	0.2270	(25.00)	0.00	19.1146	(21.0959)	0.0000	1	(1.9812)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(700)	6,160.0000	(4,302,900.00)	(4,312,000.00)	0.0000	0.2270	(25.00)	0.00	26.7605	(29.5342)	0.0000	1	(2.7737)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(300)	6,160.0000	(1,844,100.00)	(1,848,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6575)	0.0000	1	(1.1887)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(300)	6,160.0000	(1,844,100.00)	(1,848,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6575)	0.0000	1	(1.1887)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(200)	6,160.0000	(1,229,400.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4384)	0.0000	1	(0.7925)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(100)	6,160.0000	(614,700.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2192)	0.0000	1	(0.3962)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(300)	6,160.0000	(1,844,100.00)	(1,848,000.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6575)	0.0000	1	(1.1887)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(100)	6,160.0000	(614,700.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2192)	0.0000	1	(0.3962)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(200)	6,160.0000	(1,229,400.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4384)	0.0000	1	(0.7925)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(200)	6,160.0000	(1,229,400.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4384)	0.0000	1	(0.7925)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(1,100)	6,160.0000	(6,761,700.00)	(6,776,000.00)	0.0000	0.2270	(25.00)	0.00	42.0522	(46.4110)	0.0000	1	(4.3587)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(100)	6,160.0000	(614,700.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2192)	0.0000	1	(0.3962)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SQUARE ENIX HOLDINGS CO., LTD. CMN (Cont.)																	
9684.T	01/16/2025	SDB3260121471	0	(100)	6,160.0000	(614,700.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2192)	0.0000	1	(0.3962)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(400)	6,160.0000	(2,458,800.00)	(2,464,000.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8767)	0.0000	1	(1.5850)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(100)	6,160.0000	(614,700.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2192)	0.0000	1	(0.3962)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(200)	6,160.0000	(1,229,400.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4384)	0.0000	1	(0.7925)	02/04/2025
9684.T	01/16/2025	SDB3260121471	0	(400)	6,160.0000	(2,458,800.00)	(2,464,000.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8767)	0.0000	1	(1.5850)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(200)	6,206.0000	(1,229,400.00)	(1,241,200.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.5014)	0.0000	1	(0.8555)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(500)	6,206.0000	(3,073,500.00)	(3,103,000.00)	0.0000	0.2270	(25.00)	0.00	19.1146	(21.2534)	0.0000	1	(2.1388)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(700)	6,206.0000	(4,302,900.00)	(4,344,200.00)	0.0000	0.2270	(25.00)	0.00	26.7605	(29.7548)	0.0000	1	(2.9943)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(300)	6,206.0000	(1,844,100.00)	(1,861,800.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.7521)	0.0000	1	(1.2833)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(300)	6,206.0000	(1,844,100.00)	(1,861,800.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.7521)	0.0000	1	(1.2833)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(200)	6,206.0000	(1,229,400.00)	(1,241,200.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.5014)	0.0000	1	(0.8555)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(100)	6,206.0000	(614,700.00)	(620,600.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2507)	0.0000	1	(0.4278)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(300)	6,206.0000	(1,844,100.00)	(1,861,800.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.7521)	0.0000	1	(1.2833)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(100)	6,206.0000	(614,700.00)	(620,600.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2507)	0.0000	1	(0.4278)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(200)	6,206.0000	(1,229,400.00)	(1,241,200.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.5014)	0.0000	1	(0.8555)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(200)	6,206.0000	(1,229,400.00)	(1,241,200.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.5014)	0.0000	1	(0.8555)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(1,100)	6,206.0000	(6,761,700.00)	(6,826,600.00)	0.0000	0.2270	(25.00)	0.00	42.0522	(46.7575)	0.0000	1	(4.7053)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(100)	6,206.0000	(614,700.00)	(620,600.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2507)	0.0000	1	(0.4278)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(100)	6,206.0000	(614,700.00)	(620,600.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2507)	0.0000	1	(0.4278)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(400)	6,206.0000	(2,458,800.00)	(2,482,400.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(17.0027)	0.0000	1	(1.7110)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(100)	6,206.0000	(614,700.00)	(620,600.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2507)	0.0000	1	(0.4278)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(200)	6,206.0000	(1,229,400.00)	(1,241,200.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.5014)	0.0000	1	(0.8555)	02/04/2025
9684.T	01/15/2025	SDB3260121471	0	(400)	6,206.0000	(2,458,800.00)	(2,482,400.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(17.0027)	0.0000	1	(1.7110)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(500)	6,147.0000	(3,073,500.00)	(3,073,500.00)	0.0000	0.2270	(25.00)	0.00	19.1146	(21.0514)	0.0000	1	(1.9367)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(700)	6,147.0000	(4,302,900.00)	(4,302,900.00)	0.0000	0.2270	(25.00)	0.00	26.7605	(29.4719)	0.0000	1	(2.7114)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(300)	6,147.0000	(1,844,100.00)	(1,844,100.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6308)	0.0000	1	(1.1620)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(300)	6,147.0000	(1,844,100.00)	(1,844,100.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6308)	0.0000	1	(1.1620)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(300)	6,147.0000	(1,844,100.00)	(1,844,100.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6308)	0.0000	1	(1.1620)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(1,100)	6,147.0000	(6,761,700.00)	(6,761,700.00)	0.0000	0.2270	(25.00)	0.00	42.0522	(46.3130)	0.0000	1	(4.2608)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(400)	6,147.0000	(2,458,800.00)	(2,458,800.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8411)	0.0000	1	(1.5494)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/14/2025	SDB3260121471	0	(400)	6,147.0000	(2,458,800.00)	(2,458,800.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8411)	0.0000	1	(1.5494)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(500)	6,179.0000	(3,073,500.00)	(3,089,500.00)	0.0000	0.2270	(25.00)	0.00	76.4586	(84.6438)	0.0000	4	(8.1853)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(700)	6,179.0000	(4,302,900.00)	(4,325,300.00)	0.0000	0.2270	(25.00)	0.00	107.0420	(118.5014)	0.0000	4	(11.4594)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(300)	6,179.0000	(1,844,100.00)	(1,853,700.00)	0.0000	0.2270	(25.00)	0.00	45.8751	(50.7863)	0.0000	4	(4.9112)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(300)	6,179.0000	(1,844,100.00)	(1,853,700.00)	0.0000	0.2270	(25.00)	0.00	45.8751	(50.7863)	0.0000	4	(4.9112)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(100)	6,179.0000	(614,700.00)	(617,900.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9288)	0.0000	4	(1.6371)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(300)	6,179.0000	(1,844,100.00)	(1,853,700.00)	0.0000	0.2270	(25.00)	0.00	45.8751	(50.7863)	0.0000	4	(4.9112)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(100)	6,179.0000	(614,700.00)	(617,900.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9288)	0.0000	4	(1.6371)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SQUARE ENIX HOLDINGS CO., LTD. CMN (Cont.)																	
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(1,100)	6,179.0000	(6,761,700.00)	(6,796,900.00)	0.0000	0.2270	(25.00)	0.00	168.2089	(186.2164)	0.0000	4	(18.0076)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(100)	6,179.0000	(614,700.00)	(617,900.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9288)	0.0000	4	(1.6371)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(100)	6,179.0000	(614,700.00)	(617,900.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9288)	0.0000	4	(1.6371)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(400)	6,179.0000	(2,458,800.00)	(2,471,600.00)	0.0000	0.2270	(25.00)	0.00	61.1669	(67.7151)	0.0000	4	(6.5482)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(100)	6,179.0000	(614,700.00)	(617,900.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.9288)	0.0000	4	(1.6371)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(200)	6,179.0000	(1,229,400.00)	(1,235,800.00)	0.0000	0.2270	(25.00)	0.00	30.5834	(33.8575)	0.0000	4	(3.2741)	02/04/2025
9684.T	01/13/2025	SDB3260121471	0	(400)	6,179.0000	(2,458,800.00)	(2,471,600.00)	0.0000	0.2270	(25.00)	0.00	61.1669	(67.7151)	0.0000	4	(6.5482)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(200)	6,215.0000	(1,229,400.00)	(1,243,000.00)	0.0000	0.2320	(25.00)	0.00	7.8143	(8.5137)	0.0000	1	(0.6994)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(500)	6,215.0000	(3,073,500.00)	(3,107,500.00)	0.0000	0.2320	(25.00)	0.00	19.5357	(21.2842)	0.0000	1	(1.7486)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(700)	6,215.0000	(4,302,900.00)	(4,350,500.00)	0.0000	0.2320	(25.00)	0.00	27.3499	(29.7979)	0.0000	1	(2.4480)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(300)	6,215.0000	(1,844,100.00)	(1,864,500.00)	0.0000	0.2320	(25.00)	0.00	11.7214	(12.7705)	0.0000	1	(1.0491)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(300)	6,215.0000	(1,844,100.00)	(1,864,500.00)	0.0000	0.2320	(25.00)	0.00	11.7214	(12.7705)	0.0000	1	(1.0491)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(200)	6,215.0000	(1,229,400.00)	(1,243,000.00)	0.0000	0.2320	(25.00)	0.00	7.8143	(8.5137)	0.0000	1	(0.6994)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(100)	6,215.0000	(614,700.00)	(621,500.00)	0.0000	0.2320	(25.00)	0.00	3.9071	(4.2568)	0.0000	1	(0.3497)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(300)	6,215.0000	(1,844,100.00)	(1,864,500.00)	0.0000	0.2320	(25.00)	0.00	11.7214	(12.7705)	0.0000	1	(1.0491)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(100)	6,215.0000	(614,700.00)	(621,500.00)	0.0000	0.2320	(25.00)	0.00	3.9071	(4.2568)	0.0000	1	(0.3497)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(200)	6,215.0000	(1,229,400.00)	(1,243,000.00)	0.0000	0.2320	(25.00)	0.00	7.8143	(8.5137)	0.0000	1	(0.6994)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(200)	6,215.0000	(1,229,400.00)	(1,243,000.00)	0.0000	0.2320	(25.00)	0.00	7.8143	(8.5137)	0.0000	1	(0.6994)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(1,100)	6,215.0000	(6,761,700.00)	(6,836,500.00)	0.0000	0.2320	(25.00)	0.00	42.9785	(46.8253)	0.0000	1	(3.8469)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(100)	6,215.0000	(614,700.00)	(621,500.00)	0.0000	0.2320	(25.00)	0.00	3.9071	(4.2568)	0.0000	1	(0.3497)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(100)	6,215.0000	(614,700.00)	(621,500.00)	0.0000	0.2320	(25.00)	0.00	3.9071	(4.2568)	0.0000	1	(0.3497)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(400)	6,215.0000	(2,458,800.00)	(2,486,000.00)	0.0000	0.2320	(25.00)	0.00	15.6285	(17.0274)	0.0000	1	(1.3989)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(100)	6,215.0000	(614,700.00)	(621,500.00)	0.0000	0.2320	(25.00)	0.00	3.9071	(4.2568)	0.0000	1	(0.3497)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(200)	6,215.0000	(1,229,400.00)	(1,243,000.00)	0.0000	0.2320	(25.00)	0.00	7.8143	(8.5137)	0.0000	1	(0.6994)	02/04/2025
9684.T	01/09/2025	SDB3260121471	0	(400)	6,215.0000	(2,458,800.00)	(2,486,000.00)	0.0000	0.2320	(25.00)	0.00	15.6285	(17.0274)	0.0000	1	(1.3989)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(500)	6,185.0000	(3,073,500.00)	(3,092,500.00)	0.0000	0.2310	(25.00)	0.00	19.4515	(21.1815)	0.0000	1	(1.7300)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(700)	6,185.0000	(4,302,900.00)	(4,329,500.00)	0.0000	0.2310	(25.00)	0.00	27.2321	(29.6541)	0.0000	1	(2.4221)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(300)	6,185.0000	(1,844,100.00)	(1,855,500.00)	0.0000	0.2310	(25.00)	0.00	11.6709	(12.7089)	0.0000	1	(1.0380)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(300)	6,185.0000	(1,844,100.00)	(1,855,500.00)	0.0000	0.2310	(25.00)	0.00	11.6709	(12.7089)	0.0000	1	(1.0380)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(400)	6,185.0000	(2,458,800.00)	(2,486,000.00)	0.0000	0.2320	(25.00)	0.00	15.6285	(17.0274)	0.0000	1	(1.3989)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(100)	6,185.0000	(614,700.00)	(618,500.00)	0.0000	0.2310	(25.00)	0.00	3.8903	(4.2363)	0.0000	1	(0.3460)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(300)	6,185.0000	(1,844,100.00)	(1,855,500.00)	0.0000	0.2310	(25.00)	0.00	11.6709	(12.7089)	0.0000	1	(1.0380)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(100)	6,185.0000	(614,700.00)	(618,500.00)	0.0000	0.2310	(25.00)	0.00	3.8903	(4.2363)	0.0000	1	(0.3460)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(1,100)	6,185.0000	(6,761,700.00)	(6,803,500.00)	0.0000	0.2310	(25.00)	0.00	42.7932	(46.5993)	0.0000	1	(3.8061)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(100)	6,185.0000	(614,700.00)	(618,500.00)	0.0000	0.2310	(25.00)	0.00	3.8903	(4.2363)	0.0000	1	(0.3460)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(100)	6,185.0000	(614,700.00)	(618,500.00)	0.0000	0.2310	(25.00)	0.00	3.8903	(4.2363)	0.0000	1	(0.3460)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(400)	6,185.0000	(2,458,800.00)	(2,474,000.00)	0.0000	0.2310	(25.00)	0.00	15.5612	(16.9452)	0.0000	1	(1.3840)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(100)	6,185.0000	(614,700.00)	(618,500.00)	0.0000	0.2310	(25.00)	0.00	3.8903	(4.2363)	0.0000	1	(0.3460)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(200)	6,185.0000	(1,229,400.00)	(1,237,000.00)	0.0000	0.2310	(25.00)	0.00	7.7806	(8.4726)	0.0000	1	(0.6920)	02/04/2025
9684.T	01/08/2025	SDB3260121471	0	(400)	6,185.0000	(2,458,800.00)	(2,474,000.00)	0.0000	0.2310	(25.00)	0.00	15.5612	(16.9452)	0.0000	1	(1.3840)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(500)	6,147.0000	(3,073,500.00)	(3,073,500.00)	0.0000	0.2270	(25.00)	0.00	19.1146	(21.0514)	0.0000	1	(1.9367)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(700)	6,147.0000	(4,302,900.00)	(4,302,900.00)	0.0000	0.2270	(25.00)	0.00	26.7605	(29.4719)	0.0000	1	(2.7114)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(300)	6,147.0000	(1,844,100.00)	(1,844,100.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6308)	0.0000	1	(1.1	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SQUARE ENIX HOLDINGS CO., LTD. CMN (Cont.)																	
9684.T	01/07/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(300)	6,147.0000	(1,844,100.00)	(1,844,100.00)	0.0000	0.2270	(25.00)	0.00	11.4688	(12.6308)	0.0000	1	(1.1620)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(1,100)	6,147.0000	(6,761,700.00)	(6,761,700.00)	0.0000	0.2270	(25.00)	0.00	42.0522	(46.3130)	0.0000	1	(4.2608)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(400)	6,147.0000	(2,458,800.00)	(2,458,800.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8411)	0.0000	1	(1.5494)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(100)	6,147.0000	(614,700.00)	(614,700.00)	0.0000	0.2270	(25.00)	0.00	3.8229	(4.2103)	0.0000	1	(0.3873)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(200)	6,147.0000	(1,229,400.00)	(1,229,400.00)	0.0000	0.2270	(25.00)	0.00	7.6459	(8.4205)	0.0000	1	(0.7747)	02/04/2025
9684.T	01/07/2025	SDB3260121471	0	(400)	6,147.0000	(2,458,800.00)	(2,458,800.00)	0.0000	0.2270	(25.00)	0.00	15.2917	(16.8411)	0.0000	1	(1.5494)	02/04/2025
TOTAL SQUARE ENIX HOLDINGS CO., LTD. CMN												2,444.1772	(2,695.3370)	0.0000		(251.1598)	
SUBARU CORPORATION CMN																	
7270.T	01/08/2025	SDB3264520284	0	(500)	2,751.5000	(1,410,500.00)	(1,375,750.00)	0.0000	0.2310	(25.00)	0.00	8.9267	(9.4229)	0.0000	1	(0.4962)	02/04/2025
7270.T	01/08/2025	SDB3264520284	0	(500)	2,751.5000	(1,410,500.00)	(1,375,750.00)	0.0000	0.2310	(25.00)	0.00	8.9267	(9.4229)	0.0000	1	(0.4962)	02/04/2025
7270.T	01/08/2025	SDB3264520284	0	(200)	2,751.5000	(564,200.00)	(550,300.00)	0.0000	0.2310	(25.00)	0.00	3.5707	(3.7692)	0.0000	1	(0.1985)	02/04/2025
7270.T	01/08/2025	SDB3264520284	0	(300)	2,751.5000	(846,300.00)	(825,450.00)	0.0000	0.2310	(25.00)	0.00	5.3560	(5.6538)	0.0000	1	(0.2977)	02/04/2025
7270.T	01/07/2025	SDB3264520284	0	(500)	2,821.0000	(1,410,500.00)	(1,410,500.00)	0.0000	0.2270	(25.00)	0.00	8.7722	(9.6610)	0.0000	1	(0.8888)	02/04/2025
7270.T	01/07/2025	SDB3264520284	0	(500)	2,821.0000	(1,410,500.00)	(1,410,500.00)	0.0000	0.2270	(25.00)	0.00	8.7722	(9.6610)	0.0000	1	(0.8888)	02/04/2025
7270.T	01/07/2025	SDB3264520284	0	(200)	2,821.0000	(564,200.00)	(564,200.00)	0.0000	0.2270	(25.00)	0.00	3.5089	(3.8644)	0.0000	1	(0.3555)	02/04/2025
7270.T	01/07/2025	SDB3264520284	0	(300)	2,821.0000	(846,300.00)	(846,300.00)	0.0000	0.2270	(25.00)	0.00	5.2633	(5.7966)	0.0000	1	(0.5333)	02/04/2025
TOTAL SUBARU CORPORATION CMN												53.0966	(57.2517)	0.0000		(4.1551)	
SUMCO CMN																	
3436.T	01/17/2025	SDB3265201668	0	(500)	1,101.0000	(561,513.50)	(550,500.00)	0.0000	0.2270	(25.00)	0.00	3.4922	(3.7705)	0.0000	1	(0.2784)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(100)	1,101.0000	(115,592.49)	(110,100.00)	0.0000	0.2270	(25.00)	0.00	0.7189	(0.7541)	0.0000	1	(0.0352)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(300)	1,101.0000	(352,627.08)	(330,300.00)	0.0000	0.2270	(25.00)	0.00	2.1931	(2.2623)	0.0000	1	(0.0693)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(500)	1,101.0000	(602,360.84)	(550,500.00)	0.0000	0.2270	(25.00)	0.00	3.7462	(3.7705)	0.0000	1	(0.0244)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(600)	1,101.0000	(722,003.07)	(660,600.00)	0.0000	0.2270	(25.00)	0.00	4.4903	(4.5247)	0.0000	1	(0.0344)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(7,500)	1,101.0000	(8,646,731.23)	(8,257,500.00)	0.0000	0.2270	(25.00)	0.00	53.7756	(56.5582)	0.0000	1	(2.7827)	02/04/2025
3436.T	01/17/2025	SDB3265201668	0	(1,000)	1,101.0000	(1,152,897.50)	(1,101,000.00)	0.0000	0.2270	(25.00)	0.00	7.1701	(7.5411)	0.0000	1	(0.3710)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(500)	1,123.0000	(561,513.50)	(561,500.00)	0.0000	0.2270	(25.00)	0.00	3.4922	(3.8459)	0.0000	1	(0.3537)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(100)	1,123.0000	(115,592.49)	(112,300.00)	0.0000	0.2270	(25.00)	0.00	0.7189	(0.7692)	0.0000	1	(0.0503)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(300)	1,123.0000	(352,627.08)	(336,900.00)	0.0000	0.2270	(25.00)	0.00	2.1931	(2.3075)	0.0000	1	(0.1145)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(500)	1,123.0000	(602,360.84)	(561,500.00)	0.0000	0.2270	(25.00)	0.00	3.7462	(3.8459)	0.0000	1	(0.0997)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(600)	1,123.0000	(722,003.07)	(673,800.00)	0.0000	0.2270	(25.00)	0.00	4.4903	(4.6151)	0.0000	1	(0.1248)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(7,500)	1,123.0000	(8,646,731.23)	(8,422,500.00)	0.0000	0.2270	(25.00)	0.00	53.7756	(57.6884)	0.0000	1	(3.9128)	02/04/2025
3436.T	01/16/2025	SDB3265201668	0	(5,200)	1,123.0000	(5,995,066.99)	(5,839,600.00)	0.0000	0.2270	(25.00)	0.00	37.2844	(39.9973)	0.0000	1	(2.7129)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(100)	1,154.5000	(115,592.49)	(115,450.00)	0.0000	0.2270	(25.00)	0.00	0.7189	(0.7908)	0.0000	1	(0.0719)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(300)	1,154.5000	(352,627.08)	(346,350.00)	0.0000	0.2270	(25.00)	0.00	2.1931	(2.3723)	0.0000	1	(0.1792)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(500)	1,154.5000	(602,360.84)	(577,250.00)	0.0000	0.2270	(25.00)	0.00	3.7462	(3.9538)	0.0000	1	(0.2076)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(600)	1,154.5000	(722,003.07)	(692,700.00)	0.0000	0.2270	(25.00)	0.00	4.4903	(4.7445)	0.0000	1	(0.2543)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(7,500)	1,154.5000	(8,646,731.23)	(8,658,750.00)	0.0000	0.2270	(25.00)	0.00	53.7756	(59.3065)	0.0000	1	(5.5309)	02/04/2025
3436.T	01/15/2025	SDB3265201668	0	(5,200)	1,154.5000	(5,995,066.99)	(6,003,400.00)	0.0000	0.2270	(25.00)	0.00	37.2844	(41.1192)	0.0000	1	(3.8348)	02/04/2025
3436.T	01/14/2025	SDB3265201668	0	(300)	1,164.0000	(352,627.08)	(349,200.00)	0.0000	0.2270	(25.00)	0.00	2.1931	(2.3918)	0.0000	1	(0.1987)	02/04/2025
3436.T	01/14/2025	SDB3265201668	0	(500)	1,164.0000	(602,360.84)	(582,000.00)	0.0000	0.2270	(25.00)	0.00	3.7462	(3.9863)	0.0000	1	(0.2401)	02/04/2025
3436.T	01/14/2025	SDB3265201668	0	(600)	1,164.0000	(722,003.07)	(698,400.00)	0.0000	0.2270	(25.00)	0.00	4.4903	(4.7836)	0.0000	1	(0.2933)	02/04/2025
3436.T	01/14/2025	SDB3265201668	0	(7,500)	1,164.0000	(8,646,731.23)	(8,730,000.00)	0.0000	0.2270	(25.00)	0.00	53.7756	(59.7945)	0.0000	1	(6.0190)	02/04/2025
3436.T	01/14/2025	SDB3265201668	0	(5,200)	1,164.0000	(5,995,066.99)	(6,052,800.00)	0.0000	0.2270	(25.00)	0.00	37.2844	(41.4575)	0.0000	1	(4.1731)	02/04/2025
3436.T	01/13/2025	SDB3265201668	0	(500)	1,206.0000	(602,360.84)	(603,000.00)	0.0000	0.2270	(25.00)	0.00	14.9848	(16.5205)	0.0000	4	(1.5358)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMCO CMN (Cont.)																	
3436.T	01/13/2025	SDB3265201668	0	(600)	1,206.0000	(722,003.07)	(723,600.00)	0.0000	0.2270	(25.00)	0.00	17.9611	(19.8247)	0.0000	4	(1.8636)	02/04/2025
3436.T	01/13/2025	SDB3265201668	0	(7,500)	1,206.0000	(8,646,731.23)	(9,045,000.00)	0.0000	0.2270	(25.00)	0.00	215.1022	(247.8082)	0.0000	4	(32.7060)	02/04/2025
3436.T	01/13/2025	SDB3265201668	0	(5,200)	1,206.0000	(5,995,066.99)	(6,271,200.00)	0.0000	0.2270	(25.00)	0.00	149.1376	(171.8137)	0.0000	4	(22.6761)	02/04/2025
3436.T	01/09/2025	SDB3265201668	0	(600)	1,200.5000	(722,003.07)	(720,300.00)	0.0000	0.2320	(25.00)	0.00	4.5892	(4.9336)	0.0000	1	(0.3444)	02/04/2025
3436.T	01/09/2025	SDB3265201668	0	(7,500)	1,200.5000	(8,646,731.23)	(9,003,750.00)	0.0000	0.2320	(25.00)	0.00	54.9600	(61.6695)	0.0000	1	(6.7095)	02/04/2025
3436.T	01/09/2025	SDB3265201668	0	(5,200)	1,200.5000	(5,995,066.99)	(6,242,600.00)	0.0000	0.2320	(25.00)	0.00	38.1056	(42.7575)	0.0000	1	(4.6519)	02/04/2025
3436.T	01/08/2025	SDB3265201668	0	(7,500)	1,152.8975	(8,646,731.23)	(8,646,731.23)	0.0000	0.2310	(25.00)	0.00	54.7231	(59.2242)	0.0000	1	(4.5010)	02/04/2025
3436.T	01/08/2025	SDB3265201668	0	(5,200)	1,152.8975	(5,995,066.99)	(5,995,066.99)	0.0000	0.2310	(25.00)	0.00	37.9414	(41.0621)	0.0000	1	(3.1207)	02/04/2025
TOTAL SUMCO CMN												972.4895	(1,082.5654)	0.0000		(110.0759)	
SUMITOMO CHEMICAL COMPANY CMN																	
4005.T	01/17/2025	SDB3265406637	0	(3,300)	330.5000	(1,099,738.51)	(1,090,650.00)	0.0000	0.2270	(25.00)	0.00	6.8395	(7.4702)	0.0000	1	(0.6307)	02/04/2025
4005.T	01/17/2025	SDB3265406637	0	(2,300)	330.5000	(780,735.36)	(760,150.00)	0.0000	0.2270	(25.00)	0.00	4.8555	(5.2065)	0.0000	1	(0.3510)	02/04/2025
4005.T	01/17/2025	SDB3265406637	0	(1,100)	330.5000	(373,395.17)	(363,550.00)	0.0000	0.2270	(25.00)	0.00	2.3222	(2.4901)	0.0000	1	(0.1679)	02/04/2025
4005.T	01/16/2025	SDB3265406637	0	(3,300)	333.6000	(1,099,738.51)	(1,100,880.00)	0.0000	0.2270	(25.00)	0.00	6.8395	(7.5403)	0.0000	1	(0.7008)	02/04/2025
4005.T	01/16/2025	SDB3265406637	0	(2,300)	333.6000	(780,735.36)	(767,280.00)	0.0000	0.2270	(25.00)	0.00	4.8555	(5.2553)	0.0000	1	(0.3998)	02/04/2025
4005.T	01/16/2025	SDB3265406637	0	(1,300)	333.6000	(441,285.20)	(433,680.00)	0.0000	0.2270	(25.00)	0.00	2.7444	(2.9704)	0.0000	1	(0.2260)	02/04/2025
4005.T	01/15/2025	SDB3265406637	0	(2,300)	336.8000	(780,735.36)	(774,640.00)	0.0000	0.2270	(25.00)	0.00	4.8555	(5.3058)	0.0000	1	(0.4502)	02/04/2025
4005.T	01/15/2025	SDB3265406637	0	(1,300)	336.8000	(441,285.20)	(437,840.00)	0.0000	0.2270	(25.00)	0.00	2.7444	(2.9989)	0.0000	1	(0.2545)	02/04/2025
4005.T	01/14/2025	SDB3265406637	0	(2,300)	339.4502	(780,735.36)	(780,735.36)	0.0000	0.2270	(25.00)	0.00	4.8555	(5.3475)	0.0000	1	(0.4920)	02/04/2025
4005.T	01/14/2025	SDB3265406637	0	(1,300)	339.4502	(441,285.20)	(441,285.20)	0.0000	0.2270	(25.00)	0.00	2.7444	(3.0225)	0.0000	1	(0.2781)	02/04/2025
TOTAL SUMITOMO CHEMICAL COMPANY CMN												43.6566	(47.6075)	0.0000		(3.9509)	
SUMITOMO CORPORATION CMN																	
8053.T	01/17/2025	SDB3263426690	0	(2,600)	3,227.0000	(8,912,800.00)	(8,390,200.00)	0.0000	0.2270	(25.00)	0.00	55.4303	(57.4671)	0.0000	1	(2.0368)	02/04/2025
8053.T	01/17/2025	SDB3263426690	0	(100)	3,227.0000	(342,800.00)	(322,700.00)	0.0000	0.2270	(25.00)	0.00	2.1319	(2.2103)	0.0000	1	(0.0783)	02/04/2025
8053.T	01/16/2025	SDB3263426690	0	(2,600)	3,245.0000	(8,912,800.00)	(8,437,000.00)	0.0000	0.2270	(25.00)	0.00	55.4303	(57.7877)	0.0000	1	(2.3574)	02/04/2025
8053.T	01/16/2025	SDB3263426690	0	(200)	3,245.0000	(685,600.00)	(649,000.00)	0.0000	0.2270	(25.00)	0.00	4.2639	(4.4452)	0.0000	1	(0.1813)	02/04/2025
8053.T	01/15/2025	SDB3263426690	0	(2,600)	3,248.0000	(8,912,800.00)	(8,444,800.00)	0.0000	0.2270	(25.00)	0.00	55.4303	(57.8411)	0.0000	1	(2.4108)	02/04/2025
8053.T	01/15/2025	SDB3263426690	0	(200)	3,248.0000	(685,600.00)	(649,600.00)	0.0000	0.2270	(25.00)	0.00	4.2639	(4.4493)	0.0000	1	(0.1854)	02/04/2025
8053.T	01/14/2025	SDB3263426690	0	(2,600)	3,276.0000	(8,912,800.00)	(8,517,600.00)	0.0000	0.2270	(25.00)	0.00	55.4303	(58.3397)	0.0000	1	(2.9094)	02/04/2025
8053.T	01/14/2025	SDB3263426690	0	(200)	3,276.0000	(685,600.00)	(655,200.00)	0.0000	0.2270	(25.00)	0.00	4.2639	(4.4877)	0.0000	1	(0.2238)	02/04/2025
8053.T	01/13/2025	SDB3263426690	0	(2,600)	3,372.0000	(8,912,800.00)	(8,767,200.00)	0.0000	0.2270	(25.00)	0.00	221.7212	(240.1973)	0.0000	4	(18.4761)	02/04/2025
8053.T	01/13/2025	SDB3263426690	0	(300)	3,372.0000	(1,028,400.00)	(1,011,600.00)	0.0000	0.2270	(25.00)	0.00	25.5832	(27.7151)	0.0000	4	(2.1319)	02/04/2025
8053.T	01/09/2025	SDB3263426690	0	(2,600)	3,426.0000	(8,912,800.00)	(8,907,600.00)	0.0000	0.2320	(25.00)	0.00	56.6512	(61.0110)	0.0000	1	(4.3597)	02/04/2025
8053.T	01/09/2025	SDB3263426690	0	(300)	3,426.0000	(1,028,400.00)	(1,027,800.00)	0.0000	0.2320	(25.00)	0.00	6.5367	(7.0397)	0.0000	1	(0.5030)	02/04/2025
8053.T	01/08/2025	SDB3263426690	0	(2,600)	3,441.0000	(8,912,800.00)	(8,946,600.00)	0.0000	0.2310	(25.00)	0.00	56.4070	(61.2781)	0.0000	1	(4.8710)	02/04/2025
8053.T	01/08/2025	SDB3263426690	0	(300)	3,441.0000	(1,028,400.00)	(1,032,300.00)	0.0000	0.2310	(25.00)	0.00	6.5085	(7.0705)	0.0000	1	(0.5620)	02/04/2025
8053.T	01/07/2025	SDB3263426690	0	(2,600)	3,428.0000	(8,912,800.00)	(8,912,800.00)	0.0000	0.2270	(25.00)	0.00	55.4303	(61.0466)	0.0000	1	(5.6163)	02/04/2025
8053.T	01/07/2025	SDB3263426690	0	(1,000)	3,428.0000	(3,428,000.00)	(3,428,000.00)	0.0000	0.2270	(25.00)	0.00	21.3193	(23.4795)	0.0000	1	(2.1601)	02/04/2025
TOTAL SUMITOMO CORPORATION CMN												686.8021	(735.8658)	0.0000		(49.0636)	
SUMITOMO DAINIPPON PHARMA CMN																	
4506.T	01/17/2025	SDB3260264477	0	(1,300)	543.0000	(708,953.91)	(705,900.00)	0.0000	0.2270	(25.00)	0.00	4.4091	(4.8349)	0.0000	1	(0.4258)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,100)	543.0000	(602,060.86)	(597,300.00)	0.0000	0.2270	(25.00)	0.00	3.7443	(4.0911)	0.0000	1	(0.3468)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(600)	543.0000	(326,178.80)	(325,800.00)	0.0000	0.2270	(25.00)	0.00	2.0286	(2.2315)	0.0000	1	(0.2029)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(2,500)	543.0000	(1,370,110.94)	(1,357,500.00)	0.0000	0.2270	(25.00)	0.00	8.5210	(9.2979)	0.0000	1	(0.7770)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,200)	543.0000	(669,156.50)	(651,600.00)	0.0000	0.2270	(25.00)	0.00	4.1616	(4.4630)	0.0000	1	(0.3014)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(600)	543.0000	(334,178.28)	(325,800.00)	0.0000	0.2270	(25.00)	0.00	2.0783	(2.2315)	0.0000	1	(0.1532)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(300)	543.0000	(168,900.00)	(162,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1158)	0.0000	1	(0.0653)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(300)	543.0000	(168,900.00)	(162,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1158)	0.0000	1	(0.0653)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(200)	543.0000	(112,600.00)	(108,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7438)	0.0000	1	(0.0436)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(500)	543.0000	(281,500.00)	(271,500.00)	0.0000	0.2270	(25.00)	0.00	1.7507	(1.8596)	0.0000	1	(0.1089)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO DAINIPPON PHARMA CMN (Cont.)																	
4506.T	01/17/2025	SDB3260264477	0	(900)	543.0000	(506,700.00)	(488,700.00)	0.0000	0.2270	(25.00)	0.00	3.1513	(3.3473)	0.0000	1	(0.1960)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,100)	543.0000	(619,300.00)	(597,300.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.0911)	0.0000	1	(0.2396)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(200)	543.0000	(112,600.00)	(108,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7438)	0.0000	1	(0.0436)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(400)	543.0000	(225,200.00)	(217,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4877)	0.0000	1	(0.0871)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(400)	543.0000	(225,200.00)	(217,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4877)	0.0000	1	(0.0871)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,100)	543.0000	(619,300.00)	(597,300.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.0911)	0.0000	1	(0.2396)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(5,500)	543.0000	(3,096,500.00)	(2,986,500.00)	0.0000	0.2270	(25.00)	0.00	19.2577	(20.4555)	0.0000	1	(1.1978)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(2,200)	543.0000	(1,238,600.00)	(1,194,600.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.1822)	0.0000	1	(0.4791)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(2,700)	543.0000	(1,520,100.00)	(1,466,100.00)	0.0000	0.2270	(25.00)	0.00	9.4538	(10.0418)	0.0000	1	(0.5880)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(300)	543.0000	(168,900.00)	(162,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1158)	0.0000	1	(0.0653)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(3,400)	543.0000	(1,914,200.00)	(1,846,200.00)	0.0000	0.2270	(25.00)	0.00	11.9048	(12.6452)	0.0000	1	(0.7405)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(400)	543.0000	(225,200.00)	(217,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4877)	0.0000	1	(0.0871)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(600)	543.0000	(337,800.00)	(325,800.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2315)	0.0000	1	(0.1307)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,700)	543.0000	(957,100.00)	(923,100.00)	0.0000	0.2270	(25.00)	0.00	5.9524	(6.3226)	0.0000	1	(0.3702)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,500)	543.0000	(844,500.00)	(814,500.00)	0.0000	0.2270	(25.00)	0.00	5.2521	(5.5788)	0.0000	1	(0.3267)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(200)	543.0000	(112,600.00)	(108,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7438)	0.0000	1	(0.0436)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(9,800)	543.0000	(5,517,400.00)	(5,321,400.00)	0.0000	0.2270	(25.00)	0.00	34.3137	(36.4479)	0.0000	1	(2.1343)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(2,500)	543.0000	(1,407,500.00)	(1,357,500.00)	0.0000	0.2270	(25.00)	0.00	8.7535	(9.2979)	0.0000	1	(0.5445)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(600)	543.0000	(337,800.00)	(325,800.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2315)	0.0000	1	(0.1307)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(3,100)	543.0000	(1,745,300.00)	(1,683,300.00)	0.0000	0.2270	(25.00)	0.00	10.8543	(11.5295)	0.0000	1	(0.6751)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(100)	543.0000	(56,300.00)	(54,300.00)	0.0000	0.2270	(25.00)	0.00	0.3501	(0.3719)	0.0000	1	(0.0218)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(2,200)	543.0000	(1,238,600.00)	(1,194,600.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.1822)	0.0000	1	(0.4791)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(3,200)	543.0000	(1,801,600.00)	(1,737,600.00)	0.0000	0.2270	(25.00)	0.00	11.2045	(11.9014)	0.0000	1	(0.6969)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(1,000)	543.0000	(563,000.00)	(543,000.00)	0.0000	0.2270	(25.00)	0.00	3.5014	(3.7192)	0.0000	1	(0.2178)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(800)	543.0000	(450,400.00)	(434,400.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(2.9753)	0.0000	1	(0.1742)	02/04/2025
4506.T	01/17/2025	SDB3260264477	0	(400)	543.0000	(225,200.00)	(217,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4877)	0.0000	1	(0.0871)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,100)	552.0000	(602,060.86)	(607,200.00)	0.0000	0.2270	(25.00)	0.00	3.7443	(4.1589)	0.0000	1	(0.4146)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(600)	552.0000	(326,178.80)	(331,200.00)	0.0000	0.2270	(25.00)	0.00	2.0286	(2.2685)	0.0000	1	(0.2399)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(2,500)	552.0000	(1,370,110.94)	(1,380,000.00)	0.0000	0.2270	(25.00)	0.00	8.5210	(9.4521)	0.0000	1	(0.9311)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,200)	552.0000	(669,156.50)	(662,400.00)	0.0000	0.2270	(25.00)	0.00	4.1616	(4.5370)	0.0000	1	(0.3754)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(600)	552.0000	(334,178.28)	(331,200.00)	0.0000	0.2270	(25.00)	0.00	2.0783	(2.2685)	0.0000	1	(0.1902)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(300)	552.0000	(168,900.00)	(165,600.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1342)	0.0000	1	(0.0838)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(300)	552.0000	(168,900.00)	(165,600.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1342)	0.0000	1	(0.0838)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(200)	552.0000	(112,600.00)	(110,400.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7562)	0.0000	1	(0.0559)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(500)	552.0000	(281,500.00)	(276,000.00)	0.0000	0.2270	(25.00)	0.00	1.7507	(1.8904)	0.0000	1	(0.1397)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(900)	552.0000	(506,700.00)	(496,800.00)	0.0000	0.2270	(25.00)	0.00	3.1513	(3.4027)	0.0000	1	(0.2515)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,100)	552.0000	(619,300.00)	(607,200.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.1589)	0.0000	1	(0.3074)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(200)	552.0000	(112,600.00)	(110,400.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7562)	0.0000	1	(0.0559)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(400)	552.0000	(225,200.00)	(220,800.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5123)	0.0000	1	(0.1118)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(400)	552.0000	(225,200.00)	(220,800.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5123)	0.0000	1	(0.1118)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,100)	552.0000	(619,300.00)	(607,200.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.1589)	0.0000	1	(0.3074)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(5,500)	552.0000	(3,096,500.00)	(3,036,000.00)	0.0000	0.2270	(25.00)	0.00	19.2577	(20.7945)	0.0000	1	(1.5368)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(2,200)	552.0000	(1,238,600.00)	(1,214,400.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.3178)	0.0000	1	(0.6147)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(2,700)	552.0000	(1,520,100.00)	(1,490,400.00)	0.0000	0.2270	(25.00)	0.00	9.4538	(10.2082)	0.0000	1	(0.7544)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(300)	552.0000	(168,900.00)	(165,600.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1342)	0.0000	1	(0.0838)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(3,400)	552.0000	(1,914,200.00)	(1,876,800.00)	0.0000	0.2270	(25.00)	0.00	11.9048	(12.8548)	0.0000	1	(0.9500)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(400)	552.0000	(225,200.00)	(220,800.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5123)	0.0000	1	(0.1118)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(600)	552.0000	(337,800.00)	(331,200.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2685)	0.0000	1	(0.1677)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,700)	552.0000	(957,100.00)	(938,400.00)	0.0000	0.2270	(25.00)	0.00	5.9524	(6.4274)	0.0000	1	(0.4750)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,500)	552.0000	(844,500.00)	(828,000.00)	0.0000	0.2270	(25.00)	0.00	5.2521	(5.6712)	0.0000	1	(0.4191)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(200)	552.0000	(112,600.00)	(110,400.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7562)	0.0000	1	(0.0559)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(9,800)	552.0000	(5,517,400.00)	(5,409,600.00)	0.0000	0.2270	(25.00)	0.00	34.3137	(37.0521)	0.0			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO DAINIPPON PHARMA CMN (Cont.)																	
4506.T	01/16/2025	SDB3260264477	0	(600)	552.0000	(337,800.00)	(331,200.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2685)	0.0000	1	(0.1677)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(3,100)	552.0000	(1,745,300.00)	(1,711,200.00)	0.0000	0.2270	(25.00)	0.00	10.8543	(11.7205)	0.0000	1	(0.8662)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(100)	552.0000	(56,300.00)	(55,200.00)	0.0000	0.2270	(25.00)	0.00	0.3501	(0.3781)	0.0000	1	(0.0279)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(2,200)	552.0000	(1,238,600.00)	(1,214,400.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.3178)	0.0000	1	(0.6147)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(3,200)	552.0000	(1,801,600.00)	(1,766,400.00)	0.0000	0.2270	(25.00)	0.00	11.2045	(12.0986)	0.0000	1	(0.8942)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(1,000)	552.0000	(563,000.00)	(552,000.00)	0.0000	0.2270	(25.00)	0.00	3.5014	(3.7808)	0.0000	1	(0.2794)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(800)	552.0000	(450,400.00)	(441,600.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(3.0247)	0.0000	1	(0.2235)	02/04/2025
4506.T	01/16/2025	SDB3260264477	0	(400)	552.0000	(225,200.00)	(220,800.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5123)	0.0000	1	(0.1118)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(600)	541.0000	(326,178.80)	(324,600.00)	0.0000	0.2270	(25.00)	0.00	2.0286	(2.2233)	0.0000	1	(0.1947)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(2,500)	541.0000	(1,370,110.94)	(1,352,500.00)	0.0000	0.2270	(25.00)	0.00	8.5210	(9.2637)	0.0000	1	(0.7427)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,200)	541.0000	(669,156.50)	(649,200.00)	0.0000	0.2270	(25.00)	0.00	4.1616	(4.4466)	0.0000	1	(0.2850)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(600)	541.0000	(334,178.28)	(324,600.00)	0.0000	0.2270	(25.00)	0.00	2.0783	(2.2233)	0.0000	1	(0.1450)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(300)	541.0000	(168,900.00)	(162,300.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1116)	0.0000	1	(0.0612)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(300)	541.0000	(168,900.00)	(162,300.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1116)	0.0000	1	(0.0612)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(200)	541.0000	(112,600.00)	(108,200.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7411)	0.0000	1	(0.0408)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(500)	541.0000	(281,500.00)	(270,500.00)	0.0000	0.2270	(25.00)	0.00	1.7507	(1.8527)	0.0000	1	(0.1020)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(900)	541.0000	(506,700.00)	(486,900.00)	0.0000	0.2270	(25.00)	0.00	3.1513	(3.3349)	0.0000	1	(0.1837)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,100)	541.0000	(619,300.00)	(595,100.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.0760)	0.0000	1	(0.2245)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(200)	541.0000	(112,600.00)	(108,200.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7411)	0.0000	1	(0.0408)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(400)	541.0000	(225,200.00)	(216,400.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4822)	0.0000	1	(0.0816)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,100)	541.0000	(619,300.00)	(595,100.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.0760)	0.0000	1	(0.2245)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(5,500)	541.0000	(3,096,500.00)	(2,975,500.00)	0.0000	0.2270	(25.00)	0.00	19.2577	(20.3801)	0.0000	1	(1.1225)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(2,200)	541.0000	(1,238,600.00)	(1,190,200.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.1521)	0.0000	1	(0.4490)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(2,700)	541.0000	(1,520,100.00)	(1,460,700.00)	0.0000	0.2270	(25.00)	0.00	9.4538	(10.0048)	0.0000	1	(0.5510)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(300)	541.0000	(168,900.00)	(162,300.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1116)	0.0000	1	(0.0612)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(3,400)	541.0000	(1,914,200.00)	(1,839,400.00)	0.0000	0.2270	(25.00)	0.00	11.9048	(12.5986)	0.0000	1	(0.6939)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(400)	541.0000	(225,200.00)	(216,400.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4822)	0.0000	1	(0.0816)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(600)	541.0000	(337,800.00)	(324,600.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2233)	0.0000	1	(0.1224)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,700)	541.0000	(957,100.00)	(919,700.00)	0.0000	0.2270	(25.00)	0.00	5.9524	(6.2993)	0.0000	1	(0.3469)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,500)	541.0000	(844,500.00)	(811,500.00)	0.0000	0.2270	(25.00)	0.00	5.2521	(5.5582)	0.0000	1	(0.3061)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(200)	541.0000	(112,600.00)	(108,200.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7411)	0.0000	1	(0.0408)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(9,800)	541.0000	(5,517,400.00)	(5,301,800.00)	0.0000	0.2270	(25.00)	0.00	34.3137	(36.3137)	0.0000	1	(2.0000)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(2,500)	541.0000	(1,407,500.00)	(1,352,500.00)	0.0000	0.2270	(25.00)	0.00	8.7535	(9.2637)	0.0000	1	(0.5102)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(600)	541.0000	(337,800.00)	(324,600.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2233)	0.0000	1	(0.1224)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(3,100)	541.0000	(1,745,300.00)	(1,677,100.00)	0.0000	0.2270	(25.00)	0.00	10.8543	(11.4870)	0.0000	1	(0.6327)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(100)	541.0000	(56,300.00)	(54,100.00)	0.0000	0.2270	(25.00)	0.00	0.3501	(0.3705)	0.0000	1	(0.0204)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(2,200)	541.0000	(1,238,600.00)	(1,190,200.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.1521)	0.0000	1	(0.4490)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(3,200)	541.0000	(1,801,600.00)	(1,731,200.00)	0.0000	0.2270	(25.00)	0.00	11.2045	(11.8575)	0.0000	1	(0.6531)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(1,000)	541.0000	(563,000.00)	(541,000.00)	0.0000	0.2270	(25.00)	0.00	3.5014	(3.7055)	0.0000	1	(0.2041)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(800)	541.0000	(450,400.00)	(432,800.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(2.9644)	0.0000	1	(0.1633)	02/04/2025
4506.T	01/15/2025	SDB3260264477	0	(400)	541.0000	(225,200.00)	(216,400.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4822)	0.0000	1	(0.0816)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(2,500)	545.0000	(1,370,110.94)	(1,362,500.00)	0.0000	0.2270	(25.00)	0.00	8.5210	(9.3322)	0.0000	1	(0.8112)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,200)	545.0000	(669,156.50)	(654,000.00)	0.0000	0.2270	(25.00)	0.00	4.1616	(4.4795)	0.0000	1	(0.3178)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(600)	545.0000	(334,178.28)	(327,000.00)	0.0000	0.2270	(25.00)	0.00	2.0783	(2.2397)	0.0000	1	(0.1614)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(300)	545.0000	(168,900.00)	(163,500.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1199)	0.0000	1	(0.0694)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(300)	545.0000	(168,900.00)	(163,500.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1199)	0.0000	1	(0.0694)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(200)	545.0000	(112,600.00)	(109,000.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7466)	0.0000	1	(0.0463)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(500)	545.0000	(281,500.00)	(272,500.00)	0.0000	0.2270	(25.00)	0.00	1.7507	(1.8664)	0.0000	1	(0.1157)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(900)	545.0000	(506,700.00)	(490,500.00)	0.0000	0.2270	(25.00)	0.00	3.1513	(3.3596)	0.0000	1	(0.2083)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,100)	545.0000	(619,300.00)	(599,500.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.1062)	0.0000	1	(0.2546)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(200)	545.0000	(112,600.00)	(109,000.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7466)	0.0000	1	(0.0463)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(400)	545.0000	(225,200.00)	(218,000.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4932)	0.0000	1	(0	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO DAINIPPON PHARMA CMN (Cont.)																	
4506.T	01/14/2025	SDB3260264477	0	(400)	545.0000	(225,200.00)	(218,000.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4932)	0.0000	1	(0.0926)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,100)	545.0000	(619,300.00)	(599,500.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.1062)	0.0000	1	(0.2546)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(5,500)	545.0000	(3,096,500.00)	(2,997,500.00)	0.0000	0.2270	(25.00)	0.00	19.2577	(20.5308)	0.0000	1	(1.2731)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(2,200)	545.0000	(1,238,600.00)	(1,199,000.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.2123)	0.0000	1	(0.5093)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(2,700)	545.0000	(1,520,100.00)	(1,471,500.00)	0.0000	0.2270	(25.00)	0.00	9.4538	(10.0788)	0.0000	1	(0.6250)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(300)	545.0000	(168,900.00)	(163,500.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1199)	0.0000	1	(0.0694)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(3,400)	545.0000	(1,914,200.00)	(1,853,000.00)	0.0000	0.2270	(25.00)	0.00	11.9048	(12.6918)	0.0000	1	(0.7870)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(400)	545.0000	(225,200.00)	(218,000.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4932)	0.0000	1	(0.0926)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(600)	545.0000	(337,800.00)	(327,000.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2397)	0.0000	1	(0.1389)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,700)	545.0000	(957,100.00)	(926,500.00)	0.0000	0.2270	(25.00)	0.00	5.9524	(6.3459)	0.0000	1	(0.3935)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,500)	545.0000	(844,500.00)	(817,500.00)	0.0000	0.2270	(25.00)	0.00	5.5251	(5.5993)	0.0000	1	(0.3472)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(200)	545.0000	(112,600.00)	(109,000.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7466)	0.0000	1	(0.0463)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(9,800)	545.0000	(5,517,400.00)	(5,341,000.00)	0.0000	0.2270	(25.00)	0.00	34.3137	(36.5822)	0.0000	1	(2.2685)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(2,500)	545.0000	(1,407,500.00)	(1,362,500.00)	0.0000	0.2270	(25.00)	0.00	8.7535	(9.3322)	0.0000	1	(0.5787)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(600)	545.0000	(337,800.00)	(327,000.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.2397)	0.0000	1	(0.1389)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(3,100)	545.0000	(1,745,300.00)	(1,689,500.00)	0.0000	0.2270	(25.00)	0.00	10.8543	(11.5719)	0.0000	1	(0.7176)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(100)	545.0000	(56,300.00)	(54,500.00)	0.0000	0.2270	(25.00)	0.00	0.3501	(0.3733)	0.0000	1	(0.0231)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(2,200)	545.0000	(1,238,600.00)	(1,199,000.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.2123)	0.0000	1	(0.5093)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(3,200)	545.0000	(1,801,600.00)	(1,744,000.00)	0.0000	0.2270	(25.00)	0.00	11.2045	(11.9452)	0.0000	1	(0.7407)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(1,000)	545.0000	(563,000.00)	(545,000.00)	0.0000	0.2270	(25.00)	0.00	3.5014	(3.7329)	0.0000	1	(0.2315)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(800)	545.0000	(450,400.00)	(436,000.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(2.9863)	0.0000	1	(0.1852)	02/04/2025
4506.T	01/14/2025	SDB3260264477	0	(400)	545.0000	(225,200.00)	(218,000.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.4932)	0.0000	1	(0.0926)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,200)	560.0000	(669,156.50)	(672,000.00)	0.0000	0.2270	(25.00)	0.00	16.6464	(18.4110)	0.0000	4	(1.7645)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(600)	560.0000	(334,178.28)	(336,000.00)	0.0000	0.2270	(25.00)	0.00	8.3133	(9.2055)	0.0000	4	(0.8922)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(300)	560.0000	(168,900.00)	(168,000.00)	0.0000	0.2270	(25.00)	0.00	4.2017	(4.6027)	0.0000	4	(0.4011)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(300)	560.0000	(168,900.00)	(168,000.00)	0.0000	0.2270	(25.00)	0.00	4.2017	(4.6027)	0.0000	4	(0.4011)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(200)	560.0000	(112,600.00)	(112,000.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(3.0685)	0.0000	4	(0.2674)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(500)	560.0000	(281,500.00)	(280,000.00)	0.0000	0.2270	(25.00)	0.00	7.0028	(7.6712)	0.0000	4	(0.6684)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(900)	560.0000	(506,700.00)	(504,000.00)	0.0000	0.2270	(25.00)	0.00	12.6050	(13.8082)	0.0000	4	(1.2032)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,100)	560.0000	(619,300.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	15.4061	(16.8767)	0.0000	4	(1.4706)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(200)	560.0000	(112,600.00)	(112,000.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(3.0685)	0.0000	4	(0.2674)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(400)	560.0000	(225,200.00)	(224,000.00)	0.0000	0.2270	(25.00)	0.00	5.6022	(6.1370)	0.0000	4	(0.5348)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,100)	560.0000	(619,300.00)	(616,000.00)	0.0000	0.2270	(25.00)	0.00	15.4061	(16.8767)	0.0000	4	(1.4706)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(5,500)	560.0000	(3,096,500.00)	(3,080,000.00)	0.0000	0.2270	(25.00)	0.00	77.0307	(84.3836)	0.0000	4	(7.3528)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(2,200)	560.0000	(1,238,600.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	30.8123	(33.7534)	0.0000	4	(2.9411)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(2,700)	560.0000	(1,520,100.00)	(1,512,000.00)	0.0000	0.2270	(25.00)	0.00	37.8151	(41.4247)	0.0000	4	(3.6096)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(300)	560.0000	(168,900.00)	(168,000.00)	0.0000	0.2270	(25.00)	0.00	4.2017	(4.6027)	0.0000	4	(0.4011)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(3,400)	560.0000	(1,914,200.00)	(1,904,000.00)	0.0000	0.2270	(25.00)	0.00	47.6190	(52.1644)	0.0000	4	(4.5454)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(400)	560.0000	(225,200.00)	(224,000.00)	0.0000	0.2270	(25.00)	0.00	5.6022	(6.1370)	0.0000	4	(0.5348)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(600)	560.0000	(337,800.00)	(336,000.00)	0.0000	0.2270	(25.00)	0.00	8.4034	(9.2055)	0.0000	4	(0.8021)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,700)	560.0000	(957,100.00)	(952,000.00)	0.0000	0.2270	(25.00)	0.00	23.8095	(26.0822)	0.0000	4	(2.2727)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,500)	560.0000	(844,500.00)	(840,000.00)	0.0000	0.2270	(25.00)	0.00	21.0084	(23.0137)	0.0000	4	(2.0053)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(200)	560.0000	(112,600.00)	(112,000.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(3.0685)	0.0000	4	(0.2674)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(9,800)	560.0000	(5,517,400.00)	(5,488,000.00)	0.0000	0.2270	(25.00)	0.00	137.2548	(150.3562)	0.0000	4	(13.1014)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(2,500)	560.0000	(1,407,500.00)	(1,400,000.00)	0.0000	0.2270	(25.00)	0.00	35.0140	(38.3562)	0.0000	4	(3.3422)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(600)	560.0000	(337,800.00)	(336,000.00)	0.0000	0.2270	(25.00)	0.00	8.4034	(9.2055)	0.0000	4	(0.8021)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(3,100)	560.0000	(1,745,300.00)	(1,736,000.00)	0.0000	0.2270	(25.00)	0.00	43.4173	(47.5616)	0.0000	4	(4.1443)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(100)	560.0000	(56,300.00)	(56,000.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5342)	0.0000	4	(0.1337)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(2,200)	560.0000	(1,238,600.00)	(1,232,000.00)	0.0000	0.2270	(25.00)	0.00	30.8123	(33.7534)	0.0000	4	(2.9411)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(3,200)	560.0000	(1,801,600.00)	(1,792,000.00)	0.0000	0.2270	(25.00)	0.00	44.8179	(49.0959)	0.0000	4	(4.2780)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(1,000)	560.0000	(563,000.00)	(560,000.00)	0.0000	0.2270	(25.00)	0.00	14.0056	(15.3425)	0.0000	4	(1.3369)	02/04/2025
4506.T	01/13/2025	SDB3260264477	0	(800)	560.0000	(450,400.00)	(448,000.00)	0.0000	0.2270	(25							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO DAINIPPON PHARMA CMN (Cont.)																	
4506.T	01/13/2025	SDB3260264477	0	(400)	560.0000	(225,200.00)	(224,000.00)	0.0000	0.2270	(25.00)	0.00	5.6022	(6.1370)	0.0000	4	(0.5348)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,200)	556.0000	(669,156.50)	(667,200.00)	0.0000	0.2320	(25.00)	0.00	4.2533	(4.5699)	0.0000	1	(0.3166)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(600)	556.0000	(334,178.28)	(333,600.00)	0.0000	0.2320	(25.00)	0.00	2.1241	(2.2849)	0.0000	1	(0.1608)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(300)	556.0000	(168,900.00)	(166,800.00)	0.0000	0.2320	(25.00)	0.00	1.0736	(1.1425)	0.0000	1	(0.0689)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(300)	556.0000	(168,900.00)	(166,800.00)	0.0000	0.2320	(25.00)	0.00	1.0736	(1.1425)	0.0000	1	(0.0689)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(200)	556.0000	(112,600.00)	(111,200.00)	0.0000	0.2320	(25.00)	0.00	0.7157	(0.7616)	0.0000	1	(0.0459)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(500)	556.0000	(281,500.00)	(278,000.00)	0.0000	0.2320	(25.00)	0.00	1.7893	(1.9041)	0.0000	1	(0.1148)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(900)	556.0000	(506,700.00)	(500,400.00)	0.0000	0.2320	(25.00)	0.00	3.2207	(3.4274)	0.0000	1	(0.2067)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,100)	556.0000	(619,300.00)	(611,600.00)	0.0000	0.2320	(25.00)	0.00	3.9364	(4.1890)	0.0000	1	(0.2527)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(200)	556.0000	(112,600.00)	(111,200.00)	0.0000	0.2320	(25.00)	0.00	0.7157	(0.7616)	0.0000	1	(0.0459)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(400)	556.0000	(225,200.00)	(222,400.00)	0.0000	0.2320	(25.00)	0.00	1.4314	(1.5233)	0.0000	1	(0.0919)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(400)	556.0000	(225,200.00)	(222,400.00)	0.0000	0.2320	(25.00)	0.00	1.4314	(1.5233)	0.0000	1	(0.0919)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,100)	556.0000	(619,300.00)	(611,600.00)	0.0000	0.2320	(25.00)	0.00	3.9364	(4.1890)	0.0000	1	(0.2527)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(5,500)	556.0000	(3,096,500.00)	(3,058,000.00)	0.0000	0.2320	(25.00)	0.00	19.6819	(20.9452)	0.0000	1	(1.2633)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(2,200)	556.0000	(1,238,600.00)	(1,223,200.00)	0.0000	0.2320	(25.00)	0.00	7.8727	(8.3781)	0.0000	1	(0.5053)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(2,700)	556.0000	(1,520,100.00)	(1,501,200.00)	0.0000	0.2320	(25.00)	0.00	9.6620	(10.2822)	0.0000	1	(0.6202)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(300)	556.0000	(168,900.00)	(166,800.00)	0.0000	0.2320	(25.00)	0.00	1.0736	(1.1425)	0.0000	1	(0.0689)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(3,400)	556.0000	(1,914,200.00)	(1,890,400.00)	0.0000	0.2320	(25.00)	0.00	12.1670	(12.9479)	0.0000	1	(0.7810)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(400)	556.0000	(225,200.00)	(222,400.00)	0.0000	0.2320	(25.00)	0.00	1.4314	(1.5233)	0.0000	1	(0.0919)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(600)	556.0000	(337,800.00)	(333,600.00)	0.0000	0.2320	(25.00)	0.00	2.1471	(2.2849)	0.0000	1	(0.1378)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,700)	556.0000	(957,100.00)	(945,200.00)	0.0000	0.2320	(25.00)	0.00	6.0835	(6.4740)	0.0000	1	(0.3905)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,500)	556.0000	(844,500.00)	(834,000.00)	0.0000	0.2320	(25.00)	0.00	5.3678	(5.7123)	0.0000	1	(0.3445)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(200)	556.0000	(112,600.00)	(111,200.00)	0.0000	0.2320	(25.00)	0.00	0.7157	(0.7616)	0.0000	1	(0.0459)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(9,800)	556.0000	(5,517,400.00)	(5,448,800.00)	0.0000	0.2320	(25.00)	0.00	35.0695	(37.3205)	0.0000	1	(2.2510)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(2,500)	556.0000	(1,407,500.00)	(1,390,000.00)	0.0000	0.2320	(25.00)	0.00	8.9463	(9.5205)	0.0000	1	(0.5742)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(600)	556.0000	(337,800.00)	(333,600.00)	0.0000	0.2320	(25.00)	0.00	2.1471	(2.2849)	0.0000	1	(0.1378)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(3,100)	556.0000	(1,745,300.00)	(1,723,600.00)	0.0000	0.2320	(25.00)	0.00	11.0934	(11.8055)	0.0000	1	(0.7121)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(100)	556.0000	(56,300.00)	(55,600.00)	0.0000	0.2320	(25.00)	0.00	0.3579	(0.3808)	0.0000	1	(0.0230)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(2,200)	556.0000	(1,238,600.00)	(1,223,200.00)	0.0000	0.2320	(25.00)	0.00	7.8727	(8.3781)	0.0000	1	(0.5053)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(3,200)	556.0000	(1,801,600.00)	(1,779,200.00)	0.0000	0.2320	(25.00)	0.00	11.4513	(12.1863)	0.0000	1	(0.7350)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(1,000)	556.0000	(563,000.00)	(556,000.00)	0.0000	0.2320	(25.00)	0.00	3.5785	(3.8082)	0.0000	1	(0.2297)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(800)	556.0000	(450,400.00)	(444,800.00)	0.0000	0.2320	(25.00)	0.00	2.8628	(3.0466)	0.0000	1	(0.1838)	02/04/2025
4506.T	01/09/2025	SDB3260264477	0	(400)	556.0000	(225,200.00)	(222,400.00)	0.0000	0.2320	(25.00)	0.00	1.4314	(1.5233)	0.0000	1	(0.0919)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(600)	555.0000	(334,178.28)	(333,000.00)	0.0000	0.2310	(25.00)	0.00	2.1149	(2.2808)	0.0000	1	(0.1659)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(300)	555.0000	(168,900.00)	(166,500.00)	0.0000	0.2310	(25.00)	0.00	1.0689	(1.1404)	0.0000	1	(0.0715)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(300)	555.0000	(168,900.00)	(166,500.00)	0.0000	0.2310	(25.00)	0.00	1.0689	(1.1404)	0.0000	1	(0.0715)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(200)	555.0000	(112,600.00)	(111,000.00)	0.0000	0.2310	(25.00)	0.00	0.7126	(0.7603)	0.0000	1	(0.0477)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(500)	555.0000	(281,500.00)	(277,500.00)	0.0000	0.2310	(25.00)	0.00	1.7815	(1.9007)	0.0000	1	(0.1191)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(900)	555.0000	(506,700.00)	(499,500.00)	0.0000	0.2310	(25.00)	0.00	3.2068	(3.4212)	0.0000	1	(0.2144)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(1,100)	555.0000	(619,300.00)	(610,500.00)	0.0000	0.2310	(25.00)	0.00	3.9194	(4.1815)	0.0000	1	(0.2621)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(200)	555.0000	(112,600.00)	(111,000.00)	0.0000	0.2310	(25.00)	0.00	0.7126	(0.7603)	0.0000	1	(0.0477)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(400)	555.0000	(225,200.00)	(222,000.00)	0.0000	0.2310	(25.00)	0.00	1.4252	(1.5205)	0.0000	1	(0.0953)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(400)	555.0000	(225,200.00)	(222,000.00)	0.0000	0.2310	(25.00)	0.00	1.4252	(1.5205)	0.0000	1	(0.0953)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(1,100)	555.0000	(619,300.00)	(610,500.00)	0.0000	0.2310	(25.00)	0.00	3.9194	(4.1815)	0.0000	1	(0.2621)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(5,500)	555.0000	(3,096,500.00)	(3,052,500.00)	0.0000	0.2310	(25.00)	0.00	19.5970	(20.9075)	0.0000	1	(1.3105)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(2,200)	555.0000	(1,238,600.00)	(1,221,000.00)	0.0000	0.2310	(25.00)	0.00	7.8388	(8.3630)	0.0000	1	(0.5242)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(2,700)	555.0000	(1,520,100.00)	(1,498,500.00)	0.0000	0.2310	(25.00)	0.00	9.6204	(10.2637)	0.0000	1	(0.6433)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(300)	555.0000	(168,900.00)	(166,500.00)	0.0000	0.2310	(25.00)	0.00	1.0689	(1.1404)	0.0000	1	(0.0715)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(3,400)	555.0000	(1,914,200.00)	(1,887,000.00)	0.0000	0.2310	(25.00)	0.00	12.1145	(12.9247)	0.0000	1	(0.8101)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(400)	555.0000	(225,200.00)	(222,000.00)	0.0000	0.2310	(25.00)	0.00	1.4252	(1.5205)	0.0000	1	(0.0953)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(600)	555.0000	(337,800.00)	(333,000.00)	0.0000	0.2310	(25.00)	0.00	2.1379	(2.2808)	0.0000	1	(0.1430)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(1,700)	555.0000	(957,100.00)	(943,500.00)	0.0000	0.2310	(25.00)	0.00	6.0573	(6.4623)	0.0000	1	(0.40	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO DAINIPPON PHARMA CMN (Cont.)																	
4506.T	01/08/2025	SDB3260264477	0	(200)	555.0000	(112,600.00)	(111,000.00)	0.0000	0.2310	(25.00)	0.00	0.7126	(0.7603)	0.0000	1	(0.0477)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(9,800)	555.0000	(5,517,400.00)	(5,439,000.00)	0.0000	0.2310	(25.00)	0.00	34.9183	(37.2534)	0.0000	1	(2.3351)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(2,500)	555.0000	(1,407,500.00)	(1,387,500.00)	0.0000	0.2310	(25.00)	0.00	8.9077	(9.5034)	0.0000	1	(0.5957)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(600)	555.0000	(337,800.00)	(333,000.00)	0.0000	0.2310	(25.00)	0.00	2.1379	(2.2808)	0.0000	1	(0.1430)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(3,100)	555.0000	(1,745,300.00)	(1,720,500.00)	0.0000	0.2310	(25.00)	0.00	11.0456	(11.7842)	0.0000	1	(0.7386)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(100)	555.0000	(56,300.00)	(55,500.00)	0.0000	0.2310	(25.00)	0.00	0.3563	(0.3801)	0.0000	1	(0.0238)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(2,200)	555.0000	(1,238,600.00)	(1,221,000.00)	0.0000	0.2310	(25.00)	0.00	7.8388	(8.3630)	0.0000	1	(0.5242)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(3,200)	555.0000	(1,801,600.00)	(1,776,000.00)	0.0000	0.2310	(25.00)	0.00	11.4019	(12.1644)	0.0000	1	(0.7625)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(1,000)	555.0000	(563,000.00)	(555,000.00)	0.0000	0.2310	(25.00)	0.00	3.5631	(3.8014)	0.0000	1	(0.2383)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(800)	555.0000	(450,400.00)	(444,000.00)	0.0000	0.2310	(25.00)	0.00	2.8505	(3.0411)	0.0000	1	(0.1906)	02/04/2025
4506.T	01/08/2025	SDB3260264477	0	(400)	555.0000	(225,200.00)	(222,000.00)	0.0000	0.2310	(25.00)	0.00	1.4252	(1.5205)	0.0000	1	(0.0953)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(300)	563.0000	(168,900.00)	(168,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1568)	0.0000	1	(0.1064)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(300)	563.0000	(168,900.00)	(168,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1568)	0.0000	1	(0.1064)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(200)	563.0000	(112,600.00)	(112,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7712)	0.0000	1	(0.0710)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(500)	563.0000	(281,500.00)	(281,500.00)	0.0000	0.2270	(25.00)	0.00	1.7507	(1.9281)	0.0000	1	(0.1774)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(900)	563.0000	(506,700.00)	(506,700.00)	0.0000	0.2270	(25.00)	0.00	3.1513	(3.4705)	0.0000	1	(0.3193)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(1,100)	563.0000	(619,300.00)	(619,300.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.2418)	0.0000	1	(0.3902)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(200)	563.0000	(112,600.00)	(112,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7712)	0.0000	1	(0.0710)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(400)	563.0000	(225,200.00)	(225,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5425)	0.0000	1	(0.1419)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(400)	563.0000	(225,200.00)	(225,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5425)	0.0000	1	(0.1419)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(1,100)	563.0000	(619,300.00)	(619,300.00)	0.0000	0.2270	(25.00)	0.00	3.8515	(4.2418)	0.0000	1	(0.3902)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(5,500)	563.0000	(3,096,500.00)	(3,096,500.00)	0.0000	0.2270	(25.00)	0.00	19.2577	(21.2089)	0.0000	1	(1.9512)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(2,200)	563.0000	(1,238,600.00)	(1,238,600.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.4836)	0.0000	1	(0.7805)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(2,700)	563.0000	(1,520,100.00)	(1,520,100.00)	0.0000	0.2270	(25.00)	0.00	9.4538	(10.4116)	0.0000	1	(0.9579)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(300)	563.0000	(168,900.00)	(168,900.00)	0.0000	0.2270	(25.00)	0.00	1.0504	(1.1568)	0.0000	1	(0.1064)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(3,400)	563.0000	(1,914,200.00)	(1,914,200.00)	0.0000	0.2270	(25.00)	0.00	11.9048	(13.1110)	0.0000	1	(1.2062)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(400)	563.0000	(225,200.00)	(225,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5425)	0.0000	1	(0.1419)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(600)	563.0000	(337,800.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.3137)	0.0000	1	(0.2129)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(1,700)	563.0000	(957,100.00)	(957,100.00)	0.0000	0.2270	(25.00)	0.00	5.9524	(6.5555)	0.0000	1	(0.6031)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(1,500)	563.0000	(844,500.00)	(844,500.00)	0.0000	0.2270	(25.00)	0.00	5.2521	(5.7842)	0.0000	1	(0.5322)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(200)	563.0000	(112,600.00)	(112,600.00)	0.0000	0.2270	(25.00)	0.00	0.7003	(0.7712)	0.0000	1	(0.0710)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(9,800)	563.0000	(5,517,400.00)	(5,517,400.00)	0.0000	0.2270	(25.00)	0.00	34.3137	(37.7904)	0.0000	1	(3.4767)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(2,500)	563.0000	(1,407,500.00)	(1,407,500.00)	0.0000	0.2270	(25.00)	0.00	8.7535	(9.6404)	0.0000	1	(0.8869)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(600)	563.0000	(337,800.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.1008	(2.3137)	0.0000	1	(0.2129)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(3,100)	563.0000	(1,745,300.00)	(1,745,300.00)	0.0000	0.2270	(25.00)	0.00	10.8543	(11.9541)	0.0000	1	(1.0998)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(100)	563.0000	(56,300.00)	(56,300.00)	0.0000	0.2270	(25.00)	0.00	0.3501	(0.3856)	0.0000	1	(0.0355)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(2,200)	563.0000	(1,238,600.00)	(1,238,600.00)	0.0000	0.2270	(25.00)	0.00	7.7031	(8.4836)	0.0000	1	(0.7805)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(3,200)	563.0000	(1,801,600.00)	(1,801,600.00)	0.0000	0.2270	(25.00)	0.00	11.2045	(12.3397)	0.0000	1	(1.1353)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(1,000)	563.0000	(563,000.00)	(563,000.00)	0.0000	0.2270	(25.00)	0.00	3.5014	(3.8562)	0.0000	1	(0.3548)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(800)	563.0000	(450,400.00)	(450,400.00)	0.0000	0.2270	(25.00)	0.00	2.8011	(3.0849)	0.0000	1	(0.2838)	02/04/2025
4506.T	01/07/2025	SDB3260264477	0	(400)	563.0000	(225,200.00)	(225,200.00)	0.0000	0.2270	(25.00)	0.00	1.4006	(1.5425)	0.0000	1	(0.1419)	02/04/2025
TOTAL SUMITOMO DAINIPPON PHARMA CMN												1,950.4185	(2,107.9322)	0.0000		(157.5137)	
SUMITOMO FORESTRY CO LTD CMN																	
1911.T	01/17/2025	SDB3265670289	0	(2,300)	5,018.1086	(11,541,649.74)	(11,541,649.74)	0.0000	0.2270	(25.00)	0.00	71.7796	(79.0524)	0.0000	1	(7.2728)	02/04/2025
SUMITOMO METAL MNG CMN																	
5713.T	01/16/2025	SDB3264120677	0	(700)	3,577.0000	(2,529,100.00)	(2,503,900.00)	0.0000	0.2270	(25.00)	0.00	15.7289	(17.1500)	0.0000	1	(1.4211)	02/04/2025
5713.T	01/15/2025	SDB3264120677	0	(1,100)	3,550.0000	(3,974,300.00)	(3,905,000.00)	0.0000	0.2270	(25.00)	0.00	24.7169	(26.7466)	0.0000	1	(2.0297)	02/04/2025
5713.T	01/15/2025	SDB3264120677	0	(1,000)	3,550.0000	(3,613,000.00)	(3,550,000.00)	0.0000	0.2270	(25.00)	0.00	22.4699	(24.3151)	0.0000	1	(1.8452)	02/04/2025
5713.T	01/15/2025	SDB3264120677	0	(400)	3,550.0000	(1,445,200.00)	(1,420,000.00)	0.0000	0.2270	(25.00)	0.00	8.9880	(9.7260)	0.0000	1	(0.7381)	02/04/2025
5713.T	01/15/2025	SDB3264120677	0	(100)	3,550.0000	(361,300.00)	(355,000.00)	0.0000	0.2270	(25.00)	0.00	2.2470	(2.4315)	0.0000	1	(0.1845)	02/04/2025
5713.T	01/14/2025	SDB3264120677	0	(1,100)	3,569.0000	(3,974,300.00)	(3,925,900.00)	0.0000	0.2270	(25.00)	0.00	24.7169	(26.8897)	0.0000	1	(2.1728)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUMITOMO METAL MNG CMN (Cont.)																	
5713.T	01/14/2025	SDB3264120677	0	(1,000)	3,569.0000	(3,613,000.00)	(3,569,000.00)	0.0000	0.2270	(25.00)	0.00	22.4699	(24.4452)	0.0000	1	(1.9753)	02/04/2025
5713.T	01/14/2025	SDB3264120677	0	(400)	3,569.0000	(1,445,200.00)	(1,427,600.00)	0.0000	0.2270	(25.00)	0.00	8.9880	(9.7781)	0.0000	1	(0.7901)	02/04/2025
5713.T	01/14/2025	SDB3264120677	0	(300)	3,569.0000	(1,083,900.00)	(1,070,700.00)	0.0000	0.2270	(25.00)	0.00	6.7410	(7.3336)	0.0000	1	(0.5926)	02/04/2025
5713.T	01/13/2025	SDB3264120677	0	(1,100)	3,608.0000	(3,974,300.00)	(3,968,800.00)	0.0000	0.2270	(25.00)	0.00	98.8675	(108.7342)	0.0000	4	(9.8667)	02/04/2025
5713.T	01/13/2025	SDB3264120677	0	(1,000)	3,608.0000	(3,613,000.00)	(3,608,000.00)	0.0000	0.2270	(25.00)	0.00	89.8796	(98.8493)	0.0000	4	(8.9698)	02/04/2025
5713.T	01/13/2025	SDB3264120677	0	(400)	3,608.0000	(1,445,200.00)	(1,443,200.00)	0.0000	0.2270	(25.00)	0.00	35.9518	(39.5397)	0.0000	4	(3.5879)	02/04/2025
5713.T	01/13/2025	SDB3264120677	0	(600)	3,608.0000	(2,167,800.00)	(2,164,800.00)	0.0000	0.2270	(25.00)	0.00	53.9277	(59.3096)	0.0000	4	(5.3819)	02/04/2025
5713.T	01/13/2025	SDB3264120677	0	(300)	3,608.0000	(1,083,900.00)	(1,082,400.00)	0.0000	0.2270	(25.00)	0.00	26.9639	(29.6548)	0.0000	4	(2.6909)	02/04/2025
5713.T	01/09/2025	SDB3264120677	0	(1,100)	3,625.0000	(3,974,300.00)	(3,987,500.00)	0.0000	0.2320	(25.00)	0.00	25.2613	(27.3116)	0.0000	1	(2.0503)	02/04/2025
5713.T	01/09/2025	SDB3264120677	0	(1,000)	3,625.0000	(3,613,000.00)	(3,625,000.00)	0.0000	0.2320	(25.00)	0.00	22.9648	(24.8288)	0.0000	1	(1.8639)	02/04/2025
5713.T	01/09/2025	SDB3264120677	0	(400)	3,625.0000	(1,445,200.00)	(1,450,000.00)	0.0000	0.2320	(25.00)	0.00	9.1859	(9.9315)	0.0000	1	(0.7456)	02/04/2025
5713.T	01/09/2025	SDB3264120677	0	(600)	3,625.0000	(2,167,800.00)	(2,175,000.00)	0.0000	0.2320	(25.00)	0.00	13.7789	(14.8973)	0.0000	1	(1.1184)	02/04/2025
5713.T	01/09/2025	SDB3264120677	0	(700)	3,625.0000	(2,529,100.00)	(2,537,500.00)	0.0000	0.2320	(25.00)	0.00	16.0754	(17.3801)	0.0000	1	(1.3048)	02/04/2025
5713.T	01/08/2025	SDB3264120677	0	(1,100)	3,602.0000	(3,974,300.00)	(3,962,200.00)	0.0000	0.2310	(25.00)	0.00	25.1524	(27.1384)	0.0000	1	(1.9859)	02/04/2025
5713.T	01/08/2025	SDB3264120677	0	(1,000)	3,602.0000	(3,613,000.00)	(3,602,000.00)	0.0000	0.2310	(25.00)	0.00	22.8658	(24.6712)	0.0000	1	(1.8054)	02/04/2025
5713.T	01/08/2025	SDB3264120677	0	(400)	3,602.0000	(1,445,200.00)	(1,440,800.00)	0.0000	0.2310	(25.00)	0.00	9.1463	(9.8685)	0.0000	1	(0.7222)	02/04/2025
5713.T	01/08/2025	SDB3264120677	0	(600)	3,602.0000	(2,167,800.00)	(2,161,200.00)	0.0000	0.2310	(25.00)	0.00	13.7195	(14.8027)	0.0000	1	(1.0832)	02/04/2025
5713.T	01/08/2025	SDB3264120677	0	(700)	3,602.0000	(2,529,100.00)	(2,521,400.00)	0.0000	0.2310	(25.00)	0.00	16.0061	(17.2699)	0.0000	1	(1.2638)	02/04/2025
5713.T	01/07/2025	SDB3264120677	0	(1,100)	3,613.0000	(3,974,300.00)	(3,974,300.00)	0.0000	0.2270	(25.00)	0.00	24.7169	(27.2212)	0.0000	1	(2.5044)	02/04/2025
5713.T	01/07/2025	SDB3264120677	0	(1,000)	3,613.0000	(3,613,000.00)	(3,613,000.00)	0.0000	0.2270	(25.00)	0.00	22.4699	(24.7466)	0.0000	1	(2.2767)	02/04/2025
5713.T	01/07/2025	SDB3264120677	0	(400)	3,613.0000	(1,445,200.00)	(1,445,200.00)	0.0000	0.2270	(25.00)	0.00	8.9880	(9.8986)	0.0000	1	(0.9107)	02/04/2025
5713.T	01/07/2025	SDB3264120677	0	(600)	3,613.0000	(2,167,800.00)	(2,167,800.00)	0.0000	0.2270	(25.00)	0.00	13.4819	(14.8479)	0.0000	1	(1.3660)	02/04/2025
5713.T	01/07/2025	SDB3264120677	0	(700)	3,613.0000	(2,529,100.00)	(2,529,100.00)	0.0000	0.2270	(25.00)	0.00	15.7289	(17.3226)	0.0000	1	(1.5937)	02/04/2025
TOTAL SUMITOMO METAL MNG CMN												702.1989	(767.0404)	0.0000		(64.8415)	
SUMITOMO MITSUI FIN GROUP, INC CMN																	
8316.T	01/15/2025	SDB3265345644	0	(1,300)	3,754.0000	(4,900,281.46)	(4,880,200.00)	0.0000	0.2270	(25.00)	0.00	30.4757	(33.4260)	0.0000	1	(2.9503)	02/04/2025
8316.T	01/15/2025	SDB3265345644	0	(5,600)	3,754.0000	(21,588,496.66)	(21,022,400.00)	0.0000	0.2270	(25.00)	0.00	134.2627	(143.9990)	0.0000	1	(9.7263)	02/04/2025
8316.T	01/15/2025	SDB3265345644	0	(10,000)	3,754.0000	(38,847,674.74)	(37,540,000.00)	0.0000	0.2270	(25.00)	0.00	241.6006	(257.1233)	0.0000	1	(15.5227)	02/04/2025
8316.T	01/14/2025	SDB3265345644	0	(5,600)	3,840.0000	(21,588,496.66)	(21,504,000.00)	0.0000	0.2270	(25.00)	0.00	134.2627	(147.2877)	0.0000	1	(13.0250)	02/04/2025
8316.T	01/14/2025	SDB3265345644	0	(10,000)	3,840.0000	(38,847,674.74)	(38,400,000.00)	0.0000	0.2270	(25.00)	0.00	241.6006	(263.0137)	0.0000	1	(21.4131)	02/04/2025
8316.T	01/13/2025	SDB3265345644	0	(10,000)	3,884.7675	(38,847,674.74)	(38,847,674.74)	0.0000	0.2270	(25.00)	0.00	966.4024	(1,064.3199)	0.0000	4	(97.9174)	02/04/2025
TOTAL SUMITOMO MITSUI FIN GROUP, INC CMN												1,748.6048	(1,909.1596)	0.0000		(160.5548)	
SUNTORY BEVERAGE & FOOD CMN																	
2587.T	01/17/2025	SDB3265670286	0	(500)	4,782.2891	(2,391,144.57)	(2,391,144.57)	0.0000	0.2270	(25.00)	0.00	14.8710	(16.3777)	0.0000	1	(1.5067)	02/04/2025
SUNWELS CMN																	
9229.T	01/17/2025	SDB3264649714	0	(1,400)	597.0000	(855,944.36)	(835,800.00)	0.0000	0.2270	(500.00)	0.00	5.3233	(114.4932)	0.0000	1	(109.1699)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(2,200)	597.0000	(1,542,199.75)	(1,313,400.00)	0.0000	0.2270	(500.00)	0.00	9.5912	(179.9178)	0.0000	1	(170.3266)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(700)	597.0000	(497,967.63)	(417,900.00)	0.0000	0.2270	(500.00)	0.00	3.0969	(57.2466)	0.0000	1	(54.1496)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(900)	597.0000	(632,758.87)	(537,300.00)	0.0000	0.2270	(500.00)	0.00	3.9352	(73.6027)	0.0000	1	(69.6675)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(300)	597.0000	(210,286.33)	(179,100.00)	0.0000	0.2270	(500.00)	0.00	1.3078	(24.5342)	0.0000	1	(23.2264)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(1,300)	597.0000	(910,340.82)	(776,100.00)	0.0000	0.2270	(500.00)	0.00	5.6616	(106.3151)	0.0000	1	(100.6535)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(300)	597.0000	(213,000.00)	(179,100.00)	0.0000	0.2270	(500.00)	0.00	1.3247	(24.5342)	0.0000	1	(23.2096)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(200)	597.0000	(142,000.00)	(119,400.00)	0.0000	0.2270	(500.00)	0.00	0.8831	(16.3562)	0.0000	1	(15.4730)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(400)	597.0000	(284,000.00)	(238,800.00)	0.0000	0.2270	(500.00)	0.00	1.7662	(32.7123)	0.0000	1	(30.9461)	02/04/2025
9229.T	01/17/2025	SDB3264649714	0	(1,600)	597.0000	(1,136,000.00)	(955,200.00)	0.0000	0.2270	(500.00)	0.00	7.0650	(130.8493)	0.0000	1	(123.7843)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(1,400)	607.0000	(855,944.36)	(849,800.00)	0.0000	0.2270	(500.00)	0.00	5.3233	(116.4110)	0.0000	1	(111.0877)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(2,200)	607.0000	(1,542,199.75)	(1,335,400.00)	0.0000	0.2270	(500.00)	0.00	9.5912	(182.9315)	0.0000	1	(173.3403)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(700)	607.0000	(497,967.63)	(424,900.00)	0.0000	0.2270	(500.00)	0.00	3.0969	(58.2055)	0.0000	1	(55.1085)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(900)	607.0000	(632,758.87)	(546,300.00)	0.0000	0.2270	(500.00)	0.00	3.9352	(74.8356)	0.0000	1	(70.9004)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(300)	607.0000	(210,286.33)	(182,100.00)	0.0000	0.2270	(500.00)	0.00	1.3078	(24.9452)	0.0000	1	(23.6374)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
SUNWELS CMN (Cont.)																	
9229.T	01/16/2025	SDB3264649714	0	(1,300)	607.0000	(910,340.82)	(789,100.00)	0.0000	0.2270	(500.00)	0.00	5.6616	(108.0959)	0.0000	1	(102.4343)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(300)	607.0000	(213,000.00)	(182,100.00)	0.0000	0.2270	(500.00)	0.00	1.3247	(24.9452)	0.0000	1	(23.6205)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(200)	607.0000	(142,000.00)	(121,400.00)	0.0000	0.2270	(500.00)	0.00	0.8831	(16.6301)	0.0000	1	(15.7470)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(400)	607.0000	(284,000.00)	(242,800.00)	0.0000	0.2270	(500.00)	0.00	1.7662	(33.2603)	0.0000	1	(31.4940)	02/04/2025
9229.T	01/16/2025	SDB3264649714	0	(1,800)	607.0000	(1,278,000.00)	(1,092,600.00)	0.0000	0.2270	(500.00)	0.00	7.9481	(149.6712)	0.0000	1	(141.7231)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(2,200)	690.0000	(1,542,199.75)	(1,518,000.00)	0.0000	0.2270	(500.00)	0.00	9.5912	(207.9452)	0.0000	1	(198.3540)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(700)	690.0000	(497,967.63)	(483,000.00)	0.0000	0.2270	(500.00)	0.00	3.0969	(66.1644)	0.0000	1	(63.0674)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(900)	690.0000	(632,758.87)	(621,000.00)	0.0000	0.2270	(500.00)	0.00	3.9352	(85.0685)	0.0000	1	(81.1333)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(300)	690.0000	(210,286.33)	(207,000.00)	0.0000	0.2270	(500.00)	0.00	1.3078	(28.3562)	0.0000	1	(27.0484)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(1,300)	690.0000	(910,340.82)	(897,000.00)	0.0000	0.2270	(500.00)	0.00	5.6616	(122.8767)	0.0000	1	(117.2151)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(300)	690.0000	(213,000.00)	(207,000.00)	0.0000	0.2270	(500.00)	0.00	1.3247	(28.3562)	0.0000	1	(27.0315)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(200)	690.0000	(142,000.00)	(138,000.00)	0.0000	0.2270	(500.00)	0.00	0.8831	(18.9041)	0.0000	1	(18.0210)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(400)	690.0000	(284,000.00)	(276,000.00)	0.0000	0.2270	(500.00)	0.00	1.7662	(37.8082)	0.0000	1	(36.0420)	02/04/2025
9229.T	01/15/2025	SDB3264649714	0	(1,800)	690.0000	(1,278,000.00)	(1,242,000.00)	0.0000	0.2270	(500.00)	0.00	7.9481	(170.1370)	0.0000	1	(162.1889)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(700)	716.0000	(497,967.63)	(501,200.00)	0.0000	0.2270	(500.00)	0.00	3.0969	(68.6575)	0.0000	1	(65.5606)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(900)	716.0000	(632,758.87)	(644,400.00)	0.0000	0.2270	(500.00)	0.00	3.9352	(88.2740)	0.0000	1	(84.3387)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(300)	716.0000	(210,286.33)	(214,800.00)	0.0000	0.2270	(500.00)	0.00	1.3078	(29.4247)	0.0000	1	(28.1168)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(1,300)	716.0000	(910,340.82)	(930,800.00)	0.0000	0.2270	(500.00)	0.00	5.6616	(127.5068)	0.0000	1	(121.8453)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(300)	716.0000	(213,000.00)	(214,800.00)	0.0000	0.2270	(500.00)	0.00	1.3247	(29.4247)	0.0000	1	(28.1000)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(200)	716.0000	(142,000.00)	(143,200.00)	0.0000	0.2270	(500.00)	0.00	0.8831	(19.6164)	0.0000	1	(18.7333)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(400)	716.0000	(284,000.00)	(286,400.00)	0.0000	0.2270	(500.00)	0.00	1.7662	(39.2329)	0.0000	1	(37.4666)	02/04/2025
9229.T	01/14/2025	SDB3264649714	0	(1,800)	716.0000	(1,278,000.00)	(1,288,800.00)	0.0000	0.2270	(500.00)	0.00	7.9481	(176.5479)	0.0000	1	(168.5998)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(900)	707.0000	(632,758.87)	(636,300.00)	0.0000	0.2270	(500.00)	0.00	15.7410	(348.6575)	0.0000	4	(332.9166)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(300)	707.0000	(210,286.33)	(212,100.00)	0.0000	0.2270	(500.00)	0.00	5.2312	(116.2192)	0.0000	4	(110.9879)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(1,300)	707.0000	(910,340.82)	(919,100.00)	0.0000	0.2270	(500.00)	0.00	22.6463	(503.6164)	0.0000	4	(480.9702)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(300)	707.0000	(213,000.00)	(212,100.00)	0.0000	0.2270	(500.00)	0.00	5.2987	(116.2192)	0.0000	4	(110.9204)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(200)	707.0000	(142,000.00)	(141,400.00)	0.0000	0.2270	(500.00)	0.00	3.5325	(77.4795)	0.0000	4	(73.9470)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(400)	707.0000	(284,000.00)	(282,800.00)	0.0000	0.2270	(500.00)	0.00	7.0650	(154.9589)	0.0000	4	(147.8939)	02/04/2025
9229.T	01/13/2025	SDB3264649714	0	(1,800)	707.0000	(1,278,000.00)	(1,272,600.00)	0.0000	0.2270	(500.00)	0.00	31.7924	(697.3151)	0.0000	4	(665.5226)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(300)	701.0000	(210,286.33)	(210,300.00)	0.0000	0.2320	(500.00)	0.00	1.3366	(28.8082)	0.0000	1	(27.4716)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(1,300)	701.0000	(910,340.82)	(911,300.00)	0.0000	0.2320	(500.00)	0.00	5.7863	(124.8356)	0.0000	1	(119.0493)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(300)	701.0000	(213,000.00)	(210,300.00)	0.0000	0.2320	(500.00)	0.00	1.3539	(28.8082)	0.0000	1	(27.4544)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(200)	701.0000	(142,000.00)	(140,200.00)	0.0000	0.2320	(500.00)	0.00	0.9026	(19.2055)	0.0000	1	(18.3029)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(400)	701.0000	(284,000.00)	(280,400.00)	0.0000	0.2320	(500.00)	0.00	1.8052	(38.4110)	0.0000	1	(36.6058)	02/04/2025
9229.T	01/09/2025	SDB3264649714	0	(1,800)	701.0000	(1,278,000.00)	(1,261,800.00)	0.0000	0.2320	(500.00)	0.00	8.1232	(172.8493)	0.0000	1	(164.7261)	02/04/2025
9229.T	01/08/2025	SDB3264649714	0	(1,300)	689.0000	(910,340.82)	(895,700.00)	0.0000	0.2310	(500.00)	0.00	5.7613	(122.6986)	0.0000	1	(116.9373)	02/04/2025
9229.T	01/08/2025	SDB3264649714	0	(300)	689.0000	(213,000.00)	(206,700.00)	0.0000	0.2310	(500.00)	0.00	1.3480	(28.3151)	0.0000	1	(26.9670)	02/04/2025
9229.T	01/08/2025	SDB3264649714	0	(200)	689.0000	(142,000.00)	(137,800.00)	0.0000	0.2310	(500.00)	0.00	0.8987	(18.8767)	0.0000	1	(17.9780)	02/04/2025
9229.T	01/08/2025	SDB3264649714	0	(400)	689.0000	(284,000.00)	(275,600.00)	0.0000	0.2310	(500.00)	0.00	1.7974	(37.7534)	0.0000	1	(35.9561)	02/04/2025
9229.T	01/08/2025	SDB3264649714	0	(1,800)	689.0000	(1,278,000.00)	(1,240,200.00)	0.0000	0.2310	(500.00)	0.00	8.0882	(169.8904)	0.0000	1	(161.8022)	02/04/2025
9229.T	01/07/2025	SDB3264649714	0	(300)	710.0000	(213,000.00)	(213,000.00)	0.0000	0.2270	(500.00)	0.00	1.3247	(29.1781)	0.0000	1	(27.8534)	02/04/2025
9229.T	01/07/2025	SDB3264649714	0	(200)	710.0000	(142,000.00)	(142,000.00)	0.0000	0.2270	(500.00)	0.00	0.8831	(19.4521)	0.0000	1	(18.5689)	02/04/2025
9229.T	01/07/2025	SDB3264649714	0	(400)	710.0000	(284,000.00)	(284,000.00)	0.0000	0.2270	(500.00)	0.00	1.7662	(38.9041)	0.0000	1	(37.1379)	02/04/2025
9229.T	01/07/2025	SDB3264649714	0	(1,800)	710.0000	(1,278,000.00)	(1,278,000.00)	0.0000	0.2270	(500.00)	0.00	7.9481	(175.0685)	0.0000	1	(167.1204)	02/04/2025
TOTAL SUNWELS CMN												282.6625	(5,962.3151)	0.0000		(5,679.6525)	
SYSMEX CORP CMN																	
6869.T	01/17/2025	SDB3265604049	0	(1,300)	2,942.0000	(3,839,700.40)	(3,824,600.00)	0.0000	0.2270	(25.00)	0.00	23.8798	(26.1959)	0.0000	1	(2.3161)	02/04/2025
6869.T	01/17/2025	SDB3265604049	0	(300)	2,942.0000	(883,242.59)	(882,600.00)	0.0000	0.2270	(25.00)	0.00	5.4930	(6.0452)	0.0000	1	(0.5522)	02/04/2025
6869.T	01/16/2025	SDB3265604049	0	(300)	2,944.1420	(883,242.59)	(883,242.59)	0.0000	0.2270	(25.00)	0.00	5.4930	(6.0496)	0.0000	1	(0.5566)	02/04/2025
TOTAL SYSMEX CORP CMN												34.8659	(38.2907)	0.0000		(3.4248)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIHEIYO CEMENT CORPORATION CMN																	
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(200)	3.413.0000	(717,400.00)	(682,600.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6753)	0.0000	1	(0.2137)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(600)	3.413.0000	(2,152,200.00)	(2,047,800.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(14.0260)	0.0000	1	(0.6411)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(400)	3.413.0000	(1,434,800.00)	(1,365,200.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.3507)	0.0000	1	(0.4274)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(12,800)	3.413.0000	(45,913,600.00)	(43,686,400.00)	0.0000	0.2270	(25.00)	0.00	285.5449	(299.2219)	0.0000	1	(13.6771)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(1,400)	3.413.0000	(5,021,800.00)	(4,778,200.00)	0.0000	0.2270	(25.00)	0.00	31.2315	(32.7274)	0.0000	1	(1.4959)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(500)	3.413.0000	(1,793,500.00)	(1,706,500.00)	0.0000	0.2270	(25.00)	0.00	11.1541	(11.6884)	0.0000	1	(0.5343)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(700)	3.413.0000	(2,510,900.00)	(2,389,100.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(16.3637)	0.0000	1	(0.7480)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(2,400)	3.413.0000	(8,608,800.00)	(8,191,200.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(56.1041)	0.0000	1	(2.5644)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(300)	3.413.0000	(1,076,100.00)	(1,023,900.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0130)	0.0000	1	(0.3206)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(200)	3.413.0000	(717,400.00)	(682,600.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6753)	0.0000	1	(0.2137)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(1,100)	3.413.0000	(3,945,700.00)	(3,754,300.00)	0.0000	0.2270	(25.00)	0.00	24.5390	(25.7144)	0.0000	1	(1.1754)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(900)	3.413.0000	(3,228,300.00)	(3,071,700.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(21.0390)	0.0000	1	(0.9617)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(700)	3.413.0000	(2,510,900.00)	(2,389,100.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(16.3637)	0.0000	1	(0.7480)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/17/2025	SDB3260121509	0	(100)	3.413.0000	(358,700.00)	(341,300.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3377)	0.0000	1	(0.1069)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(200)	3.378.0000	(717,400.00)	(675,600.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6274)	0.0000	1	(0.1658)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(600)	3.378.0000	(2,152,200.00)	(2,026,800.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(13.8822)	0.0000	1	(0.4973)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(400)	3.378.0000	(1,434,800.00)	(1,351,200.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.2548)	0.0000	1	(0.3315)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(12,800)	3.378.0000	(45,913,600.00)	(43,238,400.00)	0.0000	0.2270	(25.00)	0.00	285.5449	(296.1534)	0.0000	1	(10.6086)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(1,400)	3.378.0000	(5,021,800.00)	(4,729,200.00)	0.0000	0.2270	(25.00)	0.00	31.2315	(32.3918)	0.0000	1	(1.1603)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(500)	3.378.0000	(1,793,500.00)	(1,689,000.00)	0.0000	0.2270	(25.00)	0.00	11.1541	(11.5685)	0.0000	1	(0.4144)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(600)	3.378.0000	(2,152,200.00)	(2,026,800.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(13.8822)	0.0000	1	(0.4973)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(700)	3.378.0000	(2,510,900.00)	(2,364,600.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(16.1959)	0.0000	1	(0.5802)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(2,400)	3.378.0000	(8,608,800.00)	(8,107,200.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(55.5288)	0.0000	1	(1.9891)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(300)	3.378.0000	(1,076,100.00)	(1,013,400.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(6.9411)	0.0000	1	(0.2486)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(200)	3.378.0000	(717,400.00)	(675,600.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6274)	0.0000	1	(0.1658)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(1,100)	3.378.0000	(3,945,700.00)	(3,715,800.00)	0.0000	0.2270	(25.00)	0.00	24.5390	(25.4507)	0.0000	1	(0.9117)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3.378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIHEIYO CEMENT CORPORATION CMN (Cont.)																	
5233.T	01/16/2025	SDB3260121509	0	(900)	3,378.0000	(3,228,300.00)	(3,040,200.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(20.8233)	0.0000	1	(0.7459)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(1,600)	3,378.0000	(5,739,200.00)	(5,404,800.00)	0.0000	0.2270	(25.00)	0.00	35.6931	(37.0192)	0.0000	1	(1.3261)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3,378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/16/2025	SDB3260121509	0	(100)	3,378.0000	(358,700.00)	(337,800.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3137)	0.0000	1	(0.0829)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(200)	3,430.0000	(717,400.00)	(686,000.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6986)	0.0000	1	(0.2370)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(600)	3,430.0000	(2,152,200.00)	(2,058,000.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(14.0959)	0.0000	1	(0.7110)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(400)	3,430.0000	(1,434,800.00)	(1,372,000.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.3973)	0.0000	1	(0.4740)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(12,800)	3,430.0000	(45,913,600.00)	(43,904,000.00)	0.0000	0.2270	(25.00)	0.00	285.5449	(300.7123)	0.0000	1	(15.1675)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(1,400)	3,430.0000	(5,021,800.00)	(4,802,000.00)	0.0000	0.2270	(25.00)	0.00	31.2315	(32.8904)	0.0000	1	(1.6589)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(500)	3,430.0000	(1,793,500.00)	(1,715,000.00)	0.0000	0.2270	(25.00)	0.00	11.1541	(11.7466)	0.0000	1	(0.5925)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(900)	3,430.0000	(3,228,300.00)	(3,087,000.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(21.1438)	0.0000	1	(1.0665)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(700)	3,430.0000	(2,510,900.00)	(2,401,000.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(16.4452)	0.0000	1	(0.8295)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(2,400)	3,430.0000	(8,608,800.00)	(8,232,000.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(56.3836)	0.0000	1	(2.8439)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(300)	3,430.0000	(1,076,100.00)	(1,029,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.0479)	0.0000	1	(0.3555)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(200)	3,430.0000	(717,400.00)	(686,000.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.6986)	0.0000	1	(0.2370)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(1,100)	3,430.0000	(3,945,700.00)	(3,773,000.00)	0.0000	0.2270	(25.00)	0.00	24.5390	(25.8425)	0.0000	1	(1.3035)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(900)	3,430.0000	(3,228,300.00)	(3,087,000.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(21.1438)	0.0000	1	(1.0665)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(1,600)	3,430.0000	(5,739,200.00)	(5,488,000.00)	0.0000	0.2270	(25.00)	0.00	35.6931	(37.5890)	0.0000	1	(1.8959)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/15/2025	SDB3260121509	0	(100)	3,430.0000	(358,700.00)	(343,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3493)	0.0000	1	(0.1185)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(200)	3,460.0000	(717,400.00)	(692,000.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.7397)	0.0000	1	(0.2781)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(600)	3,460.0000	(2,152,200.00)	(2,076,000.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(14.2192)	0.0000	1	(0.8343)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(400)	3,460.0000	(1,434,800.00)	(1,384,000.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4795)	0.0000	1	(0.5562)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(600)	3,460.0000	(2,152,200.00)	(2,076,000.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(14.2192)	0.0000	1	(0.8343)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(700)	3,460.0000	(2,510,900.00)	(2,422,000.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(16.5890)	0.0000	1	(0.9733)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(12,800)	3,460.0000	(45,913,600.00)	(44,288,000.00)	0.0000	0.2270	(25.00)	0.00	285.5449	(303.3425)	0.0000	1	(17.7976)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(1,400)	3,460.0000	(5,021,800.00)	(4,844,000.00)	0.0000	0.2270	(25.00)	0.00	31.2315	(33.1781)	0.0000	1	(1.9466)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(500)	3,460.0000	(1,793,500.00)	(1,730,000.00)	0.0000	0.2270	(25.00)	0.00	11.1541	(11.8493)	0.0000	1	(0.6952)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(900)	3,460.0000	(3,228,300.00)	(3,114,000.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(21.3288)	0.0000	1	(1.2514)	02/04/2025
5233.T	01/14/2025	SDB32601215															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIHEIYO CEMENT CORPORATION CMN (Cont.)																	
5233.T	01/14/2025	SDB3260121509	0	(2,400)	3,460.0000	(8,608,800.00)	(8,304,000.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(56.8767)	0.0000	1	(3.3371)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(300)	3,460.0000	(1,076,100.00)	(1,038,000.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.1096)	0.0000	1	(0.4171)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(200)	3,460.0000	(717,400.00)	(692,000.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.7397)	0.0000	1	(0.2781)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(1,100)	3,460.0000	(3,945,700.00)	(3,806,000.00)	0.0000	0.2270	(25.00)	0.00	24.5390	(26.0685)	0.0000	1	(1.5295)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(900)	3,460.0000	(3,228,300.00)	(3,114,000.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(21.3288)	0.0000	1	(1.2514)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(1,600)	3,460.0000	(5,739,200.00)	(5,536,000.00)	0.0000	0.2270	(25.00)	0.00	35.6931	(37.9178)	0.0000	1	(2.2247)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/14/2025	SDB3260121509	0	(100)	3,460.0000	(358,700.00)	(346,000.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.3699)	0.0000	1	(0.1390)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(200)	3,467.0000	(717,400.00)	(693,400.00)	0.0000	0.2270	(25.00)	0.00	17.8466	(18.9973)	0.0000	4	(1.1507)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(600)	3,467.0000	(2,152,200.00)	(2,080,200.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(56.9918)	0.0000	4	(3.4521)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(400)	3,467.0000	(1,434,800.00)	(1,386,800.00)	0.0000	0.2270	(25.00)	0.00	35.6931	(37.9945)	0.0000	4	(2.3014)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(700)	3,467.0000	(2,510,900.00)	(2,426,900.00)	0.0000	0.2270	(25.00)	0.00	62.4629	(66.4904)	0.0000	4	(4.0275)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(700)	3,467.0000	(2,510,900.00)	(2,426,900.00)	0.0000	0.2270	(25.00)	0.00	62.4629	(66.4904)	0.0000	4	(4.0275)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(12,800)	3,467.0000	(45,913,600.00)	(44,377,600.00)	0.0000	0.2270	(25.00)	0.00	1,142.1794	(1,215.8247)	0.0000	4	(73.6452)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(1,400)	3,467.0000	(5,021,800.00)	(4,853,800.00)	0.0000	0.2270	(25.00)	0.00	124.9259	(132.9808)	0.0000	4	(8.0549)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(500)	3,467.0000	(1,793,500.00)	(1,733,500.00)	0.0000	0.2270	(25.00)	0.00	44.6164	(47.4932)	0.0000	4	(2.8768)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(900)	3,467.0000	(3,228,300.00)	(3,120,300.00)	0.0000	0.2270	(25.00)	0.00	80.3095	(85.4877)	0.0000	4	(5.1782)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(700)	3,467.0000	(2,510,900.00)	(2,426,900.00)	0.0000	0.2270	(25.00)	0.00	62.4629	(66.4904)	0.0000	4	(4.0275)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(2,400)	3,467.0000	(8,608,800.00)	(8,320,800.00)	0.0000	0.2270	(25.00)	0.00	214.1586	(227.9671)	0.0000	4	(13.8085)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(300)	3,467.0000	(1,076,100.00)	(1,040,100.00)	0.0000	0.2270	(25.00)	0.00	26.7698	(28.4959)	0.0000	4	(1.7261)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(200)	3,467.0000	(717,400.00)	(693,400.00)	0.0000	0.2270	(25.00)	0.00	17.8466	(18.9973)	0.0000	4	(1.1507)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(1,100)	3,467.0000	(3,945,700.00)	(3,813,700.00)	0.0000	0.2270	(25.00)	0.00	98.1560	(104.4849)	0.0000	4	(6.3289)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(900)	3,467.0000	(3,228,300.00)	(3,120,300.00)	0.0000	0.2270	(25.00)	0.00	80.3095	(85.4877)	0.0000	4	(5.1782)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(1,600)	3,467.0000	(5,739,200.00)	(5,547,200.00)	0.0000	0.2270	(25.00)	0.00	142.7724	(151.9781)	0.0000	4	(9.2057)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/13/2025	SDB3260121509	0	(100)	3,467.0000	(358,700.00)	(346,700.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.4986)	0.0000	4	(0.5754)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(200)	3,490.0000	(717,400.00)	(698,000.00)	0.0000	0.2320	(25.00)	0.00	4.5599	(4.7808)	0.0000	1	(0.2209)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(600)	3,490.0000	(2,152,200.00)	(2,094,000.00)	0.0000	0.2320	(25.00)	0.00	13.6797	(14.3425)	0.0000	1	(0.6627)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(400)	3,490.0000	(1,434,800.00)	(1,396,000.00)	0.0000	0.2320	(25.00)	0.00	9.1198	(9.5616)	0.0000	1	(0.4418)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(700)	3,490.0000	(2,510,900.00)	(2,443,000.00)	0.0000	0.2320	(25.00)	0.00	15.9597	(16.7329)	0.0000	1	(0.7732)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIHEIYO CEMENT CORPORATION CMN (Cont.)																	
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(700)	3,490.0000	(2,510,900.00)	(2,443,000.00)	0.0000	0.2320	(25.00)	0.00	15.9597	(16.7329)	0.0000	1	(0.7732)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(12,800)	3,490.0000	(45,913,600.00)	(44,672,000.00)	0.0000	0.2320	(25.00)	0.00	291.8344	(305.9726)	0.0000	1	(14.1382)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(1,400)	3,490.0000	(5,021,800.00)	(4,886,000.00)	0.0000	0.2320	(25.00)	0.00	31.9194	(33.4658)	0.0000	1	(1.5464)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(500)	3,490.0000	(1,793,500.00)	(1,745,000.00)	0.0000	0.2320	(25.00)	0.00	11.3998	(11.9521)	0.0000	1	(0.5523)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(900)	3,490.0000	(3,228,300.00)	(3,141,000.00)	0.0000	0.2320	(25.00)	0.00	20.5196	(21.5137)	0.0000	1	(0.9941)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(700)	3,490.0000	(2,510,900.00)	(2,443,000.00)	0.0000	0.2320	(25.00)	0.00	15.9597	(16.7329)	0.0000	1	(0.7732)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(2,400)	3,490.0000	(8,608,800.00)	(8,376,000.00)	0.0000	0.2320	(25.00)	0.00	54.7189	(57.3699)	0.0000	1	(2.6509)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(300)	3,490.0000	(1,076,100.00)	(1,047,000.00)	0.0000	0.2320	(25.00)	0.00	6.8399	(7.1712)	0.0000	1	(0.3314)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(200)	3,490.0000	(717,400.00)	(698,000.00)	0.0000	0.2320	(25.00)	0.00	4.5599	(4.7808)	0.0000	1	(0.2209)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(1,100)	3,490.0000	(3,945,700.00)	(3,839,000.00)	0.0000	0.2320	(25.00)	0.00	25.0795	(26.2945)	0.0000	1	(1.2150)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(900)	3,490.0000	(3,228,300.00)	(3,141,000.00)	0.0000	0.2320	(25.00)	0.00	20.5196	(21.5137)	0.0000	1	(0.9941)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(1,600)	3,490.0000	(5,739,200.00)	(5,584,000.00)	0.0000	0.2320	(25.00)	0.00	36.4793	(38.2466)	0.0000	1	(1.7673)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/09/2025	SDB3260121509	0	(100)	3,490.0000	(358,700.00)	(349,000.00)	0.0000	0.2320	(25.00)	0.00	2.2800	(2.3904)	0.0000	1	(0.1105)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(200)	3,545.0000	(717,400.00)	(709,000.00)	0.0000	0.2310	(25.00)	0.00	4.5403	(4.8562)	0.0000	1	(0.3159)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(600)	3,545.0000	(2,152,200.00)	(2,127,000.00)	0.0000	0.2310	(25.00)	0.00	13.6208	(14.5685)	0.0000	1	(0.9477)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(400)	3,545.0000	(1,434,800.00)	(1,418,000.00)	0.0000	0.2310	(25.00)	0.00	9.0805	(9.7123)	0.0000	1	(0.6318)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(700)	3,545.0000	(2,510,900.00)	(2,481,500.00)	0.0000	0.2310	(25.00)	0.00	15.8909	(16.9966)	0.0000	1	(1.1057)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(700)	3,545.0000	(2,510,900.00)	(2,481,500.00)	0.0000	0.2310	(25.00)	0.00	15.8909	(16.9966)	0.0000	1	(1.1057)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(12,800)	3,545.0000	(45,913,600.00)	(45,376,000.00)	0.0000	0.2310	(25.00)	0.00	290.5765	(310.7945)	0.0000	1	(20.2180)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(1,400)	3,545.0000	(5,021,800.00)	(4,963,000.00)	0.0000	0.2310	(25.00)	0.00	31.7818	(33.9932)	0.0000	1	(2.2113)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(500)	3,545.0000	(1,793,500.00)	(1,772,500.00)	0.0000	0.2310	(25.00)	0.00	11.3506	(12.1404)	0.0000	1	(0.7898)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(900)	3,545.0000	(3,228,300.00)	(3,190,500.00)	0.0000	0.2310	(25.00)	0.00	20.4312	(21.8527)	0.0000	1	(1.4216)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(700)	3,545.0000	(2,510,900.00)	(2,481,500.00)	0.0000	0.2310	(25.00)	0.00	15.8909	(16.9966)	0.0000	1	(1.1057)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(2,400)	3,545.0000	(8,608,800.00)	(8,508,000.00)	0.0000	0.2310	(25.00)	0.00	54.4831	(58.2740)	0.0000	1	(3.7909)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(300)	3,545.0000	(1,076,100.00)	(1,063,500.00)	0.0000	0.2310	(25.00)	0.00	6.8104	(7.2842)	0.0000	1	(0.4739)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(200)	3,545.0000	(717,400.00)	(709,000.00)	0.0000	0.2310	(25.00)	0.00	4.5403	(4.8562)	0.0000	1	(0.3159)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(1,100)	3,545.0000	(3,945,700.00)	(3,899,500.00)	0.0000	0.2310	(25.00)	0.00	24.9714	(26.7089)	0.0000	1	(1.7375)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(900)	3,545.0000	(3,228,300.00)	(3,190,500.00)	0.0000	0.2310	(25.00)	0.00	20.4312	(21.8527)	0.0000	1	(1.4216)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(1,600)	3,545.0000	(5,739,200.00)	(5,672,000.00)	0.0000	0.2310	(25.00)	0.00	36.3221	(38.8493)	0.0000	1	(2.5273)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/08/2025	SDB3260121509	0	(100)	3,545.0000	(358,700.00)	(354,500.00)	0.0000	0.2310	(25.00)	0.00	2.2701	(2.4281)	0.0000	1	(0.1580)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIHEIYO CEMENT CORPORATION CMN (Cont.)																	
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(200)	3,587.0000	(717,400.00)	(717,400.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.9137)	0.0000	1	(0.4521)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(600)	3,587.0000	(2,152,200.00)	(2,152,200.00)	0.0000	0.2270	(25.00)	0.00	13.3849	(14.7411)	0.0000	1	(1.3562)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(400)	3,587.0000	(1,434,800.00)	(1,434,800.00)	0.0000	0.2270	(25.00)	0.00	8.9233	(9.8274)	0.0000	1	(0.9041)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(700)	3,587.0000	(2,510,900.00)	(2,510,900.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(17.1979)	0.0000	1	(1.5822)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(700)	3,587.0000	(2,510,900.00)	(2,510,900.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(17.1979)	0.0000	1	(1.5822)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(12,800)	3,587.0000	(45,913,600.00)	(45,913,600.00)	0.0000	0.2270	(25.00)	0.00	285.5449	(314.4767)	0.0000	1	(28.9319)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(1,400)	3,587.0000	(5,021,800.00)	(5,021,800.00)	0.0000	0.2270	(25.00)	0.00	31.2315	(34.3959)	0.0000	1	(3.1644)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(500)	3,587.0000	(1,793,500.00)	(1,793,500.00)	0.0000	0.2270	(25.00)	0.00	11.1541	(12.2842)	0.0000	1	(1.1302)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(900)	3,587.0000	(3,228,300.00)	(3,228,300.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(22.1116)	0.0000	1	(2.0343)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(700)	3,587.0000	(2,510,900.00)	(2,510,900.00)	0.0000	0.2270	(25.00)	0.00	15.6157	(17.1979)	0.0000	1	(1.5822)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(2,400)	3,587.0000	(8,608,800.00)	(8,608,800.00)	0.0000	0.2270	(25.00)	0.00	53.5397	(58.9644)	0.0000	1	(5.4247)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(300)	3,587.0000	(1,076,100.00)	(1,076,100.00)	0.0000	0.2270	(25.00)	0.00	6.6925	(7.3705)	0.0000	1	(0.6781)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(200)	3,587.0000	(717,400.00)	(717,400.00)	0.0000	0.2270	(25.00)	0.00	4.4616	(4.9137)	0.0000	1	(0.4521)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(1,100)	3,587.0000	(3,945,700.00)	(3,945,700.00)	0.0000	0.2270	(25.00)	0.00	24.5390	(27.0253)	0.0000	1	(2.4863)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(900)	3,587.0000	(3,228,300.00)	(3,228,300.00)	0.0000	0.2270	(25.00)	0.00	20.0774	(22.1116)	0.0000	1	(2.0343)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(1,600)	3,587.0000	(5,739,200.00)	(5,739,200.00)	0.0000	0.2270	(25.00)	0.00	35.6931	(39.3096)	0.0000	1	(3.6165)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
5233.T	01/07/2025	SDB3260121509	0	(100)	3,587.0000	(358,700.00)	(358,700.00)	0.0000	0.2270	(25.00)	0.00	2.2308	(2.4568)	0.0000	1	(0.2260)	02/04/2025
TOTAL TAIHEIYO CEMENT CORPORATION CMN												6,728.2882	(7,144.9226)	0.0000		(416.6344)	
TAISEI CORPORATION CMN																	
1801.T	01/17/2025	SDB3265604068	0	(700)	6,375.0000	(4,446,110.98)	(4,462,500.00)	0.0000	0.2270	(25.00)	0.00	27.6512	(30.5651)	0.0000	1	(2.9139)	02/04/2025
1801.T	01/17/2025	SDB3265604068	0	(500)	6,375.0000	(3,205,191.65)	(3,187,500.00)	0.0000	0.2270	(25.00)	0.00	19.9337	(21.8322)	0.0000	1	(1.8985)	02/04/2025
1801.T	01/16/2025	SDB3265604068	0	(500)	6,410.3833	(3,205,191.65)	(3,205,191.65)	0.0000	0.2270	(25.00)	0.00	19.9337	(21.9534)	0.0000	1	(2.0197)	02/04/2025
TOTAL TAISEI CORPORATION CMN												67.5185	(74.3506)	0.0000		(6.8322)	
TAIYO YUDEN CMN																	
6976.T	01/17/2025	SDB3260760787	0	(300)	2,216.0000	(682,255.65)	(664,800.00)	0.0000	0.2270	(25.00)	0.00	4.2431	(4.5534)	0.0000	1	(0.3104)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(232,184.91)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4440	(1.5178)	0.0000	1	(0.0738)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(226,685.26)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4098	(1.5178)	0.0000	1	(0.1080)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(400)	2,216.0000	(894,891.83)	(886,400.00)	0.0000	0.2270	(25.00)	0.00	5.5655	(6.0712)	0.0000	1	(0.5057)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(300)	2,216.0000	(680,700.00)	(664,800.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.5534)	0.0000	1	(0.3200)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(226,900.00)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5178)	0.0000	1	(0.1067)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(1,000)	2,216.0000	(2,269,000.00)	(2,216,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.1781)	0.0000	1	(1.0668)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(1,700)	2,216.0000	(3,857,300.00)	(3,767,200.00)	0.0000	0.2270	(25.00)	0.00	23.9892	(25.8027)	0.0000	1	(1.8135)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(1,000)	2,216.0000	(2,269,000.00)	(2,216,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.1781)	0.0000	1	(1.0668)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(400)	2,216.0000	(907,600.00)	(886,400.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.0712)	0.0000	1	(0.4267)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(226,900.00)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5178)	0.0000	1	(0.1067)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(200)	2,216.0000	(453,800.00)	(443,200.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.0356)	0.0000	1	(0.2134)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(226,900.00)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5178)	0.0000	1	(0.1067)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(200)	2,216.0000	(453,800.00)	(443,200.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.0356)	0.0000	1	(0.2134)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(900)	2,216.0000	(2,042,100.00)	(1,994,400.00)	0.0000	0.2270	(25.00)	0.00	12.7002	(13.6603)	0.0000	1	(0.9601)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIYO YUDEN CMN (Cont.)																	
6976.T	01/17/2025	SDB3260760787	0	(2,000)	2,216.0000	(4,538,000.00)	(4,432,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(30.3562)	0.0000	1	(2.1335)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(1,500)	2,216.0000	(3,403,500.00)	(3,324,000.00)	0.0000	0.2270	(25.00)	0.00	21.1670	(22.7671)	0.0000	1	(1.6002)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(300)	2,216.0000	(680,700.00)	(664,800.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.5534)	0.0000	1	(0.3200)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(2,000)	2,216.0000	(4,538,000.00)	(4,432,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(30.3562)	0.0000	1	(2.1335)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(800)	2,216.0000	(1,815,200.00)	(1,772,800.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.1425)	0.0000	1	(0.8534)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(500)	2,216.0000	(1,134,500.00)	(1,108,000.00)	0.0000	0.2270	(25.00)	0.00	7.0557	(7.5890)	0.0000	1	(0.5334)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(800)	2,216.0000	(1,815,200.00)	(1,772,800.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.1425)	0.0000	1	(0.8534)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(100)	2,216.0000	(226,900.00)	(221,600.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5178)	0.0000	1	(0.1067)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(600)	2,216.0000	(1,361,400.00)	(1,329,600.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.1068)	0.0000	1	(0.6401)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(200)	2,216.0000	(453,800.00)	(443,200.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.0356)	0.0000	1	(0.2134)	02/04/2025
6976.T	01/17/2025	SDB3260760787	0	(1,400)	2,216.0000	(3,176,600.00)	(3,102,400.00)	0.0000	0.2270	(25.00)	0.00	19.7558	(21.2493)	0.0000	1	(1.4835)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(300)	2,250.0000	(682,255.65)	(675,000.00)	0.0000	0.2270	(25.00)	0.00	4.2431	(4.6233)	0.0000	1	(0.3802)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(232,184.91)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4440	(1.5411)	0.0000	1	(0.0971)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(226,685.26)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4098	(1.5411)	0.0000	1	(0.1313)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(400)	2,250.0000	(894,891.83)	(900,000.00)	0.0000	0.2270	(25.00)	0.00	5.5655	(6.1644)	0.0000	1	(0.5989)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(300)	2,250.0000	(680,700.00)	(675,000.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6233)	0.0000	1	(0.3899)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(226,900.00)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5411)	0.0000	1	(0.1300)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(1,000)	2,250.0000	(2,269,000.00)	(2,250,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.4110)	0.0000	1	(1.2996)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(1,700)	2,250.0000	(3,857,300.00)	(3,825,000.00)	0.0000	0.2270	(25.00)	0.00	23.9892	(26.1986)	0.0000	1	(2.2094)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(1,000)	2,250.0000	(2,269,000.00)	(2,250,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.4110)	0.0000	1	(1.2996)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(400)	2,250.0000	(907,600.00)	(900,000.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.1644)	0.0000	1	(0.5199)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(226,900.00)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5411)	0.0000	1	(0.1300)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(200)	2,250.0000	(453,800.00)	(450,000.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.0822)	0.0000	1	(0.2599)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(226,900.00)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5411)	0.0000	1	(0.1300)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(200)	2,250.0000	(453,800.00)	(450,000.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.0822)	0.0000	1	(0.2599)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(900)	2,250.0000	(2,042,100.00)	(2,025,000.00)	0.0000	0.2270	(25.00)	0.00	12.7002	(13.8699)	0.0000	1	(1.1697)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(2,000)	2,250.0000	(4,538,000.00)	(4,500,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(30.8219)	0.0000	1	(2.5993)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(1,500)	2,250.0000	(3,403,500.00)	(3,375,000.00)	0.0000	0.2270	(25.00)	0.00	21.1670	(23.1164)	0.0000	1	(1.9495)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(300)	2,250.0000	(680,700.00)	(675,000.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6233)	0.0000	1	(0.3899)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(2,000)	2,250.0000	(4,538,000.00)	(4,500,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(30.8219)	0.0000	1	(2.5993)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(800)	2,250.0000	(1,815,200.00)	(1,800,000.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.3288)	0.0000	1	(1.0397)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(500)	2,250.0000	(1,134,500.00)	(1,125,000.00)	0.0000	0.2270	(25.00)	0.00	7.0557	(7.7055)	0.0000	1	(0.6498)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(800)	2,250.0000	(1,815,200.00)	(1,800,000.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.3288)	0.0000	1	(1.0397)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(100)	2,250.0000	(226,900.00)	(225,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5411)	0.0000	1	(0.1300)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(600)	2,250.0000	(1,361,400.00)	(1,350,000.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.2466)	0.0000	1	(0.7798)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(600)	2,250.0000	(1,361,400.00)	(1,350,000.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.2466)	0.0000	1	(0.7798)	02/04/2025
6976.T	01/16/2025	SDB3260760787	0	(1,400)	2,250.0000	(3,176,600.00)	(3,150,000.00)	0.0000	0.2270	(25.00)	0.00	19.7558	(21.5753)	0.0000	1	(1.8195)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(300)	2,270.0000	(682,255.65)	(681,000.00)	0.0000	0.2270	(25.00)	0.00	4.2431	(4.6644)	0.0000	1	(0.4213)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(232,184.91)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4440	(1.5548)	0.0000	1	(0.1108)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(226,685.26)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4098	(1.5548)	0.0000	1	(0.1450)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(400)	2,270.0000	(894,891.83)	(908,000.00)	0.0000	0.2270	(25.00)	0.00	5.5655	(6.2192)	0.0000	1	(0.6537)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(300)	2,270.0000	(680,700.00)	(681,000.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6644)	0.0000	1	(0.4310)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(226,900.00)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5548)	0.0000	1	(0.1437)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(1,000)	2,270.0000	(2,269,000.00)	(2,270,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5479)	0.0000	1	(1.4366)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(1,700)	2,270.0000	(3,857,300.00)	(3,859,000.00)	0.0000	0.2270	(25.00)	0.00	23.9892	(26.4315)	0.0000	1	(2.4423)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(1,000)	2,270.0000	(2,269,000.00)	(2,270,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5479)	0.0000	1	(1.4366)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(400)	2,270.0000	(907,600.00)	(908,000.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.2192)	0.0000	1	(0.5747)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(226,900.00)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5548)	0.0000	1	(0.1437)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(200)	2,270.0000	(453,800.00)	(454,000.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1096)	0.0000	1	(0.2873)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(226,900.00)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5548)	0.0000	1	(0.1437)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(200)	2,270.0000	(453,800.00)	(454,000.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1096)	0.0000	1	(0.2873)	02/04/2025
6976.T	01/15/2025	SDB3260760															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIYO YUDEN CMN (Cont.)																	
6976.T	01/15/2025	SDB3260760787	0	(1,500)	2,270.0000	(3,403,500.00)	(3,405,000.00)	0.0000	0.2270	(25.00)	0.00	21.1670	(23.3219)	0.0000	1	(2.1549)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(300)	2,270.0000	(680,700.00)	(681,000.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6644)	0.0000	1	(0.4310)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(2,000)	2,270.0000	(4,538,000.00)	(4,540,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.0959)	0.0000	1	(2.8733)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(800)	2,270.0000	(1,815,200.00)	(1,816,000.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4384)	0.0000	1	(1.1493)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(500)	2,270.0000	(1,134,500.00)	(1,135,000.00)	0.0000	0.2270	(25.00)	0.00	7.0557	(7.7740)	0.0000	1	(0.7183)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(800)	2,270.0000	(1,815,200.00)	(1,816,000.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4384)	0.0000	1	(1.1493)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(100)	2,270.0000	(226,900.00)	(227,000.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5548)	0.0000	1	(0.1437)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(600)	2,270.0000	(1,361,400.00)	(1,362,000.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3288)	0.0000	1	(0.8620)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(600)	2,270.0000	(1,361,400.00)	(1,362,000.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3288)	0.0000	1	(0.8620)	02/04/2025
6976.T	01/15/2025	SDB3260760787	0	(1,400)	2,270.0000	(3,176,600.00)	(3,178,000.00)	0.0000	0.2270	(25.00)	0.00	19.7558	(21.7671)	0.0000	1	(2.0113)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(232,184.91)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4440	(1.5579)	0.0000	1	(0.1139)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(226,685.26)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4098	(1.5579)	0.0000	1	(0.1481)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(400)	2,274.5000	(894,891.83)	(909,800.00)	0.0000	0.2270	(25.00)	0.00	5.5655	(6.2315)	0.0000	1	(0.6660)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(300)	2,274.5000	(680,700.00)	(682,350.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6736)	0.0000	1	(0.4402)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(226,900.00)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5579)	0.0000	1	(0.1467)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(1,000)	2,274.5000	(2,269,000.00)	(2,274,500.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5788)	0.0000	1	(1.4675)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(1,700)	2,274.5000	(3,857,300.00)	(3,866,650.00)	0.0000	0.2270	(25.00)	0.00	23.9892	(26.4839)	0.0000	1	(2.4947)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(1,000)	2,274.5000	(2,269,000.00)	(2,274,500.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5788)	0.0000	1	(1.4675)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(400)	2,274.5000	(907,600.00)	(909,800.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.2315)	0.0000	1	(0.5870)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(226,900.00)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5579)	0.0000	1	(0.1467)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(200)	2,274.5000	(453,800.00)	(454,900.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1158)	0.0000	1	(0.2935)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(226,900.00)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5579)	0.0000	1	(0.1467)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(200)	2,274.5000	(453,800.00)	(454,900.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1158)	0.0000	1	(0.2935)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(900)	2,274.5000	(2,042,100.00)	(2,047,050.00)	0.0000	0.2270	(25.00)	0.00	12.7002	(14.0209)	0.0000	1	(1.3207)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(2,000)	2,274.5000	(4,538,000.00)	(4,549,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.1575)	0.0000	1	(2.9349)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(1,500)	2,274.5000	(3,403,500.00)	(3,411,750.00)	0.0000	0.2270	(25.00)	0.00	21.1670	(23.3682)	0.0000	1	(2.2012)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(300)	2,274.5000	(680,700.00)	(682,350.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6736)	0.0000	1	(0.4402)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(2,000)	2,274.5000	(4,538,000.00)	(4,549,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.1575)	0.0000	1	(2.9349)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(800)	2,274.5000	(1,815,200.00)	(1,819,600.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4630)	0.0000	1	(1.1740)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(500)	2,274.5000	(1,134,500.00)	(1,137,250.00)	0.0000	0.2270	(25.00)	0.00	7.0557	(7.7894)	0.0000	1	(0.7337)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(800)	2,274.5000	(1,815,200.00)	(1,819,600.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4630)	0.0000	1	(1.1740)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(100)	2,274.5000	(226,900.00)	(227,450.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5579)	0.0000	1	(0.1467)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(600)	2,274.5000	(1,361,400.00)	(1,364,700.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3473)	0.0000	1	(0.8805)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(600)	2,274.5000	(1,361,400.00)	(1,364,700.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3473)	0.0000	1	(0.8805)	02/04/2025
6976.T	01/14/2025	SDB3260760787	0	(1,400)	2,274.5000	(3,176,600.00)	(3,184,300.00)	0.0000	0.2270	(25.00)	0.00	19.7558	(21.8103)	0.0000	1	(2.0544)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(232,184.91)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.7760	(6.3000)	0.0000	4	(0.5240)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(226,685.26)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.6392	(6.3000)	0.0000	4	(0.6608)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(400)	2,299.5000	(894,891.83)	(919,800.00)	0.0000	0.2270	(25.00)	0.00	22.2620	(25.2000)	0.0000	4	(2.9380)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(300)	2,299.5000	(680,700.00)	(689,850.00)	0.0000	0.2270	(25.00)	0.00	16.9336	(18.9000)	0.0000	4	(1.9664)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(226,900.00)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.3000)	0.0000	4	(0.6555)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(1,000)	2,299.5000	(2,269,000.00)	(2,299,500.00)	0.0000	0.2270	(25.00)	0.00	56.4453	(63.0000)	0.0000	4	(6.5547)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(1,700)	2,299.5000	(3,857,300.00)	(3,909,150.00)	0.0000	0.2270	(25.00)	0.00	95.9569	(107.1000)	0.0000	4	(11.1431)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(1,000)	2,299.5000	(2,269,000.00)	(2,299,500.00)	0.0000	0.2270	(25.00)	0.00	56.4453	(63.0000)	0.0000	4	(6.5547)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(400)	2,299.5000	(907,600.00)	(919,800.00)	0.0000	0.2270	(25.00)	0.00	22.5781	(25.2000)	0.0000	4	(2.6219)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(226,900.00)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.3000)	0.0000	4	(0.6555)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(200)	2,299.5000	(453,800.00)	(459,900.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.6000)	0.0000	4	(1.3109)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(226,900.00)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.3000)	0.0000	4	(0.6555)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(200)	2,299.5000	(453,800.00)	(459,900.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.6000)	0.0000	4	(1.3109)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(900)	2,299.5000	(2,042,100.00)	(2,069,550.00)	0.0000	0.2270	(25.00)	0.00	50.8007	(56.7000)	0.0000	4	(5.8993)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(2,000)	2,299.5000	(4,538,000.00)	(4,599,000.00)	0.0000	0.2270	(25.00)	0.00	112.8905	(126.0000)	0.0000	4	(13.1095)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(1,500)	2,299.5000	(3,403,500.00)	(3,449,250.00)	0.0000	0.2270	(25.00)	0.00	84.6679	(94.5000)	0.0000	4	(9.8321)	02/04/2025
6976.T	01/13/2025	SDB326076078															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIYO YUDEN CMN (Cont.)																	
6976.T	01/13/2025	SDB3260760787	0	(800)	2,299.5000	(1,815,200.00)	(1,839,600.00)	0.0000	0.2270	(25.00)	0.00	45.1562	(50.4000)	0.0000	4	(5.2438)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(500)	2,299.5000	(1,134,500.00)	(1,149,750.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.5000)	0.0000	4	(3.2774)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(800)	2,299.5000	(1,815,200.00)	(1,839,600.00)	0.0000	0.2270	(25.00)	0.00	45.1562	(50.4000)	0.0000	4	(5.2438)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(100)	2,299.5000	(226,900.00)	(229,950.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.3000)	0.0000	4	(0.6555)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(600)	2,299.5000	(1,361,400.00)	(1,379,700.00)	0.0000	0.2270	(25.00)	0.00	33.8672	(37.8000)	0.0000	4	(3.9328)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(600)	2,299.5000	(1,361,400.00)	(1,379,700.00)	0.0000	0.2270	(25.00)	0.00	33.8672	(37.8000)	0.0000	4	(3.9328)	02/04/2025
6976.T	01/13/2025	SDB3260760787	0	(1,400)	2,299.5000	(3,176,600.00)	(3,219,300.00)	0.0000	0.2270	(25.00)	0.00	79.0234	(88.2000)	0.0000	4	(9.1766)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(100)	2,339.5000	(226,685.26)	(233,950.00)	0.0000	0.2320	(25.00)	0.00	1.4408	(1.6024)	0.0000	1	(0.1615)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(400)	2,339.5000	(894,891.83)	(935,800.00)	0.0000	0.2320	(25.00)	0.00	5.6881	(6.4096)	0.0000	1	(0.7215)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(300)	2,339.5000	(680,700.00)	(701,850.00)	0.0000	0.2320	(25.00)	0.00	4.3266	(4.8072)	0.0000	1	(0.4806)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(100)	2,339.5000	(226,900.00)	(233,950.00)	0.0000	0.2320	(25.00)	0.00	1.4422	(1.6024)	0.0000	1	(0.1602)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(1,000)	2,339.5000	(2,269,000.00)	(2,339,500.00)	0.0000	0.2320	(25.00)	0.00	14.4221	(16.0240)	0.0000	1	(1.6018)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(1,700)	2,339.5000	(3,857,300.00)	(3,977,150.00)	0.0000	0.2320	(25.00)	0.00	24.5176	(27.2408)	0.0000	1	(2.7231)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(1,000)	2,339.5000	(2,269,000.00)	(2,339,500.00)	0.0000	0.2320	(25.00)	0.00	14.4221	(16.0240)	0.0000	1	(1.6018)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(400)	2,339.5000	(907,600.00)	(935,800.00)	0.0000	0.2320	(25.00)	0.00	5.7689	(6.4096)	0.0000	1	(0.6407)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(100)	2,339.5000	(226,900.00)	(233,950.00)	0.0000	0.2320	(25.00)	0.00	1.4422	(1.6024)	0.0000	1	(0.1602)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(200)	2,339.5000	(453,800.00)	(467,900.00)	0.0000	0.2320	(25.00)	0.00	2.8844	(3.2048)	0.0000	1	(0.3204)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(100)	2,339.5000	(226,900.00)	(233,950.00)	0.0000	0.2320	(25.00)	0.00	1.4422	(1.6024)	0.0000	1	(0.1602)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(200)	2,339.5000	(453,800.00)	(467,900.00)	0.0000	0.2320	(25.00)	0.00	2.8844	(3.2048)	0.0000	1	(0.3204)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(900)	2,339.5000	(2,042,100.00)	(2,105,550.00)	0.0000	0.2320	(25.00)	0.00	12.9799	(14.4216)	0.0000	1	(1.4417)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(2,000)	2,339.5000	(4,538,000.00)	(4,679,000.00)	0.0000	0.2320	(25.00)	0.00	28.8443	(32.0479)	0.0000	1	(3.2037)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(1,500)	2,339.5000	(3,403,500.00)	(3,509,250.00)	0.0000	0.2320	(25.00)	0.00	21.6332	(24.0360)	0.0000	1	(2.4028)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(300)	2,339.5000	(680,700.00)	(701,850.00)	0.0000	0.2320	(25.00)	0.00	4.3266	(4.8072)	0.0000	1	(0.4806)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(2,000)	2,339.5000	(4,538,000.00)	(4,679,000.00)	0.0000	0.2320	(25.00)	0.00	28.8443	(32.0479)	0.0000	1	(3.2037)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(800)	2,339.5000	(1,815,200.00)	(1,871,600.00)	0.0000	0.2320	(25.00)	0.00	11.5377	(12.8192)	0.0000	1	(1.2815)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(500)	2,339.5000	(1,134,500.00)	(1,169,750.00)	0.0000	0.2320	(25.00)	0.00	7.2111	(8.0120)	0.0000	1	(0.8009)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(800)	2,339.5000	(1,815,200.00)	(1,871,600.00)	0.0000	0.2320	(25.00)	0.00	11.5377	(12.8192)	0.0000	1	(1.2815)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(100)	2,339.5000	(226,900.00)	(233,950.00)	0.0000	0.2320	(25.00)	0.00	1.4422	(1.6024)	0.0000	1	(0.1602)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(600)	2,339.5000	(1,361,400.00)	(1,403,700.00)	0.0000	0.2320	(25.00)	0.00	8.6533	(9.6144)	0.0000	1	(0.9611)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(600)	2,339.5000	(1,361,400.00)	(1,403,700.00)	0.0000	0.2320	(25.00)	0.00	8.6533	(9.6144)	0.0000	1	(0.9611)	02/04/2025
6976.T	01/09/2025	SDB3260760787	0	(1,400)	2,339.5000	(3,176,600.00)	(3,275,300.00)	0.0000	0.2320	(25.00)	0.00	20.1910	(22.4336)	0.0000	1	(2.2426)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(400)	2,237.0000	(894,891.83)	(894,800.00)	0.0000	0.2310	(25.00)	0.00	5.6636	(6.1288)	0.0000	1	(0.4652)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(300)	2,237.0000	(680,700.00)	(671,100.00)	0.0000	0.2310	(25.00)	0.00	4.3080	(4.5966)	0.0000	1	(0.2886)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(100)	2,237.0000	(226,900.00)	(223,700.00)	0.0000	0.2310	(25.00)	0.00	1.4360	(1.5322)	0.0000	1	(0.0962)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(1,000)	2,237.0000	(2,269,000.00)	(2,237,000.00)	0.0000	0.2310	(25.00)	0.00	14.3600	(15.3219)	0.0000	1	(0.9619)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(1,700)	2,237.0000	(3,857,300.00)	(3,802,900.00)	0.0000	0.2310	(25.00)	0.00	24.4120	(26.0473)	0.0000	1	(1.6353)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(1,000)	2,237.0000	(2,269,000.00)	(2,237,000.00)	0.0000	0.2310	(25.00)	0.00	14.3600	(15.3219)	0.0000	1	(0.9619)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(400)	2,237.0000	(907,600.00)	(894,800.00)	0.0000	0.2310	(25.00)	0.00	5.7440	(6.1288)	0.0000	1	(0.3848)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(100)	2,237.0000	(226,900.00)	(223,700.00)	0.0000	0.2310	(25.00)	0.00	1.4360	(1.5322)	0.0000	1	(0.0962)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(200)	2,237.0000	(453,800.00)	(447,400.00)	0.0000	0.2310	(25.00)	0.00	2.8720	(3.0644)	0.0000	1	(0.1924)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(100)	2,237.0000	(226,900.00)	(223,700.00)	0.0000	0.2310	(25.00)	0.00	1.4360	(1.5322)	0.0000	1	(0.0962)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(200)	2,237.0000	(453,800.00)	(447,400.00)	0.0000	0.2310	(25.00)	0.00	2.8720	(3.0644)	0.0000	1	(0.1924)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(900)	2,237.0000	(2,042,100.00)	(2,013,300.00)	0.0000	0.2310	(25.00)	0.00	12.9240	(13.7897)	0.0000	1	(0.8658)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(2,000)	2,237.0000	(4,538,000.00)	(4,474,000.00)	0.0000	0.2310	(25.00)	0.00	28.7199	(30.6438)	0.0000	1	(1.9239)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(1,500)	2,237.0000	(3,403,500.00)	(3,355,500.00)	0.0000	0.2310	(25.00)	0.00	21.5400	(22.9829)	0.0000	1	(1.4429)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(300)	2,237.0000	(680,700.00)	(671,100.00)	0.0000	0.2310	(25.00)	0.00	4.3080	(4.5966)	0.0000	1	(0.2886)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(2,000)	2,237.0000	(4,538,000.00)	(4,474,000.00)	0.0000	0.2310	(25.00)	0.00	28.7199	(30.6438)	0.0000	1	(1.9239)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(800)	2,237.0000	(1,815,200.00)	(1,789,600.00)	0.0000	0.2310	(25.00)	0.00	11.4880	(12.2575)	0.0000	1	(0.7696)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(500)	2,237.0000	(1,134,500.00)	(1,118,500.00)	0.0000	0.2310	(25.00)	0.00	7.1800	(7.6610)	0.0000	1	(0.4810)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(800)	2,237.0000	(1,815,200.00)	(1,789,600.00)	0.0000	0.2310	(25.00)	0.00	11.4880	(12.2575)	0.0000	1	(0.7696)	02/04/2025
6976.T	01/08/2025	SDB3260760787	0	(100)	2,237.0000	(226,900.00)	(223,700.00)	0.0000	0.2310	(25.00)	0.00	1.4360	(1.5322)	0.0000	1	(0.0962)	02/04/2025
6976.T	01/08/2025	SDB3260760787															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAIYO YUDEN CMN (Cont.)																	
6976.T	01/08/2025	SDB3260760787	0	(1,400)	2,237.0000	(3,176,600.00)	(3,131,800.00)	0.0000	0.2310	(25.00)	0.00	20.1040	(21.4507)	0.0000	1	(1.3467)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(300)	2,269.0000	(680,700.00)	(680,700.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6623)	0.0000	1	(0.4289)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(100)	2,269.0000	(226,900.00)	(226,900.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5541)	0.0000	1	(0.1430)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(1,000)	2,269.0000	(2,269,000.00)	(2,269,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5411)	0.0000	1	(1.4298)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(1,700)	2,269.0000	(3,857,300.00)	(3,857,300.00)	0.0000	0.2270	(25.00)	0.00	23.9892	(26.4199)	0.0000	1	(2.4306)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(1,000)	2,269.0000	(2,269,000.00)	(2,269,000.00)	0.0000	0.2270	(25.00)	0.00	14.1113	(15.5411)	0.0000	1	(1.4298)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(400)	2,269.0000	(907,600.00)	(907,600.00)	0.0000	0.2270	(25.00)	0.00	5.6445	(6.2164)	0.0000	1	(0.5719)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(100)	2,269.0000	(226,900.00)	(226,900.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5541)	0.0000	1	(0.1430)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(200)	2,269.0000	(453,800.00)	(453,800.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1082)	0.0000	1	(0.2860)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(100)	2,269.0000	(226,900.00)	(226,900.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5541)	0.0000	1	(0.1430)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(200)	2,269.0000	(453,800.00)	(453,800.00)	0.0000	0.2270	(25.00)	0.00	2.8223	(3.1082)	0.0000	1	(0.2860)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(900)	2,269.0000	(2,042,100.00)	(2,042,100.00)	0.0000	0.2270	(25.00)	0.00	12.7002	(13.9870)	0.0000	1	(1.2868)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(2,000)	2,269.0000	(4,538,000.00)	(4,538,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.0822)	0.0000	1	(2.8596)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(1,500)	2,269.0000	(3,403,500.00)	(3,403,500.00)	0.0000	0.2270	(25.00)	0.00	21.1670	(23.3116)	0.0000	1	(2.1447)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(300)	2,269.0000	(680,700.00)	(680,700.00)	0.0000	0.2270	(25.00)	0.00	4.2334	(4.6623)	0.0000	1	(0.4289)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(2,000)	2,269.0000	(4,538,000.00)	(4,538,000.00)	0.0000	0.2270	(25.00)	0.00	28.2226	(31.0822)	0.0000	1	(2.8596)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(800)	2,269.0000	(1,815,200.00)	(1,815,200.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4329)	0.0000	1	(1.1438)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(500)	2,269.0000	(1,134,500.00)	(1,134,500.00)	0.0000	0.2270	(25.00)	0.00	7.0557	(7.7705)	0.0000	1	(0.7149)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(800)	2,269.0000	(1,815,200.00)	(1,815,200.00)	0.0000	0.2270	(25.00)	0.00	11.2891	(12.4329)	0.0000	1	(1.1438)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(100)	2,269.0000	(226,900.00)	(226,900.00)	0.0000	0.2270	(25.00)	0.00	1.4111	(1.5541)	0.0000	1	(0.1430)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(600)	2,269.0000	(1,361,400.00)	(1,361,400.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3247)	0.0000	1	(0.8579)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(600)	2,269.0000	(1,361,400.00)	(1,361,400.00)	0.0000	0.2270	(25.00)	0.00	8.4668	(9.3247)	0.0000	1	(0.8579)	02/04/2025
6976.T	01/07/2025	SDB3260760787	0	(1,400)	2,269.0000	(3,176,600.00)	(3,176,600.00)	0.0000	0.2270	(25.00)	0.00	19.7558	(21.7575)	0.0000	1	(2.0017)	02/04/2025
TOTAL TAIYO YUDEN CMN												2,673.2450	(2,945.3455)	0.0000		(272.1006)	
TAKASHIMAYA CO LTD CMN																	
8233.T	01/17/2025	SDB3264390204	0	(1,700)	1,230.0000	(2,148,800.00)	(2,091,000.00)	0.0000	0.2270	(25.00)	0.00	13.3638	(14.3219)	0.0000	1	(0.9581)	02/04/2025
8233.T	01/17/2025	SDB3264390204	0	(1,300)	1,230.0000	(1,643,200.00)	(1,599,000.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(10.9521)	0.0000	1	(0.7327)	02/04/2025
8233.T	01/16/2025	SDB3264390204	0	(1,700)	1,226.0000	(2,148,800.00)	(2,084,200.00)	0.0000	0.2270	(25.00)	0.00	13.3638	(14.2753)	0.0000	1	(0.9116)	02/04/2025
8233.T	01/16/2025	SDB3264390204	0	(1,300)	1,226.0000	(1,643,200.00)	(1,593,800.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(10.9164)	0.0000	1	(0.6971)	02/04/2025
8233.T	01/16/2025	SDB3264390204	0	(300)	1,226.0000	(379,200.00)	(367,800.00)	0.0000	0.2270	(25.00)	0.00	2.3583	(2.5192)	0.0000	1	(0.1609)	02/04/2025
8233.T	01/16/2025	SDB3264390204	0	(200)	1,226.0000	(252,800.00)	(245,200.00)	0.0000	0.2270	(25.00)	0.00	1.5722	(1.6795)	0.0000	1	(0.1072)	02/04/2025
8233.T	01/15/2025	SDB3264390204	0	(1,700)	1,236.5000	(2,148,800.00)	(2,102,050.00)	0.0000	0.2270	(25.00)	0.00	13.3638	(14.3976)	0.0000	1	(1.0338)	02/04/2025
8233.T	01/15/2025	SDB3264390204	0	(1,300)	1,236.5000	(1,643,200.00)	(1,607,450.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(11.0099)	0.0000	1	(0.7906)	02/04/2025
8233.T	01/15/2025	SDB3264390204	0	(300)	1,236.5000	(379,200.00)	(370,950.00)	0.0000	0.2270	(25.00)	0.00	2.3583	(2.5408)	0.0000	1	(0.1824)	02/04/2025
8233.T	01/15/2025	SDB3264390204	0	(200)	1,236.5000	(252,800.00)	(247,300.00)	0.0000	0.2270	(25.00)	0.00	1.5722	(1.6938)	0.0000	1	(0.1216)	02/04/2025
8233.T	01/14/2025	SDB3264390204	0	(1,700)	1,236.5000	(2,148,800.00)	(2,102,050.00)	0.0000	0.2270	(25.00)	0.00	13.3638	(14.3976)	0.0000	1	(1.0338)	02/04/2025
8233.T	01/14/2025	SDB3264390204	0	(1,300)	1,236.5000	(1,643,200.00)	(1,607,450.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(11.0099)	0.0000	1	(0.7906)	02/04/2025
8233.T	01/14/2025	SDB3264390204	0	(300)	1,236.5000	(379,200.00)	(370,950.00)	0.0000	0.2270	(25.00)	0.00	2.3583	(2.5408)	0.0000	1	(0.1824)	02/04/2025
8233.T	01/14/2025	SDB3264390204	0	(400)	1,236.5000	(505,600.00)	(494,600.00)	0.0000	0.2270	(25.00)	0.00	3.1444	(3.3877)	0.0000	1	(0.2433)	02/04/2025
8233.T	01/13/2025	SDB3264390204	0	(1,700)	1,227.5000	(2,148,800.00)	(2,086,750.00)	0.0000	0.2270	(25.00)	0.00	53.4551	(57.1712)	0.0000	4	(3.7162)	02/04/2025
8233.T	01/13/2025	SDB3264390204	0	(1,300)	1,227.5000	(1,643,200.00)	(1,595,750.00)	0.0000	0.2270	(25.00)	0.00	40.8774	(43.7192)	0.0000	4	(2.8418)	02/04/2025
8233.T	01/13/2025	SDB3264390204	0	(300)	1,227.5000	(379,200.00)	(368,250.00)	0.0000	0.2270	(25.00)	0.00	9.4332	(10.0890)	0.0000	4	(0.6558)	02/04/2025
8233.T	01/13/2025	SDB3264390204	0	(1,500)	1,227.5000	(1,896,000.00)	(1,841,250.00)	0.0000	0.2270	(25.00)	0.00	47.1662	(50.4452)	0.0000	4	(3.2790)	02/04/2025
8233.T	01/09/2025	SDB3264390204	0	(1,700)	1,238.5000	(2,148,800.00)	(2,105,450.00)	0.0000	0.2320	(25.00)	0.00	13.6581	(14.4209)	0.0000	1	(0.7628)	02/04/2025
8233.T	01/09/2025	SDB3264390204	0	(1,300)	1,238.5000	(1,643,200.00)	(1,610,050.00)	0.0000	0.2320	(25.00)	0.00	10.4444	(11.0277)	0.0000	1	(0.5833)	02/04/2025
8233.T	01/09/2025	SDB3264390204	0	(300)	1,238.5000	(379,200.00)	(371,550.00)	0.0000	0.2320	(25.00)	0.00	2.4103	(2.5449)	0.0000	1	(0.1346)	02/04/2025
8233.T	01/09/2025	SDB3264390204	0	(1,900)	1,238.5000	(2,401,600.00)	(2,353,150.00)	0.0000	0.2320	(25.00)	0.00	15.2650	(16.1175)	0.0000	1	(0.8525)	02/04/2025
8233.T	01/08/2025	SDB3264390204	0	(1,700)	1,241.0000	(2,148,800.00)	(2,109,700.00)	0.0000	0.2310	(25.00)	0.00	13.5993	(14.4500)	0.0000	1	(0.8507)	02/04/2025
8233.T	01/08/2025	SDB3264390204	0	(1,300)	1,241.0000	(1,643,200.00)	(1,613,300.00)	0.0000	0.2310	(25.00)	0.00	10.3994	(11.0500)	0.0000	1	(0.6506)	02/04/2025
8233.T	01/08/2025	SDB3264390204	0	(300)	1,241.0000	(379,200.00)	(372,300.00)	0.0000	0.2310	(25.00)	0.00	2.3999	(2.5500)	0.0000	1	(0.1501)	02/04/2025
8233.T	01/08/2025	SDB3264390204	0	(1,900)	1,241.0000	(2,401,600.00)	(2,357,900.00)	0.0000	0.2310	(25.00)	0.00	15.1992	(16.1500)	0.0000	1	(0.9508)	02/04/2025
8233.T	01/08/2025	SDB3264390204	0	(600)	1,241.0000	(758,400.00)	(744,600.00)	0.0000	0.2310	(25.00)	0.00	4.7997	(5.1000)	0.0000	1	(0.3003)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TAKASHIMAYA CO LTD CMN (Cont.)																	
8233.T	01/07/2025	SDB3264390204	0	(1,700)	1,264.0000	(2,148,800.00)	(2,148,800.00)	0.0000	0.2270	(25.00)	0.00	13.3638	(14.7178)	0.0000	1	(1.3540)	02/04/2025
8233.T	01/07/2025	SDB3264390204	0	(1,300)	1,264.0000	(1,643,200.00)	(1,643,200.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(11.2548)	0.0000	1	(1.0354)	02/04/2025
8233.T	01/07/2025	SDB3264390204	0	(300)	1,264.0000	(379,200.00)	(379,200.00)	0.0000	0.2270	(25.00)	0.00	2.3583	(2.5973)	0.0000	1	(0.2389)	02/04/2025
8233.T	01/07/2025	SDB3264390204	0	(1,900)	1,264.0000	(2,401,600.00)	(2,401,600.00)	0.0000	0.2270	(25.00)	0.00	14.9360	(16.4493)	0.0000	1	(1.5133)	02/04/2025
8233.T	01/07/2025	SDB3264390204	0	(1,300)	1,264.0000	(1,643,200.00)	(1,643,200.00)	0.0000	0.2270	(25.00)	0.00	10.2194	(11.2548)	0.0000	1	(1.0354)	02/04/2025
TOTAL TAKASHIMAYA CO LTD CMN												397.9003	(426.7521)	0.0000		(28.8518)	
TAZMO CO., LTD. CMN																	
6266.T	01/17/2025	SDB3265201695	0	(400)	2,033.0000	(827,746.19)	(813,200.00)	0.0000	0.2270	(519.44)	0.00	5.1479	(115.7294)	0.0000	1	(110.5815)	02/04/2025
6266.T	01/17/2025	SDB3265201695	0	(200)	2,033.0000	(435,671.68)	(406,600.00)	0.0000	0.2270	(519.44)	0.00	2.7095	(57.8647)	0.0000	1	(55.1552)	02/04/2025
6266.T	01/17/2025	SDB3265201695	0	(100)	2,033.0000	(222,985.51)	(203,300.00)	0.0000	0.2270	(519.44)	0.00	1.3868	(28.9323)	0.0000	1	(27.5456)	02/04/2025
6266.T	01/17/2025	SDB3265201695	0	(400)	2,033.0000	(904,541.20)	(813,200.00)	0.0000	0.2270	(519.44)	0.00	5.6255	(115.7294)	0.0000	1	(110.1039)	02/04/2025
6266.T	01/17/2025	SDB3265201695	0	(600)	2,033.0000	(1,321,714.08)	(1,219,800.00)	0.0000	0.2270	(519.44)	0.00	8.2200	(173.5940)	0.0000	1	(165.3741)	02/04/2025
6266.T	01/17/2025	SDB3265201695	0	(100)	2,033.0000	(220,285.68)	(203,300.00)	0.0000	0.2270	(519.44)	0.00	1.3700	(28.9323)	0.0000	1	(27.5623)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(400)	2,039.0000	(827,746.19)	(815,600.00)	0.0000	0.2270	(519.44)	0.00	5.1479	(116.0709)	0.0000	1	(110.9230)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(200)	2,039.0000	(435,671.68)	(407,800.00)	0.0000	0.2270	(519.44)	0.00	2.7095	(58.0355)	0.0000	1	(55.3259)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(100)	2,039.0000	(222,985.51)	(203,900.00)	0.0000	0.2270	(519.44)	0.00	1.3868	(29.0177)	0.0000	1	(27.6309)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(400)	2,039.0000	(904,541.20)	(815,600.00)	0.0000	0.2270	(519.44)	0.00	5.6255	(116.0709)	0.0000	1	(110.4454)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(600)	2,039.0000	(1,321,714.08)	(1,223,400.00)	0.0000	0.2270	(519.44)	0.00	8.2200	(174.1064)	0.0000	1	(165.8864)	02/04/2025
6266.T	01/16/2025	SDB3265201695	0	(100)	2,039.0000	(220,285.68)	(203,900.00)	0.0000	0.2270	(519.44)	0.00	1.3700	(29.0177)	0.0000	1	(27.6477)	02/04/2025
6266.T	01/15/2025	SDB3265201695	0	(200)	2,179.0000	(435,671.68)	(435,800.00)	0.0000	0.2270	(525.00)	0.00	2.7095	(62.6836)	0.0000	1	(59.9740)	02/04/2025
6266.T	01/15/2025	SDB3265201695	0	(100)	2,179.0000	(222,985.51)	(217,900.00)	0.0000	0.2270	(525.00)	0.00	1.3868	(31.3418)	0.0000	1	(29.9550)	02/04/2025
6266.T	01/15/2025	SDB3265201695	0	(400)	2,179.0000	(904,541.20)	(871,600.00)	0.0000	0.2270	(525.00)	0.00	5.6255	(125.3671)	0.0000	1	(119.7416)	02/04/2025
6266.T	01/15/2025	SDB3265201695	0	(600)	2,179.0000	(1,321,714.08)	(1,307,400.00)	0.0000	0.2270	(525.00)	0.00	8.2200	(188.0507)	0.0000	1	(179.8307)	02/04/2025
6266.T	01/15/2025	SDB3265201695	0	(100)	2,179.0000	(220,285.68)	(217,900.00)	0.0000	0.2270	(525.00)	0.00	1.3700	(31.3418)	0.0000	1	(29.9718)	02/04/2025
6266.T	01/14/2025	SDB3265201695	0	(100)	2,199.0000	(222,985.51)	(219,900.00)	0.0000	0.2270	(529.17)	0.00	1.3868	(31.8805)	0.0000	1	(30.4937)	02/04/2025
6266.T	01/14/2025	SDB3265201695	0	(400)	2,199.0000	(904,541.20)	(879,600.00)	0.0000	0.2270	(529.17)	0.00	5.6255	(127.5219)	0.0000	1	(121.8964)	02/04/2025
6266.T	01/14/2025	SDB3265201695	0	(600)	2,199.0000	(1,321,714.08)	(1,319,400.00)	0.0000	0.2270	(529.17)	0.00	8.2200	(191.2829)	0.0000	1	(183.0629)	02/04/2025
6266.T	01/14/2025	SDB3265201695	0	(100)	2,199.0000	(220,285.68)	(219,900.00)	0.0000	0.2270	(529.17)	0.00	1.3700	(31.8805)	0.0000	1	(30.5105)	02/04/2025
6266.T	01/13/2025	SDB3265201695	0	(100)	2,265.0000	(222,985.51)	(226,500.00)	0.0000	0.2270	(529.17)	0.00	5.5471	(131.3493)	0.0000	4	(125.8022)	02/04/2025
6266.T	01/13/2025	SDB3265201695	0	(400)	2,265.0000	(904,541.20)	(906,000.00)	0.0000	0.2270	(529.17)	0.00	22.5020	(525.3972)	0.0000	4	(502.8952)	02/04/2025
6266.T	01/13/2025	SDB3265201695	0	(600)	2,265.0000	(1,321,714.08)	(1,359,000.00)	0.0000	0.2270	(529.17)	0.00	32.8799	(788.0958)	0.0000	4	(755.2159)	02/04/2025
6266.T	01/13/2025	SDB3265201695	0	(100)	2,265.0000	(220,285.68)	(226,500.00)	0.0000	0.2270	(529.17)	0.00	5.4800	(131.3493)	0.0000	4	(125.8693)	02/04/2025
6266.T	01/09/2025	SDB3265201695	0	(400)	2,232.0000	(904,541.20)	(892,800.00)	0.0000	0.2320	(531.82)	0.00	5.7494	(130.0842)	0.0000	1	(124.3348)	02/04/2025
6266.T	01/09/2025	SDB3265201695	0	(600)	2,232.0000	(1,321,714.08)	(1,339,200.00)	0.0000	0.2320	(531.82)	0.00	8.4010	(195.1262)	0.0000	1	(186.7252)	02/04/2025
6266.T	01/09/2025	SDB3265201695	0	(100)	2,232.0000	(220,285.68)	(223,200.00)	0.0000	0.2320	(531.82)	0.00	1.4002	(32.5210)	0.0000	1	(31.1209)	02/04/2025
6266.T	01/08/2025	SDB3265201695	0	(600)	2,202.8568	(1,321,714.08)	(1,321,714.08)	0.0000	0.2310	(550.00)	0.00	8.3648	(199.1624)	0.0000	1	(190.7976)	02/04/2025
6266.T	01/08/2025	SDB3265201695	0	(100)	2,202.8568	(220,285.68)	(220,285.68)	0.0000	0.2310	(550.00)	0.00	1.3941	(33.1937)	0.0000	1	(31.7996)	02/04/2025
TOTAL TAZMO CO., LTD. CMN												176.5520	(4,030.7311)	0.0000		(3,854.1791)	
TDK CORP CMN																	
6762.T	01/07/2025	SDB3264921644	0	(1,700)	2,079.4825	(3,523,250.00)	(3,535,120.20)	0.0000	0.2270	(25.00)	0.00	21.9117	(24.2132)	0.0000	1	(2.3014)	02/04/2025
TEJIN LTD CMN																	
3401.T	01/17/2025	SDB3264390198	0	(1,500)	1,288.5000	(1,930,074.54)	(1,932,750.00)	0.0000	0.2270	(25.00)	0.00	12.0035	(13.2380)	0.0000	1	(1.2345)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(300)	1,288.5000	(386,924.85)	(386,550.00)	0.0000	0.2270	(25.00)	0.00	2.4064	(2.6476)	0.0000	1	(0.2412)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(900)	1,288.5000	(1,171,473.85)	(1,159,650.00)	0.0000	0.2270	(25.00)	0.00	7.2856	(7.9428)	0.0000	1	(0.6572)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(500)	1,288.5000	(654,807.44)	(644,250.00)	0.0000	0.2270	(25.00)	0.00	4.0724	(4.4127)	0.0000	1	(0.3403)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(1,300)	1,288.5000	(1,712,138.70)	(1,675,050.00)	0.0000	0.2270	(25.00)	0.00	10.6481	(11.4729)	0.0000	1	(0.8248)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(2,700)	1,288.5000	(3,590,566.60)	(3,478,950.00)	0.0000	0.2270	(25.00)	0.00	22.3304	(23.8284)	0.0000	1	(1.4981)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(1,200)	1,288.5000	(1,605,600.00)	(1,546,200.00)	0.0000	0.2270	(25.00)	0.00	9.9855	(10.5904)	0.0000	1	(0.6049)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(1,800)	1,288.5000	(2,408,400.00)	(2,319,300.00)	0.0000	0.2270	(25.00)	0.00	14.9783	(15.8856)	0.0000	1	(0.9073)	02/04/2025
3401.T	01/17/2025	SDB3264390198	0	(300)	1,288.5000	(401,400.00)	(386,550.00)	0.0000	0.2270	(25.00)	0.00	2.4964	(2.6476)	0.0000	1	(0.1512)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TEIJIN LTD CMN (Cont.)																	
3401.T	01/17/2025	SDB3264390198	0	(1,000)	1,288.5000	(1,338,000.00)	(1,288,500.00)	0.0000	0.2270	(25.00)	0.00	8.3213	(8.8253)	0.0000	1	(0.5041)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(1,500)	1,293.5000	(1,930,074.54)	(1,940,250.00)	0.0000	0.2270	(25.00)	0.00	12.0035	(13.2894)	0.0000	1	(1.2859)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(300)	1,293.5000	(386,924.85)	(388,050.00)	0.0000	0.2270	(25.00)	0.00	2.4064	(2.6579)	0.0000	1	(0.2515)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(900)	1,293.5000	(1,171,473.85)	(1,164,150.00)	0.0000	0.2270	(25.00)	0.00	7.2856	(7.9736)	0.0000	1	(0.6880)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(500)	1,293.5000	(654,807.44)	(646,750.00)	0.0000	0.2270	(25.00)	0.00	4.0724	(4.4298)	0.0000	1	(0.3574)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(1,300)	1,293.5000	(1,712,138.70)	(1,681,550.00)	0.0000	0.2270	(25.00)	0.00	10.6481	(11.5175)	0.0000	1	(0.8694)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(2,700)	1,293.5000	(3,590,566.60)	(3,492,450.00)	0.0000	0.2270	(25.00)	0.00	22.3304	(23.9209)	0.0000	1	(1.5905)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(1,200)	1,293.5000	(1,605,600.00)	(1,552,200.00)	0.0000	0.2270	(25.00)	0.00	9.9855	(10.6315)	0.0000	1	(0.6460)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(1,800)	1,293.5000	(2,408,400.00)	(2,328,300.00)	0.0000	0.2270	(25.00)	0.00	14.9783	(15.9473)	0.0000	1	(0.9690)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(300)	1,293.5000	(401,400.00)	(388,050.00)	0.0000	0.2270	(25.00)	0.00	2.4964	(2.6579)	0.0000	1	(0.1615)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(1,400)	1,293.5000	(1,873,200.00)	(1,810,900.00)	0.0000	0.2270	(25.00)	0.00	11.6498	(12.4034)	0.0000	1	(0.7537)	02/04/2025
3401.T	01/16/2025	SDB3264390198	0	(700)	1,293.5000	(936,600.00)	(905,450.00)	0.0000	0.2270	(25.00)	0.00	5.8249	(6.2017)	0.0000	1	(0.3768)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(300)	1,285.0000	(386,924.85)	(385,500.00)	0.0000	0.2270	(25.00)	0.00	2.4064	(2.6404)	0.0000	1	(0.2341)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(900)	1,285.0000	(1,171,473.85)	(1,156,500.00)	0.0000	0.2270	(25.00)	0.00	7.2856	(7.9212)	0.0000	1	(0.6356)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(500)	1,285.0000	(654,807.44)	(642,500.00)	0.0000	0.2270	(25.00)	0.00	4.0724	(4.4007)	0.0000	1	(0.3283)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(1,300)	1,285.0000	(1,712,138.70)	(1,670,500.00)	0.0000	0.2270	(25.00)	0.00	10.6481	(11.4418)	0.0000	1	(0.7937)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(2,700)	1,285.0000	(3,590,566.60)	(3,469,500.00)	0.0000	0.2270	(25.00)	0.00	22.3304	(23.7637)	0.0000	1	(1.4333)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(1,200)	1,285.0000	(1,605,600.00)	(1,542,000.00)	0.0000	0.2270	(25.00)	0.00	9.9855	(10.5616)	0.0000	1	(0.5761)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(1,800)	1,285.0000	(2,408,400.00)	(2,313,000.00)	0.0000	0.2270	(25.00)	0.00	14.9783	(15.8425)	0.0000	1	(0.8642)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(300)	1,285.0000	(401,400.00)	(385,500.00)	0.0000	0.2270	(25.00)	0.00	2.4964	(2.6404)	0.0000	1	(0.1440)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(1,400)	1,285.0000	(1,873,200.00)	(1,799,000.00)	0.0000	0.2270	(25.00)	0.00	11.6498	(12.3219)	0.0000	1	(0.6722)	02/04/2025
3401.T	01/15/2025	SDB3264390198	0	(700)	1,285.0000	(936,600.00)	(899,500.00)	0.0000	0.2270	(25.00)	0.00	5.8249	(6.1610)	0.0000	1	(0.3361)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(900)	1,305.0000	(1,171,473.85)	(1,174,500.00)	0.0000	0.2270	(25.00)	0.00	7.2856	(8.0445)	0.0000	1	(0.7589)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(500)	1,305.0000	(654,807.44)	(652,500.00)	0.0000	0.2270	(25.00)	0.00	4.0724	(4.4692)	0.0000	1	(0.3968)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(1,300)	1,305.0000	(1,712,138.70)	(1,696,500.00)	0.0000	0.2270	(25.00)	0.00	10.6481	(11.6199)	0.0000	1	(0.9718)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(2,700)	1,305.0000	(3,590,566.60)	(3,523,500.00)	0.0000	0.2270	(25.00)	0.00	22.3304	(24.1336)	0.0000	1	(1.8032)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(1,200)	1,305.0000	(1,605,600.00)	(1,566,000.00)	0.0000	0.2270	(25.00)	0.00	9.9855	(10.7260)	0.0000	1	(0.7405)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(1,800)	1,305.0000	(2,408,400.00)	(2,349,000.00)	0.0000	0.2270	(25.00)	0.00	14.9783	(16.0890)	0.0000	1	(1.1108)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(300)	1,305.0000	(401,400.00)	(391,500.00)	0.0000	0.2270	(25.00)	0.00	2.4964	(2.6815)	0.0000	1	(0.1851)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(1,400)	1,305.0000	(1,873,200.00)	(1,827,000.00)	0.0000	0.2270	(25.00)	0.00	11.6498	(12.5137)	0.0000	1	(0.8639)	02/04/2025
3401.T	01/14/2025	SDB3264390198	0	(700)	1,305.0000	(936,600.00)	(913,500.00)	0.0000	0.2270	(25.00)	0.00	5.8249	(6.2568)	0.0000	1	(0.4320)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(500)	1,305.5000	(654,807.44)	(652,750.00)	0.0000	0.2270	(25.00)	0.00	16.2895	(17.8836)	0.0000	4	(1.5941)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(1,300)	1,305.5000	(1,712,138.70)	(1,697,150.00)	0.0000	0.2270	(25.00)	0.00	42.5924	(46.4973)	0.0000	4	(3.9049)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(2,700)	1,305.5000	(3,590,566.60)	(3,524,850.00)	0.0000	0.2270	(25.00)	0.00	89.3215	(96.5712)	0.0000	4	(7.2497)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(1,200)	1,305.5000	(1,605,600.00)	(1,566,600.00)	0.0000	0.2270	(25.00)	0.00	39.9420	(42.9205)	0.0000	4	(2.9785)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(1,800)	1,305.5000	(2,408,400.00)	(2,349,900.00)	0.0000	0.2270	(25.00)	0.00	59.9131	(64.3808)	0.0000	4	(4.4677)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(300)	1,305.5000	(401,400.00)	(391,650.00)	0.0000	0.2270	(25.00)	0.00	9.9855	(10.7301)	0.0000	4	(0.7446)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(1,400)	1,305.5000	(1,873,200.00)	(1,827,700.00)	0.0000	0.2270	(25.00)	0.00	46.5991	(50.0740)	0.0000	4	(3.4749)	02/04/2025
3401.T	01/13/2025	SDB3264390198	0	(700)	1,305.5000	(936,600.00)	(913,850.00)	0.0000	0.2270	(25.00)	0.00	23.2995	(25.0370)	0.0000	4	(1.7375)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(1,300)	1,318.5000	(1,712,138.70)	(1,714,050.00)	0.0000	0.2320	(25.00)	0.00	10.8826	(11.7401)	0.0000	1	(0.8574)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(2,700)	1,318.5000	(3,590,566.60)	(3,559,950.00)	0.0000	0.2320	(25.00)	0.00	22.8222	(24.3832)	0.0000	1	(1.5610)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(1,200)	1,318.5000	(1,605,600.00)	(1,582,200.00)	0.0000	0.2320	(25.00)	0.00	10.2055	(10.8370)	0.0000	1	(0.6315)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(1,800)	1,318.5000	(2,408,400.00)	(2,373,300.00)	0.0000	0.2320	(25.00)	0.00	15.3082	(16.2555)	0.0000	1	(0.9473)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(300)	1,318.5000	(401,400.00)	(395,550.00)	0.0000	0.2320	(25.00)	0.00	2.5514	(2.7092)	0.0000	1	(0.1579)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(1,400)	1,318.5000	(1,873,200.00)	(1,845,900.00)	0.0000	0.2320	(25.00)	0.00	11.9064	(12.6432)	0.0000	1	(0.7368)	02/04/2025
3401.T	01/09/2025	SDB3264390198	0	(700)	1,318.5000	(936,600.00)	(922,950.00)	0.0000	0.2320	(25.00)	0.00	5.9532	(6.3216)	0.0000	1	(0.3684)	02/04/2025
3401.T	01/08/2025	SDB3264390198	0	(2,700)	1,325.0000	(3,590,566.60)	(3,577,500.00)	0.0000	0.2310	(25.00)	0.00	22.7239	(24.5034)	0.0000	1	(1.7796)	02/04/2025
3401.T	01/08/2025	SDB3264390198	0	(1,200)	1,325.0000	(1,605,600.00)	(1,590,000.00)	0.0000	0.2310	(25.00)	0.00	10.1615	(10.8904)	0.0000	1	(0.7289)	02/04/2025
3401.T	01/08/2025	SDB3264390198	0	(1,800)	1,325.0000	(2,408,400.00)	(2,385,000.00)	0.0000	0.2310	(25.00)	0.00	15.2422	(16.3356)	0.0000	1	(1.0934)	02/04/2025
3401.T	01/08/2025	SDB3264390198	0	(300)	1,325.0000	(401,400.00)	(397,500.00)	0.0000	0.2310	(25.00)	0.00	2.5404	(2.7226)	0.0000	1	(0.1822)	02/04/2025
3401.T	01/08/2025	SDB3264390198	0	(1,400)	1,325.0000	(1,873,200.00)	(1,855,000.00)	0.0000	0.2310	(25.00)	0.00	11.8550					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TEIJIN LTD CMN (Cont.)																	
3401.T	01/07/2025	SDB3264390198	0	(1,800)	1,338.0000	(2,408,400.00)	(2,408,400.00)	0.0000	0.2270	(25.00)	0.00	14.9783	(16.4959)	0.0000	1	(1.5176)	02/04/2025
3401.T	01/07/2025	SDB3264390198	0	(300)	1,338.0000	(401,400.00)	(401,400.00)	0.0000	0.2270	(25.00)	0.00	2.4964	(2.7493)	0.0000	1	(0.2529)	02/04/2025
3401.T	01/07/2025	SDB3264390198	0	(1,400)	1,338.0000	(1,873,200.00)	(1,873,200.00)	0.0000	0.2270	(25.00)	0.00	11.6498	(12.8301)	0.0000	1	(1.1804)	02/04/2025
3401.T	01/07/2025	SDB3264390198	0	(700)	1,338.0000	(936,600.00)	(936,600.00)	0.0000	0.2270	(25.00)	0.00	5.8249	(6.4151)	0.0000	1	(0.5902)	02/04/2025
TOTAL TEIJIN LTD CMN												900.1149	(969.3339)	0.0000		(69.2191)	
TERUMO CORP CMN																	
4543.T	01/17/2025	SDB3265670271	0	(1,200)	2,986.3892	(3,583,667.05)	(3,583,667.05)	0.0000	0.2270	(25.00)	0.00	22.2875	(24.5457)	0.0000	1	(2.2582)	02/04/2025
4543.T	01/08/2025	SDB3264390208	0	(4,500)	3,000.0000	(13,779,000.00)	(13,500,000.00)	0.0000	0.2310	(25.00)	0.00	87.2041	(92.4658)	0.0000	1	(5.2617)	02/04/2025
4543.T	01/08/2025	SDB3264390208	0	(1,500)	3,000.0000	(4,593,000.00)	(4,500,000.00)	0.0000	0.2310	(25.00)	0.00	29.0680	(30.8219)	0.0000	1	(1.7539)	02/04/2025
4543.T	01/08/2025	SDB3264390208	0	(1,000)	3,000.0000	(3,062,000.00)	(3,000,000.00)	0.0000	0.2310	(25.00)	0.00	19.3787	(20.5479)	0.0000	1	(1.1693)	02/04/2025
4543.T	01/07/2025	SDB3264390208	0	(4,500)	3,062.0000	(13,779,000.00)	(13,779,000.00)	0.0000	0.2270	(25.00)	0.00	85.6941	(94.3767)	0.0000	1	(8.6827)	02/04/2025
4543.T	01/07/2025	SDB3264390208	0	(1,500)	3,062.0000	(4,593,000.00)	(4,593,000.00)	0.0000	0.2270	(25.00)	0.00	28.5647	(31.4589)	0.0000	1	(2.8942)	02/04/2025
4543.T	01/07/2025	SDB3264390208	0	(2,800)	3,062.0000	(8,573,600.00)	(8,573,600.00)	0.0000	0.2270	(25.00)	0.00	53.3207	(58.7233)	0.0000	1	(5.4025)	02/04/2025
4543.T	01/07/2025	SDB3264390208	0	(700)	3,062.0000	(2,143,400.00)	(2,143,400.00)	0.0000	0.2270	(25.00)	0.00	13.3302	(14.6808)	0.0000	1	(1.3506)	02/04/2025
TOTAL TERUMO CORP CMN												338.8479	(367.6210)	0.0000		(28.7731)	
THK CMN																	
6481.T	01/13/2025	SDB3262800225	0	(200)	3,665.0000	(736,000.00)	(733,000.00)	0.0000	0.2270	(25.00)	0.00	18.3093	(20.0822)	0.0000	4	(1.7729)	02/04/2025
6481.T	01/13/2025	SDB3262800225	0	(100)	3,665.0000	(368,000.00)	(366,500.00)	0.0000	0.2270	(25.00)	0.00	9.1546	(10.0411)	0.0000	4	(0.8865)	02/04/2025
6481.T	01/13/2025	SDB3262800225	0	(100)	3,665.0000	(368,000.00)	(366,500.00)	0.0000	0.2270	(25.00)	0.00	9.1546	(10.0411)	0.0000	4	(0.8865)	02/04/2025
6481.T	01/13/2025	SDB3262800225	0	(200)	3,665.0000	(736,000.00)	(733,000.00)	0.0000	0.2270	(25.00)	0.00	18.3093	(20.0822)	0.0000	4	(1.7729)	02/04/2025
6481.T	01/09/2025	SDB3262800225	0	(200)	3,714.0000	(736,000.00)	(742,800.00)	0.0000	0.2320	(25.00)	0.00	4.6781	(5.0877)	0.0000	1	(0.4095)	02/04/2025
6481.T	01/09/2025	SDB3262800225	0	(100)	3,714.0000	(368,000.00)	(371,400.00)	0.0000	0.2320	(25.00)	0.00	2.3391	(2.5438)	0.0000	1	(0.2048)	02/04/2025
6481.T	01/09/2025	SDB3262800225	0	(100)	3,714.0000	(368,000.00)	(371,400.00)	0.0000	0.2320	(25.00)	0.00	2.3391	(2.5438)	0.0000	1	(0.2048)	02/04/2025
6481.T	01/09/2025	SDB3262800225	0	(300)	3,714.0000	(1,104,000.00)	(1,114,200.00)	0.0000	0.2320	(25.00)	0.00	7.0172	(7.6315)	0.0000	1	(0.6143)	02/04/2025
6481.T	01/08/2025	SDB3262800225	0	(200)	3,682.0000	(736,000.00)	(736,400.00)	0.0000	0.2310	(25.00)	0.00	4.6580	(5.0438)	0.0000	1	(0.3859)	02/04/2025
6481.T	01/08/2025	SDB3262800225	0	(100)	3,682.0000	(368,000.00)	(368,200.00)	0.0000	0.2310	(25.00)	0.00	2.3290	(2.5219)	0.0000	1	(0.1929)	02/04/2025
6481.T	01/08/2025	SDB3262800225	0	(100)	3,682.0000	(368,000.00)	(368,200.00)	0.0000	0.2310	(25.00)	0.00	2.3290	(2.5219)	0.0000	1	(0.1929)	02/04/2025
6481.T	01/08/2025	SDB3262800225	0	(500)	3,682.0000	(1,840,000.00)	(1,841,000.00)	0.0000	0.2310	(25.00)	0.00	11.6449	(12.6096)	0.0000	1	(0.9647)	02/04/2025
6481.T	01/08/2025	SDB3262800225	0	(400)	3,682.0000	(1,472,000.00)	(1,472,800.00)	0.0000	0.2310	(25.00)	0.00	9.3159	(10.0877)	0.0000	1	(0.7717)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(200)	3,680.0000	(736,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	4.5773	(5.0411)	0.0000	1	(0.4638)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(100)	3,680.0000	(368,000.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.2887	(2.5205)	0.0000	1	(0.2319)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(100)	3,680.0000	(368,000.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.2887	(2.5205)	0.0000	1	(0.2319)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(500)	3,680.0000	(1,840,000.00)	(1,840,000.00)	0.0000	0.2270	(25.00)	0.00	11.4433	(12.6027)	0.0000	1	(1.1595)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(600)	3,680.0000	(2,208,000.00)	(2,208,000.00)	0.0000	0.2270	(25.00)	0.00	13.7319	(15.1233)	0.0000	1	(1.3913)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(500)	3,680.0000	(1,840,000.00)	(1,840,000.00)	0.0000	0.2270	(25.00)	0.00	11.4433	(12.6027)	0.0000	1	(1.1595)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(200)	3,680.0000	(736,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	4.5773	(5.0411)	0.0000	1	(0.4638)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(100)	3,680.0000	(368,000.00)	(368,000.00)	0.0000	0.2270	(25.00)	0.00	2.2887	(2.5205)	0.0000	1	(0.2319)	02/04/2025
6481.T	01/07/2025	SDB3262800225	0	(200)	3,680.0000	(736,000.00)	(736,000.00)	0.0000	0.2270	(25.00)	0.00	4.5773	(5.0411)	0.0000	1	(0.4638)	02/04/2025
TOTAL THK CMN												158.7945	(173.8521)	0.0000		(15.0575)	
TOHO GAS CO., LTD. CMN																	
9533.T	01/17/2025	SDB3264520301	0	(700)	4,012.0000	(2,792,618.47)	(2,808,400.00)	0.0000	0.2270	(25.00)	0.00	17.3678	(19.2356)	0.0000	1	(1.8678)	02/04/2025
9533.T	01/17/2025	SDB3264520301	0	(200)	4,012.0000	(850,200.00)	(802,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4959)	0.0000	1	(0.2083)	02/04/2025
9533.T	01/17/2025	SDB3264520301	0	(200)	4,012.0000	(850,200.00)	(802,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4959)	0.0000	1	(0.2083)	02/04/2025
9533.T	01/17/2025	SDB3264520301	0	(200)	4,012.0000	(850,200.00)	(802,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4959)	0.0000	1	(0.2083)	02/04/2025
9533.T	01/16/2025	SDB3264520301	0	(700)	3,972.0000	(2,792,618.47)	(2,780,400.00)	0.0000	0.2270	(25.00)	0.00	17.3678	(19.0438)	0.0000	1	(1.6760)	02/04/2025
9533.T	01/16/2025	SDB3264520301	0	(200)	3,972.0000	(850,200.00)	(794,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4411)	0.0000	1	(0.1536)	02/04/2025
9533.T	01/16/2025	SDB3264520301	0	(200)	3,972.0000	(850,200.00)	(794,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4411)	0.0000	1	(0.1536)	02/04/2025
9533.T	01/16/2025	SDB3264520301	0	(200)	3,972.0000	(850,200.00)	(794,400.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.4411)	0.0000	1	(0.1536)	02/04/2025
9533.T	01/15/2025	SDB3264520301	0	(200)	4,086.0000	(850,200.00)	(817,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5973)	0.0000	1	(0.3097)	02/04/2025
9533.T	01/15/2025	SDB3264520301	0	(200)	4,086.0000	(850,200.00)	(817,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5973)	0.0000	1	(0.3097)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOHO GAS CO., LTD. CMN (Cont.)																	
9533.T	01/15/2025	SDB3264520301	0	(200)	4,086.0000	(850,200.00)	(817,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5973)	0.0000	1	(0.3097)	02/04/2025
9533.T	01/14/2025	SDB3264520301	0	(200)	4,078.0000	(850,200.00)	(815,600.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5863)	0.0000	1	(0.2988)	02/04/2025
9533.T	01/14/2025	SDB3264520301	0	(200)	4,078.0000	(850,200.00)	(815,600.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5863)	0.0000	1	(0.2988)	02/04/2025
9533.T	01/14/2025	SDB3264520301	0	(200)	4,078.0000	(850,200.00)	(815,600.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.5863)	0.0000	1	(0.2988)	02/04/2025
9533.T	01/13/2025	SDB3264520301	0	(200)	4,134.0000	(850,200.00)	(826,800.00)	0.0000	0.2270	(25.00)	0.00	21.1502	(22.6521)	0.0000	4	(1.5019)	02/04/2025
9533.T	01/13/2025	SDB3264520301	0	(200)	4,134.0000	(850,200.00)	(826,800.00)	0.0000	0.2270	(25.00)	0.00	21.1502	(22.6521)	0.0000	4	(1.5019)	02/04/2025
9533.T	01/13/2025	SDB3264520301	0	(200)	4,134.0000	(850,200.00)	(826,800.00)	0.0000	0.2270	(25.00)	0.00	21.1502	(22.6521)	0.0000	4	(1.5019)	02/04/2025
9533.T	01/09/2025	SDB3264520301	0	(200)	4,178.0000	(850,200.00)	(835,600.00)	0.0000	0.2320	(25.00)	0.00	5.4040	(5.7233)	0.0000	1	(0.3193)	02/04/2025
9533.T	01/09/2025	SDB3264520301	0	(200)	4,178.0000	(850,200.00)	(835,600.00)	0.0000	0.2320	(25.00)	0.00	5.4040	(5.7233)	0.0000	1	(0.3193)	02/04/2025
9533.T	01/09/2025	SDB3264520301	0	(200)	4,178.0000	(850,200.00)	(835,600.00)	0.0000	0.2320	(25.00)	0.00	5.4040	(5.7233)	0.0000	1	(0.3193)	02/04/2025
9533.T	01/08/2025	SDB3264520301	0	(200)	4,222.0000	(850,200.00)	(844,400.00)	0.0000	0.2310	(25.00)	0.00	5.3807	(5.7836)	0.0000	1	(0.4028)	02/04/2025
9533.T	01/08/2025	SDB3264520301	0	(200)	4,222.0000	(850,200.00)	(844,400.00)	0.0000	0.2310	(25.00)	0.00	5.3807	(5.7836)	0.0000	1	(0.4028)	02/04/2025
9533.T	01/08/2025	SDB3264520301	0	(200)	4,222.0000	(850,200.00)	(844,400.00)	0.0000	0.2310	(25.00)	0.00	5.3807	(5.7836)	0.0000	1	(0.4028)	02/04/2025
9533.T	01/07/2025	SDB3264520301	0	(200)	4,251.0000	(850,200.00)	(850,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.8233)	0.0000	1	(0.5357)	02/04/2025
9533.T	01/07/2025	SDB3264520301	0	(200)	4,251.0000	(850,200.00)	(850,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.8233)	0.0000	1	(0.5357)	02/04/2025
9533.T	01/07/2025	SDB3264520301	0	(200)	4,251.0000	(850,200.00)	(850,200.00)	0.0000	0.2270	(25.00)	0.00	5.2875	(5.8233)	0.0000	1	(0.5357)	02/04/2025
TOTAL TOHO GAS CO., LTD. CMN												209.8535	(224.5877)	0.0000		(14.7342)	
TOHOKU ELECTRIC POWER CO INC CMN																	
9506.T	01/17/2025	SDB3263589455	0	(1,000)	1,092.5000	(1,088,229.26)	(1,092,500.00)	0.0000	0.2270	(25.00)	0.00	6.7679	(7.4829)	0.0000	1	(0.7150)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(700)	1,092.5000	(783,649.06)	(764,750.00)	0.0000	0.2270	(25.00)	0.00	4.8737	(5.2380)	0.0000	1	(0.3644)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,300)	1,092.5000	(1,471,454.35)	(1,420,250.00)	0.0000	0.2270	(25.00)	0.00	9.1512	(9.7277)	0.0000	1	(0.5765)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(500)	1,092.5000	(573,512.72)	(546,250.00)	0.0000	0.2270	(25.00)	0.00	3.5668	(3.7414)	0.0000	1	(0.1747)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,300)	1,092.5000	(1,497,752.64)	(1,420,250.00)	0.0000	0.2270	(25.00)	0.00	9.3148	(9.7277)	0.0000	1	(0.4129)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,400)	1,092.5000	(1,654,842.43)	(1,529,500.00)	0.0000	0.2270	(25.00)	0.00	10.2918	(10.4760)	0.0000	1	(0.1843)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,500)	1,092.5000	(1,779,000.00)	(1,638,750.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.2243)	0.0000	1	(0.1604)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(2,600)	1,092.5000	(3,083,600.00)	(2,840,500.00)	0.0000	0.2270	(25.00)	0.00	19.1775	(19.4555)	0.0000	1	(0.2780)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,800)	1,092.5000	(2,134,800.00)	(1,966,500.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.4692)	0.0000	1	(0.1925)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,400)	1,092.5000	(1,660,400.00)	(1,529,500.00)	0.0000	0.2270	(25.00)	0.00	10.3263	(10.4760)	0.0000	1	(0.1497)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(300)	1,092.5000	(355,800.00)	(327,750.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2449)	0.0000	1	(0.0321)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,500)	1,092.5000	(1,779,000.00)	(1,638,750.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.2243)	0.0000	1	(0.1604)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(1,800)	1,092.5000	(2,134,800.00)	(1,966,500.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.4692)	0.0000	1	(0.1925)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(400)	1,092.5000	(474,400.00)	(437,000.00)	0.0000	0.2270	(25.00)	0.00	2.9504	(2.9932)	0.0000	1	(0.0428)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(200)	1,092.5000	(237,200.00)	(218,500.00)	0.0000	0.2270	(25.00)	0.00	1.4752	(1.4966)	0.0000	1	(0.0214)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(300)	1,092.5000	(355,800.00)	(327,750.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2449)	0.0000	1	(0.0321)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(600)	1,092.5000	(711,600.00)	(655,500.00)	0.0000	0.2270	(25.00)	0.00	4.4256	(4.4897)	0.0000	1	(0.0642)	02/04/2025
9506.T	01/17/2025	SDB3263589455	0	(800)	1,092.5000	(948,800.00)	(874,000.00)	0.0000	0.2270	(25.00)	0.00	5.9008	(5.9863)	0.0000	1	(0.0855)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,000)	1,089.0000	(1,088,229.26)	(1,089,000.00)	0.0000	0.2270	(25.00)	0.00	6.7679	(7.4589)	0.0000	1	(0.6910)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(700)	1,089.0000	(783,649.06)	(762,300.00)	0.0000	0.2270	(25.00)	0.00	4.8737	(5.2212)	0.0000	1	(0.3476)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,300)	1,089.0000	(1,471,454.35)	(1,415,700.00)	0.0000	0.2270	(25.00)	0.00	9.1512	(9.6966)	0.0000	1	(0.5453)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(500)	1,089.0000	(573,512.72)	(544,500.00)	0.0000	0.2270	(25.00)	0.00	3.5668	(3.7295)	0.0000	1	(0.1627)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,300)	1,089.0000	(1,497,752.64)	(1,415,700.00)	0.0000	0.2270	(25.00)	0.00	9.3148	(9.6966)	0.0000	1	(0.3818)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,400)	1,089.0000	(1,654,842.43)	(1,524,600.00)	0.0000	0.2270	(25.00)	0.00	10.2918	(10.4425)	0.0000	1	(0.1507)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,500)	1,089.0000	(1,779,000.00)	(1,633,500.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.1884)	0.0000	1	(0.1244)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(2,600)	1,089.0000	(3,083,600.00)	(2,831,400.00)	0.0000	0.2270	(25.00)	0.00	19.1775	(19.3932)	0.0000	1	(0.2157)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,800)	1,089.0000	(2,134,800.00)	(1,960,200.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.4260)	0.0000	1	(0.1493)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,400)	1,089.0000	(1,660,400.00)	(1,524,600.00)	0.0000	0.2270	(25.00)	0.00	10.3263	(10.4425)	0.0000	1	(0.1161)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(300)	1,089.0000	(355,800.00)	(326,700.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2377)	0.0000	1	(0.0249)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,500)	1,089.0000	(1,779,000.00)	(1,633,500.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.1884)	0.0000	1	(0.1244)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,800)	1,089.0000	(2,134,800.00)	(1,960,200.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.4260)	0.0000	1	(0.1493)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(400)	1,089.0000	(474,400.00)	(435,600.00)	0.0000	0.2270	(25.00)	0.00	2.9504	(2.9836)	0.0000	1	(0.0332)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(200)	1,089.0000	(237,200.00)	(217,800.00)	0.0000	0.2270	(25.00)	0.00	1.4752	(1.4918)	0.0000	1	(0.0166)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(300)	1,089.0000	(355,800.00)	(326,700.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2377)	0.0000	1	(0.0249)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOHOKU ELECTRIC POWER CO INC CMN (Cont.)																	
9506.T	01/16/2025	SDB3263589455	0	(600)	1,089.0000	(711,600.00)	(653,400.00)	0.0000	0.2270	(25.00)	0.00	4.4256	(4.4753)	0.0000	1	(0.0498)	02/04/2025
9506.T	01/16/2025	SDB3263589455	0	(1,500)	1,089.0000	(1,779,000.00)	(1,633,500.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.1884)	0.0000	1	(0.1244)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(700)	1,116.0000	(783,649.06)	(781,200.00)	0.0000	0.2270	(25.00)	0.00	4.8737	(5.3507)	0.0000	1	(0.4770)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,300)	1,116.0000	(1,471,454.35)	(1,450,800.00)	0.0000	0.2270	(25.00)	0.00	9.1512	(9.9370)	0.0000	1	(0.7857)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(500)	1,116.0000	(573,512.72)	(558,000.00)	0.0000	0.2270	(25.00)	0.00	3.5668	(3.8219)	0.0000	1	(0.2551)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,300)	1,116.0000	(1,497,752.64)	(1,450,800.00)	0.0000	0.2270	(25.00)	0.00	9.3148	(9.9370)	0.0000	1	(0.6222)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,400)	1,116.0000	(1,654,842.43)	(1,562,400.00)	0.0000	0.2270	(25.00)	0.00	10.2918	(10.7014)	0.0000	1	(0.4096)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,500)	1,116.0000	(1,779,000.00)	(1,674,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.4658)	0.0000	1	(0.4018)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(2,600)	1,116.0000	(3,083,600.00)	(2,901,600.00)	0.0000	0.2270	(25.00)	0.00	19.1775	(19.8740)	0.0000	1	(0.6965)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,800)	1,116.0000	(2,134,800.00)	(2,008,800.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.7589)	0.0000	1	(0.4822)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,400)	1,116.0000	(1,660,400.00)	(1,562,400.00)	0.0000	0.2270	(25.00)	0.00	10.3263	(10.7014)	0.0000	1	(0.3750)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(300)	1,116.0000	(355,800.00)	(334,800.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2932)	0.0000	1	(0.0804)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,500)	1,116.0000	(1,779,000.00)	(1,674,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.4658)	0.0000	1	(0.4018)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,800)	1,116.0000	(2,134,800.00)	(2,008,800.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.7589)	0.0000	1	(0.4822)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(400)	1,116.0000	(474,400.00)	(446,400.00)	0.0000	0.2270	(25.00)	0.00	2.9504	(3.0575)	0.0000	1	(0.1072)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(200)	1,116.0000	(237,200.00)	(223,200.00)	0.0000	0.2270	(25.00)	0.00	1.4752	(1.5288)	0.0000	1	(0.0536)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(300)	1,116.0000	(355,800.00)	(334,800.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.2932)	0.0000	1	(0.0804)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(600)	1,116.0000	(711,600.00)	(669,600.00)	0.0000	0.2270	(25.00)	0.00	4.4256	(4.5863)	0.0000	1	(0.1607)	02/04/2025
9506.T	01/15/2025	SDB3263589455	0	(1,500)	1,116.0000	(1,779,000.00)	(1,674,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.4658)	0.0000	1	(0.4018)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,300)	1,128.0000	(1,471,454.35)	(1,466,400.00)	0.0000	0.2270	(25.00)	0.00	9.1512	(10.0438)	0.0000	1	(0.8926)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(500)	1,128.0000	(573,512.72)	(564,000.00)	0.0000	0.2270	(25.00)	0.00	3.5668	(3.8630)	0.0000	1	(0.2962)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,300)	1,128.0000	(1,497,752.64)	(1,466,400.00)	0.0000	0.2270	(25.00)	0.00	9.3148	(10.0438)	0.0000	1	(0.7290)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,400)	1,128.0000	(1,654,842.43)	(1,579,200.00)	0.0000	0.2270	(25.00)	0.00	10.2918	(10.8164)	0.0000	1	(0.5247)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,500)	1,128.0000	(1,779,000.00)	(1,692,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.5890)	0.0000	1	(0.5251)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(2,600)	1,128.0000	(3,083,600.00)	(2,932,800.00)	0.0000	0.2270	(25.00)	0.00	19.1775	(20.0877)	0.0000	1	(0.9102)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,800)	1,128.0000	(2,134,800.00)	(2,030,400.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.9068)	0.0000	1	(0.6301)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,400)	1,128.0000	(1,660,400.00)	(1,579,200.00)	0.0000	0.2270	(25.00)	0.00	10.3263	(10.8164)	0.0000	1	(0.4901)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(300)	1,128.0000	(355,800.00)	(338,400.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.3178)	0.0000	1	(0.1050)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,500)	1,128.0000	(1,779,000.00)	(1,692,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.5890)	0.0000	1	(0.5251)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,800)	1,128.0000	(2,134,800.00)	(2,030,400.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(13.9068)	0.0000	1	(0.6301)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(400)	1,128.0000	(474,400.00)	(451,200.00)	0.0000	0.2270	(25.00)	0.00	2.9504	(3.0904)	0.0000	1	(0.1400)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(200)	1,128.0000	(237,200.00)	(225,600.00)	0.0000	0.2270	(25.00)	0.00	1.4752	(1.5452)	0.0000	1	(0.0700)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(300)	1,128.0000	(355,800.00)	(338,400.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.3178)	0.0000	1	(0.1050)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(600)	1,128.0000	(711,600.00)	(676,800.00)	0.0000	0.2270	(25.00)	0.00	4.4256	(4.6356)	0.0000	1	(0.2100)	02/04/2025
9506.T	01/14/2025	SDB3263589455	0	(1,500)	1,128.0000	(1,779,000.00)	(1,692,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(11.5890)	0.0000	1	(0.5251)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(500)	1,148.5000	(573,512.72)	(574,250.00)	0.0000	0.2270	(25.00)	0.00	14.2671	(15.7329)	0.0000	4	(1.4658)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,300)	1,148.5000	(1,497,752.64)	(1,493,050.00)	0.0000	0.2270	(25.00)	0.00	37.2592	(40.9055)	0.0000	4	(3.6463)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,400)	1,148.5000	(1,654,842.43)	(1,607,900.00)	0.0000	0.2270	(25.00)	0.00	41.1670	(44.0521)	0.0000	4	(2.8850)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,500)	1,148.5000	(1,779,000.00)	(1,722,750.00)	0.0000	0.2270	(25.00)	0.00	44.2557	(47.1986)	0.0000	4	(2.9430)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(2,600)	1,148.5000	(3,083,600.00)	(2,986,100.00)	0.0000	0.2270	(25.00)	0.00	76.7098	(81.8110)	0.0000	4	(5.1011)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,800)	1,148.5000	(2,134,800.00)	(2,067,300.00)	0.0000	0.2270	(25.00)	0.00	53.1068	(56.6384)	0.0000	4	(3.5316)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,400)	1,148.5000	(1,660,400.00)	(1,607,900.00)	0.0000	0.2270	(25.00)	0.00	41.3053	(44.0521)	0.0000	4	(2.7468)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(300)	1,148.5000	(355,800.00)	(344,550.00)	0.0000	0.2270	(25.00)	0.00	8.8511	(9.4397)	0.0000	4	(0.5886)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,500)	1,148.5000	(1,779,000.00)	(1,722,750.00)	0.0000	0.2270	(25.00)	0.00	44.2557	(47.1986)	0.0000	4	(2.9430)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,800)	1,148.5000	(2,134,800.00)	(2,067,300.00)	0.0000	0.2270	(25.00)	0.00	53.1068	(56.6384)	0.0000	4	(3.5316)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(400)	1,148.5000	(474,400.00)	(459,400.00)	0.0000	0.2270	(25.00)	0.00	11.8015	(12.5863)	0.0000	4	(0.7848)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(200)	1,148.5000	(237,200.00)	(229,700.00)	0.0000	0.2270	(25.00)	0.00	5.9008	(6.2932)	0.0000	4	(0.3924)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(300)	1,148.5000	(355,800.00)	(344,550.00)	0.0000	0.2270	(25.00)	0.00	8.8511	(9.4397)	0.0000	4	(0.5886)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(600)	1,148.5000	(711,600.00)	(689,100.00)	0.0000	0.2270	(25.00)	0.00	17.7023	(18.8795)	0.0000	4	(1.1772)	02/04/2025
9506.T	01/13/2025	SDB3263589455	0	(1,500)	1,148.5000	(1,779,000.00)	(1,722,750.00)	0.0000	0.2270	(25.00)	0.00	44.2557	(47.1986)	0.0000	4	(2.9430)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,300)	1,153.0000	(1,497,752.64)	(1,498,900.00)	0.0000	0.2320	(25.00)	0.00	9.5200	(10.0				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOHOKU ELECTRIC POWER CO INC CMN (Cont.)																	
9506.T	01/09/2025	SDB3263589455	0	(2,600)	1,153.0000	(3,083,600.00)	(2,997,800.00)	0.0000	0.2320	(25.00)	0.00	19.5999	(20.5329)	0.0000	1	(0.9330)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,800)	1,153.0000	(2,134,800.00)	(2,075,400.00)	0.0000	0.2320	(25.00)	0.00	13.5691	(14.2151)	0.0000	1	(0.6459)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,400)	1,153.0000	(1,660,400.00)	(1,614,200.00)	0.0000	0.2320	(25.00)	0.00	10.5538	(11.0562)	0.0000	1	(0.5024)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(300)	1,153.0000	(355,800.00)	(345,900.00)	0.0000	0.2320	(25.00)	0.00	2.2615	(2.3692)	0.0000	1	(0.1077)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,500)	1,153.0000	(1,779,000.00)	(1,729,500.00)	0.0000	0.2320	(25.00)	0.00	11.3076	(11.8459)	0.0000	1	(0.5383)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,800)	1,153.0000	(2,134,800.00)	(2,075,400.00)	0.0000	0.2320	(25.00)	0.00	13.5691	(14.2151)	0.0000	1	(0.6459)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(400)	1,153.0000	(474,400.00)	(461,200.00)	0.0000	0.2320	(25.00)	0.00	3.0154	(3.1589)	0.0000	1	(0.1435)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(200)	1,153.0000	(237,200.00)	(230,600.00)	0.0000	0.2320	(25.00)	0.00	1.5077	(1.5795)	0.0000	1	(0.0718)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(300)	1,153.0000	(355,800.00)	(345,900.00)	0.0000	0.2320	(25.00)	0.00	2.2615	(2.3692)	0.0000	1	(0.1077)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(600)	1,153.0000	(711,600.00)	(691,800.00)	0.0000	0.2320	(25.00)	0.00	4.5230	(4.7384)	0.0000	1	(0.2153)	02/04/2025
9506.T	01/09/2025	SDB3263589455	0	(1,500)	1,153.0000	(1,779,000.00)	(1,729,500.00)	0.0000	0.2320	(25.00)	0.00	11.3076	(11.8459)	0.0000	1	(0.5383)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,400)	1,176.0000	(1,654,842.43)	(1,646,400.00)	0.0000	0.2310	(25.00)	0.00	10.4731	(11.2767)	0.0000	1	(0.8036)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,500)	1,176.0000	(1,779,000.00)	(1,764,000.00)	0.0000	0.2310	(25.00)	0.00	11.2589	(12.0822)	0.0000	1	(0.8233)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(2,600)	1,176.0000	(3,083,600.00)	(3,057,600.00)	0.0000	0.2310	(25.00)	0.00	19.5154	(20.9425)	0.0000	1	(1.4271)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,800)	1,176.0000	(2,134,800.00)	(2,116,800.00)	0.0000	0.2310	(25.00)	0.00	13.5107	(14.4986)	0.0000	1	(0.9880)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,400)	1,176.0000	(1,660,400.00)	(1,646,400.00)	0.0000	0.2310	(25.00)	0.00	10.5083	(11.2767)	0.0000	1	(0.7684)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(300)	1,176.0000	(355,800.00)	(352,800.00)	0.0000	0.2310	(25.00)	0.00	2.2518	(2.4164)	0.0000	1	(0.1647)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,500)	1,176.0000	(1,779,000.00)	(1,764,000.00)	0.0000	0.2310	(25.00)	0.00	11.2589	(12.0822)	0.0000	1	(0.8233)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,800)	1,176.0000	(2,134,800.00)	(2,116,800.00)	0.0000	0.2310	(25.00)	0.00	13.5107	(14.4986)	0.0000	1	(0.9880)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(400)	1,176.0000	(474,400.00)	(470,400.00)	0.0000	0.2310	(25.00)	0.00	3.0024	(3.2219)	0.0000	1	(0.2196)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(200)	1,176.0000	(237,200.00)	(235,200.00)	0.0000	0.2310	(25.00)	0.00	1.5012	(1.6110)	0.0000	1	(0.1098)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(300)	1,176.0000	(355,800.00)	(352,800.00)	0.0000	0.2310	(25.00)	0.00	2.2518	(2.4164)	0.0000	1	(0.1647)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(600)	1,176.0000	(711,600.00)	(705,600.00)	0.0000	0.2310	(25.00)	0.00	4.5036	(4.8329)	0.0000	1	(0.3293)	02/04/2025
9506.T	01/08/2025	SDB3263589455	0	(1,500)	1,176.0000	(1,779,000.00)	(1,764,000.00)	0.0000	0.2310	(25.00)	0.00	11.2589	(12.0822)	0.0000	1	(0.8233)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,500)	1,186.0000	(1,779,000.00)	(1,779,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(12.1849)	0.0000	1	(1.1210)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(2,600)	1,186.0000	(3,083,600.00)	(3,083,600.00)	0.0000	0.2270	(25.00)	0.00	19.1775	(21.1205)	0.0000	1	(1.9431)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,800)	1,186.0000	(2,134,800.00)	(2,134,800.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(14.6219)	0.0000	1	(1.3452)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,400)	1,186.0000	(1,660,400.00)	(1,660,400.00)	0.0000	0.2270	(25.00)	0.00	10.3263	(11.3726)	0.0000	1	(1.0463)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(300)	1,186.0000	(355,800.00)	(355,800.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.4370)	0.0000	1	(0.2242)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,500)	1,186.0000	(1,779,000.00)	(1,779,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(12.1849)	0.0000	1	(1.1210)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,800)	1,186.0000	(2,134,800.00)	(2,134,800.00)	0.0000	0.2270	(25.00)	0.00	13.2767	(14.6219)	0.0000	1	(1.3452)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(400)	1,186.0000	(474,400.00)	(474,400.00)	0.0000	0.2270	(25.00)	0.00	2.9504	(3.2493)	0.0000	1	(0.2989)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(200)	1,186.0000	(237,200.00)	(237,200.00)	0.0000	0.2270	(25.00)	0.00	1.4752	(1.6247)	0.0000	1	(0.1495)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(300)	1,186.0000	(355,800.00)	(355,800.00)	0.0000	0.2270	(25.00)	0.00	2.2128	(2.4370)	0.0000	1	(0.2242)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(600)	1,186.0000	(711,600.00)	(711,600.00)	0.0000	0.2270	(25.00)	0.00	4.4256	(4.8740)	0.0000	1	(0.4484)	02/04/2025
9506.T	01/07/2025	SDB3263589455	0	(1,500)	1,186.0000	(1,779,000.00)	(1,779,000.00)	0.0000	0.2270	(25.00)	0.00	11.0639	(12.1849)	0.0000	1	(1.1210)	02/04/2025
TOTAL TOHOKU ELECTRIC POWER CO INC CMN												1,407.3436	(1,488.5589)	0.0000		(81.2153)	
TOKYO ELECTRON LTD CMN																	
8035.T	01/17/2025	SDB3265272421	0	(300)	25.655.0000	(7,871,488.32)	(7,696,500.00)	0.0000	0.2270	(25.00)	0.00	48.9542	(52.7158)	0.0000	1	(3.7616)	02/04/2025
8035.T	01/17/2025	SDB3265272421	0	(100)	25.655.0000	(2,702,824.31)	(2,565,500.00)	0.0000	0.2270	(25.00)	0.00	16.8093	(17.5719)	0.0000	1	(0.7626)	02/04/2025
8035.T	01/17/2025	SDB3265272421	0	(300)	25.655.0000	(8,190,110.47)	(7,696,500.00)	0.0000	0.2270	(25.00)	0.00	50.9358	(52.7158)	0.0000	1	(1.7800)	02/04/2025
8035.T	01/16/2025	SDB3265272421	0	(300)	26.020.0000	(7,871,488.32)	(7,806,000.00)	0.0000	0.2270	(25.00)	0.00	48.9542	(53.4658)	0.0000	1	(4.5116)	02/04/2025
8035.T	01/16/2025	SDB3265272421	0	(100)	26.020.0000	(2,702,824.31)	(2,602,000.00)	0.0000	0.2270	(25.00)	0.00	16.8093	(17.8219)	0.0000	1	(1.0126)	02/04/2025
8035.T	01/16/2025	SDB3265272421	0	(700)	26.020.0000	(19,110,257.75)	(18,214,000.00)	0.0000	0.2270	(25.00)	0.00	118.8501	(124.7534)	0.0000	1	(5.9033)	02/04/2025
8035.T	01/16/2025	SDB3265272421	0	(100)	26.020.0000	(2,533,835.29)	(2,602,000.00)	0.0000	0.2270	(25.00)	0.00	15.7584	(17.8219)	0.0000	1	(2.0635)	02/04/2025
8035.T	01/15/2025	SDB3265272421	0	(100)	27.025.0000	(2,702,824.31)	(2,702,500.00)	0.0000	0.2270	(25.00)	0.00	16.8093	(18.5103)	0.0000	1	(1.7009)	02/04/2025
8035.T	01/15/2025	SDB3265272421	0	(700)	27.025.0000	(19,110,257.75)	(18,917,500.00)	0.0000	0.2270	(25.00)	0.00	118.8501	(129.5719)	0.0000	1	(10.7218)	02/04/2025
8035.T	01/15/2025	SDB3265272421	0	(100)	27.025.0000	(2,533,835.29)	(2,702,500.00)	0.0000	0.2270	(25.00)	0.00	15.7584	(18.5103)	0.0000	1	(2.7519)	02/04/2025
8035.T	01/14/2025	SDB3265272421	0	(700)	27.035.0000	(19,110,257.75)	(18,924,500.00)	0.0000	0.2270	(25.00)	0.00	118.8501	(129.6199)	0.0000	1	(10.7698)	02/04/2025
8035.T	01/14/2025	SDB3265272421	0	(100)	27.035.0000	(2,533,835.29)	(2,703,500.00)	0.0000	0.2270	(25.00)	0.00	15.7584	(18.5171)	0.0000	1	(2.7588)	02/04/2025
8035.T	01/13/2025	SDB3265272421	0	(700)	27.540.0000	(19,110,257.75)	(19,278,000.00)	0.0000	0.2270	(25.00)	0.00	475.4004	(528.1644)	0.0000	4	(52.7640)	02/04/2025
8035.T	01/13/2025	SDB3265272421	0	(100)	27.540.0000	(2,533,835.29)	(2,754,000.00)	0.0000	0.2270	(25.00)	0.00	63.0335	(75.4521)	0.0000	4	(12.4186)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOKYO ELECTRON LTD CMN (Cont.)																	
8035.T	01/09/2025	SDB3265272421	0	(100)	25,338.3529	(2,533,835.29)	(2,533,835.29)	0.0000	0.2320	(25.00)	0.00	16.1055	(17.3550)	0.0000	1	(1.2496)	02/04/2025
TOTAL TOKYO ELECTRON LTD CMN												1,157.6369	(1,272.5674)	0.0000		(114.9304)	
TOKYO GAS CMN																	
9531.T	01/17/2025	SDB3265604066	0	(1,100)	4,147.0000	(4,614,400.04)	(4,561,700.00)	0.0000	0.2270	(25.00)	0.00	28.6978	(31.2445)	0.0000	1	(2.5467)	02/04/2025
9531.T	01/16/2025	SDB3265604066	0	(1,100)	4,194.9091	(4,614,400.04)	(4,614,400.04)	0.0000	0.2270	(25.00)	0.00	28.6978	(31.6055)	0.0000	1	(2.9077)	02/04/2025
TOTAL TOKYO GAS CMN												57.3956	(62.8500)	0.0000		(5.4544)	
TOKYO KEIKI INC. CMN																	
7721.T	01/17/2025	SDB3264649713	0	(100)	2,910.0000	(295,680.78)	(291,000.00)	0.0000	0.2270	(45.45)	0.00	1.8389	(3.6239)	0.0000	1	(1.7850)	02/04/2025
7721.T	01/17/2025	SDB3264649713	0	(300)	2,910.0000	(972,000.00)	(873,000.00)	0.0000	0.2270	(45.45)	0.00	6.0450	(10.8717)	0.0000	1	(4.8267)	02/04/2025
7721.T	01/17/2025	SDB3264649713	0	(400)	2,910.0000	(1,296,000.00)	(1,164,000.00)	0.0000	0.2270	(45.45)	0.00	8.0601	(14.4956)	0.0000	1	(6.4356)	02/04/2025
7721.T	01/17/2025	SDB3264649713	0	(300)	2,910.0000	(972,000.00)	(873,000.00)	0.0000	0.2270	(45.45)	0.00	6.0450	(10.8717)	0.0000	1	(4.8267)	02/04/2025
7721.T	01/16/2025	SDB3264649713	0	(100)	2,933.0000	(295,680.78)	(293,300.00)	0.0000	0.2270	(45.45)	0.00	1.8389	(3.6525)	0.0000	1	(1.8137)	02/04/2025
7721.T	01/16/2025	SDB3264649713	0	(300)	2,933.0000	(972,000.00)	(879,900.00)	0.0000	0.2270	(45.45)	0.00	6.0450	(10.9576)	0.0000	1	(4.9126)	02/04/2025
7721.T	01/16/2025	SDB3264649713	0	(400)	2,933.0000	(1,296,000.00)	(1,173,200.00)	0.0000	0.2270	(45.45)	0.00	8.0601	(14.6102)	0.0000	1	(6.5501)	02/04/2025
7721.T	01/16/2025	SDB3264649713	0	(300)	2,933.0000	(972,000.00)	(879,900.00)	0.0000	0.2270	(45.45)	0.00	6.0450	(10.9576)	0.0000	1	(4.9126)	02/04/2025
7721.T	01/15/2025	SDB3264649713	0	(300)	2,986.0000	(972,000.00)	(895,800.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(9.8170)	0.0000	1	(3.7719)	02/04/2025
7721.T	01/15/2025	SDB3264649713	0	(400)	2,986.0000	(1,296,000.00)	(1,194,400.00)	0.0000	0.2270	(40.00)	0.00	8.0601	(13.0893)	0.0000	1	(5.0293)	02/04/2025
7721.T	01/15/2025	SDB3264649713	0	(300)	2,986.0000	(972,000.00)	(895,800.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(9.8170)	0.0000	1	(3.7719)	02/04/2025
7721.T	01/14/2025	SDB3264649713	0	(300)	3,030.0000	(972,000.00)	(909,000.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(9.9616)	0.0000	1	(3.9166)	02/04/2025
7721.T	01/14/2025	SDB3264649713	0	(400)	3,030.0000	(1,296,000.00)	(1,212,000.00)	0.0000	0.2270	(40.00)	0.00	8.0601	(13.2822)	0.0000	1	(5.2221)	02/04/2025
7721.T	01/14/2025	SDB3264649713	0	(300)	3,030.0000	(972,000.00)	(909,000.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(9.9616)	0.0000	1	(3.9166)	02/04/2025
7721.T	01/13/2025	SDB3264649713	0	(300)	3,105.0000	(972,000.00)	(931,500.00)	0.0000	0.2270	(40.00)	0.00	24.1802	(40.8329)	0.0000	4	(16.6527)	02/04/2025
7721.T	01/13/2025	SDB3264649713	0	(400)	3,105.0000	(1,296,000.00)	(1,242,000.00)	0.0000	0.2270	(40.00)	0.00	32.2402	(54.4438)	0.0000	4	(22.2036)	02/04/2025
7721.T	01/13/2025	SDB3264649713	0	(300)	3,105.0000	(972,000.00)	(931,500.00)	0.0000	0.2270	(40.00)	0.00	24.1802	(40.8329)	0.0000	4	(16.6527)	02/04/2025
7721.T	01/09/2025	SDB3264649713	0	(300)	3,160.0000	(972,000.00)	(948,000.00)	0.0000	0.2320	(40.00)	0.00	6.1782	(10.3890)	0.0000	1	(4.2108)	02/04/2025
7721.T	01/09/2025	SDB3264649713	0	(400)	3,160.0000	(1,296,000.00)	(1,264,000.00)	0.0000	0.2320	(40.00)	0.00	8.2376	(13.8521)	0.0000	1	(5.6145)	02/04/2025
7721.T	01/09/2025	SDB3264649713	0	(300)	3,160.0000	(972,000.00)	(948,000.00)	0.0000	0.2320	(40.00)	0.00	6.1782	(10.3890)	0.0000	1	(4.2108)	02/04/2025
7721.T	01/08/2025	SDB3264649713	0	(300)	3,230.0000	(972,000.00)	(969,000.00)	0.0000	0.2310	(40.00)	0.00	6.1516	(10.6192)	0.0000	1	(4.4676)	02/04/2025
7721.T	01/08/2025	SDB3264649713	0	(400)	3,230.0000	(1,296,000.00)	(1,292,000.00)	0.0000	0.2310	(40.00)	0.00	8.2021	(14.1589)	0.0000	1	(5.9568)	02/04/2025
7721.T	01/08/2025	SDB3264649713	0	(300)	3,230.0000	(972,000.00)	(969,000.00)	0.0000	0.2310	(40.00)	0.00	6.1516	(10.6192)	0.0000	1	(4.4676)	02/04/2025
7721.T	01/07/2025	SDB3264649713	0	(300)	3,240.0000	(972,000.00)	(972,000.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(10.6521)	0.0000	1	(4.6070)	02/04/2025
7721.T	01/07/2025	SDB3264649713	0	(400)	3,240.0000	(1,296,000.00)	(1,296,000.00)	0.0000	0.2270	(40.00)	0.00	8.0601	(14.2027)	0.0000	1	(6.1427)	02/04/2025
7721.T	01/07/2025	SDB3264649713	0	(300)	3,240.0000	(972,000.00)	(972,000.00)	0.0000	0.2270	(40.00)	0.00	6.0450	(10.6521)	0.0000	1	(4.6070)	02/04/2025
TOTAL TOKYO KEIKI INC. CMN												226.1282	(387.6136)	0.0000		(161.4854)	
TOPCON CMN																	
7732.T	01/17/2025	SDB3264520285	0	(100)	2,780.0000	(283,850.00)	(278,000.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.9041)	0.0000	1	(0.1388)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(100)	2,780.0000	(283,850.00)	(278,000.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.9041)	0.0000	1	(0.1388)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(700)	2,780.0000	(1,986,950.00)	(1,946,000.00)	0.0000	0.2270	(25.00)	0.00	12.3572	(13.3288)	0.0000	1	(0.9716)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(1,100)	2,780.0000	(3,122,350.00)	(3,058,000.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(20.9452)	0.0000	1	(1.5268)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(300)	2,780.0000	(851,550.00)	(834,000.00)	0.0000	0.2270	(25.00)	0.00	5.2959	(5.7123)	0.0000	1	(0.4164)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(600)	2,780.0000	(1,703,100.00)	(1,668,000.00)	0.0000	0.2270	(25.00)	0.00	10.5919	(11.4247)	0.0000	1	(0.8328)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(800)	2,780.0000	(2,270,800.00)	(2,224,000.00)	0.0000	0.2270	(25.00)	0.00	14.1225	(15.2329)	0.0000	1	(1.1104)	02/04/2025
7732.T	01/17/2025	SDB3264520285	0	(100)	2,780.0000	(283,850.00)	(278,000.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.9041)	0.0000	1	(0.1388)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(100)	2,723.5000	(283,850.00)	(272,350.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8654)	0.0000	1	(0.1001)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(100)	2,723.5000	(283,850.00)	(272,350.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8654)	0.0000	1	(0.1001)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(700)	2,723.5000	(1,986,950.00)	(1,906,450.00)	0.0000	0.2270	(25.00)	0.00	12.3572	(13.0579)	0.0000	1	(0.7007)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(1,100)	2,723.5000	(3,122,350.00)	(2,995,850.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(20.5195)	0.0000	1	(1.1011)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(300)	2,723.5000	(851,550.00)	(817,050.00)	0.0000	0.2270	(25.00)	0.00	5.2959	(5.5962)	0.0000	1	(0.3003)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(600)	2,723.5000	(1,703,100.00)	(1,634,100.00)	0.0000	0.2270	(25.00)	0.00	10.5919	(11.1925)	0.0000	1	(0.6006)	02/04/2025
7732.T	01/16/2025	SDB3264520285	0	(800)	2,723.5000	(2,270,800.00)	(2,178,800.00)	0.0000	0.2270	(25.00)	0.00	14.1225	(14.9233)	0.0000	1	(0.8008)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOPCON CMN (Cont.)																	
7732.T	01/16/2025	SDB3264520285	0	(100)	2,723.5000	(283,850.00)	(272,350.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8654)	0.0000	1	(0.1001)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(100)	2,764.5000	(283,850.00)	(276,450.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8935)	0.0000	1	(0.1282)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(100)	2,764.5000	(283,850.00)	(276,450.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8935)	0.0000	1	(0.1282)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(700)	2,764.5000	(1,986,950.00)	(1,935,150.00)	0.0000	0.2270	(25.00)	0.00	12.3572	(13.2545)	0.0000	1	(0.8973)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(1,100)	2,764.5000	(3,122,350.00)	(3,040,950.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(20.8284)	0.0000	1	(1.4100)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(300)	2,764.5000	(851,550.00)	(829,350.00)	0.0000	0.2270	(25.00)	0.00	5.2959	(5.6805)	0.0000	1	(0.3845)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(600)	2,764.5000	(1,703,100.00)	(1,658,700.00)	0.0000	0.2270	(25.00)	0.00	10.5919	(11.3610)	0.0000	1	(0.7691)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(800)	2,764.5000	(2,270,800.00)	(2,211,600.00)	0.0000	0.2270	(25.00)	0.00	14.1225	(15.1479)	0.0000	1	(1.0254)	02/04/2025
7732.T	01/15/2025	SDB3264520285	0	(100)	2,764.5000	(283,850.00)	(276,450.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8935)	0.0000	1	(0.1282)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(100)	2,705.5000	(283,850.00)	(270,550.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8531)	0.0000	1	(0.0878)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(100)	2,705.5000	(283,850.00)	(270,550.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.8531)	0.0000	1	(0.0878)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(700)	2,705.5000	(1,986,950.00)	(1,893,850.00)	0.0000	0.2270	(25.00)	0.00	12.3572	(12.9716)	0.0000	1	(0.6144)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(1,100)	2,705.5000	(3,122,350.00)	(2,976,050.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(20.3839)	0.0000	1	(0.9655)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(300)	2,705.5000	(851,550.00)	(811,650.00)	0.0000	0.2270	(25.00)	0.00	5.2959	(5.5592)	0.0000	1	(0.2633)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(600)	2,705.5000	(1,703,100.00)	(1,623,300.00)	0.0000	0.2270	(25.00)	0.00	10.5919	(11.1185)	0.0000	1	(0.5266)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(800)	2,705.5000	(2,270,800.00)	(2,164,400.00)	0.0000	0.2270	(25.00)	0.00	14.1225	(14.8247)	0.0000	1	(0.7021)	02/04/2025
7732.T	01/14/2025	SDB3264520285	0	(400)	2,705.5000	(1,135,400.00)	(1,082,200.00)	0.0000	0.2270	(25.00)	0.00	7.0613	(7.4123)	0.0000	1	(0.3511)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(100)	2,739.0000	(283,850.00)	(273,900.00)	0.0000	0.2270	(25.00)	0.00	7.0613	(7.5041)	0.0000	4	(0.4429)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(100)	2,739.0000	(283,850.00)	(273,900.00)	0.0000	0.2270	(25.00)	0.00	7.0613	(7.5041)	0.0000	4	(0.4429)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(700)	2,739.0000	(1,986,950.00)	(1,917,300.00)	0.0000	0.2270	(25.00)	0.00	49.4288	(52.5288)	0.0000	4	(3.1000)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(1,100)	2,739.0000	(3,122,350.00)	(3,012,900.00)	0.0000	0.2270	(25.00)	0.00	77.6738	(82.5452)	0.0000	4	(4.8714)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(300)	2,739.0000	(851,550.00)	(821,700.00)	0.0000	0.2270	(25.00)	0.00	21.1838	(22.5123)	0.0000	4	(1.3286)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(600)	2,739.0000	(1,703,100.00)	(1,643,400.00)	0.0000	0.2270	(25.00)	0.00	42.3675	(45.0247)	0.0000	4	(2.6571)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(800)	2,739.0000	(2,270,800.00)	(2,191,200.00)	0.0000	0.2270	(25.00)	0.00	56.4900	(60.0329)	0.0000	4	(3.5428)	02/04/2025
7732.T	01/13/2025	SDB3264520285	0	(800)	2,739.0000	(2,270,800.00)	(2,191,200.00)	0.0000	0.2270	(25.00)	0.00	56.4900	(60.0329)	0.0000	4	(3.5428)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(100)	2,753.0000	(283,850.00)	(275,300.00)	0.0000	0.2320	(25.00)	0.00	1.8042	(1.8856)	0.0000	1	(0.0814)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(100)	2,753.0000	(283,850.00)	(275,300.00)	0.0000	0.2320	(25.00)	0.00	1.8042	(1.8856)	0.0000	1	(0.0814)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(700)	2,753.0000	(1,986,950.00)	(1,927,100.00)	0.0000	0.2320	(25.00)	0.00	12.6294	(13.1993)	0.0000	1	(0.5699)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(1,100)	2,753.0000	(3,122,350.00)	(3,028,300.00)	0.0000	0.2320	(25.00)	0.00	19.8462	(20.7418)	0.0000	1	(0.8956)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(300)	2,753.0000	(851,550.00)	(825,900.00)	0.0000	0.2320	(25.00)	0.00	5.4126	(5.6568)	0.0000	1	(0.2443)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(600)	2,753.0000	(1,703,100.00)	(1,651,800.00)	0.0000	0.2320	(25.00)	0.00	10.8252	(11.3137)	0.0000	1	(0.4885)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(800)	2,753.0000	(2,270,800.00)	(2,202,400.00)	0.0000	0.2320	(25.00)	0.00	14.4336	(15.0849)	0.0000	1	(0.6514)	02/04/2025
7732.T	01/09/2025	SDB3264520285	0	(1,100)	2,753.0000	(3,122,350.00)	(3,028,300.00)	0.0000	0.2320	(25.00)	0.00	19.8462	(20.7418)	0.0000	1	(0.8956)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(100)	2,750.5000	(283,850.00)	(275,050.00)	0.0000	0.2310	(25.00)	0.00	1.7964	(1.8839)	0.0000	1	(0.0875)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(100)	2,750.5000	(283,850.00)	(275,050.00)	0.0000	0.2310	(25.00)	0.00	1.7964	(1.8839)	0.0000	1	(0.0875)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(700)	2,750.5000	(1,986,950.00)	(1,925,350.00)	0.0000	0.2310	(25.00)	0.00	12.5749	(13.1873)	0.0000	1	(0.6124)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(1,100)	2,750.5000	(3,122,350.00)	(3,025,550.00)	0.0000	0.2310	(25.00)	0.00	19.7606	(20.7229)	0.0000	1	(0.9623)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(300)	2,750.5000	(851,550.00)	(825,150.00)	0.0000	0.2310	(25.00)	0.00	5.3893	(5.6517)	0.0000	1	(0.2625)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(600)	2,750.5000	(1,703,100.00)	(1,650,300.00)	0.0000	0.2310	(25.00)	0.00	10.7785	(11.3034)	0.0000	1	(0.5249)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(800)	2,750.5000	(2,270,800.00)	(2,200,400.00)	0.0000	0.2310	(25.00)	0.00	14.3714	(15.0712)	0.0000	1	(0.6999)	02/04/2025
7732.T	01/08/2025	SDB3264520285	0	(1,100)	2,750.5000	(3,122,350.00)	(3,025,550.00)	0.0000	0.2310	(25.00)	0.00	19.7606	(20.7229)	0.0000	1	(0.9623)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(100)	2,838.5000	(283,850.00)	(283,850.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.9442)	0.0000	1	(0.1789)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(100)	2,838.5000	(283,850.00)	(283,850.00)	0.0000	0.2270	(25.00)	0.00	1.7653	(1.9442)	0.0000	1	(0.1789)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(700)	2,838.5000	(1,986,950.00)	(1,986,950.00)	0.0000	0.2270	(25.00)	0.00	12.3572	(13.6092)	0.0000	1	(1.2521)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(1,100)	2,838.5000	(3,122,350.00)	(3,122,350.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(21.3860)	0.0000	1	(1.9675)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(300)	2,838.5000	(851,550.00)	(851,550.00)	0.0000	0.2270	(25.00)	0.00	5.2959	(5.8325)	0.0000	1	(0.5366)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(600)	2,838.5000	(1,703,100.00)	(1,703,100.00)	0.0000	0.2270	(25.00)	0.00	10.5919	(11.6651)	0.0000	1	(1.0732)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(800)	2,838.5000	(2,270,800.00)	(2,270,800.00)	0.0000	0.2270	(25.00)	0.00	14.1225	(15.5534)	0.0000	1	(1.4309)	02/04/2025
7732.T	01/07/2025	SDB3264520285	0	(1,100)	2,838.5000	(3,122,350.00)	(3,122,350.00)	0.0000	0.2270	(25.00)	0.00	19.4185	(21.3860)	0.0000	1	(1.9675)	02/04/2025
TOTAL TOPCON CMN												848.9448	(903.1134)	0.0000		(54.1686)	
TOPPAN PRINTING CO LTD CMN																	
7911.T	01/17/2025	SDB3264792318	0	(500)	4,255.0000	(2,137,261.07)	(2,127,500.00)	0.0000	0.2270	(25.00)	0.00	13.2920	(14.5719)	0.0000	1	(1.2799)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOPPAN PRINTING CO LTD CMN (Cont.)																	
7911.T	01/17/2025	SDB3264792318	0	(200)	4,255.0000	(863,443.87)	(851,000.00)	0.0000	0.2270	(25.00)	0.00	5.3699	(5.8288)	0.0000	1	(0.4589)	02/04/2025
7911.T	01/17/2025	SDB3264792318	0	(500)	4,255.0000	(2,087,864.28)	(2,127,500.00)	0.0000	0.2270	(25.00)	0.00	12.9848	(14.5719)	0.0000	1	(1.5871)	02/04/2025
7911.T	01/17/2025	SDB3264792318	0	(1,200)	4,255.0000	(5,050,800.00)	(5,106,000.00)	0.0000	0.2270	(25.00)	0.00	31.4118	(34.9726)	0.0000	1	(3.5608)	02/04/2025
7911.T	01/16/2025	SDB3264792318	0	(500)	4,224.0000	(2,137,261.07)	(2,112,000.00)	0.0000	0.2270	(25.00)	0.00	13.2920	(14.4658)	0.0000	1	(1.1737)	02/04/2025
7911.T	01/16/2025	SDB3264792318	0	(200)	4,224.0000	(863,443.87)	(844,800.00)	0.0000	0.2270	(25.00)	0.00	5.3699	(5.7863)	0.0000	1	(0.4164)	02/04/2025
7911.T	01/16/2025	SDB3264792318	0	(500)	4,224.0000	(2,087,864.28)	(2,112,000.00)	0.0000	0.2270	(25.00)	0.00	12.9848	(14.4658)	0.0000	1	(1.4810)	02/04/2025
7911.T	01/16/2025	SDB3264792318	0	(1,200)	4,224.0000	(5,050,800.00)	(5,068,800.00)	0.0000	0.2270	(25.00)	0.00	31.4118	(34.7178)	0.0000	1	(3.3060)	02/04/2025
7911.T	01/15/2025	SDB3264792318	0	(200)	4,315.0000	(863,443.87)	(863,000.00)	0.0000	0.2270	(25.00)	0.00	5.3699	(5.9110)	0.0000	1	(0.5410)	02/04/2025
7911.T	01/15/2025	SDB3264792318	0	(500)	4,315.0000	(2,087,864.28)	(2,157,500.00)	0.0000	0.2270	(25.00)	0.00	12.9848	(14.7774)	0.0000	1	(1.7926)	02/04/2025
7911.T	01/15/2025	SDB3264792318	0	(1,200)	4,315.0000	(5,050,800.00)	(5,178,000.00)	0.0000	0.2270	(25.00)	0.00	31.4118	(35.4658)	0.0000	1	(4.0539)	02/04/2025
7911.T	01/14/2025	SDB3264792318	0	(500)	4,297.0000	(2,087,864.28)	(2,148,500.00)	0.0000	0.2270	(25.00)	0.00	12.9848	(14.7158)	0.0000	1	(1.7310)	02/04/2025
7911.T	01/14/2025	SDB3264792318	0	(1,200)	4,297.0000	(5,050,800.00)	(5,156,400.00)	0.0000	0.2270	(25.00)	0.00	31.4118	(35.3178)	0.0000	1	(3.9060)	02/04/2025
7911.T	01/13/2025	SDB3264792318	0	(500)	4,244.0000	(2,087,864.28)	(2,122,000.00)	0.0000	0.2270	(25.00)	0.00	51.9392	(58.1370)	0.0000	4	(6.1978)	02/04/2025
7911.T	01/13/2025	SDB3264792318	0	(1,300)	4,244.0000	(5,471,700.00)	(5,517,200.00)	0.0000	0.2270	(25.00)	0.00	136.1179	(151.1562)	0.0000	4	(15.0383)	02/04/2025
7911.T	01/09/2025	SDB3264792318	0	(500)	4,189.0000	(2,087,864.28)	(2,094,500.00)	0.0000	0.2320	(25.00)	0.00	13.2708	(14.3459)	0.0000	1	(1.0751)	02/04/2025
7911.T	01/09/2025	SDB3264792318	0	(2,100)	4,189.0000	(8,838,900.00)	(8,796,900.00)	0.0000	0.2320	(25.00)	0.00	56.1815	(60.2527)	0.0000	1	(4.0712)	02/04/2025
7911.T	01/08/2025	SDB3264792318	0	(500)	4,165.0000	(2,087,864.28)	(2,082,500.00)	0.0000	0.2310	(25.00)	0.00	13.2136	(14.2637)	0.0000	1	(1.0501)	02/04/2025
7911.T	01/08/2025	SDB3264792318	0	(2,100)	4,165.0000	(8,838,900.00)	(8,746,500.00)	0.0000	0.2310	(25.00)	0.00	55.9393	(59.9075)	0.0000	1	(3.9682)	02/04/2025
7911.T	01/07/2025	SDB3264792318	0	(2,100)	4,209.0000	(8,838,900.00)	(8,838,900.00)	0.0000	0.2270	(25.00)	0.00	54.9707	(60.5404)	0.0000	1	(5.5697)	02/04/2025
TOTAL TOPPAN PRINTING CO LTD CMN												601.9133	(664.1719)	0.0000		(62.2586)	
TOWA CORP CMN																	
6315.T	01/17/2025	SDB3265201673	0	(300)	1,677.0000	(530,865.49)	(503,100.00)	0.0000	0.2270		0.00	3.3015	(4.7860)	0.0000	1	(1.4844)	02/04/2025
6315.T	01/17/2025	SDB3265201673	0	(200)	1,677.0000	(364,776.29)	(335,400.00)	0.0000	0.2270	(34.72)	0.00	2.2686	(3.1906)	0.0000	1	(0.9220)	02/04/2025
6315.T	01/17/2025	SDB3265201673	0	(400)	1,677.0000	(738,252.01)	(670,800.00)	0.0000	0.2270	(34.72)	0.00	4.5913	(6.3813)	0.0000	1	(1.7900)	02/04/2025
6315.T	01/17/2025	SDB3265201673	0	(200)	1,677.0000	(359,876.61)	(335,400.00)	0.0000	0.2270	(34.72)	0.00	2.2381	(3.1906)	0.0000	1	(0.9525)	02/04/2025
6315.T	01/17/2025	SDB3265201673	0	(2,200)	1,677.0000	(3,852,049.60)	(3,689,400.00)	0.0000	0.2270	(34.72)	0.00	23.9566	(35.0970)	0.0000	1	(11.1404)	02/04/2025
6315.T	01/17/2025	SDB3265201673	0	(2,100)	1,677.0000	(3,503,672.25)	(3,521,700.00)	0.0000	0.2270	(34.72)	0.00	21.7900	(33.5017)	0.0000	1	(11.7117)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(300)	1,750.0000	(530,865.49)	(525,000.00)	0.0000	0.2270	(34.72)	0.00	3.3015	(4.9943)	0.0000	1	(1.6927)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(200)	1,750.0000	(364,776.29)	(350,000.00)	0.0000	0.2270	(34.72)	0.00	2.2686	(3.3295)	0.0000	1	(1.0609)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(400)	1,750.0000	(738,252.01)	(700,000.00)	0.0000	0.2270	(34.72)	0.00	4.5913	(6.6591)	0.0000	1	(2.0677)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(200)	1,750.0000	(359,876.61)	(350,000.00)	0.0000	0.2270	(34.72)	0.00	2.2381	(3.3295)	0.0000	1	(1.0914)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(2,200)	1,750.0000	(3,852,049.60)	(3,850,000.00)	0.0000	0.2270	(34.72)	0.00	23.9566	(36.6248)	0.0000	1	(12.6682)	02/04/2025
6315.T	01/16/2025	SDB3265201673	0	(2,100)	1,750.0000	(3,503,672.25)	(3,675,000.00)	0.0000	0.2270	(34.72)	0.00	21.7900	(34.9600)	0.0000	1	(13.1701)	02/04/2025
6315.T	01/15/2025	SDB3265201673	0	(200)	1,839.0000	(364,776.29)	(367,800.00)	0.0000	0.2270	(25.00)	0.00	2.2686	(2.5192)	0.0000	1	(0.2506)	02/04/2025
6315.T	01/15/2025	SDB3265201673	0	(400)	1,839.0000	(738,252.01)	(735,600.00)	0.0000	0.2270	(25.00)	0.00	4.5913	(5.0384)	0.0000	1	(0.4470)	02/04/2025
6315.T	01/15/2025	SDB3265201673	0	(200)	1,839.0000	(359,876.61)	(367,800.00)	0.0000	0.2270	(25.00)	0.00	2.2381	(2.5192)	0.0000	1	(0.2810)	02/04/2025
6315.T	01/15/2025	SDB3265201673	0	(2,200)	1,839.0000	(3,852,049.60)	(4,045,800.00)	0.0000	0.2270	(25.00)	0.00	23.9566	(27.7110)	0.0000	1	(3.7544)	02/04/2025
6315.T	01/15/2025	SDB3265201673	0	(2,100)	1,839.0000	(3,503,672.25)	(3,861,900.00)	0.0000	0.2270	(25.00)	0.00	21.7900	(26.4514)	0.0000	1	(4.6614)	02/04/2025
6315.T	01/14/2025	SDB3265201673	0	(400)	1,820.0000	(738,252.01)	(728,000.00)	0.0000	0.2270	(25.00)	0.00	4.5913	(4.9863)	0.0000	1	(0.3950)	02/04/2025
6315.T	01/14/2025	SDB3265201673	0	(200)	1,820.0000	(359,876.61)	(364,000.00)	0.0000	0.2270	(25.00)	0.00	2.2381	(2.4932)	0.0000	1	(0.2550)	02/04/2025
6315.T	01/14/2025	SDB3265201673	0	(2,200)	1,820.0000	(3,852,049.60)	(4,004,000.00)	0.0000	0.2270	(25.00)	0.00	23.9566	(27.4247)	0.0000	1	(3.4681)	02/04/2025
6315.T	01/14/2025	SDB3265201673	0	(2,100)	1,820.0000	(3,503,672.25)	(3,822,000.00)	0.0000	0.2270	(25.00)	0.00	21.7900	(26.1781)	0.0000	1	(4.3881)	02/04/2025
6315.T	01/13/2025	SDB3265201673	0	(200)	1,881.0000	(359,876.61)	(376,200.00)	0.0000	0.2270	(25.00)	0.00	8.9525	(10.3068)	0.0000	4	(1.3543)	02/04/2025
6315.T	01/13/2025	SDB3265201673	0	(2,200)	1,881.0000	(3,852,049.60)	(4,138,200.00)	0.0000	0.2270	(25.00)	0.00	95.8263	(113.3753)	0.0000	4	(17.5490)	02/04/2025
6315.T	01/13/2025	SDB3265201673	0	(2,100)	1,881.0000	(3,503,672.25)	(3,950,100.00)	0.0000	0.2270	(25.00)	0.00	87.1598	(108.2219)	0.0000	4	(21.0621)	02/04/2025
6315.T	01/09/2025	SDB3265201673	0	(2,200)	1,739.0000	(3,852,049.60)	(3,825,800.00)	0.0000	0.2320	(25.00)	0.00	24.4843	(26.2041)	0.0000	1	(1.7198)	02/04/2025
6315.T	01/09/2025	SDB3265201673	0	(2,100)	1,739.0000	(3,503,672.25)	(3,651,900.00)	0.0000	0.2320	(25.00)	0.00	22.2699	(25.0130)	0.0000	1	(2.7431)	02/04/2025
6315.T	01/08/2025	SDB3265201673	0	(2,100)	1,668.4154	(3,503,672.25)	(3,503,672.25)	0.0000	0.2310	(25.00)	0.00	22.1739	(23.9978)	0.0000	1	(1.8238)	02/04/2025
TOTAL TOWA CORP CMN												484.5798	(608.4846)	0.0000		(123.9049)	
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN																	
5901.T	01/17/2025	SDB3261928008	0	(3,200)	2,284.5000	(7,355,271.88)	(7,310,400.00)	0.0000	0.2270	(25.00)	0.00	45.7437	(50.0712)	0.0000	1	(4.3275)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN (Cont.)																	
5901.T	01/17/2025	SDB3261928008	0	(6,300)	2,284.5000	(14,603,700.70)	(14,392,350.00)	0.0000	0.2270	(25.00)	0.00	90.8230	(98.5777)	0.0000	1	(7.7547)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(500)	2,284.5000	(1,203,250.00)	(1,142,250.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8236)	0.0000	1	(0.3404)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(300)	2,284.5000	(721,950.00)	(685,350.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.6942)	0.0000	1	(0.2042)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(500)	2,284.5000	(1,203,250.00)	(1,142,250.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8236)	0.0000	1	(0.3404)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(200)	2,284.5000	(481,300.00)	(456,900.00)	0.0000	0.2270	(25.00)	0.00	2.9933	(3.1295)	0.0000	1	(0.1362)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(300)	2,284.5000	(721,950.00)	(685,350.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.6942)	0.0000	1	(0.2042)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(100)	2,284.5000	(240,650.00)	(228,450.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5647)	0.0000	1	(0.0681)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,100)	2,284.5000	(2,647,150.00)	(2,512,950.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2120)	0.0000	1	(0.7489)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(100)	2,284.5000	(240,650.00)	(228,450.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5647)	0.0000	1	(0.0681)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(2,400)	2,284.5000	(5,775,600.00)	(5,482,800.00)	0.0000	0.2270	(25.00)	0.00	35.9195	(37.5534)	0.0000	1	(1.6339)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(100)	2,284.5000	(240,650.00)	(228,450.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5647)	0.0000	1	(0.0681)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(2,900)	2,284.5000	(6,978,850.00)	(6,625,050.00)	0.0000	0.2270	(25.00)	0.00	43.4027	(45.3771)	0.0000	1	(1.9743)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(3,800)	2,284.5000	(9,144,700.00)	(8,681,100.00)	0.0000	0.2270	(25.00)	0.00	56.8725	(59.4596)	0.0000	1	(2.5871)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(3,300)	2,284.5000	(7,941,450.00)	(7,538,850.00)	0.0000	0.2270	(25.00)	0.00	49.3893	(51.6360)	0.0000	1	(2.2467)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(2,000)	2,284.5000	(4,813,000.00)	(4,569,000.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(31.2945)	0.0000	1	(1.3616)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,100)	2,284.5000	(2,647,150.00)	(2,512,950.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2120)	0.0000	1	(0.7489)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(500)	2,284.5000	(1,203,250.00)	(1,142,250.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8236)	0.0000	1	(0.3404)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(900)	2,284.5000	(2,165,850.00)	(2,056,050.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.0825)	0.0000	1	(0.6127)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,700)	2,284.5000	(4,091,050.00)	(3,883,650.00)	0.0000	0.2270	(25.00)	0.00	25.4430	(26.6003)	0.0000	1	(1.1574)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,000)	2,284.5000	(2,406,500.00)	(2,284,500.00)	0.0000	0.2270	(25.00)	0.00	14.9665	(15.6473)	0.0000	1	(0.6808)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,100)	2,284.5000	(2,647,150.00)	(2,512,950.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2120)	0.0000	1	(0.7489)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(1,100)	2,284.5000	(2,647,150.00)	(2,512,950.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2120)	0.0000	1	(0.7489)	02/04/2025
5901.T	01/17/2025	SDB3261928008	0	(900)	2,284.5000	(2,165,850.00)	(2,056,050.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.0825)	0.0000	1	(0.6127)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(3,200)	2,291.5000	(7,355,271.88)	(7,332,800.00)	0.0000	0.2270	(25.00)	0.00	45.7437	(50.2247)	0.0000	1	(4.4809)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(6,300)	2,291.5000	(14,603,700.70)	(14,436,450.00)	0.0000	0.2270	(25.00)	0.00	90.8230	(98.8798)	0.0000	1	(8.0568)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(500)	2,291.5000	(1,203,250.00)	(1,145,750.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8476)	0.0000	1	(0.3644)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(300)	2,291.5000	(721,950.00)	(687,450.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.7086)	0.0000	1	(0.2186)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(500)	2,291.5000	(1,203,250.00)	(1,145,750.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8476)	0.0000	1	(0.3644)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(200)	2,291.5000	(481,300.00)	(458,300.00)	0.0000	0.2270	(25.00)	0.00	2.9933	(3.1390)	0.0000	1	(0.1458)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(300)	2,291.5000	(721,950.00)	(687,450.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.7086)	0.0000	1	(0.2186)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(100)	2,291.5000	(240,650.00)	(229,150.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5695)	0.0000	1	(0.0729)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,100)	2,291.5000	(2,647,150.00)	(2,520,650.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2647)	0.0000	1	(0.8016)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(100)	2,291.5000	(240,650.00)	(229,150.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5695)	0.0000	1	(0.0729)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(2,400)	2,291.5000	(5,775,600.00)	(5,499,600.00)	0.0000	0.2270	(25.00)	0.00	35.9195	(37.6685)	0.0000	1	(1.7490)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(100)	2,291.5000	(240,650.00)	(229,150.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5695)	0.0000	1	(0.0729)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(2,900)	2,291.5000	(6,978,850.00)	(6,645,350.00)	0.0000	0.2270	(25.00)	0.00	43.4027	(45.5161)	0.0000	1	(2.1134)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(3,800)	2,291.5000	(9,144,700.00)	(8,707,700.00)	0.0000	0.2270	(25.00)	0.00	56.8725	(59.6418)	0.0000	1	(2.7693)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(3,300)	2,291.5000	(7,941,450.00)	(7,561,950.00)	0.0000	0.2270	(25.00)	0.00	49.3893	(51.7942)	0.0000	1	(2.4049)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(2,000)	2,291.5000	(4,813,000.00)	(4,583,000.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(31.3904)	0.0000	1	(1.4575)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,100)	2,291.5000	(2,647,150.00)	(2,520,650.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2647)	0.0000	1	(0.8016)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(500)	2,291.5000	(1,203,250.00)	(1,145,750.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.8476)	0.0000	1	(0.3644)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(900)	2,291.5000	(2,165,850.00)	(2,062,350.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.1257)	0.0000	1	(0.6559)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,700)	2,291.5000	(4,091,050.00)	(3,895,550.00)	0.0000	0.2270	(25.00)	0.00	25.4430	(26.6818)	0.0000	1	(1.2389)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,000)	2,291.5000	(2,406,500.00)	(2,291,500.00)	0.0000	0.2270	(25.00)	0.00	14.9665	(15.6952)	0.0000	1	(0.7288)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,100)	2,291.5000	(2,647,150.00)	(2,520,650.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2647)	0.0000	1	(0.8016)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(1,100)	2,291.5000	(2,647,150.00)	(2,520,650.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.2647)	0.0000	1	(0.8016)	02/04/2025
5901.T	01/16/2025	SDB3261928008	0	(900)	2,291.5000	(2,165,850.00)	(2,062,350.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.1257)	0.0000	1	(0.6559)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(6,300)	2,312.0000	(14,603,700.70)	(14,565,600.00)	0.0000	0.2270	(25.00)	0.00	90.8230	(99.7644)	0.0000	1	(8.9414)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(500)	2,312.0000	(1,203,250.00)	(1,156,000.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.9178)	0.0000	1	(0.4346)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(300)	2,312.0000	(721,950.00)	(693,600.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.7507)	0.0000	1	(0.2607)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(500)	2,312.0000	(1,203,250.00)	(1,156,000.00)	0.0000	0.2270	(25.00)							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN (Cont.)																	
5901.T	01/15/2025	SDB3261928008	0	(100)	2,312.0000	(240,650.00)	(231,200.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5836)	0.0000	1	(0.0869)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,100)	2,312.0000	(2,647,150.00)	(2,543,200.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.4192)	0.0000	1	(0.9561)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(100)	2,312.0000	(240,650.00)	(231,200.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5836)	0.0000	1	(0.0869)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(2,400)	2,312.0000	(5,775,600.00)	(5,548,800.00)	0.0000	0.2270	(25.00)	0.00	35.9195	(38.0055)	0.0000	1	(2.0860)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(100)	2,312.0000	(240,650.00)	(231,200.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5836)	0.0000	1	(0.0869)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(2,900)	2,312.0000	(6,978,850.00)	(6,704,800.00)	0.0000	0.2270	(25.00)	0.00	43.4027	(45.9233)	0.0000	1	(2.5206)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(3,800)	2,312.0000	(9,144,700.00)	(8,785,600.00)	0.0000	0.2270	(25.00)	0.00	56.8725	(60.1753)	0.0000	1	(3.3028)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(3,300)	2,312.0000	(7,941,450.00)	(7,629,600.00)	0.0000	0.2270	(25.00)	0.00	49.3893	(52.2575)	0.0000	1	(2.8682)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(2,000)	2,312.0000	(4,813,000.00)	(4,624,000.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(31.6712)	0.0000	1	(1.7383)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,100)	2,312.0000	(2,647,150.00)	(2,543,200.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.4192)	0.0000	1	(0.9561)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(500)	2,312.0000	(1,203,250.00)	(1,156,000.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.9178)	0.0000	1	(0.4346)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(900)	2,312.0000	(2,165,850.00)	(2,080,800.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.2521)	0.0000	1	(0.7822)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,700)	2,312.0000	(4,091,050.00)	(3,930,400.00)	0.0000	0.2270	(25.00)	0.00	25.4430	(26.9205)	0.0000	1	(1.4776)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,000)	2,312.0000	(2,406,500.00)	(2,312,000.00)	0.0000	0.2270	(25.00)	0.00	14.9665	(15.8356)	0.0000	1	(0.8692)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,100)	2,312.0000	(2,647,150.00)	(2,543,200.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.4192)	0.0000	1	(0.9561)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(1,100)	2,312.0000	(2,647,150.00)	(2,543,200.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.4192)	0.0000	1	(0.9561)	02/04/2025
5901.T	01/15/2025	SDB3261928008	0	(900)	2,312.0000	(2,165,850.00)	(2,080,800.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.2521)	0.0000	1	(0.7822)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(500)	2,323.0000	(1,203,250.00)	(1,161,500.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.9555)	0.0000	1	(0.4723)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(300)	2,323.0000	(721,950.00)	(696,900.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.7733)	0.0000	1	(0.2834)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(500)	2,323.0000	(1,203,250.00)	(1,161,500.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.9555)	0.0000	1	(0.4723)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(200)	2,323.0000	(481,300.00)	(464,600.00)	0.0000	0.2270	(25.00)	0.00	2.9933	(3.1822)	0.0000	1	(0.1889)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(300)	2,323.0000	(721,950.00)	(696,900.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.7733)	0.0000	1	(0.2834)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(100)	2,323.0000	(240,650.00)	(232,300.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5911)	0.0000	1	(0.0945)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,100)	2,323.0000	(2,647,150.00)	(2,555,300.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.5021)	0.0000	1	(1.0390)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(100)	2,323.0000	(240,650.00)	(232,300.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5911)	0.0000	1	(0.0945)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(2,400)	2,323.0000	(5,775,600.00)	(5,575,200.00)	0.0000	0.2270	(25.00)	0.00	35.9195	(38.1863)	0.0000	1	(2.2668)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(100)	2,323.0000	(240,650.00)	(232,300.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.5911)	0.0000	1	(0.0945)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(2,900)	2,323.0000	(6,978,850.00)	(6,736,700.00)	0.0000	0.2270	(25.00)	0.00	43.4027	(46.1418)	0.0000	1	(2.7391)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(3,800)	2,323.0000	(9,144,700.00)	(8,827,400.00)	0.0000	0.2270	(25.00)	0.00	56.8725	(60.4616)	0.0000	1	(3.5891)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(3,300)	2,323.0000	(7,941,450.00)	(7,665,900.00)	0.0000	0.2270	(25.00)	0.00	49.3893	(52.5062)	0.0000	1	(3.1169)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(2,000)	2,323.0000	(4,813,000.00)	(4,646,000.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(31.8219)	0.0000	1	(1.8890)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,100)	2,323.0000	(2,647,150.00)	(2,555,300.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.5021)	0.0000	1	(1.0390)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(500)	2,323.0000	(1,203,250.00)	(1,161,500.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(7.9555)	0.0000	1	(0.4723)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(900)	2,323.0000	(2,165,850.00)	(2,090,700.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.3199)	0.0000	1	(0.8501)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,700)	2,323.0000	(4,091,050.00)	(3,949,100.00)	0.0000	0.2270	(25.00)	0.00	25.4430	(27.0486)	0.0000	1	(1.6057)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,000)	2,323.0000	(2,406,500.00)	(2,323,000.00)	0.0000	0.2270	(25.00)	0.00	14.9665	(15.9110)	0.0000	1	(0.9445)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,100)	2,323.0000	(2,647,150.00)	(2,555,300.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.5021)	0.0000	1	(1.0390)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(1,100)	2,323.0000	(2,647,150.00)	(2,555,300.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(17.5021)	0.0000	1	(1.0390)	02/04/2025
5901.T	01/14/2025	SDB3261928008	0	(900)	2,323.0000	(2,165,850.00)	(2,090,700.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.3199)	0.0000	1	(0.8501)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(500)	2,353.5000	(1,203,250.00)	(1,176,750.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(32.2397)	0.0000	4	(2.3068)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(300)	2,353.5000	(721,950.00)	(706,050.00)	0.0000	0.2270	(25.00)	0.00	17.9597	(19.3438)	0.0000	4	(1.3841)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(500)	2,353.5000	(1,203,250.00)	(1,176,750.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(32.2397)	0.0000	4	(2.3068)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(200)	2,353.5000	(481,300.00)	(470,700.00)	0.0000	0.2270	(25.00)	0.00	11.9732	(12.8959)	0.0000	4	(0.9227)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(300)	2,353.5000	(721,950.00)	(706,050.00)	0.0000	0.2270	(25.00)	0.00	17.9597	(19.3438)	0.0000	4	(1.3841)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(100)	2,353.5000	(240,650.00)	(235,350.00)	0.0000	0.2270	(25.00)	0.00	5.9866	(6.4479)	0.0000	4	(0.4614)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(1,100)	2,353.5000	(2,647,150.00)	(2,588,850.00)	0.0000	0.2270	(25.00)	0.00	65.8524	(70.9274)	0.0000	4	(5.0750)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(100)	2,353.5000	(240,650.00)	(235,350.00)	0.0000	0.2270	(25.00)	0.00	5.9866	(6.4479)	0.0000	4	(0.4614)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(2,400)	2,353.5000	(5,775,600.00)	(5,648,400.00)	0.0000	0.2270	(25.00)	0.00	143.6779	(154.7507)	0.0000	4	(11.0727)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(100)	2,353.5000	(240,650.00)	(235,350.00)	0.0000	0.2270	(25.00)	0.00	5.9866	(6.4479)	0.0000	4	(0.4614)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(2,900)	2,353.5000	(6,978,850.00)	(6,825,150.00)	0.0000	0.2270	(25.00)	0.00	173.6108	(186.9904)	0.0000	4	(13.3796)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(3,800)	2,353.5000	(9,144,700.00)	(8,943,300.00)	0.0000	0.2270	(25.00)	0.00	227.4901	(245.0219)	0.0000	4	(17.5318)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN (Cont.)																	
5901.T	01/13/2025	SDB3261928008	0	(1,100)	2,353.5000	(2,647,150.00)	(2,588,850.00)	0.0000	0.2270	(25.00)	0.00	65.8524	(70.9274)	0.0000	4	(5.0750)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(500)	2,353.5000	(1,203,250.00)	(1,176,750.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(32.2397)	0.0000	4	(2.3068)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(900)	2,353.5000	(2,165,850.00)	(2,118,150.00)	0.0000	0.2270	(25.00)	0.00	53.8792	(58.0315)	0.0000	4	(4.1523)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(1,700)	2,353.5000	(4,091,050.00)	(4,000,950.00)	0.0000	0.2270	(25.00)	0.00	101.7719	(109.6151)	0.0000	4	(7.8432)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(1,000)	2,353.5000	(2,406,500.00)	(2,353,500.00)	0.0000	0.2270	(25.00)	0.00	59.8658	(64.4795)	0.0000	4	(4.6136)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(1,100)	2,353.5000	(2,647,150.00)	(2,588,850.00)	0.0000	0.2270	(25.00)	0.00	65.8524	(70.9274)	0.0000	4	(5.0750)	02/04/2025
5901.T	01/13/2025	SDB3261928008	0	(900)	2,353.5000	(2,165,850.00)	(2,118,150.00)	0.0000	0.2270	(25.00)	0.00	53.8792	(58.0315)	0.0000	4	(4.1523)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(500)	2,366.0000	(1,203,250.00)	(1,183,000.00)	0.0000	0.2320	(25.00)	0.00	7.6481	(8.1027)	0.0000	1	(0.4547)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(300)	2,366.0000	(721,950.00)	(709,800.00)	0.0000	0.2320	(25.00)	0.00	4.5888	(4.8616)	0.0000	1	(0.2728)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(500)	2,366.0000	(1,203,250.00)	(1,183,000.00)	0.0000	0.2320	(25.00)	0.00	7.6481	(8.1027)	0.0000	1	(0.4547)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(200)	2,366.0000	(481,300.00)	(473,200.00)	0.0000	0.2320	(25.00)	0.00	3.0592	(3.2411)	0.0000	1	(0.1819)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(300)	2,366.0000	(721,950.00)	(709,800.00)	0.0000	0.2320	(25.00)	0.00	4.5888	(4.8616)	0.0000	1	(0.2728)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(100)	2,366.0000	(240,650.00)	(236,600.00)	0.0000	0.2320	(25.00)	0.00	1.5296	(1.6205)	0.0000	1	(0.0909)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,100)	2,366.0000	(2,647,150.00)	(2,602,600.00)	0.0000	0.2320	(25.00)	0.00	16.8257	(17.8260)	0.0000	1	(1.0003)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(100)	2,366.0000	(240,650.00)	(236,600.00)	0.0000	0.2320	(25.00)	0.00	1.5296	(1.6205)	0.0000	1	(0.0909)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(2,400)	2,366.0000	(5,775,600.00)	(5,678,400.00)	0.0000	0.2320	(25.00)	0.00	36.7107	(38.8932)	0.0000	1	(2.1825)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(100)	2,366.0000	(240,650.00)	(236,600.00)	0.0000	0.2320	(25.00)	0.00	1.5296	(1.6205)	0.0000	1	(0.0909)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(2,900)	2,366.0000	(6,978,850.00)	(6,861,400.00)	0.0000	0.2320	(25.00)	0.00	44.3587	(46.9959)	0.0000	1	(2.6372)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(3,800)	2,366.0000	(9,144,700.00)	(8,990,800.00)	0.0000	0.2320	(25.00)	0.00	58.1252	(61.5808)	0.0000	1	(3.4556)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(3,300)	2,366.0000	(7,941,450.00)	(7,807,800.00)	0.0000	0.2320	(25.00)	0.00	50.4772	(53.4781)	0.0000	1	(3.0009)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(2,000)	2,366.0000	(4,813,000.00)	(4,732,000.00)	0.0000	0.2320	(25.00)	0.00	30.5922	(32.4110)	0.0000	1	(1.8187)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,100)	2,366.0000	(2,647,150.00)	(2,602,600.00)	0.0000	0.2320	(25.00)	0.00	16.8257	(17.8260)	0.0000	1	(1.0003)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(500)	2,366.0000	(1,203,250.00)	(1,183,000.00)	0.0000	0.2320	(25.00)	0.00	7.6481	(8.1027)	0.0000	1	(0.4547)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(900)	2,366.0000	(2,165,850.00)	(2,129,400.00)	0.0000	0.2320	(25.00)	0.00	13.7665	(14.5849)	0.0000	1	(0.8184)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,700)	2,366.0000	(4,091,050.00)	(4,022,200.00)	0.0000	0.2320	(25.00)	0.00	26.0034	(27.5493)	0.0000	1	(1.5459)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,000)	2,366.0000	(2,406,500.00)	(2,366,000.00)	0.0000	0.2320	(25.00)	0.00	15.2961	(16.2055)	0.0000	1	(0.9094)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,100)	2,366.0000	(2,647,150.00)	(2,602,600.00)	0.0000	0.2320	(25.00)	0.00	16.8257	(17.8260)	0.0000	1	(1.0003)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(1,100)	2,366.0000	(2,647,150.00)	(2,602,600.00)	0.0000	0.2320	(25.00)	0.00	16.8257	(17.8260)	0.0000	1	(1.0003)	02/04/2025
5901.T	01/09/2025	SDB3261928008	0	(900)	2,366.0000	(2,165,850.00)	(2,129,400.00)	0.0000	0.2320	(25.00)	0.00	13.7665	(14.5849)	0.0000	1	(0.8184)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(500)	2,392.0000	(1,203,250.00)	(1,196,000.00)	0.0000	0.2310	(25.00)	0.00	7.6151	(8.1918)	0.0000	1	(0.5767)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(300)	2,392.0000	(721,950.00)	(717,600.00)	0.0000	0.2310	(25.00)	0.00	4.5691	(4.9151)	0.0000	1	(0.3460)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(500)	2,392.0000	(1,203,250.00)	(1,196,000.00)	0.0000	0.2310	(25.00)	0.00	7.6151	(8.1918)	0.0000	1	(0.5767)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(200)	2,392.0000	(481,300.00)	(478,400.00)	0.0000	0.2310	(25.00)	0.00	3.0460	(3.2767)	0.0000	1	(0.2307)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(300)	2,392.0000	(721,950.00)	(717,600.00)	0.0000	0.2310	(25.00)	0.00	4.5691	(4.9151)	0.0000	1	(0.3460)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(100)	2,392.0000	(240,650.00)	(239,200.00)	0.0000	0.2310	(25.00)	0.00	1.5230	(1.6384)	0.0000	1	(0.1153)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,100)	2,392.0000	(2,647,150.00)	(2,631,200.00)	0.0000	0.2310	(25.00)	0.00	16.7532	(18.0219)	0.0000	1	(1.2687)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(100)	2,392.0000	(240,650.00)	(239,200.00)	0.0000	0.2310	(25.00)	0.00	1.5230	(1.6384)	0.0000	1	(0.1153)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(2,400)	2,392.0000	(5,775,600.00)	(5,740,800.00)	0.0000	0.2310	(25.00)	0.00	36.5524	(39.3205)	0.0000	1	(2.7681)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(100)	2,392.0000	(240,650.00)	(239,200.00)	0.0000	0.2310	(25.00)	0.00	1.5230	(1.6384)	0.0000	1	(0.1153)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(2,900)	2,392.0000	(6,978,850.00)	(6,936,800.00)	0.0000	0.2310	(25.00)	0.00	44.1675	(47.5123)	0.0000	1	(3.3448)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(3,800)	2,392.0000	(9,144,700.00)	(9,089,600.00)	0.0000	0.2310	(25.00)	0.00	57.8747	(62.2575)	0.0000	1	(4.3829)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(3,300)	2,392.0000	(7,941,450.00)	(7,893,600.00)	0.0000	0.2310	(25.00)	0.00	50.2596	(54.0658)	0.0000	1	(3.8062)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(2,000)	2,392.0000	(4,813,000.00)	(4,784,000.00)	0.0000	0.2310	(25.00)	0.00	30.4604	(32.7671)	0.0000	1	(2.3068)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,100)	2,392.0000	(2,647,150.00)	(2,631,200.00)	0.0000	0.2310	(25.00)	0.00	16.7532	(18.0219)	0.0000	1	(1.2687)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(500)	2,392.0000	(1,203,250.00)	(1,196,000.00)	0.0000	0.2310	(25.00)	0.00	7.6151	(8.1918)	0.0000	1	(0.5767)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(900)	2,392.0000	(2,165,850.00)	(2,152,800.00)	0.0000	0.2310	(25.00)	0.00	13.7072	(14.7452)	0.0000	1	(1.0380)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,700)	2,392.0000	(4,091,050.00)	(4,066,400.00)	0.0000	0.2310	(25.00)	0.00	25.8913	(27.8521)	0.0000	1	(1.9608)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,000)	2,392.0000	(2,406,500.00)	(2,392,000.00)	0.0000	0.2310	(25.00)	0.00	15.2302	(16.3836)	0.0000	1	(1.1534)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,100)	2,392.0000	(2,647,150.00)	(2,631,200.00)	0.0000	0.2310	(25.00)	0.00	16.7532	(18.0219)	0.0000	1	(1.2687)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(1,100)	2,392.0000	(2,647,150.00)	(2,631,200.00)	0.0000	0.2310	(25.00)	0.00	16.7532	(18.0219)	0.0000	1	(1.2687)	02/04/2025
5901.T	01/08/2025	SDB3261928008	0	(900)	2,392.0000	(2,165,850.00)	(2,152,800.00)	0.0000	0.2310	(25.0							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOYO SEIKAN GROUP HOLDINGS, LTD. CMN (Cont.)																	
5901.T	01/07/2025	SDB3261928008	0	(300)	2,406.5000	(721,950.00)	(721,950.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.9449)	0.0000	1	(0.4549)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(500)	2,406.5000	(1,203,250.00)	(1,203,250.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(8.2414)	0.0000	1	(0.7582)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(200)	2,406.5000	(481,300.00)	(481,300.00)	0.0000	0.2270	(25.00)	0.00	2.9933	(3.2966)	0.0000	1	(0.3033)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(300)	2,406.5000	(721,950.00)	(721,950.00)	0.0000	0.2270	(25.00)	0.00	4.4899	(4.9449)	0.0000	1	(0.4549)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(100)	2,406.5000	(240,650.00)	(240,650.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.6483)	0.0000	1	(0.1516)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,100)	2,406.5000	(2,647,150.00)	(2,647,150.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(18.1312)	0.0000	1	(1.6681)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(100)	2,406.5000	(240,650.00)	(240,650.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.6483)	0.0000	1	(0.1516)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(2,400)	2,406.5000	(5,775,600.00)	(5,775,600.00)	0.0000	0.2270	(25.00)	0.00	35.9195	(39.5589)	0.0000	1	(3.6394)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(100)	2,406.5000	(240,650.00)	(240,650.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.6483)	0.0000	1	(0.1516)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(2,900)	2,406.5000	(6,978,850.00)	(6,978,850.00)	0.0000	0.2270	(25.00)	0.00	43.4027	(47.8003)	0.0000	1	(4.3976)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(3,800)	2,406.5000	(9,144,700.00)	(9,144,700.00)	0.0000	0.2270	(25.00)	0.00	56.8725	(62.6349)	0.0000	1	(5.7624)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(3,300)	2,406.5000	(7,941,450.00)	(7,941,450.00)	0.0000	0.2270	(25.00)	0.00	49.3893	(54.3935)	0.0000	1	(5.0042)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(2,000)	2,406.5000	(4,813,000.00)	(4,813,000.00)	0.0000	0.2270	(25.00)	0.00	29.9329	(32.9658)	0.0000	1	(3.0328)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,100)	2,406.5000	(2,647,150.00)	(2,647,150.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(18.1312)	0.0000	1	(1.6681)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(500)	2,406.5000	(1,203,250.00)	(1,203,250.00)	0.0000	0.2270	(25.00)	0.00	7.4832	(8.2414)	0.0000	1	(0.7582)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(900)	2,406.5000	(2,165,850.00)	(2,165,850.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.8346)	0.0000	1	(1.3648)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,700)	2,406.5000	(4,091,050.00)	(4,091,050.00)	0.0000	0.2270	(25.00)	0.00	25.4430	(28.0209)	0.0000	1	(2.5779)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(400)	2,406.5000	(962,600.00)	(962,600.00)	0.0000	0.2270	(25.00)	0.00	5.9866	(6.5932)	0.0000	1	(0.6066)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(900)	2,406.5000	(2,165,850.00)	(2,165,850.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.8346)	0.0000	1	(1.3648)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,000)	2,406.5000	(2,406,500.00)	(2,406,500.00)	0.0000	0.2270	(25.00)	0.00	14.9665	(16.4829)	0.0000	1	(1.5164)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(200)	2,406.5000	(481,300.00)	(481,300.00)	0.0000	0.2270	(25.00)	0.00	2.9933	(3.2966)	0.0000	1	(0.3033)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(100)	2,406.5000	(240,650.00)	(240,650.00)	0.0000	0.2270	(25.00)	0.00	1.4966	(1.6483)	0.0000	1	(0.1516)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,100)	2,406.5000	(2,647,150.00)	(2,647,150.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(18.1312)	0.0000	1	(1.6681)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(1,100)	2,406.5000	(2,647,150.00)	(2,647,150.00)	0.0000	0.2270	(25.00)	0.00	16.4631	(18.1312)	0.0000	1	(1.6681)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(900)	2,406.5000	(2,165,850.00)	(2,165,850.00)	0.0000	0.2270	(25.00)	0.00	13.4698	(14.8346)	0.0000	1	(1.3648)	02/04/2025
5901.T	01/07/2025	SDB3261928008	0	(400)	2,406.5000	(962,600.00)	(962,600.00)	0.0000	0.2270	(25.00)	0.00	5.9866	(6.5932)	0.0000	1	(0.6066)	02/04/2025
TOTAL TOYO SEIKAN GROUP HOLDINGS, LTD. CMN												4,673.2003	(5,005.4702)	0.0000		(332.2699)	
TOYOTA INDUSTRIES CMN																	
6201.T	01/17/2025	SDB3264520286	0	(100)	12,340.0000	(1,286,500.00)	(1,234,000.00)	0.0000	0.2270	(25.00)	0.00	8.0010	(8.4521)	0.0000	1	(0.4511)	02/04/2025
6201.T	01/17/2025	SDB3264520286	0	(500)	12,340.0000	(6,432,500.00)	(6,170,000.00)	0.0000	0.2270	(25.00)	0.00	40.0049	(42.2603)	0.0000	1	(2.2554)	02/04/2025
6201.T	01/16/2025	SDB3264520286	0	(100)	12,255.0000	(1,286,500.00)	(1,225,500.00)	0.0000	0.2270	(25.00)	0.00	8.0010	(8.3938)	0.0000	1	(0.3929)	02/04/2025
6201.T	01/16/2025	SDB3264520286	0	(2,200)	12,255.0000	(28,303,000.00)	(26,961,000.00)	0.0000	0.2270	(25.00)	0.00	176.0214	(184.6644)	0.0000	1	(8.6430)	02/04/2025
6201.T	01/16/2025	SDB3264520286	0	(2,700)	12,255.0000	(34,735,500.00)	(33,088,500.00)	0.0000	0.2270	(25.00)	0.00	216.0263	(226.6336)	0.0000	1	(10.6073)	02/04/2025
6201.T	01/16/2025	SDB3264520286	0	(500)	12,255.0000	(6,432,500.00)	(6,127,500.00)	0.0000	0.2270	(25.00)	0.00	40.0049	(41.9692)	0.0000	1	(1.9643)	02/04/2025
6201.T	01/15/2025	SDB3264520286	0	(100)	12,410.0000	(1,286,500.00)	(1,241,000.00)	0.0000	0.2270	(25.00)	0.00	8.0010	(8.5000)	0.0000	1	(0.4990)	02/04/2025
6201.T	01/15/2025	SDB3264520286	0	(2,200)	12,410.0000	(28,303,000.00)	(27,302,000.00)	0.0000	0.2270	(25.00)	0.00	176.0214	(187.0000)	0.0000	1	(10.9786)	02/04/2025
6201.T	01/15/2025	SDB3264520286	0	(2,700)	12,410.0000	(34,735,500.00)	(33,507,000.00)	0.0000	0.2270	(25.00)	0.00	216.0263	(229.5000)	0.0000	1	(13.4737)	02/04/2025
6201.T	01/15/2025	SDB3264520286	0	(1,700)	12,410.0000	(21,870,500.00)	(21,097,000.00)	0.0000	0.2270	(25.00)	0.00	136.0165	(144.5000)	0.0000	1	(8.4835)	02/04/2025
6201.T	01/15/2025	SDB3264520286	0	(3,200)	12,410.0000	(41,168,000.00)	(39,712,000.00)	0.0000	0.2270	(25.00)	0.00	256.0311	(272.0000)	0.0000	1	(15.9689)	02/04/2025
6201.T	01/14/2025	SDB3264520286	0	(100)	12,645.0000	(1,286,500.00)	(1,264,500.00)	0.0000	0.2270	(25.00)	0.00	8.0010	(8.6610)	0.0000	1	(0.6600)	02/04/2025
6201.T	01/14/2025	SDB3264520286	0	(2,200)	12,645.0000	(28,303,000.00)	(27,819,000.00)	0.0000	0.2270	(25.00)	0.00	176.0214	(190.5411)	0.0000	1	(14.5197)	02/04/2025
6201.T	01/14/2025	SDB3264520286	0	(2,700)	12,645.0000	(34,735,500.00)	(34,141,500.00)	0.0000	0.2270	(25.00)	0.00	216.0263	(233.8459)	0.0000	1	(17.8196)	02/04/2025
6201.T	01/14/2025	SDB3264520286	0	(1,700)	12,645.0000	(21,870,500.00)	(21,496,500.00)	0.0000	0.2270	(25.00)	0.00	136.0165	(147.2363)	0.0000	1	(11.2198)	02/04/2025
6201.T	01/14/2025	SDB3264520286	0	(6,300)	12,645.0000	(81,049,500.00)	(79,663,500.00)	0.0000	0.2270	(25.00)	0.00	504.0613	(545.6404)	0.0000	1	(41.5791)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(100)	12,935.0000	(1,286,500.00)	(1,293,500.00)	0.0000	0.2270	(25.00)	0.00	32.0039	(35.4384)	0.0000	4	(3.4345)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(2,200)	12,935.0000	(28,303,000.00)	(28,457,000.00)	0.0000	0.2270	(25.00)	0.00	704.0856	(779.6438)	0.0000	4	(75.5582)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(2,700)	12,935.0000	(34,735,500.00)	(34,924,500.00)	0.0000	0.2270	(25.00)	0.00	864.1050	(956.8356)	0.0000	4	(92.7306)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(1,700)	12,935.0000	(21,870,500.00)	(21,989,500.00)	0.0000	0.2270	(25.00)	0.00	544.0661	(602.4521)	0.0000	4	(58.3859)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(7,300)	12,935.0000	(93,914,500.00)	(94,425,500.00)	0.0000	0.2270	(25.00)	0.00	2,336.2840	(2,587.0000)	0.0000	4	(250.7160)	02/04/2025
6201.T	01/13/2025	SDB3264520286	0	(300)	12,935.0000	(3,859,500.00)	(3,880,500.00)	0.0000	0.2270	(25.00)	0.00	96.0117	(106.3151)	0.0000	4	(10.3034)	02/04/2025
6201.T	01/09/2025	SDB3264520286	0	(100)	12,760.0000	(1,286,500.00)	(1,276,000.00)	0.0000	0.2320	(25.00)	0.00	8.1772	(8.7397)	0.0000	1	(0.5625)	02/04/2025
6201.T	01/09/2025	SDB3264520286	0	(2,200)	12,760.0000	(28,303,000.00)	(28,072,000.00)	0.0000	0.2320	(25.00)	0.00	179.8985	(192.2740)	0.0000	1	(12.3755)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TOYOTA INDUSTRIES CMN (Cont.)																	
6201.T	01/09/2025	SDB3264520286	0	(2,700)	12,760.0000	(34,735,500.00)	(34,452,000.00)	0.0000	0.2320	(25.00)	0.00	220.7845	(235.9726)	0.0000	1	(15.1881)	02/04/2025
6201.T	01/09/2025	SDB3264520286	0	(1,700)	12,760.0000	(21,870,500.00)	(21,692,000.00)	0.0000	0.2320	(25.00)	0.00	139.0125	(148.5753)	0.0000	1	(9.5628)	02/04/2025
6201.T	01/09/2025	SDB3264520286	0	(7,300)	12,760.0000	(93,914,500.00)	(93,148,000.00)	0.0000	0.2320	(25.00)	0.00	596.9360	(638.0000)	0.0000	1	(41.0640)	02/04/2025
6201.T	01/09/2025	SDB3264520286	0	(2,500)	12,760.0000	(32,162,500.00)	(31,900,000.00)	0.0000	0.2320	(25.00)	0.00	204.4301	(218.4932)	0.0000	1	(14.0630)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(100)	12,695.0000	(1,286,500.00)	(1,269,500.00)	0.0000	0.2310	(25.00)	0.00	8.1420	(8.6952)	0.0000	1	(0.5532)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(2,200)	12,695.0000	(28,303,000.00)	(27,929,000.00)	0.0000	0.2310	(25.00)	0.00	179.1231	(191.2945)	0.0000	1	(12.1714)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(2,700)	12,695.0000	(34,735,500.00)	(34,276,500.00)	0.0000	0.2310	(25.00)	0.00	219.8329	(234.7705)	0.0000	1	(14.9377)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(1,700)	12,695.0000	(21,870,500.00)	(21,581,500.00)	0.0000	0.2310	(25.00)	0.00	138.4133	(147.8185)	0.0000	1	(9.4052)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(7,300)	12,695.0000	(93,914,500.00)	(92,673,500.00)	0.0000	0.2310	(25.00)	0.00	594.3630	(634.7500)	0.0000	1	(40.3870)	02/04/2025
6201.T	01/08/2025	SDB3264520286	0	(3,500)	12,695.0000	(45,027,500.00)	(44,432,500.00)	0.0000	0.2310	(25.00)	0.00	284.9686	(304.3322)	0.0000	1	(19.3636)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(100)	12,865.0000	(1,286,500.00)	(1,286,500.00)	0.0000	0.2270	(25.00)	0.00	8.0010	(8.8116)	0.0000	1	(0.8107)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(2,200)	12,865.0000	(28,303,000.00)	(28,303,000.00)	0.0000	0.2270	(25.00)	0.00	176.0214	(193.8562)	0.0000	1	(17.8348)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(2,700)	12,865.0000	(34,735,500.00)	(34,735,500.00)	0.0000	0.2270	(25.00)	0.00	216.0263	(237.9144)	0.0000	1	(21.8881)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(1,700)	12,865.0000	(21,870,500.00)	(21,870,500.00)	0.0000	0.2270	(25.00)	0.00	136.0165	(149.7979)	0.0000	1	(13.7814)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(7,300)	12,865.0000	(93,914,500.00)	(93,914,500.00)	0.0000	0.2270	(25.00)	0.00	584.0710	(643.2500)	0.0000	1	(59.1790)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(4,200)	12,865.0000	(54,033,000.00)	(54,033,000.00)	0.0000	0.2270	(25.00)	0.00	336.0408	(370.0890)	0.0000	1	(34.0482)	02/04/2025
6201.T	01/07/2025	SDB3264520286	0	(300)	12,865.0000	(3,859,500.00)	(3,859,500.00)	0.0000	0.2270	(25.00)	0.00	24.0029	(26.4349)	0.0000	1	(2.4320)	02/04/2025
TOTAL TOYOTA INDUSTRIES CMN												11,151.1000	(12,141.3527)	0.0000		(990.2527)	
TSUBURAYA FIELDS HOLDINGS CMN																	
2767.T	01/17/2025	SDB3260961441	0	(500)	1,950.0000	(964,437.31)	(975,000.00)	0.0000	0.2270	(641.34)	0.00	5.9980	(171.3170)	0.0000	1	(165.3190)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,400)	1,950.0000	(2,665,726.72)	(2,730,000.00)	0.0000	0.2270	(641.34)	0.00	16.5786	(479.6877)	0.0000	1	(463.1091)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,100)	1,950.0000	(2,062,065.96)	(2,145,000.00)	0.0000	0.2270	(641.34)	0.00	12.8244	(376.8975)	0.0000	1	(364.0731)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(2,800)	1,950.0000	(5,128,966.60)	(5,460,000.00)	0.0000	0.2270	(641.34)	0.00	31.8980	(959.3754)	0.0000	1	(927.4774)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(400)	1,950.0000	(733,200.00)	(780,000.00)	0.0000	0.2270	(641.34)	0.00	4.5599	(137.0536)	0.0000	1	(132.4937)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(500)	1,950.0000	(916,500.00)	(975,000.00)	0.0000	0.2270	(641.34)	0.00	5.6999	(171.3170)	0.0000	1	(165.6172)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(200)	1,950.0000	(366,600.00)	(390,000.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(68.5268)	0.0000	1	(66.2469)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(300)	1,950.0000	(549,900.00)	(585,000.00)	0.0000	0.2270	(641.34)	0.00	3.4199	(102.7902)	0.0000	1	(99.3703)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(100)	1,950.0000	(183,300.00)	(195,000.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(34.2634)	0.0000	1	(33.1234)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(300)	1,950.0000	(549,900.00)	(585,000.00)	0.0000	0.2270	(641.34)	0.00	3.4199	(102.7902)	0.0000	1	(99.3703)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(200)	1,950.0000	(366,600.00)	(390,000.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(68.5268)	0.0000	1	(66.2469)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(100)	1,950.0000	(183,300.00)	(195,000.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(34.2634)	0.0000	1	(33.1234)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(300)	1,950.0000	(549,900.00)	(585,000.00)	0.0000	0.2270	(641.34)	0.00	3.4199	(102.7902)	0.0000	1	(99.3703)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(200)	1,950.0000	(366,600.00)	(390,000.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(68.5268)	0.0000	1	(66.2469)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(100)	1,950.0000	(183,300.00)	(195,000.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(34.2634)	0.0000	1	(33.1234)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,100)	1,950.0000	(2,016,300.00)	(2,145,000.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(376.8975)	0.0000	1	(364.3578)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(2,400)	1,950.0000	(4,399,200.00)	(4,680,000.00)	0.0000	0.2270	(641.34)	0.00	27.3594	(822.3218)	0.0000	1	(794.9624)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(900)	1,950.0000	(1,649,700.00)	(1,755,000.00)	0.0000	0.2270	(641.34)	0.00	10.2598	(308.3707)	0.0000	1	(298.1109)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(400)	1,950.0000	(733,200.00)	(780,000.00)	0.0000	0.2270	(641.34)	0.00	4.5599	(137.0536)	0.0000	1	(132.4937)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(800)	1,950.0000	(1,466,400.00)	(1,560,000.00)	0.0000	0.2270	(641.34)	0.00	9.1198	(274.1073)	0.0000	1	(264.9875)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,100)	1,950.0000	(2,016,300.00)	(2,145,000.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(376.8975)	0.0000	1	(364.3578)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,500)	1,950.0000	(2,749,500.00)	(2,925,000.00)	0.0000	0.2270	(641.34)	0.00	17.0996	(513.9511)	0.0000	1	(496.8515)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(200)	1,950.0000	(366,600.00)	(390,000.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(68.5268)	0.0000	1	(66.2469)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(100)	1,950.0000	(183,300.00)	(195,000.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(34.2634)	0.0000	1	(33.1234)	02/04/2025
2767.T	01/17/2025	SDB3260961441	0	(1,100)	1,950.0000	(2,016,300.00)	(2,145,000.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(376.8975)	0.0000	1	(364.3578)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,400)	1,906.0000	(2,665,726.72)	(2,668,400.00)	0.0000	0.2270	(641.34)	0.00	16.5786	(468.8640)	0.0000	1	(452.2853)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,100)	1,906.0000	(2,062,065.96)	(2,096,600.00)	0.0000	0.2270	(641.34)	0.00	12.8244	(368.3931)	0.0000	1	(355.5688)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(2,800)	1,906.0000	(5,128,966.60)	(5,336,800.00)	0.0000	0.2270	(641.34)	0.00	31.8980	(937.7280)	0.0000	1	(905.8300)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(400)	1,906.0000	(733,200.00)	(762,400.00)	0.0000	0.2270	(641.34)	0.00	4.5599	(133.9611)	0.0000	1	(129.4012)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(500)	1,906.0000	(916,500.00)	(953,000.00)	0.0000	0.2270	(641.34)	0.00	5.6999	(167.4514)	0.0000	1	(161.7515)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(200)	1,906.0000	(366,600.00)	(381,200.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(66.9806)	0.0000	1	(64.7006)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(300)	1,906.0000	(549,900.00)	(571,800.00)	0.0000	0.2270	(641.34)	0.00	3.4199	(100.4709)	0.0000	1	(97.0509)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(100)	1,906.0000	(183,300.00)	(190,600.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(33.4903)	0.0000	1	(32.3503)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(300)	1,906.0000	(549,900.00)	(571,800.00)	0.0000	0.2270	(641.34)	0.						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TSUBURAYA FIELDS HOLDINGS CMN (Cont.)																	
2767.T	01/16/2025	SDB3260961441	0	(200)	1,906.0000	(366,600.00)	(381,200.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(66.9806)	0.0000	1	(64.7006)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(100)	1,906.0000	(183,300.00)	(190,600.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(33.4903)	0.0000	1	(32.3503)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(100)	1,906.0000	(183,300.00)	(190,600.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(33.4903)	0.0000	1	(32.3503)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(800)	1,906.0000	(1,466,400.00)	(1,524,800.00)	0.0000	0.2270	(641.34)	0.00	9.1198	(267.9223)	0.0000	1	(258.8025)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,100)	1,906.0000	(2,016,300.00)	(2,096,600.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(368.3931)	0.0000	1	(355.8534)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(2,400)	1,906.0000	(4,399,200.00)	(4,574,400.00)	0.0000	0.2270	(641.34)	0.00	27.3594	(803.7668)	0.0000	1	(776.4074)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(900)	1,906.0000	(1,649,700.00)	(1,715,400.00)	0.0000	0.2270	(641.34)	0.00	10.2598	(301.4126)	0.0000	1	(291.1528)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(400)	1,906.0000	(733,200.00)	(762,400.00)	0.0000	0.2270	(641.34)	0.00	4.5599	(133.9611)	0.0000	1	(129.4012)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(800)	1,906.0000	(1,466,400.00)	(1,524,800.00)	0.0000	0.2270	(641.34)	0.00	9.1198	(267.9223)	0.0000	1	(258.8025)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,100)	1,906.0000	(2,016,300.00)	(2,096,600.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(368.3931)	0.0000	1	(355.8534)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,500)	1,906.0000	(2,749,500.00)	(2,859,000.00)	0.0000	0.2270	(641.34)	0.00	17.0996	(502.3543)	0.0000	1	(485.2546)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(200)	1,906.0000	(366,600.00)	(381,200.00)	0.0000	0.2270	(641.34)	0.00	2.2800	(66.9806)	0.0000	1	(64.7006)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(100)	1,906.0000	(183,300.00)	(190,600.00)	0.0000	0.2270	(641.34)	0.00	1.1400	(33.4903)	0.0000	1	(32.3503)	02/04/2025
2767.T	01/16/2025	SDB3260961441	0	(1,100)	1,906.0000	(2,016,300.00)	(2,096,600.00)	0.0000	0.2270	(641.34)	0.00	12.5397	(368.3931)	0.0000	1	(355.8534)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(1,100)	1,871.0000	(2,062,065.96)	(2,058,100.00)	0.0000	0.2270	(655.45)	0.00	12.8244	(369.5865)	0.0000	1	(356.7622)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(2,800)	1,871.0000	(5,128,966.60)	(5,238,800.00)	0.0000	0.2270	(655.45)	0.00	31.8980	(940.7658)	0.0000	1	(908.8678)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(400)	1,871.0000	(733,200.00)	(748,400.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.3951)	0.0000	1	(129.8352)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(500)	1,871.0000	(916,500.00)	(935,500.00)	0.0000	0.2270	(655.45)	0.00	5.6999	(167.9939)	0.0000	1	(162.2940)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(200)	1,871.0000	(366,600.00)	(374,200.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.1976)	0.0000	1	(64.9176)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(300)	1,871.0000	(549,900.00)	(561,300.00)	0.0000	0.2270	(655.45)	0.00	3.4199	(100.7963)	0.0000	1	(97.3764)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(100)	1,871.0000	(183,300.00)	(187,100.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.5988)	0.0000	1	(32.4588)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(300)	1,871.0000	(549,900.00)	(561,300.00)	0.0000	0.2270	(655.45)	0.00	3.4199	(100.7963)	0.0000	1	(97.3764)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(200)	1,871.0000	(366,600.00)	(374,200.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.1976)	0.0000	1	(64.9176)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(100)	1,871.0000	(183,300.00)	(187,100.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.5988)	0.0000	1	(32.4588)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(800)	1,871.0000	(1,466,400.00)	(1,496,800.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(268.7902)	0.0000	1	(259.6704)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(1,100)	1,871.0000	(2,016,300.00)	(2,058,100.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(369.5865)	0.0000	1	(357.0468)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(2,400)	1,871.0000	(4,399,200.00)	(4,490,400.00)	0.0000	0.2270	(655.45)	0.00	27.3594	(806.3707)	0.0000	1	(779.0112)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(900)	1,871.0000	(1,649,700.00)	(1,683,900.00)	0.0000	0.2270	(655.45)	0.00	10.2598	(302.3890)	0.0000	1	(292.1292)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(400)	1,871.0000	(733,200.00)	(748,400.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.3951)	0.0000	1	(129.8352)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(800)	1,871.0000	(1,466,400.00)	(1,496,800.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(268.7902)	0.0000	1	(259.6704)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(1,100)	1,871.0000	(2,016,300.00)	(2,058,100.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(369.5865)	0.0000	1	(357.0468)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(1,500)	1,871.0000	(2,749,500.00)	(2,806,500.00)	0.0000	0.2270	(655.45)	0.00	17.0996	(503.9817)	0.0000	1	(486.8820)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(200)	1,871.0000	(366,600.00)	(374,200.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.1976)	0.0000	1	(64.9176)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(100)	1,871.0000	(183,300.00)	(187,100.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.5988)	0.0000	1	(32.4588)	02/04/2025
2767.T	01/15/2025	SDB3260961441	0	(1,100)	1,871.0000	(2,016,300.00)	(2,058,100.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(369.5865)	0.0000	1	(357.0468)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,062,065.96)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	12.8244	(370.3767)	0.0000	1	(357.5523)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(2,800)	1,875.0000	(5,128,966.60)	(5,250,000.00)	0.0000	0.2270	(655.45)	0.00	31.8980	(942.7770)	0.0000	1	(910.8791)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(400)	1,875.0000	(733,200.00)	(750,000.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.6824)	0.0000	1	(130.1225)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(500)	1,875.0000	(916,500.00)	(937,500.00)	0.0000	0.2270	(655.45)	0.00	5.6999	(168.3530)	0.0000	1	(162.6532)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.3412)	0.0000	1	(65.0613)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(300)	1,875.0000	(549,900.00)	(562,500.00)	0.0000	0.2270	(655.45)	0.00	3.4199	(101.0118)	0.0000	1	(97.5919)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.6706)	0.0000	1	(32.5306)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(300)	1,875.0000	(549,900.00)	(562,500.00)	0.0000	0.2270	(655.45)	0.00	3.4199	(101.0118)	0.0000	1	(97.5919)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.3412)	0.0000	1	(65.0613)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.6706)	0.0000	1	(32.5306)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(800)	1,875.0000	(1,466,400.00)	(1,500,000.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(269.3649)	0.0000	1	(260.2451)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(370.3767)	0.0000	1	(357.8370)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(2,400)	1,875.0000	(4,399,200.00)	(4,500,000.00)	0.0000	0.2270	(655.45)	0.00	27.3594	(808.0946)	0.0000	1	(780.7352)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(900)	1,875.0000	(1,649,700.00)	(1,687,500.00)	0.0000	0.2270	(655.45)	0.00	10.2598	(303.0355)	0.0000	1	(292.7757)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(400)	1,875.0000	(733,200.00)	(750,000.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.6824)	0.0000	1	(130.1225)	02/04/2025
2767.T	01/14/2025	SDB3260961441															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TSUBURAYA FIELDS HOLDINGS CMN (Cont.)																	
2767.T	01/14/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(370.3767)	0.0000	1	(357.8370)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(1,500)	1,875.0000	(2,749,500.00)	(2,812,500.00)	0.0000	0.2270	(655.45)	0.00	17.0996	(505.0591)	0.0000	1	(487.9595)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	2.2800	(67.3412)	0.0000	1	(65.0613)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	1.1400	(33.6706)	0.0000	1	(32.5306)	02/04/2025
2767.T	01/14/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	12.5397	(370.3767)	0.0000	1	(357.8370)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,062,065.96)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	51.2974	(1,481.5067)	0.0000	4	(1,430.2093)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(2,800)	1,875.0000	(5,128,966.60)	(5,250,000.00)	0.0000	0.2270	(655.45)	0.00	127.5918	(3,771.1081)	0.0000	4	(3,643.5163)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(400)	1,875.0000	(733,200.00)	(750,000.00)	0.0000	0.2270	(655.45)	0.00	18.2396	(538.7297)	0.0000	4	(520.4901)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(500)	1,875.0000	(916,500.00)	(937,500.00)	0.0000	0.2270	(655.45)	0.00	22.7995	(673.4122)	0.0000	4	(650.6127)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(269.3649)	0.0000	4	(260.2451)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(300)	1,875.0000	(549,900.00)	(562,500.00)	0.0000	0.2270	(655.45)	0.00	13.6797	(404.0473)	0.0000	4	(390.3676)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.6824)	0.0000	4	(130.1225)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(300)	1,875.0000	(549,900.00)	(562,500.00)	0.0000	0.2270	(655.45)	0.00	13.6797	(404.0473)	0.0000	4	(390.3676)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(269.3649)	0.0000	4	(260.2451)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.6824)	0.0000	4	(130.1225)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(800)	1,875.0000	(1,466,400.00)	(1,500,000.00)	0.0000	0.2270	(655.45)	0.00	36.4792	(1,077.4595)	0.0000	4	(1,040.9802)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	50.1589	(1,481.5067)	0.0000	4	(1,431.3478)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(2,400)	1,875.0000	(4,399,200.00)	(4,500,000.00)	0.0000	0.2270	(655.45)	0.00	109.4376	(3,232.3784)	0.0000	4	(3,122.9407)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(900)	1,875.0000	(1,649,700.00)	(1,687,500.00)	0.0000	0.2270	(655.45)	0.00	41.0391	(1,212.1419)	0.0000	4	(1,171.1028)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(400)	1,875.0000	(733,200.00)	(750,000.00)	0.0000	0.2270	(655.45)	0.00	18.2396	(538.7297)	0.0000	4	(520.4901)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(800)	1,875.0000	(1,466,400.00)	(1,500,000.00)	0.0000	0.2270	(655.45)	0.00	36.4792	(1,077.4595)	0.0000	4	(1,040.9802)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	50.1589	(1,481.5067)	0.0000	4	(1,431.3478)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(1,500)	1,875.0000	(2,749,500.00)	(2,812,500.00)	0.0000	0.2270	(655.45)	0.00	68.3985	(2,020.2365)	0.0000	4	(1,951.8380)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(200)	1,875.0000	(366,600.00)	(375,000.00)	0.0000	0.2270	(655.45)	0.00	9.1198	(269.3649)	0.0000	4	(260.2451)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(100)	1,875.0000	(183,300.00)	(187,500.00)	0.0000	0.2270	(655.45)	0.00	4.5599	(134.6824)	0.0000	4	(130.1225)	02/04/2025
2767.T	01/13/2025	SDB3260961441	0	(1,100)	1,875.0000	(2,016,300.00)	(2,062,500.00)	0.0000	0.2270	(655.45)	0.00	50.1589	(1,481.5067)	0.0000	4	(1,431.3478)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(1,100)	1,897.0000	(2,062,065.96)	(2,086,700.00)	0.0000	0.2320	(655.45)	0.00	13.1068	(374.7224)	0.0000	1	(361.6156)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(2,800)	1,897.0000	(5,128,966.60)	(5,311,600.00)	0.0000	0.2320	(655.45)	0.00	32.6006	(953.8389)	0.0000	1	(921.2384)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(400)	1,897.0000	(733,200.00)	(758,800.00)	0.0000	0.2320	(655.45)	0.00	4.6603	(136.2627)	0.0000	1	(131.6024)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(500)	1,897.0000	(916,500.00)	(948,500.00)	0.0000	0.2320	(655.45)	0.00	5.8254	(170.3284)	0.0000	1	(164.5030)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(200)	1,897.0000	(366,600.00)	(379,400.00)	0.0000	0.2320	(655.45)	0.00	2.3302	(68.1314)	0.0000	1	(65.8012)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(300)	1,897.0000	(549,900.00)	(569,100.00)	0.0000	0.2320	(655.45)	0.00	3.4953	(102.1970)	0.0000	1	(98.7018)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(100)	1,897.0000	(183,300.00)	(189,700.00)	0.0000	0.2320	(655.45)	0.00	1.1651	(34.0657)	0.0000	1	(32.9006)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(300)	1,897.0000	(549,900.00)	(569,100.00)	0.0000	0.2320	(655.45)	0.00	3.4953	(102.1970)	0.0000	1	(98.7018)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(200)	1,897.0000	(366,600.00)	(379,400.00)	0.0000	0.2320	(655.45)	0.00	2.3302	(68.1314)	0.0000	1	(65.8012)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(100)	1,897.0000	(183,300.00)	(189,700.00)	0.0000	0.2320	(655.45)	0.00	1.1651	(34.0657)	0.0000	1	(32.9006)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(100)	1,897.0000	(183,300.00)	(189,700.00)	0.0000	0.2320	(655.45)	0.00	1.1651	(34.0657)	0.0000	1	(32.9006)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(800)	1,897.0000	(1,466,400.00)	(1,517,600.00)	0.0000	0.2320	(655.45)	0.00	9.3207	(272.5254)	0.0000	1	(263.2047)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(1,100)	1,897.0000	(2,016,300.00)	(2,086,700.00)	0.0000	0.2320	(655.45)	0.00	12.8159	(374.7224)	0.0000	1	(361.9065)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(2,400)	1,897.0000	(4,399,200.00)	(4,552,800.00)	0.0000	0.2320	(655.45)	0.00	27.9620	(817.5762)	0.0000	1	(789.6142)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(900)	1,897.0000	(1,649,700.00)	(1,707,300.00)	0.0000	0.2320	(655.45)	0.00	10.4858	(306.5911)	0.0000	1	(296.1053)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(400)	1,897.0000	(733,200.00)	(758,800.00)	0.0000	0.2320	(655.45)	0.00	4.6603	(136.2627)	0.0000	1	(131.6024)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(800)	1,897.0000	(1,466,400.00)	(1,517,600.00)	0.0000	0.2320	(655.45)	0.00	9.3207	(272.5254)	0.0000	1	(263.2047)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(1,100)	1,897.0000	(2,016,300.00)	(2,086,700.00)	0.0000	0.2320	(655.45)	0.00	12.8159	(374.7224)	0.0000	1	(361.9065)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(1,500)	1,897.0000	(2,749,500.00)	(2,845,500.00)	0.0000	0.2320	(655.45)	0.00	17.4763	(510.9851)	0.0000	1	(493.5089)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(200)	1,897.0000	(366,600.00)	(379,400.00)	0.0000	0.2320	(655.45)	0.00	2.3302	(68.1314)	0.0000	1	(65.8012)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(100)	1,897.0000	(183,300.00)	(189,700.00)	0.0000	0.2320	(655.45)	0.00	1.1651	(34.0657)	0.0000	1	(32.9006)	02/04/2025
2767.T	01/09/2025	SDB3260961441	0	(1,100)	1,897.0000	(2,016,300.00)	(2,086,700.00)	0.0000	0.2320	(655.45)	0.00	12.8159	(374.7224)	0.0000	1	(361.9065)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(2,800)	1,844.0000	(5,128,966.60)	(5,163,200.00)	0.0000	0.2310	(671.92)	0.00	32.4600	(950.4751)	0.0000	1	(918.0151)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(400)	1,844.0000	(733,200.00)	(737,600.00)	0.0000	0.2310	(671.92)	0.00	4.6403	(135.7822)	0.0000	1	(131.1419)	02/04/2025
2767.T</																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TSUBURAYA FIELDS HOLDINGS CMN (Cont.)																	
2767.T	01/08/2025	SDB3260961441	0	(300)	1,844.0000	(549,900.00)	(553,200.00)	0.0000	0.2310	(671.92)	0.00	3.4802	(101.8366)	0.0000	1	(98.3564)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(100)	1,844.0000	(183,300.00)	(184,400.00)	0.0000	0.2310	(671.92)	0.00	1.1601	(33.9455)	0.0000	1	(32.7855)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(300)	1,844.0000	(549,900.00)	(553,200.00)	0.0000	0.2310	(671.92)	0.00	3.4802	(101.8366)	0.0000	1	(98.3564)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(200)	1,844.0000	(366,600.00)	(368,800.00)	0.0000	0.2310	(671.92)	0.00	2.3201	(67.8911)	0.0000	1	(65.5710)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(100)	1,844.0000	(183,300.00)	(184,400.00)	0.0000	0.2310	(671.92)	0.00	1.1601	(33.9455)	0.0000	1	(32.7855)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(100)	1,844.0000	(183,300.00)	(184,400.00)	0.0000	0.2310	(671.92)	0.00	1.1601	(33.9455)	0.0000	1	(32.7855)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(800)	1,844.0000	(1,466,400.00)	(1,475,200.00)	0.0000	0.2310	(671.92)	0.00	9.2805	(271.5643)	0.0000	1	(262.2838)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(1,100)	1,844.0000	(2,016,300.00)	(2,028,400.00)	0.0000	0.2310	(671.92)	0.00	12.7607	(373.4009)	0.0000	1	(360.6402)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(2,400)	1,844.0000	(4,399,200.00)	(4,425,600.00)	0.0000	0.2310	(671.92)	0.00	27.8415	(814.6929)	0.0000	1	(786.8514)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(900)	1,844.0000	(1,649,700.00)	(1,659,600.00)	0.0000	0.2310	(671.92)	0.00	10.4406	(305.5099)	0.0000	1	(295.0693)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(400)	1,844.0000	(733,200.00)	(737,600.00)	0.0000	0.2310	(671.92)	0.00	4.6403	(135.7822)	0.0000	1	(131.1419)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(800)	1,844.0000	(1,466,400.00)	(1,475,200.00)	0.0000	0.2310	(671.92)	0.00	9.2805	(271.5643)	0.0000	1	(262.2838)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(1,100)	1,844.0000	(2,016,300.00)	(2,028,400.00)	0.0000	0.2310	(671.92)	0.00	12.7607	(373.4009)	0.0000	1	(360.6402)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(1,500)	1,844.0000	(2,749,500.00)	(2,766,000.00)	0.0000	0.2310	(671.92)	0.00	17.4009	(509.1831)	0.0000	1	(491.7821)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(200)	1,844.0000	(366,600.00)	(368,800.00)	0.0000	0.2310	(671.92)	0.00	2.3201	(67.8911)	0.0000	1	(65.5710)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(100)	1,844.0000	(183,300.00)	(184,400.00)	0.0000	0.2310	(671.92)	0.00	1.1601	(33.9455)	0.0000	1	(32.7855)	02/04/2025
2767.T	01/08/2025	SDB3260961441	0	(1,100)	1,844.0000	(2,016,300.00)	(2,028,400.00)	0.0000	0.2310	(671.92)	0.00	12.7607	(373.4009)	0.0000	1	(360.6402)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(400)	1,833.0000	(733,200.00)	(733,200.00)	0.0000	0.2270	(710.12)	0.00	4.5599	(142.6464)	0.0000	1	(138.0865)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(500)	1,833.0000	(916,500.00)	(916,500.00)	0.0000	0.2270	(710.12)	0.00	5.6999	(178.3080)	0.0000	1	(172.6081)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(200)	1,833.0000	(366,600.00)	(366,600.00)	0.0000	0.2270	(710.12)	0.00	2.2800	(71.3232)	0.0000	1	(69.0432)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(300)	1,833.0000	(549,900.00)	(549,900.00)	0.0000	0.2270	(710.12)	0.00	3.4199	(106.9848)	0.0000	1	(103.5649)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(100)	1,833.0000	(183,300.00)	(183,300.00)	0.0000	0.2270	(710.12)	0.00	1.1400	(35.6616)	0.0000	1	(34.5216)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(300)	1,833.0000	(549,900.00)	(549,900.00)	0.0000	0.2270	(710.12)	0.00	3.4199	(106.9848)	0.0000	1	(103.5649)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(200)	1,833.0000	(366,600.00)	(366,600.00)	0.0000	0.2270	(710.12)	0.00	2.2800	(71.3232)	0.0000	1	(69.0432)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(100)	1,833.0000	(183,300.00)	(183,300.00)	0.0000	0.2270	(710.12)	0.00	1.1400	(35.6616)	0.0000	1	(34.5216)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(100)	1,833.0000	(183,300.00)	(183,300.00)	0.0000	0.2270	(710.12)	0.00	1.1400	(35.6616)	0.0000	1	(34.5216)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(800)	1,833.0000	(1,466,400.00)	(1,466,400.00)	0.0000	0.2270	(710.12)	0.00	9.1198	(285.2927)	0.0000	1	(276.1729)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(1,100)	1,833.0000	(2,016,300.00)	(2,016,300.00)	0.0000	0.2270	(710.12)	0.00	12.5397	(392.2775)	0.0000	1	(379.7378)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(2,400)	1,833.0000	(4,399,200.00)	(4,399,200.00)	0.0000	0.2270	(710.12)	0.00	27.3594	(855.8782)	0.0000	1	(828.5188)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(900)	1,833.0000	(1,649,700.00)	(1,649,700.00)	0.0000	0.2270	(710.12)	0.00	10.2598	(320.9543)	0.0000	1	(310.6946)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(400)	1,833.0000	(733,200.00)	(733,200.00)	0.0000	0.2270	(710.12)	0.00	4.5599	(142.6464)	0.0000	1	(138.0865)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(800)	1,833.0000	(1,466,400.00)	(1,466,400.00)	0.0000	0.2270	(710.12)	0.00	9.1198	(285.2927)	0.0000	1	(276.1729)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(1,100)	1,833.0000	(2,016,300.00)	(2,016,300.00)	0.0000	0.2270	(710.12)	0.00	12.5397	(392.2775)	0.0000	1	(379.7378)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(1,500)	1,833.0000	(2,749,500.00)	(2,749,500.00)	0.0000	0.2270	(710.12)	0.00	17.0996	(534.9239)	0.0000	1	(517.8243)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(200)	1,833.0000	(366,600.00)	(366,600.00)	0.0000	0.2270	(710.12)	0.00	2.2800	(71.3232)	0.0000	1	(69.0432)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(100)	1,833.0000	(183,300.00)	(183,300.00)	0.0000	0.2270	(710.12)	0.00	1.1400	(35.6616)	0.0000	1	(34.5216)	02/04/2025
2767.T	01/07/2025	SDB3260961441	0	(1,100)	1,833.0000	(2,016,300.00)	(2,016,300.00)	0.0000	0.2270	(710.12)	0.00	12.5397	(392.2775)	0.0000	1	(379.7378)	02/04/2025
TOTAL TSUBURAYA FIELDS HOLDINGS CMN													2,060.8019	(60,963.0879)	0.0000	(58,902.2860)	
TSURUHA HOLDINGS CMN																	
3391.T	01/17/2025	SDB3265345620	0	(300)	8,670.0000	(2,590,731.59)	(2,601,000.00)	0.0000	0.2270	(25.00)	0.00	16.1122	(17.8151)	0.0000	1	(1.7028)	02/04/2025
3391.T	01/17/2025	SDB3265345620	0	(200)	8,670.0000	(1,717,888.33)	(1,734,000.00)	0.0000	0.2270	(25.00)	0.00	10.6839	(11.8767)	0.0000	1	(1.1929)	02/04/2025
3391.T	01/17/2025	SDB3265345620	0	(300)	8,670.0000	(2,578,632.38)	(2,601,000.00)	0.0000	0.2270	(25.00)	0.00	16.0370	(17.8151)	0.0000	1	(1.7781)	02/04/2025
3391.T	01/16/2025	SDB3265345620	0	(300)	8,653.0000	(2,590,731.59)	(2,595,900.00)	0.0000	0.2270	(25.00)	0.00	16.1122	(17.7801)	0.0000	1	(1.6679)	02/04/2025
3391.T	01/16/2025	SDB3265345620	0	(200)	8,653.0000	(1,717,888.33)	(1,730,600.00)	0.0000	0.2270	(25.00)	0.00	10.6839	(11.8534)	0.0000	1	(1.1696)	02/04/2025
3391.T	01/16/2025	SDB3265345620	0	(300)	8,653.0000	(2,578,632.38)	(2,595,900.00)	0.0000	0.2270	(25.00)	0.00	16.0370	(17.7801)	0.0000	1	(1.7432)	02/04/2025
3391.T	01/15/2025	SDB3265345620	0	(300)	8,650.0000	(2,590,731.59)	(2,595,000.00)	0.0000	0.2270	(25.00)	0.00	16.1122	(17.7740)	0.0000	1	(1.6618)	02/04/2025
3391.T	01/15/2025	SDB3265345620	0	(200)	8,650.0000	(1,717,888.33)	(1,730,000.00)	0.0000	0.2270	(25.00)	0.00	10.6839	(11.8493)	0.0000	1	(1.1655)	02/04/2025
3391.T	01/15/2025	SDB3265345620	0	(300)	8,650.0000	(2,578,632.38)	(2,595,000.00)	0.0000	0.2270	(25.00)	0.00	16.0370	(17.7740)	0.0000	1	(1.7370)	02/04/2025
3391.T	01/14/2025	SDB3265345620	0	(200)	8,625.0000	(1,717,888.33)	(1,725,000.00)	0.0000	0.2270	(25.00)	0.00	10.6839	(11.8151)	0.0000	1	(1.1312)	02/04/2025
3391.T	01/14/2025	SDB3265345620	0	(300)	8,625.0000	(2,578,632.38)	(2,587,500.00)	0.0000	0.2270	(25.00)	0.00	16.0370	(17.7226)	0.0000	1	(1.6856)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
TSURUHA HOLDINGS CMN (Cont.)																	
3391.T	01/13/2025	SDB3265345620	0	(300)	8,595.4413	(2,578,632.38)	(2,578,632.38)	0.0000	0.2270	(25.00)	0.00	64.1479	(70.6475)	0.0000	4	(6.4996)	02/04/2025
TOTAL TSURUHA HOLDINGS CMN												219.3679	(242.5029)	0.0000		(23.1351)	
UBE INDUSTRIES LTD CMN																	
4208.T	01/17/2025	SDB3264921645	0	(1,900)	2,301.5000	(4,400,913.92)	(4,372,850.00)	0.0000	0.2270	(25.00)	0.00	27.3701	(29.9510)	0.0000	1	(2.5810)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(1,300)	2,301.5000	(3,048,951.80)	(2,991,950.00)	0.0000	0.2270	(25.00)	0.00	18.9620	(20.4928)	0.0000	1	(1.5308)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(700)	2,301.5000	(1,652,542.58)	(1,611,050.00)	0.0000	0.2270	(25.00)	0.00	10.2775	(11.0346)	0.0000	1	(0.7571)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(500)	2,301.5000	(1,192,222.50)	(1,150,750.00)	0.0000	0.2270	(25.00)	0.00	7.4146	(7.8818)	0.0000	1	(0.4672)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(400)	2,301.5000	(961,037.53)	(920,600.00)	0.0000	0.2270	(25.00)	0.00	5.9769	(6.3055)	0.0000	1	(0.3286)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(700)	2,301.5000	(1,680,390.77)	(1,611,050.00)	0.0000	0.2270	(25.00)	0.00	10.4506	(11.0346)	0.0000	1	(0.5839)	02/04/2025
4208.T	01/17/2025	SDB3264921645	0	(800)	2,301.5000	(1,928,400.00)	(1,841,200.00)	0.0000	0.2270	(25.00)	0.00	11.9931	(12.6110)	0.0000	1	(0.6179)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(1,900)	2,304.5000	(4,400,913.92)	(4,378,550.00)	0.0000	0.2270	(25.00)	0.00	27.3701	(29.9901)	0.0000	1	(2.6200)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(1,300)	2,304.5000	(3,048,951.80)	(2,995,850.00)	0.0000	0.2270	(25.00)	0.00	18.9620	(20.5195)	0.0000	1	(1.5575)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(700)	2,304.5000	(1,652,542.58)	(1,613,150.00)	0.0000	0.2270	(25.00)	0.00	10.2775	(11.0490)	0.0000	1	(0.7715)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(500)	2,304.5000	(1,192,222.50)	(1,152,250.00)	0.0000	0.2270	(25.00)	0.00	7.4146	(7.8921)	0.0000	1	(0.4775)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(400)	2,304.5000	(961,037.53)	(921,800.00)	0.0000	0.2270	(25.00)	0.00	5.9769	(6.3137)	0.0000	1	(0.3368)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(700)	2,304.5000	(1,680,390.77)	(1,613,150.00)	0.0000	0.2270	(25.00)	0.00	10.4506	(11.0490)	0.0000	1	(0.5983)	02/04/2025
4208.T	01/16/2025	SDB3264921645	0	(800)	2,304.5000	(1,928,400.00)	(1,843,600.00)	0.0000	0.2270	(25.00)	0.00	11.9931	(12.6274)	0.0000	1	(0.6343)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(1,300)	2,347.0000	(3,048,951.80)	(3,051,100.00)	0.0000	0.2270	(25.00)	0.00	18.9620	(20.8979)	0.0000	1	(1.9360)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(700)	2,347.0000	(1,652,542.58)	(1,642,900.00)	0.0000	0.2270	(25.00)	0.00	10.2775	(11.2527)	0.0000	1	(0.9753)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(500)	2,347.0000	(1,192,222.50)	(1,173,500.00)	0.0000	0.2270	(25.00)	0.00	7.4146	(8.0377)	0.0000	1	(0.6230)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(400)	2,347.0000	(961,037.53)	(938,800.00)	0.0000	0.2270	(25.00)	0.00	5.9769	(6.4301)	0.0000	1	(0.4533)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(700)	2,347.0000	(1,680,390.77)	(1,642,900.00)	0.0000	0.2270	(25.00)	0.00	10.4506	(11.2527)	0.0000	1	(0.8021)	02/04/2025
4208.T	01/15/2025	SDB3264921645	0	(800)	2,347.0000	(1,928,400.00)	(1,877,600.00)	0.0000	0.2270	(25.00)	0.00	11.9931	(12.8603)	0.0000	1	(0.8672)	02/04/2025
4208.T	01/14/2025	SDB3264921645	0	(700)	2,364.0000	(1,652,542.58)	(1,654,800.00)	0.0000	0.2270	(25.00)	0.00	10.2775	(11.3342)	0.0000	1	(1.0568)	02/04/2025
4208.T	01/14/2025	SDB3264921645	0	(500)	2,364.0000	(1,192,222.50)	(1,182,000.00)	0.0000	0.2270	(25.00)	0.00	7.4146	(8.0959)	0.0000	1	(0.6812)	02/04/2025
4208.T	01/14/2025	SDB3264921645	0	(400)	2,364.0000	(961,037.53)	(945,600.00)	0.0000	0.2270	(25.00)	0.00	5.9769	(6.4767)	0.0000	1	(0.4998)	02/04/2025
4208.T	01/14/2025	SDB3264921645	0	(700)	2,364.0000	(1,680,390.77)	(1,654,800.00)	0.0000	0.2270	(25.00)	0.00	10.4506	(11.3342)	0.0000	1	(0.8836)	02/04/2025
4208.T	01/14/2025	SDB3264921645	0	(800)	2,364.0000	(1,928,400.00)	(1,891,200.00)	0.0000	0.2270	(25.00)	0.00	11.9931	(12.9534)	0.0000	1	(0.9604)	02/04/2025
4208.T	01/13/2025	SDB3264921645	0	(500)	2,379.5000	(1,192,222.50)	(1,189,750.00)	0.0000	0.2270	(25.00)	0.00	29.6586	(32.5959)	0.0000	4	(2.9373)	02/04/2025
4208.T	01/13/2025	SDB3264921645	0	(400)	2,379.5000	(961,037.53)	(951,800.00)	0.0000	0.2270	(25.00)	0.00	23.9075	(26.0767)	0.0000	4	(2.1693)	02/04/2025
4208.T	01/13/2025	SDB3264921645	0	(700)	2,379.5000	(1,680,390.77)	(1,665,650.00)	0.0000	0.2270	(25.00)	0.00	41.8026	(45.6342)	0.0000	4	(3.8316)	02/04/2025
4208.T	01/13/2025	SDB3264921645	0	(800)	2,379.5000	(1,928,400.00)	(1,903,600.00)	0.0000	0.2270	(25.00)	0.00	47.9723	(52.1534)	0.0000	4	(4.1812)	02/04/2025
4208.T	01/09/2025	SDB3264921645	0	(400)	2,404.0000	(961,037.53)	(961,600.00)	0.0000	0.2320	(25.00)	0.00	6.1085	(6.5863)	0.0000	1	(0.4778)	02/04/2025
4208.T	01/09/2025	SDB3264921645	0	(700)	2,404.0000	(1,680,390.77)	(1,682,800.00)	0.0000	0.2320	(25.00)	0.00	10.6808	(11.5260)	0.0000	1	(0.8452)	02/04/2025
4208.T	01/09/2025	SDB3264921645	0	(800)	2,404.0000	(1,928,400.00)	(1,923,200.00)	0.0000	0.2320	(25.00)	0.00	12.2572	(13.1726)	0.0000	1	(0.9154)	02/04/2025
4208.T	01/08/2025	SDB3264921645	0	(700)	2,396.0000	(1,680,390.77)	(1,677,200.00)	0.0000	0.2310	(25.00)	0.00	10.6348	(11.4877)	0.0000	1	(0.8529)	02/04/2025
4208.T	01/08/2025	SDB3264921645	0	(800)	2,396.0000	(1,928,400.00)	(1,916,800.00)	0.0000	0.2310	(25.00)	0.00	12.2044	(13.1288)	0.0000	1	(0.9244)	02/04/2025
4208.T	01/07/2025	SDB3264921645	0	(800)	2,414.4680	(1,928,400.00)	(1,931,574.44)	0.0000	0.2270	(25.00)	0.00	11.9931	(13.2300)	0.0000	1	(1.2369)	02/04/2025
TOTAL UBE INDUSTRIES LTD CMN												503.2965	(545.2697)	0.0000		(41.9732)	
ULVAC, INC. CMN																	
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(618,959.77)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	3.8494	(4.1747)	0.0000	1	(0.3252)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(200)	6,095.0000	(1,255,218.41)	(1,219,000.00)	0.0000	0.2270	(25.00)	0.00	7.8064	(8.3493)	0.0000	1	(0.5429)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(643,658.16)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	4.0030	(4.1747)	0.0000	1	(0.1716)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(200)	6,095.0000	(1,266,617.66)	(1,219,000.00)	0.0000	0.2270	(25.00)	0.00	7.8773	(8.3493)	0.0000	1	(0.4720)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(622,959.51)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	3.8743	(4.1747)	0.0000	1	(0.3004)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(300)	6,095.0000	(1,842,480.23)	(1,828,500.00)	0.0000	0.2270	(25.00)	0.00	11.4587	(12.5240)	0.0000	1	(1.0653)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(616,600.00)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1747)	0.0000	1	(0.3399)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(200)	6,095.0000	(1,233,200.00)	(1,219,000.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.3493)	0.0000	1	(0.6798)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(616,600.00)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1747)	0.0000	1	(0.3399)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(100)	6,095.0000	(616,600.00)	(609,500.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1747)	0.0000	1	(0.3399)	02/04/2025
6728.T	01/17/2025	SDB3260264441	0	(200)	6,095.0000	(1,233,200.00)	(1,219,000.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.3493)	0.0000	1	(0.6798)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ULVAC, INC. CMN (Cont.)																	
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(618,959.77)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	3.8494	(4.1781)	0.0000	1	(0.3287)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(200)	6,100.0000	(1,255,218.41)	(1,220,000.00)	0.0000	0.2270	(25.00)	0.00	7.8064	(8.3562)	0.0000	1	(0.5497)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(643,658.16)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	4.0030	(4.1781)	0.0000	1	(0.1751)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(200)	6,100.0000	(1,266,617.66)	(1,220,000.00)	0.0000	0.2270	(25.00)	0.00	7.8773	(8.3562)	0.0000	1	(0.4788)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(622,959.51)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	3.8743	(4.1781)	0.0000	1	(0.3038)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(300)	6,100.0000	(1,842,480.23)	(1,830,000.00)	0.0000	0.2270	(25.00)	0.00	11.4587	(12.5342)	0.0000	1	(1.0755)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(616,600.00)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1781)	0.0000	1	(0.3433)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(200)	6,100.0000	(1,233,200.00)	(1,220,000.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.3562)	0.0000	1	(0.6867)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(616,600.00)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1781)	0.0000	1	(0.3433)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(100)	6,100.0000	(616,600.00)	(610,000.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.1781)	0.0000	1	(0.3433)	02/04/2025
6728.T	01/16/2025	SDB3260264441	0	(200)	6,100.0000	(1,233,200.00)	(1,220,000.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.3562)	0.0000	1	(0.6867)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(200)	6,257.0000	(1,255,218.41)	(1,251,400.00)	0.0000	0.2270	(25.00)	0.00	7.8064	(8.5712)	0.0000	1	(0.7648)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(100)	6,257.0000	(643,658.16)	(625,700.00)	0.0000	0.2270	(25.00)	0.00	4.0030	(4.2856)	0.0000	1	(0.2826)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(200)	6,257.0000	(1,266,617.66)	(1,251,400.00)	0.0000	0.2270	(25.00)	0.00	7.8773	(8.5712)	0.0000	1	(0.6939)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(100)	6,257.0000	(622,959.51)	(625,700.00)	0.0000	0.2270	(25.00)	0.00	3.8743	(4.2856)	0.0000	1	(0.4113)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(300)	6,257.0000	(1,842,480.23)	(1,877,100.00)	0.0000	0.2270	(25.00)	0.00	11.4587	(12.8568)	0.0000	1	(1.3981)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(100)	6,257.0000	(616,600.00)	(625,700.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.2856)	0.0000	1	(0.4509)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(200)	6,257.0000	(1,233,200.00)	(1,251,400.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.5712)	0.0000	1	(0.9017)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(100)	6,257.0000	(616,600.00)	(625,700.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.2856)	0.0000	1	(0.4509)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(100)	6,257.0000	(616,600.00)	(625,700.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.2856)	0.0000	1	(0.4509)	02/04/2025
6728.T	01/15/2025	SDB3260264441	0	(200)	6,257.0000	(1,233,200.00)	(1,251,400.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.5712)	0.0000	1	(0.9017)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(100)	6,344.0000	(643,658.16)	(634,400.00)	0.0000	0.2270	(25.00)	0.00	4.0030	(4.3452)	0.0000	1	(0.3422)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(200)	6,344.0000	(1,266,617.66)	(1,268,800.00)	0.0000	0.2270	(25.00)	0.00	7.8773	(8.6904)	0.0000	1	(0.8131)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(100)	6,344.0000	(622,959.51)	(634,400.00)	0.0000	0.2270	(25.00)	0.00	3.8743	(4.3452)	0.0000	1	(0.4709)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(300)	6,344.0000	(1,842,480.23)	(1,903,200.00)	0.0000	0.2270	(25.00)	0.00	11.4587	(13.0356)	0.0000	1	(1.5769)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(100)	6,344.0000	(616,600.00)	(634,400.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.3452)	0.0000	1	(0.5105)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(200)	6,344.0000	(1,233,200.00)	(1,268,800.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.6904)	0.0000	1	(1.0209)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(100)	6,344.0000	(616,600.00)	(634,400.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.3452)	0.0000	1	(0.5105)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(100)	6,344.0000	(616,600.00)	(634,400.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.3452)	0.0000	1	(0.5105)	02/04/2025
6728.T	01/14/2025	SDB3260264441	0	(200)	6,344.0000	(1,233,200.00)	(1,268,800.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.6904)	0.0000	1	(1.0209)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(200)	6,437.0000	(1,266,617.66)	(1,287,400.00)	0.0000	0.2270	(25.00)	0.00	31.5093	(35.2712)	0.0000	4	(3.7619)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(100)	6,437.0000	(622,959.51)	(643,700.00)	0.0000	0.2270	(25.00)	0.00	15.4972	(17.6356)	0.0000	4	(2.1384)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(300)	6,437.0000	(1,842,480.23)	(1,931,100.00)	0.0000	0.2270	(25.00)	0.00	45.8349	(52.9068)	0.0000	4	(7.0720)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(100)	6,437.0000	(616,600.00)	(643,700.00)	0.0000	0.2270	(25.00)	0.00	15.3390	(17.6356)	0.0000	4	(2.2966)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(200)	6,437.0000	(1,233,200.00)	(1,287,400.00)	0.0000	0.2270	(25.00)	0.00	30.6780	(35.2712)	0.0000	4	(4.5933)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(100)	6,437.0000	(616,600.00)	(643,700.00)	0.0000	0.2270	(25.00)	0.00	15.3390	(17.6356)	0.0000	4	(2.2966)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(100)	6,437.0000	(616,600.00)	(643,700.00)	0.0000	0.2270	(25.00)	0.00	15.3390	(17.6356)	0.0000	4	(2.2966)	02/04/2025
6728.T	01/13/2025	SDB3260264441	0	(200)	6,437.0000	(1,233,200.00)	(1,287,400.00)	0.0000	0.2270	(25.00)	0.00	30.6780	(35.2712)	0.0000	4	(4.5933)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(100)	6,315.0000	(622,959.51)	(631,500.00)	0.0000	0.2320	(25.00)	0.00	3.9596	(4.3253)	0.0000	1	(0.3657)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(300)	6,315.0000	(1,842,480.23)	(1,894,500.00)	0.0000	0.2320	(25.00)	0.00	11.7111	(12.9760)	0.0000	1	(1.2649)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(100)	6,315.0000	(616,600.00)	(631,500.00)	0.0000	0.2320	(25.00)	0.00	3.9192	(4.3253)	0.0000	1	(0.4061)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(200)	6,315.0000	(1,233,200.00)	(1,263,000.00)	0.0000	0.2320	(25.00)	0.00	7.8384	(8.6507)	0.0000	1	(0.8123)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(100)	6,315.0000	(616,600.00)	(631,500.00)	0.0000	0.2320	(25.00)	0.00	3.9192	(4.3253)	0.0000	1	(0.4061)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(100)	6,315.0000	(616,600.00)	(631,500.00)	0.0000	0.2320	(25.00)	0.00	3.9192	(4.3253)	0.0000	1	(0.4061)	02/04/2025
6728.T	01/09/2025	SDB3260264441	0	(200)	6,315.0000	(1,233,200.00)	(1,263,000.00)	0.0000	0.2320	(25.00)	0.00	7.8384	(8.6507)	0.0000	1	(0.8123)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(300)	6,130.0000	(1,842,480.23)	(1,839,000.00)	0.0000	0.2310	(25.00)	0.00	11.6606	(12.5959)	0.0000	1	(0.9353)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(100)	6,130.0000	(616,600.00)	(613,000.00)	0.0000	0.2310	(25.00)	0.00	3.9023	(4.1986)	0.0000	1	(0.2963)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(200)	6,130.0000	(1,233,200.00)	(1,226,000.00)	0.0000	0.2310	(25.00)	0.00	7.8046	(8.3973)	0.0000	1	(0.5926)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(100)	6,130.0000	(616,600.00)	(613,000.00)	0.0000	0.2310	(25.00)	0.00	3.9023	(4.1986)	0.0000	1	(0.2963)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(100)	6,130.0000	(616,600.00)	(613,000.00)	0.0000	0.2310	(25.00)	0.00	3.9023	(4.1986)	0.0000	1	(0.2963)	02/04/2025
6728.T	01/08/2025	SDB3260264441	0	(200)	6,130.0000	(1,233,200.00)	(1,226,000.00)	0.0000	0.2310	(25.00)	0.00	7.8046	(8.3973)	0.0000	1	(0.5926)	02/04/2025
6728.T	01/07/2025	SDB3260264441	0	(100)	6,166.0000	(616											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
ULVAC, INC. CMN (Cont.)																	
6728.T	01/07/2025	SDB3260264441	0	(100)	6,166.0000	(616,600.00)	(616,600.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.2233)	0.0000	1	(0.3885)	02/04/2025
6728.T	01/07/2025	SDB3260264441	0	(100)	6,166.0000	(616,600.00)	(616,600.00)	0.0000	0.2270	(25.00)	0.00	3.8347	(4.2233)	0.0000	1	(0.3885)	02/04/2025
6728.T	01/07/2025	SDB3260264441	0	(200)	6,166.0000	(1,233,200.00)	(1,233,200.00)	0.0000	0.2270	(25.00)	0.00	7.6695	(8.4466)	0.0000	1	(0.7771)	02/04/2025
TOTAL ULVAC, INC. CMN												556.4839	(619.7904)	0.0000		(63.3065)	
UNICHARM CMN																	
8113.T	01/17/2025	SDB3264328847	0	(200)	1,227.0000	(245,784.02)	(245,400.00)	0.0000	0.2270	(25.00)	0.00	1.5286	(1.6808)	0.0000	1	(0.1522)	02/04/2025
8113.T	01/17/2025	SDB3264328847	0	(1,100)	1,227.0000	(1,344,862.58)	(1,349,700.00)	0.0000	0.2270	(25.00)	0.00	8.3639	(9.2445)	0.0000	1	(0.8806)	02/04/2025
8113.T	01/17/2025	SDB3264328847	0	(6,300)	1,227.0000	(8,205,750.00)	(7,730,100.00)	0.0000	0.2270	(25.00)	0.00	51.0330	(52.9459)	0.0000	1	(1.9129)	02/04/2025
8113.T	01/17/2025	SDB3264328847	0	(12,800)	1,227.0000	(16,672,000.00)	(15,705,600.00)	0.0000	0.2270	(25.00)	0.00	103.6861	(107.5726)	0.0000	1	(3.8865)	02/04/2025
8113.T	01/16/2025	SDB3264328847	0	(1,100)	1,220.5000	(1,344,862.58)	(1,342,550.00)	0.0000	0.2270	(25.00)	0.00	8.3639	(9.1955)	0.0000	1	(0.8316)	02/04/2025
8113.T	01/16/2025	SDB3264328847	0	(6,300)	1,220.5000	(8,205,750.00)	(7,689,150.00)	0.0000	0.2270	(25.00)	0.00	51.0330	(52.6654)	0.0000	1	(1.6324)	02/04/2025
8113.T	01/16/2025	SDB3264328847	0	(12,800)	1,220.5000	(16,672,000.00)	(15,622,400.00)	0.0000	0.2270	(25.00)	0.00	103.6861	(107.0027)	0.0000	1	(3.3166)	02/04/2025
8113.T	01/15/2025	SDB3264328847	0	(6,300)	1,224.0000	(8,205,750.00)	(7,711,200.00)	0.0000	0.2270	(25.00)	0.00	51.0330	(52.8164)	0.0000	1	(1.7834)	02/04/2025
8113.T	01/15/2025	SDB3264328847	0	(12,800)	1,224.0000	(16,672,000.00)	(15,667,200.00)	0.0000	0.2270	(25.00)	0.00	103.6861	(107.3096)	0.0000	1	(3.6235)	02/04/2025
8113.T	01/14/2025	SDB3264328847	0	(6,300)	1,233.5000	(8,205,750.00)	(7,771,050.00)	0.0000	0.2270	(25.00)	0.00	51.0330	(53.2264)	0.0000	1	(2.1933)	02/04/2025
8113.T	01/14/2025	SDB3264328847	0	(12,800)	1,233.5000	(16,672,000.00)	(15,788,800.00)	0.0000	0.2270	(25.00)	0.00	103.6861	(108.1425)	0.0000	1	(4.4563)	02/04/2025
8113.T	01/13/2025	SDB3264328847	0	(6,300)	1,250.5000	(8,205,750.00)	(7,878,150.00)	0.0000	0.2270	(25.00)	0.00	204.1321	(215.8397)	0.0000	4	(11.7076)	02/04/2025
8113.T	01/13/2025	SDB3264328847	0	(12,800)	1,250.5000	(16,672,000.00)	(16,006,400.00)	0.0000	0.2270	(25.00)	0.00	414.7445	(438.5315)	0.0000	4	(23.7870)	02/04/2025
8113.T	01/09/2025	SDB3264328847	0	(6,300)	1,268.0000	(8,205,750.00)	(7,988,400.00)	0.0000	0.2320	(25.00)	0.00	52.1571	(54.7151)	0.0000	1	(2.5580)	02/04/2025
8113.T	01/09/2025	SDB3264328847	0	(12,800)	1,268.0000	(16,672,000.00)	(16,230,400.00)	0.0000	0.2320	(25.00)	0.00	105.9700	(111.1671)	0.0000	1	(5.1972)	02/04/2025
8113.T	01/09/2025	SDB3264328847	0	(400)	1,268.0000	(521,000.00)	(507,200.00)	0.0000	0.2320	(25.00)	0.00	3.3116	(3.4740)	0.0000	1	(0.1624)	02/04/2025
8113.T	01/08/2025	SDB3264328847	0	(6,300)	1,268.5000	(8,205,750.00)	(7,991,550.00)	0.0000	0.2310	(25.00)	0.00	51.9323	(54.7366)	0.0000	1	(2.8044)	02/04/2025
8113.T	01/08/2025	SDB3264328847	0	(12,800)	1,268.5000	(16,672,000.00)	(16,236,800.00)	0.0000	0.2310	(25.00)	0.00	105.5132	(111.2110)	0.0000	1	(5.6978)	02/04/2025
8113.T	01/08/2025	SDB3264328847	0	(700)	1,268.5000	(911,750.00)	(887,950.00)	0.0000	0.2310	(25.00)	0.00	5.7703	(6.0818)	0.0000	1	(0.3116)	02/04/2025
8113.T	01/08/2025	SDB3264328847	0	(1,900)	1,268.5000	(2,474,750.00)	(2,410,150.00)	0.0000	0.2310	(25.00)	0.00	15.6621	(16.5079)	0.0000	1	(0.8458)	02/04/2025
8113.T	01/07/2025	SDB3264328847	0	(6,300)	1,302.5000	(8,205,750.00)	(8,205,750.00)	0.0000	0.2270	(25.00)	0.00	51.0330	(56.2038)	0.0000	1	(5.1707)	02/04/2025
8113.T	01/07/2025	SDB3264328847	0	(12,800)	1,302.5000	(16,672,000.00)	(16,672,000.00)	0.0000	0.2270	(25.00)	0.00	103.6861	(114.1918)	0.0000	1	(10.5056)	02/04/2025
8113.T	01/07/2025	SDB3264328847	0	(700)	1,302.5000	(911,750.00)	(911,750.00)	0.0000	0.2270	(25.00)	0.00	5.6703	(6.2449)	0.0000	1	(0.5745)	02/04/2025
8113.T	01/07/2025	SDB3264328847	0	(1,900)	1,302.5000	(2,474,750.00)	(2,474,750.00)	0.0000	0.2270	(25.00)	0.00	15.3909	(16.9503)	0.0000	1	(1.5594)	02/04/2025
TOTAL UNICHARM CMN												1,772.1066	(1,867.6579)	0.0000		(95.5513)	
WELCIA HOLDINGS CMN																	
3141.T	01/17/2025	SDB3264520287	0	(800)	2,181.0000	(1,711,138.77)	(1,744,800.00)	0.0000	0.2270	(25.00)	0.00	10.6419	(11.9507)	0.0000	1	(1.3088)	02/04/2025
3141.T	01/17/2025	SDB3264520287	0	(600)	2,181.0000	(1,269,567.47)	(1,308,600.00)	0.0000	0.2270	(25.00)	0.00	7.8957	(8.9630)	0.0000	1	(1.0673)	02/04/2025
3141.T	01/17/2025	SDB3264520287	0	(700)	2,181.0000	(1,464,454.80)	(1,526,700.00)	0.0000	0.2270	(25.00)	0.00	9.1077	(10.4568)	0.0000	1	(1.3491)	02/04/2025
3141.T	01/17/2025	SDB3264520287	0	(1,100)	2,181.0000	(2,253,603.51)	(2,399,100.00)	0.0000	0.2270	(25.00)	0.00	14.0156	(16.4322)	0.0000	1	(2.4166)	02/04/2025
3141.T	01/17/2025	SDB3264520287	0	(100)	2,181.0000	(205,350.00)	(218,100.00)	0.0000	0.2270	(25.00)	0.00	1.2771	(1.4938)	0.0000	1	(0.2167)	02/04/2025
3141.T	01/17/2025	SDB3264520287	0	(500)	2,181.0000	(1,026,750.00)	(1,090,500.00)	0.0000	0.2270	(25.00)	0.00	6.3855	(7.4692)	0.0000	1	(1.0836)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(800)	2,151.0000	(1,711,138.77)	(1,720,800.00)	0.0000	0.2270	(25.00)	0.00	10.6419	(11.7863)	0.0000	1	(1.1444)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(600)	2,151.0000	(1,269,567.47)	(1,290,600.00)	0.0000	0.2270	(25.00)	0.00	7.8957	(8.8397)	0.0000	1	(0.9441)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(700)	2,151.0000	(1,464,454.80)	(1,505,700.00)	0.0000	0.2270	(25.00)	0.00	9.1077	(10.3130)	0.0000	1	(1.2053)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(1,100)	2,151.0000	(2,253,603.51)	(2,366,100.00)	0.0000	0.2270	(25.00)	0.00	14.0156	(16.2062)	0.0000	1	(2.1906)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(100)	2,151.0000	(205,350.00)	(215,100.00)	0.0000	0.2270	(25.00)	0.00	1.2771	(1.4733)	0.0000	1	(0.1962)	02/04/2025
3141.T	01/16/2025	SDB3264520287	0	(500)	2,151.0000	(1,026,750.00)	(1,075,500.00)	0.0000	0.2270	(25.00)	0.00	6.3855	(7.3664)	0.0000	1	(0.9809)	02/04/2025
3141.T	01/15/2025	SDB3264520287	0	(600)	2,139.5000	(1,269,567.47)	(1,283,700.00)	0.0000	0.2270	(25.00)	0.00	7.8957	(8.7925)	0.0000	1	(0.8968)	02/04/2025
3141.T	01/15/2025	SDB3264520287	0	(700)	2,139.5000	(1,464,454.80)	(1,497,650.00)	0.0000	0.2270	(25.00)	0.00	9.1077	(10.2579)	0.0000	1	(1.1502)	02/04/2025
3141.T	01/15/2025	SDB3264520287	0	(1,100)	2,139.5000	(2,253,603.51)	(2,353,450.00)	0.0000	0.2270	(25.00)	0.00	14.0156	(16.1195)	0.0000	1	(2.1040)	02/04/2025
3141.T	01/15/2025	SDB3264520287	0	(100)	2,139.5000	(205,350.00)	(213,950.00)	0.0000	0.2270	(25.00)	0.00	1.2771	(1.4654)	0.0000	1	(0.1883)	02/04/2025
3141.T	01/15/2025	SDB3264520287	0	(500)	2,139.5000	(1,026,750.00)	(1,069,750.00)	0.0000	0.2270	(25.00)	0.00	6.3855	(7.3271)	0.0000	1	(0.9415)	02/04/2025
3141.T	01/14/2025	SDB3264520287	0	(700)	2,105.5000	(1,464,454.80)	(1,473,850.00)	0.0000	0.2270	(25.00)	0.00	9.1077	(10.0949)	0.0000	1	(0.9872)	02/04/2025
3141.T	01/14/2025	SDB3264520287	0	(1,100)	2,105.5000	(2,253,603.51)	(2,316,050.00)	0.0000	0.2270	(25.00)	0.00	14.0156	(15.8634)	0.0000	1	(1.8478)	02/04/2025
3141.T	01/14/2025	SDB3264520287	0	(100)	2,105.5000	(205,350.00)	(210,550.00)	0.0000	0.2270	(25.00)	0.00	1.2771	(1.4421)	0.0000	1	(0.1650)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
WELCIA HOLDINGS CMN (Cont.)																	
3141.T	01/14/2025	SDB3264520287	0	(500)	2,105.5000	(1,026,750.00)	(1,052,750.00)	0.0000	0.2270	(25.00)	0.00	6.3855	(7.2106)	0.0000	1	(0.8251)	02/04/2025
3141.T	01/13/2025	SDB3264520287	0	(1,100)	2,026.0000	(2,253,603.51)	(2,228,600.00)	0.0000	0.2270	(25.00)	0.00	56.0622	(61.0575)	0.0000	4	(4.9953)	02/04/2025
3141.T	01/13/2025	SDB3264520287	0	(100)	2,026.0000	(205,350.00)	(202,600.00)	0.0000	0.2270	(25.00)	0.00	5.1084	(5.5507)	0.0000	4	(0.4423)	02/04/2025
3141.T	01/13/2025	SDB3264520287	0	(500)	2,026.0000	(1,026,750.00)	(1,013,000.00)	0.0000	0.2270	(25.00)	0.00	25.5422	(27.7534)	0.0000	4	(2.2113)	02/04/2025
3141.T	01/09/2025	SDB3264520287	0	(100)	2,043.5000	(205,350.00)	(204,350.00)	0.0000	0.2320	(25.00)	0.00	1.3052	(1.3997)	0.0000	1	(0.0944)	02/04/2025
3141.T	01/09/2025	SDB3264520287	0	(500)	2,043.5000	(1,026,750.00)	(1,021,750.00)	0.0000	0.2320	(25.00)	0.00	6.5262	(6.9983)	0.0000	1	(0.4721)	02/04/2025
3141.T	01/08/2025	SDB3264520287	0	(100)	2,024.5000	(205,350.00)	(202,450.00)	0.0000	0.2310	(25.00)	0.00	1.2996	(1.3866)	0.0000	1	(0.0870)	02/04/2025
3141.T	01/08/2025	SDB3264520287	0	(500)	2,024.5000	(1,026,750.00)	(1,012,250.00)	0.0000	0.2310	(25.00)	0.00	6.4981	(6.9332)	0.0000	1	(0.4352)	02/04/2025
3141.T	01/07/2025	SDB3264520287	0	(100)	2,053.5000	(205,350.00)	(205,350.00)	0.0000	0.2270	(25.00)	0.00	1.2771	(1.4065)	0.0000	1	(0.1294)	02/04/2025
3141.T	01/07/2025	SDB3264520287	0	(500)	2,053.5000	(1,026,750.00)	(1,026,750.00)	0.0000	0.2270	(25.00)	0.00	6.3855	(7.0325)	0.0000	1	(0.6470)	02/04/2025
TOTAL WELCIA HOLDINGS CMN												278.1190	(310.8425)	0.0000		(32.7235)	
WEST HOLDINGS CORPORATION CMN																	
1407.T	01/07/2025	SDB3264857809	0	(3,600)	1,813.0000	(6,526,800.00)	(6,526,800.00)	0.0000	0.2270	(25.00)	0.00	40.5913	(44.7041)	0.0000	1	(4.1128)	02/04/2025
1407.T	01/07/2025	SDB3264857809	0	(3,400)	1,813.0000	(6,164,200.00)	(6,164,200.00)	0.0000	0.2270	(25.00)	0.00	38.3363	(42.2205)	0.0000	1	(3.8843)	02/04/2025
TOTAL WEST HOLDINGS CORPORATION CMN												78.9276	(86.9247)	0.0000		(7.9971)	
YAMAHA CORPORATION CMN																	
7951.T	01/17/2025	SDB3262867375	0	(400)	1,057.0000	(425,622.33)	(422,800.00)	0.0000	0.2270	(25.00)	0.00	2.6470	(2.8959)	0.0000	1	(0.2489)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(300)	1,057.0000	(324,828.88)	(317,100.00)	0.0000	0.2270	(25.00)	0.00	2.0202	(2.1719)	0.0000	1	(0.1517)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(300)	1,057.0000	(328,578.64)	(317,100.00)	0.0000	0.2270	(25.00)	0.00	2.0435	(2.1719)	0.0000	1	(0.1284)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(1,100)	1,057.0000	(1,242,450.00)	(1,162,700.00)	0.0000	0.2270	(25.00)	0.00	7.7270	(7.9637)	0.0000	1	(0.2367)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(200)	1,057.0000	(225,900.00)	(211,400.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4479)	0.0000	1	(0.0430)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(900)	1,057.0000	(1,016,550.00)	(951,300.00)	0.0000	0.2270	(25.00)	0.00	6.3221	(6.5158)	0.0000	1	(0.1936)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(2,700)	1,057.0000	(3,049,650.00)	(2,853,900.00)	0.0000	0.2270	(25.00)	0.00	18.9663	(19.5473)	0.0000	1	(0.5809)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(800)	1,057.0000	(903,600.00)	(845,600.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.7918)	0.0000	1	(0.1721)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(1,500)	1,057.0000	(1,694,250.00)	(1,585,500.00)	0.0000	0.2270	(25.00)	0.00	10.5368	(10.8596)	0.0000	1	(0.3227)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(1,000)	1,057.0000	(1,129,500.00)	(1,057,000.00)	0.0000	0.2270	(25.00)	0.00	7.0246	(7.2397)	0.0000	1	(0.2152)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(4,100)	1,057.0000	(4,630,950.00)	(4,333,700.00)	0.0000	0.2270	(25.00)	0.00	28.8007	(29.6829)	0.0000	1	(0.8822)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(6,000)	1,057.0000	(6,777,000.00)	(6,342,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(43.4384)	0.0000	1	(1.2910)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(5,100)	1,057.0000	(5,760,450.00)	(5,390,700.00)	0.0000	0.2270	(25.00)	0.00	35.8253	(36.9226)	0.0000	1	(1.0973)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(200)	1,057.0000	(225,900.00)	(211,400.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4479)	0.0000	1	(0.0430)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(800)	1,057.0000	(903,600.00)	(845,600.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.7918)	0.0000	1	(0.1721)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(300)	1,057.0000	(338,850.00)	(317,100.00)	0.0000	0.2270	(25.00)	0.00	2.1074	(2.1719)	0.0000	1	(0.0645)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(1,900)	1,057.0000	(2,146,050.00)	(2,008,300.00)	0.0000	0.2270	(25.00)	0.00	13.3467	(13.7555)	0.0000	1	(0.4088)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(5,200)	1,057.0000	(5,873,400.00)	(5,496,400.00)	0.0000	0.2270	(25.00)	0.00	36.5277	(37.6466)	0.0000	1	(1.1189)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(4,600)	1,057.0000	(5,195,700.00)	(4,862,200.00)	0.0000	0.2270	(25.00)	0.00	32.3130	(33.3027)	0.0000	1	(0.9898)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(4,200)	1,057.0000	(4,743,900.00)	(4,439,400.00)	0.0000	0.2270	(25.00)	0.00	29.5032	(30.4068)	0.0000	1	(0.9037)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(1,800)	1,057.0000	(2,033,100.00)	(1,902,600.00)	0.0000	0.2270	(25.00)	0.00	12.6442	(13.0315)	0.0000	1	(0.3873)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(4,500)	1,057.0000	(5,082,750.00)	(4,756,500.00)	0.0000	0.2270	(25.00)	0.00	31.6105	(32.5788)	0.0000	1	(0.9682)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(3,400)	1,057.0000	(3,840,300.00)	(3,593,800.00)	0.0000	0.2270	(25.00)	0.00	23.8835	(24.6151)	0.0000	1	(0.7316)	02/04/2025
7951.T	01/17/2025	SDB3262867375	0	(600)	1,057.0000	(677,700.00)	(634,200.00)	0.0000	0.2270	(25.00)	0.00	4.2147	(4.3438)	0.0000	1	(0.1291)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(400)	1,066.5000	(425,622.33)	(426,600.00)	0.0000	0.2270	(25.00)	0.00	2.6470	(2.9219)	0.0000	1	(0.2749)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(300)	1,066.5000	(324,828.88)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.0202	(2.1914)	0.0000	1	(0.1713)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(300)	1,066.5000	(328,578.64)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.0435	(2.1914)	0.0000	1	(0.1479)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(1,100)	1,066.5000	(1,242,450.00)	(1,173,150.00)	0.0000	0.2270	(25.00)	0.00	7.7270	(8.0353)	0.0000	1	(0.3083)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(200)	1,066.5000	(225,900.00)	(213,300.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4610)	0.0000	1	(0.0560)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(900)	1,066.5000	(1,016,550.00)	(959,850.00)	0.0000	0.2270	(25.00)	0.00	6.3221	(6.5743)	0.0000	1	(0.2522)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(2,700)	1,066.5000	(3,049,650.00)	(2,879,550.00)	0.0000	0.2270	(25.00)	0.00	18.9663	(19.7229)	0.0000	1	(0.7566)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(800)	1,066.5000	(903,600.00)	(853,200.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.8438)	0.0000	1	(0.2242)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(1,500)	1,066.5000	(1,694,250.00)	(1,599,750.00)	0.0000	0.2270	(25.00)	0.00	10.5368	(10.9572)	0.0000	1	(0.4203)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(1,000)	1,066.5000	(1,129,500.00)	(1,066,500.00)	0.0000	0.2270	(25.00)	0.00	7.0246	(7.3048)	0.0000	1	(0.2802)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(4,100)	1,066.5000	(4,630,950.00)	(4,372,650.00)	0.0000	0.2270	(25.00)	0.00	28.8007	(29.9497)	0.0000	1	(1.1490)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
YAMAHA CORPORATION CMN (Cont.)																	
7951.T	01/16/2025	SDB3262867375	0	(6,000)	1,066.5000	(6,777,000.00)	(6,399,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(43.8288)	0.0000	1	(1.6814)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(5,100)	1,066.5000	(5,760,450.00)	(5,439,150.00)	0.0000	0.2270	(25.00)	0.00	35.8253	(37.2545)	0.0000	1	(1.4292)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(200)	1,066.5000	(225,900.00)	(213,300.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4610)	0.0000	1	(0.0560)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(800)	1,066.5000	(903,600.00)	(853,200.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.8438)	0.0000	1	(0.2242)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(300)	1,066.5000	(338,850.00)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.1074	(2.1914)	0.0000	1	(0.0841)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(1,900)	1,066.5000	(2,146,050.00)	(2,026,350.00)	0.0000	0.2270	(25.00)	0.00	13.3467	(13.8791)	0.0000	1	(0.5324)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(5,200)	1,066.5000	(5,873,400.00)	(5,545,800.00)	0.0000	0.2270	(25.00)	0.00	36.5277	(37.9849)	0.0000	1	(1.4572)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(4,600)	1,066.5000	(5,195,700.00)	(4,905,900.00)	0.0000	0.2270	(25.00)	0.00	32.3130	(33.6021)	0.0000	1	(1.2891)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(4,200)	1,066.5000	(4,743,900.00)	(4,479,300.00)	0.0000	0.2270	(25.00)	0.00	29.5032	(30.6801)	0.0000	1	(1.1770)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(1,800)	1,066.5000	(2,033,100.00)	(1,919,700.00)	0.0000	0.2270	(25.00)	0.00	12.6442	(13.1486)	0.0000	1	(0.5044)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(4,500)	1,066.5000	(5,082,750.00)	(4,799,250.00)	0.0000	0.2270	(25.00)	0.00	31.6105	(32.8716)	0.0000	1	(1.2610)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(3,400)	1,066.5000	(3,840,300.00)	(3,626,100.00)	0.0000	0.2270	(25.00)	0.00	23.8835	(24.8363)	0.0000	1	(0.9528)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(600)	1,066.5000	(677,700.00)	(639,900.00)	0.0000	0.2270	(25.00)	0.00	4.2147	(4.3829)	0.0000	1	(0.1681)	02/04/2025
7951.T	01/16/2025	SDB3262867375	0	(400)	1,066.5000	(451,800.00)	(426,600.00)	0.0000	0.2270	(25.00)	0.00	2.8098	(2.9219)	0.0000	1	(0.1121)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(300)	1,066.5000	(324,828.88)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.0202	(2.1914)	0.0000	1	(0.1713)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(300)	1,066.5000	(328,578.64)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.0435	(2.1914)	0.0000	1	(0.1479)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(1,100)	1,066.5000	(1,242,450.00)	(1,173,150.00)	0.0000	0.2270	(25.00)	0.00	7.7270	(8.0353)	0.0000	1	(0.3083)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(200)	1,066.5000	(225,900.00)	(213,300.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4610)	0.0000	1	(0.0560)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(900)	1,066.5000	(1,016,550.00)	(959,850.00)	0.0000	0.2270	(25.00)	0.00	6.3221	(6.5743)	0.0000	1	(0.2522)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(2,700)	1,066.5000	(3,049,650.00)	(2,879,550.00)	0.0000	0.2270	(25.00)	0.00	18.9663	(19.7229)	0.0000	1	(0.7566)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(800)	1,066.5000	(903,600.00)	(853,200.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.8438)	0.0000	1	(0.2242)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(1,500)	1,066.5000	(1,694,250.00)	(1,599,750.00)	0.0000	0.2270	(25.00)	0.00	10.5368	(10.9572)	0.0000	1	(0.4203)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(1,000)	1,066.5000	(1,129,500.00)	(1,066,500.00)	0.0000	0.2270	(25.00)	0.00	7.0246	(7.3048)	0.0000	1	(0.2802)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(4,000)	1,066.5000	(4,630,950.00)	(4,372,650.00)	0.0000	0.2270	(25.00)	0.00	28.8007	(29.9497)	0.0000	1	(1.1490)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(6,000)	1,066.5000	(6,777,000.00)	(6,399,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(43.8288)	0.0000	1	(1.6814)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(5,100)	1,066.5000	(5,760,450.00)	(5,439,150.00)	0.0000	0.2270	(25.00)	0.00	35.8253	(37.2545)	0.0000	1	(1.4292)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(200)	1,066.5000	(225,900.00)	(213,300.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4610)	0.0000	1	(0.0560)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(800)	1,066.5000	(903,600.00)	(853,200.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.8438)	0.0000	1	(0.2242)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(300)	1,066.5000	(338,850.00)	(319,950.00)	0.0000	0.2270	(25.00)	0.00	2.1074	(2.1914)	0.0000	1	(0.0841)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(1,900)	1,066.5000	(2,146,050.00)	(2,026,350.00)	0.0000	0.2270	(25.00)	0.00	13.3467	(13.8791)	0.0000	1	(0.5324)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(5,200)	1,066.5000	(5,873,400.00)	(5,545,800.00)	0.0000	0.2270	(25.00)	0.00	36.5277	(37.9849)	0.0000	1	(1.4572)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(4,600)	1,066.5000	(5,195,700.00)	(4,905,900.00)	0.0000	0.2270	(25.00)	0.00	32.3130	(33.6021)	0.0000	1	(1.2891)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(4,200)	1,066.5000	(4,743,900.00)	(4,479,300.00)	0.0000	0.2270	(25.00)	0.00	29.5032	(30.6801)	0.0000	1	(1.1770)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(1,800)	1,066.5000	(2,033,100.00)	(1,919,700.00)	0.0000	0.2270	(25.00)	0.00	12.6442	(13.1486)	0.0000	1	(0.5044)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(4,500)	1,066.5000	(5,082,750.00)	(4,799,250.00)	0.0000	0.2270	(25.00)	0.00	31.6105	(32.8716)	0.0000	1	(1.2610)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(3,400)	1,066.5000	(3,840,300.00)	(3,626,100.00)	0.0000	0.2270	(25.00)	0.00	23.8835	(24.8363)	0.0000	1	(0.9528)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(600)	1,066.5000	(677,700.00)	(639,900.00)	0.0000	0.2270	(25.00)	0.00	4.2147	(4.3829)	0.0000	1	(0.1681)	02/04/2025
7951.T	01/15/2025	SDB3262867375	0	(400)	1,066.5000	(451,800.00)	(426,600.00)	0.0000	0.2270	(25.00)	0.00	2.8098	(2.9219)	0.0000	1	(0.1121)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(300)	1,079.0000	(324,828.88)	(323,700.00)	0.0000	0.2270	(25.00)	0.00	2.0202	(2.2171)	0.0000	1	(0.1970)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(300)	1,079.0000	(328,578.64)	(323,700.00)	0.0000	0.2270	(25.00)	0.00	2.0435	(2.2171)	0.0000	1	(0.1736)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(1,100)	1,079.0000	(1,242,450.00)	(1,186,900.00)	0.0000	0.2270	(25.00)	0.00	7.7270	(8.1295)	0.0000	1	(0.4024)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(200)	1,079.0000	(225,900.00)	(215,800.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4781)	0.0000	1	(0.0732)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(900)	1,079.0000	(1,016,550.00)	(971,100.00)	0.0000	0.2270	(25.00)	0.00	6.3221	(6.6514)	0.0000	1	(0.3293)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(2,700)	1,079.0000	(3,049,650.00)	(2,913,300.00)	0.0000	0.2270	(25.00)	0.00	18.9663	(19.9541)	0.0000	1	(0.9878)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(800)	1,079.0000	(903,600.00)	(863,200.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(5.9123)	0.0000	1	(0.2927)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(1,500)	1,079.0000	(1,694,250.00)	(1,618,500.00)	0.0000	0.2270	(25.00)	0.00	10.5368	(11.0856)	0.0000	1	(0.5488)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(1,000)	1,079.0000	(1,129,500.00)	(1,079,000.00)	0.0000	0.2270	(25.00)	0.00	7.0246	(7.3904)	0.0000	1	(0.3658)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(4,100)	1,079.0000	(4,630,950.00)	(4,423,900.00)	0.0000	0.2270	(25.00)	0.00	28.8007	(30.3007)	0.0000	1	(1.5000)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(6,000)	1,079.0000	(6,777,000.00)	(6,474,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(44.3425)	0.0000	1	(2.1951)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(5,100)	1,079.0000	(5,760,450.00)	(5,502,900.00)	0.0000	0.2270	(25.00)	0.00	35.8253	(37.6911)	0.0000	1	(1.8658)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(200)	1,079.0000	(225,900.00)	(215,800.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.4781)	0.0000	1	(0.0732)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
YAMAHA CORPORATION CMN (Cont.)																	
7951.T	01/14/2025	SDB3262867375	0	(1,900)	1,079.0000	(2,146,050.00)	(2,050,100.00)	0.0000	0.2270	(25.00)	0.00	13.3467	(14.0418)	0.0000	1	(0.6951)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(5,200)	1,079.0000	(5,873,400.00)	(5,610,800.00)	0.0000	0.2270	(25.00)	0.00	36.5277	(38.4301)	0.0000	1	(1.9024)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(4,600)	1,079.0000	(5,195,700.00)	(4,963,400.00)	0.0000	0.2270	(25.00)	0.00	32.3130	(33.9959)	0.0000	1	(1.6829)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(4,200)	1,079.0000	(4,743,900.00)	(4,531,800.00)	0.0000	0.2270	(25.00)	0.00	29.5032	(31.0397)	0.0000	1	(1.5366)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(1,800)	1,079.0000	(2,033,100.00)	(1,942,200.00)	0.0000	0.2270	(25.00)	0.00	12.6442	(13.3027)	0.0000	1	(0.6585)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(4,500)	1,079.0000	(5,082,750.00)	(4,855,500.00)	0.0000	0.2270	(25.00)	0.00	31.6105	(33.2568)	0.0000	1	(1.6463)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(3,400)	1,079.0000	(3,840,300.00)	(3,668,600.00)	0.0000	0.2270	(25.00)	0.00	23.8835	(25.1274)	0.0000	1	(1.2439)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(600)	1,079.0000	(677,700.00)	(647,400.00)	0.0000	0.2270	(25.00)	0.00	4.2147	(4.4342)	0.0000	1	(0.2195)	02/04/2025
7951.T	01/14/2025	SDB3262867375	0	(400)	1,079.0000	(451,800.00)	(431,600.00)	0.0000	0.2270	(25.00)	0.00	2.8098	(2.9562)	0.0000	1	(0.1463)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(300)	1,100.0000	(328,578.64)	(330,000.00)	0.0000	0.2270	(25.00)	0.00	8.1740	(9.0411)	0.0000	4	(0.8671)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(1,100)	1,100.0000	(1,242,450.00)	(1,210,000.00)	0.0000	0.2270	(25.00)	0.00	30.9081	(33.1507)	0.0000	4	(2.2426)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(200)	1,100.0000	(225,900.00)	(220,000.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(6.0274)	0.0000	4	(0.4077)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(900)	1,100.0000	(1,016,550.00)	(990,000.00)	0.0000	0.2270	(25.00)	0.00	25.2884	(27.1233)	0.0000	4	(1.8349)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(2,700)	1,100.0000	(3,049,650.00)	(2,970,000.00)	0.0000	0.2270	(25.00)	0.00	75.8653	(81.3699)	0.0000	4	(5.5046)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(800)	1,100.0000	(903,600.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	22.4786	(24.1096)	0.0000	4	(1.6310)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(1,500)	1,100.0000	(1,694,250.00)	(1,650,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(45.2055)	0.0000	4	(3.0581)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(1,000)	1,100.0000	(1,129,500.00)	(1,100,000.00)	0.0000	0.2270	(25.00)	0.00	28.0982	(30.1370)	0.0000	4	(2.0387)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(4,100)	1,100.0000	(4,630,950.00)	(4,510,000.00)	0.0000	0.2270	(25.00)	0.00	115.2028	(123.5616)	0.0000	4	(8.3588)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(6,000)	1,100.0000	(6,777,000.00)	(6,600,000.00)	0.0000	0.2270	(25.00)	0.00	168.5895	(180.8219)	0.0000	4	(12.2324)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(5,100)	1,100.0000	(5,760,450.00)	(5,610,000.00)	0.0000	0.2270	(25.00)	0.00	143.3011	(153.6986)	0.0000	4	(10.3976)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(200)	1,100.0000	(225,900.00)	(220,000.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(6.0274)	0.0000	4	(0.4077)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(800)	1,100.0000	(903,600.00)	(880,000.00)	0.0000	0.2270	(25.00)	0.00	22.4786	(24.1096)	0.0000	4	(1.6310)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(300)	1,100.0000	(338,850.00)	(330,000.00)	0.0000	0.2270	(25.00)	0.00	8.4295	(9.0411)	0.0000	4	(0.6116)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(1,900)	1,100.0000	(2,146,050.00)	(2,090,000.00)	0.0000	0.2270	(25.00)	0.00	53.3867	(57.2603)	0.0000	4	(3.8736)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(5,200)	1,100.0000	(5,873,400.00)	(5,720,000.00)	0.0000	0.2270	(25.00)	0.00	146.1109	(156.7123)	0.0000	4	(10.6014)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(4,600)	1,100.0000	(5,195,700.00)	(5,060,000.00)	0.0000	0.2270	(25.00)	0.00	129.2519	(138.6301)	0.0000	4	(9.3782)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(4,200)	1,100.0000	(4,743,900.00)	(4,620,000.00)	0.0000	0.2270	(25.00)	0.00	118.0126	(126.5753)	0.0000	4	(8.5627)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(1,800)	1,100.0000	(2,033,100.00)	(1,980,000.00)	0.0000	0.2270	(25.00)	0.00	50.5768	(54.2466)	0.0000	4	(3.6697)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(4,500)	1,100.0000	(5,082,750.00)	(4,950,000.00)	0.0000	0.2270	(25.00)	0.00	126.4421	(135.6164)	0.0000	4	(9.1743)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(3,400)	1,100.0000	(3,840,300.00)	(3,740,000.00)	0.0000	0.2270	(25.00)	0.00	95.5340	(102.4658)	0.0000	4	(6.9317)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(600)	1,100.0000	(677,700.00)	(660,000.00)	0.0000	0.2270	(25.00)	0.00	16.8589	(18.0822)	0.0000	4	(1.2232)	02/04/2025
7951.T	01/13/2025	SDB3262867375	0	(400)	1,100.0000	(451,800.00)	(440,000.00)	0.0000	0.2270	(25.00)	0.00	11.2393	(12.0548)	0.0000	4	(0.8155)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(300)	1,104.0000	(328,578.64)	(331,200.00)	0.0000	0.2320	(25.00)	0.00	2.0885	(2.2685)	0.0000	1	(0.1800)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(1,100)	1,104.0000	(1,242,450.00)	(1,214,400.00)	0.0000	0.2320	(25.00)	0.00	7.8972	(8.3178)	0.0000	1	(0.4206)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(200)	1,104.0000	(225,900.00)	(220,800.00)	0.0000	0.2320	(25.00)	0.00	1.4359	(1.5123)	0.0000	1	(0.0765)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(900)	1,104.0000	(1,016,550.00)	(993,600.00)	0.0000	0.2320	(25.00)	0.00	6.4614	(6.8055)	0.0000	1	(0.3441)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(2,700)	1,104.0000	(3,049,650.00)	(2,980,800.00)	0.0000	0.2320	(25.00)	0.00	19.3841	(20.4164)	0.0000	1	(1.0324)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(800)	1,104.0000	(903,600.00)	(883,200.00)	0.0000	0.2320	(25.00)	0.00	5.7434	(6.0493)	0.0000	1	(0.3059)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(1,500)	1,104.0000	(1,694,250.00)	(1,656,000.00)	0.0000	0.2320	(25.00)	0.00	10.7689	(11.3425)	0.0000	1	(0.5735)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(1,000)	1,104.0000	(1,129,500.00)	(1,104,000.00)	0.0000	0.2320	(25.00)	0.00	7.1793	(7.5616)	0.0000	1	(0.3824)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(4,100)	1,104.0000	(4,630,950.00)	(4,526,400.00)	0.0000	0.2320	(25.00)	0.00	29.4351	(31.0027)	0.0000	1	(1.5677)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(6,000)	1,104.0000	(6,777,000.00)	(6,624,000.00)	0.0000	0.2320	(25.00)	0.00	43.0757	(45.3699)	0.0000	1	(2.2941)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(5,100)	1,104.0000	(5,760,450.00)	(5,630,400.00)	0.0000	0.2320	(25.00)	0.00	36.6144	(38.5644)	0.0000	1	(1.9500)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(200)	1,104.0000	(225,900.00)	(220,800.00)	0.0000	0.2320	(25.00)	0.00	1.4359	(1.5123)	0.0000	1	(0.0765)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(800)	1,104.0000	(903,600.00)	(883,200.00)	0.0000	0.2320	(25.00)	0.00	5.7434	(6.0493)	0.0000	1	(0.3059)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(300)	1,104.0000	(338,850.00)	(331,200.00)	0.0000	0.2320	(25.00)	0.00	2.1538	(2.2685)	0.0000	1	(0.1147)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(1,900)	1,104.0000	(2,146,050.00)	(2,097,600.00)	0.0000	0.2320	(25.00)	0.00	13.6406	(14.3671)	0.0000	1	(0.7265)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(5,200)	1,104.0000	(5,873,400.00)	(5,740,800.00)	0.0000	0.2320	(25.00)	0.00	37.3323	(39.3205)	0.0000	1	(1.9883)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(4,600)	1,104.0000	(5,195,700.00)	(5,078,400.00)	0.0000	0.2320	(25.00)	0.00	33.0247	(34.7836)	0.0000	1	(1.7588)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(4,200)	1,104.0000	(4,743,900.00)	(4,636,800.00)	0.0000	0.2320	(25.00)	0.00	30.1530	(31.7589)	0.0000	1	(1.6059)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(1,800)	1,104.0000	(2,033,100.00)	(1,987,200.00)	0.0000	0.23								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short (Cont.)																	
YAMAHA CORPORATION CMN (Cont.)																	
7951.T	01/09/2025	SDB3262867375	0	(600)	1,104.0000	(677,700.00)	(662,400.00)	0.0000	0.2320	(25.00)	0.00	4.3076	(4.5370)	0.0000	1	(0.2294)	02/04/2025
7951.T	01/09/2025	SDB3262867375	0	(400)	1,104.0000	(451,800.00)	(441,600.00)	0.0000	0.2320	(25.00)	0.00	2.8717	(3.0247)	0.0000	1	(0.1529)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(300)	1,086.5000	(328,578.64)	(325,950.00)	0.0000	0.2310	(25.00)	0.00	2.0795	(2.2325)	0.0000	1	(0.1530)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(1,100)	1,086.5000	(1,242,450.00)	(1,195,150.00)	0.0000	0.2310	(25.00)	0.00	7.8632	(8.1860)	0.0000	1	(0.3228)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(200)	1,086.5000	(225,900.00)	(217,300.00)	0.0000	0.2310	(25.00)	0.00	1.4297	(1.4884)	0.0000	1	(0.0587)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(900)	1,086.5000	(1,016,550.00)	(977,850.00)	0.0000	0.2310	(25.00)	0.00	6.4335	(6.6976)	0.0000	1	(0.2641)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(2,700)	1,086.5000	(3,049,650.00)	(2,933,550.00)	0.0000	0.2310	(25.00)	0.00	19.3005	(20.0928)	0.0000	1	(0.7923)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(800)	1,086.5000	(903,600.00)	(869,200.00)	0.0000	0.2310	(25.00)	0.00	5.7187	(5.9534)	0.0000	1	(0.2348)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(1,500)	1,086.5000	(1,694,250.00)	(1,629,750.00)	0.0000	0.2310	(25.00)	0.00	10.7225	(11.1627)	0.0000	1	(0.4402)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(1,000)	1,086.5000	(1,129,500.00)	(1,086,500.00)	0.0000	0.2310	(25.00)	0.00	7.1483	(7.4418)	0.0000	1	(0.2934)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(4,100)	1,086.5000	(4,630,950.00)	(4,454,650.00)	0.0000	0.2310	(25.00)	0.00	29.3082	(30.5113)	0.0000	1	(1.2031)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(6,000)	1,086.5000	(6,777,000.00)	(6,519,000.00)	0.0000	0.2310	(25.00)	0.00	42.8901	(44.6507)	0.0000	1	(1.7606)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(5,100)	1,086.5000	(5,760,450.00)	(5,541,150.00)	0.0000	0.2310	(25.00)	0.00	36.4565	(37.9531)	0.0000	1	(1.4965)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(200)	1,086.5000	(225,900.00)	(217,300.00)	0.0000	0.2310	(25.00)	0.00	1.4297	(1.4884)	0.0000	1	(0.0587)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(800)	1,086.5000	(903,600.00)	(869,200.00)	0.0000	0.2310	(25.00)	0.00	5.7187	(5.9534)	0.0000	1	(0.2348)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(300)	1,086.5000	(338,850.00)	(325,950.00)	0.0000	0.2310	(25.00)	0.00	2.1445	(2.2325)	0.0000	1	(0.0880)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(1,900)	1,086.5000	(2,146,050.00)	(2,064,350.00)	0.0000	0.2310	(25.00)	0.00	13.5819	(14.1394)	0.0000	1	(0.5575)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(5,200)	1,086.5000	(5,873,400.00)	(5,649,800.00)	0.0000	0.2310	(25.00)	0.00	37.1714	(38.6973)	0.0000	1	(1.5259)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(4,600)	1,086.5000	(5,195,700.00)	(4,997,900.00)	0.0000	0.2310	(25.00)	0.00	32.8824	(34.2322)	0.0000	1	(1.3498)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(4,200)	1,086.5000	(4,743,900.00)	(4,563,300.00)	0.0000	0.2310	(25.00)	0.00	30.0230	(31.2555)	0.0000	1	(1.2324)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(1,800)	1,086.5000	(2,033,100.00)	(1,955,700.00)	0.0000	0.2310	(25.00)	0.00	12.8670	(13.3952)	0.0000	1	(0.5282)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(4,500)	1,086.5000	(5,082,750.00)	(4,889,250.00)	0.0000	0.2310	(25.00)	0.00	32.1675	(33.4880)	0.0000	1	(1.3205)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(3,400)	1,086.5000	(3,840,300.00)	(3,694,100.00)	0.0000	0.2310	(25.00)	0.00	24.3044	(25.3021)	0.0000	1	(0.9977)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(600)	1,086.5000	(677,700.00)	(651,900.00)	0.0000	0.2310	(25.00)	0.00	4.2890	(4.4651)	0.0000	1	(0.1761)	02/04/2025
7951.T	01/08/2025	SDB3262867375	0	(400)	1,086.5000	(451,800.00)	(434,600.00)	0.0000	0.2310	(25.00)	0.00	2.8593	(2.9767)	0.0000	1	(0.1174)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(1,100)	1,129.5000	(1,242,450.00)	(1,242,450.00)	0.0000	0.2270	(25.00)	0.00	7.7270	(8.5099)	0.0000	1	(0.7829)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(200)	1,129.5000	(225,900.00)	(225,900.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.5473)	0.0000	1	(0.1423)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(900)	1,129.5000	(1,016,550.00)	(1,016,550.00)	0.0000	0.2270	(25.00)	0.00	6.3221	(6.9627)	0.0000	1	(0.6406)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(2,700)	1,129.5000	(3,049,650.00)	(3,049,650.00)	0.0000	0.2270	(25.00)	0.00	18.9663	(20.8880)	0.0000	1	(1.9217)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(800)	1,129.5000	(903,600.00)	(903,600.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(6.1890)	0.0000	1	(0.5694)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(1,500)	1,129.5000	(1,694,250.00)	(1,694,250.00)	0.0000	0.2270	(25.00)	0.00	10.5368	(11.6045)	0.0000	1	(1.0676)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(1,000)	1,129.5000	(1,129,500.00)	(1,129,500.00)	0.0000	0.2270	(25.00)	0.00	7.0246	(7.7363)	0.0000	1	(0.7117)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(4,100)	1,129.5000	(4,630,950.00)	(4,630,950.00)	0.0000	0.2270	(25.00)	0.00	28.8007	(31.7188)	0.0000	1	(2.9181)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(6,000)	1,129.5000	(6,777,000.00)	(6,777,000.00)	0.0000	0.2270	(25.00)	0.00	42.1474	(46.4178)	0.0000	1	(4.2704)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(5,100)	1,129.5000	(5,760,450.00)	(5,760,450.00)	0.0000	0.2270	(25.00)	0.00	35.8253	(39.4551)	0.0000	1	(3.6299)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(200)	1,129.5000	(225,900.00)	(225,900.00)	0.0000	0.2270	(25.00)	0.00	1.4049	(1.5473)	0.0000	1	(0.1423)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(800)	1,129.5000	(903,600.00)	(903,600.00)	0.0000	0.2270	(25.00)	0.00	5.6196	(6.1890)	0.0000	1	(0.5694)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(300)	1,129.5000	(338,850.00)	(338,850.00)	0.0000	0.2270	(25.00)	0.00	2.1074	(2.3209)	0.0000	1	(0.2135)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(1,900)	1,129.5000	(2,146,050.00)	(2,146,050.00)	0.0000	0.2270	(25.00)	0.00	13.3467	(14.6990)	0.0000	1	(1.3523)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(5,200)	1,129.5000	(5,873,400.00)	(5,873,400.00)	0.0000	0.2270	(25.00)	0.00	36.5277	(40.2288)	0.0000	1	(3.7010)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(4,600)	1,129.5000	(5,195,700.00)	(5,195,700.00)	0.0000	0.2270	(25.00)	0.00	32.3130	(35.5870)	0.0000	1	(3.2740)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(4,200)	1,129.5000	(4,743,900.00)	(4,743,900.00)	0.0000	0.2270	(25.00)	0.00	29.5032	(32.4925)	0.0000	1	(2.9893)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(1,800)	1,129.5000	(2,033,100.00)	(2,033,100.00)	0.0000	0.2270	(25.00)	0.00	12.6442	(13.9253)	0.0000	1	(1.2811)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(4,500)	1,129.5000	(5,082,750.00)	(5,082,750.00)	0.0000	0.2270	(25.00)	0.00	31.6105	(34.8134)	0.0000	1	(3.2028)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(3,400)	1,129.5000	(3,840,300.00)	(3,840,300.00)	0.0000	0.2270	(25.00)	0.00	23.8835	(26.3034)	0.0000	1	(2.4199)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(600)	1,129.5000	(677,700.00)	(677,700.00)	0.0000	0.2270	(25.00)	0.00	4.2147	(4.6418)	0.0000	1	(0.4270)	02/04/2025
7951.T	01/07/2025	SDB3262867375	0	(400)	1,129.5000	(451,800.00)	(451,800.00)	0.0000	0.2270	(25.00)	0.00	2.8098	(3.0945)	0.0000	1	(0.2847)	02/04/2025
TOTAL YAMAHA CORPORATION CMN												4,009.3283	(4,246.5812)	0.0000		(237.2528)	
YASKAWA ELECTRIC CORPORATION CMN																	
6506.T	01/17/2025	SDB3264520310	0	(4,800)	4,164.0000	(19,578,527.31)	(19,987,200.00)	0.0000	0.2270	(25.00)	0.00	121.7623	(136.8986)	0.0000	1	(15.1363)	02/04/2025
6506.T	01/17/2025	SDB3264520310	0	(6,700)	4,164.0000	(28,672,436.17)	(27,898,800.00)	0.0000	0.2270	(25.00)	0.00	178.3190	(191.0877)	0.0000	1	(12.7687)	02/04/2025
6506.T	01/17/2025	SDB3264520310	0	(13,200)	4,164.0000	(56,067,455.37)	(54,964,800.00)	0.0000	0.2270	(25.00)	0.00	348.6935	(376.4712)	0.0000	1	(27.7771)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
JPY (Cont.)																	
Short(Cont.)																	
YASKAWA ELECTRIC CORPORATION CMN (Cont.)																	
6506.T	01/17/2025	SDB3264520310	0	(7,800)	4,164.0000	(33,773,974.09)	(32,479,200.00)	0.0000	0.2270	(25.00)	0.00	210.0464	(222.4603)	0.0000	1	(12.4139)	02/04/2025
6506.T	01/17/2025	SDB3264520310	0	(5,000)	4,164.0000	(21,649,983.39)	(20,820,000.00)	0.0000	0.2270	(25.00)	0.00	134.6451	(142.6027)	0.0000	1	(7.9576)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(4,800)	4,087.0000	(19,578,527.31)	(19,617,600.00)	0.0000	0.2270	(25.00)	0.00	121.7623	(134.3671)	0.0000	1	(12.6048)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(6,700)	4,087.0000	(28,672,436.17)	(27,382,900.00)	0.0000	0.2270	(25.00)	0.00	178.3190	(187.5541)	0.0000	1	(9.2351)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(13,200)	4,087.0000	(56,067,455.37)	(53,948,400.00)	0.0000	0.2270	(25.00)	0.00	348.6935	(369.5096)	0.0000	1	(20.8161)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(7,800)	4,087.0000	(33,773,974.09)	(31,878,600.00)	0.0000	0.2270	(25.00)	0.00	210.0464	(218.3466)	0.0000	1	(8.3002)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(7,300)	4,087.0000	(31,608,975.75)	(29,835,100.00)	0.0000	0.2270	(25.00)	0.00	196.5818	(204.3500)	0.0000	1	(7.7682)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(3,800)	4,087.0000	(15,290,806.03)	(15,530,600.00)	0.0000	0.2270	(25.00)	0.00	95.0962	(106.3740)	0.0000	1	(11.2777)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(1,700)	4,087.0000	(6,913,900.00)	(6,947,900.00)	0.0000	0.2270	(25.00)	0.00	42.9988	(47.5884)	0.0000	1	(4.5896)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(2,000)	4,087.0000	(8,134,000.00)	(8,174,000.00)	0.0000	0.2270	(25.00)	0.00	50.5868	(55.9863)	0.0000	1	(5.3995)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(300)	4,087.0000	(1,220,100.00)	(1,226,100.00)	0.0000	0.2270	(25.00)	0.00	7.5880	(8.3979)	0.0000	1	(0.8099)	02/04/2025
6506.T	01/16/2025	SDB3264520310	0	(500)	4,087.0000	(2,033,500.00)	(2,043,500.00)	0.0000	0.2270	(25.00)	0.00	12.6467	(13.9966)	0.0000	1	(1.3499)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(6,700)	4,271.0000	(28,672,436.17)	(28,615,700.00)	0.0000	0.2270	(25.00)	0.00	178.3190	(195.9979)	0.0000	1	(17.6790)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(13,200)	4,271.0000	(56,067,455.37)	(56,377,200.00)	0.0000	0.2270	(25.00)	0.00	348.6935	(386.1452)	0.0000	1	(37.4517)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(7,800)	4,271.0000	(33,773,974.09)	(33,313,800.00)	0.0000	0.2270	(25.00)	0.00	210.0464	(228.1767)	0.0000	1	(18.1304)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(7,300)	4,271.0000	(31,608,975.75)	(31,178,300.00)	0.0000	0.2270	(25.00)	0.00	196.5818	(213.5500)	0.0000	1	(16.9682)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(3,800)	4,271.0000	(15,290,806.03)	(16,229,800.00)	0.0000	0.2270	(25.00)	0.00	95.0962	(111.1630)	0.0000	1	(16.0668)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(1,700)	4,271.0000	(6,913,900.00)	(7,260,700.00)	0.0000	0.2270	(25.00)	0.00	42.9988	(49.7308)	0.0000	1	(6.7320)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(2,000)	4,271.0000	(8,134,000.00)	(8,542,000.00)	0.0000	0.2270	(25.00)	0.00	50.5868	(58.5068)	0.0000	1	(7.9201)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(300)	4,271.0000	(1,220,100.00)	(1,281,300.00)	0.0000	0.2270	(25.00)	0.00	7.5880	(8.7760)	0.0000	1	(1.1880)	02/04/2025
6506.T	01/15/2025	SDB3264520310	0	(500)	4,271.0000	(2,033,500.00)	(2,135,500.00)	0.0000	0.2270	(25.00)	0.00	12.6467	(14.6267)	0.0000	1	(1.9800)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(13,200)	4,250.0000	(56,067,455.37)	(56,100,000.00)	0.0000	0.2270	(25.00)	0.00	348.6935	(384.2466)	0.0000	1	(35.5531)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(7,800)	4,250.0000	(33,773,974.09)	(33,150,000.00)	0.0000	0.2270	(25.00)	0.00	210.0464	(227.0548)	0.0000	1	(17.0084)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(7,300)	4,250.0000	(31,608,975.75)	(31,025,000.00)	0.0000	0.2270	(25.00)	0.00	196.5818	(212.5000)	0.0000	1	(15.9182)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(3,800)	4,250.0000	(15,290,806.03)	(16,150,000.00)	0.0000	0.2270	(25.00)	0.00	95.0962	(110.6164)	0.0000	1	(15.5202)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(1,700)	4,250.0000	(6,913,900.00)	(7,225,000.00)	0.0000	0.2270	(25.00)	0.00	42.9988	(49.4863)	0.0000	1	(6.4875)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(2,000)	4,250.0000	(8,134,000.00)	(8,500,000.00)	0.0000	0.2270	(25.00)	0.00	50.5868	(58.2192)	0.0000	1	(7.6324)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(300)	4,250.0000	(1,220,100.00)	(1,275,000.00)	0.0000	0.2270	(25.00)	0.00	7.5880	(8.7329)	0.0000	1	(1.1449)	02/04/2025
6506.T	01/14/2025	SDB3264520310	0	(500)	4,250.0000	(2,033,500.00)	(2,125,000.00)	0.0000	0.2270	(25.00)	0.00	12.6467	(14.5548)	0.0000	1	(1.9081)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(7,800)	4,340.0000	(33,773,974.09)	(33,852,000.00)	0.0000	0.2270	(25.00)	0.00	840.1854	(927.4521)	0.0000	4	(87.2666)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(7,300)	4,340.0000	(31,608,975.75)	(31,682,000.00)	0.0000	0.2270	(25.00)	0.00	786.3274	(868.0000)	0.0000	4	(81.6726)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(3,800)	4,340.0000	(15,290,806.03)	(16,492,000.00)	0.0000	0.2270	(25.00)	0.00	380.3850	(451.8356)	0.0000	4	(71.4506)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(1,700)	4,340.0000	(6,913,900.00)	(7,378,000.00)	0.0000	0.2270	(25.00)	0.00	171.9951	(202.1370)	0.0000	4	(30.1419)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(2,000)	4,340.0000	(8,134,000.00)	(8,680,000.00)	0.0000	0.2270	(25.00)	0.00	202.3472	(237.8082)	0.0000	4	(35.4610)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(300)	4,340.0000	(1,220,100.00)	(1,302,000.00)	0.0000	0.2270	(25.00)	0.00	30.3521	(35.6712)	0.0000	4	(5.3192)	02/04/2025
6506.T	01/13/2025	SDB3264520310	0	(500)	4,340.0000	(2,033,500.00)	(2,170,000.00)	0.0000	0.2270	(25.00)	0.00	50.5868	(59.4521)	0.0000	4	(8.8653)	02/04/2025
6506.T	01/09/2025	SDB3264520310	0	(3,800)	4,268.0000	(15,290,806.03)	(16,218,400.00)	0.0000	0.2320	(25.00)	0.00	97.1909	(111.0849)	0.0000	1	(13.8941)	02/04/2025
6506.T	01/09/2025	SDB3264520310	0	(1,700)	4,268.0000	(6,913,900.00)	(7,255,600.00)	0.0000	0.2320	(25.00)	0.00	43.9459	(49.6959)	0.0000	1	(5.7500)	02/04/2025
6506.T	01/09/2025	SDB3264520310	0	(2,000)	4,268.0000	(8,134,000.00)	(8,536,000.00)	0.0000	0.2320	(25.00)	0.00	51.7010	(58.4658)	0.0000	1	(6.7647)	02/04/2025
6506.T	01/09/2025	SDB3264520310	0	(300)	4,268.0000	(1,220,100.00)	(1,280,400.00)	0.0000	0.2320	(25.00)	0.00	7.7552	(8.7699)	0.0000	1	(1.0147)	02/04/2025
6506.T	01/09/2025	SDB3264520310	0	(500)	4,268.0000	(2,033,500.00)	(2,134,000.00)	0.0000	0.2320	(25.00)	0.00	12.9253	(14.6164)	0.0000	1	(1.6912)	02/04/2025
6506.T	01/08/2025	SDB3264520310	0	(3,800)	3,989.0000	(15,290,806.03)	(15,158,200.00)	0.0000	0.2310	(25.00)	0.00	96.7720	(103.8233)	0.0000	1	(7.0513)	02/04/2025
6506.T	01/08/2025	SDB3264520310	0	(1,700)	3,989.0000	(6,913,900.00)	(6,781,300.00)	0.0000	0.2310	(25.00)	0.00	43.7565	(46.4473)	0.0000	1	(2.6908)	02/04/2025
6506.T	01/08/2025	SDB3264520310	0	(2,000)	3,989.0000	(8,134,000.00)	(7,978,000.00)	0.0000	0.2310	(25.00)	0.00	51.4782	(54.6438)	0.0000	1	(3.1656)	02/04/2025
6506.T	01/08/2025	SDB3264520310	0	(300)	3,989.0000	(1,220,100.00)	(1,196,700.00)	0.0000	0.2310	(25.00)	0.00	7.7217	(8.1966)	0.0000	1	(0.4748)	02/04/2025
6506.T	01/08/2025	SDB3264520310	0	(500)	3,989.0000	(2,033,500.00)	(1,994,500.00)	0.0000	0.2310	(25.00)	0.00	12.8695	(13.6610)	0.0000	1	(0.7914)	02/04/2025
6506.T	01/07/2025	SDB3264520310	0	(1,700)	4,067.0000	(6,913,900.00)	(6,913,900.00)	0.0000	0.2270	(25.00)	0.00	42.9988	(47.3555)	0.0000	1	(4.3567)	02/04/2025
6506.T	01/07/2025	SDB3264520310	0	(2,000)	4,067.0000	(8,134,000.00)	(8,134,000.00)	0.0000	0.2270	(25.00)	0.00	50.5868	(55.7123)	0.0000	1	(5.1255)	02/04/2025
6506.T	01/07/2025	SDB3264520310	0	(300)	4,067.0000	(1,220,100.00)	(1,220,100.00)	0.0000	0.2270	(25.00)	0.00	7.5880	(8.3568)	0.0000	1	(0.7688)	02/04/2025
6506.T	01/07/2025	SDB3264520310	0	(500)	4,067.0000	(2,033,500.00)	(2,033,500.00)	0.0000	0.2270	(25.00)	0.00	12.6467	(13.9281)	0.0000	1	(1.2814)	02/04/2025
TOTAL YASKAWA ELECTRIC CORPORATION CMN																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD																	
Short																	
INFRATIL LIMITED CMN																	
IFT.NZ	01/17/2025	SDB3260121440	0	(2,385)	11.8100	(27,982.39)	(28,166.85)	0.0000	4.2500	(35.00)	0.00	3.2582	(0.2701)	0.0000	1	2.9881	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(3,894)	11.8100	(45,523.84)	(45,988.14)	0.0000	4.2500	(35.00)	0.00	5.3007	(0.4410)	0.0000	1	4.8597	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,885)	11.8100	(34,277.22)	(34,071.85)	0.0000	4.2500	(35.00)	0.00	3.9912	(0.3267)	0.0000	1	3.6645	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(3,924)	11.8100	(47,225.32)	(46,342.44)	0.0000	4.2500	(35.00)	0.00	5.4988	(0.4444)	0.0000	1	5.0545	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(4,355)	11.8100	(52,271.28)	(51,432.55)	0.0000	4.2500	(35.00)	0.00	6.0864	(0.4932)	0.0000	1	5.5932	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,988)	11.8100	(36,055.64)	(35,288.28)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3384)	0.0000	1	3.8599	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,156)	11.8100	(26,393.80)	(25,462.36)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2442)	0.0000	1	2.8291	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(5,280)	11.8100	(65,471.72)	(62,356.80)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.5979)	0.0000	1	7.0255	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(1,760)	11.8100	(22,176.00)	(20,785.60)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.1993)	0.0000	1	2.3828	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(868)	11.8100	(10,936.80)	(10,251.08)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.0983)	0.0000	1	1.1752	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(5,515)	11.8100	(69,489.00)	(65,132.15)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6246)	0.0000	1	7.4666	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(5,808)	11.8100	(73,180.80)	(68,592.48)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6577)	0.0000	1	7.8633	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(873)	11.8100	(10,999.80)	(10,310.13)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.0989)	0.0000	1	1.1819	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(798)	11.8100	(10,054.80)	(9,424.38)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0904)	0.0000	1	1.0804	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,661)	11.8100	(33,528.60)	(31,426.41)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3013)	0.0000	1	3.6027	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(1,510)	11.8100	(19,026.00)	(17,833.10)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1710)	0.0000	1	2.0444	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(8,649)	11.8100	(108,977.40)	(102,144.69)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9795)	0.0000	1	11.7097	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(3,402)	11.8100	(42,865.20)	(40,177.62)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3853)	0.0000	1	4.6059	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(1,989)	11.8100	(25,061.40)	(23,490.09)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2252)	0.0000	1	2.6929	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(3,773)	11.8100	(47,539.80)	(44,559.13)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4273)	0.0000	1	5.1082	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(4,585)	11.8100	(57,771.00)	(54,148.85)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5192)	0.0000	1	6.2075	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(16,245)	11.8100	(204,687.00)	(191,853.45)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8397)	0.0000	1	21.9937	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(89)	11.8100	(1,121.40)	(1,051.09)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0101)	0.0000	1	0.1205	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(1,951)	11.8100	(24,582.60)	(23,041.31)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2209)	0.0000	1	2.6414	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(125)	11.8100	(1,575.00)	(1,476.25)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0142)	0.0000	1	0.1692	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(1,152)	11.8100	(14,515.20)	(13,605.12)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1305)	0.0000	1	1.5597	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,117)	11.8100	(26,674.20)	(25,001.77)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2397)	0.0000	1	2.8662	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(6,865)	11.8100	(86,499.00)	(81,075.65)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7774)	0.0000	1	9.2944	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(337)	11.8100	(4,246.20)	(3,979.97)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0382)	0.0000	1	0.4563	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(132)	11.8100	(1,663.20)	(1,558.92)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0149)	0.0000	1	0.1787	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(515)	11.8100	(6,489.00)	(6,082.15)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0583)	0.0000	1	0.6972	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(150)	11.8100	(1,890.00)	(1,771.50)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0170)	0.0000	1	0.2031	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,635)	11.8100	(33,201.00)	(31,119.35)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.2984)	0.0000	1	3.5675	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,679)	11.8100	(33,755.40)	(31,638.99)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3034)	0.0000	1	3.6270	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(659)	11.8100	(8,303.40)	(7,782.79)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0746)	0.0000	1	0.8922	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(626)	11.8100	(7,887.60)	(7,393.06)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0709)	0.0000	1	0.8475	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(24,751)	11.8100	(311,862.60)	(292,309.31)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.8030)	0.0000	1	33.5098	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(166)	11.8100	(2,091.60)	(1,960.46)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0188)	0.0000	1	0.2247	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(133)	11.8100	(1,675.80)	(1,570.73)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0151)	0.0000	1	0.1801	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(120)	11.8100	(1,512.00)	(1,417.20)	0.0000	4.2500	(35.00)	0.00	0.1761	(0.0136)	0.0000	1	0.1625	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(137)	11.8100	(1,726.20)	(1,617.97)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0155)	0.0000	1	0.1855	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(14,337)	11.8100	(180,646.20)	(169,319.97)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6236)	0.0000	1	19.4105	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,366)	11.8100	(29,811.60)	(27,942.46)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2679)	0.0000	1	3.2033	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(424)	11.8100	(5,342.40)	(5,007.44)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0480)	0.0000	1	0.5740	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(2,717)	11.8100	(34,234.20)	(32,087.77)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3077)	0.0000	1	3.6785	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(257)	11.8100	(3,238.20)	(3,035.17)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0291)	0.0000	1	0.3479	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(10,128)	11.8100	(127,612.80)	(119,611.68)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1470)	0.0000	1	13.7121	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(588)	11.8100	(7,408.80)	(6,944.28)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0666)	0.0000	1	0.7961	02/04/2025
IFT.NZ	01/17/2025	SDB3260121440	0	(4,482)	11.8100	(56,473.20)	(52,932.42)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5076)	0.0000	1	6.0681	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,385)	11.7400	(27,982.39)	(27,999.90)	0.0000	4.2500	(35.00)	0.00	3.2582	(0.2685)	0.0000	1	2.9897	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(3,894)	11.7400	(45,523.84)	(45,715.56)	0.0000	4.2500	(35.00)	0.00	5.3007	(0.4384)	0.0000	1	4.8624	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,885)	11.7400	(34,277.22)	(33,869.90)	0.0000	4.2500	(35.00)	0.00	3.9912	(0.3248)	0.0000	1	3.6664	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(3,924)	11.7400	(47,225.32)	(46,067.76)	0.0000	4.2500	(35.00)	0.00	5.4988	(0.4417)	0.0000	1	5.0571	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/16/2025	SDB3260121440	0	(4,355)	11.7400	(52,271.28)	(51,127.70)	0.0000	4.2500	(35.00)	0.00	6.0864	(0.4903)	0.0000	1	5.5961	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,988)	11.7400	(36,055.64)	(35,079.12)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3364)	0.0000	1	3.8619	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,156)	11.7400	(26,393.80)	(25,311.44)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2427)	0.0000	1	2.8305	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(5,280)	11.7400	(65,471.72)	(61,987.20)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.5944)	0.0000	1	7.0290	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,760)	11.7400	(22,176.00)	(20,662.40)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.1981)	0.0000	1	2.3840	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(868)	11.7400	(10,936.80)	(10,190.32)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.0977)	0.0000	1	1.1757	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(5,515)	11.7400	(69,489.00)	(64,746.10)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6209)	0.0000	1	7.4703	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(5,808)	11.7400	(73,180.80)	(68,185.92)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6538)	0.0000	1	7.8672	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(873)	11.7400	(10,999.80)	(10,249.02)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.0983)	0.0000	1	1.1825	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(798)	11.7400	(10,054.80)	(9,368.52)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0898)	0.0000	1	1.0809	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,661)	11.7400	(33,528.60)	(31,240.14)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.2996)	0.0000	1	3.6045	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,510)	11.7400	(19,026.00)	(17,727.40)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1700)	0.0000	1	2.0454	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(8,649)	11.7400	(108,977.40)	(101,539.26)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9737)	0.0000	1	11.7155	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(3,402)	11.7400	(42,865.20)	(39,939.48)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3830)	0.0000	1	4.6082	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,989)	11.7400	(25,061.40)	(23,350.86)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2239)	0.0000	1	2.6942	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(3,773)	11.7400	(47,539.80)	(44,295.02)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4247)	0.0000	1	5.1107	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(4,585)	11.7400	(57,771.00)	(53,827.90)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5162)	0.0000	1	6.2106	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(16,245)	11.7400	(204,687.00)	(190,716.30)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8288)	0.0000	1	22.0046	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(89)	11.7400	(1,121.40)	(1,044.86)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0100)	0.0000	1	0.1206	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,951)	11.7400	(24,582.60)	(22,904.74)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2196)	0.0000	1	2.6427	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(125)	11.7400	(1,575.00)	(1,467.50)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0141)	0.0000	1	0.1693	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,152)	11.7400	(14,515.20)	(13,524.48)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1297)	0.0000	1	1.5604	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,117)	11.7400	(26,674.20)	(24,853.58)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2383)	0.0000	1	2.8676	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(6,865)	11.7400	(86,499.00)	(80,595.10)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7728)	0.0000	1	9.2990	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(337)	11.7400	(4,246.20)	(3,956.38)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0379)	0.0000	1	0.4565	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(132)	11.7400	(1,663.20)	(1,549.68)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0149)	0.0000	1	0.1788	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(515)	11.7400	(6,489.00)	(6,046.10)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0580)	0.0000	1	0.6976	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(150)	11.7400	(1,890.00)	(1,761.00)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0169)	0.0000	1	0.2032	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,635)	11.7400	(33,201.00)	(30,934.90)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.2966)	0.0000	1	3.5692	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,679)	11.7400	(33,755.40)	(31,451.46)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3016)	0.0000	1	3.6288	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(659)	11.7400	(8,303.40)	(7,736.66)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0742)	0.0000	1	0.8926	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(626)	11.7400	(7,887.60)	(7,349.24)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0705)	0.0000	1	0.8479	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(24,751)	11.7400	(311,862.60)	(290,576.74)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.7864)	0.0000	1	33.5264	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(166)	11.7400	(2,091.60)	(1,948.84)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0187)	0.0000	1	0.2249	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(133)	11.7400	(1,675.80)	(1,561.42)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0150)	0.0000	1	0.1802	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(1,651)	11.7400	(20,802.60)	(19,382.74)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1859)	0.0000	1	2.2384	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(137)	11.7400	(1,726.20)	(1,608.38)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0154)	0.0000	1	0.1856	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(14,337)	11.7400	(180,646.20)	(168,316.38)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6140)	0.0000	1	19.4202	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,366)	11.7400	(29,811.60)	(27,776.84)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2664)	0.0000	1	3.2049	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(424)	11.7400	(5,342.40)	(4,977.76)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0477)	0.0000	1	0.5743	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(2,717)	11.7400	(34,234.20)	(31,897.58)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3059)	0.0000	1	3.6803	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(257)	11.7400	(3,238.20)	(3,017.18)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0289)	0.0000	1	0.3481	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(10,128)	11.7400	(127,612.80)	(118,902.72)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1402)	0.0000	1	13.7189	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(588)	11.7400	(7,408.80)	(6,903.12)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0662)	0.0000	1	0.7965	02/04/2025
IFT.NZ	01/16/2025	SDB3260121440	0	(4,482)	11.7400	(56,473.20)	(52,618.68)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5046)	0.0000	1	6.0711	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(3,894)	11.6900	(45,523.84)	(45,520.86)	0.0000	4.2500	(35.00)	0.00	5.3007	(0.4365)	0.0000	1	4.8642	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,885)	11.6900	(34,277.22)	(33,725.65)	0.0000	4.2500	(35.00)	0.00	3.9912	(0.3234)	0.0000	1	3.6678	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(3,924)	11.6900	(47,225.32)	(45,871.56)	0.0000	4.2500	(35.00)	0.00	5.4988	(0.4399)	0.0000	1	5.0590	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(4,355)	11.6900	(52,271.28)	(50,909.95)	0.0000	4.2500	(35.00)	0.00	6.0864	(0.4882)	0.0000	1	5.5982	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,988)	11.6900	(36,055.64)	(34,929.72)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3349)	0.0000	1	3.8633	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,156)	11.6900	(26,393.80)	(25,203.64)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2417)	0.0000	1	2.8316	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(5,280)	11.6900	(65,471.72)	(61,723.20)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.5919)	0.0000	1	7.0316	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,760)	11.6900	(22,176.00)	(20,574.40)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.1973)	0.0000	1	2.3848	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/15/2025	SDB3260121440	0	(868)	11.6900	(10,936.80)	(10,146.92)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.0973)	0.0000	1	1.1762	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(5,515)	11.6900	(69,489.00)	(64,470.35)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6182)	0.0000	1	7.4730	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(5,808)	11.6900	(73,180.80)	(67,895.52)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6511)	0.0000	1	7.8700	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(873)	11.6900	(10,999.80)	(10,205.37)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.0979)	0.0000	1	1.1829	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(798)	11.6900	(10,054.80)	(9,328.62)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0895)	0.0000	1	1.0813	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,661)	11.6900	(33,528.60)	(31,107.09)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.2983)	0.0000	1	3.6057	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,510)	11.6900	(19,026.00)	(17,651.90)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1693)	0.0000	1	2.0461	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(8,649)	11.6900	(108,977.40)	(101,106.81)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9695)	0.0000	1	11.7196	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(3,402)	11.6900	(42,865.20)	(39,769.38)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3814)	0.0000	1	4.6098	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,989)	11.6900	(25,061.40)	(23,251.41)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2230)	0.0000	1	2.6951	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(3,773)	11.6900	(47,539.80)	(44,106.37)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4229)	0.0000	1	5.1125	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(4,585)	11.6900	(57,771.00)	(53,598.65)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5140)	0.0000	1	6.2128	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(16,245)	11.6900	(204,687.00)	(189,904.05)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8210)	0.0000	1	22.0124	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(89)	11.6900	(1,121.40)	(1,040.41)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0100)	0.0000	1	0.1206	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,951)	11.6900	(24,582.60)	(22,807.19)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2187)	0.0000	1	2.6437	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(125)	11.6900	(1,575.00)	(1,461.25)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0140)	0.0000	1	0.1694	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,152)	11.6900	(14,515.20)	(13,466.88)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1291)	0.0000	1	1.5610	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,117)	11.6900	(26,674.20)	(24,747.73)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2373)	0.0000	1	2.8686	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(6,865)	11.6900	(86,499.00)	(80,251.85)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7695)	0.0000	1	9.3023	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(337)	11.6900	(4,246.20)	(3,939.53)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0378)	0.0000	1	0.4566	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(132)	11.6900	(1,663.20)	(1,543.08)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0148)	0.0000	1	0.1789	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(515)	11.6900	(6,489.00)	(6,020.35)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0577)	0.0000	1	0.6978	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(150)	11.6900	(1,890.00)	(1,753.50)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0168)	0.0000	1	0.2033	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,635)	11.6900	(33,201.00)	(30,803.15)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.2954)	0.0000	1	3.5705	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,679)	11.6900	(33,755.40)	(31,317.51)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3003)	0.0000	1	3.6301	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(659)	11.6900	(8,303.40)	(7,703.71)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0739)	0.0000	1	0.8930	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(626)	11.6900	(7,887.60)	(7,317.94)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0702)	0.0000	1	0.8482	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(24,751)	11.6900	(311,862.60)	(289,339.19)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.7745)	0.0000	1	33.5383	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(166)	11.6900	(2,091.60)	(1,940.54)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0186)	0.0000	1	0.2249	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(133)	11.6900	(1,675.80)	(1,554.77)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0149)	0.0000	1	0.1802	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(1,651)	11.6900	(20,802.60)	(19,300.19)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1851)	0.0000	1	2.2372	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(137)	11.6900	(1,726.20)	(1,601.53)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0154)	0.0000	1	0.1856	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(14,337)	11.6900	(180,646.20)	(167,599.53)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6071)	0.0000	1	19.4270	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,366)	11.6900	(29,811.60)	(27,658.54)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2652)	0.0000	1	3.2060	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(424)	11.6900	(5,342.40)	(4,956.56)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0475)	0.0000	1	0.5745	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(2,717)	11.6900	(34,234.20)	(31,761.73)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3046)	0.0000	1	3.6816	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(257)	11.6900	(3,238.20)	(3,004.33)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0288)	0.0000	1	0.3482	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(10,128)	11.6900	(127,612.80)	(118,396.32)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1353)	0.0000	1	13.7237	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(588)	11.6900	(7,408.80)	(6,873.72)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0659)	0.0000	1	0.7968	02/04/2025
IFT.NZ	01/15/2025	SDB3260121440	0	(4,482)	11.6900	(56,473.20)	(52,394.58)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5024)	0.0000	1	6.0732	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,885)	11.8500	(34,277.22)	(34,187.25)	0.0000	4.2500	(35.00)	0.00	3.9912	(0.3278)	0.0000	1	3.6634	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(3,924)	11.8500	(47,225.32)	(46,499.40)	0.0000	4.2500	(35.00)	0.00	5.4988	(0.4459)	0.0000	1	5.0530	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(4,355)	11.8500	(52,271.28)	(51,606.75)	0.0000	4.2500	(35.00)	0.00	6.0864	(0.4949)	0.0000	1	5.5915	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,988)	11.8500	(36,055.64)	(35,407.80)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3395)	0.0000	1	3.8587	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,156)	11.8500	(26,393.80)	(25,548.60)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2450)	0.0000	1	2.8283	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(5,280)	11.8500	(65,471.72)	(62,568.00)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.6000)	0.0000	1	7.0235	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(1,760)	11.8500	(22,176.00)	(20,856.00)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2000)	0.0000	1	2.3821	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(868)	11.8500	(10,936.80)	(10,285.80)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.0986)	0.0000	1	1.1748	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(5,515)	11.8500	(69,489.00)	(65,352.75)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6267)	0.0000	1	7.4645	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(5,808)	11.8500	(73,180.80)	(68,824.80)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6600)	0.0000	1	7.8611	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(873)	11.8500	(10,999.80)	(10,345.05)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.0992)	0.0000	1	1.1816	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(798)	11.8500	(10,054.80)	(9,456.30)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0907)	0.0000	1	1.0801	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,661)	11.8500	(33,528.60)	(31,532.85)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3024)	0.0000	1	3.6016	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/14/2025	SDB3260121440	0	(1,510)	11.8500	(19,026.00)	(17,893.50)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1716)	0.0000	1	2.0438	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(8,649)	11.8500	(108,977.40)	(102,490.65)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9828)	0.0000	1	11.7064	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(3,402)	11.8500	(42,865.20)	(40,313.70)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3866)	0.0000	1	4.6046	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(1,989)	11.8500	(25,061.40)	(23,569.65)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2260)	0.0000	1	2.6921	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(3,773)	11.8500	(47,539.80)	(44,710.05)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4287)	0.0000	1	5.1067	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(4,585)	11.8500	(57,771.00)	(54,332.25)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5210)	0.0000	1	6.2058	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(16,245)	11.8500	(204,687.00)	(192,503.25)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8459)	0.0000	1	21.9875	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(89)	11.8500	(1,121.40)	(1,054.65)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0101)	0.0000	1	0.1205	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(1,951)	11.8500	(24,582.60)	(23,119.35)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2217)	0.0000	1	2.6407	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(125)	11.8500	(1,575.00)	(1,481.25)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0142)	0.0000	1	0.1692	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(1,152)	11.8500	(14,515.20)	(13,651.20)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1309)	0.0000	1	1.5592	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,117)	11.8500	(26,674.20)	(25,086.45)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2406)	0.0000	1	2.8653	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(6,865)	11.8500	(86,499.00)	(81,350.25)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7801)	0.0000	1	9.2917	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(337)	11.8500	(4,246.20)	(3,993.45)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0383)	0.0000	1	0.4561	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(132)	11.8500	(1,663.20)	(1,564.20)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0150)	0.0000	1	0.1787	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(515)	11.8500	(6,489.00)	(6,102.75)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0585)	0.0000	1	0.6970	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(150)	11.8500	(1,890.00)	(1,777.50)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0170)	0.0000	1	0.2030	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,635)	11.8500	(33,201.00)	(31,224.75)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.2994)	0.0000	1	3.5665	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,679)	11.8500	(33,755.40)	(31,746.15)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3044)	0.0000	1	3.6260	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(659)	11.8500	(8,303.40)	(7,809.15)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0749)	0.0000	1	0.8920	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(626)	11.8500	(7,887.60)	(7,418.10)	0.0000	4.2500	(35.00)	0.00	0.9844	(0.0711)	0.0000	1	0.8473	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(24,751)	11.8500	(311,862.60)	(293,299.35)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.8125)	0.0000	1	33.5003	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(166)	11.8500	(2,091.60)	(1,967.10)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0189)	0.0000	1	0.2247	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(133)	11.8500	(1,675.80)	(1,576.05)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0151)	0.0000	1	0.1800	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(1,651)	11.8500	(20,802.60)	(19,564.35)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1876)	0.0000	1	2.2346	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(137)	11.8500	(1,726.20)	(1,623.45)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0156)	0.0000	1	0.1854	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(14,337)	11.8500	(180,646.20)	(169,893.45)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6291)	0.0000	1	19.4050	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,366)	11.8500	(29,811.60)	(28,037.10)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2688)	0.0000	1	3.2024	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(424)	11.8500	(5,342.40)	(5,024.40)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0482)	0.0000	1	0.5739	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(2,717)	11.8500	(34,234.20)	(32,196.45)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3087)	0.0000	1	3.6774	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(257)	11.8500	(3,238.20)	(3,045.45)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0292)	0.0000	1	0.3478	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(10,128)	11.8500	(127,612.80)	(120,016.80)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1508)	0.0000	1	13.7082	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(588)	11.8500	(7,408.80)	(6,967.80)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0668)	0.0000	1	0.7959	02/04/2025
IFT.NZ	01/14/2025	SDB3260121440	0	(4,482)	11.8500	(56,473.20)	(53,111.70)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5093)	0.0000	1	6.0664	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(3,924)	12.0300	(47,225.32)	(47,205.72)	0.0000	4.2500	(35.00)	0.00	5.4988	(0.4527)	0.0000	1	5.0462	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(4,355)	12.0300	(52,271.28)	(52,390.65)	0.0000	4.2500	(35.00)	0.00	6.0864	(0.5024)	0.0000	1	5.5840	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,988)	12.0300	(36,055.64)	(35,945.64)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3447)	0.0000	1	3.8536	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,156)	12.0300	(26,393.80)	(25,936.68)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2487)	0.0000	1	2.8245	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(5,280)	12.0300	(65,471.72)	(63,518.40)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.6091)	0.0000	1	7.0143	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,760)	12.0300	(22,176.00)	(21,172.80)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2030)	0.0000	1	2.3791	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(868)	12.0300	(10,936.80)	(10,442.04)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.1001)	0.0000	1	1.1733	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(5,515)	12.0300	(69,489.00)	(66,345.45)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6362)	0.0000	1	7.4550	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(5,808)	12.0300	(73,180.80)	(69,870.24)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6700)	0.0000	1	7.8511	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(873)	12.0300	(10,999.80)	(10,502.19)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.1007)	0.0000	1	1.1801	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(798)	12.0300	(10,054.80)	(9,599.94)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0921)	0.0000	1	1.0787	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,661)	12.0300	(33,528.60)	(32,011.83)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3070)	0.0000	1	3.5971	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,510)	12.0300	(19,026.00)	(18,165.30)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1742)	0.0000	1	2.0412	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(8,649)	12.0300	(108,977.40)	(104,047.47)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9977)	0.0000	1	11.6914	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(3,402)	12.0300	(42,865.20)	(40,926.06)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3924)	0.0000	1	4.5987	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,989)	12.0300	(25,061.40)	(23,927.67)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2294)	0.0000	1	2.6887	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(3,773)	12.0300	(47,539.80)	(45,389.19)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4352)	0.0000	1	5.1002	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(4,585)	12.0300	(57,771.00)	(55,157.55)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5289)	0.0000	1	6.1979	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(16,245)	12.0300	(204,687.00)	(195,427.35)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8740)	0.0000	1	21.9595	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/13/2025	SDB3260121440	0	(89)	12.0300	(1,121.40)	(1,070.67)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0103)	0.0000	1	0.1203	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,951)	12.0300	(24,582.60)	(23,470.53)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2251)	0.0000	1	2.6373	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(125)	12.0300	(1,575.00)	(1,503.75)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0144)	0.0000	1	0.1690	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,152)	12.0300	(14,515.20)	(13,858.56)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1329)	0.0000	1	1.5572	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,117)	12.0300	(26,674.20)	(25,467.51)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2442)	0.0000	1	2.8617	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(6,865)	12.0300	(86,499.00)	(82,585.95)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7919)	0.0000	1	9.2799	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(337)	12.0300	(4,246.20)	(4,054.11)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0389)	0.0000	1	0.4555	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(132)	12.0300	(1,663.20)	(1,587.96)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0152)	0.0000	1	0.1784	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(515)	12.0300	(6,489.00)	(6,195.45)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0594)	0.0000	1	0.6962	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(150)	12.0300	(1,890.00)	(1,804.50)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0173)	0.0000	1	0.2028	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,635)	12.0300	(33,201.00)	(31,699.05)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.3040)	0.0000	1	3.5619	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,679)	12.0300	(33,755.40)	(32,228.37)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3090)	0.0000	1	3.6214	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(659)	12.0300	(8,303.40)	(7,927.77)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0760)	0.0000	1	0.8908	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(626)	12.0300	(7,887.60)	(7,530.78)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0722)	0.0000	1	0.8462	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(24,751)	12.0300	(311,862.60)	(297,754.53)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.8552)	0.0000	1	33.4576	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(166)	12.0300	(2,091.60)	(1,996.98)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0191)	0.0000	1	0.2244	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(133)	12.0300	(1,675.80)	(1,599.99)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0153)	0.0000	1	0.1798	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(1,651)	12.0300	(20,802.60)	(19,861.53)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1905)	0.0000	1	2.2318	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(137)	12.0300	(1,726.20)	(1,648.11)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0158)	0.0000	1	0.1852	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(14,337)	12.0300	(180,646.20)	(172,474.11)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6539)	0.0000	1	19.3803	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,366)	12.0300	(29,811.60)	(28,462.98)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2729)	0.0000	1	3.1983	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(424)	12.0300	(5,342.40)	(5,100.72)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0489)	0.0000	1	0.5731	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(2,717)	12.0300	(34,234.20)	(32,685.51)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3134)	0.0000	1	3.6728	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(257)	12.0300	(3,238.20)	(3,091.71)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0296)	0.0000	1	0.3474	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(10,128)	12.0300	(127,612.80)	(121,839.84)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1683)	0.0000	1	13.6907	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(588)	12.0300	(7,408.80)	(7,073.64)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0678)	0.0000	1	0.7948	02/04/2025
IFT.NZ	01/13/2025	SDB3260121440	0	(4,482)	12.0300	(56,473.20)	(53,918.46)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5170)	0.0000	1	6.0586	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(4,355)	11.9800	(52,271.28)	(52,172.90)	0.0000	4.2500	(35.00)	0.00	18.2591	(1.5009)	0.0000	3	16.7583	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,988)	11.9800	(36,055.64)	(35,796.24)	0.0000	4.2500	(35.00)	0.00	12.5948	(1.0298)	0.0000	3	11.5650	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,156)	11.9800	(26,393.80)	(25,828.88)	0.0000	4.2500	(35.00)	0.00	9.2198	(0.7430)	0.0000	3	8.4767	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(5,280)	11.9800	(65,471.72)	(63,254.40)	0.0000	4.2500	(35.00)	0.00	22.8703	(1.8196)	0.0000	3	21.0506	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,760)	11.9800	(22,176.00)	(21,084.80)	0.0000	4.2500	(35.00)	0.00	7.7464	(0.6065)	0.0000	3	7.1399	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(868)	11.9800	(10,936.80)	(10,398.64)	0.0000	4.2500	(35.00)	0.00	3.8204	(0.2991)	0.0000	3	3.5213	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(5,515)	11.9800	(69,489.00)	(66,069.70)	0.0000	4.2500	(35.00)	0.00	24.2736	(1.9006)	0.0000	3	22.3729	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(5,806)	11.9800	(73,180.80)	(69,579.84)	0.0000	4.2500	(35.00)	0.00	25.5632	(2.0016)	0.0000	3	23.5615	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(873)	11.9800	(10,999.80)	(10,458.54)	0.0000	4.2500	(35.00)	0.00	3.8424	(0.3009)	0.0000	3	3.5415	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(798)	11.9800	(10,054.80)	(9,560.04)	0.0000	4.2500	(35.00)	0.00	3.5123	(0.2750)	0.0000	3	3.2373	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,661)	11.9800	(33,528.60)	(31,878.78)	0.0000	4.2500	(35.00)	0.00	11.7120	(0.9171)	0.0000	3	10.7950	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,510)	11.9800	(19,026.00)	(18,089.80)	0.0000	4.2500	(35.00)	0.00	6.6461	(0.5204)	0.0000	3	6.1257	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(8,649)	11.9800	(108,977.40)	(103,615.02)	0.0000	4.2500	(35.00)	0.00	38.0674	(2.9807)	0.0000	3	35.0867	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(3,402)	11.9800	(42,865.20)	(40,755.96)	0.0000	4.2500	(35.00)	0.00	14.9735	(1.1724)	0.0000	3	13.8010	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,989)	11.9800	(25,061.40)	(23,828.22)	0.0000	4.2500	(35.00)	0.00	8.7543	(0.6855)	0.0000	3	8.0689	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(3,779)	11.9800	(47,539.80)	(45,200.54)	0.0000	4.2500	(35.00)	0.00	16.6064	(1.3003)	0.0000	3	15.3061	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(4,585)	11.9800	(57,771.00)	(54,928.30)	0.0000	4.2500	(35.00)	0.00	20.1803	(1.5801)	0.0000	3	18.6002	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(16,245)	11.9800	(204,687.00)	(194,615.10)	0.0000	4.2500	(35.00)	0.00	71.5003	(5.5985)	0.0000	3	65.9017	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(89)	11.9800	(1,121.40)	(1,066.22)	0.0000	4.2500	(35.00)	0.00	0.3917	(0.0307)	0.0000	3	0.3610	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,951)	11.9800	(24,582.60)	(23,372.98)	0.0000	4.2500	(35.00)	0.00	8.5871	(0.6724)	0.0000	3	7.9147	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(125)	11.9800	(1,575.00)	(1,497.50)	0.0000	4.2500	(35.00)	0.00	0.5502	(0.0431)	0.0000	3	0.5071	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,152)	11.9800	(14,515.20)	(13,800.96)	0.0000	4.2500	(35.00)	0.00	5.0704	(0.3970)	0.0000	3	4.6734	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,117)	11.9800	(26,674.20)	(25,361.66)	0.0000	4.2500	(35.00)	0.00	9.3177	(0.7296)	0.0000	3	8.5881	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(6,865)	11.9800	(86,499.00)	(82,242.70)	0.0000	4.2500	(35.00)	0.00	30.2154	(2.3659)	0.0000	3	27.8495	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(337)	11.9800	(4,246.20)	(4,037.26)	0.0000	4.2500	(35.00)	0.00	1.4833	(0.1161)	0.0000	3	1.3671	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(132)	11.9800	(1,663.20)	(1,581.36)	0.0000	4.2500	(35.00)	0.00	0.5810	(0.0455)	0.0000	3	0.5355	02/04/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/10/2025	SDB3260121440	0	(515)	11.9800	(6,489.00)	(6,169.70)	0.0000	4.2500	(35.00)	0.00	2.2667	(0.1775)	0.0000	3	2.0892	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(150)	11.9800	(1,890.00)	(1,797.00)	0.0000	4.2500	(35.00)	0.00	0.6602	(0.0517)	0.0000	3	0.6085	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,635)	11.9800	(33,201.00)	(31,567.30)	0.0000	4.2500	(35.00)	0.00	11.5976	(0.9081)	0.0000	3	10.6895	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,679)	11.9800	(33,755.40)	(32,094.42)	0.0000	4.2500	(35.00)	0.00	11.7913	(0.9233)	0.0000	3	10.8680	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(659)	11.9800	(8,303.40)	(7,894.82)	0.0000	4.2500	(35.00)	0.00	2.9005	(0.2271)	0.0000	3	2.6734	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(626)	11.9800	(7,887.60)	(7,499.48)	0.0000	4.2500	(35.00)	0.00	2.7553	(0.2157)	0.0000	3	2.5395	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(24,751)	11.9800	(311,862.60)	(296,516.98)	0.0000	4.2500	(35.00)	0.00	108.9383	(8.5299)	0.0000	3	100.4084	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(166)	11.9800	(2,091.60)	(1,988.68)	0.0000	4.2500	(35.00)	0.00	0.7306	(0.0572)	0.0000	3	0.6734	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(133)	11.9800	(1,675.80)	(1,593.34)	0.0000	4.2500	(35.00)	0.00	0.5854	(0.0458)	0.0000	3	0.5395	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(1,651)	11.9800	(20,802.60)	(19,778.98)	0.0000	4.2500	(35.00)	0.00	7.2667	(0.5690)	0.0000	3	6.6977	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(137)	11.9800	(1,726.20)	(1,641.26)	0.0000	4.2500	(35.00)	0.00	0.6030	(0.0472)	0.0000	3	0.5558	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(14,337)	11.9800	(180,646.20)	(171,757.26)	0.0000	4.2500	(35.00)	0.00	63.1024	(4.9410)	0.0000	3	58.1615	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,366)	11.9800	(29,811.60)	(28,344.68)	0.0000	4.2500	(35.00)	0.00	10.4136	(0.8154)	0.0000	3	9.5982	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(424)	11.9800	(5,342.40)	(5,079.52)	0.0000	4.2500	(35.00)	0.00	1.8662	(0.1461)	0.0000	3	1.7201	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(2,717)	11.9800	(34,234.20)	(32,549.66)	0.0000	4.2500	(35.00)	0.00	11.9585	(0.9364)	0.0000	3	11.0222	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(257)	11.9800	(3,238.20)	(3,078.86)	0.0000	4.2500	(35.00)	0.00	1.1312	(0.0886)	0.0000	3	1.0426	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(10,128)	11.9800	(127,612.80)	(121,333.44)	0.0000	4.2500	(35.00)	0.00	44.5771	(3.4904)	0.0000	3	41.0867	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(588)	11.9800	(7,408.80)	(7,044.24)	0.0000	4.2500	(35.00)	0.00	2.5880	(0.2026)	0.0000	3	2.3854	02/04/2025
IFT.NZ	01/10/2025	SDB3260121440	0	(4,482)	11.9800	(56,473.20)	(53,694.36)	0.0000	4.2500	(35.00)	0.00	19.7269	(1.5446)	0.0000	3	18.1823	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,988)	12.0500	(36,055.64)	(36,005.40)	0.0000	4.2500	(35.00)	0.00	4.1983	(0.3453)	0.0000	1	3.8530	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,156)	12.0500	(26,393.80)	(25,979.80)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2491)	0.0000	1	2.8241	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(5,280)	12.0500	(65,471.72)	(63,624.00)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.6101)	0.0000	1	7.0133	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(1,760)	12.0500	(22,176.00)	(21,208.00)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2034)	0.0000	1	2.3788	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(868)	12.0500	(10,936.80)	(10,459.40)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.1003)	0.0000	1	1.1732	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(5,515)	12.0500	(69,489.00)	(66,455.75)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6372)	0.0000	1	7.4539	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(5,808)	12.0500	(73,180.80)	(69,986.40)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6711)	0.0000	1	7.8499	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(873)	12.0500	(10,999.80)	(10,519.65)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.1009)	0.0000	1	1.1799	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(798)	12.0500	(10,054.80)	(9,615.90)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0922)	0.0000	1	1.0786	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,661)	12.0500	(33,528.60)	(32,065.05)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3075)	0.0000	1	3.5965	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(1,510)	12.0500	(19,026.00)	(18,195.50)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1745)	0.0000	1	2.0409	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(8,649)	12.0500	(108,977.40)	(104,220.45)	0.0000	4.2500	(35.00)	0.00	12.6891	(0.9994)	0.0000	1	11.6898	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(3,402)	12.0500	(42,865.20)	(40,994.10)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3931)	0.0000	1	4.5981	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(1,989)	12.0500	(25,061.40)	(23,967.45)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2298)	0.0000	1	2.6883	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(3,773)	12.0500	(47,539.80)	(45,464.65)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4360)	0.0000	1	5.0995	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(4,585)	12.0500	(57,771.00)	(55,249.25)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5298)	0.0000	1	6.1970	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(16,245)	12.0500	(204,687.00)	(195,752.25)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.8771)	0.0000	1	21.9563	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(89)	12.0500	(1,121.40)	(1,072.45)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0103)	0.0000	1	0.1203	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(1,951)	12.0500	(24,582.60)	(23,509.55)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2254)	0.0000	1	2.6369	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(125)	12.0500	(1,575.00)	(1,506.25)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0144)	0.0000	1	0.1689	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(1,152)	12.0500	(14,515.20)	(13,881.60)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1331)	0.0000	1	1.5570	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,117)	12.0500	(26,674.20)	(25,509.85)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2446)	0.0000	1	2.8613	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(6,865)	12.0500	(86,499.00)	(82,723.25)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.7932)	0.0000	1	9.2786	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(337)	12.0500	(4,246.20)	(4,060.85)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0389)	0.0000	1	0.4555	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(132)	12.0500	(1,663.20)	(1,590.60)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0153)	0.0000	1	0.1784	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(515)	12.0500	(6,489.00)	(6,205.75)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0595)	0.0000	1	0.6961	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(150)	12.0500	(1,890.00)	(1,807.50)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0173)	0.0000	1	0.2027	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,635)	12.0500	(33,201.00)	(31,751.75)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.3045)	0.0000	1	3.5614	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,679)	12.0500	(33,755.40)	(32,281.95)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3096)	0.0000	1	3.6209	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(659)	12.0500	(8,303.40)	(7,940.95)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0761)	0.0000	1	0.8907	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(626)	12.0500	(7,887.60)	(7,543.30)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0723)	0.0000	1	0.8461	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(24,751)	12.0500	(311,862.60)	(298,249.55)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.8599)	0.0000	1	33.4528	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(166)	12.0500	(2,091.60)	(2,000.30)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0192)	0.0000	1	0.2244	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(133)	12.0500	(1,675.80)	(1,602.65)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0154)	0.0000	1	0.1798	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/09/2025	SDB3260121440	0	(1,651)	12.0500	(20,802.60)	(19,894.55)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1908)	0.0000	1	2.2315	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(137)	12.0500	(1,726.20)	(1,650.85)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0158)	0.0000	1	0.1852	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(14,337)	12.0500	(180,646.20)	(172,760.85)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6566)	0.0000	1	19.3775	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,366)	12.0500	(29,811.60)	(28,510.30)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2734)	0.0000	1	3.1978	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(424)	12.0500	(5,342.40)	(5,109.20)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0490)	0.0000	1	0.5731	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(2,717)	12.0500	(34,234.20)	(32,739.85)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3139)	0.0000	1	3.6722	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(257)	12.0500	(3,238.20)	(3,096.85)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0297)	0.0000	1	0.3474	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(10,128)	12.0500	(127,612.80)	(122,042.40)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1703)	0.0000	1	13.6888	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(588)	12.0500	(7,408.80)	(7,085.40)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0679)	0.0000	1	0.7947	02/04/2025
IFT.NZ	01/09/2025	SDB3260121440	0	(4,482)	12.0500	(56,473.20)	(54,008.10)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5179)	0.0000	1	6.0578	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,156)	12.2400	(26,393.80)	(26,389.44)	0.0000	4.2500	(35.00)	0.00	3.0733	(0.2530)	0.0000	1	2.8202	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(5,280)	12.2400	(65,471.72)	(64,627.20)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.6197)	0.0000	1	7.0037	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,760)	12.2400	(22,176.00)	(21,542.40)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2066)	0.0000	1	2.3756	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(868)	12.2400	(10,936.80)	(10,624.32)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.1019)	0.0000	1	1.1716	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(5,515)	12.2400	(69,489.00)	(67,503.60)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6473)	0.0000	1	7.4439	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(5,808)	12.2400	(73,180.80)	(71,089.92)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6817)	0.0000	1	7.8394	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(873)	12.2400	(10,999.80)	(10,685.52)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.1025)	0.0000	1	1.1783	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(798)	12.2400	(10,054.80)	(9,767.52)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0937)	0.0000	1	1.0771	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,661)	12.2400	(33,528.60)	(32,570.64)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3123)	0.0000	1	3.5917	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,510)	12.2400	(19,026.00)	(18,482.40)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1772)	0.0000	1	2.0381	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(8,649)	12.2400	(108,977.40)	(105,863.76)	0.0000	4.2500	(35.00)	0.00	12.6891	(1.0151)	0.0000	1	11.6740	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(3,402)	12.2400	(42,865.20)	(41,640.48)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.3993)	0.0000	1	4.5919	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,989)	12.2400	(25,061.40)	(24,345.36)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2334)	0.0000	1	2.6847	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(3,773)	12.2400	(47,539.80)	(46,181.52)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4428)	0.0000	1	5.0926	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(4,585)	12.2400	(57,771.00)	(56,120.40)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5381)	0.0000	1	6.1886	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(16,245)	12.2400	(204,687.00)	(198,838.80)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.9067)	0.0000	1	21.9267	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(89)	12.2400	(1,121.40)	(1,089.36)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0104)	0.0000	1	0.1201	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,951)	12.2400	(24,582.60)	(23,880.24)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2290)	0.0000	1	2.6334	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(125)	12.2400	(1,575.00)	(1,530.00)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0147)	0.0000	1	0.1687	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,152)	12.2400	(14,515.20)	(14,100.48)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1352)	0.0000	1	1.5549	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,117)	12.2400	(26,674.20)	(25,912.08)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2485)	0.0000	1	2.8574	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(6,865)	12.2400	(86,499.00)	(84,027.60)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.8057)	0.0000	1	9.2661	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(337)	12.2400	(4,246.20)	(4,124.88)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0396)	0.0000	1	0.4549	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(132)	12.2400	(1,663.20)	(1,615.68)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0155)	0.0000	1	0.1782	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(515)	12.2400	(6,489.00)	(6,303.60)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0604)	0.0000	1	0.6951	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(150)	12.2400	(1,890.00)	(1,836.00)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0176)	0.0000	1	0.2025	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,635)	12.2400	(33,201.00)	(32,252.40)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.3093)	0.0000	1	3.5566	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,679)	12.2400	(33,755.40)	(32,790.96)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3144)	0.0000	1	3.6160	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(659)	12.2400	(8,303.40)	(8,066.16)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0773)	0.0000	1	0.8895	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(626)	12.2400	(7,887.60)	(7,662.24)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0735)	0.0000	1	0.8449	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(24,751)	12.2400	(311,862.60)	(302,952.24)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.9050)	0.0000	1	33.4077	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(166)	12.2400	(2,091.60)	(2,031.84)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0195)	0.0000	1	0.2241	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(133)	12.2400	(1,675.80)	(1,627.92)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0156)	0.0000	1	0.1795	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(1,651)	12.2400	(20,802.60)	(20,208.24)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1938)	0.0000	1	2.2284	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(137)	12.2400	(1,726.20)	(1,676.88)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0161)	0.0000	1	0.1849	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(14,337)	12.2400	(180,646.20)	(175,484.88)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6827)	0.0000	1	19.3514	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,366)	12.2400	(29,811.60)	(28,959.84)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2777)	0.0000	1	3.1935	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(424)	12.2400	(5,342.40)	(5,189.76)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0498)	0.0000	1	0.5723	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(2,717)	12.2400	(34,234.20)	(33,256.08)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3189)	0.0000	1	3.6673	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(257)	12.2400	(3,238.20)	(3,145.68)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0302)	0.0000	1	0.3469	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(10,128)	12.2400	(127,612.80)	(123,966.72)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.1887)	0.0000	1	13.6703	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(588)	12.2400	(7,408.80)	(7,197.12)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0690)	0.0000	1	0.7937	02/04/2025
IFT.NZ	01/08/2025	SDB3260121440	0	(4,482)	12.2400	(56,473.20)	(54,859.68)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5261)	0.0000	1	6.0496	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/07/2025	SDB3260121440	0	(5,280)	12.3650	(65,471.72)	(65,287.20)	0.0000	4.2500	(35.00)	0.00	7.6234	(0.6260)	0.0000	1	6.9974	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,760)	12.3650	(22,176.00)	(21,762.40)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2087)	0.0000	1	2.3735	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(868)	12.3650	(10,936.80)	(10,732.82)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.1029)	0.0000	1	1.1705	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(5,515)	12.3650	(69,489.00)	(68,192.98)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6539)	0.0000	1	7.4373	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(5,808)	12.3650	(73,180.80)	(71,815.92)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.6886)	0.0000	1	7.8324	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(873)	12.3650	(10,999.80)	(10,794.65)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.1035)	0.0000	1	1.1773	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(798)	12.3650	(10,054.80)	(9,867.27)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0946)	0.0000	1	1.0761	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,661)	12.3650	(33,528.60)	(32,903.26)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3155)	0.0000	1	3.5885	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,510)	12.3650	(19,026.00)	(18,671.15)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1790)	0.0000	1	2.0363	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(8,649)	12.3650	(108,977.40)	(106,944.88)	0.0000	4.2500	(35.00)	0.00	12.6891	(1.0255)	0.0000	1	11.6637	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(3,402)	12.3650	(42,865.20)	(42,065.73)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.4034)	0.0000	1	4.5878	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,989)	12.3650	(25,061.40)	(24,593.99)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2358)	0.0000	1	2.6823	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(3,773)	12.3650	(47,539.80)	(46,653.15)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4474)	0.0000	1	5.0881	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(4,585)	12.3650	(57,771.00)	(56,693.53)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5436)	0.0000	1	6.1831	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(16,245)	12.3650	(204,687.00)	(200,869.43)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.9261)	0.0000	1	21.9073	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(89)	12.3650	(1,121.40)	(1,100.48)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0106)	0.0000	1	0.1200	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,951)	12.3650	(24,582.60)	(24,124.12)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2313)	0.0000	1	2.6310	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(125)	12.3650	(1,575.00)	(1,545.63)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0148)	0.0000	1	0.1686	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,152)	12.3650	(14,515.20)	(14,244.48)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1366)	0.0000	1	1.5535	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,117)	12.3650	(26,674.20)	(26,176.71)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2510)	0.0000	1	2.8549	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(6,865)	12.3650	(86,499.00)	(84,885.73)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.8140)	0.0000	1	9.2578	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(337)	12.3650	(4,246.20)	(4,167.01)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0400)	0.0000	1	0.4545	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(132)	12.3650	(1,663.20)	(1,632.18)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0157)	0.0000	1	0.1780	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(515)	12.3650	(6,489.00)	(6,367.98)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0611)	0.0000	1	0.6945	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(150)	12.3650	(1,890.00)	(1,854.75)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0178)	0.0000	1	0.2023	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,635)	12.3650	(33,201.00)	(32,581.78)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.3124)	0.0000	1	3.5534	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,679)	12.3650	(33,755.40)	(33,125.83)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3176)	0.0000	1	3.6128	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(659)	12.3650	(8,303.40)	(8,148.53)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0781)	0.0000	1	0.8887	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(626)	12.3650	(7,887.60)	(7,740.49)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0742)	0.0000	1	0.8442	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(24,751)	12.3650	(311,862.60)	(306,046.11)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.9347)	0.0000	1	33.3781	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(166)	12.3650	(2,091.60)	(2,052.59)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0197)	0.0000	1	0.2239	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(133)	12.3650	(1,675.80)	(1,644.55)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0158)	0.0000	1	0.1794	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(1,651)	12.3650	(20,802.60)	(20,414.61)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1958)	0.0000	1	2.2265	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(137)	12.3650	(1,726.20)	(1,694.01)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0162)	0.0000	1	0.1848	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(14,337)	12.3650	(180,646.20)	(177,277.01)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.6999)	0.0000	1	19.3342	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,366)	12.3650	(29,811.60)	(29,255.59)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2805)	0.0000	1	3.1907	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(424)	12.3650	(5,342.40)	(5,242.76)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0503)	0.0000	1	0.5718	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(2,717)	12.3650	(34,234.20)	(33,595.71)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3222)	0.0000	1	3.6640	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(257)	12.3650	(3,238.20)	(3,177.80)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0305)	0.0000	1	0.3466	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(10,128)	12.3650	(127,612.80)	(125,232.72)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.2009)	0.0000	1	13.6582	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(588)	12.3650	(7,408.80)	(7,270.62)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0697)	0.0000	1	0.7930	02/04/2025
IFT.NZ	01/07/2025	SDB3260121440	0	(4,482)	12.3650	(56,473.20)	(55,419.93)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5314)	0.0000	1	6.0442	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,760)	12.6000	(22,176.00)	(22,176.00)	0.0000	4.2500	(35.00)	0.00	2.5821	(0.2126)	0.0000	1	2.3695	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(868)	12.6000	(10,936.80)	(10,936.80)	0.0000	4.2500	(35.00)	0.00	1.2735	(0.1049)	0.0000	1	1.1686	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(5,515)	12.6000	(69,489.00)	(69,489.00)	0.0000	4.2500	(35.00)	0.00	8.0912	(0.6663)	0.0000	1	7.4249	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(5,808)	12.6000	(73,180.80)	(73,180.80)	0.0000	4.2500	(35.00)	0.00	8.5211	(0.7017)	0.0000	1	7.8193	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(873)	12.6000	(10,999.80)	(10,999.80)	0.0000	4.2500	(35.00)	0.00	1.2808	(0.1055)	0.0000	1	1.1753	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(798)	12.6000	(10,054.80)	(10,054.80)	0.0000	4.2500	(35.00)	0.00	1.1708	(0.0964)	0.0000	1	1.0743	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,661)	12.6000	(33,528.60)	(33,528.60)	0.0000	4.2500	(35.00)	0.00	3.9040	(0.3215)	0.0000	1	3.5825	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,510)	12.6000	(19,026.00)	(19,026.00)	0.0000	4.2500	(35.00)	0.00	2.2154	(0.1824)	0.0000	1	2.0329	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(8,649)	12.6000	(108,977.40)	(108,977.40)	0.0000	4.2500	(35.00)	0.00	12.6891	(1.0450)	0.0000	1	11.6442	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(3,402)	12.6000	(42,865.20)	(42,865.20)	0.0000	4.2500	(35.00)	0.00	4.9912	(0.4110)	0.0000	1	4.5801	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,989)	12.6000	(25,061.40)	(25,061.40)	0.0000	4.2500	(35.00)	0.00	2.9181	(0.2403)	0.0000	1	2.6778	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
NZD (Cont.)																	
Short (Cont.)																	
INFRATIL LIMITED CMN (Cont.)																	
IFT.NZ	01/06/2025	SDB3260121440	0	(3,773)	12.6000	(47,539.80)	(47,539.80)	0.0000	4.2500	(35.00)	0.00	5.5355	(0.4559)	0.0000	1	5.0796	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(4,585)	12.6000	(57,771.00)	(57,771.00)	0.0000	4.2500	(35.00)	0.00	6.7268	(0.5540)	0.0000	1	6.1728	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(16,245)	12.6000	(204,687.00)	(204,687.00)	0.0000	4.2500	(35.00)	0.00	23.8334	(1.9628)	0.0000	1	21.8707	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(89)	12.6000	(1,121.40)	(1,121.40)	0.0000	4.2500	(35.00)	0.00	0.1306	(0.0108)	0.0000	1	0.1198	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,951)	12.6000	(24,582.60)	(24,582.60)	0.0000	4.2500	(35.00)	0.00	2.8624	(0.2357)	0.0000	1	2.6266	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(125)	12.6000	(1,575.00)	(1,575.00)	0.0000	4.2500	(35.00)	0.00	0.1834	(0.0151)	0.0000	1	0.1683	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,152)	12.6000	(14,515.20)	(14,515.20)	0.0000	4.2500	(35.00)	0.00	1.6901	(0.1392)	0.0000	1	1.5509	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,117)	12.6000	(26,674.20)	(26,674.20)	0.0000	4.2500	(35.00)	0.00	3.1059	(0.2558)	0.0000	1	2.8501	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(6,865)	12.6000	(86,499.00)	(86,499.00)	0.0000	4.2500	(35.00)	0.00	10.0718	(0.8294)	0.0000	1	9.2424	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(337)	12.6000	(4,246.20)	(4,246.20)	0.0000	4.2500	(35.00)	0.00	0.4944	(0.0407)	0.0000	1	0.4537	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(132)	12.6000	(1,663.20)	(1,663.20)	0.0000	4.2500	(35.00)	0.00	0.1937	(0.0159)	0.0000	1	0.1777	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(515)	12.6000	(6,489.00)	(6,489.00)	0.0000	4.2500	(35.00)	0.00	0.7556	(0.0622)	0.0000	1	0.6933	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(150)	12.6000	(1,890.00)	(1,890.00)	0.0000	4.2500	(35.00)	0.00	0.2201	(0.0181)	0.0000	1	0.2019	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,635)	12.6000	(33,201.00)	(33,201.00)	0.0000	4.2500	(35.00)	0.00	3.8659	(0.3184)	0.0000	1	3.5475	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,679)	12.6000	(33,755.40)	(33,755.40)	0.0000	4.2500	(35.00)	0.00	3.9304	(0.3237)	0.0000	1	3.6067	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(659)	12.6000	(8,303.40)	(8,303.40)	0.0000	4.2500	(35.00)	0.00	0.9668	(0.0796)	0.0000	1	0.8872	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(626)	12.6000	(7,887.60)	(7,887.60)	0.0000	4.2500	(35.00)	0.00	0.9184	(0.0756)	0.0000	1	0.8428	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(24,751)	12.6000	(311,862.60)	(311,862.60)	0.0000	4.2500	(35.00)	0.00	36.3128	(2.9905)	0.0000	1	33.3223	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(166)	12.6000	(2,091.60)	(2,091.60)	0.0000	4.2500	(35.00)	0.00	0.2435	(0.0201)	0.0000	1	0.2235	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(133)	12.6000	(1,675.80)	(1,675.80)	0.0000	4.2500	(35.00)	0.00	0.1951	(0.0161)	0.0000	1	0.1791	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(1,651)	12.6000	(20,802.60)	(20,802.60)	0.0000	4.2500	(35.00)	0.00	2.4222	(0.1995)	0.0000	1	2.2227	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(137)	12.6000	(1,726.20)	(1,726.20)	0.0000	4.2500	(35.00)	0.00	0.2010	(0.0166)	0.0000	1	0.1844	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(14,337)	12.6000	(180,646.20)	(180,646.20)	0.0000	4.2500	(35.00)	0.00	21.0341	(1.7322)	0.0000	1	19.3019	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,366)	12.6000	(29,811.60)	(29,811.60)	0.0000	4.2500	(35.00)	0.00	3.4712	(0.2859)	0.0000	1	3.1853	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(424)	12.6000	(5,342.40)	(5,342.40)	0.0000	4.2500	(35.00)	0.00	0.6221	(0.0512)	0.0000	1	0.5708	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(2,717)	12.6000	(34,234.20)	(34,234.20)	0.0000	4.2500	(35.00)	0.00	3.9862	(0.3283)	0.0000	1	3.6579	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(257)	12.6000	(3,238.20)	(3,238.20)	0.0000	4.2500	(35.00)	0.00	0.3771	(0.0311)	0.0000	1	0.3460	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(10,128)	12.6000	(127,612.80)	(127,612.80)	0.0000	4.2500	(35.00)	0.00	14.8590	(1.2237)	0.0000	1	13.6353	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(588)	12.6000	(7,408.80)	(7,408.80)	0.0000	4.2500	(35.00)	0.00	0.8627	(0.0710)	0.0000	1	0.7916	02/04/2025
IFT.NZ	01/06/2025	SDB3260121440	0	(4,482)	12.6000	(56,473.20)	(56,473.20)	0.0000	4.2500	(35.00)	0.00	6.5756	(0.5415)	0.0000	1	6.0341	02/04/2025
TOTAL INFRATIL LIMITED CMN												2,740.1153	(215.9583)	0.0000		2,524.1570	
TOTAL NZD												2,740.1153	(215.9583)	0.0000		2,524.1570	
SGD																	
Long																	
KEPPEL LTD CMN																	
KPLM.SI	01/17/2025	SDB3264178792	0	3,700	6.8000	25,308.00	25,160.00	0.0000	2.4647	20.00	0.00	(1.7089)	(0.1379)	0.0000	1	(1.8468)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	4,000	6.8000	27,360.00	27,200.00	0.0000	2.4647	20.00	0.00	(1.8475)	(0.1490)	0.0000	1	(1.9966)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	8,000	6.8000	54,720.00	54,400.00	0.0000	2.4647	20.00	0.00	(3.6950)	(0.2981)	0.0000	1	(3.9931)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	6,500	6.8000	44,460.00	44,200.00	0.0000	2.4647	20.00	0.00	(3.0022)	(0.2422)	0.0000	1	(3.2444)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	10,100	6.8000	69,084.00	68,680.00	0.0000	2.4647	20.00	0.00	(4.6650)	(0.3763)	0.0000	1	(5.0413)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	24,200	6.8000	165,528.00	164,560.00	0.0000	2.4647	20.00	0.00	(11.1774)	(0.9017)	0.0000	1	(12.0791)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	7,900	6.8000	54,036.00	53,720.00	0.0000	2.4647	20.00	0.00	(3.6488)	(0.2944)	0.0000	1	(3.9432)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	1,200	6.8000	8,208.00	8,160.00	0.0000	2.4647	20.00	0.00	(0.5543)	(0.0447)	0.0000	1	(0.5990)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	3,400	6.8000	23,256.00	23,120.00	0.0000	2.4647	20.00	0.00	(1.5704)	(0.1267)	0.0000	1	(1.6971)	02/04/2025
KPLM.SI	01/17/2025	SDB3264178792	0	1,200	6.8000	8,208.00	8,160.00	0.0000	2.4647	20.00	0.00	(0.5543)	(0.0447)	0.0000	1	(0.5990)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	3,700	6.8300	25,308.00	25,271.00	0.0000	2.4647	20.00	0.00	(1.7089)	(0.1385)	0.0000	1	(1.8474)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	4,000	6.8300	27,360.00	27,320.00	0.0000	2.4647	20.00	0.00	(1.8475)	(0.1497)	0.0000	1	(1.9972)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	8,000	6.8300	54,720.00	54,640.00	0.0000	2.4647	20.00	0.00	(3.6950)	(0.2994)	0.0000	1	(3.9944)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	6,500	6.8300	44,460.00	44,395.00	0.0000	2.4647	20.00	0.00	(3.0022)	(0.2433)	0.0000	1	(3.2455)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	10,100	6.8300	69,084.00	68,983.00	0.0000	2.4647	20.00	0.00	(4.6650)	(0.3780)	0.0000	1	(5.0430)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	24,200	6.8300	165,528.00	165,286.00	0.0000	2.4647	20.00	0.00	(11.1774)	(0.9057)	0.0000	1	(12.0831)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	7,900	6.8300	54,036.00	53,957.00	0.0000	2.4647	20.00	0.00	(3.6488)	(0.2957)	0.0000	1	(3.9445)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
KEPPEL LTD CMN (Cont.)																	
KPLM.SI	01/16/2025	SDB3264178792	0	1,200	6.8300	8,208.00	8,196.00	0.0000	2.4647	20.00	0.00	(0.5543)	(0.0449)	0.0000	1	(0.5992)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	3,400	6.8300	23,256.00	23,222.00	0.0000	2.4647	20.00	0.00	(1.5704)	(0.1272)	0.0000	1	(1.6976)	02/04/2025
KPLM.SI	01/16/2025	SDB3264178792	0	1,200	6.8300	8,208.00	8,196.00	0.0000	2.4647	20.00	0.00	(0.5543)	(0.0449)	0.0000	1	(0.5992)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	3,700	6.7600	25,308.00	25,012.00	0.0000	2.8138	20.00	0.00	(1.9510)	(0.1371)	0.0000	1	(2.0881)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	4,000	6.7600	27,360.00	27,040.00	0.0000	2.8138	20.00	0.00	(2.1092)	(0.1482)	0.0000	1	(2.2574)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	8,000	6.7600	54,720.00	54,080.00	0.0000	2.8138	20.00	0.00	(4.2184)	(0.2963)	0.0000	1	(4.5147)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	6,500	6.7600	44,460.00	43,940.00	0.0000	2.8138	20.00	0.00	(3.4274)	(0.2408)	0.0000	1	(3.6682)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	10,100	6.7600	69,084.00	68,276.00	0.0000	2.8138	20.00	0.00	(5.3257)	(0.3741)	0.0000	1	(5.6998)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	24,200	6.7600	165,528.00	163,592.00	0.0000	2.8138	20.00	0.00	(12.7606)	(0.8964)	0.0000	1	(13.6570)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	7,900	6.7600	54,036.00	53,404.00	0.0000	2.8138	20.00	0.00	(4.1657)	(0.2926)	0.0000	1	(4.4583)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	1,200	6.7600	8,208.00	8,112.00	0.0000	2.8138	20.00	0.00	(0.6328)	(0.0444)	0.0000	1	(0.6772)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	3,400	6.7600	23,256.00	22,984.00	0.0000	2.8138	20.00	0.00	(1.7928)	(0.1259)	0.0000	1	(1.9188)	02/04/2025
KPLM.SI	01/15/2025	SDB3264178792	0	1,200	6.7600	8,208.00	8,112.00	0.0000	2.8138	20.00	0.00	(0.6328)	(0.0444)	0.0000	1	(0.6772)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	3,700	6.7800	25,308.00	25,086.00	0.0000	2.9314	20.00	0.00	(2.0325)	(0.1375)	0.0000	1	(2.1700)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	4,000	6.7800	27,360.00	27,120.00	0.0000	2.9314	20.00	0.00	(2.1973)	(0.1486)	0.0000	1	(2.3459)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	8,000	6.7800	54,720.00	54,240.00	0.0000	2.9314	20.00	0.00	(4.3947)	(0.2972)	0.0000	1	(4.6919)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	6,500	6.7800	44,460.00	44,070.00	0.0000	2.9314	20.00	0.00	(3.5707)	(0.2415)	0.0000	1	(3.8122)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	10,100	6.7800	69,084.00	68,478.00	0.0000	2.9314	20.00	0.00	(5.5483)	(0.3752)	0.0000	1	(5.9235)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	24,200	6.7800	165,528.00	164,076.00	0.0000	2.9314	20.00	0.00	(13.2939)	(0.8990)	0.0000	1	(14.1930)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	7,900	6.7800	54,036.00	53,562.00	0.0000	2.9314	20.00	0.00	(4.3398)	(0.2935)	0.0000	1	(4.6332)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	1,200	6.7800	8,208.00	8,136.00	0.0000	2.9314	20.00	0.00	(0.6592)	(0.0446)	0.0000	1	(0.7038)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	3,400	6.7800	23,256.00	23,052.00	0.0000	2.9314	20.00	0.00	(1.8677)	(0.1263)	0.0000	1	(1.9941)	02/04/2025
KPLM.SI	01/14/2025	SDB3264178792	0	1,200	6.7800	8,208.00	8,136.00	0.0000	2.9314	20.00	0.00	(0.6592)	(0.0446)	0.0000	1	(0.7038)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	3,700	6.9600	25,308.00	25,752.00	0.0000	2.9332	20.00	0.00	(2.0338)	(0.1411)	0.0000	1	(2.1749)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	4,000	6.9600	27,360.00	27,840.00	0.0000	2.9332	20.00	0.00	(2.1987)	(0.1525)	0.0000	1	(2.3512)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	8,000	6.9600	54,720.00	55,680.00	0.0000	2.9332	20.00	0.00	(4.3974)	(0.3051)	0.0000	1	(4.7025)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	6,500	6.9600	44,460.00	45,240.00	0.0000	2.9332	20.00	0.00	(3.5729)	(0.2479)	0.0000	1	(3.8208)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	10,100	6.9600	69,084.00	70,296.00	0.0000	2.9332	20.00	0.00	(5.5517)	(0.3852)	0.0000	1	(5.9369)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	24,200	6.9600	165,528.00	168,432.00	0.0000	2.9332	20.00	0.00	(13.3021)	(0.9229)	0.0000	1	(14.2250)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	7,900	6.9600	54,036.00	54,984.00	0.0000	2.9332	20.00	0.00	(4.3424)	(0.3013)	0.0000	1	(4.6437)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	1,200	6.9600	8,208.00	8,352.00	0.0000	2.9332	20.00	0.00	(0.6596)	(0.0458)	0.0000	1	(0.7054)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	3,400	6.9600	23,256.00	23,664.00	0.0000	2.9332	20.00	0.00	(1.8689)	(0.1297)	0.0000	1	(1.9986)	02/04/2025
KPLM.SI	01/13/2025	SDB3264178792	0	1,200	6.9600	8,208.00	8,352.00	0.0000	2.9332	20.00	0.00	(0.6596)	(0.0458)	0.0000	1	(0.7054)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	3,700	7.0000	25,308.00	25,900.00	0.0000	3.1047	20.00	0.00	(6.4581)	(0.4258)	0.0000	3	(6.8839)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	4,000	7.0000	27,360.00	28,000.00	0.0000	3.1047	20.00	0.00	(6.9817)	(0.4603)	0.0000	3	(7.4420)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	8,000	7.0000	54,720.00	56,000.00	0.0000	3.1047	20.00	0.00	(13.9635)	(0.9205)	0.0000	3	(14.8840)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	6,500	7.0000	44,460.00	45,500.00	0.0000	3.1047	20.00	0.00	(11.3453)	(0.7479)	0.0000	3	(12.0933)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	10,100	7.0000	69,084.00	70,700.00	0.0000	3.1047	20.00	0.00	(17.6289)	(1.1622)	0.0000	3	(18.7911)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	24,200	7.0000	165,528.00	169,400.00	0.0000	3.1047	20.00	0.00	(42.2396)	(2.7847)	0.0000	3	(45.0242)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	7,900	7.0000	54,036.00	55,300.00	0.0000	3.1047	20.00	0.00	(13.7890)	(0.9090)	0.0000	3	(14.6980)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	1,200	7.0000	8,208.00	8,400.00	0.0000	3.1047	20.00	0.00	(2.0945)	(0.1381)	0.0000	3	(2.2326)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	3,400	7.0000	23,256.00	23,800.00	0.0000	3.1047	20.00	0.00	(5.9345)	(0.3912)	0.0000	3	(6.3257)	02/04/2025
KPLM.SI	01/10/2025	SDB3264178792	0	1,200	7.0000	8,208.00	8,400.00	0.0000	3.1047	20.00	0.00	(2.0945)	(0.1381)	0.0000	3	(2.2326)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	3,700	6.9400	25,308.00	25,678.00	0.0000	2.8980	20.00	0.00	(2.0094)	(0.1407)	0.0000	1	(2.1501)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	4,000	6.9400	27,360.00	27,760.00	0.0000	2.8980	20.00	0.00	(2.1723)	(0.1521)	0.0000	1	(2.3244)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	8,000	6.9400	54,720.00	55,520.00	0.0000	2.8980	20.00	0.00	(4.3446)	(0.3042)	0.0000	1	(4.6488)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	6,500	6.9400	44,460.00	45,110.00	0.0000	2.8980	20.00	0.00	(3.5300)	(0.2472)	0.0000	1	(3.7772)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	10,100	6.9400	69,084.00	70,094.00	0.0000	2.8980	20.00	0.00	(5.4851)	(0.3841)	0.0000	1	(5.8692)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	24,200	6.9400	165,528.00	167,948.00	0.0000	2.8980	20.00	0.00	(13.1425)	(0.9203)	0.0000	1	(14.0627)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	7,900	6.9400	54,036.00	54,826.00	0.0000	2.8980	20.00	0.00	(4.2903)	(0.3004)	0.0000	1	(4.5907)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	1,200	6.9400	8,208.00	8,328.00	0.0000	2.8980	20.00	0.00	(0.6517)	(0.0456)	0.0000	1	(0.6973)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	3,400	6.9400	23,256.00	23,596.00	0.0000	2.8980	20.00	0.00	(1.8465)	(0.1293)	0.0000	1	(1.9758)	02/04/2025
KPLM.SI	01/09/2025	SDB3264178792	0	1,200	6.9400	8,208.00	8,328.00	0.0000	2.8980	20.00	0.00	(0.6517)	(0.0456)	0.0000	1	(0.6973)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
KEPPEL LTD CMN (Cont.)																	
KPLM.SI	01/08/2025	SDB3264178792	0	3,700	7.0000	25,308.00	25,900.00	0.0000	2.8385	20.00	0.00	(1.9681)	(0.1419)	0.0000	1	(2.1100)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	4,000	7.0000	27,360.00	28,000.00	0.0000	2.8385	20.00	0.00	(2.1277)	(0.1534)	0.0000	1	(2.2811)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	8,000	7.0000	54,720.00	56,000.00	0.0000	2.8385	20.00	0.00	(4.2554)	(0.3068)	0.0000	1	(4.5623)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	6,500	7.0000	44,460.00	45,500.00	0.0000	2.8385	20.00	0.00	(3.4575)	(0.2493)	0.0000	1	(3.7068)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	10,100	7.0000	69,084.00	70,700.00	0.0000	2.8385	20.00	0.00	(5.3725)	(0.3874)	0.0000	1	(5.7599)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	24,200	7.0000	165,528.00	169,400.00	0.0000	2.8385	20.00	0.00	(12.8726)	(0.9282)	0.0000	1	(13.8009)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	7,900	7.0000	54,036.00	55,300.00	0.0000	2.8385	20.00	0.00	(4.2022)	(0.3030)	0.0000	1	(4.5052)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	1,200	7.0000	8,208.00	8,400.00	0.0000	2.8385	20.00	0.00	(0.6383)	(0.0460)	0.0000	1	(0.6843)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	3,400	7.0000	23,256.00	23,800.00	0.0000	2.8385	20.00	0.00	(1.8086)	(0.1304)	0.0000	1	(1.9390)	02/04/2025
KPLM.SI	01/08/2025	SDB3264178792	0	1,200	7.0000	8,208.00	8,400.00	0.0000	2.8385	20.00	0.00	(0.6383)	(0.0460)	0.0000	1	(0.6843)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	3,700	6.8800	25,308.00	25,456.00	0.0000	2.7815	20.00	0.00	(1.9286)	(0.1395)	0.0000	1	(2.0681)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	4,000	6.8800	27,360.00	27,520.00	0.0000	2.7815	20.00	0.00	(2.0850)	(0.1508)	0.0000	1	(2.2358)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	8,000	6.8800	54,720.00	55,040.00	0.0000	2.7815	20.00	0.00	(4.1700)	(0.3016)	0.0000	1	(4.4716)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	6,500	6.8800	44,460.00	44,720.00	0.0000	2.7815	20.00	0.00	(3.3881)	(0.2450)	0.0000	1	(3.6331)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	10,100	6.8800	69,084.00	69,488.00	0.0000	2.7815	20.00	0.00	(5.2646)	(0.3808)	0.0000	1	(5.6453)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	24,200	6.8800	165,528.00	166,496.00	0.0000	2.7815	20.00	0.00	(12.6141)	(0.9123)	0.0000	1	(13.5264)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	7,900	6.8800	54,036.00	54,352.00	0.0000	2.7815	20.00	0.00	(4.1178)	(0.2978)	0.0000	1	(4.4157)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	1,200	6.8800	8,208.00	8,256.00	0.0000	2.7815	20.00	0.00	(0.6255)	(0.0452)	0.0000	1	(0.6707)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	3,400	6.8800	23,256.00	23,392.00	0.0000	2.7815	20.00	0.00	(1.7722)	(0.1282)	0.0000	1	(1.9004)	02/04/2025
KPLM.SI	01/07/2025	SDB3264178792	0	1,200	6.8800	8,208.00	8,256.00	0.0000	2.7815	20.00	0.00	(0.6255)	(0.0452)	0.0000	1	(0.6707)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	3,700	6.8700	25,308.00	25,419.00	0.0000	2.8352	20.00	0.00	(1.9658)	(0.1393)	0.0000	1	(2.1051)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	4,000	6.8700	27,360.00	27,480.00	0.0000	2.8352	20.00	0.00	(2.1252)	(0.1506)	0.0000	1	(2.2758)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	8,000	6.8700	54,720.00	54,960.00	0.0000	2.8352	20.00	0.00	(4.2505)	(0.3012)	0.0000	1	(4.5516)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	6,500	6.8700	44,460.00	44,655.00	0.0000	2.8352	20.00	0.00	(3.4535)	(0.2447)	0.0000	1	(3.6982)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	10,100	6.8700	69,084.00	69,387.00	0.0000	2.8352	20.00	0.00	(5.3662)	(0.3802)	0.0000	1	(5.7464)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	24,200	6.8700	165,528.00	166,254.00	0.0000	2.8352	20.00	0.00	(12.8577)	(0.9110)	0.0000	1	(13.7687)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	7,900	6.8700	54,036.00	54,273.00	0.0000	2.8352	20.00	0.00	(4.1973)	(0.2974)	0.0000	1	(4.4947)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	1,200	6.8700	8,208.00	8,244.00	0.0000	2.8352	20.00	0.00	(0.6376)	(0.0452)	0.0000	1	(0.6827)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	3,400	6.8700	23,256.00	23,358.00	0.0000	2.8352	20.00	0.00	(1.8064)	(0.1280)	0.0000	1	(1.9344)	02/04/2025
KPLM.SI	01/06/2025	SDB3264178792	0	1,200	6.8700	8,208.00	8,244.00	0.0000	2.8352	20.00	0.00	(0.6376)	(0.0452)	0.0000	1	(0.6827)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	3,700	6.8400	25,308.00	25,308.00	0.0000	2.7573	20.00	0.00	(5.7355)	(0.4160)	0.0000	3	(6.1515)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	4,000	6.8400	27,360.00	27,360.00	0.0000	2.7573	20.00	0.00	(6.2005)	(0.4498)	0.0000	3	(6.6503)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	8,000	6.8400	54,720.00	54,720.00	0.0000	2.7573	20.00	0.00	(12.4011)	(0.8995)	0.0000	3	(13.3006)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	6,500	6.8400	44,460.00	44,460.00	0.0000	2.7573	20.00	0.00	(10.0759)	(0.7308)	0.0000	3	(10.8067)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	10,100	6.8400	69,084.00	69,084.00	0.0000	2.7573	20.00	0.00	(15.6563)	(1.1356)	0.0000	3	(16.7920)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	24,200	6.8400	165,528.00	165,528.00	0.0000	2.7573	20.00	0.00	(37.5132)	(2.7210)	0.0000	3	(40.2342)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	7,900	6.8400	54,036.00	54,036.00	0.0000	2.7573	20.00	0.00	(12.2460)	(0.8883)	0.0000	3	(13.1343)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	1,200	6.8400	8,208.00	8,208.00	0.0000	2.7573	20.00	0.00	(1.8602)	(0.1349)	0.0000	3	(1.9951)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	3,400	6.8400	23,256.00	23,256.00	0.0000	2.7573	20.00	0.00	(5.2704)	(0.3823)	0.0000	3	(5.6527)	02/04/2025
KPLM.SI	01/03/2025	SDB3264178792	0	1,200	6.8400	8,208.00	8,208.00	0.0000	2.7573	20.00	0.00	(1.8602)	(0.1349)	0.0000	3	(1.9951)	02/04/2025
TOTAL KEPPEL LTD CMN												(559.7180)	(39.7505)	0.0000		(599.4685)	
OCBC LTD CMN																	
OCBC.SI	01/10/2025	SDB3263644981	0	12,900	17.5500	215,301.00	226,395.00	0.0000	3.1047	20.00	0.00	(54.9407)	(3.7216)	0.0000	3	(58.6622)	02/04/2025
OCBC.SI	01/10/2025	SDB3263644981	0	16,100	17.5500	268,709.00	282,555.00	0.0000	3.1047	20.00	0.00	(68.5694)	(4.6447)	0.0000	3	(73.2141)	02/04/2025
OCBC.SI	01/10/2025	SDB3263644981	0	3,300	17.5500	55,077.00	57,915.00	0.0000	3.1047	20.00	0.00	(14.0546)	(0.9520)	0.0000	3	(15.0066)	02/04/2025
OCBC.SI	01/10/2025	SDB3263644981	0	4,800	17.5500	80,112.00	84,240.00	0.0000	3.1047	20.00	0.00	(20.4430)	(1.3848)	0.0000	3	(21.8278)	02/04/2025
OCBC.SI	01/09/2025	SDB3263644981	0	12,900	16.8500	215,301.00	217,365.00	0.0000	2.8980	20.00	0.00	(17.0943)	(1.1910)	0.0000	1	(18.2854)	02/04/2025
OCBC.SI	01/09/2025	SDB3263644981	0	16,100	16.8500	268,709.00	271,285.00	0.0000	2.8980	20.00	0.00	(21.3348)	(1.4865)	0.0000	1	(22.8213)	02/04/2025
OCBC.SI	01/09/2025	SDB3263644981	0	3,300	16.8500	55,077.00	55,605.00	0.0000	2.8980	20.00	0.00	(4.3730)	(0.3047)	0.0000	1	(4.6776)	02/04/2025
OCBC.SI	01/09/2025	SDB3263644981	0	4,800	16.8500	80,112.00	80,880.00	0.0000	2.8980	20.00	0.00	(6.3607)	(0.4432)	0.0000	1	(6.8039)	02/04/2025
OCBC.SI	01/08/2025	SDB3263644981	0	12,900	16.7900	215,301.00	216,591.00	0.0000	2.8385	20.00	0.00	(16.7433)	(1.1868)	0.0000	1	(17.9301)	02/04/2025
OCBC.SI	01/08/2025	SDB3263644981	0	16,100	16.7900	268,709.00	270,319.00	0.0000	2.8385	20.00	0.00	(20.8967)	(1.4812)	0.0000	1	(22.3779)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
OCBC LTD CMN (Cont.)																	
OCBC.SI	01/08/2025	SDB3263644981	0	3,300	16.7900	55,077.00	55,407.00	0.0000	2.8385	20.00	0.00	(4.2832)	(0.3036)	0.0000	1	(4.5868)	02/04/2025
OCBC.SI	01/08/2025	SDB3263644981	0	5,700	16.7900	95,133.00	95,703.00	0.0000	2.8385	20.00	0.00	(7.3962)	(0.5244)	0.0000	1	(7.9226)	02/04/2025
OCBC.SI	01/08/2025	SDB3263644981	0	6,700	16.7900	111,823.00	112,493.00	0.0000	2.8385	20.00	0.00	(8.6962)	(0.6164)	0.0000	1	(9.3126)	02/04/2025
OCBC.SI	01/08/2025	SDB3263644981	0	400	16.7900	6,676.00	6,716.00	0.0000	2.8385	20.00	0.00	(0.5192)	(0.0368)	0.0000	1	(0.5560)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	12,900	16.5700	215,301.00	213,753.00	0.0000	2.7815	20.00	0.00	(16.4071)	(1.1712)	0.0000	1	(17.5784)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	16,100	16.5700	268,709.00	266,777.00	0.0000	2.7815	20.00	0.00	(20.4771)	(1.4618)	0.0000	1	(21.9389)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	3,300	16.5700	55,077.00	54,681.00	0.0000	2.7815	20.00	0.00	(4.1972)	(0.2996)	0.0000	1	(4.4968)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	5,700	16.5700	95,133.00	94,449.00	0.0000	2.7815	20.00	0.00	(7.2497)	(0.5175)	0.0000	1	(7.7672)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	6,700	16.5700	111,823.00	111,019.00	0.0000	2.7815	20.00	0.00	(8.5215)	(0.6083)	0.0000	1	(9.1298)	02/04/2025
OCBC.SI	01/07/2025	SDB3263644981	0	7,700	16.5700	128,513.00	127,589.00	0.0000	2.7815	20.00	0.00	(9.7934)	(0.6991)	0.0000	1	(10.4925)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	12,900	16.6400	215,301.00	214,656.00	0.0000	2.8352	20.00	0.00	(16.7239)	(1.1762)	0.0000	1	(17.9001)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	16,100	16.6400	268,709.00	267,904.00	0.0000	2.8352	20.00	0.00	(20.8724)	(1.4680)	0.0000	1	(22.3404)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	3,300	16.6400	55,077.00	54,912.00	0.0000	2.8352	20.00	0.00	(4.2782)	(0.3009)	0.0000	1	(4.5791)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	5,700	16.6400	95,133.00	94,848.00	0.0000	2.8352	20.00	0.00	(7.3896)	(0.5197)	0.0000	1	(7.9093)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	6,700	16.6400	111,823.00	111,488.00	0.0000	2.8352	20.00	0.00	(8.6860)	(0.6109)	0.0000	1	(9.2969)	02/04/2025
OCBC.SI	01/06/2025	SDB3263644981	0	7,700	16.6400	128,513.00	128,128.00	0.0000	2.8352	20.00	0.00	(9.9825)	(0.7021)	0.0000	1	(10.6845)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	12,900	16.6900	215,301.00	215,301.00	0.0000	2.7573	20.00	0.00	(48.7931)	(3.5392)	0.0000	3	(52.3323)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	16,100	16.6900	268,709.00	268,709.00	0.0000	2.7573	20.00	0.00	(60.8968)	(4.4171)	0.0000	3	(65.3140)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	3,300	16.6900	55,077.00	55,077.00	0.0000	2.7573	20.00	0.00	(12.4820)	(0.9054)	0.0000	3	(13.3873)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	5,700	16.6900	95,133.00	95,133.00	0.0000	2.7573	20.00	0.00	(21.5597)	(1.5638)	0.0000	3	(23.1236)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	6,700	16.6900	111,823.00	111,823.00	0.0000	2.7573	20.00	0.00	(25.3422)	(1.8382)	0.0000	3	(27.1803)	02/04/2025
OCBC.SI	01/03/2025	SDB3263644981	0	7,700	16.6900	128,513.00	128,513.00	0.0000	2.7573	20.00	0.00	(29.1246)	(2.1125)	0.0000	3	(31.2371)	02/04/2025
TOTAL OCBC LTD CMN												(598.4841)	(42.1893)	0.0000		(640.6735)	
SINGAPORE EXCHANGE LTD CMN																	
SGXL.SI	01/17/2025	SDB3260961545	0	5,000	12.0100	63,700.00	60,050.00	0.0000	2.4647	20.00	0.00	(4.3014)	(0.3290)	0.0000	1	(4.6304)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	400	12.0100	5,096.00	4,804.00	0.0000	2.4647	20.00	0.00	(0.3441)	(0.0263)	0.0000	1	(0.3704)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	1,400	12.0100	17,836.00	16,814.00	0.0000	2.4647	20.00	0.00	(1.2044)	(0.0921)	0.0000	1	(1.2965)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	12,900	12.0100	164,346.00	154,929.00	0.0000	2.4647	20.00	0.00	(11.0976)	(0.8489)	0.0000	1	(11.9466)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,000	12.0100	25,480.00	24,020.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1316)	0.0000	1	(1.8522)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	100	12.0100	1,274.00	1,201.00	0.0000	2.4647	20.00	0.00	(0.0860)	(0.0066)	0.0000	1	(0.0926)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	600	12.0100	7,644.00	7,206.00	0.0000	2.4647	20.00	0.00	(0.5162)	(0.0395)	0.0000	1	(0.5557)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	8,400	12.0100	107,016.00	100,884.00	0.0000	2.4647	20.00	0.00	(7.2264)	(0.5528)	0.0000	1	(7.7792)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	5,600	12.0100	71,344.00	67,256.00	0.0000	2.4647	20.00	0.00	(4.8176)	(0.3685)	0.0000	1	(5.1861)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	15,000	12.0100	191,100.00	180,150.00	0.0000	2.4647	20.00	0.00	(12.9042)	(0.9871)	0.0000	1	(13.8913)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	19,700	12.0100	250,978.00	236,597.00	0.0000	2.4647	20.00	0.00	(16.9475)	(1.2964)	0.0000	1	(18.2440)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,400	12.0100	30,576.00	28,824.00	0.0000	2.4647	20.00	0.00	(2.0647)	(0.1579)	0.0000	1	(2.2226)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	9,700	12.0100	123,578.00	116,497.00	0.0000	2.4647	20.00	0.00	(8.3447)	(0.6383)	0.0000	1	(8.9831)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	500	12.0100	6,370.00	6,005.00	0.0000	2.4647	20.00	0.00	(0.4301)	(0.0329)	0.0000	1	(0.4630)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	1,300	12.0100	16,562.00	15,613.00	0.0000	2.4647	20.00	0.00	(1.1184)	(0.0856)	0.0000	1	(1.2039)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	1,500	12.0100	19,110.00	18,015.00	0.0000	2.4647	20.00	0.00	(1.2904)	(0.0967)	0.0000	1	(1.3891)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,200	12.0100	28,028.00	26,422.00	0.0000	2.4647	20.00	0.00	(1.8926)	(0.1448)	0.0000	1	(2.0374)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,000	12.0100	25,480.00	24,020.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1316)	0.0000	1	(1.8522)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	11,200	12.0100	142,688.00	134,512.00	0.0000	2.4647	20.00	0.00	(9.6352)	(0.7371)	0.0000	1	(10.3722)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,200	12.0100	28,028.00	26,422.00	0.0000	2.4647	20.00	0.00	(1.8926)	(0.1448)	0.0000	1	(2.0374)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	600	12.0100	7,644.00	7,206.00	0.0000	2.4647	20.00	0.00	(0.5162)	(0.0395)	0.0000	1	(0.5557)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	1,200	12.0100	15,288.00	14,412.00	0.0000	2.4647	20.00	0.00	(1.0323)	(0.0790)	0.0000	1	(1.1113)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,100	12.0100	26,754.00	25,221.00	0.0000	2.4647	20.00	0.00	(1.8066)	(0.1382)	0.0000	1	(1.9448)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	2,000	12.0100	25,480.00	24,020.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1316)	0.0000	1	(1.8522)	02/04/2025
SGXL.SI	01/17/2025	SDB3260961545	0	100	12.0100	1,274.00	1,201.00	0.0000	2.4647	20.00	0.00	(0.0860)	(0.0066)	0.0000	1	(0.0926)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	5,000	12.1300	63,700.00	60,650.00	0.0000	2.4647	20.00	0.00	(4.3014)	(0.3323)	0.0000	1	(4.6337)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	400	12.1300	5,096.00	4,852.00	0.0000	2.4647	20.00	0.00	(0.3441)	(0.0266)	0.0000	1	(0.3707)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	1,400	12.1300	17,836.00	16,982.00	0.0000	2.4647	20.00	0.00	(1.2044)	(0.0931)	0.0000	1	(1.2974)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE EXCHANGE LTD CMN (Cont.)																	
SGXL.SI	01/16/2025	SDB3260961545	0	12,900	12.1300	164,346.00	156,477.00	0.0000	2.4647	20.00	0.00	(11.0976)	(0.8574)	0.0000	1	(11.9550)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,000	12.1300	25,480.00	24,260.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1329)	0.0000	1	(1.8535)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	100	12.1300	1,274.00	1,213.00	0.0000	2.4647	20.00	0.00	(0.0860)	(0.0066)	0.0000	1	(0.0927)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	600	12.1300	7,644.00	7,278.00	0.0000	2.4647	20.00	0.00	(0.5162)	(0.0399)	0.0000	1	(0.5560)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	8,400	12.1300	107,016.00	101,892.00	0.0000	2.4647	20.00	0.00	(7.2264)	(0.5583)	0.0000	1	(7.7847)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	5,600	12.1300	71,344.00	67,928.00	0.0000	2.4647	20.00	0.00	(4.8176)	(0.3722)	0.0000	1	(5.1898)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	15,000	12.1300	191,100.00	181,950.00	0.0000	2.4647	20.00	0.00	(12.9042)	(0.9970)	0.0000	1	(13.9012)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	19,700	12.1300	250,978.00	238,961.00	0.0000	2.4647	20.00	0.00	(16.9475)	(1.3094)	0.0000	1	(18.2569)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,400	12.1300	30,576.00	29,112.00	0.0000	2.4647	20.00	0.00	(2.0647)	(0.1595)	0.0000	1	(2.2242)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	9,700	12.1300	123,578.00	117,661.00	0.0000	2.4647	20.00	0.00	(8.3447)	(0.6447)	0.0000	1	(8.9894)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	500	12.1300	6,370.00	6,065.00	0.0000	2.4647	20.00	0.00	(0.4301)	(0.0332)	0.0000	1	(0.4634)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	1,300	12.1300	16,562.00	15,769.00	0.0000	2.4647	20.00	0.00	(1.1184)	(0.0864)	0.0000	1	(1.2048)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	1,500	12.1300	19,110.00	18,195.00	0.0000	2.4647	20.00	0.00	(1.2904)	(0.0997)	0.0000	1	(1.3901)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,200	12.1300	28,028.00	26,686.00	0.0000	2.4647	20.00	0.00	(1.8926)	(0.1462)	0.0000	1	(2.0388)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,000	12.1300	25,480.00	24,260.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1329)	0.0000	1	(1.8535)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	11,200	12.1300	142,688.00	135,856.00	0.0000	2.4647	20.00	0.00	(9.6352)	(0.7444)	0.0000	1	(10.3796)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,200	12.1300	28,028.00	26,686.00	0.0000	2.4647	20.00	0.00	(1.8926)	(0.1462)	0.0000	1	(2.0388)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	600	12.1300	7,644.00	7,278.00	0.0000	2.4647	20.00	0.00	(0.5162)	(0.0399)	0.0000	1	(0.5560)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	1,200	12.1300	15,288.00	14,556.00	0.0000	2.4647	20.00	0.00	(1.0323)	(0.0798)	0.0000	1	(1.1121)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,100	12.1300	26,754.00	25,473.00	0.0000	2.4647	20.00	0.00	(1.8066)	(0.1396)	0.0000	1	(1.9462)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	2,000	12.1300	25,480.00	24,260.00	0.0000	2.4647	20.00	0.00	(1.7206)	(0.1329)	0.0000	1	(1.8535)	02/04/2025
SGXL.SI	01/16/2025	SDB3260961545	0	100	12.1300	1,274.00	1,213.00	0.0000	2.4647	20.00	0.00	(0.0860)	(0.0066)	0.0000	1	(0.0927)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	5,000	12.1200	63,700.00	60,600.00	0.0000	2.8138	20.00	0.00	(4.9107)	(0.3321)	0.0000	1	(5.2427)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	400	12.1200	5,096.00	4,848.00	0.0000	2.8138	20.00	0.00	(0.3929)	(0.0266)	0.0000	1	(0.4194)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	1,400	12.1200	17,836.00	16,968.00	0.0000	2.8138	20.00	0.00	(1.3750)	(0.0930)	0.0000	1	(1.4680)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	12,900	12.1200	164,346.00	156,348.00	0.0000	2.8138	20.00	0.00	(12.6695)	(0.8567)	0.0000	1	(13.5262)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,000	12.1200	25,480.00	24,240.00	0.0000	2.8138	20.00	0.00	(1.9643)	(0.1328)	0.0000	1	(2.0971)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	100	12.1200	1,274.00	1,212.00	0.0000	2.8138	20.00	0.00	(0.0982)	(0.0066)	0.0000	1	(0.1049)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	600	12.1200	7,644.00	7,272.00	0.0000	2.8138	20.00	0.00	(0.5893)	(0.0398)	0.0000	1	(0.6291)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	8,400	12.1200	107,016.00	101,808.00	0.0000	2.8138	20.00	0.00	(8.2499)	(0.5579)	0.0000	1	(8.8078)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	5,600	12.1200	71,344.00	67,872.00	0.0000	2.8138	20.00	0.00	(5.4999)	(0.3719)	0.0000	1	(5.8718)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	15,000	12.1200	191,100.00	181,800.00	0.0000	2.8138	20.00	0.00	(14.7320)	(0.9962)	0.0000	1	(15.7281)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	19,700	12.1200	250,978.00	238,764.00	0.0000	2.8138	20.00	0.00	(19.3480)	(1.3083)	0.0000	1	(20.6563)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,400	12.1200	30,576.00	29,088.00	0.0000	2.8138	20.00	0.00	(2.3571)	(0.1594)	0.0000	1	(2.5165)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	9,700	12.1200	123,578.00	117,564.00	0.0000	2.8138	20.00	0.00	(9.5267)	(0.6442)	0.0000	1	(10.1709)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	500	12.1200	6,370.00	6,060.00	0.0000	2.8138	20.00	0.00	(0.4911)	(0.0332)	0.0000	1	(0.5243)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	1,300	12.1200	16,562.00	15,756.00	0.0000	2.8138	20.00	0.00	(1.2768)	(0.0863)	0.0000	1	(1.3631)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	1,500	12.1200	19,110.00	18,180.00	0.0000	2.8138	20.00	0.00	(1.4732)	(0.0996)	0.0000	1	(1.5728)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,200	12.1200	28,028.00	26,664.00	0.0000	2.8138	20.00	0.00	(2.1607)	(0.1461)	0.0000	1	(2.3068)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,000	12.1200	25,480.00	24,240.00	0.0000	2.8138	20.00	0.00	(1.9643)	(0.1328)	0.0000	1	(2.0971)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	11,200	12.1200	142,688.00	135,744.00	0.0000	2.8138	20.00	0.00	(10.9999)	(0.7438)	0.0000	1	(11.7437)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,200	12.1200	28,028.00	26,664.00	0.0000	2.8138	20.00	0.00	(2.1607)	(0.1461)	0.0000	1	(2.3068)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	600	12.1200	7,644.00	7,272.00	0.0000	2.8138	20.00	0.00	(0.5893)	(0.0398)	0.0000	1	(0.6291)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	1,200	12.1200	15,288.00	14,544.00	0.0000	2.8138	20.00	0.00	(1.1786)	(0.0797)	0.0000	1	(1.2583)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,100	12.1200	26,754.00	25,452.00	0.0000	2.8138	20.00	0.00	(2.0625)	(0.1395)	0.0000	1	(2.2019)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	2,000	12.1200	25,480.00	24,240.00	0.0000	2.8138	20.00	0.00	(1.9643)	(0.1328)	0.0000	1	(2.0971)	02/04/2025
SGXL.SI	01/15/2025	SDB3260961545	0	100	12.1200	1,274.00	1,212.00	0.0000	2.8138	20.00	0.00	(0.0982)	(0.0066)	0.0000	1	(0.1049)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	5,000	12.1500	63,700.00	60,750.00	0.0000	2.9314	20.00	0.00	(5.1159)	(0.3329)	0.0000	1	(5.4488)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	400	12.1500	5,096.00	4,860.00	0.0000	2.9314	20.00	0.00	(0.4093)	(0.0266)	0.0000	1	(0.4359)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	1,400	12.1500	17,836.00	17,010.00	0.0000	2.9314	20.00	0.00	(1.4325)	(0.0932)	0.0000	1	(1.5257)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	12,900	12.1500	164,346.00	156,735.00	0.0000	2.9314	20.00	0.00	(13.1990)	(0.8588)	0.0000	1	(14.0578)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,000	12.1500	25,480.00	24,300.00	0.0000	2.9314	20.00	0.00	(2.0464)	(0.1332)	0.0000	1	(2.1795)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	100	12.1500	1,274.00	1,215.00	0.0000	2.9314	20.00	0.00	(0.1023)	(0.0067)	0.0000	1	(0.1090)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE EXCHANGE LTD CMN (Cont.)																	
SGXL.SI	01/14/2025	SDB3260961545	0	600	12.1500	7,644.00	7,290.00	0.0000	2.9314	20.00	0.00	(0.6139)	(0.0399)	0.0000	1	(0.6539)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	8,400	12.1500	107,016.00	102,060.00	0.0000	2.9314	20.00	0.00	(8.5947)	(0.5592)	0.0000	1	(9.1539)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	5,600	12.1500	71,344.00	68,040.00	0.0000	2.9314	20.00	0.00	(5.7298)	(0.3728)	0.0000	1	(6.1026)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	15,000	12.1500	191,100.00	182,250.00	0.0000	2.9314	20.00	0.00	(15.3477)	(0.9986)	0.0000	1	(16.3463)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	19,700	12.1500	250,978.00	239,355.00	0.0000	2.9314	20.00	0.00	(20.1566)	(1.3115)	0.0000	1	(21.4682)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,400	12.1500	30,576.00	29,160.00	0.0000	2.9314	20.00	0.00	(2.4556)	(0.1598)	0.0000	1	(2.6154)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	9,700	12.1500	123,578.00	117,855.00	0.0000	2.9314	20.00	0.00	(9.9248)	(0.6458)	0.0000	1	(10.5706)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	500	12.1500	6,370.00	6,075.00	0.0000	2.9314	20.00	0.00	(0.5116)	(0.0333)	0.0000	1	(0.5449)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	1,300	12.1500	16,562.00	15,795.00	0.0000	2.9314	20.00	0.00	(1.3301)	(0.0865)	0.0000	1	(1.4167)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	1,500	12.1500	19,110.00	18,225.00	0.0000	2.9314	20.00	0.00	(1.5348)	(0.0999)	0.0000	1	(1.6346)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,200	12.1500	28,028.00	26,730.00	0.0000	2.9314	20.00	0.00	(2.2510)	(0.1465)	0.0000	1	(2.3975)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,000	12.1500	25,480.00	24,300.00	0.0000	2.9314	20.00	0.00	(2.0464)	(0.1332)	0.0000	1	(2.1795)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	11,200	12.1500	142,688.00	136,080.00	0.0000	2.9314	20.00	0.00	(11.4596)	(0.7456)	0.0000	1	(12.2052)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,200	12.1500	28,028.00	26,730.00	0.0000	2.9314	20.00	0.00	(2.2510)	(0.1465)	0.0000	1	(2.3975)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	600	12.1500	7,644.00	7,290.00	0.0000	2.9314	20.00	0.00	(0.6139)	(0.0399)	0.0000	1	(0.6539)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	1,200	12.1500	15,288.00	14,580.00	0.0000	2.9314	20.00	0.00	(1.2278)	(0.0799)	0.0000	1	(1.3077)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,100	12.1500	26,754.00	25,515.00	0.0000	2.9314	20.00	0.00	(2.1487)	(0.1398)	0.0000	1	(2.2885)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	2,000	12.1500	25,480.00	24,300.00	0.0000	2.9314	20.00	0.00	(2.0464)	(0.1332)	0.0000	1	(2.1795)	02/04/2025
SGXL.SI	01/14/2025	SDB3260961545	0	100	12.1500	1,274.00	1,215.00	0.0000	2.9314	20.00	0.00	(0.1023)	(0.0067)	0.0000	1	(0.1090)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	5,000	12.4700	63,700.00	62,350.00	0.0000	2.9332	20.00	0.00	(5.1190)	(0.3416)	0.0000	1	(5.4607)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	400	12.4700	5,096.00	4,988.00	0.0000	2.9332	20.00	0.00	(0.4095)	(0.0273)	0.0000	1	(0.4369)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	1,400	12.4700	17,836.00	17,458.00	0.0000	2.9332	20.00	0.00	(1.4333)	(0.0957)	0.0000	1	(1.5290)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	12,900	12.4700	164,346.00	160,863.00	0.0000	2.9332	20.00	0.00	(13.2071)	(0.8814)	0.0000	1	(14.0886)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.9332	20.00	0.00	(2.0476)	(0.1367)	0.0000	1	(2.1843)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	100	12.4700	1,274.00	1,247.00	0.0000	2.9332	20.00	0.00	(0.1024)	(0.0068)	0.0000	1	(0.1092)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	600	12.4700	7,644.00	7,482.00	0.0000	2.9332	20.00	0.00	(0.6143)	(0.0410)	0.0000	1	(0.6553)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	8,400	12.4700	107,016.00	104,748.00	0.0000	2.9332	20.00	0.00	(8.6000)	(0.5740)	0.0000	1	(9.1739)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	5,600	12.4700	71,344.00	69,832.00	0.0000	2.9332	20.00	0.00	(5.7333)	(0.3826)	0.0000	1	(6.1160)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	15,000	12.4700	191,100.00	187,050.00	0.0000	2.9332	20.00	0.00	(15.3571)	(1.0249)	0.0000	1	(16.3820)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	19,700	12.4700	250,978.00	245,659.00	0.0000	2.9332	20.00	0.00	(20.1690)	(1.3461)	0.0000	1	(21.5151)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,400	12.4700	30,576.00	29,928.00	0.0000	2.9332	20.00	0.00	(2.4571)	(0.1640)	0.0000	1	(2.6211)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	9,700	12.4700	123,578.00	120,959.00	0.0000	2.9332	20.00	0.00	(9.9309)	(0.6628)	0.0000	1	(10.5937)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	500	12.4700	6,370.00	6,235.00	0.0000	2.9332	20.00	0.00	(0.5119)	(0.0342)	0.0000	1	(0.5461)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	1,300	12.4700	16,562.00	16,211.00	0.0000	2.9332	20.00	0.00	(1.3309)	(0.0888)	0.0000	1	(1.4198)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	1,500	12.4700	19,110.00	18,705.00	0.0000	2.9332	20.00	0.00	(1.5357)	(0.1025)	0.0000	1	(1.6382)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,200	12.4700	28,028.00	27,434.00	0.0000	2.9332	20.00	0.00	(2.2524)	(0.1503)	0.0000	1	(2.4027)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.9332	20.00	0.00	(2.0476)	(0.1367)	0.0000	1	(2.1843)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	11,200	12.4700	142,688.00	139,664.00	0.0000	2.9332	20.00	0.00	(11.4666)	(0.7653)	0.0000	1	(12.2319)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,200	12.4700	28,028.00	27,434.00	0.0000	2.9332	20.00	0.00	(2.2524)	(0.1503)	0.0000	1	(2.4027)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	600	12.4700	7,644.00	7,482.00	0.0000	2.9332	20.00	0.00	(0.6143)	(0.0410)	0.0000	1	(0.6553)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	1,200	12.4700	15,288.00	14,964.00	0.0000	2.9332	20.00	0.00	(1.2286)	(0.0820)	0.0000	1	(1.3106)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,100	12.4700	26,754.00	26,187.00	0.0000	2.9332	20.00	0.00	(2.1500)	(0.1435)	0.0000	1	(2.2935)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.9332	20.00	0.00	(2.0476)	(0.1367)	0.0000	1	(2.1843)	02/04/2025
SGXL.SI	01/13/2025	SDB3260961545	0	100	12.4700	1,274.00	1,247.00	0.0000	2.9332	20.00	0.00	(0.1024)	(0.0068)	0.0000	1	(0.1092)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	5,000	12.6800	63,700.00	63,400.00	0.0000	3.1047	20.00	0.00	(16.2550)	(1.0422)	0.0000	3	(17.2972)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	400	12.6800	5,096.00	5,072.00	0.0000	3.1047	20.00	0.00	(1.3004)	(0.0834)	0.0000	3	(1.3838)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	1,400	12.6800	17,836.00	17,752.00	0.0000	3.1047	20.00	0.00	(4.5514)	(0.2918)	0.0000	3	(4.8432)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	12,900	12.6800	164,346.00	163,572.00	0.0000	3.1047	20.00	0.00	(41.9379)	(2.6889)	0.0000	3	(44.6268)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,000	12.6800	25,480.00	25,360.00	0.0000	3.1047	20.00	0.00	(6.5020)	(0.4169)	0.0000	3	(6.9189)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	100	12.6800	1,274.00	1,268.00	0.0000	3.1047	20.00	0.00	(0.3251)	(0.0208)	0.0000	3	(0.3459)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	600	12.6800	7,644.00	7,608.00	0.0000	3.1047	20.00	0.00	(1.9506)	(0.1251)	0.0000	3	(2.0757)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	8,400	12.6800	107,016.00	106,512.00	0.0000	3.1047	20.00	0.00	(27.3084)	(1.7509)	0.0000	3	(29.0593)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	5,600	12.6800	71,344.00	71,008.00	0.0000	3.1047	20.00	0.00	(18.2056)	(1.1673)	0.0000	3	(19.3729)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE EXCHANGE LTD CMN (Cont.)																	
SGXL.SI	01/10/2025	SDB3260961545	0	15,000	12.6800	191,100.00	190,200.00	0.0000	3.1047	20.00	0.00	(48.7651)	(3.1266)	0.0000	3	(51.8916)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	19,700	12.6800	250,978.00	249,796.00	0.0000	3.1047	20.00	0.00	(64.0448)	(4.1062)	0.0000	3	(68.1510)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,400	12.6800	30,576.00	30,432.00	0.0000	3.1047	20.00	0.00	(7.8024)	(0.5003)	0.0000	3	(8.3027)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	9,700	12.6800	123,578.00	122,996.00	0.0000	3.1047	20.00	0.00	(31.5347)	(2.0219)	0.0000	3	(33.5566)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	500	12.6800	6,370.00	6,340.00	0.0000	3.1047	20.00	0.00	(1.6255)	(0.1042)	0.0000	3	(1.7297)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	1,300	12.6800	16,562.00	16,484.00	0.0000	3.1047	20.00	0.00	(4.2263)	(0.2710)	0.0000	3	(4.4973)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	1,500	12.6800	19,110.00	19,020.00	0.0000	3.1047	20.00	0.00	(4.8765)	(0.3127)	0.0000	3	(5.1892)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,200	12.6800	28,028.00	27,896.00	0.0000	3.1047	20.00	0.00	(7.1522)	(0.4586)	0.0000	3	(7.6108)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,000	12.6800	25,480.00	25,360.00	0.0000	3.1047	20.00	0.00	(6.5020)	(0.4169)	0.0000	3	(6.9189)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	11,200	12.6800	142,688.00	142,016.00	0.0000	3.1047	20.00	0.00	(36.4112)	(2.3345)	0.0000	3	(38.7458)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,200	12.6800	28,028.00	27,896.00	0.0000	3.1047	20.00	0.00	(7.1522)	(0.4586)	0.0000	3	(7.6108)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	600	12.6800	7,644.00	7,608.00	0.0000	3.1047	20.00	0.00	(1.9506)	(0.1251)	0.0000	3	(2.0757)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	1,200	12.6800	15,288.00	15,216.00	0.0000	3.1047	20.00	0.00	(3.9012)	(0.2501)	0.0000	3	(4.1513)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,100	12.6800	26,754.00	26,628.00	0.0000	3.1047	20.00	0.00	(6.8271)	(0.4377)	0.0000	3	(7.2648)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	2,000	12.6800	25,480.00	25,360.00	0.0000	3.1047	20.00	0.00	(6.5020)	(0.4169)	0.0000	3	(6.9189)	02/04/2025
SGXL.SI	01/10/2025	SDB3260961545	0	100	12.6800	1,274.00	1,268.00	0.0000	3.1047	20.00	0.00	(0.3251)	(0.0208)	0.0000	3	(0.3459)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	5,000	12.6300	63,700.00	63,150.00	0.0000	2.8980	20.00	0.00	(5.0576)	(0.3460)	0.0000	1	(5.4036)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	400	12.6300	5,096.00	5,052.00	0.0000	2.8980	20.00	0.00	(0.4046)	(0.0277)	0.0000	1	(0.4323)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	1,400	12.6300	17,836.00	17,682.00	0.0000	2.8980	20.00	0.00	(1.4161)	(0.0969)	0.0000	1	(1.5130)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	12,900	12.6300	164,346.00	162,927.00	0.0000	2.8980	20.00	0.00	(13.0486)	(0.8928)	0.0000	1	(13.9414)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,000	12.6300	25,480.00	25,260.00	0.0000	2.8980	20.00	0.00	(2.0230)	(0.1384)	0.0000	1	(2.1615)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	100	12.6300	1,274.00	1,263.00	0.0000	2.8980	20.00	0.00	(0.1012)	(0.0069)	0.0000	1	(0.1081)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	600	12.6300	7,644.00	7,578.00	0.0000	2.8980	20.00	0.00	(0.6069)	(0.0415)	0.0000	1	(0.6484)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	8,400	12.6300	107,016.00	106,092.00	0.0000	2.8980	20.00	0.00	(8.4968)	(0.5813)	0.0000	1	(9.0781)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	5,600	12.6300	71,344.00	70,728.00	0.0000	2.8980	20.00	0.00	(5.6645)	(0.3876)	0.0000	1	(6.0521)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	15,000	12.6300	191,100.00	189,450.00	0.0000	2.8980	20.00	0.00	(15.1728)	(1.0381)	0.0000	1	(16.2109)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	19,700	12.6300	250,978.00	248,811.00	0.0000	2.8980	20.00	0.00	(19.9270)	(1.3633)	0.0000	1	(21.2903)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,400	12.6300	30,576.00	30,312.00	0.0000	2.8980	20.00	0.00	(2.4277)	(0.1661)	0.0000	1	(2.5937)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	9,700	12.6300	123,578.00	122,511.00	0.0000	2.8980	20.00	0.00	(9.8118)	(0.6713)	0.0000	1	(10.4830)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	500	12.6300	6,370.00	6,315.00	0.0000	2.8980	20.00	0.00	(0.5058)	(0.0346)	0.0000	1	(0.5404)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	1,300	12.6300	16,562.00	16,419.00	0.0000	2.8980	20.00	0.00	(1.3150)	(0.0900)	0.0000	1	(1.4049)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	1,500	12.6300	19,110.00	18,945.00	0.0000	2.8980	20.00	0.00	(1.5173)	(0.1038)	0.0000	1	(1.6211)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,200	12.6300	28,028.00	27,786.00	0.0000	2.8980	20.00	0.00	(2.2253)	(0.1523)	0.0000	1	(2.3776)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,000	12.6300	25,480.00	25,260.00	0.0000	2.8980	20.00	0.00	(2.0230)	(0.1384)	0.0000	1	(2.1615)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	11,200	12.6300	142,688.00	141,456.00	0.0000	2.8980	20.00	0.00	(11.3290)	(0.7751)	0.0000	1	(12.1041)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,200	12.6300	28,028.00	27,786.00	0.0000	2.8980	20.00	0.00	(2.2253)	(0.1523)	0.0000	1	(2.3776)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	600	12.6300	7,644.00	7,578.00	0.0000	2.8980	20.00	0.00	(0.6069)	(0.0415)	0.0000	1	(0.6484)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	1,200	12.6300	15,288.00	15,156.00	0.0000	2.8980	20.00	0.00	(1.2138)	(0.0830)	0.0000	1	(1.2969)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,100	12.6300	26,754.00	26,523.00	0.0000	2.8980	20.00	0.00	(2.1242)	(0.1453)	0.0000	1	(2.2695)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	2,000	12.6300	25,480.00	25,260.00	0.0000	2.8980	20.00	0.00	(2.0230)	(0.1384)	0.0000	1	(2.1615)	02/04/2025
SGXL.SI	01/09/2025	SDB3260961545	0	100	12.6300	1,274.00	1,263.00	0.0000	2.8980	20.00	0.00	(0.1012)	(0.0069)	0.0000	1	(0.1081)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	5,000	12.5000	63,700.00	62,500.00	0.0000	2.8385	20.00	0.00	(4.9538)	(0.3425)	0.0000	1	(5.2962)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	400	12.5000	5,096.00	5,000.00	0.0000	2.8385	20.00	0.00	(0.3963)	(0.0274)	0.0000	1	(0.4237)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	1,400	12.5000	17,836.00	17,500.00	0.0000	2.8385	20.00	0.00	(1.3871)	(0.0959)	0.0000	1	(1.4829)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	12,900	12.5000	164,346.00	161,250.00	0.0000	2.8385	20.00	0.00	(12.7807)	(0.8836)	0.0000	1	(13.6643)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,000	12.5000	25,480.00	25,000.00	0.0000	2.8385	20.00	0.00	(1.9815)	(0.1370)	0.0000	1	(2.1185)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	100	12.5000	1,274.00	1,250.00	0.0000	2.8385	20.00	0.00	(0.0991)	(0.0068)	0.0000	1	(0.1059)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	600	12.5000	7,644.00	7,500.00	0.0000	2.8385	20.00	0.00	(0.5945)	(0.0411)	0.0000	1	(0.6355)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	8,400	12.5000	107,016.00	105,000.00	0.0000	2.8385	20.00	0.00	(8.3223)	(0.5753)	0.0000	1	(8.8977)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	5,600	12.5000	71,344.00	70,000.00	0.0000	2.8385	20.00	0.00	(5.5482)	(0.3836)	0.0000	1	(5.9318)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	15,000	12.5000	191,100.00	187,500.00	0.0000	2.8385	20.00	0.00	(14.8613)	(1.0274)	0.0000	1	(15.8887)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	19,700	12.5000	250,978.00	246,250.00	0.0000	2.8385	20.00	0.00	(19.5178)	(1.3493)	0.0000	1	(20.8672)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,400	12.5000	30,576.00	30,000.00	0.0000	2.8385	20.00	0.00	(2.3778)	(0.1644)	0.0000	1	(2.5422)	02/04/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE EXCHANGE LTD CMN (Cont.)																	
SGXL.SI	01/08/2025	SDB3260961545	0	9,700	12.5000	123,578.00	121,250.00	0.0000	2.8385	20.00	0.00	(9.6103)	(0.6644)	0.0000	1	(10.2747)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	500	12.5000	6,370.00	6,250.00	0.0000	2.8385	20.00	0.00	(0.4954)	(0.0342)	0.0000	1	(0.5296)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	1,300	12.5000	16,562.00	16,250.00	0.0000	2.8385	20.00	0.00	(1.2880)	(0.0890)	0.0000	1	(1.3770)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	1,500	12.5000	19,110.00	18,750.00	0.0000	2.8385	20.00	0.00	(1.4861)	(0.1027)	0.0000	1	(1.5889)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,200	12.5000	28,028.00	27,500.00	0.0000	2.8385	20.00	0.00	(2.1797)	(0.1507)	0.0000	1	(2.3303)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,000	12.5000	25,480.00	25,000.00	0.0000	2.8385	20.00	0.00	(1.9815)	(0.1370)	0.0000	1	(2.1185)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	11,200	12.5000	142,688.00	140,000.00	0.0000	2.8385	20.00	0.00	(11.0964)	(0.7671)	0.0000	1	(11.8636)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,200	12.5000	28,028.00	27,500.00	0.0000	2.8385	20.00	0.00	(2.1797)	(0.1507)	0.0000	1	(2.3303)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	600	12.5000	7,644.00	7,500.00	0.0000	2.8385	20.00	0.00	(0.5945)	(0.0411)	0.0000	1	(0.6355)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	1,200	12.5000	15,288.00	15,000.00	0.0000	2.8385	20.00	0.00	(1.1889)	(0.0822)	0.0000	1	(1.2711)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,100	12.5000	26,754.00	26,250.00	0.0000	2.8385	20.00	0.00	(2.0806)	(0.1438)	0.0000	1	(2.2244)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	2,000	12.5000	25,480.00	25,000.00	0.0000	2.8385	20.00	0.00	(1.9815)	(0.1370)	0.0000	1	(2.1185)	02/04/2025
SGXL.SI	01/08/2025	SDB3260961545	0	100	12.5000	1,274.00	1,250.00	0.0000	2.8385	20.00	0.00	(0.0991)	(0.0068)	0.0000	1	(0.1059)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	5,000	12.4700	63,700.00	62,350.00	0.0000	2.7815	20.00	0.00	(4.8543)	(0.3416)	0.0000	1	(5.1959)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	400	12.4700	5,096.00	4,988.00	0.0000	2.7815	20.00	0.00	(0.3883)	(0.0273)	0.0000	1	(0.4157)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	1,400	12.4700	17,836.00	17,458.00	0.0000	2.7815	20.00	0.00	(1.3592)	(0.0957)	0.0000	1	(1.4549)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	12,900	12.4700	164,346.00	160,863.00	0.0000	2.7815	20.00	0.00	(12.5241)	(0.8814)	0.0000	1	(13.4055)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.7815	20.00	0.00	(1.9417)	(0.1367)	0.0000	1	(2.0784)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	100	12.4700	1,274.00	1,247.00	0.0000	2.7815	20.00	0.00	(0.0971)	(0.0068)	0.0000	1	(0.1039)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	600	12.4700	7,644.00	7,482.00	0.0000	2.7815	20.00	0.00	(0.5825)	(0.0410)	0.0000	1	(0.6235)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	8,400	12.4700	107,016.00	104,748.00	0.0000	2.7815	20.00	0.00	(8.1552)	(0.5740)	0.0000	1	(8.7292)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	5,600	12.4700	71,344.00	69,832.00	0.0000	2.7815	20.00	0.00	(5.4368)	(0.3626)	0.0000	1	(5.8194)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	15,000	12.4700	191,100.00	187,050.00	0.0000	2.7815	20.00	0.00	(14.5629)	(1.0249)	0.0000	1	(15.5878)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	19,700	12.4700	250,978.00	245,659.00	0.0000	2.7815	20.00	0.00	(19.1259)	(1.3461)	0.0000	1	(20.4720)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,400	12.4700	30,576.00	29,928.00	0.0000	2.7815	20.00	0.00	(2.3301)	(0.1640)	0.0000	1	(2.4940)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	9,700	12.4700	123,578.00	120,959.00	0.0000	2.7815	20.00	0.00	(9.4173)	(0.6628)	0.0000	1	(10.0801)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	500	12.4700	6,370.00	6,235.00	0.0000	2.7815	20.00	0.00	(0.4854)	(0.0342)	0.0000	1	(0.5196)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	1,300	12.4700	16,562.00	16,211.00	0.0000	2.7815	20.00	0.00	(1.2621)	(0.0888)	0.0000	1	(1.3509)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	1,500	12.4700	19,110.00	18,705.00	0.0000	2.7815	20.00	0.00	(1.4563)	(0.1025)	0.0000	1	(1.5588)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,200	12.4700	28,028.00	27,434.00	0.0000	2.7815	20.00	0.00	(2.1359)	(0.1503)	0.0000	1	(2.2862)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.7815	20.00	0.00	(1.9417)	(0.1367)	0.0000	1	(2.0784)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	11,200	12.4700	142,688.00	139,664.00	0.0000	2.7815	20.00	0.00	(10.8736)	(0.7653)	0.0000	1	(11.6389)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,200	12.4700	28,028.00	27,434.00	0.0000	2.7815	20.00	0.00	(2.1359)	(0.1503)	0.0000	1	(2.2862)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	600	12.4700	7,644.00	7,482.00	0.0000	2.7815	20.00	0.00	(0.5825)	(0.0410)	0.0000	1	(0.6235)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	1,200	12.4700	15,288.00	14,964.00	0.0000	2.7815	20.00	0.00	(1.1650)	(0.0820)	0.0000	1	(1.2470)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,100	12.4700	26,754.00	26,187.00	0.0000	2.7815	20.00	0.00	(2.0388)	(0.1435)	0.0000	1	(2.1823)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	2,000	12.4700	25,480.00	24,940.00	0.0000	2.7815	20.00	0.00	(1.9417)	(0.1367)	0.0000	1	(2.0784)	02/04/2025
SGXL.SI	01/07/2025	SDB3260961545	0	100	12.4700	1,274.00	1,247.00	0.0000	2.7815	20.00	0.00	(0.0971)	(0.0068)	0.0000	1	(0.1039)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	5,000	12.5100	63,700.00	62,550.00	0.0000	2.8352	20.00	0.00	(4.9480)	(0.3427)	0.0000	1	(5.2907)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	400	12.5100	5,096.00	5,004.00	0.0000	2.8352	20.00	0.00	(0.3958)	(0.0274)	0.0000	1	(0.4233)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	1,400	12.5100	17,836.00	17,514.00	0.0000	2.8352	20.00	0.00	(1.3854)	(0.0960)	0.0000	1	(1.4814)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	12,900	12.5100	164,346.00	161,379.00	0.0000	2.8352	20.00	0.00	(12.7659)	(0.8843)	0.0000	1	(13.6501)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,000	12.5100	25,480.00	25,020.00	0.0000	2.8352	20.00	0.00	(1.9792)	(0.1371)	0.0000	1	(2.1163)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	100	12.5100	1,274.00	1,251.00	0.0000	2.8352	20.00	0.00	(0.0990)	(0.0069)	0.0000	1	(0.1058)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	600	12.5100	7,644.00	7,506.00	0.0000	2.8352	20.00	0.00	(0.5938)	(0.0411)	0.0000	1	(0.6349)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	8,400	12.5100	107,016.00	105,084.00	0.0000	2.8352	20.00	0.00	(8.3127)	(0.5758)	0.0000	1	(8.8885)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	5,600	12.5100	71,344.00	70,056.00	0.0000	2.8352	20.00	0.00	(5.5418)	(0.3839)	0.0000	1	(5.9256)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	15,000	12.5100	191,100.00	187,650.00	0.0000	2.8352	20.00	0.00	(14.8440)	(1.0282)	0.0000	1	(15.8722)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	19,700	12.5100	250,978.00	246,447.00	0.0000	2.8352	20.00	0.00	(19.4951)	(1.3504)	0.0000	1	(20.8455)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,400	12.5100	30,576.00	30,024.00	0.0000	2.8352	20.00	0.00	(2.3750)	(0.1645)	0.0000	1	(2.5396)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	9,700	12.5100	123,578.00	121,347.00	0.0000	2.8352	20.00	0.00	(9.5991)	(0.6649)	0.0000	1	(10.2640)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	500	12.5100	6,370.00	6,255.00	0.0000	2.8352	20.00	0.00	(0.4948)	(0.0343)	0.0000	1	(0.5291)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	1,300	12.5100	16,562.00	16,263.00	0.0000	2.8352	20.00	0.00	(1.2865)	(0.0891)	0.0000	1	(1.3756)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE EXCHANGE LTD CMN (Cont.)																	
SGXL.SI	01/06/2025	SDB3260961545	0	1,500	12.5100	19,110.00	18,765.00	0.0000	2.8352	20.00	0.00	(1.4844)	(0.1028)	0.0000	1	(1.5872)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,200	12.5100	28,028.00	27,522.00	0.0000	2.8352	20.00	0.00	(2.1771)	(0.1508)	0.0000	1	(2.3279)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,000	12.5100	25,480.00	25,020.00	0.0000	2.8352	20.00	0.00	(1.9792)	(0.1371)	0.0000	1	(2.1163)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	11,200	12.5100	142,688.00	140,112.00	0.0000	2.8352	20.00	0.00	(11.0835)	(0.7677)	0.0000	1	(11.8513)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,200	12.5100	28,028.00	27,522.00	0.0000	2.8352	20.00	0.00	(2.1771)	(0.1508)	0.0000	1	(2.3279)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	600	12.5100	7,644.00	7,506.00	0.0000	2.8352	20.00	0.00	(0.5938)	(0.0411)	0.0000	1	(0.6349)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	1,200	12.5100	15,288.00	15,012.00	0.0000	2.8352	20.00	0.00	(1.1875)	(0.0823)	0.0000	1	(1.2698)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,100	12.5100	26,754.00	26,271.00	0.0000	2.8352	20.00	0.00	(2.0782)	(0.1440)	0.0000	1	(2.2221)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	2,000	12.5100	25,480.00	25,020.00	0.0000	2.8352	20.00	0.00	(1.9792)	(0.1371)	0.0000	1	(2.1163)	02/04/2025
SGXL.SI	01/06/2025	SDB3260961545	0	100	12.5100	1,274.00	1,251.00	0.0000	2.8352	20.00	0.00	(0.0990)	(0.0069)	0.0000	1	(0.1058)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	5,000	12.7400	63,700.00	63,700.00	0.0000	2.7573	20.00	0.00	(14.4362)	(1.0471)	0.0000	3	(15.4833)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	400	12.7400	5,096.00	5,096.00	0.0000	2.7573	20.00	0.00	(1.1549)	(0.0838)	0.0000	3	(1.2387)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	1,400	12.7400	17,836.00	17,836.00	0.0000	2.7573	20.00	0.00	(4.0421)	(0.2932)	0.0000	3	(4.3353)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	12,900	12.7400	164,346.00	164,346.00	0.0000	2.7573	20.00	0.00	(37.2453)	(2.7016)	0.0000	3	(39.9469)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,000	12.7400	25,480.00	25,480.00	0.0000	2.7573	20.00	0.00	(5.7745)	(0.4188)	0.0000	3	(6.1933)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	100	12.7400	1,274.00	1,274.00	0.0000	2.7573	20.00	0.00	(0.2887)	(0.0209)	0.0000	3	(0.3097)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	600	12.7400	7,644.00	7,644.00	0.0000	2.7573	20.00	0.00	(1.7323)	(0.1257)	0.0000	3	(1.8580)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	8,400	12.7400	107,016.00	107,016.00	0.0000	2.7573	20.00	0.00	(24.2528)	(1.7592)	0.0000	3	(26.0119)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	5,600	12.7400	71,344.00	71,344.00	0.0000	2.7573	20.00	0.00	(16.1685)	(1.1728)	0.0000	3	(17.3413)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	15,000	12.7400	191,100.00	191,100.00	0.0000	2.7573	20.00	0.00	(43.3085)	(3.1414)	0.0000	3	(46.4499)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	19,700	12.7400	250,978.00	250,978.00	0.0000	2.7573	20.00	0.00	(56.8785)	(4.1257)	0.0000	3	(61.0042)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,400	12.7400	30,576.00	30,576.00	0.0000	2.7573	20.00	0.00	(6.9294)	(0.5026)	0.0000	3	(7.4320)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	9,700	12.7400	123,578.00	123,578.00	0.0000	2.7573	20.00	0.00	(28.0062)	(2.0314)	0.0000	3	(30.0376)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	500	12.7400	6,370.00	6,370.00	0.0000	2.7573	20.00	0.00	(1.4436)	(0.1047)	0.0000	3	(1.5483)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	1,300	12.7400	16,562.00	16,562.00	0.0000	2.7573	20.00	0.00	(3.7534)	(0.2723)	0.0000	3	(4.0257)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	1,500	12.7400	19,110.00	19,110.00	0.0000	2.7573	20.00	0.00	(4.3308)	(0.3141)	0.0000	3	(4.6450)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,200	12.7400	28,028.00	28,028.00	0.0000	2.7573	20.00	0.00	(6.3519)	(0.4607)	0.0000	3	(6.8126)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,000	12.7400	25,480.00	25,480.00	0.0000	2.7573	20.00	0.00	(5.7745)	(0.4188)	0.0000	3	(6.1933)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	11,200	12.7400	142,688.00	142,688.00	0.0000	2.7573	20.00	0.00	(32.3370)	(2.3456)	0.0000	3	(34.6826)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,200	12.7400	28,028.00	28,028.00	0.0000	2.7573	20.00	0.00	(6.3519)	(0.4607)	0.0000	3	(6.8126)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	600	12.7400	7,644.00	7,644.00	0.0000	2.7573	20.00	0.00	(1.7323)	(0.1257)	0.0000	3	(1.8580)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	1,200	12.7400	15,288.00	15,288.00	0.0000	2.7573	20.00	0.00	(3.4647)	(0.2513)	0.0000	3	(3.7160)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,100	12.7400	26,754.00	26,754.00	0.0000	2.7573	20.00	0.00	(6.0632)	(0.4398)	0.0000	3	(6.5030)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	2,000	12.7400	25,480.00	25,480.00	0.0000	2.7573	20.00	0.00	(5.7745)	(0.4188)	0.0000	3	(6.1933)	02/04/2025
SGXL.SI	01/03/2025	SDB3260961545	0	100	12.7400	1,274.00	1,274.00	0.0000	2.7573	20.00	0.00	(0.2887)	(0.0209)	0.0000	3	(0.3097)	02/04/2025
TOTAL SINGAPORE EXCHANGE LTD CMN												(1,635.0567)	(112.9656)	0.0000		(1,748.0223)	
SINGAPORE TELECOMMUNICATIONS CMN																	
STEL.SI	01/17/2025	SDB3263985603	0	17,500	3.1100	53,900.00	54,425.00	0.0000	2.4647	20.00	0.00	(3.6397)	(0.2982)	0.0000	1	(3.9379)	02/04/2025
STEL.SI	01/17/2025	SDB3263985603	0	10,200	3.1100	31,416.00	31,722.00	0.0000	2.4647	20.00	0.00	(2.1214)	(0.1738)	0.0000	1	(2.2952)	02/04/2025
STEL.SI	01/17/2025	SDB3263985603	0	7,700	3.1100	23,716.00	23,947.00	0.0000	2.4647	20.00	0.00	(1.6014)	(0.1312)	0.0000	1	(1.7327)	02/04/2025
STEL.SI	01/17/2025	SDB3263985603	0	2,300	3.1100	7,084.00	7,153.00	0.0000	2.4647	20.00	0.00	(0.4784)	(0.0392)	0.0000	1	(0.5175)	02/04/2025
STEL.SI	01/17/2025	SDB3263985603	0	2,700	3.1100	8,316.00	8,397.00	0.0000	2.4647	20.00	0.00	(0.5615)	(0.0460)	0.0000	1	(0.6076)	02/04/2025
STEL.SI	01/17/2025	SDB3263985603	0	12,400	3.1100	38,192.00	38,564.00	0.0000	2.4647	20.00	0.00	(2.5790)	(0.2113)	0.0000	1	(2.7903)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	17,500	3.1100	53,900.00	54,425.00	0.0000	2.4647	20.00	0.00	(3.6397)	(0.2982)	0.0000	1	(3.9379)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	10,200	3.1100	31,416.00	31,722.00	0.0000	2.4647	20.00	0.00	(2.1214)	(0.1738)	0.0000	1	(2.2952)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	7,700	3.1100	23,716.00	23,947.00	0.0000	2.4647	20.00	0.00	(1.6014)	(0.1312)	0.0000	1	(1.7327)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	2,300	3.1100	7,084.00	7,153.00	0.0000	2.4647	20.00	0.00	(0.4784)	(0.0392)	0.0000	1	(0.5175)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	2,700	3.1100	8,316.00	8,397.00	0.0000	2.4647	20.00	0.00	(0.5615)	(0.0460)	0.0000	1	(0.6076)	02/04/2025
STEL.SI	01/16/2025	SDB3263985603	0	12,400	3.1100	38,192.00	38,564.00	0.0000	2.4647	20.00	0.00	(2.5790)	(0.2113)	0.0000	1	(2.7903)	02/04/2025
STEL.SI	01/15/2025	SDB3263985603	0	17,500	3.1200	53,900.00	54,600.00	0.0000	2.8138	20.00	0.00	(4.1552)	(0.2992)	0.0000	1	(4.4544)	02/04/2025
STEL.SI	01/15/2025	SDB3263985603	0	10,200	3.1200	31,416.00	31,824.00	0.0000	2.8138	20.00	0.00	(2.4219)	(0.1744)	0.0000	1	(2.5963)	02/04/2025
STEL.SI	01/15/2025	SDB3263985603	0	7,700	3.1200	23,716.00	24,024.00	0.0000	2.8138	20.00	0.00	(1.8283)	(0.1316)	0.0000	1	(1.9599)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
SINGAPORE TELECOMMUNICATIONS CMN (Cont.)																	
STEL.SI	01/15/2025	SDB3263985603	0	2,300	3.1200	7,084.00	7,176.00	0.0000	2.8138	20.00	0.00	(0.5461)	(0.0393)	0.0000	1	(0.5854)	02/04/2025
STEL.SI	01/15/2025	SDB3263985603	0	2,700	3.1200	8,316.00	8,424.00	0.0000	2.8138	20.00	0.00	(0.6411)	(0.0462)	0.0000	1	(0.6872)	02/04/2025
STEL.SI	01/15/2025	SDB3263985603	0	12,400	3.1200	38,192.00	38,688.00	0.0000	2.8138	20.00	0.00	(2.9442)	(0.2120)	0.0000	1	(3.1562)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	17,500	3.0700	53,900.00	53,725.00	0.0000	2.9314	20.00	0.00	(4.3288)	(0.2944)	0.0000	1	(4.6232)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	10,200	3.0700	31,416.00	31,314.00	0.0000	2.9314	20.00	0.00	(2.5231)	(0.1716)	0.0000	1	(2.6947)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	7,700	3.0700	23,716.00	23,639.00	0.0000	2.9314	20.00	0.00	(1.9047)	(0.1295)	0.0000	1	(2.0342)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	2,300	3.0700	7,084.00	7,061.00	0.0000	2.9314	20.00	0.00	(0.5689)	(0.0387)	0.0000	1	(0.6076)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	2,700	3.0700	8,316.00	8,289.00	0.0000	2.9314	20.00	0.00	(0.6679)	(0.0454)	0.0000	1	(0.7133)	02/04/2025
STEL.SI	01/14/2025	SDB3263985603	0	12,400	3.0700	38,192.00	38,068.00	0.0000	2.9314	20.00	0.00	(3.0673)	(0.2086)	0.0000	1	(3.2759)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	17,500	3.0800	53,900.00	53,900.00	0.0000	2.9332	20.00	0.00	(4.3315)	(0.2953)	0.0000	1	(4.6268)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	10,200	3.0800	31,416.00	31,416.00	0.0000	2.9332	20.00	0.00	(2.5246)	(0.1721)	0.0000	1	(2.6968)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	7,700	3.0800	23,716.00	23,716.00	0.0000	2.9332	20.00	0.00	(1.9059)	(0.1300)	0.0000	1	(2.0358)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	2,300	3.0800	7,084.00	7,084.00	0.0000	2.9332	20.00	0.00	(0.5693)	(0.0388)	0.0000	1	(0.6081)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	2,700	3.0800	8,316.00	8,316.00	0.0000	2.9332	20.00	0.00	(0.6683)	(0.0456)	0.0000	1	(0.7139)	02/04/2025
STEL.SI	01/13/2025	SDB3263985603	0	12,400	3.0800	38,192.00	38,192.00	0.0000	2.9332	20.00	0.00	(3.0692)	(0.2093)	0.0000	1	(3.2784)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	17,500	3.0900	53,900.00	54,075.00	0.0000	3.1047	20.00	0.00	(13.7542)	(0.8889)	0.0000	3	(14.6432)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	10,200	3.0900	31,416.00	31,518.00	0.0000	3.1047	20.00	0.00	(8.0168)	(0.5181)	0.0000	3	(8.5349)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	7,700	3.0900	23,716.00	23,793.00	0.0000	3.1047	20.00	0.00	(6.0519)	(0.3911)	0.0000	3	(6.4430)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	2,300	3.0900	7,084.00	7,107.00	0.0000	3.1047	20.00	0.00	(1.8077)	(0.1168)	0.0000	3	(1.9245)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	2,700	3.0900	8,316.00	8,343.00	0.0000	3.1047	20.00	0.00	(2.1221)	(0.1371)	0.0000	3	(2.2592)	02/04/2025
STEL.SI	01/10/2025	SDB3263985603	0	12,400	3.0900	38,192.00	38,316.00	0.0000	3.1047	20.00	0.00	(9.7459)	(0.6299)	0.0000	3	(10.3757)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	17,500	3.0700	53,900.00	53,725.00	0.0000	2.8980	20.00	0.00	(4.2795)	(0.2944)	0.0000	1	(4.5739)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	10,200	3.0700	31,416.00	31,314.00	0.0000	2.8980	20.00	0.00	(2.4943)	(0.1716)	0.0000	1	(2.6659)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	7,700	3.0700	23,716.00	23,639.00	0.0000	2.8980	20.00	0.00	(1.8830)	(0.1295)	0.0000	1	(2.0125)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	2,300	3.0700	7,084.00	7,061.00	0.0000	2.8980	20.00	0.00	(0.5625)	(0.0387)	0.0000	1	(0.6011)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	2,700	3.0700	8,316.00	8,289.00	0.0000	2.8980	20.00	0.00	(0.6603)	(0.0454)	0.0000	1	(0.7057)	02/04/2025
STEL.SI	01/09/2025	SDB3263985603	0	12,400	3.0700	38,192.00	38,068.00	0.0000	2.8980	20.00	0.00	(3.0323)	(0.2086)	0.0000	1	(3.2409)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	17,500	3.0800	53,900.00	53,900.00	0.0000	2.8385	20.00	0.00	(4.1916)	(0.2953)	0.0000	1	(4.4870)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	10,200	3.0800	31,416.00	31,416.00	0.0000	2.8385	20.00	0.00	(2.4431)	(0.1721)	0.0000	1	(2.6153)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	7,700	3.0800	23,716.00	23,716.00	0.0000	2.8385	20.00	0.00	(1.8443)	(0.1300)	0.0000	1	(1.9743)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	2,300	3.0800	7,084.00	7,084.00	0.0000	2.8385	20.00	0.00	(0.5509)	(0.0388)	0.0000	1	(0.5897)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	2,700	3.0800	8,316.00	8,316.00	0.0000	2.8385	20.00	0.00	(0.6467)	(0.0456)	0.0000	1	(0.6923)	02/04/2025
STEL.SI	01/08/2025	SDB3263985603	0	12,400	3.0800	38,192.00	38,192.00	0.0000	2.8385	20.00	0.00	(2.9701)	(0.2093)	0.0000	1	(3.1794)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	17,500	3.0900	53,900.00	54,075.00	0.0000	2.7815	20.00	0.00	(4.1075)	(0.2963)	0.0000	1	(4.4038)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	10,200	3.0900	31,416.00	31,518.00	0.0000	2.7815	20.00	0.00	(2.3941)	(0.1727)	0.0000	1	(2.5668)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	7,700	3.0900	23,716.00	23,793.00	0.0000	2.7815	20.00	0.00	(1.8073)	(0.1304)	0.0000	1	(1.9377)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	2,300	3.0900	7,084.00	7,107.00	0.0000	2.7815	20.00	0.00	(0.5398)	(0.0389)	0.0000	1	(0.5788)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	2,700	3.0900	8,316.00	8,343.00	0.0000	2.7815	20.00	0.00	(0.6337)	(0.0457)	0.0000	1	(0.6794)	02/04/2025
STEL.SI	01/07/2025	SDB3263985603	0	12,400	3.0900	38,192.00	38,316.00	0.0000	2.7815	20.00	0.00	(2.9104)	(0.2100)	0.0000	1	(3.1204)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	17,500	3.0900	53,900.00	54,075.00	0.0000	2.8352	20.00	0.00	(4.1868)	(0.2963)	0.0000	1	(4.4831)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	10,200	3.0900	31,416.00	31,518.00	0.0000	2.8352	20.00	0.00	(2.4403)	(0.1727)	0.0000	1	(2.6130)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	7,700	3.0900	23,716.00	23,793.00	0.0000	2.8352	20.00	0.00	(1.8422)	(0.1304)	0.0000	1	(1.9726)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	2,300	3.0900	7,084.00	7,107.00	0.0000	2.8352	20.00	0.00	(0.5503)	(0.0389)	0.0000	1	(0.5892)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	2,700	3.0900	8,316.00	8,343.00	0.0000	2.8352	20.00	0.00	(0.6460)	(0.0457)	0.0000	1	(0.6917)	02/04/2025
STEL.SI	01/06/2025	SDB3263985603	0	12,400	3.0900	38,192.00	38,316.00	0.0000	2.8352	20.00	0.00	(2.9666)	(0.2100)	0.0000	1	(3.1766)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	17,500	3.0800	53,900.00	53,900.00	0.0000	2.7573	20.00	0.00	(12.2152)	(0.8860)	0.0000	3	(13.1012)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	10,200	3.0800	31,416.00	31,416.00	0.0000	2.7573	20.00	0.00	(7.1197)	(0.5164)	0.0000	3	(7.6362)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	7,700	3.0800	23,716.00	23,716.00	0.0000	2.7573	20.00	0.00	(5.3747)	(0.3899)	0.0000	3	(5.7645)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	2,300	3.0800	7,084.00	7,084.00	0.0000	2.7573	20.00	0.00	(1.6054)	(0.1164)	0.0000	3	(1.7219)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	2,700	3.0800	8,316.00	8,316.00	0.0000	2.7573	20.00	0.00	(1.8846)	(0.1367)	0.0000	3	(2.0213)	02/04/2025
STEL.SI	01/03/2025	SDB3263985603	0	12,400	3.0800	38,192.00	38,192.00	0.0000	2.7573	20.00	0.00	(8.6554)	(0.6278)	0.0000	3	(9.2832)	02/04/2025
TOTAL SINGAPORE TELECOMMUNICATIONS CMN												(189.5661)	(13.4040)	0.0000		(202.9701)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
UNITED OVERSEAS BANK LTD CMN																	
UOBH.SI	01/13/2025	SDB3264520280	0	1,000	37.5800	36,330.00	37,580.00	0.0000	2.9332	20.00	0.00	(2.9195)	(0.2059)	0.0000	1	(3.1255)	02/04/2025
UOBH.SI	01/10/2025	SDB3264520280	0	2,700	37.8000	98,091.00	102,060.00	0.0000	3.1047	20.00	0.00	(25.0309)	(1.6777)	0.0000	3	(26.7086)	02/04/2025
UOBH.SI	01/09/2025	SDB3264520280	0	2,700	37.0500	98,091.00	100,035.00	0.0000	2.8980	20.00	0.00	(7.7882)	(0.5481)	0.0000	1	(8.3363)	02/04/2025
UOBH.SI	01/08/2025	SDB3264520280	0	7,600	36.8000	276,108.00	279,680.00	0.0000	2.8385	20.00	0.00	(21.4721)	(1.5325)	0.0000	1	(23.0046)	02/04/2025
UOBH.SI	01/08/2025	SDB3264520280	0	100	36.8000	3,633.00	3,680.00	0.0000	2.8385	20.00	0.00	(0.2825)	(0.0202)	0.0000	1	(0.3027)	02/04/2025
UOBH.SI	01/07/2025	SDB3264520280	0	7,600	36.5800	276,108.00	278,008.00	0.0000	2.7815	20.00	0.00	(21.0409)	(1.5233)	0.0000	1	(22.5643)	02/04/2025
UOBH.SI	01/07/2025	SDB3264520280	0	500	36.5800	18,165.00	18,290.00	0.0000	2.7815	20.00	0.00	(1.3843)	(0.1002)	0.0000	1	(1.4845)	02/04/2025
UOBH.SI	01/07/2025	SDB3264520280	0	900	36.5800	32,697.00	32,922.00	0.0000	2.7815	20.00	0.00	(2.4917)	(0.1804)	0.0000	1	(2.6721)	02/04/2025
UOBH.SI	01/07/2025	SDB3264520280	0	4,700	36.5800	170,751.00	171,926.00	0.0000	2.7815	20.00	0.00	(13.0122)	(0.9421)	0.0000	1	(13.9542)	02/04/2025
UOBH.SI	01/07/2025	SDB3264520280	0	800	36.5800	29,064.00	29,264.00	0.0000	2.7815	20.00	0.00	(2.2148)	(0.1604)	0.0000	1	(2.3752)	02/04/2025
UOBH.SI	01/06/2025	SDB3264520280	0	7,600	36.5500	276,108.00	277,780.00	0.0000	2.8352	20.00	0.00	(21.4472)	(1.5221)	0.0000	1	(22.9692)	02/04/2025
UOBH.SI	01/06/2025	SDB3264520280	0	500	36.5500	18,165.00	18,275.00	0.0000	2.8352	20.00	0.00	(1.4110)	(0.1001)	0.0000	1	(1.5111)	02/04/2025
UOBH.SI	01/06/2025	SDB3264520280	0	900	36.5500	32,697.00	32,895.00	0.0000	2.8352	20.00	0.00	(2.5398)	(0.1802)	0.0000	1	(2.7200)	02/04/2025
UOBH.SI	01/06/2025	SDB3264520280	0	4,700	36.5500	170,751.00	171,785.00	0.0000	2.8352	20.00	0.00	(13.2634)	(0.9413)	0.0000	1	(14.2047)	02/04/2025
UOBH.SI	01/06/2025	SDB3264520280	0	800	36.5500	29,064.00	29,240.00	0.0000	2.8352	20.00	0.00	(2.2576)	(0.1602)	0.0000	1	(2.4178)	02/04/2025
UOBH.SI	01/03/2025	SDB3264520280	0	7,600	36.3300	276,108.00	276,108.00	0.0000	2.7573	20.00	0.00	(62.5736)	(4.5388)	0.0000	3	(67.1124)	02/04/2025
UOBH.SI	01/03/2025	SDB3264520280	0	500	36.3300	18,165.00	18,165.00	0.0000	2.7573	20.00	0.00	(4.1167)	(0.2986)	0.0000	3	(4.4153)	02/04/2025
UOBH.SI	01/03/2025	SDB3264520280	0	900	36.3300	32,697.00	32,697.00	0.0000	2.7573	20.00	0.00	(7.4100)	(0.5375)	0.0000	3	(7.9475)	02/04/2025
UOBH.SI	01/03/2025	SDB3264520280	0	4,700	36.3300	170,751.00	170,751.00	0.0000	2.7573	20.00	0.00	(38.6969)	(2.8069)	0.0000	3	(41.5037)	02/04/2025
UOBH.SI	01/03/2025	SDB3264520280	0	800	36.3300	29,064.00	29,064.00	0.0000	2.7573	20.00	0.00	(6.5867)	(0.4778)	0.0000	3	(7.0645)	02/04/2025
TOTAL UNITED OVERSEAS BANK LTD CMN												(257.9400)	(18.4542)	0.0000		(276.3943)	
WILMAR INTERNATIONAL LTD CMN																	
WLIL.SI	01/17/2025	SDB3263985586	0	700	3.0400	2,170.00	2,128.00	0.0000	2.4647	20.00	0.00	(0.1465)	(0.0117)	0.0000	1	(0.1582)	02/04/2025
WLIL.SI	01/17/2025	SDB3263985586	0	4,600	3.0400	14,260.00	13,984.00	0.0000	2.4647	20.00	0.00	(0.9629)	(0.0766)	0.0000	1	(1.0395)	02/04/2025
WLIL.SI	01/17/2025	SDB3263985586	0	1,900	3.0400	5,890.00	5,776.00	0.0000	2.4647	20.00	0.00	(0.3977)	(0.0316)	0.0000	1	(0.4294)	02/04/2025
WLIL.SI	01/17/2025	SDB3263985586	0	700	3.0400	2,170.00	2,128.00	0.0000	2.4647	20.00	0.00	(0.1465)	(0.0117)	0.0000	1	(0.1582)	02/04/2025
WLIL.SI	01/16/2025	SDB3263985586	0	700	3.0600	2,170.00	2,142.00	0.0000	2.4647	20.00	0.00	(0.1465)	(0.0117)	0.0000	1	(0.1583)	02/04/2025
WLIL.SI	01/16/2025	SDB3263985586	0	4,600	3.0600	14,260.00	14,076.00	0.0000	2.4647	20.00	0.00	(0.9629)	(0.0771)	0.0000	1	(1.0400)	02/04/2025
WLIL.SI	01/16/2025	SDB3263985586	0	1,900	3.0600	5,890.00	5,814.00	0.0000	2.4647	20.00	0.00	(0.3977)	(0.0319)	0.0000	1	(0.4296)	02/04/2025
WLIL.SI	01/16/2025	SDB3263985586	0	1,900	3.0600	5,890.00	5,814.00	0.0000	2.4647	20.00	0.00	(0.3977)	(0.0319)	0.0000	1	(0.4296)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	700	3.0100	2,170.00	2,107.00	0.0000	2.8138	20.00	0.00	(0.1673)	(0.0115)	0.0000	1	(0.1788)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	4,600	3.0100	14,260.00	13,846.00	0.0000	2.8138	20.00	0.00	(1.0993)	(0.0759)	0.0000	1	(1.1752)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	1,900	3.0100	5,890.00	5,719.00	0.0000	2.8138	20.00	0.00	(0.4541)	(0.0313)	0.0000	1	(0.4854)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	14,700	3.0100	45,570.00	44,247.00	0.0000	2.8138	20.00	0.00	(3.5130)	(0.2424)	0.0000	1	(3.7555)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	100	3.0100	310.00	301.00	0.0000	2.8138	20.00	0.00	(0.0239)	(0.0016)	0.0000	1	(0.0255)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	600	3.0100	1,860.00	1,806.00	0.0000	2.8138	20.00	0.00	(0.1434)	(0.0099)	0.0000	1	(0.1533)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	3,400	3.0100	10,540.00	10,234.00	0.0000	2.8138	20.00	0.00	(0.8125)	(0.0561)	0.0000	1	(0.8686)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	3,100	3.0100	9,610.00	9,331.00	0.0000	2.8138	20.00	0.00	(0.7408)	(0.0511)	0.0000	1	(0.7920)	02/04/2025
WLIL.SI	01/15/2025	SDB3263985586	0	2,100	3.0100	6,510.00	6,321.00	0.0000	2.8138	20.00	0.00	(0.5019)	(0.0346)	0.0000	1	(0.5365)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	700	3.0300	2,170.00	2,121.00	0.0000	2.9314	20.00	0.00	(0.1743)	(0.0116)	0.0000	1	(0.1859)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	4,600	3.0300	14,260.00	13,938.00	0.0000	2.9314	20.00	0.00	(1.1453)	(0.0764)	0.0000	1	(1.2216)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	1,900	3.0300	5,890.00	5,757.00	0.0000	2.9314	20.00	0.00	(0.4730)	(0.0315)	0.0000	1	(0.5046)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	14,700	3.0300	45,570.00	44,541.00	0.0000	2.9314	20.00	0.00	(3.6598)	(0.2441)	0.0000	1	(3.9039)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	100	3.0300	310.00	303.00	0.0000	2.9314	20.00	0.00	(0.0249)	(0.0017)	0.0000	1	(0.0266)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	600	3.0300	1,860.00	1,818.00	0.0000	2.9314	20.00	0.00	(0.1494)	(0.0100)	0.0000	1	(0.1593)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	3,400	3.0300	10,540.00	10,302.00	0.0000	2.9314	20.00	0.00	(0.8465)	(0.0564)	0.0000	1	(0.9029)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	3,100	3.0300	9,610.00	9,393.00	0.0000	2.9314	20.00	0.00	(0.7718)	(0.0515)	0.0000	1	(0.8233)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	3,200	3.0300	9,920.00	9,696.00	0.0000	2.9314	20.00	0.00	(0.7967)	(0.0531)	0.0000	1	(0.8498)	02/04/2025
WLIL.SI	01/14/2025	SDB3263985586	0	3,700	3.0300	11,470.00	11,211.00	0.0000	2.9314	20.00	0.00	(0.9212)	(0.0614)	0.0000	1	(0.9826)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	700	3.0400	2,170.00	2,128.00	0.0000	2.9332	20.00	0.00	(0.1744)	(0.0117)	0.0000	1	(0.1860)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	4,600	3.0400	14,260.00	13,984.00	0.0000	2.9332	20.00	0.00	(1.1460)	(0.0766)	0.0000	1	(1.2226)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	1,900	3.0400	5,890.00	5,776.00	0.0000	2.9332	20.00	0.00	(0.4733)	(0.0316)	0.0000	1	(0.5050)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
WILMAR INTERNATIONAL LTD CMN (Cont.)																	
WLIL.SI	01/13/2025	SDB3263985586	0	14,700	3.0400	45,570.00	44,688.00	0.0000	2.9332	20.00	0.00	(3.6621)	(0.2449)	0.0000	1	(3.9069)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	100	3.0400	310.00	304.00	0.0000	2.9332	20.00	0.00	(0.0249)	(0.0017)	0.0000	1	(0.0266)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	600	3.0400	1,860.00	1,824.00	0.0000	2.9332	20.00	0.00	(0.1495)	(0.0100)	0.0000	1	(0.1595)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	3,400	3.0400	10,540.00	10,336.00	0.0000	2.9332	20.00	0.00	(0.8470)	(0.0566)	0.0000	1	(0.9036)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	3,100	3.0400	9,610.00	9,424.00	0.0000	2.9332	20.00	0.00	(0.7723)	(0.0516)	0.0000	1	(0.8239)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	3,200	3.0400	9,920.00	9,728.00	0.0000	2.9332	20.00	0.00	(0.7972)	(0.0533)	0.0000	1	(0.8505)	02/04/2025
WLIL.SI	01/13/2025	SDB3263985586	0	3,700	3.0400	11,470.00	11,248.00	0.0000	2.9332	20.00	0.00	(0.9217)	(0.0616)	0.0000	1	(0.9834)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	700	3.0500	2,170.00	2,135.00	0.0000	3.1047	20.00	0.00	(0.5537)	(0.0351)	0.0000	3	(0.5888)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	4,600	3.0500	14,260.00	14,030.00	0.0000	3.1047	20.00	0.00	(3.6389)	(0.2306)	0.0000	3	(3.8695)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	1,900	3.0500	5,890.00	5,795.00	0.0000	3.1047	20.00	0.00	(1.5030)	(0.0953)	0.0000	3	(1.5983)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	14,700	3.0500	45,570.00	44,835.00	0.0000	3.1047	20.00	0.00	(11.6286)	(0.7370)	0.0000	3	(12.3656)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	100	3.0500	310.00	305.00	0.0000	3.1047	20.00	0.00	(0.0791)	(0.0050)	0.0000	3	(0.0841)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	600	3.0500	1,860.00	1,830.00	0.0000	3.1047	20.00	0.00	(0.4746)	(0.0301)	0.0000	3	(0.5047)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	3,400	3.0500	10,540.00	10,370.00	0.0000	3.1047	20.00	0.00	(2.6896)	(0.1705)	0.0000	3	(2.8601)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	3,100	3.0500	9,610.00	9,455.00	0.0000	3.1047	20.00	0.00	(2.4523)	(0.1554)	0.0000	3	(2.6077)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	3,200	3.0500	9,920.00	9,760.00	0.0000	3.1047	20.00	0.00	(2.5314)	(0.1604)	0.0000	3	(2.6918)	02/04/2025
WLIL.SI	01/10/2025	SDB3263985586	0	3,700	3.0500	11,470.00	11,285.00	0.0000	3.1047	20.00	0.00	(2.9269)	(0.1855)	0.0000	3	(3.1124)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	700	3.1000	2,170.00	2,170.00	0.0000	2.8980	20.00	0.00	(0.1723)	(0.0119)	0.0000	1	(0.1842)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	4,600	3.1000	14,260.00	14,260.00	0.0000	2.8980	20.00	0.00	(1.1322)	(0.0781)	0.0000	1	(1.2103)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	1,900	3.1000	5,890.00	5,890.00	0.0000	2.8980	20.00	0.00	(0.4676)	(0.0323)	0.0000	1	(0.4999)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	14,700	3.1000	45,570.00	45,570.00	0.0000	2.8980	20.00	0.00	(3.6181)	(0.2497)	0.0000	1	(3.8678)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	100	3.1000	310.00	310.00	0.0000	2.8980	20.00	0.00	(0.0246)	(0.0017)	0.0000	1	(0.0263)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	600	3.1000	1,860.00	1,860.00	0.0000	2.8980	20.00	0.00	(0.1477)	(0.0102)	0.0000	1	(0.1579)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	3,400	3.1000	10,540.00	10,540.00	0.0000	2.8980	20.00	0.00	(0.8368)	(0.0578)	0.0000	1	(0.8946)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	3,100	3.1000	9,610.00	9,610.00	0.0000	2.8980	20.00	0.00	(0.7630)	(0.0527)	0.0000	1	(0.8157)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	3,200	3.1000	9,920.00	9,920.00	0.0000	2.8980	20.00	0.00	(0.7876)	(0.0544)	0.0000	1	(0.8420)	02/04/2025
WLIL.SI	01/09/2025	SDB3263985586	0	3,700	3.1000	11,470.00	11,470.00	0.0000	2.8980	20.00	0.00	(0.9107)	(0.0628)	0.0000	1	(0.9735)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	700	3.1000	2,170.00	2,170.00	0.0000	2.8385	20.00	0.00	(0.1688)	(0.0119)	0.0000	1	(0.1806)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	4,600	3.1000	14,260.00	14,260.00	0.0000	2.8385	20.00	0.00	(1.1090)	(0.0781)	0.0000	1	(1.1871)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	1,900	3.1000	5,890.00	5,890.00	0.0000	2.8385	20.00	0.00	(0.4580)	(0.0323)	0.0000	1	(0.4903)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	14,700	3.1000	45,570.00	45,570.00	0.0000	2.8385	20.00	0.00	(3.5438)	(0.2497)	0.0000	1	(3.7935)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	100	3.1000	310.00	310.00	0.0000	2.8385	20.00	0.00	(0.0241)	(0.0017)	0.0000	1	(0.0258)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	600	3.1000	1,860.00	1,860.00	0.0000	2.8385	20.00	0.00	(0.1446)	(0.0102)	0.0000	1	(0.1548)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	3,400	3.1000	10,540.00	10,540.00	0.0000	2.8385	20.00	0.00	(0.8197)	(0.0578)	0.0000	1	(0.8774)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	3,100	3.1000	9,610.00	9,610.00	0.0000	2.8385	20.00	0.00	(0.7473)	(0.0527)	0.0000	1	(0.8000)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	3,200	3.1000	9,920.00	9,920.00	0.0000	2.8385	20.00	0.00	(0.7714)	(0.0544)	0.0000	1	(0.8258)	02/04/2025
WLIL.SI	01/08/2025	SDB3263985586	0	3,700	3.1000	11,470.00	11,470.00	0.0000	2.8385	20.00	0.00	(0.8920)	(0.0628)	0.0000	1	(0.9548)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	700	3.1000	2,170.00	2,170.00	0.0000	2.7815	20.00	0.00	(0.1654)	(0.0119)	0.0000	1	(0.1773)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	4,600	3.1000	14,260.00	14,260.00	0.0000	2.7815	20.00	0.00	(1.0867)	(0.0781)	0.0000	1	(1.1648)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	1,900	3.1000	5,890.00	5,890.00	0.0000	2.7815	20.00	0.00	(0.4489)	(0.0323)	0.0000	1	(0.4811)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	14,700	3.1000	45,570.00	45,570.00	0.0000	2.7815	20.00	0.00	(3.4727)	(0.2497)	0.0000	1	(3.7224)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	100	3.1000	310.00	310.00	0.0000	2.7815	20.00	0.00	(0.0236)	(0.0017)	0.0000	1	(0.0253)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	600	3.1000	1,860.00	1,860.00	0.0000	2.7815	20.00	0.00	(0.1417)	(0.0102)	0.0000	1	(0.1519)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	3,400	3.1000	10,540.00	10,540.00	0.0000	2.7815	20.00	0.00	(0.8032)	(0.0578)	0.0000	1	(0.8610)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	3,100	3.1000	9,610.00	9,610.00	0.0000	2.7815	20.00	0.00	(0.7323)	(0.0527)	0.0000	1	(0.7850)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	3,200	3.1000	9,920.00	9,920.00	0.0000	2.7815	20.00	0.00	(0.7560)	(0.0544)	0.0000	1	(0.8103)	02/04/2025
WLIL.SI	01/07/2025	SDB3263985586	0	4,100	3.1000	12,710.00	12,710.00	0.0000	2.7815	20.00	0.00	(0.9686)	(0.0696)	0.0000	1	(1.0382)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	700	3.0800	2,170.00	2,156.00	0.0000	2.8352	20.00	0.00	(0.1686)	(0.0118)	0.0000	1	(0.1804)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	4,600	3.0800	14,260.00	14,168.00	0.0000	2.8352	20.00	0.00	(1.1077)	(0.0776)	0.0000	1	(1.1853)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	1,900	3.0800	5,890.00	5,852.00	0.0000	2.8352	20.00	0.00	(0.4575)	(0.0321)	0.0000	1	(0.4896)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	14,700	3.0800	45,570.00	45,276.00	0.0000	2.8352	20.00	0.00	(3.5397)	(0.2481)	0.0000	1	(3.7878)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	100	3.0800	310.00	308.00	0.0000	2.8352	20.00	0.00	(0.0241)	(0.0017)	0.0000	1	(0.0258)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	600	3.0800	1,860.00	1,848.00	0.0000	2.8352	20.00	0.00	(0.1445)	(0.0101)	0.0000	1	(0.1546)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Long (Cont.)																	
WILMAR INTERNATIONAL LTD CMN (Cont.)																	
WLIL.SI	01/06/2025	SDB3263985586	0	3,400	3.0800	10,540.00	10,472.00	0.0000	2.8352	20.00	0.00	(0.8187)	(0.0574)	0.0000	1	(0.8761)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	3,100	3.0800	9,610.00	9,548.00	0.0000	2.8352	20.00	0.00	(0.7465)	(0.0523)	0.0000	1	(0.7988)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	3,200	3.0800	9,920.00	9,856.00	0.0000	2.8352	20.00	0.00	(0.7706)	(0.0540)	0.0000	1	(0.8246)	02/04/2025
WLIL.SI	01/06/2025	SDB3263985586	0	4,100	3.0800	12,710.00	12,628.00	0.0000	2.8352	20.00	0.00	(0.9873)	(0.0692)	0.0000	1	(1.0565)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	700	3.1000	2,170.00	2,170.00	0.0000	2.7573	20.00	0.00	(0.4918)	(0.0357)	0.0000	3	(0.5275)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	4,600	3.1000	14,260.00	14,260.00	0.0000	2.7573	20.00	0.00	(3.2317)	(0.2344)	0.0000	3	(3.4661)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	1,900	3.1000	5,890.00	5,890.00	0.0000	2.7573	20.00	0.00	(1.3348)	(0.0968)	0.0000	3	(1.4317)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	14,700	3.1000	45,570.00	45,570.00	0.0000	2.7573	20.00	0.00	(10.3274)	(0.7491)	0.0000	3	(11.0765)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	100	3.1000	310.00	310.00	0.0000	2.7573	20.00	0.00	(0.0703)	(0.0051)	0.0000	3	(0.0754)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	600	3.1000	1,860.00	1,860.00	0.0000	2.7573	20.00	0.00	(0.4215)	(0.0306)	0.0000	3	(0.4521)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	3,400	3.1000	10,540.00	10,540.00	0.0000	2.7573	20.00	0.00	(2.3887)	(0.1733)	0.0000	3	(2.5619)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	3,100	3.1000	9,610.00	9,610.00	0.0000	2.7573	20.00	0.00	(2.1779)	(0.1580)	0.0000	3	(2.3359)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	3,200	3.1000	9,920.00	9,920.00	0.0000	2.7573	20.00	0.00	(2.2481)	(0.1631)	0.0000	3	(2.4112)	02/04/2025
WLIL.SI	01/03/2025	SDB3263985586	0	4,100	3.1000	12,710.00	12,710.00	0.0000	2.7573	20.00	0.00	(2.8804)	(0.2089)	0.0000	3	(3.0894)	02/04/2025
TOTAL WILMAR INTERNATIONAL LTD CMN												(117.9004)	(8.1116)	0.0000		(126.0120)	
Short																	
GENTING SINGAPORE LTD CMN																	
GENS.SI	01/17/2025	SDB3265201698	0	(76,400)	0.7500	(58,781.09)	(57,300.00)	0.0000	2.4647	(20.00)	0.00	3.9693	(0.3140)	0.0000	1	3.6553	02/04/2025
GENS.SI	01/16/2025	SDB3265201698	0	(76,400)	0.7350	(58,781.09)	(56,154.00)	0.0000	2.4647	(20.00)	0.00	3.9693	(0.3077)	0.0000	1	3.6616	02/04/2025
GENS.SI	01/15/2025	SDB3265201698	0	(76,400)	0.7300	(58,781.09)	(55,772.00)	0.0000	2.8138	(20.00)	0.00	4.5315	(0.3056)	0.0000	1	4.2259	02/04/2025
GENS.SI	01/14/2025	SDB3265201698	0	(76,400)	0.7500	(58,781.09)	(57,300.00)	0.0000	2.9314	(20.00)	0.00	4.7208	(0.3140)	0.0000	1	4.4069	02/04/2025
GENS.SI	01/13/2025	SDB3265201698	0	(76,400)	0.7600	(58,781.09)	(58,064.00)	0.0000	2.9332	(20.00)	0.00	4.7237	(0.3182)	0.0000	1	4.4056	02/04/2025
GENS.SI	01/10/2025	SDB3265201698	0	(76,400)	0.7800	(58,781.09)	(59,592.00)	0.0000	3.1047	(20.00)	0.00	14.9998	(0.9796)	0.0000	3	14.0202	02/04/2025
GENS.SI	01/09/2025	SDB3265201698	0	(76,400)	0.7700	(58,781.09)	(58,828.00)	0.0000	2.8980	(20.00)	0.00	4.6671	(0.3223)	0.0000	1	4.3447	02/04/2025
GENS.SI	01/08/2025	SDB3265201698	0	(76,400)	0.7694	(58,781.09)	(58,781.09)	0.0000	2.8385	(20.00)	0.00	4.5712	(0.3221)	0.0000	1	4.2491	02/04/2025
TOTAL GENTING SINGAPORE LTD CMN												46.1527	(3.1834)	0.0000		42.9692	
SATS LTD CMN																	
SATS.SI	01/17/2025	SDB3260121418	0	(4,000)	3.6200	(14,427.14)	(14,480.00)	0.0000	2.4647	(20.00)	0.00	0.9742	(0.0793)	0.0000	1	0.8949	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(100)	3.6200	(368.82)	(362.00)	0.0000	2.4647	(20.00)	0.00	0.0249	(0.0020)	0.0000	1	0.0229	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(4,200)	3.6200	(15,288.00)	(15,204.00)	0.0000	2.4647	(20.00)	0.00	1.0323	(0.0833)	0.0000	1	0.9490	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.4647	(20.00)	0.00	0.1966	(0.0159)	0.0000	1	0.1808	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(22,900)	3.6200	(83,356.00)	(82,898.00)	0.0000	2.4647	(20.00)	0.00	5.6287	(0.4542)	0.0000	1	5.1745	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(19,500)	3.6200	(70,980.00)	(70,590.00)	0.0000	2.4647	(20.00)	0.00	4.7930	(0.3868)	0.0000	1	4.4062	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(5,900)	3.6200	(21,476.00)	(21,358.00)	0.0000	2.4647	(20.00)	0.00	1.4502	(0.1170)	0.0000	1	1.3332	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(1,900)	3.6200	(6,916.00)	(6,878.00)	0.0000	2.4647	(20.00)	0.00	0.4670	(0.0377)	0.0000	1	0.4293	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.4647	(20.00)	0.00	0.1966	(0.0159)	0.0000	1	0.1808	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.4647	(20.00)	0.00	0.0492	(0.0040)	0.0000	1	0.0452	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(2,500)	3.6200	(9,100.00)	(9,050.00)	0.0000	2.4647	(20.00)	0.00	0.6145	(0.0496)	0.0000	1	0.5649	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.4647	(20.00)	0.00	0.0492	(0.0040)	0.0000	1	0.0452	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(52,200)	3.6200	(190,008.00)	(188,964.00)	0.0000	2.4647	(20.00)	0.00	12.8305	(1.0354)	0.0000	1	11.7951	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(10,300)	3.6200	(37,492.00)	(37,286.00)	0.0000	2.4647	(20.00)	0.00	2.5317	(0.2043)	0.0000	1	2.3274	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(20,300)	3.6200	(73,892.00)	(73,486.00)	0.0000	2.4647	(20.00)	0.00	4.9896	(0.4027)	0.0000	1	4.5870	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(5,000)	3.6200	(18,200.00)	(18,100.00)	0.0000	2.4647	(20.00)	0.00	1.2290	(0.0992)	0.0000	1	1.1298	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(7,700)	3.6200	(28,028.00)	(27,874.00)	0.0000	2.4647	(20.00)	0.00	1.8926	(0.1527)	0.0000	1	1.7399	02/04/2025
SATS.SI	01/17/2025	SDB3260121418	0	(2,400)	3.6200	(8,736.00)	(8,688.00)	0.0000	2.4647	(20.00)	0.00	0.5899	(0.0476)	0.0000	1	0.5423	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(4,000)	3.6200	(14,427.14)	(14,480.00)	0.0000	2.4647	(20.00)	0.00	0.9742	(0.0793)	0.0000	1	0.8949	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(100)	3.6200	(368.82)	(362.00)	0.0000	2.4647	(20.00)	0.00	0.0249	(0.0020)	0.0000	1	0.0229	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(4,200)	3.6200	(15,288.00)	(15,204.00)	0.0000	2.4647	(20.00)	0.00	1.0323	(0.0833)	0.0000	1	0.9490	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.4647	(20.00)	0.00	0.1966	(0.0159)	0.0000	1	0.1808	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(22,900)	3.6200	(83,356.00)	(82,898.00)	0.0000	2.4647	(20.00)	0.00	5.6287	(0.4542)	0.0000	1	5.1745	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(19,500)	3.6200	(70,980.00)	(70,590.00)	0.0000	2.4647	(20.00)	0.00	4.7930	(0.3868)	0.0000	1	4.4062	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SATS LTD CMN (Cont.)																	
SATS.SI	01/16/2025	SDB3260121418	0	(5,900)	3.6200	(21,476.00)	(21,358.00)	0.0000	2.4647	(20.00)	0.00	1.4502	(0.1170)	0.0000	1	1.3332	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(1,900)	3.6200	(6,916.00)	(6,878.00)	0.0000	2.4647	(20.00)	0.00	0.4670	(0.0377)	0.0000	1	0.4293	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.4647	(20.00)	0.00	0.1966	(0.0159)	0.0000	1	0.1808	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.4647	(20.00)	0.00	0.0492	(0.0040)	0.0000	1	0.0452	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(2,500)	3.6200	(9,100.00)	(9,050.00)	0.0000	2.4647	(20.00)	0.00	0.6145	(0.0496)	0.0000	1	0.5649	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.4647	(20.00)	0.00	0.0492	(0.0040)	0.0000	1	0.0452	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(52,200)	3.6200	(190,008.00)	(188,964.00)	0.0000	2.4647	(20.00)	0.00	12.8305	(1.0354)	0.0000	1	11.7951	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(10,300)	3.6200	(37,492.00)	(37,286.00)	0.0000	2.4647	(20.00)	0.00	2.5317	(0.2043)	0.0000	1	2.3274	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(20,300)	3.6200	(73,892.00)	(73,486.00)	0.0000	2.4647	(20.00)	0.00	4.9896	(0.4027)	0.0000	1	4.5870	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(5,000)	3.6200	(18,200.00)	(18,100.00)	0.0000	2.4647	(20.00)	0.00	1.2290	(0.0992)	0.0000	1	1.1298	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(7,700)	3.6200	(28,028.00)	(27,874.00)	0.0000	2.4647	(20.00)	0.00	1.8926	(0.1527)	0.0000	1	1.7399	02/04/2025
SATS.SI	01/16/2025	SDB3260121418	0	(2,400)	3.6200	(8,736.00)	(8,688.00)	0.0000	2.4647	(20.00)	0.00	0.5899	(0.0476)	0.0000	1	0.5423	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(100)	3.5900	(368.82)	(359.00)	0.0000	2.8138	(20.00)	0.00	0.0284	(0.0020)	0.0000	1	0.0265	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(4,200)	3.5900	(15,288.00)	(15,078.00)	0.0000	2.8138	(20.00)	0.00	1.1786	(0.0826)	0.0000	1	1.0959	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(800)	3.5900	(2,912.00)	(2,872.00)	0.0000	2.8138	(20.00)	0.00	0.2245	(0.0157)	0.0000	1	0.2088	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(22,900)	3.5900	(83,356.00)	(82,211.00)	0.0000	2.8138	(20.00)	0.00	6.4259	(0.4505)	0.0000	1	5.9755	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(19,500)	3.5900	(70,980.00)	(70,005.00)	0.0000	2.8138	(20.00)	0.00	5.4719	(0.3836)	0.0000	1	5.0883	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(5,900)	3.5900	(21,476.00)	(21,181.00)	0.0000	2.8138	(20.00)	0.00	1.6556	(0.1161)	0.0000	1	1.5395	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(1,900)	3.5900	(6,916.00)	(6,821.00)	0.0000	2.8138	(20.00)	0.00	0.5332	(0.0374)	0.0000	1	0.4958	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(800)	3.5900	(2,912.00)	(2,872.00)	0.0000	2.8138	(20.00)	0.00	0.2245	(0.0157)	0.0000	1	0.2088	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(200)	3.5900	(728.00)	(718.00)	0.0000	2.8138	(20.00)	0.00	0.0561	(0.0039)	0.0000	1	0.0522	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(2,500)	3.5900	(9,100.00)	(8,975.00)	0.0000	2.8138	(20.00)	0.00	0.7015	(0.0492)	0.0000	1	0.6523	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(200)	3.5900	(728.00)	(718.00)	0.0000	2.8138	(20.00)	0.00	0.0561	(0.0039)	0.0000	1	0.0522	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(52,200)	3.5900	(190,008.00)	(187,398.00)	0.0000	2.8138	(20.00)	0.00	14.6478	(1.0268)	0.0000	1	13.6210	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(10,300)	3.5900	(37,492.00)	(36,977.00)	0.0000	2.8138	(20.00)	0.00	2.8903	(0.2026)	0.0000	1	2.6877	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(20,300)	3.5900	(73,892.00)	(72,877.00)	0.0000	2.8138	(20.00)	0.00	5.6964	(0.3993)	0.0000	1	5.2970	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(5,000)	3.5900	(18,200.00)	(17,950.00)	0.0000	2.8138	(20.00)	0.00	1.4030	(0.0984)	0.0000	1	1.3047	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(7,700)	3.5900	(28,028.00)	(27,643.00)	0.0000	2.8138	(20.00)	0.00	2.1607	(0.1515)	0.0000	1	2.0092	02/04/2025
SATS.SI	01/15/2025	SDB3260121418	0	(2,400)	3.5900	(8,736.00)	(8,616.00)	0.0000	2.8138	(20.00)	0.00	0.6735	(0.0472)	0.0000	1	0.6263	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(100)	3.6200	(368.82)	(362.00)	0.0000	2.9314	(20.00)	0.00	0.0296	(0.0020)	0.0000	1	0.0276	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(4,200)	3.6200	(15,288.00)	(15,204.00)	0.0000	2.9314	(20.00)	0.00	1.2278	(0.0833)	0.0000	1	1.1445	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.9314	(20.00)	0.00	0.2339	(0.0159)	0.0000	1	0.2180	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(22,900)	3.6200	(83,356.00)	(82,898.00)	0.0000	2.9314	(20.00)	0.00	6.6945	(0.4542)	0.0000	1	6.2403	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(19,500)	3.6200	(70,980.00)	(70,590.00)	0.0000	2.9314	(20.00)	0.00	5.7006	(0.3868)	0.0000	1	5.3138	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(5,900)	3.6200	(21,476.00)	(21,358.00)	0.0000	2.9314	(20.00)	0.00	1.7248	(0.1170)	0.0000	1	1.6078	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(1,900)	3.6200	(6,916.00)	(6,878.00)	0.0000	2.9314	(20.00)	0.00	0.5554	(0.0377)	0.0000	1	0.5178	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.9314	(20.00)	0.00	0.2339	(0.0159)	0.0000	1	0.2180	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.9314	(20.00)	0.00	0.0585	(0.0040)	0.0000	1	0.0545	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(2,500)	3.6200	(9,100.00)	(9,050.00)	0.0000	2.9314	(20.00)	0.00	0.7308	(0.0496)	0.0000	1	0.6813	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.9314	(20.00)	0.00	0.0585	(0.0040)	0.0000	1	0.0545	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(52,200)	3.6200	(190,008.00)	(188,964.00)	0.0000	2.9314	(20.00)	0.00	15.2600	(1.0354)	0.0000	1	14.2246	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(10,300)	3.6200	(37,492.00)	(37,286.00)	0.0000	2.9314	(20.00)	0.00	3.0111	(0.2043)	0.0000	1	2.8068	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(20,300)	3.6200	(73,892.00)	(73,486.00)	0.0000	2.9314	(20.00)	0.00	5.9344	(0.4027)	0.0000	1	5.5318	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(5,000)	3.6200	(18,200.00)	(18,100.00)	0.0000	2.9314	(20.00)	0.00	1.4617	(0.0992)	0.0000	1	1.3625	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(7,700)	3.6200	(28,028.00)	(27,874.00)	0.0000	2.9314	(20.00)	0.00	2.2510	(0.1527)	0.0000	1	2.0983	02/04/2025
SATS.SI	01/14/2025	SDB3260121418	0	(2,400)	3.6200	(8,736.00)	(8,688.00)	0.0000	2.9314	(20.00)	0.00	0.7016	(0.0476)	0.0000	1	0.6540	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(100)	3.6200	(368.82)	(362.00)	0.0000	2.9332	(20.00)	0.00	0.0296	(0.0020)	0.0000	1	0.0277	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(4,200)	3.6200	(15,288.00)	(15,204.00)	0.0000	2.9332	(20.00)	0.00	1.2286	(0.0833)	0.0000	1	1.1453	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.9332	(20.00)	0.00	0.2340	(0.0159)	0.0000	1	0.2181	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(22,900)	3.6200	(83,356.00)	(82,898.00)	0.0000	2.9332	(20.00)	0.00	6.6986	(0.4542)	0.0000	1	6.2444	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(19,500)	3.6200	(70,980.00)	(70,590.00)	0.0000	2.9332	(20.00)	0.00	5.7041	(0.3868)	0.0000	1	5.3173	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(5,900)	3.6200	(21,476.00)	(21,358.00)	0.0000	2.9332	(20.00)	0.00	1.7258	(0.1170)	0.0000	1	1.6088	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(1,900)	3.6200	(6,916.00)	(6,878.00)	0.0000	2.9332	(20.00)	0.00	0.5558	(0.0377)	0.0000	1	0.5181	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SATS LTD CMN (Cont.)																	
SATS.SI	01/13/2025	SDB3260121418	0	(800)	3.6200	(2,912.00)	(2,896.00)	0.0000	2.9332	(20.00)	0.00	0.2340	(0.0159)	0.0000	1	0.2181	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.9332	(20.00)	0.00	0.0585	(0.0040)	0.0000	1	0.0545	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(2,500)	3.6200	(9,100.00)	(9,050.00)	0.0000	2.9332	(20.00)	0.00	0.7313	(0.0496)	0.0000	1	0.6817	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(200)	3.6200	(728.00)	(724.00)	0.0000	2.9332	(20.00)	0.00	0.0585	(0.0040)	0.0000	1	0.0545	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(52,200)	3.6200	(190,008.00)	(188,964.00)	0.0000	2.9332	(20.00)	0.00	15.2694	(1.0354)	0.0000	1	14.2339	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(10,300)	3.6200	(37,492.00)	(37,286.00)	0.0000	2.9332	(20.00)	0.00	3.0129	(0.2043)	0.0000	1	2.8086	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(20,300)	3.6200	(73,892.00)	(73,486.00)	0.0000	2.9332	(20.00)	0.00	5.9381	(0.4027)	0.0000	1	5.5354	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(5,000)	3.6200	(18,200.00)	(18,100.00)	0.0000	2.9332	(20.00)	0.00	1.4626	(0.0992)	0.0000	1	1.3634	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(7,700)	3.6200	(28,028.00)	(27,874.00)	0.0000	2.9332	(20.00)	0.00	2.2524	(0.1527)	0.0000	1	2.0996	02/04/2025
SATS.SI	01/13/2025	SDB3260121418	0	(2,400)	3.6200	(8,736.00)	(8,688.00)	0.0000	2.9332	(20.00)	0.00	0.7020	(0.0476)	0.0000	1	0.6544	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(100)	3.6600	(368.82)	(366.00)	0.0000	3.1047	(20.00)	0.00	0.0941	(0.0060)	0.0000	3	0.0881	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(4,200)	3.6600	(15,288.00)	(15,372.00)	0.0000	3.1047	(20.00)	0.00	3.9012	(0.2527)	0.0000	3	3.6485	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(800)	3.6600	(2,912.00)	(2,928.00)	0.0000	3.1047	(20.00)	0.00	0.7431	(0.0481)	0.0000	3	0.6950	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(22,900)	3.6600	(83,356.00)	(83,814.00)	0.0000	3.1047	(20.00)	0.00	21.2709	(1.3778)	0.0000	3	19.8931	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(19,500)	3.6600	(70,980.00)	(71,370.00)	0.0000	3.1047	(20.00)	0.00	18.1127	(1.1732)	0.0000	3	16.9395	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(5,900)	3.6600	(21,476.00)	(21,594.00)	0.0000	3.1047	(20.00)	0.00	5.4803	(0.3550)	0.0000	3	5.1253	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(1,900)	3.6600	(6,916.00)	(6,954.00)	0.0000	3.1047	(20.00)	0.00	1.7648	(0.1143)	0.0000	3	1.6505	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(800)	3.6600	(2,912.00)	(2,928.00)	0.0000	3.1047	(20.00)	0.00	0.7431	(0.0481)	0.0000	3	0.6950	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(200)	3.6600	(728.00)	(732.00)	0.0000	3.1047	(20.00)	0.00	0.1858	(0.0120)	0.0000	3	0.1737	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(2,500)	3.6600	(9,100.00)	(9,150.00)	0.0000	3.1047	(20.00)	0.00	2.3221	(0.1504)	0.0000	3	2.1717	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(200)	3.6600	(728.00)	(732.00)	0.0000	3.1047	(20.00)	0.00	0.1858	(0.0120)	0.0000	3	0.1737	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(52,200)	3.6600	(190,008.00)	(191,052.00)	0.0000	3.1047	(20.00)	0.00	48.4864	(3.1406)	0.0000	3	45.3458	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(10,300)	3.6600	(37,492.00)	(37,698.00)	0.0000	3.1047	(20.00)	0.00	9.5672	(0.6197)	0.0000	3	8.9475	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(20,300)	3.6600	(73,892.00)	(74,298.00)	0.0000	3.1047	(20.00)	0.00	18.8558	(1.2213)	0.0000	3	17.6345	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(5,000)	3.6600	(18,200.00)	(18,300.00)	0.0000	3.1047	(20.00)	0.00	4.6443	(0.3008)	0.0000	3	4.3435	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(7,700)	3.6600	(28,028.00)	(28,182.00)	0.0000	3.1047	(20.00)	0.00	7.1522	(0.4633)	0.0000	3	6.6889	02/04/2025
SATS.SI	01/10/2025	SDB3260121418	0	(2,400)	3.6600	(8,736.00)	(8,784.00)	0.0000	3.1047	(20.00)	0.00	2.2293	(0.1444)	0.0000	3	2.0849	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(100)	3.6600	(368.82)	(366.00)	0.0000	2.8980	(20.00)	0.00	0.0293	(0.0020)	0.0000	1	0.0273	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(4,200)	3.6600	(15,288.00)	(15,372.00)	0.0000	2.8980	(20.00)	0.00	1.2138	(0.0842)	0.0000	1	1.1296	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(800)	3.6600	(2,912.00)	(2,928.00)	0.0000	2.8980	(20.00)	0.00	0.2312	(0.0160)	0.0000	1	0.2152	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(22,900)	3.6600	(83,356.00)	(83,814.00)	0.0000	2.8980	(20.00)	0.00	6.6182	(0.4593)	0.0000	1	6.1590	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(19,500)	3.6600	(70,980.00)	(71,370.00)	0.0000	2.8980	(20.00)	0.00	5.6356	(0.3911)	0.0000	1	5.2445	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(5,900)	3.6600	(21,476.00)	(21,594.00)	0.0000	2.8980	(20.00)	0.00	1.7051	(0.1183)	0.0000	1	1.5868	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(1,900)	3.6600	(6,916.00)	(6,954.00)	0.0000	2.8980	(20.00)	0.00	0.5491	(0.0381)	0.0000	1	0.5110	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(800)	3.6600	(2,912.00)	(2,928.00)	0.0000	2.8980	(20.00)	0.00	0.2312	(0.0160)	0.0000	1	0.2152	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(200)	3.6600	(728.00)	(732.00)	0.0000	2.8980	(20.00)	0.00	0.0578	(0.0040)	0.0000	1	0.0538	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(2,500)	3.6600	(9,100.00)	(9,150.00)	0.0000	2.8980	(20.00)	0.00	0.7225	(0.0501)	0.0000	1	0.6724	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(200)	3.6600	(728.00)	(732.00)	0.0000	2.8980	(20.00)	0.00	0.0578	(0.0040)	0.0000	1	0.0538	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(52,200)	3.6600	(190,008.00)	(191,052.00)	0.0000	2.8980	(20.00)	0.00	15.0861	(1.0469)	0.0000	1	14.0393	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(10,300)	3.6600	(37,492.00)	(37,698.00)	0.0000	2.8980	(20.00)	0.00	2.9768	(0.2066)	0.0000	1	2.7702	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(20,300)	3.6600	(73,892.00)	(74,298.00)	0.0000	2.8980	(20.00)	0.00	5.8668	(0.4071)	0.0000	1	5.4597	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(5,000)	3.6600	(18,200.00)	(18,300.00)	0.0000	2.8980	(20.00)	0.00	1.4450	(0.1003)	0.0000	1	1.3448	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(7,700)	3.6600	(28,028.00)	(28,182.00)	0.0000	2.8980	(20.00)	0.00	2.2253	(0.1544)	0.0000	1	2.0709	02/04/2025
SATS.SI	01/09/2025	SDB3260121418	0	(2,400)	3.6600	(8,736.00)	(8,784.00)	0.0000	2.8980	(20.00)	0.00	0.6936	(0.0481)	0.0000	1	0.6455	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(100)	3.6800	(368.82)	(368.00)	0.0000	2.8385	(20.00)	0.00	0.0287	(0.0020)	0.0000	1	0.0267	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(4,200)	3.6800	(15,288.00)	(15,456.00)	0.0000	2.8385	(20.00)	0.00	1.1889	(0.0847)	0.0000	1	1.1042	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(800)	3.6800	(2,912.00)	(2,944.00)	0.0000	2.8385	(20.00)	0.00	0.2265	(0.0161)	0.0000	1	0.2103	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(22,900)	3.6800	(83,356.00)	(84,272.00)	0.0000	2.8385	(20.00)	0.00	6.4824	(0.4618)	0.0000	1	6.0206	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(19,500)	3.6800	(70,980.00)	(71,760.00)	0.0000	2.8385	(20.00)	0.00	5.5199	(0.3932)	0.0000	1	5.1267	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(5,900)	3.6800	(21,476.00)	(21,712.00)	0.0000	2.8385	(20.00)	0.00	1.6701	(0.1190)	0.0000	1	1.5512	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(1,900)	3.6800	(6,916.00)	(6,992.00)	0.0000	2.8385	(20.00)	0.00	0.5378	(0.0383)	0.0000	1	0.4995	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(800)	3.6800	(2,912.00)	(2,944.00)	0.0000	2.8385	(20.00)	0.00	0.2265	(0.0161)	0.0000	1	0.2103	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(200)	3.6800	(728.00)	(736.00)	0.0000	2.8385	(20.00)	0.00	0.0566	(0.0040)	0.0000	1	0.0526	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SATS LTD CMN (Cont.)																	
SATS.SI	01/08/2025	SDB3260121418	0	(2,500)	3.6800	(9,100.00)	(9,200.00)	0.0000	2.8385	(20.00)	0.00	0.7077	(0.0504)	0.0000	1	0.6573	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(200)	3.6800	(728.00)	(736.00)	0.0000	2.8385	(20.00)	0.00	0.0566	(0.0040)	0.0000	1	0.0526	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(52,200)	3.6800	(190,008.00)	(192,096.00)	0.0000	2.8385	(20.00)	0.00	14.7764	(1.0526)	0.0000	1	13.7238	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(10,300)	3.6800	(37,492.00)	(37,904.00)	0.0000	2.8385	(20.00)	0.00	2.9156	(0.2077)	0.0000	1	2.7080	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(20,300)	3.6800	(73,892.00)	(74,704.00)	0.0000	2.8385	(20.00)	0.00	5.7464	(0.4093)	0.0000	1	5.3370	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(5,000)	3.6800	(18,200.00)	(18,400.00)	0.0000	2.8385	(20.00)	0.00	1.4154	(0.1008)	0.0000	1	1.3145	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(7,700)	3.6800	(28,028.00)	(28,336.00)	0.0000	2.8385	(20.00)	0.00	2.1797	(0.1553)	0.0000	1	2.0244	02/04/2025
SATS.SI	01/08/2025	SDB3260121418	0	(2,400)	3.6800	(8,736.00)	(8,832.00)	0.0000	2.8385	(20.00)	0.00	0.6794	(0.0484)	0.0000	1	0.6310	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(4,200)	3.6800	(15,288.00)	(15,456.00)	0.0000	2.7815	(20.00)	0.00	1.1650	(0.0847)	0.0000	1	1.0803	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(800)	3.6800	(2,912.00)	(2,944.00)	0.0000	2.7815	(20.00)	0.00	0.2219	(0.0161)	0.0000	1	0.2058	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(22,900)	3.6800	(83,356.00)	(84,272.00)	0.0000	2.7815	(20.00)	0.00	6.3522	(0.4618)	0.0000	1	5.8904	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(19,500)	3.6800	(70,980.00)	(71,760.00)	0.0000	2.7815	(20.00)	0.00	5.4091	(0.3932)	0.0000	1	5.0159	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(5,900)	3.6800	(21,476.00)	(21,712.00)	0.0000	2.7815	(20.00)	0.00	1.6366	(0.1190)	0.0000	1	1.5176	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(1,900)	3.6800	(6,916.00)	(6,992.00)	0.0000	2.7815	(20.00)	0.00	0.5270	(0.0383)	0.0000	1	0.4887	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(800)	3.6800	(2,912.00)	(2,944.00)	0.0000	2.7815	(20.00)	0.00	0.2219	(0.0161)	0.0000	1	0.2058	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(200)	3.6800	(728.00)	(736.00)	0.0000	2.7815	(20.00)	0.00	0.0555	(0.0040)	0.0000	1	0.0514	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(2,500)	3.6800	(9,100.00)	(9,200.00)	0.0000	2.7815	(20.00)	0.00	0.6935	(0.0504)	0.0000	1	0.6431	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(200)	3.6800	(728.00)	(736.00)	0.0000	2.7815	(20.00)	0.00	0.0555	(0.0040)	0.0000	1	0.0514	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(52,200)	3.6800	(190,008.00)	(192,096.00)	0.0000	2.7815	(20.00)	0.00	14.4797	(1.0526)	0.0000	1	13.4271	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(10,300)	3.6800	(37,492.00)	(37,904.00)	0.0000	2.7815	(20.00)	0.00	2.8571	(0.2077)	0.0000	1	2.6494	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(20,300)	3.6800	(73,892.00)	(74,704.00)	0.0000	2.7815	(20.00)	0.00	5.6310	(0.4093)	0.0000	1	5.2216	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(5,000)	3.6800	(18,200.00)	(18,400.00)	0.0000	2.7815	(20.00)	0.00	1.3869	(0.1008)	0.0000	1	1.2861	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(7,700)	3.6800	(28,028.00)	(28,336.00)	0.0000	2.7815	(20.00)	0.00	2.1359	(0.1553)	0.0000	1	1.9806	02/04/2025
SATS.SI	01/07/2025	SDB3260121418	0	(2,400)	3.6800	(8,736.00)	(8,832.00)	0.0000	2.7815	(20.00)	0.00	0.6657	(0.0484)	0.0000	1	0.6173	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(4,200)	3.6400	(15,288.00)	(15,288.00)	0.0000	2.8352	(20.00)	0.00	1.1875	(0.0838)	0.0000	1	1.1038	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(800)	3.6400	(2,912.00)	(2,912.00)	0.0000	2.8352	(20.00)	0.00	0.2262	(0.0160)	0.0000	1	0.2102	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(22,900)	3.6400	(83,356.00)	(83,356.00)	0.0000	2.8352	(20.00)	0.00	6.4748	(0.4567)	0.0000	1	6.0181	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(19,500)	3.6400	(70,980.00)	(70,980.00)	0.0000	2.8352	(20.00)	0.00	5.5135	(0.3889)	0.0000	1	5.1246	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(5,900)	3.6400	(21,476.00)	(21,476.00)	0.0000	2.8352	(20.00)	0.00	1.6682	(0.1177)	0.0000	1	1.5505	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(1,900)	3.6400	(6,916.00)	(6,916.00)	0.0000	2.8352	(20.00)	0.00	0.5372	(0.0379)	0.0000	1	0.4993	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(800)	3.6400	(2,912.00)	(2,912.00)	0.0000	2.8352	(20.00)	0.00	0.2262	(0.0160)	0.0000	1	0.2102	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(200)	3.6400	(728.00)	(728.00)	0.0000	2.8352	(20.00)	0.00	0.0565	(0.0040)	0.0000	1	0.0526	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(2,500)	3.6400	(9,100.00)	(9,100.00)	0.0000	2.8352	(20.00)	0.00	0.7069	(0.0499)	0.0000	1	0.6570	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(200)	3.6400	(728.00)	(728.00)	0.0000	2.8352	(20.00)	0.00	0.0565	(0.0040)	0.0000	1	0.0526	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(52,200)	3.6400	(190,008.00)	(190,008.00)	0.0000	2.8352	(20.00)	0.00	14.7592	(1.0411)	0.0000	1	13.7181	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(10,300)	3.6400	(37,492.00)	(37,492.00)	0.0000	2.8352	(20.00)	0.00	2.9123	(0.2054)	0.0000	1	2.7068	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(20,300)	3.6400	(73,892.00)	(73,892.00)	0.0000	2.8352	(20.00)	0.00	5.7397	(0.4049)	0.0000	1	5.3348	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(5,000)	3.6400	(18,200.00)	(18,200.00)	0.0000	2.8352	(20.00)	0.00	1.4137	(0.0997)	0.0000	1	1.3140	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(7,700)	3.6400	(28,028.00)	(28,028.00)	0.0000	2.8352	(20.00)	0.00	2.1771	(0.1536)	0.0000	1	2.0235	02/04/2025
SATS.SI	01/06/2025	SDB3260121418	0	(2,400)	3.6400	(8,736.00)	(8,736.00)	0.0000	2.8352	(20.00)	0.00	0.6786	(0.0479)	0.0000	1	0.6307	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(4,200)	3.6400	(15,288.00)	(15,288.00)	0.0000	2.7573	(20.00)	0.00	3.4647	(0.2513)	0.0000	3	3.2134	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(800)	3.6400	(2,912.00)	(2,912.00)	0.0000	2.7573	(20.00)	0.00	0.6599	(0.0479)	0.0000	3	0.6121	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(22,900)	3.6400	(83,356.00)	(83,356.00)	0.0000	2.7573	(20.00)	0.00	18.8908	(1.3702)	0.0000	3	17.5205	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(19,500)	3.6400	(70,980.00)	(70,980.00)	0.0000	2.7573	(20.00)	0.00	16.0860	(1.1668)	0.0000	3	14.9192	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(5,900)	3.6400	(21,476.00)	(21,476.00)	0.0000	2.7573	(20.00)	0.00	4.8670	(0.3530)	0.0000	3	4.5140	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(1,900)	3.6400	(6,916.00)	(6,916.00)	0.0000	2.7573	(20.00)	0.00	1.5674	(0.1137)	0.0000	3	1.4537	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(800)	3.6400	(2,912.00)	(2,912.00)	0.0000	2.7573	(20.00)	0.00	0.6599	(0.0479)	0.0000	3	0.6121	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(200)	3.6400	(728.00)	(728.00)	0.0000	2.7573	(20.00)	0.00	0.1650	(0.0120)	0.0000	3	0.1530	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(2,500)	3.6400	(9,100.00)	(9,100.00)	0.0000	2.7573	(20.00)	0.00	2.0623	(0.1496)	0.0000	3	1.9127	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(200)	3.6400	(728.00)	(728.00)	0.0000	2.7573	(20.00)	0.00	0.1650	(0.0120)	0.0000	3	0.1530	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(52,200)	3.6400	(190,008.00)	(190,008.00)	0.0000	2.7573	(20.00)	0.00	43.0610	(3.1234)	0.0000	3	39.9376	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(10,300)	3.6400	(37,492.00)	(37,492.00)	0.0000	2.7573	(20.00)	0.00	8.4967	(0.6163)	0.0000	3	7.8804	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(20,300)	3.6400	(73,892.00)	(73,892.00)	0.0000	2.7573	(20.00)	0.00	16.7460	(1.2147)	0.0000	3	15.5313	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SATS LTD CMN (Cont.)																	
SATS.SI	01/03/2025	SDB3260121418	0	(5,000)	3.6400	(18,200.00)	(18,200.00)	0.0000	2.7573	(20.00)	0.00	4.1246	(0.2992)	0.0000	3	3.8254	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(7,700)	3.6400	(28,028.00)	(28,028.00)	0.0000	2.7573	(20.00)	0.00	6.3519	(0.4607)	0.0000	3	5.8912	02/04/2025
SATS.SI	01/03/2025	SDB3260121418	0	(2,400)	3.6400	(8,736.00)	(8,736.00)	0.0000	2.7573	(20.00)	0.00	1.9798	(0.1436)	0.0000	3	1.8362	02/04/2025
TOTAL SATS LTD CMN												667.5472	(47.1155)	0.0000		620.4317	
SEATRIUM LIMITED CMN																	
SEAT.SI	01/17/2025	SDB3262990909	0	(700)	2.1900	(1,551.26)	(1,533.00)	0.0000	2.4647	(113.71)	0.00	0.1048	(0.0478)	0.0000	1	0.0570	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(11,900)	2.1900	(26,585.36)	(26,061.00)	0.0000	2.4647	(113.71)	0.00	1.7952	(0.8119)	0.0000	1	0.9833	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(35,300)	2.1900	(78,633.64)	(77,307.00)	0.0000	2.4647	(113.71)	0.00	5.3098	(2.4083)	0.0000	1	2.9015	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(45,000)	2.1900	(98,880.03)	(98,550.00)	0.0000	2.4647	(113.71)	0.00	6.6770	(3.0701)	0.0000	1	3.6069	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(37,400)	2.1900	(79,235.34)	(81,906.00)	0.0000	2.4647	(113.71)	0.00	5.3504	(2.5516)	0.0000	1	2.7989	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(48,500)	2.1900	(100,165.40)	(106,215.00)	0.0000	2.4647	(113.71)	0.00	6.7638	(3.3088)	0.0000	1	3.4549	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(7,300)	2.1900	(15,111.00)	(15,987.00)	0.0000	2.4647	(113.71)	0.00	1.0204	(0.4980)	0.0000	1	0.5224	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(14,500)	2.1900	(30,015.00)	(31,755.00)	0.0000	2.4647	(113.71)	0.00	2.0268	(0.9892)	0.0000	1	1.0376	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(9,500)	2.1900	(19,665.00)	(20,805.00)	0.0000	2.4647	(113.71)	0.00	1.3279	(0.6481)	0.0000	1	0.6798	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(200)	2.1900	(414.00)	(438.00)	0.0000	2.4647	(113.71)	0.00	0.0280	(0.0136)	0.0000	1	0.0143	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(15,800)	2.1900	(32,706.00)	(34,602.00)	0.0000	2.4647	(113.71)	0.00	2.2085	(1.0779)	0.0000	1	1.1306	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(6,000)	2.1900	(12,420.00)	(13,140.00)	0.0000	2.4647	(113.71)	0.00	0.8387	(0.4093)	0.0000	1	0.4293	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(11,700)	2.1900	(24,219.00)	(25,623.00)	0.0000	2.4647	(113.71)	0.00	1.6354	(0.7982)	0.0000	1	0.8372	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(1,700)	2.1900	(3,519.00)	(3,723.00)	0.0000	2.4647	(113.71)	0.00	0.2376	(0.1160)	0.0000	1	0.1216	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(4,400)	2.1900	(9,108.00)	(9,636.00)	0.0000	2.4647	(113.71)	0.00	0.6150	(0.3002)	0.0000	1	0.3148	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(100)	2.1900	(207.00)	(219.00)	0.0000	2.4647	(113.71)	0.00	0.0140	(0.0068)	0.0000	1	0.0072	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(3,900)	2.1900	(8,073.00)	(8,541.00)	0.0000	2.4647	(113.71)	0.00	0.5451	(0.2661)	0.0000	1	0.2791	02/04/2025
SEAT.SI	01/17/2025	SDB3262990909	0	(4,200)	2.1900	(8,694.00)	(9,198.00)	0.0000	2.4647	(113.71)	0.00	0.5871	(0.2865)	0.0000	1	0.3005	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(700)	2.1800	(1,551.26)	(1,526.00)	0.0000	2.4647	(113.71)	0.00	0.1048	(0.0475)	0.0000	1	0.0572	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(11,900)	2.1800	(26,585.36)	(25,942.00)	0.0000	2.4647	(113.71)	0.00	1.7952	(0.8082)	0.0000	1	0.9871	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(35,300)	2.1800	(78,633.64)	(76,954.00)	0.0000	2.4647	(113.71)	0.00	5.3098	(2.3973)	0.0000	1	2.9125	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(45,000)	2.1800	(98,880.03)	(98,100.00)	0.0000	2.4647	(113.71)	0.00	6.6770	(3.0560)	0.0000	1	3.6209	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(37,400)	2.1800	(79,235.34)	(81,532.00)	0.0000	2.4647	(113.71)	0.00	5.3504	(2.5399)	0.0000	1	2.8105	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(48,500)	2.1800	(100,165.40)	(105,730.00)	0.0000	2.4647	(113.71)	0.00	6.7638	(3.2937)	0.0000	1	3.4700	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(7,300)	2.1800	(15,111.00)	(15,914.00)	0.0000	2.4647	(113.71)	0.00	1.0204	(0.4958)	0.0000	1	0.5246	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(14,500)	2.1800	(30,015.00)	(31,610.00)	0.0000	2.4647	(113.71)	0.00	2.0268	(0.9847)	0.0000	1	1.0421	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(9,500)	2.1800	(19,665.00)	(20,710.00)	0.0000	2.4647	(113.71)	0.00	1.3279	(0.6452)	0.0000	1	0.6827	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(200)	2.1800	(414.00)	(436.00)	0.0000	2.4647	(113.71)	0.00	0.0280	(0.0136)	0.0000	1	0.0144	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(15,800)	2.1800	(32,706.00)	(34,444.00)	0.0000	2.4647	(113.71)	0.00	2.2085	(1.0730)	0.0000	1	1.1355	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(6,000)	2.1800	(12,420.00)	(13,080.00)	0.0000	2.4647	(113.71)	0.00	0.8387	(0.4075)	0.0000	1	0.4312	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(11,700)	2.1800	(24,219.00)	(25,506.00)	0.0000	2.4647	(113.71)	0.00	1.6354	(0.7946)	0.0000	1	0.8408	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(1,700)	2.1800	(3,519.00)	(3,706.00)	0.0000	2.4647	(113.71)	0.00	0.2376	(0.1155)	0.0000	1	0.1222	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(4,400)	2.1800	(9,108.00)	(9,592.00)	0.0000	2.4647	(113.71)	0.00	0.6150	(0.2988)	0.0000	1	0.3162	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(100)	2.1800	(207.00)	(218.00)	0.0000	2.4647	(113.71)	0.00	0.0140	(0.0068)	0.0000	1	0.0072	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(3,900)	2.1800	(8,073.00)	(8,502.00)	0.0000	2.4647	(113.71)	0.00	0.5451	(0.2649)	0.0000	1	0.2803	02/04/2025
SEAT.SI	01/16/2025	SDB3262990909	0	(4,200)	2.1800	(8,694.00)	(9,156.00)	0.0000	2.4647	(113.71)	0.00	0.5871	(0.2852)	0.0000	1	0.3018	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(700)	2.1700	(1,551.26)	(1,519.00)	0.0000	2.8138	(113.71)	0.00	0.1196	(0.0473)	0.0000	1	0.0723	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(11,900)	2.1700	(26,585.36)	(25,823.00)	0.0000	2.8138	(113.71)	0.00	2.0495	(0.8044)	0.0000	1	1.2450	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(35,300)	2.1700	(78,633.64)	(76,601.00)	0.0000	2.8138	(113.71)	0.00	6.0619	(2.3863)	0.0000	1	3.6756	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(45,000)	2.1700	(98,880.03)	(97,650.00)	0.0000	2.8138	(113.71)	0.00	7.6227	(3.0420)	0.0000	1	4.5807	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(37,400)	2.1700	(79,235.34)	(81,158.00)	0.0000	2.8138	(113.71)	0.00	6.1083	(2.5283)	0.0000	1	3.5800	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(48,500)	2.1700	(100,165.40)	(105,245.00)	0.0000	2.8138	(113.71)	0.00	7.7218	(3.2786)	0.0000	1	4.4432	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(7,300)	2.1700	(15,111.00)	(15,841.00)	0.0000	2.8138	(113.71)	0.00	1.1649	(0.4935)	0.0000	1	0.6714	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(14,500)	2.1700	(30,015.00)	(31,465.00)	0.0000	2.8138	(113.71)	0.00	2.3139	(0.9802)	0.0000	1	1.3337	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(9,500)	2.1700	(19,665.00)	(20,615.00)	0.0000	2.8138	(113.71)	0.00	1.5160	(0.6422)	0.0000	1	0.8738	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(200)	2.1700	(414.00)	(434.00)	0.0000	2.8138	(113.71)	0.00	0.0319	(0.0135)	0.0000	1	0.0184	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(15,800)	2.1700	(32,706.00)	(34,286.00)	0.0000	2.8138	(113.71)	0.00	2.5213	(1.0681)	0.0000	1	1.4532	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SEATRIUM LIMITED CMN (Cont.)																	
SEAT.SI	01/15/2025	SDB3262990909	0	(6,000)	2.1700	(12,420.00)	(13,020.00)	0.0000	2.8138	(113.71)	0.00	0.9575	(0.4056)	0.0000	1	0.5519	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(11,700)	2.1700	(24,219.00)	(25,389.00)	0.0000	2.8138	(113.71)	0.00	1.8671	(0.7909)	0.0000	1	1.0761	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(1,700)	2.1700	(3,519.00)	(3,689.00)	0.0000	2.8138	(113.71)	0.00	0.2713	(0.1149)	0.0000	1	0.1564	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(4,400)	2.1700	(9,108.00)	(9,548.00)	0.0000	2.8138	(113.71)	0.00	0.7021	(0.2974)	0.0000	1	0.4047	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(100)	2.1700	(207.00)	(217.00)	0.0000	2.8138	(113.71)	0.00	0.0160	(0.0068)	0.0000	1	0.0092	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(3,900)	2.1700	(8,073.00)	(8,463.00)	0.0000	2.8138	(113.71)	0.00	0.6224	(0.2636)	0.0000	1	0.3587	02/04/2025
SEAT.SI	01/15/2025	SDB3262990909	0	(4,200)	2.1700	(8,694.00)	(9,114.00)	0.0000	2.8138	(113.71)	0.00	0.6702	(0.2839)	0.0000	1	0.3863	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(700)	2.1900	(1,551.26)	(1,533.00)	0.0000	2.9314	(113.71)	0.00	0.1246	(0.0478)	0.0000	1	0.0768	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(11,900)	2.1900	(26,585.36)	(26,061.00)	0.0000	2.9314	(113.71)	0.00	2.1351	(0.8119)	0.0000	1	1.3233	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(35,300)	2.1900	(78,633.64)	(77,307.00)	0.0000	2.9314	(113.71)	0.00	6.3153	(2.4083)	0.0000	1	3.9070	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(45,000)	2.1900	(98,880.03)	(98,550.00)	0.0000	2.9314	(113.71)	0.00	7.9413	(3.0701)	0.0000	1	4.8712	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(37,400)	2.1900	(79,235.34)	(81,906.00)	0.0000	2.9314	(113.71)	0.00	6.3636	(2.5516)	0.0000	1	3.8120	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(48,500)	2.1900	(100,165.40)	(106,215.00)	0.0000	2.9314	(113.71)	0.00	8.0445	(3.3088)	0.0000	1	4.7357	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(7,300)	2.1900	(15,111.00)	(15,987.00)	0.0000	2.9314	(113.71)	0.00	1.2136	(0.4980)	0.0000	1	0.7156	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(14,500)	2.1900	(30,015.00)	(31,755.00)	0.0000	2.9314	(113.71)	0.00	2.4106	(0.9892)	0.0000	1	1.4213	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(9,500)	2.1900	(19,665.00)	(20,805.00)	0.0000	2.9314	(113.71)	0.00	1.5793	(0.6481)	0.0000	1	0.9312	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(200)	2.1900	(414.00)	(438.00)	0.0000	2.9314	(113.71)	0.00	0.0332	(0.0136)	0.0000	1	0.0196	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(15,800)	2.1900	(32,706.00)	(34,602.00)	0.0000	2.9314	(113.71)	0.00	2.6267	(1.0779)	0.0000	1	1.5488	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(6,000)	2.1900	(12,420.00)	(13,140.00)	0.0000	2.9314	(113.71)	0.00	0.9975	(0.4093)	0.0000	1	0.5881	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(11,700)	2.1900	(24,219.00)	(25,623.00)	0.0000	2.9314	(113.71)	0.00	1.9451	(0.7982)	0.0000	1	1.1469	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(1,700)	2.1900	(3,519.00)	(3,723.00)	0.0000	2.9314	(113.71)	0.00	0.2826	(0.1160)	0.0000	1	0.1666	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(4,400)	2.1900	(9,108.00)	(9,636.00)	0.0000	2.9314	(113.71)	0.00	0.7315	(0.3002)	0.0000	1	0.4313	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(100)	2.1900	(207.00)	(219.00)	0.0000	2.9314	(113.71)	0.00	0.0166	(0.0068)	0.0000	1	0.0098	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(3,900)	2.1900	(8,073.00)	(8,541.00)	0.0000	2.9314	(113.71)	0.00	0.6484	(0.2661)	0.0000	1	0.3823	02/04/2025
SEAT.SI	01/14/2025	SDB3262990909	0	(4,200)	2.1900	(8,694.00)	(9,198.00)	0.0000	2.9314	(113.71)	0.00	0.6982	(0.2865)	0.0000	1	0.4117	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(700)	2.2100	(1,551.26)	(1,547.00)	0.0000	2.9332	(113.71)	0.00	0.1247	(0.0482)	0.0000	1	0.0765	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(11,900)	2.2100	(26,585.36)	(26,299.00)	0.0000	2.9332	(113.71)	0.00	2.1364	(0.8193)	0.0000	1	1.3172	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(35,300)	2.2100	(78,633.64)	(78,013.00)	0.0000	2.9332	(113.71)	0.00	6.3191	(2.4303)	0.0000	1	3.8888	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(45,000)	2.2100	(98,880.03)	(99,450.00)	0.0000	2.9332	(113.71)	0.00	7.9462	(3.0981)	0.0000	1	4.8481	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(37,400)	2.2100	(79,235.34)	(82,654.00)	0.0000	2.9332	(113.71)	0.00	6.3675	(2.5749)	0.0000	1	3.7926	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(48,500)	2.2100	(100,165.40)	(107,185.00)	0.0000	2.9332	(113.71)	0.00	8.0495	(3.3391)	0.0000	1	4.7104	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(7,300)	2.2100	(15,111.00)	(16,133.00)	0.0000	2.9332	(113.71)	0.00	1.2143	(0.5026)	0.0000	1	0.7118	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(14,500)	2.2100	(30,015.00)	(32,045.00)	0.0000	2.9332	(113.71)	0.00	2.4121	(0.9983)	0.0000	1	1.4138	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(9,500)	2.2100	(19,665.00)	(20,995.00)	0.0000	2.9332	(113.71)	0.00	1.5803	(0.6540)	0.0000	1	0.9263	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(200)	2.2100	(414.00)	(442.00)	0.0000	2.9332	(113.71)	0.00	0.0333	(0.0138)	0.0000	1	0.0195	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(15,800)	2.2100	(32,706.00)	(34,918.00)	0.0000	2.9332	(113.71)	0.00	2.6283	(1.0878)	0.0000	1	1.5405	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(6,000)	2.2100	(12,420.00)	(13,260.00)	0.0000	2.9332	(113.71)	0.00	0.9981	(0.4131)	0.0000	1	0.5850	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(11,700)	2.2100	(24,219.00)	(25,857.00)	0.0000	2.9332	(113.71)	0.00	1.9463	(0.8055)	0.0000	1	1.1408	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(1,700)	2.2100	(3,519.00)	(3,757.00)	0.0000	2.9332	(113.71)	0.00	0.2828	(0.1170)	0.0000	1	0.1658	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(4,400)	2.2100	(9,108.00)	(9,724.00)	0.0000	2.9332	(113.71)	0.00	0.7319	(0.3029)	0.0000	1	0.4290	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(100)	2.2100	(207.00)	(221.00)	0.0000	2.9332	(113.71)	0.00	0.0166	(0.0069)	0.0000	1	0.0098	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(3,900)	2.2100	(8,073.00)	(8,619.00)	0.0000	2.9332	(113.71)	0.00	0.6488	(0.2685)	0.0000	1	0.3803	02/04/2025
SEAT.SI	01/13/2025	SDB3262990909	0	(4,200)	2.2100	(8,694.00)	(9,282.00)	0.0000	2.9332	(113.71)	0.00	0.6987	(0.2892)	0.0000	1	0.4095	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(11,900)	2.2400	(26,585.36)	(26,656.00)	0.0000	3.1047	(113.74)	0.00	6.7841	(2.4920)	0.0000	3	4.2921	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(35,300)	2.2400	(78,633.64)	(79,072.00)	0.0000	3.1047	(113.74)	0.00	20.0658	(7.3922)	0.0000	3	12.6735	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(45,000)	2.2400	(98,880.03)	(100,800.00)	0.0000	3.1047	(113.74)	0.00	25.2323	(9.4235)	0.0000	3	15.8087	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(37,400)	2.2400	(79,235.34)	(83,776.00)	0.0000	3.1047	(113.74)	0.00	20.2193	(7.8320)	0.0000	3	12.3873	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(48,500)	2.2400	(100,165.40)	(108,640.00)	0.0000	3.1047	(113.74)	0.00	25.5603	(10.1565)	0.0000	3	15.4038	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(7,300)	2.2400	(15,111.00)	(16,352.00)	0.0000	3.1047	(113.74)	0.00	3.8560	(1.5287)	0.0000	3	2.3273	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(14,500)	2.2400	(30,015.00)	(32,480.00)	0.0000	3.1047	(113.74)	0.00	7.6593	(3.0365)	0.0000	3	4.6228	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(9,500)	2.2400	(19,665.00)	(21,280.00)	0.0000	3.1047	(113.74)	0.00	5.0181	(1.9894)	0.0000	3	3.0287	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(200)	2.2400	(414.00)	(448.00)	0.0000	3.1047	(113.74)	0.00	0.1056	(0.0419)	0.0000	3	0.0638	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(15,800)	2.2400	(32,706.00)	(35,392.00)	0.0000	3.1047	(113.74)	0.00	8.3459	(3.3087)	0.0000	3	5.0372	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SEATRIUM LIMITED CMN (Cont.)																	
SEAT.SI	01/10/2025	SDB3262990909	0	(6,000)	2.2400	(12,420.00)	(13,440.00)	0.0000	3.1047	(113.74)	0.00	3.1693	(1.2565)	0.0000	3	1.9129	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(11,700)	2.2400	(24,219.00)	(26,208.00)	0.0000	3.1047	(113.74)	0.00	6.1802	(2.4501)	0.0000	3	3.7301	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(1,700)	2.2400	(3,519.00)	(3,808.00)	0.0000	3.1047	(113.74)	0.00	0.8980	(0.3560)	0.0000	3	0.5420	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(4,400)	2.2400	(9,108.00)	(9,856.00)	0.0000	3.1047	(113.74)	0.00	2.3242	(0.9214)	0.0000	3	1.4028	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(100)	2.2400	(207.00)	(224.00)	0.0000	3.1047	(113.74)	0.00	0.0528	(0.0209)	0.0000	3	0.0319	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(3,900)	2.2400	(8,073.00)	(8,736.00)	0.0000	3.1047	(113.74)	0.00	2.0601	(0.8167)	0.0000	3	1.2434	02/04/2025
SEAT.SI	01/10/2025	SDB3262990909	0	(4,200)	2.2400	(8,694.00)	(9,408.00)	0.0000	3.1047	(113.74)	0.00	2.2185	(0.8795)	0.0000	3	1.3390	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(35,300)	2.2500	(78,633.64)	(79,425.00)	0.0000	2.8980	(114.41)	0.00	6.2433	(2.4896)	0.0000	1	3.7537	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(45,000)	2.2500	(98,880.03)	(101,250.00)	0.0000	2.8980	(114.41)	0.00	7.8508	(3.1737)	0.0000	1	4.6771	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(37,400)	2.2500	(79,235.34)	(84,150.00)	0.0000	2.8980	(114.41)	0.00	6.2911	(2.6377)	0.0000	1	3.6534	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(48,500)	2.2500	(100,165.40)	(109,125.00)	0.0000	2.8980	(114.41)	0.00	7.9529	(3.4205)	0.0000	1	4.5323	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(7,300)	2.2500	(15,111.00)	(16,425.00)	0.0000	2.8980	(114.41)	0.00	1.1998	(0.5148)	0.0000	1	0.6849	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(14,500)	2.2500	(30,015.00)	(32,625.00)	0.0000	2.8980	(114.41)	0.00	2.3831	(1.0226)	0.0000	1	1.3605	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(9,500)	2.2500	(19,665.00)	(21,375.00)	0.0000	2.8980	(114.41)	0.00	1.5613	(0.6700)	0.0000	1	0.8913	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(200)	2.2500	(414.00)	(450.00)	0.0000	2.8980	(114.41)	0.00	0.0329	(0.0141)	0.0000	1	0.0188	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(15,800)	2.2500	(32,706.00)	(35,550.00)	0.0000	2.8980	(114.41)	0.00	2.5968	(1.1143)	0.0000	1	1.4825	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(6,000)	2.2500	(12,420.00)	(13,500.00)	0.0000	2.8980	(114.41)	0.00	0.9861	(0.4232)	0.0000	1	0.5630	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(11,700)	2.2500	(24,219.00)	(26,325.00)	0.0000	2.8980	(114.41)	0.00	1.9229	(0.8252)	0.0000	1	1.0978	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(1,700)	2.2500	(3,519.00)	(3,825.00)	0.0000	2.8980	(114.41)	0.00	0.2794	(0.1199)	0.0000	1	0.1595	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(4,400)	2.2500	(9,108.00)	(9,900.00)	0.0000	2.8980	(114.41)	0.00	0.7232	(0.3103)	0.0000	1	0.4128	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(100)	2.2500	(207.00)	(225.00)	0.0000	2.8980	(114.41)	0.00	0.0164	(0.0071)	0.0000	1	0.0094	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(3,900)	2.2500	(8,073.00)	(8,775.00)	0.0000	2.8980	(114.41)	0.00	0.6410	(0.2751)	0.0000	1	0.3659	02/04/2025
SEAT.SI	01/09/2025	SDB3262990909	0	(4,200)	2.2500	(8,694.00)	(9,450.00)	0.0000	2.8980	(114.41)	0.00	0.6903	(0.2962)	0.0000	1	0.3941	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(45,000)	2.2000	(98,880.03)	(99,000.00)	0.0000	2.8385	(116.83)	0.00	7.6896	(3.1688)	0.0000	1	4.5208	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(37,400)	2.2000	(79,235.34)	(82,280.00)	0.0000	2.8385	(116.83)	0.00	6.1619	(2.6336)	0.0000	1	3.5283	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(48,500)	2.2000	(100,165.40)	(106,700.00)	0.0000	2.8385	(116.83)	0.00	7.7896	(3.4153)	0.0000	1	4.3743	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(7,300)	2.2000	(15,111.00)	(16,060.00)	0.0000	2.8385	(116.83)	0.00	1.1751	(0.5140)	0.0000	1	0.6611	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(14,500)	2.2000	(30,015.00)	(31,900.00)	0.0000	2.8385	(116.83)	0.00	2.3342	(1.0211)	0.0000	1	1.3131	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(9,500)	2.2000	(19,665.00)	(20,900.00)	0.0000	2.8385	(116.83)	0.00	1.5293	(0.6690)	0.0000	1	0.8603	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(200)	2.2000	(414.00)	(440.00)	0.0000	2.8385	(116.83)	0.00	0.0322	(0.0141)	0.0000	1	0.0181	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(15,800)	2.2000	(32,706.00)	(34,760.00)	0.0000	2.8385	(116.83)	0.00	2.5435	(1.1126)	0.0000	1	1.4309	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(6,000)	2.2000	(12,420.00)	(13,200.00)	0.0000	2.8385	(116.83)	0.00	0.9659	(0.4225)	0.0000	1	0.5434	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(11,700)	2.2000	(24,219.00)	(25,740.00)	0.0000	2.8385	(116.83)	0.00	1.8834	(0.8239)	0.0000	1	1.0596	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(1,700)	2.2000	(3,519.00)	(3,740.00)	0.0000	2.8385	(116.83)	0.00	0.2737	(0.1197)	0.0000	1	0.1540	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(4,400)	2.2000	(9,108.00)	(9,680.00)	0.0000	2.8385	(116.83)	0.00	0.7083	(0.3098)	0.0000	1	0.3985	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(100)	2.2000	(207.00)	(220.00)	0.0000	2.8385	(116.83)	0.00	0.0161	(0.0070)	0.0000	1	0.0091	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(3,900)	2.2000	(8,073.00)	(8,580.00)	0.0000	2.8385	(116.83)	0.00	0.6278	(0.2746)	0.0000	1	0.3532	02/04/2025
SEAT.SI	01/08/2025	SDB3262990909	0	(4,200)	2.2000	(8,694.00)	(9,240.00)	0.0000	2.8385	(116.83)	0.00	0.6761	(0.2958)	0.0000	1	0.3804	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(37,400)	2.1900	(79,235.34)	(81,906.00)	0.0000	2.7815	(121.41)	0.00	6.0382	(2.7245)	0.0000	1	3.3137	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(48,500)	2.1900	(100,165.40)	(106,215.00)	0.0000	2.7815	(121.41)	0.00	7.6332	(3.5331)	0.0000	1	4.1000	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(7,300)	2.1900	(15,111.00)	(15,987.00)	0.0000	2.7815	(121.41)	0.00	1.1515	(0.5318)	0.0000	1	0.6198	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(14,500)	2.1900	(30,015.00)	(31,755.00)	0.0000	2.7815	(121.41)	0.00	2.2873	(1.0563)	0.0000	1	1.2310	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(9,500)	2.1900	(19,665.00)	(20,805.00)	0.0000	2.7815	(121.41)	0.00	1.4986	(0.6921)	0.0000	1	0.8065	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(200)	2.1900	(414.00)	(438.00)	0.0000	2.7815	(121.41)	0.00	0.0315	(0.0146)	0.0000	1	0.0170	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(15,800)	2.1900	(32,706.00)	(34,602.00)	0.0000	2.7815	(121.41)	0.00	2.4924	(1.1510)	0.0000	1	1.3414	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(6,000)	2.1900	(12,420.00)	(13,140.00)	0.0000	2.7815	(121.41)	0.00	0.9465	(0.4371)	0.0000	1	0.5094	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(11,700)	2.1900	(24,219.00)	(25,623.00)	0.0000	2.7815	(121.41)	0.00	1.8456	(0.8523)	0.0000	1	0.9933	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(1,700)	2.1900	(3,519.00)	(3,723.00)	0.0000	2.7815	(121.41)	0.00	0.2682	(0.1238)	0.0000	1	0.1443	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(4,400)	2.1900	(9,108.00)	(9,636.00)	0.0000	2.7815	(121.41)	0.00	0.6941	(0.3205)	0.0000	1	0.3735	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(100)	2.1900	(207.00)	(219.00)	0.0000	2.7815	(121.41)	0.00	0.0158	(0.0073)	0.0000	1	0.0085	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(3,900)	2.1900	(8,073.00)	(8,541.00)	0.0000	2.7815	(121.41)	0.00	0.6152	(0.2841)	0.0000	1	0.3311	02/04/2025
SEAT.SI	01/07/2025	SDB3262990909	0	(4,200)	2.1900	(8,694.00)	(9,198.00)	0.0000	2.7815	(121.41)	0.00	0.6625	(0.3060)	0.0000	1	0.3566	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(48,500)	2.0700	(100,165.40)	(100,395.00)	0.0000	2.8352	(127.68)	0.00	7.7805	(3.5119)	0.0000	1	4.2686	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
SGD (Cont.)																	
Short (Cont.)																	
SEATRIUM LIMITED CMN (Cont.)																	
SEAT.SI	01/06/2025	SDB3262990909	0	(7,300)	2.0700	(15,111.00)	(15,111.00)	0.0000	2.8352	(127.68)	0.00	1.1738	(0.5286)	0.0000	1	0.6452	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(14,500)	2.0700	(30,015.00)	(30,015.00)	0.0000	2.8352	(127.68)	0.00	2.3315	(1.0499)	0.0000	1	1.2815	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(9,500)	2.0700	(19,665.00)	(19,665.00)	0.0000	2.8352	(127.68)	0.00	1.5275	(0.6879)	0.0000	1	0.8396	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(200)	2.0700	(414.00)	(414.00)	0.0000	2.8352	(127.68)	0.00	0.0322	(0.0145)	0.0000	1	0.0177	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(15,800)	2.0700	(32,706.00)	(32,706.00)	0.0000	2.8352	(127.68)	0.00	2.5405	(1.1441)	0.0000	1	1.3964	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(6,000)	2.0700	(12,420.00)	(12,420.00)	0.0000	2.8352	(127.68)	0.00	0.9647	(0.4345)	0.0000	1	0.5303	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(11,700)	2.0700	(24,219.00)	(24,219.00)	0.0000	2.8352	(127.68)	0.00	1.8813	(0.8472)	0.0000	1	1.0341	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(1,700)	2.0700	(3,519.00)	(3,519.00)	0.0000	2.8352	(127.68)	0.00	0.2733	(0.1231)	0.0000	1	0.1502	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(4,400)	2.0700	(9,108.00)	(9,108.00)	0.0000	2.8352	(127.68)	0.00	0.7075	(0.3186)	0.0000	1	0.3889	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(100)	2.0700	(207.00)	(207.00)	0.0000	2.8352	(127.68)	0.00	0.0161	(0.0072)	0.0000	1	0.0088	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(3,900)	2.0700	(8,073.00)	(8,073.00)	0.0000	2.8352	(127.68)	0.00	0.6271	(0.2824)	0.0000	1	0.3447	02/04/2025
SEAT.SI	01/06/2025	SDB3262990909	0	(4,200)	2.0700	(8,694.00)	(8,694.00)	0.0000	2.8352	(127.68)	0.00	0.6753	(0.3041)	0.0000	1	0.3712	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(7,300)	2.0700	(15,111.00)	(15,111.00)	0.0000	2.7573	(129.32)	0.00	3.4246	(1.6061)	0.0000	3	1.8184	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(14,500)	2.0700	(30,015.00)	(30,015.00)	0.0000	2.7573	(129.32)	0.00	6.8022	(3.1903)	0.0000	3	3.6119	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(9,500)	2.0700	(19,665.00)	(19,665.00)	0.0000	2.7573	(129.32)	0.00	4.4566	(2.0902)	0.0000	3	2.3664	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(200)	2.0700	(414.00)	(414.00)	0.0000	2.7573	(129.32)	0.00	0.0938	(0.0440)	0.0000	3	0.0498	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(15,800)	2.0700	(32,706.00)	(32,706.00)	0.0000	2.7573	(129.32)	0.00	7.4121	(3.4763)	0.0000	3	3.9358	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(6,000)	2.0700	(12,420.00)	(12,420.00)	0.0000	2.7573	(129.32)	0.00	2.8147	(1.3201)	0.0000	3	1.4946	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(11,700)	2.0700	(24,219.00)	(24,219.00)	0.0000	2.7573	(129.32)	0.00	5.4887	(2.5742)	0.0000	3	2.9145	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(1,700)	2.0700	(3,519.00)	(3,519.00)	0.0000	2.7573	(129.32)	0.00	0.7975	(0.3740)	0.0000	3	0.4235	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(4,400)	2.0700	(9,108.00)	(9,108.00)	0.0000	2.7573	(129.32)	0.00	2.0641	(0.9681)	0.0000	3	1.0960	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(100)	2.0700	(207.00)	(207.00)	0.0000	2.7573	(129.32)	0.00	0.0469	(0.0220)	0.0000	3	0.0249	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(3,900)	2.0700	(8,073.00)	(8,073.00)	0.0000	2.7573	(129.32)	0.00	1.8296	(0.8581)	0.0000	3	0.9715	02/04/2025
SEAT.SI	01/03/2025	SDB3262990909	0	(4,200)	2.0700	(8,694.00)	(8,694.00)	0.0000	2.7573	(129.32)	0.00	1.9703	(0.9241)	0.0000	3	1.0462	02/04/2025
TOTAL SEATRIUM LIMITED CMN												504.1922	(212.7168)	0.0000	291.4754		
TOTAL SGD												(2,140.7735)	(497.8910)	0.0000	(2,638.6644)		
USD																	
Long																	
37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002555.ZK	01/17/2025	SDB3265127416	0	7,400	2.0254	14,982.36	14,988.06	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2082)	0.0000	1	(2.0102)	02/07/2025
002555.ZK	01/17/2025	SDB3265127416	0	1,900	2.0254	3,860.92	3,848.28	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0534)	0.0000	1	(0.5178)	02/07/2025
002555.ZK	01/16/2025	SDB3265127416	0	7,400	1.9581	14,982.36	14,490.27	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2013)	0.0000	1	(2.0033)	02/07/2025
002555.ZK	01/16/2025	SDB3265127416	0	1,900	1.9581	3,860.92	3,720.48	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0517)	0.0000	1	(0.5161)	02/07/2025
002555.ZK	01/15/2025	SDB3265127416	0	7,400	1.9334	14,982.36	14,307.29	0.0000	4.3300	50.00	0.00	(1.8020)	(0.1987)	0.0000	1	(2.0008)	02/07/2025
002555.ZK	01/15/2025	SDB3265127416	0	1,900	1.9334	3,860.92	3,673.49	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0510)	0.0000	1	(0.5154)	02/07/2025
002555.ZK	01/14/2025	SDB3265127416	0	7,400	1.9781	14,982.36	14,637.61	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2033)	0.0000	1	(2.0053)	02/07/2025
002555.ZK	01/14/2025	SDB3265127416	0	1,900	1.9781	3,860.92	3,758.31	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0522)	0.0000	1	(0.5166)	02/07/2025
002555.ZK	01/13/2025	SDB3265127416	0	7,400	1.9776	14,982.36	14,634.02	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2033)	0.0000	1	(2.0053)	02/07/2025
002555.ZK	01/13/2025	SDB3265127416	0	1,900	1.9776	3,860.92	3,757.38	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0522)	0.0000	1	(0.5166)	02/07/2025
002555.ZK	01/10/2025	SDB3265127416	0	7,400	2.0201	14,982.36	14,948.47	0.0000	4.3300	50.00	0.00	(5.4061)	(0.6229)	0.0000	3	(6.0290)	02/07/2025
002555.ZK	01/10/2025	SDB3265127416	0	1,900	2.0201	3,860.92	3,838.12	0.0000	4.3300	50.00	0.00	(1.3931)	(0.1599)	0.0000	3	(1.5531)	02/07/2025
002555.ZK	01/09/2025	SDB3265127416	0	7,400	1.9859	14,982.36	14,695.39	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2041)	0.0000	1	(2.0061)	02/07/2025
002555.ZK	01/09/2025	SDB3265127416	0	1,900	1.9859	3,860.92	3,773.14	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0524)	0.0000	1	(0.5168)	02/07/2025
002555.ZK	01/08/2025	SDB3265127416	0	7,400	2.0246	14,982.36	14,982.36	0.0000	4.3300	50.00	0.00	(1.8020)	(0.2081)	0.0000	1	(2.0101)	02/07/2025
002555.ZK	01/08/2025	SDB3265127416	0	1,900	2.0321	3,860.92	3,860.92	0.0000	4.3300	50.00	0.00	(0.4644)	(0.0536)	0.0000	1	(0.5180)	02/07/2025
TOTAL 37 INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												(22.6643)	(2.5762)	0.0000	(25.2405)		
ABB INDIA LIMITED CMN																	
ABB.NS	01/17/2025	SDB3265673562	0	879	72.9362	62,880.57	64,110.90	0.0000	4.3300	75.00	0.00	(7.5631)	(1.3356)	0.0000	1	(8.8988)	02/03/2025
ABB.NS	01/17/2025	SDB3265673562	0	108	72.9362	7,725.94	7,877.11	0.0000	4.3300	75.00	0.00	(0.9293)	(0.1641)	0.0000	1	(1.0934)	02/03/2025
ABB.NS	01/16/2025	SDB3265673562	0	879	71.5365	62,880.57	62,880.57	0.0000	4.3300	75.00	0.00	(7.5631)	(1.3100)	0.0000	1	(8.8731)	02/03/2025
ABB.NS	01/16/2025	SDB3265673562	0	108	71.5365	7,725.94	7,725.94	0.0000	4.3300	75.00	0.00	(0.9293)	(0.1610)	0.0000	1	(1.0902)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ABB INDIA LIMITED CMN (Cont.)																	
ABB.NS	01/07/2025	SDB3264650034	0	63	77.1336	5,037.62	4,859.42	0.0000	4.3300	75.00	0.00	(0.6059)	(0.1012)	0.0000	1	(0.7072)	02/03/2025
ABB.NS	01/07/2025	SDB3264650034	0	74	77.1336	5,973.83	5,707.89	0.0000	4.3300	75.00	0.00	(0.7185)	(0.1189)	0.0000	1	(0.8374)	02/03/2025
ABB.NS	01/07/2025	SDB3264650034	0	212	77.1336	17,114.23	16,352.32	0.0000	4.3300	75.00	0.00	(2.0585)	(0.3407)	0.0000	1	(2.3991)	02/03/2025
ABB.NS	01/06/2025	SDB3264650034	0	63	79.2946	5,037.62	4,995.56	0.0000	4.3300	75.00	0.00	(0.6059)	(0.1041)	0.0000	1	(0.7100)	02/03/2025
ABB.NS	01/06/2025	SDB3264650034	0	74	79.2946	5,973.83	5,867.80	0.0000	4.3300	75.00	0.00	(0.7185)	(0.1222)	0.0000	1	(0.8408)	02/03/2025
ABB.NS	01/06/2025	SDB3264650034	0	518	79.2946	41,816.83	41,074.63	0.0000	4.3300	75.00	0.00	(5.0296)	(0.8557)	0.0000	1	(5.8854)	02/03/2025
ABB.NS	01/06/2025	SDB3264650034	0	194	79.2946	15,661.13	15,383.16	0.0000	4.3300	75.00	0.00	(1.8837)	(0.3205)	0.0000	1	(2.2042)	02/03/2025
ABB.NS	01/03/2025	SDB3264650034	0	74	80.3406	5,973.83	5,945.21	0.0000	4.3300	75.00	0.00	(2.1556)	(0.3716)	0.0000	3	(2.5271)	02/03/2025
ABB.NS	01/03/2025	SDB3264650034	0	518	80.3406	41,816.83	41,616.45	0.0000	4.3300	75.00	0.00	(15.0889)	(2.6010)	0.0000	3	(17.6899)	02/03/2025
ABB.NS	01/03/2025	SDB3264650034	0	194	80.3406	15,661.13	15,586.08	0.0000	4.3300	75.00	0.00	(5.6511)	(0.9741)	0.0000	3	(6.6252)	02/03/2025
ABB.NS	01/02/2025	SDB3264650034	0	74	80.9167	5,973.83	5,987.83	0.0000	4.3300	75.00	0.00	(0.7185)	(0.1247)	0.0000	1	(0.8433)	02/03/2025
ABB.NS	01/02/2025	SDB3264650034	0	518	80.9167	41,816.83	41,914.84	0.0000	4.3300	75.00	0.00	(5.0296)	(0.8732)	0.0000	1	(5.9029)	02/03/2025
ABB.NS	01/02/2025	SDB3264650034	0	194	80.9167	15,661.13	15,697.84	0.0000	4.3300	75.00	0.00	(1.8837)	(0.3270)	0.0000	1	(2.2107)	02/03/2025
TOTAL ABB INDIA LIMITED CMN													(59.1328)	(10.2058)	0.0000	(69.3386)	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND																	
000738.ZK	01/17/2025	SDB3260123451	0	100	2.7890	278.98	278.90	0.0000	4.3300	50.00	0.00	(0.0336)	(0.0039)	0.0000	1	(0.0374)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	100	2.7890	271.12	278.90	0.0000	4.3300	50.00	0.00	(0.0326)	(0.0039)	0.0000	1	(0.0365)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	200	2.7890	549.34	557.81	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0077)	0.0000	1	(0.0738)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,000	2.7890	2,736.34	2,789.03	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0387)	0.0000	1	(0.3679)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	100	2.7890	275.86	278.90	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0039)	0.0000	1	(0.0371)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	12,000	2.7890	36,445.57	33,468.31	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4648)	0.0000	1	(4.8484)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,300	2.7890	3,948.27	3,625.73	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0504)	0.0000	1	(0.5252)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	16,000	2.7890	48,594.10	44,624.42	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6198)	0.0000	1	(6.4646)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	13,500	2.7890	41,001.27	37,651.85	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5229)	0.0000	1	(5.4545)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	6,400	2.7890	19,437.64	17,849.77	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2479)	0.0000	1	(2.5858)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,100	2.7890	3,340.84	3,067.93	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0426)	0.0000	1	(0.4444)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	300	2.7890	911.14	836.71	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0116)	0.0000	1	(0.1212)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	9,000	2.7890	27,334.18	25,101.23	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3486)	0.0000	1	(3.6363)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	6,100	2.7890	18,526.50	17,013.06	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2363)	0.0000	1	(2.4646)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	3,700	2.7890	11,237.38	10,319.40	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1433)	0.0000	1	(1.4949)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	800	2.7890	2,429.70	2,231.22	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0310)	0.0000	1	(0.3232)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	20,500	2.7890	62,261.19	57,175.03	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7941)	0.0000	1	(8.2827)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	5,600	2.7890	17,007.93	15,618.55	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2169)	0.0000	1	(2.2626)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	6,500	2.7890	19,741.35	18,128.67	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2518)	0.0000	1	(2.6262)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	3,900	2.7890	11,844.81	10,877.20	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1511)	0.0000	1	(1.5757)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,600	2.7890	4,859.41	4,462.44	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0620)	0.0000	1	(0.6465)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	9,600	2.7890	29,156.46	26,774.65	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3719)	0.0000	1	(3.8787)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	11,500	2.7890	34,927.01	32,073.80	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4455)	0.0000	1	(4.6464)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,100	2.7890	3,340.84	3,067.93	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0426)	0.0000	1	(0.4444)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	700	2.7890	2,125.99	1,952.32	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0271)	0.0000	1	(0.2828)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	5,600	2.7890	17,007.93	15,618.55	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2169)	0.0000	1	(2.2626)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,500	2.7890	4,555.70	4,183.54	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0581)	0.0000	1	(0.6061)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	3,400	2.7890	10,326.25	9,482.69	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1317)	0.0000	1	(1.3737)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	8,200	2.7890	24,904.47	22,870.01	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3176)	0.0000	1	(3.3131)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	15,500	2.7890	47,075.53	43,229.90	0.0000	4.3300	50.00	0.00	(5.6621)	(0.6004)	0.0000	1	(6.2626)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	22,300	2.7890	67,728.02	62,195.28	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8638)	0.0000	1	(9.0100)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	1,700	2.7890	5,163.12	4,741.34	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0659)	0.0000	1	(0.6869)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	800	2.7890	2,429.70	2,231.22	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0310)	0.0000	1	(0.3232)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	400	2.7890	1,214.85	1,115.61	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0155)	0.0000	1	(0.1616)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	200	2.7890	607.43	557.81	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0808)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	2,100	2.7890	6,377.98	5,856.95	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0813)	0.0000	1	(0.8485)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	24,200	2.7890	73,498.57	67,494.43	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9374)	0.0000	1	(9.7777)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/17/2025	SDB3260123451	0	41,900	2.7890	127,255.79	116,860.19	0.0000	4.3300	50.00	0.00	(15.3060)	(1.6231)	0.0000	1	(16.9291)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	600	2.7890	1,822.28	1,673.42	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0232)	0.0000	1	(0.2424)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	200	2.7890	607.43	557.81	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0808)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	700	2.7890	2,125.99	1,952.32	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0271)	0.0000	1	(0.2828)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	500	2.7890	1,518.57	1,394.51	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0194)	0.0000	1	(0.2020)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	6,300	2.7890	19,133.93	17,570.86	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2440)	0.0000	1	(2.5454)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	15,900	2.7890	48,290.38	44,345.51	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6159)	0.0000	1	(6.4242)	02/07/2025
000738.ZK	01/17/2025	SDB3260123451	0	2,100	2.7890	6,377.98	5,856.95	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0813)	0.0000	1	(0.8485)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	100	2.7101	271.12	271.01	0.0000	4.3300	50.00	0.00	(0.0326)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	200	2.7101	549.34	542.03	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0075)	0.0000	1	(0.0736)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,000	2.7101	2,736.34	2,710.13	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0376)	0.0000	1	(0.3668)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	100	2.7101	275.86	271.01	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	12,000	2.7101	36,445.57	32,521.52	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4517)	0.0000	1	(4.8353)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,300	2.7101	3,948.27	3,523.17	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0489)	0.0000	1	(0.5238)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	16,000	2.7101	48,594.10	43,362.03	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6023)	0.0000	1	(6.4470)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	13,500	2.7101	41,001.27	36,586.71	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5081)	0.0000	1	(5.4397)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	6,400	2.7101	19,437.64	17,344.81	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2409)	0.0000	1	(2.5788)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,100	2.7101	3,340.84	2,981.14	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0414)	0.0000	1	(0.4432)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	300	2.7101	911.14	813.04	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0113)	0.0000	1	(0.1209)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	9,000	2.7101	27,334.18	24,391.14	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3388)	0.0000	1	(3.6265)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	6,100	2.7101	18,526.50	16,531.77	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2296)	0.0000	1	(2.4579)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	3,700	2.7101	11,237.38	10,027.47	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1393)	0.0000	1	(1.4909)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	800	2.7101	2,429.70	2,168.10	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0301)	0.0000	1	(0.3224)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	20,500	2.7101	62,261.19	55,557.60	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7716)	0.0000	1	(8.2603)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	5,600	2.7101	17,007.93	15,176.71	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2108)	0.0000	1	(2.2565)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	6,500	2.7101	19,741.35	17,615.83	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2447)	0.0000	1	(2.6191)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	3,900	2.7101	11,844.81	10,569.50	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1468)	0.0000	1	(1.5715)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,600	2.7101	4,859.41	4,336.20	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0602)	0.0000	1	(0.6447)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	9,600	2.7101	29,156.46	26,017.22	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3614)	0.0000	1	(3.8682)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	11,500	2.7101	34,927.01	31,166.46	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4329)	0.0000	1	(4.6338)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,100	2.7101	3,340.84	2,981.14	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0414)	0.0000	1	(0.4432)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	700	2.7101	2,125.99	1,897.09	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0263)	0.0000	1	(0.2821)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	5,600	2.7101	17,007.93	15,176.71	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2108)	0.0000	1	(2.2565)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,500	2.7101	4,555.70	4,065.19	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0565)	0.0000	1	(0.6044)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	3,400	2.7101	10,326.25	9,214.43	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1280)	0.0000	1	(1.3700)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	8,200	2.7101	24,904.47	22,223.04	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3087)	0.0000	1	(3.3041)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	15,500	2.7101	47,075.53	42,006.97	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5834)	0.0000	1	(6.2456)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	22,300	2.7101	67,728.02	60,435.83	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8394)	0.0000	1	(9.9856)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	1,700	2.7101	5,163.12	4,607.22	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0640)	0.0000	1	(0.6850)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	800	2.7101	2,429.70	2,168.10	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0301)	0.0000	1	(0.3224)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	400	2.7101	1,214.85	1,084.05	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0151)	0.0000	1	(0.1612)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	200	2.7101	607.43	542.03	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0075)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	2,100	2.7101	6,377.98	5,691.27	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0790)	0.0000	1	(0.8462)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	24,200	2.7101	73,498.57	65,585.07	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9109)	0.0000	1	(9.7511)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	41,900	2.7101	127,255.79	113,554.32	0.0000	4.3300	50.00	0.00	(15.3060)	(1.5771)	0.0000	1	(16.8832)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	600	2.7101	1,822.28	1,626.08	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0226)	0.0000	1	(0.2418)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	200	2.7101	607.43	542.03	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0075)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	700	2.7101	2,125.99	1,897.09	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0263)	0.0000	1	(0.2821)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	500	2.7101	1,518.57	1,355.06	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0188)	0.0000	1	(0.2015)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	6,300	2.7101	19,133.93	17,073.80	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2371)	0.0000	1	(2.5385)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	15,900	2.7101	48,290.38	43,091.02	0.0000	4.3300	50.00	0.00	(5.8083)	(0.5985)	0.0000	1	(6.4067)	02/07/2025
000738.ZK	01/16/2025	SDB3260123451	0	2,100	2.7101	6,377.98	5,691.27	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0790)	0.0000	1	(0.8462)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	200	2.7465	549.34	549.30	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025

This

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/15/2025	SDB3260123451	0	1,000	2.7465	2,736.34	2,746.49	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0381)	0.0000	1	(0.3673)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	100	2.7465	275.86	274.65	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	12,000	2.7465	36,445.57	32,957.84	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4577)	0.0000	1	(4.8413)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,300	2.7465	3,948.27	3,570.43	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0496)	0.0000	1	(0.5245)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	16,000	2.7465	48,594.10	43,943.79	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6103)	0.0000	1	(6.4551)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	13,500	2.7465	41,001.27	37,077.57	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5150)	0.0000	1	(5.4465)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	6,400	2.7465	19,437.64	17,577.52	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2441)	0.0000	1	(2.5820)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,100	2.7465	3,340.84	3,021.14	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0420)	0.0000	1	(0.4438)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	300	2.7465	911.14	823.95	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0114)	0.0000	1	(0.1210)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	9,000	2.7465	27,334.18	24,718.38	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3433)	0.0000	1	(3.6310)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	6,100	2.7465	18,526.50	16,753.57	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2327)	0.0000	1	(2.4610)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	3,700	2.7465	11,237.38	10,162.00	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1411)	0.0000	1	(1.4927)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	800	2.7465	2,429.70	2,197.19	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0305)	0.0000	1	(0.3228)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	20,500	2.7465	62,261.19	56,302.98	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7820)	0.0000	1	(8.2706)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	5,600	2.7465	17,007.93	15,380.33	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2136)	0.0000	1	(2.2593)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	6,500	2.7465	19,741.35	17,852.17	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2479)	0.0000	1	(2.6224)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	3,900	2.7465	11,844.81	10,711.30	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1488)	0.0000	1	(1.5734)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,600	2.7465	4,859.41	4,394.38	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0610)	0.0000	1	(0.6455)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	9,600	2.7465	29,156.46	26,366.28	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3662)	0.0000	1	(3.8731)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	11,500	2.7465	34,927.01	31,584.60	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4387)	0.0000	1	(4.6396)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,100	2.7465	3,340.84	3,021.14	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0420)	0.0000	1	(0.4438)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	700	2.7465	2,125.99	1,922.54	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0267)	0.0000	1	(0.2824)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	5,600	2.7465	17,007.93	15,380.33	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2136)	0.0000	1	(2.2593)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,500	2.7465	4,555.70	4,119.73	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0572)	0.0000	1	(0.6052)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	3,400	2.7465	10,326.25	9,338.06	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1297)	0.0000	1	(1.3717)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	8,200	2.7465	24,904.47	22,521.19	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3128)	0.0000	1	(3.3082)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	15,500	2.7465	47,075.53	42,570.55	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5913)	0.0000	1	(6.2534)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	22,300	2.7465	67,728.02	61,246.66	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8506)	0.0000	1	(8.9968)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	1,700	2.7465	5,163.12	4,669.03	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0648)	0.0000	1	(0.6859)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	800	2.7465	2,429.70	2,197.19	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0305)	0.0000	1	(0.3228)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	400	2.7465	1,214.85	1,098.59	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0153)	0.0000	1	(0.1614)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	200	2.7465	607.43	549.30	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0076)	0.0000	1	(0.0807)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	2,100	2.7465	6,377.98	5,767.62	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0801)	0.0000	1	(0.8472)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	24,200	2.7465	73,498.57	66,464.99	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9231)	0.0000	1	(9.7634)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	41,900	2.7465	127,255.79	115,077.81	0.0000	4.3300	50.00	0.00	(15.3060)	(1.5983)	0.0000	1	(16.9043)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	600	2.7465	1,822.28	1,647.89	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0229)	0.0000	1	(0.2421)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	200	2.7465	607.43	549.30	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0076)	0.0000	1	(0.0807)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	700	2.7465	2,125.99	1,922.54	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0267)	0.0000	1	(0.2824)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	500	2.7465	1,518.57	1,373.24	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0191)	0.0000	1	(0.2017)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	6,300	2.7465	19,133.93	17,302.87	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2403)	0.0000	1	(2.5417)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	15,900	2.7465	48,290.38	43,669.14	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6065)	0.0000	1	(6.4148)	02/07/2025
000738.ZK	01/15/2025	SDB3260123451	0	2,100	2.7465	6,377.98	5,767.62	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0801)	0.0000	1	(0.8472)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	200	2.7793	549.34	555.87	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0077)	0.0000	1	(0.0738)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,000	2.7793	2,736.34	2,779.35	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0386)	0.0000	1	(0.3677)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	100	2.7793	275.86	277.93	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0039)	0.0000	1	(0.0370)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	12,000	2.7793	36,445.57	33,352.15	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4632)	0.0000	1	(4.8468)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,300	2.7793	3,948.27	3,613.15	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0502)	0.0000	1	(0.5251)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	16,000	2.7793	48,594.10	44,469.54	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6176)	0.0000	1	(6.4624)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	13,500	2.7793	41,001.27	37,521.17	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5211)	0.0000	1	(5.4527)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	6,400	2.7793	19,437.64	17,787.81	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2471)	0.0000	1	(2.5850)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,100	2.7793	3,340.84	3,057.28	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0425)	0.0000	1	(0.4443)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	300	2.7793	911.14	833.80	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0116)	0.0000	1	(0.1212)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	9,000	2.7793	27,334.18	25,014.11	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3474)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/14/2025	SDB3260123451	0	6,100	2.7793	18,526.50	16,954.01	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2355)	0.0000	1	(2.4638)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	3,700	2.7793	11,237.38	10,283.58	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1428)	0.0000	1	(1.4944)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	800	2.7793	2,429.70	2,223.48	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0309)	0.0000	1	(0.3231)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	20,500	2.7793	62,261.19	56,976.59	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7913)	0.0000	1	(8.2800)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	5,600	2.7793	17,007.93	15,564.34	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2162)	0.0000	1	(2.2618)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	6,500	2.7793	19,741.35	18,065.75	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2509)	0.0000	1	(2.6254)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	3,900	2.7793	11,844.81	10,839.45	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1505)	0.0000	1	(1.5752)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,600	2.7793	4,859.41	4,446.95	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0618)	0.0000	1	(0.6462)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	9,600	2.7793	29,156.46	26,681.72	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3706)	0.0000	1	(3.8775)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	11,500	2.7793	34,927.01	31,962.48	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4439)	0.0000	1	(4.6449)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,100	2.7793	3,340.84	3,057.28	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0425)	0.0000	1	(0.4443)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	700	2.7793	2,125.99	1,945.54	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0270)	0.0000	1	(0.2827)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	5,600	2.7793	17,007.93	15,564.34	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2162)	0.0000	1	(2.2618)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,500	2.7793	4,555.70	4,169.02	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0579)	0.0000	1	(0.6059)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	3,400	2.7793	10,326.25	9,449.78	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1312)	0.0000	1	(1.3733)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	8,200	2.7793	24,904.47	22,790.64	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3165)	0.0000	1	(3.3120)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	15,500	2.7793	47,075.53	43,079.86	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5983)	0.0000	1	(6.2605)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	22,300	2.7793	67,728.02	61,979.42	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8608)	0.0000	1	(9.0070)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	1,700	2.7793	5,163.12	4,724.89	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0656)	0.0000	1	(0.6866)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	800	2.7793	2,429.70	2,223.48	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0309)	0.0000	1	(0.3231)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	400	2.7793	1,214.85	1,111.74	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0154)	0.0000	1	(0.1616)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	200	2.7793	607.43	555.87	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0808)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	2,100	2.7793	6,377.98	5,836.63	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0811)	0.0000	1	(0.8482)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	24,200	2.7793	73,498.57	67,260.17	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9342)	0.0000	1	(9.7744)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	41,900	2.7793	127,255.79	116,454.60	0.0000	4.3300	50.00	0.00	(15.3060)	(1.6174)	0.0000	1	(16.9235)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	600	2.7793	1,822.28	1,667.61	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0232)	0.0000	1	(0.2423)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	200	2.7793	607.43	555.87	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0808)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	700	2.7793	2,125.99	1,945.54	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0270)	0.0000	1	(0.2827)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	500	2.7793	1,518.57	1,389.67	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0193)	0.0000	1	(0.2020)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	6,300	2.7793	19,133.93	17,509.88	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2432)	0.0000	1	(2.5446)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	15,900	2.7793	48,290.38	44,191.60	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6138)	0.0000	1	(6.4220)	02/07/2025
000738.ZK	01/14/2025	SDB3260123451	0	2,100	2.7793	6,377.98	5,836.63	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0811)	0.0000	1	(0.8482)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	200	2.7030	549.34	540.60	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0075)	0.0000	1	(0.0736)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,000	2.7030	2,736.34	2,703.00	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0375)	0.0000	1	(0.3667)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	100	2.7030	275.86	270.30	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	12,000	2.7030	36,445.57	32,435.96	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4505)	0.0000	1	(4.8341)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,300	2.7030	3,948.27	3,513.90	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0488)	0.0000	1	(0.5237)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	16,000	2.7030	48,594.10	43,247.95	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6007)	0.0000	1	(6.4455)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	13,500	2.7030	41,001.27	36,490.46	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5068)	0.0000	1	(5.4384)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	6,400	2.7030	19,437.64	17,299.18	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2403)	0.0000	1	(2.5782)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,100	2.7030	3,340.84	2,973.30	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0413)	0.0000	1	(0.4431)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	300	2.7030	911.14	810.90	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0113)	0.0000	1	(0.1209)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	9,000	2.7030	27,334.18	24,326.97	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3379)	0.0000	1	(3.6256)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	6,100	2.7030	18,526.50	16,488.28	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2290)	0.0000	1	(2.4573)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	3,700	2.7030	11,237.38	10,001.09	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1389)	0.0000	1	(1.4905)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	800	2.7030	2,429.70	2,162.40	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0300)	0.0000	1	(0.3223)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	20,500	2.7030	62,261.19	55,411.44	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7696)	0.0000	1	(8.2582)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	5,600	2.7030	17,007.93	15,136.78	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2102)	0.0000	1	(2.2559)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	6,500	2.7030	19,741.35	17,569.48	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2440)	0.0000	1	(2.6185)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	3,900	2.7030	11,844.81	10,541.69	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1464)	0.0000	1	(1.5711)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,600	2.7030	4,859.41	4,324.80	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0601)	0.0000	1	(0.6445)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	9,600	2.7030	29,156.46	25,948.77	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3604)	0.0000	1	(3.8673)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	11,500	2.7030	34,927.01	31,084.47	0.0000	4.3300	50.00	0.00	(4.2.					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/13/2025	SDB3260123451	0	1,100	2.7030	3,340.84	2,973.30	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0413)	0.0000	1	(0.4431)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	700	2.7030	2,125.99	1,892.10	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0263)	0.0000	1	(0.2820)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	5,600	2.7030	17,007.93	15,136.78	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2102)	0.0000	1	(2.2559)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,500	2.7030	4,555.70	4,054.50	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0563)	0.0000	1	(0.6043)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	3,400	2.7030	10,326.25	9,190.19	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1276)	0.0000	1	(1.3697)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	8,200	2.7030	24,904.47	22,164.58	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3078)	0.0000	1	(3.3033)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	15,500	2.7030	47,075.53	41,896.45	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5819)	0.0000	1	(6.2440)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	22,300	2.7030	67,728.02	60,276.83	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8372)	0.0000	1	(8.9834)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	1,700	2.7030	5,163.12	4,595.09	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0638)	0.0000	1	(0.6848)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	800	2.7030	2,429.70	2,162.40	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0300)	0.0000	1	(0.3223)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	400	2.7030	1,214.85	1,081.20	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0150)	0.0000	1	(0.1611)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	200	2.7030	607.43	540.60	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0075)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	2,100	2.7030	6,377.98	5,676.29	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0788)	0.0000	1	(0.8460)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	24,200	2.7030	73,498.57	65,412.53	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9085)	0.0000	1	(9.7488)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	41,900	2.7030	127,255.79	113,255.57	0.0000	4.3300	50.00	0.00	(15.3060)	(1.5730)	0.0000	1	(16.8790)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	600	2.7030	1,822.28	1,621.80	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0225)	0.0000	1	(0.2417)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	200	2.7030	607.43	540.60	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0075)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	700	2.7030	2,125.99	1,892.10	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0263)	0.0000	1	(0.2820)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	500	2.7030	1,518.57	1,351.50	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0188)	0.0000	1	(0.2014)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	6,300	2.7030	19,133.93	17,028.88	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2365)	0.0000	1	(2.5379)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	15,900	2.7030	48,290.38	42,977.65	0.0000	4.3300	50.00	0.00	(5.8083)	(0.5969)	0.0000	1	(6.4052)	02/07/2025
000738.ZK	01/13/2025	SDB3260123451	0	2,100	2.7030	6,377.98	5,676.29	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0788)	0.0000	1	(0.8460)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	200	2.7479	549.34	549.59	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0229)	0.0000	3	(0.2211)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,000	2.7479	2,736.34	2,747.94	0.0000	4.3300	50.00	0.00	(0.9874)	(0.1145)	0.0000	3	(1.1019)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	100	2.7479	275.86	274.79	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0114)	0.0000	3	(0.1110)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	12,000	2.7479	36,445.57	32,975.30	0.0000	4.3300	50.00	0.00	(13.1508)	(1.3740)	0.0000	3	(14.5247)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,300	2.7479	3,948.27	3,572.32	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1488)	0.0000	3	(1.5735)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	16,000	2.7479	48,594.10	43,967.07	0.0000	4.3300	50.00	0.00	(17.5344)	(1.8320)	0.0000	3	(19.3663)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	13,500	2.7479	41,001.27	37,097.22	0.0000	4.3300	50.00	0.00	(14.7946)	(1.5457)	0.0000	3	(16.3403)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	6,400	2.7479	19,437.64	17,586.83	0.0000	4.3300	50.00	0.00	(7.0137)	(0.7328)	0.0000	3	(7.7465)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,100	2.7479	3,340.84	3,022.74	0.0000	4.3300	50.00	0.00	(1.2055)	(0.1259)	0.0000	3	(1.3314)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	300	2.7479	911.14	824.38	0.0000	4.3300	50.00	0.00	(0.3288)	(0.0343)	0.0000	3	(0.3631)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	9,000	2.7479	27,334.18	24,731.48	0.0000	4.3300	50.00	0.00	(9.8631)	(1.0305)	0.0000	3	(10.8936)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	6,100	2.7479	18,526.50	16,762.45	0.0000	4.3300	50.00	0.00	(6.6850)	(0.6984)	0.0000	3	(7.3834)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	3,700	2.7479	11,237.38	10,167.39	0.0000	4.3300	50.00	0.00	(4.0548)	(0.4236)	0.0000	3	(4.4785)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	800	2.7479	2,429.70	2,198.35	0.0000	4.3300	50.00	0.00	(0.8767)	(0.0916)	0.0000	3	(0.9683)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	20,500	2.7479	62,261.19	56,332.81	0.0000	4.3300	50.00	0.00	(22.4659)	(2.3472)	0.0000	3	(24.8131)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	5,600	2.7479	17,007.93	15,388.48	0.0000	4.3300	50.00	0.00	(6.1370)	(0.6412)	0.0000	3	(6.7782)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	6,500	2.7479	19,741.35	17,861.62	0.0000	4.3300	50.00	0.00	(7.1233)	(0.7442)	0.0000	3	(7.8676)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	3,900	2.7479	11,844.81	10,716.97	0.0000	4.3300	50.00	0.00	(4.2740)	(0.4465)	0.0000	3	(4.7205)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,600	2.7479	4,859.41	4,396.71	0.0000	4.3300	50.00	0.00	(1.7534)	(0.1832)	0.0000	3	(1.9366)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	9,600	2.7479	29,156.46	26,380.24	0.0000	4.3300	50.00	0.00	(10.5206)	(1.0992)	0.0000	3	(11.6198)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	11,500	2.7479	34,927.01	31,601.33	0.0000	4.3300	50.00	0.00	(12.6028)	(1.3167)	0.0000	3	(13.9196)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,100	2.7479	3,340.84	3,022.74	0.0000	4.3300	50.00	0.00	(1.2055)	(0.1259)	0.0000	3	(1.3314)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	700	2.7479	2,125.99	1,923.56	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0801)	0.0000	3	(0.8473)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	5,600	2.7479	17,007.93	15,388.48	0.0000	4.3300	50.00	0.00	(6.1370)	(0.6412)	0.0000	3	(6.7782)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,500	2.7479	4,555.70	4,121.91	0.0000	4.3300	50.00	0.00	(1.6438)	(0.1717)	0.0000	3	(1.8156)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	3,400	2.7479	10,326.25	9,343.00	0.0000	4.3300	50.00	0.00	(3.7261)	(0.3893)	0.0000	3	(4.1153)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	8,200	2.7479	24,904.47	22,533.12	0.0000	4.3300	50.00	0.00	(8.9864)	(0.9389)	0.0000	3	(9.9252)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	15,500	2.7479	47,075.53	42,593.10	0.0000	4.3300	50.00	0.00	(16.9864)	(1.7747)	0.0000	3	(18.7611)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	22,300	2.7479	67,728.02	61,279.11	0.0000	4.3300	50.00	0.00	(24.4385)	(2.5533)	0.0000	3	(26.9918)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	1,700	2.7479	5,163.12	4,671.50	0.0000	4.3300	50.00	0.00	(1.8630)	(0.1946)	0.0000	3	(2.0577)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	800	2.7479	2,429.70	2,198.35	0.0000	4.3300	50.00	0.00	(0.8767)	(0.0916)	0.0000	3	(0.9683)	02/07/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/10/2025	SDB3260123451	0	400	2.7479	1,214.85	1,099.18	0.0000	4.3300	50.00	0.00	(0.4384)	(0.0458)	0.0000	3	(0.4842)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	200	2.7479	607.43	549.59	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0229)	0.0000	3	(0.2421)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	2,100	2.7479	6,377.98	5,770.68	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2404)	0.0000	3	(2.5418)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	24,200	2.7479	73,498.57	66,500.20	0.0000	4.3300	50.00	0.00	(26.5207)	(2.7708)	0.0000	3	(29.2916)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	41,900	2.7479	127,255.79	115,138.77	0.0000	4.3300	50.00	0.00	(45.9181)	(4.7974)	0.0000	3	(50.7156)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	600	2.7479	1,822.28	1,648.77	0.0000	4.3300	50.00	0.00	(0.6575)	(0.0687)	0.0000	3	(0.7262)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	200	2.7479	607.43	549.59	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0229)	0.0000	3	(0.2421)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	700	2.7479	2,125.99	1,923.56	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0801)	0.0000	3	(0.8473)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	500	2.7479	1,518.57	1,373.97	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0572)	0.0000	3	(0.6052)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	6,300	2.7479	19,133.93	17,312.03	0.0000	4.3300	50.00	0.00	(6.9042)	(0.7213)	0.0000	3	(7.6255)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	15,900	2.7479	48,290.38	43,692.28	0.0000	4.3300	50.00	0.00	(17.4248)	(1.8205)	0.0000	3	(19.2453)	02/07/2025
000738.ZK	01/10/2025	SDB3260123451	0	2,100	2.7479	6,377.98	5,770.68	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2404)	0.0000	3	(2.5418)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	200	2.7294	549.34	545.87	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,000	2.7294	2,736.34	2,729.37	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0379)	0.0000	1	(0.3670)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	100	2.7294	275.86	272.94	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	12,000	2.7294	36,445.57	32,752.48	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4549)	0.0000	1	(4.8385)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,300	2.7294	3,948.27	3,548.18	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0493)	0.0000	1	(0.5242)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	16,000	2.7294	48,594.10	43,669.97	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6065)	0.0000	1	(6.4513)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	13,500	2.7294	41,001.27	36,846.54	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5118)	0.0000	1	(5.4433)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	6,400	2.7294	19,437.64	17,467.99	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2426)	0.0000	1	(2.5805)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,100	2.7294	3,340.84	3,002.31	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0417)	0.0000	1	(0.4435)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	300	2.7294	911.14	818.81	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0114)	0.0000	1	(0.1210)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	9,000	2.7294	27,334.18	24,564.36	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3412)	0.0000	1	(3.6289)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	6,100	2.7294	18,526.50	16,649.18	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2312)	0.0000	1	(2.4596)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	3,700	2.7294	11,237.38	10,098.68	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1403)	0.0000	1	(1.4919)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	800	2.7294	2,429.70	2,183.50	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0303)	0.0000	1	(0.3226)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	20,500	2.7294	62,261.19	55,952.15	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7771)	0.0000	1	(8.2658)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	5,600	2.7294	17,007.93	15,284.49	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2123)	0.0000	1	(2.2580)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	6,500	2.7294	19,741.35	17,740.92	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2464)	0.0000	1	(2.6208)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	3,900	2.7294	11,844.81	10,644.55	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1478)	0.0000	1	(1.5725)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,600	2.7294	4,859.41	4,367.00	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0607)	0.0000	1	(0.6451)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	9,600	2.7294	29,156.46	26,201.98	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3639)	0.0000	1	(3.8708)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	11,500	2.7294	34,927.01	31,387.79	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4359)	0.0000	1	(4.6369)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,100	2.7294	3,340.84	3,002.31	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0417)	0.0000	1	(0.4435)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	700	2.7294	2,125.99	1,910.56	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0265)	0.0000	1	(0.2822)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	5,600	2.7294	17,007.93	15,284.49	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2123)	0.0000	1	(2.2580)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,500	2.7294	4,555.70	4,094.06	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0569)	0.0000	1	(0.6048)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	3,400	2.7294	10,326.25	9,279.87	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1289)	0.0000	1	(1.3709)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	8,200	2.7294	24,904.47	22,380.86	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3108)	0.0000	1	(3.3063)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	15,500	2.7294	47,075.53	42,305.28	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5876)	0.0000	1	(6.2497)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	22,300	2.7294	67,728.02	60,865.02	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8453)	0.0000	1	(8.9915)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	1,700	2.7294	5,163.12	4,639.93	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0644)	0.0000	1	(0.6855)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	800	2.7294	2,429.70	2,183.50	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0303)	0.0000	1	(0.3226)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	400	2.7294	1,214.85	1,091.75	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0152)	0.0000	1	(0.1613)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	200	2.7294	607.43	545.87	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0076)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	2,100	2.7294	6,377.98	5,731.68	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0796)	0.0000	1	(0.8467)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	24,200	2.7294	73,498.57	66,050.83	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9174)	0.0000	1	(9.7576)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	41,900	2.7294	127,255.79	114,360.73	0.0000	4.3300	50.00	0.00	(15.3060)	(1.5883)	0.0000	1	(16.8944)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	600	2.7294	1,822.28	1,637.62	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0227)	0.0000	1	(0.2419)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	200	2.7294	607.43	545.87	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0076)	0.0000	1	(0.0806)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	700	2.7294	2,125.99	1,910.56	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0265)	0.0000	1	(0.2822)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	500	2.7294	1,518.57	1,364.69	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0190)	0.0000	1	(0.2016)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	6,300	2.7294	19,133.93	17,195.05	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2388)	0.0000	1	(2.5402)	02/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/09/2025	SDB3260123451	0	15,900	2.7294	48,290.38	43,397.03	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6027)	0.0000	1	(6.4110)	02/07/2025
000738.ZK	01/09/2025	SDB3260123451	0	2,100	2.7294	6,377.98	5,731.68	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0796)	0.0000	1	(0.8467)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	100	2.7563	275.86	275.63	0.0000	4.3300	50.00	0.00	(0.0332)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	12,000	2.7563	36,445.57	33,075.47	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4594)	0.0000	1	(4.8430)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,300	2.7563	3,948.27	3,583.18	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0498)	0.0000	1	(0.5247)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	16,000	2.7563	48,594.10	44,100.62	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6125)	0.0000	1	(6.4573)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	13,500	2.7563	41,001.27	37,209.90	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5168)	0.0000	1	(5.4483)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	6,400	2.7563	19,437.64	17,640.25	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2450)	0.0000	1	(2.5829)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,100	2.7563	3,340.84	3,031.92	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0421)	0.0000	1	(0.4439)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	300	2.7563	911.14	826.89	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0115)	0.0000	1	(0.1211)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	9,000	2.7563	27,334.18	24,806.60	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3445)	0.0000	1	(3.6322)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	6,100	2.7563	18,526.50	16,813.36	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2335)	0.0000	1	(2.4618)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	3,700	2.7563	11,237.38	10,198.27	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1416)	0.0000	1	(1.4933)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	800	2.7563	2,429.70	2,205.03	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0306)	0.0000	1	(0.3229)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	20,500	2.7563	62,261.19	56,503.92	0.0000	4.3300	50.00	0.00	(7.4886)	(0.7848)	0.0000	1	(8.2734)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	5,600	2.7563	17,007.93	15,435.22	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2144)	0.0000	1	(2.2601)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	6,500	2.7563	19,741.35	17,915.88	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2488)	0.0000	1	(2.6233)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	3,900	2.7563	11,844.81	10,749.53	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1493)	0.0000	1	(1.5740)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,600	2.7563	4,859.41	4,410.06	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0613)	0.0000	1	(0.6457)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	9,600	2.7563	29,156.46	26,460.37	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3675)	0.0000	1	(3.8744)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	11,500	2.7563	34,927.01	31,697.32	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4402)	0.0000	1	(4.6412)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,100	2.7563	3,340.84	3,031.92	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0421)	0.0000	1	(0.4439)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	700	2.7563	2,125.99	1,929.40	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0268)	0.0000	1	(0.2825)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	5,600	2.7563	17,007.93	15,435.22	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2144)	0.0000	1	(2.2601)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,500	2.7563	4,555.70	4,134.43	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0574)	0.0000	1	(0.6054)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	3,400	2.7563	10,326.25	9,371.38	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1302)	0.0000	1	(1.3722)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	8,200	2.7563	24,904.47	22,601.57	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3139)	0.0000	1	(3.3094)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	15,500	2.7563	47,075.53	42,722.48	0.0000	4.3300	50.00	0.00	(5.6621)	(0.5934)	0.0000	1	(6.2555)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	22,300	2.7563	67,728.02	61,465.24	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8537)	0.0000	1	(8.9999)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	1,700	2.7563	5,163.12	4,685.69	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0651)	0.0000	1	(0.6861)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	800	2.7563	2,429.70	2,205.03	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0306)	0.0000	1	(0.3229)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	400	2.7563	1,214.85	1,102.52	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0153)	0.0000	1	(0.1614)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	200	2.7563	607.43	551.26	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0807)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	2,100	2.7563	6,377.98	5,788.21	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0804)	0.0000	1	(0.8475)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	24,200	2.7563	73,498.57	66,702.19	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9264)	0.0000	1	(9.7667)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	41,900	2.7563	127,255.79	115,488.51	0.0000	4.3300	50.00	0.00	(15.3060)	(1.6040)	0.0000	1	(16.9101)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	600	2.7563	1,822.28	1,653.77	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0230)	0.0000	1	(0.2421)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	200	2.7563	607.43	551.26	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	1	(0.0807)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	700	2.7563	2,125.99	1,929.40	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0268)	0.0000	1	(0.2825)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	500	2.7563	1,518.57	1,378.14	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0191)	0.0000	1	(0.2018)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	6,300	2.7563	19,133.93	17,364.62	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2412)	0.0000	1	(2.5426)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	15,900	2.7563	48,290.38	43,825.00	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6087)	0.0000	1	(6.4169)	02/07/2025
000738.ZK	01/08/2025	SDB3260123451	0	2,100	2.7563	6,377.98	5,788.21	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0804)	0.0000	1	(0.8475)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	12,000	2.8559	36,445.57	34,270.49	0.0000	4.3300	50.00	0.00	(4.3836)	(0.4760)	0.0000	1	(4.8596)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,300	2.8559	3,948.27	3,712.64	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0516)	0.0000	1	(0.5265)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	16,000	2.8559	48,594.10	45,693.98	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6346)	0.0000	1	(6.4794)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	13,500	2.8559	41,001.27	38,554.30	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5355)	0.0000	1	(5.4670)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	6,400	2.8559	19,437.64	18,277.59	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2539)	0.0000	1	(2.5918)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,100	2.8559	3,340.84	3,141.46	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0436)	0.0000	1	(0.4455)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	300	2.8559	911.14	856.76	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0119)	0.0000	1	(0.1215)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	9,000	2.8559	27,334.18	25,702.87	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3570)	0.0000	1	(3.6447)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	6,100	2.8559	18,526.50	17,420.83	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2420)	0.0000	1	(2.4703)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	3,700	2.8559	11,237.38	10,566.73	0.0000	4.3300	50.00	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECC AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/07/2025	SDB3260123451	0	800	2.8559	2,429.70	2,284.70	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0317)	0.0000	1	(0.3240)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	20,500	2.8559	62,261.19	58,545.42	0.0000	4.3300	50.00	0.00	(7.4886)	(0.8131)	0.0000	1	(8.3018)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	5,600	2.8559	17,007.93	15,992.89	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2221)	0.0000	1	(2.2678)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	6,500	2.8559	19,741.35	18,563.18	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2578)	0.0000	1	(2.6323)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	3,900	2.8559	11,844.81	11,137.91	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1547)	0.0000	1	(1.5794)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,600	2.8559	4,859.41	4,569.40	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0635)	0.0000	1	(0.6479)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	9,600	2.8559	29,156.46	27,416.39	0.0000	4.3300	50.00	0.00	(3.5069)	(0.3808)	0.0000	1	(3.8877)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	11,500	2.8559	34,927.01	32,842.55	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4561)	0.0000	1	(4.6571)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,100	2.8559	3,340.84	3,141.46	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0436)	0.0000	1	(0.4455)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	700	2.8559	2,125.99	1,999.11	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0278)	0.0000	1	(0.2835)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	5,600	2.8559	17,007.93	15,992.89	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2221)	0.0000	1	(2.2678)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,500	2.8559	4,555.70	4,283.81	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0595)	0.0000	1	(0.6074)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	3,400	2.8559	10,326.25	9,709.97	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1349)	0.0000	1	(1.3769)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	8,200	2.8559	24,904.47	23,418.17	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3253)	0.0000	1	(3.3207)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	15,500	2.8559	47,075.53	44,266.05	0.0000	4.3300	50.00	0.00	(5.6621)	(0.6148)	0.0000	1	(6.2769)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	22,300	2.8559	67,728.02	63,685.99	0.0000	4.3300	50.00	0.00	(8.1462)	(0.8845)	0.0000	1	(9.0307)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	1,700	2.8559	5,163.12	4,854.99	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0674)	0.0000	1	(0.6884)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	800	2.8559	2,429.70	2,284.70	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0317)	0.0000	1	(0.3240)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	400	2.8559	1,214.85	1,142.35	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0159)	0.0000	1	(0.1620)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	200	2.8559	607.43	571.17	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0079)	0.0000	1	(0.0810)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	2,100	2.8559	6,377.98	5,997.34	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0833)	0.0000	1	(0.8504)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	24,200	2.8559	73,498.57	69,112.15	0.0000	4.3300	50.00	0.00	(8.8402)	(0.9599)	0.0000	1	(9.8001)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	41,900	2.8559	127,255.79	119,661.12	0.0000	4.3300	50.00	0.00	(15.3060)	(1.6620)	0.0000	1	(16.9680)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	600	2.8559	1,822.28	1,713.52	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0238)	0.0000	1	(0.2430)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	200	2.8559	607.43	571.17	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0079)	0.0000	1	(0.0810)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	700	2.8559	2,125.99	1,999.11	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0278)	0.0000	1	(0.2835)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	500	2.8559	1,518.57	1,427.94	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0198)	0.0000	1	(0.2025)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	6,300	2.8559	19,133.93	17,992.01	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2499)	0.0000	1	(2.5513)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	15,900	2.8559	48,290.38	45,408.40	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6307)	0.0000	1	(6.4389)	02/07/2025
000738.ZK	01/07/2025	SDB3260123451	0	2,100	2.8559	6,377.98	5,997.34	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0833)	0.0000	1	(0.8504)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	12,000	3.0371	36,445.57	36,445.57	0.0000	4.3300	50.00	0.00	(4.3836)	(0.5062)	0.0000	1	(4.8898)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,300	3.0371	3,948.27	3,948.27	0.0000	4.3300	50.00	0.00	(0.4749)	(0.0548)	0.0000	1	(0.5297)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	16,000	3.0371	48,594.10	48,594.10	0.0000	4.3300	50.00	0.00	(5.8448)	(0.6749)	0.0000	1	(6.5197)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	13,500	3.0371	41,001.27	41,001.27	0.0000	4.3300	50.00	0.00	(4.9315)	(0.5695)	0.0000	1	(5.5010)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	6,400	3.0371	19,437.64	19,437.64	0.0000	4.3300	50.00	0.00	(2.3379)	(0.2700)	0.0000	1	(2.6079)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,100	3.0371	3,340.84	3,340.84	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0464)	0.0000	1	(0.4482)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	300	3.0371	911.14	911.14	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0127)	0.0000	1	(0.1222)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	9,000	3.0371	27,334.18	27,334.18	0.0000	4.3300	50.00	0.00	(3.2877)	(0.3796)	0.0000	1	(3.6673)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	6,100	3.0371	18,526.50	18,526.50	0.0000	4.3300	50.00	0.00	(2.2283)	(0.2573)	0.0000	1	(2.4856)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	3,700	3.0371	11,237.38	11,237.38	0.0000	4.3300	50.00	0.00	(1.3516)	(0.1561)	0.0000	1	(1.5077)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	800	3.0371	2,429.70	2,429.70	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0337)	0.0000	1	(0.3260)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	20,500	3.0371	62,261.19	62,261.19	0.0000	4.3300	50.00	0.00	(7.4886)	(0.8647)	0.0000	1	(8.3534)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	5,600	3.0371	17,007.93	17,007.93	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2362)	0.0000	1	(2.2819)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	6,500	3.0371	19,741.35	19,741.35	0.0000	4.3300	50.00	0.00	(2.3744)	(0.2742)	0.0000	1	(2.6486)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	3,900	3.0371	11,844.81	11,844.81	0.0000	4.3300	50.00	0.00	(1.4247)	(0.1645)	0.0000	1	(1.5892)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,600	3.0371	4,859.41	4,859.41	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0675)	0.0000	1	(0.6520)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	9,600	3.0371	29,156.46	29,156.46	0.0000	4.3300	50.00	0.00	(3.5069)	(0.4050)	0.0000	1	(3.9118)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	11,500	3.0371	34,927.01	34,927.01	0.0000	4.3300	50.00	0.00	(4.2009)	(0.4851)	0.0000	1	(4.6860)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,100	3.0371	3,340.84	3,340.84	0.0000	4.3300	50.00	0.00	(0.4018)	(0.0464)	0.0000	1	(0.4482)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	700	3.0371	2,125.99	2,125.99	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0295)	0.0000	1	(0.2852)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	5,600	3.0371	17,007.93	17,007.93	0.0000	4.3300	50.00	0.00	(2.0457)	(0.2362)	0.0000	1	(2.2819)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,500	3.0371	4,555.70	4,555.70	0.0000	4.3300	50.00	0.00	(0.5479)	(0.0633)	0.0000	1	(0.6112)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	3,400	3.0371	10,326.25	10,326.25	0.0000	4.3300	50.00	0.00	(1.2420)	(0.1434)	0.0000	1	(1.3854)	02/07/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000738.ZK	01/06/2025	SDB3260123451	0	8,200	3.0371	24,904.47	24,904.47	0.0000	4.3300	50.00	0.00	(2.9955)	(0.3459)	0.0000	1	(3.3414)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	15,500	3.0371	47,075.53	47,075.53	0.0000	4.3300	50.00	0.00	(5.6621)	(0.6538)	0.0000	1	(6.3160)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	22,300	3.0371	67,728.02	67,728.02	0.0000	4.3300	50.00	0.00	(8.1462)	(0.9407)	0.0000	1	(9.0868)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	1,700	3.0371	5,163.12	5,163.12	0.0000	4.3300	50.00	0.00	(0.6210)	(0.0717)	0.0000	1	(0.6927)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	800	3.0371	2,429.70	2,429.70	0.0000	4.3300	50.00	0.00	(0.2922)	(0.0337)	0.0000	1	(0.3260)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	400	3.0371	1,214.85	1,214.85	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0169)	0.0000	1	(0.1630)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	200	3.0371	607.43	607.43	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0084)	0.0000	1	(0.0815)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	2,100	3.0371	6,377.98	6,377.98	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0886)	0.0000	1	(0.8557)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	24,200	3.0371	73,498.57	73,498.57	0.0000	4.3300	50.00	0.00	(8.8402)	(1.0208)	0.0000	1	(9.8611)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	41,900	3.0371	127,255.79	127,255.79	0.0000	4.3300	50.00	0.00	(15.3060)	(1.7674)	0.0000	1	(17.0735)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	600	3.0371	1,822.28	1,822.28	0.0000	4.3300	50.00	0.00	(0.2192)	(0.0253)	0.0000	1	(0.2445)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	200	3.0371	607.43	607.43	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0084)	0.0000	1	(0.0815)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	700	3.0371	2,125.99	2,125.99	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0295)	0.0000	1	(0.2852)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	500	3.0371	1,518.57	1,518.57	0.0000	4.3300	50.00	0.00	(0.1826)	(0.0211)	0.0000	1	(0.2037)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	6,300	3.0371	19,133.93	19,133.93	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2657)	0.0000	1	(2.5671)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	15,900	3.0371	48,290.38	48,290.38	0.0000	4.3300	50.00	0.00	(5.8083)	(0.6707)	0.0000	1	(6.4790)	02/07/2025
000738.ZK	01/06/2025	SDB3260123451	0	2,100	3.0371	6,377.98	6,377.98	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0886)	0.0000	1	(0.8557)	02/07/2025
TOTAL AECG AERO-ENGINE CONTROL CO LTD CMN CLASS A SERIES NORTHBOUND													(1,254.6262)	(132.6126)	0.0000	(1,387.2388)	
AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																	
601111.SH	01/17/2025	SDB3264649729	0	57,300	1.0603	61,895.63	60,757.88	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8439)	0.0000	1	(8.2885)	02/07/2025
601111.SH	01/17/2025	SDB3264649729	0	10,500	1.0603	11,342.13	11,133.64	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1546)	0.0000	1	(1.5188)	02/07/2025
601111.SH	01/17/2025	SDB3264649729	0	7,200	1.0603	7,777.46	7,634.50	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1060)	0.0000	1	(1.0415)	02/07/2025
601111.SH	01/16/2025	SDB3264649729	0	57,300	0.9900	61,895.63	56,724.19	0.0000	4.3300	50.00	0.00	(7.4447)	(0.7878)	0.0000	1	(8.2325)	02/07/2025
601111.SH	01/16/2025	SDB3264649729	0	10,500	0.9900	11,342.13	10,394.49	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1444)	0.0000	1	(1.5086)	02/07/2025
601111.SH	01/16/2025	SDB3264649729	0	7,200	0.9900	7,777.46	7,127.65	0.0000	4.3300	50.00	0.00	(0.9355)	(0.0990)	0.0000	1	(1.0345)	02/07/2025
601111.SH	01/15/2025	SDB3264649729	0	57,300	1.0102	61,895.63	57,885.49	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8040)	0.0000	1	(8.2486)	02/07/2025
601111.SH	01/15/2025	SDB3264649729	0	10,500	1.0102	11,342.13	10,607.29	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1473)	0.0000	1	(1.5115)	02/07/2025
601111.SH	01/15/2025	SDB3264649729	0	7,200	1.0102	7,777.46	7,273.57	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1010)	0.0000	1	(1.0365)	02/07/2025
601111.SH	01/14/2025	SDB3264649729	0	57,300	1.0312	61,895.63	59,087.82	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8207)	0.0000	1	(8.2653)	02/07/2025
601111.SH	01/14/2025	SDB3264649729	0	10,500	1.0312	11,342.13	10,827.61	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1504)	0.0000	1	(1.5146)	02/07/2025
601111.SH	01/14/2025	SDB3264649729	0	7,200	1.0312	7,777.46	7,424.65	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1031)	0.0000	1	(1.0386)	02/07/2025
601111.SH	01/13/2025	SDB3264649729	0	57,300	1.0249	61,895.63	58,724.02	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8156)	0.0000	1	(8.2603)	02/07/2025
601111.SH	01/13/2025	SDB3264649729	0	10,500	1.0249	11,342.13	10,760.95	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1495)	0.0000	1	(1.5137)	02/07/2025
601111.SH	01/13/2025	SDB3264649729	0	7,200	1.0249	7,777.46	7,378.93	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1025)	0.0000	1	(1.0379)	02/07/2025
601111.SH	01/10/2025	SDB3264649729	0	57,300	1.0387	61,895.63	59,515.05	0.0000	4.3300	50.00	0.00	(22.3340)	(2.4798)	0.0000	3	(24.8138)	02/07/2025
601111.SH	01/10/2025	SDB3264649729	0	10,500	1.0387	11,342.13	10,905.90	0.0000	4.3300	50.00	0.00	(4.0926)	(0.4544)	0.0000	3	(4.5470)	02/07/2025
601111.SH	01/10/2025	SDB3264649729	0	7,200	1.0387	7,777.46	7,478.33	0.0000	4.3300	50.00	0.00	(2.8064)	(0.3116)	0.0000	3	(3.1180)	02/07/2025
601111.SH	01/09/2025	SDB3264649729	0	57,300	1.0303	61,895.63	59,036.82	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8200)	0.0000	1	(8.2646)	02/07/2025
601111.SH	01/09/2025	SDB3264649729	0	10,500	1.0303	11,342.13	10,818.27	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1503)	0.0000	1	(1.5145)	02/07/2025
601111.SH	01/09/2025	SDB3264649729	0	7,200	1.0303	7,777.46	7,418.24	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1030)	0.0000	1	(1.0385)	02/07/2025
601111.SH	01/08/2025	SDB3264649729	0	57,300	1.0483	61,895.63	60,065.41	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8342)	0.0000	1	(8.2789)	02/07/2025
601111.SH	01/08/2025	SDB3264649729	0	10,500	1.0483	11,342.13	11,006.75	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1529)	0.0000	1	(1.5171)	02/07/2025
601111.SH	01/08/2025	SDB3264649729	0	7,200	1.0483	7,777.46	7,547.49	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1048)	0.0000	1	(1.0403)	02/07/2025
601111.SH	01/07/2025	SDB3264649729	0	57,300	1.0549	61,895.63	60,445.60	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8395)	0.0000	1	(8.2842)	02/07/2025
601111.SH	01/07/2025	SDB3264649729	0	10,500	1.0549	11,342.13	11,076.42	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1538)	0.0000	1	(1.5180)	02/07/2025
601111.SH	01/07/2025	SDB3264649729	0	7,200	1.0549	7,777.46	7,595.26	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1055)	0.0000	1	(1.0409)	02/07/2025
601111.SH	01/06/2025	SDB3264649729	0	57,300	1.0802	61,895.63	61,895.63	0.0000	4.3300	50.00	0.00	(7.4447)	(0.8597)	0.0000	1	(8.3043)	02/07/2025
601111.SH	01/06/2025	SDB3264649729	0	10,500	1.0802	11,342.13	11,342.13	0.0000	4.3300	50.00	0.00	(1.3642)	(0.1575)	0.0000	1	(1.5217)	02/07/2025
601111.SH	01/06/2025	SDB3264649729	0	7,200	1.0802	7,777.46	7,777.46	0.0000	4.3300	50.00	0.00	(0.9355)	(0.1080)	0.0000	1	(1.0435)	02/07/2025
TOTAL AIR CHINA LIMITED CMN CLASS A SERIES NORTHBOUND													(116.9320)	(12.9648)	0.0000	(129.8968)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND																	
600271.SH	01/17/2025	SDB3264921652	0	300	1.1611	341.54	348.32	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0048)	0.0000	1	(0.0459)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,900	1.1611	2,162.02	2,206.04	0.0000	4.3300	50.00	0.00	(0.2600)	(0.0306)	0.0000	1	(0.2907)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	2,300	1.1611	2,634.35	2,670.47	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0371)	0.0000	1	(0.3539)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	200	1.1611	228.79	232.21	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,800	1.1611	2,129.26	2,089.93	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0290)	0.0000	1	(0.2851)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	900	1.1611	1,056.64	1,044.97	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0145)	0.0000	1	(0.1416)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	11,900	1.1611	14,579.15	13,816.77	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1919)	0.0000	1	(1.9454)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,900	1.1611	2,325.02	2,206.04	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0306)	0.0000	1	(0.3103)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,200	1.1611	1,492.89	1,393.29	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0194)	0.0000	1	(0.1989)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	800	1.1611	995.26	928.86	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0129)	0.0000	1	(0.1326)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,000	1.1611	1,244.08	1,161.07	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0161)	0.0000	1	(0.1658)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	1,400	1.1611	1,741.71	1,625.50	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0226)	0.0000	1	(0.2321)	02/07/2025
600271.SH	01/17/2025	SDB3264921652	0	6,000	1.1611	7,464.46	6,966.44	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0968)	0.0000	1	(0.9946)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	300	1.1287	341.54	338.60	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0047)	0.0000	1	(0.0458)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,900	1.1287	2,162.02	2,144.44	0.0000	4.3300	50.00	0.00	(0.2600)	(0.0298)	0.0000	1	(0.2898)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	2,300	1.1287	2,634.35	2,595.90	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0361)	0.0000	1	(0.3529)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	200	1.1287	228.79	225.73	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,800	1.1287	2,129.26	2,031.58	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0282)	0.0000	1	(0.2843)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	900	1.1287	1,056.64	1,015.79	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0141)	0.0000	1	(0.1412)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	11,900	1.1287	14,579.15	13,430.97	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1865)	0.0000	1	(1.9401)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,900	1.1287	2,325.02	2,144.44	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0298)	0.0000	1	(0.3094)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,200	1.1287	1,492.89	1,354.38	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0188)	0.0000	1	(0.1984)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	800	1.1287	995.26	902.92	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0125)	0.0000	1	(0.1322)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,000	1.1287	1,244.08	1,128.65	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0157)	0.0000	1	(0.1653)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	1,400	1.1287	1,741.71	1,580.11	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0219)	0.0000	1	(0.2314)	02/07/2025
600271.SH	01/16/2025	SDB3264921652	0	6,000	1.1287	7,464.46	6,771.92	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0941)	0.0000	1	(0.9919)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	300	1.1231	341.54	336.92	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0047)	0.0000	1	(0.0458)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,900	1.1231	2,162.02	2,133.83	0.0000	4.3300	50.00	0.00	(0.2600)	(0.0296)	0.0000	1	(0.2897)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	2,300	1.1231	2,634.35	2,583.06	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0359)	0.0000	1	(0.3527)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	200	1.1231	228.79	224.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,800	1.1231	2,129.26	2,021.52	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0281)	0.0000	1	(0.2842)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	900	1.1231	1,056.64	1,010.76	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0140)	0.0000	1	(0.1411)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	11,900	1.1231	14,579.15	13,364.51	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1856)	0.0000	1	(1.9392)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,900	1.1231	2,325.02	2,133.83	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0296)	0.0000	1	(0.3093)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,200	1.1231	1,492.89	1,347.68	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0187)	0.0000	1	(0.1983)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	800	1.1231	995.26	898.45	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0125)	0.0000	1	(0.1322)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,000	1.1231	1,244.08	1,123.07	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0156)	0.0000	1	(0.1652)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	1,400	1.1231	1,741.71	1,572.30	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0218)	0.0000	1	(0.2313)	02/07/2025
600271.SH	01/15/2025	SDB3264921652	0	6,000	1.1231	7,464.46	6,738.41	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0936)	0.0000	1	(0.9914)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	2,300	1.1387	2,634.35	2,618.95	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0364)	0.0000	1	(0.3532)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	200	1.1387	228.79	227.74	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	1,800	1.1387	2,129.26	2,049.61	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0265)	0.0000	1	(0.2846)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	900	1.1387	1,056.64	1,024.81	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0142)	0.0000	1	(0.1413)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	11,900	1.1387	14,579.15	13,550.23	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1882)	0.0000	1	(1.9417)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	1,900	1.1387	2,325.02	2,163.48	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0300)	0.0000	1	(0.3097)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	1,200	1.1387	1,492.89	1,366.41	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0190)	0.0000	1	(0.1985)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	800	1.1387	995.26	910.94	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0127)	0.0000	1	(0.1324)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	1,000	1.1387	1,244.08	1,138.67	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0158)	0.0000	1	(0.1654)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	1,400	1.1387	1,741.71	1,594.14	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0221)	0.0000	1	(0.2316)	02/07/2025
600271.SH	01/14/2025	SDB3264921652	0	6,000	1.1387	7,464.46	6,832.05	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0949)	0.0000	1	(0.9927)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	2,300	1.1365	2,634.35	2,613.85	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0363)	0.0000	1	(0.3532)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	200	1.1365	228.79	227.29	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	1,800	1.1365	2,129.26	2,045.62	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0284)	0.0000	1	(0.2845)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AISINO CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600271.SH	01/13/2025	SDB3264921652	0	900	1.1365	1,056.64	1,022.81	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0142)	0.0000	1	(0.1413)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	11,900	1.1365	14,579.15	13,523.83	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1878)	0.0000	1	(1.9414)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	1,900	1.1365	2,325.02	2,159.27	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0300)	0.0000	1	(0.3096)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	1,200	1.1365	1,492.89	1,363.75	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0189)	0.0000	1	(0.1985)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	800	1.1365	995.26	909.16	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0126)	0.0000	1	(0.1323)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	1,000	1.1365	1,244.08	1,136.46	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0158)	0.0000	1	(0.1654)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	1,400	1.1365	1,741.71	1,591.04	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0221)	0.0000	1	(0.2316)	02/07/2025
600271.SH	01/13/2025	SDB3264921652	0	6,000	1.1365	7,464.46	6,818.74	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0947)	0.0000	1	(0.9925)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	2,300	1.1572	2,634.35	2,661.66	0.0000	4.3300	50.00	0.00	(0.9506)	(0.1109)	0.0000	3	(1.0615)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	200	1.1572	228.79	231.45	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0096)	0.0000	3	(0.0922)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	1,800	1.1572	2,129.26	2,083.04	0.0000	4.3300	50.00	0.00	(0.7683)	(0.0868)	0.0000	3	(0.8551)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	900	1.1572	1,056.64	1,041.52	0.0000	4.3300	50.00	0.00	(0.3813)	(0.0434)	0.0000	3	(0.4247)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	11,900	1.1572	14,579.15	13,771.19	0.0000	4.3300	50.00	0.00	(5.2606)	(0.5738)	0.0000	3	(5.8344)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	1,900	1.1572	2,325.02	2,198.76	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0916)	0.0000	3	(0.9306)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	1,200	1.1572	1,492.89	1,388.69	0.0000	4.3300	50.00	0.00	(0.5387)	(0.0579)	0.0000	3	(0.5965)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	800	1.1572	995.26	925.79	0.0000	4.3300	50.00	0.00	(0.3591)	(0.0386)	0.0000	3	(0.3977)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	1,000	1.1572	1,244.08	1,157.24	0.0000	4.3300	50.00	0.00	(0.4489)	(0.0482)	0.0000	3	(0.4971)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	1,400	1.1572	1,741.71	1,620.14	0.0000	4.3300	50.00	0.00	(0.6285)	(0.0675)	0.0000	3	(0.6960)	02/07/2025
600271.SH	01/10/2025	SDB3264921652	0	6,000	1.1572	7,464.46	6,943.46	0.0000	4.3300	50.00	0.00	(2.6934)	(0.2893)	0.0000	3	(2.9827)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	2,300	1.1418	2,634.35	2,626.07	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0365)	0.0000	1	(0.3533)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	200	1.1418	228.79	228.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	1,800	1.1418	2,129.26	2,055.19	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0285)	0.0000	1	(0.2846)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	900	1.1418	1,056.64	1,027.59	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0143)	0.0000	1	(0.1414)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	11,900	1.1418	14,579.15	13,587.06	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1887)	0.0000	1	(1.9423)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	1,900	1.1418	2,325.02	2,169.36	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0301)	0.0000	1	(0.3098)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	1,200	1.1418	1,492.89	1,370.12	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0190)	0.0000	1	(0.1986)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	800	1.1418	995.26	913.42	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0127)	0.0000	1	(0.1324)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	1,000	1.1418	1,244.08	1,141.77	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0159)	0.0000	1	(0.1655)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	1,400	1.1418	1,741.71	1,598.48	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0222)	0.0000	1	(0.2317)	02/07/2025
600271.SH	01/09/2025	SDB3264921652	0	6,000	1.1418	7,464.46	6,850.62	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0951)	0.0000	1	(0.9930)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	1,800	1.1587	2,129.26	2,085.62	0.0000	4.3300	50.00	0.00	(0.2561)	(0.0290)	0.0000	1	(0.2851)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	900	1.1587	1,056.64	1,042.81	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0145)	0.0000	1	(0.1416)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	11,900	1.1587	14,579.15	13,788.26	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1915)	0.0000	1	(1.9451)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	1,900	1.1587	2,325.02	2,201.49	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0306)	0.0000	1	(0.3102)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	1,200	1.1587	1,492.89	1,390.41	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0193)	0.0000	1	(0.1989)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	800	1.1587	995.26	926.94	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0129)	0.0000	1	(0.1326)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	1,000	1.1587	1,244.08	1,158.68	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0161)	0.0000	1	(0.1657)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	1,400	1.1587	1,741.71	1,622.15	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0225)	0.0000	1	(0.2320)	02/07/2025
600271.SH	01/08/2025	SDB3264921652	0	6,000	1.1587	7,464.46	6,952.06	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0966)	0.0000	1	(0.9944)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	11,900	1.1970	14,579.15	14,244.38	0.0000	4.3300	50.00	0.00	(1.7535)	(0.1978)	0.0000	1	(1.9514)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	1,900	1.1970	2,325.02	2,274.31	0.0000	4.3300	50.00	0.00	(0.2796)	(0.0316)	0.0000	1	(0.3112)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	1,200	1.1970	1,492.89	1,436.41	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0200)	0.0000	1	(0.1995)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	800	1.1970	995.26	957.61	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0133)	0.0000	1	(0.1330)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	1,000	1.1970	1,244.08	1,197.01	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0166)	0.0000	1	(0.1663)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	1,400	1.1970	1,741.71	1,675.81	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0233)	0.0000	1	(0.2328)	02/07/2025
600271.SH	01/07/2025	SDB3264921652	0	6,000	1.1970	7,464.46	7,182.04	0.0000	4.3300	50.00	0.00	(0.8978)	(0.0998)	0.0000	1	(0.9976)	02/07/2025
600271.SH	01/06/2025	SDB3264921652	0	1,200	1.2441	1,492.89	1,492.89	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0207)	0.0000	1	(0.2003)	02/07/2025
600271.SH	01/06/2025	SDB3264921652	0	800	1.2441	995.26	995.26	0.0000	4.3300	50.00	0.00	(0.1197)	(0.0138)	0.0000	1	(0.1335)	02/07/2025
600271.SH	01/06/2025	SDB3264921652	0	1,000	1.2441	1,244.08	1,244.08	0.0000	4.3300	50.00	0.00	(0.1496)	(0.0173)	0.0000	1	(0.1669)	02/07/2025
600271.SH	01/06/2025	SDB3264921652	0	1,400	1.2441	1,741.71	1,741.71	0.0000	4.3300	50.00	0.00	(0.2095)	(0.0242)	0.0000	1	(0.2337)	02/07/2025
600271.SH	01/06/2025	SDB3264921652	0	6,000	1.2441	7,464.46	7,464.46	0.0000	4.3300	50.00	0.00	(0.8978)	(0.1037)	0.0000	1	(1.0015)	02/07/2025
TOTAL AISINO CO LTD CMN CLASS A SERIES NORTHBOUND												(48.8742)	(5.3256)	0.0000		(54.1999)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300685.ZK	01/17/2025	SDB3260123387	0	900	2.9578	2,802.25	2,662.03	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0370)	0.0000	1	(0.3740)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	1,000	2.9578	3,113.61	2,957.81	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0411)	0.0000	1	(0.4156)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	200	2.9578	622.72	591.56	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0082)	0.0000	1	(0.0831)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	400	2.9578	1,245.44	1,183.12	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	100	2.9578	311.36	295.78	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	400	2.9578	1,245.44	1,183.12	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	300	2.9578	934.08	887.34	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1247)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	2,000	2.9578	6,227.21	5,915.62	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0822)	0.0000	1	(0.8312)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	2,300	2.9578	7,161.29	6,802.97	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0945)	0.0000	1	(0.9558)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	300	2.9578	934.08	887.34	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1247)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	2,200	2.9578	6,849.93	6,507.18	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0904)	0.0000	1	(0.9143)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	700	2.9578	2,179.52	2,070.47	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0288)	0.0000	1	(0.2909)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	1,200	2.9578	3,736.33	3,549.37	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0493)	0.0000	1	(0.4987)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	1,800	2.9578	5,604.49	5,324.06	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0739)	0.0000	1	(0.7480)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	300	2.9578	934.08	887.34	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1247)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	200	2.9578	622.72	591.56	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0082)	0.0000	1	(0.0831)	02/07/2025
300685.ZK	01/17/2025	SDB3260123387	0	400	2.9578	1,245.44	1,183.12	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	900	2.8747	2,802.25	2,587.20	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0359)	0.0000	1	(0.3730)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	1,000	2.8747	3,113.61	2,874.66	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0399)	0.0000	1	(0.4144)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	200	2.8747	622.72	574.93	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	400	2.8747	1,245.44	1,149.87	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	100	2.8747	311.36	287.47	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0040)	0.0000	1	(0.0414)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	400	2.8747	1,245.44	1,149.87	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	300	2.8747	934.08	862.40	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1243)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	2,000	2.8747	6,227.21	5,749.33	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0799)	0.0000	1	(0.8288)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	2,300	2.8747	7,161.29	6,611.73	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0918)	0.0000	1	(0.9532)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	300	2.8747	934.08	862.40	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1243)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	2,200	2.8747	6,849.93	6,324.26	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0878)	0.0000	1	(0.9117)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	700	2.8747	2,179.52	2,012.27	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0279)	0.0000	1	(0.2901)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	1,200	2.8747	3,736.33	3,449.60	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0479)	0.0000	1	(0.4973)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	1,800	2.8747	5,604.49	5,174.40	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0719)	0.0000	1	(0.7460)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	300	2.8747	934.08	862.40	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1243)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	200	2.8747	622.72	574.93	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/16/2025	SDB3260123387	0	400	2.8747	1,245.44	1,149.87	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	900	2.8865	2,802.25	2,597.88	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0361)	0.0000	1	(0.3731)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	1,000	2.8865	3,113.61	2,886.53	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0401)	0.0000	1	(0.4146)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	200	2.8865	622.72	577.31	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	400	2.8865	1,245.44	1,154.61	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	100	2.8865	311.36	288.65	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	400	2.8865	1,245.44	1,154.61	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	300	2.8865	934.08	865.96	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	2,000	2.8865	6,227.21	5,773.06	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0802)	0.0000	1	(0.8292)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	2,300	2.8865	7,161.29	6,639.02	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0922)	0.0000	1	(0.9536)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	300	2.8865	934.08	865.96	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	2,200	2.8865	6,849.93	6,350.37	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0882)	0.0000	1	(0.9121)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	700	2.8865	2,179.52	2,020.57	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0281)	0.0000	1	(0.2902)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	1,200	2.8865	3,736.33	3,463.84	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0481)	0.0000	1	(0.4975)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	1,800	2.8865	5,604.49	5,195.76	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0722)	0.0000	1	(0.7463)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	300	2.8865	934.08	865.96	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	200	2.8865	622.72	577.31	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/15/2025	SDB3260123387	0	400	2.8865	1,245.44	1,154.61	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0160)	0.0000	1	(0.1658)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	900	2.8909	2,802.25	2,601.81	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0361)	0.0000	1	(0.3732)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	1,000	2.8909	3,113.61	2,890.90	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0402)	0.0000	1	(0.4146)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300685.ZK	01/14/2025	SDB3260123387	0	200	2.8909	622.72	578.18	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	400	2.8909	1,245.44	1,156.36	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0161)	0.0000	1	(0.1659)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	100	2.8909	311.36	289.09	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	400	2.8909	1,245.44	1,156.36	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0161)	0.0000	1	(0.1659)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	300	2.8909	934.08	867.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	2,000	2.8909	6,227.21	5,781.80	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0803)	0.0000	1	(0.8293)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	2,300	2.8909	7,161.29	6,649.07	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0923)	0.0000	1	(0.9537)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	300	2.8909	934.08	867.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	2,200	2.8909	6,849.93	6,359.98	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0883)	0.0000	1	(0.9122)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	700	2.8909	2,179.52	2,023.63	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0281)	0.0000	1	(0.2903)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	1,200	2.8909	3,736.33	3,469.08	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0482)	0.0000	1	(0.4976)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	1,800	2.8909	5,604.49	5,203.62	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0723)	0.0000	1	(0.7464)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	300	2.8909	934.08	867.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0120)	0.0000	1	(0.1244)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	200	2.8909	622.72	578.18	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0080)	0.0000	1	(0.0829)	02/07/2025
300685.ZK	01/14/2025	SDB3260123387	0	400	2.8909	1,245.44	1,156.36	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0161)	0.0000	1	(0.1659)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	900	2.9480	2,802.25	2,653.18	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0368)	0.0000	1	(0.3739)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	1,000	2.9480	3,113.61	2,947.98	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0409)	0.0000	1	(0.4154)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	200	2.9480	622.72	589.60	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0082)	0.0000	1	(0.0831)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	400	2.9480	1,245.44	1,179.19	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	100	2.9480	311.36	294.80	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0415)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	400	2.9480	1,245.44	1,179.19	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	300	2.9480	934.08	884.39	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1246)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	2,000	2.9480	6,227.21	5,895.96	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0819)	0.0000	1	(0.8309)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	2,300	2.9480	7,161.29	6,780.36	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0942)	0.0000	1	(0.9555)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	300	2.9480	934.08	884.39	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1246)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	2,200	2.9480	6,849.93	6,485.56	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0901)	0.0000	1	(0.9140)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	700	2.9480	2,179.52	2,063.59	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0287)	0.0000	1	(0.2908)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	1,200	2.9480	3,736.33	3,537.58	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0491)	0.0000	1	(0.4985)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	1,800	2.9480	5,604.49	5,306.37	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0737)	0.0000	1	(0.7478)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	300	2.9480	934.08	884.39	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0123)	0.0000	1	(0.1246)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	200	2.9480	622.72	589.60	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0082)	0.0000	1	(0.0831)	02/07/2025
300685.ZK	01/13/2025	SDB3260123387	0	400	2.9480	1,245.44	1,179.19	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0164)	0.0000	1	(0.1662)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	900	3.0097	2,802.25	2,708.69	0.0000	4.3300	50.00	0.00	(0.1011)	(0.1129)	0.0000	3	(1.1240)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	1,000	3.0097	3,113.61	3,009.65	0.0000	4.3300	50.00	0.00	(1.1235)	(0.1254)	0.0000	3	(1.2489)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	200	3.0097	622.72	601.93	0.0000	4.3300	50.00	0.00	(0.2247)	(0.0251)	0.0000	3	(0.2498)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	400	3.0097	1,245.44	1,203.86	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0502)	0.0000	3	(0.4996)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	100	3.0097	311.36	300.97	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0125)	0.0000	3	(0.1249)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	400	3.0097	1,245.44	1,203.86	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0502)	0.0000	3	(0.4996)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	300	3.0097	934.08	902.90	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0376)	0.0000	3	(0.3747)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	2,000	3.0097	6,227.21	6,019.30	0.0000	4.3300	50.00	0.00	(2.2470)	(0.2508)	0.0000	3	(2.4978)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	2,300	3.0097	7,161.29	6,922.20	0.0000	4.3300	50.00	0.00	(2.5840)	(0.2884)	0.0000	3	(2.8725)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	300	3.0097	934.08	902.90	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0376)	0.0000	3	(0.3747)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	2,200	3.0097	6,849.93	6,621.23	0.0000	4.3300	50.00	0.00	(2.4717)	(0.2759)	0.0000	3	(2.7476)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	700	3.0097	2,179.52	2,106.76	0.0000	4.3300	50.00	0.00	(0.7864)	(0.0878)	0.0000	3	(0.8742)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	1,200	3.0097	3,736.33	3,611.58	0.0000	4.3300	50.00	0.00	(1.3482)	(0.1505)	0.0000	3	(1.4987)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	1,800	3.0097	5,604.49	5,417.37	0.0000	4.3300	50.00	0.00	(2.0223)	(0.2257)	0.0000	3	(2.2480)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	300	3.0097	934.08	902.90	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0376)	0.0000	3	(0.3747)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	200	3.0097	622.72	601.93	0.0000	4.3300	50.00	0.00	(0.2247)	(0.0251)	0.0000	3	(0.2498)	02/07/2025
300685.ZK	01/10/2025	SDB3260123387	0	400	3.0097	1,245.44	1,203.86	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0502)	0.0000	3	(0.4996)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	900	3.0338	2,802.25	2,730.46	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0379)	0.0000	1	(0.3750)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	1,000	3.0338	3,113.61	3,033.84	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0421)	0.0000	1	(0.4166)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	200	3.0338	622.72	606.77	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	400	3.0338	1,245.44	1,213.54	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AMOY DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300685.ZK	01/09/2025	SDB3260123387	0	100	3.0338	311.36	303.38	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	400	3.0338	1,245.44	1,213.54	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	300	3.0338	934.08	910.15	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	2,000	3.0338	6,227.21	6,067.69	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0843)	0.0000	1	(0.8333)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	2,300	3.0338	7,161.29	6,977.84	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0969)	0.0000	1	(0.9583)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	300	3.0338	934.08	910.15	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	2,200	3.0338	6,849.93	6,674.46	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0927)	0.0000	1	(0.9166)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	700	3.0338	2,179.52	2,123.69	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0295)	0.0000	1	(0.2916)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	1,200	3.0338	3,736.33	3,640.61	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0506)	0.0000	1	(0.5000)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	1,800	3.0338	5,604.49	5,460.92	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0758)	0.0000	1	(0.7499)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	300	3.0338	934.08	910.15	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	200	3.0338	622.72	606.77	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/09/2025	SDB3260123387	0	400	3.0338	1,245.44	1,213.54	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	900	3.0276	2,802.25	2,724.80	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0378)	0.0000	1	(0.3749)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	1,000	3.0276	3,113.61	3,027.56	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0420)	0.0000	1	(0.4165)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	200	3.0276	622.72	605.51	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	400	3.0276	1,245.44	1,211.02	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0168)	0.0000	1	(0.1666)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	100	3.0276	311.36	302.76	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	400	3.0276	1,245.44	1,211.02	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0168)	0.0000	1	(0.1666)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	300	3.0276	934.08	908.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	2,000	3.0276	6,227.21	6,055.11	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0841)	0.0000	1	(0.8331)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	2,300	3.0276	7,161.29	6,963.38	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0967)	0.0000	1	(0.9581)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	300	3.0276	934.08	908.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	2,200	3.0276	6,849.93	6,660.62	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0925)	0.0000	1	(0.9164)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	700	3.0276	2,179.52	2,119.29	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0294)	0.0000	1	(0.2916)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	1,200	3.0276	3,736.33	3,633.07	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0505)	0.0000	1	(0.4999)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	1,800	3.0276	5,604.49	5,449.60	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0757)	0.0000	1	(0.7498)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	300	3.0276	934.08	908.27	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0126)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	200	3.0276	622.72	605.51	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/08/2025	SDB3260123387	0	400	3.0276	1,245.44	1,211.02	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0168)	0.0000	1	(0.1666)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	900	3.0362	2,802.25	2,732.62	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0380)	0.0000	1	(0.3750)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	1,000	3.0362	3,113.61	3,036.24	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0422)	0.0000	1	(0.4167)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	200	3.0362	622.72	607.25	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	400	3.0362	1,245.44	1,214.50	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	100	3.0362	311.36	303.62	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	400	3.0362	1,245.44	1,214.50	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	300	3.0362	934.08	910.87	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0127)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	2,000	3.0362	6,227.21	6,072.49	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0843)	0.0000	1	(0.8333)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	2,300	3.0362	7,161.29	6,983.36	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0970)	0.0000	1	(0.9583)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	300	3.0362	934.08	910.87	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0127)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	2,200	3.0362	6,849.93	6,679.74	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0928)	0.0000	1	(0.9167)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	700	3.0362	2,179.52	2,125.37	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0295)	0.0000	1	(0.2917)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	1,200	3.0362	3,736.33	3,643.49	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0506)	0.0000	1	(0.5000)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	1,800	3.0362	5,604.49	5,465.24	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0759)	0.0000	1	(0.7500)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	300	3.0362	934.08	910.87	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0127)	0.0000	1	(0.1250)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	200	3.0362	622.72	607.25	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0084)	0.0000	1	(0.0833)	02/07/2025
300685.ZK	01/07/2025	SDB3260123387	0	400	3.0362	1,245.44	1,214.50	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0169)	0.0000	1	(0.1667)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	900	3.1136	2,802.25	2,802.25	0.0000	4.3300	50.00	0.00	(0.3370)	(0.0389)	0.0000	1	(0.3760)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	1,000	3.1136	3,113.61	3,113.61	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0432)	0.0000	1	(0.4177)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	200	3.1136	622.72	606.77	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0086)	0.0000	1	(0.0835)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	400	3.1136	1,245.44	1,245.44	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0173)	0.0000	1	(0.1671)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	100	3.1136	311.36	311.36	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0043)	0.0000	1	(0.0418)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	400	3.1136	1,245.44	1,245.44	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0173)	0.0000	1	(0.1671)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300685.ZK	01/06/2025	SDB3260123387	0	300	3.1136	934.08	934.08	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0130)	0.0000	1	(0.1253)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	2,000	3.1136	6,227.21	6,227.21	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0865)	0.0000	1	(0.8355)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	2,300	3.1136	7,161.29	7,161.29	0.0000	4.3300	50.00	0.00	(0.8613)	(0.0995)	0.0000	1	(0.9608)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	300	3.1136	934.08	934.08	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0130)	0.0000	1	(0.1253)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	2,200	3.1136	6,849.93	6,849.93	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0951)	0.0000	1	(0.9190)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	700	3.1136	2,179.52	2,179.52	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	1,200	3.1136	3,736.33	3,736.33	0.0000	4.3300	50.00	0.00	(0.4494)	(0.0519)	0.0000	1	(0.5013)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	1,800	3.1136	5,604.49	5,604.49	0.0000	4.3300	50.00	0.00	(0.6741)	(0.0778)	0.0000	1	(0.7519)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	300	3.1136	934.08	934.08	0.0000	4.3300	50.00	0.00	(0.1123)	(0.0130)	0.0000	1	(0.1253)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	200	3.1136	622.72	622.72	0.0000	4.3300	50.00	0.00	(0.0749)	(0.0086)	0.0000	1	(0.0835)	02/07/2025
300685.ZK	01/06/2025	SDB3260123387	0	400	3.1136	1,245.44	1,245.44	0.0000	4.3300	50.00	0.00	(0.1498)	(0.0173)	0.0000	1	(0.1671)	02/07/2025
TOTAL AMOI DIAGNOSTICS CO., LTD. CMN CLASS A SERIES NORTHBOUND													(66.0614)	(7.3088)	0.0000	(73.3702)	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002226.ZK	01/17/2025	SDB3260427172	0	300	0.7214	221.37	216.43	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	300	0.7214	222.93	216.43	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0030)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	1,000	0.7214	740.16	721.42	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0100)	0.0000	1	(0.0990)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	2,200	0.7214	1,628.36	1,587.12	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0220)	0.0000	1	(0.2179)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	900	0.7214	666.15	649.28	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0090)	0.0000	1	(0.0891)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	2,700	0.7214	1,998.44	1,947.83	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0271)	0.0000	1	(0.2674)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	700	0.7214	518.11	504.99	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	31,900	0.7214	23,611.23	23,013.20	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3196)	0.0000	1	(3.1595)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	3,700	0.7214	2,738.61	2,669.24	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0371)	0.0000	1	(0.3665)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	13,800	0.7214	10,214.26	9,955.55	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1383)	0.0000	1	(1.3668)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	7,600	0.7214	5,625.25	5,482.77	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0761)	0.0000	1	(0.7527)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	300	0.7214	222.05	216.43	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	200	0.7214	148.03	144.28	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	100	0.7214	74.02	72.14	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	500	0.7214	370.08	360.71	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	1,500	0.7214	1,110.25	1,082.13	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0150)	0.0000	1	(0.1486)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	500	0.7214	370.08	360.71	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	14,600	0.7214	10,806.39	10,532.69	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1463)	0.0000	1	(1.4461)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	5,900	0.7214	4,366.97	4,256.36	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0591)	0.0000	1	(0.5844)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	1,900	0.7214	1,406.31	1,370.69	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0190)	0.0000	1	(0.1882)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	100	0.7214	74.02	72.14	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	1,900	0.7214	1,406.31	1,370.69	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0190)	0.0000	1	(0.1882)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	26,600	0.7214	19,688.36	19,189.69	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2665)	0.0000	1	(2.6346)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	500	0.7214	370.08	360.71	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	100	0.7214	74.02	72.14	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	1,500	0.7214	1,110.25	1,082.13	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0150)	0.0000	1	(0.1486)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	3,600	0.7214	2,664.59	2,597.10	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0361)	0.0000	1	(0.3566)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	700	0.7214	518.11	504.99	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/17/2025	SDB3260427172	0	100	0.7214	74.02	72.14	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	300	0.7044	221.37	211.32	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	300	0.7044	222.93	211.32	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0029)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	1,000	0.7044	740.16	704.39	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0098)	0.0000	1	(0.0988)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	2,200	0.7044	1,628.36	1,549.65	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0215)	0.0000	1	(0.2174)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	900	0.7044	666.15	633.95	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0088)	0.0000	1	(0.0889)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	2,700	0.7044	1,998.44	1,901.85	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0264)	0.0000	1	(0.2668)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	700	0.7044	518.11	493.07	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	31,900	0.7044	23,611.23	22,469.98	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3121)	0.0000	1	(3.1520)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	3,700	0.7044	2,738.61	2,606.24	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0362)	0.0000	1	(0.3656)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	13,800	0.7044	10,214.26	9,720.55	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1350)	0.0000	1	(1.3636)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002226.ZK	01/16/2025	SDB3260427172	0	7,600	0.7044	5,625.25	5,353.35	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0744)	0.0000	1	(0.7509)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	300	0.7044	222.05	211.32	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	200	0.7044	148.03	140.88	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	100	0.7044	74.02	70.44	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	500	0.7044	370.08	352.19	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	1,500	0.7044	1,110.25	1,056.58	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	500	0.7044	370.08	352.19	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	14,600	0.7044	10,806.39	10,284.06	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1428)	0.0000	1	(1.4426)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	5,900	0.7044	4,366.97	4,155.89	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0577)	0.0000	1	(0.5830)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	1,900	0.7044	1,406.31	1,338.34	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0186)	0.0000	1	(0.1877)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	100	0.7044	74.02	70.44	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	1,900	0.7044	1,406.31	1,338.34	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0186)	0.0000	1	(0.1877)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	26,600	0.7044	19,688.36	18,736.72	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2602)	0.0000	1	(2.6283)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	500	0.7044	370.08	352.19	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	100	0.7044	74.02	70.44	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	1,500	0.7044	1,110.25	1,056.58	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	3,600	0.7044	2,664.59	2,535.80	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0352)	0.0000	1	(0.3557)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	700	0.7044	518.11	493.01	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
002226.ZK	01/16/2025	SDB3260427172	0	100	0.7044	74.02	70.44	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	300	0.7043	221.37	211.29	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	300	0.7043	222.93	211.29	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0029)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	1,000	0.7043	740.16	704.30	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0096)	0.0000	1	(0.0988)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	2,200	0.7043	1,628.36	1,549.45	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0215)	0.0000	1	(0.2174)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	900	0.7043	666.15	633.87	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0088)	0.0000	1	(0.0889)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	2,700	0.7043	1,998.44	1,901.60	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0264)	0.0000	1	(0.2668)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	700	0.7043	518.11	493.01	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	31,900	0.7043	23,611.23	22,467.07	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3120)	0.0000	1	(3.1519)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	3,700	0.7043	2,738.61	2,605.90	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0362)	0.0000	1	(0.3656)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	13,800	0.7043	10,214.26	9,719.30	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1350)	0.0000	1	(1.3635)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	7,600	0.7043	5,625.25	5,352.66	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0743)	0.0000	1	(0.7509)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	300	0.7043	222.05	211.29	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	200	0.7043	148.03	140.86	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	100	0.7043	74.02	70.43	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	500	0.7043	370.08	352.15	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	1,500	0.7043	1,110.25	1,056.45	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	500	0.7043	370.08	352.15	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	14,600	0.7043	10,806.39	10,282.74	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1428)	0.0000	1	(1.4426)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	5,900	0.7043	4,366.97	4,155.35	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0577)	0.0000	1	(0.5830)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	1,900	0.7043	1,406.31	1,338.16	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0186)	0.0000	1	(0.1877)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	100	0.7043	74.02	70.43	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	1,900	0.7043	1,406.31	1,338.16	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0186)	0.0000	1	(0.1877)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	26,600	0.7043	19,688.36	18,734.30	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2602)	0.0000	1	(2.6283)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	500	0.7043	370.08	352.15	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	100	0.7043	74.02	70.43	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	1,500	0.7043	1,110.25	1,056.45	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	3,600	0.7043	2,664.59	2,535.47	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0352)	0.0000	1	(0.3557)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	700	0.7043	518.11	493.01	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
002226.ZK	01/15/2025	SDB3260427172	0	100	0.7043	74.02	70.43	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	300	0.7169	221.37	215.08	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	300	0.7169	222.93	215.08	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0030)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	1,000	0.7169	740.16	716.94	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0100)	0.0000	1	(0.0990)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	2,200	0.7169	1,628.36	1,577.27	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0219)	0.0000	1	(0.2178)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	900	0.7169	666.15	645.25	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0090)	0.0000	1	(0.0891)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002226.ZK	01/14/2025	SDB3260427172	0	2,700	0.7169	1,998.44	1,935.75	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0269)	0.0000	1	(0.2673)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	700	0.7169	518.11	501.86	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	31,900	0.7169	23,611.23	22,870.48	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3176)	0.0000	1	(3.1576)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	3,700	0.7169	2,738.61	2,652.69	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0368)	0.0000	1	(0.3662)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	13,800	0.7169	10,214.26	9,893.81	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1374)	0.0000	1	(1.3660)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	7,600	0.7169	5,625.25	5,448.77	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0757)	0.0000	1	(0.7523)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	300	0.7169	222.05	215.08	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	200	0.7169	148.03	143.39	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	100	0.7169	74.02	71.69	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	500	0.7169	370.08	358.47	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	1,500	0.7169	1,110.25	1,075.41	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1485)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	500	0.7169	370.08	358.47	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	14,600	0.7169	10,806.39	10,467.37	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1454)	0.0000	1	(1.4451)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	5,900	0.7169	4,366.97	4,229.96	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0587)	0.0000	1	(0.5840)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	1,900	0.7169	1,406.31	1,362.19	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0189)	0.0000	1	(0.1881)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	100	0.7169	74.02	71.69	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	1,900	0.7169	1,406.31	1,362.19	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0189)	0.0000	1	(0.1881)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	26,600	0.7169	19,688.36	19,070.68	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2649)	0.0000	1	(2.6329)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	500	0.7169	370.08	358.47	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	100	0.7169	74.02	71.69	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	1,500	0.7169	1,110.25	1,075.41	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1485)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	3,600	0.7169	2,664.59	2,580.99	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0358)	0.0000	1	(0.3563)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	700	0.7169	518.11	501.86	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/14/2025	SDB3260427172	0	100	0.7169	74.02	71.69	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	300	0.7186	221.37	215.59	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	300	0.7186	222.93	215.59	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0030)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	1,000	0.7186	740.16	718.62	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0100)	0.0000	1	(0.0990)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	2,200	0.7186	1,628.36	1,580.97	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0220)	0.0000	1	(0.2178)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	900	0.7186	666.15	646.76	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0090)	0.0000	1	(0.0891)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	2,700	0.7186	1,998.44	1,940.28	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0269)	0.0000	1	(0.2673)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	700	0.7186	518.11	503.04	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	31,900	0.7186	23,611.23	22,924.04	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3184)	0.0000	1	(3.1583)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	3,700	0.7186	2,738.61	2,658.90	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0369)	0.0000	1	(0.3663)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	13,800	0.7186	10,214.26	9,916.98	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1377)	0.0000	1	(1.3663)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	7,600	0.7186	5,625.25	5,461.53	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0759)	0.0000	1	(0.7524)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	300	0.7186	222.05	215.59	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	200	0.7186	148.03	143.72	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	100	0.7186	74.02	71.86	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	500	0.7186	370.08	359.31	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	1,500	0.7186	1,110.25	1,077.93	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0150)	0.0000	1	(0.1485)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	500	0.7186	370.08	359.31	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	14,600	0.7186	10,806.39	10,491.88	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1457)	0.0000	1	(1.4455)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	5,900	0.7186	4,366.97	4,239.87	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0589)	0.0000	1	(0.5841)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	1,900	0.7186	1,406.31	1,365.38	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0190)	0.0000	1	(0.1881)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	100	0.7186	74.02	71.86	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	1,900	0.7186	1,406.31	1,365.38	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0190)	0.0000	1	(0.1881)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	26,600	0.7186	19,688.36	19,115.35	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2655)	0.0000	1	(2.6336)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	500	0.7186	370.08	359.31	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0495)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	100	0.7186	74.02	71.86	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	1,500	0.7186	1,110.25	1,077.93	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0150)	0.0000	1	(0.1485)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	3,600	0.7186	2,664.59	2,587.04	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0359)	0.0000	1	(0.3564)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	700	0.7186	518.11	503.04	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002226.ZK	01/13/2025	SDB3260427172	0	100	0.7186	74.02	71.86	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002226.ZK	01/10/2025	SDB3260427172	0	300	0.7388	221.37	221.63	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0092)	0.0000	3	(0.0891)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	300	0.7388	222.93	221.63	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0092)	0.0000	3	(0.0897)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	1,000	0.7388	740.16	738.78	0.0000	4.3300	50.00	0.00	(0.2671)	(0.0308)	0.0000	3	(0.2979)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	2,200	0.7388	1,628.36	1,625.32	0.0000	4.3300	50.00	0.00	(0.5876)	(0.0677)	0.0000	3	(0.6553)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	900	0.7388	666.15	664.90	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0277)	0.0000	3	(0.2681)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	2,700	0.7388	1,998.44	1,994.71	0.0000	4.3300	50.00	0.00	(0.7211)	(0.0831)	0.0000	3	(0.8042)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	700	0.7388	518.11	517.15	0.0000	4.3300	50.00	0.00	(0.1870)	(0.0215)	0.0000	3	(0.2085)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	31,900	0.7388	23,611.23	23,567.15	0.0000	4.3300	50.00	0.00	(8.5197)	(0.9820)	0.0000	3	(9.5017)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	3,700	0.7388	2,738.61	2,733.49	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1139)	0.0000	3	(1.1021)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	13,800	0.7388	10,214.26	10,195.19	0.0000	4.3300	50.00	0.00	(3.6856)	(0.4248)	0.0000	3	(4.1104)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	7,600	0.7388	5,625.25	5,614.74	0.0000	4.3300	50.00	0.00	(2.0298)	(0.2339)	0.0000	3	(2.2637)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	300	0.7388	222.05	221.63	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0092)	0.0000	3	(0.0894)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	200	0.7388	148.03	147.76	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0062)	0.0000	3	(0.0596)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	100	0.7388	74.02	73.88	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	3	(0.0298)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	500	0.7388	370.08	369.39	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	3	(0.1489)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	1,500	0.7388	1,110.25	1,108.17	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0462)	0.0000	3	(0.4468)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	500	0.7388	370.08	369.39	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	3	(0.1489)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	14,600	0.7388	10,806.39	10,786.22	0.0000	4.3300	50.00	0.00	(3.8993)	(0.4494)	0.0000	3	(4.3487)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	5,900	0.7388	4,366.97	4,358.81	0.0000	4.3300	50.00	0.00	(1.5757)	(0.1816)	0.0000	3	(1.7574)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	1,900	0.7388	1,406.31	1,403.69	0.0000	4.3300	50.00	0.00	(0.5074)	(0.0585)	0.0000	3	(0.5659)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	100	0.7388	74.02	73.88	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	3	(0.0298)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	1,900	0.7388	1,406.31	1,403.69	0.0000	4.3300	50.00	0.00	(0.5074)	(0.0585)	0.0000	3	(0.5659)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	26,600	0.7388	19,688.36	19,651.60	0.0000	4.3300	50.00	0.00	(7.1042)	(0.8188)	0.0000	3	(7.9230)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	500	0.7388	370.08	369.39	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	3	(0.1489)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	100	0.7388	74.02	73.88	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	3	(0.0298)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	1,500	0.7388	1,110.25	1,108.17	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0462)	0.0000	3	(0.4468)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	3,600	0.7388	2,664.59	2,659.62	0.0000	4.3300	50.00	0.00	(0.9615)	(0.1108)	0.0000	3	(1.0723)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	700	0.7388	518.11	517.15	0.0000	4.3300	50.00	0.00	(0.1870)	(0.0215)	0.0000	3	(0.2085)	02/07/2025
002226.ZK	01/10/2025	SDB3260427172	0	100	0.7388	74.02	73.88	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	3	(0.0298)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	300	0.7354	221.37	220.61	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0031)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	300	0.7354	222.93	220.61	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0031)	0.0000	1	(0.0299)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	1,000	0.7354	740.16	735.35	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0102)	0.0000	1	(0.0992)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	2,200	0.7354	1,628.36	1,617.78	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0225)	0.0000	1	(0.2183)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	900	0.7354	666.15	661.82	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0092)	0.0000	1	(0.0893)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	2,700	0.7354	1,998.44	1,985.46	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0276)	0.0000	1	(0.2679)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	700	0.7354	518.11	514.75	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0695)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	31,900	0.7354	23,611.23	23,457.79	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3258)	0.0000	1	(3.1657)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	3,700	0.7354	2,738.61	2,720.81	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0378)	0.0000	1	(0.3672)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	13,800	0.7354	10,214.26	10,147.89	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1409)	0.0000	1	(1.3695)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	7,600	0.7354	5,625.25	5,588.69	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0776)	0.0000	1	(0.7542)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	300	0.7354	222.05	220.61	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	200	0.7354	148.03	147.07	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	100	0.7354	74.02	73.54	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	500	0.7354	370.08	367.68	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	1,500	0.7354	1,110.25	1,103.03	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0153)	0.0000	1	(0.1489)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	500	0.7354	370.08	367.68	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	14,600	0.7354	10,806.39	10,736.17	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1491)	0.0000	1	(1.4489)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	5,900	0.7354	4,366.97	4,338.59	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0603)	0.0000	1	(0.5855)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	1,900	0.7354	1,406.31	1,397.17	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0194)	0.0000	1	(0.1886)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	100	0.7354	74.02	73.54	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	1,900	0.7354	1,406.31	1,397.17	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0194)	0.0000	1	(0.1886)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	26,600	0.7354	19,688.36	19,560.42	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2717)	0.0000	1	(2.6397)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	500	0.7354	370.08	367.68	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002226.ZK	01/09/2025	SDB3260427172	0	100	0.7354	74.02	73.54	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	1,500	0.7354	1,110.25	1,103.03	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0153)	0.0000	1	(0.1489)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	3,600	0.7354	2,664.59	2,647.27	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0368)	0.0000	1	(0.3573)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	700	0.7354	518.11	514.75	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0695)	02/07/2025
002226.ZK	01/09/2025	SDB3260427172	0	100	0.7354	74.02	73.54	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	300	0.7306	221.37	219.19	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	300	0.7306	222.93	219.19	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	1,000	0.7306	740.16	730.65	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0101)	0.0000	1	(0.0992)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	2,200	0.7306	1,628.36	1,607.43	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0223)	0.0000	1	(0.2182)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	900	0.7306	666.15	657.58	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0091)	0.0000	1	(0.0893)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	2,700	0.7306	1,998.44	1,972.75	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0274)	0.0000	1	(0.2678)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	700	0.7306	518.11	511.45	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0694)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	31,900	0.7306	23,611.23	23,307.67	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3237)	0.0000	1	(3.1636)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	3,700	0.7306	2,738.61	2,703.40	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0375)	0.0000	1	(0.3669)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	13,800	0.7306	10,214.26	10,082.94	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1400)	0.0000	1	(1.3686)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	7,600	0.7306	5,625.25	5,552.92	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0771)	0.0000	1	(0.7537)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	300	0.7306	222.05	219.19	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	200	0.7306	148.03	146.13	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	100	0.7306	74.02	73.06	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	500	0.7306	370.08	365.32	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	1,500	0.7306	1,110.25	1,095.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0152)	0.0000	1	(0.1488)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	500	0.7306	370.08	365.32	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	14,600	0.7306	10,806.39	10,667.46	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1482)	0.0000	1	(1.4479)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	5,900	0.7306	4,366.97	4,310.82	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0599)	0.0000	1	(0.5851)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	1,900	0.7306	1,406.31	1,388.23	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0193)	0.0000	1	(0.1884)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	100	0.7306	74.02	73.06	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	1,900	0.7306	1,406.31	1,388.23	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0193)	0.0000	1	(0.1884)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	26,600	0.7306	19,688.36	19,435.24	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2699)	0.0000	1	(2.6380)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	500	0.7306	370.08	365.32	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	100	0.7306	74.02	73.06	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	1,500	0.7306	1,110.25	1,095.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0152)	0.0000	1	(0.1488)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	3,600	0.7306	2,664.59	2,630.33	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0365)	0.0000	1	(0.3570)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	700	0.7306	518.11	511.45	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0694)	02/07/2025
002226.ZK	01/08/2025	SDB3260427172	0	100	0.7306	74.02	73.06	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	300	0.7283	221.37	218.49	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	300	0.7283	222.93	218.49	0.0000	4.3300	50.00	0.00	(0.0268)	(0.0030)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	1,000	0.7283	740.16	728.32	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0101)	0.0000	1	(0.0991)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	2,200	0.7283	1,628.36	1,602.30	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0223)	0.0000	1	(0.2181)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	900	0.7283	666.15	655.48	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0091)	0.0000	1	(0.0892)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	2,700	0.7283	1,998.44	1,966.45	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0273)	0.0000	1	(0.2677)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	700	0.7283	518.11	509.82	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0694)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	31,900	0.7283	23,611.23	23,233.28	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3227)	0.0000	1	(3.1626)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	3,700	0.7283	2,738.61	2,694.77	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0374)	0.0000	1	(0.3668)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	13,800	0.7283	10,214.26	10,050.76	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1396)	0.0000	1	(1.3681)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	7,600	0.7283	5,625.25	5,535.20	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0769)	0.0000	1	(0.7535)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	300	0.7283	222.05	218.49	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	200	0.7283	148.03	145.66	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	100	0.7283	74.02	72.83	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	500	0.7283	370.08	364.16	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	1,500	0.7283	1,110.25	1,092.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0152)	0.0000	1	(0.1487)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	500	0.7283	370.08	364.16	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	14,600	0.7283	10,806.39	10,633.41	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1477)	0.0000	1	(1.4475)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	5,900	0.7283	4,366.97	4,297.06	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0597)	0.0000	1	(0.5849)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002226.ZK	01/07/2025	SDB3260427172	0	1,900	0.7283	1,406.31	1,383.80	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0192)	0.0000	1	(0.1884)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	100	0.7283	74.02	72.83	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	1,900	0.7283	1,406.31	1,383.80	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0192)	0.0000	1	(0.1884)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	26,600	0.7283	19,688.36	19,373.21	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2691)	0.0000	1	(2.6371)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	500	0.7283	370.08	364.16	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	100	0.7283	74.02	72.83	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	1,500	0.7283	1,110.25	1,092.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0152)	0.0000	1	(0.1487)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	3,600	0.7283	2,664.59	2,621.94	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0364)	0.0000	1	(0.3569)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	700	0.7283	518.11	509.82	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0071)	0.0000	1	(0.0694)	02/07/2025
002226.ZK	01/07/2025	SDB3260427172	0	100	0.7283	74.02	72.83	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	1,000	0.7402	740.16	740.16	0.0000	4.3300	50.00	0.00	(0.0890)	(0.0103)	0.0000	1	(0.0993)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	2,200	0.7402	1,628.36	1,628.36	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0226)	0.0000	1	(0.2185)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	900	0.7402	666.15	666.15	0.0000	4.3300	50.00	0.00	(0.0801)	(0.0093)	0.0000	1	(0.0894)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	2,700	0.7402	1,998.44	1,998.44	0.0000	4.3300	50.00	0.00	(0.2404)	(0.0278)	0.0000	1	(0.2681)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	700	0.7402	518.11	518.11	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0072)	0.0000	1	(0.0695)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	31,900	0.7402	23,611.23	23,611.23	0.0000	4.3300	50.00	0.00	(2.8399)	(0.3279)	0.0000	1	(3.1678)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	3,700	0.7402	2,738.61	2,738.61	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0380)	0.0000	1	(0.3674)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	13,800	0.7402	10,214.26	10,214.26	0.0000	4.3300	50.00	0.00	(1.2285)	(0.1419)	0.0000	1	(1.3704)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	7,600	0.7402	5,625.25	5,625.25	0.0000	4.3300	50.00	0.00	(0.6766)	(0.0781)	0.0000	1	(0.7547)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	300	0.7402	222.05	222.05	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	1	(0.0298)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	200	0.7402	148.03	148.03	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0021)	0.0000	1	(0.0199)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	100	0.7402	74.02	74.02	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	500	0.7402	370.08	370.08	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	1,500	0.7402	1,110.25	1,110.25	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1490)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	500	0.7402	370.08	370.08	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	14,600	0.7402	10,806.39	10,806.39	0.0000	4.3300	50.00	0.00	(1.2998)	(0.1501)	0.0000	1	(1.4499)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	5,900	0.7402	4,366.97	4,366.97	0.0000	4.3300	50.00	0.00	(0.5252)	(0.0607)	0.0000	1	(0.5859)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	1,900	0.7402	1,406.31	1,406.31	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0195)	0.0000	1	(0.1887)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	100	0.7402	74.02	74.02	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	1,900	0.7402	1,406.31	1,406.31	0.0000	4.3300	50.00	0.00	(0.1691)	(0.0195)	0.0000	1	(0.1887)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	26,600	0.7402	19,688.36	19,688.36	0.0000	4.3300	50.00	0.00	(2.3681)	(0.2734)	0.0000	1	(2.6415)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	500	0.7402	370.08	370.08	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	100	0.7402	74.02	74.02	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	1,500	0.7402	1,110.25	1,110.25	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1490)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	3,600	0.7402	2,664.59	2,664.59	0.0000	4.3300	50.00	0.00	(0.3205)	(0.0370)	0.0000	1	(0.3575)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	700	0.7402	518.11	518.11	0.0000	4.3300	50.00	0.00	(0.0623)	(0.0072)	0.0000	1	(0.0695)	02/07/2025
002226.ZK	01/06/2025	SDB3260427172	0	100	0.7402	74.02	74.02	0.0000	4.3300	50.00	0.00	(0.0089)	(0.0010)	0.0000	1	(0.0099)	02/07/2025
TOTAL ANHUI JIANGNAN CHEMICAL INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(134.2326)	(15.2114)	0.0000	(149.4440)	
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
000887.ZK	01/17/2025	SDB3263185970	0	600	1.8444	1,075.01	1,106.63	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0154)	0.0000	1	(0.1447)	02/07/2025
000887.ZK	01/17/2025	SDB3263185970	0	3,200	1.8444	5,733.40	5,902.01	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0820)	0.0000	1	(0.7716)	02/07/2025
000887.ZK	01/16/2025	SDB3263185970	0	600	1.6753	1,075.01	1,005.18	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0140)	0.0000	1	(0.1433)	02/07/2025
000887.ZK	01/16/2025	SDB3263185970	0	3,200	1.6753	5,733.40	5,360.97	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0745)	0.0000	1	(0.7641)	02/07/2025
000887.ZK	01/15/2025	SDB3263185970	0	600	1.6860	1,075.01	1,011.58	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0140)	0.0000	1	(0.1433)	02/07/2025
000887.ZK	01/15/2025	SDB3263185970	0	3,200	1.6860	5,733.40	5,395.08	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0749)	0.0000	1	(0.7645)	02/07/2025
000887.ZK	01/14/2025	SDB3263185970	0	600	1.6597	1,075.01	995.83	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0138)	0.0000	1	(0.1431)	02/07/2025
000887.ZK	01/14/2025	SDB3263185970	0	3,200	1.6597	5,733.40	5,311.09	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0738)	0.0000	1	(0.7634)	02/07/2025
000887.ZK	01/13/2025	SDB3263185970	0	600	1.6673	1,075.01	1,000.35	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0139)	0.0000	1	(0.1432)	02/07/2025
000887.ZK	01/13/2025	SDB3263185970	0	3,200	1.6673	5,733.40	5,335.22	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0741)	0.0000	1	(0.7637)	02/07/2025
000887.ZK	01/10/2025	SDB3263185970	0	600	1.6929	1,075.01	1,015.76	0.0000	4.3300	50.00	0.00	(0.3879)	(0.0423)	0.0000	3	(0.4302)	02/07/2025
000887.ZK	01/10/2025	SDB3263185970	0	3,200	1.6929	5,733.40	5,417.37	0.0000	4.3300	50.00	0.00	(2.0688)	(0.2257)	0.0000	3	(2.2945)	02/07/2025
000887.ZK	01/09/2025	SDB3263185970	0	600	1.6814	1,075.01	1,008.84	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0140)	0.0000	1	(0.1433)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000887.ZK	01/09/2025	SDB3263185970	0	3,200	1.6814	5,733.40	5,380.45	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0747)	0.0000	1	(0.7643)	02/07/2025
000887.ZK	01/08/2025	SDB3263185970	0	600	1.6699	1,075.01	1,001.92	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0139)	0.0000	1	(0.1432)	02/07/2025
000887.ZK	01/08/2025	SDB3263185970	0	3,200	1.6699	5,733.40	5,343.55	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0742)	0.0000	1	(0.7638)	02/07/2025
000887.ZK	01/07/2025	SDB3263185970	0	600	1.7217	1,075.01	1,033.03	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0143)	0.0000	1	(0.1436)	02/07/2025
000887.ZK	01/07/2025	SDB3263185970	0	3,200	1.7217	5,733.40	5,509.51	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0765)	0.0000	1	(0.7661)	02/07/2025
000887.ZK	01/06/2025	SDB3263185970	0	600	1.7917	1,075.01	1,075.01	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0149)	0.0000	1	(0.1442)	02/07/2025
000887.ZK	01/06/2025	SDB3263185970	0	3,200	1.7917	5,733.40	5,733.40	0.0000	4.3300	50.00	0.00	(0.6896)	(0.0796)	0.0000	1	(0.7692)	02/07/2025
TOTAL ANHUI ZHONGDING SEALING PARTS CO.,LTD CMN CLASS A SERIES NORTHBOUND												(9.8268)	(1.0807)	0.0000		(10.9075)	
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300866.ZK	01/17/2025	SDB3260427129	0	500	14.2010	6,666.94	7,100.51	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0986)	0.0000	1	(0.9005)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	1,000	14.2010	13,333.88	14,201.03	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1972)	0.0000	1	(1.8010)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	1,500	14.2010	20,000.82	21,301.54	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2959)	0.0000	1	(2.7015)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	200	14.2010	2,666.78	2,840.21	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0394)	0.0000	1	(0.3602)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	1,600	14.2010	21,334.21	22,721.65	0.0000	4.3300	50.00	0.00	(2.5660)	(0.3156)	0.0000	1	(2.8816)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	700	14.2010	9,333.72	9,940.72	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1381)	0.0000	1	(1.2607)	02/07/2025
300866.ZK	01/17/2025	SDB3260427129	0	319	14.2010	4,253.51	4,530.13	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0629)	0.0000	1	(0.5745)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	500	14.0660	6,666.94	7,033.00	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0977)	0.0000	1	(0.8996)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	1,000	14.0660	13,333.88	14,066.01	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1954)	0.0000	1	(1.7991)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	1,500	14.0660	20,000.82	21,099.01	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2930)	0.0000	1	(2.6987)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	200	14.0660	2,666.78	2,813.20	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0391)	0.0000	1	(0.3598)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	1,600	14.0660	21,334.21	22,505.61	0.0000	4.3300	50.00	0.00	(2.5660)	(0.3126)	0.0000	1	(2.8786)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	700	14.0660	9,333.72	9,846.20	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1368)	0.0000	1	(1.2594)	02/07/2025
300866.ZK	01/16/2025	SDB3260427129	0	319	14.0660	4,253.51	4,487.06	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0623)	0.0000	1	(0.5739)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	500	13.9364	6,666.94	6,968.19	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0968)	0.0000	1	(0.8987)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	1,000	13.9364	13,333.88	13,936.38	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1936)	0.0000	1	(1.7973)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	1,500	13.9364	20,000.82	20,904.57	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2903)	0.0000	1	(2.6960)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	200	13.9364	2,666.78	2,787.28	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0387)	0.0000	1	(0.3595)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	1,600	13.9364	21,334.21	22,298.21	0.0000	4.3300	50.00	0.00	(2.5660)	(0.3097)	0.0000	1	(2.8757)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	700	13.9364	9,333.72	9,755.47	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1355)	0.0000	1	(1.2581)	02/07/2025
300866.ZK	01/15/2025	SDB3260427129	0	319	13.9364	4,253.51	4,445.71	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0617)	0.0000	1	(0.5733)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	500	14.1906	6,666.94	7,095.29	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0985)	0.0000	1	(0.9004)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	1,000	14.1906	13,333.88	14,190.58	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1971)	0.0000	1	(1.8009)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	1,500	14.1906	20,000.82	21,285.87	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2956)	0.0000	1	(2.7013)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	200	14.1906	2,666.78	2,838.12	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0394)	0.0000	1	(0.3602)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	1,600	14.1906	21,334.21	22,704.93	0.0000	4.3300	50.00	0.00	(2.5660)	(0.3153)	0.0000	1	(2.8814)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	700	14.1906	9,333.72	9,933.41	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1380)	0.0000	1	(1.2606)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	319	14.1906	4,253.51	4,526.80	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0629)	0.0000	1	(0.5745)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	881	14.1906	11,747.15	12,501.90	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1736)	0.0000	1	(1.5866)	02/07/2025
300866.ZK	01/14/2025	SDB3260427129	0	19	14.1906	253.34	269.62	0.0000	4.3300	50.00	0.00	(0.0305)	(0.0037)	0.0000	1	(0.0342)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	500	14.0825	6,666.94	7,041.27	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0978)	0.0000	1	(0.8997)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	1,000	14.0825	13,333.88	14,082.53	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1956)	0.0000	1	(1.7994)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	1,500	14.0825	20,000.82	21,123.80	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2934)	0.0000	1	(2.6990)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	200	14.0825	2,666.78	2,816.51	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0391)	0.0000	1	(0.3599)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	1,600	14.0825	21,334.21	22,532.05	0.0000	4.3300	50.00	0.00	(2.5660)	(0.3129)	0.0000	1	(2.8790)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	700	14.0825	9,333.72	9,857.77	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1369)	0.0000	1	(1.2596)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	319	14.0825	4,253.51	4,492.33	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0624)	0.0000	1	(0.5740)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	881	14.0825	11,747.15	12,406.71	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1723)	0.0000	1	(1.5852)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	400	14.0825	5,333.55	5,633.01	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0782)	0.0000	1	(0.7197)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	2,419	14.0825	32,254.66	34,065.65	0.0000	4.3300	50.00	0.00	(3.8795)	(0.4731)	0.0000	1	(4.3527)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	500	14.0825	6,666.94	7,041.27	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0978)	0.0000	1	(0.8997)	02/07/2025
300866.ZK	01/13/2025	SDB3260427129	0	400	14.0825	5,333.55	5,633.01	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0782)	0.0000	1	(0.7197)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	500	13.7438	6,666.94	6,871.90	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2863)	0.0000	3	(2.6920)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300866.ZK	01/10/2025	SDB3260427129	0	1,000	13.7438	13,333.88	13,743.80	0.0000	4.3300	50.00	0.00	(4.8113)	(0.5727)	0.0000	3	(5.3840)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	1,500	13.7438	20,000.82	20,615.70	0.0000	4.3300	50.00	0.00	(7.2170)	(0.8590)	0.0000	3	(8.0759)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	200	13.7438	2,666.78	2,748.76	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1145)	0.0000	3	(1.0768)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	1,600	13.7438	21,334.21	21,990.08	0.0000	4.3300	50.00	0.00	(7.6981)	(0.9163)	0.0000	3	(8.6143)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	700	13.7438	9,333.72	9,620.66	0.0000	4.3300	50.00	0.00	(3.3679)	(0.4009)	0.0000	3	(3.7688)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	319	13.7438	4,253.51	4,384.27	0.0000	4.3300	50.00	0.00	(1.5348)	(0.1827)	0.0000	3	(1.7175)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	881	13.7438	11,747.15	12,108.29	0.0000	4.3300	50.00	0.00	(4.2388)	(0.5045)	0.0000	3	(4.7433)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	400	13.7438	5,333.55	5,497.52	0.0000	4.3300	50.00	0.00	(1.9245)	(0.2291)	0.0000	3	(2.1536)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	4,119	13.7438	54,922.25	56,610.70	0.0000	4.3300	50.00	0.00	(19.8178)	(2.3588)	0.0000	3	(22.1766)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	500	13.7438	6,666.94	6,871.90	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2863)	0.0000	3	(2.6920)	02/07/2025
300866.ZK	01/10/2025	SDB3260427129	0	400	13.7438	5,333.55	5,497.52	0.0000	4.3300	50.00	0.00	(1.9245)	(0.2291)	0.0000	3	(2.1536)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	500	12.8381	6,666.94	6,419.06	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0892)	0.0000	1	(0.8910)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	1,000	12.8381	13,333.88	12,838.11	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1783)	0.0000	1	(1.7821)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	1,500	12.8381	20,000.82	19,257.17	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2675)	0.0000	1	(2.6731)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	200	12.8381	2,666.78	2,567.62	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0357)	0.0000	1	(0.3564)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	1,600	12.8381	21,334.21	20,540.98	0.0000	4.3300	50.00	0.00	(2.5660)	(0.2853)	0.0000	1	(2.8513)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	700	12.8381	9,333.72	8,986.68	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1248)	0.0000	1	(1.2475)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	319	12.8381	4,253.51	4,095.36	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0569)	0.0000	1	(0.5685)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	881	12.8381	11,747.15	11,310.38	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1571)	0.0000	1	(1.5700)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	400	12.8381	5,333.55	5,135.25	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0713)	0.0000	1	(0.7128)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	4,119	12.8381	54,922.25	52,880.19	0.0000	4.3300	50.00	0.00	(6.6059)	(0.7344)	0.0000	1	(7.3404)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	500	12.8381	6,666.94	6,419.06	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0892)	0.0000	1	(0.8910)	02/07/2025
300866.ZK	01/09/2025	SDB3260427129	0	400	12.8381	5,333.55	5,135.25	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0713)	0.0000	1	(0.7128)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	500	12.4292	6,666.94	6,214.60	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0863)	0.0000	1	(0.8882)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	1,000	12.4292	13,333.88	12,429.20	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1726)	0.0000	1	(1.7764)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	1,500	12.4292	20,000.82	18,643.80	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2589)	0.0000	1	(2.6646)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	200	12.4292	2,666.78	2,485.84	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0345)	0.0000	1	(0.3553)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	1,600	12.4292	21,334.21	19,886.72	0.0000	4.3300	50.00	0.00	(2.5660)	(0.2762)	0.0000	1	(2.8422)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	700	12.4292	9,333.72	8,700.44	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1208)	0.0000	1	(1.2435)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	319	12.4292	4,253.51	3,964.92	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0551)	0.0000	1	(0.5667)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	881	12.4292	11,747.15	10,950.13	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1521)	0.0000	1	(1.5650)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	400	12.4292	5,333.55	4,971.68	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0691)	0.0000	1	(0.7106)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	4,119	12.4292	54,922.25	51,195.88	0.0000	4.3300	50.00	0.00	(6.6059)	(0.7111)	0.0000	1	(7.3170)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	500	12.4292	6,666.94	6,214.60	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0863)	0.0000	1	(0.8882)	02/07/2025
300866.ZK	01/08/2025	SDB3260427129	0	400	12.4292	5,333.55	4,971.68	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0691)	0.0000	1	(0.7106)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	500	12.7653	6,666.94	6,382.67	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0886)	0.0000	1	(0.8905)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	1,000	12.7653	13,333.88	12,765.35	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1773)	0.0000	1	(1.7811)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	1,500	12.7653	20,000.82	19,148.02	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2659)	0.0000	1	(2.6716)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	200	12.7653	2,666.78	2,553.07	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0355)	0.0000	1	(0.3562)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	1,600	12.7653	21,334.21	20,424.56	0.0000	4.3300	50.00	0.00	(2.5660)	(0.2837)	0.0000	1	(2.8497)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	700	12.7653	9,333.72	8,935.74	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1241)	0.0000	1	(1.2467)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	319	12.7653	4,253.51	4,072.15	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0566)	0.0000	1	(0.5682)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	881	12.7653	11,747.15	11,246.27	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1562)	0.0000	1	(1.5691)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	400	12.7653	5,333.55	5,106.14	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0709)	0.0000	1	(0.7124)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	4,119	12.7653	54,922.25	52,580.46	0.0000	4.3300	50.00	0.00	(6.6059)	(0.7303)	0.0000	1	(7.3362)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	500	12.7653	6,666.94	6,382.67	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0886)	0.0000	1	(0.8905)	02/07/2025
300866.ZK	01/07/2025	SDB3260427129	0	400	12.7653	5,333.55	5,106.14	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0709)	0.0000	1	(0.7124)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	500	13.3339	6,666.94	6,666.94	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0926)	0.0000	1	(0.8945)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	1,000	13.3339	13,333.88	13,333.88	0.0000	4.3300	50.00	0.00	(1.6038)	(0.1852)	0.0000	1	(1.7890)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	1,500	13.3339	20,000.82	20,000.82	0.0000	4.3300	50.00	0.00	(2.4057)	(0.2778)	0.0000	1	(2.6834)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	200	13.3339	2,666.78	2,666.78	0.0000	4.3300	50.00	0.00	(0.3208)	(0.0370)	0.0000	1	(0.3578)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	1,600	13.3339	21,334.21	21,334.21	0.0000	4.3300	50.00	0.00	(2.5660)	(0.2963)	0.0000	1	(2.8623)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	700	13.3339	9,333.72	9,333.72	0.0000	4.3300	50.00	0.00	(1.1226)	(0.1296)	0.0000	1	(1.2523)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300866.ZK	01/06/2025	SDB3260427129	0	319	13.3339	4,253.51	4,253.51	0.0000	4.3300	50.00	0.00	(0.5116)	(0.0591)	0.0000	1	(0.5707)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	881	13.3339	11,747.15	11,747.15	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1632)	0.0000	1	(1.5761)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	400	13.3339	5,333.55	5,333.55	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0741)	0.0000	1	(0.7156)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	4,119	13.3339	54,922.25	54,922.25	0.0000	4.3300	50.00	0.00	(6.6059)	(0.7628)	0.0000	1	(7.3687)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	500	13.3339	6,666.94	6,666.94	0.0000	4.3300	50.00	0.00	(0.8019)	(0.0926)	0.0000	1	(0.8945)	02/07/2025
300866.ZK	01/06/2025	SDB3260427129	0	400	13.3339	5,333.55	5,333.55	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0741)	0.0000	1	(0.7156)	02/07/2025
TOTAL ANKER INNOVATIONS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND													(191.5350)	(22.3590)	0.0000	(213.8940)	
ARCLPLS GROUP PLC CMN CLASS A SERIES NORTHBOUND																	
600629.SH	01/17/2025	SDB3264716694	0	200	1.1407	204.27	228.13	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0032)	0.0000	1	(0.0277)	02/07/2025
600629.SH	01/17/2025	SDB3264716694	0	200	1.1407	251.82	228.13	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0032)	0.0000	1	(0.0335)	02/07/2025
600629.SH	01/17/2025	SDB3264716694	0	400	1.1407	503.64	456.26	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0063)	0.0000	1	(0.0669)	02/07/2025
600629.SH	01/17/2025	SDB3264716694	0	2,500	1.1407	3,147.74	2,851.64	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0396)	0.0000	1	(0.4182)	02/07/2025
600629.SH	01/17/2025	SDB3264716694	0	7,700	1.1407	9,695.05	8,783.05	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1220)	0.0000	1	(1.2881)	02/07/2025
600629.SH	01/16/2025	SDB3264716694	0	200	1.0838	204.27	216.76	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0030)	0.0000	1	(0.0276)	02/07/2025
600629.SH	01/16/2025	SDB3264716694	0	200	1.0838	251.82	216.76	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0030)	0.0000	1	(0.0333)	02/07/2025
600629.SH	01/16/2025	SDB3264716694	0	400	1.0838	503.64	433.51	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0060)	0.0000	1	(0.0666)	02/07/2025
600629.SH	01/16/2025	SDB3264716694	0	2,500	1.0838	3,147.74	2,709.45	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0376)	0.0000	1	(0.4162)	02/07/2025
600629.SH	01/16/2025	SDB3264716694	0	7,700	1.0838	9,695.05	8,345.10	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1159)	0.0000	1	(1.2820)	02/07/2025
600629.SH	01/15/2025	SDB3264716694	0	200	1.1217	204.27	224.34	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0031)	0.0000	1	(0.0277)	02/07/2025
600629.SH	01/15/2025	SDB3264716694	0	200	1.1217	251.82	224.34	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0031)	0.0000	1	(0.0334)	02/07/2025
600629.SH	01/15/2025	SDB3264716694	0	400	1.1217	503.64	448.68	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0062)	0.0000	1	(0.0668)	02/07/2025
600629.SH	01/15/2025	SDB3264716694	0	2,500	1.1217	3,147.74	2,804.27	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0389)	0.0000	1	(0.4176)	02/07/2025
600629.SH	01/15/2025	SDB3264716694	0	7,700	1.1217	9,695.05	8,637.16	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1200)	0.0000	1	(1.2861)	02/07/2025
600629.SH	01/14/2025	SDB3264716694	0	200	1.1550	204.27	231.00	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0032)	0.0000	1	(0.0278)	02/07/2025
600629.SH	01/14/2025	SDB3264716694	0	200	1.1550	251.82	231.00	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0032)	0.0000	1	(0.0335)	02/07/2025
600629.SH	01/14/2025	SDB3264716694	0	400	1.1550	503.64	462.00	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0064)	0.0000	1	(0.0670)	02/07/2025
600629.SH	01/14/2025	SDB3264716694	0	2,500	1.1550	3,147.74	2,887.50	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0401)	0.0000	1	(0.4187)	02/07/2025
600629.SH	01/14/2025	SDB3264716694	0	7,700	1.1550	9,695.05	8,893.50	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1235)	0.0000	1	(1.2896)	02/07/2025
600629.SH	01/13/2025	SDB3264716694	0	200	1.1650	204.27	233.01	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0032)	0.0000	1	(0.0278)	02/07/2025
600629.SH	01/13/2025	SDB3264716694	0	200	1.1650	251.82	233.01	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0032)	0.0000	1	(0.0335)	02/07/2025
600629.SH	01/13/2025	SDB3264716694	0	400	1.1650	503.64	466.02	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0065)	0.0000	1	(0.0670)	02/07/2025
600629.SH	01/13/2025	SDB3264716694	0	2,500	1.1650	3,147.74	2,912.59	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0405)	0.0000	1	(0.4191)	02/07/2025
600629.SH	01/13/2025	SDB3264716694	0	7,700	1.1650	9,695.05	8,970.79	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1246)	0.0000	1	(1.2907)	02/07/2025
600629.SH	01/10/2025	SDB3264716694	0	200	1.1041	204.27	220.82	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0092)	0.0000	3	(0.0829)	02/07/2025
600629.SH	01/10/2025	SDB3264716694	0	200	1.1041	251.82	220.82	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0092)	0.0000	3	(0.1001)	02/07/2025
600629.SH	01/10/2025	SDB3264716694	0	400	1.1041	503.64	441.63	0.0000	4.3300	50.00	0.00	(0.1817)	(0.0184)	0.0000	3	(0.2001)	02/07/2025
600629.SH	01/10/2025	SDB3264716694	0	2,500	1.1041	3,147.74	2,760.21	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1150)	0.0000	3	(1.2508)	02/07/2025
600629.SH	01/10/2025	SDB3264716694	0	7,700	1.1041	9,695.05	8,501.45	0.0000	4.3300	50.00	0.00	(3.4983)	(0.3542)	0.0000	3	(3.8525)	02/07/2025
600629.SH	01/09/2025	SDB3264716694	0	200	1.0004	251.82	200.08	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0028)	0.0000	1	(0.0331)	02/07/2025
600629.SH	01/09/2025	SDB3264716694	0	400	1.0004	503.64	400.16	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0056)	0.0000	1	(0.0661)	02/07/2025
600629.SH	01/09/2025	SDB3264716694	0	2,500	1.0004	3,147.74	2,501.02	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0347)	0.0000	1	(0.4133)	02/07/2025
600629.SH	01/09/2025	SDB3264716694	0	7,700	1.0004	9,695.05	7,703.14	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1070)	0.0000	1	(1.2731)	02/07/2025
600629.SH	01/08/2025	SDB3264716694	0	200	1.0687	251.82	213.74	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0030)	0.0000	1	(0.0333)	02/07/2025
600629.SH	01/08/2025	SDB3264716694	0	400	1.0687	503.64	427.48	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0059)	0.0000	1	(0.0665)	02/07/2025
600629.SH	01/08/2025	SDB3264716694	0	2,500	1.0687	3,147.74	2,671.78	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0371)	0.0000	1	(0.4157)	02/07/2025
600629.SH	01/08/2025	SDB3264716694	0	7,700	1.0687	9,695.05	8,229.07	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1143)	0.0000	1	(1.2804)	02/07/2025
600629.SH	01/07/2025	SDB3264716694	0	200	1.1437	251.82	228.74	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0032)	0.0000	1	(0.0335)	02/07/2025
600629.SH	01/07/2025	SDB3264716694	0	400	1.1437	503.64	457.49	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0064)	0.0000	1	(0.0669)	02/07/2025
600629.SH	01/07/2025	SDB3264716694	0	2,500	1.1437	3,147.74	2,859.29	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0397)	0.0000	1	(0.4183)	02/07/2025
600629.SH	01/07/2025	SDB3264716694	0	7,700	1.1437	9,695.05	8,806.61	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1223)	0.0000	1	(1.2884)	02/07/2025
600629.SH	01/06/2025	SDB3264716694	0	200	1.2591	251.82	251.82	0.0000	4.3300	50.00	0.00	(0.0303)	(0.0035)	0.0000	1	(0.0338)	02/07/2025
600629.SH	01/06/2025	SDB3264716694	0	400	1.2591	503.64	503.64	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0070)	0.0000	1	(0.0676)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600629.SH	01/06/2025	SDB3264716694	0	2,500	1.2591	3,147.74	3,147.74	0.0000	4.3300	50.00	0.00	(0.3786)	(0.0437)	0.0000	1	(0.4223)	02/07/2025
600629.SH	01/06/2025	SDB3264716694	0	7,700	1.2591	9,695.05	9,695.05	0.0000	4.3300	50.00	0.00	(1.1661)	(0.1347)	0.0000	1	(1.3008)	02/07/2025
600629.SH	01/06/2025	SDB3264716694	0	400	1.2591	503.64	503.64	0.0000	4.3300	50.00	0.00	(0.0806)	(0.0070)	0.0000	1	(0.0676)	02/07/2025
TOTAL ARCPLUS GROUP PLC CMN CLASS A SERIES NORTHBOUND												(19.8839)	(2.0495)	0.0000		(21.9334)	
ASIA OPTICAL CO., INC. CMN																	
3019.TW	01/17/2025	SDB3260123327	0	1,000	4.8404	5,746.95	4,840.42	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0403)	0.0000	1	(0.7316)	02/04/2025
3019.TW	01/17/2025	SDB3260123327	0	2,000	4.8404	11,493.90	9,680.83	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0807)	0.0000	1	(1.4631)	02/04/2025
3019.TW	01/17/2025	SDB3260123327	0	13,000	4.8404	74,710.36	62,925.42	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5244)	0.0000	1	(9.5104)	02/04/2025
3019.TW	01/16/2025	SDB3260123327	0	1,000	4.7753	5,746.95	4,775.29	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0398)	0.0000	1	(0.7310)	02/04/2025
3019.TW	01/16/2025	SDB3260123327	0	2,000	4.7753	11,493.90	9,550.58	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0796)	0.0000	1	(1.4620)	02/04/2025
3019.TW	01/16/2025	SDB3260123327	0	13,000	4.7753	74,710.36	62,078.76	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5173)	0.0000	1	(9.5033)	02/04/2025
3019.TW	01/15/2025	SDB3260123327	0	1,000	4.7864	5,746.95	4,786.35	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0399)	0.0000	1	(0.7311)	02/04/2025
3019.TW	01/15/2025	SDB3260123327	0	2,000	4.7864	11,493.90	9,572.70	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0798)	0.0000	1	(1.4622)	02/04/2025
3019.TW	01/15/2025	SDB3260123327	0	13,000	4.7864	74,710.36	62,222.56	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5185)	0.0000	1	(9.5045)	02/04/2025
3019.TW	01/14/2025	SDB3260123327	0	1,000	4.7480	5,746.95	4,748.04	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0396)	0.0000	1	(0.7308)	02/04/2025
3019.TW	01/14/2025	SDB3260123327	0	2,000	4.7480	11,493.90	9,496.07	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0791)	0.0000	1	(1.4616)	02/04/2025
3019.TW	01/14/2025	SDB3260123327	0	13,000	4.7480	74,710.36	61,724.47	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5144)	0.0000	1	(9.5004)	02/04/2025
3019.TW	01/13/2025	SDB3260123327	0	1,000	4.7203	5,746.95	4,720.27	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0393)	0.0000	1	(0.7306)	02/04/2025
3019.TW	01/13/2025	SDB3260123327	0	2,000	4.7203	11,493.90	9,440.55	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0787)	0.0000	1	(1.4611)	02/04/2025
3019.TW	01/13/2025	SDB3260123327	0	13,000	4.7203	74,710.36	61,363.56	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5114)	0.0000	1	(9.4974)	02/04/2025
3019.TW	01/10/2025	SDB3260123327	0	1,000	5.2471	5,746.95	5,247.15	0.0000	4.3300	30.00	0.00	(2.0737)	(0.1312)	0.0000	3	(2.2049)	02/04/2025
3019.TW	01/10/2025	SDB3260123327	0	2,000	5.2471	11,493.90	10,494.30	0.0000	4.3300	30.00	0.00	(4.1474)	(0.2624)	0.0000	3	(4.4097)	02/04/2025
3019.TW	01/10/2025	SDB3260123327	0	13,000	5.2471	74,710.36	68,212.92	0.0000	4.3300	30.00	0.00	(26.9580)	(1.7053)	0.0000	3	(28.6633)	02/04/2025
3019.TW	01/09/2025	SDB3260123327	0	1,000	5.1983	5,746.95	5,198.30	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0433)	0.0000	1	(0.7345)	02/04/2025
3019.TW	01/09/2025	SDB3260123327	0	2,000	5.1983	11,493.90	10,396.60	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0866)	0.0000	1	(1.4691)	02/04/2025
3019.TW	01/09/2025	SDB3260123327	0	13,000	5.1983	74,710.36	67,577.90	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5631)	0.0000	1	(9.5491)	02/04/2025
3019.TW	01/08/2025	SDB3260123327	0	1,000	5.3742	5,746.95	5,374.22	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0448)	0.0000	1	(0.7360)	02/04/2025
3019.TW	01/08/2025	SDB3260123327	0	2,000	5.3742	11,493.90	10,748.44	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0896)	0.0000	1	(1.4720)	02/04/2025
3019.TW	01/08/2025	SDB3260123327	0	13,000	5.3742	74,710.36	69,864.89	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5822)	0.0000	1	(9.5682)	02/04/2025
3019.TW	01/07/2025	SDB3260123327	0	1,000	5.0835	5,746.95	5,083.46	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0424)	0.0000	1	(0.7336)	02/04/2025
3019.TW	01/07/2025	SDB3260123327	0	2,000	5.0835	11,493.90	10,166.92	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0847)	0.0000	1	(1.4672)	02/04/2025
3019.TW	01/07/2025	SDB3260123327	0	13,000	5.0835	74,710.36	66,084.98	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5507)	0.0000	1	(9.5367)	02/04/2025
3019.TW	01/06/2025	SDB3260123327	0	1,000	5.4197	5,746.95	5,419.72	0.0000	4.3300	30.00	0.00	(0.6912)	(0.0452)	0.0000	1	(0.7364)	02/04/2025
3019.TW	01/06/2025	SDB3260123327	0	2,000	5.4197	11,493.90	10,839.45	0.0000	4.3300	30.00	0.00	(1.3825)	(0.0903)	0.0000	1	(1.4728)	02/04/2025
3019.TW	01/06/2025	SDB3260123327	0	13,000	5.4197	74,710.36	70,456.41	0.0000	4.3300	30.00	0.00	(8.9860)	(0.5871)	0.0000	1	(9.5731)	02/04/2025
3019.TW	01/03/2025	SDB3260123327	0	1,000	5.7470	5,746.95	5,746.95	0.0000	4.3300	30.00	0.00	(2.0737)	(0.1437)	0.0000	3	(2.2174)	02/04/2025
3019.TW	01/03/2025	SDB3260123327	0	2,000	5.7470	11,493.90	11,493.90	0.0000	4.3300	30.00	0.00	(4.1474)	(0.2873)	0.0000	3	(4.4347)	02/04/2025
3019.TW	01/03/2025	SDB3260123327	0	13,000	5.7470	74,710.36	74,710.36	0.0000	4.3300	30.00	0.00	(26.9580)	(1.8678)	0.0000	3	(28.8257)	02/04/2025
TOTAL ASIA OPTICAL CO., INC. CMN												(165.8953)	(10.3904)	0.0000		(176.2858)	
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND																	
002938.ZK	01/17/2025	SDB3260123452	0	3,800	5.0377	18,930.72	19,143.15	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2659)	0.0000	1	(2.5428)	02/07/2025
002938.ZK	01/17/2025	SDB3260123452	0	200	5.0377	996.35	1,007.53	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0140)	0.0000	1	(0.1338)	02/07/2025
002938.ZK	01/17/2025	SDB3260123452	0	500	5.0377	2,490.88	2,518.84	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0350)	0.0000	1	(0.3346)	02/07/2025
002938.ZK	01/17/2025	SDB3260123452	0	6,300	5.0377	31,385.14	31,737.32	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4408)	0.0000	1	(4.2157)	02/07/2025
002938.ZK	01/16/2025	SDB3260123452	0	3,800	4.8206	18,930.72	18,318.17	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2544)	0.0000	1	(2.5314)	02/07/2025
002938.ZK	01/16/2025	SDB3260123452	0	200	4.8206	996.35	964.11	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0134)	0.0000	1	(0.1332)	02/07/2025
002938.ZK	01/16/2025	SDB3260123452	0	500	4.8206	2,490.88	2,410.29	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0335)	0.0000	1	(0.3331)	02/07/2025
002938.ZK	01/16/2025	SDB3260123452	0	6,300	4.8206	31,385.14	30,369.60	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4218)	0.0000	1	(4.1967)	02/07/2025
002938.ZK	01/15/2025	SDB3260123452	0	3,800	5.0375	18,930.72	19,142.47	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2659)	0.0000	1	(2.5428)	02/07/2025
002938.ZK	01/15/2025	SDB3260123452	0	200	5.0375	996.35	1,007.50	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0140)	0.0000	1	(0.1338)	02/07/2025
002938.ZK	01/15/2025	SDB3260123452	0	500	5.0375	2,490.88	2,518.75	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0350)	0.0000	1	(0.3346)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002938.ZK	01/15/2025	SDB3260123452	0	6,300	5.0375	31,385.14	31,736.20	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4408)	0.0000	1	(4.2157)	02/07/2025
002938.ZK	01/14/2025	SDB3260123452	0	3,800	5.1737	18,930.72	19,660.03	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2731)	0.0000	1	(2.5500)	02/07/2025
002938.ZK	01/14/2025	SDB3260123452	0	200	5.1737	996.35	1,034.74	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0144)	0.0000	1	(0.1342)	02/07/2025
002938.ZK	01/14/2025	SDB3260123452	0	500	5.1737	2,490.88	2,586.85	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0359)	0.0000	1	(0.3355)	02/07/2025
002938.ZK	01/14/2025	SDB3260123452	0	6,300	5.1737	31,385.14	32,594.26	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4527)	0.0000	1	(4.2276)	02/07/2025
002938.ZK	01/13/2025	SDB3260123452	0	3,800	5.1011	18,930.72	19,384.27	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2692)	0.0000	1	(2.5462)	02/07/2025
002938.ZK	01/13/2025	SDB3260123452	0	200	5.1011	996.35	1,020.22	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0142)	0.0000	1	(0.1340)	02/07/2025
002938.ZK	01/13/2025	SDB3260123452	0	500	5.1011	2,490.88	2,550.56	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0354)	0.0000	1	(0.3350)	02/07/2025
002938.ZK	01/13/2025	SDB3260123452	0	6,300	5.1011	31,385.14	32,137.08	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4463)	0.0000	1	(4.2213)	02/07/2025
002938.ZK	01/10/2025	SDB3260123452	0	3,800	5.1074	18,930.72	19,408.16	0.0000	4.3300	50.00	0.00	(6.8308)	(0.8087)	0.0000	3	(7.6395)	02/07/2025
002938.ZK	01/10/2025	SDB3260123452	0	200	5.1074	996.35	1,021.48	0.0000	4.3300	50.00	0.00	(0.3595)	(0.0426)	0.0000	3	(0.4021)	02/07/2025
002938.ZK	01/10/2025	SDB3260123452	0	500	5.1074	2,490.88	2,553.70	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1064)	0.0000	3	(1.0052)	02/07/2025
002938.ZK	01/10/2025	SDB3260123452	0	6,300	5.1074	31,385.14	32,176.68	0.0000	4.3300	50.00	0.00	(11.3248)	(1.3407)	0.0000	3	(12.6655)	02/07/2025
002938.ZK	01/10/2025	SDB3260123452	0	1,400	5.1074	6,974.48	7,150.37	0.0000	4.3300	50.00	0.00	(2.5166)	(0.2979)	0.0000	3	(2.8146)	02/07/2025
002938.ZK	01/09/2025	SDB3260123452	0	3,800	4.7166	18,930.72	17,923.06	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2489)	0.0000	1	(2.5259)	02/07/2025
002938.ZK	01/09/2025	SDB3260123452	0	200	4.7166	996.35	943.32	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1329)	02/07/2025
002938.ZK	01/09/2025	SDB3260123452	0	500	4.7166	2,490.88	2,358.30	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0328)	0.0000	1	(0.3324)	02/07/2025
002938.ZK	01/09/2025	SDB3260123452	0	6,300	4.7166	31,385.14	29,714.55	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4127)	0.0000	1	(4.1876)	02/07/2025
002938.ZK	01/09/2025	SDB3260123452	0	1,400	4.7166	6,974.48	6,603.23	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0917)	0.0000	1	(0.9306)	02/07/2025
002938.ZK	01/08/2025	SDB3260123452	0	3,800	4.7806	18,930.72	18,166.15	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2523)	0.0000	1	(2.5293)	02/07/2025
002938.ZK	01/08/2025	SDB3260123452	0	200	4.7806	996.35	956.11	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0133)	0.0000	1	(0.1331)	02/07/2025
002938.ZK	01/08/2025	SDB3260123452	0	500	4.7806	2,490.88	2,390.28	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0332)	0.0000	1	(0.3328)	02/07/2025
002938.ZK	01/08/2025	SDB3260123452	0	6,300	4.7806	31,385.14	30,117.57	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4183)	0.0000	1	(4.1932)	02/07/2025
002938.ZK	01/08/2025	SDB3260123452	0	1,400	4.7806	6,974.48	6,692.79	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0930)	0.0000	1	(0.9318)	02/07/2025
002938.ZK	01/07/2025	SDB3260123452	0	3,800	4.8646	18,930.72	18,485.29	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2567)	0.0000	1	(2.5337)	02/07/2025
002938.ZK	01/07/2025	SDB3260123452	0	200	4.8646	996.35	972.91	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0135)	0.0000	1	(0.1334)	02/07/2025
002938.ZK	01/07/2025	SDB3260123452	0	500	4.8646	2,490.88	2,432.28	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0338)	0.0000	1	(0.3334)	02/07/2025
002938.ZK	01/07/2025	SDB3260123452	0	6,300	4.8646	31,385.14	30,646.67	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4256)	0.0000	1	(4.2006)	02/07/2025
002938.ZK	01/07/2025	SDB3260123452	0	1,400	4.8646	6,974.48	6,810.37	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0946)	0.0000	1	(0.9335)	02/07/2025
002938.ZK	01/06/2025	SDB3260123452	0	3,800	4.9818	18,930.72	18,930.72	0.0000	4.3300	50.00	0.00	(2.2769)	(0.2629)	0.0000	1	(2.5399)	02/07/2025
002938.ZK	01/06/2025	SDB3260123452	0	200	4.9818	996.35	996.35	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0138)	0.0000	1	(0.1337)	02/07/2025
002938.ZK	01/06/2025	SDB3260123452	0	500	4.9818	2,490.88	2,490.88	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0346)	0.0000	1	(0.3342)	02/07/2025
002938.ZK	01/06/2025	SDB3260123452	0	6,300	4.9818	31,385.14	31,385.14	0.0000	4.3300	50.00	0.00	(3.7749)	(0.4359)	0.0000	1	(4.2108)	02/07/2025
002938.ZK	01/06/2025	SDB3260123452	0	1,400	4.9818	6,974.48	6,974.48	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0969)	0.0000	1	(0.9357)	02/07/2025
TOTAL AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND													(83.5279)	(9.6495)	0.0000	(93.1774)	
BANK OF BARODA CMN																	
BOB.NS	01/15/2025	SDB3265276897	0	30,004	2.5838	81,376.88	77,525.81	0.0000	4.3300	75.00	0.00	(9.7878)	(1.6151)	0.0000	1	(11.4030)	02/03/2025
BOB.NS	01/14/2025	SDB3265276897	0	49,831	2.5191	135,151.69	125,528.97	0.0000	4.3300	75.00	0.00	(16.2557)	(2.6152)	0.0000	1	(18.8709)	02/03/2025
BOB.NS	01/13/2025	SDB3265276897	0	53,836	2.6240	146,014.05	141,266.31	0.0000	4.3300	75.00	0.00	(17.5622)	(2.9430)	0.0000	1	(20.5053)	02/03/2025
BOB.NS	01/10/2025	SDB3265276897	0	91,817	2.6886	249,026.16	246,859.74	0.0000	4.3300	75.00	0.00	(89.8569)	(15.4287)	0.0000	3	(105.2857)	02/03/2025
BOB.NS	01/09/2025	SDB3265276897	0	93,217	2.7139	252,823.24	252,984.23	0.0000	4.3300	75.00	0.00	(30.4090)	(5.2705)	0.0000	1	(35.6795)	02/03/2025
BOB.NS	01/08/2025	SDB3265276897	0	93,217	2.7122	252,823.24	252,823.24	0.0000	4.3300	75.00	0.00	(30.4090)	(5.2672)	0.0000	1	(35.6762)	02/03/2025
TOTAL BANK OF BARODA CMN													(194.2808)	(33.1397)	0.0000	(227.4205)	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300803.ZK	01/17/2025	SDB3260123489	0	3,200	12.8902	37,591.64	41,248.73	0.0000	4.3300	50.00	0.00	(4.5214)	(0.5729)	0.0000	1	(5.0943)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	900	12.8902	10,652.31	11,601.21	0.0000	4.3300	50.00	0.00	(1.2812)	(0.1611)	0.0000	1	(1.4424)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	800	12.8902	9,472.80	10,312.18	0.0000	4.3300	50.00	0.00	(1.1394)	(0.1432)	0.0000	1	(1.2826)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	2,800	12.8902	33,104.74	36,092.64	0.0000	4.3300	50.00	0.00	(3.9818)	(0.5013)	0.0000	1	(4.4831)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	700	12.8902	9,172.16	9,023.16	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1253)	0.0000	1	(1.2285)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/17/2025	SDB3260123489	0	300	12.8902	3,930.93	3,867.07	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0537)	0.0000	1	(0.5265)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	600	12.8902	7,861.85	7,734.14	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1074)	0.0000	1	(1.0530)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	600	12.8902	7,861.85	7,734.14	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1074)	0.0000	1	(1.0530)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	2,500	12.8902	32,757.72	32,225.57	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4476)	0.0000	1	(4.3876)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	100	12.8902	1,310.31	1,289.02	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0179)	0.0000	1	(0.1755)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	1,300	12.8902	17,034.02	16,757.30	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2327)	0.0000	1	(2.2816)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	2,000	12.8902	26,206.18	25,780.46	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3581)	0.0000	1	(3.5101)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	500	12.8902	6,551.55	6,445.11	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0895)	0.0000	1	(0.8775)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	3,800	12.8902	49,791.74	48,982.87	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6803)	0.0000	1	(6.6692)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	600	12.8902	7,861.85	7,734.14	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1074)	0.0000	1	(1.0530)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	900	12.8902	11,792.78	11,601.21	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1611)	0.0000	1	(1.5795)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	3,100	12.8902	40,619.58	39,959.71	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5550)	0.0000	1	(5.4406)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	100	12.8902	1,310.31	1,289.02	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0179)	0.0000	1	(0.1755)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	100	12.8902	1,310.31	1,289.02	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0179)	0.0000	1	(0.1755)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	900	12.8902	11,792.78	11,601.21	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1611)	0.0000	1	(1.5795)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	100	12.8902	1,310.31	1,289.02	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0179)	0.0000	1	(0.1755)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	600	12.8902	7,861.85	7,734.14	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1074)	0.0000	1	(1.0530)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	2,000	12.8902	26,206.18	25,780.46	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3581)	0.0000	1	(3.5101)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	500	12.8902	6,551.55	6,445.11	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0895)	0.0000	1	(0.8775)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	300	12.8902	3,930.93	3,867.07	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0537)	0.0000	1	(0.5265)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	100	12.8902	1,310.31	1,289.02	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0179)	0.0000	1	(0.1755)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	800	12.8902	10,482.47	10,312.18	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1432)	0.0000	1	(1.4040)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	500	12.8902	6,551.55	6,445.11	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0895)	0.0000	1	(0.8775)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	300	12.8902	3,930.93	3,867.07	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0537)	0.0000	1	(0.5265)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	1,800	12.8902	23,585.56	23,202.41	0.0000	4.3300	50.00	0.00	(2.8368)	(0.3223)	0.0000	1	(3.1591)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	2,900	12.8902	37,998.96	37,381.66	0.0000	4.3300	50.00	0.00	(4.5704)	(0.5192)	0.0000	1	(5.0896)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	200	12.8902	2,620.62	2,578.05	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0358)	0.0000	1	(0.3510)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	5,400	12.8902	70,756.69	69,607.24	0.0000	4.3300	50.00	0.00	(8.5105)	(0.9668)	0.0000	1	(9.4772)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	300	12.8902	3,930.93	3,867.07	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0537)	0.0000	1	(0.5265)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	500	12.8902	6,551.55	6,445.11	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0895)	0.0000	1	(0.8775)	02/07/2025
300803.ZK	01/17/2025	SDB3260123489	0	400	12.8902	5,241.24	5,156.09	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0716)	0.0000	1	(0.7020)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	3,200	11.8549	37,591.64	37,935.79	0.0000	4.3300	50.00	0.00	(4.5214)	(0.5269)	0.0000	1	(5.0483)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	900	11.8549	10,652.31	10,669.44	0.0000	4.3300	50.00	0.00	(1.2812)	(0.1482)	0.0000	1	(1.4294)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	800	11.8549	9,472.80	9,483.95	0.0000	4.3300	50.00	0.00	(1.1394)	(0.1317)	0.0000	1	(1.2711)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	2,800	11.8549	33,104.74	33,193.82	0.0000	4.3300	50.00	0.00	(3.9818)	(0.4610)	0.0000	1	(4.4428)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	700	11.8549	9,172.16	8,298.45	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1153)	0.0000	1	(1.2185)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	300	11.8549	3,930.93	3,556.48	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	1	(0.5222)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	600	11.8549	7,861.85	7,112.96	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	1	(1.0444)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	600	11.8549	7,861.85	7,112.96	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	1	(1.0444)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	2,500	11.8549	32,757.72	29,637.33	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4116)	0.0000	1	(4.3517)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/16/2025	SDB3260123489	0	100	11.8549	1,310.31	1,185.49	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0165)	0.0000	1	(0.1741)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	1,300	11.8549	17,034.02	15,411.41	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2140)	0.0000	1	(2.2629)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	2,000	11.8549	26,206.18	23,709.87	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3293)	0.0000	1	(3.4813)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	500	11.8549	6,551.55	5,927.47	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0823)	0.0000	1	(0.8703)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	3,800	11.8549	49,791.74	45,048.75	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6257)	0.0000	1	(6.6145)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	600	11.8549	7,861.85	7,112.96	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	1	(1.0444)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	900	11.8549	11,792.78	10,669.44	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	1	(1.5666)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	3,100	11.8549	40,619.58	36,750.30	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5104)	0.0000	1	(5.3961)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	100	11.8549	1,310.31	1,185.49	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0165)	0.0000	1	(0.1741)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	100	11.8549	1,310.31	1,185.49	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0165)	0.0000	1	(0.1741)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	900	11.8549	11,792.78	10,669.44	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	1	(1.5666)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	100	11.8549	1,310.31	1,185.49	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0165)	0.0000	1	(0.1741)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	600	11.8549	7,861.85	7,112.96	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	1	(1.0444)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	2,000	11.8549	26,206.18	23,709.87	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3293)	0.0000	1	(3.4813)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	500	11.8549	6,551.55	5,927.47	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0823)	0.0000	1	(0.8703)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	300	11.8549	3,930.93	3,556.48	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	1	(0.5222)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	100	11.8549	1,310.31	1,185.49	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0165)	0.0000	1	(0.1741)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	800	11.8549	10,482.47	9,483.95	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1317)	0.0000	1	(1.3925)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	500	11.8549	6,551.55	5,927.47	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0823)	0.0000	1	(0.8703)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	300	11.8549	3,930.93	3,556.48	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	1	(0.5222)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	1,800	11.8549	23,585.56	21,338.88	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2964)	0.0000	1	(3.1332)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	2,900	11.8549	37,998.96	34,379.31	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4775)	0.0000	1	(5.0479)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	200	11.8549	2,620.62	2,370.99	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0329)	0.0000	1	(0.3481)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	5,400	11.8549	70,756.69	64,016.64	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8891)	0.0000	1	(9.3996)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	300	11.8549	3,930.93	3,556.48	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	1	(0.5222)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	500	11.8549	6,551.55	5,927.47	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0823)	0.0000	1	(0.8703)	02/07/2025
300803.ZK	01/16/2025	SDB3260123489	0	400	11.8549	5,241.24	4,741.97	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0659)	0.0000	1	(0.6963)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	3,200	11.4890	37,591.64	36,764.85	0.0000	4.3300	50.00	0.00	(4.5214)	(0.5106)	0.0000	1	(5.0321)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	900	11.4890	10,652.31	10,340.12	0.0000	4.3300	50.00	0.00	(1.2812)	(0.1436)	0.0000	1	(1.4248)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	800	11.4890	9,472.80	9,191.21	0.0000	4.3300	50.00	0.00	(1.1394)	(0.1277)	0.0000	1	(1.2670)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	2,800	11.4890	33,104.74	32,169.25	0.0000	4.3300	50.00	0.00	(3.9818)	(0.4468)	0.0000	1	(4.4286)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	700	11.4890	9,172.16	8,042.31	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1117)	0.0000	1	(1.2149)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	300	11.4890	3,930.93	3,446.71	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0479)	0.0000	1	(0.5207)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	600	11.4890	7,861.85	6,893.41	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0957)	0.0000	1	(1.0413)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	600	11.4890	7,861.85	6,893.41	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0957)	0.0000	1	(1.0413)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	2,500	11.4890	32,757.72	28,722.54	0.0000	4.3300	50.00	0.00	(3.9400)	(0.3989)	0.0000	1	(4.3390)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	100	11.4890	1,310.31	1,148.90	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	1,300	11.4890	17,034.02	14,935.72	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2074)	0.0000	1	(2.2563)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	2,000	11.4890	26,206.18	22,978.03	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3191)	0.0000	1	(3.4712)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	500	11.4890	6,551.55	5,744.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0798)	0.0000	1	(0.8678)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/15/2025	SDB3260123489	0	3,800	11.4890	49,791.74	43,658.26	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6064)	0.0000	1	(6.5952)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	600	11.4890	7,861.85	6,893.41	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0957)	0.0000	1	(1.0413)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	900	11.4890	11,792.78	10,340.12	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1436)	0.0000	1	(1.5620)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	3,100	11.4890	40,619.58	35,615.95	0.0000	4.3300	50.00	0.00	(4.8856)	(0.4947)	0.0000	1	(5.3803)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	100	11.4890	1,310.31	1,148.90	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	100	11.4890	1,310.31	1,148.90	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	900	11.4890	11,792.78	10,340.12	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1436)	0.0000	1	(1.5620)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	100	11.4890	1,310.31	1,148.90	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	600	11.4890	7,861.85	6,893.41	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0957)	0.0000	1	(1.0413)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	2,000	11.4890	26,206.18	22,978.03	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3191)	0.0000	1	(3.4712)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	500	11.4890	6,551.55	5,744.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0798)	0.0000	1	(0.8678)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	300	11.4890	3,930.93	3,446.71	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0479)	0.0000	1	(0.5207)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	100	11.4890	1,310.31	1,148.90	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	800	11.4890	10,482.47	9,191.21	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1277)	0.0000	1	(1.3885)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	500	11.4890	6,551.55	5,744.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0798)	0.0000	1	(0.8678)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	300	11.4890	3,930.93	3,446.71	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0479)	0.0000	1	(0.5207)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	1,800	11.4890	23,585.56	20,680.23	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2872)	0.0000	1	(3.1240)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	2,900	11.4890	37,998.96	33,318.15	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4628)	0.0000	1	(5.0332)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	200	11.4890	2,620.62	2,297.80	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0319)	0.0000	1	(0.3471)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	5,400	11.4890	70,756.69	62,040.69	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8617)	0.0000	1	(9.3721)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	300	11.4890	3,930.93	3,446.71	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0479)	0.0000	1	(0.5207)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	500	11.4890	6,551.55	5,744.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0798)	0.0000	1	(0.8678)	02/07/2025
300803.ZK	01/15/2025	SDB3260123489	0	400	11.4890	5,241.24	4,595.61	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0638)	0.0000	1	(0.6942)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	800	11.7731	9,472.80	9,418.49	0.0000	4.3300	50.00	0.00	(1.1394)	(0.1308)	0.0000	1	(1.2702)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	2,800	11.7731	33,104.74	32,964.71	0.0000	4.3300	50.00	0.00	(3.9818)	(0.4578)	0.0000	1	(4.4396)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	700	11.7731	9,172.16	8,241.18	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1145)	0.0000	1	(1.2177)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	300	11.7731	3,930.93	3,531.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0491)	0.0000	1	(0.5219)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	600	11.7731	7,861.85	7,063.87	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0981)	0.0000	1	(1.0437)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	600	11.7731	7,861.85	7,063.87	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0981)	0.0000	1	(1.0437)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	2,500	11.7731	32,757.72	29,432.77	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4088)	0.0000	1	(4.3488)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	100	11.7731	1,310.31	1,177.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0164)	0.0000	1	(0.1740)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	1,300	11.7731	17,034.02	15,305.04	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2126)	0.0000	1	(2.2614)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	2,000	11.7731	26,206.18	23,546.22	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3270)	0.0000	1	(3.4791)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	500	11.7731	6,551.55	5,886.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0818)	0.0000	1	(0.8698)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	3,800	11.7731	49,791.74	44,737.81	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6214)	0.0000	1	(6.6102)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	600	11.7731	7,861.85	7,063.87	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0981)	0.0000	1	(1.0437)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	900	11.7731	11,792.78	10,595.80	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1472)	0.0000	1	(1.5656)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	3,100	11.7731	40,619.58	36,496.64	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5069)	0.0000	1	(5.3925)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	100	11.7731	1,310.31	1,177.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0164)	0.0000	1	(0.1740)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/14/2025	SDB3260123489	0	100	11.7731	1,310.31	1,177.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0164)	0.0000	1	(0.1740)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	900	11.7731	11,792.78	10,595.80	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1472)	0.0000	1	(1.5656)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	100	11.7731	1,310.31	1,177.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0164)	0.0000	1	(0.1740)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	600	11.7731	7,861.85	7,063.87	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0981)	0.0000	1	(1.0437)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	2,000	11.7731	26,206.18	23,546.22	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3270)	0.0000	1	(3.4791)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	500	11.7731	6,551.55	5,886.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0818)	0.0000	1	(0.8698)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	300	11.7731	3,930.93	3,531.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0491)	0.0000	1	(0.5219)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	100	11.7731	1,310.31	1,177.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0164)	0.0000	1	(0.1740)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	800	11.7731	10,482.47	9,418.49	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1308)	0.0000	1	(1.3916)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	500	11.7731	6,551.55	5,886.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0818)	0.0000	1	(0.8698)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	300	11.7731	3,930.93	3,531.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0491)	0.0000	1	(0.5219)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	1,800	11.7731	23,585.56	21,191.60	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2943)	0.0000	1	(3.1311)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	2,900	11.7731	37,998.96	34,142.02	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4742)	0.0000	1	(5.0446)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	200	11.7731	2,620.62	2,354.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0327)	0.0000	1	(0.3479)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	5,400	11.7731	70,756.69	63,574.79	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8830)	0.0000	1	(9.3934)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	300	11.7731	3,930.93	3,531.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0491)	0.0000	1	(0.5219)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	500	11.7731	6,551.55	5,886.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0818)	0.0000	1	(0.8698)	02/07/2025
300803.ZK	01/14/2025	SDB3260123489	0	400	11.7731	5,241.24	4,709.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0654)	0.0000	1	(0.6958)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	700	11.7470	9,172.16	8,222.91	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1142)	0.0000	1	(1.2174)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	300	11.7470	3,930.93	3,524.10	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0489)	0.0000	1	(0.5217)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	600	11.7470	7,861.85	7,048.21	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0979)	0.0000	1	(1.0435)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	600	11.7470	7,861.85	7,048.21	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0979)	0.0000	1	(1.0435)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	2,500	11.7470	32,757.72	29,367.53	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4079)	0.0000	1	(4.3479)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	100	11.7470	1,310.31	1,174.70	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0163)	0.0000	1	(0.1739)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	1,300	11.7470	17,034.02	15,271.12	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2121)	0.0000	1	(2.2609)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	2,000	11.7470	26,206.18	23,494.03	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3263)	0.0000	1	(3.4783)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	500	11.7470	6,551.55	5,873.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0816)	0.0000	1	(0.8696)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	3,800	11.7470	49,791.74	44,638.65	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6200)	0.0000	1	(6.6088)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	600	11.7470	7,861.85	7,048.21	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0979)	0.0000	1	(1.0435)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	900	11.7470	11,792.78	10,572.31	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1468)	0.0000	1	(1.5652)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	3,100	11.7470	40,619.58	36,415.74	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5058)	0.0000	1	(5.3914)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	100	11.7470	1,310.31	1,174.70	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0163)	0.0000	1	(0.1739)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	100	11.7470	1,310.31	1,174.70	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0163)	0.0000	1	(0.1739)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	900	11.7470	11,792.78	10,572.31	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1468)	0.0000	1	(1.5652)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	100	11.7470	1,310.31	1,174.70	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0163)	0.0000	1	(0.1739)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	600	11.7470	7,861.85	7,048.21	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0979)	0.0000	1	(1.0435)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	2,000	11.7470	26,206.18	23,494.03	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3263)	0.0000	1	(3.4783)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	500	11.7470	6,551.55	5,873.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0816)	0.0000	1	(0.8696)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025

This material is

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/13/2025	SDB3260123489	0	300	11.7470	3,930.93	3,524.10	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0489)	0.0000	1	(0.5217)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	100	11.7470	1,310.31	1,174.70	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0163)	0.0000	1	(0.1739)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	800	11.7470	10,482.47	9,397.61	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1305)	0.0000	1	(1.3913)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	500	11.7470	6,551.55	5,873.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0816)	0.0000	1	(0.8696)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	300	11.7470	3,930.93	3,524.10	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0489)	0.0000	1	(0.5217)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	1,800	11.7470	23,585.56	21,144.62	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2937)	0.0000	1	(3.1305)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	2,900	11.7470	37,998.96	34,066.34	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4731)	0.0000	1	(5.0436)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	200	11.7470	2,620.62	2,349.40	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0326)	0.0000	1	(0.3478)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	5,400	11.7470	70,756.69	63,433.87	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8810)	0.0000	1	(9.3915)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	300	11.7470	3,930.93	3,524.10	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0489)	0.0000	1	(0.5217)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	500	11.7470	6,551.55	5,873.51	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0816)	0.0000	1	(0.8696)	02/07/2025
300803.ZK	01/13/2025	SDB3260123489	0	400	11.7470	5,241.24	4,698.81	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0653)	0.0000	1	(0.6957)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	700	11.8546	9,172.16	8,298.21	0.0000	4.3300	50.00	0.00	(3.3096)	(0.3458)	0.0000	3	(3.8554)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	300	11.8546	3,930.93	3,556.38	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	3	(1.5666)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	600	11.8546	7,861.85	7,112.75	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2964)	0.0000	3	(3.1332)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	600	11.8546	7,861.85	7,112.75	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2964)	0.0000	3	(3.1332)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	2,500	11.8546	32,757.72	29,636.47	0.0000	4.3300	50.00	0.00	(11.8201)	(1.2349)	0.0000	3	(13.0549)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	100	11.8546	1,310.31	1,185.46	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	3	(0.5222)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	1,300	11.8546	17,034.02	15,410.96	0.0000	4.3300	50.00	0.00	(6.1464)	(0.6421)	0.0000	3	(6.7886)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	2,000	11.8546	26,206.18	23,709.18	0.0000	4.3300	50.00	0.00	(9.4561)	(0.9879)	0.0000	3	(10.4439)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	500	11.8546	6,551.55	5,927.29	0.0000	4.3300	50.00	0.00	(2.3640)	(0.2470)	0.0000	3	(2.6110)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	3,800	11.8546	49,791.74	45,047.43	0.0000	4.3300	50.00	0.00	(17.9665)	(1.8770)	0.0000	3	(19.8435)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	600	11.8546	7,861.85	7,112.75	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2964)	0.0000	3	(3.1332)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	900	11.8546	11,792.78	10,669.13	0.0000	4.3300	50.00	0.00	(4.2552)	(0.4445)	0.0000	3	(4.6998)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	3,100	11.8546	40,619.58	36,749.22	0.0000	4.3300	50.00	0.00	(14.6569)	(1.5312)	0.0000	3	(16.1881)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	100	11.8546	1,310.31	1,185.46	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	3	(0.5222)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	100	11.8546	1,310.31	1,185.46	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	3	(0.5222)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	900	11.8546	11,792.78	10,669.13	0.0000	4.3300	50.00	0.00	(4.2552)	(0.4445)	0.0000	3	(4.6998)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	100	11.8546	1,310.31	1,185.46	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	3	(0.5222)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	600	11.8546	7,861.85	7,112.75	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2964)	0.0000	3	(3.1332)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	2,000	11.8546	26,206.18	23,709.18	0.0000	4.3300	50.00	0.00	(9.4561)	(0.9879)	0.0000	3	(10.4439)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	500	11.8546	6,551.55	5,927.29	0.0000	4.3300	50.00	0.00	(2.3640)	(0.2470)	0.0000	3	(2.6110)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	300	11.8546	3,930.93	3,556.38	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	3	(1.5666)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	100	11.8546	1,310.31	1,185.46	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0494)	0.0000	3	(0.5222)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	800	11.8546	10,482.47	9,483.67	0.0000	4.3300	50.00	0.00	(3.7824)	(0.3952)	0.0000	3	(4.1776)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	500	11.8546	6,551.55	5,927.29	0.0000	4.3300	50.00	0.00	(2.3640)	(0.2470)	0.0000	3	(2.6110)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	300	11.8546	3,930.93	3,556.38	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	3	(1.5666)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	1,800	11.8546	23,585.56	21,338.26	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8891)	0.0000	3	(9.3996)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	2,900	11.8546	37,998.96	34,378.31	0.0000	4.3300	50.00	0.00	(13.7113)	(1.4324)	0.0000	3	(15.1437)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/10/2025	SDB3260123489	0	200	11.8546	2,620.62	2,370.92	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0988)	0.0000	3	(1.0444)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	5,400	11.8546	70,756.69	64,014.78	0.0000	4.3300	50.00	0.00	(25.5314)	(2.6673)	0.0000	3	(28.1987)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	300	11.8546	3,930.93	3,556.38	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1482)	0.0000	3	(1.5666)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	500	11.8546	6,551.55	5,927.29	0.0000	4.3300	50.00	0.00	(2.3640)	(0.2470)	0.0000	3	(2.6110)	02/07/2025
300803.ZK	01/10/2025	SDB3260123489	0	400	11.8546	5,241.24	4,741.84	0.0000	4.3300	50.00	0.00	(1.8912)	(0.1976)	0.0000	3	(2.0888)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	700	11.5536	9,172.16	8,087.54	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1123)	0.0000	1	(1.2155)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	300	11.5536	3,930.93	3,466.09	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0481)	0.0000	1	(0.5209)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	600	11.5536	7,861.85	6,932.17	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0963)	0.0000	1	(1.0419)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	600	11.5536	7,861.85	6,932.17	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0963)	0.0000	1	(1.0419)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	2,500	11.5536	32,757.72	28,884.06	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4012)	0.0000	1	(4.3412)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	100	11.5536	1,310.31	1,155.36	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	1,300	11.5536	17,034.02	15,019.71	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2086)	0.0000	1	(2.2574)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	2,000	11.5536	26,206.18	23,107.24	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3209)	0.0000	1	(3.4730)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	500	11.5536	6,551.55	5,776.81	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0802)	0.0000	1	(0.8682)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	3,800	11.5536	49,791.74	43,903.76	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6098)	0.0000	1	(6.5986)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	600	11.5536	7,861.85	6,932.17	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0963)	0.0000	1	(1.0419)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	900	11.5536	11,792.78	10,398.26	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1444)	0.0000	1	(1.5628)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	3,100	11.5536	40,619.58	35,816.23	0.0000	4.3300	50.00	0.00	(4.8856)	(0.4974)	0.0000	1	(5.3831)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	100	11.5536	1,310.31	1,155.36	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	100	11.5536	1,310.31	1,155.36	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	900	11.5536	11,792.78	10,398.26	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1444)	0.0000	1	(1.5628)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	100	11.5536	1,310.31	1,155.36	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	600	11.5536	7,861.85	6,932.17	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0963)	0.0000	1	(1.0419)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	2,000	11.5536	26,206.18	23,107.24	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3209)	0.0000	1	(3.4730)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	500	11.5536	6,551.55	5,776.81	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0802)	0.0000	1	(0.8682)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	300	11.5536	3,930.93	3,466.09	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0481)	0.0000	1	(0.5209)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	300	11.5536	3,930.93	3,466.09	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0481)	0.0000	1	(0.5209)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	100	11.5536	1,310.31	1,155.36	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0160)	0.0000	1	(0.1736)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	800	11.5536	10,482.47	9,242.90	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1284)	0.0000	1	(1.3892)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	500	11.5536	6,551.55	5,776.81	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0802)	0.0000	1	(0.8682)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	300	11.5536	3,930.93	3,466.09	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0481)	0.0000	1	(0.5209)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	1,800	11.5536	23,585.56	20,796.52	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2888)	0.0000	1	(3.1257)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	2,900	11.5536	37,998.96	33,505.50	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4654)	0.0000	1	(5.0358)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	200	11.5536	2,620.62	2,310.72	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0321)	0.0000	1	(0.3473)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	5,400	11.5536	70,756.69	62,389.56	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8665)	0.0000	1	(9.3770)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	300	11.5536	3,930.93	3,466.09	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0481)	0.0000	1	(0.5209)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	500	11.5536	6,551.55	5,776.81	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0802)	0.0000	1	(0.8682)	02/07/2025
300803.ZK	01/09/2025	SDB3260123489	0	400	11.5536	5,241.24	4,621.45	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0642)	0.0000	1	(0.6946)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	700	11.9780	9,172.16	8,384.60	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1165)	0.0000	1	(1.2197)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/08/2025	SDB3260123489	0	300	11.9780	3,930.93	3,593.40	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0499)	0.0000	1	(0.5227)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0665)	0.0000	1	(0.6969)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	600	11.9780	7,861.85	7,186.80	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0998)	0.0000	1	(1.0454)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	600	11.9780	7,861.85	7,186.80	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0998)	0.0000	1	(1.0454)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	2,500	11.9780	32,757.72	29,945.00	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4159)	0.3300	1	(4.3559)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	100	11.9780	1,310.31	1,197.80	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0166)	0.0000	1	(0.1742)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	1,300	11.9780	17,034.02	15,571.40	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2163)	0.0000	1	(2.2651)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	2,000	11.9780	26,206.18	23,956.00	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3327)	0.0000	1	(3.4847)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0665)	0.0000	1	(0.6969)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	500	11.9780	6,551.55	5,989.00	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0832)	0.3300	1	(0.8712)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	3,800	11.9780	49,791.74	45,516.40	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6322)	0.0000	1	(6.6210)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	600	11.9780	7,861.85	7,186.80	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0998)	0.3300	1	(1.0454)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	900	11.9780	11,792.78	10,780.20	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1497)	0.0000	1	(1.5681)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	3,100	11.9780	40,619.58	37,131.80	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5157)	0.0000	1	(5.4014)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	100	11.9780	1,310.31	1,197.80	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0166)	0.0000	1	(0.1742)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	100	11.9780	1,310.31	1,197.80	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0166)	0.0000	1	(0.1742)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	900	11.9780	11,792.78	10,780.20	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1497)	0.3300	1	(1.5681)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	100	11.9780	1,310.31	1,197.80	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0166)	0.0000	1	(0.1742)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	600	11.9780	7,861.85	7,186.80	0.0000	4.3300	50.00	0.00	(0.9456)	(0.0998)	0.0000	1	(1.0454)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	2,000	11.9780	26,206.18	23,956.00	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3327)	0.0000	1	(3.4847)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	500	11.9780	6,551.55	5,989.00	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0832)	0.3300	1	(0.8712)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	300	11.9780	3,930.93	3,593.40	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0499)	0.0000	1	(0.5227)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	100	11.9780	1,310.31	1,197.80	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0166)	0.0000	1	(0.1742)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0665)	0.0000	1	(0.6969)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	800	11.9780	10,482.47	9,582.40	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1331)	0.0000	1	(1.3939)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	500	11.9780	6,551.55	5,989.00	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0832)	0.3300	1	(0.8712)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.0000	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	300	11.9780	3,930.93	3,593.40	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0499)	0.3300	1	(0.5227)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	1,800	11.9780	23,585.56	21,560.40	0.0000	4.3300	50.00	0.00	(2.8368)	(0.2994)	0.0000	1	(3.1363)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	2,900	11.9780	37,998.96	34,736.20	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4824)	0.0000	1	(5.0529)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	200	11.9780	2,620.62	2,395.60	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0333)	0.3300	1	(0.3485)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	5,400	11.9780	70,756.69	64,681.19	0.0000	4.3300	50.00	0.00	(8.5105)	(0.8983)	0.0000	1	(9.4088)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	300	11.9780	3,930.93	3,593.40	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0499)	0.3300	1	(0.5227)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0665)	0.0000	1	(0.6969)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	500	11.9780	6,551.55	5,989.00	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0832)	0.3300	1	(0.8712)	02/07/2025
300803.ZK	01/08/2025	SDB3260123489	0	400	11.9780	5,241.24	4,791.20	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0665)	0.0000	1	(0.6969)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	700	12.2119	9,172.16	8,548.36	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1187)	0.0000	1	(1.2219)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.3300	1	(0.6982)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	300	12.2119	3,930.93	3,663.58	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0509)	0.3300	1	(0.5237)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	600	12.2119	7,861.85	7,327.16	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1018)	0.0000	1	(1.0474)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	600	12.2119	7,861.85	7,327.16	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1018)	0.0000	1	(1.0474)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	2,500	12.2119	32,757.72	30,529.84	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4240)	0.0000	1	(4.3641)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	100	12.2119	1,310.31	1,221.19	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0170)	0.0000	1	(0.1746)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	1,300	12.2119	17,034.02	15,875.52	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2205)	0.0000	1	(2.2693)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	2,000	12.2119	26,206.18	24,423.87	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3392)	0.3300	1	(3.4912)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/07/2025	SDB3260123489	0	500	12.2119	6,551.55	6,105.97	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0848)	0.0000	1	(0.8728)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	3,800	12.2119	49,791.74	46,405.36	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6445)	0.0000	1	(6.6334)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	600	12.2119	7,861.85	7,327.16	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1018)	0.0000	1	(1.0474)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	900	12.2119	11,792.78	10,990.74	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1526)	0.0000	1	(1.5711)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	3,100	12.2119	40,619.58	37,857.00	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5258)	0.0000	1	(5.4114)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	100	12.2119	1,310.31	1,221.19	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0170)	0.0000	1	(0.1746)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	100	12.2119	1,310.31	1,221.19	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0170)	0.0000	1	(0.1746)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	900	12.2119	11,792.78	10,990.74	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1526)	0.0000	1	(1.5711)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	100	12.2119	1,310.31	1,221.19	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0170)	0.0000	1	(0.1746)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	600	12.2119	7,861.85	7,327.16	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1018)	0.0000	1	(1.0474)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	2,000	12.2119	26,206.18	24,423.87	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3392)	0.0000	1	(3.4912)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	500	12.2119	6,551.55	6,105.97	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0848)	0.0000	1	(0.8728)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	300	12.2119	3,930.93	3,663.58	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0509)	0.0000	1	(0.5237)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	100	12.2119	1,310.31	1,221.19	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0170)	0.0000	1	(0.1746)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	800	12.2119	10,482.47	9,769.55	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1357)	0.0000	1	(1.3965)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	500	12.2119	6,551.55	6,105.97	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0848)	0.0000	1	(0.8728)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	300	12.2119	3,930.93	3,663.58	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0509)	0.0000	1	(0.5237)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	1,800	12.2119	23,585.56	21,981.48	0.0000	4.3300	50.00	0.00	(2.8368)	(0.3053)	0.0000	1	(3.1421)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	2,900	12.2119	37,998.96	35,414.61	0.0000	4.3300	50.00	0.00	(4.5704)	(0.4919)	0.0000	1	(5.0623)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	200	12.2119	2,620.62	2,442.39	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0339)	0.0000	1	(0.3491)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	5,400	12.2119	70,756.69	65,944.45	0.0000	4.3300	50.00	0.00	(8.5105)	(0.9159)	0.0000	1	(9.4264)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	300	12.2119	3,930.93	3,663.58	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0509)	0.0000	1	(0.5237)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	500	12.2119	6,551.55	6,105.97	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0848)	0.0000	1	(0.8728)	02/07/2025
300803.ZK	01/07/2025	SDB3260123489	0	400	12.2119	5,241.24	4,884.77	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0678)	0.0000	1	(0.6982)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	700	13.1031	9,172.16	9,172.16	0.0000	4.3300	50.00	0.00	(1.1032)	(0.1274)	0.0000	1	(1.2306)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	300	13.1031	3,930.93	3,930.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0546)	0.0000	1	(0.5274)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	600	13.1031	7,861.85	7,861.85	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1092)	0.0000	1	(1.0548)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	600	13.1031	7,861.85	7,861.85	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1092)	0.0000	1	(1.0548)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	2,500	13.1031	32,757.72	32,757.72	0.0000	4.3300	50.00	0.00	(3.9400)	(0.4550)	0.0000	1	(4.3950)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	100	13.1031	1,310.31	1,310.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0182)	0.0000	1	(0.1758)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	1,300	13.1031	17,034.02	17,034.02	0.0000	4.3300	50.00	0.00	(2.0488)	(0.2366)	0.0000	1	(2.2854)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	2,000	13.1031	26,206.18	26,206.18	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3640)	0.0000	1	(3.5160)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	500	13.1031	6,551.55	6,551.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0910)	0.0000	1	(0.8790)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	3,800	13.1031	49,791.74	49,791.74	0.0000	4.3300	50.00	0.00	(5.9888)	(0.6916)	0.0000	1	(6.6804)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	600	13.1031	7,861.85	7,861.85	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1092)	0.0000	1	(1.0548)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	900	13.1031	11,792.78	11,792.78	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1638)	0.0000	1	(1.5822)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	3,100	13.1031	40,619.58	40,619.58	0.0000	4.3300	50.00	0.00	(4.8856)	(0.5642)	0.0000	1	(5.4498)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	100	13.1031	1,310.31	1,310.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0182)	0.0000	1	(0.1758)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	100	13.1031	1,310.31	1,310.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0182)	0.0000	1	(0.1758)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300803.ZK	01/06/2025	SDB3260123489	0	900	13.1031	11,792.78	11,792.78	0.0000	4.3300	50.00	0.00	(1.4184)	(0.1638)	0.0000	1	(1.5822)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	100	13.1031	1,310.31	1,310.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0182)	0.0000	1	(0.1758)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	600	13.1031	7,861.85	7,861.85	0.0000	4.3300	50.00	0.00	(0.9456)	(0.1092)	0.0000	1	(1.0548)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	2,000	13.1031	26,206.18	26,206.18	0.0000	4.3300	50.00	0.00	(3.1520)	(0.3640)	0.0000	1	(3.5160)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	500	13.1031	6,551.55	6,551.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0910)	0.0000	1	(0.8790)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	300	13.1031	3,930.93	3,930.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0546)	0.0000	1	(0.5274)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	100	13.1031	1,310.31	1,310.31	0.0000	4.3300	50.00	0.00	(0.1576)	(0.0182)	0.0000	1	(0.1758)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	800	13.1031	10,482.47	10,482.47	0.0000	4.3300	50.00	0.00	(1.2608)	(0.1456)	0.0000	1	(1.4064)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	500	13.1031	6,551.55	6,551.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0910)	0.0000	1	(0.8790)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	300	13.1031	3,930.93	3,930.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0546)	0.0000	1	(0.5274)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	1,800	13.1031	23,585.56	23,585.56	0.0000	4.3300	50.00	0.00	(2.8368)	(0.3276)	0.0000	1	(3.1644)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	2,900	13.1031	37,998.96	37,998.96	0.0000	4.3300	50.00	0.00	(4.5704)	(0.5278)	0.0000	1	(5.0982)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	200	13.1031	2,620.62	2,620.62	0.0000	4.3300	50.00	0.00	(0.3152)	(0.0364)	0.0000	1	(0.3516)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	5,400	13.1031	70,756.69	70,756.69	0.0000	4.3300	50.00	0.00	(8.5105)	(0.9827)	0.0000	1	(9.4932)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	300	13.1031	3,930.93	3,930.93	0.0000	4.3300	50.00	0.00	(0.4728)	(0.0546)	0.0000	1	(0.5274)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	500	13.1031	6,551.55	6,551.55	0.0000	4.3300	50.00	0.00	(0.7880)	(0.0910)	0.0000	1	(0.8790)	02/07/2025
300803.ZK	01/06/2025	SDB3260123489	0	400	13.1031	5,241.24	5,241.24	0.0000	4.3300	50.00	0.00	(0.6304)	(0.0728)	0.0000	1	(0.7032)	02/07/2025
TOTAL BEIJING COMPASS TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND													(764.1182)	(81.3515)	0.0000	(845.4698)	
BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
688200.SH	01/09/2025	SDB3263644968	0	300	14.4434	4,281.21	4,333.02	0.0000	4.3300	50.00	0.00	(0.5149)	(0.0602)	0.0000	1	(0.5751)	02/07/2025
688200.SH	01/09/2025	SDB3263644968	0	500	14.4434	7,135.35	7,221.69	0.0000	4.3300	50.00	0.00	(0.8582)	(0.1003)	0.0000	1	(0.9585)	02/07/2025
688200.SH	01/08/2025	SDB3263644968	0	300	13.9178	4,281.21	4,175.33	0.0000	4.3300	50.00	0.00	(0.5149)	(0.0580)	0.0000	1	(0.5729)	02/07/2025
688200.SH	01/08/2025	SDB3263644968	0	500	13.9178	7,135.35	6,958.88	0.0000	4.3300	50.00	0.00	(0.8582)	(0.0967)	0.0000	1	(0.9549)	02/07/2025
688200.SH	01/07/2025	SDB3263644968	0	300	13.9378	4,281.21	4,181.33	0.0000	4.3300	50.00	0.00	(0.5149)	(0.0581)	0.0000	1	(0.5730)	02/07/2025
688200.SH	01/07/2025	SDB3263644968	0	500	13.9378	7,135.35	6,968.88	0.0000	4.3300	50.00	0.00	(0.8582)	(0.0968)	0.0000	1	(0.9550)	02/07/2025
688200.SH	01/06/2025	SDB3263644968	0	300	14.2707	4,281.21	4,281.21	0.0000	4.3300	50.00	0.00	(0.5149)	(0.0595)	0.0000	1	(0.5744)	02/07/2025
688200.SH	01/06/2025	SDB3263644968	0	500	14.2707	7,135.35	7,135.35	0.0000	4.3300	50.00	0.00	(0.8582)	(0.0991)	0.0000	1	(0.9573)	02/07/2025
TOTAL BEIJING HUAFENG TEST & CONTROL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND													(5.4926)	(0.6286)	0.0000	(6.1212)	
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND																	
688111.SH	01/17/2025	SDB3260427160	0	4,889	37.5681	177,549.09	183,670.65	0.0000	4.3300	50.00	0.00	(21.3552)	(2.5510)	0.0000	1	(23.9062)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	6,611	37.5681	239,379.86	248,362.99	0.0000	4.3300	50.00	0.00	(28.7921)	(3.4495)	0.0000	1	(32.2416)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	400	37.5681	14,583.80	15,027.26	0.0000	4.3300	50.00	0.00	(1.7541)	(0.2087)	0.0000	1	(1.9628)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	200	37.5681	7,291.98	7,513.63	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1044)	0.0000	1	(1.0452)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	3,991	37.5681	156,087.57	149,934.46	0.0000	4.3300	50.00	0.00	(18.7739)	(2.0824)	0.0000	1	(20.8563)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	924	37.5681	36,137.54	34,712.96	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4821)	0.0000	1	(4.8287)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	3,785	37.5681	148,030.94	142,195.42	0.0000	4.3300	50.00	0.00	(17.8048)	(1.9749)	0.0000	1	(19.7798)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	200	37.5681	7,821.98	7,513.63	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1044)	0.0000	1	(1.0452)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	700	37.5681	27,376.92	26,297.70	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3652)	0.0000	1	(3.6581)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	200	37.5681	7,821.98	7,513.63	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1044)	0.0000	1	(1.0452)	02/07/2025
688111.SH	01/17/2025	SDB3260427160	0	191	37.5681	7,175.52	7,175.52	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0997)	0.0000	1	(0.9981)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	4,889	34.6755	177,549.09	169,528.41	0.0000	4.3300	50.00	0.00	(21.3552)	(2.3546)	0.0000	1	(23.7098)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	6,611	34.6755	239,379.86	229,239.59	0.0000	4.3300	50.00	0.00	(28.7921)	(3.1839)	0.0000	1	(31.9760)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	400	34.6755	14,583.80	13,870.19	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1926)	0.0000	1	(1.9467)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	200	34.6755	7,821.98	6,935.10	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0963)	0.0000	1	(1.0371)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	3,991	34.6755	156,087.57	138,389.83	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9221)	0.0000	1	(20.6959)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688111.SH	01/16/2025	SDB3260427160	0	924	34.6755	36,137.54	32,040.14	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4450)	0.0000	1	(4.7915)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	3,785	34.6755	148,030.94	131,246.68	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8229)	0.0000	1	(19.6277)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	200	34.6755	7,821.98	6,935.10	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0963)	0.0000	1	(1.0371)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	700	34.6755	27,376.92	24,272.83	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3371)	0.0000	1	(3.6300)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	200	34.6755	7,821.98	6,935.10	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0963)	0.0000	1	(1.0371)	02/07/2025
688111.SH	01/16/2025	SDB3260427160	0	191	34.6755	7,469.99	6,623.02	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0920)	0.0000	1	(0.9905)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	4,889	34.7403	177,549.09	169,845.53	0.0000	4.3300	50.00	0.00	(21.3552)	(2.3590)	0.0000	1	(23.7142)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	6,611	34.7403	239,379.86	229,668.39	0.0000	4.3300	50.00	0.00	(28.7921)	(3.1898)	0.0000	1	(31.9819)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	400	34.7403	14,583.80	13,896.14	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1930)	0.0000	1	(1.9471)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	200	34.7403	7,821.98	6,948.07	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0965)	0.0000	1	(1.0373)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	3,991	34.7403	156,087.57	138,648.70	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9257)	0.0000	1	(20.6995)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	924	34.7403	36,137.54	32,100.08	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4458)	0.0000	1	(4.7924)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	3,785	34.7403	148,030.94	131,492.19	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8263)	0.0000	1	(19.6311)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	200	34.7403	7,821.98	6,948.07	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0965)	0.0000	1	(1.0373)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	700	34.7403	27,376.92	24,318.24	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3378)	0.0000	1	(3.6306)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	200	34.7403	7,821.98	6,948.07	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0965)	0.0000	1	(1.0373)	02/07/2025
688111.SH	01/15/2025	SDB3260427160	0	191	34.7403	7,469.99	6,635.41	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0922)	0.0000	1	(0.9906)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	4,889	35.7030	177,549.09	174,551.80	0.0000	4.3300	50.00	0.00	(21.3552)	(2.4243)	0.0000	1	(23.7795)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	6,611	35.7030	239,379.86	236,032.30	0.0000	4.3300	50.00	0.00	(28.7921)	(3.2782)	0.0000	1	(32.0703)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	400	35.7030	14,583.80	14,281.19	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1983)	0.0000	1	(1.9525)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	200	35.7030	7,821.98	7,140.59	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0992)	0.0000	1	(1.0400)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	3,991	35.7030	156,087.57	142,490.53	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9790)	0.0000	1	(20.7529)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	924	35.7030	36,137.54	32,989.54	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4582)	0.0000	1	(4.8047)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	3,785	35.7030	148,030.94	135,135.72	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8769)	0.0000	1	(19.6817)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	200	35.7030	7,821.98	7,140.59	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0992)	0.0000	1	(1.0400)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	700	35.7030	27,376.92	24,992.08	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3471)	0.0000	1	(3.6399)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	200	35.7030	7,821.98	7,140.59	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0992)	0.0000	1	(1.0400)	02/07/2025
688111.SH	01/14/2025	SDB3260427160	0	191	35.7030	7,469.99	6,819.27	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0947)	0.0000	1	(0.9932)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	4,889	35.0845	177,549.09	171,528.22	0.0000	4.3300	50.00	0.00	(21.3552)	(2.3823)	0.0000	1	(23.7375)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	6,611	35.0845	239,379.86	231,943.76	0.0000	4.3300	50.00	0.00	(28.7921)	(3.2214)	0.0000	1	(32.0135)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	400	35.0845	14,583.80	14,033.81	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1949)	0.0000	1	(1.9490)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	200	35.0845	7,821.98	7,016.90	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0975)	0.0000	1	(1.0383)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	3,991	35.0845	156,087.57	140,022.32	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9448)	0.0000	1	(20.7186)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	924	35.0845	36,137.54	32,418.10	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4503)	0.0000	1	(4.7968)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	3,785	35.0845	148,030.94	132,794.91	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8444)	0.0000	1	(19.6492)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	200	35.0845	7,821.98	7,016.90	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0975)	0.0000	1	(1.0383)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	700	35.0845	27,376.92	24,559.16	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3411)	0.0000	1	(3.6339)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	200	35.0845	7,821.98	7,016.90	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0975)	0.0000	1	(1.0383)	02/07/2025
688111.SH	01/13/2025	SDB3260427160	0	191	35.0845	7,469.99	6,701.14	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0931)	0.0000	1	(0.9915)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	4,889	35.6087	177,549.09	174,091.15	0.0000	4.3300	50.00	0.00	(64.0656)	(7.2538)	0.0000	3	(71.3194)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	6,611	35.6087	239,379.86	235,409.41	0.0000	4.3300	50.00	0.00	(86.3762)	(9.8087)	0.0000	3	(96.1850)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	400	35.6087	14,583.80	14,243.50	0.0000	4.3300	50.00	0.00	(5.2623)	(0.5935)	0.0000	3	(5.8558)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	200	35.6087	7,821.98	7,121.75	0.0000	4.3300	50.00	0.00	(2.8224)	(0.2967)	0.0000	3	(3.1192)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	3,991	35.6087	156,087.57	142,114.50	0.0000	4.3300	50.00	0.00	(56.3216)	(5.9214)	0.0000	3	(62.2430)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	924	35.6087	36,137.54	32,902.48	0.0000	4.3300	50.00	0.00	(13.0396)	(1.3709)	0.0000	3	(14.4106)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	3,785	35.6087	148,030.94	134,779.10	0.0000	4.3300	50.00	0.00	(53.4145)	(5.6158)	0.0000	3	(59.0303)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	200	35.6087	7,821.98	7,121.75	0.0000	4.3300	50.00	0.00	(2.8224)	(0.2967)	0.0000	3	(3.1192)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	700	35.6087	27,376.92	24,926.12	0.0000	4.3300	50.00	0.00	(9.8785)	(1.0386)	0.0000	3	(10.9171)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	200	35.6087	7,821.98	7,121.75	0.0000	4.3300	50.00	0.00	(2.8224)	(0.2967)	0.0000	3	(3.1192)	02/07/2025
688111.SH	01/10/2025	SDB3260427160	0	191	35.6087	7,469.99	6,801.27	0.0000	4.3300	50.00	0.00	(2.6954)	(0.2834)	0.0000	3	(2.9788)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	4,889	35.0211	177,549.09	171,218.00	0.0000	4.3300	50.00	0.00	(21.3552)	(2.3780)	0.0000	1	(23.7332)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	6,611	35.0211	239,379.86	231,524.28	0.0000	4.3300	50.00	0.00	(28.7921)	(3.2156)	0.0000	1	(32.0077)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	4													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688111.SH	01/09/2025	SDB3260427160	0	200	35.0211	7,821.98	7,004.21	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0973)	0.0000	1	(1.0381)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	3,991	35.0211	156,087.57	139,769.08	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9412)	0.0000	1	(20.7151)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	924	35.0211	36,137.54	32,359.47	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4494)	0.0000	1	(4.7960)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	3,785	35.0211	148,030.94	132,554.74	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8410)	0.0000	1	(19.6459)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	200	35.0211	7,821.98	7,004.21	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0973)	0.0000	1	(1.0381)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	700	35.0211	27,376.92	24,514.75	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3405)	0.0000	1	(3.6333)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	200	35.0211	7,821.98	7,004.21	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0973)	0.0000	1	(1.0381)	02/07/2025
688111.SH	01/09/2025	SDB3260427160	0	191	35.0211	7,469.99	6,689.02	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0929)	0.0000	1	(0.9914)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	4,889	35.6709	177,549.09	174,395.07	0.0000	4.3300	50.00	0.00	(21.3552)	(2.4222)	0.0000	1	(23.7774)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	6,611	35.6709	239,379.86	235,820.37	0.0000	4.3300	50.00	0.00	(28.7921)	(3.2753)	0.0000	1	(32.0674)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	400	35.6709	14,583.80	14,268.36	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1982)	0.0000	1	(1.9523)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	200	35.6709	7,821.98	7,134.18	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0991)	0.0000	1	(1.0399)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	3,991	35.6709	156,087.57	142,362.59	0.0000	4.3300	50.00	0.00	(18.7739)	(1.9773)	0.0000	1	(20.7511)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	924	35.6709	36,137.54	32,959.92	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4578)	0.0000	1	(4.8043)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	3,785	35.6709	148,030.94	135,014.39	0.0000	4.3300	50.00	0.00	(17.8048)	(1.8752)	0.0000	1	(19.6800)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	200	35.6709	7,821.98	7,134.18	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0991)	0.0000	1	(1.0399)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	700	35.6709	27,376.92	24,969.64	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3468)	0.0000	1	(3.6396)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	200	35.6709	7,821.98	7,134.18	0.0000	4.3300	50.00	0.00	(0.9408)	(0.0991)	0.0000	1	(1.0399)	02/07/2025
688111.SH	01/08/2025	SDB3260427160	0	191	35.6709	7,469.99	6,813.14	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0946)	0.0000	1	(0.9931)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	400	36.4377	14,583.80	14,575.07	0.0000	4.3300	50.00	0.00	(1.7541)	(0.2024)	0.0000	1	(1.9565)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	200	36.4377	7,821.98	7,287.53	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1012)	0.0000	1	(1.0420)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	3,991	36.4377	156,087.57	145,422.75	0.0000	4.3300	50.00	0.00	(18.7739)	(2.0198)	0.0000	1	(20.7936)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	924	36.4377	36,137.54	33,668.41	0.0000	4.3300	50.00	0.00	(4.3465)	(0.4676)	0.0000	1	(4.8142)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	3,785	36.4377	148,030.94	137,916.59	0.0000	4.3300	50.00	0.00	(17.8048)	(1.9155)	0.0000	1	(19.7203)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	200	36.4377	7,821.98	7,287.53	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1012)	0.0000	1	(1.0420)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	700	36.4377	27,376.92	25,506.37	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3543)	0.0000	1	(3.6471)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	200	36.4377	7,821.98	7,287.53	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1012)	0.0000	1	(1.0420)	02/07/2025
688111.SH	01/07/2025	SDB3260427160	0	191	36.4377	7,469.99	6,959.60	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0967)	0.0000	1	(0.9951)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	200	39.1099	7,821.98	7,821.98	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1086)	0.0000	1	(1.0494)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	3,991	39.1099	156,087.57	156,087.57	0.0000	4.3300	50.00	0.00	(18.7739)	(2.1679)	0.0000	1	(20.9417)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	924	39.1099	36,137.54	36,137.54	0.0000	4.3300	50.00	0.00	(4.3465)	(0.5019)	0.0000	1	(4.8485)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	3,785	39.1099	148,030.94	148,030.94	0.0000	4.3300	50.00	0.00	(17.8048)	(2.0560)	0.0000	1	(19.8608)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	200	39.1099	7,821.98	7,821.98	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1086)	0.0000	1	(1.0494)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	700	39.1099	27,376.92	27,376.92	0.0000	4.3300	50.00	0.00	(3.2928)	(0.3802)	0.0000	1	(3.6731)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	200	39.1099	7,821.98	7,821.98	0.0000	4.3300	50.00	0.00	(0.9408)	(0.1086)	0.0000	1	(1.0494)	02/07/2025
688111.SH	01/06/2025	SDB3260427160	0	191	39.1099	7,469.99	7,469.99	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1037)	0.0000	1	(1.0022)	02/07/2025
TOTAL BEIJING KINGSOFT OFFICE SOFTWARE, INC. CMN CLASS A SERIES NORTHBOUND													(1,096.0358)	(119.9053)	0.0000	(1,215.9412)	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000786.ZK	01/17/2025	SDB3260123700	0	1,000	4.2169	4,139.18	4,216.89	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0586)	0.0000	1	(0.5564)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	7,800	4.2169	32,285.64	32,891.73	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4568)	0.0000	1	(4.3401)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	300	4.2169	1,241.76	1,265.07	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0176)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	400	4.2169	1,655.67	1,686.76	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0234)	0.0000	1	(0.2226)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	700	4.2169	2,897.43	2,951.82	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0410)	0.0000	1	(0.3895)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	5,000	4.2169	20,695.92	21,084.44	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2928)	0.0000	1	(2.7821)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	2,200	4.2169	9,106.20	9,277.15	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1288)	0.0000	1	(1.2241)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	300	4.2169	1,241.76	1,265.07	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0176)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	700	4.2169	2,897.43	2,951.82	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0410)	0.0000	1	(0.3895)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	9,400	4.2169	38,908.33	39,638.75	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5505)	0.0000	1	(5.2303)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	200	4.2169	827.84	843.38	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0117)	0.0000	1	(0.1113)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	5,900	4.2169	24,421.19	24,879.64	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3456)	0.0000	1	(3.2829)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	800	4.2169	3,311.35	3,373.51	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0469)	0.0000	1	(0.4451)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	2,100	4.2169	8,692.29	8,855.46	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1230)	0.0000	1	(1.1685)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/17/2025	SDB3260123700	0	200	4.2169	827.84	843.38	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0117)	0.0000	1	(0.1113)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	2,100	4.2169	8,692.29	8,855.46	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1230)	0.0000	1	(1.1685)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	2,300	4.2169	9,520.12	9,698.84	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1347)	0.0000	1	(1.2798)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	600	4.2169	2,483.51	2,530.13	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0351)	0.0000	1	(0.3339)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	100	4.2169	413.92	421.69	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0059)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	1,400	4.2169	5,794.86	5,903.64	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0820)	0.0000	1	(0.7790)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	700	4.2169	2,897.43	2,951.82	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0410)	0.0000	1	(0.3895)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	600	4.2169	2,483.51	2,530.13	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0351)	0.0000	1	(0.3339)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	4,100	4.2169	16,970.65	17,289.24	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2401)	0.0000	1	(2.2813)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	100	4.2169	413.92	421.69	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0059)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	300	4.2169	1,241.76	1,265.07	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0176)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/17/2025	SDB3260123700	0	300	4.2169	1,241.76	1,265.07	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0176)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	1,000	4.1461	4,139.18	4,146.10	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0576)	0.0000	1	(0.5554)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	500	4.1461	2,069.59	2,073.05	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0288)	0.0000	1	(0.2777)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	7,800	4.1461	32,285.64	32,339.57	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4492)	0.0000	1	(4.3324)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	300	4.1461	1,241.76	1,243.83	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	400	4.1461	1,655.67	1,658.44	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2222)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	700	4.1461	2,897.43	2,902.27	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	5,000	4.1461	20,695.92	20,730.50	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2877)	0.0000	1	(2.7772)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	2,200	4.1461	9,106.20	9,121.42	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1267)	0.0000	1	(1.2210)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	300	4.1461	1,241.76	1,243.83	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	700	4.1461	2,897.43	2,902.27	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	9,400	4.1461	38,908.33	38,973.33	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5413)	0.0000	1	(5.2211)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	200	4.1461	827.84	829.22	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	5,900	4.1461	24,421.19	24,461.98	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3397)	0.0000	1	(3.2771)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	800	4.1461	3,311.35	3,316.88	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0461)	0.0000	1	(0.4443)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	2,100	4.1461	8,692.29	8,706.81	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1209)	0.0000	1	(1.1664)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	200	4.1461	827.84	829.22	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	2,100	4.1461	8,692.29	8,706.81	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1209)	0.0000	1	(1.1664)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	2,300	4.1461	9,520.12	9,536.03	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1324)	0.0000	1	(1.2775)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	600	4.1461	2,483.51	2,487.66	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0346)	0.0000	1	(0.3333)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	100	4.1461	413.92	414.61	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	1,400	4.1461	5,794.86	5,804.54	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0806)	0.0000	1	(0.7776)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	700	4.1461	2,897.43	2,902.27	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	600	4.1461	2,483.51	2,487.66	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0346)	0.0000	1	(0.3333)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	4,100	4.1461	16,970.65	16,999.01	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2361)	0.0000	1	(2.2773)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	100	4.1461	413.92	414.61	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	300	4.1461	1,241.76	1,243.83	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/16/2025	SDB3260123700	0	300	4.1461	1,241.76	1,243.83	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	1,000	4.1428	4,139.18	4,142.85	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0575)	0.0000	1	(0.5554)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	500	4.1428	2,069.59	2,071.42	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0288)	0.0000	1	(0.2777)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	7,800	4.1428	32,285.64	32,314.19	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4488)	0.0000	1	(4.3321)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	300	4.1428	1,241.76	1,242.85	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	400	4.1428	1,655.67	1,657.14	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2222)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	700	4.1428	2,897.43	2,899.99	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	5,000	4.1428	20,695.92	20,714.23	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2877)	0.0000	1	(2.7770)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	2,200	4.1428	9,106.20	9,114.26	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1266)	0.0000	1	(1.2219)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	300	4.1428	1,241.76	1,242.85	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	700	4.1428	2,897.43	2,899.99	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	9,400	4.1428	38,908.33	38,942.74	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5409)	0.0000	1	(5.2207)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	200	4.1428	827.84	828.57	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	5,900	4.1428	24,421.19	24,442.79	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3395)	0.0000	1	(3.2768)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	800	4.1428	3,311.35	3,314.28	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0460)	0.0000	1	(0.4443)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/15/2025	SDB3260123700	0	2,100	4.1428	8,692.29	8,699.97	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1208)	0.0000	1	(1.1663)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	200	4.1428	827.84	828.57	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	2,100	4.1428	8,692.29	8,699.97	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1208)	0.0000	1	(1.1663)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	2,300	4.1428	9,520.12	9,528.54	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1323)	0.0000	1	(1.2774)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	600	4.1428	2,483.51	2,485.71	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0345)	0.0000	1	(0.3332)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	100	4.1428	413.92	414.28	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	1,400	4.1428	5,794.86	5,799.98	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0806)	0.0000	1	(0.7775)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	700	4.1428	2,897.43	2,899.99	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0403)	0.0000	1	(0.3888)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	600	4.1428	2,483.51	2,485.71	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0345)	0.0000	1	(0.3332)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	4,100	4.1428	16,970.65	16,985.66	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2359)	0.0000	1	(2.2771)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	100	4.1428	413.92	414.28	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	300	4.1428	1,241.76	1,242.85	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/15/2025	SDB3260123700	0	300	4.1428	1,241.76	1,242.85	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0173)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	1,000	4.1792	4,139.18	4,179.22	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0580)	0.0000	1	(0.5559)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	500	4.1792	2,069.59	2,089.61	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0290)	0.0000	1	(0.2779)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	7,800	4.1792	32,285.64	32,597.93	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4527)	0.0000	1	(4.3360)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	300	4.1792	1,241.76	1,253.77	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0174)	0.0000	1	(0.1668)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	400	4.1792	1,655.67	1,671.69	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0232)	0.0000	1	(0.2224)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	700	4.1792	2,897.43	2,925.46	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0406)	0.0000	1	(0.3891)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	5,000	4.1792	20,695.92	20,896.11	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2902)	0.0000	1	(2.7795)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	2,200	4.1792	9,106.20	9,194.29	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1277)	0.0000	1	(1.2230)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	300	4.1792	1,241.76	1,253.77	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0174)	0.0000	1	(0.1668)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	700	4.1792	2,897.43	2,925.46	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0406)	0.0000	1	(0.3891)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	9,400	4.1792	38,908.33	39,284.69	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5456)	0.0000	1	(5.2254)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	200	4.1792	827.84	835.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0116)	0.0000	1	(0.1112)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	5,900	4.1792	24,421.19	24,657.41	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3425)	0.0000	1	(3.2798)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	800	4.1792	3,311.35	3,343.38	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0464)	0.0000	1	(0.4447)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	2,100	4.1792	8,692.29	8,776.37	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1219)	0.0000	1	(1.1674)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	200	4.1792	827.84	835.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0116)	0.0000	1	(0.1112)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	2,100	4.1792	8,692.29	8,776.37	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1219)	0.0000	1	(1.1674)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	2,300	4.1792	9,520.12	9,612.21	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1335)	0.0000	1	(1.2786)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	600	4.1792	2,483.51	2,507.53	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0348)	0.0000	1	(0.3335)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	100	4.1792	413.92	417.92	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	1,400	4.1792	5,794.86	5,850.91	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0813)	0.0000	1	(0.7783)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	700	4.1792	2,897.43	2,925.46	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0406)	0.0000	1	(0.3891)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	600	4.1792	2,483.51	2,507.53	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0348)	0.0000	1	(0.3335)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	4,100	4.1792	16,970.65	17,134.81	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2380)	0.0000	1	(2.2792)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	100	4.1792	413.92	417.92	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	300	4.1792	1,241.76	1,253.77	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0174)	0.0000	1	(0.1668)	02/07/2025
000786.ZK	01/14/2025	SDB3260123700	0	300	4.1792	1,241.76	1,253.77	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0174)	0.0000	1	(0.1668)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	1,000	4.2042	4,139.18	4,204.21	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0584)	0.0000	1	(0.5562)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	500	4.2042	2,069.59	2,102.10	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0292)	0.0000	1	(0.2781)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	7,800	4.2042	32,285.64	32,792.82	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4555)	0.0000	1	(4.3387)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	300	4.2042	1,241.76	1,261.26	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0175)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	400	4.2042	1,655.67	1,681.68	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0234)	0.0000	1	(0.2225)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	700	4.2042	2,897.43	2,942.95	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0409)	0.0000	1	(0.3894)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	5,000	4.2042	20,695.92	21,021.04	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2920)	0.0000	1	(2.7812)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	2,200	4.2042	9,106.20	9,249.26	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1285)	0.0000	1	(1.2237)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	300	4.2042	1,241.76	1,261.26	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0175)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	700	4.2042	2,897.43	2,942.95	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0409)	0.0000	1	(0.3894)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	9,400	4.2042	38,908.33	39,519.56	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5489)	0.0000	1	(5.2287)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	200	4.2042	827.84	840.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0117)	0.0000	1	(0.1112)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	5,900	4.2042	24,421.19	24,804.83	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3445)	0.0000	1	(3.2818)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/13/2025	SDB3260123700	0	800	4.2042	3,311.35	3,363.37	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0467)	0.0000	1	(0.4450)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	2,100	4.2042	8,692.29	8,828.84	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1226)	0.0000	1	(1.1681)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	200	4.2042	827.84	840.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0117)	0.0000	1	(0.1112)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	2,100	4.2042	8,692.29	8,828.84	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1226)	0.0000	1	(1.1681)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	2,300	4.2042	9,520.12	9,669.68	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1343)	0.0000	1	(1.2794)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	600	4.2042	2,483.51	2,522.52	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0350)	0.0000	1	(0.3337)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	100	4.2042	413.92	420.42	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	1,400	4.2042	5,794.86	5,885.89	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0817)	0.0000	1	(0.7787)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	700	4.2042	2,897.43	2,942.95	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0409)	0.0000	1	(0.3894)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	600	4.2042	2,483.51	2,522.52	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0350)	0.0000	1	(0.3337)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	4,100	4.2042	16,970.65	17,237.25	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2394)	0.0000	1	(2.2806)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	100	4.2042	413.92	420.42	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0058)	0.0000	1	(0.0556)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	300	4.2042	1,241.76	1,261.26	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0175)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/13/2025	SDB3260123700	0	300	4.2042	1,241.76	1,261.26	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0175)	0.0000	1	(0.1669)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	1,000	4.2391	4,139.18	4,239.14	0.0000	4.3300	50.00	0.00	(1.4936)	(0.1766)	0.0000	3	(1.6702)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	500	4.2391	2,069.59	2,119.57	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0883)	0.0000	3	(0.8351)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	7,800	4.2391	32,285.64	33,065.26	0.0000	4.3300	50.00	0.00	(11.6497)	(1.3777)	0.0000	3	(13.0275)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	300	4.2391	1,241.76	1,271.74	0.0000	4.3300	50.00	0.00	(0.4481)	(0.0530)	0.0000	3	(0.5011)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	400	4.2391	1,655.67	1,695.65	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0707)	0.0000	3	(0.6681)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	700	4.2391	2,897.43	2,967.40	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1236)	0.0000	3	(1.1691)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	5,000	4.2391	20,695.92	21,195.68	0.0000	4.3300	50.00	0.00	(7.4678)	(0.8832)	0.0000	3	(8.3509)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	2,200	4.2391	9,106.20	9,326.10	0.0000	4.3300	50.00	0.00	(3.2858)	(0.3886)	0.0000	3	(3.6744)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	300	4.2391	1,241.76	1,271.74	0.0000	4.3300	50.00	0.00	(0.4481)	(0.0530)	0.0000	3	(0.5011)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	700	4.2391	2,897.43	2,967.40	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1236)	0.0000	3	(1.1691)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	9,400	4.2391	38,908.33	39,847.88	0.0000	4.3300	50.00	0.00	(14.0394)	(1.6603)	0.0000	3	(15.6998)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	200	4.2391	827.84	847.83	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0353)	0.0000	3	(0.3340)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	5,900	4.2391	24,421.19	25,010.90	0.0000	4.3300	50.00	0.00	(8.8120)	(1.0421)	0.0000	3	(9.8541)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	800	4.2391	3,311.35	3,391.31	0.0000	4.3300	50.00	0.00	(1.1948)	(0.1413)	0.0000	3	(1.3361)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	2,100	4.2391	8,692.29	8,902.19	0.0000	4.3300	50.00	0.00	(3.1365)	(0.3709)	0.0000	3	(3.5074)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	200	4.2391	827.84	847.83	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0353)	0.0000	3	(0.3340)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	2,100	4.2391	8,692.29	8,902.19	0.0000	4.3300	50.00	0.00	(3.1365)	(0.3709)	0.0000	3	(3.5074)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	2,300	4.2391	9,520.12	9,750.01	0.0000	4.3300	50.00	0.00	(3.4352)	(0.4063)	0.0000	3	(3.8414)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	600	4.2391	2,483.51	2,543.48	0.0000	4.3300	50.00	0.00	(0.8961)	(0.1060)	0.0000	3	(1.0021)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	100	4.2391	413.92	423.91	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0177)	0.0000	3	(0.1670)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	1,400	4.2391	5,794.86	5,934.79	0.0000	4.3300	50.00	0.00	(2.0910)	(0.2473)	0.0000	3	(2.3383)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	700	4.2391	2,897.43	2,967.40	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1236)	0.0000	3	(1.1691)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	600	4.2391	2,483.51	2,543.48	0.0000	4.3300	50.00	0.00	(0.8961)	(0.1060)	0.0000	3	(1.0021)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	4,100	4.2391	16,970.65	17,380.46	0.0000	4.3300	50.00	0.00	(6.1236)	(0.7242)	0.0000	3	(6.8478)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	100	4.2391	413.92	423.91	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0177)	0.0000	3	(0.1670)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	300	4.2391	1,241.76	1,271.74	0.0000	4.3300	50.00	0.00	(0.4481)	(0.0530)	0.0000	3	(0.5011)	02/07/2025
000786.ZK	01/10/2025	SDB3260123700	0	300	4.2391	1,241.76	1,271.74	0.0000	4.3300	50.00	0.00	(0.4481)	(0.0530)	0.0000	3	(0.5011)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	1,000	4.2708	4,139.18	4,270.76	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0593)	0.0000	1	(0.5572)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	500	4.2708	2,069.59	2,135.38	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0297)	0.0000	1	(0.2786)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	7,800	4.2708	32,285.64	33,311.95	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4627)	0.0000	1	(4.3459)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	300	4.2708	1,241.76	1,281.23	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0178)	0.0000	1	(0.1672)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	400	4.2708	1,655.67	1,708.31	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0237)	0.0000	1	(0.2229)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	700	4.2708	2,897.43	2,989.53	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0415)	0.0000	1	(0.3900)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	5,000	4.2708	20,695.92	21,353.81	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2966)	0.0000	1	(2.7858)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	2,200	4.2708	9,106.20	9,395.68	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1305)	0.0000	1	(1.2258)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	300	4.2708	1,241.76	1,281.23	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0178)	0.0000	1	(0.1672)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	700	4.2708	2,897.43	2,989.53	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0415)	0.0000	1	(0.3900)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	9,400	4.2708	38,908.33	40,145.17	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5576)	0.0000	1	(5.2374)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	200	4.2708	827.84	854.15	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0119)	0.0000	1	(0.1114)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/09/2025	SDB3260123700	0	5,900	4.2708	24,421.19	25,197.50	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3500)	0.0000	1	(3.2873)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	800	4.2708	3,311.35	3,416.61	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0475)	0.0000	1	(0.4457)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	2,100	4.2708	8,692.29	8,968.60	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1246)	0.0000	1	(1.1701)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	200	4.2708	827.84	854.15	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0119)	0.0000	1	(0.1114)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	2,100	4.2708	8,692.29	8,968.60	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1246)	0.0000	1	(1.1701)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	2,300	4.2708	9,520.12	9,822.75	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1364)	0.0000	1	(1.2815)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	600	4.2708	2,483.51	2,562.46	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0356)	0.0000	1	(0.3343)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	100	4.2708	413.92	427.08	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0059)	0.0000	1	(0.0557)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	1,400	4.2708	5,794.86	5,979.07	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0830)	0.0000	1	(0.7800)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	700	4.2708	2,897.43	2,989.53	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0415)	0.0000	1	(0.3900)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	600	4.2708	2,483.51	2,562.46	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0356)	0.0000	1	(0.3343)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	4,100	4.2708	16,970.65	17,510.13	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2432)	0.0000	1	(2.2844)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	100	4.2708	413.92	427.08	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0059)	0.0000	1	(0.0557)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	300	4.2708	1,241.76	1,281.23	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0178)	0.0000	1	(0.1672)	02/07/2025
000786.ZK	01/09/2025	SDB3260123700	0	300	4.2708	1,241.76	1,281.23	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0178)	0.0000	1	(0.1672)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	2,600	4.4289	10,761.88	11,515.07	0.0000	4.3300	50.00	0.00	(1.2944)	(0.1599)	0.0000	1	(1.4543)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	1,000	4.4289	4,139.18	4,428.87	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0615)	0.0000	1	(0.5594)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	3,900	4.4289	16,142.82	17,272.61	0.0000	4.3300	50.00	0.00	(1.9416)	(0.2399)	0.0000	1	(2.1815)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	7,800	4.4289	32,285.64	34,545.22	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4798)	0.0000	1	(4.3630)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	300	4.4289	1,241.76	1,328.66	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0185)	0.0000	1	(0.1678)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	400	4.4289	1,655.67	1,771.55	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0246)	0.0000	1	(0.2237)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	700	4.4289	2,897.43	3,100.21	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0431)	0.0000	1	(0.3916)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	5,000	4.4289	20,695.92	22,144.37	0.0000	4.3300	50.00	0.00	(2.4893)	(0.3076)	0.0000	1	(2.7968)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	2,200	4.4289	9,106.20	9,743.52	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1353)	0.0000	1	(1.2306)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	300	4.4289	1,241.76	1,328.66	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0185)	0.0000	1	(0.1678)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	700	4.4289	2,897.43	3,100.21	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0431)	0.0000	1	(0.3916)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	9,400	4.4289	38,908.33	41,631.42	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5782)	0.0000	1	(5.2580)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	200	4.4289	827.84	885.77	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0123)	0.0000	1	(0.1119)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	5,900	4.4289	24,421.19	26,130.36	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3629)	0.0000	1	(3.3002)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	800	4.4289	3,311.35	3,543.10	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0492)	0.0000	1	(0.4475)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	2,100	4.4289	8,692.29	9,300.64	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1292)	0.0000	1	(1.1747)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	200	4.4289	827.84	885.77	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0123)	0.0000	1	(0.1119)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	2,100	4.4289	8,692.29	9,300.64	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1292)	0.0000	1	(1.1747)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	2,300	4.4289	9,520.12	10,186.41	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1415)	0.0000	1	(1.2865)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	600	4.4289	2,483.51	2,657.32	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0369)	0.0000	1	(0.3356)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	100	4.4289	413.92	442.89	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0062)	0.0000	1	(0.0559)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	1,400	4.4289	5,794.86	6,200.42	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0861)	0.0000	1	(0.7831)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	700	4.4289	2,897.43	3,100.21	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0431)	0.0000	1	(0.3916)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	600	4.4289	2,483.51	2,657.32	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0369)	0.0000	1	(0.3356)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	4,100	4.4289	16,970.65	18,158.38	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2522)	0.0000	1	(2.2934)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	100	4.4289	413.92	442.89	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0062)	0.0000	1	(0.0559)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	300	4.4289	1,241.76	1,328.66	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0185)	0.0000	1	(0.1678)	02/07/2025
000786.ZK	01/08/2025	SDB3260123700	0	300	4.4289	1,241.76	1,328.66	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0185)	0.0000	1	(0.1678)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	5,700	4.4013	23,593.35	25,087.55	0.0000	4.3300	50.00	0.00	(2.8378)	(0.3484)	0.0000	1	(3.1862)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	1,000	4.4013	4,139.18	4,401.32	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0611)	0.0000	1	(0.5590)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	3,900	4.4013	16,142.82	17,165.17	0.0000	4.3300	50.00	0.00	(1.9416)	(0.2384)	0.0000	1	(2.1800)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	7,800	4.4013	32,285.64	34,330.33	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4768)	0.0000	1	(4.3601)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	300	4.4013	1,241.76	1,320.40	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0183)	0.0000	1	(0.1677)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	400	4.4013	1,655.67	1,760.53	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0245)	0.0000	1	(0.2236)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	700	4.4013	2,897.43	3,080.93	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0428)	0.0000	1	(0.3913)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	5,000	4.4013	20,695.92	22,006.63	0.0000	4.3300	50.00	0.00	(2.4893)	(0.3056)	0.0000	1	(2.7949)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	2,200	4.4013	9,106.20	9,682.91	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1345)	0.0000	1	(1.2298)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	300	4.4013	1,241.76	1,320.40	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0183)	0.0000	1	(0.1677)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/07/2025	SDB3260123700	0	700	4.4013	2,897.43	3,080.93	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0428)	0.0000	1	(0.3913)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	9,400	4.4013	38,908.33	41,372.46	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5746)	0.0000	1	(5.2544)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	200	4.4013	827.84	880.26	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0122)	0.0000	1	(0.1118)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	200	4.4013	827.84	880.26	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0122)	0.0000	1	(0.1118)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	400	4.4013	1,655.67	1,760.53	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0245)	0.0000	1	(0.2236)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	5,900	4.4013	24,421.19	25,967.82	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3607)	0.0000	1	(3.2980)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	800	4.4013	3,311.35	3,521.06	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0489)	0.0000	1	(0.4472)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	2,100	4.4013	8,692.29	9,242.78	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1284)	0.0000	1	(1.1739)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	200	4.4013	827.84	880.26	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0122)	0.0000	1	(0.1118)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	2,100	4.4013	8,692.29	9,242.78	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1284)	0.0000	1	(1.1739)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	400	4.4013	1,655.67	1,760.53	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0245)	0.0000	1	(0.2236)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	1,900	4.4013	7,864.45	8,362.52	0.0000	4.3300	50.00	0.00	(0.9459)	(0.1161)	0.0000	1	(1.0621)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	2,300	4.4013	9,520.12	10,123.05	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1406)	0.0000	1	(1.2857)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	600	4.4013	2,483.51	2,640.80	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0367)	0.0000	1	(0.3354)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	100	4.4013	413.92	440.13	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0061)	0.0000	1	(0.0559)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	1,400	4.4013	5,794.86	6,161.85	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0805)	0.0000	1	(0.7826)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	700	4.4013	2,897.43	3,080.93	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0428)	0.0000	1	(0.3913)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	600	4.4013	2,483.51	2,640.80	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0367)	0.0000	1	(0.3354)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	4,100	4.4013	16,970.65	18,045.43	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2506)	0.0000	1	(2.2918)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	100	4.4013	413.92	440.13	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0061)	0.0000	1	(0.0559)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	300	4.4013	1,241.76	1,320.40	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0183)	0.0000	1	(0.1677)	02/07/2025
000786.ZK	01/07/2025	SDB3260123700	0	300	4.4013	1,241.76	1,320.40	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0183)	0.0000	1	(0.1677)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	5,700	4.1392	23,593.35	23,593.35	0.0000	4.3300	50.00	0.00	(2.8378)	(0.3277)	0.0000	1	(3.1654)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	1,000	4.1392	4,139.18	4,139.18	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0575)	0.0000	1	(0.5553)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	3,900	4.1392	16,142.82	16,142.82	0.0000	4.3300	50.00	0.00	(1.9416)	(0.2242)	0.0000	1	(2.1658)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	7,800	4.1392	32,285.64	32,285.64	0.0000	4.3300	50.00	0.00	(3.8832)	(0.4484)	0.0000	1	(4.3317)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	300	4.1392	1,241.76	1,241.76	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0172)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	400	4.1392	1,655.67	1,655.67	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2221)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	700	4.1392	2,897.43	2,897.43	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0402)	0.0000	1	(0.3887)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	5,000	4.1392	20,695.92	20,695.92	0.0000	4.3300	50.00	0.00	(2.4893)	(0.2874)	0.0000	1	(2.7767)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	2,200	4.1392	9,106.20	9,106.20	0.0000	4.3300	50.00	0.00	(1.0953)	(0.1265)	0.0000	1	(1.2217)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	300	4.1392	1,241.76	1,241.76	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0172)	0.0000	1	(0.1666)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	700	4.1392	2,897.43	2,897.43	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0402)	0.0000	1	(0.3887)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	9,400	4.1392	38,908.33	38,908.33	0.0000	4.3300	50.00	0.00	(4.6798)	(0.5404)	0.0000	1	(5.2202)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	200	4.1392	827.84	827.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	200	4.1392	827.84	827.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	400	4.1392	1,655.67	1,655.67	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2221)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	5,900	4.1392	24,421.19	24,421.19	0.0000	4.3300	50.00	0.00	(2.9373)	(0.3392)	0.0000	1	(3.2765)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	800	4.1392	3,311.35	3,311.35	0.0000	4.3300	50.00	0.00	(0.3983)	(0.0460)	0.0000	1	(0.4443)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	2,100	4.1392	8,692.29	8,692.29	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1207)	0.0000	1	(1.1662)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	200	4.1392	827.84	827.84	0.0000	4.3300	50.00	0.00	(0.0996)	(0.0115)	0.0000	1	(0.1111)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	2,100	4.1392	8,692.29	8,692.29	0.0000	4.3300	50.00	0.00	(1.0455)	(0.1207)	0.0000	1	(1.1662)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	400	4.1392	1,655.67	1,655.67	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2221)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	1,900	4.1392	7,864.45	7,864.45	0.0000	4.3300	50.00	0.00	(0.9459)	(0.1092)	0.0000	1	(1.0651)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	2,300	4.1392	9,520.12	9,520.12	0.0000	4.3300	50.00	0.00	(1.1451)	(0.1322)	0.0000	1	(1.2773)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	600	4.1392	2,483.51	2,483.51	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0345)	0.0000	1	(0.3332)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	100	4.1392	413.92	413.92	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0057)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	1,400	4.1392	5,794.86	5,794.86	0.0000	4.3300	50.00	0.00	(0.6970)	(0.0805)	0.0000	1	(0.7775)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	700	4.1392	2,897.43	2,897.43	0.0000	4.3300	50.00	0.00	(0.3485)	(0.0402)	0.0000	1	(0.3887)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	600	4.1392	2,483.51	2,483.51	0.0000	4.3300	50.00	0.00	(0.2987)	(0.0345)	0.0000	1	(0.3332)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	4,100	4.1392	16,970.65	16,970.65	0.0000	4.3300	50.00	0.00	(2.0412)	(0.2357)	0.0000	1	(2.2769)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	100	4.1392	413.92	413.92	0.0000	4.3300	50.00	0.00	(0.0498)	(0.0057)	0.0000	1	(0.0555)	02/07/2025
000786.ZK	01/06/2025	SDB3260123700	0	300	4.1392	1,241.76	1,241.76	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0172)	0.0000	1	(0.1666)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000786.ZK	01/06/2025	SDB3260123700	0	300	4.1392	1,241.76	1,241.76	0.0000	4.3300	50.00	0.00	(0.1494)	(0.0172)	0.0000	1	(0.1666)	02/07/2025
TOTAL BEIJING NEW BUILDING MATERIALS PUBLIC COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(313.9952)	(37.1441)	0.0000		(351.1393)	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601126.SH	01/17/2025	SDB3260264439	0	7,000	2.1574	14,977.97	15,102.12	0.0000	4.3300	50.00	0.00	(1.8015)	(0.2098)	0.0000	1	(2.0113)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	800	2.1574	1,715.22	1,725.96	0.0000	4.3300	50.00	0.00	(0.2063)	(0.0240)	0.0000	1	(0.2303)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,200	2.1574	4,638.61	4,746.38	0.0000	4.3300	50.00	0.00	(0.5579)	(0.0659)	0.0000	1	(0.6238)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	212.90	215.74	0.0000	4.3300	50.00	0.00	(0.0256)	(0.0030)	0.0000	1	(0.0286)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,000	2.1574	4,413.84	4,314.89	0.0000	4.3300	50.00	0.00	(0.5309)	(0.0599)	0.0000	1	(0.5908)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	200	2.1574	463.22	431.49	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0617)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	800	2.1574	1,852.87	1,725.96	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0240)	0.0000	1	(0.2468)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	600	2.1574	1,389.65	1,294.47	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0180)	0.0000	1	(0.1851)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	4,900	2.1574	11,348.82	10,571.49	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1468)	0.0000	1	(1.5118)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	200	2.1574	463.22	431.49	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0617)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	231.61	215.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	700	2.1574	1,621.26	1,510.21	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0210)	0.0000	1	(0.2160)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	300	2.1574	694.83	647.23	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0090)	0.0000	1	(0.0926)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	700	2.1574	1,621.26	1,510.21	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0210)	0.0000	1	(0.2160)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,600	2.1574	3,705.74	3,451.91	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0479)	0.0000	1	(0.4937)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	5,500	2.1574	12,738.47	11,865.95	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1648)	0.0000	1	(1.6970)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	6,700	2.1574	15,517.78	14,454.89	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2008)	0.0000	1	(2.0672)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	5,100	2.1574	11,812.04	11,002.97	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1528)	0.0000	1	(1.5735)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	200	2.1574	463.22	431.49	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0617)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	13,200	2.1574	30,572.34	28,478.29	0.0000	4.3300	50.00	0.00	(3.6772)	(0.3955)	0.0000	1	(4.0727)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	3,900	2.1574	9,032.74	8,414.04	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1169)	0.0000	1	(1.2033)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,500	2.1574	5,790.21	5,393.62	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0749)	0.0000	1	(0.7713)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	7,700	2.1574	17,833.86	16,612.33	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2307)	0.0000	1	(2.3757)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	4,700	2.1574	10,885.60	10,140.00	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1408)	0.0000	1	(1.4501)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	9,800	2.1574	22,697.64	21,142.97	0.0000	4.3300	50.00	0.00	(2.7300)	(0.2937)	0.0000	1	(3.0237)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	6,800	2.1574	15,749.38	14,670.63	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2038)	0.0000	1	(2.0981)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,200	2.1574	5,095.39	4,746.38	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0659)	0.0000	1	(0.6788)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,700	2.1574	6,253.43	5,825.10	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0809)	0.0000	1	(0.8331)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	4,300	2.1574	9,959.17	9,277.02	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1288)	0.0000	1	(1.3267)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,800	2.1574	4,168.95	3,883.40	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0539)	0.0000	1	(0.5554)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	900	2.1574	2,084.48	1,941.70	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0270)	0.0000	1	(0.2777)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	900	2.1574	2,084.48	1,941.70	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0270)	0.0000	1	(0.2777)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	3,800	2.1574	8,801.13	8,198.29	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1139)	0.0000	1	(1.1724)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	400	2.1574	926.43	862.98	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0120)	0.0000	1	(0.1234)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,000	2.1574	2,316.09	2,157.45	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0300)	0.0000	1	(0.3085)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	800	2.1574	1,852.87	1,725.96	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0240)	0.0000	1	(0.2468)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,300	2.1574	3,010.91	2,804.68	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0390)	0.0000	1	(0.4011)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	231.61	215.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	231.61	215.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,700	2.1574	3,937.35	3,667.66	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0509)	0.0000	1	(0.5245)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	11,800	2.1574	27,329.81	25,457.86	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3536)	0.0000	1	(3.6408)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	231.61	215.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	400	2.1574	926.43	862.98	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0120)	0.0000	1	(0.1234)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	600	2.1574	1,389.65	1,294.47	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0180)	0.0000	1	(0.1851)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	10,100	2.1574	23,392.47	21,790.20	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3026)	0.0000	1	(3.1162)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	1,000	2.1574	2,316.09	2,157.45	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0300)	0.0000	1	(0.3085)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	100	2.1574	231.61	215.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	3,900	2.1574	9,032.74	8,414.04	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1169)	0.0000	1	(1.2033)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	200	2.1574	463.22	431.49	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0617)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/17/2025	SDB3260264439	0	1,000	2.1574	2,316.09	2,157.45	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0300)	0.0000	1	(0.3085)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	5,500	2.1574	12,738.47	11,865.95	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1648)	0.0000	1	(1.6970)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	3,500	2.1574	8,106.30	7,551.06	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1049)	0.0000	1	(1.0799)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	2,100	2.1574	4,863.78	4,530.64	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0629)	0.0000	1	(0.6479)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	12,100	2.1574	28,024.64	26,105.10	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3626)	0.0000	1	(3.7333)	02/07/2025
601126.SH	01/17/2025	SDB3260264439	0	6,400	2.1574	14,822.95	13,807.65	0.0000	4.3300	50.00	0.00	(1.7829)	(0.1918)	0.0000	1	(1.9746)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,200	2.0900	4,638.61	4,598.10	0.0000	4.3300	50.00	0.00	(0.5579)	(0.0639)	0.0000	1	(0.6218)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	212.90	209.00	0.0000	4.3300	50.00	0.00	(0.0256)	(0.0029)	0.0000	1	(0.0285)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,000	2.0900	4,413.84	4,180.09	0.0000	4.3300	50.00	0.00	(0.5309)	(0.0581)	0.0000	1	(0.5889)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	200	2.0900	463.22	418.01	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0058)	0.0000	1	(0.0615)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	800	2.0900	1,852.87	1,672.04	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0232)	0.0000	1	(0.2461)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	600	2.0900	1,389.65	1,254.03	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0174)	0.0000	1	(0.1846)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	4,900	2.0900	11,348.82	10,241.23	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1422)	0.0000	1	(1.5073)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	200	2.0900	463.22	418.01	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0058)	0.0000	1	(0.0615)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	231.61	209.00	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0029)	0.0000	1	(0.0308)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	700	2.0900	1,621.26	1,463.03	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0203)	0.0000	1	(0.2153)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	300	2.0900	694.83	627.01	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0087)	0.0000	1	(0.0923)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	700	2.0900	1,621.26	1,463.03	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0203)	0.0000	1	(0.2153)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,600	2.0900	3,705.74	3,344.08	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0464)	0.0000	1	(0.4922)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	5,500	2.0900	12,738.47	11,495.26	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1597)	0.0000	1	(1.6918)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	6,700	2.0900	15,517.78	14,003.31	0.0000	4.3300	50.00	0.00	(1.8664)	(0.1945)	0.0000	1	(2.0609)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	5,100	2.0900	11,812.04	10,659.24	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1480)	0.0000	1	(1.5688)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	200	2.0900	463.22	418.01	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0058)	0.0000	1	(0.0615)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	13,200	2.0900	30,572.34	27,588.62	0.0000	4.3300	50.00	0.00	(3.6772)	(0.3832)	0.0000	1	(4.0603)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	3,900	2.0900	9,032.74	8,151.18	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1132)	0.0000	1	(1.1996)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,500	2.0900	5,790.21	5,225.12	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0726)	0.0000	1	(0.7690)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	7,700	2.0900	17,833.86	16,093.36	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2235)	0.0000	1	(2.3685)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	4,700	2.0900	10,885.60	9,823.22	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1364)	0.0000	1	(1.4457)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	9,800	2.0900	22,697.64	20,482.46	0.0000	4.3300	50.00	0.00	(2.7300)	(0.2845)	0.0000	1	(3.0145)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	6,800	2.0900	15,749.38	14,212.32	0.0000	4.3300	50.00	0.00	(1.8943)	(0.1974)	0.0000	1	(2.0917)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,200	2.0900	5,095.39	4,598.10	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0639)	0.0000	1	(0.6767)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,700	2.0900	6,253.43	5,643.13	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0784)	0.0000	1	(0.8305)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	4,300	2.0900	9,959.17	8,987.20	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1248)	0.0000	1	(1.3227)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,800	2.0900	4,168.95	3,762.08	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0523)	0.0000	1	(0.5537)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	900	2.0900	2,084.48	1,881.04	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0261)	0.0000	1	(0.2768)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	900	2.0900	2,084.48	1,881.04	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0261)	0.0000	1	(0.2768)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	3,800	2.0900	8,801.13	7,942.18	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1103)	0.0000	1	(1.1689)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	400	2.0900	926.43	836.02	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0116)	0.0000	1	(0.1230)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,000	2.0900	2,316.09	2,090.05	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0290)	0.0000	1	(0.3076)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	800	2.0900	1,852.87	1,672.04	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0232)	0.0000	1	(0.2461)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,300	2.0900	3,010.91	2,717.06	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0377)	0.0000	1	(0.3999)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	231.61	209.00	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0029)	0.0000	1	(0.0308)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	231.61	209.00	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0029)	0.0000	1	(0.0308)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,700	2.0900	3,937.35	3,553.08	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0493)	0.0000	1	(0.5229)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	11,800	2.0900	27,329.81	24,662.55	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3425)	0.0000	1	(3.6297)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	231.61	209.00	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0029)	0.0000	1	(0.0308)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	400	2.0900	926.43	836.02	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0116)	0.0000	1	(0.1230)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	600	2.0900	1,389.65	1,254.03	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0174)	0.0000	1	(0.1846)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	10,100	2.0900	23,392.47	21,109.47	0.0000	4.3300	50.00	0.00	(2.8136)	(0.2932)	0.0000	1	(3.1068)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	1,000	2.0900	2,316.09	2,090.05	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0290)	0.0000	1	(0.3076)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	100	2.0900	231.61	209.00	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0029)	0.0000	1	(0.0308)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	3,900	2.0900	9,032.74	8,151.18	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1132)	0.0000	1	(1.1996)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	200	2.0900	463.22	418.01	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0058)	0.0000	1	(0.0615)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/16/2025	SDB3260264439	0	1,000	2.0900	2,316.09	2,090.05	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0290)	0.0000	1	(0.3076)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	5,500	2.0900	12,738.47	11,495.26	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1597)	0.0000	1	(1.6918)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	3,500	2.0900	8,106.30	7,315.16	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1016)	0.0000	1	(1.0766)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	2,100	2.0900	4,863.78	4,389.10	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0610)	0.0000	1	(0.6460)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	12,100	2.0900	28,024.64	25,289.57	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3512)	0.0000	1	(3.7220)	02/07/2025
601126.SH	01/16/2025	SDB3260264439	0	6,400	2.0900	14,822.95	13,376.30	0.0000	4.3300	50.00	0.00	(1.7829)	(0.1858)	0.0000	1	(1.9687)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	2,000	2.1768	4,413.84	4,353.59	0.0000	4.3300	50.00	0.00	(0.5309)	(0.0605)	0.0000	1	(0.5914)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	200	2.1768	463.22	435.36	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0618)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	800	2.1768	1,852.87	1,741.44	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0242)	0.0000	1	(0.2470)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	600	2.1768	1,389.65	1,306.08	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0181)	0.0000	1	(0.1853)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	4,900	2.1768	11,348.82	10,666.30	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1481)	0.0000	1	(1.5132)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	200	2.1768	463.22	435.36	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0618)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	100	2.1768	231.61	217.68	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	700	2.1768	1,621.26	1,523.76	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0212)	0.0000	1	(0.2162)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	300	2.1768	694.83	653.04	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0091)	0.0000	1	(0.0926)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	700	2.1768	1,621.26	1,523.76	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0212)	0.0000	1	(0.2162)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,600	2.1768	3,705.74	3,482.87	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0484)	0.0000	1	(0.4941)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	5,500	2.1768	12,738.47	11,972.37	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1663)	0.0000	1	(1.6984)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	6,700	2.1768	15,517.78	14,584.53	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2026)	0.0000	1	(2.0690)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	5,100	2.1768	11,812.04	11,101.65	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1542)	0.0000	1	(1.5749)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	200	2.1768	463.22	435.36	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0618)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	13,200	2.1768	30,572.34	28,733.69	0.0000	4.3300	50.00	0.00	(3.6772)	(0.3991)	0.0000	1	(4.0763)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	3,900	2.1768	9,032.74	8,489.50	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1179)	0.0000	1	(1.2043)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	2,500	2.1768	5,790.21	5,441.99	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0756)	0.0000	1	(0.7720)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	7,700	2.1768	17,833.86	16,761.32	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2328)	0.0000	1	(2.3778)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	4,700	2.1768	10,885.60	10,230.94	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1421)	0.0000	1	(1.4514)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	9,800	2.1768	22,697.64	21,332.59	0.0000	4.3300	50.00	0.00	(2.7300)	(0.2963)	0.0000	1	(3.0263)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	6,800	2.1768	15,749.38	14,802.21	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2056)	0.0000	1	(2.0999)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	2,200	2.1768	5,095.39	4,788.95	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0665)	0.0000	1	(0.6794)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	2,700	2.1768	6,253.43	5,877.35	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0816)	0.0000	1	(0.8338)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	4,300	2.1768	9,959.17	9,360.22	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1300)	0.0000	1	(1.3279)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,800	2.1768	4,168.95	3,918.23	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0544)	0.0000	1	(0.5559)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	900	2.1768	2,084.48	1,959.12	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0272)	0.0000	1	(0.2779)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	900	2.1768	2,084.48	1,959.12	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0272)	0.0000	1	(0.2779)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	3,800	2.1768	8,801.13	8,271.82	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1149)	0.0000	1	(1.1735)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	400	2.1768	926.43	870.72	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0121)	0.0000	1	(0.1235)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,000	2.1768	2,316.09	2,176.80	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0302)	0.0000	1	(0.3088)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	800	2.1768	1,852.87	1,741.44	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0242)	0.0000	1	(0.2470)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,300	2.1768	3,010.91	2,829.83	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0393)	0.0000	1	(0.4014)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	100	2.1768	231.61	217.68	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	100	2.1768	231.61	217.68	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,700	2.1768	3,937.35	3,700.55	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0514)	0.0000	1	(0.5250)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	11,800	2.1768	27,329.81	25,686.18	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3568)	0.0000	1	(3.6439)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	100	2.1768	231.61	217.68	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	400	2.1768	926.43	870.72	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0121)	0.0000	1	(0.1235)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	600	2.1768	1,389.65	1,306.08	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0181)	0.0000	1	(0.1853)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	10,100	2.1768	23,392.47	21,985.63	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3054)	0.0000	1	(3.1190)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,000	2.1768	2,316.09	2,176.80	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0302)	0.0000	1	(0.3088)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	100	2.1768	231.61	217.68	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0030)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	3,900	2.1768	9,032.74	8,489.50	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1179)	0.0000	1	(1.2043)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	200	2.1768	463.22	435.36	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0060)	0.0000	1	(0.0618)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	1,000	2.1768	2,316.09	2,176.80	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0302)	0.0000	1	(0.3088)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	5,500	2.1768	12,738.47	11,972.37	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1663)	0.0000	1	(1.6984)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/15/2025	SDB3260264439	0	3,500	2.1768	8,106.30	7,618.78	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1058)	0.0000	1	(1.0808)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	2,100	2.1768	4,863.78	4,571.27	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0635)	0.0000	1	(0.6485)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	12,100	2.1768	28,024.64	26,339.22	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3658)	0.0000	1	(3.7366)	02/07/2025
601126.SH	01/15/2025	SDB3260264439	0	6,400	2.1768	14,822.95	13,931.49	0.0000	4.3300	50.00	0.00	(1.7829)	(0.1935)	0.0000	1	(1.9764)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	200	2.2338	463.22	446.76	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0062)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	800	2.2338	1,852.87	1,787.05	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0248)	0.0000	1	(0.2477)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	600	2.2338	1,389.65	1,340.29	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	1	(0.1858)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	4,900	2.2338	11,348.82	10,945.70	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1520)	0.0000	1	(1.5170)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	200	2.2338	463.22	446.76	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0062)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	100	2.2338	231.61	223.38	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	700	2.2338	1,621.26	1,563.67	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0217)	0.0000	1	(0.2167)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	300	2.2338	694.83	670.14	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	700	2.2338	1,621.26	1,563.67	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0217)	0.0000	1	(0.2167)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,600	2.2338	3,705.74	3,574.11	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0496)	0.0000	1	(0.4954)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	5,500	2.2338	12,738.47	12,285.99	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1706)	0.0000	1	(1.7028)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	6,700	2.2338	15,517.78	14,966.57	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2079)	0.0000	1	(2.0743)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	5,100	2.2338	11,812.04	11,392.46	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1582)	0.0000	1	(1.5790)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	200	2.2338	463.22	446.76	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0062)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	13,200	2.2338	30,572.34	29,486.37	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4095)	0.0000	1	(4.0867)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	3,900	2.2338	9,032.74	8,711.88	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1210)	0.0000	1	(1.2074)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	2,500	2.2338	5,790.21	5,584.54	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0776)	0.0000	1	(0.7740)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	7,700	2.2338	17,833.86	17,200.38	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2389)	0.0000	1	(2.3839)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	4,700	2.2338	10,885.60	10,498.94	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1458)	0.0000	1	(1.4551)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	9,800	2.2338	22,697.64	21,891.40	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3040)	0.0000	1	(3.0341)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	6,800	2.2338	15,749.38	15,189.95	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2110)	0.0000	1	(2.1053)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	2,200	2.2338	5,095.39	4,914.40	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0683)	0.0000	1	(0.6811)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	2,700	2.2338	6,253.43	6,031.30	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0838)	0.0000	1	(0.8359)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	4,300	2.2338	9,959.17	9,605.41	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1334)	0.0000	1	(1.3313)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,800	2.2338	4,168.95	4,020.87	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0558)	0.0000	1	(0.5573)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	900	2.2338	2,084.48	2,010.43	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0279)	0.0000	1	(0.2786)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	900	2.2338	2,084.48	2,010.43	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0279)	0.0000	1	(0.2786)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	3,800	2.2338	8,801.13	8,488.50	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1179)	0.0000	1	(1.1765)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	400	2.2338	926.43	893.53	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0124)	0.0000	1	(0.1238)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,000	2.2338	2,316.09	2,233.82	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0310)	0.0000	1	(0.3096)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	800	2.2338	1,852.87	1,787.05	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0248)	0.0000	1	(0.2477)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,300	2.2338	3,010.91	2,903.96	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0403)	0.0000	1	(0.4025)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	100	2.2338	231.61	223.38	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	100	2.2338	231.61	223.38	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,700	2.2338	3,937.35	3,797.49	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0527)	0.0000	1	(0.5263)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	11,800	2.2338	27,329.81	26,359.03	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3661)	0.0000	1	(3.6533)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	100	2.2338	231.61	223.38	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	400	2.2338	926.43	893.53	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0124)	0.0000	1	(0.1238)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	600	2.2338	1,389.65	1,340.29	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	1	(0.1858)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	10,100	2.2338	23,392.47	22,561.54	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3134)	0.0000	1	(3.1269)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,000	2.2338	2,316.09	2,233.82	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0310)	0.0000	1	(0.3096)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	100	2.2338	231.61	223.38	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	3,900	2.2338	9,032.74	8,711.88	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1210)	0.0000	1	(1.2074)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	200	2.2338	463.22	446.76	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0062)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	1,000	2.2338	2,316.09	2,233.82	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0310)	0.0000	1	(0.3096)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	5,500	2.2338	12,738.47	12,285.99	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1706)	0.0000	1	(1.7028)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	3,500	2.2338	8,106.30	7,818.36	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1086)	0.0000	1	(1.0836)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	2,100	2.2338	4,863.78	4,691.01	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0652)	0.0000	1	(0.6502)	02/07/2025
601126.SH	01/14/2025	SDB3260264439	0	12,100	2.2338	28,024.64	27,029.17	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3754)	0.0000	1	(3.7461)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/14/2025	SDB3260264439	0	6,400	2.2338	14,822.95	14,296.42	0.0000	4.3300	50.00	0.00	(1.7829)	(0.1986)	0.0000	1	(1.9814)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	200	2.2634	463.22	452.68	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	800	2.2634	1,852.87	1,810.71	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0251)	0.0000	1	(0.2480)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	600	2.2634	1,389.65	1,358.03	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0189)	0.0000	1	(0.1860)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	4,900	2.2634	11,348.82	11,090.59	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1540)	0.0000	1	(1.5190)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	200	2.2634	463.22	452.68	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	100	2.2634	231.61	226.34	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	700	2.2634	1,621.26	1,584.37	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0220)	0.0000	1	(0.2170)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	300	2.2634	694.83	679.02	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0094)	0.0000	1	(0.0930)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	700	2.2634	1,621.26	1,584.37	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0220)	0.0000	1	(0.2170)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,600	2.2634	3,705.74	3,621.42	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0503)	0.0000	1	(0.4960)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	5,500	2.2634	12,738.47	12,448.62	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1729)	0.0000	1	(1.7051)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	6,700	2.2634	15,517.78	15,164.69	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2106)	0.0000	1	(2.0771)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	5,100	2.2634	11,812.04	11,543.27	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1603)	0.0000	1	(1.5810)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	200	2.2634	463.22	452.68	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	13,200	2.2634	30,572.34	29,876.70	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4150)	0.0000	1	(4.0921)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	3,900	2.2634	9,032.74	8,827.21	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1226)	0.0000	1	(1.2090)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	2,500	2.2634	5,790.21	5,658.47	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0786)	0.0000	1	(0.7750)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	7,700	2.2634	17,833.86	17,428.07	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2421)	0.0000	1	(2.3871)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	4,700	2.2634	10,885.60	10,637.91	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1477)	0.0000	1	(1.4570)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	9,800	2.2634	22,697.64	22,181.18	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3081)	0.0000	1	(3.0381)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	6,800	2.2634	15,749.38	15,391.02	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2138)	0.0000	1	(2.1081)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	2,200	2.2634	5,095.39	4,979.45	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0692)	0.0000	1	(0.6820)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	2,200	2.2634	6,253.43	6,111.14	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0849)	0.0000	1	(0.8370)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	4,300	2.2634	9,959.17	9,732.56	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1352)	0.0000	1	(1.3330)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,800	2.2634	4,168.95	4,074.09	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0566)	0.0000	1	(0.5580)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	900	2.2634	2,084.48	2,037.05	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0283)	0.0000	1	(0.2790)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	900	2.2634	2,084.48	2,037.05	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0283)	0.0000	1	(0.2790)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	3,800	2.2634	8,801.13	8,600.87	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1195)	0.0000	1	(1.1780)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	400	2.2634	926.43	905.35	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0126)	0.0000	1	(0.1240)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,000	2.2634	2,316.09	2,263.39	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3100)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	800	2.2634	1,852.87	1,810.71	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0251)	0.0000	1	(0.2480)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,300	2.2634	3,010.91	2,942.40	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0409)	0.0000	1	(0.4030)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	100	2.2634	231.61	226.34	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	100	2.2634	231.61	226.34	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,700	2.2634	3,937.35	3,847.76	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0534)	0.0000	1	(0.5270)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	11,800	2.2634	27,329.81	26,707.95	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3709)	0.0000	1	(3.6581)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	100	2.2634	231.61	226.34	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	400	2.2634	926.43	905.35	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0126)	0.0000	1	(0.1240)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	600	2.2634	1,389.65	1,358.03	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0189)	0.0000	1	(0.1860)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	10,100	2.2634	23,392.47	22,860.20	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3175)	0.0000	1	(3.1311)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,000	2.2634	2,316.09	2,263.39	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3100)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	100	2.2634	231.61	226.34	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	3,900	2.2634	9,032.74	8,827.21	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1226)	0.0000	1	(1.2090)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	200	2.2634	463.22	452.68	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	1,000	2.2634	2,316.09	2,263.39	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3100)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	5,500	2.2634	12,738.47	12,448.62	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1729)	0.0000	1	(1.7051)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	3,500	2.2634	8,106.30	7,921.85	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1100)	0.0000	1	(1.0850)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	2,100	2.2634	4,863.78	4,753.11	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0660)	0.0000	1	(0.6510)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	12,100	2.2634	28,024.64	27,386.97	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3804)	0.0000	1	(3.7511)	02/07/2025
601126.SH	01/13/2025	SDB3260264439	0	6,400	2.2634	14,822.95	14,485.67	0.0000	4.3300	50.00	0.00	(1.7829)	(0.2012)	0.0000	1	(1.9841)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	200	2.2341	463.22	446.81	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	3	(0.1858)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	800	2.2341	1,852.87	1,787.25	0.0000	4.3300	50.00	0.00	(0.6686)	(0.0745)	0.0000	3	(0.7430)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/10/2025	SDB3260264439	0	600	2.2341	1,389.65	1,340.44	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0559)	0.0000	3	(0.5573)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	4,900	2.2341	11,348.82	10,946.92	0.0000	4.3300	50.00	0.00	(4.0950)	(0.4561)	0.0000	3	(4.5512)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	200	2.2341	463.22	446.81	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	3	(0.1858)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	100	2.2341	231.61	223.41	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	3	(0.0929)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	700	2.2341	1,621.26	1,563.85	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0652)	0.0000	3	(0.6502)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	300	2.2341	694.83	670.22	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0279)	0.0000	3	(0.2786)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	700	2.2341	1,621.26	1,563.85	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0652)	0.0000	3	(0.6502)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,600	2.2341	3,705.74	3,574.51	0.0000	4.3300	50.00	0.00	(1.3372)	(0.1489)	0.0000	3	(1.4861)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	5,500	2.2341	12,738.47	12,287.36	0.0000	4.3300	50.00	0.00	(4.5965)	(0.5120)	0.0000	3	(5.1084)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	6,700	2.2341	15,517.78	14,968.24	0.0000	4.3300	50.00	0.00	(5.5993)	(0.6237)	0.0000	3	(6.2230)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	5,100	2.2341	11,812.04	11,393.74	0.0000	4.3300	50.00	0.00	(4.2622)	(0.4747)	0.0000	3	(4.7369)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	200	2.2341	463.22	446.81	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	3	(0.1858)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	13,200	2.2341	30,572.34	29,489.67	0.0000	4.3300	50.00	0.00	(11.0315)	(1.2287)	0.0000	3	(12.2603)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	3,900	2.2341	9,032.74	8,712.86	0.0000	4.3300	50.00	0.00	(3.2593)	(0.3630)	0.0000	3	(3.6223)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	2,500	2.2341	5,790.21	5,585.16	0.0000	4.3300	50.00	0.00	(2.0893)	(0.2327)	0.0000	3	(2.3220)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	7,700	2.2341	17,833.86	17,202.31	0.0000	4.3300	50.00	0.00	(6.4351)	(0.7168)	0.0000	3	(7.1518)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	4,700	2.2341	10,885.60	10,500.11	0.0000	4.3300	50.00	0.00	(3.9279)	(0.4375)	0.0000	3	(4.3654)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	9,800	2.2341	22,697.64	21,893.85	0.0000	4.3300	50.00	0.00	(8.1901)	(0.9122)	0.0000	3	(9.1023)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	6,800	2.2341	15,749.38	15,191.65	0.0000	4.3300	50.00	0.00	(5.6829)	(0.6330)	0.0000	3	(6.3159)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	2,200	2.2341	5,095.39	4,914.95	0.0000	4.3300	50.00	0.00	(1.8386)	(0.2048)	0.0000	3	(2.0434)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	2,700	2.2341	6,253.43	6,031.98	0.0000	4.3300	50.00	0.00	(2.2564)	(0.2513)	0.0000	3	(2.5078)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	4,300	2.2341	9,959.17	9,606.48	0.0000	4.3300	50.00	0.00	(3.5936)	(0.4003)	0.0000	3	(3.9939)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,800	2.2341	4,168.95	4,021.32	0.0000	4.3300	50.00	0.00	(1.5043)	(0.1676)	0.0000	3	(1.6719)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	900	2.2341	2,084.48	2,010.66	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0838)	0.0000	3	(0.8359)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	900	2.2341	2,084.48	2,010.66	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0838)	0.0000	3	(0.8359)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	3,800	2.2341	8,801.13	8,489.45	0.0000	4.3300	50.00	0.00	(3.1757)	(0.3537)	0.0000	3	(3.5295)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	400	2.2341	926.43	893.63	0.0000	4.3300	50.00	0.00	(0.3343)	(0.0372)	0.0000	3	(0.3715)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,000	2.2341	2,316.09	2,234.07	0.0000	4.3300	50.00	0.00	(0.8357)	(0.0931)	0.0000	3	(0.9288)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	800	2.2341	1,852.87	1,787.25	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0745)	0.0000	3	(0.7430)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,300	2.2341	3,010.91	2,904.29	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1210)	0.0000	3	(1.2074)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	100	2.2341	231.61	223.41	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	3	(0.0929)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	100	2.2341	231.61	223.41	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	3	(0.0929)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,700	2.2341	3,937.35	3,797.91	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1582)	0.0000	3	(1.5790)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	11,800	2.2341	27,329.81	26,361.98	0.0000	4.3300	50.00	0.00	(9.8615)	(1.0984)	0.0000	3	(10.9599)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	100	2.2341	231.61	223.41	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	3	(0.0929)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	400	2.2341	926.43	893.63	0.0000	4.3300	50.00	0.00	(0.3343)	(0.0372)	0.0000	3	(0.3715)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	600	2.2341	1,389.65	1,340.44	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0559)	0.0000	3	(0.5573)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	10,100	2.2341	23,392.47	22,564.07	0.0000	4.3300	50.00	0.00	(8.4408)	(0.9402)	0.0000	3	(9.3810)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,000	2.2341	2,316.09	2,234.07	0.0000	4.3300	50.00	0.00	(0.8357)	(0.0931)	0.0000	3	(0.9288)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	100	2.2341	231.61	223.41	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	3	(0.0929)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	3,900	2.2341	9,032.74	8,712.86	0.0000	4.3300	50.00	0.00	(3.2593)	(0.3630)	0.0000	3	(3.6223)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	200	2.2341	463.22	446.81	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0186)	0.0000	3	(0.1858)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	1,000	2.2341	2,316.09	2,234.07	0.0000	4.3300	50.00	0.00	(0.8357)	(0.0931)	0.0000	3	(0.9288)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	5,500	2.2341	12,738.47	12,287.36	0.0000	4.3300	50.00	0.00	(4.5965)	(0.5120)	0.0000	3	(5.1084)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	3,500	2.2341	8,106.30	7,819.23	0.0000	4.3300	50.00	0.00	(2.9250)	(0.3258)	0.0000	3	(3.2508)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	2,100	2.2341	4,863.78	4,691.54	0.0000	4.3300	50.00	0.00	(1.7550)	(0.1955)	0.0000	3	(1.9505)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	12,100	2.2341	28,024.64	27,032.20	0.0000	4.3300	50.00	0.00	(10.1122)	(1.1263)	0.0000	3	(11.2386)	02/07/2025
601126.SH	01/10/2025	SDB3260264439	0	6,400	2.2341	14,822.95	14,298.02	0.0000	4.3300	50.00	0.00	(5.3486)	(0.5958)	0.0000	3	(5.9444)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	200	2.2115	463.22	442.30	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0061)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	800	2.2115	1,852.87	1,769.20	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0246)	0.0000	1	(0.2474)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	600	2.2115	1,389.65	1,326.90	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0184)	0.0000	1	(0.1856)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	4,900	2.2115	11,348.82	10,836.35	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1505)	0.0000	1	(1.5155)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	200	2.2115	463.22	442.30	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0061)	0.0000	1	(0.0619)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/09/2025	SDB3260264439	0	100	2.2115	231.61	221.15	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	700	2.2115	1,621.26	1,548.05	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0215)	0.0000	1	(0.2165)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	300	2.2115	694.83	663.45	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0092)	0.0000	1	(0.0928)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	700	2.2115	1,621.26	1,548.05	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0215)	0.0000	1	(0.2165)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,600	2.2115	3,705.74	3,538.40	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0491)	0.3000	1	(0.4949)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	5,500	2.2115	12,738.47	12,163.24	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1689)	0.0000	1	(1.7011)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	6,700	2.2115	15,517.78	14,817.04	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2058)	0.0000	1	(2.0722)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	5,100	2.2115	11,812.04	11,278.64	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1566)	0.0000	1	(1.5774)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	200	2.2115	463.22	442.30	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0061)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	13,200	2.2115	30,572.34	29,191.79	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4054)	0.0000	1	(4.0826)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	3,900	2.2115	9,032.74	8,624.85	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1198)	0.0000	1	(1.2062)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	2,500	2.2115	5,790.21	5,528.75	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0768)	0.3000	1	(0.7732)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	7,700	2.2115	17,833.86	17,028.54	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2365)	0.0000	1	(2.3815)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	4,700	2.2115	10,885.60	10,394.05	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1444)	0.0000	1	(1.4537)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	9,800	2.2115	22,697.64	21,672.69	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3010)	0.0000	1	(3.0310)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	6,800	2.2115	15,749.38	15,038.19	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2089)	0.0000	1	(2.1032)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	2,200	2.2115	5,095.39	4,865.30	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0676)	0.0000	1	(0.6804)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	2,700	2.2115	6,253.43	5,971.05	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0829)	0.0000	1	(0.8351)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	4,300	2.2115	9,959.17	9,509.45	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1321)	0.3000	1	(1.3299)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,800	2.2115	4,168.95	3,980.70	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0553)	0.0000	1	(0.5567)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	900	2.2115	2,084.48	1,990.35	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0276)	0.0000	1	(0.2784)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	900	2.2115	2,084.48	1,990.35	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0276)	0.0000	1	(0.2784)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	3,800	2.2115	8,801.13	8,403.70	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1167)	0.0000	1	(1.1753)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	400	2.2115	926.43	884.60	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0123)	0.0000	1	(0.1237)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,000	2.2115	2,316.09	2,211.50	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0307)	0.0000	1	(0.3093)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	800	2.2115	1,852.87	1,769.20	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0246)	0.0000	1	(0.2474)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,300	2.2115	3,010.91	2,874.95	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0399)	0.0000	1	(0.4021)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	100	2.2115	231.61	221.15	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	100	2.2115	231.61	221.15	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,700	2.2115	3,937.35	3,759.55	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0522)	0.0000	1	(0.5258)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	11,800	2.2115	27,329.81	26,095.69	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3624)	0.0000	1	(3.6496)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	100	2.2115	231.61	221.15	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	400	2.2115	926.43	884.60	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0123)	0.0000	1	(0.1237)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	600	2.2115	1,389.65	1,326.90	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0184)	0.0000	1	(0.1856)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	10,100	2.2115	23,392.47	22,336.14	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3102)	0.0000	1	(3.1238)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,000	2.2115	2,316.09	2,211.50	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0307)	0.0000	1	(0.3093)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	100	2.2115	231.61	221.15	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0309)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	3,900	2.2115	9,032.74	8,624.85	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1198)	0.3000	1	(1.2062)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	200	2.2115	463.22	442.30	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0061)	0.0000	1	(0.0619)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	1,000	2.2115	2,316.09	2,211.50	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0307)	0.3000	1	(0.3093)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	5,500	2.2115	12,738.47	12,163.24	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1689)	0.0000	1	(1.7011)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	3,500	2.2115	8,106.30	7,740.25	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1075)	0.0000	1	(1.0825)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	2,100	2.2115	4,863.78	4,644.15	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0645)	0.0000	1	(0.6495)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	12,100	2.2115	28,024.64	26,759.14	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3717)	0.0000	1	(3.7424)	02/07/2025
601126.SH	01/09/2025	SDB3260264439	0	6,400	2.2115	14,822.95	14,153.59	0.0000	4.3300	50.00	0.00	(1.7829)	(0.1966)	0.3000	1	(1.9794)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	200	2.2574	463.22	451.48	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	800	2.2574	1,852.87	1,805.90	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0251)	0.0000	1	(0.2479)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	600	2.2574	1,389.65	1,354.43	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0188)	0.0000	1	(0.1860)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	4,900	2.2574	11,348.82	11,061.14	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1536)	0.0000	1	(1.5186)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	200	2.2574	463.22	451.48	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	100	2.2574	231.61	225.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	700	2.2574	1,621.26	1,580.16	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0219)	0.3000	1	(0.2169)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	300	2.2574	694.83	677.21	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0094)	0.0000	1	(0.0930)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/08/2025	SDB3260264439	0	700	2.2574	1,621.26	1,580.16	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0219)	0.0000	1	(0.2169)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,600	2.2574	3,705.74	3,611.80	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0502)	0.0000	1	(0.4959)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	5,500	2.2574	12,738.47	12,415.57	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1724)	0.0000	1	(1.7046)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	6,700	2.2574	15,517.78	15,124.42	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2101)	0.0000	1	(2.0765)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	5,100	2.2574	11,812.04	11,512.62	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1599)	0.0000	1	(1.5806)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	200	2.2574	463.22	451.48	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	13,200	2.2574	30,572.34	29,797.36	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4139)	0.0000	1	(4.0910)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	3,900	2.2574	9,032.74	8,803.77	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1223)	0.0000	1	(1.2087)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	2,500	2.2574	5,790.21	5,643.44	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0784)	0.0000	1	(0.7748)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	7,700	2.2574	17,833.86	17,381.80	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2414)	0.0000	1	(2.3864)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	4,700	2.2574	10,885.60	10,609.67	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1474)	0.0000	1	(1.4567)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	9,800	2.2574	22,697.64	22,122.28	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3073)	0.0000	1	(3.0373)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	6,800	2.2574	15,749.38	15,350.16	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2132)	0.0000	1	(2.1075)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	2,200	2.2574	5,095.39	4,966.23	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0690)	0.0000	1	(0.6818)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	2,700	2.2574	6,253.43	6,094.92	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0847)	0.0000	1	(0.8368)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	4,300	2.2574	9,959.17	9,706.72	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1348)	0.0000	1	(1.3327)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,800	2.2574	4,168.95	4,063.28	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0564)	0.0000	1	(0.5579)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	900	2.2574	2,084.48	2,031.64	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0282)	0.0000	1	(0.2789)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	900	2.2574	2,084.48	2,031.64	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0282)	0.0000	1	(0.2789)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	3,800	2.2574	8,801.13	8,578.03	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1191)	0.0000	1	(1.1777)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	400	2.2574	926.43	902.95	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0125)	0.0000	1	(0.1240)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,000	2.2574	2,316.09	2,257.38	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3099)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	800	2.2574	1,852.87	1,805.90	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0251)	0.0000	1	(0.2479)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,300	2.2574	3,010.91	2,934.59	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0408)	0.0000	1	(0.4029)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	100	2.2574	231.61	225.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	100	2.2574	231.61	225.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,700	2.2574	3,937.35	3,837.54	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0533)	0.0000	1	(0.5269)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	11,800	2.2574	27,329.81	26,637.04	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3700)	0.0000	1	(3.6571)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	100	2.2574	231.61	225.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	400	2.2574	926.43	902.95	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0125)	0.0000	1	(0.1240)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	600	2.2574	1,389.65	1,354.43	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0188)	0.0000	1	(0.1860)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	10,100	2.2574	23,392.47	22,799.50	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3167)	0.0000	1	(3.1303)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,000	2.2574	2,316.09	2,257.38	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3099)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	100	2.2574	231.61	225.74	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0031)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	3,900	2.2574	9,032.74	8,803.77	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1223)	0.0000	1	(1.2087)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	200	2.2574	463.22	451.48	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0063)	0.0000	1	(0.0620)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	1,000	2.2574	2,316.09	2,257.38	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0314)	0.0000	1	(0.3099)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	5,500	2.2574	12,738.47	12,415.57	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1724)	0.0000	1	(1.7046)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	3,500	2.2574	8,106.30	7,900.82	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1097)	0.0000	1	(1.0847)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	2,100	2.2574	4,863.78	4,740.49	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0658)	0.0000	1	(0.6508)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	12,100	2.2574	28,024.64	27,314.25	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3794)	0.0000	1	(3.7501)	02/07/2025
601126.SH	01/08/2025	SDB3260264439	0	6,400	2.2574	14,822.95	14,447.21	0.0000	4.3300	50.00	0.00	(1.7829)	(0.2007)	0.0000	1	(1.9835)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	200	2.2943	463.22	458.85	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	800	2.2943	1,852.87	1,835.41	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0255)	0.0000	1	(0.2484)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	600	2.2943	1,389.65	1,376.56	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0191)	0.0000	1	(0.1863)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	4,900	2.2943	11,348.82	11,241.89	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1561)	0.0000	1	(1.5211)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	200	2.2943	463.22	458.85	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	100	2.2943	231.61	229.43	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	700	2.2943	1,621.26	1,605.98	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0223)	0.0000	1	(0.2173)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	300	2.2943	694.83	688.28	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0096)	0.0000	1	(0.0931)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	700	2.2943	1,621.26	1,605.98	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0223)	0.0000	1	(0.2173)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,600	2.2943	3,705.74	3,670.82	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0510)	0.0000	1	(0.4967)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	5,500	2.2943	12,738.47	12,618.45	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1753)	0.0000	1	(1.7074)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/07/2025	SDB3260264439	0	6,700	2.2943	15,517.78	15,371.57	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2135)	0.0000	1	(2.0799)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	5,100	2.2943	11,812.04	11,700.75	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1625)	0.0000	1	(1.5832)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	200	2.2943	463.22	458.85	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	13,200	2.2943	30,572.34	30,284.28	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4206)	0.0000	1	(4.0978)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	3,900	2.2943	9,032.74	8,947.63	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1243)	0.0000	1	(1.2107)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	2,500	2.2943	5,790.21	5,735.66	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0797)	0.0000	1	(0.7761)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	7,700	2.2943	17,833.86	17,665.83	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2454)	0.0000	1	(2.3904)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	4,700	2.2943	10,885.60	10,783.04	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1498)	0.0000	1	(1.4591)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	9,800	2.2943	22,697.64	22,483.79	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3123)	0.0000	1	(3.0423)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	6,800	2.2943	15,749.38	15,601.00	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2167)	0.0000	1	(2.1110)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	2,200	2.2943	5,095.39	5,047.38	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0701)	0.0000	1	(0.6830)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	2,700	2.2943	6,253.43	6,194.51	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0860)	0.0000	1	(0.8382)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	4,300	2.2943	9,959.17	9,865.34	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1370)	0.0000	1	(1.3349)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,800	2.2943	4,168.95	4,129.68	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0574)	0.0000	1	(0.5588)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	900	2.2943	2,084.48	2,064.84	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0287)	0.0000	1	(0.2794)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	900	2.2943	2,084.48	2,064.84	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0287)	0.0000	1	(0.2794)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	3,800	2.2943	8,801.13	8,718.20	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1211)	0.0000	1	(1.1797)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	400	2.2943	926.43	917.71	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0127)	0.0000	1	(0.1242)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,000	2.2943	2,316.09	2,294.26	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0319)	0.0000	1	(0.3104)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	800	2.2943	1,852.87	1,835.41	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0255)	0.0000	1	(0.2484)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,300	2.2943	3,010.91	2,982.54	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0414)	0.0000	1	(0.4036)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	100	2.2943	231.61	229.43	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	100	2.2943	231.61	229.43	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,700	2.2943	3,937.35	3,900.25	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0542)	0.0000	1	(0.5277)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	11,800	2.2943	27,329.81	27,072.32	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3760)	0.0000	1	(3.6632)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	100	2.2943	231.61	229.43	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	400	2.2943	926.43	917.71	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0127)	0.0000	1	(0.1242)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	600	2.2943	1,389.65	1,376.56	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0191)	0.0000	1	(0.1863)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	10,100	2.2943	23,392.47	23,172.07	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3218)	0.0000	1	(3.1354)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,000	2.2943	2,316.09	2,294.26	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0319)	0.0000	1	(0.3104)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	100	2.2943	231.61	229.43	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0310)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	3,900	2.2943	9,032.74	8,947.63	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1243)	0.0000	1	(1.2107)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	200	2.2943	463.22	458.85	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	1,000	2.2943	2,316.09	2,294.26	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0319)	0.0000	1	(0.3104)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	5,500	2.2943	12,738.47	12,618.45	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1753)	0.0000	1	(1.7074)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	3,500	2.2943	8,106.30	8,029.92	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1115)	0.0000	1	(1.0865)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	2,100	2.2943	4,863.78	4,817.95	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0669)	0.0000	1	(0.6519)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	12,100	2.2943	28,024.64	27,760.59	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3856)	0.0000	1	(3.7563)	02/07/2025
601126.SH	01/07/2025	SDB3260264439	0	6,400	2.2943	14,822.95	14,683.29	0.0000	4.3300	50.00	0.00	(1.7829)	(0.2039)	0.0000	1	(1.9868)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	200	2.3161	463.22	463.22	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	800	2.3161	1,852.87	1,852.87	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0257)	0.0000	1	(0.2486)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	600	2.3161	1,389.65	1,389.65	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0193)	0.0000	1	(0.1864)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	4,900	2.3161	11,348.82	11,348.82	0.0000	4.3300	50.00	0.00	(1.3650)	(0.1576)	0.0000	1	(1.5226)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	200	2.3161	463.22	463.22	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	100	2.3161	231.61	231.61	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0311)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	700	2.3161	1,621.26	1,621.26	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0225)	0.0000	1	(0.2175)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	300	2.3161	694.83	694.83	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0097)	0.0000	1	(0.0932)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	700	2.3161	1,621.26	1,621.26	0.0000	4.3300	50.00	0.00	(0.1950)	(0.0225)	0.0000	1	(0.2175)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,600	2.3161	3,705.74	3,705.74	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0515)	0.0000	1	(0.4972)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	5,500	2.3161	12,738.47	12,738.47	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1769)	0.0000	1	(1.7091)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	6,700	2.3161	15,517.78	15,517.78	0.0000	4.3300	50.00	0.00	(1.8664)	(0.2155)	0.0000	1	(2.0820)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	5,100	2.3161	11,812.04	11,812.04	0.0000	4.3300	50.00	0.00	(1.4207)	(0.1641)	0.0000	1	(1.5848)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	200	2.3161	463.22	463.22	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601126.SH	01/06/2025	SDB3260264439	0	13,200	2.3161	30,572.34	30,572.34	0.0000	4.3300	50.00	0.00	(3.6772)	(0.4246)	0.0000	1	(4.1018)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	3,900	2.3161	9,032.74	9,032.74	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1255)	0.0000	1	(1.2119)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	2,500	2.3161	5,790.21	5,790.21	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0804)	0.0000	1	(0.7769)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	7,700	2.3161	17,833.86	17,833.86	0.0000	4.3300	50.00	0.00	(2.1450)	(0.2477)	0.0000	1	(2.3927)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	4,700	2.3161	10,885.60	10,885.60	0.0000	4.3300	50.00	0.00	(1.3093)	(0.1512)	0.0000	1	(1.4605)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	9,800	2.3161	22,697.64	22,697.64	0.0000	4.3300	50.00	0.00	(2.7300)	(0.3152)	0.0000	1	(3.0453)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	6,800	2.3161	15,749.38	15,749.38	0.0000	4.3300	50.00	0.00	(1.8943)	(0.2187)	0.0000	1	(2.1130)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	2,200	2.3161	5,095.39	5,095.39	0.0000	4.3300	50.00	0.00	(0.6129)	(0.0708)	0.0000	1	(0.6836)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	2,700	2.3161	6,253.43	6,253.43	0.0000	4.3300	50.00	0.00	(0.7521)	(0.0869)	0.0000	1	(0.8390)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	4,300	2.3161	9,959.17	9,959.17	0.0000	4.3300	50.00	0.00	(1.1979)	(0.1383)	0.0000	1	(1.3362)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,800	2.3161	4,168.95	4,168.95	0.0000	4.3300	50.00	0.00	(0.5014)	(0.0579)	0.0000	1	(0.5593)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	900	2.3161	2,084.48	2,084.48	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0290)	0.0000	1	(0.2797)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	900	2.3161	2,084.48	2,084.48	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0290)	0.0000	1	(0.2797)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	3,800	2.3161	8,801.13	8,801.13	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1222)	0.0000	1	(1.1808)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	400	2.3161	926.43	926.43	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0129)	0.0000	1	(0.1243)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,000	2.3161	2,316.09	2,316.09	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	800	2.3161	1,852.87	1,852.87	0.0000	4.3300	50.00	0.00	(0.2229)	(0.0257)	0.0000	1	(0.2486)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,300	2.3161	3,010.91	3,010.91	0.0000	4.3300	50.00	0.00	(0.3621)	(0.0418)	0.0000	1	(0.4040)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	100	2.3161	231.61	231.61	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0311)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	100	2.3161	231.61	231.61	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0311)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,700	2.3161	3,937.35	3,937.35	0.0000	4.3300	50.00	0.00	(0.4736)	(0.0547)	0.0000	1	(0.5283)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	11,800	2.3161	27,329.81	27,329.81	0.0000	4.3300	50.00	0.00	(3.2872)	(0.3796)	0.0000	1	(3.6668)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	100	2.3161	231.61	231.61	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0311)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	400	2.3161	926.43	926.43	0.0000	4.3300	50.00	0.00	(0.1114)	(0.0129)	0.0000	1	(0.1243)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	600	2.3161	1,389.65	1,389.65	0.0000	4.3300	50.00	0.00	(0.1671)	(0.0193)	0.0000	1	(0.1864)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	10,100	2.3161	23,392.47	23,392.47	0.0000	4.3300	50.00	0.00	(2.8136)	(0.3249)	0.0000	1	(3.1385)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,000	2.3161	2,316.09	2,316.09	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	100	2.3161	231.61	231.61	0.0000	4.3300	50.00	0.00	(0.0279)	(0.0032)	0.0000	1	(0.0311)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	3,900	2.3161	9,032.74	9,032.74	0.0000	4.3300	50.00	0.00	(1.0864)	(0.1255)	0.0000	1	(1.2119)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	200	2.3161	463.22	463.22	0.0000	4.3300	50.00	0.00	(0.0557)	(0.0064)	0.0000	1	(0.0621)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	1,000	2.3161	2,316.09	2,316.09	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	5,500	2.3161	12,738.47	12,738.47	0.0000	4.3300	50.00	0.00	(1.5322)	(0.1769)	0.0000	1	(1.7091)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	3,500	2.3161	8,106.30	8,106.30	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1126)	0.0000	1	(1.0876)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	2,100	2.3161	4,863.78	4,863.78	0.0000	4.3300	50.00	0.00	(0.5850)	(0.0676)	0.0000	1	(0.6526)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	12,100	2.3161	28,024.64	28,024.64	0.0000	4.3300	50.00	0.00	(3.3707)	(0.3892)	0.0000	1	(3.7600)	02/07/2025
601126.SH	01/06/2025	SDB3260264439	0	6,400	2.3161	14,822.95	14,822.95	0.0000	4.3300	50.00	0.00	(1.7829)	(0.2059)	0.0000	1	(1.9887)	02/07/2025
TOTAL BEIJING SIFANG AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND												(529.6003)	(58.7750)	0.0000		(588.3754)	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300383.ZK	01/17/2025	SDB3260123353	0	100	1.9247	199.24	192.47	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	500	1.9247	996.22	962.34	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0134)	0.0000	1	(0.1332)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,500	1.9247	6,973.52	6,736.40	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0936)	0.0000	1	(0.9323)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	900	1.9247	1,793.19	1,732.22	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0241)	0.0000	1	(0.2397)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	600	1.9247	1,195.46	1,154.81	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0160)	0.0000	1	(0.1598)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	7,700	1.9247	15,341.74	14,820.09	0.0000	4.3300	50.00	0.00	(1.8453)	(0.2058)	0.0000	1	(2.0511)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	11,300	1.9247	22,514.50	21,748.96	0.0000	4.3300	50.00	0.00	(2.7080)	(0.3021)	0.0000	1	(3.0101)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	8,500	1.9247	16,935.69	16,359.84	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2272)	0.0000	1	(2.2642)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	4,600	1.9247	9,165.20	8,853.56	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1230)	0.0000	1	(1.2253)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	4,200	1.9247	8,368.22	8,083.69	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1123)	0.0000	1	(1.1188)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,100	1.9247	6,176.55	5,966.53	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0829)	0.0000	1	(0.8258)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	8,100	1.9247	16,138.72	15,589.96	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2165)	0.0000	1	(2.1577)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	300	1.9247	597.73	577.41	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0080)	0.0000	1	(0.0799)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,300	1.9247	2,590.16	2,502.09	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0348)	0.0000	1	(0.3463)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/17/2025	SDB3260123353	0	100	1.9247	199.24	192.47	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	500	1.9247	996.22	962.34	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0134)	0.0000	1	(0.1332)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	4,300	1.9247	8,567.47	8,276.15	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1149)	0.0000	1	(1.1454)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	9,700	1.9247	19,326.61	18,669.46	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2593)	0.0000	1	(2.5839)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,100	1.9247	2,191.68	2,117.16	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0294)	0.0000	1	(0.2930)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	11,100	1.9247	22,116.02	21,364.03	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2967)	0.0000	1	(2.9568)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	800	1.9247	1,593.95	1,539.75	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0214)	0.0000	1	(0.2131)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	24,300	1.9247	48,416.15	46,769.89	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6496)	0.0000	1	(6.4730)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	8,600	1.9247	17,134.93	16,552.31	0.0000	4.3300	50.00	0.00	(2.0610)	(0.2299)	0.0000	1	(2.2908)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	100	1.9247	199.24	192.47	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	2,700	1.9247	5,379.57	5,196.65	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0722)	0.0000	1	(0.7192)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,500	1.9247	6,973.52	6,736.40	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0936)	0.0000	1	(0.9323)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,300	1.9247	2,590.16	2,502.09	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0348)	0.0000	1	(0.3463)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	6,500	1.9247	12,950.82	12,510.47	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1738)	0.0000	1	(1.7315)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	13,300	1.9247	26,499.37	25,598.34	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3555)	0.0000	1	(3.5428)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,300	1.9247	6,575.03	6,351.47	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0882)	0.0000	1	(0.8790)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	800	1.9247	1,593.95	1,539.75	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0214)	0.0000	1	(0.2131)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	6,100	1.9247	12,153.85	11,740.59	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1631)	0.0000	1	(1.6249)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,400	1.9247	2,789.41	2,694.56	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0374)	0.0000	1	(0.3729)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	700	1.9247	1,394.70	1,347.28	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0187)	0.0000	1	(0.1865)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	500	1.9247	996.22	962.34	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0134)	0.0000	1	(0.1332)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	100	1.9247	199.24	192.47	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,500	1.9247	6,973.52	6,736.40	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0936)	0.0000	1	(0.9323)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	26,600	1.9247	52,998.74	51,196.67	0.0000	4.3300	50.00	0.00	(6.3746)	(0.7111)	0.0000	1	(7.0856)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,100	1.9247	2,191.68	2,117.16	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0294)	0.0000	1	(0.2930)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,600	1.9247	7,172.76	6,928.87	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0962)	0.0000	1	(0.9590)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	200	1.9247	398.49	384.94	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	800	1.9247	1,593.95	1,539.75	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0214)	0.0000	1	(0.2131)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,600	1.9247	3,187.89	3,079.50	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0428)	0.0000	1	(0.4262)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	1,700	1.9247	3,387.14	3,271.97	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0454)	0.0000	1	(0.4528)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	10,700	1.9247	21,319.04	20,594.15	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2860)	0.0000	1	(2.8502)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	200	1.9247	398.49	384.94	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	3,300	1.9247	6,575.03	6,351.47	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0882)	0.0000	1	(0.8790)	02/07/2025
300383.ZK	01/17/2025	SDB3260123353	0	900	1.9247	1,793.19	1,732.22	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0241)	0.0000	1	(0.2397)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	100	1.7936	199.24	179.36	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	500	1.7936	996.22	896.80	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0125)	0.0000	1	(0.1323)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3,500	1.7936	6,973.52	6,277.62	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0872)	0.0000	1	(0.9259)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	900	1.7936	1,793.19	1,614.25	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0224)	0.0000	1	(0.2381)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	600	1.7936	1,195.46	1,076.16	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0149)	0.0000	1	(0.1587)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	7,700	1.7936	15,341.74	13,810.77	0.0000	4.3300	50.00	0.00	(1.8453)	(0.1918)	0.0000	1	(2.0371)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	11,300	1.7936	22,514.50	20,267.75	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2815)	0.0000	1	(2.9895)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	8,500	1.7936	16,935.69	15,245.65	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2117)	0.0000	1	(2.2487)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	4,600	1.7936	9,165.20	8,250.59	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1146)	0.0000	1	(1.2170)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	4,200	1.7936	8,368.22	7,533.15	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1046)	0.0000	1	(1.1111)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3,100	1.7936	6,176.55	5,560.18	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0772)	0.0000	1	(0.8201)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	8,100	1.7936	16,138.72	14,528.21	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2018)	0.0000	1	(2.1429)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	300	1.7936	597.73	538.08	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	1	(0.0794)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1,300	1.7936	2,590.16	2,331.69	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	100	1.7936	199.24	179.36	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	500	1.7936	996.22	896.80	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0125)	0.0000	1	(0.1323)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	4,300	1.7936	8,567.47	7,712.51	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1071)	0.0000	1	(1.1376)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	9,700	1.7936	19,326.61	17,397.98	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2416)	0.0000	1	(2.5662)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1,100	1.7936	2,191.68	1,972.97	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0274)	0.0000	1	(0.2910)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/16/2025	SDB3260123353	0	11.100	1.7936	22,116.02	19,909.03	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2765)	0.0000	1	(2.9366)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	800	1.7936	1,593.95	1,434.88	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0199)	0.0000	1	(0.2116)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	24.300	1.7936	48,416.15	43,584.63	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6053)	0.0000	1	(6.4287)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	8.600	1.7936	17,134.93	15,425.01	0.0000	4.3300	50.00	0.00	(2.0610)	(0.2142)	0.0000	1	(2.2752)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	100	1.7936	199.24	179.36	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	2.700	1.7936	5,379.57	4,842.74	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0673)	0.0000	1	(0.7143)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3.500	1.7936	6,973.52	6,277.62	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0872)	0.0000	1	(0.9259)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1.300	1.7936	2,590.16	2,331.69	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	6.500	1.7936	12,950.82	11,658.44	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1619)	0.0000	1	(1.7196)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	13.300	1.7936	26,499.37	23,854.96	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3313)	0.0000	1	(3.5186)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3.300	1.7936	6,575.03	5,918.90	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0822)	0.0000	1	(0.8730)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	800	1.7936	1,593.95	1,434.88	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0199)	0.0000	1	(0.2116)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	6.100	1.7936	12,153.85	10,941.00	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1520)	0.0000	1	(1.6138)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1.400	1.7936	2,789.41	2,511.05	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0349)	0.0000	1	(0.3704)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	700	1.7936	1,394.70	1,255.52	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0174)	0.0000	1	(0.1852)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	500	1.7936	996.22	896.80	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0125)	0.0000	1	(0.1323)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	100	1.7936	199.24	179.36	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3.500	1.7936	6,973.52	6,277.62	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0872)	0.0000	1	(0.9259)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	26.600	1.7936	52,998.74	47,709.92	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6626)	0.0000	1	(7.0372)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1.100	1.7936	2,191.68	1,972.97	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0274)	0.0000	1	(0.2910)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3.600	1.7936	7,172.76	6,456.98	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0897)	0.0000	1	(0.9524)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	200	1.7936	398.49	358.72	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	800	1.7936	1,593.95	1,434.88	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0199)	0.0000	1	(0.2116)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1.600	1.7936	3,187.89	2,869.77	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0399)	0.0000	1	(0.4233)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	1.700	1.7936	3,887.14	3,049.13	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0423)	0.0000	1	(0.4497)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	10.700	1.7936	21,319.04	19,191.58	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2665)	0.0000	1	(2.8308)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	200	1.7936	398.49	358.72	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	3.300	1.7936	6,575.03	5,918.90	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0822)	0.0000	1	(0.8730)	02/07/2025
300383.ZK	01/16/2025	SDB3260123353	0	900	1.7936	1,793.19	1,614.25	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0224)	0.0000	1	(0.2381)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	100	1.7703	199.24	177.03	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	500	1.7703	996.22	885.13	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0123)	0.0000	1	(0.1321)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3.500	1.7703	6,973.52	6,195.91	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0861)	0.0000	1	(0.9248)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	900	1.7703	1,793.19	1,593.23	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0221)	0.0000	1	(0.2378)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	600	1.7703	1,195.46	1,062.16	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0148)	0.0000	1	(0.1585)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	7.700	1.7703	15,341.74	13,631.00	0.0000	4.3300	50.00	0.00	(1.8453)	(0.1893)	0.0000	1	(2.0346)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	11.300	1.7703	22,514.50	20,003.94	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2778)	0.0000	1	(2.9858)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	8.500	1.7703	16,935.69	15,047.21	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2090)	0.0000	1	(2.2460)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	4.600	1.7703	9,165.20	8,143.20	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1131)	0.0000	1	(1.2155)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	4.200	1.7703	8,368.22	7,435.09	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1033)	0.0000	1	(1.1098)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3.100	1.7703	6,176.55	5,487.81	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0762)	0.0000	1	(0.8191)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	8.100	1.7703	16,138.72	14,339.11	0.0000	4.3300	50.00	0.00	(1.9411)	(0.1992)	0.0000	1	(2.1403)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	300	1.7703	597.73	531.08	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0074)	0.0000	1	(0.0793)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1.300	1.7703	2,590.16	2,301.34	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0320)	0.0000	1	(0.3435)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	100	1.7703	199.24	177.03	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	500	1.7703	996.22	885.13	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0123)	0.0000	1	(0.1321)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	4.300	1.7703	8,567.47	7,612.12	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1057)	0.0000	1	(1.1362)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	9.700	1.7703	19,326.61	17,171.52	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2385)	0.0000	1	(2.5631)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1.100	1.7703	2,191.68	1,947.29	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0270)	0.0000	1	(0.2907)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	11.100	1.7703	22,116.02	19,649.89	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2729)	0.0000	1	(2.9330)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	800	1.7703	1,593.95	1,416.21	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0197)	0.0000	1	(0.2114)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	24.300	1.7703	48,416.15	43,017.32	0.0000	4.3300	50.00	0.00	(5.8234)	(0.5975)	0.0000	1	(6.4208)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	8.600	1.7703	17,134.93	15,224.24	0.0000	4.3300	50.00	0.00	(2.0610)	(0.2114)	0.0000	1	(2.2724)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	100	1.7703	199.24	177.03	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/15/2025	SDB3260123353	0	2,700	1.7703	5,379.57	4,779.70	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0664)	0.0000	1	(0.7134)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3,500	1.7703	6,973.52	6,195.91	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0861)	0.0000	1	(0.9248)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1,300	1.7703	2,590.16	2,301.34	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0320)	0.0000	1	(0.3435)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	6,500	1.7703	12,950.82	11,506.69	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1598)	0.0000	1	(1.7175)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	13,300	1.7703	26,499.37	23,544.46	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3270)	0.0000	1	(3.5143)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3,300	1.7703	6,575.03	5,841.86	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0811)	0.0000	1	(0.8720)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	800	1.7703	1,593.95	1,416.21	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0197)	0.0000	1	(0.2114)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	6,100	1.7703	12,153.85	10,798.59	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1500)	0.0000	1	(1.6118)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1,400	1.7703	2,789.41	2,478.36	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0344)	0.0000	1	(0.3699)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	700	1.7703	1,394.70	1,239.18	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0172)	0.0000	1	(0.1850)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	500	1.7703	996.22	885.13	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0123)	0.0000	1	(0.1321)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	100	1.7703	199.24	177.03	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3,500	1.7703	6,973.52	6,195.91	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0861)	0.0000	1	(0.9248)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	26,600	1.7703	52,998.74	47,088.92	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6540)	0.0000	1	(7.0286)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1,100	1.7703	2,191.68	1,947.29	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0270)	0.0000	1	(0.2907)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3,600	1.7703	7,172.76	6,372.94	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0885)	0.0000	1	(0.9512)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	200	1.7703	398.49	354.05	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0049)	0.0000	1	(0.0528)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	800	1.7703	1,593.95	1,416.21	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0197)	0.0000	1	(0.2114)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1,600	1.7703	3,187.89	2,832.42	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0393)	0.0000	1	(0.4228)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	1,700	1.7703	3,387.14	3,009.44	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0418)	0.0000	1	(0.4492)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	10,700	1.7703	21,319.04	18,941.78	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2631)	0.0000	1	(2.8273)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	200	1.7703	398.49	354.05	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0049)	0.0000	1	(0.0528)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	3,300	1.7703	6,575.03	5,841.86	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0811)	0.0000	1	(0.8720)	02/07/2025
300383.ZK	01/15/2025	SDB3260123353	0	900	1.7703	1,793.19	1,593.23	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0221)	0.0000	1	(0.2378)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	100	1.8787	199.24	187.87	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	500	1.8787	996.22	939.37	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0130)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,500	1.8787	6,973.52	6,575.61	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0913)	0.0000	1	(0.9301)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	900	1.8787	1,793.19	1,690.87	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0235)	0.0000	1	(0.2392)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	600	1.8787	1,195.46	1,127.25	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0157)	0.0000	1	(0.1594)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	7,700	1.8787	15,341.74	14,466.34	0.0000	4.3300	50.00	0.00	(1.8453)	(0.2009)	0.0000	1	(2.0462)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	11,300	1.8787	22,514.50	21,229.82	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2949)	0.0000	1	(3.0029)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	8,500	1.8787	16,935.69	15,969.33	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2218)	0.0000	1	(2.2588)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	4,600	1.8787	9,165.20	8,642.23	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1200)	0.0000	1	(1.2224)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	4,200	1.8787	8,368.22	7,890.73	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1096)	0.0000	1	(1.1161)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,100	1.8787	6,176.55	5,824.11	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0809)	0.0000	1	(0.8238)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	8,100	1.8787	16,138.72	15,217.83	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2114)	0.0000	1	(2.1525)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	300	1.8787	597.73	563.62	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0078)	0.0000	1	(0.0797)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,300	1.8787	2,590.16	2,442.37	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0339)	0.0000	1	(0.3455)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	100	1.8787	199.24	187.87	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	500	1.8787	996.22	939.37	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0130)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	4,300	1.8787	8,567.47	8,078.60	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1122)	0.0000	1	(1.1427)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	9,700	1.8787	19,326.61	18,223.83	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2531)	0.0000	1	(2.5777)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,100	1.8787	2,191.68	2,066.62	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0287)	0.0000	1	(0.2923)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	11,100	1.8787	22,116.02	20,854.07	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2896)	0.0000	1	(2.9497)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	800	1.8787	1,593.95	1,503.00	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0209)	0.0000	1	(0.2126)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	24,300	1.8787	48,416.15	45,653.50	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6341)	0.0000	1	(6.4575)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	8,600	1.8787	17,134.93	16,157.21	0.0000	4.3300	50.00	0.00	(2.0610)	(0.2244)	0.0000	1	(2.2854)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	100	1.8787	199.24	187.87	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	2,700	1.8787	5,379.57	5,072.61	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0705)	0.0000	1	(0.7175)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,500	1.8787	6,973.52	6,575.61	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0913)	0.0000	1	(0.9301)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,300	1.8787	2,590.16	2,442.37	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0339)	0.0000	1	(0.3455)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	6,500	1.8787	12,950.82	12,211.84	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1696)	0.0000	1	(1.7273)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	13,300	1.8787	26,499.37	24,987.31	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3470)	0.0000	1	(3.5343)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/14/2025	SDB3260123353	0	3,300	1.8787	6,575.03	6,199.86	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0861)	0.0000	1	(0.8769)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	800	1.8787	1,593.95	1,503.00	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0209)	0.0000	1	(0.2126)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	6,100	1.8787	12,153.85	11,460.34	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1592)	0.0000	1	(1.6210)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,400	1.8787	2,789.41	2,630.24	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0365)	0.0000	1	(0.3720)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	700	1.8787	1,394.70	1,315.12	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0183)	0.0000	1	(0.1860)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	500	1.8787	996.22	939.37	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0130)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	100	1.8787	199.24	187.87	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,500	1.8787	6,973.52	6,575.61	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0913)	0.0000	1	(0.9301)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	26,600	1.8787	52,998.74	49,974.62	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6941)	0.0000	1	(7.0687)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,100	1.8787	2,191.68	2,066.62	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0287)	0.0000	1	(0.2923)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,600	1.8787	7,172.76	6,763.48	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0939)	0.0000	1	(0.9567)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	200	1.8787	398.49	375.75	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0052)	0.0000	1	(0.0531)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	800	1.8787	1,593.95	1,503.00	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0209)	0.0000	1	(0.2126)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,600	1.8787	3,187.89	3,005.99	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0417)	0.0000	1	(0.4252)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	1,700	1.8787	3,387.14	3,193.87	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0444)	0.0000	1	(0.4518)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	10,700	1.8787	21,319.04	20,102.57	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2792)	0.0000	1	(2.8434)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	200	1.8787	398.49	375.75	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0052)	0.0000	1	(0.0531)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	3,300	1.8787	6,575.03	6,199.86	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0861)	0.0000	1	(0.8769)	02/07/2025
300383.ZK	01/14/2025	SDB3260123353	0	900	1.8787	1,793.19	1,690.87	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0235)	0.0000	1	(0.2392)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	100	1.8877	199.24	188.77	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	500	1.8877	996.22	943.87	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,500	1.8877	6,973.52	6,607.10	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0918)	0.0000	1	(0.9305)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	900	1.8877	1,793.19	1,698.97	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0236)	0.0000	1	(0.2393)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	600	1.8877	1,195.46	1,132.65	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0157)	0.0000	1	(0.1595)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	7,700	1.8877	15,341.74	14,535.62	0.0000	4.3300	50.00	0.00	(1.8453)	(0.2019)	0.0000	1	(2.0472)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	11,300	1.8877	22,514.50	21,331.50	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2963)	0.0000	1	(3.0043)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	8,500	1.8877	16,935.69	16,045.82	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2229)	0.0000	1	(2.2598)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	4,600	1.8877	9,165.20	8,683.62	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1206)	0.0000	1	(1.2230)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	4,200	1.8877	8,368.22	7,928.52	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1101)	0.0000	1	(1.1166)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,100	1.8877	6,176.55	5,852.00	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0813)	0.0000	1	(0.8242)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	8,100	1.8877	16,138.72	15,290.72	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2124)	0.0000	1	(2.1535)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	300	1.8877	597.73	566.32	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0079)	0.0000	1	(0.0798)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,300	1.8877	2,590.16	2,454.07	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3456)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	100	1.8877	199.24	188.77	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	500	1.8877	996.22	943.87	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	4,300	1.8877	8,567.47	8,117.29	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1127)	0.0000	1	(1.1432)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	9,700	1.8877	19,326.61	18,311.11	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2543)	0.0000	1	(2.5789)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,100	1.8877	2,191.68	2,076.52	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0288)	0.0000	1	(0.2925)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	11,100	1.8877	22,116.02	20,953.95	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2910)	0.0000	1	(2.9511)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	800	1.8877	1,593.95	1,510.19	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0210)	0.0000	1	(0.2127)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	24,300	1.8877	48,416.15	45,872.15	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6371)	0.0000	1	(6.4605)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	10,800	1.8877	21,518.29	20,387.62	0.0000	4.3300	50.00	0.00	(2.5882)	(0.2632)	0.0000	1	(2.8713)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	100	1.8877	199.24	188.77	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	2,700	1.8877	5,379.57	5,096.91	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0708)	0.0000	1	(0.7178)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,500	1.8877	6,973.52	6,607.10	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0918)	0.0000	1	(0.9305)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,300	1.8877	2,590.16	2,454.07	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3456)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	6,500	1.8877	12,950.82	12,270.33	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1704)	0.0000	1	(1.7281)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	13,300	1.8877	26,499.37	25,106.98	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3487)	0.0000	1	(3.5360)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,300	1.8877	6,575.03	6,229.55	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0865)	0.0000	1	(0.8774)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	800	1.8877	1,593.95	1,510.19	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0210)	0.0000	1	(0.2127)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	6,100	1.8877	12,153.85	11,515.23	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1599)	0.0000	1	(1.6218)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,400	1.8877	2,789.41	2,642.84	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0367)	0.0000	1	(0.3722)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	700	1.8877	1,394.70	1,321.42	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0184)	0.0000	1	(0.1861)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/13/2025	SDB3260123353	0	500	1.8877	996.22	943.87	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1329)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	100	1.8877	199.24	188.77	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,500	1.8877	6,973.52	6,607.10	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0918)	0.0000	1	(0.9305)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	26,600	1.8877	52,998.74	50,213.96	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6974)	0.0000	1	(7.0720)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,100	1.8877	2,191.68	2,076.52	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0288)	0.0000	1	(0.2925)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,600	1.8877	7,172.76	6,795.87	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0944)	0.0000	1	(0.9571)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	200	1.8877	398.49	377.55	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0052)	0.0000	1	(0.0532)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	800	1.8877	1,593.95	1,510.19	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0210)	0.0000	1	(0.2127)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,600	1.8877	3,187.89	3,020.39	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0419)	0.0000	1	(0.4254)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	1,700	1.8877	3,387.14	3,209.16	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0446)	0.0000	1	(0.4520)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	10,700	1.8877	21,319.04	20,198.85	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2805)	0.0000	1	(2.8447)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	200	1.8877	398.49	377.55	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0052)	0.0000	1	(0.0532)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	3,300	1.8877	6,575.03	6,229.55	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0865)	0.0000	1	(0.8774)	02/07/2025
300383.ZK	01/13/2025	SDB3260123353	0	900	1.8877	1,793.19	1,698.97	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0236)	0.0000	1	(0.2393)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	100	1.8047	199.24	180.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	3	(0.0794)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	500	1.8047	996.22	902.35	0.0000	4.3300	50.00	0.00	(0.3595)	(0.0376)	0.0000	3	(0.3971)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,500	1.8047	6,973.52	6,316.45	0.0000	4.3300	50.00	0.00	(2.5163)	(0.2632)	0.0000	3	(2.7795)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	900	1.8047	1,793.19	1,624.23	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0677)	0.0000	3	(0.7147)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	600	1.8047	1,195.46	1,082.82	0.0000	4.3300	50.00	0.00	(0.4314)	(0.0451)	0.0000	3	(0.4765)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	7,700	1.8047	15,341.74	13,896.19	0.0000	4.3300	50.00	0.00	(5.5358)	(0.5790)	0.0000	3	(6.1148)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	11,300	1.8047	22,514.50	20,393.11	0.0000	4.3300	50.00	0.00	(8.1240)	(0.8497)	0.0000	3	(8.9737)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	8,500	1.8047	16,935.69	15,339.95	0.0000	4.3300	50.00	0.00	(6.1110)	(0.6392)	0.0000	3	(6.7501)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	4,600	1.8047	9,165.20	8,301.62	0.0000	4.3300	50.00	0.00	(3.3071)	(0.3459)	0.0000	3	(3.6530)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	4,200	1.8047	8,368.22	7,579.74	0.0000	4.3300	50.00	0.00	(3.0195)	(0.3158)	0.0000	3	(3.3354)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,100	1.8047	6,176.55	5,594.57	0.0000	4.3300	50.00	0.00	(2.2287)	(0.2331)	0.0000	3	(2.4618)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	8,100	1.8047	16,138.72	14,618.07	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6091)	0.0000	3	(6.4325)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	300	1.8047	597.73	541.41	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0226)	0.0000	3	(0.2382)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,300	1.8047	2,590.16	2,346.11	0.0000	4.3300	50.00	0.00	(0.9346)	(0.0978)	0.0000	3	(1.0324)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	100	1.8047	199.24	180.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	3	(0.0794)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	500	1.8047	996.22	902.35	0.0000	4.3300	50.00	0.00	(0.3595)	(0.0376)	0.0000	3	(0.3971)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	4,300	1.8047	8,567.47	7,760.21	0.0000	4.3300	50.00	0.00	(3.0914)	(0.3233)	0.0000	3	(3.4148)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	9,700	1.8047	19,326.61	17,505.59	0.0000	4.3300	50.00	0.00	(6.9737)	(0.7294)	0.0000	3	(7.7031)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,100	1.8047	2,191.68	1,985.17	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0827)	0.0000	3	(0.8735)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	11,100	1.8047	22,116.02	20,032.17	0.0000	4.3300	50.00	0.00	(7.9802)	(0.8347)	0.0000	3	(8.8149)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	800	1.8047	1,593.95	1,443.76	0.0000	4.3300	50.00	0.00	(0.5751)	(0.0602)	0.0000	3	(0.6353)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	24,300	1.8047	48,416.15	43,854.21	0.0000	4.3300	50.00	0.00	(17.4702)	(1.8273)	0.0000	3	(19.2974)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	11,300	1.8047	22,514.50	20,393.11	0.0000	4.3300	50.00	0.00	(8.1240)	(0.8497)	0.0000	3	(8.9737)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	100	1.8047	199.24	180.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	3	(0.0794)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	2,700	1.8047	5,379.57	4,872.69	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2030)	0.0000	3	(2.1442)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,500	1.8047	6,973.52	6,316.45	0.0000	4.3300	50.00	0.00	(2.5163)	(0.2632)	0.0000	3	(2.7795)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,300	1.8047	2,590.16	2,346.11	0.0000	4.3300	50.00	0.00	(0.9346)	(0.0978)	0.0000	3	(1.0324)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	6,500	1.8047	12,950.82	11,730.55	0.0000	4.3300	50.00	0.00	(4.6731)	(0.4888)	0.0000	3	(5.1619)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	13,300	1.8047	26,499.37	24,002.51	0.0000	4.3300	50.00	0.00	(9.5619)	(1.0001)	0.0000	3	(10.5620)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,300	1.8047	6,575.03	5,955.51	0.0000	4.3300	50.00	0.00	(2.3725)	(0.2481)	0.0000	3	(2.6206)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	800	1.8047	1,593.95	1,443.76	0.0000	4.3300	50.00	0.00	(0.5751)	(0.0602)	0.0000	3	(0.6353)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	6,100	1.8047	12,153.85	11,008.67	0.0000	4.3300	50.00	0.00	(4.3855)	(0.4587)	0.0000	3	(4.8442)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,400	1.8047	2,789.41	2,526.58	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1053)	0.0000	3	(1.1118)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	700	1.8047	1,394.70	1,263.29	0.0000	4.3300	50.00	0.00	(0.5033)	(0.0526)	0.0000	3	(0.5559)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	500	1.8047	996.22	902.35	0.0000	4.3300	50.00	0.00	(0.3595)	(0.0376)	0.0000	3	(0.3971)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	100	1.8047	199.24	180.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	3	(0.0794)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,500	1.8047	6,973.52	6,316.45	0.0000	4.3300	50.00	0.00	(2.5163)	(0.2632)	0.0000	3	(2.7795)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	26,600	1.8047	52,998.74	48,005.02	0.0000	4.3300	50.00	0.00	(19.1237)	(2.0002)	0.0000	3	(21.1239)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,100	1.8047	2,191.68	1,985.17	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0827)	0.0000	3	(0.8735)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/10/2025	SDB3260123353	0	3,600	1.8047	7,172.76	6,496.92	0.0000	4.3300	50.00	0.00	(2.5882)	(0.2707)	0.0000	3	(2.8589)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	200	1.8047	398.49	360.94	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0150)	0.0000	3	(0.1588)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	800	1.8047	1,593.95	1,443.76	0.0000	4.3300	50.00	0.00	(0.5751)	(0.0602)	0.0000	3	(0.6353)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,600	1.8047	3,187.89	2,887.52	0.0000	4.3300	50.00	0.00	(1.1503)	(0.1203)	0.0000	3	(1.2706)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	1,700	1.8047	3,387.14	3,067.99	0.0000	4.3300	50.00	0.00	(1.2222)	(0.1278)	0.0000	3	(1.3500)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	10,700	1.8047	21,319.04	19,310.29	0.0000	4.3300	50.00	0.00	(7.6926)	(0.8046)	0.0000	3	(8.4972)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	200	1.8047	398.49	360.94	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0150)	0.0000	3	(0.1588)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	3,300	1.8047	6,575.03	5,955.51	0.0000	4.3300	50.00	0.00	(2.3725)	(0.2481)	0.0000	3	(2.6206)	02/07/2025
300383.ZK	01/10/2025	SDB3260123353	0	900	1.8047	1,793.19	1,624.23	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0677)	0.0000	3	(0.7147)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	100	1.6732	199.24	167.32	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	500	1.6732	996.22	836.62	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0116)	0.0000	1	(0.1314)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,500	1.6732	6,973.52	5,856.33	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0813)	0.0000	1	(0.9201)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	900	1.6732	1,793.19	1,505.91	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0209)	0.0000	1	(0.2366)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	600	1.6732	1,195.46	1,003.94	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0139)	0.0000	1	(0.1577)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	7,700	1.6732	15,341.74	12,883.92	0.0000	4.3300	50.00	0.00	(1.8453)	(0.1789)	0.0000	1	(2.0242)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	11,300	1.6732	22,514.50	18,907.57	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2626)	0.0000	1	(2.9706)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	8,500	1.6732	16,935.69	14,222.51	0.0000	4.3300	50.00	0.00	(2.0370)	(0.1975)	0.0000	1	(2.2345)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	4,600	1.6732	9,165.20	7,696.89	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1069)	0.0000	1	(1.2093)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	4,200	1.6732	8,368.22	7,027.59	0.0000	4.3300	50.00	0.00	(1.0065)	(0.0976)	0.0000	1	(1.1041)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,100	1.6732	6,176.55	5,187.03	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0720)	0.0000	1	(0.8149)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	8,100	1.6732	16,138.72	13,553.21	0.0000	4.3300	50.00	0.00	(1.9411)	(0.1882)	0.0000	1	(2.1294)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	300	1.6732	597.73	501.97	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0070)	0.0000	1	(0.0789)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,300	1.6732	2,590.16	2,175.21	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0302)	0.0000	1	(0.3418)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	100	1.6732	199.24	167.32	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	500	1.6732	996.22	836.62	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0116)	0.0000	1	(0.1314)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	4,300	1.6732	8,567.47	7,194.91	0.0000	4.3300	50.00	0.00	(1.0305)	(0.0999)	0.0000	1	(1.1304)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	9,700	1.6732	19,326.61	16,230.39	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2254)	0.0000	1	(2.5500)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,100	1.6732	2,191.68	1,840.56	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0256)	0.0000	1	(0.2892)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	11,100	1.6732	22,116.02	18,572.92	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2580)	0.0000	1	(2.9180)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	800	1.6732	1,593.95	1,338.59	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0186)	0.0000	1	(0.2103)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	24,300	1.6732	48,416.15	40,659.63	0.0000	4.3300	50.00	0.00	(5.8234)	(0.5647)	0.0000	1	(6.3881)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	11,300	1.6732	22,514.50	18,907.57	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2626)	0.0000	1	(2.9706)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	100	1.6732	199.24	167.32	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	2,700	1.6732	5,379.57	4,517.74	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0627)	0.0000	1	(0.7098)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,500	1.6732	6,973.52	5,856.33	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0813)	0.0000	1	(0.9201)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,300	1.6732	2,590.16	2,175.21	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0302)	0.0000	1	(0.3418)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	6,500	1.6732	12,950.82	10,876.03	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1511)	0.0000	1	(1.7088)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	13,300	1.6732	26,499.37	22,254.04	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3091)	0.0000	1	(3.4964)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,300	1.6732	6,575.03	5,521.68	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0767)	0.0000	1	(0.8675)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	800	1.6732	1,593.95	1,338.59	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0186)	0.0000	1	(0.2103)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	6,100	1.6732	12,153.85	10,206.74	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1418)	0.0000	1	(1.6036)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,400	1.6732	2,789.41	2,342.53	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0325)	0.0000	1	(0.3680)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	700	1.6732	1,394.70	1,171.27	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0163)	0.0000	1	(0.1840)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	500	1.6732	996.22	836.62	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0116)	0.0000	1	(0.1314)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	100	1.6732	199.24	167.32	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,500	1.6732	6,973.52	5,856.33	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0813)	0.0000	1	(0.9201)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	26,600	1.6732	52,998.74	44,508.08	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6182)	0.0000	1	(6.9927)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,100	1.6732	2,191.68	1,840.56	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0256)	0.0000	1	(0.2892)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,600	1.6732	7,172.76	6,023.65	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0837)	0.0000	1	(0.9464)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	200	1.6732	398.49	334.65	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0046)	0.0000	1	(0.0526)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	800	1.6732	1,593.95	1,338.59	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0186)	0.0000	1	(0.2103)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,600	1.6732	3,187.89	2,677.18	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0372)	0.0000	1	(0.4206)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	1,700	1.6732	3,387.14	2,844.50	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0395)	0.0000	1	(0.4469)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/09/2025	SDB3260123353	0	10,700	1.6732	21,319.04	17,903.63	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2487)	0.0000	1	(2.8129)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	200	1.6732	398.49	334.65	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0046)	0.0000	1	(0.0526)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	3,300	1.6732	6,575.03	5,521.68	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0767)	0.0000	1	(0.8675)	02/07/2025
300383.ZK	01/09/2025	SDB3260123353	0	900	1.6732	1,793.19	1,505.91	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0209)	0.0000	1	(0.2366)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	100	1.7067	199.24	170.67	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	500	1.7067	996.22	853.33	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0119)	0.0000	1	(0.1317)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,500	1.7067	6,973.52	5,973.32	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0830)	0.0000	1	(0.9217)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	900	1.7067	1,793.19	1,536.00	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0213)	0.0000	1	(0.2370)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	600	1.7067	1,195.46	1,024.00	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0142)	0.0000	1	(0.1580)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	7,700	1.7067	15,341.74	13,141.31	0.0000	4.3300	50.00	0.00	(1.8453)	(0.1825)	0.0000	1	(2.0278)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	11,300	1.7067	22,514.50	19,285.30	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2679)	0.0000	1	(2.9758)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	8,500	1.7067	16,935.69	14,506.64	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2015)	0.0000	1	(2.2385)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	4,600	1.7067	9,165.20	7,850.65	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1090)	0.0000	1	(1.2114)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	4,200	1.7067	8,368.22	7,167.99	0.0000	4.3300	50.00	0.00	(1.0065)	(0.0996)	0.0000	1	(1.1061)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,100	1.7067	6,176.55	5,290.66	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0735)	0.0000	1	(0.8164)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	8,100	1.7067	16,138.72	13,823.98	0.0000	4.3300	50.00	0.00	(1.9411)	(0.1920)	0.0000	1	(2.1331)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	300	1.7067	597.73	512.00	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0071)	0.0000	1	(0.0790)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,300	1.7067	2,590.16	2,218.66	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0308)	0.0000	1	(0.3424)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	100	1.7067	199.24	170.67	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	500	1.7067	996.22	853.33	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0119)	0.0000	1	(0.1317)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	4,300	1.7067	8,567.47	7,338.66	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1019)	0.0000	1	(1.1324)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	9,700	1.7067	19,326.61	16,554.64	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2299)	0.0000	1	(2.5545)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,100	1.7067	2,191.68	1,877.33	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0261)	0.0000	1	(0.2897)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	11,100	1.7067	22,116.02	18,943.97	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2631)	0.0000	1	(2.9232)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	800	1.7067	1,593.95	1,365.33	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0190)	0.0000	1	(0.2107)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	24,300	1.7067	48,416.15	41,471.94	0.0000	4.3300	50.00	0.00	(5.8234)	(0.5760)	0.0000	1	(6.3994)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	11,300	1.7067	22,514.50	19,285.30	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2679)	0.0000	1	(2.9758)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	100	1.7067	199.24	170.67	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	2,700	1.7067	5,379.57	4,607.99	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0640)	0.0000	1	(0.7110)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,500	1.7067	6,973.52	5,973.32	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0830)	0.0000	1	(0.9217)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,300	1.7067	2,590.16	2,218.66	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0308)	0.0000	1	(0.3424)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	6,500	1.7067	12,950.82	11,093.32	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1541)	0.0000	1	(1.7118)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	13,300	1.7067	26,499.37	22,698.63	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3153)	0.0000	1	(3.5025)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,300	1.7067	6,575.03	5,631.99	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0782)	0.0000	1	(0.8691)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	800	1.7067	1,593.95	1,365.33	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0190)	0.0000	1	(0.2107)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	6,100	1.7067	12,153.85	10,410.65	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1446)	0.0000	1	(1.6064)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,400	1.7067	2,789.41	2,389.33	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0332)	0.0000	1	(0.3687)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	700	1.7067	1,394.70	1,194.66	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0166)	0.0000	1	(0.1843)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	500	1.7067	996.22	853.33	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0119)	0.0000	1	(0.1317)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	100	1.7067	199.24	170.67	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0263)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,500	1.7067	6,973.52	5,973.32	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0830)	0.0000	1	(0.9217)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	26,600	1.7067	52,998.74	45,397.26	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6305)	0.0000	1	(7.0051)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,100	1.7067	2,191.68	1,877.33	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0261)	0.0000	1	(0.2897)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,600	1.7067	7,172.76	6,143.99	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0853)	0.0000	1	(0.9481)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	200	1.7067	398.49	341.33	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0047)	0.0000	1	(0.0527)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	800	1.7067	1,593.95	1,365.33	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0190)	0.0000	1	(0.2107)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,600	1.7067	3,187.89	2,730.66	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0379)	0.0000	1	(0.4214)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	1,700	1.7067	3,387.14	2,901.33	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0403)	0.0000	1	(0.4477)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	10,700	1.7067	21,319.04	18,261.30	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2536)	0.0000	1	(2.8178)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	200	1.7067	398.49	341.33	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0047)	0.0000	1	(0.0527)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	3,300	1.7067	6,575.03	5,631.99	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0782)	0.0000	1	(0.8691)	02/07/2025
300383.ZK	01/08/2025	SDB3260123353	0	900	1.7067	1,793.19	1,536.00	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0213)	0.0000	1	(0.2370)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	100	1.8433	199.24	184.33	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0265)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/07/2025	SDB3260123353	0	500	1.8433	996.22	921.67	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0128)	0.0000	1	(0.1326)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,500	1.8433	6,973.52	6,451.68	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0896)	0.0000	1	(0.9284)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	900	1.8433	1,793.19	1,659.00	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0230)	0.0000	1	(0.2387)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	600	1.8433	1,195.46	1,106.00	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0154)	0.0000	1	(0.1591)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	7,700	1.8433	15,341.74	14,193.69	0.0000	4.3300	50.00	0.00	(1.8453)	(0.1971)	0.3000	1	(2.0424)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	11,300	1.8433	22,514.50	20,829.71	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2893)	0.0000	1	(2.9973)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	8,500	1.8433	16,935.69	15,668.36	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2176)	0.0000	1	(2.2546)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	4,600	1.8433	9,165.20	8,479.35	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1178)	0.0000	1	(1.2201)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	4,200	1.8433	8,368.22	7,742.02	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1075)	0.0000	1	(1.1140)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,100	1.8433	6,176.55	5,714.34	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0794)	0.3000	1	(0.8223)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	8,100	1.8433	16,138.72	14,931.03	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2074)	0.0000	1	(2.1485)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	300	1.8433	597.73	553.00	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0077)	0.3000	1	(0.0796)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,300	1.8433	2,590.16	2,396.34	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0333)	0.0000	1	(0.3448)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	100	1.8433	199.24	184.33	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	500	1.8433	996.22	921.67	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0128)	0.0000	1	(0.1326)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	4,300	1.8433	8,567.47	7,926.35	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1101)	0.0000	1	(1.1406)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	9,700	1.8433	19,326.61	17,880.37	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2483)	0.3000	1	(2.5729)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,100	1.8433	2,191.68	2,027.67	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0282)	0.0000	1	(0.2918)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	11,100	1.8433	22,116.02	20,461.04	0.0000	4.3300	50.00	0.00	(2.6601)	(0.2842)	0.3000	1	(2.9442)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	800	1.8433	1,593.95	1,474.67	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0205)	0.0000	1	(0.2122)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	24,300	1.8433	48,416.15	44,793.09	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6221)	0.0000	1	(6.4455)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	11,300	1.8433	22,514.50	20,829.71	0.0000	4.3300	50.00	0.00	(2.7080)	(0.2893)	0.0000	1	(2.9973)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	100	1.8433	199.24	184.33	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	2,700	1.8433	5,379.57	4,977.01	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0691)	0.3000	1	(0.7162)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,500	1.8433	6,973.52	6,451.68	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0896)	0.0000	1	(0.9284)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,300	1.8433	2,590.16	2,396.34	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0333)	0.3000	1	(0.3448)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	6,500	1.8433	12,950.82	11,981.69	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1664)	0.0000	1	(1.7241)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	13,300	1.8433	26,499.37	24,516.38	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3405)	0.0000	1	(3.5278)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,300	1.8433	6,575.03	6,083.01	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0845)	0.0000	1	(0.8753)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	800	1.8433	1,593.95	1,474.67	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0205)	0.0000	1	(0.2122)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	6,100	1.8433	12,153.85	11,244.36	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1562)	0.0000	1	(1.6180)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,400	1.8433	2,789.41	2,580.67	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0358)	0.0000	1	(0.3713)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	700	1.8433	1,394.70	1,290.34	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0179)	0.3000	1	(0.1857)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	500	1.8433	996.22	921.67	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0128)	0.0000	1	(0.1326)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	100	1.8433	199.24	184.33	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0265)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,500	1.8433	6,973.52	6,451.68	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0896)	0.0000	1	(0.9284)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	26,600	1.8433	52,998.74	49,032.76	0.0000	4.3300	50.00	0.00	(6.3746)	(0.6810)	0.0000	1	(7.0556)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,100	1.8433	2,191.68	2,027.67	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0282)	0.3000	1	(0.2918)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,600	1.8433	7,172.76	6,636.01	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0922)	0.0000	1	(0.9549)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	200	1.8433	398.49	368.67	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0051)	0.3000	1	(0.0530)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	800	1.8433	1,593.95	1,474.67	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0205)	0.0000	1	(0.2122)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,600	1.8433	3,187.89	2,949.34	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0410)	0.0000	1	(0.4244)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	1,700	1.8433	3,387.14	3,133.67	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0435)	0.3000	1	(0.4509)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	10,700	1.8433	21,319.04	19,723.71	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2739)	0.0000	1	(2.8381)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	200	1.8433	398.49	368.67	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0051)	0.3000	1	(0.0530)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	3,300	1.8433	6,575.03	6,083.01	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0845)	0.0000	1	(0.8753)	02/07/2025
300383.ZK	01/07/2025	SDB3260123353	0	900	1.8433	1,793.19	1,659.00	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0230)	0.0000	1	(0.2387)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	100	1.9924	199.24	199.24	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	500	1.9924	996.22	996.22	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0138)	0.0000	1	(0.1337)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,500	1.9924	6,973.52	6,973.52	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0969)	0.3000	1	(0.9356)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	900	1.9924	1,793.19	1,793.19	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0249)	0.0000	1	(0.2406)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	600	1.9924	1,195.46	1,195.46	0.0000	4.3300	50.00	0.00	(0.1438)	(0.0166)	0.3000	1	(0.1604)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	7,700	1.9924	15,341.74	15,341.74	0.0000	4.3300	50.00	0.00	(1.8453)	(0.2131)	0.0000	1	(2.0584)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300383.ZK	01/06/2025	SDB3260123353	0	11,300	1.9924	22,514.50	22,514.50	0.0000	4.3300	50.00	0.00	(2.7080)	(0.3127)	0.0000	1	(3.0207)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	8,500	1.9924	16,935.69	16,935.69	0.0000	4.3300	50.00	0.00	(2.0370)	(0.2352)	0.0000	1	(2.2722)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	4,600	1.9924	9,165.20	9,165.20	0.0000	4.3300	50.00	0.00	(1.1024)	(0.1273)	0.0000	1	(1.2297)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	4,200	1.9924	8,368.22	8,368.22	0.0000	4.3300	50.00	0.00	(1.0065)	(0.1162)	0.0000	1	(1.1227)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,100	1.9924	6,176.55	6,176.55	0.0000	4.3300	50.00	0.00	(0.7429)	(0.0858)	0.0000	1	(0.8287)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	8,100	1.9924	16,138.72	16,138.72	0.0000	4.3300	50.00	0.00	(1.9411)	(0.2241)	0.0000	1	(2.1653)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	300	1.9924	597.73	597.73	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0083)	0.0000	1	(0.0802)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,300	1.9924	2,590.16	2,590.16	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3475)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	100	1.9924	199.24	199.24	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	500	1.9924	996.22	996.22	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0138)	0.0000	1	(0.1337)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	4,300	1.9924	8,567.47	8,567.47	0.0000	4.3300	50.00	0.00	(1.0305)	(0.1190)	0.0000	1	(1.1495)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	9,700	1.9924	19,326.61	19,326.61	0.0000	4.3300	50.00	0.00	(2.3246)	(0.2684)	0.0000	1	(2.5930)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,100	1.9924	2,191.68	2,191.68	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2941)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	11,100	1.9924	22,116.02	22,116.02	0.0000	4.3300	50.00	0.00	(2.6601)	(0.3072)	0.0000	1	(2.9672)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	800	1.9924	1,593.95	1,593.95	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0221)	0.0000	1	(0.2139)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	24,300	1.9924	48,416.15	48,416.15	0.0000	4.3300	50.00	0.00	(5.8234)	(0.6724)	0.0000	1	(6.4958)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	11,500	1.9924	22,912.99	22,912.99	0.0000	4.3300	50.00	0.00	(2.7559)	(0.3182)	0.0000	1	(3.0742)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	100	1.9924	199.24	199.24	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	2,700	1.9924	5,379.57	5,379.57	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0747)	0.0000	1	(0.7218)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,500	1.9924	6,973.52	6,973.52	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0969)	0.0000	1	(0.9356)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,300	1.9924	2,590.16	2,590.16	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3475)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	6,500	1.9924	12,950.82	12,950.82	0.0000	4.3300	50.00	0.00	(1.5577)	(0.1799)	0.0000	1	(1.7376)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	13,300	1.9924	26,499.37	26,499.37	0.0000	4.3300	50.00	0.00	(3.1873)	(0.3680)	0.0000	1	(3.5553)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,300	1.9924	6,575.03	6,575.03	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0913)	0.0000	1	(0.8822)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	800	1.9924	1,593.95	1,593.95	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0221)	0.0000	1	(0.2139)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	6,100	1.9924	12,153.85	12,153.85	0.0000	4.3300	50.00	0.00	(1.4618)	(0.1688)	0.0000	1	(1.6306)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,400	1.9924	2,789.41	2,789.41	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0387)	0.0000	1	(0.3742)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	700	1.9924	1,394.70	1,394.70	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0194)	0.0000	1	(0.1871)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	500	1.9924	996.22	996.22	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0138)	0.0000	1	(0.1337)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	100	1.9924	199.24	199.24	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,500	1.9924	6,973.52	6,973.52	0.0000	4.3300	50.00	0.00	(0.8388)	(0.0969)	0.0000	1	(0.9356)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	26,600	1.9924	52,998.74	52,998.74	0.0000	4.3300	50.00	0.00	(6.3746)	(0.7361)	0.0000	1	(7.1107)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,100	1.9924	2,191.68	2,191.68	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2941)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,600	1.9924	7,172.76	7,172.76	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0996)	0.0000	1	(0.9623)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	200	1.9924	398.49	398.49	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	800	1.9924	1,593.95	1,593.95	0.0000	4.3300	50.00	0.00	(0.1917)	(0.0221)	0.0000	1	(0.2139)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,600	1.9924	3,187.89	3,187.89	0.0000	4.3300	50.00	0.00	(0.3834)	(0.0443)	0.0000	1	(0.4277)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	1,700	1.9924	3,387.14	3,387.14	0.0000	4.3300	50.00	0.00	(0.4074)	(0.0470)	0.0000	1	(0.4544)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	10,700	1.9924	21,319.04	21,319.04	0.0000	4.3300	50.00	0.00	(2.5642)	(0.2961)	0.0000	1	(2.8603)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	200	1.9924	398.49	398.49	0.0000	4.3300	50.00	0.00	(0.0479)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	3,300	1.9924	6,575.03	6,575.03	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0913)	0.0000	1	(0.8822)	02/07/2025
300383.ZK	01/06/2025	SDB3260123353	0	900	1.9924	1,793.19	1,793.19	0.0000	4.3300	50.00	0.00	(0.2157)	(0.0249)	0.0000	1	(0.2406)	02/07/2025
TOTAL BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(608.1485)	(64.2763)	0.0000		(672.4248)	
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600266.SH	01/17/2025	SDB3261097677	0	4,700	0.6588	3,273.38	3,096.38	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0430)	0.0000	1	(0.4367)	02/07/2025
600266.SH	01/17/2025	SDB3261097677	0	3,200	0.6588	2,228.68	2,108.17	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0293)	0.0000	1	(0.2973)	02/07/2025
600266.SH	01/17/2025	SDB3261097677	0	200	0.6588	139.29	131.76	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0018)	0.0000	1	(0.0186)	02/07/2025
600266.SH	01/17/2025	SDB3261097677	0	400	0.6588	278.59	263.52	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0037)	0.0000	1	(0.0372)	02/07/2025
600266.SH	01/17/2025	SDB3261097677	0	3,800	0.6588	2,646.56	2,503.46	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0348)	0.0000	1	(0.3531)	02/07/2025
600266.SH	01/17/2025	SDB3261097677	0	9,900	0.6588	6,894.99	6,522.16	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0906)	0.0000	1	(0.9199)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	4,700	0.6459	3,273.38	3,035.81	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0422)	0.0000	1	(0.4359)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	3,200	0.6459	2,228.68	2,066.93	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0287)	0.0000	1	(0.2968)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600266.SH	01/16/2025	SDB3261097677	0	200	0.6459	139.29	129.18	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	400	0.6459	278.59	258.37	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0036)	0.0000	1	(0.0371)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	3,800	0.6459	2,646.56	2,454.48	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0341)	0.0000	1	(0.3524)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	1,100	0.6459	766.11	710.51	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0099)	0.0000	1	(0.1020)	02/07/2025
600266.SH	01/16/2025	SDB3261097677	0	9,900	0.6459	6,894.99	6,394.57	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0888)	0.0000	1	(0.9181)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	4,700	0.6254	3,273.38	2,939.56	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0408)	0.0000	1	(0.4345)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	3,200	0.6254	2,228.68	2,001.40	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0278)	0.0000	1	(0.2959)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	200	0.6254	139.29	125.09	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0017)	0.0000	1	(0.0185)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	400	0.6254	278.59	250.18	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0035)	0.0000	1	(0.0370)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	3,800	0.6254	2,646.56	2,376.66	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0330)	0.0000	1	(0.3513)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	1,100	0.6254	766.11	687.98	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0096)	0.0000	1	(0.1017)	02/07/2025
600266.SH	01/15/2025	SDB3261097677	0	9,900	0.6254	6,894.99	6,191.84	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0860)	0.0000	1	(0.9153)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	4,700	0.6462	3,273.38	3,037.14	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0422)	0.0000	1	(0.4359)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	3,200	0.6462	2,228.68	2,067.84	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0287)	0.0000	1	(0.2968)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	200	0.6462	139.29	129.24	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	400	0.6462	278.59	258.48	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0036)	0.0000	1	(0.0371)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	3,800	0.6462	2,646.56	2,455.56	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0341)	0.0000	1	(0.3524)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	1,100	0.6462	766.11	710.82	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0099)	0.0000	1	(0.1020)	02/07/2025
600266.SH	01/14/2025	SDB3261097677	0	9,900	0.6462	6,894.99	6,397.39	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0889)	0.0000	1	(0.9182)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	4,700	0.6451	3,273.38	3,032.09	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0421)	0.0000	1	(0.4358)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	3,200	0.6451	2,228.68	2,064.40	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0287)	0.0000	1	(0.2967)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	200	0.6451	139.29	129.03	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	400	0.6451	278.59	258.05	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0036)	0.0000	1	(0.0371)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	3,800	0.6451	2,646.56	2,451.48	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0340)	0.0000	1	(0.3524)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	1,100	0.6451	766.11	709.64	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0099)	0.0000	1	(0.1020)	02/07/2025
600266.SH	01/13/2025	SDB3261097677	0	9,900	0.6451	6,894.99	6,386.75	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0887)	0.0000	1	(0.9180)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	4,700	0.6611	3,273.38	3,107.11	0.0000	4.3300	50.00	0.00	(1.1811)	(0.1295)	0.0000	3	(1.3106)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	3,200	0.6611	2,228.68	2,115.48	0.0000	4.3300	50.00	0.00	(0.8042)	(0.0881)	0.0000	3	(0.8923)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	200	0.6611	139.29	132.22	0.0000	4.3300	50.00	0.00	(0.0503)	(0.0055)	0.0000	3	(0.0558)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	400	0.6611	278.59	264.43	0.0000	4.3300	50.00	0.00	(0.1005)	(0.0110)	0.0000	3	(0.1115)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	3,800	0.6611	2,646.56	2,512.13	0.0000	4.3300	50.00	0.00	(0.9550)	(0.1047)	0.0000	3	(1.0596)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	1,100	0.6611	766.11	727.20	0.0000	4.3300	50.00	0.00	(0.2764)	(0.0303)	0.0000	3	(0.3067)	02/07/2025
600266.SH	01/10/2025	SDB3261097677	0	9,900	0.6611	6,894.99	6,544.76	0.0000	4.3300	50.00	0.00	(2.4879)	(0.2727)	0.0000	3	(2.7606)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	4,700	0.6606	3,273.38	3,104.80	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0431)	0.0000	1	(0.4368)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	3,200	0.6606	2,228.68	2,113.90	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0294)	0.0000	1	(0.2974)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	200	0.6606	139.29	132.12	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0018)	0.0000	1	(0.0186)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	400	0.6606	278.59	264.24	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0037)	0.0000	1	(0.0372)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	3,800	0.6606	2,646.56	2,510.26	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0349)	0.0000	1	(0.3532)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	1,100	0.6606	766.11	726.65	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0101)	0.0000	1	(0.1022)	02/07/2025
600266.SH	01/09/2025	SDB3261097677	0	9,900	0.6606	6,894.99	6,539.89	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0908)	0.0000	1	(0.9201)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	4,700	0.6938	3,273.38	3,261.06	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0453)	0.0000	1	(0.4390)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	3,200	0.6938	2,228.68	2,220.30	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0308)	0.0000	1	(0.2989)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	200	0.6938	139.29	138.77	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0019)	0.0000	1	(0.0187)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	400	0.6938	278.59	277.54	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0039)	0.0000	1	(0.0374)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	3,800	0.6938	2,646.56	2,636.60	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0366)	0.0000	1	(0.3549)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	1,100	0.6938	766.11	763.23	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0106)	0.0000	1	(0.1027)	02/07/2025
600266.SH	01/08/2025	SDB3261097677	0	9,900	0.6938	6,894.99	6,869.05	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0954)	0.0000	1	(0.9247)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	4,700	0.6996	3,273.38	3,288.22	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0457)	0.0000	1	(0.4394)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	3,200	0.6996	2,228.68	2,238.79	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0311)	0.0000	1	(0.2992)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	200	0.6996	139.29	139.92	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0019)	0.0000	1	(0.0187)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	400	0.6996	278.59	279.85	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0039)	0.0000	1	(0.0374)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	3,800	0.6996	2,646.56	2,658.56	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0369)	0.0000	1	(0.3552)	02/07/2025
600266.SH	01/07/2025	SDB3261097677	0	1,100	0.6996	766.11	769.58	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0107)	0.0000	1	(0.1028)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600266.SH	01/07/2025	SDB3261097677	0	9,900	0.6996	6,894.99	6,926.25	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0962)	0.0000	1	(0.9255)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	4,700	0.6965	3,273.38	3,273.38	0.0000	4.3300	50.00	0.00	(0.3937)	(0.0455)	0.0000	1	(0.4392)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	3,200	0.6965	2,228.68	2,228.68	0.0000	4.3300	50.00	0.00	(0.2681)	(0.0310)	0.0000	1	(0.2990)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	200	0.6965	139.29	139.29	0.0000	4.3300	50.00	0.00	(0.0168)	(0.0019)	0.0000	1	(0.0187)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	400	0.6965	278.59	278.59	0.0000	4.3300	50.00	0.00	(0.0335)	(0.0039)	0.0000	1	(0.0374)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	3,800	0.6965	2,646.56	2,646.56	0.0000	4.3300	50.00	0.00	(0.3183)	(0.0368)	0.0000	1	(0.3551)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	1,100	0.6965	766.11	766.11	0.0000	4.3300	50.00	0.00	(0.0921)	(0.0106)	0.0000	1	(0.1028)	02/07/2025
600266.SH	01/06/2025	SDB3261097677	0	9,900	0.6965	6,894.99	6,894.99	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0958)	0.0000	1	(0.9251)	02/07/2025
TOTAL BEIJING URBAN CONSTRUCTION INVESTMENT & DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND												(23.3297)	(2.5643)	0.0000		(25.8941)	
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND																	
000970.ZK	01/17/2025	SDB3262867391	0	500	1.4551	677.63	727.54	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0101)	0.0000	1	(0.0916)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	500	1.4551	687.87	727.54	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0101)	0.0000	1	(0.0928)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	400	1.4551	548.90	582.03	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0081)	0.0000	1	(0.0741)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	500	1.4551	689.71	727.54	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0101)	0.0000	1	(0.0931)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	1,600	1.4551	2,257.34	2,328.14	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0323)	0.0000	1	(0.3038)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	500	1.4551	705.37	727.54	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0101)	0.0000	1	(0.0949)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	1,400	1.4551	1,982.60	2,037.12	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0283)	0.0000	1	(0.2668)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	500	1.4551	708.07	727.54	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0101)	0.0000	1	(0.0953)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	4,000	1.4551	5,664.58	5,820.34	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0808)	0.0000	1	(0.7622)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	400	1.4551	566.46	582.03	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0081)	0.0000	1	(0.0762)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	5,100	1.4551	7,222.33	7,420.93	0.0000	4.3300	50.00	0.00	(0.8687)	(0.1031)	0.0000	1	(0.9718)	02/07/2025
000970.ZK	01/17/2025	SDB3262867391	0	900	1.4551	1,274.53	1,309.58	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0182)	0.0000	1	(0.1715)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	500	1.3843	677.63	692.15	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0096)	0.0000	1	(0.0911)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	500	1.3843	687.87	692.15	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0096)	0.0000	1	(0.0923)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	400	1.3843	548.90	553.72	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0077)	0.0000	1	(0.0737)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	500	1.3843	689.71	692.15	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	1,600	1.3843	2,257.34	2,214.88	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0308)	0.0000	1	(0.3023)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	500	1.3843	705.37	692.15	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0096)	0.0000	1	(0.0945)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	1,400	1.3843	1,982.60	1,938.02	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0269)	0.0000	1	(0.2654)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	500	1.3843	708.07	692.15	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	4,000	1.3843	5,664.58	5,537.20	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0769)	0.0000	1	(0.7582)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	400	1.3843	566.46	553.72	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0077)	0.0000	1	(0.0758)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	5,100	1.3843	7,222.33	7,059.92	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0981)	0.0000	1	(0.9667)	02/07/2025
000970.ZK	01/16/2025	SDB3262867391	0	900	1.3843	1,274.53	1,245.87	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0173)	0.0000	1	(0.1706)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	500	1.3760	677.63	687.98	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0096)	0.0000	1	(0.0911)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	500	1.3760	687.87	687.98	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0096)	0.0000	1	(0.0923)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	400	1.3760	548.90	550.39	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	500	1.3760	689.71	687.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0925)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	1,600	1.3760	2,257.34	2,201.54	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0306)	0.0000	1	(0.3021)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	500	1.3760	705.37	687.98	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0096)	0.0000	1	(0.0944)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	1,400	1.3760	1,982.60	1,926.35	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0268)	0.0000	1	(0.2652)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	500	1.3760	708.07	687.98	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0096)	0.0000	1	(0.0947)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	4,000	1.3760	5,664.58	5,503.85	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0764)	0.0000	1	(0.7578)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	400	1.3760	566.46	550.39	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0758)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	5,100	1.3760	7,222.33	7,017.41	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0975)	0.0000	1	(0.9662)	02/07/2025
000970.ZK	01/15/2025	SDB3262867391	0	900	1.3760	1,274.53	1,238.37	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0172)	0.0000	1	(0.1705)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	500	1.3836	677.63	691.78	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0096)	0.0000	1	(0.0911)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	500	1.3836	687.87	691.78	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0096)	0.0000	1	(0.0923)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	400	1.3836	548.90	553.42	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0077)	0.0000	1	(0.0737)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	500	1.3836	689.71	691.78	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	1,600	1.3836	2,257.34	2,213.68	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0307)	0.0000	1	(0.3023)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	500	1.3836	705.37	691.78	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0096)	0.0000	1	(0.0944)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000970.ZK	01/14/2025	SDB3262867391	0	1,400	1.3836	1,982.60	1,936.97	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0269)	0.0000	1	(0.2654)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	500	1.3836	708.07	691.78	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	4,000	1.3836	5,664.58	5,534.20	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0769)	0.0000	1	(0.7582)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	400	1.3836	566.46	553.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0077)	0.0000	1	(0.0758)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	5,100	1.3836	7,222.33	7,056.11	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0980)	0.0000	1	(0.9667)	02/07/2025
000970.ZK	01/14/2025	SDB3262867391	0	900	1.3836	1,274.53	1,245.20	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0173)	0.0000	1	(0.1706)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	500	1.3719	677.63	685.96	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0095)	0.0000	1	(0.0910)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	500	1.3719	687.87	685.96	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0095)	0.0000	1	(0.0923)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	400	1.3719	548.90	548.77	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0076)	0.0000	1	(0.0736)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	500	1.3719	689.71	685.96	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	1,600	1.3719	2,257.34	2,195.06	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0305)	0.0000	1	(0.3020)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	500	1.3719	705.37	685.96	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0095)	0.0000	1	(0.0944)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	1,400	1.3719	1,982.60	1,920.68	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0267)	0.0000	1	(0.2651)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	500	1.3719	708.07	685.96	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0947)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	4,000	1.3719	5,664.58	5,487.66	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0762)	0.0000	1	(0.7575)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	400	1.3719	566.46	548.77	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0758)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	5,100	1.3719	7,222.33	6,996.76	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0972)	0.0000	1	(0.9659)	02/07/2025
000970.ZK	01/13/2025	SDB3262867391	0	900	1.3719	1,274.53	1,234.72	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0171)	0.0000	1	(0.1704)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	500	1.4108	677.63	705.39	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0294)	0.0000	3	(0.2739)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	500	1.4108	687.87	705.39	0.0000	4.3300	50.00	0.00	(0.2482)	(0.0294)	0.0000	3	(0.2776)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	400	1.4108	548.90	564.31	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0235)	0.0000	3	(0.2216)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	500	1.4108	689.71	705.39	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0294)	0.0000	3	(0.2783)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	1,600	1.4108	2,257.34	2,257.24	0.0000	4.3300	50.00	0.00	(0.8145)	(0.0941)	0.0000	3	(0.9086)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	500	1.4108	705.37	705.39	0.0000	4.3300	50.00	0.00	(0.2545)	(0.0294)	0.0000	3	(0.2839)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	1,400	1.4108	1,982.60	1,975.08	0.0000	4.3300	50.00	0.00	(0.7154)	(0.0823)	0.0000	3	(0.7977)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	500	1.4108	708.07	705.39	0.0000	4.3300	50.00	0.00	(0.2555)	(0.0294)	0.0000	3	(0.2849)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	4,000	1.4108	5,664.58	5,643.10	0.0000	4.3300	50.00	0.00	(2.0440)	(0.2351)	0.0000	3	(2.2791)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	400	1.4108	566.46	564.31	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0235)	0.0000	3	(0.2279)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	5,100	1.4108	7,222.33	7,194.95	0.0000	4.3300	50.00	0.00	(2.6061)	(0.2998)	0.0000	3	(2.9058)	02/07/2025
000970.ZK	01/10/2025	SDB3262867391	0	900	1.4108	1,274.53	1,269.70	0.0000	4.3300	50.00	0.00	(0.4599)	(0.0529)	0.0000	3	(0.5128)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	500	1.3688	677.63	684.38	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0095)	0.0000	1	(0.0910)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	500	1.3688	687.87	684.38	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	400	1.3688	548.90	547.51	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0076)	0.0000	1	(0.0736)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	500	1.3688	689.71	684.38	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	1,600	1.3688	2,257.34	2,190.02	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0304)	0.0000	1	(0.3019)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	500	1.3688	705.37	684.38	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0095)	0.0000	1	(0.0943)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	1,400	1.3688	1,982.60	1,916.27	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0266)	0.0000	1	(0.2651)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	500	1.3688	708.07	684.38	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0947)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	4,000	1.3688	5,664.58	5,475.06	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0760)	0.0000	1	(0.7574)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	400	1.3688	566.46	547.51	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	5,100	1.3688	7,222.33	6,980.70	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0970)	0.0000	1	(0.9656)	02/07/2025
000970.ZK	01/09/2025	SDB3262867391	0	900	1.3688	1,274.53	1,231.89	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0171)	0.0000	1	(0.1704)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	400	1.3427	548.90	537.08	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0075)	0.0000	1	(0.0735)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	500	1.3427	689.71	671.35	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	1,600	1.3427	2,257.34	2,148.32	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0298)	0.0000	1	(0.3013)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	500	1.3427	705.37	671.35	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0093)	0.0000	1	(0.0942)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	1,400	1.3427	1,982.60	1,879.78	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0261)	0.0000	1	(0.2646)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	500	1.3427	708.07	671.35	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0093)	0.0000	1	(0.0945)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	4,000	1.3427	5,664.58	5,370.81	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0746)	0.0000	1	(0.7559)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	400	1.3427	566.46	537.08	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	5,100	1.3427	7,222.33	6,847.79	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0951)	0.0000	1	(0.9638)	02/07/2025
000970.ZK	01/08/2025	SDB3262867391	0	900	1.3427	1,274.53	1,208.43	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0168)	0.0000	1	(0.1701)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	1,600	1.3828	2,257.34	2,212.55	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0307)	0.0000	1	(0.3022)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000970.ZK	01/07/2025	SDB3262867391	0	500	1.3828	705.37	691.42	0.0000	4.3300	50.00	0.00	(0.0848)	(0.0096)	0.0000	1	(0.0944)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	1,400	1.3828	1,982.60	1,935.98	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0269)	0.0000	1	(0.2654)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	500	1.3828	708.07	691.42	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	4,000	1.3828	5,664.58	5,531.38	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0768)	0.0000	1	(0.7581)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	400	1.3828	566.46	553.14	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0077)	0.0000	1	(0.0758)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	5,100	1.3828	7,222.33	7,052.50	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0980)	0.0000	1	(0.9666)	02/07/2025
000970.ZK	01/07/2025	SDB3262867391	0	900	1.3828	1,274.53	1,244.56	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0173)	0.0000	1	(0.1706)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	1,400	1.4161	1,982.60	1,982.60	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0275)	0.0000	1	(0.2660)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	500	1.4161	708.07	708.07	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0096)	0.0000	1	(0.0950)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	4,000	1.4161	5,664.58	5,664.58	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0787)	0.0000	1	(0.7600)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	5,100	1.4161	7,222.33	7,222.33	0.0000	4.3300	50.00	0.00	(0.8687)	(0.1003)	0.0000	1	(0.9690)	02/07/2025
000970.ZK	01/06/2025	SDB3262867391	0	900	1.4161	1,274.53	1,274.53	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0177)	0.0000	1	(0.1710)	02/07/2025
TOTAL BEIJING ZHONGKE SANHUAN HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND												(32.0286)	(3.6500)	0.0000		(35.6785)	
BHARAT ELECTRONICS LIMITED CMN																	
BAJE.NS	01/17/2025	SDB3265531683	0	5,570	3.1929	17,169.84	17,784.20	0.0000	4.3300	75.00	0.00	(2.0651)	(0.3705)	0.0000	1	(2.4357)	02/03/2025
BAJE.NS	01/16/2025	SDB3265531683	0	9,780	3.0980	30,147.40	30,298.79	0.0000	4.3300	75.00	0.00	(3.6261)	(0.6312)	0.0000	1	(4.2573)	02/03/2025
BAJE.NS	01/16/2025	SDB3265531683	0	14,868	3.0980	45,361.61	46,061.60	0.0000	4.3300	75.00	0.00	(5.4560)	(0.9596)	0.0000	1	(6.4156)	02/03/2025
BAJE.NS	01/15/2025	SDB3265531683	0	9,780	3.1172	30,147.40	30,486.26	0.0000	4.3300	75.00	0.00	(3.6261)	(0.6351)	0.0000	1	(4.2612)	02/03/2025
BAJE.NS	01/15/2025	SDB3265531683	0	34,640	3.1172	105,685.12	107,979.95	0.0000	4.3300	75.00	0.00	(12.7116)	(2.2496)	0.0000	1	(14.9612)	02/03/2025
BAJE.NS	01/14/2025	SDB3265531683	0	34,640	3.0510	105,685.12	105,685.12	0.0000	4.3300	75.00	0.00	(12.7116)	(2.2018)	0.0000	1	(14.9133)	02/03/2025
BAJE.NS	01/03/2025	SDB3264984559	0	9,656	3.4600	33,058.96	33,409.51	0.0000	4.3300	75.00	0.00	(11.9288)	(2.0881)	0.0000	3	(14.0169)	02/03/2025
BAJE.NS	01/02/2025	SDB3264984559	0	9,656	3.4023	33,058.96	32,852.29	0.0000	4.3300	75.00	0.00	(3.9763)	(0.6844)	0.0000	1	(4.6607)	02/03/2025
TOTAL BHARAT ELECTRONICS LIMITED CMN												(56.1014)	(9.8203)	0.0000		(65.9218)	
BHARAT HEAVY ELECTRICALS LTD CMN																	
BHEL.NS	01/16/2025	SDB3265604670	0	12,404	2.3382	28,095.02	29,003.59	0.0000	4.3300	75.00	0.00	(3.3792)	(0.6042)	0.0000	1	(3.9834)	02/03/2025
BHEL.NS	01/15/2025	SDB3265604670	0	12,404	2.2650	28,095.02	28,095.02	0.0000	4.3300	75.00	0.00	(3.3792)	(0.5853)	0.0000	1	(3.9645)	02/03/2025
TOTAL BHARAT HEAVY ELECTRICALS LTD CMN												(6.7584)	(1.1896)	0.0000		(7.9480)	
BHARAT PETROLEUM CORP LTD CMN																	
BPCL.NS	01/17/2025	SDB3265346296	0	19,339	3.0859	60,193.62	59,678.34	0.0000	4.3300	75.00	0.00	(7.2400)	(1.2433)	0.0000	1	(8.4833)	02/03/2025
BPCL.NS	01/17/2025	SDB3265346296	0	3,178	3.0859	10,569.00	9,807.01	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2043)	0.0000	1	(1.4755)	02/03/2025
BPCL.NS	01/16/2025	SDB3265346296	0	19,339	3.0882	60,193.62	59,722.80	0.0000	4.3300	75.00	0.00	(7.2400)	(1.2442)	0.0000	1	(8.4842)	02/03/2025
BPCL.NS	01/16/2025	SDB3265346296	0	3,178	3.0882	10,569.00	9,814.32	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2045)	0.0000	1	(1.4757)	02/03/2025
BPCL.NS	01/15/2025	SDB3265346296	0	19,339	3.1207	60,193.62	60,350.62	0.0000	4.3300	75.00	0.00	(7.2400)	(1.2573)	0.0000	1	(8.4973)	02/03/2025
BPCL.NS	01/15/2025	SDB3265346296	0	3,178	3.1207	10,569.00	9,917.49	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2066)	0.0000	1	(1.4778)	02/03/2025
BPCL.NS	01/14/2025	SDB3265346296	0	3,178	3.0700	10,569.00	9,756.56	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2033)	0.0000	1	(1.4745)	02/03/2025
BPCL.NS	01/13/2025	SDB3265346296	0	3,178	3.2323	10,569.00	10,272.20	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2140)	0.0000	1	(1.4852)	02/03/2025
BPCL.NS	01/13/2025	SDB3265346296	0	9,789	3.2323	32,555.06	31,640.83	0.0000	4.3300	75.00	0.00	(3.9157)	(0.6592)	0.0000	1	(4.5748)	02/03/2025
BPCL.NS	01/10/2025	SDB3265346296	0	3,178	3.2584	10,569.00	10,355.04	0.0000	4.3300	75.00	0.00	(3.8136)	(0.6472)	0.0000	3	(4.4608)	02/03/2025
BPCL.NS	01/10/2025	SDB3265346296	0	9,789	3.2584	32,555.06	31,896.01	0.0000	4.3300	75.00	0.00	(11.7470)	(1.9935)	0.0000	3	(13.7405)	02/03/2025
BPCL.NS	01/09/2025	SDB3265346296	0	3,178	3.3257	10,569.00	10,569.00	0.0000	4.3300	75.00	0.00	(1.2712)	(0.2202)	0.0000	1	(1.4914)	02/03/2025
BPCL.NS	01/09/2025	SDB3265346296	0	9,789	3.3257	32,555.06	32,555.06	0.0000	4.3300	75.00	0.00	(3.9157)	(0.6782)	0.0000	1	(4.5939)	02/03/2025
TOTAL BHARAT PETROLEUM CORP LTD CMN												(52.7391)	(8.9758)	0.0000		(61.7148)	
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND																	
600597.SH	01/17/2025	SDB3260961961	0	2,600	1.1107	3,032.21	2,887.85	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0401)	0.0000	1	(0.4048)	02/07/2025
600597.SH	01/17/2025	SDB3260961961	0	1,100	1.1107	1,282.86	1,221.78	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0170)	0.0000	1	(0.1713)	02/07/2025
600597.SH	01/17/2025	SDB3260961961	0	1,700	1.1107	1,982.60	1,888.21	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0262)	0.0000	1	(0.2647)	02/07/2025
600597.SH	01/17/2025	SDB3260961961	0	2,300	1.1107	2,682.34	2,554.63	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0355)	0.0000	1	(0.3581)	02/07/2025
600597.SH	01/16/2025	SDB3260961961	0	2,600	1.0879	3,032.21	2,828.43	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0393)	0.0000	1	(0.4040)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600597.SH	01/16/2025	SDB3260961961	0	1,100	1.0879	1,282.86	1,196.64	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0166)	0.0000	1	(0.1709)	02/07/2025
600597.SH	01/16/2025	SDB3260961961	0	1,700	1.0879	1,982.60	1,849.36	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0257)	0.0000	1	(0.2641)	02/07/2025
600597.SH	01/16/2025	SDB3260961961	0	2,300	1.0879	2,682.34	2,502.07	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0348)	0.0000	1	(0.3574)	02/07/2025
600597.SH	01/15/2025	SDB3260961961	0	2,600	1.0864	3,032.21	2,824.53	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0392)	0.0000	1	(0.4039)	02/07/2025
600597.SH	01/15/2025	SDB3260961961	0	1,100	1.0864	1,282.86	1,194.99	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0166)	0.0000	1	(0.1709)	02/07/2025
600597.SH	01/15/2025	SDB3260961961	0	1,700	1.0864	1,982.60	1,846.81	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0257)	0.0000	1	(0.2641)	02/07/2025
600597.SH	01/15/2025	SDB3260961961	0	2,300	1.0864	2,682.34	2,498.62	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0347)	0.0000	1	(0.3573)	02/07/2025
600597.SH	01/14/2025	SDB3260961961	0	2,600	1.1060	3,032.21	2,875.66	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0399)	0.0000	1	(0.4046)	02/07/2025
600597.SH	01/14/2025	SDB3260961961	0	1,100	1.1060	1,282.86	1,216.63	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0169)	0.0000	1	(0.1712)	02/07/2025
600597.SH	01/14/2025	SDB3260961961	0	1,700	1.1060	1,982.60	1,880.24	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0261)	0.0000	1	(0.2646)	02/07/2025
600597.SH	01/14/2025	SDB3260961961	0	2,300	1.1060	2,682.34	2,543.86	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0353)	0.0000	1	(0.3580)	02/07/2025
600597.SH	01/13/2025	SDB3260961961	0	2,600	1.1174	3,032.21	2,905.25	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0404)	0.0000	1	(0.4051)	02/07/2025
600597.SH	01/13/2025	SDB3260961961	0	1,100	1.1174	1,282.86	1,229.14	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0171)	0.0000	1	(0.1714)	02/07/2025
600597.SH	01/13/2025	SDB3260961961	0	1,700	1.1174	1,982.60	1,899.58	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0264)	0.0000	1	(0.2648)	02/07/2025
600597.SH	01/13/2025	SDB3260961961	0	2,300	1.1174	2,682.34	2,570.02	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0357)	0.0000	1	(0.3583)	02/07/2025
600597.SH	01/10/2025	SDB3260961961	0	2,600	1.1259	3,032.21	2,927.32	0.0000	4.3300	50.00	0.00	(0.1941)	(0.1220)	0.0000	3	(1.2161)	02/07/2025
600597.SH	01/10/2025	SDB3260961961	0	1,100	1.1259	1,282.86	1,238.48	0.0000	4.3300	50.00	0.00	(0.4629)	(0.0516)	0.0000	3	(0.5145)	02/07/2025
600597.SH	01/10/2025	SDB3260961961	0	1,700	1.1259	1,982.60	1,914.02	0.0000	4.3300	50.00	0.00	(0.7154)	(0.0798)	0.0000	3	(0.7951)	02/07/2025
600597.SH	01/10/2025	SDB3260961961	0	2,300	1.1259	2,682.34	2,589.55	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1079)	0.0000	3	(1.0758)	02/07/2025
600597.SH	01/09/2025	SDB3260961961	0	2,600	1.1187	3,032.21	2,908.52	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0404)	0.0000	1	(0.4051)	02/07/2025
600597.SH	01/09/2025	SDB3260961961	0	1,100	1.1187	1,282.86	1,230.53	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0171)	0.0000	1	(0.1714)	02/07/2025
600597.SH	01/09/2025	SDB3260961961	0	1,700	1.1187	1,982.60	1,901.73	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0264)	0.0000	1	(0.2649)	02/07/2025
600597.SH	01/09/2025	SDB3260961961	0	2,300	1.1187	2,682.34	2,572.92	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0357)	0.0000	1	(0.3584)	02/07/2025
600597.SH	01/08/2025	SDB3260961961	0	2,600	1.1301	3,032.21	2,938.13	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0408)	0.0000	1	(0.4055)	02/07/2025
600597.SH	01/08/2025	SDB3260961961	0	1,100	1.1301	1,282.86	1,243.06	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0173)	0.0000	1	(0.1716)	02/07/2025
600597.SH	01/08/2025	SDB3260961961	0	1,700	1.1301	1,982.60	1,921.09	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0267)	0.0000	1	(0.2651)	02/07/2025
600597.SH	01/08/2025	SDB3260961961	0	2,300	1.1301	2,682.34	2,599.12	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0361)	0.0000	1	(0.3587)	02/07/2025
600597.SH	01/07/2025	SDB3260961961	0	2,600	1.1519	3,032.21	2,994.98	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0416)	0.0000	1	(0.4063)	02/07/2025
600597.SH	01/07/2025	SDB3260961961	0	1,100	1.1519	1,282.86	1,267.11	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0176)	0.0000	1	(0.1719)	02/07/2025
600597.SH	01/07/2025	SDB3260961961	0	1,700	1.1519	1,982.60	1,958.26	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0272)	0.0000	1	(0.2657)	02/07/2025
600597.SH	01/07/2025	SDB3260961961	0	2,300	1.1519	2,682.34	2,649.40	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0368)	0.0000	1	(0.3594)	02/07/2025
600597.SH	01/06/2025	SDB3260961961	0	2,600	1.1662	3,032.21	3,032.21	0.0000	4.3300	50.00	0.00	(0.3647)	(0.0421)	0.0000	1	(0.4068)	02/07/2025
600597.SH	01/06/2025	SDB3260961961	0	1,100	1.1662	1,282.86	1,282.86	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0178)	0.0000	1	(0.1721)	02/07/2025
600597.SH	01/06/2025	SDB3260961961	0	1,700	1.1662	1,982.60	1,982.60	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0275)	0.0000	1	(0.2660)	02/07/2025
600597.SH	01/06/2025	SDB3260961961	0	2,300	1.1662	2,682.34	2,682.34	0.0000	4.3300	50.00	0.00	(0.3226)	(0.0373)	0.0000	1	(0.3599)	02/07/2025
TOTAL BRIGHT DAIRY & FOOD CO LTD CMN CLASS A SERIES NORTHBOUND												(12.9612)	(1.4387)	0.0000		(14.3999)	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600258.SH	01/17/2025	SDB3260123558	0	1,800	1.8185	3,606.05	3,273.33	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0455)	0.0000	1	(0.4792)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	600	1.8185	1,202.02	1,091.11	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0152)	0.0000	1	(0.1597)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	3,800	1.8185	7,612.76	6,910.36	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0960)	0.0000	1	(1.0116)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	4,700	1.8185	9,415.79	8,547.03	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1187)	0.0000	1	(1.2512)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	3,100	1.8185	6,210.41	5,637.40	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0783)	0.0000	1	(0.8253)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	1,000	1.8185	2,003.36	1,818.52	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0253)	0.0000	1	(0.2662)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	6,200	1.8185	12,420.83	11,274.80	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1566)	0.0000	1	(1.6505)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	7,800	1.8185	15,626.20	14,184.42	0.0000	4.3300	50.00	0.00	(1.8795)	(0.1970)	0.0000	1	(2.0765)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	3,400	1.8185	6,811.42	6,182.95	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0859)	0.0000	1	(0.9051)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	300	1.8185	601.01	545.55	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0076)	0.0000	1	(0.0799)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	100	1.8185	200.34	181.85	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0025)	0.0000	1	(0.0266)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	400	1.8185	801.34	727.41	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0101)	0.0000	1	(0.1065)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	900	1.8185	1,803.02	1,636.66	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0227)	0.0000	1	(0.2396)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	300	1.8185	601.01	545.55	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0076)	0.0000	1	(0.0799)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	2,700	1.8185	5,409.07	4,909.99	0.0000	4.3300	50.00	0.00	(0.6506)	(0.0682)	0.0000	1	(0.7188)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/17/2025	SDB3260123558	0	600	1.8185	1,202.02	1,091.11	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0152)	0.0000	1	(0.1597)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	700	1.8185	1,402.35	1,272.96	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0177)	0.0000	1	(0.1864)	02/07/2025
600258.SH	01/17/2025	SDB3260123558	0	9,300	1.8185	18,631.24	16,912.20	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2349)	0.0000	1	(2.4758)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	1,800	1.7501	3,606.05	3,150.17	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0438)	0.0000	1	(0.4775)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	600	1.7501	1,202.02	1,050.06	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0146)	0.0000	1	(0.1592)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	3,800	1.7501	7,612.76	6,650.35	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0924)	0.0000	1	(1.0080)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	4,700	1.7501	9,415.79	8,225.43	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1142)	0.0000	1	(1.2468)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	3,100	1.7501	6,210.41	5,425.29	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0754)	0.0000	1	(0.8223)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	1,000	1.7501	2,003.36	1,750.09	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0243)	0.0000	1	(0.2653)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	6,200	1.7501	12,420.83	10,850.57	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1507)	0.0000	1	(1.6447)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	7,800	1.7501	15,626.20	13,650.72	0.0000	4.3300	50.00	0.00	(1.8795)	(0.1896)	0.0000	1	(2.0691)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	3,400	1.7501	6,811.42	5,950.31	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0826)	0.0000	1	(0.9019)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	300	1.7501	601.01	525.03	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0073)	0.0000	1	(0.0796)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	100	1.7501	200.34	175.01	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0024)	0.0000	1	(0.0265)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	400	1.7501	801.34	700.04	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0097)	0.0000	1	(0.1061)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	900	1.7501	1,803.02	1,575.08	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0219)	0.0000	1	(0.2387)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	300	1.7501	601.01	525.03	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0073)	0.0000	1	(0.0796)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	9,100	1.7501	18,230.57	15,925.84	0.0000	4.3300	50.00	0.00	(2.1927)	(0.2212)	0.0000	1	(2.4139)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	7,600	1.7501	15,225.53	13,300.70	0.0000	4.3300	50.00	0.00	(1.8313)	(0.1847)	0.0000	1	(2.0160)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	600	1.7501	1,202.02	1,050.06	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0146)	0.0000	1	(0.1592)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	700	1.7501	1,402.35	1,225.06	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0170)	0.0000	1	(0.1857)	02/07/2025
600258.SH	01/16/2025	SDB3260123558	0	9,300	1.7501	18,631.24	16,275.86	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2261)	0.0000	1	(2.4670)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	1,800	1.7621	3,606.05	3,171.79	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0441)	0.0000	1	(0.4778)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	600	1.7621	1,202.02	1,057.26	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0147)	0.0000	1	(0.1593)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	3,800	1.7621	7,612.76	6,695.99	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0930)	0.0000	1	(1.0086)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	4,700	1.7621	9,415.79	8,281.88	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1150)	0.0000	1	(1.2475)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	800	1.7621	1,602.69	1,409.68	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0196)	0.0000	1	(0.2123)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	3,100	1.7621	6,210.41	5,462.52	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0759)	0.0000	1	(0.8228)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	1,000	1.7621	2,003.36	1,762.10	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0245)	0.0000	1	(0.2654)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	6,200	1.7621	12,420.83	10,925.04	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1517)	0.0000	1	(1.6457)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	100	1.7621	200.34	176.21	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0024)	0.0000	1	(0.0265)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	200	1.7621	400.67	352.42	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0049)	0.0000	1	(0.0531)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	6,000	1.7621	12,020.15	10,572.62	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1468)	0.0000	1	(1.5926)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	7,800	1.7621	15,626.20	13,744.40	0.0000	4.3300	50.00	0.00	(1.8795)	(0.1909)	0.0000	1	(2.0704)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	3,400	1.7621	6,811.42	5,991.15	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0832)	0.0000	1	(0.9025)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	9,400	1.7621	18,831.57	16,563.77	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2301)	0.0000	1	(2.4951)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	300	1.7621	601.01	528.63	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0073)	0.0000	1	(0.0796)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	100	1.7621	200.34	176.21	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0024)	0.0000	1	(0.0265)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	400	1.7621	801.34	704.84	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0098)	0.0000	1	(0.1062)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	900	1.7621	1,803.02	1,585.89	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0220)	0.0000	1	(0.2389)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	300	1.7621	601.01	528.63	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0073)	0.0000	1	(0.0796)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	700	1.7621	1,402.35	1,233.47	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0171)	0.0000	1	(0.1858)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	24,200	1.7621	48,481.29	42,642.89	0.0000	4.3300	50.00	0.00	(5.8312)	(0.5923)	0.0000	1	(6.4235)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	7,600	1.7621	15,225.53	13,391.98	0.0000	4.3300	50.00	0.00	(1.8313)	(0.1860)	0.0000	1	(2.0173)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	600	1.7621	1,202.02	1,057.26	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0147)	0.0000	1	(0.1593)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	700	1.7621	1,402.35	1,233.47	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0171)	0.0000	1	(0.1858)	02/07/2025
600258.SH	01/15/2025	SDB3260123558	0	9,300	1.7621	18,631.24	16,387.56	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2276)	0.0000	1	(2.4685)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	1,800	1.8202	3,606.05	3,276.44	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0455)	0.0000	1	(0.4792)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	600	1.8202	1,202.02	1,092.15	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0152)	0.0000	1	(0.1597)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	3,800	1.8202	7,612.76	6,916.94	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0961)	0.0000	1	(1.0117)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	4,700	1.8202	9,415.79	8,555.16	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1188)	0.0000	1	(1.2513)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	3,500	1.8202	7,011.76	6,370.86	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0885)	0.0000	1	(0.9318)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	2,500	1.8202	5,008.40	4,550.62	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0632)	0.0000	1	(0.6656)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/14/2025	SDB3260123558	0	3,100	1.8202	6,210.41	5,642.77	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0784)	0.0000	1	(0.8253)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	1,000	1.8202	2,003.36	1,820.25	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0253)	0.0000	1	(0.2662)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	6,200	1.8202	12,420.83	11,285.53	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1567)	0.0000	1	(1.6507)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	100	1.8202	200.34	182.02	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0025)	0.0000	1	(0.0266)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	200	1.8202	400.67	364.05	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0532)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	2,900	1.8202	5,809.74	5,278.72	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0733)	0.0000	1	(0.7721)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	6,000	1.8202	12,020.15	10,921.48	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1517)	0.0000	1	(1.5974)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	7,800	1.8202	15,626.20	14,197.93	0.0000	4.3300	50.00	0.00	(1.8795)	(0.1972)	0.0000	1	(2.0767)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	3,400	1.8202	6,811.42	6,188.84	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0860)	0.0000	1	(0.9052)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	9,400	1.8202	18,831.57	17,110.32	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2376)	0.0000	1	(2.5027)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	300	1.8202	601.01	546.07	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0076)	0.0000	1	(0.0799)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	100	1.8202	200.34	182.02	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0025)	0.0000	1	(0.0266)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	400	1.8202	801.34	728.10	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0101)	0.0000	1	(0.1065)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	2,000	1.8202	4,006.72	3,640.49	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0506)	0.0000	1	(0.5325)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	3,300	1.8202	6,611.08	6,006.82	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0834)	0.0000	1	(0.8786)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	2,600	1.8202	5,208.73	4,732.64	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0657)	0.0000	1	(0.6922)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	900	1.8202	1,803.02	1,638.22	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0228)	0.0000	1	(0.2396)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	300	1.8202	601.01	546.07	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0076)	0.0000	1	(0.0799)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	700	1.8202	1,402.35	1,274.17	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0177)	0.0000	1	(0.1864)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	24,200	1.8202	48,481.29	44,049.98	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6118)	0.0000	1	(6.4430)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	7,600	1.8202	15,225.53	13,833.88	0.0000	4.3300	50.00	0.00	(1.8313)	(0.1921)	0.0000	1	(2.0234)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	600	1.8202	1,202.02	1,092.15	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0152)	0.0000	1	(0.1597)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	700	1.8202	1,402.35	1,274.17	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0177)	0.0000	1	(0.1864)	02/07/2025
600258.SH	01/14/2025	SDB3260123558	0	9,300	1.8202	18,631.24	16,928.30	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2351)	0.0000	1	(2.4760)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	1,800	1.8428	3,606.05	3,317.09	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0461)	0.0000	1	(0.4798)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	600	1.8428	1,202.02	1,105.70	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0154)	0.0000	1	(0.1599)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,800	1.8428	7,612.76	7,002.75	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0973)	0.0000	1	(1.0129)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	4,700	1.8428	9,415.79	8,661.30	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1203)	0.0000	1	(1.2528)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,500	1.8428	7,011.76	6,449.90	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0896)	0.0000	1	(0.9329)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	2,500	1.8428	5,008.40	4,607.07	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0640)	0.0000	1	(0.6664)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,100	1.8428	6,210.41	5,712.77	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0793)	0.0000	1	(0.8263)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	1,000	1.8428	2,003.36	1,842.83	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0256)	0.0000	1	(0.2666)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	100	1.8428	200.34	184.28	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	6,200	1.8428	12,420.83	11,425.54	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1587)	0.0000	1	(1.6526)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	100	1.8428	200.34	184.28	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	200	1.8428	400.67	368.57	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0533)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	2,900	1.8428	5,809.74	5,344.20	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0742)	0.0000	1	(0.7730)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	6,000	1.8428	12,020.15	11,056.97	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1536)	0.0000	1	(1.5993)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	7,800	1.8428	15,626.20	14,374.07	0.0000	4.3300	50.00	0.00	(1.8795)	(0.1996)	0.0000	1	(2.0791)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,400	1.8428	6,811.42	6,265.62	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0870)	0.0000	1	(0.9063)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	9,400	1.8428	18,831.57	17,322.59	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2406)	0.0000	1	(2.5056)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	300	1.8428	601.01	552.85	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	100	1.8428	200.34	184.28	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	400	1.8428	801.34	737.13	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0102)	0.0000	1	(0.1066)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	300	1.8428	601.01	552.85	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,400	1.8428	6,811.42	6,265.62	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0870)	0.0000	1	(0.9063)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	17,000	1.8428	34,057.10	31,328.09	0.0000	4.3300	50.00	0.00	(4.0963)	(0.4351)	0.0000	1	(4.5314)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	7,300	1.8428	14,624.52	13,452.65	0.0000	4.3300	50.00	0.00	(1.7590)	(0.1868)	0.0000	1	(1.9458)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	2,600	1.8428	5,208.73	4,791.36	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0665)	0.0000	1	(0.6930)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	3,300	1.8428	6,611.08	6,081.34	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0845)	0.0000	1	(0.8796)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	2,600	1.8428	5,208.73	4,791.36	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0665)	0.0000	1	(0.6930)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	900	1.8428	1,803.02	1,658.55	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0230)	0.0000	1	(0.2399)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	300	1.8428	601.01	552.85	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/13/2025	SDB3260123558	0	700	1.8428	1,402.35	1,289.98	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0179)	0.0000	1	(0.1866)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	24,200	1.8428	48,481.29	44,596.46	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6194)	0.0000	1	(6.4506)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	7,600	1.8428	15,225.53	14,005.50	0.0000	4.3300	50.00	0.00	(1.8313)	(0.1945)	0.0000	1	(2.0258)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	600	1.8428	1,202.02	1,105.70	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0154)	0.0000	1	(0.1599)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	700	1.8428	1,402.35	1,289.98	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0179)	0.0000	1	(0.1866)	02/07/2025
600258.SH	01/13/2025	SDB3260123558	0	9,300	1.8428	18,631.24	17,138.31	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2380)	0.0000	1	(2.4790)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	1,800	1.8633	3,606.05	3,353.96	0.0000	4.3300	50.00	0.00	(1.3012)	(0.1397)	0.0000	3	(1.4409)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	600	1.8633	1,202.02	1,117.99	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0466)	0.0000	3	(0.4803)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,800	1.8633	7,612.76	7,080.59	0.0000	4.3300	50.00	0.00	(2.7469)	(0.2950)	0.0000	3	(3.0420)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	4,700	1.8633	9,415.79	8,757.57	0.0000	4.3300	50.00	0.00	(3.3975)	(0.3649)	0.0000	3	(3.7624)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,500	1.8633	7,011.76	6,521.59	0.0000	4.3300	50.00	0.00	(2.5301)	(0.2717)	0.0000	3	(2.8018)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	2,500	1.8633	5,008.40	4,658.28	0.0000	4.3300	50.00	0.00	(1.8072)	(0.1941)	0.0000	3	(2.0013)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,100	1.8633	6,210.41	5,776.27	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2407)	0.0000	3	(2.4816)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	1,000	1.8633	2,003.36	1,863.31	0.0000	4.3300	50.00	0.00	(0.7229)	(0.0776)	0.0000	3	(0.8005)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	100	1.8633	200.34	186.33	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0078)	0.0000	3	(0.0801)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	6,200	1.8633	12,420.83	11,552.53	0.0000	4.3300	50.00	0.00	(4.4818)	(0.4814)	0.0000	3	(4.9632)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	100	1.8633	200.34	186.33	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0078)	0.0000	3	(0.0801)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	200	1.8633	400.67	372.66	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0155)	0.0000	3	(0.1601)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	2,900	1.8633	5,809.74	5,403.60	0.0000	4.3300	50.00	0.00	(2.0963)	(0.2252)	0.0000	3	(2.3215)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	6,000	1.8633	12,020.15	11,179.87	0.0000	4.3300	50.00	0.00	(4.3373)	(0.4658)	0.0000	3	(4.8031)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	7,800	1.8633	15,626.20	14,533.83	0.0000	4.3300	50.00	0.00	(5.6385)	(0.6056)	0.0000	3	(6.2440)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,400	1.8633	6,811.42	6,335.26	0.0000	4.3300	50.00	0.00	(2.4578)	(0.2640)	0.0000	3	(2.7218)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	9,400	1.8633	18,831.57	17,515.13	0.0000	4.3300	50.00	0.00	(6.7951)	(0.7298)	0.0000	3	(7.5249)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	300	1.8633	601.01	558.99	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0233)	0.0000	3	(0.2402)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	100	1.8633	200.34	186.33	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0078)	0.0000	3	(0.0801)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	400	1.8633	801.34	745.32	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0311)	0.0000	3	(0.3202)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	300	1.8633	601.01	558.99	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0233)	0.0000	3	(0.2402)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,400	1.8633	6,811.42	6,335.26	0.0000	4.3300	50.00	0.00	(2.4578)	(0.2640)	0.0000	3	(2.7218)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	49,900	1.8633	99,967.61	92,979.27	0.0000	4.3300	50.00	0.00	(36.0716)	(3.8741)	0.0000	3	(39.9458)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	7,300	1.8633	14,624.52	13,602.18	0.0000	4.3300	50.00	0.00	(5.2770)	(0.5668)	0.0000	3	(5.8438)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	2,600	1.8633	5,208.73	4,844.61	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2019)	0.0000	3	(2.0813)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	3,300	1.8633	6,611.08	6,148.93	0.0000	4.3300	50.00	0.00	(2.3855)	(0.2562)	0.0000	3	(2.6417)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	2,600	1.8633	5,208.73	4,844.61	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2019)	0.0000	3	(2.0813)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	900	1.8633	1,803.02	1,676.98	0.0000	4.3300	50.00	0.00	(0.6506)	(0.0699)	0.0000	3	(0.7205)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	300	1.8633	601.01	558.99	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0233)	0.0000	3	(0.2402)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	700	1.8633	1,402.35	1,304.32	0.0000	4.3300	50.00	0.00	(0.5060)	(0.0543)	0.0000	3	(0.5604)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	24,200	1.8633	48,481.29	45,092.15	0.0000	4.3300	50.00	0.00	(17.4937)	(1.8788)	0.0000	3	(19.3725)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	7,600	1.8633	15,225.53	14,161.17	0.0000	4.3300	50.00	0.00	(5.4939)	(0.5900)	0.0000	3	(6.0839)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	600	1.8633	1,202.02	1,117.99	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0466)	0.0000	3	(0.4803)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	700	1.8633	1,402.35	1,304.32	0.0000	4.3300	50.00	0.00	(0.5060)	(0.0543)	0.0000	3	(0.5604)	02/07/2025
600258.SH	01/10/2025	SDB3260123558	0	9,300	1.8633	18,631.24	17,328.80	0.0000	4.3300	50.00	0.00	(6.7228)	(0.7220)	0.0000	3	(7.4448)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	1,800	1.8554	3,606.05	3,339.68	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0464)	0.0000	1	(0.4801)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	600	1.8554	1,202.02	1,113.23	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0155)	0.0000	1	(0.1600)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,800	1.8554	7,612.76	7,050.43	0.0000	4.3300	50.00	0.00	(0.9156)	(0.0979)	0.0000	1	(1.0136)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	4,700	1.8554	9,415.79	8,720.27	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1211)	0.0000	1	(1.2536)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,500	1.8554	7,011.76	6,493.82	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0902)	0.0000	1	(0.9336)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	2,500	1.8554	5,008.40	4,638.44	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0644)	0.0000	1	(0.6668)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,100	1.8554	6,210.41	5,751.67	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0799)	0.0000	1	(0.8269)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	1,000	1.8554	2,003.36	1,855.38	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0258)	0.0000	1	(0.2667)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	100	1.8554	200.34	185.54	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	6,200	1.8554	12,420.83	11,503.33	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1598)	0.0000	1	(1.6537)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	100	1.8554	200.34	185.54	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	200	1.8554	400.67	371.08	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0052)	0.0000	1	(0.0533)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/09/2025	SDB3260123558	0	2,900	1.8554	5,809.74	5,380.59	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0747)	0.0000	1	(0.7735)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	6,000	1.8554	12,020.15	11,132.26	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1546)	0.0000	1	(1.6004)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	7,800	1.8554	15,626.20	14,471.93	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2010)	0.0000	1	(2.0805)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,400	1.8554	6,811.42	6,308.28	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0876)	0.0000	1	(0.9069)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	9,400	1.8554	18,831.57	17,440.53	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2422)	0.0000	1	(2.5072)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	300	1.8554	601.01	556.61	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	100	1.8554	200.34	185.54	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0026)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	400	1.8554	801.34	742.15	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0103)	0.0000	1	(0.1067)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	300	1.8554	601.01	556.61	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,400	1.8554	6,811.42	6,308.28	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0876)	0.0000	1	(0.9069)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	49,900	1.8554	99,967.61	92,583.26	0.0000	4.3300	50.00	0.00	(12.0239)	(1.2859)	0.0000	1	(13.3098)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	7,300	1.8554	14,624.52	13,544.24	0.0000	4.3300	50.00	0.00	(1.7590)	(0.1881)	0.0000	1	(1.9471)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	2,600	1.8554	5,208.73	4,823.98	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0670)	0.0000	1	(0.6935)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	3,300	1.8554	6,611.08	6,122.74	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0850)	0.0000	1	(0.8802)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	2,600	1.8554	5,208.73	4,823.98	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0670)	0.0000	1	(0.6935)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	900	1.8554	1,803.02	1,669.84	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0232)	0.0000	1	(0.2401)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	300	1.8554	601.01	556.61	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0077)	0.0000	1	(0.0800)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	700	1.8554	1,402.35	1,298.76	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0180)	0.0000	1	(0.1867)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	24,200	1.8554	48,481.29	44,900.10	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6236)	0.0000	1	(6.4548)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	7,600	1.8554	15,225.53	14,100.86	0.0000	4.3300	50.00	0.00	(1.8313)	(0.1958)	0.0000	1	(2.0271)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	600	1.8554	1,202.02	1,113.23	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0155)	0.0000	1	(0.1600)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	700	1.8554	1,402.35	1,298.76	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0180)	0.0000	1	(0.1867)	02/07/2025
600258.SH	01/09/2025	SDB3260123558	0	9,300	1.8554	18,631.24	17,255.00	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2397)	0.0000	1	(2.4806)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	1,800	1.9084	3,606.05	3,435.14	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0477)	0.0000	1	(0.4814)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	600	1.9084	1,202.02	1,145.05	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0159)	0.0000	1	(0.1605)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,800	1.9084	7,612.76	7,251.96	0.0000	4.3300	50.00	0.00	(0.9156)	(0.1007)	0.0000	1	(1.0164)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	4,700	1.9084	9,415.79	8,969.53	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1246)	0.0000	1	(1.2571)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,500	1.9084	7,011.76	6,679.43	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0928)	0.0000	1	(0.9361)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	2,500	1.9084	5,008.40	4,771.02	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0663)	0.0000	1	(0.6687)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,100	1.9084	6,210.41	5,916.07	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0822)	0.0000	1	(0.8291)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	1,000	1.9084	2,003.36	1,908.41	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0265)	0.0000	1	(0.2675)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	100	1.9084	200.34	190.84	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	6,200	1.9084	12,420.83	11,832.14	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1643)	0.0000	1	(1.6583)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	100	1.9084	200.34	190.84	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	200	1.9084	400.67	381.68	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0053)	0.0000	1	(0.0535)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	2,900	1.9084	5,809.74	5,534.39	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0789)	0.0000	1	(0.7756)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	6,000	1.9084	12,020.15	11,450.46	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1590)	0.0000	1	(1.6048)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	7,800	1.9084	15,626.20	14,885.60	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2067)	0.0000	1	(2.0862)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,400	1.9084	6,811.42	6,488.59	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0901)	0.0000	1	(0.9094)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	9,400	1.9084	18,831.57	17,939.05	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2492)	0.0000	1	(2.5142)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	300	1.9084	601.01	572.52	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0080)	0.0000	1	(0.0802)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	100	1.9084	200.34	190.84	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	400	1.9084	801.34	763.36	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0106)	0.0000	1	(0.1070)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	300	1.9084	601.01	572.52	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0080)	0.0000	1	(0.0802)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,400	1.9084	6,811.42	6,488.59	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0901)	0.0000	1	(0.9094)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	49,900	1.9084	99,967.61	95,229.66	0.0000	4.3300	50.00	0.00	(12.0239)	(1.3226)	0.0000	1	(13.3465)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	7,300	1.9084	14,624.52	13,931.39	0.0000	4.3300	50.00	0.00	(1.7590)	(0.1935)	0.0000	1	(1.9525)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	2,600	1.9084	5,208.73	4,961.87	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0689)	0.0000	1	(0.6954)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	3,300	1.9084	6,611.08	6,297.75	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0875)	0.0000	1	(0.8826)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	2,600	1.9084	5,208.73	4,961.87	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0689)	0.0000	1	(0.6954)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	900	1.9084	1,803.02	1,717.57	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0239)	0.0000	1	(0.2407)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	300	1.9084	601.01	572.52	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0080)	0.0000	1	(0.0802)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	700	1.9084	1,402.35	1,335.89	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0186)	0.0000	1	(0.1872)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/08/2025	SDB3260123558	0	24,200	1.9084	48,481.29	46,183.52	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6414)	0.0000	1	(6.4727)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	7,600	1.9084	15,225.53	14,503.92	0.0000	4.3300	50.00	0.00	(1.8313)	(0.2014)	0.0000	1	(2.0327)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	600	1.9084	1,202.02	1,145.05	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0159)	0.0000	1	(0.1605)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	700	1.9084	1,402.35	1,335.89	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0186)	0.0000	1	(0.1872)	02/07/2025
600258.SH	01/08/2025	SDB3260123558	0	9,300	1.9084	18,631.24	17,748.21	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2465)	0.0000	1	(2.4874)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	1,800	2.0073	3,606.05	3,613.16	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0502)	0.0000	1	(0.4839)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	600	2.0073	1,202.02	1,204.39	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0167)	0.0000	1	(0.1613)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,800	2.0073	7,612.76	7,627.78	0.0000	4.3300	50.00	0.00	(0.9156)	(0.1059)	0.0000	1	(1.0216)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	4,700	2.0073	9,415.79	9,434.36	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1310)	0.0000	1	(1.2635)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,500	2.0073	7,011.76	7,025.59	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0976)	0.0000	1	(0.9409)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	2,500	2.0073	5,008.40	5,018.27	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0697)	0.0000	1	(0.6721)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,100	2.0073	6,210.41	6,222.66	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0864)	0.0000	1	(0.8334)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	1,000	2.0073	2,003.36	2,007.31	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0279)	0.0000	1	(0.2688)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	100	2.0073	200.34	200.73	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	6,200	2.0073	12,420.83	12,445.32	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1729)	0.0000	1	(1.6668)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	100	2.0073	200.34	200.73	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	200	2.0073	400.67	401.46	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0056)	0.0000	1	(0.0538)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	2,900	2.0073	5,809.74	5,821.20	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0808)	0.0000	1	(0.7796)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	6,000	2.0073	12,020.15	12,043.86	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1673)	0.0000	1	(1.6130)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	7,800	2.0073	15,626.20	15,657.02	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2175)	0.0000	1	(2.0969)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,400	2.0073	6,811.42	6,824.85	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0948)	0.0000	1	(0.9141)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	9,400	2.0073	18,831.57	18,868.71	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2621)	0.0000	1	(2.5271)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	300	2.0073	601.01	602.19	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0084)	0.0000	1	(0.0807)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	100	2.0073	200.34	200.73	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	400	2.0073	801.34	802.92	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0112)	0.0000	1	(0.1075)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	300	2.0073	601.01	602.19	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0084)	0.0000	1	(0.0807)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,400	2.0073	6,811.42	6,824.85	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0948)	0.0000	1	(0.9141)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	49,900	2.0073	99,967.61	100,164.77	0.0000	4.3300	50.00	0.00	(12.0239)	(1.3912)	0.0000	1	(13.4151)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	7,300	2.0073	14,624.52	14,653.36	0.0000	4.3300	50.00	0.00	(1.7590)	(0.2035)	0.0000	1	(1.9625)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	2,600	2.0073	5,208.73	5,219.01	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0725)	0.0000	1	(0.6990)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	3,300	2.0073	6,611.08	6,624.12	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0920)	0.0000	1	(0.8872)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	2,600	2.0073	5,208.73	5,219.01	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0725)	0.0000	1	(0.6990)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	900	2.0073	1,803.02	1,806.58	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0251)	0.0000	1	(0.2420)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	300	2.0073	601.01	602.19	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0084)	0.0000	1	(0.0807)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	700	2.0073	1,402.35	1,405.12	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0195)	0.0000	1	(0.1882)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	24,200	2.0073	48,481.29	48,576.90	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6747)	0.0000	1	(6.5059)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	7,600	2.0073	15,225.53	15,255.56	0.0000	4.3300	50.00	0.00	(1.8313)	(0.2119)	0.0000	1	(2.0432)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	600	2.0073	1,202.02	1,204.39	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0167)	0.0000	1	(0.1613)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	700	2.0073	1,402.35	1,405.12	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0195)	0.0000	1	(0.1882)	02/07/2025
600258.SH	01/07/2025	SDB3260123558	0	9,300	2.0073	18,631.24	18,667.98	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2593)	0.0000	1	(2.5002)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	1,800	2.0034	3,606.05	3,606.05	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0501)	0.0000	1	(0.4838)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	600	2.0034	1,202.02	1,202.02	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0167)	0.0000	1	(0.1613)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,800	2.0034	7,612.76	7,612.76	0.0000	4.3300	50.00	0.00	(0.9156)	(0.1057)	0.0000	1	(1.0214)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	4,700	2.0034	9,415.79	9,415.79	0.0000	4.3300	50.00	0.00	(1.1325)	(0.1308)	0.0000	1	(1.2633)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,500	2.0034	7,011.76	7,011.76	0.0000	4.3300	50.00	0.00	(0.8434)	(0.0974)	0.0000	1	(0.9407)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	2,500	2.0034	5,008.40	5,008.40	0.0000	4.3300	50.00	0.00	(0.6024)	(0.0696)	0.0000	1	(0.6720)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,100	2.0034	6,210.41	6,210.41	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0863)	0.0000	1	(0.8332)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	1,000	2.0034	2,003.36	2,003.36	0.0000	4.3300	50.00	0.00	(0.2410)	(0.0278)	0.0000	1	(0.2688)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	100	2.0034	200.34	200.34	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	6,200	2.0034	12,420.83	12,420.83	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1725)	0.0000	1	(1.6665)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	100	2.0034	200.34	200.34	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	200	2.0034	400.67	400.67	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0056)	0.0000	1	(0.0538)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	2,900	2.0034	5,809.74	5,809.74	0.0000	4.3300	50.00	0.00	(0.6988)	(0.0807)	0.0000	1	(0.7795)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600258.SH	01/06/2025	SDB3260123558	0	6,000	2.0034	12,020.15	12,020.15	0.0000	4.3300	50.00	0.00	(1.4458)	(0.1669)	0.0000	1	(1.6127)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	7,800	2.0034	15,626.20	15,626.20	0.0000	4.3300	50.00	0.00	(1.8795)	(0.2170)	0.0000	1	(2.0965)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,400	2.0034	6,811.42	6,811.42	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0946)	0.0000	1	(0.9139)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	9,400	2.0034	18,831.57	18,831.57	0.0000	4.3300	50.00	0.00	(2.2650)	(0.2615)	0.0000	1	(2.5266)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	300	2.0034	601.01	601.01	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0083)	0.0000	1	(0.0806)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	100	2.0034	200.34	200.34	0.0000	4.3300	50.00	0.00	(0.0241)	(0.0028)	0.0000	1	(0.0269)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	400	2.0034	801.34	801.34	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0111)	0.0000	1	(0.1075)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	300	2.0034	601.01	601.01	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0083)	0.0000	1	(0.0806)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,400	2.0034	6,811.42	6,811.42	0.0000	4.3300	50.00	0.00	(0.8193)	(0.0946)	0.0000	1	(0.9139)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	49,900	2.0034	99,967.61	99,967.61	0.0000	4.3300	50.00	0.00	(12.0239)	(1.3884)	0.0000	1	(13.4123)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	7,300	2.0034	14,624.52	14,624.52	0.0000	4.3300	50.00	0.00	(1.7590)	(0.2031)	0.0000	1	(1.9621)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	2,600	2.0034	5,208.73	5,208.73	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0723)	0.0000	1	(0.6988)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	3,300	2.0034	6,611.08	6,611.08	0.0000	4.3300	50.00	0.00	(0.7952)	(0.0918)	0.0000	1	(0.8870)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	2,600	2.0034	5,208.73	5,208.73	0.0000	4.3300	50.00	0.00	(0.6265)	(0.0723)	0.0000	1	(0.6988)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	900	2.0034	1,803.02	1,803.02	0.0000	4.3300	50.00	0.00	(0.2169)	(0.0250)	0.0000	1	(0.2419)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	300	2.0034	601.01	601.01	0.0000	4.3300	50.00	0.00	(0.0723)	(0.0083)	0.0000	1	(0.0806)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	700	2.0034	1,402.35	1,402.35	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0195)	0.0000	1	(0.1881)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	24,200	2.0034	48,481.29	48,481.29	0.0000	4.3300	50.00	0.00	(5.8312)	(0.6734)	0.0000	1	(6.5046)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	7,600	2.0034	15,225.53	15,225.53	0.0000	4.3300	50.00	0.00	(1.8313)	(0.2115)	0.0000	1	(2.0428)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	600	2.0034	1,202.02	1,202.02	0.0000	4.3300	50.00	0.00	(0.1446)	(0.0167)	0.0000	1	(0.1613)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	700	2.0034	1,402.35	1,402.35	0.0000	4.3300	50.00	0.00	(0.1687)	(0.0195)	0.0000	1	(0.1881)	02/07/2025
600258.SH	01/06/2025	SDB3260123558	0	9,300	2.0034	18,631.24	18,631.24	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2588)	0.0000	1	(2.4997)	02/07/2025
TOTAL BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND												(398.3785)	(43.1878)	0.0000		(441.5662)	
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND																	
300146.ZK	01/17/2025	SDB3260427167	0	900	1.5885	1,481.01	1,429.63	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0199)	0.0000	1	(0.1980)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	2,000	1.5885	3,291.14	3,176.96	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0441)	0.0000	1	(0.4400)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	5,300	1.5885	8,721.51	8,418.94	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1169)	0.0000	1	(1.1659)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	100	1.5885	164.56	158.85	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	900	1.5885	1,481.01	1,429.63	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0199)	0.0000	1	(0.1980)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	200	1.5885	329.11	317.70	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	3,900	1.5885	6,417.72	6,195.07	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0860)	0.0000	1	(0.8580)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	200	1.5885	329.11	317.70	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	100	1.5885	164.56	158.85	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	300	1.5885	493.67	476.54	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	300	1.5885	493.67	476.54	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	100	1.5885	164.56	158.85	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	12,600	1.5885	20,734.16	20,014.84	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2780)	0.0000	1	(2.7718)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	1,200	1.5885	1,974.68	1,906.17	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0265)	0.0000	1	(0.2640)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	3,200	1.5885	5,265.82	5,083.13	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0706)	0.0000	1	(0.7040)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	500	1.5885	822.78	794.24	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0110)	0.0000	1	(0.1100)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	100	1.5885	164.56	158.85	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	9,100	1.5885	14,974.67	14,455.16	0.0000	4.3300	50.00	0.00	(1.8011)	(0.2008)	0.0000	1	(2.0019)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	2,900	1.5885	4,772.15	4,606.59	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0640)	0.0000	1	(0.6380)	02/07/2025
300146.ZK	01/17/2025	SDB3260427167	0	1,000	1.5885	1,645.57	1,588.48	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0221)	0.0000	1	(0.2200)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	900	1.5366	1,481.01	1,382.94	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0192)	0.0000	1	(0.1973)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	2,000	1.5366	3,291.14	3,073.20	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0427)	0.0000	1	(0.4385)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	5,300	1.5366	8,721.51	8,143.98	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1131)	0.0000	1	(1.1621)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	100	1.5366	164.56	153.66	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	900	1.5366	1,481.01	1,382.94	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0192)	0.0000	1	(0.1973)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	200	1.5366	329.11	307.32	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	3,900	1.5366	6,417.72	5,992.74	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0832)	0.0000	1	(0.8551)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	200	1.5366	329.11	307.32	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300146.ZK	01/16/2025	SDB3260427167	0	100	1.5366	164.56	153.66	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	300	1.5366	493.67	460.98	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0658)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	300	1.5366	493.67	460.98	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0658)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	100	1.5366	164.56	153.66	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	12,600	1.5366	20,734.16	19,361.16	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2689)	0.0000	1	(2.7628)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	1,200	1.5366	1,974.68	1,843.92	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0256)	0.0000	1	(0.2631)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	3,200	1.5366	5,265.82	4,917.12	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0683)	0.0000	1	(0.7017)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	500	1.5366	822.78	768.30	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0107)	0.0000	1	(0.1096)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	100	1.5366	164.56	153.66	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	9,100	1.5366	14,974.67	13,983.06	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1942)	0.0000	1	(1.9953)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	2,900	1.5366	4,772.15	4,456.14	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0619)	0.0000	1	(0.6359)	02/07/2025
300146.ZK	01/16/2025	SDB3260427167	0	1,000	1.5366	1,645.57	1,536.60	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0213)	0.0000	1	(0.2193)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	900	1.5187	1,481.01	1,366.85	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0190)	0.0000	1	(0.1971)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	2,000	1.5187	3,291.14	3,037.45	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0422)	0.0000	1	(0.4380)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	5,300	1.5187	8,721.51	8,049.25	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1118)	0.0000	1	(1.1608)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	100	1.5187	164.56	151.87	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	900	1.5187	1,481.01	1,366.85	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0190)	0.0000	1	(0.1971)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	200	1.5187	329.11	303.75	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0042)	0.0000	1	(0.0438)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	3,900	1.5187	6,417.72	5,923.03	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0823)	0.0000	1	(0.8542)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	200	1.5187	329.11	303.75	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0042)	0.0000	1	(0.0438)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	100	1.5187	164.56	151.87	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	300	1.5187	493.67	455.62	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0063)	0.0000	1	(0.0657)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	300	1.5187	493.67	455.62	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0063)	0.0000	1	(0.0657)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	100	1.5187	164.56	151.87	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	12,600	1.5187	20,734.16	19,135.95	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2658)	0.0000	1	(2.7596)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	1,200	1.5187	1,974.68	1,822.47	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0253)	0.0000	1	(0.2628)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	3,200	1.5187	5,265.82	4,859.92	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0675)	0.0000	1	(0.7009)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	500	1.5187	822.78	759.36	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0105)	0.0000	1	(0.1095)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	100	1.5187	164.56	151.87	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	9,100	1.5187	14,974.67	13,820.41	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1920)	0.0000	1	(1.9931)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	2,900	1.5187	4,772.15	4,404.31	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0612)	0.0000	1	(0.6352)	02/07/2025
300146.ZK	01/15/2025	SDB3260427167	0	1,000	1.5187	1,645.57	1,518.73	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0211)	0.0000	1	(0.2190)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	900	1.5522	1,481.01	1,397.02	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0194)	0.0000	1	(0.1975)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	2,000	1.5522	3,291.14	3,104.49	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0431)	0.0000	1	(0.4390)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	5,300	1.5522	8,721.51	8,226.89	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1143)	0.0000	1	(1.1633)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	100	1.5522	164.56	155.22	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	900	1.5522	1,481.01	1,397.02	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0194)	0.0000	1	(0.1975)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	200	1.5522	329.11	310.45	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	3,900	1.5522	6,417.72	6,053.75	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0841)	0.0000	1	(0.8560)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	200	1.5522	329.11	310.45	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	100	1.5522	164.56	155.22	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	300	1.5522	493.67	465.67	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0658)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	300	1.5522	493.67	465.67	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0658)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	100	1.5522	164.56	155.22	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	12,600	1.5522	20,734.16	19,558.27	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2716)	0.0000	1	(2.7655)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	1,200	1.5522	1,974.68	1,862.69	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0259)	0.0000	1	(0.2634)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	3,200	1.5522	5,265.82	4,967.18	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0690)	0.0000	1	(0.7023)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	500	1.5522	822.78	776.12	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0108)	0.0000	1	(0.1097)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	100	1.5522	164.56	155.22	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0219)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	9,100	1.5522	14,974.67	14,125.42	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1962)	0.0000	1	(1.9973)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	2,900	1.5522	4,772.15	4,501.51	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0625)	0.0000	1	(0.6365)	02/07/2025
300146.ZK	01/14/2025	SDB3260427167	0	1,000	1.5522	1,645.57	1,552.24	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0216)	0.0000	1	(0.2195)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	900	1.5597	1,481.01	1,403.76	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0195)	0.0000	1	(0.1976)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300146.ZK	01/13/2025	SDB3260427167	0	2,000	1.5597	3,291.14	3,119.47	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0433)	0.0000	1	(0.4392)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	5,300	1.5597	8,721.51	8,266.60	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1148)	0.0000	1	(1.1638)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	100	1.5597	164.56	155.97	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	900	1.5597	1,481.01	1,403.76	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0195)	0.0000	1	(0.1976)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	200	1.5597	329.11	311.95	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	3,900	1.5597	6,417.72	6,082.97	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0845)	0.0000	1	(0.8564)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	200	1.5597	329.11	311.95	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	100	1.5597	164.56	155.97	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	300	1.5597	493.67	467.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	300	1.5597	493.67	467.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	100	1.5597	164.56	155.97	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	12,600	1.5597	20,734.16	19,652.66	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2730)	0.0000	1	(2.7668)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	1,200	1.5597	1,974.68	1,871.68	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0263)	0.0000	1	(0.2635)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	3,200	1.5597	5,265.82	4,991.15	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0693)	0.0000	1	(0.7027)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	500	1.5597	822.78	779.87	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0108)	0.0000	1	(0.1098)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	100	1.5597	164.56	155.97	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	9,100	1.5597	14,974.67	14,193.59	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1971)	0.0000	1	(1.9983)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	2,900	1.5597	4,772.15	4,523.23	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0628)	0.0000	1	(0.6368)	02/07/2025
300146.ZK	01/13/2025	SDB3260427167	0	1,000	1.5597	1,645.57	1,559.73	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0217)	0.0000	1	(0.2196)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	900	1.5730	1,481.01	1,415.68	0.0000	4.3300	50.00	0.00	(0.5344)	(0.0590)	0.0000	3	(0.5934)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	2,000	1.5730	3,291.14	3,145.96	0.0000	4.3300	50.00	0.00	(1.1876)	(0.1311)	0.0000	3	(1.3186)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	5,300	1.5730	8,721.51	8,336.79	0.0000	4.3300	50.00	0.00	(3.1470)	(0.3474)	0.0000	3	(3.4944)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	100	1.5730	164.56	157.30	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0659)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	900	1.5730	1,481.01	1,415.68	0.0000	4.3300	50.00	0.00	(0.5344)	(0.0590)	0.0000	3	(0.5934)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	200	1.5730	329.11	314.60	0.0000	4.3300	50.00	0.00	(0.1188)	(0.0131)	0.0000	3	(0.1319)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	3,900	1.5730	6,417.72	6,134.62	0.0000	4.3300	50.00	0.00	(2.3157)	(0.2556)	0.0000	3	(2.5713)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	200	1.5730	329.11	314.60	0.0000	4.3300	50.00	0.00	(0.1188)	(0.0131)	0.0000	3	(0.1319)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	100	1.5730	164.56	157.30	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0659)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	300	1.5730	493.67	471.89	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	3	(0.1978)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	300	1.5730	493.67	471.89	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	3	(0.1978)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	100	1.5730	164.56	157.30	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0659)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	12,600	1.5730	20,734.16	19,819.54	0.0000	4.3300	50.00	0.00	(7.4816)	(0.8258)	0.0000	3	(8.3074)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	1,200	1.5730	1,974.68	1,887.57	0.0000	4.3300	50.00	0.00	(0.7125)	(0.0786)	0.0000	3	(0.7912)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	3,200	1.5730	5,265.82	5,033.53	0.0000	4.3300	50.00	0.00	(1.9001)	(0.2097)	0.0000	3	(2.1098)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	500	1.5730	822.78	786.49	0.0000	4.3300	50.00	0.00	(0.2969)	(0.0328)	0.0000	3	(0.3297)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	100	1.5730	164.56	157.30	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0659)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	9,100	1.5730	14,974.67	14,314.11	0.0000	4.3300	50.00	0.00	(5.4034)	(0.5964)	0.0000	3	(5.9998)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	2,900	1.5730	4,772.15	4,561.64	0.0000	4.3300	50.00	0.00	(1.7219)	(0.1901)	0.0000	3	(1.9120)	02/07/2025
300146.ZK	01/10/2025	SDB3260427167	0	1,000	1.5730	1,645.57	1,572.98	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0655)	0.0000	3	(0.6593)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	900	1.5767	1,481.01	1,419.06	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	1	(0.1978)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	2,000	1.5767	3,291.14	3,153.46	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0438)	0.0000	1	(0.4396)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	5,300	1.5767	8,721.51	8,356.67	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1161)	0.0000	1	(1.1651)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	100	1.5767	164.56	157.67	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	900	1.5767	1,481.01	1,419.06	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	1	(0.1978)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	200	1.5767	329.11	315.35	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	3,900	1.5767	6,417.72	6,149.25	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0854)	0.0000	1	(0.8573)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	200	1.5767	329.11	315.35	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	100	1.5767	164.56	157.67	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	300	1.5767	493.67	473.02	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	300	1.5767	493.67	473.02	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	100	1.5767	164.56	157.67	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	12,600	1.5767	20,734.16	19,866.80	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2759)	0.0000	1	(2.7698)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	1,200	1.5767	1,974.68	1,892.08	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0263)	0.0000	1	(0.2638)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300146.ZK	01/09/2025	SDB3260427167	0	3,200	1.5767	5,265.82	5,045.54	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0701)	0.0000	1	(0.7034)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	500	1.5767	822.78	788.37	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0109)	0.0000	1	(0.1099)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	100	1.5767	164.56	157.67	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	9,100	1.5767	14,974.67	14,348.24	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1993)	0.0000	1	(2.0004)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	2,900	1.5767	4,772.15	4,572.52	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0635)	0.0000	1	(0.6375)	02/07/2025
300146.ZK	01/09/2025	SDB3260427167	0	1,000	1.5767	1,645.57	1,576.73	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0219)	0.0000	1	(0.2198)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	900	1.5731	1,481.01	1,415.77	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	1	(0.1978)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	2,000	1.5731	3,291.14	3,146.15	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0437)	0.0000	1	(0.4395)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	5,300	1.5731	8,721.51	8,337.30	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1158)	0.0000	1	(1.1648)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	100	1.5731	164.56	157.31	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	900	1.5731	1,481.01	1,415.77	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0197)	0.0000	1	(0.1978)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	200	1.5731	329.11	314.62	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	3,900	1.5731	6,417.72	6,134.99	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0852)	0.0000	1	(0.8571)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	200	1.5731	329.11	314.62	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	100	1.5731	164.56	157.31	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	300	1.5731	493.67	471.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	300	1.5731	493.67	471.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0659)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	100	1.5731	164.56	157.31	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	12,600	1.5731	20,734.16	19,820.74	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2753)	0.0000	1	(2.7691)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	1,200	1.5731	1,974.68	1,887.69	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0262)	0.0000	1	(0.2637)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	3,200	1.5731	5,265.82	5,033.84	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0699)	0.0000	1	(0.7033)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	500	1.5731	822.78	786.54	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0109)	0.0000	1	(0.1099)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	100	1.5731	164.56	157.31	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	9,100	1.5731	14,974.67	14,314.98	0.0000	4.3300	50.00	0.00	(1.8011)	(0.1988)	0.0000	1	(1.9999)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	2,900	1.5731	4,772.15	4,561.92	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0634)	0.0000	1	(0.6373)	02/07/2025
300146.ZK	01/08/2025	SDB3260427167	0	1,000	1.5731	1,645.57	1,573.08	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0218)	0.0000	1	(0.2198)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	900	1.6233	1,481.01	1,461.01	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0203)	0.0000	1	(0.1984)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	2,000	1.6233	3,291.14	3,246.68	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0451)	0.0000	1	(0.4409)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	5,300	1.6233	8,721.51	8,603.70	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1195)	0.0000	1	(1.1685)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	100	1.6233	164.56	162.33	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	900	1.6233	1,481.01	1,461.01	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0203)	0.0000	1	(0.1984)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	200	1.6233	329.11	324.67	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0045)	0.0000	1	(0.0441)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	3,900	1.6233	6,417.72	6,331.02	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0879)	0.0000	1	(0.8598)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	200	1.6233	329.11	324.67	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0045)	0.0000	1	(0.0441)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	100	1.6233	164.56	162.33	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	300	1.6233	493.67	487.00	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0068)	0.0000	1	(0.0661)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	300	1.6233	493.67	487.00	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0068)	0.0000	1	(0.0661)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	100	1.6233	164.56	162.33	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	12,600	1.6233	20,734.16	20,454.07	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2841)	0.0000	1	(2.7779)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	1,200	1.6233	1,974.68	1,948.01	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0271)	0.0000	1	(0.2646)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	3,200	1.6233	5,265.82	5,194.68	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0721)	0.0000	1	(0.7055)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	500	1.6233	822.78	811.67	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0113)	0.0000	1	(0.1102)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	100	1.6233	164.56	162.33	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0220)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	9,100	1.6233	14,974.67	14,772.38	0.0000	4.3300	50.00	0.00	(1.8011)	(0.2052)	0.0000	1	(2.0063)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	2,900	1.6233	4,772.15	4,707.68	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0654)	0.0000	1	(0.6394)	02/07/2025
300146.ZK	01/07/2025	SDB3260427167	0	1,000	1.6233	1,645.57	1,623.34	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0225)	0.0000	1	(0.2205)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	900	1.6456	1,481.01	1,481.01	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0206)	0.0000	1	(0.1987)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	2,000	1.6456	3,291.14	3,291.14	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0457)	0.0000	1	(0.4416)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	5,300	1.6456	8,721.51	8,721.51	0.0000	4.3300	50.00	0.00	(1.0490)	(0.1211)	0.0000	1	(1.1701)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	100	1.6456	164.56	164.56	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	900	1.6456	1,481.01	1,481.01	0.0000	4.3300	50.00	0.00	(0.1781)	(0.0206)	0.0000	1	(0.1987)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	200	1.6456	329.11	329.11	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0046)	0.0000	1	(0.0442)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	3,900	1.6456	6,417.72	6,417.72	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0891)	0.0000	1	(0.8610)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300146.ZK	01/06/2025	SDB3260427167	0	200	1.6456	329.11	329.11	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0046)	0.0000	1	(0.0442)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	100	1.6456	164.56	164.56	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	300	1.6456	493.67	493.67	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0069)	0.0000	1	(0.0662)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	300	1.6456	493.67	493.67	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0069)	0.0000	1	(0.0662)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	100	1.6456	164.56	164.56	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	12,600	1.6456	20,734.16	20,734.16	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2880)	0.0000	1	(2.7818)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	1,200	1.6456	1,974.68	1,974.68	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0274)	0.0000	1	(0.2649)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	3,200	1.6456	5,265.82	5,265.82	0.0000	4.3300	50.00	0.00	(0.6334)	(0.0731)	0.0000	1	(0.7065)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	500	1.6456	822.78	822.78	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0114)	0.0000	1	(0.1104)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	100	1.6456	164.56	164.56	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	9,100	1.6456	14,974.67	14,974.67	0.0000	4.3300	50.00	0.00	(1.8011)	(0.2080)	0.0000	1	(2.0091)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	2,900	1.6456	4,772.15	4,772.15	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0663)	0.0000	1	(0.6403)	02/07/2025
300146.ZK	01/06/2025	SDB3260427167	0	1,000	1.6456	1,645.57	1,645.57	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0229)	0.0000	1	(0.2208)	02/07/2025
TOTAL BY-HEALTH CO., LTD CMN CLASS A SERIES NORTHBOUND													(106.6421)	(11.7822)	0.0000	(118.4243)	
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
002594.ZK	01/17/2025	SDB3264857831	0	5,200	37.6090	191,533.22	195,566.69	0.0000	4.3300	50.00	0.00	(23.0372)	(2.7162)	0.0000	1	(25.7534)	02/07/2025
002594.ZK	01/17/2025	SDB3264857831	0	3,300	37.6090	122,208.70	124,109.63	0.0000	4.3300	50.00	0.00	(14.6990)	(1.7237)	0.0000	1	(16.4227)	02/07/2025
002594.ZK	01/17/2025	SDB3264857831	0	7,100	37.6090	262,933.86	267,023.74	0.0000	4.3300	50.00	0.00	(31.6251)	(3.7087)	0.0000	1	(35.3338)	02/07/2025
002594.ZK	01/17/2025	SDB3264857831	0	200	37.6090	7,720.10	7,521.80	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1045)	0.0000	1	(1.0330)	02/07/2025
002594.ZK	01/17/2025	SDB3264857831	0	600	37.6090	23,160.31	22,565.39	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3134)	0.0000	1	(3.0991)	02/07/2025
002594.ZK	01/16/2025	SDB3264857831	0	5,200	36.1713	191,533.22	188,090.67	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6124)	0.0000	1	(25.6496)	02/07/2025
002594.ZK	01/16/2025	SDB3264857831	0	3,300	36.1713	122,208.70	119,365.23	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6579)	0.0000	1	(16.3568)	02/07/2025
002594.ZK	01/16/2025	SDB3264857831	0	7,100	36.1713	262,933.86	256,816.11	0.0000	4.3300	50.00	0.00	(31.6251)	(3.5669)	0.0000	1	(35.1920)	02/07/2025
002594.ZK	01/16/2025	SDB3264857831	0	200	36.1713	7,720.10	7,234.26	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1005)	0.0000	1	(1.0290)	02/07/2025
002594.ZK	01/16/2025	SDB3264857831	0	600	36.1713	23,160.31	21,702.77	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3014)	0.0000	1	(3.0871)	02/07/2025
002594.ZK	01/15/2025	SDB3264857831	0	5,200	36.1693	191,533.22	188,080.52	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6122)	0.0000	1	(25.6494)	02/07/2025
002594.ZK	01/15/2025	SDB3264857831	0	3,300	36.1693	122,208.70	119,358.79	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6578)	0.0000	1	(16.3568)	02/07/2025
002594.ZK	01/15/2025	SDB3264857831	0	7,100	36.1693	262,933.86	256,802.24	0.0000	4.3300	50.00	0.00	(31.6251)	(3.5667)	0.0000	1	(35.1918)	02/07/2025
002594.ZK	01/15/2025	SDB3264857831	0	200	36.1693	7,720.10	7,233.87	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1005)	0.0000	1	(1.0290)	02/07/2025
002594.ZK	01/15/2025	SDB3264857831	0	600	36.1693	23,160.31	21,701.60	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3014)	0.0000	1	(3.0871)	02/07/2025
002594.ZK	01/14/2025	SDB3264857831	0	5,200	36.6485	191,533.22	190,571.99	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6468)	0.0000	1	(25.6840)	02/07/2025
002594.ZK	01/14/2025	SDB3264857831	0	3,300	36.6485	122,208.70	120,939.92	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6797)	0.0000	1	(16.3787)	02/07/2025
002594.ZK	01/14/2025	SDB3264857831	0	7,100	36.6485	262,933.86	260,204.07	0.0000	4.3300	50.00	0.00	(31.6251)	(3.6139)	0.0000	1	(35.2390)	02/07/2025
002594.ZK	01/14/2025	SDB3264857831	0	200	36.6485	7,720.10	7,329.69	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1018)	0.0000	1	(1.0304)	02/07/2025
002594.ZK	01/14/2025	SDB3264857831	0	600	36.6485	23,160.31	21,989.08	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3054)	0.0000	1	(3.0911)	02/07/2025
002594.ZK	01/13/2025	SDB3264857831	0	5,200	36.6361	191,533.22	190,507.66	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6459)	0.0000	1	(25.6831)	02/07/2025
002594.ZK	01/13/2025	SDB3264857831	0	3,300	36.6361	122,208.70	120,899.09	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6792)	0.0000	1	(16.3781)	02/07/2025
002594.ZK	01/13/2025	SDB3264857831	0	7,100	36.6361	262,933.86	260,116.23	0.0000	4.3300	50.00	0.00	(31.6251)	(3.6127)	0.0000	1	(35.2378)	02/07/2025
002594.ZK	01/13/2025	SDB3264857831	0	200	36.6361	7,720.10	7,327.22	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1018)	0.0000	1	(1.0303)	02/07/2025
002594.ZK	01/13/2025	SDB3264857831	0	600	36.6361	23,160.31	21,981.65	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3053)	0.0000	1	(3.0910)	02/07/2025
002594.ZK	01/10/2025	SDB3264857831	0	5,200	37.3521	191,533.22	194,230.96	0.0000	4.3300	50.00	0.00	(69.1116)	(8.0930)	0.0000	3	(77.2045)	02/07/2025
002594.ZK	01/10/2025	SDB3264857831	0	3,300	37.3521	122,208.70	123,261.95	0.0000	4.3300	50.00	0.00	(44.0970)	(5.1359)	0.0000	3	(49.2329)	02/07/2025
002594.ZK	01/10/2025	SDB3264857831	0	7,100	37.3521	262,933.86	265,199.96	0.0000	4.3300	50.00	0.00	(94.8753)	(11.0500)	0.0000	3	(105.9253)	02/07/2025
002594.ZK	01/10/2025	SDB3264857831	0	200	37.3521	7,720.10	7,470.42	0.0000	4.3300	50.00	0.00	(2.7857)	(0.3113)	0.0000	3	(3.0969)	02/07/2025
002594.ZK	01/10/2025	SDB3264857831	0	700	37.3521	27,020.36	26,146.47	0.0000	4.3300	50.00	0.00	(9.7498)	(1.0894)	0.0000	3	(10.8393)	02/07/2025
002594.ZK	01/09/2025	SDB3264857831	0	5,200	36.8737	191,533.22	191,743.38	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6631)	0.0000	1	(25.7003)	02/07/2025
002594.ZK	01/09/2025	SDB3264857831	0	3,300	36.8737	122,208.70	121,683.30	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6900)	0.0000	1	(16.3890)	02/07/2025
002594.ZK	01/09/2025	SDB3264857831	0	7,100	36.8737	262,933.86	261,803.45	0.0000	4.3300	50.00	0.00	(31.6251)	(3.6362)	0.0000	1	(35.2613)	02/07/2025
002594.ZK	01/09/2025	SDB3264857831	0	200	36.8737	7,720.10	7,374.75	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1024)	0.0000	1	(1.0310)	02/07/2025
002594.ZK	01/09/2025	SDB3264857831	0	900	36.8737	34,740.46	33,186.35	0.0000	4.3300	50.00	0.00	(4.1785)	(0.4609)	0.0000	1	(4.6394)	02/07/2025
002594.ZK	01/08/2025	SDB3264857831	0	5,200	36.9046	191,533.22	191,903.71	0.0000	4.3300	50.00	0.00	(23.0372)	(2.6653)	0.0000	1	(25.7025)	02/07/2025
002594.ZK	01/08/2025	SDB3264857831	0	3,300	36.9046	122,208.70	121,785.04	0.0000	4.3300	50.00	0.00	(14.6990)	(1.6915)	0.0000	1	(16.3904)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002594.ZK	01/08/2025	SDB3264857831	0	7,100	36.9046	262,933.86	262,022.37	0.0000	4.3300	50.00	0.00	(31.6251)	(3.6392)	0.0000	1	(35.2643)	02/07/2025
002594.ZK	01/08/2025	SDB3264857831	0	200	36.9046	7,720.10	7,380.91	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1025)	0.0000	1	(1.0311)	02/07/2025
002594.ZK	01/08/2025	SDB3264857831	0	900	36.9046	34,740.46	33,214.10	0.0000	4.3300	50.00	0.00	(4.1785)	(0.4613)	0.0000	1	(4.6398)	02/07/2025
002594.ZK	01/07/2025	SDB3264857831	0	200	37.0444	7,720.10	7,408.88	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1029)	0.0000	1	(1.0315)	02/07/2025
002594.ZK	01/07/2025	SDB3264857831	0	900	37.0444	34,740.46	33,339.94	0.0000	4.3300	50.00	0.00	(4.1785)	(0.4631)	0.0000	1	(4.6416)	02/07/2025
002594.ZK	01/06/2025	SDB3264857831	0	200	38.6005	7,720.10	7,720.10	0.0000	4.3300	50.00	0.00	(0.9286)	(0.1072)	0.0000	1	(1.0358)	02/07/2025
002594.ZK	01/06/2025	SDB3264857831	0	900	38.6005	34,740.46	34,740.46	0.0000	4.3300	50.00	0.00	(4.1785)	(0.4825)	0.0000	1	(4.6610)	02/07/2025
TOTAL BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(745.1477)	(85.6844)	0.0000		(830.8321)	
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600906.SH	01/17/2025	SDB3261097682	0	5,100	0.9106	4,880.35	4,644.16	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0645)	0.0000	1	(0.6515)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	1,800	0.9106	1,709.43	1,639.11	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0228)	0.0000	1	(0.2284)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	100	0.9106	96.96	91.06	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	1,200	0.9106	1,163.51	1,092.74	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0152)	0.0000	1	(0.1551)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	600	0.9106	581.75	546.37	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	1	(0.0776)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	300	0.9106	290.88	273.19	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	300	0.9106	290.88	273.19	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	200	0.9106	193.92	182.12	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0259)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	2,800	0.9106	2,714.85	2,549.73	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0354)	0.0000	1	(0.3619)	02/07/2025
600906.SH	01/17/2025	SDB3261097682	0	4,200	0.9106	4,072.27	3,824.60	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0531)	0.0000	1	(0.5429)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	5,100	0.8798	4,880.35	4,487.01	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0623)	0.0000	1	(0.6493)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	1,800	0.8798	1,709.43	1,583.65	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0220)	0.0000	1	(0.2276)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	100	0.8798	96.96	87.98	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	1,200	0.8798	1,163.51	1,055.77	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0147)	0.0000	1	(0.1546)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	600	0.8798	581.75	527.88	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0073)	0.0000	1	(0.0773)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	300	0.8798	290.88	263.94	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	300	0.8798	290.88	263.94	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	200	0.8798	193.92	175.96	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0024)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	2,800	0.8798	2,714.85	2,463.45	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0342)	0.0000	1	(0.3608)	02/07/2025
600906.SH	01/16/2025	SDB3261097682	0	4,200	0.8798	4,072.27	3,695.18	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0513)	0.0000	1	(0.5411)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	5,100	0.8743	4,880.35	4,458.69	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0619)	0.0000	1	(0.6489)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	1,800	0.8743	1,709.43	1,573.66	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0219)	0.0000	1	(0.2275)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	100	0.8743	96.96	87.43	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	1,200	0.8743	1,163.51	1,049.10	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0146)	0.0000	1	(0.1545)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	600	0.8743	581.75	524.55	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0073)	0.0000	1	(0.0773)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	300	0.8743	290.88	262.28	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0386)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	300	0.8743	290.88	262.28	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0386)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	200	0.8743	193.92	174.85	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0024)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	2,800	0.8743	2,714.85	2,447.91	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0340)	0.0000	1	(0.3605)	02/07/2025
600906.SH	01/15/2025	SDB3261097682	0	4,200	0.8743	4,072.27	3,671.86	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0510)	0.0000	1	(0.5408)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	5,100	0.8952	4,880.35	4,565.31	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0634)	0.0000	1	(0.6504)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	1,800	0.8952	1,709.43	1,611.29	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0224)	0.0000	1	(0.2280)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	100	0.8952	96.96	89.52	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	1,200	0.8952	1,163.51	1,074.19	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1549)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	600	0.8952	581.75	537.10	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0774)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	300	0.8952	290.88	268.55	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	300	0.8952	290.88	268.55	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	200	0.8952	193.92	179.03	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	2,800	0.8952	2,714.85	2,506.45	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0348)	0.0000	1	(0.3613)	02/07/2025
600906.SH	01/14/2025	SDB3261097682	0	4,200	0.8952	4,072.27	3,759.67	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0522)	0.0000	1	(0.5420)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	5,100	0.8942	4,880.35	4,560.39	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0633)	0.0000	1	(0.6503)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	1,800	0.8942	1,709.43	1,609.55	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0224)	0.0000	1	(0.2280)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	100	0.8942	96.96	89.42	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600906.SH	01/13/2025	SDB3261097682	0	1,200	0.8942	1,163.51	1,073.03	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1548)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	600	0.8942	581.75	536.52	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0774)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	300	0.8942	290.88	268.26	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	300	0.8942	290.88	268.26	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	200	0.8942	193.92	178.84	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	2,800	0.8942	2,714.85	2,503.74	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0348)	0.0000	1	(0.3613)	02/07/2025
600906.SH	01/13/2025	SDB3261097682	0	4,200	0.8942	4,072.27	3,755.61	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0522)	0.0000	1	(0.5420)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	5,100	0.9092	4,880.35	4,636.74	0.0000	4.3300	50.00	0.00	(1.7610)	(0.1932)	0.0000	3	(1.9542)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	1,800	0.9092	1,709.43	1,636.50	0.0000	4.3300	50.00	0.00	(0.6168)	(0.0682)	0.0000	3	(0.6850)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	100	0.9092	96.96	90.92	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	3	(0.0388)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	1,200	0.9092	1,163.51	1,091.00	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0455)	0.0000	3	(0.4653)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	600	0.9092	581.75	545.50	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0227)	0.0000	3	(0.2326)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	300	0.9092	290.88	272.75	0.0000	4.3300	50.00	0.00	(0.1050)	(0.0114)	0.0000	3	(0.1163)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	300	0.9092	290.88	272.75	0.0000	4.3300	50.00	0.00	(0.1050)	(0.0114)	0.0000	3	(0.1163)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	200	0.9092	193.92	181.83	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	3	(0.0775)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	2,800	0.9092	2,714.85	2,545.66	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1061)	0.0000	3	(1.0857)	02/07/2025
600906.SH	01/10/2025	SDB3261097682	0	4,200	0.9092	4,072.27	3,818.49	0.0000	4.3300	50.00	0.00	(1.4694)	(0.1591)	0.0000	3	(1.6285)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	5,100	0.9039	4,880.35	4,609.90	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0640)	0.0000	1	(0.6510)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	1,800	0.9039	1,709.43	1,627.02	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0226)	0.0000	1	(0.2282)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	100	0.9039	96.96	90.39	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	1,200	0.9039	1,163.51	1,084.68	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0151)	0.0000	1	(0.1550)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	600	0.9039	581.75	542.34	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0775)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	300	0.9039	290.88	271.17	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	300	0.9039	290.88	271.17	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	200	0.9039	193.92	180.78	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	2,800	0.9039	2,714.85	2,530.92	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0352)	0.0000	1	(0.3617)	02/07/2025
600906.SH	01/09/2025	SDB3261097682	0	4,200	0.9039	4,072.27	3,796.38	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0527)	0.0000	1	(0.5425)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	5,100	0.9038	4,880.35	4,609.22	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0640)	0.0000	1	(0.6510)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	1,800	0.9038	1,709.43	1,626.78	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0226)	0.0000	1	(0.2282)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	100	0.9038	96.96	90.38	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	1,200	0.9038	1,163.51	1,084.52	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0151)	0.0000	1	(0.1550)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	600	0.9038	581.75	542.26	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0775)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	300	0.9038	290.88	271.13	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	300	0.9038	290.88	271.13	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	200	0.9038	193.92	180.75	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	2,800	0.9038	2,714.85	2,530.55	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0351)	0.0000	1	(0.3617)	02/07/2025
600906.SH	01/08/2025	SDB3261097682	0	4,200	0.9038	4,072.27	3,795.83	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0527)	0.0000	1	(0.5425)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	5,100	0.9306	4,880.35	4,745.81	0.0000	4.3300	50.00	0.00	(0.5870)	(0.0659)	0.0000	1	(0.6529)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	1,800	0.9306	1,709.43	1,674.99	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0233)	0.0000	1	(0.2289)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	100	0.9306	96.96	93.06	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	1,200	0.9306	1,163.51	1,116.66	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0155)	0.0000	1	(0.1555)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	600	0.9306	581.75	558.33	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0078)	0.0000	1	(0.0777)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	300	0.9306	290.88	279.17	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0039)	0.0000	1	(0.0389)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	300	0.9306	290.88	279.17	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0039)	0.0000	1	(0.0389)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	200	0.9306	193.92	186.11	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0026)	0.0000	1	(0.0259)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	2,800	0.9306	2,714.85	2,605.54	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0362)	0.0000	1	(0.3627)	02/07/2025
600906.SH	01/07/2025	SDB3261097682	0	4,200	0.9306	4,072.27	3,908.31	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0543)	0.0000	1	(0.5441)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	100	0.9696	96.96	96.96	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	1,200	0.9696	1,163.51	1,163.51	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0162)	0.0000	1	(0.1561)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	600	0.9696	581.75	581.75	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0081)	0.0000	1	(0.0781)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	300	0.9696	290.88	290.88	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0040)	0.0000	1	(0.0390)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	300	0.9696	290.88	290.88	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0040)	0.0000	1	(0.0390)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	200	0.9696	193.92	193.92	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0027)	0.0000	1	(0.0260)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600906.SH	01/06/2025	SDB3261097682	0	2,800	0.9696	2,714.85	2,714.85	0.0000	4.3300	50.00	0.00	(0.3265)	(0.0377)	0.0000	1	(0.3642)	02/07/2025
600906.SH	01/06/2025	SDB3261097682	0	4,200	0.9696	4,072.27	4,072.27	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0566)	0.0000	1	(0.5464)	02/07/2025
TOTAL CAIDA SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(22.2932)	(2.4177)	0.0000		(24.7109)	
CANARA BANK CMN																	
CNBK.NS	01/16/2025	SDB3265604662	0	28,882	1.0952	30,718.38	31,631.97	0.0000	4.3300	75.00	0.00	(3.6947)	(0.6590)	0.0000	1	(4.3537)	02/03/2025
CNBK.NS	01/15/2025	SDB3265604662	0	28,882	1.0636	30,718.38	30,718.38	0.0000	4.3300	75.00	0.00	(3.6947)	(0.6400)	0.0000	1	(4.3347)	02/03/2025
TOTAL CANARA BANK CMN												(7.3895)	(1.2990)	0.0000		(8.6884)	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002367.ZK	01/17/2025	SDB3262322896	0	5,100	0.9310	4,621.50	4,748.29	0.0000	4.3300	50.00	0.00	(0.5559)	(0.0659)	0.0000	1	(0.6218)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	2,000	0.9310	1,814.97	1,862.07	0.0000	4.3300	50.00	0.00	(0.2183)	(0.0259)	0.0000	1	(0.2442)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	400	0.9310	344.58	372.41	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0052)	0.0000	1	(0.0466)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	9,700	0.9310	8,367.26	9,031.06	0.0000	4.3300	50.00	0.00	(1.0064)	(0.1254)	0.0000	1	(1.1318)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	16,500	0.9310	14,540.77	15,362.11	0.0000	4.3300	50.00	0.00	(1.7489)	(0.2134)	0.0000	1	(1.9623)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	4,900	0.9310	4,330.21	4,562.08	0.0000	4.3300	50.00	0.00	(0.5208)	(0.0634)	0.0000	1	(0.5842)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	700	0.9310	618.29	651.73	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0091)	0.0000	1	(0.0834)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	100	0.9310	89.01	93.10	0.0000	4.3300	50.00	0.00	(0.0107)	(0.0013)	0.0000	1	(0.0120)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	7,800	0.9310	6,873.40	7,262.09	0.0000	4.3300	50.00	0.00	(0.8267)	(0.1009)	0.0000	1	(0.9276)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	6,000	0.9310	5,253.71	5,586.22	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0776)	0.0000	1	(0.7095)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	10,000	0.9310	8,758.02	9,310.37	0.0000	4.3300	50.00	0.00	(1.0534)	(0.1293)	0.0000	1	(1.1827)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,000	0.9310	875.52	931.04	0.0000	4.3300	50.00	0.00	(0.1053)	(0.0129)	0.0000	1	(0.1182)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	7,000	0.9310	6,083.96	6,517.26	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0905)	0.0000	1	(0.8223)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	25,500	0.9310	22,270.68	23,741.44	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3297)	0.0000	1	(3.0084)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	13,700	0.9310	12,284.26	12,755.21	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1772)	0.0000	1	(1.6547)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	8,600	0.9310	7,717.18	8,006.92	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1112)	0.0000	1	(1.0394)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,300	0.9310	3,072.37	3,072.42	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0427)	0.0000	1	(0.4122)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	8,700	0.9310	8,083.46	8,100.02	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1125)	0.0000	1	(1.0848)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	9,300	0.9310	8,725.06	8,658.64	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1203)	0.0000	1	(1.1697)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,500	0.9310	3,283.63	3,258.63	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0453)	0.0000	1	(0.4402)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	14,300	0.9310	13,415.96	13,313.83	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1849)	0.0000	1	(1.7986)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	4,100	0.9310	3,846.53	3,817.25	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0530)	0.0000	1	(0.5157)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	30,600	0.9310	28,708.28	28,489.73	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3957)	0.0000	1	(3.8487)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	14,100	0.9310	13,228.32	13,127.62	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1823)	0.0000	1	(1.7734)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	53,800	0.9310	50,474.03	50,089.79	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6957)	0.0000	1	(6.7666)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	12,100	0.9310	11,351.97	11,265.55	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1565)	0.0000	1	(1.5219)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,100	0.9310	2,908.35	2,886.21	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0401)	0.0000	1	(0.3899)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,200	0.9310	3,002.17	2,979.32	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0414)	0.0000	1	(0.4025)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	12,600	0.9310	11,821.06	11,731.07	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1629)	0.0000	1	(1.5847)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	2,800	0.9310	2,626.90	2,606.90	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0362)	0.0000	1	(0.3522)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	35,800	0.9310	33,586.81	33,331.12	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4629)	0.0000	1	(4.5027)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	17,600	0.9310	16,511.95	16,386.25	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2276)	0.0000	1	(2.2136)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	28,500	0.9310	26,738.10	26,534.55	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3685)	0.0000	1	(3.5845)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	2,200	0.9310	2,063.99	2,048.28	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0284)	0.0000	1	(0.2767)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	4,700	0.9310	4,409.44	4,375.87	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0608)	0.0000	1	(0.5911)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	600	0.9310	562.91	558.62	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0078)	0.0000	1	(0.0755)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	200	0.9310	187.64	186.21	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0026)	0.0000	1	(0.0252)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,700	0.9310	1,594.90	1,582.76	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0220)	0.0000	1	(0.2138)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	900	0.9310	844.36	837.93	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0116)	0.0000	1	(0.1132)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,500	0.9310	1,407.27	1,396.56	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0194)	0.0000	1	(0.1887)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,800	0.9310	1,688.72	1,675.87	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0233)	0.0000	1	(0.2264)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,800	0.9310	3,565.08	3,537.94	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0491)	0.0000	1	(0.4779)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	4,500	0.9310	4,221.81	4,189.67	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0582)	0.0000	1	(0.5660)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/17/2025	SDB3262322896	0	3,300	0.9310	3,095.99	3,072.42	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0427)	0.0000	1	(0.4151)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	12,300	0.9310	11,539.60	11,451.76	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1591)	0.0000	1	(1.5470)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,400	0.9310	1,313.45	1,303.45	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0181)	0.0000	1	(0.1761)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	500	0.9310	469.09	465.52	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0065)	0.0000	1	(0.0629)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	5,700	0.9310	5,347.62	5,306.91	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0737)	0.0000	1	(0.7169)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	11,400	0.9310	10,695.24	10,613.82	0.0000	4.3300	50.00	0.00	(1.2649)	(0.1474)	0.0000	1	(1.4338)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	14,400	0.9310	13,509.78	13,406.93	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1862)	0.0000	1	(1.8111)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,000	0.9310	938.18	931.04	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0129)	0.0000	1	(0.1258)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,600	0.9310	3,377.44	3,351.73	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0466)	0.0000	1	(0.4528)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	6,000	0.9310	5,629.07	5,586.22	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0776)	0.0000	1	(0.7546)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	2,200	0.9310	2,063.99	2,048.28	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0284)	0.0000	1	(0.2767)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	3,100	0.9310	2,908.35	2,886.21	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0401)	0.0000	1	(0.3899)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	9,700	0.9310	9,100.34	9,031.06	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1254)	0.0000	1	(1.2200)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	100	0.9310	93.82	93.10	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	300	0.9310	281.45	279.31	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0039)	0.0000	1	(0.0377)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	2,400	0.9310	2,251.63	2,234.49	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0310)	0.0000	1	(0.3019)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	1,100	0.9310	1,032.00	1,024.14	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0142)	0.0000	1	(0.1384)	02/07/2025
002367.ZK	01/17/2025	SDB3262322896	0	8,200	0.9310	7,693.07	7,634.50	0.0000	4.3300	50.00	0.00	(0.9253)	(0.1060)	0.0000	1	(1.0313)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	400	0.8676	344.58	347.03	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0048)	0.0000	1	(0.0463)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	9,700	0.8676	8,367.26	8,415.40	0.0000	4.3300	50.00	0.00	(1.0064)	(0.1169)	0.0000	1	(1.1233)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	16,500	0.8676	14,540.77	14,314.86	0.0000	4.3300	50.00	0.00	(1.7489)	(0.1988)	0.0000	1	(1.9477)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	4,900	0.8676	4,330.21	4,251.08	0.0000	4.3300	50.00	0.00	(0.5208)	(0.0590)	0.0000	1	(0.5799)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	700	0.8676	618.29	607.30	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0084)	0.0000	1	(0.0828)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	100	0.8676	89.01	86.76	0.0000	4.3300	50.00	0.00	(0.0107)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	7,800	0.8676	6,873.40	6,767.02	0.0000	4.3300	50.00	0.00	(0.8267)	(0.0940)	0.0000	1	(0.9207)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	6,000	0.8676	5,253.71	5,205.40	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0723)	0.0000	1	(0.7042)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	10,000	0.8676	8,758.02	8,675.67	0.0000	4.3300	50.00	0.00	(1.0534)	(0.1205)	0.0000	1	(1.1739)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,000	0.8676	875.52	867.57	0.0000	4.3300	50.00	0.00	(0.1053)	(0.0120)	0.0000	1	(0.1174)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	7,000	0.8676	6,083.96	6,072.97	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0843)	0.0000	1	(0.8161)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	25,500	0.8676	22,270.68	22,122.96	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3073)	0.0000	1	(2.9859)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	13,700	0.8676	12,284.26	11,885.67	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1651)	0.0000	1	(1.6426)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	8,600	0.8676	7,717.18	7,461.08	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1036)	0.0000	1	(1.0318)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,300	0.8676	3,072.37	2,862.97	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0398)	0.0000	1	(0.4093)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	8,700	0.8676	8,083.46	7,547.83	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1048)	0.0000	1	(1.0771)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	9,300	0.8676	8,725.06	8,068.37	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1121)	0.0000	1	(1.1615)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,500	0.8676	3,283.63	3,036.48	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0422)	0.0000	1	(0.4371)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	14,300	0.8676	13,415.96	12,406.21	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1723)	0.0000	1	(1.7860)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	4,100	0.8676	3,846.53	3,557.02	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0494)	0.0000	1	(0.5121)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	30,600	0.8676	28,708.28	26,547.55	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3687)	0.0000	1	(3.8217)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	14,100	0.8676	13,228.32	12,232.69	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1699)	0.0000	1	(1.7610)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	53,800	0.8676	50,474.03	46,675.10	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6483)	0.0000	1	(6.7192)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	12,100	0.8676	11,351.97	10,497.56	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1458)	0.0000	1	(1.5112)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,100	0.8676	2,908.35	2,689.46	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0374)	0.0000	1	(0.3872)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,200	0.8676	3,002.17	2,776.21	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0386)	0.0000	1	(0.3997)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	12,600	0.8676	11,821.06	10,931.34	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1518)	0.0000	1	(1.5736)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	2,800	0.8676	2,626.90	2,429.19	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0337)	0.0000	1	(0.3497)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	35,800	0.8676	33,586.81	31,058.90	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4314)	0.0000	1	(4.4711)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	17,600	0.8676	16,511.95	15,269.18	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2121)	0.0000	1	(2.1981)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	28,500	0.8676	26,738.10	24,725.66	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3434)	0.0000	1	(3.5594)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	2,200	0.8676	2,063.99	1,908.65	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0265)	0.0000	1	(0.2748)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	4,700	0.8676	4,409.44	4,077.56	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0566)	0.0000	1	(0.5870)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	600	0.8676	562.91	520.54	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0072)	0.0000	1	(0.0749)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	200	0.8676	187.64	173.51	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0024)	0.0000	1	(0.0250)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/16/2025	SDB3262322896	0	1,700	0.8676	1,594.90	1,474.86	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0205)	0.0000	1	(0.2123)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	900	0.8676	844.36	780.81	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0108)	0.0000	1	(0.1124)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,500	0.8676	1,407.27	1,301.35	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0181)	0.0000	1	(0.1873)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,800	0.8676	1,688.72	1,561.62	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0217)	0.0000	1	(0.2248)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,800	0.8676	3,565.08	3,296.75	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0458)	0.0000	1	(0.4746)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	4,500	0.8676	4,221.81	3,904.05	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0542)	0.0000	1	(0.5620)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,300	0.8676	3,095.99	2,862.97	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0398)	0.0000	1	(0.4121)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	12,300	0.8676	11,539.60	10,671.07	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1482)	0.0000	1	(1.5362)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,400	0.8676	1,313.45	1,214.59	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0169)	0.0000	1	(0.1748)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	500	0.8676	469.09	433.78	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0060)	0.0000	1	(0.0624)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	5,700	0.8676	5,347.62	4,945.13	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0687)	0.0000	1	(0.7119)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	11,400	0.8676	10,695.24	9,890.26	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1374)	0.0000	1	(1.4238)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	14,400	0.8676	13,509.78	12,492.96	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1735)	0.0000	1	(1.7984)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,000	0.8676	938.18	867.57	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0120)	0.0000	1	(0.1249)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,600	0.8676	3,377.44	3,123.24	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0434)	0.0000	1	(0.4496)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	6,000	0.8676	5,629.07	5,205.40	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0723)	0.0000	1	(0.7493)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	2,200	0.8676	2,063.99	1,908.65	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0265)	0.0000	1	(0.2748)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	3,100	0.8676	2,908.35	2,689.46	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0374)	0.0000	1	(0.3872)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	9,700	0.8676	9,100.34	8,415.40	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1169)	0.0000	1	(1.2114)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	100	0.8676	93.82	86.76	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	300	0.8676	281.45	260.27	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0036)	0.0000	1	(0.0375)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	2,400	0.8676	2,251.63	2,082.16	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0289)	0.0000	1	(0.2997)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	1,100	0.8676	1,032.00	954.32	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0133)	0.0000	1	(0.1374)	02/07/2025
002367.ZK	01/16/2025	SDB3262322896	0	8,200	0.8676	7,693.07	7,114.05	0.0000	4.3300	50.00	0.00	(0.9253)	(0.0988)	0.0000	1	(1.0241)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	16,500	0.8675	14,540.77	14,313.01	0.0000	4.3300	50.00	0.00	(1.7489)	(0.1988)	0.0000	1	(1.9477)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	4,900	0.8675	4,330.21	4,250.53	0.0000	4.3300	50.00	0.00	(0.5208)	(0.0590)	0.0000	1	(0.5799)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	700	0.8675	618.29	607.22	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0084)	0.0000	1	(0.0828)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	100	0.8675	89.01	86.75	0.0000	4.3300	50.00	0.00	(0.0107)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	7,800	0.8675	6,873.40	6,766.15	0.0000	4.3300	50.00	0.00	(0.8267)	(0.0940)	0.0000	1	(0.9207)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	6,000	0.8675	5,253.71	5,204.73	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0723)	0.0000	1	(0.7042)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	10,000	0.8675	8,758.02	8,674.55	0.0000	4.3300	50.00	0.00	(1.0534)	(0.1205)	0.0000	1	(1.1739)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,000	0.8675	875.52	867.46	0.0000	4.3300	50.00	0.00	(0.1053)	(0.0120)	0.0000	1	(0.1174)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	7,000	0.8675	6,083.96	6,072.18	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0843)	0.0000	1	(0.8161)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	25,500	0.8675	22,270.68	22,120.10	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3072)	0.0000	1	(2.9859)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	13,700	0.8675	12,284.26	11,884.13	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1651)	0.0000	1	(1.6426)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	8,600	0.8675	7,717.18	7,460.11	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1036)	0.0000	1	(1.0318)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,300	0.8675	3,072.37	2,862.60	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0398)	0.0000	1	(0.4093)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	8,700	0.8675	8,083.46	7,546.86	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1048)	0.0000	1	(1.0771)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	9,300	0.8675	8,725.06	8,067.33	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1120)	0.0000	1	(1.1615)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,500	0.8675	3,283.63	3,036.09	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0422)	0.0000	1	(0.4371)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	14,300	0.8675	13,415.96	12,404.61	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1723)	0.0000	1	(1.7859)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	4,100	0.8675	3,846.53	3,556.57	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0494)	0.0000	1	(0.5120)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	30,600	0.8675	28,708.28	26,544.12	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3687)	0.0000	1	(3.8216)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	14,100	0.8675	13,228.32	12,231.12	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1699)	0.0000	1	(1.7610)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	53,800	0.8675	50,474.03	46,669.08	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6482)	0.0000	1	(6.7191)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	12,100	0.8675	11,351.97	10,496.21	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1458)	0.0000	1	(1.5112)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,100	0.8675	2,908.35	2,689.11	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0373)	0.0000	1	(0.3872)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,200	0.8675	3,002.17	2,775.86	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0386)	0.0000	1	(0.3996)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	12,600	0.8675	11,821.06	10,929.93	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1518)	0.0000	1	(1.5736)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	2,800	0.8675	2,626.90	2,428.87	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0337)	0.0000	1	(0.3497)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	35,800	0.8675	33,586.81	31,054.89	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4313)	0.0000	1	(4.4711)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	17,600	0.8675	16,511.95	15,267.21	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2120)	0.0000	1	(2.1981)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	28,500	0.8675	26,738.10	24,722.47	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3434)	0.0000	1	(3.5594)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/15/2025	SDB3262322896	0	2,200	0.8675	2,063.99	1,908.40	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0265)	0.0000	1	(0.2748)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	4,700	0.8675	4,409.44	4,077.04	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0566)	0.0000	1	(0.5870)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	600	0.8675	562.91	520.47	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0072)	0.0000	1	(0.0749)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	200	0.8675	187.64	173.49	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0024)	0.0000	1	(0.0250)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,700	0.8675	1,594.90	1,474.67	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0205)	0.0000	1	(0.2123)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	900	0.8675	844.36	780.71	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0108)	0.0000	1	(0.1124)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,500	0.8675	1,407.27	1,301.18	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0181)	0.0000	1	(0.1873)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,800	0.8675	1,688.72	1,561.42	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0217)	0.0000	1	(0.2248)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,800	0.8675	3,565.08	3,296.33	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0458)	0.0000	1	(0.4746)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	4,500	0.8675	4,221.81	3,903.55	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0542)	0.0000	1	(0.5620)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,300	0.8675	3,095.99	2,862.60	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0398)	0.0000	1	(0.4121)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	12,300	0.8675	11,539.60	10,669.70	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1482)	0.0000	1	(1.5361)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,400	0.8675	1,313.45	1,214.44	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0169)	0.0000	1	(0.1748)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	500	0.8675	469.09	433.73	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0060)	0.0000	1	(0.0624)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	5,700	0.8675	5,347.62	4,944.49	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0687)	0.0000	1	(0.7119)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	11,400	0.8675	10,695.24	9,888.99	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1373)	0.0000	1	(1.4237)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	14,400	0.8675	13,509.78	12,491.35	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1735)	0.0000	1	(1.7984)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,000	0.8675	938.18	867.46	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0120)	0.0000	1	(0.1249)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,600	0.8675	3,377.44	3,122.84	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0434)	0.0000	1	(0.4496)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	6,000	0.8675	5,629.07	5,204.73	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0723)	0.0000	1	(0.7493)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	2,200	0.8675	2,063.99	1,908.40	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0265)	0.0000	1	(0.2748)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	3,100	0.8675	2,908.35	2,689.11	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0373)	0.0000	1	(0.3872)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	9,700	0.8675	9,100.34	8,414.31	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1169)	0.0000	1	(1.2114)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	100	0.8675	93.82	86.75	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	300	0.8675	281.45	260.24	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0036)	0.0000	1	(0.0375)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	2,400	0.8675	2,251.63	2,081.89	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0289)	0.0000	1	(0.2997)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	1,100	0.8675	1,032.00	954.20	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0133)	0.0000	1	(0.1374)	02/07/2025
002367.ZK	01/15/2025	SDB3262322896	0	8,200	0.8675	7,693.07	7,113.13	0.0000	4.3300	50.00	0.00	(0.9253)	(0.0988)	0.0000	1	(1.0241)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	700	0.8802	618.29	616.14	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0086)	0.0000	1	(0.0829)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	100	0.8802	89.01	88.02	0.0000	4.3300	50.00	0.00	(0.0107)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	7,800	0.8802	6,873.40	6,865.51	0.0000	4.3300	50.00	0.00	(0.8267)	(0.0954)	0.0000	1	(0.9221)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	6,000	0.8802	5,253.71	5,281.16	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0733)	0.0000	1	(0.7053)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	10,000	0.8802	8,758.02	8,801.94	0.0000	4.3300	50.00	0.00	(1.0534)	(0.1222)	0.0000	1	(1.1756)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,000	0.8802	875.52	880.19	0.0000	4.3300	50.00	0.00	(0.1053)	(0.0122)	0.0000	1	(0.1175)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	7,000	0.8802	6,083.96	6,161.36	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0856)	0.0000	1	(0.8173)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	25,500	0.8802	22,270.68	22,444.95	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3117)	0.0000	1	(2.9904)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	13,700	0.8802	12,284.26	12,058.66	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1675)	0.0000	1	(1.6450)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	8,600	0.8802	7,717.18	7,569.67	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1051)	0.0000	1	(1.0333)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,300	0.8802	3,072.37	2,904.64	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0403)	0.0000	1	(0.4099)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	8,700	0.8802	8,083.46	7,657.69	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1064)	0.0000	1	(1.0786)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	9,300	0.8802	8,725.06	8,185.80	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1137)	0.0000	1	(1.1631)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,500	0.8802	3,283.63	3,080.68	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0428)	0.0000	1	(0.4377)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	14,300	0.8802	13,415.96	12,586.77	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1748)	0.0000	1	(1.7885)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	4,100	0.8802	3,846.53	3,608.80	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0501)	0.0000	1	(0.5128)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	30,600	0.8802	28,708.28	26,933.94	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3741)	0.0000	1	(3.8271)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	14,100	0.8802	13,228.32	12,410.74	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1724)	0.0000	1	(1.7634)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	53,800	0.8802	50,474.03	47,354.44	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6577)	0.0000	1	(6.7286)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	12,100	0.8802	11,351.97	10,650.35	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1479)	0.0000	1	(1.5133)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,100	0.8802	2,908.35	2,728.60	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0379)	0.0000	1	(0.3877)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,200	0.8802	3,002.17	2,816.62	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0391)	0.0000	1	(0.4002)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	12,600	0.8802	11,821.06	11,090.44	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1540)	0.0000	1	(1.5758)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	2,800	0.8802	2,626.90	2,464.54	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0342)	0.0000	1	(0.3502)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	35,800	0.8802	33,586.81	31,510.95	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4377)	0.0000	1	(4.4774)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/14/2025	SDB3262322896	0	17,600	0.8802	16,511.95	15,491.41	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2152)	0.0000	1	(2.2012)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	28,500	0.8802	26,738.10	25,085.53	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3484)	0.0000	1	(3.5644)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	2,200	0.8802	2,063.99	1,936.43	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0269)	0.0000	1	(0.2751)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	4,700	0.8802	4,409.44	4,136.91	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0575)	0.0000	1	(0.5878)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	600	0.8802	562.91	528.12	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0073)	0.0000	1	(0.0750)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	200	0.8802	187.64	176.04	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0024)	0.0000	1	(0.0250)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,700	0.8802	1,594.90	1,496.33	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0208)	0.0000	1	(0.2126)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	900	0.8802	844.36	792.17	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0110)	0.0000	1	(0.1126)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,500	0.8802	1,407.27	1,320.29	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0183)	0.0000	1	(0.1876)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,800	0.8802	1,688.72	1,584.35	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0220)	0.0000	1	(0.2251)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,800	0.8802	3,565.08	3,344.74	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0465)	0.0000	1	(0.4753)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	4,500	0.8802	4,221.81	3,960.87	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0550)	0.0000	1	(0.5628)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,300	0.8802	3,095.99	2,904.64	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0403)	0.0000	1	(0.4127)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	12,300	0.8802	11,539.60	10,826.39	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1504)	0.0000	1	(1.5383)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,400	0.8802	1,313.45	1,232.27	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0171)	0.0000	1	(0.1751)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	500	0.8802	469.09	440.10	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0061)	0.0000	1	(0.0625)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	5,700	0.8802	5,347.62	5,017.11	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0697)	0.0000	1	(0.7129)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	11,400	0.8802	10,695.24	10,034.21	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1394)	0.0000	1	(1.4258)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	14,400	0.8802	13,509.78	12,674.79	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1760)	0.0000	1	(1.8010)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,000	0.8802	938.18	880.19	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0122)	0.0000	1	(0.1251)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,600	0.8802	3,377.44	3,168.70	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0440)	0.0000	1	(0.4502)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	6,000	0.8802	5,629.07	5,281.16	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0733)	0.0000	1	(0.7504)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	2,200	0.8802	2,063.99	1,936.43	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0269)	0.0000	1	(0.2751)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	3,100	0.8802	2,908.35	2,728.60	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0379)	0.0000	1	(0.3877)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	9,700	0.8802	9,100.34	8,537.88	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1186)	0.0000	1	(1.2131)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	100	0.8802	93.82	88.02	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	300	0.8802	281.45	264.06	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0037)	0.0000	1	(0.0375)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	2,400	0.8802	2,251.63	2,112.47	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0293)	0.0000	1	(0.3002)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	1,100	0.8802	1,032.00	968.21	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0134)	0.0000	1	(0.1376)	02/07/2025
002367.ZK	01/14/2025	SDB3262322896	0	8,200	0.8802	7,693.07	7,217.59	0.0000	4.3300	50.00	0.00	(0.9253)	(0.1002)	0.0000	1	(1.0255)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	7,800	0.8928	6,873.40	6,964.10	0.0000	4.3300	50.00	0.00	(0.8267)	(0.0967)	0.0000	1	(0.9234)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	6,000	0.8928	5,253.71	5,357.00	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0744)	0.0000	1	(0.7063)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	10,000	0.8928	8,758.02	8,928.33	0.0000	4.3300	50.00	0.00	(1.0534)	(0.1240)	0.0000	1	(1.1774)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,000	0.8928	875.52	892.83	0.0000	4.3300	50.00	0.00	(0.1053)	(0.0124)	0.0000	1	(0.1177)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	7,000	0.8928	6,083.96	6,249.83	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0868)	0.0000	1	(0.8186)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	25,500	0.8928	22,270.68	22,767.24	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3162)	0.0000	1	(2.9949)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	13,700	0.8928	12,284.26	12,231.81	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1699)	0.0000	1	(1.6474)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	8,600	0.8928	7,717.18	7,678.36	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1066)	0.0000	1	(1.0348)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,300	0.8928	3,072.37	2,946.35	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0409)	0.0000	1	(0.4105)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	8,700	0.8928	8,083.46	7,767.65	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1079)	0.0000	1	(1.0801)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	9,300	0.8928	8,725.06	8,303.35	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1153)	0.0000	1	(1.1648)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,500	0.8928	3,283.63	3,124.92	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0434)	0.0000	1	(0.4383)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	14,300	0.8928	13,415.96	12,767.51	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1773)	0.0000	1	(1.7910)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	4,100	0.8928	3,846.53	3,660.62	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0508)	0.0000	1	(0.5135)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	30,600	0.8928	28,708.28	27,320.69	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3795)	0.0000	1	(3.8324)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	14,100	0.8928	13,228.32	12,588.95	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1748)	0.0000	1	(1.7659)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	53,800	0.8928	50,474.03	48,034.42	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6671)	0.0000	1	(6.7380)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	12,100	0.8928	11,351.97	10,803.28	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1500)	0.0000	1	(1.5154)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,100	0.8928	2,908.35	2,767.78	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0384)	0.0000	1	(0.3883)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,200	0.8928	3,002.17	2,857.07	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0397)	0.0000	1	(0.4008)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	12,600	0.8928	11,821.06	11,249.70	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1562)	0.0000	1	(1.5781)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	2,800	0.8928	2,626.90	2,499.93	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0347)	0.0000	1	(0.3507)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	35,800	0.8928	33,586.81	31,963.42	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4439)	0.0000	1	(4.4837)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/13/2025	SDB3262322896	0	17,600	0.8928	16,511.95	15,713.86	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2182)	0.0000	1	(2.2043)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	28,500	0.8928	26,738.10	25,445.74	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3534)	0.0000	1	(3.5694)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	2,200	0.8928	2,063.99	1,964.23	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0273)	0.0000	1	(0.2755)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	4,700	0.8928	4,409.44	4,196.32	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0583)	0.0000	1	(0.5886)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	600	0.8928	562.91	535.70	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0074)	0.0000	1	(0.0751)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	200	0.8928	187.64	178.57	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0025)	0.0000	1	(0.0250)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,700	0.8928	1,594.90	1,517.82	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0211)	0.0000	1	(0.2129)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	900	0.8928	844.36	803.55	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0112)	0.0000	1	(0.1127)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,500	0.8928	1,407.27	1,339.25	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0186)	0.0000	1	(0.1879)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,800	0.8928	1,688.72	1,607.10	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0223)	0.0000	1	(0.2254)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,800	0.8928	3,565.08	3,392.77	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0471)	0.0000	1	(0.4759)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	4,500	0.8928	4,221.81	4,017.75	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0558)	0.0000	1	(0.5636)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,300	0.8928	3,095.99	2,946.35	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0409)	0.0000	1	(0.4133)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	12,300	0.8928	11,539.60	10,981.85	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1525)	0.0000	1	(1.5405)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,400	0.8928	1,313.45	1,249.97	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0174)	0.0000	1	(0.1753)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	500	0.8928	469.09	446.42	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0062)	0.0000	1	(0.0626)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	5,700	0.8928	5,347.62	5,089.15	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0707)	0.0000	1	(0.7139)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	11,400	0.8928	10,695.24	10,178.30	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1414)	0.0000	1	(1.4278)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	14,400	0.8928	13,509.78	12,856.80	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1786)	0.0000	1	(1.8035)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,000	0.8928	938.18	892.83	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0124)	0.0000	1	(0.1252)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,600	0.8928	3,377.44	3,214.20	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0446)	0.0000	1	(0.4509)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	6,000	0.8928	5,629.07	5,357.00	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0744)	0.0000	1	(0.7515)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	2,200	0.8928	2,063.99	1,964.23	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0273)	0.0000	1	(0.2755)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	3,100	0.8928	2,908.35	2,767.78	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0384)	0.0000	1	(0.3883)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	9,700	0.8928	9,100.34	8,660.48	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1203)	0.0000	1	(1.2149)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	100	0.8928	93.82	89.28	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	300	0.8928	281.45	267.85	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0037)	0.0000	1	(0.0376)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	2,400	0.8928	2,251.63	2,142.80	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0298)	0.0000	1	(0.3006)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	1,100	0.8928	1,032.00	982.12	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0136)	0.0000	1	(0.1378)	02/07/2025
002367.ZK	01/13/2025	SDB3262322896	0	8,200	0.8928	7,693.07	7,321.23	0.0000	4.3300	50.00	0.00	(0.9253)	(0.1017)	0.0000	1	(1.0270)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	10,000	0.8833	8,758.02	8,832.67	0.0000	4.3300	50.00	0.00	(3.1602)	(0.3680)	0.0000	3	(3.5282)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,000	0.8833	875.52	883.27	0.0000	4.3300	50.00	0.00	(0.3159)	(0.0368)	0.0000	3	(0.3527)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	7,000	0.8833	6,083.96	6,182.87	0.0000	4.3300	50.00	0.00	(2.1953)	(0.2576)	0.0000	3	(2.4529)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	25,500	0.8833	22,270.68	22,523.31	0.0000	4.3300	50.00	0.00	(8.0360)	(0.9385)	0.0000	3	(8.9745)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	13,700	0.8833	12,284.26	12,100.76	0.0000	4.3300	50.00	0.00	(4.4326)	(0.5042)	0.0000	3	(4.9368)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	8,600	0.8833	7,717.18	7,596.10	0.0000	4.3300	50.00	0.00	(2.7846)	(0.3165)	0.0000	3	(3.1011)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,300	0.8833	3,072.37	2,914.78	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1214)	0.0000	3	(1.2301)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	8,700	0.8833	8,083.46	7,684.42	0.0000	4.3300	50.00	0.00	(2.9168)	(0.3202)	0.0000	3	(3.2370)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	9,300	0.8833	8,725.06	8,214.38	0.0000	4.3300	50.00	0.00	(3.1483)	(0.3423)	0.0000	3	(3.4906)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,500	0.8833	3,283.63	3,091.43	0.0000	4.3300	50.00	0.00	(1.1848)	(0.1288)	0.0000	3	(1.3137)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	14,300	0.8833	13,415.96	12,630.72	0.0000	4.3300	50.00	0.00	(4.8409)	(0.5263)	0.0000	3	(5.3672)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	4,100	0.8833	3,846.53	3,621.39	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1509)	0.0000	3	(1.5388)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	30,600	0.8833	28,708.28	27,027.97	0.0000	4.3300	50.00	0.00	(10.3589)	(1.1262)	0.0000	3	(11.4851)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	14,100	0.8833	13,228.32	12,454.06	0.0000	4.3300	50.00	0.00	(4.7732)	(0.5189)	0.0000	3	(5.2921)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	53,800	0.8833	50,474.03	47,519.76	0.0000	4.3300	50.00	0.00	(18.2127)	(1.9800)	0.0000	3	(20.1927)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	12,100	0.8833	11,351.97	10,687.53	0.0000	4.3300	50.00	0.00	(4.0962)	(0.4453)	0.0000	3	(4.5415)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,100	0.8833	2,908.35	2,738.13	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1141)	0.0000	3	(1.1635)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,200	0.8833	3,002.17	2,826.45	0.0000	4.3300	50.00	0.00	(1.0833)	(0.1178)	0.0000	3	(1.2011)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	12,600	0.8833	11,821.06	11,129.16	0.0000	4.3300	50.00	0.00	(4.2654)	(0.4637)	0.0000	3	(4.7291)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	2,800	0.8833	2,626.90	2,473.15	0.0000	4.3300	50.00	0.00	(0.9479)	(0.1030)	0.0000	3	(1.0509)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	35,800	0.8833	33,586.81	31,620.96	0.0000	4.3300	50.00	0.00	(12.1192)	(1.3175)	0.0000	3	(13.4368)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	17,600	0.8833	16,511.95	15,545.50	0.0000	4.3300	50.00	0.00	(5.9581)	(0.6477)	0.0000	3	(6.6058)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	28,500	0.8833	26,738.10	25,173.11	0.0000	4.3300	50.00	0.00	(9.6480)	(1.0489)	0.0000	3	(10.6969)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/10/2025	SDB3262322896	0	2,200	0.8833	2,063.99	1,943.19	0.0000	4.3300	50.00	0.00	(0.7448)	(0.0810)	0.0000	3	(0.8257)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	4,700	0.8833	4,409.44	4,151.35	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1730)	0.0000	3	(1.7640)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	600	0.8833	562.91	529.96	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0221)	0.0000	3	(0.2252)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	200	0.8833	187.64	176.65	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0074)	0.0000	3	(0.0751)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,700	0.8833	1,594.90	1,501.55	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0626)	0.0000	3	(0.6381)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	900	0.8833	844.36	794.94	0.0000	4.3300	50.00	0.00	(0.3047)	(0.0331)	0.0000	3	(0.3378)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,500	0.8833	1,407.27	1,324.90	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0552)	0.0000	3	(0.5630)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,800	0.8833	1,688.72	1,589.88	0.0000	4.3300	50.00	0.00	(0.6093)	(0.0662)	0.0000	3	(0.6756)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,800	0.8833	3,565.08	3,356.41	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1399)	0.0000	3	(1.4263)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	4,500	0.8833	4,221.81	3,974.70	0.0000	4.3300	50.00	0.00	(1.5234)	(0.1656)	0.0000	3	(1.6890)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,300	0.8833	3,095.99	2,914.78	0.0000	4.3300	50.00	0.00	(1.1171)	(0.1214)	0.0000	3	(1.2386)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	12,300	0.8833	11,539.60	10,864.18	0.0000	4.3300	50.00	0.00	(4.1639)	(0.4527)	0.0000	3	(4.6165)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,400	0.8833	1,313.45	1,236.57	0.0000	4.3300	50.00	0.00	(0.4739)	(0.0515)	0.0000	3	(0.5255)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	500	0.8833	469.09	441.63	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0184)	0.0000	3	(0.1877)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	5,700	0.8833	5,347.62	5,034.62	0.0000	4.3300	50.00	0.00	(1.9296)	(0.2098)	0.0000	3	(2.1394)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	11,400	0.8833	10,695.24	10,069.24	0.0000	4.3300	50.00	0.00	(3.8592)	(0.4196)	0.0000	3	(4.2788)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	14,400	0.8833	13,509.78	12,719.04	0.0000	4.3300	50.00	0.00	(4.8748)	(0.5300)	0.0000	3	(5.4047)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,000	0.8833	938.18	883.27	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0368)	0.0000	3	(0.3753)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,600	0.8833	3,377.44	3,179.76	0.0000	4.3300	50.00	0.00	(1.2187)	(0.1325)	0.0000	3	(1.3512)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	6,000	0.8833	5,629.07	5,299.60	0.0000	4.3300	50.00	0.00	(2.0312)	(0.2208)	0.0000	3	(2.2520)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	2,200	0.8833	2,063.99	1,943.19	0.0000	4.3300	50.00	0.00	(0.7448)	(0.0810)	0.0000	3	(0.8257)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	3,100	0.8833	2,908.35	2,738.13	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1141)	0.0000	3	(1.1635)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	9,700	0.8833	9,100.34	8,567.69	0.0000	4.3300	50.00	0.00	(3.2837)	(0.3570)	0.0000	3	(3.6407)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	100	0.8833	93.82	88.33	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0037)	0.0000	3	(0.0375)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	300	0.8833	281.45	264.98	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0110)	0.0000	3	(0.1126)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	2,400	0.8833	2,251.63	2,119.84	0.0000	4.3300	50.00	0.00	(0.8125)	(0.0883)	0.0000	3	(0.9008)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	1,100	0.8833	1,032.00	971.59	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0405)	0.0000	3	(0.4129)	02/07/2025
002367.ZK	01/10/2025	SDB3262322896	0	8,200	0.8833	7,693.07	7,242.79	0.0000	4.3300	50.00	0.00	(2.7759)	(0.3018)	0.0000	3	(3.0777)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	7,000	0.8726	6,083.96	6,108.47	0.0000	4.3300	50.00	0.00	(0.7318)	(0.0848)	0.0000	1	(0.8166)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	25,500	0.8726	22,270.68	22,252.27	0.0000	4.3300	50.00	0.00	(2.6787)	(0.3091)	0.0000	1	(2.9877)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	13,700	0.8726	12,284.26	11,955.14	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1660)	0.0000	1	(1.6436)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	8,600	0.8726	7,717.18	7,504.69	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1042)	0.0000	1	(1.0324)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,300	0.8726	3,072.37	2,879.71	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0400)	0.0000	1	(0.4095)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	8,700	0.8726	8,083.46	7,591.95	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1054)	0.0000	1	(1.0777)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	9,300	0.8726	8,725.06	8,115.53	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1127)	0.0000	1	(1.1621)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,500	0.8726	3,283.63	3,054.23	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0424)	0.0000	1	(0.4374)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	14,300	0.8726	13,415.96	12,478.72	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1733)	0.0000	1	(1.7870)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	4,100	0.8726	3,846.53	3,577.82	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0497)	0.0000	1	(0.5123)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	30,600	0.8726	28,708.28	26,702.72	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3709)	0.0000	1	(3.8238)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	14,100	0.8726	13,228.32	12,304.20	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1709)	0.0000	1	(1.7620)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	53,800	0.8726	50,474.03	46,947.92	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6521)	0.0000	1	(6.7230)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	12,100	0.8726	11,351.97	10,558.92	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1467)	0.0000	1	(1.5120)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,100	0.8726	2,908.35	2,705.18	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0376)	0.0000	1	(0.3874)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,200	0.8726	3,002.17	2,792.44	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0388)	0.0000	1	(0.3999)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	12,600	0.8726	11,821.06	10,995.24	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1527)	0.0000	1	(1.5745)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	2,800	0.8726	2,626.90	2,443.39	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0339)	0.0000	1	(0.3499)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	35,800	0.8726	33,586.81	31,240.44	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4339)	0.0000	1	(4.4736)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	17,600	0.8726	16,511.95	15,358.43	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2133)	0.0000	1	(2.1993)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	28,500	0.8726	26,738.10	24,870.18	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3454)	0.0000	1	(3.5614)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	2,200	0.8726	2,063.99	1,919.80	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0267)	0.0000	1	(0.2749)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	4,700	0.8726	4,409.44	4,101.40	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0570)	0.0000	1	(0.5873)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	600	0.8726	562.91	523.58	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0073)	0.0000	1	(0.0750)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	200	0.8726	187.64	174.53	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0024)	0.0000	1	(0.0250)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/09/2025	SDB3262322896	0	1,700	0.8726	1,594.90	1,483.48	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0206)	0.0000	1	(0.2124)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	900	0.8726	844.36	785.37	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0109)	0.0000	1	(0.1125)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	1,500	0.8726	1,407.27	1,308.96	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0182)	0.0000	1	(0.1874)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	1,800	0.8726	1,688.72	1,570.75	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0218)	0.0000	1	(0.2249)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,800	0.8726	3,565.08	3,316.02	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0461)	0.0000	1	(0.4749)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	4,500	0.8726	4,221.81	3,926.87	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0545)	0.0000	1	(0.5623)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,300	0.8726	3,095.99	2,879.71	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0400)	0.0000	1	(0.4124)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	12,300	0.8726	11,539.60	10,733.45	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1491)	0.0000	1	(1.5370)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	1,400	0.8726	1,313.45	1,221.69	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0170)	0.0000	1	(0.1749)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	500	0.8726	469.09	436.32	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0061)	0.0000	1	(0.0625)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	5,700	0.8726	5,347.62	4,974.04	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0691)	0.0000	1	(0.7123)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	11,400	0.8726	10,695.24	9,948.07	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1382)	0.0000	1	(1.4246)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	14,400	0.8726	13,509.78	12,565.99	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1745)	0.0000	1	(1.7995)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	1,000	0.8726	938.18	872.64	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0121)	0.0000	1	(0.1250)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,600	0.8726	3,377.44	3,141.50	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0436)	0.0000	1	(0.4499)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	6,000	0.8726	5,629.07	5,235.83	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0727)	0.0000	1	(0.7498)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	2,200	0.8726	2,063.99	1,919.80	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0267)	0.0000	1	(0.2749)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	3,100	0.8726	2,908.35	2,705.18	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0376)	0.0000	1	(0.3874)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	9,700	0.8726	9,100.34	8,464.59	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1176)	0.0000	1	(1.2121)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	100	0.8726	93.82	87.26	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	300	0.8726	281.45	261.79	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0036)	0.0000	1	(0.0375)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	2,400	0.8726	2,251.63	2,094.33	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0291)	0.0000	1	(0.2999)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	1,100	0.8726	1,032.00	959.90	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0133)	0.0000	1	(0.1375)	02/07/2025
002367.ZK	01/09/2025	SDB3262322896	0	8,200	0.8726	7,693.07	7,155.63	0.0000	4.3300	50.00	0.00	(0.9253)	(0.0994)	0.0000	1	(1.0247)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	13,700	0.8724	12,284.26	11,952.10	0.0000	4.3300	50.00	0.00	(1.4775)	(0.1660)	0.0000	1	(1.6435)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	8,600	0.8724	7,717.18	7,502.78	0.0000	4.3300	50.00	0.00	(0.9282)	(0.1042)	0.0000	1	(1.0324)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,300	0.8724	3,072.37	2,878.97	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0400)	0.0000	1	(0.4095)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	8,700	0.8724	8,083.46	7,590.02	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1054)	0.0000	1	(1.0777)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	9,300	0.8724	8,725.06	8,113.47	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1127)	0.0000	1	(1.1621)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,500	0.8724	3,283.63	3,053.46	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0424)	0.0000	1	(0.4374)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	14,300	0.8724	13,415.96	12,475.55	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1733)	0.0000	1	(1.7869)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	4,100	0.8724	3,846.53	3,576.91	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0497)	0.0000	1	(0.5123)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	30,600	0.8724	28,708.28	26,695.93	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3708)	0.0000	1	(3.8237)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	14,100	0.8724	13,228.32	12,301.07	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1708)	0.0000	1	(1.7619)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	53,800	0.8724	50,474.03	46,935.98	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6519)	0.0000	1	(6.7228)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	12,100	0.8724	11,351.97	10,556.23	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1466)	0.0000	1	(1.5120)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,100	0.8724	2,908.35	2,704.49	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0376)	0.0000	1	(0.3874)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,200	0.8724	3,002.17	2,791.73	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0388)	0.0000	1	(0.3999)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	12,600	0.8724	11,821.06	10,992.44	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1527)	0.0000	1	(1.5745)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	2,800	0.8724	2,626.90	2,442.76	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0339)	0.0000	1	(0.3499)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	35,800	0.8724	33,586.81	31,232.49	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4338)	0.0000	1	(4.4735)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	17,600	0.8724	16,511.95	15,354.52	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2133)	0.0000	1	(2.1993)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	28,500	0.8724	26,738.10	24,863.86	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3453)	0.0000	1	(3.5613)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	2,200	0.8724	2,063.99	1,919.32	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0267)	0.0000	1	(0.2749)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	4,700	0.8724	4,409.44	4,100.36	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0569)	0.0000	1	(0.5873)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	600	0.8724	562.91	523.45	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0073)	0.0000	1	(0.0750)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	200	0.8724	187.64	174.48	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0024)	0.0000	1	(0.0250)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,700	0.8724	1,594.90	1,483.11	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0206)	0.0000	1	(0.2124)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	900	0.8724	844.36	785.17	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0109)	0.0000	1	(0.1125)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,500	0.8724	1,407.27	1,308.62	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0182)	0.0000	1	(0.1874)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,800	0.8724	1,688.72	1,570.35	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0218)	0.0000	1	(0.2249)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,800	0.8724	3,565.08	3,315.18	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0460)	0.0000	1	(0.4748)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	4,500	0.8724	4,221.81	3,925.87	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0545)	0.0000	1	(0.5623)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/08/2025	SDB3262322896	0	3,300	0.8724	3,095.99	2,878.97	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0400)	0.0000	1	(0.4124)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	12,300	0.8724	11,539.60	10,730.72	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1490)	0.0000	1	(1.5370)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,400	0.8724	1,313.45	1,221.38	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0170)	0.0000	1	(0.1749)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	500	0.8724	469.09	436.21	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0061)	0.0000	1	(0.0625)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	5,700	0.8724	5,347.62	4,972.77	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0691)	0.0000	1	(0.7123)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	11,400	0.8724	10,695.24	9,945.54	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1381)	0.0000	1	(1.4245)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	14,400	0.8724	13,509.78	12,562.79	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1745)	0.0000	1	(1.7994)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,000	0.8724	938.18	872.42	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0121)	0.0000	1	(0.1250)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,600	0.8724	3,377.44	3,140.70	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0436)	0.0000	1	(0.4499)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	6,000	0.8724	5,629.07	5,234.50	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0727)	0.0000	1	(0.7498)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	2,200	0.8724	2,063.99	1,919.32	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0267)	0.0000	1	(0.2749)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	3,100	0.8724	2,908.35	2,704.49	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0376)	0.0000	1	(0.3874)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	9,700	0.8724	9,100.34	8,462.44	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1175)	0.0000	1	(1.2121)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	100	0.8724	93.82	87.24	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	300	0.8724	281.45	261.72	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0036)	0.0000	1	(0.0375)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	2,400	0.8724	2,251.63	2,093.80	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0291)	0.0000	1	(0.2999)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	1,100	0.8724	1,032.00	959.66	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0133)	0.0000	1	(0.1375)	02/07/2025
002367.ZK	01/08/2025	SDB3262322896	0	8,200	0.8724	7,693.07	7,153.81	0.0000	4.3300	50.00	0.00	(0.9253)	(0.0994)	0.0000	1	(1.0247)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,300	0.9114	3,072.37	3,007.69	0.0000	4.3300	50.00	0.00	(0.3695)	(0.0418)	0.0000	1	(0.4113)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	8,700	0.9114	8,083.46	7,929.35	0.0000	4.3300	50.00	0.00	(0.9723)	(0.1101)	0.0000	1	(1.0824)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	9,300	0.9114	8,725.06	8,476.21	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1177)	0.0000	1	(1.1672)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,500	0.9114	3,283.63	3,189.97	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0443)	0.0000	1	(0.4393)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	14,300	0.9114	13,415.96	13,033.31	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1810)	0.0000	1	(1.7947)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	4,100	0.9114	3,846.53	3,736.82	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0519)	0.0000	1	(0.5146)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	30,600	0.9114	28,708.28	27,889.45	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3874)	0.0000	1	(3.8403)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	14,100	0.9114	13,228.32	12,851.02	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1785)	0.0000	1	(1.7696)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	53,800	0.9114	50,474.03	49,034.40	0.0000	4.3300	50.00	0.00	(6.0709)	(0.6810)	0.0000	1	(6.7519)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	12,100	0.9114	11,351.97	11,028.18	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1532)	0.0000	1	(1.5186)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,100	0.9114	2,908.35	2,825.40	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0392)	0.0000	1	(0.3891)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,200	0.9114	3,002.17	2,916.54	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0405)	0.0000	1	(0.4016)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	12,600	0.9114	11,821.06	11,483.89	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1595)	0.0000	1	(1.5813)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	2,800	0.9114	2,626.90	2,551.98	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0354)	0.0000	1	(0.3514)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	35,800	0.9114	33,586.81	32,628.84	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4532)	0.0000	1	(4.4929)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	17,600	0.9114	16,511.95	16,040.99	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2228)	0.0000	1	(2.2088)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	28,500	0.9114	26,738.10	25,975.47	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3608)	0.0000	1	(3.5768)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	2,200	0.9114	2,063.99	2,005.12	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0278)	0.0000	1	(0.2761)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	4,700	0.9114	4,409.44	4,283.67	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0595)	0.0000	1	(0.5899)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	600	0.9114	562.91	546.85	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0076)	0.0000	1	(0.0753)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	200	0.9114	187.64	182.28	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0025)	0.0000	1	(0.0251)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,700	0.9114	1,594.90	1,549.41	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0215)	0.0000	1	(0.2134)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	900	0.9114	844.36	820.28	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0114)	0.0000	1	(0.1130)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,500	0.9114	1,407.27	1,367.13	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0190)	0.0000	1	(0.1883)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,800	0.9114	1,688.72	1,640.56	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0228)	0.0000	1	(0.2259)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,800	0.9114	3,565.08	3,463.40	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0481)	0.0000	1	(0.4769)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	4,500	0.9114	4,221.81	4,101.39	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0570)	0.0000	1	(0.5648)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,300	0.9114	3,095.99	3,007.69	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0418)	0.0000	1	(0.4142)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	12,300	0.9114	11,539.60	11,210.47	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1557)	0.0000	1	(1.5437)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,400	0.9114	1,313.45	1,275.99	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0177)	0.0000	1	(0.1757)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	500	0.9114	469.09	455.71	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0063)	0.0000	1	(0.0628)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	5,700	0.9114	5,347.62	5,195.09	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0722)	0.0000	1	(0.7154)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	11,400	0.9114	10,695.24	10,390.19	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1443)	0.0000	1	(1.4307)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	14,400	0.9114	13,509.78	13,124.45	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1823)	0.0000	1	(1.8072)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,000	0.9114	938.18	911.42	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0127)	0.0000	1	(0.1255)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/07/2025	SDB3262322896	0	3,600	0.9114	3,377.44	3,281.11	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0456)	0.0000	1	(0.4518)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	6,000	0.9114	5,629.07	5,468.52	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0760)	0.0000	1	(0.7530)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	2,200	0.9114	2,063.99	2,005.12	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0278)	0.0000	1	(0.2761)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	3,100	0.9114	2,908.35	2,825.40	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0392)	0.0000	1	(0.3891)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	9,700	0.9114	9,100.34	8,840.77	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1228)	0.0000	1	(1.2174)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	100	0.9114	93.82	91.14	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	300	0.9114	281.45	273.43	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0038)	0.0000	1	(0.0377)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	2,400	0.9114	2,251.63	2,187.41	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0304)	0.0000	1	(0.3012)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	1,100	0.9114	1,032.00	1,002.56	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0139)	0.0000	1	(0.1381)	02/07/2025
002367.ZK	01/07/2025	SDB3262322896	0	8,200	0.9114	7,693.07	7,473.64	0.0000	4.3300	50.00	0.00	(0.9253)	(0.1038)	0.0000	1	(1.0291)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	9,300	0.9382	8,725.06	8,725.06	0.0000	4.3300	50.00	0.00	(1.0494)	(0.1212)	0.0000	1	(1.1706)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,500	0.9382	3,283.63	3,283.63	0.0000	4.3300	50.00	0.00	(0.3949)	(0.0456)	0.0000	1	(0.4406)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	14,300	0.9382	13,415.96	13,415.96	0.0000	4.3300	50.00	0.00	(1.6136)	(0.1863)	0.0000	1	(1.8000)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	4,100	0.9382	3,846.53	3,846.53	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0534)	0.0000	1	(0.5161)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	30,600	0.9382	28,708.28	28,708.28	0.0000	4.3300	50.00	0.00	(3.4530)	(0.3987)	0.0000	1	(3.8517)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	14,100	0.9382	13,228.32	13,228.32	0.0000	4.3300	50.00	0.00	(1.5911)	(0.1837)	0.0000	1	(1.7748)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	53,800	0.9382	50,474.03	50,474.03	0.0000	4.3300	50.00	0.00	(6.0709)	(0.7010)	0.0000	1	(6.7719)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	12,100	0.9382	11,351.97	11,351.97	0.0000	4.3300	50.00	0.00	(1.3654)	(0.1577)	0.0000	1	(1.5231)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,100	0.9382	2,908.35	2,908.35	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0404)	0.0000	1	(0.3902)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,200	0.9382	3,002.17	3,002.17	0.0000	4.3300	50.00	0.00	(0.3611)	(0.0417)	0.0000	1	(0.4028)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	12,600	0.9382	11,821.06	11,821.06	0.0000	4.3300	50.00	0.00	(1.4218)	(0.1642)	0.0000	1	(1.5860)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	2,800	0.9382	2,626.90	2,626.90	0.0000	4.3300	50.00	0.00	(0.3160)	(0.0365)	0.0000	1	(0.3524)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	35,800	0.9382	33,586.81	33,586.81	0.0000	4.3300	50.00	0.00	(4.0397)	(0.4665)	0.0000	1	(4.5062)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	17,600	0.9382	16,511.95	16,511.95	0.0000	4.3300	50.00	0.00	(1.9860)	(0.2293)	0.0000	1	(2.2154)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	28,500	0.9382	26,738.10	26,738.10	0.0000	4.3300	50.00	0.00	(3.2160)	(0.3714)	0.0000	1	(3.5874)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	2,200	0.9382	2,063.99	2,063.99	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0287)	0.0000	1	(0.2769)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	4,700	0.9382	4,409.44	4,409.44	0.0000	4.3300	50.00	0.00	(0.5304)	(0.0612)	0.0000	1	(0.5916)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	600	0.9382	562.91	562.91	0.0000	4.3300	50.00	0.00	(0.0677)	(0.0078)	0.0000	1	(0.0755)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	200	0.9382	187.64	187.64	0.0000	4.3300	50.00	0.00	(0.0226)	(0.0026)	0.0000	1	(0.0252)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,700	0.9382	1,594.90	1,594.90	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0222)	0.0000	1	(0.2140)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	900	0.9382	844.36	844.36	0.0000	4.3300	50.00	0.00	(0.1016)	(0.0117)	0.0000	1	(0.1133)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,500	0.9382	1,407.27	1,407.27	0.0000	4.3300	50.00	0.00	(0.1693)	(0.0195)	0.0000	1	(0.1888)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,800	0.9382	1,688.72	1,688.72	0.0000	4.3300	50.00	0.00	(0.2031)	(0.0235)	0.0000	1	(0.2266)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,800	0.9382	3,565.08	3,565.08	0.0000	4.3300	50.00	0.00	(0.4288)	(0.0495)	0.0000	1	(0.4783)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	4,500	0.9382	4,221.81	4,221.81	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0586)	0.0000	1	(0.5664)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,300	0.9382	3,095.99	3,095.99	0.0000	4.3300	50.00	0.00	(0.3724)	(0.0430)	0.0000	1	(0.4154)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	12,300	0.9382	11,539.60	11,539.60	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1603)	0.0000	1	(1.5482)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,400	0.9382	1,313.45	1,313.45	0.0000	4.3300	50.00	0.00	(0.1580)	(0.0182)	0.0000	1	(0.1762)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	500	0.9382	469.09	469.09	0.0000	4.3300	50.00	0.00	(0.0564)	(0.0065)	0.0000	1	(0.0629)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	5,700	0.9382	5,347.62	5,347.62	0.0000	4.3300	50.00	0.00	(0.6432)	(0.0743)	0.0000	1	(0.7175)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	11,400	0.9382	10,695.24	10,695.24	0.0000	4.3300	50.00	0.00	(1.2864)	(0.1485)	0.0000	1	(1.4349)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	14,400	0.9382	13,509.78	13,509.78	0.0000	4.3300	50.00	0.00	(1.6249)	(0.1876)	0.0000	1	(1.8126)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,000	0.9382	938.18	938.18	0.0000	4.3300	50.00	0.00	(0.1128)	(0.0130)	0.0000	1	(0.1259)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,600	0.9382	3,377.44	3,377.44	0.0000	4.3300	50.00	0.00	(0.4062)	(0.0469)	0.0000	1	(0.4531)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	6,000	0.9382	5,629.07	5,629.07	0.0000	4.3300	50.00	0.00	(0.6771)	(0.0782)	0.0000	1	(0.7552)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	2,200	0.9382	2,063.99	2,063.99	0.0000	4.3300	50.00	0.00	(0.2483)	(0.0287)	0.0000	1	(0.2769)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	3,100	0.9382	2,908.35	2,908.35	0.0000	4.3300	50.00	0.00	(0.3498)	(0.0404)	0.0000	1	(0.3902)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	9,700	0.9382	9,100.34	9,100.34	0.0000	4.3300	50.00	0.00	(1.0946)	(0.1264)	0.0000	1	(1.2210)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	100	0.9382	93.82	93.82	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	300	0.9382	281.45	281.45	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0039)	0.0000	1	(0.0378)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	2,400	0.9382	2,251.63	2,251.63	0.0000	4.3300	50.00	0.00	(0.2708)	(0.0313)	0.0000	1	(0.3021)	02/07/2025
002367.ZK	01/06/2025	SDB3262322896	0	1,100	0.9382	1,032.00	1,032.00	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0143)	0.0000	1	(0.1385)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002367.ZK	01/06/2025	SDB3262322896	0	8,200	0.9382	7,693.07	7,693.07	0.0000	4.3300	50.00	0.00	(0.9253)	(0.1068)	0.0000	1	(1.0322)	02/07/2025
TOTAL CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND												(575.4463)	(63.5912)	0.0000		(639.0375)	
CATHAY FINANCIAL HOLDING CO ORD CMN																	
2882.TW	01/17/2025	SDB3260121555	0	19,000	1.9573	39,564.02	37,189.54	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3099)	0.0000	1	(5.0686)	02/04/2025
2882.TW	01/17/2025	SDB3260121555	0	8,000	1.9573	16,658.54	15,658.75	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1305)	0.0000	1	(2.1341)	02/04/2025
2882.TW	01/17/2025	SDB3260121555	0	292,000	1.9573	608,036.56	571,544.45	0.0000	4.3300	30.00	0.00	(73.1333)	(4.7629)	0.0000	1	(77.8962)	02/04/2025
2882.TW	01/16/2025	SDB3260121555	0	19,000	1.9796	39,564.02	37,612.95	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3134)	0.0000	1	(5.0721)	02/04/2025
2882.TW	01/16/2025	SDB3260121555	0	8,000	1.9796	16,658.54	15,837.03	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1320)	0.0000	1	(2.1356)	02/04/2025
2882.TW	01/16/2025	SDB3260121555	0	292,000	1.9796	608,036.56	578,051.67	0.0000	4.3300	30.00	0.00	(73.1333)	(4.8171)	0.0000	1	(77.9504)	02/04/2025
2882.TW	01/15/2025	SDB3260121555	0	19,000	1.9387	39,564.02	36,835.26	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3070)	0.0000	1	(5.0656)	02/04/2025
2882.TW	01/15/2025	SDB3260121555	0	8,000	1.9387	16,658.54	15,509.58	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1292)	0.0000	1	(2.1329)	02/04/2025
2882.TW	01/15/2025	SDB3260121555	0	292,000	1.9387	608,036.56	566,099.82	0.0000	4.3300	30.00	0.00	(73.1333)	(4.7175)	0.0000	1	(77.8508)	02/04/2025
2882.TW	01/14/2025	SDB3260121555	0	19,000	1.9751	39,564.02	37,526.16	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3127)	0.0000	1	(5.0714)	02/04/2025
2882.TW	01/14/2025	SDB3260121555	0	8,000	1.9751	16,658.54	15,800.49	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1317)	0.0000	1	(2.1353)	02/04/2025
2882.TW	01/14/2025	SDB3260121555	0	292,000	1.9751	608,036.56	576,717.81	0.0000	4.3300	30.00	0.00	(73.1333)	(4.8060)	0.0000	1	(77.9393)	02/04/2025
2882.TW	01/13/2025	SDB3260121555	0	19,000	2.0733	39,564.02	39,392.28	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3283)	0.0000	1	(5.0869)	02/04/2025
2882.TW	01/13/2025	SDB3260121555	0	8,000	2.0733	16,658.54	16,586.22	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1382)	0.0000	1	(2.1419)	02/04/2025
2882.TW	01/13/2025	SDB3260121555	0	292,000	2.0733	608,036.56	605,397.18	0.0000	4.3300	30.00	0.00	(73.1333)	(5.0450)	0.0000	1	(78.1783)	02/04/2025
2882.TW	01/10/2025	SDB3260121555	0	19,000	2.0928	39,564.02	39,762.74	0.0000	4.3300	30.00	0.00	(14.2760)	(0.9941)	0.0000	3	(15.2701)	02/04/2025
2882.TW	01/10/2025	SDB3260121555	0	8,000	2.0928	16,658.54	16,742.21	0.0000	4.3300	30.00	0.00	(6.0110)	(0.4186)	0.0000	3	(6.4295)	02/04/2025
2882.TW	01/10/2025	SDB3260121555	0	292,000	2.0928	608,036.56	611,090.59	0.0000	4.3300	30.00	0.00	(219.3999)	(15.2773)	0.0000	3	(234.6771)	02/04/2025
2882.TW	01/09/2025	SDB3260121555	0	19,000	2.1130	39,564.02	40,146.16	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3346)	0.0000	1	(5.0932)	02/04/2025
2882.TW	01/09/2025	SDB3260121555	0	8,000	2.1130	16,658.54	16,903.65	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1409)	0.0000	1	(2.1445)	02/04/2025
2882.TW	01/09/2025	SDB3260121555	0	292,000	2.1130	608,036.56	616,983.15	0.0000	4.3300	30.00	0.00	(73.1333)	(5.1415)	0.0000	1	(78.2748)	02/04/2025
2882.TW	01/08/2025	SDB3260121555	0	19,000	2.0890	39,564.02	39,690.30	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3308)	0.0000	1	(5.0894)	02/04/2025
2882.TW	01/08/2025	SDB3260121555	0	8,000	2.0890	16,658.54	16,711.70	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1393)	0.0000	1	(2.1429)	02/04/2025
2882.TW	01/08/2025	SDB3260121555	0	292,000	2.0890	608,036.56	609,977.20	0.0000	4.3300	30.00	0.00	(73.1333)	(5.0831)	0.0000	1	(78.2164)	02/04/2025
2882.TW	01/07/2025	SDB3260121555	0	19,000	2.0577	39,564.02	39,095.60	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3258)	0.0000	1	(5.0845)	02/04/2025
2882.TW	01/07/2025	SDB3260121555	0	8,000	2.0577	16,658.54	16,461.30	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1372)	0.0000	1	(2.1408)	02/04/2025
2882.TW	01/07/2025	SDB3260121555	0	292,000	2.0577	608,036.56	600,837.60	0.0000	4.3300	30.00	0.00	(73.1333)	(5.0070)	0.0000	1	(78.1403)	02/04/2025
2882.TW	01/06/2025	SDB3260121555	0	19,000	2.0705	39,564.02	39,338.66	0.0000	4.3300	30.00	0.00	(4.7587)	(0.3278)	0.0000	1	(5.0865)	02/04/2025
2882.TW	01/06/2025	SDB3260121555	0	8,000	2.0705	16,658.54	16,563.65	0.0000	4.3300	30.00	0.00	(2.0037)	(0.1380)	0.0000	1	(2.1417)	02/04/2025
2882.TW	01/06/2025	SDB3260121555	0	292,000	2.0705	608,036.56	604,573.15	0.0000	4.3300	30.00	0.00	(73.1333)	(5.0381)	0.0000	1	(78.1714)	02/04/2025
2882.TW	01/03/2025	SDB3260121555	0	19,000	2.0823	39,564.02	39,564.02	0.0000	4.3300	30.00	0.00	(14.2760)	(0.9891)	0.0000	3	(15.2651)	02/04/2025
2882.TW	01/03/2025	SDB3260121555	0	8,000	2.0823	16,658.54	16,658.54	0.0000	4.3300	30.00	0.00	(6.0110)	(0.4165)	0.0000	3	(6.4274)	02/04/2025
2882.TW	01/03/2025	SDB3260121555	0	292,000	2.0823	608,036.56	608,036.56	0.0000	4.3300	30.00	0.00	(219.3999)	(15.2009)	0.0000	3	(234.6008)	02/04/2025
TOTAL CATHAY FINANCIAL HOLDING CO ORD CMN												(1,198.4342)	(81.8217)	0.0000		(1,280.2559)	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND																	
601016.SH	01/17/2025	SDB3260123095	0	9,300	0.4097	3,821.27	3,810.31	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0529)	0.0000	1	(0.5125)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	26,700	0.4097	10,996.64	10,939.28	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1519)	0.0000	1	(1.4746)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	50,900	0.4097	21,235.12	20,854.29	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2896)	0.0000	1	(2.8438)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	900	0.4097	374.21	368.74	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0051)	0.0000	1	(0.0501)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	33,600	0.4097	14,338.50	13,766.29	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1912)	0.0000	1	(1.9158)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	500	0.4097	215.49	204.86	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	2,600	0.4097	1,125.54	1,065.25	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0148)	0.0000	1	(0.1502)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	1,500	0.4097	649.35	614.57	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0085)	0.0000	1	(0.0866)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	11,200	0.4097	4,848.48	4,588.76	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0637)	0.0000	1	(0.6469)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	27,700	0.4097	11,991.33	11,348.99	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1576)	0.0000	1	(1.5999)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	600	0.4097	259.74	245.83	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	100	0.4097	43.29	40.97	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	2,900	0.4097	1,255.41	1,188.16	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0165)	0.0000	1	(0.1675)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/17/2025	SDB3260123095	0	1,400	0.4097	606.06	573.60	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0080)	0.0000	1	(0.0809)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	500	0.4097	216.45	204.86	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	100	0.4097	43.29	40.97	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	800	0.4097	346.32	327.77	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0046)	0.0000	1	(0.0462)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	6,700	0.4097	2,900.43	2,745.06	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0381)	0.0000	1	(0.3870)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	6,500	0.4097	2,813.85	2,663.12	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0370)	0.0000	1	(0.3754)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	3,400	0.4097	1,471.86	1,393.02	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0193)	0.0000	1	(0.1964)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	3,000	0.4097	1,298.70	1,229.13	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0171)	0.0000	1	(0.1733)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	8,300	0.4097	3,593.07	3,400.60	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0472)	0.0000	1	(0.4794)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	500	0.4097	216.45	204.86	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	2,300	0.4097	995.67	942.34	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1328)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	1,900	0.4097	822.51	778.45	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0108)	0.0000	1	(0.1097)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	15,100	0.4097	6,536.79	6,186.64	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0859)	0.0000	1	(0.8722)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	28,100	0.4097	12,164.49	11,512.88	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1599)	0.0000	1	(1.6230)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	12,500	0.4097	5,411.25	5,121.39	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0711)	0.0000	1	(0.7220)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	4,200	0.4097	1,818.18	1,720.79	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0239)	0.0000	1	(0.2426)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	24,000	0.4097	10,389.60	9,833.06	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1366)	0.0000	1	(1.3862)	02/07/2025
601016.SH	01/17/2025	SDB3260123095	0	2,200	0.4097	952.38	901.36	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0125)	0.0000	1	(0.1271)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	9,300	0.4011	3,821.27	3,730.68	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0518)	0.0000	1	(0.5114)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	26,700	0.4011	10,996.64	10,710.65	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1488)	0.0000	1	(1.4714)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	50,900	0.4011	21,235.12	20,418.43	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2836)	0.0000	1	(2.8377)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	900	0.4011	374.21	361.03	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0050)	0.0000	1	(0.0500)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	33,600	0.4011	14,338.50	13,478.57	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1872)	0.0000	1	(1.9118)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	500	0.4011	215.49	200.57	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	2,600	0.4011	1,125.54	1,042.98	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0145)	0.0000	1	(0.1499)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	1,500	0.4011	649.35	601.72	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	11,200	0.4011	4,848.48	4,492.86	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0624)	0.0000	1	(0.6456)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	27,700	0.4011	11,991.33	11,111.80	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1543)	0.0000	1	(1.5966)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	600	0.4011	259.74	240.69	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0033)	0.0000	1	(0.0346)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	100	0.4011	43.29	40.11	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	2,900	0.4011	1,255.41	1,163.33	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0162)	0.0000	1	(0.1672)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	1,400	0.4011	606.06	561.61	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0078)	0.0000	1	(0.0807)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	500	0.4011	216.45	200.57	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	100	0.4011	43.29	40.11	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	800	0.4011	346.32	320.92	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0045)	0.0000	1	(0.0461)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	6,700	0.4011	2,900.43	2,687.69	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0373)	0.0000	1	(0.3862)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	6,500	0.4011	2,813.85	2,607.46	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0362)	0.0000	1	(0.3747)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	3,400	0.4011	1,471.86	1,363.90	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0189)	0.0000	1	(0.1960)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	3,000	0.4011	1,298.70	1,203.44	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0167)	0.0000	1	(0.1729)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	8,300	0.4011	3,593.07	3,329.53	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0462)	0.0000	1	(0.4784)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	500	0.4011	216.45	200.57	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	2,300	0.4011	995.67	922.64	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0128)	0.0000	1	(0.1326)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	1,900	0.4011	822.51	762.18	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0106)	0.0000	1	(0.1095)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	15,100	0.4011	6,536.79	6,057.33	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0841)	0.0000	1	(0.8704)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	28,100	0.4011	12,164.49	11,272.26	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1566)	0.0000	1	(1.6197)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	12,500	0.4011	5,411.25	5,014.35	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0696)	0.0000	1	(0.7205)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	4,200	0.4011	1,818.18	1,684.82	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0234)	0.0000	1	(0.2421)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	24,000	0.4011	10,389.60	9,627.55	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1337)	0.0000	1	(1.3834)	02/07/2025
601016.SH	01/16/2025	SDB3260123095	0	2,200	0.4011	952.38	882.53	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0123)	0.0000	1	(0.1268)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	9,300	0.4025	3,821.27	3,742.84	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0520)	0.0000	1	(0.5116)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	26,700	0.4025	10,996.64	10,745.58	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1492)	0.0000	1	(1.4719)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	50,900	0.4025	21,235.12	20,485.01	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2845)	0.0000	1	(2.8386)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	900	0.4025	374.21	362.21	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0050)	0.0000	1	(0.0500)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/15/2025	SDB3260123095	0	33,600	0.4025	14,338.50	13,522.52	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1878)	0.0000	1	(1.9124)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	500	0.4025	215.49	201.23	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	2,600	0.4025	1,125.54	1,046.39	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0145)	0.0000	1	(0.1499)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	1,500	0.4025	649.35	603.68	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	11,200	0.4025	4,848.48	4,507.51	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0626)	0.0000	1	(0.6458)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	27,700	0.4025	11,991.33	11,148.03	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1548)	0.0000	1	(1.5971)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	600	0.4025	259.74	241.47	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0346)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	100	0.4025	43.29	40.25	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	2,900	0.4025	1,255.41	1,167.12	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0162)	0.0000	1	(0.1672)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	1,400	0.4025	606.06	563.44	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0078)	0.0000	1	(0.0807)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	500	0.4025	216.45	201.23	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	100	0.4025	43.29	40.25	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	800	0.4025	346.32	321.96	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0045)	0.0000	1	(0.0461)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	6,700	0.4025	2,900.43	2,696.46	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0375)	0.0000	1	(0.3863)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	6,500	0.4025	2,813.85	2,615.96	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0363)	0.0000	1	(0.3748)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	3,400	0.4025	1,471.86	1,368.35	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0190)	0.0000	1	(0.1960)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	3,000	0.4025	1,298.70	1,207.37	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0168)	0.0000	1	(0.1730)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	8,300	0.4025	3,593.07	3,340.38	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0464)	0.0000	1	(0.4786)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	500	0.4025	216.45	201.23	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	2,300	0.4025	995.67	925.65	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0129)	0.0000	1	(0.1326)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	1,900	0.4025	822.51	764.67	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0106)	0.0000	1	(0.1096)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	15,100	0.4025	6,536.79	6,077.09	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0844)	0.0000	1	(0.8706)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	28,100	0.4025	12,164.49	11,309.01	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1571)	0.0000	1	(1.6202)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	12,500	0.4025	5,411.25	5,030.70	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0699)	0.0000	1	(0.7207)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	4,200	0.4025	1,818.18	1,690.32	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0235)	0.0000	1	(0.2422)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	24,000	0.4025	10,389.60	9,658.94	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1342)	0.0000	1	(1.3838)	02/07/2025
601016.SH	01/15/2025	SDB3260123095	0	2,200	0.4025	952.38	885.40	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0123)	0.0000	1	(0.1268)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	9,300	0.4068	3,821.27	3,782.93	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0525)	0.0000	1	(0.5122)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	26,700	0.4068	10,996.64	10,860.68	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1508)	0.0000	1	(1.4735)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	50,900	0.4068	21,235.12	20,704.44	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2876)	0.0000	1	(2.8417)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	900	0.4068	374.21	366.09	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0051)	0.0000	1	(0.0501)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	33,600	0.4068	14,338.50	13,667.37	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1898)	0.0000	1	(1.9144)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	500	0.4068	215.49	203.38	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	2,600	0.4068	1,125.54	1,057.59	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0147)	0.0000	1	(0.1501)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	1,500	0.4068	649.35	610.15	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0085)	0.0000	1	(0.0866)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	11,200	0.4068	4,848.48	4,555.79	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0633)	0.0000	1	(0.6464)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	27,700	0.4068	11,991.33	11,267.45	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1565)	0.0000	1	(1.5988)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	600	0.4068	259.74	244.06	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0346)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	100	0.4068	43.29	40.68	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	2,900	0.4068	1,255.41	1,179.62	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0164)	0.0000	1	(0.1674)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	1,400	0.4068	606.06	569.47	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0079)	0.0000	1	(0.0808)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	500	0.4068	216.45	203.38	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	100	0.4068	43.29	40.68	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	800	0.4068	346.32	325.41	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0045)	0.0000	1	(0.0462)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	6,700	0.4068	2,900.43	2,725.34	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0379)	0.0000	1	(0.3867)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	6,500	0.4068	2,813.85	2,643.99	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0367)	0.0000	1	(0.3752)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	3,400	0.4068	1,471.86	1,383.01	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0192)	0.0000	1	(0.1962)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	3,000	0.4068	1,298.70	1,220.30	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0169)	0.0000	1	(0.1732)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	8,300	0.4068	3,593.07	3,376.17	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0469)	0.0000	1	(0.4791)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	500	0.4068	216.45	203.38	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	2,300	0.4068	995.67	935.56	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0130)	0.0000	1	(0.1328)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	1,900	0.4068	822.51	772.86	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0107)	0.0000	1	(0.1097)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	15,100	0.4068	6,536.79	6,142.18	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0853)	0.0000	1	(0.8715)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/14/2025	SDB3260123095	0	28,100	0.4068	12,164.49	11,430.15	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1588)	0.0000	1	(1.6219)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	12,500	0.4068	5,411.25	5,084.59	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0706)	0.0000	1	(0.7215)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	4,200	0.4068	1,818.18	1,708.42	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0237)	0.0000	1	(0.2424)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	24,000	0.4068	10,389.60	9,762.41	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1356)	0.0000	1	(1.3852)	02/07/2025
601016.SH	01/14/2025	SDB3260123095	0	2,200	0.4068	952.38	894.89	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0124)	0.0000	1	(0.1270)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	9,300	0.4083	3,821.27	3,797.26	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0527)	0.0000	1	(0.5124)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	26,700	0.4083	10,996.64	10,901.82	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1514)	0.0000	1	(1.4741)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	50,900	0.4083	21,235.12	20,782.88	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2887)	0.0000	1	(2.8428)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	900	0.4083	374.21	367.48	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0051)	0.0000	1	(0.0501)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	33,600	0.4083	14,338.50	13,719.15	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1905)	0.0000	1	(1.9151)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	500	0.4083	215.49	204.15	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	2,600	0.4083	1,125.54	1,061.60	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0147)	0.0000	1	(0.1501)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	1,500	0.4083	649.35	612.46	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0085)	0.0000	1	(0.0866)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	11,200	0.4083	4,848.48	4,573.05	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0635)	0.0000	1	(0.6467)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	27,700	0.4083	11,991.33	11,310.13	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1571)	0.0000	1	(1.5994)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	600	0.4083	259.74	244.98	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0346)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	100	0.4083	43.29	40.83	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	2,900	0.4083	1,255.41	1,184.09	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0164)	0.0000	1	(0.1674)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	1,400	0.4083	606.06	571.63	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0079)	0.0000	1	(0.0808)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	500	0.4083	216.45	204.15	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	100	0.4083	43.29	40.83	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	800	0.4083	346.32	326.65	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0045)	0.0000	1	(0.0462)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	6,700	0.4083	2,900.43	2,735.66	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0380)	0.0000	1	(0.3869)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	6,500	0.4083	2,813.85	2,654.00	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0369)	0.0000	1	(0.3753)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	3,400	0.4083	1,471.86	1,388.25	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0193)	0.0000	1	(0.1963)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	3,000	0.4083	1,298.70	1,224.92	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0170)	0.0000	1	(0.1732)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	8,300	0.4083	3,593.07	3,388.96	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0471)	0.0000	1	(0.4792)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	500	0.4083	216.45	204.15	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	2,300	0.4083	995.67	939.11	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0130)	0.0000	1	(0.1328)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	1,900	0.4083	822.51	775.79	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0108)	0.0000	1	(0.1097)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	15,100	0.4083	6,536.79	6,165.45	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0856)	0.0000	1	(0.8719)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	28,100	0.4083	12,164.49	11,473.45	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1594)	0.0000	1	(1.6225)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	12,500	0.4083	5,411.25	5,103.85	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0709)	0.0000	1	(0.7217)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	4,200	0.4083	1,818.18	1,714.89	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0238)	0.0000	1	(0.2425)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	24,000	0.4083	10,389.60	9,799.39	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1361)	0.0000	1	(1.3857)	02/07/2025
601016.SH	01/13/2025	SDB3260123095	0	2,200	0.4083	952.38	898.28	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0125)	0.0000	1	(0.1270)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	9,300	0.4144	3,821.27	3,853.66	0.0000	4.3300	50.00	0.00	(1.3788)	(0.1606)	0.0000	3	(1.5394)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	26,700	0.4144	10,996.64	11,063.73	0.0000	4.3300	50.00	0.00	(3.9680)	(0.4610)	0.0000	3	(4.4289)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	50,900	0.4144	21,235.12	21,091.53	0.0000	4.3300	50.00	0.00	(7.6623)	(0.8788)	0.0000	3	(8.5412)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	900	0.4144	374.21	372.93	0.0000	4.3300	50.00	0.00	(0.1350)	(0.0155)	0.0000	3	(0.1506)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	33,600	0.4144	14,338.50	13,922.90	0.0000	4.3300	50.00	0.00	(5.1738)	(0.5801)	0.0000	3	(5.7539)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	500	0.4144	215.49	207.19	0.0000	4.3300	50.00	0.00	(0.0778)	(0.0086)	0.0000	3	(0.0864)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	2,600	0.4144	1,125.54	1,077.37	0.0000	4.3300	50.00	0.00	(0.4061)	(0.0449)	0.0000	3	(0.4510)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	1,500	0.4144	649.35	621.56	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0259)	0.0000	3	(0.2602)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	11,200	0.4144	4,848.48	4,640.97	0.0000	4.3300	50.00	0.00	(1.7495)	(0.1934)	0.0000	3	(1.9429)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	27,700	0.4144	11,991.33	11,478.10	0.0000	4.3300	50.00	0.00	(4.3269)	(0.4783)	0.0000	3	(4.8051)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	600	0.4144	259.74	248.62	0.0000	4.3300	50.00	0.00	(0.0937)	(0.0104)	0.0000	3	(0.1041)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	100	0.4144	43.29	41.44	0.0000	4.3300	50.00	0.00	(0.0156)	(0.0017)	0.0000	3	(0.0173)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	2,900	0.4144	1,255.41	1,201.68	0.0000	4.3300	50.00	0.00	(0.4530)	(0.0501)	0.0000	3	(0.5031)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	1,400	0.4144	606.06	580.12	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0242)	0.0000	3	(0.2429)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	500	0.4144	216.45	207.19	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	3	(0.0867)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	100	0.4144	43.29	41.44	0.0000	4.3300	50.00	0.00	(0.0156)	(0.0017)	0.0000	3	(0.0173)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	800	0.4144	346.32	331.50	0.0000	4.3300	50.00	0.00	(0.1250)	(0.0138)	0.0000	3	(0.1388)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/10/2025	SDB3260123095	0	6,700	0.4144	2,900.43	2,776.29	0.0000	4.3300	50.00	0.00	(1.0466)	(0.1157)	0.0000	3	(1.1623)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	6,500	0.4144	2,813.85	2,693.42	0.0000	4.3300	50.00	0.00	(1.0153)	(0.1122)	0.0000	3	(1.1276)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	3,400	0.4144	1,471.86	1,408.86	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0587)	0.0000	3	(0.5898)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	3,000	0.4144	1,298.70	1,243.12	0.0000	4.3300	50.00	0.00	(0.4686)	(0.0518)	0.0000	3	(0.5204)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	8,300	0.4144	3,593.07	3,439.29	0.0000	4.3300	50.00	0.00	(1.2965)	(0.1433)	0.0000	3	(1.4398)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	500	0.4144	216.45	207.19	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	3	(0.0867)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	2,300	0.4144	995.67	953.06	0.0000	4.3300	50.00	0.00	(0.3593)	(0.0397)	0.0000	3	(0.3990)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	1,900	0.4144	822.51	787.31	0.0000	4.3300	50.00	0.00	(0.2968)	(0.0328)	0.0000	3	(0.3296)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	15,100	0.4144	6,536.79	6,257.02	0.0000	4.3300	50.00	0.00	(2.3587)	(0.2607)	0.0000	3	(2.6194)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	28,100	0.4144	12,164.49	11,643.85	0.0000	4.3300	50.00	0.00	(4.3894)	(0.4852)	0.0000	3	(4.8745)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	12,500	0.4144	5,411.25	5,179.65	0.0000	4.3300	50.00	0.00	(1.9526)	(0.2158)	0.0000	3	(2.1684)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	4,200	0.4144	1,818.18	1,740.36	0.0000	4.3300	50.00	0.00	(0.6561)	(0.0725)	0.0000	3	(0.7286)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	24,000	0.4144	10,389.60	9,944.93	0.0000	4.3300	50.00	0.00	(3.7489)	(0.4144)	0.0000	3	(4.1633)	02/07/2025
601016.SH	01/10/2025	SDB3260123095	0	2,200	0.4144	952.38	911.62	0.0000	4.3300	50.00	0.00	(0.3437)	(0.0380)	0.0000	3	(0.3816)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	9,300	0.4146	3,821.27	3,855.51	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0535)	0.0000	1	(0.5132)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	28,700	0.4146	10,996.64	11,069.05	0.0000	4.3300	50.00	0.00	(1.3227)	(0.1537)	0.0000	1	(1.4764)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	50,900	0.4146	21,235.12	21,101.66	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2931)	0.0000	1	(2.8472)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	900	0.4146	374.21	373.11	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0502)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	33,600	0.4146	14,338.50	13,929.59	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1935)	0.0000	1	(1.9181)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	500	0.4146	215.49	207.29	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	2,600	0.4146	1,125.54	1,077.88	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0150)	0.0000	1	(0.1503)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	1,500	0.4146	649.35	621.86	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0867)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	11,200	0.4146	4,848.48	4,643.20	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0645)	0.0000	1	(0.6477)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	27,700	0.4146	11,991.33	11,483.62	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1595)	0.0000	1	(1.6018)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	600	0.4146	259.74	248.74	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	100	0.4146	43.29	41.46	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	2,900	0.4146	1,255.41	1,202.26	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0167)	0.0000	1	(0.1677)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	1,400	0.4146	606.06	580.40	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0081)	0.0000	1	(0.0810)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	500	0.4146	216.45	207.29	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0029)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	100	0.4146	43.29	41.46	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	800	0.4146	346.32	331.66	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0046)	0.0000	1	(0.0463)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	6,700	0.4146	2,900.43	2,777.63	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0386)	0.0000	1	(0.3874)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	6,500	0.4146	2,813.85	2,694.71	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0374)	0.0000	1	(0.3759)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	3,400	0.4146	1,471.86	1,409.54	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0196)	0.0000	1	(0.1966)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	3,000	0.4146	1,298.70	1,243.71	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0173)	0.0000	1	(0.1735)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	8,300	0.4146	3,593.07	3,440.94	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0478)	0.0000	1	(0.4800)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	500	0.4146	216.45	207.29	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0029)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	2,300	0.4146	995.67	953.51	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0132)	0.0000	1	(0.1330)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	1,900	0.4146	822.51	787.68	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0109)	0.0000	1	(0.1099)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	15,100	0.4146	6,536.79	6,260.02	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0869)	0.0000	1	(0.8732)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	28,100	0.4146	12,164.49	11,649.45	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1618)	0.0000	1	(1.6249)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	12,500	0.4146	5,411.25	5,182.14	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0720)	0.0000	1	(0.7228)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	4,200	0.4146	1,818.18	1,741.20	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0242)	0.0000	1	(0.2429)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	24,000	0.4146	10,389.60	9,949.70	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1382)	0.0000	1	(1.3878)	02/07/2025
601016.SH	01/09/2025	SDB3260123095	0	2,200	0.4146	952.38	912.06	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0127)	0.0000	1	(0.1272)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	50,900	0.4103	21,235.12	20,884.68	0.0000	4.3300	50.00	0.00	(2.5541)	(0.2901)	0.0000	1	(2.8442)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	900	0.4103	374.21	369.28	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0051)	0.0000	1	(0.0501)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	33,600	0.4103	14,338.50	13,786.35	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1915)	0.0000	1	(1.9161)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	500	0.4103	215.49	205.15	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	2,600	0.4103	1,125.54	1,066.80	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0148)	0.0000	1	(0.1502)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	1,500	0.4103	649.35	615.46	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0085)	0.0000	1	(0.0867)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	11,200	0.4103	4,848.48	4,595.45	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0638)	0.0000	1	(0.6470)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	27,700	0.4103	11,991.33	11,365.53	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1579)	0.0000	1	(1.6001)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/08/2025	SDB3260123095	0	600	0.4103	259.74	246.18	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	100	0.4103	43.29	41.03	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	2,900	0.4103	1,255.41	1,189.89	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0185)	0.0000	1	(0.1675)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	1,400	0.4103	606.06	574.43	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0080)	0.0000	1	(0.0809)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	500	0.4103	216.45	205.15	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	100	0.4103	43.29	41.03	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	800	0.4103	346.32	328.25	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0046)	0.0000	1	(0.0462)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	6,700	0.4103	2,900.43	2,749.06	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0382)	0.0000	1	(0.3870)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	6,500	0.4103	2,813.85	2,667.00	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0370)	0.0000	1	(0.3755)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	3,400	0.4103	1,471.86	1,395.05	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0194)	0.0000	1	(0.1964)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	3,000	0.4103	1,298.70	1,230.92	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0171)	0.0000	1	(0.1733)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	8,300	0.4103	3,593.07	3,405.56	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0473)	0.0000	1	(0.4795)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	500	0.4103	216.45	205.15	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	2,300	0.4103	995.67	943.71	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0131)	0.0000	1	(0.1329)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	1,900	0.4103	822.51	779.59	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0108)	0.0000	1	(0.1098)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	15,100	0.4103	6,536.79	6,195.65	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0861)	0.0000	1	(0.8723)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	28,100	0.4103	12,164.49	11,529.65	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1601)	0.0000	1	(1.6233)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	12,500	0.4103	5,411.25	5,128.85	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0712)	0.0000	1	(0.7221)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	4,200	0.4103	1,818.18	1,723.29	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0239)	0.0000	1	(0.2426)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	24,000	0.4103	10,389.60	9,847.39	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1368)	0.0000	1	(1.3864)	02/07/2025
601016.SH	01/08/2025	SDB3260123095	0	2,200	0.4103	952.38	902.68	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0125)	0.0000	1	(0.1271)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	33,600	0.4168	14,338.50	14,003.34	0.0000	4.3300	50.00	0.00	(1.7246)	(0.1945)	0.0000	1	(1.9191)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	500	0.4168	215.49	208.38	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	2,600	0.4168	1,125.54	1,083.59	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0150)	0.0000	1	(0.1504)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	1,500	0.4168	649.35	625.15	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0087)	0.0000	1	(0.0868)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	11,200	0.4168	4,848.48	4,667.78	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0648)	0.0000	1	(0.6480)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	27,700	0.4168	11,991.33	11,544.42	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1603)	0.0000	1	(1.6026)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	600	0.4168	259.74	250.06	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	100	0.4168	43.29	41.68	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	2,900	0.4168	1,255.41	1,208.62	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0168)	0.0000	1	(0.1678)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	1,400	0.4168	606.06	583.47	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0081)	0.0000	1	(0.0810)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	500	0.4168	216.45	208.38	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0029)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	100	0.4168	43.29	41.68	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	800	0.4168	346.32	333.41	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0046)	0.0000	1	(0.0463)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	6,700	0.4168	2,900.43	2,792.33	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0388)	0.0000	1	(0.3876)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	6,500	0.4168	2,813.85	2,708.98	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0376)	0.0000	1	(0.3761)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	3,400	0.4168	1,471.86	1,417.00	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0197)	0.0000	1	(0.1967)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	3,000	0.4168	1,298.70	1,250.30	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0174)	0.0000	1	(0.1736)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	8,300	0.4168	3,593.07	3,459.16	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0480)	0.0000	1	(0.4802)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	500	0.4168	216.45	208.38	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0029)	0.0000	1	(0.0289)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	2,300	0.4168	995.67	958.56	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0133)	0.0000	1	(0.1331)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	1,900	0.4168	822.51	791.86	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0110)	0.0000	1	(0.1099)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	15,100	0.4168	6,536.79	6,293.17	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0874)	0.0000	1	(0.8736)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	28,100	0.4168	12,164.49	11,711.12	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1627)	0.0000	1	(1.6258)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	12,500	0.4168	5,411.25	5,209.58	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0724)	0.0000	1	(0.7232)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	4,200	0.4168	1,818.18	1,750.42	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0243)	0.0000	1	(0.2430)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	24,000	0.4168	10,389.60	10,002.38	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1389)	0.0000	1	(1.3886)	02/07/2025
601016.SH	01/07/2025	SDB3260123095	0	2,200	0.4168	952.38	916.89	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0127)	0.0000	1	(0.1273)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	2,600	0.4329	1,125.54	1,125.54	0.0000	4.3300	50.00	0.00	(0.1354)	(0.0156)	0.0000	1	(0.1510)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	1,500	0.4329	649.35	649.35	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0090)	0.0000	1	(0.0871)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	11,200	0.4329	4,848.48	4,848.48	0.0000	4.3300	50.00	0.00	(0.5832)	(0.0673)	0.0000	1	(0.6505)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	27,700	0.4329	11,991.33	11,991.33	0.0000	4.3300	50.00	0.00	(1.4423)	(0.1665)	0.0000	1	(1.6088)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	600	0.4329	259.74	259.74	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0036)	0.0000	1	(0.0348)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601016.SH	01/06/2025	SDB3260123095	0	100	0.4329	43.29	43.29	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	2,900	0.4329	1,255.41	1,255.41	0.0000	4.3300	50.00	0.00	(0.1510)	(0.0174)	0.0000	1	(0.1684)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	1,400	0.4329	606.06	606.06	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0084)	0.0000	1	(0.0813)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	500	0.4329	216.45	216.45	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0030)	0.0000	1	(0.0290)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	100	0.4329	43.29	43.29	0.0000	4.3300	50.00	0.00	(0.0052)	(0.0006)	0.0000	1	(0.0058)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	800	0.4329	346.32	346.32	0.0000	4.3300	50.00	0.00	(0.0417)	(0.0048)	0.0000	1	(0.0465)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	6,700	0.4329	2,900.43	2,900.43	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0403)	0.0000	1	(0.3891)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	6,500	0.4329	2,813.85	2,813.85	0.0000	4.3300	50.00	0.00	(0.3384)	(0.0391)	0.0000	1	(0.3775)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	3,400	0.4329	1,471.86	1,471.86	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0204)	0.0000	1	(0.1975)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	3,000	0.4329	1,298.70	1,298.70	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0180)	0.0000	1	(0.1742)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	8,300	0.4329	3,593.07	3,593.07	0.0000	4.3300	50.00	0.00	(0.4322)	(0.0499)	0.0000	1	(0.4821)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	500	0.4329	216.45	216.45	0.0000	4.3300	50.00	0.00	(0.0260)	(0.0030)	0.0000	1	(0.0290)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	2,300	0.4329	995.67	995.67	0.0000	4.3300	50.00	0.00	(0.1198)	(0.0138)	0.0000	1	(0.1336)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	1,900	0.4329	822.51	822.51	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0114)	0.0000	1	(0.1104)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	15,100	0.4329	6,536.79	6,536.79	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0908)	0.0000	1	(0.8770)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	28,100	0.4329	12,164.49	12,164.49	0.0000	4.3300	50.00	0.00	(1.4631)	(0.1690)	0.0000	1	(1.6321)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	12,500	0.4329	5,411.25	5,411.25	0.0000	4.3300	50.00	0.00	(0.6509)	(0.0752)	0.0000	1	(0.7260)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	4,200	0.4329	1,818.18	1,818.18	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0253)	0.0000	1	(0.2439)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	24,000	0.4329	10,389.60	10,389.60	0.0000	4.3300	50.00	0.00	(1.2496)	(0.1443)	0.0000	1	(1.3939)	02/07/2025
601016.SH	01/06/2025	SDB3260123095	0	2,200	0.4329	952.38	952.38	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0132)	0.0000	1	(0.1278)	02/07/2025
TOTAL CECEP WIND-POWER CORPORATION CMN CLASS A SERIES NORTHBOUND												(166.3194)	(18.4753)	0.0000		(184.7947)	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601375.SH	01/17/2025	SDB3260962829	0	300	0.5499	171.08	164.97	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0229)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	2,000	0.5499	1,179.89	1,099.82	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0153)	0.0000	1	(0.1572)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	20,500	0.5499	12,093.89	11,273.18	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1566)	0.0000	1	(1.6112)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	16,300	0.5499	9,616.12	8,963.55	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1245)	0.0000	1	(1.2811)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	6,100	0.5499	3,598.67	3,354.46	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0466)	0.0000	1	(0.4794)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	9,400	0.5499	5,545.49	5,169.16	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0718)	0.0000	1	(0.7388)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	1,900	0.5499	1,120.90	1,044.83	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0145)	0.0000	1	(0.1493)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	1,700	0.5499	1,002.91	934.85	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0130)	0.0000	1	(0.1336)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	9,000	0.5499	5,309.51	4,949.20	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0687)	0.0000	1	(0.7074)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	28,700	0.5499	16,931.45	15,782.45	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2192)	0.0000	1	(2.2557)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	13,100	0.5499	7,728.29	7,203.83	0.0000	4.3300	50.00	0.00	(0.9295)	(0.1001)	0.0000	1	(1.0296)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	23,800	0.5499	14,040.71	13,087.88	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1818)	0.0000	1	(1.8706)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	800	0.5499	471.96	439.93	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	50,100	0.5499	29,556.29	27,550.54	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3826)	0.0000	1	(3.9376)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	18,800	0.5499	11,090.98	10,338.33	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1436)	0.0000	1	(1.4776)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	5,500	0.5499	3,244.70	3,024.51	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0420)	0.0000	1	(0.4323)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	1,400	0.5499	825.92	769.88	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0107)	0.0000	1	(0.1100)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	300	0.5499	176.98	164.97	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	7,000	0.5499	4,129.62	3,849.38	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0535)	0.0000	1	(0.5502)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	13,800	0.5499	8,141.25	7,588.77	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1054)	0.0000	1	(1.0846)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	19,100	0.5499	11,267.97	10,503.30	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1459)	0.0000	1	(1.5012)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	9,700	0.5499	5,722.48	5,334.14	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0741)	0.0000	1	(0.7624)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	14,200	0.5499	8,377.23	7,808.74	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1085)	0.0000	1	(1.1160)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	200	0.5499	117.99	109.98	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	800	0.5499	471.96	439.93	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	6,500	0.5499	3,834.65	3,574.42	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0496)	0.0000	1	(0.5109)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	2,400	0.5499	1,415.87	1,319.79	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0183)	0.0000	1	(0.1886)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	40,100	0.5499	23,656.83	22,051.43	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3063)	0.0000	1	(3.1517)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	15,600	0.5499	9,203.16	8,578.61	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1191)	0.0000	1	(1.2261)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	100	0.5499	58.99	54.99	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/17/2025	SDB3260962829	0	400	0.5499	235.98	219.96	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0314)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	12,700	0.5499	7,492.31	6,983.87	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0970)	0.0000	1	(0.9982)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	1,100	0.5499	648.94	604.90	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	1,300	0.5499	766.93	714.88	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0099)	0.0000	1	(0.1022)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	100	0.5499	58.99	54.99	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	25,000	0.5499	14,748.65	13,747.78	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1909)	0.0000	1	(1.9649)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	5,400	0.5499	3,185.71	2,969.52	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0412)	0.0000	1	(0.4244)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	2,100	0.5499	1,238.89	1,154.81	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0160)	0.0000	1	(0.1650)	02/07/2025
601375.SH	01/17/2025	SDB3260962829	0	300	0.5499	176.98	164.97	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	300	0.5303	171.08	159.10	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	2,000	0.5303	1,179.89	1,060.66	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0147)	0.0000	1	(0.1566)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	20,500	0.5303	12,093.89	10,871.79	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1510)	0.0000	1	(1.6056)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	16,300	0.5303	9,616.12	8,644.40	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1201)	0.0000	1	(1.2767)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	6,100	0.5303	3,598.67	3,235.02	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0449)	0.0000	1	(0.4778)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	9,400	0.5303	5,545.49	4,985.11	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0692)	0.0000	1	(0.7362)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	1,900	0.5303	1,120.90	1,007.63	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0140)	0.0000	1	(0.1488)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	1,700	0.5303	1,002.91	901.56	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0125)	0.0000	1	(0.1331)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	9,000	0.5303	5,309.51	4,772.98	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0663)	0.0000	1	(0.7049)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	28,700	0.5303	16,931.45	15,220.50	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2114)	0.0000	1	(2.2479)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	13,100	0.5303	7,728.29	6,947.34	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0965)	0.0000	1	(1.0260)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	23,800	0.5303	14,040.71	12,621.88	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1753)	0.0000	1	(1.8641)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	800	0.5303	471.96	424.26	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	50,100	0.5303	29,556.29	26,569.58	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3690)	0.0000	1	(3.9240)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	18,800	0.5303	11,090.98	9,970.22	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1385)	0.0000	1	(1.4725)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	5,500	0.5303	3,244.70	2,916.82	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0405)	0.0000	1	(0.4308)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	1,400	0.5303	825.92	742.46	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0103)	0.0000	1	(0.1097)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	300	0.5303	176.98	159.10	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	7,000	0.5303	4,129.62	3,712.32	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0516)	0.0000	1	(0.5483)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	13,800	0.5303	8,141.25	7,318.57	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1016)	0.0000	1	(1.0809)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	19,100	0.5303	11,267.97	10,129.32	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1407)	0.0000	1	(1.4960)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	9,700	0.5303	5,722.48	5,144.21	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0714)	0.0000	1	(0.7597)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	14,200	0.5303	8,377.23	7,530.70	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1046)	0.0000	1	(1.1122)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	200	0.5303	117.99	106.07	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	800	0.5303	471.96	424.26	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	6,500	0.5303	3,834.65	3,447.15	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0479)	0.0000	1	(0.5091)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	2,400	0.5303	1,415.87	1,272.79	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0177)	0.0000	1	(0.1880)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	40,100	0.5303	23,656.83	21,266.27	0.0000	4.3300	50.00	0.00	(2.8454)	(0.2954)	0.0000	1	(3.1408)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	15,600	0.5303	9,203.16	8,273.16	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1149)	0.0000	1	(1.2218)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	100	0.5303	58.99	53.03	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	400	0.5303	235.98	212.13	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	12,700	0.5303	7,492.31	6,735.20	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0935)	0.0000	1	(0.9947)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	1,100	0.5303	648.94	583.36	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0081)	0.0000	1	(0.0862)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	1,300	0.5303	766.93	689.43	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0096)	0.0000	1	(0.1018)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	100	0.5303	58.99	53.03	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	25,000	0.5303	14,748.65	13,258.27	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1841)	0.0000	1	(1.9581)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	5,400	0.5303	3,185.71	2,863.79	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0398)	0.0000	1	(0.4229)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	2,100	0.5303	1,238.89	1,113.70	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0155)	0.0000	1	(0.1645)	02/07/2025
601375.SH	01/16/2025	SDB3260962829	0	300	0.5303	176.98	159.10	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	300	0.5289	171.08	158.67	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	2,000	0.5289	1,179.89	1,057.81	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0147)	0.0000	1	(0.1566)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	20,500	0.5289	12,093.89	10,842.51	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1506)	0.0000	1	(1.6052)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	16,300	0.5289	9,616.12	8,621.12	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1197)	0.0000	1	(1.2763)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	6,100	0.5289	3,598.67	3,226.31	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0448)	0.0000	1	(0.4776)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/15/2025	SDB3260962829	0	9,400	0.5289	5,545.49	4,971.69	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0691)	0.0000	1	(0.7361)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	1,900	0.5289	1,120.90	1,004.92	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0140)	0.0000	1	(0.1488)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	1,700	0.5289	1,002.91	899.14	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0125)	0.0000	1	(0.1331)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	9,000	0.5289	5,309.51	4,760.13	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0661)	0.0000	1	(0.7047)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	28,700	0.5289	16,931.45	15,179.52	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2108)	0.0000	1	(2.2473)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	13,100	0.5289	7,728.29	6,928.63	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0962)	0.0000	1	(1.0258)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	23,800	0.5289	14,040.71	12,587.89	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1748)	0.0000	1	(1.8636)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	800	0.5289	471.96	423.12	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0626)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	50,100	0.5289	29,556.29	26,498.04	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3680)	0.0000	1	(3.9230)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	18,800	0.5289	11,090.98	9,943.38	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1381)	0.0000	1	(1.4721)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	5,500	0.5289	3,244.70	2,908.97	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0404)	0.0000	1	(0.4307)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	1,400	0.5289	825.92	740.46	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0103)	0.0000	1	(0.1096)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	300	0.5289	176.98	158.67	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	7,000	0.5289	4,129.62	3,702.32	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0514)	0.0000	1	(0.5481)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	13,800	0.5289	8,141.25	7,298.86	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1014)	0.0000	1	(1.0806)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	19,100	0.5289	11,267.97	10,102.05	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1403)	0.0000	1	(1.4956)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	9,700	0.5289	5,722.48	5,130.36	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0713)	0.0000	1	(0.7595)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	14,200	0.5289	8,377.23	7,510.42	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1043)	0.0000	1	(1.1119)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	200	0.5289	117.99	105.78	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	800	0.5289	471.96	423.12	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0626)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	6,500	0.5289	3,834.65	3,437.87	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0477)	0.0000	1	(0.5090)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	2,400	0.5289	1,415.87	1,269.37	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0176)	0.0000	1	(0.1879)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	40,100	0.5289	23,656.83	21,209.01	0.0000	4.3300	50.00	0.00	(2.8454)	(0.2946)	0.0000	1	(3.1400)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	15,600	0.5289	9,203.16	8,250.89	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1146)	0.0000	1	(1.2215)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	100	0.5289	58.99	52.89	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	400	0.5289	235.98	211.56	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	12,700	0.5289	7,492.31	6,717.07	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0933)	0.0000	1	(0.9945)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	1,100	0.5289	648.94	581.79	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0081)	0.0000	1	(0.0861)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	1,300	0.5289	766.93	687.57	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0095)	0.0000	1	(0.1018)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	100	0.5289	58.99	52.89	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	25,000	0.5289	14,748.65	13,222.58	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1836)	0.0000	1	(1.9576)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	5,400	0.5289	3,185.71	2,856.08	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0397)	0.0000	1	(0.4228)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	2,100	0.5289	1,238.89	1,110.70	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0154)	0.0000	1	(0.1644)	02/07/2025
601375.SH	01/15/2025	SDB3260962829	0	300	0.5289	176.98	158.67	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	300	0.5387	171.08	161.62	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	2,000	0.5387	1,179.89	1,077.46	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0150)	0.0000	1	(0.1569)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	20,500	0.5387	12,093.89	11,043.92	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1534)	0.0000	1	(1.6080)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	16,300	0.5387	9,616.12	8,781.27	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1220)	0.0000	1	(1.2786)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	6,100	0.5387	3,598.67	3,286.24	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0456)	0.0000	1	(0.4785)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	9,400	0.5387	5,545.49	5,064.04	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0703)	0.0000	1	(0.7373)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	1,900	0.5387	1,120.90	1,023.58	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0142)	0.0000	1	(0.1490)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	1,700	0.5387	1,002.91	915.84	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0127)	0.0000	1	(0.1333)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	9,000	0.5387	5,309.51	4,848.55	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0673)	0.0000	1	(0.7060)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	28,700	0.5387	16,931.45	15,461.49	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2147)	0.0000	1	(2.2512)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	13,100	0.5387	7,728.29	7,057.34	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0980)	0.0000	1	(1.0276)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	23,800	0.5387	14,040.71	12,821.73	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1781)	0.0000	1	(1.8669)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	800	0.5387	471.96	430.98	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0060)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	50,100	0.5387	29,556.29	26,990.27	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3749)	0.0000	1	(3.9298)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	18,800	0.5387	11,090.98	10,128.09	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1407)	0.0000	1	(1.4747)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	5,500	0.5387	3,244.70	2,963.00	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0412)	0.0000	1	(0.4314)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	1,400	0.5387	825.92	754.22	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0105)	0.0000	1	(0.1098)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	300	0.5387	176.98	161.62	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	7,000	0.5387	4,129.62	3,771.10	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0524)	0.0000	1	(0.5491)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/14/2025	SDB3260962829	0	13,800	0.5387	8,141.25	7,434.45	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1033)	0.0000	1	(1.0825)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	19,100	0.5387	11,267.97	10,289.70	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1429)	0.0000	1	(1.4982)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	9,700	0.5387	5,722.48	5,225.66	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0726)	0.0000	1	(0.7609)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	14,200	0.5387	8,377.23	7,649.94	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1062)	0.0000	1	(1.1138)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	200	0.5387	117.99	107.75	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.3000	1	(0.0157)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	800	0.5387	471.96	430.98	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0060)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	6,500	0.5387	3,834.65	3,501.73	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0486)	0.0000	1	(0.5099)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	2,400	0.5387	1,415.87	1,292.95	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0180)	0.0000	1	(0.1883)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	40,100	0.5387	23,656.83	21,602.99	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3000)	0.0000	1	(3.1454)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	15,600	0.5387	9,203.16	8,404.16	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1167)	0.0000	1	(1.2237)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	100	0.5387	58.99	53.87	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	400	0.5387	235.98	215.49	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0030)	0.3000	1	(0.0314)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	12,700	0.5387	7,492.31	6,841.85	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0950)	0.0000	1	(0.9962)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	1,100	0.5387	648.94	592.60	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	1,300	0.5387	766.93	700.35	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0097)	0.0000	1	(0.1020)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	100	0.5387	58.99	53.87	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0007)	0.0000	1	(0.0078)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	25,000	0.5387	14,748.65	13,468.20	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1871)	0.3000	1	(1.9610)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	5,400	0.5387	3,185.71	2,909.13	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0404)	0.0000	1	(0.4236)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	2,100	0.5387	1,238.89	1,131.33	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0157)	0.3000	1	(0.1647)	02/07/2025
601375.SH	01/14/2025	SDB3260962829	0	300	0.5387	176.98	161.62	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	300	0.5444	171.08	163.32	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0228)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	2,000	0.5444	1,179.89	1,088.82	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0151)	0.0000	1	(0.1570)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	20,500	0.5444	12,093.89	11,160.40	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1550)	0.0000	1	(1.6096)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	16,300	0.5444	9,616.12	8,873.88	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1232)	0.3000	1	(1.2799)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	6,100	0.5444	3,598.67	3,320.90	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0461)	0.0000	1	(0.4790)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	9,400	0.5444	5,545.49	5,117.45	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0711)	0.3000	1	(0.7381)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	1,900	0.5444	1,120.90	1,034.38	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0144)	0.0000	1	(0.1492)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	1,700	0.5444	1,002.91	925.50	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0129)	0.0000	1	(0.1335)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	9,000	0.5444	5,309.51	4,899.69	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0681)	0.0000	1	(0.7067)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	28,700	0.5444	16,931.45	15,624.57	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2170)	0.0000	1	(2.2535)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	13,100	0.5444	7,728.29	7,131.77	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0991)	0.0000	1	(1.0286)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	23,800	0.5444	14,040.71	12,956.96	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1800)	0.0000	1	(1.8687)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	800	0.5444	471.96	435.53	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0060)	0.3000	1	(0.0628)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	50,100	0.5444	29,556.29	27,274.94	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3788)	0.0000	1	(3.9338)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	18,800	0.5444	11,090.98	10,234.91	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1422)	0.0000	1	(1.4762)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	5,500	0.5444	3,244.70	2,994.26	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0416)	0.0000	1	(0.4319)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	1,400	0.5444	825.92	762.17	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0106)	0.0000	1	(0.1099)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	300	0.5444	176.98	163.32	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.3000	1	(0.0236)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	7,000	0.5444	4,129.62	3,810.87	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0529)	0.0000	1	(0.5496)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	13,800	0.5444	8,141.25	7,512.86	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1043)	0.3000	1	(1.0836)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	19,100	0.5444	11,267.97	10,398.23	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1444)	0.0000	1	(1.4997)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	9,700	0.5444	5,722.48	5,280.78	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0733)	0.0000	1	(0.7616)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	14,200	0.5444	8,377.23	7,730.62	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1074)	0.0000	1	(1.1150)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	200	0.5444	117.99	108.88	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	800	0.5444	471.96	435.53	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0060)	0.3000	1	(0.0628)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	6,500	0.5444	3,834.65	3,538.66	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0491)	0.0000	1	(0.5104)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	2,400	0.5444	1,415.87	1,306.58	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0181)	0.0000	1	(0.1884)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	40,100	0.5444	23,656.83	21,830.84	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3032)	0.0000	1	(3.1486)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	15,600	0.5444	9,203.16	8,492.80	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1180)	0.0000	1	(1.2249)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	100	0.5444	58.99	54.44	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	400	0.5444	235.98	217.76	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0030)	0.0000	1	(0.0314)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	12,700	0.5444	7,492.31	6,914.01	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0960)	0.3000	1	(0.9972)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	1,100	0.5444	648.94	598.85	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0083)	0.0000	1	(0.0864)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/13/2025	SDB3260962829	0	1,300	0.5444	766.93	707.73	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0098)	0.0000	1	(0.1021)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	100	0.5444	58.99	54.44	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	25,000	0.5444	14,748.65	13,610.25	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1890)	0.0000	1	(1.9630)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	5,400	0.5444	3,185.71	2,939.81	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0408)	0.0000	1	(0.4240)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	2,100	0.5444	1,238.89	1,143.26	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0159)	0.0000	1	(0.1649)	02/07/2025
601375.SH	01/13/2025	SDB3260962829	0	300	0.5444	176.98	163.32	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	300	0.5520	171.08	165.61	0.0000	4.3300	50.00	0.00	(0.0617)	(0.0069)	0.0000	3	(0.0686)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	2,000	0.5520	1,179.89	1,104.08	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0460)	0.0000	3	(0.4717)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	20,500	0.5520	12,093.89	11,316.86	0.0000	4.3300	50.00	0.00	(4.3639)	(0.4715)	0.0000	3	(4.8354)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	16,300	0.5520	9,616.12	8,998.28	0.0000	4.3300	50.00	0.00	(3.4698)	(0.3749)	0.0000	3	(3.8447)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	6,100	0.5520	3,598.67	3,367.46	0.0000	4.3300	50.00	0.00	(1.2985)	(0.1403)	0.0000	3	(1.4388)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	9,400	0.5520	5,545.49	5,189.19	0.0000	4.3300	50.00	0.00	(2.0010)	(0.2162)	0.0000	3	(2.2172)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	1,900	0.5520	1,120.90	1,048.88	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0437)	0.0000	3	(0.4482)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	1,700	0.5520	1,002.91	938.47	0.0000	4.3300	50.00	0.00	(0.3619)	(0.0391)	0.0000	3	(0.4010)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	9,000	0.5520	5,309.51	4,968.38	0.0000	4.3300	50.00	0.00	(1.9158)	(0.2070)	0.0000	3	(2.1229)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	28,700	0.5520	16,931.45	15,843.61	0.0000	4.3300	50.00	0.00	(6.1094)	(0.6602)	0.0000	3	(6.7696)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	13,100	0.5520	7,728.29	7,231.75	0.0000	4.3300	50.00	0.00	(2.7886)	(0.3013)	0.0000	3	(3.0899)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	23,800	0.5520	14,040.71	13,138.60	0.0000	4.3300	50.00	0.00	(5.0664)	(0.5474)	0.0000	3	(5.6138)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	800	0.5520	471.96	441.63	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0184)	0.0000	3	(0.1887)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	50,100	0.5520	29,556.29	27,657.30	0.0000	4.3300	50.00	0.00	(10.6649)	(1.1524)	0.0000	3	(11.8173)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	18,800	0.5520	11,090.98	10,378.39	0.0000	4.3300	50.00	0.00	(4.0020)	(0.4324)	0.0000	3	(4.4344)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	5,500	0.5520	3,244.70	3,036.23	0.0000	4.3300	50.00	0.00	(1.1708)	(0.1265)	0.0000	3	(1.2973)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	1,400	0.5520	825.92	772.86	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0322)	0.0000	3	(0.3302)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	300	0.5520	176.98	165.61	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0069)	0.0000	3	(0.0708)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	7,000	0.5520	4,129.62	3,864.29	0.0000	4.3300	50.00	0.00	(1.4901)	(0.1610)	0.0000	3	(1.6511)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	13,800	0.5520	8,141.25	7,618.18	0.0000	4.3300	50.00	0.00	(2.9376)	(0.3174)	0.0000	3	(3.2551)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	19,100	0.5520	11,267.97	10,544.00	0.0000	4.3300	50.00	0.00	(4.0659)	(0.4393)	0.0000	3	(4.5052)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	9,700	0.5520	5,722.48	5,354.81	0.0000	4.3300	50.00	0.00	(2.0649)	(0.2231)	0.0000	3	(2.2880)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	14,200	0.5520	8,377.23	7,839.00	0.0000	4.3300	50.00	0.00	(3.0228)	(0.3266)	0.0000	3	(3.3494)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	200	0.5520	117.99	110.41	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0046)	0.0000	3	(0.0472)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	800	0.5520	471.96	441.63	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0184)	0.0000	3	(0.1887)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	6,500	0.5520	3,834.65	3,588.27	0.0000	4.3300	50.00	0.00	(1.3837)	(0.1495)	0.0000	3	(1.5332)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	2,400	0.5520	1,415.87	1,324.90	0.0000	4.3300	50.00	0.00	(0.5109)	(0.0552)	0.0000	3	(0.5661)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	40,100	0.5520	23,656.83	22,136.88	0.0000	4.3300	50.00	0.00	(8.5362)	(0.9224)	0.0000	3	(9.4585)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	15,600	0.5520	9,203.16	8,611.86	0.0000	4.3300	50.00	0.00	(3.3208)	(0.3588)	0.0000	3	(3.6796)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	100	0.5520	58.99	55.20	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	3	(0.0236)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	400	0.5520	235.98	220.82	0.0000	4.3300	50.00	0.00	(0.0851)	(0.0092)	0.0000	3	(0.0943)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	12,700	0.5520	7,492.31	7,010.93	0.0000	4.3300	50.00	0.00	(2.7035)	(0.2921)	0.0000	3	(2.9956)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	1,100	0.5520	648.94	607.25	0.0000	4.3300	50.00	0.00	(0.2342)	(0.0253)	0.0000	3	(0.2595)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	1,300	0.5520	766.93	717.65	0.0000	4.3300	50.00	0.00	(0.2767)	(0.0299)	0.0000	3	(0.3066)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	100	0.5520	58.99	55.20	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	3	(0.0236)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	25,000	0.5520	14,748.65	13,801.05	0.0000	4.3300	50.00	0.00	(5.3218)	(0.5750)	0.0000	3	(5.8968)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	5,400	0.5520	3,185.71	2,981.03	0.0000	4.3300	50.00	0.00	(1.1495)	(0.1242)	0.0000	3	(1.2737)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	2,100	0.5520	1,238.89	1,159.29	0.0000	4.3300	50.00	0.00	(0.4470)	(0.0483)	0.0000	3	(0.4953)	02/07/2025
601375.SH	01/10/2025	SDB3260962829	0	300	0.5520	176.98	165.61	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0069)	0.0000	3	(0.0708)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	300	0.5451	171.08	163.52	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0228)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	2,000	0.5451	1,179.89	1,090.12	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0151)	0.0000	1	(0.1571)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	20,500	0.5451	12,093.89	11,173.71	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1552)	0.0000	1	(1.6098)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	16,300	0.5451	9,616.12	8,884.46	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1234)	0.0000	1	(1.2800)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	6,100	0.5451	3,598.67	3,324.86	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0462)	0.0000	1	(0.4790)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	9,400	0.5451	5,545.49	5,123.55	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0712)	0.0000	1	(0.7382)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	1,900	0.5451	1,120.90	1,035.61	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0144)	0.0000	1	(0.1492)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	1,700	0.5451	1,002.91	926.60	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0129)	0.0000	1	(0.1335)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/09/2025	SDB3260962829	0	9,000	0.5451	5,309.51	4,905.53	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0681)	0.0000	1	(0.7067)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	28,700	0.5451	16,931.45	15,643.19	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2173)	0.0000	1	(2.2537)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	13,100	0.5451	7,728.29	7,140.27	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0992)	0.0000	1	(1.0287)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	23,800	0.5451	14,040.71	12,972.40	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1802)	0.0000	1	(1.8690)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	800	0.5451	471.96	436.05	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	50,100	0.5451	29,556.29	27,307.46	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3793)	0.0000	1	(3.9342)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	18,800	0.5451	11,090.98	10,247.11	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1423)	0.0000	1	(1.4763)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	5,500	0.5451	3,244.70	2,997.82	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0416)	0.0000	1	(0.4319)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	1,400	0.5451	825.92	763.08	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0106)	0.0000	1	(0.1099)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	300	0.5451	176.98	163.99	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	7,000	0.5451	4,129.62	3,815.41	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0530)	0.0000	1	(0.5497)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	13,800	0.5451	8,141.25	7,521.81	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1045)	0.0000	1	(1.0837)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	19,100	0.5451	11,267.97	10,410.63	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1446)	0.0000	1	(1.4999)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	9,700	0.5451	5,722.48	5,287.07	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0734)	0.0000	1	(0.7617)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	14,200	0.5451	8,377.23	7,739.84	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1075)	0.0000	1	(1.1151)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	200	0.5451	117.99	109.01	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	800	0.5451	471.96	436.05	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	6,500	0.5451	3,834.65	3,542.88	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0492)	0.0000	1	(0.5104)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	2,400	0.5451	1,415.87	1,308.14	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	40,100	0.5451	23,656.83	21,856.87	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3036)	0.0000	1	(3.1490)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	15,600	0.5451	9,203.16	8,502.92	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1181)	0.0000	1	(1.2250)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	100	0.5451	58.99	54.51	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	400	0.5451	235.98	218.02	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0030)	0.0000	1	(0.0314)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	12,700	0.5451	7,492.31	6,922.25	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0961)	0.0000	1	(0.9973)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	1,100	0.5451	648.94	599.56	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0083)	0.0000	1	(0.0864)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	1,300	0.5451	766.93	708.58	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0098)	0.0000	1	(0.1021)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	100	0.5451	58.99	54.51	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	25,000	0.5451	14,748.65	13,626.47	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1893)	0.0000	1	(1.9632)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	5,400	0.5451	3,185.71	2,943.32	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0409)	0.0000	1	(0.4240)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	2,100	0.5451	1,238.89	1,144.62	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0159)	0.0000	1	(0.1649)	02/07/2025
601375.SH	01/09/2025	SDB3260962829	0	300	0.5451	176.98	163.52	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	300	0.5466	171.08	163.99	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0229)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	2,000	0.5466	1,179.89	1,093.25	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0152)	0.0000	1	(0.1571)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	20,500	0.5466	12,093.89	11,205.77	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1556)	0.0000	1	(1.6103)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	16,300	0.5466	9,616.12	8,909.95	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1237)	0.0000	1	(1.2804)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	6,100	0.5466	3,598.67	3,334.40	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0463)	0.0000	1	(0.4792)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	9,400	0.5466	5,545.49	5,138.26	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0714)	0.0000	1	(0.7384)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	1,900	0.5466	1,120.90	1,038.58	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0144)	0.0000	1	(0.1492)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	1,700	0.5466	1,002.91	929.26	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0129)	0.0000	1	(0.1335)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	9,000	0.5466	5,309.51	4,919.61	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0683)	0.0000	1	(0.7069)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	28,700	0.5466	16,931.45	15,688.08	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2179)	0.0000	1	(2.2544)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	13,100	0.5466	7,728.29	7,160.76	0.0000	4.3300	50.00	0.00	(0.9295)	(0.0995)	0.0000	1	(1.0290)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	23,800	0.5466	14,040.71	13,009.63	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1807)	0.0000	1	(1.8695)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	800	0.5466	471.96	437.30	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	50,100	0.5466	29,556.29	27,385.81	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3804)	0.0000	1	(3.9353)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	18,800	0.5466	11,090.98	10,276.51	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1427)	0.0000	1	(1.4767)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	5,500	0.5466	3,244.70	3,006.43	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0418)	0.0000	1	(0.4320)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	1,400	0.5466	825.92	765.27	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0106)	0.0000	1	(0.1100)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	300	0.5466	176.98	163.99	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	7,000	0.5466	4,129.62	3,826.36	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0531)	0.0000	1	(0.5498)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	13,800	0.5466	8,141.25	7,543.40	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1048)	0.0000	1	(1.0840)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	19,100	0.5466	11,267.97	10,440.50	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1450)	0.0000	1	(1.5003)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	9,700	0.5466	5,722.48	5,302.24	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0736)	0.0000	1	(0.7619)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/08/2025	SDB3260962829	0	14,200	0.5466	8,377.23	7,762.05	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1078)	0.0000	1	(1.1154)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	200	0.5466	117.99	109.32	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	800	0.5466	471.96	437.30	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0628)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	6,500	0.5466	3,834.65	3,553.05	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0493)	0.0000	1	(0.5106)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	2,400	0.5466	1,415.87	1,311.90	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	40,100	0.5466	23,656.83	21,919.58	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3044)	0.0000	1	(3.1498)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	15,600	0.5466	9,203.16	8,527.32	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1184)	0.0000	1	(1.2254)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	100	0.5466	58.99	54.66	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	400	0.5466	235.98	218.65	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0030)	0.0000	1	(0.0314)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	12,700	0.5466	7,492.31	6,942.11	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0964)	0.0000	1	(0.9976)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	1,100	0.5466	648.94	601.29	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0864)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	1,300	0.5466	766.93	710.61	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0099)	0.0000	1	(0.1021)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	100	0.5466	58.99	54.66	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	25,000	0.5466	14,748.65	13,665.57	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1898)	0.0000	1	(1.9637)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	5,400	0.5466	3,185.71	2,951.76	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0410)	0.0000	1	(0.4242)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	2,100	0.5466	1,238.89	1,147.91	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0159)	0.0000	1	(0.1650)	02/07/2025
601375.SH	01/08/2025	SDB3260962829	0	300	0.5466	176.98	163.99	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	300	0.5602	171.08	168.07	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0229)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	2,000	0.5602	1,179.89	1,120.49	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0156)	0.0000	1	(0.1575)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	20,500	0.5602	12,093.89	11,484.98	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1595)	0.0000	1	(1.6141)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	16,300	0.5602	9,616.12	9,131.96	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1268)	0.0000	1	(1.2834)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	6,100	0.5602	3,598.67	3,417.48	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0475)	0.0000	1	(0.4803)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	9,400	0.5602	5,545.49	5,266.28	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0731)	0.0000	1	(0.7401)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	1,900	0.5602	1,120.90	1,064.46	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0148)	0.0000	1	(0.1496)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	1,700	0.5602	1,002.91	952.41	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0132)	0.0000	1	(0.1339)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	9,000	0.5602	5,309.51	5,042.19	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0700)	0.0000	1	(0.7086)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	28,700	0.5602	16,931.45	16,078.97	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2233)	0.0000	1	(2.2598)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	13,100	0.5602	7,728.29	7,339.18	0.0000	4.3300	50.00	0.00	(0.9295)	(0.1019)	0.0000	1	(1.0315)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	23,800	0.5602	14,040.71	13,333.78	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1852)	0.0000	1	(1.8740)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	800	0.5602	471.96	448.19	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	50,100	0.5602	29,556.29	28,068.17	0.0000	4.3300	50.00	0.00	(3.5550)	(0.3898)	0.0000	1	(3.9448)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	18,800	0.5602	11,090.98	10,532.57	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1463)	0.0000	1	(1.4803)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	5,500	0.5602	3,244.70	3,081.34	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0428)	0.0000	1	(0.4331)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	1,400	0.5602	825.92	784.34	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0109)	0.0000	1	(0.1102)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	300	0.5602	176.98	168.07	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	7,000	0.5602	4,129.62	3,921.70	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0545)	0.0000	1	(0.5512)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	13,800	0.5602	8,141.25	7,731.35	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1074)	0.0000	1	(1.0866)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	19,100	0.5602	11,267.97	10,700.64	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1486)	0.0000	1	(1.5039)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	9,700	0.5602	5,722.48	5,434.36	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0755)	0.0000	1	(0.7638)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	14,200	0.5602	8,377.23	7,955.45	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1105)	0.0000	1	(1.1181)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	200	0.5602	117.99	112.05	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0157)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	800	0.5602	471.96	448.19	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	6,500	0.5602	3,834.65	3,641.58	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0506)	0.0000	1	(0.5118)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	2,400	0.5602	1,415.87	1,344.58	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0187)	0.0000	1	(0.1890)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	40,100	0.5602	23,656.83	22,465.74	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3120)	0.0000	1	(3.1574)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	15,600	0.5602	9,203.16	8,739.79	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1214)	0.0000	1	(1.2283)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	100	0.5602	58.99	56.02	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	400	0.5602	235.98	224.10	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	12,700	0.5602	7,492.31	7,115.09	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0988)	0.0000	1	(1.0000)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	1,100	0.5602	648.94	616.27	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0866)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	1,300	0.5602	766.93	728.32	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0101)	0.0000	1	(0.1024)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	100	0.5602	58.99	56.02	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	25,000	0.5602	14,748.65	14,006.08	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1945)	0.0000	1	(1.9685)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601375.SH	01/07/2025	SDB3260962829	0	5,400	0.5602	3,185.71	3,025.31	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0420)	0.0000	1	(0.4252)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	2,100	0.5602	1,238.89	1,176.51	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0163)	0.0000	1	(0.1654)	02/07/2025
601375.SH	01/07/2025	SDB3260962829	0	300	0.5602	176.98	168.07	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0236)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	2,000	0.5899	1,179.89	1,179.89	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0164)	0.0000	1	(0.1583)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	20,500	0.5899	12,093.89	12,093.89	0.0000	4.3300	50.00	0.00	(0.14546)	(0.1680)	0.0000	1	(1.6226)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	16,300	0.5899	9,616.12	9,616.12	0.0000	4.3300	50.00	0.00	(1.1566)	(0.1336)	0.0000	1	(1.2902)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	6,100	0.5899	3,598.67	3,598.67	0.0000	4.3300	50.00	0.00	(0.4328)	(0.0500)	0.0000	1	(0.4828)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	9,400	0.5899	5,545.49	5,545.49	0.0000	4.3300	50.00	0.00	(0.6670)	(0.0770)	0.0000	1	(0.7440)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	1,900	0.5899	1,120.90	1,120.90	0.0000	4.3300	50.00	0.00	(0.1348)	(0.0156)	0.0000	1	(0.1504)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	1,700	0.5899	1,002.91	1,002.91	0.0000	4.3300	50.00	0.00	(0.1206)	(0.0139)	0.0000	1	(0.1346)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	9,000	0.5899	5,309.51	5,309.51	0.0000	4.3300	50.00	0.00	(0.6386)	(0.0737)	0.0000	1	(0.7124)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	28,700	0.5899	16,931.45	16,931.45	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2352)	0.0000	1	(2.2716)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	13,100	0.5899	7,728.29	7,728.29	0.0000	4.3300	50.00	0.00	(0.9295)	(0.1073)	0.0000	1	(1.0369)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	23,800	0.5899	14,040.71	14,040.71	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1950)	0.0000	1	(1.8838)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	800	0.5899	471.96	471.96	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0633)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	50,100	0.5899	29,556.29	29,556.29	0.0000	4.3300	50.00	0.00	(3.5550)	(0.4105)	0.0000	1	(3.9655)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	18,800	0.5899	11,090.98	11,090.98	0.0000	4.3300	50.00	0.00	(1.3340)	(0.1540)	0.0000	1	(1.4880)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	5,500	0.5899	3,244.70	3,244.70	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0451)	0.0000	1	(0.4353)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	1,400	0.5899	825.92	825.92	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0115)	0.0000	1	(0.1108)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	300	0.5899	176.98	176.98	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0025)	0.0000	1	(0.0237)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	7,000	0.5899	4,129.62	4,129.62	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0574)	0.0000	1	(0.5541)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	13,800	0.5899	8,141.25	8,141.25	0.0000	4.3300	50.00	0.00	(0.9792)	(0.1131)	0.0000	1	(1.0923)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	19,100	0.5899	11,267.97	11,267.97	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1565)	0.0000	1	(1.5118)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	9,700	0.5899	5,722.48	5,722.48	0.0000	4.3300	50.00	0.00	(0.6883)	(0.0795)	0.0000	1	(0.7678)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	14,200	0.5899	8,377.23	8,377.23	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1164)	0.0000	1	(1.1239)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	200	0.5899	117.99	117.99	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	800	0.5899	471.96	471.96	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0633)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	6,500	0.5899	3,834.65	3,834.65	0.0000	4.3300	50.00	0.00	(0.4612)	(0.0533)	0.0000	1	(0.5145)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	2,400	0.5899	1,415.87	1,415.87	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0197)	0.0000	1	(0.1900)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	40,100	0.5899	23,656.83	23,656.83	0.0000	4.3300	50.00	0.00	(2.8454)	(0.3286)	0.0000	1	(3.1740)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	15,600	0.5899	9,203.16	9,203.16	0.0000	4.3300	50.00	0.00	(1.1069)	(0.1278)	0.0000	1	(1.2348)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	100	0.5899	58.99	58.99	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	400	0.5899	235.98	235.98	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0317)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	12,700	0.5899	7,492.31	7,492.31	0.0000	4.3300	50.00	0.00	(0.9012)	(0.1041)	0.0000	1	(1.0052)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	1,100	0.5899	648.94	648.94	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0090)	0.0000	1	(0.0871)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	1,300	0.5899	766.93	766.93	0.0000	4.3300	50.00	0.00	(0.0922)	(0.0107)	0.0000	1	(0.1029)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	100	0.5899	58.99	58.99	0.0000	4.3300	50.00	0.00	(0.0071)	(0.0008)	0.0000	1	(0.0079)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	25,000	0.5899	14,748.65	14,748.65	0.0000	4.3300	50.00	0.00	(1.7739)	(0.2048)	0.0000	1	(1.9788)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	5,400	0.5899	3,185.71	3,185.71	0.0000	4.3300	50.00	0.00	(0.3832)	(0.0442)	0.0000	1	(0.4274)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	2,100	0.5899	1,238.89	1,238.89	0.0000	4.3300	50.00	0.00	(0.1490)	(0.0172)	0.0000	1	(0.1662)	02/07/2025
601375.SH	01/06/2025	SDB3260962829	0	300	0.5899	176.98	176.98	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0025)	0.0000	1	(0.0237)	02/07/2025
TOTAL CENTRAL CHINA SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(330.0079)	(35.4752)	0.0000		(365.4832)	
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
003816.ZK	01/17/2025	SDB3261097675	0	143,400	0.4968	73,049.97	71,244.71	0.0000	4.3300	50.00	0.00	(8.7863)	(0.9895)	0.0000	1	(9.7758)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	26,300	0.4968	13,412.89	13,066.50	0.0000	4.3300	50.00	0.00	(1.6133)	(0.1815)	0.0000	1	(1.7948)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	400	0.4968	206.96	198.73	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0028)	0.0000	1	(0.0277)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	500	0.4968	263.12	248.41	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0035)	0.0000	1	(0.0351)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	4,900	0.4968	2,554.26	2,434.44	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0338)	0.0000	1	(0.3410)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	800	0.4968	424.67	397.46	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	27,600	0.4968	14,788.58	13,712.37	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1904)	0.0000	1	(1.9692)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	71,600	0.4968	38,385.83	35,572.67	0.0000	4.3300	50.00	0.00	(4.6170)	(0.4941)	0.0000	1	(5.1110)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	13,600	0.4968	7,506.11	6,756.82	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0938)	0.0000	1	(0.9967)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CGM POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
003816.ZK	01/17/2025	SDB3261097675	0	12,400	0.4968	6,872.39	6,160.63	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0856)	0.0000	1	(0.9122)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	100	0.4968	56.40	49.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	200	0.4968	112.80	99.36	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	100	0.4968	56.40	49.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	5,200	0.4968	2,932.80	2,583.49	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0359)	0.0000	1	(0.3886)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	100	0.4968	56.40	49.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/17/2025	SDB3261097675	0	12,000	0.4968	6,768.00	5,961.90	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0828)	0.0000	1	(0.8968)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	143,400	0.4868	73,049.97	69,809.56	0.0000	4.3300	50.00	0.00	(8.7863)	(0.9696)	0.0000	1	(9.7559)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	26,300	0.4868	13,412.89	12,803.29	0.0000	4.3300	50.00	0.00	(1.6133)	(0.1778)	0.0000	1	(1.7911)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	400	0.4868	206.96	194.73	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0027)	0.0000	1	(0.0276)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	500	0.4868	263.12	243.41	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0034)	0.0000	1	(0.0350)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	4,900	0.4868	2,554.26	2,385.40	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0331)	0.0000	1	(0.3404)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	800	0.4868	424.67	389.45	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	27,600	0.4868	14,788.58	13,436.15	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1866)	0.0000	1	(1.9654)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	71,600	0.4868	38,385.83	34,856.10	0.0000	4.3300	50.00	0.00	(4.6170)	(0.4841)	0.0000	1	(5.1011)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	13,600	0.4868	7,506.11	6,620.71	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0920)	0.0000	1	(0.9948)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	12,400	0.4868	6,872.39	6,036.53	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0838)	0.0000	1	(0.9104)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	100	0.4868	56.40	48.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	200	0.4868	112.80	97.36	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	100	0.4868	56.40	48.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	5,200	0.4868	2,932.80	2,531.45	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0352)	0.0000	1	(0.3879)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	100	0.4868	56.40	48.68	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/16/2025	SDB3261097675	0	12,000	0.4868	6,768.00	5,841.80	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0811)	0.0000	1	(0.8952)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	143,400	0.4895	73,049.97	70,190.43	0.0000	4.3300	50.00	0.00	(8.7863)	(0.9749)	0.0000	1	(9.7612)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	26,300	0.4895	13,412.89	12,873.14	0.0000	4.3300	50.00	0.00	(1.6133)	(0.1788)	0.0000	1	(1.7921)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	400	0.4895	206.96	195.79	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0027)	0.0000	1	(0.0276)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	500	0.4895	263.12	244.74	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0034)	0.0000	1	(0.0350)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	4,900	0.4895	2,554.26	2,398.42	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0333)	0.0000	1	(0.3405)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	800	0.4895	424.67	391.58	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	27,600	0.4895	14,788.58	13,509.45	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1876)	0.0000	1	(1.9664)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	71,600	0.4895	38,385.83	35,046.27	0.0000	4.3300	50.00	0.00	(4.6170)	(0.4868)	0.0000	1	(5.1037)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	13,600	0.4895	7,506.11	6,656.83	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0925)	0.0000	1	(0.9953)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	12,400	0.4895	6,872.39	6,069.47	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0843)	0.0000	1	(0.9109)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	100	0.4895	56.40	48.95	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	200	0.4895	112.80	97.89	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	100	0.4895	56.40	48.95	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	5,200	0.4895	2,932.80	2,545.26	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0354)	0.0000	1	(0.3881)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	100	0.4895	56.40	48.95	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/15/2025	SDB3261097675	0	12,000	0.4895	6,768.00	5,873.68	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0816)	0.0000	1	(0.8956)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	143,400	0.5020	73,049.97	71,986.23	0.0000	4.3300	50.00	0.00	(8.7863)	(0.9998)	0.0000	1	(9.7861)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	26,300	0.5020	13,412.89	13,202.49	0.0000	4.3300	50.00	0.00	(1.6133)	(0.1834)	0.0000	1	(1.7966)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	400	0.5020	206.96	200.80	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0028)	0.0000	1	(0.0277)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	500	0.5020	263.12	251.00	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0035)	0.0000	1	(0.0351)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	4,900	0.5020	2,554.26	2,459.78	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0342)	0.0000	1	(0.3414)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	800	0.5020	424.67	401.60	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	27,600	0.5020	14,788.58	13,855.09	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1924)	0.0000	1	(1.9712)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	71,600	0.5020	38,385.83	35,942.91	0.0000	4.3300	50.00	0.00	(4.6170)	(0.4992)	0.0000	1	(5.1162)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	13,600	0.5020	7,506.11	6,827.15	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0948)	0.0000	1	(0.9976)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	12,400	0.5020	6,872.39	6,224.75	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0865)	0.0000	1	(0.9131)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	100	0.5020	56.40	50.20	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	200	0.5020	112.80	100.40	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0150)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	100	0.5020	56.40	50.20	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	5,200	0.5020	2,932.80	2,610.38	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0363)	0.0000	1	(0.3890)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CGM POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
003816.ZK	01/14/2025	SDB3261097675	0	100	0.5020	56.40	50.20	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/14/2025	SDB3261097675	0	12,000	0.5020	6,768.00	6,023.95	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0837)	0.0000	1	(0.8977)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	143,400	0.5172	73,049.97	74,165.05	0.0000	4.3300	50.00	0.00	(8.7863)	(1.0301)	0.0000	1	(9.8164)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	26,300	0.5172	13,412.89	13,602.10	0.0000	4.3300	50.00	0.00	(1.6133)	(0.1889)	0.0000	1	(1.8022)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	400	0.5172	206.96	206.88	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0029)	0.0000	1	(0.0278)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	500	0.5172	263.12	258.60	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0036)	0.0000	1	(0.0352)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	4,900	0.5172	2,554.26	2,534.23	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0352)	0.0000	1	(0.3424)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	800	0.5172	424.67	413.75	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	27,600	0.5172	14,788.58	14,274.44	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1983)	0.0000	1	(1.9770)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	71,600	0.5172	38,385.83	37,030.80	0.0000	4.3300	50.00	0.00	(4.6170)	(0.5143)	0.0000	1	(5.1313)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	13,600	0.5172	7,506.11	7,033.78	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0977)	0.0000	1	(1.0005)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	12,400	0.5172	6,872.39	6,413.16	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0891)	0.0000	1	(0.9157)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	100	0.5172	56.40	51.72	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	200	0.5172	112.80	103.44	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0150)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	100	0.5172	56.40	51.72	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	5,200	0.5172	2,932.80	2,689.39	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0374)	0.0000	1	(0.3901)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	100	0.5172	56.40	51.72	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/13/2025	SDB3261097675	0	12,000	0.5172	6,768.00	6,206.28	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0862)	0.0000	1	(0.9002)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	143,400	0.5125	73,049.97	73,494.36	0.0000	4.3300	50.00	0.00	(26.3589)	(3.0623)	0.0000	3	(29.4211)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	26,300	0.5125	13,412.89	13,479.09	0.0000	4.3300	50.00	0.00	(4.8398)	(0.5616)	0.0000	3	(5.4014)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	400	0.5125	206.96	205.01	0.0000	4.3300	50.00	0.00	(0.0747)	(0.0085)	0.0000	3	(0.0832)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	500	0.5125	263.12	256.26	0.0000	4.3300	50.00	0.00	(0.0949)	(0.0107)	0.0000	3	(0.1056)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	4,900	0.5125	2,554.26	2,511.31	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1046)	0.0000	3	(1.0263)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	800	0.5125	424.67	410.01	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0171)	0.0000	3	(0.1703)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	27,600	0.5125	14,788.58	14,145.36	0.0000	4.3300	50.00	0.00	(5.3362)	(0.5894)	0.0000	3	(5.9256)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	71,600	0.5125	38,385.83	36,695.93	0.0000	4.3300	50.00	0.00	(13.8509)	(1.5290)	0.0000	3	(15.3799)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	13,600	0.5125	7,506.11	6,970.18	0.0000	4.3300	50.00	0.00	(2.7085)	(0.2904)	0.0000	3	(2.9989)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	12,400	0.5125	6,872.39	6,355.16	0.0000	4.3300	50.00	0.00	(2.4798)	(0.2648)	0.0000	3	(2.7446)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	100	0.5125	56.40	51.25	0.0000	4.3300	50.00	0.00	(0.0204)	(0.0021)	0.0000	3	(0.0225)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	200	0.5125	112.80	102.50	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0043)	0.0000	3	(0.0450)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	100	0.5125	56.40	51.25	0.0000	4.3300	50.00	0.00	(0.0204)	(0.0021)	0.0000	3	(0.0225)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	5,200	0.5125	2,932.80	2,665.07	0.0000	4.3300	50.00	0.00	(1.0583)	(0.1110)	0.0000	3	(1.1693)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	100	0.5125	56.40	51.25	0.0000	4.3300	50.00	0.00	(0.0204)	(0.0021)	0.0000	3	(0.0225)	02/07/2025
003816.ZK	01/10/2025	SDB3261097675	0	12,000	0.5125	6,768.00	6,150.16	0.0000	4.3300	50.00	0.00	(2.4421)	(0.2563)	0.0000	3	(2.6984)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	400	0.5138	206.96	205.52	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0029)	0.0000	1	(0.0277)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	500	0.5138	263.12	256.90	0.0000	4.3300	50.00	0.00	(0.0316)	(0.0036)	0.0000	1	(0.0352)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	4,900	0.5138	2,554.26	2,517.60	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0350)	0.0000	1	(0.3422)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	800	0.5138	424.67	411.04	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	27,600	0.5138	14,788.58	14,180.77	0.0000	4.3300	50.00	0.00	(1.7787)	(0.1970)	0.0000	1	(1.9757)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	71,600	0.5138	38,385.83	36,787.79	0.0000	4.3300	50.00	0.00	(4.6170)	(0.5109)	0.0000	1	(5.1279)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	13,600	0.5138	7,506.11	6,987.63	0.0000	4.3300	50.00	0.00	(0.9028)	(0.0971)	0.0000	1	(0.9999)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	12,400	0.5138	6,872.39	6,371.07	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0885)	0.0000	1	(0.9151)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	100	0.5138	56.40	51.38	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	200	0.5138	112.80	102.76	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0150)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	100	0.5138	56.40	51.38	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	5,200	0.5138	2,932.80	2,671.74	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0371)	0.0000	1	(0.3899)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	100	0.5138	56.40	51.38	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/09/2025	SDB3261097675	0	12,000	0.5138	6,768.00	6,165.55	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0856)	0.0000	1	(0.8997)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	800	0.5303	424.67	424.21	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	27,600	0.5303	14,788.58	14,635.31	0.0000	4.3300	50.00	0.00	(1.7787)	(0.2033)	0.0000	1	(1.9820)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	71,600	0.5303	38,385.83	37,966.97	0.0000	4.3300	50.00	0.00	(4.6170)	(0.5273)	0.0000	1	(5.1443)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	13,600	0.5303	7,506.11	7,211.60	0.0000	4.3300	50.00	0.00	(0.9028)	(0.1002)	0.0000	1	(1.0030)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	12,400	0.5303	6,872.39	6,575.29	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0913)	0.0000	1	(0.9179)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
003816.ZK	01/08/2025	SDB3261097675	0	100	0.5303	56.40	53.03	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	200	0.5303	112.80	106.05	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0150)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	100	0.5303	56.40	53.03	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	5,200	0.5303	2,932.80	2,757.38	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0383)	0.0000	1	(0.3910)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	100	0.5303	56.40	53.03	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/08/2025	SDB3261097675	0	12,000	0.5303	6,768.00	6,363.18	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0884)	0.0000	1	(0.9024)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	13,600	0.5397	7,506.11	7,340.56	0.0000	4.3300	50.00	0.00	(0.9028)	(0.1020)	0.0000	1	(1.0048)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	12,400	0.5397	6,872.39	6,692.86	0.0000	4.3300	50.00	0.00	(0.8266)	(0.0930)	0.0000	1	(0.9196)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	100	0.5397	56.40	53.97	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	200	0.5397	112.80	107.95	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0151)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	100	0.5397	56.40	53.97	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	5,200	0.5397	2,932.80	2,806.68	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0390)	0.0000	1	(0.3917)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	100	0.5397	56.40	53.97	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0007)	0.0000	1	(0.0075)	02/07/2025
003816.ZK	01/07/2025	SDB3261097675	0	12,000	0.5397	6,768.00	6,476.96	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0900)	0.0000	1	(0.9040)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	100	0.5640	56.40	56.40	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0008)	0.0000	1	(0.0076)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	200	0.5640	112.80	112.80	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0016)	0.0000	1	(0.0151)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	100	0.5640	56.40	56.40	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0008)	0.0000	1	(0.0076)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	5,200	0.5640	2,932.80	2,932.80	0.0000	4.3300	50.00	0.00	(0.3528)	(0.0407)	0.0000	1	(0.3935)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	100	0.5640	56.40	56.40	0.0000	4.3300	50.00	0.00	(0.0068)	(0.0008)	0.0000	1	(0.0076)	02/07/2025
003816.ZK	01/06/2025	SDB3261097675	0	12,000	0.5640	6,768.00	6,768.00	0.0000	4.3300	50.00	0.00	(0.8140)	(0.0940)	0.0000	1	(0.9080)	02/07/2025
TOTAL CGN POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(184.3702)	(20.4570)	0.0000	(204.8272)	
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002557.ZK	01/17/2025	SDB3260760884	0	200	3.8820	782.62	776.41	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0108)	0.0000	1	(0.1049)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	400	3.8820	1,570.93	1,552.82	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0216)	0.0000	1	(0.2105)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	3,600	3.8820	14,647.47	13,975.35	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1941)	0.0000	1	(1.9559)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	2,600	3.8820	10,595.97	10,093.31	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1402)	0.0000	1	(1.4146)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,000	3.8820	3,967.12	3,882.04	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0539)	0.0000	1	(0.5311)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	3,200	3.8820	12,694.77	12,422.53	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1725)	0.0000	1	(1.6994)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,000	3.8820	3,967.12	3,882.04	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0539)	0.0000	1	(0.5311)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	600	3.8820	2,380.27	2,329.22	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0324)	0.0000	1	(0.3186)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	2,800	3.8820	11,107.92	10,869.71	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1510)	0.0000	1	(1.4870)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	200	3.8820	793.42	776.41	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0108)	0.0000	1	(0.1062)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,700	3.8820	6,744.10	6,599.47	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0917)	0.0000	1	(0.9028)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	700	3.8820	2,776.98	2,717.43	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0377)	0.0000	1	(0.3718)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	100	3.8820	396.71	388.20	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	100	3.8820	396.71	388.20	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	600	3.8820	2,380.27	2,329.22	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0324)	0.0000	1	(0.3186)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,700	3.8820	6,744.10	6,599.47	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0917)	0.0000	1	(0.9028)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,900	3.8820	7,537.52	7,375.88	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1024)	0.0000	1	(1.0090)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,700	3.8820	6,744.10	6,599.47	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0917)	0.0000	1	(0.9028)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	3,000	3.8820	11,901.35	11,646.12	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1618)	0.0000	1	(1.5932)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	200	3.8820	793.42	776.41	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0108)	0.0000	1	(0.1062)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	700	3.8820	2,776.98	2,717.43	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0377)	0.0000	1	(0.3718)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	800	3.8820	3,173.69	3,105.63	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0431)	0.0000	1	(0.4249)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	1,100	3.8820	4,363.83	4,270.25	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0593)	0.0000	1	(0.5842)	02/07/2025
002557.ZK	01/17/2025	SDB3260760884	0	2,700	3.8820	10,711.21	10,481.51	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1456)	0.0000	1	(1.4339)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	200	3.7939	782.62	758.78	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0105)	0.0000	1	(0.1047)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	400	3.7939	1,570.93	1,517.56	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0211)	0.0000	1	(0.2100)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	3,600	3.7939	14,647.47	13,658.06	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1897)	0.0000	1	(1.9515)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	2,600	3.7939	10,595.97	9,864.15	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1370)	0.0000	1	(1.4115)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,000	3.7939	3,967.12	3,793.91	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0527)	0.0000	1	(0.5298)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	3,200	3.7939	12,694.77	12,140.50	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1686)	0.0000	1	(1.6955)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002557.ZK	01/16/2025	SDB3260760884	0	1,000	3.7939	3,967.12	3,793.91	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0527)	0.0000	1	(0.5298)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	600	3.7939	2,380.27	2,276.34	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0316)	0.0000	1	(0.3179)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	2,800	3.7939	11,107.92	10,622.93	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1475)	0.0000	1	(1.4836)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	200	3.7939	793.42	758.78	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0105)	0.0000	1	(0.1060)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,700	3.7939	6,744.10	6,449.64	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0896)	0.0000	1	(0.9007)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	700	3.7939	2,776.98	2,655.73	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0369)	0.0000	1	(0.3709)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	100	3.7939	396.71	379.39	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0053)	0.0000	1	(0.0530)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	100	3.7939	396.71	379.39	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0053)	0.0000	1	(0.0530)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	600	3.7939	2,380.27	2,276.34	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0316)	0.0000	1	(0.3179)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,700	3.7939	6,744.10	6,449.64	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0896)	0.0000	1	(0.9007)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,900	3.7939	7,537.52	7,208.42	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1001)	0.0000	1	(1.0067)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,700	3.7939	6,744.10	6,449.64	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0896)	0.0000	1	(0.9007)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	3,000	3.7939	11,901.35	11,381.72	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1581)	0.0000	1	(1.5895)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	200	3.7939	793.42	758.78	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0105)	0.0000	1	(0.1060)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	700	3.7939	2,776.98	2,655.73	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0369)	0.0000	1	(0.3709)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	800	3.7939	3,173.69	3,035.12	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0422)	0.0000	1	(0.4239)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	1,100	3.7939	4,363.83	4,173.30	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0580)	0.0000	1	(0.5828)	02/07/2025
002557.ZK	01/16/2025	SDB3260760884	0	2,700	3.7939	10,711.21	10,243.54	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1423)	0.0000	1	(1.4306)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	200	3.7404	782.62	748.08	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0104)	0.0000	1	(0.1045)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	400	3.7404	1,570.93	1,496.16	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0208)	0.0000	1	(0.2097)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	3,600	3.7404	14,647.47	13,465.40	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1870)	0.0000	1	(1.9488)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	2,600	3.7404	10,595.97	9,725.01	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1351)	0.0000	1	(1.4095)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,000	3.7404	3,967.12	3,740.39	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0519)	0.0000	1	(0.5291)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	3,200	3.7404	12,694.77	11,969.24	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1662)	0.0000	1	(1.6931)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,000	3.7404	3,967.12	3,740.39	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0519)	0.0000	1	(0.5291)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	600	3.7404	2,380.27	2,244.23	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0312)	0.0000	1	(0.3175)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	2,800	3.7404	11,107.92	10,473.09	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1455)	0.0000	1	(1.4815)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	200	3.7404	793.42	748.08	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0104)	0.0000	1	(0.1058)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,700	3.7404	6,744.10	6,358.66	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0883)	0.0000	1	(0.8995)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	700	3.7404	2,776.98	2,618.27	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0364)	0.0000	1	(0.3704)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	100	3.7404	396.71	374.04	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0052)	0.0000	1	(0.0529)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	100	3.7404	396.71	374.04	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0052)	0.0000	1	(0.0529)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	600	3.7404	2,380.27	2,244.23	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0312)	0.0000	1	(0.3175)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,700	3.7404	6,744.10	6,358.66	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0883)	0.0000	1	(0.8995)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,900	3.7404	7,537.52	7,106.74	0.0000	4.3300	50.00	0.00	(0.9066)	(0.0987)	0.0000	1	(1.0053)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,700	3.7404	6,744.10	6,358.66	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0883)	0.0000	1	(0.8995)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	3,000	3.7404	11,901.35	11,221.17	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1558)	0.0000	1	(1.5873)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	200	3.7404	793.42	748.08	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0104)	0.0000	1	(0.1058)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	700	3.7404	2,776.98	2,618.27	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0364)	0.0000	1	(0.3704)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	800	3.7404	3,173.69	2,992.31	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0416)	0.0000	1	(0.4233)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	1,100	3.7404	4,363.83	4,114.43	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0571)	0.0000	1	(0.5820)	02/07/2025
002557.ZK	01/15/2025	SDB3260760884	0	2,700	3.7404	10,711.21	10,099.05	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1403)	0.0000	1	(1.4286)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	200	3.8364	782.62	767.28	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0107)	0.0000	1	(0.1048)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	400	3.8364	1,570.93	1,534.56	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0213)	0.0000	1	(0.2103)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	3,600	3.8364	14,647.47	13,811.02	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1918)	0.0000	1	(1.9536)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	2,600	3.8364	10,595.97	9,974.63	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1385)	0.0000	1	(1.4130)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,000	3.8364	3,967.12	3,836.39	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0533)	0.0000	1	(0.5304)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	3,200	3.8364	12,694.77	12,276.46	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1705)	0.0000	1	(1.6974)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,000	3.8364	3,967.12	3,836.39	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0533)	0.0000	1	(0.5304)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	600	3.8364	2,380.27	2,301.84	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0320)	0.0000	1	(0.3183)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	2,800	3.8364	11,107.92	10,741.91	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1492)	0.0000	1	(1.4852)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	200	3.8364	793.42	767.28	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0107)	0.0000	1	(0.1061)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,700	3.8364	6,744.10	6,521.87	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0906)	0.0000	1	(0.9017)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002557.ZK	01/14/2025	SDB3260760884	0	700	3.8364	2,776.98	2,685.48	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0373)	0.0000	1	(0.3713)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	100	3.8364	396.71	383.64	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0053)	0.0000	1	(0.0530)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	100	3.8364	396.71	383.64	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0053)	0.0000	1	(0.0530)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	600	3.8364	2,380.27	2,301.84	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0320)	0.0000	1	(0.3183)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,700	3.8364	6,744.10	6,521.87	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0906)	0.0000	1	(0.9017)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,900	3.8364	7,537.52	7,289.15	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1012)	0.0000	1	(1.0078)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,700	3.8364	6,744.10	6,521.87	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0906)	0.0000	1	(0.9017)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	3,000	3.8364	11,901.35	11,509.18	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1598)	0.0000	1	(1.5913)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	200	3.8364	793.42	767.28	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0107)	0.0000	1	(0.1061)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	700	3.8364	2,776.98	2,685.48	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0373)	0.0000	1	(0.3713)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	800	3.8364	3,173.69	3,069.12	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0426)	0.0000	1	(0.4244)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	1,100	3.8364	4,363.83	4,220.03	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0586)	0.0000	1	(0.5835)	02/07/2025
002557.ZK	01/14/2025	SDB3260760884	0	2,700	3.8364	10,711.21	10,358.27	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1439)	0.0000	1	(1.4322)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	200	3.8721	782.62	774.42	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0108)	0.0000	1	(0.1049)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	400	3.8721	1,570.93	1,548.85	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0215)	0.0000	1	(0.2105)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	3,600	3.8721	14,647.47	13,939.62	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1936)	0.0000	1	(1.9554)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	2,600	3.8721	10,595.97	10,067.51	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1398)	0.0000	1	(1.4143)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,000	3.8721	3,967.12	3,872.12	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0538)	0.0000	1	(0.5309)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	3,200	3.8721	12,694.77	12,390.78	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1721)	0.0000	1	(1.6990)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,000	3.8721	3,967.12	3,872.12	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0538)	0.0000	1	(0.5309)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	600	3.8721	2,380.27	2,323.27	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0323)	0.0000	1	(0.3186)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	2,800	3.8721	11,107.92	10,841.93	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1506)	0.0000	1	(1.4866)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	200	3.8721	793.42	774.42	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0108)	0.0000	1	(0.1062)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,700	3.8721	6,744.10	6,582.60	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0914)	0.0000	1	(0.9026)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	700	3.8721	2,776.98	2,710.48	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0376)	0.0000	1	(0.3717)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	100	3.8721	396.71	387.21	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	100	3.8721	396.71	387.21	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	600	3.8721	2,380.27	2,323.27	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0323)	0.0000	1	(0.3186)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,700	3.8721	6,744.10	6,582.60	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0914)	0.0000	1	(0.9026)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,900	3.8721	7,537.52	7,357.02	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1022)	0.0000	1	(1.0088)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,700	3.8721	6,744.10	6,582.60	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0914)	0.0000	1	(0.9026)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	3,000	3.8721	11,901.35	11,616.35	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1613)	0.0000	1	(1.5928)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	200	3.8721	793.42	774.42	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0108)	0.0000	1	(0.1062)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	700	3.8721	2,776.98	2,710.48	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0376)	0.0000	1	(0.3717)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	800	3.8721	3,173.69	3,097.69	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0430)	0.0000	1	(0.4247)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	1,100	3.8721	4,363.83	4,259.33	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0592)	0.0000	1	(0.5840)	02/07/2025
002557.ZK	01/13/2025	SDB3260760884	0	2,700	3.8721	10,711.21	10,454.72	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1452)	0.0000	1	(1.4335)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	200	3.9025	782.62	780.49	0.0000	4.3300	50.00	0.00	(0.2824)	(0.0325)	0.0000	3	(0.3149)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	400	3.9025	1,570.93	1,560.98	0.0000	4.3300	50.00	0.00	(0.5668)	(0.0650)	0.0000	3	(0.6319)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	3,600	3.9025	14,647.47	14,048.85	0.0000	4.3300	50.00	0.00	(5.2853)	(0.5854)	0.0000	3	(5.8707)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	2,600	3.9025	10,595.97	10,146.39	0.0000	4.3300	50.00	0.00	(3.8234)	(0.4228)	0.0000	3	(4.2461)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,000	3.9025	3,967.12	3,902.46	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1626)	0.0000	3	(1.5941)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	3,200	3.9025	12,694.77	12,487.87	0.0000	4.3300	50.00	0.00	(4.5807)	(0.5203)	0.0000	3	(5.1010)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,000	3.9025	3,967.12	3,902.46	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1626)	0.0000	3	(1.5941)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	600	3.9025	2,380.27	2,341.48	0.0000	4.3300	50.00	0.00	(0.8589)	(0.0976)	0.0000	3	(0.9564)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	2,800	3.9025	11,107.92	10,926.89	0.0000	4.3300	50.00	0.00	(4.0081)	(0.4553)	0.0000	3	(4.4634)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	200	3.9025	793.42	780.49	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0325)	0.0000	3	(0.3188)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,700	3.9025	6,744.10	6,634.18	0.0000	4.3300	50.00	0.00	(2.4335)	(0.2764)	0.0000	3	(2.7099)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	700	3.9025	2,776.98	2,731.72	0.0000	4.3300	50.00	0.00	(1.0020)	(0.1138)	0.0000	3	(1.1158)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	100	3.9025	396.71	390.25	0.0000	4.3300	50.00	0.00	(0.1431)	(0.0163)	0.0000	3	(0.1594)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	100	3.9025	396.71	390.25	0.0000	4.3300	50.00	0.00	(0.1431)	(0.0163)	0.0000	3	(0.1594)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	600	3.9025	2,380.27	2,341.48	0.0000	4.3300	50.00	0.00	(0.8589)	(0.0976)	0.0000	3	(0.9564)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,700	3.9025	6,744.10	6,634.18	0.0000	4.3300	50.00	0.00	(2.4335)	(0.2764)	0.0000	3	(2.7099)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002557.ZK	01/10/2025	SDB3260760884	0	1,900	3.9025	7,537.52	7,414.67	0.0000	4.3300	50.00	0.00	(2.7198)	(0.3089)	0.0000	3	(3.0287)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,700	3.9025	6,744.10	6,634.18	0.0000	4.3300	50.00	0.00	(2.4335)	(0.2764)	0.0000	3	(2.7099)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	3,000	3.9025	11,901.35	11,707.38	0.0000	4.3300	50.00	0.00	(4.2944)	(0.4878)	0.0000	3	(4.7822)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	200	3.9025	793.42	780.49	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0325)	0.0000	3	(0.3188)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	700	3.9025	2,776.98	2,731.72	0.0000	4.3300	50.00	0.00	(1.0020)	(0.1138)	0.0000	3	(1.1158)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	800	3.9025	3,173.69	3,121.97	0.0000	4.3300	50.00	0.00	(1.1452)	(0.1301)	0.0000	3	(1.2753)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	1,100	3.9025	4,363.83	4,292.70	0.0000	4.3300	50.00	0.00	(1.5746)	(0.1789)	0.0000	3	(1.7535)	02/07/2025
002557.ZK	01/10/2025	SDB3260760884	0	2,700	3.9025	10,711.21	10,536.64	0.0000	4.3300	50.00	0.00	(3.8650)	(0.4390)	0.0000	3	(4.3040)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	200	3.9119	782.62	782.38	0.0000	4.3300	50.00	0.00	(0.0941)	(0.0109)	0.0000	1	(0.1050)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	400	3.9119	1,570.93	1,564.77	0.0000	4.3300	50.00	0.00	(0.1889)	(0.0217)	0.0000	1	(0.2107)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	3,600	3.9119	14,647.47	14,082.92	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1956)	0.0000	1	(1.9574)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	2,600	3.9119	10,595.97	10,170.99	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1413)	0.0000	1	(1.4157)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,000	3.9119	3,967.12	3,911.92	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0543)	0.0000	1	(0.5315)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	3,200	3.9119	12,694.77	12,518.15	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1739)	0.0000	1	(1.7008)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,000	3.9119	3,967.12	3,911.92	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0543)	0.0000	1	(0.5315)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	600	3.9119	2,380.27	2,347.15	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0326)	0.0000	1	(0.3189)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	2,800	3.9119	11,107.92	10,953.38	0.0000	4.3300	50.00	0.00	(0.1521)	(0.1360)	0.0000	1	(1.4882)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	200	3.9119	793.42	782.38	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0109)	0.0000	1	(0.1063)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,700	3.9119	6,744.10	6,650.27	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0924)	0.0000	1	(0.9035)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	700	3.9119	2,776.98	2,738.34	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0380)	0.0000	1	(0.3720)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	100	3.9119	396.71	391.19	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	100	3.9119	396.71	391.19	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	600	3.9119	2,380.27	2,347.15	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0326)	0.0000	1	(0.3189)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,700	3.9119	6,744.10	6,650.27	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0924)	0.0000	1	(0.9035)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,900	3.9119	7,537.52	7,432.65	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1032)	0.0000	1	(1.0098)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,700	3.9119	6,744.10	6,650.27	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0924)	0.0000	1	(0.9035)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	3,000	3.9119	11,901.35	11,735.76	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1630)	0.0000	1	(1.5945)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	200	3.9119	793.42	782.38	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0109)	0.0000	1	(0.1063)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	700	3.9119	2,776.98	2,738.34	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0380)	0.0000	1	(0.3720)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	800	3.9119	3,173.69	3,129.54	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0435)	0.0000	1	(0.4252)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	1,100	3.9119	4,363.83	4,303.11	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0598)	0.0000	1	(0.5846)	02/07/2025
002557.ZK	01/09/2025	SDB3260760884	0	2,700	3.9119	10,711.21	10,562.19	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1467)	0.0000	1	(1.4350)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	3,600	3.9068	14,647.47	14,064.44	0.0000	4.3300	50.00	0.00	(1.7618)	(0.1953)	0.0000	1	(1.9571)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	2,600	3.9068	10,595.97	10,157.65	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1411)	0.0000	1	(1.4155)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,000	3.9068	3,967.12	3,906.79	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0543)	0.0000	1	(0.5314)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	3,200	3.9068	12,694.77	12,501.72	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1736)	0.0000	1	(1.7005)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,000	3.9068	3,967.12	3,906.79	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0543)	0.0000	1	(0.5314)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	600	3.9068	2,380.27	2,344.07	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0326)	0.0000	1	(0.3189)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	2,800	3.9068	11,107.92	10,939.01	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1519)	0.0000	1	(1.4880)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	200	3.9068	793.42	781.36	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0109)	0.0000	1	(0.1063)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,700	3.9068	6,744.10	6,641.54	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0922)	0.0000	1	(0.9034)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	700	3.9068	2,776.98	2,734.75	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0380)	0.0000	1	(0.3720)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	100	3.9068	396.71	390.68	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	100	3.9068	396.71	390.68	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	600	3.9068	2,380.27	2,344.07	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0326)	0.0000	1	(0.3189)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,700	3.9068	6,744.10	6,641.54	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0922)	0.0000	1	(0.9034)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,900	3.9068	7,537.52	7,422.90	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1031)	0.0000	1	(1.0097)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,700	3.9068	6,744.10	6,641.54	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0922)	0.0000	1	(0.9034)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	3,000	3.9068	11,901.35	11,720.36	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1628)	0.0000	1	(1.5943)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	200	3.9068	793.42	781.36	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0109)	0.0000	1	(0.1063)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	700	3.9068	2,776.98	2,734.75	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0380)	0.0000	1	(0.3720)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	800	3.9068	3,173.69	3,125.43	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0434)	0.0000	1	(0.4251)	02/07/2025
002557.ZK	01/08/2025	SDB3260760884	0	1,100	3.9068	4,363.83	4,297.47	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0597)	0.0000	1	(0.5846)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002557.ZK	01/08/2025	SDB3260760884	0	2,700	3.9068	10,711.21	10,548.33	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1465)	0.0000	1	(1.4348)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	3,600	4.0447	14,647.47	14,560.86	0.0000	4.3300	50.00	0.00	(1.7618)	(0.2022)	0.0000	1	(1.9640)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	2,600	4.0447	10,595.97	10,516.18	0.0000	4.3300	50.00	0.00	(1.2745)	(0.1461)	0.0000	1	(1.4205)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,000	4.0447	3,967.12	4,044.68	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0562)	0.0000	1	(0.5333)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	3,200	4.0447	12,694.77	12,942.99	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1798)	0.0000	1	(1.7067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,000	4.0447	3,967.12	4,044.68	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0562)	0.0000	1	(0.5333)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	600	4.0447	2,380.27	2,426.81	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0337)	0.0000	1	(0.3200)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	2,800	4.0447	11,107.92	11,325.11	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1573)	0.0000	1	(1.4933)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	200	4.0447	793.42	808.94	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0112)	0.0000	1	(0.1067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,700	4.0447	6,744.10	6,875.96	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0955)	0.0000	1	(0.9067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	700	4.0447	2,776.98	2,831.28	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0393)	0.0000	1	(0.3733)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	100	4.0447	396.71	404.47	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0056)	0.0000	1	(0.0533)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	100	4.0447	396.71	404.47	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0056)	0.0000	1	(0.0533)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	600	4.0447	2,380.27	2,426.81	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0337)	0.0000	1	(0.3200)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,700	4.0447	6,744.10	6,875.96	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0955)	0.0000	1	(0.9067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,900	4.0447	7,537.52	7,684.90	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1067)	0.0000	1	(1.0133)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,700	4.0447	6,744.10	6,875.96	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0955)	0.0000	1	(0.9067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	3,000	4.0447	11,901.35	12,134.05	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1685)	0.0000	1	(1.6000)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	200	4.0447	793.42	808.94	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0112)	0.0000	1	(0.1067)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	700	4.0447	2,776.98	2,831.28	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0393)	0.0000	1	(0.3733)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	800	4.0447	3,173.69	3,235.75	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0449)	0.0000	1	(0.4267)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	1,100	4.0447	4,363.83	4,449.15	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0618)	0.0000	1	(0.5867)	02/07/2025
002557.ZK	01/07/2025	SDB3260760884	0	2,700	4.0447	10,711.21	10,920.64	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1517)	0.0000	1	(1.4400)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,000	3.9671	3,967.12	3,967.12	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0551)	0.0000	1	(0.5323)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	3,200	3.9671	12,694.77	12,694.77	0.0000	4.3300	50.00	0.00	(1.5269)	(0.1763)	0.0000	1	(1.7032)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,000	3.9671	3,967.12	3,967.12	0.0000	4.3300	50.00	0.00	(0.4772)	(0.0551)	0.0000	1	(0.5323)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	600	3.9671	2,380.27	2,380.27	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0331)	0.0000	1	(0.3194)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	2,800	3.9671	11,107.92	11,107.92	0.0000	4.3300	50.00	0.00	(1.3360)	(0.1543)	0.0000	1	(1.4903)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	200	3.9671	793.42	793.42	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0110)	0.0000	1	(0.1065)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,700	3.9671	6,744.10	6,744.10	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0937)	0.0000	1	(0.9048)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	700	3.9671	2,776.98	2,776.98	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0386)	0.0000	1	(0.3726)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	100	3.9671	396.71	396.71	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	100	3.9671	396.71	396.71	0.0000	4.3300	50.00	0.00	(0.0477)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	600	3.9671	2,380.27	2,380.27	0.0000	4.3300	50.00	0.00	(0.2863)	(0.0331)	0.0000	1	(0.3194)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,700	3.9671	6,744.10	6,744.10	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0937)	0.0000	1	(0.9048)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,900	3.9671	7,537.52	7,537.52	0.0000	4.3300	50.00	0.00	(0.9066)	(0.1047)	0.0000	1	(1.0113)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,700	3.9671	6,744.10	6,744.10	0.0000	4.3300	50.00	0.00	(0.8112)	(0.0937)	0.0000	1	(0.9048)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	3,000	3.9671	11,901.35	11,901.35	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1653)	0.0000	1	(1.5968)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	200	3.9671	793.42	793.42	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0110)	0.0000	1	(0.1065)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	700	3.9671	2,776.98	2,776.98	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0386)	0.0000	1	(0.3726)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	800	3.9671	3,173.69	3,173.69	0.0000	4.3300	50.00	0.00	(0.3817)	(0.0441)	0.0000	1	(0.4258)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	1,100	3.9671	4,363.83	4,363.83	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0606)	0.0000	1	(0.5855)	02/07/2025
002557.ZK	01/06/2025	SDB3260760884	0	2,700	3.9671	10,711.21	10,711.21	0.0000	4.3300	50.00	0.00	(1.2883)	(0.1488)	0.0000	1	(1.4371)	02/07/2025
TOTAL CHACHA FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND												(183.6737)	(20.6869)	0.0000		(204.3606)	
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603099.SH	01/17/2025	SDB3264921673	0	300	5.0731	1,488.66	1,521.92	0.0000	4.3300	50.00	0.00	(0.1791)	(0.0211)	0.0000	1	(0.2002)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	1,500	5.0731	7,444.50	7,609.59	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1057)	0.0000	1	(1.0011)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	1,500	5.0731	7,549.21	7,609.59	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1057)	0.0000	1	(1.0137)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	300	5.0731	1,481.41	1,521.92	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0211)	0.0000	1	(0.1993)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	100	5.0731	493.81	507.31	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0070)	0.0000	1	(0.0664)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	1,000	5.0731	5,751.98	5,073.06	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0705)	0.0000	1	(0.7623)	02/07/2025
603099.SH	01/17/2025	SDB3264921673	0	3,400	5.0731	19,556.72	17,248.41	0.0000	4.3300	50.00	0.00	(2.3522)	(0.2396)	0.0000	1	(2.5918)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603099.SH	01/16/2025	SDB3264921673	0	300	4.8600	1,488.66	1,458.00	0.0000	4.3300	50.00	0.00	(0.1791)	(0.0203)	0.0000	1	(0.1993)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	1,500	4.8600	7,444.50	7,290.01	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1013)	0.0000	1	(0.9967)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	1,500	4.8600	7,549.21	7,290.01	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1013)	0.0000	1	(1.0093)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	300	4.8600	1,481.41	1,458.00	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0203)	0.0000	1	(0.1984)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	100	4.8600	493.81	486.00	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0068)	0.0000	1	(0.0661)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	1,000	4.8600	5,751.98	4,860.01	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0675)	0.0000	1	(0.7593)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	3,800	4.8600	21,857.51	18,468.02	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2565)	0.0000	1	(2.8855)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	1,100	4.8600	6,327.17	5,346.01	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0743)	0.0000	1	(0.8353)	02/07/2025
603099.SH	01/16/2025	SDB3264921673	0	800	4.8600	4,601.58	3,888.00	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0540)	0.0000	1	(0.6075)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	300	4.8132	1,488.66	1,443.95	0.0000	4.3300	50.00	0.00	(0.1791)	(0.0201)	0.0000	1	(0.1991)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	1,500	4.8132	7,444.50	7,219.73	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1003)	0.0000	1	(0.9957)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	1,500	4.8132	7,549.21	7,219.73	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1003)	0.0000	1	(1.0083)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	300	4.8132	1,481.41	1,443.95	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0201)	0.0000	1	(0.1982)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	100	4.8132	493.81	481.32	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0067)	0.0000	1	(0.0661)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	1,000	4.8132	5,751.98	4,813.15	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0668)	0.0000	1	(0.7587)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	3,800	4.8132	21,857.51	18,289.97	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2540)	0.0000	1	(2.8830)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	1,100	4.8132	6,327.17	5,294.47	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0735)	0.0000	1	(0.8346)	02/07/2025
603099.SH	01/15/2025	SDB3264921673	0	800	4.8132	4,601.58	3,850.52	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0535)	0.0000	1	(0.6069)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	300	5.0118	1,488.66	1,503.54	0.0000	4.3300	50.00	0.00	(0.1791)	(0.0209)	0.0000	1	(0.1999)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	1,500	5.0118	7,444.50	7,517.70	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1044)	0.0000	1	(0.9998)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	1,500	5.0118	7,549.21	7,517.70	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1044)	0.0000	1	(1.0124)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	300	5.0118	1,481.41	1,503.54	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0209)	0.0000	1	(0.1991)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	100	5.0118	493.81	501.18	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0070)	0.0000	1	(0.0664)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	1,000	5.0118	5,751.98	5,011.80	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0696)	0.0000	1	(0.7614)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	3,800	5.0118	21,857.51	19,044.85	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2645)	0.0000	1	(2.8935)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	1,100	5.0118	6,327.17	5,512.98	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0766)	0.0000	1	(0.8376)	02/07/2025
603099.SH	01/14/2025	SDB3264921673	0	800	5.0118	4,601.58	4,009.44	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0557)	0.0000	1	(0.6092)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	300	5.0222	1,488.66	1,506.66	0.0000	4.3300	50.00	0.00	(0.1791)	(0.0209)	0.0000	1	(0.2000)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	1,500	5.0222	7,444.50	7,533.28	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1046)	0.0000	1	(1.0000)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	1,500	5.0222	7,549.21	7,533.28	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1046)	0.0000	1	(1.0126)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	300	5.0222	1,481.41	1,506.66	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0209)	0.0000	1	(0.1991)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	100	5.0222	493.81	502.22	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0070)	0.0000	1	(0.0664)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	1,000	5.0222	5,751.98	5,022.19	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0698)	0.0000	1	(0.7616)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	3,800	5.0222	21,857.51	19,084.30	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2651)	0.0000	1	(2.8940)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	1,100	5.0222	6,327.17	5,524.40	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0767)	0.0000	1	(0.8377)	02/07/2025
603099.SH	01/13/2025	SDB3264921673	0	800	5.0222	4,601.58	4,017.75	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0558)	0.0000	1	(0.6093)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	300	5.0011	1,488.66	1,500.33	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0625)	0.0000	3	(0.5997)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	1,500	5.0011	7,444.50	7,501.63	0.0000	4.3300	50.00	0.00	(2.6862)	(0.3126)	0.0000	3	(2.9988)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	1,500	5.0011	7,549.21	7,501.63	0.0000	4.3300	50.00	0.00	(2.7240)	(0.3126)	0.0000	3	(3.0366)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	300	5.0011	1,481.41	1,500.33	0.0000	4.3300	50.00	0.00	(0.5345)	(0.0625)	0.0000	3	(0.5971)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	100	5.0011	493.81	500.11	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0208)	0.0000	3	(0.1990)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	1,000	5.0011	5,751.98	5,001.09	0.0000	4.3300	50.00	0.00	(2.0755)	(0.2084)	0.0000	3	(2.2839)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	3,800	5.0011	21,857.51	19,004.14	0.0000	4.3300	50.00	0.00	(7.8869)	(0.7918)	0.0000	3	(8.6788)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	1,100	5.0011	6,327.17	5,501.20	0.0000	4.3300	50.00	0.00	(2.2831)	(0.2292)	0.0000	3	(2.5123)	02/07/2025
603099.SH	01/10/2025	SDB3264921673	0	800	5.0011	4,601.58	4,000.87	0.0000	4.3300	50.00	0.00	(1.6604)	(0.1667)	0.0000	3	(1.8271)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	1,500	4.9028	7,549.21	7,354.22	0.0000	4.3300	50.00	0.00	(0.9080)	(0.1021)	0.0000	1	(1.0101)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	300	4.9028	1,481.41	1,470.84	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0204)	0.0000	1	(0.1986)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	100	4.9028	493.81	490.28	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0068)	0.0000	1	(0.0662)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	1,000	4.9028	5,751.98	4,902.81	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0681)	0.0000	1	(0.7599)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	3,800	4.9028	21,857.51	18,630.69	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2588)	0.0000	1	(2.8877)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	1,100	4.9028	6,327.17	5,393.10	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0749)	0.0000	1	(0.8359)	02/07/2025
603099.SH	01/09/2025	SDB3264921673	0	800	4.9028	4,601.58	3,922.25	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0545)	0.0000	1	(0.6079)	02/07/2025
603099.SH	01/08/2025	SDB3264921673	0	1,000	5.3054	5,751.98	5,305.38	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0737)	0.0000	1	(0.7655)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603099.SH	01/08/2025	SDB3264921673	0	3,800	5.3054	21,857.51	20,160.44	0.0000	4.3300	50.00	0.00	(2.6290)	(0.2800)	0.0000	1	(2.9090)	02/07/2025
603099.SH	01/08/2025	SDB3264921673	0	1,100	5.3054	6,327.17	5,835.92	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0811)	0.0000	1	(0.8421)	02/07/2025
603099.SH	01/08/2025	SDB3264921673	0	800	5.3054	4,601.58	4,244.30	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0589)	0.0000	1	(0.6124)	02/07/2025
603099.SH	01/07/2025	SDB3264921673	0	1,000	5.9085	5,751.98	5,908.52	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0821)	0.0000	1	(0.7739)	02/07/2025
603099.SH	01/07/2025	SDB3264921673	0	3,800	5.9085	21,857.51	22,452.36	0.0000	4.3300	50.00	0.00	(2.6290)	(0.3118)	0.0000	1	(2.9408)	02/07/2025
603099.SH	01/07/2025	SDB3264921673	0	1,100	5.9085	6,327.17	6,499.37	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0903)	0.0000	1	(0.8513)	02/07/2025
603099.SH	01/07/2025	SDB3264921673	0	800	5.9085	4,601.58	4,726.81	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0657)	0.0000	1	(0.6191)	02/07/2025
603099.SH	01/06/2025	SDB3264921673	0	1,000	5.7520	5,751.98	5,751.98	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0799)	0.0000	1	(0.7717)	02/07/2025
603099.SH	01/06/2025	SDB3264921673	0	3,800	5.7520	21,857.51	21,857.51	0.0000	4.3300	50.00	0.00	(2.6290)	(0.3036)	0.0000	1	(2.9325)	02/07/2025
603099.SH	01/06/2025	SDB3264921673	0	1,100	5.7520	6,327.17	6,327.17	0.0000	4.3300	50.00	0.00	(0.7610)	(0.0879)	0.0000	1	(0.8489)	02/07/2025
603099.SH	01/06/2025	SDB3264921673	0	800	5.7520	4,601.58	4,601.58	0.0000	4.3300	50.00	0.00	(0.5535)	(0.0639)	0.0000	1	(0.6174)	02/07/2025
TOTAL CHANGBAI MOUNTAIN TOURISM CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(72.9382)	(7.7488)	0.0000	(80.6870)	
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000783.ZK	01/17/2025	SDB3261097717	0	100	0.8780	93.14	87.80	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/17/2025	SDB3261097717	0	100	0.8780	93.14	87.80	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/17/2025	SDB3261097717	0	2,800	0.8780	2,607.78	2,458.26	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0341)	0.0000	1	(0.3478)	02/07/2025
000783.ZK	01/17/2025	SDB3261097717	0	5,300	0.8780	4,936.15	4,653.14	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0646)	0.0000	1	(0.6583)	02/07/2025
000783.ZK	01/16/2025	SDB3261097717	0	100	0.8526	93.14	85.26	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/16/2025	SDB3261097717	0	100	0.8526	93.14	85.26	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/16/2025	SDB3261097717	0	2,800	0.8526	2,607.78	2,387.31	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0332)	0.0000	1	(0.3468)	02/07/2025
000783.ZK	01/16/2025	SDB3261097717	0	5,300	0.8526	4,936.15	4,518.83	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0628)	0.0000	1	(0.6565)	02/07/2025
000783.ZK	01/15/2025	SDB3261097717	0	100	0.8539	93.14	85.39	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/15/2025	SDB3261097717	0	100	0.8539	93.14	85.39	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/15/2025	SDB3261097717	0	2,800	0.8539	2,607.78	2,390.80	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0332)	0.0000	1	(0.3469)	02/07/2025
000783.ZK	01/15/2025	SDB3261097717	0	5,300	0.8539	4,936.15	4,525.45	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0629)	0.0000	1	(0.6566)	02/07/2025
000783.ZK	01/14/2025	SDB3261097717	0	100	0.8666	93.14	86.66	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/14/2025	SDB3261097717	0	100	0.8666	93.14	86.66	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/14/2025	SDB3261097717	0	2,800	0.8666	2,607.78	2,426.45	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0337)	0.0000	1	(0.3474)	02/07/2025
000783.ZK	01/14/2025	SDB3261097717	0	5,300	0.8666	4,936.15	4,592.93	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0638)	0.0000	1	(0.6575)	02/07/2025
000783.ZK	01/13/2025	SDB3261097717	0	100	0.8765	93.14	87.65	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/13/2025	SDB3261097717	0	100	0.8765	93.14	87.65	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/13/2025	SDB3261097717	0	2,800	0.8765	2,607.78	2,454.20	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0341)	0.0000	1	(0.3477)	02/07/2025
000783.ZK	01/13/2025	SDB3261097717	0	5,300	0.8765	4,936.15	4,645.46	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0645)	0.0000	1	(0.6582)	02/07/2025
000783.ZK	01/10/2025	SDB3261097717	0	100	0.8669	93.14	86.69	0.0000	4.3300	50.00	0.00	(0.0336)	(0.0036)	0.0000	3	(0.0372)	02/07/2025
000783.ZK	01/10/2025	SDB3261097717	0	100	0.8669	93.14	86.69	0.0000	4.3300	50.00	0.00	(0.0336)	(0.0036)	0.0000	3	(0.0372)	02/07/2025
000783.ZK	01/10/2025	SDB3261097717	0	2,800	0.8669	2,607.78	2,427.35	0.0000	4.3300	50.00	0.00	(0.9410)	(0.1011)	0.0000	3	(1.0421)	02/07/2025
000783.ZK	01/10/2025	SDB3261097717	0	5,300	0.8669	4,936.15	4,594.62	0.0000	4.3300	50.00	0.00	(1.7811)	(0.1914)	0.0000	3	(1.9726)	02/07/2025
000783.ZK	01/09/2025	SDB3261097717	0	100	0.8590	93.14	85.90	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/09/2025	SDB3261097717	0	100	0.8590	93.14	85.90	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/09/2025	SDB3261097717	0	2,800	0.8590	2,607.78	2,405.33	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0334)	0.0000	1	(0.3471)	02/07/2025
000783.ZK	01/09/2025	SDB3261097717	0	5,300	0.8590	4,936.15	4,552.94	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0632)	0.0000	1	(0.6569)	02/07/2025
000783.ZK	01/08/2025	SDB3261097717	0	100	0.8601	93.14	86.01	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/08/2025	SDB3261097717	0	100	0.8601	93.14	86.01	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/08/2025	SDB3261097717	0	2,800	0.8601	2,607.78	2,408.41	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0335)	0.0000	1	(0.3471)	02/07/2025
000783.ZK	01/08/2025	SDB3261097717	0	5,300	0.8601	4,936.15	4,558.78	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0633)	0.0000	1	(0.6570)	02/07/2025
000783.ZK	01/07/2025	SDB3261097717	0	100	0.8841	93.14	88.41	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/07/2025	SDB3261097717	0	100	0.8841	93.14	88.41	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0012)	0.0000	1	(0.0124)	02/07/2025
000783.ZK	01/07/2025	SDB3261097717	0	2,800	0.8841	2,607.78	2,475.45	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0344)	0.0000	1	(0.3480)	02/07/2025
000783.ZK	01/07/2025	SDB3261097717	0	5,300	0.8841	4,936.15	4,685.68	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0651)	0.0000	1	(0.6588)	02/07/2025
000783.ZK	01/06/2025	SDB3261097717	0	100	0.9314	93.14	93.14	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0013)	0.0000	1	(0.0125)	02/07/2025
000783.ZK	01/06/2025	SDB3261097717	0	100	0.9314	93.14	93.14	0.0000	4.3300	50.00	0.00	(0.0112)	(0.0013)	0.0000	1	(0.0125)	02/07/2025
000783.ZK	01/06/2025	SDB3261097717	0	2,800	0.9314	2,607.78	2,607.78	0.0000	4.3300	50.00	0.00	(0.3137)	(0.0362)	0.0000	1	(0.3499)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000783.ZK	01/06/2025	SDB3261097717	0	5,300	0.9314	4,936.15	4,936.15	0.0000	4.3300	50.00	0.00	(0.5937)	(0.0686)	0.0000	1	(0.6623)	02/07/2025
TOTAL CHANGJIANG SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(11.1573)	(1.2061)	0.0000		(12.3634)	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300342.ZK	01/17/2025	SDB3260123072	0	1,900	2.1956	3,811.19	4,171.56	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0579)	0.0000	1	(0.5163)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	300	2.1956	605.83	658.67	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0091)	0.0000	1	(0.0820)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	600	2.1956	1,256.92	1,317.34	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0183)	0.0000	1	(0.1695)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	700	2.1956	1,466.47	1,536.89	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0213)	0.0000	1	(0.1977)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	437.40	439.11	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0061)	0.0000	1	(0.0587)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	100	2.1956	215.22	219.56	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	300	2.1956	664.92	658.67	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0091)	0.0000	1	(0.0891)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	2,000	2.1956	4,432.79	4,391.12	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0610)	0.0000	1	(0.5942)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	1,100	2.1956	2,438.04	2,415.11	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0335)	0.0000	1	(0.3268)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	700	2.1956	1,551.48	1,536.89	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0213)	0.0000	1	(0.2080)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	5,900	2.1956	13,076.74	12,953.80	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1799)	0.0000	1	(1.7528)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	300	2.1956	664.92	658.67	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0091)	0.0000	1	(0.0891)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	400	2.1956	886.56	878.22	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	7,200	2.1956	15,958.05	15,808.02	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2196)	0.0000	1	(2.1390)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	2,800	2.1956	6,205.91	6,147.57	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0854)	0.0000	1	(0.8318)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	100	2.1956	221.64	219.56	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0297)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	400	2.1956	886.56	878.22	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	300	2.1956	664.92	658.67	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0091)	0.0000	1	(0.0891)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	5,300	2.1956	11,746.90	11,636.46	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1616)	0.0000	1	(1.5745)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	2,300	2.1956	5,097.71	5,049.79	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0701)	0.0000	1	(0.6833)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	800	2.1956	1,773.12	1,756.45	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0244)	0.0000	1	(0.2377)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	1,800	2.1956	3,989.51	3,952.01	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0549)	0.0000	1	(0.5347)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	1,800	2.1956	3,989.51	3,952.01	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0549)	0.0000	1	(0.5347)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	400	2.1956	886.56	878.22	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	600	2.1956	1,329.84	1,317.34	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0183)	0.0000	1	(0.1782)	02/07/2025
300342.ZK	01/17/2025	SDB3260123072	0	200	2.1956	443.28	439.11	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	1,900	2.0683	3,811.19	3,929.75	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0546)	0.0000	1	(0.5130)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	300	2.0683	605.83	620.49	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0086)	0.0000	1	(0.0815)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	600	2.0683	1,256.92	1,240.97	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0172)	0.0000	1	(0.1684)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	700	2.0683	1,466.47	1,447.80	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0201)	0.0000	1	(0.1965)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	437.40	413.66	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0057)	0.0000	1	(0.0584)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	100	2.0683	215.22	206.83	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	300	2.0683	664.92	620.49	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0086)	0.0000	1	(0.0886)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	2,000	2.0683	4,432.79	4,136.58	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0575)	0.0000	1	(0.5906)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	1,100	2.0683	2,438.04	2,275.12	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0316)	0.0000	1	(0.3248)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	700	2.0683	1,551.48	1,447.80	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0201)	0.0000	1	(0.2067)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	5,900	2.0683	13,076.74	12,202.91	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1695)	0.0000	1	(1.7423)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	300	2.0683	664.92	620.49	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0086)	0.0000	1	(0.0886)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	400	2.0683	886.56	827.32	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0115)	0.0000	1	(0.1181)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	7,200	2.0683	15,958.05	14,891.69	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2068)	0.0000	1	(2.1262)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	2,800	2.0683	6,205.91	5,791.21	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0804)	0.0000	1	(0.8269)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300342.ZK	01/16/2025	SDB3260123072	0	100	2.0683	221.64	206.83	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	400	2.0683	886.56	827.32	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0115)	0.0000	1	(0.1181)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	300	2.0683	664.92	620.49	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0086)	0.0000	1	(0.0886)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	5,300	2.0683	11,746.90	10,961.94	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1522)	0.0000	1	(1.5651)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	2,300	2.0683	5,097.71	4,757.07	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0661)	0.0000	1	(0.6792)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	800	2.0683	1,773.12	1,654.63	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0230)	0.0000	1	(0.2362)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	1,800	2.0683	3,989.51	3,722.92	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0517)	0.0000	1	(0.5316)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	1,800	2.0683	3,989.51	3,722.92	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0517)	0.0000	1	(0.5316)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	400	2.0683	886.56	827.32	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0115)	0.0000	1	(0.1181)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	600	2.0683	1,329.84	1,240.97	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0172)	0.0000	1	(0.1772)	02/07/2025
300342.ZK	01/16/2025	SDB3260123072	0	200	2.0683	443.28	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	1,900	2.0232	3,811.19	3,843.99	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0534)	0.0000	1	(0.5118)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	300	2.0232	605.83	606.95	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0084)	0.0000	1	(0.0813)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	600	2.0232	1,256.92	1,213.89	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0169)	0.0000	1	(0.1680)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	700	2.0232	1,466.47	1,416.21	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0197)	0.0000	1	(0.1961)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	437.40	404.63	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0056)	0.0000	1	(0.0582)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	100	2.0232	215.22	202.32	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	300	2.0232	664.92	606.95	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	2,000	2.0232	4,432.79	4,046.31	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0562)	0.0000	1	(0.5894)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	1,100	2.0232	2,438.04	2,225.47	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0309)	0.0000	1	(0.3242)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	700	2.0232	1,551.48	1,416.21	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0197)	0.0000	1	(0.2063)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	5,900	2.0232	13,076.74	11,936.61	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1658)	0.0000	1	(1.7386)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	300	2.0232	664.92	606.95	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	400	2.0232	886.56	809.26	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	7,200	2.0232	15,958.05	14,566.72	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2023)	0.0000	1	(2.1217)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	2,800	2.0232	6,205.91	5,664.83	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0787)	0.0000	1	(0.8251)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	100	2.0232	221.64	202.32	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0028)	0.0000	1	(0.0295)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	400	2.0232	886.56	809.26	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	300	2.0232	664.92	606.95	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	5,300	2.0232	11,746.90	10,722.72	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1489)	0.0000	1	(1.5618)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	2,300	2.0232	5,097.71	4,653.26	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0646)	0.0000	1	(0.6778)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	800	2.0232	1,773.12	1,618.52	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0225)	0.0000	1	(0.2357)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	1,800	2.0232	3,989.51	3,641.68	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0506)	0.0000	1	(0.5304)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	1,800	2.0232	3,989.51	3,641.68	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0506)	0.0000	1	(0.5304)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	400	2.0232	886.56	809.26	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	600	2.0232	1,329.84	1,213.89	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0169)	0.0000	1	(0.1768)	02/07/2025
300342.ZK	01/15/2025	SDB3260123072	0	200	2.0232	443.28	404.63	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	1,900	2.1100	3,811.19	4,009.03	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0557)	0.0000	1	(0.5141)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	300	2.1100	605.83	633.01	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0088)	0.0000	1	(0.0817)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	600	2.1100	1,256.92	1,266.01	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0176)	0.0000	1	(0.1688)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	700	2.1100	1,466.47	1,477.01	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0205)	0.0000	1	(0.1969)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	437.40	422.00	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0059)	0.0000	1	(0.0585)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	100	2.1100	215.22	211.00	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	300	2.1100	664.92	633.01	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0088)	0.0000	1	(0.0888)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	2,000	2.1100	4,432.79	4,220.03	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0586)	0.0000	1	(0.5918)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300342.ZK	01/14/2025	SDB3260123072	0	1,100	2.1100	2,438.04	2,321.02	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0322)	0.0000	1	(0.3255)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	700	2.1100	1,551.48	1,477.01	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0205)	0.0000	1	(0.2071)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	5,900	2.1100	13,076.74	12,449.10	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1729)	0.0000	1	(1.7457)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	300	2.1100	664.92	633.01	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0088)	0.0000	1	(0.0888)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	400	2.1100	886.56	844.01	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0117)	0.0000	1	(0.1184)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	7,200	2.1100	15,958.05	15,192.12	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2110)	0.0000	1	(2.1304)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	2,800	2.1100	6,205.91	5,908.05	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0821)	0.0000	1	(0.8285)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	100	2.1100	221.64	211.00	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	400	2.1100	886.56	844.01	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0117)	0.0000	1	(0.1184)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	300	2.1100	664.92	633.01	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0088)	0.0000	1	(0.0888)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	5,300	2.1100	11,746.90	11,183.09	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1553)	0.0000	1	(1.5682)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	2,300	2.1100	5,097.71	4,853.04	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0674)	0.0000	1	(0.6805)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	800	2.1100	1,773.12	1,688.01	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0234)	0.0000	1	(0.2367)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	1,800	2.1100	3,989.51	3,798.03	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0528)	0.0000	1	(0.5326)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	1,800	2.1100	3,989.51	3,798.03	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0528)	0.0000	1	(0.5326)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	400	2.1100	886.56	844.01	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0117)	0.0000	1	(0.1184)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	600	2.1100	1,329.84	1,266.01	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0176)	0.0000	1	(0.1775)	02/07/2025
300342.ZK	01/14/2025	SDB3260123072	0	200	2.1100	443.28	422.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0592)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	1,900	2.0851	3,811.19	3,961.67	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0550)	0.0000	1	(0.5134)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	300	2.0851	605.83	625.53	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0087)	0.0000	1	(0.0816)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	600	2.0851	1,256.92	1,251.05	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0174)	0.0000	1	(0.1686)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	700	2.0851	1,466.47	1,459.56	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0203)	0.0000	1	(0.1967)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	437.40	417.02	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0058)	0.0000	1	(0.0584)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	100	2.0851	215.22	208.51	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	300	2.0851	664.92	625.53	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0087)	0.0000	1	(0.0887)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	2,000	2.0851	4,432.79	4,170.18	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0579)	0.0000	1	(0.5911)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	1,100	2.0851	2,438.04	2,293.60	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0319)	0.0000	1	(0.3251)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	700	2.0851	1,551.48	1,459.56	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0203)	0.0000	1	(0.2069)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	5,900	2.0851	13,076.74	12,302.04	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1709)	0.0000	1	(1.7437)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	300	2.0851	664.92	625.53	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0087)	0.0000	1	(0.0887)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	400	2.0851	886.56	834.04	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0116)	0.0000	1	(0.1182)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	7,200	2.0851	15,958.05	15,012.66	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2085)	0.0000	1	(2.1279)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	2,800	2.0851	6,205.91	5,838.25	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0811)	0.0000	1	(0.8275)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	100	2.0851	221.64	208.51	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	400	2.0851	886.56	834.04	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0116)	0.0000	1	(0.1182)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	300	2.0851	664.92	625.53	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0087)	0.0000	1	(0.0887)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	5,300	2.0851	11,746.90	11,050.98	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1535)	0.0000	1	(1.5664)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	2,300	2.0851	5,097.71	4,795.71	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0666)	0.0000	1	(0.6797)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	800	2.0851	1,773.12	1,668.07	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0232)	0.0000	1	(0.2364)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	1,800	2.0851	3,989.51	3,753.16	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0521)	0.0000	1	(0.5320)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	1,800	2.0851	3,989.51	3,753.16	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0521)	0.0000	1	(0.5320)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	400	2.0851	886.56	834.04	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0116)	0.0000	1	(0.1182)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	600	2.0851	1,329.84	1,251.05	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	1	(0.1773)	02/07/2025
300342.ZK	01/13/2025	SDB3260123072	0	200	2.0851	443.28	417.02	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300342.ZK	01/10/2025	SDB3260123072	0	1,900	2.0855	3,811.19	3,962.43	0.0000	4.3300	50.00	0.00	(1.3752)	(0.1651)	0.0000	3	(1.5403)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	300	2.0855	605.83	625.65	0.0000	4.3300	50.00	0.00	(0.2186)	(0.0261)	0.0000	3	(0.2447)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	600	2.0855	1,256.92	1,251.30	0.0000	4.3300	50.00	0.00	(0.4535)	(0.0521)	0.0000	3	(0.5057)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	700	2.0855	1,466.47	1,459.84	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0608)	0.0000	3	(0.5900)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	437.40	417.10	0.0000	4.3300	50.00	0.00	(0.1578)	(0.0174)	0.0000	3	(0.1752)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	100	2.0855	215.22	208.55	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0087)	0.0000	3	(0.0863)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	300	2.0855	664.92	625.65	0.0000	4.3300	50.00	0.00	(0.2399)	(0.0261)	0.0000	3	(0.2660)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	2,000	2.0855	4,432.79	4,170.98	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1738)	0.0000	3	(1.7733)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	1,100	2.0855	2,438.04	2,294.04	0.0000	4.3300	50.00	0.00	(0.8797)	(0.0956)	0.0000	3	(0.9753)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	700	2.0855	1,551.48	1,459.84	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0608)	0.0000	3	(0.6207)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	5,900	2.0855	13,076.74	12,304.40	0.0000	4.3300	50.00	0.00	(4.7185)	(0.5127)	0.0000	3	(5.2312)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	300	2.0855	664.92	625.65	0.0000	4.3300	50.00	0.00	(0.2399)	(0.0261)	0.0000	3	(0.2660)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	400	2.0855	886.56	834.20	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0348)	0.0000	3	(0.3547)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	7,200	2.0855	15,958.05	15,015.54	0.0000	4.3300	50.00	0.00	(5.7582)	(0.6256)	0.0000	3	(6.3838)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	2,800	2.0855	6,205.91	5,839.38	0.0000	4.3300	50.00	0.00	(2.2393)	(0.2433)	0.0000	3	(2.4826)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	100	2.0855	221.64	208.55	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0087)	0.0000	3	(0.0887)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	400	2.0855	886.56	834.20	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0348)	0.0000	3	(0.3547)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	300	2.0855	664.92	625.65	0.0000	4.3300	50.00	0.00	(0.2399)	(0.0261)	0.0000	3	(0.2660)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	5,300	2.0855	11,746.90	11,053.11	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4605)	0.0000	3	(4.6992)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	2,300	2.0855	5,097.71	4,796.63	0.0000	4.3300	50.00	0.00	(1.8394)	(0.1999)	0.0000	3	(2.0393)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	800	2.0855	1,773.12	1,668.39	0.0000	4.3300	50.00	0.00	(0.6398)	(0.0695)	0.0000	3	(0.7093)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	1,800	2.0855	3,989.51	3,753.89	0.0000	4.3300	50.00	0.00	(1.4395)	(0.1564)	0.0000	3	(1.5960)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	1,800	2.0855	3,989.51	3,753.89	0.0000	4.3300	50.00	0.00	(1.4395)	(0.1564)	0.0000	3	(1.5960)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	400	2.0855	886.56	834.20	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0348)	0.0000	3	(0.3547)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	600	2.0855	1,329.84	1,251.30	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0521)	0.0000	3	(0.5320)	02/07/2025
300342.ZK	01/10/2025	SDB3260123072	0	200	2.0855	443.28	417.10	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	3	(0.1773)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	1,900	1.9913	3,811.19	3,783.47	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0525)	0.0000	1	(0.5109)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	300	1.9913	605.83	597.39	0.0000	4.3300	50.00	0.00	(0.0729)	(0.0083)	0.0000	1	(0.0812)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	600	1.9913	1,256.92	1,194.78	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0166)	0.0000	1	(0.1678)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	700	1.9913	1,466.47	1,393.91	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0194)	0.0000	1	(0.1957)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	437.40	398.26	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0055)	0.0000	1	(0.0581)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	100	1.9913	215.22	199.13	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	300	1.9913	664.92	597.39	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0083)	0.0000	1	(0.0883)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	2,000	1.9913	4,432.79	3,982.60	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0553)	0.0000	1	(0.5885)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	1,100	1.9913	2,438.04	2,190.43	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0304)	0.0000	1	(0.3237)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	700	1.9913	1,551.48	1,393.91	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0194)	0.0000	1	(0.2060)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	5,900	1.9913	13,076.74	11,748.68	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1632)	0.0000	1	(1.7360)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	300	1.9913	664.92	597.39	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0083)	0.0000	1	(0.0883)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	400	1.9913	886.56	796.52	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	7,200	1.9913	15,958.05	14,337.37	0.0000	4.3300	50.00	0.00	(1.9194)	(0.1991)	0.0000	1	(2.1185)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	2,800	1.9913	6,205.91	5,575.64	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0774)	0.0000	1	(0.8239)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	100	1.9913	221.64	199.13	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0028)	0.0000	1	(0.0294)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	400	1.9913	886.56	796.52	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	300	1.9913	664.92	597.39	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0083)	0.0000	1	(0.0883)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	5,300	1.9913	11,746.90	10,553.90	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1466)	0.0000	1	(1.5595)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300342.ZK	01/09/2025	SDB3260123072	0	2,300	1.9913	5,097.71	4,579.99	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0636)	0.0000	1	(0.6768)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	800	1.9913	1,773.12	1,593.04	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0221)	0.0000	1	(0.2354)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	1,800	1.9913	3,989.51	3,584.34	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0498)	0.0000	1	(0.5296)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	1,800	1.9913	3,989.51	3,584.34	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0498)	0.0000	1	(0.5296)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	400	1.9913	886.56	796.52	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	600	1.9913	1,329.84	1,194.78	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0166)	0.0000	1	(0.1765)	02/07/2025
300342.ZK	01/09/2025	SDB3260123072	0	200	1.9913	443.28	398.26	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0055)	0.0000	1	(0.0588)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	600	2.0270	1,256.92	1,216.20	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0169)	0.0000	1	(0.1681)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	700	2.0270	1,466.47	1,418.90	0.0000	4.3300	50.00	0.00	(0.1764)	(0.0197)	0.0000	1	(0.1961)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	437.40	405.40	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0056)	0.0000	1	(0.0582)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	100	2.0270	215.22	202.70	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	300	2.0270	664.92	608.10	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	2,000	2.0270	4,432.79	4,054.01	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0563)	0.0000	1	(0.5895)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	1,100	2.0270	2,438.04	2,229.70	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0310)	0.0000	1	(0.3242)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	700	2.0270	1,551.48	1,418.90	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0197)	0.0000	1	(0.2063)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	5,900	2.0270	13,076.74	11,959.32	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1661)	0.0000	1	(1.7389)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	300	2.0270	664.92	608.10	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	400	2.0270	886.56	810.80	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0113)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	7,200	2.0270	15,958.05	14,594.43	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2027)	0.0000	1	(2.1221)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	2,800	2.0270	6,205.91	5,675.61	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0788)	0.0000	1	(0.8253)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	100	2.0270	221.64	202.70	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0028)	0.0000	1	(0.0295)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	400	2.0270	886.56	810.80	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0113)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	300	2.0270	664.92	608.10	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0084)	0.0000	1	(0.0884)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	5,300	2.0270	11,746.90	10,743.12	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1492)	0.0000	1	(1.5621)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	2,300	2.0270	5,097.71	4,662.11	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0648)	0.0000	1	(0.6779)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	800	2.0270	1,773.12	1,621.60	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0225)	0.0000	1	(0.2358)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	1,800	2.0270	3,989.51	3,648.61	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0507)	0.0000	1	(0.5305)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	1,800	2.0270	3,989.51	3,648.61	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0507)	0.0000	1	(0.5305)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	400	2.0270	886.56	810.80	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0113)	0.0000	1	(0.1179)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	600	2.0270	1,329.84	1,216.20	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0169)	0.0000	1	(0.1768)	02/07/2025
300342.ZK	01/08/2025	SDB3260123072	0	200	2.0270	443.28	405.40	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0056)	0.0000	1	(0.0589)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	437.40	430.16	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0060)	0.0000	1	(0.0586)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	100	2.1508	215.22	215.08	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	300	2.1508	664.92	645.24	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0889)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	2,000	2.1508	4,432.79	4,301.57	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0597)	0.0000	1	(0.5929)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	1,100	2.1508	2,438.04	2,365.87	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0329)	0.0000	1	(0.3261)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	700	2.1508	1,551.48	1,505.55	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0209)	0.0000	1	(0.2075)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	5,900	2.1508	13,076.74	12,689.64	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1762)	0.0000	1	(1.7491)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	300	2.1508	664.92	645.24	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0889)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	400	2.1508	886.56	860.31	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0119)	0.0000	1	(0.1186)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	7,200	2.1508	15,958.05	15,485.67	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2151)	0.0000	1	(2.1345)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	2,800	2.1508	6,205.91	6,022.20	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0836)	0.0000	1	(0.8301)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	100	2.1508	221.64	215.08	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0030)	0.0000	1	(0.0296)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300342.ZK	01/07/2025	SDB3260123072	0	400	2.1508	886.56	860.31	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0119)	0.0000	1	(0.1186)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	300	2.1508	664.92	645.24	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0889)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	5,300	2.1508	11,746.90	11,399.17	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1583)	0.0000	1	(1.5712)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	2,300	2.1508	5,097.71	4,946.81	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0687)	0.0000	1	(0.6818)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	800	2.1508	1,773.12	1,720.63	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0239)	0.0000	1	(0.2372)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	1,800	2.1508	3,989.51	3,871.42	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0538)	0.0000	1	(0.5336)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	1,800	2.1508	3,989.51	3,871.42	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0538)	0.0000	1	(0.5336)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	400	2.1508	886.56	860.31	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0119)	0.0000	1	(0.1186)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	600	2.1508	1,329.84	1,290.47	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0179)	0.0000	1	(0.1779)	02/07/2025
300342.ZK	01/07/2025	SDB3260123072	0	200	2.1508	443.28	430.16	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	300	2.2164	664.92	664.92	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0092)	0.0000	1	(0.0892)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	2,000	2.2164	4,432.79	4,432.79	0.0000	4.3300	50.00	0.00	(0.5332)	(0.0616)	0.0000	1	(0.5947)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	1,100	2.2164	2,438.04	2,438.04	0.0000	4.3300	50.00	0.00	(0.2932)	(0.0339)	0.0000	1	(0.3271)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	700	2.2164	1,551.48	1,551.48	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0215)	0.0000	1	(0.2082)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	5,900	2.2164	13,076.74	13,076.74	0.0000	4.3300	50.00	0.00	(1.5728)	(0.1816)	0.0000	1	(1.7545)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	300	2.2164	664.92	664.92	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0092)	0.0000	1	(0.0892)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	400	2.2164	886.56	886.56	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0123)	0.0000	1	(0.1189)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	7,200	2.2164	15,958.05	15,958.05	0.0000	4.3300	50.00	0.00	(1.9194)	(0.2216)	0.0000	1	(2.1410)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	2,800	2.2164	6,205.91	6,205.91	0.0000	4.3300	50.00	0.00	(0.7464)	(0.0862)	0.0000	1	(0.8326)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	100	2.2164	221.64	221.64	0.0000	4.3300	50.00	0.00	(0.0267)	(0.0031)	0.0000	1	(0.0297)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	400	2.2164	886.56	886.56	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0123)	0.0000	1	(0.1189)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	300	2.2164	664.92	664.92	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0092)	0.0000	1	(0.0892)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	5,300	2.2164	11,746.90	11,746.90	0.0000	4.3300	50.00	0.00	(1.4129)	(0.1632)	0.0000	1	(1.5760)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	2,300	2.2164	5,097.71	5,097.71	0.0000	4.3300	50.00	0.00	(0.6131)	(0.0708)	0.0000	1	(0.6839)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	800	2.2164	1,773.12	1,773.12	0.0000	4.3300	50.00	0.00	(0.2133)	(0.0246)	0.0000	1	(0.2379)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	1,800	2.2164	3,989.51	3,989.51	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0554)	0.0000	1	(0.5353)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	1,800	2.2164	3,989.51	3,989.51	0.0000	4.3300	50.00	0.00	(0.4798)	(0.0554)	0.0000	1	(0.5353)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	400	2.2164	886.56	886.56	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0123)	0.0000	1	(0.1189)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	600	2.2164	1,329.84	1,329.84	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0185)	0.0000	1	(0.1784)	02/07/2025
300342.ZK	01/06/2025	SDB3260123072	0	200	2.2164	443.28	443.28	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
TOTAL CHANGSHU TIANYIN ELECTROMECHANICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND													(123.1247)	(13.4999)	0.0000	(136.6246)	
CHENGDU GS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603053.SH	01/17/2025	SDB3262800199	0	2,700	1.2645	3,353.36	3,414.21	0.0000	4.3300	50.00	0.00	(0.4033)	(0.0474)	0.0000	1	(0.4508)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,700	1.2645	5,830.30	5,943.25	0.0000	4.3300	50.00	0.00	(0.7013)	(0.0825)	0.0000	1	(0.7838)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,600	1.2645	2,046.50	2,023.24	0.0000	4.3300	50.00	0.00	(0.2461)	(0.0281)	0.0000	1	(0.2742)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,000	1.2645	1,285.76	1,264.52	0.0000	4.3300	50.00	0.00	(0.1546)	(0.0176)	0.0000	1	(0.1722)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	200	1.2645	259.54	252.90	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,100	1.2645	1,426.22	1,390.97	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0193)	0.0000	1	(0.1909)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	500	1.2645	646.10	632.26	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0088)	0.0000	1	(0.0865)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,900	1.2645	3,733.84	3,667.11	0.0000	4.3300	50.00	0.00	(0.4491)	(0.0509)	0.0000	1	(0.5000)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,100	1.2645	1,409.63	1,390.97	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0193)	0.0000	1	(0.1889)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,700	1.2645	2,178.84	2,149.69	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0299)	0.0000	1	(0.2919)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,500	1.2645	1,927.59	1,896.78	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0263)	0.0000	1	(0.2582)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,900	1.2645	3,714.77	3,667.11	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0509)	0.0000	1	(0.4977)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	7,500	1.2645	9,844.53	9,483.91	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1317)	0.0000	1	(1.3158)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/17/2025	SDB3262800199	0	2,300	1.2645	3,029.11	2,908.40	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0404)	0.0000	1	(0.4047)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	800	1.2645	1,079.90	1,011.62	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0141)	0.0000	1	(0.1439)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,100	1.2645	1,481.66	1,390.97	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0193)	0.0000	1	(0.1975)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	600	1.2645	821.83	758.71	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1094)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	600	1.2645	821.83	758.71	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1094)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	5,600	1.2645	7,670.39	7,081.32	0.0000	4.3300	50.00	0.00	(0.9226)	(0.0984)	0.0000	1	(1.0209)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,500	1.2645	3,424.28	3,161.30	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0439)	0.0000	1	(0.4558)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	5,800	1.2645	7,944.34	7,334.23	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1019)	0.0000	1	(1.0574)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	17,800	1.2645	24,380.89	22,508.49	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3126)	0.0000	1	(3.2451)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	100	1.2645	136.97	126.45	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	200	1.2645	273.94	252.90	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0035)	0.0000	1	(0.0365)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,000	1.2645	1,369.71	1,264.52	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0176)	0.0000	1	(0.1823)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	300	1.2645	410.91	379.36	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	600	1.2645	821.83	758.71	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1094)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,900	1.2645	3,972.17	3,667.11	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0509)	0.0000	1	(0.5287)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	400	1.2645	547.89	505.81	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0070)	0.0000	1	(0.0729)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	7,200	1.2645	9,861.93	9,104.56	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1265)	0.0000	1	(1.3126)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,200	1.2645	1,643.66	1,517.43	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0211)	0.0000	1	(0.2188)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	100	1.2645	136.97	126.45	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,600	1.2645	2,191.54	2,023.24	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0281)	0.0000	1	(0.2917)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,600	1.2645	3,561.25	3,287.76	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0457)	0.0000	1	(0.4740)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	700	1.2645	958.80	885.17	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0123)	0.0000	1	(0.1276)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,200	1.2645	1,643.66	1,517.43	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0211)	0.0000	1	(0.2188)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	700	1.2645	958.80	885.17	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0123)	0.0000	1	(0.1276)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	100	1.2645	136.97	126.45	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	100	1.2645	136.97	126.45	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	6,000	1.2645	8,218.28	7,587.13	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1054)	0.0000	1	(1.0939)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	3,900	1.2645	5,341.88	4,931.64	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0685)	0.0000	1	(0.7110)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,200	1.2645	3,013.37	2,781.95	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0386)	0.0000	1	(0.4011)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	9,000	1.2645	12,327.42	11,380.70	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1581)	0.0000	1	(1.6408)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	400	1.2645	547.89	505.81	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0070)	0.0000	1	(0.0729)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,200	1.2645	5,752.79	5,310.99	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0738)	0.0000	1	(0.7657)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	15,200	1.2645	20,819.64	19,220.73	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2670)	0.0000	1	(2.7711)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,600	1.2645	6,300.68	5,816.80	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0808)	0.0000	1	(0.8386)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	2,400	1.2645	3,287.31	3,034.85	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0422)	0.0000	1	(0.4375)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	9,300	1.2645	12,738.33	11,760.05	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1633)	0.0000	1	(1.6955)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	800	1.2645	1,095.77	1,011.62	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0141)	0.0000	1	(0.1458)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,200	1.2645	5,752.79	5,310.99	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0738)	0.0000	1	(0.7657)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,000	1.2645	5,478.85	5,058.09	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0703)	0.0000	1	(0.7292)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	12,200	1.2645	16,710.50	15,427.17	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2143)	0.0000	1	(2.2242)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	7,600	1.2645	10,409.82	9,610.37	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1335)	0.0000	1	(1.3855)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	8,300	1.2645	11,368.62	10,495.53	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1458)	0.0000	1	(1.5132)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	6,500	1.2645	8,903.13	8,219.39	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1142)	0.0000	1	(1.1850)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	900	1.2645	1,232.74	1,138.07	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0158)	0.0000	1	(0.1641)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	300	1.2645	410.91	379.36	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	12,000	1.2645	16,436.56	15,174.26	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2108)	0.0000	1	(2.1877)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	4,200	1.2645	5,752.79	5,310.99	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0738)	0.0000	1	(0.7657)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	8,300	1.2645	11,368.62	10,495.53	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1458)	0.0000	1	(1.5132)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	3,800	1.2645	5,204.91	4,805.18	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0667)	0.0000	1	(0.6928)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	1,500	1.2645	2,054.57	1,896.78	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0263)	0.0000	1	(0.2735)	02/07/2025
603053.SH	01/17/2025	SDB3262800199	0	8,800	1.2645	12,053.47	11,127.79	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1546)	0.0000	1	(1.6043)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,700	1.2415	3,353.36	3,352.10	0.0000	4.3300	50.00	0.00	(0.4033)	(0.0466)	0.0000	1	(0.4499)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,700	1.2415	5,830.30	5,835.13	0.0000	4.3300	50.00	0.00	(0.7013)	(0.0810)	0.0000	1	(0.7823)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/16/2025	SDB3262800199	0	1,600	1.2415	2,046.50	1,986.43	0.0000	4.3300	50.00	0.00	(0.2461)	(0.0276)	0.0000	1	(0.2737)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,000	1.2415	1,285.76	1,241.52	0.0000	4.3300	50.00	0.00	(0.1546)	(0.0172)	0.0000	1	(0.1719)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	200	1.2415	259.54	248.30	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,100	1.2415	1,426.22	1,365.67	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0190)	0.0000	1	(0.1905)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	500	1.2415	646.10	620.76	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0086)	0.0000	1	(0.0863)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,900	1.2415	3,733.84	3,600.40	0.0000	4.3300	50.00	0.00	(0.4491)	(0.0500)	0.0000	1	(0.4991)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,100	1.2415	1,409.63	1,365.67	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0190)	0.0000	1	(0.1885)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,700	1.2415	2,178.84	2,110.58	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0293)	0.0000	1	(0.2914)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,500	1.2415	1,927.59	1,862.28	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0259)	0.0000	1	(0.2577)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,900	1.2415	3,714.77	3,600.40	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0500)	0.0000	1	(0.4968)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	7,500	1.2415	9,844.53	9,311.38	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1293)	0.0000	1	(1.3134)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,300	1.2415	3,029.11	2,855.49	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0397)	0.0000	1	(0.4040)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	800	1.2415	1,079.90	993.21	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0138)	0.0000	1	(0.1437)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,100	1.2415	1,481.66	1,365.67	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0190)	0.0000	1	(0.1972)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	600	1.2415	821.83	744.91	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1092)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	600	1.2415	821.83	744.91	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1092)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	5,600	1.2415	7,670.39	6,952.50	0.0000	4.3300	50.00	0.00	(0.9226)	(0.0966)	0.0000	1	(1.0191)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,500	1.2415	3,424.28	3,103.80	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0431)	0.0000	1	(0.4550)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	5,800	1.2415	7,944.34	7,200.80	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1000)	0.0000	1	(1.0555)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	17,800	1.2415	24,380.89	22,099.02	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3069)	0.0000	1	(3.2394)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	100	1.2415	136.97	124.15	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	200	1.2415	273.94	248.30	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0034)	0.0000	1	(0.0364)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,000	1.2415	1,369.71	1,241.52	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0172)	0.0000	1	(0.1820)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	300	1.2415	410.91	372.46	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	600	1.2415	821.83	744.91	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1092)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,900	1.2415	3,972.17	3,600.40	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0500)	0.0000	1	(0.5278)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	400	1.2415	547.89	496.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0069)	0.0000	1	(0.0728)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	7,200	1.2415	9,861.93	8,938.93	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1242)	0.0000	1	(1.3103)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,200	1.2415	1,643.66	1,489.82	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0207)	0.0000	1	(0.2184)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	100	1.2415	136.97	124.15	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,600	1.2415	2,191.54	1,986.43	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0276)	0.0000	1	(0.2912)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,600	1.2415	3,561.25	3,227.95	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0448)	0.0000	1	(0.4732)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	700	1.2415	958.80	869.06	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0121)	0.0000	1	(0.1274)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,200	1.2415	1,643.66	1,489.82	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0207)	0.0000	1	(0.2184)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	700	1.2415	958.80	869.06	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0121)	0.0000	1	(0.1274)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	100	1.2415	136.97	124.15	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	100	1.2415	136.97	124.15	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	6,000	1.2415	8,218.28	7,449.11	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1035)	0.0000	1	(1.0919)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	3,900	1.2415	5,341.88	4,841.92	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0672)	0.0000	1	(0.7098)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,200	1.2415	3,013.37	2,731.34	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0379)	0.0000	1	(0.4004)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	9,000	1.2415	12,327.42	11,173.66	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1552)	0.0000	1	(1.6379)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	400	1.2415	547.89	496.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0069)	0.0000	1	(0.0728)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,200	1.2415	5,752.79	5,214.38	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0724)	0.0000	1	(0.7644)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	15,200	1.2415	20,819.64	18,871.07	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2621)	0.0000	1	(2.7662)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,600	1.2415	6,300.68	5,710.98	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0793)	0.0000	1	(0.8372)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	2,400	1.2415	3,287.31	2,979.64	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0414)	0.0000	1	(0.4368)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	9,300	1.2415	12,738.33	11,546.12	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1604)	0.0000	1	(1.6925)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	800	1.2415	1,095.77	993.21	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0138)	0.0000	1	(0.1456)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,200	1.2415	5,752.79	5,214.38	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0724)	0.0000	1	(0.7644)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,000	1.2415	5,478.85	4,966.07	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0690)	0.0000	1	(0.7280)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	12,200	1.2415	16,710.50	15,146.52	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2104)	0.0000	1	(2.2203)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	7,600	1.2415	10,409.82	9,435.54	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1310)	0.0000	1	(1.3831)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	8,300	1.2415	11,368.62	10,304.60	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1431)	0.0000	1	(1.5105)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/16/2025	SDB3262800199	0	6,500	1.2415	8,903.13	8,069.87	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1121)	0.0000	1	(1.1829)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	900	1.2415	1,232.74	1,117.37	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0155)	0.0000	1	(0.1638)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	300	1.2415	410.91	372.46	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	12,000	1.2415	16,436.56	14,898.22	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2069)	0.0000	1	(2.1839)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	4,200	1.2415	5,752.79	5,214.38	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0724)	0.0000	1	(0.7644)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	8,300	1.2415	11,368.62	10,304.60	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1431)	0.0000	1	(1.5105)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	3,800	1.2415	5,204.91	4,717.77	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0655)	0.0000	1	(0.6916)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	1,500	1.2415	2,054.57	1,862.28	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0259)	0.0000	1	(0.2730)	02/07/2025
603053.SH	01/16/2025	SDB3262800199	0	8,800	1.2415	12,053.47	10,925.36	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1517)	0.0000	1	(1.6015)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,600	1.2563	2,046.50	2,010.10	0.0000	4.3300	50.00	0.00	(0.2461)	(0.0279)	0.0000	1	(0.2741)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,000	1.2563	1,285.76	1,256.31	0.0000	4.3300	50.00	0.00	(0.1546)	(0.0174)	0.0000	1	(0.1721)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	200	1.2563	259.54	251.26	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,100	1.2563	1,426.22	1,381.95	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0192)	0.0000	1	(0.1907)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	500	1.2563	646.10	628.16	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0087)	0.0000	1	(0.0864)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,900	1.2563	3,733.84	3,643.31	0.0000	4.3300	50.00	0.00	(0.4491)	(0.0506)	0.0000	1	(0.4997)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,100	1.2563	1,409.63	1,381.95	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0192)	0.0000	1	(0.1887)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,700	1.2563	2,178.84	2,135.73	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0297)	0.0000	1	(0.2917)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,500	1.2563	1,927.59	1,884.47	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0262)	0.0000	1	(0.2580)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,900	1.2563	3,714.77	3,643.31	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0506)	0.0000	1	(0.4974)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	7,500	1.2563	9,844.53	9,422.35	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1309)	0.0000	1	(1.3149)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,300	1.2563	3,029.11	2,889.52	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0401)	0.0000	1	(0.4045)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	800	1.2563	1,079.90	1,005.05	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0140)	0.0000	1	(0.1438)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,100	1.2563	1,481.66	1,381.95	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0192)	0.0000	1	(0.1974)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	600	1.2563	821.83	753.79	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1093)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	600	1.2563	821.83	753.79	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1093)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	5,600	1.2563	7,670.39	7,035.36	0.0000	4.3300	50.00	0.00	(0.9226)	(0.0977)	0.0000	1	(1.0203)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,500	1.2563	3,424.28	3,140.78	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0436)	0.0000	1	(0.4555)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	5,800	1.2563	7,944.34	7,286.62	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1012)	0.0000	1	(1.0567)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	17,800	1.2563	24,380.89	22,362.39	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3106)	0.0000	1	(3.2431)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	100	1.2563	136.97	125.63	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	200	1.2563	273.94	251.26	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0035)	0.0000	1	(0.0364)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,000	1.2563	1,369.71	1,256.31	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0174)	0.0000	1	(0.1822)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	300	1.2563	410.91	376.89	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0547)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	600	1.2563	821.83	753.79	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1093)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,900	1.2563	3,972.17	3,643.31	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0506)	0.0000	1	(0.5284)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	400	1.2563	547.89	502.53	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0070)	0.0000	1	(0.0729)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	7,200	1.2563	9,861.93	9,045.46	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1256)	0.0000	1	(1.3118)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,200	1.2563	1,643.66	1,507.58	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0209)	0.0000	1	(0.2186)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	100	1.2563	136.97	125.63	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,600	1.2563	2,191.54	2,010.10	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0279)	0.0000	1	(0.2915)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,600	1.2563	3,561.25	3,266.42	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0454)	0.0000	1	(0.4737)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	700	1.2563	958.80	879.42	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0122)	0.0000	1	(0.1275)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,200	1.2563	1,643.66	1,507.58	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0209)	0.0000	1	(0.2186)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	700	1.2563	958.80	879.42	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0122)	0.0000	1	(0.1275)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	100	1.2563	136.97	125.63	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	100	1.2563	136.97	125.63	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0017)	0.0000	1	(0.0182)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	6,000	1.2563	8,218.28	7,537.88	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1047)	0.0000	1	(1.0932)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	3,900	1.2563	5,341.88	4,899.62	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0681)	0.0000	1	(0.7106)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,200	1.2563	3,013.37	2,763.89	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0384)	0.0000	1	(0.4008)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	9,000	1.2563	12,327.42	11,306.83	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1570)	0.0000	1	(1.6398)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	400	1.2563	547.89	502.53	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0070)	0.0000	1	(0.0729)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	4,200	1.2563	5,752.79	5,276.52	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0733)	0.0000	1	(0.7652)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	15,200	1.2563	20,819.64	19,095.97	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2652)	0.0000	1	(2.7694)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/15/2025	SDB3262800199	0	4,600	1.2563	6,300.68	5,779.04	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0803)	0.0000	1	(0.8381)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	2,400	1.2563	3,287.31	3,015.15	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0419)	0.0000	1	(0.4373)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	9,300	1.2563	12,738.33	11,683.72	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1623)	0.0000	1	(1.6944)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	800	1.2563	1,095.77	1,005.05	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0140)	0.0000	1	(0.1458)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	4,200	1.2563	5,752.79	5,276.52	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0733)	0.0000	1	(0.7652)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	4,000	1.2563	5,478.85	5,025.26	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0698)	0.0000	1	(0.7288)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	12,200	1.2563	16,710.50	15,327.03	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2129)	0.0000	1	(2.2228)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	7,600	1.2563	10,409.82	9,547.99	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1326)	0.0000	1	(1.3847)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	8,300	1.2563	11,368.62	10,427.41	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1448)	0.0000	1	(1.5122)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	6,500	1.2563	8,903.13	8,166.04	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1134)	0.0000	1	(1.1843)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	900	1.2563	1,232.74	1,130.68	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0157)	0.0000	1	(0.1640)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	300	1.2563	410.91	376.89	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0547)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	12,000	1.2563	16,436.56	15,075.77	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2094)	0.0000	1	(2.1863)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	4,200	1.2563	5,752.79	5,276.52	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0733)	0.0000	1	(0.7652)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	8,300	1.2563	11,368.62	10,427.41	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1448)	0.0000	1	(1.5122)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	3,800	1.2563	5,204.91	4,773.99	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0663)	0.0000	1	(0.6923)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	1,500	1.2563	2,054.57	1,884.47	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0262)	0.0000	1	(0.2733)	02/07/2025
603053.SH	01/15/2025	SDB3262800199	0	8,800	1.2563	12,053.47	11,055.56	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1535)	0.0000	1	(1.6033)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	200	1.3060	259.54	261.20	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0036)	0.0000	1	(0.0348)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,100	1.3060	1,426.22	1,436.61	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0200)	0.0000	1	(0.1915)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	500	1.3060	646.10	653.00	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0091)	0.0000	1	(0.0868)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,900	1.3060	3,733.84	3,787.42	0.0000	4.3300	50.00	0.00	(0.4491)	(0.0526)	0.0000	1	(0.5017)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,100	1.3060	1,409.63	1,436.61	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0200)	0.0000	1	(0.1895)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,700	1.3060	2,178.84	2,220.21	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0308)	0.0000	1	(0.2929)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,500	1.3060	1,927.59	1,959.01	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0272)	0.0000	1	(0.2591)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,900	1.3060	3,714.77	3,787.42	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0526)	0.0000	1	(0.4994)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	7,500	1.3060	9,844.53	9,795.05	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1360)	0.0000	1	(1.3201)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,300	1.3060	3,029.11	3,003.82	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0417)	0.0000	1	(0.4061)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	800	1.3060	1,079.90	1,044.81	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0145)	0.0000	1	(0.1444)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,100	1.3060	1,481.66	1,436.61	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0200)	0.0000	1	(0.1982)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	600	1.3060	821.83	783.60	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	600	1.3060	821.83	783.60	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	5,600	1.3060	7,670.39	7,313.64	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1016)	0.0000	1	(1.0242)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,500	1.3060	3,424.28	3,265.02	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0453)	0.0000	1	(0.4572)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	5,800	1.3060	7,944.34	7,574.84	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1052)	0.0000	1	(1.0607)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	17,800	1.3060	24,380.89	23,246.92	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3229)	0.0000	1	(3.2554)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	100	1.3060	136.97	130.60	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	200	1.3060	273.94	261.20	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0036)	0.0000	1	(0.0366)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,000	1.3060	1,369.71	1,306.01	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0181)	0.0000	1	(0.1829)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	300	1.3060	410.91	391.80	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	600	1.3060	821.83	783.60	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,900	1.3060	3,972.17	3,787.42	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0526)	0.0000	1	(0.5304)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	400	1.3060	547.89	522.40	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0073)	0.0000	1	(0.0732)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	7,200	1.3060	9,861.93	9,403.25	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1306)	0.0000	1	(1.3168)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,200	1.3060	1,643.66	1,567.21	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0218)	0.0000	1	(0.2195)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	100	1.3060	136.97	130.60	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,600	1.3060	2,191.54	2,089.61	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0290)	0.0000	1	(0.2926)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,600	1.3060	3,561.25	3,395.62	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0472)	0.0000	1	(0.4755)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	700	1.3060	958.80	914.20	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0127)	0.0000	1	(0.1280)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,200	1.3060	1,643.66	1,567.21	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0218)	0.0000	1	(0.2195)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	700	1.3060	958.80	914.20	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0127)	0.0000	1	(0.1280)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	100	1.3060	136.97	130.60	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	100	1.3060	136.97	130.60	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/14/2025	SDB3262800199	0	6,000	1.3060	8,218.28	7,836.04	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1088)	0.0000	1	(1.0973)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	3,900	1.3060	5,341.88	5,093.43	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0707)	0.0000	1	(0.7133)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,200	1.3060	3,013.37	2,873.22	0.0000	4.3300	50.00	0.00	(0.3824)	(0.0399)	0.0000	1	(0.4023)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	9,000	1.3060	12,327.42	11,754.06	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1633)	0.0000	1	(1.6460)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	400	1.3060	547.89	522.40	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0073)	0.0000	1	(0.0732)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	4,200	1.3060	5,752.79	5,485.23	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0762)	0.0000	1	(0.7681)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	15,200	1.3060	20,819.64	19,851.31	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2757)	0.0000	1	(2.7799)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	4,600	1.3060	6,300.68	6,007.63	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0834)	0.0000	1	(0.8413)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	2,400	1.3060	3,287.31	3,134.42	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0435)	0.0000	1	(0.4389)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	9,300	1.3060	12,738.33	12,145.87	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1687)	0.0000	1	(1.7008)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	800	1.3060	1,095.77	1,044.81	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0145)	0.0000	1	(0.1463)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	4,200	1.3060	5,752.79	5,485.23	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0762)	0.0000	1	(0.7681)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	4,000	1.3060	5,478.85	5,224.03	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0726)	0.0000	1	(0.7315)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	12,200	1.3060	16,710.50	15,933.29	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2213)	0.0000	1	(2.2312)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	7,600	1.3060	10,409.82	9,925.65	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1379)	0.0000	1	(1.3899)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	8,300	1.3060	11,368.62	10,839.86	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1506)	0.0000	1	(1.5179)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	6,500	1.3060	8,903.13	8,489.05	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1179)	0.0000	1	(1.1888)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	900	1.3060	1,232.74	1,175.41	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0163)	0.0000	1	(0.1646)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	300	1.3060	410.91	391.80	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	12,000	1.3060	16,436.56	15,672.08	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2177)	0.0000	1	(2.1946)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	4,200	1.3060	5,752.79	5,485.23	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0762)	0.0000	1	(0.7681)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	8,300	1.3060	11,368.62	10,839.86	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1506)	0.0000	1	(1.5179)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	3,800	1.3060	5,204.91	4,962.83	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0689)	0.0000	1	(0.6950)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	1,500	1.3060	2,054.57	1,959.01	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0272)	0.0000	1	(0.2743)	02/07/2025
603053.SH	01/14/2025	SDB3262800199	0	8,800	1.3060	12,053.47	11,492.86	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1596)	0.0000	1	(1.6094)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	500	1.3025	646.10	651.25	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0090)	0.0000	1	(0.0868)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,900	1.3025	3,733.84	3,777.26	0.0000	4.3300	50.00	0.00	(0.4491)	(0.0525)	0.0000	1	(0.5016)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,100	1.3025	1,409.63	1,432.75	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0199)	0.0000	1	(0.1894)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,700	1.3025	2,178.84	2,214.25	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0308)	0.0000	1	(0.2928)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,500	1.3025	1,927.59	1,953.75	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0271)	0.0000	1	(0.2590)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,900	1.3025	3,714.77	3,777.26	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0525)	0.0000	1	(0.4993)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	7,500	1.3025	9,844.53	9,768.77	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1357)	0.0000	1	(1.3198)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,300	1.3025	3,029.11	2,995.75	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0416)	0.0000	1	(0.4059)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	800	1.3025	1,079.90	1,042.00	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0145)	0.0000	1	(0.1444)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,100	1.3025	1,481.66	1,432.75	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0199)	0.0000	1	(0.1981)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	600	1.3025	821.83	781.50	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	600	1.3025	821.83	781.50	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	5,600	1.3025	7,670.39	7,294.01	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1013)	0.0000	1	(1.0239)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,500	1.3025	3,424.28	3,256.26	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0452)	0.0000	1	(0.4571)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	5,800	1.3025	7,944.34	7,554.51	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1049)	0.0000	1	(1.0605)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	17,800	1.3025	24,380.89	23,184.54	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3220)	0.0000	1	(3.2545)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	100	1.3025	136.97	130.25	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	200	1.3025	273.94	260.50	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0036)	0.0000	1	(0.0366)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,000	1.3025	1,369.71	1,302.50	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0181)	0.0000	1	(0.1828)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	300	1.3025	410.91	390.75	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	600	1.3025	821.83	781.50	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,900	1.3025	3,972.17	3,777.26	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0525)	0.0000	1	(0.5302)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	400	1.3025	547.89	521.00	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	7,200	1.3025	9,861.93	9,378.01	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1303)	0.0000	1	(1.3164)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,200	1.3025	1,643.66	1,563.00	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0217)	0.0000	1	(0.2194)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	100	1.3025	136.97	130.25	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,600	1.3025	2,191.54	2,084.00	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0289)	0.0000	1	(0.2925)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,600	1.3025	3,561.25	3,386.51	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0470)	0.0000	1	(0.4754)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/13/2025	SDB3262800199	0	700	1.3025	958.80	911.75	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0127)	0.0000	1	(0.1280)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,200	1.3025	1,643.66	1,563.00	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0217)	0.0000	1	(0.2194)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	700	1.3025	958.80	911.75	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0127)	0.0000	1	(0.1280)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	100	1.3025	136.97	130.25	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	100	1.3025	136.97	130.25	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	6,000	1.3025	8,218.28	7,815.01	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1085)	0.0000	1	(1.0970)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	3,900	1.3025	5,341.88	5,079.76	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0706)	0.0000	1	(0.7131)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,200	1.3025	3,013.37	2,865.50	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0398)	0.0000	1	(0.4022)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	9,000	1.3025	12,327.42	11,722.52	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1628)	0.0000	1	(1.6455)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	400	1.3025	547.89	521.00	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	4,200	1.3025	5,752.79	5,470.51	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0760)	0.0000	1	(0.7679)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	15,200	1.3025	20,819.64	19,798.03	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2750)	0.0000	1	(2.7791)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	4,600	1.3025	6,300.68	5,991.51	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0832)	0.0000	1	(0.8410)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	2,400	1.3025	3,287.31	3,126.00	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0434)	0.0000	1	(0.4388)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	9,300	1.3025	12,738.33	12,113.27	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1682)	0.0000	1	(1.7004)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	800	1.3025	1,095.77	1,042.00	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0145)	0.0000	1	(0.1463)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	4,200	1.3025	5,752.79	5,470.51	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0760)	0.0000	1	(0.7679)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	4,000	1.3025	5,478.85	5,210.01	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0724)	0.0000	1	(0.7313)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	12,200	1.3025	16,710.50	15,890.52	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2207)	0.0000	1	(2.2306)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	7,600	1.3025	10,409.82	9,899.02	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1375)	0.0000	1	(1.3896)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	8,300	1.3025	11,368.62	10,810.77	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1501)	0.0000	1	(1.5175)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	6,500	1.3025	8,903.13	8,466.26	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1176)	0.0000	1	(1.1884)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	900	1.3025	1,232.74	1,172.25	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0163)	0.0000	1	(0.1646)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	300	1.3025	410.91	390.75	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	12,000	1.3025	16,436.56	15,630.02	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2171)	0.0000	1	(2.1940)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	4,200	1.3025	5,752.79	5,470.51	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0760)	0.0000	1	(0.7679)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	8,300	1.3025	11,368.62	10,810.77	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1501)	0.0000	1	(1.5175)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	3,800	1.3025	5,204.91	4,949.51	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0687)	0.0000	1	(0.6948)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	1,500	1.3025	2,054.57	1,953.75	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0271)	0.0000	1	(0.2743)	02/07/2025
603053.SH	01/13/2025	SDB3262800199	0	8,800	1.3025	12,053.47	11,462.02	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1592)	0.0000	1	(1.6090)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,100	1.2881	1,409.63	1,416.91	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0590)	0.0000	3	(0.5677)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,700	1.2881	2,178.84	2,189.77	0.0000	4.3300	50.00	0.00	(0.7862)	(0.0912)	0.0000	3	(0.8774)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,500	1.2881	1,927.59	1,932.15	0.0000	4.3300	50.00	0.00	(0.6955)	(0.0805)	0.0000	3	(0.7760)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,900	1.2881	3,714.77	3,735.48	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1556)	0.0000	3	(1.4961)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	7,500	1.2881	9,844.53	9,660.74	0.0000	4.3300	50.00	0.00	(3.5522)	(0.4025)	0.0000	3	(3.9548)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,300	1.2881	3,029.11	2,962.63	0.0000	4.3300	50.00	0.00	(1.0930)	(0.1234)	0.0000	3	(1.2164)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	800	1.2881	1,079.90	1,030.48	0.0000	4.3300	50.00	0.00	(0.3897)	(0.0429)	0.0000	3	(0.4326)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,100	1.2881	1,481.66	1,416.91	0.0000	4.3300	50.00	0.00	(0.5346)	(0.0590)	0.0000	3	(0.5937)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	600	1.2881	821.83	772.86	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0322)	0.0000	3	(0.3287)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	600	1.2881	821.83	772.86	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0322)	0.0000	3	(0.3287)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	5,600	1.2881	7,670.39	7,213.35	0.0000	4.3300	50.00	0.00	(2.7677)	(0.3006)	0.0000	3	(3.0683)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,500	1.2881	3,424.28	3,220.24	0.0000	4.3300	50.00	0.00	(1.2356)	(0.1342)	0.0000	3	(1.3698)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	5,800	1.2881	7,944.34	7,470.97	0.0000	4.3300	50.00	0.00	(2.8666)	(0.3113)	0.0000	3	(3.1779)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	17,800	1.2881	24,380.89	22,928.14	0.0000	4.3300	50.00	0.00	(8.7974)	(0.9553)	0.0000	3	(9.7528)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	100	1.2881	136.97	128.81	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	3	(0.0548)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	200	1.2881	273.94	257.62	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	3	(0.1096)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,000	1.2881	1,369.71	1,288.10	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0537)	0.0000	3	(0.5479)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	300	1.2881	410.91	386.43	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0161)	0.0000	3	(0.1644)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	600	1.2881	821.83	772.86	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0322)	0.0000	3	(0.3287)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,900	1.2881	3,972.17	3,735.48	0.0000	4.3300	50.00	0.00	(1.4333)	(0.1556)	0.0000	3	(1.5889)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	400	1.2881	547.89	515.24	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0215)	0.0000	3	(0.2192)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	7,200	1.2881	9,861.93	9,274.31	0.0000	4.3300	50.00	0.00	(3.5585)	(0.3864)	0.0000	3	(3.9449)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,200	1.2881	1,643.66	1,545.72	0.0000	4.3300	50.00	0.00	(0.5931)	(0.0644)	0.0000	3	(0.6575)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/10/2025	SDB3262800199	0	100	1.2881	136.97	128.81	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	3	(0.0548)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,600	1.2881	2,191.54	2,060.96	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0859)	0.0000	3	(0.8767)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,600	1.2881	3,561.25	3,349.05	0.0000	4.3300	50.00	0.00	(1.2850)	(0.1395)	0.0000	3	(1.4246)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	700	1.2881	958.80	901.67	0.0000	4.3300	50.00	0.00	(0.3460)	(0.0376)	0.0000	3	(0.3835)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,200	1.2881	1,643.66	1,545.72	0.0000	4.3300	50.00	0.00	(0.5931)	(0.0644)	0.0000	3	(0.6575)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	700	1.2881	958.80	901.67	0.0000	4.3300	50.00	0.00	(0.3460)	(0.0376)	0.0000	3	(0.3835)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	100	1.2881	136.97	128.81	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	3	(0.0548)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	100	1.2881	136.97	128.81	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	3	(0.0548)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	6,000	1.2881	8,218.28	7,728.59	0.0000	4.3300	50.00	0.00	(2.9654)	(0.3220)	0.0000	3	(3.2875)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	3,900	1.2881	5,341.88	5,023.58	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2093)	0.0000	3	(2.1368)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,200	1.2881	3,013.37	2,833.82	0.0000	4.3300	50.00	0.00	(1.0873)	(0.1181)	0.0000	3	(1.2054)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	9,000	1.2881	12,327.42	11,592.88	0.0000	4.3300	50.00	0.00	(4.4481)	(0.4830)	0.0000	3	(4.9312)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	400	1.2881	547.89	515.24	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0215)	0.0000	3	(0.2192)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	4,200	1.2881	5,752.79	5,410.01	0.0000	4.3300	50.00	0.00	(2.0758)	(0.2254)	0.0000	3	(2.3012)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	15,200	1.2881	20,819.64	19,579.09	0.0000	4.3300	50.00	0.00	(7.5124)	(0.8158)	0.0000	3	(8.3282)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	4,600	1.2881	6,300.68	5,925.25	0.0000	4.3300	50.00	0.00	(2.2735)	(0.2469)	0.0000	3	(2.5204)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	2,400	1.2881	3,287.31	3,091.44	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1288)	0.0000	3	(1.3150)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	9,300	1.2881	12,738.33	11,979.31	0.0000	4.3300	50.00	0.00	(4.5964)	(0.4991)	0.0000	3	(5.0956)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	800	1.2881	1,095.77	1,030.48	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0429)	0.0000	3	(0.4383)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	4,200	1.2881	5,752.79	5,410.01	0.0000	4.3300	50.00	0.00	(2.0758)	(0.2254)	0.0000	3	(2.3012)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	4,000	1.2881	5,478.85	5,152.39	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2147)	0.0000	3	(2.1916)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	12,200	1.2881	16,710.50	15,714.80	0.0000	4.3300	50.00	0.00	(6.0297)	(0.6548)	0.0000	3	(6.6845)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	7,600	1.2881	10,409.82	9,789.54	0.0000	4.3300	50.00	0.00	(3.7562)	(0.4079)	0.0000	3	(4.1641)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	8,300	1.2881	11,368.62	10,691.21	0.0000	4.3300	50.00	0.00	(4.1022)	(0.4455)	0.0000	3	(4.5476)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	6,500	1.2881	8,903.13	8,372.64	0.0000	4.3300	50.00	0.00	(3.2125)	(0.3489)	0.0000	3	(3.5614)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	900	1.2881	1,232.74	1,159.29	0.0000	4.3300	50.00	0.00	(0.4448)	(0.0483)	0.0000	3	(0.4931)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	300	1.2881	410.91	386.43	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0161)	0.0000	3	(0.1644)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	12,000	1.2881	16,436.56	15,457.18	0.0000	4.3300	50.00	0.00	(5.9309)	(0.6440)	0.0000	3	(6.5749)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	4,200	1.2881	5,752.79	5,410.01	0.0000	4.3300	50.00	0.00	(2.0758)	(0.2254)	0.0000	3	(2.3012)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	8,300	1.2881	11,368.62	10,691.21	0.0000	4.3300	50.00	0.00	(4.1022)	(0.4455)	0.0000	3	(4.5476)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	3,800	1.2881	5,204.91	4,894.77	0.0000	4.3300	50.00	0.00	(1.8781)	(0.2039)	0.0000	3	(2.0821)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	1,500	1.2881	2,054.57	1,932.15	0.0000	4.3300	50.00	0.00	(0.7414)	(0.0805)	0.0000	3	(0.8219)	02/07/2025
603053.SH	01/10/2025	SDB3262800199	0	8,800	1.2881	12,053.47	11,335.26	0.0000	4.3300	50.00	0.00	(4.3493)	(0.4723)	0.0000	3	(4.8216)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,500	1.2818	1,927.59	1,922.66	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0267)	0.0000	1	(0.2586)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,900	1.2818	3,714.77	3,717.14	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0516)	0.0000	1	(0.4984)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	7,500	1.2818	9,844.53	9,613.29	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1335)	0.0000	1	(1.3176)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,300	1.2818	3,029.11	2,948.08	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0409)	0.0000	1	(0.4053)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	800	1.2818	1,079.90	1,025.42	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0142)	0.0000	1	(0.1441)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,100	1.2818	1,481.66	1,409.95	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0196)	0.0000	1	(0.1978)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	600	1.2818	821.83	769.06	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1095)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	600	1.2818	821.83	769.06	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1095)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	5,600	1.2818	7,670.39	7,177.92	0.0000	4.3300	50.00	0.00	(0.9226)	(0.0997)	0.0000	1	(1.0223)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,500	1.2818	3,424.28	3,204.43	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0445)	0.0000	1	(0.4564)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	5,800	1.2818	7,944.34	7,434.28	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1033)	0.0000	1	(1.0588)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	17,800	1.2818	24,380.89	22,815.54	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3169)	0.0000	1	(3.2494)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	100	1.2818	136.97	128.18	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	200	1.2818	273.94	256.35	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0036)	0.0000	1	(0.0365)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,000	1.2818	1,369.71	1,281.77	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0178)	0.0000	1	(0.1825)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	300	1.2818	410.91	384.53	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0548)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	600	1.2818	821.83	769.06	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1095)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,900	1.2818	3,972.17	3,717.14	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0516)	0.0000	1	(0.5294)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	400	1.2818	547.89	512.71	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0071)	0.0000	1	(0.0730)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	7,200	1.2818	9,861.93	9,228.76	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1282)	0.0000	1	(1.3143)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/09/2025	SDB3262800199	0	1,200	1.2818	1,643.66	1,538.13	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0214)	0.0000	1	(0.2191)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	100	1.2818	136.97	128.18	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,600	1.2818	2,191.54	2,050.84	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0285)	0.0000	1	(0.2921)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,600	1.2818	3,561.25	3,332.61	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0463)	0.0000	1	(0.4746)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	700	1.2818	958.80	897.24	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0125)	0.0000	1	(0.1278)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,200	1.2818	1,643.66	1,538.13	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0214)	0.0000	1	(0.2191)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	700	1.2818	958.80	897.24	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0125)	0.0000	1	(0.1278)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	100	1.2818	136.97	128.18	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	100	1.2818	136.97	128.18	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	6,000	1.2818	8,218.28	7,690.63	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1068)	0.0000	1	(1.0953)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	3,900	1.2818	5,341.88	4,998.91	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0694)	0.0000	1	(0.7119)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,200	1.2818	3,013.37	2,819.90	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0392)	0.0000	1	(0.4016)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	9,000	1.2818	12,327.42	11,535.95	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1602)	0.0000	1	(1.6429)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	400	1.2818	547.89	512.71	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0071)	0.0000	1	(0.0730)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	4,200	1.2818	5,752.79	5,383.44	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0748)	0.0000	1	(0.7667)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	15,200	1.2818	20,819.64	19,482.93	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2706)	0.0000	1	(2.7747)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	4,600	1.2818	6,300.68	5,896.15	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0819)	0.0000	1	(0.8397)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	2,400	1.2818	3,287.31	3,076.25	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0427)	0.0000	1	(0.4381)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	9,300	1.2818	12,738.33	11,920.48	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1656)	0.0000	1	(1.6977)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	800	1.2818	1,095.77	1,025.42	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0142)	0.0000	1	(0.1460)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	4,200	1.2818	5,752.79	5,383.44	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0748)	0.0000	1	(0.7667)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	4,000	1.2818	5,478.85	5,127.09	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0712)	0.0000	1	(0.7302)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	12,200	1.2818	16,710.50	15,637.62	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2172)	0.0000	1	(2.2271)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	7,600	1.2818	10,409.82	9,741.47	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1353)	0.0000	1	(1.3874)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	8,300	1.2818	11,368.62	10,638.71	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1478)	0.0000	1	(1.5152)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	6,500	1.2818	8,903.13	8,331.52	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1157)	0.0000	1	(1.1866)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	900	1.2818	1,232.74	1,153.59	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0160)	0.0000	1	(0.1643)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	300	1.2818	410.91	384.53	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0548)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	12,000	1.2818	16,436.56	15,381.26	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2136)	0.0000	1	(2.1906)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	4,200	1.2818	5,752.79	5,383.44	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0748)	0.0000	1	(0.7667)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	8,300	1.2818	11,368.62	10,638.71	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1478)	0.0000	1	(1.5152)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	3,800	1.2818	5,204.91	4,870.73	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0676)	0.0000	1	(0.6937)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	1,500	1.2818	2,054.57	1,922.66	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0267)	0.0000	1	(0.2738)	02/07/2025
603053.SH	01/09/2025	SDB3262800199	0	8,800	1.2818	12,053.47	11,279.59	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1567)	0.0000	1	(1.6064)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	7,500	1.2895	9,844.53	9,671.55	0.0000	4.3300	50.00	0.00	(1.1841)	(0.1343)	0.0000	1	(1.3184)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,300	1.2895	3,029.11	2,965.94	0.0000	4.3300	50.00	0.00	(0.3643)	(0.0412)	0.0000	1	(0.4055)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	800	1.2895	1,079.90	1,031.63	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0143)	0.0000	1	(0.1442)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,100	1.2895	1,481.66	1,418.49	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0197)	0.0000	1	(0.1979)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	600	1.2895	821.83	773.72	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1096)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	600	1.2895	821.83	773.72	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1096)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	5,600	1.2895	7,670.39	7,221.42	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1003)	0.0000	1	(1.0229)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,500	1.2895	3,424.28	3,223.85	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0448)	0.0000	1	(0.4566)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	5,800	1.2895	7,944.34	7,479.33	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1039)	0.0000	1	(1.0594)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	17,800	1.2895	24,380.89	22,953.81	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3188)	0.0000	1	(3.2513)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	100	1.2895	136.97	128.95	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	200	1.2895	273.94	257.91	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0036)	0.0000	1	(0.0365)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,000	1.2895	1,369.71	1,289.54	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0179)	0.0000	1	(0.1827)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	300	1.2895	410.91	386.86	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0548)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	600	1.2895	821.83	773.72	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0107)	0.0000	1	(0.1096)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,900	1.2895	3,972.17	3,739.67	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0519)	0.0000	1	(0.5297)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	400	1.2895	547.89	515.82	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	7,200	1.2895	9,861.93	9,284.69	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1290)	0.0000	1	(1.3151)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,200	1.2895	1,643.66	1,547.45	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0215)	0.0000	1	(0.2192)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/08/2025	SDB3262800199	0	100	1.2895	136.97	128.95	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,600	1.2895	2,191.54	2,063.26	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0287)	0.0000	1	(0.2923)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,600	1.2895	3,561.25	3,352.80	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0466)	0.0000	1	(0.4749)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	700	1.2895	958.80	902.68	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0125)	0.0000	1	(0.1279)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,200	1.2895	1,643.66	1,547.45	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0215)	0.0000	1	(0.2192)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	700	1.2895	958.80	902.68	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0125)	0.0000	1	(0.1279)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	100	1.2895	136.97	128.95	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	100	1.2895	136.97	128.95	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	6,000	1.2895	8,218.28	7,737.24	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1075)	0.0000	1	(1.0959)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	3,900	1.2895	5,341.88	5,029.21	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0699)	0.0000	1	(0.7124)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,200	1.2895	3,013.37	2,836.99	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0394)	0.0000	1	(0.4018)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	9,000	1.2895	12,327.42	11,605.86	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1612)	0.0000	1	(1.6439)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	400	1.2895	547.89	515.82	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	4,200	1.2895	5,752.79	5,416.07	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0752)	0.0000	1	(0.7672)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	15,200	1.2895	20,819.64	19,601.01	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2722)	0.0000	1	(2.7764)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	4,600	1.2895	6,300.68	5,931.88	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0824)	0.0000	1	(0.8402)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	2,400	1.2895	3,287.31	3,094.90	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0430)	0.0000	1	(0.4384)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	9,300	1.2895	12,738.33	11,992.72	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1666)	0.0000	1	(1.6987)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	800	1.2895	1,095.77	1,031.63	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0143)	0.0000	1	(0.1461)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	4,200	1.2895	5,752.79	5,416.07	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0752)	0.0000	1	(0.7672)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	4,000	1.2895	5,478.85	5,158.16	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0716)	0.0000	1	(0.7306)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	12,200	1.2895	16,710.50	15,732.39	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2185)	0.0000	1	(2.2284)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	7,600	1.2895	10,409.82	9,800.50	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1361)	0.0000	1	(1.3882)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	8,300	1.2895	11,368.62	10,703.18	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1487)	0.0000	1	(1.5160)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	6,500	1.2895	8,903.13	8,382.01	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1164)	0.0000	1	(1.1873)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	900	1.2895	1,232.74	1,160.59	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0161)	0.0000	1	(0.1644)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	300	1.2895	410.91	386.86	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0548)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	12,000	1.2895	16,436.56	15,474.48	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2149)	0.0000	1	(2.1919)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	4,200	1.2895	5,752.79	5,416.07	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0752)	0.0000	1	(0.7672)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	8,300	1.2895	11,368.62	10,703.18	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1487)	0.0000	1	(1.5160)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	3,800	1.2895	5,204.91	4,900.25	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0681)	0.0000	1	(0.6941)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	1,500	1.2895	2,054.57	1,934.31	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0269)	0.0000	1	(0.2740)	02/07/2025
603053.SH	01/08/2025	SDB3262800199	0	8,800	1.2895	12,053.47	11,347.95	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1576)	0.0000	1	(1.6074)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	800	1.3173	1,079.90	1,053.80	0.0000	4.3300	50.00	0.00	(0.1299)	(0.0146)	0.0000	1	(0.1445)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,100	1.3173	1,481.66	1,448.98	0.0000	4.3300	50.00	0.00	(0.1782)	(0.0201)	0.0000	1	(0.1983)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	600	1.3173	821.83	790.35	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1098)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	600	1.3173	821.83	790.35	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1098)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	5,600	1.3173	7,670.39	7,376.63	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1025)	0.0000	1	(1.0250)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	2,500	1.3173	3,424.28	3,293.14	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0457)	0.0000	1	(0.4576)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	5,800	1.3173	7,944.34	7,640.08	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1061)	0.0000	1	(1.0616)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	17,800	1.3173	24,380.89	23,447.14	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3257)	0.0000	1	(3.2581)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	100	1.3173	136.97	131.73	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	200	1.3173	273.94	263.45	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,000	1.3173	1,369.71	1,317.26	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0183)	0.0000	1	(0.1830)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	300	1.3173	410.91	395.18	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0055)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	600	1.3173	821.83	790.35	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1098)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	2,900	1.3173	3,972.17	3,820.04	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0531)	0.0000	1	(0.5308)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	400	1.3173	547.89	526.90	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0073)	0.0000	1	(0.0732)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	7,200	1.3173	9,861.93	9,484.24	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1317)	0.0000	1	(1.3179)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,200	1.3173	1,643.66	1,580.71	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0220)	0.0000	1	(0.2196)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	100	1.3173	136.97	131.73	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,600	1.3173	2,191.54	2,107.61	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0293)	0.0000	1	(0.2929)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	2,600	1.3173	3,561.25	3,424.86	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0476)	0.0000	1	(0.4759)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/07/2025	SDB3262800199	0	700	1.3173	958.80	922.08	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,200	1.3173	1,643.66	1,580.71	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0220)	0.0000	1	(0.2196)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	700	1.3173	958.80	922.08	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	100	1.3173	136.97	131.73	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	100	1.3173	136.97	131.73	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	6,000	1.3173	8,218.28	7,903.53	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1098)	0.0000	1	(1.0982)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	3,900	1.3173	5,341.88	5,137.29	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0714)	0.0000	1	(0.7139)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	2,200	1.3173	3,013.37	2,897.96	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0402)	0.0000	1	(0.4027)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	9,000	1.3173	12,327.42	11,855.30	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1647)	0.0000	1	(1.6474)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	400	1.3173	547.89	526.90	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0073)	0.0000	1	(0.0732)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	4,200	1.3173	5,752.79	5,532.47	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0768)	0.0000	1	(0.7688)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	15,200	1.3173	20,819.64	20,022.28	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2781)	0.0000	1	(2.7822)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	4,600	1.3173	6,300.68	6,059.37	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0842)	0.0000	1	(0.8420)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	2,400	1.3173	3,287.31	3,161.41	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0439)	0.0000	1	(0.4393)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	9,300	1.3173	12,738.33	12,250.47	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1701)	0.0000	1	(1.7023)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	800	1.3173	1,095.77	1,053.80	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	1	(0.1464)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	4,200	1.3173	5,752.79	5,532.47	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0768)	0.0000	1	(0.7688)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	4,000	1.3173	5,478.85	5,269.02	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0732)	0.0000	1	(0.7322)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	12,200	1.3173	16,710.50	16,070.51	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2232)	0.0000	1	(2.2331)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	7,600	1.3173	10,409.82	10,011.14	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1390)	0.0000	1	(1.3911)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	8,300	1.3173	11,368.62	10,933.22	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1519)	0.0000	1	(1.5192)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	6,500	1.3173	8,903.13	8,562.16	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1189)	0.0000	1	(1.1898)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	900	1.3173	1,232.74	1,185.53	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0165)	0.0000	1	(0.1647)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	300	1.3173	410.91	395.18	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0055)	0.0000	1	(0.0549)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	12,000	1.3173	16,436.56	15,807.06	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2195)	0.0000	1	(2.1965)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	4,200	1.3173	5,752.79	5,532.47	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0768)	0.0000	1	(0.7688)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	8,300	1.3173	11,368.62	10,933.22	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1519)	0.0000	1	(1.5192)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	3,800	1.3173	5,204.91	5,005.57	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0695)	0.0000	1	(0.6956)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	1,500	1.3173	2,054.57	1,975.88	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0274)	0.0000	1	(0.2746)	02/07/2025
603053.SH	01/07/2025	SDB3262800199	0	8,800	1.3173	12,053.47	11,591.84	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1610)	0.0000	1	(1.6108)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	600	1.3697	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	600	1.3697	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	5,600	1.3697	7,670.39	7,670.39	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1065)	0.0000	1	(1.0291)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	2,500	1.3697	3,424.28	3,424.28	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0476)	0.0000	1	(0.4594)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	5,800	1.3697	7,944.34	7,944.34	0.0000	4.3300	50.00	0.00	(0.9555)	(0.1103)	0.0000	1	(1.0659)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	17,800	1.3697	24,380.89	24,380.89	0.0000	4.3300	50.00	0.00	(2.9325)	(0.3386)	0.0000	1	(3.2711)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	100	1.3697	136.97	136.97	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	200	1.3697	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	1,000	1.3697	1,369.71	1,369.71	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	1	(0.1838)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	300	1.3697	410.91	410.91	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0057)	0.0000	1	(0.0551)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	600	1.3697	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	2,900	1.3697	3,972.17	3,972.17	0.0000	4.3300	50.00	0.00	(0.4778)	(0.0552)	0.0000	1	(0.5329)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	400	1.3697	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	7,200	1.3697	9,861.93	9,861.93	0.0000	4.3300	50.00	0.00	(1.1862)	(0.1370)	0.0000	1	(1.3231)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	1,200	1.3697	1,643.66	1,643.66	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0228)	0.0000	1	(0.2205)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	100	1.3697	136.97	136.97	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	1,600	1.3697	2,191.54	2,191.54	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2940)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	2,600	1.3697	3,561.25	3,561.25	0.0000	4.3300	50.00	0.00	(0.4283)	(0.0495)	0.0000	1	(0.4778)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	700	1.3697	958.80	958.80	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0133)	0.0000	1	(0.1286)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	1,200	1.3697	1,643.66	1,643.66	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0228)	0.0000	1	(0.2205)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	700	1.3697	958.80	958.80	0.0000	4.3300	50.00	0.00	(0.1153)	(0.0133)	0.0000	1	(0.1286)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	100	1.3697	136.97	136.97	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	100	1.3697	136.97	136.97	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603053.SH	01/06/2025	SDB3262800199	0	6,000	1.3697	8,218.28	8,218.28	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1141)	0.0000	1	(1.1026)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	3,900	1.3697	5,341.88	5,341.88	0.0000	4.3300	50.00	0.00	(0.6425)	(0.0742)	0.0000	1	(0.7167)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	2,200	1.3697	3,013.37	3,013.37	0.0000	4.3300	50.00	0.00	(0.3824)	(0.0419)	0.0000	1	(0.4043)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	9,000	1.3697	12,327.42	12,327.42	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1712)	0.0000	1	(1.6539)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	400	1.3697	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	4,200	1.3697	5,752.79	5,752.79	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0799)	0.0000	1	(0.7718)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	15,200	1.3697	20,819.64	20,819.64	0.0000	4.3300	50.00	0.00	(2.5041)	(0.2892)	0.0000	1	(2.7933)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	4,600	1.3697	6,300.68	6,300.68	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0875)	0.0000	1	(0.8453)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	2,400	1.3697	3,287.31	3,287.31	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0457)	0.0000	1	(0.4410)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	9,300	1.3697	12,738.33	12,738.33	0.0000	4.3300	50.00	0.00	(1.5321)	(0.1769)	0.0000	1	(1.7091)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	800	1.3697	1,095.77	1,095.77	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	4,200	1.3697	5,752.79	5,752.79	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0799)	0.0000	1	(0.7718)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	4,000	1.3697	5,478.85	5,478.85	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0761)	0.0000	1	(0.7351)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	12,200	1.3697	16,710.50	16,710.50	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2321)	0.0000	1	(2.2420)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	7,600	1.3697	10,409.82	10,409.82	0.0000	4.3300	50.00	0.00	(1.2521)	(0.1446)	0.0000	1	(1.3967)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	8,300	1.3697	11,368.62	11,368.62	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1579)	0.0000	1	(1.5253)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	6,500	1.3697	8,903.13	8,903.13	0.0000	4.3300	50.00	0.00	(1.0708)	(0.1237)	0.0000	1	(1.1945)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	900	1.3697	1,232.74	1,232.74	0.0000	4.3300	50.00	0.00	(0.1483)	(0.0171)	0.0000	1	(0.1654)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	300	1.3697	410.91	410.91	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0057)	0.0000	1	(0.0551)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	12,000	1.3697	16,436.56	16,436.56	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2283)	0.0000	1	(2.2052)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	4,200	1.3697	5,752.79	5,752.79	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0799)	0.0000	1	(0.7718)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	8,300	1.3697	11,368.62	11,368.62	0.0000	4.3300	50.00	0.00	(1.3674)	(0.1579)	0.0000	1	(1.5253)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	3,800	1.3697	5,204.91	5,204.91	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0723)	0.0000	1	(0.6983)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	1,500	1.3697	2,054.57	2,054.57	0.0000	4.3300	50.00	0.00	(0.2471)	(0.0285)	0.0000	1	(0.2757)	02/07/2025
603053.SH	01/06/2025	SDB3262800199	0	8,800	1.3697	12,053.47	12,053.47	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1674)	0.0000	1	(1.6172)	02/07/2025
TOTAL CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(419.8079)	(45.8572)	0.0000		(465.6651)	
CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002697.ZK	01/17/2025	SDB3265465911	0	300	0.7350	207.19	220.51	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0031)	0.0000	1	(0.0280)	02/07/2025
002697.ZK	01/17/2025	SDB3265465911	0	1,300	0.7350	903.12	955.54	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0133)	0.0000	1	(0.1219)	02/07/2025
002697.ZK	01/17/2025	SDB3265465911	0	22,500	0.7350	15,949.46	16,538.15	0.0000	4.3300	50.00	0.00	(1.9184)	(0.2297)	0.0000	1	(2.1481)	02/07/2025
002697.ZK	01/17/2025	SDB3265465911	0	10,300	0.7350	7,345.01	7,570.80	0.0000	4.3300	50.00	0.00	(0.8834)	(0.1051)	0.0000	1	(0.9886)	02/07/2025
002697.ZK	01/16/2025	SDB3265465911	0	300	0.7003	207.19	210.09	0.0000	4.3300	50.00	0.00	(0.0249)	(0.0029)	0.0000	1	(0.0278)	02/07/2025
002697.ZK	01/16/2025	SDB3265465911	0	1,300	0.7003	903.12	910.40	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0126)	0.0000	1	(0.1213)	02/07/2025
002697.ZK	01/16/2025	SDB3265465911	0	22,500	0.7003	15,949.46	15,756.95	0.0000	4.3300	50.00	0.00	(1.9184)	(0.2188)	0.0000	1	(2.1372)	02/07/2025
002697.ZK	01/16/2025	SDB3265465911	0	10,300	0.7003	7,345.01	7,213.18	0.0000	4.3300	50.00	0.00	(0.8834)	(0.1002)	0.0000	1	(0.9836)	02/07/2025
002697.ZK	01/15/2025	SDB3265465911	0	22,500	0.7089	15,949.46	15,949.46	0.0000	4.3300	50.00	0.00	(1.9184)	(0.2215)	0.0000	1	(2.1399)	02/07/2025
002697.ZK	01/15/2025	SDB3265465911	0	10,300	0.7131	7,345.01	7,345.01	0.0000	4.3300	50.00	0.00	(0.8834)	(0.1020)	0.0000	1	(0.9855)	02/07/2025
002697.ZK	01/08/2025	SDB3264983875	0	1,300	0.7974	1,049.20	1,036.68	0.0000	4.3300	50.00	0.00	(0.1262)	(0.0144)	0.0000	1	(0.1406)	02/07/2025
002697.ZK	01/07/2025	SDB3264983875	0	13,300	0.8882	10,734.15	11,812.93	0.0000	4.3300	50.00	0.00	(1.2911)	(0.1641)	0.0000	1	(1.4551)	02/07/2025
002697.ZK	01/07/2025	SDB3264983875	0	3,000	0.8882	2,421.24	2,664.57	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0370)	0.0000	1	(0.3282)	02/07/2025
002697.ZK	01/06/2025	SDB3264983875	0	13,300	0.8216	10,734.15	10,926.91	0.0000	4.3300	50.00	0.00	(1.2911)	(0.1518)	0.0000	1	(1.4428)	02/07/2025
002697.ZK	01/06/2025	SDB3264983875	0	3,000	0.8180	2,421.24	2,453.93	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0341)	0.0000	1	(0.3253)	02/07/2025
TOTAL CHENGDU HONGQI CHAIN CO., LTD. CMN CLASS A SERIES NORTHBOUND												(11.9633)	(1.4106)	0.0000		(13.3739)	
CHINA AIRLINES CMN																	
2610.TW	01/17/2025	SDB3260661479	0	286,000	0.7805	223,655.43	223,227.86	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8602)	0.0000	1	(28.7610)	02/04/2025
2610.TW	01/17/2025	SDB3260661479	0	6,000	0.7805	4,692.07	4,683.10	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0390)	0.0000	1	(0.6034)	02/04/2025
2610.TW	01/16/2025	SDB3260661479	0	286,000	0.7737	223,655.43	221,283.35	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8440)	0.0000	1	(28.7448)	02/04/2025
2610.TW	01/16/2025	SDB3260661479	0	6,000	0.7737	4,692.07	4,642.31	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0387)	0.0000	1	(0.6030)	02/04/2025
2610.TW	01/15/2025	SDB3260661479	0	286,000	0.7595	223,655.43	217,209.85	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8101)	0.0000	1	(28.7109)	02/04/2025
2610.TW	01/15/2025	SDB3260661479	0	6,000	0.7595	4,692.07	4,556.85	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0380)	0.0000	1	(0.6023)	02/04/2025
2610.TW	01/14/2025	SDB3260661479	0	286,000	0.7797	223,655.43	222,996.77	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8583)	0.0000	1	(28.7591)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA AIRLINES CMN (Cont.)																	
2610.TW	01/14/2025	SDB3260661479	0	6,000	0.7797	4,692.07	4,678.25	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0390)	0.0000	1	(0.6033)	02/04/2025
2610.TW	01/13/2025	SDB3260661479	0	286,000	0.7725	223,655.43	220,948.44	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8412)	0.0000	1	(28.7420)	02/04/2025
2610.TW	01/13/2025	SDB3260661479	0	6,000	0.7725	4,692.07	4,635.28	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0396)	0.0000	1	(0.6030)	02/04/2025
2610.TW	01/10/2025	SDB3260661479	0	286,000	0.7924	223,655.43	226,624.97	0.0000	4.3300	30.00	0.00	(80.7023)	(5.6656)	0.0000	3	(86.3680)	02/04/2025
2610.TW	01/10/2025	SDB3260661479	0	6,000	0.7924	4,692.07	4,754.37	0.0000	4.3300	30.00	0.00	(1.6931)	(0.1189)	0.0000	3	(1.8119)	02/04/2025
2610.TW	01/09/2025	SDB3260661479	0	286,000	0.7950	223,655.43	227,379.72	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8948)	0.0000	1	(28.7956)	02/04/2025
2610.TW	01/09/2025	SDB3260661479	0	6,000	0.7950	4,692.07	4,770.20	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0398)	0.0000	1	(0.6041)	02/04/2025
2610.TW	01/08/2025	SDB3260661479	0	286,000	0.7955	223,655.43	227,514.72	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8960)	0.0000	1	(28.7967)	02/04/2025
2610.TW	01/08/2025	SDB3260661479	0	6,000	0.7955	4,692.07	4,773.04	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0398)	0.0000	1	(0.6041)	02/04/2025
2610.TW	01/07/2025	SDB3260661479	0	286,000	0.7936	223,655.43	226,977.32	0.0000	4.3300	30.00	0.00	(26.9008)	(1.8915)	0.0000	1	(28.7923)	02/04/2025
2610.TW	01/07/2025	SDB3260661479	0	6,000	0.7936	4,692.07	4,761.76	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0397)	0.0000	1	(0.6040)	02/04/2025
2610.TW	01/06/2025	SDB3260661479	0	286,000	0.8084	223,655.43	231,199.83	0.0000	4.3300	30.00	0.00	(26.9008)	(1.9267)	0.0000	1	(28.8274)	02/04/2025
2610.TW	01/06/2025	SDB3260661479	0	6,000	0.8084	4,692.07	4,850.35	0.0000	4.3300	30.00	0.00	(0.5644)	(0.0404)	0.0000	1	(0.6048)	02/04/2025
2610.TW	01/03/2025	SDB3260661479	0	286,000	0.7820	223,655.43	223,655.43	0.0000	4.3300	30.00	0.00	(80.7023)	(5.5914)	0.0000	3	(86.2937)	02/04/2025
2610.TW	01/03/2025	SDB3260661479	0	6,000	0.7820	4,692.07	4,692.07	0.0000	4.3300	30.00	0.00	(1.6931)	(0.1173)	0.0000	3	(1.8104)	02/04/2025
TOTAL CHINA AIRLINES CMN												(411.9770)	(28.6689)	0.0000		(440.6459)	
CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND																	
002928.ZK	01/06/2025	SDB3264649726	0	3,600	1.0597	3,814.98	3,814.98	0.0000	4.3300	50.00	0.00	(0.4589)	(0.0530)	0.0000	1	(0.5118)	02/07/2025
002928.ZK	01/06/2025	SDB3264649726	0	1,400	1.0597	1,483.61	1,483.61	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0206)	0.0000	1	(0.1991)	02/07/2025
TOTAL CHINA EXPRESS AIRLINES CO LTD CMN CLASS A SERIES NORTHBOUND												(0.6373)	(0.0736)	0.0000		(0.7109)	
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002939.ZK	01/17/2025	SDB3261097712	0	500	1.0563	559.90	528.13	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0073)	0.0000	1	(0.0747)	02/07/2025
002939.ZK	01/17/2025	SDB3261097712	0	200	1.0563	223.96	211.25	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
002939.ZK	01/17/2025	SDB3261097712	0	200	1.0563	223.96	211.25	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
002939.ZK	01/17/2025	SDB3261097712	0	5,500	1.0563	6,158.93	5,809.45	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0807)	0.0000	1	(0.8215)	02/07/2025
002939.ZK	01/17/2025	SDB3261097712	0	1,900	1.0563	2,127.63	2,006.90	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0279)	0.0000	1	(0.2838)	02/07/2025
002939.ZK	01/16/2025	SDB3261097712	0	500	1.0253	559.90	512.65	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0071)	0.0000	1	(0.0745)	02/07/2025
002939.ZK	01/16/2025	SDB3261097712	0	200	1.0253	223.96	205.06	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0028)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/16/2025	SDB3261097712	0	200	1.0253	223.96	205.06	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0028)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/16/2025	SDB3261097712	0	5,500	1.0253	6,158.93	5,639.18	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0783)	0.0000	1	(0.8191)	02/07/2025
002939.ZK	01/16/2025	SDB3261097712	0	1,900	1.0253	2,127.63	1,948.08	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0271)	0.0000	1	(0.2830)	02/07/2025
002939.ZK	01/15/2025	SDB3261097712	0	500	1.0238	559.90	511.91	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0071)	0.0000	1	(0.0745)	02/07/2025
002939.ZK	01/15/2025	SDB3261097712	0	200	1.0238	223.96	204.76	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0028)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/15/2025	SDB3261097712	0	200	1.0238	223.96	204.76	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0028)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/15/2025	SDB3261097712	0	5,500	1.0238	6,158.93	5,630.98	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0782)	0.0000	1	(0.8190)	02/07/2025
002939.ZK	01/15/2025	SDB3261097712	0	1,900	1.0238	2,127.63	1,945.25	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0270)	0.0000	1	(0.2829)	02/07/2025
002939.ZK	01/14/2025	SDB3261097712	0	500	1.0353	559.90	517.64	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0072)	0.0000	1	(0.0745)	02/07/2025
002939.ZK	01/14/2025	SDB3261097712	0	200	1.0353	223.96	207.06	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/14/2025	SDB3261097712	0	200	1.0353	223.96	207.06	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/14/2025	SDB3261097712	0	5,500	1.0353	6,158.93	5,694.06	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0791)	0.0000	1	(0.8199)	02/07/2025
002939.ZK	01/14/2025	SDB3261097712	0	1,900	1.0353	2,127.63	1,967.04	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0273)	0.0000	1	(0.2832)	02/07/2025
002939.ZK	01/13/2025	SDB3261097712	0	500	1.0412	559.90	520.59	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0072)	0.0000	1	(0.0746)	02/07/2025
002939.ZK	01/13/2025	SDB3261097712	0	200	1.0412	223.96	208.24	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/13/2025	SDB3261097712	0	200	1.0412	223.96	208.24	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/13/2025	SDB3261097712	0	5,500	1.0412	6,158.93	5,726.52	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0795)	0.0000	1	(0.8203)	02/07/2025
002939.ZK	01/13/2025	SDB3261097712	0	1,900	1.0412	2,127.63	1,978.25	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0275)	0.0000	1	(0.2834)	02/07/2025
002939.ZK	01/10/2025	SDB3261097712	0	500	1.0536	559.90	526.83	0.0000	4.3300	50.00	0.00	(0.2020)	(0.0220)	0.0000	3	(0.2240)	02/07/2025
002939.ZK	01/10/2025	SDB3261097712	0	200	1.0536	223.96	210.73	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	3	(0.0896)	02/07/2025
002939.ZK	01/10/2025	SDB3261097712	0	200	1.0536	223.96	210.73	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	3	(0.0896)	02/07/2025
002939.ZK	01/10/2025	SDB3261097712	0	5,500	1.0536	6,158.93	5,795.07	0.0000	4.3300	50.00	0.00	(2.2223)	(0.2415)	0.0000	3	(2.4638)	02/07/2025
002939.ZK	01/10/2025	SDB3261097712	0	1,900	1.0536	2,127.63	2,001.93	0.0000	4.3300	50.00	0.00	(0.7677)	(0.0834)	0.0000	3	(0.8511)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002939.ZK	01/09/2025	SDB3261097712	0	500	1.0398	559.90	519.91	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0072)	0.0000	1	(0.0746)	02/07/2025
002939.ZK	01/09/2025	SDB3261097712	0	200	1.0398	223.96	207.97	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/09/2025	SDB3261097712	0	200	1.0398	223.96	207.97	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/09/2025	SDB3261097712	0	5,500	1.0398	6,158.93	5,719.04	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0794)	0.0000	1	(0.8202)	02/07/2025
002939.ZK	01/09/2025	SDB3261097712	0	1,900	1.0398	2,127.63	1,975.67	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0274)	0.0000	1	(0.2833)	02/07/2025
002939.ZK	01/08/2025	SDB3261097712	0	500	1.0455	559.90	522.77	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0073)	0.0000	1	(0.0746)	02/07/2025
002939.ZK	01/08/2025	SDB3261097712	0	200	1.0455	223.96	209.11	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/08/2025	SDB3261097712	0	200	1.0455	223.96	209.11	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002939.ZK	01/08/2025	SDB3261097712	0	5,500	1.0455	6,158.93	5,750.45	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0799)	0.0000	1	(0.8207)	02/07/2025
002939.ZK	01/08/2025	SDB3261097712	0	1,900	1.0455	2,127.63	1,986.52	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0276)	0.0000	1	(0.2835)	02/07/2025
002939.ZK	01/07/2025	SDB3261097712	0	500	1.0727	559.90	536.33	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0074)	0.0000	1	(0.0748)	02/07/2025
002939.ZK	01/07/2025	SDB3261097712	0	200	1.0727	223.96	214.53	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002939.ZK	01/07/2025	SDB3261097712	0	200	1.0727	223.96	214.53	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002939.ZK	01/07/2025	SDB3261097712	0	5,500	1.0727	6,158.93	5,899.64	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0819)	0.0000	1	(0.8227)	02/07/2025
002939.ZK	01/07/2025	SDB3261097712	0	1,900	1.0727	2,127.63	2,038.06	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0283)	0.0000	1	(0.2842)	02/07/2025
002939.ZK	01/06/2025	SDB3261097712	0	500	1.1198	559.90	559.90	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0078)	0.0000	1	(0.0751)	02/07/2025
002939.ZK	01/06/2025	SDB3261097712	0	200	1.1198	223.96	223.96	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0031)	0.0000	1	(0.0300)	02/07/2025
002939.ZK	01/06/2025	SDB3261097712	0	200	1.1198	223.96	223.96	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0031)	0.0000	1	(0.0300)	02/07/2025
002939.ZK	01/06/2025	SDB3261097712	0	5,500	1.1198	6,158.93	6,158.93	0.0000	4.3300	50.00	0.00	(0.7408)	(0.0855)	0.0000	1	(0.8263)	02/07/2025
002939.ZK	01/06/2025	SDB3261097712	0	1,900	1.1198	2,127.63	2,127.63	0.0000	4.3300	50.00	0.00	(0.2559)	(0.0296)	0.0000	1	(0.2855)	02/07/2025
TOTAL CHINA GREAT WALL SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(13.4149)	(1.4549)	0.0000		(14.8698)	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
601995.SH	01/17/2025	SDB3261168678	0	16,300	4.3285	73,165.37	70,554.60	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9799)	0.0000	1	(9.7801)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	1,600	4.3285	7,275.26	6,925.60	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0962)	0.0000	1	(0.9712)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	30,000	4.3285	138,022.86	129,855.09	0.0000	4.3300	50.00	0.00	(16.6011)	(1.8035)	0.0000	1	(18.4046)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	7,200	4.3285	33,125.49	31,165.22	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4329)	0.0000	1	(4.4171)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	3,400	4.3285	15,642.59	14,716.91	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2044)	0.0000	1	(2.0859)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	4,000	4.3285	18,403.05	17,314.01	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2405)	0.0000	1	(2.4540)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	1,300	4.3285	5,980.99	5,627.05	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0782)	0.0000	1	(0.7975)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	2,700	4.3285	12,422.06	11,686.96	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1623)	0.0000	1	(1.6564)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	700	4.3285	3,220.53	3,029.95	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0421)	0.0000	1	(0.4294)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	7,800	4.3285	35,885.94	33,762.32	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4689)	0.0000	1	(4.7852)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	700	4.3285	3,220.53	3,029.95	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0421)	0.0000	1	(0.4294)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	200	4.3285	920.15	865.70	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0120)	0.0000	1	(0.1227)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	1,400	4.3285	6,441.07	6,059.90	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0842)	0.0000	1	(0.8589)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	1,700	4.3285	7,821.30	7,358.46	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1022)	0.0000	1	(1.0429)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	300	4.3285	1,380.23	1,298.55	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0180)	0.0000	1	(0.1840)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	3,000	4.3285	13,802.29	12,985.51	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1804)	0.0000	1	(1.8405)	02/07/2025
601995.SH	01/17/2025	SDB3261168678	0	200	4.3285	920.15	865.70	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0120)	0.0000	1	(0.1227)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	16,300	4.1679	73,165.37	67,936.07	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9436)	0.0000	1	(9.7437)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	1,600	4.1679	7,275.26	6,668.57	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0926)	0.0000	1	(0.9677)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	30,000	4.1679	138,022.86	125,035.71	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7366)	0.0000	1	(18.3377)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	7,200	4.1679	33,125.49	30,008.57	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4168)	0.0000	1	(4.4010)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	3,400	4.1679	15,642.59	14,170.71	0.0000	4.3300	50.00	0.00	(1.8815)	(0.1968)	0.0000	1	(2.0783)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	4,000	4.1679	18,403.05	16,671.43	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2315)	0.0000	1	(2.4450)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	1,300	4.1679	5,980.99	5,418.21	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0753)	0.0000	1	(0.7946)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	2,700	4.1679	12,422.06	11,253.21	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1563)	0.0000	1	(1.6504)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	700	4.1679	3,220.53	2,917.50	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0405)	0.0000	1	(0.4279)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	7,800	4.1679	35,885.94	32,509.28	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4515)	0.0000	1	(4.7678)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	700	4.1679	3,220.53	2,917.50	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0405)	0.0000	1	(0.4279)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	200	4.1679	920.15	833.57	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0116)	0.0000	1	(0.1223)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	1,400	4.1679	6,441.07	5,835.00	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0810)	0.0000	1	(0.8558)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601995.SH	01/16/2025	SDB3261168678	0	1,700	4.1679	7,821.30	7,085.36	0.0000	4.3300	50.00	0.00	(0.9407)	(0.0984)	0.0000	1	(1.0391)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	300	4.1679	1,380.23	1,250.36	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0174)	0.0000	1	(0.1834)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	3,000	4.1679	13,802.29	12,503.57	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1737)	0.0000	1	(1.8338)	02/07/2025
601995.SH	01/16/2025	SDB3261168678	0	200	4.1679	920.15	833.57	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0116)	0.0000	1	(0.1223)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	16,300	4.1660	73,165.37	67,905.13	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9431)	0.0000	1	(9.7433)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	1,600	4.1660	7,275.26	6,665.53	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0926)	0.0000	1	(0.9676)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	30,000	4.1660	138,022.86	124,978.77	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7358)	0.0000	1	(18.3369)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	7,200	4.1660	33,125.49	29,994.90	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4166)	0.0000	1	(4.4009)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	3,400	4.1660	15,642.59	14,164.26	0.0000	4.3300	50.00	0.00	(1.8815)	(0.1967)	0.0000	1	(2.0782)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	4,000	4.1660	18,403.05	16,663.84	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2314)	0.0000	1	(2.4449)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	1,300	4.1660	5,980.99	5,415.75	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0752)	0.0000	1	(0.7946)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	2,700	4.1660	12,422.06	11,248.09	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1562)	0.0000	1	(1.6503)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	700	4.1660	3,220.53	2,916.17	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0405)	0.0000	1	(0.4279)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	7,800	4.1660	35,885.94	32,494.48	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4513)	0.0000	1	(4.7676)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	700	4.1660	3,220.53	2,916.17	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0405)	0.0000	1	(0.4279)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	200	4.1660	920.15	833.19	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0116)	0.0000	1	(0.1222)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	1,400	4.1660	6,441.07	5,832.34	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0810)	0.0000	1	(0.8557)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	1,700	4.1660	7,821.30	7,082.13	0.0000	4.3300	50.00	0.00	(0.9407)	(0.0984)	0.0000	1	(1.0391)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	300	4.1660	1,380.23	1,249.79	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0174)	0.0000	1	(0.1834)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	3,000	4.1660	13,802.29	12,497.88	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1736)	0.0000	1	(1.8337)	02/07/2025
601995.SH	01/15/2025	SDB3261168678	0	200	4.1660	920.15	833.19	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0116)	0.0000	1	(0.1222)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	16,300	4.2228	73,165.37	68,830.92	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9560)	0.0000	1	(9.7562)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	1,600	4.2228	7,275.26	6,756.41	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0938)	0.0000	1	(0.9689)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	30,000	4.2228	138,022.86	126,682.68	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7595)	0.0000	1	(18.3606)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	7,200	4.2228	33,125.49	30,403.84	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4223)	0.0000	1	(4.4065)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	3,400	4.2228	15,642.59	14,357.37	0.0000	4.3300	50.00	0.00	(1.8815)	(0.1994)	0.0000	1	(2.0809)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	4,000	4.2228	18,403.05	16,891.02	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2346)	0.0000	1	(2.4481)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	1,300	4.2228	5,980.99	5,489.58	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0762)	0.0000	1	(0.7956)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	2,700	4.2228	12,422.06	11,401.44	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1584)	0.0000	1	(1.6525)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	700	4.2228	3,220.53	2,955.93	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0411)	0.0000	1	(0.4284)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	7,800	4.2228	35,885.94	32,937.50	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4575)	0.0000	1	(4.7737)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	700	4.2228	3,220.53	2,955.93	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0411)	0.0000	1	(0.4284)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	200	4.2228	920.15	844.55	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0117)	0.0000	1	(0.1224)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	1,400	4.2228	6,441.07	5,911.86	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0821)	0.0000	1	(0.8568)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	1,700	4.2228	7,821.30	7,178.69	0.0000	4.3300	50.00	0.00	(0.9407)	(0.0997)	0.0000	1	(1.0404)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	300	4.2228	1,380.23	1,266.83	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0176)	0.0000	1	(0.1836)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	3,000	4.2228	13,802.29	12,668.27	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1759)	0.0000	1	(1.8361)	02/07/2025
601995.SH	01/14/2025	SDB3261168678	0	200	4.2228	920.15	844.55	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0117)	0.0000	1	(0.1224)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	16,300	4.2491	73,165.37	69,260.69	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9620)	0.0000	1	(9.7621)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	1,600	4.2491	7,275.26	6,798.60	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0944)	0.0000	1	(0.9695)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	30,000	4.2491	138,022.86	127,473.66	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7705)	0.0000	1	(18.3716)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	7,200	4.2491	33,125.49	30,593.68	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4249)	0.0000	1	(4.4092)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	3,400	4.2491	15,642.59	14,447.01	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2007)	0.0000	1	(2.0821)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	4,000	4.2491	18,403.05	16,996.49	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2361)	0.0000	1	(2.4495)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	1,300	4.2491	5,980.99	5,523.86	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0767)	0.0000	1	(0.7961)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	2,700	4.2491	12,422.06	11,472.63	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1593)	0.0000	1	(1.6534)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	700	4.2491	3,220.53	2,974.39	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0413)	0.0000	1	(0.4287)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	7,800	4.2491	35,885.94	33,143.15	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4603)	0.0000	1	(4.7766)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	700	4.2491	3,220.53	2,974.39	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0413)	0.0000	1	(0.4287)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	200	4.2491	920.15	849.82	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0118)	0.0000	1	(0.1225)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	1,400	4.2491	6,441.07	5,948.77	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0826)	0.0000	1	(0.8573)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	1,700	4.2491	7,821.30	7,223.51	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1003)	0.0000	1	(1.0411)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	300	4.2491	1,380.23	1,274.74	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0177)	0.0000	1	(0.1837)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601995.SH	01/13/2025	SDB3261168678	0	3,000	4.2491	13,802.29	12,747.37	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1770)	0.0000	1	(1.8372)	02/07/2025
601995.SH	01/13/2025	SDB3261168678	0	200	4.2491	920.15	849.82	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0118)	0.0000	1	(0.1225)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	16,300	4.3005	73,165.37	70,097.73	0.0000	4.3300	50.00	0.00	(26.4005)	(2.9207)	0.0000	3	(29.3212)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	1,600	4.3005	7,275.26	6,880.76	0.0000	4.3300	50.00	0.00	(2.6252)	(0.2867)	0.0000	3	(2.9119)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	30,000	4.3005	138,022.86	129,014.22	0.0000	4.3300	50.00	0.00	(49.8032)	(5.3756)	0.0000	3	(55.1788)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	7,200	4.3005	33,125.49	30,963.41	0.0000	4.3300	50.00	0.00	(11.9528)	(1.2901)	0.0000	3	(13.2429)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	3,400	4.3005	15,642.59	14,621.61	0.0000	4.3300	50.00	0.00	(5.6444)	(0.6092)	0.0000	3	(6.2536)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	4,000	4.3005	18,403.05	17,201.90	0.0000	4.3300	50.00	0.00	(6.6404)	(0.7167)	0.0000	3	(7.3572)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	1,300	4.3005	5,980.99	5,590.62	0.0000	4.3300	50.00	0.00	(2.1581)	(0.2329)	0.0000	3	(2.3911)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	2,700	4.3005	12,422.06	11,611.28	0.0000	4.3300	50.00	0.00	(4.4823)	(0.4838)	0.0000	3	(4.9661)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	700	4.3005	3,220.53	3,010.33	0.0000	4.3300	50.00	0.00	(1.1621)	(0.1254)	0.0000	3	(1.2875)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	7,800	4.3005	35,885.94	33,543.70	0.0000	4.3300	50.00	0.00	(12.9488)	(1.3977)	0.0000	3	(14.3465)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	700	4.3005	3,220.53	3,010.33	0.0000	4.3300	50.00	0.00	(1.1621)	(0.1254)	0.0000	3	(1.2875)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	200	4.3005	920.15	860.09	0.0000	4.3300	50.00	0.00	(0.3320)	(0.0358)	0.0000	3	(0.3679)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	1,400	4.3005	6,441.07	6,020.66	0.0000	4.3300	50.00	0.00	(2.3242)	(0.2509)	0.0000	3	(2.5750)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	1,700	4.3005	7,821.30	7,310.81	0.0000	4.3300	50.00	0.00	(2.8222)	(0.3046)	0.0000	3	(3.1268)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	300	4.3005	1,380.23	1,290.14	0.0000	4.3300	50.00	0.00	(0.4980)	(0.0538)	0.0000	3	(0.5518)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	3,000	4.3005	13,802.29	12,901.42	0.0000	4.3300	50.00	0.00	(4.9803)	(0.5376)	0.0000	3	(5.5179)	02/07/2025
601995.SH	01/10/2025	SDB3261168678	0	200	4.3005	920.15	860.09	0.0000	4.3300	50.00	0.00	(0.3320)	(0.0358)	0.0000	3	(0.3679)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	16,300	4.2694	73,165.37	69,591.27	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9665)	0.0000	1	(9.7667)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	1,600	4.2694	7,275.26	6,831.04	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0949)	0.0000	1	(0.9699)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	30,000	4.2694	138,022.86	128,082.09	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7789)	0.0000	1	(18.3800)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	7,200	4.2694	33,125.49	30,739.70	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4269)	0.0000	1	(4.4112)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	3,400	4.2694	15,642.59	14,515.97	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2016)	0.0000	1	(2.0831)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	4,000	4.2694	18,403.05	17,077.61	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2372)	0.0000	1	(2.4507)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	1,300	4.2694	5,980.99	5,550.22	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0771)	0.0000	1	(0.7965)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	2,700	4.2694	12,422.06	11,527.39	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1601)	0.0000	1	(1.6542)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	700	4.2694	3,220.53	2,988.58	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0415)	0.0000	1	(0.4289)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	7,800	4.2694	35,885.94	33,301.34	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4625)	0.0000	1	(4.7788)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	700	4.2694	3,220.53	2,988.58	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0415)	0.0000	1	(0.4289)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	200	4.2694	920.15	853.88	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0119)	0.0000	1	(0.1225)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	1,400	4.2694	6,441.07	5,977.16	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0830)	0.0000	1	(0.8577)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	1,700	4.2694	7,821.30	7,257.99	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1008)	0.0000	1	(1.0415)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	300	4.2694	1,380.23	1,280.82	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0178)	0.0000	1	(0.1838)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	3,000	4.2694	13,802.29	12,808.21	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1779)	0.0000	1	(1.8380)	02/07/2025
601995.SH	01/09/2025	SDB3261168678	0	200	4.2694	920.15	853.88	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0119)	0.0000	1	(0.1225)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	16,300	4.2844	73,165.37	69,835.39	0.0000	4.3300	50.00	0.00	(8.8002)	(0.9699)	0.0000	1	(9.7701)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	1,600	4.2844	7,275.26	6,855.01	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0952)	0.0000	1	(0.9703)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	30,000	4.2844	138,022.86	128,531.40	0.0000	4.3300	50.00	0.00	(16.6011)	(1.7852)	0.0000	1	(18.3862)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	7,200	4.2844	33,125.49	30,847.54	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4284)	0.0000	1	(4.4127)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	3,400	4.2844	15,642.59	14,566.89	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2023)	0.0000	1	(2.0838)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	4,000	4.2844	18,403.05	17,137.52	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2380)	0.0000	1	(2.4515)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	1,300	4.2844	5,980.99	5,569.69	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0774)	0.0000	1	(0.7967)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	2,700	4.2844	12,422.06	11,567.83	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1607)	0.0000	1	(1.6548)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	700	4.2844	3,220.53	2,999.07	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0417)	0.0000	1	(0.4290)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	7,800	4.2844	35,885.94	33,418.16	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4641)	0.0000	1	(4.7804)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	700	4.2844	3,220.53	2,999.07	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0417)	0.0000	1	(0.4290)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	200	4.2844	920.15	856.88	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0119)	0.0000	1	(0.1226)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	1,400	4.2844	6,441.07	5,998.13	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0833)	0.0000	1	(0.8580)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	1,700	4.2844	7,821.30	7,283.45	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1012)	0.0000	1	(1.0419)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	300	4.2844	1,380.23	1,285.31	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0179)	0.0000	1	(0.1839)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	3,000	4.2844	13,802.29	12,853.14	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1785)	0.0000	1	(1.8386)	02/07/2025
601995.SH	01/08/2025	SDB3261168678	0	200	4.2844	920.15	856.88	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0119)	0.0000	1	(0.1226)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601995.SH	01/07/2025	SDB3261168678	0	16,300	4.4369	73,165.37	72,320.70	0.0000	4.3300	50.00	0.00	(8.8002)	(1.0045)	0.0000	1	(9.8046)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	1,600	4.4369	7,275.26	7,098.96	0.0000	4.3300	50.00	0.00	(0.8751)	(0.0986)	0.0000	1	(0.9736)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	30,000	4.4369	138,022.86	133,105.59	0.0000	4.3300	50.00	0.00	(16.6011)	(1.8487)	0.0000	1	(18.4498)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	7,200	4.4369	33,125.49	31,945.34	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4437)	0.0000	1	(4.4279)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	3,400	4.4369	15,642.59	15,085.30	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2095)	0.0000	1	(2.0910)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	4,000	4.4369	18,403.05	17,747.41	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2465)	0.0000	1	(2.4600)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	1,300	4.4369	5,980.99	5,767.91	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0801)	0.0000	1	(0.7995)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	2,700	4.4369	12,422.06	11,979.50	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1664)	0.0000	1	(1.6605)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	700	4.4369	3,220.53	3,105.80	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0431)	0.0000	1	(0.4305)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	7,800	4.4369	35,885.94	34,607.45	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4807)	0.0000	1	(4.7969)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	700	4.4369	3,220.53	3,105.80	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0431)	0.0000	1	(0.4305)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	200	4.4369	920.15	887.37	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0123)	0.0000	1	(0.1230)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	1,400	4.4369	6,441.07	6,211.59	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0863)	0.0000	1	(0.8610)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	1,700	4.4369	7,821.30	7,542.65	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1048)	0.0000	1	(1.0455)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	300	4.4369	1,380.23	1,331.06	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0185)	0.0000	1	(0.1845)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	3,000	4.4369	13,802.29	13,310.56	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1849)	0.0000	1	(1.8450)	02/07/2025
601995.SH	01/07/2025	SDB3261168678	0	200	4.4369	920.15	887.37	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0123)	0.0000	1	(0.1230)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	30,000	4.6008	138,022.86	138,022.86	0.0000	4.3300	50.00	0.00	(16.6011)	(1.9170)	0.0000	1	(18.5181)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	7,200	4.6008	33,125.49	33,125.49	0.0000	4.3300	50.00	0.00	(3.9843)	(0.4601)	0.0000	1	(4.4443)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	3,400	4.6008	15,642.59	15,642.59	0.0000	4.3300	50.00	0.00	(1.8815)	(0.2173)	0.0000	1	(2.0987)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	4,000	4.6008	18,403.05	18,403.05	0.0000	4.3300	50.00	0.00	(2.2135)	(0.2556)	0.0000	1	(2.4691)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	1,300	4.6008	5,980.99	5,980.99	0.0000	4.3300	50.00	0.00	(0.7194)	(0.0831)	0.0000	1	(0.8024)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	2,700	4.6008	12,422.06	12,422.06	0.0000	4.3300	50.00	0.00	(1.4941)	(0.1725)	0.0000	1	(1.6666)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	700	4.6008	3,220.53	3,220.53	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0447)	0.0000	1	(0.4321)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	7,800	4.6008	35,885.94	35,885.94	0.0000	4.3300	50.00	0.00	(4.3163)	(0.4984)	0.0000	1	(4.8147)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	700	4.6008	3,220.53	3,220.53	0.0000	4.3300	50.00	0.00	(0.3874)	(0.0447)	0.0000	1	(0.4321)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	200	4.6008	920.15	920.15	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0128)	0.0000	1	(0.1235)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	1,400	4.6008	6,441.07	6,441.07	0.0000	4.3300	50.00	0.00	(0.7747)	(0.0895)	0.0000	1	(0.8642)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	1,700	4.6008	7,821.30	7,821.30	0.0000	4.3300	50.00	0.00	(0.9407)	(0.1086)	0.0000	1	(1.0494)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	300	4.6008	1,380.23	1,380.23	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0192)	0.0000	1	(0.1852)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	3,000	4.6008	13,802.29	13,802.29	0.0000	4.3300	50.00	0.00	(1.6601)	(0.1917)	0.0000	1	(1.8518)	02/07/2025
601995.SH	01/06/2025	SDB3261168678	0	200	4.6008	920.15	920.15	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0128)	0.0000	1	(0.1235)	02/07/2025
TOTAL CHINA INTERNATIONAL CAPITAL CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(535.3994)	(58.0122)	0.0000		(593.4116)	
CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND																	
601628.SH	01/17/2025	SDB3262681150	0	100	5.2269	522.92	522.69	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0073)	0.0000	1	(0.0702)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	100	5.2269	522.82	522.69	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0073)	0.0000	1	(0.0701)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	9,700	5.2269	51,238.21	50,700.66	0.0000	4.3300	50.00	0.00	(6.1628)	(0.7042)	0.0000	1	(6.8670)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	3,700	5.2269	19,571.56	19,339.43	0.0000	4.3300	50.00	0.00	(2.3540)	(0.2686)	0.0000	1	(2.6226)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	200	5.2269	1,064.35	1,045.37	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0145)	0.0000	1	(0.1425)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	3,900	5.2269	21,012.39	20,384.80	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2831)	0.0000	1	(2.8104)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	18,900	5.2269	101,858.66	98,787.88	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3721)	0.0000	1	(13.6234)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	4,700	5.2269	26,905.92	24,566.30	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3412)	0.0000	1	(3.5774)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	7,900	5.2269	45,224.85	41,292.29	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5735)	0.0000	1	(6.0130)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	100	5.2269	572.47	522.69	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0073)	0.0000	1	(0.0761)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	900	5.2269	5,152.20	4,704.18	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0653)	0.0000	1	(0.6850)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	2,500	5.2269	14,311.66	13,067.18	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1815)	0.0000	1	(1.9029)	02/07/2025
601628.SH	01/17/2025	SDB3262681150	0	2,200	5.2269	12,594.26	11,499.12	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1597)	0.0000	1	(1.6745)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	9,700	5.0898	51,238.21	49,371.22	0.0000	4.3300	50.00	0.00	(6.1628)	(0.6857)	0.0000	1	(6.8485)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	3,700	5.0898	19,571.56	18,832.32	0.0000	4.3300	50.00	0.00	(2.3540)	(0.2616)	0.0000	1	(2.6156)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	200	5.0898	1,064.35	1,017.96	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0141)	0.0000	1	(0.1422)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	3,900	5.0898	21,012.39	19,850.28	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2757)	0.0000	1	(2.8030)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	18,900	5.0898	101,858.66	96,197.52	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3361)	0.0000	1	(13.5874)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601628.SH	01/16/2025	SDB3262681150	0	4,700	5.0898	26,905.92	23,922.14	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3323)	0.0000	1	(3.5684)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	7,900	5.0898	45,224.85	40,209.55	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5585)	0.0000	1	(5.9980)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	100	5.0898	572.47	508.98	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0071)	0.0000	1	(0.0759)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	900	5.0898	5,152.20	4,580.83	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0636)	0.0000	1	(0.6833)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	2,500	5.0898	14,311.66	12,724.54	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1767)	0.0000	1	(1.8981)	02/07/2025
601628.SH	01/16/2025	SDB3262681150	0	2,200	5.0898	12,594.26	11,197.60	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1555)	0.0000	1	(1.6703)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	9,700	5.1204	51,238.21	49,668.18	0.0000	4.3300	50.00	0.00	(6.1628)	(0.6898)	0.0000	1	(6.8527)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	3,700	5.1204	19,571.56	18,945.59	0.0000	4.3300	50.00	0.00	(2.3540)	(0.2631)	0.0000	1	(2.6172)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	200	5.1204	1,064.35	1,024.09	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	3,900	5.1204	21,012.39	19,969.68	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2774)	0.0000	1	(2.8047)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	18,900	5.1204	101,858.66	96,776.15	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3441)	0.0000	1	(13.5954)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	4,700	5.1204	26,905.92	24,066.03	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3343)	0.0000	1	(3.5704)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	7,900	5.1204	45,224.85	40,451.40	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5618)	0.0000	1	(6.0014)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	100	5.1204	572.47	512.04	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0071)	0.0000	1	(0.0760)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	900	5.1204	5,152.20	4,608.39	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0640)	0.0000	1	(0.6837)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	2,500	5.1204	14,311.66	12,801.08	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1778)	0.0000	1	(1.8992)	02/07/2025
601628.SH	01/15/2025	SDB3262681150	0	2,200	5.1204	12,594.26	11,264.95	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1565)	0.0000	1	(1.6713)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	9,700	5.2376	51,238.21	50,805.03	0.0000	4.3300	50.00	0.00	(6.1628)	(0.7056)	0.0000	1	(6.8684)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	3,700	5.2376	19,571.56	19,379.24	0.0000	4.3300	50.00	0.00	(2.3540)	(0.2692)	0.0000	1	(2.6232)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	200	5.2376	1,064.35	1,047.53	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0145)	0.0000	1	(0.1426)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	3,900	5.2376	21,012.39	20,426.76	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2837)	0.0000	1	(2.8110)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	18,900	5.2376	101,858.66	98,991.24	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3749)	0.0000	1	(13.6262)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	4,700	5.2376	26,905.92	24,616.87	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3419)	0.0000	1	(3.5781)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	7,900	5.2376	45,224.85	41,377.29	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5747)	0.0000	1	(6.0142)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	100	5.2376	572.47	523.76	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0073)	0.0000	1	(0.0761)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	900	5.2376	5,152.20	4,713.87	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0655)	0.0000	1	(0.6852)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	2,500	5.2376	14,311.66	13,094.08	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1819)	0.0000	1	(1.9032)	02/07/2025
601628.SH	01/14/2025	SDB3262681150	0	2,200	5.2376	12,594.26	11,522.79	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1600)	0.0000	1	(1.6748)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	9,700	5.3175	51,238.21	51,580.01	0.0000	4.3300	50.00	0.00	(6.1628)	(0.7164)	0.0000	1	(6.8792)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	3,700	5.3175	19,571.56	19,674.85	0.0000	4.3300	50.00	0.00	(2.3540)	(0.2733)	0.0000	1	(2.6273)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	200	5.3175	1,064.35	1,063.51	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0148)	0.0000	1	(0.1428)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	3,900	5.3175	21,012.39	20,738.36	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2880)	0.0000	1	(2.8154)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	18,900	5.3175	101,858.66	100,501.26	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3959)	0.0000	1	(13.6472)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	4,700	5.3175	26,905.92	24,992.38	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3471)	0.0000	1	(3.5833)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	7,900	5.3175	45,224.85	42,008.46	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5835)	0.0000	1	(6.0230)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	100	5.3175	572.47	531.75	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0074)	0.0000	1	(0.0762)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	900	5.3175	5,152.20	4,785.77	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0665)	0.0000	1	(0.6862)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	2,500	5.3175	14,311.66	13,293.82	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1846)	0.0000	1	(1.9060)	02/07/2025
601628.SH	01/13/2025	SDB3262681150	0	2,200	5.3175	12,594.26	11,698.56	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1625)	0.0000	1	(1.6773)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	3,900	5.3091	21,012.39	20,705.66	0.0000	4.3300	50.00	0.00	(7.5820)	(0.8627)	0.0000	3	(8.4447)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	18,900	5.3091	101,858.66	100,342.80	0.0000	4.3300	50.00	0.00	(36.7540)	(4.1810)	0.0000	3	(40.9349)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	4,700	5.3091	26,905.92	24,952.97	0.0000	4.3300	50.00	0.00	(9.7086)	(1.0397)	0.0000	3	(10.7483)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	7,900	5.3091	45,224.85	41,942.23	0.0000	4.3300	50.00	0.00	(16.3186)	(1.7476)	0.0000	3	(18.0662)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	100	5.3091	572.47	530.91	0.0000	4.3300	50.00	0.00	(0.2066)	(0.0221)	0.0000	3	(0.2287)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	900	5.3091	5,152.20	4,778.23	0.0000	4.3300	50.00	0.00	(1.8591)	(0.1991)	0.0000	3	(2.0582)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	2,500	5.3091	14,311.66	13,272.86	0.0000	4.3300	50.00	0.00	(5.1641)	(0.5530)	0.0000	3	(5.7172)	02/07/2025
601628.SH	01/10/2025	SDB3262681150	0	2,200	5.3091	12,594.26	11,680.11	0.0000	4.3300	50.00	0.00	(4.5444)	(0.4867)	0.0000	3	(5.0311)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	3,900	5.3255	21,012.39	20,769.61	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2885)	0.0000	1	(2.8158)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	18,900	5.3255	101,858.66	100,652.71	0.0000	4.3300	50.00	0.00	(12.2513)	(1.3980)	0.0000	1	(13.6493)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	4,700	5.3255	26,905.92	25,030.04	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3476)	0.0000	1	(3.5838)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	7,900	5.3255	45,224.85	42,071.77	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5843)	0.0000	1	(6.0239)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	100	5.3255	572.47	532.55	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0074)	0.0000	1	(0.0763)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	900	5.3255	5,152.20	4,792.99	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0666)	0.0000	1	(0.6863)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601628.SH	01/09/2025	SDB3262681150	0	2,500	5.3255	14,311.66	13,313.85	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1849)	0.0000	1	(1.9063)	02/07/2025
601628.SH	01/09/2025	SDB3262681150	0	2,200	5.3255	12,594.26	11,716.19	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1627)	0.0000	1	(1.6775)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	3,900	5.3599	21,012.39	20,903.63	0.0000	4.3300	50.00	0.00	(2.5273)	(0.2903)	0.0000	1	(2.8177)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	18,900	5.3599	101,858.66	101,302.22	0.0000	4.3300	50.00	0.00	(12.2513)	(1.4070)	0.0000	1	(13.6583)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	4,700	5.3599	26,905.92	25,191.56	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3499)	0.0000	1	(3.5861)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	7,900	5.3599	45,224.85	42,343.26	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5881)	0.0000	1	(6.0276)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	100	5.3599	572.47	535.99	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0074)	0.0000	1	(0.0763)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	900	5.3599	5,152.20	4,823.92	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0670)	0.0000	1	(0.6867)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	2,500	5.3599	14,311.66	13,399.76	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1861)	0.0000	1	(1.9075)	02/07/2025
601628.SH	01/08/2025	SDB3262681150	0	2,200	5.3599	12,594.26	11,791.79	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1638)	0.0000	1	(1.6786)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	4,700	5.4412	26,905.92	25,573.60	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3552)	0.0000	1	(3.5914)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	7,900	5.4412	45,224.85	42,985.42	0.0000	4.3300	50.00	0.00	(5.4395)	(0.5970)	0.0000	1	(6.0366)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	100	5.4412	572.47	544.12	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0076)	0.0000	1	(0.0764)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	900	5.4412	5,152.20	4,897.07	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0680)	0.0000	1	(0.6877)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	2,500	5.4412	14,311.66	13,602.98	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1889)	0.0000	1	(1.9103)	02/07/2025
601628.SH	01/07/2025	SDB3262681150	0	2,200	5.4412	12,594.26	11,970.62	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1663)	0.0000	1	(1.6811)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	4,700	5.7247	26,905.92	26,905.92	0.0000	4.3300	50.00	0.00	(3.2362)	(0.3737)	0.0000	1	(3.6099)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	7,900	5.7247	45,224.85	45,224.85	0.0000	4.3300	50.00	0.00	(5.4395)	(0.6281)	0.0000	1	(6.0677)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	100	5.7247	572.47	572.47	0.0000	4.3300	50.00	0.00	(0.0689)	(0.0080)	0.0000	1	(0.0768)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	900	5.7247	5,152.20	5,152.20	0.0000	4.3300	50.00	0.00	(0.6197)	(0.0716)	0.0000	1	(0.6913)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	2,500	5.7247	14,311.66	14,311.66	0.0000	4.3300	50.00	0.00	(1.7214)	(0.1988)	0.0000	1	(1.9201)	02/07/2025
601628.SH	01/06/2025	SDB3262681150	0	2,200	5.7247	12,594.26	12,594.26	0.0000	4.3300	50.00	0.00	(1.5148)	(0.1749)	0.0000	1	(1.6897)	02/07/2025
TOTAL CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND													(342.3422)	(37.7909)	0.0000	(380.1331)	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600999.SH	01/17/2025	SDB3261230659	0	500	2.4297	1,178.22	1,214.84	0.0000	4.3300	50.00	0.00	(0.1417)	(0.0169)	0.0000	1	(0.1586)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,900	2.4297	6,926.76	7,046.07	0.0000	4.3300	50.00	0.00	(0.8331)	(0.0979)	0.0000	1	(0.9310)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	500	2.4297	1,187.35	1,214.84	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0169)	0.0000	1	(0.1597)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,000	2.4297	4,784.00	4,859.36	0.0000	4.3300	50.00	0.00	(0.5754)	(0.0675)	0.0000	1	(0.6429)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	3,000	2.4297	7,183.06	7,289.04	0.0000	4.3300	50.00	0.00	(0.8640)	(0.1012)	0.0000	1	(0.9652)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	800	2.4297	1,974.25	1,943.74	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0270)	0.0000	1	(0.2645)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	7,900	2.4297	19,410.52	19,194.46	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2666)	0.0000	1	(2.6012)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	12,800	2.4297	32,445.62	31,099.89	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4319)	0.0000	1	(4.3344)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	4,100	2.4297	10,421.05	9,961.68	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1384)	0.0000	1	(1.3918)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	4,100	2.4297	10,727.74	9,961.68	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1384)	0.0000	1	(1.4287)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,200	2.4297	5,756.35	5,345.29	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0742)	0.0000	1	(0.7666)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	500	2.4297	1,308.26	1,214.84	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0169)	0.0000	1	(0.1742)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,200	2.4297	5,756.35	5,345.29	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0742)	0.0000	1	(0.7666)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	3,900	2.4297	10,204.43	9,475.75	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1316)	0.0000	1	(1.3590)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	4,000	2.4297	10,466.08	9,718.72	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1350)	0.0000	1	(1.3938)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	1,100	2.4297	2,878.17	2,672.65	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0371)	0.0000	1	(0.3833)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	400	2.4297	1,046.61	971.87	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0135)	0.0000	1	(0.1394)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	1,000	2.4297	2,616.52	2,429.68	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0337)	0.0000	1	(0.3485)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	600	2.4297	1,569.91	1,457.81	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0202)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	200	2.4297	523.30	485.94	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0067)	0.0000	1	(0.0697)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	1,500	2.4297	3,924.78	3,644.52	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0506)	0.0000	1	(0.5227)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	700	2.4297	1,831.56	1,700.78	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0236)	0.0000	1	(0.2439)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	300	2.4297	784.96	728.90	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	7,600	2.4297	19,885.56	18,465.56	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2565)	0.0000	1	(2.6483)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,000	2.4297	5,233.04	4,859.36	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0675)	0.0000	1	(0.6969)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	4,000	2.4297	10,466.08	9,718.72	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1350)	0.0000	1	(1.3938)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	300	2.4297	784.96	728.90	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	17,200	2.4297	45,004.16	41,790.48	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5804)	0.0000	1	(5.9934)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	8,900	2.4297	23,287.04	21,624.14	0.0000	4.3300	50.00	0.00	(2.8009)	(0.3003)	0.0000	1	(3.1012)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	3,100	2.4297	8,111.22	7,532.00	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1046)	0.0000	1	(1.0802)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	119,200	2.4297	311,899.30	289,617.74	0.0000	4.3300	50.00	0.00	(37.5134)	(4.0225)	0.0000	1	(41.5358)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	300	2.4297	784.96	728.90	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	4,100	2.4297	10,727.74	9,961.68	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1384)	0.0000	1	(1.4287)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	3,200	2.4297	8,372.87	7,774.97	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1080)	0.0000	1	(1.1151)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	2,200	2.4297	5,756.35	5,345.29	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0742)	0.0000	1	(0.7666)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	1,000	2.4297	2,616.52	2,429.68	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0337)	0.0000	1	(0.3485)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	17,800	2.4297	46,574.07	43,248.29	0.0000	4.3300	50.00	0.00	(5.6018)	(0.6007)	0.0000	1	(6.2025)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	40,400	2.4297	105,707.45	98,159.03	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3633)	0.0000	1	(14.0776)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	3,700	2.4297	9,681.13	8,989.81	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1249)	0.0000	1	(1.2893)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	7,000	2.4297	18,315.65	17,007.75	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2362)	0.0000	1	(2.4392)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	400	2.4297	1,046.61	971.87	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0135)	0.0000	1	(0.1394)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	600	2.4297	1,569.91	1,457.81	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0202)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	1,200	2.4297	3,139.83	2,915.61	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0405)	0.0000	1	(0.4181)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	600	2.4297	1,569.91	1,457.81	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0202)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	800	2.4297	2,093.22	1,943.74	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0270)	0.0000	1	(0.2788)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/17/2025	SDB3261230659	0	100	2.4297	261.65	242.97	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	500	2.3593	1,178.22	1,179.65	0.0000	4.3300	50.00	0.00	(0.1417)	(0.0164)	0.0000	1	(0.1581)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,900	2.3593	6,926.76	6,841.95	0.0000	4.3300	50.00	0.00	(0.8331)	(0.0950)	0.0000	1	(0.9282)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	500	2.3593	1,187.35	1,179.65	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0164)	0.0000	1	(0.1592)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,000	2.3593	4,784.00	4,718.58	0.0000	4.3300	50.00	0.00	(0.5754)	(0.0655)	0.0000	1	(0.6409)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	3,000	2.3593	7,183.06	7,077.88	0.0000	4.3300	50.00	0.00	(0.8640)	(0.0983)	0.0000	1	(0.9623)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	800	2.3593	1,974.25	1,887.43	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0262)	0.0000	1	(0.2637)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	7,900	2.3593	19,410.52	18,638.41	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2589)	0.0000	1	(2.5935)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	12,800	2.3593	32,445.62	30,198.94	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4194)	0.0000	1	(4.3219)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	4,100	2.3593	10,421.05	9,673.10	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1343)	0.0000	1	(1.3878)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	4,100	2.3593	10,727.74	9,673.10	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1343)	0.0000	1	(1.4247)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,200	2.3593	5,756.35	5,190.44	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0721)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	500	2.3593	1,308.26	1,179.65	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0164)	0.0000	1	(0.1737)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,200	2.3593	5,756.35	5,190.44	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0721)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	3,900	2.3593	10,204.43	9,201.24	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1278)	0.0000	1	(1.3552)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	4,000	2.3593	10,466.08	9,437.17	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1311)	0.0000	1	(1.3899)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	1,100	2.3593	2,878.17	2,595.22	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0360)	0.0000	1	(0.3822)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	400	2.3593	1,046.61	943.72	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0131)	0.0000	1	(0.1390)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	1,000	2.3593	2,616.52	2,359.29	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0328)	0.0000	1	(0.3475)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	600	2.3593	1,569.91	1,415.58	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	200	2.3593	523.30	471.86	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0066)	0.0000	1	(0.0695)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	1,500	2.3593	3,924.78	3,538.94	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0492)	0.0000	1	(0.5212)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	700	2.3593	1,831.56	1,651.50	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0229)	0.0000	1	(0.2432)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	300	2.3593	784.96	707.79	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1042)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	7,600	2.3593	19,885.56	17,930.62	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2490)	0.0000	1	(2.6408)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,000	2.3593	5,233.04	4,718.58	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0055)	0.0000	1	(0.0950)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	4,000	2.3593	10,466.08	9,437.17	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1311)	0.0000	1	(1.3899)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	300	2.3593	784.96	707.79	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1042)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	17,200	2.3593	45,004.16	40,579.82	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5636)	0.0000	1	(5.9766)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	8,900	2.3593	23,287.04	20,997.70	0.0000	4.3300	50.00	0.00	(2.8009)	(0.2916)	0.0000	1	(3.0925)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	3,100	2.3593	8,111.22	7,313.81	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1016)	0.0000	1	(1.0772)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	119,200	2.3593	311,899.30	281,227.61	0.0000	4.3300	50.00	0.00	(37.5134)	(3.9059)	0.0000	1	(41.4193)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	300	2.3593	784.96	707.79	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1042)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	4,100	2.3593	10,727.74	9,673.10	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1343)	0.0000	1	(1.4247)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	3,200	2.3593	8,372.87	7,549.73	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1049)	0.0000	1	(1.1119)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	2,200	2.3593	5,756.35	5,190.44	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0721)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	1,000	2.3593	2,616.52	2,359.29	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0328)	0.0000	1	(0.3475)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	17,800	2.3593	46,574.07	41,995.40	0.0000	4.3300	50.00	0.00	(5.6018)	(0.5833)	0.0000	1	(6.1851)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	40,400	2.3593	105,707.45	95,315.40	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3238)	0.0000	1	(14.0381)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	3,700	2.3593	9,681.13	8,729.38	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1212)	0.0000	1	(1.2857)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	7,000	2.3593	18,315.65	16,515.04	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2294)	0.0000	1	(2.4323)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	400	2.3593	1,046.61	943.72	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0131)	0.0000	1	(0.1390)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	600	2.3593	1,569.91	1,415.58	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	1,200	2.3593	3,139.83	2,831.15	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0393)	0.0000	1	(0.4170)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	600	2.3593	1,569.91	1,415.58	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	800	2.3593	2,093.22	1,887.43	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0262)	0.0000	1	(0.2780)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/16/2025	SDB3261230659	0	100	2.3593	261.65	235.93	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0347)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	2,900	2.3617	6,926.76	6,848.95	0.0000	4.3300	50.00	0.00	(0.8331)	(0.0951)	0.0000	1	(0.9283)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	500	2.3617	1,187.35	1,180.85	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0164)	0.0000	1	(0.1592)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	2,000	2.3617	4,784.00	4,723.41	0.0000	4.3300	50.00	0.00	(0.5754)	(0.0656)	0.0000	1	(0.6410)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	3,000	2.3617	7,183.06	7,085.12	0.0000	4.3300	50.00	0.00	(0.8640)	(0.0984)	0.0000	1	(0.9624)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	800	2.3617	1,974.25	1,889.37	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0262)	0.0000	1	(0.2637)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	7,900	2.3617	19,410.52	18,657.49	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2591)	0.0000	1	(2.5938)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	12,800	2.3617	32,445.62	30,229.85	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4199)	0.0000	1	(4.3223)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	4,100	2.3617	10,421.05	9,683.00	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1345)	0.0000	1	(1.3879)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	4,100	2.3617	10,727.74	9,683.00	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1345)	0.0000	1	(1.4248)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	2,200	2.3617	5,756.35	5,195.76	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0722)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	500	2.3617	1,308.26	1,180.85	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0164)	0.0000	1	(0.1738)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	2,200	2.3617	5,756.35	5,195.76	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0722)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	3,900	2.3617	10,204.43	9,210.66	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1279)	0.0000	1	(1.3553)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	4,000	2.3617	10,466.08	9,446.83	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1312)	0.0000	1	(1.3900)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	1,100	2.3617	2,878.17	2,597.88	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0361)	0.0000	1	(0.3823)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	400	2.3617	1,046.61	944.68	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0131)	0.0000	1	(0.1390)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	1,000	2.3617	2,616.52	2,361.71	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0328)	0.0000	1	(0.3475)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	600	2.3617	1,569.91	1,417.02	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	200	2.3617	523.30	472.34	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0066)	0.0000	1	(0.0695)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	1,500	2.3617	3,924.78	3,542.56	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0492)	0.0000	1	(0.5213)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	700	2.3617	1,831.56	1,653.19	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0230)	0.0000	1	(0.2433)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	300	2.3617	784.96	708.51	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1043)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	7,600	2.3617	19,885.56	17,948.97	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2493)	0.0000	1	(2.6411)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/15/2025	SDB3261230659	0	2,000	2.3617	5,233.04	4,723.41	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0656)	0.0000	1	(0.6950)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	4,000	2.3617	10,466.08	9,446.83	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1312)	0.0000	1	(1.3900)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	300	2.3617	784.96	708.51	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1043)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	17,200	2.3617	45,004.16	40,621.36	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5642)	0.0000	1	(5.9772)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	8,900	2.3617	23,287.04	21,019.19	0.0000	4.3300	50.00	0.00	(2.8009)	(0.2919)	0.0000	1	(3.0928)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	3,100	2.3617	8,111.22	7,321.29	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1017)	0.0000	1	(1.0773)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	119,200	2.3617	311,889.30	281,515.47	0.0000	4.3300	50.00	0.00	(37.5134)	(3.9099)	0.0000	1	(41.4233)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	300	2.3617	784.96	708.51	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0098)	0.0000	1	(0.1043)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	4,100	2.3617	10,727.74	9,683.00	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1345)	0.0000	1	(1.4248)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	3,200	2.3617	8,372.87	7,557.46	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1050)	0.0000	1	(1.1120)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	2,200	2.3617	5,756.35	5,195.76	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0722)	0.0000	1	(0.7645)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	1,000	2.3617	2,616.52	2,361.71	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0328)	0.0000	1	(0.3475)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	17,800	2.3617	46,574.07	42,038.38	0.0000	4.3300	50.00	0.00	(5.6018)	(0.5839)	0.0000	1	(6.1857)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	40,400	2.3617	105,707.45	95,412.96	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3252)	0.0000	1	(14.0394)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	3,700	2.3617	9,681.13	8,738.32	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1214)	0.0000	1	(1.2858)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	7,000	2.3617	18,315.65	16,531.95	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2296)	0.0000	1	(2.4326)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	400	2.3617	1,046.61	944.68	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0131)	0.0000	1	(0.1390)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	600	2.3617	1,569.91	1,417.02	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	1,200	2.3617	3,139.83	2,834.05	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0394)	0.0000	1	(0.4170)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	600	2.3617	1,569.91	1,417.02	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0197)	0.0000	1	(0.2085)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	800	2.3617	2,093.22	1,889.37	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0262)	0.0000	1	(0.2780)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/15/2025	SDB3261230659	0	100	2.3617	261.65	236.17	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	2,000	2.3848	4,784.00	4,769.65	0.0000	4.3300	50.00	0.00	(0.5754)	(0.0662)	0.0000	1	(0.6417)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	3,000	2.3848	7,183.06	7,154.47	0.0000	4.3300	50.00	0.00	(0.8640)	(0.0994)	0.0000	1	(0.9633)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	800	2.3848	1,974.25	1,907.86	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0265)	0.0000	1	(0.2640)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	7,900	2.3848	19,410.52	18,840.10	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2617)	0.0000	1	(2.5963)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	12,800	2.3848	32,445.62	30,525.73	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4240)	0.0000	1	(4.3265)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	4,100	2.3848	10,421.05	9,777.77	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1358)	0.0000	1	(1.3892)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	4,100	2.3848	10,727.74	9,777.77	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1358)	0.0000	1	(1.4261)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	2,200	2.3848	5,756.35	5,246.61	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0729)	0.0000	1	(0.7652)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	500	2.3848	1,308.26	1,192.41	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0166)	0.0000	1	(0.1739)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	2,200	2.3848	5,756.35	5,246.61	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0729)	0.0000	1	(0.7652)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	3,900	2.3848	10,204.43	9,300.81	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1292)	0.0000	1	(1.3565)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	4,000	2.3848	10,466.08	9,539.29	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1325)	0.0000	1	(1.3913)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	1,100	2.3848	2,878.17	2,623.31	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0364)	0.0000	1	(0.3826)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	400	2.3848	1,046.61	953.93	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0132)	0.0000	1	(0.1391)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	1,000	2.3848	2,616.52	2,384.82	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0331)	0.0000	1	(0.3478)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	600	2.3848	1,569.91	1,430.89	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0199)	0.0000	1	(0.2087)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	200	2.3848	523.30	476.96	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0066)	0.0000	1	(0.0696)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	1,500	2.3848	3,924.78	3,577.23	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0497)	0.0000	1	(0.5217)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	700	2.3848	1,831.56	1,669.38	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0232)	0.0000	1	(0.2435)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	300	2.3848	784.96	715.45	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0099)	0.0000	1	(0.1043)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	7,600	2.3848	19,885.56	18,124.65	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2517)	0.0000	1	(2.6435)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	2,000	2.3848	5,233.04	4,769.65	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0662)	0.0000	1	(0.6957)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	4,000	2.3848	10,466.08	9,539.29	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1325)	0.0000	1	(1.3913)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	300	2.3848	784.96	715.45	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0099)	0.0000	1	(0.1043)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/14/2025	SDB3261230659	0	17,200	2.3848	45,004.16	41,018.96	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5697)	0.0000	1	(5.9827)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	8,900	2.3848	23,287.04	21,224.92	0.0000	4.3300	50.00	0.00	(2.8009)	(0.2948)	0.0000	1	(3.0957)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	3,100	2.3848	8,111.22	7,392.95	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1027)	0.0000	1	(1.0783)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	119,200	2.3848	311,889.30	284,270.90	0.0000	4.3300	50.00	0.00	(37.5134)	(3.9482)	0.0000	1	(41.4616)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	300	2.3848	784.96	715.45	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0099)	0.0000	1	(0.1043)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	4,100	2.3848	10,727.74	9,777.77	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1358)	0.0000	1	(1.4261)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	3,200	2.3848	8,372.87	7,631.43	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1060)	0.0000	1	(1.1131)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	2,200	2.3848	5,756.35	5,246.61	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0729)	0.0000	1	(0.7652)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	1,000	2.3848	2,616.52	2,384.82	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0331)	0.0000	1	(0.3478)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	17,800	2.3848	46,574.07	42,449.85	0.0000	4.3300	50.00	0.00	(5.6018)	(0.5896)	0.0000	1	(6.1914)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	40,400	2.3848	105,707.45	96,346.85	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3382)	0.0000	1	(14.0524)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	3,700	2.3848	9,681.13	8,823.85	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1226)	0.0000	1	(1.2870)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	7,000	2.3848	18,315.65	16,693.76	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2319)	0.0000	1	(2.4348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	400	2.3848	1,046.61	953.93	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0132)	0.0000	1	(0.1391)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	600	2.3848	1,569.91	1,430.89	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0199)	0.0000	1	(0.2087)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	1,200	2.3848	3,139.83	2,861.79	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0397)	0.0000	1	(0.4174)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	600	2.3848	1,569.91	1,430.89	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0199)	0.0000	1	(0.2087)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	800	2.3848	2,093.22	1,907.86	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0265)	0.0000	1	(0.2783)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/14/2025	SDB3261230659	0	100	2.3848	261.65	238.48	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	800	2.4036	1,974.25	1,922.86	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0267)	0.0000	1	(0.2642)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	7,900	2.4036	19,410.52	18,988.21	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2637)	0.0000	1	(2.5984)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	12,800	2.4036	32,445.62	30,765.71	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4273)	0.0000	1	(4.3298)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	4,100	2.4036	10,421.05	9,854.64	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1369)	0.0000	1	(1.3903)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	4,100	2.4036	10,727.74	9,854.64	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1369)	0.0000	1	(1.4272)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	2,200	2.4036	5,756.35	5,287.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0734)	0.0000	1	(0.7658)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	500	2.4036	1,308.26	1,201.79	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0167)	0.0000	1	(0.1740)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	2,200	2.4036	5,756.35	5,287.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0734)	0.0000	1	(0.7658)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	3,900	2.4036	10,204.43	9,373.93	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1302)	0.0000	1	(1.3576)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	4,000	2.4036	10,466.08	9,614.28	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1335)	0.0000	1	(1.3924)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	1,100	2.4036	2,878.17	2,643.93	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0367)	0.0000	1	(0.3829)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	400	2.4036	1,046.61	961.43	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0134)	0.0000	1	(0.1392)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	1,000	2.4036	2,616.52	2,403.57	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0334)	0.0000	1	(0.3481)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	600	2.4036	1,569.91	1,442.14	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0200)	0.0000	1	(0.2089)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	200	2.4036	523.30	480.71	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0067)	0.0000	1	(0.0696)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	1,500	2.4036	3,924.78	3,605.36	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0501)	0.0000	1	(0.5221)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	700	2.4036	1,831.56	1,682.50	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0234)	0.0000	1	(0.2437)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	300	2.4036	784.96	721.07	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0100)	0.0000	1	(0.1044)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	7,600	2.4036	19,885.56	18,267.14	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2537)	0.0000	1	(2.6455)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	2,000	2.4036	5,233.04	4,807.14	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0668)	0.0000	1	(0.6962)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	4,000	2.4036	10,466.08	9,614.28	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1335)	0.0000	1	(1.3924)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	300	2.4036	784.96	721.07	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0100)	0.0000	1	(0.1044)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	17,200	2.4036	45,004.16	41,341.42	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5742)	0.0000	1	(5.9872)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	8,900	2.4036	23,287.04	21,391.78	0.0000	4.3300	50.00	0.00	(2.8009)	(0.2971)	0.0000	1	(3.0980)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	3,100	2.4036	8,111.22	7,451.07	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1035)	0.0000	1	(1.0791)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	119,200	2.4036	311,889.30	286,505.66	0.0000	4.3300	50.00	0.00	(37.5134)	(3.9792)	0.0000	1	(41.4926)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	300	2.4036	784.96	721.07	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0100)	0.0000	1	(0.1044)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/13/2025	SDB3261230659	0	4,100	2.4036	10,727.74	9,854.64	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1369)	0.0000	1	(1.4272)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	3,200	2.4036	8,372.87	7,691.43	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1068)	0.0000	1	(1.1139)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	2,200	2.4036	5,756.35	5,287.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0734)	0.0000	1	(0.7658)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	1,000	2.4036	2,616.52	2,403.57	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0334)	0.0000	1	(0.3481)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	17,800	2.4036	46,574.07	42,783.56	0.0000	4.3300	50.00	0.00	(5.6018)	(0.5942)	0.0000	1	(6.1960)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	40,400	2.4036	105,707.45	97,104.27	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3487)	0.0000	1	(14.0629)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	3,700	2.4036	9,681.13	8,893.21	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1235)	0.0000	1	(1.2879)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	7,000	2.4036	18,315.65	16,825.00	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2337)	0.0000	1	(2.4366)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	400	2.4036	1,046.61	961.43	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0134)	0.0000	1	(0.1392)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	600	2.4036	1,569.91	1,442.14	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0200)	0.0000	1	(0.2089)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	1,200	2.4036	3,139.83	2,884.29	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0401)	0.0000	1	(0.4177)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	600	2.4036	1,569.91	1,442.14	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0200)	0.0000	1	(0.2089)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	800	2.4036	2,093.22	1,922.86	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0267)	0.0000	1	(0.2785)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/13/2025	SDB3261230659	0	100	2.4036	261.65	240.36	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0033)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	800	2.4358	1,974.25	1,948.64	0.0000	4.3300	50.00	0.00	(0.7124)	(0.0812)	0.0000	3	(0.7936)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	7,900	2.4358	19,410.52	19,242.82	0.0000	4.3300	50.00	0.00	(7.0040)	(0.8018)	0.0000	3	(7.8057)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	12,800	2.4358	32,445.62	31,178.24	0.0000	4.3300	50.00	0.00	(11.7075)	(1.2991)	0.0000	3	(13.0066)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	4,100	2.4358	10,421.05	9,986.78	0.0000	4.3300	50.00	0.00	(3.7603)	(0.4161)	0.0000	3	(4.1764)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	4,100	2.4358	10,727.74	9,986.78	0.0000	4.3300	50.00	0.00	(3.8709)	(0.4161)	0.0000	3	(4.2870)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	2,200	2.4358	5,756.35	5,358.76	0.0000	4.3300	50.00	0.00	(2.0771)	(0.2233)	0.0000	3	(2.3004)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	500	2.4358	1,308.26	1,217.90	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0507)	0.0000	3	(0.5228)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	2,200	2.4358	5,756.35	5,358.76	0.0000	4.3300	50.00	0.00	(2.0771)	(0.2233)	0.0000	3	(2.3004)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	3,900	2.4358	10,204.43	9,499.62	0.0000	4.3300	50.00	0.00	(3.6821)	(0.3958)	0.0000	3	(4.0779)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	4,000	2.4358	10,466.08	9,743.20	0.0000	4.3300	50.00	0.00	(3.7765)	(0.4060)	0.0000	3	(4.1825)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	1,100	2.4358	2,878.17	2,679.38	0.0000	4.3300	50.00	0.00	(1.0385)	(0.1116)	0.0000	3	(1.1502)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	400	2.4358	1,046.61	974.32	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0406)	0.0000	3	(0.4182)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	1,000	2.4358	2,616.52	2,435.80	0.0000	4.3300	50.00	0.00	(0.9441)	(0.1015)	0.0000	3	(1.0456)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	600	2.4358	1,569.91	1,461.48	0.0000	4.3300	50.00	0.00	(0.5665)	(0.0609)	0.0000	3	(0.6274)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	200	2.4358	523.30	487.16	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0203)	0.0000	3	(0.2091)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	1,500	2.4358	3,924.78	3,653.70	0.0000	4.3300	50.00	0.00	(1.4162)	(0.1522)	0.0000	3	(1.5684)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	700	2.4358	1,831.56	1,705.06	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0710)	0.0000	3	(0.7319)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	300	2.4358	784.96	730.74	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0304)	0.0000	3	(0.3137)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	7,600	2.4358	19,885.56	18,512.08	0.0000	4.3300	50.00	0.00	(7.1754)	(0.7713)	0.0000	3	(7.9467)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	2,000	2.4358	5,233.04	4,871.60	0.0000	4.3300	50.00	0.00	(1.8883)	(0.2030)	0.0000	3	(2.0912)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	4,000	2.4358	10,466.08	9,743.20	0.0000	4.3300	50.00	0.00	(3.7765)	(0.4060)	0.0000	3	(4.1825)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	300	2.4358	784.96	730.74	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0304)	0.0000	3	(0.3137)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	17,200	2.4358	45,004.16	41,895.76	0.0000	4.3300	50.00	0.00	(16.2390)	(1.7457)	0.0000	3	(17.9847)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	8,900	2.4358	23,287.04	21,678.62	0.0000	4.3300	50.00	0.00	(8.4027)	(0.9033)	0.0000	3	(9.3060)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	3,100	2.4358	8,111.22	7,550.98	0.0000	4.3300	50.00	0.00	(2.9268)	(0.3146)	0.0000	3	(3.2414)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	119,200	2.4358	311,889.30	290,347.36	0.0000	4.3300	50.00	0.00	(112.5401)	(12.0978)	0.0000	3	(124.6379)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	300	2.4358	784.96	730.74	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0304)	0.0000	3	(0.3137)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	4,100	2.4358	10,727.74	9,986.78	0.0000	4.3300	50.00	0.00	(3.8709)	(0.4161)	0.0000	3	(4.2870)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	3,200	2.4358	8,372.87	7,794.56	0.0000	4.3300	50.00	0.00	(3.0212)	(0.3248)	0.0000	3	(3.3460)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	2,200	2.4358	5,756.35	5,358.76	0.0000	4.3300	50.00	0.00	(2.0771)	(0.2233)	0.0000	3	(2.3004)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	1,000	2.4358	2,616.52	2,435.80	0.0000	4.3300	50.00	0.00	(0.9441)	(0.1015)	0.0000	3	(1.0456)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	17,800	2.4358	46,574.07	43,357.24	0.0000	4.3300	50.00	0.00	(16.8055)	(1.8066)	0.0000	3	(18.6120)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/10/2025	SDB3261230659	0	40,400	2.4358	105,707.45	98,406.32	0.0000	4.3300	50.00	0.00	(38.1428)	(4.1003)	0.0000	3	(42.2430)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	3,700	2.4358	9,681.13	9,012.46	0.0000	4.3300	50.00	0.00	(3.4933)	(0.3755)	0.0000	3	(3.8688)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	7,000	2.4358	18,315.65	17,050.60	0.0000	4.3300	50.00	0.00	(6.6089)	(0.7104)	0.0000	3	(7.3193)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	400	2.4358	1,046.61	974.32	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0406)	0.0000	3	(0.4182)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	600	2.4358	1,569.91	1,461.48	0.0000	4.3300	50.00	0.00	(0.5665)	(0.0609)	0.0000	3	(0.6274)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	1,200	2.4358	3,139.83	2,922.96	0.0000	4.3300	50.00	0.00	(1.1330)	(0.1218)	0.0000	3	(1.2547)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	600	2.4358	1,569.91	1,461.48	0.0000	4.3300	50.00	0.00	(0.5665)	(0.0609)	0.0000	3	(0.6274)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	800	2.4358	2,093.22	1,948.64	0.0000	4.3300	50.00	0.00	(0.7553)	(0.0812)	0.0000	3	(0.8365)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/10/2025	SDB3261230659	0	100	2.4358	261.65	243.58	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	3	(0.1046)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	800	2.4140	1,974.25	1,931.22	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0268)	0.0000	1	(0.2643)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	7,900	2.4140	19,410.52	19,070.81	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2649)	0.0000	1	(2.5995)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	12,800	2.4140	32,445.62	30,899.55	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4292)	0.0000	1	(4.3316)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	4,100	2.4140	10,421.05	9,897.51	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1375)	0.0000	1	(1.3909)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	4,100	2.4140	10,727.74	9,897.51	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1375)	0.0000	1	(1.4278)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	2,200	2.4140	5,756.35	5,310.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0738)	0.0000	1	(0.7661)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	500	2.4140	1,308.26	1,207.01	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1741)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	2,200	2.4140	5,756.35	5,310.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0738)	0.0000	1	(0.7661)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2.4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	3,900	2.4140	10,204.43	9,414.71	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1308)	0.0000	1	(1.3581)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2.4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	4,000	2.4140	10,466.08	9,656.11	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1341)	0.0000	1	(1.3929)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2.4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	1,100	2.4140	2,878.17	2,655.43	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0369)	0.0000	1	(0.3831)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	400	2.4140	1,046.61	965.61	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0134)	0.0000	1	(0.1393)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	1,000	2.4140	2,616.52	2,414.03	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0335)	0.0000	1	(0.3482)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	600	2.4140	1,569.91	1,448.42	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0201)	0.0000	1	(0.2089)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	200	2.4140	523.30	482.81	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0067)	0.0000	1	(0.0696)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2.4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	1,500	2.4140	3,924.78	3,621.04	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0503)	0.0000	1	(0.5224)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	700	2.4140	1,831.56	1,689.82	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0235)	0.0000	1	(0.2438)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	300	2.4140	784.96	724.21	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	7,600	2.4140	19,885.56	18,346.61	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2548)	0.0000	1	(2.6466)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2.4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	2,000	2.4140	5,233.04	4,828.05	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0671)	0.0000	1	(0.6965)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	4,000	2.4140	10,466.08	9,656.11	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1341)	0.0000	1	(1.3929)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	300	2.4140	784.96	724.21	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	17,200	2.4140	45,004.16	41,521.26	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5767)	0.0000	1	(5.9897)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	8,900	2.4140	23,287.04	21,484.84	0.0000	4.3300	50.00	0.00	(2.8009)	(0.2984)	0.0000	1	(3.0993)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	3,100	2.4140	8,111.22	7,483.48	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1039)	0.0000	1	(1.0795)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	119,200	2.4140	311,889.30	287,752.02	0.0000	4.3300	50.00	0.00	(37.5134)	(3.9966)	0.0000	1	(41.5099)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	300	2.4140	784.96	724.21	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0101)	0.0000	1	(0.1045)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	4,100	2.4140	10,727.74	9,897.51	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1375)	0.0000	1	(1.4278)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	3,200	2.4140	8,372.87	7,724.89	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1073)	0.0000	1	(1.1144)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	2,200	2.4140	5,756.35	5,310.86	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0738)	0.0000	1	(0.7661)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	1,000	2.4140	2,616.52	2,414.03	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0335)	0.0000	1	(0.3482)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	17,800	2.4140	46,574.07	42,969.68	0.0000	4.3300	50.00	0.00	(5.6018)	(0.5968)	0.0000	1	(6.1986)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	40,400	2.4140	105,707.45	97,526.69	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3545)	0.0000	1	(14.0688)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	3,700	2.4140	9,681.13	8,931.90	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1241)	0.0000	1	(1.2885)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	7,000	2.4140	18,315.65	16,898.19	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2347)	0.0000	1	(2.4377)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	400	2.4140	1,046.61	965.61	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0134)	0.0000	1	(0.1393)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	600	2.4140	1,569.91	1,448.42	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0201)	0.0000	1	(0.2089)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/09/2025	SDB3261230659	0	1,200	2,4140	3,139.83	2,896.83	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0402)	0.0000	1	(0.4179)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	600	2,4140	1,569.91	1,448.42	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0201)	0.0000	1	(0.2089)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2,4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	800	2,4140	2,093.22	1,931.22	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0268)	0.0000	1	(0.2786)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2,4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/09/2025	SDB3261230659	0	100	2,4140	261.65	241.40	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0348)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	800	2,4373	1,974.25	1,949.85	0.0000	4.3300	50.00	0.00	(0.2375)	(0.0271)	0.0000	1	(0.2645)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	7,900	2,4373	19,410.52	19,254.76	0.0000	4.3300	50.00	0.00	(2.3347)	(0.2674)	0.0000	1	(2.6021)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	12,800	2,4373	32,445.62	31,197.59	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4333)	0.0000	1	(4.3358)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	4,100	2,4373	10,421.05	9,992.98	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1388)	0.0000	1	(1.3922)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	4,100	2,4373	10,727.74	9,992.98	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1388)	0.0000	1	(1.4291)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	2,200	2,4373	5,756.35	5,362.09	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0745)	0.0000	1	(0.7668)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	500	2,4373	1,308.26	1,218.66	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0169)	0.0000	1	(0.1743)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	2,200	2,4373	5,756.35	5,362.09	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0745)	0.0000	1	(0.7668)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	3,900	2,4373	10,204.43	9,505.52	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1320)	0.0000	1	(1.3594)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	4,000	2,4373	10,466.08	9,749.25	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1354)	0.0000	1	(1.3942)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	1,100	2,4373	2,878.17	2,681.04	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0372)	0.0000	1	(0.3834)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	400	2,4373	1,046.61	974.92	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0135)	0.0000	1	(0.1394)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	1,000	2,4373	2,616.52	2,437.31	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0339)	0.0000	1	(0.3486)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	600	2,4373	1,569.91	1,462.39	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0203)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	200	2,4373	523.30	487.46	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0068)	0.0000	1	(0.0697)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	1,500	2,4373	3,924.78	3,655.97	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0508)	0.0000	1	(0.5228)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	700	2,4373	1,831.56	1,706.12	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0237)	0.0000	1	(0.2440)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	300	2,4373	784.96	731.19	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0102)	0.0000	1	(0.1046)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	7,600	2,4373	19,885.56	18,523.57	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2573)	0.0000	1	(2.6491)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	2,000	2,4373	5,233.04	4,874.62	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0677)	0.0000	1	(0.6971)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	4,000	2,4373	10,466.08	9,749.25	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1354)	0.0000	1	(1.3942)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	300	2,4373	784.96	731.19	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0102)	0.0000	1	(0.1046)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	17,200	2,4373	45,004.16	41,921.77	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5822)	0.0000	1	(5.9952)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	8,900	2,4373	23,287.04	21,692.08	0.0000	4.3300	50.00	0.00	(2.8009)	(0.3013)	0.0000	1	(3.1022)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	3,100	2,4373	8,111.22	7,555.67	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1049)	0.0000	1	(1.0805)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	119,200	2,4373	311,889.30	290,527.59	0.0000	4.3300	50.00	0.00	(37.5134)	(4.0351)	0.0000	1	(41.5485)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	300	2,4373	784.96	731.19	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0102)	0.0000	1	(0.1046)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	4,100	2,4373	10,727.74	9,992.98	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1388)	0.0000	1	(1.4291)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	3,200	2,4373	8,372.87	7,799.40	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1083)	0.0000	1	(1.1154)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	2,200	2,4373	5,756.35	5,362.09	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0745)	0.0000	1	(0.7668)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	1,000	2,4373	2,616.52	2,437.31	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0339)	0.0000	1	(0.3486)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	17,800	2,4373	46,574.07	43,384.15	0.0000	4.3300	50.00	0.00	(5.6018)	(0.6026)	0.0000	1	(6.2044)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	40,400	2,4373	105,707.45	98,467.40	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3676)	0.0000	1	(14.0819)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	3,700	2,4373	9,681.13	9,018.05	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1253)	0.0000	1	(1.2897)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	7,000	2,4373	18,315.65	17,061.18	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2370)	0.0000	1	(2.4399)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	400	2,4373	1,046.61	974.92	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0135)	0.0000	1	(0.1394)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	600	2,4373	1,569.91	1,462.39	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0203)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	1,200	2,4373	3,139.83	2,924.77	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0406)	0.0000	1	(0.4183)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	600	2,4373	1,569.91	1,462.39	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0203)	0.0000	1	(0.2091)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	800	2,4373	2,093.22	1,949.85	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0271)	0.0000	1	(0.2788)	02/07/2025
600999.SH	01/08/2025	SDB3261230659	0	100	2,4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/08/2025	SDB3261230659	0	100	2.4373	261.65	243.73	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0034)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	12,800	2.4883	32,445.62	31,850.24	0.0000	4.3300	50.00	0.00	(3.9025)	(0.4424)	0.0000	1	(4.3449)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	4,100	2.4883	10,421.05	10,202.03	0.0000	4.3300	50.00	0.00	(1.2534)	(0.1417)	0.0000	1	(1.3951)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	4,100	2.4883	10,727.74	10,202.03	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1417)	0.0000	1	(1.4320)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	2,200	2.4883	5,756.35	5,474.26	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0760)	0.0000	1	(0.7684)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	500	2.4883	1,308.26	1,244.15	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0173)	0.0000	1	(0.1746)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	2,200	2.4883	5,756.35	5,474.26	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0760)	0.0000	1	(0.7684)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	3,900	2.4883	10,204.43	9,704.37	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1348)	0.0000	1	(1.3621)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	4,000	2.4883	10,466.08	9,953.20	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1382)	0.0000	1	(1.3971)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	1,100	2.4883	2,878.17	2,737.13	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0380)	0.0000	1	(0.3842)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	400	2.4883	1,046.61	995.32	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0138)	0.0000	1	(0.1397)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	1,000	2.4883	2,616.52	2,488.30	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0346)	0.0000	1	(0.3493)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	600	2.4883	1,569.91	1,492.98	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0207)	0.0000	1	(0.2096)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	200	2.4883	523.30	497.66	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0069)	0.0000	1	(0.0699)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	1,500	2.4883	3,924.78	3,732.45	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0518)	0.0000	1	(0.5239)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	700	2.4883	1,831.56	1,741.81	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0242)	0.0000	1	(0.2445)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	300	2.4883	784.96	746.49	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0104)	0.0000	1	(0.1048)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	7,600	2.4883	19,885.56	18,911.08	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2627)	0.0000	1	(2.6544)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	2,000	2.4883	5,233.04	4,976.60	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0691)	0.0000	1	(0.6985)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	4,000	2.4883	10,466.08	9,953.20	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1382)	0.0000	1	(1.3971)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	300	2.4883	784.96	746.49	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0104)	0.0000	1	(0.1048)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	17,200	2.4883	45,004.16	42,798.76	0.0000	4.3300	50.00	0.00	(5.4130)	(0.5944)	0.0000	1	(6.0074)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	8,900	2.4883	23,287.04	22,145.87	0.0000	4.3300	50.00	0.00	(2.8009)	(0.3076)	0.0000	1	(3.1085)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	3,100	2.4883	8,111.22	7,713.73	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1071)	0.0000	1	(1.0827)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	119,200	2.4883	311,889.30	296,605.36	0.0000	4.3300	50.00	0.00	(37.5134)	(4.1195)	0.0000	1	(41.6329)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	300	2.4883	784.96	746.49	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0104)	0.0000	1	(0.1048)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	4,100	2.4883	10,727.74	10,202.03	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1417)	0.0000	1	(1.4320)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	3,200	2.4883	8,372.87	7,962.56	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1106)	0.0000	1	(1.1177)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	2,200	2.4883	5,756.35	5,474.26	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0760)	0.0000	1	(0.7684)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	1,000	2.4883	2,616.52	2,488.30	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0346)	0.0000	1	(0.3493)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	17,800	2.4883	46,574.07	44,291.74	0.0000	4.3300	50.00	0.00	(5.6018)	(0.6152)	0.0000	1	(6.2170)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	40,400	2.4883	105,707.45	100,527.32	0.0000	4.3300	50.00	0.00	(12.7143)	(1.3962)	0.0000	1	(14.1105)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	3,700	2.4883	9,681.13	9,206.71	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1279)	0.0000	1	(1.2923)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	7,000	2.4883	18,315.65	17,418.10	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2419)	0.0000	1	(2.4449)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	400	2.4883	1,046.61	995.32	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0138)	0.0000	1	(0.1397)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	600	2.4883	1,569.91	1,492.98	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0207)	0.0000	1	(0.2096)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	1,200	2.4883	3,139.83	2,985.96	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0415)	0.0000	1	(0.4191)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	600	2.4883	1,569.91	1,492.98	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0207)	0.0000	1	(0.2096)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	800	2.4883	2,093.22	1,990.64	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0276)	0.0000	1	(0.2794)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/07/2025	SDB3261230659	0	100	2.4883	261.65	248.83	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0035)	0.0000	1	(0.0349)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	4,100	2.6165	10,727.74	10,727.74	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1490)	0.0000	1	(1.4393)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	2,200	2.6165	5,756.35	5,756.35	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0799)	0.0000	1	(0.7723)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	500	2.6165	1,308.26	1,308.26	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0182)	0.0000	1	(0.1755)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	2,200	2.6165	5,756.35	5,756.35	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0799)	0.0000	1	(0.7723)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	3,900	2.6165	10,204.43	10,204.43	0.0000	4.3300	50.00	0.00	(1.2274)	(0.1417)	0.0000	1	(1.3691)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	4,000	2.6165	10,466.08	10,466.08	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1454)	0.0000	1	(1.4042)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	1,100	2.6165	2,878.17	2,878.17	0.0000	4.3300	50.00	0.00	(0.3462)	(0.0400)	0.0000	1	(0.3862)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	400	2.6165	1,046.61	1,046.61	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0145)	0.0000	1	(0.1404)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	1,000	2.6165	2,616.52	2,616.52	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0363)	0.0000	1	(0.3510)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	600	2.6165	1,569.91	1,569.91	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0218)	0.0000	1	(0.2106)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	200	2.6165	523.30	523.30	0.0000	4.3300	50.00	0.00	(0.0629)	(0.0073)	0.0000	1	(0.0702)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	1,500	2.6165	3,924.78	3,924.78	0.0000	4.3300	50.00	0.00	(0.4721)	(0.0545)	0.0000	1	(0.5266)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	700	2.6165	1,831.56	1,831.56	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0254)	0.0000	1	(0.2457)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	300	2.6165	784.96	784.96	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0109)	0.0000	1	(0.1053)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	7,600	2.6165	19,885.56	19,885.56	0.0000	4.3300	50.00	0.00	(2.3918)	(0.2762)	0.0000	1	(2.6680)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	2,000	2.6165	5,233.04	5,233.04	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0727)	0.0000	1	(0.7021)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	4,000	2.6165	10,466.08	10,466.08	0.0000	4.3300	50.00	0.00	(1.2588)	(0.1454)	0.0000	1	(1.4042)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	300	2.6165	784.96	784.96	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0109)	0.0000	1	(0.1053)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	17,200	2.6165	45,004.16	45,004.16	0.0000	4.3300	50.00	0.00	(5.4130)	(0.6251)	0.0000	1	(6.0381)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	8,900	2.6165	23,287.04	23,287.04	0.0000	4.3300	50.00	0.00	(2.8009)	(0.3234)	0.0000	1	(3.1243)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	3,100	2.6165	8,111.22	8,111.22	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1127)	0.0000	1	(1.0883)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	119,200	2.6165	311,889.30	311,889.30	0.0000	4.3300	50.00	0.00	(37.5134)	(4.3318)	0.0000	1	(41.8451)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	300	2.6165	784.96	784.96	0.0000	4.3300	50.00	0.00	(0.0944)	(0.0109)	0.0000	1	(0.1053)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	4,100	2.6165	10,727.74	10,727.74	0.0000	4.3300	50.00	0.00	(1.2903)	(0.1490)	0.0000	1	(1.4393)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	3,200	2.6165	8,372.87	8,372.87	0.0000	4.3300	50.00	0.00	(1.0071)	(0.1163)	0.0000	1	(1.1234)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	2,200	2.6165	5,756.35	5,756.35	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0799)	0.0000	1	(0.7723)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	1,000	2.6165	2,616.52	2,616.52	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0363)	0.0000	1	(0.3510)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	17,800	2.6165	46,574.07	46,574.07	0.0000	4.3300	50.00	0.00	(5.6018)	(0.6469)	0.0000	1	(6.2487)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	40,400	2.6165	105,707.45	105,707.45	0.0000	4.3300	50.00	0.00	(12.7143)	(1.4682)	0.0000	1	(14.1824)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	3,700	2.6165	9,681.13	9,681.13	0.0000	4.3300	50.00	0.00	(1.1644)	(0.1345)	0.0000	1	(1.2989)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	7,000	2.6165	18,315.65	18,315.65	0.0000	4.3300	50.00	0.00	(2.2030)	(0.2544)	0.0000	1	(2.4573)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	400	2.6165	1,046.61	1,046.61	0.0000	4.3300	50.00	0.00	(0.1259)	(0.0145)	0.0000	1	(0.1404)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	600	2.6165	1,569.91	1,569.91	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0218)	0.0000	1	(0.2106)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	1,200	2.6165	3,139.83	3,139.83	0.0000	4.3300	50.00	0.00	(0.3777)	(0.0436)	0.0000	1	(0.4213)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	600	2.6165	1,569.91	1,569.91	0.0000	4.3300	50.00	0.00	(0.1888)	(0.0218)	0.0000	1	(0.2106)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	800	2.6165	2,093.22	2,093.22	0.0000	4.3300	50.00	0.00	(0.2518)	(0.0291)	0.0000	1	(0.2808)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
600999.SH	01/06/2025	SDB3261230659	0	100	2.6165	261.65	261.65	0.0000	4.3300	50.00	0.00	(0.0315)	(0.0036)	0.0000	1	(0.0351)	02/07/2025
TOTAL CHINA MERCHANTS SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND													(1,107.6642)	(119.3301)	0.0000	(1,226.9944)	
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601601.SH	01/17/2025	SDB3260489030	0	500	4.2604	2,327.01	2,130.22	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0296)	0.0000	1	(0.3095)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	400	4.2604	1,861.61	1,704.18	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0237)	0.0000	1	(0.2476)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	36,300	4.2604	168,940.96	154,654.15	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1480)	0.0000	1	(22.4678)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	30,700	4.2604	142,878.44	130,795.66	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8166)	0.0000	1	(19.0017)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	3,700	4.2604	17,219.88	15,763.65	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2189)	0.0000	1	(2.2901)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	5,500	4.2604	25,597.12	23,432.45	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3255)	0.0000	1	(3.4042)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	4,300	4.2604	20,012.29	18,319.91	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2544)	0.0000	1	(2.6615)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	3,100	4.2604	14,427.47	13,207.38	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1834)	0.0000	1	(1.9187)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	100	4.2604	465.40	426.04	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	200	4.2604	930.80	852.09	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0118)	0.0000	1	(0.1238)	02/07/2025
601601.SH	01/17/2025	SDB3260489030	0	100	4.2604	465.40	426.04	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	500	4.1638	2,327.01	2,081.89	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0289)	0.0000	1	(0.3088)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601601.SH	01/16/2025	SDB3260489030	0	400	4.1638	1,861.61	1,665.51	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0231)	0.0000	1	(0.2470)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	36,300	4.1638	168,940.96	151,145.11	0.0000	4.3300	50.00	0.00	(20.3198)	(2.0992)	0.0000	1	(22.4191)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	30,700	4.1638	142,878.44	127,827.95	0.0000	4.3300	50.00	0.00	(17.1851)	(1.7754)	0.0000	1	(18.9605)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	3,700	4.1638	17,219.88	15,405.97	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2140)	0.0000	1	(2.2851)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	5,500	4.1638	25,597.12	22,900.77	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3181)	0.0000	1	(3.3968)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	4,300	4.1638	20,012.29	17,904.24	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2487)	0.0000	1	(2.6557)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	3,100	4.1638	14,427.47	12,907.71	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1793)	0.0000	1	(1.9146)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	100	4.1638	465.40	416.38	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0058)	0.0000	1	(0.0618)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	200	4.1638	930.80	832.76	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0116)	0.0000	1	(0.1235)	02/07/2025
601601.SH	01/16/2025	SDB3260489030	0	100	4.1638	465.40	416.38	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0058)	0.0000	1	(0.0618)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	500	4.2421	2,327.01	2,121.05	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0295)	0.0000	1	(0.3093)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	400	4.2421	1,861.61	1,696.84	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0236)	0.0000	1	(0.2475)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	36,300	4.2421	168,940.96	153,988.19	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1387)	0.0000	1	(22.4586)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	30,700	4.2421	142,878.44	130,232.44	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8088)	0.0000	1	(18.9939)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	3,700	4.2421	17,219.88	15,695.77	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2180)	0.0000	1	(2.2892)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	5,500	4.2421	25,597.12	23,331.54	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3240)	0.0000	1	(3.4028)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	8,700	4.2421	40,489.98	36,906.26	0.0000	4.3300	50.00	0.00	(4.8700)	(0.5126)	0.0000	1	(5.3826)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	200	4.2421	930.80	848.42	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0118)	0.0000	1	(0.1237)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	1,200	4.2421	5,584.83	5,090.52	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0707)	0.0000	1	(0.7424)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	4,300	4.2421	20,012.29	18,241.03	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2533)	0.0000	1	(2.6604)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	1,800	4.2421	8,377.24	7,635.78	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1061)	0.0000	1	(1.1136)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	3,100	4.2421	14,427.47	13,150.51	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1626)	0.0000	1	(1.9179)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	100	4.2421	465.40	424.21	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	200	4.2421	930.80	848.42	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0118)	0.0000	1	(0.1237)	02/07/2025
601601.SH	01/15/2025	SDB3260489030	0	100	4.2421	465.40	424.21	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	500	4.3398	2,327.01	2,169.88	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0301)	0.0000	1	(0.3100)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	400	4.3398	1,861.61	1,735.90	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0241)	0.0000	1	(0.2480)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	36,300	4.3398	168,940.96	157,533.00	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1880)	0.0000	1	(22.5078)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	30,700	4.3398	142,878.44	133,230.39	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8504)	0.0000	1	(19.0355)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	3,700	4.3398	17,219.88	16,057.08	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2230)	0.0000	1	(2.2942)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	5,500	4.3398	25,597.12	23,868.64	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3315)	0.0000	1	(3.4103)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	10,500	4.3398	48,867.22	45,567.40	0.0000	4.3300	50.00	0.00	(5.8776)	(0.6329)	0.0000	1	(6.5105)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	200	4.3398	930.80	867.95	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0121)	0.0000	1	(0.1240)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	1,200	4.3398	5,584.83	5,207.70	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0723)	0.0000	1	(0.7441)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	4,300	4.3398	20,012.29	18,660.93	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2592)	0.0000	1	(2.6662)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	1,800	4.3398	8,377.24	7,811.55	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1085)	0.0000	1	(1.1161)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	3,100	4.3398	14,427.47	13,453.23	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1869)	0.0000	1	(1.9222)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	100	4.3398	465.40	433.98	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	200	4.3398	930.80	867.95	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0121)	0.0000	1	(0.1240)	02/07/2025
601601.SH	01/14/2025	SDB3260489030	0	100	4.3398	465.40	433.98	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	500	4.3539	2,327.01	2,176.96	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0302)	0.0000	1	(0.3101)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	400	4.3539	1,861.61	1,741.57	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0242)	0.0000	1	(0.2481)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	36,300	4.3539	168,940.96	158,047.33	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1951)	0.0000	1	(22.5149)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	30,700	4.3539	142,878.44	133,665.37	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8565)	0.0000	1	(19.0416)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	3,700	4.3539	17,219.88	16,109.51	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2237)	0.0000	1	(2.2949)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	5,500	4.3539	25,597.12	23,946.57	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3326)	0.0000	1	(3.4114)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	10,500	4.3539	48,867.22	45,716.17	0.0000	4.3300	50.00	0.00	(5.8776)	(0.6349)	0.0000	1	(6.5126)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	200	4.3539	930.80	870.78	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0121)	0.0000	1	(0.1240)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	1,200	4.3539	5,584.83	5,224.71	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0726)	0.0000	1	(0.7443)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	4,300	4.3539	20,012.29	18,721.86	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2600)	0.0000	1	(2.6671)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	1,800	4.3539	8,377.24	7,837.06	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1088)	0.0000	1	(1.1164)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	3,100	4.3539	14,427.47	13,497.16	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1875)	0.0000	1	(1.9228)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	100	4.3539	465.40	435.39	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601601.SH	01/13/2025	SDB3260489030	0	200	4.3539	930.80	870.78	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0121)	0.0000	1	(0.1240)	02/07/2025
601601.SH	01/13/2025	SDB3260489030	0	100	4.3539	465.40	435.39	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	500	4.3168	2,327.01	2,158.42	0.0000	4.3300	50.00	0.00	(0.8397)	(0.0899)	0.0000	3	(0.9296)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	400	4.3168	1,861.61	1,726.73	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0719)	0.0000	3	(0.7437)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	36,300	4.3168	168,940.96	156,700.97	0.0000	4.3300	50.00	0.00	(60.9595)	(6.5292)	0.0000	3	(67.4887)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	30,700	4.3168	142,878.44	132,526.71	0.0000	4.3300	50.00	0.00	(51.5553)	(5.5219)	0.0000	3	(57.0773)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	3,700	4.3168	17,219.88	15,972.27	0.0000	4.3300	50.00	0.00	(6.2135)	(0.6655)	0.0000	3	(6.8790)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	5,500	4.3168	25,597.12	23,742.57	0.0000	4.3300	50.00	0.00	(9.2363)	(0.9893)	0.0000	3	(10.2256)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	10,500	4.3168	48,867.22	45,326.73	0.0000	4.3300	50.00	0.00	(17.6329)	(1.8886)	0.0000	3	(19.5215)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	200	4.3168	930.80	863.37	0.0000	4.3300	50.00	0.00	(0.3359)	(0.0360)	0.0000	3	(0.3718)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	1,200	4.3168	5,584.83	5,180.20	0.0000	4.3300	50.00	0.00	(2.0152)	(0.2158)	0.0000	3	(2.2310)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	4,300	4.3168	20,012.29	18,562.37	0.0000	4.3300	50.00	0.00	(7.2211)	(0.7734)	0.0000	3	(7.9945)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	1,800	4.3168	8,377.24	7,770.30	0.0000	4.3300	50.00	0.00	(3.0228)	(0.3238)	0.0000	3	(3.3465)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	3,100	4.3168	14,427.47	13,382.18	0.0000	4.3300	50.00	0.00	(5.2059)	(0.5576)	0.0000	3	(5.7635)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	100	4.3168	465.40	431.68	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0180)	0.0000	3	(0.1859)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	200	4.3168	930.80	863.37	0.0000	4.3300	50.00	0.00	(0.3359)	(0.0360)	0.0000	3	(0.3718)	02/07/2025
601601.SH	01/10/2025	SDB3260489030	0	100	4.3168	465.40	431.68	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0180)	0.0000	3	(0.1859)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	500	4.3102	2,327.01	2,155.09	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0299)	0.0000	1	(0.3098)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	400	4.3102	1,861.61	1,724.07	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0239)	0.0000	1	(0.2479)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	36,300	4.3102	168,940.96	156,459.57	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1730)	0.0000	1	(22.4929)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	30,700	4.3102	142,878.44	132,322.56	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8378)	0.0000	1	(19.0229)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	3,700	4.3102	17,219.88	15,947.67	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2215)	0.0000	1	(2.2927)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	5,500	4.3102	25,597.12	23,706.00	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3292)	0.0000	1	(3.4080)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	10,500	4.3102	48,867.22	45,256.90	0.0000	4.3300	50.00	0.00	(5.8776)	(0.6286)	0.0000	1	(6.5062)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	200	4.3102	930.80	862.04	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0120)	0.0000	1	(0.1239)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	1,200	4.3102	5,584.83	5,172.22	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0718)	0.0000	1	(0.7436)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	4,300	4.3102	20,012.29	18,533.78	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2574)	0.0000	1	(2.6644)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	1,800	4.3102	8,377.24	7,758.33	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1078)	0.0000	1	(1.1154)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	3,100	4.3102	14,427.47	13,361.56	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1856)	0.0000	1	(1.9209)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	100	4.3102	465.40	431.02	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	200	4.3102	930.80	862.04	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0120)	0.0000	1	(0.1239)	02/07/2025
601601.SH	01/09/2025	SDB3260489030	0	100	4.3102	465.40	431.02	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	500	4.3144	2,327.01	2,157.18	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0300)	0.0000	1	(0.3098)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	400	4.3144	1,861.61	1,725.75	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0240)	0.0000	1	(0.2479)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	36,300	4.3144	168,940.96	156,611.63	0.0000	4.3300	50.00	0.00	(20.3198)	(2.1752)	0.0000	1	(22.4950)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	30,700	4.3144	142,878.44	132,451.16	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8396)	0.0000	1	(19.0247)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	3,700	4.3144	17,219.88	15,963.17	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2217)	0.0000	1	(2.2929)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	5,500	4.3144	25,597.12	23,729.03	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3296)	0.0000	1	(3.4083)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	10,500	4.3144	48,867.22	45,300.89	0.0000	4.3300	50.00	0.00	(5.8776)	(0.6292)	0.0000	1	(6.5068)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	200	4.3144	930.80	862.87	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0120)	0.0000	1	(0.1239)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	1,200	4.3144	5,584.83	5,177.24	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0719)	0.0000	1	(0.7436)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	4,300	4.3144	20,012.29	18,551.79	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2577)	0.0000	1	(2.6647)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	1,800	4.3144	8,377.24	7,765.87	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1079)	0.0000	1	(1.1155)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	3,100	4.3144	14,427.47	13,374.55	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1858)	0.0000	1	(1.9211)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	100	4.3144	465.40	431.44	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	200	4.3144	930.80	862.87	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0120)	0.0000	1	(0.1239)	02/07/2025
601601.SH	01/08/2025	SDB3260489030	0	100	4.3144	465.40	431.44	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	500	4.4123	2,327.01	2,206.13	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0306)	0.0000	1	(0.3105)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	400	4.4123	1,861.61	1,764.90	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0245)	0.0000	1	(0.2484)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	36,300	4.4123	168,940.96	160,164.93	0.0000	4.3300	50.00	0.00	(20.3198)	(2.2245)	0.0000	1	(22.5444)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	30,700	4.4123	142,878.44	135,456.29	0.0000	4.3300	50.00	0.00	(17.1851)	(1.8813)	0.0000	1	(19.0664)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	3,700	4.4123	17,219.88	16,325.35	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2267)	0.0000	1	(2.2979)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	5,500	4.4123	25,597.12	24,267.41	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3370)	0.0000	1	(3.4158)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601601.SH	01/07/2025	SDB3260489030	0	10,500	4.4123	48,867.22	46,328.70	0.0000	4.3300	50.00	0.00	(5.8776)	(0.6435)	0.0000	1	(6.5211)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	200	4.4123	930.80	882.45	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0123)	0.0000	1	(0.1242)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	1,200	4.4123	5,584.83	5,294.71	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0735)	0.0000	1	(0.7453)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	4,300	4.4123	20,012.29	18,972.71	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2635)	0.0000	1	(2.6705)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	1,800	4.4123	8,377.24	7,942.06	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1103)	0.0000	1	(1.1179)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	3,100	4.4123	14,427.47	13,678.00	0.0000	4.3300	50.00	0.00	(1.7353)	(0.1900)	0.0000	1	(1.9253)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	100	4.4123	465.40	441.23	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0061)	0.0000	1	(0.0621)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	200	4.4123	930.80	882.45	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0123)	0.0000	1	(0.1242)	02/07/2025
601601.SH	01/07/2025	SDB3260489030	0	100	4.4123	465.40	441.23	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0061)	0.0000	1	(0.0621)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	500	4.6540	2,327.01	2,327.01	0.0000	4.3300	50.00	0.00	(0.2799)	(0.0323)	0.0000	1	(0.3122)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	400	4.6540	1,861.61	1,861.61	0.0000	4.3300	50.00	0.00	(0.2239)	(0.0259)	0.0000	1	(0.2498)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	36,300	4.6540	168,940.96	168,940.96	0.0000	4.3300	50.00	0.00	(20.3198)	(2.3464)	0.0000	1	(22.6662)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	30,700	4.6540	142,878.44	142,878.44	0.0000	4.3300	50.00	0.00	(17.1851)	(1.9844)	0.0000	1	(19.1695)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	3,700	4.6540	17,219.88	17,219.88	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2392)	0.0000	1	(2.3103)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	5,500	4.6540	25,597.12	25,597.12	0.0000	4.3300	50.00	0.00	(3.0788)	(0.3555)	0.0000	1	(3.4343)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	10,700	4.6540	49,798.02	49,798.02	0.0000	4.3300	50.00	0.00	(5.9896)	(0.6916)	0.0000	1	(6.6812)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	200	4.6540	930.80	930.80	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0129)	0.0000	1	(0.1249)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	1,200	4.6540	5,584.83	5,584.83	0.0000	4.3300	50.00	0.00	(0.6717)	(0.0776)	0.0000	1	(0.7493)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	4,300	4.6540	20,012.29	20,012.29	0.0000	4.3300	50.00	0.00	(2.4070)	(0.2779)	0.0000	1	(2.6850)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	1,800	4.6540	8,377.24	8,377.24	0.0000	4.3300	50.00	0.00	(1.0076)	(0.1164)	0.0000	1	(1.1239)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	3,100	4.6540	14,427.47	14,427.47	0.0000	4.3300	50.00	0.00	(1.7353)	(0.2004)	0.0000	1	(1.9357)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	100	4.6540	465.40	465.40	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0065)	0.0000	1	(0.0624)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	200	4.6540	930.80	930.80	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0129)	0.0000	1	(0.1249)	02/07/2025
601601.SH	01/06/2025	SDB3260489030	0	100	4.6540	465.40	465.40	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0065)	0.0000	1	(0.0624)	02/07/2025
TOTAL CHINA PACIFIC INSURANCE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND													(646.0927)	(69.5168)	0.0000	(715.6095)	
CHINA PETROLEUM & CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND																	
600028.SH	01/17/2025	SDB3265531281	0	164,900	0.8521	140,048.42	140,509.48	0.0000	4.3300	50.00	0.00	(16.8447)	(1.9515)	0.0000	1	(18.7962)	02/07/2025
600028.SH	01/17/2025	SDB3265531281	0	177,000	0.8521	150,057.59	150,819.75	0.0000	4.3300	50.00	0.00	(18.0486)	(2.0947)	0.0000	1	(20.1433)	02/07/2025
600028.SH	01/17/2025	SDB3265531281	0	138,000	0.8521	117,296.27	117,588.28	0.0000	4.3300	50.00	0.00	(14.1081)	(1.6332)	0.0000	1	(15.7413)	02/07/2025
600028.SH	01/17/2025	SDB3265531281	0	364,900	0.8521	308,667.45	310,927.28	0.0000	4.3300	50.00	0.00	(37.1258)	(4.3184)	0.0000	1	(41.4443)	02/07/2025
600028.SH	01/16/2025	SDB3265531281	0	138,000	0.8500	117,296.27	117,296.27	0.0000	4.3300	50.00	0.00	(14.1081)	(1.6291)	0.0000	1	(15.7373)	02/07/2025
600028.SH	01/16/2025	SDB3265531281	0	364,900	0.8459	308,667.45	308,667.45	0.0000	4.3300	50.00	0.00	(37.1258)	(4.2870)	0.0000	1	(41.4129)	02/07/2025
TOTAL CHINA PETROLEUM & CHEMICAL CORP CMN CLASS A SERIES NORTHBOUND													(137.3612)	(15.9140)	0.0000	(153.2753)	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
688009.SH	01/17/2025	SDB3260122838	0	2,837	0.7854	2,170.62	2,228.16	0.0000	4.3300	50.00	0.00	(0.2611)	(0.0309)	0.0000	1	(0.2920)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	57,563	0.7854	43,980.95	45,209.52	0.0000	4.3300	50.00	0.00	(5.2899)	(0.6279)	0.0000	1	(5.9178)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	18,901	0.7854	14,511.73	14,844.69	0.0000	4.3300	50.00	0.00	(1.7454)	(0.2062)	0.0000	1	(1.9516)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	48,099	0.7854	36,975.77	37,776.57	0.0000	4.3300	50.00	0.00	(4.4474)	(0.5247)	0.0000	1	(4.9720)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	25,222	0.7854	19,588.82	19,809.16	0.0000	4.3300	50.00	0.00	(2.3561)	(0.2751)	0.0000	1	(2.6312)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	9,990	0.7854	7,741.55	7,846.07	0.0000	4.3300	50.00	0.00	(0.9311)	(0.1090)	0.0000	1	(1.0401)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	388	0.7854	300.84	304.73	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0404)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	28,867	0.7854	22,531.39	22,671.91	0.0000	4.3300	50.00	0.00	(2.7100)	(0.3149)	0.0000	1	(3.0249)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	9,420	0.7854	7,362.79	7,398.39	0.0000	4.3300	50.00	0.00	(0.8856)	(0.1028)	0.0000	1	(0.9883)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	413	0.7854	324.99	324.37	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	571	0.7854	448.29	448.46	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0062)	0.0000	1	(0.0601)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	20,313	0.7854	15,921.63	15,953.67	0.0000	4.3300	50.00	0.00	(1.9150)	(0.2216)	0.0000	1	(2.1366)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	20,916	0.7854	16,500.28	16,427.26	0.0000	4.3300	50.00	0.00	(1.9846)	(0.2282)	0.0000	1	(2.2128)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	800	0.7854	635.33	628.31	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0087)	0.0000	1	(0.0851)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	62,987	0.7854	51,653.88	49,469.49	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6871)	0.0000	1	(6.8999)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	2,313	0.7854	1,891.64	1,816.61	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0252)	0.0000	1	(0.2528)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	13,058	0.7854	11,105.61	10,255.65	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1424)	0.0000	1	(1.4782)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/17/2025	SDB3260122838	0	37,594	0.7854	31,690.99	29,526.03	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4101)	0.0000	1	(4.2218)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	448	0.7854	370.34	351.86	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	700	0.7854	598.41	549.77	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0796)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	200	0.7854	170.98	157.08	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	16,700	0.7854	14,276.43	13,116.05	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1822)	0.0000	1	(1.8993)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	4,200	0.7854	3,590.48	3,298.65	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0458)	0.0000	1	(0.4777)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	5,600	0.7854	4,787.31	4,398.20	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0611)	0.0000	1	(0.6369)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	101,900	0.7854	87,111.86	80,031.44	0.0000	4.3300	50.00	0.00	(10.4776)	(1.1115)	0.0000	1	(11.5892)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	790	0.7854	675.35	620.46	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	28,010	0.7854	23,945.08	21,998.83	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3055)	0.0000	1	(3.1856)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	10,855	0.7854	9,279.68	8,525.43	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1184)	0.0000	1	(1.2345)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	23,545	0.7854	20,128.06	18,492.05	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2568)	0.0000	1	(2.6778)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	802	0.7854	685.61	629.88	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0087)	0.0000	1	(0.0912)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	7,898	0.7854	6,751.81	6,203.03	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0862)	0.0000	1	(0.8982)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	228	0.7854	194.91	179.07	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0025)	0.0000	1	(0.0259)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	4,472	0.7854	3,823.01	3,512.27	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0488)	0.0000	1	(0.5086)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	4,663	0.7854	3,986.29	3,662.28	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0509)	0.0000	1	(0.5303)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	237	0.7854	202.61	186.14	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0026)	0.0000	1	(0.0270)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,304	0.7854	1,114.76	1,024.15	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0142)	0.0000	1	(0.1483)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	47,110	0.7854	40,273.21	36,999.82	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5139)	0.0000	1	(5.3579)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	986	0.7854	842.91	774.40	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0108)	0.0000	1	(0.1121)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	4,563	0.7854	3,900.80	3,583.74	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0496)	0.0000	1	(0.5190)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	837	0.7854	715.53	657.37	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0091)	0.0000	1	(0.0952)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	2,170	0.7854	1,855.08	1,704.30	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0237)	0.0000	1	(0.2468)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	2,530	0.7854	2,162.84	1,987.04	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0276)	0.0000	1	(0.2877)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	3,179	0.7854	2,717.65	2,496.76	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0347)	0.0000	1	(0.3616)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	5,348	0.7854	4,571.88	4,200.28	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0583)	0.0000	1	(0.6082)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	6,673	0.7854	5,704.59	5,240.92	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0728)	0.0000	1	(0.7589)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	46,381	0.7854	39,650.00	36,427.27	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5059)	0.0000	1	(5.2749)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,102	0.7854	942.07	865.50	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0120)	0.0000	1	(0.1253)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	24,617	0.7854	21,044.48	19,333.99	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2685)	0.0000	1	(2.7997)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	8,448	0.7854	7,221.99	6,634.99	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0922)	0.0000	1	(0.9608)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	7,040	0.7854	6,018.33	5,529.16	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0768)	0.0000	1	(0.8007)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,012	0.7854	865.13	794.82	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0110)	0.0000	1	(0.1151)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	3,800	0.7854	3,248.53	2,984.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0415)	0.0000	1	(0.4322)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	200	0.7854	170.98	157.08	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	3,531	0.7854	3,018.57	2,773.22	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0385)	0.0000	1	(0.4016)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	2,869	0.7854	2,452.64	2,253.29	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0313)	0.0000	1	(0.3263)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	7,100	0.7854	6,069.62	5,576.28	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0774)	0.0000	1	(0.8075)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	300	0.7854	256.46	235.62	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0033)	0.0000	1	(0.0341)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	396	0.7854	338.53	311.02	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0043)	0.0000	1	(0.0450)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	804	0.7854	687.32	631.46	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0086)	0.0000	1	(0.0914)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	4,857	0.7854	4,152.13	3,814.65	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0530)	0.0000	1	(0.5524)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,649	0.7854	1,409.69	1,295.11	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0180)	0.0000	1	(0.1875)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	556	0.7854	475.31	436.68	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	26,451	0.7854	22,612.33	20,774.40	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2885)	0.0000	1	(3.0083)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	665	0.7854	568.49	522.29	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0073)	0.0000	1	(0.0756)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	230	0.7854	196.62	180.64	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0025)	0.0000	1	(0.0262)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,405	0.7854	1,201.10	1,103.48	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0153)	0.0000	1	(0.1598)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	3,058	0.7854	2,614.21	2,401.73	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0334)	0.0000	1	(0.3478)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	717	0.7854	612.95	563.13	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0078)	0.0000	1	(0.0815)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	7,325	0.7854	6,261.97	5,753.00	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0799)	0.0000	1	(0.8331)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,235	0.7854	1,055.77	969.96	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0135)	0.0000	1	(0.1405)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/17/2025	SDB3260122838	0	16,565	0.7854	14,161.02	13,010.02	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1807)	0.0000	1	(1.8840)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	37,549	0.7854	32,099.74	29,490.68	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4096)	0.0000	1	(4.2705)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	33,893	0.7854	28,974.31	26,619.29	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3697)	0.0000	1	(3.8547)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	222	0.7854	189.78	174.36	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0024)	0.0000	1	(0.0252)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	11,585	0.7854	9,903.74	9,098.77	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1264)	0.0000	1	(1.3176)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,212	0.7854	1,036.11	951.90	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0132)	0.0000	1	(0.1378)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	5,482	0.7854	4,686.43	4,305.52	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0598)	0.0000	1	(0.6235)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	7,406	0.7854	6,331.21	5,816.61	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0808)	0.0000	1	(0.8423)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	3,787	0.7854	3,237.42	2,974.28	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0413)	0.0000	1	(0.4307)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	1,013	0.7854	865.99	795.60	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0111)	0.0000	1	(0.1152)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	5,320	0.7854	4,547.94	4,178.29	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0580)	0.0000	1	(0.6050)	02/07/2025
688009.SH	01/17/2025	SDB3260122838	0	280	0.7854	239.37	219.91	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0031)	0.0000	1	(0.0318)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	2,837	0.7737	2,170.62	2,195.10	0.0000	4.3300	50.00	0.00	(0.2611)	(0.0305)	0.0000	1	(0.2916)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	57,563	0.7737	43,980.95	44,538.74	0.0000	4.3300	50.00	0.00	(5.2899)	(0.6186)	0.0000	1	(5.9085)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	18,901	0.7737	14,511.73	14,624.44	0.0000	4.3300	50.00	0.00	(1.7454)	(0.2031)	0.0000	1	(1.9486)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	48,099	0.7737	36,975.77	37,216.07	0.0000	4.3300	50.00	0.00	(4.4474)	(0.5169)	0.0000	1	(4.9643)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	25,222	0.7737	19,588.82	19,515.25	0.0000	4.3300	50.00	0.00	(2.3561)	(0.2710)	0.0000	1	(2.6271)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	9,990	0.7737	7,741.55	7,729.65	0.0000	4.3300	50.00	0.00	(0.9311)	(0.1074)	0.0000	1	(1.0385)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	388	0.7737	300.84	300.21	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0404)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	28,867	0.7737	22,531.39	22,335.52	0.0000	4.3300	50.00	0.00	(2.7100)	(0.3102)	0.0000	1	(3.0202)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	9,420	0.7737	7,362.79	7,288.62	0.0000	4.3300	50.00	0.00	(0.8856)	(0.1012)	0.0000	1	(0.9868)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	413	0.7737	324.99	319.55	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0044)	0.0000	1	(0.0435)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	571	0.7737	448.29	441.80	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0601)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	20,313	0.7737	15,921.63	15,716.96	0.0000	4.3300	50.00	0.00	(1.9150)	(0.2183)	0.0000	1	(2.1333)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	20,916	0.7737	16,500.28	16,183.52	0.0000	4.3300	50.00	0.00	(1.9846)	(0.2248)	0.0000	1	(2.2094)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	800	0.7737	635.33	618.99	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0086)	0.0000	1	(0.0850)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	62,987	0.7737	51,653.88	48,735.50	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6769)	0.0000	1	(6.8897)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	2,313	0.7737	1,891.64	1,789.66	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0249)	0.0000	1	(0.2524)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	13,058	0.7737	11,105.61	10,103.48	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1403)	0.0000	1	(1.4761)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	37,594	0.7737	31,690.99	29,087.94	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4040)	0.0000	1	(4.2157)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	448	0.7737	370.34	346.64	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0048)	0.0000	1	(0.0494)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	700	0.7737	598.41	541.62	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0075)	0.0000	1	(0.0795)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	200	0.7737	170.98	154.75	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	16,700	0.7737	14,276.43	12,921.44	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1795)	0.0000	1	(1.8966)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	4,200	0.7737	3,590.48	3,249.70	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0451)	0.0000	1	(0.4770)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	5,600	0.7737	4,787.31	4,332.94	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0602)	0.0000	1	(0.6360)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	101,900	0.7737	87,111.86	78,844.00	0.0000	4.3300	50.00	0.00	(10.4776)	(1.0951)	0.0000	1	(11.5727)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	790	0.7737	675.35	611.25	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0897)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	28,010	0.7737	23,945.08	21,672.43	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3010)	0.0000	1	(3.1811)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	10,855	0.7737	9,279.68	8,398.94	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1167)	0.0000	1	(1.2328)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	23,545	0.7737	20,128.06	18,217.68	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2530)	0.0000	1	(2.6740)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	802	0.7737	685.61	620.54	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0086)	0.0000	1	(0.0911)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	7,898	0.7737	6,751.81	6,110.99	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0849)	0.0000	1	(0.8970)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	228	0.7737	194.91	176.41	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0025)	0.0000	1	(0.0259)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	4,472	0.7737	3,823.01	3,460.16	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0481)	0.0000	1	(0.5079)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	4,663	0.7737	3,986.29	3,607.94	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0501)	0.0000	1	(0.5296)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	237	0.7737	202.61	183.38	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0025)	0.0000	1	(0.0269)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,304	0.7737	1,114.76	1,008.96	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0140)	0.0000	1	(0.1481)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	47,110	0.7737	40,273.21	36,450.84	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5063)	0.0000	1	(5.3502)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	986	0.7737	842.91	762.91	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0106)	0.0000	1	(0.1120)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	4,563	0.7737	3,900.80	3,530.57	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0490)	0.0000	1	(0.5182)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	837	0.7737	715.53	647.62	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0090)	0.0000	1	(0.0951)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	2,170	0.7737	1,855.08	1,679.01	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0233)	0.0000	1	(0.2464)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/16/2025	SDB3260122838	0	2,530	0.7737	2,162.84	1,957.56	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0272)	0.0000	1	(0.2873)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	3,179	0.7737	2,717.65	2,459.72	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0342)	0.0000	1	(0.3610)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	5,348	0.7737	4,571.88	4,137.96	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0575)	0.0000	1	(0.6074)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	6,673	0.7737	5,704.59	5,163.16	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0717)	0.0000	1	(0.7578)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	46,381	0.7737	39,650.00	35,886.79	0.0000	4.3300	50.00	0.00	(4.7690)	(0.4984)	0.0000	1	(5.2674)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,102	0.7737	942.07	852.66	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1252)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	24,617	0.7737	21,044.48	19,047.13	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2645)	0.0000	1	(2.7957)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	8,448	0.7737	7,221.99	6,536.55	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0908)	0.0000	1	(0.9594)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	7,040	0.7737	6,018.33	5,447.12	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0757)	0.0000	1	(0.7995)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,012	0.7737	865.13	783.02	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0109)	0.0000	1	(0.1149)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	3,800	0.7737	3,248.53	2,940.21	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0408)	0.0000	1	(0.4316)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	200	0.7737	170.98	154.75	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	3,531	0.7737	3,018.57	2,732.07	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0379)	0.0000	1	(0.4010)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	2,869	0.7737	2,452.64	2,219.86	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0308)	0.0000	1	(0.3258)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	7,100	0.7737	6,069.62	5,493.55	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0763)	0.0000	1	(0.8063)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	300	0.7737	256.46	232.12	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0032)	0.0000	1	(0.0341)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	396	0.7737	338.53	306.40	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0043)	0.0000	1	(0.0450)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	804	0.7737	687.32	622.09	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0086)	0.0000	1	(0.0913)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	4,857	0.7737	4,152.13	3,758.05	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0522)	0.0000	1	(0.5516)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,649	0.7737	1,409.69	1,275.90	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0177)	0.0000	1	(0.1873)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	556	0.7737	475.31	430.20	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0060)	0.0000	1	(0.0631)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	26,451	0.7737	22,612.33	20,466.17	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2843)	0.0000	1	(3.0040)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	665	0.7737	568.49	514.54	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0071)	0.0000	1	(0.0755)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	230	0.7737	196.62	177.96	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0025)	0.0000	1	(0.0261)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,405	0.7737	1,201.10	1,087.10	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0151)	0.0000	1	(0.1596)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	3,058	0.7737	2,614.21	2,366.09	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0329)	0.0000	1	(0.3473)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	717	0.7737	612.95	554.77	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0077)	0.0000	1	(0.0814)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	7,325	0.7737	6,261.97	5,667.64	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0787)	0.0000	1	(0.8319)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,235	0.7737	1,055.77	955.57	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0133)	0.0000	1	(0.1403)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	16,565	0.7737	14,161.02	12,816.99	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1780)	0.0000	1	(1.8813)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	37,549	0.7737	32,099.74	29,053.13	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4035)	0.0000	1	(4.2644)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	33,893	0.7737	28,974.31	26,224.34	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3642)	0.0000	1	(3.8492)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	222	0.7737	189.78	171.77	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0024)	0.0000	1	(0.0252)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	11,585	0.7737	9,903.74	8,963.77	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1245)	0.0000	1	(1.3157)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,212	0.7737	1,036.11	937.77	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0130)	0.0000	1	(0.1376)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	5,482	0.7737	4,686.43	4,241.64	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0589)	0.0000	1	(0.6226)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	7,406	0.7737	6,331.21	5,730.31	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0796)	0.0000	1	(0.8411)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	3,787	0.7737	3,237.42	2,930.15	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0407)	0.0000	1	(0.4301)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	1,013	0.7737	865.99	783.80	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0109)	0.0000	1	(0.1150)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	5,320	0.7737	4,547.94	4,116.29	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0572)	0.0000	1	(0.6042)	02/07/2025
688009.SH	01/16/2025	SDB3260122838	0	280	0.7737	239.37	216.65	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0030)	0.0000	1	(0.0318)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	18,901	0.7614	14,511.73	14,391.26	0.0000	4.3300	50.00	0.00	(1.7454)	(0.1999)	0.0000	1	(1.9453)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	48,099	0.7614	36,975.77	36,622.67	0.0000	4.3300	50.00	0.00	(4.4474)	(0.5086)	0.0000	1	(4.9560)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	25,222	0.7614	19,588.82	19,204.08	0.0000	4.3300	50.00	0.00	(2.3561)	(0.2667)	0.0000	1	(2.6228)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	9,990	0.7614	7,741.55	7,606.41	0.0000	4.3300	50.00	0.00	(0.9311)	(0.1056)	0.0000	1	(1.0368)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	388	0.7614	300.84	295.42	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	28,867	0.7614	22,531.39	21,979.39	0.0000	4.3300	50.00	0.00	(2.7100)	(0.3053)	0.0000	1	(3.0153)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	9,420	0.7614	7,362.79	7,172.41	0.0000	4.3300	50.00	0.00	(0.8856)	(0.0996)	0.0000	1	(0.9852)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	413	0.7614	324.99	314.46	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0044)	0.0000	1	(0.0435)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	571	0.7614	448.29	434.76	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	1	(0.0600)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	20,313	0.7614	15,921.63	15,466.36	0.0000	4.3300	50.00	0.00	(1.9150)	(0.2148)	0.0000	1	(2.1298)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	20,916	0.7614	16,500.28	15,925.48	0.0000	4.3300	50.00	0.00	(1.9846)	(0.2212)	0.0000	1	(2.2058)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	800	0.7614	635.33	609.12	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0085)	0.0000	1	(0.0849)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/15/2025	SDB3260122838	0	62,987	0.7614	51,653.88	47,958.43	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6661)	0.0000	1	(6.8789)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	2,313	0.7614	1,891.64	1,761.12	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0245)	0.0000	1	(0.2520)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	13,058	0.7614	11,105.61	9,942.39	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1381)	0.0000	1	(1.4738)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	37,594	0.7614	31,690.99	28,624.15	0.0000	4.3300	50.00	0.00	(3.8117)	(0.3976)	0.0000	1	(4.2093)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	448	0.7614	370.34	341.11	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0047)	0.0000	1	(0.0493)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	700	0.7614	598.41	532.98	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0074)	0.0000	1	(0.0794)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	200	0.7614	170.98	152.28	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	16,700	0.7614	14,276.43	12,715.41	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1766)	0.0000	1	(1.8937)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	4,200	0.7614	3,590.48	3,197.89	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0444)	0.0000	1	(0.4763)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	5,600	0.7614	4,787.31	4,263.85	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0592)	0.0000	1	(0.6350)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	101,900	0.7614	87,111.86	77,586.86	0.0000	4.3300	50.00	0.00	(10.4776)	(1.0776)	0.0000	1	(11.5552)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	790	0.7614	675.35	601.51	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0084)	0.0000	1	(0.0896)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	28,010	0.7614	23,945.08	21,326.87	0.0000	4.3300	50.00	0.00	(2.8801)	(0.2962)	0.0000	1	(3.1763)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	10,855	0.7614	9,279.68	8,265.02	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1148)	0.0000	1	(1.2309)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	23,545	0.7614	20,128.06	17,927.21	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2490)	0.0000	1	(2.6699)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	802	0.7614	685.61	610.64	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0085)	0.0000	1	(0.0909)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	7,898	0.7614	6,751.81	6,013.55	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0835)	0.0000	1	(0.8956)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	228	0.7614	194.91	173.60	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0024)	0.0000	1	(0.0259)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	4,472	0.7614	3,823.01	3,404.99	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0473)	0.0000	1	(0.5071)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	4,663	0.7614	3,986.29	3,550.42	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0493)	0.0000	1	(0.5288)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	237	0.7614	202.61	180.45	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0025)	0.0000	1	(0.0269)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,304	0.7614	1,114.76	992.87	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0138)	0.0000	1	(0.1479)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	47,110	0.7614	40,273.21	35,869.65	0.0000	4.3300	50.00	0.00	(4.8440)	(0.4982)	0.0000	1	(5.3422)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	986	0.7614	842.91	750.74	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0104)	0.0000	1	(0.1118)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	4,563	0.7614	3,900.80	3,474.28	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0483)	0.0000	1	(0.5174)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	837	0.7614	715.53	637.29	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0089)	0.0000	1	(0.0949)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	2,170	0.7614	1,855.08	1,652.24	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0229)	0.0000	1	(0.2461)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	2,530	0.7614	2,162.84	1,926.35	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0268)	0.0000	1	(0.2869)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	3,179	0.7614	2,717.65	2,420.50	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0336)	0.0000	1	(0.3605)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	5,348	0.7614	4,571.88	4,071.98	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0566)	0.0000	1	(0.6065)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	6,673	0.7614	5,704.59	5,080.84	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0706)	0.0000	1	(0.7567)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	46,381	0.7614	39,650.00	35,314.59	0.0000	4.3300	50.00	0.00	(4.7690)	(0.4905)	0.0000	1	(5.2595)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,102	0.7614	942.07	839.07	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0117)	0.0000	1	(0.1250)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	24,617	0.7614	21,044.48	18,743.43	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2603)	0.0000	1	(2.7915)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	8,448	0.7614	7,221.99	6,432.32	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0893)	0.0000	1	(0.9580)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	7,040	0.7614	6,018.33	5,360.27	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0744)	0.0000	1	(0.7983)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,012	0.7614	865.13	770.54	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0107)	0.0000	1	(0.1148)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	3,800	0.7614	3,248.53	2,893.33	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0402)	0.0000	1	(0.4309)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	200	0.7614	170.98	152.28	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	3,531	0.7614	3,018.57	2,688.51	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0373)	0.0000	1	(0.4004)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	2,869	0.7614	2,452.64	2,184.46	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0303)	0.0000	1	(0.3253)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	7,100	0.7614	6,069.62	5,405.95	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0751)	0.0000	1	(0.8051)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	300	0.7614	256.46	228.42	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0032)	0.0000	1	(0.0340)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	396	0.7614	338.53	301.52	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0042)	0.0000	1	(0.0449)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	804	0.7614	687.32	612.17	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0085)	0.0000	1	(0.0912)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	4,857	0.7614	4,152.13	3,698.13	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0514)	0.0000	1	(0.5508)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,649	0.7614	1,409.69	1,255.55	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0174)	0.0000	1	(0.1870)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	556	0.7614	475.31	423.34	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0059)	0.0000	1	(0.0630)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	26,451	0.7614	22,612.33	20,139.84	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2797)	0.0000	1	(2.9995)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	665	0.7614	568.49	506.33	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0070)	0.0000	1	(0.0754)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	230	0.7614	196.62	175.12	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0024)	0.0000	1	(0.0261)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,405	0.7614	1,201.10	1,069.77	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0149)	0.0000	1	(0.1593)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	3,058	0.7614	2,614.21	2,328.37	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0323)	0.0000	1	(0.3468)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/15/2025	SDB3260122838	0	717	0.7614	612.95	545.93	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0076)	0.0000	1	(0.0813)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	7,325	0.7614	6,261.97	5,577.27	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0775)	0.0000	1	(0.8306)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,235	0.7614	1,055.77	940.33	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0131)	0.0000	1	(0.1400)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	16,565	0.7614	14,161.02	12,612.62	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1752)	0.0000	1	(1.8784)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	37,549	0.7614	32,099.74	28,589.88	0.0000	4.3300	50.00	0.00	(3.8609)	(0.3971)	0.0000	1	(4.2580)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	33,893	0.7614	28,974.31	25,806.20	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3584)	0.0000	1	(3.8434)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	222	0.7614	189.78	169.03	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0023)	0.0000	1	(0.0252)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	11,585	0.7614	9,903.74	8,820.84	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1225)	0.0000	1	(1.3137)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,212	0.7614	1,036.11	922.82	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0128)	0.0000	1	(0.1374)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	5,482	0.7614	4,686.43	4,174.01	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0580)	0.0000	1	(0.6216)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	7,406	0.7614	6,331.21	5,638.94	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0783)	0.0000	1	(0.8398)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	3,787	0.7614	3,237.42	2,883.43	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0400)	0.0000	1	(0.4294)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	1,013	0.7614	865.99	771.30	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0107)	0.0000	1	(0.1149)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	5,320	0.7614	4,547.94	4,050.66	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0563)	0.0000	1	(0.6033)	02/07/2025
688009.SH	01/15/2025	SDB3260122838	0	280	0.7614	239.37	213.19	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0030)	0.0000	1	(0.0318)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	25,222	0.7727	19,588.82	19,489.57	0.0000	4.3300	50.00	0.00	(2.3561)	(0.2707)	0.0000	1	(2.6268)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	9,990	0.7727	7,741.55	7,719.48	0.0000	4.3300	50.00	0.00	(0.9311)	(0.1072)	0.0000	1	(1.0384)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	388	0.7727	300.84	299.82	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0403)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	28,867	0.7727	22,531.39	22,306.14	0.0000	4.3300	50.00	0.00	(2.7100)	(0.3098)	0.0000	1	(3.0198)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	9,420	0.7727	7,362.79	7,279.03	0.0000	4.3300	50.00	0.00	(0.8856)	(0.1011)	0.0000	1	(0.9867)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	413	0.7727	324.99	319.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0044)	0.0000	1	(0.0435)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	571	0.7727	448.29	441.22	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0600)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	20,313	0.7727	15,921.63	15,696.28	0.0000	4.3300	50.00	0.00	(1.9150)	(0.2180)	0.0000	1	(2.1330)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	20,916	0.7727	16,500.28	16,162.23	0.0000	4.3300	50.00	0.00	(1.9846)	(0.2245)	0.0000	1	(2.2091)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	800	0.7727	635.33	618.18	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0086)	0.0000	1	(0.0850)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	62,987	0.7727	51,653.88	48,671.38	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6760)	0.0000	1	(6.8888)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	2,313	0.7727	1,891.64	1,787.30	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0248)	0.0000	1	(0.2523)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	13,058	0.7727	11,105.61	10,090.19	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1401)	0.0000	1	(1.4759)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	37,594	0.7727	31,690.99	29,049.67	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4035)	0.0000	1	(4.2152)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	448	0.7727	370.34	346.18	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0048)	0.0000	1	(0.0494)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	700	0.7727	598.41	540.90	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0075)	0.0000	1	(0.0795)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	200	0.7727	170.98	154.54	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	16,700	0.7727	14,276.43	12,904.44	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1792)	0.0000	1	(1.8964)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	4,200	0.7727	3,590.48	3,245.43	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0451)	0.0000	1	(0.4769)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	5,600	0.7727	4,787.31	4,327.24	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0601)	0.0000	1	(0.6359)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	101,900	0.7727	87,111.86	78,740.27	0.0000	4.3300	50.00	0.00	(10.4776)	(1.0936)	0.0000	1	(11.5712)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	790	0.7727	675.35	610.45	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0897)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	28,010	0.7727	23,945.08	21,643.92	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3006)	0.0000	1	(3.1807)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	10,855	0.7727	9,279.68	8,387.89	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1165)	0.0000	1	(1.2326)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	23,545	0.7727	20,128.06	18,193.72	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2527)	0.0000	1	(2.6736)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	802	0.7727	685.61	619.72	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0086)	0.0000	1	(0.0911)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	7,898	0.7727	6,751.81	6,102.95	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0848)	0.0000	1	(0.8969)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	228	0.7727	194.91	176.18	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0024)	0.0000	1	(0.0259)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	4,472	0.7727	3,823.01	3,455.61	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0480)	0.0000	1	(0.5078)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	4,663	0.7727	3,986.29	3,603.20	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0500)	0.0000	1	(0.5295)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	237	0.7727	202.61	183.13	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0025)	0.0000	1	(0.0269)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,304	0.7727	1,114.76	1,007.63	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0140)	0.0000	1	(0.1481)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	47,110	0.7727	40,273.21	36,402.89	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5056)	0.0000	1	(5.3496)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	986	0.7727	842.91	761.90	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0106)	0.0000	1	(0.1120)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	4,563	0.7727	3,900.80	3,525.93	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0490)	0.0000	1	(0.5182)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	837	0.7727	715.53	646.77	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0090)	0.0000	1	(0.0950)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	2,170	0.7727	1,855.08	1,676.80	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0233)	0.0000	1	(0.2464)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	2,530	0.7727	2,162.84	1,954.98	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0272)	0.0000	1	(0.2873)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/14/2025	SDB3260122838	0	3,179	0.7727	2,717.65	2,456.48	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0341)	0.0000	1	(0.3610)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	5,348	0.7727	4,571.88	4,132.51	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0574)	0.0000	1	(0.6073)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	6,673	0.7727	5,704.59	5,156.37	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0716)	0.0000	1	(0.7578)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	46,381	0.7727	39,650.00	35,839.57	0.0000	4.3300	50.00	0.00	(4.7690)	(0.4978)	0.0000	1	(5.2668)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,102	0.7727	942.07	851.54	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1251)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	24,617	0.7727	21,044.48	19,022.07	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2642)	0.0000	1	(2.7954)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	8,448	0.7727	7,221.99	6,527.95	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0907)	0.0000	1	(0.9593)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	7,040	0.7727	6,018.33	5,439.96	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0756)	0.0000	1	(0.7994)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,012	0.7727	865.13	781.99	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0109)	0.0000	1	(0.1149)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	3,800	0.7727	3,248.53	2,936.34	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0408)	0.0000	1	(0.4315)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	200	0.7727	170.98	154.54	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0021)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	3,531	0.7727	3,018.57	2,728.48	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0379)	0.0000	1	(0.4010)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	2,869	0.7727	2,452.64	2,216.94	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0308)	0.0000	1	(0.3258)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	7,100	0.7727	6,069.62	5,486.32	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0762)	0.0000	1	(0.8062)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	300	0.7727	256.46	231.82	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0032)	0.0000	1	(0.0341)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	396	0.7727	338.53	306.00	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0042)	0.0000	1	(0.0450)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	804	0.7727	687.32	621.27	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0086)	0.0000	1	(0.0913)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	4,857	0.7727	4,152.13	3,753.11	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0521)	0.0000	1	(0.5515)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,649	0.7727	1,409.69	1,274.22	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0177)	0.0000	1	(0.1873)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	556	0.7727	475.31	429.63	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0060)	0.0000	1	(0.0631)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	26,451	0.7727	22,612.33	20,439.24	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2839)	0.0000	1	(3.0036)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	665	0.7727	568.49	513.86	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0071)	0.0000	1	(0.0755)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	230	0.7727	196.62	177.73	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0025)	0.0000	1	(0.0261)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,405	0.7727	1,201.10	1,085.67	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0151)	0.0000	1	(0.1595)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	3,058	0.7727	2,614.21	2,362.98	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0328)	0.0000	1	(0.3473)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	717	0.7727	612.95	554.04	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0077)	0.0000	1	(0.0814)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	7,325	0.7727	6,261.97	5,660.18	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0786)	0.0000	1	(0.8318)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,235	0.7727	1,055.77	954.31	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0133)	0.0000	1	(0.1402)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	16,565	0.7727	14,161.02	12,800.12	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1778)	0.0000	1	(1.8810)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	37,549	0.7727	32,099.74	29,014.90	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4030)	0.0000	1	(4.2639)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	33,893	0.7727	28,974.31	26,189.83	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3637)	0.0000	1	(3.8487)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	222	0.7727	189.78	171.54	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0024)	0.0000	1	(0.0252)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	11,585	0.7727	9,903.74	8,951.97	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1243)	0.0000	1	(1.3155)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,212	0.7727	1,036.11	936.54	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0130)	0.0000	1	(0.1376)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	5,482	0.7727	4,686.43	4,236.06	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0588)	0.0000	1	(0.6225)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	7,406	0.7727	6,331.21	5,722.77	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0795)	0.0000	1	(0.8410)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	3,787	0.7727	3,237.42	2,926.29	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0406)	0.0000	1	(0.4300)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	1,013	0.7727	865.99	782.77	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0109)	0.0000	1	(0.1150)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	5,320	0.7727	4,547.94	4,110.88	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0571)	0.0000	1	(0.6041)	02/07/2025
688009.SH	01/14/2025	SDB3260122838	0	280	0.7727	239.37	216.36	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0030)	0.0000	1	(0.0318)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	28,867	0.7853	22,531.39	22,669.60	0.0000	4.3300	50.00	0.00	(2.7100)	(0.3149)	0.0000	1	(3.0249)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	9,420	0.7853	7,362.79	7,397.64	0.0000	4.3300	50.00	0.00	(0.8856)	(0.1027)	0.0000	1	(0.9883)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	413	0.7853	324.99	324.33	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	571	0.7853	448.29	448.41	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0062)	0.0000	1	(0.0601)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	20,313	0.7853	15,921.63	15,952.04	0.0000	4.3300	50.00	0.00	(1.9150)	(0.2216)	0.0000	1	(2.1366)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	20,916	0.7853	16,500.28	16,425.59	0.0000	4.3300	50.00	0.00	(1.9846)	(0.2281)	0.0000	1	(2.2127)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	800	0.7853	635.33	628.25	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0087)	0.0000	1	(0.0851)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	62,987	0.7853	51,653.88	49,464.45	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6870)	0.0000	1	(6.8998)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	2,313	0.7853	1,891.64	1,816.43	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0252)	0.0000	1	(0.2528)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	13,058	0.7853	11,105.61	10,254.60	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1424)	0.0000	1	(1.4782)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	37,594	0.7853	31,690.99	29,523.02	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4100)	0.0000	1	(4.2218)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	448	0.7853	370.34	351.82	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0494)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	700	0.7853	598.41	549.72	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0796)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/13/2025	SDB3260122838	0	200	0.7853	170.98	157.06	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	16,700	0.7853	14,276.43	13,114.71	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1821)	0.0000	1	(1.8993)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	4,200	0.7853	3,590.48	3,298.31	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0458)	0.0000	1	(0.4777)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	5,600	0.7853	4,787.31	4,397.75	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0611)	0.0000	1	(0.6369)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	101,900	0.7853	87,111.86	80,023.29	0.0000	4.3300	50.00	0.00	(10.4776)	(1.1114)	0.0000	1	(11.5891)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	790	0.7853	675.35	620.40	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	28,010	0.7853	23,945.08	21,996.59	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3055)	0.0000	1	(3.1856)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	10,855	0.7853	9,279.68	8,524.56	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1184)	0.0000	1	(1.2345)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	23,545	0.7853	20,128.06	18,490.17	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2568)	0.0000	1	(2.6778)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	802	0.7853	685.61	629.82	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0087)	0.0000	1	(0.0912)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	7,898	0.7853	6,751.81	6,202.39	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0861)	0.0000	1	(0.8982)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	228	0.7853	194.91	179.05	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0025)	0.0000	1	(0.0259)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	4,472	0.7853	3,823.01	3,511.92	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0488)	0.0000	1	(0.5086)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	4,663	0.7853	3,986.29	3,661.91	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0509)	0.0000	1	(0.5303)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	237	0.7853	202.61	186.12	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0026)	0.0000	1	(0.0270)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,304	0.7853	1,114.76	1,024.05	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0142)	0.0000	1	(0.1483)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	47,110	0.7853	40,273.21	36,996.05	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5138)	0.0000	1	(5.3578)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	986	0.7853	842.91	774.32	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0108)	0.0000	1	(0.1121)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	4,563	0.7853	3,900.80	3,583.38	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0498)	0.0000	1	(0.5189)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	837	0.7853	715.53	657.31	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0091)	0.0000	1	(0.0952)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	2,170	0.7853	1,855.08	1,704.13	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0237)	0.0000	1	(0.2468)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	2,530	0.7853	2,162.84	1,986.84	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0276)	0.0000	1	(0.2877)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	3,179	0.7853	2,717.65	2,496.51	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0347)	0.0000	1	(0.3615)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	5,348	0.7853	4,571.88	4,199.85	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0583)	0.0000	1	(0.6082)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	6,673	0.7853	5,704.59	5,240.39	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0728)	0.0000	1	(0.7589)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	46,381	0.7853	39,650.00	36,423.56	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5059)	0.0000	1	(5.2749)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,102	0.7853	942.07	865.41	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0120)	0.0000	1	(0.1253)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	24,617	0.7853	21,044.48	19,332.03	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2685)	0.0000	1	(2.7997)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	8,448	0.7853	7,221.99	6,634.32	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0921)	0.0000	1	(0.9608)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	7,040	0.7853	6,018.33	5,528.60	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0768)	0.0000	1	(0.8007)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,012	0.7853	865.13	794.74	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0110)	0.0000	1	(0.1151)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	3,800	0.7853	3,248.53	2,984.19	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0414)	0.0000	1	(0.4322)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	200	0.7853	170.98	157.06	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	3,531	0.7853	3,018.57	2,772.94	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0385)	0.0000	1	(0.4016)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	2,869	0.7853	2,452.64	2,253.06	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0313)	0.0000	1	(0.3263)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	7,100	0.7853	6,069.62	5,575.72	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0774)	0.0000	1	(0.8075)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	300	0.7853	256.46	235.59	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0033)	0.0000	1	(0.0341)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	396	0.7853	338.53	310.98	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0043)	0.0000	1	(0.0450)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	804	0.7853	687.32	631.39	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0088)	0.0000	1	(0.0914)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	4,857	0.7853	4,152.13	3,814.26	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0530)	0.0000	1	(0.5524)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,649	0.7853	1,409.69	1,294.98	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0180)	0.0000	1	(0.1875)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	556	0.7853	475.31	436.63	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	26,451	0.7853	22,612.33	20,772.29	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2885)	0.0000	1	(3.0083)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	665	0.7853	568.49	522.23	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0073)	0.0000	1	(0.0756)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	230	0.7853	196.62	180.62	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0025)	0.0000	1	(0.0262)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,405	0.7853	1,201.10	1,103.36	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0153)	0.0000	1	(0.1598)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	3,058	0.7853	2,614.21	2,401.48	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0334)	0.0000	1	(0.3478)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	717	0.7853	612.95	563.07	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0078)	0.0000	1	(0.0815)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	7,325	0.7853	6,261.97	5,752.41	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0799)	0.0000	1	(0.8331)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,235	0.7853	1,055.77	969.86	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0135)	0.0000	1	(0.1405)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	16,565	0.7853	14,161.02	13,008.69	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1807)	0.0000	1	(1.8839)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	37,549	0.7853	32,099.74	29,487.68	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4096)	0.0000	1	(4.2704)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	33,893	0.7853	28,974.31	26,616.58	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3697)	0.0000	1	(3.8546)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/13/2025	SDB3260122838	0	222	0.7853	189.78	174.34	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0024)	0.0000	1	(0.0252)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	11,585	0.7853	9,903.74	9,097.84	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1264)	0.0000	1	(1.3176)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,212	0.7853	1,036.11	951.80	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0132)	0.0000	1	(0.1378)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	5,482	0.7853	4,686.43	4,305.08	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0598)	0.0000	1	(0.6235)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	7,406	0.7853	6,331.21	5,816.02	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0808)	0.0000	1	(0.8423)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	3,787	0.7853	3,237.42	2,973.98	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0413)	0.0000	1	(0.4307)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	1,013	0.7853	865.99	795.52	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0110)	0.0000	1	(0.1152)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	5,320	0.7853	4,547.94	4,177.86	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0580)	0.0000	1	(0.6050)	02/07/2025
688009.SH	01/13/2025	SDB3260122838	0	280	0.7853	239.37	219.89	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0031)	0.0000	1	(0.0318)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	571	0.7838	448.29	447.53	0.0000	4.3300	50.00	0.00	(0.1618)	(0.0186)	0.0000	3	(0.1804)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	20,313	0.7838	15,921.63	15,920.58	0.0000	4.3300	50.00	0.00	(5.7451)	(0.6634)	0.0000	3	(6.4084)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	20,916	0.7838	16,500.28	16,393.19	0.0000	4.3300	50.00	0.00	(5.9538)	(0.6830)	0.0000	3	(6.6369)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	800	0.7838	635.33	627.01	0.0000	4.3300	50.00	0.00	(0.2292)	(0.0261)	0.0000	3	(0.2554)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	62,987	0.7838	51,653.88	49,366.88	0.0000	4.3300	50.00	0.00	(18.6384)	(2.0570)	0.0000	3	(20.6954)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	2,313	0.7838	1,891.64	1,812.84	0.0000	4.3300	50.00	0.00	(0.6826)	(0.0755)	0.0000	3	(0.7581)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	13,058	0.7838	11,105.61	10,234.38	0.0000	4.3300	50.00	0.00	(4.0073)	(0.4264)	0.0000	3	(4.4337)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	37,594	0.7838	31,690.99	29,464.79	0.0000	4.3300	50.00	0.00	(11.4352)	(1.2277)	0.0000	3	(12.6629)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	448	0.7838	370.34	351.13	0.0000	4.3300	50.00	0.00	(0.1336)	(0.0146)	0.0000	3	(0.1483)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	700	0.7838	598.41	548.63	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0229)	0.0000	3	(0.2388)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	200	0.7838	170.98	156.75	0.0000	4.3300	50.00	0.00	(0.0617)	(0.0065)	0.0000	3	(0.0682)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	16,700	0.7838	14,276.43	13,088.84	0.0000	4.3300	50.00	0.00	(5.1514)	(0.5454)	0.0000	3	(5.6968)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	4,200	0.7838	3,590.48	3,291.80	0.0000	4.3300	50.00	0.00	(1.2956)	(0.1372)	0.0000	3	(1.4327)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	5,600	0.7838	4,787.31	4,389.07	0.0000	4.3300	50.00	0.00	(1.7274)	(0.1829)	0.0000	3	(1.9103)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	101,900	0.7838	87,111.86	79,865.45	0.0000	4.3300	50.00	0.00	(31.4329)	(3.3277)	0.0000	3	(34.7606)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	790	0.7838	675.35	619.17	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0258)	0.0000	3	(0.2695)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	28,010	0.7838	23,945.08	21,953.20	0.0000	4.3300	50.00	0.00	(8.6402)	(0.9147)	0.0000	3	(9.5549)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	10,855	0.7838	9,279.68	8,507.75	0.0000	4.3300	50.00	0.00	(3.3484)	(0.3545)	0.0000	3	(3.7029)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	23,545	0.7838	20,128.06	18,453.70	0.0000	4.3300	50.00	0.00	(7.2629)	(0.7689)	0.0000	3	(8.0318)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	802	0.7838	685.61	628.58	0.0000	4.3300	50.00	0.00	(0.2474)	(0.0262)	0.0000	3	(0.2736)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	7,898	0.7838	6,751.81	6,190.16	0.0000	4.3300	50.00	0.00	(2.4363)	(0.2579)	0.0000	3	(2.6942)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	228	0.7838	194.91	178.70	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0074)	0.0000	3	(0.0778)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	4,472	0.7838	3,823.01	3,504.99	0.0000	4.3300	50.00	0.00	(1.3795)	(0.1460)	0.0000	3	(1.5255)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	4,663	0.7838	3,986.29	3,654.69	0.0000	4.3300	50.00	0.00	(1.4384)	(0.1523)	0.0000	3	(1.5907)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	237	0.7838	202.61	185.75	0.0000	4.3300	50.00	0.00	(0.0731)	(0.0077)	0.0000	3	(0.0808)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,304	0.7838	1,114.76	1,022.03	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0426)	0.0000	3	(0.4448)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	47,110	0.7838	40,273.21	36,923.07	0.0000	4.3300	50.00	0.00	(14.5319)	(1.5385)	0.0000	3	(16.0704)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	986	0.7838	842.91	772.79	0.0000	4.3300	50.00	0.00	(0.3041)	(0.0322)	0.0000	3	(0.3363)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	4,563	0.7838	3,900.80	3,576.31	0.0000	4.3300	50.00	0.00	(1.4075)	(0.1490)	0.0000	3	(1.5566)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	837	0.7838	715.53	656.01	0.0000	4.3300	50.00	0.00	(0.2582)	(0.0273)	0.0000	3	(0.2855)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	2,170	0.7838	1,855.08	1,700.77	0.0000	4.3300	50.00	0.00	(0.6694)	(0.0709)	0.0000	3	(0.7402)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	2,530	0.7838	2,162.84	1,982.92	0.0000	4.3300	50.00	0.00	(0.7804)	(0.0826)	0.0000	3	(0.8630)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	3,179	0.7838	2,717.65	2,491.58	0.0000	4.3300	50.00	0.00	(0.9806)	(0.1038)	0.0000	3	(1.0844)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	5,348	0.7838	4,571.88	4,191.56	0.0000	4.3300	50.00	0.00	(1.6497)	(0.1746)	0.0000	3	(1.8243)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	6,673	0.7838	5,704.59	5,230.05	0.0000	4.3300	50.00	0.00	(2.0584)	(0.2179)	0.0000	3	(2.2763)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	46,381	0.7838	39,650.00	36,351.71	0.0000	4.3300	50.00	0.00	(14.3070)	(1.5147)	0.0000	3	(15.8217)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,102	0.7838	942.07	863.71	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0360)	0.0000	3	(0.3759)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	24,617	0.7838	21,044.48	19,293.89	0.0000	4.3300	50.00	0.00	(7.5936)	(0.8039)	0.0000	3	(8.3975)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	8,448	0.7838	7,221.99	6,621.23	0.0000	4.3300	50.00	0.00	(2.6059)	(0.2759)	0.0000	3	(2.8818)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	7,040	0.7838	6,018.33	5,517.69	0.0000	4.3300	50.00	0.00	(2.1716)	(0.2299)	0.0000	3	(2.4015)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,012	0.7838	865.13	793.17	0.0000	4.3300	50.00	0.00	(0.3122)	(0.0330)	0.0000	3	(0.3452)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	3,800	0.7838	3,248.53	2,978.30	0.0000	4.3300	50.00	0.00	(1.1722)	(0.1241)	0.0000	3	(1.2963)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	200	0.7838	170.98	156.75	0.0000	4.3300	50.00	0.00	(0.0617)	(0.0065)	0.0000	3	(0.0682)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	3,531	0.7838	3,018.57	2,767.47	0.0000	4.3300	50.00	0.00	(1.0892)	(0.1153)	0.0000	3	(1.2045)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/10/2025	SDB3260122838	0	2,869	0.7838	2,452.64	2,248.62	0.0000	4.3300	50.00	0.00	(0.8850)	(0.0937)	0.0000	3	(0.9787)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	7,100	0.7838	6,069.62	5,564.72	0.0000	4.3300	50.00	0.00	(2.1901)	(0.2319)	0.0000	3	(2.4220)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	300	0.7838	256.46	235.13	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0098)	0.0000	3	(0.1023)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	396	0.7838	338.53	310.37	0.0000	4.3300	50.00	0.00	(0.1222)	(0.0129)	0.0000	3	(0.1351)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	804	0.7838	687.32	630.15	0.0000	4.3300	50.00	0.00	(0.2480)	(0.0263)	0.0000	3	(0.2743)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	4,857	0.7838	4,152.13	3,806.74	0.0000	4.3300	50.00	0.00	(1.4982)	(0.1586)	0.0000	3	(1.6568)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,649	0.7838	1,409.69	1,292.43	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0539)	0.0000	3	(0.5625)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	556	0.7838	475.31	435.77	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0182)	0.0000	3	(0.1897)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	26,451	0.7838	22,612.33	20,731.32	0.0000	4.3300	50.00	0.00	(8.1593)	(0.8638)	0.0000	3	(9.0231)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	665	0.7838	568.49	521.20	0.0000	4.3300	50.00	0.00	(0.2051)	(0.0217)	0.0000	3	(0.2268)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	230	0.7838	196.62	180.27	0.0000	4.3300	50.00	0.00	(0.0709)	(0.0075)	0.0000	3	(0.0785)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,405	0.7838	1,201.10	1,101.19	0.0000	4.3300	50.00	0.00	(0.4334)	(0.0459)	0.0000	3	(0.4793)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	3,058	0.7838	2,614.21	2,396.75	0.0000	4.3300	50.00	0.00	(0.9433)	(0.0999)	0.0000	3	(1.0432)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	717	0.7838	612.95	561.96	0.0000	4.3300	50.00	0.00	(0.2212)	(0.0234)	0.0000	3	(0.2446)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	7,325	0.7838	6,261.97	5,741.06	0.0000	4.3300	50.00	0.00	(2.2595)	(0.2392)	0.0000	3	(2.4987)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,235	0.7838	1,055.77	967.95	0.0000	4.3300	50.00	0.00	(0.3810)	(0.0403)	0.0000	3	(0.4213)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	16,565	0.7838	14,161.02	12,983.03	0.0000	4.3300	50.00	0.00	(5.1098)	(0.5410)	0.0000	3	(5.6507)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	37,549	0.7838	32,099.74	29,429.52	0.0000	4.3300	50.00	0.00	(11.5827)	(1.2262)	0.0000	3	(12.8089)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	33,893	0.7838	28,974.31	26,564.08	0.0000	4.3300	50.00	0.00	(10.4549)	(1.1068)	0.0000	3	(11.5617)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	222	0.7838	189.78	174.00	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	3	(0.0757)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	11,585	0.7838	9,903.74	9,079.89	0.0000	4.3300	50.00	0.00	(3.5736)	(0.3783)	0.0000	3	(3.9519)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,212	0.7838	1,036.11	949.92	0.0000	4.3300	50.00	0.00	(0.3739)	(0.0396)	0.0000	3	(0.4134)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	5,482	0.7838	4,686.43	4,296.59	0.0000	4.3300	50.00	0.00	(1.6910)	(0.1790)	0.0000	3	(1.8700)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	7,406	0.7838	6,331.21	5,804.55	0.0000	4.3300	50.00	0.00	(2.2845)	(0.2419)	0.0000	3	(2.5264)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	3,787	0.7838	3,237.42	2,968.11	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1237)	0.0000	3	(1.2918)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	1,013	0.7838	865.99	793.95	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0331)	0.0000	3	(0.3456)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	5,320	0.7838	4,547.94	4,169.62	0.0000	4.3300	50.00	0.00	(1.6410)	(0.1737)	0.0000	3	(1.8148)	02/07/2025
688009.SH	01/10/2025	SDB3260122838	0	280	0.7838	239.37	219.45	0.0000	4.3300	50.00	0.00	(0.0864)	(0.0091)	0.0000	3	(0.0955)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	800	0.7924	635.33	633.95	0.0000	4.3300	50.00	0.00	(0.0764)	(0.0088)	0.0000	1	(0.0852)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	62,987	0.7924	51,653.88	49,913.61	0.0000	4.3300	50.00	0.00	(6.2128)	(0.6932)	0.0000	1	(6.9061)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	2,313	0.7924	1,891.64	1,832.92	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0255)	0.0000	1	(0.2530)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	13,058	0.7924	11,105.61	10,347.72	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1437)	0.0000	1	(1.4795)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	37,594	0.7924	31,690.99	29,791.10	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4138)	0.0000	1	(4.2255)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	448	0.7924	370.34	355.01	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0049)	0.0000	1	(0.0495)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	700	0.7924	598.41	554.71	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0077)	0.0000	1	(0.0797)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	200	0.7924	170.98	158.49	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	16,700	0.7924	14,276.43	13,233.80	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1838)	0.0000	1	(1.9009)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	4,200	0.7924	3,590.48	3,328.26	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0462)	0.0000	1	(0.4781)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	5,600	0.7924	4,787.31	4,437.68	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0616)	0.0000	1	(0.6374)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	101,900	0.7924	87,111.86	80,749.94	0.0000	4.3300	50.00	0.00	(10.4776)	(1.1215)	0.0000	1	(11.5991)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	790	0.7924	675.35	626.03	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0087)	0.0000	1	(0.0899)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	28,010	0.7924	23,945.08	22,196.33	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3083)	0.0000	1	(3.1883)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	10,855	0.7924	9,279.68	8,601.97	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1195)	0.0000	1	(1.2356)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	23,545	0.7924	20,128.06	18,658.07	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2591)	0.0000	1	(2.6801)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	802	0.7924	685.61	635.54	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0088)	0.0000	1	(0.0913)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	7,898	0.7924	6,751.81	6,258.71	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0869)	0.0000	1	(0.8990)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	228	0.7924	194.91	180.68	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0025)	0.0000	1	(0.0260)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	4,472	0.7924	3,823.01	3,543.81	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0492)	0.0000	1	(0.5090)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	4,663	0.7924	3,986.29	3,695.16	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0513)	0.0000	1	(0.5308)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	237	0.7924	202.61	187.81	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0026)	0.0000	1	(0.0270)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,304	0.7924	1,114.76	1,033.35	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0144)	0.0000	1	(0.1484)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	47,110	0.7924	40,273.21	37,331.99	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5185)	0.0000	1	(5.3625)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	986	0.7924	842.91	781.35	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0109)	0.0000	1	(0.1122)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/09/2025	SDB3260122838	0	4,563	0.7924	3,900.80	3,615.92	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0502)	0.0000	1	(0.5194)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	837	0.7924	715.53	663.27	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0092)	0.0000	1	(0.0953)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	2,170	0.7924	1,855.08	1,719.60	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0239)	0.0000	1	(0.2470)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	2,530	0.7924	2,162.84	2,004.88	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0278)	0.0000	1	(0.2880)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	3,179	0.7924	2,717.65	2,519.18	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0350)	0.0000	1	(0.3619)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	5,348	0.7924	4,571.88	4,237.99	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0589)	0.0000	1	(0.6088)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	6,673	0.7924	5,704.59	5,287.97	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0734)	0.0000	1	(0.7596)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	46,381	0.7924	39,650.00	36,754.30	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5105)	0.0000	1	(5.2795)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,102	0.7924	942.07	873.27	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0121)	0.0000	1	(0.1254)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	24,617	0.7924	21,044.48	19,507.57	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2709)	0.0000	1	(2.8021)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	8,448	0.7924	7,221.99	6,694.56	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0930)	0.0000	1	(0.9616)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	7,040	0.7924	6,018.33	5,578.80	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0775)	0.0000	1	(0.8014)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,012	0.7924	865.13	801.95	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0111)	0.0000	1	(0.1152)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	3,800	0.7924	3,248.53	3,011.28	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0418)	0.0000	1	(0.4325)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	200	0.7924	170.98	158.49	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	3,531	0.7924	3,018.57	2,798.12	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0389)	0.0000	1	(0.4019)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	2,869	0.7924	2,452.64	2,273.52	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0316)	0.0000	1	(0.3266)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	7,100	0.7924	6,069.62	5,626.35	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0781)	0.0000	1	(0.8082)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	300	0.7924	256.46	237.73	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0033)	0.0000	1	(0.0341)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	396	0.7924	338.53	313.81	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0044)	0.0000	1	(0.0451)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	804	0.7924	687.32	637.12	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0088)	0.0000	1	(0.0915)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	4,857	0.7924	4,152.13	3,848.90	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0535)	0.0000	1	(0.5529)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,649	0.7924	1,409.69	1,306.74	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0181)	0.0000	1	(0.1877)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	556	0.7924	475.31	440.60	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0061)	0.0000	1	(0.0633)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	26,451	0.7924	22,612.33	20,960.91	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2911)	0.0000	1	(3.0109)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	665	0.7924	568.49	526.97	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0073)	0.0000	1	(0.0757)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	230	0.7924	196.62	182.26	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0025)	0.0000	1	(0.0262)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,405	0.7924	1,201.10	1,113.38	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0155)	0.0000	1	(0.1599)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	3,058	0.7924	2,614.21	2,423.29	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0337)	0.0000	1	(0.3481)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	717	0.7924	612.95	568.18	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0079)	0.0000	1	(0.0816)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	7,325	0.7924	6,261.97	5,804.64	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0806)	0.0000	1	(0.8338)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,235	0.7924	1,055.77	978.67	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0136)	0.0000	1	(0.1406)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	16,565	0.7924	14,161.02	13,126.82	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1823)	0.0000	1	(1.8856)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	37,549	0.7924	32,099.74	29,755.44	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4133)	0.0000	1	(4.2742)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	33,893	0.7924	28,974.31	26,858.27	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3730)	0.0000	1	(3.8580)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	222	0.7924	189.78	175.92	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0024)	0.0000	1	(0.0253)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	11,585	0.7924	9,903.74	9,180.45	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1275)	0.0000	1	(1.3187)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	12,112	0.7924	1,036.11	960.44	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0133)	0.0000	1	(0.1380)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	5,482	0.7924	4,686.43	4,344.17	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0603)	0.0000	1	(0.6240)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	7,406	0.7924	6,331.21	5,868.83	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0815)	0.0000	1	(0.8430)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	3,787	0.7924	3,237.42	3,000.98	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0417)	0.0000	1	(0.4311)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	1,013	0.7924	865.99	802.74	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0111)	0.0000	1	(0.1153)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	5,320	0.7924	4,547.94	4,215.80	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0586)	0.0000	1	(0.6056)	02/07/2025
688009.SH	01/09/2025	SDB3260122838	0	280	0.7924	239.37	221.88	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0031)	0.0000	1	(0.0319)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	62,987	0.8097	51,653.88	51,001.27	0.0000	4.3300	50.00	0.00	(6.2128)	(0.7084)	0.0000	1	(6.9212)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	2,313	0.8097	1,891.64	1,872.86	0.0000	4.3300	50.00	0.00	(0.2275)	(0.0260)	0.0000	1	(0.2535)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	13,058	0.8097	11,105.61	10,573.21	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1469)	0.0000	1	(1.4826)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	37,594	0.8097	31,690.99	30,440.28	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4228)	0.0000	1	(4.2345)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	448	0.8097	370.34	362.75	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	700	0.8097	598.41	566.80	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0079)	0.0000	1	(0.0798)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	200	0.8097	170.98	161.94	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	16,700	0.8097	14,276.43	13,522.17	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1878)	0.0000	1	(1.9049)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	4,200	0.8097	3,590.48	3,400.79	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0472)	0.0000	1	(0.4791)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
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Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/08/2025	SDB3260122838	0	5,600	0.8097	4,787.31	4,534.38	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0630)	0.0000	1	(0.6388)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	101,900	0.8097	87,111.86	82,509.55	0.0000	4.3300	50.00	0.00	(10.4776)	(1.1460)	0.0000	1	(11.6236)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	790	0.8097	675.35	639.67	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0089)	0.0000	1	(0.0901)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	28,010	0.8097	23,945.08	22,680.01	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3150)	0.0000	1	(3.1951)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	10,855	0.8097	9,279.68	8,789.41	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1221)	0.0000	1	(1.2382)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	23,545	0.8097	20,128.06	19,064.65	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2648)	0.0000	1	(2.6857)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	802	0.8097	685.61	649.39	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0090)	0.0000	1	(0.0915)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	7,898	0.8097	6,751.81	6,395.10	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0888)	0.0000	1	(0.9009)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	228	0.8097	194.91	184.61	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0026)	0.0000	1	(0.0260)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	4,472	0.8097	3,823.01	3,621.03	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0503)	0.0000	1	(0.5101)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	4,663	0.8097	3,986.29	3,775.68	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0524)	0.0000	1	(0.5319)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	237	0.8097	202.61	191.90	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,304	0.8097	1,114.76	1,055.86	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0147)	0.0000	1	(0.1487)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	47,110	0.8097	40,273.21	38,145.49	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5298)	0.0000	1	(5.3738)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	986	0.8097	842.91	798.38	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0111)	0.0000	1	(0.1125)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	4,563	0.8097	3,900.80	3,694.71	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0513)	0.0000	1	(0.5205)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	837	0.8097	715.53	677.73	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0094)	0.0000	1	(0.0955)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	2,170	0.8097	1,855.08	1,757.07	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0244)	0.0000	1	(0.2475)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	2,530	0.8097	2,162.84	2,048.57	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0285)	0.0000	1	(0.2886)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	3,179	0.8097	2,717.65	2,574.07	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0358)	0.0000	1	(0.3626)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	5,348	0.8097	4,571.88	4,330.33	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0601)	0.0000	1	(0.6100)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	6,673	0.8097	5,704.59	5,403.20	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0750)	0.0000	1	(0.7612)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	46,381	0.8097	39,650.00	37,555.21	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5216)	0.0000	1	(5.2906)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,102	0.8097	942.07	892.30	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0124)	0.0000	1	(0.1257)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	24,617	0.8097	21,044.48	19,932.66	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2768)	0.0000	1	(2.8080)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	8,448	0.8097	7,221.99	6,840.44	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0950)	0.0000	1	(0.9637)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	7,040	0.8097	6,018.33	5,700.37	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0792)	0.0000	1	(0.8030)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,012	0.8097	865.13	819.43	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0114)	0.0000	1	(0.1154)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	3,800	0.8097	3,248.53	3,076.90	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0427)	0.0000	1	(0.4335)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	200	0.8097	170.98	161.94	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	3,531	0.8097	3,018.57	2,859.09	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0397)	0.0000	1	(0.4028)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	2,869	0.8097	2,452.64	2,323.06	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0323)	0.0000	1	(0.3273)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	7,100	0.8097	6,069.62	5,748.95	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0798)	0.0000	1	(0.8099)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	300	0.8097	256.46	242.91	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0034)	0.0000	1	(0.0342)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	396	0.8097	338.53	320.65	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0045)	0.0000	1	(0.0452)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	804	0.8097	687.32	651.01	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0090)	0.0000	1	(0.0917)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	4,857	0.8097	4,152.13	3,932.77	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0546)	0.0000	1	(0.5540)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,649	0.8097	1,409.69	1,335.21	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0185)	0.0000	1	(0.1881)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	556	0.8097	475.31	450.20	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0063)	0.0000	1	(0.0634)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	26,451	0.8097	22,612.33	21,417.67	0.0000	4.3300	50.00	0.00	(2.7198)	(0.2975)	0.0000	1	(3.0172)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	665	0.8097	568.49	538.46	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0075)	0.0000	1	(0.0759)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	230	0.8097	196.62	186.23	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0026)	0.0000	1	(0.0262)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,405	0.8097	1,201.10	1,137.64	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0158)	0.0000	1	(0.1603)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	3,058	0.8097	2,614.21	2,476.10	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0344)	0.0000	1	(0.3488)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	717	0.8097	612.95	580.56	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0081)	0.0000	1	(0.0818)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	7,325	0.8097	6,261.97	5,931.13	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0824)	0.0000	1	(0.8356)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,235	0.8097	1,055.77	999.99	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0139)	0.0000	1	(0.1409)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	16,565	0.8097	14,161.02	13,412.86	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1863)	0.0000	1	(1.8895)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	37,549	0.8097	32,099.74	30,403.84	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4223)	0.0000	1	(4.2832)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	33,893	0.8097	28,974.31	27,443.53	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3812)	0.0000	1	(3.8661)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	222	0.8097	189.78	179.76	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0025)	0.0000	1	(0.0253)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	11,585	0.8097	9,903.74	9,380.50	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1303)	0.0000	1	(1.3215)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,212	0.8097	1,036.11	981.37	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0136)	0.0000	1	(0.1383)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/08/2025	SDB3260122838	0	5,482	0.8097	4,686.43	4,438.84	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0617)	0.0000	1	(0.6253)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	7,406	0.8097	6,331.21	5,996.72	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0833)	0.0000	1	(0.8448)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	3,787	0.8097	3,237.42	3,066.38	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0426)	0.0000	1	(0.4320)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	1,013	0.8097	865.99	820.24	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0114)	0.0000	1	(0.1156)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	5,320	0.8097	4,547.94	4,307.66	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0598)	0.0000	1	(0.6068)	02/07/2025
688009.SH	01/08/2025	SDB3260122838	0	280	0.8097	239.37	226.72	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0031)	0.0000	1	(0.0319)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	13,058	0.8226	11,105.61	10,741.52	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1492)	0.0000	1	(1.4849)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	37,594	0.8226	31,690.99	30,924.86	0.0000	4.3300	50.00	0.00	(3.8117)	(0.4295)	0.0000	1	(4.2412)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	448	0.8226	370.34	368.53	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	700	0.8226	598.41	575.82	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0080)	0.0000	1	(0.0800)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	200	0.8226	170.98	164.52	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	16,700	0.8226	14,276.43	13,737.44	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1908)	0.0000	1	(1.9079)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	4,200	0.8226	3,590.48	3,454.92	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0480)	0.0000	1	(0.4798)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	5,600	0.8226	4,787.31	4,606.57	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0640)	0.0000	1	(0.6398)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	101,900	0.8226	87,111.86	83,823.04	0.0000	4.3300	50.00	0.00	(10.4776)	(1.1642)	0.0000	1	(11.6418)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	790	0.8226	675.35	649.85	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0090)	0.0000	1	(0.0903)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	28,010	0.8226	23,945.08	23,041.05	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3200)	0.0000	1	(3.2001)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	10,855	0.8226	9,279.68	8,929.33	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1240)	0.0000	1	(1.2402)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	23,545	0.8226	20,128.06	19,368.14	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2690)	0.0000	1	(2.6900)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	802	0.8226	685.61	659.73	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0092)	0.0000	1	(0.0916)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	7,898	0.8226	6,751.81	6,496.90	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0902)	0.0000	1	(0.9023)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	228	0.8226	194.91	187.55	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0026)	0.0000	1	(0.0260)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	4,472	0.8226	3,823.01	3,678.67	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0511)	0.0000	1	(0.5109)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	4,663	0.8226	3,986.29	3,835.79	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0533)	0.0000	1	(0.5327)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	237	0.8226	202.61	194.96	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0027)	0.0000	1	(0.0271)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,304	0.8226	1,114.76	1,072.67	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0149)	0.0000	1	(0.1490)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	47,110	0.8226	40,273.21	38,752.73	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5382)	0.0000	1	(5.3822)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	986	0.8226	842.91	811.08	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0113)	0.0000	1	(0.1126)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	4,563	0.8226	3,900.80	3,753.53	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0521)	0.0000	1	(0.5213)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	837	0.8226	715.53	688.52	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0096)	0.0000	1	(0.0956)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	2,170	0.8226	1,855.08	1,785.04	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0248)	0.0000	1	(0.2479)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	2,530	0.8226	2,162.84	2,081.18	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0289)	0.0000	1	(0.2890)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	3,179	0.8226	2,717.65	2,615.05	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0363)	0.0000	1	(0.3632)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	5,348	0.8226	4,571.88	4,399.27	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0611)	0.0000	1	(0.6110)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	6,673	0.8226	5,704.59	5,489.22	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0762)	0.0000	1	(0.7624)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	46,381	0.8226	39,650.00	38,153.06	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5299)	0.0000	1	(5.2989)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,102	0.8226	942.07	906.51	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0126)	0.0000	1	(0.1259)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	24,617	0.8226	21,044.48	20,249.97	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2812)	0.0000	1	(2.8124)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	8,448	0.8226	7,221.99	6,949.33	0.0000	4.3300	50.00	0.00	(0.8686)	(0.0965)	0.0000	1	(0.9652)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	7,040	0.8226	6,018.33	5,791.11	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0804)	0.0000	1	(0.8043)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,012	0.8226	865.13	832.47	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0116)	0.0000	1	(0.1156)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	3,800	0.8226	3,248.53	3,125.88	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0434)	0.0000	1	(0.4341)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	200	0.8226	170.98	164.52	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0228)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	3,531	0.8226	3,018.57	2,904.60	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0403)	0.0000	1	(0.4034)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	2,869	0.8226	2,452.64	2,360.04	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0328)	0.0000	1	(0.3278)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	7,100	0.8226	6,069.62	5,840.47	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0811)	0.0000	1	(0.8112)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	300	0.8226	256.46	246.78	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0034)	0.0000	1	(0.0343)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	396	0.8226	338.53	325.75	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0045)	0.0000	1	(0.0452)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	804	0.8226	687.32	661.37	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	4,857	0.8226	4,152.13	3,995.37	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0555)	0.0000	1	(0.5549)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,649	0.8226	1,409.69	1,356.47	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0188)	0.0000	1	(0.1884)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	556	0.8226	475.31	457.37	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0064)	0.0000	1	(0.0635)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	26,451	0.8226	22,612.33	21,758.62	0.0000	4.3300	50.00	0.00	(2.7198)	(0.3022)	0.0000	1	(3.0220)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/07/2025	SDB3260122838	0	665	0.8226	568.49	547.03	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0076)	0.0000	1	(0.0760)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	230	0.8226	196.62	189.20	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0026)	0.0000	1	(0.0263)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,405	0.8226	1,201.10	1,155.75	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0161)	0.0000	1	(0.1605)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	3,058	0.8226	2,614.21	2,515.51	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0349)	0.0000	1	(0.3494)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	717	0.8226	612.95	589.80	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0082)	0.0000	1	(0.0819)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	7,325	0.8226	6,261.97	6,025.55	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0837)	0.0000	1	(0.8369)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,235	0.8226	1,055.77	1,015.91	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0141)	0.0000	1	(0.1411)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	16,565	0.8226	14,161.02	13,626.39	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1893)	0.0000	1	(1.8925)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	37,549	0.8226	32,099.74	30,887.84	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4290)	0.0000	1	(4.2899)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	33,893	0.8226	28,974.31	27,880.42	0.0000	4.3300	50.00	0.00	(3.4850)	(0.3872)	0.0000	1	(3.8722)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	222	0.8226	189.78	182.62	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0025)	0.0000	1	(0.0254)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	11,585	0.8226	9,903.74	9,529.83	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1324)	0.0000	1	(1.3236)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,212	0.8226	1,036.11	996.99	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0138)	0.0000	1	(0.1385)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	5,482	0.8226	4,686.43	4,509.50	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0626)	0.0000	1	(0.6263)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	7,406	0.8226	6,331.21	6,092.18	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0846)	0.0000	1	(0.8461)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	3,787	0.8226	3,237.42	3,115.19	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0433)	0.0000	1	(0.4327)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	1,013	0.8226	865.99	833.29	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0116)	0.0000	1	(0.1157)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	5,320	0.8226	4,547.94	4,376.24	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0608)	0.0000	1	(0.6078)	02/07/2025
688009.SH	01/07/2025	SDB3260122838	0	280	0.8226	239.37	230.33	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0032)	0.0000	1	(0.0320)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	700	0.8549	598.41	598.41	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0083)	0.0000	1	(0.0803)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	200	0.8549	170.98	170.98	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0024)	0.0000	1	(0.0229)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	16,700	0.8549	14,276.43	14,276.43	0.0000	4.3300	50.00	0.00	(1.7171)	(0.1963)	0.0000	1	(1.9154)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	4,200	0.8549	3,590.48	3,590.48	0.0000	4.3300	50.00	0.00	(0.4319)	(0.0499)	0.0000	1	(0.4817)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	5,600	0.8549	4,787.31	4,787.31	0.0000	4.3300	50.00	0.00	(0.5758)	(0.0665)	0.0000	1	(0.6423)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	101,900	0.8549	87,111.86	87,111.86	0.0000	4.3300	50.00	0.00	(10.4776)	(1.2099)	0.0000	1	(11.6875)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	790	0.8549	675.35	675.35	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	28,010	0.8549	23,945.08	23,945.08	0.0000	4.3300	50.00	0.00	(2.8801)	(0.3326)	0.0000	1	(3.2126)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	10,855	0.8549	9,279.68	9,279.68	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1289)	0.0000	1	(1.2450)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	23,545	0.8549	20,128.06	20,128.06	0.0000	4.3300	50.00	0.00	(2.4210)	(0.2796)	0.0000	1	(2.7005)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	802	0.8549	685.61	685.61	0.0000	4.3300	50.00	0.00	(0.0825)	(0.0095)	0.0000	1	(0.0920)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	7,898	0.8549	6,751.81	6,751.81	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0938)	0.0000	1	(0.9059)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	228	0.8549	194.91	194.91	0.0000	4.3300	50.00	0.00	(0.0234)	(0.0027)	0.0000	1	(0.0262)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	4,472	0.8549	3,823.01	3,823.01	0.0000	4.3300	50.00	0.00	(0.4598)	(0.0531)	0.0000	1	(0.5129)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	4,663	0.8549	3,986.29	3,986.29	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0554)	0.0000	1	(0.5348)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	237	0.8549	202.61	202.61	0.0000	4.3300	50.00	0.00	(0.0244)	(0.0028)	0.0000	1	(0.0272)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,304	0.8549	1,114.76	1,114.76	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0155)	0.0000	1	(0.1496)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	47,110	0.8549	40,273.21	40,273.21	0.0000	4.3300	50.00	0.00	(4.8440)	(0.5594)	0.0000	1	(5.4033)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	986	0.8549	842.91	842.91	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0117)	0.0000	1	(0.1131)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	4,563	0.8549	3,900.80	3,900.80	0.0000	4.3300	50.00	0.00	(0.4692)	(0.0542)	0.0000	1	(0.5234)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	837	0.8549	715.53	715.53	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0099)	0.0000	1	(0.0960)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	2,170	0.8549	1,855.08	1,855.08	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0258)	0.0000	1	(0.2489)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	2,530	0.8549	2,162.84	2,162.84	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0300)	0.0000	1	(0.2902)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	3,179	0.8549	2,717.65	2,717.65	0.0000	4.3300	50.00	0.00	(0.3269)	(0.0377)	0.0000	1	(0.3646)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	5,348	0.8549	4,571.88	4,571.88	0.0000	4.3300	50.00	0.00	(0.5499)	(0.0635)	0.0000	1	(0.6134)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	6,673	0.8549	5,704.59	5,704.59	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0792)	0.0000	1	(0.7654)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	46,381	0.8549	39,650.00	39,650.00	0.0000	4.3300	50.00	0.00	(4.7690)	(0.5507)	0.0000	1	(5.3197)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,102	0.8549	942.07	942.07	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0131)	0.0000	1	(0.1264)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	24,617	0.8549	21,044.48	21,044.48	0.0000	4.3300	50.00	0.00	(2.5312)	(0.2923)	0.0000	1	(2.8235)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	8,448	0.8549	7,221.99	7,221.99	0.0000	4.3300	50.00	0.00	(0.8686)	(0.1003)	0.0000	1	(0.9690)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	7,040	0.8549	6,018.33	6,018.33	0.0000	4.3300	50.00	0.00	(0.7239)	(0.0836)	0.0000	1	(0.8075)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,012	0.8549	865.13	865.13	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0120)	0.0000	1	(0.1161)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	3,800	0.8549	3,248.53	3,248.53	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	200	0.8549	170.98	170.98	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0024)	0.0000	1	(0.0229)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688009.SH	01/06/2025	SDB3260122838	0	3,531	0.8549	3,018.57	3,018.57	0.0000	4.3300	50.00	0.00	(0.3631)	(0.0419)	0.0000	1	(0.4050)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	2,869	0.8549	2,452.64	2,452.64	0.0000	4.3300	50.00	0.00	(0.2950)	(0.0341)	0.0000	1	(0.3291)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	7,100	0.8549	6,069.62	6,069.62	0.0000	4.3300	50.00	0.00	(0.7300)	(0.0843)	0.0000	1	(0.8143)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	300	0.8549	256.46	256.46	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0036)	0.0000	1	(0.0344)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	396	0.8549	338.53	338.53	0.0000	4.3300	50.00	0.00	(0.0407)	(0.0047)	0.0000	1	(0.0454)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	804	0.8549	687.32	687.32	0.0000	4.3300	50.00	0.00	(0.0827)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	4,857	0.8549	4,152.13	4,152.13	0.0000	4.3300	50.00	0.00	(0.4994)	(0.0577)	0.0000	1	(0.5571)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,649	0.8549	1,409.69	1,409.69	0.0000	4.3300	50.00	0.00	(0.1696)	(0.0196)	0.0000	1	(0.1891)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	556	0.8549	475.31	475.31	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0066)	0.0000	1	(0.0638)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	26,451	0.8549	22,612.33	22,612.33	0.0000	4.3300	50.00	0.00	(2.7198)	(0.3141)	0.0000	1	(3.0338)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	665	0.8549	568.49	568.49	0.0000	4.3300	50.00	0.00	(0.0684)	(0.0079)	0.0000	1	(0.0763)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	230	0.8549	196.62	196.62	0.0000	4.3300	50.00	0.00	(0.0236)	(0.0027)	0.0000	1	(0.0264)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,405	0.8549	1,201.10	1,201.10	0.0000	4.3300	50.00	0.00	(0.1445)	(0.0167)	0.0000	1	(0.1611)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	3,058	0.8549	2,614.21	2,614.21	0.0000	4.3300	50.00	0.00	(0.3144)	(0.0363)	0.0000	1	(0.3507)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	717	0.8549	612.95	612.95	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0085)	0.0000	1	(0.0822)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	7,325	0.8549	6,261.97	6,261.97	0.0000	4.3300	50.00	0.00	(0.7532)	(0.0870)	0.0000	1	(0.8401)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,235	0.8549	1,055.77	1,055.77	0.0000	4.3300	50.00	0.00	(0.1270)	(0.0147)	0.0000	1	(0.1416)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	16,565	0.8549	14,161.02	14,161.02	0.0000	4.3300	50.00	0.00	(1.7033)	(0.1967)	0.0000	1	(1.8999)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	37,549	0.8549	32,099.74	32,099.74	0.0000	4.3300	50.00	0.00	(3.8609)	(0.4458)	0.0000	1	(4.3067)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	33,893	0.8549	28,974.31	28,974.31	0.0000	4.3300	50.00	0.00	(3.4850)	(0.4024)	0.0000	1	(3.8874)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	222	0.8549	189.78	189.78	0.0000	4.3300	50.00	0.00	(0.0228)	(0.0026)	0.0000	1	(0.0255)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	11,585	0.8549	9,903.74	9,903.74	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1376)	0.0000	1	(1.3288)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,212	0.8549	1,036.11	1,036.11	0.0000	4.3300	50.00	0.00	(0.1246)	(0.0144)	0.0000	1	(0.1390)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	5,482	0.8549	4,686.43	4,686.43	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0651)	0.0000	1	(0.6288)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	7,406	0.8549	6,331.21	6,331.21	0.0000	4.3300	50.00	0.00	(0.7615)	(0.0879)	0.0000	1	(0.8494)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	3,787	0.8549	3,237.42	3,237.42	0.0000	4.3300	50.00	0.00	(0.3894)	(0.0450)	0.0000	1	(0.4344)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	1,013	0.8549	865.99	865.99	0.0000	4.3300	50.00	0.00	(0.1042)	(0.0120)	0.0000	1	(0.1162)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	5,320	0.8549	4,547.94	4,547.94	0.0000	4.3300	50.00	0.00	(0.5470)	(0.0632)	0.0000	1	(0.6102)	02/07/2025
688009.SH	01/06/2025	SDB3260122838	0	280	0.8549	239.37	239.37	0.0000	4.3300	50.00	0.00	(0.0288)	(0.0033)	0.0000	1	(0.0321)	02/07/2025
TOTAL CHINA RAILWAY SIGNAL & COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(912.8099)	(98.7191)	0.0000		(1,011.5291)	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600029.SH	01/17/2025	SDB3260123281	0	4,200	0.8752	3,714.26	3,675.96	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0511)	0.0000	1	(0.4978)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	55,500	0.8752	48,197.75	48,575.21	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6747)	0.0000	1	(6.4718)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	75,600	0.8752	66,211.54	66,167.31	0.0000	4.3300	50.00	0.00	(7.9638)	(0.9190)	0.0000	1	(8.8828)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	7,100	0.8752	6,177.87	6,214.13	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0863)	0.0000	1	(0.8294)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	21,100	0.8752	18,700.61	18,467.33	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2565)	0.0000	1	(2.5058)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	3,100	0.8752	2,747.48	2,713.21	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0377)	0.0000	1	(0.3681)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	27,000	0.8752	23,929.69	23,631.18	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3282)	0.0000	1	(3.2064)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	9,200	0.8752	8,153.82	8,052.11	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1118)	0.0000	1	(1.0926)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	56,000	0.8752	49,631.96	49,012.82	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6807)	0.0000	1	(6.6504)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	38,900	0.8752	34,476.49	34,046.41	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4729)	0.0000	1	(4.6196)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	10,500	0.8752	9,305.99	9,189.90	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1276)	0.0000	1	(1.2469)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	84,000	0.8752	74,447.94	73,519.24	0.0000	4.3300	50.00	0.00	(8.9544)	(1.0211)	0.0000	1	(9.9755)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	3,000	0.8752	2,658.86	2,625.69	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0365)	0.0000	1	(0.3563)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	4,500	0.8752	3,988.28	3,938.53	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0547)	0.0000	1	(0.5344)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	35,400	0.8752	31,374.49	30,983.11	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4303)	0.0000	1	(4.2040)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	1,000	0.8752	886.28	875.23	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	25,000	0.8752	22,157.13	21,880.73	0.0000	4.3300	50.00	0.00	(2.6650)	(0.3039)	0.0000	1	(2.9689)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	3,300	0.8752	2,924.74	2,888.26	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0401)	0.0000	1	(0.3919)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	27,500	0.8752	24,372.84	24,068.80	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3343)	0.0000	1	(3.2658)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	12,000	0.8752	10,635.42	10,502.75	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1459)	0.0000	1	(1.4251)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	900	0.8752	797.66	787.71	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0109)	0.0000	1	(0.1069)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/17/2025	SDB3260123281	0	6,800	0.8752	6,026.74	5,951.56	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0827)	0.0000	1	(0.8075)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	15,300	0.8752	13,560.16	13,391.00	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1860)	0.0000	1	(1.8170)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	900	0.8752	797.66	787.71	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0109)	0.0000	1	(0.1069)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	1,500	0.8752	1,329.43	1,312.84	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0182)	0.0000	1	(0.1781)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	22,800	0.8752	20,207.30	19,955.22	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2772)	0.0000	1	(2.7076)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	6,600	0.8752	5,849.48	5,776.51	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0802)	0.0000	1	(0.7838)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	5,900	0.8752	5,229.08	5,163.85	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0717)	0.0000	1	(0.7007)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	300	0.8752	265.89	262.57	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	6,200	0.8752	5,494.97	5,426.42	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0754)	0.0000	1	(0.7363)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	17,300	0.8752	15,332.73	15,141.46	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2103)	0.0000	1	(2.0545)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	800	0.8752	709.03	700.18	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	30,500	0.8752	27,031.69	26,694.48	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3708)	0.0000	1	(3.6221)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	3,200	0.8752	2,836.11	2,800.73	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0389)	0.0000	1	(0.3800)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	8,200	0.8752	7,267.54	7,176.88	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0997)	0.0000	1	(0.9738)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	8,800	0.8752	7,799.31	7,702.02	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1070)	0.0000	1	(1.0451)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	48,200	0.8752	42,718.94	42,186.04	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5859)	0.0000	1	(5.7241)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	14,700	0.8752	13,028.39	12,865.87	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1787)	0.0000	1	(1.7457)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	1,900	0.8752	1,683.94	1,662.94	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0231)	0.0000	1	(0.2256)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	1,700	0.8752	1,506.68	1,487.89	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0207)	0.0000	1	(0.2019)	02/07/2025
600029.SH	01/17/2025	SDB3260123281	0	5,300	0.8752	4,697.31	4,638.71	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0644)	0.0000	1	(0.6294)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	4,200	0.8200	3,714.26	3,443.89	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0478)	0.0000	1	(0.4946)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	55,500	0.8200	48,197.75	45,508.50	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6321)	0.0000	1	(6.4292)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	75,600	0.8200	66,211.54	61,989.96	0.0000	4.3300	50.00	0.00	(7.9638)	(0.8610)	0.0000	1	(8.8247)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	7,100	0.8200	6,177.87	5,821.81	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0809)	0.0000	1	(0.8239)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	21,100	0.8200	18,700.61	17,301.43	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2403)	0.0000	1	(2.4896)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	3,100	0.8200	2,747.48	2,541.92	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0353)	0.0000	1	(0.3658)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	27,000	0.8200	23,929.69	22,139.27	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3075)	0.0000	1	(3.1857)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	9,200	0.8200	8,153.82	7,543.75	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1048)	0.0000	1	(1.0855)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	56,000	0.8200	49,631.96	45,918.49	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6378)	0.0000	1	(6.6074)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	38,900	0.8200	34,476.49	31,896.95	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4430)	0.0000	1	(4.5898)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	10,500	0.8200	9,305.99	8,609.72	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1196)	0.0000	1	(1.2389)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	84,000	0.8200	74,447.94	68,877.73	0.0000	4.3300	50.00	0.00	(8.9544)	(0.9566)	0.0000	1	(9.9111)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	3,000	0.8200	2,658.86	2,459.92	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0342)	0.0000	1	(0.3540)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	4,500	0.8200	3,988.28	3,689.88	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0512)	0.0000	1	(0.5310)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	35,400	0.8200	31,374.49	29,027.04	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4032)	0.0000	1	(4.1768)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	1,000	0.8200	886.28	819.97	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0114)	0.0000	1	(0.1180)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	25,000	0.8200	22,157.13	20,499.32	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2847)	0.0000	1	(2.9497)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	3,300	0.8200	2,924.74	2,705.91	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0376)	0.0000	1	(0.3894)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	27,500	0.8200	24,372.84	22,549.26	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3132)	0.0000	1	(3.2447)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	12,000	0.8200	10,635.42	9,839.68	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1367)	0.0000	1	(1.4159)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	900	0.8200	797.66	737.98	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1062)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	6,800	0.8200	6,026.74	5,575.82	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0774)	0.0000	1	(0.8023)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	15,300	0.8200	13,560.16	12,545.59	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1742)	0.0000	1	(1.8052)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	900	0.8200	797.66	737.98	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1062)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	1,500	0.8200	1,329.43	1,229.96	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0171)	0.0000	1	(0.1770)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	22,800	0.8200	20,207.30	18,695.38	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2597)	0.0000	1	(2.6901)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	6,600	0.8200	5,849.48	5,411.82	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0752)	0.0000	1	(0.7787)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	5,900	0.8200	5,229.08	4,837.84	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0672)	0.0000	1	(0.6961)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	300	0.8200	265.89	245.99	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0034)	0.0000	1	(0.0354)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	6,200	0.8200	5,494.97	5,083.83	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0706)	0.0000	1	(0.7315)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	17,300	0.8200	15,332.73	14,185.53	0.0000	4.3300	50.00	0.00	(1.8442)	(0.1970)	0.0000	1	(2.0412)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	800	0.8200	709.03	655.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0091)	0.0000	1	(0.0944)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	30,500	0.8200	27,031.69	25,009.18	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3473)	0.0000	1	(3.5987)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/16/2025	SDB3260123281	0	3,200	0.8200	2,836.11	2,623.91	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0364)	0.0000	1	(0.3776)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	8,200	0.8200	7,267.54	6,723.78	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0934)	0.0000	1	(0.9675)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	8,800	0.8200	7,799.31	7,215.76	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1002)	0.0000	1	(1.0383)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	48,200	0.8200	42,718.94	39,522.70	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5489)	0.0000	1	(5.6871)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	14,700	0.8200	13,028.39	12,053.60	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1674)	0.0000	1	(1.7344)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	1,900	0.8200	1,683.94	1,557.95	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0216)	0.0000	1	(0.2242)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	1,700	0.8200	1,506.68	1,393.95	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0194)	0.0000	1	(0.2006)	02/07/2025
600029.SH	01/16/2025	SDB3260123281	0	5,300	0.8200	4,697.31	4,345.86	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0604)	0.0000	1	(0.6253)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	4,200	0.8307	3,714.26	3,489.12	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0485)	0.0000	1	(0.4952)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	55,500	0.8307	48,197.75	46,106.29	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6404)	0.0000	1	(6.4375)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	75,600	0.8307	66,211.54	62,804.25	0.0000	4.3300	50.00	0.00	(7.9638)	(0.8723)	0.0000	1	(8.8361)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	7,100	0.8307	6,177.87	5,998.28	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0819)	0.0000	1	(0.8250)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	21,100	0.8307	18,700.61	17,528.70	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2435)	0.0000	1	(2.4927)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	3,100	0.8307	2,747.48	2,575.31	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0358)	0.0000	1	(0.3662)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	27,000	0.8307	23,929.69	22,430.09	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3115)	0.0000	1	(3.1897)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	9,200	0.8307	8,153.82	7,642.84	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1062)	0.0000	1	(1.0869)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	56,000	0.8307	49,631.96	46,521.66	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6461)	0.0000	1	(6.6158)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	38,900	0.8307	34,476.49	32,315.94	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4488)	0.0000	1	(4.5956)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	10,500	0.8307	9,305.99	8,722.81	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1212)	0.0000	1	(1.2405)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	84,000	0.8307	74,447.94	69,782.50	0.0000	4.3300	50.00	0.00	(8.9544)	(0.9692)	0.0000	1	(9.9236)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	3,000	0.8307	2,658.86	2,492.23	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0346)	0.0000	1	(0.3544)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	4,500	0.8307	3,988.28	3,738.35	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0519)	0.0000	1	(0.5316)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	35,400	0.8307	31,374.49	29,408.34	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4084)	0.0000	1	(4.1821)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	1,000	0.8307	886.28	830.74	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0115)	0.0000	1	(0.1181)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	25,000	0.8307	22,157.13	20,768.60	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2885)	0.0000	1	(2.9535)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	3,300	0.8307	2,924.74	2,741.46	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0381)	0.0000	1	(0.3899)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	27,500	0.8307	24,372.84	22,845.46	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3173)	0.0000	1	(3.2488)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	12,000	0.8307	10,635.42	9,968.93	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1385)	0.0000	1	(1.4177)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	900	0.8307	797.66	747.67	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1063)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	6,800	0.8307	6,026.74	5,649.06	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0785)	0.0000	1	(0.8033)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	15,300	0.8307	13,560.16	12,710.38	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1765)	0.0000	1	(1.8075)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	900	0.8307	797.66	747.67	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1063)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	1,500	0.8307	1,329.43	1,246.12	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0173)	0.0000	1	(0.1772)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	22,800	0.8307	20,207.30	18,940.96	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2631)	0.0000	1	(2.6936)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	6,600	0.8307	5,849.48	5,482.91	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0762)	0.0000	1	(0.7797)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	5,900	0.8307	5,229.08	4,901.39	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0681)	0.0000	1	(0.6970)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	300	0.8307	265.89	249.22	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0354)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	6,200	0.8307	5,494.97	5,150.61	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0715)	0.0000	1	(0.7325)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	17,300	0.8307	15,332.73	14,371.87	0.0000	4.3300	50.00	0.00	(1.8442)	(0.1996)	0.0000	1	(2.0438)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	800	0.8307	709.03	664.60	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0092)	0.0000	1	(0.0945)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	30,500	0.8307	27,031.69	25,337.69	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3519)	0.0000	1	(3.6032)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	3,200	0.8307	2,836.11	2,658.38	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0369)	0.0000	1	(0.3780)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	8,200	0.8307	7,267.54	6,812.10	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0946)	0.0000	1	(0.9687)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	8,800	0.8307	7,799.31	7,310.55	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1015)	0.0000	1	(1.0396)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	48,200	0.8307	42,718.94	40,041.86	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5561)	0.0000	1	(5.6943)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	14,700	0.8307	13,028.39	12,211.94	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1696)	0.0000	1	(1.7366)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	1,900	0.8307	1,683.94	1,578.41	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0219)	0.0000	1	(0.2245)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	1,700	0.8307	1,506.68	1,412.26	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0196)	0.0000	1	(0.2008)	02/07/2025
600029.SH	01/15/2025	SDB3260123281	0	5,300	0.8307	4,697.31	4,402.94	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0612)	0.0000	1	(0.6261)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	4,200	0.8435	3,714.26	3,542.54	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0492)	0.0000	1	(0.4959)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	55,500	0.8435	48,197.75	46,812.20	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6502)	0.0000	1	(6.4473)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	75,600	0.8435	66,211.54	63,765.80	0.0000	4.3300	50.00	0.00	(7.9638)	(0.8856)	0.0000	1	(8.8494)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	7,100	0.8435	6,177.87	5,988.59	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0832)	0.0000	1	(0.8262)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/14/2025	SDB3260123281	0	21,100	0.8435	18,700.61	17,797.07	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2472)	0.0000	1	(2.4964)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	3,100	0.8435	2,747.48	2,614.74	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0363)	0.0000	1	(0.3668)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	27,000	0.8435	23,929.69	22,773.50	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3163)	0.0000	1	(3.1945)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	9,200	0.8435	8,153.82	7,759.86	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1078)	0.0000	1	(1.0885)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	56,000	0.8435	49,631.96	47,233.93	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6560)	0.0000	1	(6.6256)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	38,900	0.8435	34,476.49	32,810.71	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4557)	0.0000	1	(4.6025)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	10,500	0.8435	9,305.99	8,856.36	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1230)	0.0000	1	(1.2423)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	84,000	0.8435	74,447.94	70,850.89	0.0000	4.3300	50.00	0.00	(8.9544)	(0.9840)	0.0000	1	(9.9385)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	3,000	0.8435	2,658.86	2,530.39	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0351)	0.0000	1	(0.3549)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	4,500	0.8435	3,988.28	3,795.58	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0527)	0.0000	1	(0.5324)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	35,400	0.8435	31,374.49	29,858.59	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4147)	0.0000	1	(4.1884)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	1,000	0.8435	886.28	843.46	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0117)	0.0000	1	(0.1183)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	25,000	0.8435	22,157.13	21,086.58	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2929)	0.0000	1	(2.9579)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	3,300	0.8435	2,924.74	2,783.43	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0387)	0.0000	1	(0.3904)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	27,500	0.8435	24,372.84	23,195.23	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3222)	0.0000	1	(3.2537)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	12,000	0.8435	10,635.42	10,121.56	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1406)	0.0000	1	(1.4198)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	900	0.8435	797.66	759.12	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1065)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	6,800	0.8435	6,026.74	5,735.55	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0797)	0.0000	1	(0.8045)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	15,300	0.8435	13,560.16	12,904.98	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1792)	0.0000	1	(1.8102)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	900	0.8435	797.66	759.12	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1065)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	1,500	0.8435	1,329.43	1,265.19	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0176)	0.0000	1	(0.1775)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	22,800	0.8435	20,207.30	19,230.96	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2671)	0.0000	1	(2.6976)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	6,600	0.8435	5,849.48	5,566.86	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0773)	0.0000	1	(0.7809)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	5,900	0.8435	5,229.08	4,976.43	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0691)	0.0000	1	(0.6981)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	300	0.8435	265.89	253.04	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	6,200	0.8435	5,494.97	5,229.47	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0726)	0.0000	1	(0.7336)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	17,300	0.8435	15,332.73	14,591.91	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2027)	0.0000	1	(2.0469)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	800	0.8435	709.03	674.77	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	30,500	0.8435	27,031.69	25,725.62	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3573)	0.0000	1	(3.6086)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	3,200	0.8435	2,836.11	2,699.08	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0375)	0.0000	1	(0.3786)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	8,200	0.8435	7,267.54	6,916.40	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0961)	0.0000	1	(0.9702)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	8,800	0.8435	7,799.31	7,422.47	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1031)	0.0000	1	(1.0412)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	48,200	0.8435	42,718.94	40,654.92	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5647)	0.0000	1	(5.7028)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	14,700	0.8435	13,028.39	12,398.91	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1722)	0.0000	1	(1.7392)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	1,900	0.8435	1,683.94	1,602.58	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0223)	0.0000	1	(0.2248)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	1,700	0.8435	1,506.68	1,433.89	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0199)	0.0000	1	(0.2011)	02/07/2025
600029.SH	01/14/2025	SDB3260123281	0	5,300	0.8435	4,697.31	4,470.35	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0621)	0.0000	1	(0.6271)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	4,200	0.8343	3,714.26	3,504.10	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0487)	0.0000	1	(0.4954)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	55,500	0.8343	48,197.75	46,304.15	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6431)	0.0000	1	(6.4402)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	75,600	0.8343	66,211.54	63,073.76	0.0000	4.3300	50.00	0.00	(7.9638)	(0.8760)	0.0000	1	(8.8398)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	7,100	0.8343	6,177.87	5,923.59	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0823)	0.0000	1	(0.8253)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	21,100	0.8343	18,700.61	17,603.92	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2445)	0.0000	1	(2.4938)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	3,100	0.8343	2,747.48	2,586.36	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0359)	0.0000	1	(0.3664)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	27,000	0.8343	23,929.69	22,526.34	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3129)	0.0000	1	(3.1911)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	9,200	0.8343	8,153.82	7,675.64	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1066)	0.0000	1	(1.0873)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	56,000	0.8343	49,631.96	46,721.30	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6489)	0.0000	1	(6.6185)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	38,900	0.8343	34,476.49	32,454.62	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4508)	0.0000	1	(4.5975)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	10,500	0.8343	9,305.99	8,760.24	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1217)	0.0000	1	(1.2410)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	84,000	0.8343	74,447.94	70,081.96	0.0000	4.3300	50.00	0.00	(8.9544)	(0.9734)	0.0000	1	(9.9278)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	3,000	0.8343	2,658.86	2,502.93	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0348)	0.0000	1	(0.3546)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	4,500	0.8343	3,988.28	3,754.39	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0521)	0.0000	1	(0.5318)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	35,400	0.8343	31,374.49	29,534.54	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4102)	0.0000	1	(4.1839)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	1,000	0.8343	886.28	834.31	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0116)	0.0000	1	(0.1182)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/13/2025	SDB3260123281	0	25,000	0.8343	22,157.13	20,857.72	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2897)	0.0000	1	(2.9547)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	3,300	0.8343	2,924.74	2,753.22	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0382)	0.0000	1	(0.3900)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	27,500	0.8343	24,372.84	22,943.50	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3187)	0.0000	1	(3.2502)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	12,000	0.8343	10,635.42	10,011.71	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1391)	0.0000	1	(1.4183)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	900	0.8343	797.66	750.88	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1064)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	6,800	0.8343	6,026.74	5,673.30	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0788)	0.0000	1	(0.8037)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	15,300	0.8343	13,560.16	12,764.93	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1773)	0.0000	1	(1.8083)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	900	0.8343	797.66	750.88	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1064)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	1,500	0.8343	1,329.43	1,251.46	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	1	(0.1773)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	22,800	0.8343	20,207.30	19,022.25	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2642)	0.0000	1	(2.6947)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	6,600	0.8343	5,849.48	5,506.44	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0765)	0.0000	1	(0.7800)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	5,900	0.8343	5,229.08	4,922.42	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0684)	0.0000	1	(0.6973)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	300	0.8343	265.89	250.29	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	6,200	0.8343	5,494.97	5,172.72	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0718)	0.0000	1	(0.7328)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	17,300	0.8343	15,332.73	14,433.55	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2005)	0.0000	1	(2.0447)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	800	0.8343	709.03	667.45	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0093)	0.0000	1	(0.0946)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	30,500	0.8343	27,031.69	25,446.42	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3534)	0.0000	1	(3.6047)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	3,200	0.8343	2,836.11	2,669.79	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0371)	0.0000	1	(0.3782)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	8,200	0.8343	7,267.54	6,841.33	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0950)	0.0000	1	(0.9691)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	8,800	0.8343	7,799.31	7,341.92	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1020)	0.0000	1	(1.0401)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	48,200	0.8343	42,718.94	40,213.69	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5585)	0.0000	1	(5.6967)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	14,700	0.8343	13,028.39	12,264.34	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1703)	0.0000	1	(1.7374)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	1,900	0.8343	1,683.94	1,585.19	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0220)	0.0000	1	(0.2246)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	1,700	0.8343	1,506.68	1,418.33	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0197)	0.0000	1	(0.2009)	02/07/2025
600029.SH	01/13/2025	SDB3260123281	0	5,300	0.8343	4,697.31	4,421.84	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0614)	0.0000	1	(0.6264)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	4,200	0.8451	3,714.26	3,549.42	0.0000	4.3300	50.00	0.00	(1.3402)	(0.1479)	0.0000	3	(1.4881)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	55,500	0.8451	48,197.75	46,903.11	0.0000	4.3300	50.00	0.00	(17.3914)	(1.9543)	0.0000	3	(19.3457)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	75,600	0.8451	66,211.54	63,889.64	0.0000	4.3300	50.00	0.00	(23.8913)	(2.6621)	0.0000	3	(26.5534)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	7,100	0.8451	6,177.87	6,000.22	0.0000	4.3300	50.00	0.00	(2.2292)	(0.2500)	0.0000	3	(2.4792)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	21,100	0.8451	18,700.61	17,831.63	0.0000	4.3300	50.00	0.00	(6.7478)	(0.7430)	0.0000	3	(7.4908)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	3,100	0.8451	2,747.48	2,619.81	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1092)	0.0000	3	(1.1005)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	27,000	0.8451	23,929.69	22,817.73	0.0000	4.3300	50.00	0.00	(8.6346)	(0.9507)	0.0000	3	(9.5854)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	9,200	0.8451	8,153.82	7,774.93	0.0000	4.3300	50.00	0.00	(2.9422)	(0.3240)	0.0000	3	(3.2661)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	56,000	0.8451	49,631.96	47,325.66	0.0000	4.3300	50.00	0.00	(17.9089)	(1.9719)	0.0000	3	(19.8808)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	38,900	0.8451	34,476.49	32,874.43	0.0000	4.3300	50.00	0.00	(12.4403)	(1.3698)	0.0000	3	(13.8100)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	10,500	0.8451	9,305.99	8,873.56	0.0000	4.3300	50.00	0.00	(3.3579)	(0.3697)	0.0000	3	(3.7276)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	84,000	0.8451	74,447.94	70,988.48	0.0000	4.3300	50.00	0.00	(26.8633)	(2.9579)	0.0000	3	(29.8212)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	3,000	0.8451	2,658.86	2,535.30	0.0000	4.3300	50.00	0.00	(0.0594)	(0.1056)	0.0000	3	(1.0650)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	4,500	0.8451	3,988.28	3,802.95	0.0000	4.3300	50.00	0.00	(1.4391)	(0.1585)	0.0000	3	(1.5976)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	35,400	0.8451	31,374.49	29,916.58	0.0000	4.3300	50.00	0.00	(11.3210)	(1.2465)	0.0000	3	(12.5675)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	1,000	0.8451	886.28	845.10	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0352)	0.0000	3	(0.3550)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	25,000	0.8451	22,157.13	21,127.53	0.0000	4.3300	50.00	0.00	(7.9950)	(0.8803)	0.0000	3	(8.8753)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	3,300	0.8451	2,924.74	2,788.83	0.0000	4.3300	50.00	0.00	(1.0553)	(0.1162)	0.0000	3	(1.1715)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	27,500	0.8451	24,372.84	23,240.28	0.0000	4.3300	50.00	0.00	(8.7945)	(0.9683)	0.0000	3	(9.7629)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	12,000	0.8451	10,635.42	10,141.21	0.0000	4.3300	50.00	0.00	(3.8376)	(0.4226)	0.0000	3	(4.2602)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	900	0.8451	797.66	760.59	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0317)	0.0000	3	(0.3195)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	6,800	0.8451	6,026.74	5,746.69	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2394)	0.0000	3	(2.4141)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	15,300	0.8451	13,560.16	12,930.05	0.0000	4.3300	50.00	0.00	(4.8930)	(0.5388)	0.0000	3	(5.4317)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	900	0.8451	797.66	760.59	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0317)	0.0000	3	(0.3195)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	1,500	0.8451	1,329.43	1,267.65	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0528)	0.0000	3	(0.5325)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	22,800	0.8451	20,207.30	19,268.30	0.0000	4.3300	50.00	0.00	(7.2915)	(0.8028)	0.0000	3	(8.0943)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	6,600	0.8451	5,849.48	5,577.67	0.0000	4.3300	50.00	0.00	(2.1107)	(0.2324)	0.0000	3	(2.3431)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	5,900	0.8451	5,229.08	4,986.10	0.0000	4.3300	50.00	0.00	(1.8868)	(0.2078)	0.0000	3	(2.0946)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/10/2025	SDB3260123281	0	300	0.8451	265.89	253.53	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	3	(0.1065)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	6,200	0.8451	5,494.97	5,239.63	0.0000	4.3300	50.00	0.00	(1.9828)	(0.2183)	0.0000	3	(2.2011)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	17,300	0.8451	15,332.73	14,620.25	0.0000	4.3300	50.00	0.00	(5.5326)	(0.6092)	0.0000	3	(6.1417)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	800	0.8451	709.03	676.08	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0282)	0.0000	3	(0.2840)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	30,500	0.8451	27,031.69	25,775.58	0.0000	4.3300	50.00	0.00	(9.7539)	(1.0740)	0.0000	3	(10.8279)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	3,200	0.8451	2,836.11	2,704.32	0.0000	4.3300	50.00	0.00	(1.0234)	(0.1127)	0.0000	3	(1.1360)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	8,200	0.8451	7,267.54	6,929.83	0.0000	4.3300	50.00	0.00	(2.6224)	(0.2887)	0.0000	3	(2.9111)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	8,800	0.8451	7,799.31	7,436.89	0.0000	4.3300	50.00	0.00	(2.8143)	(0.3099)	0.0000	3	(3.1241)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	48,200	0.8451	42,718.94	40,733.87	0.0000	4.3300	50.00	0.00	(15.4144)	(1.6972)	0.0000	3	(17.1117)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	14,700	0.8451	13,028.39	12,422.98	0.0000	4.3300	50.00	0.00	(4.7011)	(0.5176)	0.0000	3	(5.2187)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	1,900	0.8451	1,683.94	1,605.69	0.0000	4.3300	50.00	0.00	(0.6076)	(0.0669)	0.0000	3	(0.6745)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	1,700	0.8451	1,506.68	1,436.67	0.0000	4.3300	50.00	0.00	(0.5437)	(0.0599)	0.0000	3	(0.6035)	02/07/2025
600029.SH	01/10/2025	SDB3260123281	0	5,300	0.8451	4,697.31	4,479.04	0.0000	4.3300	50.00	0.00	(1.6949)	(0.1866)	0.0000	3	(1.8816)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	4,200	0.8414	3,714.26	3,533.78	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0491)	0.0000	1	(0.4958)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	55,500	0.8414	48,197.75	46,696.37	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6486)	0.0000	1	(6.4457)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	75,600	0.8414	66,211.54	63,608.03	0.0000	4.3300	50.00	0.00	(7.9638)	(0.8834)	0.0000	1	(8.8472)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	7,100	0.8414	6,177.87	5,973.77	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0830)	0.0000	1	(0.8260)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	21,100	0.8414	18,700.61	17,753.03	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2466)	0.0000	1	(2.4958)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	3,100	0.8414	2,747.48	2,608.27	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0362)	0.0000	1	(0.3667)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	27,000	0.8414	23,929.69	22,717.15	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3155)	0.0000	1	(3.1937)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	9,200	0.8414	8,153.82	7,740.66	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1075)	0.0000	1	(1.0882)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	56,000	0.8414	49,631.96	47,117.06	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6544)	0.0000	1	(6.6240)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	38,900	0.8414	34,476.49	32,729.53	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4546)	0.0000	1	(4.6013)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	10,500	0.8414	9,305.99	8,834.45	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1227)	0.0000	1	(1.2420)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	84,000	0.8414	74,447.94	70,675.58	0.0000	4.3300	50.00	0.00	(8.9544)	(0.9816)	0.0000	1	(9.9360)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	3,000	0.8414	2,658.86	2,524.13	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0351)	0.0000	1	(0.3549)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	4,500	0.8414	3,988.28	3,786.19	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0526)	0.0000	1	(0.5323)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	35,400	0.8414	31,374.49	29,784.71	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4137)	0.0000	1	(4.1873)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	1,000	0.8414	886.28	841.38	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0117)	0.0000	1	(0.1183)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	25,000	0.8414	22,157.13	21,034.40	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2921)	0.0000	1	(2.9572)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	3,300	0.8414	2,924.74	2,776.54	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0386)	0.0000	1	(0.3903)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	27,500	0.8414	24,372.84	23,137.84	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3214)	0.0000	1	(3.2529)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	12,000	0.8414	10,635.42	10,096.51	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1402)	0.0000	1	(1.4194)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	900	0.8414	797.66	757.24	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1065)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	6,800	0.8414	6,026.74	5,721.36	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0795)	0.0000	1	(0.8043)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	15,300	0.8414	13,560.16	12,873.05	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1788)	0.0000	1	(1.8098)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	900	0.8414	797.66	757.24	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1065)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	1,500	0.8414	1,329.43	1,262.06	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0175)	0.0000	1	(0.1774)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	22,800	0.8414	20,207.30	19,183.37	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2664)	0.0000	1	(2.6969)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	6,600	0.8414	5,849.48	5,553.08	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0771)	0.0000	1	(0.7807)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	5,900	0.8414	5,229.08	4,964.12	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0689)	0.0000	1	(0.6979)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	300	0.8414	265.89	252.41	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	6,200	0.8414	5,494.97	5,216.53	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0725)	0.0000	1	(0.7334)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	17,300	0.8414	15,332.73	14,555.80	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2022)	0.0000	1	(2.0464)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	800	0.8414	709.03	673.10	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0093)	0.0000	1	(0.0946)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	30,500	0.8414	27,031.69	25,661.97	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3564)	0.0000	1	(3.6077)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	3,200	0.8414	2,836.11	2,692.40	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0374)	0.0000	1	(0.3785)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	8,200	0.8414	7,267.54	6,899.28	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0958)	0.0000	1	(0.9699)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	8,800	0.8414	7,799.31	7,404.11	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1028)	0.0000	1	(1.0409)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	48,200	0.8414	42,718.94	40,554.32	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5633)	0.0000	1	(5.7014)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	14,700	0.8414	13,028.39	12,368.23	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1718)	0.0000	1	(1.7388)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	1,900	0.8414	1,683.94	1,598.61	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0222)	0.0000	1	(0.2247)	02/07/2025
600029.SH	01/09/2025	SDB3260123281	0	1,700	0.8414	1,506.68	1,430.34	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0199)	0.0000	1	(0.2011)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/09/2025	SDB3260123281	0	5,300	0.8414	4,697.31	4,459.29	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0619)	0.0000	1	(0.6269)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	4,200	0.8629	3,714.26	3,624.07	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0503)	0.0000	1	(0.4971)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	55,500	0.8629	48,197.75	47,889.51	0.0000	4.3300	50.00	0.00	(5.7971)	(0.6651)	0.0000	1	(6.4623)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	75,600	0.8629	66,211.54	65,233.27	0.0000	4.3300	50.00	0.00	(7.9638)	(0.9060)	0.0000	1	(8.8698)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	7,100	0.8629	6,177.87	6,126.41	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0851)	0.0000	1	(0.8281)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	21,100	0.8629	18,700.61	18,206.64	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2529)	0.0000	1	(2.5021)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	3,100	0.8629	2,747.48	2,674.91	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0372)	0.0000	1	(0.3676)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	27,000	0.8629	23,929.69	23,297.60	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3236)	0.0000	1	(3.2018)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	9,200	0.8629	8,153.82	7,938.44	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1103)	0.0000	1	(1.0910)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	56,000	0.8629	49,631.96	48,320.94	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6711)	0.0000	1	(6.6407)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	38,900	0.8629	34,476.49	33,565.80	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4662)	0.0000	1	(4.6129)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	10,500	0.8629	9,305.99	9,060.18	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1258)	0.0000	1	(1.2451)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	84,000	0.8629	74,447.94	72,481.42	0.0000	4.3300	50.00	0.00	(8.9544)	(1.0067)	0.0000	1	(9.9611)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	3,000	0.8629	2,658.86	2,588.62	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0360)	0.0000	1	(0.3558)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	4,500	0.8629	3,988.28	3,882.93	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0539)	0.0000	1	(0.5336)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	35,400	0.8629	31,374.49	30,545.74	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4242)	0.0000	1	(4.1979)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	1,000	0.8629	886.28	862.87	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0120)	0.0000	1	(0.1186)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	25,000	0.8629	22,157.13	21,571.85	0.0000	4.3300	50.00	0.00	(2.6650)	(0.2996)	0.0000	1	(2.9646)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	3,300	0.8629	2,924.74	2,847.48	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0395)	0.0000	1	(0.3913)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	27,500	0.8629	24,372.84	23,729.03	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3296)	0.0000	1	(3.2611)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	12,000	0.8629	10,635.42	10,354.49	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1438)	0.0000	1	(1.4230)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	900	0.8629	797.66	776.59	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	1	(0.1067)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	6,800	0.8629	6,026.74	5,867.54	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0815)	0.0000	1	(0.8064)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	15,300	0.8629	13,560.16	13,201.97	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1834)	0.0000	1	(1.8143)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	900	0.8629	797.66	776.59	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0108)	0.0000	1	(0.1067)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	1,500	0.8629	1,329.43	1,294.31	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0180)	0.0000	1	(0.1779)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	22,800	0.8629	20,207.30	19,673.53	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2732)	0.0000	1	(2.7037)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	6,600	0.8629	5,849.48	5,694.97	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0791)	0.0000	1	(0.7827)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	5,900	0.8629	5,229.08	5,090.96	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0707)	0.0000	1	(0.6997)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	300	0.8629	265.89	258.86	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	6,200	0.8629	5,494.97	5,349.82	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0743)	0.0000	1	(0.7352)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	17,300	0.8629	15,332.73	14,927.72	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2073)	0.0000	1	(2.0515)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	800	0.8629	709.03	690.30	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0949)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	30,500	0.8629	27,031.69	26,317.66	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3655)	0.0000	1	(3.6168)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	3,200	0.8629	2,836.11	2,761.20	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0383)	0.0000	1	(0.3795)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	8,200	0.8629	7,267.54	7,075.57	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0983)	0.0000	1	(0.9724)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	8,800	0.8629	7,799.31	7,593.29	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1055)	0.0000	1	(1.0435)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	48,200	0.8629	42,718.94	41,590.53	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5776)	0.0000	1	(5.7158)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	14,700	0.8629	13,028.39	12,684.25	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1762)	0.0000	1	(1.7432)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	1,900	0.8629	1,683.94	1,639.46	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0228)	0.0000	1	(0.2253)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	1,700	0.8629	1,506.68	1,466.89	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0204)	0.0000	1	(0.2016)	02/07/2025
600029.SH	01/08/2025	SDB3260123281	0	5,300	0.8629	4,697.31	4,573.23	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0635)	0.0000	1	(0.6285)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	75,600	0.8663	66,211.54	65,494.32	0.0000	4.3300	50.00	0.00	(7.9638)	(0.9096)	0.0000	1	(8.8734)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	7,100	0.8663	6,177.87	6,150.92	0.0000	4.3300	50.00	0.00	(0.7431)	(0.0854)	0.0000	1	(0.8285)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	21,100	0.8663	18,700.61	18,279.50	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2539)	0.0000	1	(2.5032)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	3,100	0.8663	2,747.48	2,685.61	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0373)	0.0000	1	(0.3678)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	27,000	0.8663	23,929.69	23,390.83	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3249)	0.0000	1	(3.2031)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	9,200	0.8663	8,153.82	7,970.21	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1107)	0.0000	1	(1.0914)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	56,000	0.8663	49,631.96	48,514.31	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6738)	0.0000	1	(6.6434)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	38,900	0.8663	34,476.49	33,700.12	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4681)	0.0000	1	(4.6148)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	10,500	0.8663	9,305.99	9,096.43	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1263)	0.0000	1	(1.2456)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	84,000	0.8663	74,447.94	72,771.47	0.0000	4.3300	50.00	0.00	(8.9544)	(1.0107)	0.0000	1	(9.9651)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	3,000	0.8663	2,658.86	2,598.98	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0361)	0.0000	1	(0.3559)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/07/2025	SDB3260123281	0	4,500	0.8663	3,988.28	3,898.47	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0541)	0.0000	1	(0.5338)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	35,400	0.8663	31,374.49	30,667.98	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4259)	0.0000	1	(4.1996)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	1,000	0.8663	886.28	866.33	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0120)	0.0000	1	(0.1186)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	25,000	0.8663	22,157.13	21,658.17	0.0000	4.3300	50.00	0.00	(2.6650)	(0.3008)	0.0000	1	(2.9658)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	3,300	0.8663	2,924.74	2,858.88	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0397)	0.0000	1	(0.3915)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	27,500	0.8663	24,372.84	23,823.99	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3309)	0.0000	1	(3.2624)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	12,000	0.8663	10,635.42	10,395.92	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1444)	0.0000	1	(1.4236)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	900	0.8663	797.66	779.69	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0108)	0.0000	1	(0.1068)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	6,800	0.8663	6,026.74	5,891.02	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0818)	0.0000	1	(0.8067)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	15,300	0.8663	13,560.16	13,254.80	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1841)	0.0000	1	(1.8151)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	900	0.8663	797.66	779.69	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0108)	0.0000	1	(0.1068)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	1,500	0.8663	1,329.43	1,299.49	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0180)	0.0000	1	(0.1779)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	22,800	0.8663	20,207.30	19,752.26	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2743)	0.0000	1	(2.7048)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	6,600	0.8663	5,849.48	5,717.76	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0794)	0.0000	1	(0.7830)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	5,900	0.8663	5,229.08	5,111.33	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0710)	0.0000	1	(0.6999)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	300	0.8663	265.89	259.90	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	6,200	0.8663	5,494.97	5,371.23	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0746)	0.0000	1	(0.7355)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	17,300	0.8663	15,332.73	14,987.46	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2082)	0.0000	1	(2.0523)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	800	0.8663	709.03	693.06	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0949)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	30,500	0.8663	27,031.69	26,422.97	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3670)	0.0000	1	(3.6183)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	3,200	0.8663	2,836.11	2,772.25	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0385)	0.0000	1	(0.3796)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	8,200	0.8663	7,267.54	7,103.88	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0987)	0.0000	1	(0.9728)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	8,800	0.8663	7,799.31	7,623.68	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1059)	0.0000	1	(1.0440)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	48,200	0.8663	42,718.94	41,756.96	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5800)	0.0000	1	(5.7181)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	14,700	0.8663	13,028.39	12,735.01	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1769)	0.0000	1	(1.7439)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	1,900	0.8663	1,683.94	1,646.02	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0229)	0.0000	1	(0.2254)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	1,700	0.8663	1,506.68	1,472.76	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0205)	0.0000	1	(0.2017)	02/07/2025
600029.SH	01/07/2025	SDB3260123281	0	5,300	0.8663	4,697.31	4,591.53	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0638)	0.0000	1	(0.6288)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	21,100	0.8863	18,700.61	18,700.61	0.0000	4.3300	50.00	0.00	(2.2493)	(0.2597)	0.0000	1	(2.5090)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	3,100	0.8863	2,747.48	2,747.48	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0382)	0.0000	1	(0.3686)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	27,000	0.8863	23,929.69	23,929.69	0.0000	4.3300	50.00	0.00	(2.8782)	(0.3324)	0.0000	1	(3.2106)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	9,200	0.8863	8,153.82	8,153.82	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1132)	0.0000	1	(1.0940)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	56,000	0.8863	49,631.96	49,631.96	0.0000	4.3300	50.00	0.00	(5.9696)	(0.6893)	0.0000	1	(6.6590)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	38,900	0.8863	34,476.49	34,476.49	0.0000	4.3300	50.00	0.00	(4.1468)	(0.4788)	0.0000	1	(4.6256)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	10,500	0.8863	9,305.99	9,305.99	0.0000	4.3300	50.00	0.00	(1.1193)	(0.1292)	0.0000	1	(1.2486)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	84,000	0.8863	74,447.94	74,447.94	0.0000	4.3300	50.00	0.00	(8.9544)	(1.0340)	0.0000	1	(9.9884)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	3,000	0.8863	2,658.86	2,658.86	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0369)	0.0000	1	(0.3567)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	4,500	0.8863	3,988.28	3,988.28	0.0000	4.3300	50.00	0.00	(0.4797)	(0.0554)	0.0000	1	(0.5351)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	35,400	0.8863	31,374.49	31,374.49	0.0000	4.3300	50.00	0.00	(3.7737)	(0.4358)	0.0000	1	(4.2094)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	1,000	0.8863	886.28	886.28	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0123)	0.0000	1	(0.1189)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	25,000	0.8863	22,157.13	22,157.13	0.0000	4.3300	50.00	0.00	(2.6650)	(0.3077)	0.0000	1	(2.9727)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	3,300	0.8863	2,924.74	2,924.74	0.0000	4.3300	50.00	0.00	(0.3518)	(0.0406)	0.0000	1	(0.3924)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	27,500	0.8863	24,372.84	24,372.84	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3385)	0.0000	1	(3.2700)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	12,000	0.8863	10,635.42	10,635.42	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1477)	0.0000	1	(1.4269)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	900	0.8863	797.66	797.66	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0111)	0.0000	1	(0.1070)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	6,800	0.8863	6,026.74	6,026.74	0.0000	4.3300	50.00	0.00	(0.7249)	(0.0837)	0.0000	1	(0.8086)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	15,300	0.8863	13,560.16	13,560.16	0.0000	4.3300	50.00	0.00	(1.6310)	(0.1883)	0.0000	1	(1.8193)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	900	0.8863	797.66	797.66	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0111)	0.0000	1	(0.1070)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	1,500	0.8863	1,329.43	1,329.43	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0185)	0.0000	1	(0.1784)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	22,800	0.8863	20,207.30	20,207.30	0.0000	4.3300	50.00	0.00	(2.4305)	(0.2807)	0.0000	1	(2.7111)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	6,600	0.8863	5,849.48	5,849.48	0.0000	4.3300	50.00	0.00	(0.7036)	(0.0812)	0.0000	1	(0.7848)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	5,900	0.8863	5,229.08	5,229.08	0.0000	4.3300	50.00	0.00	(0.6289)	(0.0726)	0.0000	1	(0.7016)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	300	0.8863	265.89	265.89	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0037)	0.0000	1	(0.0357)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600029.SH	01/06/2025	SDB3260123281	0	6,200	0.8863	5,494.97	5,494.97	0.0000	4.3300	50.00	0.00	(0.6609)	(0.0763)	0.0000	1	(0.7372)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	17,300	0.8863	15,332.73	15,332.73	0.0000	4.3300	50.00	0.00	(1.8442)	(0.2130)	0.0000	1	(2.0571)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	800	0.8863	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	30,500	0.8863	27,031.69	27,031.69	0.0000	4.3300	50.00	0.00	(3.2513)	(0.3754)	0.0000	1	(3.6268)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	3,200	0.8863	2,836.11	2,836.11	0.0000	4.3300	50.00	0.00	(0.3411)	(0.0394)	0.0000	1	(0.3805)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	8,200	0.8863	7,267.54	7,267.54	0.0000	4.3300	50.00	0.00	(0.8741)	(0.1009)	0.0000	1	(0.9751)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	8,800	0.8863	7,799.31	7,799.31	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1083)	0.0000	1	(1.0464)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	48,200	0.8863	42,718.94	42,718.94	0.0000	4.3300	50.00	0.00	(5.1381)	(0.5933)	0.0000	1	(5.7315)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	14,700	0.8863	13,028.39	13,028.39	0.0000	4.3300	50.00	0.00	(1.5670)	(0.1809)	0.0000	1	(1.7480)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	1,900	0.8863	1,683.94	1,683.94	0.0000	4.3300	50.00	0.00	(0.2025)	(0.0234)	0.0000	1	(0.2259)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	1,700	0.8863	1,506.68	1,506.68	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0209)	0.0000	1	(0.2021)	02/07/2025
600029.SH	01/06/2025	SDB3260123281	0	5,300	0.8863	4,697.31	4,697.31	0.0000	4.3300	50.00	0.00	(0.5650)	(0.0652)	0.0000	1	(0.6302)	02/07/2025
TOTAL CHINA SOUTHERN AIRLINES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(886.4650)	(98.3123)	0.0000		(984.7773)	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND																	
600007.SH	01/17/2025	SDB3260962422	0	2,300	3.1919	7,273.11	7,341.44	0.0000	4.3300	50.00	0.00	(0.8748)	(0.1020)	0.0000	1	(0.9768)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	700	3.1919	2,222.11	2,234.35	0.0000	4.3300	50.00	0.00	(0.2673)	(0.0310)	0.0000	1	(0.2983)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	6,700	3.1919	21,247.70	21,385.94	0.0000	4.3300	50.00	0.00	(2.5556)	(0.2970)	0.0000	1	(2.8527)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	7,600	3.1919	24,098.41	24,258.68	0.0000	4.3300	50.00	0.00	(2.8985)	(0.3369)	0.0000	1	(3.2354)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,800	3.1919	5,664.62	5,745.48	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0798)	0.0000	1	(0.7611)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,600	3.1919	5,038.97	5,107.09	0.0000	4.3300	50.00	0.00	(0.6061)	(0.0709)	0.0000	1	(0.6770)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	200	3.1919	636.51	638.39	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0089)	0.0000	1	(0.0854)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,900	3.1919	6,020.01	6,064.67	0.0000	4.3300	50.00	0.00	(0.7241)	(0.0842)	0.0000	1	(0.8083)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,700	3.1919	5,486.23	5,426.28	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0754)	0.0000	1	(0.7352)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	300	3.1919	966.33	957.58	0.0000	4.3300	50.00	0.00	(0.1162)	(0.0133)	0.0000	1	(0.1295)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,000	3.1919	3,232.43	3,191.93	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0443)	0.0000	1	(0.4331)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,200	3.1919	10,362.47	10,214.18	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1419)	0.0000	1	(1.3882)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,900	3.1919	9,564.49	9,256.60	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1286)	0.0000	1	(1.2790)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,700	3.1919	12,177.78	11,810.14	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1640)	0.0000	1	(1.6287)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	5,700	3.1919	19,083.43	18,194.01	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2527)	0.0000	1	(2.5480)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,300	3.1919	7,698.83	7,341.44	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1020)	0.0000	1	(1.0280)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	600	3.1919	2,004.18	1,915.16	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0266)	0.0000	1	(0.2677)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	900	3.1919	3,006.27	2,872.74	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0399)	0.0000	1	(0.4015)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	200	3.1919	668.06	638.39	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0089)	0.0000	1	(0.0892)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	500	3.1919	1,670.15	1,595.97	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0222)	0.0000	1	(0.2230)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	700	3.1919	2,338.21	2,234.35	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0310)	0.0000	1	(0.3123)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	800	3.1919	2,672.24	2,553.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	400	3.1919	1,336.12	1,276.77	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	6,200	3.1919	20,709.85	19,789.97	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2749)	0.0000	1	(2.7658)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	400	3.1919	1,336.12	1,276.77	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,200	3.1919	7,348.66	7,022.25	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0975)	0.0000	1	(0.9814)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,800	3.1919	6,012.54	5,745.48	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	4,000	3.1919	13,361.19	12,767.72	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1773)	0.0000	1	(1.7844)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	500	3.1919	1,670.15	1,595.97	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0222)	0.0000	1	(0.2230)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,200	3.1919	7,348.66	7,022.25	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0975)	0.0000	1	(0.9814)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	11,700	3.1919	39,081.49	37,345.59	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5187)	0.0000	1	(5.2193)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	8,100	3.1919	27,056.41	25,854.64	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3591)	0.0000	1	(3.6134)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	400	3.1919	1,336.12	1,276.77	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,600	3.1919	5,344.48	5,107.09	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0709)	0.0000	1	(0.7138)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	4,400	3.1919	14,697.31	14,044.50	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1951)	0.0000	1	(1.9628)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,400	3.1919	8,016.72	7,660.63	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1064)	0.0000	1	(1.0706)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	300	3.1919	1,002.09	957.58	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0133)	0.0000	1	(0.1338)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,800	3.1919	6,012.54	5,745.48	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/17/2025	SDB3260962422	0	3,900	3.1919	13,027.16	12,448.53	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1729)	0.0000	1	(1.7398)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	11,000	3.1919	36,743.28	35,111.24	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4877)	0.0000	1	(4.9071)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	12,800	3.1919	42,755.81	40,856.72	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5675)	0.0000	1	(5.7100)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	34,900	3.1919	116,576.40	111,398.39	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5472)	0.0000	1	(15.5688)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	4,300	3.1919	14,363.28	13,725.30	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1906)	0.0000	1	(1.9182)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	7,800	3.1919	26,054.32	24,897.06	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3458)	0.0000	1	(3.4795)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,200	3.1919	4,008.36	3,830.32	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,300	3.1919	4,342.39	4,149.51	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0576)	0.0000	1	(0.5799)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,100	3.1919	10,354.92	9,894.99	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1374)	0.0000	1	(1.3829)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	7,400	3.1919	24,718.21	23,620.29	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3281)	0.0000	1	(3.3011)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,000	3.1919	10,020.89	9,575.79	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1330)	0.0000	1	(1.3383)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,700	3.1919	5,678.51	5,426.28	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0754)	0.0000	1	(0.7584)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,100	3.1919	3,674.33	3,511.12	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0488)	0.0000	1	(0.4907)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,300	3.1919	4,342.39	4,149.51	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0576)	0.0000	1	(0.5799)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,600	3.1919	12,025.07	11,490.95	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1596)	0.0000	1	(1.6059)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,800	3.1919	6,012.54	5,745.48	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,800	3.1919	9,352.83	8,937.41	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1241)	0.0000	1	(1.2491)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	600	3.1919	2,004.18	1,915.16	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0266)	0.0000	1	(0.2677)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	300	3.1919	1,002.09	957.58	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0133)	0.0000	1	(0.1338)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,200	3.1919	4,008.36	3,830.32	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	100	3.1919	334.03	319.19	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	5,400	3.1919	18,037.61	17,236.43	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2394)	0.0000	1	(2.4089)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	4,200	3.1919	14,029.25	13,406.11	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1862)	0.0000	1	(1.8736)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,800	3.1919	12,693.13	12,129.34	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1685)	0.0000	1	(1.6952)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,000	3.1919	10,020.89	9,575.79	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1330)	0.0000	1	(1.3383)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	2,400	3.1919	8,016.72	7,660.63	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1064)	0.0000	1	(1.0706)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	15,200	3.1919	50,772.53	48,517.35	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6739)	0.0000	1	(6.7807)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,400	3.1919	4,676.42	4,468.70	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0621)	0.0000	1	(0.6245)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	100	3.1919	334.03	319.19	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	10,300	3.1919	34,405.07	32,876.89	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4566)	0.0000	1	(4.5948)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	9,800	3.1919	32,734.92	31,280.92	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4345)	0.0000	1	(4.3717)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	800	3.1919	2,672.24	2,553.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	1,200	3.1919	4,008.36	3,830.32	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	800	3.1919	2,672.24	2,553.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/17/2025	SDB3260962422	0	3,900	3.1919	13,027.16	12,448.53	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1729)	0.0000	1	(1.7398)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,300	3.1643	7,273.11	7,277.91	0.0000	4.3300	50.00	0.00	(0.8748)	(0.1011)	0.0000	1	(0.9759)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	700	3.1643	2,222.11	2,215.01	0.0000	4.3300	50.00	0.00	(0.2673)	(0.0308)	0.0000	1	(0.2980)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	6,700	3.1643	21,247.70	21,200.86	0.0000	4.3300	50.00	0.00	(2.5556)	(0.2945)	0.0000	1	(2.8501)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	7,600	3.1643	24,098.41	24,048.73	0.0000	4.3300	50.00	0.00	(2.8985)	(0.3340)	0.0000	1	(3.2325)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,800	3.1643	5,664.62	5,695.75	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0791)	0.0000	1	(0.7604)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,600	3.1643	5,038.97	5,062.89	0.0000	4.3300	50.00	0.00	(0.6061)	(0.0703)	0.0000	1	(0.6764)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	200	3.1643	636.51	632.86	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0088)	0.0000	1	(0.0853)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,900	3.1643	6,020.01	6,012.18	0.0000	4.3300	50.00	0.00	(0.7241)	(0.0835)	0.0000	1	(0.8076)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,700	3.1643	5,486.23	5,379.32	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0747)	0.0000	1	(0.7346)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	300	3.1643	966.33	949.29	0.0000	4.3300	50.00	0.00	(0.1162)	(0.0132)	0.0000	1	(0.1294)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,000	3.1643	3,232.43	3,164.31	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0439)	0.0000	1	(0.4327)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,200	3.1643	10,362.47	10,125.78	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1406)	0.0000	1	(1.3870)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,900	3.1643	9,564.49	9,176.49	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1275)	0.0000	1	(1.2778)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,700	3.1643	12,177.78	11,707.94	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1626)	0.0000	1	(1.6273)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	5,700	3.1643	19,083.43	18,036.55	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2505)	0.0000	1	(2.5458)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,300	3.1643	7,698.83	7,277.91	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1011)	0.0000	1	(1.0271)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	600	3.1643	2,004.18	1,898.58	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0264)	0.0000	1	(0.2674)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	900	3.1643	3,006.27	2,847.88	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0396)	0.0000	1	(0.4011)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/16/2025	SDB3260962422	0	200	3.1643	668.06	632.86	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0088)	0.0000	1	(0.0891)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	500	3.1643	1,670.15	1,582.15	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0220)	0.0000	1	(0.2229)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	700	3.1643	2,338.21	2,215.01	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0308)	0.0000	1	(0.3120)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	800	3.1643	2,672.24	2,531.45	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0352)	0.0000	1	(0.3566)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	400	3.1643	1,336.12	1,265.72	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	6,200	3.1643	20,709.85	19,618.70	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2725)	0.0000	1	(2.7634)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	400	3.1643	1,336.12	1,265.72	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,200	3.1643	7,348.66	6,961.48	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0967)	0.0000	1	(0.9806)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,800	3.1643	6,012.54	5,695.75	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0791)	0.0000	1	(0.8023)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	4,000	3.1643	13,361.19	12,657.23	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1758)	0.0000	1	(1.7828)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	500	3.1643	1,670.15	1,582.15	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0220)	0.0000	1	(0.2229)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,200	3.1643	7,348.66	6,961.48	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0967)	0.0000	1	(0.9806)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	11,700	3.1643	39,081.49	37,022.39	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5142)	0.0000	1	(5.2148)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	8,100	3.1643	27,056.41	25,630.89	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3560)	0.0000	1	(3.6103)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	400	3.1643	1,336.12	1,265.72	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,600	3.1643	5,344.48	5,062.89	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0703)	0.0000	1	(0.7131)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	4,400	3.1643	14,697.31	13,922.95	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1934)	0.0000	1	(1.9611)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,400	3.1643	8,016.72	7,594.34	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1055)	0.0000	1	(1.0697)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	300	3.1643	1,002.09	949.29	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0132)	0.0000	1	(0.1337)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,800	3.1643	6,012.54	5,695.75	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0791)	0.0000	1	(0.8023)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,900	3.1643	13,027.16	12,340.80	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1714)	0.0000	1	(1.7383)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	11,000	3.1643	36,743.28	34,807.38	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4834)	0.0000	1	(4.9028)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	12,800	3.1643	42,755.81	40,503.13	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5625)	0.0000	1	(5.7051)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	34,900	3.1643	116,576.40	110,434.31	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5338)	0.0000	1	(15.5554)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	4,300	3.1643	14,363.28	13,606.52	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1890)	0.0000	1	(1.9166)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	7,800	3.1643	26,054.32	24,681.59	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3428)	0.0000	1	(3.4766)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,200	3.1643	4,008.36	3,797.17	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5349)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,300	3.1643	4,342.39	4,113.60	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0571)	0.0000	1	(0.5794)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,100	3.1643	10,354.92	9,809.35	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1362)	0.0000	1	(1.3817)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	7,400	3.1643	24,718.21	23,415.87	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3252)	0.0000	1	(3.2983)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,000	3.1643	10,020.89	9,492.92	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1318)	0.0000	1	(1.3371)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,700	3.1643	5,678.51	5,379.32	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0747)	0.0000	1	(0.7577)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,100	3.1643	3,674.33	3,480.74	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0483)	0.0000	1	(0.4903)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,300	3.1643	4,342.39	4,113.60	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0571)	0.0000	1	(0.5794)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,600	3.1643	12,025.07	11,391.51	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1582)	0.0000	1	(1.6046)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,800	3.1643	6,012.54	5,695.75	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0791)	0.0000	1	(0.8023)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,800	3.1643	9,352.83	8,860.06	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1231)	0.0000	1	(1.2480)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	600	3.1643	2,004.18	1,898.58	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0264)	0.0000	1	(0.2674)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	300	3.1643	1,002.09	949.29	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0132)	0.0000	1	(0.1337)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,200	3.1643	4,008.36	3,797.17	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5349)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	100	3.1643	334.03	316.43	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	5,400	3.1643	18,037.61	17,087.26	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2373)	0.0000	1	(2.4068)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	4,200	3.1643	14,029.25	13,290.09	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1846)	0.0000	1	(1.8720)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,800	3.1643	12,693.13	12,024.37	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1670)	0.0000	1	(1.6937)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,000	3.1643	10,020.89	9,492.92	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1318)	0.0000	1	(1.3371)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	2,400	3.1643	8,016.72	7,594.34	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1055)	0.0000	1	(1.0697)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	15,200	3.1643	50,772.53	48,097.47	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6680)	0.0000	1	(6.7748)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,400	3.1643	4,676.42	4,430.03	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0615)	0.0000	1	(0.6240)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	100	3.1643	334.03	316.43	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	10,300	3.1643	34,405.07	32,592.36	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4527)	0.0000	1	(4.5908)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	9,800	3.1643	32,734.92	31,010.21	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4307)	0.0000	1	(4.3680)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	800	3.1643	2,672.24	2,531.45	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0352)	0.0000	1	(0.3566)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	1,200	3.1643	4,008.36	3,797.17	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5349)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/16/2025	SDB3260962422	0	800	3.1643	2,672.24	2,531.45	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0352)	0.0000	1	(0.3566)	02/07/2025
600007.SH	01/16/2025	SDB3260962422	0	3,900	3.1643	13,027.16	12,340.80	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1714)	0.0000	1	(1.7383)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	6,700	3.1598	21,247.70	21,170.79	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2940)	0.0000	1	(2.8497)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	7,600	3.1598	24,098.41	24,014.63	0.0000	4.3300	50.00	0.00	(2.8985)	(0.3335)	0.0000	1	(3.2320)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,800	3.1598	5,664.62	5,687.68	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0790)	0.0000	1	(0.7603)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,600	3.1598	5,038.97	5,055.71	0.0000	4.3300	50.00	0.00	(0.6061)	(0.0702)	0.0000	1	(0.6763)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	200	3.1598	636.51	631.96	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0088)	0.0000	1	(0.0853)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,900	3.1598	6,020.01	6,003.66	0.0000	4.3300	50.00	0.00	(0.7241)	(0.0834)	0.0000	1	(0.8075)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,700	3.1598	5,486.23	5,371.69	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0746)	0.0000	1	(0.7345)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	300	3.1598	966.33	947.95	0.0000	4.3300	50.00	0.00	(0.1162)	(0.0132)	0.0000	1	(0.1294)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,000	3.1598	3,232.43	3,159.82	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0439)	0.0000	1	(0.4327)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,200	3.1598	10,362.47	10,111.42	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1404)	0.0000	1	(1.3868)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,900	3.1598	9,564.49	9,163.48	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1273)	0.0000	1	(1.2777)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,700	3.1598	12,177.78	11,691.33	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1624)	0.0000	1	(1.6271)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	5,700	3.1598	19,083.43	18,010.97	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2502)	0.0000	1	(2.5455)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,300	3.1598	7,698.83	7,267.59	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1009)	0.0000	1	(1.0269)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	600	3.1598	2,004.18	1,895.89	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0263)	0.0000	1	(0.2674)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	900	3.1598	3,006.27	2,843.84	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0395)	0.0000	1	(0.4011)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	200	3.1598	668.06	631.96	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0088)	0.0000	1	(0.0891)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	500	3.1598	1,670.15	1,579.91	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0219)	0.0000	1	(0.2228)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	700	3.1598	2,338.21	2,211.87	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0307)	0.0000	1	(0.3120)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	800	3.1598	2,672.24	2,527.86	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0351)	0.0000	1	(0.3565)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	400	3.1598	1,336.12	1,263.93	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	6,200	3.1598	20,709.85	19,590.88	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2721)	0.0000	1	(2.7630)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	400	3.1598	1,336.12	1,263.93	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,200	3.1598	7,348.66	6,951.60	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0966)	0.0000	1	(0.9804)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,800	3.1598	6,012.54	5,687.68	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0790)	0.0000	1	(0.8022)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	4,000	3.1598	13,361.19	12,639.28	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1755)	0.0000	1	(1.7826)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	500	3.1598	1,670.15	1,579.91	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0219)	0.0000	1	(0.2228)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,200	3.1598	7,348.66	6,951.60	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0966)	0.0000	1	(0.9804)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	11,700	3.1598	39,081.49	36,969.89	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5135)	0.0000	1	(5.2141)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	8,100	3.1598	27,056.41	25,594.54	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3555)	0.0000	1	(3.6098)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	400	3.1598	1,336.12	1,263.93	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	1	(0.1783)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,600	3.1598	5,344.48	5,055.71	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0702)	0.0000	1	(0.7130)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	4,400	3.1598	14,697.31	13,903.21	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1931)	0.0000	1	(1.9609)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,400	3.1598	8,016.72	7,583.57	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1053)	0.0000	1	(1.0696)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	300	3.1598	1,002.09	947.95	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0132)	0.0000	1	(0.1337)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,800	3.1598	6,012.54	5,687.68	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0790)	0.0000	1	(0.8022)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,900	3.1598	13,027.16	12,323.30	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1712)	0.0000	1	(1.7380)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	11,000	3.1598	36,743.28	34,758.02	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4828)	0.0000	1	(4.9022)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	12,800	3.1598	42,755.81	40,445.70	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5617)	0.0000	1	(5.7043)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	34,900	3.1598	116,576.40	110,277.72	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5316)	0.0000	1	(15.5532)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	4,300	3.1598	14,363.28	13,587.23	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1887)	0.0000	1	(1.9163)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	7,800	3.1598	26,054.32	24,646.60	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3423)	0.0000	1	(3.4761)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,200	3.1598	4,008.36	3,791.78	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5348)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,300	3.1598	4,342.39	4,107.77	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0571)	0.0000	1	(0.5793)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,100	3.1598	10,354.92	9,795.44	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1360)	0.0000	1	(1.3815)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	7,400	3.1598	24,718.21	23,382.67	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3248)	0.0000	1	(3.2978)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,000	3.1598	10,020.89	9,479.46	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1317)	0.0000	1	(1.3370)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,700	3.1598	5,678.51	5,371.69	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0746)	0.0000	1	(0.7576)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,100	3.1598	3,674.33	3,475.80	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0483)	0.0000	1	(0.4902)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,300	3.1598	4,342.39	4,107.77	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0571)	0.0000	1	(0.5793)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,600	3.1598	12,025.07	11,375.35	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1580)	0.0000	1	(1.6043)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/15/2025	SDB3260962422	0	1,800	3.1598	6,012.54	5,687.68	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0790)	0.0000	1	(0.8022)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,800	3.1598	9,352.83	8,847.50	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1229)	0.0000	1	(1.2478)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	600	3.1598	2,004.18	1,895.89	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0263)	0.0000	1	(0.2674)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	300	3.1598	1,002.09	947.95	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0132)	0.0000	1	(0.1337)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,200	3.1598	4,008.36	3,791.78	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5348)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	100	3.1598	334.03	315.98	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	5,400	3.1598	18,037.61	17,063.03	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2370)	0.0000	1	(2.4065)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	4,200	3.1598	14,029.25	13,271.24	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1843)	0.0000	1	(1.8717)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,800	3.1598	12,693.13	12,007.32	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1668)	0.0000	1	(1.6935)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,000	3.1598	10,020.89	9,479.46	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1317)	0.0000	1	(1.3370)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	2,400	3.1598	8,016.72	7,583.57	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1053)	0.0000	1	(1.0696)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	15,200	3.1598	50,772.53	48,029.26	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6671)	0.0000	1	(6.7739)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,400	3.1598	4,676.42	4,423.75	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0614)	0.0000	1	(0.6239)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	100	3.1598	334.03	315.98	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	10,300	3.1598	34,405.07	32,546.15	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4520)	0.0000	1	(4.5902)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	9,800	3.1598	32,734.92	30,966.24	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4301)	0.0000	1	(4.3674)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	800	3.1598	2,672.24	2,527.86	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0351)	0.0000	1	(0.3565)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	1,200	3.1598	4,008.36	3,791.78	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0527)	0.0000	1	(0.5348)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	800	3.1598	2,672.24	2,527.86	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0351)	0.0000	1	(0.3565)	02/07/2025
600007.SH	01/15/2025	SDB3260962422	0	3,900	3.1598	13,027.16	12,323.30	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1712)	0.0000	1	(1.7380)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,800	3.1317	5,664.62	5,637.05	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0783)	0.0000	1	(0.7596)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,600	3.1317	5,038.97	5,010.71	0.0000	4.3300	50.00	0.00	(0.6061)	(0.0696)	0.0000	1	(0.6757)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	200	3.1317	636.51	626.34	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0087)	0.0000	1	(0.0853)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,900	3.1317	6,020.01	5,950.22	0.0000	4.3300	50.00	0.00	(0.7241)	(0.0826)	0.0000	1	(0.8067)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,700	3.1317	5,486.23	5,323.88	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0739)	0.0000	1	(0.7338)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	300	3.1317	966.33	939.51	0.0000	4.3300	50.00	0.00	(0.1162)	(0.0130)	0.0000	1	(0.1293)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,000	3.1317	3,232.43	3,131.70	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0435)	0.0000	1	(0.4323)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,200	3.1317	10,362.47	10,021.43	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1392)	0.0000	1	(1.3856)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,900	3.1317	9,564.49	9,081.92	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1261)	0.0000	1	(1.2765)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,700	3.1317	12,177.78	11,587.28	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1609)	0.0000	1	(1.6257)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	5,700	3.1317	19,083.43	17,850.67	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2479)	0.0000	1	(2.5432)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,300	3.1317	7,698.83	7,202.90	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1000)	0.0000	1	(1.0260)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	600	3.1317	2,004.18	1,879.02	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0261)	0.0000	1	(0.2672)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	900	3.1317	3,006.27	2,818.53	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0391)	0.0000	1	(0.4007)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	200	3.1317	668.06	626.34	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0087)	0.0000	1	(0.0891)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	500	3.1317	1,670.15	1,565.85	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0217)	0.0000	1	(0.2226)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	700	3.1317	2,338.21	2,192.19	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0304)	0.0000	1	(0.3117)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	800	3.1317	2,672.24	2,505.36	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0348)	0.0000	1	(0.3562)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	400	3.1317	1,336.12	1,252.68	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0174)	0.0000	1	(0.1781)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	6,200	3.1317	20,709.85	19,416.52	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2697)	0.0000	1	(2.7606)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	400	3.1317	1,336.12	1,252.68	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0174)	0.0000	1	(0.1781)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,200	3.1317	7,348.66	6,889.73	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0957)	0.0000	1	(0.9796)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,800	3.1317	6,012.54	5,637.05	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0783)	0.0000	1	(0.8015)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	4,000	3.1317	13,361.19	12,526.78	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1740)	0.0000	1	(1.7810)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	500	3.1317	1,670.15	1,565.85	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0217)	0.0000	1	(0.2226)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,200	3.1317	7,348.66	6,889.73	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0957)	0.0000	1	(0.9796)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	11,700	3.1317	39,081.49	36,640.84	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5089)	0.0000	1	(5.2095)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	8,100	3.1317	27,056.41	25,366.74	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3523)	0.0000	1	(3.6066)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	400	3.1317	1,336.12	1,252.68	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0174)	0.0000	1	(0.1781)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,600	3.1317	5,344.48	5,010.71	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0696)	0.0000	1	(0.7124)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	4,400	3.1317	14,697.31	13,779.46	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1914)	0.0000	1	(1.9591)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,400	3.1317	8,016.72	7,516.07	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1044)	0.0000	1	(1.0686)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	300	3.1317	1,002.09	939.51	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0130)	0.0000	1	(0.1336)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/14/2025	SDB3260962422	0	1,800	3.1317	6,012.54	5,637.05	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0783)	0.0000	1	(0.8015)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,900	3.1317	13,027.16	12,213.61	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1696)	0.0000	1	(1.7365)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	11,000	3.1317	36,743.28	34,448.66	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4785)	0.0000	1	(4.8979)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	12,800	3.1317	42,755.81	40,085.71	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5567)	0.0000	1	(5.6993)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	34,900	3.1317	116,576.40	109,296.19	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5180)	0.0000	1	(15.5396)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	4,300	3.1317	14,363.28	13,466.29	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1870)	0.0000	1	(1.9146)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	7,800	3.1317	26,054.32	24,427.23	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3393)	0.0000	1	(3.4730)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,200	3.1317	4,008.36	3,758.04	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0522)	0.0000	1	(0.5343)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,300	3.1317	4,342.39	4,071.20	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0565)	0.0000	1	(0.5788)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,100	3.1317	10,354.92	9,708.26	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1348)	0.0000	1	(1.3803)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	7,400	3.1317	24,718.21	23,174.55	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3219)	0.0000	1	(3.2949)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,000	3.1317	10,020.89	9,395.09	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1305)	0.0000	1	(1.3358)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,700	3.1317	5,678.51	5,323.88	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0739)	0.0000	1	(0.7569)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,100	3.1317	3,674.33	3,444.87	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0478)	0.0000	1	(0.4898)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,300	3.1317	4,342.39	4,071.20	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0565)	0.0000	1	(0.5788)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,600	3.1317	12,025.07	11,274.11	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1566)	0.0000	1	(1.6029)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,800	3.1317	6,012.54	5,637.05	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0783)	0.0000	1	(0.8015)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,800	3.1317	9,352.83	8,768.75	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1218)	0.0000	1	(1.2467)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	600	3.1317	2,004.18	1,879.02	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0261)	0.0000	1	(0.2672)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	300	3.1317	1,002.09	939.51	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0130)	0.0000	1	(0.1336)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,200	3.1317	4,008.36	3,758.04	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0522)	0.0000	1	(0.5343)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	100	3.1317	334.03	313.17	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0043)	0.0000	1	(0.0445)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	5,400	3.1317	18,037.61	16,911.16	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2349)	0.0000	1	(2.4044)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	4,200	3.1317	14,029.25	13,153.12	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1827)	0.0000	1	(1.8701)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,800	3.1317	12,693.13	11,900.44	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1653)	0.0000	1	(1.6920)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,000	3.1317	10,020.89	9,395.09	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1305)	0.0000	1	(1.3358)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	2,400	3.1317	8,016.72	7,516.07	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1044)	0.0000	1	(1.0686)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	15,200	3.1317	50,772.53	47,601.78	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6611)	0.0000	1	(6.7679)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,400	3.1317	4,676.42	4,384.37	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0609)	0.0000	1	(0.6234)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	100	3.1317	334.03	313.17	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0043)	0.0000	1	(0.0445)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	10,300	3.1317	34,405.07	32,256.47	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4480)	0.0000	1	(4.5862)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	9,800	3.1317	32,734.92	30,690.62	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4263)	0.0000	1	(4.3635)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	800	3.1317	2,672.24	2,505.36	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0348)	0.0000	1	(0.3562)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	1,200	3.1317	4,008.36	3,758.04	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0522)	0.0000	1	(0.5343)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	800	3.1317	2,672.24	2,505.36	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0348)	0.0000	1	(0.3562)	02/07/2025
600007.SH	01/14/2025	SDB3260962422	0	3,900	3.1317	13,027.16	12,213.61	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1696)	0.0000	1	(1.7365)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	200	3.1916	636.51	638.32	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0089)	0.0000	1	(0.0854)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,900	3.1916	6,020.01	6,064.05	0.0000	4.3300	50.00	0.00	(0.7241)	(0.0842)	0.0000	1	(0.8083)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,700	3.1916	5,486.23	5,425.73	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0754)	0.0000	1	(0.7352)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	300	3.1916	966.33	957.48	0.0000	4.3300	50.00	0.00	(0.1162)	(0.0133)	0.0000	1	(0.1295)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,000	3.1916	3,232.43	3,191.61	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0443)	0.0000	1	(0.4331)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,200	3.1916	10,362.47	10,213.14	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1418)	0.0000	1	(1.3882)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,900	3.1916	9,564.49	9,255.65	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1286)	0.0000	1	(1.2789)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,700	3.1916	12,177.78	11,808.94	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1640)	0.0000	1	(1.6287)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	5,700	3.1916	19,083.43	18,192.15	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2527)	0.0000	1	(2.5480)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,300	3.1916	7,698.83	7,340.69	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1020)	0.0000	1	(1.0280)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	600	3.1916	2,004.18	1,914.96	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0266)	0.0000	1	(0.2677)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	900	3.1916	3,006.27	2,872.44	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0399)	0.0000	1	(0.4015)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	200	3.1916	668.06	638.32	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0089)	0.0000	1	(0.0892)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	500	3.1916	1,670.15	1,595.80	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0222)	0.0000	1	(0.2230)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	700	3.1916	2,338.21	2,234.12	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0310)	0.0000	1	(0.3123)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	800	3.1916	2,672.24	2,553.28	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	400	3.1916	1,336.12	1,276.64	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/13/2025	SDB3260962422	0	6,200	3.1916	20,709.85	19,787.95	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2748)	0.0000	1	(2.7658)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	400	3.1916	1,336.12	1,276.64	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,200	3.1916	7,348.66	7,021.53	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0975)	0.0000	1	(0.9814)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,800	3.1916	6,012.54	5,744.89	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	4,000	3.1916	13,361.19	12,766.42	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1773)	0.0000	1	(1.7844)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	500	3.1916	1,670.15	1,595.80	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0222)	0.0000	1	(0.2230)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,200	3.1916	7,348.66	7,021.53	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0975)	0.0000	1	(0.9814)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	11,700	3.1916	39,081.49	37,341.78	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5186)	0.0000	1	(5.2193)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	8,100	3.1916	27,056.41	25,852.00	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3591)	0.0000	1	(3.6133)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	400	3.1916	1,336.12	1,276.64	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,600	3.1916	5,344.48	5,106.57	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0709)	0.0000	1	(0.7137)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	4,400	3.1916	14,697.31	14,043.06	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1950)	0.0000	1	(1.9628)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,400	3.1916	8,016.72	7,659.85	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1064)	0.0000	1	(1.0706)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	300	3.1916	1,002.09	957.48	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0133)	0.0000	1	(0.1338)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,800	3.1916	6,012.54	5,744.89	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,900	3.1916	13,027.16	12,447.26	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1729)	0.0000	1	(1.7398)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	11,000	3.1916	36,743.28	35,107.65	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4876)	0.0000	1	(4.9070)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	12,800	3.1916	42,755.81	40,852.54	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5674)	0.0000	1	(5.7100)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	34,900	3.1916	116,576.40	111,387.01	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5470)	0.0000	1	(15.5686)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	4,300	3.1916	14,363.28	13,723.90	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1906)	0.0000	1	(1.9182)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	7,800	3.1916	26,054.32	24,894.52	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3458)	0.0000	1	(3.4795)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,200	3.1916	4,008.36	3,829.93	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,300	3.1916	4,342.39	4,149.09	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0576)	0.0000	1	(0.5799)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,100	3.1916	10,354.92	9,893.98	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1374)	0.0000	1	(1.3829)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	7,400	3.1916	24,718.21	23,617.88	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3280)	0.0000	1	(3.3011)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,000	3.1916	10,020.89	9,574.82	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1330)	0.0000	1	(1.3383)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,700	3.1916	5,678.51	5,425.73	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0754)	0.0000	1	(0.7584)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,100	3.1916	3,674.33	3,510.77	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0488)	0.0000	1	(0.4907)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,300	3.1916	4,342.39	4,149.09	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0576)	0.0000	1	(0.5799)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,600	3.1916	12,025.07	11,489.78	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1596)	0.0000	1	(1.6059)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,800	3.1916	6,012.54	5,744.89	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0798)	0.0000	1	(0.8030)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,800	3.1916	9,352.83	8,936.49	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1241)	0.0000	1	(1.2491)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	600	3.1916	2,004.18	1,914.96	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0266)	0.0000	1	(0.2677)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	300	3.1916	1,002.09	957.48	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0133)	0.0000	1	(0.1338)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,200	3.1916	4,008.36	3,829.93	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	100	3.1916	334.03	319.16	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	5,400	3.1916	18,037.61	17,234.67	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2394)	0.0000	1	(2.4089)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	4,200	3.1916	14,029.25	13,404.74	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1862)	0.0000	1	(1.8736)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,800	3.1916	12,693.13	12,128.10	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1684)	0.0000	1	(1.6951)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,000	3.1916	10,020.89	9,574.82	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1330)	0.0000	1	(1.3383)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	2,400	3.1916	8,016.72	7,659.85	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1064)	0.0000	1	(1.0706)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	15,200	3.1916	50,772.53	48,512.40	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6738)	0.0000	1	(6.7806)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,400	3.1916	4,676.42	4,468.25	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0621)	0.0000	1	(0.6245)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	100	3.1916	334.03	319.16	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0044)	0.0000	1	(0.0446)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	10,300	3.1916	34,405.07	32,873.53	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4566)	0.0000	1	(4.5947)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	9,800	3.1916	32,734.92	31,277.73	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4344)	0.0000	1	(4.3717)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	800	3.1916	2,672.24	2,553.28	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	1,200	3.1916	4,008.36	3,829.93	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	800	3.1916	2,672.24	2,553.28	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0355)	0.0000	1	(0.3569)	02/07/2025
600007.SH	01/13/2025	SDB3260962422	0	3,900	3.1916	13,027.16	12,447.26	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1729)	0.0000	1	(1.7398)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,700	3.2046	5,486.23	5,447.77	0.0000	4.3300	50.00	0.00	(1.9796)	(0.2270)	0.0000	3	(2.2066)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	300	3.2046	966.33	961.37	0.0000	4.3300	50.00	0.00	(0.3487)	(0.0401)	0.0000	3	(0.3887)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,000	3.2046	3,232.43	3,204.57	0.0000	4.3300	50.00	0.00	(1.1664)	(0.1335)	0.0000	3	(1.2999)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/10/2025	SDB3260962422	0	3,200	3.2046	10,362.47	10,254.62	0.0000	4.3300	50.00	0.00	(3.7391)	(0.4273)	0.0000	3	(4.1664)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,900	3.2046	9,564.49	9,293.25	0.0000	4.3300	50.00	0.00	(3.4512)	(0.3872)	0.0000	3	(3.8384)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,700	3.2046	12,177.78	11,856.91	0.0000	4.3300	50.00	0.00	(4.3941)	(0.4940)	0.0000	3	(4.8882)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	5,700	3.2046	19,083.43	18,266.04	0.0000	4.3300	50.00	0.00	(6.8859)	(0.7611)	0.0000	3	(7.6470)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,300	3.2046	7,698.83	7,370.51	0.0000	4.3300	50.00	0.00	(2.7780)	(0.3071)	0.0000	3	(3.0851)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	600	3.2046	2,004.18	1,922.74	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0801)	0.0000	3	(0.8033)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	900	3.2046	3,006.27	2,884.11	0.0000	4.3300	50.00	0.00	(1.0848)	(0.1202)	0.0000	3	(1.2049)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	200	3.2046	668.06	640.91	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0267)	0.0000	3	(0.2678)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	500	3.2046	1,670.15	1,602.28	0.0000	4.3300	50.00	0.00	(0.6026)	(0.0668)	0.0000	3	(0.6694)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	700	3.2046	2,338.21	2,243.20	0.0000	4.3300	50.00	0.00	(0.8437)	(0.0935)	0.0000	3	(0.9372)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	800	3.2046	2,672.24	2,563.66	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1068)	0.0000	3	(1.0711)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	400	3.2046	1,336.12	1,281.83	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0534)	0.0000	3	(0.5355)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	6,200	3.2046	20,709.85	19,868.33	0.0000	4.3300	50.00	0.00	(7.4728)	(0.8278)	0.0000	3	(8.3007)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	400	3.2046	1,336.12	1,281.83	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0534)	0.0000	3	(0.5355)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,200	3.2046	7,348.66	7,050.05	0.0000	4.3300	50.00	0.00	(2.6516)	(0.2938)	0.0000	3	(2.9454)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,800	3.2046	6,012.54	5,768.22	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2403)	0.0000	3	(2.4099)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	4,000	3.2046	13,361.19	12,818.28	0.0000	4.3300	50.00	0.00	(4.8212)	(0.5341)	0.0000	3	(5.3553)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	500	3.2046	1,670.15	1,602.28	0.0000	4.3300	50.00	0.00	(0.6026)	(0.0668)	0.0000	3	(0.6694)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,200	3.2046	7,348.66	7,050.05	0.0000	4.3300	50.00	0.00	(2.6516)	(0.2938)	0.0000	3	(2.9454)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	11,700	3.2046	39,081.49	37,493.46	0.0000	4.3300	50.00	0.00	(14.1019)	(1.5622)	0.0000	3	(15.6641)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	8,100	3.2046	27,056.41	25,957.01	0.0000	4.3300	50.00	0.00	(9.7629)	(1.0815)	0.0000	3	(10.8444)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	400	3.2046	1,336.12	1,281.83	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0534)	0.0000	3	(0.5355)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,600	3.2046	5,344.48	5,127.31	0.0000	4.3300	50.00	0.00	(1.9285)	(0.2136)	0.0000	3	(2.1421)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	4,400	3.2046	14,697.31	14,100.10	0.0000	4.3300	50.00	0.00	(5.3033)	(0.5875)	0.0000	3	(5.8908)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,400	3.2046	8,016.72	7,690.97	0.0000	4.3300	50.00	0.00	(2.8927)	(0.3205)	0.0000	3	(3.2132)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	300	3.2046	1,002.09	961.37	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0401)	0.0000	3	(0.4016)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,800	3.2046	6,012.54	5,768.22	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2403)	0.0000	3	(2.4099)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,900	3.2046	13,027.16	12,497.82	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5207)	0.0000	3	(5.2214)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	11,000	3.2046	36,743.28	35,250.26	0.0000	4.3300	50.00	0.00	(13.2582)	(1.4688)	0.0000	3	(14.7270)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	12,800	3.2046	42,755.81	41,018.48	0.0000	4.3300	50.00	0.00	(15.4277)	(1.7091)	0.0000	3	(17.1368)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	34,900	3.2046	116,576.40	111,839.46	0.0000	4.3300	50.00	0.00	(42.0647)	(4.6600)	0.0000	3	(46.7246)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	4,300	3.2046	14,363.28	13,779.65	0.0000	4.3300	50.00	0.00	(5.1828)	(0.5742)	0.0000	3	(5.7569)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	7,800	3.2046	26,054.32	24,995.64	0.0000	4.3300	50.00	0.00	(9.4013)	(1.0415)	0.0000	3	(10.4428)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,200	3.2046	4,008.36	3,845.48	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1602)	0.0000	3	(1.6066)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,300	3.2046	4,342.39	4,165.94	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1736)	0.0000	3	(1.7405)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,100	3.2046	10,354.92	9,934.16	0.0000	4.3300	50.00	0.00	(3.7364)	(0.4139)	0.0000	3	(4.1503)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	7,400	3.2046	24,718.21	23,713.81	0.0000	4.3300	50.00	0.00	(8.9192)	(0.9881)	0.0000	3	(9.9072)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,000	3.2046	10,020.89	9,613.71	0.0000	4.3300	50.00	0.00	(3.6159)	(0.4006)	0.0000	3	(4.0164)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,700	3.2046	5,678.51	5,447.77	0.0000	4.3300	50.00	0.00	(2.0490)	(0.2270)	0.0000	3	(2.2760)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,100	3.2046	3,674.33	3,525.03	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1469)	0.0000	3	(1.4727)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,300	3.2046	4,342.39	4,165.94	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1736)	0.0000	3	(1.7405)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,600	3.2046	12,025.07	11,536.45	0.0000	4.3300	50.00	0.00	(4.3390)	(0.4807)	0.0000	3	(4.8197)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,800	3.2046	6,012.54	5,768.22	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2403)	0.0000	3	(2.4099)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,800	3.2046	9,352.83	8,972.79	0.0000	4.3300	50.00	0.00	(3.3748)	(0.3739)	0.0000	3	(3.7487)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	600	3.2046	2,004.18	1,922.74	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0801)	0.0000	3	(0.8033)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	300	3.2046	1,002.09	961.37	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0401)	0.0000	3	(0.4016)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,200	3.2046	4,008.36	3,845.48	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1602)	0.0000	3	(1.6066)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	100	3.2046	334.03	320.46	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0134)	0.0000	3	(0.1339)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	5,400	3.2046	18,037.61	17,304.67	0.0000	4.3300	50.00	0.00	(6.5086)	(0.7210)	0.0000	3	(7.2296)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	4,200	3.2046	14,029.25	13,459.19	0.0000	4.3300	50.00	0.00	(5.0622)	(0.5608)	0.0000	3	(5.6230)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,800	3.2046	12,693.13	12,177.36	0.0000	4.3300	50.00	0.00	(4.5801)	(0.5074)	0.0000	3	(5.0875)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,000	3.2046	10,020.89	9,613.71	0.0000	4.3300	50.00	0.00	(3.6159)	(0.4006)	0.0000	3	(4.0164)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	2,400	3.2046	8,016.72	7,690.97	0.0000	4.3300	50.00	0.00	(2.8927)	(0.3205)	0.0000	3	(3.2132)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/10/2025	SDB3260962422	0	15,200	3.2046	50,772.53	48,709.45	0.0000	4.3300	50.00	0.00	(18.3204)	(2.0296)	0.0000	3	(20.3500)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,400	3.2046	4,676.42	4,486.40	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1869)	0.0000	3	(1.8743)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	100	3.2046	334.03	320.46	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0134)	0.0000	3	(0.1339)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	10,300	3.2046	34,405.07	33,007.06	0.0000	4.3300	50.00	0.00	(12.4145)	(1.3753)	0.0000	3	(13.7898)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	9,800	3.2046	32,734.92	31,404.78	0.0000	4.3300	50.00	0.00	(11.8119)	(1.3085)	0.0000	3	(13.1204)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	800	3.2046	2,672.24	2,563.66	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1068)	0.0000	3	(1.0711)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	1,200	3.2046	4,008.36	3,845.48	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1602)	0.0000	3	(1.6066)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	800	3.2046	2,672.24	2,563.66	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1068)	0.0000	3	(1.0711)	02/07/2025
600007.SH	01/10/2025	SDB3260962422	0	3,900	3.2046	13,027.16	12,497.82	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5207)	0.0000	3	(5.2214)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,000	3.2432	3,232.43	3,243.17	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0450)	0.0000	1	(0.4338)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,200	3.2432	10,362.47	10,378.14	0.0000	4.3300	50.00	0.00	(1.2464)	(0.1441)	0.0000	1	(1.3905)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,900	3.2432	9,564.49	9,405.19	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1306)	0.0000	1	(1.2810)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,700	3.2432	12,177.78	11,999.73	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1667)	0.0000	1	(1.6314)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	5,700	3.2432	19,083.43	18,486.07	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2568)	0.0000	1	(2.5521)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,300	3.2432	7,698.83	7,459.29	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1036)	0.0000	1	(1.0296)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	600	3.2432	2,004.18	1,945.90	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0270)	0.0000	1	(0.2681)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	900	3.2432	3,006.27	2,918.85	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0405)	0.0000	1	(0.4021)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	200	3.2432	668.06	648.63	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0090)	0.0000	1	(0.0894)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	500	3.2432	1,670.15	1,621.59	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0225)	0.0000	1	(0.2234)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	700	3.2432	2,338.21	2,270.22	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0315)	0.0000	1	(0.3128)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	800	3.2432	2,672.24	2,584.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0360)	0.0000	1	(0.3574)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	400	3.2432	1,336.12	1,297.27	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0180)	0.0000	1	(0.1787)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	6,200	3.2432	20,709.85	20,107.65	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2793)	0.0000	1	(2.7702)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	400	3.2432	1,336.12	1,297.27	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0180)	0.0000	1	(0.1787)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,200	3.2432	7,348.66	7,134.97	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0991)	0.0000	1	(0.9830)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,800	3.2432	6,012.54	5,837.71	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0811)	0.0000	1	(0.8043)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	4,000	3.2432	13,361.19	12,972.68	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1802)	0.0000	1	(1.7872)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	500	3.2432	1,670.15	1,621.59	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0225)	0.0000	1	(0.2234)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,200	3.2432	7,348.66	7,134.97	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0991)	0.0000	1	(0.9830)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	11,700	3.2432	39,081.49	37,945.09	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5270)	0.0000	1	(5.2276)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	8,100	3.2432	27,056.41	26,269.68	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3649)	0.0000	1	(3.6191)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	400	3.2432	1,336.12	1,297.27	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0180)	0.0000	1	(0.1787)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,600	3.2432	5,344.48	5,189.07	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0721)	0.0000	1	(0.7149)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	4,400	3.2432	14,697.31	14,269.95	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1982)	0.0000	1	(1.9660)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,400	3.2432	8,016.72	7,783.61	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1081)	0.0000	1	(1.0723)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	300	3.2432	1,002.09	972.95	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0135)	0.0000	1	(0.1340)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,800	3.2432	6,012.54	5,837.71	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0811)	0.0000	1	(0.8043)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,900	3.2432	13,027.16	12,648.36	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1757)	0.0000	1	(1.7425)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	11,000	3.2432	36,743.28	35,674.87	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4955)	0.0000	1	(4.9149)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	12,800	3.2432	42,755.81	41,512.58	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5766)	0.0000	1	(5.7191)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	34,900	3.2432	116,576.40	113,186.63	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5720)	0.0000	1	(15.5936)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	4,300	3.2432	14,363.28	13,945.63	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1937)	0.0000	1	(1.9213)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	7,800	3.2432	26,054.32	25,296.73	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3513)	0.0000	1	(3.4851)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,200	3.2432	4,008.36	3,891.80	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0541)	0.0000	1	(0.5362)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,300	3.2432	4,342.39	4,216.12	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0586)	0.0000	1	(0.5808)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,100	3.2432	10,354.92	10,053.83	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1396)	0.0000	1	(1.3851)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	7,400	3.2432	24,718.21	23,999.46	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3333)	0.0000	1	(3.3064)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,000	3.2432	10,020.89	9,729.51	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1351)	0.0000	1	(1.3404)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,700	3.2432	5,678.51	5,513.39	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0766)	0.0000	1	(0.7596)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,100	3.2432	3,674.33	3,567.49	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0495)	0.0000	1	(0.4915)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,300	3.2432	4,342.39	4,216.12	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0586)	0.0000	1	(0.5808)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,600	3.2432	12,025.07	11,675.41	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1622)	0.0000	1	(1.6085)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,800	3.2432	6,012.54	5,837.71	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0811)	0.0000	1	(0.8043)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/09/2025	SDB3260962422	0	2,800	3.2432	9,352.83	9,080.88	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1261)	0.0000	1	(1.2511)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	600	3.2432	2,004.18	1,945.90	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0270)	0.0000	1	(0.2681)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	300	3.2432	1,002.09	972.95	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0135)	0.0000	1	(0.1340)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,200	3.2432	4,008.36	3,891.80	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0541)	0.0000	1	(0.5362)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	100	3.2432	334.03	324.32	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0045)	0.0000	1	(0.0447)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	5,400	3.2432	18,037.61	17,513.12	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2432)	0.0000	1	(2.4128)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	4,200	3.2432	14,029.25	13,621.31	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1892)	0.0000	1	(1.8766)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,800	3.2432	12,693.13	12,324.05	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1712)	0.0000	1	(1.6979)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,000	3.2432	10,020.89	9,729.51	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1351)	0.0000	1	(1.3404)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	2,400	3.2432	8,016.72	7,783.61	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1081)	0.0000	1	(1.0723)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	15,200	3.2432	50,772.53	49,296.18	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6847)	0.0000	1	(6.7915)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,400	3.2432	4,676.42	4,540.44	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0631)	0.0000	1	(0.6255)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	100	3.2432	334.03	324.32	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0045)	0.0000	1	(0.0447)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	10,300	3.2432	34,405.07	33,404.65	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4640)	0.0000	1	(4.6021)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	9,800	3.2432	32,734.92	31,783.07	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4414)	0.0000	1	(4.3787)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	800	3.2432	2,672.24	2,594.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0360)	0.0000	1	(0.3574)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	1,200	3.2432	4,008.36	3,891.80	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0541)	0.0000	1	(0.5362)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	800	3.2432	2,672.24	2,594.54	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0360)	0.0000	1	(0.3574)	02/07/2025
600007.SH	01/09/2025	SDB3260962422	0	3,900	3.2432	13,027.16	12,648.36	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1757)	0.0000	1	(1.7425)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,900	3.2511	9,564.49	9,428.23	0.0000	4.3300	50.00	0.00	(1.1504)	(0.1309)	0.0000	1	(1.2813)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,700	3.2511	12,177.78	12,029.12	0.0000	4.3300	50.00	0.00	(1.4647)	(0.1671)	0.0000	1	(1.6318)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	5,700	3.2511	19,083.43	18,531.34	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2574)	0.0000	1	(2.5527)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,300	3.2511	7,698.83	7,477.56	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1039)	0.0000	1	(1.0299)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	600	3.2511	2,004.18	1,950.67	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0271)	0.0000	1	(0.2682)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	900	3.2511	3,006.27	2,926.00	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0406)	0.0000	1	(0.4022)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	200	3.2511	668.06	650.22	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0090)	0.0000	1	(0.0894)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	500	3.2511	1,670.15	1,625.56	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0226)	0.0000	1	(0.2235)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	700	3.2511	2,338.21	2,275.78	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0316)	0.0000	1	(0.3128)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	800	3.2511	2,672.24	2,600.89	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0361)	0.0000	1	(0.3575)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	400	3.2511	1,336.12	1,300.45	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0181)	0.0000	1	(0.1788)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	6,200	3.2511	20,709.85	20,156.90	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2800)	0.0000	1	(2.7709)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	400	3.2511	1,336.12	1,300.45	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0181)	0.0000	1	(0.1788)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,200	3.2511	7,348.66	7,152.45	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0993)	0.0000	1	(0.9832)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,800	3.2511	6,012.54	5,852.00	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0813)	0.0000	1	(0.8045)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	4,000	3.2511	13,361.19	13,004.45	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1806)	0.0000	1	(1.7877)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	500	3.2511	1,670.15	1,625.56	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0226)	0.0000	1	(0.2235)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,200	3.2511	7,348.66	7,152.45	0.0000	4.3300	50.00	0.00	(0.8839)	(0.0993)	0.0000	1	(0.9832)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	11,700	3.2511	39,081.49	38,038.02	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5283)	0.0000	1	(5.2289)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	8,100	3.2511	27,056.41	26,334.02	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3658)	0.0000	1	(3.6200)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	400	3.2511	1,336.12	1,300.45	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0181)	0.0000	1	(0.1788)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,600	3.2511	5,344.48	5,201.78	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0722)	0.0000	1	(0.7151)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	4,400	3.2511	14,697.31	14,304.90	0.0000	4.3300	50.00	0.00	(1.7678)	(0.1967)	0.0000	1	(1.9664)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,400	3.2511	8,016.72	7,802.67	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1084)	0.0000	1	(1.0726)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	300	3.2511	1,002.09	975.33	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0135)	0.0000	1	(0.1341)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,800	3.2511	6,012.54	5,852.00	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0813)	0.0000	1	(0.8045)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,900	3.2511	13,027.16	12,679.34	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1761)	0.0000	1	(1.7430)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	11,000	3.2511	36,743.28	35,762.24	0.0000	4.3300	50.00	0.00	(4.4194)	(0.4967)	0.0000	1	(4.9161)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	12,800	3.2511	42,755.81	41,614.25	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5780)	0.0000	1	(5.7205)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	34,900	3.2511	116,576.40	113,463.84	0.0000	4.3300	50.00	0.00	(14.0216)	(1.5759)	0.0000	1	(15.5974)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	4,300	3.2511	14,363.28	13,979.79	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1942)	0.0000	1	(1.9217)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	7,800	3.2511	26,054.32	25,358.68	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3522)	0.0000	1	(3.4860)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,200	3.2511	4,008.36	3,901.34	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0542)	0.0000	1	(0.5363)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,300	3.2511	4,342.39	4,226.45	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0587)	0.0000	1	(0.5810)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/08/2025	SDB3260962422	0	3,100	3.2511	10,354.92	10,078.45	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1400)	0.0000	1	(1.3854)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	7,400	3.2511	24,718.21	24,058.24	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3341)	0.0000	1	(3.3072)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,000	3.2511	10,020.89	9,753.34	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1355)	0.0000	1	(1.3408)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,700	3.2511	5,678.51	5,526.89	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0768)	0.0000	1	(0.7598)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,100	3.2511	3,674.33	3,576.22	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0497)	0.0000	1	(0.4916)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,300	3.2511	4,342.39	4,226.45	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0587)	0.0000	1	(0.5810)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,600	3.2511	12,025.07	11,704.01	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1626)	0.0000	1	(1.6089)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,800	3.2511	6,012.54	5,852.00	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0813)	0.0000	1	(0.8045)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,800	3.2511	9,352.83	9,103.12	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1264)	0.0000	1	(1.2514)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	600	3.2511	2,004.18	1,950.67	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0271)	0.0000	1	(0.2682)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	300	3.2511	1,002.09	975.33	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0135)	0.0000	1	(0.1341)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,200	3.2511	4,008.36	3,901.34	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0542)	0.0000	1	(0.5363)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	100	3.2511	334.03	325.11	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0045)	0.0000	1	(0.0447)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	5,400	3.2511	18,037.61	17,556.01	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2438)	0.0000	1	(2.4134)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	4,200	3.2511	14,029.25	13,654.67	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1896)	0.0000	1	(1.8771)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,800	3.2511	12,693.13	12,354.23	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1716)	0.0000	1	(1.6983)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,000	3.2511	10,020.89	9,753.34	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1355)	0.0000	1	(1.3408)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	2,400	3.2511	8,016.72	7,802.67	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1084)	0.0000	1	(1.0726)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	15,200	3.2511	50,772.53	49,416.92	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6863)	0.0000	1	(6.7932)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,400	3.2511	4,676.42	4,551.56	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0632)	0.0000	1	(0.6257)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	100	3.2511	334.03	325.11	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0045)	0.0000	1	(0.0447)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	10,300	3.2511	34,405.07	33,486.46	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4651)	0.0000	1	(4.6033)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	9,800	3.2511	32,734.92	31,860.91	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4425)	0.0000	1	(4.3798)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	800	3.2511	2,672.24	2,600.89	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0361)	0.0000	1	(0.3575)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	1,200	3.2511	4,008.36	3,901.34	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0542)	0.0000	1	(0.5363)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	800	3.2511	2,672.24	2,600.89	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0361)	0.0000	1	(0.3575)	02/07/2025
600007.SH	01/08/2025	SDB3260962422	0	3,900	3.2511	13,027.16	12,679.34	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1761)	0.0000	1	(1.7430)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	5,700	3.3054	19,083.43	18,840.98	0.0000	4.3300	50.00	0.00	(2.2953)	(0.2617)	0.0000	1	(2.5570)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,300	3.3054	7,698.83	7,602.50	0.0000	4.3300	50.00	0.00	(0.9260)	(0.1056)	0.0000	1	(1.0316)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	600	3.3054	2,004.18	1,983.26	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0275)	0.0000	1	(0.2686)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	900	3.3054	3,006.27	2,974.89	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0413)	0.0000	1	(0.4029)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	200	3.3054	668.06	661.09	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0092)	0.0000	1	(0.0895)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	500	3.3054	1,670.15	1,652.72	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0230)	0.0000	1	(0.2238)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	700	3.3054	2,338.21	2,313.80	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0321)	0.0000	1	(0.3134)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	800	3.3054	2,672.24	2,644.35	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0367)	0.0000	1	(0.3581)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	400	3.3054	1,336.12	1,322.17	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0184)	0.0000	1	(0.1791)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	6,200	3.3054	20,709.85	20,493.70	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2846)	0.0000	1	(2.7756)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	400	3.3054	1,336.12	1,322.17	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0184)	0.0000	1	(0.1791)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,200	3.3054	7,348.66	7,271.96	0.0000	4.3300	50.00	0.00	(0.8839)	(0.1010)	0.0000	1	(0.9849)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,800	3.3054	6,012.54	5,949.78	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0826)	0.0000	1	(0.8058)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	4,000	3.3054	13,361.19	13,221.74	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1836)	0.0000	1	(1.7907)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	500	3.3054	1,670.15	1,652.72	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0230)	0.0000	1	(0.2238)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,200	3.3054	7,348.66	7,271.96	0.0000	4.3300	50.00	0.00	(0.8839)	(0.1010)	0.0000	1	(0.9849)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	11,700	3.3054	39,081.49	38,673.59	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5371)	0.0000	1	(5.2378)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	8,100	3.3054	27,056.41	26,774.02	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3719)	0.0000	1	(3.6261)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	400	3.3054	1,336.12	1,322.17	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0184)	0.0000	1	(0.1791)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,600	3.3054	5,344.48	5,288.70	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0735)	0.0000	1	(0.7163)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	4,400	3.3054	14,697.31	14,543.91	0.0000	4.3300	50.00	0.00	(1.7678)	(0.2020)	0.0000	1	(1.9698)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,400	3.3054	8,016.72	7,933.04	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1102)	0.0000	1	(1.0744)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	300	3.3054	1,002.09	991.63	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0138)	0.0000	1	(0.1343)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,800	3.3054	6,012.54	5,949.78	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0826)	0.0000	1	(0.8058)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,900	3.3054	13,027.16	12,891.20	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1790)	0.0000	1	(1.7459)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	11,000	3.3054	36,743.28	36,359.79	0.0000	4.3300	50.00	0.00	(4.4194)	(0.5050)	0.0000	1	(4.9244)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/07/2025	SDB3260962422	0	12,800	3.3054	42,755.81	42,309.57	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5876)	0.0000	1	(5.7302)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	34,900	3.3054	116,576.40	115,359.68	0.0000	4.3300	50.00	0.00	(14.0216)	(1.6022)	0.0000	1	(15.6238)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	4,300	3.3054	14,363.28	14,213.37	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1974)	0.0000	1	(1.9250)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	7,800	3.3054	26,054.32	25,782.39	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3581)	0.0000	1	(3.4918)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,200	3.3054	4,008.36	3,966.52	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0551)	0.0000	1	(0.5372)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,300	3.3054	4,342.39	4,297.07	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0597)	0.0000	1	(0.5820)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,100	3.3054	10,354.92	10,246.85	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1423)	0.0000	1	(1.3878)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	7,400	3.3054	24,718.21	24,460.22	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3397)	0.0000	1	(3.3128)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,000	3.3054	10,020.89	9,916.31	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1377)	0.0000	1	(1.3430)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,700	3.3054	5,678.51	5,619.24	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0780)	0.0000	1	(0.7610)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,100	3.3054	3,674.33	3,635.98	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0505)	0.0000	1	(0.4924)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,300	3.3054	4,342.39	4,297.07	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0597)	0.0000	1	(0.5820)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,600	3.3054	12,025.07	11,899.57	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1653)	0.0000	1	(1.6116)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,800	3.3054	6,012.54	5,949.78	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0826)	0.0000	1	(0.8058)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,800	3.3054	9,352.83	9,255.22	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1285)	0.0000	1	(1.2535)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	600	3.3054	2,004.18	1,983.26	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0275)	0.0000	1	(0.2686)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	300	3.3054	1,002.09	991.63	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0138)	0.0000	1	(0.1343)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,200	3.3054	4,008.36	3,966.52	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0551)	0.0000	1	(0.5372)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	100	3.3054	334.03	330.54	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0046)	0.0000	1	(0.0448)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	5,400	3.3054	18,037.61	17,849.35	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2479)	0.0000	1	(2.4174)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	4,200	3.3054	14,029.25	13,882.83	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1928)	0.0000	1	(1.8802)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,800	3.3054	12,693.13	12,560.65	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1745)	0.0000	1	(1.7012)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,000	3.3054	10,020.89	9,916.31	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1377)	0.0000	1	(1.3430)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	2,400	3.3054	8,016.72	7,933.04	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1102)	0.0000	1	(1.0744)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	15,200	3.3054	50,772.53	50,242.61	0.0000	4.3300	50.00	0.00	(6.1068)	(0.6978)	0.0000	1	(6.8046)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,400	3.3054	4,676.42	4,627.61	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0643)	0.0000	1	(0.6267)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	100	3.3054	334.03	330.54	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0046)	0.0000	1	(0.0448)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	10,300	3.3054	34,405.07	34,045.98	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4729)	0.0000	1	(4.6110)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	9,800	3.3054	32,734.92	32,393.26	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4499)	0.0000	1	(4.3872)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	800	3.3054	2,672.24	2,644.35	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0367)	0.0000	1	(0.3581)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	1,200	3.3054	4,008.36	3,966.52	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0551)	0.0000	1	(0.5372)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	800	3.3054	2,672.24	2,644.35	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0367)	0.0000	1	(0.3581)	02/07/2025
600007.SH	01/07/2025	SDB3260962422	0	3,900	3.3054	13,027.16	12,891.20	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1790)	0.0000	1	(1.7459)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	600	3.3403	2,004.18	2,004.18	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0278)	0.0000	1	(0.2689)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	900	3.3403	3,006.27	3,006.27	0.0000	4.3300	50.00	0.00	(0.3616)	(0.0418)	0.0000	1	(0.4033)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	200	3.3403	668.06	668.06	0.0000	4.3300	50.00	0.00	(0.0804)	(0.0093)	0.0000	1	(0.0896)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	500	3.3403	1,670.15	1,670.15	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0232)	0.0000	1	(0.2241)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	700	3.3403	2,338.21	2,338.21	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0325)	0.0000	1	(0.3137)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	800	3.3403	2,672.24	2,672.24	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0371)	0.0000	1	(0.3585)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	400	3.3403	1,336.12	1,336.12	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0186)	0.0000	1	(0.1793)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	6,200	3.3403	20,709.85	20,709.85	0.0000	4.3300	50.00	0.00	(2.4909)	(0.2876)	0.0000	1	(2.7786)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	400	3.3403	1,336.12	1,336.12	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0186)	0.0000	1	(0.1793)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	2,200	3.3403	7,348.66	7,348.66	0.0000	4.3300	50.00	0.00	(0.8839)	(0.1021)	0.0000	1	(0.9859)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,800	3.3403	6,012.54	6,012.54	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0835)	0.0000	1	(0.8067)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	4,000	3.3403	13,361.19	13,361.19	0.0000	4.3300	50.00	0.00	(1.6071)	(0.1856)	0.0000	1	(1.7926)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	500	3.3403	1,670.15	1,670.15	0.0000	4.3300	50.00	0.00	(0.2009)	(0.0232)	0.0000	1	(0.2241)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	2,200	3.3403	7,348.66	7,348.66	0.0000	4.3300	50.00	0.00	(0.8839)	(0.1021)	0.0000	1	(0.9859)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	11,700	3.3403	39,081.49	39,081.49	0.0000	4.3300	50.00	0.00	(4.7006)	(0.5428)	0.0000	1	(5.2434)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	8,100	3.3403	27,056.41	27,056.41	0.0000	4.3300	50.00	0.00	(3.2543)	(0.3758)	0.0000	1	(3.6301)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	400	3.3403	1,336.12	1,336.12	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0186)	0.0000	1	(0.1793)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,600	3.3403	5,344.48	5,344.48	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0742)	0.0000	1	(0.7171)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	4,400	3.3403	14,697.31	14,697.31	0.0000	4.3300	50.00	0.00	(1.7678)	(0.2041)	0.0000	1	(1.9719)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	2,400	3.3403	8,016.72	8,016.72	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1113)	0.0000	1	(1.0756)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600007.SH	01/06/2025	SDB3260962422	0	300	3.3403	1,002.09	1,002.09	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0139)	0.0000	1	(0.1344)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,800	3.3403	6,012.54	6,012.54	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0835)	0.0000	1	(0.8067)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,900	3.3403	13,027.16	13,027.16	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1809)	0.0000	1	(1.7478)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	11,000	3.3403	36,743.28	36,743.28	0.0000	4.3300	50.00	0.00	(4.4194)	(0.5103)	0.0000	1	(4.9297)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	12,800	3.3403	42,755.81	42,755.81	0.0000	4.3300	50.00	0.00	(5.1426)	(0.5938)	0.0000	1	(5.7364)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	34,900	3.3403	116,576.40	116,576.40	0.0000	4.3300	50.00	0.00	(14.0216)	(1.6191)	0.0000	1	(15.6407)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	4,300	3.3403	14,363.28	14,363.28	0.0000	4.3300	50.00	0.00	(1.7276)	(0.1995)	0.0000	1	(1.9271)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	7,800	3.3403	26,054.32	26,054.32	0.0000	4.3300	50.00	0.00	(3.1338)	(0.3619)	0.0000	1	(3.4956)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,200	3.3403	4,008.36	4,008.36	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0557)	0.0000	1	(0.5378)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,300	3.3403	4,342.39	4,342.39	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0603)	0.0000	1	(0.5826)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,100	3.3403	10,354.92	10,354.92	0.0000	4.3300	50.00	0.00	(1.2455)	(0.1438)	0.0000	1	(1.3893)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	7,400	3.3403	24,718.21	24,718.21	0.0000	4.3300	50.00	0.00	(2.9731)	(0.3433)	0.0000	1	(3.3164)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,000	3.3403	10,020.89	10,020.89	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1392)	0.0000	1	(1.3445)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,700	3.3403	5,678.51	5,678.51	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0789)	0.0000	1	(0.7619)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,100	3.3403	3,674.33	3,674.33	0.0000	4.3300	50.00	0.00	(0.4419)	(0.0510)	0.0000	1	(0.4930)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,300	3.3403	4,342.39	4,342.39	0.0000	4.3300	50.00	0.00	(0.5223)	(0.0603)	0.0000	1	(0.5826)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,600	3.3403	12,025.07	12,025.07	0.0000	4.3300	50.00	0.00	(1.4463)	(0.1670)	0.0000	1	(1.6134)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,800	3.3403	6,012.54	6,012.54	0.0000	4.3300	50.00	0.00	(0.7232)	(0.0835)	0.0000	1	(0.8067)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	2,800	3.3403	9,352.83	9,352.83	0.0000	4.3300	50.00	0.00	(1.1249)	(0.1299)	0.0000	1	(1.2548)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	600	3.3403	2,004.18	2,004.18	0.0000	4.3300	50.00	0.00	(0.2411)	(0.0278)	0.0000	1	(0.2689)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	300	3.3403	1,002.09	1,002.09	0.0000	4.3300	50.00	0.00	(0.1205)	(0.0139)	0.0000	1	(0.1344)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,200	3.3403	4,008.36	4,008.36	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0557)	0.0000	1	(0.5378)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	100	3.3403	334.03	334.03	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0046)	0.0000	1	(0.0448)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	5,400	3.3403	18,037.61	18,037.61	0.0000	4.3300	50.00	0.00	(2.1695)	(0.2505)	0.0000	1	(2.4200)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	4,200	3.3403	14,029.25	14,029.25	0.0000	4.3300	50.00	0.00	(1.6874)	(0.1949)	0.0000	1	(1.8823)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,800	3.3403	12,693.13	12,693.13	0.0000	4.3300	50.00	0.00	(1.5267)	(0.1763)	0.0000	1	(1.7030)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,000	3.3403	10,020.89	10,020.89	0.0000	4.3300	50.00	0.00	(1.2053)	(0.1392)	0.0000	1	(1.3445)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	2,400	3.3403	8,016.72	8,016.72	0.0000	4.3300	50.00	0.00	(0.9642)	(0.1113)	0.0000	1	(1.0756)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	15,200	3.3403	50,772.53	50,772.53	0.0000	4.3300	50.00	0.00	(6.1068)	(0.7052)	0.0000	1	(6.8120)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,400	3.3403	4,676.42	4,676.42	0.0000	4.3300	50.00	0.00	(0.5625)	(0.0650)	0.0000	1	(0.6274)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	100	3.3403	334.03	334.03	0.0000	4.3300	50.00	0.00	(0.0402)	(0.0046)	0.0000	1	(0.0448)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	10,300	3.3403	34,405.07	34,405.07	0.0000	4.3300	50.00	0.00	(4.1382)	(0.4778)	0.0000	1	(4.6160)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	9,800	3.3403	32,734.92	32,734.92	0.0000	4.3300	50.00	0.00	(3.9373)	(0.4547)	0.0000	1	(4.3919)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	800	3.3403	2,672.24	2,672.24	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0371)	0.0000	1	(0.3585)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	1,200	3.3403	4,008.36	4,008.36	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0557)	0.0000	1	(0.5378)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	800	3.3403	2,672.24	2,672.24	0.0000	4.3300	50.00	0.00	(0.3214)	(0.0371)	0.0000	1	(0.3585)	02/07/2025
600007.SH	01/06/2025	SDB3260962422	0	3,900	3.3403	13,027.16	13,027.16	0.0000	4.3300	50.00	0.00	(1.5669)	(0.1809)	0.0000	1	(1.7478)	02/07/2025
TOTAL CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND													(1,169.0376)	(130.1494)	0.0000	(1,299.1870)	
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601179.SH	01/17/2025	SDB3262867364	0	13,000	0.9882	13,474.54	12,846.68	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1784)	0.0000	1	(1.7991)	02/07/2025
601179.SH	01/17/2025	SDB3262867364	0	35,200	0.9882	36,484.91	34,784.85	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4831)	0.0000	1	(4.8714)	02/07/2025
601179.SH	01/16/2025	SDB3262867364	0	13,000	0.9383	13,474.54	12,197.61	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1694)	0.0000	1	(1.7901)	02/07/2025
601179.SH	01/16/2025	SDB3262867364	0	35,200	0.9383	36,484.91	33,027.39	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4587)	0.0000	1	(4.8470)	02/07/2025
601179.SH	01/15/2025	SDB3262867364	0	13,000	0.9545	13,474.54	12,408.14	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1723)	0.0000	1	(1.7930)	02/07/2025
601179.SH	01/15/2025	SDB3262867364	0	35,200	0.9545	36,484.91	33,597.41	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4666)	0.0000	1	(4.8550)	02/07/2025
601179.SH	01/14/2025	SDB3262867364	0	13,000	0.9700	13,474.54	12,609.77	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1751)	0.0000	1	(1.7958)	02/07/2025
601179.SH	01/14/2025	SDB3262867364	0	35,200	0.9700	36,484.91	34,143.37	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4742)	0.0000	1	(4.8625)	02/07/2025
601179.SH	01/13/2025	SDB3262867364	0	13,000	0.9786	13,474.54	12,721.50	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1767)	0.0000	1	(1.7974)	02/07/2025
601179.SH	01/13/2025	SDB3262867364	0	35,200	0.9786	36,484.91	34,445.91	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4784)	0.0000	1	(4.8667)	02/07/2025
601179.SH	01/10/2025	SDB3262867364	0	13,000	0.9678	13,474.54	12,581.10	0.0000	4.3300	50.00	0.00	(4.8621)	(0.5242)	0.0000	3	(5.3863)	02/07/2025
601179.SH	01/10/2025	SDB3262867364	0	35,200	0.9678	36,484.91	34,065.75	0.0000	4.3300	50.00	0.00	(13.1650)	(1.4194)	0.0000	3	(14.5844)	02/07/2025
601179.SH	01/09/2025	SDB3262867364	0	13,000	0.9719	13,474.54	12,634.23	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1755)	0.0000	1	(1.7962)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601179.SH	01/09/2025	SDB3262867364	0	35,200	0.9719	36,484.91	34,209.61	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4751)	0.0000	1	(4.8635)	02/07/2025
601179.SH	01/08/2025	SDB3262867364	0	13,000	0.9583	13,474.54	12,457.82	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1730)	0.0000	1	(1.7937)	02/07/2025
601179.SH	01/08/2025	SDB3262867364	0	35,200	0.9583	36,484.91	33,731.95	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4685)	0.0000	1	(4.8568)	02/07/2025
601179.SH	01/07/2025	SDB3262867364	0	13,000	0.9784	13,474.54	12,718.89	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1767)	0.0000	1	(1.7973)	02/07/2025
601179.SH	01/07/2025	SDB3262867364	0	35,200	0.9784	36,484.91	34,438.84	0.0000	4.3300	50.00	0.00	(4.3883)	(0.4783)	0.0000	1	(4.8666)	02/07/2025
601179.SH	01/06/2025	SDB3262867364	0	13,000	1.0365	13,474.54	13,474.54	0.0000	4.3300	50.00	0.00	(1.6207)	(0.1871)	0.0000	1	(1.8078)	02/07/2025
601179.SH	01/06/2025	SDB3262867364	0	35,200	1.0365	36,484.91	36,484.91	0.0000	4.3300	50.00	0.00	(4.3883)	(0.5067)	0.0000	1	(4.8951)	02/07/2025
TOTAL CHINA XD ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(72.1081)	(7.8177)	0.0000		(79.9258)	
CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600900.SH	01/16/2025	SDB3264983872	0	2,500	3.9176	10,088.49	9,794.12	0.0000	4.3300	50.00	0.00	(1.2134)	(0.1360)	0.0000	1	(1.3495)	02/07/2025
600900.SH	01/15/2025	SDB3264983872	0	12,400	3.9253	50,038.92	48,673.73	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6760)	0.0000	1	(6.6946)	02/07/2025
600900.SH	01/15/2025	SDB3264983872	0	117,000	3.9253	472,141.45	459,260.22	0.0000	4.3300	50.00	0.00	(56.7881)	(6.3786)	0.0000	1	(63.1667)	02/07/2025
600900.SH	01/14/2025	SDB3264983872	0	12,400	3.9167	50,038.92	48,566.58	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6745)	0.0000	1	(6.6931)	02/07/2025
600900.SH	01/14/2025	SDB3264983872	0	117,000	3.9167	472,141.45	458,249.22	0.0000	4.3300	50.00	0.00	(56.7881)	(6.3646)	0.0000	1	(63.1527)	02/07/2025
600900.SH	01/13/2025	SDB3264983872	0	12,400	3.9470	50,038.92	48,942.48	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6798)	0.0000	1	(6.6983)	02/07/2025
600900.SH	01/13/2025	SDB3264983872	0	117,000	3.9470	472,141.45	461,795.96	0.0000	4.3300	50.00	0.00	(56.7881)	(6.4138)	0.0000	1	(63.2020)	02/07/2025
600900.SH	01/10/2025	SDB3264983872	0	12,400	3.9120	50,038.92	48,508.80	0.0000	4.3300	50.00	0.00	(18.0557)	(2.0212)	0.0000	3	(20.0769)	02/07/2025
600900.SH	01/10/2025	SDB3264983872	0	117,000	3.9120	472,141.45	457,704.00	0.0000	4.3300	50.00	0.00	(170.3644)	(19.0710)	0.0000	3	(189.4354)	02/07/2025
600900.SH	01/09/2025	SDB3264983872	0	12,400	3.9269	50,038.92	48,693.21	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6763)	0.0000	1	(6.6949)	02/07/2025
600900.SH	01/09/2025	SDB3264983872	0	117,000	3.9269	472,141.45	459,444.02	0.0000	4.3300	50.00	0.00	(56.7881)	(6.3612)	0.0000	1	(63.1693)	02/07/2025
600900.SH	01/08/2025	SDB3264983872	0	12,400	3.9531	50,038.92	49,018.87	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6808)	0.0000	1	(6.6994)	02/07/2025
600900.SH	01/08/2025	SDB3264983872	0	117,000	3.9531	472,141.45	462,516.79	0.0000	4.3300	50.00	0.00	(56.7881)	(6.4238)	0.0000	1	(63.2120)	02/07/2025
600900.SH	01/07/2025	SDB3264983872	0	12,400	3.9900	50,038.92	49,476.31	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6872)	0.0000	1	(6.7057)	02/07/2025
600900.SH	01/07/2025	SDB3264983872	0	215,800	3.9900	870,838.67	861,047.40	0.0000	4.3300	50.00	0.00	(104.7425)	(11.9590)	0.0000	1	(116.7015)	02/07/2025
600900.SH	01/06/2025	SDB3264983872	0	12,400	4.0420	50,038.92	50,120.53	0.0000	4.3300	50.00	0.00	(6.0186)	(0.6961)	0.0000	1	(6.7147)	02/07/2025
600900.SH	01/06/2025	SDB3264983872	0	215,800	4.0425	870,838.67	872,371.72	0.0000	4.3300	50.00	0.00	(104.7425)	(12.1163)	0.0000	1	(116.8588)	02/07/2025
TOTAL CHINA YANGTZE POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND												(725.1892)	(82.0362)	0.0000		(807.2254)	
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603100.SH	01/17/2025	SDB3260122966	0	500	3.0095	1,471.45	1,504.77	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0209)	0.0000	1	(0.1979)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	1,000	3.0095	2,942.90	3,009.53	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0418)	0.0000	1	(0.3958)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	300	3.0095	882.87	902.86	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0125)	0.0000	1	(0.1187)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	700	3.0095	2,060.03	2,106.67	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0293)	0.0000	1	(0.2770)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	100	3.0095	294.29	300.95	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0042)	0.0000	1	(0.0396)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	800	3.0095	2,354.32	2,407.63	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0334)	0.0000	1	(0.3166)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	900	3.0095	2,648.61	2,708.58	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0376)	0.0000	1	(0.3562)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	900	3.0095	2,648.61	2,708.58	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0376)	0.0000	1	(0.3562)	02/07/2025
603100.SH	01/17/2025	SDB3260122966	0	700	3.0095	2,060.03	2,106.67	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0293)	0.0000	1	(0.2770)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	500	2.9413	1,471.45	1,470.65	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0204)	0.0000	1	(0.1974)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	1,000	2.9413	2,942.90	2,941.30	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0409)	0.0000	1	(0.3948)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	300	2.9413	882.87	882.39	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0123)	0.0000	1	(0.1184)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	700	2.9413	2,060.03	2,058.91	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2764)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	100	2.9413	294.29	294.13	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0041)	0.0000	1	(0.0395)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	800	2.9413	2,354.32	2,353.04	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0327)	0.0000	1	(0.3159)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	900	2.9413	2,648.61	2,647.17	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	1	(0.3553)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	900	2.9413	2,648.61	2,647.17	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	1	(0.3553)	02/07/2025
603100.SH	01/16/2025	SDB3260122966	0	700	2.9413	2,060.03	2,058.91	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2764)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	500	2.8974	1,471.45	1,448.70	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0201)	0.0000	1	(0.1971)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	1,000	2.8974	2,942.90	2,897.41	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0402)	0.0000	1	(0.3942)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	300	2.8974	882.87	869.22	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0121)	0.0000	1	(0.1183)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	700	2.8974	2,060.03	2,028.19	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0282)	0.0000	1	(0.2759)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	100	2.8974	294.29	289.74	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0040)	0.0000	1	(0.0394)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603100.SH	01/15/2025	SDB3260122966	0	800	2.8974	2,354.32	2,317.93	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0322)	0.0000	1	(0.3154)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	900	2.8974	2,648.61	2,607.67	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0362)	0.0000	1	(0.3548)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	900	2.8974	2,648.61	2,607.67	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0362)	0.0000	1	(0.3548)	02/07/2025
603100.SH	01/15/2025	SDB3260122966	0	700	2.8974	2,060.03	2,028.19	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0282)	0.0000	1	(0.2759)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	500	2.9385	1,471.45	1,469.26	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0204)	0.0000	1	(0.1974)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	1,000	2.9385	2,942.90	2,938.52	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0408)	0.0000	1	(0.3948)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	300	2.9385	882.87	881.55	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0122)	0.0000	1	(0.1184)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	700	2.9385	2,060.03	2,056.96	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2763)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	100	2.9385	294.29	293.85	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0041)	0.0000	1	(0.0395)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	800	2.9385	2,354.32	2,350.81	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0327)	0.0000	1	(0.3158)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	900	2.9385	2,648.61	2,644.66	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0367)	0.0000	1	(0.3553)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	900	2.9385	2,648.61	2,644.66	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0367)	0.0000	1	(0.3553)	02/07/2025
603100.SH	01/14/2025	SDB3260122966	0	700	2.9385	2,060.03	2,056.96	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2763)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	500	2.9126	1,471.45	1,456.30	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0202)	0.0000	1	(0.1972)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	1,000	2.9126	2,942.90	2,912.59	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0405)	0.0000	1	(0.3944)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	300	2.9126	882.87	873.78	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0121)	0.0000	1	(0.1183)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	700	2.9126	2,060.03	2,038.82	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0283)	0.0000	1	(0.2761)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	100	2.9126	294.29	291.26	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0040)	0.0000	1	(0.0394)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	800	2.9126	2,354.32	2,330.08	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0324)	0.0000	1	(0.3155)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	900	2.9126	2,648.61	2,621.34	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0364)	0.0000	1	(0.3550)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	900	2.9126	2,648.61	2,621.34	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0364)	0.0000	1	(0.3550)	02/07/2025
603100.SH	01/13/2025	SDB3260122966	0	700	2.9126	2,060.03	2,038.82	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0283)	0.0000	1	(0.2761)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	500	2.9429	1,471.45	1,471.43	0.0000	4.3300	50.00	0.00	(0.5309)	(0.0613)	0.0000	3	(0.5923)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	300	2.9429	882.87	882.86	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	3	(0.3554)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	1,000	2.9429	2,942.90	2,942.86	0.0000	4.3300	50.00	0.00	(1.0619)	(0.1226)	0.0000	3	(1.1845)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	300	2.9429	882.87	882.86	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	3	(0.3554)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	700	2.9429	2,060.03	2,060.00	0.0000	4.3300	50.00	0.00	(0.7433)	(0.0858)	0.0000	3	(0.8292)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	100	2.9429	294.29	294.29	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0123)	0.0000	3	(0.1185)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	800	2.9429	2,354.32	2,354.29	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0981)	0.0000	3	(0.9476)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	900	2.9429	2,648.61	2,648.57	0.0000	4.3300	50.00	0.00	(0.9557)	(0.1104)	0.0000	3	(1.0661)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	900	2.9429	2,648.61	2,648.57	0.0000	4.3300	50.00	0.00	(0.9557)	(0.1104)	0.0000	3	(1.0661)	02/07/2025
603100.SH	01/10/2025	SDB3260122966	0	700	2.9429	2,060.03	2,060.00	0.0000	4.3300	50.00	0.00	(0.7433)	(0.0858)	0.0000	3	(0.8292)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	500	2.8300	1,471.45	1,414.98	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0197)	0.0000	1	(0.1966)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	300	2.8300	882.87	848.99	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0118)	0.0000	1	(0.1180)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	1,000	2.8300	2,942.90	2,829.96	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0393)	0.0000	1	(0.3933)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	300	2.8300	882.87	848.99	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0118)	0.0000	1	(0.1180)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	700	2.8300	2,060.03	1,980.97	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0275)	0.0000	1	(0.2753)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	100	2.8300	294.29	283.00	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0039)	0.0000	1	(0.0393)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	800	2.8300	2,354.32	2,263.97	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0314)	0.0000	1	(0.3146)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	900	2.8300	2,648.61	2,546.96	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0354)	0.0000	1	(0.3539)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	900	2.8300	2,648.61	2,546.96	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0354)	0.0000	1	(0.3539)	02/07/2025
603100.SH	01/09/2025	SDB3260122966	0	700	2.8300	2,060.03	1,980.97	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0275)	0.0000	1	(0.2753)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	500	2.8108	1,471.45	1,405.41	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0195)	0.0000	1	(0.1965)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	300	2.8108	882.87	843.24	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0117)	0.0000	1	(0.1179)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	1,000	2.8108	2,942.90	2,810.82	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0390)	0.0000	1	(0.3930)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	300	2.8108	882.87	843.24	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0117)	0.0000	1	(0.1179)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	700	2.8108	2,060.03	1,967.57	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0273)	0.0000	1	(0.2751)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	100	2.8108	294.29	281.08	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0039)	0.0000	1	(0.0393)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	800	2.8108	2,354.32	2,248.65	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0312)	0.0000	1	(0.3144)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	900	2.8108	2,648.61	2,529.73	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0351)	0.0000	1	(0.3537)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	900	2.8108	2,648.61	2,529.73	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0351)	0.0000	1	(0.3537)	02/07/2025
603100.SH	01/08/2025	SDB3260122966	0	700	2.8108	2,060.03	1,967.57	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0273)	0.0000	1	(0.2751)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	500	2.8504	1,471.45	1,425.20	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0198)	0.0000	1	(0.1968)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603100.SH	01/07/2025	SDB3260122966	0	300	2.8504	882.87	855.12	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0119)	0.0000	1	(0.1181)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	1,000	2.8504	2,942.90	2,850.41	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0396)	0.0000	1	(0.3936)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	300	2.8504	882.87	855.12	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0119)	0.0000	1	(0.1181)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	700	2.8504	2,060.03	1,995.29	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0277)	0.0000	1	(0.2755)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	100	2.8504	294.29	285.04	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0040)	0.0000	1	(0.0394)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	800	2.8504	2,354.32	2,280.33	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0317)	0.0000	1	(0.3148)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	900	2.8504	2,648.61	2,565.37	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0356)	0.0000	1	(0.3542)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	900	2.8504	2,648.61	2,565.37	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0356)	0.0000	1	(0.3542)	02/07/2025
603100.SH	01/07/2025	SDB3260122966	0	700	2.8504	2,060.03	1,995.29	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0277)	0.0000	1	(0.2755)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	500	2.9429	1,471.45	1,471.45	0.0000	4.3300	50.00	0.00	(0.1770)	(0.0204)	0.0000	1	(0.1974)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	300	2.9429	882.87	882.87	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0123)	0.0000	1	(0.1185)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	1,000	2.9429	2,942.90	2,942.90	0.0000	4.3300	50.00	0.00	(0.3540)	(0.0409)	0.0000	1	(0.3948)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	300	2.9429	882.87	882.87	0.0000	4.3300	50.00	0.00	(0.1062)	(0.0123)	0.0000	1	(0.1185)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	700	2.9429	2,060.03	2,060.03	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2764)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	100	2.9429	294.29	294.29	0.0000	4.3300	50.00	0.00	(0.0354)	(0.0041)	0.0000	1	(0.0395)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	800	2.9429	2,354.32	2,354.32	0.0000	4.3300	50.00	0.00	(0.2832)	(0.0327)	0.0000	1	(0.3159)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	900	2.9429	2,648.61	2,648.61	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	1	(0.3554)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	900	2.9429	2,648.61	2,648.61	0.0000	4.3300	50.00	0.00	(0.3186)	(0.0368)	0.0000	1	(0.3554)	02/07/2025
603100.SH	01/06/2025	SDB3260122966	0	700	2.9429	2,060.03	2,060.03	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2764)	02/07/2025
TOTAL CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(25.8041)	(2.9494)	0.0000	(28.7535)	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
600452.SH	01/17/2025	SDB3260123128	0	3,100	1.3231	4,042.90	4,101.46	0.0000	4.3300	50.00	0.00	(0.4863)	(0.0570)	0.0000	1	(0.5432)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	12,900	1.3231	16,855.13	17,067.37	0.0000	4.3300	50.00	0.00	(2.0273)	(0.2370)	0.0000	1	(2.2643)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,200	1.3231	1,544.46	1,587.66	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0221)	0.0000	1	(0.2078)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	17,700	1.3231	22,705.75	23,418.02	0.0000	4.3300	50.00	0.00	(2.7310)	(0.3253)	0.0000	1	(3.0562)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	5,900	1.3231	7,803.72	7,806.01	0.0000	4.3300	50.00	0.00	(0.9386)	(0.1084)	0.0000	1	(1.0470)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	25,300	1.3231	33,161.06	33,473.22	0.0000	4.3300	50.00	0.00	(3.9885)	(0.4649)	0.0000	1	(4.4534)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	7,600	1.3231	9,885.30	10,055.20	0.0000	4.3300	50.00	0.00	(1.1890)	(0.1397)	0.0000	1	(1.3286)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	9,000	1.3231	11,754.55	11,907.47	0.0000	4.3300	50.00	0.00	(1.4138)	(0.1654)	0.0000	1	(1.5792)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,400	1.3231	1,811.38	1,852.27	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0257)	0.0000	1	(0.2436)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	5,000	1.3231	6,507.68	6,615.26	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0919)	0.0000	1	(0.8746)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	2,400	1.3231	3,172.02	3,175.32	0.0000	4.3300	50.00	0.00	(0.3815)	(0.0441)	0.0000	1	(0.4256)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	200	1.3231	264.50	264.61	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0037)	0.0000	1	(0.0355)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	28,833	1.3231	38,442.06	38,147.56	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5298)	0.0000	1	(5.1536)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	6,000	1.3231	8,015.42	7,938.31	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1103)	0.0000	1	(1.0743)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	25,200	1.3231	34,170.14	33,340.91	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4631)	0.0000	1	(4.5730)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	10,200	1.3231	13,781.90	13,495.13	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1874)	0.0000	1	(1.8451)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	9,700	1.3231	13,594.92	12,833.60	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1782)	0.0000	1	(1.8134)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	6,100	1.3231	8,624.48	8,070.62	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1121)	0.0000	1	(1.1494)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,600	1.3231	5,206.28	4,762.99	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0662)	0.0000	1	(0.6924)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	300	1.3231	433.86	396.92	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0055)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	200	1.3231	289.24	264.61	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	300	1.3231	433.86	396.92	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0055)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	200	1.3231	289.24	264.61	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	100	1.3231	144.62	132.31	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0018)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	9,700	1.3231	14,028.02	12,833.60	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1782)	0.0000	1	(1.8655)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	19,200	1.3231	27,766.81	25,402.60	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3528)	0.0000	1	(3.6925)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,500	1.3231	5,061.66	4,630.68	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0643)	0.0000	1	(0.6731)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,700	1.3231	2,458.52	2,249.19	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0312)	0.0000	1	(0.3269)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	400	1.3231	578.48	529.22	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0769)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,000	1.3231	1,446.19	1,323.05	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0184)	0.0000	1	(0.1923)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	7,800	1.3231	11,280.27	10,319.81	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1433)	0.0000	1	(1.5001)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/17/2025	SDB3260123128	0	4,400	1.3231	6,363.23	5,821.43	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0809)	0.0000	1	(0.8462)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	500	1.3231	723.09	661.53	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0092)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,000	1.3231	1,446.19	1,323.05	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0184)	0.0000	1	(0.1923)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	10,100	1.3231	14,606.50	13,362.83	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1856)	0.0000	1	(1.9424)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,500	1.3231	5,061.66	4,630.68	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0643)	0.0000	1	(0.6731)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,400	1.3231	2,024.66	1,852.27	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0257)	0.0000	1	(0.2692)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,000	1.3231	1,446.19	1,323.05	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0184)	0.0000	1	(0.1923)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	8,500	1.3231	12,292.60	11,245.94	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1562)	0.0000	1	(1.6347)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	24,900	1.3231	36,010.08	32,943.99	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4576)	0.0000	1	(4.7888)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	2,800	1.3231	4,049.33	3,704.55	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0515)	0.0000	1	(0.5385)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	6,200	1.3231	8,966.37	8,202.92	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1139)	0.0000	1	(1.1924)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	5,500	1.3231	7,954.03	7,276.79	0.0000	4.3300	50.00	0.00	(0.9567)	(0.1011)	0.0000	1	(1.0578)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	5,200	1.3231	7,520.18	6,879.87	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0956)	0.0000	1	(1.0001)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	700	1.3231	1,012.33	926.14	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1346)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,700	1.3231	2,458.52	2,249.19	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0312)	0.0000	1	(0.3269)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	18,300	1.3231	26,465.24	24,211.85	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3363)	0.0000	1	(3.5195)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	11,100	1.3231	16,052.69	14,685.88	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2040)	0.0000	1	(2.1348)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	7,300	1.3231	10,557.17	9,658.28	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1341)	0.0000	1	(1.4039)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	14,800	1.3231	21,403.58	19,581.17	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2720)	0.0000	1	(2.8463)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,200	1.3231	4,627.80	4,233.77	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0588)	0.0000	1	(0.6154)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	10,100	1.3231	14,606.50	13,362.83	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1856)	0.0000	1	(1.9424)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	9,300	1.3231	13,449.55	12,304.38	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1709)	0.0000	1	(1.7886)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	17,900	1.3231	25,886.77	23,682.63	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3289)	0.0000	1	(3.4425)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	64,400	1.3231	93,134.51	85,204.55	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1834)	0.0000	1	(12.3854)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,600	1.3231	5,206.28	4,762.99	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0662)	0.0000	1	(0.6924)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	15,900	1.3231	22,994.39	21,036.53	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2922)	0.0000	1	(3.0579)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	400	1.3231	578.48	529.22	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0769)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	200	1.3231	289.24	264.61	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,100	1.3231	1,590.81	1,455.36	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0202)	0.0000	1	(0.2116)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	900	1.3231	1,301.57	1,190.75	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0165)	0.0000	1	(0.1731)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	500	1.3231	723.09	661.53	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0092)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	500	1.3231	723.09	661.53	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0092)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	1,700	1.3231	2,458.52	2,249.19	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0312)	0.0000	1	(0.3269)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	4,500	1.3231	6,507.85	5,953.73	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0827)	0.0000	1	(0.8654)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	6,800	1.3231	9,834.08	8,996.75	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1250)	0.0000	1	(1.3078)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	2,000	1.3231	2,892.38	2,646.10	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0368)	0.0000	1	(0.3846)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	28,400	1.3231	41,071.74	37,574.68	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5219)	0.0000	1	(5.4619)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	8,200	1.3231	11,858.74	10,849.03	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1507)	0.0000	1	(1.5770)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	2,100	1.3231	3,036.99	2,778.41	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0386)	0.0000	1	(0.4039)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	4,200	1.3231	6,073.99	5,556.82	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0772)	0.0000	1	(0.8077)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	39,000	1.3231	56,401.33	51,599.03	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7167)	0.0000	1	(7.5005)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	28,700	1.3231	41,505.60	37,971.59	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5274)	0.0000	1	(5.5196)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	8,800	1.3231	12,726.45	11,642.86	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1617)	0.0000	1	(1.6924)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	25,100	1.3231	36,299.32	33,208.61	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4612)	0.0000	1	(4.8272)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	25,000	1.3231	36,154.70	33,076.30	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4594)	0.0000	1	(4.8080)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	3,000	1.3231	4,338.56	3,969.16	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0551)	0.0000	1	(0.5770)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	5,000	1.3231	7,230.94	6,615.26	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0919)	0.0000	1	(0.9616)	02/07/2025
600452.SH	01/17/2025	SDB3260123128	0	6,400	1.3231	9,255.60	8,467.53	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1176)	0.0000	1	(1.2308)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,200	1.2769	1,544.46	1,532.25	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0213)	0.0000	1	(0.2070)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	17,700	1.2769	22,705.75	22,600.65	0.0000	4.3300	50.00	0.00	(2.7310)	(0.3139)	0.0000	1	(3.0449)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	5,900	1.2769	7,803.72	7,533.55	0.0000	4.3300	50.00	0.00	(0.9386)	(0.1046)	0.0000	1	(1.0432)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	25,300	1.2769	33,161.06	32,304.89	0.0000	4.3300	50.00	0.00	(3.9885)	(0.4487)	0.0000	1	(4.4372)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	7,600	1.2769	9,885.30	9,704.23	0.0000	4.3300	50.00	0.00	(1.1890)	(0.1348)	0.0000	1	(1.3238)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/16/2025	SDB3260123128	0	9,000	1.2769	11,754.55	11,491.86	0.0000	4.3300	50.00	0.00	(1.4138)	(0.1596)	0.0000	1	(1.5734)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,400	1.2769	1,811.38	1,787.62	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0248)	0.0000	1	(0.2427)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	5,000	1.2769	6,507.68	6,384.36	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0887)	0.0000	1	(0.8714)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	2,400	1.2769	3,172.02	3,064.50	0.0000	4.3300	50.00	0.00	(0.3815)	(0.0426)	0.0000	1	(0.4241)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	200	1.2769	264.50	255.37	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	1	(0.0354)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	28,833	1.2769	38,442.06	36,816.08	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5113)	0.0000	1	(5.1351)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	6,000	1.2769	8,015.42	7,661.24	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1064)	0.0000	1	(1.0705)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	25,200	1.2769	34,170.14	32,177.20	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4469)	0.0000	1	(4.5568)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	10,200	1.2769	13,781.90	13,024.10	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1809)	0.0000	1	(1.8385)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	9,700	1.2769	13,594.92	12,385.67	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1720)	0.0000	1	(1.8072)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	6,100	1.2769	8,624.48	7,788.93	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1082)	0.0000	1	(1.1455)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,600	1.2769	5,206.28	4,596.74	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0638)	0.0000	1	(0.6900)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	300	1.2769	433.86	383.06	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0053)	0.0000	1	(0.0575)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	200	1.2769	289.24	255.37	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0035)	0.0000	1	(0.0383)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	300	1.2769	433.86	383.06	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0053)	0.0000	1	(0.0575)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	200	1.2769	289.24	255.37	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0035)	0.0000	1	(0.0383)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	100	1.2769	144.62	127.69	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0018)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	9,700	1.2769	14,028.02	12,385.67	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1720)	0.0000	1	(1.8593)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	19,200	1.2769	27,766.81	24,515.96	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3405)	0.0000	1	(3.6802)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,500	1.2769	5,061.66	4,469.06	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0621)	0.0000	1	(0.6709)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,700	1.2769	2,458.52	2,170.68	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0301)	0.0000	1	(0.3259)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	400	1.2769	578.48	510.75	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0071)	0.0000	1	(0.0767)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,000	1.2769	1,446.19	1,276.87	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0177)	0.0000	1	(0.1917)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	7,800	1.2769	11,280.27	9,959.61	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1383)	0.0000	1	(1.4951)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	4,400	1.2769	6,363.23	5,618.24	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0780)	0.0000	1	(0.8434)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	500	1.2769	723.09	638.44	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0089)	0.0000	1	(0.0958)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,000	1.2769	1,446.19	1,276.87	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0177)	0.0000	1	(0.1917)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	10,100	1.2769	14,606.50	12,896.42	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1791)	0.0000	1	(1.9360)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,500	1.2769	5,061.66	4,469.06	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0621)	0.0000	1	(0.6709)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,400	1.2769	2,024.66	1,787.62	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0248)	0.0000	1	(0.2684)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,000	1.2769	1,446.19	1,276.87	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0177)	0.0000	1	(0.1917)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	8,500	1.2769	12,292.60	10,853.42	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1507)	0.0000	1	(1.6293)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	24,900	1.2769	36,010.08	31,794.14	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4416)	0.0000	1	(4.7728)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	2,800	1.2769	4,049.33	3,575.24	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0497)	0.0000	1	(0.5367)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	6,200	1.2769	8,966.37	7,916.61	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1100)	0.0000	1	(1.1884)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	5,500	1.2769	7,954.03	7,022.80	0.0000	4.3300	50.00	0.00	(0.9567)	(0.0975)	0.0000	1	(1.0542)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	5,200	1.2769	7,520.18	6,639.74	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0922)	0.0000	1	(0.9967)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	700	1.2769	1,012.33	893.81	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0124)	0.0000	1	(0.1342)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,700	1.2769	2,458.52	2,170.68	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0301)	0.0000	1	(0.3259)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	18,300	1.2769	26,465.24	23,366.78	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3245)	0.0000	1	(3.5077)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	11,100	1.2769	16,052.69	14,173.29	0.0000	4.3300	50.00	0.00	(1.9308)	(0.1969)	0.0000	1	(2.1276)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	7,300	1.2769	10,557.17	9,321.17	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1295)	0.0000	1	(1.3993)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	14,800	1.2769	21,403.58	18,897.72	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2625)	0.0000	1	(2.8368)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,200	1.2769	4,627.80	4,085.99	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0567)	0.0000	1	(0.6134)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	10,100	1.2769	14,606.50	12,896.42	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1791)	0.0000	1	(1.9360)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	9,300	1.2769	13,449.55	11,874.92	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1649)	0.0000	1	(1.7826)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	17,900	1.2769	25,886.77	22,856.03	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3174)	0.0000	1	(3.4310)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	64,400	1.2769	93,134.51	82,230.62	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1421)	0.0000	1	(12.3441)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,600	1.2769	5,206.28	4,596.74	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0638)	0.0000	1	(0.6900)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	15,900	1.2769	22,994.39	20,302.28	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2820)	0.0000	1	(3.0477)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	400	1.2769	578.48	510.75	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0071)	0.0000	1	(0.0767)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	200	1.2769	289.24	255.37	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0035)	0.0000	1	(0.0383)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,100	1.2769	1,590.81	1,404.56	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0195)	0.0000	1	(0.2108)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/16/2025	SDB3260123128	0	900	1.2769	1,301.57	1,149.19	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0160)	0.0000	1	(0.1725)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	500	1.2769	723.09	638.44	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0089)	0.0000	1	(0.0958)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	500	1.2769	723.09	638.44	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0089)	0.0000	1	(0.0958)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	1,700	1.2769	2,458.52	2,170.68	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0301)	0.0000	1	(0.3259)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	4,500	1.2769	6,507.85	5,745.93	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0798)	0.0000	1	(0.8626)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	6,800	1.2769	9,834.08	8,682.74	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1206)	0.0000	1	(1.3034)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	2,000	1.2769	2,892.38	2,553.75	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0355)	0.0000	1	(0.3834)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	28,400	1.2769	41,071.74	36,263.19	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5037)	0.0000	1	(5.4437)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	8,200	1.2769	11,858.74	10,470.36	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1454)	0.0000	1	(1.5718)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	2,100	1.2769	3,036.99	2,681.43	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0372)	0.0000	1	(0.4025)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	4,200	1.2769	6,073.99	5,362.87	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0745)	0.0000	1	(0.8051)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	39,000	1.2769	56,401.33	49,798.05	0.0000	4.3300	50.00	0.00	(6.7838)	(0.6916)	0.0000	1	(7.4755)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	28,700	1.2769	41,505.60	36,646.26	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5090)	0.0000	1	(5.5012)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	8,800	1.2769	12,726.45	11,236.48	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1561)	0.0000	1	(1.6868)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	25,100	1.2769	36,299.32	32,049.51	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4451)	0.0000	1	(4.8111)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	25,000	1.2769	36,154.70	31,921.82	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4434)	0.0000	1	(4.7920)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	3,000	1.2769	4,338.56	3,830.62	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0532)	0.0000	1	(0.5750)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	5,000	1.2769	7,230.94	6,384.36	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0887)	0.0000	1	(0.9584)	02/07/2025
600452.SH	01/16/2025	SDB3260123128	0	6,400	1.2769	9,255.60	8,171.99	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1135)	0.0000	1	(1.2267)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	5,900	1.2917	7,803.72	7,620.82	0.0000	4.3300	50.00	0.00	(0.9386)	(0.1058)	0.0000	1	(1.0445)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	25,300	1.2917	33,161.06	32,679.12	0.0000	4.3300	50.00	0.00	(3.9885)	(0.4539)	0.0000	1	(4.4424)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	7,600	1.2917	9,885.30	9,816.65	0.0000	4.3300	50.00	0.00	(1.1890)	(0.1363)	0.0000	1	(1.3253)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	9,000	1.2917	11,754.55	11,624.99	0.0000	4.3300	50.00	0.00	(1.4138)	(0.1615)	0.0000	1	(1.5753)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,400	1.2917	1,811.38	1,808.33	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0251)	0.0000	1	(0.2430)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	5,000	1.2917	6,507.68	6,458.33	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0897)	0.0000	1	(0.8724)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	2,400	1.2917	3,172.02	3,100.00	0.0000	4.3300	50.00	0.00	(0.3815)	(0.0431)	0.0000	1	(0.4246)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	200	1.2917	264.50	258.33	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0036)	0.0000	1	(0.0354)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	28,833	1.2917	38,442.06	37,242.58	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5173)	0.0000	1	(5.1410)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	6,000	1.2917	8,015.42	7,749.99	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1076)	0.0000	1	(1.0717)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	25,200	1.2917	34,170.14	32,549.96	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4521)	0.0000	1	(4.5620)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	10,200	1.2917	13,781.90	13,174.98	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1830)	0.0000	1	(1.8406)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	9,700	1.2917	13,594.92	12,529.15	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1740)	0.0000	1	(1.8092)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	6,100	1.2917	8,624.48	7,879.16	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1094)	0.0000	1	(1.1468)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,600	1.2917	5,206.28	4,649.99	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0646)	0.0000	1	(0.6908)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	300	1.2917	433.86	387.50	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	200	1.2917	289.24	258.33	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	300	1.2917	433.86	387.50	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	200	1.2917	289.24	258.33	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	100	1.2917	144.62	129.17	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0018)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	9,700	1.2917	14,028.02	12,529.15	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1740)	0.0000	1	(1.8613)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	19,200	1.2917	27,766.81	24,799.97	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3444)	0.0000	1	(3.6842)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,500	1.2917	5,061.66	4,520.83	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0628)	0.0000	1	(0.6716)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,700	1.2917	2,458.52	2,195.83	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0305)	0.0000	1	(0.3262)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	400	1.2917	578.48	516.67	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,000	1.2917	1,446.19	1,291.66	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0179)	0.0000	1	(0.1919)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	7,800	1.2917	11,280.27	10,074.99	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1399)	0.0000	1	(1.4967)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	4,400	1.2917	6,363.23	5,683.33	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0789)	0.0000	1	(0.8443)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	500	1.2917	723.09	645.83	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0959)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,000	1.2917	1,446.19	1,291.66	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0179)	0.0000	1	(0.1919)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	10,100	1.2917	14,606.50	13,045.82	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1812)	0.0000	1	(1.9380)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,500	1.2917	5,061.66	4,520.83	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0628)	0.0000	1	(0.6716)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,400	1.2917	2,024.66	1,808.33	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0251)	0.0000	1	(0.2686)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,000	1.2917	1,446.19	1,291.66	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0179)	0.0000	1	(0.1919)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/15/2025	SDB3260123128	0	8,500	1.2917	12,292.60	10,979.15	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1525)	0.0000	1	(1.6310)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	24,900	1.2917	36,010.08	32,162.46	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4467)	0.0000	1	(4.7779)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	2,800	1.2917	4,049.33	3,616.66	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0502)	0.0000	1	(0.5373)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	6,200	1.2917	8,966.37	8,008.32	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1112)	0.0000	1	(1.1897)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	5,500	1.2917	7,954.03	7,104.16	0.0000	4.3300	50.00	0.00	(0.9567)	(0.0987)	0.0000	1	(1.0554)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	5,200	1.2917	7,520.18	6,716.66	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0933)	0.0000	1	(0.9978)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	700	1.2917	1,012.33	904.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0126)	0.0000	1	(0.1343)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,700	1.2917	2,458.52	2,195.83	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0305)	0.0000	1	(0.3262)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	18,300	1.2917	26,465.24	23,637.47	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3283)	0.0000	1	(3.5115)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	11,100	1.2917	16,052.69	14,337.48	0.0000	4.3300	50.00	0.00	(1.9308)	(0.1991)	0.0000	1	(2.1299)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	7,300	1.2917	10,557.17	9,429.15	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1310)	0.0000	1	(1.4008)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	14,800	1.2917	21,403.58	19,116.64	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2655)	0.0000	1	(2.8399)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,200	1.2917	4,627.80	4,133.33	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0574)	0.0000	1	(0.6140)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	10,100	1.2917	14,606.50	13,045.82	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1812)	0.0000	1	(1.9380)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	9,300	1.2917	13,449.55	12,012.48	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1668)	0.0000	1	(1.7845)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	17,900	1.2917	25,886.77	23,120.80	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3211)	0.0000	1	(3.4347)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	64,400	1.2917	93,134.51	83,183.23	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1553)	0.0000	1	(12.3573)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,600	1.2917	5,206.28	4,649.99	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0646)	0.0000	1	(0.6908)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	15,900	1.2917	22,994.39	20,537.47	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2852)	0.0000	1	(3.0510)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	400	1.2917	578.48	516.67	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	200	1.2917	289.24	258.33	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,100	1.2917	1,590.81	1,420.83	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0197)	0.0000	1	(0.2111)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	900	1.2917	1,301.57	1,162.50	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0161)	0.0000	1	(0.1727)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	500	1.2917	723.09	645.83	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0959)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	500	1.2917	723.09	645.83	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0959)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	1,700	1.2917	2,458.52	2,195.83	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0305)	0.0000	1	(0.3262)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	4,500	1.2917	6,507.85	5,812.49	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0807)	0.0000	1	(0.8635)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	6,800	1.2917	9,834.08	8,783.32	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1220)	0.0000	1	(1.3048)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	2,000	1.2917	2,892.38	2,583.33	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0359)	0.0000	1	(0.3838)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	28,400	1.2917	41,071.74	36,683.29	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5095)	0.0000	1	(5.4495)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	8,200	1.2917	11,858.74	10,591.65	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1471)	0.0000	1	(1.5734)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	2,100	1.2917	3,036.99	2,712.50	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0377)	0.0000	1	(0.4030)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	4,200	1.2917	6,073.99	5,424.99	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0753)	0.0000	1	(0.8059)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	39,000	1.2917	56,401.33	50,374.94	0.0000	4.3300	50.00	0.00	(6.7838)	(0.6997)	0.0000	1	(7.4835)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	28,700	1.2917	41,505.60	37,070.79	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5149)	0.0000	1	(5.5071)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	8,800	1.2917	12,726.45	11,366.65	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1579)	0.0000	1	(1.6886)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	25,100	1.2917	36,299.32	32,420.79	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4503)	0.0000	1	(4.8163)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	25,000	1.2917	36,154.70	32,291.63	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4485)	0.0000	1	(4.7971)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	3,000	1.2917	4,338.56	3,874.99	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0538)	0.0000	1	(0.5757)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	5,000	1.2917	7,230.94	6,458.33	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0897)	0.0000	1	(0.9594)	02/07/2025
600452.SH	01/15/2025	SDB3260123128	0	6,400	1.2917	9,255.60	8,266.66	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1148)	0.0000	1	(1.2281)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	7,600	1.3046	9,885.30	9,915.32	0.0000	4.3300	50.00	0.00	(1.1890)	(0.1377)	0.0000	1	(1.3267)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	9,000	1.3046	11,754.55	11,741.82	0.0000	4.3300	50.00	0.00	(1.4138)	(0.1631)	0.0000	1	(1.5769)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,400	1.3046	1,811.38	1,826.51	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0254)	0.0000	1	(0.2432)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	5,000	1.3046	6,507.68	6,523.23	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0906)	0.0000	1	(0.8733)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	2,400	1.3046	3,172.02	3,131.15	0.0000	4.3300	50.00	0.00	(0.3815)	(0.0435)	0.0000	1	(0.4250)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	200	1.3046	264.50	260.93	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0036)	0.0000	1	(0.0354)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	28,833	1.3046	38,442.06	37,616.89	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5225)	0.0000	1	(5.1462)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	6,000	1.3046	8,015.42	7,827.88	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1087)	0.0000	1	(1.0728)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	25,200	1.3046	34,170.14	32,877.10	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4566)	0.0000	1	(4.5665)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	10,200	1.3046	13,781.90	13,307.40	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1848)	0.0000	1	(1.8425)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	9,700	1.3046	13,594.92	12,655.08	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1758)	0.0000	1	(1.8109)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	6,100	1.3046	8,624.48	7,958.35	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1105)	0.0000	1	(1.1479)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/14/2025	SDB3260123128	0	3,600	1.3046	5,206.28	4,696.73	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0652)	0.0000	1	(0.6914)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	300	1.3046	433.86	391.39	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	200	1.3046	289.24	260.93	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	300	1.3046	433.86	391.39	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	200	1.3046	289.24	260.93	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	100	1.3046	144.62	130.46	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0018)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	9,700	1.3046	14,028.02	12,655.08	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1758)	0.0000	1	(1.8630)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	19,200	1.3046	27,766.81	25,049.22	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3479)	0.0000	1	(3.6876)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	3,500	1.3046	5,061.66	4,566.26	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0634)	0.0000	1	(0.6722)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,700	1.3046	2,458.52	2,217.90	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	400	1.3046	578.48	521.86	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,000	1.3046	1,446.19	1,304.65	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1921)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	7,800	1.3046	11,280.27	10,176.25	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1413)	0.0000	1	(1.4981)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	4,400	1.3046	6,363.23	5,740.45	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0797)	0.0000	1	(0.8451)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	500	1.3046	723.09	652.32	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0091)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,000	1.3046	1,446.19	1,304.65	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1921)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	10,100	1.3046	14,606.50	13,176.93	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1830)	0.0000	1	(1.9399)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	3,500	1.3046	5,061.66	4,566.26	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0634)	0.0000	1	(0.6722)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,400	1.3046	2,024.66	1,826.51	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0254)	0.0000	1	(0.2689)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,000	1.3046	1,446.19	1,304.65	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1921)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	8,500	1.3046	12,292.60	11,089.50	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1540)	0.0000	1	(1.6325)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	24,900	1.3046	36,010.08	32,485.71	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4512)	0.0000	1	(4.7824)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	2,800	1.3046	4,049.33	3,653.01	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0507)	0.0000	1	(0.5378)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	6,200	1.3046	8,966.37	8,088.81	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1123)	0.0000	1	(1.1908)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	5,500	1.3046	7,954.03	7,175.56	0.0000	4.3300	50.00	0.00	(0.9567)	(0.0997)	0.0000	1	(1.0564)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	5,200	1.3046	7,520.18	6,784.16	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0942)	0.0000	1	(0.9987)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	700	1.3046	1,012.33	913.25	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0127)	0.0000	1	(0.1344)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,700	1.3046	2,458.52	2,217.90	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	18,300	1.3046	26,465.24	23,875.04	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3316)	0.0000	1	(3.5148)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	11,100	1.3046	16,052.69	14,481.58	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2011)	0.0000	1	(2.1319)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	7,300	1.3046	10,557.17	9,523.92	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1323)	0.0000	1	(1.4021)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	14,800	1.3046	21,403.58	19,308.78	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2682)	0.0000	1	(2.8426)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	3,200	1.3046	4,627.80	4,174.87	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0580)	0.0000	1	(0.6146)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	10,100	1.3046	14,606.50	13,176.93	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1830)	0.0000	1	(1.9399)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	9,300	1.3046	13,449.55	12,133.22	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1685)	0.0000	1	(1.7862)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	17,900	1.3046	25,886.77	23,353.18	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3243)	0.0000	1	(3.4380)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	64,400	1.3046	93,134.51	84,019.27	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1669)	0.0000	1	(12.3689)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	3,600	1.3046	5,206.28	4,696.73	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0652)	0.0000	1	(0.6914)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	15,900	1.3046	22,994.39	20,743.89	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2881)	0.0000	1	(3.0538)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	400	1.3046	578.48	521.86	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	200	1.3046	289.24	260.93	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,100	1.3046	1,590.81	1,435.11	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0199)	0.0000	1	(0.2113)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	900	1.3046	1,301.57	1,174.18	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0163)	0.0000	1	(0.1729)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	500	1.3046	723.09	652.32	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0091)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	500	1.3046	723.09	652.32	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0091)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	1,700	1.3046	2,458.52	2,217.90	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	4,500	1.3046	6,507.85	5,870.91	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0815)	0.0000	1	(0.8643)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	6,800	1.3046	9,834.08	8,871.60	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1232)	0.0000	1	(1.3060)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	2,000	1.3046	2,892.38	2,609.29	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0362)	0.0000	1	(0.3841)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	28,400	1.3046	41,071.74	37,051.97	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5146)	0.0000	1	(5.4546)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	8,200	1.3046	11,858.74	10,698.11	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1486)	0.0000	1	(1.5749)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	2,100	1.3046	3,036.99	2,739.76	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0381)	0.0000	1	(0.4033)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	4,200	1.3046	6,073.99	5,479.52	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0761)	0.0000	1	(0.8067)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/14/2025	SDB3260123128	0	39,000	1.3046	56,401.33	50,881.23	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7067)	0.0000	1	(7.4905)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	28,700	1.3046	41,505.60	37,443.37	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5200)	0.0000	1	(5.5122)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	8,800	1.3046	12,726.45	11,480.89	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1595)	0.0000	1	(1.6902)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	25,100	1.3046	36,299.32	32,746.64	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4548)	0.0000	1	(4.8208)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	25,000	1.3046	36,154.70	32,616.17	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4530)	0.0000	1	(4.8016)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	3,000	1.3046	4,338.56	3,913.94	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0544)	0.0000	1	(0.5762)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	5,000	1.3046	7,230.94	6,523.23	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0906)	0.0000	1	(0.9603)	02/07/2025
600452.SH	01/14/2025	SDB3260123128	0	6,400	1.3046	9,255.60	8,349.74	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1160)	0.0000	1	(1.2292)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,400	1.3025	1,811.38	1,823.50	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0253)	0.0000	1	(0.2432)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	5,000	1.3025	6,507.68	6,512.51	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0905)	0.0000	1	(0.8732)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	2,400	1.3025	3,172.02	3,126.00	0.0000	4.3300	50.00	0.00	(0.3815)	(0.0434)	0.0000	1	(0.4249)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	200	1.3025	264.50	260.50	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0036)	0.0000	1	(0.0354)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	28,833	1.3025	38,442.06	37,555.04	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5216)	0.0000	1	(5.1453)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	6,000	1.3025	8,015.42	7,815.01	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1085)	0.0000	1	(1.0726)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	25,200	1.3025	34,170.14	32,823.05	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4559)	0.0000	1	(4.5658)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	10,200	1.3025	13,781.90	13,285.52	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1845)	0.0000	1	(1.8422)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	9,700	1.3025	13,594.92	12,634.27	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1755)	0.0000	1	(1.8106)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	6,100	1.3025	8,624.48	7,945.26	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1104)	0.0000	1	(1.1477)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,600	1.3025	5,206.28	4,689.01	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0651)	0.0000	1	(0.6913)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	300	1.3025	433.86	390.75	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	200	1.3025	289.24	260.50	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	300	1.3025	433.86	390.75	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0054)	0.0000	1	(0.0576)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	200	1.3025	289.24	260.50	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	100	1.3025	144.62	130.25	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0018)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	9,700	1.3025	14,028.02	12,634.27	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1755)	0.0000	1	(1.8627)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	19,200	1.3025	27,766.81	25,008.04	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3473)	0.0000	1	(3.6871)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,500	1.3025	5,061.66	4,558.76	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0633)	0.0000	1	(0.6721)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,700	1.3025	2,458.52	2,214.25	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	400	1.3025	578.48	521.00	0.0000	4.3300	50.00	0.00	(0.0896)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,000	1.3025	1,446.19	1,302.50	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1920)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	7,800	1.3025	11,280.27	10,159.52	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1411)	0.0000	1	(1.4979)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	4,400	1.3025	6,363.23	5,731.01	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0796)	0.0000	1	(0.8450)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	500	1.3025	723.09	651.25	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,000	1.3025	1,446.19	1,302.50	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1920)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	10,100	1.3025	14,606.50	13,155.27	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1827)	0.0000	1	(1.9395)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,500	1.3025	5,061.66	4,558.76	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0633)	0.0000	1	(0.6721)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,400	1.3025	2,024.66	1,823.50	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0253)	0.0000	1	(0.2688)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,000	1.3025	1,446.19	1,302.50	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0181)	0.0000	1	(0.1920)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	8,500	1.3025	12,292.60	11,071.27	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1538)	0.0000	1	(1.6323)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	24,900	1.3025	36,010.08	32,432.30	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4504)	0.0000	1	(4.7817)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	2,800	1.3025	4,049.33	3,647.01	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0507)	0.0000	1	(0.5377)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	6,200	1.3025	8,966.37	8,075.51	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1122)	0.0000	1	(1.1906)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	5,500	1.3025	7,954.03	7,163.76	0.0000	4.3300	50.00	0.00	(0.9567)	(0.0995)	0.0000	1	(1.0562)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	5,200	1.3025	7,520.18	6,773.01	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0941)	0.0000	1	(0.9986)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	700	1.3025	1,012.33	911.75	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0127)	0.0000	1	(0.1344)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,700	1.3025	2,458.52	2,214.25	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	18,300	1.3025	26,465.24	23,835.79	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3311)	0.0000	1	(3.5142)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	11,100	1.3025	16,052.69	14,457.77	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2008)	0.0000	1	(2.1316)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	7,300	1.3025	10,557.17	9,508.26	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1321)	0.0000	1	(1.4019)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	14,800	1.3025	21,403.58	19,277.03	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2677)	0.0000	1	(2.8421)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,200	1.3025	4,627.80	4,168.01	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0579)	0.0000	1	(0.6145)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	10,100	1.3025	14,606.50	13,155.27	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1827)	0.0000	1	(1.9395)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	9,300	1.3025	13,449.55	12,113.27	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1682)	0.0000	1	(1.7859)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/13/2025	SDB3260123128	0	17,900	1.3025	25,886.77	23,314.79	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3238)	0.0000	1	(3.4374)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	64,400	1.3025	93,134.51	83,881.13	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1650)	0.0000	1	(12.3670)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,600	1.3025	5,206.28	4,689.01	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0651)	0.0000	1	(0.6913)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	15,900	1.3025	22,994.39	20,709.78	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2876)	0.0000	1	(3.0533)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	400	1.3025	578.48	521.00	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0072)	0.0000	1	(0.0768)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	200	1.3025	289.24	260.50	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0036)	0.0000	1	(0.0384)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,100	1.3025	1,590.81	1,432.75	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0199)	0.0000	1	(0.2112)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	900	1.3025	1,301.57	1,172.25	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0163)	0.0000	1	(0.1728)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	500	1.3025	723.09	651.25	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	500	1.3025	723.09	651.25	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0090)	0.0000	1	(0.0960)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	1,700	1.3025	2,458.52	2,214.25	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0308)	0.0000	1	(0.3265)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	4,500	1.3025	6,507.85	5,861.26	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0814)	0.0000	1	(0.8642)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	6,800	1.3025	9,834.08	8,857.01	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1230)	0.0000	1	(1.3058)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	2,000	1.3025	2,892.38	2,605.00	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0362)	0.0000	1	(0.3841)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	28,400	1.3025	41,071.74	36,991.06	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5138)	0.0000	1	(5.4538)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	8,200	1.3025	11,858.74	10,680.52	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1483)	0.0000	1	(1.5747)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	2,100	1.3025	3,036.99	2,735.25	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0380)	0.0000	1	(0.4033)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	4,200	1.3025	6,073.99	5,470.51	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0760)	0.0000	1	(0.8065)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	39,000	1.3025	56,401.33	50,797.58	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7055)	0.0000	1	(7.4893)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	28,700	1.3025	41,505.60	37,381.81	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5192)	0.0000	1	(5.5114)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	8,800	1.3025	12,726.45	11,462.02	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1592)	0.0000	1	(1.6899)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	25,100	1.3025	36,299.32	32,692.80	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4541)	0.0000	1	(4.8201)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	25,000	1.3025	36,154.70	32,562.55	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4523)	0.0000	1	(4.8009)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	3,000	1.3025	4,338.56	3,907.51	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0543)	0.0000	1	(0.5761)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	5,000	1.3025	7,230.94	6,512.51	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0905)	0.0000	1	(0.9602)	02/07/2025
600452.SH	01/13/2025	SDB3260123128	0	6,400	1.3025	9,255.60	8,336.01	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1158)	0.0000	1	(1.2290)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	2,400	1.3194	3,172.02	3,166.68	0.0000	4.3300	50.00	0.00	(1.1446)	(0.1319)	0.0000	3	(1.2765)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	200	1.3194	264.50	263.89	0.0000	4.3300	50.00	0.00	(0.0954)	(0.0110)	0.0000	3	(0.1064)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	28,833	1.3194	38,442.06	38,043.64	0.0000	4.3300	50.00	0.00	(13.8712)	(1.5852)	0.0000	3	(15.4563)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	6,000	1.3194	8,015.42	7,916.69	0.0000	4.3300	50.00	0.00	(2.8922)	(0.3299)	0.0000	3	(3.2221)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	25,200	1.3194	34,170.14	33,250.09	0.0000	4.3300	50.00	0.00	(12.3297)	(1.3854)	0.0000	3	(13.7151)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	10,200	1.3194	13,781.90	13,458.37	0.0000	4.3300	50.00	0.00	(4.9730)	(0.5608)	0.0000	3	(5.5337)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	9,700	1.3194	13,594.92	12,798.65	0.0000	4.3300	50.00	0.00	(4.9055)	(0.5333)	0.0000	3	(5.4388)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	6,100	1.3194	8,624.48	8,048.63	0.0000	4.3300	50.00	0.00	(3.1120)	(0.3354)	0.0000	3	(3.4474)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,600	1.3194	5,206.28	4,750.01	0.0000	4.3300	50.00	0.00	(1.8786)	(0.1979)	0.0000	3	(2.0765)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	300	1.3194	433.86	395.83	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0165)	0.0000	3	(0.1730)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	200	1.3194	289.24	263.89	0.0000	4.3300	50.00	0.00	(0.1044)	(0.0110)	0.0000	3	(0.1154)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	300	1.3194	433.86	395.83	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0165)	0.0000	3	(0.1730)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	200	1.3194	289.24	263.89	0.0000	4.3300	50.00	0.00	(0.1044)	(0.0110)	0.0000	3	(0.1154)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	100	1.3194	144.62	131.94	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0055)	0.0000	3	(0.0577)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	9,700	1.3194	14,028.02	12,798.65	0.0000	4.3300	50.00	0.00	(5.0618)	(0.5333)	0.0000	3	(5.5951)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	19,200	1.3194	27,766.81	25,333.40	0.0000	4.3300	50.00	0.00	(10.0192)	(1.0556)	0.0000	3	(11.0747)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,500	1.3194	5,061.66	4,618.07	0.0000	4.3300	50.00	0.00	(1.8264)	(0.1924)	0.0000	3	(2.0188)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,700	1.3194	2,458.52	2,243.06	0.0000	4.3300	50.00	0.00	(0.8871)	(0.0935)	0.0000	3	(0.9806)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	400	1.3194	578.48	527.78	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0220)	0.0000	3	(0.2307)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,000	1.3194	1,446.19	1,319.45	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0550)	0.0000	3	(0.5768)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	7,800	1.3194	11,280.27	10,291.69	0.0000	4.3300	50.00	0.00	(4.0703)	(0.4288)	0.0000	3	(4.4991)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	4,400	1.3194	6,363.23	5,805.57	0.0000	4.3300	50.00	0.00	(2.2961)	(0.2419)	0.0000	3	(2.5380)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	500	1.3194	723.09	659.72	0.0000	4.3300	50.00	0.00	(0.2609)	(0.0275)	0.0000	3	(0.2884)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,000	1.3194	1,446.19	1,319.45	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0550)	0.0000	3	(0.5768)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	10,100	1.3194	14,606.50	13,326.42	0.0000	4.3300	50.00	0.00	(5.2705)	(0.5553)	0.0000	3	(5.8258)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,500	1.3194	5,061.66	4,618.07	0.0000	4.3300	50.00	0.00	(1.8264)	(0.1924)	0.0000	3	(2.0188)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,400	1.3194	2,024.66	1,847.23	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0770)	0.0000	3	(0.8075)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/10/2025	SDB3260123128	0	1,000	1.3194	1,446.19	1,319.45	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0550)	0.0000	3	(0.5768)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	8,500	1.3194	12,292.60	11,215.31	0.0000	4.3300	50.00	0.00	(4.4356)	(0.4673)	0.0000	3	(4.9029)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	24,900	1.3194	36,010.08	32,854.26	0.0000	4.3300	50.00	0.00	(12.9936)	(1.3689)	0.0000	3	(14.3626)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	2,800	1.3194	4,049.33	3,694.45	0.0000	4.3300	50.00	0.00	(1.4611)	(0.1539)	0.0000	3	(1.6151)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	6,200	1.3194	8,966.37	8,180.58	0.0000	4.3300	50.00	0.00	(3.2354)	(0.3409)	0.0000	3	(3.5762)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	5,500	1.3194	7,954.03	7,256.96	0.0000	4.3300	50.00	0.00	(2.8701)	(0.3024)	0.0000	3	(3.1725)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	5,200	1.3194	7,520.18	6,861.13	0.0000	4.3300	50.00	0.00	(2.7135)	(0.2859)	0.0000	3	(2.9994)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	700	1.3194	1,012.33	923.61	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0385)	0.0000	3	(0.4038)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,700	1.3194	2,458.52	2,243.06	0.0000	4.3300	50.00	0.00	(0.8871)	(0.0935)	0.0000	3	(0.9806)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	18,300	1.3194	26,465.24	24,145.90	0.0000	4.3300	50.00	0.00	(9.5495)	(1.0061)	0.0000	3	(10.5556)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	11,100	1.3194	16,052.69	14,645.87	0.0000	4.3300	50.00	0.00	(5.7923)	(0.6102)	0.0000	3	(6.4026)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	7,300	1.3194	10,557.17	9,631.97	0.0000	4.3300	50.00	0.00	(3.8094)	(0.4013)	0.0000	3	(4.2107)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	14,800	1.3194	21,403.58	19,527.83	0.0000	4.3300	50.00	0.00	(7.7231)	(0.8137)	0.0000	3	(8.5368)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,200	1.3194	4,627.80	4,222.23	0.0000	4.3300	50.00	0.00	(1.6699)	(0.1759)	0.0000	3	(1.8458)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	10,100	1.3194	14,606.50	13,326.42	0.0000	4.3300	50.00	0.00	(5.2705)	(0.5553)	0.0000	3	(5.8258)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	9,300	1.3194	13,449.55	12,270.87	0.0000	4.3300	50.00	0.00	(4.8530)	(0.5113)	0.0000	3	(5.3643)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	17,900	1.3194	25,886.77	23,618.12	0.0000	4.3300	50.00	0.00	(9.3408)	(0.9841)	0.0000	3	(10.3249)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	64,400	1.3194	93,134.51	84,972.45	0.0000	4.3300	50.00	0.00	(33.6060)	(3.5405)	0.0000	3	(37.1466)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,600	1.3194	5,206.28	4,750.01	0.0000	4.3300	50.00	0.00	(1.8786)	(0.1979)	0.0000	3	(2.0765)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	15,900	1.3194	22,994.39	20,979.22	0.0000	4.3300	50.00	0.00	(8.2971)	(0.8741)	0.0000	3	(9.1713)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	400	1.3194	578.48	527.78	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0220)	0.0000	3	(0.2307)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	200	1.3194	289.24	263.89	0.0000	4.3300	50.00	0.00	(0.1044)	(0.0110)	0.0000	3	(0.1154)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,100	1.3194	1,590.81	1,451.39	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0605)	0.0000	3	(0.6345)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	900	1.3194	1,301.57	1,187.50	0.0000	4.3300	50.00	0.00	(0.4696)	(0.0495)	0.0000	3	(0.5191)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	500	1.3194	723.09	659.72	0.0000	4.3300	50.00	0.00	(0.2609)	(0.0275)	0.0000	3	(0.2884)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	500	1.3194	723.09	659.72	0.0000	4.3300	50.00	0.00	(0.2609)	(0.0275)	0.0000	3	(0.2884)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	1,700	1.3194	2,458.52	2,243.06	0.0000	4.3300	50.00	0.00	(0.8871)	(0.0935)	0.0000	3	(0.9806)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	4,500	1.3194	6,507.85	5,937.52	0.0000	4.3300	50.00	0.00	(2.3482)	(0.2474)	0.0000	3	(2.5956)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	6,800	1.3194	9,834.08	8,972.25	0.0000	4.3300	50.00	0.00	(3.5485)	(0.3738)	0.0000	3	(3.9223)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	2,000	1.3194	2,892.38	2,638.90	0.0000	4.3300	50.00	0.00	(1.0437)	(0.1100)	0.0000	3	(1.1536)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	28,400	1.3194	41,071.74	37,472.32	0.0000	4.3300	50.00	0.00	(14.8201)	(1.5613)	0.0000	3	(16.3814)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	8,200	1.3194	11,858.74	10,819.47	0.0000	4.3300	50.00	0.00	(4.2790)	(0.4508)	0.0000	3	(4.7298)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	2,100	1.3194	3,036.99	2,770.84	0.0000	4.3300	50.00	0.00	(1.0958)	(0.1155)	0.0000	3	(1.2113)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	4,200	1.3194	6,073.99	5,541.68	0.0000	4.3300	50.00	0.00	(2.1917)	(0.2309)	0.0000	3	(2.4226)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	39,000	1.3194	56,401.33	51,458.47	0.0000	4.3300	50.00	0.00	(20.3515)	(2.1441)	0.0000	3	(22.4956)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	28,700	1.3194	41,505.60	37,868.16	0.0000	4.3300	50.00	0.00	(14.9766)	(1.5778)	0.0000	3	(16.5544)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	8,800	1.3194	12,726.45	11,611.14	0.0000	4.3300	50.00	0.00	(4.5921)	(0.4838)	0.0000	3	(5.0759)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	25,100	1.3194	36,299.32	33,118.14	0.0000	4.3300	50.00	0.00	(13.0980)	(1.3799)	0.0000	3	(14.4779)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	25,000	1.3194	36,154.70	32,986.20	0.0000	4.3300	50.00	0.00	(13.0458)	(1.3744)	0.0000	3	(14.4202)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	3,000	1.3194	4,338.56	3,958.34	0.0000	4.3300	50.00	0.00	(1.5655)	(0.1649)	0.0000	3	(1.7304)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	5,000	1.3194	7,230.94	6,597.24	0.0000	4.3300	50.00	0.00	(2.6092)	(0.2749)	0.0000	3	(2.8840)	02/07/2025
600452.SH	01/10/2025	SDB3260123128	0	6,400	1.3194	9,255.60	8,444.47	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3519)	0.0000	3	(3.6916)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	28,833	1.3334	38,442.06	38,446.61	0.0000	4.3300	50.00	0.00	(4.6237)	(0.5340)	0.0000	1	(5.1577)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	6,000	1.3334	8,015.42	8,000.54	0.0000	4.3300	50.00	0.00	(0.9641)	(0.1111)	0.0000	1	(1.0752)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	25,200	1.3334	34,170.14	33,602.28	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4667)	0.0000	1	(4.5766)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	10,200	1.3334	13,781.90	13,600.92	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1889)	0.0000	1	(1.8466)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	9,700	1.3334	13,594.92	12,934.21	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1796)	0.0000	1	(1.8148)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	6,100	1.3334	8,624.48	8,133.89	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1130)	0.0000	1	(1.1503)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	3,600	1.3334	5,206.28	4,800.33	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0667)	0.0000	1	(0.6929)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	300	1.3334	433.86	400.03	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	200	1.3334	289.24	266.68	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	300	1.3334	433.86	400.03	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	200	1.3334	289.24	266.68	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/09/2025	SDB3260123128	0	100	1.3334	144.62	133.34	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0019)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	9,700	1.3334	14,028.02	12,934.21	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1796)	0.0000	1	(1.8669)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	19,200	1.3334	27,766.81	25,601.74	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3556)	0.0000	1	(3.6953)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	3,500	1.3334	5,061.66	4,666.98	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0648)	0.0000	1	(0.6736)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,700	1.3334	2,458.52	2,266.82	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	400	1.3334	578.48	533.37	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0770)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,000	1.3334	1,446.19	1,333.42	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0185)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	7,800	1.3334	11,290.27	10,400.71	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1445)	0.0000	1	(1.5012)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	4,400	1.3334	6,363.23	5,867.07	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0815)	0.0000	1	(0.8468)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	500	1.3334	723.09	666.71	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,000	1.3334	1,446.19	1,333.42	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0185)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	10,100	1.3334	14,606.50	13,467.58	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1870)	0.0000	1	(1.9439)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	3,500	1.3334	5,061.66	4,666.98	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0648)	0.0000	1	(0.6736)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,400	1.3334	2,024.66	1,866.79	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0259)	0.0000	1	(0.2694)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,000	1.3334	1,446.19	1,333.42	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0185)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	8,500	1.3334	12,292.60	11,334.10	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1574)	0.0000	1	(1.6359)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	24,900	1.3334	36,010.08	33,202.26	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4611)	0.0000	1	(4.7924)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	2,800	1.3334	4,049.33	3,733.59	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0519)	0.0000	1	(0.5389)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	6,200	1.3334	8,966.37	8,267.23	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1148)	0.0000	1	(1.1933)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	5,500	1.3334	7,954.03	7,333.83	0.0000	4.3300	50.00	0.00	(0.9567)	(0.1019)	0.0000	1	(1.0586)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	5,200	1.3334	7,520.18	6,933.80	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0963)	0.0000	1	(1.0008)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	700	1.3334	1,012.33	933.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0130)	0.0000	1	(0.1347)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,700	1.3334	2,458.52	2,266.82	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	18,300	1.3334	26,465.24	24,401.66	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3389)	0.0000	1	(3.5221)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	11,100	1.3334	16,052.69	14,801.01	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2056)	0.0000	1	(2.1364)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	7,300	1.3334	10,557.17	9,734.00	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1352)	0.0000	1	(1.4050)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	14,800	1.3334	21,403.58	19,734.68	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2741)	0.0000	1	(2.8485)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	3,200	1.3334	4,627.80	4,266.96	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0593)	0.0000	1	(0.6159)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	10,100	1.3334	14,606.50	13,467.58	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1870)	0.0000	1	(1.9439)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	9,300	1.3334	13,449.55	12,400.84	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1722)	0.0000	1	(1.7899)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	17,900	1.3334	25,886.77	23,868.29	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3315)	0.0000	1	(3.4451)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	64,400	1.3334	93,134.51	85,872.51	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1927)	0.0000	1	(12.3947)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	3,600	1.3334	5,206.28	4,800.33	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0667)	0.0000	1	(0.6929)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	15,900	1.3334	22,994.39	21,201.44	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2945)	0.0000	1	(3.0602)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	400	1.3334	578.48	533.37	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0770)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	200	1.3334	289.24	266.68	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,100	1.3334	1,590.81	1,466.77	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0204)	0.0000	1	(0.2117)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	900	1.3334	1,301.57	1,200.08	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0167)	0.0000	1	(0.1732)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	500	1.3334	723.09	666.71	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	500	1.3334	723.09	666.71	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	1,700	1.3334	2,458.52	2,266.82	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	4,500	1.3334	6,507.85	6,000.41	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0833)	0.0000	1	(0.8661)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	6,800	1.3334	9,834.08	9,067.28	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1259)	0.0000	1	(1.3088)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	2,000	1.3334	2,892.38	2,666.85	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0370)	0.0000	1	(0.3849)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	28,400	1.3334	41,071.74	37,869.24	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5260)	0.0000	1	(5.4660)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	8,200	1.3334	11,858.74	10,934.08	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1519)	0.0000	1	(1.5782)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	2,100	1.3334	3,036.99	2,800.19	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0389)	0.0000	1	(0.4042)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	4,200	1.3334	6,073.99	5,600.38	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0778)	0.0000	1	(0.8083)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	39,000	1.3334	56,401.33	52,003.54	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7223)	0.0000	1	(7.5061)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	28,700	1.3334	41,505.60	38,269.27	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5315)	0.0000	1	(5.5237)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	8,800	1.3334	12,726.45	11,734.13	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1630)	0.0000	1	(1.6937)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	25,100	1.3334	36,299.32	33,468.94	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4648)	0.0000	1	(4.8308)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	25,000	1.3334	36,154.70	33,335.60	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4630)	0.0000	1	(4.8116)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/09/2025	SDB3260123128	0	3,000	1.3334	4,338.56	4,000.27	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0556)	0.0000	1	(0.5774)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	5,000	1.3334	7,230.94	6,667.12	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0926)	0.0000	1	(0.9623)	02/07/2025
600452.SH	01/09/2025	SDB3260123128	0	6,400	1.3334	9,255.60	8,533.91	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1185)	0.0000	1	(1.2318)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	25,200	1.3359	34,170.14	33,664.35	0.0000	4.3300	50.00	0.00	(4.1099)	(0.4676)	0.0000	1	(4.5775)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	10,200	1.3359	13,781.90	13,626.05	0.0000	4.3300	50.00	0.00	(1.6577)	(0.1893)	0.0000	1	(1.8469)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	9,700	1.3359	13,594.92	12,958.10	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1800)	0.0000	1	(1.8151)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	6,100	1.3359	8,624.48	8,148.91	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1132)	0.0000	1	(1.1505)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,600	1.3359	5,206.28	4,809.19	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0668)	0.0000	1	(0.6930)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	300	1.3359	433.86	400.77	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	200	1.3359	289.24	267.18	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	300	1.3359	433.86	400.77	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	200	1.3359	289.24	267.18	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	100	1.3359	144.62	133.59	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0019)	0.0000	1	(0.0192)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	9,700	1.3359	14,028.02	12,958.10	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1800)	0.0000	1	(1.8672)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	19,200	1.3359	27,766.81	25,649.03	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3562)	0.0000	1	(3.6960)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,500	1.3359	5,061.66	4,675.60	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0649)	0.0000	1	(0.6737)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,700	1.3359	2,458.52	2,271.01	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	400	1.3359	578.48	534.35	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0770)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,000	1.3359	1,446.19	1,335.89	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0186)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	7,800	1.3359	11,280.27	10,419.92	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1447)	0.0000	1	(1.5015)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	4,400	1.3359	6,363.23	5,877.90	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0816)	0.0000	1	(0.8470)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	500	1.3359	723.09	667.94	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,000	1.3359	1,446.19	1,335.89	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0186)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	10,100	1.3359	14,606.50	13,492.46	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1874)	0.0000	1	(1.9442)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,500	1.3359	5,061.66	4,675.60	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0649)	0.0000	1	(0.6737)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,400	1.3359	2,024.66	1,870.24	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0260)	0.0000	1	(0.2695)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,000	1.3359	1,446.19	1,335.89	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0186)	0.0000	1	(0.1925)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	8,500	1.3359	12,292.60	11,355.04	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1577)	0.0000	1	(1.6362)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	24,900	1.3359	36,010.08	33,263.59	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4620)	0.0000	1	(4.7932)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	2,800	1.3359	4,049.33	3,740.48	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0520)	0.0000	1	(0.5390)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	6,200	1.3359	8,966.37	8,282.50	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1150)	0.0000	1	(1.1935)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	5,500	1.3359	7,954.03	7,347.38	0.0000	4.3300	50.00	0.00	(0.9567)	(0.1020)	0.0000	1	(1.0587)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	5,200	1.3359	7,520.18	6,946.61	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0965)	0.0000	1	(1.0010)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	700	1.3359	1,012.33	935.12	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0130)	0.0000	1	(0.1347)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,700	1.3359	2,458.52	2,271.01	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	18,300	1.3359	26,465.24	24,446.73	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3395)	0.0000	1	(3.5227)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	11,100	1.3359	16,052.69	14,828.35	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2059)	0.0000	1	(2.1367)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	7,300	1.3359	10,557.17	9,751.98	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1354)	0.0000	1	(1.4052)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	14,800	1.3359	21,403.58	19,771.13	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2746)	0.0000	1	(2.8490)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,200	1.3359	4,627.80	4,274.84	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0594)	0.0000	1	(0.6160)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	10,100	1.3359	14,606.50	13,492.46	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1874)	0.0000	1	(1.9442)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	9,300	1.3359	13,449.55	12,423.75	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1726)	0.0000	1	(1.7902)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	17,900	1.3359	25,886.77	23,912.38	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3321)	0.0000	1	(3.4457)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	64,400	1.3359	93,134.51	86,031.12	0.0000	4.3300	50.00	0.00	(11.2020)	(1.1949)	0.0000	1	(12.3969)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,600	1.3359	5,206.28	4,809.19	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0668)	0.0000	1	(0.6930)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	15,900	1.3359	22,994.39	21,240.60	0.0000	4.3300	50.00	0.00	(2.7657)	(0.2950)	0.0000	1	(3.0607)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	400	1.3359	578.48	534.35	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0074)	0.0000	1	(0.0770)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	200	1.3359	289.24	267.18	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0037)	0.0000	1	(0.0385)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,100	1.3359	1,590.81	1,469.48	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0204)	0.0000	1	(0.2117)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	900	1.3359	1,301.57	1,202.30	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0167)	0.0000	1	(0.1732)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	500	1.3359	723.09	667.94	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	500	1.3359	723.09	667.94	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0093)	0.0000	1	(0.0962)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	1,700	1.3359	2,458.52	2,271.01	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0315)	0.0000	1	(0.3272)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/08/2025	SDB3260123128	0	4,500	1.3359	6,507.85	6,011.49	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0835)	0.0000	1	(0.8662)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	6,800	1.3359	9,834.08	9,084.03	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1262)	0.0000	1	(1.3090)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	2,000	1.3359	2,892.38	2,671.77	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0371)	0.0000	1	(0.3850)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	28,400	1.3359	41,071.74	37,939.19	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5269)	0.0000	1	(5.4670)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	8,200	1.3359	11,858.74	10,954.27	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1521)	0.0000	1	(1.5785)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	2,100	1.3359	3,036.99	2,805.36	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0390)	0.0000	1	(0.4042)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	4,200	1.3359	6,073.99	5,610.73	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0779)	0.0000	1	(0.8085)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	39,000	1.3359	56,401.33	52,099.59	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7236)	0.0000	1	(7.5074)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	28,700	1.3359	41,505.60	38,339.96	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5325)	0.0000	1	(5.5247)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	8,800	1.3359	12,726.45	11,755.81	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1633)	0.0000	1	(1.6940)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	25,100	1.3359	36,299.32	33,530.76	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4657)	0.0000	1	(4.8317)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	25,000	1.3359	36,154.70	33,397.18	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4638)	0.0000	1	(4.8125)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	3,000	1.3359	4,338.56	4,007.66	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0557)	0.0000	1	(0.5775)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	5,000	1.3359	7,230.94	6,679.44	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0928)	0.0000	1	(0.9625)	02/07/2025
600452.SH	01/08/2025	SDB3260123128	0	6,400	1.3359	9,255.60	8,549.68	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1187)	0.0000	1	(1.2320)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	9,700	1.3664	13,594.92	13,254.54	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1841)	0.0000	1	(1.8193)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	6,100	1.3664	8,624.48	8,335.33	0.0000	4.3300	50.00	0.00	(1.0373)	(0.1158)	0.0000	1	(1.1531)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,600	1.3664	5,206.28	4,919.21	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0683)	0.0000	1	(0.6945)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	300	1.3664	433.86	409.93	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0057)	0.0000	1	(0.0579)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	200	1.3664	289.24	273.29	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0038)	0.0000	1	(0.0386)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	300	1.3664	433.86	409.93	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0057)	0.0000	1	(0.0579)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	200	1.3664	289.24	273.29	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0038)	0.0000	1	(0.0386)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	100	1.3664	144.62	136.64	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0019)	0.0000	1	(0.0193)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	9,700	1.3664	14,028.02	13,254.54	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1841)	0.0000	1	(1.8714)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	19,200	1.3664	27,766.81	26,235.78	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3644)	0.0000	1	(3.7041)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,500	1.3664	5,061.66	4,782.56	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0664)	0.0000	1	(0.6752)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,700	1.3664	2,458.52	2,322.96	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0323)	0.0000	1	(0.3280)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	400	1.3664	578.48	546.58	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0076)	0.0000	1	(0.0772)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,000	1.3664	1,446.19	1,366.45	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0190)	0.0000	1	(0.1929)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	7,800	1.3664	11,280.27	10,658.29	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1480)	0.0000	1	(1.5048)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	4,400	1.3664	6,363.23	6,012.37	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0835)	0.0000	1	(0.8489)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	500	1.3664	723.09	683.22	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0095)	0.0000	1	(0.0965)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,000	1.3664	1,446.19	1,366.45	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0190)	0.0000	1	(0.1929)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	10,100	1.3664	14,606.50	13,801.11	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1917)	0.0000	1	(1.9485)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,500	1.3664	5,061.66	4,782.56	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0664)	0.0000	1	(0.6752)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,400	1.3664	2,024.66	1,913.03	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0266)	0.0000	1	(0.2701)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,000	1.3664	1,446.19	1,366.45	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0190)	0.0000	1	(0.1929)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	8,500	1.3664	12,292.60	11,614.80	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1613)	0.0000	1	(1.6398)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	24,900	1.3664	36,010.08	34,024.53	0.0000	4.3300	50.00	0.00	(4.3312)	(0.4726)	0.0000	1	(4.8038)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	2,800	1.3664	4,049.33	3,826.05	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0531)	0.0000	1	(0.5402)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	6,200	1.3664	8,966.37	8,471.97	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1177)	0.0000	1	(1.1961)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	5,500	1.3664	7,954.03	7,515.46	0.0000	4.3300	50.00	0.00	(0.9567)	(0.1044)	0.0000	1	(1.0611)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	5,200	1.3664	7,520.18	7,105.52	0.0000	4.3300	50.00	0.00	(0.9045)	(0.0987)	0.0000	1	(1.0032)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	700	1.3664	1,012.33	956.51	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	1	(0.1350)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,700	1.3664	2,458.52	2,322.96	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0323)	0.0000	1	(0.3280)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	18,300	1.3664	26,465.24	25,005.98	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3473)	0.0000	1	(3.5305)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	11,100	1.3664	16,052.69	15,167.56	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2107)	0.0000	1	(2.1414)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	7,300	1.3664	10,557.17	9,975.06	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1385)	0.0000	1	(1.4083)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	14,800	1.3664	21,403.58	20,223.42	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2809)	0.0000	1	(2.8553)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,200	1.3664	4,627.80	4,372.63	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0607)	0.0000	1	(0.6174)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	10,100	1.3664	14,606.50	13,801.11	0.0000	4.3300	50.00	0.00	(1.7568)	(0.1917)	0.0000	1	(1.9485)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	9,300	1.3664	13,449.55	12,707.96	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1765)	0.0000	1	(1.7942)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	17,900	1.3664	25,886.77	24,459.40	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3397)	0.0000	1	(3.4533)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/07/2025	SDB3260123128	0	64,400	1.3664	93,134.51	87,999.19	0.0000	4.3300	50.00	0.00	(11.2020)	(1.2222)	0.0000	1	(12.4242)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,600	1.3664	5,206.28	4,919.21	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0683)	0.0000	1	(0.6945)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	15,900	1.3664	22,994.39	21,726.51	0.0000	4.3300	50.00	0.00	(2.7657)	(0.3018)	0.0000	1	(3.0675)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	400	1.3664	578.48	546.58	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0076)	0.0000	1	(0.0772)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	200	1.3664	289.24	273.29	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0038)	0.0000	1	(0.0386)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,100	1.3664	1,590.81	1,503.09	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0209)	0.0000	1	(0.2122)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	900	1.3664	1,301.57	1,229.80	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0171)	0.0000	1	(0.1736)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	500	1.3664	723.09	683.22	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0095)	0.0000	1	(0.0965)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	500	1.3664	723.09	683.22	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0095)	0.0000	1	(0.0965)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	1,700	1.3664	2,458.52	2,322.96	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0323)	0.0000	1	(0.3280)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	4,500	1.3664	6,507.85	6,149.01	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0854)	0.0000	1	(0.8682)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	6,800	1.3664	9,834.08	9,291.84	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1291)	0.0000	1	(1.3119)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	2,000	1.3664	2,892.38	2,732.89	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0380)	0.0000	1	(0.3858)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	28,400	1.3664	41,071.74	38,807.09	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5390)	0.0000	1	(5.4790)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	8,200	1.3664	11,858.74	11,204.87	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1556)	0.0000	1	(1.5820)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	2,100	1.3664	3,036.99	2,869.54	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0399)	0.0000	1	(0.4051)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	4,200	1.3664	6,073.99	5,739.08	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0797)	0.0000	1	(0.8103)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	39,000	1.3664	56,401.33	53,291.43	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7402)	0.0000	1	(7.5240)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	28,700	1.3664	41,505.60	39,217.03	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5447)	0.0000	1	(5.5369)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	8,800	1.3664	12,726.45	12,024.73	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1670)	0.0000	1	(1.6977)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	25,100	1.3664	36,299.32	34,297.82	0.0000	4.3300	50.00	0.00	(4.3660)	(0.4764)	0.0000	1	(4.8424)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	25,000	1.3664	36,154.70	34,161.17	0.0000	4.3300	50.00	0.00	(4.3486)	(0.4745)	0.0000	1	(4.8231)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	3,000	1.3664	4,338.56	4,099.34	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0569)	0.0000	1	(0.5788)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	5,000	1.3664	7,230.94	6,832.23	0.0000	4.3300	50.00	0.00	(0.8697)	(0.0949)	0.0000	1	(0.9646)	02/07/2025
600452.SH	01/07/2025	SDB3260123128	0	6,400	1.3664	9,255.60	8,745.26	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1215)	0.0000	1	(1.2347)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,600	1.4462	5,206.28	5,206.28	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0723)	0.0000	1	(0.6985)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	300	1.4462	433.86	433.86	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0060)	0.0000	1	(0.0582)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	200	1.4462	289.24	289.24	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0040)	0.0000	1	(0.0388)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	300	1.4462	433.86	433.86	0.0000	4.3300	50.00	0.00	(0.0522)	(0.0060)	0.0000	1	(0.0582)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	200	1.4462	289.24	289.24	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0040)	0.0000	1	(0.0388)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	100	1.4462	144.62	144.62	0.0000	4.3300	50.00	0.00	(0.0174)	(0.0020)	0.0000	1	(0.0194)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	9,700	1.4462	14,028.02	14,028.02	0.0000	4.3300	50.00	0.00	(1.6873)	(0.1948)	0.0000	1	(1.8821)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	19,200	1.4462	27,766.81	27,766.81	0.0000	4.3300	50.00	0.00	(3.3397)	(0.3857)	0.0000	1	(3.7254)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,500	1.4462	5,061.66	5,061.66	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0703)	0.0000	1	(0.6791)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,700	1.4462	2,458.52	2,458.52	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0341)	0.0000	1	(0.3299)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	400	1.4462	578.48	578.48	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0080)	0.0000	1	(0.0776)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,000	1.4462	1,446.19	1,446.19	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0201)	0.0000	1	(0.1940)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	7,800	1.4462	11,280.27	11,280.27	0.0000	4.3300	50.00	0.00	(1.3568)	(0.1567)	0.0000	1	(1.5134)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	4,400	1.4462	6,363.23	6,363.23	0.0000	4.3300	50.00	0.00	(0.7654)	(0.0884)	0.0000	1	(0.8537)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	500	1.4462	723.09	723.09	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0100)	0.0000	1	(0.0970)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,000	1.4462	1,446.19	1,446.19	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0201)	0.0000	1	(0.1940)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	10,100	1.4462	14,606.50	14,606.50	0.0000	4.3300	50.00	0.00	(1.7568)	(0.2029)	0.0000	1	(1.9597)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,500	1.4462	5,061.66	5,061.66	0.0000	4.3300	50.00	0.00	(0.6088)	(0.0703)	0.0000	1	(0.6791)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,400	1.4462	2,024.66	2,024.66	0.0000	4.3300	50.00	0.00	(0.2435)	(0.0281)	0.0000	1	(0.2716)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,000	1.4462	1,446.19	1,446.19	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0201)	0.0000	1	(0.1940)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	8,500	1.4462	12,292.60	12,292.60	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1707)	0.0000	1	(1.6493)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	24,900	1.4462	36,010.08	36,010.08	0.0000	4.3300	50.00	0.00	(4.3312)	(0.5001)	0.0000	1	(4.8314)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	2,800	1.4462	4,049.33	4,049.33	0.0000	4.3300	50.00	0.00	(0.4870)	(0.0562)	0.0000	1	(0.5433)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	6,200	1.4462	8,966.37	8,966.37	0.0000	4.3300	50.00	0.00	(1.0785)	(0.1245)	0.0000	1	(1.2030)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	5,500	1.4462	7,954.03	7,954.03	0.0000	4.3300	50.00	0.00	(0.9567)	(0.1105)	0.0000	1	(1.0672)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	5,200	1.4462	7,520.18	7,520.18	0.0000	4.3300	50.00	0.00	(0.9045)	(0.1044)	0.0000	1	(1.0090)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	700	1.4462	1,012.33	1,012.33	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1358)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,700	1.4462	2,458.52	2,458.52	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0341)	0.0000	1	(0.3299)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600452.SH	01/06/2025	SDB3260123128	0	18,300	1.4462	26,465.24	26,465.24	0.0000	4.3300	50.00	0.00	(3.1832)	(0.3676)	0.0000	1	(3.5508)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	11,100	1.4462	16,052.69	16,052.69	0.0000	4.3300	50.00	0.00	(1.9308)	(0.2230)	0.0000	1	(2.1537)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	7,300	1.4462	10,557.17	10,557.17	0.0000	4.3300	50.00	0.00	(1.2698)	(0.1466)	0.0000	1	(1.4164)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	14,800	1.4462	21,403.58	21,403.58	0.0000	4.3300	50.00	0.00	(2.5744)	(0.2973)	0.0000	1	(2.8716)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,200	1.4462	4,627.80	4,627.80	0.0000	4.3300	50.00	0.00	(0.5566)	(0.0643)	0.0000	1	(0.6209)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	10,100	1.4462	14,606.50	14,606.50	0.0000	4.3300	50.00	0.00	(1.7568)	(0.2029)	0.0000	1	(1.9597)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	9,300	1.4462	13,449.55	13,449.55	0.0000	4.3300	50.00	0.00	(1.6177)	(0.1868)	0.0000	1	(1.8045)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	17,900	1.4462	25,886.77	25,886.77	0.0000	4.3300	50.00	0.00	(3.1136)	(0.3595)	0.0000	1	(3.4731)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	64,400	1.4462	93,134.51	93,134.51	0.0000	4.3300	50.00	0.00	(11.2020)	(1.2935)	0.0000	1	(12.4955)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,600	1.4462	5,206.28	5,206.28	0.0000	4.3300	50.00	0.00	(0.6262)	(0.0723)	0.0000	1	(0.6985)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	15,900	1.4462	22,994.39	22,994.39	0.0000	4.3300	50.00	0.00	(2.7657)	(0.3194)	0.0000	1	(3.0851)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	400	1.4462	578.48	578.48	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0080)	0.0000	1	(0.0776)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	200	1.4462	289.24	289.24	0.0000	4.3300	50.00	0.00	(0.0348)	(0.0040)	0.0000	1	(0.0388)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,100	1.4462	1,590.81	1,590.81	0.0000	4.3300	50.00	0.00	(0.1913)	(0.0221)	0.0000	1	(0.2134)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	900	1.4462	1,301.57	1,301.57	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0181)	0.0000	1	(0.1746)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	500	1.4462	723.09	723.09	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0100)	0.0000	1	(0.0970)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	500	1.4462	723.09	723.09	0.0000	4.3300	50.00	0.00	(0.0870)	(0.0100)	0.0000	1	(0.0970)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	1,700	1.4462	2,458.52	2,458.52	0.0000	4.3300	50.00	0.00	(0.2957)	(0.0341)	0.0000	1	(0.3299)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	4,500	1.4462	6,507.85	6,507.85	0.0000	4.3300	50.00	0.00	(0.7827)	(0.0904)	0.0000	1	(0.8731)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	6,800	1.4462	9,834.08	9,834.08	0.0000	4.3300	50.00	0.00	(1.1828)	(0.1366)	0.0000	1	(1.3194)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	2,000	1.4462	2,892.38	2,892.38	0.0000	4.3300	50.00	0.00	(0.3479)	(0.0402)	0.0000	1	(0.3881)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	28,400	1.4462	41,071.74	41,071.74	0.0000	4.3300	50.00	0.00	(4.9400)	(0.5704)	0.0000	1	(5.5105)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	8,200	1.4462	11,858.74	11,858.74	0.0000	4.3300	50.00	0.00	(1.4263)	(0.1647)	0.0000	1	(1.5910)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	2,100	1.4462	3,036.99	3,036.99	0.0000	4.3300	50.00	0.00	(0.3653)	(0.0422)	0.0000	1	(0.4075)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	4,200	1.4462	6,073.99	6,073.99	0.0000	4.3300	50.00	0.00	(0.7306)	(0.0844)	0.0000	1	(0.8149)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	39,000	1.4462	56,401.33	56,401.33	0.0000	4.3300	50.00	0.00	(6.7838)	(0.7834)	0.0000	1	(7.5672)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	28,700	1.4462	41,505.60	41,505.60	0.0000	4.3300	50.00	0.00	(4.9922)	(0.5765)	0.0000	1	(5.5687)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	8,800	1.4462	12,726.45	12,726.45	0.0000	4.3300	50.00	0.00	(1.5307)	(0.1768)	0.0000	1	(1.7075)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	25,100	1.4462	36,299.32	36,299.32	0.0000	4.3300	50.00	0.00	(4.3660)	(0.5042)	0.0000	1	(4.8702)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	25,000	1.4462	36,154.70	36,154.70	0.0000	4.3300	50.00	0.00	(4.3486)	(0.5021)	0.0000	1	(4.8508)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	3,000	1.4462	4,338.56	4,338.56	0.0000	4.3300	50.00	0.00	(0.5218)	(0.0603)	0.0000	1	(0.5821)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	5,000	1.4462	7,230.94	7,230.94	0.0000	4.3300	50.00	0.00	(0.8697)	(0.1004)	0.0000	1	(0.9702)	02/07/2025
600452.SH	01/06/2025	SDB3260123128	0	6,400	1.4462	9,255.60	9,255.60	0.0000	4.3300	50.00	0.00	(1.1132)	(0.1286)	0.0000	1	(1.2418)	02/07/2025
TOTAL CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(1,230.8103)	(131.6834)	0.0000		(1,362.4937)	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002507.ZK	01/17/2025	SDB3260588397	0	6,400	1.8349	11,569.04	11,743.04	0.0000	4.3300	50.00	0.00	(1.3915)	(0.1631)	0.0000	1	(1.5546)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	14,200	1.8349	25,703.18	26,054.87	0.0000	4.3300	50.00	0.00	(3.0915)	(0.3619)	0.0000	1	(3.4534)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,000	1.8349	1,835.28	1,834.85	0.0000	4.3300	50.00	0.00	(0.2207)	(0.0255)	0.0000	1	(0.2462)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	100	1.8349	182.83	183.49	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	100	1.8349	185.03	183.49	0.0000	4.3300	50.00	0.00	(0.0223)	(0.0025)	0.0000	1	(0.0248)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	200	1.8349	369.60	366.97	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	3,000	1.8349	5,550.82	5,504.55	0.0000	4.3300	50.00	0.00	(0.6676)	(0.0765)	0.0000	1	(0.7441)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	600	1.8349	1,111.23	1,100.91	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0153)	0.0000	1	(0.1489)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	17,500	1.8349	32,630.78	32,109.88	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4460)	0.0000	1	(4.3707)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	8,800	1.8349	16,402.04	16,146.68	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2243)	0.0000	1	(2.1971)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	7,000	1.8349	13,306.86	12,843.95	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1784)	0.0000	1	(1.7789)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	13,300	1.8349	25,300.86	24,403.51	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3389)	0.0000	1	(3.3821)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	27,400	1.8349	53,148.63	50,274.89	0.0000	4.3300	50.00	0.00	(6.3926)	(0.6983)	0.0000	1	(7.0909)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	13,500	1.8349	26,234.17	24,770.48	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3440)	0.0000	1	(3.4994)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	8,400	1.8349	16,208.77	15,412.74	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2141)	0.0000	1	(2.1636)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	19,600	1.8349	37,820.47	35,963.06	0.0000	4.3300	50.00	0.00	(4.5490)	(0.4995)	0.0000	1	(5.0484)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	19,400	1.8349	37,434.55	35,596.09	0.0000	4.3300	50.00	0.00	(4.5025)	(0.4944)	0.0000	1	(4.9969)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/17/2025	SDB3260588397	0	13,700	1.8349	26,435.74	25,137.44	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3491)	0.0000	1	(3.5288)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	10,500	1.8349	20,260.97	19,265.92	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2676)	0.0000	1	(2.7045)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	8,500	1.8349	16,401.74	15,596.23	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2166)	0.0000	1	(2.1894)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	11,000	1.8349	21,225.78	20,183.35	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2803)	0.0000	1	(2.8333)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	2,600	1.8349	5,017.00	4,770.61	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0663)	0.0000	1	(0.6697)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,000	1.8349	1,929.62	1,834.85	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0255)	0.0000	1	(0.2576)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	7,000	1.8349	13,507.31	12,843.95	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1784)	0.0000	1	(1.8030)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,100	1.8349	2,122.58	2,018.34	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0280)	0.0000	1	(0.2833)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	400	1.8349	771.85	733.94	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0102)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	6,300	1.8349	12,156.58	11,559.56	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1605)	0.0000	1	(1.6227)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	900	1.8349	1,736.65	1,651.37	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0229)	0.0000	1	(0.2318)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	2,300	1.8349	4,438.12	4,220.16	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0586)	0.0000	1	(0.5924)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	13,800	1.8349	26,628.70	25,320.93	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3517)	0.0000	1	(3.5545)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	200	1.8349	385.92	366.97	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0051)	0.0000	1	(0.0515)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	500	1.8349	964.81	917.42	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0127)	0.0000	1	(0.1288)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	5,200	1.8349	10,034.00	9,541.22	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1325)	0.0000	1	(1.3394)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	100	1.8349	192.96	183.49	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	400	1.8349	771.85	733.94	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0102)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	2,000	1.8349	3,859.23	3,669.70	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0510)	0.0000	1	(0.5151)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	22,600	1.8349	43,609.32	41,467.61	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5759)	0.0000	1	(5.8212)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	600	1.8349	1,157.77	1,100.91	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0153)	0.0000	1	(0.1545)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	4,000	1.8349	7,718.46	7,339.40	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1019)	0.0000	1	(1.0303)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	400	1.8349	771.85	733.94	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0102)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	400	1.8349	771.85	733.94	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0102)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	300	1.8349	578.88	550.46	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0076)	0.0000	1	(0.0773)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,000	1.8349	1,929.62	1,834.85	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0255)	0.0000	1	(0.2576)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	3,700	1.8349	7,139.58	6,788.95	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0943)	0.0000	1	(0.9530)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,600	1.8349	3,087.39	2,935.76	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0408)	0.0000	1	(0.4121)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	600	1.8349	1,157.77	1,100.91	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0153)	0.0000	1	(0.1545)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	100	1.8349	192.96	183.49	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	900	1.8349	1,736.65	1,651.37	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0229)	0.0000	1	(0.2318)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	1,400	1.8349	2,701.46	2,568.79	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0357)	0.0000	1	(0.3606)	02/07/2025
002507.ZK	01/17/2025	SDB3260588397	0	400	1.8349	771.85	733.94	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0102)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	6,400	1.7963	11,569.04	11,496.49	0.0000	4.3300	50.00	0.00	(1.3915)	(0.1597)	0.0000	1	(1.5512)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	14,200	1.7963	25,703.18	25,507.83	0.0000	4.3300	50.00	0.00	(3.0915)	(0.3543)	0.0000	1	(3.4458)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,000	1.7963	1,835.28	1,796.33	0.0000	4.3300	50.00	0.00	(0.2207)	(0.0249)	0.0000	1	(0.2457)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	100	1.7963	182.83	179.63	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	100	1.7963	185.03	179.63	0.0000	4.3300	50.00	0.00	(0.0223)	(0.0025)	0.0000	1	(0.0248)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	200	1.7963	369.60	359.27	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0494)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	3,000	1.7963	5,550.82	5,388.98	0.0000	4.3300	50.00	0.00	(0.6676)	(0.0748)	0.0000	1	(0.7425)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	600	1.7963	1,111.23	1,077.80	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0150)	0.0000	1	(0.1486)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	17,500	1.7963	32,630.78	31,435.71	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4366)	0.0000	1	(4.3614)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	8,800	1.7963	16,402.04	15,807.67	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2196)	0.0000	1	(2.1924)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	7,000	1.7963	13,306.86	12,574.28	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1746)	0.0000	1	(1.7752)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	13,300	1.7963	25,300.86	23,891.14	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3318)	0.0000	1	(3.3750)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	27,400	1.7963	53,148.63	49,219.33	0.0000	4.3300	50.00	0.00	(6.3926)	(0.6836)	0.0000	1	(7.0762)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	13,500	1.7963	26,234.17	24,250.40	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3368)	0.0000	1	(3.4922)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	8,400	1.7963	16,208.77	15,089.14	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2096)	0.0000	1	(2.1591)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	19,600	1.7963	37,820.47	35,207.99	0.0000	4.3300	50.00	0.00	(4.5490)	(0.4890)	0.0000	1	(5.0380)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	19,400	1.7963	37,434.55	34,848.72	0.0000	4.3300	50.00	0.00	(4.5025)	(0.4840)	0.0000	1	(4.9866)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	13,700	1.7963	26,435.74	24,609.67	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3418)	0.0000	1	(3.5214)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	10,500	1.7963	20,260.97	18,861.42	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2620)	0.0000	1	(2.6989)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	8,500	1.7963	16,401.74	15,268.77	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2121)	0.0000	1	(2.1848)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/16/2025	SDB3260588397	0	11,000	1.7963	21,225.78	19,759.59	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2744)	0.0000	1	(2.8274)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	2,600	1.7963	5,017.00	4,670.45	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0649)	0.0000	1	(0.6683)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,000	1.7963	1,929.62	1,796.33	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0249)	0.0000	1	(0.2570)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	7,000	1.7963	13,507.31	12,574.28	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1746)	0.0000	1	(1.7993)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,100	1.7963	2,122.58	1,975.96	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0274)	0.0000	1	(0.2827)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	400	1.7963	771.85	718.53	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	6,300	1.7963	12,156.58	11,316.85	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1572)	0.0000	1	(1.6193)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	900	1.7963	1,736.65	1,616.69	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0225)	0.0000	1	(0.2313)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	2,300	1.7963	4,438.12	4,131.55	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0574)	0.0000	1	(0.5912)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	13,800	1.7963	26,628.70	24,789.30	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3443)	0.0000	1	(3.5471)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	200	1.7963	385.92	359.27	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0050)	0.0000	1	(0.0514)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	500	1.7963	964.81	898.16	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0125)	0.0000	1	(0.1285)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	5,200	1.7963	10,034.00	9,340.90	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1297)	0.0000	1	(1.3366)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	100	1.7963	192.96	179.63	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	400	1.7963	771.85	718.53	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	2,000	1.7963	3,859.23	3,592.65	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0499)	0.0000	1	(0.5141)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	22,600	1.7963	43,609.32	40,596.97	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5638)	0.0000	1	(5.8091)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	600	1.7963	1,157.77	1,077.80	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0150)	0.0000	1	(0.1542)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	4,000	1.7963	7,718.46	7,185.30	0.0000	4.3300	50.00	0.00	(0.9284)	(0.0998)	0.0000	1	(1.0282)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	400	1.7963	771.85	718.53	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	400	1.7963	771.85	718.53	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	300	1.7963	578.88	538.90	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0075)	0.0000	1	(0.0771)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,000	1.7963	1,929.62	1,796.33	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0249)	0.0000	1	(0.2570)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	3,700	1.7963	7,139.58	6,646.41	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0923)	0.0000	1	(0.9510)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,600	1.7963	3,087.39	2,874.12	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0399)	0.0000	1	(0.4113)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	600	1.7963	1,157.77	1,077.80	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0150)	0.0000	1	(0.1542)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	100	1.7963	192.96	179.63	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	900	1.7963	1,736.65	1,616.69	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0225)	0.0000	1	(0.2313)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	1,400	1.7963	2,701.46	2,514.86	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0349)	0.0000	1	(0.3599)	02/07/2025
002507.ZK	01/16/2025	SDB3260588397	0	400	1.7963	771.85	718.53	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	6,400	1.7934	11,569.04	11,477.59	0.0000	4.3300	50.00	0.00	(1.3915)	(0.1594)	0.0000	1	(1.5509)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	14,200	1.7934	25,703.18	25,465.91	0.0000	4.3300	50.00	0.00	(3.0915)	(0.3537)	0.0000	1	(3.4452)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,000	1.7934	1,835.28	1,793.37	0.0000	4.3300	50.00	0.00	(0.2207)	(0.0249)	0.0000	1	(0.2457)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	100	1.7934	182.83	179.34	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	100	1.7934	185.03	179.34	0.0000	4.3300	50.00	0.00	(0.0223)	(0.0025)	0.0000	1	(0.0247)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	200	1.7934	369.60	358.67	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0050)	0.0000	1	(0.0494)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	3,000	1.7934	5,550.82	5,380.12	0.0000	4.3300	50.00	0.00	(0.6676)	(0.0747)	0.0000	1	(0.7424)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	600	1.7934	1,111.23	1,076.02	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0149)	0.0000	1	(0.1486)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	17,500	1.7934	32,630.78	31,384.05	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4359)	0.0000	1	(4.3606)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	8,800	1.7934	16,402.04	15,781.69	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2192)	0.0000	1	(2.1920)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	7,000	1.7934	13,306.86	12,553.62	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1744)	0.0000	1	(1.7749)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	13,300	1.7934	25,300.86	23,851.87	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3313)	0.0000	1	(3.3744)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	27,400	1.7934	53,148.63	49,138.45	0.0000	4.3300	50.00	0.00	(6.3926)	(0.6825)	0.0000	1	(7.0751)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	13,500	1.7934	26,234.17	24,210.55	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3363)	0.0000	1	(3.4916)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	8,400	1.7934	16,208.77	15,064.34	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2092)	0.0000	1	(2.1588)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	19,600	1.7934	37,820.47	35,150.13	0.0000	4.3300	50.00	0.00	(4.5490)	(0.4882)	0.0000	1	(5.0372)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	19,400	1.7934	37,434.55	34,791.46	0.0000	4.3300	50.00	0.00	(4.5025)	(0.4832)	0.0000	1	(4.9858)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	13,700	1.7934	26,435.74	24,569.22	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3412)	0.0000	1	(3.5209)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	10,500	1.7934	20,260.97	18,830.43	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2615)	0.0000	1	(2.6985)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	8,500	1.7934	16,401.74	15,243.68	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2117)	0.0000	1	(2.1845)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	11,000	1.7934	21,225.78	19,727.11	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2740)	0.0000	1	(2.8270)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	2,600	1.7934	5,017.00	4,662.77	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0648)	0.0000	1	(0.6682)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,000	1.7934	1,929.62	1,793.37	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0249)	0.0000	1	(0.2570)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/15/2025	SDB3260588397	0	7,000	1.7934	13,507.31	12,553.62	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1744)	0.0000	1	(1.7990)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,100	1.7934	2,122.58	1,972.71	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0274)	0.0000	1	(0.2827)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	400	1.7934	771.85	717.35	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	6,300	1.7934	12,156.58	11,298.26	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1569)	0.0000	1	(1.6191)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	900	1.7934	1,736.65	1,614.04	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0224)	0.0000	1	(0.2313)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	2,300	1.7934	4,438.12	4,124.76	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0573)	0.0000	1	(0.5911)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	13,800	1.7934	26,628.70	24,748.56	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3437)	0.0000	1	(3.5466)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	200	1.7934	385.92	358.67	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0050)	0.0000	1	(0.0514)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	500	1.7934	964.81	896.69	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0125)	0.0000	1	(0.1285)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	5,200	1.7934	10,034.00	9,325.54	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1295)	0.0000	1	(1.3364)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	100	1.7934	192.96	179.34	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	400	1.7934	771.85	717.35	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	2,000	1.7934	3,859.23	3,586.75	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0498)	0.0000	1	(0.5140)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	22,600	1.7934	43,609.32	40,530.25	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5629)	0.0000	1	(5.8082)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	600	1.7934	1,157.77	1,076.02	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0149)	0.0000	1	(0.1542)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	4,000	1.7934	7,718.46	7,173.50	0.0000	4.3300	50.00	0.00	(0.9284)	(0.0996)	0.0000	1	(1.0280)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	400	1.7934	771.85	717.35	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	400	1.7934	771.85	717.35	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	300	1.7934	578.88	538.01	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0075)	0.0000	1	(0.0771)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,000	1.7934	1,929.62	1,793.37	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0249)	0.0000	1	(0.2570)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	3,700	1.7934	7,139.58	6,635.48	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0922)	0.0000	1	(0.9509)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,600	1.7934	3,087.39	2,869.40	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0399)	0.0000	1	(0.4112)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	600	1.7934	1,157.77	1,076.02	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0149)	0.0000	1	(0.1542)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	100	1.7934	192.96	179.34	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	900	1.7934	1,736.65	1,614.04	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0224)	0.0000	1	(0.2313)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	1,400	1.7934	2,701.46	2,510.72	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0349)	0.0000	1	(0.3598)	02/07/2025
002507.ZK	01/15/2025	SDB3260588397	0	400	1.7934	771.85	717.35	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0100)	0.0000	1	(0.1028)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,000	1.8257	1,835.28	1,825.69	0.0000	4.3300	50.00	0.00	(0.2207)	(0.0254)	0.0000	1	(0.2461)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	100	1.8257	182.83	182.57	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	100	1.8257	185.03	182.57	0.0000	4.3300	50.00	0.00	(0.0223)	(0.0025)	0.0000	1	(0.0248)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	200	1.8257	369.60	365.14	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0495)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	3,000	1.8257	5,550.82	5,477.07	0.0000	4.3300	50.00	0.00	(0.6676)	(0.0761)	0.0000	1	(0.7437)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	600	1.8257	1,111.23	1,095.41	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0152)	0.0000	1	(0.1489)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	17,500	1.8257	32,630.78	31,949.56	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4437)	0.0000	1	(4.3685)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	8,800	1.8257	16,402.04	16,066.06	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2231)	0.0000	1	(2.1959)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	7,000	1.8257	13,306.86	12,779.82	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1775)	0.0000	1	(1.7780)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	13,300	1.8257	25,300.86	24,281.66	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3372)	0.0000	1	(3.3804)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	27,400	1.8257	53,148.63	50,023.88	0.0000	4.3300	50.00	0.00	(6.3926)	(0.6948)	0.0000	1	(7.0874)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	13,500	1.8257	26,234.17	24,646.80	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3423)	0.0000	1	(3.4977)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	8,400	1.8257	16,208.77	15,335.79	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2130)	0.0000	1	(2.1626)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	19,600	1.8257	37,820.47	35,783.50	0.0000	4.3300	50.00	0.00	(4.5490)	(0.4970)	0.0000	1	(5.0460)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	19,400	1.8257	37,434.55	35,418.37	0.0000	4.3300	50.00	0.00	(4.5025)	(0.4919)	0.0000	1	(4.9945)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	13,700	1.8257	26,435.74	25,011.94	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3474)	0.0000	1	(3.5270)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	10,500	1.8257	20,260.97	19,169.73	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2662)	0.0000	1	(2.7032)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	8,500	1.8257	16,401.74	15,518.36	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2155)	0.0000	1	(2.1883)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	11,000	1.8257	21,225.78	20,082.58	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2789)	0.0000	1	(2.8319)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	2,600	1.8257	5,017.00	4,746.79	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0659)	0.0000	1	(0.6694)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,000	1.8257	1,929.62	1,825.69	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0254)	0.0000	1	(0.2574)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	7,000	1.8257	13,507.31	12,779.82	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1775)	0.0000	1	(1.8021)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,100	1.8257	2,122.58	2,008.26	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0279)	0.0000	1	(0.2832)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	400	1.8257	771.85	730.28	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0101)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	6,300	1.8257	12,156.58	11,501.84	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1597)	0.0000	1	(1.6219)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	900	1.8257	1,736.65	1,643.12	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0228)	0.0000	1	(0.2317)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/14/2025	SDB3260588397	0	2,300	1.8257	4,438.12	4,199.08	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0583)	0.0000	1	(0.5921)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	13,800	1.8257	26,628.70	25,194.51	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3499)	0.0000	1	(3.5528)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	200	1.8257	385.92	365.14	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0051)	0.0000	1	(0.0515)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	500	1.8257	964.81	912.84	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0127)	0.0000	1	(0.1287)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	5,200	1.8257	10,034.00	9,493.58	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1319)	0.0000	1	(1.3387)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	100	1.8257	192.96	182.57	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	400	1.8257	771.85	730.28	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0101)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	2,000	1.8257	3,859.23	3,651.38	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0507)	0.0000	1	(0.5149)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	22,600	1.8257	43,609.32	41,260.57	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5731)	0.0000	1	(5.8183)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	600	1.8257	1,157.77	1,095.41	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0152)	0.0000	1	(0.1545)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	4,000	1.8257	7,718.46	7,302.76	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1014)	0.0000	1	(1.0298)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	400	1.8257	771.85	730.28	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0101)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	400	1.8257	771.85	730.28	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0101)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	300	1.8257	578.88	547.71	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0076)	0.0000	1	(0.0772)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,000	1.8257	1,929.62	1,825.69	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0254)	0.0000	1	(0.2574)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	3,700	1.8257	7,139.58	6,755.05	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0938)	0.0000	1	(0.9526)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,600	1.8257	3,087.39	2,921.10	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0406)	0.0000	1	(0.4119)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	600	1.8257	1,157.77	1,095.41	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0152)	0.0000	1	(0.1545)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	100	1.8257	192.96	182.57	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	900	1.8257	1,736.65	1,643.12	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0228)	0.0000	1	(0.2317)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	1,400	1.8257	2,701.46	2,555.96	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0355)	0.0000	1	(0.3604)	02/07/2025
002507.ZK	01/14/2025	SDB3260588397	0	400	1.8257	771.85	730.28	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0101)	0.0000	1	(0.1030)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	100	1.8483	185.03	184.83	0.0000	4.3300	50.00	0.00	(0.0223)	(0.0026)	0.0000	1	(0.0248)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	200	1.8483	369.60	369.65	0.0000	4.3300	50.00	0.00	(0.0445)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	3,000	1.8483	5,550.82	5,544.82	0.0000	4.3300	50.00	0.00	(0.6676)	(0.0770)	0.0000	1	(0.7447)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	600	1.8483	1,111.23	1,108.96	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0154)	0.0000	1	(0.1491)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	17,500	1.8483	32,630.78	32,344.78	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4492)	0.0000	1	(4.3740)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	8,800	1.8483	16,402.04	16,264.80	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2259)	0.0000	1	(2.1987)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	7,000	1.8483	13,306.86	12,937.91	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1797)	0.0000	1	(1.7802)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	13,300	1.8483	25,300.86	24,582.03	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3414)	0.0000	1	(3.3845)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	27,400	1.8483	53,148.63	50,642.68	0.0000	4.3300	50.00	0.00	(6.3926)	(0.7034)	0.0000	1	(7.0960)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	13,500	1.8483	26,234.17	24,951.69	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3466)	0.0000	1	(3.5019)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	8,400	1.8483	16,208.77	15,525.49	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2156)	0.0000	1	(2.1652)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	19,600	1.8483	37,820.47	36,226.15	0.0000	4.3300	50.00	0.00	(4.5490)	(0.5031)	0.0000	1	(5.0521)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	19,400	1.8483	37,434.55	35,856.50	0.0000	4.3300	50.00	0.00	(4.5025)	(0.4980)	0.0000	1	(5.0006)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	13,700	1.8483	26,435.74	25,321.34	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3517)	0.0000	1	(3.5313)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	10,500	1.8483	20,260.97	19,406.87	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2695)	0.0000	1	(2.7065)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	8,500	1.8483	16,401.74	15,710.32	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2182)	0.0000	1	(2.1910)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	11,000	1.8483	21,225.78	20,331.00	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2824)	0.0000	1	(2.8354)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	2,600	1.8483	5,017.00	4,805.51	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0667)	0.0000	1	(0.6702)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	1,000	1.8483	1,929.62	1,848.27	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0257)	0.0000	1	(0.2578)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	7,000	1.8483	13,507.31	12,937.91	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1797)	0.0000	1	(1.8043)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	1,100	1.8483	2,122.58	2,033.10	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0282)	0.0000	1	(0.2835)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	400	1.8483	771.85	739.31	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1031)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	6,300	1.8483	12,156.58	11,644.12	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1617)	0.0000	1	(1.6239)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	900	1.8483	1,736.65	1,663.45	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0231)	0.0000	1	(0.2320)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	2,300	1.8483	4,438.12	4,251.03	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0590)	0.0000	1	(0.5928)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	13,800	1.8483	26,628.70	25,506.17	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3543)	0.0000	1	(3.5571)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	200	1.8483	385.92	369.65	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0051)	0.0000	1	(0.0516)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	500	1.8483	964.81	924.14	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0128)	0.0000	1	(0.1289)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	5,200	1.8483	10,034.00	9,611.02	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1335)	0.0000	1	(1.3404)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	100	1.8483	192.96	184.83	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	400	1.8483	771.85	739.31	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1031)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/13/2025	SDB3260588397	0	2,000	1.8483	3,859.23	3,696.55	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0513)	0.0000	1	(0.5155)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	22,600	1.8483	43,609.32	41,770.97	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5802)	0.0000	1	(5.8254)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	600	1.8483	1,157.77	1,108.96	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0154)	0.0000	1	(0.1547)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	4,000	1.8483	7,718.46	7,393.09	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1027)	0.0000	1	(1.0310)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	400	1.8483	771.85	739.31	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1031)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	400	1.8483	771.85	739.31	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1031)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	300	1.8483	578.88	554.48	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0077)	0.0000	1	(0.0773)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	1,000	1.8483	1,929.62	1,848.27	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0257)	0.0000	1	(0.2578)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	3,700	1.8483	7,139.58	6,838.61	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0950)	0.0000	1	(0.9537)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	1,600	1.8483	3,087.39	2,957.24	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0411)	0.0000	1	(0.4124)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	600	1.8483	1,157.77	1,108.96	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0154)	0.0000	1	(0.1547)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	100	1.8483	192.96	184.83	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	900	1.8483	1,736.65	1,663.45	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0231)	0.0000	1	(0.2320)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	1,400	1.8483	2,701.46	2,587.58	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0359)	0.0000	1	(0.3609)	02/07/2025
002507.ZK	01/13/2025	SDB3260588397	0	400	1.8483	771.85	739.31	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1031)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	3,000	1.8565	5,550.82	5,569.49	0.0000	4.3300	50.00	0.00	(2.0029)	(0.2321)	0.0000	3	(2.2350)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	600	1.8565	1,111.23	1,113.90	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0464)	0.0000	3	(0.4474)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	17,500	1.8565	32,630.78	32,488.68	0.0000	4.3300	50.00	0.00	(11.7743)	(1.3537)	0.0000	3	(13.1280)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	8,500	1.8565	16,402.04	16,337.16	0.0000	4.3300	50.00	0.00	(5.9184)	(0.6807)	0.0000	3	(6.5991)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	7,000	1.8565	13,306.86	12,995.47	0.0000	4.3300	50.00	0.00	(4.8016)	(0.5415)	0.0000	3	(5.3430)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	13,300	1.8565	25,300.86	24,691.40	0.0000	4.3300	50.00	0.00	(9.1294)	(1.0288)	0.0000	3	(10.1582)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	27,400	1.8565	53,148.63	50,867.99	0.0000	4.3300	50.00	0.00	(19.1778)	(2.1195)	0.0000	3	(21.2973)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	13,500	1.8565	26,234.17	25,062.70	0.0000	4.3300	50.00	0.00	(9.4662)	(1.0443)	0.0000	3	(10.5104)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	8,400	1.8565	16,208.77	15,594.57	0.0000	4.3300	50.00	0.00	(5.8487)	(0.6498)	0.0000	3	(6.4984)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	19,600	1.8565	37,820.47	36,387.32	0.0000	4.3300	50.00	0.00	(13.6469)	(1.5161)	0.0000	3	(15.1630)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	19,400	1.8565	37,434.55	36,016.02	0.0000	4.3300	50.00	0.00	(13.5076)	(1.5007)	0.0000	3	(15.0083)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	13,700	1.8565	26,435.74	25,434.00	0.0000	4.3300	50.00	0.00	(9.5389)	(1.0597)	0.0000	3	(10.5986)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	10,500	1.8565	20,260.97	19,493.21	0.0000	4.3300	50.00	0.00	(7.3108)	(0.8122)	0.0000	3	(8.1230)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	8,500	1.8565	16,401.74	15,780.22	0.0000	4.3300	50.00	0.00	(5.9183)	(0.6575)	0.0000	3	(6.5758)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	11,000	1.8565	21,225.78	20,421.46	0.0000	4.3300	50.00	0.00	(7.6590)	(0.8509)	0.0000	3	(8.5099)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	2,600	1.8565	5,017.00	4,826.89	0.0000	4.3300	50.00	0.00	(1.8103)	(0.2011)	0.0000	3	(2.0114)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	1,000	1.8565	1,929.62	1,856.50	0.0000	4.3300	50.00	0.00	(0.6963)	(0.0774)	0.0000	3	(0.7736)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	7,000	1.8565	13,507.31	12,995.47	0.0000	4.3300	50.00	0.00	(4.8739)	(0.5415)	0.0000	3	(5.4154)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	1,100	1.8565	2,122.58	2,042.15	0.0000	4.3300	50.00	0.00	(0.7659)	(0.0851)	0.0000	3	(0.8510)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	400	1.8565	771.85	742.60	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0309)	0.0000	3	(0.3094)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	6,300	1.8565	12,156.58	11,695.92	0.0000	4.3300	50.00	0.00	(4.3865)	(0.4873)	0.0000	3	(4.8738)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	900	1.8565	1,736.65	1,670.85	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0696)	0.0000	3	(0.6963)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	2,300	1.8565	4,438.12	4,269.94	0.0000	4.3300	50.00	0.00	(1.6014)	(0.1779)	0.0000	3	(1.7793)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	13,800	1.8565	26,628.70	25,619.64	0.0000	4.3300	50.00	0.00	(9.6085)	(1.0675)	0.0000	3	(10.6760)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	200	1.8565	385.92	371.30	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0155)	0.0000	3	(0.1547)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	500	1.8565	964.81	928.25	0.0000	4.3300	50.00	0.00	(0.3481)	(0.0387)	0.0000	3	(0.3868)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	5,200	1.8565	10,034.00	9,653.78	0.0000	4.3300	50.00	0.00	(3.6206)	(0.4022)	0.0000	3	(4.0228)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	100	1.8565	192.96	185.65	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0077)	0.0000	3	(0.0774)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	400	1.8565	771.85	742.60	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0309)	0.0000	3	(0.3094)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	2,000	1.8565	3,859.23	3,712.99	0.0000	4.3300	50.00	0.00	(1.3925)	(0.1547)	0.0000	3	(1.5472)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	22,600	1.8565	43,609.32	41,956.81	0.0000	4.3300	50.00	0.00	(15.7357)	(1.7482)	0.0000	3	(17.4839)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	600	1.8565	1,157.77	1,113.90	0.0000	4.3300	50.00	0.00	(0.4178)	(0.0464)	0.0000	3	(0.4642)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	4,000	1.8565	7,718.46	7,425.98	0.0000	4.3300	50.00	0.00	(2.7851)	(0.3094)	0.0000	3	(3.0945)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	400	1.8565	771.85	742.60	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0309)	0.0000	3	(0.3094)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	400	1.8565	771.85	742.60	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0309)	0.0000	3	(0.3094)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	300	1.8565	578.88	556.95	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0232)	0.0000	3	(0.2321)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	1,000	1.8565	1,929.62	1,856.50	0.0000	4.3300	50.00	0.00	(0.6963)	(0.0774)	0.0000	3	(0.7736)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	3,700	1.8565	7,139.58	6,869.04	0.0000	4.3300	50.00	0.00	(2.5762)	(0.2862)	0.0000	3	(2.8624)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/10/2025	SDB3260588397	0	1,600	1.8565	3,087.39	2,970.39	0.0000	4.3300	50.00	0.00	(1.1140)	(0.1238)	0.0000	3	(1.2378)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	600	1.8565	1,157.77	1,113.90	0.0000	4.3300	50.00	0.00	(0.4178)	(0.0464)	0.0000	3	(0.4642)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	100	1.8565	192.96	185.65	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0077)	0.0000	3	(0.0774)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	900	1.8565	1,736.65	1,670.85	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0696)	0.0000	3	(0.6963)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	1,400	1.8565	2,701.46	2,599.09	0.0000	4.3300	50.00	0.00	(0.9748)	(0.1083)	0.0000	3	(1.0831)	02/07/2025
002507.ZK	01/10/2025	SDB3260588397	0	400	1.8565	771.85	742.60	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0309)	0.0000	3	(0.3094)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	17,500	1.8622	32,630.78	32,588.01	0.0000	4.3300	50.00	0.00	(3.9248)	(0.4526)	0.0000	1	(4.3774)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	8,800	1.8622	16,402.04	16,387.11	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2276)	0.0000	1	(2.2004)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	7,000	1.8622	13,306.86	13,035.20	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1810)	0.0000	1	(1.7816)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	13,300	1.8622	25,300.86	24,766.89	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3440)	0.0000	1	(3.3871)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	27,400	1.8622	53,148.63	51,023.51	0.0000	4.3300	50.00	0.00	(6.3926)	(0.7087)	0.0000	1	(7.1013)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	13,500	1.8622	26,234.17	25,139.32	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3492)	0.0000	1	(3.5045)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	8,400	1.8622	16,208.77	15,642.24	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2173)	0.0000	1	(2.1668)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	19,600	1.8622	37,820.47	36,498.57	0.0000	4.3300	50.00	0.00	(4.5490)	(0.5069)	0.0000	1	(5.0559)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	19,400	1.8622	37,434.55	36,126.14	0.0000	4.3300	50.00	0.00	(4.5025)	(0.5018)	0.0000	1	(5.0043)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	13,700	1.8622	26,435.74	25,511.76	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3543)	0.0000	1	(3.5340)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	10,500	1.8622	20,260.97	19,552.81	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2716)	0.0000	1	(2.7085)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	8,500	1.8622	16,401.74	15,828.46	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2198)	0.0000	1	(2.1926)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	11,000	1.8622	21,225.78	20,483.89	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2845)	0.0000	1	(2.8375)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	2,600	1.8622	5,017.00	4,841.65	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0672)	0.0000	1	(0.6707)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	1,000	1.8622	1,929.62	1,862.17	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0259)	0.0000	1	(0.2580)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	7,000	1.8622	13,507.31	13,035.20	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1810)	0.0000	1	(1.8057)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	1,100	1.8622	2,122.58	2,048.39	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0284)	0.0000	1	(0.2837)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	400	1.8622	771.85	744.87	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	6,300	1.8622	12,156.58	11,731.68	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1629)	0.0000	1	(1.6251)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	900	1.8622	1,736.65	1,675.95	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0233)	0.0000	1	(0.2322)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	2,300	1.8622	4,438.12	4,283.00	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0595)	0.0000	1	(0.5933)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	13,800	1.8622	26,628.70	25,697.97	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3569)	0.0000	1	(3.5598)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	200	1.8622	385.92	372.43	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0052)	0.0000	1	(0.0516)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	500	1.8622	964.81	931.09	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0129)	0.0000	1	(0.1290)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	5,200	1.8622	10,034.00	9,683.29	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1345)	0.0000	1	(1.3414)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	100	1.8622	192.96	186.22	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	400	1.8622	771.85	744.87	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	2,000	1.8622	3,859.23	3,724.34	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0517)	0.0000	1	(0.5159)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	22,600	1.8622	43,609.32	42,085.09	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5845)	0.0000	1	(5.8297)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	600	1.8622	1,157.77	1,117.30	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0155)	0.0000	1	(0.1548)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	4,000	1.8622	7,718.46	7,448.69	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1035)	0.0000	1	(1.0318)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	400	1.8622	771.85	744.87	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	400	1.8622	771.85	744.87	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	300	1.8622	578.88	558.65	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0078)	0.0000	1	(0.0774)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	1,000	1.8622	1,929.62	1,862.17	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0259)	0.0000	1	(0.2580)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	3,700	1.8622	7,139.58	6,890.04	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0957)	0.0000	1	(0.9544)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	1,600	1.8622	3,087.39	2,979.48	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0414)	0.0000	1	(0.4127)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	600	1.8622	1,157.77	1,117.30	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0155)	0.0000	1	(0.1548)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	100	1.8622	192.96	186.22	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	900	1.8622	1,736.65	1,675.95	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0233)	0.0000	1	(0.2322)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	1,400	1.8622	2,701.46	2,607.04	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0362)	0.0000	1	(0.3611)	02/07/2025
002507.ZK	01/09/2025	SDB3260588397	0	400	1.8622	771.85	744.87	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0103)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	7,000	1.8743	13,306.86	13,120.32	0.0000	4.3300	50.00	0.00	(1.6005)	(0.1822)	0.0000	1	(1.7827)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	13,300	1.8743	25,300.86	24,928.60	0.0000	4.3300	50.00	0.00	(3.0431)	(0.3462)	0.0000	1	(3.3894)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	27,400	1.8743	53,148.63	51,356.67	0.0000	4.3300	50.00	0.00	(6.3926)	(0.7133)	0.0000	1	(7.1059)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	13,500	1.8743	26,234.17	25,303.47	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3514)	0.0000	1	(3.5068)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	8,400	1.8743	16,208.77	15,744.38	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2187)	0.0000	1	(2.1682)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/08/2025	SDB3260588397	0	19,600	1.8743	37,820.47	36,736.89	0.0000	4.3300	50.00	0.00	(4.5490)	(0.5102)	0.0000	1	(5.0592)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	19,400	1.8743	37,434.55	36,362.02	0.0000	4.3300	50.00	0.00	(4.5025)	(0.5050)	0.0000	1	(5.0076)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	13,700	1.8743	26,435.74	25,678.33	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3566)	0.0000	1	(3.5363)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	10,500	1.8743	20,260.97	19,680.48	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2733)	0.0000	1	(2.7103)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	8,500	1.8743	16,401.74	15,931.81	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2213)	0.0000	1	(2.1940)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	11,000	1.8743	21,225.78	20,617.64	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2864)	0.0000	1	(2.8393)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	2,600	1.8743	5,017.00	4,873.26	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0677)	0.0000	1	(0.6711)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	1,000	1.8743	1,929.62	1,874.33	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0260)	0.0000	1	(0.2581)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	7,000	1.8743	13,507.31	13,120.32	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1822)	0.0000	1	(1.8069)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	1,100	1.8743	2,122.58	2,061.76	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0286)	0.0000	1	(0.2839)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	400	1.8743	771.85	749.73	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0104)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	6,300	1.8743	12,156.58	11,808.29	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1640)	0.0000	1	(1.6262)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	900	1.8743	1,736.65	1,686.90	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0234)	0.0000	1	(0.2323)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	2,300	1.8743	4,438.12	4,310.96	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0599)	0.0000	1	(0.5937)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	13,800	1.8743	26,628.70	25,865.77	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3592)	0.0000	1	(3.5621)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	200	1.8743	385.92	374.87	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0052)	0.0000	1	(0.0516)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	500	1.8743	964.81	937.17	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0130)	0.0000	1	(0.1291)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	5,200	1.8743	10,034.00	9,746.52	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1354)	0.0000	1	(1.3422)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	100	1.8743	192.96	187.43	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	400	1.8743	771.85	749.73	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0104)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	2,000	1.8743	3,859.23	3,748.66	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0521)	0.0000	1	(0.5162)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	22,600	1.8743	43,609.32	42,359.88	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5883)	0.0000	1	(5.8336)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	600	1.8743	1,157.77	1,124.60	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0156)	0.0000	1	(0.1549)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	4,000	1.8743	7,718.46	7,497.32	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1041)	0.0000	1	(1.0325)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	400	1.8743	771.85	749.73	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0104)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	400	1.8743	771.85	749.73	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0104)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	300	1.8743	578.88	562.30	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0078)	0.0000	1	(0.0774)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	1,000	1.8743	1,929.62	1,874.33	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0260)	0.0000	1	(0.2581)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	3,700	1.8743	7,139.58	6,935.02	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0963)	0.0000	1	(0.9651)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	1,600	1.8743	3,087.39	2,998.93	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0417)	0.0000	1	(0.4130)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	600	1.8743	1,157.77	1,124.60	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0156)	0.0000	1	(0.1549)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	100	1.8743	192.96	187.43	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	900	1.8743	1,736.65	1,686.90	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0234)	0.0000	1	(0.2323)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	1,400	1.8743	2,701.46	2,624.06	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0364)	0.0000	1	(0.3614)	02/07/2025
002507.ZK	01/08/2025	SDB3260588397	0	400	1.8743	771.85	749.73	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0104)	0.0000	1	(0.1032)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	27,400	1.9103	53,148.63	52,342.03	0.0000	4.3300	50.00	0.00	(6.3926)	(0.7270)	0.0000	1	(7.1196)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	13,500	1.9103	26,234.17	25,788.96	0.0000	4.3300	50.00	0.00	(3.1554)	(0.3582)	0.0000	1	(3.5136)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	8,400	1.9103	16,208.77	16,046.46	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2229)	0.0000	1	(2.1724)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	19,600	1.9103	37,820.47	37,441.74	0.0000	4.3300	50.00	0.00	(4.5490)	(0.5200)	0.0000	1	(5.0690)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	19,400	1.9103	37,434.55	37,059.68	0.0000	4.3300	50.00	0.00	(4.5025)	(0.5147)	0.0000	1	(5.0173)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	13,700	1.9103	26,435.74	26,171.01	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3635)	0.0000	1	(3.5431)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	10,500	1.9103	20,260.97	20,058.08	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2786)	0.0000	1	(2.7155)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	8,500	1.9103	16,401.74	16,237.49	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2255)	0.0000	1	(2.1983)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	11,000	1.9103	21,225.78	21,013.22	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2919)	0.0000	1	(2.8448)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	2,600	1.9103	5,017.00	4,966.76	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0690)	0.0000	1	(0.6724)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	1,000	1.9103	1,929.62	1,910.29	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0265)	0.0000	1	(0.2586)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	7,000	1.9103	13,507.31	13,372.05	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1857)	0.0000	1	(1.8104)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	1,100	1.9103	2,122.58	2,101.32	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0292)	0.0000	1	(0.2845)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	400	1.9103	771.85	764.12	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0106)	0.0000	1	(0.1034)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	6,300	1.9103	12,156.58	12,034.85	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1672)	0.0000	1	(1.6293)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	900	1.9103	1,736.65	1,719.26	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0239)	0.0000	1	(0.2328)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	2,300	1.9103	4,438.12	4,393.67	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0610)	0.0000	1	(0.5948)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	13,800	1.9103	26,628.70	26,362.04	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3661)	0.0000	1	(3.5690)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/07/2025	SDB3260588397	0	200	1.9103	385.92	382.06	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0053)	0.0000	1	(0.0517)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	500	1.9103	964.81	955.15	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0133)	0.0000	1	(0.1293)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	5,200	1.9103	10,034.00	9,933.52	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1380)	0.0000	1	(1.3448)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	100	1.9103	192.96	191.03	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	400	1.9103	771.85	764.12	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0106)	0.0000	1	(0.1034)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	2,000	1.9103	3,859.23	3,820.59	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0531)	0.0000	1	(0.5172)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	22,600	1.9103	43,609.32	43,172.62	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5996)	0.0000	1	(5.8449)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	600	1.9103	1,157.77	1,146.18	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0159)	0.0000	1	(0.1552)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	4,000	1.9103	7,718.46	7,641.17	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1061)	0.0000	1	(1.0345)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	400	1.9103	771.85	764.12	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0106)	0.0000	1	(0.1034)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	400	1.9103	771.85	764.12	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0106)	0.0000	1	(0.1034)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	300	1.9103	578.88	573.09	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0080)	0.0000	1	(0.0777)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	1,000	1.9103	1,929.62	1,910.29	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0265)	0.0000	1	(0.2589)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	3,700	1.9103	7,139.58	7,068.08	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0982)	0.0000	1	(0.9579)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	1,600	1.9103	3,087.39	3,056.47	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0425)	0.0000	1	(0.4138)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	600	1.9103	1,157.77	1,146.18	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0159)	0.0000	1	(0.1552)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	100	1.9103	192.96	191.03	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	900	1.9103	1,736.65	1,719.26	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0239)	0.0000	1	(0.2328)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	1,400	1.9103	2,701.46	2,674.41	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0371)	0.0000	1	(0.3621)	02/07/2025
002507.ZK	01/07/2025	SDB3260588397	0	400	1.9103	771.85	764.12	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0106)	0.0000	1	(0.1034)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	8,400	1.9296	16,208.77	16,208.77	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2251)	0.0000	1	(2.1747)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	19,600	1.9296	37,820.47	37,820.47	0.0000	4.3300	50.00	0.00	(4.5490)	(0.5253)	0.0000	1	(5.0742)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	19,400	1.9296	37,434.55	37,434.55	0.0000	4.3300	50.00	0.00	(4.5025)	(0.5199)	0.0000	1	(5.0225)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	13,700	1.9296	26,435.74	26,435.74	0.0000	4.3300	50.00	0.00	(3.1796)	(0.3672)	0.0000	1	(3.5468)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	10,500	1.9296	20,260.97	20,260.97	0.0000	4.3300	50.00	0.00	(2.4369)	(0.2814)	0.0000	1	(2.7183)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	8,500	1.9296	16,401.74	16,401.74	0.0000	4.3300	50.00	0.00	(1.9728)	(0.2278)	0.0000	1	(2.2006)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	11,000	1.9296	21,225.78	21,225.78	0.0000	4.3300	50.00	0.00	(2.5530)	(0.2948)	0.0000	1	(2.8478)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	2,600	1.9296	5,017.00	5,017.00	0.0000	4.3300	50.00	0.00	(0.6034)	(0.0697)	0.0000	1	(0.6731)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	1,000	1.9296	1,929.62	1,929.62	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0268)	0.0000	1	(0.2589)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	7,000	1.9296	13,507.31	13,507.31	0.0000	4.3300	50.00	0.00	(1.6246)	(0.1876)	0.0000	1	(1.8122)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	1,100	1.9296	2,122.58	2,122.58	0.0000	4.3300	50.00	0.00	(0.2553)	(0.0295)	0.0000	1	(0.2848)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	400	1.9296	771.85	771.85	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	6,300	1.9296	12,156.58	12,156.58	0.0000	4.3300	50.00	0.00	(1.4622)	(0.1688)	0.0000	1	(1.6310)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	900	1.9296	1,736.65	1,736.65	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0241)	0.0000	1	(0.2330)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	2,300	1.9296	4,438.12	4,438.12	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0616)	0.0000	1	(0.5954)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	13,800	1.9296	26,628.70	26,628.70	0.0000	4.3300	50.00	0.00	(3.2028)	(0.3698)	0.0000	1	(3.5727)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	200	1.9296	385.92	385.92	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0054)	0.0000	1	(0.0518)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	500	1.9296	964.81	964.81	0.0000	4.3300	50.00	0.00	(0.1160)	(0.0134)	0.0000	1	(0.1294)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	5,200	1.9296	10,034.00	10,034.00	0.0000	4.3300	50.00	0.00	(1.2069)	(0.1394)	0.0000	1	(1.3462)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	100	1.9296	192.96	192.96	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	400	1.9296	771.85	771.85	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	2,000	1.9296	3,859.23	3,859.23	0.0000	4.3300	50.00	0.00	(0.4642)	(0.0536)	0.0000	1	(0.5178)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	22,600	1.9296	43,609.32	43,609.32	0.0000	4.3300	50.00	0.00	(5.2452)	(0.6057)	0.0000	1	(5.8509)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	600	1.9296	1,157.77	1,157.77	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1553)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	4,000	1.9296	7,718.46	7,718.46	0.0000	4.3300	50.00	0.00	(0.9284)	(0.1072)	0.0000	1	(1.0356)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	400	1.9296	771.85	771.85	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	400	1.9296	771.85	771.85	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	300	1.9296	578.88	578.88	0.0000	4.3300	50.00	0.00	(0.0696)	(0.0080)	0.0000	1	(0.0777)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	1,000	1.9296	1,929.62	1,929.62	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0268)	0.0000	1	(0.2589)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	3,700	1.9296	7,139.58	7,139.58	0.0000	4.3300	50.00	0.00	(0.8587)	(0.0992)	0.0000	1	(0.9579)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	1,600	1.9296	3,087.39	3,087.39	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0429)	0.0000	1	(0.4142)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	600	1.9296	1,157.77	1,157.77	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1553)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	100	1.9296	192.96	192.96	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002507.ZK	01/06/2025	SDB3260588397	0	900	1.9296	1,736.65	1,736.65	0.0000	4.3300	50.00	0.00	(0.2089)	(0.0241)	0.0000	1	(0.2330)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	1,400	1.9296	2,701.46	2,701.46	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0375)	0.0000	1	(0.3624)	02/07/2025
002507.ZK	01/06/2025	SDB3260588397	0	400	1.9296	771.85	771.85	0.0000	4.3300	50.00	0.00	(0.0928)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
TOTAL CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												(707.2465)	(78.6187)	0.0000		(785.8651)	
CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601077.SH	01/17/2025	SDB3264649720	0	14,100	0.8017	11,649.39	11,304.34	0.0000	4.3300	50.00	0.00	(1.4012)	(0.1570)	0.0000	1	(1.5582)	02/07/2025
601077.SH	01/16/2025	SDB3264649720	0	14,100	0.7873	11,649.39	11,101.45	0.0000	4.3300	50.00	0.00	(1.4012)	(0.1542)	0.0000	1	(1.5553)	02/07/2025
601077.SH	01/15/2025	SDB3264649720	0	21,900	0.8104	18,093.74	17,746.67	0.0000	4.3300	50.00	0.00	(2.1763)	(0.2465)	0.0000	1	(2.4228)	02/07/2025
601077.SH	01/14/2025	SDB3264649720	0	25,600	0.8190	21,150.67	20,965.76	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2912)	0.0000	1	(2.8351)	02/07/2025
601077.SH	01/13/2025	SDB3264649720	0	25,600	0.8193	21,150.67	20,975.03	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2913)	0.0000	1	(2.8353)	02/07/2025
601077.SH	01/10/2025	SDB3264649720	0	25,600	0.7974	21,150.67	20,413.29	0.0000	4.3300	50.00	0.00	(7.6319)	(0.8506)	0.0000	3	(8.4824)	02/07/2025
601077.SH	01/09/2025	SDB3264649720	0	25,600	0.7870	21,150.67	20,147.35	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2798)	0.0000	1	(2.8238)	02/07/2025
601077.SH	01/08/2025	SDB3264649720	0	25,600	0.7879	21,150.67	20,170.27	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2801)	0.0000	1	(2.8241)	02/07/2025
601077.SH	01/07/2025	SDB3264649720	0	25,600	0.8103	21,150.67	20,743.76	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2881)	0.0000	1	(2.8321)	02/07/2025
601077.SH	01/06/2025	SDB3264649720	0	25,600	0.8262	21,150.67	21,150.67	0.0000	4.3300	50.00	0.00	(2.5440)	(0.2938)	0.0000	1	(2.8377)	02/07/2025
TOTAL CHONGQING RURAL COMMERCIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(27.8742)	(3.1326)	0.0000		(31.0068)	
CHROMA ATE INC. CMN																	
2360.TW	01/17/2025	SDB3260121549	0	1,000	11.0120	12,469.51	11,011.95	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0918)	0.0000	1	(1.5916)	02/04/2025
2360.TW	01/17/2025	SDB3260121549	0	7,000	11.0120	87,286.58	77,083.65	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6424)	0.0000	1	(11.1410)	02/04/2025
2360.TW	01/16/2025	SDB3260121549	0	1,000	11.2431	12,469.51	11,243.09	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0937)	0.0000	1	(1.5935)	02/04/2025
2360.TW	01/16/2025	SDB3260121549	0	7,000	11.2431	87,286.58	78,701.60	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6558)	0.0000	1	(11.1545)	02/04/2025
2360.TW	01/15/2025	SDB3260121549	0	1,000	11.0675	12,469.51	11,067.49	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0922)	0.0000	1	(1.5920)	02/04/2025
2360.TW	01/15/2025	SDB3260121549	0	7,000	11.0675	87,286.58	77,472.44	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6456)	0.0000	1	(11.1442)	02/04/2025
2360.TW	01/14/2025	SDB3260121549	0	1,000	12.1507	12,469.51	12,150.72	0.0000	4.3300	30.00	0.00	(1.4998)	(0.1013)	0.0000	1	(1.6011)	02/04/2025
2360.TW	01/14/2025	SDB3260121549	0	7,000	12.1507	87,286.58	85,055.07	0.0000	4.3300	30.00	0.00	(10.4986)	(0.7088)	0.0000	1	(11.2074)	02/04/2025
2360.TW	01/13/2025	SDB3260121549	0	1,000	11.8235	12,469.51	11,823.45	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0985)	0.0000	1	(1.5983)	02/04/2025
2360.TW	01/13/2025	SDB3260121549	0	7,000	11.8235	87,286.58	82,764.17	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6897)	0.0000	1	(11.1883)	02/04/2025
2360.TW	01/10/2025	SDB3260121549	0	1,000	11.7719	12,469.51	11,771.86	0.0000	4.3300	30.00	0.00	(4.4994)	(0.2943)	0.0000	3	(4.7937)	02/04/2025
2360.TW	01/10/2025	SDB3260121549	0	7,000	11.7719	87,286.58	82,403.04	0.0000	4.3300	30.00	0.00	(31.4959)	(2.0601)	0.0000	3	(33.5560)	02/04/2025
2360.TW	01/09/2025	SDB3260121549	0	1,000	11.8491	12,469.51	11,849.07	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0987)	0.0000	1	(1.5985)	02/04/2025
2360.TW	01/09/2025	SDB3260121549	0	7,000	11.8491	87,286.58	82,943.46	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6912)	0.0000	1	(11.1898)	02/04/2025
2360.TW	01/08/2025	SDB3260121549	0	1,000	11.0369	12,469.51	11,036.89	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0920)	0.0000	1	(1.5918)	02/04/2025
2360.TW	01/08/2025	SDB3260121549	0	7,000	11.0369	87,286.58	77,258.24	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6438)	0.0000	1	(11.1425)	02/04/2025
2360.TW	01/07/2025	SDB3260121549	0	1,000	10.7284	12,469.51	10,728.38	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0894)	0.0000	1	(1.5892)	02/04/2025
2360.TW	01/07/2025	SDB3260121549	0	7,000	10.7284	87,286.58	75,098.63	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6258)	0.0000	1	(11.1245)	02/04/2025
2360.TW	01/06/2025	SDB3260121549	0	1,000	11.9508	12,469.51	11,950.80	0.0000	4.3300	30.00	0.00	(1.4998)	(0.0996)	0.0000	1	(1.5994)	02/04/2025
2360.TW	01/06/2025	SDB3260121549	0	7,000	11.9508	87,286.58	83,655.57	0.0000	4.3300	30.00	0.00	(10.4986)	(0.6971)	0.0000	1	(11.1958)	02/04/2025
2360.TW	01/03/2025	SDB3260121549	0	1,000	12.4695	12,469.51	12,469.51	0.0000	4.3300	30.00	0.00	(4.4994)	(0.3117)	0.0000	3	(4.8112)	02/04/2025
2360.TW	01/03/2025	SDB3260121549	0	7,000	12.4695	87,286.58	87,286.58	0.0000	4.3300	30.00	0.00	(31.4959)	(2.1822)	0.0000	3	(33.6781)	02/04/2025
TOTAL CHROMA ATE INC. CMN												(179.9766)	(11.7057)	0.0000		(191.6824)	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301039.ZK	01/17/2025	SDB3260123124	0	23,300	1.2250	28,796.07	28,543.62	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3964)	0.0000	1	(3.8600)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	9,700	1.2250	11,988.07	11,882.97	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1650)	0.0000	1	(1.6069)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	25,500	1.2250	31,515.02	31,238.72	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4339)	0.0000	1	(4.2244)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	13,500	1.2250	16,684.42	16,538.15	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2297)	0.0000	1	(2.2365)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	2,400	1.2250	2,966.12	2,940.12	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0408)	0.0000	1	(0.3976)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	10,100	1.2250	12,482.42	12,372.98	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1718)	0.0000	1	(1.6732)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	4,900	1.2250	6,055.83	6,002.74	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0834)	0.0000	1	(0.8118)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	8,000	1.2250	9,887.06	9,800.38	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1361)	0.0000	1	(1.3253)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	9,500	1.2250	11,740.89	11,637.96	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1616)	0.0000	1	(1.5738)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/17/2025	SDB3260123124	0	4,300	1.2250	5,314.30	5,267.71	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0732)	0.0000	1	(0.7124)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	1,700	1.2250	2,101.00	2,082.58	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0289)	0.0000	1	(0.2816)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	9,800	1.2250	12,111.65	12,005.47	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1667)	0.0000	1	(1.6235)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	300	1.2250	370.76	367.51	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	800	1.2250	988.71	980.04	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0136)	0.0000	1	(0.1325)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	12,600	1.2250	15,572.13	15,435.60	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2144)	0.0000	1	(2.0874)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	9,700	1.2250	11,988.07	11,882.97	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1650)	0.0000	1	(1.6069)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	3,700	1.2250	4,572.77	4,532.68	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0630)	0.0000	1	(0.6130)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	11,300	1.2250	13,965.48	13,843.04	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1923)	0.0000	1	(1.8720)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	13,700	1.2250	16,931.60	16,783.16	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2331)	0.0000	1	(2.2696)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	28,800	1.2250	35,593.43	35,281.38	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4900)	0.0000	1	(4.7711)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	27,700	1.2250	34,233.96	33,933.83	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4713)	0.0000	1	(4.5889)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	33,100	1.2250	40,907.73	40,549.09	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5632)	0.0000	1	(5.4835)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	100	1.2250	123.59	122.50	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0166)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	200	1.2250	247.18	245.01	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0034)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	8,700	1.2250	10,752.18	10,657.92	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1480)	0.0000	1	(1.4413)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	300	1.2250	370.76	367.51	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	800	1.2250	988.71	980.04	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0136)	0.0000	1	(0.1325)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	8,100	1.2250	10,010.65	9,922.89	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1378)	0.0000	1	(1.3419)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	9,400	1.2250	11,617.30	11,515.45	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1599)	0.0000	1	(1.5572)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	5,100	1.2250	6,303.00	6,247.74	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0868)	0.0000	1	(0.8449)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	20,100	1.2250	24,841.25	24,623.46	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3420)	0.0000	1	(3.3298)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	1,200	1.2250	1,483.06	1,470.06	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0204)	0.0000	1	(0.1988)	02/07/2025
301039.ZK	01/17/2025	SDB3260123124	0	1,600	1.2250	1,977.41	1,960.08	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0272)	0.0000	1	(0.2651)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	23,300	1.1858	28,796.07	27,628.32	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3837)	0.0000	1	(3.8473)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	9,700	1.1858	11,988.07	11,501.92	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1597)	0.0000	1	(1.6016)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	25,500	1.1858	31,515.02	30,237.01	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4200)	0.0000	1	(4.2105)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	13,500	1.1858	16,684.42	16,007.83	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2223)	0.0000	1	(2.2291)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	2,400	1.1858	2,966.12	2,845.84	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0395)	0.0000	1	(0.3963)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	10,100	1.1858	12,482.42	11,976.23	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1663)	0.0000	1	(1.6677)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	4,900	1.1858	6,055.83	5,810.25	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0807)	0.0000	1	(0.8091)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	8,000	1.1858	9,887.06	9,486.12	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1318)	0.0000	1	(1.3209)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	9,500	1.1858	11,740.89	11,264.77	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1565)	0.0000	1	(1.5686)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	4,300	1.1858	5,314.30	5,098.79	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0708)	0.0000	1	(0.7100)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	1,700	1.1858	2,101.00	2,015.80	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0280)	0.0000	1	(0.2807)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	9,800	1.1858	12,111.65	11,620.50	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1614)	0.0000	1	(1.6182)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	300	1.1858	370.76	355.73	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0049)	0.0000	1	(0.0495)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	800	1.1858	988.71	948.61	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0132)	0.0000	1	(0.1321)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	12,600	1.1858	15,572.13	14,940.64	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2075)	0.0000	1	(2.0805)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	9,700	1.1858	11,988.07	11,501.92	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1597)	0.0000	1	(1.6016)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	3,700	1.1858	4,572.77	4,387.33	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0609)	0.0000	1	(0.6109)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	11,300	1.1858	13,965.48	13,399.14	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1861)	0.0000	1	(1.8658)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	13,700	1.1858	16,931.60	16,244.98	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2256)	0.0000	1	(2.2621)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	28,800	1.1858	35,593.43	34,150.03	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4743)	0.0000	1	(4.7554)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	27,700	1.1858	34,233.96	32,845.69	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4562)	0.0000	1	(4.5738)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	33,100	1.1858	40,907.73	39,248.82	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5451)	0.0000	1	(5.4654)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	100	1.1858	123.59	118.58	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0016)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	200	1.1858	247.18	237.15	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	8,700	1.1858	10,752.18	10,316.16	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1433)	0.0000	1	(1.4365)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	300	1.1858	370.76	355.73	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0049)	0.0000	1	(0.0495)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	800	1.1858	988.71	948.61	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0132)	0.0000	1	(0.1321)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	8,100	1.1858	10,010.65	9,604.70	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1334)	0.0000	1	(1.3375)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	9,400	1.1858	11,617.30	11,146.19	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1548)	0.0000	1	(1.5521)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/16/2025	SDB3260123124	0	5,100	1.1858	6,303.00	6,047.40	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0840)	0.0000	1	(0.8421)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	20,100	1.1858	24,841.25	23,833.88	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3310)	0.0000	1	(3.3189)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	1,200	1.1858	1,483.06	1,422.92	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0198)	0.0000	1	(0.1981)	02/07/2025
301039.ZK	01/16/2025	SDB3260123124	0	1,600	1.1858	1,977.41	1,897.22	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0264)	0.0000	1	(0.2642)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	23,300	1.1747	28,796.07	27,371.33	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3802)	0.0000	1	(3.8437)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	9,700	1.1747	11,988.07	11,394.93	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1583)	0.0000	1	(1.6002)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	25,500	1.1747	31,515.02	29,955.74	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4161)	0.0000	1	(4.2066)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	13,500	1.1747	16,684.42	15,858.92	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2203)	0.0000	1	(2.2270)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	2,400	1.1747	2,966.12	2,819.36	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0392)	0.0000	1	(0.3959)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	10,100	1.1747	12,482.42	11,864.82	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1648)	0.0000	1	(1.6661)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	4,900	1.1747	6,055.83	5,756.20	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0799)	0.0000	1	(0.8083)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	8,000	1.1747	9,887.06	9,397.88	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1305)	0.0000	1	(1.3197)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	9,500	1.1747	11,740.89	11,159.98	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1550)	0.0000	1	(1.5672)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	4,300	1.1747	5,314.30	5,051.36	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0702)	0.0000	1	(0.7093)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	1,700	1.1747	2,101.00	1,997.05	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0277)	0.0000	1	(0.2804)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	9,800	1.1747	12,111.65	11,512.40	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1599)	0.0000	1	(1.6167)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	300	1.1747	370.76	352.42	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0049)	0.0000	1	(0.0495)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	800	1.1747	988.71	939.79	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0131)	0.0000	1	(0.1320)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	12,600	1.1747	15,572.13	14,801.66	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2056)	0.0000	1	(2.0786)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	9,700	1.1747	11,988.07	11,394.93	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1583)	0.0000	1	(1.6002)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	3,700	1.1747	4,572.77	4,346.52	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0604)	0.0000	1	(0.6104)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	11,300	1.1747	13,965.48	13,274.51	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1844)	0.0000	1	(1.8641)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	13,700	1.1747	16,931.60	16,093.87	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2235)	0.0000	1	(2.2600)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	28,800	1.1747	35,593.43	33,832.37	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4699)	0.0000	1	(4.7510)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	27,700	1.1747	34,233.96	32,540.16	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4519)	0.0000	1	(4.5695)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	33,100	1.1747	40,907.73	38,883.73	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5401)	0.0000	1	(5.4603)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	100	1.1747	123.59	117.47	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0016)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	200	1.1747	247.18	234.95	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	8,700	1.1747	10,752.18	10,220.19	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1419)	0.0000	1	(1.4352)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	300	1.1747	370.76	352.42	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0049)	0.0000	1	(0.0495)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	800	1.1747	988.71	939.79	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0131)	0.0000	1	(0.1320)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	8,100	1.1747	10,010.65	9,515.35	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1322)	0.0000	1	(1.3362)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	9,400	1.1747	11,617.30	11,042.51	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1534)	0.0000	1	(1.5507)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	5,100	1.1747	6,303.00	5,991.15	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0832)	0.0000	1	(0.8413)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	20,100	1.1747	24,841.25	23,612.17	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3279)	0.0000	1	(3.3158)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	1,200	1.1747	1,483.06	1,409.68	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0196)	0.0000	1	(0.1980)	02/07/2025
301039.ZK	01/15/2025	SDB3260123124	0	1,600	1.1747	1,977.41	1,879.58	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0261)	0.0000	1	(0.2639)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	23,300	1.1958	28,796.07	27,862.44	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3870)	0.0000	1	(3.8505)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	9,700	1.1958	11,988.07	11,599.39	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1611)	0.0000	1	(1.6030)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	25,500	1.1958	31,515.02	30,493.23	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4235)	0.0000	1	(4.2141)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	13,500	1.1958	16,684.42	16,143.48	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2242)	0.0000	1	(2.2310)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	2,400	1.1958	2,966.12	2,869.95	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0399)	0.0000	1	(0.3966)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	10,100	1.1958	12,482.42	12,077.71	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1677)	0.0000	1	(1.6691)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	4,900	1.1958	6,055.83	5,859.48	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0814)	0.0000	1	(0.8098)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	8,000	1.1958	9,887.06	9,566.50	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1329)	0.0000	1	(1.3221)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	9,500	1.1958	11,740.89	11,360.22	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1578)	0.0000	1	(1.5699)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	4,300	1.1958	5,314.30	5,142.00	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0714)	0.0000	1	(0.7106)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	1,700	1.1958	2,101.00	2,032.88	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0282)	0.0000	1	(0.2809)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	9,800	1.1958	12,111.65	11,718.97	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1628)	0.0000	1	(1.6195)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	300	1.1958	370.76	358.74	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	800	1.1958	988.71	956.65	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0133)	0.0000	1	(0.1322)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	12,600	1.1958	15,572.13	15,067.24	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2093)	0.0000	1	(2.0822)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	9,700	1.1958	11,988.07	11,599.39	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1611)	0.0000	1	(1.6030)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/14/2025	SDB3260123124	0	3,700	1.1958	4,572.77	4,424.51	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0615)	0.0000	1	(0.6115)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	11,300	1.1958	13,965.48	13,512.69	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1877)	0.0000	1	(1.8674)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	13,700	1.1958	16,931.60	16,382.64	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2275)	0.0000	1	(2.2640)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	28,800	1.1958	35,593.43	34,439.41	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4783)	0.0000	1	(4.7594)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	27,700	1.1958	34,233.96	33,124.02	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4601)	0.3000	1	(4.5776)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	33,100	1.1958	40,907.73	39,581.41	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5497)	0.0000	1	(5.4700)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	100	1.1958	123.59	119.58	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	200	1.1958	247.18	239.16	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	8,700	1.1958	10,752.18	10,403.57	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1445)	0.0000	1	(1.4377)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	300	1.1958	370.76	358.74	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	800	1.1958	988.71	956.65	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0133)	0.0000	1	(0.1322)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	8,100	1.1958	10,010.65	9,686.09	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1345)	0.3000	1	(1.3386)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	9,400	1.1958	11,617.30	11,240.64	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1561)	0.0000	1	(1.5534)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	5,100	1.1958	6,303.00	6,098.65	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0847)	0.0000	1	(0.8428)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	20,100	1.1958	24,841.25	24,035.84	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3338)	0.0000	1	(3.3217)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	1,200	1.1958	1,483.06	1,434.98	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0199)	0.0000	1	(0.1983)	02/07/2025
301039.ZK	01/14/2025	SDB3260123124	0	1,600	1.1958	1,977.41	1,913.30	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0266)	0.0000	1	(0.2644)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	23,300	1.2018	28,796.07	28,001.61	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3889)	0.0000	1	(3.8524)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	9,700	1.2018	11,988.07	11,657.32	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1619)	0.3000	1	(1.6038)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	25,500	1.2018	31,515.02	30,645.54	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4256)	0.0000	1	(4.2162)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	13,500	1.2018	16,684.42	16,224.11	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2253)	0.0000	1	(2.2321)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	2,400	1.2018	2,966.12	2,884.29	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0401)	0.0000	1	(0.3968)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	10,100	1.2018	12,482.42	12,138.04	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1686)	0.0000	1	(1.6699)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	4,900	1.2018	6,055.83	5,888.75	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0818)	0.3000	1	(0.8102)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	8,000	1.2018	9,887.06	9,614.29	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1335)	0.0000	1	(1.3227)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	9,500	1.2018	11,740.89	11,416.97	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1586)	0.3000	1	(1.5707)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	4,300	1.2018	5,314.30	5,167.68	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0718)	0.0000	1	(0.7110)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	1,700	1.2018	2,101.00	2,043.04	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0284)	0.0000	1	(0.2811)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	9,800	1.2018	12,111.65	11,777.50	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1636)	0.0000	1	(1.6203)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	300	1.2018	370.76	360.54	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	800	1.2018	988.71	961.43	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	12,600	1.2018	15,572.13	15,142.50	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2103)	0.0000	1	(2.0833)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	9,700	1.2018	11,988.07	11,657.32	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1619)	0.3000	1	(1.6038)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	3,700	1.2018	4,572.77	4,446.61	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0618)	0.0000	1	(0.6118)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	11,300	1.2018	13,965.48	13,580.18	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1886)	0.0000	1	(1.8684)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	13,700	1.2018	16,931.60	16,464.47	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2287)	0.0000	1	(2.2652)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	28,800	1.2018	35,593.43	34,611.44	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4807)	0.0000	1	(4.7618)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	27,700	1.2018	34,233.96	33,289.47	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4624)	0.3000	1	(4.5799)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	33,100	1.2018	40,907.73	39,779.12	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5525)	0.0000	1	(5.4728)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	100	1.2018	123.59	120.18	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.3000	1	(0.0165)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	200	1.2018	247.18	240.36	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	8,700	1.2018	10,752.18	10,455.54	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1452)	0.0000	1	(1.4385)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	300	1.2018	370.76	360.54	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	800	1.2018	988.71	961.43	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	8,100	1.2018	10,010.65	9,734.47	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1352)	0.3000	1	(1.3393)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	9,400	1.2018	11,617.30	11,296.79	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1569)	0.0000	1	(1.5542)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	5,100	1.2018	6,303.00	6,129.11	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0851)	0.0000	1	(0.8432)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	20,100	1.2018	24,841.25	24,155.90	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3355)	0.0000	1	(3.3233)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	1,200	1.2018	1,483.06	1,442.14	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0200)	0.0000	1	(0.1984)	02/07/2025
301039.ZK	01/13/2025	SDB3260123124	0	1,600	1.2018	1,977.41	1,922.86	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0267)	0.0000	1	(0.2645)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	23,300	1.2118	28,796.07	28,234.15	0.0000	4.3300	50.00	0.00	(10.3906)	(1.1764)	0.0000	3	(11.5670)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	9,700	1.2118	11,988.07	11,754.13	0.0000	4.3300	50.00	0.00	(4.3257)	(0.4898)	0.3000	3	(4.8154)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	25,500	1.2118	31,515.02	30,900.03	0.0000	4.3300	50.00	0.00	(11.3717)	(1.2875)	0.0000	3	(12.6592)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/10/2025	SDB3260123124	0	13,500	1.2118	16,684.42	16,358.84	0.0000	4.3300	50.00	0.00	(6.0203)	(0.6816)	0.0000	3	(6.7019)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	2,400	1.2118	2,966.12	2,908.24	0.0000	4.3300	50.00	0.00	(1.0703)	(0.1212)	0.0000	3	(1.1915)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	10,100	1.2118	12,482.42	12,238.84	0.0000	4.3300	50.00	0.00	(4.5041)	(0.5100)	0.0000	3	(5.0140)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	4,900	1.2118	6,055.83	5,937.65	0.0000	4.3300	50.00	0.00	(2.1851)	(0.2474)	0.0000	3	(2.4325)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	8,000	1.2118	9,887.06	9,694.13	0.0000	4.3300	50.00	0.00	(3.5676)	(0.4039)	0.0000	3	(3.9715)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	9,500	1.2118	11,740.89	11,511.78	0.0000	4.3300	50.00	0.00	(4.2365)	(0.4797)	0.0000	3	(4.7162)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	4,300	1.2118	5,314.30	5,210.59	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2171)	0.0000	3	(2.1347)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	1,700	1.2118	2,101.00	2,060.00	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0858)	0.0000	3	(0.8439)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	9,800	1.2118	12,111.65	11,875.31	0.0000	4.3300	50.00	0.00	(4.3703)	(0.4948)	0.0000	3	(4.8651)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	300	1.2118	370.76	363.53	0.0000	4.3300	50.00	0.00	(0.1338)	(0.0151)	0.0000	3	(0.1489)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	800	1.2118	988.71	969.41	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0404)	0.0000	3	(0.3972)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	12,600	1.2118	15,572.13	15,268.25	0.0000	4.3300	50.00	0.00	(5.6189)	(0.6362)	0.0000	3	(6.2551)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	9,700	1.2118	11,988.07	11,754.13	0.0000	4.3300	50.00	0.00	(4.3257)	(0.4898)	0.0000	3	(4.8154)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	3,700	1.2118	4,572.77	4,483.53	0.0000	4.3300	50.00	0.00	(1.6500)	(0.1868)	0.0000	3	(1.8368)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	1,900	1.2118	2,348.18	2,302.36	0.0000	4.3300	50.00	0.00	(0.8473)	(0.0959)	0.0000	3	(0.9432)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	11,300	1.2118	13,965.48	13,692.96	0.0000	4.3300	50.00	0.00	(5.0392)	(0.5705)	0.0000	3	(5.6097)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	13,700	1.2118	16,931.60	16,601.19	0.0000	4.3300	50.00	0.00	(6.1095)	(0.6917)	0.0000	3	(6.8012)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	28,800	1.2118	35,593.43	34,898.86	0.0000	4.3300	50.00	0.00	(12.8433)	(1.4541)	0.0000	3	(14.2974)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	27,700	1.2118	34,233.96	33,565.92	0.0000	4.3300	50.00	0.00	(12.3528)	(1.3986)	0.0000	3	(13.7513)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	33,100	1.2118	40,907.73	40,109.45	0.0000	4.3300	50.00	0.00	(14.7609)	(1.6712)	0.0000	3	(16.4321)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	100	1.2118	123.59	121.18	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	3	(0.0496)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	200	1.2118	247.18	242.35	0.0000	4.3300	50.00	0.00	(0.0892)	(0.0101)	0.0000	3	(0.0993)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	8,700	1.2118	10,752.18	10,542.36	0.0000	4.3300	50.00	0.00	(3.8797)	(0.4393)	0.0000	3	(4.3190)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	300	1.2118	370.76	363.53	0.0000	4.3300	50.00	0.00	(0.1338)	(0.0151)	0.0000	3	(0.1489)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	800	1.2118	988.71	969.41	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0404)	0.0000	3	(0.3972)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	8,100	1.2118	10,010.65	9,815.30	0.0000	4.3300	50.00	0.00	(3.6122)	(0.4090)	0.0000	3	(4.0211)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	9,400	1.2118	11,617.30	11,390.60	0.0000	4.3300	50.00	0.00	(4.1919)	(0.4746)	0.0000	3	(4.6665)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	5,100	1.2118	6,303.00	6,180.01	0.0000	4.3300	50.00	0.00	(2.2743)	(0.2575)	0.0000	3	(2.5318)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	20,100	1.2118	24,841.25	24,356.50	0.0000	4.3300	50.00	0.00	(8.9636)	(1.0149)	0.0000	3	(9.9784)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	1,200	1.2118	1,483.06	1,454.12	0.0000	4.3300	50.00	0.00	(0.5351)	(0.0606)	0.0000	3	(0.5957)	02/07/2025
301039.ZK	01/10/2025	SDB3260123124	0	1,600	1.2118	1,977.41	1,938.83	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0808)	0.0000	3	(0.7943)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	23,300	1.2043	28,796.07	28,060.07	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3897)	0.0000	1	(3.8533)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	9,700	1.2043	11,988.07	11,681.66	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1622)	0.0000	1	(1.6041)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	25,500	1.2043	31,515.02	30,709.52	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4265)	0.0000	1	(4.2171)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	13,500	1.2043	16,684.42	16,257.98	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2258)	0.0000	1	(2.2326)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	2,400	1.2043	2,966.12	2,890.31	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0401)	0.0000	1	(0.3969)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	10,100	1.2043	12,482.42	12,163.38	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1689)	0.0000	1	(1.6703)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	4,900	1.2043	6,055.83	5,901.05	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0820)	0.0000	1	(0.8103)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	8,000	1.2043	9,887.06	9,634.36	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1338)	0.0000	1	(1.3230)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	9,500	1.2043	11,740.89	11,440.80	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1589)	0.0000	1	(1.5711)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	4,300	1.2043	5,314.30	5,178.47	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0719)	0.0000	1	(0.7111)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	1,700	1.2043	2,101.00	2,047.30	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0284)	0.0000	1	(0.2811)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	9,800	1.2043	12,111.65	11,802.09	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1639)	0.0000	1	(1.6207)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	300	1.2043	370.76	361.29	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	800	1.2043	988.71	963.44	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	12,600	1.2043	15,572.13	15,174.12	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2108)	0.0000	1	(2.0837)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	9,700	1.2043	11,988.07	11,681.66	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1622)	0.0000	1	(1.6041)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	3,700	1.2043	4,572.77	4,455.89	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0619)	0.0000	1	(0.6119)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	2,000	1.2043	2,471.77	2,408.59	0.0000	4.3300	50.00	0.00	(0.2973)	(0.0335)	0.0000	1	(0.3308)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	11,300	1.2043	13,965.48	13,608.53	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1890)	0.0000	1	(1.8687)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	13,700	1.2043	16,931.60	16,498.84	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2292)	0.0000	1	(2.2656)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	28,800	1.2043	35,593.43	34,683.70	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4817)	0.0000	1	(4.7628)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	27,700	1.2043	34,233.96	33,358.97	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4633)	0.0000	1	(4.5809)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/09/2025	SDB3260123124	0	33,100	1.2043	40,907.73	39,862.16	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5536)	0.0000	1	(5.4739)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	100	1.2043	123.59	120.43	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	200	1.2043	247.18	240.86	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	8,700	1.2043	10,752.18	10,477.37	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1455)	0.0000	1	(1.4388)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	300	1.2043	370.76	361.29	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	800	1.2043	988.71	963.44	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	8,100	1.2043	10,010.65	9,754.79	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1355)	0.0000	1	(1.3395)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	9,400	1.2043	11,617.30	11,320.37	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1572)	0.0000	1	(1.5545)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	5,100	1.2043	6,303.00	6,141.90	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0853)	0.0000	1	(0.8434)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	20,100	1.2043	24,841.25	24,206.33	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3362)	0.0000	1	(3.3240)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	1,200	1.2043	1,483.06	1,445.15	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0201)	0.0000	1	(0.1985)	02/07/2025
301039.ZK	01/09/2025	SDB3260123124	0	1,600	1.2043	1,977.41	1,926.87	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0268)	0.0000	1	(0.2646)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	23,300	1.2064	28,796.07	28,108.84	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3904)	0.0000	1	(3.8539)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	9,700	1.2064	11,988.07	11,701.96	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1625)	0.0000	1	(1.6044)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	25,500	1.2064	31,515.02	30,762.89	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4273)	0.0000	1	(4.2178)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	13,500	1.2064	16,684.42	16,286.24	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2262)	0.0000	1	(2.2330)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	2,400	1.2064	2,966.12	2,895.33	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0402)	0.0000	1	(0.3970)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	10,100	1.2064	12,482.42	12,184.52	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1692)	0.0000	1	(1.6706)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	4,900	1.2064	6,055.83	5,911.30	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0821)	0.0000	1	(0.8105)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	8,000	1.2064	9,887.06	9,651.10	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1340)	0.0000	1	(1.3232)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	9,500	1.2064	11,740.89	11,460.69	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1592)	0.0000	1	(1.5713)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	4,300	1.2064	5,314.30	5,187.47	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0720)	0.0000	1	(0.7112)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	1,700	1.2064	2,101.00	2,050.86	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0285)	0.0000	1	(0.2812)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	9,800	1.2064	12,111.65	11,822.60	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1642)	0.0000	1	(1.6210)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	300	1.2064	370.76	361.92	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	800	1.2064	988.71	965.11	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	12,600	1.2064	15,572.13	15,200.49	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2111)	0.0000	1	(2.0841)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	9,700	1.2064	11,988.07	11,701.96	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1625)	0.0000	1	(1.6044)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	3,700	1.2064	4,572.77	4,463.64	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0620)	0.0000	1	(0.6120)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	2,000	1.2064	2,471.77	2,412.78	0.0000	4.3300	50.00	0.00	(0.2973)	(0.0335)	0.0000	1	(0.3308)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	11,300	1.2064	13,965.48	13,632.18	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1893)	0.0000	1	(1.8691)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	13,700	1.2064	16,931.60	16,527.52	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2295)	0.0000	1	(2.2660)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	28,800	1.2064	35,593.43	34,743.97	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4826)	0.0000	1	(4.7637)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	27,700	1.2064	34,233.96	33,416.95	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4641)	0.0000	1	(4.5817)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	33,100	1.2064	40,907.73	39,931.44	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5546)	0.0000	1	(5.4749)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	100	1.2064	123.59	120.64	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	200	1.2064	247.18	241.28	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0034)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	8,700	1.2064	10,752.18	10,495.58	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1458)	0.0000	1	(1.4390)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	300	1.2064	370.76	361.92	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	800	1.2064	988.71	965.11	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	8,100	1.2064	10,010.65	9,771.74	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1357)	0.0000	1	(1.3398)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	9,400	1.2064	11,617.30	11,340.05	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1575)	0.0000	1	(1.5548)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	5,100	1.2064	6,303.00	6,152.58	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0855)	0.0000	1	(0.8436)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	20,100	1.2064	24,841.25	24,248.40	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3368)	0.0000	1	(3.3246)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	1,200	1.2064	1,483.06	1,447.67	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0201)	0.0000	1	(0.1985)	02/07/2025
301039.ZK	01/08/2025	SDB3260123124	0	1,600	1.2064	1,977.41	1,930.22	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0268)	0.0000	1	(0.2646)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	23,300	1.2107	28,796.07	28,208.66	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3918)	0.0000	1	(3.8553)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	9,700	1.2107	11,988.07	11,743.52	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1631)	0.0000	1	(1.6050)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	25,500	1.2107	31,515.02	30,872.14	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4288)	0.0000	1	(4.2193)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	13,500	1.2107	16,684.42	16,344.07	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2270)	0.0000	1	(2.2338)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	2,400	1.2107	2,966.12	2,905.61	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0404)	0.0000	1	(0.3971)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	10,100	1.2107	12,482.42	12,227.79	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1698)	0.0000	1	(1.6712)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	4,900	1.2107	6,055.83	5,932.29	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0824)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/07/2025	SDB3260123124	0	8,000	1.2107	9,887.06	9,685.38	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1345)	0.0000	1	(1.3237)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	9,500	1.2107	11,740.89	11,501.38	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1597)	0.0000	1	(1.5719)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	4,300	1.2107	5,314.30	5,205.89	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0723)	0.0000	1	(0.7115)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	1,700	1.2107	2,101.00	2,058.14	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0286)	0.0000	1	(0.2813)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	9,800	1.2107	12,111.65	11,864.59	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1648)	0.0000	1	(1.6215)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	300	1.2107	370.76	363.20	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	800	1.2107	988.71	968.54	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0135)	0.0000	1	(0.1324)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	12,600	1.2107	15,572.13	15,254.47	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2119)	0.0000	1	(2.0848)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	9,700	1.2107	11,988.07	11,743.52	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1631)	0.0000	1	(1.6050)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	3,700	1.2107	4,572.77	4,479.49	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0622)	0.0000	1	(0.6122)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	2,000	1.2107	2,471.77	2,421.34	0.0000	4.3300	50.00	0.00	(0.2973)	(0.0336)	0.0000	1	(0.3309)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	11,300	1.2107	13,965.48	13,680.59	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1900)	0.0000	1	(1.8697)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	13,700	1.2107	16,931.60	16,586.21	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2304)	0.0000	1	(2.2669)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	28,800	1.2107	35,593.43	34,867.35	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4843)	0.0000	1	(4.7654)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	27,700	1.2107	34,233.96	33,535.61	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4658)	0.0000	1	(4.5834)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	33,100	1.2107	40,907.73	40,073.24	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5566)	0.0000	1	(5.4769)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	100	1.2107	123.59	121.07	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0165)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	200	1.2107	247.18	242.13	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0034)	0.0000	1	(0.0331)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	8,700	1.2107	10,752.18	10,532.85	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1463)	0.0000	1	(1.4395)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	300	1.2107	370.76	363.20	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0050)	0.0000	1	(0.0496)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	800	1.2107	988.71	968.54	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0135)	0.0000	1	(0.1324)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	8,100	1.2107	10,010.65	9,806.44	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1362)	0.0000	1	(1.3403)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	9,400	1.2107	11,617.30	11,380.32	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1581)	0.0000	1	(1.5554)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	5,100	1.2107	6,303.00	6,174.43	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0858)	0.0000	1	(0.8439)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	20,100	1.2107	24,841.25	24,334.51	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3380)	0.0000	1	(3.3258)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	1,200	1.2107	1,483.06	1,452.81	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0202)	0.0000	1	(0.1986)	02/07/2025
301039.ZK	01/07/2025	SDB3260123124	0	1,600	1.2107	1,977.41	1,937.08	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0269)	0.0000	1	(0.2647)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	23,300	1.2359	28,796.07	28,796.07	0.0000	4.3300	50.00	0.00	(3.4635)	(0.3999)	0.0000	1	(3.8635)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	9,700	1.2359	11,988.07	11,988.07	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1665)	0.0000	1	(1.6084)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	25,500	1.2359	31,515.02	31,515.02	0.0000	4.3300	50.00	0.00	(3.7906)	(0.4377)	0.0000	1	(4.2283)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	13,500	1.2359	16,684.42	16,684.42	0.0000	4.3300	50.00	0.00	(2.0068)	(0.2317)	0.0000	1	(2.2385)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	2,400	1.2359	2,966.12	2,966.12	0.0000	4.3300	50.00	0.00	(0.3568)	(0.0412)	0.0000	1	(0.3980)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	10,100	1.2359	12,482.42	12,482.42	0.0000	4.3300	50.00	0.00	(1.5014)	(0.1734)	0.0000	1	(1.6747)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	4,900	1.2359	6,055.83	6,055.83	0.0000	4.3300	50.00	0.00	(0.7284)	(0.0841)	0.0000	1	(0.8125)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	8,000	1.2359	9,887.06	9,887.06	0.0000	4.3300	50.00	0.00	(1.1892)	(0.1373)	0.0000	1	(1.3265)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	9,500	1.2359	11,740.89	11,740.89	0.0000	4.3300	50.00	0.00	(1.4122)	(0.1631)	0.0000	1	(1.5752)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	4,300	1.2359	5,314.30	5,314.30	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0738)	0.0000	1	(0.7130)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	1,700	1.2359	2,101.00	2,101.00	0.0000	4.3300	50.00	0.00	(0.2527)	(0.0292)	0.0000	1	(0.2819)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	9,800	1.2359	12,111.65	12,111.65	0.0000	4.3300	50.00	0.00	(1.4568)	(0.1682)	0.0000	1	(1.6250)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	300	1.2359	370.76	370.76	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	800	1.2359	988.71	988.71	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0137)	0.0000	1	(0.1327)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	12,600	1.2359	15,572.13	15,572.13	0.0000	4.3300	50.00	0.00	(1.8730)	(0.2163)	0.0000	1	(2.0893)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	9,700	1.2359	11,988.07	11,988.07	0.0000	4.3300	50.00	0.00	(1.4419)	(0.1665)	0.0000	1	(1.6084)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	3,700	1.2359	4,572.77	4,572.77	0.0000	4.3300	50.00	0.00	(0.5500)	(0.0635)	0.0000	1	(0.6135)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	2,000	1.2359	2,471.77	2,471.77	0.0000	4.3300	50.00	0.00	(0.2973)	(0.0343)	0.0000	1	(0.3316)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	11,300	1.2359	13,965.48	13,965.48	0.0000	4.3300	50.00	0.00	(1.6797)	(0.1940)	0.0000	1	(1.8737)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	13,700	1.2359	16,931.60	16,931.60	0.0000	4.3300	50.00	0.00	(2.0365)	(0.2352)	0.0000	1	(2.2717)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	28,800	1.2359	35,593.43	35,593.43	0.0000	4.3300	50.00	0.00	(4.2811)	(0.4944)	0.0000	1	(4.7755)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	27,700	1.2359	34,233.96	34,233.96	0.0000	4.3300	50.00	0.00	(4.1176)	(0.4755)	0.0000	1	(4.5931)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	33,100	1.2359	40,907.73	40,907.73	0.0000	4.3300	50.00	0.00	(4.9203)	(0.5682)	0.0000	1	(5.4885)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	100	1.2359	123.59	123.59	0.0000	4.3300	50.00	0.00	(0.0149)	(0.0017)	0.0000	1	(0.0166)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	200	1.2359	247.18	247.18	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0034)	0.0000	1	(0.0332)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	8,700	1.2359	10,752.18	10,752.18	0.0000	4.3300	50.00	0.00	(1.2932)	(0.1493)	0.0000	1	(1.4426)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301039.ZK	01/06/2025	SDB3260123124	0	300	1.2359	370.76	370.76	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	800	1.2359	988.71	988.71	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0137)	0.0000	1	(0.1327)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	8,100	1.2359	10,010.65	10,010.65	0.0000	4.3300	50.00	0.00	(1.2041)	(0.1390)	0.0000	1	(1.3431)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	9,400	1.2359	11,617.30	11,617.30	0.0000	4.3300	50.00	0.00	(1.3973)	(0.1614)	0.0000	1	(1.5587)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	5,100	1.2359	6,303.00	6,303.00	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0875)	0.0000	1	(0.8457)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	20,100	1.2359	24,841.25	24,841.25	0.0000	4.3300	50.00	0.00	(2.9879)	(0.3450)	0.0000	1	(3.3329)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	1,200	1.2359	1,483.06	1,483.06	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0206)	0.0000	1	(0.1990)	02/07/2025
301039.ZK	01/06/2025	SDB3260123124	0	1,600	1.2359	1,977.41	1,977.41	0.0000	4.3300	50.00	0.00	(0.2378)	(0.0275)	0.0000	1	(0.2653)	02/07/2025
TOTAL CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND													(572.8497)	(64.5672)	0.0000	(637.4169)	
CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000099.ZK	01/17/2025	SDB3265201692	0	600	3.2518	1,829.88	1,951.09	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0271)	0.0000	1	(0.2472)	02/07/2025
000099.ZK	01/17/2025	SDB3265201692	0	100	3.2518	303.81	325.18	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0045)	0.0000	1	(0.0411)	02/07/2025
000099.ZK	01/17/2025	SDB3265201692	0	1,000	3.2518	3,049.39	3,251.82	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0452)	0.0000	1	(0.4119)	02/07/2025
000099.ZK	01/17/2025	SDB3265201692	0	1,000	3.2518	3,073.24	3,251.82	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0452)	0.0000	1	(0.4148)	02/07/2025
000099.ZK	01/16/2025	SDB3265201692	0	600	3.0514	1,829.88	1,830.87	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0254)	0.0000	1	(0.2455)	02/07/2025
000099.ZK	01/16/2025	SDB3265201692	0	100	3.0514	303.81	305.14	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
000099.ZK	01/16/2025	SDB3265201692	0	1,000	3.0514	3,049.39	3,051.44	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0424)	0.0000	1	(0.4092)	02/07/2025
000099.ZK	01/16/2025	SDB3265201692	0	1,000	3.0514	3,073.24	3,051.44	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0424)	0.0000	1	(0.4120)	02/07/2025
000099.ZK	01/15/2025	SDB3265201692	0	600	3.0402	1,829.88	1,824.10	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0253)	0.0000	1	(0.2454)	02/07/2025
000099.ZK	01/15/2025	SDB3265201692	0	100	3.0402	303.81	304.02	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
000099.ZK	01/15/2025	SDB3265201692	0	1,000	3.0402	3,049.39	3,040.17	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0422)	0.0000	1	(0.4090)	02/07/2025
000099.ZK	01/15/2025	SDB3265201692	0	1,000	3.0402	3,073.24	3,040.17	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0422)	0.0000	1	(0.4119)	02/07/2025
000099.ZK	01/14/2025	SDB3265201692	0	600	3.1140	1,829.88	1,868.41	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0260)	0.0000	1	(0.2460)	02/07/2025
000099.ZK	01/14/2025	SDB3265201692	0	100	3.1140	303.81	311.40	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0043)	0.0000	1	(0.0409)	02/07/2025
000099.ZK	01/14/2025	SDB3265201692	0	1,000	3.1140	3,049.39	3,114.01	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0433)	0.0000	1	(0.4100)	02/07/2025
000099.ZK	01/14/2025	SDB3265201692	0	1,000	3.1140	3,073.24	3,114.01	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0433)	0.0000	1	(0.4129)	02/07/2025
000099.ZK	01/13/2025	SDB3265201692	0	600	3.0569	1,829.88	1,834.12	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0255)	0.0000	1	(0.2456)	02/07/2025
000099.ZK	01/13/2025	SDB3265201692	0	100	3.0569	303.81	305.69	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
000099.ZK	01/13/2025	SDB3265201692	0	1,000	3.0569	3,049.39	3,056.86	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0425)	0.0000	1	(0.4092)	02/07/2025
000099.ZK	01/13/2025	SDB3265201692	0	1,000	3.0569	3,073.24	3,056.86	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0425)	0.0000	1	(0.4121)	02/07/2025
000099.ZK	01/10/2025	SDB3265201692	0	600	3.0792	1,829.88	1,847.50	0.0000	4.3300	50.00	0.00	(0.6603)	(0.0770)	0.0000	3	(0.7373)	02/07/2025
000099.ZK	01/10/2025	SDB3265201692	0	100	3.0792	303.81	307.92	0.0000	4.3300	50.00	0.00	(0.1096)	(0.0128)	0.0000	3	(0.1225)	02/07/2025
000099.ZK	01/10/2025	SDB3265201692	0	1,000	3.0792	3,049.39	3,079.17	0.0000	4.3300	50.00	0.00	(1.1003)	(0.1283)	0.0000	3	(1.2286)	02/07/2025
000099.ZK	01/10/2025	SDB3265201692	0	1,000	3.0792	3,073.24	3,079.17	0.0000	4.3300	50.00	0.00	(1.1089)	(0.1283)	0.0000	3	(1.2372)	02/07/2025
000099.ZK	01/09/2025	SDB3265201692	0	1,000	3.0494	3,049.39	3,049.39	0.0000	4.3300	50.00	0.00	(0.3668)	(0.0424)	0.0000	1	(0.4091)	02/07/2025
000099.ZK	01/09/2025	SDB3265201692	0	1,000	3.0732	3,073.24	3,073.24	0.0000	4.3300	50.00	0.00	(0.3696)	(0.0427)	0.0000	1	(0.4123)	02/07/2025
TOTAL CITIC OFFSHORE HELICOPTER CO., LTD. CMN CLASS A SERIES NORTHBOUND													(8.6808)	(1.0132)	0.0000	(9.6941)	
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600030.SH	01/17/2025	SDB3262867394	0	3,400	3.7704	12,431.31	12,819.45	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1780)	0.0000	1	(1.6733)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	2,600	3.7704	9,531.52	9,803.11	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1362)	0.0000	1	(1.2826)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	98,500	3.7704	366,070.82	371,386.96	0.0000	4.3300	50.00	0.00	(44.0302)	(5.1582)	0.0000	1	(49.1883)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	36,300	3.7704	134,392.62	136,866.46	0.0000	4.3300	50.00	0.00	(16.1644)	(1.9009)	0.0000	1	(18.0654)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	7,400	3.7704	29,477.92	27,901.15	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3875)	0.0000	1	(3.9331)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	5,800	3.7704	23,104.32	21,868.47	0.0000	4.3300	50.00	0.00	(2.7789)	(0.3037)	0.0000	1	(3.0827)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	27,600	3.7704	109,944.68	104,063.76	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4453)	0.0000	1	(14.6692)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	3,600	3.7704	14,340.61	13,573.53	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1885)	0.0000	1	(1.9134)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	2,600	3.7704	10,357.11	9,803.11	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1362)	0.0000	1	(1.3819)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	26,700	3.7704	106,359.53	100,670.37	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3982)	0.0000	1	(14.1909)	02/07/2025
600030.SH	01/17/2025	SDB3262867394	0	600	3.7704	2,390.10	2,262.26	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0314)	0.0000	1	(0.3189)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	3,400	3.6049	12,431.31	12,256.63	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1702)	0.0000	1	(1.6654)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	2,600	3.6049	9,531.52	9,372.71	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1302)	0.0000	1	(1.2766)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600030.SH	01/16/2025	SDB3262867394	0	98,500	3.6049	366,070.82	355,081.67	0.0000	4.3300	50.00	0.00	(44.0302)	(4.9317)	0.0000	1	(48.9619)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	36,300	3.6049	134,392.62	130,857.51	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8175)	0.0000	1	(17.9819)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	7,400	3.6049	29,477.92	26,676.19	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3705)	0.0000	1	(3.9160)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	5,800	3.6049	23,104.32	20,908.36	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2904)	0.0000	1	(3.0693)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	27,600	3.6049	109,944.68	99,494.96	0.0000	4.3300	50.00	0.00	(13.2239)	(1.3819)	0.0000	1	(14.6058)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	3,600	3.6049	14,340.61	12,977.60	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1802)	0.0000	1	(1.9051)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	2,600	3.6049	10,357.11	9,372.71	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1302)	0.0000	1	(1.3759)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	26,700	3.6049	106,359.53	96,250.56	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3368)	0.0000	1	(14.1295)	02/07/2025
600030.SH	01/16/2025	SDB3262867394	0	600	3.6049	2,390.10	2,162.93	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0300)	0.0000	1	(0.3175)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	3,400	3.5976	12,431.31	12,231.93	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1699)	0.0000	1	(1.6651)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	2,600	3.5976	9,531.52	9,353.83	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1299)	0.0000	1	(1.2763)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	98,500	3.5976	366,070.82	354,366.16	0.0000	4.3300	50.00	0.00	(44.0302)	(4.9218)	0.0000	1	(48.9519)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	36,300	3.5976	134,392.62	130,593.82	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8138)	0.0000	1	(17.9782)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	7,400	3.5976	29,477.92	26,622.43	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3698)	0.0000	1	(3.9153)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	5,800	3.5976	23,104.32	20,866.23	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2898)	0.0000	1	(3.0687)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	27,600	3.5976	109,944.68	99,294.48	0.0000	4.3300	50.00	0.00	(13.2239)	(1.3791)	0.0000	1	(14.6030)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	3,600	3.5976	14,340.61	12,951.45	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1799)	0.0000	1	(1.9047)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	2,600	3.5976	10,357.11	9,353.83	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1299)	0.0000	1	(1.3756)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	26,700	3.5976	106,359.53	96,056.61	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3341)	0.0000	1	(14.1268)	02/07/2025
600030.SH	01/15/2025	SDB3262867394	0	600	3.5976	2,390.10	2,158.58	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0300)	0.0000	1	(0.3175)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	3,400	3.6582	12,431.31	12,437.81	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1727)	0.0000	1	(1.6680)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	2,600	3.6582	9,531.52	9,511.27	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1321)	0.0000	1	(1.2785)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	98,500	3.6582	366,070.82	360,330.73	0.0000	4.3300	50.00	0.00	(44.0302)	(5.0046)	0.0000	1	(49.0348)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	36,300	3.6582	134,392.62	132,791.93	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8443)	0.0000	1	(18.0088)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	7,400	3.6582	29,477.92	27,070.53	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3760)	0.0000	1	(3.9215)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	5,800	3.6582	23,104.32	21,217.44	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2947)	0.0000	1	(3.0736)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	27,600	3.6582	109,944.68	100,965.77	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4023)	0.0000	1	(14.6262)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	3,600	3.6582	14,340.61	13,169.45	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1829)	0.0000	1	(1.9078)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	2,600	3.6582	10,357.11	9,511.27	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1321)	0.0000	1	(1.3778)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	26,700	3.6582	106,359.53	97,673.41	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3566)	0.0000	1	(14.1493)	02/07/2025
600030.SH	01/14/2025	SDB3262867394	0	600	3.6582	2,390.10	2,194.91	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0305)	0.0000	1	(0.3180)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	3,400	3.6720	12,431.31	12,484.96	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1734)	0.0000	1	(1.6686)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	2,600	3.6720	9,531.52	9,547.32	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1326)	0.0000	1	(1.2790)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	98,500	3.6720	366,070.82	361,696.63	0.0000	4.3300	50.00	0.00	(44.0302)	(5.0236)	0.0000	1	(49.0537)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	36,300	3.6720	134,392.62	133,295.31	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8513)	0.0000	1	(18.0158)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	7,400	3.6720	29,477.92	27,173.15	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3774)	0.0000	1	(3.9229)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	5,800	3.6720	23,104.32	21,297.87	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2958)	0.0000	1	(3.0747)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	27,600	3.6720	109,944.68	101,348.50	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4076)	0.0000	1	(14.6315)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	3,600	3.6720	14,340.61	13,219.37	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1836)	0.0000	1	(1.9085)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	2,600	3.6720	10,357.11	9,547.32	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1326)	0.0000	1	(1.3783)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	26,700	3.6720	106,359.53	98,043.65	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3617)	0.0000	1	(14.1544)	02/07/2025
600030.SH	01/13/2025	SDB3262867394	0	600	3.6720	2,390.10	2,203.23	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0306)	0.0000	1	(0.3181)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	3,400	3.7021	12,431.31	12,587.10	0.0000	4.3300	50.00	0.00	(4.4856)	(0.5245)	0.0000	3	(5.0101)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	2,600	3.7021	9,531.52	9,625.43	0.0000	4.3300	50.00	0.00	(3.4393)	(0.4011)	0.0000	3	(3.8403)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	98,500	3.7021	366,070.82	364,655.67	0.0000	4.3300	50.00	0.00	(132.0906)	(15.1940)	0.0000	3	(147.2845)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	36,300	3.7021	134,392.62	134,385.79	0.0000	4.3300	50.00	0.00	(48.4933)	(5.5994)	0.0000	3	(54.0927)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	7,400	3.7021	29,477.92	27,395.45	0.0000	4.3300	50.00	0.00	(10.6366)	(1.1415)	0.0000	3	(11.7781)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	5,800	3.7021	23,104.32	21,472.11	0.0000	4.3300	50.00	0.00	(8.3368)	(0.8947)	0.0000	3	(9.2315)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	27,600	3.7021	109,944.68	102,177.63	0.0000	4.3300	50.00	0.00	(39.6717)	(4.2574)	0.0000	3	(43.9291)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	3,600	3.7021	14,340.61	13,327.52	0.0000	4.3300	50.00	0.00	(5.1746)	(0.5553)	0.0000	3	(5.7299)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	2,600	3.7021	10,357.11	9,625.43	0.0000	4.3300	50.00	0.00	(3.7372)	(0.4011)	0.0000	3	(4.1382)	02/07/2025
600030.SH	01/10/2025	SDB3262867394	0	26,700	3.7021	106,359.53	98,845.75	0.0000	4.3300	50.00	0.00	(38.3781)	(4.1186)	0.0000	3	(42.4966)	02/07/2025
600030.SH	01/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600030.SH	01/09/2025	SDB3262867394	0	3,400	3.6781	12,431.31	12,505.64	0.0000	4.3300	50.00	0.00	(1.4952)	(0.1737)	0.0000	1	(1.6689)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	2,600	3.6781	9,531.52	9,563.14	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1328)	0.0000	1	(1.2793)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	98,500	3.6781	366,070.82	362,295.80	0.0000	4.3300	50.00	0.00	(44.0302)	(5.0319)	0.0000	1	(49.0621)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	36,300	3.6781	134,392.62	133,516.12	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8544)	0.0000	1	(18.0188)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	7,400	3.6781	29,477.92	27,218.16	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3780)	0.0000	1	(3.9236)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	5,800	3.6781	23,104.32	21,333.15	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2963)	0.0000	1	(3.0752)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	27,600	3.6781	109,944.68	101,516.39	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4099)	0.0000	1	(14.6339)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	3,600	3.6781	14,340.61	13,241.27	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1839)	0.0000	1	(1.9088)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	2,600	3.6781	10,357.11	9,563.14	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1328)	0.0000	1	(1.3786)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	26,700	3.6781	106,359.53	98,206.07	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3640)	0.0000	1	(14.1567)	02/07/2025
600030.SH	01/09/2025	SDB3262867394	0	600	3.6781	2,390.10	2,206.88	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0307)	0.0000	1	(0.3181)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	98,500	3.6764	366,070.82	362,126.88	0.0000	4.3300	50.00	0.00	(44.0302)	(5.0295)	0.0000	1	(49.0597)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	36,300	3.6764	134,392.62	133,453.86	0.0000	4.3300	50.00	0.00	(16.1644)	(1.8535)	0.0000	1	(18.0180)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	7,400	3.6764	29,477.92	27,205.47	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3779)	0.0000	1	(3.9234)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	5,800	3.6764	23,104.32	21,323.21	0.0000	4.3300	50.00	0.00	(2.7789)	(0.2962)	0.0000	1	(3.0751)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	27,600	3.6764	109,944.68	101,469.05	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4093)	0.0000	1	(14.6332)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	3,600	3.6764	14,340.61	13,235.09	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1838)	0.0000	1	(1.9087)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	2,600	3.6764	10,357.11	9,558.68	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1328)	0.0000	1	(1.3785)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	26,700	3.6764	106,359.53	98,160.28	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3633)	0.0000	1	(14.1560)	02/07/2025
600030.SH	01/08/2025	SDB3262867394	0	600	3.6764	2,390.10	2,205.85	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0306)	0.0000	1	(0.3181)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	7,400	3.7509	29,477.92	27,756.64	0.0000	4.3300	50.00	0.00	(3.5455)	(0.3855)	0.0000	1	(3.9310)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	5,800	3.7509	23,104.32	21,755.20	0.0000	4.3300	50.00	0.00	(2.7789)	(0.3022)	0.0000	1	(3.0811)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	27,600	3.7509	109,944.68	103,524.76	0.0000	4.3300	50.00	0.00	(13.2239)	(1.4378)	0.0000	1	(14.6617)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	3,600	3.7509	14,340.61	13,503.23	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1875)	0.0000	1	(1.9124)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	2,600	3.7509	10,357.11	9,752.33	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1354)	0.0000	1	(1.3812)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	26,700	3.7509	106,359.53	100,148.95	0.0000	4.3300	50.00	0.00	(12.7927)	(1.3910)	0.0000	1	(14.1836)	02/07/2025
600030.SH	01/07/2025	SDB3262867394	0	600	3.7509	2,390.10	2,250.54	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0313)	0.0000	1	(0.3187)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	7,400	3.9835	29,477.92	29,477.92	0.0000	4.3300	50.00	0.00	(3.5455)	(0.4094)	0.0000	1	(3.9550)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	5,800	3.9835	23,104.32	23,104.32	0.0000	4.3300	50.00	0.00	(2.7789)	(0.3209)	0.0000	1	(3.0998)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	27,600	3.9835	109,944.68	109,944.68	0.0000	4.3300	50.00	0.00	(13.2239)	(1.5270)	0.0000	1	(14.7509)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	3,600	3.9835	14,340.61	14,340.61	0.0000	4.3300	50.00	0.00	(1.7249)	(0.1992)	0.0000	1	(1.9240)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	2,600	3.9835	10,357.11	10,357.11	0.0000	4.3300	50.00	0.00	(1.2457)	(0.1438)	0.0000	1	(1.3896)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	26,700	3.9835	106,359.53	106,359.53	0.0000	4.3300	50.00	0.00	(12.7927)	(1.4772)	0.0000	1	(14.2699)	02/07/2025
600030.SH	01/06/2025	SDB3262867394	0	600	3.9835	2,390.10	2,390.10	0.0000	4.3300	50.00	0.00	(0.2875)	(0.0332)	0.0000	1	(0.3207)	02/07/2025
TOTAL CITIC SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(1,052.9106)	(117.5075)	0.0000		(1,170.4181)	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000617.ZK	01/17/2025	SDB3260123268	0	3,400	0.9038	3,023.68	3,072.96	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0427)	0.0000	1	(0.4064)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,200	0.9038	1,074.76	1,084.58	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0151)	0.0000	1	(0.1443)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	52,800	0.9038	47,616.20	47,721.33	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6628)	0.0000	1	(6.3900)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	19,500	0.9038	17,595.75	17,624.35	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2448)	0.0000	1	(2.3612)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	6,500	0.9038	6,082.52	5,874.78	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0816)	0.0000	1	(0.8132)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	87,300	0.9038	81,004.97	78,902.87	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0959)	0.0000	1	(10.8390)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,300	0.9038	1,223.18	1,174.96	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0163)	0.0000	1	(0.1634)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	600	0.9038	564.55	542.29	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	600	0.9038	564.55	542.29	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	6,700	0.9038	6,304.10	6,055.55	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0841)	0.0000	1	(0.8423)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	40,800	0.9038	38,389.13	36,875.57	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5122)	0.0000	1	(5.1295)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	19,900	0.9038	18,724.11	17,985.88	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2498)	0.0000	1	(2.5019)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	22,300	0.9038	20,982.29	20,155.03	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2799)	0.0000	1	(2.8036)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	2,000	0.9038	1,881.82	1,807.63	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0251)	0.0000	1	(0.2514)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,500	0.9038	1,411.37	1,355.72	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0188)	0.0000	1	(0.1886)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	600	0.9038	564.55	542.29	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/17/2025	SDB3260123268	0	15,500	0.9038	14,584.10	14,009.10	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1946)	0.0000	1	(1.9487)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	8,000	0.9038	7,527.28	7,230.50	0.0000	4.3300	50.00	0.00	(0.9054)	(0.1004)	0.0000	1	(1.0058)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	500	0.9038	470.45	451.91	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0629)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	900	0.9038	846.82	813.43	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0113)	0.0000	1	(0.1132)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	500	0.9038	470.45	451.91	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0629)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	3,100	0.9038	2,916.82	2,801.82	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0389)	0.0000	1	(0.3897)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	7,800	0.9038	7,339.10	7,049.74	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0979)	0.0000	1	(0.9806)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	4,200	0.9038	3,951.82	3,796.01	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0527)	0.0000	1	(0.5280)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	7,000	0.9038	6,586.37	6,326.69	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0879)	0.0000	1	(0.8801)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	3,300	0.9038	3,105.00	2,982.58	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0414)	0.0000	1	(0.4149)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	2,500	0.9038	2,352.28	2,259.53	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0314)	0.0000	1	(0.3143)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	15,600	0.9038	14,678.20	14,099.48	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1958)	0.0000	1	(1.9613)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	8,800	0.9038	8,280.01	7,953.55	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1105)	0.0000	1	(1.1064)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,000	0.9038	940.91	903.81	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0126)	0.0000	1	(0.1257)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	600	0.9038	564.55	542.29	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	27,800	0.9038	26,157.30	25,126.00	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3490)	0.0000	1	(3.4951)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,800	0.9038	1,693.64	1,626.86	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0226)	0.0000	1	(0.2263)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	4,800	0.9038	4,516.37	4,338.30	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0603)	0.0000	1	(0.6035)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	6,600	0.9038	6,210.01	5,965.17	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0828)	0.0000	1	(0.8298)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,600	0.9038	1,505.46	1,446.10	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0201)	0.0000	1	(0.2012)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	5,000	0.9038	4,704.55	4,519.06	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0628)	0.0000	1	(0.6286)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	18,000	0.9038	16,936.38	16,268.63	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2260)	0.0000	1	(2.2630)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	1,000	0.9038	940.91	903.81	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0126)	0.0000	1	(0.1257)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	8,600	0.9038	8,091.83	7,772.79	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1080)	0.0000	1	(1.0812)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	100	0.9038	94.09	90.38	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	6,100	0.9038	5,739.55	5,513.26	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0766)	0.0000	1	(0.7669)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	5,500	0.9038	5,175.01	4,970.97	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0690)	0.0000	1	(0.6915)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	41,400	0.9038	38,953.67	37,417.86	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5197)	0.0000	1	(5.2050)	02/07/2025
000617.ZK	01/17/2025	SDB3260123268	0	6,700	0.9038	6,304.10	6,055.55	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0841)	0.0000	1	(0.8423)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	3,400	0.8757	3,023.68	2,977.47	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0414)	0.0000	1	(0.4050)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,200	0.8757	1,074.76	1,050.87	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0146)	0.0000	1	(0.1439)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	52,800	0.8757	47,616.20	46,238.33	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6422)	0.0000	1	(6.3694)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	19,500	0.8757	17,595.75	17,076.66	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2372)	0.0000	1	(2.3536)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	6,500	0.8757	6,082.52	5,692.22	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0791)	0.0000	1	(0.8107)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	87,300	0.8757	81,004.97	76,450.88	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0618)	0.0000	1	(10.8049)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,300	0.8757	1,223.18	1,138.44	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0158)	0.0000	1	(0.1629)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	600	0.8757	564.55	525.44	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0073)	0.0000	1	(0.0752)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	600	0.8757	564.55	525.44	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0073)	0.0000	1	(0.0752)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	6,700	0.8757	6,304.10	5,867.36	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0815)	0.0000	1	(0.8397)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	40,800	0.8757	38,389.13	35,729.62	0.0000	4.3300	50.00	0.00	(4.6174)	(0.4962)	0.0000	1	(5.1136)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	19,900	0.8757	18,724.11	17,426.95	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2420)	0.0000	1	(2.4941)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	22,300	0.8757	20,982.29	19,528.69	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2712)	0.0000	1	(2.7949)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	2,000	0.8757	1,881.82	1,751.45	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0243)	0.0000	1	(0.2507)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,500	0.8757	1,411.37	1,313.59	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0182)	0.0000	1	(0.1880)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	600	0.8757	564.55	525.44	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0073)	0.0000	1	(0.0752)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	15,500	0.8757	14,584.10	13,573.75	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1885)	0.0000	1	(1.9427)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	8,000	0.8757	7,527.28	7,005.81	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0973)	0.0000	1	(1.0027)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	500	0.8757	470.45	437.86	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0061)	0.0000	1	(0.0627)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	900	0.8757	846.82	788.15	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0109)	0.0000	1	(0.1128)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	500	0.8757	470.45	437.86	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0061)	0.0000	1	(0.0627)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	3,100	0.8757	2,916.82	2,714.75	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0377)	0.0000	1	(0.3885)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	7,800	0.8757	7,339.10	6,830.66	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0949)	0.0000	1	(0.9776)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	4,200	0.8757	3,951.82	3,678.05	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0511)	0.0000	1	(0.5264)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	7,000	0.8757	6,586.37	6,130.08	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0851)	0.0000	1	(0.8773)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	3,300	0.8757	3,105.00	2,889.90	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0401)	0.0000	1	(0.4136)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	2,500	0.8757	2,352.28	2,189.32	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0304)	0.0000	1	(0.3133)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	15,600	0.8757	14,678.20	13,661.33	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1897)	0.0000	1	(1.9552)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	8,800	0.8757	8,280.01	7,706.39	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1070)	0.0000	1	(1.1029)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,000	0.8757	940.91	875.73	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0122)	0.0000	1	(0.1253)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	600	0.8757	564.55	525.44	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0073)	0.0000	1	(0.0752)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	27,800	0.8757	26,157.30	24,345.18	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3381)	0.0000	1	(3.4843)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,800	0.8757	1,693.64	1,576.31	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0219)	0.0000	1	(0.2256)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	4,800	0.8757	4,516.37	4,203.48	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0584)	0.0000	1	(0.6016)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	6,600	0.8757	6,210.01	5,779.79	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0803)	0.0000	1	(0.8272)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,600	0.8757	1,505.46	1,401.16	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0195)	0.0000	1	(0.2005)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	5,000	0.8757	4,704.55	4,378.63	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0608)	0.0000	1	(0.6267)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	18,000	0.8757	16,936.38	15,763.07	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2189)	0.0000	1	(2.2560)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	1,000	0.8757	940.91	875.73	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0122)	0.0000	1	(0.1253)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	8,600	0.8757	8,091.83	7,531.24	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1046)	0.0000	1	(1.0779)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	100	0.8757	94.09	87.57	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	6,100	0.8757	5,739.55	5,341.93	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0742)	0.0000	1	(0.7645)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	5,500	0.8757	5,175.01	4,816.49	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0669)	0.0000	1	(0.6893)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	41,400	0.8757	38,953.67	36,255.06	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5035)	0.0000	1	(5.1888)	02/07/2025
000617.ZK	01/16/2025	SDB3260123268	0	6,700	0.8757	6,304.10	5,867.36	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0815)	0.0000	1	(0.8397)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	3,400	0.8647	3,023.68	2,940.10	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0408)	0.0000	1	(0.4045)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,200	0.8647	1,074.76	1,037.68	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0144)	0.0000	1	(0.1437)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	52,800	0.8647	47,616.20	45,658.06	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6341)	0.0000	1	(6.3613)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	19,500	0.8647	17,595.75	16,862.35	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2342)	0.0000	1	(2.3506)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	6,500	0.8647	6,082.52	5,620.78	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0781)	0.0000	1	(0.8097)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	87,300	0.8647	81,004.97	75,491.45	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0485)	0.0000	1	(10.7916)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,300	0.8647	1,223.18	1,124.16	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0156)	0.0000	1	(0.1627)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	600	0.8647	564.55	518.84	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0072)	0.0000	1	(0.0751)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	600	0.8647	564.55	518.84	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0072)	0.0000	1	(0.0751)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	6,700	0.8647	6,304.10	5,793.73	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0805)	0.0000	1	(0.8387)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	40,800	0.8647	38,389.13	35,281.23	0.0000	4.3300	50.00	0.00	(4.6174)	(0.4900)	0.0000	1	(5.1074)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	19,900	0.8647	18,724.11	17,208.25	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2390)	0.0000	1	(2.4911)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	22,300	0.8647	20,982.29	19,283.61	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2678)	0.0000	1	(2.7915)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	2,000	0.8647	1,881.82	1,729.47	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0240)	0.0000	1	(0.2504)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,500	0.8647	1,411.37	1,297.10	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0180)	0.0000	1	(0.1878)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	600	0.8647	564.55	518.84	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0072)	0.0000	1	(0.0751)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	15,500	0.8647	14,584.10	13,403.41	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1862)	0.0000	1	(1.9403)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	8,000	0.8647	7,527.28	6,917.89	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0961)	0.0000	1	(1.0014)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	500	0.8647	470.45	432.37	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0060)	0.0000	1	(0.0626)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPCL CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	900	0.8647	846.82	778.26	0.0000	4.3300	50.00	0.00	(0.1019)	(0.1008)	0.0000	1	(0.1127)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	500	0.8647	470.45	432.37	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0060)	0.0000	1	(0.0626)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	3,100	0.8647	2,916.82	2,680.68	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0372)	0.0000	1	(0.3881)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	7,800	0.8647	7,339.10	6,744.94	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0937)	0.0000	1	(0.9764)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	4,200	0.8647	3,951.82	3,631.89	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0504)	0.0000	1	(0.5258)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	7,000	0.8647	6,586.37	6,053.15	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0841)	0.0000	1	(0.8763)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	3,300	0.8647	3,105.00	2,853.63	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0396)	0.0000	1	(0.4131)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	2,500	0.8647	2,352.28	2,161.84	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0300)	0.0000	1	(0.3130)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	15,600	0.8647	14,678.20	13,489.88	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1874)	0.0000	1	(1.9528)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	8,800	0.8647	8,280.01	7,609.68	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1057)	0.0000	1	(1.1016)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,000	0.8647	940.91	864.74	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0120)	0.0000	1	(0.1252)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	600	0.8647	564.55	518.84	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0072)	0.0000	1	(0.0751)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	27,800	0.8647	26,157.30	24,039.66	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3339)	0.0000	1	(3.4800)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,800	0.8647	1,693.64	1,556.52	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0216)	0.0000	1	(0.2253)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	4,800	0.8647	4,516.37	4,150.73	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0576)	0.0000	1	(0.6009)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	6,600	0.8647	6,210.01	5,707.26	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0793)	0.0000	1	(0.8262)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,600	0.8647	1,505.46	1,383.58	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0192)	0.0000	1	(0.2003)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	5,000	0.8647	4,704.55	4,323.68	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0601)	0.0000	1	(0.6259)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	18,000	0.8647	16,936.38	15,565.25	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2162)	0.0000	1	(2.2533)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	1,000	0.8647	940.91	864.74	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0120)	0.0000	1	(0.1252)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	8,600	0.8647	8,091.83	7,436.73	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1033)	0.0000	1	(1.0766)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	100	0.8647	94.09	86.47	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0125)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	6,100	0.8647	5,739.55	5,274.89	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0733)	0.0000	1	(0.7636)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	5,500	0.8647	5,175.01	4,756.05	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0661)	0.0000	1	(0.6885)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	41,400	0.8647	38,953.67	35,800.07	0.0000	4.3300	50.00	0.00	(4.6853)	(0.4972)	0.0000	1	(5.1825)	02/07/2025
000617.ZK	01/15/2025	SDB3260123268	0	6,700	0.8647	6,304.10	5,793.73	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0805)	0.0000	1	(0.8387)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	3,400	0.8884	3,023.68	3,020.41	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0420)	0.0000	1	(0.4056)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,200	0.8884	1,074.76	1,066.03	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0148)	0.0000	1	(0.1441)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	52,800	0.8884	47,616.20	46,905.25	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6515)	0.0000	1	(6.3786)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	19,500	0.8884	17,595.75	17,322.96	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2406)	0.0000	1	(2.3570)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	6,500	0.8884	6,082.52	5,774.32	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0802)	0.0000	1	(0.8118)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	87,300	0.8884	81,004.97	77,553.57	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0771)	0.0000	1	(10.8202)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,300	0.8884	1,223.18	1,154.86	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0160)	0.0000	1	(0.1632)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	600	0.8884	564.55	533.01	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	600	0.8884	564.55	533.01	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	6,700	0.8884	6,304.10	5,951.99	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0827)	0.0000	1	(0.8409)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	40,800	0.8884	38,389.13	36,244.97	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5034)	0.0000	1	(5.1208)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	19,900	0.8884	18,724.11	17,678.30	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2455)	0.0000	1	(2.4976)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	22,300	0.8884	20,982.29	19,810.36	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2751)	0.0000	1	(2.7988)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	2,000	0.8884	1,881.82	1,776.71	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0247)	0.0000	1	(0.2510)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,500	0.8884	1,411.37	1,332.54	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0185)	0.0000	1	(0.1883)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	600	0.8884	564.55	533.01	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	15,500	0.8884	14,584.10	13,769.53	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1912)	0.0000	1	(1.9454)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	8,000	0.8884	7,527.28	7,106.86	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0987)	0.0000	1	(1.0041)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	500	0.8884	470.45	444.18	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	900	0.8884	846.82	799.52	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0111)	0.0000	1	(0.1130)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPCL CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	500	0.8884	470.45	444.18	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	3,100	0.8884	2,916.82	2,753.91	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0382)	0.0000	1	(0.3891)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	7,800	0.8884	7,339.10	6,929.18	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0962)	0.0000	1	(0.9790)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	4,200	0.8884	3,951.82	3,731.10	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0518)	0.0000	1	(0.5271)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	7,000	0.8884	6,586.37	6,218.50	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0864)	0.0000	1	(0.8786)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	3,300	0.8884	3,105.00	2,931.58	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0407)	0.0000	1	(0.4142)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	2,500	0.8884	2,352.28	2,220.89	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0308)	0.0000	1	(0.3138)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	15,600	0.8884	14,678.20	13,858.37	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1925)	0.0000	1	(1.9579)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	8,800	0.8884	8,280.01	7,817.54	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1086)	0.0000	1	(1.1045)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,000	0.8884	940.91	888.36	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0123)	0.0000	1	(0.1255)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	600	0.8884	564.55	533.01	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	27,800	0.8884	26,157.30	24,696.32	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3430)	0.0000	1	(3.4891)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,800	0.8884	1,693.64	1,599.04	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0222)	0.0000	1	(0.2259)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	4,800	0.8884	4,516.37	4,264.11	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0592)	0.0000	1	(0.6024)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	6,600	0.8884	6,210.01	5,863.16	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0814)	0.0000	1	(0.8284)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,600	0.8884	1,505.46	1,421.37	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0197)	0.0000	1	(0.2008)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	5,000	0.8884	4,704.55	4,441.78	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0617)	0.0000	1	(0.6275)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	18,000	0.8884	16,936.38	15,990.43	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2221)	0.0000	1	(2.2592)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	1,000	0.8884	940.91	888.36	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0123)	0.0000	1	(0.1255)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	8,600	0.8884	8,091.83	7,639.87	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1061)	0.0000	1	(1.0794)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	100	0.8884	94.09	88.84	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	6,100	0.8884	5,739.55	5,418.98	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0753)	0.0000	1	(0.7656)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	5,500	0.8884	5,175.01	4,885.96	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0679)	0.0000	1	(0.6903)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	41,400	0.8884	38,953.67	36,777.98	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5108)	0.0000	1	(5.1961)	02/07/2025
000617.ZK	01/14/2025	SDB3260123268	0	6,700	0.8884	6,304.10	5,951.99	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0827)	0.0000	1	(0.8409)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	3,400	0.8942	3,023.68	3,040.26	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0422)	0.0000	1	(0.4059)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,200	0.8942	1,074.76	1,073.03	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0149)	0.0000	1	(0.1442)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	52,800	0.8942	47,616.20	47,213.44	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6557)	0.0000	1	(6.3829)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	19,500	0.8942	17,595.75	17,436.78	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2422)	0.0000	1	(2.3586)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	6,500	0.8942	6,082.52	5,812.26	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0807)	0.0000	1	(0.8123)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	87,300	0.8942	81,004.97	78,063.14	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0842)	0.0000	1	(10.8273)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,300	0.8942	1,223.18	1,162.45	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0161)	0.0000	1	(0.1633)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	600	0.8942	564.55	536.52	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	600	0.8942	564.55	536.52	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	6,700	0.8942	6,304.10	5,991.10	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0832)	0.0000	1	(0.8415)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	40,800	0.8942	38,389.13	36,483.12	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5067)	0.0000	1	(5.1241)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	19,900	0.8942	18,724.11	17,794.46	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2471)	0.0000	1	(2.4992)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	22,300	0.8942	20,982.29	19,940.53	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2770)	0.0000	1	(2.8007)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	2,000	0.8942	1,881.82	1,788.39	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0248)	0.0000	1	(0.2512)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,500	0.8942	1,411.37	1,341.29	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0186)	0.0000	1	(0.1884)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	600	0.8942	564.55	536.52	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	15,500	0.8942	14,584.10	13,860.01	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1925)	0.0000	1	(1.9466)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	8,000	0.8942	7,527.28	7,153.55	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0994)	0.0000	1	(1.0047)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	500	0.8942	470.45	447.10	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	900	0.8942	846.82	804.77	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0112)	0.0000	1	(0.1130)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	500	0.8942	470.45	447.10	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/13/2025	SDB3260123268	0	3,100	0.8942	2,916.82	2,772.00	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0385)	0.0000	1	(0.3893)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	7,800	0.8942	7,339.10	6,974.71	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0969)	0.0000	1	(0.9796)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	4,200	0.8942	3,951.82	3,755.61	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0522)	0.0000	1	(0.5275)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	7,000	0.8942	6,586.37	6,259.36	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0869)	0.0000	1	(0.8791)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	3,300	0.8942	3,105.00	2,950.84	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0410)	0.0000	1	(0.4144)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	2,500	0.8942	2,352.28	2,235.49	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0310)	0.0000	1	(0.3140)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	15,600	0.8942	14,678.20	13,949.43	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1937)	0.0000	1	(1.9592)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	8,800	0.8942	8,280.01	7,868.91	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1093)	0.0000	1	(1.1052)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,000	0.8942	940.91	894.19	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0124)	0.0000	1	(0.1256)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	600	0.8942	564.55	536.52	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	27,800	0.8942	26,157.30	24,858.59	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3453)	0.0000	1	(3.4914)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,800	0.8942	1,693.64	1,609.55	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0224)	0.0000	1	(0.2261)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	4,800	0.8942	4,516.37	4,292.13	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0596)	0.0000	1	(0.6028)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	6,600	0.8942	6,210.01	5,901.68	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0820)	0.0000	1	(0.8289)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,600	0.8942	1,505.46	1,430.71	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0199)	0.0000	1	(0.2009)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	5,000	0.8942	4,704.55	4,470.97	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0621)	0.0000	1	(0.6279)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	18,000	0.8942	16,936.38	16,095.49	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2235)	0.0000	1	(2.2606)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	1,000	0.8942	940.91	894.19	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0124)	0.0000	1	(0.1256)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	8,600	0.8942	8,091.83	7,690.07	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1068)	0.0000	1	(1.0801)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	100	0.8942	94.09	89.42	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	6,100	0.8942	5,739.55	5,454.58	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0758)	0.0000	1	(0.7661)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	5,500	0.8942	5,175.01	4,918.07	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0683)	0.0000	1	(0.6907)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	41,400	0.8942	38,953.67	37,019.63	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5142)	0.0000	1	(5.1994)	02/07/2025
000617.ZK	01/13/2025	SDB3260123268	0	6,700	0.8942	6,304.10	5,991.10	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0832)	0.0000	1	(0.8415)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	3,400	0.9105	3,023.68	3,095.80	0.0000	4.3300	50.00	0.00	(1.0910)	(0.1290)	0.0000	3	(1.2200)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,200	0.9105	1,074.76	1,092.63	0.0000	4.3300	50.00	0.00	(0.3878)	(0.0455)	0.0000	3	(0.4333)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	52,800	0.9105	47,616.20	48,075.88	0.0000	4.3300	50.00	0.00	(17.1815)	(2.0032)	0.0000	3	(19.1847)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	19,500	0.9105	17,595.75	17,755.30	0.0000	4.3300	50.00	0.00	(6.3491)	(0.7398)	0.0000	3	(7.0889)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	6,500	0.9105	6,082.52	5,918.43	0.0000	4.3300	50.00	0.00	(2.1948)	(0.2466)	0.0000	3	(2.4414)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	87,300	0.9105	81,004.97	79,489.09	0.0000	4.3300	50.00	0.00	(29.2293)	(3.3120)	0.0000	3	(32.5413)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,300	0.9105	1,223.18	1,183.69	0.0000	4.3300	50.00	0.00	(0.4414)	(0.0493)	0.0000	3	(0.4907)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	600	0.9105	564.55	546.32	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0228)	0.0000	3	(0.2265)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	600	0.9105	564.55	546.32	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0228)	0.0000	3	(0.2265)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	6,700	0.9105	6,304.10	6,100.54	0.0000	4.3300	50.00	0.00	(2.2747)	(0.2542)	0.0000	3	(2.5289)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	40,800	0.9105	38,389.13	37,149.54	0.0000	4.3300	50.00	0.00	(13.8521)	(1.5479)	0.0000	3	(15.4000)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	19,900	0.9105	18,724.11	18,119.51	0.0000	4.3300	50.00	0.00	(6.7563)	(0.7550)	0.0000	3	(7.5113)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	22,300	0.9105	20,982.29	20,304.77	0.0000	4.3300	50.00	0.00	(7.5711)	(0.8460)	0.0000	3	(8.4171)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	2,000	0.9105	1,881.82	1,821.06	0.0000	4.3300	50.00	0.00	(0.6790)	(0.0759)	0.0000	3	(0.7549)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,500	0.9105	1,411.37	1,365.79	0.0000	4.3300	50.00	0.00	(0.5093)	(0.0569)	0.0000	3	(0.5662)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	600	0.9105	564.55	546.32	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0228)	0.0000	3	(0.2265)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	15,500	0.9105	14,584.10	14,113.18	0.0000	4.3300	50.00	0.00	(5.2624)	(0.5880)	0.0000	3	(5.8505)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	8,000	0.9105	7,527.28	7,284.22	0.0000	4.3300	50.00	0.00	(2.7161)	(0.3035)	0.0000	3	(3.0196)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	500	0.9105	470.45	455.26	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0190)	0.0000	3	(0.1887)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	900	0.9105	846.82	819.48	0.0000	4.3300	50.00	0.00	(0.3056)	(0.0341)	0.0000	3	(0.3397)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	500	0.9105	470.45	455.26	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0190)	0.0000	3	(0.1887)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	3,100	0.9105	2,916.82	2,822.64	0.0000	4.3300	50.00	0.00	(1.0525)	(0.1176)	0.0000	3	(1.1701)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	7,800	0.9105	7,339.10	7,102.12	0.0000	4.3300	50.00	0.00	(2.6482)	(0.2959)	0.0000	3	(2.9441)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPCL CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	4,200	0.9105	3,951.82	3,824.22	0.0000	4.3300	50.00	0.00	(1.4259)	(0.1593)	0.0000	3	(1.5853)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	7,000	0.9105	6,586.37	6,373.70	0.0000	4.3300	50.00	0.00	(2.3766)	(0.2656)	0.0000	3	(2.6422)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	3,300	0.9105	3,105.00	3,004.74	0.0000	4.3300	50.00	0.00	(1.1204)	(0.1252)	0.0000	3	(1.2456)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	2,500	0.9105	2,352.28	2,276.32	0.0000	4.3300	50.00	0.00	(0.8488)	(0.0948)	0.0000	3	(0.9436)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	15,600	0.9105	14,678.20	14,204.24	0.0000	4.3300	50.00	0.00	(5.2964)	(0.5918)	0.0000	3	(5.8882)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	8,800	0.9105	8,280.01	8,012.65	0.0000	4.3300	50.00	0.00	(2.9877)	(0.3339)	0.0000	3	(3.3216)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,000	0.9105	940.91	910.53	0.0000	4.3300	50.00	0.00	(0.3395)	(0.0379)	0.0000	3	(0.3775)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	600	0.9105	564.55	546.32	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0228)	0.0000	3	(0.2265)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	27,800	0.9105	26,157.30	25,312.68	0.0000	4.3300	50.00	0.00	(9.4384)	(1.0547)	0.0000	3	(10.4931)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,800	0.9105	1,693.64	1,638.95	0.0000	4.3300	50.00	0.00	(0.6111)	(0.0683)	0.0000	3	(0.6794)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	4,800	0.9105	4,516.37	4,370.53	0.0000	4.3300	50.00	0.00	(1.6297)	(0.1821)	0.0000	3	(1.8118)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	6,600	0.9105	6,210.01	6,009.48	0.0000	4.3300	50.00	0.00	(2.2408)	(0.2504)	0.0000	3	(2.4912)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,600	0.9105	1,505.46	1,456.84	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0607)	0.0000	3	(0.6039)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	5,000	0.9105	4,704.55	4,552.64	0.0000	4.3300	50.00	0.00	(1.6976)	(0.1897)	0.0000	3	(1.8873)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	18,000	0.9105	16,936.38	16,389.50	0.0000	4.3300	50.00	0.00	(6.1112)	(0.6829)	0.0000	3	(6.7941)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	1,000	0.9105	940.91	910.53	0.0000	4.3300	50.00	0.00	(0.3395)	(0.0379)	0.0000	3	(0.3775)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	8,600	0.9105	8,091.83	7,830.54	0.0000	4.3300	50.00	0.00	(2.9198)	(0.3263)	0.0000	3	(3.2461)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	100	0.9105	94.09	91.05	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	3	(0.0377)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	6,100	0.9105	5,739.55	5,554.22	0.0000	4.3300	50.00	0.00	(2.0710)	(0.2314)	0.0000	3	(2.3024)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	5,500	0.9105	5,175.01	5,007.90	0.0000	4.3300	50.00	0.00	(1.8673)	(0.2087)	0.0000	3	(2.0760)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	41,400	0.9105	38,953.67	37,695.86	0.0000	4.3300	50.00	0.00	(14.0558)	(1.5707)	0.0000	3	(15.6264)	02/07/2025
000617.ZK	01/10/2025	SDB3260123268	0	6,700	0.9105	6,304.10	6,100.54	0.0000	4.3300	50.00	0.00	(2.2747)	(0.2542)	0.0000	3	(2.5289)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	3,400	0.8985	3,023.68	3,054.78	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0424)	0.0000	1	(0.4061)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,200	0.8985	1,074.76	1,078.16	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0150)	0.0000	1	(0.1442)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	52,800	0.8985	47,616.20	47,438.90	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6589)	0.0000	1	(6.3860)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	19,500	0.8985	17,595.75	17,520.05	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2433)	0.0000	1	(2.3597)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	6,500	0.8985	6,082.52	5,840.02	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0811)	0.0000	1	(0.8127)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	87,300	0.8985	81,004.97	78,435.91	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0894)	0.0000	1	(10.8325)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,300	0.8985	1,223.18	1,168.00	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0162)	0.0000	1	(0.1633)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	600	0.8985	564.55	539.08	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	600	0.8985	564.55	539.08	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	6,700	0.8985	6,304.10	6,019.71	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0836)	0.0000	1	(0.8418)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	40,800	0.8985	38,389.13	36,657.33	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5091)	0.0000	1	(5.1265)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	19,900	0.8985	18,724.11	17,879.43	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2483)	0.0000	1	(2.5004)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	22,300	0.8985	20,982.29	20,035.75	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2783)	0.0000	1	(2.8020)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	2,000	0.8985	1,881.82	1,796.93	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0250)	0.0000	1	(0.2513)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,500	0.8985	1,411.37	1,347.70	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0187)	0.0000	1	(0.1885)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	600	0.8985	564.55	539.08	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	15,500	0.8985	14,584.10	13,926.19	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1934)	0.0000	1	(1.9476)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	8,000	0.8985	7,527.28	7,187.71	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0998)	0.0000	1	(1.0052)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	500	0.8985	470.45	449.23	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	900	0.8985	846.82	808.62	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0112)	0.0000	1	(0.1131)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	500	0.8985	470.45	449.23	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	3,100	0.8985	2,916.82	2,785.24	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0387)	0.0000	1	(0.3895)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	7,800	0.8985	7,339.10	7,008.02	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0973)	0.0000	1	(0.9801)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	4,200	0.8985	3,951.82	3,773.55	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0524)	0.0000	1	(0.5277)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/09/2025	SDB3260123268	0	7,000	0.8985	6,586.37	6,289.25	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0874)	0.0000	1	(0.8795)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	3,300	0.8985	3,105.00	2,964.93	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0412)	0.0000	1	(0.4146)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	2,500	0.8985	2,352.28	2,246.16	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0312)	0.0000	1	(0.3141)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	15,600	0.8985	14,678.20	14,016.04	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1947)	0.0000	1	(1.9601)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	8,800	0.8985	8,280.01	7,906.48	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1098)	0.0000	1	(1.1057)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,000	0.8985	940.91	898.46	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0125)	0.0000	1	(0.1256)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	600	0.8985	564.55	539.08	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0075)	0.0000	1	(0.0754)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	27,800	0.8985	26,157.30	24,977.30	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3469)	0.0000	1	(3.4930)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,800	0.8985	1,693.64	1,617.24	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0225)	0.0000	1	(0.2262)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	4,800	0.8985	4,516.37	4,312.63	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0599)	0.0000	1	(0.6031)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	6,600	0.8985	6,210.01	5,929.86	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0824)	0.0000	1	(0.8293)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,600	0.8985	1,505.46	1,437.54	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0200)	0.0000	1	(0.2010)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	5,000	0.8985	4,704.55	4,492.32	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0624)	0.0000	1	(0.6282)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	18,000	0.8985	16,936.38	16,172.35	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2246)	0.0000	1	(2.2617)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	1,000	0.8985	940.91	898.46	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0125)	0.0000	1	(0.1256)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	8,600	0.8985	8,091.83	7,726.79	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1073)	0.0000	1	(1.0806)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	100	0.8985	94.09	89.85	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	6,100	0.8985	5,739.55	5,480.63	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0761)	0.0000	1	(0.7665)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	5,500	0.8985	5,175.01	4,941.55	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0686)	0.0000	1	(0.6911)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	41,400	0.8985	38,953.67	37,196.41	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5166)	0.0000	1	(5.2019)	02/07/2025
000617.ZK	01/09/2025	SDB3260123268	0	6,700	0.8985	6,304.10	6,019.71	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0836)	0.0000	1	(0.8418)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	52,800	0.8888	47,616.20	46,927.27	0.0000	4.3300	50.00	0.00	(5.7272)	(0.6518)	0.0000	1	(6.3789)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	19,500	0.8888	17,595.75	17,331.09	0.0000	4.3300	50.00	0.00	(2.1164)	(0.2407)	0.0000	1	(2.3571)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	6,500	0.8888	6,082.52	5,777.03	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0802)	0.0000	1	(0.8118)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	87,300	0.8888	81,004.97	77,589.97	0.0000	4.3300	50.00	0.00	(9.7431)	(1.0776)	0.0000	1	(10.8207)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,300	0.8888	1,223.18	1,155.41	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0160)	0.0000	1	(0.1632)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	600	0.8888	564.55	533.26	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	600	0.8888	564.55	533.26	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	6,700	0.8888	6,304.10	5,954.79	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0827)	0.0000	1	(0.8409)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	40,800	0.8888	38,389.13	36,261.98	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5036)	0.0000	1	(5.1210)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	19,900	0.8888	18,724.11	17,686.60	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2456)	0.0000	1	(2.4977)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	22,300	0.8888	20,982.29	19,819.66	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2753)	0.0000	1	(2.7990)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	2,000	0.8888	1,881.82	1,777.55	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0247)	0.0000	1	(0.2510)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,500	0.8888	1,411.37	1,333.16	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0185)	0.0000	1	(0.1883)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	600	0.8888	564.55	533.26	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	15,500	0.8888	14,584.10	13,776.00	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1913)	0.0000	1	(1.9455)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	8,000	0.8888	7,527.28	7,110.19	0.0000	4.3300	50.00	0.00	(0.9054)	(0.0988)	0.0000	1	(1.0041)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	500	0.8888	470.45	444.39	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	900	0.8888	846.82	799.90	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0111)	0.0000	1	(0.1130)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	500	0.8888	470.45	444.39	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0062)	0.0000	1	(0.0628)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	3,100	0.8888	2,916.82	2,755.20	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0383)	0.0000	1	(0.3891)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	7,800	0.8888	7,339.10	6,932.44	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0963)	0.0000	1	(0.9790)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	4,200	0.8888	3,951.82	3,732.85	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0518)	0.0000	1	(0.5272)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	7,000	0.8888	6,586.37	6,221.42	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0864)	0.0000	1	(0.8786)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	3,300	0.8888	3,105.00	2,932.95	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0407)	0.0000	1	(0.4142)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	2,500	0.8888	2,352.28	2,221.93	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0309)	0.0000	1	(0.3138)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	15,600	0.8888	14,678.20	13,864.87	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1926)	0.0000	1	(1.9580)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/08/2025	SDB3260123268	0	8,800	0.8888	8,280.01	7,821.21	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1086)	0.0000	1	(1.1045)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,000	0.8888	940.91	888.77	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0123)	0.0000	1	(0.1255)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	600	0.8888	564.55	533.26	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0074)	0.0000	1	(0.0753)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	27,800	0.8888	26,157.30	24,707.92	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3432)	0.0000	1	(3.4893)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,800	0.8888	1,693.64	1,599.79	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0222)	0.0000	1	(0.2259)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	4,800	0.8888	4,516.37	4,266.12	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0593)	0.0000	1	(0.6025)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	6,600	0.8888	6,210.01	5,865.91	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0815)	0.0000	1	(0.8284)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,600	0.8888	1,505.46	1,422.04	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0198)	0.0000	1	(0.2008)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	5,000	0.8888	4,704.55	4,443.87	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0617)	0.0000	1	(0.6276)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	18,000	0.8888	16,936.38	15,997.93	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2222)	0.0000	1	(2.2593)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	1,000	0.8888	940.91	888.77	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0123)	0.0000	1	(0.1255)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	8,600	0.8888	8,091.83	7,643.46	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1062)	0.0000	1	(1.0794)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	100	0.8888	94.09	88.88	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0012)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	6,100	0.8888	5,739.55	5,421.52	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0753)	0.0000	1	(0.7656)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	5,500	0.8888	5,175.01	4,888.26	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0679)	0.0000	1	(0.6903)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	41,400	0.8888	38,953.67	36,795.24	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5110)	0.0000	1	(5.1963)	02/07/2025
000617.ZK	01/08/2025	SDB3260123268	0	6,700	0.8888	6,304.10	5,954.79	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0827)	0.0000	1	(0.8409)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	6,500	0.9101	6,082.52	5,915.35	0.0000	4.3300	50.00	0.00	(0.7316)	(0.0822)	0.0000	1	(0.8138)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	87,300	0.9101	81,004.97	79,447.71	0.0000	4.3300	50.00	0.00	(9.7431)	(1.1034)	0.0000	1	(10.8465)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,300	0.9101	1,223.18	1,183.07	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0164)	0.0000	1	(0.1636)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	600	0.9101	564.55	546.03	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0076)	0.0000	1	(0.0755)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	600	0.9101	564.55	546.03	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0076)	0.0000	1	(0.0755)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	6,700	0.9101	6,304.10	6,097.36	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0847)	0.0000	1	(0.8429)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	40,800	0.9101	38,389.13	37,130.20	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5157)	0.0000	1	(5.1331)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	19,900	0.9101	18,724.11	18,110.07	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2515)	0.0000	1	(2.5036)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	22,300	0.9101	20,982.29	20,294.20	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2819)	0.0000	1	(2.8056)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	2,000	0.9101	1,881.82	1,820.11	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0253)	0.0000	1	(0.2516)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,500	0.9101	1,411.37	1,365.08	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0190)	0.0000	1	(0.1887)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	600	0.9101	564.55	546.03	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0076)	0.0000	1	(0.0755)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	15,500	0.9101	14,584.10	14,105.84	0.0000	4.3300	50.00	0.00	(1.7541)	(0.1959)	0.0000	1	(1.9501)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	8,000	0.9101	7,527.28	7,280.43	0.0000	4.3300	50.00	0.00	(0.9054)	(0.1011)	0.0000	1	(1.0065)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	500	0.9101	470.45	455.03	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0629)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	900	0.9101	846.82	819.05	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0114)	0.0000	1	(0.1132)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	500	0.9101	470.45	455.03	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0629)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	3,100	0.9101	2,916.82	2,821.17	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0392)	0.0000	1	(0.3900)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	7,800	0.9101	7,339.10	7,098.42	0.0000	4.3300	50.00	0.00	(0.8827)	(0.0986)	0.0000	1	(0.9813)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	4,200	0.9101	3,951.82	3,822.23	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0531)	0.0000	1	(0.5284)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	7,000	0.9101	6,586.37	6,370.38	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0885)	0.0000	1	(0.8807)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	3,300	0.9101	3,105.00	3,003.18	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0417)	0.0000	1	(0.4152)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	2,500	0.9101	2,352.28	2,275.14	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0316)	0.0000	1	(0.3145)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	15,600	0.9101	14,678.20	14,196.84	0.0000	4.3300	50.00	0.00	(1.7655)	(0.1972)	0.0000	1	(1.9626)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	8,800	0.9101	8,280.01	8,008.48	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1112)	0.0000	1	(1.1071)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,000	0.9101	940.91	910.05	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0126)	0.0000	1	(0.1258)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	600	0.9101	564.55	546.03	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0076)	0.0000	1	(0.0755)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	27,800	0.9101	26,157.30	25,299.50	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3514)	0.0000	1	(3.4975)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,800	0.9101	1,693.64	1,638.10	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0228)	0.0000	1	(0.2265)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/07/2025	SDB3260123268	0	4,800	0.9101	4,516.37	4,368.26	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0607)	0.0000	1	(0.6039)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	6,600	0.9101	6,210.01	6,006.36	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0834)	0.0000	1	(0.8303)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,600	0.9101	1,505.46	1,456.09	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0202)	0.0000	1	(0.2013)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	5,000	0.9101	4,704.55	4,550.27	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0632)	0.0000	1	(0.6291)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	18,000	0.9101	16,936.38	16,380.97	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2275)	0.0000	1	(2.2646)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	1,000	0.9101	940.91	910.05	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0126)	0.0000	1	(0.1258)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	8,600	0.9101	8,091.83	7,826.46	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1087)	0.0000	1	(1.0820)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	100	0.9101	94.09	91.01	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	6,100	0.9101	5,739.55	5,551.33	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0771)	0.0000	1	(0.7674)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	5,500	0.9101	5,175.01	5,005.30	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0695)	0.0000	1	(0.6920)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	41,400	0.9101	38,953.67	37,676.24	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5233)	0.0000	1	(5.2085)	02/07/2025
000617.ZK	01/07/2025	SDB3260123268	0	6,700	0.9101	6,304.10	6,097.36	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0847)	0.0000	1	(0.8429)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,300	0.9409	1,223.18	1,223.18	0.0000	4.3300	50.00	0.00	(0.1471)	(0.0170)	0.0000	1	(0.1641)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	600	0.9409	564.55	564.55	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0078)	0.0000	1	(0.0757)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	600	0.9409	564.55	564.55	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0078)	0.0000	1	(0.0757)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	6,700	0.9409	6,304.10	6,304.10	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0876)	0.0000	1	(0.8458)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	40,800	0.9409	38,389.13	38,389.13	0.0000	4.3300	50.00	0.00	(4.6174)	(0.5332)	0.0000	1	(5.1505)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	19,900	0.9409	18,724.11	18,724.11	0.0000	4.3300	50.00	0.00	(2.2521)	(0.2601)	0.0000	1	(2.5122)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	22,300	0.9409	20,982.29	20,982.29	0.0000	4.3300	50.00	0.00	(2.5237)	(0.2914)	0.0000	1	(2.8151)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	2,000	0.9409	1,881.82	1,881.82	0.0000	4.3300	50.00	0.00	(0.2263)	(0.0261)	0.0000	1	(0.2525)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,500	0.9409	1,411.37	1,411.37	0.0000	4.3300	50.00	0.00	(0.1698)	(0.0196)	0.0000	1	(0.1894)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	600	0.9409	564.55	564.55	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0078)	0.0000	1	(0.0757)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	15,500	0.9409	14,584.10	14,584.10	0.0000	4.3300	50.00	0.00	(1.7541)	(0.2026)	0.0000	1	(1.9567)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	8,000	0.9409	7,527.28	7,527.28	0.0000	4.3300	50.00	0.00	(0.9054)	(0.1045)	0.0000	1	(1.0099)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	500	0.9409	470.45	470.45	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0065)	0.0000	1	(0.0631)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	900	0.9409	846.82	846.82	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0118)	0.0000	1	(0.1136)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	500	0.9409	470.45	470.45	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0065)	0.0000	1	(0.0631)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	3,100	0.9409	2,916.82	2,916.82	0.0000	4.3300	50.00	0.00	(0.3508)	(0.0405)	0.0000	1	(0.3913)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	7,800	0.9409	7,339.10	7,339.10	0.0000	4.3300	50.00	0.00	(0.8827)	(0.1019)	0.0000	1	(0.9847)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	4,200	0.9409	3,951.82	3,951.82	0.0000	4.3300	50.00	0.00	(0.4753)	(0.0549)	0.0000	1	(0.5302)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	7,000	0.9409	6,586.37	6,586.37	0.0000	4.3300	50.00	0.00	(0.7922)	(0.0915)	0.0000	1	(0.8837)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	3,300	0.9409	3,105.00	3,105.00	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0431)	0.0000	1	(0.4166)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	2,500	0.9409	2,352.28	2,352.28	0.0000	4.3300	50.00	0.00	(0.2829)	(0.0327)	0.0000	1	(0.3156)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	15,600	0.9409	14,678.20	14,678.20	0.0000	4.3300	50.00	0.00	(1.7655)	(0.2039)	0.0000	1	(1.9693)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	8,800	0.9409	8,280.01	8,280.01	0.0000	4.3300	50.00	0.00	(0.9959)	(0.1150)	0.0000	1	(1.1109)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,000	0.9409	940.91	940.91	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0131)	0.0000	1	(0.1262)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	600	0.9409	564.55	564.55	0.0000	4.3300	50.00	0.00	(0.0679)	(0.0078)	0.0000	1	(0.0757)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	27,800	0.9409	26,157.30	26,157.30	0.0000	4.3300	50.00	0.00	(3.1461)	(0.3633)	0.0000	1	(3.5094)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,800	0.9409	1,693.64	1,693.64	0.0000	4.3300	50.00	0.00	(0.2037)	(0.0235)	0.0000	1	(0.2272)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	4,800	0.9409	4,516.37	4,516.37	0.0000	4.3300	50.00	0.00	(0.5432)	(0.0627)	0.0000	1	(0.6059)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	6,600	0.9409	6,210.01	6,210.01	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0863)	0.0000	1	(0.8332)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,600	0.9409	1,505.46	1,505.46	0.0000	4.3300	50.00	0.00	(0.1811)	(0.0209)	0.0000	1	(0.2020)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	5,000	0.9409	4,704.55	4,704.55	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0653)	0.0000	1	(0.6312)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	18,000	0.9409	16,936.38	16,936.38	0.0000	4.3300	50.00	0.00	(2.0371)	(0.2352)	0.0000	1	(2.2723)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	1,000	0.9409	940.91	940.91	0.0000	4.3300	50.00	0.00	(0.1132)	(0.0131)	0.0000	1	(0.1262)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	8,600	0.9409	8,091.83	8,091.83	0.0000	4.3300	50.00	0.00	(0.9733)	(0.1124)	0.0000	1	(1.0857)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000617.ZK	01/06/2025	SDB3260123268	0	100	0.9409	94.09	94.09	0.0000	4.3300	50.00	0.00	(0.0113)	(0.0013)	0.0000	1	(0.0126)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	6,100	0.9409	5,739.55	5,739.55	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0797)	0.0000	1	(0.7701)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	5,500	0.9409	5,175.01	5,175.01	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0719)	0.0000	1	(0.6943)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	41,400	0.9409	38,953.67	38,953.67	0.0000	4.3300	50.00	0.00	(4.6853)	(0.5410)	0.0000	1	(5.2263)	02/07/2025
000617.ZK	01/06/2025	SDB3260123268	0	6,700	0.9409	6,304.10	6,304.10	0.0000	4.3300	50.00	0.00	(0.7582)	(0.0876)	0.0000	1	(0.8458)	02/07/2025
TOTAL CNPC CAPITAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(620.7178)	(69.0028)	0.0000		(689.7206)	
COMPUTER AGE MANAGEMENT SERVICES LTD CMN																	
COMU.NS	01/17/2025	SDB3265276896	0	441	51.3834	22,762.85	22,660.08	0.0000	4.3300	75.00	0.00	(2.7379)	(0.4721)	0.0000	1	(3.2099)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	1,477	51.3834	73,764.02	75,893.28	0.0000	4.3300	75.00	0.00	(8.8722)	(1.5811)	0.0000	1	(10.4533)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	2,781	51.3834	137,081.26	142,897.23	0.0000	4.3300	75.00	0.00	(16.4878)	(2.9770)	0.0000	1	(19.4649)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	1,641	51.3834	82,731.24	84,320.15	0.0000	4.3300	75.00	0.00	(9.9507)	(1.7567)	0.0000	1	(11.7074)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	1,503	51.3834	80,321.92	77,229.25	0.0000	4.3300	75.00	0.00	(9.6609)	(1.6089)	0.0000	1	(11.2699)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	1,161	51.3834	63,548.16	59,656.12	0.0000	4.3300	75.00	0.00	(7.6434)	(1.2428)	0.0000	1	(8.8863)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	852	51.3834	47,221.09	43,778.65	0.0000	4.3300	75.00	0.00	(5.6796)	(0.9121)	0.0000	1	(6.5917)	02/03/2025
COMU.NS	01/17/2025	SDB3265276896	0	389	51.3834	22,247.57	19,988.14	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4164)	0.0000	1	(3.0923)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	1,477	49.7976	73,764.02	73,551.04	0.0000	4.3300	75.00	0.00	(8.8722)	(1.5323)	0.0000	1	(10.4045)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	2,781	49.7976	137,081.26	138,487.10	0.0000	4.3300	75.00	0.00	(16.4878)	(2.8851)	0.0000	1	(19.3730)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	1,641	49.7976	82,731.24	81,717.85	0.0000	4.3300	75.00	0.00	(9.9507)	(1.7025)	0.0000	1	(11.6532)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	1,503	49.7976	80,321.92	74,845.78	0.0000	4.3300	75.00	0.00	(9.6609)	(1.5593)	0.0000	1	(11.2202)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	1,161	49.7976	63,548.16	57,815.00	0.0000	4.3300	75.00	0.00	(7.6434)	(1.2045)	0.0000	1	(8.8479)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	852	49.7976	47,221.09	42,427.55	0.0000	4.3300	75.00	0.00	(5.6796)	(0.8839)	0.0000	1	(6.5636)	02/03/2025
COMU.NS	01/16/2025	SDB3265276896	0	389	49.7976	22,247.57	19,371.26	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4036)	0.0000	1	(3.0795)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	2,781	48.7342	137,081.26	135,529.75	0.0000	4.3300	75.00	0.00	(16.4878)	(2.8235)	0.0000	1	(19.3114)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	1,641	48.7342	82,731.24	79,972.78	0.0000	4.3300	75.00	0.00	(9.9507)	(1.6661)	0.0000	1	(11.6168)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	1,503	48.7342	80,321.92	73,247.47	0.0000	4.3300	75.00	0.00	(9.6609)	(1.5260)	0.0000	1	(11.1869)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	1,161	48.7342	63,548.16	56,580.38	0.0000	4.3300	75.00	0.00	(7.6434)	(1.1788)	0.0000	1	(8.8222)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	852	48.7342	47,221.09	41,521.52	0.0000	4.3300	75.00	0.00	(5.6796)	(0.8650)	0.0000	1	(6.5447)	02/03/2025
COMU.NS	01/15/2025	SDB3265276896	0	389	48.7342	22,247.57	18,957.59	0.0000	4.3300	75.00	0.00	(2.6759)	(0.3949)	0.0000	1	(3.0708)	02/03/2025
COMU.NS	01/14/2025	SDB3265276896	0	1,641	49.5493	82,731.24	81,310.36	0.0000	4.3300	75.00	0.00	(9.9507)	(1.6940)	0.0000	1	(11.6447)	02/03/2025
COMU.NS	01/14/2025	SDB3265276896	0	1,503	49.5493	80,321.92	74,472.56	0.0000	4.3300	75.00	0.00	(9.6609)	(1.5515)	0.0000	1	(11.2125)	02/03/2025
COMU.NS	01/14/2025	SDB3265276896	0	1,161	49.5493	63,548.16	57,526.71	0.0000	4.3300	75.00	0.00	(7.6434)	(1.1985)	0.0000	1	(8.8419)	02/03/2025
COMU.NS	01/14/2025	SDB3265276896	0	852	49.5493	47,221.09	42,215.98	0.0000	4.3300	75.00	0.00	(5.6796)	(0.8795)	0.0000	1	(6.5591)	02/03/2025
COMU.NS	01/14/2025	SDB3265276896	0	389	49.5493	22,247.57	19,274.67	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4016)	0.0000	1	(3.0774)	02/03/2025
COMU.NS	01/13/2025	SDB3265276896	0	1,503	52.6520	80,321.92	79,135.88	0.0000	4.3300	75.00	0.00	(9.6609)	(1.6487)	0.0000	1	(11.3096)	02/03/2025
COMU.NS	01/13/2025	SDB3265276896	0	1,161	52.6520	63,548.16	61,128.92	0.0000	4.3300	75.00	0.00	(7.6434)	(1.2735)	0.0000	1	(8.9170)	02/03/2025
COMU.NS	01/13/2025	SDB3265276896	0	852	52.6520	47,221.09	44,859.46	0.0000	4.3300	75.00	0.00	(5.6796)	(0.9346)	0.0000	1	(6.6142)	02/03/2025
COMU.NS	01/13/2025	SDB3265276896	0	389	52.6520	22,247.57	20,481.61	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4267)	0.0000	1	(3.1026)	02/03/2025
COMU.NS	01/10/2025	SDB3265276896	0	1,161	54.2516	63,548.16	62,986.07	0.0000	4.3300	75.00	0.00	(22.9303)	(3.9366)	0.0000	3	(26.8669)	02/03/2025
COMU.NS	01/10/2025	SDB3265276896	0	852	54.2516	47,221.09	46,222.34	0.0000	4.3300	75.00	0.00	(17.0389)	(2.8889)	0.0000	3	(19.9278)	02/03/2025
COMU.NS	01/10/2025	SDB3265276896	0	389	54.2516	22,247.57	21,103.86	0.0000	4.3300	75.00	0.00	(8.0277)	(1.3190)	0.0000	3	(9.3467)	02/03/2025
COMU.NS	01/09/2025	SDB3265276896	0	852	54.8488	47,221.09	46,731.21	0.0000	4.3300	75.00	0.00	(5.6796)	(0.9736)	0.0000	1	(6.6532)	02/03/2025
COMU.NS	01/09/2025	SDB3265276896	0	389	54.8488	22,247.57	21,336.20	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4445)	0.0000	1	(3.1204)	02/03/2025
COMU.NS	01/08/2025	SDB3265276896	0	389	57.1917	22,247.57	22,247.57	0.0000	4.3300	75.00	0.00	(2.6759)	(0.4635)	0.0000	1	(3.1394)	02/03/2025
TOTAL COMPUTER AGE MANAGEMENT SERVICES LTD CMN												(297.0765)	(49.6272)	0.0000		(346.7037)	
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND																	
300750.ZK	01/17/2025	SDB3265345684	0	22	34.8730	732.58	767.21	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0107)	0.0000	1	(0.0988)	02/07/2025
300750.ZK	01/17/2025	SDB3265345684	0	1,500	34.8730	49,948.50	52,309.56	0.0000	4.3300	50.00	0.00	(6.0077)	(0.7265)	0.0000	1	(6.7342)	02/07/2025
300750.ZK	01/16/2025	SDB3265345684	0	22	33.5754	732.58	738.66	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0103)	0.0000	1	(0.0984)	02/07/2025
300750.ZK	01/16/2025	SDB3265345684	0	6,578	33.5754	219,040.84	220,858.86	0.0000	4.3300	50.00	0.00	(26.3457)	(3.0675)	0.0000	1	(29.4132)	02/07/2025
300750.ZK	01/16/2025	SDB3265345684	0	4,700	33.5754	158,243.21	157,804.30	0.0000	4.3300	50.00	0.00	(19.0331)	(2.1917)	0.0000	1	(21.2249)	02/07/2025
300750.ZK	01/16/2025	SDB3265345684	0	300	33.5754	10,123.61	10,072.61	0.0000	4.3300	50.00	0.00	(1.2176)	(0.1399)	0.0000	1	(1.3575)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300750.ZK	01/16/2025	SDB3265345684	0	11,922	33.5754	398,639.53	400,285.70	0.0000	4.3300	50.00	0.00	(47.9475)	(5.5595)	0.0000	1	(53.5070)	02/07/2025
300750.ZK	01/15/2025	SDB3265345684	0	22	33.4473	732.58	735.84	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0102)	0.0000	1	(0.0983)	02/07/2025
300750.ZK	01/15/2025	SDB3265345684	0	6,578	33.4473	219,040.84	220,016.45	0.0000	4.3300	50.00	0.00	(26.3457)	(3.0558)	0.0000	1	(29.4015)	02/07/2025
300750.ZK	01/15/2025	SDB3265345684	0	4,700	33.4473	158,243.21	157,202.39	0.0000	4.3300	50.00	0.00	(19.0331)	(2.1834)	0.0000	1	(21.2165)	02/07/2025
300750.ZK	01/15/2025	SDB3265345684	0	300	33.4473	10,123.61	10,034.20	0.0000	4.3300	50.00	0.00	(1.2176)	(0.1394)	0.0000	1	(1.3570)	02/07/2025
300750.ZK	01/15/2025	SDB3265345684	0	27,422	33.4473	916,917.72	917,192.33	0.0000	4.3300	50.00	0.00	(110.2848)	(12.7388)	0.0000	1	(123.0236)	02/07/2025
300750.ZK	01/14/2025	SDB3265345684	0	22	33.6474	732.58	740.24	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0103)	0.0000	1	(0.0984)	02/07/2025
300750.ZK	01/14/2025	SDB3265345684	0	6,578	33.6474	219,040.84	221,332.37	0.0000	4.3300	50.00	0.00	(26.3457)	(3.0741)	0.0000	1	(29.4198)	02/07/2025
300750.ZK	01/14/2025	SDB3265345684	0	4,700	33.6474	158,243.21	158,142.62	0.0000	4.3300	50.00	0.00	(19.0331)	(2.1964)	0.0000	1	(21.2296)	02/07/2025
300750.ZK	01/14/2025	SDB3265345684	0	300	33.6474	10,123.61	10,094.21	0.0000	4.3300	50.00	0.00	(1.2176)	(0.1402)	0.0000	1	(1.3578)	02/07/2025
300750.ZK	01/14/2025	SDB3265345684	0	27,422	33.6474	916,917.72	922,678.04	0.0000	4.3300	50.00	0.00	(110.2848)	(12.8150)	0.0000	1	(123.0998)	02/07/2025
300750.ZK	01/13/2025	SDB3265345684	0	27,422	33.4373	916,917.72	916,917.72	0.0000	4.3300	50.00	0.00	(110.2848)	(12.7350)	0.0000	1	(123.0198)	02/07/2025
300750.ZK	01/07/2025	SDB3264857805	0	22	35.3609	799.16	777.94	0.0000	4.3300	50.00	0.00	(0.0961)	(0.0108)	0.0000	1	(0.1069)	02/07/2025
300750.ZK	01/06/2025	SDB3264857805	0	5,800	36.3254	210,687.31	210,687.31	0.0000	4.3300	50.00	0.00	(25.3410)	(2.9262)	0.0000	1	(28.2672)	02/07/2025
300750.ZK	01/06/2025	SDB3264857805	0	1,622	36.3254	58,919.80	58,919.80	0.0000	4.3300	50.00	0.00	(7.0867)	(0.8183)	0.0000	1	(7.9051)	02/07/2025
TOTAL CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND												(557.4756)	(64.5598)	0.0000		(622.0354)	
COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601919.SH	01/17/2025	SDB3265465944	0	100	1.9723	192.77	197.23	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
601919.SH	01/17/2025	SDB3265465944	0	200	1.9723	387.51	394.47	0.0000	4.3300	50.00	0.00	(0.0466)	(0.0055)	0.0000	1	(0.0521)	02/07/2025
601919.SH	01/17/2025	SDB3265465944	0	40,800	1.9723	78,680.64	80,470.98	0.0000	4.3300	50.00	0.00	(9.4635)	(1.1177)	0.0000	1	(10.5812)	02/07/2025
601919.SH	01/17/2025	SDB3265465944	0	49,600	1.9723	95,672.80	97,827.47	0.0000	4.3300	50.00	0.00	(11.5073)	(1.3587)	0.0000	1	(12.8660)	02/07/2025
601919.SH	01/16/2025	SDB3265465944	0	100	1.9296	192.77	192.96	0.0000	4.3300	50.00	0.00	(0.0232)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
601919.SH	01/16/2025	SDB3265465944	0	200	1.9296	387.51	385.92	0.0000	4.3300	50.00	0.00	(0.0466)	(0.0054)	0.0000	1	(0.0520)	02/07/2025
601919.SH	01/16/2025	SDB3265465944	0	40,800	1.9296	78,680.64	78,727.19	0.0000	4.3300	50.00	0.00	(9.4635)	(1.0934)	0.0000	1	(10.5570)	02/07/2025
601919.SH	01/16/2025	SDB3265465944	0	49,600	1.9296	95,672.80	95,707.56	0.0000	4.3300	50.00	0.00	(11.5073)	(1.3293)	0.0000	1	(12.8366)	02/07/2025
601919.SH	01/15/2025	SDB3265465944	0	40,800	1.9284	78,680.64	78,680.64	0.0000	4.3300	50.00	0.00	(9.4635)	(1.0928)	0.0000	1	(10.5563)	02/07/2025
601919.SH	01/15/2025	SDB3265465944	0	49,600	1.9289	95,672.80	95,672.80	0.0000	4.3300	50.00	0.00	(11.5073)	(1.3288)	0.0000	1	(12.8361)	02/07/2025
TOTAL COSCO SHIPPING HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(63.0521)	(7.3369)	0.0000		(70.3890)	
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
601766.SH	01/17/2025	SDB3260588261	0	4,800	1.0250	4,859.20	4,919.79	0.0000	4.3300	50.00	0.00	(0.5845)	(0.0683)	0.0000	1	(0.6528)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	14,100	1.0250	14,405.59	14,451.89	0.0000	4.3300	50.00	0.00	(1.7327)	(0.2007)	0.0000	1	(1.9334)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	14,300	1.0250	14,367.22	14,656.89	0.0000	4.3300	50.00	0.00	(1.7281)	(0.2036)	0.0000	1	(1.9316)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	1,900	1.0250	1,917.04	1,947.42	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0270)	0.0000	1	(0.2576)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	23,400	1.0250	23,984.25	23,983.99	0.0000	4.3300	50.00	0.00	(2.8848)	(0.3331)	0.0000	1	(3.2179)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	33,300	1.0250	34,094.27	34,131.07	0.0000	4.3300	50.00	0.00	(4.1008)	(0.4740)	0.0000	1	(4.5748)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	10,100	1.0250	10,407.28	10,352.07	0.0000	4.3300	50.00	0.00	(1.2518)	(0.1438)	0.0000	1	(1.3955)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	24,400	1.0250	25,112.85	25,008.95	0.0000	4.3300	50.00	0.00	(3.0205)	(0.3473)	0.0000	1	(3.3679)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	200	1.0250	208.30	204.99	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	20,700	1.0250	21,448.08	21,216.61	0.0000	4.3300	50.00	0.00	(2.5797)	(0.2947)	0.0000	1	(2.8744)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	22,000	1.0250	22,877.51	22,549.05	0.0000	4.3300	50.00	0.00	(2.7517)	(0.3132)	0.0000	1	(3.0648)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	33,500	1.0250	34,903.55	34,336.06	0.0000	4.3300	50.00	0.00	(4.1981)	(0.4769)	0.0000	1	(4.6750)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	11,200	1.0250	11,638.12	11,479.52	0.0000	4.3300	50.00	0.00	(1.3998)	(0.1594)	0.0000	1	(1.5592)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	77,100	1.0250	80,799.80	79,024.18	0.0000	4.3300	50.00	0.00	(9.7184)	(1.0976)	0.0000	1	(10.8160)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	12,900	1.0250	13,494.10	13,221.95	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1836)	0.0000	1	(1.8067)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	109,400	1.0250	118,592.66	112,130.30	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5574)	0.0000	1	(15.8214)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	100	1.0250	106.71	102.50	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	13,900	1.0250	15,039.56	14,246.90	0.0000	4.3300	50.00	0.00	(1.8089)	(0.1979)	0.0000	1	(2.0068)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	25,100	1.0250	28,724.11	25,726.42	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3573)	0.0000	1	(3.8122)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	105,900	1.0250	121,190.58	108,542.95	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5075)	0.0000	1	(16.0841)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	285,700	1.0250	326,951.37	292,830.21	0.0000	4.3300	50.00	0.00	(39.3250)	(4.0671)	0.0000	1	(43.3921)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	2,700	1.0250	3,089.84	2,767.38	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0384)	0.0000	1	(0.4101)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/17/2025	SDB3260588261	0	28,800	1.0250	32,958.35	29,518.76	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4100)	0.0000	1	(4.3741)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	1,700	1.0250	1,945.46	1,742.43	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0242)	0.0000	1	(0.2582)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	100	1.0250	114.44	102.50	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0014)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	12,200	1.0250	13,961.52	12,504.48	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1737)	0.0000	1	(1.8529)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	300	1.0250	343.32	307.49	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0043)	0.0000	1	(0.0456)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	8,500	1.0250	9,727.29	8,712.13	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1210)	0.0000	1	(1.2910)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	34,000	1.0250	38,909.16	34,848.54	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4840)	0.0000	1	(5.1639)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	1,800	1.0250	2,059.90	1,844.92	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0256)	0.0000	1	(0.2734)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	2,200	1.0250	2,517.65	2,254.91	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0313)	0.0000	1	(0.3341)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	25,400	1.0250	29,067.43	26,033.91	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3616)	0.0000	1	(3.8577)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	6,700	1.0250	7,667.39	6,867.21	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0954)	0.0000	1	(1.0176)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	3,200	1.0250	3,662.04	3,279.86	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0456)	0.0000	1	(0.4860)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	28,200	1.0250	32,271.71	28,903.79	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4014)	0.0000	1	(4.2830)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	44,100	1.0250	50,467.47	45,200.60	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6278)	0.0000	1	(6.6979)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	1,500	1.0250	1,716.58	1,537.44	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0214)	0.0000	1	(0.2278)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	282,700	1.0250	323,518.20	289,755.34	0.0000	4.3300	50.00	0.00	(38.9121)	(4.0244)	0.0000	1	(42.9364)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	281,500	1.0250	322,144.94	288,525.40	0.0000	4.3300	50.00	0.00	(38.7469)	(4.0073)	0.0000	1	(42.7542)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	23,400	1.0250	26,778.66	23,983.99	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3331)	0.0000	1	(3.5540)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	91,700	1.0250	104,940.29	93,988.56	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3054)	0.0000	1	(13.9274)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	200	1.0250	228.88	204.99	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	500	1.0250	572.19	512.48	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0071)	0.0000	1	(0.0759)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	3,200	1.0250	3,662.04	3,279.86	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0456)	0.0000	1	(0.4860)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	77,700	1.0250	88,918.87	79,639.16	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1061)	0.0000	1	(11.8011)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	32,500	1.0250	37,192.58	33,311.10	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4627)	0.0000	1	(4.9361)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	10,400	1.0250	11,901.62	10,659.55	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1480)	0.0000	1	(1.5796)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	200	1.0250	228.88	204.99	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	3,400	1.0250	3,890.92	3,484.85	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0484)	0.0000	1	(0.5164)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	3,300	1.0250	3,776.48	3,382.36	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0470)	0.0000	1	(0.5012)	02/07/2025
601766.SH	01/17/2025	SDB3260588261	0	19,700	1.0250	22,544.42	20,191.65	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2804)	0.0000	1	(2.9920)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	14,300	1.0063	14,367.22	14,389.65	0.0000	4.3300	50.00	0.00	(1.7281)	(0.1999)	0.0000	1	(1.9279)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	1,900	1.0063	1,917.04	1,911.91	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2571)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	23,400	1.0063	23,984.25	23,546.69	0.0000	4.3300	50.00	0.00	(2.8848)	(0.3270)	0.0000	1	(3.2118)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	33,300	1.0063	34,094.27	33,508.76	0.0000	4.3300	50.00	0.00	(4.1008)	(0.4654)	0.0000	1	(4.5662)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	10,100	1.0063	10,407.28	10,163.32	0.0000	4.3300	50.00	0.00	(1.2518)	(0.1412)	0.0000	1	(1.3929)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	24,400	1.0063	25,112.85	24,552.96	0.0000	4.3300	50.00	0.00	(3.0205)	(0.3410)	0.0000	1	(3.3615)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	200	1.0063	208.30	201.25	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	20,700	1.0063	21,448.08	20,829.77	0.0000	4.3300	50.00	0.00	(2.5797)	(0.2893)	0.0000	1	(2.8690)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	22,000	1.0063	22,877.51	22,137.92	0.0000	4.3300	50.00	0.00	(2.7517)	(0.3075)	0.0000	1	(3.0591)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	33,500	1.0063	34,903.55	33,710.01	0.0000	4.3300	50.00	0.00	(4.1981)	(0.4682)	0.0000	1	(4.6663)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	11,200	1.0063	11,638.12	11,270.21	0.0000	4.3300	50.00	0.00	(1.3998)	(0.1565)	0.0000	1	(1.5563)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	77,100	1.0063	80,799.80	77,583.34	0.0000	4.3300	50.00	0.00	(9.7184)	(1.0775)	0.0000	1	(10.7960)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	12,900	1.0063	13,494.10	12,980.87	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1803)	0.0000	1	(1.8033)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	109,400	1.0063	118,592.66	110,085.83	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5290)	0.0000	1	(15.7930)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	100	1.0063	106.71	100.63	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	13,900	1.0063	15,039.56	13,987.14	0.0000	4.3300	50.00	0.00	(1.8089)	(0.1943)	0.0000	1	(2.0032)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	25,100	1.0063	28,724.11	25,257.35	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3508)	0.0000	1	(3.8057)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	105,900	1.0063	121,190.58	106,563.89	0.0000	4.3300	50.00	0.00	(14.5765)	(1.4801)	0.0000	1	(16.0566)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	285,700	1.0063	326,951.37	287,491.05	0.0000	4.3300	50.00	0.00	(39.3250)	(3.9929)	0.0000	1	(43.3179)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	2,700	1.0063	3,089.84	2,716.93	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0377)	0.0000	1	(0.4094)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	28,800	1.0063	32,958.35	28,980.55	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4025)	0.0000	1	(4.3667)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	1,700	1.0063	1,945.46	1,710.66	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0238)	0.0000	1	(0.2578)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	100	1.0063	114.44	100.63	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0014)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	12,200	1.0063	13,961.52	12,276.48	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1705)	0.0000	1	(1.8498)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRG CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/16/2025	SDB3260588261	0	300	1.0063	343.32	301.88	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0042)	0.0000	1	(0.0455)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	8,500	1.0063	9,727.29	8,553.29	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1188)	0.0000	1	(1.2888)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	34,000	1.0063	38,909.16	34,213.15	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4752)	0.0000	1	(5.1551)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	1,800	1.0063	2,059.90	1,811.28	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0252)	0.0000	1	(0.2729)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	2,200	1.0063	2,517.65	2,213.79	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0307)	0.0000	1	(0.3336)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	25,400	1.0063	29,067.43	25,559.23	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3550)	0.0000	1	(3.8512)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	6,700	1.0063	7,667.39	6,742.00	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0936)	0.0000	1	(1.0159)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	3,200	1.0063	3,662.04	3,220.06	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0447)	0.0000	1	(0.4852)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	28,200	1.0063	32,271.71	28,376.79	0.0000	4.3300	50.00	0.00	(3.8816)	(0.3941)	0.0000	1	(4.2757)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	44,100	1.0063	50,467.47	44,376.46	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6163)	0.0000	1	(6.6865)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	1,500	1.0063	1,716.58	1,509.40	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0210)	0.0000	1	(0.2274)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	282,700	1.0063	323,518.20	284,472.25	0.0000	4.3300	50.00	0.00	(38.9121)	(3.9510)	0.0000	1	(42.8631)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	281,500	1.0063	322,144.94	283,264.72	0.0000	4.3300	50.00	0.00	(38.7469)	(3.9342)	0.0000	1	(42.6811)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	23,400	1.0063	26,778.66	23,546.69	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3270)	0.0000	1	(3.5479)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	91,700	1.0063	104,940.29	92,274.87	0.0000	4.3300	50.00	0.00	(12.6220)	(1.2816)	0.0000	1	(13.9036)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	200	1.0063	228.88	201.25	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0303)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	500	1.0063	572.19	503.13	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0070)	0.0000	1	(0.0758)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	3,200	1.0063	3,662.04	3,220.06	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0447)	0.0000	1	(0.4852)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	77,700	1.0063	88,918.87	78,187.10	0.0000	4.3300	50.00	0.00	(10.6950)	(1.0859)	0.0000	1	(11.7809)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	32,500	1.0063	37,192.58	32,703.74	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4542)	0.0000	1	(4.9277)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	10,400	1.0063	11,901.62	10,465.20	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1453)	0.0000	1	(1.5769)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	200	1.0063	228.88	201.25	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0303)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	3,400	1.0063	3,890.92	3,421.31	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0475)	0.0000	1	(0.5155)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	3,300	1.0063	3,776.48	3,320.69	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0461)	0.0000	1	(0.5003)	02/07/2025
601766.SH	01/16/2025	SDB3260588261	0	19,700	1.0063	22,544.42	19,823.50	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2753)	0.0000	1	(2.9869)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	23,400	1.0157	23,984.25	23,766.35	0.0000	4.3300	50.00	0.00	(2.8848)	(0.3301)	0.0000	1	(3.2149)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	33,300	1.0157	34,094.27	33,821.34	0.0000	4.3300	50.00	0.00	(4.1008)	(0.4697)	0.0000	1	(4.5705)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	10,100	1.0157	10,407.28	10,258.13	0.0000	4.3300	50.00	0.00	(1.2518)	(0.1425)	0.0000	1	(1.3942)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	24,400	1.0157	25,112.85	24,782.01	0.0000	4.3300	50.00	0.00	(3.0205)	(0.3442)	0.0000	1	(3.3647)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	200	1.0157	208.30	203.13	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	20,700	1.0157	21,448.08	21,024.08	0.0000	4.3300	50.00	0.00	(2.5797)	(0.2920)	0.0000	1	(2.8717)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	22,000	1.0157	22,877.51	22,344.43	0.0000	4.3300	50.00	0.00	(2.7517)	(0.3103)	0.0000	1	(3.0620)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	33,500	1.0157	34,903.55	34,024.48	0.0000	4.3300	50.00	0.00	(4.1981)	(0.4726)	0.0000	1	(4.6707)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	11,200	1.0157	11,638.12	11,375.35	0.0000	4.3300	50.00	0.00	(1.3998)	(0.1580)	0.0000	1	(1.5578)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	77,100	1.0157	80,799.80	78,307.08	0.0000	4.3300	50.00	0.00	(9.7184)	(1.0876)	0.0000	1	(10.8060)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	12,900	1.0157	13,494.10	13,101.96	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1820)	0.0000	1	(1.8050)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	109,400	1.0157	118,592.66	111,112.77	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5432)	0.0000	1	(15.8073)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	100	1.0157	106.71	101.57	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	13,900	1.0157	15,039.56	14,117.62	0.0000	4.3300	50.00	0.00	(1.8089)	(0.1961)	0.0000	1	(2.0050)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	25,100	1.0157	28,724.11	25,492.97	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3541)	0.0000	1	(3.8089)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	105,900	1.0157	121,190.58	107,557.97	0.0000	4.3300	50.00	0.00	(14.5765)	(1.4939)	0.0000	1	(16.0704)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	285,700	1.0157	326,951.37	290,172.92	0.0000	4.3300	50.00	0.00	(39.3250)	(4.0302)	0.0000	1	(43.3552)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	2,700	1.0157	3,089.84	2,742.27	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0381)	0.0000	1	(0.4097)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	28,800	1.0157	32,958.35	29,250.89	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4063)	0.0000	1	(4.3704)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	1,700	1.0157	1,945.46	1,726.62	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0240)	0.0000	1	(0.2580)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	100	1.0157	114.44	101.57	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0014)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	12,200	1.0157	13,961.52	12,391.00	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1721)	0.0000	1	(1.8514)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	300	1.0157	343.32	304.70	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0042)	0.0000	1	(0.0455)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	8,500	1.0157	9,727.29	8,633.08	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1199)	0.0000	1	(1.2899)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	34,000	1.0157	38,909.16	34,532.30	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4796)	0.0000	1	(5.1595)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	1,800	1.0157	2,059.90	1,828.18	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0254)	0.0000	1	(0.2732)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	2,200	1.0157	2,517.65	2,234.44	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0310)	0.0000	1	(0.3339)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	25,400	1.0157	29,067.43	25,797.66	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3583)	0.0000	1	(3.8545)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/15/2025	SDB3260588261	0	6,700	1.0157	7,667.39	6,804.90	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0945)	0.0000	1	(1.0167)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	3,200	1.0157	3,662.04	3,250.10	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0451)	0.0000	1	(0.4856)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	28,200	1.0157	32,271.71	28,641.50	0.0000	4.3300	50.00	0.00	(3.8816)	(0.3978)	0.0000	1	(4.2794)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	44,100	1.0157	50,467.47	44,790.43	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6221)	0.0000	1	(6.6922)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	1,500	1.0157	1,716.58	1,523.48	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0212)	0.0000	1	(0.2276)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	282,700	1.0157	323,518.20	287,125.95	0.0000	4.3300	50.00	0.00	(38.9121)	(3.9879)	0.0000	1	(42.8999)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	281,500	1.0157	322,144.94	285,907.16	0.0000	4.3300	50.00	0.00	(38.7469)	(3.9709)	0.0000	1	(42.7178)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	23,400	1.0157	26,778.66	23,766.35	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3301)	0.0000	1	(3.5510)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	91,700	1.0157	104,940.29	93,135.66	0.0000	4.3300	50.00	0.00	(12.6220)	(1.2936)	0.0000	1	(13.9155)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	200	1.0157	228.88	203.13	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	500	1.0157	572.19	507.83	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0071)	0.0000	1	(0.0759)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	3,200	1.0157	3,662.04	3,250.10	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0451)	0.0000	1	(0.4856)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	77,700	1.0157	88,918.87	78,916.47	0.0000	4.3300	50.00	0.00	(10.6950)	(1.0961)	0.0000	1	(11.7910)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	32,500	1.0157	37,192.58	33,008.82	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4585)	0.0000	1	(4.9319)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	10,400	1.0157	11,901.62	10,562.82	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1467)	0.0000	1	(1.5782)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	200	1.0157	228.88	203.13	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	3,400	1.0157	3,890.92	3,453.23	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0480)	0.0000	1	(0.5160)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	3,300	1.0157	3,776.48	3,351.66	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0466)	0.0000	1	(0.5008)	02/07/2025
601766.SH	01/15/2025	SDB3260588261	0	19,700	1.0157	22,544.42	20,008.42	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2779)	0.0000	1	(2.9895)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	10,100	1.0258	10,407.28	10,360.18	0.0000	4.3300	50.00	0.00	(1.2518)	(0.1439)	0.0000	1	(1.3957)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	24,400	1.0258	25,112.85	25,028.54	0.0000	4.3300	50.00	0.00	(3.0205)	(0.3476)	0.0000	1	(3.3681)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	200	1.0258	208.30	205.15	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	20,700	1.0258	21,448.08	21,233.23	0.0000	4.3300	50.00	0.00	(2.5797)	(0.2949)	0.0000	1	(2.8746)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	22,000	1.0258	22,877.51	22,566.72	0.0000	4.3300	50.00	0.00	(2.7517)	(0.3134)	0.0000	1	(3.0651)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	33,500	1.0258	34,903.55	34,362.96	0.0000	4.3300	50.00	0.00	(4.1981)	(0.4773)	0.0000	1	(4.6754)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	11,200	1.0258	11,638.12	11,488.51	0.0000	4.3300	50.00	0.00	(1.3998)	(0.1596)	0.0000	1	(1.5594)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	77,100	1.0258	80,799.80	79,086.10	0.0000	4.3300	50.00	0.00	(9.7184)	(1.0984)	0.0000	1	(10.8168)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	12,900	1.0258	13,494.10	13,232.30	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1838)	0.0000	1	(1.8068)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	109,400	1.0258	118,592.66	112,218.14	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5586)	0.0000	1	(15.8226)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	100	1.0258	106.71	102.58	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	13,900	1.0258	15,039.56	14,258.06	0.0000	4.3300	50.00	0.00	(1.8089)	(0.1980)	0.0000	1	(2.0070)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	25,100	1.0258	28,724.11	25,746.58	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3576)	0.0000	1	(3.8125)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	105,900	1.0258	121,190.58	108,627.98	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5087)	0.0000	1	(16.0853)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	285,700	1.0258	326,951.37	293,059.63	0.0000	4.3300	50.00	0.00	(39.3250)	(4.0703)	0.0000	1	(43.3953)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	2,700	1.0258	3,089.84	2,769.55	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0385)	0.0000	1	(0.4101)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	28,800	1.0258	32,958.35	29,541.89	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4103)	0.0000	1	(4.3745)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	1,700	1.0258	1,945.46	1,743.79	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0242)	0.0000	1	(0.2582)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	100	1.0258	114.44	102.58	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0014)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	12,200	1.0258	13,961.52	12,514.27	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1738)	0.0000	1	(1.8531)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	300	1.0258	343.32	307.73	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0043)	0.0000	1	(0.0456)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	8,500	1.0258	9,727.29	8,718.96	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1211)	0.0000	1	(1.2911)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	34,000	1.0258	38,909.16	34,875.84	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4844)	0.0000	1	(5.1643)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	1,800	1.0258	2,059.90	1,846.37	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0256)	0.0000	1	(0.2734)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	2,200	1.0258	2,517.65	2,256.67	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0313)	0.0000	1	(0.3342)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	25,400	1.0258	29,067.43	26,054.30	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3619)	0.0000	1	(3.8580)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	6,700	1.0258	7,667.39	6,872.59	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0955)	0.0000	1	(1.0177)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	3,200	1.0258	3,662.04	3,282.43	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0456)	0.0000	1	(0.4861)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	28,200	1.0258	32,271.71	28,926.43	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4018)	0.0000	1	(4.2833)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	44,100	1.0258	50,467.47	45,236.02	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6283)	0.0000	1	(6.6984)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	1,500	1.0258	1,716.58	1,538.64	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0214)	0.0000	1	(0.2278)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	282,700	1.0258	323,518.20	289,982.35	0.0000	4.3300	50.00	0.00	(38.9121)	(4.0275)	0.0000	1	(42.9396)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	281,500	1.0258	322,144.94	288,751.44	0.0000	4.3300	50.00	0.00	(38.7469)	(4.0104)	0.0000	1	(42.7573)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	23,400	1.0258	26,778.66	24,002.78	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3334)	0.0000	1	(3.5542)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/14/2025	SDB3260588261	0	91,700	1.0258	104,940.29	94,062.19	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3064)	0.0000	1	(13.9284)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	200	1.0258	228.88	205.15	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	500	1.0258	572.19	512.88	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0071)	0.0000	1	(0.0759)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	3,200	1.0258	3,662.04	3,282.43	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0456)	0.0000	1	(0.4861)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	77,700	1.0258	88,918.87	79,701.55	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1070)	0.0000	1	(11.8019)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	32,500	1.0258	37,192.58	33,337.20	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4630)	0.0000	1	(4.9365)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	10,400	1.0258	11,901.62	10,667.90	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1482)	0.0000	1	(1.5797)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	200	1.0258	228.88	205.15	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	3,400	1.0258	3,890.92	3,487.58	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0484)	0.0000	1	(0.5164)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	3,300	1.0258	3,776.48	3,385.01	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0470)	0.0000	1	(0.5012)	02/07/2025
601766.SH	01/14/2025	SDB3260588261	0	19,700	1.0258	22,544.42	20,207.47	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2807)	0.0000	1	(2.9923)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	200	1.0398	208.30	207.96	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0029)	0.0000	1	(0.0279)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	20,700	1.0398	21,448.08	21,524.36	0.0000	4.3300	50.00	0.00	(2.5797)	(0.2989)	0.0000	1	(2.8787)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	22,000	1.0398	22,877.51	22,876.13	0.0000	4.3300	50.00	0.00	(2.7517)	(0.3177)	0.0000	1	(3.0694)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	33,500	1.0398	34,903.55	34,834.10	0.0000	4.3300	50.00	0.00	(4.1981)	(0.4838)	0.0000	1	(4.6819)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	11,200	1.0398	11,638.12	11,646.03	0.0000	4.3300	50.00	0.00	(1.3998)	(0.1618)	0.0000	1	(1.5616)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	77,100	1.0398	80,799.80	80,170.43	0.0000	4.3300	50.00	0.00	(1.1135)	(0.1335)	0.0000	1	(10.8319)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	12,900	1.0398	13,494.10	13,413.73	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1863)	0.0000	1	(1.8093)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	109,400	1.0398	118,592.66	113,756.75	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5800)	0.0000	1	(15.8440)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	100	1.0398	106.71	103.98	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	13,900	1.0398	15,039.56	14,453.55	0.0000	4.3300	50.00	0.00	(1.8089)	(0.2007)	0.0000	1	(2.0097)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	25,100	1.0398	28,724.11	26,099.58	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3625)	0.0000	1	(3.8174)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	105,900	1.0398	121,190.58	110,117.36	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5294)	0.0000	1	(16.1059)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	285,700	1.0398	326,951.37	297,077.72	0.0000	4.3300	50.00	0.00	(39.3250)	(4.1261)	0.0000	1	(43.4511)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	2,700	1.0398	3,089.84	2,807.52	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0390)	0.0000	1	(0.4106)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	28,800	1.0398	32,958.35	29,946.93	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4159)	0.0000	1	(4.3801)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	1,700	1.0398	1,945.46	1,767.70	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0246)	0.0000	1	(0.2585)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	100	1.0398	114.44	103.98	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0014)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	12,200	1.0398	13,961.52	12,685.85	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1762)	0.0000	1	(1.8555)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	300	1.0398	343.32	311.95	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0043)	0.0000	1	(0.0456)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	8,500	1.0398	9,727.29	8,838.50	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1228)	0.0000	1	(1.2927)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	34,000	1.0398	38,909.16	35,354.02	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4910)	0.0000	1	(5.1709)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	1,800	1.0398	2,059.90	1,871.68	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0260)	0.0000	1	(0.2738)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	2,200	1.0398	2,517.65	2,287.61	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0318)	0.0000	1	(0.3346)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	25,400	1.0398	29,067.43	26,411.53	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3668)	0.0000	1	(3.8630)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	6,700	1.0398	7,667.39	6,966.82	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0988)	0.0000	1	(1.0190)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	3,200	1.0398	3,662.04	3,327.44	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0462)	0.0000	1	(0.4867)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	28,200	1.0398	32,271.71	29,323.04	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4073)	0.0000	1	(4.2888)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	44,100	1.0398	50,467.47	45,856.24	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6369)	0.0000	1	(6.7070)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	1,500	1.0398	1,716.58	1,559.74	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0217)	0.0000	1	(0.2281)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	282,700	1.0398	323,518.20	293,958.24	0.0000	4.3300	50.00	0.00	(38.9121)	(4.0828)	0.0000	1	(42.9948)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	281,500	1.0398	322,144.94	292,710.46	0.0000	4.3300	50.00	0.00	(38.7469)	(4.0654)	0.0000	1	(42.8123)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	23,400	1.0398	26,778.66	24,331.88	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3379)	0.0000	1	(3.5588)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	91,700	1.0398	104,940.29	95,351.86	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3243)	0.0000	1	(13.9463)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	200	1.0398	228.88	207.96	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	500	1.0398	572.19	519.91	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0072)	0.0000	1	(0.0760)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	3,200	1.0398	3,662.04	3,327.44	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0462)	0.0000	1	(0.4867)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	77,700	1.0398	88,918.87	80,794.32	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1221)	0.0000	1	(11.8171)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	32,500	1.0398	37,192.58	33,794.28	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4694)	0.0000	1	(4.9428)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	10,400	1.0398	11,901.62	10,814.17	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1502)	0.0000	1	(1.5817)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	200	1.0398	228.88	207.96	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	3,400	1.0398	3,890.92	3,535.40	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0491)	0.0000	1	(0.5171)	02/07/2025
601766.SH	01/13/2025	SDB3260588261	0	3,300	1.0398	3,776.48	3,431.42	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0477)	0.0000	1	(0.5019)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/13/2025	SDB3260588261	0	19,700	1.0398	22,544.42	20,484.53	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2845)	0.0000	1	(2.9961)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	33,500	1.0427	34,903.55	34,931.99	0.0000	4.3300	50.00	0.00	(12.5944)	(1.4555)	0.0000	3	(14.0499)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	11,200	1.0427	11,638.12	11,678.76	0.0000	4.3300	50.00	0.00	(4.1994)	(0.4866)	0.0000	3	(4.6860)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	77,100	1.0427	80,799.80	80,395.72	0.0000	4.3300	50.00	0.00	(29.1553)	(3.3498)	0.0000	3	(32.5051)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	12,900	1.0427	13,494.10	13,451.42	0.0000	4.3300	50.00	0.00	(4.8691)	(0.5605)	0.0000	3	(5.4296)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	109,400	1.0427	118,592.66	114,076.41	0.0000	4.3300	50.00	0.00	(42.7922)	(4.7532)	0.0000	3	(47.5454)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	100	1.0427	106.71	104.27	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0043)	0.0000	3	(0.0429)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	13,900	1.0427	15,039.56	14,494.17	0.0000	4.3300	50.00	0.00	(5.4268)	(0.6039)	0.0000	3	(6.0307)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	25,100	1.0427	28,724.11	26,172.92	0.0000	4.3300	50.00	0.00	(10.3646)	(1.0905)	0.0000	3	(11.4552)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	105,900	1.0427	121,190.58	110,426.80	0.0000	4.3300	50.00	0.00	(43.7296)	(4.6011)	0.0000	3	(48.3307)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	285,700	1.0427	326,951.37	297,912.53	0.0000	4.3300	50.00	0.00	(117.9750)	(12.4130)	0.0000	3	(130.3880)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	2,700	1.0427	3,089.84	2,815.41	0.0000	4.3300	50.00	0.00	(1.1149)	(0.1173)	0.0000	3	(1.2322)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	28,800	1.0427	32,958.35	30,031.08	0.0000	4.3300	50.00	0.00	(11.8925)	(1.2513)	0.0000	3	(13.1438)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	1,700	1.0427	1,945.46	1,772.67	0.0000	4.3300	50.00	0.00	(0.7020)	(0.0739)	0.0000	3	(0.7758)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	100	1.0427	114.44	104.27	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0043)	0.0000	3	(0.0456)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	12,200	1.0427	13,961.52	12,721.50	0.0000	4.3300	50.00	0.00	(5.0378)	(0.5301)	0.0000	3	(5.5678)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	300	1.0427	343.32	312.82	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0130)	0.0000	3	(0.1369)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	8,500	1.0427	9,727.29	8,863.34	0.0000	4.3300	50.00	0.00	(3.5099)	(0.3693)	0.0000	3	(3.8792)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	34,000	1.0427	38,909.16	35,453.36	0.0000	4.3300	50.00	0.00	(14.0397)	(1.4772)	0.0000	3	(15.5169)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	1,800	1.0427	2,059.90	1,876.94	0.0000	4.3300	50.00	0.00	(0.7433)	(0.0782)	0.0000	3	(0.8215)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	2,200	1.0427	2,517.65	2,294.04	0.0000	4.3300	50.00	0.00	(0.9085)	(0.0956)	0.0000	3	(1.0040)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	25,400	1.0427	29,067.43	26,485.75	0.0000	4.3300	50.00	0.00	(10.4885)	(1.1036)	0.0000	3	(11.5921)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	6,700	1.0427	7,667.39	6,986.40	0.0000	4.3300	50.00	0.00	(2.7667)	(0.2911)	0.0000	3	(3.0578)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	3,200	1.0427	3,662.04	3,336.79	0.0000	4.3300	50.00	0.00	(1.3214)	(0.1390)	0.0000	3	(1.4604)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	28,200	1.0427	32,271.71	29,405.44	0.0000	4.3300	50.00	0.00	(11.6447)	(1.2252)	0.0000	3	(12.8699)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	44,100	1.0427	50,467.47	45,985.10	0.0000	4.3300	50.00	0.00	(18.2103)	(1.9160)	0.0000	3	(20.1264)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	1,500	1.0427	1,716.58	1,564.12	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0652)	0.0000	3	(0.6846)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	282,700	1.0427	323,518.20	294,784.29	0.0000	4.3300	50.00	0.00	(116.7362)	(12.2827)	0.0000	3	(129.0188)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	281,500	1.0427	322,144.94	293,533.00	0.0000	4.3300	50.00	0.00	(116.2406)	(12.2305)	0.0000	3	(128.4712)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	23,400	1.0427	26,778.66	24,400.26	0.0000	4.3300	50.00	0.00	(9.6626)	(1.0167)	0.0000	3	(10.6793)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	91,700	1.0427	104,940.29	95,619.81	0.0000	4.3300	50.00	0.00	(37.8660)	(3.9842)	0.0000	3	(41.8501)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	200	1.0427	228.88	208.55	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0087)	0.0000	3	(0.0913)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	500	1.0427	572.19	521.37	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0217)	0.0000	3	(0.2282)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	3,200	1.0427	3,662.04	3,336.79	0.0000	4.3300	50.00	0.00	(1.3214)	(0.1390)	0.0000	3	(1.4604)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	77,700	1.0427	88,918.87	81,021.36	0.0000	4.3300	50.00	0.00	(32.0849)	(3.3759)	0.0000	3	(35.4608)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	32,500	1.0427	37,192.58	33,889.25	0.0000	4.3300	50.00	0.00	(13.4203)	(1.4121)	0.0000	3	(14.8324)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	10,400	1.0427	11,901.62	10,844.56	0.0000	4.3300	50.00	0.00	(4.2945)	(0.4519)	0.0000	3	(4.7464)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	200	1.0427	228.88	208.55	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0087)	0.0000	3	(0.0913)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	3,400	1.0427	3,890.92	3,545.34	0.0000	4.3300	50.00	0.00	(1.4040)	(0.1477)	0.0000	3	(1.5517)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	3,300	1.0427	3,776.48	3,441.06	0.0000	4.3300	50.00	0.00	(1.3627)	(0.1434)	0.0000	3	(1.5061)	02/07/2025
601766.SH	01/10/2025	SDB3260588261	0	19,700	1.0427	22,544.42	20,542.10	0.0000	4.3300	50.00	0.00	(8.1348)	(0.8559)	0.0000	3	(8.9907)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	77,100	1.0466	80,799.80	80,694.56	0.0000	4.3300	50.00	0.00	(9.7184)	(1.1208)	0.0000	1	(10.8392)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	12,900	1.0466	13,494.10	13,501.42	0.0000	4.3300	50.00	0.00	(1.6230)	(0.1875)	0.0000	1	(1.8106)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	109,400	1.0466	118,592.66	114,500.45	0.0000	4.3300	50.00	0.00	(14.2641)	(1.5903)	0.0000	1	(15.8543)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	100	1.0466	106.71	104.66	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	13,900	1.0466	15,039.56	14,548.05	0.0000	4.3300	50.00	0.00	(1.8089)	(0.2021)	0.0000	1	(2.0110)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	25,100	1.0466	28,724.11	26,270.21	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3649)	0.0000	1	(3.8197)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	105,900	1.0466	121,190.58	110,837.27	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5394)	0.0000	1	(16.1159)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	285,700	1.0466	326,951.37	299,019.91	0.0000	4.3300	50.00	0.00	(39.3250)	(4.1531)	0.0000	1	(43.4780)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	2,700	1.0466	3,089.84	2,825.88	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0392)	0.0000	1	(0.4109)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	28,800	1.0466	32,958.35	30,142.71	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4186)	0.0000	1	(4.3828)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	1,700	1.0466	1,945.46	1,779.26	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0247)	0.0000	1	(0.2587)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	100	1.0466												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/09/2025	SDB3260588261	0	12,200	1.0466	13,961.52	12,768.79	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1773)	0.0000	1	(1.8566)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	300	1.0466	343.32	313.99	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0457)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	8,500	1.0466	9,727.29	8,896.29	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1236)	0.0000	1	(1.2935)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	34,000	1.0466	38,909.16	35,585.15	0.0000	4.3300	50.00	0.00	(4.6799)	(0.4942)	0.0000	1	(5.1741)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	1,800	1.0466	2,059.90	1,883.92	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0262)	0.0000	1	(0.2739)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	2,200	1.0466	2,517.65	2,302.57	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0320)	0.0000	1	(0.3348)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	25,400	1.0466	29,067.43	26,584.20	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3692)	0.0000	1	(3.8654)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	6,700	1.0466	7,667.39	7,012.37	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0974)	0.0000	1	(1.0196)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	3,200	1.0466	3,662.04	3,349.19	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0465)	0.0000	1	(0.4870)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	28,200	1.0466	32,271.71	29,514.74	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4099)	0.0000	1	(4.2915)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	44,100	1.0466	50,467.47	46,156.03	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6411)	0.0000	1	(6.7112)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	1,500	1.0466	1,716.58	1,569.93	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0218)	0.0000	1	(0.2283)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	282,700	1.0466	323,518.20	295,880.04	0.0000	4.3300	50.00	0.00	(38.9121)	(4.1094)	0.0000	1	(43.0215)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	281,500	1.0466	322,144.94	294,624.09	0.0000	4.3300	50.00	0.00	(38.7469)	(4.0920)	0.0000	1	(42.8389)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	23,400	1.0466	26,778.66	24,490.95	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3402)	0.0000	1	(3.5610)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	91,700	1.0466	104,940.29	95,975.24	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3330)	0.0000	1	(13.9550)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	200	1.0466	228.88	209.32	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	500	1.0466	572.19	523.31	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0073)	0.0000	1	(0.0761)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	3,200	1.0466	3,662.04	3,349.19	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0465)	0.0000	1	(0.4870)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	77,700	1.0466	88,918.87	81,322.53	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1295)	0.0000	1	(11.8244)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	32,500	1.0466	37,192.58	34,015.21	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4724)	0.0000	1	(4.9459)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	10,400	1.0466	11,901.62	10,884.87	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1512)	0.0000	1	(1.5827)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	200	1.0466	228.88	209.32	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	3,400	1.0466	3,890.92	3,558.51	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0494)	0.0000	1	(0.5174)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	3,300	1.0466	3,776.48	3,453.85	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0480)	0.0000	1	(0.5022)	02/07/2025
601766.SH	01/09/2025	SDB3260588261	0	19,700	1.0466	22,544.42	20,618.45	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2864)	0.0000	1	(2.9980)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	109,400	1.0673	118,592.66	116,767.65	0.0000	4.3300	50.00	0.00	(14.2641)	(1.6218)	0.0000	1	(15.8858)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	100	1.0673	106.71	106.73	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	13,900	1.0673	15,039.56	14,836.11	0.0000	4.3300	50.00	0.00	(1.8089)	(0.2061)	0.0000	1	(2.0150)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	25,100	1.0673	28,724.11	26,790.38	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3721)	0.0000	1	(3.8270)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	105,900	1.0673	121,190.58	113,031.94	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5699)	0.0000	1	(16.1464)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	285,700	1.0673	326,951.37	304,940.75	0.0000	4.3300	50.00	0.00	(39.3250)	(4.2353)	0.0000	1	(43.5603)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	2,700	1.0673	3,089.84	2,881.83	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0400)	0.0000	1	(0.4117)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	28,800	1.0673	32,958.35	30,739.56	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4269)	0.0000	1	(4.3911)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	1,700	1.0673	1,945.46	1,814.49	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0252)	0.0000	1	(0.2592)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	100	1.0673	114.44	106.73	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0015)	0.0000	1	(0.0152)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	12,200	1.0673	13,961.52	13,021.62	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1809)	0.0000	1	(1.8601)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	300	1.0673	343.32	320.20	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0457)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	8,500	1.0673	9,727.29	9,072.44	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1260)	0.0000	1	(1.2960)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	34,000	1.0673	38,909.16	36,289.76	0.0000	4.3300	50.00	0.00	(4.6799)	(0.5040)	0.0000	1	(5.1839)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	1,800	1.0673	2,059.90	1,921.22	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0267)	0.0000	1	(0.2744)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	2,200	1.0673	2,517.65	2,348.16	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0326)	0.0000	1	(0.3354)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	25,400	1.0673	29,067.43	27,110.59	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3765)	0.0000	1	(3.8727)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	6,700	1.0673	7,667.39	7,151.22	0.0000	4.3300	50.00	0.00	(0.9222)	(0.0993)	0.0000	1	(1.0215)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	3,200	1.0673	3,662.04	3,415.51	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0474)	0.0000	1	(0.4879)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	28,200	1.0673	32,271.71	30,099.16	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4180)	0.0000	1	(4.2996)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	44,100	1.0673	50,467.47	47,069.96	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6537)	0.0000	1	(6.7239)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	1,500	1.0673	1,716.58	1,601.02	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0222)	0.0000	1	(0.2287)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	282,700	1.0673	323,518.20	301,738.71	0.0000	4.3300	50.00	0.00	(38.9121)	(4.1908)	0.0000	1	(43.1029)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	281,500	1.0673	322,144.94	300,457.90	0.0000	4.3300	50.00	0.00	(38.7469)	(4.1730)	0.0000	1	(42.9199)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	23,400	1.0673	26,778.66	24,975.90	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3469)	0.0000	1	(3.5678)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	91,700	1.0673	104,940.29	97,875.63	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3594)	0.0000	1	(13.9814)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	200	1.0673	228.88	213.47	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0305)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRG CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/08/2025	SDB3260588261	0	500	1.0673	572.19	533.67	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0074)	0.0000	1	(0.0762)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	3,200	1.0673	3,662.04	3,415.51	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0474)	0.0000	1	(0.4879)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	77,700	1.0673	88,918.87	82,932.78	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1518)	0.0000	1	(11.8468)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	32,500	1.0673	37,192.58	34,688.74	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4818)	0.0000	1	(4.9552)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	10,400	1.0673	11,901.62	11,100.40	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1542)	0.0000	1	(1.5857)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	200	1.0673	228.88	213.47	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0305)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	3,400	1.0673	3,890.92	3,628.98	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0504)	0.0000	1	(0.5184)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	3,300	1.0673	3,776.48	3,522.24	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0489)	0.0000	1	(0.5031)	02/07/2025
601766.SH	01/08/2025	SDB3260588261	0	19,700	1.0673	22,544.42	21,026.72	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2920)	0.0000	1	(3.0036)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	25,100	1.0877	28,724.11	27,301.07	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3792)	0.0000	1	(3.8341)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	105,900	1.0877	121,190.58	115,186.58	0.0000	4.3300	50.00	0.00	(14.5765)	(1.5998)	0.0000	1	(16.1763)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	285,700	1.0877	326,951.37	310,753.60	0.0000	4.3300	50.00	0.00	(39.3250)	(4.3160)	0.0000	1	(43.6410)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	2,700	1.0877	3,089.84	2,936.77	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0408)	0.0000	1	(0.4124)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	28,800	1.0877	32,958.35	31,325.53	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4351)	0.0000	1	(4.3992)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	1,700	1.0877	1,945.46	1,849.08	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0257)	0.0000	1	(0.2597)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	100	1.0877	114.44	108.77	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0015)	0.0000	1	(0.0153)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	12,200	1.0877	13,961.52	13,269.84	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1843)	0.0000	1	(1.8636)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	300	1.0877	343.32	326.31	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0458)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	8,500	1.0877	9,727.29	9,245.38	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1284)	0.0000	1	(1.2984)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	34,000	1.0877	38,909.16	36,981.53	0.0000	4.3300	50.00	0.00	(4.6799)	(0.5136)	0.0000	1	(5.1935)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	1,800	1.0877	2,059.90	1,957.85	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0272)	0.0000	1	(0.2750)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	2,200	1.0877	2,517.65	2,392.92	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0332)	0.0000	1	(0.3361)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	25,400	1.0877	29,067.43	27,627.38	0.0000	4.3300	50.00	0.00	(3.4962)	(0.3837)	0.0000	1	(3.8799)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	6,700	1.0877	7,667.39	7,287.54	0.0000	4.3300	50.00	0.00	(0.9222)	(0.1012)	0.0000	1	(1.0234)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	3,200	1.0877	3,662.04	3,480.61	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0483)	0.0000	1	(0.4888)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	28,200	1.0877	32,271.71	30,672.91	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4260)	0.0000	1	(4.3076)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	44,100	1.0877	50,467.47	47,967.22	0.0000	4.3300	50.00	0.00	(6.0701)	(0.6662)	0.0000	1	(6.7363)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	1,500	1.0877	1,716.58	1,631.54	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0227)	0.0000	1	(0.2291)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	282,700	1.0877	323,518.20	307,490.53	0.0000	4.3300	50.00	0.00	(38.9121)	(4.2707)	0.0000	1	(43.1828)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	281,500	1.0877	322,144.94	306,185.30	0.0000	4.3300	50.00	0.00	(38.7469)	(4.2526)	0.0000	1	(42.9995)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	23,400	1.0877	26,778.66	25,451.99	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3535)	0.0000	1	(3.5744)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	91,700	1.0877	104,940.29	99,741.36	0.0000	4.3300	50.00	0.00	(12.6220)	(1.3853)	0.0000	1	(14.0073)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	200	1.0877	228.88	217.54	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	500	1.0877	572.19	543.85	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0076)	0.0000	1	(0.0764)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	3,200	1.0877	3,662.04	3,480.61	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0483)	0.0000	1	(0.4888)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	77,700	1.0877	88,918.87	84,513.67	0.0000	4.3300	50.00	0.00	(10.6950)	(1.1738)	0.0000	1	(11.8688)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	32,500	1.0877	37,192.58	35,349.99	0.0000	4.3300	50.00	0.00	(4.4734)	(0.4910)	0.0000	1	(4.9644)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	10,400	1.0877	11,901.62	11,312.00	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1571)	0.0000	1	(1.5886)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	200	1.0877	228.88	217.54	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	3,400	1.0877	3,890.92	3,698.15	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0514)	0.0000	1	(0.5194)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	3,300	1.0877	3,776.48	3,589.38	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0499)	0.0000	1	(0.5041)	02/07/2025
601766.SH	01/07/2025	SDB3260588261	0	19,700	1.0877	22,544.42	21,427.53	0.0000	4.3300	50.00	0.00	(2.7116)	(0.2976)	0.0000	1	(3.0092)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	25,100	1.1444	28,724.11	28,724.11	0.0000	4.3300	50.00	0.00	(3.4549)	(0.3989)	0.0000	1	(3.8538)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	105,900	1.1444	121,190.58	121,190.58	0.0000	4.3300	50.00	0.00	(14.5765)	(1.6832)	0.0000	1	(16.2597)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	285,700	1.1444	326,951.37	326,951.37	0.0000	4.3300	50.00	0.00	(39.3250)	(4.5410)	0.0000	1	(43.8660)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	2,700	1.1444	3,089.84	3,089.84	0.0000	4.3300	50.00	0.00	(0.3716)	(0.0429)	0.0000	1	(0.4146)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	28,800	1.1444	32,958.35	32,958.35	0.0000	4.3300	50.00	0.00	(3.9642)	(0.4578)	0.0000	1	(4.4219)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	1,700	1.1444	1,945.46	1,945.46	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0270)	0.0000	1	(0.2610)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	100	1.1444	114.44	114.44	0.0000	4.3300	50.00	0.00	(0.0138)	(0.0016)	0.0000	1	(0.0154)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	12,200	1.1444	13,961.52	13,961.52	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1939)	0.0000	1	(1.8732)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	300	1.1444	343.32	343.32	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0048)	0.0000	1	(0.0461)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	8,500	1.1444	9,727.29	9,727.29	0.0000	4.3300	50.00	0.00	(1.1700)	(0.1351)	0.0000	1	(1.3051)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	34,000	1.1444	38,909.16	38,909.16	0.0000	4.3300	50.00	0.00	(4.6799)	(0.5404)	0.0000	1	(5.2203)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601766.SH	01/06/2025	SDB3260588261	0	1,800	1.1444	2,059.90	2,059.90	0.0000	4.3300	50.00	0.00	(0.2478)	(0.0286)	0.0000	1	(0.2764)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	2,200	1.1444	2,517.65	2,517.65	0.0000	4.3300	50.00	0.00	(0.3028)	(0.0350)	0.0000	1	(0.3378)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	25,400	1.1444	29,067.43	29,067.43	0.0000	4.3300	50.00	0.00	(3.4962)	(0.4037)	0.0000	1	(3.8999)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	6,700	1.1444	7,667.39	7,667.39	0.0000	4.3300	50.00	0.00	(0.9222)	(0.1065)	0.0000	1	(1.0287)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	3,200	1.1444	3,662.04	3,662.04	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0509)	0.0000	1	(0.4913)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	28,200	1.1444	32,271.71	32,271.71	0.0000	4.3300	50.00	0.00	(3.8816)	(0.4482)	0.0000	1	(4.3298)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	44,100	1.1444	50,467.47	50,467.47	0.0000	4.3300	50.00	0.00	(6.0701)	(0.7009)	0.0000	1	(6.7711)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	1,500	1.1444	1,716.58	1,716.58	0.0000	4.3300	50.00	0.00	(0.2065)	(0.0238)	0.0000	1	(0.2303)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	282,700	1.1444	323,518.20	323,518.20	0.0000	4.3300	50.00	0.00	(38.9121)	(4.4933)	0.0000	1	(43.4054)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	281,500	1.1444	322,144.94	322,144.94	0.0000	4.3300	50.00	0.00	(38.7469)	(4.4742)	0.0000	1	(43.2211)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	23,400	1.1444	26,778.66	26,778.66	0.0000	4.3300	50.00	0.00	(3.2209)	(0.3719)	0.0000	1	(3.5928)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	91,700	1.1444	104,940.29	104,940.29	0.0000	4.3300	50.00	0.00	(12.6220)	(1.4575)	0.0000	1	(14.0795)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	200	1.1444	228.88	228.88	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	500	1.1444	572.19	572.19	0.0000	4.3300	50.00	0.00	(0.0688)	(0.0079)	0.0000	1	(0.0768)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	3,200	1.1444	3,662.04	3,662.04	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0509)	0.0000	1	(0.4913)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	77,700	1.1444	88,918.87	88,918.87	0.0000	4.3300	50.00	0.00	(10.6950)	(1.2350)	0.0000	1	(11.9299)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	32,500	1.1444	37,192.58	37,192.58	0.0000	4.3300	50.00	0.00	(4.4734)	(0.5166)	0.0000	1	(4.9900)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	10,400	1.1444	11,901.62	11,901.62	0.0000	4.3300	50.00	0.00	(1.4315)	(0.1653)	0.0000	1	(1.5968)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	200	1.1444	228.88	228.88	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	3,400	1.1444	3,890.92	3,890.92	0.0000	4.3300	50.00	0.00	(0.4680)	(0.0540)	0.0000	1	(0.5220)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	3,300	1.1444	3,776.48	3,776.48	0.0000	4.3300	50.00	0.00	(0.4542)	(0.0525)	0.0000	1	(0.5067)	02/07/2025
601766.SH	01/06/2025	SDB3260588261	0	19,700	1.1444	22,544.42	22,544.42	0.0000	4.3300	50.00	0.00	(2.7116)	(0.3131)	0.0000	1	(3.0247)	02/07/2025
TOTAL CRRR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(2,771.3108)	(295.8161)	0.0000		(3,067.1270)	
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601066.SH	01/17/2025	SDB3265057950	0	1,300	3.3335	4,220.24	4,333.54	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0602)	0.0000	1	(0.5678)	02/07/2025
601066.SH	01/17/2025	SDB3265057950	0	500	3.3335	1,624.98	1,666.75	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0231)	0.0000	1	(0.2186)	02/07/2025
601066.SH	01/17/2025	SDB3265057950	0	500	3.3335	1,700.48	1,666.75	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0231)	0.0000	1	(0.2277)	02/07/2025
601066.SH	01/17/2025	SDB3265057950	0	2,300	3.3335	7,861.03	7,667.03	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1065)	0.0000	1	(1.0520)	02/07/2025
601066.SH	01/16/2025	SDB3265057950	0	1,300	3.2214	4,220.24	4,187.85	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0582)	0.0000	1	(0.5658)	02/07/2025
601066.SH	01/16/2025	SDB3265057950	0	500	3.2214	1,624.98	1,610.71	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0224)	0.0000	1	(0.2178)	02/07/2025
601066.SH	01/16/2025	SDB3265057950	0	500	3.2214	1,700.48	1,610.71	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0224)	0.0000	1	(0.2269)	02/07/2025
601066.SH	01/16/2025	SDB3265057950	0	2,300	3.2214	7,861.03	7,409.27	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1029)	0.0000	1	(1.0484)	02/07/2025
601066.SH	01/15/2025	SDB3265057950	0	1,300	3.2006	4,220.24	4,160.79	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0578)	0.0000	1	(0.5654)	02/07/2025
601066.SH	01/15/2025	SDB3265057950	0	500	3.2006	1,624.98	1,600.30	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0222)	0.0000	1	(0.2177)	02/07/2025
601066.SH	01/15/2025	SDB3265057950	0	500	3.2006	1,700.48	1,600.30	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0222)	0.0000	1	(0.2268)	02/07/2025
601066.SH	01/15/2025	SDB3265057950	0	2,300	3.2006	7,861.03	7,361.40	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1022)	0.0000	1	(1.0477)	02/07/2025
601066.SH	01/14/2025	SDB3265057950	0	1,300	3.2446	4,220.24	4,217.99	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0586)	0.0000	1	(0.5662)	02/07/2025
601066.SH	01/14/2025	SDB3265057950	0	500	3.2446	1,624.98	1,622.31	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0225)	0.0000	1	(0.2180)	02/07/2025
601066.SH	01/14/2025	SDB3265057950	0	500	3.2446	1,700.48	1,622.31	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0225)	0.0000	1	(0.2271)	02/07/2025
601066.SH	01/14/2025	SDB3265057950	0	2,300	3.2446	7,861.03	7,462.61	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1036)	0.0000	1	(1.0492)	02/07/2025
601066.SH	01/13/2025	SDB3265057950	0	1,300	3.2678	4,220.24	4,248.17	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0590)	0.0000	1	(0.5666)	02/07/2025
601066.SH	01/13/2025	SDB3265057950	0	500	3.2678	1,624.98	1,633.91	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0227)	0.0000	1	(0.2181)	02/07/2025
601066.SH	01/13/2025	SDB3265057950	0	500	3.2678	1,700.48	1,633.91	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0227)	0.0000	1	(0.2272)	02/07/2025
601066.SH	01/13/2025	SDB3265057950	0	2,300	3.2678	7,861.03	7,515.99	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1044)	0.0000	1	(1.0499)	02/07/2025
601066.SH	01/10/2025	SDB3265057950	0	1,300	3.3123	4,220.24	4,305.93	0.0000	4.3300	50.00	0.00	(1.5228)	(0.1794)	0.0000	3	(1.7022)	02/07/2025
601066.SH	01/10/2025	SDB3265057950	0	500	3.3123	1,624.98	1,656.13	0.0000	4.3300	50.00	0.00	(0.5863)	(0.0690)	0.0000	3	(0.6554)	02/07/2025
601066.SH	01/10/2025	SDB3265057950	0	500	3.3123	1,700.48	1,656.13	0.0000	4.3300	50.00	0.00	(0.6136)	(0.0690)	0.0000	3	(0.6826)	02/07/2025
601066.SH	01/10/2025	SDB3265057950	0	2,300	3.3123	7,861.03	7,618.18	0.0000	4.3300	50.00	0.00	(2.8365)	(0.3174)	0.0000	3	(3.1539)	02/07/2025
601066.SH	01/09/2025	SDB3265057950	0	1,300	3.2513	4,220.24	4,226.72	0.0000	4.3300	50.00	0.00	(0.5076)	(0.0587)	0.0000	1	(0.5663)	02/07/2025
601066.SH	01/09/2025	SDB3265057950	0	500	3.2513	1,624.98	1,625.66	0.0000	4.3300	50.00	0.00	(0.1954)	(0.0226)	0.0000	1	(0.2180)	02/07/2025
601066.SH	01/09/2025	SDB3265057950	0	500	3.2513	1,700.48	1,625.66	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0226)	0.0000	1	(0.2271)	02/07/2025
601066.SH	01/09/2025	SDB3265057950	0	2,300	3.2513	7,861.03	7,478.05	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1039)	0.0000	1	(1.0494)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601066.SH	01/08/2025	SDB3265057950	0	500	3.2525	1,700.48	1,626.24	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0226)	0.0000	1	(0.2271)	02/07/2025
601066.SH	01/08/2025	SDB3265057950	0	2,300	3.2525	7,861.03	7,480.69	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1039)	0.0000	1	(1.0494)	02/07/2025
601066.SH	01/07/2025	SDB3265057950	0	500	3.4010	1,700.48	1,700.48	0.0000	4.3300	50.00	0.00	(0.2045)	(0.0236)	0.0000	1	(0.2281)	02/07/2025
601066.SH	01/07/2025	SDB3265057950	0	2,300	3.4178	7,861.03	7,861.03	0.0000	4.3300	50.00	0.00	(0.9455)	(0.1092)	0.0000	1	(1.0547)	02/07/2025
TOTAL CSC FINANCIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND													(18.9779)	(2.1412)	0.0000	(21.1191)	
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																	
603212.SH	01/17/2025	SDB3262115482	0	500	1.3394	695.10	669.69	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	900	1.3394	1,251.18	1,205.45	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0167)	0.0000	1	(0.1672)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	18,600	1.3394	25,857.68	24,912.58	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3460)	0.0000	1	(3.4561)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	11,400	1.3394	15,848.26	15,269.00	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2121)	0.0000	1	(2.1183)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	1,600	1.3394	2,224.32	2,143.02	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0298)	0.0000	1	(0.2973)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	400	1.3394	556.08	535.75	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0074)	0.0000	1	(0.0743)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	16,100	1.3394	22,382.19	21,564.11	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2995)	0.0000	1	(2.9916)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	300	1.3394	417.06	401.82	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0056)	0.0000	1	(0.0557)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	700	1.3394	973.14	937.57	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0130)	0.0000	1	(0.1301)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	500	1.3394	695.10	669.69	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	7,400	1.3394	10,287.47	9,911.46	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1377)	0.0000	1	(1.3750)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	1,400	1.3394	1,946.28	1,875.14	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0260)	0.0000	1	(0.2601)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	4,300	1.3394	5,977.85	5,759.36	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0800)	0.0000	1	(0.7990)	02/07/2025
603212.SH	01/17/2025	SDB3262115482	0	1,000	1.3394	1,390.20	1,339.39	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0186)	0.0000	1	(0.1858)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	500	1.2905	695.10	645.24	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0090)	0.0000	1	(0.0926)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	900	1.2905	1,251.18	1,161.42	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0161)	0.0000	1	(0.1666)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	18,600	1.2905	25,857.68	24,002.78	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3334)	0.0000	1	(3.4435)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	11,400	1.2905	15,848.26	14,711.38	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2043)	0.0000	1	(2.1105)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	1,600	1.2905	2,224.32	2,064.76	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0287)	0.0000	1	(0.2962)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	400	1.2905	556.08	516.19	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0072)	0.0000	1	(0.0741)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	16,100	1.2905	22,382.19	20,776.60	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2886)	0.0000	1	(2.9806)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	300	1.2905	417.06	387.14	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	700	1.2905	973.14	903.33	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0125)	0.0000	1	(0.1296)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	500	1.2905	695.10	645.24	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0090)	0.0000	1	(0.0926)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	7,400	1.2905	10,287.47	9,549.49	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1326)	0.0000	1	(1.3700)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	1,400	1.2905	1,946.28	1,806.66	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0251)	0.0000	1	(0.2592)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	4,300	1.2905	5,977.85	5,549.03	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0771)	0.0000	1	(0.7961)	02/07/2025
603212.SH	01/16/2025	SDB3262115482	0	1,000	1.2905	1,390.20	1,290.47	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0179)	0.0000	1	(0.1851)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	500	1.2876	695.10	643.79	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0089)	0.0000	1	(0.0925)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	900	1.2876	1,251.18	1,158.83	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0161)	0.0000	1	(0.1666)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	18,600	1.2876	25,857.68	23,949.10	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3326)	0.0000	1	(3.4427)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	11,400	1.2876	15,848.26	14,678.48	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2039)	0.0000	1	(2.1101)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	1,600	1.2876	2,224.32	2,060.14	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0286)	0.0000	1	(0.2961)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	400	1.2876	556.08	515.03	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0072)	0.0000	1	(0.0740)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	16,100	1.2876	22,382.19	20,730.13	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2879)	0.0000	1	(2.9800)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	300	1.2876	417.06	386.28	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	700	1.2876	973.14	901.31	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0125)	0.0000	1	(0.1296)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	500	1.2876	695.10	643.79	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0089)	0.0000	1	(0.0925)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	7,400	1.2876	10,287.47	9,528.14	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1323)	0.0000	1	(1.3697)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	1,400	1.2876	1,946.28	1,802.62	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0250)	0.0000	1	(0.2591)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	4,300	1.2876	5,977.85	5,536.62	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0769)	0.0000	1	(0.7959)	02/07/2025
603212.SH	01/15/2025	SDB3262115482	0	1,000	1.2876	1,390.20	1,287.59	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0179)	0.0000	1	(0.1851)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	500	1.3441	695.10	672.05	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	900	1.3441	1,251.18	1,209.69	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0168)	0.0000	1	(0.1673)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	18,600	1.3441	25,857.68	25,000.24	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3472)	0.0000	1	(3.4573)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	11,400	1.3441	15,848.26	15,322.73	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2128)	0.0000	1	(2.1190)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603212.SH	01/14/2025	SDB3262115482	0	1,600	1.3441	2,224.32	2,150.56	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0299)	0.0000	1	(0.2974)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	400	1.3441	556.08	537.64	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0075)	0.0000	1	(0.0744)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	16,100	1.3441	22,382.19	21,639.99	0.0000	4.3300	50.00	0.00	(2.6921)	(0.3006)	0.0000	1	(2.9926)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	300	1.3441	417.06	403.23	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0056)	0.0000	1	(0.0558)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	700	1.3441	973.14	940.87	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0131)	0.0000	1	(0.1301)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	500	1.3441	695.10	672.05	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	7,400	1.3441	10,287.47	9,946.33	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1381)	0.0000	1	(1.3755)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	1,400	1.3441	1,946.28	1,881.74	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0261)	0.0000	1	(0.2602)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	4,300	1.3441	5,977.85	5,779.63	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0803)	0.0000	1	(0.7993)	02/07/2025
603212.SH	01/14/2025	SDB3262115482	0	1,000	1.3441	1,390.20	1,344.10	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0187)	0.0000	1	(0.1859)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	500	1.3338	695.10	666.90	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	900	1.3338	1,251.18	1,200.42	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0167)	0.0000	1	(0.1672)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	18,600	1.3338	25,857.68	24,808.77	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3446)	0.0000	1	(3.4547)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	11,400	1.3338	15,848.26	15,205.38	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2112)	0.0000	1	(2.1174)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	1,600	1.3338	2,224.32	2,134.09	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0296)	0.0000	1	(0.2972)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	400	1.3338	556.08	533.52	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0074)	0.0000	1	(0.0743)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	16,100	1.3338	22,382.19	21,474.26	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2983)	0.0000	1	(2.9903)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	300	1.3338	417.06	400.14	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0056)	0.0000	1	(0.0557)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	700	1.3338	973.14	933.66	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0130)	0.0000	1	(0.1300)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	500	1.3338	695.10	666.90	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0093)	0.0000	1	(0.0929)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	7,400	1.3338	10,287.47	9,870.16	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1371)	0.0000	1	(1.3744)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	1,400	1.3338	1,946.28	1,867.33	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0259)	0.0000	1	(0.2600)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	4,300	1.3338	5,977.85	5,735.36	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0797)	0.0000	1	(0.7987)	02/07/2025
603212.SH	01/13/2025	SDB3262115482	0	1,000	1.3338	1,390.20	1,333.81	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0185)	0.0000	1	(0.1857)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	500	1.3317	695.10	665.86	0.0000	4.3300	50.00	0.00	(0.2508)	(0.0277)	0.0000	3	(0.2786)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	900	1.3317	1,251.18	1,198.54	0.0000	4.3300	50.00	0.00	(0.4515)	(0.0499)	0.0000	3	(0.5014)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	18,600	1.3317	25,857.68	24,769.92	0.0000	4.3300	50.00	0.00	(9.3303)	(1.0321)	0.0000	3	(10.3624)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	11,400	1.3317	15,848.26	15,181.56	0.0000	4.3300	50.00	0.00	(5.7186)	(0.6326)	0.0000	3	(6.3511)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	1,600	1.3317	2,224.32	2,130.75	0.0000	4.3300	50.00	0.00	(0.8026)	(0.0888)	0.0000	3	(0.8914)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	400	1.3317	556.08	532.69	0.0000	4.3300	50.00	0.00	(0.2007)	(0.0222)	0.0000	3	(0.2228)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	16,100	1.3317	22,382.19	21,440.63	0.0000	4.3300	50.00	0.00	(8.0762)	(0.8934)	0.0000	3	(8.9696)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	300	1.3317	417.06	399.51	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0166)	0.0000	3	(0.1671)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	700	1.3317	973.14	932.20	0.0000	4.3300	50.00	0.00	(0.3511)	(0.0388)	0.0000	3	(0.3900)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	500	1.3317	695.10	665.86	0.0000	4.3300	50.00	0.00	(0.2508)	(0.0277)	0.0000	3	(0.2786)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	7,400	1.3317	10,287.47	9,854.70	0.0000	4.3300	50.00	0.00	(3.7121)	(0.4106)	0.0000	3	(4.1227)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	1,400	1.3317	1,946.28	1,864.40	0.0000	4.3300	50.00	0.00	(0.7023)	(0.0777)	0.0000	3	(0.7800)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	4,300	1.3317	5,977.85	5,726.38	0.0000	4.3300	50.00	0.00	(2.1570)	(0.2386)	0.0000	3	(2.3956)	02/07/2025
603212.SH	01/10/2025	SDB3262115482	0	1,000	1.3317	1,390.20	1,331.72	0.0000	4.3300	50.00	0.00	(0.5016)	(0.0555)	0.0000	3	(0.5571)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	500	1.3158	695.10	657.88	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0091)	0.0000	1	(0.0927)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	900	1.3158	1,251.18	1,184.18	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0164)	0.0000	1	(0.1669)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	18,600	1.3158	25,857.68	24,473.02	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3399)	0.0000	1	(3.4500)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	11,400	1.3158	15,848.26	14,999.60	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2083)	0.0000	1	(2.1145)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	1,600	1.3158	2,224.32	2,105.21	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0292)	0.0000	1	(0.2968)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	400	1.3158	556.08	526.30	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0073)	0.0000	1	(0.0742)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	16,100	1.3158	22,382.19	21,183.64	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2942)	0.0000	1	(2.9863)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	300	1.3158	417.06	394.73	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	700	1.3158	973.14	921.03	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0128)	0.0000	1	(0.1298)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	500	1.3158	695.10	657.88	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0091)	0.0000	1	(0.0927)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	7,400	1.3158	10,287.47	9,736.58	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1352)	0.0000	1	(1.3726)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	1,400	1.3158	1,946.28	1,842.06	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0256)	0.0000	1	(0.2597)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	4,300	1.3158	5,977.85	5,657.74	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0786)	0.0000	1	(0.7976)	02/07/2025
603212.SH	01/09/2025	SDB3262115482	0	1,000	1.3158	1,390.20	1,315.75	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0183)	0.0000	1	(0.1855)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	500	1.3141	695.10	657.04	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0091)	0.0000	1	(0.0927)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603212.SH	01/08/2025	SDB3262115482	0	900	1.3141	1,251.18	1,182.67	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0164)	0.0000	1	(0.1669)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	18,600	1.3141	25,857.68	24,441.83	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3395)	0.0000	1	(3.4496)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	11,400	1.3141	15,848.26	14,980.48	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2081)	0.0000	1	(2.1143)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	1,600	1.3141	2,224.32	2,102.52	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0292)	0.0000	1	(0.2967)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	400	1.3141	556.08	525.63	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0073)	0.0000	1	(0.0742)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	16,100	1.3141	22,382.19	21,156.64	0.0000	4.3300	50.00	0.00	(2.6921)	(0.2938)	0.0000	1	(2.9859)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	300	1.3141	417.06	394.22	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	700	1.3141	973.14	919.85	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0128)	0.0000	1	(0.1298)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	500	1.3141	695.10	657.04	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0091)	0.0000	1	(0.0927)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	7,400	1.3141	10,287.47	9,724.17	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1351)	0.0000	1	(1.3724)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	1,400	1.3141	1,946.28	1,839.71	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0256)	0.0000	1	(0.2596)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	4,300	1.3141	5,977.85	5,650.53	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0785)	0.0000	1	(0.7975)	02/07/2025
603212.SH	01/08/2025	SDB3262115482	0	1,000	1.3141	1,390.20	1,314.08	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0183)	0.0000	1	(0.1855)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	500	1.3623	695.10	681.17	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0095)	0.0000	1	(0.0931)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	900	1.3623	1,251.18	1,226.11	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0170)	0.0000	1	(0.1675)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	18,600	1.3623	25,857.68	25,339.67	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3519)	0.0000	1	(3.4620)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	11,400	1.3623	15,848.26	15,530.77	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2157)	0.0000	1	(2.1219)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	1,600	1.3623	2,224.32	2,179.76	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0303)	0.0000	1	(0.2978)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	400	1.3623	556.08	544.94	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0076)	0.0000	1	(0.0745)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	16,100	1.3623	22,382.19	21,933.80	0.0000	4.3300	50.00	0.00	(2.6921)	(0.3046)	0.0000	1	(2.9967)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	300	1.3623	417.06	408.70	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0057)	0.0000	1	(0.0558)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	700	1.3623	973.14	953.64	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0132)	0.0000	1	(0.1303)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	500	1.3623	695.10	681.17	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0095)	0.0000	1	(0.0931)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	7,400	1.3623	10,287.47	10,081.38	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1400)	0.0000	1	(1.3774)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	1,400	1.3623	1,946.28	1,907.29	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0265)	0.0000	1	(0.2606)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	4,300	1.3623	5,977.85	5,858.10	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0814)	0.0000	1	(0.8004)	02/07/2025
603212.SH	01/07/2025	SDB3262115482	0	1,000	1.3623	1,390.20	1,362.35	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0189)	0.0000	1	(0.1861)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	500	1.3902	695.10	695.10	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0097)	0.0000	1	(0.0933)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	900	1.3902	1,251.18	1,251.18	0.0000	4.3300	50.00	0.00	(0.1505)	(0.0174)	0.0000	1	(0.1679)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	18,600	1.3902	25,857.68	25,857.68	0.0000	4.3300	50.00	0.00	(3.1101)	(0.3591)	0.0000	1	(3.4692)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	11,400	1.3902	15,848.26	15,848.26	0.0000	4.3300	50.00	0.00	(1.9062)	(0.2201)	0.0000	1	(2.1263)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	1,600	1.3902	2,224.32	2,224.32	0.0000	4.3300	50.00	0.00	(0.2675)	(0.0309)	0.0000	1	(0.2984)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	400	1.3902	556.08	556.08	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0077)	0.0000	1	(0.0746)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	16,100	1.3902	22,382.19	22,382.19	0.0000	4.3300	50.00	0.00	(2.6921)	(0.3109)	0.0000	1	(3.0029)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	300	1.3902	417.06	417.06	0.0000	4.3300	50.00	0.00	(0.0502)	(0.0058)	0.0000	1	(0.0560)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	700	1.3902	973.14	973.14	0.0000	4.3300	50.00	0.00	(0.1170)	(0.0135)	0.0000	1	(0.1306)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	500	1.3902	695.10	695.10	0.0000	4.3300	50.00	0.00	(0.0836)	(0.0097)	0.0000	1	(0.0933)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	7,400	1.3902	10,287.47	10,287.47	0.0000	4.3300	50.00	0.00	(1.2374)	(0.1429)	0.0000	1	(1.3802)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	1,400	1.3902	1,946.28	1,946.28	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0270)	0.0000	1	(0.2611)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	4,300	1.3902	5,977.85	5,977.85	0.0000	4.3300	50.00	0.00	(0.7190)	(0.0830)	0.0000	1	(0.8020)	02/07/2025
603212.SH	01/06/2025	SDB3262115482	0	1,000	1.3902	1,390.20	1,390.20	0.0000	4.3300	50.00	0.00	(0.1672)	(0.0193)	0.0000	1	(0.1865)	02/07/2025
TOTAL CYBRID TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND													(130.6244)	(14.4421)	0.0000	(145.0665)	
DAXIN MATERIALS CORPORATION CMN																	
5234.TW	01/17/2025	SDB3260661412	0	5,000	6.1715	28,963.42	30,857.66	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2571)	0.0000	1	(3.7408)	02/04/2025
5234.TW	01/16/2025	SDB3260661412	0	5,000	6.1807	28,963.42	30,903.38	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2575)	0.0000	1	(3.7412)	02/04/2025
5234.TW	01/15/2025	SDB3260661412	0	5,000	5.7829	28,963.42	28,914.39	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2410)	0.0000	1	(3.7246)	02/04/2025
5234.TW	01/14/2025	SDB3260661412	0	5,000	5.8706	28,963.42	29,352.87	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2446)	0.0000	1	(3.7283)	02/04/2025
5234.TW	01/13/2025	SDB3260661412	0	5,000	6.0104	28,963.42	30,051.91	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2504)	0.0000	1	(3.7341)	02/04/2025
5234.TW	01/10/2025	SDB3260661412	0	5,000	6.2053	28,963.42	31,026.61	0.0000	4.3300	30.00	0.00	(10.4510)	(0.7757)	0.0000	3	(11.2266)	02/04/2025
5234.TW	01/09/2025	SDB3260661412	0	5,000	6.3297	28,963.42	31,648.47	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2637)	0.0000	1	(3.7474)	02/04/2025
5234.TW	01/08/2025	SDB3260661412	0	5,000	6.3762	28,963.42	31,880.98	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2657)	0.0000	1	(3.7493)	02/04/2025
5234.TW	01/07/2025	SDB3260661412	0	5,000	6.0091	28,963.42	30,045.52	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2504)	0.0000	1	(3.7340)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
DAXIN MATERIALS CORPORATION CMN (Cont.)																	
5234.TW	01/06/2025	SDB3260661412	0	5,000	5.9373	28,963.42	29,686.69	0.0000	4.3300	30.00	0.00	(3.4837)	(0.2474)	0.0000	1	(3.7310)	02/04/2025
5234.TW	01/03/2025	SDB3260661412	0	5,000	5.7927	28,963.42	28,963.42	0.0000	4.3300	30.00	0.00	(10.4510)	(0.7241)	0.0000	3	(11.1751)	02/04/2025
TOTAL DAXIN MATERIALS CORPORATION CMN												(52.2548)	(3.7776)	0.0000		(56.0324)	
DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE																	
DELTA_n.BK	01/17/2025	SDB3265673567	0	4,700	4.0699	19,128.40	19,128.40	0.0000	4.3300	40.00	0.00	(2.3007)	(0.2125)	0.0000	1	(2.5133)	02/04/2025
DELTA_n.BK	01/09/2025	SDB3265128020	0	30,200	4.4032	132,488.00	132,977.97	0.0000	4.3300	40.00	0.00	(15.9354)	(1.4775)	0.0000	1	(17.4129)	02/04/2025
DELTA_n.BK	01/09/2025	SDB3265128020	0	26,700	4.4032	111,906.91	117,566.61	0.0000	4.3300	40.00	0.00	(13.4599)	(1.3063)	0.0000	1	(14.7662)	02/04/2025
DELTA_n.BK	01/09/2025	SDB3265128020	0	14,400	4.4032	59,179.87	63,406.71	0.0000	4.3300	40.00	0.00	(7.1180)	(0.7045)	0.0000	1	(7.8225)	02/04/2025
DELTA_n.BK	01/08/2025	SDB3265128020	0	26,700	4.1811	111,906.91	111,634.94	0.0000	4.3300	40.00	0.00	(13.4599)	(1.2404)	0.0000	1	(14.7003)	02/04/2025
DELTA_n.BK	01/08/2025	SDB3265128020	0	14,400	4.1811	59,179.87	60,207.61	0.0000	4.3300	40.00	0.00	(7.1180)	(0.6690)	0.0000	1	(7.7870)	02/04/2025
DELTA_n.BK	01/07/2025	SDB3265128020	0	14,400	4.1097	59,179.87	59,179.87	0.0000	4.3300	40.00	0.00	(7.1180)	(0.6576)	0.0000	1	(7.7756)	02/04/2025
TOTAL DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE												(66.5100)	(6.2678)	0.0000		(72.7778)	
DLF LIMITED CMN																	
DLFNS	01/17/2025	SDB3265531682	0	6,899	8.5657	58,509.14	59,094.97	0.0000	4.3300	75.00	0.00	(7.0373)	(1.2311)	0.0000	1	(8.2685)	02/03/2025
DLFNS	01/17/2025	SDB3265531682	0	21,936	8.5657	182,479.55	187,897.85	0.0000	4.3300	75.00	0.00	(21.9482)	(3.9145)	0.0000	1	(25.8628)	02/03/2025
DLFNS	01/17/2025	SDB3265531682	0	1,686	8.5657	14,025.37	14,441.82	0.0000	4.3300	75.00	0.00	(1.6869)	(0.3009)	0.0000	1	(1.9878)	02/03/2025
DLFNS	01/17/2025	SDB3265531682	0	1,415	8.5657	11,865.13	12,120.51	0.0000	4.3300	75.00	0.00	(1.4271)	(0.2525)	0.0000	1	(1.6796)	02/03/2025
DLFNS	01/16/2025	SDB3265531682	0	6,899	8.4989	58,509.14	58,634.08	0.0000	4.3300	75.00	0.00	(7.0373)	(1.2215)	0.0000	1	(8.2589)	02/03/2025
DLFNS	01/16/2025	SDB3265531682	0	21,936	8.4989	182,479.55	186,432.40	0.0000	4.3300	75.00	0.00	(21.9482)	(3.8840)	0.0000	1	(25.8322)	02/03/2025
DLFNS	01/16/2025	SDB3265531682	0	1,686	8.4989	14,025.37	14,329.19	0.0000	4.3300	75.00	0.00	(1.6869)	(0.2985)	0.0000	1	(1.9855)	02/03/2025
DLFNS	01/16/2025	SDB3265531682	0	1,415	8.4989	11,865.13	12,025.98	0.0000	4.3300	75.00	0.00	(1.4271)	(0.2505)	0.0000	1	(1.6777)	02/03/2025
DLFNS	01/15/2025	SDB3265531682	0	21,936	8.3532	182,479.55	183,234.92	0.0000	4.3300	75.00	0.00	(21.9482)	(3.8174)	0.0000	1	(25.7656)	02/03/2025
DLFNS	01/15/2025	SDB3265531682	0	1,686	8.3532	14,025.37	14,083.43	0.0000	4.3300	75.00	0.00	(1.6869)	(0.2934)	0.0000	1	(1.9803)	02/03/2025
DLFNS	01/15/2025	SDB3265531682	0	1,415	8.3532	11,865.13	11,819.72	0.0000	4.3300	75.00	0.00	(1.4271)	(0.2462)	0.0000	1	(1.6734)	02/03/2025
DLFNS	01/14/2025	SDB3265531682	0	1,415	8.3853	11,865.13	11,865.13	0.0000	4.3300	75.00	0.00	(1.4271)	(0.2472)	0.0000	1	(1.6743)	02/03/2025
TOTAL DLF LIMITED CMN												(90.6887)	(15.9579)	0.0000		(106.6466)	
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301029.ZK	01/17/2025	SDB3262322888	0	500	3.4941	1,601.17	1,747.06	0.0000	4.3300	50.00	0.00	(0.1926)	(0.0243)	0.0000	1	(0.2169)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	400	3.4941	1,299.97	1,397.64	0.0000	4.3300	50.00	0.00	(0.1564)	(0.0194)	0.0000	1	(0.1758)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	600	3.4941	1,854.86	2,096.47	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0291)	0.0000	1	(0.2522)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	800	3.4941	2,466.68	2,795.29	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0388)	0.0000	1	(0.3355)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	200	3.4941	675.16	698.82	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0097)	0.0000	1	(0.0909)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	300	3.4941	1,012.74	1,048.23	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0146)	0.0000	1	(0.1364)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	400	3.4941	1,350.32	1,397.64	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0194)	0.0000	1	(0.1818)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	100	3.4941	337.58	349.41	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0049)	0.0000	1	(0.0455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	1,700	3.4941	5,738.87	5,939.99	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0825)	0.0000	1	(0.7728)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	3,500	3.4941	11,815.31	12,229.39	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1699)	0.0000	1	(1.5910)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	200	3.4941	675.16	698.82	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0097)	0.0000	1	(0.0909)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	200	3.4941	675.16	698.82	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0097)	0.0000	1	(0.0909)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	3,400	3.4941	11,477.73	11,879.97	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1650)	0.0000	1	(1.5455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	100	3.4941	337.58	349.41	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0049)	0.0000	1	(0.0455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	300	3.4941	1,012.74	1,048.23	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0146)	0.0000	1	(0.1364)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	800	3.4941	2,700.64	2,795.29	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0388)	0.0000	1	(0.3637)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	100	3.4941	337.58	349.41	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0049)	0.0000	1	(0.0455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	300	3.4941	1,012.74	1,048.23	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0146)	0.0000	1	(0.1364)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	100	3.4941	337.58	349.41	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0049)	0.0000	1	(0.0455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	100	3.4941	337.58	349.41	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0049)	0.0000	1	(0.0455)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	300	3.4941	1,012.74	1,048.23	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0146)	0.0000	1	(0.1364)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	200	3.4941	675.16	698.82	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0097)	0.0000	1	(0.0909)	02/07/2025
301029.ZK	01/17/2025	SDB3262322888	0	300	3.4941	1,012.74	1,048.23	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0146)	0.0000	1	(0.1364)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301029.ZK	01/16/2025	SDB3262322888	0	500	3.3139	1,601.17	1,656.94	0.0000	4.3300	50.00	0.00	(0.1926)	(0.0230)	0.0000	1	(0.2156)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	400	3.3139	1,299.97	1,325.56	0.0000	4.3300	50.00	0.00	(0.1564)	(0.0184)	0.0000	1	(0.1748)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	600	3.3139	1,854.86	1,988.33	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0276)	0.0000	1	(0.2507)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	800	3.3139	2,466.68	2,651.11	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0368)	0.0000	1	(0.3335)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	200	3.3139	675.16	662.78	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0092)	0.0000	1	(0.0904)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	300	3.3139	1,012.74	994.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	400	3.3139	1,350.32	1,325.56	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0184)	0.0000	1	(0.1808)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	100	3.3139	337.58	331.39	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0046)	0.0000	1	(0.0452)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	1,700	3.3139	5,738.87	5,633.61	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0782)	0.0000	1	(0.7685)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	3,500	3.3139	11,815.31	11,598.61	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1611)	0.0000	1	(1.5822)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	200	3.3139	675.16	662.78	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0092)	0.0000	1	(0.0904)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	200	3.3139	675.16	662.78	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0092)	0.0000	1	(0.0904)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	3,400	3.3139	11,477.73	11,267.22	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1565)	0.0000	1	(1.5370)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	100	3.3139	337.58	331.39	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0046)	0.0000	1	(0.0452)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	300	3.3139	1,012.74	994.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	800	3.3139	2,700.64	2,651.11	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0368)	0.0000	1	(0.3616)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	100	3.3139	337.58	331.39	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0046)	0.0000	1	(0.0452)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	300	3.3139	1,012.74	994.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	100	3.3139	337.58	331.39	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0046)	0.0000	1	(0.0452)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	100	3.3139	337.58	331.39	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0046)	0.0000	1	(0.0452)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	300	3.3139	1,012.74	994.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	200	3.3139	675.16	662.78	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0092)	0.0000	1	(0.0904)	02/07/2025
301029.ZK	01/16/2025	SDB3262322888	0	300	3.3139	1,012.74	994.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	500	3.2074	1,601.17	1,603.70	0.0000	4.3300	50.00	0.00	(0.1926)	(0.0223)	0.0000	1	(0.2149)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	400	3.2074	1,299.97	1,282.96	0.0000	4.3300	50.00	0.00	(0.1564)	(0.0178)	0.0000	1	(0.1742)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	600	3.2074	1,854.86	1,924.44	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0267)	0.0000	1	(0.2498)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	800	3.2074	2,466.68	2,565.93	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0356)	0.0000	1	(0.3323)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	200	3.2074	675.16	641.48	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0089)	0.0000	1	(0.0901)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	300	3.2074	1,012.74	962.22	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0134)	0.0000	1	(0.1352)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	400	3.2074	1,350.32	1,282.96	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0178)	0.0000	1	(0.1802)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	100	3.2074	337.58	320.74	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	1,700	3.2074	5,738.87	5,452.59	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0757)	0.0000	1	(0.7660)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	3,500	3.2074	11,815.31	11,225.92	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1559)	0.0000	1	(1.5770)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	200	3.2074	675.16	641.48	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0089)	0.0000	1	(0.0901)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	200	3.2074	675.16	641.48	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0089)	0.0000	1	(0.0901)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	3,400	3.2074	11,477.73	10,905.18	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1515)	0.0000	1	(1.5320)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	100	3.2074	337.58	320.74	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	300	3.2074	1,012.74	962.22	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0134)	0.0000	1	(0.1352)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	800	3.2074	2,700.64	2,565.93	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0356)	0.0000	1	(0.3605)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	100	3.2074	337.58	320.74	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	300	3.2074	1,012.74	962.22	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0134)	0.0000	1	(0.1352)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	100	3.2074	337.58	320.74	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	100	3.2074	337.58	320.74	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	300	3.2074	1,012.74	962.22	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0134)	0.0000	1	(0.1352)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	200	3.2074	675.16	641.48	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0089)	0.0000	1	(0.0901)	02/07/2025
301029.ZK	01/15/2025	SDB3262322888	0	300	3.2074	1,012.74	962.22	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0134)	0.0000	1	(0.1352)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	600	3.1521	1,854.86	1,891.26	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0263)	0.0000	1	(0.2494)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	800	3.1521	2,466.68	2,521.68	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0350)	0.0000	1	(0.3317)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	200	3.1521	675.16	630.42	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	300	3.1521	1,012.74	945.63	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0131)	0.0000	1	(0.1349)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	400	3.1521	1,350.32	1,260.84	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0175)	0.0000	1	(0.1799)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	100	3.1521	337.58	315.21	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	1,700	3.1521	5,738.87	5,358.57	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0744)	0.0000	1	(0.7647)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301029.ZK	01/14/2025	SDB3262322888	0	3,500	3.1521	11,815.31	11,032.36	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1532)	0.0000	1	(1.5743)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	200	3.1521	675.16	630.42	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	200	3.1521	675.16	630.42	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	3,400	3.1521	11,477.73	10,717.15	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1488)	0.0000	1	(1.5294)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	100	3.1521	337.58	315.21	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	300	3.1521	1,012.74	945.63	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0131)	0.0000	1	(0.1349)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	800	3.1521	2,700.64	2,521.68	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0350)	0.0000	1	(0.3599)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	100	3.1521	337.58	315.21	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	300	3.1521	1,012.74	945.63	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0131)	0.0000	1	(0.1349)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	100	3.1521	337.58	315.21	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	300	3.1521	1,012.74	945.63	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0131)	0.0000	1	(0.1349)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	200	3.1521	675.16	630.42	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/14/2025	SDB3262322888	0	300	3.1521	1,012.74	945.63	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0131)	0.0000	1	(0.1349)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	600	3.1630	1,854.86	1,897.81	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0264)	0.0000	1	(0.2495)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	800	3.1630	2,466.68	2,530.42	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0351)	0.0000	1	(0.3318)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	200	3.1630	675.16	632.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	300	3.1630	1,012.74	948.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	400	3.1630	1,350.32	1,265.21	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0176)	0.0000	1	(0.1800)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	100	3.1630	337.58	316.30	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	1,700	3.1630	5,738.87	5,377.14	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0747)	0.0000	1	(0.7649)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	3,500	3.1630	11,815.31	11,070.58	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1538)	0.0000	1	(1.5749)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	200	3.1630	675.16	632.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	200	3.1630	675.16	632.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	3,400	3.1630	11,477.73	10,754.28	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1494)	0.0000	1	(1.5299)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	100	3.1630	337.58	316.30	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	300	3.1630	1,012.74	948.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	800	3.1630	2,700.64	2,530.42	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0351)	0.0000	1	(0.3600)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	100	3.1630	337.58	316.30	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	300	3.1630	1,012.74	948.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	100	3.1630	337.58	316.30	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	1	(0.0450)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	300	3.1630	1,012.74	948.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	200	3.1630	675.16	632.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0088)	0.0000	1	(0.0900)	02/07/2025
301029.ZK	01/13/2025	SDB3262322888	0	300	3.1630	1,012.74	948.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	600	3.1991	1,854.86	1,919.47	0.0000	4.3300	50.00	0.00	(0.6693)	(0.0800)	0.0000	3	(0.7493)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	800	3.1991	2,466.68	2,559.29	0.0000	4.3300	50.00	0.00	(0.8901)	(0.1066)	0.0000	3	(0.9967)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	200	3.1991	675.16	639.82	0.0000	4.3300	50.00	0.00	(0.2436)	(0.0267)	0.0000	3	(0.2703)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	300	3.1991	1,012.74	959.74	0.0000	4.3300	50.00	0.00	(0.3654)	(0.0400)	0.0000	3	(0.4054)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	400	3.1991	1,350.32	1,279.65	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0533)	0.0000	3	(0.5406)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	100	3.1991	337.58	319.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	3	(0.1351)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	1,700	3.1991	5,738.87	5,438.50	0.0000	4.3300	50.00	0.00	(2.0708)	(0.2266)	0.0000	3	(2.2974)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	3,500	3.1991	11,815.31	11,196.91	0.0000	4.3300	50.00	0.00	(4.2634)	(0.4665)	0.0000	3	(4.7299)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	200	3.1991	675.16	639.82	0.0000	4.3300	50.00	0.00	(0.2436)	(0.0267)	0.0000	3	(0.2703)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	200	3.1991	675.16	639.82	0.0000	4.3300	50.00	0.00	(0.2436)	(0.0267)	0.0000	3	(0.2703)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	3,400	3.1991	11,477.73	10,877.00	0.0000	4.3300	50.00	0.00	(4.1415)	(0.4532)	0.0000	3	(4.5948)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	100	3.1991	337.58	319.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	3	(0.1351)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	300	3.1991	1,012.74	959.74	0.0000	4.3300	50.00	0.00	(0.3654)	(0.0400)	0.0000	3	(0.4054)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	800	3.1991	2,700.64	2,559.29	0.0000	4.3300	50.00	0.00	(0.9745)	(0.1066)	0.0000	3	(1.0811)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	100	3.1991	337.58	319.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	3	(0.1351)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	300	3.1991	1,012.74	959.74	0.0000	4.3300	50.00	0.00	(0.3654)	(0.0400)	0.0000	3	(0.4054)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	100	3.1991	337.58	319.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	3	(0.1351)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	100	3.1991	337.58	319.91	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0133)	0.0000	3	(0.1351)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301029.ZK	01/10/2025	SDB3262322888	0	300	3.1991	1,012.74	959.74	0.0000	4.3300	50.00	0.00	(0.3654)	(0.0400)	0.0000	3	(0.4054)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	200	3.1991	675.16	639.82	0.0000	4.3300	50.00	0.00	(0.2436)	(0.0267)	0.0000	3	(0.2703)	02/07/2025
301029.ZK	01/10/2025	SDB3262322888	0	300	3.1991	1,012.74	959.74	0.0000	4.3300	50.00	0.00	(0.3654)	(0.0400)	0.0000	3	(0.4054)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	600	3.1072	1,854.86	1,864.35	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0259)	0.0000	1	(0.2490)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	800	3.1072	2,466.68	2,485.80	0.0000	4.3300	50.00	0.00	(0.2967)	(0.0345)	0.0000	1	(0.3312)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	200	3.1072	675.16	621.45	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	300	3.1072	1,012.74	932.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1348)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	400	3.1072	1,350.32	1,242.90	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0173)	0.0000	1	(0.1797)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	100	3.1072	337.58	310.72	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	1,700	3.1072	5,738.87	5,282.32	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0734)	0.0000	1	(0.7636)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	3,500	3.1072	11,815.31	10,875.36	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1510)	0.0000	1	(1.5722)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	200	3.1072	675.16	621.45	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	200	3.1072	675.16	621.45	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	3,400	3.1072	11,477.73	10,564.63	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1467)	0.0000	1	(1.5272)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	100	3.1072	337.58	310.72	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	300	3.1072	1,012.74	932.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1348)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	800	3.1072	2,700.64	2,485.80	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0345)	0.0000	1	(0.3594)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	100	3.1072	337.58	310.72	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	300	3.1072	1,012.74	932.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1348)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	100	3.1072	337.58	310.72	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	100	3.1072	337.58	310.72	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	300	3.1072	1,012.74	932.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1348)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	200	3.1072	675.16	621.45	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/09/2025	SDB3262322888	0	300	3.1072	1,012.74	932.17	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0129)	0.0000	1	(0.1348)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	200	3.0780	675.16	615.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	300	3.0780	1,012.74	923.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0128)	0.0000	1	(0.1346)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	400	3.0780	1,350.32	1,231.20	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0171)	0.0000	1	(0.1795)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	100	3.0780	337.58	307.80	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	1,700	3.0780	5,738.87	5,232.59	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0727)	0.0000	1	(0.7629)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	3,500	3.0780	11,815.31	10,772.98	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1496)	0.0000	1	(1.5707)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	200	3.0780	675.16	615.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	200	3.0780	675.16	615.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	3,400	3.0780	11,477.73	10,465.18	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1453)	0.0000	1	(1.5259)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	100	3.0780	337.58	307.80	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	300	3.0780	1,012.74	923.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0128)	0.0000	1	(0.1346)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	800	3.0780	2,700.64	2,462.39	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0342)	0.0000	1	(0.3590)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	100	3.0780	337.58	307.80	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	300	3.0780	1,012.74	923.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0128)	0.0000	1	(0.1346)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	100	3.0780	337.58	307.80	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	100	3.0780	337.58	307.80	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0043)	0.0000	1	(0.0449)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	300	3.0780	1,012.74	923.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0128)	0.0000	1	(0.1346)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	200	3.0780	675.16	615.60	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0085)	0.0000	1	(0.0898)	02/07/2025
301029.ZK	01/08/2025	SDB3262322888	0	300	3.0780	1,012.74	923.40	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0128)	0.0000	1	(0.1346)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	200	3.2412	675.16	648.24	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0090)	0.0000	1	(0.0902)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	300	3.2412	1,012.74	972.36	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0135)	0.0000	1	(0.1353)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	400	3.2412	1,350.32	1,296.48	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0180)	0.0000	1	(0.1804)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	100	3.2412	337.58	324.12	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	1,700	3.2412	5,738.87	5,510.06	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0765)	0.0000	1	(0.7668)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	3,500	3.2412	11,815.31	11,344.24	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1576)	0.0000	1	(1.5787)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	200	3.2412	675.16	648.24	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0090)	0.0000	1	(0.0902)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	200	3.2412	675.16	648.24	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0090)	0.0000	1	(0.0902)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	3,400	3.2412	11,477.73	11,020.12	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1531)	0.0000	1	(1.5336)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	100	3.2412	337.58	324.12	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301029.ZK	01/07/2025	SDB3262322888	0	300	3.2412	1,012.74	972.36	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0135)	0.0000	1	(0.1353)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	800	3.2412	2,700.64	2,592.97	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0360)	0.0000	1	(0.3608)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	100	3.2412	337.58	324.12	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	300	3.2412	1,012.74	972.36	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0135)	0.0000	1	(0.1353)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	100	3.2412	337.58	324.12	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	100	3.2412	337.58	324.12	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0045)	0.0000	1	(0.0451)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	300	3.2412	1,012.74	972.36	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0135)	0.0000	1	(0.1353)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	200	3.2412	675.16	648.24	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0090)	0.0000	1	(0.0902)	02/07/2025
301029.ZK	01/07/2025	SDB3262322888	0	300	3.2412	1,012.74	972.36	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0135)	0.0000	1	(0.1353)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	200	3.3758	675.16	675.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	300	3.3758	1,012.74	1,012.74	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1359)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	400	3.3758	1,350.32	1,350.32	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0188)	0.0000	1	(0.1812)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	100	3.3758	337.58	337.58	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0047)	0.0000	1	(0.0453)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	1,700	3.3758	5,738.87	5,738.87	0.0000	4.3300	50.00	0.00	(0.6903)	(0.0797)	0.0000	1	(0.7700)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	3,500	3.3758	11,815.31	11,815.31	0.0000	4.3300	50.00	0.00	(1.4211)	(0.1641)	0.0000	1	(1.5852)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	200	3.3758	675.16	675.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	200	3.3758	675.16	675.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	3,400	3.3758	11,477.73	11,477.73	0.0000	4.3300	50.00	0.00	(1.3805)	(0.1594)	0.0000	1	(1.5399)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	100	3.3758	337.58	337.58	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0047)	0.0000	1	(0.0453)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	300	3.3758	1,012.74	1,012.74	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1359)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	800	3.3758	2,700.64	2,700.64	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0375)	0.0000	1	(0.3623)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	100	3.3758	337.58	337.58	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0047)	0.0000	1	(0.0453)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	300	3.3758	1,012.74	1,012.74	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1359)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	100	3.3758	337.58	337.58	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0047)	0.0000	1	(0.0453)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	100	3.3758	337.58	337.58	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0047)	0.0000	1	(0.0453)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	300	3.3758	1,012.74	1,012.74	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1359)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	200	3.3758	675.16	675.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
301029.ZK	01/06/2025	SDB3262322888	0	300	3.3758	1,012.74	1,012.74	0.0000	4.3300	50.00	0.00	(0.1218)	(0.0141)	0.0000	1	(0.1359)	02/07/2025
TOTAL DONGGUAN YIHEDA AUTOMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND												(67.1173)	(7.4675)	0.0000		(74.5848)	
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300059.ZK	01/17/2025	SDB3264178808	0	700	3.2477	2,116.71	2,273.42	0.0000	4.3300	50.00	0.00	(0.2546)	(0.0316)	0.0000	1	(0.2862)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	4,900	3.2477	14,943.01	15,913.92	0.0000	4.3300	50.00	0.00	(2.0183)	(0.2210)	0.0000	1	(2.0183)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	3,100	3.2477	9,587.92	10,067.99	0.0000	4.3300	50.00	0.00	(1.1532)	(0.1398)	0.0000	1	(1.2930)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	31,500	3.2477	96,855.48	102,303.78	0.0000	4.3300	50.00	0.00	(11.6496)	(1.4209)	0.0000	1	(13.0704)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	25,100	3.2477	76,784.21	81,518.25	0.0000	4.3300	50.00	0.00	(9.2354)	(1.1322)	0.0000	1	(10.3676)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	3,700	3.2477	11,406.30	12,016.63	0.0000	4.3300	50.00	0.00	(1.3719)	(0.1669)	0.0000	1	(1.5388)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	49,500	3.2477	153,288.28	160,763.08	0.0000	4.3300	50.00	0.00	(18.4372)	(2.2328)	0.0000	1	(20.6700)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	30,000	3.2477	92,468.73	97,432.17	0.0000	4.3300	50.00	0.00	(11.1219)	(1.3532)	0.0000	1	(12.4752)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	2,000	3.2477	6,153.21	6,495.48	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0902)	0.0000	1	(0.8303)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	21,300	3.2477	65,531.71	69,176.84	0.0000	4.3300	50.00	0.00	(7.8820)	(0.9608)	0.0000	1	(8.8428)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	2,000	3.2477	6,210.38	6,495.48	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0902)	0.0000	1	(0.8372)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	4,500	3.2477	15,867.10	14,614.83	0.0000	4.3300	50.00	0.00	(1.9085)	(0.2030)	0.0000	1	(2.1114)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	1,300	3.2477	4,583.83	4,222.06	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0586)	0.0000	1	(0.6100)	02/07/2025
300059.ZK	01/17/2025	SDB3264178808	0	29,700	3.2477	104,722.85	96,457.85	0.0000	4.3300	50.00	0.00	(12.5958)	(1.3397)	0.0000	1	(13.9355)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	700	3.0079	2,116.71	2,105.55	0.0000	4.3300	50.00	0.00	(0.2546)	(0.0292)	0.0000	1	(0.2838)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	4,900	3.0079	14,943.01	14,738.85	0.0000	4.3300	50.00	0.00	(1.7973)	(0.2047)	0.0000	1	(2.0020)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	3,100	3.0079	9,587.92	9,324.58	0.0000	4.3300	50.00	0.00	(1.1532)	(0.1295)	0.0000	1	(1.2827)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	31,500	3.0079	96,855.48	94,749.73	0.0000	4.3300	50.00	0.00	(11.6496)	(1.3160)	0.0000	1	(12.9655)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	25,100	3.0079	76,784.21	75,498.99	0.0000	4.3300	50.00	0.00	(9.2354)	(1.0486)	0.0000	1	(10.2840)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	3,700	3.0079	11,406.30	11,129.33	0.0000	4.3300	50.00	0.00	(1.3719)	(0.1546)	0.0000	1	(1.5265)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	49,500	3.0079	153,288.28	148,892.44	0.0000	4.3300	50.00	0.00	(18.4372)	(2.0680)	0.0000	1	(20.5051)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	30,000	3.0079	92,468.73	90,237.84	0.0000	4.3300	50.00	0.00	(11.1219)	(1.2533)	0.0000	1	(12.3752)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300059.ZK	01/16/2025	SDB3264178808	0	2,000	3.0079	6,153.21	6,015.86	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0836)	0.0000	1	(0.8236)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	21,300	3.0079	65,531.71	64,068.87	0.0000	4.3300	50.00	0.00	(7.8820)	(0.8898)	0.0000	1	(8.7719)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	2,000	3.0079	6,210.38	6,015.86	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0836)	0.0000	1	(0.8305)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	4,500	3.0079	15,867.10	13,535.68	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1880)	0.0000	1	(2.0965)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	1,300	3.0079	4,583.83	3,910.31	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0543)	0.0000	1	(0.6056)	02/07/2025
300059.ZK	01/16/2025	SDB3264178808	0	29,700	3.0079	104,722.85	89,335.46	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2408)	0.0000	1	(13.8366)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	700	2.9749	2,116.71	2,082.44	0.0000	4.3300	50.00	0.00	(0.2546)	(0.0289)	0.0000	1	(0.2835)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	4,900	2.9749	14,943.01	14,577.05	0.0000	4.3300	50.00	0.00	(1.7973)	(0.2025)	0.0000	1	(1.9998)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	3,100	2.9749	9,587.92	9,222.21	0.0000	4.3300	50.00	0.00	(1.1532)	(0.1281)	0.0000	1	(1.2813)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	31,500	2.9749	96,855.48	93,709.60	0.0000	4.3300	50.00	0.00	(11.6496)	(1.3015)	0.0000	1	(12.9511)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	25,100	2.9749	76,784.21	74,670.19	0.0000	4.3300	50.00	0.00	(9.2354)	(1.0371)	0.0000	1	(10.2725)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	3,700	2.9749	11,406.30	11,007.16	0.0000	4.3300	50.00	0.00	(1.3719)	(0.1529)	0.0000	1	(1.5248)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	49,500	2.9749	153,288.28	147,257.95	0.0000	4.3300	50.00	0.00	(18.4372)	(2.0452)	0.0000	1	(20.4824)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	30,000	2.9749	92,468.73	89,247.24	0.0000	4.3300	50.00	0.00	(11.1219)	(1.2395)	0.0000	1	(12.3615)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	2,000	2.9749	6,153.21	5,949.82	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0826)	0.0000	1	(0.8227)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	21,300	2.9749	65,531.71	63,365.54	0.0000	4.3300	50.00	0.00	(7.8820)	(0.8801)	0.0000	1	(8.7621)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	2,000	2.9749	6,210.38	5,949.82	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0826)	0.0000	1	(0.8296)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	4,500	2.9749	15,867.10	13,387.09	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1859)	0.0000	1	(2.0944)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	1,300	2.9749	4,583.83	3,867.38	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0537)	0.0000	1	(0.6050)	02/07/2025
300059.ZK	01/15/2025	SDB3264178808	0	29,700	2.9749	104,722.85	88,354.77	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2271)	0.0000	1	(13.8230)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	3,100	3.0596	9,587.92	9,484.74	0.0000	4.3300	50.00	0.00	(1.1532)	(0.1317)	0.0000	1	(1.2849)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	31,500	3.0596	96,855.48	96,377.18	0.0000	4.3300	50.00	0.00	(11.6496)	(1.3386)	0.0000	1	(12.9881)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	25,100	3.0596	76,784.21	76,795.78	0.0000	4.3300	50.00	0.00	(9.2354)	(1.0666)	0.0000	1	(10.3020)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	3,700	3.0596	11,406.30	11,320.49	0.0000	4.3300	50.00	0.00	(1.3719)	(0.1572)	0.0000	1	(1.5292)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	49,500	3.0596	153,288.28	151,449.85	0.0000	4.3300	50.00	0.00	(18.4372)	(2.1035)	0.0000	1	(20.5406)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	30,000	3.0596	92,468.73	91,787.79	0.0000	4.3300	50.00	0.00	(11.1219)	(1.2748)	0.0000	1	(12.3968)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	2,000	3.0596	6,153.21	6,119.19	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0850)	0.0000	1	(0.8251)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	21,300	3.0596	65,531.71	65,169.33	0.0000	4.3300	50.00	0.00	(7.8820)	(0.9051)	0.0000	1	(8.7871)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	2,000	3.0596	6,210.38	6,119.19	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0850)	0.0000	1	(0.8320)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	4,500	3.0596	15,867.10	13,768.17	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1912)	0.0000	1	(2.0997)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	1,300	3.0596	4,583.83	3,977.47	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0552)	0.0000	1	(0.6066)	02/07/2025
300059.ZK	01/14/2025	SDB3264178808	0	29,700	3.0596	104,722.85	90,869.91	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2621)	0.0000	1	(13.8579)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	25,100	3.0705	76,784.21	77,068.90	0.0000	4.3300	50.00	0.00	(9.2354)	(1.0704)	0.0000	1	(10.3058)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	3,700	3.0705	11,406.30	11,360.75	0.0000	4.3300	50.00	0.00	(1.3719)	(0.1578)	0.0000	1	(1.5297)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	49,500	3.0705	153,288.28	151,988.46	0.0000	4.3300	50.00	0.00	(18.4372)	(2.1110)	0.0000	1	(20.5481)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	30,000	3.0705	92,468.73	92,114.22	0.0000	4.3300	50.00	0.00	(11.1219)	(1.2794)	0.0000	1	(12.4013)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	2,000	3.0705	6,153.21	6,140.95	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0853)	0.0000	1	(0.8254)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	21,300	3.0705	65,531.71	65,401.10	0.0000	4.3300	50.00	0.00	(7.8820)	(0.9083)	0.0000	1	(8.7904)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	2,000	3.0705	6,210.38	6,140.95	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0853)	0.0000	1	(0.8323)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	4,500	3.0705	15,867.10	13,817.13	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1919)	0.0000	1	(2.1004)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	1,300	3.0705	4,583.83	3,991.62	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0554)	0.0000	1	(0.6068)	02/07/2025
300059.ZK	01/13/2025	SDB3264178808	0	29,700	3.0705	104,722.85	91,193.08	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2666)	0.0000	1	(13.8624)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	49,500	3.1364	153,288.28	155,252.59	0.0000	4.3300	50.00	0.00	(55.3115)	(6.4689)	0.0000	3	(61.7804)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	30,000	3.1364	92,468.73	94,092.48	0.0000	4.3300	50.00	0.00	(33.3658)	(3.9205)	0.0000	3	(37.2863)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	2,000	3.1364	6,153.21	6,272.83	0.0000	4.3300	50.00	0.00	(2.2203)	(0.2614)	0.0000	3	(2.4817)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	21,300	3.1364	65,531.71	66,805.66	0.0000	4.3300	50.00	0.00	(23.6460)	(2.7836)	0.0000	3	(26.4296)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	2,000	3.1364	6,210.38	6,272.83	0.0000	4.3300	50.00	0.00	(2.2409)	(0.2614)	0.0000	3	(2.5023)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	4,500	3.1364	15,867.10	14,113.87	0.0000	4.3300	50.00	0.00	(5.7254)	(0.5881)	0.0000	3	(6.3135)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	1,300	3.1364	4,583.83	4,077.34	0.0000	4.3300	50.00	0.00	(1.6540)	(0.1699)	0.0000	3	(1.8239)	02/07/2025
300059.ZK	01/10/2025	SDB3264178808	0	29,700	3.1364	104,722.85	93,151.56	0.0000	4.3300	50.00	0.00	(37.7875)	(3.8813)	0.0000	3	(41.6688)	02/07/2025
300059.ZK	01/09/2025	SDB3264178808	0	2,000	3.0637	6,153.21	6,127.50	0.0000	4.3300	50.00	0.00	(0.7401)	(0.0851)	0.0000	1	(0.8252)	02/07/2025
300059.ZK	01/09/2025	SDB3264178808	0	21,300	3.0637	65,531.71	65,257.85	0.0000	4.3300	50.00	0.00	(7.8820)	(0.9064)	0.0000	1	(8.7884)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300059.ZK	01/09/2025	SDB3264178808	0	4,500	3.0637	15,867.10	13,786.87	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1915)	0.0000	1	(2.0999)	02/07/2025
300059.ZK	01/09/2025	SDB3264178808	0	1,300	3.0637	4,583.83	3,982.87	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0553)	0.0000	1	(0.6067)	02/07/2025
300059.ZK	01/09/2025	SDB3264178808	0	29,700	3.0637	104,722.85	90,993.35	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2638)	0.0000	1	(13.8596)	02/07/2025
300059.ZK	01/08/2025	SDB3264178808	0	4,500	3.1162	15,867.10	14,022.72	0.0000	4.3300	50.00	0.00	(1.9085)	(0.1948)	0.0000	1	(2.1032)	02/07/2025
300059.ZK	01/08/2025	SDB3264178808	0	1,300	3.1162	4,583.83	4,051.01	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0563)	0.0000	1	(0.6076)	02/07/2025
300059.ZK	01/08/2025	SDB3264178808	0	29,700	3.1162	104,722.85	92,549.98	0.0000	4.3300	50.00	0.00	(12.5958)	(1.2854)	0.0000	1	(13.8812)	02/07/2025
300059.ZK	01/07/2025	SDB3264178808	0	4,500	3.2781	15,867.10	14,751.48	0.0000	4.3300	50.00	0.00	(1.9085)	(0.2049)	0.0000	1	(2.1133)	02/07/2025
300059.ZK	01/07/2025	SDB3264178808	0	1,300	3.2781	4,583.83	4,261.54	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0592)	0.0000	1	(0.6105)	02/07/2025
300059.ZK	01/07/2025	SDB3264178808	0	29,700	3.2781	104,722.85	97,359.75	0.0000	4.3300	50.00	0.00	(12.5958)	(1.3522)	0.0000	1	(13.9481)	02/07/2025
300059.ZK	01/06/2025	SDB3264178808	0	4,500	3.5260	15,867.10	15,867.10	0.0000	4.3300	50.00	0.00	(1.9085)	(0.2204)	0.0000	1	(2.1288)	02/07/2025
300059.ZK	01/06/2025	SDB3264178808	0	1,300	3.5260	4,583.83	4,583.83	0.0000	4.3300	50.00	0.00	(0.5513)	(0.0637)	0.0000	1	(0.6150)	02/07/2025
300059.ZK	01/06/2025	SDB3264178808	0	39,400	3.5260	138,925.27	138,925.27	0.0000	4.3300	50.00	0.00	(16.7096)	(1.9295)	0.0000	1	(18.6391)	02/07/2025
TOTAL EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND												(615.9794)	(68.9886)	0.0000		(684.9681)	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
002017.ZK	01/17/2025	SDB3260487804	0	2,300	1.3612	3,074.14	3,130.68	0.0000	4.3300	50.00	0.00	(0.3698)	(0.0435)	0.0000	1	(0.4132)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	13,700	1.3612	17,592.51	18,647.96	0.0000	4.3300	50.00	0.00	(2.1160)	(0.2590)	0.0000	1	(2.3750)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	900	1.3612	1,149.07	1,225.05	0.0000	4.3300	50.00	0.00	(0.1382)	(0.0170)	0.0000	1	(0.1552)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	3,000	1.3612	3,963.99	4,083.49	0.0000	4.3300	50.00	0.00	(0.4768)	(0.0567)	0.0000	1	(0.5335)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	5,900	1.3612	7,842.19	8,030.87	0.0000	4.3300	50.00	0.00	(0.9432)	(0.1115)	0.0000	1	(1.0548)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,400	1.3612	1,883.35	1,905.63	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0265)	0.0000	1	(0.2530)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	700	1.3612	942.47	952.82	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0132)	0.0000	1	(0.1266)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	900	1.3612	1,194.81	1,225.05	0.0000	4.3300	50.00	0.00	(0.1437)	(0.0170)	0.0000	1	(0.1607)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	800	1.3612	1,072.47	1,088.93	0.0000	4.3300	50.00	0.00	(0.1290)	(0.0151)	0.0000	1	(0.1441)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	700	1.3612	931.57	952.82	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0132)	0.0000	1	(0.1253)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,600	1.3612	3,453.04	3,539.03	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0492)	0.0000	1	(0.4645)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	10,300	1.3612	13,456.38	14,020.00	0.0000	4.3300	50.00	0.00	(1.6185)	(0.1947)	0.0000	1	(1.8132)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	10,800	1.3612	14,053.98	14,700.58	0.0000	4.3300	50.00	0.00	(1.6904)	(0.2042)	0.0000	1	(1.8946)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	11,600	1.3612	15,622.66	15,789.51	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2193)	0.0000	1	(2.0984)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	26,800	1.3612	36,100.99	36,479.22	0.0000	4.3300	50.00	0.00	(4.3421)	(0.5067)	0.0000	1	(4.8488)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	31,100	1.3612	43,365.37	42,332.23	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5879)	0.0000	1	(5.8038)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	8,900	1.3612	12,464.61	12,114.37	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1683)	0.0000	1	(1.6675)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,200	1.3612	3,115.52	2,994.56	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0416)	0.0000	1	(0.4163)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	400	1.3612	566.46	544.47	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	18,100	1.3612	25,632.21	24,637.09	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3422)	0.0000	1	(3.4252)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	5,800	1.3612	8,213.64	7,894.76	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1096)	0.0000	1	(1.0976)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	7,800	1.3612	11,045.92	10,617.09	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1475)	0.0000	1	(1.4760)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	900	1.3612	1,274.53	1,225.05	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0170)	0.0000	1	(0.1703)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,800	1.3612	3,965.20	3,811.26	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0529)	0.0000	1	(0.5299)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	500	1.3612	708.07	680.58	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0946)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	300	1.3612	424.84	408.35	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,800	1.3612	2,549.06	2,450.10	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0340)	0.0000	1	(0.3406)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	29,500	1.3612	41,776.25	40,154.37	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5577)	0.0000	1	(5.5825)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	6,100	1.3612	8,638.48	8,303.11	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1153)	0.0000	1	(1.1543)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	5,800	1.3612	8,213.64	7,894.76	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1096)	0.0000	1	(1.0976)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,400	1.3612	1,982.60	1,905.63	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0265)	0.0000	1	(0.2649)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	3,100	1.3612	4,390.05	4,219.61	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0586)	0.0000	1	(0.5866)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	12,500	1.3612	17,701.80	17,014.56	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2363)	0.0000	1	(2.3654)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	500	1.3612	708.07	680.58	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0946)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	800	1.3612	1,132.92	1,088.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0151)	0.0000	1	(0.1514)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	3,600	1.3612	5,098.12	4,900.19	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0681)	0.0000	1	(0.6812)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	200	1.3612	283.23	272.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	100	1.3612	141.61	136.12	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/17/2025	SDB3260487804	0	600	1.3612	849.69	816.70	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	1	(0.1135)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,900	1.3612	4,106.82	3,947.38	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0548)	0.0000	1	(0.5488)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	5,200	1.3612	7,363.95	7,078.06	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0983)	0.0000	1	(0.9840)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,800	1.3612	3,965.20	3,811.26	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0529)	0.0000	1	(0.5299)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	6,500	1.3612	9,204.94	8,847.57	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1229)	0.0000	1	(1.2300)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	800	1.3612	1,132.92	1,088.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0151)	0.0000	1	(0.1514)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	100	1.3612	141.61	136.12	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	400	1.3612	566.46	544.47	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,300	1.3612	3,257.13	3,130.68	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0435)	0.0000	1	(0.4352)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	300	1.3612	424.84	408.35	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	10,200	1.3612	14,444.67	13,883.88	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1928)	0.0000	1	(1.9302)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	5,100	1.3612	7,222.33	6,941.94	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0964)	0.0000	1	(0.9651)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	800	1.3612	1,132.92	1,088.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0151)	0.0000	1	(0.1514)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	3,700	1.3612	5,239.73	5,036.31	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0699)	0.0000	1	(0.7002)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	200	1.3612	283.23	272.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,000	1.3612	1,416.14	1,361.16	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0189)	0.0000	1	(0.1892)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	7,700	1.3612	10,904.31	10,480.97	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1456)	0.0000	1	(1.4571)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,900	1.3612	2,690.67	2,586.21	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0359)	0.0000	1	(0.3595)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	700	1.3612	991.30	952.82	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0132)	0.0000	1	(0.1325)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,000	1.3612	1,416.14	1,361.16	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0189)	0.0000	1	(0.1892)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,000	1.3612	1,416.14	1,361.16	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0189)	0.0000	1	(0.1892)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,600	1.3612	3,681.97	3,539.03	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0492)	0.0000	1	(0.4920)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	4,000	1.3612	5,664.58	5,444.66	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0756)	0.0000	1	(0.7569)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	200	1.3612	283.23	272.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,400	1.3612	1,982.60	1,905.63	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0265)	0.0000	1	(0.2649)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	13,100	1.3612	18,551.49	17,831.26	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2477)	0.0000	1	(2.4790)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	4,900	1.3612	6,939.11	6,669.71	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0926)	0.0000	1	(0.9273)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	13,500	1.3612	19,117.94	18,375.73	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2552)	0.0000	1	(2.5547)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,100	1.3612	1,557.76	1,497.28	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0208)	0.0000	1	(0.2082)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	400	1.3612	566.46	544.47	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	400	1.3612	566.46	544.47	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	400	1.3612	566.46	544.47	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	3,100	1.3612	4,390.05	4,219.61	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0586)	0.0000	1	(0.5866)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	4,300	1.3612	6,089.42	5,853.01	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0813)	0.0000	1	(0.8137)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,800	1.3612	3,965.20	3,811.26	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0529)	0.0000	1	(0.5299)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,100	1.3612	1,557.76	1,497.28	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0208)	0.0000	1	(0.2082)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	2,100	1.3612	2,973.90	2,858.45	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0397)	0.0000	1	(0.3974)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	1,100	1.3612	1,557.76	1,497.28	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0208)	0.0000	1	(0.2082)	02/07/2025
002017.ZK	01/17/2025	SDB3260487804	0	300	1.3612	424.84	408.35	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	13,700	1.2932	17,592.51	17,716.72	0.0000	4.3300	50.00	0.00	(2.1160)	(0.2461)	0.0000	1	(2.3621)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	900	1.2932	1,149.07	1,163.87	0.0000	4.3300	50.00	0.00	(0.1382)	(0.0162)	0.0000	1	(0.1544)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	3,000	1.2932	3,963.99	3,879.57	0.0000	4.3300	50.00	0.00	(0.4768)	(0.0539)	0.0000	1	(0.5307)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	5,900	1.2932	7,842.19	7,629.83	0.0000	4.3300	50.00	0.00	(0.9432)	(0.1060)	0.0000	1	(1.0492)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,400	1.2932	1,883.35	1,810.47	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0251)	0.0000	1	(0.2517)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	700	1.2932	942.47	905.23	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0126)	0.0000	1	(0.1259)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	900	1.2932	1,194.81	1,163.87	0.0000	4.3300	50.00	0.00	(0.1437)	(0.0162)	0.0000	1	(0.1599)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	800	1.2932	1,072.47	1,034.55	0.0000	4.3300	50.00	0.00	(0.1290)	(0.0144)	0.0000	1	(0.1434)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	700	1.2932	931.57	905.23	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0126)	0.0000	1	(0.1246)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,600	1.2932	3,453.04	3,362.30	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0467)	0.0000	1	(0.4620)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	10,300	1.2932	13,456.38	13,319.87	0.0000	4.3300	50.00	0.00	(0.1618)	(0.0185)	0.0000	1	(0.1803)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	10,800	1.2932	14,053.98	13,966.46	0.0000	4.3300	50.00	0.00	(1.6904)	(0.1940)	0.0000	1	(1.8844)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	11,600	1.2932	15,622.66	15,001.02	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2083)	0.0000	1	(2.0874)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	26,800	1.2932	36,100.99	34,657.52	0.0000	4.3300	50.00	0.00	(4.3421)	(0.4814)	0.0000	1	(4.8235)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/16/2025	SDB3260487804	0	31,100	1.2932	43,365.37	40,218.24	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5586)	0.0000	1	(5.7745)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	8,900	1.2932	12,464.61	11,509.40	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1599)	0.0000	1	(1.6591)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,200	1.2932	3,115.52	2,845.02	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0395)	0.0000	1	(0.4142)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	400	1.2932	566.46	517.28	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0753)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	18,100	1.2932	25,632.21	23,406.76	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3251)	0.0000	1	(3.4081)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	5,800	1.2932	8,213.64	7,500.51	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1042)	0.0000	1	(1.0921)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	7,800	1.2932	11,045.92	10,086.89	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1401)	0.0000	1	(1.4687)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	900	1.2932	1,274.53	1,163.87	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0162)	0.0000	1	(0.1695)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,800	1.2932	3,965.20	3,620.93	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0503)	0.0000	1	(0.5272)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	500	1.2932	708.07	646.60	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0090)	0.0000	1	(0.0941)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	300	1.2932	424.84	387.96	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,800	1.2932	2,549.06	2,327.74	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0323)	0.0000	1	(0.3389)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	29,500	1.2932	41,776.25	38,149.13	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5298)	0.0000	1	(5.5546)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	6,100	1.2932	8,638.48	7,888.47	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1096)	0.0000	1	(1.1486)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	5,800	1.2932	8,213.64	7,500.51	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1042)	0.0000	1	(1.0921)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,400	1.2932	1,982.60	1,810.47	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0251)	0.0000	1	(0.2636)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	3,100	1.2932	4,390.05	4,008.89	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0557)	0.0000	1	(0.5837)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	12,500	1.2932	17,701.80	16,164.89	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2245)	0.0000	1	(2.3536)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	500	1.2932	708.07	646.60	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0090)	0.0000	1	(0.0941)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	800	1.2932	1,132.92	1,034.55	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1506)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	3,600	1.2932	5,098.12	4,655.49	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0647)	0.0000	1	(0.6778)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	200	1.2932	283.23	258.64	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	100	1.2932	141.61	129.32	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0188)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	600	1.2932	849.69	775.91	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0108)	0.0000	1	(0.1130)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,900	1.2932	4,106.82	3,750.25	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0521)	0.0000	1	(0.5460)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	5,200	1.2932	7,363.95	6,724.59	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0934)	0.0000	1	(0.9791)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,800	1.2932	3,965.20	3,620.93	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0503)	0.0000	1	(0.5272)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	6,500	1.2932	9,204.94	8,405.74	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1167)	0.0000	1	(1.2239)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	800	1.2932	1,132.92	1,034.55	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1506)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	100	1.2932	141.61	129.32	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0188)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	400	1.2932	566.46	517.28	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0753)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,300	1.2932	3,257.13	2,974.34	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0413)	0.0000	1	(0.4331)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	300	1.2932	424.84	387.96	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	10,200	1.2932	14,444.67	13,190.55	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1832)	0.0000	1	(1.9206)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	5,100	1.2932	7,222.33	6,595.27	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0916)	0.0000	1	(0.9603)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	800	1.2932	1,132.92	1,034.55	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1506)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	3,700	1.2932	5,239.73	4,784.81	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0665)	0.0000	1	(0.6967)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	200	1.2932	283.23	258.64	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,000	1.2932	1,416.14	1,293.19	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0180)	0.0000	1	(0.1883)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	7,700	1.2932	10,904.31	9,957.57	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1383)	0.0000	1	(1.4498)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,900	1.2932	2,690.67	2,457.06	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0341)	0.0000	1	(0.3578)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	700	1.2932	991.30	905.23	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0126)	0.0000	1	(0.1318)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,000	1.2932	1,416.14	1,293.19	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0180)	0.0000	1	(0.1883)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,000	1.2932	1,416.14	1,293.19	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0180)	0.0000	1	(0.1883)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,600	1.2932	3,681.97	3,362.30	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0467)	0.0000	1	(0.4896)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	4,000	1.2932	5,664.58	5,172.76	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0718)	0.0000	1	(0.7532)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	200	1.2932	283.23	258.64	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,400	1.2932	1,982.60	1,810.47	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0251)	0.0000	1	(0.2636)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	13,100	1.2932	18,551.49	16,940.80	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2353)	0.0000	1	(2.4666)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	4,900	1.2932	6,939.11	6,336.64	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0880)	0.0000	1	(0.9226)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	13,500	1.2932	19,117.94	17,458.08	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2425)	0.0000	1	(2.5419)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,100	1.2932	1,557.76	1,422.51	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0198)	0.0000	1	(0.2071)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	400	1.2932	566.46	517.28	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0753)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/16/2025	SDB3260487804	0	400	1.2932	566.46	517.28	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0753)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	400	1.2932	566.46	517.28	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0753)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	3,100	1.2932	4,390.05	4,008.89	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0557)	0.0000	1	(0.5837)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	4,300	1.2932	6,089.42	5,560.72	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0772)	0.0000	1	(0.8097)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,800	1.2932	3,965.20	3,620.93	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0503)	0.0000	1	(0.5272)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,100	1.2932	1,557.76	1,422.51	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0198)	0.0000	1	(0.2071)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	2,100	1.2932	2,973.90	2,715.70	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0377)	0.0000	1	(0.3954)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	1,100	1.2932	1,557.76	1,422.51	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0198)	0.0000	1	(0.2071)	02/07/2025
002017.ZK	01/16/2025	SDB3260487804	0	300	1.2932	424.84	387.96	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	3,000	1.2998	3,963.99	3,899.47	0.0000	4.3300	50.00	0.00	(0.4768)	(0.0542)	0.0000	1	(0.5309)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	5,900	1.2998	7,842.19	7,668.96	0.0000	4.3300	50.00	0.00	(0.9432)	(0.1065)	0.0000	1	(1.0498)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,400	1.2998	1,883.35	1,819.75	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0253)	0.0000	1	(0.2518)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	700	1.2998	942.47	909.88	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0126)	0.0000	1	(0.1260)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	900	1.2998	1,194.81	1,169.84	0.0000	4.3300	50.00	0.00	(0.1437)	(0.0162)	0.0000	1	(0.1600)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	800	1.2998	1,072.47	1,039.86	0.0000	4.3300	50.00	0.00	(0.1290)	(0.0144)	0.0000	1	(0.1434)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	700	1.2998	931.57	909.88	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0126)	0.0000	1	(0.1247)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,600	1.2998	3,453.04	3,379.54	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0469)	0.0000	1	(0.4623)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	10,300	1.2998	13,456.38	13,388.18	0.0000	4.3300	50.00	0.00	(1.6185)	(0.1859)	0.0000	1	(1.8045)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	10,800	1.2998	14,053.98	14,038.09	0.0000	4.3300	50.00	0.00	(1.6904)	(0.1950)	0.0000	1	(1.8854)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	11,600	1.2998	15,622.66	15,077.95	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2094)	0.0000	1	(2.0885)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	26,800	1.2998	36,100.99	34,835.26	0.0000	4.3300	50.00	0.00	(4.3421)	(0.4838)	0.0000	1	(4.8260)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	31,100	1.2998	43,365.37	40,424.50	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5615)	0.0000	1	(5.7773)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	8,900	1.2998	12,464.61	11,568.42	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1607)	0.0000	1	(1.6599)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,200	1.2998	3,115.52	2,859.61	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0397)	0.0000	1	(0.4144)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	400	1.2998	566.46	519.93	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	18,100	1.2998	25,632.21	23,526.80	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3268)	0.0000	1	(3.4097)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	5,800	1.2998	8,213.64	7,538.97	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1047)	0.0000	1	(1.0926)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	7,800	1.2998	11,045.92	10,138.62	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1408)	0.0000	1	(1.4694)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	900	1.2998	1,274.53	1,169.84	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0162)	0.0000	1	(0.1695)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,800	1.2998	3,965.20	3,639.50	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0505)	0.0000	1	(0.5275)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	500	1.2998	708.07	649.91	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0090)	0.0000	1	(0.0942)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	300	1.2998	424.84	389.95	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,800	1.2998	2,549.06	2,339.68	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0325)	0.0000	1	(0.3391)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	29,500	1.2998	41,776.25	38,344.78	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5326)	0.0000	1	(5.5573)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	6,100	1.2998	8,638.48	7,928.92	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1101)	0.0000	1	(1.1491)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	5,800	1.2998	8,213.64	7,538.97	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1047)	0.0000	1	(1.0926)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,400	1.2998	1,982.60	1,819.75	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0253)	0.0000	1	(0.2637)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	3,100	1.2998	4,390.05	4,029.45	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0560)	0.0000	1	(0.5840)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	12,500	1.2998	17,701.80	16,247.79	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2257)	0.0000	1	(2.3548)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	500	1.2998	708.07	649.91	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0090)	0.0000	1	(0.0942)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	800	1.2998	1,132.92	1,039.86	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1507)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	3,600	1.2998	5,098.12	4,679.36	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0650)	0.0000	1	(0.6782)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	200	1.2998	283.23	259.96	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	100	1.2998	141.61	129.98	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0188)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	600	1.2998	849.69	779.89	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0108)	0.0000	1	(0.1130)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,900	1.2998	4,106.82	3,769.49	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0524)	0.0000	1	(0.5463)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	5,200	1.2998	7,363.95	6,759.08	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0939)	0.0000	1	(0.9796)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,800	1.2998	3,965.20	3,639.50	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0505)	0.0000	1	(0.5275)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	6,500	1.2998	9,204.94	8,448.85	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1173)	0.0000	1	(1.2245)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	800	1.2998	1,132.92	1,039.86	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1507)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	100	1.2998	141.61	129.98	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0188)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	400	1.2998	566.46	519.93	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,300	1.2998	3,257.13	2,989.59	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0415)	0.0000	1	(0.4333)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/15/2025	SDB3260487804	0	300	1.2998	424.84	389.95	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	10,200	1.2998	14,444.67	13,258.19	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1841)	0.0000	1	(1.9215)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	5,100	1.2998	7,222.33	6,629.10	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0921)	0.0000	1	(0.9608)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	800	1.2998	1,132.92	1,039.86	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0144)	0.0000	1	(0.1507)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	3,700	1.2998	5,239.73	4,809.35	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0668)	0.0000	1	(0.6970)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	200	1.2998	283.23	259.96	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,000	1.2998	1,416.14	1,299.82	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0181)	0.0000	1	(0.1884)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	7,700	1.2998	10,904.31	10,008.64	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1390)	0.0000	1	(1.4506)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,900	1.2998	2,690.67	2,469.66	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0343)	0.0000	1	(0.3579)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	700	1.2998	991.30	909.88	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0126)	0.0000	1	(0.1319)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,000	1.2998	1,416.14	1,299.82	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0181)	0.0000	1	(0.1884)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,000	1.2998	1,416.14	1,299.82	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0181)	0.0000	1	(0.1884)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,600	1.2998	3,681.97	3,379.54	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0469)	0.0000	1	(0.4898)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	4,000	1.2998	5,664.58	5,199.29	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0722)	0.0000	1	(0.7535)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	200	1.2998	283.23	259.96	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,400	1.2998	1,982.60	1,819.75	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0253)	0.0000	1	(0.2637)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	13,100	1.2998	18,551.49	17,027.68	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2365)	0.0000	1	(2.4678)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	4,900	1.2998	6,939.11	6,369.13	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0885)	0.0000	1	(0.9231)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	13,500	1.2998	19,117.94	17,547.61	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2437)	0.0000	1	(2.5432)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,100	1.2998	1,557.76	1,429.81	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0199)	0.0000	1	(0.2072)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	400	1.2998	566.46	519.93	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	400	1.2998	566.46	519.93	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	400	1.2998	566.46	519.93	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0072)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	3,100	1.2998	4,390.05	4,029.45	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0560)	0.0000	1	(0.5840)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	4,300	1.2998	6,089.42	5,589.24	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0776)	0.0000	1	(0.8101)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,800	1.2998	3,965.20	3,639.50	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0505)	0.0000	1	(0.5275)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,100	1.2998	1,557.76	1,429.81	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0199)	0.0000	1	(0.2072)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	2,100	1.2998	2,973.90	2,729.63	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0379)	0.0000	1	(0.3956)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	1,100	1.2998	1,557.76	1,429.81	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0199)	0.0000	1	(0.2072)	02/07/2025
002017.ZK	01/15/2025	SDB3260487804	0	300	1.2998	424.84	389.95	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,400	1.3387	1,883.35	1,874.12	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0260)	0.0000	1	(0.2526)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	700	1.3387	942.47	937.06	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0130)	0.0000	1	(0.1264)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	900	1.3387	1,194.81	1,204.79	0.0000	4.3300	50.00	0.00	(0.1437)	(0.0167)	0.0000	1	(0.1604)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	800	1.3387	1,072.47	1,070.93	0.0000	4.3300	50.00	0.00	(0.1290)	(0.0149)	0.0000	1	(0.1439)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	700	1.3387	931.57	937.06	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0130)	0.0000	1	(0.1251)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,600	1.3387	3,453.04	3,480.51	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0483)	0.0000	1	(0.4637)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	10,300	1.3387	13,456.38	13,788.17	0.0000	4.3300	50.00	0.00	(1.6185)	(0.1915)	0.0000	1	(1.8100)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	10,800	1.3387	14,053.98	14,457.50	0.0000	4.3300	50.00	0.00	(1.6904)	(0.2008)	0.0000	1	(1.8912)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	11,600	1.3387	15,622.66	15,528.42	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2157)	0.0000	1	(2.0947)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	26,800	1.3387	36,100.99	35,876.01	0.0000	4.3300	50.00	0.00	(4.3421)	(0.4983)	0.0000	1	(4.8404)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	31,100	1.3387	43,365.37	41,632.23	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5782)	0.0000	1	(5.7941)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	8,900	1.3387	12,464.61	11,914.05	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1655)	0.0000	1	(1.6647)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,200	1.3387	3,115.52	2,945.05	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0409)	0.0000	1	(0.4156)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	400	1.3387	566.46	535.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0074)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	18,100	1.3387	25,632.21	24,229.69	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3365)	0.0000	1	(3.4195)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	5,800	1.3387	8,213.64	7,764.21	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1078)	0.0000	1	(1.0958)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	7,800	1.3387	11,045.92	10,441.52	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1450)	0.0000	1	(1.4736)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	900	1.3387	1,274.53	1,204.79	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0167)	0.0000	1	(0.1700)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,800	1.3387	3,965.20	3,748.24	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0521)	0.0000	1	(0.5290)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	500	1.3387	708.07	669.33	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0093)	0.0000	1	(0.0945)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	300	1.3387	424.84	401.60	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,800	1.3387	2,549.06	2,409.58	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0335)	0.0000	1	(0.3401)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	29,500	1.3387	41,776.25	39,490.38	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5485)	0.0000	1	(5.5732)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/14/2025	SDB3260487804	0	6,100	1.3387	8,638.48	8,165.81	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1134)	0.0000	1	(1.1524)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	5,800	1.3387	8,213.64	7,764.21	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1078)	0.0000	1	(1.0958)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,400	1.3387	1,982.60	1,874.12	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0260)	0.0000	1	(0.2645)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	3,100	1.3387	4,390.05	4,149.84	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0576)	0.0000	1	(0.5857)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	12,500	1.3387	17,701.80	16,733.21	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2324)	0.0000	1	(2.3615)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	500	1.3387	708.07	669.33	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0093)	0.0000	1	(0.0945)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	800	1.3387	1,132.92	1,070.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0149)	0.0000	1	(0.1511)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	3,600	1.3387	5,098.12	4,819.17	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0669)	0.0000	1	(0.6801)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	200	1.3387	283.23	267.73	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	100	1.3387	141.61	133.87	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	600	1.3387	849.69	803.19	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0112)	0.0000	1	(0.1134)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,900	1.3387	4,106.82	3,882.11	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0539)	0.0000	1	(0.5479)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	5,200	1.3387	7,363.95	6,961.02	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0967)	0.0000	1	(0.9824)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,800	1.3387	3,965.20	3,748.24	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0521)	0.0000	1	(0.5290)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	6,500	1.3387	9,204.94	8,701.27	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1209)	0.0000	1	(1.2280)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	800	1.3387	1,132.92	1,070.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0149)	0.0000	1	(0.1511)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	100	1.3387	141.61	133.87	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	400	1.3387	566.46	535.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0074)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,300	1.3387	3,257.13	3,078.91	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0428)	0.0000	1	(0.4345)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	300	1.3387	424.84	401.60	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	10,200	1.3387	14,444.67	13,654.30	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1896)	0.0000	1	(1.9270)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	5,100	1.3387	7,222.33	6,827.15	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0948)	0.0000	1	(0.9635)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	800	1.3387	1,132.92	1,070.93	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0149)	0.0000	1	(0.1511)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	3,700	1.3387	5,239.73	4,953.03	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0688)	0.0000	1	(0.6990)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	200	1.3387	283.23	267.73	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,000	1.3387	1,416.14	1,338.66	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0186)	0.0000	1	(0.1889)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	7,700	1.3387	10,904.31	10,307.66	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1432)	0.0000	1	(1.4547)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,900	1.3387	2,690.67	2,543.45	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0353)	0.0000	1	(0.3590)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	700	1.3387	991.30	937.06	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0130)	0.0000	1	(0.1322)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,000	1.3387	1,416.14	1,338.66	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0186)	0.0000	1	(0.1889)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,000	1.3387	1,416.14	1,338.66	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0186)	0.0000	1	(0.1889)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,600	1.3387	3,681.97	3,480.51	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0483)	0.0000	1	(0.4912)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	4,000	1.3387	5,664.58	5,354.63	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0744)	0.0000	1	(0.7557)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	200	1.3387	283.23	267.73	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,400	1.3387	1,982.60	1,874.12	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0260)	0.0000	1	(0.2645)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	13,100	1.3387	18,551.49	17,536.41	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2436)	0.0000	1	(2.4749)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	4,900	1.3387	6,939.11	6,559.42	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0911)	0.0000	1	(0.9257)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	13,500	1.3387	19,117.94	18,071.87	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2510)	0.0000	1	(2.5505)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,100	1.3387	1,557.76	1,472.52	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0205)	0.0000	1	(0.2078)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	400	1.3387	566.46	535.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0074)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	400	1.3387	566.46	535.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0074)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	400	1.3387	566.46	535.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0074)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	3,100	1.3387	4,390.05	4,149.84	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0576)	0.0000	1	(0.5857)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	4,300	1.3387	6,089.42	5,756.23	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0799)	0.0000	1	(0.8124)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,800	1.3387	3,965.20	3,748.24	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0521)	0.0000	1	(0.5290)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,100	1.3387	1,557.76	1,472.52	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0205)	0.0000	1	(0.2078)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	2,100	1.3387	2,973.90	2,811.18	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0390)	0.0000	1	(0.3967)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	1,100	1.3387	1,557.76	1,472.52	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0205)	0.0000	1	(0.2078)	02/07/2025
002017.ZK	01/14/2025	SDB3260487804	0	300	1.3387	424.84	401.60	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	900	1.3461	1,194.81	1,211.45	0.0000	4.3300	50.00	0.00	(0.1437)	(0.0168)	0.0000	1	(0.1605)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	800	1.3461	1,072.47	1,076.84	0.0000	4.3300	50.00	0.00	(0.1290)	(0.0150)	0.0000	1	(0.1440)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	700	1.3461	931.57	942.24	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0131)	0.0000	1	(0.1251)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,600	1.3461	3,453.04	3,499.74	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0486)	0.0000	1	(0.4639)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/13/2025	SDB3260487804	0	10,300	1.3461	13,456.38	13,864.36	0.0000	4.3300	50.00	0.00	(1.6185)	(0.1926)	0.0000	1	(1.8111)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	10,800	1.3461	14,053.98	14,537.38	0.0000	4.3300	50.00	0.00	(1.6904)	(0.2019)	0.0000	1	(1.8923)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	11,600	1.3461	15,622.66	15,614.23	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2169)	0.0000	1	(2.0959)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	26,800	1.3461	36,100.99	36,074.25	0.0000	4.3300	50.00	0.00	(4.3421)	(0.5010)	0.0000	1	(4.8432)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	31,100	1.3461	43,365.37	41,862.28	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5814)	0.0000	1	(5.7973)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	8,900	1.3461	12,464.61	11,979.88	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1664)	0.0000	1	(1.6656)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,200	1.3461	3,115.52	2,961.32	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0411)	0.0000	1	(0.4159)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	400	1.3461	566.46	538.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	18,100	1.3461	25,632.21	24,363.58	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3384)	0.0000	1	(3.4214)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	5,800	1.3461	8,213.64	7,807.11	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1084)	0.0000	1	(1.0963)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	7,800	1.3461	11,045.92	10,499.22	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1458)	0.0000	1	(1.4744)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	900	1.3461	1,274.53	1,211.45	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0168)	0.0000	1	(0.1701)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,800	1.3461	3,965.20	3,768.95	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0523)	0.0000	1	(0.5293)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	500	1.3461	708.07	673.03	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0093)	0.0000	1	(0.0945)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	300	1.3461	424.84	403.82	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,800	1.3461	2,549.06	2,422.90	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0337)	0.0000	1	(0.3402)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	29,500	1.3461	41,776.25	39,708.59	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5515)	0.0000	1	(5.5763)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	6,100	1.3461	8,638.48	8,210.93	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1140)	0.0000	1	(1.1531)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	5,800	1.3461	8,213.64	7,807.11	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1084)	0.0000	1	(1.0963)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,400	1.3461	1,982.60	1,884.48	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0262)	0.0000	1	(0.2646)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	3,100	1.3461	4,390.05	4,172.77	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0580)	0.0000	1	(0.5860)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	12,500	1.3461	17,701.80	16,825.67	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2337)	0.0000	1	(2.3628)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	500	1.3461	708.07	673.03	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0093)	0.0000	1	(0.0945)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	800	1.3461	1,132.92	1,076.84	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0150)	0.0000	1	(0.1512)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	3,600	1.3461	5,098.12	4,845.79	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0673)	0.0000	1	(0.6805)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	200	1.3461	283.23	269.21	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	100	1.3461	141.61	134.61	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	600	1.3461	849.69	807.63	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0112)	0.0000	1	(0.1134)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,900	1.3461	4,106.82	3,903.56	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0542)	0.0000	1	(0.5482)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	5,200	1.3461	7,363.95	6,999.48	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0972)	0.0000	1	(0.9829)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,800	1.3461	3,965.20	3,768.95	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0523)	0.0000	1	(0.5293)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	6,500	1.3461	9,204.94	8,749.35	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1215)	0.0000	1	(1.2287)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	800	1.3461	1,132.92	1,076.84	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0150)	0.0000	1	(0.1512)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	100	1.3461	141.61	134.61	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	400	1.3461	566.46	538.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,300	1.3461	3,257.13	3,095.92	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0430)	0.0000	1	(0.4348)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	300	1.3461	424.84	403.82	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	10,200	1.3461	14,444.67	13,729.75	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1907)	0.0000	1	(1.9281)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	5,100	1.3461	7,222.33	6,864.88	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0953)	0.0000	1	(0.9640)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	800	1.3461	1,132.92	1,076.84	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0150)	0.0000	1	(0.1512)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	3,700	1.3461	5,239.73	4,980.40	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0692)	0.0000	1	(0.6994)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	200	1.3461	283.23	269.21	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,000	1.3461	1,416.14	1,346.05	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0187)	0.0000	1	(0.1890)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	7,700	1.3461	10,904.31	10,364.62	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1440)	0.0000	1	(1.4555)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,900	1.3461	2,690.67	2,557.50	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0355)	0.0000	1	(0.3591)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	700	1.3461	991.30	942.24	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0131)	0.0000	1	(0.1323)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,000	1.3461	1,416.14	1,346.05	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0187)	0.0000	1	(0.1890)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,000	1.3461	1,416.14	1,346.05	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0187)	0.0000	1	(0.1890)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,600	1.3461	3,681.97	3,499.74	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0486)	0.0000	1	(0.4915)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	4,000	1.3461	5,664.58	5,384.22	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0748)	0.0000	1	(0.7561)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	200	1.3461	283.23	269.21	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0037)	0.0000	1	(0.0378)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,400	1.3461	1,982.60	1,884.48	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0262)	0.0000	1	(0.2646)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	13,100	1.3461	18,551.49	17,633.31	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2449)	0.0000	1	(2.4762)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/13/2025	SDB3260487804	0	4,900	1.3461	6,939.11	6,595.66	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0916)	0.0000	1	(0.9262)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	13,500	1.3461	19,117.94	18,171.73	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2524)	0.0000	1	(2.5518)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,100	1.3461	1,557.76	1,480.66	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0206)	0.0000	1	(0.2079)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	400	1.3461	566.46	538.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	400	1.3461	566.46	538.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	400	1.3461	566.46	538.42	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0075)	0.0000	1	(0.0756)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	3,100	1.3461	4,390.05	4,172.77	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0580)	0.0000	1	(0.5860)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	4,300	1.3461	6,089.42	5,788.03	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0804)	0.0000	1	(0.8128)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,800	1.3461	3,965.20	3,768.95	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0523)	0.0000	1	(0.5293)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,100	1.3461	1,557.76	1,480.66	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0206)	0.0000	1	(0.2079)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	2,100	1.3461	2,973.90	2,826.71	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0393)	0.0000	1	(0.3970)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	1,100	1.3461	1,557.76	1,480.66	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0206)	0.0000	1	(0.2079)	02/07/2025
002017.ZK	01/13/2025	SDB3260487804	0	300	1.3461	424.84	403.82	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	700	1.3508	931.57	945.56	0.0000	4.3300	50.00	0.00	(0.3361)	(0.0394)	0.0000	3	(0.3755)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,600	1.3508	3,453.04	3,512.08	0.0000	4.3300	50.00	0.00	(1.2460)	(0.1463)	0.0000	3	(1.3923)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	10,300	1.3508	13,456.38	13,913.23	0.0000	4.3300	50.00	0.00	(4.8555)	(0.5797)	0.0000	3	(5.4352)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	10,800	1.3508	14,053.98	14,588.63	0.0000	4.3300	50.00	0.00	(5.0711)	(0.6079)	0.0000	3	(5.6790)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	11,600	1.3508	15,622.66	15,669.27	0.0000	4.3300	50.00	0.00	(5.6372)	(0.6529)	0.0000	3	(6.2901)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	26,800	1.3508	36,100.99	36,201.41	0.0000	4.3300	50.00	0.00	(13.0264)	(1.5084)	0.0000	3	(14.5348)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	31,100	1.3508	43,365.37	42,009.85	0.0000	4.3300	50.00	0.00	(15.6477)	(1.7504)	0.0000	3	(17.3981)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	8,900	1.3508	12,464.61	12,022.11	0.0000	4.3300	50.00	0.00	(4.4976)	(0.5009)	0.0000	3	(4.9986)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,200	1.3508	3,115.52	2,971.76	0.0000	4.3300	50.00	0.00	(1.1242)	(0.1238)	0.0000	3	(1.2480)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	400	1.3508	566.46	540.32	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0225)	0.0000	3	(0.2269)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	18,100	1.3508	25,632.21	24,449.46	0.0000	4.3300	50.00	0.00	(9.2490)	(1.0187)	0.0000	3	(10.2677)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	5,800	1.3508	8,213.64	7,834.63	0.0000	4.3300	50.00	0.00	(2.9638)	(0.3264)	0.0000	3	(3.2902)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	7,800	1.3508	11,045.92	10,536.23	0.0000	4.3300	50.00	0.00	(3.9857)	(0.4390)	0.0000	3	(4.4247)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	900	1.3508	1,274.53	1,215.72	0.0000	4.3300	50.00	0.00	(0.4599)	(0.0507)	0.0000	3	(0.5105)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,800	1.3508	3,965.20	3,782.24	0.0000	4.3300	50.00	0.00	(1.4308)	(0.1576)	0.0000	3	(1.5884)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	500	1.3508	708.07	675.40	0.0000	4.3300	50.00	0.00	(0.2555)	(0.0281)	0.0000	3	(0.2836)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	300	1.3508	424.84	405.24	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0169)	0.0000	3	(0.1702)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,800	1.3508	2,549.06	2,431.44	0.0000	4.3300	50.00	0.00	(0.9198)	(0.1013)	0.0000	3	(1.0211)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	29,500	1.3508	41,776.25	39,848.57	0.0000	4.3300	50.00	0.00	(15.0743)	(1.6604)	0.0000	3	(16.7346)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	6,100	1.3508	8,638.48	8,239.87	0.0000	4.3300	50.00	0.00	(3.1171)	(0.3433)	0.0000	3	(3.4604)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	5,800	1.3508	8,213.64	7,834.63	0.0000	4.3300	50.00	0.00	(2.9638)	(0.3264)	0.0000	3	(3.2902)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,400	1.3508	1,982.60	1,891.12	0.0000	4.3300	50.00	0.00	(0.7154)	(0.0788)	0.0000	3	(0.7942)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	3,100	1.3508	4,390.05	4,187.48	0.0000	4.3300	50.00	0.00	(1.5841)	(0.1745)	0.0000	3	(1.7586)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	12,500	1.3508	17,701.80	16,884.99	0.0000	4.3300	50.00	0.00	(6.3874)	(0.7035)	0.0000	3	(7.0909)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	500	1.3508	708.07	675.40	0.0000	4.3300	50.00	0.00	(0.2555)	(0.0281)	0.0000	3	(0.2836)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	800	1.3508	1,132.92	1,080.64	0.0000	4.3300	50.00	0.00	(0.4088)	(0.0450)	0.0000	3	(0.4538)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	3,600	1.3508	5,098.12	4,862.88	0.0000	4.3300	50.00	0.00	(1.8396)	(0.2026)	0.0000	3	(2.0422)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	200	1.3508	283.23	270.16	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	3	(0.1135)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	100	1.3508	141.61	135.08	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	3	(0.0567)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	600	1.3508	849.69	810.48	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0338)	0.0000	3	(0.3404)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,900	1.3508	4,106.82	3,917.32	0.0000	4.3300	50.00	0.00	(1.4819)	(0.1632)	0.0000	3	(1.6451)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	5,200	1.3508	7,363.95	7,024.15	0.0000	4.3300	50.00	0.00	(2.6572)	(0.2927)	0.0000	3	(2.9498)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,800	1.3508	3,965.20	3,782.24	0.0000	4.3300	50.00	0.00	(1.4308)	(0.1576)	0.0000	3	(1.5884)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	6,500	1.3508	9,204.94	8,780.19	0.0000	4.3300	50.00	0.00	(3.3214)	(0.3658)	0.0000	3	(3.6873)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	800	1.3508	1,132.92	1,080.64	0.0000	4.3300	50.00	0.00	(0.4088)	(0.0450)	0.0000	3	(0.4538)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	100	1.3508	141.61	135.08	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	3	(0.0567)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	400	1.3508	566.46	540.32	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0225)	0.0000	3	(0.2269)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,300	1.3508	3,257.13	3,106.84	0.0000	4.3300	50.00	0.00	(1.1753)	(0.1295)	0.0000	3	(1.3047)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	300	1.3508	424.84	405.24	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0169)	0.0000	3	(0.1702)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	10,200	1.3508	14,444.67	13,778.15	0.0000	4.3300	50.00	0.00	(5.2121)	(0.5741)	0.0000	3	(5.7862)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/10/2025	SDB3260487804	0	5,100	1.3508	7,222.33	6,889.07	0.0000	4.3300	50.00	0.00	(2.6061)	(0.2870)	0.0000	3	(2.8931)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	800	1.3508	1,132.92	1,080.64	0.0000	4.3300	50.00	0.00	(0.4088)	(0.0450)	0.0000	3	(0.4538)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	3,700	1.3508	5,239.73	4,997.96	0.0000	4.3300	50.00	0.00	(1.8907)	(0.2082)	0.0000	3	(2.0989)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	200	1.3508	283.23	270.16	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	3	(0.1135)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,000	1.3508	1,416.14	1,350.80	0.0000	4.3300	50.00	0.00	(0.5110)	(0.0563)	0.0000	3	(0.5673)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	7,700	1.3508	10,904.31	10,401.15	0.0000	4.3300	50.00	0.00	(3.9346)	(0.4334)	0.0000	3	(4.3680)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,900	1.3508	2,690.67	2,566.52	0.0000	4.3300	50.00	0.00	(0.9709)	(0.1069)	0.0000	3	(1.0778)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	700	1.3508	991.30	945.56	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0394)	0.0000	3	(0.3971)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,000	1.3508	1,416.14	1,350.80	0.0000	4.3300	50.00	0.00	(0.5110)	(0.0563)	0.0000	3	(0.5673)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,000	1.3508	1,416.14	1,350.80	0.0000	4.3300	50.00	0.00	(0.5110)	(0.0563)	0.0000	3	(0.5673)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,600	1.3508	3,681.97	3,512.08	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1463)	0.0000	3	(1.4749)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	4,000	1.3508	5,664.58	5,403.20	0.0000	4.3300	50.00	0.00	(2.0440)	(0.2251)	0.0000	3	(2.2691)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	200	1.3508	283.23	270.16	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	3	(0.1135)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,400	1.3508	1,982.60	1,891.12	0.0000	4.3300	50.00	0.00	(0.7154)	(0.0788)	0.0000	3	(0.7942)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	13,100	1.3508	18,551.49	17,695.47	0.0000	4.3300	50.00	0.00	(6.6940)	(0.7373)	0.0000	3	(7.4313)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	4,900	1.3508	6,939.11	6,618.92	0.0000	4.3300	50.00	0.00	(2.5039)	(0.2758)	0.0000	3	(2.7796)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	13,500	1.3508	19,117.94	18,235.79	0.0000	4.3300	50.00	0.00	(6.8984)	(0.7598)	0.0000	3	(7.6582)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,100	1.3508	1,557.76	1,485.88	0.0000	4.3300	50.00	0.00	(0.5621)	(0.0619)	0.0000	3	(0.6240)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	400	1.3508	566.46	540.32	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0225)	0.0000	3	(0.2269)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	400	1.3508	566.46	540.32	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0225)	0.0000	3	(0.2269)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	400	1.3508	566.46	540.32	0.0000	4.3300	50.00	0.00	(0.2044)	(0.0225)	0.0000	3	(0.2269)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	3,100	1.3508	4,390.05	4,187.48	0.0000	4.3300	50.00	0.00	(1.5841)	(0.1745)	0.0000	3	(1.7586)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	4,300	1.3508	6,089.42	5,808.44	0.0000	4.3300	50.00	0.00	(2.1973)	(0.2420)	0.0000	3	(2.4393)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,800	1.3508	3,965.20	3,782.24	0.0000	4.3300	50.00	0.00	(1.4308)	(0.1576)	0.0000	3	(1.5884)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,100	1.3508	1,557.76	1,485.88	0.0000	4.3300	50.00	0.00	(0.5621)	(0.0619)	0.0000	3	(0.6240)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	2,100	1.3508	2,973.90	2,836.68	0.0000	4.3300	50.00	0.00	(1.0731)	(0.1182)	0.0000	3	(1.1913)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	1,100	1.3508	1,557.76	1,485.88	0.0000	4.3300	50.00	0.00	(0.5621)	(0.0619)	0.0000	3	(0.6240)	02/07/2025
002017.ZK	01/10/2025	SDB3260487804	0	300	1.3508	424.84	405.24	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0169)	0.0000	3	(0.1702)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	10,300	1.3103	13,456.38	13,496.27	0.0000	4.3300	50.00	0.00	(1.6185)	(0.1874)	0.0000	1	(1.8060)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	10,800	1.3103	14,053.98	14,151.42	0.0000	4.3300	50.00	0.00	(1.6904)	(0.1965)	0.0000	1	(1.8869)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	11,600	1.3103	15,622.66	15,199.68	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2111)	0.0000	1	(2.0902)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	26,800	1.3103	36,100.99	35,116.50	0.0000	4.3300	50.00	0.00	(4.3421)	(0.4877)	0.0000	1	(4.8299)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	31,100	1.3103	43,365.37	40,750.86	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5660)	0.0000	1	(5.7819)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	8,900	1.3103	12,464.61	11,661.82	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1620)	0.0000	1	(1.6612)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,200	1.3103	3,115.52	2,882.70	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0400)	0.0000	1	(0.4148)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	400	1.3103	566.46	524.13	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	18,100	1.3103	25,632.21	23,716.74	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3294)	0.0000	1	(3.4124)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	5,800	1.3103	8,213.64	7,599.84	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1056)	0.0000	1	(1.0935)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	7,800	1.3103	11,045.92	10,220.47	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1420)	0.0000	1	(1.4705)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	900	1.3103	1,274.53	1,179.29	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0164)	0.0000	1	(0.1697)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,800	1.3103	3,965.20	3,668.89	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0510)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	500	1.3103	708.07	655.16	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0091)	0.0000	1	(0.0943)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	300	1.3103	424.84	393.10	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,800	1.3103	2,549.06	2,358.57	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0328)	0.0000	1	(0.3394)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	29,500	1.3103	41,776.25	38,654.35	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5369)	0.0000	1	(5.5616)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	6,100	1.3103	8,638.48	7,992.93	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1110)	0.0000	1	(1.1500)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	5,800	1.3103	8,213.64	7,599.84	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1056)	0.0000	1	(1.0935)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,400	1.3103	1,982.60	1,834.44	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0255)	0.0000	1	(0.2639)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	3,100	1.3103	4,390.05	4,061.98	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0564)	0.0000	1	(0.5844)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	12,500	1.3103	17,701.80	16,378.96	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2275)	0.0000	1	(2.3566)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	500	1.3103	708.07	655.16	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0091)	0.0000	1	(0.0943)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	800	1.3103	1,132.92	1,048.25	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	3,600	1.3103	5,098.12	4,717.14	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0655)	0.0000	1	(0.6787)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/09/2025	SDB3260487804	0	200	1.3103	283.23	262.06	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	100	1.3103	141.61	131.03	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	600	1.3103	849.69	786.19	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0109)	0.0000	1	(0.1131)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,900	1.3103	4,106.82	3,799.92	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0528)	0.0000	1	(0.5467)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	5,200	1.3103	7,363.95	6,813.65	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0946)	0.0000	1	(0.9804)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,800	1.3103	3,965.20	3,668.89	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0510)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	6,500	1.3103	9,204.94	8,517.06	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1183)	0.0000	1	(1.2254)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	800	1.3103	1,132.92	1,048.25	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	100	1.3103	141.61	131.03	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	400	1.3103	566.46	524.13	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,300	1.3103	3,257.13	3,013.73	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0419)	0.0000	1	(0.4336)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	300	1.3103	424.84	393.10	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	10,200	1.3103	14,444.67	13,365.23	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1856)	0.0000	1	(1.9230)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	5,100	1.3103	7,222.33	6,682.62	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0928)	0.0000	1	(0.9615)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	800	1.3103	1,132.92	1,048.25	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	3,700	1.3103	5,239.73	4,848.17	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0673)	0.0000	1	(0.6976)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	200	1.3103	283.23	262.06	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,000	1.3103	1,416.14	1,310.32	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	7,700	1.3103	10,904.31	10,089.44	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1401)	0.0000	1	(1.4517)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,900	1.3103	2,690.67	2,489.60	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0346)	0.0000	1	(0.3582)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	700	1.3103	991.30	917.22	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0127)	0.0000	1	(0.1320)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,000	1.3103	1,416.14	1,310.32	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,000	1.3103	1,416.14	1,310.32	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,600	1.3103	3,681.97	3,406.82	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0473)	0.0000	1	(0.4902)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	4,000	1.3103	5,664.58	5,241.27	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0728)	0.0000	1	(0.7541)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	200	1.3103	283.23	262.06	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,400	1.3103	1,982.60	1,834.44	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0255)	0.0000	1	(0.2639)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	13,100	1.3103	18,551.49	17,165.15	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2384)	0.0000	1	(2.4697)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	4,900	1.3103	6,939.11	6,420.55	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0892)	0.0000	1	(0.9238)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	13,500	1.3103	19,117.94	17,689.28	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2457)	0.0000	1	(2.5451)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,100	1.3103	1,557.76	1,441.35	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	400	1.3103	566.46	524.13	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	400	1.3103	566.46	524.13	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	400	1.3103	566.46	524.13	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	3,100	1.3103	4,390.05	4,061.98	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0564)	0.0000	1	(0.5844)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	4,300	1.3103	6,089.42	5,634.36	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0783)	0.0000	1	(0.8107)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,800	1.3103	3,965.20	3,668.89	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0510)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,100	1.3103	1,557.76	1,441.35	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	2,100	1.3103	2,973.90	2,751.67	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0382)	0.0000	1	(0.3959)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	1,100	1.3103	1,557.76	1,441.35	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/09/2025	SDB3260487804	0	300	1.3103	424.84	393.10	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	11,600	1.3100	15,622.66	15,195.85	0.0000	4.3300	50.00	0.00	(1.8791)	(0.2111)	0.0000	1	(2.0901)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	26,800	1.3100	36,100.99	35,107.65	0.0000	4.3300	50.00	0.00	(4.3421)	(0.4876)	0.0000	1	(4.8298)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	31,100	1.3100	43,365.37	40,740.60	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5658)	0.0000	1	(5.7817)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	8,900	1.3100	12,464.61	11,658.88	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1619)	0.0000	1	(1.6611)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,200	1.3100	3,115.52	2,881.97	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0400)	0.0000	1	(0.4148)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	400	1.3100	566.46	523.99	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	18,100	1.3100	25,632.21	23,710.76	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3293)	0.0000	1	(3.4123)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	5,800	1.3100	8,213.64	7,597.92	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1055)	0.0000	1	(1.0934)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	7,800	1.3100	11,045.92	10,217.90	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1419)	0.0000	1	(1.4705)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	900	1.3100	1,274.53	1,178.99	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0164)	0.0000	1	(0.1697)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,800	1.3100	3,965.20	3,667.96	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0509)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	500	1.3100	708.07	654.99	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0091)	0.0000	1	(0.0943)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/08/2025	SDB3260487804	0	300	1.3100	424.84	393.00	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,800	1.3100	2,549.06	2,357.98	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0327)	0.0000	1	(0.3393)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	29,500	1.3100	41,776.25	38,644.62	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5367)	0.0000	1	(5.5615)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	6,100	1.3100	8,638.48	7,990.92	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1110)	0.0000	1	(1.1500)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	5,800	1.3100	8,213.64	7,597.92	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1055)	0.0000	1	(1.0934)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,400	1.3100	1,982.60	1,833.98	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0255)	0.0000	1	(0.2639)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	3,100	1.3100	4,390.05	4,060.96	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0564)	0.0000	1	(0.5844)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	12,500	1.3100	17,701.80	16,374.84	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2274)	0.0000	1	(2.3566)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	500	1.3100	708.07	654.99	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0091)	0.0000	1	(0.0943)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	800	1.3100	1,132.92	1,047.99	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	3,600	1.3100	5,098.12	4,715.95	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0655)	0.0000	1	(0.6787)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	200	1.3100	283.23	262.00	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	100	1.3100	141.61	131.00	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	600	1.3100	849.69	785.99	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0109)	0.0000	1	(0.1131)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,900	1.3100	4,106.82	3,798.96	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0528)	0.0000	1	(0.5467)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	5,200	1.3100	7,363.95	6,811.93	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0946)	0.0000	1	(0.9803)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,800	1.3100	3,965.20	3,667.96	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0509)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	6,500	1.3100	9,204.94	8,514.92	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1183)	0.0000	1	(1.2254)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	800	1.3100	1,132.92	1,047.99	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	100	1.3100	141.61	131.00	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	400	1.3100	566.46	523.99	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,300	1.3100	3,257.13	3,012.97	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0418)	0.0000	1	(0.4336)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	300	1.3100	424.84	393.00	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	10,200	1.3100	14,444.67	13,361.87	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1856)	0.0000	1	(1.9230)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	5,100	1.3100	7,222.33	6,680.93	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0928)	0.0000	1	(0.9615)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	800	1.3100	1,132.92	1,047.99	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0146)	0.0000	1	(0.1508)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	3,700	1.3100	5,239.73	4,846.95	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0673)	0.0000	1	(0.6975)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	200	1.3100	283.23	262.00	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,000	1.3100	1,416.14	1,309.99	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	7,700	1.3100	10,904.31	10,086.90	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1401)	0.0000	1	(1.4516)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,900	1.3100	2,690.67	2,488.98	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0346)	0.0000	1	(0.3582)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	700	1.3100	991.30	916.99	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0127)	0.0000	1	(0.1320)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,000	1.3100	1,416.14	1,309.99	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,000	1.3100	1,416.14	1,309.99	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0182)	0.0000	1	(0.1885)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,600	1.3100	3,681.97	3,405.97	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0473)	0.0000	1	(0.4902)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	4,000	1.3100	5,664.58	5,239.95	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0728)	0.0000	1	(0.7541)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	200	1.3100	283.23	262.00	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0036)	0.0000	1	(0.0377)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,400	1.3100	1,982.60	1,833.98	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0255)	0.0000	1	(0.2639)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	13,100	1.3100	18,551.49	17,160.83	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2383)	0.0000	1	(2.4697)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	4,900	1.3100	6,939.11	6,418.94	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0892)	0.0000	1	(0.9238)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	13,500	1.3100	19,117.94	17,684.82	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2456)	0.0000	1	(2.5451)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,100	1.3100	1,557.76	1,440.99	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	400	1.3100	566.46	523.99	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	400	1.3100	566.46	523.99	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	400	1.3100	566.46	523.99	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0073)	0.0000	1	(0.0754)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	3,100	1.3100	4,390.05	4,060.96	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0564)	0.0000	1	(0.5844)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	4,300	1.3100	6,089.42	5,632.94	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0782)	0.0000	1	(0.8107)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,800	1.3100	3,965.20	3,667.96	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0509)	0.0000	1	(0.5279)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,100	1.3100	1,557.76	1,440.99	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	2,100	1.3100	2,973.90	2,750.97	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0382)	0.0000	1	(0.3959)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	1,100	1.3100	1,557.76	1,440.99	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0200)	0.0000	1	(0.2074)	02/07/2025
002017.ZK	01/08/2025	SDB3260487804	0	300	1.3100	424.84	393.00	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	31,100	1.3705	43,365.37	42,623.98	0.0000	4.3300	50.00	0.00	(5.2159)	(0.5920)	0.0000	1	(5.8079)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/07/2025	SDB3260487804	0	8,900	1.3705	12,464.61	12,197.86	0.0000	4.3300	50.00	0.00	(1.4992)	(0.1694)	0.0000	1	(1.6686)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,200	1.3705	3,115.52	3,015.20	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0419)	0.0000	1	(0.4166)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	400	1.3705	566.46	548.22	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	18,100	1.3705	25,632.21	24,806.88	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3445)	0.0000	1	(3.4275)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	5,800	1.3705	8,213.64	7,949.17	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1104)	0.0000	1	(1.0983)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	7,800	1.3705	11,045.92	10,690.26	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1485)	0.0000	1	(1.4771)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	900	1.3705	1,274.53	1,233.49	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0171)	0.0000	1	(0.1704)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,800	1.3705	3,965.20	3,837.53	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0533)	0.0000	1	(0.5302)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	500	1.3705	708.07	685.27	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0947)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	300	1.3705	424.84	411.16	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,800	1.3705	2,549.06	2,466.98	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0343)	0.0000	1	(0.3409)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	29,500	1.3705	41,776.25	40,431.11	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5615)	0.0000	1	(5.5863)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	6,100	1.3705	8,638.48	8,360.33	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1161)	0.0000	1	(1.1551)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	5,800	1.3705	8,213.64	7,949.17	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1104)	0.0000	1	(1.0983)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,400	1.3705	1,982.60	1,918.76	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0266)	0.0000	1	(0.2651)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	3,100	1.3705	4,390.05	4,248.69	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0590)	0.0000	1	(0.5870)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	12,500	1.3705	17,701.80	17,131.83	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2379)	0.0000	1	(2.3671)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	500	1.3705	708.07	685.27	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0095)	0.0000	1	(0.0947)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	800	1.3705	1,132.92	1,096.44	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0152)	0.0000	1	(0.1515)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	3,600	1.3705	5,098.12	4,933.97	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0685)	0.0000	1	(0.6817)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	200	1.3705	283.23	274.11	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0379)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	100	1.3705	141.61	137.05	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	600	1.3705	849.69	822.33	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0114)	0.0000	1	(0.1136)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,900	1.3705	4,106.82	3,974.58	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0552)	0.0000	1	(0.5492)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	5,200	1.3705	7,363.95	7,126.84	0.0000	4.3300	50.00	0.00	(0.8857)	(0.0990)	0.0000	1	(0.9847)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,800	1.3705	3,965.20	3,837.53	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0533)	0.0000	1	(0.5302)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	6,500	1.3705	9,204.94	8,908.55	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1237)	0.0000	1	(1.2309)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	800	1.3705	1,132.92	1,096.44	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0152)	0.0000	1	(0.1515)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	100	1.3705	141.61	137.05	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	400	1.3705	566.46	548.22	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,300	1.3705	3,257.13	3,152.26	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0438)	0.0000	1	(0.4355)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	300	1.3705	424.84	411.16	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	10,200	1.3705	14,444.67	13,979.57	0.0000	4.3300	50.00	0.00	(1.7374)	(0.1942)	0.0000	1	(1.9315)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	5,100	1.3705	7,222.33	6,989.78	0.0000	4.3300	50.00	0.00	(0.8687)	(0.0971)	0.0000	1	(0.9658)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	800	1.3705	1,132.92	1,096.44	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0152)	0.0000	1	(0.1515)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	3,700	1.3705	5,239.73	5,071.02	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0704)	0.0000	1	(0.7007)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	200	1.3705	283.23	274.11	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0379)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,000	1.3705	1,416.14	1,370.55	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0190)	0.0000	1	(0.1894)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	7,700	1.3705	10,904.31	10,553.20	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1466)	0.0000	1	(1.4581)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,900	1.3705	2,690.67	2,604.04	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0362)	0.0000	1	(0.3598)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	700	1.3705	991.30	959.38	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0133)	0.0000	1	(0.1326)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,000	1.3705	1,416.14	1,370.55	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0190)	0.0000	1	(0.1894)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,000	1.3705	1,416.14	1,370.55	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0190)	0.0000	1	(0.1894)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,600	1.3705	3,681.97	3,563.42	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0495)	0.0000	1	(0.4924)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	4,000	1.3705	5,664.58	5,482.18	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0761)	0.0000	1	(0.7575)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	200	1.3705	283.23	274.11	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0038)	0.0000	1	(0.0379)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,400	1.3705	1,982.60	1,918.76	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0266)	0.0000	1	(0.2651)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	13,100	1.3705	18,551.49	17,954.15	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2494)	0.0000	1	(2.4807)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	4,900	1.3705	6,939.11	6,715.68	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0933)	0.0000	1	(0.9279)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	13,500	1.3705	19,117.94	18,502.37	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2570)	0.0000	1	(2.5564)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,100	1.3705	1,557.76	1,507.60	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0209)	0.0000	1	(0.2083)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	400	1.3705	566.46	548.22	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	400	1.3705	566.46	548.22	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/07/2025	SDB3260487804	0	400	1.3705	566.46	548.22	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0076)	0.0000	1	(0.0757)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	3,100	1.3705	4,390.05	4,248.69	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0590)	0.0000	1	(0.5870)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	4,300	1.3705	6,089.42	5,893.35	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0819)	0.0000	1	(0.8143)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,800	1.3705	3,965.20	3,837.53	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0533)	0.0000	1	(0.5302)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,100	1.3705	1,557.76	1,507.60	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0209)	0.0000	1	(0.2083)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	2,100	1.3705	2,973.90	2,878.15	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0400)	0.0000	1	(0.3977)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	1,100	1.3705	1,557.76	1,507.60	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0209)	0.0000	1	(0.2083)	02/07/2025
002017.ZK	01/07/2025	SDB3260487804	0	300	1.3705	424.84	411.16	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0057)	0.0000	1	(0.0568)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,200	1.4161	3,115.52	3,115.52	0.0000	4.3300	50.00	0.00	(0.3747)	(0.0433)	0.0000	1	(0.4180)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	18,100	1.4161	25,632.21	25,632.21	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3560)	0.0000	1	(3.4390)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	5,800	1.4161	8,213.64	8,213.64	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1141)	0.0000	1	(1.1020)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	7,800	1.4161	11,045.92	11,045.92	0.0000	4.3300	50.00	0.00	(1.3286)	(0.1534)	0.0000	1	(1.4820)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	900	1.4161	1,274.53	1,274.53	0.0000	4.3300	50.00	0.00	(0.1533)	(0.0177)	0.0000	1	(0.1710)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,800	1.4161	3,965.20	3,965.20	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0551)	0.0000	1	(0.5320)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	500	1.4161	708.07	708.07	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0098)	0.0000	1	(0.0950)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	300	1.4161	424.84	424.84	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,800	1.4161	2,549.06	2,549.06	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0354)	0.0000	1	(0.3420)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	29,500	1.4161	41,776.25	41,776.25	0.0000	4.3300	50.00	0.00	(5.0248)	(0.5802)	0.0000	1	(5.6050)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	6,100	1.4161	8,638.48	8,638.48	0.0000	4.3300	50.00	0.00	(1.0390)	(0.1200)	0.0000	1	(1.1590)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	5,800	1.4161	8,213.64	8,213.64	0.0000	4.3300	50.00	0.00	(0.9879)	(0.1141)	0.0000	1	(1.1020)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,400	1.4161	1,982.60	1,982.60	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0275)	0.0000	1	(0.2660)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	3,100	1.4161	4,390.05	4,390.05	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0610)	0.0000	1	(0.5890)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	12,500	1.4161	17,701.80	17,701.80	0.0000	4.3300	50.00	0.00	(2.1291)	(0.2459)	0.0000	1	(2.3750)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	500	1.4161	708.07	708.07	0.0000	4.3300	50.00	0.00	(0.0852)	(0.0098)	0.0000	1	(0.0950)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	800	1.4161	1,132.92	1,132.92	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0157)	0.0000	1	(0.1520)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	3,600	1.4161	5,098.12	5,098.12	0.0000	4.3300	50.00	0.00	(0.6132)	(0.0708)	0.0000	1	(0.6840)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	200	1.4161	283.23	283.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0039)	0.0000	1	(0.0380)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	100	1.4161	141.61	141.61	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0020)	0.0000	1	(0.0190)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	600	1.4161	849.69	849.69	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0118)	0.0000	1	(0.1140)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,900	1.4161	4,106.82	4,106.82	0.0000	4.3300	50.00	0.00	(0.4940)	(0.0570)	0.0000	1	(0.5510)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	5,200	1.4161	7,363.95	7,363.95	0.0000	4.3300	50.00	0.00	(0.8857)	(0.1023)	0.0000	1	(0.9880)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,800	1.4161	3,965.20	3,965.20	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0551)	0.0000	1	(0.5320)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	6,500	1.4161	9,204.94	9,204.94	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1278)	0.0000	1	(1.2350)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	800	1.4161	1,132.92	1,132.92	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0157)	0.0000	1	(0.1520)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	100	1.4161	141.61	141.61	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0020)	0.0000	1	(0.0190)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,300	1.4161	3,257.13	3,257.13	0.0000	4.3300	50.00	0.00	(0.3918)	(0.0452)	0.0000	1	(0.4370)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	300	1.4161	424.84	424.84	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	10,200	1.4161	14,444.67	14,444.67	0.0000	4.3300	50.00	0.00	(1.7374)	(0.2006)	0.0000	1	(1.9380)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	5,100	1.4161	7,222.33	7,222.33	0.0000	4.3300	50.00	0.00	(0.8687)	(0.1003)	0.0000	1	(0.9690)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	800	1.4161	1,132.92	1,132.92	0.0000	4.3300	50.00	0.00	(0.1363)	(0.0157)	0.0000	1	(0.1520)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	3,700	1.4161	5,239.73	5,239.73	0.0000	4.3300	50.00	0.00	(0.6302)	(0.0728)	0.0000	1	(0.7030)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	200	1.4161	283.23	283.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0039)	0.0000	1	(0.0380)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,000	1.4161	1,416.14	1,416.14	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0197)	0.0000	1	(0.1900)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	7,700	1.4161	10,904.31	10,904.31	0.0000	4.3300	50.00	0.00	(1.3115)	(0.1514)	0.0000	1	(1.4630)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,900	1.4161	2,690.67	2,690.67	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0374)	0.0000	1	(0.3610)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	700	1.4161	991.30	991.30	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0138)	0.0000	1	(0.1330)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,000	1.4161	1,416.14	1,416.14	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0197)	0.0000	1	(0.1900)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,000	1.4161	1,416.14	1,416.14	0.0000	4.3300	50.00	0.00	(0.1703)	(0.0197)	0.0000	1	(0.1900)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,600	1.4161	3,681.97	3,681.97	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0511)	0.0000	1	(0.4940)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	4,000	1.4161	5,664.58	5,664.58	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0787)	0.0000	1	(0.7600)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	200	1.4161	283.23	283.23	0.0000	4.3300	50.00	0.00	(0.0341)	(0.0039)	0.0000	1	(0.0380)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002017.ZK	01/06/2025	SDB3260487804	0	1,400	1.4161	1,982.60	1,982.60	0.0000	4.3300	50.00	0.00	(0.2385)	(0.0275)	0.0000	1	(0.2660)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	13,100	1.4161	18,551.49	18,551.49	0.0000	4.3300	50.00	0.00	(2.2313)	(0.2577)	0.0000	1	(2.4890)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	4,900	1.4161	6,939.11	6,939.11	0.0000	4.3300	50.00	0.00	(0.8346)	(0.0964)	0.0000	1	(0.9310)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	13,500	1.4161	19,117.94	19,117.94	0.0000	4.3300	50.00	0.00	(2.2995)	(0.2655)	0.0000	1	(2.5650)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,100	1.4161	1,557.76	1,557.76	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0216)	0.0000	1	(0.2090)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	400	1.4161	566.46	566.46	0.0000	4.3300	50.00	0.00	(0.0681)	(0.0079)	0.0000	1	(0.0760)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	3,100	1.4161	4,390.05	4,390.05	0.0000	4.3300	50.00	0.00	(0.5280)	(0.0610)	0.0000	1	(0.5890)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	4,300	1.4161	6,089.42	6,089.42	0.0000	4.3300	50.00	0.00	(0.7324)	(0.0846)	0.0000	1	(0.8170)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,800	1.4161	3,965.20	3,965.20	0.0000	4.3300	50.00	0.00	(0.4769)	(0.0551)	0.0000	1	(0.5320)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,100	1.4161	1,557.76	1,557.76	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0216)	0.0000	1	(0.2090)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	2,100	1.4161	2,973.90	2,973.90	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0413)	0.0000	1	(0.3990)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	1,100	1.4161	1,557.76	1,557.76	0.0000	4.3300	50.00	0.00	(0.1874)	(0.0216)	0.0000	1	(0.2090)	02/07/2025
002017.ZK	01/06/2025	SDB3260487804	0	300	1.4161	424.84	424.84	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
TOTAL EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(623.8443)	(68.9846)	0.0000		(692.8289)	
EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND																	
002351.ZK	01/09/2025	SDB3265057897	0	2,300	2.0443	5,166.75	4,701.92	0.0000	4.3300	50.00	0.00	(0.6214)	(0.0653)	0.0000	1	(0.6867)	02/07/2025
002351.ZK	01/09/2025	SDB3265057897	0	300	2.0443	662.60	613.29	0.0000	4.3300	50.00	0.00	(0.0797)	(0.0085)	0.0000	1	(0.0882)	02/07/2025
002351.ZK	01/08/2025	SDB3265057897	0	2,300	2.2138	5,166.75	5,091.64	0.0000	4.3300	50.00	0.00	(0.6214)	(0.0707)	0.0000	1	(0.6922)	02/07/2025
002351.ZK	01/08/2025	SDB3265057897	0	300	2.2138	662.60	664.13	0.0000	4.3300	50.00	0.00	(0.0797)	(0.0092)	0.0000	1	(0.0889)	02/07/2025
002351.ZK	01/07/2025	SDB3265057897	0	2,300	2.2464	5,166.75	5,166.75	0.0000	4.3300	50.00	0.00	(0.6214)	(0.0718)	0.0000	1	(0.6932)	02/07/2025
002351.ZK	01/07/2025	SDB3265057897	0	300	2.2087	662.60	662.60	0.0000	4.3300	50.00	0.00	(0.0797)	(0.0092)	0.0000	1	(0.0889)	02/07/2025
TOTAL EDIFIER TECHNOLOGY CO LTD. CMN CLASS A SERIES NORTHBOUND												(2.1034)	(0.2347)	0.0000		(2.3381)	
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND																	
300502.ZK	01/16/2025	SDB3265531303	0	700	15.1238	10,586.66	10,586.66	0.0000	4.3300	50.00	0.00	(1.2733)	(0.1470)	0.0000	1	(1.4204)	02/07/2025
EVA AIRWAYS CORPORATION CMN																	
2618.TW	01/17/2025	SDB3260123685	0	1,000	1.3946	1,352.13	1,394.64	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0116)	0.0000	1	(0.1743)	02/04/2025
2618.TW	01/17/2025	SDB3260123685	0	4,000	1.3946	5,408.54	5,578.58	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0465)	0.0000	1	(0.6970)	02/04/2025
2618.TW	01/17/2025	SDB3260123685	0	30,000	1.3946	40,564.02	41,839.35	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3487)	0.0000	1	(5.2276)	02/04/2025
2618.TW	01/17/2025	SDB3260123685	0	57,000	1.3946	77,071.64	79,494.76	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6625)	0.0000	1	(9.9325)	02/04/2025
2618.TW	01/17/2025	SDB3260123685	0	361,000	1.3946	488,120.37	503,466.84	0.0000	4.3300	30.00	0.00	(58.7100)	(4.1956)	0.0000	1	(62.9056)	02/04/2025
2618.TW	01/17/2025	SDB3260123685	0	4,000	1.3946	5,408.54	5,578.58	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0465)	0.0000	1	(0.6970)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	1,000	1.4084	1,352.13	1,408.41	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0117)	0.0000	1	(0.1744)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	4,000	1.4084	5,408.54	5,633.63	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0469)	0.0000	1	(0.6975)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	30,000	1.4084	40,564.02	42,252.24	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3521)	0.0000	1	(5.2311)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	57,000	1.4084	77,071.64	80,279.26	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6690)	0.0000	1	(9.9390)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	361,000	1.4084	488,120.37	508,435.29	0.0000	4.3300	30.00	0.00	(58.7100)	(4.2370)	0.0000	1	(62.9470)	02/04/2025
2618.TW	01/16/2025	SDB3260123685	0	4,000	1.4084	5,408.54	5,633.63	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0469)	0.0000	1	(0.6975)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	1,000	1.3876	1,352.13	1,387.59	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0116)	0.0000	1	(0.1742)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	4,000	1.3876	5,408.54	5,550.36	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0463)	0.0000	1	(0.6968)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	30,000	1.3876	40,564.02	41,627.67	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3469)	0.0000	1	(5.2258)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	57,000	1.3876	77,071.64	79,092.57	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6591)	0.0000	1	(9.9291)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	361,000	1.3876	488,120.37	500,919.63	0.0000	4.3300	30.00	0.00	(58.7100)	(4.1743)	0.0000	1	(62.8844)	02/04/2025
2618.TW	01/15/2025	SDB3260123685	0	4,000	1.3876	5,408.54	5,550.36	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0463)	0.0000	1	(0.6968)	02/04/2025
2618.TW	01/14/2025	SDB3260123685	0	1,000	1.4138	1,352.13	1,413.79	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0118)	0.0000	1	(0.1744)	02/04/2025
2618.TW	01/14/2025	SDB3260123685	0	4,000	1.4138	5,408.54	5,655.17	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0471)	0.0000	1	(0.6977)	02/04/2025
2618.TW	01/14/2025	SDB3260123685	0	30,000	1.4138	40,564.02	42,413.76	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3534)	0.0000	1	(5.2324)	02/04/2025
2618.TW	01/14/2025	SDB3260123685	0	57,000	1.4138	77,071.64	80,586.14	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6716)	0.0000	1	(9.9416)	02/04/2025
2618.TW	01/14/2025	SDB3260123685	0	361,000	1.4138	488,120.37	510,378.91	0.0000	4.3300	30.00	0.00	(58.7100)	(4.2532)	0.0000	1	(62.9632)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EVA AIRWAYS CORPORATION CMN (Cont.)																	
2618.TW	01/14/2025	SDB3260123685	0	4,000	1.4138	5,408.54	5,655.17	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0471)	0.0000	1	(0.6977)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	1,000	1.3933	1,352.13	1,393.32	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0116)	0.0000	1	(0.1742)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	4,000	1.3933	5,408.54	5,573.26	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0464)	0.0000	1	(0.6970)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	30,000	1.3933	40,564.02	41,799.48	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3483)	0.0000	1	(5.2273)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	57,000	1.3933	77,071.64	79,419.01	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6618)	0.0000	1	(9.9318)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	361,000	1.3933	488,120.37	502,987.08	0.0000	4.3300	30.00	0.00	(58.7100)	(4.1916)	0.0000	1	(62.9016)	02/04/2025
2618.TW	01/13/2025	SDB3260123685	0	4,000	1.3933	5,408.54	5,573.26	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0464)	0.0000	1	(0.6970)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	1,000	1.4357	1,352.13	1,435.74	0.0000	4.3300	30.00	0.00	(0.4879)	(0.0359)	0.0000	3	(0.5238)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	4,000	1.4357	5,408.54	5,742.96	0.0000	4.3300	30.00	0.00	(1.9516)	(0.1436)	0.0000	3	(2.0952)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	30,000	1.4357	40,564.02	43,072.23	0.0000	4.3300	30.00	0.00	(14.6369)	(1.0768)	0.0000	3	(15.7137)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	57,000	1.4357	77,071.64	81,837.24	0.0000	4.3300	30.00	0.00	(27.8100)	(2.0459)	0.0000	3	(29.8559)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	361,000	1.4357	488,120.37	518,302.50	0.0000	4.3300	30.00	0.00	(176.1301)	(12.9576)	0.0000	3	(189.0877)	02/04/2025
2618.TW	01/10/2025	SDB3260123685	0	4,000	1.4357	5,408.54	5,742.96	0.0000	4.3300	30.00	0.00	(1.9516)	(0.1436)	0.0000	3	(2.0952)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	1,000	1.4341	1,352.13	1,434.12	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0120)	0.0000	1	(0.1746)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	4,000	1.4341	5,408.54	5,736.48	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0478)	0.0000	1	(0.6983)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	30,000	1.4341	40,564.02	43,023.57	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3585)	0.0000	1	(5.2375)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	57,000	1.4341	77,071.64	81,744.78	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6812)	0.0000	1	(9.9512)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	361,000	1.4341	488,120.37	517,716.96	0.0000	4.3300	30.00	0.00	(58.7100)	(4.3143)	0.0000	1	(63.0243)	02/04/2025
2618.TW	01/09/2025	SDB3260123685	0	4,000	1.4341	5,408.54	5,736.48	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0478)	0.0000	1	(0.6983)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	1,000	1.4362	1,352.13	1,436.16	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0120)	0.0000	1	(0.1746)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	4,000	1.4362	5,408.54	5,744.65	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0479)	0.0000	1	(0.6984)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	30,000	1.4362	40,564.02	43,084.86	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3590)	0.0000	1	(5.2380)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	57,000	1.4362	77,071.64	81,861.23	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6822)	0.0000	1	(9.9522)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	361,000	1.4362	488,120.37	518,454.48	0.0000	4.3300	30.00	0.00	(58.7100)	(4.3205)	0.0000	1	(63.0305)	02/04/2025
2618.TW	01/08/2025	SDB3260123685	0	4,000	1.4362	5,408.54	5,744.65	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0479)	0.0000	1	(0.6984)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	1,000	1.4264	1,352.13	1,426.40	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0119)	0.0000	1	(0.1745)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	4,000	1.4264	5,408.54	5,705.62	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0475)	0.0000	1	(0.6981)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	30,000	1.4264	40,564.02	42,792.12	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3566)	0.0000	1	(5.2356)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	57,000	1.4264	77,071.64	81,305.03	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6775)	0.0000	1	(9.9475)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	361,000	1.4264	488,120.37	514,931.84	0.0000	4.3300	30.00	0.00	(58.7100)	(4.2911)	0.0000	1	(63.0011)	02/04/2025
2618.TW	01/07/2025	SDB3260123685	0	4,000	1.4264	5,408.54	5,705.62	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0475)	0.0000	1	(0.6981)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	1,000	1.4113	1,352.13	1,411.26	0.0000	4.3300	30.00	0.00	(0.1626)	(0.0118)	0.0000	1	(0.1744)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	4,000	1.4113	5,408.54	5,645.04	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0470)	0.0000	1	(0.6976)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	30,000	1.4113	40,564.02	42,337.80	0.0000	4.3300	30.00	0.00	(4.8790)	(0.3528)	0.0000	1	(5.2318)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	57,000	1.4113	77,071.64	80,441.82	0.0000	4.3300	30.00	0.00	(9.2700)	(0.6703)	0.0000	1	(9.9404)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	361,000	1.4113	488,120.37	509,464.86	0.0000	4.3300	30.00	0.00	(58.7100)	(4.2455)	0.0000	1	(62.9556)	02/04/2025
2618.TW	01/06/2025	SDB3260123685	0	4,000	1.4113	5,408.54	5,645.04	0.0000	4.3300	30.00	0.00	(0.6505)	(0.0470)	0.0000	1	(0.6976)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	1,000	1.3521	1,352.13	1,352.13	0.0000	4.3300	30.00	0.00	(0.4879)	(0.0338)	0.0000	3	(0.5217)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	4,000	1.3521	5,408.54	5,408.54	0.0000	4.3300	30.00	0.00	(1.9516)	(0.1352)	0.0000	3	(2.0868)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	30,000	1.3521	40,564.02	40,564.02	0.0000	4.3300	30.00	0.00	(14.6369)	(1.0141)	0.0000	3	(15.6510)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	57,000	1.3521	77,071.64	77,071.64	0.0000	4.3300	30.00	0.00	(27.8100)	(1.9268)	0.0000	3	(29.7368)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	361,000	1.3521	488,120.37	488,120.37	0.0000	4.3300	30.00	0.00	(176.1301)	(12.2030)	0.0000	3	(188.3331)	02/04/2025
2618.TW	01/03/2025	SDB3260123685	0	4,000	1.3521	5,408.54	5,408.54	0.0000	4.3300	30.00	0.00	(1.9516)	(0.1352)	0.0000	3	(2.0868)	02/04/2025
TOTAL EVA AIRWAYS CORPORATION CMN												(1,114.8401)	(80.2390)	0.0000		(1,195.0791)	
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601788.SH	01/17/2025	SDB3264583139	0	45,400	2.3861	109,535.76	108,329.94	0.0000	4.3300	50.00	0.00	(13.1747)	(1.5046)	0.0000	1	(14.6793)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	1,600	2.3861	3,827.03	3,817.80	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0530)	0.0000	1	(0.5133)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	100	2.3861	236.52	238.61	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0318)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	44,000	2.3861	108,817.76	104,989.37	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4582)	0.0000	1	(14.5465)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	2,100	2.3861	5,193.58	5,010.86	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0696)	0.0000	1	(0.6943)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	2,800	2.3861	6,924.77	6,681.14	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0928)	0.0000	1	(0.9257)	02/07/2025
601788.SH	01/17/2025	SDB3264583139	0	18,800	2.3861	46,494.86	44,859.09	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6230)	0.0000	1	(6.2153)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601788.SH	01/17/2025	SDB3264583139	0	1,700	2.3861	4,204.32	4,056.41	0.0000	4.3300	50.00	0.00	(0.5057)	(0.0563)	0.0000	1	(0.5620)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	45,400	2.2927	109,535.76	104,086.81	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4457)	0.0000	1	(14.6204)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	1,600	2.2927	3,827.03	3,668.26	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0509)	0.0000	1	(0.5113)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	100	2.2927	236.52	229.27	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	44,000	2.2927	108,817.76	100,877.08	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4011)	0.0000	1	(14.4894)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	2,100	2.2927	5,193.58	4,814.59	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0669)	0.0000	1	(0.6915)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	2,800	2.2927	6,924.77	6,419.45	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0892)	0.0000	1	(0.9221)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	18,800	2.2927	46,494.86	43,102.03	0.0000	4.3300	50.00	0.00	(5.5923)	(0.5986)	0.0000	1	(6.1909)	02/07/2025
601788.SH	01/16/2025	SDB3264583139	0	1,700	2.2927	4,204.32	3,897.52	0.0000	4.3300	50.00	0.00	(0.5057)	(0.0541)	0.0000	1	(0.5598)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	45,400	2.2869	109,535.76	103,826.44	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4420)	0.0000	1	(14.6168)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	1,600	2.2869	3,827.03	3,659.08	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0508)	0.0000	1	(0.5111)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	100	2.2869	236.52	228.69	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	44,000	2.2869	108,817.76	100,624.74	0.0000	4.3300	50.00	0.00	(13.0884)	(1.3976)	0.0000	1	(14.4859)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	2,100	2.2869	5,193.58	4,802.54	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0667)	0.0000	1	(0.6914)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	2,800	2.2869	6,924.77	6,403.39	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0889)	0.0000	1	(0.9218)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	18,800	2.2869	46,494.86	42,994.21	0.0000	4.3300	50.00	0.00	(5.5923)	(0.5971)	0.0000	1	(6.1894)	02/07/2025
601788.SH	01/15/2025	SDB3264583139	0	1,700	2.2869	4,204.32	3,887.77	0.0000	4.3300	50.00	0.00	(0.5057)	(0.0540)	0.0000	1	(0.5597)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	45,400	2.3522	109,535.76	106,788.65	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4832)	0.0000	1	(14.6579)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	1,600	2.3522	3,827.03	3,763.48	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0523)	0.0000	1	(0.5126)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	100	2.3522	236.52	235.22	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0317)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	44,000	2.3522	108,817.76	103,495.61	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4374)	0.0000	1	(14.5258)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	2,100	2.3522	5,193.58	4,939.56	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0686)	0.0000	1	(0.6933)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	2,800	2.3522	6,924.77	6,586.08	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0915)	0.0000	1	(0.9244)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	18,800	2.3522	46,494.86	44,220.85	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6142)	0.0000	1	(6.2065)	02/07/2025
601788.SH	01/14/2025	SDB3264583139	0	1,700	2.3522	4,204.32	3,998.69	0.0000	4.3300	50.00	0.00	(0.5057)	(0.0555)	0.0000	1	(0.5612)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	45,400	2.3832	109,535.76	108,195.28	0.0000	4.3300	50.00	0.00	(13.1747)	(1.5027)	0.0000	1	(14.6774)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	1,600	2.3832	3,827.03	3,813.05	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0530)	0.0000	1	(0.5133)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	100	2.3832	236.52	238.32	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0318)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	44,000	2.3832	108,817.76	104,858.86	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4564)	0.0000	1	(14.5447)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	2,100	2.3832	5,193.58	5,004.63	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0695)	0.0000	1	(0.6942)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	2,800	2.3832	6,924.77	6,672.84	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0927)	0.0000	1	(0.9256)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	18,800	2.3832	46,494.86	44,803.33	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6223)	0.0000	1	(6.2146)	02/07/2025
601788.SH	01/13/2025	SDB3264583139	0	2,400	2.3832	5,935.51	5,719.57	0.0000	4.3300	50.00	0.00	(0.7139)	(0.0794)	0.0000	1	(0.7933)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	45,400	2.3390	109,535.76	106,191.60	0.0000	4.3300	50.00	0.00	(39.5242)	(4.4246)	0.0000	3	(43.9488)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	1,600	2.3390	3,827.03	3,742.44	0.0000	4.3300	50.00	0.00	(1.3809)	(0.1559)	0.0000	3	(1.5369)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	100	2.3390	236.52	233.90	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	3	(0.0951)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	44,000	2.3390	108,817.76	102,916.97	0.0000	4.3300	50.00	0.00	(39.2651)	(4.2882)	0.0000	3	(43.5533)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	2,100	2.3390	5,193.58	4,911.95	0.0000	4.3300	50.00	0.00	(1.8740)	(0.2047)	0.0000	3	(2.0787)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	2,800	2.3390	6,924.77	6,549.26	0.0000	4.3300	50.00	0.00	(2.4987)	(0.2729)	0.0000	3	(2.7716)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	18,800	2.3390	46,494.86	43,973.61	0.0000	4.3300	50.00	0.00	(16.7769)	(1.8322)	0.0000	3	(18.6091)	02/07/2025
601788.SH	01/10/2025	SDB3264583139	0	2,400	2.3390	5,935.51	5,613.65	0.0000	4.3300	50.00	0.00	(2.1417)	(0.2339)	0.0000	3	(2.3756)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	45,400	2.2917	109,535.76	104,042.95	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4450)	0.0000	1	(14.6198)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	1,600	2.2917	3,827.03	3,666.71	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0509)	0.0000	1	(0.5112)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	100	2.2917	236.52	229.17	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	44,000	2.2917	108,817.76	100,834.58	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4005)	0.0000	1	(14.4888)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	2,100	2.2917	5,193.58	4,812.56	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0668)	0.0000	1	(0.6915)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	2,800	2.2917	6,924.77	6,416.75	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0891)	0.0000	1	(0.9220)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	18,800	2.2917	46,494.86	43,083.87	0.0000	4.3300	50.00	0.00	(5.5923)	(0.5984)	0.0000	1	(6.1907)	02/07/2025
601788.SH	01/09/2025	SDB3264583139	0	2,400	2.2917	5,935.51	5,500.07	0.0000	4.3300	50.00	0.00	(0.7139)	(0.0764)	0.0000	1	(0.7903)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	45,400	2.3119	109,535.76	104,960.35	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4578)	0.0000	1	(14.6325)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	1,600	2.3119	3,827.03	3,699.04	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0514)	0.0000	1	(0.5117)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	100	2.3119	236.52	231.19	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0032)	0.0000	1	(0.0317)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	44,000	2.3119	108,817.76	101,723.69	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4128)	0.0000	1	(14.5012)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601788.SH	01/08/2025	SDB3264583139	0	2,100	2.3119	5,193.58	4,854.99	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0674)	0.0000	1	(0.6921)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	2,800	2.3119	6,924.77	6,473.33	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0899)	0.0000	1	(0.9228)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	18,800	2.3119	46,494.86	43,463.76	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6037)	0.0000	1	(6.1960)	02/07/2025
601788.SH	01/08/2025	SDB3264583139	0	2,400	2.3119	5,935.51	5,548.56	0.0000	4.3300	50.00	0.00	(0.7139)	(0.0771)	0.0000	1	(0.7910)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	45,400	2.3653	109,535.76	107,385.53	0.0000	4.3300	50.00	0.00	(13.1747)	(1.4915)	0.0000	1	(14.6662)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	1,600	2.3653	3,827.03	3,784.51	0.0000	4.3300	50.00	0.00	(0.4603)	(0.0526)	0.0000	1	(0.5129)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	100	2.3653	236.52	236.53	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0317)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	44,000	2.3653	108,817.76	104,074.08	0.0000	4.3300	50.00	0.00	(13.0884)	(1.4455)	0.0000	1	(14.5338)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	2,100	2.3653	5,193.58	4,967.17	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0690)	0.0000	1	(0.6937)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	2,800	2.3653	6,924.77	6,622.90	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0920)	0.0000	1	(0.9249)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	18,800	2.3653	46,494.86	44,468.02	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6176)	0.0000	1	(6.2099)	02/07/2025
601788.SH	01/07/2025	SDB3264583139	0	2,400	2.3653	5,935.51	5,676.77	0.0000	4.3300	50.00	0.00	(0.7139)	(0.0788)	0.0000	1	(0.7928)	02/07/2025
601788.SH	01/06/2025	SDB3264583139	0	44,000	2.4731	108,817.76	108,817.76	0.0000	4.3300	50.00	0.00	(13.0884)	(1.5114)	0.0000	1	(14.5997)	02/07/2025
601788.SH	01/06/2025	SDB3264583139	0	2,100	2.4731	5,193.58	5,193.58	0.0000	4.3300	50.00	0.00	(0.6247)	(0.0721)	0.0000	1	(0.6968)	02/07/2025
601788.SH	01/06/2025	SDB3264583139	0	2,800	2.4731	6,924.77	6,924.77	0.0000	4.3300	50.00	0.00	(0.8329)	(0.0962)	0.0000	1	(0.9291)	02/07/2025
601788.SH	01/06/2025	SDB3264583139	0	18,800	2.4731	46,494.86	46,494.86	0.0000	4.3300	50.00	0.00	(5.5923)	(0.6458)	0.0000	1	(6.2381)	02/07/2025
601788.SH	01/06/2025	SDB3264583139	0	2,400	2.4731	5,935.51	5,935.51	0.0000	4.3300	50.00	0.00	(0.7139)	(0.0824)	0.0000	1	(0.7963)	02/07/2025
TOTAL EVERBRIGHT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND													(399.6909)	(44.1300)	0.0000	(443.8210)	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605305.SH	01/17/2025	SDB3260122847	0	100	3.9637	386.88	396.37	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0055)	0.0000	1	(0.0520)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	100	3.9637	386.88	396.37	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0055)	0.0000	1	(0.0520)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	500	3.9637	1,934.40	1,981.86	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0275)	0.0000	1	(0.2602)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	100	3.9637	386.88	396.37	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0055)	0.0000	1	(0.0520)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	800	3.9637	3,095.03	3,170.97	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0440)	0.0000	1	(0.4163)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	400	3.9637	1,547.52	1,585.48	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0220)	0.0000	1	(0.2082)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	5,100	3.9637	19,730.84	20,214.93	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2808)	0.0000	1	(2.6539)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	5,400	3.9637	20,891.48	21,404.04	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2973)	0.0000	1	(2.8101)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	800	3.9637	3,095.03	3,170.97	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0440)	0.0000	1	(0.4163)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	500	3.9637	1,934.40	1,981.86	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0275)	0.0000	1	(0.2602)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	300	3.9637	1,160.64	1,189.11	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0165)	0.0000	1	(0.1561)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	200	3.9637	773.76	792.74	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0110)	0.0000	1	(0.1041)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	1,600	3.9637	6,190.07	6,341.94	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0881)	0.0000	1	(0.8326)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	200	3.9637	773.76	792.74	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0110)	0.0000	1	(0.1041)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	100	3.9637	386.88	396.37	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0055)	0.0000	1	(0.0520)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	400	3.9637	1,547.52	1,585.48	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0220)	0.0000	1	(0.2082)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	800	3.9637	3,095.03	3,170.97	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0440)	0.0000	1	(0.4163)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	900	3.9637	3,481.91	3,567.34	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0495)	0.0000	1	(0.4683)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	2,600	3.9637	10,058.86	10,305.65	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1431)	0.0000	1	(1.3530)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	6,000	3.9637	23,212.75	23,782.27	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3303)	0.0000	1	(3.1223)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	200	3.9637	773.76	792.74	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0110)	0.0000	1	(0.1041)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	200	3.9637	773.76	792.74	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0110)	0.0000	1	(0.1041)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	1,000	3.9637	3,868.79	3,963.71	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0551)	0.0000	1	(0.5204)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	1,700	3.9637	6,576.95	6,738.31	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0936)	0.0000	1	(0.8846)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	1,100	3.9637	4,255.67	4,360.08	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0606)	0.0000	1	(0.5724)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	4,500	3.9637	17,409.56	17,836.70	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2477)	0.0000	1	(2.3417)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	200	3.9637	773.76	792.74	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0110)	0.0000	1	(0.1041)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	400	3.9637	1,547.52	1,585.48	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0220)	0.0000	1	(0.2082)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	600	3.9637	2,321.28	2,378.23	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0330)	0.0000	1	(0.3122)	02/07/2025
605305.SH	01/17/2025	SDB3260122847	0	3,400	3.9637	13,153.89	13,476.62	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1872)	0.0000	1	(1.7693)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	100	3.7789	386.88	377.89	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	100	3.7789	386.88	377.89	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	500	3.7789	1,934.40	1,889.47	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0262)	0.0000	1	(0.2589)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/16/2025	SDB3260122847	0	100	3.7789	386.88	377.89	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	800	3.7789	3,095.03	3,023.16	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0420)	0.0000	1	(0.4143)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	400	3.7789	1,547.52	1,511.58	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0210)	0.0000	1	(0.2071)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	5,100	3.7789	19,730.84	19,272.63	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2677)	0.0000	1	(2.6409)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	5,400	3.7789	20,891.48	20,406.31	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2834)	0.0000	1	(2.7962)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	800	3.7789	3,095.03	3,023.16	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0420)	0.0000	1	(0.4143)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	500	3.7789	1,934.40	1,889.47	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0262)	0.0000	1	(0.2589)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	300	3.7789	1,160.64	1,133.68	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0157)	0.0000	1	(0.1553)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	200	3.7789	773.76	755.79	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	1,600	3.7789	6,190.07	6,046.32	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0840)	0.0000	1	(0.8285)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	200	3.7789	773.76	755.79	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	100	3.7789	386.88	377.89	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	400	3.7789	1,547.52	1,511.58	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0210)	0.0000	1	(0.2071)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	800	3.7789	3,095.03	3,023.16	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0420)	0.0000	1	(0.4143)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	900	3.7789	3,481.91	3,401.05	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0472)	0.0000	1	(0.4660)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	2,600	3.7789	10,058.86	9,825.26	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1365)	0.0000	1	(1.3463)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	6,000	3.7789	23,212.75	22,673.68	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3149)	0.0000	1	(3.1069)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	200	3.7789	773.76	755.79	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	200	3.7789	773.76	755.79	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	1,000	3.7789	3,868.79	3,778.95	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0525)	0.0000	1	(0.5178)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	1,700	3.7789	6,576.95	6,424.21	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0892)	0.0000	1	(0.8803)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	1,100	3.7789	4,255.67	4,156.84	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0577)	0.0000	1	(0.5696)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	4,500	3.7789	17,409.56	17,005.26	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2362)	0.0000	1	(2.3302)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	200	3.7789	773.76	755.79	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	400	3.7789	1,547.52	1,511.58	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0210)	0.0000	1	(0.2071)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	600	3.7789	2,321.28	2,267.37	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0315)	0.0000	1	(0.3107)	02/07/2025
605305.SH	01/16/2025	SDB3260122847	0	3,400	3.7789	13,153.89	12,848.42	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1785)	0.0000	1	(1.7606)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	100	3.8546	386.88	385.46	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	100	3.8546	386.88	385.46	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	500	3.8546	1,934.40	1,927.30	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0268)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	100	3.8546	386.88	385.46	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	800	3.8546	3,095.03	3,083.68	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	400	3.8546	1,547.52	1,541.84	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	5,100	3.8546	19,730.84	19,658.45	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2730)	0.0000	1	(2.6462)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	5,400	3.8546	20,891.48	20,814.83	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2891)	0.0000	1	(2.8019)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	800	3.8546	3,095.03	3,083.68	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	500	3.8546	1,934.40	1,927.30	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0268)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	300	3.8546	1,160.64	1,156.38	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0161)	0.0000	1	(0.1557)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	200	3.8546	773.76	770.92	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	1,600	3.8546	6,190.07	6,167.36	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0857)	0.0000	1	(0.8302)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	200	3.8546	773.76	770.92	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	100	3.8546	386.88	385.46	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	400	3.8546	1,547.52	1,541.84	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	800	3.8546	3,095.03	3,083.68	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	900	3.8546	3,481.91	3,469.14	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0482)	0.0000	1	(0.4670)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	2,600	3.8546	10,058.86	10,021.96	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1392)	0.0000	1	(1.3491)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	6,000	3.8546	23,212.75	23,127.59	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3212)	0.0000	1	(3.1132)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	200	3.8546	773.76	770.92	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	200	3.8546	773.76	770.92	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	1,000	3.8546	3,868.79	3,854.60	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0535)	0.0000	1	(0.5189)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	1,700	3.8546	6,576.95	6,552.82	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0910)	0.0000	1	(0.8821)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	1,100	3.8546	4,255.67	4,240.06	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0589)	0.0000	1	(0.5708)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	4,500	3.8546	17,409.56	17,345.70	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2409)	0.0000	1	(2.3349)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/15/2025	SDB3260122847	0	200	3.8546	773.76	770.92	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	400	3.8546	1,547.52	1,541.84	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	600	3.8546	2,321.28	2,312.76	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0321)	0.0000	1	(0.3113)	02/07/2025
605305.SH	01/15/2025	SDB3260122847	0	3,400	3.8546	13,153.89	13,105.64	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1820)	0.0000	1	(1.7641)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	100	3.8514	386.88	385.14	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	100	3.8514	386.88	385.14	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	500	3.8514	1,934.40	1,925.68	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0267)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	100	3.8514	386.88	385.14	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	800	3.8514	3,095.03	3,081.09	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	400	3.8514	1,547.52	1,540.54	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	5,100	3.8514	19,730.84	19,641.94	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2728)	0.0000	1	(2.6460)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	5,400	3.8514	20,891.48	20,797.34	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2889)	0.0000	1	(2.8016)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	800	3.8514	3,095.03	3,081.09	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	500	3.8514	1,934.40	1,925.68	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0267)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	300	3.8514	1,160.64	1,155.41	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0160)	0.0000	1	(0.1556)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	200	3.8514	773.76	770.27	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	1,600	3.8514	6,190.07	6,162.18	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0856)	0.0000	1	(0.8301)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	200	3.8514	773.76	770.27	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	100	3.8514	386.88	385.14	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	400	3.8514	1,547.52	1,540.54	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	800	3.8514	3,095.03	3,081.09	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4151)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	900	3.8514	3,481.91	3,466.22	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0481)	0.0000	1	(0.4669)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	2,600	3.8514	10,058.86	10,013.54	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1391)	0.0000	1	(1.3489)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	6,000	3.8514	23,212.75	23,108.16	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3209)	0.0000	1	(3.1129)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	200	3.8514	773.76	770.27	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	200	3.8514	773.76	770.27	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	1,000	3.8514	3,868.79	3,851.36	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0535)	0.0000	1	(0.5188)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	1,700	3.8514	6,576.95	6,547.31	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0909)	0.0000	1	(0.8820)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	1,100	3.8514	4,255.67	4,236.50	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0598)	0.0000	1	(0.5707)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	4,500	3.8514	17,409.56	17,331.12	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2407)	0.0000	1	(2.3347)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	200	3.8514	773.76	770.27	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	400	3.8514	1,547.52	1,540.54	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	600	3.8514	2,321.28	2,310.82	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0321)	0.0000	1	(0.3113)	02/07/2025
605305.SH	01/14/2025	SDB3260122847	0	3,400	3.8514	13,153.89	13,094.62	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1819)	0.0000	1	(1.7640)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	100	3.8490	386.88	384.90	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	100	3.8490	386.88	384.90	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	500	3.8490	1,934.40	1,924.49	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0267)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	100	3.8490	386.88	384.90	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	800	3.8490	3,095.03	3,079.18	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4150)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	400	3.8490	1,547.52	1,539.59	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	5,100	3.8490	19,730.84	19,629.80	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2726)	0.0000	1	(2.6458)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	5,400	3.8490	20,891.48	20,784.50	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2887)	0.0000	1	(2.8015)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	800	3.8490	3,095.03	3,079.18	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4150)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	500	3.8490	1,934.40	1,924.49	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0267)	0.0000	1	(0.2594)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	300	3.8490	1,160.64	1,154.69	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0160)	0.0000	1	(0.1556)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	200	3.8490	773.76	769.80	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	1,600	3.8490	6,190.07	6,158.37	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0855)	0.0000	1	(0.8301)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	200	3.8490	773.76	769.80	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	100	3.8490	386.88	384.90	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	400	3.8490	1,547.52	1,539.59	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	800	3.8490	3,095.03	3,079.18	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0428)	0.0000	1	(0.4150)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	900	3.8490	3,481.91	3,464.08	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0481)	0.0000	1	(0.4669)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	2,600	3.8490	10,058.86	10,007.35	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1390)	0.0000	1	(1.3488)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/13/2025	SDB3260122847	0	6,000	3.8490	23,212.75	23,093.89	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3207)	0.0000	1	(3.1127)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	200	3.8490	773.76	769.80	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	200	3.8490	773.76	769.80	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	1,000	3.8490	3,868.79	3,848.98	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0535)	0.0000	1	(0.5188)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	1,700	3.8490	6,576.95	6,543.27	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0909)	0.0000	1	(0.8819)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	1,100	3.8490	4,255.67	4,233.88	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0588)	0.0000	1	(0.5707)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	4,500	3.8490	17,409.56	17,320.41	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2406)	0.0000	1	(2.3345)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	200	3.8490	773.76	769.80	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	400	3.8490	1,547.52	1,539.59	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0214)	0.0000	1	(0.2075)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	600	3.8490	2,321.28	2,309.39	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0321)	0.0000	1	(0.3113)	02/07/2025
605305.SH	01/13/2025	SDB3260122847	0	3,400	3.8490	13,153.89	13,086.54	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1818)	0.0000	1	(1.7639)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	100	3.8956	386.88	389.56	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0162)	0.0000	3	(0.1558)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	100	3.8956	386.88	389.56	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0162)	0.0000	3	(0.1558)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	500	3.8956	1,934.40	1,947.82	0.0000	4.3300	50.00	0.00	(0.6980)	(0.0812)	0.0000	3	(0.7792)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	100	3.8956	386.88	389.56	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0162)	0.0000	3	(0.1558)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	800	3.8956	3,095.03	3,116.52	0.0000	4.3300	50.00	0.00	(1.1168)	(0.1299)	0.0000	3	(1.2466)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	400	3.8956	1,547.52	1,558.26	0.0000	4.3300	50.00	0.00	(0.5584)	(0.0649)	0.0000	3	(0.6233)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	5,100	3.8956	19,730.84	19,867.78	0.0000	4.3300	50.00	0.00	(7.1195)	(0.8278)	0.0000	3	(7.9474)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	5,400	3.8956	20,891.48	21,036.48	0.0000	4.3300	50.00	0.00	(7.5383)	(0.8765)	0.0000	3	(8.4149)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	800	3.8956	3,095.03	3,116.52	0.0000	4.3300	50.00	0.00	(1.1168)	(0.1299)	0.0000	3	(1.2466)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	500	3.8956	1,934.40	1,947.82	0.0000	4.3300	50.00	0.00	(0.6980)	(0.0812)	0.0000	3	(0.7792)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	300	3.8956	1,160.64	1,168.69	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0487)	0.0000	3	(0.4675)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	200	3.8956	773.76	779.13	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0325)	0.0000	3	(0.3117)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	1,600	3.8956	6,190.07	6,233.03	0.0000	4.3300	50.00	0.00	(2.2336)	(0.2597)	0.0000	3	(2.4933)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	200	3.8956	773.76	779.13	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0325)	0.0000	3	(0.3117)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	100	3.8956	386.88	389.56	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0162)	0.0000	3	(0.1558)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	400	3.8956	1,547.52	1,558.26	0.0000	4.3300	50.00	0.00	(0.5584)	(0.0649)	0.0000	3	(0.6233)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	800	3.8956	3,095.03	3,116.52	0.0000	4.3300	50.00	0.00	(1.1168)	(0.1299)	0.0000	3	(1.2466)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	900	3.8956	3,481.91	3,506.08	0.0000	4.3300	50.00	0.00	(1.2564)	(0.1461)	0.0000	3	(1.4025)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	2,600	3.8956	10,058.86	10,128.67	0.0000	4.3300	50.00	0.00	(3.6296)	(0.4220)	0.0000	3	(4.0516)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	6,000	3.8956	23,212.75	23,373.86	0.0000	4.3300	50.00	0.00	(8.3759)	(0.9739)	0.0000	3	(9.3498)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	200	3.8956	773.76	779.13	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0325)	0.0000	3	(0.3117)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	200	3.8956	773.76	779.13	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0325)	0.0000	3	(0.3117)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	1,000	3.8956	3,868.79	3,895.64	0.0000	4.3300	50.00	0.00	(1.3960)	(0.1623)	0.0000	3	(1.5583)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	1,700	3.8956	6,576.95	6,622.59	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2759)	0.0000	3	(2.6491)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	1,100	3.8956	4,255.67	4,285.21	0.0000	4.3300	50.00	0.00	(1.5356)	(0.1786)	0.0000	3	(1.7141)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	4,500	3.8956	17,409.56	17,530.40	0.0000	4.3300	50.00	0.00	(6.2820)	(0.7304)	0.0000	3	(7.0124)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	200	3.8956	773.76	779.13	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0325)	0.0000	3	(0.3117)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	400	3.8956	1,547.52	1,558.26	0.0000	4.3300	50.00	0.00	(0.5584)	(0.0649)	0.0000	3	(0.6233)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	600	3.8956	2,321.28	2,337.39	0.0000	4.3300	50.00	0.00	(0.8376)	(0.0974)	0.0000	3	(0.9350)	02/07/2025
605305.SH	01/10/2025	SDB3260122847	0	3,400	3.8956	13,153.89	13,245.19	0.0000	4.3300	50.00	0.00	(4.7464)	(0.5519)	0.0000	3	(5.2982)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	100	3.7923	386.88	379.23	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	100	3.7923	386.88	379.23	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	500	3.7923	1,934.40	1,896.15	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0263)	0.0000	1	(0.2590)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	100	3.7923	386.88	379.23	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	800	3.7923	3,095.03	3,033.85	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0421)	0.0000	1	(0.4144)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	400	3.7923	1,547.52	1,516.92	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0211)	0.0000	1	(0.2072)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	5,100	3.7923	19,730.84	19,340.77	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2686)	0.0000	1	(2.6418)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	5,400	3.7923	20,891.48	20,478.46	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2844)	0.0000	1	(2.7972)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	800	3.7923	3,095.03	3,033.85	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0421)	0.0000	1	(0.4144)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	500	3.7923	1,934.40	1,896.15	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0263)	0.0000	1	(0.2590)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	300	3.7923	1,160.64	1,137.69	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0158)	0.0000	1	(0.1554)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/09/2025	SDB3260122847	0	1,600	3.7923	6,190.07	6,067.69	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0843)	0.0000	1	(0.8288)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	100	3.7923	386.88	379.23	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0053)	0.0000	1	(0.0518)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	400	3.7923	1,547.52	1,516.92	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0211)	0.0000	1	(0.2072)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	800	3.7923	3,095.03	3,033.85	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0421)	0.0000	1	(0.4144)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	900	3.7923	3,481.91	3,413.08	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0474)	0.0000	1	(0.4662)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	2,600	3.7923	10,058.86	9,860.00	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1369)	0.0000	1	(1.3468)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	6,000	3.7923	23,212.75	22,753.84	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3160)	0.0000	1	(3.1080)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	1,000	3.7923	3,868.79	3,792.31	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0527)	0.0000	1	(0.5180)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	1,700	3.7923	6,576.95	6,446.92	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0895)	0.0000	1	(0.8806)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	1,100	3.7923	4,255.67	4,171.54	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0579)	0.0000	1	(0.5698)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	4,500	3.7923	17,409.56	17,065.38	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2370)	0.0000	1	(2.3310)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	200	3.7923	773.76	758.46	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0105)	0.0000	1	(0.1036)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	400	3.7923	1,547.52	1,516.92	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0211)	0.0000	1	(0.2072)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	600	3.7923	2,321.28	2,275.38	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0316)	0.0000	1	(0.3108)	02/07/2025
605305.SH	01/09/2025	SDB3260122847	0	3,400	3.7923	13,153.89	12,893.84	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1791)	0.0000	1	(1.7612)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	100	3.7555	386.88	375.55	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	100	3.7555	386.88	375.55	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	500	3.7555	1,934.40	1,877.74	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0261)	0.0000	1	(0.2587)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	100	3.7555	386.88	375.55	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	800	3.7555	3,095.03	3,004.38	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0417)	0.0000	1	(0.4140)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	400	3.7555	1,547.52	1,502.19	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0209)	0.0000	1	(0.2070)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	5,100	3.7555	19,730.84	19,152.94	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2660)	0.0000	1	(2.6392)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	5,400	3.7555	20,891.48	20,279.58	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2817)	0.0000	1	(2.7944)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	800	3.7555	3,095.03	3,004.38	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0417)	0.0000	1	(0.4140)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	500	3.7555	1,934.40	1,877.74	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0261)	0.0000	1	(0.2587)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	300	3.7555	1,160.64	1,126.64	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0156)	0.0000	1	(0.1552)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	1,600	3.7555	6,190.07	6,008.76	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0835)	0.0000	1	(0.8280)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	100	3.7555	386.88	375.55	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0052)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	400	3.7555	1,547.52	1,502.19	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0209)	0.0000	1	(0.2070)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	800	3.7555	3,095.03	3,004.38	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0417)	0.0000	1	(0.4140)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	900	3.7555	3,481.91	3,379.93	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0469)	0.0000	1	(0.4657)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	2,600	3.7555	10,058.86	9,764.24	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1356)	0.0000	1	(1.3455)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	6,000	3.7555	23,212.75	22,532.87	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3130)	0.0000	1	(3.1049)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	1,000	3.7555	3,868.79	3,755.48	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0522)	0.0000	1	(0.5175)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	1,700	3.7555	6,576.95	6,384.31	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0887)	0.0000	1	(0.8797)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	1,100	3.7555	4,255.67	4,131.03	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0574)	0.0000	1	(0.5692)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	4,500	3.7555	17,409.56	16,899.65	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2347)	0.0000	1	(2.3287)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	200	3.7555	773.76	751.10	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0104)	0.0000	1	(0.1035)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	400	3.7555	1,547.52	1,502.19	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0209)	0.0000	1	(0.2070)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	600	3.7555	2,321.28	2,253.29	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0313)	0.0000	1	(0.3105)	02/07/2025
605305.SH	01/08/2025	SDB3260122847	0	3,400	3.7555	13,153.89	12,768.63	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1773)	0.0000	1	(1.7595)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	100	3.7044	386.88	370.44	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0051)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	100	3.7044	386.88	370.44	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0051)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	500	3.7044	1,934.40	1,852.22	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0257)	0.0000	1	(0.2584)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/07/2025	SDB3260122847	0	100	3.7044	386.88	370.44	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0051)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	800	3.7044	3,095.03	2,963.55	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0412)	0.0000	1	(0.4134)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	400	3.7044	1,547.52	1,481.78	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0206)	0.0000	1	(0.2067)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	5,100	3.7044	19,730.84	18,892.63	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2624)	0.0000	1	(2.6356)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	5,400	3.7044	20,891.48	20,003.97	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2778)	0.0000	1	(2.7906)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	800	3.7044	3,095.03	2,963.55	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0412)	0.0000	1	(0.4134)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	500	3.7044	1,934.40	1,852.22	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0257)	0.0000	1	(0.2584)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	300	3.7044	1,160.64	1,111.33	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0154)	0.0000	1	(0.1550)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	1,600	3.7044	6,190.07	5,927.10	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0823)	0.0000	1	(0.8268)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	100	3.7044	386.88	370.44	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0051)	0.0000	1	(0.0517)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	400	3.7044	1,547.52	1,481.78	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0206)	0.0000	1	(0.2067)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	800	3.7044	3,095.03	2,963.55	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0412)	0.0000	1	(0.4134)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	900	3.7044	3,481.91	3,333.99	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0463)	0.0000	1	(0.4651)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	2,600	3.7044	10,058.86	9,631.54	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1338)	0.0000	1	(1.3436)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	6,000	3.7044	23,212.75	22,226.63	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3087)	0.0000	1	(3.1007)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	1,000	3.7044	3,868.79	3,704.44	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0515)	0.0000	1	(0.5168)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	1,700	3.7044	6,576.95	6,297.54	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0875)	0.0000	1	(0.8785)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	1,100	3.7044	4,255.67	4,074.88	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0566)	0.0000	1	(0.5685)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	4,500	3.7044	17,409.56	16,669.97	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2315)	0.0000	1	(2.3255)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	200	3.7044	773.76	740.89	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0103)	0.0000	1	(0.1034)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	400	3.7044	1,547.52	1,481.78	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0206)	0.0000	1	(0.2067)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	600	3.7044	2,321.28	2,222.66	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0309)	0.0000	1	(0.3101)	02/07/2025
605305.SH	01/07/2025	SDB3260122847	0	3,400	3.7044	13,153.89	12,595.09	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1749)	0.0000	1	(1.7571)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	100	3.8688	386.88	386.88	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	100	3.8688	386.88	386.88	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	500	3.8688	1,934.40	1,934.40	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0269)	0.0000	1	(0.2595)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	100	3.8688	386.88	386.88	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	800	3.8688	3,095.03	3,095.03	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0430)	0.0000	1	(0.4153)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	400	3.8688	1,547.52	1,547.52	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0215)	0.0000	1	(0.2076)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	5,100	3.8688	19,730.84	19,730.84	0.0000	4.3300	50.00	0.00	(2.3732)	(0.2740)	0.0000	1	(2.6472)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	5,400	3.8688	20,891.48	20,891.48	0.0000	4.3300	50.00	0.00	(2.5128)	(0.2902)	0.0000	1	(2.8029)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	800	3.8688	3,095.03	3,095.03	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0430)	0.0000	1	(0.4153)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	500	3.8688	1,934.40	1,934.40	0.0000	4.3300	50.00	0.00	(0.2327)	(0.0269)	0.0000	1	(0.2595)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	300	3.8688	1,160.64	1,160.64	0.0000	4.3300	50.00	0.00	(0.1396)	(0.0161)	0.0000	1	(0.1557)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	1,600	3.8688	6,190.07	6,190.07	0.0000	4.3300	50.00	0.00	(0.7445)	(0.0860)	0.0000	1	(0.8305)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	100	3.8688	386.88	386.88	0.0000	4.3300	50.00	0.00	(0.0465)	(0.0054)	0.0000	1	(0.0519)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	400	3.8688	1,547.52	1,547.52	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0215)	0.0000	1	(0.2076)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	800	3.8688	3,095.03	3,095.03	0.0000	4.3300	50.00	0.00	(0.3723)	(0.0430)	0.0000	1	(0.4153)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	900	3.8688	3,481.91	3,481.91	0.0000	4.3300	50.00	0.00	(0.4188)	(0.0484)	0.0000	1	(0.4672)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	2,600	3.8688	10,058.86	10,058.86	0.0000	4.3300	50.00	0.00	(1.2099)	(0.1397)	0.0000	1	(1.3496)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	6,000	3.8688	23,212.75	23,212.75	0.0000	4.3300	50.00	0.00	(2.7920)	(0.3224)	0.0000	1	(3.1144)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	1,000	3.8688	3,868.79	3,868.79	0.0000	4.3300	50.00	0.00	(0.4653)	(0.0537)	0.0000	1	(0.5191)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	1,700	3.8688	6,576.95	6,576.95	0.0000	4.3300	50.00	0.00	(0.7911)	(0.0913)	0.0000	1	(0.8824)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605305.SH	01/06/2025	SDB3260122847	0	1,100	3.8688	4,255.67	4,255.67	0.0000	4.3300	50.00	0.00	(0.5119)	(0.0591)	0.0000	1	(0.5710)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	4,500	3.8688	17,409.56	17,409.56	0.0000	4.3300	50.00	0.00	(2.0940)	(0.2418)	0.0000	1	(2.3358)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	200	3.8688	773.76	773.76	0.0000	4.3300	50.00	0.00	(0.0931)	(0.0107)	0.0000	1	(0.1038)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	400	3.8688	1,547.52	1,547.52	0.0000	4.3300	50.00	0.00	(0.1861)	(0.0215)	0.0000	1	(0.2076)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	600	3.8688	2,321.28	2,321.28	0.0000	4.3300	50.00	0.00	(0.2792)	(0.0322)	0.0000	1	(0.3114)	02/07/2025
605305.SH	01/06/2025	SDB3260122847	0	3,400	3.8688	13,153.89	13,153.89	0.0000	4.3300	50.00	0.00	(1.5821)	(0.1827)	0.0000	1	(1.7648)	02/07/2025
TOTAL FICONT INDUSTRY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND												(224.8473)	(25.7843)	0.0000		(250.6316)	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND																	
601038.SH	01/17/2025	SDB3260427153	0	300	1.8580	554.43	557.40	0.0000	4.3300	50.00	0.00	(0.0667)	(0.0077)	0.0000	1	(0.0744)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	200	1.8580	360.05	371.60	0.0000	4.3300	50.00	0.00	(0.0433)	(0.0052)	0.0000	1	(0.0485)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	2,300	1.8580	4,105.21	4,273.38	0.0000	4.3300	50.00	0.00	(0.4938)	(0.0594)	0.0000	1	(0.5531)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	3,700	1.8580	6,648.72	6,874.56	0.0000	4.3300	50.00	0.00	(0.7997)	(0.0955)	0.0000	1	(0.8952)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	1,900	1.8580	3,504.68	3,530.18	0.0000	4.3300	50.00	0.00	(0.4215)	(0.0490)	0.0000	1	(0.4706)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	185.87	185.80	0.0000	4.3300	50.00	0.00	(0.0224)	(0.0026)	0.0000	1	(0.0249)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	300	1.8580	556.12	557.40	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0077)	0.0000	1	(0.0746)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	600	1.8580	1,158.61	1,114.79	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0155)	0.0000	1	(0.1548)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	193.38	185.80	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	3,700	1.8580	7,247.06	6,874.56	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0955)	0.0000	1	(0.9671)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	11,100	1.8580	21,599.01	20,623.69	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2864)	0.0000	1	(2.8843)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	8,900	1.8580	17,700.72	16,536.11	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2297)	0.0000	1	(2.3587)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	2,200	1.8580	4,424.93	4,087.58	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0588)	0.0000	1	(0.5890)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	1,400	1.8580	2,825.73	2,601.19	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0361)	0.0000	1	(0.3760)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	500	1.8580	1,009.19	929.00	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0129)	0.0000	1	(0.1343)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	3,600	1.8580	7,266.17	6,688.76	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0929)	0.0000	1	(0.9669)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	2,400	1.8580	4,844.11	4,459.18	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0619)	0.0000	1	(0.6446)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	400	1.8580	807.35	743.20	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	1,600	1.8580	3,229.41	2,972.78	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0413)	0.0000	1	(0.4297)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	2,600	1.8580	5,247.79	4,830.77	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0671)	0.0000	1	(0.6983)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	3,700	1.8580	7,468.01	6,874.56	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0955)	0.0000	1	(0.9937)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	201.84	185.80	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	400	1.8580	807.35	743.20	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	201.84	185.80	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	201.84	185.80	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	500	1.8580	1,009.19	929.00	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0129)	0.0000	1	(0.1343)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	100	1.8580	201.84	185.80	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	2,700	1.8580	5,449.63	5,016.57	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0697)	0.0000	1	(0.7251)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	12,000	1.8580	24,220.57	22,295.88	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3097)	0.0000	1	(3.2229)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	11,100	1.8580	22,404.03	20,623.69	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2864)	0.0000	1	(2.9811)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	400	1.8580	807.35	743.20	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	400	1.8580	807.35	743.20	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	1,700	1.8580	3,431.25	3,158.58	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0439)	0.0000	1	(0.4566)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	600	1.8580	1,211.03	1,114.79	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0155)	0.0000	1	(0.1611)	02/07/2025
601038.SH	01/17/2025	SDB3260427153	0	900	1.8580	1,816.54	1,672.19	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0232)	0.0000	1	(0.2417)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	2,300	1.7841	4,105.21	4,103.40	0.0000	4.3300	50.00	0.00	(0.4938)	(0.0570)	0.0000	1	(0.5508)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	3,700	1.7841	6,648.72	6,601.12	0.0000	4.3300	50.00	0.00	(0.7997)	(0.0917)	0.0000	1	(0.8914)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	1,900	1.7841	3,504.68	3,389.77	0.0000	4.3300	50.00	0.00	(0.4215)	(0.0471)	0.0000	1	(0.4686)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	185.87	178.41	0.0000	4.3300	50.00	0.00	(0.0224)	(0.0025)	0.0000	1	(0.0248)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	300	1.7841	556.12	535.23	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0074)	0.0000	1	(0.0743)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	600	1.7841	1,158.61	1,070.45	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0149)	0.0000	1	(0.1542)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	193.38	178.41	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	3,700	1.7841	7,247.06	6,601.12	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0917)	0.0000	1	(0.9633)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	11,100	1.7841	21,599.01	19,803.37	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2750)	0.0000	1	(2.8729)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601038.SH	01/16/2025	SDB3260427153	0	8,900	1.7841	17,700.72	15,878.37	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2205)	0.0000	1	(2.3495)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	2,200	1.7841	4,424.93	3,924.99	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0545)	0.0000	1	(0.5867)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	1,400	1.7841	2,825.73	2,497.72	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0347)	0.0000	1	(0.3746)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	500	1.7841	1,009.19	892.04	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0124)	0.0000	1	(0.1338)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	3,600	1.7841	7,266.17	6,422.71	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0892)	0.0000	1	(0.9632)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	2,400	1.7841	4,844.11	4,281.81	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0595)	0.0000	1	(0.6421)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	400	1.7841	807.35	713.63	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0099)	0.0000	1	(0.1070)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	1,600	1.7841	3,229.41	2,854.54	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0396)	0.0000	1	(0.4281)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	2,600	1.7841	5,247.79	4,638.63	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0644)	0.0000	1	(0.6956)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	3,700	1.7841	7,468.01	6,601.12	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0917)	0.0000	1	(0.9899)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	201.84	178.41	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	400	1.7841	807.35	713.63	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0099)	0.0000	1	(0.1070)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	201.84	178.41	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	201.84	178.41	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	500	1.7841	1,009.19	892.04	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0124)	0.0000	1	(0.1338)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	100	1.7841	201.84	178.41	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	2,700	1.7841	5,449.63	4,817.03	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0669)	0.0000	1	(0.7224)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	12,000	1.7841	24,220.57	21,409.04	0.0000	4.3300	50.00	0.00	(2.9132)	(0.2973)	0.0000	1	(3.2105)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	11,100	1.7841	22,404.03	19,803.37	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2750)	0.0000	1	(2.9698)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	400	1.7841	807.35	713.63	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0099)	0.0000	1	(0.1070)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	400	1.7841	807.35	713.63	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0099)	0.0000	1	(0.1070)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	1,700	1.7841	3,431.25	3,032.95	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0421)	0.0000	1	(0.4548)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	600	1.7841	1,211.03	1,070.45	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0149)	0.0000	1	(0.1605)	02/07/2025
601038.SH	01/16/2025	SDB3260427153	0	900	1.7841	1,816.54	1,605.68	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0223)	0.0000	1	(0.2408)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	1,900	1.8111	3,504.68	3,440.99	0.0000	4.3300	50.00	0.00	(0.4215)	(0.0478)	0.0000	1	(0.4693)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	185.87	181.10	0.0000	4.3300	50.00	0.00	(0.0224)	(0.0025)	0.0000	1	(0.0249)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	300	1.8111	556.12	543.32	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0075)	0.0000	1	(0.0744)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	600	1.8111	1,158.61	1,086.63	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0151)	0.0000	1	(0.1544)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	193.38	181.10	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0025)	0.0000	1	(0.0258)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	3,700	1.8111	7,247.06	6,700.89	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0931)	0.0000	1	(0.9647)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	11,100	1.8111	21,599.01	20,102.65	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2792)	0.0000	1	(2.8771)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	8,900	1.8111	17,700.72	16,118.35	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2239)	0.0000	1	(2.3529)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	2,200	1.8111	4,424.93	3,984.31	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0553)	0.0000	1	(0.5876)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	1,400	1.8111	2,825.73	2,535.47	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0352)	0.0000	1	(0.3751)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	500	1.8111	1,009.19	905.52	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0126)	0.0000	1	(0.1340)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	3,600	1.8111	7,266.17	6,519.78	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0906)	0.0000	1	(0.9645)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	2,400	1.8111	4,844.11	4,346.52	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0604)	0.0000	1	(0.6430)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	400	1.8111	807.35	724.42	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0101)	0.0000	1	(0.1072)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	1,600	1.8111	3,229.41	2,897.68	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0402)	0.0000	1	(0.4287)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	2,600	1.8111	5,247.79	4,708.73	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0654)	0.0000	1	(0.6966)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	3,700	1.8111	7,468.01	6,700.89	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0931)	0.0000	1	(0.9913)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	201.84	181.10	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	400	1.8111	807.35	724.42	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0101)	0.0000	1	(0.1072)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	201.84	181.10	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	201.84	181.10	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	500	1.8111	1,009.19	905.52	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0126)	0.0000	1	(0.1340)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	100	1.8111	201.84	181.10	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0025)	0.0000	1	(0.0268)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	2,700	1.8111	5,449.63	4,889.84	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0679)	0.0000	1	(0.7234)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	12,000	1.8111	24,220.57	21,732.60	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3018)	0.0000	1	(3.2150)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	11,100	1.8111	22,404.03	20,102.65	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2792)	0.0000	1	(2.9739)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	400	1.8111	807.35	724.42	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0101)	0.0000	1	(0.1072)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	400	1.8111	807.35	724.42	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0101)	0.0000	1	(0.1072)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	1,700	1.8111	3,431.25	3,078.78	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0428)	0.0000	1	(0.4555)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601038.SH	01/15/2025	SDB3260427153	0	600	1.8111	1,211.03	1,086.63	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0151)	0.0000	1	(0.1608)	02/07/2025
601038.SH	01/15/2025	SDB3260427153	0	900	1.8111	1,816.54	1,629.94	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0226)	0.0000	1	(0.2411)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	300	1.8583	556.12	557.50	0.0000	4.3300	50.00	0.00	(0.0669)	(0.0077)	0.0000	1	(0.0746)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	600	1.8583	1,158.61	1,115.00	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0155)	0.0000	1	(0.1548)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	100	1.8583	193.38	185.83	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	3,700	1.8583	7,247.06	6,875.85	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0955)	0.0000	1	(0.9672)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	11,100	1.8583	21,599.01	20,627.56	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2865)	0.0000	1	(2.8844)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	8,900	1.8583	17,700.72	16,539.22	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2297)	0.0000	1	(2.3587)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	2,200	1.8583	4,424.93	4,088.35	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0568)	0.0000	1	(0.5890)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	1,400	1.8583	2,825.73	2,601.67	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0361)	0.0000	1	(0.3760)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	500	1.8583	1,009.19	929.17	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0129)	0.0000	1	(0.1343)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	3,600	1.8583	7,266.17	6,690.02	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0929)	0.0000	1	(0.9669)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	2,400	1.8583	4,844.11	4,460.01	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0619)	0.0000	1	(0.6446)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	400	1.8583	807.35	743.34	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	1,600	1.8583	3,229.41	2,973.34	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0413)	0.0000	1	(0.4297)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	2,600	1.8583	5,247.79	4,831.68	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0671)	0.0000	1	(0.6983)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	3,700	1.8583	7,468.01	6,875.85	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0955)	0.0000	1	(0.9937)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	100	1.8583	201.84	185.83	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	400	1.8583	807.35	743.34	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	100	1.8583	201.84	185.83	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	100	1.8583	201.84	185.83	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	500	1.8583	1,009.19	929.17	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0129)	0.0000	1	(0.1343)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	100	1.8583	201.84	185.83	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	2,700	1.8583	5,449.63	5,017.52	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0697)	0.0000	1	(0.7252)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	12,000	1.8583	24,220.57	22,300.07	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3097)	0.0000	1	(3.2229)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	11,100	1.8583	22,404.03	20,627.56	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2865)	0.0000	1	(2.9812)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	400	1.8583	807.35	743.34	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	400	1.8583	807.35	743.34	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	1,700	1.8583	3,431.25	3,159.18	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0439)	0.0000	1	(0.4566)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	600	1.8583	1,211.03	1,115.00	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0155)	0.0000	1	(0.1611)	02/07/2025
601038.SH	01/14/2025	SDB3260427153	0	900	1.8583	1,816.54	1,672.51	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0232)	0.0000	1	(0.2417)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	600	1.8728	1,158.61	1,123.66	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0156)	0.0000	1	(0.1550)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	100	1.8728	193.38	187.28	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0026)	0.0000	1	(0.0259)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	3,700	1.8728	7,247.06	6,929.25	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0962)	0.0000	1	(0.9679)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	11,100	1.8728	21,599.01	20,787.76	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2887)	0.0000	1	(2.8866)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	8,900	1.8728	17,700.72	16,667.66	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2315)	0.0000	1	(2.3605)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	2,200	1.8728	4,424.93	4,120.10	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0572)	0.0000	1	(0.5894)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	1,400	1.8728	2,825.73	2,621.88	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0364)	0.0000	1	(0.3763)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	500	1.8728	1,009.19	936.39	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0130)	0.0000	1	(0.1344)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	3,600	1.8728	7,266.17	6,741.98	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0936)	0.0000	1	(0.9676)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	2,400	1.8728	4,844.11	4,494.65	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0624)	0.0000	1	(0.6451)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	400	1.8728	807.35	749.11	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	1,600	1.8728	3,229.41	2,996.43	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0416)	0.0000	1	(0.4300)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	2,600	1.8728	5,247.79	4,869.20	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0676)	0.0000	1	(0.6988)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	3,700	1.8728	7,468.01	6,929.25	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0962)	0.0000	1	(0.9945)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	100	1.8728	201.84	187.28	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	400	1.8728	807.35	749.11	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	100	1.8728	201.84	187.28	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	100	1.8728	201.84	187.28	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	500	1.8728	1,009.19	936.39	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0130)	0.0000	1	(0.1344)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	100	1.8728	201.84	187.28	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	2,700	1.8728	5,449.63	5,056.48	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0702)	0.0000	1	(0.7257)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	12,000	1.8728	24,220.57	22,473.25	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3121)	0.0000	1	(3.2253)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601038.SH	01/13/2025	SDB3260427153	0	11.100	1.8728	22,404.03	20,787.76	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2887)	0.0000	1	(2.9834)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	400	1.8728	807.35	749.11	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	400	1.8728	807.35	749.11	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	1,700	1.8728	3,431.25	3,183.71	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0442)	0.0000	1	(0.4569)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	600	1.8728	1,211.03	1,123.66	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0156)	0.0000	1	(0.1613)	02/07/2025
601038.SH	01/13/2025	SDB3260427153	0	900	1.8728	1,816.54	1,685.49	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0234)	0.0000	1	(0.2419)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	600	1.9315	1,158.61	1,158.88	0.0000	4.3300	50.00	0.00	(0.4181)	(0.0483)	0.0000	3	(0.4664)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	193.38	193.15	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0080)	0.0000	3	(0.0778)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	3,700	1.9315	7,247.06	7,146.42	0.0000	4.3300	50.00	0.00	(2.6150)	(0.2978)	0.0000	3	(2.9127)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	11,100	1.9315	21,599.01	21,439.26	0.0000	4.3300	50.00	0.00	(7.7936)	(0.8933)	0.0000	3	(8.6869)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	8,900	1.9315	17,700.72	17,190.04	0.0000	4.3300	50.00	0.00	(6.3870)	(0.7163)	0.0000	3	(7.1033)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	2,200	1.9315	4,424.93	4,249.22	0.0000	4.3300	50.00	0.00	(1.5967)	(0.1771)	0.0000	3	(1.7737)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	1,400	1.9315	2,825.73	2,704.05	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1127)	0.0000	3	(1.1323)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	500	1.9315	1,009.19	965.73	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0402)	0.0000	3	(0.4044)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	3,600	1.9315	7,266.17	6,953.27	0.0000	4.3300	50.00	0.00	(2.6219)	(0.2897)	0.0000	3	(2.9116)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	2,400	1.9315	4,844.11	4,635.52	0.0000	4.3300	50.00	0.00	(1.7479)	(0.1931)	0.0000	3	(1.9411)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	400	1.9315	807.35	772.59	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0322)	0.0000	3	(0.3235)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	1,600	1.9315	3,229.41	3,090.34	0.0000	4.3300	50.00	0.00	(1.1653)	(0.1288)	0.0000	3	(1.2940)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	2,600	1.9315	5,247.79	5,021.81	0.0000	4.3300	50.00	0.00	(1.8936)	(0.2092)	0.0000	3	(2.1028)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	3,700	1.9315	7,468.01	7,146.42	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2978)	0.0000	3	(2.9925)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	201.84	193.15	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	3	(0.0809)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	400	1.9315	807.35	772.59	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0322)	0.0000	3	(0.3235)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	201.84	193.15	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	3	(0.0809)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	201.84	193.15	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	3	(0.0809)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	201.84	193.15	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	3	(0.0809)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	500	1.9315	1,009.19	965.73	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0402)	0.0000	3	(0.4044)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	100	1.9315	201.84	193.15	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	3	(0.0809)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	2,700	1.9315	5,449.63	5,214.96	0.0000	4.3300	50.00	0.00	(1.9664)	(0.2173)	0.0000	3	(2.1837)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	12,000	1.9315	24,220.57	23,177.58	0.0000	4.3300	50.00	0.00	(8.7396)	(0.9657)	0.0000	3	(9.7053)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	11,100	1.9315	22,404.03	21,439.26	0.0000	4.3300	50.00	0.00	(8.0841)	(0.8933)	0.0000	3	(8.9774)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	400	1.9315	807.35	772.59	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0322)	0.0000	3	(0.3235)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	400	1.9315	807.35	772.59	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0322)	0.0000	3	(0.3235)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	1,700	1.9315	3,431.25	3,283.49	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1368)	0.0000	3	(1.3749)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	600	1.9315	1,211.03	1,158.88	0.0000	4.3300	50.00	0.00	(0.4370)	(0.0483)	0.0000	3	(0.4853)	02/07/2025
601038.SH	01/10/2025	SDB3260427153	0	900	1.9315	1,816.54	1,738.32	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0724)	0.0000	3	(0.7279)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	600	1.9356	1,158.61	1,161.34	0.0000	4.3300	50.00	0.00	(0.1394)	(0.0161)	0.0000	1	(0.1555)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	100	1.9356	193.38	193.56	0.0000	4.3300	50.00	0.00	(0.0233)	(0.0027)	0.0000	1	(0.0259)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	3,700	1.9356	7,247.06	7,161.62	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0995)	0.0000	1	(0.9711)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	11,100	1.9356	21,599.01	21,484.85	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2984)	0.0000	1	(2.8963)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	8,900	1.9356	17,700.72	17,226.59	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2393)	0.0000	1	(2.3683)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	2,200	1.9356	4,424.93	4,258.26	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0591)	0.0000	1	(0.5914)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	1,400	1.9356	2,825.73	2,709.80	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0376)	0.0000	1	(0.3775)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	500	1.9356	1,009.19	967.79	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1348)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	3,600	1.9356	7,266.17	6,968.06	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0968)	0.0000	1	(0.9707)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	2,400	1.9356	4,844.11	4,645.37	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0645)	0.0000	1	(0.6472)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	400	1.9356	807.35	774.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	1,600	1.9356	3,229.41	3,096.92	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0430)	0.0000	1	(0.4314)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	2,600	1.9356	5,247.79	5,032.49	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0699)	0.0000	1	(0.7011)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	3,700	1.9356	7,468.01	7,161.62	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0995)	0.0000	1	(0.9977)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	100	1.9356	201.84	193.56	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	400	1.9356	807.35	774.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	100	1.9356	201.84	193.56	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	100	1.9356	201.84	193.56	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	500	1.9356	1,009.19	967.79	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1348)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601038.SH	01/09/2025	SDB3260427153	0	100	1.9356	201.84	193.56	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	2,700	1.9356	5,449.63	5,226.04	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0726)	0.0000	1	(0.7281)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	12,000	1.9356	24,220.57	23,226.86	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3226)	0.0000	1	(3.2358)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	11,100	1.9356	22,404.03	21,484.85	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2984)	0.0000	1	(2.9931)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	400	1.9356	807.35	774.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	400	1.9356	807.35	774.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	1,700	1.9356	3,431.25	3,290.47	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0457)	0.0000	1	(0.4584)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	600	1.9356	1,211.03	1,161.34	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0161)	0.0000	1	(0.1618)	02/07/2025
601038.SH	01/09/2025	SDB3260427153	0	900	1.9356	1,816.54	1,742.01	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0242)	0.0000	1	(0.2427)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	3,700	1.9220	7,247.06	7,111.55	0.0000	4.3300	50.00	0.00	(0.8717)	(0.0988)	0.0000	1	(0.9704)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	11,100	1.9220	21,599.01	21,334.66	0.0000	4.3300	50.00	0.00	(2.5979)	(0.2963)	0.0000	1	(2.8942)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	8,900	1.9220	17,700.72	17,106.16	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2376)	0.0000	1	(2.3666)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	2,200	1.9220	4,424.93	4,228.49	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0587)	0.0000	1	(0.5909)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	1,400	1.9220	2,825.73	2,690.86	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0374)	0.0000	1	(0.3772)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	500	1.9220	1,009.19	961.02	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0133)	0.0000	1	(0.1347)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	3,600	1.9220	7,266.17	6,919.35	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0961)	0.0000	1	(0.9701)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	2,400	1.9220	4,844.11	4,612.90	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0641)	0.0000	1	(0.6467)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	400	1.9220	807.35	768.82	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	1,600	1.9220	3,229.41	3,075.27	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0427)	0.0000	1	(0.4311)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	2,600	1.9220	5,247.79	4,997.31	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0694)	0.0000	1	(0.7006)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	3,700	1.9220	7,468.01	7,111.55	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0988)	0.0000	1	(0.9970)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	100	1.9220	201.84	192.20	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	400	1.9220	807.35	768.82	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	100	1.9220	201.84	192.20	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	100	1.9220	201.84	192.20	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	500	1.9220	1,009.19	961.02	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0133)	0.0000	1	(0.1347)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	100	1.9220	201.84	192.20	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	2,700	1.9220	5,449.63	5,189.51	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0721)	0.0000	1	(0.7275)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	12,000	1.9220	24,220.57	23,064.49	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3203)	0.0000	1	(3.2335)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	11,100	1.9220	22,404.03	21,334.66	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2963)	0.0000	1	(2.9910)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	400	1.9220	807.35	768.82	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	400	1.9220	807.35	768.82	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	1,700	1.9220	3,431.25	3,267.47	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0454)	0.0000	1	(0.4581)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	600	1.9220	1,211.03	1,153.22	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0160)	0.0000	1	(0.1617)	02/07/2025
601038.SH	01/08/2025	SDB3260427153	0	900	1.9220	1,816.54	1,729.84	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0240)	0.0000	1	(0.2425)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	8,900	1.9445	17,700.72	17,305.64	0.0000	4.3300	50.00	0.00	(2.1290)	(0.2404)	0.0000	1	(2.3694)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	2,200	1.9445	4,424.93	4,277.80	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0594)	0.0000	1	(0.5916)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	1,400	1.9445	2,825.73	2,722.24	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0378)	0.0000	1	(0.3777)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	500	1.9445	1,009.19	972.23	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0135)	0.0000	1	(0.1349)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	3,600	1.9445	7,266.17	7,000.03	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0972)	0.0000	1	(0.9712)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	2,400	1.9445	4,844.11	4,666.69	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0648)	0.0000	1	(0.6475)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	400	1.9445	807.35	777.78	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	1,600	1.9445	3,229.41	3,111.13	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0432)	0.0000	1	(0.4316)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	2,600	1.9445	5,247.79	5,055.58	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0702)	0.0000	1	(0.7014)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	3,700	1.9445	7,468.01	7,194.48	0.0000	4.3300	50.00	0.00	(0.8982)	(0.0999)	0.0000	1	(0.9982)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	100	1.9445	201.84	194.45	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	400	1.9445	807.35	777.78	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	100	1.9445	201.84	194.45	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	100	1.9445	201.84	194.45	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	500	1.9445	1,009.19	972.23	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0135)	0.0000	1	(0.1349)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	100	1.9445	201.84	194.45	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0027)	0.0000	1	(0.0270)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	2,700	1.9445	5,449.63	5,250.03	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0729)	0.0000	1	(0.7284)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	12,000	1.9445	24,220.57	23,333.45	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3241)	0.0000	1	(3.2373)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601038.SH	01/07/2025	SDB3260427153	0	11,100	1.9445	22,404.03	21,583.44	0.0000	4.3300	50.00	0.00	(2.6947)	(0.2998)	0.0000	1	(2.9945)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	400	1.9445	807.35	777.78	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	400	1.9445	807.35	777.78	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	1,700	1.9445	3,431.25	3,305.57	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0459)	0.0000	1	(0.4586)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	600	1.9445	1,211.03	1,166.67	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0162)	0.0000	1	(0.1619)	02/07/2025
601038.SH	01/07/2025	SDB3260427153	0	900	1.9445	1,816.54	1,750.01	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0243)	0.0000	1	(0.2428)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	1,400	2.0184	2,825.73	2,825.73	0.0000	4.3300	50.00	0.00	(0.3399)	(0.0392)	0.0000	1	(0.3791)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	500	2.0184	1,009.19	1,009.19	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0140)	0.0000	1	(0.1354)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	3,600	2.0184	7,266.17	7,266.17	0.0000	4.3300	50.00	0.00	(0.8740)	(0.1009)	0.0000	1	(0.9749)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	2,400	2.0184	4,844.11	4,844.11	0.0000	4.3300	50.00	0.00	(0.5826)	(0.0673)	0.0000	1	(0.6499)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	400	2.0184	807.35	807.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	1,600	2.0184	3,229.41	3,229.41	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0449)	0.0000	1	(0.4333)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	2,600	2.0184	5,247.79	5,247.79	0.0000	4.3300	50.00	0.00	(0.6312)	(0.0729)	0.0000	1	(0.7041)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	3,700	2.0184	7,468.01	7,468.01	0.0000	4.3300	50.00	0.00	(0.8982)	(0.1037)	0.0000	1	(1.0020)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	100	2.0184	201.84	201.84	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0028)	0.0000	1	(0.0271)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	400	2.0184	807.35	807.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	100	2.0184	201.84	201.84	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0028)	0.0000	1	(0.0271)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	100	2.0184	201.84	201.84	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0028)	0.0000	1	(0.0271)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	500	2.0184	1,009.19	1,009.19	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0140)	0.0000	1	(0.1354)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	100	2.0184	201.84	201.84	0.0000	4.3300	50.00	0.00	(0.0243)	(0.0028)	0.0000	1	(0.0271)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	2,700	2.0184	5,449.63	5,449.63	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0757)	0.0000	1	(0.7312)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	12,000	2.0184	24,220.57	24,220.57	0.0000	4.3300	50.00	0.00	(2.9132)	(0.3364)	0.0000	1	(3.2496)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	11,100	2.0184	22,404.03	22,404.03	0.0000	4.3300	50.00	0.00	(2.6947)	(0.3112)	0.0000	1	(3.0059)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	400	2.0184	807.35	807.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	400	2.0184	807.35	807.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	1,700	2.0184	3,431.25	3,431.25	0.0000	4.3300	50.00	0.00	(0.4127)	(0.0477)	0.0000	1	(0.4604)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	600	2.0184	1,211.03	1,211.03	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0168)	0.0000	1	(0.1625)	02/07/2025
601038.SH	01/06/2025	SDB3260427153	0	900	2.0184	1,816.54	1,816.54	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0252)	0.0000	1	(0.2437)	02/07/2025
TOTAL FIRST TRACTOR CO LTD CMN CLASS A SERIES NORTHBOUND												(207.5228)	(22.7161)	0.0000		(230.2389)	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002027.ZK	01/17/2025	SDB3259782151	0	74,500	0.8902	65,149.88	66,320.05	0.0000	4.3300	50.00	0.00	(7.8361)	(0.9211)	0.0000	1	(8.7572)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	156,700	0.8902	136,709.62	139,494.65	0.0000	4.3300	50.00	0.00	(16.4431)	(1.9374)	0.0000	1	(18.3806)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	87.75	89.02	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	52,800	0.8902	46,439.82	47,002.67	0.0000	4.3300	50.00	0.00	(5.5857)	(0.6528)	0.0000	1	(6.2385)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	208,800	0.8902	184,327.60	185,874.18	0.0000	4.3300	50.00	0.00	(22.1705)	(2.5816)	0.0000	1	(24.7521)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	4,700	0.8902	4,208.96	4,183.95	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0581)	0.0000	1	(0.5644)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	20,500	0.8902	18,367.39	18,249.14	0.0000	4.3300	50.00	0.00	(2.2092)	(0.2535)	0.0000	1	(2.4626)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	1,000	0.8902	916.23	890.20	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	71,400	0.8902	64,867.11	63,560.42	0.0000	4.3300	50.00	0.00	(7.8021)	(0.8828)	0.0000	1	(8.6849)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	1,600	0.8902	1,445.12	1,424.32	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0198)	0.0000	1	(0.1936)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	4,700	0.8902	4,512.13	4,183.95	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0581)	0.0000	1	(0.6008)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	200	0.8902	192.01	178.04	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	2,500	0.8902	2,400.07	2,225.51	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0309)	0.0000	1	(0.3196)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	2,800	0.8902	2,688.08	2,492.57	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0346)	0.0000	1	(0.3579)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	5,900	0.8902	5,664.17	5,252.19	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0729)	0.0000	1	(0.7542)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	300	0.8902	288.01	267.06	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	7,000	0.8902	6,720.20	6,231.41	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0865)	0.0000	1	(0.8948)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	153,700	0.8902	147,556.30	136,824.05	0.0000	4.3300	50.00	0.00	(17.7477)	(1.9003)	0.0000	1	(19.6481)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	8,000	0.8902	7,680.22	7,121.62	0.0000	4.3300	50.00	0.00	(0.9238)	(0.0989)	0.0000	1	(1.0227)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/17/2025	SDB3259782151	0	1,400	0.8902	1,344.04	1,246.28	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0173)	0.0000	1	(0.1790)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	9,500	0.8902	9,120.27	8,456.92	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1175)	0.0000	1	(1.2144)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	6,200	0.8902	5,952.17	5,519.25	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0767)	0.0000	1	(0.7926)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	34,200	0.8902	32,832.96	30,444.91	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4228)	0.0000	1	(4.3719)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	17,900	0.8902	17,184.50	15,934.62	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2213)	0.0000	1	(2.2882)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	400	0.8902	384.01	356.08	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0049)	0.0000	1	(0.0511)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	94,200	0.8902	90,434.64	83,857.03	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1647)	0.0000	1	(12.0420)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	22,500	0.8902	21,600.63	20,029.55	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2782)	0.0000	1	(2.8763)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	700	0.8902	672.02	623.14	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0087)	0.0000	1	(0.0895)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	200	0.8902	192.01	178.04	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	5,300	0.8902	5,088.15	4,718.07	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0655)	0.0000	1	(0.6775)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	200	0.8902	192.01	178.04	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	14,900	0.8902	14,304.42	13,264.01	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1842)	0.0000	1	(1.9047)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	15,600	0.8902	14,976.44	13,887.15	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1929)	0.0000	1	(1.9942)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	21,900	0.8902	21,024.61	19,495.42	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2708)	0.0000	1	(2.7996)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	7,200	0.8902	6,912.20	6,409.45	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0890)	0.0000	1	(0.9204)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	39,600	0.8902	38,017.11	35,252.00	0.0000	4.3300	50.00	0.00	(4.5726)	(0.4896)	0.0000	1	(5.0622)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	29,200	0.8902	28,032.82	25,993.90	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3610)	0.0000	1	(3.7328)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	500	0.8902	480.01	445.10	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	3,300	0.8902	3,168.09	2,937.67	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0408)	0.0000	1	(0.4219)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	19,600	0.8902	18,816.55	17,447.96	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2423)	0.0000	1	(2.5055)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	7,500	0.8902	7,200.21	6,676.52	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0927)	0.0000	1	(0.9588)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	7,700	0.8902	7,392.22	6,854.56	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0952)	0.0000	1	(0.9843)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	10,100	0.8902	9,696.28	8,991.04	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1249)	0.0000	1	(1.2911)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	500	0.8902	480.01	445.10	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	500	0.8902	480.01	445.10	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	100	0.8902	96.00	89.02	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	81,100	0.8902	77,858.27	72,195.38	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0027)	0.0000	1	(10.3673)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	65,600	0.8902	62,977.84	58,397.25	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8111)	0.0000	1	(8.3859)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	38,400	0.8902	36,865.08	34,183.76	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4748)	0.0000	1	(4.9088)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	58,200	0.8902	55,873.63	51,809.76	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7196)	0.0000	1	(7.4399)	02/07/2025
002027.ZK	01/17/2025	SDB3259782151	0	200	0.8902	192.01	178.04	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	74,500	0.8771	65,149.88	65,342.91	0.0000	4.3300	50.00	0.00	(7.8361)	(0.9075)	0.0000	1	(8.7436)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	156,700	0.8771	136,709.62	137,439.38	0.0000	4.3300	50.00	0.00	(16.4431)	(1.9089)	0.0000	1	(18.3520)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	87.75	87.71	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	52,800	0.8771	46,439.82	46,310.14	0.0000	4.3300	50.00	0.00	(5.5857)	(0.6432)	0.0000	1	(6.2289)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	208,800	0.8771	184,327.60	183,135.56	0.0000	4.3300	50.00	0.00	(22.1705)	(2.5435)	0.0000	1	(24.7141)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	4,700	0.8771	4,208.96	4,122.30	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0573)	0.0000	1	(0.5635)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	20,500	0.8771	18,367.39	17,980.26	0.0000	4.3300	50.00	0.00	(2.2092)	(0.2497)	0.0000	1	(2.4589)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	1,000	0.8771	916.23	877.09	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0122)	0.0000	1	(0.1224)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	71,400	0.8771	64,867.11	62,623.94	0.0000	4.3300	50.00	0.00	(7.8021)	(0.8698)	0.0000	1	(8.6718)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	1,600	0.8771	1,445.12	1,403.34	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0195)	0.0000	1	(0.1933)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	4,700	0.8771	4,512.13	4,122.30	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0573)	0.0000	1	(0.6000)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	200	0.8771	192.01	175.42	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	2,500	0.8771	2,400.07	2,192.72	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0305)	0.0000	1	(0.3191)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	2,800	0.8771	2,688.08	2,455.84	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0341)	0.0000	1	(0.3574)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	5,900	0.8771	5,664.17	5,174.81	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0719)	0.0000	1	(0.7531)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	300	0.8771	288.01	263.13	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0037)	0.0000	1	(0.0383)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	7,000	0.8771	6,720.20	6,139.60	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0853)	0.0000	1	(0.8936)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	153,700	0.8771	147,556.30	134,808.12	0.0000	4.3300	50.00	0.00	(17.7477)	(1.8723)	0.0000	1	(19.6201)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	8,000	0.8771	7,680.22	7,016.69	0.0000	4.3300	50.00	0.00	(0.9238)	(0.0975)	0.0000	1	(1.0212)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	1,400	0.8771	1,344.04	1,227.92	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0171)	0.0000	1	(0.1787)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	9,500	0.8771	9,120.27	8,332.32	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1157)	0.0000	1	(1.2127)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	6,200	0.8771	5,952.17	5,437.93	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0755)	0.0000	1	(0.7914)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	34,200	0.8771	32,832.96	29,996.34	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4166)	0.0000	1	(4.3657)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	17,900	0.8771	17,184.50	15,699.84	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2181)	0.0000	1	(2.2850)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	400	0.8771	384.01	350.83	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0049)	0.0000	1	(0.0511)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	94,200	0.8771	90,434.64	82,621.50	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1475)	0.0000	1	(12.0248)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	22,500	0.8771	21,600.63	19,734.44	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2741)	0.0000	1	(2.8722)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	700	0.8771	672.02	613.96	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0085)	0.0000	1	(0.0894)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	200	0.8771	192.01	175.42	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	5,300	0.8771	5,088.15	4,648.56	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0646)	0.0000	1	(0.6766)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	200	0.8771	192.01	175.42	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	14,900	0.8771	14,304.42	13,068.58	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1615)	0.0000	1	(1.9020)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	15,600	0.8771	14,976.44	13,682.54	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1900)	0.0000	1	(1.9914)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	21,900	0.8771	21,024.61	19,208.18	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2668)	0.0000	1	(2.7956)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	7,200	0.8771	6,912.20	6,315.02	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0877)	0.0000	1	(0.9191)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	39,600	0.8771	38,017.11	34,732.61	0.0000	4.3300	50.00	0.00	(4.5726)	(0.4824)	0.0000	1	(5.0550)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	29,200	0.8771	28,032.82	25,610.91	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3557)	0.0000	1	(3.7274)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	500	0.8771	480.01	438.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	3,300	0.8771	3,168.09	2,894.38	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0402)	0.0000	1	(0.4213)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	19,600	0.8771	18,816.55	17,190.89	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2388)	0.0000	1	(2.5020)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	7,500	0.8771	7,200.21	6,578.15	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0914)	0.0000	1	(0.9574)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	7,700	0.8771	7,392.22	6,753.56	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0938)	0.0000	1	(0.9829)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	10,100	0.8771	9,696.28	8,858.57	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1230)	0.0000	1	(1.2893)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	500	0.8771	480.01	438.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	500	0.8771	480.01	438.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	100	0.8771	96.00	87.71	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	81,100	0.8771	77,858.27	71,131.67	0.0000	4.3300	50.00	0.00	(9.3646)	(0.9879)	0.0000	1	(10.3526)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	65,600	0.8771	62,977.84	57,536.84	0.0000	4.3300	50.00	0.00	(7.5748)	(0.7991)	0.0000	1	(8.3740)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	38,400	0.8771	36,865.08	33,680.10	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4678)	0.0000	1	(4.9018)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	58,200	0.8771	55,873.63	51,046.41	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7090)	0.0000	1	(7.4293)	02/07/2025
002027.ZK	01/16/2025	SDB3259782151	0	200	0.8771	192.01	175.42	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	87.75	87.56	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	52,800	0.8756	46,439.82	46,232.37	0.0000	4.3300	50.00	0.00	(5.5857)	(0.6421)	0.0000	1	(6.2278)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	208,800	0.8756	184,327.60	182,827.99	0.0000	4.3300	50.00	0.00	(22.1705)	(2.5393)	0.0000	1	(24.7098)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	4,700	0.8756	4,208.96	4,115.38	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0572)	0.0000	1	(0.5634)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	20,500	0.8756	18,367.39	17,950.07	0.0000	4.3300	50.00	0.00	(2.2092)	(0.2493)	0.0000	1	(2.4585)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	1,000	0.8756	916.23	875.61	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0122)	0.0000	1	(0.1224)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	71,400	0.8756	64,867.11	62,518.77	0.0000	4.3300	50.00	0.00	(7.8021)	(0.8683)	0.0000	1	(8.6704)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	1,600	0.8756	1,445.12	1,400.98	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0195)	0.0000	1	(0.1933)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	4,700	0.8756	4,512.13	4,115.38	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0572)	0.0000	1	(0.5999)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	200	0.8756	192.01	175.12	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	2,500	0.8756	2,400.07	2,189.03	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0304)	0.0000	1	(0.3191)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	2,800	0.8756	2,688.08	2,451.72	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0341)	0.0000	1	(0.3574)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	5,900	0.8756	5,664.17	5,166.12	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0718)	0.0000	1	(0.7530)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	300	0.8756	288.01	262.68	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0036)	0.0000	1	(0.0383)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	7,000	0.8756	6,720.20	6,129.29	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0851)	0.0000	1	(0.8934)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	153,700	0.8756	147,556.30	134,581.72	0.0000	4.3300	50.00	0.00	(17.7477)	(1.8692)	0.0000	1	(19.6169)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	8,000	0.8756	7,680.22	7,004.90	0.0000	4.3300	50.00	0.00	(0.9238)	(0.0973)	0.0000	1	(1.0211)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	1,400	0.8756	1,344.04	1,225.86	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0170)	0.0000	1	(0.1787)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	9,500	0.8756	9,120.27	8,318.32	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1155)	0.0000	1	(1.2125)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	6,200	0.8756	5,952.17	5,428.80	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0754)	0.0000	1	(0.7913)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	34,200	0.8756	32,832.96	29,945.96	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4159)	0.0000	1	(4.3650)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	17,900	0.8756	17,184.50	15,673.47	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2177)	0.0000	1	(2.2846)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	400	0.8756	384.01	350.25	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0049)	0.0000	1	(0.0511)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	94,200	0.8756	90,434.64	82,482.74	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1456)	0.0000	1	(12.0229)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	22,500	0.8756	21,600.63	19,701.29	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2736)	0.0000	1	(2.8717)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	700	0.8756	672.02	612.93	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0085)	0.0000	1	(0.0893)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	200	0.8756	192.01	175.12	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	5,300	0.8756	5,088.15	4,640.75	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0645)	0.0000	1	(0.6764)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	200	0.8756	192.01	175.12	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	14,900	0.8756	14,304.42	13,046.63	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1812)	0.0000	1	(1.9017)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	15,600	0.8756	14,976.44	13,659.56	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1897)	0.0000	1	(1.9910)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	21,900	0.8756	21,024.61	19,175.92	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2663)	0.0000	1	(2.7951)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	7,200	0.8756	6,912.20	6,304.41	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0876)	0.0000	1	(0.9189)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	39,600	0.8756	38,017.11	34,674.27	0.0000	4.3300	50.00	0.00	(4.5726)	(0.4816)	0.0000	1	(5.0542)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	29,200	0.8756	28,032.82	25,567.90	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3551)	0.0000	1	(3.7268)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	500	0.8756	480.01	437.81	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	3,300	0.8756	3,168.09	2,889.52	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0401)	0.0000	1	(0.4212)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	19,600	0.8756	18,816.55	17,162.01	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2384)	0.0000	1	(2.5016)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	7,500	0.8756	7,200.21	6,567.10	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0912)	0.0000	1	(0.9572)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	7,700	0.8756	7,392.22	6,742.22	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0936)	0.0000	1	(0.9828)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	10,100	0.8756	9,696.28	8,843.69	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1228)	0.0000	1	(1.2891)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	500	0.8756	480.01	437.81	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	500	0.8756	480.01	437.81	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	100	0.8756	96.00	87.56	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	81,100	0.8756	77,858.27	71,012.21	0.0000	4.3300	50.00	0.00	(9.3646)	(0.9863)	0.0000	1	(10.3509)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	65,600	0.8756	62,977.84	57,440.21	0.0000	4.3300	50.00	0.00	(7.5748)	(0.7978)	0.0000	1	(8.3726)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	38,400	0.8756	36,865.08	33,623.54	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4670)	0.0000	1	(4.9010)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	58,200	0.8756	55,873.63	50,960.68	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7078)	0.0000	1	(7.4281)	02/07/2025
002027.ZK	01/15/2025	SDB3259782151	0	200	0.8756	192.01	175.12	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0024)	0.0000	1	(0.0255)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	4,700	0.8911	4,208.96	4,188.07	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0582)	0.0000	1	(0.5644)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	20,500	0.8911	18,367.39	18,267.10	0.0000	4.3300	50.00	0.00	(2.2092)	(0.2537)	0.0000	1	(2.4629)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	1,000	0.8911	916.23	891.08	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	71,400	0.8911	64,867.11	63,622.97	0.0000	4.3300	50.00	0.00	(7.8021)	(0.8837)	0.0000	1	(8.6857)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	1,600	0.8911	1,445.12	1,425.72	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0198)	0.0000	1	(0.1936)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	4,700	0.8911	4,512.13	4,188.07	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0582)	0.0000	1	(0.6009)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/14/2025	SDB3259782151	0	200	0.8911	192.01	178.22	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	2,500	0.8911	2,400.07	2,227.70	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0309)	0.0000	1	(0.3196)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	2,800	0.8911	2,688.08	2,495.02	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0347)	0.0000	1	(0.3580)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	5,900	0.8911	5,664.17	5,257.36	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0730)	0.0000	1	(0.7543)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	300	0.8911	288.01	267.32	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	7,000	0.8911	6,720.20	6,237.55	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0866)	0.0000	1	(0.8949)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	153,700	0.8911	147,556.30	136,958.69	0.0000	4.3300	50.00	0.00	(17.7477)	(1.9022)	0.0000	1	(19.6499)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	8,000	0.8911	7,680.22	7,128.62	0.0000	4.3300	50.00	0.00	(0.9238)	(0.0990)	0.0000	1	(1.0228)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	1,400	0.8911	1,344.04	1,247.51	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0173)	0.0000	1	(0.1790)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	9,500	0.8911	9,120.27	8,465.24	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1176)	0.0000	1	(1.2145)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	6,200	0.8911	5,952.17	5,524.68	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0767)	0.0000	1	(0.7926)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	34,200	0.8911	32,832.96	30,474.87	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4233)	0.0000	1	(4.3723)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	17,900	0.8911	17,184.50	15,950.30	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2215)	0.0000	1	(2.2884)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	400	0.8911	384.01	356.43	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0050)	0.0000	1	(0.0511)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	94,200	0.8911	90,434.64	83,939.55	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1658)	0.0000	1	(12.0431)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	22,500	0.8911	21,600.63	20,049.26	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2785)	0.0000	1	(2.8765)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	700	0.8911	672.02	623.75	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0087)	0.0000	1	(0.0895)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	200	0.8911	192.01	178.22	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	5,300	0.8911	5,088.15	4,722.71	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0656)	0.0000	1	(0.6776)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	200	0.8911	192.01	178.22	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	14,900	0.8911	14,304.42	13,277.06	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1844)	0.0000	1	(1.9049)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	15,600	0.8911	14,976.44	13,900.82	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1931)	0.0000	1	(1.9944)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	21,900	0.8911	21,024.61	19,514.61	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2710)	0.0000	1	(2.7998)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	7,200	0.8911	6,912.20	6,415.76	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0891)	0.0000	1	(0.9205)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	39,600	0.8911	38,017.11	35,286.69	0.0000	4.3300	50.00	0.00	(4.5726)	(0.4901)	0.0000	1	(5.0627)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	29,200	0.8911	28,032.82	26,019.48	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3614)	0.0000	1	(3.7331)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	500	0.8911	480.01	445.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	3,300	0.8911	3,168.09	2,940.56	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0408)	0.0000	1	(0.4219)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	19,600	0.8911	18,816.55	17,465.13	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2426)	0.0000	1	(2.5058)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	7,500	0.8911	7,200.21	6,683.09	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0928)	0.0000	1	(0.9588)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	7,700	0.8911	7,392.22	6,861.30	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0953)	0.0000	1	(0.9844)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	10,100	0.8911	9,696.28	8,999.89	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1250)	0.0000	1	(1.2912)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	500	0.8911	480.01	445.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	500	0.8911	480.01	445.54	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0062)	0.0000	1	(0.0639)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/14/2025	SDB3259782151	0	100	0.8911	96.00	89.11	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0012)	0.0000	1	(0.0128)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	2,500	0.9160	2,400.07	2,289.93	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0318)	0.0000	1	(0.3205)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	2,800	0.9160	2,688.08	2,564.72	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0356)	0.0000	1	(0.3589)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	5,900	0.9160	5,664.17	5,404.22	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0751)	0.0000	1	(0.7563)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	300	0.9160	288.01	274.79	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	1	(0.0385)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	7,000	0.9160	6,720.20	6,411.79	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0891)	0.0000	1	(0.8973)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	153,700	0.9160	147,556.30	140,784.59	0.0000	4.3300	50.00	0.00	(17.7477)	(1.9553)	0.0000	1	(19.7031)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	8,000	0.9160	7,680.22	7,327.76	0.0000	4.3300	50.00	0.00	(0.9238)	(0.1018)	0.0000	1	(1.0255)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	1,400	0.9160	1,344.04	1,282.36	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0178)	0.0000	1	(0.1795)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	9,500	0.9160	9,120.27	8,701.72	0.0000	4.3300	50.00	0.00	(0.10970)	(0.1209)	0.0000	1	(1.2178)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	6,200	0.9160	5,952.17	5,679.01	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0789)	0.0000	1	(0.7948)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	34,200	0.9160	32,832.96	31,326.17	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4351)	0.0000	1	(4.3842)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	17,900	0.9160	17,184.50	16,395.86	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2277)	0.0000	1	(2.2946)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	400	0.9160	384.01	366.39	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0051)	0.0000	1	(0.0513)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	94,200	0.9160	90,434.64	86,284.37	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1984)	0.0000	1	(12.0757)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	22,500	0.9160	21,600.63	20,609.32	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2862)	0.0000	1	(2.8843)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	700	0.9160	672.02	641.18	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0089)	0.0000	1	(0.0897)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	200	0.9160	192.01	183.19	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	5,300	0.9160	5,088.15	4,854.64	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0674)	0.0000	1	(0.6794)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	200	0.9160	192.01	183.19	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	14,900	0.9160	14,304.42	13,647.95	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1896)	0.0000	1	(1.9101)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	15,600	0.9160	14,976.44	14,289.13	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1985)	0.0000	1	(1.9998)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	21,900	0.9160	21,024.61	20,059.74	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2786)	0.0000	1	(2.8074)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	7,200	0.9160	6,912.20	6,594.98	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0916)	0.0000	1	(0.9230)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	39,600	0.9160	38,017.11	36,272.41	0.0000	4.3300	50.00	0.00	(4.5726)	(0.5038)	0.0000	1	(5.0764)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	29,200	0.9160	28,032.82	26,746.32	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3715)	0.0000	1	(3.7432)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	500	0.9160	480.01	457.99	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	3,300	0.9160	3,168.09	3,022.70	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0420)	0.0000	1	(0.4230)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	19,600	0.9160	18,816.55	17,953.01	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2493)	0.0000	1	(2.5126)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	7,500	0.9160	7,200.21	6,869.77	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0954)	0.0000	1	(0.9614)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	7,700	0.9160	7,392.22	7,052.97	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0980)	0.0000	1	(0.9871)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	10,100	0.9160	9,696.28	9,251.30	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1285)	0.0000	1	(1.2947)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	500	0.9160	480.01	457.99	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	500	0.9160	480.01	457.99	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	100	0.9160	96.00	91.60	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	81,100	0.9160	77,858.27	74,285.17	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0317)	0.0000	1	(10.3964)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	65,600	0.9160	62,977.84	60,087.63	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8346)	0.0000	1	(8.4094)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	38,400	0.9160	36,865.08	35,173.25	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4885)	0.0000	1	(4.9226)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	58,200	0.9160	55,873.63	53,309.45	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7404)	0.0000	1	(7.4608)	02/07/2025
002027.ZK	01/13/2025	SDB3259782151	0	200	0.9160	192.01	183.19	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	4,700	0.9119	4,512.13	4,285.89	0.0000	4.3300	50.00	0.00	(1.6281)	(0.1786)	0.0000	3	(1.8067)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	200	0.9119	192.01	182.38	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	3	(0.0769)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	2,500	0.9119	2,400.07	2,279.73	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0950)	0.0000	3	(0.9610)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	2,800	0.9119	2,688.08	2,553.29	0.0000	4.3300	50.00	0.00	(0.9699)	(0.1064)	0.0000	3	(1.0763)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	5,900	0.9119	5,664.17	5,380.16	0.0000	4.3300	50.00	0.00	(2.0438)	(0.2242)	0.0000	3	(2.2680)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	300	0.9119	288.01	273.57	0.0000	4.3300	50.00	0.00	(0.1039)	(0.0114)	0.0000	3	(0.1153)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	7,000	0.9119	6,720.20	6,383.24	0.0000	4.3300	50.00	0.00	(2.4249)	(0.2660)	0.0000	3	(2.6908)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	153,700	0.9119	147,556.30	140,157.65	0.0000	4.3300	50.00	0.00	(53.2432)	(5.8399)	0.0000	3	(59.0831)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	8,000	0.9119	7,680.22	7,295.13	0.0000	4.3300	50.00	0.00	(2.7713)	(0.3040)	0.0000	3	(3.0752)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	1,400	0.9119	1,344.04	1,276.65	0.0000	4.3300	50.00	0.00	(0.4850)	(0.0532)	0.0000	3	(0.5382)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	9,500	0.9119	9,120.27	8,662.96	0.0000	4.3300	50.00	0.00	(3.2909)	(0.3610)	0.0000	3	(3.6519)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	6,200	0.9119	5,952.17	5,653.72	0.0000	4.3300	50.00	0.00	(2.1477)	(0.2356)	0.0000	3	(2.3833)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	34,200	0.9119	32,832.96	31,186.67	0.0000	4.3300	50.00	0.00	(11.8472)	(1.2994)	0.0000	3	(13.1467)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	17,900	0.9119	17,184.50	16,322.85	0.0000	4.3300	50.00	0.00	(6.2007)	(0.6801)	0.0000	3	(6.8809)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	400	0.9119	384.01	364.76	0.0000	4.3300	50.00	0.00	(0.1386)	(0.0152)	0.0000	3	(0.1538)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	94,200	0.9119	90,434.64	85,900.13	0.0000	4.3300	50.00	0.00	(32.6318)	(3.5792)	0.0000	3	(36.2110)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	22,500	0.9119	21,600.63	20,517.55	0.0000	4.3300	50.00	0.00	(7.7942)	(0.8549)	0.0000	3	(8.6491)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	700	0.9119	672.02	638.32	0.0000	4.3300	50.00	0.00	(0.2425)	(0.0266)	0.0000	3	(0.2691)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	200	0.9119	192.01	182.38	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	3	(0.0769)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	5,300	0.9119	5,088.15	4,833.02	0.0000	4.3300	50.00	0.00	(1.8360)	(0.2014)	0.0000	3	(2.0373)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	200	0.9119	192.01	182.38	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	3	(0.0769)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	14,900	0.9119	14,304.42	13,587.18	0.0000	4.3300	50.00	0.00	(5.1615)	(0.5661)	0.0000	3	(5.7276)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	15,600	0.9119	14,976.44	14,225.50	0.0000	4.3300	50.00	0.00	(5.4040)	(0.5927)	0.0000	3	(5.9967)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	21,900	0.9119	21,024.61	19,970.41	0.0000	4.3300	50.00	0.00	(7.5864)	(0.8321)	0.0000	3	(8.4185)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	7,200	0.9119	6,912.20	6,565.62	0.0000	4.3300	50.00	0.00	(2.4942)	(0.2736)	0.0000	3	(2.7677)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	39,600	0.9119	38,017.11	36,110.88	0.0000	4.3300	50.00	0.00	(13.7178)	(1.5046)	0.0000	3	(15.2225)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	29,200	0.9119	28,032.82	26,627.22	0.0000	4.3300	50.00	0.00	(10.1152)	(1.1095)	0.0000	3	(11.2246)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	500	0.9119	480.01	455.95	0.0000	4.3300	50.00	0.00	(0.1732)	(0.0190)	0.0000	3	(0.1922)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	3,300	0.9119	3,168.09	3,009.24	0.0000	4.3300	50.00	0.00	(1.1432)	(0.1254)	0.0000	3	(1.2685)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	19,600	0.9119	18,816.55	17,873.06	0.0000	4.3300	50.00	0.00	(6.7896)	(0.7447)	0.0000	3	(7.5343)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	7,500	0.9119	7,200.21	6,839.18	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2850)	0.0000	3	(2.8830)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	7,700	0.9119	7,392.22	7,021.56	0.0000	4.3300	50.00	0.00	(2.6674)	(0.2925)	0.0000	3	(2.9599)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	10,100	0.9119	9,696.28	9,210.10	0.0000	4.3300	50.00	0.00	(3.4987)	(0.3838)	0.0000	3	(3.8825)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	500	0.9119	480.01	455.95	0.0000	4.3300	50.00	0.00	(0.1732)	(0.0190)	0.0000	3	(0.1922)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	500	0.9119	480.01	455.95	0.0000	4.3300	50.00	0.00	(0.1732)	(0.0190)	0.0000	3	(0.1922)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	100	0.9119	96.00	91.19	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	3	(0.0384)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	81,100	0.9119	77,858.27	73,954.36	0.0000	4.3300	50.00	0.00	(28.0939)	(3.0814)	0.0000	3	(31.1753)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	65,600	0.9119	62,977.84	59,820.05	0.0000	4.3300	50.00	0.00	(22.7245)	(2.4925)	0.0000	3	(25.2170)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	38,400	0.9119	36,865.08	35,016.61	0.0000	4.3300	50.00	0.00	(13.3021)	(1.4590)	0.0000	3	(14.7612)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	58,200	0.9119	55,873.63	53,072.06	0.0000	4.3300	50.00	0.00	(20.1611)	(2.2113)	0.0000	3	(22.3724)	02/07/2025
002027.ZK	01/10/2025	SDB3259782151	0	200	0.9119	192.01	182.38	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	3	(0.0769)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	4,700	0.9093	4,512.13	4,273.89	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0594)	0.0000	1	(0.6021)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	200	0.9093	192.01	181.87	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	2,500	0.9093	2,400.07	2,273.34	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0316)	0.0000	1	(0.3202)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	2,800	0.9093	2,688.08	2,546.15	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0354)	0.0000	1	(0.3587)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	5,900	0.9093	5,664.17	5,365.09	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0745)	0.0000	1	(0.7558)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	300	0.9093	288.01	272.80	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	1	(0.0384)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	7,000	0.9093	6,720.20	6,365.37	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0884)	0.0000	1	(0.8967)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/09/2025	SDB3259782151	0	153,700	0.9093	147,556.30	139,765.25	0.0000	4.3300	50.00	0.00	(17.7477)	(1.9412)	0.0000	1	(19.6889)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	8,000	0.9093	7,680.22	7,274.70	0.0000	4.3300	50.00	0.00	(0.9238)	(0.1010)	0.0000	1	(1.0248)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	1,400	0.9093	1,344.04	1,273.07	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0177)	0.0000	1	(0.1793)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	9,500	0.9093	9,120.27	8,638.71	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1200)	0.0000	1	(1.2169)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	6,200	0.9093	5,952.17	5,637.90	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0783)	0.0000	1	(0.7942)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	34,200	0.9093	32,832.96	31,099.36	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4319)	0.0000	1	(4.3810)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	17,900	0.9093	17,184.50	16,277.15	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2261)	0.0000	1	(2.2930)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	400	0.9093	384.01	363.74	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0051)	0.0000	1	(0.0512)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	94,200	0.9093	90,434.64	85,659.64	0.0000	4.3300	50.00	0.00	(10.8773)	(1.1897)	0.0000	1	(12.0670)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	22,500	0.9093	21,600.63	20,460.10	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2842)	0.0000	1	(2.8822)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	700	0.9093	672.02	636.54	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	1	(0.0897)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	200	0.9093	192.01	181.87	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	5,300	0.9093	5,088.15	4,819.49	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0669)	0.0000	1	(0.6789)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	200	0.9093	192.01	181.87	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	14,900	0.9093	14,304.42	13,549.14	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1882)	0.0000	1	(1.9087)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	15,600	0.9093	14,976.44	14,185.67	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1970)	0.0000	1	(1.9984)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	21,900	0.9093	21,024.61	19,914.50	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2766)	0.0000	1	(2.8054)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	7,200	0.9093	6,912.20	6,547.23	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0909)	0.0000	1	(0.9223)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	39,600	0.9093	38,017.11	36,009.78	0.0000	4.3300	50.00	0.00	(4.5726)	(0.5001)	0.0000	1	(5.0727)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	29,200	0.9093	28,032.82	26,552.67	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3688)	0.0000	1	(3.7405)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	500	0.9093	480.01	454.67	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0063)	0.0000	1	(0.0640)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	3,300	0.9093	3,168.09	3,000.82	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0417)	0.0000	1	(0.4227)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	19,600	0.9093	18,816.55	17,823.02	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2475)	0.0000	1	(2.5108)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	7,500	0.9093	7,200.21	6,820.03	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0947)	0.0000	1	(0.9607)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	7,700	0.9093	7,392.22	7,001.90	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0972)	0.0000	1	(0.9864)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	10,100	0.9093	9,696.28	9,184.31	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1276)	0.0000	1	(1.2938)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	500	0.9093	480.01	454.67	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0063)	0.0000	1	(0.0640)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	500	0.9093	480.01	454.67	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0063)	0.0000	1	(0.0640)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	100	0.9093	96.00	90.93	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	81,100	0.9093	77,858.27	73,747.31	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0243)	0.0000	1	(10.3889)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	65,600	0.9093	62,977.84	59,652.57	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8285)	0.0000	1	(8.4033)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	38,400	0.9093	36,865.08	34,918.58	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4850)	0.0000	1	(4.9190)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	58,200	0.9093	55,873.63	52,923.47	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7350)	0.0000	1	(7.4554)	02/07/2025
002027.ZK	01/09/2025	SDB3259782151	0	200	0.9093	192.01	181.87	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0256)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	4,700	0.9215	4,512.13	4,331.00	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0602)	0.3000	1	(0.6029)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	200	0.9215	192.01	184.30	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	2,500	0.9215	2,400.07	2,303.72	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0320)	0.0000	1	(0.3207)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	2,800	0.9215	2,688.08	2,580.17	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0358)	0.0000	1	(0.3592)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	5,900	0.9215	5,664.17	5,436.79	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0755)	0.0000	1	(0.7568)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	300	0.9215	288.01	276.45	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0038)	0.0000	1	(0.0385)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	7,000	0.9215	6,720.20	6,450.42	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0896)	0.0000	1	(0.8979)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	153,700	0.9215	147,556.30	141,632.86	0.0000	4.3300	50.00	0.00	(17.7477)	(1.9671)	0.0000	1	(19.7149)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	8,000	0.9215	7,680.22	7,371.91	0.0000	4.3300	50.00	0.00	(0.9238)	(0.1024)	0.0000	1	(1.0261)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	1,400	0.9215	1,344.04	1,290.08	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0179)	0.0000	1	(0.1796)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	9,500	0.9215	9,120.27	8,754.15	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1216)	0.0000	1	(1.2186)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	6,200	0.9215	5,952.17	5,713.23	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0794)	0.0000	1	(0.7953)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	34,200	0.9215	32,832.96	31,514.92	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4377)	0.0000	1	(4.3868)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	17,900	0.9215	17,184.50	16,494.65	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2291)	0.0000	1	(2.2960)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	400	0.9215	384.01	368.60	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0051)	0.0000	1	(0.0513)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	94,200	0.9215	90,434.64	86,804.26	0.0000	4.3300	50.00	0.00	(10.8773)	(1.2056)	0.0000	1	(12.0829)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	22,500	0.9215	21,600.63	20,733.50	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2880)	0.0000	1	(2.8860)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	700	0.9215	672.02	645.04	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0090)	0.0000	1	(0.0898)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	200	0.9215	192.01	184.30	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	5,300	0.9215	5,088.15	4,883.89	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0678)	0.0000	1	(0.6798)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	200	0.9215	192.01	184.30	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	14,900	0.9215	14,304.42	13,730.19	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1907)	0.0000	1	(1.9112)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	15,600	0.9215	14,976.44	14,375.23	0.0000	4.3300	50.00	0.00	(1.8013)	(0.1997)	0.0000	1	(2.0010)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	21,900	0.9215	21,024.61	20,180.61	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2803)	0.0000	1	(2.8091)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	7,200	0.9215	6,912.20	6,634.72	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0921)	0.0000	1	(0.9235)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	39,600	0.9215	38,017.11	36,490.96	0.0000	4.3300	50.00	0.00	(4.5726)	(0.5068)	0.0000	1	(5.0794)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	29,200	0.9215	28,032.82	26,907.48	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3737)	0.0000	1	(3.7454)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	500	0.9215	480.01	460.74	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	3,300	0.9215	3,168.09	3,040.91	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0422)	0.0000	1	(0.4233)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	19,600	0.9215	18,816.55	18,061.18	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2508)	0.0000	1	(2.5141)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	7,500	0.9215	7,200.21	6,911.17	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0960)	0.0000	1	(0.9620)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	7,700	0.9215	7,392.22	7,095.47	0.0000	4.3300	50.00	0.00	(0.8891)	(0.0985)	0.0000	1	(0.9877)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	10,100	0.9215	9,696.28	9,307.04	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1293)	0.0000	1	(1.2955)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	500	0.9215	480.01	460.74	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	500	0.9215	480.01	460.74	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0064)	0.0000	1	(0.0641)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	100	0.9215	96.00	92.15	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0128)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	81,100	0.9215	77,858.27	74,732.76	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0380)	0.0000	1	(10.4026)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	65,600	0.9215	62,977.84	60,449.68	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8396)	0.0000	1	(8.4144)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	38,400	0.9215	36,865.08	35,385.18	0.0000	4.3300	50.00	0.00	(4.4340)	(0.4915)	0.0000	1	(4.9255)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	58,200	0.9215	55,873.63	53,630.66	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7449)	0.0000	1	(7.4652)	02/07/2025
002027.ZK	01/08/2025	SDB3259782151	0	200	0.9215	192.01	184.30	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	4,700	0.9401	4,512.13	4,418.54	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0614)	0.0000	1	(0.6041)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	200	0.9401	192.01	188.02	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	2,500	0.9401	2,400.07	2,350.29	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0326)	0.0000	1	(0.3213)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	2,800	0.9401	2,688.08	2,632.32	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0366)	0.0000	1	(0.3599)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	5,900	0.9401	5,664.17	5,546.68	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0770)	0.0000	1	(0.7583)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	300	0.9401	288.01	282.03	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0039)	0.0000	1	(0.0386)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	7,000	0.9401	6,720.20	6,580.81	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0914)	0.0000	1	(0.8997)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	153,700	0.9401	147,556.30	144,495.68	0.0000	4.3300	50.00	0.00	(17.7477)	(2.0069)	0.0000	1	(19.7546)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	8,000	0.9401	7,680.22	7,520.92	0.0000	4.3300	50.00	0.00	(0.9238)	(0.1045)	0.0000	1	(1.0282)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	1,400	0.9401	1,344.04	1,316.16	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0183)	0.0000	1	(0.1799)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	9,500	0.9401	9,120.27	8,931.09	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1240)	0.0000	1	(1.2210)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	6,200	0.9401	5,952.17	5,828.71	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0810)	0.0000	1	(0.7969)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	34,200	0.9401	32,832.96	32,151.93	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4466)	0.0000	1	(4.3956)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	17,900	0.9401	17,184.50	16,828.06	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2337)	0.0000	1	(2.3006)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/07/2025	SDB3259782151	0	400	0.9401	384.01	376.05	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0052)	0.0000	1	(0.0514)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	94,200	0.9401	90,434.64	88,558.83	0.0000	4.3300	50.00	0.00	(10.8773)	(1.2300)	0.0000	1	(12.1073)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	22,500	0.9401	21,600.63	21,152.59	0.0000	4.3300	50.00	0.00	(2.5981)	(0.2938)	0.0000	1	(2.8919)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	700	0.9401	672.02	658.08	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0091)	0.0000	1	(0.0900)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	200	0.9401	192.01	188.02	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	5,300	0.9401	5,088.15	4,982.61	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0692)	0.0000	1	(0.6812)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	200	0.9401	192.01	188.02	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	14,900	0.9401	14,304.42	14,007.71	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1946)	0.0000	1	(1.9151)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	15,600	0.9401	14,976.44	14,665.79	0.0000	4.3300	50.00	0.00	(1.8013)	(0.2037)	0.0000	1	(2.0050)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	21,900	0.9401	21,024.61	20,588.52	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2860)	0.0000	1	(2.8147)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	7,200	0.9401	6,912.20	6,768.83	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0940)	0.0000	1	(0.9254)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	16,100	0.9401	15,456.45	15,135.85	0.0000	4.3300	50.00	0.00	(1.8591)	(0.2102)	0.0000	1	(2.0693)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	74,000	0.9401	71,042.07	69,568.51	0.0000	4.3300	50.00	0.00	(8.5448)	(0.9662)	0.0000	1	(9.5110)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	39,600	0.9401	38,017.11	37,228.55	0.0000	4.3300	50.00	0.00	(4.5726)	(0.5171)	0.0000	1	(5.0897)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	29,200	0.9401	28,032.82	27,451.36	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3813)	0.0000	1	(3.7530)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	500	0.9401	480.01	470.06	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0065)	0.0000	1	(0.0643)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	3,300	0.9401	3,168.09	3,102.38	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0431)	0.0000	1	(0.4241)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	19,600	0.9401	18,816.55	18,426.25	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2559)	0.0000	1	(2.5191)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	21,000	0.9401	20,160.59	19,742.42	0.0000	4.3300	50.00	0.00	(2.4249)	(0.2742)	0.0000	1	(2.6991)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	32,200	0.9401	30,912.90	30,271.70	0.0000	4.3300	50.00	0.00	(3.7181)	(0.4204)	0.0000	1	(4.1386)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	7,500	0.9401	7,200.21	7,050.86	0.0000	4.3300	50.00	0.00	(0.8660)	(0.0979)	0.0000	1	(0.9640)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	7,700	0.9401	7,392.22	7,238.89	0.0000	4.3300	50.00	0.00	(0.8891)	(0.1005)	0.0000	1	(0.9897)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	10,100	0.9401	9,696.28	9,495.16	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1319)	0.0000	1	(1.2981)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	500	0.9401	480.01	470.06	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0065)	0.0000	1	(0.0643)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	500	0.9401	480.01	470.06	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0065)	0.0000	1	(0.0643)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	100	0.9401	96.00	94.01	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	81,100	0.9401	77,858.27	76,243.33	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0589)	0.0000	1	(10.4236)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	65,600	0.9401	62,977.84	61,671.54	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8565)	0.0000	1	(8.4314)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	38,400	0.9401	36,865.08	36,100.42	0.0000	4.3300	50.00	0.00	(4.4340)	(0.5014)	0.0000	1	(4.9354)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	67,500	0.9401	64,801.89	63,457.76	0.0000	4.3300	50.00	0.00	(7.7942)	(0.8814)	0.0000	1	(8.6756)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	58,200	0.9401	55,873.63	54,714.69	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7599)	0.0000	1	(7.4803)	02/07/2025
002027.ZK	01/07/2025	SDB3259782151	0	200	0.9401	192.01	188.02	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	4,700	0.9600	4,512.13	4,512.13	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0627)	0.0000	1	(0.6054)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	200	0.9600	192.01	192.01	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	2,500	0.9600	2,400.07	2,400.07	0.0000	4.3300	50.00	0.00	(0.2887)	(0.0333)	0.0000	1	(0.3220)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	2,800	0.9600	2,688.08	2,688.08	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0373)	0.0000	1	(0.3607)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	5,900	0.9600	5,664.17	5,664.17	0.0000	4.3300	50.00	0.00	(0.6813)	(0.0787)	0.0000	1	(0.7599)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	300	0.9600	288.01	288.01	0.0000	4.3300	50.00	0.00	(0.0346)	(0.0040)	0.0000	1	(0.0386)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	7,000	0.9600	6,720.20	6,720.20	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0933)	0.0000	1	(0.9016)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	153,700	0.9600	147,556.30	147,556.30	0.0000	4.3300	50.00	0.00	(17.7477)	(2.0494)	0.0000	1	(19.7971)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	8,000	0.9600	7,680.22	7,680.22	0.0000	4.3300	50.00	0.00	(0.9238)	(0.1067)	0.0000	1	(1.0304)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	1,400	0.9600	1,344.04	1,344.04	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0187)	0.0000	1	(0.1803)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	9,500	0.9600	9,120.27	9,120.27	0.0000	4.3300	50.00	0.00	(1.0970)	(0.1267)	0.0000	1	(1.2236)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	6,200	0.9600	5,952.17	5,952.17	0.0000	4.3300	50.00	0.00	(0.7159)	(0.0827)	0.0000	1	(0.7986)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002027.ZK	01/06/2025	SDB3259782151	0	34,200	0.9600	32,832.96	32,832.96	0.0000	4.3300	50.00	0.00	(3.9491)	(0.4560)	0.0000	1	(4.4051)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	17,900	0.9600	17,184.50	17,184.50	0.0000	4.3300	50.00	0.00	(2.0669)	(0.2387)	0.0000	1	(2.3056)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	400	0.9600	384.01	384.01	0.0000	4.3300	50.00	0.00	(0.0462)	(0.0053)	0.0000	1	(0.0515)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	94,200	0.9600	90,434.64	90,434.64	0.0000	4.3300	50.00	0.00	(10.8773)	(1.2560)	0.0000	1	(12.1333)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	22,500	0.9600	21,600.63	21,600.63	0.0000	4.3300	50.00	0.00	(2.5981)	(0.3000)	0.0000	1	(2.8981)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	700	0.9600	672.02	672.02	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0093)	0.0000	1	(0.0902)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	200	0.9600	192.01	192.01	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	5,300	0.9600	5,088.15	5,088.15	0.0000	4.3300	50.00	0.00	(0.6120)	(0.0707)	0.0000	1	(0.6827)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	200	0.9600	192.01	192.01	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	14,900	0.9600	14,304.42	14,304.42	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1987)	0.0000	1	(1.9192)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	15,600	0.9600	14,976.44	14,976.44	0.0000	4.3300	50.00	0.00	(1.8013)	(0.2080)	0.0000	1	(2.0093)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	21,900	0.9600	21,024.61	21,024.61	0.0000	4.3300	50.00	0.00	(2.5288)	(0.2920)	0.0000	1	(2.8208)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	7,200	0.9600	6,912.20	6,912.20	0.0000	4.3300	50.00	0.00	(0.8314)	(0.0960)	0.0000	1	(0.9274)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	96,500	0.9600	92,642.70	92,642.70	0.0000	4.3300	50.00	0.00	(11.1429)	(1.2867)	0.0000	1	(12.4296)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	74,000	0.9600	71,042.07	71,042.07	0.0000	4.3300	50.00	0.00	(8.5448)	(0.9867)	0.0000	1	(9.5315)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	39,600	0.9600	38,017.11	38,017.11	0.0000	4.3300	50.00	0.00	(4.5726)	(0.5280)	0.0000	1	(5.1006)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	29,200	0.9600	28,032.82	28,032.82	0.0000	4.3300	50.00	0.00	(3.3717)	(0.3893)	0.0000	1	(3.7611)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	500	0.9600	480.01	480.01	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	3,300	0.9600	3,168.09	3,168.09	0.0000	4.3300	50.00	0.00	(0.3811)	(0.0440)	0.0000	1	(0.4251)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	19,600	0.9600	18,816.55	18,816.55	0.0000	4.3300	50.00	0.00	(2.2632)	(0.2613)	0.0000	1	(2.5246)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	21,000	0.9600	20,160.59	20,160.59	0.0000	4.3300	50.00	0.00	(2.4249)	(0.2800)	0.0000	1	(2.7049)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	32,200	0.9600	30,912.90	30,912.90	0.0000	4.3300	50.00	0.00	(3.7181)	(0.4293)	0.0000	1	(4.1475)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	14,600	0.9600	14,016.41	14,016.41	0.0000	4.3300	50.00	0.00	(1.6859)	(0.1947)	0.0000	1	(1.8805)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	7,500	0.9600	7,200.21	7,200.21	0.0000	4.3300	50.00	0.00	(0.8660)	(0.1000)	0.0000	1	(0.9660)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	7,700	0.9600	7,392.22	7,392.22	0.0000	4.3300	50.00	0.00	(0.8891)	(0.1027)	0.0000	1	(0.9918)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	10,100	0.9600	9,696.28	9,696.28	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1347)	0.0000	1	(1.3009)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	7,000	0.9600	6,720.20	6,720.20	0.0000	4.3300	50.00	0.00	(0.8083)	(0.0933)	0.0000	1	(0.9016)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	14,900	0.9600	14,304.42	14,304.42	0.0000	4.3300	50.00	0.00	(1.7205)	(0.1987)	0.0000	1	(1.9192)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	30,400	0.9600	29,184.85	29,184.85	0.0000	4.3300	50.00	0.00	(3.5103)	(0.4053)	0.0000	1	(3.9156)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	500	0.9600	480.01	480.01	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	8,500	0.9600	8,160.24	8,160.24	0.0000	4.3300	50.00	0.00	(0.9815)	(0.1133)	0.0000	1	(1.0948)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	500	0.9600	480.01	480.01	0.0000	4.3300	50.00	0.00	(0.0577)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	100	0.9600	96.00	96.00	0.0000	4.3300	50.00	0.00	(0.0115)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	81,100	0.9600	77,858.27	77,858.27	0.0000	4.3300	50.00	0.00	(9.3646)	(1.0814)	0.0000	1	(10.4460)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	65,600	0.9600	62,977.84	62,977.84	0.0000	4.3300	50.00	0.00	(7.5748)	(0.8747)	0.0000	1	(8.4495)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	38,400	0.9600	36,865.08	36,865.08	0.0000	4.3300	50.00	0.00	(4.4340)	(0.5120)	0.0000	1	(4.9461)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	67,500	0.9600	64,801.89	64,801.89	0.0000	4.3300	50.00	0.00	(7.7942)	(0.9000)	0.0000	1	(8.6943)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	58,200	0.9600	55,873.63	55,873.63	0.0000	4.3300	50.00	0.00	(6.7204)	(0.7760)	0.0000	1	(7.4964)	02/07/2025
002027.ZK	01/06/2025	SDB3259782151	0	200	0.9600	192.01	192.01	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
TOTAL FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,358.7744)	(150.0758)	0.0000		(1,508.8502)	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002315.ZK	01/17/2025	SDB3260122883	0	400	5.6379	2,276.76	2,255.18	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0313)	0.0000	1	(0.3052)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	800	5.6379	4,553.51	4,510.36	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0626)	0.0000	1	(0.6103)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	4,000	5.6379	22,767.56	22,551.78	0.0000	4.3300	50.00	0.00	(2.7384)	(0.3132)	0.0000	1	(3.0517)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	200	5.6379	1,138.38	1,127.59	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0157)	0.0000	1	(0.1526)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	700	5.6379	3,984.32	3,946.56	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0548)	0.0000	1	(0.5340)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	100	5.6379	569.19	563.79	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0078)	0.0000	1	(0.0763)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002315.ZK	01/17/2025	SDB3260122883	0	300	5.6379	1,707.57	1,691.38	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0235)	0.0000	1	(0.2289)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	1,700	5.6379	9,676.21	9,584.50	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1331)	0.0000	1	(1.2970)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	100	5.6379	569.19	563.79	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0078)	0.0000	1	(0.0763)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	400	5.6379	2,276.76	2,255.18	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0313)	0.0000	1	(0.3052)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	300	5.6379	1,707.57	1,691.38	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0235)	0.0000	1	(0.2289)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	12,400	5.6379	70,579.44	69,910.51	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9710)	0.0000	1	(9.4601)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	1,900	5.6379	10,814.59	10,712.09	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1488)	0.0000	1	(1.4495)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	400	5.6379	2,276.76	2,255.18	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0313)	0.0000	1	(0.3052)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	300	5.6379	1,707.57	1,691.38	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0235)	0.0000	1	(0.2289)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	2,000	5.6379	11,383.78	11,275.89	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1566)	0.0000	1	(1.5258)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	200	5.6379	1,138.38	1,127.59	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0157)	0.0000	1	(0.1526)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	800	5.6379	4,553.51	4,510.36	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0626)	0.0000	1	(0.6103)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	500	5.6379	2,845.95	2,818.97	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0392)	0.0000	1	(0.3815)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	700	5.6379	3,984.32	3,946.56	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0548)	0.0000	1	(0.5340)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	7,600	5.6379	43,258.36	42,848.37	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5951)	0.0000	1	(5.7981)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	11,000	5.6379	62,610.79	62,017.38	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8614)	0.0000	1	(8.3920)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	1,300	5.6379	7,399.46	7,329.33	0.0000	4.3300	50.00	0.00	(0.8900)	(0.1018)	0.0000	1	(0.9918)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	2,600	5.6379	14,798.91	14,658.65	0.0000	4.3300	50.00	0.00	(1.7800)	(0.2036)	0.0000	1	(1.9836)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	100	5.6379	569.19	563.79	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0078)	0.0000	1	(0.0763)	02/07/2025
002315.ZK	01/17/2025	SDB3260122883	0	100	5.6379	569.19	563.79	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0078)	0.0000	1	(0.0763)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	400	5.2136	2,276.76	2,085.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0290)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	800	5.2136	4,553.51	4,170.85	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0579)	0.0000	1	(0.6056)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	4,000	5.2136	22,767.56	20,854.24	0.0000	4.3300	50.00	0.00	(2.7384)	(0.2896)	0.0000	1	(3.0281)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	200	5.2136	1,138.38	1,042.71	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0145)	0.0000	1	(0.1514)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	700	5.2136	3,984.32	3,649.49	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0507)	0.0000	1	(0.5299)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	100	5.2136	569.19	521.36	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	300	5.2136	1,707.57	1,564.07	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	1,700	5.2136	9,676.21	8,863.05	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1231)	0.0000	1	(1.2869)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	100	5.2136	569.19	521.36	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	400	5.2136	2,276.76	2,085.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0290)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	300	5.2136	1,707.57	1,564.07	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	12,400	5.2136	70,579.44	64,648.14	0.0000	4.3300	50.00	0.00	(8.4891)	(0.8979)	0.0000	1	(9.3870)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	1,900	5.2136	10,814.59	9,905.76	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1376)	0.0000	1	(1.4383)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	400	5.2136	2,276.76	2,085.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0290)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	300	5.2136	1,707.57	1,564.07	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	2,000	5.2136	11,383.78	10,427.12	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1448)	0.0000	1	(1.5140)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	200	5.2136	1,138.38	1,042.71	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0145)	0.0000	1	(0.1514)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	800	5.2136	4,553.51	4,170.85	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0579)	0.0000	1	(0.6056)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	500	5.2136	2,845.95	2,606.78	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0362)	0.0000	1	(0.3785)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	700	5.2136	3,984.32	3,649.49	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0507)	0.0000	1	(0.5299)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	7,600	5.2136	43,258.36	39,623.06	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5503)	0.0000	1	(5.7533)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	11,000	5.2136	62,610.79	57,349.16	0.0000	4.3300	50.00	0.00	(7.5307)	(0.7965)	0.0000	1	(8.3272)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	1,300	5.2136	7,399.46	6,777.63	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0941)	0.0000	1	(0.9841)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	2,600	5.2136	14,798.91	13,555.26	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1883)	0.0000	1	(1.9682)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	100	5.2136	569.19	521.36	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/16/2025	SDB3260122883	0	100	5.2136	569.19	521.36	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	400	5.3244	2,276.76	2,129.75	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0296)	0.0000	1	(0.3034)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	800	5.3244	4,553.51	4,259.50	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0592)	0.0000	1	(0.6068)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	4,000	5.3244	22,767.56	21,297.51	0.0000	4.3300	50.00	0.00	(2.7384)	(0.2958)	0.0000	1	(3.0342)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	200	5.3244	1,138.38	1,064.88	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0148)	0.0000	1	(0.1517)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	700	5.3244	3,984.32	3,727.06	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0518)	0.0000	1	(0.5310)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	100	5.3244	569.19	532.44	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	300	5.3244	1,707.57	1,597.31	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0222)	0.0000	1	(0.2276)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002315.ZK	01/15/2025	SDB3260122883	0	1,700	5.3244	9,676.21	9,051.44	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1257)	0.0000	1	(1.2895)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	100	5.3244	569.19	532.44	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	400	5.3244	2,276.76	2,129.75	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0296)	0.0000	1	(0.3034)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	300	5.3244	1,707.57	1,597.31	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0222)	0.0000	1	(0.2276)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	12,400	5.3244	70,579.44	66,022.29	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9170)	0.0000	1	(9.4061)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	1,900	5.3244	10,814.59	10,116.32	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1405)	0.0000	1	(1.4413)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	400	5.3244	2,276.76	2,129.75	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0296)	0.0000	1	(0.3034)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	300	5.3244	1,707.57	1,597.31	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0222)	0.0000	1	(0.2276)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	2,000	5.3244	11,383.78	10,648.76	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1479)	0.0000	1	(1.5171)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	200	5.3244	1,138.38	1,064.88	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0148)	0.0000	1	(0.1517)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	800	5.3244	4,553.51	4,259.50	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0592)	0.0000	1	(0.6068)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	500	5.3244	2,845.95	2,662.19	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0370)	0.0000	1	(0.3793)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	700	5.3244	3,984.32	3,727.06	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0518)	0.0000	1	(0.5310)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	7,600	5.3244	43,258.36	40,465.27	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5620)	0.0000	1	(5.7650)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	11,000	5.3244	62,610.79	58,568.16	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8134)	0.0000	1	(8.3441)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	1,300	5.3244	7,399.46	6,921.69	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0961)	0.0000	1	(0.9861)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	2,600	5.3244	14,798.91	13,843.38	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1923)	0.0000	1	(1.9722)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	100	5.3244	569.19	532.44	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/15/2025	SDB3260122883	0	100	5.3244	569.19	532.44	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	400	5.5138	2,276.76	2,205.52	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0306)	0.0000	1	(0.3045)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	800	5.5138	4,553.51	4,411.04	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0613)	0.0000	1	(0.6090)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	4,000	5.5138	22,767.56	22,055.19	0.0000	4.3300	50.00	0.00	(2.7384)	(0.3063)	0.0000	1	(3.0448)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	200	5.5138	1,138.38	1,102.76	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0153)	0.0000	1	(0.1522)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	700	5.5138	3,984.32	3,859.66	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0536)	0.0000	1	(0.5328)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	100	5.5138	569.19	551.38	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0077)	0.0000	1	(0.0761)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	300	5.5138	1,707.57	1,654.14	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0230)	0.0000	1	(0.2284)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	1,700	5.5138	9,676.21	9,373.46	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1302)	0.0000	1	(1.2940)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	100	5.5138	569.19	551.38	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0077)	0.0000	1	(0.0761)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	400	5.5138	2,276.76	2,205.52	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0306)	0.0000	1	(0.3045)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	300	5.5138	1,707.57	1,654.14	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0230)	0.0000	1	(0.2284)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	12,400	5.5138	70,579.44	68,371.10	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9496)	0.0000	1	(9.4387)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	1,900	5.5138	10,814.59	10,476.22	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1455)	0.0000	1	(1.4463)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	400	5.5138	2,276.76	2,205.52	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0306)	0.0000	1	(0.3045)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	300	5.5138	1,707.57	1,654.14	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0230)	0.0000	1	(0.2284)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	2,000	5.5138	11,383.78	11,027.60	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1532)	0.0000	1	(1.5224)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	200	5.5138	1,138.38	1,102.76	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0153)	0.0000	1	(0.1522)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	800	5.5138	4,553.51	4,411.04	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0613)	0.0000	1	(0.6090)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	500	5.5138	2,845.95	2,756.90	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0383)	0.0000	1	(0.3806)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	700	5.5138	3,984.32	3,859.66	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0536)	0.0000	1	(0.5328)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	7,600	5.5138	43,258.36	41,904.86	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5820)	0.0000	1	(5.7850)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	11,000	5.5138	62,610.79	60,651.78	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8424)	0.0000	1	(8.3731)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	1,300	5.5138	7,399.46	7,167.94	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0996)	0.0000	1	(0.9895)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	2,600	5.5138	14,798.91	14,335.87	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1991)	0.0000	1	(1.9791)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	100	5.5138	569.19	551.38	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0077)	0.0000	1	(0.0761)	02/07/2025
002315.ZK	01/14/2025	SDB3260122883	0	100	5.5138	569.19	551.38	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0077)	0.0000	1	(0.0761)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	400	5.4564	2,276.76	2,182.54	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0303)	0.0000	1	(0.3042)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	800	5.4564	4,553.51	4,365.08	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0606)	0.0000	1	(0.6083)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	4,000	5.4564	22,767.56	21,825.41	0.0000	4.3300	50.00	0.00	(2.7384)	(0.3031)	0.0000	1	(3.0416)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	200	5.4564	1,138.38	1,091.27	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0152)	0.0000	1	(0.1521)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	700	5.4564	3,984.32	3,819.45	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0530)	0.0000	1	(0.5323)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	100	5.4564	569.19	545.64	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0760)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	300	5.4564	1,707.57	1,636.91	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0227)	0.0000	1	(0.2281)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	1,700	5.4564	9,676.21	9,275.80	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1288)	0.0000	1	(1.2927)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002315.ZK	01/13/2025	SDB3260122883	0	100	5.4564	569.19	545.64	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0760)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	400	5.4564	2,276.76	2,182.54	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0303)	0.0000	1	(0.3042)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	300	5.4564	1,707.57	1,636.91	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0227)	0.0000	1	(0.2281)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	12,400	5.4564	70,579.44	67,658.76	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9397)	0.0000	1	(9.4288)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	1,900	5.4564	10,814.59	10,367.07	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1440)	0.0000	1	(1.4447)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	400	5.4564	2,276.76	2,182.54	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0303)	0.0000	1	(0.3042)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	300	5.4564	1,707.57	1,636.91	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0227)	0.0000	1	(0.2281)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	2,000	5.4564	11,383.78	10,912.70	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1516)	0.0000	1	(1.5208)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	200	5.4564	1,138.38	1,091.27	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0152)	0.0000	1	(0.1521)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	800	5.4564	4,553.51	4,365.08	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0606)	0.0000	1	(0.6083)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	500	5.4564	2,845.95	2,728.18	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0379)	0.0000	1	(0.3802)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	700	5.4564	3,984.32	3,819.45	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0530)	0.0000	1	(0.5323)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	7,600	5.4564	43,258.36	41,468.28	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5759)	0.0000	1	(5.7790)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	11,000	5.4564	62,610.79	60,019.87	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8336)	0.0000	1	(8.3643)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	1,300	5.4564	7,399.46	7,093.26	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0985)	0.0000	1	(0.9885)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	2,600	5.4564	14,798.91	14,186.52	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1970)	0.0000	1	(1.9770)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	100	5.4564	569.19	545.64	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0760)	02/07/2025
002315.ZK	01/13/2025	SDB3260122883	0	100	5.4564	569.19	545.64	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0760)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	400	5.3541	2,276.76	2,141.65	0.0000	4.3300	50.00	0.00	(0.8215)	(0.0892)	0.0000	3	(0.9108)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	800	5.3541	4,553.51	4,283.30	0.0000	4.3300	50.00	0.00	(1.6431)	(0.1785)	0.0000	3	(1.8215)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	4,000	5.3541	22,767.56	21,416.50	0.0000	4.3300	50.00	0.00	(8.2153)	(0.8924)	0.0000	3	(9.1076)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	200	5.3541	1,138.38	1,070.83	0.0000	4.3300	50.00	0.00	(0.4108)	(0.0446)	0.0000	3	(0.4554)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	700	5.3541	3,984.32	3,747.89	0.0000	4.3300	50.00	0.00	(1.4377)	(0.1562)	0.0000	3	(1.5938)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	100	5.3541	569.19	535.41	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	3	(0.2277)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	300	5.3541	1,707.57	1,606.24	0.0000	4.3300	50.00	0.00	(0.6161)	(0.0669)	0.0000	3	(0.6831)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	1,700	5.3541	9,676.21	9,102.01	0.0000	4.3300	50.00	0.00	(3.4915)	(0.3793)	0.0000	3	(3.8708)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	100	5.3541	569.19	535.41	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	3	(0.2277)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	400	5.3541	2,276.76	2,141.65	0.0000	4.3300	50.00	0.00	(0.8215)	(0.0892)	0.0000	3	(0.9108)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	300	5.3541	1,707.57	1,606.24	0.0000	4.3300	50.00	0.00	(0.6161)	(0.0669)	0.0000	3	(0.6831)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	12,400	5.3541	70,579.44	66,391.15	0.0000	4.3300	50.00	0.00	(25.4674)	(2.7663)	0.0000	3	(28.2337)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	1,900	5.3541	10,814.59	10,172.84	0.0000	4.3300	50.00	0.00	(3.9023)	(0.4239)	0.0000	3	(4.3261)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	400	5.3541	2,276.76	2,141.65	0.0000	4.3300	50.00	0.00	(0.8215)	(0.0892)	0.0000	3	(0.9108)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	300	5.3541	1,707.57	1,606.24	0.0000	4.3300	50.00	0.00	(0.6161)	(0.0669)	0.0000	3	(0.6831)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	2,000	5.3541	11,383.78	10,708.25	0.0000	4.3300	50.00	0.00	(4.1076)	(0.4462)	0.0000	3	(4.5538)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	200	5.3541	1,138.38	1,070.83	0.0000	4.3300	50.00	0.00	(0.4108)	(0.0446)	0.0000	3	(0.4554)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	800	5.3541	4,553.51	4,283.30	0.0000	4.3300	50.00	0.00	(1.6431)	(0.1785)	0.0000	3	(1.8215)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	500	5.3541	2,845.95	2,677.06	0.0000	4.3300	50.00	0.00	(1.0269)	(0.1115)	0.0000	3	(1.1385)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	700	5.3541	3,984.32	3,747.89	0.0000	4.3300	50.00	0.00	(1.4377)	(0.1562)	0.0000	3	(1.5938)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	7,600	5.3541	43,258.36	40,691.35	0.0000	4.3300	50.00	0.00	(15.6091)	(1.6955)	0.0000	3	(17.3045)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	11,000	5.3541	62,610.79	58,895.38	0.0000	4.3300	50.00	0.00	(22.5921)	(2.4540)	0.0000	3	(25.0460)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	1,300	5.3541	7,399.46	6,960.36	0.0000	4.3300	50.00	0.00	(2.6700)	(0.2900)	0.0000	3	(2.9600)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	2,600	5.3541	14,798.91	13,920.73	0.0000	4.3300	50.00	0.00	(5.3399)	(0.5800)	0.0000	3	(5.9200)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	100	5.3541	569.19	535.41	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	3	(0.2277)	02/07/2025
002315.ZK	01/10/2025	SDB3260122883	0	100	5.3541	569.19	535.41	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	3	(0.2277)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	400	5.2073	2,276.76	2,082.91	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0289)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	800	5.2073	4,553.51	4,165.83	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0579)	0.0000	1	(0.6055)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	4,000	5.2073	22,767.56	20,829.14	0.0000	4.3300	50.00	0.00	(2.7384)	(0.2893)	0.0000	1	(3.0277)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	200	5.2073	1,138.38	1,041.46	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0145)	0.0000	1	(0.1514)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	700	5.2073	3,984.32	3,645.10	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0506)	0.0000	1	(0.5299)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	100	5.2073	569.19	520.73	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	300	5.2073	1,707.57	1,562.19	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	1,700	5.2073	9,676.21	8,852.39	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1229)	0.0000	1	(1.2868)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	100	5.2073	569.19	520.73	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002315.ZK	01/09/2025	SDB3260122883	0	400	5.2073	2,276.76	2,082.91	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0289)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	300	5.2073	1,707.57	1,562.19	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	12,400	5.2073	70,579.44	64,570.35	0.0000	4.3300	50.00	0.00	(8.4891)	(0.8968)	0.0000	1	(9.3859)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	1,900	5.2073	10,814.59	9,893.84	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1374)	0.0000	1	(1.4382)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	400	5.2073	2,276.76	2,082.91	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0289)	0.0000	1	(0.3028)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	300	5.2073	1,707.57	1,562.19	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0217)	0.0000	1	(0.2271)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	2,000	5.2073	11,383.78	10,414.57	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1446)	0.0000	1	(1.5139)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	200	5.2073	1,138.38	1,041.46	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0145)	0.0000	1	(0.1514)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	800	5.2073	4,553.51	4,165.83	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0579)	0.0000	1	(0.6055)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	500	5.2073	2,845.95	2,603.64	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0362)	0.0000	1	(0.3785)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	700	5.2073	3,984.32	3,645.10	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0506)	0.0000	1	(0.5299)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	7,600	5.2073	43,258.36	39,575.37	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5497)	0.0000	1	(5.7527)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	11,000	5.2073	62,610.79	57,280.15	0.0000	4.3300	50.00	0.00	(7.5307)	(0.7956)	0.0000	1	(8.3262)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	1,300	5.2073	7,399.46	6,769.47	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0940)	0.0000	1	(0.9840)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	2,600	5.2073	14,798.91	13,538.94	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1880)	0.0000	1	(1.9680)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	100	5.2073	569.19	520.73	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/09/2025	SDB3260122883	0	100	5.2073	569.19	520.73	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0757)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	400	5.3585	2,276.76	2,143.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0298)	0.0000	1	(0.3036)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	800	5.3585	4,553.51	4,286.83	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0595)	0.0000	1	(0.6072)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	4,000	5.3585	22,767.56	21,434.17	0.0000	4.3300	50.00	0.00	(2.7384)	(0.2977)	0.0000	1	(3.0361)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	200	5.3585	1,138.38	1,071.71	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0149)	0.0000	1	(0.1518)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	700	5.3585	3,984.32	3,750.98	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0521)	0.0000	1	(0.5313)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	100	5.3585	569.19	535.85	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	300	5.3585	1,707.57	1,607.56	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	1	(0.2277)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	1,700	5.3585	9,676.21	9,109.52	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1265)	0.0000	1	(1.2904)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	100	5.3585	569.19	535.85	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	400	5.3585	2,276.76	2,143.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0298)	0.0000	1	(0.3036)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	300	5.3585	1,707.57	1,607.56	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	1	(0.2277)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	12,400	5.3585	70,579.44	66,445.93	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9229)	0.0000	1	(9.4120)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	1,900	5.3585	10,814.59	10,181.23	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1414)	0.0000	1	(1.4422)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	400	5.3585	2,276.76	2,143.42	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0298)	0.0000	1	(0.3036)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	300	5.3585	1,707.57	1,607.56	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0223)	0.0000	1	(0.2277)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	2,000	5.3585	11,383.78	10,717.09	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1488)	0.0000	1	(1.5181)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	200	5.3585	1,138.38	1,071.71	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0149)	0.0000	1	(0.1518)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	800	5.3585	4,553.51	4,286.83	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0595)	0.0000	1	(0.6072)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	500	5.3585	2,845.95	2,679.27	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0372)	0.0000	1	(0.3795)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	700	5.3585	3,984.32	3,750.98	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0521)	0.0000	1	(0.5313)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	7,600	5.3585	43,258.36	40,724.93	0.0000	4.3300	50.00	0.00	(5.2030)	(0.5656)	0.0000	1	(5.7686)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	11,000	5.3585	62,610.79	58,943.97	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8187)	0.0000	1	(8.3494)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	1,300	5.3585	7,399.46	6,966.11	0.0000	4.3300	50.00	0.00	(0.8900)	(0.0968)	0.0000	1	(0.9867)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	2,600	5.3585	14,798.91	13,932.21	0.0000	4.3300	50.00	0.00	(1.7800)	(0.1935)	0.0000	1	(1.9735)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	100	5.3585	569.19	535.85	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/08/2025	SDB3260122883	0	100	5.3585	569.19	535.85	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0074)	0.0000	1	(0.0759)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	400	5.7104	2,276.76	2,284.15	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0317)	0.0000	1	(0.3056)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	800	5.7104	4,553.51	4,568.31	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0634)	0.0000	1	(0.6111)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	4,000	5.7104	22,767.56	22,841.53	0.0000	4.3300	50.00	0.00	(2.7384)	(0.3172)	0.0000	1	(3.0557)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	200	5.7104	1,138.38	1,142.08	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0159)	0.0000	1	(0.1528)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	700	5.7104	3,984.32	3,997.27	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0555)	0.0000	1	(0.5347)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	100	5.7104	569.19	571.04	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	300	5.7104	1,707.57	1,713.11	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0238)	0.0000	1	(0.2292)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	1,700	5.7104	9,676.21	9,707.65	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1348)	0.0000	1	(1.2987)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	100	5.7104	569.19	571.04	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	400	5.7104	2,276.76	2,284.15	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0317)	0.0000	1	(0.3056)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002315.ZK	01/07/2025	SDB3260122883	0	300	5.7104	1,707.57	1,713.11	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0238)	0.0000	1	(0.2292)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	12,400	5.7104	70,579.44	70,808.74	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9635)	0.0000	1	(9.4726)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	1,900	5.7104	10,814.59	10,849.73	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1507)	0.0000	1	(1.4514)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	400	5.7104	2,276.76	2,284.15	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0317)	0.0000	1	(0.3056)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	300	5.7104	1,707.57	1,713.11	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0238)	0.0000	1	(0.2292)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	2,000	5.7104	11,383.78	11,420.76	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1586)	0.0000	1	(1.5278)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	200	5.7104	1,138.38	1,142.08	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0159)	0.0000	1	(0.1528)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	800	5.7104	4,553.51	4,568.31	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0634)	0.0000	1	(0.6111)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	500	5.7104	2,845.95	2,855.19	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0397)	0.0000	1	(0.3820)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	700	5.7104	3,984.32	3,997.27	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0555)	0.0000	1	(0.5347)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	7,600	5.7104	43,258.36	43,398.90	0.0000	4.3300	50.00	0.00	(5.2030)	(0.6028)	0.0000	1	(5.8058)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	11,000	5.7104	62,610.79	62,814.20	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8724)	0.0000	1	(8.4031)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	1,300	5.7104	7,399.46	7,423.50	0.0000	4.3300	50.00	0.00	(0.8900)	(0.1031)	0.0000	1	(0.9931)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	2,600	5.7104	14,798.91	14,846.99	0.0000	4.3300	50.00	0.00	(1.7800)	(0.2062)	0.0000	1	(1.9862)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	100	5.7104	569.19	571.04	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/07/2025	SDB3260122883	0	100	5.7104	569.19	571.04	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	400	5.6919	2,276.76	2,276.76	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0316)	0.0000	1	(0.3055)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	800	5.6919	4,553.51	4,553.51	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0632)	0.0000	1	(0.6109)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	4,000	5.6919	22,767.56	22,767.56	0.0000	4.3300	50.00	0.00	(2.7384)	(0.3162)	0.0000	1	(3.0546)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	200	5.6919	1,138.38	1,138.38	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0158)	0.0000	1	(0.1527)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	700	5.6919	3,984.32	3,984.32	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0553)	0.0000	1	(0.5346)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	100	5.6919	569.19	569.19	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	300	5.6919	1,707.57	1,707.57	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0237)	0.0000	1	(0.2291)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	1,700	5.6919	9,676.21	9,676.21	0.0000	4.3300	50.00	0.00	(1.1638)	(0.1344)	0.0000	1	(1.2982)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	100	5.6919	569.19	569.19	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	400	5.6919	2,276.76	2,276.76	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0316)	0.0000	1	(0.3055)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	300	5.6919	1,707.57	1,707.57	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0237)	0.0000	1	(0.2291)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	12,400	5.6919	70,579.44	70,579.44	0.0000	4.3300	50.00	0.00	(8.4891)	(0.9803)	0.0000	1	(9.4694)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	1,900	5.6919	10,814.59	10,814.59	0.0000	4.3300	50.00	0.00	(1.3008)	(0.1502)	0.0000	1	(1.4510)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	400	5.6919	2,276.76	2,276.76	0.0000	4.3300	50.00	0.00	(0.2738)	(0.0316)	0.0000	1	(0.3055)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	300	5.6919	1,707.57	1,707.57	0.0000	4.3300	50.00	0.00	(0.2054)	(0.0237)	0.0000	1	(0.2291)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	2,000	5.6919	11,383.78	11,383.78	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1581)	0.0000	1	(1.5273)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	200	5.6919	1,138.38	1,138.38	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0158)	0.0000	1	(0.1527)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	800	5.6919	4,553.51	4,553.51	0.0000	4.3300	50.00	0.00	(0.5477)	(0.0632)	0.0000	1	(0.6109)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	500	5.6919	2,845.95	2,845.95	0.0000	4.3300	50.00	0.00	(0.3423)	(0.0395)	0.0000	1	(0.3818)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	700	5.6919	3,984.32	3,984.32	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0553)	0.0000	1	(0.5346)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	7,600	5.6919	43,258.36	43,258.36	0.0000	4.3300	50.00	0.00	(5.2030)	(0.6008)	0.0000	1	(5.8038)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	11,000	5.6919	62,610.79	62,610.79	0.0000	4.3300	50.00	0.00	(7.5307)	(0.8696)	0.0000	1	(8.4003)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	1,300	5.6919	7,399.46	7,399.46	0.0000	4.3300	50.00	0.00	(0.8900)	(0.1028)	0.0000	1	(0.9928)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	2,600	5.6919	14,798.91	14,798.91	0.0000	4.3300	50.00	0.00	(1.7800)	(0.2055)	0.0000	1	(1.9855)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	100	5.6919	569.19	569.19	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
002315.ZK	01/06/2025	SDB3260122883	0	100	5.6919	569.19	569.19	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0764)	02/07/2025
TOTAL FOCUS TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND												(418.1585)	(46.0762)	0.0000		(464.2347)	
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND																	
300203.ZK	01/17/2025	SDB3260489974	0	300	2.0962	623.95	628.86	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0087)	0.0000	1	(0.0838)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,000	2.0962	2,079.83	2,096.19	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0291)	0.0000	1	(0.2793)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,300	2.0962	2,703.78	2,725.05	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0378)	0.0000	1	(0.3631)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,300	2.0962	2,703.78	2,725.05	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0378)	0.0000	1	(0.3631)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,100	2.0962	2,287.82	2,305.81	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0320)	0.0000	1	(0.3072)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	500	2.0962	1,039.92	1,048.10	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0146)	0.0000	1	(0.1396)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	300	2.0962	623.95	628.86	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0087)	0.0000	1	(0.0838)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	200	2.0962	415.97	419.24	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0058)	0.0000	1	(0.0559)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300203.ZK	01/17/2025	SDB3260489974	0	400	2.0962	831.93	838.48	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,500	2.0962	3,119.75	3,144.29	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0437)	0.0000	1	(0.4189)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,500	2.0962	3,119.75	3,144.29	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0437)	0.0000	1	(0.4189)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	100	2.0962	207.98	209.62	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0029)	0.0000	1	(0.0279)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,500	2.0962	3,119.75	3,144.29	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0437)	0.0000	1	(0.4189)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	5,300	2.0962	11,023.12	11,109.83	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1543)	0.0000	1	(1.4801)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	5,000	2.0962	10,399.17	10,480.97	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1456)	0.0000	1	(1.3964)	02/07/2025
300203.ZK	01/17/2025	SDB3260489974	0	1,700	2.0962	3,535.72	3,563.53	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0495)	0.0000	1	(0.4748)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	300	1.9269	623.95	578.06	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0080)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,000	1.9269	2,079.83	1,926.87	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0268)	0.0000	1	(0.2769)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,300	1.9269	2,703.78	2,504.93	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0348)	0.0000	1	(0.3600)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,300	1.9269	2,703.78	2,504.93	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0348)	0.0000	1	(0.3600)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,100	1.9269	2,287.82	2,119.56	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0294)	0.0000	1	(0.3046)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	500	1.9269	1,039.92	963.43	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0134)	0.0000	1	(0.1385)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	300	1.9269	623.95	578.06	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0080)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	200	1.9269	415.97	385.37	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0054)	0.0000	1	(0.0554)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	400	1.9269	831.93	770.75	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0107)	0.0000	1	(0.1108)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,500	1.9269	3,119.75	2,890.30	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0401)	0.0000	1	(0.4154)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,500	1.9269	3,119.75	2,890.30	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0401)	0.0000	1	(0.4154)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	100	1.9269	207.98	192.69	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0027)	0.0000	1	(0.0277)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,500	1.9269	3,119.75	2,890.30	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0401)	0.0000	1	(0.4154)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	5,300	1.9269	11,023.12	10,212.41	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1418)	0.0000	1	(1.4677)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	5,000	1.9269	10,399.17	9,634.34	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1338)	0.0000	1	(1.3846)	02/07/2025
300203.ZK	01/16/2025	SDB3260489974	0	1,700	1.9269	3,535.72	3,275.68	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0455)	0.0000	1	(0.4708)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	300	1.8899	623.95	566.97	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0079)	0.0000	1	(0.0829)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,000	1.8899	2,079.83	1,889.91	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0262)	0.0000	1	(0.2764)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,300	1.8899	2,703.78	2,456.88	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0341)	0.0000	1	(0.3593)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,300	1.8899	2,703.78	2,456.88	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0341)	0.0000	1	(0.3593)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,100	1.8899	2,287.82	2,078.90	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0289)	0.0000	1	(0.3040)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	500	1.8899	1,039.92	944.95	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0131)	0.0000	1	(0.1382)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	300	1.8899	623.95	566.97	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0079)	0.0000	1	(0.0829)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	200	1.8899	415.97	377.98	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0052)	0.0000	1	(0.0553)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	400	1.8899	831.93	755.96	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0105)	0.0000	1	(0.1106)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,500	1.8899	3,119.75	2,834.86	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0394)	0.0000	1	(0.4146)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,500	1.8899	3,119.75	2,834.86	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0394)	0.0000	1	(0.4146)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	100	1.8899	207.98	188.99	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0026)	0.0000	1	(0.0276)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,500	1.8899	3,119.75	2,834.86	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0394)	0.0000	1	(0.4146)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	5,300	1.8899	11,023.12	10,016.52	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1391)	0.0000	1	(1.4650)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	5,000	1.8899	10,399.17	9,449.55	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1312)	0.0000	1	(1.3820)	02/07/2025
300203.ZK	01/15/2025	SDB3260489974	0	1,700	1.8899	3,535.72	3,212.85	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0446)	0.0000	1	(0.4699)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	300	1.9386	623.95	581.58	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0081)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,000	1.9386	2,079.83	1,938.60	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0269)	0.0000	1	(0.2771)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,300	1.9386	2,703.78	2,520.19	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0350)	0.0000	1	(0.3602)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,300	1.9386	2,703.78	2,520.19	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0350)	0.0000	1	(0.3602)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,100	1.9386	2,287.82	2,132.46	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0296)	0.0000	1	(0.3048)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	500	1.9386	1,039.92	969.30	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0135)	0.0000	1	(0.1385)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	300	1.9386	623.95	581.58	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0081)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	200	1.9386	415.97	387.72	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0054)	0.0000	1	(0.0554)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	400	1.9386	831.93	775.44	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1108)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,500	1.9386	3,119.75	2,907.91	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0404)	0.0000	1	(0.4156)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,500	1.9386	3,119.75	2,907.91	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0404)	0.0000	1	(0.4156)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	100	1.9386	207.98	193.86	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0027)	0.0000	1	(0.0277)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,500	1.9386	3,119.75	2,907.91	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0404)	0.0000	1	(0.4156)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300203.ZK	01/14/2025	SDB3260489974	0	5,300	1.9386	11,023.12	10,274.60	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1427)	0.0000	1	(1.4685)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	5,000	1.9386	10,399.17	9,693.02	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1346)	0.0000	1	(1.3854)	02/07/2025
300203.ZK	01/14/2025	SDB3260489974	0	1,700	1.9386	3,535.72	3,295.63	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0458)	0.0000	1	(0.4710)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	300	1.9340	623.95	580.21	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0081)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,000	1.9340	2,079.83	1,934.02	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0269)	0.0000	1	(0.2770)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,300	1.9340	2,703.78	2,514.22	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0349)	0.0000	1	(0.3601)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,300	1.9340	2,703.78	2,514.22	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0349)	0.0000	1	(0.3601)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,100	1.9340	2,287.82	2,127.42	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0295)	0.0000	1	(0.3047)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	500	1.9340	1,039.92	967.01	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0134)	0.0000	1	(0.1385)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	300	1.9340	623.95	580.21	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0081)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	200	1.9340	415.97	386.80	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0054)	0.0000	1	(0.0554)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	400	1.9340	831.93	773.61	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0107)	0.0000	1	(0.1108)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,500	1.9340	3,119.75	2,901.03	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0403)	0.0000	1	(0.4155)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,500	1.9340	3,119.75	2,901.03	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0403)	0.0000	1	(0.4155)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	100	1.9340	207.98	193.40	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0027)	0.0000	1	(0.0277)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,500	1.9340	3,119.75	2,901.03	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0403)	0.0000	1	(0.4155)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	5,300	1.9340	11,023.12	10,250.29	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1424)	0.0000	1	(1.4682)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	5,000	1.9340	10,399.17	9,670.09	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1343)	0.0000	1	(1.3851)	02/07/2025
300203.ZK	01/13/2025	SDB3260489974	0	1,700	1.9340	3,535.72	3,287.83	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0457)	0.0000	1	(0.4709)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	300	1.9342	623.95	580.26	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0242)	0.0000	3	(0.2493)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,000	1.9342	2,079.83	1,934.19	0.0000	4.3300	50.00	0.00	(0.7505)	(0.0806)	0.0000	3	(0.8311)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,300	1.9342	2,703.78	2,514.45	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1048)	0.0000	3	(1.0804)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,300	1.9342	2,703.78	2,514.45	0.0000	4.3300	50.00	0.00	(0.9756)	(0.1048)	0.0000	3	(1.0804)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,100	1.9342	2,287.82	2,127.61	0.0000	4.3300	50.00	0.00	(0.8255)	(0.0887)	0.0000	3	(0.9142)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	500	1.9342	1,039.92	967.10	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0403)	0.0000	3	(0.4155)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	300	1.9342	623.95	580.26	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0242)	0.0000	3	(0.2493)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	200	1.9342	415.97	386.84	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0161)	0.0000	3	(0.1662)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	400	1.9342	831.93	773.68	0.0000	4.3300	50.00	0.00	(0.3002)	(0.0322)	0.0000	3	(0.3324)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,500	1.9342	3,119.75	2,901.29	0.0000	4.3300	50.00	0.00	(1.1257)	(0.1209)	0.0000	3	(1.2466)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,500	1.9342	3,119.75	2,901.29	0.0000	4.3300	50.00	0.00	(1.1257)	(0.1209)	0.0000	3	(1.2466)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	100	1.9342	207.98	193.42	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0081)	0.0000	3	(0.0831)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,500	1.9342	3,119.75	2,901.29	0.0000	4.3300	50.00	0.00	(1.1257)	(0.1209)	0.0000	3	(1.2466)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	5,300	1.9342	11,023.12	10,251.21	0.0000	4.3300	50.00	0.00	(3.9775)	(0.4271)	0.0000	3	(4.4046)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	5,000	1.9342	10,399.17	9,670.95	0.0000	4.3300	50.00	0.00	(3.7524)	(0.4030)	0.0000	3	(4.1553)	02/07/2025
300203.ZK	01/10/2025	SDB3260489974	0	1,700	1.9342	3,535.72	3,288.12	0.0000	4.3300	50.00	0.00	(1.2758)	(0.1370)	0.0000	3	(1.4128)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	300	1.9030	623.95	570.88	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0079)	0.0000	1	(0.0830)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,000	1.9030	2,079.83	1,902.95	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0264)	0.0000	1	(0.2766)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,300	1.9030	2,703.78	2,473.84	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0344)	0.0000	1	(0.3596)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,300	1.9030	2,703.78	2,473.84	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0344)	0.0000	1	(0.3596)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,100	1.9030	2,287.82	2,093.24	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0291)	0.0000	1	(0.3042)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	500	1.9030	1,039.92	951.48	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0132)	0.0000	1	(0.1383)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	300	1.9030	623.95	570.88	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0079)	0.0000	1	(0.0830)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	200	1.9030	415.97	380.59	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0053)	0.0000	1	(0.0553)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	400	1.9030	831.93	761.18	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0106)	0.0000	1	(0.1106)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,500	1.9030	3,119.75	2,854.43	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0396)	0.0000	1	(0.4149)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,500	1.9030	3,119.75	2,854.43	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0396)	0.0000	1	(0.4149)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	100	1.9030	207.98	190.29	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0026)	0.0000	1	(0.0277)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,500	1.9030	3,119.75	2,854.43	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0396)	0.0000	1	(0.4149)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	5,300	1.9030	11,023.12	10,085.64	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1401)	0.0000	1	(1.4659)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	5,000	1.9030	10,399.17	9,514.75	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1321)	0.0000	1	(1.3829)	02/07/2025
300203.ZK	01/09/2025	SDB3260489974	0	1,700	1.9030	3,535.72	3,235.01	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0449)	0.0000	1	(0.4702)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	300	1.9220	623.95	576.61	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0080)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,000	1.9220	2,079.83	1,922.04	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0267)	0.0000	1	(0.2769)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300203.ZK	01/08/2025	SDB3260489974	0	1,300	1.9220	2,703.78	2,498.65	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0347)	0.0000	1	(0.3599)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,300	1.9220	2,703.78	2,498.65	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0347)	0.0000	1	(0.3599)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,100	1.9220	2,287.82	2,114.25	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0294)	0.0000	1	(0.3045)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	500	1.9220	1,039.92	961.02	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0133)	0.0000	1	(0.1384)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	300	1.9220	623.95	576.61	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0080)	0.0000	1	(0.0831)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	200	1.9220	415.97	384.41	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0053)	0.0000	1	(0.0554)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	400	1.9220	831.93	768.82	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0107)	0.0000	1	(0.1107)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,500	1.9220	3,119.75	2,883.06	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0400)	0.0000	1	(0.4153)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,500	1.9220	3,119.75	2,883.06	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0400)	0.0000	1	(0.4153)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	100	1.9220	207.98	192.20	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0027)	0.0000	1	(0.0277)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,500	1.9220	3,119.75	2,883.06	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0400)	0.0000	1	(0.4153)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	5,300	1.9220	11,023.12	10,186.82	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1415)	0.0000	1	(1.4673)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	5,000	1.9220	10,399.17	9,610.20	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1335)	0.0000	1	(1.3843)	02/07/2025
300203.ZK	01/08/2025	SDB3260489974	0	1,700	1.9220	3,535.72	3,267.47	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0454)	0.0000	1	(0.4706)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	300	2.0237	623.95	607.11	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0084)	0.0000	1	(0.0835)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,000	2.0237	2,079.83	2,023.71	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0281)	0.0000	1	(0.2783)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,300	2.0237	2,703.78	2,630.82	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0365)	0.0000	1	(0.3617)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,300	2.0237	2,703.78	2,630.82	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0365)	0.0000	1	(0.3617)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,100	2.0237	2,287.82	2,226.08	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0309)	0.0000	1	(0.3061)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	500	2.0237	1,039.92	1,011.85	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0141)	0.0000	1	(0.1391)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	300	2.0237	623.95	607.11	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0084)	0.0000	1	(0.0835)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	200	2.0237	415.97	404.74	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0056)	0.0000	1	(0.0557)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	400	2.0237	831.93	809.48	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0112)	0.0000	1	(0.1113)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,500	2.0237	3,119.75	3,035.56	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0422)	0.0000	1	(0.4174)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,500	2.0237	3,119.75	3,035.56	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0422)	0.0000	1	(0.4174)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	100	2.0237	207.98	202.37	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,500	2.0237	3,119.75	3,035.56	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0422)	0.0000	1	(0.4174)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	5,300	2.0237	11,023.12	10,725.65	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1490)	0.0000	1	(1.4748)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	5,000	2.0237	10,399.17	10,118.54	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1405)	0.0000	1	(1.3913)	02/07/2025
300203.ZK	01/07/2025	SDB3260489974	0	1,700	2.0237	3,535.72	3,440.30	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0478)	0.0000	1	(0.4731)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	300	2.0798	623.95	623.95	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0087)	0.0000	1	(0.0837)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,000	2.0798	2,079.83	2,079.83	0.0000	4.3300	50.00	0.00	(0.2502)	(0.0289)	0.0000	1	(0.2790)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,300	2.0798	2,703.78	2,703.78	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0376)	0.0000	1	(0.3628)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,300	2.0798	2,703.78	2,703.78	0.0000	4.3300	50.00	0.00	(0.3252)	(0.0376)	0.0000	1	(0.3628)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,100	2.0798	2,287.82	2,287.82	0.0000	4.3300	50.00	0.00	(0.2752)	(0.0318)	0.0000	1	(0.3069)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	500	2.0798	1,039.92	1,039.92	0.0000	4.3300	50.00	0.00	(0.1251)	(0.0144)	0.0000	1	(0.1395)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	300	2.0798	623.95	623.95	0.0000	4.3300	50.00	0.00	(0.0750)	(0.0087)	0.0000	1	(0.0837)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	200	2.0798	415.97	415.97	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0058)	0.0000	1	(0.0558)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	400	2.0798	831.93	831.93	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0116)	0.0000	1	(0.1116)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,500	2.0798	3,119.75	3,119.75	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0433)	0.0000	1	(0.4186)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,500	2.0798	3,119.75	3,119.75	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0433)	0.0000	1	(0.4186)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	100	2.0798	207.98	207.98	0.0000	4.3300	50.00	0.00	(0.0250)	(0.0029)	0.0000	1	(0.0279)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,500	2.0798	3,119.75	3,119.75	0.0000	4.3300	50.00	0.00	(0.3752)	(0.0433)	0.0000	1	(0.4186)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	5,300	2.0798	11,023.12	11,023.12	0.0000	4.3300	50.00	0.00	(1.3258)	(0.1531)	0.0000	1	(1.4789)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	5,000	2.0798	10,399.17	10,399.17	0.0000	4.3300	50.00	0.00	(1.2508)	(0.1444)	0.0000	1	(1.3952)	02/07/2025
300203.ZK	01/06/2025	SDB3260489974	0	1,700	2.0798	3,535.72	3,535.72	0.0000	4.3300	50.00	0.00	(0.4253)	(0.0491)	0.0000	1	(0.4744)	02/07/2025
TOTAL FOCUSED PHOTONICS (HANGZHOU), INC. CMN CLASS A SERIES NORTHBOUND												(69.0436)	(7.5123)	0.0000		(76.5558)	
FORMOSA CHEMICALS & FIBRE CORP CMN																	
1326.TW	01/16/2025	SDB3264255515	0	12,000	0.8236	9,987.80	9,883.03	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0824)	0.0000	1	(1.2837)	02/04/2025
1326.TW	01/15/2025	SDB3264255515	0	12,000	0.7716	9,987.80	9,258.65	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0772)	0.0000	1	(1.2785)	02/04/2025
1326.TW	01/14/2025	SDB3264255515	0	12,000	0.7676	9,987.80	9,210.89	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0768)	0.0000	1	(1.2781)	02/04/2025
1326.TW	01/13/2025	SDB3264255515	0	12,000	0.7695	9,987.80	9,234.13	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0770)	0.0000	1	(1.2783)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FORMOSA CHEMICALS & FIBRE CORP CMN (Cont.)																	
1326.TW	01/10/2025	SDB3264255515	0	12,000	0.7939	9,987.80	9,526.99	0.0000	4.3300	30.00	0.00	(3.6039)	(0.2382)	0.0000	3	(3.8421)	02/04/2025
1326.TW	01/09/2025	SDB3264255515	0	12,000	0.8195	9,987.80	9,833.96	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0819)	0.0000	1	(1.2833)	02/04/2025
1326.TW	01/08/2025	SDB3264255515	0	12,000	0.8517	9,987.80	10,220.14	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0852)	0.0000	1	(1.2865)	02/04/2025
1326.TW	01/08/2025	SDB3264255515	0	3,000	0.8517	2,496.95	2,555.03	0.0000	4.3300	30.00	0.00	(0.3003)	(0.0213)	0.0000	1	(0.3216)	02/04/2025
1326.TW	01/07/2025	SDB3264255515	0	12,000	0.8134	9,987.80	9,760.25	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0813)	0.0000	1	(1.2826)	02/04/2025
1326.TW	01/07/2025	SDB3264255515	0	3,000	0.8134	2,496.95	2,440.06	0.0000	4.3300	30.00	0.00	(0.3003)	(0.0203)	0.0000	1	(0.3207)	02/04/2025
1326.TW	01/06/2025	SDB3264255515	0	12,000	0.8236	9,987.80	9,883.38	0.0000	4.3300	30.00	0.00	(1.2013)	(0.0824)	0.0000	1	(1.2837)	02/04/2025
1326.TW	01/06/2025	SDB3264255515	0	3,000	0.8236	2,496.95	2,470.84	0.0000	4.3300	30.00	0.00	(0.3003)	(0.0206)	0.0000	1	(0.3209)	02/04/2025
1326.TW	01/03/2025	SDB3264255515	0	12,000	0.8323	9,987.80	9,987.80	0.0000	4.3300	30.00	0.00	(3.6039)	(0.2497)	0.0000	3	(3.8536)	02/04/2025
1326.TW	01/03/2025	SDB3264255515	0	3,000	0.8323	2,496.95	2,496.95	0.0000	4.3300	30.00	0.00	(0.9010)	(0.0624)	0.0000	3	(0.9634)	02/04/2025
TOTAL FORMOSA CHEMICALS & FIBRE CORP CMN												(18.6203)	(1.2565)	0.0000		(19.8769)	
FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND																	
603288.SH	01/17/2025	SDB3265465943	0	1,400	5.8516	8,073.44	8,192.31	0.0000	4.3300	50.00	0.00	(0.9711)	(0.1138)	0.0000	1	(1.0848)	02/07/2025
603288.SH	01/17/2025	SDB3265465943	0	2,200	5.8516	12,651.82	12,873.62	0.0000	4.3300	50.00	0.00	(1.5217)	(0.1788)	0.0000	1	(1.7005)	02/07/2025
603288.SH	01/16/2025	SDB3265465943	0	1,400	5.7493	8,073.44	8,049.06	0.0000	4.3300	50.00	0.00	(0.9711)	(0.1118)	0.0000	1	(1.0828)	02/07/2025
603288.SH	01/16/2025	SDB3265465943	0	2,200	5.7493	12,651.82	12,648.53	0.0000	4.3300	50.00	0.00	(1.5217)	(0.1757)	0.0000	1	(1.6974)	02/07/2025
603288.SH	01/15/2025	SDB3265465943	0	1,400	5.7667	8,073.44	8,073.44	0.0000	4.3300	50.00	0.00	(0.9711)	(0.1121)	0.0000	1	(1.0832)	02/07/2025
603288.SH	01/15/2025	SDB3265465943	0	2,200	5.7508	12,651.82	12,651.82	0.0000	4.3300	50.00	0.00	(1.5217)	(0.1757)	0.0000	1	(1.6975)	02/07/2025
TOTAL FOSHAN HAITIAN FLAVORING & FOOD COMPANY LTD CMN CLASS A SERIES NORTHBOUND												(7.4784)	(0.8679)	0.0000		(8.3463)	
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601138.SH	01/17/2025	SDB3265531287	0	900	2.7999	2,417.08	2,519.92	0.0000	4.3300	50.00	0.00	(0.2907)	(0.0350)	0.0000	1	(0.3257)	02/07/2025
601138.SH	01/17/2025	SDB3265531287	0	22,700	2.7999	62,243.33	63,558.09	0.0000	4.3300	50.00	0.00	(7.4865)	(0.8828)	0.0000	1	(8.3692)	02/07/2025
601138.SH	01/17/2025	SDB3265531287	0	51,400	2.7999	137,311.40	143,915.68	0.0000	4.3300	50.00	0.00	(16.5155)	(1.9988)	0.0000	1	(18.5143)	02/07/2025
601138.SH	01/17/2025	SDB3265531287	0	31,200	2.7999	83,348.55	87,357.38	0.0000	4.3300	50.00	0.00	(10.0250)	(1.2133)	0.0000	1	(11.2383)	02/07/2025
601138.SH	01/17/2025	SDB3265531287	0	29,700	2.7999	79,427.48	83,157.51	0.0000	4.3300	50.00	0.00	(9.5534)	(1.1550)	0.0000	1	(10.7083)	02/07/2025
601138.SH	01/16/2025	SDB3265531287	0	51,400	2.6714	137,311.40	137,311.40	0.0000	4.3300	50.00	0.00	(16.5155)	(1.9071)	0.0000	1	(18.4226)	02/07/2025
601138.SH	01/16/2025	SDB3265531287	0	31,200	2.6714	83,348.55	83,348.55	0.0000	4.3300	50.00	0.00	(10.0250)	(1.1576)	0.0000	1	(11.1826)	02/07/2025
601138.SH	01/16/2025	SDB3265531287	0	29,700	2.6743	79,427.48	79,427.48	0.0000	4.3300	50.00	0.00	(9.5534)	(1.1032)	0.0000	1	(10.6565)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	500	2.8096	1,417.97	1,404.78	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0195)	0.0000	1	(0.1901)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	100	2.8096	280.43	280.96	0.0000	4.3300	50.00	0.00	(0.0337)	(0.0039)	0.0000	1	(0.0376)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	9,900	2.8096	28,401.22	27,814.73	0.0000	4.3300	50.00	0.00	(3.4160)	(0.3863)	0.0000	1	(3.8024)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	6,900	2.8096	19,900.06	19,386.03	0.0000	4.3300	50.00	0.00	(2.3935)	(0.2693)	0.0000	1	(2.6628)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	200	2.8096	587.22	561.91	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0078)	0.0000	1	(0.0784)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	200	2.8096	587.22	561.91	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0078)	0.0000	1	(0.0784)	02/07/2025
601138.SH	01/09/2025	SDB3260188372	0	23,400	2.8096	68,704.15	65,743.91	0.0000	4.3300	50.00	0.00	(8.2636)	(0.9131)	0.0000	1	(9.1767)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	500	2.8013	1,417.97	1,400.64	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0195)	0.0000	1	(0.1900)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	100	2.8013	280.43	280.13	0.0000	4.3300	50.00	0.00	(0.0337)	(0.0039)	0.0000	1	(0.0376)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	9,900	2.8013	28,401.22	27,732.60	0.0000	4.3300	50.00	0.00	(3.4160)	(0.3852)	0.0000	1	(3.8012)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	6,900	2.8013	19,900.06	19,328.78	0.0000	4.3300	50.00	0.00	(2.3935)	(0.2685)	0.0000	1	(2.6620)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	200	2.8013	587.22	560.25	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0078)	0.0000	1	(0.0784)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	200	2.8013	587.22	560.25	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0078)	0.0000	1	(0.0784)	02/07/2025
601138.SH	01/08/2025	SDB3260188372	0	23,400	2.8013	68,704.15	65,549.79	0.0000	4.3300	50.00	0.00	(8.2636)	(0.9104)	0.0000	1	(9.1740)	02/07/2025
601138.SH	01/07/2025	SDB3260188372	0	9,900	2.8299	28,401.22	28,016.13	0.0000	4.3300	50.00	0.00	(3.4160)	(0.3891)	0.0000	1	(3.8051)	02/07/2025
601138.SH	01/07/2025	SDB3260188372	0	6,900	2.8299	19,900.06	19,526.39	0.0000	4.3300	50.00	0.00	(2.3935)	(0.2712)	0.0000	1	(2.6647)	02/07/2025
601138.SH	01/07/2025	SDB3260188372	0	200	2.8299	587.22	565.98	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0079)	0.0000	1	(0.0785)	02/07/2025
601138.SH	01/07/2025	SDB3260188372	0	200	2.8299	587.22	565.98	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0079)	0.0000	1	(0.0785)	02/07/2025
601138.SH	01/07/2025	SDB3260188372	0	23,400	2.8299	68,704.15	66,219.94	0.0000	4.3300	50.00	0.00	(8.2636)	(0.9197)	0.0000	1	(9.1833)	02/07/2025
601138.SH	01/06/2025	SDB3260188372	0	200	2.9361	587.22	587.22	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0082)	0.0000	1	(0.0788)	02/07/2025
601138.SH	01/06/2025	SDB3260188372	0	200	2.9361	587.22	587.22	0.0000	4.3300	50.00	0.00	(0.0706)	(0.0082)	0.0000	1	(0.0788)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601138.SH	01/06/2025	SDB3260188372	0	23,400	2.9361	68,704.15	68,704.15	0.0000	4.3300	50.00	0.00	(8.2636)	(0.9542)	0.0000	1	(9.2178)	02/07/2025
TOTAL FOXCONN INDUSTRIAL INTERNET CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(131.4215)	(15.2297)	0.0000		(146.6512)	
FUBON FINANCIAL HOLDING CO LTD CMN																	
2881.TW	01/16/2025	SDB3260661459	0	24,000	2.7443	66,073.18	65,862.72	0.0000	4.3300	30.00	0.00	(7.9471)	(0.5489)	0.0000	1	(8.4960)	02/04/2025
2881.TW	01/15/2025	SDB3260661459	0	55,000	2.7118	151,417.69	149,146.91	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2429)	0.0000	1	(19.4551)	02/04/2025
2881.TW	01/15/2025	SDB3260661459	0	27,000	2.7118	74,332.32	73,217.57	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6101)	0.0000	1	(9.5507)	02/04/2025
2881.TW	01/14/2025	SDB3260661459	0	55,000	2.7275	151,417.69	150,010.63	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2501)	0.0000	1	(19.4623)	02/04/2025
2881.TW	01/14/2025	SDB3260661459	0	27,000	2.7275	74,332.32	73,641.58	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6137)	0.0000	1	(9.5542)	02/04/2025
2881.TW	01/13/2025	SDB3260661459	0	55,000	2.7654	151,417.69	152,096.07	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2675)	0.0000	1	(19.4797)	02/04/2025
2881.TW	01/13/2025	SDB3260661459	0	27,000	2.7654	74,332.32	74,665.34	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6222)	0.0000	1	(9.5627)	02/04/2025
2881.TW	01/10/2025	SDB3260661459	0	55,000	2.7711	151,417.69	152,410.67	0.0000	4.3300	30.00	0.00	(54.6366)	(3.8103)	0.0000	3	(58.4468)	02/04/2025
2881.TW	01/10/2025	SDB3260661459	0	27,000	2.7711	74,332.32	74,819.78	0.0000	4.3300	30.00	0.00	(26.8216)	(1.8705)	0.0000	3	(28.6921)	02/04/2025
2881.TW	01/09/2025	SDB3260661459	0	55,000	2.8101	151,417.69	154,557.70	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2880)	0.0000	1	(19.5002)	02/04/2025
2881.TW	01/09/2025	SDB3260661459	0	27,000	2.8101	74,332.32	75,873.78	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6323)	0.0000	1	(9.5728)	02/04/2025
2881.TW	01/08/2025	SDB3260661459	0	55,000	2.7903	151,417.69	153,468.98	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2789)	0.0000	1	(19.4911)	02/04/2025
2881.TW	01/08/2025	SDB3260661459	0	27,000	2.7903	74,332.32	75,339.32	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6278)	0.0000	1	(9.5684)	02/04/2025
2881.TW	01/07/2025	SDB3260661459	0	55,000	2.7648	151,417.69	152,063.72	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2672)	0.0000	1	(19.4794)	02/04/2025
2881.TW	01/07/2025	SDB3260661459	0	27,000	2.7648	74,332.32	74,649.46	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6221)	0.0000	1	(9.5626)	02/04/2025
2881.TW	01/06/2025	SDB3260661459	0	55,000	2.7616	151,417.69	151,889.27	0.0000	4.3300	30.00	0.00	(18.2122)	(1.2657)	0.0000	1	(19.4779)	02/04/2025
2881.TW	01/06/2025	SDB3260661459	0	27,000	2.7616	74,332.32	74,563.82	0.0000	4.3300	30.00	0.00	(8.9405)	(0.6214)	0.0000	1	(9.5619)	02/04/2025
2881.TW	01/03/2025	SDB3260661459	0	55,000	2.7530	151,417.69	151,417.69	0.0000	4.3300	30.00	0.00	(54.6366)	(3.7854)	0.0000	3	(58.4220)	02/04/2025
2881.TW	01/03/2025	SDB3260661459	0	27,000	2.7530	74,332.32	74,332.32	0.0000	4.3300	30.00	0.00	(26.8216)	(1.8583)	0.0000	3	(28.6799)	02/04/2025
TOTAL FUBON FINANCIAL HOLDING CO LTD CMN												(360.9324)	(25.0832)	0.0000		(386.0156)	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600033.SH	01/17/2025	SDB3260122729	0	600	0.5295	320.30	317.70	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0044)	0.0000	1	(0.0429)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	27,200	0.5295	14,426.66	14,402.21	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2000)	0.0000	1	(1.9352)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	2,200	0.5295	1,169.04	1,164.88	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0162)	0.0000	1	(0.1568)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	21,200	0.5295	11,233.01	11,225.25	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1559)	0.0000	1	(1.5070)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	800	0.5295	423.89	423.59	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0059)	0.0000	1	(0.0569)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	900	0.5295	476.87	476.54	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0066)	0.0000	1	(0.0640)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	8,700	0.5295	4,609.77	4,606.59	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0640)	0.0000	1	(0.6184)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	700	0.5295	370.90	370.65	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	20,400	0.5295	10,809.12	10,801.66	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1500)	0.0000	1	(1.4501)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	18,400	0.5295	9,749.41	9,742.67	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1353)	0.0000	1	(1.3080)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	1,100	0.5295	582.84	582.44	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0081)	0.0000	1	(0.0782)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	15,100	0.5295	8,000.87	7,995.34	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1110)	0.0000	1	(1.0734)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	9,600	0.5295	5,086.65	5,083.13	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0706)	0.0000	1	(0.6824)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	2,800	0.5295	1,483.61	1,482.58	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0206)	0.0000	1	(0.1990)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	700	0.5295	370.90	370.65	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	16,800	0.5295	8,901.63	8,895.48	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1235)	0.0000	1	(1.1942)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	21,900	0.5295	11,603.91	11,595.90	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1611)	0.0000	1	(1.5567)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	2,000	0.5295	1,059.72	1,058.99	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0147)	0.0000	1	(0.1422)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	138,900	0.5295	73,597.42	73,546.58	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0215)	0.0000	1	(9.8736)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	34,400	0.5295	18,227.15	18,214.56	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2530)	0.0000	1	(2.4453)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	165,300	0.5295	87,585.69	87,525.19	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2156)	0.0000	1	(11.7502)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	19,700	0.5295	10,438.22	10,431.01	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1449)	0.0000	1	(1.4004)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	6,600	0.5295	3,497.07	3,494.65	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0485)	0.0000	1	(0.4692)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	9,000	0.5295	4,768.73	4,765.44	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0662)	0.0000	1	(0.6398)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	100	0.5295	52.99	52.95	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	100	0.5295	52.99	52.95	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	7,700	0.5295	4,079.91	4,077.10	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0566)	0.0000	1	(0.5473)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/17/2025	SDB3260122729	0	700	0.5295	370.90	370.65	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	2,400	0.5295	1,271.66	1,270.78	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0176)	0.0000	1	(0.1706)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	69,200	0.5295	36,666.24	36,640.92	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5089)	0.0000	1	(4.9190)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	100	0.5295	52.99	52.95	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	3,500	0.5295	1,854.51	1,853.23	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0257)	0.0000	1	(0.2488)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	35,900	0.5295	19,021.94	19,008.80	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2640)	0.0000	1	(2.5519)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	15,300	0.5295	8,106.84	8,101.24	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1125)	0.0000	1	(1.0876)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	23,200	0.5295	12,292.73	12,284.24	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1706)	0.0000	1	(1.6492)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	15,200	0.5295	8,053.86	8,048.29	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1118)	0.0000	1	(1.0805)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	500	0.5295	264.93	264.75	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0037)	0.0000	1	(0.0355)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	3,100	0.5295	1,642.56	1,641.43	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2204)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	7,300	0.5295	3,867.97	3,865.30	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0537)	0.0000	1	(0.5189)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	100	0.5295	52.99	52.95	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	169,100	0.5295	89,599.16	89,537.27	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2436)	0.0000	1	(12.0204)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	114,600	0.5295	60,721.84	60,679.90	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8428)	0.0000	1	(8.1463)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	200	0.5295	105.97	105.90	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	400	0.5295	211.94	211.80	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0029)	0.0000	1	(0.0284)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	7,400	0.5295	3,920.96	3,918.25	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0544)	0.0000	1	(0.5260)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	193,200	0.5295	102,368.76	102,298.05	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4208)	0.0000	1	(13.7335)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	3,100	0.5295	1,642.56	1,641.43	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2204)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	200	0.5295	105.97	105.90	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	39,400	0.5295	20,876.44	20,862.02	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2898)	0.0000	1	(2.8007)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	5,200	0.5295	2,755.27	2,753.36	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0382)	0.0000	1	(0.3696)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	63,400	0.5295	33,593.06	33,569.86	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4662)	0.0000	1	(4.5067)	02/07/2025
600033.SH	01/17/2025	SDB3260122729	0	167,400	0.5295	88,698.40	88,637.13	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2311)	0.0000	1	(11.8995)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	600	0.5222	320.30	313.30	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0044)	0.0000	1	(0.0429)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	27,200	0.5222	14,426.66	14,203.08	0.0000	4.3300	50.00	0.00	(1.7352)	(0.1973)	0.0000	1	(1.9325)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	2,200	0.5222	1,169.04	1,148.78	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0160)	0.0000	1	(0.1566)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	21,200	0.5222	11,233.01	11,070.05	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1538)	0.0000	1	(1.5048)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	800	0.5222	423.89	417.74	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0058)	0.0000	1	(0.0568)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	900	0.5222	476.87	469.95	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0065)	0.0000	1	(0.0639)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	8,700	0.5222	4,609.77	4,542.90	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0631)	0.0000	1	(0.6175)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	700	0.5222	370.90	365.52	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	20,400	0.5222	10,809.12	10,652.31	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1479)	0.0000	1	(1.4480)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	18,400	0.5222	9,749.41	9,607.96	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1334)	0.0000	1	(1.3061)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	1,100	0.5222	582.84	574.39	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0080)	0.0000	1	(0.0781)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	15,100	0.5222	8,000.87	7,884.80	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1095)	0.0000	1	(1.0718)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	9,600	0.5222	5,086.65	5,012.85	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0696)	0.0000	1	(0.6814)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	2,800	0.5222	1,483.61	1,462.08	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0203)	0.0000	1	(0.1988)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	700	0.5222	370.90	365.52	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	16,800	0.5222	8,901.63	8,772.49	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1218)	0.0000	1	(1.1925)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	21,900	0.5222	11,603.91	11,435.57	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1588)	0.0000	1	(1.5545)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	2,000	0.5222	1,059.72	1,044.34	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0145)	0.0000	1	(0.1420)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	138,900	0.5222	73,597.42	72,529.69	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0074)	0.0000	1	(9.8595)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	34,400	0.5222	18,227.15	17,962.72	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2495)	0.0000	1	(2.4418)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	165,300	0.5222	87,585.69	86,315.03	0.0000	4.3300	50.00	0.00	(10.5346)	(1.1988)	0.0000	1	(11.7334)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	19,700	0.5222	10,438.22	10,286.79	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1429)	0.0000	1	(1.3984)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	6,600	0.5222	3,497.07	3,446.34	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0479)	0.0000	1	(0.4685)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	9,000	0.5222	4,768.73	4,699.55	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0653)	0.0000	1	(0.6388)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	100	0.5222	52.99	52.22	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	100	0.5222	52.99	52.22	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	7,700	0.5222	4,079.91	4,020.72	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0558)	0.0000	1	(0.5466)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	700	0.5222	370.90	365.52	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/16/2025	SDB3260122729	0	2,400	0.5222	1,271.66	1,253.21	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0174)	0.0000	1	(0.1704)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	69,200	0.5222	36,666.24	36,134.30	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5019)	0.0000	1	(4.9120)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	100	0.5222	52.99	52.22	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	3,500	0.5222	1,854.51	1,827.60	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0254)	0.0000	1	(0.2484)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	35,900	0.5222	19,021.94	18,745.97	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2604)	0.0000	1	(2.5483)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	15,300	0.5222	8,106.84	7,989.23	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1110)	0.0000	1	(1.0860)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	23,200	0.5222	12,292.73	12,114.39	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1683)	0.0000	1	(1.6468)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	15,200	0.5222	8,053.86	7,937.01	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1102)	0.0000	1	(1.0789)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	500	0.5222	264.93	261.09	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	3,100	0.5222	1,642.56	1,618.73	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0225)	0.0000	1	(0.2200)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	7,300	0.5222	3,867.97	3,811.86	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0529)	0.0000	1	(0.5182)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	100	0.5222	52.99	52.22	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	169,100	0.5222	89,599.16	88,299.29	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2264)	0.0000	1	(12.0032)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	114,600	0.5222	60,721.84	59,840.91	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8311)	0.0000	1	(8.1346)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	200	0.5222	105.97	104.43	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	400	0.5222	211.94	208.87	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0029)	0.0000	1	(0.0284)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	7,400	0.5222	3,920.96	3,864.07	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0537)	0.0000	1	(0.5253)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	193,200	0.5222	102,368.76	100,883.63	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4012)	0.0000	1	(13.7138)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	3,100	0.5222	1,642.56	1,618.73	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0225)	0.0000	1	(0.2200)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	200	0.5222	105.97	104.43	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	39,400	0.5222	20,876.44	20,573.58	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2857)	0.0000	1	(2.7967)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	5,200	0.5222	2,755.27	2,715.29	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0377)	0.0000	1	(0.3691)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	63,400	0.5222	33,593.06	33,105.70	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4598)	0.0000	1	(4.5003)	02/07/2025
600033.SH	01/16/2025	SDB3260122729	0	167,400	0.5222	88,698.40	87,411.59	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2140)	0.0000	1	(11.8825)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	600	0.5439	320.30	326.32	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0045)	0.0000	1	(0.0431)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	27,200	0.5439	14,426.66	14,792.96	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2055)	0.0000	1	(1.9407)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	2,200	0.5439	1,169.04	1,196.49	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0166)	0.0000	1	(0.1572)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	21,200	0.5439	11,233.01	11,529.81	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1601)	0.0000	1	(1.5112)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	800	0.5439	423.89	435.09	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0060)	0.0000	1	(0.0570)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	900	0.5439	476.87	489.47	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0068)	0.0000	1	(0.0642)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	8,700	0.5439	4,609.77	4,731.57	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0657)	0.0000	1	(0.6202)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	700	0.5439	370.90	380.70	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	20,400	0.5439	10,809.12	11,094.72	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1541)	0.0000	1	(1.4542)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	18,400	0.5439	9,749.41	10,007.01	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1390)	0.0000	1	(1.3116)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	1,100	0.5439	582.84	598.24	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0083)	0.0000	1	(0.0784)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	15,100	0.5439	8,000.87	8,212.27	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1141)	0.0000	1	(1.0764)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	9,600	0.5439	5,086.65	5,221.05	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0725)	0.0000	1	(0.6843)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	2,800	0.5439	1,483.61	1,522.81	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0212)	0.0000	1	(0.1996)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	700	0.5439	370.90	380.70	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	16,800	0.5439	8,901.63	9,136.83	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1269)	0.0000	1	(1.1976)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	21,900	0.5439	11,603.91	11,910.51	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1654)	0.0000	1	(1.5611)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	2,000	0.5439	1,059.72	1,087.72	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0151)	0.0000	1	(0.1426)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	138,900	0.5439	73,597.42	75,542.02	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0492)	0.0000	1	(9.9013)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	34,400	0.5439	18,227.15	18,708.75	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2598)	0.0000	1	(2.4522)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	165,300	0.5439	87,585.69	89,899.89	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2486)	0.0000	1	(11.7832)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	19,700	0.5439	10,438.22	10,714.02	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1488)	0.0000	1	(1.4043)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	6,600	0.5439	3,497.07	3,589.47	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0499)	0.0000	1	(0.4705)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	9,000	0.5439	4,768.73	4,894.73	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0680)	0.0000	1	(0.6416)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	100	0.5439	52.99	54.39	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	100	0.5439	52.99	54.39	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	7,700	0.5439	4,079.91	4,187.71	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0582)	0.0000	1	(0.5489)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	700	0.5439	370.90	380.70	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	2,400	0.5439	1,271.66	1,305.26	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0181)	0.0000	1	(0.1711)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/15/2025	SDB3260122729	0	69,200	0.5439	36,666.24	37,635.04	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5227)	0.0000	1	(4.9328)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	100	0.5439	52.99	54.39	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	3,500	0.5439	1,854.51	1,903.51	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0264)	0.0000	1	(0.2495)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	35,900	0.5439	19,021.94	19,524.54	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2712)	0.0000	1	(2.5591)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	15,300	0.5439	8,106.84	8,321.04	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1156)	0.0000	1	(1.0906)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	23,200	0.5439	12,292.73	12,617.53	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1752)	0.0000	1	(1.6538)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	15,200	0.5439	8,053.86	8,266.66	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1148)	0.0000	1	(1.0835)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	500	0.5439	264.93	271.93	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0038)	0.0000	1	(0.0356)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	3,100	0.5439	1,642.56	1,685.96	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2210)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	7,300	0.5439	3,867.97	3,970.17	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0551)	0.0000	1	(0.5204)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	100	0.5439	52.99	54.39	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	169,100	0.5439	89,599.16	91,966.56	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2773)	0.0000	1	(12.0541)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	114,600	0.5439	60,721.84	62,326.24	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8656)	0.0000	1	(8.1691)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	200	0.5439	105.97	108.77	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	400	0.5439	211.94	217.54	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0030)	0.0000	1	(0.0285)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	7,400	0.5439	3,920.96	4,024.56	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0599)	0.0000	1	(0.5275)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	193,200	0.5439	102,368.76	105,073.56	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4594)	0.0000	1	(13.7720)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	3,100	0.5439	1,642.56	1,685.96	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2210)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	200	0.5439	105.97	108.77	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	39,400	0.5439	20,876.44	21,428.04	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2976)	0.0000	1	(2.8086)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	5,200	0.5439	2,755.27	2,828.07	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0393)	0.0000	1	(0.3707)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	63,400	0.5439	33,593.06	34,480.66	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4789)	0.0000	1	(4.5194)	02/07/2025
600033.SH	01/15/2025	SDB3260122729	0	167,400	0.5439	88,698.40	91,042.00	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2645)	0.0000	1	(11.9329)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	600	0.5428	320.30	325.69	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0045)	0.0000	1	(0.0430)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	27,200	0.5428	14,426.66	14,764.40	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2051)	0.0000	1	(1.9403)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	2,200	0.5428	1,169.04	1,194.18	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0166)	0.0000	1	(0.1572)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	21,200	0.5428	11,233.01	11,507.55	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1598)	0.0000	1	(1.5109)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	800	0.5428	423.89	434.25	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0060)	0.0000	1	(0.0570)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	900	0.5428	476.87	488.53	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0068)	0.0000	1	(0.0641)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	8,700	0.5428	4,609.77	4,722.44	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0656)	0.0000	1	(0.6200)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	700	0.5428	370.90	379.97	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	20,400	0.5428	10,809.12	11,073.30	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1538)	0.0000	1	(1.4539)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	18,400	0.5428	9,749.41	9,987.69	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1387)	0.0000	1	(1.3114)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	1,100	0.5428	582.84	597.09	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0083)	0.0000	1	(0.0784)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	15,100	0.5428	8,000.87	8,196.42	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1138)	0.0000	1	(1.0762)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	9,600	0.5428	5,086.65	5,210.97	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0724)	0.0000	1	(0.6842)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	2,800	0.5428	1,483.61	1,519.87	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0211)	0.0000	1	(0.1996)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	700	0.5428	370.90	379.97	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	16,800	0.5428	8,901.63	9,119.19	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1267)	0.0000	1	(1.1973)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	21,900	0.5428	11,603.91	11,887.52	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1651)	0.0000	1	(1.5608)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	2,000	0.5428	1,059.72	1,085.62	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0151)	0.0000	1	(0.1425)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	138,900	0.5428	73,597.42	75,396.17	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0472)	0.0000	1	(9.8993)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	34,400	0.5428	18,227.15	18,672.63	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2593)	0.0000	1	(2.4517)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	165,300	0.5428	87,585.69	89,726.33	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2462)	0.0000	1	(11.7808)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	19,700	0.5428	10,438.22	10,693.34	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1485)	0.0000	1	(1.4040)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	6,600	0.5428	3,497.07	3,582.54	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0498)	0.0000	1	(0.4704)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	9,000	0.5428	4,768.73	4,885.28	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0679)	0.0000	1	(0.6414)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	100	0.5428	52.99	54.28	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	100	0.5428	52.99	54.28	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	7,700	0.5428	4,079.91	4,179.63	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0581)	0.0000	1	(0.5488)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	700	0.5428	370.90	379.97	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	2,400	0.5428	1,271.66	1,302.74	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0181)	0.0000	1	(0.1710)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	69,200	0.5428	36,666.24	37,562.38	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5217)	0.0000	1	(4.9318)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/14/2025	SDB3260122729	0	100	0.5428	52.99	54.28	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	3,500	0.5428	1,854.51	1,899.83	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0264)	0.0000	1	(0.2494)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	35,900	0.5428	19,021.94	19,486.84	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2707)	0.0000	1	(2.5586)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	15,300	0.5428	8,106.84	8,304.98	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1153)	0.0000	1	(1.0904)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	23,200	0.5428	12,292.73	12,593.17	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1749)	0.0000	1	(1.6534)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	15,200	0.5428	8,053.86	8,250.70	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1146)	0.0000	1	(1.0833)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	500	0.5428	264.93	271.40	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0038)	0.0000	1	(0.0356)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	3,100	0.5428	1,642.56	1,682.71	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2209)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	7,300	0.5428	3,867.97	3,962.51	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0550)	0.0000	1	(0.5203)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	100	0.5428	52.99	54.28	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	169,100	0.5428	89,599.16	91,789.00	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2748)	0.0000	1	(12.0516)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	114,600	0.5428	60,721.84	62,205.91	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8640)	0.0000	1	(8.1675)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	200	0.5428	105.97	108.56	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	400	0.5428	211.94	217.12	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0030)	0.0000	1	(0.0285)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	7,400	0.5428	3,920.96	4,016.79	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0558)	0.0000	1	(0.5274)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	193,200	0.5428	102,368.76	104,870.70	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4565)	0.0000	1	(13.7692)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	3,100	0.5428	1,642.56	1,682.71	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2209)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	200	0.5428	105.97	108.56	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	39,400	0.5428	20,876.44	21,386.67	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2970)	0.0000	1	(2.8080)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	5,200	0.5428	2,755.27	2,822.61	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0392)	0.0000	1	(0.3706)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	63,400	0.5428	33,593.06	34,414.09	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4780)	0.0000	1	(4.5185)	02/07/2025
600033.SH	01/14/2025	SDB3260122729	0	167,400	0.5428	88,698.40	90,866.23	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2620)	0.0000	1	(11.9305)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	600	0.5458	320.30	327.46	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0045)	0.0000	1	(0.0431)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	27,200	0.5458	14,426.66	14,844.97	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2062)	0.0000	1	(1.9414)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	2,200	0.5458	1,169.04	1,200.70	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0167)	0.0000	1	(0.1573)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	21,200	0.5458	11,233.01	11,570.35	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1607)	0.0000	1	(1.5118)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	800	0.5458	423.89	436.62	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0061)	0.0000	1	(0.0570)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	900	0.5458	476.87	491.19	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0068)	0.0000	1	(0.0642)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	8,700	0.5458	4,609.77	4,748.21	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0659)	0.0000	1	(0.6204)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	700	0.5458	370.90	382.04	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	20,400	0.5458	10,809.12	11,133.73	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1546)	0.0000	1	(1.4547)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	18,400	0.5458	9,749.41	10,042.19	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1395)	0.0000	1	(1.3121)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	1,100	0.5458	582.84	600.35	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0083)	0.0000	1	(0.0784)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	15,100	0.5458	8,000.87	8,241.14	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1145)	0.0000	1	(1.0768)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	9,600	0.5458	5,086.65	5,239.40	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0728)	0.0000	1	(0.6846)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	2,800	0.5458	1,483.61	1,528.16	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0212)	0.0000	1	(0.1997)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	700	0.5458	370.90	382.04	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	16,800	0.5458	8,901.63	9,168.95	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1273)	0.0000	1	(1.1980)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	21,900	0.5458	11,603.91	11,952.38	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1660)	0.0000	1	(1.5617)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	2,000	0.5458	1,059.72	1,091.54	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0152)	0.0000	1	(0.1426)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	138,900	0.5458	73,597.42	75,807.59	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0529)	0.0000	1	(9.9050)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	34,400	0.5458	18,227.15	18,774.52	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2608)	0.0000	1	(2.4531)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	165,300	0.5458	87,585.69	90,215.95	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2530)	0.0000	1	(11.7876)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	19,700	0.5458	10,438.22	10,751.69	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1493)	0.0000	1	(1.4048)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	6,600	0.5458	3,497.07	3,602.09	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0500)	0.0000	1	(0.4706)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	9,000	0.5458	4,768.73	4,911.94	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0682)	0.0000	1	(0.6418)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	100	0.5458	52.99	54.58	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	100	0.5458	52.99	54.58	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	7,700	0.5458	4,079.91	4,202.44	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0584)	0.0000	1	(0.5491)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	700	0.5458	370.90	382.04	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	2,400	0.5458	1,271.66	1,309.85	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0182)	0.0000	1	(0.1711)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	69,200	0.5458	36,666.24	37,767.35	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5245)	0.0000	1	(4.9347)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	100	0.5458	52.99	54.58	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/13/2025	SDB3260122729	0	3,500	0.5458	1,854.51	1,910.20	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0265)	0.0000	1	(0.2496)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	35,900	0.5458	19,021.94	19,593.18	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2721)	0.0000	1	(2.5600)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	15,300	0.5458	8,106.84	8,350.30	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1160)	0.0000	1	(1.0910)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	23,200	0.5458	12,292.73	12,661.89	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1759)	0.0000	1	(1.6544)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	15,200	0.5458	8,053.86	8,295.72	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1152)	0.0000	1	(1.0839)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	500	0.5458	264.93	272.89	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0038)	0.0000	1	(0.0357)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	3,100	0.5458	1,642.56	1,691.89	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0235)	0.0000	1	(0.2211)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	7,300	0.5458	3,867.97	3,984.13	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0553)	0.0000	1	(0.5206)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	100	0.5458	52.99	54.58	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	169,100	0.5458	89,599.16	92,289.88	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2818)	0.0000	1	(12.0586)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	114,600	0.5458	60,721.84	62,545.36	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8687)	0.0000	1	(8.1722)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	200	0.5458	105.97	109.15	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	400	0.5458	211.94	218.31	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0030)	0.0000	1	(0.0285)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	7,400	0.5458	3,920.96	4,038.71	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0561)	0.0000	1	(0.5277)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	193,200	0.5458	102,368.76	105,442.96	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4645)	0.0000	1	(13.7772)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	3,100	0.5458	1,642.56	1,691.89	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0235)	0.0000	1	(0.2211)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	200	0.5458	105.97	109.15	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	39,400	0.5458	20,876.44	21,503.38	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2987)	0.0000	1	(2.8096)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	5,200	0.5458	2,755.27	2,838.01	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0394)	0.0000	1	(0.3708)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	63,400	0.5458	33,593.06	34,601.88	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4806)	0.0000	1	(4.5211)	02/07/2025
600033.SH	01/13/2025	SDB3260122729	0	167,400	0.5458	88,698.40	91,362.07	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2689)	0.0000	1	(11.9374)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	600	0.5398	320.30	323.86	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0135)	0.0000	3	(0.1291)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	27,200	0.5398	14,426.66	14,681.85	0.0000	4.3300	50.00	0.00	(5.2056)	(0.6117)	0.0000	3	(5.8174)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	2,200	0.5398	1,169.04	1,187.50	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0495)	0.0000	3	(0.4713)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	21,200	0.5398	11,233.01	11,443.21	0.0000	4.3300	50.00	0.00	(4.0532)	(0.4768)	0.0000	3	(4.5300)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	800	0.5398	423.89	431.82	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0180)	0.0000	3	(0.1709)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	900	0.5398	476.87	485.80	0.0000	4.3300	50.00	0.00	(0.1721)	(0.0202)	0.0000	3	(0.1923)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	8,700	0.5398	4,609.77	4,696.03	0.0000	4.3300	50.00	0.00	(1.6634)	(0.1957)	0.0000	3	(1.8590)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	700	0.5398	370.90	377.84	0.0000	4.3300	50.00	0.00	(0.1338)	(0.0157)	0.0000	3	(0.1496)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	20,400	0.5398	10,809.12	11,011.39	0.0000	4.3300	50.00	0.00	(3.9003)	(0.4588)	0.0000	3	(4.3591)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	18,400	0.5398	9,749.41	9,931.84	0.0000	4.3300	50.00	0.00	(3.5179)	(0.4138)	0.0000	3	(3.9317)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	1,100	0.5398	582.84	593.75	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0247)	0.0000	3	(0.2350)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	15,100	0.5398	8,000.87	8,150.59	0.0000	4.3300	50.00	0.00	(2.8870)	(0.3396)	0.0000	3	(3.2266)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	9,600	0.5398	5,086.65	5,181.83	0.0000	4.3300	50.00	0.00	(1.8354)	(0.2159)	0.0000	3	(2.0513)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	2,800	0.5398	1,483.61	1,511.37	0.0000	4.3300	50.00	0.00	(0.5353)	(0.0630)	0.0000	3	(0.5983)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	700	0.5398	370.90	377.84	0.0000	4.3300	50.00	0.00	(0.1338)	(0.0157)	0.0000	3	(0.1496)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	16,800	0.5398	8,901.63	9,068.20	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3778)	0.0000	3	(3.5898)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	21,900	0.5398	11,603.91	11,821.05	0.0000	4.3300	50.00	0.00	(4.1871)	(0.4925)	0.0000	3	(4.6796)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	2,000	0.5398	1,059.72	1,079.55	0.0000	4.3300	50.00	0.00	(0.3824)	(0.0450)	0.0000	3	(0.4274)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	138,900	0.5398	73,597.42	74,974.61	0.0000	4.3300	50.00	0.00	(26.5564)	(3.1239)	0.0000	3	(29.6803)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	34,400	0.5398	18,227.15	18,568.23	0.0000	4.3300	50.00	0.00	(6.5770)	(0.7737)	0.0000	3	(7.3506)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	165,300	0.5398	87,585.69	89,224.64	0.0000	4.3300	50.00	0.00	(31.6038)	(3.7177)	0.0000	3	(35.3215)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	19,700	0.5398	10,438.22	10,633.55	0.0000	4.3300	50.00	0.00	(3.7665)	(0.4431)	0.0000	3	(4.2095)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	6,600	0.5398	3,497.07	3,562.51	0.0000	4.3300	50.00	0.00	(1.2619)	(0.1484)	0.0000	3	(1.4103)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	9,000	0.5398	4,768.73	4,857.97	0.0000	4.3300	50.00	0.00	(1.7207)	(0.2024)	0.0000	3	(1.9231)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	100	0.5398	52.99	53.98	0.0000	4.3300	50.00	0.00	(0.0191)	(0.0022)	0.0000	3	(0.0214)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	100	0.5398	52.99	53.98	0.0000	4.3300	50.00	0.00	(0.0191)	(0.0022)	0.0000	3	(0.0214)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	7,700	0.5398	4,079.91	4,156.26	0.0000	4.3300	50.00	0.00	(1.4722)	(0.1732)	0.0000	3	(1.6453)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	700	0.5398	370.90	377.84	0.0000	4.3300	50.00	0.00	(0.1338)	(0.0157)	0.0000	3	(0.1496)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	2,400	0.5398	1,271.66	1,295.46	0.0000	4.3300	50.00	0.00	(0.4589)	(0.0540)	0.0000	3	(0.5128)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	69,200	0.5398	36,666.24	37,352.36	0.0000	4.3300	50.00	0.00	(13.2304)	(1.5563)	0.0000	3	(14.7868)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	100	0.5398	52.99	53.98	0.0000	4.3300	50.00	0.00	(0.0191)	(0.0022)	0.0000	3	(0.0214)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	3,500	0.5398	1,854.51	1,889.21	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0787)	0.0000	3	(0.7479)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/10/2025	SDB3260122729	0	35,900	0.5398	19,021.94	19,377.89	0.0000	4.3300	50.00	0.00	(6.8637)	(0.8074)	0.0000	3	(7.6712)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	15,300	0.5398	8,106.84	8,258.54	0.0000	4.3300	50.00	0.00	(2.9252)	(0.3441)	0.0000	3	(3.2693)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	23,200	0.5398	12,292.73	12,522.76	0.0000	4.3300	50.00	0.00	(4.4356)	(0.5218)	0.0000	3	(4.9574)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	15,200	0.5398	8,053.86	8,204.56	0.0000	4.3300	50.00	0.00	(2.9061)	(0.3419)	0.0000	3	(3.2480)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	500	0.5398	264.93	269.89	0.0000	4.3300	50.00	0.00	(0.0956)	(0.0112)	0.0000	3	(0.1068)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	3,100	0.5398	1,642.56	1,673.30	0.0000	4.3300	50.00	0.00	(0.5927)	(0.0697)	0.0000	3	(0.6624)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	7,300	0.5398	3,867.97	3,940.35	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1642)	0.0000	3	(1.5599)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	100	0.5398	52.99	53.98	0.0000	4.3300	50.00	0.00	(0.0191)	(0.0022)	0.0000	3	(0.0214)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	169,100	0.5398	89,599.16	91,275.78	0.0000	4.3300	50.00	0.00	(32.3304)	(3.8032)	0.0000	3	(36.1335)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	114,600	0.5398	60,721.84	61,858.10	0.0000	4.3300	50.00	0.00	(21.9105)	(2.5774)	0.0000	3	(24.4879)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	200	0.5398	105.97	107.95	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0045)	0.0000	3	(0.0427)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	400	0.5398	211.94	215.91	0.0000	4.3300	50.00	0.00	(0.0765)	(0.0090)	0.0000	3	(0.0855)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	7,400	0.5398	3,920.96	3,994.33	0.0000	4.3300	50.00	0.00	(1.4148)	(0.1664)	0.0000	3	(1.5812)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	193,200	0.5398	102,368.76	104,284.34	0.0000	4.3300	50.00	0.00	(36.9381)	(4.3452)	0.0000	3	(41.2832)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	3,100	0.5398	1,642.56	1,673.30	0.0000	4.3300	50.00	0.00	(0.5927)	(0.0697)	0.0000	3	(0.6624)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	200	0.5398	105.97	107.95	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0045)	0.0000	3	(0.0427)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	39,400	0.5398	20,876.44	21,267.10	0.0000	4.3300	50.00	0.00	(7.5329)	(0.8861)	0.0000	3	(8.4190)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	5,200	0.5398	2,755.27	2,806.82	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1170)	0.0000	3	(1.1111)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	63,400	0.5398	33,593.06	34,221.67	0.0000	4.3300	50.00	0.00	(12.1215)	(1.4259)	0.0000	3	(13.5474)	02/07/2025
600033.SH	01/10/2025	SDB3260122729	0	167,400	0.5398	88,698.40	90,358.17	0.0000	4.3300	50.00	0.00	(32.0053)	(3.7649)	0.0000	3	(35.7703)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	600	0.5423	320.30	325.40	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0045)	0.0000	1	(0.0430)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	27,200	0.5423	14,426.66	14,751.68	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2049)	0.0000	1	(1.9401)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	2,200	0.5423	1,169.04	1,193.15	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0166)	0.0000	1	(0.1572)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	21,200	0.5423	11,233.01	11,497.63	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1597)	0.0000	1	(1.5108)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	800	0.5423	423.89	433.87	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0060)	0.0000	1	(0.0570)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	900	0.5423	476.87	488.11	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0068)	0.0000	1	(0.0641)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	8,700	0.5423	4,609.77	4,718.37	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0655)	0.0000	1	(0.6200)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	700	0.5423	370.90	379.64	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	20,400	0.5423	10,809.12	11,063.76	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1537)	0.0000	1	(1.4538)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	18,400	0.5423	9,749.41	9,979.07	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1386)	0.0000	1	(1.3112)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	1,100	0.5423	582.84	596.58	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0083)	0.0000	1	(0.0784)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	15,100	0.5423	8,000.87	8,189.35	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1137)	0.0000	1	(1.0761)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	9,600	0.5423	5,086.65	5,206.47	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0723)	0.0000	1	(0.6841)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	2,800	0.5423	1,483.61	1,518.55	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0211)	0.0000	1	(0.1995)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	700	0.5423	370.90	379.64	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	16,800	0.5423	8,901.63	9,111.33	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1265)	0.0000	1	(1.1972)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	21,900	0.5423	11,603.91	11,877.27	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1650)	0.0000	1	(1.5607)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	2,000	0.5423	1,059.72	1,084.68	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0151)	0.0000	1	(0.1425)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	138,900	0.5423	73,597.42	75,331.16	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0463)	0.0000	1	(9.8984)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	34,400	0.5423	18,227.15	18,656.53	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2591)	0.0000	1	(2.4514)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	165,300	0.5423	87,585.69	89,648.97	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2451)	0.0000	1	(11.7797)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	19,700	0.5423	10,438.22	10,684.12	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1484)	0.0000	1	(1.4039)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	6,600	0.5423	3,497.07	3,579.45	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0497)	0.0000	1	(0.4703)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	9,000	0.5423	4,768.73	4,881.07	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0678)	0.0000	1	(0.6414)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	100	0.5423	52.99	54.23	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	100	0.5423	52.99	54.23	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	7,700	0.5423	4,079.91	4,176.03	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0580)	0.0000	1	(0.5487)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	700	0.5423	370.90	379.64	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0053)	0.0000	1	(0.0499)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	2,400	0.5423	1,271.66	1,301.62	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0181)	0.0000	1	(0.1710)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	69,200	0.5423	36,666.24	37,530.00	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5212)	0.0000	1	(4.9314)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	100	0.5423	52.99	54.23	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	3,500	0.5423	1,854.51	1,898.19	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0264)	0.0000	1	(0.2494)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	35,900	0.5423	19,021.94	19,470.04	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2704)	0.0000	1	(2.5583)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/09/2025	SDB3260122729	0	15,300	0.5423	8,106.84	8,297.82	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1152)	0.0000	1	(1.0903)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	23,200	0.5423	12,292.73	12,582.31	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1748)	0.0000	1	(1.6533)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	15,200	0.5423	8,053.86	8,243.58	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1145)	0.0000	1	(1.0832)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	500	0.5423	264.93	271.17	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0038)	0.0000	1	(0.0356)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	3,100	0.5423	1,642.56	1,681.26	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2209)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	7,100	0.5423	3,762.00	3,850.62	0.0000	4.3300	50.00	0.00	(0.4525)	(0.0535)	0.0000	1	(0.5060)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	7,300	0.5423	3,867.97	3,959.09	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0550)	0.0000	1	(0.5202)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	100	0.5423	52.99	54.23	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	169,100	0.5423	89,599.16	91,709.86	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2737)	0.0000	1	(12.0505)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	114,600	0.5423	60,721.84	62,152.28	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8632)	0.0000	1	(8.1667)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	200	0.5423	105.97	108.47	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	400	0.5423	211.94	216.94	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0030)	0.0000	1	(0.0285)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	7,400	0.5423	3,920.96	4,013.32	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0557)	0.0000	1	(0.5273)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	193,200	0.5423	102,368.76	104,780.28	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4553)	0.0000	1	(13.7680)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	3,100	0.5423	1,642.56	1,681.26	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0234)	0.0000	1	(0.2209)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	200	0.5423	105.97	108.47	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	39,400	0.5423	20,876.44	21,368.24	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2968)	0.0000	1	(2.8078)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	5,200	0.5423	2,755.27	2,820.17	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0392)	0.0000	1	(0.3706)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	63,400	0.5423	33,593.06	34,384.42	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4776)	0.0000	1	(4.5181)	02/07/2025
600033.SH	01/09/2025	SDB3260122729	0	167,400	0.5423	88,698.40	90,787.88	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2609)	0.0000	1	(11.9294)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	600	0.5357	320.30	321.43	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0045)	0.0000	1	(0.0430)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	27,200	0.5357	14,426.66	14,571.53	0.0000	4.3300	50.00	0.00	(1.7352)	(0.2024)	0.0000	1	(1.9376)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	2,200	0.5357	1,169.04	1,178.58	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0164)	0.0000	1	(0.1570)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	21,200	0.5357	11,233.01	11,357.22	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1577)	0.0000	1	(1.5088)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	800	0.5357	423.89	428.57	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0060)	0.0000	1	(0.0569)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	900	0.5357	476.87	482.15	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0067)	0.0000	1	(0.0641)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	8,700	0.5357	4,609.77	4,660.75	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0647)	0.0000	1	(0.6192)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	700	0.5357	370.90	375.00	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	20,400	0.5357	10,809.12	10,928.65	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1518)	0.0000	1	(1.4519)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	18,400	0.5357	9,749.41	9,857.21	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1369)	0.0000	1	(1.3095)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	1,100	0.5357	582.84	589.29	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0082)	0.0000	1	(0.0783)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	15,100	0.5357	8,000.87	8,089.34	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1124)	0.0000	1	(1.0747)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	9,600	0.5357	5,086.65	5,142.89	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0714)	0.0000	1	(0.6832)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	2,800	0.5357	1,483.61	1,500.01	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0208)	0.0000	1	(0.1993)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	700	0.5357	370.90	375.00	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	16,800	0.5357	8,901.63	9,000.06	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1250)	0.0000	1	(1.1957)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	21,900	0.5357	11,603.91	11,732.22	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1629)	0.0000	1	(1.5586)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	2,000	0.5357	1,059.72	1,071.44	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0149)	0.0000	1	(0.1423)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	138,900	0.5357	73,597.42	74,411.23	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0335)	0.0000	1	(9.8856)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	34,400	0.5357	18,227.15	18,428.70	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2560)	0.0000	1	(2.4483)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	165,300	0.5357	87,585.69	88,554.19	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2299)	0.0000	1	(11.7645)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	19,700	0.5357	10,438.22	10,553.64	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1466)	0.0000	1	(1.4021)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	6,600	0.5357	3,497.07	3,535.74	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0491)	0.0000	1	(0.4697)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	9,000	0.5357	4,768.73	4,821.46	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0670)	0.0000	1	(0.6405)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	100	0.5357	52.99	53.57	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	100	0.5357	52.99	53.57	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	7,700	0.5357	4,079.91	4,125.03	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0573)	0.0000	1	(0.5480)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	700	0.5357	370.90	375.00	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	2,400	0.5357	1,271.66	1,285.72	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0179)	0.0000	1	(0.1708)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	69,200	0.5357	36,666.24	37,071.69	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5149)	0.0000	1	(4.9250)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	100	0.5357	52.99	53.57	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	3,500	0.5357	1,854.51	1,875.01	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0260)	0.0000	1	(0.2491)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	35,900	0.5357	19,021.94	19,232.28	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2671)	0.0000	1	(2.5550)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/08/2025	SDB3260122729	0	15,300	0.5357	8,106.84	8,196.49	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1138)	0.0000	1	(1.0889)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	23,200	0.5357	12,292.73	12,428.66	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1726)	0.0000	1	(1.6512)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	15,200	0.5357	8,053.86	8,142.91	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1131)	0.0000	1	(1.0818)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	500	0.5357	264.93	267.86	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0037)	0.0000	1	(0.0356)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	3,100	0.5357	1,642.56	1,660.73	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0231)	0.0000	1	(0.2206)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	7,100	0.5357	3,762.00	3,803.60	0.0000	4.3300	50.00	0.00	(0.4525)	(0.0528)	0.0000	1	(0.5053)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	7,300	0.5357	3,867.97	3,910.74	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0543)	0.0000	1	(0.5195)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	100	0.5357	52.99	53.57	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	169,100	0.5357	89,599.16	90,589.91	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2582)	0.0000	1	(12.0350)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	114,600	0.5357	60,721.84	61,393.28	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8527)	0.0000	1	(8.1562)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	200	0.5357	105.97	107.14	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	400	0.5357	211.94	214.29	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0030)	0.0000	1	(0.0285)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	7,400	0.5357	3,920.96	3,964.31	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0551)	0.0000	1	(0.5267)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	193,200	0.5357	102,368.76	103,500.72	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4375)	0.0000	1	(13.7502)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	3,100	0.5357	1,642.56	1,660.73	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0231)	0.0000	1	(0.2206)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	200	0.5357	105.97	107.14	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	39,400	0.5357	20,876.44	21,107.29	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2932)	0.0000	1	(2.8041)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	5,200	0.5357	2,755.27	2,785.73	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0387)	0.0000	1	(0.3701)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	63,400	0.5357	33,593.06	33,964.52	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4717)	0.0000	1	(4.5122)	02/07/2025
600033.SH	01/08/2025	SDB3260122729	0	167,400	0.5357	88,698.40	89,679.19	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2455)	0.0000	1	(11.9140)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	27,200	0.5247	14,426.66	14,272.28	0.0000	4.3300	50.00	0.00	(1.7352)	(0.1982)	0.0000	1	(1.9334)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	2,200	0.5247	1,169.04	1,154.38	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0160)	0.0000	1	(0.1566)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	21,200	0.5247	11,233.01	11,123.98	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1545)	0.0000	1	(1.5056)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	800	0.5247	423.89	419.77	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0058)	0.0000	1	(0.0568)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	900	0.5247	476.87	472.24	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0066)	0.0000	1	(0.0639)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	8,700	0.5247	4,609.77	4,565.03	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0634)	0.0000	1	(0.6179)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	700	0.5247	370.90	367.30	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	20,400	0.5247	10,809.12	10,704.21	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1487)	0.0000	1	(1.4488)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	18,400	0.5247	9,749.41	9,654.77	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1341)	0.0000	1	(1.3067)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	1,100	0.5247	582.84	577.19	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0080)	0.0000	1	(0.0781)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	15,100	0.5247	8,000.87	7,923.21	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1100)	0.0000	1	(1.0724)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	9,600	0.5247	5,086.65	5,037.27	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0700)	0.0000	1	(0.6818)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	2,800	0.5247	1,483.61	1,469.20	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0204)	0.0000	1	(0.1989)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	700	0.5247	370.90	367.30	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	16,800	0.5247	8,901.63	8,815.23	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1224)	0.0000	1	(1.1931)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	21,900	0.5247	11,603.91	11,491.28	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1596)	0.0000	1	(1.5553)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	2,000	0.5247	1,059.72	1,049.43	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0146)	0.0000	1	(0.1420)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	138,900	0.5247	73,597.42	72,883.05	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0123)	0.0000	1	(9.8644)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	34,400	0.5247	18,227.15	18,050.23	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2507)	0.0000	1	(2.4430)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	165,300	0.5247	87,585.69	86,735.55	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2047)	0.0000	1	(11.7393)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	19,700	0.5247	10,438.22	10,336.91	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1436)	0.0000	1	(1.3991)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	6,600	0.5247	3,497.07	3,463.13	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0481)	0.0000	1	(0.4687)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	9,000	0.5247	4,768.73	4,722.44	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0656)	0.0000	1	(0.6392)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	100	0.5247	52.99	52.47	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	100	0.5247	52.99	52.47	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	7,700	0.5247	4,079.91	4,040.31	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0561)	0.0000	1	(0.5468)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	700	0.5247	370.90	367.30	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0051)	0.0000	1	(0.0497)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	2,400	0.5247	1,271.66	1,259.32	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0175)	0.0000	1	(0.1704)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	69,200	0.5247	36,666.24	36,310.35	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5043)	0.0000	1	(4.9144)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	100	0.5247	52.99	52.47	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	3,500	0.5247	1,854.51	1,836.51	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0255)	0.0000	1	(0.2486)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	35,900	0.5247	19,021.94	18,837.30	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2616)	0.0000	1	(2.5495)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	15,300	0.5247	8,106.84	8,028.15	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1115)	0.0000	1	(1.0866)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/07/2025	SDB3260122729	0	23,200	0.5247	12,292.73	12,173.41	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1691)	0.0000	1	(1.6476)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	15,200	0.5247	8,053.86	7,975.68	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1108)	0.0000	1	(1.0795)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	500	0.5247	264.93	262.36	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	3,100	0.5247	1,642.56	1,626.62	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0226)	0.0000	1	(0.2202)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	7,100	0.5247	3,762.00	3,725.48	0.0000	4.3300	50.00	0.00	(0.4525)	(0.0517)	0.0000	1	(0.5042)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	7,300	0.5247	3,867.97	3,830.43	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0532)	0.0000	1	(0.5184)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	100	0.5247	52.99	52.47	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	169,100	0.5247	89,599.16	88,729.48	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2324)	0.0000	1	(12.0091)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	114,600	0.5247	60,721.84	60,132.45	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8352)	0.0000	1	(8.1387)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	200	0.5247	105.97	104.94	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	400	0.5247	211.94	209.89	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0029)	0.0000	1	(0.0284)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	7,400	0.5247	3,920.96	3,882.90	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0539)	0.0000	1	(0.5255)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	193,200	0.5247	102,368.76	101,375.13	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4080)	0.0000	1	(13.7207)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	3,100	0.5247	1,642.56	1,626.62	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0226)	0.0000	1	(0.2202)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	200	0.5247	105.97	104.94	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	39,400	0.5247	20,876.44	20,673.81	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2871)	0.0000	1	(2.7981)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	5,200	0.5247	2,755.27	2,728.52	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0379)	0.0000	1	(0.3693)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	63,400	0.5247	33,593.06	33,266.99	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4620)	0.0000	1	(4.5025)	02/07/2025
600033.SH	01/07/2025	SDB3260122729	0	167,400	0.5247	88,698.40	87,837.46	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2200)	0.0000	1	(11.8884)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	21,200	0.5299	11,233.01	11,233.01	0.0000	4.3300	50.00	0.00	(1.3511)	(0.1560)	0.0000	1	(1.5071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	800	0.5299	423.89	423.89	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0059)	0.0000	1	(0.0569)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	900	0.5299	476.87	476.87	0.0000	4.3300	50.00	0.00	(0.0574)	(0.0066)	0.0000	1	(0.0640)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	8,700	0.5299	4,609.77	4,609.77	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0640)	0.0000	1	(0.6185)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	700	0.5299	370.90	370.90	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	20,400	0.5299	10,809.12	10,809.12	0.0000	4.3300	50.00	0.00	(1.3001)	(0.1501)	0.0000	1	(1.4502)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	18,400	0.5299	9,749.41	9,749.41	0.0000	4.3300	50.00	0.00	(1.1726)	(0.1354)	0.0000	1	(1.3080)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	1,100	0.5299	582.84	582.84	0.0000	4.3300	50.00	0.00	(0.0701)	(0.0081)	0.0000	1	(0.0782)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	15,100	0.5299	8,000.87	8,000.87	0.0000	4.3300	50.00	0.00	(0.9623)	(0.1111)	0.0000	1	(1.0735)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	9,600	0.5299	5,086.65	5,086.65	0.0000	4.3300	50.00	0.00	(0.6118)	(0.0706)	0.0000	1	(0.6825)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	2,800	0.5299	1,483.61	1,483.61	0.0000	4.3300	50.00	0.00	(0.1784)	(0.0206)	0.0000	1	(0.1991)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	700	0.5299	370.90	370.90	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	16,800	0.5299	8,901.63	8,901.63	0.0000	4.3300	50.00	0.00	(1.0707)	(0.1236)	0.0000	1	(1.1943)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	21,900	0.5299	11,603.91	11,603.91	0.0000	4.3300	50.00	0.00	(1.3957)	(0.1612)	0.0000	1	(1.5569)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	2,000	0.5299	1,059.72	1,059.72	0.0000	4.3300	50.00	0.00	(0.1275)	(0.0147)	0.0000	1	(0.1422)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	138,900	0.5299	73,597.42	73,597.42	0.0000	4.3300	50.00	0.00	(8.8521)	(1.0222)	0.0000	1	(9.8743)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	34,400	0.5299	18,227.15	18,227.15	0.0000	4.3300	50.00	0.00	(2.1923)	(0.2532)	0.0000	1	(2.4455)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	165,300	0.5299	87,585.69	87,585.69	0.0000	4.3300	50.00	0.00	(10.5346)	(1.2165)	0.0000	1	(11.7511)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	19,700	0.5299	10,438.22	10,438.22	0.0000	4.3300	50.00	0.00	(1.2555)	(0.1450)	0.0000	1	(1.4005)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	6,600	0.5299	3,497.07	3,497.07	0.0000	4.3300	50.00	0.00	(0.4206)	(0.0486)	0.0000	1	(0.4692)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	9,000	0.5299	4,768.73	4,768.73	0.0000	4.3300	50.00	0.00	(0.5736)	(0.0662)	0.0000	1	(0.6398)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	100	0.5299	52.99	52.99	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	100	0.5299	52.99	52.99	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	7,700	0.5299	4,079.91	4,079.91	0.0000	4.3300	50.00	0.00	(0.4907)	(0.0567)	0.0000	1	(0.5474)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	700	0.5299	370.90	370.90	0.0000	4.3300	50.00	0.00	(0.0446)	(0.0052)	0.0000	1	(0.0498)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	2,400	0.5299	1,271.66	1,271.66	0.0000	4.3300	50.00	0.00	(0.1530)	(0.0177)	0.0000	1	(0.1706)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	69,200	0.5299	36,666.24	36,666.24	0.0000	4.3300	50.00	0.00	(4.4101)	(0.5093)	0.0000	1	(4.9194)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	100	0.5299	52.99	52.99	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	3,500	0.5299	1,854.51	1,854.51	0.0000	4.3300	50.00	0.00	(0.2231)	(0.0258)	0.0000	1	(0.2488)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	35,900	0.5299	19,021.94	19,021.94	0.0000	4.3300	50.00	0.00	(2.2879)	(0.2642)	0.0000	1	(2.5521)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	15,300	0.5299	8,106.84	8,106.84	0.0000	4.3300	50.00	0.00	(0.9751)	(0.1126)	0.0000	1	(1.0877)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	23,200	0.5299	12,292.73	12,292.73	0.0000	4.3300	50.00	0.00	(1.4785)	(0.1707)	0.0000	1	(1.6493)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	15,200	0.5299	8,053.86	8,053.86	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1119)	0.0000	1	(1.0806)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	500	0.5299	264.93	264.93	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0037)	0.0000	1	(0.0355)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600033.SH	01/06/2025	SDB3260122729	0	3,100	0.5299	1,642.56	1,642.56	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2204)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	7,100	0.5299	3,762.00	3,762.00	0.0000	4.3300	50.00	0.00	(0.4525)	(0.0522)	0.0000	1	(0.5047)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	7,300	0.5299	3,867.97	3,867.97	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0537)	0.0000	1	(0.5190)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	100	0.5299	52.99	52.99	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	169,100	0.5299	89,599.16	89,599.16	0.0000	4.3300	50.00	0.00	(10.7768)	(1.2444)	0.0000	1	(12.0212)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	114,600	0.5299	60,721.84	60,721.84	0.0000	4.3300	50.00	0.00	(7.3035)	(0.8434)	0.0000	1	(8.1468)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	200	0.5299	105.97	105.97	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	400	0.5299	211.94	211.94	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0029)	0.0000	1	(0.0284)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	7,400	0.5299	3,920.96	3,920.96	0.0000	4.3300	50.00	0.00	(0.4716)	(0.0545)	0.0000	1	(0.5261)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	193,200	0.5299	102,368.76	102,368.76	0.0000	4.3300	50.00	0.00	(12.3127)	(1.4218)	0.0000	1	(13.7345)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	3,100	0.5299	1,642.56	1,642.56	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2204)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	200	0.5299	105.97	105.97	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	39,400	0.5299	20,876.44	20,876.44	0.0000	4.3300	50.00	0.00	(2.5110)	(0.2900)	0.0000	1	(2.8009)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	5,200	0.5299	2,755.27	2,755.27	0.0000	4.3300	50.00	0.00	(0.3314)	(0.0383)	0.0000	1	(0.3697)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	63,400	0.5299	33,593.06	33,593.06	0.0000	4.3300	50.00	0.00	(4.0405)	(0.4666)	0.0000	1	(4.5071)	02/07/2025
600033.SH	01/06/2025	SDB3260122729	0	167,400	0.5299	88,698.40	88,698.40	0.0000	4.3300	50.00	0.00	(10.6684)	(1.2319)	0.0000	1	(11.9004)	02/07/2025
TOTAL FUJIAN EXPRESSWAY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,141.6777)	(133.4440)	0.0000		(1,275.1217)	
FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600660.SH	01/17/2025	SDB3262115562	0	800	8.3358	6,817.16	6,668.62	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0926)	0.0000	1	(0.9126)	02/07/2025
600660.SH	01/17/2025	SDB3262115562	0	1,900	8.3358	16,190.75	15,837.97	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2200)	0.0000	1	(2.1674)	02/07/2025
600660.SH	01/17/2025	SDB3262115562	0	800	8.3358	6,817.16	6,668.62	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0926)	0.0000	1	(0.9126)	02/07/2025
600660.SH	01/16/2025	SDB3262115562	0	800	8.1181	6,817.16	6,494.51	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0902)	0.0000	1	(0.9102)	02/07/2025
600660.SH	01/16/2025	SDB3262115562	0	1,900	8.1181	16,190.75	15,424.47	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2142)	0.0000	1	(2.1616)	02/07/2025
600660.SH	01/16/2025	SDB3262115562	0	800	8.1181	6,817.16	6,494.51	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0902)	0.0000	1	(0.9102)	02/07/2025
600660.SH	01/15/2025	SDB3262115562	0	800	8.1579	6,817.16	6,526.31	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0906)	0.0000	1	(0.9106)	02/07/2025
600660.SH	01/15/2025	SDB3262115562	0	1,900	8.1579	16,190.75	15,499.98	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2153)	0.0000	1	(2.1627)	02/07/2025
600660.SH	01/15/2025	SDB3262115562	0	800	8.1579	6,817.16	6,526.31	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0906)	0.0000	1	(0.9106)	02/07/2025
600660.SH	01/14/2025	SDB3262115562	0	800	8.3095	6,817.16	6,647.58	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0923)	0.0000	1	(0.9123)	02/07/2025
600660.SH	01/14/2025	SDB3262115562	0	1,900	8.3095	16,190.75	15,787.99	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2193)	0.0000	1	(2.1667)	02/07/2025
600660.SH	01/14/2025	SDB3262115562	0	800	8.3095	6,817.16	6,647.58	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0923)	0.0000	1	(0.9123)	02/07/2025
600660.SH	01/13/2025	SDB3262115562	0	800	8.3390	6,817.16	6,671.20	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0927)	0.0000	1	(0.9126)	02/07/2025
600660.SH	01/13/2025	SDB3262115562	0	1,900	8.3390	16,190.75	15,844.11	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2201)	0.0000	1	(2.1674)	02/07/2025
600660.SH	01/13/2025	SDB3262115562	0	800	8.3390	6,817.16	6,671.20	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0927)	0.0000	1	(0.9126)	02/07/2025
600660.SH	01/10/2025	SDB3262115562	0	800	8.1757	6,817.16	6,540.54	0.0000	4.3300	50.00	0.00	(2.4599)	(0.2725)	0.0000	3	(2.7324)	02/07/2025
600660.SH	01/10/2025	SDB3262115562	0	1,900	8.1757	16,190.75	15,533.78	0.0000	4.3300	50.00	0.00	(5.8422)	(0.6472)	0.0000	3	(6.4894)	02/07/2025
600660.SH	01/10/2025	SDB3262115562	0	800	8.1757	6,817.16	6,540.54	0.0000	4.3300	50.00	0.00	(2.4599)	(0.2725)	0.0000	3	(2.7324)	02/07/2025
600660.SH	01/09/2025	SDB3262115562	0	800	8.0889	6,817.16	6,471.12	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0899)	0.0000	1	(0.9098)	02/07/2025
600660.SH	01/09/2025	SDB3262115562	0	1,900	8.0889	16,190.75	15,368.90	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2135)	0.0000	1	(2.1608)	02/07/2025
600660.SH	01/09/2025	SDB3262115562	0	800	8.0889	6,817.16	6,471.12	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0899)	0.0000	1	(0.9098)	02/07/2025
600660.SH	01/08/2025	SDB3262115562	0	800	8.0944	6,817.16	6,475.51	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0899)	0.0000	1	(0.9099)	02/07/2025
600660.SH	01/08/2025	SDB3262115562	0	1,900	8.0944	16,190.75	15,379.33	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2136)	0.0000	1	(2.1610)	02/07/2025
600660.SH	01/08/2025	SDB3262115562	0	800	8.0944	6,817.16	6,475.51	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0899)	0.0000	1	(0.9099)	02/07/2025
600660.SH	01/07/2025	SDB3262115562	0	800	8.2602	6,817.16	6,608.14	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0918)	0.0000	1	(0.9117)	02/07/2025
600660.SH	01/07/2025	SDB3262115562	0	1,900	8.2602	16,190.75	15,694.32	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2180)	0.0000	1	(2.1654)	02/07/2025
600660.SH	01/07/2025	SDB3262115562	0	800	8.2602	6,817.16	6,608.14	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0918)	0.0000	1	(0.9117)	02/07/2025
600660.SH	01/06/2025	SDB3262115562	0	800	8.5214	6,817.16	6,817.16	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0947)	0.0000	1	(0.9146)	02/07/2025
600660.SH	01/06/2025	SDB3262115562	0	1,900	8.5214	16,190.75	16,190.75	0.0000	4.3300	50.00	0.00	(1.9474)	(0.2249)	0.0000	1	(2.1723)	02/07/2025
600660.SH	01/06/2025	SDB3262115562	0	800	8.5214	6,817.16	6,817.16	0.0000	4.3300	50.00	0.00	(0.8200)	(0.0947)	0.0000	1	(0.9146)	02/07/2025
TOTAL FUYAO GLASS INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(43.0475)	(4.8005)	0.0000		(47.8480)	
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002991.ZK	01/17/2025	SDB3262540428	0	200	12.3281	2,554.25	2,465.61	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0342)	0.0000	1	(0.3415)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002991.ZK	01/17/2025	SDB3262540428	0	300	12.3281	3,831.37	3,698.42	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0514)	0.0000	1	(0.5122)	02/07/2025
002991.ZK	01/17/2025	SDB3262540428	0	400	12.3281	5,108.50	4,931.23	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0685)	0.0000	1	(0.6829)	02/07/2025
002991.ZK	01/17/2025	SDB3262540428	0	300	12.3281	3,831.37	3,698.42	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0514)	0.0000	1	(0.5122)	02/07/2025
002991.ZK	01/17/2025	SDB3262540428	0	100	12.3281	1,277.12	1,232.81	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0171)	0.0000	1	(0.1707)	02/07/2025
002991.ZK	01/16/2025	SDB3262540428	0	200	11.5299	2,554.25	2,305.99	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0320)	0.0000	1	(0.3392)	02/07/2025
002991.ZK	01/16/2025	SDB3262540428	0	300	11.5299	3,831.37	3,458.98	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0480)	0.0000	1	(0.5089)	02/07/2025
002991.ZK	01/16/2025	SDB3262540428	0	400	11.5299	5,108.50	4,611.97	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0641)	0.0000	1	(0.6785)	02/07/2025
002991.ZK	01/16/2025	SDB3262540428	0	300	11.5299	3,831.37	3,458.98	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0480)	0.0000	1	(0.5089)	02/07/2025
002991.ZK	01/16/2025	SDB3262540428	0	100	11.5299	1,277.12	1,152.99	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0160)	0.0000	1	(0.1696)	02/07/2025
002991.ZK	01/15/2025	SDB3262540428	0	200	11.4605	2,554.25	2,292.09	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0318)	0.0000	1	(0.3391)	02/07/2025
002991.ZK	01/15/2025	SDB3262540428	0	300	11.4605	3,831.37	3,438.14	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0478)	0.0000	1	(0.5086)	02/07/2025
002991.ZK	01/15/2025	SDB3262540428	0	400	11.4605	5,108.50	4,584.19	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0637)	0.0000	1	(0.6781)	02/07/2025
002991.ZK	01/15/2025	SDB3262540428	0	300	11.4605	3,831.37	3,438.14	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0478)	0.0000	1	(0.5086)	02/07/2025
002991.ZK	01/15/2025	SDB3262540428	0	100	11.4605	1,277.12	1,146.05	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0159)	0.0000	1	(0.1695)	02/07/2025
002991.ZK	01/14/2025	SDB3262540428	0	200	11.6439	2,554.25	2,328.77	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0323)	0.0000	1	(0.3396)	02/07/2025
002991.ZK	01/14/2025	SDB3262540428	0	300	11.6439	3,831.37	3,493.16	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0485)	0.0000	1	(0.5093)	02/07/2025
002991.ZK	01/14/2025	SDB3262540428	0	400	11.6439	5,108.50	4,657.55	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0647)	0.0000	1	(0.6791)	02/07/2025
002991.ZK	01/14/2025	SDB3262540428	0	300	11.6439	3,831.37	3,493.16	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0485)	0.0000	1	(0.5093)	02/07/2025
002991.ZK	01/14/2025	SDB3262540428	0	100	11.6439	1,277.12	1,164.39	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0162)	0.0000	1	(0.1698)	02/07/2025
002991.ZK	01/13/2025	SDB3262540428	0	200	11.8681	2,554.25	2,373.63	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0330)	0.0000	1	(0.3402)	02/07/2025
002991.ZK	01/13/2025	SDB3262540428	0	300	11.8681	3,831.37	3,560.44	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0495)	0.0000	1	(0.5103)	02/07/2025
002991.ZK	01/13/2025	SDB3262540428	0	400	11.8681	5,108.50	4,747.26	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0659)	0.0000	1	(0.6804)	02/07/2025
002991.ZK	01/13/2025	SDB3262540428	0	300	11.8681	3,831.37	3,560.44	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0495)	0.0000	1	(0.5103)	02/07/2025
002991.ZK	01/13/2025	SDB3262540428	0	100	11.8681	1,277.12	1,186.81	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0165)	0.0000	1	(0.1701)	02/07/2025
002991.ZK	01/10/2025	SDB3262540428	0	200	11.9268	2,554.25	2,385.37	0.0000	4.3300	50.00	0.00	(0.9217)	(0.0994)	0.0000	3	(1.0210)	02/07/2025
002991.ZK	01/10/2025	SDB3262540428	0	300	11.9268	3,831.37	3,578.05	0.0000	4.3300	50.00	0.00	(1.3825)	(0.1491)	0.0000	3	(1.5316)	02/07/2025
002991.ZK	01/10/2025	SDB3262540428	0	400	11.9268	5,108.50	4,770.73	0.0000	4.3300	50.00	0.00	(1.8433)	(0.1988)	0.0000	3	(2.0421)	02/07/2025
002991.ZK	01/10/2025	SDB3262540428	0	300	11.9268	3,831.37	3,578.05	0.0000	4.3300	50.00	0.00	(1.3825)	(0.1491)	0.0000	3	(1.5316)	02/07/2025
002991.ZK	01/10/2025	SDB3262540428	0	100	11.9268	1,277.12	1,192.68	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0497)	0.0000	3	(0.5105)	02/07/2025
002991.ZK	01/09/2025	SDB3262540428	0	200	11.6923	2,554.25	2,338.45	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0325)	0.0000	1	(0.3397)	02/07/2025
002991.ZK	01/09/2025	SDB3262540428	0	300	11.6923	3,831.37	3,507.68	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0487)	0.0000	1	(0.5095)	02/07/2025
002991.ZK	01/09/2025	SDB3262540428	0	400	11.6923	5,108.50	4,676.91	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0650)	0.0000	1	(0.6794)	02/07/2025
002991.ZK	01/09/2025	SDB3262540428	0	300	11.6923	3,831.37	3,507.68	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0487)	0.0000	1	(0.5095)	02/07/2025
002991.ZK	01/09/2025	SDB3262540428	0	100	11.6923	1,277.12	1,169.23	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0162)	0.0000	1	(0.1698)	02/07/2025
002991.ZK	01/08/2025	SDB3262540428	0	200	12.2261	2,554.25	2,445.22	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0340)	0.0000	1	(0.3412)	02/07/2025
002991.ZK	01/08/2025	SDB3262540428	0	300	12.2261	3,831.37	3,667.83	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0509)	0.0000	1	(0.5118)	02/07/2025
002991.ZK	01/08/2025	SDB3262540428	0	400	12.2261	5,108.50	4,890.44	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0679)	0.0000	1	(0.6824)	02/07/2025
002991.ZK	01/08/2025	SDB3262540428	0	300	12.2261	3,831.37	3,667.83	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0509)	0.0000	1	(0.5118)	02/07/2025
002991.ZK	01/08/2025	SDB3262540428	0	100	12.2261	1,277.12	1,222.61	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0170)	0.0000	1	(0.1706)	02/07/2025
002991.ZK	01/07/2025	SDB3262540428	0	200	12.4442	2,554.25	2,488.85	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0346)	0.0000	1	(0.3418)	02/07/2025
002991.ZK	01/07/2025	SDB3262540428	0	300	12.4442	3,831.37	3,733.27	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0519)	0.0000	1	(0.5127)	02/07/2025
002991.ZK	01/07/2025	SDB3262540428	0	400	12.4442	5,108.50	4,977.69	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0691)	0.0000	1	(0.6836)	02/07/2025
002991.ZK	01/07/2025	SDB3262540428	0	300	12.4442	3,831.37	3,733.27	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0519)	0.0000	1	(0.5127)	02/07/2025
002991.ZK	01/07/2025	SDB3262540428	0	100	12.4442	1,277.12	1,244.42	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0173)	0.0000	1	(0.1709)	02/07/2025
002991.ZK	01/06/2025	SDB3262540428	0	200	12.7712	2,554.25	2,554.25	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0355)	0.0000	1	(0.3427)	02/07/2025
002991.ZK	01/06/2025	SDB3262540428	0	300	12.7712	3,831.37	3,831.37	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0532)	0.0000	1	(0.5140)	02/07/2025
002991.ZK	01/06/2025	SDB3262540428	0	400	12.7712	5,108.50	5,108.50	0.0000	4.3300	50.00	0.00	(0.6144)	(0.0710)	0.0000	1	(0.6854)	02/07/2025
002991.ZK	01/06/2025	SDB3262540428	0	300	12.7712	3,831.37	3,831.37	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0532)	0.0000	1	(0.5140)	02/07/2025
002991.ZK	01/06/2025	SDB3262540428	0	100	12.7712	1,277.12	1,277.12	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0177)	0.0000	1	(0.1713)	02/07/2025
TOTAL GANYUAN FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND													(23.9631)	(2.5954)	0.0000	(26.5585)	
GENIUS ELECTRONIC OPTICAL CO ORD CMN																	
3406.TW	01/17/2025	SDB3260121534	0	4,000	13.8406	61,829.27	55,362.28	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4614)	0.0000	1	(7.8980)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GENIUS ELECTRONIC OPTICAL CO ORD CMN (Cont.)																	
3406.TW	01/17/2025	SDB3260121534	0	1,000	13.8406	15,457.32	13,840.57	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1153)	0.0000	1	(1.9745)	02/04/2025
3406.TW	01/16/2025	SDB3260121534	0	4,000	13.9179	61,829.27	55,671.41	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4639)	0.0000	1	(7.9006)	02/04/2025
3406.TW	01/16/2025	SDB3260121534	0	1,000	13.9179	15,457.32	13,917.85	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1160)	0.0000	1	(1.9752)	02/04/2025
3406.TW	01/15/2025	SDB3260121534	0	4,000	13.7098	61,829.27	54,839.20	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4570)	0.0000	1	(7.8937)	02/04/2025
3406.TW	01/15/2025	SDB3260121534	0	1,000	13.7098	15,457.32	13,709.80	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1142)	0.0000	1	(1.9734)	02/04/2025
3406.TW	01/14/2025	SDB3260121534	0	4,000	14.2896	61,829.27	57,158.46	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4763)	0.0000	1	(7.9130)	02/04/2025
3406.TW	01/14/2025	SDB3260121534	0	1,000	14.2896	15,457.32	14,289.61	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1191)	0.0000	1	(1.9783)	02/04/2025
3406.TW	01/13/2025	SDB3260121534	0	4,000	14.1456	61,829.27	56,582.58	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4715)	0.0000	1	(7.9082)	02/04/2025
3406.TW	01/13/2025	SDB3260121534	0	1,000	14.1456	15,457.32	14,145.65	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1179)	0.0000	1	(1.9771)	02/04/2025
3406.TW	01/10/2025	SDB3260121534	0	4,000	14.7224	61,829.27	58,889.73	0.0000	4.3300	30.00	0.00	(22.3101)	(1.4722)	0.0000	3	(23.7823)	02/04/2025
3406.TW	01/10/2025	SDB3260121534	0	1,000	14.7224	15,457.32	14,722.43	0.0000	4.3300	30.00	0.00	(5.5775)	(0.3681)	0.0000	3	(5.9456)	02/04/2025
3406.TW	01/09/2025	SDB3260121534	0	4,000	15.0139	61,829.27	60,055.65	0.0000	4.3300	30.00	0.00	(7.4367)	(0.5005)	0.0000	1	(7.9372)	02/04/2025
3406.TW	01/09/2025	SDB3260121534	0	1,000	15.0139	15,457.32	15,013.91	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1251)	0.0000	1	(1.9843)	02/04/2025
3406.TW	01/08/2025	SDB3260121534	0	4,000	14.7260	61,829.27	58,903.90	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4909)	0.0000	1	(7.9276)	02/04/2025
3406.TW	01/08/2025	SDB3260121534	0	1,000	14.7260	15,457.32	14,725.98	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1227)	0.0000	1	(1.9819)	02/04/2025
3406.TW	01/07/2025	SDB3260121534	0	4,000	14.7800	61,829.27	59,119.88	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4927)	0.0000	1	(7.9294)	02/04/2025
3406.TW	01/07/2025	SDB3260121534	0	1,000	14.7800	15,457.32	14,779.97	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1232)	0.0000	1	(1.9823)	02/04/2025
3406.TW	01/06/2025	SDB3260121534	0	4,000	14.9956	61,829.27	59,982.34	0.0000	4.3300	30.00	0.00	(7.4367)	(0.4999)	0.0000	1	(7.9365)	02/04/2025
3406.TW	01/06/2025	SDB3260121534	0	1,000	14.9956	15,457.32	14,995.59	0.0000	4.3300	30.00	0.00	(1.8592)	(0.1250)	0.0000	1	(1.9841)	02/04/2025
3406.TW	01/03/2025	SDB3260121534	0	4,000	15.4573	61,829.27	61,829.27	0.0000	4.3300	30.00	0.00	(22.3101)	(1.5457)	0.0000	3	(23.8558)	02/04/2025
3406.TW	01/03/2025	SDB3260121534	0	1,000	15.4573	15,457.32	15,457.32	0.0000	4.3300	30.00	0.00	(5.5775)	(0.3864)	0.0000	3	(5.9639)	02/04/2025
TOTAL GENIUS ELECTRONIC OPTICAL CO ORD CMN													(139.4379)	(9.1649)	0.0000	(148.6028)	
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND																	
600759.SH	01/17/2025	SDB3264921671	0	6,400	0.3158	1,996.20	2,021.06	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0281)	0.0000	1	(0.2682)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	21,000	0.3158	6,558.51	6,631.59	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0921)	0.0000	1	(0.8809)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	11,300	0.3158	3,539.48	3,568.43	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0496)	0.0000	1	(0.4753)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	36,500	0.3158	11,505.68	11,526.34	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1601)	0.0000	1	(1.5440)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	500	0.3158	155.00	157.90	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0022)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	29,800	0.3158	9,237.85	9,410.54	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1307)	0.0000	1	(1.2418)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	42,900	0.3158	13,298.79	13,547.39	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1882)	0.0000	1	(1.7877)	02/07/2025
600759.SH	01/17/2025	SDB3264921671	0	43,400	0.3158	13,453.78	13,705.29	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1904)	0.0000	1	(1.8085)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	6,400	0.3060	1,996.20	1,958.14	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0272)	0.0000	1	(0.2673)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	21,000	0.3060	6,558.51	6,425.16	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0892)	0.0000	1	(0.8781)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	11,300	0.3060	3,539.48	3,457.35	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0480)	0.0000	1	(0.4737)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	36,500	0.3060	11,505.68	11,167.54	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1551)	0.0000	1	(1.5390)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	500	0.3060	155.00	152.98	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0021)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	29,800	0.3060	9,237.85	9,117.61	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1266)	0.0000	1	(1.2377)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	42,900	0.3060	13,298.79	13,125.68	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1823)	0.0000	1	(1.7818)	02/07/2025
600759.SH	01/16/2025	SDB3264921671	0	43,400	0.3060	13,453.78	13,278.66	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1844)	0.0000	1	(1.8026)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	6,400	0.2978	1,996.20	1,905.68	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0265)	0.0000	1	(0.2666)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	21,000	0.2978	6,558.51	6,253.02	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0888)	0.0000	1	(0.8757)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	11,300	0.2978	3,539.48	3,364.72	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0467)	0.0000	1	(0.4725)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	36,500	0.2978	11,505.68	10,868.35	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1509)	0.0000	1	(1.5348)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	500	0.2978	155.00	148.88	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0021)	0.0000	1	(0.0207)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	29,800	0.2978	9,237.85	8,873.34	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1232)	0.0000	1	(1.2343)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	42,900	0.2978	13,298.79	12,774.03	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1774)	0.0000	1	(1.7770)	02/07/2025
600759.SH	01/15/2025	SDB3264921671	0	43,400	0.2978	13,453.78	12,922.91	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1795)	0.0000	1	(1.7977)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	6,400	0.3075	1,996.20	1,967.72	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0273)	0.0000	1	(0.2674)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	21,000	0.3075	6,558.51	6,456.58	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0897)	0.0000	1	(0.8785)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	11,300	0.3075	3,539.48	3,474.25	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0483)	0.0000	1	(0.4740)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	36,500	0.3075	11,505.68	11,222.14	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1559)	0.0000	1	(1.5397)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	500	0.3075	155.00	153.73	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0021)	0.0000	1	(0.0208)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600759.SH	01/14/2025	SDB3264921671	0	29,800	0.3075	9,237.85	9,162.19	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1273)	0.0000	1	(1.2384)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	42,900	0.3075	13,298.79	13,189.86	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1832)	0.0000	1	(1.7827)	02/07/2025
600759.SH	01/14/2025	SDB3264921671	0	43,400	0.3075	13,453.78	13,343.59	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1853)	0.0000	1	(1.8035)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	6,400	0.3103	1,996.20	1,986.01	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0276)	0.0000	1	(0.2677)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	21,000	0.3103	6,558.51	6,516.59	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0905)	0.0000	1	(0.8794)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	11,300	0.3103	3,539.48	3,506.55	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0487)	0.0000	1	(0.4744)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	36,500	0.3103	11,505.68	11,326.46	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1573)	0.0000	1	(1.5412)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	500	0.3103	155.00	155.16	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0022)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	29,800	0.3103	9,237.85	9,247.36	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1284)	0.0000	1	(1.2395)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	42,900	0.3103	13,298.79	13,312.47	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1849)	0.0000	1	(1.7844)	02/07/2025
600759.SH	01/13/2025	SDB3264921671	0	43,400	0.3103	13,453.78	13,467.63	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1871)	0.0000	1	(1.8052)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	6,400	0.3108	1,996.20	1,988.99	0.0000	4.3300	50.00	0.00	(0.7203)	(0.0829)	0.0000	3	(0.8032)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	21,000	0.3108	6,558.51	6,526.36	0.0000	4.3300	50.00	0.00	(2.3665)	(0.2719)	0.0000	3	(2.6385)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	11,300	0.3108	3,539.48	3,511.80	0.0000	4.3300	50.00	0.00	(1.2772)	(0.1463)	0.0000	3	(1.4235)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	36,500	0.3108	11,505.68	11,343.43	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4726)	0.0000	3	(4.6243)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	500	0.3108	155.00	155.39	0.0000	4.3300	50.00	0.00	(0.0599)	(0.0065)	0.0000	3	(0.0624)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	29,800	0.3108	9,237.85	9,261.21	0.0000	4.3300	50.00	0.00	(3.3333)	(0.3859)	0.0000	3	(3.7192)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	42,900	0.3108	13,298.79	13,332.42	0.0000	4.3300	50.00	0.00	(4.7986)	(0.5555)	0.0000	3	(5.3542)	02/07/2025
600759.SH	01/10/2025	SDB3264921671	0	43,400	0.3108	13,453.78	13,487.81	0.0000	4.3300	50.00	0.00	(4.8546)	(0.5620)	0.0000	3	(5.4166)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	6,400	0.3031	1,996.20	1,939.92	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0269)	0.0000	1	(0.2670)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	21,000	0.3031	6,558.51	6,365.37	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0884)	0.0000	1	(0.8773)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	11,300	0.3031	3,539.48	3,425.18	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0476)	0.0000	1	(0.4733)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	36,500	0.3031	11,505.68	11,063.62	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1537)	0.0000	1	(1.5375)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	500	0.3031	155.00	151.56	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0021)	0.0000	1	(0.0207)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	29,800	0.3031	9,237.85	9,032.77	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1255)	0.0000	1	(1.2366)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	42,900	0.3031	13,298.79	13,003.55	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1806)	0.0000	1	(1.7802)	02/07/2025
600759.SH	01/09/2025	SDB3264921671	0	43,400	0.3031	13,453.78	13,155.10	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1827)	0.0000	1	(1.8009)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	6,400	0.3108	1,996.20	1,989.11	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0276)	0.0000	1	(0.2677)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	21,000	0.3108	6,558.51	6,526.76	0.0000	4.3300	50.00	0.00	(0.7888)	(0.0906)	0.0000	1	(0.8795)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	11,300	0.3108	3,539.48	3,512.02	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0488)	0.0000	1	(0.4745)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	36,500	0.3108	11,505.68	11,344.13	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1576)	0.0000	1	(1.5414)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	500	0.3108	155.00	155.40	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0022)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	29,800	0.3108	9,237.85	9,261.78	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1286)	0.0000	1	(1.2397)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	42,900	0.3108	13,298.79	13,333.23	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1852)	0.0000	1	(1.7847)	02/07/2025
600759.SH	01/08/2025	SDB3264921671	0	43,400	0.3108	13,453.78	13,488.63	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1873)	0.0000	1	(1.8055)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	11,300	0.3129	3,539.48	3,535.95	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0491)	0.0000	1	(0.4748)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	36,500	0.3129	11,505.68	11,421.43	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1586)	0.0000	1	(1.5425)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	500	0.3129	155.00	156.46	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0022)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	29,800	0.3129	9,237.85	9,324.90	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1295)	0.0000	1	(1.2406)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	42,900	0.3129	13,298.79	13,424.10	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1864)	0.0000	1	(1.7860)	02/07/2025
600759.SH	01/07/2025	SDB3264921671	0	43,400	0.3129	13,453.78	13,580.55	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1886)	0.0000	1	(1.8068)	02/07/2025
600759.SH	01/06/2025	SDB3264921671	0	500	0.3100	155.00	155.00	0.0000	4.3300	50.00	0.00	(0.0186)	(0.0022)	0.0000	1	(0.0208)	02/07/2025
600759.SH	01/06/2025	SDB3264921671	0	29,800	0.3100	9,237.85	9,237.85	0.0000	4.3300	50.00	0.00	(1.1111)	(0.1283)	0.0000	1	(1.2394)	02/07/2025
600759.SH	01/06/2025	SDB3264921671	0	42,900	0.3100	13,298.79	13,298.79	0.0000	4.3300	50.00	0.00	(1.5995)	(0.1847)	0.0000	1	(1.7843)	02/07/2025
600759.SH	01/06/2025	SDB3264921671	0	43,400	0.3100	13,453.78	13,453.78	0.0000	4.3300	50.00	0.00	(1.6182)	(0.1869)	0.0000	1	(1.8050)	02/07/2025
TOTAL GEO-JADE PETROLEUM CORPORATION CMN CLASS A SERIES NORTHBOUND												(82.3649)	(9.4307)	0.0000		(91.7956)	
GEPEC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	153.53	157.08	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0022)	0.0000	1	(0.0206)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	7,500	0.7854	5,776.56	5,890.44	0.0000	4.3300	50.00	0.00	(0.6948)	(0.0818)	0.0000	1	(0.7766)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	32,100	0.7854	24,877.37	25,211.08	0.0000	4.3300	50.00	0.00	(2.9922)	(0.3502)	0.0000	1	(3.3423)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,000	0.7854	777.33	785.39	0.0000	4.3300	50.00	0.00	(0.0935)	(0.0109)	0.0000	1	(0.1044)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,600	0.7854	4,359.77	4,398.20	0.0000	4.3300	50.00	0.00	(0.5244)	(0.0611)	0.0000	1	(0.5855)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/17/2025	SDB3260122957	0	11,800	0.7854	9,201.04	9,267.63	0.0000	4.3300	50.00	0.00	(1.1067)	(0.1287)	0.0000	1	(1.2354)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,800	0.7854	1,410.61	1,413.71	0.0000	4.3300	50.00	0.00	(0.1697)	(0.0196)	0.0000	1	(0.1893)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	4,900	0.7854	3,855.83	3,848.42	0.0000	4.3300	50.00	0.00	(0.4638)	(0.0535)	0.0000	1	(0.5172)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	9,000	0.7854	7,109.17	7,068.53	0.0000	4.3300	50.00	0.00	(0.8551)	(0.0982)	0.0000	1	(0.9532)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	700	0.7854	558.09	549.77	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0076)	0.0000	1	(0.0748)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	300	0.7854	237.76	235.62	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	35,100	0.7854	27,631.04	27,567.26	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3829)	0.0000	1	(3.7063)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,500	0.7854	4,398.69	4,319.66	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0600)	0.0000	1	(0.5891)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	10,300	0.7854	8,215.97	8,089.54	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1124)	0.0000	1	(1.1006)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	16,000	0.7854	12,957.95	12,566.27	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1745)	0.0000	1	(1.7331)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	7,500	0.7854	6,129.17	5,890.44	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0818)	0.0000	1	(0.8190)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,100	0.7854	1,729.28	1,649.32	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0229)	0.0000	1	(0.2309)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,200	0.7854	2,635.09	2,513.25	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0349)	0.0000	1	(0.3518)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,100	0.7854	4,199.68	4,005.50	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0556)	0.0000	1	(0.5608)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	9,900	0.7854	8,152.32	7,775.38	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1080)	0.0000	1	(1.0885)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,300	0.7854	1,070.51	1,021.01	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0142)	0.0000	1	(0.1429)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,200	0.7854	1,811.63	1,727.86	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0240)	0.0000	1	(0.2419)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	4,200	0.7854	3,458.56	3,298.65	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0458)	0.0000	1	(0.4618)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,400	0.7854	1,976.32	1,884.94	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0262)	0.0000	1	(0.2639)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,000	0.7854	4,940.80	4,712.35	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0654)	0.0000	1	(0.6597)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,100	0.7854	1,729.28	1,649.32	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0229)	0.0000	1	(0.2309)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,300	0.7854	2,717.44	2,591.79	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0360)	0.0000	1	(0.3628)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,100	0.7854	5,023.15	4,790.89	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0665)	0.0000	1	(0.6707)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,500	0.7854	2,882.13	2,748.87	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0382)	0.0000	1	(0.3848)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	7,000	0.7854	5,764.27	5,497.74	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0764)	0.0000	1	(0.7697)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	600	0.7854	494.08	471.24	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	300	0.7854	247.04	235.62	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	164.69	157.08	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,100	0.7854	5,023.15	4,790.89	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0665)	0.0000	1	(0.6707)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,500	0.7854	2,882.13	2,748.87	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0382)	0.0000	1	(0.3848)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	11,300	0.7854	9,305.18	8,874.93	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1233)	0.0000	1	(1.2425)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,300	0.7854	5,187.84	4,947.97	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0687)	0.0000	1	(0.6927)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,500	0.7854	2,882.13	2,748.87	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0382)	0.0000	1	(0.3848)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,700	0.7854	3,046.83	2,905.95	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0404)	0.0000	1	(0.4068)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	800	0.7854	658.77	628.31	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0087)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	19,700	0.7854	16,222.30	15,472.22	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2149)	0.0000	1	(2.1661)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,900	0.7854	1,564.59	1,492.24	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0207)	0.0000	1	(0.2089)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	100	0.7854	82.35	78.54	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,200	0.7854	1,811.63	1,727.86	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0240)	0.0000	1	(0.2419)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,700	0.7854	4,693.76	4,476.73	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0622)	0.0000	1	(0.6267)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,800	0.7854	4,776.11	4,555.27	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0633)	0.0000	1	(0.6377)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,600	0.7854	1,317.55	1,256.63	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0175)	0.0000	1	(0.1759)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	4,200	0.7854	3,458.56	3,298.65	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0458)	0.0000	1	(0.4618)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	164.69	157.08	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,300	0.7854	1,893.97	1,806.40	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0251)	0.0000	1	(0.2529)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	600	0.7854	494.08	471.24	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	10,200	0.7854	8,399.36	8,011.00	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1113)	0.0000	1	(1.1215)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,600	0.7854	5,434.88	5,183.59	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0720)	0.0000	1	(0.7257)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	400	0.7854	329.39	314.16	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	9,400	0.7854	7,740.59	7,382.68	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1025)	0.0000	1	(1.0336)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,300	0.7854	4,364.38	4,162.58	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0578)	0.0000	1	(0.5828)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,100	0.7854	1,729.28	1,649.32	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0229)	0.0000	1	(0.2309)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,300	0.7854	5,187.84	4,947.97	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0687)	0.0000	1	(0.6927)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/17/2025	SDB3260122957	0	18,500	0.7854	15,234.14	14,529.75	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2018)	0.0000	1	(2.0341)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	12,100	0.7854	9,963.95	9,503.24	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1320)	0.0000	1	(1.3304)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	13,900	0.7854	11,446.19	10,916.95	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1516)	0.0000	1	(1.5283)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	37,000	0.7854	30,468.28	29,059.50	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4036)	0.0000	1	(4.0683)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	10,200	0.7854	8,399.36	8,011.00	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1113)	0.0000	1	(1.1215)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	700	0.7854	576.43	549.77	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	1	(0.0770)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,300	0.7854	1,070.51	1,021.01	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0142)	0.0000	1	(0.1429)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	11,500	0.7854	9,469.87	9,032.01	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1254)	0.0000	1	(1.2645)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,100	0.7854	5,023.15	4,790.89	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0665)	0.0000	1	(0.6707)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,000	0.7854	823.47	785.39	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0109)	0.0000	1	(0.1100)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	16,300	0.7854	13,422.51	12,801.89	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1778)	0.0000	1	(1.7922)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	21,300	0.7854	17,539.85	16,728.85	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2323)	0.0000	1	(2.3420)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	4,000	0.7854	3,293.87	3,141.57	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0436)	0.0000	1	(0.4398)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,900	0.7854	1,564.59	1,492.24	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0207)	0.0000	1	(0.2089)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	14,800	0.7854	12,187.31	11,623.80	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1614)	0.0000	1	(1.6273)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	19,200	0.7854	15,810.57	15,079.53	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2094)	0.0000	1	(2.1111)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	9,300	0.7854	7,658.24	7,304.15	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1014)	0.0000	1	(1.0226)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	14,700	0.7854	12,104.96	11,545.26	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1604)	0.0000	1	(1.6163)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	15,000	0.7854	12,352.00	11,780.88	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1636)	0.0000	1	(1.6493)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,700	0.7854	1,399.89	1,335.17	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0185)	0.0000	1	(0.1869)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,700	0.7854	1,399.89	1,335.17	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0185)	0.0000	1	(0.1869)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,000	0.7854	1,646.93	1,570.78	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0218)	0.0000	1	(0.2199)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,200	0.7854	1,811.63	1,727.86	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0240)	0.0000	1	(0.2419)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,800	0.7854	2,305.71	2,199.10	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0305)	0.0000	1	(0.3079)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	9,900	0.7854	8,152.32	7,775.38	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1080)	0.0000	1	(1.0885)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	7,000	0.7854	5,764.27	5,497.74	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0764)	0.0000	1	(0.7697)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	100	0.7854	82.35	78.54	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	6,400	0.7854	5,270.19	5,026.51	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0698)	0.0000	1	(0.7037)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,100	0.7854	1,729.28	1,649.32	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0229)	0.0000	1	(0.2309)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	164.69	157.08	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	1,100	0.7854	905.81	863.93	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0120)	0.0000	1	(0.1209)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	2,800	0.7854	2,305.71	2,199.10	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0305)	0.0000	1	(0.3079)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	29,200	0.7854	24,045.24	22,933.45	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3185)	0.0000	1	(3.2106)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	26,600	0.7854	21,904.22	20,891.43	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2902)	0.0000	1	(2.9247)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	164.69	157.08	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	29,500	0.7854	24,292.28	23,169.06	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3218)	0.0000	1	(3.2436)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	800	0.7854	658.77	628.31	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0087)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	100	0.7854	82.35	78.54	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	10,300	0.7854	8,481.71	8,089.54	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1124)	0.0000	1	(1.1325)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	200	0.7854	164.69	157.08	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	19,600	0.7854	16,139.95	15,393.68	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2138)	0.0000	1	(2.1551)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	7,000	0.7854	5,764.27	5,497.74	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0764)	0.0000	1	(0.7697)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	5,900	0.7854	4,858.46	4,633.81	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0644)	0.0000	1	(0.6487)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	27,800	0.7854	22,892.38	21,833.90	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3032)	0.0000	1	(3.0567)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	3,100	0.7854	2,552.75	2,434.72	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0338)	0.0000	1	(0.3409)	02/07/2025
000791.ZK	01/17/2025	SDB3260122957	0	4,500	0.7854	3,705.60	3,534.26	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0491)	0.0000	1	(0.4948)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	153.53	154.75	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	7,500	0.7737	5,776.56	5,803.04	0.0000	4.3300	50.00	0.00	(0.6948)	(0.0806)	0.0000	1	(0.7754)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	32,100	0.7737	24,877.37	24,837.02	0.0000	4.3300	50.00	0.00	(2.9922)	(0.3450)	0.0000	1	(3.3372)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,000	0.7737	777.33	773.74	0.0000	4.3300	50.00	0.00	(0.0935)	(0.0107)	0.0000	1	(0.1042)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,600	0.7737	4,359.77	4,332.94	0.0000	4.3300	50.00	0.00	(0.5244)	(0.0602)	0.0000	1	(0.5846)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	11,800	0.7737	9,201.04	9,130.12	0.0000	4.3300	50.00	0.00	(1.1067)	(0.1268)	0.0000	1	(1.2335)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,800	0.7737	1,410.61	1,392.73	0.0000	4.3300	50.00	0.00	(0.1697)	(0.0193)	0.0000	1	(0.1890)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/16/2025	SDB3260122957	0	4,900	0.7737	3,855.83	3,791.32	0.0000	4.3300	50.00	0.00	(0.4638)	(0.0527)	0.0000	1	(0.5164)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	9,000	0.7737	7,109.17	6,963.65	0.0000	4.3300	50.00	0.00	(0.8551)	(0.0967)	0.0000	1	(0.9518)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	700	0.7737	558.09	541.62	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0075)	0.0000	1	(0.0746)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	300	0.7737	237.76	232.12	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	35,100	0.7737	27,631.04	27,158.24	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3772)	0.0000	1	(3.7006)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,500	0.7737	4,398.69	4,255.56	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0591)	0.0000	1	(0.5882)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	10,300	0.7737	8,215.97	7,969.51	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1107)	0.0000	1	(1.0989)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	16,000	0.7737	12,957.95	12,379.82	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1719)	0.0000	1	(1.7305)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	7,500	0.7737	6,129.17	5,803.04	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0806)	0.0000	1	(0.8178)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,100	0.7737	1,729.28	1,624.85	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0226)	0.0000	1	(0.2306)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,200	0.7737	2,635.09	2,475.96	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0344)	0.0000	1	(0.3513)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,100	0.7737	4,199.68	3,946.07	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0548)	0.0000	1	(0.5599)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	9,900	0.7737	8,152.32	7,660.02	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1064)	0.0000	1	(1.0869)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,300	0.7737	1,070.51	1,005.86	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0140)	0.0000	1	(0.1427)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,200	0.7737	1,811.63	1,702.23	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0236)	0.0000	1	(0.2415)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	4,200	0.7737	3,458.56	3,249.70	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0451)	0.0000	1	(0.4611)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,400	0.7737	1,976.32	1,856.97	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0258)	0.0000	1	(0.2635)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,000	0.7737	4,940.80	4,642.43	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0645)	0.0000	1	(0.6587)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,100	0.7737	1,729.28	1,624.85	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0226)	0.0000	1	(0.2306)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,300	0.7737	2,717.44	2,553.34	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0355)	0.0000	1	(0.3623)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,100	0.7737	5,023.15	4,719.81	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0656)	0.0000	1	(0.6697)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,500	0.7737	2,882.13	2,708.09	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0376)	0.0000	1	(0.3843)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	7,000	0.7737	5,764.27	5,416.17	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0752)	0.0000	1	(0.7685)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	600	0.7737	494.08	464.24	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0659)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	300	0.7737	247.04	232.12	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0032)	0.0000	1	(0.0329)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	164.69	154.75	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,100	0.7737	5,023.15	4,719.81	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0656)	0.0000	1	(0.6697)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,500	0.7737	2,882.13	2,708.09	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0376)	0.0000	1	(0.3843)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	11,300	0.7737	9,305.18	8,743.25	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1214)	0.0000	1	(1.2406)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,300	0.7737	5,187.84	4,874.56	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0677)	0.0000	1	(0.6917)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,500	0.7737	2,882.13	2,708.09	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0376)	0.0000	1	(0.3843)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,700	0.7737	3,046.83	2,862.83	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0398)	0.0000	1	(0.4062)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	800	0.7737	658.77	618.99	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0086)	0.0000	1	(0.0878)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	19,700	0.7737	16,222.30	15,242.66	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2117)	0.0000	1	(2.1629)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,900	0.7737	1,564.59	1,470.10	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0204)	0.0000	1	(0.2086)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	100	0.7737	82.35	77.37	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,200	0.7737	1,811.63	1,702.23	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0236)	0.0000	1	(0.2415)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,700	0.7737	4,693.76	4,410.31	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0613)	0.0000	1	(0.6258)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,800	0.7737	4,776.11	4,487.69	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0623)	0.0000	1	(0.6368)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,600	0.7737	1,317.55	1,237.98	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0172)	0.0000	1	(0.1757)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	4,200	0.7737	3,458.56	3,249.70	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0451)	0.0000	1	(0.4611)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	164.69	154.75	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,300	0.7737	1,893.97	1,779.60	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0247)	0.0000	1	(0.2525)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	600	0.7737	494.08	464.24	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0659)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	10,200	0.7737	8,399.36	7,892.14	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1096)	0.0000	1	(1.1199)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,600	0.7737	5,434.88	5,106.68	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0709)	0.0000	1	(0.7246)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	400	0.7737	329.39	309.50	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	9,400	0.7737	7,740.59	7,273.15	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1010)	0.0000	1	(1.0320)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,300	0.7737	4,364.38	4,100.82	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0570)	0.0000	1	(0.5819)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,100	0.7737	1,729.28	1,624.85	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0226)	0.0000	1	(0.2306)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,300	0.7737	5,187.84	4,874.56	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0677)	0.0000	1	(0.6917)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	18,500	0.7737	15,234.14	14,314.17	0.0000	4.3300	50.00	0.00	(1.8323)	(0.1988)	0.0000	1	(2.0311)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	12,100	0.7737	9,963.95	9,362.24	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1300)	0.0000	1	(1.3285)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/16/2025	SDB3260122957	0	13,900	0.7737	11,446.19	10,754.97	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1494)	0.0000	1	(1.5261)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	37,000	0.7737	30,468.28	28,628.34	0.0000	4.3300	50.00	0.00	(3.6647)	(0.3976)	0.0000	1	(4.0623)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	10,200	0.7737	8,399.36	7,892.14	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1096)	0.0000	1	(1.1199)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	700	0.7737	576.43	541.62	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0075)	0.0000	1	(0.0769)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,300	0.7737	1,070.51	1,005.86	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0140)	0.0000	1	(0.1427)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	11,500	0.7737	9,469.87	8,898.00	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1236)	0.0000	1	(1.2626)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,100	0.7737	5,023.15	4,719.81	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0656)	0.0000	1	(0.6697)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,000	0.7737	823.47	773.74	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0107)	0.0000	1	(0.1098)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	16,300	0.7737	13,422.51	12,611.95	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1752)	0.0000	1	(1.7896)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	21,300	0.7737	17,539.85	16,480.64	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2289)	0.0000	1	(2.3386)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	4,000	0.7737	3,293.87	3,094.96	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0430)	0.0000	1	(0.4392)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,900	0.7737	1,564.59	1,470.10	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0204)	0.0000	1	(0.2086)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	14,800	0.7737	12,187.31	11,451.34	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1590)	0.0000	1	(1.6249)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	19,200	0.7737	15,810.57	14,855.79	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2063)	0.0000	1	(2.1080)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	9,300	0.7737	7,658.24	7,195.77	0.0000	4.3300	50.00	0.00	(0.9211)	(0.0999)	0.0000	1	(1.0211)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	14,700	0.7737	12,104.96	11,373.96	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1580)	0.0000	1	(1.6139)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	15,000	0.7737	12,352.00	11,606.08	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1612)	0.0000	1	(1.6469)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,700	0.7737	1,399.89	1,315.36	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0183)	0.0000	1	(0.1866)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,700	0.7737	1,399.89	1,315.36	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0183)	0.0000	1	(0.1866)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,000	0.7737	1,646.93	1,547.48	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0215)	0.0000	1	(0.2196)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,200	0.7737	1,811.63	1,702.23	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0236)	0.0000	1	(0.2415)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,800	0.7737	2,305.71	2,166.47	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0301)	0.0000	1	(0.3074)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	12,900	0.7737	10,622.72	9,981.23	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1386)	0.0000	1	(1.4163)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	7,000	0.7737	5,764.27	5,416.17	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0752)	0.0000	1	(0.7685)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	100	0.7737	82.35	77.37	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	6,400	0.7737	5,270.19	4,951.93	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0688)	0.0000	1	(0.7027)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,800	0.7737	1,482.24	1,392.73	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0193)	0.0000	1	(0.1976)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,100	0.7737	1,729.28	1,624.85	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0226)	0.0000	1	(0.2306)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	164.69	154.75	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	1,100	0.7737	905.81	851.11	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0118)	0.0000	1	(0.1208)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	2,800	0.7737	2,305.71	2,166.47	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0301)	0.0000	1	(0.3074)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	29,200	0.7737	24,045.24	22,593.18	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3138)	0.0000	1	(3.2059)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	26,600	0.7737	21,904.22	20,581.46	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2859)	0.0000	1	(2.9204)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	164.69	154.75	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	29,500	0.7737	24,292.28	22,825.30	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3170)	0.0000	1	(3.2388)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	800	0.7737	658.77	618.99	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0086)	0.0000	1	(0.0878)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	100	0.7737	82.35	77.37	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	10,300	0.7737	8,481.71	7,969.51	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1107)	0.0000	1	(1.1308)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	200	0.7737	164.69	154.75	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	19,600	0.7737	16,139.95	15,165.28	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2106)	0.0000	1	(2.1519)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	7,000	0.7737	5,764.27	5,416.17	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0752)	0.0000	1	(0.7685)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	5,900	0.7737	4,858.46	4,565.06	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0634)	0.0000	1	(0.6478)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	27,800	0.7737	22,892.38	21,509.94	0.0000	4.3300	50.00	0.00	(2.7534)	(0.2987)	0.0000	1	(3.0522)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	3,100	0.7737	2,552.75	2,398.59	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0333)	0.0000	1	(0.3404)	02/07/2025
000791.ZK	01/16/2025	SDB3260122957	0	4,500	0.7737	3,705.60	3,481.83	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0484)	0.0000	1	(0.4941)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	32,100	0.7682	24,877.37	24,659.25	0.0000	4.3300	50.00	0.00	(2.9922)	(0.3425)	0.0000	1	(3.3347)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,000	0.7682	777.33	768.20	0.0000	4.3300	50.00	0.00	(0.0935)	(0.0107)	0.0000	1	(0.1042)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,600	0.7682	4,359.77	4,301.93	0.0000	4.3300	50.00	0.00	(0.5244)	(0.0597)	0.0000	1	(0.5841)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	11,800	0.7682	9,201.04	9,064.77	0.0000	4.3300	50.00	0.00	(1.1067)	(0.1259)	0.0000	1	(1.2326)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,800	0.7682	1,410.61	1,382.76	0.0000	4.3300	50.00	0.00	(0.1697)	(0.0192)	0.0000	1	(0.1889)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	4,900	0.7682	3,855.83	3,764.18	0.0000	4.3300	50.00	0.00	(0.4638)	(0.0523)	0.0000	1	(0.5161)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	9,000	0.7682	7,109.17	6,913.81	0.0000	4.3300	50.00	0.00	(0.8551)	(0.0960)	0.0000	1	(0.9511)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	700	0.7682	558.09	537.74	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0075)	0.0000	1	(0.0746)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/15/2025	SDB3260122957	0	300	0.7682	237.76	230.46	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	35,100	0.7682	27,631.04	26,963.86	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3745)	0.0000	1	(3.6979)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,500	0.7682	4,398.69	4,225.11	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0587)	0.0000	1	(0.5877)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	10,300	0.7682	8,215.97	7,912.47	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1099)	0.0000	1	(1.0981)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	16,000	0.7682	12,957.95	12,291.22	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1707)	0.0000	1	(1.7293)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	7,500	0.7682	6,129.17	5,761.51	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0800)	0.0000	1	(0.8172)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,100	0.7682	1,729.28	1,613.22	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0224)	0.0000	1	(0.2304)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,200	0.7682	2,635.09	2,458.24	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0341)	0.0000	1	(0.3511)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,100	0.7682	4,199.68	3,917.83	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0544)	0.0000	1	(0.5595)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	9,900	0.7682	8,152.32	7,605.19	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1056)	0.0000	1	(1.0862)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,300	0.7682	1,070.51	998.66	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0139)	0.0000	1	(0.1426)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,200	0.7682	1,811.63	1,690.04	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0235)	0.0000	1	(0.2414)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	4,200	0.7682	3,458.56	3,226.44	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0448)	0.0000	1	(0.4608)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,400	0.7682	1,976.32	1,843.68	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0256)	0.0000	1	(0.2633)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,000	0.7682	4,940.80	4,609.21	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0640)	0.0000	1	(0.6583)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,100	0.7682	1,729.28	1,613.22	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0224)	0.0000	1	(0.2304)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,300	0.7682	2,717.44	2,535.06	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0352)	0.0000	1	(0.3621)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,100	0.7682	5,023.15	4,686.03	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0651)	0.0000	1	(0.6693)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,500	0.7682	2,882.13	2,688.70	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0373)	0.0000	1	(0.3840)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	7,000	0.7682	5,764.27	5,377.41	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0747)	0.0000	1	(0.7680)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	600	0.7682	494.08	460.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0658)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	300	0.7682	247.04	230.46	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0032)	0.0000	1	(0.0329)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	200	0.7682	164.69	153.64	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,100	0.7682	5,023.15	4,686.03	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0651)	0.0000	1	(0.6693)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,500	0.7682	2,882.13	2,688.70	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0373)	0.0000	1	(0.3840)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	11,300	0.7682	9,305.18	8,680.67	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1206)	0.0000	1	(1.2398)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,300	0.7682	5,187.84	4,839.67	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0672)	0.0000	1	(0.6912)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,500	0.7682	2,882.13	2,688.70	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0373)	0.0000	1	(0.3840)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,700	0.7682	3,046.83	2,842.34	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0395)	0.0000	1	(0.4059)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	800	0.7682	658.77	614.56	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0085)	0.0000	1	(0.0878)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	19,700	0.7682	16,222.30	15,133.56	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2102)	0.0000	1	(2.1614)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,900	0.7682	1,564.59	1,459.58	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0203)	0.0000	1	(0.2085)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	100	0.7682	82.35	76.82	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,200	0.7682	1,811.63	1,690.04	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0235)	0.0000	1	(0.2414)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,700	0.7682	4,693.76	4,378.75	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0608)	0.0000	1	(0.6254)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,800	0.7682	4,776.11	4,455.57	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0619)	0.0000	1	(0.6363)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,600	0.7682	1,317.55	1,229.12	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0171)	0.0000	1	(0.1755)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	4,200	0.7682	3,458.56	3,226.44	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0448)	0.0000	1	(0.4608)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	200	0.7682	164.69	153.64	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,300	0.7682	1,893.97	1,766.86	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0245)	0.0000	1	(0.2523)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	600	0.7682	494.08	460.92	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0658)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	10,200	0.7682	8,399.36	7,835.65	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1088)	0.0000	1	(1.1191)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,600	0.7682	5,434.88	5,070.13	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0704)	0.0000	1	(0.7241)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	400	0.7682	329.39	307.28	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	9,400	0.7682	7,740.59	7,221.09	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1003)	0.0000	1	(1.0313)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,300	0.7682	4,364.38	4,071.47	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0565)	0.0000	1	(0.5815)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,100	0.7682	1,729.28	1,613.22	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0224)	0.0000	1	(0.2304)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,300	0.7682	5,187.84	4,839.67	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0672)	0.0000	1	(0.6912)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	18,500	0.7682	15,234.14	14,211.72	0.0000	4.3300	50.00	0.00	(1.8323)	(0.1974)	0.0000	1	(2.0297)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	12,100	0.7682	9,963.95	9,295.23	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1291)	0.0000	1	(1.3275)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	13,900	0.7682	11,446.19	10,677.99	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1483)	0.0000	1	(1.5250)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	37,000	0.7682	30,468.28	28,423.44	0.0000	4.3300	50.00	0.00	(3.6647)	(0.3948)	0.0000	1	(4.0594)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	10,200	0.7682	8,399.36	7,835.65	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1088)	0.0000	1	(1.1191)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/15/2025	SDB3260122957	0	700	0.7682	576.43	537.74	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0075)	0.0000	1	(0.0768)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,300	0.7682	1,070.51	998.66	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0139)	0.0000	1	(0.1426)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	11,500	0.7682	9,469.87	8,834.31	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1227)	0.0000	1	(1.2617)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,100	0.7682	5,023.15	4,686.03	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0651)	0.0000	1	(0.6693)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,000	0.7682	823.47	768.20	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0107)	0.0000	1	(0.1097)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	16,300	0.7682	13,422.51	12,521.68	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1739)	0.0000	1	(1.7883)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	21,300	0.7682	17,539.85	16,362.68	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2273)	0.0000	1	(2.3369)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	4,000	0.7682	3,293.87	3,072.80	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0427)	0.0000	1	(0.4389)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,900	0.7682	1,564.59	1,459.58	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0203)	0.0000	1	(0.2085)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	14,800	0.7682	12,187.31	11,369.37	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1579)	0.0000	1	(1.6238)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	19,200	0.7682	15,810.57	14,749.46	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2049)	0.0000	1	(2.1065)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	9,300	0.7682	7,658.24	7,144.27	0.0000	4.3300	50.00	0.00	(0.9211)	(0.0992)	0.0000	1	(1.0203)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	14,700	0.7682	12,104.96	11,292.55	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1568)	0.0000	1	(1.6128)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	15,000	0.7682	12,352.00	11,523.02	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1600)	0.0000	1	(1.6457)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,700	0.7682	1,399.89	1,305.94	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0181)	0.0000	1	(0.1865)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,700	0.7682	1,399.89	1,305.94	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0181)	0.0000	1	(0.1865)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,000	0.7682	1,646.93	1,536.40	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0213)	0.0000	1	(0.2194)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,200	0.7682	1,811.63	1,690.04	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0235)	0.0000	1	(0.2414)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,800	0.7682	2,305.71	2,150.96	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0299)	0.0000	1	(0.3072)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	12,900	0.7682	10,622.72	9,909.79	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1376)	0.0000	1	(1.4153)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	7,000	0.7682	5,764.27	5,377.41	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0747)	0.0000	1	(0.7680)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	100	0.7682	82.35	76.82	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	6,400	0.7682	5,270.19	4,916.49	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0683)	0.0000	1	(0.7022)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,800	0.7682	1,482.24	1,382.76	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0192)	0.0000	1	(0.1975)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,100	0.7682	1,729.28	1,613.22	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0224)	0.0000	1	(0.2304)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	200	0.7682	164.69	153.64	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	1,100	0.7682	905.81	845.02	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0117)	0.0000	1	(0.1207)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	2,800	0.7682	2,305.71	2,150.96	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0299)	0.0000	1	(0.3072)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	29,200	0.7682	24,045.24	22,431.47	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3115)	0.0000	1	(3.2037)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	26,600	0.7682	21,904.22	20,434.15	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2838)	0.0000	1	(2.9184)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	200	0.7682	164.69	153.64	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	29,500	0.7682	24,292.28	22,661.93	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3147)	0.0000	1	(3.2366)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	800	0.7682	658.77	614.56	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0085)	0.0000	1	(0.0878)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	100	0.7682	82.35	76.82	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	10,300	0.7682	8,481.71	7,912.47	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1099)	0.0000	1	(1.1301)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	200	0.7682	164.69	153.64	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0021)	0.0000	1	(0.0219)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	19,600	0.7682	16,139.95	15,056.74	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2091)	0.0000	1	(2.1504)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	7,000	0.7682	5,764.27	5,377.41	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0747)	0.0000	1	(0.7680)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	5,900	0.7682	4,858.46	4,532.39	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0629)	0.0000	1	(0.6473)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	27,800	0.7682	22,892.38	21,355.99	0.0000	4.3300	50.00	0.00	(2.7534)	(0.2966)	0.0000	1	(3.0501)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	3,100	0.7682	2,552.75	2,381.42	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0331)	0.0000	1	(0.3401)	02/07/2025
000791.ZK	01/15/2025	SDB3260122957	0	4,500	0.7682	3,705.60	3,456.90	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0480)	0.0000	1	(0.4937)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,600	0.7768	4,359.77	4,350.09	0.0000	4.3300	50.00	0.00	(0.5244)	(0.0604)	0.0000	1	(0.5848)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	11,800	0.7768	9,201.04	9,166.26	0.0000	4.3300	50.00	0.00	(1.1067)	(0.1273)	0.0000	1	(1.2340)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,800	0.7768	1,410.61	1,398.24	0.0000	4.3300	50.00	0.00	(0.1697)	(0.0194)	0.0000	1	(0.1891)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	4,900	0.7768	3,855.83	3,806.33	0.0000	4.3300	50.00	0.00	(0.4638)	(0.0529)	0.0000	1	(0.5166)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	9,000	0.7768	7,109.17	6,991.22	0.0000	4.3300	50.00	0.00	(0.8551)	(0.0971)	0.0000	1	(0.9522)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	700	0.7768	558.09	543.76	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0076)	0.0000	1	(0.0747)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	300	0.7768	237.76	233.04	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	35,100	0.7768	27,631.04	27,265.75	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3787)	0.0000	1	(3.7021)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,500	0.7768	4,398.69	4,272.41	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0593)	0.0000	1	(0.5884)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	10,300	0.7768	8,215.97	8,001.06	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1111)	0.0000	1	(1.0993)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	16,000	0.7768	12,957.95	12,428.83	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1726)	0.0000	1	(1.7312)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/14/2025	SDB3260122957	0	7,500	0.7768	6,129.17	5,826.02	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0809)	0.0000	1	(0.8181)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,100	0.7768	1,729.28	1,631.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0227)	0.0000	1	(0.2307)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,200	0.7768	2,635.09	2,485.77	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0345)	0.0000	1	(0.3515)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,100	0.7768	4,199.68	3,961.69	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0550)	0.0000	1	(0.5602)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	9,900	0.7768	8,152.32	7,690.34	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1068)	0.0000	1	(1.0874)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,300	0.7768	1,070.51	1,009.84	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0140)	0.0000	1	(0.1428)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,200	0.7768	1,811.63	1,708.96	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0237)	0.0000	1	(0.2416)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	4,200	0.7768	3,458.56	3,262.57	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0453)	0.0000	1	(0.4613)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,400	0.7768	1,976.32	1,864.32	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0259)	0.0000	1	(0.2636)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,000	0.7768	4,940.80	4,660.81	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0647)	0.0000	1	(0.6590)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,100	0.7768	1,729.28	1,631.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0227)	0.0000	1	(0.2307)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,300	0.7768	2,717.44	2,563.45	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0356)	0.0000	1	(0.3625)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,100	0.7768	5,023.15	4,738.49	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0658)	0.0000	1	(0.6700)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,500	0.7768	2,882.13	2,718.81	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0378)	0.0000	1	(0.3844)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	7,000	0.7768	5,764.27	5,437.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0755)	0.0000	1	(0.7688)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	600	0.7768	494.08	466.08	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0659)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	300	0.7768	247.04	233.04	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0032)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	200	0.7768	164.69	155.36	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,100	0.7768	5,023.15	4,738.49	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0658)	0.0000	1	(0.6700)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,500	0.7768	2,882.13	2,718.81	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0378)	0.0000	1	(0.3844)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	11,300	0.7768	9,305.18	8,777.86	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1219)	0.0000	1	(1.2411)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,300	0.7768	5,187.84	4,893.85	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0680)	0.0000	1	(0.6920)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,500	0.7768	2,882.13	2,718.81	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0378)	0.0000	1	(0.3844)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,700	0.7768	3,046.83	2,874.17	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0399)	0.0000	1	(0.4064)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	800	0.7768	658.77	621.44	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0086)	0.0000	1	(0.0879)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	19,700	0.7768	16,222.30	15,303.00	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2125)	0.0000	1	(2.1637)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,900	0.7768	1,564.59	1,475.92	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0205)	0.0000	1	(0.2087)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	100	0.7768	82.35	77.68	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,200	0.7768	1,811.63	1,708.96	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0237)	0.0000	1	(0.2416)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,700	0.7768	4,693.76	4,427.77	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0615)	0.0000	1	(0.6261)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,800	0.7768	4,776.11	4,505.45	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0626)	0.0000	1	(0.6370)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,600	0.7768	1,317.55	1,242.88	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0173)	0.0000	1	(0.1757)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	4,200	0.7768	3,458.56	3,262.57	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0453)	0.0000	1	(0.4613)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	200	0.7768	164.69	155.36	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,300	0.7768	1,893.97	1,786.64	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0248)	0.0000	1	(0.2526)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	600	0.7768	494.08	466.08	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0065)	0.0000	1	(0.0659)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	10,200	0.7768	8,399.36	7,923.38	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1100)	0.0000	1	(1.1203)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,600	0.7768	5,434.88	5,126.89	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0712)	0.0000	1	(0.7249)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	400	0.7768	329.39	310.72	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0043)	0.0000	1	(0.0439)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	9,400	0.7768	7,740.59	7,301.94	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1014)	0.0000	1	(1.0324)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,300	0.7768	4,364.38	4,117.05	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0572)	0.0000	1	(0.5821)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,100	0.7768	1,729.28	1,631.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0227)	0.0000	1	(0.2307)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,300	0.7768	5,187.84	4,893.85	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0680)	0.0000	1	(0.6920)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	18,500	0.7768	15,234.14	14,370.84	0.0000	4.3300	50.00	0.00	(1.8323)	(0.1996)	0.0000	1	(2.0319)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	12,100	0.7768	9,963.95	9,399.30	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1305)	0.0000	1	(1.3290)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	13,900	0.7768	11,446.19	10,797.55	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1500)	0.0000	1	(1.5267)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	37,000	0.7768	30,468.28	28,741.67	0.0000	4.3300	50.00	0.00	(3.6647)	(0.3992)	0.0000	1	(4.0638)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	10,200	0.7768	8,399.36	7,923.38	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1100)	0.0000	1	(1.1203)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	700	0.7768	576.43	543.76	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0076)	0.0000	1	(0.0769)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,300	0.7768	1,070.51	1,009.84	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0140)	0.0000	1	(0.1428)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	11,500	0.7768	9,469.87	8,933.22	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1241)	0.0000	1	(1.2631)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,100	0.7768	5,023.15	4,738.49	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0658)	0.0000	1	(0.6700)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,000	0.7768	823.47	776.80	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0108)	0.0000	1	(0.1098)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/14/2025	SDB3260122957	0	16,300	0.7768	13,422.51	12,661.87	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1759)	0.0000	1	(1.7903)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	21,300	0.7768	17,539.85	16,545.88	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2298)	0.0000	1	(2.3395)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	4,000	0.7768	3,293.87	3,107.21	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0432)	0.0000	1	(0.4393)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,900	0.7768	1,564.59	1,475.92	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0205)	0.0000	1	(0.2087)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	14,800	0.7768	12,187.31	11,496.67	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1597)	0.0000	1	(1.6255)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	19,200	0.7768	15,810.57	14,914.60	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2071)	0.0000	1	(2.1088)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	9,300	0.7768	7,658.24	7,224.26	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1003)	0.0000	1	(1.0215)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	14,700	0.7768	12,104.96	11,418.99	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1586)	0.0000	1	(1.6146)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	15,000	0.7768	12,352.00	11,652.03	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1618)	0.0000	1	(1.6475)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,700	0.7768	1,399.89	1,320.56	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0183)	0.0000	1	(0.1867)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,700	0.7768	1,399.89	1,320.56	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0183)	0.0000	1	(0.1867)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,000	0.7768	1,646.93	1,553.60	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0216)	0.0000	1	(0.2197)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,200	0.7768	1,811.63	1,708.96	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0237)	0.0000	1	(0.2416)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,800	0.7768	2,305.71	2,175.05	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0302)	0.0000	1	(0.3075)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	12,900	0.7768	10,622.72	10,020.75	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1392)	0.0000	1	(1.4169)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	7,000	0.7768	5,764.27	5,437.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0755)	0.0000	1	(0.7688)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	100	0.7768	82.35	77.68	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	6,400	0.7768	5,270.19	4,971.53	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0690)	0.0000	1	(0.7029)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,800	0.7768	1,482.24	1,398.24	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0194)	0.0000	1	(0.1977)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,100	0.7768	1,729.28	1,631.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0227)	0.0000	1	(0.2307)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	200	0.7768	164.69	155.36	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	1,100	0.7768	905.81	854.48	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0119)	0.0000	1	(0.1208)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	2,800	0.7768	2,305.71	2,175.05	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0302)	0.0000	1	(0.3075)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	29,200	0.7768	24,045.24	22,682.62	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3150)	0.0000	1	(3.2071)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	26,600	0.7768	21,904.22	20,662.93	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2870)	0.0000	1	(2.9216)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	200	0.7768	164.69	155.36	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	29,500	0.7768	24,292.28	22,915.66	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3183)	0.0000	1	(3.2401)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	800	0.7768	658.77	621.44	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0086)	0.0000	1	(0.0879)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	100	0.7768	82.35	77.68	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	10,300	0.7768	8,481.71	8,001.06	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1111)	0.0000	1	(1.1313)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	200	0.7768	164.69	155.36	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	19,600	0.7768	16,139.95	15,225.32	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2115)	0.0000	1	(2.1527)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	7,000	0.7768	5,764.27	5,437.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0755)	0.0000	1	(0.7688)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	5,900	0.7768	4,858.46	4,583.13	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0637)	0.0000	1	(0.6480)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	27,800	0.7768	22,892.38	21,595.10	0.0000	4.3300	50.00	0.00	(2.7534)	(0.2999)	0.0000	1	(3.0534)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	3,100	0.7768	2,552.75	2,408.09	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0334)	0.0000	1	(0.3405)	02/07/2025
000791.ZK	01/14/2025	SDB3260122957	0	4,500	0.7768	3,705.60	3,495.61	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0486)	0.0000	1	(0.4943)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,800	0.7894	1,410.61	1,420.91	0.0000	4.3300	50.00	0.00	(0.1697)	(0.0197)	0.0000	1	(0.1894)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	4,900	0.7894	3,855.83	3,868.04	0.0000	4.3300	50.00	0.00	(0.4638)	(0.0537)	0.0000	1	(0.5175)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	9,000	0.7894	7,109.17	7,104.55	0.0000	4.3300	50.00	0.00	(0.8551)	(0.0987)	0.0000	1	(0.9537)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	700	0.7894	558.09	552.58	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0077)	0.0000	1	(0.0748)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	300	0.7894	237.76	236.82	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	35,100	0.7894	27,631.04	27,707.76	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3848)	0.0000	1	(3.7082)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,500	0.7894	4,398.69	4,341.67	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0603)	0.0000	1	(0.5894)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	10,300	0.7894	8,215.97	8,130.77	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1129)	0.0000	1	(1.1011)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	16,000	0.7894	12,955.95	12,630.32	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1754)	0.0000	1	(1.7340)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	7,500	0.7894	6,129.17	5,920.46	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0822)	0.0000	1	(0.8194)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,100	0.7894	1,729.28	1,657.73	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0230)	0.0000	1	(0.2310)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,200	0.7894	2,635.09	2,526.06	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0351)	0.0000	1	(0.3520)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,100	0.7894	4,199.68	4,025.91	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0559)	0.0000	1	(0.5610)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	9,900	0.7894	8,152.32	7,815.01	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1085)	0.0000	1	(1.0891)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,300	0.7894	1,070.51	1,026.21	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1430)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,200	0.7894	1,811.63	1,736.67	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0241)	0.0000	1	(0.2420)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/13/2025	SDB3260122957	0	4,200	0.7894	3,458.56	3,315.46	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0460)	0.0000	1	(0.4620)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,400	0.7894	1,976.32	1,894.55	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0263)	0.0000	1	(0.2640)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,000	0.7894	4,940.80	4,736.37	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0658)	0.0000	1	(0.6601)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,100	0.7894	1,729.28	1,657.73	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0230)	0.0000	1	(0.2310)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,300	0.7894	2,717.44	2,605.00	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0362)	0.0000	1	(0.3630)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,100	0.7894	5,023.15	4,815.31	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0669)	0.0000	1	(0.6711)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,500	0.7894	2,882.13	2,762.88	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0384)	0.0000	1	(0.3850)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	7,000	0.7894	5,764.27	5,525.76	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0767)	0.0000	1	(0.7701)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	600	0.7894	494.08	473.64	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	300	0.7894	247.04	236.82	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	200	0.7894	164.69	157.88	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,100	0.7894	5,023.15	4,815.31	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0669)	0.0000	1	(0.6711)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,500	0.7894	2,882.13	2,762.88	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0384)	0.0000	1	(0.3850)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	11,300	0.7894	9,305.18	8,920.16	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1239)	0.0000	1	(1.2431)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,300	0.7894	5,187.84	4,973.19	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0691)	0.0000	1	(0.6931)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,500	0.7894	2,882.13	2,762.88	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0384)	0.0000	1	(0.3850)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,700	0.7894	3,046.83	2,920.76	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0406)	0.0000	1	(0.4070)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	800	0.7894	658.77	631.52	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	19,700	0.7894	16,222.30	15,551.08	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2160)	0.0000	1	(2.1672)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,900	0.7894	1,564.59	1,499.85	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0208)	0.0000	1	(0.2090)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	100	0.7894	82.35	78.94	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,200	0.7894	1,811.63	1,736.67	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0241)	0.0000	1	(0.2420)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,700	0.7894	4,693.76	4,499.55	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0625)	0.0000	1	(0.6270)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,800	0.7894	4,776.11	4,578.49	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0636)	0.0000	1	(0.6380)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,600	0.7894	1,317.55	1,263.03	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0175)	0.0000	1	(0.1760)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	4,200	0.7894	3,458.56	3,315.46	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0460)	0.0000	1	(0.4620)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	200	0.7894	164.69	157.88	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,300	0.7894	1,893.97	1,815.61	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0252)	0.0000	1	(0.2530)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	600	0.7894	494.08	473.64	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	10,200	0.7894	8,399.36	8,051.83	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1118)	0.0000	1	(1.1221)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,600	0.7894	5,434.88	5,210.01	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0724)	0.0000	1	(0.7261)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	400	0.7894	329.39	315.76	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	9,400	0.7894	7,740.59	7,420.31	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1031)	0.0000	1	(1.0341)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,300	0.7894	4,364.38	4,183.79	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0581)	0.0000	1	(0.5830)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,100	0.7894	1,729.28	1,657.73	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0230)	0.0000	1	(0.2310)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,300	0.7894	5,187.84	4,973.19	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0691)	0.0000	1	(0.6931)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	18,500	0.7894	15,234.14	14,603.81	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2028)	0.0000	1	(2.0352)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	12,100	0.7894	9,963.95	9,551.68	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1327)	0.0000	1	(1.3311)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	13,900	0.7894	11,446.19	10,972.59	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1524)	0.0000	1	(1.5291)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	37,000	0.7894	30,468.28	29,207.61	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4057)	0.0000	1	(4.0703)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	10,200	0.7894	8,399.36	8,051.83	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1118)	0.0000	1	(1.1221)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	700	0.7894	576.43	552.58	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0077)	0.0000	1	(0.0770)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,300	0.7894	1,070.51	1,026.21	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1430)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	11,500	0.7894	9,469.87	9,078.04	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1261)	0.0000	1	(1.2651)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,100	0.7894	5,023.15	4,815.31	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0669)	0.0000	1	(0.6711)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,000	0.7894	823.47	789.39	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0110)	0.0000	1	(0.1100)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	16,300	0.7894	13,422.51	12,867.14	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1787)	0.0000	1	(1.7931)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	21,300	0.7894	17,539.85	16,814.11	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2335)	0.0000	1	(2.3432)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	4,000	0.7894	3,293.87	3,157.58	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0439)	0.0000	1	(0.4400)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,900	0.7894	1,564.59	1,499.85	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0208)	0.0000	1	(0.2090)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	14,800	0.7894	12,187.31	11,683.05	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1623)	0.0000	1	(1.6281)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	19,200	0.7894	15,810.57	15,156.38	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2105)	0.0000	1	(2.1122)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	9,300	0.7894	7,658.24	7,341.37	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1020)	0.0000	1	(1.0231)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/13/2025	SDB3260122957	0	14,700	0.7894	12,104.96	11,604.11	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1612)	0.0000	1	(1.6171)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	15,000	0.7894	12,352.00	11,840.92	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1645)	0.0000	1	(1.6501)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,700	0.7894	1,399.89	1,341.97	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1870)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,700	0.7894	1,399.89	1,341.97	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1870)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,000	0.7894	1,646.93	1,578.79	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0219)	0.0000	1	(0.2200)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,200	0.7894	1,811.63	1,736.67	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0241)	0.0000	1	(0.2420)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,800	0.7894	2,305.71	2,210.31	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0307)	0.0000	1	(0.3080)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	12,900	0.7894	10,622.72	10,183.20	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1414)	0.0000	1	(1.4191)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	7,000	0.7894	5,764.27	5,525.76	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0767)	0.0000	1	(0.7701)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	100	0.7894	82.35	78.94	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	6,400	0.7894	5,270.19	5,052.13	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0702)	0.0000	1	(0.7041)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,800	0.7894	1,482.24	1,420.91	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0197)	0.0000	1	(0.1980)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,100	0.7894	1,729.28	1,657.73	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0230)	0.0000	1	(0.2310)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	200	0.7894	164.69	157.88	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	1,100	0.7894	905.81	868.33	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0121)	0.0000	1	(0.1210)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	2,800	0.7894	2,305.71	2,210.31	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0307)	0.0000	1	(0.3080)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	29,200	0.7894	24,045.24	23,050.33	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3201)	0.0000	1	(3.2123)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	26,600	0.7894	21,904.22	20,997.91	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2916)	0.0000	1	(2.9262)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	200	0.7894	164.69	157.88	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	29,500	0.7894	24,292.28	23,287.15	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3234)	0.0000	1	(3.2453)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	800	0.7894	658.77	631.52	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	100	0.7894	82.35	78.94	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	10,300	0.7894	8,481.71	8,130.77	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1129)	0.0000	1	(1.1331)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	200	0.7894	164.69	157.88	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	19,600	0.7894	16,139.95	15,472.14	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2149)	0.0000	1	(2.1562)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	7,000	0.7894	5,764.27	5,525.76	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0767)	0.0000	1	(0.7701)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	5,900	0.7894	4,858.46	4,657.43	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0647)	0.0000	1	(0.6491)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	27,800	0.7894	22,892.38	21,945.18	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3048)	0.0000	1	(3.0582)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	3,100	0.7894	2,552.75	2,447.12	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0340)	0.0000	1	(0.3410)	02/07/2025
000791.ZK	01/13/2025	SDB3260122957	0	4,500	0.7894	3,705.60	3,552.28	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0493)	0.0000	1	(0.4950)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	9,000	0.7919	7,109.17	7,127.48	0.0000	4.3300	50.00	0.00	(2.5652)	(0.2970)	0.0000	3	(2.8622)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	700	0.7919	558.09	554.36	0.0000	4.3300	50.00	0.00	(0.2014)	(0.0231)	0.0000	3	(0.2245)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	300	0.7919	237.76	237.58	0.0000	4.3300	50.00	0.00	(0.0858)	(0.0099)	0.0000	3	(0.0957)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	35,100	0.7919	27,631.04	27,797.16	0.0000	4.3300	50.00	0.00	(9.9702)	(1.1582)	0.0000	3	(11.1284)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,500	0.7919	4,398.69	4,355.68	0.0000	4.3300	50.00	0.00	(1.5872)	(0.1815)	0.0000	3	(1.7687)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	10,300	0.7919	8,215.97	8,157.00	0.0000	4.3300	50.00	0.00	(2.9646)	(0.3399)	0.0000	3	(3.3045)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	16,000	0.7919	12,957.95	12,671.07	0.0000	4.3300	50.00	0.00	(4.6757)	(0.5280)	0.0000	3	(5.2036)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	7,500	0.7919	6,129.17	5,939.57	0.0000	4.3300	50.00	0.00	(2.2116)	(0.2475)	0.0000	3	(2.4591)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,100	0.7919	1,729.28	1,663.08	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	3	(0.6933)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,200	0.7919	2,635.09	2,534.21	0.0000	4.3300	50.00	0.00	(0.9508)	(0.1056)	0.0000	3	(1.0564)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,100	0.7919	4,199.68	4,038.90	0.0000	4.3300	50.00	0.00	(1.5154)	(0.1683)	0.0000	3	(1.6837)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	9,900	0.7919	8,152.32	7,840.23	0.0000	4.3300	50.00	0.00	(2.9416)	(0.3267)	0.0000	3	(3.2683)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,300	0.7919	1,070.51	1,029.52	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	3	(0.4292)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,200	0.7919	1,811.63	1,742.27	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0726)	0.0000	3	(0.7263)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	4,200	0.7919	3,458.56	3,326.16	0.0000	4.3300	50.00	0.00	(1.2480)	(0.1386)	0.0000	3	(1.3866)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,400	0.7919	1,976.32	1,900.66	0.0000	4.3300	50.00	0.00	(0.7131)	(0.0792)	0.0000	3	(0.7923)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,000	0.7919	4,940.80	4,751.65	0.0000	4.3300	50.00	0.00	(1.7828)	(0.1980)	0.0000	3	(1.9808)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,100	0.7919	1,729.28	1,663.08	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	3	(0.6933)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,300	0.7919	2,717.44	2,613.41	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1089)	0.0000	3	(1.0894)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,100	0.7919	5,023.15	4,830.85	0.0000	4.3300	50.00	0.00	(1.8125)	(0.2013)	0.0000	3	(2.0138)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,500	0.7919	2,882.13	2,771.80	0.0000	4.3300	50.00	0.00	(1.0400)	(0.1155)	0.0000	3	(1.1555)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	7,000	0.7919	5,764.27	5,543.59	0.0000	4.3300	50.00	0.00	(2.0799)	(0.2310)	0.0000	3	(2.3109)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	600	0.7919	494.08	475.17	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0198)	0.0000	3	(0.1981)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/10/2025	SDB3260122957	0	300	0.7919	247.04	237.58	0.0000	4.3300	50.00	0.00	(0.0891)	(0.0099)	0.0000	3	(0.0990)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	200	0.7919	164.69	158.39	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0660)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,100	0.7919	5,023.15	4,830.85	0.0000	4.3300	50.00	0.00	(1.8125)	(0.2013)	0.0000	3	(2.0138)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,500	0.7919	2,882.13	2,771.80	0.0000	4.3300	50.00	0.00	(1.0400)	(0.1155)	0.0000	3	(1.1555)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	11,300	0.7919	9,305.18	8,948.94	0.0000	4.3300	50.00	0.00	(3.3576)	(0.3729)	0.0000	3	(3.7305)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,300	0.7919	5,187.84	4,989.23	0.0000	4.3300	50.00	0.00	(1.8719)	(0.2079)	0.0000	3	(2.0798)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,500	0.7919	2,882.13	2,771.80	0.0000	4.3300	50.00	0.00	(1.0400)	(0.1155)	0.0000	3	(1.1555)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,700	0.7919	3,046.83	2,930.19	0.0000	4.3300	50.00	0.00	(1.0994)	(0.1221)	0.0000	3	(1.2215)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	800	0.7919	658.77	633.55	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0264)	0.0000	3	(0.2641)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	19,700	0.7919	16,222.30	15,601.26	0.0000	4.3300	50.00	0.00	(5.8535)	(0.6501)	0.0000	3	(6.5036)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,900	0.7919	1,564.59	1,504.69	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0627)	0.0000	3	(0.6273)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	100	0.7919	82.35	79.19	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	3	(0.0330)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,200	0.7919	1,811.63	1,742.27	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0726)	0.0000	3	(0.7263)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,700	0.7919	4,693.76	4,514.07	0.0000	4.3300	50.00	0.00	(1.6937)	(0.1881)	0.0000	3	(1.8818)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,800	0.7919	4,776.11	4,593.26	0.0000	4.3300	50.00	0.00	(1.7234)	(0.1914)	0.0000	3	(1.9148)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,600	0.7919	1,317.55	1,267.11	0.0000	4.3300	50.00	0.00	(0.4754)	(0.0528)	0.0000	3	(0.5282)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	4,200	0.7919	3,458.56	3,326.16	0.0000	4.3300	50.00	0.00	(1.2480)	(0.1386)	0.0000	3	(1.3866)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	200	0.7919	164.69	158.39	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0660)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,300	0.7919	1,893.97	1,821.47	0.0000	4.3300	50.00	0.00	(0.6834)	(0.0759)	0.0000	3	(0.7593)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	600	0.7919	494.08	475.17	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0198)	0.0000	3	(0.1981)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	10,200	0.7919	8,399.36	8,077.81	0.0000	4.3300	50.00	0.00	(3.0308)	(0.3366)	0.0000	3	(3.3673)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,600	0.7919	5,434.88	5,226.82	0.0000	4.3300	50.00	0.00	(1.9611)	(0.2178)	0.0000	3	(2.1789)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	400	0.7919	329.39	316.78	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0132)	0.0000	3	(0.1321)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	9,400	0.7919	7,740.59	7,444.25	0.0000	4.3300	50.00	0.00	(2.7931)	(0.3102)	0.0000	3	(3.1032)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,300	0.7919	4,364.38	4,197.29	0.0000	4.3300	50.00	0.00	(1.5748)	(0.1749)	0.0000	3	(1.7497)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,100	0.7919	1,729.28	1,663.08	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	3	(0.6933)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,300	0.7919	5,187.84	4,989.23	0.0000	4.3300	50.00	0.00	(1.8719)	(0.2079)	0.0000	3	(2.0798)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	18,500	0.7919	15,234.14	14,650.93	0.0000	4.3300	50.00	0.00	(5.4970)	(0.6105)	0.0000	3	(6.1074)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	12,100	0.7919	9,963.95	9,582.50	0.0000	4.3300	50.00	0.00	(3.5953)	(0.3993)	0.0000	3	(3.9946)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	13,900	0.7919	11,446.19	11,007.99	0.0000	4.3300	50.00	0.00	(4.1302)	(0.4587)	0.0000	3	(4.5888)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	37,000	0.7919	30,468.28	29,301.85	0.0000	4.3300	50.00	0.00	(10.9940)	(1.2209)	0.0000	3	(12.2149)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	10,200	0.7919	8,399.36	8,077.81	0.0000	4.3300	50.00	0.00	(3.0308)	(0.3366)	0.0000	3	(3.3673)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	700	0.7919	576.43	554.36	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0231)	0.0000	3	(0.2311)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,300	0.7919	1,070.51	1,029.52	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	3	(0.4292)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	11,500	0.7919	9,469.87	9,107.33	0.0000	4.3300	50.00	0.00	(3.4170)	(0.3795)	0.0000	3	(3.7965)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,100	0.7919	5,023.15	4,830.85	0.0000	4.3300	50.00	0.00	(1.8125)	(0.2013)	0.0000	3	(2.0138)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,000	0.7919	823.47	791.94	0.0000	4.3300	50.00	0.00	(0.2971)	(0.0330)	0.0000	3	(0.3301)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	16,300	0.7919	13,422.51	12,908.65	0.0000	4.3300	50.00	0.00	(4.8433)	(0.5379)	0.0000	3	(5.3812)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	21,300	0.7919	17,539.85	16,868.36	0.0000	4.3300	50.00	0.00	(6.3290)	(0.7028)	0.0000	3	(7.0318)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	4,000	0.7919	3,293.87	3,167.77	0.0000	4.3300	50.00	0.00	(1.1885)	(0.1320)	0.0000	3	(1.3205)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,900	0.7919	1,564.59	1,504.69	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0627)	0.0000	3	(0.6273)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	14,800	0.7919	12,187.31	11,720.74	0.0000	4.3300	50.00	0.00	(4.3976)	(0.4884)	0.0000	3	(4.8860)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	19,200	0.7919	15,810.57	15,205.29	0.0000	4.3300	50.00	0.00	(5.7050)	(0.6336)	0.0000	3	(6.3385)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	9,300	0.7919	7,658.24	7,365.06	0.0000	4.3300	50.00	0.00	(2.7633)	(0.3069)	0.0000	3	(3.0702)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	14,700	0.7919	12,104.96	11,641.55	0.0000	4.3300	50.00	0.00	(4.3679)	(0.4851)	0.0000	3	(4.8529)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	15,000	0.7919	12,352.00	11,879.13	0.0000	4.3300	50.00	0.00	(4.4570)	(0.4950)	0.0000	3	(4.9520)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,700	0.7919	1,399.89	1,346.30	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0561)	0.0000	3	(0.5612)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,700	0.7919	1,399.89	1,346.30	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0561)	0.0000	3	(0.5612)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,000	0.7919	1,646.93	1,583.88	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0660)	0.0000	3	(0.6603)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,200	0.7919	1,811.63	1,742.27	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0726)	0.0000	3	(0.7263)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,800	0.7919	2,305.71	2,217.44	0.0000	4.3300	50.00	0.00	(0.8320)	(0.0924)	0.0000	3	(0.9244)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	12,900	0.7919	10,622.72	10,216.05	0.0000	4.3300	50.00	0.00	(3.8330)	(0.4257)	0.0000	3	(4.2587)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	7,000	0.7919	5,764.27	5,543.59	0.0000	4.3300	50.00	0.00	(2.0799)	(0.2310)	0.0000	3	(2.3109)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/10/2025	SDB3260122957	0	100	0.7919	82.35	79.19	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	3	(0.0330)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	6,400	0.7919	5,270.19	5,068.43	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2112)	0.0000	3	(2.1128)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,800	0.7919	1,482.24	1,425.50	0.0000	4.3300	50.00	0.00	(0.5348)	(0.0594)	0.0000	3	(0.5942)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,100	0.7919	1,729.28	1,663.08	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	3	(0.6933)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	200	0.7919	164.69	158.39	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0660)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	1,100	0.7919	905.81	871.14	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0363)	0.0000	3	(0.3631)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	2,800	0.7919	2,305.71	2,217.44	0.0000	4.3300	50.00	0.00	(0.8320)	(0.0924)	0.0000	3	(0.9244)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	29,200	0.7919	24,045.24	23,124.71	0.0000	4.3300	50.00	0.00	(8.6763)	(0.9635)	0.0000	3	(9.6399)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	26,600	0.7919	21,904.22	21,065.66	0.0000	4.3300	50.00	0.00	(7.9038)	(0.8777)	0.0000	3	(8.7815)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	200	0.7919	164.69	158.39	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0660)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	29,500	0.7919	24,292.28	23,362.29	0.0000	4.3300	50.00	0.00	(8.7655)	(0.9734)	0.0000	3	(9.7389)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	800	0.7919	658.77	633.55	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0264)	0.0000	3	(0.2641)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	100	0.7919	82.35	79.19	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	3	(0.0330)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	10,300	0.7919	8,481.71	8,157.00	0.0000	4.3300	50.00	0.00	(3.0605)	(0.3399)	0.0000	3	(3.4004)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	200	0.7919	164.69	158.39	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	3	(0.0660)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	19,600	0.7919	16,139.95	15,522.06	0.0000	4.3300	50.00	0.00	(5.8238)	(0.6468)	0.0000	3	(6.4706)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	7,000	0.7919	5,764.27	5,543.59	0.0000	4.3300	50.00	0.00	(2.0799)	(0.2310)	0.0000	3	(2.3109)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	5,900	0.7919	4,858.46	4,672.46	0.0000	4.3300	50.00	0.00	(1.7531)	(0.1947)	0.0000	3	(1.9478)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	27,800	0.7919	22,892.38	22,015.99	0.0000	4.3300	50.00	0.00	(8.2603)	(0.9173)	0.0000	3	(9.1777)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	3,100	0.7919	2,552.75	2,455.02	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1023)	0.0000	3	(1.0234)	02/07/2025
000791.ZK	01/10/2025	SDB3260122957	0	4,500	0.7919	3,705.60	3,563.74	0.0000	4.3300	50.00	0.00	(1.3371)	(0.1485)	0.0000	3	(1.4856)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	300	0.7938	237.76	238.14	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	35,100	0.7938	27,631.04	27,862.45	0.0000	4.3300	50.00	0.00	(3.3234)	(0.3870)	0.0000	1	(3.7104)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,500	0.7938	4,398.69	4,365.91	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0606)	0.0000	1	(0.5897)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	10,300	0.7938	8,215.97	8,176.16	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1136)	0.0000	1	(1.1018)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	16,000	0.7938	12,957.95	12,700.83	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1764)	0.0000	1	(1.7350)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	7,500	0.7938	6,129.17	5,953.52	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0827)	0.0000	1	(0.8199)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,100	0.7938	1,729.28	1,666.98	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0232)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,200	0.7938	2,635.09	2,540.17	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0353)	0.0000	1	(0.3522)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,100	0.7938	4,199.68	4,048.39	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0562)	0.0000	1	(0.5614)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	9,900	0.7938	8,152.32	7,858.64	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1091)	0.0000	1	(1.0897)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,300	0.7938	1,070.51	1,031.94	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1431)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,200	0.7938	1,811.63	1,746.36	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0243)	0.0000	1	(0.2422)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	4,200	0.7938	3,458.56	3,333.97	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0463)	0.0000	1	(0.4623)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,400	0.7938	1,976.32	1,905.12	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0265)	0.0000	1	(0.2642)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,000	0.7938	4,940.80	4,762.81	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0662)	0.0000	1	(0.6604)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,100	0.7938	1,729.28	1,666.98	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0232)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,300	0.7938	2,717.44	2,619.55	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0364)	0.0000	1	(0.3632)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,100	0.7938	5,023.15	4,842.19	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0673)	0.0000	1	(0.6714)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,500	0.7938	2,882.13	2,778.31	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0386)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	7,000	0.7938	5,764.27	5,556.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0772)	0.0000	1	(0.7705)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	600	0.7938	494.08	476.28	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	300	0.7938	247.04	238.14	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	200	0.7938	164.69	158.76	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,100	0.7938	5,023.15	4,842.19	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0673)	0.0000	1	(0.6714)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,500	0.7938	2,882.13	2,778.31	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0386)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	11,300	0.7938	9,305.18	8,969.96	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1246)	0.0000	1	(1.2438)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,300	0.7938	5,187.84	5,000.95	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0695)	0.0000	1	(0.6934)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,500	0.7938	2,882.13	2,778.31	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0386)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,700	0.7938	3,046.83	2,937.07	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0408)	0.0000	1	(0.4073)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	800	0.7938	658.77	635.04	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0881)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	19,700	0.7938	16,222.30	15,637.90	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2172)	0.0000	1	(2.1684)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,900	0.7938	1,564.59	1,508.22	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0209)	0.0000	1	(0.2091)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/09/2025	SDB3260122957	0	100	0.7938	82.35	79.38	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,200	0.7938	1,811.63	1,746.36	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0243)	0.0000	1	(0.2422)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,700	0.7938	4,693.76	4,524.67	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0628)	0.0000	1	(0.6274)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,800	0.7938	4,776.11	4,604.05	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0639)	0.0000	1	(0.6384)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,600	0.7938	1,317.55	1,270.08	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0176)	0.0000	1	(0.1761)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	4,200	0.7938	3,458.56	3,333.97	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0463)	0.0000	1	(0.4623)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	200	0.7938	164.69	158.76	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,300	0.7938	1,893.97	1,825.74	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0254)	0.0000	1	(0.2532)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	600	0.7938	494.08	476.28	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	10,200	0.7938	8,399.36	8,096.78	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1125)	0.0000	1	(1.1227)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,600	0.7938	5,434.88	5,239.09	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0728)	0.0000	1	(0.7265)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	400	0.7938	329.39	317.52	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	9,400	0.7938	7,740.59	7,461.74	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1036)	0.0000	1	(1.0347)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,300	0.7938	4,364.38	4,207.15	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0584)	0.0000	1	(0.5834)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,100	0.7938	1,729.28	1,666.98	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0232)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,300	0.7938	5,187.84	5,000.95	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0695)	0.0000	1	(0.6934)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	18,500	0.7938	15,234.14	14,685.34	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2040)	0.0000	1	(2.0363)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	12,100	0.7938	9,963.95	9,605.00	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1334)	0.0000	1	(1.3318)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	13,900	0.7938	11,446.19	11,033.85	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1532)	0.0000	1	(1.5300)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	37,000	0.7938	30,468.28	29,370.67	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4079)	0.0000	1	(4.0726)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	10,200	0.7938	8,399.36	8,096.78	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1125)	0.0000	1	(1.1227)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	700	0.7938	576.43	555.66	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0077)	0.0000	1	(0.0770)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,300	0.7938	1,070.51	1,031.94	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1431)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	11,500	0.7938	9,469.87	9,128.72	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1268)	0.0000	1	(1.2658)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,100	0.7938	5,023.15	4,842.19	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0673)	0.0000	1	(0.6714)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,000	0.7938	823.47	793.80	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0110)	0.0000	1	(0.1101)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	16,300	0.7938	13,422.51	12,938.97	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1797)	0.0000	1	(1.7941)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	21,300	0.7938	17,539.85	16,907.98	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2348)	0.0000	1	(2.3445)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	4,000	0.7938	3,293.87	3,175.21	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0441)	0.0000	1	(0.4403)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,900	0.7938	1,564.59	1,508.22	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0209)	0.0000	1	(0.2091)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	14,800	0.7938	12,187.31	11,748.27	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1632)	0.0000	1	(1.6290)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	19,200	0.7938	15,810.57	15,241.00	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2117)	0.0000	1	(2.1133)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	9,300	0.7938	7,658.24	7,382.36	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1025)	0.0000	1	(1.0236)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	14,700	0.7938	12,104.96	11,668.89	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1621)	0.0000	1	(1.6180)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	15,000	0.7938	12,352.00	11,907.03	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1654)	0.0000	1	(1.6510)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,700	0.7938	1,399.89	1,349.46	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0187)	0.0000	1	(0.1871)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,700	0.7938	1,399.89	1,349.46	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0187)	0.0000	1	(0.1871)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,000	0.7938	1,646.93	1,587.60	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0221)	0.0000	1	(0.2201)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,200	0.7938	1,811.63	1,746.36	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0243)	0.0000	1	(0.2422)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,800	0.7938	2,305.71	2,222.65	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0309)	0.0000	1	(0.3082)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	12,900	0.7938	10,622.72	10,240.05	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1422)	0.0000	1	(1.4199)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	7,000	0.7938	5,764.27	5,556.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0772)	0.0000	1	(0.7705)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	100	0.7938	82.35	79.38	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	6,400	0.7938	5,270.19	5,080.33	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0706)	0.0000	1	(0.7044)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,800	0.7938	1,482.24	1,428.84	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0198)	0.0000	1	(0.1981)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,100	0.7938	1,729.28	1,666.98	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0232)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	200	0.7938	164.69	158.76	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	1,100	0.7938	905.81	873.18	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0121)	0.0000	1	(0.1211)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	2,800	0.7938	2,305.71	2,222.65	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0309)	0.0000	1	(0.3082)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	29,200	0.7938	24,045.24	23,179.02	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3219)	0.0000	1	(3.2140)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	26,600	0.7938	21,904.22	21,115.13	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2933)	0.0000	1	(2.9279)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	200	0.7938	164.69	158.76	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	29,500	0.7938	24,292.28	23,417.16	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3252)	0.0000	1	(3.2471)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/09/2025	SDB3260122957	0	800	0.7938	658.77	635.04	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0881)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	100	0.7938	82.35	79.38	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	10,300	0.7938	8,481.71	8,176.16	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1136)	0.0000	1	(1.1337)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	200	0.7938	164.69	158.76	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	19,600	0.7938	16,139.95	15,558.52	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2161)	0.0000	1	(2.1574)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	7,000	0.7938	5,764.27	5,556.61	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0772)	0.0000	1	(0.7705)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	5,900	0.7938	4,858.46	4,683.43	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0650)	0.0000	1	(0.6494)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	27,800	0.7938	22,892.38	22,067.70	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3065)	0.0000	1	(3.0599)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	3,100	0.7938	2,552.75	2,460.79	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0342)	0.0000	1	(0.3412)	02/07/2025
000791.ZK	01/09/2025	SDB3260122957	0	4,500	0.7938	3,705.60	3,572.11	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0496)	0.0000	1	(0.4953)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	5,500	0.7920	4,398.69	4,355.94	0.0000	4.3300	50.00	0.00	(0.5291)	(0.0605)	0.0000	1	(0.5896)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	10,300	0.7920	8,215.97	8,157.50	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1133)	0.0000	1	(1.1015)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	16,000	0.7920	12,957.95	12,671.84	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1760)	0.0000	1	(1.7346)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	7,500	0.7920	6,129.17	5,939.93	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0825)	0.0000	1	(0.8197)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,100	0.7920	1,729.28	1,663.18	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0231)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,200	0.7920	2,635.09	2,534.37	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0352)	0.0000	1	(0.3521)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	5,100	0.7920	4,199.68	4,039.15	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0561)	0.0000	1	(0.5612)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	9,900	0.7920	8,152.32	7,840.70	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1089)	0.0000	1	(1.0894)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,300	0.7920	1,070.51	1,029.59	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1431)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,200	0.7920	1,811.63	1,742.38	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0242)	0.0000	1	(0.2421)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	4,200	0.7920	3,458.56	3,326.36	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0462)	0.0000	1	(0.4622)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,400	0.7920	1,976.32	1,900.78	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0264)	0.0000	1	(0.2641)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,000	0.7920	4,940.80	4,751.94	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0660)	0.0000	1	(0.6603)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,100	0.7920	1,729.28	1,663.18	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0231)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,300	0.7920	2,717.44	2,613.57	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0363)	0.0000	1	(0.3631)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,100	0.7920	5,023.15	4,831.14	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0671)	0.0000	1	(0.6713)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,500	0.7920	2,882.13	2,771.97	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0385)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	7,000	0.7920	5,764.27	5,543.93	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0770)	0.0000	1	(0.7703)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	600	0.7920	494.08	475.19	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	300	0.7920	247.04	237.60	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	200	0.7920	164.69	158.40	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,100	0.7920	5,023.15	4,831.14	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0671)	0.0000	1	(0.6713)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,500	0.7920	2,882.13	2,771.97	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0385)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	11,300	0.7920	9,305.18	8,949.49	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1243)	0.0000	1	(1.2435)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,300	0.7920	5,187.84	4,989.54	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	1	(0.6933)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,500	0.7920	2,882.13	2,771.97	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0385)	0.0000	1	(0.3852)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,700	0.7920	3,046.83	2,930.36	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0407)	0.0000	1	(0.4072)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	800	0.7920	658.77	633.59	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	19,700	0.7920	16,222.30	15,602.20	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2167)	0.0000	1	(2.1679)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,900	0.7920	1,564.59	1,504.78	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0209)	0.0000	1	(0.2091)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	100	0.7920	82.35	79.20	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,200	0.7920	1,811.63	1,742.38	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0242)	0.0000	1	(0.2421)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	5,700	0.7920	4,693.76	4,514.34	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0627)	0.0000	1	(0.6273)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	5,800	0.7920	4,776.11	4,593.54	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0638)	0.0000	1	(0.6383)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,600	0.7920	1,317.55	1,267.18	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0176)	0.0000	1	(0.1761)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	4,200	0.7920	3,458.56	3,326.36	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0462)	0.0000	1	(0.4622)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	200	0.7920	164.69	158.40	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,300	0.7920	1,893.97	1,821.58	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0253)	0.0000	1	(0.2531)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	600	0.7920	494.08	475.19	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0066)	0.0000	1	(0.0660)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	10,200	0.7920	8,399.36	8,078.30	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1122)	0.0000	1	(1.1225)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,600	0.7920	5,434.88	5,227.13	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0726)	0.0000	1	(0.7263)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	400	0.7920	329.39	316.80	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0440)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	9,400	0.7920	7,740.59	7,444.71	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1034)	0.0000	1	(1.0344)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/08/2025	SDB3260122957	0	5,300	0.7920	4,364.38	4,197.55	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0583)	0.0000	1	(0.5832)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,100	0.7920	1,729.28	1,663.18	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0231)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,300	0.7920	5,187.84	4,989.54	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0693)	0.0000	1	(0.6933)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	18,500	0.7920	15,234.14	14,651.81	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2035)	0.0000	1	(2.0358)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	12,100	0.7920	9,963.95	9,583.08	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1331)	0.0000	1	(1.3315)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	13,900	0.7920	11,446.19	11,008.66	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1529)	0.0000	1	(1.5296)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	37,000	0.7920	30,468.28	29,303.63	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4070)	0.0000	1	(4.0717)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	10,200	0.7920	8,399.36	8,078.30	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1122)	0.0000	1	(1.1225)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	700	0.7920	576.43	554.39	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0077)	0.0000	1	(0.0770)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,300	0.7920	1,070.51	1,029.59	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0143)	0.0000	1	(0.1431)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	11,500	0.7920	9,469.87	9,107.89	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1265)	0.0000	1	(1.2655)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,100	0.7920	5,023.15	4,831.14	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0671)	0.0000	1	(0.6713)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,000	0.7920	823.47	791.99	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0110)	0.0000	1	(0.1100)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	16,300	0.7920	13,422.51	12,909.44	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1793)	0.0000	1	(1.7937)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	21,300	0.7920	17,539.85	16,869.39	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2343)	0.0000	1	(2.3440)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	4,000	0.7920	3,293.87	3,167.96	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0440)	0.0000	1	(0.4402)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,900	0.7920	1,564.59	1,504.78	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0209)	0.0000	1	(0.2091)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	14,800	0.7920	12,187.31	11,721.45	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1628)	0.0000	1	(1.6287)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	19,200	0.7920	15,810.57	15,206.21	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2112)	0.0000	1	(2.1129)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	9,300	0.7920	7,658.24	7,365.51	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1023)	0.0000	1	(1.0234)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	14,700	0.7920	12,104.96	11,642.25	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1617)	0.0000	1	(1.6177)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	15,000	0.7920	12,352.00	11,879.85	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1650)	0.0000	1	(1.6507)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,700	0.7920	1,399.89	1,346.38	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0187)	0.0000	1	(0.1871)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,700	0.7920	1,399.89	1,346.38	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0187)	0.0000	1	(0.1871)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,000	0.7920	1,646.93	1,583.98	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0220)	0.0000	1	(0.2201)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,200	0.7920	1,811.63	1,742.38	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0242)	0.0000	1	(0.2421)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,800	0.7920	2,305.71	2,217.57	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0308)	0.0000	1	(0.3081)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	12,900	0.7920	10,622.72	10,216.67	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1419)	0.0000	1	(1.4196)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	7,000	0.7920	5,764.27	5,543.93	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0770)	0.0000	1	(0.7703)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	100	0.7920	82.35	79.20	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	6,400	0.7920	5,270.19	5,068.74	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0704)	0.0000	1	(0.7043)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,800	0.7920	1,482.24	1,425.58	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0198)	0.0000	1	(0.1981)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,100	0.7920	1,729.28	1,663.18	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0231)	0.0000	1	(0.2311)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	200	0.7920	164.69	158.40	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	1,100	0.7920	905.81	871.19	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0121)	0.0000	1	(0.1210)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	2,800	0.7920	2,305.71	2,217.57	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0308)	0.0000	1	(0.3081)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	29,200	0.7920	24,045.24	23,126.11	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3212)	0.0000	1	(3.2133)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	26,600	0.7920	21,904.22	21,066.93	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2926)	0.0000	1	(2.9272)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	200	0.7920	164.69	158.40	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	29,500	0.7920	24,292.28	23,363.70	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3245)	0.0000	1	(3.2463)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	800	0.7920	658.77	633.59	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0088)	0.0000	1	(0.0880)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	100	0.7920	82.35	79.20	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	10,300	0.7920	8,481.71	8,157.50	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1133)	0.0000	1	(1.1335)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	200	0.7920	164.69	158.40	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	19,600	0.7920	16,139.95	15,523.00	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2156)	0.0000	1	(2.1569)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	7,000	0.7920	5,764.27	5,543.93	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0770)	0.0000	1	(0.7703)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	5,900	0.7920	4,858.46	4,672.74	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0649)	0.0000	1	(0.6493)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	27,800	0.7920	22,892.38	22,017.32	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3058)	0.0000	1	(3.0592)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	3,100	0.7920	2,552.75	2,455.17	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0341)	0.0000	1	(0.3411)	02/07/2025
000791.ZK	01/08/2025	SDB3260122957	0	4,500	0.7920	3,705.60	3,563.95	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0495)	0.0000	1	(0.4952)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	16,000	0.7980	12,957.95	12,768.08	0.0000	4.3300	50.00	0.00	(1.5586)	(0.1773)	0.0000	1	(1.7359)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	7,500	0.7980	6,129.17	5,985.04	0.0000	4.3300	50.00	0.00	(0.7372)	(0.0831)	0.0000	1	(0.8203)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,100	0.7980	1,729.28	1,675.81	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0233)	0.0000	1	(0.2313)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/07/2025	SDB3260122957	0	3,200	0.7980	2,635.09	2,553.62	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0355)	0.0000	1	(0.3524)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	5,100	0.7980	4,199.68	4,069.83	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0565)	0.0000	1	(0.5617)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	9,900	0.7980	8,152.32	7,900.25	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1097)	0.0000	1	(1.0903)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,300	0.7980	1,070.51	1,037.41	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0144)	0.0000	1	(0.1432)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,200	0.7980	1,811.63	1,755.61	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0244)	0.0000	1	(0.2423)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	4,200	0.7980	3,458.56	3,351.62	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0466)	0.0000	1	(0.4625)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,400	0.7980	1,976.32	1,915.21	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0266)	0.0000	1	(0.2643)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,000	0.7980	4,940.80	4,788.03	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0665)	0.0000	1	(0.6608)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,100	0.7980	1,729.28	1,675.81	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0233)	0.0000	1	(0.2313)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,300	0.7980	2,717.44	2,633.42	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0366)	0.0000	1	(0.3634)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,100	0.7980	5,023.15	4,867.83	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0676)	0.0000	1	(0.6718)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,500	0.7980	2,882.13	2,793.02	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0388)	0.0000	1	(0.3854)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	7,000	0.7980	5,764.27	5,586.03	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0776)	0.0000	1	(0.7709)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	600	0.7980	494.08	478.80	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0067)	0.0000	1	(0.0661)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	300	0.7980	247.04	239.40	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0033)	0.0000	1	(0.0330)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	200	0.7980	164.69	159.60	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,100	0.7980	5,023.15	4,867.83	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0676)	0.0000	1	(0.6718)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,500	0.7980	2,882.13	2,793.02	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0388)	0.0000	1	(0.3854)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	11,300	0.7980	9,305.18	9,017.46	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1252)	0.0000	1	(1.2444)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,300	0.7980	5,187.84	5,027.43	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0698)	0.0000	1	(0.6938)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,500	0.7980	2,882.13	2,793.02	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0388)	0.0000	1	(0.3854)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,700	0.7980	3,046.83	2,952.62	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0410)	0.0000	1	(0.4075)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	800	0.7980	658.77	638.40	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0089)	0.0000	1	(0.0881)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	19,700	0.7980	16,222.30	15,720.70	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2183)	0.0000	1	(2.1695)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,900	0.7980	1,564.59	1,516.21	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0211)	0.0000	1	(0.2092)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	100	0.7980	82.35	79.80	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,200	0.7980	1,811.63	1,755.61	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0244)	0.0000	1	(0.2423)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	5,700	0.7980	4,693.76	4,548.63	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0632)	0.0000	1	(0.6277)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	5,800	0.7980	4,776.11	4,628.43	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0643)	0.0000	1	(0.6387)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,600	0.7980	1,317.55	1,276.81	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0177)	0.0000	1	(0.1762)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	4,200	0.7980	3,458.56	3,351.62	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0466)	0.0000	1	(0.4625)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	200	0.7980	164.69	159.60	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,300	0.7980	1,893.97	1,835.41	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0255)	0.0000	1	(0.2533)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	600	0.7980	494.08	478.80	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0067)	0.0000	1	(0.0661)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	10,200	0.7980	8,399.36	8,139.65	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1131)	0.0000	1	(1.1233)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,600	0.7980	5,434.88	5,266.83	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0732)	0.0000	1	(0.7268)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	400	0.7980	329.39	319.20	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0044)	0.0000	1	(0.0441)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	9,400	0.7980	7,740.59	7,501.25	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1042)	0.0000	1	(1.0352)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	5,300	0.7980	4,364.38	4,229.43	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0587)	0.0000	1	(0.5837)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,100	0.7980	1,729.28	1,675.81	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0233)	0.0000	1	(0.2313)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,300	0.7980	5,187.84	5,027.43	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0698)	0.0000	1	(0.6938)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	18,500	0.7980	15,234.14	14,763.09	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2050)	0.0000	1	(2.0374)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	12,100	0.7980	9,963.95	9,655.86	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1341)	0.0000	1	(1.3326)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	13,900	0.7980	11,446.19	11,092.27	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1541)	0.0000	1	(1.5308)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	37,000	0.7980	30,468.28	29,526.18	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4101)	0.0000	1	(4.0747)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	10,200	0.7980	8,399.36	8,139.65	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1131)	0.0000	1	(1.1233)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	700	0.7980	576.43	558.60	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0078)	0.0000	1	(0.0771)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,300	0.7980	1,070.51	1,037.41	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0144)	0.0000	1	(0.1432)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	11,500	0.7980	9,469.87	9,177.06	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1275)	0.0000	1	(1.2665)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,100	0.7980	5,023.15	4,867.83	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0676)	0.0000	1	(0.6718)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,000	0.7980	823.47	798.00	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0111)	0.0000	1	(0.1101)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	16,300	0.7980	13,422.51	13,007.48	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1807)	0.0000	1	(1.7951)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	21,300	0.7980	17,539.85	16,997.51	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2361)	0.0000	1	(2.3457)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/07/2025	SDB3260122957	0	4,000	0.7980	3,293.87	3,192.02	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0443)	0.0000	1	(0.4405)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,900	0.7980	1,564.59	1,516.21	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0211)	0.0000	1	(0.2092)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	14,800	0.7980	12,187.31	11,810.47	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1640)	0.0000	1	(1.6299)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	19,200	0.7980	15,810.57	15,321.70	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2128)	0.0000	1	(2.1145)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	9,300	0.7980	7,658.24	7,421.45	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1031)	0.0000	1	(1.0242)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	14,700	0.7980	12,104.96	11,730.67	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1629)	0.0000	1	(1.6189)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	15,000	0.7980	12,352.00	11,970.07	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1663)	0.0000	1	(1.6519)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,700	0.7980	1,399.89	1,356.61	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0188)	0.0000	1	(0.1872)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,700	0.7980	1,399.89	1,356.61	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0188)	0.0000	1	(0.1872)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,000	0.7980	1,646.93	1,596.01	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0222)	0.0000	1	(0.2203)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,200	0.7980	1,811.63	1,755.61	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0244)	0.0000	1	(0.2423)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,800	0.7980	2,305.71	2,234.41	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0310)	0.0000	1	(0.3084)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	12,900	0.7980	10,622.72	10,294.26	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1430)	0.0000	1	(1.4207)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	7,000	0.7980	5,764.27	5,586.03	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0776)	0.0000	1	(0.7709)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	100	0.7980	82.35	79.80	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	6,400	0.7980	5,270.19	5,107.23	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0709)	0.0000	1	(0.7048)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,800	0.7980	1,482.24	1,436.41	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0200)	0.0000	1	(0.1982)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,100	0.7980	1,729.28	1,675.81	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0233)	0.0000	1	(0.2313)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	200	0.7980	164.69	159.60	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	1,100	0.7980	905.81	877.81	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0122)	0.0000	1	(0.1211)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	2,800	0.7980	2,305.71	2,234.41	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0310)	0.0000	1	(0.3084)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	29,200	0.7980	24,045.24	23,301.75	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3236)	0.0000	1	(3.2157)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	26,600	0.7980	21,904.22	21,226.93	0.0000	4.3300	50.00	0.00	(2.6346)	(0.2948)	0.0000	1	(2.9294)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	200	0.7980	164.69	159.60	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	29,500	0.7980	24,292.28	23,541.15	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3270)	0.0000	1	(3.2488)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	800	0.7980	658.77	638.40	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0089)	0.0000	1	(0.0881)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	100	0.7980	82.35	79.80	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	10,300	0.7980	8,481.71	8,219.45	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1142)	0.0000	1	(1.1343)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	200	0.7980	164.69	159.60	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0022)	0.0000	1	(0.0220)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	19,600	0.7980	16,139.95	15,640.90	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2172)	0.0000	1	(2.1585)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	7,000	0.7980	5,764.27	5,586.03	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0776)	0.0000	1	(0.7709)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	5,900	0.7980	4,858.46	4,708.23	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0654)	0.0000	1	(0.6498)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	27,800	0.7980	22,892.38	22,184.54	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3081)	0.0000	1	(3.0616)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	3,100	0.7980	2,552.75	2,473.82	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0344)	0.0000	1	(0.3414)	02/07/2025
000791.ZK	01/07/2025	SDB3260122957	0	4,500	0.7980	3,705.60	3,591.02	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0499)	0.0000	1	(0.4956)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,100	0.8235	1,729.28	1,729.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0240)	0.0000	1	(0.2320)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,200	0.8235	2,635.09	2,635.09	0.0000	4.3300	50.00	0.00	(0.3169)	(0.0366)	0.0000	1	(0.3535)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	5,100	0.8235	4,199.68	4,199.68	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0583)	0.0000	1	(0.5635)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	9,900	0.8235	8,152.32	8,152.32	0.0000	4.3300	50.00	0.00	(0.9805)	(0.1132)	0.0000	1	(1.0938)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,300	0.8235	1,070.51	1,070.51	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0149)	0.0000	1	(0.1436)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,200	0.8235	1,811.63	1,811.63	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0252)	0.0000	1	(0.2431)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	4,200	0.8235	3,458.56	3,458.56	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0480)	0.0000	1	(0.4640)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,400	0.8235	1,976.32	1,976.32	0.0000	4.3300	50.00	0.00	(0.2377)	(0.0274)	0.0000	1	(0.2652)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,000	0.8235	4,940.80	4,940.80	0.0000	4.3300	50.00	0.00	(0.5943)	(0.0686)	0.0000	1	(0.6629)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,100	0.8235	1,729.28	1,729.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0240)	0.0000	1	(0.2320)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,300	0.8235	2,717.44	2,717.44	0.0000	4.3300	50.00	0.00	(0.3268)	(0.0377)	0.0000	1	(0.3646)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,100	0.8235	5,023.15	5,023.15	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0698)	0.0000	1	(0.6739)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,500	0.8235	2,882.13	2,882.13	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0400)	0.0000	1	(0.3867)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	7,000	0.8235	5,764.27	5,764.27	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0801)	0.0000	1	(0.7734)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	600	0.8235	494.08	494.08	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0069)	0.0000	1	(0.0663)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	300	0.8235	247.04	247.04	0.0000	4.3300	50.00	0.00	(0.0297)	(0.0034)	0.0000	1	(0.0331)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	200	0.8235	164.69	164.69	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,100	0.8235	5,023.15	5,023.15	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0698)	0.0000	1	(0.6739)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/06/2025	SDB3260122957	0	3,500	0.8235	2,882.13	2,882.13	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0400)	0.0000	1	(0.3867)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	11,300	0.8235	9,305.18	9,305.18	0.0000	4.3300	50.00	0.00	(1.1192)	(0.1292)	0.0000	1	(1.2484)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,300	0.8235	5,187.84	5,187.84	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0721)	0.0000	1	(0.6960)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,500	0.8235	2,882.13	2,882.13	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0400)	0.0000	1	(0.3867)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,700	0.8235	3,046.83	3,046.83	0.0000	4.3300	50.00	0.00	(0.3665)	(0.0423)	0.0000	1	(0.4088)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	800	0.8235	658.77	658.77	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0884)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	19,700	0.8235	16,222.30	16,222.30	0.0000	4.3300	50.00	0.00	(1.9512)	(0.2253)	0.0000	1	(2.1765)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,900	0.8235	1,564.59	1,564.59	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0217)	0.0000	1	(0.2099)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	100	0.8235	82.35	82.35	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,200	0.8235	1,811.63	1,811.63	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0252)	0.0000	1	(0.2431)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	5,700	0.8235	4,693.76	4,693.76	0.0000	4.3300	50.00	0.00	(0.5646)	(0.0652)	0.0000	1	(0.6297)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	5,800	0.8235	4,776.11	4,776.11	0.0000	4.3300	50.00	0.00	(0.5745)	(0.0663)	0.0000	1	(0.6408)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,600	0.8235	1,317.55	1,317.55	0.0000	4.3300	50.00	0.00	(0.1585)	(0.0183)	0.0000	1	(0.1768)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	4,200	0.8235	3,458.56	3,458.56	0.0000	4.3300	50.00	0.00	(0.4160)	(0.0480)	0.0000	1	(0.4640)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	200	0.8235	164.69	164.69	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,300	0.8235	1,893.97	1,893.97	0.0000	4.3300	50.00	0.00	(0.2278)	(0.0263)	0.0000	1	(0.2541)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	600	0.8235	494.08	494.08	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0069)	0.0000	1	(0.0663)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	10,200	0.8235	8,399.36	8,399.36	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1167)	0.0000	1	(1.1269)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,600	0.8235	5,434.88	5,434.88	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0755)	0.0000	1	(0.7292)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	400	0.8235	329.39	329.39	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0046)	0.0000	1	(0.0442)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	9,400	0.8235	7,740.59	7,740.59	0.0000	4.3300	50.00	0.00	(0.9310)	(0.1075)	0.0000	1	(1.0385)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	5,300	0.8235	4,364.38	4,364.38	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0606)	0.0000	1	(0.5856)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,100	0.8235	1,729.28	1,729.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0240)	0.0000	1	(0.2320)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,300	0.8235	5,187.84	5,187.84	0.0000	4.3300	50.00	0.00	(0.6240)	(0.0721)	0.0000	1	(0.6960)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	18,500	0.8235	15,234.14	15,234.14	0.0000	4.3300	50.00	0.00	(1.8323)	(0.2116)	0.0000	1	(2.0439)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	12,100	0.8235	9,963.95	9,963.95	0.0000	4.3300	50.00	0.00	(1.1984)	(0.1384)	0.0000	1	(1.3368)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	13,900	0.8235	11,446.19	11,446.19	0.0000	4.3300	50.00	0.00	(1.3767)	(0.1590)	0.0000	1	(1.5357)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	37,000	0.8235	30,468.28	30,468.28	0.0000	4.3300	50.00	0.00	(3.6647)	(0.4232)	0.0000	1	(4.0878)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	10,200	0.8235	8,399.36	8,399.36	0.0000	4.3300	50.00	0.00	(1.0103)	(0.1167)	0.0000	1	(1.1269)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	700	0.8235	576.43	576.43	0.0000	4.3300	50.00	0.00	(0.0693)	(0.0080)	0.0000	1	(0.0773)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,300	0.8235	1,070.51	1,070.51	0.0000	4.3300	50.00	0.00	(0.1288)	(0.0149)	0.0000	1	(0.1436)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	11,500	0.8235	9,469.87	9,469.87	0.0000	4.3300	50.00	0.00	(1.1390)	(0.1315)	0.0000	1	(1.2705)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,100	0.8235	5,023.15	5,023.15	0.0000	4.3300	50.00	0.00	(0.6042)	(0.0698)	0.0000	1	(0.6739)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,000	0.8235	823.47	823.47	0.0000	4.3300	50.00	0.00	(0.0990)	(0.0114)	0.0000	1	(0.1105)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	16,300	0.8235	13,422.51	13,422.51	0.0000	4.3300	50.00	0.00	(1.6144)	(0.1864)	0.0000	1	(1.8009)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	21,300	0.8235	17,539.85	17,539.85	0.0000	4.3300	50.00	0.00	(2.1097)	(0.2436)	0.0000	1	(2.3533)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	4,000	0.8235	3,293.87	3,293.87	0.0000	4.3300	50.00	0.00	(0.3962)	(0.0457)	0.0000	1	(0.4419)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,900	0.8235	1,564.59	1,564.59	0.0000	4.3300	50.00	0.00	(0.1882)	(0.0217)	0.0000	1	(0.2099)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	14,800	0.8235	12,187.31	12,187.31	0.0000	4.3300	50.00	0.00	(1.4659)	(0.1693)	0.0000	1	(1.6351)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	19,200	0.8235	15,810.57	15,810.57	0.0000	4.3300	50.00	0.00	(1.9017)	(0.2196)	0.0000	1	(2.1213)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	9,300	0.8235	7,658.24	7,658.24	0.0000	4.3300	50.00	0.00	(0.9211)	(0.1064)	0.0000	1	(1.0275)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	14,700	0.8235	12,104.96	12,104.96	0.0000	4.3300	50.00	0.00	(1.4560)	(0.1681)	0.0000	1	(1.6241)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	15,000	0.8235	12,352.00	12,352.00	0.0000	4.3300	50.00	0.00	(1.4857)	(0.1716)	0.0000	1	(1.6572)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,700	0.8235	1,399.89	1,399.89	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0194)	0.0000	1	(0.1878)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,700	0.8235	1,399.89	1,399.89	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0194)	0.0000	1	(0.1878)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,000	0.8235	1,646.93	1,646.93	0.0000	4.3300	50.00	0.00	(0.1981)	(0.0229)	0.0000	1	(0.2210)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,200	0.8235	1,811.63	1,811.63	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0252)	0.0000	1	(0.2431)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,800	0.8235	2,305.71	2,305.71	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0320)	0.0000	1	(0.3093)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	12,900	0.8235	10,622.72	10,622.72	0.0000	4.3300	50.00	0.00	(1.2777)	(0.1475)	0.0000	1	(1.4252)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	7,000	0.8235	5,764.27	5,764.27	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0801)	0.0000	1	(0.7734)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	100	0.8235	82.35	82.35	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	6,400	0.8235	5,270.19	5,270.19	0.0000	4.3300	50.00	0.00	(0.6339)	(0.0732)	0.0000	1	(0.7071)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,800	0.8235	1,482.24	1,482.24	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0206)	0.0000	1	(0.1989)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000791.ZK	01/06/2025	SDB3260122957	0	2,100	0.8235	1,729.28	1,729.28	0.0000	4.3300	50.00	0.00	(0.2080)	(0.0240)	0.0000	1	(0.2320)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	200	0.8235	164.69	164.69	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	1,100	0.8235	905.81	905.81	0.0000	4.3300	50.00	0.00	(0.1089)	(0.0126)	0.0000	1	(0.1215)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	2,800	0.8235	2,305.71	2,305.71	0.0000	4.3300	50.00	0.00	(0.2773)	(0.0320)	0.0000	1	(0.3093)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	29,200	0.8235	24,045.24	24,045.24	0.0000	4.3300	50.00	0.00	(2.8921)	(0.3340)	0.0000	1	(3.2261)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	26,600	0.8235	21,904.22	21,904.22	0.0000	4.3300	50.00	0.00	(2.6346)	(0.3042)	0.0000	1	(2.9388)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	200	0.8235	164.69	164.69	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	29,500	0.8235	24,292.28	24,292.28	0.0000	4.3300	50.00	0.00	(2.9218)	(0.3374)	0.0000	1	(3.2592)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	800	0.8235	658.77	658.77	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0884)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	100	0.8235	82.35	82.35	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	10,300	0.8235	8,481.71	8,481.71	0.0000	4.3300	50.00	0.00	(1.0202)	(0.1178)	0.0000	1	(1.1380)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	200	0.8235	164.69	164.69	0.0000	4.3300	50.00	0.00	(0.0198)	(0.0023)	0.0000	1	(0.0221)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	19,600	0.8235	16,139.95	16,139.95	0.0000	4.3300	50.00	0.00	(1.9413)	(0.2242)	0.0000	1	(2.1654)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	7,000	0.8235	5,764.27	5,764.27	0.0000	4.3300	50.00	0.00	(0.6933)	(0.0801)	0.0000	1	(0.7734)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	5,900	0.8235	4,858.46	4,858.46	0.0000	4.3300	50.00	0.00	(0.5844)	(0.0675)	0.0000	1	(0.6518)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	27,800	0.8235	22,892.38	22,892.38	0.0000	4.3300	50.00	0.00	(2.7534)	(0.3179)	0.0000	1	(3.0714)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	3,100	0.8235	2,552.75	2,552.75	0.0000	4.3300	50.00	0.00	(0.3070)	(0.0355)	0.0000	1	(0.3425)	02/07/2025
000791.ZK	01/06/2025	SDB3260122957	0	4,500	0.8235	3,705.60	3,705.60	0.0000	4.3300	50.00	0.00	(0.4457)	(0.0515)	0.0000	1	(0.4972)	02/07/2025
TOTAL GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(832.0307)	(92.4637)	0.0000		(924.4944)	
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000776.ZK	01/17/2025	SDB3261097777	0	2,400	2.1234	5,152.81	5,096.20	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0708)	0.0000	1	(0.6905)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	900	2.1234	1,929.32	1,911.08	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0265)	0.0000	1	(0.2586)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	3,100	2.1234	6,862.36	6,582.59	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0914)	0.0000	1	(0.9168)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	4,600	2.1234	10,182.85	9,767.72	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1357)	0.0000	1	(1.3604)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	100	2.1234	221.37	212.34	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	100	2.1234	221.37	212.34	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	600	2.1234	1,328.20	1,274.05	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0177)	0.0000	1	(0.1774)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	200	2.1234	442.73	424.68	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0591)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	6,200	2.1234	13,724.72	13,165.19	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1828)	0.0000	1	(1.8336)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	100	2.1234	221.37	212.34	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	1,200	2.1234	2,656.40	2,548.10	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0354)	0.0000	1	(0.3549)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	19,700	2.1234	43,609.18	41,831.31	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5810)	0.0000	1	(5.8262)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	22,500	2.1234	49,807.44	47,776.88	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6636)	0.0000	1	(6.6543)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	9,900	2.1234	21,915.27	21,021.83	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2920)	0.0000	1	(2.9279)	02/07/2025
000776.ZK	01/17/2025	SDB3261097777	0	500	2.1234	1,106.83	1,061.71	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0147)	0.0000	1	(0.1479)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	2,400	2.0683	5,152.81	4,963.90	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0689)	0.0000	1	(0.6887)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	900	2.0683	1,929.32	1,861.46	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0259)	0.0000	1	(0.2579)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	3,100	2.0683	6,862.36	6,411.70	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0891)	0.0000	1	(0.9144)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	4,600	2.0683	10,182.85	9,514.13	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1321)	0.0000	1	(1.3569)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	100	2.0683	221.37	206.83	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	100	2.0683	221.37	206.83	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	600	2.0683	1,328.20	1,240.97	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0172)	0.0000	1	(0.1770)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	200	2.0683	442.73	413.66	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0590)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	6,200	2.0683	13,724.72	12,823.40	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1781)	0.0000	1	(1.8289)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	100	2.0683	221.37	206.83	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	1,200	2.0683	2,656.40	2,481.95	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0345)	0.0000	1	(0.3540)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	19,700	2.0683	43,609.18	40,745.31	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5659)	0.0000	1	(5.8111)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	22,500	2.0683	49,807.44	46,536.53	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6463)	0.0000	1	(6.6371)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	9,900	2.0683	21,915.27	20,476.07	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2844)	0.0000	1	(2.9203)	02/07/2025
000776.ZK	01/16/2025	SDB3261097777	0	500	2.0683	1,106.83	1,034.14	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0144)	0.0000	1	(0.1475)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	2,400	2.0571	5,152.81	4,937.15	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0686)	0.0000	1	(0.6883)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	900	2.0571	1,929.32	1,851.43	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0257)	0.0000	1	(0.2578)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000776.ZK	01/15/2025	SDB3261097777	0	3,100	2.0571	6,862.36	6,377.15	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0886)	0.0000	1	(0.9140)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	4,600	2.0571	10,182.85	9,462.87	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1314)	0.0000	1	(1.3562)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	100	2.0571	221.37	205.71	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	100	2.0571	221.37	205.71	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	600	2.0571	1,328.20	1,234.29	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0171)	0.0000	1	(0.1769)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	200	2.0571	442.73	411.43	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0057)	0.0000	1	(0.0590)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	6,200	2.0571	13,724.72	12,754.31	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1771)	0.0000	1	(1.8279)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	100	2.0571	221.37	205.71	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	1,200	2.0571	2,656.40	2,468.58	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0343)	0.0000	1	(0.3538)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	19,700	2.0571	43,609.18	40,525.78	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5629)	0.0000	1	(5.8081)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	22,500	2.0571	49,807.44	46,285.78	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6429)	0.0000	1	(6.6336)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	9,900	2.0571	21,915.27	20,365.75	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2829)	0.0000	1	(2.9188)	02/07/2025
000776.ZK	01/15/2025	SDB3261097777	0	500	2.0571	1,106.83	1,028.57	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0143)	0.0000	1	(0.1474)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	2,400	2.0814	5,152.81	4,995.48	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0694)	0.0000	1	(0.6892)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	900	2.0814	1,929.32	1,873.30	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0260)	0.0000	1	(0.2581)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	3,100	2.0814	6,862.36	6,452.49	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0896)	0.0000	1	(0.9150)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	4,600	2.0814	10,182.85	9,574.67	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1330)	0.0000	1	(1.3578)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	100	2.0814	221.37	208.14	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	100	2.0814	221.37	208.14	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	600	2.0814	1,328.20	1,248.87	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0173)	0.0000	1	(0.1771)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	200	2.0814	442.73	416.29	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0590)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	6,200	2.0814	13,724.72	12,904.98	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1792)	0.0000	1	(1.8300)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	100	2.0814	221.37	208.14	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	1,200	2.0814	2,656.40	2,497.74	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0347)	0.0000	1	(0.3542)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	19,700	2.0814	43,609.18	41,004.55	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5695)	0.0000	1	(5.8147)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	22,500	2.0814	49,807.44	46,832.60	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6505)	0.0000	1	(6.6412)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	9,900	2.0814	21,915.27	20,606.35	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2862)	0.0000	1	(2.9221)	02/07/2025
000776.ZK	01/14/2025	SDB3261097777	0	500	2.0814	1,106.83	1,040.72	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0145)	0.0000	1	(0.1476)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	2,400	2.1001	5,152.81	5,040.15	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0700)	0.0000	1	(0.6898)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	900	2.1001	1,929.32	1,890.06	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0263)	0.0000	1	(0.2583)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	3,100	2.1001	6,862.36	6,510.20	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0904)	0.0000	1	(0.9158)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	4,600	2.1001	10,182.85	9,660.29	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1342)	0.0000	1	(1.3589)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	100	2.1001	221.37	210.01	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	100	2.1001	221.37	210.01	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	600	2.1001	1,328.20	1,260.04	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	200	2.1001	442.73	420.01	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	6,200	2.1001	13,724.72	13,020.39	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1808)	0.0000	1	(1.8316)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	100	2.1001	221.37	210.01	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	1,200	2.1001	2,656.40	2,520.08	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0350)	0.0000	1	(0.3545)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	19,700	2.1001	43,609.18	41,371.24	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5746)	0.0000	1	(5.8198)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	22,500	2.1001	49,807.44	47,251.42	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6563)	0.0000	1	(6.6470)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	9,900	2.1001	21,915.27	20,790.62	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2888)	0.0000	1	(2.9247)	02/07/2025
000776.ZK	01/13/2025	SDB3261097777	0	500	2.1001	1,106.83	1,050.03	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0146)	0.0000	1	(0.1477)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	2,400	2.1250	5,152.81	5,100.05	0.0000	4.3300	50.00	0.00	(1.8593)	(0.2125)	0.0000	3	(2.0718)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	900	2.1250	1,929.32	1,912.52	0.0000	4.3300	50.00	0.00	(0.6962)	(0.0797)	0.0000	3	(0.7759)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	3,100	2.1250	6,862.36	6,587.56	0.0000	4.3300	50.00	0.00	(2.4762)	(0.2745)	0.0000	3	(2.7506)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	4,600	2.1250	10,182.85	9,775.09	0.0000	4.3300	50.00	0.00	(3.6743)	(0.4073)	0.0000	3	(4.0816)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	100	2.1250	221.37	212.50	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0089)	0.0000	3	(0.0887)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	100	2.1250	221.37	212.50	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0089)	0.0000	3	(0.0887)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	600	2.1250	1,328.20	1,275.01	0.0000	4.3300	50.00	0.00	(0.4793)	(0.0531)	0.0000	3	(0.5324)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	200	2.1250	442.73	425.00	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0177)	0.0000	3	(0.1775)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	6,200	2.1250	13,724.72	13,175.12	0.0000	4.3300	50.00	0.00	(4.9523)	(0.5490)	0.0000	3	(5.5013)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	100	2.1250	221.37	212.50	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0089)	0.0000	3	(0.0887)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000776.ZK	01/10/2025	SDB3261097777	0	1,200	2.1250	2,656.40	2,550.02	0.0000	4.3300	50.00	0.00	(0.9585)	(0.1063)	0.0000	3	(1.0648)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	19,700	2.1250	43,609.18	41,862.89	0.0000	4.3300	50.00	0.00	(15.7356)	(1.7443)	0.0000	3	(17.4799)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	22,500	2.1250	49,807.44	47,812.95	0.0000	4.3300	50.00	0.00	(17.9722)	(1.9922)	0.0000	3	(19.9644)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	9,900	2.1250	21,915.27	21,037.70	0.0000	4.3300	50.00	0.00	(7.9078)	(0.8766)	0.0000	3	(8.7843)	02/07/2025
000776.ZK	01/10/2025	SDB3261097777	0	500	2.1250	1,106.83	1,062.51	0.0000	4.3300	50.00	0.00	(0.3994)	(0.0443)	0.0000	3	(0.4437)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	2,400	2.1055	5,152.81	5,053.15	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0702)	0.0000	1	(0.6900)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	900	2.1055	1,929.32	1,894.93	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0263)	0.0000	1	(0.2584)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	3,100	2.1055	6,862.36	6,526.98	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0907)	0.0000	1	(0.9160)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	4,600	2.1055	10,182.85	9,685.20	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1345)	0.0000	1	(1.3593)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	100	2.1055	221.37	210.55	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	100	2.1055	221.37	210.55	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	600	2.1055	1,328.20	1,263.29	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	200	2.1055	442.73	421.10	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0591)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	6,200	2.1055	13,724.72	13,053.96	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1813)	0.0000	1	(1.8321)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	100	2.1055	221.37	210.55	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	1,200	2.1055	2,656.40	2,526.57	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0351)	0.0000	1	(0.3546)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	19,700	2.1055	43,609.18	41,477.92	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5761)	0.0000	1	(5.8213)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	22,500	2.1055	49,807.44	47,373.26	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6580)	0.0000	1	(6.6487)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	9,900	2.1055	21,915.27	20,844.23	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2895)	0.0000	1	(2.9254)	02/07/2025
000776.ZK	01/09/2025	SDB3261097777	0	500	2.1055	1,106.83	1,052.74	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0146)	0.0000	1	(0.1477)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	2,400	2.0747	5,152.81	4,979.31	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0692)	0.0000	1	(0.6889)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	900	2.0747	1,929.32	1,867.24	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0259)	0.0000	1	(0.2580)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	3,100	2.0747	6,862.36	6,431.61	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0893)	0.0000	1	(0.9147)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	4,600	2.0747	10,182.85	9,543.68	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1326)	0.0000	1	(1.3573)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	100	2.0747	221.37	207.47	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	100	2.0747	221.37	207.47	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	600	2.0747	1,328.20	1,244.83	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0173)	0.0000	1	(0.1770)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	200	2.0747	442.73	414.94	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0058)	0.0000	1	(0.0590)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	6,200	2.0747	13,724.72	12,863.23	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1787)	0.0000	1	(1.8294)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	100	2.0747	221.37	207.47	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	1,200	2.0747	2,656.40	2,489.66	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0346)	0.0000	1	(0.3541)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	19,700	2.0747	43,609.18	40,871.87	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5677)	0.0000	1	(5.8129)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	22,500	2.0747	49,807.44	46,681.07	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6483)	0.0000	1	(6.6391)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	9,900	2.0747	21,915.27	20,539.67	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2853)	0.0000	1	(2.9212)	02/07/2025
000776.ZK	01/08/2025	SDB3261097777	0	500	2.0747	1,106.83	1,037.36	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0144)	0.0000	1	(0.1475)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	2,400	2.1098	5,152.81	5,063.51	0.0000	4.3300	50.00	0.00	(0.6198)	(0.0703)	0.0000	1	(0.6901)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	900	2.1098	1,929.32	1,898.81	0.0000	4.3300	50.00	0.00	(0.2321)	(0.0264)	0.0000	1	(0.2584)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	3,100	2.1098	6,862.36	6,540.36	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0908)	0.0000	1	(0.9162)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	4,600	2.1098	10,182.85	9,705.05	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1348)	0.0000	1	(1.3596)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	100	2.1098	221.37	210.98	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	100	2.1098	221.37	210.98	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	600	2.1098	1,328.20	1,265.88	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0176)	0.0000	1	(0.1773)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	200	2.1098	442.73	421.96	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0059)	0.0000	1	(0.0591)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	6,200	2.1098	13,724.72	13,080.72	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1817)	0.0000	1	(1.8325)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	100	2.1098	221.37	210.98	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0296)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	1,200	2.1098	2,656.40	2,531.75	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0352)	0.0000	1	(0.3547)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	19,700	2.1098	43,609.18	41,562.94	0.0000	4.3300	50.00	0.00	(5.2452)	(0.5773)	0.0000	1	(5.8225)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	22,500	2.1098	49,807.44	47,470.36	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6593)	0.0000	1	(6.6500)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	9,900	2.1098	21,915.27	20,886.96	0.0000	4.3300	50.00	0.00	(2.6359)	(0.2901)	0.0000	1	(2.9260)	02/07/2025
000776.ZK	01/07/2025	SDB3261097777	0	500	2.1098	1,106.83	1,054.90	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0147)	0.0000	1	(0.1478)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	3,100	2.2137	6,862.36	6,862.36	0.0000	4.3300	50.00	0.00	(0.8254)	(0.0953)	0.0000	1	(0.9207)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	4,600	2.2137	10,182.85	10,182.85	0.0000	4.3300	50.00	0.00	(1.2248)	(0.1414)	0.0000	1	(1.3662)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	100	2.2137	221.37	221.37	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0031)	0.0000	1	(0.0297)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000776.ZK	01/06/2025	SDB3261097777	0	100	2.2137	221.37	221.37	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0031)	0.0000	1	(0.0297)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	600	2.2137	1,328.20	1,328.20	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0184)	0.0000	1	(0.1782)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	200	2.2137	442.73	442.73	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	6,200	2.2137	13,724.72	13,724.72	0.0000	4.3300	50.00	0.00	(1.6508)	(0.1906)	0.0000	1	(1.8414)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	100	2.2137	221.37	221.37	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0031)	0.0000	1	(0.0297)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	1,200	2.2137	2,656.40	2,656.40	0.0000	4.3300	50.00	0.00	(0.3195)	(0.0369)	0.0000	1	(0.3564)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	19,700	2.2137	43,609.18	43,609.18	0.0000	4.3300	50.00	0.00	(5.2452)	(0.6057)	0.0000	1	(5.8509)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	22,500	2.2137	49,807.44	49,807.44	0.0000	4.3300	50.00	0.00	(5.9907)	(0.6918)	0.0000	1	(6.6825)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	9,900	2.2137	21,915.27	21,915.27	0.0000	4.3300	50.00	0.00	(2.6359)	(0.3044)	0.0000	1	(2.9403)	02/07/2025
000776.ZK	01/06/2025	SDB3261097777	0	500	2.2137	1,106.83	1,106.83	0.0000	4.3300	50.00	0.00	(0.1331)	(0.0154)	0.0000	1	(0.1485)	02/07/2025
TOTAL GF SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND													(229.1898)	(25.2428)	0.0000	(254.4326)	
GLOBAL UNICHIP CORPORATION CMN																	
3443.TW	01/17/2025	SDB3260661464	0	1,000	36.1519	41,463.42	36,151.87	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3013)	0.0000	1	(5.2884)	02/04/2025
3443.TW	01/16/2025	SDB3260661464	0	1,000	36.4191	41,463.42	36,419.14	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3035)	0.0000	1	(5.2906)	02/04/2025
3443.TW	01/15/2025	SDB3260661464	0	1,000	35.6334	41,463.42	35,633.40	0.0000	4.3300	30.00	0.00	(4.9871)	(0.2969)	0.0000	1	(5.2841)	02/04/2025
3443.TW	01/14/2025	SDB3260661464	0	1,000	38.5304	41,463.42	38,530.38	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3211)	0.0000	1	(5.3082)	02/04/2025
3443.TW	01/13/2025	SDB3260661464	0	1,000	39.3103	41,463.42	39,310.32	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3276)	0.0000	1	(5.3147)	02/04/2025
3443.TW	01/10/2025	SDB3260661464	0	1,000	39.2395	41,463.42	39,239.54	0.0000	4.3300	30.00	0.00	(14.9614)	(0.9810)	0.0000	3	(15.9424)	02/04/2025
3443.TW	01/09/2025	SDB3260661464	0	1,000	40.9748	41,463.42	40,974.83	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3415)	0.0000	1	(5.3286)	02/04/2025
3443.TW	01/08/2025	SDB3260661464	0	1,000	40.6862	41,463.42	40,686.20	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3391)	0.0000	1	(5.3262)	02/04/2025
3443.TW	01/07/2025	SDB3260661464	0	1,000	38.5432	41,463.42	38,543.25	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3212)	0.0000	1	(5.3083)	02/04/2025
3443.TW	01/06/2025	SDB3260661464	0	1,000	39.1255	41,463.42	39,125.54	0.0000	4.3300	30.00	0.00	(4.9871)	(0.3260)	0.0000	1	(5.3132)	02/04/2025
3443.TW	01/03/2025	SDB3260661464	0	1,000	41.4634	41,463.42	41,463.42	0.0000	4.3300	30.00	0.00	(14.9614)	(1.0366)	0.0000	3	(15.9980)	02/04/2025
TOTAL GLOBAL UNICHIP CORPORATION CMN													(74.8069)	(4.8957)	0.0000	(79.7026)	
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
002410.ZK	01/17/2025	SDB3260123054	0	1,100	1.4973	1,578.45	1,647.01	0.0000	4.3300	50.00	0.00	(0.1899)	(0.0229)	0.0000	1	(0.2127)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	300	1.4973	437.22	449.18	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0062)	0.0000	1	(0.0588)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	145.32	149.73	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0021)	0.0000	1	(0.0196)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,800	1.4973	2,699.86	2,695.11	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0374)	0.0000	1	(0.3622)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,200	1.4973	1,796.35	1,796.74	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0250)	0.0000	1	(0.2410)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	600	1.4973	963.58	898.37	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0125)	0.0000	1	(0.1284)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,100	1.4973	1,766.56	1,647.01	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0229)	0.0000	1	(0.2354)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,800	1.4973	2,890.74	2,695.11	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0374)	0.0000	1	(0.3851)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	2,800	1.4973	4,496.70	4,192.39	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0582)	0.0000	1	(0.5991)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	19,800	1.4973	31,798.11	29,646.16	0.0000	4.3300	50.00	0.00	(3.8246)	(0.4118)	0.0000	1	(4.2364)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	4,300	1.4973	6,905.65	6,438.31	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0894)	0.0000	1	(0.9200)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,100	1.4973	1,766.56	1,647.01	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0229)	0.0000	1	(0.2354)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,300	1.4973	2,087.75	1,946.47	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0270)	0.0000	1	(0.2781)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	25,000	1.4973	40,149.13	37,432.03	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5199)	0.0000	1	(5.3489)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	17,000	1.4973	27,301.41	25,453.78	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3535)	0.0000	1	(3.6373)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	24,600	1.4973	39,506.74	36,833.11	0.0000	4.3300	50.00	0.00	(4.7518)	(0.5116)	0.0000	1	(5.2634)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	800	1.4973	1,284.77	1,197.82	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0166)	0.0000	1	(0.1712)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	2,100	1.4973	3,372.53	3,144.29	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0437)	0.0000	1	(0.4493)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,200	1.4973	1,927.16	1,796.74	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0250)	0.0000	1	(0.2567)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	3,100	1.4973	4,978.49	4,641.57	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0645)	0.0000	1	(0.6633)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	11,400	1.4973	18,308.00	17,069.00	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2371)	0.0000	1	(2.4391)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,900	1.4973	3,051.33	2,844.83	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0395)	0.0000	1	(0.4065)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	6,300	1.4973	10,117.58	9,432.87	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1310)	0.0000	1	(1.3479)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	8,300	1.4973	13,329.51	12,427.43	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1726)	0.0000	1	(1.7758)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLDOND COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/17/2025	SDB3260123054	0	4,200	1.4973	6,745.05	6,288.58	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0873)	0.0000	1	(0.8986)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	4,800	1.4973	7,708.63	7,186.95	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0998)	0.0000	1	(1.0270)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	900	1.4973	1,445.37	1,347.55	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0187)	0.0000	1	(0.1926)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	3,100	1.4973	4,978.49	4,641.57	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0645)	0.0000	1	(0.6633)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	2,100	1.4973	3,372.53	3,144.29	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0437)	0.0000	1	(0.4493)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	500	1.4973	802.98	748.64	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0104)	0.0000	1	(0.1070)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	6,700	1.4973	10,759.97	10,031.78	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1393)	0.0000	1	(1.4335)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	1,200	1.4973	1,927.16	1,796.74	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0250)	0.0000	1	(0.2567)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	15,400	1.4973	24,731.86	23,058.13	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3203)	0.0000	1	(3.2949)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	100	1.4973	160.60	149.73	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/17/2025	SDB3260123054	0	7,400	1.4973	11,884.14	11,079.88	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1539)	0.0000	1	(1.5833)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,100	1.4469	1,578.45	1,591.54	0.0000	4.3300	50.00	0.00	(0.1899)	(0.0221)	0.0000	1	(0.2120)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	300	1.4469	437.22	434.06	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0060)	0.0000	1	(0.0586)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	145.32	144.69	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,800	1.4469	2,699.86	2,604.33	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0362)	0.0000	1	(0.3609)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,200	1.4469	1,796.35	1,736.22	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0241)	0.0000	1	(0.2402)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	600	1.4469	963.58	868.11	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0121)	0.0000	1	(0.1280)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,100	1.4469	1,766.56	1,591.54	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0221)	0.0000	1	(0.2346)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,800	1.4469	2,890.74	2,604.33	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0362)	0.0000	1	(0.3839)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	2,800	1.4469	4,496.70	4,051.18	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0563)	0.0000	1	(0.5971)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	19,800	1.4469	31,798.11	28,647.65	0.0000	4.3300	50.00	0.00	(3.8246)	(0.3979)	0.0000	1	(4.2225)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	4,300	1.4469	6,905.65	6,221.46	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0864)	0.0000	1	(0.9170)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,100	1.4469	1,766.56	1,591.54	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0221)	0.0000	1	(0.2346)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,300	1.4469	2,087.75	1,880.91	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0261)	0.0000	1	(0.2772)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	25,000	1.4469	40,149.13	36,171.28	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5024)	0.0000	1	(5.3314)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	17,000	1.4469	27,301.41	24,596.47	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3416)	0.0000	1	(3.6254)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	24,600	1.4469	39,506.74	35,592.53	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4943)	0.0000	1	(5.2461)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	800	1.4469	1,284.77	1,157.48	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0161)	0.0000	1	(0.1706)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	2,100	1.4469	3,372.53	3,038.39	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0422)	0.0000	1	(0.4478)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,200	1.4469	1,927.16	1,736.22	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0241)	0.0000	1	(0.2559)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	3,100	1.4469	4,978.49	4,485.24	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0623)	0.0000	1	(0.6611)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	11,400	1.4469	18,308.00	16,494.10	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2291)	0.0000	1	(2.4311)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,900	1.4469	3,051.33	2,749.02	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0382)	0.0000	1	(0.4052)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	6,300	1.4469	10,117.58	9,115.16	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1266)	0.0000	1	(1.3435)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	8,300	1.4469	13,329.51	12,008.86	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1668)	0.0000	1	(1.7700)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	4,200	1.4469	6,745.05	6,076.77	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0844)	0.0000	1	(0.8957)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	4,800	1.4469	7,708.63	6,944.88	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0965)	0.0000	1	(1.0236)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	900	1.4469	1,445.37	1,302.17	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0181)	0.0000	1	(0.1919)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	3,100	1.4469	4,978.49	4,485.24	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0623)	0.0000	1	(0.6611)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	2,100	1.4469	3,372.53	3,038.39	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0422)	0.0000	1	(0.4478)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	500	1.4469	802.98	723.43	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0100)	0.0000	1	(0.1066)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	6,700	1.4469	10,759.97	9,693.90	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1346)	0.0000	1	(1.4288)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	1,200	1.4469	1,927.16	1,736.22	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0241)	0.0000	1	(0.2559)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/16/2025	SDB3260123054	0	15,400	1.4469	24,731.86	22,281.51	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3095)	0.0000	1	(3.2842)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	100	1.4469	160.60	144.69	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/16/2025	SDB3260123054	0	7,400	1.4469	11,884.14	10,706.70	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1487)	0.0000	1	(1.5781)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,100	1.4100	1,578.45	1,550.95	0.0000	4.3300	50.00	0.00	(0.1899)	(0.0215)	0.0000	1	(0.2114)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	300	1.4100	437.22	422.99	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0059)	0.0000	1	(0.0585)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	145.32	141.00	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0194)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,800	1.4100	2,699.86	2,537.92	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0352)	0.0000	1	(0.3600)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,200	1.4100	1,796.35	1,691.94	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0235)	0.0000	1	(0.2396)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	600	1.4100	963.58	845.97	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0117)	0.0000	1	(0.1276)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,100	1.4100	1,766.56	1,550.95	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0215)	0.0000	1	(0.2340)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,800	1.4100	2,890.74	2,537.92	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0352)	0.0000	1	(0.3829)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	2,800	1.4100	4,496.70	3,947.87	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0548)	0.0000	1	(0.5957)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	19,800	1.4100	31,798.11	27,917.09	0.0000	4.3300	50.00	0.00	(3.8246)	(0.3877)	0.0000	1	(4.2123)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	4,300	1.4100	6,905.65	6,062.80	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0842)	0.0000	1	(0.9148)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,100	1.4100	1,766.56	1,550.95	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0215)	0.0000	1	(0.2340)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,300	1.4100	2,087.75	1,832.94	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0255)	0.0000	1	(0.2766)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	25,000	1.4100	40,149.13	35,248.85	0.0000	4.3300	50.00	0.00	(4.8290)	(0.4896)	0.0000	1	(5.3186)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	17,000	1.4100	27,301.41	23,969.22	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3329)	0.0000	1	(3.6167)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	24,600	1.4100	39,506.74	34,684.87	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4817)	0.0000	1	(5.2335)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	800	1.4100	1,284.77	1,127.96	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0157)	0.0000	1	(0.1702)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	2,100	1.4100	3,372.53	2,960.90	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0411)	0.0000	1	(0.4468)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,200	1.4100	1,927.16	1,691.94	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0235)	0.0000	1	(0.2553)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	3,100	1.4100	4,978.49	4,370.86	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0607)	0.0000	1	(0.6595)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	11,400	1.4100	18,308.00	16,073.48	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2232)	0.0000	1	(2.4253)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,900	1.4100	3,051.33	2,678.91	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0372)	0.0000	1	(0.4042)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	6,300	1.4100	10,117.58	8,882.71	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1234)	0.0000	1	(1.3403)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	8,300	1.4100	13,329.51	11,702.62	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1625)	0.0000	1	(1.7658)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	4,200	1.4100	6,745.05	5,921.81	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0822)	0.0000	1	(0.8935)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	4,800	1.4100	7,708.63	6,767.78	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0940)	0.0000	1	(1.0212)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	900	1.4100	1,445.37	1,268.96	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0176)	0.0000	1	(0.1915)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	3,100	1.4100	4,978.49	4,370.86	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0607)	0.0000	1	(0.6595)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	2,100	1.4100	3,372.53	2,960.90	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0411)	0.0000	1	(0.4468)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	500	1.4100	802.98	704.98	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0098)	0.0000	1	(0.1064)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	6,700	1.4100	10,759.97	9,446.69	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1312)	0.0000	1	(1.4254)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	1,200	1.4100	1,927.16	1,691.94	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0235)	0.0000	1	(0.2553)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	15,400	1.4100	24,731.86	21,713.29	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3016)	0.0000	1	(3.2763)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	100	1.4100	160.60	141.00	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/15/2025	SDB3260123054	0	7,400	1.4100	11,884.14	10,433.66	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1449)	0.0000	1	(1.5743)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	145.32	145.29	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,800	1.4529	2,699.86	2,615.28	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0363)	0.0000	1	(0.3611)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,200	1.4529	1,796.35	1,743.52	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0242)	0.0000	1	(0.2403)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	600	1.4529	963.58	871.76	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0121)	0.0000	1	(0.1280)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,100	1.4529	1,766.56	1,598.23	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0222)	0.0000	1	(0.2347)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,800	1.4529	2,890.74	2,615.28	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0363)	0.0000	1	(0.3840)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	2,800	1.4529	4,496.70	4,068.21	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0565)	0.0000	1	(0.5974)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	19,800	1.4529	31,798.11	28,768.07	0.0000	4.3300	50.00	0.00	(3.8246)	(0.3996)	0.0000	1	(4.2242)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLDON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/14/2025	SDB3260123054	0	4,300	1.4529	6,905.65	6,247.61	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0868)	0.0000	1	(0.9174)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,100	1.4529	1,766.56	1,598.23	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0222)	0.0000	1	(0.2347)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,300	1.4529	2,087.75	1,888.81	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0262)	0.0000	1	(0.2773)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	25,000	1.4529	40,149.13	36,323.33	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5045)	0.0000	1	(5.3335)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	17,000	1.4529	27,301.41	24,699.86	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3431)	0.0000	1	(3.6268)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	24,600	1.4529	39,506.74	35,742.15	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4964)	0.0000	1	(5.2482)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	800	1.4529	1,284.77	1,162.35	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0161)	0.0000	1	(0.1707)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	2,100	1.4529	3,372.53	3,051.16	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0424)	0.0000	1	(0.4480)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,200	1.4529	1,927.16	1,743.52	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0242)	0.0000	1	(0.2560)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	3,100	1.4529	4,978.49	4,504.09	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0626)	0.0000	1	(0.6614)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	11,400	1.4529	18,308.00	16,563.44	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2300)	0.0000	1	(2.4321)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,900	1.4529	3,051.33	2,760.57	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0383)	0.0000	1	(0.4053)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	6,300	1.4529	10,117.58	9,153.48	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1271)	0.0000	1	(1.3441)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	8,300	1.4529	13,329.51	12,059.34	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1675)	0.0000	1	(1.7707)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	4,200	1.4529	6,745.05	6,102.32	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0848)	0.0000	1	(0.8960)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	4,800	1.4529	7,708.63	6,974.08	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0969)	0.0000	1	(1.0240)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	900	1.4529	1,445.37	1,307.64	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0182)	0.0000	1	(0.1920)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	3,100	1.4529	4,978.49	4,504.09	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0626)	0.0000	1	(0.6614)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	2,100	1.4529	3,372.53	3,051.16	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0424)	0.0000	1	(0.4480)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	500	1.4529	802.98	726.47	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0101)	0.0000	1	(0.1067)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	6,700	1.4529	10,759.97	9,734.65	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1352)	0.0000	1	(1.4294)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	1,200	1.4529	1,927.16	1,743.52	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0242)	0.0000	1	(0.2560)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	15,400	1.4529	24,731.86	22,375.17	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3108)	0.0000	1	(3.2855)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	100	1.4529	160.60	145.29	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/14/2025	SDB3260123054	0	7,400	1.4529	11,884.14	10,751.70	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1493)	0.0000	1	(1.5787)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	145.32	145.90	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,800	1.4590	2,699.86	2,626.24	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0365)	0.0000	1	(0.3612)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,200	1.4590	1,796.35	1,750.82	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0243)	0.0000	1	(0.2404)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	600	1.4590	963.58	875.41	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0122)	0.0000	1	(0.1281)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,100	1.4590	1,766.56	1,604.92	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0223)	0.0000	1	(0.2348)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,800	1.4590	2,890.74	2,626.24	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0385)	0.0000	1	(0.3842)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	2,800	1.4590	4,496.70	4,085.26	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0567)	0.0000	1	(0.5976)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	19,800	1.4590	31,798.11	28,888.60	0.0000	4.3300	50.00	0.00	(3.8246)	(0.4012)	0.0000	1	(4.2258)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	4,300	1.4590	6,905.65	6,273.79	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0871)	0.0000	1	(0.9177)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,100	1.4590	1,766.56	1,604.92	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0223)	0.0000	1	(0.2348)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,300	1.4590	2,087.75	1,896.73	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0263)	0.0000	1	(0.2775)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	25,000	1.4590	40,149.13	36,475.50	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5066)	0.0000	1	(5.3357)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	17,000	1.4590	27,301.41	24,803.34	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3445)	0.0000	1	(3.6282)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	24,600	1.4590	39,506.74	35,891.89	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4985)	0.0000	1	(5.2503)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	800	1.4590	1,284.77	1,167.22	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0162)	0.0000	1	(0.1707)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	2,100	1.4590	3,372.53	3,063.94	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0426)	0.0000	1	(0.4482)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,200	1.4590	1,927.16	1,750.82	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0243)	0.0000	1	(0.2561)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	3,100	1.4590	4,978.49	4,522.96	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0628)	0.0000	1	(0.6616)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	11,400	1.4590	18,308.00	16,632.83	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2310)	0.0000	1	(2.4331)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,900	1.4590	3,051.33	2,772.14	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0385)	0.0000	1	(0.4055)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	6,300	1.4590	10,117.58	9,191.83	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1277)	0.0000	1	(1.3446)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLDOND COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/13/2025	SDB3260123054	0	8,300	1.4590	13,329.51	12,109.87	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1682)	0.0000	1	(1.7714)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	4,200	1.4590	6,745.05	6,127.88	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0851)	0.0000	1	(0.8964)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	4,800	1.4590	7,708.63	7,003.30	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0973)	0.0000	1	(1.0244)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	900	1.4590	1,445.37	1,313.12	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0182)	0.0000	1	(0.1921)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	3,100	1.4590	4,978.49	4,522.96	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0628)	0.0000	1	(0.6616)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	2,100	1.4590	3,372.53	3,063.94	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0426)	0.0000	1	(0.4482)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	500	1.4590	802.98	729.51	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0101)	0.0000	1	(0.1067)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	6,700	1.4590	10,759.97	9,775.43	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1358)	0.0000	1	(1.4300)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	1,200	1.4590	1,927.16	1,750.82	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0243)	0.0000	1	(0.2561)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	15,400	1.4590	24,731.86	22,468.91	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3121)	0.0000	1	(3.2868)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	100	1.4590	160.60	145.90	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/13/2025	SDB3260123054	0	7,400	1.4590	11,884.14	10,796.75	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1500)	0.0000	1	(1.5794)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	145.32	150.21	0.0000	4.3300	50.00	0.00	(0.0524)	(0.0063)	0.0000	3	(0.0587)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,800	1.5021	2,699.86	2,703.78	0.0000	4.3300	50.00	0.00	(0.9742)	(0.1127)	0.0000	3	(1.0869)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,200	1.5021	1,796.35	1,802.52	0.0000	4.3300	50.00	0.00	(0.6482)	(0.0751)	0.0000	3	(0.7233)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	600	1.5021	963.58	901.26	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0376)	0.0000	3	(0.3852)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,100	1.5021	1,766.56	1,652.31	0.0000	4.3300	50.00	0.00	(0.6374)	(0.0688)	0.0000	3	(0.7063)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,800	1.5021	2,890.74	2,703.78	0.0000	4.3300	50.00	0.00	(1.0431)	(0.1127)	0.0000	3	(1.1557)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	2,800	1.5021	4,496.70	4,205.88	0.0000	4.3300	50.00	0.00	(1.6226)	(0.1752)	0.0000	3	(1.7978)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	19,800	1.5021	31,798.11	29,741.56	0.0000	4.3300	50.00	0.00	(11.4738)	(1.2392)	0.0000	3	(12.7130)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	4,300	1.5021	6,905.65	6,459.03	0.0000	4.3300	50.00	0.00	(2.4918)	(0.2691)	0.0000	3	(2.7609)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,100	1.5021	1,766.56	1,652.31	0.0000	4.3300	50.00	0.00	(0.6374)	(0.0688)	0.0000	3	(0.7063)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,300	1.5021	2,087.75	1,952.73	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0814)	0.0000	3	(0.8347)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	25,000	1.5021	40,149.13	37,552.47	0.0000	4.3300	50.00	0.00	(14.4871)	(1.5647)	0.0000	3	(16.0518)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	17,000	1.5021	27,301.41	25,535.68	0.0000	4.3300	50.00	0.00	(9.8513)	(1.0640)	0.0000	3	(10.9152)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	24,600	1.5021	39,506.74	36,951.64	0.0000	4.3300	50.00	0.00	(14.2553)	(1.5397)	0.0000	3	(15.7950)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	800	1.5021	1,284.77	1,201.68	0.0000	4.3300	50.00	0.00	(0.4636)	(0.0501)	0.0000	3	(0.5137)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	2,100	1.5021	3,372.53	3,154.41	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1314)	0.0000	3	(1.3484)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,200	1.5021	1,927.16	1,802.52	0.0000	4.3300	50.00	0.00	(0.6954)	(0.0751)	0.0000	3	(0.7705)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	3,100	1.5021	4,978.49	4,656.51	0.0000	4.3300	50.00	0.00	(1.7964)	(0.1940)	0.0000	3	(1.9904)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	11,400	1.5021	18,308.00	17,123.93	0.0000	4.3300	50.00	0.00	(6.6061)	(0.7135)	0.0000	3	(7.3196)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,900	1.5021	3,051.33	2,853.99	0.0000	4.3300	50.00	0.00	(1.1010)	(0.1189)	0.0000	3	(1.2199)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	6,300	1.5021	10,117.58	9,463.22	0.0000	4.3300	50.00	0.00	(3.6508)	(0.3943)	0.0000	3	(4.0451)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	8,300	1.5021	13,329.51	12,467.42	0.0000	4.3300	50.00	0.00	(4.8097)	(0.5195)	0.0000	3	(5.3292)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	4,200	1.5021	6,745.05	6,308.82	0.0000	4.3300	50.00	0.00	(2.4338)	(0.2629)	0.0000	3	(2.6967)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	4,800	1.5021	7,708.63	7,210.08	0.0000	4.3300	50.00	0.00	(2.7815)	(0.3004)	0.0000	3	(3.0820)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	900	1.5021	1,445.37	1,351.89	0.0000	4.3300	50.00	0.00	(0.5215)	(0.0563)	0.0000	3	(0.5779)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	3,100	1.5021	4,978.49	4,656.51	0.0000	4.3300	50.00	0.00	(1.7964)	(0.1940)	0.0000	3	(1.9904)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	2,100	1.5021	3,372.53	3,154.41	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1314)	0.0000	3	(1.3484)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	500	1.5021	802.98	751.05	0.0000	4.3300	50.00	0.00	(0.2897)	(0.0313)	0.0000	3	(0.3210)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	6,700	1.5021	10,759.97	10,064.06	0.0000	4.3300	50.00	0.00	(3.8826)	(0.4193)	0.0000	3	(4.3019)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	1,200	1.5021	1,927.16	1,802.52	0.0000	4.3300	50.00	0.00	(0.6954)	(0.0751)	0.0000	3	(0.7705)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	15,400	1.5021	24,731.86	23,132.32	0.0000	4.3300	50.00	0.00	(8.9241)	(0.9638)	0.0000	3	(9.8879)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/10/2025	SDB3260123054	0	100	1.5021	160.60	150.21	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0063)	0.0000	3	(0.0642)	02/07/2025
002410.ZK	01/10/2025	SDB3260123054	0	7,400	1.5021	11,884.14	11,115.53	0.0000	4.3300	50.00	0.00	(4.2882)	(0.4631)	0.0000	3	(4.7513)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	145.32	145.30	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,800	1.4530	2,699.86	2,615.47	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0363)	0.0000	1	(0.3611)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,200	1.4530	1,796.35	1,743.65	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0242)	0.0000	1	(0.2403)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	600	1.4530	963.58	871.82	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0121)	0.0000	1	(0.1280)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,100	1.4530	1,766.56	1,598.34	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0222)	0.0000	1	(0.2347)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,800	1.4530	2,890.74	2,615.47	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0363)	0.0000	1	(0.3840)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	2,800	1.4530	4,496.70	4,068.51	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0565)	0.0000	1	(0.5974)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	19,800	1.4530	31,798.11	28,770.15	0.0000	4.3300	50.00	0.00	(3.8246)	(0.3996)	0.0000	1	(4.2242)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	4,300	1.4530	6,905.65	6,248.06	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0868)	0.0000	1	(0.9174)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,100	1.4530	1,766.56	1,598.34	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0222)	0.0000	1	(0.2347)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,300	1.4530	2,087.75	1,888.95	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0262)	0.0000	1	(0.2773)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	25,000	1.4530	40,149.13	36,325.95	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5045)	0.0000	1	(5.3336)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	17,000	1.4530	27,301.41	24,701.65	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3431)	0.0000	1	(3.6268)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	24,600	1.4530	39,506.74	35,744.73	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4965)	0.0000	1	(5.2482)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	800	1.4530	1,284.77	1,162.43	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0161)	0.0000	1	(0.1707)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	2,100	1.4530	3,372.53	3,051.38	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0424)	0.0000	1	(0.4480)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,200	1.4530	1,927.16	1,743.65	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0242)	0.0000	1	(0.2560)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	3,100	1.4530	4,978.49	4,504.42	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0626)	0.0000	1	(0.6614)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	11,400	1.4530	18,308.00	16,564.63	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2301)	0.0000	1	(2.4321)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,900	1.4530	3,051.33	2,760.77	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0383)	0.0000	1	(0.4054)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	6,300	1.4530	10,117.58	9,154.14	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1271)	0.0000	1	(1.3441)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	8,300	1.4530	13,329.51	12,060.22	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1675)	0.0000	1	(1.7707)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	4,200	1.4530	6,745.05	6,102.76	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0848)	0.0000	1	(0.8960)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	4,800	1.4530	7,708.63	6,974.58	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0969)	0.0000	1	(1.0240)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	900	1.4530	1,445.37	1,307.73	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0182)	0.0000	1	(0.1920)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	3,100	1.4530	4,978.49	4,504.42	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0626)	0.0000	1	(0.6614)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	2,100	1.4530	3,372.53	3,051.38	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0424)	0.0000	1	(0.4480)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	500	1.4530	802.98	726.52	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0101)	0.0000	1	(0.1067)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	6,700	1.4530	10,759.97	9,735.35	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1352)	0.0000	1	(1.4294)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	1,200	1.4530	1,927.16	1,743.65	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0242)	0.0000	1	(0.2560)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	15,400	1.4530	24,731.86	22,376.79	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3108)	0.0000	1	(3.2855)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	100	1.4530	160.60	145.30	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/09/2025	SDB3260123054	0	7,400	1.4530	11,884.14	10,752.48	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1493)	0.0000	1	(1.5787)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,800	1.4613	2,699.86	2,630.33	0.0000	4.3300	50.00	0.00	(0.3247)	(0.0365)	0.0000	1	(0.3613)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,200	1.4613	1,796.35	1,753.56	0.0000	4.3300	50.00	0.00	(0.2161)	(0.0244)	0.0000	1	(0.2404)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	600	1.4613	963.58	876.78	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0122)	0.0000	1	(0.1281)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,100	1.4613	1,766.56	1,607.43	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0223)	0.0000	1	(0.2348)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,800	1.4613	2,890.74	2,630.33	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0365)	0.0000	1	(0.3842)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	2,800	1.4613	4,496.70	4,091.63	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0568)	0.0000	1	(0.5977)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	19,800	1.4613	31,798.11	28,933.68	0.0000	4.3300	50.00	0.00	(3.8246)	(0.4019)	0.0000	1	(4.2265)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	4,300	1.4613	6,905.65	6,283.58	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0873)	0.0000	1	(0.9179)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,100	1.4613	1,766.56	1,607.43	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0223)	0.0000	1	(0.2348)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,300	1.4613	2,087.75	1,899.69	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0264)	0.0000	1	(0.2775)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLDON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/08/2025	SDB3260123054	0	25,000	1.4613	40,149.13	36,532.43	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5074)	0.0000	1	(5.3364)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	17,000	1.4613	27,301.41	24,842.05	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3450)	0.0000	1	(3.6288)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	24,600	1.4613	39,506.74	35,947.91	0.0000	4.3300	50.00	0.00	(4.7518)	(0.4993)	0.0000	1	(5.2511)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	800	1.4613	1,284.77	1,169.04	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0162)	0.0000	1	(0.1708)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	2,100	1.4613	3,372.53	3,068.72	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0426)	0.0000	1	(0.4483)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,200	1.4613	1,927.16	1,753.56	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0244)	0.0000	1	(0.2561)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	3,100	1.4613	4,978.49	4,530.02	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0629)	0.0000	1	(0.6617)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	11,400	1.4613	18,308.00	16,658.79	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2314)	0.0000	1	(2.4334)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,900	1.4613	3,051.33	2,776.46	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0386)	0.0000	1	(0.4056)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	6,300	1.4613	10,117.58	9,206.17	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1279)	0.0000	1	(1.3448)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	8,300	1.4613	13,329.51	12,128.77	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1685)	0.0000	1	(1.7717)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	4,200	1.4613	6,745.05	6,137.45	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0852)	0.0000	1	(0.8965)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	4,800	1.4613	7,708.63	7,014.23	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0974)	0.0000	1	(1.0246)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	900	1.4613	1,445.37	1,315.17	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0183)	0.0000	1	(0.1921)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	3,100	1.4613	4,978.49	4,530.02	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0629)	0.0000	1	(0.6617)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	2,100	1.4613	3,372.53	3,068.72	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0426)	0.0000	1	(0.4483)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	500	1.4613	802.98	730.65	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0101)	0.0000	1	(0.1067)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	6,700	1.4613	10,759.97	9,790.69	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1360)	0.0000	1	(1.4302)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	1,200	1.4613	1,927.16	1,753.56	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0244)	0.0000	1	(0.2561)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	15,400	1.4613	24,731.86	22,503.97	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3126)	0.0000	1	(3.2872)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	100	1.4613	160.60	146.13	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
002410.ZK	01/08/2025	SDB3260123054	0	7,400	1.4613	11,884.14	10,813.60	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1502)	0.0000	1	(1.5796)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	600	1.5332	963.58	919.89	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0128)	0.0000	1	(0.1287)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,100	1.5332	1,766.56	1,686.47	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0234)	0.0000	1	(0.2359)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,800	1.5332	2,890.74	2,759.68	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0383)	0.0000	1	(0.3860)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	2,800	1.5332	4,496.70	4,292.83	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0596)	0.0000	1	(0.6005)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	19,800	1.5332	31,798.11	30,356.43	0.0000	4.3300	50.00	0.00	(3.8246)	(0.4215)	0.0000	1	(4.2462)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	4,300	1.5332	6,905.65	6,592.56	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0916)	0.0000	1	(0.9222)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,100	1.5332	1,766.56	1,686.47	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0234)	0.0000	1	(0.2359)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,300	1.5332	2,087.75	1,993.10	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0277)	0.0000	1	(0.2788)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	25,000	1.5332	40,149.13	38,328.82	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5323)	0.0000	1	(5.3614)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	17,000	1.5332	27,301.41	26,063.60	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3620)	0.0000	1	(3.6457)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	24,600	1.5332	39,506.74	37,715.56	0.0000	4.3300	50.00	0.00	(4.7518)	(0.5238)	0.0000	1	(5.2756)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	800	1.5332	1,284.77	1,226.52	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0170)	0.0000	1	(0.1716)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	2,100	1.5332	3,372.53	3,219.62	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0447)	0.0000	1	(0.4504)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,200	1.5332	1,927.16	1,839.78	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0256)	0.0000	1	(0.2573)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	3,100	1.5332	4,978.49	4,752.77	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0660)	0.0000	1	(0.6648)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	11,400	1.5332	18,308.00	17,477.94	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2427)	0.0000	1	(2.4448)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,900	1.5332	3,051.33	2,912.99	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0405)	0.0000	1	(0.4075)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	6,300	1.5332	10,117.58	9,658.86	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1342)	0.0000	1	(1.3511)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	8,300	1.5332	13,329.51	12,725.17	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1767)	0.0000	1	(1.7800)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	4,200	1.5332	6,745.05	6,439.24	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0894)	0.0000	1	(0.9007)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	4,800	1.5332	7,708.63	7,359.13	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1022)	0.0000	1	(1.0294)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	900	1.5332	1,445.37	1,379.84	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0192)	0.0000	1	(0.1930)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	3,100	1.5332	4,978.49	4,752.77	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0660)	0.0000	1	(0.6648)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002410.ZK	01/07/2025	SDB3260123054	0	2,100	1.5332	3,372.53	3,219.62	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0447)	0.0000	1	(0.4504)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	500	1.5332	802.98	766.58	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0106)	0.0000	1	(0.1072)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	6,700	1.5332	10,759.97	10,272.13	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1427)	0.0000	1	(1.4369)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	1,200	1.5332	1,927.16	1,839.78	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0256)	0.0000	1	(0.2573)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	15,400	1.5332	24,731.86	23,610.56	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3279)	0.0000	1	(3.3026)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	100	1.5332	160.60	153.32	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
002410.ZK	01/07/2025	SDB3260123054	0	7,400	1.5332	11,884.14	11,345.33	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1576)	0.0000	1	(1.5870)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	600	1.6060	963.58	963.58	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0134)	0.0000	1	(0.1293)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,100	1.6060	1,766.56	1,766.56	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0245)	0.0000	1	(0.2370)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,800	1.6060	2,890.74	2,890.74	0.0000	4.3300	50.00	0.00	(0.3477)	(0.0401)	0.0000	1	(0.3878)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	2,800	1.6060	4,496.70	4,496.70	0.0000	4.3300	50.00	0.00	(0.5409)	(0.0625)	0.0000	1	(0.6033)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	19,800	1.6060	31,798.11	31,798.11	0.0000	4.3300	50.00	0.00	(3.8246)	(0.4416)	0.0000	1	(4.2662)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	4,300	1.6060	6,905.65	6,905.65	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0959)	0.0000	1	(0.9265)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,100	1.6060	1,766.56	1,766.56	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0245)	0.0000	1	(0.2370)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,300	1.6060	2,087.75	2,087.75	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0290)	0.0000	1	(0.2801)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	25,000	1.6060	40,149.13	40,149.13	0.0000	4.3300	50.00	0.00	(4.8290)	(0.5576)	0.0000	1	(5.3867)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	17,000	1.6060	27,301.41	27,301.41	0.0000	4.3300	50.00	0.00	(3.2838)	(0.3792)	0.0000	1	(3.6629)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	24,600	1.6060	39,506.74	39,506.74	0.0000	4.3300	50.00	0.00	(4.7518)	(0.5487)	0.0000	1	(5.3005)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	800	1.6060	1,284.77	1,284.77	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0178)	0.0000	1	(0.1724)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	2,100	1.6060	3,372.53	3,372.53	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0468)	0.0000	1	(0.4525)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,200	1.6060	1,927.16	1,927.16	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0268)	0.0000	1	(0.2586)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	3,100	1.6060	4,978.49	4,978.49	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0691)	0.0000	1	(0.6679)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	11,400	1.6060	18,308.00	18,308.00	0.0000	4.3300	50.00	0.00	(2.2020)	(0.2543)	0.0000	1	(2.4563)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,900	1.6060	3,051.33	3,051.33	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0424)	0.0000	1	(0.4094)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	6,300	1.6060	10,117.58	10,117.58	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1405)	0.0000	1	(1.3574)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	8,300	1.6060	13,329.51	13,329.51	0.0000	4.3300	50.00	0.00	(1.6032)	(0.1851)	0.0000	1	(1.7884)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	4,200	1.6060	6,745.05	6,745.05	0.0000	4.3300	50.00	0.00	(0.8113)	(0.0937)	0.0000	1	(0.9050)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	4,800	1.6060	7,708.63	7,708.63	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1071)	0.0000	1	(1.0342)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	900	1.6060	1,445.37	1,445.37	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0201)	0.0000	1	(0.1939)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	3,100	1.6060	4,978.49	4,978.49	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0691)	0.0000	1	(0.6679)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	2,100	1.6060	3,372.53	3,372.53	0.0000	4.3300	50.00	0.00	(0.4056)	(0.0468)	0.0000	1	(0.4525)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	500	1.6060	802.98	802.98	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0112)	0.0000	1	(0.1077)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	6,700	1.6060	10,759.97	10,759.97	0.0000	4.3300	50.00	0.00	(1.2942)	(0.1494)	0.0000	1	(1.4436)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	1,200	1.6060	1,927.16	1,927.16	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0268)	0.0000	1	(0.2586)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	15,400	1.6060	24,731.86	24,731.86	0.0000	4.3300	50.00	0.00	(2.9747)	(0.3435)	0.0000	1	(3.3182)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	100	1.6060	160.60	160.60	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
002410.ZK	01/06/2025	SDB3260123054	0	7,400	1.6060	11,884.14	11,884.14	0.0000	4.3300	50.00	0.00	(1.4294)	(0.1651)	0.0000	1	(1.5945)	02/07/2025
TOTAL GLODON COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(426.9992)	(45.6508)	0.0000		(472.6500)	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,835.40	1,844.65	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0256)	0.0000	1	(0.2464)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,400	9.2233	22,047.39	22,135.80	0.0000	4.3300	50.00	0.00	(2.6518)	(0.3074)	0.0000	1	(2.9593)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	500	9.2233	4,549.78	4,611.63	0.0000	4.3300	50.00	0.00	(0.5472)	(0.0641)	0.0000	1	(0.6113)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,400	9.2233	12,780.06	12,912.55	0.0000	4.3300	50.00	0.00	(1.5372)	(0.1793)	0.0000	1	(1.7165)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	3,500	9.2233	32,358.58	32,281.38	0.0000	4.3300	50.00	0.00	(3.8920)	(0.4484)	0.0000	1	(4.3404)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/17/2025	SDB3260123138	0	5,000	9.2233	46,201.63	46,116.25	0.0000	4.3300	50.00	0.00	(5.5570)	(0.6405)	0.0000	1	(6.1975)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,886.14	1,844.65	0.0000	4.3300	50.00	0.00	(0.2269)	(0.0256)	0.0000	1	(0.2525)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	800	9.2233	7,478.12	7,378.60	0.0000	4.3300	50.00	0.00	(0.8995)	(0.1025)	0.0000	1	(1.0019)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,806.16	2,766.98	0.0000	4.3300	50.00	0.00	(0.3375)	(0.0384)	0.0000	1	(0.3759)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	943.21	922.33	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0128)	0.0000	1	(0.1263)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	928.45	922.33	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0128)	0.0000	1	(0.1245)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,857.65	1,844.65	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0256)	0.0000	1	(0.2491)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,800	9.2233	16,723.21	16,601.85	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2306)	0.0000	1	(2.2420)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,400	9.2233	22,653.00	22,135.80	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3074)	0.0000	1	(3.0321)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,900	9.2233	17,924.73	17,524.18	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2434)	0.0000	1	(2.3993)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	4,200	9.2233	39,861.87	38,737.65	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5380)	0.0000	1	(5.3325)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,100	9.2233	10,483.41	10,145.58	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1409)	0.0000	1	(1.4018)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,600	9.2233	24,939.43	23,980.45	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3331)	0.0000	1	(3.3327)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,700	9.2233	16,306.55	15,679.53	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2178)	0.0000	1	(2.1791)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	800	9.2233	7,673.67	7,378.60	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1025)	0.0000	1	(1.0255)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	3,100	9.2233	29,735.48	28,592.08	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3971)	0.0000	1	(3.9736)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,877.63	2,766.98	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0384)	0.0000	1	(0.3845)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,200	9.2233	11,510.51	11,067.90	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1537)	0.0000	1	(1.5382)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	700	9.2233	6,714.46	6,456.28	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0897)	0.0000	1	(0.8973)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	4,500	9.2233	43,164.41	41,504.63	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5765)	0.0000	1	(5.7682)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	500	9.2233	4,796.05	4,611.63	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0641)	0.0000	1	(0.6409)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,700	9.2233	16,306.55	15,679.53	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2178)	0.0000	1	(2.1791)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	400	9.2233	3,836.84	3,689.30	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0512)	0.0000	1	(0.5127)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,500	9.2233	23,980.23	23,058.13	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3203)	0.0000	1	(3.2045)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,877.63	2,766.98	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0384)	0.0000	1	(0.3845)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	400	9.2233	3,836.84	3,689.30	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0512)	0.0000	1	(0.5127)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,200	9.2233	11,510.51	11,067.90	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1537)	0.0000	1	(1.5382)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	6,400	9.2233	61,389.38	59,028.81	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8198)	0.0000	1	(8.2036)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	10,500	9.2233	100,716.95	96,844.14	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3451)	0.0000	1	(13.4591)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	5,400	9.2233	51,797.29	49,805.56	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6917)	0.0000	1	(6.9218)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	700	9.2233	6,714.46	6,456.28	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0897)	0.0000	1	(0.8973)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	500	9.2233	4,796.05	4,611.63	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0641)	0.0000	1	(0.6409)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	3,100	9.2233	29,735.48	28,592.08	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3971)	0.0000	1	(3.9736)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,929	9.2233	28,095.23	27,014.90	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3752)	0.0000	1	(3.7544)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	6,500	9.2233	62,348.59	59,951.13	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8327)	0.0000	1	(8.3318)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	7,600	9.2233	72,899.88	70,096.71	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9736)	0.0000	1	(9.7418)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	900	9.2233	8,632.88	8,300.93	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1153)	0.0000	1	(1.1536)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	14,880	9.2233	142,730.30	137,241.97	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9061)	0.0000	1	(19.0734)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/17/2025	SDB3260123138	0	6,000	9.2233	57,552.54	55,339.51	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7686)	0.0000	1	(7.6909)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	600	9.2233	5,755.25	5,533.95	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0769)	0.0000	1	(0.7691)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	3,100	9.2233	29,735.48	28,592.08	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3971)	0.0000	1	(3.9736)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,600	9.2233	24,939.43	23,980.45	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3331)	0.0000	1	(3.3327)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	400	9.2233	3,836.84	3,689.30	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0512)	0.0000	1	(0.5127)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	2,289	9.2233	21,956.29	21,112.02	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2932)	0.0000	1	(2.9341)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,700	9.2233	16,306.55	15,679.53	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2178)	0.0000	1	(2.1791)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,400	9.2233	13,428.93	12,912.55	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1793)	0.0000	1	(1.7945)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,200	9.2233	11,510.51	11,067.90	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1537)	0.0000	1	(1.5382)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	700	9.2233	6,714.46	6,456.28	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0897)	0.0000	1	(0.8973)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	900	9.2233	8,632.88	8,300.93	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1153)	0.0000	1	(1.1536)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	900	9.2233	8,632.88	8,300.93	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1153)	0.0000	1	(1.1536)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	400	9.2233	3,836.84	3,689.30	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0512)	0.0000	1	(0.5127)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	100	9.2233	959.21	922.33	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1282)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	700	9.2233	6,714.46	6,456.28	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0897)	0.0000	1	(0.8973)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	200	9.2233	1,918.42	1,844.65	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0256)	0.0000	1	(0.2564)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	22,700	9.2233	217,740.44	209,367.80	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9079)	0.0000	1	(29.0972)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,877.63	2,766.98	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0384)	0.0000	1	(0.3845)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,500	9.2233	14,388.14	13,834.88	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1922)	0.0000	1	(1.9227)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,877.63	2,766.98	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0384)	0.0000	1	(0.3845)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	8,211	9.2233	78,760.65	75,732.11	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0518)	0.0000	1	(10.5250)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	5,000	9.2233	47,960.45	46,116.25	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6405)	0.0000	1	(6.4091)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	1,000	9.2233	9,592.09	9,223.25	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1281)	0.0000	1	(1.2818)	02/07/2025
603195.SH	01/17/2025	SDB3260123138	0	300	9.2233	2,877.63	2,766.98	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0384)	0.0000	1	(0.3845)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	500	9.0646	4,549.78	4,532.29	0.0000	4.3300	50.00	0.00	(0.5472)	(0.0629)	0.0000	1	(0.6102)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,400	9.0646	12,780.06	12,690.41	0.0000	4.3300	50.00	0.00	(1.5372)	(0.1763)	0.0000	1	(1.7134)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	3,500	9.0646	32,358.58	31,726.02	0.0000	4.3300	50.00	0.00	(3.8920)	(0.4406)	0.0000	1	(4.3327)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	5,000	9.0646	46,201.63	45,322.89	0.0000	4.3300	50.00	0.00	(5.5570)	(0.6295)	0.0000	1	(6.1865)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,886.14	1,812.92	0.0000	4.3300	50.00	0.00	(0.2269)	(0.0252)	0.0000	1	(0.2520)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	800	9.0646	7,478.12	7,251.66	0.0000	4.3300	50.00	0.00	(0.8995)	(0.1007)	0.0000	1	(1.0002)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,806.16	2,719.37	0.0000	4.3300	50.00	0.00	(0.3375)	(0.0378)	0.0000	1	(0.3753)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	943.21	906.46	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0126)	0.0000	1	(0.1260)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	928.45	906.46	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0126)	0.0000	1	(0.1243)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,857.65	1,812.92	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0252)	0.0000	1	(0.2486)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,800	9.0646	16,723.21	16,316.24	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2266)	0.0000	1	(2.2380)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,400	9.0646	22,653.00	21,754.99	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3022)	0.0000	1	(3.0268)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,900	9.0646	17,924.73	17,222.70	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2392)	0.0000	1	(2.3952)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	4,200	9.0646	39,861.87	38,071.23	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5288)	0.0000	1	(5.3233)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,100	9.0646	10,483.41	9,971.04	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1385)	0.0000	1	(1.3994)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,600	9.0646	24,939.43	23,567.90	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3273)	0.0000	1	(3.3270)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,700	9.0646	16,306.55	15,409.78	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2140)	0.0000	1	(2.1753)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	800	9.0646	7,673.67	7,251.66	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1007)	0.0000	1	(1.0237)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	3,100	9.0646	29,735.48	28,100.19	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3903)	0.0000	1	(3.9668)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,877.63	2,719.37	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0378)	0.0000	1	(0.3839)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,200	9.0646	11,510.51	10,877.49	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1511)	0.0000	1	(1.5355)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	700	9.0646	6,714.46	6,345.20	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0881)	0.0000	1	(0.8957)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	4,500	9.0646	43,164.41	40,790.60	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5665)	0.0000	1	(5.7583)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	500	9.0646	4,796.05	4,532.29	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0629)	0.0000	1	(0.6398)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,700	9.0646	16,306.55	15,409.78	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2140)	0.0000	1	(2.1753)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	400	9.0646	3,836.84	3,625.83	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0504)	0.0000	1	(0.5118)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,500	9.0646	23,980.23	22,661.44	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3147)	0.0000	1	(3.1990)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,877.63	2,719.37	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0378)	0.0000	1	(0.3839)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	400	9.0646	3,836.84	3,625.83	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0504)	0.0000	1	(0.5118)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,200	9.0646	11,510.51	10,877.49	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1511)	0.0000	1	(1.5355)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	6,400	9.0646	61,389.38	58,013.30	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8057)	0.0000	1	(8.1895)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	10,500	9.0646	100,716.95	95,178.07	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3219)	0.0000	1	(13.4359)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	5,400	9.0646	51,797.29	48,948.72	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6798)	0.0000	1	(6.9099)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	700	9.0646	6,714.46	6,345.20	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0881)	0.0000	1	(0.8957)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	500	9.0646	4,796.05	4,532.29	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0629)	0.0000	1	(0.6398)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	3,100	9.0646	29,735.48	28,100.19	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3903)	0.0000	1	(3.9668)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,929	9.0646	28,095.23	26,550.15	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3688)	0.0000	1	(3.7480)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	6,500	9.0646	62,348.59	58,919.76	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8183)	0.0000	1	(8.3175)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	7,600	9.0646	72,899.88	68,890.79	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9568)	0.0000	1	(9.7251)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	900	9.0646	8,632.88	8,158.12	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1133)	0.0000	1	(1.1517)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	14,880	9.0646	142,730.30	134,880.92	0.0000	4.3300	50.00	0.00	(17.1673)	(1.8733)	0.0000	1	(19.0406)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	6,000	9.0646	57,552.54	54,387.47	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7554)	0.0000	1	(7.6777)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	600	9.0646	5,755.25	5,438.75	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0755)	0.0000	1	(0.7678)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	3,100	9.0646	29,735.48	28,100.19	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3903)	0.0000	1	(3.9668)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,600	9.0646	24,939.43	23,567.90	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3273)	0.0000	1	(3.3270)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	400	9.0646	3,836.84	3,625.83	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0504)	0.0000	1	(0.5118)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	2,289	9.0646	21,956.29	20,748.82	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2882)	0.0000	1	(2.9290)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,700	9.0646	16,306.55	15,409.78	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2140)	0.0000	1	(2.1753)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,400	9.0646	13,428.93	12,690.41	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1763)	0.0000	1	(1.7915)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,200	9.0646	11,510.51	10,877.49	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1511)	0.0000	1	(1.5355)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	700	9.0646	6,714.46	6,345.20	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0881)	0.0000	1	(0.8957)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	900	9.0646	8,632.88	8,158.12	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1133)	0.0000	1	(1.1517)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	900	9.0646	8,632.88	8,158.12	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1133)	0.0000	1	(1.1517)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	400	9.0646	3,836.84	3,625.83	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0504)	0.0000	1	(0.5118)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	100	9.0646	959.21	906.46	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0126)	0.0000	1	(0.1280)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/16/2025	SDB3260123138	0	700	9.0646	6,714.46	6,345.20	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0881)	0.0000	1	(0.8957)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	200	9.0646	1,918.42	1,812.92	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0252)	0.0000	1	(0.2559)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	22,700	9.0646	217,740.44	205,765.92	0.0000	4.3300	50.00	0.00	(26.1893)	(2.8579)	0.0000	1	(29.0472)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,877.63	2,719.37	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0378)	0.0000	1	(0.3839)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,500	9.0646	14,388.14	13,596.87	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1888)	0.0000	1	(1.9194)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,877.63	2,719.37	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0378)	0.0000	1	(0.3839)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	8,211	9.0646	78,760.65	74,429.25	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0337)	0.0000	1	(10.5069)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	5,000	9.0646	47,960.45	45,322.89	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6295)	0.0000	1	(6.3981)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	1,000	9.0646	9,592.09	9,064.58	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1259)	0.0000	1	(1.2796)	02/07/2025
603195.SH	01/16/2025	SDB3260123138	0	300	9.0646	2,877.63	2,719.37	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0378)	0.0000	1	(0.3839)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	3,500	9.1926	32,358.58	32,174.01	0.0000	4.3300	50.00	0.00	(3.8920)	(0.4469)	0.0000	1	(4.3389)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	5,000	9.1926	46,201.63	45,962.87	0.0000	4.3300	50.00	0.00	(5.5570)	(0.6384)	0.0000	1	(6.1954)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,886.14	1,838.51	0.0000	4.3300	50.00	0.00	(0.2269)	(0.0255)	0.0000	1	(0.2524)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	800	9.1926	7,478.12	7,354.06	0.0000	4.3300	50.00	0.00	(0.8995)	(0.1021)	0.0000	1	(1.0016)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,806.16	2,757.77	0.0000	4.3300	50.00	0.00	(0.3375)	(0.0383)	0.0000	1	(0.3758)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	943.21	919.26	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0128)	0.0000	1	(0.1262)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	928.45	919.26	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0128)	0.0000	1	(0.1244)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,857.65	1,838.51	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0255)	0.0000	1	(0.2490)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,800	9.1926	16,723.21	16,546.63	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2298)	0.0000	1	(2.2412)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,400	9.1926	22,653.00	22,062.18	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3064)	0.0000	1	(3.0311)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,900	9.1926	17,924.73	17,465.89	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2426)	0.0000	1	(2.3985)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	4,200	9.1926	39,861.87	38,608.81	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5362)	0.0000	1	(5.3307)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,100	9.1926	10,483.41	10,111.83	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1404)	0.0000	1	(1.4014)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,600	9.1926	24,939.43	23,900.69	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3320)	0.0000	1	(3.3316)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,700	9.1926	16,306.55	15,627.38	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2170)	0.0000	1	(2.1784)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	800	9.1926	7,673.67	7,354.06	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1021)	0.0000	1	(1.0251)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	3,100	9.1926	29,735.48	28,496.98	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3958)	0.0000	1	(3.9723)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,877.63	2,757.77	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0383)	0.0000	1	(0.3844)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,200	9.1926	11,510.51	11,031.09	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1532)	0.0000	1	(1.5377)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	700	9.1926	6,714.46	6,434.80	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0894)	0.0000	1	(0.8970)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	4,500	9.1926	43,164.41	41,366.58	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5745)	0.0000	1	(5.7663)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	500	9.1926	4,796.05	4,596.29	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0638)	0.0000	1	(0.6407)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,700	9.1926	16,306.55	15,627.38	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2170)	0.0000	1	(2.1784)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	400	9.1926	3,836.84	3,677.03	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0511)	0.0000	1	(0.5126)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,500	9.1926	23,980.23	22,981.44	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3192)	0.0000	1	(3.2035)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,877.63	2,757.77	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0383)	0.0000	1	(0.3844)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	400	9.1926	3,836.84	3,677.03	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0511)	0.0000	1	(0.5126)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,200	9.1926	11,510.51	11,031.09	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1532)	0.0000	1	(1.5377)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	6,400	9.1926	61,389.38	58,832.47	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8171)	0.0000	1	(8.2009)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	10,500	9.1926	100,716.95	96,522.03	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3406)	0.0000	1	(13.4546)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	5,400	9.1926	51,797.29	49,639.90	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6894)	0.0000	1	(6.9195)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	700	9.1926	6,714.46	6,434.80	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0894)	0.0000	1	(0.8970)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/15/2025	SDB3260123138	0	500	9.1926	4,796.05	4,596.29	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0638)	0.0000	1	(0.6407)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	3,100	9.1926	29,735.48	28,496.98	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3958)	0.0000	1	(3.9723)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,929	9.1926	28,095.23	26,925.05	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3740)	0.0000	1	(3.7532)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	6,500	9.1926	62,348.59	59,751.73	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8299)	0.0000	1	(8.3290)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	7,600	9.1926	72,899.88	69,863.56	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9703)	0.0000	1	(9.7386)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	900	9.1926	8,632.88	8,273.32	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1149)	0.0000	1	(1.1533)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	14,880	9.1926	142,730.30	136,785.50	0.0000	4.3300	50.00	0.00	(17.1673)	(1.8998)	0.0000	1	(19.0671)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	6,000	9.1926	57,552.54	55,155.44	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7660)	0.0000	1	(7.6883)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	600	9.1926	5,755.25	5,515.54	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0766)	0.0000	1	(0.7688)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	3,100	9.1926	29,735.48	28,496.98	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3958)	0.0000	1	(3.9723)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,600	9.1926	24,939.43	23,900.69	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3320)	0.0000	1	(3.3316)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	400	9.1926	3,836.84	3,677.03	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0511)	0.0000	1	(0.5126)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	2,289	9.1926	21,956.29	21,041.80	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2922)	0.0000	1	(2.9331)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,700	9.1926	16,306.55	15,627.38	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2170)	0.0000	1	(2.1784)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,400	9.1926	13,428.93	12,869.60	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1787)	0.0000	1	(1.7939)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,200	9.1926	11,510.51	11,031.09	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1532)	0.0000	1	(1.5377)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	700	9.1926	6,714.46	6,434.80	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0894)	0.0000	1	(0.8970)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	900	9.1926	8,632.88	8,273.32	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1149)	0.0000	1	(1.1533)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	900	9.1926	8,632.88	8,273.32	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1149)	0.0000	1	(1.1533)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	400	9.1926	3,836.84	3,677.03	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0511)	0.0000	1	(0.5126)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	100	9.1926	959.21	919.26	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0128)	0.0000	1	(0.1281)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	700	9.1926	6,714.46	6,434.80	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0894)	0.0000	1	(0.8970)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	200	9.1926	1,918.42	1,838.51	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0255)	0.0000	1	(0.2563)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	22,700	9.1926	217,740.44	208,671.43	0.0000	4.3300	50.00	0.00	(26.1893)	(2.8982)	0.0000	1	(29.0876)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,877.63	2,757.77	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0383)	0.0000	1	(0.3844)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,500	9.1926	14,388.14	13,788.86	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1915)	0.0000	1	(1.9221)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,877.63	2,757.77	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0383)	0.0000	1	(0.3844)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	8,211	9.1926	78,760.65	75,480.23	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0483)	0.0000	1	(10.5215)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	5,000	9.1926	47,960.45	45,962.87	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6384)	0.0000	1	(6.4069)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	1,000	9.1926	9,592.09	9,192.57	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1277)	0.0000	1	(1.2814)	02/07/2025
603195.SH	01/15/2025	SDB3260123138	0	300	9.1926	2,877.63	2,757.77	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0383)	0.0000	1	(0.3844)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,866.14	1,861.60	0.0000	4.3300	50.00	0.00	(0.2269)	(0.0259)	0.0000	1	(0.2527)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	800	9.3080	7,478.12	7,446.42	0.0000	4.3300	50.00	0.00	(0.8995)	(0.1034)	0.0000	1	(1.0029)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,806.16	2,792.41	0.0000	4.3300	50.00	0.00	(0.3375)	(0.0388)	0.0000	1	(0.3763)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	943.21	930.80	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0129)	0.0000	1	(0.1264)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	928.45	930.80	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0129)	0.0000	1	(0.1246)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,857.65	1,861.60	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0259)	0.0000	1	(0.2493)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,800	9.3080	16,723.21	16,754.44	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2327)	0.0000	1	(2.2441)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	2,400	9.3080	22,653.00	22,339.25	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3103)	0.0000	1	(3.0349)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,900	9.3080	17,924.73	17,685.24	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2456)	0.0000	1	(2.4016)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	4,200	9.3080	39,861.87	39,093.68	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5430)	0.0000	1	(5.3375)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,100	9.3080	10,483.41	10,238.82	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1422)	0.0000	1	(1.4031)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/14/2025	SDB3260123138	0	2,600	9.3080	24,939.43	24,200.85	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3361)	0.0000	1	(3.3358)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,700	9.3080	16,306.55	15,823.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2198)	0.0000	1	(2.1811)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	800	9.3080	7,673.67	7,446.42	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1034)	0.0000	1	(1.0264)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	3,100	9.3080	29,735.48	28,854.86	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4008)	0.0000	1	(3.9773)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,877.63	2,792.41	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0388)	0.0000	1	(0.3849)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,200	9.3080	11,510.51	11,169.62	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1551)	0.0000	1	(1.5396)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	700	9.3080	6,714.46	6,515.61	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0905)	0.0000	1	(0.8981)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	4,500	9.3080	43,164.41	41,886.09	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5818)	0.0000	1	(5.7735)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	500	9.3080	4,796.05	4,654.01	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0646)	0.0000	1	(0.6415)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,700	9.3080	16,306.55	15,823.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2198)	0.0000	1	(2.1811)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	400	9.3080	3,836.84	3,723.21	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0517)	0.0000	1	(0.5132)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	2,500	9.3080	23,980.23	23,270.05	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3232)	0.0000	1	(3.2075)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,877.63	2,792.41	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0388)	0.0000	1	(0.3849)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	400	9.3080	3,836.84	3,723.21	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0517)	0.0000	1	(0.5132)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,200	9.3080	11,510.51	11,169.62	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1551)	0.0000	1	(1.5396)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	6,400	9.3080	61,389.38	59,571.33	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8274)	0.0000	1	(8.2112)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	10,500	9.3080	100,716.95	97,734.21	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3574)	0.0000	1	(13.4714)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	5,400	9.3080	51,797.29	50,263.31	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6981)	0.0000	1	(6.9282)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	700	9.3080	6,714.46	6,515.61	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0905)	0.0000	1	(0.8981)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	500	9.3080	4,796.05	4,654.01	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0646)	0.0000	1	(0.6415)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	3,100	9.3080	29,735.48	28,854.86	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4008)	0.0000	1	(3.9773)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	2,929	9.3080	28,095.23	27,263.19	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3787)	0.0000	1	(3.7579)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	6,500	9.3080	62,348.59	60,502.13	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8403)	0.0000	1	(8.3395)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	7,600	9.3080	72,899.88	70,740.95	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9825)	0.0000	1	(9.7507)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	900	9.3080	8,632.88	8,377.22	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1164)	0.0000	1	(1.1547)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	14,880	9.3080	142,730.30	138,503.34	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9237)	0.0000	1	(19.0909)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	6,000	9.3080	57,552.54	55,848.12	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7757)	0.0000	1	(7.6980)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	600	9.3080	5,755.25	5,584.81	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0776)	0.0000	1	(0.7698)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	3,100	9.3080	29,735.48	28,854.86	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4008)	0.0000	1	(3.9773)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	2,600	9.3080	24,939.43	24,200.85	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3361)	0.0000	1	(3.3358)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	400	9.3080	3,836.84	3,723.21	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0517)	0.0000	1	(0.5132)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	2,289	9.3080	21,956.29	21,306.06	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2959)	0.0000	1	(2.9368)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,700	9.3080	16,306.55	15,823.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2198)	0.0000	1	(2.1811)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,400	9.3080	13,428.93	13,031.23	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1810)	0.0000	1	(1.7962)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,200	9.3080	11,510.51	11,169.62	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1551)	0.0000	1	(1.5396)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/14/2025	SDB3260123138	0	700	9.3080	6,714.46	6,515.61	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0905)	0.0000	1	(0.8981)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	900	9.3080	8,632.88	8,377.22	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1164)	0.0000	1	(1.1547)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	900	9.3080	8,632.88	8,377.22	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1164)	0.0000	1	(1.1547)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	400	9.3080	3,836.84	3,723.21	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0517)	0.0000	1	(0.5132)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	100	9.3080	959.21	930.80	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	700	9.3080	6,714.46	6,515.61	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0905)	0.0000	1	(0.8981)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	200	9.3080	1,918.42	1,861.60	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0259)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	22,700	9.3080	217,740.44	211,292.05	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9346)	0.0000	1	(29.1239)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,877.63	2,792.41	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0388)	0.0000	1	(0.3849)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,500	9.3080	14,388.14	13,962.03	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1939)	0.0000	1	(1.9245)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,877.63	2,792.41	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0388)	0.0000	1	(0.3849)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	8,211	9.3080	78,760.65	76,428.15	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0615)	0.0000	1	(10.5347)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	5,000	9.3080	47,960.45	46,540.10	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6464)	0.0000	1	(6.4150)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	1,000	9.3080	9,592.09	9,308.02	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1293)	0.0000	1	(1.2830)	02/07/2025
603195.SH	01/14/2025	SDB3260123138	0	300	9.3080	2,877.63	2,792.41	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0388)	0.0000	1	(0.3849)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,806.16	2,829.16	0.0000	4.3300	50.00	0.00	(0.3375)	(0.0393)	0.0000	1	(0.3768)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	943.21	943.05	0.0000	4.3300	50.00	0.00	(0.1134)	(0.0131)	0.0000	1	(0.1265)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	928.45	943.05	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0131)	0.0000	1	(0.1248)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,857.65	1,886.11	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0262)	0.0000	1	(0.2496)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,800	9.4305	16,723.21	16,974.98	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2358)	0.0000	1	(2.2472)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,400	9.4305	22,653.00	22,633.31	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3144)	0.0000	1	(3.0390)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,900	9.4305	17,924.73	17,918.04	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2489)	0.0000	1	(2.4048)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	4,200	9.4305	39,861.87	39,608.30	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5501)	0.0000	1	(5.3446)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,100	9.4305	10,483.41	10,373.60	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1441)	0.0000	1	(1.4050)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,600	9.4305	24,939.43	24,519.42	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3405)	0.0000	1	(3.3402)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,700	9.4305	16,306.55	16,031.93	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2227)	0.0000	1	(2.1840)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	800	9.4305	7,673.67	7,544.44	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1048)	0.0000	1	(1.0278)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	3,100	9.4305	29,735.48	29,234.70	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4060)	0.0000	1	(3.9826)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,877.63	2,829.16	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,200	9.4305	11,510.51	11,316.66	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	1	(1.5416)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	700	9.4305	6,714.46	6,601.38	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0917)	0.0000	1	(0.8993)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	4,500	9.4305	43,164.41	42,437.46	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5894)	0.0000	1	(5.7811)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	500	9.4305	4,796.05	4,715.27	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0655)	0.0000	1	(0.6423)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,700	9.4305	16,306.55	16,031.93	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2227)	0.0000	1	(2.1840)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	400	9.4305	3,836.84	3,772.22	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0524)	0.0000	1	(0.5139)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,500	9.4305	23,980.23	23,576.37	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3274)	0.0000	1	(3.2117)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,877.63	2,829.16	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	400	9.4305	3,836.84	3,772.22	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0524)	0.0000	1	(0.5139)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,200	9.4305	11,510.51	11,316.66	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	1	(1.5416)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	6,400	9.4305	61,389.38	60,355.50	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8383)	0.0000	1	(8.2220)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/13/2025	SDB3260123138	0	10,500	9.4305	100,716.95	99,020.74	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3753)	0.0000	1	(13.4893)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	5,400	9.4305	51,797.29	50,924.95	0.0000	4.3300	50.00	0.00	(6.2301)	(0.7073)	0.0000	1	(6.9374)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	700	9.4305	6,714.46	6,601.38	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0917)	0.0000	1	(0.8993)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	500	9.4305	4,796.05	4,715.27	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0655)	0.0000	1	(0.6423)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	3,100	9.4305	29,735.48	29,234.70	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4060)	0.0000	1	(3.9826)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,929	9.4305	28,095.23	27,622.07	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3836)	0.0000	1	(3.7629)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	6,500	9.4305	62,348.59	61,298.56	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8514)	0.0000	1	(8.3505)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	7,600	9.4305	72,899.88	71,672.16	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9954)	0.0000	1	(9.7637)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	900	9.4305	8,632.88	8,487.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	1	(1.1562)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	14,880	9.4305	142,730.30	140,326.54	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9490)	0.0000	1	(19.1163)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	6,000	9.4305	57,552.54	56,583.28	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7859)	0.0000	1	(7.7082)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	600	9.4305	5,755.25	5,658.33	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	1	(0.7708)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	3,100	9.4305	29,735.48	29,234.70	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4060)	0.0000	1	(3.9826)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,600	9.4305	24,939.43	24,519.42	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3405)	0.0000	1	(3.3402)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	400	9.4305	3,836.84	3,772.22	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0524)	0.0000	1	(0.5139)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	2,289	9.4305	21,956.29	21,586.52	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2998)	0.0000	1	(2.9407)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,700	9.4305	16,306.55	16,031.93	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2227)	0.0000	1	(2.1840)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,400	9.4305	13,428.93	13,202.77	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1834)	0.0000	1	(1.7986)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,200	9.4305	11,510.51	11,316.66	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	1	(1.5416)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	700	9.4305	6,714.46	6,601.38	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0917)	0.0000	1	(0.8993)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	900	9.4305	8,632.88	8,487.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	1	(1.1562)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	900	9.4305	8,632.88	8,487.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	1	(1.1562)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	400	9.4305	3,836.84	3,772.22	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0524)	0.0000	1	(0.5139)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	100	9.4305	959.21	943.05	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	700	9.4305	6,714.46	6,601.38	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0917)	0.0000	1	(0.8993)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	200	9.4305	1,918.42	1,886.11	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	22,700	9.4305	217,740.44	214,073.42	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9732)	0.0000	1	(29.1626)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,877.63	2,829.16	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,500	9.4305	14,388.14	14,145.82	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1965)	0.0000	1	(1.9270)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,877.63	2,829.16	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	8,211	9.4305	78,760.65	77,434.22	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0755)	0.0000	1	(10.5486)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	5,000	9.4305	47,960.45	47,152.74	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6549)	0.0000	1	(6.4235)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	1,000	9.4305	9,592.09	9,430.55	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1310)	0.0000	1	(1.2847)	02/07/2025
603195.SH	01/13/2025	SDB3260123138	0	300	9.4305	2,877.63	2,829.16	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,806.16	2,829.73	0.0000	4.3300	50.00	0.00	(1.0126)	(0.1179)	0.0000	3	(1.1305)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	943.21	943.24	0.0000	4.3300	50.00	0.00	(0.3403)	(0.0393)	0.0000	3	(0.3796)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	928.45	943.24	0.0000	4.3300	50.00	0.00	(0.3350)	(0.0393)	0.0000	3	(0.3743)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,857.65	1,886.48	0.0000	4.3300	50.00	0.00	(0.6703)	(0.0786)	0.0000	3	(0.7489)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,800	9.4324	16,723.21	16,978.35	0.0000	4.3300	50.00	0.00	(6.0343)	(0.7074)	0.0000	3	(6.7417)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,400	9.4324	22,653.00	22,637.81	0.0000	4.3300	50.00	0.00	(8.1740)	(0.9432)	0.0000	3	(9.1172)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,900	9.4324	17,924.73	17,921.60	0.0000	4.3300	50.00	0.00	(6.4678)	(0.7467)	0.0000	3	(7.2146)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	4,200	9.4324	39,861.87	39,616.16	0.0000	4.3300	50.00	0.00	(14.3835)	(1.6507)	0.0000	3	(16.0342)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,100	9.4324	10,483.41	10,375.66	0.0000	4.3300	50.00	0.00	(3.7828)	(0.4323)	0.0000	3	(4.2151)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,600	9.4324	24,939.43	24,524.29	0.0000	4.3300	50.00	0.00	(8.9990)	(1.0218)	0.0000	3	(10.0208)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,700	9.4324	16,306.55	16,035.11	0.0000	4.3300	50.00	0.00	(5.8839)	(0.6681)	0.0000	3	(6.5521)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	800	9.4324	7,673.67	7,545.94	0.0000	4.3300	50.00	0.00	(2.7689)	(0.3144)	0.0000	3	(3.0833)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	3,100	9.4324	29,735.48	29,240.50	0.0000	4.3300	50.00	0.00	(10.7296)	(1.2184)	0.0000	3	(11.9479)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,877.63	2,829.73	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	3	(1.1562)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,200	9.4324	11,510.51	11,318.90	0.0000	4.3300	50.00	0.00	(4.1534)	(0.4716)	0.0000	3	(4.6250)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	700	9.4324	6,714.46	6,602.69	0.0000	4.3300	50.00	0.00	(2.4228)	(0.2751)	0.0000	3	(2.6979)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	4,500	9.4324	43,164.41	42,445.89	0.0000	4.3300	50.00	0.00	(15.5752)	(1.7686)	0.0000	3	(17.3437)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	500	9.4324	4,796.05	4,716.21	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1965)	0.0000	3	(1.9271)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,700	9.4324	16,306.55	16,035.11	0.0000	4.3300	50.00	0.00	(5.8839)	(0.6681)	0.0000	3	(6.5521)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	400	9.4324	3,836.84	3,772.97	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	3	(1.5417)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,500	9.4324	23,980.23	23,581.05	0.0000	4.3300	50.00	0.00	(8.6529)	(0.9825)	0.0000	3	(9.6354)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,877.63	2,829.73	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	3	(1.1562)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	400	9.4324	3,836.84	3,772.97	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	3	(1.5417)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,200	9.4324	11,510.51	11,318.90	0.0000	4.3300	50.00	0.00	(4.1534)	(0.4716)	0.0000	3	(4.6250)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	6,400	9.4324	61,389.38	60,367.48	0.0000	4.3300	50.00	0.00	(22.1513)	(2.5153)	0.0000	3	(24.6666)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	10,500	9.4324	100,716.95	99,040.40	0.0000	4.3300	50.00	0.00	(36.3420)	(4.1267)	0.0000	3	(40.4687)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	5,400	9.4324	51,797.29	50,935.06	0.0000	4.3300	50.00	0.00	(18.6902)	(2.1223)	0.0000	3	(20.8125)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	700	9.4324	6,714.46	6,602.69	0.0000	4.3300	50.00	0.00	(2.4228)	(0.2751)	0.0000	3	(2.6979)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	500	9.4324	4,796.05	4,716.21	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1965)	0.0000	3	(1.9271)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	3,100	9.4324	29,735.48	29,240.50	0.0000	4.3300	50.00	0.00	(10.7296)	(1.2184)	0.0000	3	(11.9479)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,929	9.4324	28,095.23	27,627.56	0.0000	4.3300	50.00	0.00	(10.1377)	(1.1511)	0.0000	3	(11.2888)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	6,500	9.4324	62,348.59	61,310.72	0.0000	4.3300	50.00	0.00	(22.4974)	(2.5546)	0.0000	3	(25.0521)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	7,600	9.4324	72,899.88	71,686.38	0.0000	4.3300	50.00	0.00	(26.3047)	(2.9869)	0.0000	3	(29.2916)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	900	9.4324	8,632.88	8,489.18	0.0000	4.3300	50.00	0.00	(3.1150)	(0.3537)	0.0000	3	(3.4687)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	14,880	9.4324	142,730.30	140,354.39	0.0000	4.3300	50.00	0.00	(51.5018)	(5.8481)	0.0000	3	(57.3499)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	6,000	9.4324	57,552.54	56,594.51	0.0000	4.3300	50.00	0.00	(20.7669)	(2.3581)	0.0000	3	(23.1250)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	600	9.4324	5,755.25	5,659.45	0.0000	4.3300	50.00	0.00	(2.0767)	(0.2358)	0.0000	3	(2.3125)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	3,100	9.4324	29,735.48	29,240.50	0.0000	4.3300	50.00	0.00	(10.7296)	(1.2184)	0.0000	3	(11.9479)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,600	9.4324	24,939.43	24,524.29	0.0000	4.3300	50.00	0.00	(8.9990)	(1.0218)	0.0000	3	(10.0208)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	400	9.4324	3,836.84	3,772.97	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	3	(1.5417)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	2,289	9.4324	21,956.29	21,590.81	0.0000	4.3300	50.00	0.00	(7.9226)	(0.8996)	0.0000	3	(8.8222)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,700	9.4324	16,306.55	16,035.11	0.0000	4.3300	50.00	0.00	(5.8839)	(0.6681)	0.0000	3	(6.5521)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,400	9.4324	13,428.93	13,205.39	0.0000	4.3300	50.00	0.00	(4.8456)	(0.5502)	0.0000	3	(5.3958)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/10/2025	SDB3260123138	0	1,200	9.4324	11,510.51	11,318.90	0.0000	4.3300	50.00	0.00	(4.1534)	(0.4716)	0.0000	3	(4.6250)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	700	9.4324	6,714.46	6,602.69	0.0000	4.3300	50.00	0.00	(2.4228)	(0.2751)	0.0000	3	(2.6979)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	900	9.4324	8,632.88	8,489.18	0.0000	4.3300	50.00	0.00	(3.1150)	(0.3537)	0.0000	3	(3.4687)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	900	9.4324	8,632.88	8,489.18	0.0000	4.3300	50.00	0.00	(3.1150)	(0.3537)	0.0000	3	(3.4687)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	400	9.4324	3,836.84	3,772.97	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1572)	0.0000	3	(1.5417)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	100	9.4324	959.21	943.24	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	3	(0.3854)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	700	9.4324	6,714.46	6,602.69	0.0000	4.3300	50.00	0.00	(2.4228)	(0.2751)	0.0000	3	(2.6979)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	200	9.4324	1,918.42	1,886.48	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0786)	0.0000	3	(0.7708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	22,700	9.4324	217,740.44	214,115.91	0.0000	4.3300	50.00	0.00	(78.5680)	(8.9215)	0.0000	3	(87.4895)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,877.63	2,829.73	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	3	(1.1562)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,500	9.4324	14,388.14	14,148.63	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5895)	0.0000	3	(5.7812)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,877.63	2,829.73	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	3	(1.1562)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	8,211	9.4324	78,760.65	77,449.59	0.0000	4.3300	50.00	0.00	(28.4195)	(3.2271)	0.0000	3	(31.6465)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	5,000	9.4324	47,960.45	47,162.09	0.0000	4.3300	50.00	0.00	(17.3057)	(1.9651)	0.0000	3	(19.2708)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	1,000	9.4324	9,592.09	9,432.42	0.0000	4.3300	50.00	0.00	(3.4611)	(0.3930)	0.0000	3	(3.8542)	02/07/2025
603195.SH	01/10/2025	SDB3260123138	0	300	9.4324	2,877.63	2,829.73	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1179)	0.0000	3	(1.1562)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	928.45	928.10	0.0000	4.3300	50.00	0.00	(0.1117)	(0.0129)	0.0000	1	(0.1246)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,857.65	1,856.19	0.0000	4.3300	50.00	0.00	(0.2234)	(0.0258)	0.0000	1	(0.2492)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,800	9.2810	16,723.21	16,705.72	0.0000	4.3300	50.00	0.00	(2.0114)	(0.2320)	0.0000	1	(2.2435)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,400	9.2810	22,653.00	22,274.30	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3094)	0.0000	1	(3.0340)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,900	9.2810	17,924.73	17,633.82	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2449)	0.0000	1	(2.4009)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	4,200	9.2810	39,861.87	38,980.02	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5414)	0.0000	1	(5.3359)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,100	9.2810	10,483.41	10,209.05	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1418)	0.0000	1	(1.4027)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,600	9.2810	24,939.43	24,130.49	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3351)	0.0000	1	(3.3348)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,700	9.2810	16,306.55	15,777.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2191)	0.0000	1	(2.1804)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	800	9.2810	7,673.67	7,424.77	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1031)	0.0000	1	(1.0261)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	3,100	9.2810	29,735.48	28,770.97	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3996)	0.0000	1	(3.9761)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	300	9.2810	2,877.63	2,784.29	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,200	9.2810	11,510.51	11,137.15	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1547)	0.0000	1	(1.5391)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	700	9.2810	6,714.46	6,496.67	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0902)	0.0000	1	(0.8978)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	4,500	9.2810	43,164.41	41,764.31	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5801)	0.0000	1	(5.7718)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	500	9.2810	4,796.05	4,640.48	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0645)	0.0000	1	(0.6413)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,700	9.2810	16,306.55	15,777.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2191)	0.0000	1	(2.1804)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	400	9.2810	3,836.84	3,712.38	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5130)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,500	9.2810	23,980.23	23,202.39	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3223)	0.0000	1	(3.2065)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	300	9.2810	2,877.63	2,784.29	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	400	9.2810	3,836.84	3,712.38	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5130)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,200	9.2810	11,510.51	11,137.15	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1547)	0.0000	1	(1.5391)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	6,400	9.2810	61,389.38	59,398.12	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8250)	0.0000	1	(8.2088)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	10,500	9.2810	100,716.95	97,450.05	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3535)	0.0000	1	(13.4675)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/09/2025	SDB3260123138	0	5,400	9.2810	51,797.29	50,117.17	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6961)	0.0000	1	(6.9261)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	700	9.2810	6,714.46	6,496.67	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0902)	0.0000	1	(0.8978)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	500	9.2810	4,796.05	4,640.48	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0645)	0.0000	1	(0.6413)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	3,100	9.2810	29,735.48	28,770.97	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3996)	0.0000	1	(3.9761)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,929	9.2810	28,095.23	27,183.92	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3776)	0.0000	1	(3.7568)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	6,500	9.2810	62,348.59	60,326.22	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8379)	0.0000	1	(8.3370)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	7,600	9.2810	72,899.88	70,535.27	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9797)	0.0000	1	(9.7479)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	900	9.2810	8,632.88	8,352.86	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1160)	0.0000	1	(1.1544)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	14,880	9.2810	142,730.30	138,100.64	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9181)	0.0000	1	(19.0853)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	6,000	9.2810	57,552.54	55,685.74	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7734)	0.0000	1	(7.6957)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	600	9.2810	5,755.25	5,568.57	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0773)	0.0000	1	(0.7696)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	3,100	9.2810	29,735.48	28,770.97	0.0000	4.3300	50.00	0.00	(3.5765)	(0.3996)	0.0000	1	(3.9761)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,600	9.2810	24,939.43	24,130.49	0.0000	4.3300	50.00	0.00	(0.3351)	(0.0300)	0.0000	1	(3.3348)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	400	9.2810	3,836.84	3,712.38	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5130)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	2,289	9.2810	21,956.29	21,244.11	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2951)	0.0000	1	(2.9359)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,700	9.2810	16,306.55	15,777.63	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2191)	0.0000	1	(2.1804)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,400	9.2810	13,428.93	12,993.34	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1805)	0.0000	1	(1.7957)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,200	9.2810	11,510.51	11,137.15	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1547)	0.0000	1	(1.5391)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	700	9.2810	6,714.46	6,496.67	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0902)	0.0000	1	(0.8978)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	900	9.2810	8,632.88	8,352.86	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1160)	0.0000	1	(1.1544)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	900	9.2810	8,632.88	8,352.86	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1160)	0.0000	1	(1.1544)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	400	9.2810	3,836.84	3,712.38	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5130)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	100	9.2810	959.21	928.10	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	700	9.2810	6,714.46	6,496.67	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0902)	0.0000	1	(0.8978)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	200	9.2810	1,918.42	1,856.19	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	22,700	9.2810	217,740.44	210,677.72	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9261)	0.0000	1	(29.1154)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	300	9.2810	2,877.63	2,784.29	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,500	9.2810	14,388.14	13,921.44	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1934)	0.0000	1	(1.9239)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	300	9.2810	2,877.63	2,784.29	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	8,211	9.2810	78,760.65	76,205.94	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0584)	0.0000	1	(10.5316)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	5,000	9.2810	47,960.45	46,404.79	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6445)	0.0000	1	(6.4131)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	1,000	9.2810	9,592.09	9,280.96	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1289)	0.0000	1	(1.2826)	02/07/2025
603195.SH	01/09/2025	SDB3260123138	0	300	9.2810	2,877.63	2,784.29	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,400	9.2940	22,653.00	22,305.49	0.0000	4.3300	50.00	0.00	(2.7247)	(0.3098)	0.0000	1	(3.0345)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,900	9.2940	17,924.73	17,658.52	0.0000	4.3300	50.00	0.00	(2.1559)	(0.2453)	0.0000	1	(2.4012)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	4,200	9.2940	39,861.87	39,034.62	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5421)	0.0000	1	(5.3366)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,100	9.2940	10,483.41	10,223.35	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1420)	0.0000	1	(1.4029)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,600	9.2940	24,939.43	24,164.29	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3356)	0.0000	1	(3.3353)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,700	9.2940	16,306.55	15,799.73	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2194)	0.0000	1	(2.1808)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	800	9.2940	7,673.67	7,435.16	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1033)	0.0000	1	(1.0262)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	3,100	9.2940	29,735.48	28,811.26	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4002)	0.0000	1	(3.9767)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	300	9.2940	2,877.63	2,788.19	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,200	9.2940	11,510.51	11,152.75	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1549)	0.0000	1	(1.5394)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	700	9.2940	6,714.46	6,505.77	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0904)	0.0000	1	(0.8980)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	4,500	9.2940	43,164.41	41,822.80	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5809)	0.0000	1	(5.7726)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	500	9.2940	4,796.05	4,646.98	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0645)	0.0000	1	(0.6414)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,700	9.2940	16,306.55	15,799.73	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2194)	0.0000	1	(2.1808)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	400	9.2940	3,836.84	3,717.58	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5131)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,500	9.2940	23,980.23	23,234.89	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3227)	0.0000	1	(3.2070)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	300	9.2940	2,877.63	2,788.19	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	400	9.2940	3,836.84	3,717.58	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5131)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,200	9.2940	11,510.51	11,152.75	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1549)	0.0000	1	(1.5394)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	6,400	9.2940	61,389.38	59,481.32	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8261)	0.0000	1	(8.2099)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	10,500	9.2940	100,716.95	97,586.54	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3554)	0.0000	1	(13.4694)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	5,400	9.2940	51,797.29	50,187.36	0.0000	4.3300	50.00	0.00	(6.2301)	(0.6970)	0.0000	1	(6.9271)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	700	9.2940	6,714.46	6,505.77	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0904)	0.0000	1	(0.8980)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	500	9.2940	4,796.05	4,646.98	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0645)	0.0000	1	(0.6414)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	3,100	9.2940	29,735.48	28,811.26	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4002)	0.0000	1	(3.9767)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,929	9.2940	28,095.23	27,222.00	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3781)	0.0000	1	(3.7573)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	6,500	9.2940	62,348.59	60,410.71	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8390)	0.0000	1	(8.3382)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	7,600	9.2940	72,899.88	70,634.07	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9810)	0.0000	1	(9.7493)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	900	9.2940	8,632.88	8,364.56	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1162)	0.0000	1	(1.1545)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	14,880	9.2940	142,730.30	138,294.07	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9208)	0.0000	1	(19.0880)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	6,000	9.2940	57,552.54	55,763.74	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7745)	0.0000	1	(7.6968)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	600	9.2940	5,755.25	5,576.37	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0774)	0.0000	1	(0.7697)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	3,100	9.2940	29,735.48	28,811.26	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4002)	0.0000	1	(3.9767)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,600	9.2940	24,939.43	24,164.29	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3356)	0.0000	1	(3.3353)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	400	9.2940	3,836.84	3,717.58	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5131)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	2,289	9.2940	21,956.29	21,273.87	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2955)	0.0000	1	(2.9363)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,700	9.2940	16,306.55	15,799.73	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2194)	0.0000	1	(2.1808)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,400	9.2940	13,428.93	13,011.54	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1807)	0.0000	1	(1.7959)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,200	9.2940	11,510.51	11,152.75	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1549)	0.0000	1	(1.5394)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	700	9.2940	6,714.46	6,505.77	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0904)	0.0000	1	(0.8980)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	900	9.2940	8,632.88	8,364.56	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1162)	0.0000	1	(1.1545)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	900	9.2940	8,632.88	8,364.56	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1162)	0.0000	1	(1.1545)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	400	9.2940	3,836.84	3,717.58	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0516)	0.0000	1	(0.5131)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	100	9.2940	959.21	929.40	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0129)	0.0000	1	(0.1283)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	700	9.2940	6,714.46	6,505.77	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0904)	0.0000	1	(0.8980)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	200	9.2940	1,918.42	1,858.79	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0258)	0.0000	1	(0.2566)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	22,700	9.2940	217,740.44	210,972.80	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9302)	0.0000	1	(29.1195)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	300	9.2940	2,877.63	2,788.19	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,500	9.2940	14,388.14	13,940.93	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1936)	0.0000	1	(1.9242)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	300	9.2940	2,877.63	2,788.19	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	8,211	9.2940	78,760.65	76,312.67	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0599)	0.0000	1	(10.5331)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	5,000	9.2940	47,960.45	46,469.78	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6454)	0.0000	1	(6.4140)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	1,000	9.2940	9,592.09	9,293.96	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1291)	0.0000	1	(1.2828)	02/07/2025
603195.SH	01/08/2025	SDB3260123138	0	300	9.2940	2,877.63	2,788.19	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0387)	0.0000	1	(0.3848)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	4,200	9.4217	39,861.87	39,570.93	0.0000	4.3300	50.00	0.00	(4.7945)	(0.5496)	0.0000	1	(5.3441)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,100	9.4217	10,483.41	10,363.82	0.0000	4.3300	50.00	0.00	(1.2609)	(0.1439)	0.0000	1	(1.4049)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	2,600	9.4217	24,939.43	24,496.29	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3402)	0.0000	1	(3.3399)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,700	9.4217	16,306.55	16,016.81	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2225)	0.0000	1	(2.1838)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	800	9.4217	7,673.67	7,537.32	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1047)	0.0000	1	(1.0277)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	3,100	9.4217	29,735.48	29,207.12	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4057)	0.0000	1	(3.9822)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	300	9.4217	2,877.63	2,826.50	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,200	9.4217	11,510.51	11,305.98	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1570)	0.0000	1	(1.5415)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	700	9.4217	6,714.46	6,595.16	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0916)	0.0000	1	(0.8992)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	4,500	9.4217	43,164.41	42,397.43	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5889)	0.0000	1	(5.7806)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	500	9.4217	4,796.05	4,710.83	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0654)	0.0000	1	(0.6423)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,700	9.4217	16,306.55	16,016.81	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2225)	0.0000	1	(2.1838)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	400	9.4217	3,836.84	3,768.66	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0523)	0.0000	1	(0.5138)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	2,500	9.4217	23,980.23	23,554.13	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3271)	0.0000	1	(3.2114)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	300	9.4217	2,877.63	2,826.50	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	400	9.4217	3,836.84	3,768.66	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0523)	0.0000	1	(0.5138)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,200	9.4217	11,510.51	11,305.98	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1570)	0.0000	1	(1.5415)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	6,400	9.4217	61,389.38	60,298.57	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8375)	0.0000	1	(8.2213)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	10,500	9.4217	100,716.95	98,927.34	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3740)	0.0000	1	(13.4880)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	5,400	9.4217	51,797.29	50,876.92	0.0000	4.3300	50.00	0.00	(6.2301)	(0.7066)	0.0000	1	(6.9367)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	700	9.4217	6,714.46	6,595.16	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0916)	0.0000	1	(0.8992)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	500	9.4217	4,796.05	4,710.83	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0654)	0.0000	1	(0.6423)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	3,100	9.4217	29,735.48	29,207.12	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4057)	0.0000	1	(3.9822)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	2,929	9.4217	28,095.23	27,596.02	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3833)	0.0000	1	(3.7625)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	6,500	9.4217	62,348.59	61,240.73	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8506)	0.0000	1	(8.3497)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	7,600	9.4217	72,899.88	71,604.55	0.0000	4.3300	50.00	0.00	(8.7682)	(0.9945)	0.0000	1	(9.7627)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	900	9.4217	8,632.88	8,479.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1178)	0.0000	1	(1.1561)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/07/2025	SDB3260123138	0	14,880	9.4217	142,730.30	140,194.17	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9471)	0.0000	1	(19.1144)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	6,000	9.4217	57,552.54	56,529.91	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7851)	0.0000	1	(7.7074)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	600	9.4217	5,755.25	5,652.99	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0785)	0.0000	1	(0.7707)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	3,100	9.4217	29,735.48	29,207.12	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4057)	0.0000	1	(3.9822)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	2,600	9.4217	24,939.43	24,496.29	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3402)	0.0000	1	(3.3399)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	400	9.4217	3,836.84	3,768.66	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0523)	0.0000	1	(0.5138)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	2,289	9.4217	21,956.29	21,566.16	0.0000	4.3300	50.00	0.00	(2.6409)	(0.2995)	0.0000	1	(2.9404)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,700	9.4217	16,306.55	16,016.81	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2225)	0.0000	1	(2.1838)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,400	9.4217	13,428.93	13,190.31	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1832)	0.0000	1	(1.7984)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,200	9.4217	11,510.51	11,305.98	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1570)	0.0000	1	(1.5415)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	700	9.4217	6,714.46	6,595.16	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0916)	0.0000	1	(0.8992)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	900	9.4217	8,632.88	8,479.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1178)	0.0000	1	(1.1561)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	900	9.4217	8,632.88	8,479.49	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1178)	0.0000	1	(1.1561)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	400	9.4217	3,836.84	3,768.66	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0523)	0.0000	1	(0.5138)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	100	9.4217	959.21	942.17	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0131)	0.0000	1	(0.1285)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	700	9.4217	6,714.46	6,595.16	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0916)	0.0000	1	(0.8992)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	200	9.4217	1,918.42	1,884.33	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0262)	0.0000	1	(0.2569)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	22,700	9.4217	217,740.44	213,871.48	0.0000	4.3300	50.00	0.00	(26.1893)	(2.9704)	0.0000	1	(29.1598)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	300	9.4217	2,877.63	2,826.50	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,500	9.4217	14,388.14	14,132.48	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1963)	0.0000	1	(1.9269)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	300	9.4217	2,877.63	2,826.50	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	8,211	9.4217	78,760.65	77,361.18	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0745)	0.0000	1	(10.5476)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	5,000	9.4217	47,960.45	47,108.26	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6543)	0.0000	1	(6.4229)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	1,000	9.4217	9,592.09	9,421.65	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1309)	0.0000	1	(1.2846)	02/07/2025
603195.SH	01/07/2025	SDB3260123138	0	300	9.4217	2,877.63	2,826.50	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	2,600	9.5921	24,939.43	24,939.43	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3464)	0.0000	1	(3.3460)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,700	9.5921	16,306.55	16,306.55	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2265)	0.0000	1	(2.1878)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	800	9.5921	7,673.67	7,673.67	0.0000	4.3300	50.00	0.00	(0.9230)	(0.1066)	0.0000	1	(1.0296)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	3,100	9.5921	29,735.48	29,735.48	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4130)	0.0000	1	(3.9895)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	300	9.5921	2,877.63	2,877.63	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0400)	0.0000	1	(0.3861)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,200	9.5921	11,510.51	11,510.51	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1599)	0.0000	1	(1.5443)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	700	9.5921	6,714.46	6,714.46	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0933)	0.0000	1	(0.9009)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	4,500	9.5921	43,164.41	43,164.41	0.0000	4.3300	50.00	0.00	(5.1917)	(0.5995)	0.0000	1	(5.7912)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	500	9.5921	4,796.05	4,796.05	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0666)	0.0000	1	(0.6435)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,700	9.5921	16,306.55	16,306.55	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2265)	0.0000	1	(2.1878)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	400	9.5921	3,836.84	3,836.84	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0533)	0.0000	1	(0.5148)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	2,500	9.5921	23,980.23	23,980.23	0.0000	4.3300	50.00	0.00	(2.8843)	(0.3331)	0.0000	1	(3.2173)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	300	9.5921	2,877.63	2,877.63	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0400)	0.0000	1	(0.3861)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603195.SH	01/06/2025	SDB3260123138	0	400	9.5921	3,836.84	3,836.84	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0533)	0.0000	1	(0.5148)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,200	9.5921	11,510.51	11,510.51	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1599)	0.0000	1	(1.5443)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	6,400	9.5921	61,389.38	61,389.38	0.0000	4.3300	50.00	0.00	(7.3838)	(0.8526)	0.0000	1	(8.2364)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	10,500	9.5921	100,716.95	100,716.95	0.0000	4.3300	50.00	0.00	(12.1140)	(1.3988)	0.0000	1	(13.5129)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	5,400	9.5921	51,797.29	51,797.29	0.0000	4.3300	50.00	0.00	(6.2301)	(0.7194)	0.0000	1	(6.9495)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	700	9.5921	6,714.46	6,714.46	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0933)	0.0000	1	(0.9009)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	500	9.5921	4,796.05	4,796.05	0.0000	4.3300	50.00	0.00	(0.5769)	(0.0666)	0.0000	1	(0.6435)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	3,100	9.5921	29,735.48	29,735.48	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4130)	0.0000	1	(3.9895)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	2,929	9.5921	28,095.23	28,095.23	0.0000	4.3300	50.00	0.00	(3.3792)	(0.3902)	0.0000	1	(3.7694)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	6,500	9.5921	62,348.59	62,348.59	0.0000	4.3300	50.00	0.00	(7.4991)	(0.8660)	0.0000	1	(8.3651)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	7,600	9.5921	72,899.88	72,899.88	0.0000	4.3300	50.00	0.00	(8.7682)	(1.0125)	0.0000	1	(9.7807)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	900	9.5921	8,632.88	8,632.88	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1199)	0.0000	1	(1.1582)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	14,880	9.5921	142,730.30	142,730.30	0.0000	4.3300	50.00	0.00	(17.1673)	(1.9824)	0.0000	1	(19.1496)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	6,000	9.5921	57,552.54	57,552.54	0.0000	4.3300	50.00	0.00	(6.9223)	(0.7993)	0.0000	1	(7.7216)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	600	9.5921	5,755.25	5,755.25	0.0000	4.3300	50.00	0.00	(0.6922)	(0.0799)	0.0000	1	(0.7722)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	3,100	9.5921	29,735.48	29,735.48	0.0000	4.3300	50.00	0.00	(3.5765)	(0.4130)	0.0000	1	(3.9895)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	2,600	9.5921	24,939.43	24,939.43	0.0000	4.3300	50.00	0.00	(2.9997)	(0.3464)	0.0000	1	(3.3460)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	400	9.5921	3,836.84	3,836.84	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0533)	0.0000	1	(0.5148)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	2,289	9.5921	21,956.29	21,956.29	0.0000	4.3300	50.00	0.00	(2.6409)	(0.3049)	0.0000	1	(2.9458)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,700	9.5921	16,306.55	16,306.55	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2265)	0.0000	1	(2.1878)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,400	9.5921	13,428.93	13,428.93	0.0000	4.3300	50.00	0.00	(1.6152)	(0.1865)	0.0000	1	(1.8017)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,200	9.5921	11,510.51	11,510.51	0.0000	4.3300	50.00	0.00	(1.3845)	(0.1599)	0.0000	1	(1.5443)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	700	9.5921	6,714.46	6,714.46	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0933)	0.0000	1	(0.9009)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	900	9.5921	8,632.88	8,632.88	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1199)	0.0000	1	(1.1582)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	900	9.5921	8,632.88	8,632.88	0.0000	4.3300	50.00	0.00	(1.0383)	(0.1199)	0.0000	1	(1.1582)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	400	9.5921	3,836.84	3,836.84	0.0000	4.3300	50.00	0.00	(0.4615)	(0.0533)	0.0000	1	(0.5148)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	100	9.5921	959.21	959.21	0.0000	4.3300	50.00	0.00	(0.1154)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	700	9.5921	6,714.46	6,714.46	0.0000	4.3300	50.00	0.00	(0.8076)	(0.0933)	0.0000	1	(0.9009)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	200	9.5921	1,918.42	1,918.42	0.0000	4.3300	50.00	0.00	(0.2307)	(0.0266)	0.0000	1	(0.2574)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	22,700	9.5921	217,740.44	217,740.44	0.0000	4.3300	50.00	0.00	(26.1893)	(3.0242)	0.0000	1	(29.2135)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	300	9.5921	2,877.63	2,877.63	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0400)	0.0000	1	(0.3861)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,500	9.5921	14,388.14	14,388.14	0.0000	4.3300	50.00	0.00	(1.7306)	(0.1998)	0.0000	1	(1.9304)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	300	9.5921	2,877.63	2,877.63	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0400)	0.0000	1	(0.3861)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	8,211	9.5921	78,760.65	78,760.65	0.0000	4.3300	50.00	0.00	(9.4732)	(1.0939)	0.0000	1	(10.5671)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	5,000	9.5921	47,960.45	47,960.45	0.0000	4.3300	50.00	0.00	(5.7686)	(0.6661)	0.0000	1	(6.4347)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	1,000	9.5921	9,592.09	9,592.09	0.0000	4.3300	50.00	0.00	(1.1537)	(0.1332)	0.0000	1	(1.2869)	02/07/2025
603195.SH	01/06/2025	SDB3260123138	0	300	9.5921	2,877.63	2,877.63	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0400)	0.0000	1	(0.3861)	02/07/2025
TOTAL GONGNIU GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(2,211.1609)	(248.9623)	0.0000		(2,460.1232)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002152.ZK	01/17/2025	SDB3260123108	0	100	1.5082	159.23	150.82	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	600	1.5082	955.39	904.90	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0126)	0.0000	1	(0.1275)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	53,800	1.5082	85,666.22	81,139.55	0.0000	4.3300	50.00	0.00	(10.3037)	(1.1269)	0.0000	1	(11.4307)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	800	1.5082	1,273.85	1,206.54	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0168)	0.0000	1	(0.1700)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	400	1.5082	636.92	603.27	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0084)	0.0000	1	(0.0850)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	600	1.5082	955.39	904.90	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0126)	0.0000	1	(0.1275)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	100	1.5082	159.23	150.82	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	4,900	1.5082	7,802.31	7,390.03	0.0000	4.3300	50.00	0.00	(0.9384)	(0.1026)	0.0000	1	(1.0411)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	3,300	1.5082	5,254.62	4,976.96	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0691)	0.0000	1	(0.7011)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	4,500	1.5082	7,165.39	6,786.77	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0943)	0.0000	1	(0.9561)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	18,900	1.5082	30,094.64	28,504.41	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3959)	0.0000	1	(4.0156)	02/07/2025
002152.ZK	01/17/2025	SDB3260123108	0	2,100	1.5082	3,343.85	3,167.16	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0440)	0.0000	1	(0.4462)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	100	1.4509	159.23	145.09	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	600	1.4509	955.39	870.56	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0121)	0.0000	1	(0.1270)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	53,800	1.4509	85,666.22	78,060.09	0.0000	4.3300	50.00	0.00	(10.3037)	(1.0842)	0.0000	1	(11.3879)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	800	1.4509	1,273.85	1,160.74	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0161)	0.0000	1	(0.1693)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	400	1.4509	636.92	580.37	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0081)	0.0000	1	(0.0847)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	600	1.4509	955.39	870.56	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0121)	0.0000	1	(0.1270)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	100	1.4509	159.23	145.09	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	4,900	1.4509	7,802.31	7,109.56	0.0000	4.3300	50.00	0.00	(0.9384)	(0.0987)	0.0000	1	(1.0372)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	3,300	1.4509	5,254.62	4,788.07	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0665)	0.0000	1	(0.6985)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	4,500	1.4509	7,165.39	6,529.19	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0907)	0.0000	1	(0.9525)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	18,900	1.4509	30,094.64	27,422.60	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3809)	0.0000	1	(4.0006)	02/07/2025
002152.ZK	01/16/2025	SDB3260123108	0	2,100	1.4509	3,343.85	3,046.96	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0423)	0.0000	1	(0.4445)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	100	1.4412	159.23	144.12	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	600	1.4412	955.39	864.74	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0120)	0.0000	1	(0.1269)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	53,800	1.4412	85,666.22	77,537.96	0.0000	4.3300	50.00	0.00	(10.3037)	(1.0769)	0.0000	1	(11.3807)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	800	1.4412	1,273.85	1,152.98	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0160)	0.0000	1	(0.1692)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	400	1.4412	636.92	576.49	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0080)	0.0000	1	(0.0846)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	600	1.4412	955.39	864.74	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0120)	0.0000	1	(0.1269)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	100	1.4412	159.23	144.12	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	4,900	1.4412	7,802.31	7,062.01	0.0000	4.3300	50.00	0.00	(0.9384)	(0.0981)	0.0000	1	(1.0365)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	3,300	1.4412	5,254.62	4,756.05	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0661)	0.0000	1	(0.6981)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	4,500	1.4412	7,165.39	6,485.52	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0901)	0.0000	1	(0.9519)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	18,900	1.4412	30,094.64	27,239.17	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3783)	0.0000	1	(3.9980)	02/07/2025
002152.ZK	01/15/2025	SDB3260123108	0	2,100	1.4412	3,343.85	3,026.57	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0420)	0.0000	1	(0.4442)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	100	1.4720	159.23	147.20	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	600	1.4720	955.39	883.19	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0123)	0.0000	1	(0.1272)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	53,800	1.4720	85,666.22	79,192.47	0.0000	4.3300	50.00	0.00	(10.3037)	(1.0999)	0.0000	1	(11.4036)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	800	1.4720	1,273.85	1,177.58	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0164)	0.0000	1	(0.1696)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	400	1.4720	636.92	588.79	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0082)	0.0000	1	(0.0848)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	600	1.4720	955.39	883.19	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0123)	0.0000	1	(0.1272)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	100	1.4720	159.23	147.20	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	4,900	1.4720	7,802.31	7,212.70	0.0000	4.3300	50.00	0.00	(0.9384)	(0.1002)	0.0000	1	(1.0386)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	3,300	1.4720	5,254.62	4,857.53	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0675)	0.0000	1	(0.6995)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	4,500	1.4720	7,165.39	6,623.91	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0920)	0.0000	1	(0.9538)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	18,900	1.4720	30,094.64	27,820.40	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3864)	0.0000	1	(4.0061)	02/07/2025
002152.ZK	01/14/2025	SDB3260123108	0	2,100	1.4720	3,343.85	3,091.16	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0429)	0.0000	1	(0.4451)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	100	1.4631	159.23	146.31	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	600	1.4631	955.39	877.86	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0122)	0.0000	1	(0.1271)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	53,800	1.4631	85,666.22	78,714.94	0.0000	4.3300	50.00	0.00	(10.3037)	(1.0933)	0.0000	1	(11.3970)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	800	1.4631	1,273.85	1,170.48	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0163)	0.0000	1	(0.1695)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	400	1.4631	636.92	585.24	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0081)	0.0000	1	(0.0847)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002152.ZK	01/13/2025	SDB3260123108	0	600	1.4631	955.39	877.86	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0122)	0.0000	1	(0.1271)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	100	1.4631	159.23	146.31	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	4,900	1.4631	7,802.31	7,169.20	0.0000	4.3300	50.00	0.00	(0.9384)	(0.0996)	0.0000	1	(1.0380)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	3,300	1.4631	5,254.62	4,828.24	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0671)	0.0000	1	(0.6991)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	4,500	1.4631	7,165.39	6,583.96	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0914)	0.0000	1	(0.9533)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	18,900	1.4631	30,094.64	27,652.65	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3841)	0.0000	1	(4.0038)	02/07/2025
002152.ZK	01/13/2025	SDB3260123108	0	2,100	1.4631	3,343.85	3,072.52	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0427)	0.0000	1	(0.4449)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	100	1.4898	159.23	148.98	0.0000	4.3300	50.00	0.00	(0.0575)	(0.0062)	0.0000	3	(0.0637)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	600	1.4898	955.39	893.90	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0372)	0.0000	3	(0.3820)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	53,800	1.4898	85,666.22	80,152.96	0.0000	4.3300	50.00	0.00	(30.9112)	(3.3397)	0.0000	3	(34.2509)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	800	1.4898	1,273.85	1,191.87	0.0000	4.3300	50.00	0.00	(0.4596)	(0.0497)	0.0000	3	(0.5093)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	400	1.4898	636.92	595.93	0.0000	4.3300	50.00	0.00	(0.2298)	(0.0248)	0.0000	3	(0.2547)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	600	1.4898	955.39	893.90	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0372)	0.0000	3	(0.3820)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	100	1.4898	159.23	148.98	0.0000	4.3300	50.00	0.00	(0.0575)	(0.0062)	0.0000	3	(0.0637)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	4,900	1.4898	7,802.31	7,300.18	0.0000	4.3300	50.00	0.00	(2.8153)	(0.3042)	0.0000	3	(3.1195)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	3,300	1.4898	5,254.62	4,916.45	0.0000	4.3300	50.00	0.00	(1.8960)	(0.2049)	0.0000	3	(2.1009)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	4,500	1.4898	7,165.39	6,704.24	0.0000	4.3300	50.00	0.00	(2.5855)	(0.2793)	0.0000	3	(2.8649)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	18,900	1.4898	30,094.64	28,157.82	0.0000	4.3300	50.00	0.00	(10.8591)	(1.1732)	0.0000	3	(12.0324)	02/07/2025
002152.ZK	01/10/2025	SDB3260123108	0	2,100	1.4898	3,343.85	3,128.65	0.0000	4.3300	50.00	0.00	(0.1306)	(0.1304)	0.0000	3	(1.3369)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	100	1.4639	159.23	146.39	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	600	1.4639	955.39	878.35	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0122)	0.0000	1	(0.1271)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	53,800	1.4639	85,666.22	78,758.47	0.0000	4.3300	50.00	0.00	(10.3037)	(1.0939)	0.0000	1	(11.3976)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	800	1.4639	1,273.85	1,171.13	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0163)	0.0000	1	(0.1695)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	400	1.4639	636.92	585.56	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0081)	0.0000	1	(0.0847)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	600	1.4639	955.39	878.35	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0122)	0.0000	1	(0.1271)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	100	1.4639	159.23	146.39	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0020)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	4,900	1.4639	7,802.31	7,173.17	0.0000	4.3300	50.00	0.00	(0.9384)	(0.0996)	0.0000	1	(1.0381)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	3,300	1.4639	5,254.62	4,830.91	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0671)	0.0000	1	(0.6991)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	4,500	1.4639	7,165.39	6,587.60	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0915)	0.0000	1	(0.9533)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	18,900	1.4639	30,094.64	27,667.94	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3843)	0.0000	1	(4.0040)	02/07/2025
002152.ZK	01/09/2025	SDB3260123108	0	2,100	1.4639	3,343.85	3,074.22	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0427)	0.0000	1	(0.4449)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	100	1.4858	159.23	148.58	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	600	1.4858	955.39	891.50	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0124)	0.0000	1	(0.1273)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	53,800	1.4858	85,666.22	79,937.82	0.0000	4.3300	50.00	0.00	(10.3037)	(1.1102)	0.0000	1	(11.4140)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	800	1.4858	1,273.85	1,188.67	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0165)	0.0000	1	(0.1697)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	400	1.4858	636.92	594.33	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0083)	0.0000	1	(0.0849)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	600	1.4858	955.39	891.50	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0124)	0.0000	1	(0.1273)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	100	1.4858	159.23	148.58	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0212)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	4,900	1.4858	7,802.31	7,280.58	0.0000	4.3300	50.00	0.00	(0.9384)	(0.1011)	0.0000	1	(1.0396)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	3,300	1.4858	5,254.62	4,903.25	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0681)	0.0000	1	(0.7001)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	4,500	1.4858	7,165.39	6,686.25	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0929)	0.0000	1	(0.9547)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	18,900	1.4858	30,094.64	28,082.24	0.0000	4.3300	50.00	0.00	(3.6197)	(0.3900)	0.0000	1	(4.0097)	02/07/2025
002152.ZK	01/08/2025	SDB3260123108	0	2,100	1.4858	3,343.85	3,120.25	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0433)	0.0000	1	(0.4455)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	100	1.5345	159.23	153.45	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	600	1.5345	955.39	920.71	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0128)	0.0000	1	(0.1277)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	53,800	1.5345	85,666.22	82,557.18	0.0000	4.3300	50.00	0.00	(10.3037)	(1.1466)	0.0000	1	(11.4504)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	800	1.5345	1,273.85	1,227.62	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0171)	0.0000	1	(0.1703)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	400	1.5345	636.92	613.81	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0085)	0.0000	1	(0.0851)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	600	1.5345	955.39	920.71	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0128)	0.0000	1	(0.1277)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	100	1.5345	159.23	153.45	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	4,900	1.5345	7,802.31	7,519.15	0.0000	4.3300	50.00	0.00	(0.9384)	(0.1044)	0.0000	1	(1.0429)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	3,300	1.5345	5,254.62	5,063.92	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0703)	0.0000	1	(0.7023)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	4,500	1.5345	7,165.39	6,905.34	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0959)	0.0000	1	(0.9577)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002152.ZK	01/07/2025	SDB3260123108	0	18,900	1.5345	30,094.64	29,002.43	0.0000	4.3300	50.00	0.00	(3.6197)	(0.4028)	0.0000	1	(4.0225)	02/07/2025
002152.ZK	01/07/2025	SDB3260123108	0	2,100	1.5345	3,343.85	3,222.49	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0448)	0.0000	1	(0.4469)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	100	1.5923	159.23	159.23	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	600	1.5923	955.39	955.39	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0133)	0.0000	1	(0.1282)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	53,800	1.5923	85,666.22	85,666.22	0.0000	4.3300	50.00	0.00	(10.3037)	(1.1898)	0.0000	1	(11.4936)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	800	1.5923	1,273.85	1,273.85	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0177)	0.0000	1	(0.1709)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	400	1.5923	636.92	636.92	0.0000	4.3300	50.00	0.00	(0.0766)	(0.0088)	0.0000	1	(0.0855)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	600	1.5923	955.39	955.39	0.0000	4.3300	50.00	0.00	(0.1149)	(0.0133)	0.0000	1	(0.1282)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	100	1.5923	159.23	159.23	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	4,900	1.5923	7,802.31	7,802.31	0.0000	4.3300	50.00	0.00	(0.9384)	(0.1084)	0.0000	1	(1.0468)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	3,300	1.5923	5,254.62	5,254.62	0.0000	4.3300	50.00	0.00	(0.6320)	(0.0730)	0.0000	1	(0.7050)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	4,500	1.5923	7,165.39	7,165.39	0.0000	4.3300	50.00	0.00	(0.8618)	(0.0995)	0.0000	1	(0.9614)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	18,900	1.5923	30,094.64	30,094.64	0.0000	4.3300	50.00	0.00	(3.6197)	(0.4180)	0.0000	1	(4.0377)	02/07/2025
002152.ZK	01/06/2025	SDB3260123108	0	2,100	1.5923	3,343.85	3,343.85	0.0000	4.3300	50.00	0.00	(0.4022)	(0.0464)	0.0000	1	(0.4486)	02/07/2025
TOTAL GRG BANKING EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND													(207.0708)	(22.3767)	0.0000	(229.4474)	
GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002930.ZK	01/14/2025	SDB3264983883	0	3,300	1.3713	5,056.33	4,525.31	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0629)	0.0000	1	(0.6710)	02/07/2025
002930.ZK	01/14/2025	SDB3264983883	0	900	1.3713	1,379.00	1,234.18	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0171)	0.0000	1	(0.1830)	02/07/2025
002930.ZK	01/13/2025	SDB3264983883	0	3,300	1.3882	5,056.33	4,581.21	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0636)	0.0000	1	(0.6718)	02/07/2025
002930.ZK	01/13/2025	SDB3264983883	0	900	1.3882	1,379.00	1,249.42	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0174)	0.0000	1	(0.1832)	02/07/2025
002930.ZK	01/10/2025	SDB3264983883	0	3,300	1.4203	5,056.33	4,687.04	0.0000	4.3300	50.00	0.00	(1.8245)	(0.1953)	0.0000	3	(2.0198)	02/07/2025
002930.ZK	01/10/2025	SDB3264983883	0	900	1.4203	1,379.00	1,278.28	0.0000	4.3300	50.00	0.00	(0.4976)	(0.0533)	0.0000	3	(0.5509)	02/07/2025
002930.ZK	01/09/2025	SDB3264983883	0	3,300	1.4068	5,056.33	4,642.52	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0645)	0.0000	1	(0.6726)	02/07/2025
002930.ZK	01/09/2025	SDB3264983883	0	900	1.4068	1,379.00	1,266.14	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0176)	0.0000	1	(0.1834)	02/07/2025
002930.ZK	01/08/2025	SDB3264983883	0	3,300	1.3959	5,056.33	4,606.36	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0640)	0.0000	1	(0.6721)	02/07/2025
002930.ZK	01/08/2025	SDB3264983883	0	900	1.3959	1,379.00	1,256.28	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0174)	0.0000	1	(0.1833)	02/07/2025
002930.ZK	01/07/2025	SDB3264983883	0	3,300	1.4935	5,056.33	4,928.64	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0685)	0.0000	1	(0.6766)	02/07/2025
002930.ZK	01/07/2025	SDB3264983883	0	900	1.4935	1,379.00	1,344.17	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0187)	0.0000	1	(0.1845)	02/07/2025
002930.ZK	01/06/2025	SDB3264983883	0	3,300	1.5323	5,056.33	5,056.49	0.0000	4.3300	50.00	0.00	(0.6082)	(0.0702)	0.0000	1	(0.6784)	02/07/2025
002930.ZK	01/06/2025	SDB3264983883	0	900	1.5513	1,379.00	1,396.14	0.0000	4.3300	50.00	0.00	(0.1659)	(0.0194)	0.0000	1	(0.1853)	02/07/2025
TOTAL GUANGDONG GREAT RIVER SMARTER LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(6.9662)	(0.7498)	0.0000	(7.7160)	
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002683.ZK	01/17/2025	SDB3260123444	0	700	3.5458	2,531.31	2,482.08	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0345)	0.0000	1	(0.3389)	02/07/2025
002683.ZK	01/17/2025	SDB3260123444	0	1,000	3.5458	3,616.15	3,545.83	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0492)	0.0000	1	(0.4842)	02/07/2025
002683.ZK	01/17/2025	SDB3260123444	0	2,000	3.5458	7,232.31	7,091.67	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0985)	0.0000	1	(0.9684)	02/07/2025
002683.ZK	01/17/2025	SDB3260123444	0	4,300	3.5458	15,549.46	15,247.09	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2118)	0.0000	1	(2.0820)	02/07/2025
002683.ZK	01/17/2025	SDB3260123444	0	2,600	3.5458	9,402.00	9,219.17	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1280)	0.0000	1	(1.2589)	02/07/2025
002683.ZK	01/16/2025	SDB3260123444	0	700	3.4893	2,531.31	2,442.51	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0339)	0.0000	1	(0.3384)	02/07/2025
002683.ZK	01/16/2025	SDB3260123444	0	1,000	3.4893	3,616.15	3,489.30	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0485)	0.0000	1	(0.4834)	02/07/2025
002683.ZK	01/16/2025	SDB3260123444	0	2,000	3.4893	7,232.31	6,978.61	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0969)	0.0000	1	(0.9668)	02/07/2025
002683.ZK	01/16/2025	SDB3260123444	0	4,300	3.4893	15,549.46	15,004.01	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2084)	0.0000	1	(2.0786)	02/07/2025
002683.ZK	01/16/2025	SDB3260123444	0	2,600	3.4893	9,402.00	9,072.19	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1260)	0.0000	1	(1.2569)	02/07/2025
002683.ZK	01/15/2025	SDB3260123444	0	700	3.5092	2,531.31	2,456.47	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0341)	0.0000	1	(0.3386)	02/07/2025
002683.ZK	01/15/2025	SDB3260123444	0	1,000	3.5092	3,616.15	3,509.25	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0487)	0.0000	1	(0.4837)	02/07/2025
002683.ZK	01/15/2025	SDB3260123444	0	2,000	3.5092	7,232.31	7,018.50	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0975)	0.0000	1	(0.9674)	02/07/2025
002683.ZK	01/15/2025	SDB3260123444	0	4,300	3.5092	15,549.46	15,089.77	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2096)	0.0000	1	(2.0798)	02/07/2025
002683.ZK	01/15/2025	SDB3260123444	0	2,600	3.5092	9,402.00	9,124.05	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1267)	0.0000	1	(1.2576)	02/07/2025
002683.ZK	01/14/2025	SDB3260123444	0	700	3.4963	2,531.31	2,447.40	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0340)	0.0000	1	(0.3385)	02/07/2025
002683.ZK	01/14/2025	SDB3260123444	0	1,000	3.4963	3,616.15	3,496.29	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0486)	0.0000	1	(0.4835)	02/07/2025
002683.ZK	01/14/2025	SDB3260123444	0	2,000	3.4963	7,232.31	6,992.58	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0971)	0.0000	1	(0.9670)	02/07/2025
002683.ZK	01/14/2025	SDB3260123444	0	4,300	3.4963	15,549.46	15,034.04	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2088)	0.0000	1	(2.0791)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002683.ZK	01/14/2025	SDB3260123444	0	2,600	3.4963	9,402.00	9,090.35	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1263)	0.0000	1	(1.2571)	02/07/2025
002683.ZK	01/13/2025	SDB3260123444	0	700	3.5019	2,531.31	2,451.34	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0340)	0.0000	1	(0.3385)	02/07/2025
002683.ZK	01/13/2025	SDB3260123444	0	1,000	3.5019	3,616.15	3,501.92	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0486)	0.0000	1	(0.4836)	02/07/2025
002683.ZK	01/13/2025	SDB3260123444	0	2,000	3.5019	7,232.31	7,003.84	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0973)	0.0000	1	(0.9672)	02/07/2025
002683.ZK	01/13/2025	SDB3260123444	0	4,300	3.5019	15,549.46	15,058.25	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2091)	0.0000	1	(2.0794)	02/07/2025
002683.ZK	01/13/2025	SDB3260123444	0	2,600	3.5019	9,402.00	9,104.99	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1265)	0.0000	1	(1.2573)	02/07/2025
002683.ZK	01/10/2025	SDB3260123444	0	700	3.4963	2,531.31	2,447.39	0.0000	4.3300	50.00	0.00	(0.9134)	(0.1020)	0.0000	3	(1.0154)	02/07/2025
002683.ZK	01/10/2025	SDB3260123444	0	1,000	3.4963	3,616.15	3,496.26	0.0000	4.3300	50.00	0.00	(1.3048)	(0.1457)	0.0000	3	(1.4505)	02/07/2025
002683.ZK	01/10/2025	SDB3260123444	0	2,000	3.4963	7,232.31	6,992.53	0.0000	4.3300	50.00	0.00	(2.6097)	(0.2914)	0.0000	3	(2.9010)	02/07/2025
002683.ZK	01/10/2025	SDB3260123444	0	4,300	3.4963	15,549.46	15,033.94	0.0000	4.3300	50.00	0.00	(5.6108)	(0.6264)	0.0000	3	(6.2372)	02/07/2025
002683.ZK	01/10/2025	SDB3260123444	0	2,600	3.4963	9,402.00	9,090.29	0.0000	4.3300	50.00	0.00	(3.3926)	(0.3788)	0.0000	3	(3.7713)	02/07/2025
002683.ZK	01/09/2025	SDB3260123444	0	700	3.4756	2,531.31	2,432.92	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0338)	0.0000	1	(0.3383)	02/07/2025
002683.ZK	01/09/2025	SDB3260123444	0	1,000	3.4756	3,616.15	3,475.60	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0483)	0.0000	1	(0.4832)	02/07/2025
002683.ZK	01/09/2025	SDB3260123444	0	2,000	3.4756	7,232.31	6,951.20	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0965)	0.0000	1	(0.9664)	02/07/2025
002683.ZK	01/09/2025	SDB3260123444	0	4,300	3.4756	15,549.46	14,945.08	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2076)	0.0000	1	(2.0778)	02/07/2025
002683.ZK	01/09/2025	SDB3260123444	0	2,600	3.4756	9,402.00	9,036.56	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1255)	0.0000	1	(1.2564)	02/07/2025
002683.ZK	01/08/2025	SDB3260123444	0	700	3.4733	2,531.31	2,431.31	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0338)	0.0000	1	(0.3382)	02/07/2025
002683.ZK	01/08/2025	SDB3260123444	0	1,000	3.4733	3,616.15	3,473.31	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0482)	0.0000	1	(0.4832)	02/07/2025
002683.ZK	01/08/2025	SDB3260123444	0	2,000	3.4733	7,232.31	6,946.61	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0965)	0.0000	1	(0.9664)	02/07/2025
002683.ZK	01/08/2025	SDB3260123444	0	4,300	3.4733	15,549.46	14,935.22	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2074)	0.0000	1	(2.0777)	02/07/2025
002683.ZK	01/08/2025	SDB3260123444	0	2,600	3.4733	9,402.00	9,030.60	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1254)	0.0000	1	(1.2563)	02/07/2025
002683.ZK	01/07/2025	SDB3260123444	0	700	3.5145	2,531.31	2,460.15	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0342)	0.0000	1	(0.3386)	02/07/2025
002683.ZK	01/07/2025	SDB3260123444	0	1,000	3.5145	3,616.15	3,514.50	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0488)	0.0000	1	(0.4838)	02/07/2025
002683.ZK	01/07/2025	SDB3260123444	0	2,000	3.5145	7,232.31	7,029.00	0.0000	4.3300	50.00	0.00	(0.8699)	(0.0976)	0.0000	1	(0.9675)	02/07/2025
002683.ZK	01/07/2025	SDB3260123444	0	4,300	3.5145	15,549.46	15,112.35	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2099)	0.0000	1	(2.0801)	02/07/2025
002683.ZK	01/07/2025	SDB3260123444	0	2,600	3.5145	9,402.00	9,137.70	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1269)	0.0000	1	(1.2578)	02/07/2025
002683.ZK	01/06/2025	SDB3260123444	0	700	3.6162	2,531.31	2,531.31	0.0000	4.3300	50.00	0.00	(0.3045)	(0.0352)	0.0000	1	(0.3396)	02/07/2025
002683.ZK	01/06/2025	SDB3260123444	0	1,000	3.6162	3,616.15	3,616.15	0.0000	4.3300	50.00	0.00	(0.4349)	(0.0502)	0.0000	1	(0.4852)	02/07/2025
002683.ZK	01/06/2025	SDB3260123444	0	2,000	3.6162	7,232.31	7,232.31	0.0000	4.3300	50.00	0.00	(0.8699)	(0.1004)	0.0000	1	(0.9703)	02/07/2025
002683.ZK	01/06/2025	SDB3260123444	0	4,300	3.6162	15,549.46	15,549.46	0.0000	4.3300	50.00	0.00	(1.8703)	(0.2160)	0.0000	1	(2.0862)	02/07/2025
002683.ZK	01/06/2025	SDB3260123444	0	2,600	3.6162	9,402.00	9,402.00	0.0000	4.3300	50.00	0.00	(1.1309)	(0.1306)	0.0000	1	(1.2614)	02/07/2025
TOTAL GUANGDONG HONGDA BLASTING CO., LTD. CMN CLASS A SERIES NORTHBOUND												(55.3247)	(6.1997)	0.0000		(61.5244)	
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002884.ZK	01/17/2025	SDB3262540417	0	200	2.4351	499.00	487.02	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0068)	0.0000	1	(0.0668)	02/07/2025
002884.ZK	01/17/2025	SDB3262540417	0	800	2.4351	1,995.98	1,948.10	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0271)	0.0000	1	(0.2671)	02/07/2025
002884.ZK	01/17/2025	SDB3262540417	0	2,000	2.4351	4,989.96	4,870.25	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0676)	0.0000	1	(0.6678)	02/07/2025
002884.ZK	01/16/2025	SDB3262540417	0	200	2.3729	499.00	474.58	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0066)	0.0000	1	(0.0666)	02/07/2025
002884.ZK	01/16/2025	SDB3262540417	0	800	2.3729	1,995.98	1,898.31	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0264)	0.0000	1	(0.2664)	02/07/2025
002884.ZK	01/16/2025	SDB3262540417	0	2,000	2.3729	4,989.96	4,745.78	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0659)	0.0000	1	(0.6661)	02/07/2025
002884.ZK	01/15/2025	SDB3262540417	0	200	2.4188	499.00	483.76	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0067)	0.0000	1	(0.0667)	02/07/2025
002884.ZK	01/15/2025	SDB3262540417	0	800	2.4188	1,995.98	1,935.05	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0269)	0.0000	1	(0.2669)	02/07/2025
002884.ZK	01/15/2025	SDB3262540417	0	2,000	2.4188	4,989.96	4,837.62	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0672)	0.0000	1	(0.6674)	02/07/2025
002884.ZK	01/14/2025	SDB3262540417	0	200	2.5304	499.00	506.08	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0070)	0.0000	1	(0.0670)	02/07/2025
002884.ZK	01/14/2025	SDB3262540417	0	800	2.5304	1,995.98	2,024.31	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0281)	0.0000	1	(0.2682)	02/07/2025
002884.ZK	01/14/2025	SDB3262540417	0	2,000	2.5304	4,989.96	5,060.78	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0703)	0.0000	1	(0.6705)	02/07/2025
002884.ZK	01/13/2025	SDB3262540417	0	200	2.5601	499.00	512.02	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0071)	0.0000	1	(0.0671)	02/07/2025
002884.ZK	01/13/2025	SDB3262540417	0	800	2.5601	1,995.98	2,048.07	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0284)	0.0000	1	(0.2685)	02/07/2025
002884.ZK	01/13/2025	SDB3262540417	0	2,000	2.5601	4,989.96	5,120.18	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0711)	0.0000	1	(0.6713)	02/07/2025
002884.ZK	01/10/2025	SDB3262540417	0	200	2.5830	499.00	516.60	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0215)	0.0000	3	(0.2016)	02/07/2025
002884.ZK	01/10/2025	SDB3262540417	0	800	2.5830	1,995.98	2,066.41	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0861)	0.0000	3	(0.8063)	02/07/2025
002884.ZK	01/10/2025	SDB3262540417	0	2,000	2.5830	4,989.96	5,166.02	0.0000	4.3300	50.00	0.00	(1.8005)	(0.2153)	0.0000	3	(2.0158)	02/07/2025
002884.ZK	01/09/2025	SDB3262540417	0	200	2.4575	499.00	491.50	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0068)	0.0000	1	(0.0668)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002884.ZK	01/09/2025	SDB3262540417	0	800	2.4575	1,995.98	1,966.02	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0273)	0.0000	1	(0.2674)	02/07/2025
002884.ZK	01/09/2025	SDB3262540417	0	2,000	2.4575	4,989.96	4,915.05	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0683)	0.0000	1	(0.6684)	02/07/2025
002884.ZK	01/08/2025	SDB3262540417	0	200	2.4618	499.00	492.37	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0068)	0.0000	1	(0.0669)	02/07/2025
002884.ZK	01/08/2025	SDB3262540417	0	800	2.4618	1,995.98	1,969.48	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0274)	0.0000	1	(0.2674)	02/07/2025
002884.ZK	01/08/2025	SDB3262540417	0	2,000	2.4618	4,989.96	4,923.70	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0684)	0.0000	1	(0.6686)	02/07/2025
002884.ZK	01/07/2025	SDB3262540417	0	200	2.5375	499.00	507.50	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0070)	0.0000	1	(0.0671)	02/07/2025
002884.ZK	01/07/2025	SDB3262540417	0	800	2.5375	1,995.98	2,029.99	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0282)	0.0000	1	(0.2683)	02/07/2025
002884.ZK	01/07/2025	SDB3262540417	0	2,000	2.5375	4,989.96	5,074.98	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0705)	0.0000	1	(0.6707)	02/07/2025
002884.ZK	01/06/2025	SDB3262540417	0	200	2.4950	499.00	499.00	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0069)	0.0000	1	(0.0669)	02/07/2025
002884.ZK	01/06/2025	SDB3262540417	0	800	2.4950	1,995.98	1,995.98	0.0000	4.3300	50.00	0.00	(0.2401)	(0.0277)	0.0000	1	(0.2678)	02/07/2025
002884.ZK	01/06/2025	SDB3262540417	0	2,000	2.4950	4,989.96	4,989.96	0.0000	4.3300	50.00	0.00	(0.6002)	(0.0693)	0.0000	1	(0.6695)	02/07/2025
TOTAL GUANGDONG LINGXIAO PUMP INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(10.8033)	(1.2508)	0.0000	(12.0540)	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300770.ZK	01/17/2025	SDB3260123394	0	5,200	5.3153	26,294.97	27,639.81	0.0000	4.3300	50.00	0.00	(3.1627)	(0.3839)	0.0000	1	(3.5466)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	600	5.3153	3,043.50	3,189.21	0.0000	4.3300	50.00	0.00	(0.3661)	(0.0443)	0.0000	1	(0.4104)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	600	5.3153	3,053.09	3,189.21	0.0000	4.3300	50.00	0.00	(0.3672)	(0.0443)	0.0000	1	(0.4115)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,000	5.3153	15,472.91	15,946.04	0.0000	4.3300	50.00	0.00	(1.8610)	(0.2215)	0.0000	1	(2.0825)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	100	5.3153	514.73	531.53	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0074)	0.0000	1	(0.0693)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,800	5.3153	14,385.04	14,882.97	0.0000	4.3300	50.00	0.00	(1.7302)	(0.2067)	0.0000	1	(1.9369)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	800	5.3153	4,108.66	4,252.28	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0591)	0.0000	1	(0.5532)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	1,200	5.3153	6,208.82	6,378.42	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0886)	0.0000	1	(0.8354)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	200	5.3153	1,041.09	1,063.07	0.0000	4.3300	50.00	0.00	(0.1252)	(0.0148)	0.0000	1	(0.1400)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,900	5.3153	15,085.65	15,414.51	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2141)	0.0000	1	(2.0286)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	900	5.3153	4,671.72	4,783.81	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0664)	0.0000	1	(0.6283)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,300	5.3153	17,555.91	17,540.65	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2436)	0.0000	1	(2.3552)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	7,500	5.3153	39,624.74	39,865.11	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5537)	0.0000	1	(5.3197)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	7,300	5.3153	40,006.31	38,802.04	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5389)	0.0000	1	(5.3508)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	4,000	5.3153	22,012.03	21,261.39	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2953)	0.0000	1	(2.9429)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	1,000	5.3153	5,518.46	5,315.35	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0738)	0.0000	1	(0.7376)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	5,200	5.3153	28,695.97	27,639.81	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3839)	0.0000	1	(3.8354)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,500	5.3153	19,314.60	18,603.72	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2584)	0.0000	1	(2.5815)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,600	5.3153	19,866.44	19,135.25	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2658)	0.0000	1	(2.6553)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	600	5.3153	3,311.07	3,189.21	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0443)	0.0000	1	(0.4425)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	200	5.3153	1,103.69	1,063.07	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1475)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	300	5.3153	1,655.54	1,594.60	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0221)	0.0000	1	(0.2213)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	200	5.3153	1,103.69	1,063.07	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1475)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	5,200	5.3153	28,695.97	27,639.81	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3839)	0.0000	1	(3.8354)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	4,800	5.3153	26,488.59	25,513.67	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3544)	0.0000	1	(3.5403)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	8,800	5.3153	48,562.41	46,775.06	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6497)	0.0000	1	(6.4906)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	10,200	5.3153	56,288.25	54,216.55	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7530)	0.0000	1	(7.5232)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,200	5.3153	12,140.60	11,693.77	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1624)	0.0000	1	(1.6227)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	400	5.3153	2,207.38	2,126.14	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0295)	0.0000	1	(0.2950)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	1,600	5.3153	8,829.53	8,504.56	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1181)	0.0000	1	(1.1801)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	5,100	5.3153	28,144.13	27,108.27	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3765)	0.0000	1	(3.7616)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,100	5.3153	11,588.76	11,162.23	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1550)	0.0000	1	(1.5489)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	4,000	5.3153	22,073.82	21,261.39	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2953)	0.0000	1	(2.9503)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,100	5.3153	17,107.21	16,477.58	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2289)	0.0000	1	(2.2865)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,900	5.3153	16,003.52	15,414.51	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2141)	0.0000	1	(2.1390)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,700	5.3153	20,418.29	19,666.79	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2731)	0.0000	1	(2.7290)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,500	5.3153	13,796.14	13,288.37	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1846)	0.0000	1	(1.8439)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	200	5.3153	1,103.69	1,063.07	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1475)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	1,500	5.3153	8,277.68	7,973.02	0.0000	4.3300	50.00	0.00	(0.9956)	(0.1107)	0.0000	1	(1.1064)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/17/2025	SDB3260123394	0	1,800	5.3153	9,933.22	9,567.63	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1329)	0.0000	1	(1.3276)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,400	5.3153	13,244.29	12,756.84	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1772)	0.0000	1	(1.7702)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	5,200	5.3153	28,695.97	27,639.81	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3839)	0.0000	1	(3.8354)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	21,100	5.3153	116,439.42	112,153.84	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5577)	0.0000	1	(15.5628)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	700	5.3153	3,862.92	3,720.74	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0517)	0.0000	1	(0.5163)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	3,000	5.3153	16,555.37	15,946.04	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2215)	0.0000	1	(2.2127)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	10,300	5.3153	56,840.10	54,748.08	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7604)	0.0000	1	(7.5970)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	7,100	5.3153	39,181.04	37,738.97	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5242)	0.0000	1	(5.2368)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	2,700	5.3153	14,899.83	14,351.44	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1993)	0.0000	1	(1.9914)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	400	5.3153	2,207.38	2,126.14	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0295)	0.0000	1	(0.2950)	02/07/2025
300770.ZK	01/17/2025	SDB3260123394	0	1,700	5.3153	9,381.38	9,036.09	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1255)	0.0000	1	(1.2539)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	5,200	5.0762	26,294.97	26,396.33	0.0000	4.3300	50.00	0.00	(3.1627)	(0.3666)	0.0000	1	(3.5293)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	600	5.0762	3,043.50	3,045.73	0.0000	4.3300	50.00	0.00	(0.3661)	(0.0423)	0.0000	1	(0.4084)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	600	5.0762	3,053.09	3,045.73	0.0000	4.3300	50.00	0.00	(0.3672)	(0.0423)	0.0000	1	(0.4095)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,000	5.0762	15,472.91	15,228.65	0.0000	4.3300	50.00	0.00	(1.8610)	(0.2115)	0.0000	1	(2.0726)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	100	5.0762	514.73	507.62	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0071)	0.0000	1	(0.0690)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,800	5.0762	14,385.04	14,213.41	0.0000	4.3300	50.00	0.00	(1.7302)	(0.1974)	0.0000	1	(1.9276)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	800	5.0762	4,108.66	4,060.97	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0564)	0.0000	1	(0.5506)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,200	5.0762	6,208.82	6,091.46	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0846)	0.0000	1	(0.8314)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	200	5.0762	1,041.09	1,015.24	0.0000	4.3300	50.00	0.00	(0.1252)	(0.0141)	0.0000	1	(0.1393)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,900	5.0762	15,085.65	14,721.03	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2045)	0.0000	1	(2.0189)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	900	5.0762	4,671.72	4,568.60	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0635)	0.0000	1	(0.6254)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,300	5.0762	17,555.91	16,751.52	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2327)	0.0000	1	(2.3442)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	7,500	5.0762	39,624.74	38,071.64	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5288)	0.0000	1	(5.2947)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	7,300	5.0762	40,006.31	37,056.39	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5147)	0.0000	1	(5.3265)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	4,000	5.0762	22,012.03	20,304.87	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2820)	0.0000	1	(2.9296)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,000	5.0762	5,518.46	5,076.22	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0705)	0.0000	1	(0.7343)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	5,200	5.0762	28,695.97	26,396.33	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3666)	0.0000	1	(3.8181)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,500	5.0762	19,314.60	17,766.76	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2468)	0.0000	1	(2.5699)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,600	5.0762	19,866.44	18,274.38	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2538)	0.0000	1	(2.6433)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	600	5.0762	3,311.07	3,045.73	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0423)	0.0000	1	(0.4406)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	200	5.0762	1,103.69	1,015.24	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0141)	0.0000	1	(0.1469)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	300	5.0762	1,655.54	1,522.87	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0212)	0.0000	1	(0.2203)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	200	5.0762	1,103.69	1,015.24	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0141)	0.0000	1	(0.1469)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	5,200	5.0762	28,695.97	26,396.33	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3666)	0.0000	1	(3.8181)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	4,800	5.0762	26,488.59	24,365.85	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3384)	0.0000	1	(3.5244)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	8,800	5.0762	48,562.41	44,670.72	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6204)	0.0000	1	(6.4614)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	10,200	5.0762	56,288.25	51,777.42	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7191)	0.0000	1	(7.4894)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,200	5.0762	12,140.60	11,167.68	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1551)	0.0000	1	(1.6154)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	400	5.0762	2,207.38	2,030.49	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0282)	0.0000	1	(0.2937)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,600	5.0762	8,829.53	8,121.95	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1128)	0.0000	1	(1.1748)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	5,100	5.0762	28,144.13	25,888.71	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3596)	0.0000	1	(3.7447)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,100	5.0762	11,588.76	10,660.06	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1481)	0.0000	1	(1.5419)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	4,000	5.0762	22,073.82	20,304.87	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2820)	0.0000	1	(2.9370)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,100	5.0762	17,107.21	15,736.28	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2186)	0.0000	1	(2.2762)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,900	5.0762	16,003.52	14,721.03	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2045)	0.0000	1	(2.1293)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,700	5.0762	20,418.29	18,782.01	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2609)	0.0000	1	(2.7167)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,500	5.0762	13,796.14	12,690.55	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1763)	0.0000	1	(1.8356)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	200	5.0762	1,103.69	1,015.24	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0141)	0.0000	1	(0.1469)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,800	5.0762	9,933.22	9,137.19	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1269)	0.0000	1	(1.3217)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,800	5.0762	9,933.22	9,137.19	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1269)	0.0000	1	(1.3217)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,400	5.0762	13,244.29	12,182.92	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1692)	0.0000	1	(1.7622)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	5,200	5.0762	28,695.97	26,396.33	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3666)	0.0000	1	(3.8181)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/16/2025	SDB3260123394	0	21,100	5.0762	116,439.42	107,108.20	0.0000	4.3300	50.00	0.00	(14.0051)	(1.4876)	0.0000	1	(15.4927)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	700	5.0762	3,862.92	3,553.35	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0494)	0.0000	1	(0.5140)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	3,000	5.0762	16,555.37	15,228.65	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2115)	0.0000	1	(2.2028)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	10,300	5.0762	56,840.10	52,285.05	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7262)	0.0000	1	(7.5628)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	7,100	5.0762	39,181.04	36,041.15	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5006)	0.0000	1	(5.2132)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	2,700	5.0762	14,899.83	13,705.79	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1904)	0.0000	1	(1.9825)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	400	5.0762	2,207.38	2,030.49	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0282)	0.0000	1	(0.2937)	02/07/2025
300770.ZK	01/16/2025	SDB3260123394	0	1,700	5.0762	9,381.38	8,629.57	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1199)	0.0000	1	(1.2482)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	600	5.0321	3,053.09	3,019.23	0.0000	4.3300	50.00	0.00	(0.3672)	(0.0419)	0.0000	1	(0.4092)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,000	5.0321	15,472.91	15,096.16	0.0000	4.3300	50.00	0.00	(1.8610)	(0.2097)	0.0000	1	(2.0707)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	100	5.0321	514.73	503.21	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0070)	0.0000	1	(0.0689)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,800	5.0321	14,385.04	14,089.75	0.0000	4.3300	50.00	0.00	(1.7302)	(0.1957)	0.0000	1	(1.9259)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	800	5.0321	4,108.66	4,025.64	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0559)	0.0000	1	(0.5501)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,200	5.0321	6,208.82	6,038.46	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0839)	0.0000	1	(0.8307)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	200	5.0321	1,041.09	1,006.41	0.0000	4.3300	50.00	0.00	(0.1252)	(0.0140)	0.0000	1	(0.1392)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,900	5.0321	15,085.65	14,592.96	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2027)	0.0000	1	(2.0171)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	900	5.0321	4,671.72	4,528.85	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0629)	0.0000	1	(0.6248)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,300	5.0321	17,555.91	16,605.78	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2306)	0.0000	1	(2.3422)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	7,500	5.0321	39,624.74	37,740.40	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5242)	0.0000	1	(5.2901)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	7,300	5.0321	40,006.31	36,733.99	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5102)	0.0000	1	(5.3221)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	4,000	5.0321	22,012.03	20,128.22	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2796)	0.0000	1	(2.9271)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,000	5.0321	5,518.46	5,032.05	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0699)	0.0000	1	(0.7336)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	5,200	5.0321	28,695.97	26,166.68	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3634)	0.0000	1	(3.8149)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,500	5.0321	19,314.60	17,612.19	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2446)	0.0000	1	(2.5677)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,600	5.0321	19,866.44	18,115.39	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2516)	0.0000	1	(2.6411)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	600	5.0321	3,311.07	3,019.23	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0419)	0.0000	1	(0.4402)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	200	5.0321	1,103.69	1,006.41	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0140)	0.0000	1	(0.1467)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	300	5.0321	1,655.54	1,509.62	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0210)	0.0000	1	(0.2201)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	200	5.0321	1,103.69	1,006.41	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0140)	0.0000	1	(0.1467)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	5,200	5.0321	28,695.97	26,166.68	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3634)	0.0000	1	(3.8149)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	4,800	5.0321	26,488.59	24,153.86	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3355)	0.0000	1	(3.5215)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	8,800	5.0321	48,562.41	44,282.08	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6150)	0.0000	1	(6.4560)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	10,200	5.0321	56,288.25	51,326.95	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7129)	0.0000	1	(7.4831)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,200	5.0321	12,140.60	11,070.52	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1538)	0.0000	1	(1.6140)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	400	5.0321	2,207.38	2,012.82	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0280)	0.0000	1	(0.2935)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,600	5.0321	8,829.53	8,051.29	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1118)	0.0000	1	(1.1738)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	5,100	5.0321	28,144.13	25,663.48	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3564)	0.0000	1	(3.7416)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,100	5.0321	11,588.76	10,567.31	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1468)	0.0000	1	(1.5406)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	4,000	5.0321	22,073.82	20,128.22	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2796)	0.0000	1	(2.9345)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,100	5.0321	17,107.21	15,599.37	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2167)	0.0000	1	(2.2743)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,900	5.0321	16,003.52	14,592.96	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2027)	0.0000	1	(2.1275)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,700	5.0321	20,418.29	18,618.60	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2586)	0.0000	1	(2.7145)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,500	5.0321	13,796.14	12,580.13	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1747)	0.0000	1	(1.8341)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	200	5.0321	1,103.69	1,006.41	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0140)	0.0000	1	(0.1467)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,800	5.0321	9,933.22	9,057.70	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1258)	0.0000	1	(1.3205)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,800	5.0321	9,933.22	9,057.70	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1258)	0.0000	1	(1.3205)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	2,400	5.0321	13,244.29	12,076.93	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1677)	0.0000	1	(1.7607)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	5,200	5.0321	28,695.97	26,166.68	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3634)	0.0000	1	(3.8149)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	21,100	5.0321	116,439.42	106,176.34	0.0000	4.3300	50.00	0.00	(14.0051)	(1.4747)	0.0000	1	(15.4797)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	700	5.0321	3,862.92	3,522.44	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0489)	0.0000	1	(0.5135)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	3,000	5.0321	16,555.37	15,096.16	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2097)	0.0000	1	(2.2009)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	10,300	5.0321	56,840.10	51,830.16	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7199)	0.0000	1	(7.5565)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	7,100	5.0321	39,181.04	35										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/15/2025	SDB3260123394	0	2,700	5.0321	14,899.83	13,586.55	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1887)	0.0000	1	(1.9808)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	400	5.0321	2,207.38	2,012.82	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0280)	0.0000	1	(0.2935)	02/07/2025
300770.ZK	01/15/2025	SDB3260123394	0	1,700	5.0321	9,381.38	8,554.49	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1188)	0.0000	1	(1.2472)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,000	5.1451	15,472.91	15,435.37	0.0000	4.3300	50.00	0.00	(1.8610)	(0.2144)	0.0000	1	(2.0754)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	100	5.1451	514.73	514.51	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0071)	0.0000	1	(0.0691)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,800	5.1451	14,385.04	14,406.34	0.0000	4.3300	50.00	0.00	(1.7302)	(0.2001)	0.0000	1	(1.9303)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	800	5.1451	4,108.66	4,116.10	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0572)	0.0000	1	(0.5513)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,200	5.1451	6,208.82	6,174.15	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0858)	0.0000	1	(0.8325)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	200	5.1451	1,041.09	1,029.02	0.0000	4.3300	50.00	0.00	(0.1252)	(0.0143)	0.0000	1	(0.1395)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,900	5.1451	15,085.65	14,920.86	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2072)	0.0000	1	(2.0217)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	900	5.1451	4,671.72	4,630.61	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0643)	0.0000	1	(0.6262)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,300	5.1451	17,555.91	16,978.91	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2358)	0.0000	1	(2.3474)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	7,500	5.1451	39,624.74	38,588.42	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5360)	0.0000	1	(5.3019)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	7,300	5.1451	40,006.31	37,559.40	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5217)	0.0000	1	(5.3335)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	4,000	5.1451	22,012.03	20,580.49	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2858)	0.0000	1	(2.9334)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,000	5.1451	5,518.46	5,145.12	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0715)	0.0000	1	(0.7352)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	5,200	5.1451	28,695.97	26,754.64	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3716)	0.0000	1	(3.8231)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,500	5.1451	19,314.60	18,007.93	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2501)	0.0000	1	(2.5732)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,600	5.1451	19,866.44	18,522.44	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2573)	0.0000	1	(2.6467)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	600	5.1451	3,311.07	3,087.07	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0429)	0.0000	1	(0.4411)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	200	5.1451	1,103.69	1,029.02	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0143)	0.0000	1	(0.1470)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	300	5.1451	1,655.54	1,543.54	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0214)	0.0000	1	(0.2206)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	200	5.1451	1,103.69	1,029.02	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0143)	0.0000	1	(0.1470)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	5,200	5.1451	28,695.97	26,754.64	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3716)	0.0000	1	(3.8231)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	4,800	5.1451	26,488.59	24,696.59	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3430)	0.0000	1	(3.5290)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	8,800	5.1451	48,562.41	45,277.08	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6288)	0.0000	1	(6.4698)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	10,200	5.1451	56,288.25	52,480.25	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7289)	0.0000	1	(7.4991)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,200	5.1451	12,140.60	11,319.27	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1572)	0.0000	1	(1.6175)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	400	5.1451	2,207.38	2,058.05	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0286)	0.0000	1	(0.2941)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,600	5.1451	8,829.53	8,232.20	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1143)	0.0000	1	(1.1763)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	5,100	5.1451	28,144.13	26,240.13	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3644)	0.0000	1	(3.7496)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,100	5.1451	11,588.76	10,804.76	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1501)	0.0000	1	(1.5439)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	4,000	5.1451	22,073.82	20,580.49	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2858)	0.0000	1	(2.9408)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,100	5.1451	17,107.21	15,949.88	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2215)	0.0000	1	(2.2791)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,900	5.1451	16,003.52	14,920.86	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2072)	0.0000	1	(2.1321)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,700	5.1451	20,418.29	19,036.96	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2644)	0.0000	1	(2.7203)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,500	5.1451	13,796.14	12,862.81	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1787)	0.0000	1	(1.8380)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	200	5.1451	1,103.69	1,029.02	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0143)	0.0000	1	(0.1470)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,800	5.1451	9,933.22	9,261.22	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1286)	0.0000	1	(1.3234)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,800	5.1451	9,933.22	9,261.22	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1286)	0.0000	1	(1.3234)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,400	5.1451	13,244.29	12,348.30	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1715)	0.0000	1	(1.7645)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	5,200	5.1451	28,695.97	26,754.64	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3716)	0.0000	1	(3.8231)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	21,100	5.1451	116,439.42	108,562.10	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5078)	0.0000	1	(15.5129)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	700	5.1451	3,862.92	3,601.59	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0500)	0.0000	1	(0.5146)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	3,000	5.1451	16,555.37	15,435.37	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2144)	0.0000	1	(2.2056)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	10,300	5.1451	56,840.10	52,994.77	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7360)	0.0000	1	(7.5726)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	7,100	5.1451	39,181.04	36,530.37	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5074)	0.0000	1	(5.2200)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	2,700	5.1451	14,899.83	13,891.83	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1929)	0.0000	1	(1.9851)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	400	5.1451	2,207.38	2,058.05	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0286)	0.0000	1	(0.2941)	02/07/2025
300770.ZK	01/14/2025	SDB3260123394	0	1,700	5.1451	9,381.38	8,746.71	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1215)	0.0000	1	(1.2499)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,800	5.1733	14,385.04	14,485.13	0.0000	4.3300	50.00	0.00	(1.7302)	(0.2012)	0.0000	1	(1.9314)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	800	5.1733	4,108.66	4,138.61	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0575)	0.0000	1	(0.5517)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,200	5.1733	6,208.82	6,207.91	0.0000	4.3300	50.00	0.00	(0.7468)	(0.0862)	0.0000	1	(0.8330)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/13/2025	SDB3260123394	0	200	5.1733	1,041.09	1,034.65	0.0000	4.3300	50.00	0.00	(0.1252)	(0.0144)	0.0000	1	(0.1396)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,900	5.1733	15,085.65	15,002.45	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2084)	0.0000	1	(2.0228)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	900	5.1733	4,671.72	4,655.93	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0647)	0.0000	1	(0.6266)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,300	5.1733	17,555.91	17,071.75	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2371)	0.0000	1	(2.3487)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	7,500	5.1733	39,624.74	38,799.44	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5389)	0.0000	1	(5.3049)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	7,300	5.1733	40,006.31	37,764.79	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5245)	0.0000	1	(5.3364)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	4,000	5.1733	22,012.03	20,693.04	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2874)	0.0000	1	(2.9350)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,000	5.1733	5,518.46	5,173.26	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0719)	0.0000	1	(0.7356)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	5,200	5.1733	28,695.97	26,900.95	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3736)	0.0000	1	(3.8251)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,500	5.1733	19,314.60	18,106.41	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2515)	0.0000	1	(2.5746)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,600	5.1733	19,866.44	18,623.73	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2587)	0.0000	1	(2.6482)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	600	5.1733	3,311.07	3,103.96	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0431)	0.0000	1	(0.4414)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	200	5.1733	1,103.69	1,034.65	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1471)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	300	5.1733	1,655.54	1,551.98	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0216)	0.0000	1	(0.2207)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	200	5.1733	1,103.69	1,034.65	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1471)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	5,200	5.1733	28,695.97	26,900.95	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3736)	0.0000	1	(3.8251)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	4,800	5.1733	26,488.59	24,831.64	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3449)	0.0000	1	(3.5309)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	8,800	5.1733	48,562.41	45,524.68	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6323)	0.0000	1	(6.4733)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	10,200	5.1733	56,288.25	52,767.24	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7329)	0.0000	1	(7.5031)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,200	5.1733	12,140.60	11,381.17	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1581)	0.0000	1	(1.6183)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	400	5.1733	2,207.38	2,069.30	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0287)	0.0000	1	(0.2942)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,600	5.1733	8,829.53	8,277.21	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1150)	0.0000	1	(1.1770)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	5,100	5.1733	28,144.13	26,383.62	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3664)	0.0000	1	(3.7516)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,100	5.1733	11,588.76	10,863.84	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1509)	0.0000	1	(1.5448)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	4,000	5.1733	22,073.82	20,693.04	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2874)	0.0000	1	(2.9424)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,100	5.1733	17,107.21	16,037.10	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2227)	0.0000	1	(2.2804)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,900	5.1733	16,003.52	15,002.45	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2084)	0.0000	1	(2.1332)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,700	5.1733	20,418.29	19,141.06	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2658)	0.0000	1	(2.7217)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,500	5.1733	13,796.14	12,933.15	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1796)	0.0000	1	(1.8390)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	200	5.1733	1,103.69	1,034.65	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1471)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,800	5.1733	9,933.22	9,311.87	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1293)	0.0000	1	(1.3241)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,800	5.1733	9,933.22	9,311.87	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1293)	0.0000	1	(1.3241)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,400	5.1733	13,244.29	12,415.82	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1724)	0.0000	1	(1.7654)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	5,200	5.1733	28,695.97	26,900.95	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3736)	0.0000	1	(3.8251)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	21,100	5.1733	116,439.42	109,155.76	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5161)	0.0000	1	(15.5211)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	700	5.1733	3,862.92	3,621.28	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0503)	0.0000	1	(0.5149)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	3,000	5.1733	16,555.37	15,519.78	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2156)	0.0000	1	(2.2068)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	10,300	5.1733	56,840.10	53,284.57	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7401)	0.0000	1	(7.5767)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	7,100	5.1733	39,181.04	36,730.14	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5101)	0.0000	1	(5.2227)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	2,700	5.1733	14,899.83	13,967.80	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1940)	0.0000	1	(1.9861)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	400	5.1733	2,207.38	2,069.30	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0287)	0.0000	1	(0.2942)	02/07/2025
300770.ZK	01/13/2025	SDB3260123394	0	1,700	5.1733	9,381.38	8,794.54	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1221)	0.0000	1	(1.2505)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,200	5.1865	6,208.82	6,223.76	0.0000	4.3300	50.00	0.00	(2.2403)	(0.2593)	0.0000	3	(2.4997)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	200	5.1865	1,041.09	1,037.29	0.0000	4.3300	50.00	0.00	(0.3757)	(0.0432)	0.0000	3	(0.4189)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,900	5.1865	15,085.65	15,040.75	0.0000	4.3300	50.00	0.00	(5.4434)	(0.6267)	0.0000	3	(6.0701)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	900	5.1865	4,671.72	4,667.82	0.0000	4.3300	50.00	0.00	(1.6857)	(0.1945)	0.0000	3	(1.8802)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	3,300	5.1865	17,555.91	17,115.34	0.0000	4.3300	50.00	0.00	(6.3348)	(0.7131)	0.0000	3	(7.0479)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	7,500	5.1865	39,624.74	38,898.50	0.0000	4.3300	50.00	0.00	(14.2979)	(1.6208)	0.0000	3	(15.9187)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	7,300	5.1865	40,006.31	37,861.21	0.0000	4.3300	50.00	0.00	(14.4356)	(1.5776)	0.0000	3	(16.0132)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	4,000	5.1865	22,012.03	20,745.87	0.0000	4.3300	50.00	0.00	(7.9427)	(0.8644)	0.0000	3	(8.8071)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,000	5.1865	5,518.46	5,186.47	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2161)	0.0000	3	(2.2073)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	5,200	5.1865	28,695.97	26,969.63	0.0000	4.3300	50.00	0.00	(10.3545)	(1.1237)	0.0000	3	(11.4782)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	3,500	5.1865	19,314.60	18,152.63	0.0000	4.3								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/10/2025	SDB3260123394	0	3,600	5.1865	19,866.44	18,671.28	0.0000	4.3300	50.00	0.00	(7.1685)	(0.7780)	0.0000	3	(7.9464)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	600	5.1865	3,311.07	3,111.88	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1297)	0.0000	3	(1.3244)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	200	5.1865	1,103.69	1,037.29	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0432)	0.0000	3	(0.4415)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	300	5.1865	1,655.54	1,555.94	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0648)	0.0000	3	(0.6622)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	200	5.1865	1,103.69	1,037.29	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0432)	0.0000	3	(0.4415)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	5,200	5.1865	28,695.97	26,969.63	0.0000	4.3300	50.00	0.00	(10.3545)	(1.1237)	0.0000	3	(11.4782)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	4,800	5.1865	26,488.59	24,895.04	0.0000	4.3300	50.00	0.00	(9.5580)	(1.0373)	0.0000	3	(10.5953)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	8,800	5.1865	48,562.41	45,640.91	0.0000	4.3300	50.00	0.00	(17.5229)	(1.9017)	0.0000	3	(19.4246)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	10,200	5.1865	56,288.25	52,901.96	0.0000	4.3300	50.00	0.00	(20.3107)	(2.2042)	0.0000	3	(22.5149)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,200	5.1865	12,140.60	11,410.23	0.0000	4.3300	50.00	0.00	(4.3807)	(0.4754)	0.0000	3	(4.8562)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	400	5.1865	2,207.38	2,074.59	0.0000	4.3300	50.00	0.00	(0.7965)	(0.0864)	0.0000	3	(0.8829)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,600	5.1865	8,829.53	8,298.35	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3458)	0.0000	3	(3.5318)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	5,100	5.1865	28,144.13	26,450.98	0.0000	4.3300	50.00	0.00	(10.1553)	(1.1021)	0.0000	3	(11.2575)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,100	5.1865	11,588.76	10,891.58	0.0000	4.3300	50.00	0.00	(4.1816)	(0.4538)	0.0000	3	(4.6354)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	4,000	5.1865	22,073.82	20,745.87	0.0000	4.3300	50.00	0.00	(7.9650)	(0.8644)	0.0000	3	(8.8294)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	3,100	5.1865	17,107.21	16,078.05	0.0000	4.3300	50.00	0.00	(6.1729)	(0.6699)	0.0000	3	(6.8428)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,900	5.1865	16,003.52	15,040.75	0.0000	4.3300	50.00	0.00	(5.7746)	(0.6267)	0.0000	3	(6.4013)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	3,700	5.1865	20,418.29	19,189.93	0.0000	4.3300	50.00	0.00	(7.3676)	(0.7996)	0.0000	3	(8.1672)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,500	5.1865	13,796.14	12,966.17	0.0000	4.3300	50.00	0.00	(4.9781)	(0.5403)	0.0000	3	(5.5184)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	200	5.1865	1,103.69	1,037.29	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0432)	0.0000	3	(0.4415)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,800	5.1865	9,933.22	9,335.64	0.0000	4.3300	50.00	0.00	(3.5842)	(0.3890)	0.0000	3	(3.9732)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,800	5.1865	9,933.22	9,335.64	0.0000	4.3300	50.00	0.00	(3.5842)	(0.3890)	0.0000	3	(3.9732)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,400	5.1865	13,244.29	12,447.52	0.0000	4.3300	50.00	0.00	(4.7790)	(0.5186)	0.0000	3	(5.2976)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	5,200	5.1865	28,695.97	26,969.63	0.0000	4.3300	50.00	0.00	(10.3545)	(1.1237)	0.0000	3	(11.4782)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	21,100	5.1865	116,439.42	109,434.45	0.0000	4.3300	50.00	0.00	(42.0152)	(4.5598)	0.0000	3	(46.5750)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	700	5.1865	3,862.92	3,630.53	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1513)	0.0000	3	(1.5451)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	3,000	5.1865	16,555.37	15,559.40	0.0000	4.3300	50.00	0.00	(5.9737)	(0.6483)	0.0000	3	(6.6220)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	10,300	5.1865	56,840.10	53,420.61	0.0000	4.3300	50.00	0.00	(20.5098)	(2.2259)	0.0000	3	(22.7357)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	7,100	5.1865	39,181.04	36,823.92	0.0000	4.3300	50.00	0.00	(14.1378)	(1.5343)	0.0000	3	(15.6722)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	2,700	5.1865	14,899.83	14,003.46	0.0000	4.3300	50.00	0.00	(5.3764)	(0.5835)	0.0000	3	(5.9598)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	400	5.1865	2,207.38	2,074.59	0.0000	4.3300	50.00	0.00	(0.7965)	(0.0864)	0.0000	3	(0.8829)	02/07/2025
300770.ZK	01/10/2025	SDB3260123394	0	1,700	5.1865	9,381.38	8,816.99	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3674)	0.0000	3	(3.7525)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,900	5.1937	15,085.65	15,061.71	0.0000	4.3300	50.00	0.00	(1.8145)	(0.2092)	0.0000	1	(2.0237)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	900	5.1937	4,671.72	4,674.32	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0649)	0.0000	1	(0.6268)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,300	5.1937	17,555.91	17,139.19	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2380)	0.0000	1	(2.3496)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	7,500	5.1937	39,624.74	38,952.70	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5410)	0.0000	1	(5.3070)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	7,300	5.1937	40,006.31	37,913.96	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5266)	0.0000	1	(5.3385)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	4,000	5.1937	22,012.03	20,774.77	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2885)	0.0000	1	(2.9361)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	1,000	5.1937	5,518.46	5,193.69	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0721)	0.0000	1	(0.7359)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	5,200	5.1937	28,695.97	27,007.20	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3751)	0.0000	1	(3.8266)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,500	5.1937	19,314.60	18,177.93	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2525)	0.0000	1	(2.5756)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,600	5.1937	19,866.44	18,697.29	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2597)	0.0000	1	(2.6492)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	600	5.1937	3,311.07	3,116.22	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0433)	0.0000	1	(0.4415)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	200	5.1937	1,103.69	1,038.74	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	300	5.1937	1,655.54	1,558.11	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0216)	0.0000	1	(0.2208)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	200	5.1937	1,103.69	1,038.74	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	5,200	5.1937	28,695.97	27,007.20	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3751)	0.0000	1	(3.8266)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	4,800	5.1937	26,488.59	24,929.73	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3462)	0.0000	1	(3.5322)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	8,800	5.1937	48,562.41	45,704.50	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6348)	0.0000	1	(6.4758)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	10,200	5.1937	56,288.25	52,975.67	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7358)	0.0000	1	(7.5060)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,200	5.1937	12,140.60	11,426.12	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1587)	0.0000	1	(1.6189)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	400	5.1937	2,207.38	2,077.48	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0289)	0.0000	1	(0.2944)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	1,600	5.1937												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/09/2025	SDB3260123394	0	5,100	5.1937	28,144.13	26,487.83	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3679)	0.0000	1	(3.7530)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,100	5.1937	11,588.76	10,906.76	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1515)	0.0000	1	(1.5454)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	4,000	5.1937	22,073.82	20,774.77	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2885)	0.0000	1	(2.9435)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,100	5.1937	17,107.21	16,100.45	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2236)	0.0000	1	(2.2812)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,900	5.1937	16,003.52	15,061.71	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2092)	0.0000	1	(2.1341)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,700	5.1937	20,418.29	19,216.66	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2669)	0.0000	1	(2.7228)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,500	5.1937	13,796.14	12,984.23	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1803)	0.0000	1	(1.8397)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	200	5.1937	1,103.69	1,038.74	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0144)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	1,800	5.1937	9,933.22	9,348.65	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1298)	0.0000	1	(1.3246)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	1,800	5.1937	9,933.22	9,348.65	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1298)	0.0000	1	(1.3246)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,400	5.1937	13,244.29	12,464.86	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1731)	0.0000	1	(1.7661)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	5,200	5.1937	28,695.97	27,007.20	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3751)	0.0000	1	(3.8266)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	21,100	5.1937	116,439.42	109,586.92	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5220)	0.0000	1	(15.5271)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	700	5.1937	3,862.92	3,635.59	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0505)	0.0000	1	(0.5151)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	3,000	5.1937	16,555.37	15,581.08	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2164)	0.0000	1	(2.2076)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	10,300	5.1937	56,840.10	53,495.04	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7430)	0.0000	1	(7.5796)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	7,100	5.1937	39,181.04	36,875.22	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5122)	0.0000	1	(5.2248)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	2,700	5.1937	14,899.83	14,022.97	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1948)	0.0000	1	(1.9869)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	400	5.1937	2,207.38	2,077.48	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0289)	0.0000	1	(0.2944)	02/07/2025
300770.ZK	01/09/2025	SDB3260123394	0	1,700	5.1937	9,381.38	8,829.28	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1226)	0.0000	1	(1.2510)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	3,300	5.2059	17,555.91	17,179.37	0.0000	4.3300	50.00	0.00	(2.1116)	(0.2386)	0.0000	1	(2.3502)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	7,500	5.2059	39,624.74	39,044.03	0.0000	4.3300	50.00	0.00	(4.7660)	(0.5423)	0.0000	1	(5.3083)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	7,300	5.2059	40,006.31	38,002.85	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5278)	0.0000	1	(5.3397)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	4,000	5.2059	22,012.03	20,823.48	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2892)	0.0000	1	(2.9368)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	1,000	5.2059	5,518.46	5,205.87	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0723)	0.0000	1	(0.7361)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	5,200	5.2059	28,695.97	27,070.52	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3760)	0.0000	1	(3.8275)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	3,500	5.2059	19,314.60	18,220.54	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2531)	0.0000	1	(2.5762)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	3,600	5.2059	19,866.44	18,741.13	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2603)	0.0000	1	(2.6498)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	600	5.2059	3,311.07	3,123.52	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0434)	0.0000	1	(0.4416)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	200	5.2059	1,103.69	1,041.17	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0145)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	300	5.2059	1,655.54	1,561.76	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0217)	0.0000	1	(0.2208)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	200	5.2059	1,103.69	1,041.17	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0145)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	5,200	5.2059	28,695.97	27,070.52	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3760)	0.0000	1	(3.8275)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	4,800	5.2059	26,488.59	24,988.18	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3471)	0.0000	1	(3.5330)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	8,800	5.2059	48,562.41	45,811.66	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6363)	0.0000	1	(6.4773)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	10,200	5.2059	56,288.25	53,099.87	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7375)	0.0000	1	(7.5077)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,200	5.2059	12,140.60	11,452.91	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1591)	0.0000	1	(1.6193)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	400	5.2059	2,207.38	2,082.35	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0289)	0.0000	1	(0.2944)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	1,600	5.2059	8,829.53	8,329.39	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1157)	0.0000	1	(1.1777)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	5,100	5.2059	28,144.13	26,549.94	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3687)	0.0000	1	(3.7539)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,100	5.2059	11,588.76	10,932.33	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1518)	0.0000	1	(1.5457)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	4,000	5.2059	22,073.82	20,823.48	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2892)	0.0000	1	(2.9442)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	3,100	5.2059	17,107.21	16,138.20	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2241)	0.0000	1	(2.2818)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,900	5.2059	16,003.52	15,097.02	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2097)	0.0000	1	(2.1345)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	3,700	5.2059	20,418.29	19,261.72	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2675)	0.0000	1	(2.7234)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,500	5.2059	13,796.14	13,014.67	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1808)	0.0000	1	(1.8401)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	200	5.2059	1,103.69	1,041.17	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0145)	0.0000	1	(0.1472)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	1,800	5.2059	9,933.22	9,370.57	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1301)	0.0000	1	(1.3249)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	1,800	5.2059	9,933.22	9,370.57	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1301)	0.0000	1	(1.3249)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,400	5.2059	13,244.29	12,494.09	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1735)	0.0000	1	(1.7665)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	5,200	5.2059	28,695.97	27,070.52	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3760)	0.0000	1	(3.8275)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	21,100	5.2059	116,439.42	109,843.86	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5256)	0.0000	1	(15.5307)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	700	5.2059												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/08/2025	SDB3260123394	0	3,000	5.2059	16,555.37	15,617.61	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2169)	0.0000	1	(2.2082)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	10,300	5.2059	56,840.10	53,620.46	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7447)	0.0000	1	(7.5813)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	7,100	5.2059	39,181.04	36,961.68	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5134)	0.0000	1	(5.2260)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	2,700	5.2059	14,899.83	14,055.85	0.0000	4.3300	50.00	0.00	(1.7921)	(0.1952)	0.0000	1	(1.9873)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	400	5.2059	2,207.38	2,082.35	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0289)	0.0000	1	(0.2944)	02/07/2025
300770.ZK	01/08/2025	SDB3260123394	0	1,700	5.2059	9,381.38	8,849.98	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1229)	0.0000	1	(1.2513)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	7,300	5.3360	40,006.31	38,952.62	0.0000	4.3300	50.00	0.00	(4.8119)	(0.5410)	0.0000	1	(5.3529)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	4,000	5.3360	22,012.03	21,343.90	0.0000	4.3300	50.00	0.00	(2.6476)	(0.2964)	0.0000	1	(2.9440)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	1,000	5.3360	5,518.46	5,335.98	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0741)	0.0000	1	(0.7379)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	5,200	5.3360	28,695.97	27,747.07	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3854)	0.0000	1	(3.8369)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	3,500	5.3360	19,314.60	18,675.91	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2594)	0.0000	1	(2.5825)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	3,600	5.3360	19,866.44	19,209.51	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2668)	0.0000	1	(2.6563)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	600	5.3360	3,311.07	3,201.59	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0445)	0.0000	1	(0.4427)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	200	5.3360	1,103.69	1,067.19	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1476)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	300	5.3360	1,655.54	1,600.79	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0222)	0.0000	1	(0.2214)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	200	5.3360	1,103.69	1,067.19	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1476)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	5,200	5.3360	28,695.97	27,747.07	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3854)	0.0000	1	(3.8369)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	4,800	5.3360	26,488.59	25,612.68	0.0000	4.3300	50.00	0.00	(3.1860)	(0.3557)	0.0000	1	(3.5417)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	8,800	5.3360	48,562.41	46,956.58	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6522)	0.0000	1	(6.4932)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	10,200	5.3360	56,288.25	54,426.95	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7559)	0.0000	1	(7.5262)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,200	5.3360	12,140.60	11,739.15	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1630)	0.0000	1	(1.6233)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	400	5.3360	2,207.38	2,134.39	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0296)	0.0000	1	(0.2951)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	1,600	5.3360	8,829.53	8,537.56	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1186)	0.0000	1	(1.1806)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	5,100	5.3360	28,144.13	27,213.47	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3780)	0.0000	1	(3.7631)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,100	5.3360	11,588.76	11,205.55	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1556)	0.0000	1	(1.5495)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	4,000	5.3360	22,073.82	21,343.90	0.0000	4.3300	50.00	0.00	(2.6550)	(0.2964)	0.0000	1	(2.9514)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	3,100	5.3360	17,107.21	16,541.52	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2297)	0.0000	1	(2.2874)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,900	5.3360	16,003.52	15,474.33	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2149)	0.0000	1	(2.1398)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	3,700	5.3360	20,418.29	19,743.11	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2742)	0.0000	1	(2.7301)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,500	5.3360	13,796.14	13,339.94	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1853)	0.0000	1	(1.8446)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	200	5.3360	1,103.69	1,067.19	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0148)	0.0000	1	(0.1476)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	1,800	5.3360	9,933.22	9,604.76	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1334)	0.0000	1	(1.3281)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	1,800	5.3360	9,933.22	9,604.76	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1334)	0.0000	1	(1.3281)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,400	5.3360	13,244.29	12,806.34	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1779)	0.0000	1	(1.7709)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	5,200	5.3360	28,695.97	27,747.07	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3854)	0.0000	1	(3.8369)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	21,100	5.3360	116,439.42	112,589.07	0.0000	4.3300	50.00	0.00	(14.0051)	(1.5637)	0.0000	1	(15.5688)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	700	5.3360	3,862.92	3,735.18	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0519)	0.0000	1	(0.5165)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	3,000	5.3360	16,555.37	16,007.93	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2223)	0.0000	1	(2.2136)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	10,300	5.3360	56,840.10	54,960.54	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7633)	0.0000	1	(7.5999)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	7,100	5.3360	39,181.04	37,885.42	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5262)	0.0000	1	(5.2388)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	2,700	5.3360	14,899.83	14,407.13	0.0000	4.3300	50.00	0.00	(1.7921)	(0.2001)	0.0000	1	(1.9922)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	400	5.3360	2,207.38	2,134.39	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0296)	0.0000	1	(0.2951)	02/07/2025
300770.ZK	01/07/2025	SDB3260123394	0	1,700	5.3360	9,381.38	9,071.16	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1260)	0.0000	1	(1.2544)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	1,000	5.5185	5,518.46	5,518.46	0.0000	4.3300	50.00	0.00	(0.6637)	(0.0766)	0.0000	1	(0.7404)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	5,200	5.5185	28,695.97	28,695.97	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3986)	0.0000	1	(3.8500)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	3,500	5.5185	19,314.60	19,314.60	0.0000	4.3300	50.00	0.00	(2.3231)	(0.2683)	0.0000	1	(2.5914)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	3,600	5.5185	19,866.44	19,866.44	0.0000	4.3300	50.00	0.00	(2.3895)	(0.2759)	0.0000	1	(2.6654)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	600	5.5185	3,311.07	3,311.07	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0460)	0.0000	1	(0.4442)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	200	5.5185	1,103.69	1,103.69	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0153)	0.0000	1	(0.1481)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	300	5.5185	1,655.54	1,655.54	0.0000	4.3300	50.00	0.00	(0.1991)	(0.0230)	0.0000	1	(0.2221)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	200	5.5185	1,103.69	1,103.69	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0153)	0.0000	1	(0.1481)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	5,200	5.5185	28,695.97	28,695.97	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3986)	0.0000	1	(3.8500)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	4,800	5.5185	26,488.59	26										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300770.ZK	01/06/2025	SDB3260123394	0	8,800	5.5185	48,562.41	48,562.41	0.0000	4.3300	50.00	0.00	(5.8410)	(0.6745)	0.0000	1	(6.5155)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	10,200	5.5185	56,288.25	56,288.25	0.0000	4.3300	50.00	0.00	(6.7702)	(0.7818)	0.0000	1	(7.5520)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,200	5.5185	12,140.60	12,140.60	0.0000	4.3300	50.00	0.00	(1.4602)	(0.1686)	0.0000	1	(1.6289)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	400	5.5185	2,207.38	2,207.38	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0307)	0.0000	1	(0.2962)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	1,600	5.5185	8,829.53	8,829.53	0.0000	4.3300	50.00	0.00	(1.0620)	(0.1226)	0.0000	1	(1.1846)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	5,100	5.5185	28,144.13	28,144.13	0.0000	4.3300	50.00	0.00	(3.3851)	(0.3909)	0.0000	1	(3.7760)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,100	5.5185	11,588.76	11,588.76	0.0000	4.3300	50.00	0.00	(1.3939)	(0.1610)	0.0000	1	(1.5548)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	4,000	5.5185	22,073.82	22,073.82	0.0000	4.3300	50.00	0.00	(2.6550)	(0.3066)	0.0000	1	(2.9616)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	3,100	5.5185	17,107.21	17,107.21	0.0000	4.3300	50.00	0.00	(2.0576)	(0.2376)	0.0000	1	(2.2952)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,900	5.5185	16,003.52	16,003.52	0.0000	4.3300	50.00	0.00	(1.9249)	(0.2223)	0.0000	1	(2.1471)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	3,700	5.5185	20,418.29	20,418.29	0.0000	4.3300	50.00	0.00	(2.4559)	(0.2836)	0.0000	1	(2.7395)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,500	5.5185	13,796.14	13,796.14	0.0000	4.3300	50.00	0.00	(1.6594)	(0.1916)	0.0000	1	(1.8510)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	200	5.5185	1,103.69	1,103.69	0.0000	4.3300	50.00	0.00	(0.1327)	(0.0153)	0.0000	1	(0.1481)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	1,800	5.5185	9,933.22	9,933.22	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1380)	0.0000	1	(1.3327)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	1,800	5.5185	9,933.22	9,933.22	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1380)	0.0000	1	(1.3327)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,400	5.5185	13,244.29	13,244.29	0.0000	4.3300	50.00	0.00	(1.5930)	(0.1839)	0.0000	1	(1.7769)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	5,200	5.5185	28,695.97	28,695.97	0.0000	4.3300	50.00	0.00	(3.4515)	(0.3986)	0.0000	1	(3.8500)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	21,100	5.5185	116,439.42	116,439.42	0.0000	4.3300	50.00	0.00	(14.0051)	(1.6172)	0.0000	1	(15.6223)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	700	5.5185	3,862.92	3,862.92	0.0000	4.3300	50.00	0.00	(0.4646)	(0.0537)	0.0000	1	(0.5183)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	3,000	5.5185	16,555.37	16,555.37	0.0000	4.3300	50.00	0.00	(1.9912)	(0.2299)	0.0000	1	(2.2212)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	10,300	5.5185	56,840.10	56,840.10	0.0000	4.3300	50.00	0.00	(6.8366)	(0.7894)	0.0000	1	(7.6260)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	7,100	5.5185	39,181.04	39,181.04	0.0000	4.3300	50.00	0.00	(4.7126)	(0.5442)	0.0000	1	(5.2568)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	2,700	5.5185	14,899.83	14,899.83	0.0000	4.3300	50.00	0.00	(1.7921)	(0.2069)	0.0000	1	(1.9991)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	400	5.5185	2,207.38	2,207.38	0.0000	4.3300	50.00	0.00	(0.2655)	(0.0307)	0.0000	1	(0.2962)	02/07/2025
300770.ZK	01/06/2025	SDB3260123394	0	1,700	5.5185	9,381.38	9,381.38	0.0000	4.3300	50.00	0.00	(1.1284)	(0.1303)	0.0000	1	(1.2587)	02/07/2025
TOTAL GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,238.2268)	(135.6797)	0.0000		(1,373.9065)	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601333.SH	01/17/2025	SDB3260123109	0	1,000	0.4424	436.82	442.38	0.0000	4.3300	50.00	0.00	(0.0525)	(0.0061)	0.0000	1	(0.0587)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	5,500	0.4424	2,370.19	2,433.08	0.0000	4.3300	50.00	0.00	(0.2851)	(0.0338)	0.0000	1	(0.3189)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	6,300	0.4424	2,860.83	2,786.98	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0387)	0.0000	1	(0.3828)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	15,300	0.4424	6,943.37	6,768.38	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0940)	0.0000	1	(0.9291)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	15,800	0.4424	7,311.31	6,989.57	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0971)	0.0000	1	(0.9765)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	10,000	0.4424	4,563.99	4,423.78	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0614)	0.0000	1	(0.6104)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	7,000	0.4424	3,278.84	3,096.65	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0430)	0.0000	1	(0.4374)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	6,300	0.4424	2,950.96	2,786.98	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0387)	0.0000	1	(0.3936)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	14,700	0.4424	6,885.57	6,502.96	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0903)	0.0000	1	(0.9185)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	2,500	0.4424	1,171.02	1,105.94	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0154)	0.0000	1	(0.1562)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	18,100	0.4424	8,478.15	8,007.04	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1112)	0.0000	1	(1.1309)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	18,900	0.4424	8,852.87	8,360.94	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1161)	0.0000	1	(1.1809)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	3,900	0.4424	1,826.78	1,725.27	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0240)	0.0000	1	(0.2437)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	7,900	0.4424	3,700.41	3,494.79	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0485)	0.0000	1	(0.4936)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	2,800	0.4424	1,311.54	1,238.66	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0172)	0.0000	1	(0.1750)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,800	0.4424	843.13	796.28	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0111)	0.0000	1	(0.1125)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	47,400	0.4424	22,202.44	20,968.72	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2912)	0.0000	1	(2.9617)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,500	0.4424	702.61	663.57	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	1	(0.0937)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	13,300	0.4424	6,229.80	5,883.63	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0817)	0.0000	1	(0.8310)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	6,500	0.4424	3,044.64	2,875.46	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0399)	0.0000	1	(0.4061)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	15,300	0.4424	7,166.61	6,768.38	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0940)	0.0000	1	(0.9560)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	197,200	0.4424	92,369.66	87,236.94	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2116)	0.0000	1	(12.3216)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	10,800	0.4424	5,058.78	4,777.68	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0664)	0.0000	1	(0.6748)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	700	0.4424	327.88	309.66	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0043)	0.0000	1	(0.0437)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	62,900	0.4424	29,462.74	27,825.58	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3865)	0.0000	1	(3.9302)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/17/2025	SDB3260123109	0	35,000	0.4424	16,394.21	15,483.23	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2150)	0.0000	1	(2.1869)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	24,300	0.4424	11,382.27	10,749.79	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1493)	0.0000	1	(1.5183)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	48,700	0.4424	22,811.37	21,543.81	0.0000	4.3300	50.00	0.00	(2.7437)	(0.2992)	0.0000	1	(3.0429)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	67,400	0.4424	31,570.56	29,816.28	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4141)	0.0000	1	(4.2114)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,000	0.4424	468.41	442.38	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0625)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	2,200	0.4424	1,030.49	973.23	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0135)	0.0000	1	(0.1375)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,300	0.4424	608.93	575.09	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,700	0.4424	796.29	752.04	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0104)	0.0000	1	(0.1062)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	2,100	0.4424	983.65	928.99	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0129)	0.0000	1	(0.1312)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,100	0.4424	515.25	486.62	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0068)	0.0000	1	(0.0687)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	49,978	0.4424	23,410.00	22,109.17	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3071)	0.0000	1	(3.1228)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	25,800	0.4424	12,084.87	11,413.35	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1585)	0.0000	1	(1.6121)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	27,100	0.4424	12,693.80	11,988.44	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1665)	0.0000	1	(1.6933)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	19,900	0.4424	9,321.28	8,803.32	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1223)	0.0000	1	(1.2434)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	6,900	0.4424	3,232.00	3,052.41	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0424)	0.0000	1	(0.4311)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	3,900	0.4424	1,826.78	1,725.27	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0240)	0.0000	1	(0.2437)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	1,700	0.4424	796.29	752.04	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0104)	0.0000	1	(0.1062)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	2,600	0.4424	1,217.86	1,150.18	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0160)	0.0000	1	(0.1625)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	12,400	0.4424	5,808.23	5,485.49	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0762)	0.0000	1	(0.7748)	02/07/2025
601333.SH	01/17/2025	SDB3260123109	0	100	0.4424	46.84	44.24	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0062)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,000	0.4311	436.82	431.06	0.0000	4.3300	50.00	0.00	(0.0525)	(0.0060)	0.0000	1	(0.0585)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	5,500	0.4311	2,370.19	2,370.85	0.0000	4.3300	50.00	0.00	(0.2851)	(0.0329)	0.0000	1	(0.3180)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	6,300	0.4311	2,860.83	2,715.70	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0377)	0.0000	1	(0.3818)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	15,300	0.4311	6,943.37	6,595.28	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0916)	0.0000	1	(0.9267)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	15,800	0.4311	7,311.31	6,810.81	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0946)	0.0000	1	(0.9740)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	10,000	0.4311	4,563.99	4,310.64	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0599)	0.0000	1	(0.6088)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	7,000	0.4311	3,278.84	3,017.45	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0419)	0.0000	1	(0.4363)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	6,300	0.4311	2,950.96	2,715.70	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0377)	0.0000	1	(0.3927)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	14,700	0.4311	6,885.57	6,336.64	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0880)	0.0000	1	(0.9162)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	2,500	0.4311	1,171.02	1,077.66	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0150)	0.0000	1	(0.1558)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	18,100	0.4311	8,478.15	7,802.26	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1084)	0.0000	1	(1.1281)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	18,900	0.4311	8,852.87	8,147.11	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1132)	0.0000	1	(1.1780)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	3,900	0.4311	1,826.78	1,681.15	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0233)	0.0000	1	(0.2431)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	7,900	0.4311	3,700.41	3,405.41	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0473)	0.0000	1	(0.4924)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	2,800	0.4311	1,311.54	1,206.98	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0168)	0.0000	1	(0.1745)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,800	0.4311	843.13	775.92	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0108)	0.0000	1	(0.1122)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	47,400	0.4311	22,202.44	20,432.43	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2838)	0.0000	1	(2.9542)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,500	0.4311	702.61	646.60	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0090)	0.0000	1	(0.0935)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	13,300	0.4311	6,229.80	5,733.15	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0796)	0.0000	1	(0.8289)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	6,500	0.4311	3,044.64	2,801.92	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0389)	0.0000	1	(0.4051)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	15,300	0.4311	7,166.61	6,595.28	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0916)	0.0000	1	(0.9536)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	197,200	0.4311	92,369.66	85,005.82	0.0000	4.3300	50.00	0.00	(11.1100)	(1.1806)	0.0000	1	(12.2907)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	10,800	0.4311	5,058.78	4,655.49	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0647)	0.0000	1	(0.6731)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	700	0.4311	327.88	301.74	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0042)	0.0000	1	(0.0436)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	62,900	0.4311	29,462.74	27,113.93	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3766)	0.0000	1	(3.9203)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	35,000	0.4311	16,394.21	15,087.24	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2095)	0.0000	1	(2.1814)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	24,300	0.4311	11,382.27	10,474.86	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1455)	0.0000	1	(1.5145)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	48,700	0.4311	22,811.37	20,992.82	0.0000	4.3300	50.00	0.00	(2.7437)	(0.2916)	0.0000	1	(3.0353)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	67,400	0.4311	31,570.56	29,053.71	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4035)	0.0000	1	(4.2008)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,000	0.4311	468.41	431.06	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0623)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	2,200	0.4311	1,030.49	948.34	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0132)	0.0000	1	(0.1371)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,300	0.4311	608.93	560.38	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0078)	0.0000	1	(0.0810)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,700	0.4311	796.29	732.81	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0102)	0.0000	1	(0.1060)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/16/2025	SDB3260123109	0	2,100	0.4311	983.65	905.23	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0126)	0.0000	1	(0.1309)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,100	0.4311	515.25	474.17	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0066)	0.0000	1	(0.0686)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	49,978	0.4311	23,410.00	21,543.72	0.0000	4.3300	50.00	0.00	(2.8157)	(0.2992)	0.0000	1	(3.1149)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	25,800	0.4311	12,084.87	11,121.45	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1545)	0.0000	1	(1.6080)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	27,100	0.4311	12,693.80	11,681.83	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1622)	0.0000	1	(1.6890)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	19,900	0.4311	9,321.28	8,578.17	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1191)	0.0000	1	(1.2403)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	6,900	0.4311	3,232.00	2,974.34	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0413)	0.0000	1	(0.4300)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	3,900	0.4311	1,826.78	1,681.15	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0233)	0.0000	1	(0.2431)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	1,700	0.4311	796.29	732.81	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0102)	0.0000	1	(0.1060)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	2,600	0.4311	1,217.86	1,120.77	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0156)	0.0000	1	(0.1620)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	12,400	0.4311	5,808.23	5,345.19	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0742)	0.0000	1	(0.7728)	02/07/2025
601333.SH	01/16/2025	SDB3260123109	0	100	0.4311	46.84	43.11	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0062)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,000	0.4283	436.82	428.29	0.0000	4.3300	50.00	0.00	(0.0525)	(0.0059)	0.0000	1	(0.0585)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	5,500	0.4283	2,370.19	2,355.59	0.0000	4.3300	50.00	0.00	(0.2851)	(0.0327)	0.0000	1	(0.3178)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	6,300	0.4283	2,860.83	2,698.22	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0375)	0.0000	1	(0.3816)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	15,300	0.4283	6,943.37	6,552.82	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0910)	0.0000	1	(0.9261)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	15,800	0.4283	7,311.31	6,766.97	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0940)	0.0000	1	(0.9734)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	10,000	0.4283	4,563.99	4,282.89	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0595)	0.0000	1	(0.6084)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	7,000	0.4283	3,278.84	2,998.02	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0416)	0.0000	1	(0.4360)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	6,300	0.4283	2,950.96	2,698.22	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0375)	0.0000	1	(0.3924)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	14,700	0.4283	6,885.57	6,295.85	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0874)	0.0000	1	(0.9156)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	2,500	0.4283	1,171.02	1,070.72	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0149)	0.0000	1	(0.1557)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	18,100	0.4283	8,478.15	7,752.03	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1077)	0.0000	1	(1.1274)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	18,900	0.4283	8,852.87	8,094.66	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1124)	0.0000	1	(1.1772)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	3,900	0.4283	1,826.78	1,670.33	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0232)	0.0000	1	(0.2429)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	7,900	0.4283	3,700.41	3,383.48	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0470)	0.0000	1	(0.4921)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	2,800	0.4283	1,311.54	1,199.21	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0167)	0.0000	1	(0.1744)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,800	0.4283	843.13	770.92	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0107)	0.0000	1	(0.1121)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	47,400	0.4283	22,202.44	20,300.90	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2820)	0.0000	1	(2.9524)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,500	0.4283	702.61	642.43	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0089)	0.0000	1	(0.0934)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	13,300	0.4283	6,229.80	5,696.24	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0791)	0.0000	1	(0.8284)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	6,500	0.4283	3,044.64	2,783.88	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0387)	0.0000	1	(0.4049)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	15,300	0.4283	7,166.61	6,552.82	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0910)	0.0000	1	(0.9530)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	197,200	0.4283	92,369.66	84,458.59	0.0000	4.3300	50.00	0.00	(11.1100)	(1.1730)	0.0000	1	(12.2831)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	10,800	0.4283	5,058.78	4,625.52	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0642)	0.0000	1	(0.6727)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	700	0.4283	327.88	299.80	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0042)	0.0000	1	(0.0436)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	62,900	0.4283	29,462.74	26,939.38	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3742)	0.0000	1	(3.9179)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	35,000	0.4283	16,394.21	14,990.11	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2082)	0.0000	1	(2.1801)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	24,300	0.4283	11,382.27	10,407.42	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1445)	0.0000	1	(1.5136)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	48,700	0.4283	22,811.37	20,857.67	0.0000	4.3300	50.00	0.00	(2.7437)	(0.2897)	0.0000	1	(3.0334)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	67,400	0.4283	31,570.56	28,866.68	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4009)	0.0000	1	(4.1982)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,000	0.4283	468.41	428.29	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0059)	0.0000	1	(0.0623)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	2,200	0.4283	1,030.49	942.24	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0131)	0.0000	1	(0.1370)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,300	0.4283	608.93	556.78	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0077)	0.0000	1	(0.0810)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,700	0.4283	796.29	728.09	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0101)	0.0000	1	(0.1059)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	2,100	0.4283	983.65	899.41	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0125)	0.0000	1	(0.1308)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	1,100	0.4283	515.25	471.12	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0065)	0.0000	1	(0.0685)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	49,978	0.4283	23,410.00	21,405.03	0.0000	4.3300	50.00	0.00	(2.8157)	(0.2973)	0.0000	1	(3.1130)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	25,800	0.4283	12,084.87	11,049.86	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1535)	0.0000	1	(1.6070)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	27,100	0.4283	12,693.80	11,606.63	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1612)	0.0000	1	(1.6880)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	19,900	0.4283	9,321.28	8,522.95	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1184)	0.0000	1	(1.2395)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	6,900	0.4283	3,232.00	2,955.19	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0410)	0.0000	1	(0.4298)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	3,900	0.4283	1,826.78	1,670.33	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0232)	0.0000	1	(0.2429)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/15/2025	SDB3260123109	0	1,700	0.4283	796.29	728.09	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0101)	0.0000	1	(0.1059)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	2,600	0.4283	1,217.86	1,113.55	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0155)	0.0000	1	(0.1619)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	12,400	0.4283	5,808.23	5,310.78	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0738)	0.0000	1	(0.7724)	02/07/2025
601333.SH	01/15/2025	SDB3260123109	0	100	0.4283	46.84	42.83	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0062)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	6,300	0.4381	2,860.83	2,759.75	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0383)	0.0000	1	(0.3824)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	15,300	0.4381	6,943.37	6,702.26	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0931)	0.0000	1	(0.9282)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	15,800	0.4381	7,311.31	6,921.28	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0961)	0.0000	1	(0.9755)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	10,000	0.4381	4,563.99	4,380.56	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0608)	0.0000	1	(0.6098)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	7,000	0.4381	3,278.84	3,066.39	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0426)	0.0000	1	(0.4370)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	6,300	0.4381	2,950.96	2,759.75	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0383)	0.0000	1	(0.3933)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	14,700	0.4381	6,885.57	6,439.42	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0894)	0.0000	1	(0.9176)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	2,500	0.4381	1,171.02	1,095.14	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0152)	0.0000	1	(0.1561)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	18,100	0.4381	8,478.15	7,928.81	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1101)	0.0000	1	(1.1299)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	18,900	0.4381	8,852.87	8,279.26	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1150)	0.0000	1	(1.1798)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	3,900	0.4381	1,826.78	1,708.42	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0237)	0.0000	1	(0.2434)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	7,900	0.4381	3,700.41	3,460.64	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0481)	0.0000	1	(0.4931)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	2,800	0.4381	1,311.54	1,226.56	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0170)	0.0000	1	(0.1748)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,800	0.4381	843.13	788.50	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0110)	0.0000	1	(0.1124)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	47,400	0.4381	22,202.44	20,763.85	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2884)	0.0000	1	(2.9588)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,500	0.4381	702.61	657.08	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0091)	0.0000	1	(0.0936)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	13,300	0.4381	6,229.80	5,826.14	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0809)	0.0000	1	(0.8302)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	6,500	0.4381	3,044.64	2,847.36	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0395)	0.0000	1	(0.4057)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	15,300	0.4381	7,166.61	6,702.26	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0931)	0.0000	1	(0.9551)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	197,200	0.4381	92,369.66	86,384.64	0.0000	4.3300	50.00	0.00	(11.1100)	(1.1998)	0.0000	1	(12.3098)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	10,800	0.4381	5,058.78	4,731.00	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0657)	0.0000	1	(0.6742)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	700	0.4381	327.88	306.64	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0043)	0.0000	1	(0.0437)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	62,900	0.4381	29,462.74	27,553.72	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3827)	0.0000	1	(3.9264)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	35,000	0.4381	16,394.21	15,331.96	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2129)	0.0000	1	(2.1848)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	24,300	0.4381	11,382.27	10,644.76	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1478)	0.0000	1	(1.5169)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	48,700	0.4381	22,811.37	21,333.33	0.0000	4.3300	50.00	0.00	(2.7437)	(0.2963)	0.0000	1	(3.0400)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	67,400	0.4381	31,570.56	29,524.97	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4101)	0.0000	1	(4.2073)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,000	0.4381	468.41	438.06	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	2,200	0.4381	1,030.49	963.72	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0134)	0.0000	1	(0.1373)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,300	0.4381	608.93	569.47	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0079)	0.0000	1	(0.0811)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,700	0.4381	796.29	744.70	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0103)	0.0000	1	(0.1061)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	2,100	0.4381	983.65	919.92	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0128)	0.0000	1	(0.1311)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,100	0.4381	515.25	481.86	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0067)	0.0000	1	(0.0687)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	49,878	0.4381	23,410.00	21,893.16	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3041)	0.0000	1	(3.1198)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	25,800	0.4381	12,084.87	11,301.84	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1570)	0.0000	1	(1.6105)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	27,100	0.4381	12,693.80	11,871.32	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1649)	0.0000	1	(1.6917)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	19,900	0.4381	9,321.28	8,717.31	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1211)	0.0000	1	(1.2422)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	6,900	0.4381	3,232.00	3,022.59	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0420)	0.0000	1	(0.4307)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	3,900	0.4381	1,826.78	1,708.42	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0237)	0.0000	1	(0.2434)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	1,700	0.4381	796.29	744.70	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0103)	0.0000	1	(0.1061)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	2,600	0.4381	1,217.86	1,138.95	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0158)	0.0000	1	(0.1623)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	12,400	0.4381	5,808.23	5,431.89	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0754)	0.0000	1	(0.7740)	02/07/2025
601333.SH	01/14/2025	SDB3260123109	0	100	0.4381	46.84	43.81	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0062)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	6,300	0.4451	2,860.83	2,803.85	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0389)	0.0000	1	(0.3830)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	15,300	0.4451	6,943.37	6,809.34	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0946)	0.0000	1	(0.9297)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	15,800	0.4451	7,311.31	7,031.87	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0977)	0.0000	1	(0.9771)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	10,000	0.4451	4,563.99	4,450.55	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0618)	0.0000	1	(0.6108)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	7,000	0.4451	3,278.84	3,115.39	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0433)	0.0000	1	(0.4376)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	6,300	0.4451	2,950.96	2,803.85	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0389)	0.0000	1	(0.3939)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/13/2025	SDB3260123109	0	14,700	0.4451	6,885.57	6,542.31	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0909)	0.0000	1	(0.9190)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	2,500	0.4451	1,171.02	1,112.64	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0155)	0.0000	1	(0.1563)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	18,100	0.4451	8,478.15	8,055.50	0.0000	4.3300	50.00	0.00	(0.10197)	(0.1119)	0.0000	1	(1.1316)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	18,900	0.4451	8,852.87	8,411.54	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1168)	0.0000	1	(1.1816)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	3,900	0.4451	1,826.78	1,735.71	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0241)	0.3000	1	(0.2438)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	7,900	0.4451	3,700.41	3,515.93	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0488)	0.0000	1	(0.4939)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	2,800	0.4451	1,311.54	1,246.15	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0173)	0.0000	1	(0.1751)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,800	0.4451	843.13	801.10	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0111)	0.0000	1	(0.1125)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	47,400	0.4451	22,202.44	21,095.61	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2930)	0.0000	1	(2.9635)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,500	0.4451	702.61	667.58	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0093)	0.0000	1	(0.0938)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	13,300	0.4451	6,229.80	5,919.23	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0822)	0.0000	1	(0.8315)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	6,500	0.4451	3,044.64	2,892.86	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0402)	0.3000	1	(0.4064)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	15,300	0.4451	7,166.61	6,809.34	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0946)	0.0000	1	(0.9566)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	197,200	0.4451	92,369.66	87,764.85	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2190)	0.0000	1	(12.3290)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	10,800	0.4451	5,058.78	4,806.59	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0668)	0.0000	1	(0.6752)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	700	0.4451	327.88	311.54	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0043)	0.0000	1	(0.0438)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	62,900	0.4451	29,462.74	27,993.96	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3888)	0.0000	1	(3.9325)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	35,000	0.4451	16,394.21	15,576.92	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2163)	0.0000	1	(2.1882)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	24,300	0.4451	11,382.27	10,814.84	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1502)	0.3000	1	(1.5192)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	48,700	0.4451	22,811.37	21,674.18	0.0000	4.3300	50.00	0.00	(2.7437)	(0.3010)	0.0000	1	(3.0447)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	67,400	0.4451	31,570.56	29,996.71	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4166)	0.0000	1	(4.2139)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,000	0.4451	468.41	445.06	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0625)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	2,200	0.4451	1,030.49	979.12	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0136)	0.0000	1	(0.1375)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,300	0.4451	608.93	578.57	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0080)	0.3000	1	(0.0813)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,700	0.4451	796.29	756.59	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0105)	0.0000	1	(0.1063)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	2,100	0.4451	983.65	934.62	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0130)	0.3000	1	(0.1313)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,100	0.4451	515.25	489.56	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0068)	0.0000	1	(0.0688)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	49,978	0.4451	23,410.00	22,242.96	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3089)	0.0000	1	(3.1246)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	25,800	0.4451	12,084.87	11,482.42	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1595)	0.0000	1	(1.6130)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	27,100	0.4451	12,693.80	12,060.99	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1675)	0.0000	1	(1.6943)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	19,900	0.4451	9,321.28	8,856.59	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1230)	0.3000	1	(1.2442)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	6,900	0.4451	3,232.00	3,070.88	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0427)	0.0000	1	(0.4314)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	3,900	0.4451	1,826.78	1,735.71	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0241)	0.3000	1	(0.2438)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	1,700	0.4451	796.29	756.59	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0105)	0.0000	1	(0.1063)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	2,600	0.4451	1,217.86	1,157.14	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0161)	0.0000	1	(0.1626)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	12,400	0.4451	5,808.23	5,518.68	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0786)	0.0000	1	(0.7752)	02/07/2025
601333.SH	01/13/2025	SDB3260123109	0	100	0.4451	46.84	44.51	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0063)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	6,300	0.4471	2,860.83	2,816.64	0.0000	4.3300	50.00	0.00	(0.10323)	(0.1174)	0.3000	3	(1.1496)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	15,300	0.4471	6,943.37	6,840.42	0.0000	4.3300	50.00	0.00	(2.5054)	(0.2850)	0.0000	3	(2.7904)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	15,800	0.4471	7,311.31	7,063.96	0.0000	4.3300	50.00	0.00	(2.6382)	(0.2943)	0.3000	3	(2.9325)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	10,000	0.4471	4,563.99	4,470.86	0.0000	4.3300	50.00	0.00	(1.6468)	(0.1863)	0.0000	3	(1.8331)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	7,000	0.4471	3,278.84	3,129.60	0.0000	4.3300	50.00	0.00	(1.1831)	(0.1304)	0.0000	3	(1.3135)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	6,300	0.4471	2,950.96	2,816.64	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1174)	0.0000	3	(1.1822)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	14,700	0.4471	6,885.57	6,572.16	0.0000	4.3300	50.00	0.00	(2.4845)	(0.2738)	0.0000	3	(2.7584)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	2,500	0.4471	1,171.02	1,117.71	0.0000	4.3300	50.00	0.00	(0.4225)	(0.0466)	0.3000	3	(0.4691)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	18,100	0.4471	8,478.15	8,092.26	0.0000	4.3300	50.00	0.00	(3.0592)	(0.3372)	0.0000	3	(3.3964)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	18,900	0.4471	8,852.87	8,449.93	0.0000	4.3300	50.00	0.00	(3.1944)	(0.3521)	0.0000	3	(3.5465)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	3,900	0.4471	1,826.78	1,743.64	0.0000	4.3300	50.00	0.00	(0.6592)	(0.0727)	0.0000	3	(0.7318)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	7,900	0.4471	3,700.41	3,531.98	0.0000	4.3300	50.00	0.00	(1.3352)	(0.1472)	0.0000	3	(1.4824)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	2,800	0.4471	1,311.54	1,251.84	0.0000	4.3300	50.00	0.00	(0.4732)	(0.0522)	0.3000	3	(0.5254)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,800	0.4471	843.13	804.75	0.0000	4.3300	50.00	0.00	(0.3042)	(0.0335)	0.0000	3	(0.3378)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	47,400	0.4471	22,202.44	21,191.88	0.0000	4.3300	50.00	0.00	(8.0114)	(0.8830)	0.3000	3	(8.8944)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,500	0.4471	702.61	670.63	0.0000	4.3300	50.00	0.00	(0.2535)	(0.0279)	0.0000	3	(0.2815)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/10/2025	SDB3260123109	0	13,300	0.4471	6,229.80	5,946.24	0.0000	4.3300	50.00	0.00	(2.2479)	(0.2478)	0.0000	3	(2.4957)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	6,500	0.4471	3,044.64	2,906.06	0.0000	4.3300	50.00	0.00	(1.0986)	(0.1211)	0.0000	3	(1.2197)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	15,300	0.4471	7,166.61	6,840.42	0.0000	4.3300	50.00	0.00	(2.5860)	(0.2850)	0.0000	3	(2.8710)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	197,200	0.4471	92,369.66	88,165.36	0.0000	4.3300	50.00	0.00	(33.3301)	(3.6736)	0.0000	3	(37.0036)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	10,800	0.4471	5,058.78	4,828.53	0.0000	4.3300	50.00	0.00	(1.8254)	(0.2012)	0.0000	3	(2.0266)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	700	0.4471	327.88	312.96	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0130)	0.0000	3	(0.1314)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	62,900	0.4471	29,462.74	28,121.71	0.0000	4.3300	50.00	0.00	(10.6311)	(1.1717)	0.0000	3	(11.8029)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	35,000	0.4471	16,394.21	15,648.01	0.0000	4.3300	50.00	0.00	(5.9156)	(0.6520)	0.0000	3	(6.5676)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	24,300	0.4471	11,382.27	10,864.19	0.0000	4.3300	50.00	0.00	(4.1071)	(0.4527)	0.0000	3	(4.5598)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	48,700	0.4471	22,811.37	21,773.09	0.0000	4.3300	50.00	0.00	(8.2311)	(0.9072)	0.0000	3	(9.1383)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	67,400	0.4471	31,570.56	30,133.60	0.0000	4.3300	50.00	0.00	(11.3917)	(1.2556)	0.0000	3	(12.6473)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,000	0.4471	468.41	447.09	0.0000	4.3300	50.00	0.00	(0.1690)	(0.0186)	0.0000	3	(0.1876)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	2,200	0.4471	1,030.49	983.59	0.0000	4.3300	50.00	0.00	(0.3718)	(0.0410)	0.0000	3	(0.4128)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,300	0.4471	608.93	581.21	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0242)	0.0000	3	(0.2439)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,700	0.4471	796.29	760.05	0.0000	4.3300	50.00	0.00	(0.2873)	(0.0317)	0.0000	3	(0.3190)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	2,100	0.4471	983.65	938.88	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0391)	0.0000	3	(0.3941)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,100	0.4471	515.25	491.79	0.0000	4.3300	50.00	0.00	(0.1859)	(0.0205)	0.0000	3	(0.2064)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	49,978	0.4471	23,410.00	22,344.46	0.0000	4.3300	50.00	0.00	(8.4471)	(0.9310)	0.0000	3	(9.3781)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	25,800	0.4471	12,084.87	11,534.82	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4806)	0.0000	3	(4.8412)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	27,100	0.4471	12,693.80	12,116.03	0.0000	4.3300	50.00	0.00	(4.5803)	(0.5048)	0.0000	3	(5.0852)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	19,900	0.4471	9,321.28	8,897.01	0.0000	4.3300	50.00	0.00	(3.3634)	(0.3707)	0.0000	3	(3.7341)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	6,900	0.4471	3,232.00	3,084.89	0.0000	4.3300	50.00	0.00	(1.1662)	(0.1285)	0.0000	3	(1.2948)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	3,900	0.4471	1,826.78	1,743.64	0.0000	4.3300	50.00	0.00	(0.6592)	(0.0727)	0.0000	3	(0.7318)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	1,700	0.4471	796.29	760.05	0.0000	4.3300	50.00	0.00	(0.2873)	(0.0317)	0.0000	3	(0.3190)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	2,600	0.4471	1,217.86	1,162.42	0.0000	4.3300	50.00	0.00	(0.4394)	(0.0484)	0.0000	3	(0.4879)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	12,400	0.4471	5,808.23	5,543.87	0.0000	4.3300	50.00	0.00	(2.0958)	(0.2310)	0.0000	3	(2.3268)	02/07/2025
601333.SH	01/10/2025	SDB3260123109	0	100	0.4471	46.84	44.71	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0019)	0.0000	3	(0.0188)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	6,300	0.4499	2,860.83	2,834.45	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0394)	0.0000	1	(0.3835)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	15,300	0.4499	6,943.37	6,883.65	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0956)	0.0000	1	(0.9307)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	15,800	0.4499	7,311.31	7,108.61	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0987)	0.0000	1	(0.9781)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	10,000	0.4499	4,563.99	4,499.12	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0625)	0.0000	1	(0.6114)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	7,000	0.4499	3,278.84	3,149.38	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0437)	0.0000	1	(0.4381)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	6,300	0.4499	2,950.96	2,834.45	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0394)	0.0000	1	(0.3943)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	14,700	0.4499	6,885.57	6,613.71	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0919)	0.0000	1	(0.9200)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	2,500	0.4499	1,171.02	1,124.78	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0156)	0.0000	1	(0.1565)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	18,100	0.4499	8,478.15	8,143.41	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1131)	0.0000	1	(1.1328)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	18,900	0.4499	8,852.87	8,503.34	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1181)	0.0000	1	(1.1829)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	3,900	0.4499	1,826.78	1,754.66	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0244)	0.0000	1	(0.2441)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	7,900	0.4499	3,700.41	3,554.30	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0494)	0.0000	1	(0.4944)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	2,800	0.4499	1,311.54	1,259.75	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0175)	0.0000	1	(0.1752)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,800	0.4499	843.13	809.84	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0112)	0.0000	1	(0.1127)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	47,400	0.4499	22,202.44	21,325.83	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2962)	0.0000	1	(2.9667)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,500	0.4499	702.61	674.87	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0094)	0.0000	1	(0.0939)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	13,300	0.4499	6,229.80	5,983.83	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0831)	0.0000	1	(0.8324)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	6,500	0.4499	3,044.64	2,924.43	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0406)	0.0000	1	(0.4068)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	15,300	0.4499	7,166.61	6,883.65	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0956)	0.0000	1	(0.9576)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	197,200	0.4499	92,369.66	88,722.65	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2323)	0.0000	1	(12.3423)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	10,800	0.4499	5,058.78	4,859.05	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0675)	0.0000	1	(0.6759)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	700	0.4499	327.88	314.94	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0044)	0.0000	1	(0.0438)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	62,900	0.4499	29,462.74	28,299.46	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3930)	0.0000	1	(3.9368)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	35,000	0.4499	16,394.21	15,746.92	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2187)	0.0000	1	(2.1906)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	24,300	0.4499	11,382.27	10,932.86	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1518)	0.0000	1	(1.5209)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	48,700	0.4499	22,811.37	21,910.71	0.0000	4.3300	50.00	0.00	(2.7437)	(0.3043)	0.0000	1	(3.0480)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/09/2025	SDB3260123109	0	67,400	0.4499	31,570.56	30,324.07	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4212)	0.0000	1	(4.2184)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,000	0.4499	468.41	449.91	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0626)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	2,200	0.4499	1,030.49	989.81	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0137)	0.0000	1	(0.1377)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,300	0.4499	608.93	584.89	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,700	0.4499	796.29	764.85	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	2,100	0.4499	983.65	944.82	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0131)	0.0000	1	(0.1314)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,100	0.4499	515.25	494.90	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0069)	0.0000	1	(0.0688)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	49,978	0.4499	23,410.00	22,485.70	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3123)	0.0000	1	(3.1280)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	25,800	0.4499	12,084.87	11,607.73	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1612)	0.0000	1	(1.6148)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	27,100	0.4499	12,693.80	12,192.62	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1693)	0.0000	1	(1.6961)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	19,900	0.4499	9,321.28	8,953.25	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1244)	0.0000	1	(1.2455)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	6,900	0.4499	3,232.00	3,104.39	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0431)	0.0000	1	(0.4319)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	3,900	0.4499	1,826.78	1,754.66	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0244)	0.0000	1	(0.2441)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	1,700	0.4499	796.29	764.85	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	2,600	0.4499	1,217.86	1,169.77	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0162)	0.0000	1	(0.1627)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	12,400	0.4499	5,808.23	5,578.91	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0775)	0.0000	1	(0.7761)	02/07/2025
601333.SH	01/09/2025	SDB3260123109	0	100	0.4499	46.84	44.99	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0063)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	6,300	0.4485	2,860.83	2,825.40	0.0000	4.3300	50.00	0.00	(0.3441)	(0.0392)	0.0000	1	(0.3833)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	15,300	0.4485	6,943.37	6,861.68	0.0000	4.3300	50.00	0.00	(0.8351)	(0.0953)	0.0000	1	(0.9304)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	15,800	0.4485	7,311.31	7,085.92	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0984)	0.0000	1	(0.9778)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	10,000	0.4485	4,563.99	4,484.76	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0623)	0.0000	1	(0.6112)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	7,000	0.4485	3,278.84	3,139.33	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0436)	0.0000	1	(0.4380)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	6,300	0.4485	2,950.96	2,825.40	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0392)	0.0000	1	(0.3942)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	14,700	0.4485	6,885.57	6,592.60	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0916)	0.0000	1	(0.9197)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	2,500	0.4485	1,171.02	1,121.19	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0156)	0.0000	1	(0.1564)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	18,100	0.4485	8,478.15	8,117.42	0.0000	4.3300	50.00	0.00	(0.1017)	(0.1127)	0.0000	1	(1.1325)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	18,900	0.4485	8,852.87	8,476.20	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1177)	0.0000	1	(1.1825)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	3,900	0.4485	1,826.78	1,749.06	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0243)	0.0000	1	(0.2440)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	7,900	0.4485	3,700.41	3,542.96	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0492)	0.0000	1	(0.4943)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	2,800	0.4485	1,311.54	1,255.73	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0174)	0.0000	1	(0.1752)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,800	0.4485	843.13	807.26	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0112)	0.0000	1	(0.1126)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	47,400	0.4485	22,202.44	21,257.76	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2952)	0.0000	1	(2.9657)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,500	0.4485	702.61	672.71	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0093)	0.0000	1	(0.0939)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	13,300	0.4485	6,229.80	5,964.73	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0828)	0.0000	1	(0.8321)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	6,500	0.4485	3,044.64	2,915.09	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0405)	0.0000	1	(0.4067)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	15,300	0.4485	7,166.61	6,861.68	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0953)	0.0000	1	(0.9573)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	197,200	0.4485	92,369.66	88,439.47	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2283)	0.0000	1	(12.3383)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	10,800	0.4485	5,058.78	4,843.54	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0673)	0.0000	1	(0.6757)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	700	0.4485	327.88	313.93	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0044)	0.0000	1	(0.0438)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	62,900	0.4485	29,462.74	28,209.14	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3918)	0.0000	1	(3.9355)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	35,000	0.4485	16,394.21	15,696.66	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2180)	0.0000	1	(2.1899)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	24,300	0.4485	11,382.27	10,897.97	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1514)	0.0000	1	(1.5204)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	48,700	0.4485	22,811.37	21,840.78	0.0000	4.3300	50.00	0.00	(2.7437)	(0.3033)	0.0000	1	(3.0470)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	67,400	0.4485	31,570.56	30,227.28	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4198)	0.0000	1	(4.2171)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,000	0.4485	468.41	448.48	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0626)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	2,200	0.4485	1,030.49	986.65	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0137)	0.0000	1	(0.1376)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,300	0.4485	608.93	583.02	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,700	0.4485	796.29	762.41	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	2,100	0.4485	983.65	941.80	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0131)	0.0000	1	(0.1314)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,100	0.4485	515.25	493.32	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0069)	0.0000	1	(0.0688)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	49,978	0.4485	23,410.00	22,413.93	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3113)	0.0000	1	(3.1270)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	25,800	0.4485	12,084.87	11,570.68	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1607)	0.0000	1	(1.6142)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	27,100	0.4485	12,693.80	12,153.70	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1688)	0.0000	1	(1.6956)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/08/2025	SDB3260123109	0	19,900	0.4485	9,321.28	8,924.67	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1240)	0.0000	1	(1.2451)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	6,900	0.4485	3,232.00	3,094.48	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0430)	0.0000	1	(0.4317)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	3,900	0.4485	1,826.78	1,749.06	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0243)	0.0000	1	(0.2440)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	1,700	0.4485	796.29	762.41	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	2,600	0.4485	1,217.86	1,166.04	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0162)	0.0000	1	(0.1627)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	12,400	0.4485	5,808.23	5,561.10	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0772)	0.0000	1	(0.7758)	02/07/2025
601333.SH	01/08/2025	SDB3260123109	0	100	0.4485	46.84	44.85	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0063)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	15,800	0.4537	7,311.31	7,167.83	0.0000	4.3300	50.00	0.00	(0.8794)	(0.0996)	0.0000	1	(0.9789)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	10,000	0.4537	4,563.99	4,536.60	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0630)	0.0000	1	(0.6120)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	7,000	0.4537	3,278.84	3,175.62	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0441)	0.0000	1	(0.4385)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	6,300	0.4537	2,950.96	2,858.06	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0397)	0.0000	1	(0.3946)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	14,700	0.4537	6,885.57	6,668.80	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0926)	0.0000	1	(0.9208)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	2,500	0.4537	1,171.02	1,134.15	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0158)	0.0000	1	(0.1566)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	18,100	0.4537	8,478.15	8,211.25	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1140)	0.0000	1	(1.1338)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	18,900	0.4537	8,852.87	8,574.17	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1191)	0.0000	1	(1.1839)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	3,900	0.4537	1,826.78	1,769.27	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0246)	0.0000	1	(0.2443)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	7,900	0.4537	3,700.41	3,583.91	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0498)	0.0000	1	(0.4949)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	2,800	0.4537	1,311.54	1,270.25	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0176)	0.0000	1	(0.1754)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,800	0.4537	843.13	816.59	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0113)	0.0000	1	(0.1128)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	47,400	0.4537	22,202.44	21,503.48	0.0000	4.3300	50.00	0.00	(2.6705)	(0.2987)	0.0000	1	(2.9691)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,500	0.4537	702.61	680.49	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0095)	0.0000	1	(0.0940)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	13,300	0.4537	6,229.80	6,033.68	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0838)	0.0000	1	(0.8331)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	6,500	0.4537	3,044.64	2,948.79	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0410)	0.0000	1	(0.4072)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	15,300	0.4537	7,166.61	6,941.00	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0964)	0.0000	1	(0.9584)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	197,200	0.4537	92,369.66	89,461.75	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2425)	0.0000	1	(12.3525)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	10,800	0.4537	5,058.78	4,899.53	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0680)	0.0000	1	(0.6765)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	700	0.4537	327.88	317.56	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0044)	0.0000	1	(0.0438)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	62,900	0.4537	29,462.74	28,535.21	0.0000	4.3300	50.00	0.00	(3.5437)	(0.3963)	0.0000	1	(3.9400)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	35,000	0.4537	16,394.21	15,878.10	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2205)	0.0000	1	(2.1924)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	24,300	0.4537	11,382.27	11,023.94	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1531)	0.0000	1	(1.5221)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	48,700	0.4537	22,811.37	22,093.24	0.0000	4.3300	50.00	0.00	(2.7437)	(0.3069)	0.0000	1	(3.0506)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	67,400	0.4537	31,570.56	30,576.68	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4247)	0.0000	1	(4.2219)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,000	0.4537	468.41	453.66	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	2,200	0.4537	1,030.49	998.05	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0139)	0.0000	1	(0.1378)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,300	0.4537	608.93	589.76	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,700	0.4537	796.29	771.22	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0107)	0.0000	1	(0.1065)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	2,100	0.4537	983.65	952.69	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0132)	0.0000	1	(0.1315)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,100	0.4537	515.25	499.03	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0069)	0.0000	1	(0.0689)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	49,978	0.4537	23,410.00	22,673.02	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3149)	0.0000	1	(3.1306)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	25,800	0.4537	12,084.87	11,704.43	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1626)	0.0000	1	(1.6161)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	27,100	0.4537	12,693.80	12,294.19	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1708)	0.0000	1	(1.6975)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	19,900	0.4537	9,321.28	9,027.83	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1254)	0.0000	1	(1.2465)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	6,900	0.4537	3,232.00	3,130.25	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0435)	0.0000	1	(0.4322)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	3,900	0.4537	1,826.78	1,769.27	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0246)	0.0000	1	(0.2443)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	1,700	0.4537	796.29	771.22	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0107)	0.0000	1	(0.1065)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	2,600	0.4537	1,217.86	1,179.52	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0164)	0.0000	1	(0.1629)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	12,400	0.4537	5,808.23	5,625.38	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0781)	0.0000	1	(0.7767)	02/07/2025
601333.SH	01/07/2025	SDB3260123109	0	100	0.4537	46.84	45.37	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0006)	0.0000	1	(0.0063)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	7,000	0.4684	3,278.84	3,278.84	0.0000	4.3300	50.00	0.00	(0.3944)	(0.0455)	0.0000	1	(0.4399)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	6,300	0.4684	2,950.96	2,950.96	0.0000	4.3300	50.00	0.00	(0.3549)	(0.0410)	0.0000	1	(0.3959)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	14,700	0.4684	6,885.57	6,885.57	0.0000	4.3300	50.00	0.00	(0.8282)	(0.0956)	0.0000	1	(0.9238)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	2,500	0.4684	1,171.02	1,171.02	0.0000	4.3300	50.00	0.00	(0.1408)	(0.0163)	0.0000	1	(0.1571)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	18,100	0.4684	8,478.15	8,478.15	0.0000	4.3300	50.00	0.00	(1.0197)	(0.1178)	0.0000	1	(1.1375)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601333.SH	01/06/2025	SDB3260123109	0	18,900	0.4684	8,852.87	8,852.87	0.0000	4.3300	50.00	0.00	(1.0648)	(0.1230)	0.0000	1	(1.1878)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	3,900	0.4684	1,826.78	1,826.78	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0254)	0.0000	1	(0.2451)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	7,900	0.4684	3,700.41	3,700.41	0.0000	4.3300	50.00	0.00	(0.4451)	(0.0514)	0.0000	1	(0.4965)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	2,800	0.4684	1,311.54	1,311.54	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0182)	0.0000	1	(0.1760)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,800	0.4684	843.13	843.13	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0117)	0.0000	1	(0.1131)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	47,400	0.4684	22,202.44	22,202.44	0.0000	4.3300	50.00	0.00	(2.6705)	(0.3084)	0.0000	1	(2.9788)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,500	0.4684	702.61	702.61	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0098)	0.0000	1	(0.0943)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	13,300	0.4684	6,229.80	6,229.80	0.0000	4.3300	50.00	0.00	(0.7493)	(0.0865)	0.0000	1	(0.8358)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	6,500	0.4684	3,044.64	3,044.64	0.0000	4.3300	50.00	0.00	(0.3662)	(0.0423)	0.0000	1	(0.4085)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	15,300	0.4684	7,166.61	7,166.61	0.0000	4.3300	50.00	0.00	(0.8620)	(0.0995)	0.0000	1	(0.9615)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	197,200	0.4684	92,369.66	92,369.66	0.0000	4.3300	50.00	0.00	(11.1100)	(1.2829)	0.0000	1	(12.3929)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	10,800	0.4684	5,058.78	5,058.78	0.0000	4.3300	50.00	0.00	(0.6085)	(0.0703)	0.0000	1	(0.6787)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	700	0.4684	327.88	327.88	0.0000	4.3300	50.00	0.00	(0.0394)	(0.0046)	0.0000	1	(0.0440)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	62,900	0.4684	29,462.74	29,462.74	0.0000	4.3300	50.00	0.00	(3.5437)	(0.4092)	0.0000	1	(3.9529)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	35,000	0.4684	16,394.21	16,394.21	0.0000	4.3300	50.00	0.00	(1.9719)	(0.2277)	0.0000	1	(2.1996)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	24,300	0.4684	11,382.27	11,382.27	0.0000	4.3300	50.00	0.00	(1.3690)	(0.1581)	0.0000	1	(1.5271)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	48,700	0.4684	22,811.37	22,811.37	0.0000	4.3300	50.00	0.00	(2.7437)	(0.3168)	0.0000	1	(3.0605)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	67,400	0.4684	31,570.56	31,570.56	0.0000	4.3300	50.00	0.00	(3.7972)	(0.4385)	0.0000	1	(4.2357)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,000	0.4684	468.41	468.41	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0065)	0.0000	1	(0.0628)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	2,200	0.4684	1,030.49	1,030.49	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0143)	0.0000	1	(0.1383)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,300	0.4684	608.93	608.93	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,700	0.4684	796.29	796.29	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0111)	0.0000	1	(0.1068)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	2,100	0.4684	983.65	983.65	0.0000	4.3300	50.00	0.00	(0.1183)	(0.0137)	0.0000	1	(0.1320)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,100	0.4684	515.25	515.25	0.0000	4.3300	50.00	0.00	(0.0620)	(0.0072)	0.0000	1	(0.0691)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	49,978	0.4684	23,410.00	23,410.00	0.0000	4.3300	50.00	0.00	(2.8157)	(0.3251)	0.0000	1	(3.1408)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	25,800	0.4684	12,084.87	12,084.87	0.0000	4.3300	50.00	0.00	(1.4535)	(0.1678)	0.0000	1	(1.6214)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	27,100	0.4684	12,693.80	12,693.80	0.0000	4.3300	50.00	0.00	(1.5268)	(0.1763)	0.0000	1	(1.7031)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	19,900	0.4684	9,321.28	9,321.28	0.0000	4.3300	50.00	0.00	(1.1211)	(0.1295)	0.0000	1	(1.2506)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	6,900	0.4684	3,232.00	3,232.00	0.0000	4.3300	50.00	0.00	(0.3887)	(0.0449)	0.0000	1	(0.4336)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	3,900	0.4684	1,826.78	1,826.78	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0254)	0.0000	1	(0.2451)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	1,700	0.4684	796.29	796.29	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0111)	0.0000	1	(0.1068)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	2,600	0.4684	1,217.86	1,217.86	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0169)	0.0000	1	(0.1634)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	12,400	0.4684	5,808.23	5,808.23	0.0000	4.3300	50.00	0.00	(0.6986)	(0.0807)	0.0000	1	(0.7793)	02/07/2025
601333.SH	01/06/2025	SDB3260123109	0	100	0.4684	46.84	46.84	0.0000	4.3300	50.00	0.00	(0.0056)	(0.0007)	0.0000	1	(0.0063)	02/07/2025
TOTAL GUANGSHEN RAILWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND													(552.2503)	(60.7187)	0.0000	(612.9689)	
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002967.ZK	01/17/2025	SDB3260123084	0	200	2.2092	447.92	441.83	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0600)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	1,800	2.2092	4,031.30	3,976.51	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0552)	0.0000	1	(0.5401)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	3,400	2.2092	7,614.68	7,511.18	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1043)	0.0000	1	(1.0202)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	300	2.2092	671.88	662.75	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0092)	0.0000	1	(0.0900)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	700	2.2092	1,567.73	1,546.42	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0215)	0.0000	1	(0.2100)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	200	2.2092	447.92	441.83	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0600)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	400	2.2092	895.84	883.67	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0123)	0.0000	1	(0.1200)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	4,200	2.2092	9,406.37	9,278.51	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1289)	0.0000	1	(1.2602)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	100	2.2092	223.96	220.92	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0031)	0.0000	1	(0.0300)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	2,700	2.2092	6,046.95	5,964.76	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0828)	0.0000	1	(0.8102)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	4,400	2.2092	9,854.29	9,720.35	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1350)	0.0000	1	(1.3203)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	2,600	2.2092	5,822.99	5,743.84	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0798)	0.0000	1	(0.7802)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	6,200	2.2092	13,885.59	13,696.85	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1902)	0.0000	1	(1.8604)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	1,800	2.2092	4,031.30	3,976.51	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0552)	0.0000	1	(0.5401)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	800	2.2092	1,791.69	1,767.34	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0245)	0.0000	1	(0.2400)	02/07/2025
002967.ZK	01/17/2025	SDB3260123084	0	800	2.2092	1,791.69	1,767.34	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0245)	0.0000	1	(0.2400)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002967.ZK	01/17/2025	SDB3260123084	0	1,700	2.2092	3,807.34	3,755.59	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0522)	0.0000	1	(0.5101)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	200	2.1091	447.92	421.82	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	1,800	2.1091	4,031.30	3,796.35	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0527)	0.0000	1	(0.5376)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	3,400	2.1091	7,614.68	7,170.89	0.0000	4.3300	50.00	0.00	(0.9159)	(0.0996)	0.0000	1	(1.0155)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	300	2.1091	671.88	632.73	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	1	(0.0896)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	700	2.1091	1,567.73	1,476.36	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0205)	0.0000	1	(0.2091)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	200	2.1091	447.92	421.82	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	400	2.1091	895.84	843.63	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0117)	0.0000	1	(0.1195)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	4,200	2.1091	9,406.37	8,858.16	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1230)	0.0000	1	(1.2544)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	100	2.1091	223.96	210.91	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	2,700	2.1091	6,046.95	5,694.53	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0791)	0.0000	1	(0.8064)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	4,400	2.1091	9,854.29	9,279.97	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1289)	0.0000	1	(1.3141)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	2,600	2.1091	5,822.99	5,483.62	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0762)	0.0000	1	(0.7765)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	6,200	2.1091	13,885.59	13,076.33	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1816)	0.0000	1	(1.8517)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	1,800	2.1091	4,031.30	3,796.35	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0527)	0.0000	1	(0.5376)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	800	2.1091	1,791.69	1,687.27	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0234)	0.0000	1	(0.2389)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	800	2.1091	1,791.69	1,687.27	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0234)	0.0000	1	(0.2389)	02/07/2025
002967.ZK	01/16/2025	SDB3260123084	0	1,700	2.1091	3,807.34	3,585.44	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0498)	0.0000	1	(0.5077)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	200	2.1183	447.92	423.67	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0598)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	1,800	2.1183	4,031.30	3,812.99	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0530)	0.0000	1	(0.5378)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	3,400	2.1183	7,614.68	7,202.32	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1000)	0.0000	1	(1.0159)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	300	2.1183	671.88	635.50	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	1	(0.0896)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	700	2.1183	1,567.73	1,482.83	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0206)	0.0000	1	(0.2092)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	200	2.1183	447.92	423.67	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0598)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	400	2.1183	895.84	847.33	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0118)	0.0000	1	(0.1195)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	4,200	2.1183	9,406.37	8,896.99	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1236)	0.0000	1	(1.2549)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	100	2.1183	223.96	211.83	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	2,700	2.1183	6,046.95	5,719.49	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0794)	0.0000	1	(0.8068)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	4,400	2.1183	9,854.29	9,320.65	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1295)	0.0000	1	(1.3147)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	2,600	2.1183	5,822.99	5,507.66	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0765)	0.0000	1	(0.7769)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	6,200	2.1183	13,885.59	13,133.65	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1824)	0.0000	1	(1.8525)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	1,800	2.1183	4,031.30	3,812.99	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0530)	0.0000	1	(0.5378)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	800	2.1183	1,791.69	1,694.66	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0235)	0.0000	1	(0.2390)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	800	2.1183	1,791.69	1,694.66	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0235)	0.0000	1	(0.2390)	02/07/2025
002967.ZK	01/15/2025	SDB3260123084	0	1,700	2.1183	3,807.34	3,601.16	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0500)	0.0000	1	(0.5080)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	200	2.1685	447.92	433.70	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	1	(0.0599)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	1,800	2.1685	4,031.30	3,903.33	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0542)	0.0000	1	(0.5391)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	3,400	2.1685	7,614.68	7,372.95	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1024)	0.0000	1	(1.0183)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	300	2.1685	671.88	650.55	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0090)	0.0000	1	(0.0898)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	700	2.1685	1,567.73	1,517.96	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0211)	0.0000	1	(0.2096)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	200	2.1685	447.92	433.70	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	1	(0.0599)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	400	2.1685	895.84	867.41	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0120)	0.0000	1	(0.1198)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	4,200	2.1685	9,406.37	9,107.77	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1265)	0.0000	1	(1.2579)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	100	2.1685	223.96	216.85	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	2,700	2.1685	6,046.95	5,854.99	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0813)	0.0000	1	(0.8086)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	4,400	2.1685	9,854.29	9,541.47	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1325)	0.0000	1	(1.3178)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	2,600	2.1685	5,822.99	5,638.14	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0783)	0.0000	1	(0.7787)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	6,200	2.1685	13,885.59	13,444.80	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1867)	0.0000	1	(1.8569)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	1,800	2.1685	4,031.30	3,903.33	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0542)	0.0000	1	(0.5391)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	800	2.1685	1,791.69	1,734.81	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0241)	0.0000	1	(0.2396)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	800	2.1685	1,791.69	1,734.81	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0241)	0.0000	1	(0.2396)	02/07/2025
002967.ZK	01/14/2025	SDB3260123084	0	1,700	2.1685	3,807.34	3,686.48	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0512)	0.0000	1	(0.5091)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	200	2.1409	447.92	428.18	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0598)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND(Cont.)																	
002967.ZK	01/13/2025	SDB3260123084	0	1,800	2.1409	4,031.30	3,853.61	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0535)	0.0000	1	(0.5384)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	3,400	2.1409	7,614.68	7,279.04	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1011)	0.0000	1	(1.0170)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	300	2.1409	671.88	642.27	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0089)	0.0000	1	(0.0897)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	700	2.1409	1,567.73	1,498.63	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0208)	0.0000	1	(0.2094)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	200	2.1409	447.92	428.18	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0598)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	400	2.1409	895.84	856.36	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0119)	0.0000	1	(0.1196)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	4,200	2.1409	9,406.37	8,991.75	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1249)	0.0000	1	(1.2563)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	100	2.1409	223.96	214.09	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	2,700	2.1409	6,046.95	5,780.41	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0803)	0.0000	1	(0.8076)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	4,400	2.1409	9,854.29	9,419.93	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1308)	0.0000	1	(1.3161)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	2,600	2.1409	5,822.99	5,566.32	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0773)	0.0000	1	(0.7777)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	6,200	2.1409	13,885.59	13,273.54	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1844)	0.0000	1	(1.8545)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	1,800	2.1409	4,031.30	3,853.61	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0535)	0.0000	1	(0.5384)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	800	2.1409	1,791.69	1,712.71	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0238)	0.0000	1	(0.2393)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	800	2.1409	1,791.69	1,712.71	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0238)	0.0000	1	(0.2393)	02/07/2025
002967.ZK	01/13/2025	SDB3260123084	0	1,700	2.1409	3,807.34	3,639.52	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0505)	0.0000	1	(0.5085)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	200	2.1823	447.92	436.45	0.0000	4.3300	50.00	0.00	(0.1616)	(0.0182)	0.0000	3	(0.1798)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	1,800	2.1823	4,031.30	3,928.08	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1637)	0.0000	3	(1.6183)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	3,400	2.1823	7,614.68	7,419.71	0.0000	4.3300	50.00	0.00	(2.7476)	(0.3092)	0.0000	3	(3.0568)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	300	2.1823	671.88	654.68	0.0000	4.3300	50.00	0.00	(0.2424)	(0.0273)	0.0000	3	(0.2697)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	700	2.1823	1,567.73	1,527.59	0.0000	4.3300	50.00	0.00	(0.5657)	(0.0636)	0.0000	3	(0.6293)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	200	2.1823	447.92	436.45	0.0000	4.3300	50.00	0.00	(0.1616)	(0.0182)	0.0000	3	(0.1798)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	400	2.1823	895.84	872.91	0.0000	4.3300	50.00	0.00	(0.3233)	(0.0364)	0.0000	3	(0.3596)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	4,200	2.1823	9,406.37	9,165.53	0.0000	4.3300	50.00	0.00	(3.3941)	(0.3819)	0.0000	3	(3.7760)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	100	2.1823	223.96	218.23	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0091)	0.0000	3	(0.0899)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	2,700	2.1823	6,046.95	5,892.13	0.0000	4.3300	50.00	0.00	(2.1819)	(0.2455)	0.0000	3	(2.4274)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	4,400	2.1823	9,854.29	9,601.98	0.0000	4.3300	50.00	0.00	(3.5558)	(0.4001)	0.0000	3	(3.9558)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	2,600	2.1823	5,822.99	5,673.90	0.0000	4.3300	50.00	0.00	(2.1011)	(0.2364)	0.0000	3	(2.3375)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	6,200	2.1823	13,885.59	13,530.07	0.0000	4.3300	50.00	0.00	(5.0104)	(0.5638)	0.0000	3	(5.5741)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	1,800	2.1823	4,031.30	3,928.08	0.0000	4.3300	50.00	0.00	(1.4546)	(0.1637)	0.0000	3	(1.6183)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	800	2.1823	1,791.69	1,745.82	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0727)	0.0000	3	(0.7192)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	800	2.1823	1,791.69	1,745.82	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0727)	0.0000	3	(0.7192)	02/07/2025
002967.ZK	01/10/2025	SDB3260123084	0	1,700	2.1823	3,807.34	3,709.86	0.0000	4.3300	50.00	0.00	(1.3738)	(0.1546)	0.0000	3	(1.5284)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	200	2.0946	447.92	418.92	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0058)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	1,800	2.0946	4,031.30	3,770.29	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0524)	0.0000	1	(0.5372)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	3,400	2.0946	7,614.68	7,121.65	0.0000	4.3300	50.00	0.00	(0.9159)	(0.0989)	0.0000	1	(1.0148)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	300	2.0946	671.88	628.38	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0087)	0.0000	1	(0.0895)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	700	2.0946	1,567.73	1,466.22	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0204)	0.0000	1	(0.2089)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	200	2.0946	447.92	418.92	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0058)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	400	2.0946	895.84	837.84	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0116)	0.0000	1	(0.1194)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	4,200	2.0946	9,406.37	8,797.34	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1222)	0.0000	1	(1.2536)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	100	2.0946	223.96	209.46	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0298)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	2,700	2.0946	6,046.95	5,655.43	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0785)	0.0000	1	(0.8059)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	4,400	2.0946	9,854.29	9,216.26	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1280)	0.0000	1	(1.3133)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	2,600	2.0946	5,822.99	5,445.97	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0756)	0.0000	1	(0.7760)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	6,200	2.0946	13,885.59	12,986.54	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1804)	0.0000	1	(1.8505)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	1,800	2.0946	4,031.30	3,770.29	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0524)	0.0000	1	(0.5372)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	800	2.0946	1,791.69	1,675.68	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0233)	0.0000	1	(0.2388)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	800	2.0946	1,791.69	1,675.68	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0233)	0.0000	1	(0.2388)	02/07/2025
002967.ZK	01/09/2025	SDB3260123084	0	1,700	2.0946	3,807.34	3,560.83	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0495)	0.0000	1	(0.5074)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	200	2.1102	447.92	422.03	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	1,800	2.1102	4,031.30	3,798.28	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0528)	0.0000	1	(0.5376)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	3,400	2.1102	7,614.68	7,174.53	0.0000	4.3300	50.00	0.00	(0.9159)	(0.0996)	0.0000	1	(1.0155)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002967.ZK	01/08/2025	SDB3260123084	0	300	2.1102	671.88	633.05	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0088)	0.0000	1	(0.0896)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	700	2.1102	1,567.73	1,477.11	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0205)	0.0000	1	(0.2091)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	200	2.1102	447.92	422.03	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0059)	0.0000	1	(0.0597)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	400	2.1102	895.84	844.06	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0117)	0.0000	1	(0.1195)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	4,200	2.1102	9,406.37	8,862.66	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1231)	0.0000	1	(1.2545)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	100	2.1102	223.96	211.02	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	2,700	2.1102	6,046.95	5,697.42	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0791)	0.0000	1	(0.8064)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	4,400	2.1102	9,854.29	9,284.69	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1290)	0.0000	1	(1.3142)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	2,600	2.1102	5,822.99	5,486.41	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0762)	0.0000	1	(0.7766)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	6,200	2.1102	13,885.59	13,082.97	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1817)	0.0000	1	(1.8518)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	1,800	2.1102	4,031.30	3,798.28	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0528)	0.0000	1	(0.5376)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	800	2.1102	1,791.69	1,688.12	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0234)	0.0000	1	(0.2389)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	800	2.1102	1,791.69	1,688.12	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0234)	0.0000	1	(0.2389)	02/07/2025
002967.ZK	01/08/2025	SDB3260123084	0	1,700	2.1102	3,807.34	3,587.27	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0498)	0.0000	1	(0.5078)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	200	2.1631	447.92	432.62	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	1	(0.0599)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	1,800	2.1631	4,031.30	3,893.55	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0541)	0.0000	1	(0.5390)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	3,400	2.1631	7,614.68	7,354.49	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1021)	0.0000	1	(1.0180)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	300	2.1631	671.88	648.93	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0090)	0.0000	1	(0.0898)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	700	2.1631	1,567.73	1,514.16	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0210)	0.0000	1	(0.2096)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	200	2.1631	447.92	432.62	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	1	(0.0599)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	400	2.1631	895.84	865.23	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0120)	0.0000	1	(0.1198)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	4,200	2.1631	9,406.37	9,084.96	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1262)	0.0000	1	(1.2576)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	100	2.1631	223.96	216.31	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0030)	0.0000	1	(0.0299)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	2,700	2.1631	6,046.95	5,840.33	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0811)	0.0000	1	(0.8084)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	4,400	2.1631	9,854.29	9,517.57	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1322)	0.0000	1	(1.3174)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	2,600	2.1631	5,822.99	5,624.02	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0781)	0.0000	1	(0.7785)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	6,200	2.1631	13,885.59	13,411.13	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1863)	0.0000	1	(1.8564)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	1,800	2.1631	4,031.30	3,893.55	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0541)	0.0000	1	(0.5390)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	800	2.1631	1,791.69	1,730.47	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0240)	0.0000	1	(0.2395)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	800	2.1631	1,791.69	1,730.47	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0240)	0.0000	1	(0.2395)	02/07/2025
002967.ZK	01/07/2025	SDB3260123084	0	1,700	2.1631	3,807.34	3,677.24	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0511)	0.0000	1	(0.5090)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	200	2.2396	447.92	447.92	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0062)	0.0000	1	(0.0601)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	1,800	2.2396	4,031.30	4,031.30	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0560)	0.0000	1	(0.5409)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	3,400	2.2396	7,614.68	7,614.68	0.0000	4.3300	50.00	0.00	(0.9159)	(0.1058)	0.0000	1	(1.0216)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	300	2.2396	671.88	671.88	0.0000	4.3300	50.00	0.00	(0.0808)	(0.0093)	0.0000	1	(0.0901)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	700	2.2396	1,567.73	1,567.73	0.0000	4.3300	50.00	0.00	(0.1886)	(0.0218)	0.0000	1	(0.2103)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	200	2.2396	447.92	447.92	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0062)	0.0000	1	(0.0601)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	400	2.2396	895.84	895.84	0.0000	4.3300	50.00	0.00	(0.1078)	(0.0124)	0.0000	1	(0.1202)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	4,200	2.2396	9,406.37	9,406.37	0.0000	4.3300	50.00	0.00	(1.1314)	(0.1306)	0.0000	1	(1.2620)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	100	2.2396	223.96	223.96	0.0000	4.3300	50.00	0.00	(0.0269)	(0.0031)	0.0000	1	(0.0300)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	2,700	2.2396	6,046.95	6,046.95	0.0000	4.3300	50.00	0.00	(0.7273)	(0.0840)	0.0000	1	(0.8113)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	4,400	2.2396	9,854.29	9,854.29	0.0000	4.3300	50.00	0.00	(1.1853)	(0.1369)	0.0000	1	(1.3221)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	2,600	2.2396	5,822.99	5,822.99	0.0000	4.3300	50.00	0.00	(0.7004)	(0.0809)	0.0000	1	(0.7813)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	6,200	2.2396	13,885.59	13,885.59	0.0000	4.3300	50.00	0.00	(1.6701)	(0.1929)	0.0000	1	(1.8630)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	1,800	2.2396	4,031.30	4,031.30	0.0000	4.3300	50.00	0.00	(0.4849)	(0.0560)	0.0000	1	(0.5409)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	800	2.2396	1,791.69	1,791.69	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0249)	0.0000	1	(0.2404)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	800	2.2396	1,791.69	1,791.69	0.0000	4.3300	50.00	0.00	(0.2155)	(0.0249)	0.0000	1	(0.2404)	02/07/2025
002967.ZK	01/06/2025	SDB3260123084	0	1,700	2.2396	3,807.34	3,807.34	0.0000	4.3300	50.00	0.00	(0.4579)	(0.0529)	0.0000	1	(0.5108)	02/07/2025
TOTAL GUANGZHOU GRG METROLOGY&TEST CO., LTD. CMN CLASS A SERIES NORTHBOUND												(104.4099)	(11.6191)	0.0000		(116.0291)	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND																	
600894.SH	01/17/2025	SDB3262441818	0	500	1.8131	864.04	906.54	0.0000	4.3300	50.00	0.00	(0.1039)	(0.0126)	0.0000	1	(0.1165)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	2,600	1.8131	4,540.10	4,713.98	0.0000	4.3300	50.00	0.00	(0.5461)	(0.0655)	0.0000	1	(0.6115)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600894.SH	01/17/2025	SDB3262441818	0	100	1.8131	179.39	181.31	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	200	1.8131	355.23	362.61	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0050)	0.0000	1	(0.0478)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	1,200	1.8131	2,392.56	2,175.69	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0302)	0.0000	1	(0.3180)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	4,500	1.8131	8,972.10	8,158.82	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1133)	0.0000	1	(1.1925)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	100	1.8131	199.38	181.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	700	1.8131	1,395.66	1,269.15	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0176)	0.0000	1	(0.1855)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	500	1.8131	996.90	906.54	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0126)	0.0000	1	(0.1325)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	200	1.8131	398.76	362.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0530)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	200	1.8131	398.76	362.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0530)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	200	1.8131	398.76	362.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0530)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	100	1.8131	199.38	181.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	500	1.8131	996.90	906.54	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0126)	0.0000	1	(0.1325)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	2,400	1.8131	4,785.12	4,351.37	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0604)	0.0000	1	(0.6360)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	2,700	1.8131	5,383.26	4,895.29	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0680)	0.0000	1	(0.7155)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	100	1.8131	199.38	181.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	600	1.8131	1,196.28	1,087.84	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0151)	0.0000	1	(0.1590)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	300	1.8131	598.14	543.92	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0076)	0.0000	1	(0.0795)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	1,300	1.8131	2,591.94	2,356.99	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0327)	0.0000	1	(0.3445)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	2,300	1.8131	4,585.74	4,170.06	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0579)	0.0000	1	(0.6095)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	200	1.8131	398.76	362.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0530)	02/07/2025
600894.SH	01/17/2025	SDB3262441818	0	600	1.8131	1,196.28	1,087.84	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0151)	0.0000	1	(0.1590)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	500	1.6835	864.04	841.73	0.0000	4.3300	50.00	0.00	(0.1039)	(0.0117)	0.0000	1	(0.1156)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	2,600	1.6835	4,540.10	4,377.00	0.0000	4.3300	50.00	0.00	(0.5461)	(0.0608)	0.0000	1	(0.6069)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	100	1.6835	179.39	168.35	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	200	1.6835	355.23	336.69	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	1,200	1.6835	2,392.56	2,020.15	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0281)	0.0000	1	(0.3158)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	4,500	1.6835	8,972.10	7,575.57	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1052)	0.0000	1	(1.1844)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	100	1.6835	199.38	168.35	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	700	1.6835	1,395.66	1,178.42	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0164)	0.0000	1	(0.1842)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	500	1.6835	996.90	841.73	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0117)	0.0000	1	(0.1316)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	200	1.6835	398.76	336.69	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0047)	0.0000	1	(0.0526)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	200	1.6835	398.76	336.69	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0047)	0.0000	1	(0.0526)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	200	1.6835	398.76	336.69	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0047)	0.0000	1	(0.0526)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	100	1.6835	199.38	168.35	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	500	1.6835	996.90	841.73	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0117)	0.0000	1	(0.1316)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	2,400	1.6835	4,785.12	4,040.30	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0561)	0.0000	1	(0.6317)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	2,700	1.6835	5,383.26	4,545.34	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0631)	0.0000	1	(0.7106)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	100	1.6835	199.38	168.35	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0023)	0.0000	1	(0.0263)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	600	1.6835	1,196.28	1,010.08	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0140)	0.0000	1	(0.1579)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	300	1.6835	598.14	505.04	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0070)	0.0000	1	(0.0790)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	1,300	1.6835	2,591.94	2,188.50	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0304)	0.0000	1	(0.3421)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	2,300	1.6835	4,585.74	3,871.96	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0538)	0.0000	1	(0.6053)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	200	1.6835	398.76	336.69	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0047)	0.0000	1	(0.0526)	02/07/2025
600894.SH	01/16/2025	SDB3262441818	0	600	1.6835	1,196.28	1,010.08	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0140)	0.0000	1	(0.1579)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	500	1.7431	864.04	871.53	0.0000	4.3300	50.00	0.00	(0.1039)	(0.0121)	0.0000	1	(0.1160)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	2,600	1.7431	4,540.10	4,531.97	0.0000	4.3300	50.00	0.00	(0.5461)	(0.0629)	0.0000	1	(0.6090)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	100	1.7431	179.39	174.31	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	200	1.7431	355.23	348.61	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0048)	0.0000	1	(0.0476)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	1,200	1.7431	2,392.56	2,091.68	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0291)	0.0000	1	(0.3168)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	4,500	1.7431	8,972.10	7,843.80	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1089)	0.0000	1	(1.1881)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	100	1.7431	199.38	174.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	700	1.7431	1,395.66	1,220.15	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0169)	0.0000	1	(0.1848)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	500	1.7431	996.90	871.53	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0121)	0.0000	1	(0.1320)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600894.SH	01/15/2025	SDB3262441818	0	200	1.7431	398.76	348.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	200	1.7431	398.76	348.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	200	1.7431	398.76	348.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	100	1.7431	199.38	174.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	500	1.7431	996.90	871.53	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0121)	0.0000	1	(0.1320)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	2,400	1.7431	4,785.12	4,183.36	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0581)	0.0000	1	(0.6336)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	2,700	1.7431	5,383.26	4,706.28	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0654)	0.0000	1	(0.7129)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	100	1.7431	199.38	174.31	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	600	1.7431	1,196.28	1,045.84	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0145)	0.0000	1	(0.1584)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	300	1.7431	598.14	522.92	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0073)	0.0000	1	(0.0792)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	1,300	1.7431	2,591.94	2,265.99	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0315)	0.0000	1	(0.3432)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	2,300	1.7431	4,585.74	4,009.05	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0557)	0.0000	1	(0.6072)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	200	1.7431	398.76	348.61	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/15/2025	SDB3262441818	0	600	1.7431	1,196.28	1,045.84	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0145)	0.0000	1	(0.1584)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	100	1.7182	179.39	171.82	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	200	1.7182	355.23	343.64	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	1,200	1.7182	2,392.56	2,061.86	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0286)	0.0000	1	(0.3164)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	4,500	1.7182	8,972.10	7,731.97	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1074)	0.0000	1	(1.1865)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	100	1.7182	199.38	171.82	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	700	1.7182	1,395.66	1,202.75	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0167)	0.0000	1	(0.1846)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	500	1.7182	996.90	859.11	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0119)	0.0000	1	(0.1318)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	200	1.7182	398.76	343.64	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0527)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	200	1.7182	398.76	343.64	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0527)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	200	1.7182	398.76	343.64	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0527)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	100	1.7182	199.38	171.82	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	500	1.7182	996.90	859.11	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0119)	0.0000	1	(0.1318)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	2,400	1.7182	4,785.12	4,123.72	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0573)	0.0000	1	(0.6328)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	2,700	1.7182	5,383.26	4,639.18	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0644)	0.0000	1	(0.7119)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	100	1.7182	199.38	171.82	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	600	1.7182	1,196.28	1,030.93	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0143)	0.0000	1	(0.1582)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	300	1.7182	598.14	515.46	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0072)	0.0000	1	(0.0791)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	1,300	1.7182	2,591.94	2,233.68	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0310)	0.0000	1	(0.3428)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	2,300	1.7182	4,585.74	3,951.89	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0549)	0.0000	1	(0.6065)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	200	1.7182	398.76	343.64	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0527)	02/07/2025
600894.SH	01/14/2025	SDB3262441818	0	600	1.7182	1,196.28	1,030.93	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0143)	0.0000	1	(0.1582)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	100	1.7938	179.39	179.38	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	200	1.7938	355.23	358.77	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0050)	0.0000	1	(0.0477)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	1,200	1.7938	2,392.56	2,152.60	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0299)	0.0000	1	(0.3177)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	4,500	1.7938	8,972.10	8,072.24	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1121)	0.0000	1	(1.1913)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	100	1.7938	199.38	179.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	700	1.7938	1,395.66	1,255.68	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0174)	0.0000	1	(0.1853)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	500	1.7938	996.90	896.92	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0125)	0.0000	1	(0.1324)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	200	1.7938	398.76	358.77	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	200	1.7938	398.76	358.77	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	200	1.7938	398.76	358.77	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	100	1.7938	199.38	179.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	500	1.7938	996.90	896.92	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0125)	0.0000	1	(0.1324)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	2,400	1.7938	4,785.12	4,305.20	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0598)	0.0000	1	(0.6353)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	2,700	1.7938	5,383.26	4,843.35	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0673)	0.0000	1	(0.7148)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	100	1.7938	199.38	179.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	600	1.7938	1,196.28	1,076.30	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0149)	0.0000	1	(0.1588)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	300	1.7938	598.14	538.15	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0075)	0.0000	1	(0.0794)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	1,300	1.7938	2,591.94	2,331.98	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0324)	0.0000	1	(0.3441)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600894.SH	01/13/2025	SDB3262441818	0	2,300	1.7938	4,585.74	4,125.81	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0573)	0.0000	1	(0.6089)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	200	1.7938	398.76	358.77	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0050)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/13/2025	SDB3262441818	0	600	1.7938	1,196.28	1,076.30	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0149)	0.0000	1	(0.1588)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	200	1.7747	355.23	354.94	0.0000	4.3300	50.00	0.00	(0.1282)	(0.0148)	0.0000	3	(0.1430)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	1,200	1.7747	2,392.56	2,129.65	0.0000	4.3300	50.00	0.00	(0.8633)	(0.0887)	0.0000	3	(0.9521)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	4,500	1.7747	8,972.10	7,986.20	0.0000	4.3300	50.00	0.00	(3.2374)	(0.3328)	0.0000	3	(3.5702)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	100	1.7747	199.38	177.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0074)	0.0000	3	(0.0793)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	700	1.7747	1,395.66	1,242.30	0.0000	4.3300	50.00	0.00	(0.5036)	(0.0518)	0.0000	3	(0.5554)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	500	1.7747	996.90	887.36	0.0000	4.3300	50.00	0.00	(0.3597)	(0.0370)	0.0000	3	(0.3967)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	200	1.7747	398.76	354.94	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0148)	0.0000	3	(0.1587)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	200	1.7747	398.76	354.94	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0148)	0.0000	3	(0.1587)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	200	1.7747	398.76	354.94	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0148)	0.0000	3	(0.1587)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	100	1.7747	199.38	177.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0074)	0.0000	3	(0.0793)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	500	1.7747	996.90	887.36	0.0000	4.3300	50.00	0.00	(0.3597)	(0.0370)	0.0000	3	(0.3967)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	2,400	1.7747	4,785.12	4,259.31	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1775)	0.0000	3	(1.9041)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	2,700	1.7747	5,383.26	4,791.72	0.0000	4.3300	50.00	0.00	(1.9425)	(0.1997)	0.0000	3	(2.1421)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	100	1.7747	199.38	177.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0074)	0.0000	3	(0.0793)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	600	1.7747	1,196.28	1,064.83	0.0000	4.3300	50.00	0.00	(0.4317)	(0.0444)	0.0000	3	(0.4760)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	300	1.7747	598.14	532.41	0.0000	4.3300	50.00	0.00	(0.2158)	(0.0222)	0.0000	3	(0.2380)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	1,300	1.7747	2,591.94	2,307.13	0.0000	4.3300	50.00	0.00	(0.9353)	(0.0961)	0.0000	3	(1.0314)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	2,300	1.7747	4,585.74	4,081.84	0.0000	4.3300	50.00	0.00	(1.6547)	(0.1701)	0.0000	3	(1.8248)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	200	1.7747	398.76	354.94	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0148)	0.0000	3	(0.1587)	02/07/2025
600894.SH	01/10/2025	SDB3262441818	0	600	1.7747	1,196.28	1,064.83	0.0000	4.3300	50.00	0.00	(0.4317)	(0.0444)	0.0000	3	(0.4760)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	1,200	1.7249	2,392.56	2,069.87	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0287)	0.0000	1	(0.3165)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	4,500	1.7249	8,972.10	7,762.00	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1078)	0.0000	1	(1.1869)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	100	1.7249	199.38	172.49	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	700	1.7249	1,395.66	1,207.42	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0168)	0.0000	1	(0.1846)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	500	1.7249	996.90	862.44	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0120)	0.0000	1	(0.1319)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	200	1.7249	398.76	344.98	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	200	1.7249	398.76	344.98	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	200	1.7249	398.76	344.98	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	100	1.7249	199.38	172.49	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	500	1.7249	996.90	862.44	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0120)	0.0000	1	(0.1319)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	2,400	1.7249	4,785.12	4,139.73	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0575)	0.0000	1	(0.6330)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	2,700	1.7249	5,383.26	4,657.20	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0647)	0.0000	1	(0.7122)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	100	1.7249	199.38	172.49	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0024)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	600	1.7249	1,196.28	1,034.93	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0144)	0.0000	1	(0.1583)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	300	1.7249	598.14	517.47	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0072)	0.0000	1	(0.0791)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	1,300	1.7249	2,591.94	2,242.35	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0311)	0.0000	1	(0.3429)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	2,300	1.7249	4,585.74	3,967.24	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0551)	0.0000	1	(0.6067)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	200	1.7249	398.76	344.98	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0048)	0.0000	1	(0.0528)	02/07/2025
600894.SH	01/09/2025	SDB3262441818	0	600	1.7249	1,196.28	1,034.93	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0144)	0.0000	1	(0.1583)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	1,200	1.7653	2,392.56	2,118.33	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0294)	0.0000	1	(0.3172)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	4,500	1.7653	8,972.10	7,943.76	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1103)	0.0000	1	(1.1895)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	100	1.7653	199.38	176.53	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	700	1.7653	1,395.66	1,235.70	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0172)	0.0000	1	(0.1850)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	500	1.7653	996.90	882.64	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0123)	0.0000	1	(0.1322)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	200	1.7653	398.76	353.06	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0049)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	200	1.7653	398.76	353.06	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0049)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	200	1.7653	398.76	353.06	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0049)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	100	1.7653	199.38	176.53	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	500	1.7653	996.90	882.64	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0123)	0.0000	1	(0.1322)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	2,400	1.7653	4,785.12	4,236.67	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0588)	0.0000	1	(0.6344)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600894.SH	01/08/2025	SDB3262441818	0	2,700	1.7653	5,383.26	4,766.25	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0662)	0.0000	1	(0.7137)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	100	1.7653	199.38	176.53	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0264)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	600	1.7653	1,196.28	1,059.17	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0147)	0.0000	1	(0.1586)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	300	1.7653	598.14	529.58	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0074)	0.0000	1	(0.0793)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	1,300	1.7653	2,591.94	2,294.86	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0319)	0.0000	1	(0.3436)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	2,300	1.7653	4,585.74	4,060.14	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0564)	0.0000	1	(0.6080)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	200	1.7653	398.76	353.06	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0049)	0.0000	1	(0.0529)	02/07/2025
600894.SH	01/08/2025	SDB3262441818	0	600	1.7653	1,196.28	1,059.17	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0147)	0.0000	1	(0.1586)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	1,200	1.9076	2,392.56	2,289.07	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0318)	0.0000	1	(0.3196)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	4,500	1.9076	8,972.10	8,584.02	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1192)	0.0000	1	(1.1984)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	100	1.9076	199.38	190.76	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	700	1.9076	1,395.66	1,335.29	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0185)	0.0000	1	(0.1864)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	500	1.9076	996.90	953.78	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0132)	0.0000	1	(0.1332)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	200	1.9076	398.76	381.51	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	200	1.9076	398.76	381.51	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	200	1.9076	398.76	381.51	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	100	1.9076	199.38	190.76	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	500	1.9076	996.90	953.78	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0132)	0.0000	1	(0.1332)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	2,400	1.9076	4,785.12	4,578.14	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0636)	0.0000	1	(0.6391)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	2,700	1.9076	5,383.26	5,150.41	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0715)	0.0000	1	(0.7190)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	100	1.9076	199.38	190.76	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	600	1.9076	1,196.28	1,144.54	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0159)	0.0000	1	(0.1598)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	300	1.9076	598.14	572.27	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0079)	0.0000	1	(0.0799)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	1,300	1.9076	2,591.94	2,479.83	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0344)	0.0000	1	(0.3462)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	2,300	1.9076	4,585.74	4,387.39	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0609)	0.0000	1	(0.6125)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	200	1.9076	398.76	381.51	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	1	(0.0533)	02/07/2025
600894.SH	01/07/2025	SDB3262441818	0	600	1.9076	1,196.28	1,144.54	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0159)	0.0000	1	(0.1598)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	1,200	1.9938	2,392.56	2,392.56	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0332)	0.0000	1	(0.3210)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	4,500	1.9938	8,972.10	8,972.10	0.0000	4.3300	50.00	0.00	(1.0791)	(0.1246)	0.0000	1	(1.2038)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	100	1.9938	199.38	199.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0268)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	700	1.9938	1,395.66	1,395.66	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0194)	0.0000	1	(0.1873)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	500	1.9938	996.90	996.90	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0138)	0.0000	1	(0.1338)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	200	1.9938	398.76	398.76	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	200	1.9938	398.76	398.76	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	200	1.9938	398.76	398.76	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	100	1.9938	199.38	199.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0268)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	100	1.9938	199.38	199.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0268)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	500	1.9938	996.90	996.90	0.0000	4.3300	50.00	0.00	(0.1199)	(0.0138)	0.0000	1	(0.1338)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	2,400	1.9938	4,785.12	4,785.12	0.0000	4.3300	50.00	0.00	(0.5755)	(0.0665)	0.0000	1	(0.6420)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	700	1.9938	1,395.66	1,395.66	0.0000	4.3300	50.00	0.00	(0.1679)	(0.0194)	0.0000	1	(0.1873)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	2,700	1.9938	5,383.26	5,383.26	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0748)	0.0000	1	(0.7223)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	5,600	1.9938	11,165.28	11,165.28	0.0000	4.3300	50.00	0.00	(1.3429)	(0.1551)	0.0000	1	(1.4980)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	100	1.9938	199.38	199.38	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0268)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	600	1.9938	1,196.28	1,196.28	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0166)	0.0000	1	(0.1605)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	300	1.9938	598.14	598.14	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0083)	0.0000	1	(0.0803)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	1,300	1.9938	2,591.94	2,591.94	0.0000	4.3300	50.00	0.00	(0.3118)	(0.0360)	0.0000	1	(0.3478)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	2,300	1.9938	4,585.74	4,585.74	0.0000	4.3300	50.00	0.00	(0.5516)	(0.0637)	0.0000	1	(0.6153)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	1,700	1.9938	3,389.46	3,389.46	0.0000	4.3300	50.00	0.00	(0.4077)	(0.0471)	0.0000	1	(0.4548)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	1,800	1.9938	3,588.84	3,588.84	0.0000	4.3300	50.00	0.00	(0.4317)	(0.0498)	0.0000	1	(0.4815)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	200	1.9938	398.76	398.76	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0055)	0.0000	1	(0.0535)	02/07/2025
600894.SH	01/06/2025	SDB3262441818	0	600	1.9938	1,196.28	1,196.28	0.0000	4.3300	50.00	0.00	(0.1439)	(0.0166)	0.0000	1	(0.1605)	02/07/2025
TOTAL GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND													(58.5632)	(6.1238)	0.0000	(64.6869)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND																	
600523.SH	01/17/2025	SDB3262115444	0	1,900	1.6007	3,092.85	3,041.39	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0422)	0.0000	1	(0.4142)	02/07/2025
600523.SH	01/17/2025	SDB3262115444	0	1,500	1.6007	2,441.72	2,401.09	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0333)	0.0000	1	(0.3270)	02/07/2025
600523.SH	01/17/2025	SDB3262115444	0	400	1.6007	651.13	640.29	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0089)	0.0000	1	(0.0872)	02/07/2025
600523.SH	01/17/2025	SDB3262115444	0	100	1.6007	162.78	160.07	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0022)	0.0000	1	(0.0218)	02/07/2025
600523.SH	01/16/2025	SDB3262115444	0	2,000	1.5244	3,255.63	3,048.72	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0423)	0.3000	1	(0.4339)	02/07/2025
600523.SH	01/16/2025	SDB3262115444	0	1,500	1.5244	2,441.72	2,286.54	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0318)	0.0000	1	(0.3254)	02/07/2025
600523.SH	01/16/2025	SDB3262115444	0	400	1.5244	651.13	609.74	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0085)	0.0000	1	(0.0868)	02/07/2025
600523.SH	01/16/2025	SDB3262115444	0	100	1.5244	162.78	152.44	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
600523.SH	01/15/2025	SDB3262115444	0	2,000	1.5242	3,255.63	3,048.33	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0423)	0.0000	1	(0.4339)	02/07/2025
600523.SH	01/15/2025	SDB3262115444	0	1,500	1.5242	2,441.72	2,286.25	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0318)	0.0000	1	(0.3254)	02/07/2025
600523.SH	01/15/2025	SDB3262115444	0	400	1.5242	651.13	609.67	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0085)	0.0000	1	(0.0868)	02/07/2025
600523.SH	01/15/2025	SDB3262115444	0	100	1.5242	162.78	152.42	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0021)	0.3000	1	(0.0217)	02/07/2025
600523.SH	01/14/2025	SDB3262115444	0	2,000	1.5536	3,255.63	3,107.21	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0432)	0.0000	1	(0.4347)	02/07/2025
600523.SH	01/14/2025	SDB3262115444	0	1,500	1.5536	2,441.72	2,330.41	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0324)	0.0000	1	(0.3261)	02/07/2025
600523.SH	01/14/2025	SDB3262115444	0	400	1.5536	651.13	621.44	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0086)	0.0000	1	(0.0869)	02/07/2025
600523.SH	01/14/2025	SDB3262115444	0	100	1.5536	162.78	155.36	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0022)	0.0000	1	(0.0217)	02/07/2025
600523.SH	01/13/2025	SDB3262115444	0	2,000	1.5448	3,255.63	3,089.53	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0429)	0.0000	1	(0.4345)	02/07/2025
600523.SH	01/13/2025	SDB3262115444	0	1,500	1.5448	2,441.72	2,317.15	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0322)	0.0000	1	(0.3259)	02/07/2025
600523.SH	01/13/2025	SDB3262115444	0	400	1.5448	651.13	617.91	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0086)	0.3000	1	(0.0869)	02/07/2025
600523.SH	01/13/2025	SDB3262115444	0	100	1.5448	162.78	154.48	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
600523.SH	01/10/2025	SDB3262115444	0	2,000	1.5566	3,255.63	3,113.24	0.0000	4.3300	50.00	0.00	(0.1747)	(0.1297)	0.0000	3	(1.3045)	02/07/2025
600523.SH	01/10/2025	SDB3262115444	0	1,500	1.5566	2,441.72	2,334.93	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0973)	0.0000	3	(0.9783)	02/07/2025
600523.SH	01/10/2025	SDB3262115444	0	400	1.5566	651.13	622.65	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0259)	0.0000	3	(0.2609)	02/07/2025
600523.SH	01/10/2025	SDB3262115444	0	100	1.5566	162.78	155.66	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0065)	0.3000	3	(0.0652)	02/07/2025
600523.SH	01/09/2025	SDB3262115444	0	2,000	1.5142	3,255.63	3,028.41	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0421)	0.0000	1	(0.4336)	02/07/2025
600523.SH	01/09/2025	SDB3262115444	0	1,500	1.5142	2,441.72	2,271.31	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0315)	0.0000	1	(0.3252)	02/07/2025
600523.SH	01/09/2025	SDB3262115444	0	400	1.5142	651.13	605.68	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0084)	0.0000	1	(0.0867)	02/07/2025
600523.SH	01/09/2025	SDB3262115444	0	100	1.5142	162.78	151.42	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
600523.SH	01/08/2025	SDB3262115444	0	2,000	1.5063	3,255.63	3,012.56	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0418)	0.0000	1	(0.4334)	02/07/2025
600523.SH	01/08/2025	SDB3262115444	0	1,500	1.5063	2,441.72	2,259.42	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0314)	0.0000	1	(0.3251)	02/07/2025
600523.SH	01/08/2025	SDB3262115444	0	400	1.5063	651.13	602.51	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0084)	0.0000	1	(0.0867)	02/07/2025
600523.SH	01/08/2025	SDB3262115444	0	100	1.5063	162.78	150.63	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
600523.SH	01/07/2025	SDB3262115444	0	2,000	1.5700	3,255.63	3,140.09	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0436)	0.3000	1	(0.4352)	02/07/2025
600523.SH	01/07/2025	SDB3262115444	0	1,500	1.5700	2,441.72	2,355.07	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0327)	0.0000	1	(0.3264)	02/07/2025
600523.SH	01/07/2025	SDB3262115444	0	400	1.5700	651.13	628.02	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0087)	0.0000	1	(0.0870)	02/07/2025
600523.SH	01/07/2025	SDB3262115444	0	100	1.5700	162.78	157.00	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0022)	0.3000	1	(0.0218)	02/07/2025
600523.SH	01/06/2025	SDB3262115444	0	2,000	1.6278	3,255.63	3,255.63	0.0000	4.3300	50.00	0.00	(0.3916)	(0.0452)	0.0000	1	(0.4368)	02/07/2025
600523.SH	01/06/2025	SDB3262115444	0	1,500	1.6278	2,441.72	2,441.72	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0339)	0.3000	1	(0.3276)	02/07/2025
600523.SH	01/06/2025	SDB3262115444	0	400	1.6278	651.13	651.13	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0090)	0.0000	1	(0.0874)	02/07/2025
600523.SH	01/06/2025	SDB3262115444	0	100	1.6278	162.78	162.78	0.0000	4.3300	50.00	0.00	(0.0196)	(0.0023)	0.0000	1	(0.0218)	02/07/2025
TOTAL GUIZHOU GUIHANG AUTOMOTIVE COMPONENTS CO LTD CMN CLASS A SERIES NORTHBOUND												(9.3783)	(1.0331)	0.0000		(10.4114)	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND																	
002039.ZK	01/17/2025	SDB3260122894	0	600	1.9669	1,175.84	1,180.13	0.0000	4.3300	50.00	0.00	(0.1414)	(0.0164)	0.0000	1	(0.1578)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	700	1.9669	1,395.23	1,376.82	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0191)	0.0000	1	(0.1869)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	300	1.9669	599.84	590.06	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0082)	0.0000	1	(0.0803)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	300	1.9669	604.17	590.06	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0082)	0.0000	1	(0.0809)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	400	1.9669	827.53	786.75	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0109)	0.0000	1	(0.1105)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	1,400	1.9669	2,884.62	2,753.64	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0382)	0.0000	1	(0.3852)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	200	1.9669	416.79	393.38	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	100	1.9669	208.39	196.69	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	200	1.9669	416.79	393.38	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	5,600	1.9669	11,670.01	11,014.54	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1530)	0.0000	1	(1.5566)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/17/2025	SDB3260122894	0	2,100	1.9669	4,376.26	4,130.45	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0574)	0.0000	1	(0.5837)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	100	1.9669	208.39	196.69	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	6,400	1.9669	13,337.16	12,588.05	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1748)	0.0000	1	(1.7790)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	10,200	1.9669	21,256.10	20,062.21	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2786)	0.0000	1	(2.8353)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	2,300	1.9669	4,793.04	4,523.83	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	3,300	1.9669	6,876.97	6,490.71	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0901)	0.0000	1	(0.9173)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	8,200	1.9669	17,088.23	16,128.44	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2240)	0.0000	1	(2.2793)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	4,900	1.9669	10,211.26	9,637.73	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1339)	0.0000	1	(1.3620)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	1,600	1.9669	3,334.29	3,147.01	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0437)	0.0000	1	(0.4447)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	3,600	1.9669	7,502.15	7,080.78	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0983)	0.0000	1	(1.0007)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	500	1.9669	1,041.97	983.44	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0137)	0.0000	1	(0.1390)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	2,700	1.9669	5,626.61	5,310.58	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0738)	0.0000	1	(0.7505)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	6,900	1.9669	14,379.12	13,571.49	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1885)	0.0000	1	(1.9180)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	3,100	1.9669	6,460.19	6,097.34	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0847)	0.0000	1	(0.8617)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	3,500	1.9669	7,293.76	6,884.09	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0956)	0.0000	1	(0.9729)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	11,800	1.9669	24,590.39	23,209.22	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3224)	0.0000	1	(3.2800)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	11,900	1.9669	24,798.78	23,405.91	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3251)	0.0000	1	(3.3078)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	2,500	1.9669	5,209.83	4,917.21	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0683)	0.0000	1	(0.6949)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	100	1.9669	208.39	196.69	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	5,000	1.9669	10,419.66	9,834.41	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1366)	0.0000	1	(1.3898)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	4,200	1.9669	8,752.51	8,260.91	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1147)	0.0000	1	(1.1675)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	1,100	1.9669	2,292.32	2,163.57	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0300)	0.0000	1	(0.3058)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	2,300	1.9669	4,793.04	4,523.83	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	400	1.9669	833.57	786.75	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0109)	0.0000	1	(0.1112)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	1,600	1.9669	3,334.29	3,147.01	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0437)	0.0000	1	(0.4447)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	4,800	1.9669	10,002.87	9,441.04	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1311)	0.0000	1	(1.3342)	02/07/2025
002039.ZK	01/17/2025	SDB3260122894	0	2,300	1.9669	4,793.04	4,523.83	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	600	1.9418	1,175.84	1,165.10	0.0000	4.3300	50.00	0.00	(0.1414)	(0.0162)	0.0000	1	(0.1576)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	700	1.9418	1,395.23	1,359.28	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0189)	0.0000	1	(0.1867)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	300	1.9418	599.84	582.55	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0081)	0.0000	1	(0.0802)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	300	1.9418	604.17	582.55	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0081)	0.0000	1	(0.0808)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	400	1.9418	827.53	776.73	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0108)	0.0000	1	(0.1103)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	1,400	1.9418	2,884.62	2,718.56	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0378)	0.0000	1	(0.3847)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	200	1.9418	416.79	388.37	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	100	1.9418	208.39	194.18	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	200	1.9418	416.79	388.37	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	5,600	1.9418	11,670.01	10,874.23	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1510)	0.0000	1	(1.5547)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,100	1.9418	4,376.26	4,077.84	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0566)	0.0000	1	(0.5830)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	100	1.9418	208.39	194.18	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	6,400	1.9418	13,337.16	12,427.69	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1726)	0.0000	1	(1.7768)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	10,200	1.9418	21,256.10	19,806.64	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2751)	0.0000	1	(2.8317)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,300	1.9418	4,793.04	4,466.20	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0620)	0.0000	1	(0.6385)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	3,300	1.9418	6,876.97	6,408.03	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0890)	0.0000	1	(0.9161)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	8,200	1.9418	17,088.23	15,922.98	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2212)	0.0000	1	(2.2765)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	4,900	1.9418	10,211.26	9,514.95	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1322)	0.0000	1	(1.3603)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	1,600	1.9418	3,334.29	3,106.92	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0432)	0.0000	1	(0.4442)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	3,600	1.9418	7,502.15	6,990.58	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0971)	0.0000	1	(0.9994)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	500	1.9418	1,041.97	970.91	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0135)	0.0000	1	(0.1388)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,700	1.9418	5,626.61	5,242.93	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0728)	0.0000	1	(0.7496)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	6,900	1.9418	14,379.12	13,398.61	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1861)	0.0000	1	(1.9156)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	3,100	1.9418	6,460.19	6,019.66	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0836)	0.0000	1	(0.8606)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	3,500	1.9418	7,293.76	6,796.39	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0944)	0.0000	1	(0.9717)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	11,800	1.9418	24,590.39	22,913.56	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3182)	0.0000	1	(3.2759)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/16/2025	SDB3260122894	0	11,900	1.9418	24,798.78	23,107.74	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3209)	0.0000	1	(3.3037)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,500	1.9418	5,209.83	4,854.57	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0674)	0.0000	1	(0.6941)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	100	1.9418	208.39	194.18	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	5,000	1.9418	10,419.66	9,709.14	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1348)	0.0000	1	(1.3881)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	4,200	1.9418	8,752.51	8,155.67	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1133)	0.0000	1	(1.1660)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	1,100	1.9418	2,292.32	2,136.01	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0297)	0.0000	1	(0.3054)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,300	1.9418	4,793.04	4,466.20	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0620)	0.0000	1	(0.6385)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	400	1.9418	833.57	776.73	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0108)	0.0000	1	(0.1110)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	1,600	1.9418	3,334.29	3,106.92	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0432)	0.0000	1	(0.4442)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	4,800	1.9418	10,002.87	9,320.77	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1295)	0.0000	1	(1.3326)	02/07/2025
002039.ZK	01/16/2025	SDB3260122894	0	2,300	1.9418	4,793.04	4,466.20	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0620)	0.0000	1	(0.6385)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	600	1.9552	1,175.84	1,173.10	0.0000	4.3300	50.00	0.00	(0.1414)	(0.0163)	0.0000	1	(0.1577)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	700	1.9552	1,395.23	1,368.62	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0190)	0.0000	1	(0.1868)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	300	1.9552	599.84	586.55	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0081)	0.0000	1	(0.0803)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	300	1.9552	604.17	586.55	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0081)	0.0000	1	(0.0808)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	400	1.9552	827.53	782.07	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0109)	0.0000	1	(0.1104)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	1,400	1.9552	2,884.62	2,737.24	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0380)	0.0000	1	(0.3850)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	200	1.9552	416.79	391.03	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	100	1.9552	208.39	195.52	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	200	1.9552	416.79	391.03	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	5,600	1.9552	11,670.01	10,948.96	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1521)	0.0000	1	(1.5557)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,100	1.9552	4,376.26	4,105.86	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0570)	0.0000	1	(0.5834)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	100	1.9552	208.39	195.52	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	6,400	1.9552	13,337.16	12,513.10	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1738)	0.0000	1	(1.7780)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	10,200	1.9552	21,256.10	19,942.75	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2770)	0.0000	1	(2.8336)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,300	1.9552	4,793.04	4,496.90	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0625)	0.0000	1	(0.6390)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	3,300	1.9552	6,876.97	6,452.07	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0896)	0.0000	1	(0.9168)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	8,200	1.9552	17,088.23	16,032.41	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2227)	0.0000	1	(2.2780)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	4,900	1.9552	10,211.26	9,580.34	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1331)	0.0000	1	(1.3612)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	1,600	1.9552	3,334.29	3,128.28	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0434)	0.0000	1	(0.4445)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	3,600	1.9552	7,502.15	7,038.62	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0978)	0.0000	1	(1.0001)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	500	1.9552	1,041.97	977.59	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0136)	0.0000	1	(0.1389)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,700	1.9552	5,626.61	5,278.96	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0733)	0.0000	1	(0.7501)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	6,900	1.9552	14,379.12	13,490.69	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1874)	0.0000	1	(1.9169)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	3,100	1.9552	6,460.19	6,061.03	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0842)	0.0000	1	(0.8612)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	3,500	1.9552	7,293.76	6,843.10	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0950)	0.0000	1	(0.9723)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	11,800	1.9552	24,590.39	23,071.03	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3204)	0.0000	1	(3.2781)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	11,900	1.9552	24,798.78	23,266.55	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3231)	0.0000	1	(3.3059)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,500	1.9552	5,209.83	4,887.93	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0679)	0.0000	1	(0.6945)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	100	1.9552	208.39	195.52	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	5,000	1.9552	10,419.66	9,775.86	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1358)	0.0000	1	(1.3890)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	4,200	1.9552	8,752.51	8,211.72	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1141)	0.0000	1	(1.1668)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	1,100	1.9552	2,292.32	2,150.69	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0299)	0.0000	1	(0.3056)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,300	1.9552	4,793.04	4,496.90	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0625)	0.0000	1	(0.6390)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	400	1.9552	833.57	782.07	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0109)	0.0000	1	(0.1111)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	1,600	1.9552	3,334.29	3,128.28	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0434)	0.0000	1	(0.4445)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	4,800	1.9552	10,002.87	9,384.83	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1303)	0.0000	1	(1.3335)	02/07/2025
002039.ZK	01/15/2025	SDB3260122894	0	2,300	1.9552	4,793.04	4,496.90	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0625)	0.0000	1	(0.6390)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	700	1.9672	1,395.23	1,377.02	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0191)	0.0000	1	(0.1869)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	300	1.9672	599.84	590.15	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0082)	0.0000	1	(0.0803)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	300	1.9672	604.17	590.15	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0082)	0.0000	1	(0.0809)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	400	1.9672	827.53	786.87	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0109)	0.0000	1	(0.1105)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	1,400	1.9672	2,884.62	2,754.04	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0383)	0.0000	1	(0.3852)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/14/2025	SDB3260122894	0	200	1.9672	416.79	393.43	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	100	1.9672	208.39	196.72	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	200	1.9672	416.79	393.43	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	5,600	1.9672	11,670.01	11,016.17	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1530)	0.0000	1	(1.5566)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,100	1.9672	4,376.26	4,131.06	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0574)	0.0000	1	(0.5837)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	100	1.9672	208.39	196.72	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	6,400	1.9672	13,337.16	12,589.91	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1749)	0.0000	1	(1.7790)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	10,200	1.9672	21,256.10	20,065.16	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2787)	0.0000	1	(2.8353)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,300	1.9672	4,793.04	4,524.50	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	3,300	1.9672	6,876.97	6,491.67	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0902)	0.0000	1	(0.9173)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	8,200	1.9672	17,088.23	16,130.82	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2240)	0.0000	1	(2.2794)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	4,900	1.9672	10,211.26	9,639.15	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1339)	0.0000	1	(1.3621)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	1,600	1.9672	3,334.29	3,147.48	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0437)	0.0000	1	(0.4448)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	3,600	1.9672	7,502.15	7,081.82	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0984)	0.0000	1	(1.0007)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	500	1.9672	1,041.97	983.59	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0137)	0.0000	1	(0.1390)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,700	1.9672	5,626.61	5,311.37	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0738)	0.0000	1	(0.7505)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	6,900	1.9672	14,379.12	13,573.49	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1885)	0.0000	1	(1.9180)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	3,100	1.9672	6,460.19	6,098.24	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0847)	0.0000	1	(0.8617)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	3,500	1.9672	7,293.76	6,885.11	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0956)	0.0000	1	(0.9729)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	11,800	1.9672	24,590.39	23,212.64	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3224)	0.0000	1	(3.2801)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	11,900	1.9672	24,798.78	23,409.36	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3251)	0.0000	1	(3.3079)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,500	1.9672	5,209.83	4,917.93	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0683)	0.0000	1	(0.6949)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	100	1.9672	208.39	196.72	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0027)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	5,000	1.9672	10,419.66	9,835.86	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1366)	0.0000	1	(1.3899)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	4,200	1.9672	8,752.51	8,262.13	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1148)	0.0000	1	(1.1675)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	1,100	1.9672	2,292.32	2,163.89	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0301)	0.0000	1	(0.3058)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,300	1.9672	4,793.04	4,524.50	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	400	1.9672	833.57	786.87	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0109)	0.0000	1	(0.1112)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	1,600	1.9672	3,334.29	3,147.48	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0437)	0.0000	1	(0.4448)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	4,800	1.9672	10,002.87	9,442.43	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1311)	0.0000	1	(1.3343)	02/07/2025
002039.ZK	01/14/2025	SDB3260122894	0	2,300	1.9672	4,793.04	4,524.50	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0628)	0.0000	1	(0.6393)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	700	1.9871	1,395.23	1,390.97	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0193)	0.0000	1	(0.1871)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	300	1.9871	599.84	596.13	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0083)	0.0000	1	(0.0804)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	300	1.9871	604.17	596.13	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0083)	0.0000	1	(0.0809)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	400	1.9871	827.53	794.84	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0110)	0.0000	1	(0.1106)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	1,400	1.9871	2,884.62	2,781.94	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0386)	0.0000	1	(0.3856)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	200	1.9871	416.79	397.42	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	100	1.9871	208.39	198.71	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	200	1.9871	416.79	397.42	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	5,600	1.9871	11,670.01	11,127.74	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1546)	0.0000	1	(1.5582)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,100	1.9871	4,376.26	4,172.90	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0580)	0.0000	1	(0.5843)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	100	1.9871	208.39	198.71	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	6,400	1.9871	13,337.16	12,717.42	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1766)	0.0000	1	(1.7808)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	10,200	1.9871	21,256.10	20,268.39	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2815)	0.0000	1	(2.8381)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,300	1.9871	4,793.04	4,570.32	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0635)	0.0000	1	(0.6400)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	3,300	1.9871	6,876.97	6,557.42	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0911)	0.0000	1	(0.9182)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	8,200	1.9871	17,088.23	16,294.20	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2263)	0.0000	1	(2.2816)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	4,900	1.9871	10,211.26	9,736.78	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1352)	0.0000	1	(1.3634)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	1,600	1.9871	3,334.29	3,179.36	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0442)	0.0000	1	(0.4452)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	3,600	1.9871	7,502.15	7,153.55	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0994)	0.0000	1	(1.0017)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	500	1.9871	1,041.97	993.55	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0138)	0.0000	1	(0.1391)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,700	1.9871	5,626.61	5,365.16	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0745)	0.0000	1	(0.7513)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	6,900	1.9871	14,379.12	13,710.97	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1904)	0.0000	1	(1.9199)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/13/2025	SDB3260122894	0	3,100	1.9871	6,460.19	6,160.00	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0856)	0.0000	1	(0.8626)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	3,500	1.9871	7,293.76	6,954.84	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0966)	0.0000	1	(0.9739)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	11,800	1.9871	24,590.39	23,447.74	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3257)	0.0000	1	(3.2833)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	11,900	1.9871	24,798.78	23,646.45	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3284)	0.0000	1	(3.3112)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,500	1.9871	5,209.83	4,967.74	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0690)	0.0000	1	(0.6956)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	100	1.9871	208.39	198.71	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	5,000	1.9871	10,419.66	9,935.48	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1380)	0.0000	1	(1.3912)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	4,200	1.9871	8,752.51	8,345.81	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1159)	0.0000	1	(1.1686)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	1,100	1.9871	2,292.32	2,185.81	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0304)	0.0000	1	(0.3061)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,300	1.9871	4,793.04	4,570.32	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0635)	0.0000	1	(0.6400)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	400	1.9871	833.57	794.84	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0110)	0.0000	1	(0.1113)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	1,600	1.9871	3,334.29	3,179.36	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0442)	0.0000	1	(0.4452)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	4,800	1.9871	10,002.87	9,538.07	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1325)	0.0000	1	(1.3356)	02/07/2025
002039.ZK	01/13/2025	SDB3260122894	0	2,300	1.9871	4,793.04	4,570.32	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0635)	0.0000	1	(0.6400)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	700	1.9778	1,395.23	1,384.47	0.0000	4.3300	50.00	0.00	(0.5034)	(0.0577)	0.0000	3	(0.5611)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	300	1.9778	599.84	593.34	0.0000	4.3300	50.00	0.00	(0.2164)	(0.0247)	0.0000	3	(0.2412)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	300	1.9778	604.17	593.34	0.0000	4.3300	50.00	0.00	(0.2180)	(0.0247)	0.0000	3	(0.2427)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	400	1.9778	827.53	791.12	0.0000	4.3300	50.00	0.00	(0.2986)	(0.0330)	0.0000	3	(0.3316)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	1,400	1.9778	2,884.62	2,768.93	0.0000	4.3300	50.00	0.00	(1.0409)	(0.1154)	0.0000	3	(1.1562)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	200	1.9778	416.79	395.56	0.0000	4.3300	50.00	0.00	(0.1504)	(0.0165)	0.0000	3	(0.1669)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	100	1.9778	208.39	197.78	0.0000	4.3300	50.00	0.00	(0.0752)	(0.0082)	0.0000	3	(0.0834)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	200	1.9778	416.79	395.56	0.0000	4.3300	50.00	0.00	(0.1504)	(0.0165)	0.0000	3	(0.1669)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	5,600	1.9778	11,670.01	11,075.73	0.0000	4.3300	50.00	0.00	(4.2109)	(0.4615)	0.0000	3	(4.6724)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,100	1.9778	4,376.26	4,153.40	0.0000	4.3300	50.00	0.00	(1.5791)	(0.1731)	0.0000	3	(1.7522)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	100	1.9778	208.39	197.78	0.0000	4.3300	50.00	0.00	(0.0752)	(0.0082)	0.0000	3	(0.0834)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	6,400	1.9778	13,337.16	12,657.98	0.0000	4.3300	50.00	0.00	(4.8125)	(0.5274)	0.0000	3	(5.3399)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	10,200	1.9778	21,256.10	20,173.65	0.0000	4.3300	50.00	0.00	(7.6699)	(0.8406)	0.0000	3	(8.5105)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,300	1.9778	4,793.04	4,548.96	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1895)	0.0000	3	(1.9190)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	3,300	1.9778	6,876.97	6,526.77	0.0000	4.3300	50.00	0.00	(2.4814)	(0.2719)	0.0000	3	(2.7534)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	8,200	1.9778	17,088.23	16,218.03	0.0000	4.3300	50.00	0.00	(6.1660)	(0.6758)	0.0000	3	(6.8418)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	4,900	1.9778	10,211.26	9,691.26	0.0000	4.3300	50.00	0.00	(3.6846)	(0.4038)	0.0000	3	(4.0884)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	1,600	1.9778	3,334.29	3,164.49	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1319)	0.0000	3	(1.3350)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	3,600	1.9778	7,502.15	7,120.11	0.0000	4.3300	50.00	0.00	(2.7070)	(0.2967)	0.0000	3	(3.0037)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	500	1.9778	1,041.97	988.90	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0412)	0.0000	3	(0.4172)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,700	1.9778	5,626.61	5,340.08	0.0000	4.3300	50.00	0.00	(2.0303)	(0.2225)	0.0000	3	(2.2528)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	6,900	1.9778	14,379.12	13,646.88	0.0000	4.3300	50.00	0.00	(5.1885)	(0.5686)	0.0000	3	(5.7571)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	3,100	1.9778	6,460.19	6,131.21	0.0000	4.3300	50.00	0.00	(2.3311)	(0.2555)	0.0000	3	(2.5865)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	3,500	1.9778	7,293.76	6,922.33	0.0000	4.3300	50.00	0.00	(2.6318)	(0.2884)	0.0000	3	(2.9203)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	11,800	1.9778	24,590.39	23,338.15	0.0000	4.3300	50.00	0.00	(8.8730)	(0.9724)	0.0000	3	(9.8455)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	11,900	1.9778	24,798.78	23,535.93	0.0000	4.3300	50.00	0.00	(8.9482)	(0.9807)	0.0000	3	(9.9289)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,500	1.9778	5,209.83	4,944.52	0.0000	4.3300	50.00	0.00	(1.8799)	(0.2060)	0.0000	3	(2.0859)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	100	1.9778	208.39	197.78	0.0000	4.3300	50.00	0.00	(0.0752)	(0.0082)	0.0000	3	(0.0834)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	5,000	1.9778	10,419.66	9,889.05	0.0000	4.3300	50.00	0.00	(3.7598)	(0.4120)	0.0000	3	(4.1718)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	4,200	1.9778	8,752.51	8,306.80	0.0000	4.3300	50.00	0.00	(3.1582)	(0.3461)	0.0000	3	(3.5043)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	1,100	1.9778	2,292.32	2,175.59	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0906)	0.0000	3	(0.9178)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,300	1.9778	4,793.04	4,548.96	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1895)	0.0000	3	(1.9190)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	400	1.9778	833.57	791.12	0.0000	4.3300	50.00	0.00	(0.3008)	(0.0330)	0.0000	3	(0.3337)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	1,600	1.9778	3,334.29	3,164.49	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1319)	0.0000	3	(1.3350)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	4,800	1.9778	10,002.87	9,493.48	0.0000	4.3300	50.00	0.00	(3.6094)	(0.3956)	0.0000	3	(4.0049)	02/07/2025
002039.ZK	01/10/2025	SDB3260122894	0	2,300	1.9778	4,793.04	4,548.96	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1895)	0.0000	3	(1.9190)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	700	1.9927	1,395.23	1,394.86	0.0000	4.3300	50.00	0.00	(0.1678)	(0.0194)	0.0000	1	(0.1872)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	300	1.9927	599.84	597.80	0.0000	4.3300	50.00	0.00	(0.0721)	(0.0083)	0.0000	1	(0.0805)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	300	1.9927	604.17	597.80	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0083)	0.0000	1	(0.0810)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/09/2025	SDB3260122894	0	400	1.9927	827.53	797.06	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0111)	0.0000	1	(0.1106)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	1,400	1.9927	2,884.62	2,789.72	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0387)	0.0000	1	(0.3857)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	200	1.9927	416.79	398.53	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0557)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	100	1.9927	208.39	199.27	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	200	1.9927	416.79	398.53	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0557)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	5,600	1.9927	11,670.01	11,158.90	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1550)	0.0000	1	(1.5586)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,100	1.9927	4,376.26	4,184.59	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0581)	0.0000	1	(0.5845)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	100	1.9927	208.39	199.27	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	6,400	1.9927	13,337.16	12,753.02	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1771)	0.0000	1	(1.7813)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	10,200	1.9927	21,256.10	20,325.13	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2823)	0.0000	1	(2.8389)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,300	1.9927	4,793.04	4,583.12	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0637)	0.0000	1	(0.6402)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	3,300	1.9927	6,876.97	6,575.78	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0913)	0.0000	1	(0.9185)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	8,200	1.9927	17,088.23	16,339.81	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2269)	0.0000	1	(2.2823)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	4,900	1.9927	10,211.26	9,764.03	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1356)	0.0000	1	(1.3638)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	1,600	1.9927	3,334.29	3,188.26	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0443)	0.0000	1	(0.4453)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	3,600	1.9927	7,502.15	7,173.58	0.0000	4.3300	50.00	0.00	(0.9023)	(0.0996)	0.0000	1	(1.0020)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	500	1.9927	1,041.97	996.33	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0138)	0.0000	1	(0.1392)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,700	1.9927	5,626.61	5,380.18	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0747)	0.0000	1	(0.7515)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	6,900	1.9927	14,379.12	13,749.35	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1910)	0.0000	1	(1.9205)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	3,100	1.9927	6,460.19	6,177.25	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0858)	0.0000	1	(0.8628)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	3,500	1.9927	7,293.76	6,974.31	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0969)	0.0000	1	(0.9741)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	11,800	1.9927	24,590.39	23,513.39	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3266)	0.0000	1	(3.2843)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	11,900	1.9927	24,798.78	23,712.65	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3293)	0.0000	1	(3.3121)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,500	1.9927	5,209.83	4,981.65	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0692)	0.0000	1	(0.6958)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	100	1.9927	208.39	199.27	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0278)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	5,000	1.9927	10,419.66	9,963.30	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1384)	0.0000	1	(1.3916)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	4,200	1.9927	8,752.51	8,369.17	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1162)	0.0000	1	(1.1690)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	1,100	1.9927	2,292.32	2,191.93	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0304)	0.0000	1	(0.3062)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,300	1.9927	4,793.04	4,583.12	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0637)	0.0000	1	(0.6402)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	400	1.9927	833.57	797.06	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0111)	0.0000	1	(0.1113)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	1,600	1.9927	3,334.29	3,188.26	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0443)	0.0000	1	(0.4453)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	4,800	1.9927	10,002.87	9,564.77	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1328)	0.0000	1	(1.3360)	02/07/2025
002039.ZK	01/09/2025	SDB3260122894	0	2,300	1.9927	4,793.04	4,583.12	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0637)	0.0000	1	(0.6402)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	300	2.0066	604.17	601.97	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0084)	0.0000	1	(0.0810)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	400	2.0066	827.53	802.62	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0111)	0.0000	1	(0.1107)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	1,400	2.0066	2,884.62	2,809.18	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0390)	0.0000	1	(0.3860)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	200	2.0066	416.79	401.31	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0056)	0.0000	1	(0.0557)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	100	2.0066	208.39	200.66	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	200	2.0066	416.79	401.31	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0056)	0.0000	1	(0.0557)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	5,600	2.0066	11,670.01	11,236.72	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1561)	0.0000	1	(1.5597)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,100	2.0066	4,376.26	4,213.77	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0585)	0.0000	1	(0.5849)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	100	2.0066	208.39	200.66	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	6,400	2.0066	13,337.16	12,841.96	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1784)	0.0000	1	(1.7825)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	10,200	2.0066	21,256.10	20,466.88	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2843)	0.0000	1	(2.8409)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,300	2.0066	4,793.04	4,615.08	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0641)	0.0000	1	(0.6406)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	3,300	2.0066	6,876.97	6,621.64	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0920)	0.0000	1	(0.9191)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	8,200	2.0066	17,088.23	16,453.77	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2285)	0.0000	1	(2.2839)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	4,900	2.0066	10,211.26	9,832.13	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1366)	0.0000	1	(1.3647)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	1,600	2.0066	3,334.29	3,210.49	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0446)	0.0000	1	(0.4456)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	3,600	2.0066	7,502.15	7,223.61	0.0000	4.3300	50.00	0.00	(0.9023)	(0.1003)	0.0000	1	(1.0027)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	500	2.0066	1,041.97	1,003.28	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0139)	0.0000	1	(0.1393)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,700	2.0066	5,626.61	5,417.70	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0752)	0.0000	1	(0.7520)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	6,900	2.0066	14,379.12	13,845.24	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1923)	0.0000	1	(1.9218)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/08/2025	SDB3260122894	0	3,100	2.0066	6,460.19	6,220.33	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0864)	0.0000	1	(0.8634)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	3,500	2.0066	7,293.76	7,022.95	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0975)	0.0000	1	(0.9748)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	11,800	2.0066	24,590.39	23,677.37	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3289)	0.0000	1	(3.2865)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	11,900	2.0066	24,798.78	23,878.03	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3316)	0.0000	1	(3.3144)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,500	2.0066	5,209.83	5,016.39	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0697)	0.0000	1	(0.6963)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	100	2.0066	208.39	200.66	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	5,000	2.0066	10,419.66	10,032.78	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1393)	0.0000	1	(1.3926)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	4,200	2.0066	8,752.51	8,427.54	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1170)	0.0000	1	(1.1698)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	1,100	2.0066	2,292.32	2,207.21	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0307)	0.0000	1	(0.3064)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,300	2.0066	4,793.04	4,615.08	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0641)	0.0000	1	(0.6406)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	400	2.0066	833.57	802.62	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0111)	0.0000	1	(0.1114)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	1,600	2.0066	3,334.29	3,210.49	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0446)	0.0000	1	(0.4456)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	4,800	2.0066	10,002.87	9,631.47	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1338)	0.0000	1	(1.3369)	02/07/2025
002039.ZK	01/08/2025	SDB3260122894	0	2,300	2.0066	4,793.04	4,615.08	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0641)	0.0000	1	(0.6406)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	400	2.0319	827.53	812.76	0.0000	4.3300	50.00	0.00	(0.0995)	(0.0113)	0.0000	1	(0.1108)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	1,400	2.0319	2,884.62	2,844.67	0.0000	4.3300	50.00	0.00	(0.3470)	(0.0395)	0.0000	1	(0.3865)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	200	2.0319	416.79	406.38	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0056)	0.0000	1	(0.0558)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	100	2.0319	208.39	203.19	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	200	2.0319	416.79	406.38	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0056)	0.0000	1	(0.0558)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	5,600	2.0319	11,670.01	11,378.68	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1580)	0.0000	1	(1.5617)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,100	2.0319	4,376.26	4,267.00	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0593)	0.0000	1	(0.5856)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	100	2.0319	208.39	203.19	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	6,400	2.0319	13,337.16	13,004.20	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1806)	0.0000	1	(1.7848)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	10,200	2.0319	21,256.10	20,725.45	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2879)	0.0000	1	(2.8445)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,300	2.0319	4,793.04	4,673.39	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0649)	0.0000	1	(0.6414)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	3,300	2.0319	6,876.97	6,705.29	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0931)	0.0000	1	(0.9203)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	8,200	2.0319	17,088.23	16,661.64	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2314)	0.0000	1	(2.2867)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	4,900	2.0319	10,211.26	9,956.34	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1383)	0.0000	1	(1.3665)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	1,600	2.0319	3,334.29	3,251.05	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0452)	0.0000	1	(0.4462)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	3,600	2.0319	7,502.15	7,314.87	0.0000	4.3300	50.00	0.00	(0.9023)	(0.1016)	0.0000	1	(1.0039)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	500	2.0319	1,041.97	1,015.95	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0141)	0.0000	1	(0.1394)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,700	2.0319	5,626.61	5,486.15	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0762)	0.0000	1	(0.7530)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	6,900	2.0319	14,379.12	14,020.16	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1947)	0.0000	1	(1.9242)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	3,100	2.0319	6,460.19	6,298.91	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0875)	0.0000	1	(0.8645)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	3,500	2.0319	7,293.76	7,111.67	0.0000	4.3300	50.00	0.00	(0.8773)	(0.0988)	0.0000	1	(0.9761)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	11,800	2.0319	24,590.39	23,976.50	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3330)	0.0000	1	(3.2907)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	11,900	2.0319	24,798.78	24,179.69	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3358)	0.0000	1	(3.3186)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,500	2.0319	5,209.83	5,079.77	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0706)	0.0000	1	(0.6972)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	100	2.0319	208.39	203.19	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0028)	0.0000	1	(0.0279)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	5,000	2.0319	10,419.66	10,159.53	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1411)	0.0000	1	(1.3944)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	4,200	2.0319	8,752.51	8,534.01	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1185)	0.0000	1	(1.1713)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	1,100	2.0319	2,292.32	2,235.10	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0310)	0.0000	1	(0.3068)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,300	2.0319	4,793.04	4,673.39	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0649)	0.0000	1	(0.6414)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	400	2.0319	833.57	812.76	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0113)	0.0000	1	(0.1115)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	1,600	2.0319	3,334.29	3,251.05	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0452)	0.0000	1	(0.4462)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	4,800	2.0319	10,002.87	9,753.15	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1355)	0.0000	1	(1.3386)	02/07/2025
002039.ZK	01/07/2025	SDB3260122894	0	2,300	2.0319	4,793.04	4,673.39	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0649)	0.0000	1	(0.6414)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	200	2.0839	416.79	416.79	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0058)	0.0000	1	(0.0559)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	100	2.0839	208.39	208.39	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0029)	0.0000	1	(0.0280)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	200	2.0839	416.79	416.79	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0058)	0.0000	1	(0.0559)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	5,600	2.0839	11,670.01	11,670.01	0.0000	4.3300	50.00	0.00	(1.4036)	(0.1621)	0.0000	1	(1.5657)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,100	2.0839	4,376.26	4,376.26	0.0000	4.3300	50.00	0.00	(0.5264)	(0.0608)	0.0000	1	(0.5871)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	100	2.0839	208.39	208.39	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0029)	0.0000	1	(0.0280)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002039.ZK	01/06/2025	SDB3260122894	0	6,400	2.0839	13,337.16	13,337.16	0.0000	4.3300	50.00	0.00	(1.6042)	(0.1852)	0.0000	1	(1.7894)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	10,200	2.0839	21,256.10	21,256.10	0.0000	4.3300	50.00	0.00	(2.5566)	(0.2952)	0.0000	1	(2.8519)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,300	2.0839	4,793.04	4,793.04	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0666)	0.0000	1	(0.6431)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	3,300	2.0839	6,876.97	6,876.97	0.0000	4.3300	50.00	0.00	(0.8271)	(0.0955)	0.0000	1	(0.9227)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	8,200	2.0839	17,088.23	17,088.23	0.0000	4.3300	50.00	0.00	(2.0553)	(0.2373)	0.0000	1	(2.2927)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	4,900	2.0839	10,211.26	10,211.26	0.0000	4.3300	50.00	0.00	(1.2282)	(0.1418)	0.0000	1	(1.3700)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	1,600	2.0839	3,334.29	3,334.29	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0463)	0.0000	1	(0.4474)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	3,600	2.0839	7,502.15	7,502.15	0.0000	4.3300	50.00	0.00	(0.9023)	(0.1042)	0.0000	1	(1.0065)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	500	2.0839	1,041.97	1,041.97	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0145)	0.0000	1	(0.1398)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,700	2.0839	5,626.61	5,626.61	0.0000	4.3300	50.00	0.00	(0.6768)	(0.0781)	0.0000	1	(0.7549)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	6,900	2.0839	14,379.12	14,379.12	0.0000	4.3300	50.00	0.00	(1.7295)	(0.1997)	0.0000	1	(1.9292)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	3,100	2.0839	6,460.19	6,460.19	0.0000	4.3300	50.00	0.00	(0.7770)	(0.0897)	0.0000	1	(0.8667)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	3,500	2.0839	7,293.76	7,293.76	0.0000	4.3300	50.00	0.00	(0.8773)	(0.1013)	0.0000	1	(0.9786)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	11,800	2.0839	24,590.39	24,590.39	0.0000	4.3300	50.00	0.00	(2.9577)	(0.3415)	0.0000	1	(3.2992)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	11,900	2.0839	24,798.78	24,798.78	0.0000	4.3300	50.00	0.00	(2.9827)	(0.3444)	0.0000	1	(3.3272)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,500	2.0839	5,209.83	5,209.83	0.0000	4.3300	50.00	0.00	(0.6266)	(0.0724)	0.0000	1	(0.6990)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	100	2.0839	208.39	208.39	0.0000	4.3300	50.00	0.00	(0.0251)	(0.0029)	0.0000	1	(0.0280)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	5,000	2.0839	10,419.66	10,419.66	0.0000	4.3300	50.00	0.00	(1.2533)	(0.1447)	0.0000	1	(1.3980)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	4,200	2.0839	8,752.51	8,752.51	0.0000	4.3300	50.00	0.00	(1.0527)	(0.1216)	0.0000	1	(1.1743)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	1,100	2.0839	2,292.32	2,292.32	0.0000	4.3300	50.00	0.00	(0.2757)	(0.0318)	0.0000	1	(0.3076)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,300	2.0839	4,793.04	4,793.04	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0666)	0.0000	1	(0.6431)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	400	2.0839	833.57	833.57	0.0000	4.3300	50.00	0.00	(0.1003)	(0.0116)	0.0000	1	(0.1118)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	1,600	2.0839	3,334.29	3,334.29	0.0000	4.3300	50.00	0.00	(0.4010)	(0.0463)	0.0000	1	(0.4474)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	4,800	2.0839	10,002.87	10,002.87	0.0000	4.3300	50.00	0.00	(1.2031)	(0.1389)	0.0000	1	(1.3421)	02/07/2025
002039.ZK	01/06/2025	SDB3260122894	0	2,300	2.0839	4,793.04	4,793.04	0.0000	4.3300	50.00	0.00	(0.5765)	(0.0666)	0.0000	1	(0.6431)	02/07/2025
TOTAL GUIZHOU QIANYUAN POWER CO LTD CMN CLASS A SERIES NORTHBOUND													(349.6081)	(38.5453)	0.0000	(388.1534)	
GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
002390.ZK	01/17/2025	SDB3265465934	0	3,600	0.5336	1,855.95	1,920.88	0.0000	4.3300	50.00	0.00	(0.2232)	(0.0267)	0.0000	1	(0.2499)	02/07/2025
002390.ZK	01/17/2025	SDB3265465934	0	14,300	0.5336	7,287.54	7,630.15	0.0000	4.3300	50.00	0.00	(0.8765)	(0.1060)	0.0000	1	(0.9825)	02/07/2025
002390.ZK	01/17/2025	SDB3265465934	0	12,200	0.5336	6,303.06	6,509.64	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0904)	0.0000	1	(0.8485)	02/07/2025
002390.ZK	01/17/2025	SDB3265465934	0	600	0.5336	308.89	320.15	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0044)	0.0000	1	(0.0416)	02/07/2025
002390.ZK	01/16/2025	SDB3265465934	0	3,600	0.5276	1,855.95	1,899.40	0.0000	4.3300	50.00	0.00	(0.2232)	(0.0264)	0.0000	1	(0.2496)	02/07/2025
002390.ZK	01/16/2025	SDB3265465934	0	14,300	0.5276	7,287.54	7,544.84	0.0000	4.3300	50.00	0.00	(0.8765)	(0.1048)	0.0000	1	(0.9813)	02/07/2025
002390.ZK	01/16/2025	SDB3265465934	0	12,200	0.5276	6,303.06	6,436.85	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0894)	0.0000	1	(0.8475)	02/07/2025
002390.ZK	01/16/2025	SDB3265465934	0	600	0.5276	308.89	316.57	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0044)	0.0000	1	(0.0415)	02/07/2025
002390.ZK	01/15/2025	SDB3265465934	0	12,200	0.5166	6,303.06	6,303.06	0.0000	4.3300	50.00	0.00	(0.7581)	(0.0875)	0.0000	1	(0.8457)	02/07/2025
002390.ZK	01/15/2025	SDB3265465934	0	600	0.5148	308.89	308.89	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0414)	02/07/2025
TOTAL GUIZHOU XINBANG PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND													(4.5853)	(0.5443)	0.0000	(5.1296)	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600268.SH	01/17/2025	SDB3260487332	0	700	0.8834	613.03	618.38	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0086)	0.0000	1	(0.0823)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	900	0.8834	790.64	795.06	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0110)	0.0000	1	(0.1061)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,600	0.8834	1,416.47	1,413.43	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0196)	0.0000	1	(0.1900)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	7,500	0.8834	6,620.20	6,625.47	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0920)	0.0000	1	(0.8883)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	500	0.8834	448.61	441.70	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0061)	0.0000	1	(0.0601)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,300	0.8834	1,179.14	1,148.41	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0160)	0.0000	1	(0.1578)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	200	0.8834	183.54	176.68	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	500	0.8834	458.85	441.70	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,200	0.8834	2,018.93	1,943.47	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	300	0.8834	275.31	265.02	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	200	0.8834	183.54	176.68	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	300	0.8834	275.31	265.02	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/17/2025	SDB3260487332	0	6,000	0.8834	5,506.16	5,300.38	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0736)	0.0000	1	(0.7359)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	100	0.8834	91.77	88.34	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	100	0.8834	91.77	88.34	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	100	0.8834	91.77	88.34	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,600	0.8834	3,303.70	3,180.23	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0442)	0.0000	1	(0.4415)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	9,100	0.8834	8,351.02	8,038.90	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1117)	0.0000	1	(1.1161)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,600	0.8834	1,468.31	1,413.43	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0196)	0.0000	1	(0.1962)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	200	0.8834	183.54	176.68	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,900	0.8834	2,661.31	2,561.85	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0356)	0.0000	1	(0.3557)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,200	0.8834	2,018.93	1,943.47	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	6,600	0.8834	6,056.78	5,830.41	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0810)	0.0000	1	(0.8095)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	11,220	0.8834	10,296.53	9,911.70	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1377)	0.0000	1	(1.3761)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	29,100	0.8834	26,704.90	25,706.82	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3570)	0.0000	1	(3.5690)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,100	0.8834	1,927.16	1,855.13	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0258)	0.0000	1	(0.2576)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,600	0.8834	3,303.70	3,180.23	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0442)	0.0000	1	(0.4415)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	7,600	0.8834	6,974.47	6,713.81	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0932)	0.0000	1	(0.9321)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	800	0.8834	734.16	706.72	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0098)	0.0000	1	(0.0981)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,500	0.8834	3,211.93	3,091.89	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	1	(0.4293)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,500	0.8834	3,211.93	3,091.89	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	1	(0.4293)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	8,400	0.8834	7,708.63	7,420.53	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1031)	0.0000	1	(1.0302)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,900	0.8834	3,579.01	3,445.24	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0479)	0.0000	1	(0.4783)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	6,800	0.8834	6,240.32	6,007.09	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0834)	0.0000	1	(0.8340)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	100	0.8834	91.77	88.34	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	500	0.8834	458.85	441.70	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,200	0.8834	2,936.62	2,826.87	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0393)	0.0000	1	(0.3925)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	8,500	0.8834	7,800.40	7,508.87	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1043)	0.0000	1	(1.0425)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,000	0.8834	2,753.08	2,650.19	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0368)	0.0000	1	(0.3679)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	8,800	0.8834	8,075.71	7,773.88	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1080)	0.0000	1	(1.0793)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	5,100	0.8834	4,680.24	4,505.32	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0626)	0.0000	1	(0.6255)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,400	0.8834	3,120.16	3,003.55	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0417)	0.0000	1	(0.4170)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,200	0.8834	2,018.93	1,943.47	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	16,900	0.8834	15,509.03	14,929.39	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2074)	0.0000	1	(2.0727)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	5,200	0.8834	4,772.01	4,593.66	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0638)	0.0000	1	(0.6378)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	10,300	0.8834	9,452.25	9,098.98	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1264)	0.0000	1	(1.2633)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	9,300	0.8834	8,534.55	8,215.58	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1141)	0.0000	1	(1.1406)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,000	0.8834	917.69	883.40	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0123)	0.0000	1	(0.1226)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	2,700	0.8834	2,477.77	2,385.17	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0331)	0.0000	1	(0.3311)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,900	0.8834	1,743.62	1,678.45	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0233)	0.0000	1	(0.2330)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	4,500	0.8834	4,129.62	3,975.28	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0552)	0.0000	1	(0.5519)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	1,800	0.8834	1,651.85	1,590.11	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0221)	0.0000	1	(0.2208)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	14,300	0.8834	13,123.02	12,632.56	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1755)	0.0000	1	(1.7539)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	4,000	0.8834	3,670.78	3,533.58	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0491)	0.0000	1	(0.4906)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	200	0.8834	183.54	176.68	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	500	0.8834	458.85	441.70	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	3,000	0.8834	2,753.08	2,650.19	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0368)	0.0000	1	(0.3679)	02/07/2025
600268.SH	01/17/2025	SDB3260487332	0	7,600	0.8834	6,974.47	6,713.81	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0932)	0.0000	1	(0.9321)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	700	0.8458	613.03	592.07	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	900	0.8458	790.64	761.23	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0106)	0.0000	1	(0.1057)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,600	0.8458	1,416.47	1,353.30	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0188)	0.0000	1	(0.1892)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	7,500	0.8458	6,620.20	6,343.57	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0881)	0.0000	1	(0.8844)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	500	0.8458	448.61	422.90	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0059)	0.0000	1	(0.0598)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,300	0.8458	1,179.14	1,099.55	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0153)	0.0000	1	(0.1571)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	200	0.8458	183.54	169.16	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0023)	0.0000	1	(0.0244)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/16/2025	SDB3260487332	0	500	0.8458	458.85	422.90	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0059)	0.0000	1	(0.0611)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,200	0.8458	2,018.93	1,860.78	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0258)	0.0000	1	(0.2687)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	300	0.8458	275.31	253.74	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0035)	0.0000	1	(0.0366)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	200	0.8458	183.54	169.16	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0023)	0.0000	1	(0.0244)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	300	0.8458	275.31	253.74	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0035)	0.0000	1	(0.0366)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	6,000	0.8458	5,506.16	5,074.86	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0705)	0.0000	1	(0.7328)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	100	0.8458	91.77	84.58	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	100	0.8458	91.77	84.58	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	100	0.8458	91.77	84.58	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,600	0.8458	3,303.70	3,044.92	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0423)	0.0000	1	(0.4397)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	9,100	0.8458	8,351.02	7,696.87	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1069)	0.0000	1	(1.1113)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,600	0.8458	1,468.31	1,353.30	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0188)	0.0000	1	(0.1954)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	200	0.8458	183.54	169.16	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0023)	0.0000	1	(0.0244)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,900	0.8458	2,661.31	2,452.85	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0341)	0.0000	1	(0.3542)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,200	0.8458	2,018.93	1,860.78	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0258)	0.0000	1	(0.2687)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	6,600	0.8458	6,056.78	5,582.35	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0775)	0.0000	1	(0.8060)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	11,220	0.8458	10,296.53	9,489.99	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1318)	0.0000	1	(1.3702)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	29,100	0.8458	26,704.90	24,613.07	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3418)	0.0000	1	(3.5539)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,100	0.8458	1,927.16	1,776.20	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0247)	0.0000	1	(0.2565)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,600	0.8458	3,303.70	3,044.92	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0423)	0.0000	1	(0.4397)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	7,600	0.8458	6,974.47	6,428.16	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0893)	0.0000	1	(0.9282)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	800	0.8458	734.16	676.65	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0094)	0.0000	1	(0.0977)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,500	0.8458	3,211.93	2,960.34	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0411)	0.0000	1	(0.4274)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,500	0.8458	3,211.93	2,960.34	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0411)	0.0000	1	(0.4274)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	8,400	0.8458	7,708.63	7,104.80	0.0000	4.3300	50.00	0.00	(0.9272)	(0.0987)	0.0000	1	(1.0259)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,900	0.8458	3,579.01	3,298.66	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0458)	0.0000	1	(0.4763)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	6,800	0.8458	6,240.32	5,751.51	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0799)	0.0000	1	(0.8305)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	100	0.8458	91.77	84.58	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	500	0.8458	458.85	422.90	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0059)	0.0000	1	(0.0611)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,200	0.8458	2,936.62	2,706.59	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0376)	0.0000	1	(0.3908)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	8,500	0.8458	7,800.40	7,189.38	0.0000	4.3300	50.00	0.00	(0.9382)	(0.0999)	0.0000	1	(1.0381)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,000	0.8458	2,753.08	2,537.43	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0352)	0.0000	1	(0.3664)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	8,800	0.8458	8,075.71	7,443.13	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1034)	0.0000	1	(1.0747)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	5,100	0.8458	4,680.24	4,313.63	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0599)	0.0000	1	(0.6228)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,400	0.8458	3,120.16	2,875.75	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0399)	0.0000	1	(0.4152)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,200	0.8458	2,018.93	1,860.78	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0258)	0.0000	1	(0.2687)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	16,900	0.8458	15,509.03	14,294.19	0.0000	4.3300	50.00	0.00	(1.8654)	(0.1985)	0.0000	1	(2.0639)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	5,200	0.8458	4,772.01	4,398.21	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0611)	0.0000	1	(0.6351)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	10,300	0.8458	9,452.25	8,711.84	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1210)	0.0000	1	(1.2579)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	9,300	0.8458	8,534.55	7,866.03	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1093)	0.0000	1	(1.1358)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,000	0.8458	917.69	845.81	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0117)	0.0000	1	(0.1221)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	2,700	0.8458	2,477.77	2,283.69	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0317)	0.0000	1	(0.3297)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,900	0.8458	1,743.62	1,607.04	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0223)	0.0000	1	(0.2320)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	4,500	0.8458	4,129.62	3,806.14	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0529)	0.0000	1	(0.5496)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	1,800	0.8458	1,651.85	1,522.46	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0211)	0.0000	1	(0.2198)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	14,300	0.8458	13,123.02	12,095.08	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1680)	0.0000	1	(1.7464)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	4,000	0.8458	3,670.78	3,383.24	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0470)	0.0000	1	(0.4885)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	200	0.8458	183.54	169.16	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0023)	0.0000	1	(0.0244)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	500	0.8458	458.85	422.90	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0059)	0.0000	1	(0.0611)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	3,000	0.8458	2,753.08	2,537.43	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0352)	0.0000	1	(0.3664)	02/07/2025
600268.SH	01/16/2025	SDB3260487332	0	7,600	0.8458	6,974.47	6,428.16	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0893)	0.0000	1	(0.9282)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	700	0.8756	613.03	612.93	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0085)	0.0000	1	(0.0822)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	900	0.8756	790.64	788.05	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0109)	0.0000	1	(0.1060)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/15/2025	SDB3260487332	0	1,600	0.8756	1,416.47	1,400.98	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0195)	0.0000	1	(0.1898)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	7,500	0.8756	6,620.20	6,567.10	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0912)	0.0000	1	(0.8875)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	500	0.8756	448.61	437.81	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0061)	0.0000	1	(0.0600)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	1,300	0.8756	1,179.14	1,138.30	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0158)	0.0000	1	(0.1576)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	200	0.8756	183.54	175.12	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	500	0.8756	458.85	437.81	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,200	0.8756	2,018.93	1,926.35	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0268)	0.0000	1	(0.2696)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	300	0.8756	275.31	262.68	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0036)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	200	0.8756	183.54	175.12	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	300	0.8756	275.31	262.68	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0036)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	6,000	0.8756	5,506.16	5,253.68	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0730)	0.0000	1	(0.7352)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	100	0.8756	91.77	87.56	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	100	0.8756	91.77	87.56	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	100	0.8756	91.77	87.56	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,600	0.8756	3,303.70	3,152.21	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0438)	0.0000	1	(0.4411)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	9,100	0.8756	8,351.02	7,968.08	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1107)	0.0000	1	(1.1151)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	1,600	0.8756	1,468.31	1,400.98	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0195)	0.0000	1	(0.1961)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	200	0.8756	183.54	175.12	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,900	0.8756	2,661.31	2,539.28	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0353)	0.0000	1	(0.3554)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,200	0.8756	2,018.93	1,926.35	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0268)	0.0000	1	(0.2696)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	6,600	0.8756	6,056.78	5,779.05	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0803)	0.0000	1	(0.8088)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	11,220	0.8756	10,296.53	9,824.38	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1364)	0.0000	1	(1.3749)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	29,100	0.8756	26,704.90	25,480.34	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3539)	0.0000	1	(3.5659)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,100	0.8756	1,927.16	1,838.79	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0255)	0.0000	1	(0.2573)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,600	0.8756	3,303.70	3,152.21	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0438)	0.0000	1	(0.4411)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	7,600	0.8756	6,974.47	6,654.66	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0924)	0.0000	1	(0.9313)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	800	0.8756	734.16	700.49	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0097)	0.0000	1	(0.0980)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,500	0.8756	3,211.93	3,064.65	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0426)	0.0000	1	(0.4289)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,500	0.8756	3,211.93	3,064.65	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0426)	0.0000	1	(0.4289)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	8,400	0.8756	7,708.63	7,355.15	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1022)	0.0000	1	(1.0293)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,900	0.8756	3,579.01	3,414.89	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0474)	0.0000	1	(0.4779)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	6,800	0.8756	6,240.32	5,954.17	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0827)	0.0000	1	(0.8333)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	100	0.8756	91.77	87.56	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	500	0.8756	458.85	437.81	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,200	0.8756	2,936.62	2,801.96	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0389)	0.0000	1	(0.3921)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	8,500	0.8756	7,800.40	7,442.71	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1034)	0.0000	1	(1.0416)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,000	0.8756	2,753.08	2,626.84	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0365)	0.0000	1	(0.3676)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	8,000	0.8756	8,075.71	7,705.39	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1070)	0.0000	1	(1.0783)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	5,100	0.8756	4,680.24	4,465.63	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0620)	0.0000	1	(0.6250)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,400	0.8756	3,120.16	2,977.08	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0413)	0.0000	1	(0.4166)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,200	0.8756	2,018.93	1,926.35	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0268)	0.0000	1	(0.2696)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	16,900	0.8756	15,509.03	14,797.86	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2055)	0.0000	1	(2.0709)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	5,200	0.8756	4,772.01	4,553.19	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0632)	0.0000	1	(0.6372)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	10,300	0.8756	9,452.25	9,018.81	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1253)	0.0000	1	(1.2622)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	9,300	0.8756	8,534.55	8,143.20	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1131)	0.0000	1	(1.1396)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	1,000	0.8756	917.69	875.61	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0122)	0.0000	1	(0.1225)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	2,700	0.8756	2,477.77	2,364.16	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0328)	0.0000	1	(0.3309)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	1,900	0.8756	1,743.62	1,663.66	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0231)	0.0000	1	(0.2328)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	4,500	0.8756	4,129.62	3,940.26	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0547)	0.0000	1	(0.5514)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	1,800	0.8756	1,651.85	1,576.10	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0219)	0.0000	1	(0.2206)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	14,300	0.8756	13,123.02	12,521.27	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1739)	0.0000	1	(1.7523)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	4,000	0.8756	3,670.78	3,502.45	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0486)	0.0000	1	(0.4902)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	200	0.8756	183.54	175.12	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/15/2025	SDB3260487332	0	500	0.8756	458.85	437.81	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	3,000	0.8756	2,753.08	2,626.84	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0365)	0.0000	1	(0.3676)	02/07/2025
600268.SH	01/15/2025	SDB3260487332	0	7,600	0.8756	6,974.47	6,654.66	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0924)	0.0000	1	(0.9313)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	700	0.8924	613.03	624.71	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0087)	0.0000	1	(0.0824)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	900	0.8924	790.64	803.19	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0112)	0.0000	1	(0.1063)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,600	0.8924	1,416.47	1,427.90	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0198)	0.0000	1	(0.1902)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	7,500	0.8924	6,620.20	6,693.28	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0930)	0.0000	1	(0.8892)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	500	0.8924	448.61	446.22	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0062)	0.0000	1	(0.0602)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,300	0.8924	1,179.14	1,160.17	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0161)	0.0000	1	(0.1579)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	200	0.8924	183.54	178.49	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	500	0.8924	458.85	446.22	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,200	0.8924	2,018.93	1,963.36	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	300	0.8924	275.31	267.73	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	200	0.8924	183.54	178.49	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	300	0.8924	275.31	267.73	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	6,000	0.8924	5,506.16	5,354.63	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0744)	0.0000	1	(0.7366)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	100	0.8924	91.77	89.24	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	100	0.8924	91.77	89.24	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	100	0.8924	91.77	89.24	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,600	0.8924	3,303.70	3,212.78	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0446)	0.0000	1	(0.4420)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	9,100	0.8924	8,351.02	8,121.19	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1128)	0.0000	1	(1.1172)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,600	0.8924	1,468.31	1,427.90	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0198)	0.0000	1	(0.1964)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	200	0.8924	183.54	178.49	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,900	0.8924	2,661.31	2,588.07	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0359)	0.0000	1	(0.3560)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,200	0.8924	2,018.93	1,963.36	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	6,600	0.8924	6,056.78	5,890.09	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0818)	0.0000	1	(0.8103)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	11,220	0.8924	10,296.53	10,013.15	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1391)	0.0000	1	(1.3775)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	29,100	0.8924	26,704.90	25,969.95	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3607)	0.0000	1	(3.5727)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,100	0.8924	1,927.16	1,874.12	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0260)	0.0000	1	(0.2578)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,600	0.8924	3,303.70	3,212.78	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0446)	0.0000	1	(0.4420)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	7,600	0.8924	6,974.47	6,782.53	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0942)	0.0000	1	(0.9331)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	800	0.8924	734.16	713.95	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0099)	0.0000	1	(0.0982)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,500	0.8924	3,211.93	3,123.53	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0434)	0.0000	1	(0.4297)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,500	0.8924	3,211.93	3,123.53	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0434)	0.0000	1	(0.4297)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	8,400	0.8924	7,708.63	7,496.48	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1041)	0.0000	1	(1.0313)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,900	0.8924	3,579.01	3,480.51	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0483)	0.0000	1	(0.4788)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	6,800	0.8924	6,240.32	6,068.58	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0843)	0.0000	1	(0.8349)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	100	0.8924	91.77	89.24	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	500	0.8924	458.85	446.22	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,200	0.8924	2,936.62	2,855.80	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0397)	0.0000	1	(0.3929)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	8,500	0.8924	7,800.40	7,585.72	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1054)	0.0000	1	(1.0436)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,000	0.8924	2,753.08	2,677.31	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0372)	0.0000	1	(0.3683)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	8,800	0.8924	8,075.71	7,853.45	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1091)	0.0000	1	(1.0804)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	5,100	0.8924	4,680.24	4,551.43	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0632)	0.0000	1	(0.6261)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,400	0.8924	3,120.16	3,034.29	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0421)	0.0000	1	(0.4174)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,200	0.8924	2,018.93	1,963.36	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	16,900	0.8924	15,509.03	15,082.20	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2095)	0.0000	1	(2.0749)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	5,200	0.8924	4,772.01	4,640.68	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0645)	0.0000	1	(0.6384)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	10,300	0.8924	9,452.25	9,192.11	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1277)	0.0000	1	(1.2646)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	9,300	0.8924	8,534.55	8,299.67	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1153)	0.0000	1	(1.1418)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,000	0.8924	917.69	892.44	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0124)	0.0000	1	(0.1228)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	2,700	0.8924	2,477.77	2,409.58	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0335)	0.0000	1	(0.3315)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,900	0.8924	1,743.62	1,695.63	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0236)	0.0000	1	(0.2333)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/14/2025	SDB3260487332	0	4,500	0.8924	4,129.62	4,015.97	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0558)	0.0000	1	(0.5525)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	1,800	0.8924	1,651.85	1,606.39	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0223)	0.0000	1	(0.2210)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	14,300	0.8924	13,123.02	12,761.86	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1772)	0.0000	1	(1.7557)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	4,000	0.8924	3,670.78	3,569.75	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0496)	0.0000	1	(0.4911)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	200	0.8924	183.54	178.49	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	500	0.8924	458.85	446.22	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	3,000	0.8924	2,753.08	2,677.31	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0372)	0.0000	1	(0.3683)	02/07/2025
600268.SH	01/14/2025	SDB3260487332	0	7,600	0.8924	6,974.47	6,782.53	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0942)	0.0000	1	(0.9331)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	700	0.8969	613.03	627.84	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0087)	0.0000	1	(0.0825)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	900	0.8969	790.64	807.22	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0112)	0.0000	1	(0.1063)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,600	0.8969	1,416.47	1,435.07	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0199)	0.0000	1	(0.1903)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	7,500	0.8969	6,620.20	6,726.87	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0934)	0.0000	1	(0.8897)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	500	0.8969	448.61	448.46	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0062)	0.0000	1	(0.0602)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,300	0.8969	1,179.14	1,165.99	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0162)	0.0000	1	(0.1580)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	200	0.8969	183.54	179.38	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	500	0.8969	458.85	448.46	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,200	0.8969	2,018.93	1,973.22	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0274)	0.0000	1	(0.2702)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	300	0.8969	275.31	269.07	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0369)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	200	0.8969	183.54	179.38	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	300	0.8969	275.31	269.07	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0369)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	6,000	0.8969	5,506.16	5,381.50	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0747)	0.0000	1	(0.7370)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	100	0.8969	91.77	89.69	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	100	0.8969	91.77	89.69	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	100	0.8969	91.77	89.69	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,600	0.8969	3,303.70	3,228.90	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0448)	0.0000	1	(0.4422)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	9,100	0.8969	8,351.02	8,161.94	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1134)	0.0000	1	(1.1178)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,600	0.8969	1,468.31	1,435.07	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0199)	0.0000	1	(0.1965)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	200	0.8969	183.54	179.38	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,900	0.8969	2,661.31	2,601.06	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0361)	0.0000	1	(0.3562)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,200	0.8969	2,018.93	1,973.22	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0274)	0.0000	1	(0.2702)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	6,600	0.8969	6,056.78	5,919.65	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0822)	0.0000	1	(0.8107)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	11,220	0.8969	10,296.53	10,063.40	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1398)	0.0000	1	(1.3782)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	29,100	0.8969	26,704.90	26,100.26	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3625)	0.0000	1	(3.5745)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,100	0.8969	1,927.16	1,883.52	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0262)	0.0000	1	(0.2580)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,600	0.8969	3,303.70	3,228.90	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0448)	0.0000	1	(0.4422)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	7,600	0.8969	6,974.47	6,816.56	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0947)	0.0000	1	(0.9335)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	800	0.8969	734.16	717.53	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0100)	0.0000	1	(0.0983)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,500	0.8969	3,211.93	3,139.21	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0436)	0.0000	1	(0.4299)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,500	0.8969	3,211.93	3,139.21	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0436)	0.0000	1	(0.4299)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	8,400	0.8969	7,708.63	7,534.09	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1046)	0.0000	1	(1.0318)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,900	0.8969	3,579.01	3,497.97	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0486)	0.0000	1	(0.4791)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	6,800	0.8969	6,240.32	6,099.03	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0847)	0.0000	1	(0.8353)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	100	0.8969	91.77	89.69	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	500	0.8969	458.85	448.46	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,200	0.8969	2,936.62	2,870.13	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0399)	0.0000	1	(0.3931)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	8,500	0.8969	7,800.40	7,623.79	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1059)	0.0000	1	(1.0441)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,000	0.8969	2,753.08	2,690.75	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0374)	0.0000	1	(0.3685)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	8,800	0.8969	8,075.71	7,892.86	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1096)	0.0000	1	(1.0810)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	5,100	0.8969	4,680.24	4,574.27	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0635)	0.0000	1	(0.6265)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,400	0.8969	3,120.16	3,049.51	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0424)	0.0000	1	(0.4176)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,200	0.8969	2,018.93	1,973.22	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0274)	0.0000	1	(0.2702)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	16,900	0.8969	15,509.03	15,157.88	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2105)	0.0000	1	(2.0759)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	5,200	0.8969	4,772.01	4,663.96	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0648)	0.0000	1	(0.6387)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/13/2025	SDB3260487332	0	10,300	0.8969	9,452.25	9,238.23	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1283)	0.0000	1	(1.2652)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	9,300	0.8969	8,534.55	8,341.32	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1159)	0.0000	1	(1.1424)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,000	0.8969	917.69	896.92	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0125)	0.0000	1	(0.1228)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	2,700	0.8969	2,477.77	2,421.67	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0336)	0.0000	1	(0.3317)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,900	0.8969	1,743.62	1,704.14	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0237)	0.0000	1	(0.2334)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	4,500	0.8969	4,129.62	4,036.12	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0561)	0.0000	1	(0.5528)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	1,800	0.8969	1,651.85	1,614.45	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0224)	0.0000	1	(0.2211)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	14,300	0.8969	13,123.02	12,825.90	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1781)	0.0000	1	(1.7565)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	4,000	0.8969	3,670.78	3,587.66	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0498)	0.0000	1	(0.4913)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	200	0.8969	183.54	179.38	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	500	0.8969	458.85	448.46	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	3,000	0.8969	2,753.08	2,690.75	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0374)	0.0000	1	(0.3685)	02/07/2025
600268.SH	01/13/2025	SDB3260487332	0	7,600	0.8969	6,974.47	6,816.56	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0947)	0.0000	1	(0.9335)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	700	0.8942	613.03	625.92	0.0000	4.3300	50.00	0.00	(0.2212)	(0.0261)	0.0000	3	(0.2473)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	900	0.8942	790.64	804.75	0.0000	4.3300	50.00	0.00	(0.2853)	(0.0335)	0.0000	3	(0.3188)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,600	0.8942	1,416.47	1,430.68	0.0000	4.3300	50.00	0.00	(0.5111)	(0.0596)	0.0000	3	(0.5707)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	7,500	0.8942	6,620.20	6,706.29	0.0000	4.3300	50.00	0.00	(2.3888)	(0.2794)	0.0000	3	(2.6682)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	500	0.8942	448.61	447.09	0.0000	4.3300	50.00	0.00	(0.1619)	(0.0186)	0.0000	3	(0.1805)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,300	0.8942	1,179.14	1,162.42	0.0000	4.3300	50.00	0.00	(0.4255)	(0.0484)	0.0000	3	(0.4739)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	200	0.8942	183.54	178.83	0.0000	4.3300	50.00	0.00	(0.0662)	(0.0075)	0.0000	3	(0.0737)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	500	0.8942	458.85	447.09	0.0000	4.3300	50.00	0.00	(0.1656)	(0.0186)	0.0000	3	(0.1842)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,200	0.8942	2,018.93	1,967.18	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0820)	0.0000	3	(0.8105)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	300	0.8942	275.31	268.25	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0112)	0.0000	3	(0.1105)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	200	0.8942	183.54	178.83	0.0000	4.3300	50.00	0.00	(0.0662)	(0.0075)	0.0000	3	(0.0737)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	300	0.8942	275.31	268.25	0.0000	4.3300	50.00	0.00	(0.0993)	(0.0112)	0.0000	3	(0.1105)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	6,000	0.8942	5,506.16	5,365.03	0.0000	4.3300	50.00	0.00	(1.9868)	(0.2235)	0.0000	3	(2.2104)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	100	0.8942	91.77	89.42	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	3	(0.0368)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	100	0.8942	91.77	89.42	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	3	(0.0368)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	100	0.8942	91.77	89.42	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	3	(0.0368)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,600	0.8942	3,303.70	3,219.02	0.0000	4.3300	50.00	0.00	(1.1921)	(0.1341)	0.0000	3	(1.3262)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	9,100	0.8942	8,351.02	8,136.97	0.0000	4.3300	50.00	0.00	(3.0133)	(0.3390)	0.0000	3	(3.3524)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,600	0.8942	1,468.31	1,430.68	0.0000	4.3300	50.00	0.00	(0.5298)	(0.0596)	0.0000	3	(0.5894)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	200	0.8942	183.54	178.83	0.0000	4.3300	50.00	0.00	(0.0662)	(0.0075)	0.0000	3	(0.0737)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,900	0.8942	2,661.31	2,593.10	0.0000	4.3300	50.00	0.00	(0.9603)	(0.1080)	0.0000	3	(1.0683)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,200	0.8942	2,018.93	1,967.18	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0820)	0.0000	3	(0.8105)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	6,600	0.8942	6,056.78	5,901.54	0.0000	4.3300	50.00	0.00	(2.1855)	(0.2459)	0.0000	3	(2.4314)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	11,220	0.8942	10,296.53	10,032.61	0.0000	4.3300	50.00	0.00	(3.7153)	(0.4180)	0.0000	3	(4.1334)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	29,100	0.8942	26,704.90	26,020.41	0.0000	4.3300	50.00	0.00	(9.6360)	(1.0842)	0.0000	3	(10.7202)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,100	0.8942	1,927.16	1,877.76	0.0000	4.3300	50.00	0.00	(0.6954)	(0.0782)	0.0000	3	(0.7736)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,600	0.8942	3,303.70	3,219.02	0.0000	4.3300	50.00	0.00	(1.1921)	(0.1341)	0.0000	3	(1.3262)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	7,600	0.8942	6,974.47	6,795.71	0.0000	4.3300	50.00	0.00	(2.5166)	(0.2832)	0.0000	3	(2.7998)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	800	0.8942	734.16	715.34	0.0000	4.3300	50.00	0.00	(0.2649)	(0.0298)	0.0000	3	(0.2947)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,500	0.8942	3,211.93	3,129.60	0.0000	4.3300	50.00	0.00	(1.1590)	(0.1304)	0.0000	3	(1.2894)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,500	0.8942	3,211.93	3,129.60	0.0000	4.3300	50.00	0.00	(1.1590)	(0.1304)	0.0000	3	(1.2894)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	8,400	0.8942	7,708.63	7,511.04	0.0000	4.3300	50.00	0.00	(2.7815)	(0.3130)	0.0000	3	(3.0945)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,900	0.8942	3,579.01	3,487.27	0.0000	4.3300	50.00	0.00	(1.2914)	(0.1453)	0.0000	3	(1.4367)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	6,800	0.8942	6,240.32	6,080.37	0.0000	4.3300	50.00	0.00	(2.2517)	(0.2533)	0.0000	3	(2.5051)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	100	0.8942	91.77	89.42	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	3	(0.0368)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	500	0.8942	458.85	447.09	0.0000	4.3300	50.00	0.00	(0.1656)	(0.0186)	0.0000	3	(0.1842)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,200	0.8942	2,936.62	2,861.35	0.0000	4.3300	50.00	0.00	(1.0596)	(0.1192)	0.0000	3	(1.1789)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	8,500	0.8942	7,800.40	7,600.46	0.0000	4.3300	50.00	0.00	(2.8146)	(0.3167)	0.0000	3	(3.1313)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,000	0.8942	2,753.08	2,682.52	0.0000	4.3300	50.00	0.00	(0.9934)	(0.1118)	0.0000	3	(1.1052)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	8,800	0.8942	8,075.71	7,868.71	0.0000	4.3300	50.00	0.00	(2.9140)	(0.3279)	0.0000	3	(3.2418)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/10/2025	SDB3260487332	0	5,100	0.8942	4,680.24	4,560.28	0.0000	4.3300	50.00	0.00	(1.6888)	(0.1900)	0.0000	3	(1.8788)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,400	0.8942	3,120.16	3,040.18	0.0000	4.3300	50.00	0.00	(1.1259)	(0.1267)	0.0000	3	(1.2525)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,200	0.8942	2,018.93	1,967.18	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0820)	0.0000	3	(0.8105)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	16,900	0.8942	15,509.03	15,111.51	0.0000	4.3300	50.00	0.00	(5.5962)	(0.6296)	0.0000	3	(6.2258)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	5,200	0.8942	4,772.01	4,649.69	0.0000	4.3300	50.00	0.00	(1.7219)	(0.1937)	0.0000	3	(1.9156)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	10,300	0.8942	9,452.25	9,209.97	0.0000	4.3300	50.00	0.00	(3.4107)	(0.3837)	0.0000	3	(3.7944)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	9,300	0.8942	8,534.55	8,315.80	0.0000	4.3300	50.00	0.00	(3.0796)	(0.3465)	0.0000	3	(3.4260)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,000	0.8942	917.69	894.17	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0373)	0.0000	3	(0.3684)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	2,700	0.8942	2,477.77	2,414.26	0.0000	4.3300	50.00	0.00	(0.8941)	(0.1006)	0.0000	3	(0.9947)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,900	0.8942	1,743.62	1,698.93	0.0000	4.3300	50.00	0.00	(0.6292)	(0.0708)	0.0000	3	(0.6999)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	4,500	0.8942	4,129.62	4,023.77	0.0000	4.3300	50.00	0.00	(1.4901)	(0.1677)	0.0000	3	(1.6578)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	1,800	0.8942	1,651.85	1,609.51	0.0000	4.3300	50.00	0.00	(0.5960)	(0.0671)	0.0000	3	(0.6631)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	14,300	0.8942	13,123.02	12,786.66	0.0000	4.3300	50.00	0.00	(4.7352)	(0.5328)	0.0000	3	(5.2680)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	4,000	0.8942	3,670.78	3,576.69	0.0000	4.3300	50.00	0.00	(1.3245)	(0.1490)	0.0000	3	(1.4736)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	200	0.8942	183.54	178.83	0.0000	4.3300	50.00	0.00	(0.0662)	(0.0075)	0.0000	3	(0.0737)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	500	0.8942	458.85	447.09	0.0000	4.3300	50.00	0.00	(0.1656)	(0.0186)	0.0000	3	(0.1842)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	3,000	0.8942	2,753.08	2,682.52	0.0000	4.3300	50.00	0.00	(0.9934)	(0.1118)	0.0000	3	(1.1052)	02/07/2025
600268.SH	01/10/2025	SDB3260487332	0	7,600	0.8942	6,974.47	6,795.71	0.0000	4.3300	50.00	0.00	(2.5166)	(0.2832)	0.0000	3	(2.7998)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	700	0.8835	613.03	618.46	0.0000	4.3300	50.00	0.00	(0.0737)	(0.0086)	0.0000	1	(0.0823)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	900	0.8835	790.64	795.16	0.0000	4.3300	50.00	0.00	(0.0951)	(0.0110)	0.0000	1	(0.1061)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,600	0.8835	1,416.47	1,413.62	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0196)	0.0000	1	(0.1900)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	7,500	0.8835	6,620.20	6,626.34	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0920)	0.0000	1	(0.8883)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	500	0.8835	448.61	441.76	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0061)	0.0000	1	(0.0601)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,300	0.8835	1,179.14	1,148.57	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0160)	0.0000	1	(0.1578)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	200	0.8835	183.54	176.70	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	500	0.8835	458.85	441.76	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,200	0.8835	2,018.93	1,943.73	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	300	0.8835	275.31	265.05	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	200	0.8835	183.54	176.70	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	300	0.8835	275.31	265.05	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	6,000	0.8835	5,506.16	5,301.07	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0736)	0.0000	1	(0.7359)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	100	0.8835	91.77	88.35	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	100	0.8835	91.77	88.35	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	100	0.8835	91.77	88.35	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,600	0.8835	3,303.70	3,180.64	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0442)	0.0000	1	(0.4415)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	9,100	0.8835	8,351.02	8,039.96	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1117)	0.0000	1	(1.1161)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,600	0.8835	1,468.31	1,413.62	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0196)	0.0000	1	(0.1962)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	200	0.8835	183.54	176.70	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,900	0.8835	2,661.31	2,562.18	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0356)	0.0000	1	(0.3557)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,200	0.8835	2,018.93	1,943.73	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	6,600	0.8835	6,056.78	5,831.18	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0810)	0.0000	1	(0.8095)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	11,220	0.8835	10,296.53	9,913.00	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1377)	0.0000	1	(1.3761)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	29,100	0.8835	26,704.90	25,710.20	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3571)	0.0000	1	(3.5691)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,100	0.8835	1,927.16	1,855.38	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0258)	0.0000	1	(0.2576)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,600	0.8835	3,303.70	3,180.64	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0442)	0.0000	1	(0.4415)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	7,600	0.8835	6,974.47	6,714.69	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0933)	0.0000	1	(0.9321)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	800	0.8835	734.16	706.81	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0098)	0.0000	1	(0.0981)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,500	0.8835	3,211.93	3,092.29	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	1	(0.4293)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,500	0.8835	3,211.93	3,092.29	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0429)	0.0000	1	(0.4293)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	8,400	0.8835	7,708.63	7,421.50	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1031)	0.0000	1	(1.0303)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,900	0.8835	3,579.01	3,445.70	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0479)	0.0000	1	(0.4783)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	6,800	0.8835	6,240.32	6,007.88	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0834)	0.0000	1	(0.8340)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	100	0.8835	91.77	88.35	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/09/2025	SDB3260487332	0	500	0.8835	458.85	441.76	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,200	0.8835	2,936.62	2,827.24	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0393)	0.0000	1	(0.3925)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	8,500	0.8835	7,800.40	7,509.85	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1043)	0.0000	1	(1.0425)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,000	0.8835	2,753.08	2,650.54	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0368)	0.0000	1	(0.3679)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	8,800	0.8835	8,075.71	7,774.91	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1080)	0.0000	1	(1.0793)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	5,100	0.8835	4,680.24	4,505.91	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0626)	0.0000	1	(0.6255)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,400	0.8835	3,120.16	3,003.94	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0417)	0.0000	1	(0.4170)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,200	0.8835	2,018.93	1,943.73	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0270)	0.0000	1	(0.2698)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	16,900	0.8835	15,509.03	14,931.35	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2074)	0.0000	1	(2.0728)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	5,200	0.8835	4,772.01	4,594.26	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0638)	0.0000	1	(0.6378)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	10,300	0.8835	9,452.25	9,100.17	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1264)	0.0000	1	(1.2633)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	9,300	0.8835	8,534.55	8,216.66	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1141)	0.0000	1	(1.1406)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,000	0.8835	917.69	883.51	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0123)	0.0000	1	(0.1226)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	2,700	0.8835	2,477.77	2,385.48	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0331)	0.0000	1	(0.3312)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,900	0.8835	1,743.62	1,678.67	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0233)	0.0000	1	(0.2330)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	4,500	0.8835	4,129.62	3,975.80	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0552)	0.0000	1	(0.5519)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	1,800	0.8835	1,651.85	1,590.32	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0221)	0.0000	1	(0.2208)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	14,300	0.8835	13,123.02	12,634.22	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1755)	0.0000	1	(1.7539)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	4,000	0.8835	3,670.78	3,534.05	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0491)	0.0000	1	(0.4906)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	200	0.8835	183.54	176.70	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	500	0.8835	458.85	441.76	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0061)	0.0000	1	(0.0613)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	3,000	0.8835	2,753.08	2,650.54	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0368)	0.0000	1	(0.3679)	02/07/2025
600268.SH	01/09/2025	SDB3260487332	0	7,600	0.8835	6,974.47	6,714.69	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0933)	0.0000	1	(0.9321)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,600	0.8683	1,416.47	1,389.32	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0193)	0.0000	1	(0.1897)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	7,500	0.8683	6,620.20	6,512.45	0.0000	4.3300	50.00	0.00	(0.7963)	(0.0905)	0.0000	1	(0.8867)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	500	0.8683	448.61	434.16	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0060)	0.0000	1	(0.0600)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,300	0.8683	1,179.14	1,128.83	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0157)	0.0000	1	(0.1575)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	200	0.8683	183.54	173.67	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	500	0.8683	458.85	434.16	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0060)	0.0000	1	(0.0612)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,200	0.8683	2,018.93	1,910.32	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0265)	0.0000	1	(0.2694)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	300	0.8683	275.31	260.50	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0036)	0.0000	1	(0.0367)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	200	0.8683	183.54	173.67	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	300	0.8683	275.31	260.50	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0036)	0.0000	1	(0.0367)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	6,000	0.8683	5,506.16	5,209.96	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0724)	0.0000	1	(0.7346)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	100	0.8683	91.77	86.83	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	100	0.8683	91.77	86.83	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	100	0.8683	91.77	86.83	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,600	0.8683	3,303.70	3,125.98	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0434)	0.0000	1	(0.4408)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	9,100	0.8683	8,351.02	7,901.78	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1097)	0.0000	1	(1.1142)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,600	0.8683	1,468.31	1,389.32	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0193)	0.0000	1	(0.1959)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	200	0.8683	183.54	173.67	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,900	0.8683	2,661.31	2,518.15	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0350)	0.0000	1	(0.3551)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,200	0.8683	2,018.93	1,910.32	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0265)	0.0000	1	(0.2694)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	6,600	0.8683	6,056.78	5,730.96	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0796)	0.0000	1	(0.8081)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	11,220	0.8683	10,296.53	9,742.63	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1353)	0.0000	1	(1.3738)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	29,100	0.8683	26,704.90	25,268.32	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3509)	0.0000	1	(3.5630)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,100	0.8683	1,927.16	1,823.49	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0253)	0.0000	1	(0.2571)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,600	0.8683	3,303.70	3,125.98	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0434)	0.0000	1	(0.4408)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	7,600	0.8683	6,974.47	6,599.29	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0917)	0.0000	1	(0.9305)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	800	0.8683	734.16	694.66	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0096)	0.0000	1	(0.0980)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,500	0.8683	3,211.93	3,039.14	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0422)	0.0000	1	(0.4285)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,500	0.8683	3,211.93	3,039.14	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0422)	0.0000	1	(0.4285)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	8,400	0.8683	7,708.63	7,293.95	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1013)	0.0000	1	(1.0285)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/08/2025	SDB3260487332	0	3,900	0.8683	3,579.01	3,386.48	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0470)	0.0000	1	(0.4775)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	6,800	0.8683	6,240.32	5,904.62	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0820)	0.0000	1	(0.8326)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	100	0.8683	91.77	86.83	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0122)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	500	0.8683	458.85	434.16	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0060)	0.0000	1	(0.0612)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,200	0.8683	2,936.62	2,778.65	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0386)	0.0000	1	(0.3918)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	8,500	0.8683	7,800.40	7,380.78	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1025)	0.0000	1	(1.0407)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,000	0.8683	2,753.08	2,604.98	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0362)	0.0000	1	(0.3673)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	8,800	0.8683	8,075.71	7,641.28	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1061)	0.0000	1	(1.0775)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	5,100	0.8683	4,680.24	4,428.47	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0615)	0.0000	1	(0.6244)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,400	0.8683	3,120.16	2,952.31	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0410)	0.0000	1	(0.4163)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,200	0.8683	2,018.93	1,910.32	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0265)	0.0000	1	(0.2694)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	16,900	0.8683	15,509.03	14,674.73	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2038)	0.0000	1	(2.0692)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	5,200	0.8683	4,772.01	4,515.30	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0627)	0.0000	1	(0.6367)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	10,300	0.8683	9,452.25	8,943.77	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1242)	0.0000	1	(1.2611)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	9,300	0.8683	8,534.55	8,075.44	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1122)	0.0000	1	(1.1387)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,000	0.8683	917.69	868.33	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0121)	0.0000	1	(0.1224)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	2,700	0.8683	2,477.77	2,344.48	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0326)	0.0000	1	(0.3306)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,900	0.8683	1,743.62	1,649.82	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0229)	0.0000	1	(0.2326)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	4,500	0.8683	4,129.62	3,907.47	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0543)	0.0000	1	(0.5510)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	1,800	0.8683	1,651.85	1,562.99	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0217)	0.0000	1	(0.2204)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	14,300	0.8683	13,123.02	12,417.08	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1725)	0.0000	1	(1.7509)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	4,000	0.8683	3,670.78	3,473.31	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0482)	0.0000	1	(0.4898)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	200	0.8683	183.54	173.67	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0024)	0.0000	1	(0.0245)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	500	0.8683	458.85	434.16	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0060)	0.0000	1	(0.0612)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	3,000	0.8683	2,753.08	2,604.98	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0362)	0.0000	1	(0.3673)	02/07/2025
600268.SH	01/08/2025	SDB3260487332	0	7,600	0.8683	6,974.47	6,599.29	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0917)	0.0000	1	(0.9305)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	500	0.8923	448.61	446.14	0.0000	4.3300	50.00	0.00	(0.0540)	(0.0062)	0.0000	1	(0.0602)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	1,300	0.8923	1,179.14	1,159.98	0.0000	4.3300	50.00	0.00	(0.1418)	(0.0161)	0.0000	1	(0.1579)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	200	0.8923	183.54	178.46	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	500	0.8923	458.85	446.14	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,200	0.8923	2,018.93	1,963.04	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	300	0.8923	275.31	267.69	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	200	0.8923	183.54	178.46	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	300	0.8923	275.31	267.69	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0037)	0.0000	1	(0.0368)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	6,000	0.8923	5,506.16	5,353.74	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0744)	0.0000	1	(0.7366)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	100	0.8923	91.77	89.23	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	100	0.8923	91.77	89.23	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	100	0.8923	91.77	89.23	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,600	0.8923	3,303.70	3,212.24	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0446)	0.0000	1	(0.4420)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	9,100	0.8923	8,351.02	8,119.84	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1128)	0.0000	1	(1.1172)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	1,600	0.8923	1,468.31	1,427.66	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0198)	0.0000	1	(0.1964)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	200	0.8923	183.54	178.46	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,900	0.8923	2,661.31	2,587.64	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0359)	0.0000	1	(0.3560)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,200	0.8923	2,018.93	1,963.04	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	6,600	0.8923	6,056.78	5,889.11	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0818)	0.0000	1	(0.8103)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	11,220	0.8923	10,296.53	10,011.49	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1390)	0.0000	1	(1.3775)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	29,100	0.8923	26,704.90	25,965.64	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3606)	0.0000	1	(3.5726)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,100	0.8923	1,927.16	1,873.81	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0260)	0.0000	1	(0.2578)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,600	0.8923	3,303.70	3,212.24	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0446)	0.0000	1	(0.4420)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	7,600	0.8923	6,974.47	6,781.40	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0942)	0.0000	1	(0.9331)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	800	0.8923	734.16	713.83	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0099)	0.0000	1	(0.0982)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,500	0.8923	3,211.93	3,123.01	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0434)	0.0000	1	(0.4297)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,500	0.8923	3,211.93	3,123.01	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0434)	0.0000	1	(0.4297)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/07/2025	SDB3260487332	0	8,400	0.8923	7,708.63	7,495.24	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1041)	0.0000	1	(1.0313)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,900	0.8923	3,579.01	3,479.93	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0483)	0.0000	1	(0.4788)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	6,800	0.8923	6,240.32	6,067.57	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0843)	0.0000	1	(0.8348)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	100	0.8923	91.77	89.23	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0012)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	500	0.8923	458.85	446.14	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,200	0.8923	2,936.62	2,855.33	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0397)	0.0000	1	(0.3929)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	8,500	0.8923	7,800.40	7,584.47	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1053)	0.0000	1	(1.0436)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,000	0.8923	2,753.08	2,676.87	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0372)	0.0000	1	(0.3683)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	8,800	0.8923	8,075.71	7,852.15	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1091)	0.0000	1	(1.0804)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	5,100	0.8923	4,680.24	4,550.68	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0632)	0.0000	1	(0.6261)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,400	0.8923	3,120.16	3,033.79	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0421)	0.0000	1	(0.4174)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,200	0.8923	2,018.93	1,963.04	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0273)	0.0000	1	(0.2701)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	16,900	0.8923	15,509.03	15,079.70	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2094)	0.0000	1	(2.0748)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	5,200	0.8923	4,772.01	4,639.91	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0644)	0.0000	1	(0.6384)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	10,300	0.8923	9,452.25	9,190.59	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1276)	0.0000	1	(1.2645)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	9,300	0.8923	8,534.55	8,298.30	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1153)	0.0000	1	(1.1418)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	1,000	0.8923	917.69	892.29	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0124)	0.0000	1	(0.1228)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	2,700	0.8923	2,477.77	2,409.18	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0335)	0.0000	1	(0.3315)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	1,900	0.8923	1,743.62	1,695.35	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0235)	0.0000	1	(0.2333)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	4,500	0.8923	4,129.62	4,015.30	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0558)	0.0000	1	(0.5525)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	1,800	0.8923	1,651.85	1,606.12	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0223)	0.0000	1	(0.2210)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	14,300	0.8923	13,123.02	12,759.75	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1772)	0.0000	1	(1.7556)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	4,000	0.8923	3,670.78	3,569.16	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0496)	0.0000	1	(0.4911)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	200	0.8923	183.54	178.46	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	500	0.8923	458.85	446.14	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0062)	0.0000	1	(0.0614)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	3,000	0.8923	2,753.08	2,676.87	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0372)	0.0000	1	(0.3683)	02/07/2025
600268.SH	01/07/2025	SDB3260487332	0	7,600	0.8923	6,974.47	6,781.40	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0942)	0.0000	1	(0.9331)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	200	0.9177	183.54	183.54	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	500	0.9177	458.85	458.85	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0064)	0.0000	1	(0.0616)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,200	0.9177	2,018.93	2,018.93	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0280)	0.0000	1	(0.2709)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	300	0.9177	275.31	275.31	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	200	0.9177	183.54	183.54	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	300	0.9177	275.31	275.31	0.0000	4.3300	50.00	0.00	(0.0331)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	6,000	0.9177	5,506.16	5,506.16	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0765)	0.0000	1	(0.7387)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	100	0.9177	91.77	91.77	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0013)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	100	0.9177	91.77	91.77	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0013)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	100	0.9177	91.77	91.77	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0013)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,600	0.9177	3,303.70	3,303.70	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0459)	0.0000	1	(0.4432)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	9,100	0.9177	8,351.02	8,351.02	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1160)	0.0000	1	(1.1204)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	1,600	0.9177	1,468.31	1,468.31	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0204)	0.0000	1	(0.1970)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	200	0.9177	183.54	183.54	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,900	0.9177	2,661.31	2,661.31	0.0000	4.3300	50.00	0.00	(0.3201)	(0.0370)	0.0000	1	(0.3571)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,200	0.9177	2,018.93	2,018.93	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0280)	0.0000	1	(0.2709)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	6,600	0.9177	6,056.78	6,056.78	0.0000	4.3300	50.00	0.00	(0.7285)	(0.0841)	0.0000	1	(0.8126)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	11,220	0.9177	10,296.53	10,296.53	0.0000	4.3300	50.00	0.00	(1.2384)	(0.1430)	0.0000	1	(1.3815)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	29,100	0.9177	26,704.90	26,704.90	0.0000	4.3300	50.00	0.00	(3.2120)	(0.3709)	0.0000	1	(3.5829)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,100	0.9177	1,927.16	1,927.16	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0268)	0.0000	1	(0.2586)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,600	0.9177	3,303.70	3,303.70	0.0000	4.3300	50.00	0.00	(0.3974)	(0.0459)	0.0000	1	(0.4432)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	7,600	0.9177	6,974.47	6,974.47	0.0000	4.3300	50.00	0.00	(0.8389)	(0.0999)	0.0000	1	(0.9357)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	800	0.9177	734.16	734.16	0.0000	4.3300	50.00	0.00	(0.0883)	(0.0102)	0.0000	1	(0.0985)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,500	0.9177	3,211.93	3,211.93	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0446)	0.0000	1	(0.4309)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,500	0.9177	3,211.93	3,211.93	0.0000	4.3300	50.00	0.00	(0.3863)	(0.0446)	0.0000	1	(0.4309)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	8,400	0.9177	7,708.63	7,708.63	0.0000	4.3300	50.00	0.00	(0.9272)	(0.1071)	0.0000	1	(1.0342)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600268.SH	01/06/2025	SDB3260487332	0	3,900	0.9177	3,579.01	3,579.01	0.0000	4.3300	50.00	0.00	(0.4305)	(0.0497)	0.0000	1	(0.4802)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	6,800	0.9177	6,240.32	6,240.32	0.0000	4.3300	50.00	0.00	(0.7506)	(0.0867)	0.0000	1	(0.8372)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	100	0.9177	91.77	91.77	0.0000	4.3300	50.00	0.00	(0.0110)	(0.0013)	0.0000	1	(0.0123)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	500	0.9177	458.85	458.85	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0064)	0.0000	1	(0.0616)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,200	0.9177	2,936.62	2,936.62	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0408)	0.0000	1	(0.3940)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	8,500	0.9177	7,800.40	7,800.40	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1083)	0.0000	1	(1.0466)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,000	0.9177	2,753.08	2,753.08	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0382)	0.0000	1	(0.3694)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	8,800	0.9177	8,075.71	8,075.71	0.0000	4.3300	50.00	0.00	(0.9713)	(0.1122)	0.0000	1	(1.0835)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	5,100	0.9177	4,680.24	4,680.24	0.0000	4.3300	50.00	0.00	(0.5629)	(0.0650)	0.0000	1	(0.6279)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,400	0.9177	3,120.16	3,120.16	0.0000	4.3300	50.00	0.00	(0.3753)	(0.0433)	0.0000	1	(0.4186)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,200	0.9177	2,018.93	2,018.93	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0280)	0.0000	1	(0.2709)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	16,900	0.9177	15,509.03	15,509.03	0.0000	4.3300	50.00	0.00	(1.8654)	(0.2154)	0.0000	1	(2.0808)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	5,200	0.9177	4,772.01	4,772.01	0.0000	4.3300	50.00	0.00	(0.5740)	(0.0663)	0.0000	1	(0.6402)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	10,300	0.9177	9,452.25	9,452.25	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1313)	0.0000	1	(1.2682)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	9,300	0.9177	8,534.55	8,534.55	0.0000	4.3300	50.00	0.00	(1.0265)	(0.1185)	0.0000	1	(1.1451)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	1,000	0.9177	917.69	917.69	0.0000	4.3300	50.00	0.00	(0.1104)	(0.0127)	0.0000	1	(0.1231)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	2,700	0.9177	2,477.77	2,477.77	0.0000	4.3300	50.00	0.00	(0.2980)	(0.0344)	0.0000	1	(0.3324)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	1,900	0.9177	1,743.62	1,743.62	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0242)	0.0000	1	(0.2339)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	4,500	0.9177	4,129.62	4,129.62	0.0000	4.3300	50.00	0.00	(0.4967)	(0.0574)	0.0000	1	(0.5541)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	1,800	0.9177	1,651.85	1,651.85	0.0000	4.3300	50.00	0.00	(0.1987)	(0.0229)	0.0000	1	(0.2216)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	14,300	0.9177	13,123.02	13,123.02	0.0000	4.3300	50.00	0.00	(1.5784)	(0.1823)	0.0000	1	(1.7607)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	4,000	0.9177	3,670.78	3,670.78	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0510)	0.0000	1	(0.4925)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	200	0.9177	183.54	183.54	0.0000	4.3300	50.00	0.00	(0.0221)	(0.0025)	0.0000	1	(0.0246)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	500	0.9177	458.85	458.85	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0064)	0.0000	1	(0.0616)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	3,000	0.9177	2,753.08	2,753.08	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0382)	0.0000	1	(0.3694)	02/07/2025
600268.SH	01/06/2025	SDB3260487332	0	7,600	0.9177	6,974.47	6,974.47	0.0000	4.3300	50.00	0.00	(0.9389)	(0.0969)	0.0000	1	(0.9357)	02/07/2025
TOTAL GUODIAN NANJING AUTOMATION CO., LTD CMN CLASS A SERIES NORTHBOUND												(324.2351)	(36.2173)	0.0000		(360.4523)	
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND																	
601211.SH	01/17/2025	SDB3262867373	0	25,100	2.4161	60,678.80	60,643.28	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8423)	0.0000	1	(8.1406)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	5,300	2.4161	12,749.75	12,805.16	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1778)	0.0000	1	(1.7114)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	14,100	2.4161	36,910.94	34,066.54	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4731)	0.0000	1	(4.7924)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	100	2.4161	254.69	241.61	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0034)	0.0000	1	(0.0340)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	2,400	2.4161	6,112.50	5,798.56	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0805)	0.0000	1	(0.8157)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	25,300	2.4161	64,435.94	61,126.50	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8490)	0.0000	1	(8.5992)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	200	2.4161	509.38	483.21	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0680)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	8,600	2.4161	21,903.13	20,778.18	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2886)	0.0000	1	(2.9230)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	3,100	2.4161	7,895.31	7,489.81	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1040)	0.0000	1	(1.0537)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	1,300	2.4161	3,310.94	3,140.89	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0436)	0.0000	1	(0.4419)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	2,300	2.4161	5,857.81	5,556.95	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0772)	0.0000	1	(0.7817)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	8,600	2.4161	21,903.13	20,778.18	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2886)	0.0000	1	(2.9230)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	9,300	2.4161	23,685.94	22,469.42	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3121)	0.0000	1	(3.1610)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	500	2.4161	1,273.44	1,208.03	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0168)	0.0000	1	(0.1699)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	17,800	2.4161	45,334.38	43,005.99	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5973)	0.0000	1	(6.0500)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	2,000	2.4161	5,093.75	4,832.13	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0671)	0.0000	1	(0.6798)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	600	2.4161	1,528.13	1,449.64	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0201)	0.0000	1	(0.2039)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	3,600	2.4161	9,168.75	8,697.84	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1208)	0.0000	1	(1.2236)	02/07/2025
601211.SH	01/17/2025	SDB3262867373	0	200	2.4161	509.38	483.21	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0680)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	25,100	2.3498	60,678.80	58,979.33	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8192)	0.0000	1	(8.1175)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	5,300	2.3498	12,749.75	12,453.80	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1730)	0.0000	1	(1.7065)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	14,100	2.3498	36,910.94	33,131.81	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4602)	0.0000	1	(4.7795)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	100	2.3498	254.69	234.98	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0339)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	2,400	2.3498	6,112.50	5,639.46	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0783)	0.0000	1	(0.8135)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601211.SH	01/16/2025	SDB3262867373	0	25,300	2.3498	64,435.94	59,449.28	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8257)	0.0000	1	(8.5759)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	200	2.3498	509.38	469.95	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0065)	0.0000	1	(0.0678)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	8,600	2.3498	21,903.13	20,208.06	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2807)	0.0000	1	(2.9151)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	3,100	2.3498	7,895.31	7,284.30	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1012)	0.0000	1	(1.0508)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	1,300	2.3498	3,310.94	3,054.71	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0424)	0.0000	1	(0.4407)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	2,300	2.3498	5,857.81	5,404.48	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0751)	0.0000	1	(0.7796)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	8,600	2.3498	21,903.13	20,208.06	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2807)	0.0000	1	(2.9151)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	9,300	2.3498	23,685.94	21,852.90	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3035)	0.0000	1	(3.1524)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	500	2.3498	1,273.44	1,174.89	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0163)	0.0000	1	(0.1695)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	17,800	2.3498	45,334.38	41,825.98	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5809)	0.0000	1	(6.0336)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	2,000	2.3498	5,093.75	4,699.55	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0653)	0.0000	1	(0.6779)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	600	2.3498	1,528.13	1,409.86	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0196)	0.0000	1	(0.2034)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	3,600	2.3498	9,168.75	8,459.19	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1175)	0.0000	1	(1.2203)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	200	2.3498	509.38	469.95	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0065)	0.0000	1	(0.0678)	02/07/2025
601211.SH	01/16/2025	SDB3262867373	0	4,200	2.3498	10,696.88	9,869.05	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1371)	0.0000	1	(1.4237)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	25,100	2.3658	60,678.80	59,381.23	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8247)	0.0000	1	(8.1231)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	5,300	2.3658	12,749.75	12,538.67	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1741)	0.0000	1	(1.7077)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	14,100	2.3658	35,910.94	33,357.58	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4633)	0.0000	1	(4.7826)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	100	2.3658	254.69	236.58	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0339)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	2,400	2.3658	6,112.50	5,677.89	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0789)	0.0000	1	(0.8141)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	25,300	2.3658	64,435.94	59,854.39	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8313)	0.0000	1	(8.5815)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	200	2.3658	509.38	473.16	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0678)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	8,600	2.3658	21,903.13	20,345.76	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2826)	0.0000	1	(2.9170)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	3,100	2.3658	7,895.31	7,333.94	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1019)	0.0000	1	(1.0515)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	1,300	2.3658	3,310.94	3,075.52	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0427)	0.0000	1	(0.4409)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	2,300	2.3658	5,857.81	5,441.31	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0756)	0.0000	1	(0.7801)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	8,600	2.3658	21,903.13	20,345.76	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2826)	0.0000	1	(2.9170)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	9,300	2.3658	23,685.94	22,001.81	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3056)	0.0000	1	(3.1545)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	500	2.3658	1,273.44	1,182.89	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0164)	0.0000	1	(0.1696)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	17,800	2.3658	45,334.38	42,110.99	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5849)	0.0000	1	(6.0376)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	2,000	2.3658	5,093.75	4,731.57	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0657)	0.0000	1	(0.6784)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	600	2.3658	1,528.13	1,419.47	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0197)	0.0000	1	(0.2035)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	3,600	2.3658	9,168.75	8,516.83	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1183)	0.0000	1	(1.2211)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	200	2.3658	509.38	473.16	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0678)	02/07/2025
601211.SH	01/15/2025	SDB3262867373	0	4,200	2.3658	10,696.88	9,936.30	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1380)	0.0000	1	(1.4246)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	25,100	2.3848	60,678.80	59,859.06	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8314)	0.0000	1	(8.1297)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	5,300	2.3848	12,749.75	12,639.56	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1755)	0.0000	1	(1.7091)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	14,100	2.3848	35,910.94	33,626.00	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4670)	0.0000	1	(4.7863)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	100	2.3848	254.69	238.48	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0339)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	2,400	2.3848	6,112.50	5,723.58	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0795)	0.0000	1	(0.8147)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	25,300	2.3848	64,435.94	60,336.02	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8380)	0.0000	1	(8.5882)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	200	2.3848	509.38	476.96	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	8,600	2.3848	21,903.13	20,509.48	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2849)	0.0000	1	(2.9193)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	3,100	2.3848	7,895.31	7,392.95	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1027)	0.0000	1	(1.0523)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	1,300	2.3848	3,310.94	3,100.27	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0431)	0.0000	1	(0.4413)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	2,300	2.3848	5,857.81	5,485.09	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0762)	0.0000	1	(0.7807)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	8,600	2.3848	21,903.13	20,509.48	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2849)	0.0000	1	(2.9193)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	9,300	2.3848	23,685.94	22,178.85	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3080)	0.0000	1	(3.1569)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	500	2.3848	1,273.44	1,192.41	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0166)	0.0000	1	(0.1697)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	17,800	2.3848	45,334.38	42,449.85	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5896)	0.0000	1	(6.0423)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	2,000	2.3848	5,093.75	4,769.65	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0662)	0.0000	1	(0.6789)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	600	2.3848	1,528.13	1,430.89	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0199)	0.0000	1	(0.2037)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	3,600	2.3848	9,168.75	8,585.36	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1192)	0.0000	1	(1.2220)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601211.SH	01/14/2025	SDB3262867373	0	200	2.3848	509.38	476.96	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/14/2025	SDB3262867373	0	4,200	2.3848	10,696.88	10,016.26	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1391)	0.0000	1	(1.4257)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	25,100	2.4049	60,678.80	60,363.79	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8384)	0.0000	1	(8.1367)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	5,300	2.4049	12,749.75	12,746.14	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1770)	0.0000	1	(1.7105)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	14,100	2.4049	35,910.94	33,909.54	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4710)	0.0000	1	(4.7903)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	100	2.4049	254.69	240.49	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0340)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	2,400	2.4049	6,112.50	5,771.84	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0802)	0.0000	1	(0.8154)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	25,300	2.4049	64,435.94	60,844.78	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8451)	0.0000	1	(8.5953)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	200	2.4049	509.38	480.99	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	8,600	2.4049	21,903.13	20,682.42	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2873)	0.0000	1	(2.9217)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	3,100	2.4049	7,895.31	7,455.29	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1035)	0.0000	1	(1.0532)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	1,300	2.4049	3,310.94	3,126.41	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0434)	0.0000	1	(0.4417)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	2,300	2.4049	5,857.81	5,531.34	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0768)	0.0000	1	(0.7814)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	8,600	2.4049	21,903.13	20,682.42	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2873)	0.0000	1	(2.9217)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	9,300	2.4049	23,685.94	22,365.87	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3106)	0.0000	1	(3.1595)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	500	2.4049	1,273.44	1,202.47	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0167)	0.0000	1	(0.1699)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	17,800	2.4049	45,334.38	42,807.79	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5946)	0.0000	1	(6.0473)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	2,000	2.4049	5,093.75	4,809.86	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0668)	0.0000	1	(0.6795)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	600	2.4049	1,528.13	1,442.96	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0200)	0.0000	1	(0.2038)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	3,600	2.4049	9,168.75	8,657.76	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1202)	0.0000	1	(1.2230)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	200	2.4049	509.38	480.99	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/13/2025	SDB3262867373	0	4,200	2.4049	10,696.88	10,100.71	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1403)	0.0000	1	(1.4269)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	25,100	2.4113	60,678.80	60,522.73	0.0000	4.3300	50.00	0.00	(21.8949)	(2.5218)	0.0000	3	(24.4167)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	5,300	2.4113	12,749.75	12,779.70	0.0000	4.3300	50.00	0.00	(4.6005)	(0.5325)	0.0000	3	(5.1330)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	14,100	2.4113	35,910.94	33,998.82	0.0000	4.3300	50.00	0.00	(12.9579)	(1.4166)	0.0000	3	(14.3745)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	100	2.4113	254.69	241.13	0.0000	4.3300	50.00	0.00	(0.0919)	(0.0100)	0.0000	3	(0.1019)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	2,400	2.4113	6,112.50	5,787.03	0.0000	4.3300	50.00	0.00	(2.2056)	(0.2411)	0.0000	3	(2.4467)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	25,300	2.4113	64,435.94	61,004.98	0.0000	4.3300	50.00	0.00	(23.2506)	(2.5419)	0.0000	3	(25.7925)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	200	2.4113	509.38	482.25	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0201)	0.0000	3	(0.2039)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	8,600	2.4113	21,903.13	20,736.87	0.0000	4.3300	50.00	0.00	(7.9034)	(0.8640)	0.0000	3	(8.7674)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	3,100	2.4113	7,895.31	7,474.92	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3115)	0.0000	3	(3.1603)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	1,300	2.4113	3,310.94	3,134.64	0.0000	4.3300	50.00	0.00	(1.1947)	(0.1306)	0.0000	3	(1.3253)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	2,300	2.4113	5,857.81	5,545.91	0.0000	4.3300	50.00	0.00	(2.1137)	(0.2311)	0.0000	3	(2.3448)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	8,600	2.4113	21,903.13	20,736.87	0.0000	4.3300	50.00	0.00	(7.9034)	(0.8640)	0.0000	3	(8.7674)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	9,300	2.4113	23,685.94	22,424.76	0.0000	4.3300	50.00	0.00	(8.5467)	(0.9344)	0.0000	3	(9.4810)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	500	2.4113	1,273.44	1,205.63	0.0000	4.3300	50.00	0.00	(0.4595)	(0.0502)	0.0000	3	(0.5097)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	17,800	2.4113	45,334.38	42,920.50	0.0000	4.3300	50.00	0.00	(16.3582)	(1.7884)	0.0000	3	(18.1465)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	2,000	2.4113	5,093.75	4,822.53	0.0000	4.3300	50.00	0.00	(1.8380)	(0.2009)	0.0000	3	(2.0389)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	600	2.4113	1,528.13	1,446.76	0.0000	4.3300	50.00	0.00	(0.5514)	(0.0603)	0.0000	3	(0.6117)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	3,600	2.4113	9,168.75	8,680.55	0.0000	4.3300	50.00	0.00	(3.3084)	(0.3617)	0.0000	3	(3.6701)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	200	2.4113	509.38	482.25	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0201)	0.0000	3	(0.2039)	02/07/2025
601211.SH	01/10/2025	SDB3262867373	0	4,200	2.4113	10,696.88	10,127.31	0.0000	4.3300	50.00	0.00	(3.8598)	(0.4220)	0.0000	3	(4.2818)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	25,100	2.3855	60,678.80	59,875.62	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8316)	0.0000	1	(8.1299)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	5,300	2.3855	12,749.75	12,643.06	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1756)	0.0000	1	(1.7091)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	14,100	2.3855	35,910.94	33,635.31	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4672)	0.0000	1	(4.7864)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	100	2.3855	254.69	238.55	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0339)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	2,400	2.3855	6,112.50	5,725.16	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0795)	0.0000	1	(0.8147)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	25,300	2.3855	64,435.94	60,352.72	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8382)	0.0000	1	(8.5884)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	200	2.3855	509.38	477.10	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	8,600	2.3855	21,903.13	20,515.15	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2849)	0.0000	1	(2.9194)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	3,100	2.3855	7,895.31	7,395.00	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1027)	0.0000	1	(1.0523)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	1,300	2.3855	3,310.94	3,101.13	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0431)	0.0000	1	(0.4413)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	2,300	2.3855	5,857.81	5,486.61	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0762)	0.0000	1	(0.7808)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601211.SH	01/09/2025	SDB3262867373	0	8,600	2.3855	21,903.13	20,515.15	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2849)	0.0000	1	(2.9194)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	9,300	2.3855	23,685.94	22,184.99	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3081)	0.0000	1	(3.1570)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	500	2.3855	1,273.44	1,192.74	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0166)	0.0000	1	(0.1697)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	17,800	2.3855	45,334.38	42,461.60	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5897)	0.0000	1	(6.0425)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	2,000	2.3855	5,093.75	4,770.97	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0663)	0.0000	1	(0.6789)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	600	2.3855	1,528.13	1,431.29	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0199)	0.0000	1	(0.2037)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	3,600	2.3855	9,168.75	8,587.74	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1193)	0.0000	1	(1.2221)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	200	2.3855	509.38	477.10	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0066)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/09/2025	SDB3262867373	0	4,200	2.3855	10,696.88	10,019.03	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1392)	0.0000	1	(1.4257)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	25,100	2.3951	60,678.80	60,115.86	0.0000	4.3300	50.00	0.00	(7.2983)	(0.8349)	0.0000	1	(8.1333)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	5,300	2.3951	12,749.75	12,693.79	0.0000	4.3300	50.00	0.00	(1.5335)	(0.1763)	0.0000	1	(1.7098)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	14,100	2.3951	35,910.94	33,770.26	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4690)	0.0000	1	(4.7883)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	100	2.3951	254.69	239.51	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0033)	0.0000	1	(0.0340)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	2,400	2.3951	6,112.50	5,748.13	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0798)	0.0000	1	(0.8150)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	25,300	2.3951	64,435.94	60,594.87	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8416)	0.0000	1	(8.5918)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	200	2.3951	509.38	479.01	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	8,600	2.3951	21,903.13	20,597.46	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2861)	0.0000	1	(2.9205)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	3,100	2.3951	7,895.31	7,424.67	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1031)	0.0000	1	(1.0528)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	1,300	2.3951	3,310.94	3,113.57	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0432)	0.0000	1	(0.4415)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	2,300	2.3951	5,857.81	5,508.62	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0765)	0.0000	1	(0.7811)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	8,600	2.3951	21,903.13	20,597.46	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2861)	0.0000	1	(2.9205)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	9,300	2.3951	23,685.94	22,274.00	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3094)	0.0000	1	(3.1583)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	500	2.3951	1,273.44	1,197.53	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0166)	0.0000	1	(0.1698)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	17,800	2.3951	45,334.38	42,631.96	0.0000	4.3300	50.00	0.00	(5.4527)	(0.5921)	0.0000	1	(6.0448)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	2,000	2.3951	5,093.75	4,790.11	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0665)	0.0000	1	(0.6792)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	600	2.3951	1,528.13	1,437.03	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0200)	0.0000	1	(0.2038)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	3,600	2.3951	9,168.75	8,622.19	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1198)	0.0000	1	(1.2225)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	200	2.3951	509.38	479.01	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0679)	02/07/2025
601211.SH	01/08/2025	SDB3262867373	0	4,200	2.3951	10,696.88	10,059.23	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1397)	0.0000	1	(1.4263)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	14,100	2.4282	35,910.94	34,237.28	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4755)	0.0000	1	(4.7948)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	100	2.4282	254.69	242.82	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0034)	0.0000	1	(0.0340)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	2,400	2.4282	6,112.50	5,827.62	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0809)	0.0000	1	(0.8161)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	25,300	2.4282	64,435.94	61,432.85	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8532)	0.0000	1	(8.6034)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	200	2.4282	509.38	485.64	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0680)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	8,600	2.4282	21,903.13	20,882.31	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2900)	0.0000	1	(2.9245)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	3,100	2.4282	7,895.31	7,527.35	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1045)	0.0000	1	(1.0542)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	1,300	2.4282	3,310.94	3,156.63	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0438)	0.0000	1	(0.4421)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	2,300	2.4282	5,857.81	5,584.80	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0776)	0.0000	1	(0.7821)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	8,600	2.4282	21,903.13	20,882.31	0.0000	4.3300	50.00	0.00	(2.6345)	(0.2900)	0.0000	1	(2.9245)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	9,300	2.4282	23,685.94	22,582.04	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3136)	0.0000	1	(3.1625)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	500	2.4282	1,273.44	1,214.09	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0169)	0.0000	1	(0.1700)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	17,800	2.4282	45,334.38	43,221.53	0.0000	4.3300	50.00	0.00	(5.4527)	(0.6003)	0.0000	1	(6.0530)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	2,000	2.4282	5,093.75	4,856.35	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0674)	0.0000	1	(0.6801)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	600	2.4282	1,528.13	1,456.91	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0202)	0.0000	1	(0.2040)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	3,600	2.4282	9,168.75	8,741.43	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1214)	0.0000	1	(1.2242)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	200	2.4282	509.38	485.64	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0067)	0.0000	1	(0.0680)	02/07/2025
601211.SH	01/07/2025	SDB3262867373	0	4,200	2.4282	10,696.88	10,198.34	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1416)	0.0000	1	(1.4282)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	14,100	2.5469	35,910.94	35,910.94	0.0000	4.3300	50.00	0.00	(4.3193)	(0.4988)	0.0000	1	(4.8181)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	100	2.5469	254.69	254.69	0.0000	4.3300	50.00	0.00	(0.0306)	(0.0035)	0.0000	1	(0.0342)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	2,400	2.5469	6,112.50	6,112.50	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0849)	0.0000	1	(0.8201)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	25,300	2.5469	64,435.94	64,435.94	0.0000	4.3300	50.00	0.00	(7.7502)	(0.8949)	0.0000	1	(8.6452)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	200	2.5469	509.38	509.38	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0071)	0.0000	1	(0.0683)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	8,600	2.5469	21,903.13	21,903.13	0.0000	4.3300	50.00	0.00	(2.6345)	(0.3042)	0.0000	1	(2.9387)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601211.SH	01/06/2025	SDB3262867373	0	3,100	2.5469	7,895.31	7,895.31	0.0000	4.3300	50.00	0.00	(0.9496)	(0.1097)	0.0000	1	(1.0593)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	2,300	2.5469	3,310.94	3,310.94	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0460)	0.0000	1	(0.4442)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	1,300	2.5469	5,857.81	5,857.81	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0814)	0.0000	1	(0.7859)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	8,600	2.5469	21,903.13	21,903.13	0.0000	4.3300	50.00	0.00	(2.6345)	(0.3042)	0.0000	1	(2.9387)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	9,300	2.5469	23,685.94	23,685.94	0.0000	4.3300	50.00	0.00	(2.8489)	(0.3290)	0.0000	1	(3.1779)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	500	2.5469	1,273.44	1,273.44	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0177)	0.0000	1	(0.1709)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	17,800	2.5469	45,334.38	45,334.38	0.0000	4.3300	50.00	0.00	(5.4527)	(0.6296)	0.0000	1	(6.0824)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	2,000	2.5469	5,093.75	5,093.75	0.0000	4.3300	50.00	0.00	(0.6127)	(0.0707)	0.0000	1	(0.6834)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	600	2.5469	1,528.13	1,528.13	0.0000	4.3300	50.00	0.00	(0.1838)	(0.0212)	0.0000	1	(0.2050)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	3,600	2.5469	9,168.75	9,168.75	0.0000	4.3300	50.00	0.00	(1.1028)	(0.1273)	0.0000	1	(1.2301)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	200	2.5469	509.38	509.38	0.0000	4.3300	50.00	0.00	(0.0613)	(0.0071)	0.0000	1	(0.0683)	02/07/2025
601211.SH	01/06/2025	SDB3262867373	0	4,200	2.5469	10,696.88	10,696.88	0.0000	4.3300	50.00	0.00	(1.2866)	(0.1486)	0.0000	1	(1.4352)	02/07/2025
TOTAL GUOTAI JUNAN SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND													(470.0697)	(51.8055)	0.0000	(521.8753)	
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000728.ZK	01/17/2025	SDB3261097704	0	400	1.0889	456.66	435.57	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0060)	0.0000	1	(0.0610)	02/07/2025
000728.ZK	01/17/2025	SDB3261097704	0	200	1.0889	228.33	217.79	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0305)	02/07/2025
000728.ZK	01/17/2025	SDB3261097704	0	6,000	1.0889	6,849.93	6,533.59	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0907)	0.0000	1	(0.9146)	02/07/2025
000728.ZK	01/17/2025	SDB3261097704	0	12,200	1.0889	13,928.19	13,284.97	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1845)	0.0000	1	(1.8598)	02/07/2025
000728.ZK	01/16/2025	SDB3261097704	0	400	1.0552	456.66	422.09	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0059)	0.0000	1	(0.0608)	02/07/2025
000728.ZK	01/16/2025	SDB3261097704	0	200	1.0552	228.33	211.04	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
000728.ZK	01/16/2025	SDB3261097704	0	6,000	1.0552	6,849.93	6,331.33	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0879)	0.0000	1	(0.9118)	02/07/2025
000728.ZK	01/16/2025	SDB3261097704	0	12,200	1.0552	13,928.19	12,873.71	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1788)	0.0000	1	(1.8541)	02/07/2025
000728.ZK	01/15/2025	SDB3261097704	0	400	1.0238	456.66	409.53	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0057)	0.0000	1	(0.0606)	02/07/2025
000728.ZK	01/15/2025	SDB3261097704	0	200	1.0238	228.33	204.76	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0028)	0.0000	1	(0.0303)	02/07/2025
000728.ZK	01/15/2025	SDB3261097704	0	6,000	1.0238	6,849.93	6,142.88	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0853)	0.0000	1	(0.9092)	02/07/2025
000728.ZK	01/15/2025	SDB3261097704	0	12,200	1.0238	13,928.19	12,490.53	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1735)	0.0000	1	(1.8487)	02/07/2025
000728.ZK	01/14/2025	SDB3261097704	0	400	1.0421	456.66	416.83	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0058)	0.0000	1	(0.0607)	02/07/2025
000728.ZK	01/14/2025	SDB3261097704	0	200	1.0421	228.33	208.42	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
000728.ZK	01/14/2025	SDB3261097704	0	6,000	1.0421	6,849.93	6,252.51	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0868)	0.0000	1	(0.9107)	02/07/2025
000728.ZK	01/14/2025	SDB3261097704	0	12,200	1.0421	13,928.19	12,713.44	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1766)	0.0000	1	(1.8518)	02/07/2025
000728.ZK	01/13/2025	SDB3261097704	0	400	1.0521	456.66	420.83	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0058)	0.0000	1	(0.0608)	02/07/2025
000728.ZK	01/13/2025	SDB3261097704	0	200	1.0521	228.33	210.41	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
000728.ZK	01/13/2025	SDB3261097704	0	6,000	1.0521	6,849.93	6,312.44	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0877)	0.0000	1	(0.9116)	02/07/2025
000728.ZK	01/13/2025	SDB3261097704	0	12,200	1.0521	13,928.19	12,835.29	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1783)	0.0000	1	(1.8535)	02/07/2025
000728.ZK	01/10/2025	SDB3261097704	0	400	1.0632	456.66	425.28	0.0000	4.3300	50.00	0.00	(0.1648)	(0.0177)	0.0000	3	(0.1825)	02/07/2025
000728.ZK	01/10/2025	SDB3261097704	0	200	1.0632	228.33	212.64	0.0000	4.3300	50.00	0.00	(0.0824)	(0.0089)	0.0000	3	(0.0912)	02/07/2025
000728.ZK	01/10/2025	SDB3261097704	0	6,000	1.0632	6,849.93	6,379.15	0.0000	4.3300	50.00	0.00	(2.4717)	(0.2658)	0.0000	3	(2.7375)	02/07/2025
000728.ZK	01/10/2025	SDB3261097704	0	12,200	1.0632	13,928.19	12,970.94	0.0000	4.3300	50.00	0.00	(5.0258)	(0.5405)	0.0000	3	(5.5662)	02/07/2025
000728.ZK	01/09/2025	SDB3261097704	0	400	1.0507	456.66	420.28	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0058)	0.0000	1	(0.0608)	02/07/2025
000728.ZK	01/09/2025	SDB3261097704	0	200	1.0507	228.33	210.14	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
000728.ZK	01/09/2025	SDB3261097704	0	6,000	1.0507	6,849.93	6,304.20	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0876)	0.0000	1	(0.9115)	02/07/2025
000728.ZK	01/09/2025	SDB3261097704	0	12,200	1.0507	13,928.19	12,818.54	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1780)	0.0000	1	(1.8533)	02/07/2025
000728.ZK	01/08/2025	SDB3261097704	0	400	1.0564	456.66	422.58	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0059)	0.0000	1	(0.0608)	02/07/2025
000728.ZK	01/08/2025	SDB3261097704	0	200	1.0564	228.33	211.29	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0029)	0.0000	1	(0.0304)	02/07/2025
000728.ZK	01/08/2025	SDB3261097704	0	6,000	1.0564	6,849.93	6,338.65	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0880)	0.0000	1	(0.9119)	02/07/2025
000728.ZK	01/08/2025	SDB3261097704	0	12,200	1.0564	13,928.19	12,888.58	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1790)	0.0000	1	(1.8543)	02/07/2025
000728.ZK	01/07/2025	SDB3261097704	0	400	1.0863	456.66	434.53	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0060)	0.0000	1	(0.0610)	02/07/2025
000728.ZK	01/07/2025	SDB3261097704	0	200	1.0863	228.33	217.26	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0305)	02/07/2025
000728.ZK	01/07/2025	SDB3261097704	0	6,000	1.0863	6,849.93	6,517.95	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0905)	0.0000	1	(0.9144)	02/07/2025
000728.ZK	01/07/2025	SDB3261097704	0	12,200	1.0863	13,928.19	13,253.16	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1841)	0.0000	1	(1.8593)	02/07/2025
000728.ZK	01/06/2025	SDB3261097704	0	400	1.1417	456.66	456.66	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0063)	0.0000	1	(0.0613)	02/07/2025
000728.ZK	01/06/2025	SDB3261097704	0	200	1.1417	228.33	228.33	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0306)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000728.ZK	01/06/2025	SDB3261097704	0	6,000	1.1417	6,849.93	6,849.93	0.0000	4.3300	50.00	0.00	(0.8239)	(0.0951)	0.0000	1	(0.9190)	02/07/2025
000728.ZK	01/06/2025	SDB3261097704	0	12,200	1.1417	13,928.19	13,928.19	0.0000	4.3300	50.00	0.00	(1.6753)	(0.1934)	0.0000	1	(1.8687)	02/07/2025
TOTAL GUOYUAN SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												(30.9784)	(3.3388)	0.0000		(34.3172)	
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002008.ZK	01/17/2025	SDB3260123378	0	1,300	3.4546	4,438.25	4,491.03	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0624)	0.0000	1	(0.5962)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	2,100	3.4546	7,169.49	7,254.74	0.0000	4.3300	50.00	0.00	(0.8623)	(0.1008)	0.0000	1	(0.9631)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	1,700	3.4546	5,803.87	5,872.88	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0816)	0.0000	1	(0.7796)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	7,300	3.4546	24,922.50	25,218.84	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3503)	0.0000	1	(3.3479)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	400	3.4546	1,365.62	1,381.85	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0192)	0.0000	1	(0.1834)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	7,800	3.4546	26,629.52	26,946.16	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3743)	0.0000	1	(3.5772)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	400	3.4546	1,365.62	1,381.85	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0192)	0.0000	1	(0.1834)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	5,000	3.4546	17,070.21	17,273.18	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2399)	0.0000	1	(2.2931)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	200	3.4546	682.81	690.93	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0096)	0.0000	1	(0.0917)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	100	3.4546	341.40	345.46	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0048)	0.0000	1	(0.0459)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	2,200	3.4546	7,510.89	7,600.20	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1056)	0.0000	1	(1.0090)	02/07/2025
002008.ZK	01/17/2025	SDB3260123378	0	8,400	3.4546	28,677.94	29,018.94	0.0000	4.3300	50.00	0.00	(3.4493)	(0.4030)	0.0000	1	(3.8524)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	1,300	3.2962	4,438.25	4,285.07	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0595)	0.0000	1	(0.5933)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	2,100	3.2962	7,169.49	6,922.04	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0961)	0.0000	1	(0.9585)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	1,700	3.2962	5,803.87	5,603.56	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0778)	0.0000	1	(0.7759)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	7,300	3.2962	24,922.50	24,062.33	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3342)	0.0000	1	(3.3318)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	400	3.2962	1,365.62	1,318.48	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0183)	0.0000	1	(0.1826)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	7,800	3.2962	26,629.52	25,710.44	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3571)	0.0000	1	(3.5600)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	400	3.2962	1,365.62	1,318.48	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0183)	0.0000	1	(0.1826)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	23,300	3.2962	79,547.16	76,801.69	0.0000	4.3300	50.00	0.00	(9.5678)	(1.0667)	0.0000	1	(10.6344)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	200	3.2962	682.81	659.24	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0092)	0.0000	1	(0.0913)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	100	3.2962	341.40	329.62	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0046)	0.0000	1	(0.0456)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	2,200	3.2962	7,510.89	7,251.66	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1007)	0.0000	1	(1.0041)	02/07/2025
002008.ZK	01/16/2025	SDB3260123378	0	8,400	3.2962	28,677.94	27,688.16	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3846)	0.0000	1	(3.8339)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	1,300	3.3121	4,438.25	4,305.73	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0598)	0.0000	1	(0.5936)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	2,100	3.3121	7,169.49	6,955.41	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0966)	0.0000	1	(0.9589)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	1,700	3.3121	5,803.87	5,630.57	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0782)	0.0000	1	(0.7763)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	7,300	3.3121	24,922.50	24,178.33	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3358)	0.0000	1	(3.3334)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	400	3.3121	1,365.62	1,324.84	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0184)	0.0000	1	(0.1827)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	7,800	3.3121	26,629.52	25,834.38	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3588)	0.0000	1	(3.5618)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	400	3.3121	1,365.62	1,324.84	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0184)	0.0000	1	(0.1827)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	10,900	3.3121	37,213.05	36,101.89	0.0000	4.3300	50.00	0.00	(4.4759)	(0.5014)	0.0000	1	(4.9773)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	9,500	3.3121	32,433.39	31,464.95	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4370)	0.0000	1	(4.3380)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	30,900	3.3121	105,493.87	102,343.89	0.0000	4.3300	50.00	0.00	(12.6886)	(1.4214)	0.0000	1	(14.1100)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	200	3.3121	682.81	662.42	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0092)	0.0000	1	(0.0913)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	100	3.3121	341.40	331.21	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0046)	0.0000	1	(0.0457)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	2,200	3.3121	7,510.89	7,286.62	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1012)	0.0000	1	(1.0046)	02/07/2025
002008.ZK	01/15/2025	SDB3260123378	0	8,400	3.3121	28,677.94	27,821.64	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3864)	0.0000	1	(3.8357)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	1,300	3.2841	4,438.25	4,269.28	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0593)	0.0000	1	(0.5931)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	2,100	3.2841	7,169.49	6,896.53	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0958)	0.0000	1	(0.9581)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	1,700	3.2841	5,803.87	5,582.91	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0775)	0.0000	1	(0.7756)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	7,300	3.2841	24,922.50	23,973.66	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3330)	0.0000	1	(3.3306)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	400	3.2841	1,365.62	1,313.63	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0182)	0.0000	1	(0.1825)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	7,800	3.2841	26,629.52	25,615.69	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3558)	0.0000	1	(3.5587)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	400	3.2841	1,365.62	1,313.63	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0182)	0.0000	1	(0.1825)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	10,900	3.2841	37,213.05	35,796.29	0.0000	4.3300	50.00	0.00	(4.4759)	(0.4972)	0.0000	1	(4.9731)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	9,500	3.2841	32,433.39	31,198.60	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4333)	0.0000	1	(4.3343)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	30,900	3.2841	105,493.87	101,477.55	0.0000	4.3300	50.00	0.00	(12.6886)	(1.4094)	0.0000	1	(14.0980)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HAM'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002008.ZK	01/14/2025	SDB3260123378	0	200	3.2841	682.81	656.81	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0091)	0.0000	1	(0.0912)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	100	3.2841	341.40	328.41	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0046)	0.0000	1	(0.0456)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	2,200	3.2841	7,510.89	7,224.94	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1003)	0.0000	1	(1.0037)	02/07/2025
002008.ZK	01/14/2025	SDB3260123378	0	8,400	3.2841	28,677.94	27,586.13	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3831)	0.0000	1	(3.8325)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	1,300	3.2175	4,438.25	4,182.70	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0581)	0.0000	1	(0.5919)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	2,100	3.2175	7,169.49	6,756.68	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0938)	0.0000	1	(0.9562)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	1,700	3.2175	5,803.87	5,469.69	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0760)	0.0000	1	(0.7740)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	7,300	3.2175	24,922.50	23,487.49	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3262)	0.0000	1	(3.3238)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	400	3.2175	1,365.62	1,286.99	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0179)	0.0000	1	(0.1821)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	7,800	3.2175	26,629.52	25,096.23	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3486)	0.0000	1	(3.5515)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	400	3.2175	1,365.62	1,286.99	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0179)	0.0000	1	(0.1821)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	10,900	3.2175	37,213.05	35,070.37	0.0000	4.3300	50.00	0.00	(4.4759)	(0.4871)	0.0000	1	(4.9630)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	9,500	3.2175	32,433.39	30,565.92	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4245)	0.0000	1	(4.3255)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	30,900	3.2175	105,493.87	99,419.67	0.0000	4.3300	50.00	0.00	(12.6886)	(1.3808)	0.0000	1	(14.0694)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	200	3.2175	682.81	643.49	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0089)	0.0000	1	(0.0911)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	100	3.2175	341.40	321.75	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0045)	0.0000	1	(0.0455)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	2,200	3.2175	7,510.89	7,078.42	0.0000	4.3300	50.00	0.00	(0.9034)	(0.0983)	0.0000	1	(1.0017)	02/07/2025
002008.ZK	01/13/2025	SDB3260123378	0	8,400	3.2175	28,677.94	27,026.71	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3754)	0.0000	1	(3.8247)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	1,300	3.2550	4,438.25	4,231.50	0.0000	4.3300	50.00	0.00	(1.6015)	(0.1763)	0.0000	3	(1.7778)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	2,100	3.2550	7,169.49	6,835.50	0.0000	4.3300	50.00	0.00	(2.5870)	(0.2848)	0.0000	3	(2.8718)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	1,700	3.2550	5,803.87	5,533.50	0.0000	4.3300	50.00	0.00	(2.0942)	(0.2306)	0.0000	3	(2.3248)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	7,300	3.2550	24,922.50	23,761.51	0.0000	4.3300	50.00	0.00	(8.9929)	(0.9901)	0.0000	3	(9.9829)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	400	3.2550	1,365.62	1,302.00	0.0000	4.3300	50.00	0.00	(0.4928)	(0.0543)	0.0000	3	(0.5470)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	7,800	3.2550	26,629.52	25,389.02	0.0000	4.3300	50.00	0.00	(9.6088)	(1.0579)	0.0000	3	(10.6667)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	400	3.2550	1,365.62	1,302.00	0.0000	4.3300	50.00	0.00	(0.4928)	(0.0543)	0.0000	3	(0.5470)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	10,900	3.2550	37,213.05	35,479.52	0.0000	4.3300	50.00	0.00	(13.4277)	(1.4783)	0.0000	3	(14.9060)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	9,500	3.2550	32,433.39	30,922.52	0.0000	4.3300	50.00	0.00	(11.7030)	(1.2884)	0.0000	3	(12.9915)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	30,900	3.2550	105,493.87	100,579.56	0.0000	4.3300	50.00	0.00	(38.0657)	(4.1908)	0.0000	3	(42.2565)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	200	3.2550	682.81	651.00	0.0000	4.3300	50.00	0.00	(0.2464)	(0.0271)	0.0000	3	(0.2735)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	100	3.2550	341.40	325.50	0.0000	4.3300	50.00	0.00	(0.1232)	(0.0136)	0.0000	3	(0.1368)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	2,200	3.2550	7,510.89	7,161.00	0.0000	4.3300	50.00	0.00	(2.7102)	(0.2984)	0.0000	3	(3.0086)	02/07/2025
002008.ZK	01/10/2025	SDB3260123378	0	8,400	3.2550	28,677.94	27,342.02	0.0000	4.3300	50.00	0.00	(10.3480)	(1.1393)	0.0000	3	(11.4872)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	1,300	3.1942	4,438.25	4,152.51	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0577)	0.0000	1	(0.5915)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	2,100	3.1942	7,169.49	6,707.90	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0932)	0.0000	1	(0.9555)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	1,700	3.1942	5,803.87	5,430.20	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0754)	0.0000	1	(0.7735)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	7,300	3.1942	24,922.50	23,317.93	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3239)	0.0000	1	(3.3215)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	400	3.1942	1,365.62	1,277.69	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0177)	0.0000	1	(0.1820)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	7,800	3.1942	26,629.52	24,915.05	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3460)	0.0000	1	(3.5490)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	400	3.1942	1,365.62	1,277.69	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0177)	0.0000	1	(0.1820)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	10,900	3.1942	37,213.05	34,817.18	0.0000	4.3300	50.00	0.00	(4.4759)	(0.4836)	0.0000	1	(4.9595)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	9,500	3.1942	32,433.39	30,345.25	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4215)	0.0000	1	(4.3225)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	30,900	3.1942	105,493.87	98,701.92	0.0000	4.3300	50.00	0.00	(12.6886)	(1.3709)	0.0000	1	(14.0594)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	200	3.1942	682.81	638.85	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0089)	0.0000	1	(0.0910)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	100	3.1942	341.40	319.42	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0455)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	2,200	3.1942	7,510.89	7,027.32	0.0000	4.3300	50.00	0.00	(0.9034)	(0.0976)	0.0000	1	(1.0010)	02/07/2025
002008.ZK	01/09/2025	SDB3260123378	0	8,400	3.1942	28,677.94	26,831.59	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3727)	0.0000	1	(3.8220)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	1,300	3.1911	4,438.25	4,148.47	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0576)	0.0000	1	(0.5914)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	2,100	3.1911	7,169.49	6,701.38	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0931)	0.0000	1	(0.9554)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	1,700	3.1911	5,803.87	5,424.93	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0753)	0.0000	1	(0.7734)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	7,300	3.1911	24,922.50	23,295.28	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3235)	0.0000	1	(3.3212)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	400	3.1911	1,365.62	1,276.45	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0177)	0.0000	1	(0.1820)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	7,800	3.1911	26,629.52	24,890.85	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3457)	0.0000	1	(3.5486)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	400	3.1911	1,365.62	1,276.45	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0177)	0.0000	1	(0.1820)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002008.ZK	01/08/2025	SDB3260123378	0	10,900	3.1911	37,213.05	34,783.36	0.0000	4.3300	50.00	0.00	(4.4759)	(0.4831)	0.0000	1	(4.9590)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	9,500	3.1911	32,433.39	30,315.77	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4211)	0.0000	1	(4.3221)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	30,900	3.1911	105,493.87	98,606.04	0.0000	4.3300	50.00	0.00	(12.6886)	(1.3695)	0.0000	1	(14.0581)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	200	3.1911	682.81	638.23	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0089)	0.0000	1	(0.0910)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	100	3.1911	341.40	319.11	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0455)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	2,200	3.1911	7,510.89	7,020.49	0.0000	4.3300	50.00	0.00	(0.9034)	(0.0975)	0.0000	1	(1.0009)	02/07/2025
002008.ZK	01/08/2025	SDB3260123378	0	8,400	3.1911	28,677.94	26,805.53	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3723)	0.0000	1	(3.8216)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	1,300	3.2713	4,438.25	4,252.66	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0591)	0.0000	1	(0.5929)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	2,100	3.2713	7,169.49	6,869.68	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0954)	0.0000	1	(0.9577)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	1,700	3.2713	5,803.87	5,561.17	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0772)	0.0000	1	(0.7753)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	7,300	3.2713	24,922.50	23,880.30	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3317)	0.0000	1	(3.3293)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	400	3.2713	1,365.62	1,308.51	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0182)	0.0000	1	(0.1824)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	7,800	3.2713	26,629.52	25,515.94	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3544)	0.0000	1	(3.5573)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	400	3.2713	1,365.62	1,308.51	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0182)	0.0000	1	(0.1824)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	10,900	3.2713	37,213.05	35,656.89	0.0000	4.3300	50.00	0.00	(4.4759)	(0.4952)	0.0000	1	(4.9711)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	9,500	3.2713	32,433.39	31,077.10	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4316)	0.0000	1	(4.3326)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	30,900	3.2713	105,493.87	101,082.37	0.0000	4.3300	50.00	0.00	(12.6886)	(1.4039)	0.0000	1	(14.0925)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	200	3.2713	682.81	654.25	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0091)	0.0000	1	(0.0912)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	100	3.2713	341.40	327.13	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0045)	0.0000	1	(0.0456)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	2,200	3.2713	7,510.89	7,196.80	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1000)	0.0000	1	(1.0033)	02/07/2025
002008.ZK	01/07/2025	SDB3260123378	0	8,400	3.2713	28,677.94	27,478.70	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3816)	0.0000	1	(3.8310)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	1,300	3.4140	4,438.25	4,438.25	0.0000	4.3300	50.00	0.00	(0.5338)	(0.0616)	0.0000	1	(0.5955)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	2,100	3.4140	7,169.49	7,169.49	0.0000	4.3300	50.00	0.00	(0.8623)	(0.0996)	0.0000	1	(0.9619)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	1,700	3.4140	5,803.87	5,803.87	0.0000	4.3300	50.00	0.00	(0.6981)	(0.0806)	0.0000	1	(0.7787)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	7,300	3.4140	24,922.50	24,922.50	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3461)	0.0000	1	(3.3438)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	400	3.4140	1,365.62	1,365.62	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0190)	0.0000	1	(0.1832)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	7,800	3.4140	26,629.52	26,629.52	0.0000	4.3300	50.00	0.00	(3.2029)	(0.3699)	0.0000	1	(3.5728)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	400	3.4140	1,365.62	1,365.62	0.0000	4.3300	50.00	0.00	(0.1643)	(0.0190)	0.0000	1	(0.1832)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	10,900	3.4140	37,213.05	37,213.05	0.0000	4.3300	50.00	0.00	(4.4759)	(0.5168)	0.0000	1	(4.9928)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	9,500	3.4140	32,433.39	32,433.39	0.0000	4.3300	50.00	0.00	(3.9010)	(0.4505)	0.0000	1	(4.3515)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	30,900	3.4140	105,493.87	105,493.87	0.0000	4.3300	50.00	0.00	(12.6886)	(1.4652)	0.0000	1	(14.1538)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	200	3.4140	682.81	682.81	0.0000	4.3300	50.00	0.00	(0.0821)	(0.0095)	0.0000	1	(0.0916)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	100	3.4140	341.40	341.40	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0047)	0.0000	1	(0.0458)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	2,200	3.4140	7,510.89	7,510.89	0.0000	4.3300	50.00	0.00	(0.9034)	(0.1043)	0.0000	1	(1.0077)	02/07/2025
002008.ZK	01/06/2025	SDB3260123378	0	8,400	3.4140	28,677.94	28,677.94	0.0000	4.3300	50.00	0.00	(3.4493)	(0.3983)	0.0000	1	(3.8476)	02/07/2025
TOTAL HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(379.4662)	(42.0257)	0.0000		(421.4919)	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603258.SH	01/17/2025	SDB3260123366	0	200	2.7618	523.65	552.36	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0077)	0.0000	1	(0.0707)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	700	2.7618	1,831.34	1,933.26	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0269)	0.0000	1	(0.2471)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,500	2.7618	3,890.46	4,142.70	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0575)	0.0000	1	(0.5255)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	500	2.7618	1,311.28	1,380.90	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0192)	0.0000	1	(0.1769)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	2,200	2.7618	5,904.11	6,075.97	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0844)	0.0000	1	(0.7945)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,300	2.7618	3,526.85	3,590.34	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0499)	0.0000	1	(0.4741)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,500	2.7618	4,074.32	4,142.70	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0575)	0.0000	1	(0.5476)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	3,100	2.7618	8,420.25	8,561.59	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1189)	0.0000	1	(1.1317)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,100	2.7618	2,987.83	3,037.98	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0422)	0.0000	1	(0.4016)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	5,900	2.7618	16,025.64	16,294.64	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2263)	0.0000	1	(2.1538)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	600	2.7618	1,629.73	1,657.08	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0230)	0.0000	1	(0.2190)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,400	2.7618	3,802.70	3,866.52	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0537)	0.0000	1	(0.5111)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	200	2.7618	543.24	552.36	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0077)	0.0000	1	(0.0730)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	100	2.7618	271.62	276.18	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0365)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	100	2.7618	271.62	276.18	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0365)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/17/2025	SDB3260123366	0	500	2.7618	1,358.11	1,380.90	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0192)	0.0000	1	(0.1825)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,300	2.7618	3,531.07	3,590.34	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0499)	0.0000	1	(0.4746)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	500	2.7618	1,358.11	1,380.90	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0192)	0.0000	1	(0.1825)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	600	2.7618	1,629.73	1,657.08	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0230)	0.0000	1	(0.2190)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	300	2.7618	814.86	828.54	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0115)	0.0000	1	(0.1095)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	200	2.7618	543.24	552.36	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0077)	0.0000	1	(0.0730)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	300	2.7618	814.86	828.54	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0115)	0.0000	1	(0.1095)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	100	2.7618	271.62	276.18	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0365)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,100	2.7618	2,987.83	3,037.98	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0422)	0.0000	1	(0.4016)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	4,200	2.7618	11,408.09	11,599.57	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1611)	0.0000	1	(1.5332)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	200	2.7618	543.24	552.36	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0077)	0.0000	1	(0.0730)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,100	2.7618	2,987.83	3,037.98	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0422)	0.0000	1	(0.4016)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	2,600	2.7618	7,062.15	7,180.69	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0997)	0.0000	1	(0.9492)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	4,500	2.7618	12,222.95	12,428.11	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1726)	0.0000	1	(1.6428)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	3,900	2.7618	10,593.22	10,771.03	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1496)	0.0000	1	(1.4237)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	33,800	2.7618	91,807.93	93,348.94	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2965)	0.0000	1	(12.3390)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	3,700	2.7618	10,049.98	10,218.67	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1419)	0.0000	1	(1.3507)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	700	2.7618	1,901.35	1,933.26	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0269)	0.0000	1	(0.2555)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	2,400	2.7618	6,518.91	6,628.33	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0921)	0.0000	1	(0.8761)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	6,500	2.7618	17,655.37	17,951.72	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2493)	0.0000	1	(2.3729)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	3,100	2.7618	8,420.25	8,561.59	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1189)	0.0000	1	(1.1317)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	9,000	2.7618	24,445.90	24,856.23	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3452)	0.0000	1	(3.2855)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	800	2.7618	2,172.97	2,209.44	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0307)	0.0000	1	(0.2920)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	7,300	2.7618	19,828.34	20,161.16	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2800)	0.0000	1	(2.6649)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	4,400	2.7618	11,951.33	12,151.93	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1688)	0.0000	1	(1.6063)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	2,300	2.7618	6,247.29	6,352.15	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0882)	0.0000	1	(0.8396)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	1,000	2.7618	2,716.21	2,761.80	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0384)	0.0000	1	(0.3651)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	500	2.7618	1,358.11	1,380.90	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0192)	0.0000	1	(0.1825)	02/07/2025
603258.SH	01/17/2025	SDB3260123366	0	200	2.7618	543.24	552.36	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0077)	0.0000	1	(0.0730)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	200	2.6245	523.65	524.89	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0073)	0.0000	1	(0.0703)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	700	2.6245	1,831.34	1,837.12	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0255)	0.0000	1	(0.2458)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,500	2.6245	3,890.46	3,936.69	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0547)	0.0000	1	(0.5226)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	500	2.6245	1,311.28	1,312.23	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0182)	0.0000	1	(0.1759)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	2,200	2.6245	5,904.11	5,773.81	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0802)	0.0000	1	(0.7903)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,300	2.6245	3,526.85	3,411.80	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0474)	0.0000	1	(0.4716)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,500	2.6245	4,074.32	3,936.69	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0547)	0.0000	1	(0.5447)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	3,100	2.6245	8,420.25	8,135.82	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1130)	0.0000	1	(1.1258)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,100	2.6245	2,987.83	2,886.90	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0401)	0.0000	1	(0.3995)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	5,900	2.6245	16,025.64	15,484.30	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2151)	0.0000	1	(2.1426)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	600	2.6245	1,629.73	1,574.67	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0219)	0.0000	1	(0.2179)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,400	2.6245	3,802.70	3,674.24	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0510)	0.0000	1	(0.5084)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	200	2.6245	543.24	524.89	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	100	2.6245	271.62	262.45	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	100	2.6245	271.62	262.45	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	500	2.6245	1,358.11	1,312.23	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0182)	0.0000	1	(0.1816)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,300	2.6245	3,531.07	3,411.80	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0474)	0.0000	1	(0.4721)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	500	2.6245	1,358.11	1,312.23	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0182)	0.0000	1	(0.1816)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	600	2.6245	1,629.73	1,574.67	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0219)	0.0000	1	(0.2179)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	300	2.6245	814.86	787.34	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0109)	0.0000	1	(0.1089)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	200	2.6245	543.24	524.89	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	300	2.6245	814.86	787.34	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0109)	0.0000	1	(0.1089)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	100	2.6245	271.62	262.45	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,100	2.6245	2,987.83	2,886.90	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0401)	0.0000	1	(0.3995)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/16/2025	SDB3260123366	0	4,200	2.6245	11,408.09	11,022.72	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1531)	0.0000	1	(1.5252)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	200	2.6245	543.24	524.89	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,100	2.6245	2,987.83	2,886.90	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0401)	0.0000	1	(0.3995)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	2,600	2.6245	7,062.15	6,823.59	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0948)	0.0000	1	(0.9442)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	4,500	2.6245	12,222.95	11,810.06	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1640)	0.0000	1	(1.6342)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	3,900	2.6245	10,593.22	10,235.39	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1422)	0.0000	1	(1.4163)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	33,800	2.6245	91,807.93	88,706.68	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2320)	0.0000	1	(12.2745)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	3,700	2.6245	10,049.98	9,710.49	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1349)	0.0000	1	(1.3437)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	700	2.6245	1,901.35	1,837.12	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0255)	0.0000	1	(0.2542)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	2,400	2.6245	6,518.91	6,298.70	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0875)	0.0000	1	(0.8716)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	6,500	2.6245	17,655.37	17,058.98	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2369)	0.0000	1	(2.3605)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	3,100	2.6245	8,420.25	8,135.82	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1130)	0.0000	1	(1.1258)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	9,000	2.6245	24,445.90	23,620.12	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3281)	0.0000	1	(3.2684)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	800	2.6245	2,172.97	2,099.57	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0292)	0.0000	1	(0.2905)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	7,300	2.6245	19,828.34	19,158.54	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2661)	0.0000	1	(2.6510)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	4,400	2.6245	11,951.33	11,547.62	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1604)	0.0000	1	(1.5979)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	2,300	2.6245	6,247.29	6,036.25	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0838)	0.0000	1	(0.8352)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	1,000	2.6245	2,716.21	2,624.46	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0365)	0.0000	1	(0.3632)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	500	2.6245	1,358.11	1,312.23	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0182)	0.0000	1	(0.1816)	02/07/2025
603258.SH	01/16/2025	SDB3260123366	0	200	2.6245	543.24	524.89	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	200	2.6758	523.65	535.16	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0074)	0.0000	1	(0.0704)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	700	2.6758	1,831.34	1,873.05	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0260)	0.0000	1	(0.2463)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,500	2.6758	3,890.46	4,013.68	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0557)	0.0000	1	(0.5237)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	500	2.6758	1,311.28	1,337.89	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0186)	0.0000	1	(0.1763)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	2,200	2.6758	5,904.11	5,886.73	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0818)	0.0000	1	(0.7919)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,300	2.6758	3,526.85	3,478.52	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0483)	0.0000	1	(0.4725)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,500	2.6758	4,074.32	4,013.68	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0557)	0.0000	1	(0.5458)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	3,100	2.6758	8,420.25	8,294.93	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1152)	0.0000	1	(1.1280)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,100	2.6758	2,987.83	2,943.36	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0409)	0.0000	1	(0.4002)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	5,900	2.6758	16,025.64	15,787.13	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2193)	0.0000	1	(2.1468)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	600	2.6758	1,629.73	1,605.47	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0223)	0.0000	1	(0.2183)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,400	2.6758	3,802.70	3,746.10	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0520)	0.0000	1	(0.5094)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	200	2.6758	543.24	535.16	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	100	2.6758	271.62	267.58	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	100	2.6758	271.62	267.58	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	500	2.6758	1,358.11	1,337.89	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1819)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,300	2.6758	3,531.07	3,478.52	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0483)	0.0000	1	(0.4730)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	500	2.6758	1,358.11	1,337.89	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1819)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	600	2.6758	1,629.73	1,605.47	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0223)	0.0000	1	(0.2183)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	300	2.6758	814.86	802.74	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1092)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	200	2.6758	543.24	535.16	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	300	2.6758	814.86	802.74	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1092)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	100	2.6758	271.62	267.58	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,100	2.6758	2,987.83	2,943.36	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0409)	0.0000	1	(0.4002)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	4,200	2.6758	11,408.09	11,238.30	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1561)	0.0000	1	(1.5282)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	200	2.6758	543.24	535.16	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,100	2.6758	2,987.83	2,943.36	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0409)	0.0000	1	(0.4002)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	2,600	2.6758	7,062.15	6,957.04	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0966)	0.0000	1	(0.9460)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	4,500	2.6758	12,222.95	12,041.03	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1672)	0.0000	1	(1.6374)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	3,900	2.6758	10,593.22	10,435.56	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1449)	0.0000	1	(1.4191)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	33,800	2.6758	91,807.93	90,441.53	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2561)	0.0000	1	(12.2986)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	3,700	2.6758	10,049.98	9,900.40	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1375)	0.0000	1	(1.3463)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	700	2.6758	1,901.35	1,873.05	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0260)	0.0000	1	(0.2547)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/15/2025	SDB3260123366	0	2,400	2.6758	6,518.91	6,421.88	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0892)	0.0000	1	(0.8733)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	6,500	2.6758	17,655.37	17,392.60	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2416)	0.0000	1	(2.3651)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	3,100	2.6758	8,420.25	8,294.93	0.0000	4.3300	50.00	0.00	(0.1028)	(0.1152)	0.0000	1	(1.1280)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	9,000	2.6758	24,445.90	24,082.06	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3345)	0.0000	1	(3.2748)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	800	2.6758	2,172.97	2,140.63	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0297)	0.0000	1	(0.2911)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	7,300	2.6758	19,828.34	19,533.23	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2713)	0.0000	1	(2.6562)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	4,400	2.6758	11,951.33	11,773.45	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1635)	0.0000	1	(1.6010)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	2,300	2.6758	6,247.29	6,154.31	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0855)	0.0000	1	(0.8369)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	1,000	2.6758	2,716.21	2,675.78	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0372)	0.0000	1	(0.3639)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	500	2.6758	1,358.11	1,337.89	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1819)	02/07/2025
603258.SH	01/15/2025	SDB3260123366	0	200	2.6758	543.24	535.16	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	200	2.6855	523.65	537.10	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0075)	0.0000	1	(0.0704)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	700	2.6855	1,831.34	1,879.83	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0261)	0.0000	1	(0.2464)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,500	2.6855	3,890.46	4,028.22	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0559)	0.0000	1	(0.5239)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	500	2.6855	1,311.28	1,342.74	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0186)	0.0000	1	(0.1764)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	2,200	2.6855	5,904.11	5,908.05	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0821)	0.0000	1	(0.7922)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,300	2.6855	3,526.85	3,491.12	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0485)	0.0000	1	(0.4727)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,500	2.6855	4,074.32	4,028.22	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0559)	0.0000	1	(0.5460)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	3,100	2.6855	8,420.25	8,324.98	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1156)	0.0000	1	(1.1284)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,100	2.6855	2,987.83	2,954.02	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0410)	0.0000	1	(0.4004)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	5,900	2.6855	16,025.64	15,844.31	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2201)	0.0000	1	(2.1476)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	600	2.6855	1,629.73	1,611.29	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	1	(0.2184)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,400	2.6855	3,802.70	3,759.67	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0522)	0.0000	1	(0.5096)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	200	2.6855	543.24	537.10	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	100	2.6855	271.62	268.55	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	100	2.6855	271.62	268.55	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	500	2.6855	1,358.11	1,342.74	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1820)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,300	2.6855	3,531.07	3,491.12	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0485)	0.0000	1	(0.4732)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	500	2.6855	1,358.11	1,342.74	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1820)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	600	2.6855	1,629.73	1,611.29	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	1	(0.2184)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	300	2.6855	814.86	805.64	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0112)	0.0000	1	(0.1092)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	200	2.6855	543.24	537.10	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	300	2.6855	814.86	805.64	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0112)	0.0000	1	(0.1092)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	100	2.6855	271.62	268.55	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,100	2.6855	2,987.83	2,954.02	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0410)	0.0000	1	(0.4004)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	4,200	2.6855	11,408.09	11,279.00	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1567)	0.0000	1	(1.5288)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	200	2.6855	543.24	537.10	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,100	2.6855	2,987.83	2,954.02	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0410)	0.0000	1	(0.4004)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	2,600	2.6855	7,062.15	6,982.24	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0970)	0.0000	1	(0.9464)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	4,500	2.6855	12,222.95	12,084.65	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1678)	0.0000	1	(1.6380)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	3,900	2.6855	10,593.22	10,473.36	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1455)	0.0000	1	(1.4196)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	33,800	2.6855	91,807.93	90,769.12	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2607)	0.0000	1	(12.3031)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	3,700	2.6855	10,049.98	9,936.26	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1380)	0.0000	1	(1.3468)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	700	2.6855	1,901.35	1,879.83	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0261)	0.0000	1	(0.2548)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	2,400	2.6855	6,518.91	6,445.14	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0895)	0.0000	1	(0.8736)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	6,500	2.6855	17,655.37	17,455.60	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2424)	0.0000	1	(2.3660)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	3,100	2.6855	8,420.25	8,324.98	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1156)	0.0000	1	(1.1284)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	9,000	2.6855	24,445.90	24,169.29	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3357)	0.0000	1	(3.2760)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	800	2.6855	2,172.97	2,148.38	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0298)	0.0000	1	(0.2912)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	7,300	2.6855	19,828.34	19,603.98	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2723)	0.0000	1	(2.6572)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	4,400	2.6855	11,951.33	11,816.10	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1641)	0.0000	1	(1.6016)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	2,300	2.6855	6,247.29	6,176.60	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0858)	0.0000	1	(0.8372)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	1,000	2.6855	2,716.21	2,685.48	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0373)	0.0000	1	(0.3640)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/14/2025	SDB3260123366	0	500	2.6855	1,358.11	1,342.74	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0186)	0.0000	1	(0.1820)	02/07/2025
603258.SH	01/14/2025	SDB3260123366	0	200	2.6855	543.24	537.10	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0728)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	200	2.6540	523.65	530.80	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0074)	0.0000	1	(0.0704)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	700	2.6540	1,831.34	1,857.80	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0258)	0.0000	1	(0.2461)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,500	2.6540	3,890.46	3,981.00	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0553)	0.0000	1	(0.5232)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	500	2.6540	1,311.28	1,327.00	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0184)	0.0000	1	(0.1761)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	2,200	2.6540	5,904.11	5,838.80	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0811)	0.0000	1	(0.7912)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,300	2.6540	3,526.85	3,450.20	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0479)	0.0000	1	(0.4721)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,500	2.6540	4,074.32	3,981.00	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0553)	0.0000	1	(0.5453)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	3,100	2.6540	8,420.25	8,227.40	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1143)	0.0000	1	(1.1270)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,100	2.6540	2,987.83	2,919.40	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0405)	0.0000	1	(0.3999)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	5,900	2.6540	16,025.64	15,658.60	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2175)	0.0000	1	(2.1450)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	600	2.6540	1,629.73	1,592.40	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0221)	0.0000	1	(0.2181)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,400	2.6540	3,802.70	3,715.60	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0516)	0.0000	1	(0.5090)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	200	2.6540	543.24	530.80	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	100	2.6540	271.62	265.40	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	100	2.6540	271.62	265.40	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	500	2.6540	1,358.11	1,327.00	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,300	2.6540	3,531.07	3,450.20	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0479)	0.0000	1	(0.4726)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	500	2.6540	1,358.11	1,327.00	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	600	2.6540	1,629.73	1,592.40	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0221)	0.0000	1	(0.2181)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	300	2.6540	814.86	796.20	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1091)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	200	2.6540	543.24	530.80	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	300	2.6540	814.86	796.20	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1091)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	100	2.6540	271.62	265.40	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,100	2.6540	2,987.83	2,919.40	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0405)	0.0000	1	(0.3999)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	4,200	2.6540	11,408.09	11,146.80	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1548)	0.0000	1	(1.5270)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	200	2.6540	543.24	530.80	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,100	2.6540	2,987.83	2,919.40	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0405)	0.0000	1	(0.3999)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	2,600	2.6540	7,062.15	6,900.40	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0958)	0.0000	1	(0.9453)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	4,500	2.6540	12,222.95	11,943.00	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1659)	0.0000	1	(1.6360)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	3,900	2.6540	10,593.22	10,350.60	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1438)	0.0000	1	(1.4179)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	33,800	2.6540	91,807.93	89,705.20	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2459)	0.0000	1	(12.2884)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	3,700	2.6540	10,049.98	9,819.80	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1364)	0.0000	1	(1.3452)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	700	2.6540	1,901.35	1,857.80	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0258)	0.0000	1	(0.2545)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	2,400	2.6540	6,518.91	6,369.60	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0885)	0.0000	1	(0.8725)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	6,500	2.6540	17,655.37	17,251.00	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2396)	0.0000	1	(2.3631)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	3,100	2.6540	8,420.25	8,227.40	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1143)	0.0000	1	(1.1270)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	9,000	2.6540	24,445.90	23,886.00	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3318)	0.0000	1	(3.2720)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	800	2.6540	2,172.97	2,123.20	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0295)	0.0000	1	(0.2908)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	7,300	2.6540	19,828.34	19,374.20	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2691)	0.0000	1	(2.6540)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	4,400	2.6540	11,951.33	11,677.60	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1622)	0.0000	1	(1.5997)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	2,300	2.6540	6,247.29	6,104.20	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0848)	0.0000	1	(0.8362)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	1,000	2.6540	2,716.21	2,654.00	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0369)	0.0000	1	(0.3636)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	500	2.6540	1,358.11	1,327.00	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/13/2025	SDB3260123366	0	200	2.6540	543.24	530.80	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	200	2.6907	523.65	538.14	0.0000	4.3300	50.00	0.00	(0.1890)	(0.0224)	0.0000	3	(0.2114)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	700	2.6907	1,831.34	1,883.49	0.0000	4.3300	50.00	0.00	(0.6608)	(0.0785)	0.0000	3	(0.7393)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,500	2.6907	3,890.46	4,036.04	0.0000	4.3300	50.00	0.00	(1.4038)	(0.1682)	0.0000	3	(1.5720)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	500	2.6907	1,311.28	1,345.35	0.0000	4.3300	50.00	0.00	(0.4732)	(0.0561)	0.0000	3	(0.5292)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	2,200	2.6907	5,904.11	5,919.52	0.0000	4.3300	50.00	0.00	(2.1304)	(0.2466)	0.0000	3	(2.3770)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,300	2.6907	3,526.85	3,497.90	0.0000	4.3300	50.00	0.00	(1.2726)	(0.1457)	0.0000	3	(1.4183)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,500	2.6907	4,074.32	4,036.04	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1682)	0.0000	3	(1.6383)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/10/2025	SDB3260123366	0	3,100	2.6907	8,420.25	8,341.15	0.0000	4.3300	50.00	0.00	(3.0383)	(0.3475)	0.0000	3	(3.3859)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,100	2.6907	2,987.83	2,959.76	0.0000	4.3300	50.00	0.00	(1.0781)	(0.1233)	0.0000	3	(1.2014)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	5,900	2.6907	16,025.64	15,875.09	0.0000	4.3300	50.00	0.00	(5.7826)	(0.6615)	0.0000	3	(6.4440)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	600	2.6907	1,629.73	1,614.42	0.0000	4.3300	50.00	0.00	(0.5881)	(0.0673)	0.0000	3	(0.6553)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,400	2.6907	3,802.70	3,766.97	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1570)	0.0000	3	(1.5291)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	200	2.6907	543.24	538.14	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	3	(0.2184)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	100	2.6907	271.62	269.07	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0112)	0.0000	3	(0.1092)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	100	2.6907	271.62	269.07	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0112)	0.0000	3	(0.1092)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	500	2.6907	1,358.11	1,345.35	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0561)	0.0000	3	(0.5461)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,300	2.6907	3,531.07	3,497.90	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1457)	0.0000	3	(1.4199)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	500	2.6907	1,358.11	1,345.35	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0561)	0.0000	3	(0.5461)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	600	2.6907	1,629.73	1,614.42	0.0000	4.3300	50.00	0.00	(0.5881)	(0.0673)	0.0000	3	(0.6553)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	300	2.6907	814.86	807.21	0.0000	4.3300	50.00	0.00	(0.2940)	(0.0336)	0.0000	3	(0.3277)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	200	2.6907	543.24	538.14	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	3	(0.2184)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	300	2.6907	814.86	807.21	0.0000	4.3300	50.00	0.00	(0.2940)	(0.0336)	0.0000	3	(0.3277)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	100	2.6907	271.62	269.07	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0112)	0.0000	3	(0.1092)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,100	2.6907	2,987.83	2,959.76	0.0000	4.3300	50.00	0.00	(1.0781)	(0.1233)	0.0000	3	(1.2014)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	4,200	2.6907	11,408.09	11,300.91	0.0000	4.3300	50.00	0.00	(4.1164)	(0.4709)	0.0000	3	(4.5873)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	200	2.6907	543.24	538.14	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	3	(0.2184)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,100	2.6907	2,987.83	2,959.76	0.0000	4.3300	50.00	0.00	(1.0781)	(0.1233)	0.0000	3	(1.2014)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	2,600	2.6907	7,062.15	6,995.80	0.0000	4.3300	50.00	0.00	(2.5483)	(0.2915)	0.0000	3	(2.8398)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	4,500	2.6907	12,222.95	12,108.12	0.0000	4.3300	50.00	0.00	(4.4104)	(0.5045)	0.0000	3	(4.9150)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	3,900	2.6907	10,593.22	10,493.70	0.0000	4.3300	50.00	0.00	(3.8224)	(0.4372)	0.0000	3	(4.2596)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	33,800	2.6907	91,807.93	90,945.42	0.0000	4.3300	50.00	0.00	(33.1274)	(3.7894)	0.0000	3	(36.9168)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	3,700	2.6907	10,049.98	9,955.56	0.0000	4.3300	50.00	0.00	(3.6264)	(0.4148)	0.0000	3	(4.0412)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	700	2.6907	1,901.35	1,883.49	0.0000	4.3300	50.00	0.00	(0.6861)	(0.0785)	0.0000	3	(0.7645)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	2,400	2.6907	6,518.91	6,457.66	0.0000	4.3300	50.00	0.00	(2.3522)	(0.2691)	0.0000	3	(2.6213)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	6,500	2.6907	17,655.37	17,489.50	0.0000	4.3300	50.00	0.00	(6.3706)	(0.7287)	0.0000	3	(7.0994)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	3,100	2.6907	8,420.25	8,341.15	0.0000	4.3300	50.00	0.00	(3.0383)	(0.3475)	0.0000	3	(3.3859)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	9,000	2.6907	24,445.90	24,216.24	0.0000	4.3300	50.00	0.00	(8.8209)	(1.0090)	0.0000	3	(9.8299)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	800	2.6907	2,172.97	2,152.55	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0897)	0.0000	3	(0.8738)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	7,300	2.6907	19,828.34	19,642.06	0.0000	4.3300	50.00	0.00	(7.1547)	(0.8184)	0.0000	3	(7.9731)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	4,400	2.6907	11,951.33	11,839.05	0.0000	4.3300	50.00	0.00	(4.3124)	(0.4933)	0.0000	3	(4.8057)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	2,300	2.6907	6,247.29	6,188.59	0.0000	4.3300	50.00	0.00	(2.2542)	(0.2579)	0.0000	3	(2.5121)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	1,000	2.6907	2,716.21	2,690.69	0.0000	4.3300	50.00	0.00	(0.9801)	(0.1121)	0.0000	3	(1.0922)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	500	2.6907	1,358.11	1,345.35	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0561)	0.0000	3	(0.5461)	02/07/2025
603258.SH	01/10/2025	SDB3260123366	0	200	2.6907	543.24	538.14	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0224)	0.0000	3	(0.2184)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	200	2.6111	523.65	522.22	0.0000	4.3300	50.00	0.00	(0.0630)	(0.0073)	0.0000	1	(0.0702)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	700	2.6111	1,831.34	1,827.78	0.0000	4.3300	50.00	0.00	(0.2203)	(0.0254)	0.0000	1	(0.2457)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,500	2.6111	3,890.46	3,916.68	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0544)	0.0000	1	(0.5223)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	500	2.6111	1,311.28	1,305.56	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0181)	0.0000	1	(0.1759)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	2,200	2.6111	5,904.11	5,744.46	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0796)	0.0000	1	(0.7899)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,300	2.6111	3,526.85	3,394.45	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0471)	0.0000	1	(0.4713)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,500	2.6111	4,074.32	3,916.68	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0544)	0.0000	1	(0.5444)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	3,100	2.6111	8,420.25	8,094.47	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1124)	0.0000	1	(1.1252)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,100	2.6111	2,987.83	2,872.23	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0399)	0.0000	1	(0.3993)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	5,900	2.6111	16,025.64	15,405.60	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2140)	0.0000	1	(2.1415)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	600	2.6111	1,629.73	1,566.67	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0218)	0.0000	1	(0.2178)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,400	2.6111	3,802.70	3,655.57	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0508)	0.0000	1	(0.5082)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	200	2.6111	543.24	522.22	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	100	2.6111	271.62	261.11	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	100	2.6111	271.62	261.11	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	500	2.6111	1,358.11	1,305.56	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0181)	0.0000	1	(0.1815)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/09/2025	SDB3260123366	0	1,300	2.6111	3,531.07	3,394.45	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0471)	0.0000	1	(0.4719)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	500	2.6111	1,358.11	1,305.56	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0181)	0.0000	1	(0.1815)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	600	2.6111	1,629.73	1,566.67	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0218)	0.0000	1	(0.2178)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	300	2.6111	814.86	783.34	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0109)	0.0000	1	(0.1089)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	200	2.6111	543.24	522.22	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	300	2.6111	814.86	783.34	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0109)	0.0000	1	(0.1089)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	100	2.6111	271.62	261.11	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,100	2.6111	2,987.83	2,872.23	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0399)	0.0000	1	(0.3993)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	4,200	2.6111	11,408.09	10,966.70	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1523)	0.0000	1	(1.5245)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	200	2.6111	543.24	522.22	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,100	2.6111	2,987.83	2,872.23	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0399)	0.0000	1	(0.3993)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	2,600	2.6111	7,062.15	6,788.91	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0943)	0.0000	1	(0.9437)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	4,500	2.6111	12,222.95	11,750.04	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1632)	0.0000	1	(1.6333)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	3,900	2.6111	10,593.22	10,183.36	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1414)	0.0000	1	(1.4156)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	33,800	2.6111	91,807.93	88,255.82	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2258)	0.0000	1	(12.2682)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	3,700	2.6111	10,049.98	9,661.14	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1342)	0.0000	1	(1.3430)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	700	2.6111	1,901.35	1,827.78	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0254)	0.0000	1	(0.2541)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	2,400	2.6111	6,518.91	6,266.69	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0870)	0.0000	1	(0.8711)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	6,500	2.6111	17,655.37	16,972.27	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2357)	0.0000	1	(2.3593)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	3,100	2.6111	8,420.25	8,094.47	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1124)	0.0000	1	(1.1252)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	9,000	2.6111	24,445.90	23,500.07	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3264)	0.0000	1	(3.2667)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	800	2.6111	2,172.97	2,088.90	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0290)	0.0000	1	(0.2904)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	7,300	2.6111	19,828.34	19,061.17	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2647)	0.0000	1	(2.6496)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	4,400	2.6111	11,951.33	11,488.92	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1596)	0.0000	1	(1.5970)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	2,300	2.6111	6,247.29	6,005.57	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0834)	0.0000	1	(0.8348)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	1,000	2.6111	2,716.21	2,611.12	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0363)	0.0000	1	(0.3630)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	500	2.6111	1,358.11	1,305.56	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0181)	0.0000	1	(0.1815)	02/07/2025
603258.SH	01/09/2025	SDB3260123366	0	200	2.6111	543.24	522.22	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,500	2.5491	3,890.46	3,823.64	0.0000	4.3300	50.00	0.00	(0.4679)	(0.0531)	0.0000	1	(0.5210)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	500	2.5491	1,311.28	1,274.55	0.0000	4.3300	50.00	0.00	(0.1577)	(0.0177)	0.0000	1	(0.1754)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	2,200	2.5491	5,904.11	5,608.00	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0779)	0.0000	1	(0.7880)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,300	2.5491	3,526.85	3,313.82	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0460)	0.0000	1	(0.4702)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,500	2.5491	4,074.32	3,823.64	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0531)	0.0000	1	(0.5432)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	3,100	2.5491	8,420.25	7,902.18	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1098)	0.0000	1	(1.1225)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,100	2.5491	2,987.83	2,804.00	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0389)	0.0000	1	(0.3983)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	5,900	2.5491	16,025.64	15,039.63	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2089)	0.0000	1	(2.1364)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	600	2.5491	1,629.73	1,529.45	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0212)	0.0000	1	(0.2173)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,400	2.5491	3,802.70	3,568.73	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0496)	0.0000	1	(0.5069)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	200	2.5491	543.24	509.82	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0071)	0.0000	1	(0.0724)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	100	2.5491	271.62	254.91	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0035)	0.0000	1	(0.0362)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	100	2.5491	271.62	254.91	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0035)	0.0000	1	(0.0362)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	500	2.5491	1,358.11	1,274.55	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0177)	0.0000	1	(0.1811)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,300	2.5491	3,531.07	3,313.82	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0460)	0.0000	1	(0.4707)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	500	2.5491	1,358.11	1,274.55	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0177)	0.0000	1	(0.1811)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	600	2.5491	1,629.73	1,529.45	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0212)	0.0000	1	(0.2173)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	300	2.5491	814.86	764.73	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0106)	0.0000	1	(0.1086)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	200	2.5491	543.24	509.82	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0071)	0.0000	1	(0.0724)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	300	2.5491	814.86	764.73	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0106)	0.0000	1	(0.1086)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	100	2.5491	271.62	254.91	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0035)	0.0000	1	(0.0362)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,100	2.5491	2,987.83	2,804.00	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0389)	0.0000	1	(0.3983)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	4,200	2.5491	11,408.09	10,706.18	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1487)	0.0000	1	(1.5208)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	200	2.5491	543.24	509.82	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0071)	0.0000	1	(0.0724)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,100	2.5491	2,987.83	2,804.00	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0389)	0.0000	1	(0.3983)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/08/2025	SDB3260123366	0	2,600	2.5491	7,062.15	6,627.63	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0921)	0.0000	1	(0.9415)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	4,500	2.5491	12,222.95	11,470.91	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1593)	0.0000	1	(1.6295)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	3,900	2.5491	10,593.22	9,941.45	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1381)	0.0000	1	(1.4122)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	33,800	2.5491	91,807.93	86,159.24	0.0000	4.3300	50.00	0.00	(11.0425)	(1.1967)	0.0000	1	(12.2391)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	3,700	2.5491	10,049.98	9,431.63	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1310)	0.0000	1	(1.3398)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	700	2.5491	1,901.35	1,784.36	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0248)	0.0000	1	(0.2535)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	2,400	2.5491	6,518.91	6,117.82	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0850)	0.0000	1	(0.8690)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	6,500	2.5491	17,655.37	16,569.08	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2301)	0.0000	1	(2.3537)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	3,100	2.5491	8,420.25	7,902.18	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1098)	0.0000	1	(1.1225)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	9,000	2.5491	24,445.90	22,941.81	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3186)	0.0000	1	(3.2589)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	800	2.5491	2,172.97	2,039.27	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0283)	0.0000	1	(0.2897)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	7,300	2.5491	19,828.34	18,608.36	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2584)	0.0000	1	(2.6434)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	4,400	2.5491	11,951.33	11,216.00	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1558)	0.0000	1	(1.5933)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	2,300	2.5491	6,247.29	5,862.91	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0814)	0.0000	1	(0.8328)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	1,000	2.5491	2,716.21	2,549.09	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0354)	0.0000	1	(0.3621)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	500	2.5491	1,358.11	1,274.55	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0177)	0.0000	1	(0.1811)	02/07/2025
603258.SH	01/08/2025	SDB3260123366	0	200	2.5491	543.24	509.82	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0071)	0.0000	1	(0.0724)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	2,200	2.6564	5,904.11	5,844.02	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0812)	0.0000	1	(0.7913)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,300	2.6564	3,526.85	3,453.28	0.0000	4.3300	50.00	0.00	(0.4242)	(0.0480)	0.0000	1	(0.4722)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,500	2.6564	4,074.32	3,984.56	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0553)	0.0000	1	(0.5454)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	3,100	2.6564	8,420.25	8,234.76	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1144)	0.0000	1	(1.1271)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,100	2.6564	2,987.83	2,922.01	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0406)	0.0000	1	(0.4000)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	5,900	2.6564	16,025.64	15,672.60	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2177)	0.0000	1	(2.1452)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	600	2.6564	1,629.73	1,593.82	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0221)	0.0000	1	(0.2182)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,400	2.6564	3,802.70	3,718.92	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0517)	0.0000	1	(0.5090)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	200	2.6564	543.24	531.27	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	100	2.6564	271.62	265.64	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	100	2.6564	271.62	265.64	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	500	2.6564	1,358.11	1,328.19	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,300	2.6564	3,531.07	3,453.28	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0480)	0.0000	1	(0.4727)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	500	2.6564	1,358.11	1,328.19	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	600	2.6564	1,629.73	1,593.82	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0221)	0.0000	1	(0.2182)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	300	2.6564	814.86	796.91	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1091)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	200	2.6564	543.24	531.27	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	300	2.6564	814.86	796.91	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0111)	0.0000	1	(0.1091)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	100	2.6564	271.62	265.64	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0037)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,100	2.6564	2,987.83	2,922.01	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0406)	0.0000	1	(0.4000)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	4,200	2.6564	11,408.09	11,156.77	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1550)	0.0000	1	(1.5271)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	200	2.6564	543.24	531.27	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,100	2.6564	2,987.83	2,922.01	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0406)	0.0000	1	(0.4000)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	2,600	2.6564	7,062.15	6,906.57	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0959)	0.0000	1	(0.9453)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	4,500	2.6564	12,222.95	11,953.68	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1660)	0.0000	1	(1.6362)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	3,900	2.6564	10,593.22	10,359.85	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1439)	0.0000	1	(1.4180)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	33,800	2.6564	91,807.93	89,785.41	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2470)	0.0000	1	(12.2895)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	3,700	2.6564	10,049.98	9,828.58	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1365)	0.0000	1	(1.3453)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	700	2.6564	1,901.35	1,859.46	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0258)	0.0000	1	(0.2545)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	2,400	2.6564	6,518.91	6,375.30	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0885)	0.0000	1	(0.8726)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	6,500	2.6564	17,655.37	17,266.42	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2398)	0.0000	1	(2.3634)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	3,100	2.6564	8,420.25	8,234.76	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1144)	0.0000	1	(1.1271)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	9,000	2.6564	24,445.90	23,907.36	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3320)	0.0000	1	(3.2723)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	800	2.6564	2,172.97	2,125.10	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0295)	0.0000	1	(0.2909)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	7,300	2.6564	19,828.34	19,391.52	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2693)	0.0000	1	(2.6542)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	4,400	2.6564	11,951.33	11,688.04	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1623)	0.0000	1	(1.5998)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603258.SH	01/07/2025	SDB3260123366	0	2,300	2.6564	6,247.29	6,109.66	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0849)	0.0000	1	(0.8363)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	1,000	2.6564	2,716.21	2,656.37	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0369)	0.0000	1	(0.3636)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	500	2.6564	1,358.11	1,328.19	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0184)	0.0000	1	(0.1818)	02/07/2025
603258.SH	01/07/2025	SDB3260123366	0	200	2.6564	543.24	531.27	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,500	2.7162	4,074.32	4,074.32	0.0000	4.3300	50.00	0.00	(0.4900)	(0.0566)	0.0000	1	(0.5466)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	3,100	2.7162	8,420.25	8,420.25	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1169)	0.0000	1	(1.1297)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,100	2.7162	2,987.83	2,987.83	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0415)	0.0000	1	(0.4009)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	5,900	2.7162	16,025.64	16,025.64	0.0000	4.3300	50.00	0.00	(1.9275)	(0.2226)	0.0000	1	(2.1501)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	600	2.7162	1,629.73	1,629.73	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0226)	0.0000	1	(0.2187)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,400	2.7162	3,802.70	3,802.70	0.0000	4.3300	50.00	0.00	(0.4574)	(0.0528)	0.0000	1	(0.5102)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	200	2.7162	543.24	543.24	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0729)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	100	2.7162	271.62	271.62	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	100	2.7162	271.62	271.62	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	500	2.7162	1,358.11	1,358.11	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0189)	0.0000	1	(0.1822)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,300	2.7162	3,531.07	3,531.07	0.0000	4.3300	50.00	0.00	(0.4247)	(0.0490)	0.0000	1	(0.4738)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	500	2.7162	1,358.11	1,358.11	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0189)	0.0000	1	(0.1822)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	600	2.7162	1,629.73	1,629.73	0.0000	4.3300	50.00	0.00	(0.1960)	(0.0226)	0.0000	1	(0.2187)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	300	2.7162	814.86	814.86	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0113)	0.0000	1	(0.1093)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	200	2.7162	543.24	543.24	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0729)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	300	2.7162	814.86	814.86	0.0000	4.3300	50.00	0.00	(0.0980)	(0.0113)	0.0000	1	(0.1093)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	100	2.7162	271.62	271.62	0.0000	4.3300	50.00	0.00	(0.0327)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,100	2.7162	2,987.83	2,987.83	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0415)	0.0000	1	(0.4009)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	4,200	2.7162	11,408.09	11,408.09	0.0000	4.3300	50.00	0.00	(1.3721)	(0.1584)	0.0000	1	(1.5306)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	200	2.7162	543.24	543.24	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0729)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,100	2.7162	2,987.83	2,987.83	0.0000	4.3300	50.00	0.00	(0.3594)	(0.0415)	0.0000	1	(0.4009)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	2,600	2.7162	7,062.15	7,062.15	0.0000	4.3300	50.00	0.00	(0.8494)	(0.0981)	0.0000	1	(0.9475)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	4,500	2.7162	12,222.95	12,222.95	0.0000	4.3300	50.00	0.00	(1.4701)	(0.1698)	0.0000	1	(1.6399)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	3,900	2.7162	10,593.22	10,593.22	0.0000	4.3300	50.00	0.00	(1.2741)	(0.1471)	0.0000	1	(1.4213)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	33,800	2.7162	91,807.93	91,807.93	0.0000	4.3300	50.00	0.00	(11.0425)	(1.2751)	0.0000	1	(12.3176)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	3,700	2.7162	10,049.98	10,049.98	0.0000	4.3300	50.00	0.00	(1.2088)	(0.1396)	0.0000	1	(1.3484)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	700	2.7162	1,901.35	1,901.35	0.0000	4.3300	50.00	0.00	(0.2287)	(0.0264)	0.0000	1	(0.2551)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	2,400	2.7162	6,518.91	6,518.91	0.0000	4.3300	50.00	0.00	(0.7841)	(0.0905)	0.0000	1	(0.8746)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	6,500	2.7162	17,655.37	17,655.37	0.0000	4.3300	50.00	0.00	(2.1235)	(0.2452)	0.0000	1	(2.3688)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	3,100	2.7162	8,420.25	8,420.25	0.0000	4.3300	50.00	0.00	(1.0128)	(0.1169)	0.0000	1	(1.1297)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	9,000	2.7162	24,445.90	24,445.90	0.0000	4.3300	50.00	0.00	(2.9403)	(0.3395)	0.0000	1	(3.2798)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	800	2.7162	2,172.97	2,172.97	0.0000	4.3300	50.00	0.00	(0.2614)	(0.0302)	0.0000	1	(0.2915)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	7,300	2.7162	19,828.34	19,828.34	0.0000	4.3300	50.00	0.00	(2.3849)	(0.2754)	0.0000	1	(2.6603)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	4,400	2.7162	11,951.33	11,951.33	0.0000	4.3300	50.00	0.00	(1.4375)	(0.1660)	0.0000	1	(1.6035)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	2,300	2.7162	6,247.29	6,247.29	0.0000	4.3300	50.00	0.00	(0.7514)	(0.0868)	0.0000	1	(0.8382)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	1,000	2.7162	2,716.21	2,716.21	0.0000	4.3300	50.00	0.00	(0.3267)	(0.0377)	0.0000	1	(0.3644)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	500	2.7162	1,358.11	1,358.11	0.0000	4.3300	50.00	0.00	(0.1633)	(0.0189)	0.0000	1	(0.1822)	02/07/2025
603258.SH	01/06/2025	SDB3260123366	0	200	2.7162	543.24	543.24	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0729)	02/07/2025
TOTAL HANGZHOU ELECTRONIC SOUL NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(456.8397)	(51.8524)	0.0000	(508.6921)	
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603931.SH	01/17/2025	SDB3261862941	0	500	3.1824	1,583.43	1,591.20	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0221)	0.0000	1	(0.2126)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	100	3.1824	316.69	318.24	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	200	3.1824	633.37	636.48	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0088)	0.0000	1	(0.0850)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	100	3.1824	316.69	318.24	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	600	3.1824	1,900.12	1,909.44	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0265)	0.0000	1	(0.2551)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	500	3.1824	1,583.43	1,591.20	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0221)	0.0000	1	(0.2126)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	100	3.1824	316.69	318.24	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/17/2025	SDB3261862941	0	3,600	3.1824	11,400.71	11,456.65	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1591)	0.0000	1	(1.5304)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603931.SH	01/17/2025	SDB3261862941	0	200	3.1824	633.37	636.48	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0088)	0.0000	1	(0.0850)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	500	2.9780	1,583.43	1,489.01	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0207)	0.0000	1	(0.2111)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	100	2.9780	316.69	297.80	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	200	2.9780	633.37	595.60	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0083)	0.0000	1	(0.0845)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	100	2.9780	316.69	297.80	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	600	2.9780	1,900.12	1,786.81	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0248)	0.0000	1	(0.2534)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	500	2.9780	1,583.43	1,489.01	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0207)	0.0000	1	(0.2111)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	100	2.9780	316.69	297.80	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	3,600	2.9780	11,400.71	10,720.84	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1489)	0.0000	1	(1.5202)	02/07/2025
603931.SH	01/16/2025	SDB3261862941	0	200	2.9780	633.37	595.60	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0083)	0.0000	1	(0.0845)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	500	2.9504	1,583.43	1,475.22	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0205)	0.0000	1	(0.2109)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	100	2.9504	316.69	295.04	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	200	2.9504	633.37	590.09	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0082)	0.0000	1	(0.0844)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	100	2.9504	316.69	295.04	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	600	2.9504	1,900.12	1,770.26	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0246)	0.0000	1	(0.2531)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	500	2.9504	1,583.43	1,475.22	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0205)	0.0000	1	(0.2109)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	100	2.9504	316.69	295.04	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	3,600	2.9504	11,400.71	10,621.56	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1475)	0.0000	1	(1.5188)	02/07/2025
603931.SH	01/15/2025	SDB3261862941	0	200	2.9504	633.37	590.09	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0082)	0.0000	1	(0.0844)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	500	3.0378	1,583.43	1,518.91	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0211)	0.0000	1	(0.2115)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	100	3.0378	316.69	303.78	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	200	3.0378	633.37	607.57	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	100	3.0378	316.69	303.78	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	600	3.0378	1,900.12	1,822.70	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0253)	0.0000	1	(0.2539)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	500	3.0378	1,583.43	1,518.91	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0211)	0.0000	1	(0.2115)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	100	3.0378	316.69	303.78	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	3,600	3.0378	11,400.71	10,936.18	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1519)	0.0000	1	(1.5231)	02/07/2025
603931.SH	01/14/2025	SDB3261862941	0	200	3.0378	633.37	607.57	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	500	3.0174	1,583.43	1,508.70	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0210)	0.0000	1	(0.2114)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	100	3.0174	316.69	301.74	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	200	3.0174	633.37	603.48	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	100	3.0174	316.69	301.74	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	600	3.0174	1,900.12	1,810.44	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0251)	0.0000	1	(0.2537)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	500	3.0174	1,583.43	1,508.70	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0210)	0.0000	1	(0.2114)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	100	3.0174	316.69	301.74	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	3,600	3.0174	11,400.71	10,862.62	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1509)	0.0000	1	(1.5221)	02/07/2025
603931.SH	01/13/2025	SDB3261862941	0	200	3.0174	633.37	603.48	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	500	3.0819	1,583.43	1,540.95	0.0000	4.3300	50.00	0.00	(0.5714)	(0.0642)	0.0000	3	(0.6356)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	100	3.0819	316.69	308.19	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0128)	0.0000	3	(0.1271)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	200	3.0819	633.37	616.38	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0257)	0.0000	3	(0.2542)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	100	3.0819	316.69	308.19	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0128)	0.0000	3	(0.1271)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	600	3.0819	1,900.12	1,849.14	0.0000	4.3300	50.00	0.00	(0.6856)	(0.0770)	0.0000	3	(0.7627)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	500	3.0819	1,583.43	1,540.95	0.0000	4.3300	50.00	0.00	(0.5714)	(0.0642)	0.0000	3	(0.6356)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	100	3.0819	316.69	308.19	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0128)	0.0000	3	(0.1271)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	3,600	3.0819	11,400.71	11,094.81	0.0000	4.3300	50.00	0.00	(4.1138)	(0.4623)	0.0000	3	(4.5760)	02/07/2025
603931.SH	01/10/2025	SDB3261862941	0	200	3.0819	633.37	616.38	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0257)	0.0000	3	(0.2542)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	500	2.9441	1,583.43	1,472.07	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0204)	0.0000	1	(0.2109)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	100	2.9441	316.69	294.41	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	200	2.9441	633.37	588.83	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0082)	0.0000	1	(0.0844)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	100	2.9441	316.69	294.41	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	600	2.9441	1,900.12	1,766.48	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0245)	0.0000	1	(0.2531)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	500	2.9441	1,583.43	1,472.07	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0204)	0.0000	1	(0.2109)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	100	2.9441	316.69	294.41	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603931.SH	01/09/2025	SDB3261862941	0	3,600	2.9441	11,400.71	10,598.89	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1472)	0.0000	1	(1.5185)	02/07/2025
603931.SH	01/09/2025	SDB3261862941	0	200	2.9441	633.37	588.83	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0082)	0.0000	1	(0.0844)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	500	2.9199	1,583.43	1,459.93	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0203)	0.0000	1	(0.2107)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	100	2.9199	316.69	291.99	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0421)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	200	2.9199	633.37	583.97	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0081)	0.0000	1	(0.0843)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	100	2.9199	316.69	291.99	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0421)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	600	2.9199	1,900.12	1,751.92	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0243)	0.0000	1	(0.2529)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	500	2.9199	1,583.43	1,459.93	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0203)	0.0000	1	(0.2107)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	100	2.9199	316.69	291.99	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0421)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	3,600	2.9199	11,400.71	10,511.52	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1460)	0.0000	1	(1.5172)	02/07/2025
603931.SH	01/08/2025	SDB3261862941	0	200	2.9199	633.37	583.97	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0081)	0.0000	1	(0.0843)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	500	3.0376	1,583.43	1,518.81	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0211)	0.0000	1	(0.2115)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	100	3.0376	316.69	303.76	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	200	3.0376	633.37	607.52	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	100	3.0376	316.69	303.76	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	600	3.0376	1,900.12	1,822.57	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0253)	0.0000	1	(0.2539)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	500	3.0376	1,583.43	1,518.81	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0211)	0.0000	1	(0.2115)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	100	3.0376	316.69	303.76	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	3,600	3.0376	11,400.71	10,935.40	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1519)	0.0000	1	(1.5231)	02/07/2025
603931.SH	01/07/2025	SDB3261862941	0	200	3.0376	633.37	607.52	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0084)	0.0000	1	(0.0846)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	500	3.1669	1,583.43	1,583.43	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0220)	0.0000	1	(0.2124)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	100	3.1669	316.69	316.69	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	200	3.1669	633.37	633.37	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0088)	0.0000	1	(0.0850)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	100	3.1669	316.69	316.69	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	600	3.1669	1,900.12	1,900.12	0.0000	4.3300	50.00	0.00	(0.2285)	(0.0264)	0.0000	1	(0.2549)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	500	3.1669	1,583.43	1,583.43	0.0000	4.3300	50.00	0.00	(0.1905)	(0.0220)	0.0000	1	(0.2124)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	100	3.1669	316.69	316.69	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	3,600	3.1669	11,400.71	11,400.71	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1583)	0.0000	1	(1.5296)	02/07/2025
603931.SH	01/06/2025	SDB3261862941	0	200	3.1669	633.37	633.37	0.0000	4.3300	50.00	0.00	(0.0762)	(0.0088)	0.0000	1	(0.0850)	02/07/2025
TOTAL HANGZHOU GREENDA ELECTRONIC MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(26.9680)	(2.9894)	0.0000		(29.9573)	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300360.ZK	01/17/2025	SDB3260122839	0	200	2.2895	437.26	457.90	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0064)	0.0000	1	(0.0590)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	100	2.2895	229.01	228.95	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,600	2.2895	3,664.22	3,663.17	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	700	2.2895	1,603.10	1,602.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,800	2.2895	4,122.25	4,121.06	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0572)	0.0000	1	(0.5531)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,900	2.2895	4,351.26	4,350.01	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0604)	0.0000	1	(0.5838)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	700	2.2895	1,603.10	1,602.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	3,900	2.2895	8,931.54	8,928.97	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1240)	0.0000	1	(1.1983)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,200	2.2895	5,038.31	5,036.85	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0700)	0.0000	1	(0.6760)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	400	2.2895	916.06	915.79	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	400	2.2895	916.06	915.79	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	7,900	2.2895	18,092.10	18,086.88	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2512)	0.0000	1	(2.4273)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	5,400	2.2895	12,366.75	12,363.19	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1717)	0.0000	1	(1.6592)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	7,000	2.2895	16,030.97	16,026.35	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2226)	0.0000	1	(2.1508)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,900	2.2895	6,641.40	6,639.49	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0922)	0.0000	1	(0.8910)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	100	2.2895	229.01	228.95	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	600	2.2895	1,374.08	1,373.69	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0191)	0.0000	1	(0.1844)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	100	2.2895	229.01	228.95	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	100	2.2895	229.01	228.95	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,400	2.2895	3,206.19	3,205.27	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0445)	0.0000	1	(0.4302)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,600	2.2895	3,664.22	3,663.17	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/17/2025	SDB3260122839	0	5,100	2.2895	11,679.71	11,676.34	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1622)	0.0000	1	(1.5670)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	900	2.2895	2,061.13	2,060.53	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0286)	0.0000	1	(0.2765)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	300	2.2895	687.04	686.84	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,700	2.2895	6,183.38	6,181.59	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0859)	0.0000	1	(0.8296)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,100	2.2895	4,809.29	4,807.91	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0668)	0.0000	1	(0.6452)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	600	2.2895	1,374.08	1,373.69	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0191)	0.0000	1	(0.1844)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,100	2.2895	4,809.29	4,807.91	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0668)	0.0000	1	(0.6452)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	3,100	2.2895	7,099.43	7,097.38	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0986)	0.0000	1	(0.9525)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	400	2.2895	916.06	915.79	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	3,700	2.2895	8,473.51	8,471.07	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1177)	0.0000	1	(1.1368)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	900	2.2895	2,061.13	2,060.53	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0286)	0.0000	1	(0.2765)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	300	2.2895	687.04	686.84	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	700	2.2895	1,603.10	1,602.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,700	2.2895	3,893.24	3,892.11	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0541)	0.0000	1	(0.5223)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,900	2.2895	4,351.26	4,350.01	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0604)	0.0000	1	(0.5838)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	4,800	2.2895	10,992.67	10,989.50	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1526)	0.0000	1	(1.4748)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	1,600	2.2895	3,664.22	3,663.17	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	100	2.2895	229.01	228.95	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	8,400	2.2895	19,237.17	19,231.62	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2671)	0.0000	1	(2.5809)	02/07/2025
300360.ZK	01/17/2025	SDB3260122839	0	2,000	2.2895	4,580.28	4,578.96	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0636)	0.0000	1	(0.6145)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	200	2.1635	437.26	432.70	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0060)	0.0000	1	(0.0586)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	100	2.1635	229.01	216.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,600	2.1635	3,664.22	3,461.56	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0481)	0.0000	1	(0.4888)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	700	2.1635	1,603.10	1,514.43	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0210)	0.0000	1	(0.2139)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,800	2.1635	4,122.25	3,894.26	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0541)	0.0000	1	(0.5499)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,900	2.1635	4,351.26	4,110.61	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0571)	0.0000	1	(0.5805)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	700	2.1635	1,603.10	1,514.43	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0210)	0.0000	1	(0.2139)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	3,900	2.1635	8,931.54	8,437.56	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1172)	0.0000	1	(1.1915)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,200	2.1635	5,038.31	4,759.65	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0661)	0.0000	1	(0.6721)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	400	2.1635	916.06	865.39	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0120)	0.0000	1	(0.1222)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	400	2.1635	916.06	865.39	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0120)	0.0000	1	(0.1222)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	7,900	2.1635	18,092.10	17,091.48	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2374)	0.0000	1	(2.4135)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	5,400	2.1635	12,366.75	11,682.78	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1623)	0.0000	1	(1.6497)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	7,000	2.1635	16,030.97	15,144.35	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2103)	0.0000	1	(2.1385)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,900	2.1635	6,641.40	6,274.09	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0871)	0.0000	1	(0.8860)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	100	2.1635	229.01	216.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	600	2.1635	1,374.08	1,298.09	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0180)	0.0000	1	(0.1833)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	100	2.1635	229.01	216.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	100	2.1635	229.01	216.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,400	2.1635	3,206.19	3,028.87	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0421)	0.0000	1	(0.4277)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,600	2.1635	3,664.22	3,461.56	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0481)	0.0000	1	(0.4888)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	5,100	2.1635	11,679.71	11,033.74	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1532)	0.0000	1	(1.5581)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	900	2.1635	2,061.13	1,947.13	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0270)	0.0000	1	(0.2750)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	300	2.1635	687.04	649.04	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0917)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,700	2.1635	6,183.38	5,841.39	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0811)	0.0000	1	(0.8249)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,100	2.1635	4,809.29	4,543.30	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0631)	0.0000	1	(0.6416)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	600	2.1635	1,374.08	1,298.09	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0180)	0.0000	1	(0.1833)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,100	2.1635	4,809.29	4,543.30	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0631)	0.0000	1	(0.6416)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	3,100	2.1635	7,099.43	6,706.78	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0931)	0.0000	1	(0.9471)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	400	2.1635	916.06	865.39	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0120)	0.0000	1	(0.1222)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	3,700	2.1635	8,473.51	8,004.87	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1112)	0.0000	1	(1.1304)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	900	2.1635	2,061.13	1,947.13	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0270)	0.0000	1	(0.2750)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	300	2.1635	687.04	649.04	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0917)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/16/2025	SDB3260122839	0	700	2.1635	1,603.10	1,514.43	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0210)	0.0000	1	(0.2139)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,700	2.1635	3,893.24	3,677.91	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0511)	0.0000	1	(0.5194)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,900	2.1635	4,351.26	4,110.61	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0571)	0.0000	1	(0.5805)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	4,800	2.1635	10,992.67	10,384.69	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1442)	0.0000	1	(1.4664)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	1,600	2.1635	3,664.22	3,461.56	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0481)	0.0000	1	(0.4888)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	100	2.1635	229.01	216.35	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	8,400	2.1635	19,237.17	18,173.22	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2524)	0.0000	1	(2.5662)	02/07/2025
300360.ZK	01/16/2025	SDB3260122839	0	2,000	2.1635	4,580.28	4,326.96	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0601)	0.0000	1	(0.6110)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	200	2.2189	437.26	443.79	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0062)	0.0000	1	(0.0588)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	100	2.2189	229.01	221.89	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,600	2.2189	3,664.22	3,550.31	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0493)	0.0000	1	(0.4900)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	700	2.2189	1,603.10	1,553.26	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2144)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,800	2.2189	4,122.25	3,994.10	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0555)	0.0000	1	(0.5513)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,900	2.2189	4,351.26	4,215.99	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0586)	0.0000	1	(0.5819)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	700	2.2189	1,603.10	1,553.26	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2144)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	3,900	2.2189	8,931.54	8,653.88	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1202)	0.0000	1	(1.1945)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,200	2.2189	5,038.31	4,881.68	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0678)	0.0000	1	(0.6738)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	400	2.2189	916.06	887.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0123)	0.0000	1	(0.1225)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	400	2.2189	916.06	887.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0123)	0.0000	1	(0.1225)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	7,900	2.2189	18,092.10	17,529.66	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2435)	0.0000	1	(2.4195)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	5,400	2.2189	12,366.75	11,982.30	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1664)	0.0000	1	(1.6539)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	7,000	2.2189	16,030.97	15,532.61	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2157)	0.0000	1	(2.1439)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,900	2.2189	6,641.40	6,434.94	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0894)	0.0000	1	(0.8882)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	100	2.2189	229.01	221.89	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	600	2.2189	1,374.08	1,331.37	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0185)	0.0000	1	(0.1838)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	100	2.2189	229.01	221.89	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	100	2.2189	229.01	221.89	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,400	2.2189	3,206.19	3,106.52	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0431)	0.0000	1	(0.4288)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,600	2.2189	3,664.22	3,550.31	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0493)	0.0000	1	(0.4900)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	5,100	2.2189	11,679.71	11,316.61	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1572)	0.0000	1	(1.5620)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	900	2.2189	2,061.13	1,997.05	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0277)	0.0000	1	(0.2756)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	300	2.2189	687.04	665.68	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,700	2.2189	6,183.38	5,991.15	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0832)	0.0000	1	(0.8269)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,100	2.2189	4,809.29	4,659.78	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0647)	0.0000	1	(0.6432)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	600	2.2189	1,374.08	1,331.37	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0185)	0.0000	1	(0.1838)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,100	2.2189	4,809.29	4,659.78	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0647)	0.0000	1	(0.6432)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	3,100	2.2189	7,099.43	6,878.73	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0955)	0.0000	1	(0.9494)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	400	2.2189	916.06	887.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0123)	0.0000	1	(0.1225)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	3,700	2.2189	8,473.51	8,210.09	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1140)	0.0000	1	(1.1332)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	900	2.2189	2,061.13	1,997.05	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0277)	0.0000	1	(0.2756)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	300	2.2189	687.04	665.68	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	700	2.2189	1,603.10	1,553.26	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2144)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,700	2.2189	3,893.24	3,772.20	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0524)	0.0000	1	(0.5207)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,900	2.2189	4,351.26	4,215.99	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0586)	0.0000	1	(0.5819)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	4,800	2.2189	10,992.67	10,650.93	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1479)	0.0000	1	(1.4701)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	1,600	2.2189	3,664.22	3,550.31	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0493)	0.0000	1	(0.4900)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	100	2.2189	229.01	221.89	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	8,400	2.2189	19,237.17	18,639.13	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2589)	0.0000	1	(2.5727)	02/07/2025
300360.ZK	01/15/2025	SDB3260122839	0	2,000	2.2189	4,580.28	4,437.89	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0616)	0.0000	1	(0.6125)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	200	2.2393	437.26	447.85	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0062)	0.0000	1	(0.0588)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	100	2.2393	229.01	223.93	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,600	2.2393	3,664.22	3,582.81	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0498)	0.0000	1	(0.4905)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	700	2.2393	1,603.10	1,567.48	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0218)	0.0000	1	(0.2146)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/14/2025	SDB3260122839	0	1,800	2.2393	4,122.25	4,030.66	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0560)	0.0000	1	(0.5518)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,900	2.2393	4,351.26	4,254.59	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0591)	0.0000	1	(0.5825)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	700	2.2393	1,603.10	1,567.48	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0218)	0.0000	1	(0.2146)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	3,900	2.2393	8,931.54	8,733.11	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1213)	0.0000	1	(1.1956)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,200	2.2393	5,038.31	4,926.37	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0684)	0.0000	1	(0.6744)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	400	2.2393	916.06	895.70	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	400	2.2393	916.06	895.70	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	7,900	2.2393	18,092.10	17,690.14	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2457)	0.0000	1	(2.4218)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	5,400	2.2393	12,366.75	12,091.99	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1679)	0.0000	1	(1.6554)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	7,000	2.2393	16,030.97	15,674.81	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2177)	0.0000	1	(2.1459)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,900	2.2393	6,641.40	6,493.85	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0902)	0.0000	1	(0.8890)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	100	2.2393	229.01	223.93	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	600	2.2393	1,374.08	1,343.55	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0187)	0.0000	1	(0.1839)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	100	2.2393	229.01	223.93	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	100	2.2393	229.01	223.93	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,400	2.2393	3,206.19	3,134.96	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0435)	0.0000	1	(0.4292)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,600	2.2393	3,664.22	3,582.81	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0498)	0.0000	1	(0.4905)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	5,100	2.2393	11,679.71	11,420.22	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1586)	0.0000	1	(1.5634)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	900	2.2393	2,061.13	2,015.33	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0280)	0.0000	1	(0.2759)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	300	2.2393	687.04	671.78	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0093)	0.0000	1	(0.0920)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,700	2.2393	6,183.38	6,046.00	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0840)	0.0000	1	(0.8277)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,100	2.2393	4,809.29	4,702.44	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0653)	0.0000	1	(0.6438)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	600	2.2393	1,374.08	1,343.55	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0187)	0.0000	1	(0.1839)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,100	2.2393	4,809.29	4,702.44	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0653)	0.0000	1	(0.6438)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	3,100	2.2393	7,099.43	6,941.70	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0964)	0.0000	1	(0.9503)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	400	2.2393	916.06	895.70	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	3,700	2.2393	8,473.51	8,285.25	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1151)	0.0000	1	(1.1342)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	900	2.2393	2,061.13	2,015.33	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0280)	0.0000	1	(0.2759)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	300	2.2393	687.04	671.78	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0093)	0.0000	1	(0.0920)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	700	2.2393	1,603.10	1,567.48	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0218)	0.0000	1	(0.2146)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,700	2.2393	3,893.24	3,806.74	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0529)	0.0000	1	(0.5211)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,900	2.2393	4,351.26	4,254.59	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0591)	0.0000	1	(0.5825)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	4,800	2.2393	10,992.67	10,748.44	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1493)	0.0000	1	(1.4715)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	1,600	2.2393	3,664.22	3,582.81	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0498)	0.0000	1	(0.4905)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	100	2.2393	229.01	223.93	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	8,400	2.2393	19,237.17	18,809.77	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2612)	0.0000	1	(2.5751)	02/07/2025
300360.ZK	01/14/2025	SDB3260122839	0	2,000	2.2393	4,580.28	4,478.52	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0622)	0.0000	1	(0.6131)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	200	2.2661	437.26	453.22	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0063)	0.0000	1	(0.0589)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	100	2.2661	229.01	226.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,600	2.2661	3,664.22	3,625.77	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0504)	0.0000	1	(0.4911)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	700	2.2661	1,603.10	1,586.28	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0220)	0.0000	1	(0.2148)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,800	2.2661	4,122.25	4,078.99	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0567)	0.0000	1	(0.5525)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,900	2.2661	4,351.26	4,305.61	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0598)	0.0000	1	(0.5832)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	700	2.2661	1,603.10	1,586.28	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0220)	0.0000	1	(0.2148)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	3,900	2.2661	8,931.54	8,837.82	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1227)	0.0000	1	(1.1970)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,200	2.2661	5,038.31	4,985.44	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0692)	0.0000	1	(0.6752)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	400	2.2661	916.06	906.44	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0126)	0.0000	1	(0.1228)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	400	2.2661	916.06	906.44	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0126)	0.0000	1	(0.1228)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	7,900	2.2661	18,092.10	17,902.25	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2486)	0.0000	1	(2.4247)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	5,400	2.2661	12,366.75	12,236.98	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1700)	0.0000	1	(1.6574)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	7,000	2.2661	16,030.97	15,862.76	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2203)	0.0000	1	(2.1485)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,900	2.2661	6,641.40	6,571.71	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0913)	0.0000	1	(0.8901)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	100	2.2661	229.01	226.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/13/2025	SDB3260122839	0	600	2.2661	1,374.08	1,359.66	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0189)	0.0000	1	(0.1842)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	100	2.2661	229.01	226.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	100	2.2661	229.01	226.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,400	2.2661	3,206.19	3,172.55	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0441)	0.0000	1	(0.4297)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,600	2.2661	3,664.22	3,625.77	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0504)	0.0000	1	(0.4911)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	5,100	2.2661	11,679.71	11,557.15	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1605)	0.0000	1	(1.5653)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	900	2.2661	2,061.13	2,039.50	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0283)	0.0000	1	(0.2762)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	300	2.2661	687.04	679.83	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0094)	0.0000	1	(0.0921)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,700	2.2661	6,183.38	6,118.49	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0850)	0.0000	1	(0.8287)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,100	2.2661	4,809.29	4,758.83	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0661)	0.0000	1	(0.6445)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	600	2.2661	1,374.08	1,359.66	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0189)	0.0000	1	(0.1842)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,100	2.2661	4,809.29	4,758.83	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0661)	0.0000	1	(0.6445)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	3,100	2.2661	7,099.43	7,024.93	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0976)	0.0000	1	(0.9515)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	400	2.2661	916.06	906.44	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0126)	0.0000	1	(0.1228)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	3,700	2.2661	8,473.51	8,384.60	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1165)	0.0000	1	(1.1356)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	900	2.2661	2,061.13	2,039.50	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0283)	0.0000	1	(0.2762)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	300	2.2661	687.04	679.83	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0094)	0.0000	1	(0.0921)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	700	2.2661	1,603.10	1,586.28	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0220)	0.0000	1	(0.2148)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,700	2.2661	3,893.24	3,852.38	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0535)	0.0000	1	(0.5218)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,900	2.2661	4,351.26	4,305.61	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0598)	0.0000	1	(0.5832)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	4,800	2.2661	10,992.67	10,877.32	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1511)	0.0000	1	(1.4732)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	1,600	2.2661	3,664.22	3,625.77	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0504)	0.0000	1	(0.4911)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	100	2.2661	229.01	226.61	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	8,400	2.2661	19,237.17	19,035.31	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2644)	0.0000	1	(2.5782)	02/07/2025
300360.ZK	01/13/2025	SDB3260122839	0	2,000	2.2661	4,580.28	4,532.22	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0629)	0.0000	1	(0.6139)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	200	2.2750	437.26	454.99	0.0000	4.3300	50.00	0.00	(0.1578)	(0.0190)	0.3300	3	(0.1767)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	100	2.2750	229.01	227.50	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	3	(0.0921)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,600	2.2750	3,664.22	3,639.93	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1517)	0.0000	3	(1.4738)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	700	2.2750	1,603.10	1,592.47	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0664)	0.0000	3	(0.6448)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,800	2.2750	4,122.25	4,094.92	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1706)	0.0000	3	(1.6581)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,900	2.2750	4,351.26	4,322.42	0.0000	4.3300	50.00	0.00	(1.5701)	(0.1801)	0.0000	3	(1.7502)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	700	2.2750	1,603.10	1,592.47	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0664)	0.0000	3	(0.6448)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	3,900	2.2750	8,931.54	8,872.34	0.0000	4.3300	50.00	0.00	(3.2228)	(0.3697)	0.3300	3	(3.5925)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,200	2.2750	5,038.31	5,004.91	0.0000	4.3300	50.00	0.00	(1.8180)	(0.2085)	0.0000	3	(2.0265)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	400	2.2750	916.06	909.98	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0379)	0.0000	3	(0.3685)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	400	2.2750	916.06	909.98	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0379)	0.0000	3	(0.3685)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	7,900	2.2750	18,092.10	17,972.17	0.0000	4.3300	50.00	0.00	(6.5282)	(0.7488)	0.0000	3	(7.2771)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	5,400	2.2750	12,366.75	12,284.77	0.0000	4.3300	50.00	0.00	(4.4623)	(0.5119)	0.3300	3	(4.9742)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	7,000	2.2750	16,030.97	15,924.71	0.0000	4.3300	50.00	0.00	(5.7845)	(0.6635)	0.0000	3	(6.4480)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,900	2.2750	6,641.40	6,597.38	0.0000	4.3300	50.00	0.00	(2.3964)	(0.2749)	0.3300	3	(2.6713)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	100	2.2750	229.01	227.50	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	3	(0.0921)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	600	2.2750	1,374.08	1,364.97	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0569)	0.0000	3	(0.5527)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	100	2.2750	229.01	227.50	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	3	(0.0921)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	100	2.2750	229.01	227.50	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	3	(0.0921)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,400	2.2750	3,206.19	3,184.94	0.0000	4.3300	50.00	0.00	(0.1569)	(0.1327)	0.0000	3	(1.2896)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,600	2.2750	3,664.22	3,639.93	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1517)	0.0000	3	(1.4738)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	5,100	2.2750	11,679.71	11,602.29	0.0000	4.3300	50.00	0.00	(4.2144)	(0.4834)	0.0000	3	(4.6979)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	900	2.2750	2,061.13	2,047.46	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0853)	0.0000	3	(0.8290)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	300	2.2750	687.04	682.49	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0284)	0.0000	3	(0.2763)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,700	2.2750	6,183.38	6,142.39	0.0000	4.3300	50.00	0.00	(2.2312)	(0.2559)	0.3300	3	(2.4871)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,100	2.2750	4,809.29	4,777.41	0.0000	4.3300	50.00	0.00	(1.7354)	(0.1991)	0.0000	3	(1.9344)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	600	2.2750	1,374.08	1,364.97	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0569)	0.3300	3	(0.5527)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,100	2.2750	4,809.29	4,777.41	0.0000	4.3300	50.00	0.00	(1.7354)	(0.1991)	0.0000	3	(1.9344)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/10/2025	SDB3260122839	0	3,100	2.2750	7,099.43	7,052.37	0.0000	4.3300	50.00	0.00	(2.5617)	(0.2938)	0.0000	3	(2.8556)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	400	2.2750	916.06	909.98	0.0000	4.3300	50.00	0.00	(0.3305)	(0.0379)	0.0000	3	(0.3685)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	3,700	2.2750	8,473.51	8,417.34	0.0000	4.3300	50.00	0.00	(3.0575)	(0.3507)	0.0000	3	(3.4082)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	900	2.2750	2,061.13	2,047.46	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0853)	0.0000	3	(0.8290)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	300	2.2750	687.04	682.49	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0284)	0.0000	3	(0.2763)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	700	2.2750	1,603.10	1,592.47	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0664)	0.0000	3	(0.6448)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,700	2.2750	3,893.24	3,867.43	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1611)	0.0000	3	(1.5660)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,900	2.2750	4,351.26	4,322.42	0.0000	4.3300	50.00	0.00	(1.5701)	(0.1801)	0.0000	3	(1.7502)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	4,800	2.2750	10,992.67	10,919.80	0.0000	4.3300	50.00	0.00	(3.9665)	(0.4550)	0.0000	3	(4.4215)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	1,600	2.2750	3,664.22	3,639.93	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1517)	0.0000	3	(1.4738)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	100	2.2750	229.01	227.50	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	3	(0.0921)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	8,400	2.2750	19,237.17	19,109.65	0.0000	4.3300	50.00	0.00	(6.9414)	(0.7962)	0.0000	3	(7.7376)	02/07/2025
300360.ZK	01/10/2025	SDB3260122839	0	2,000	2.2750	4,580.28	4,549.92	0.0000	4.3300	50.00	0.00	(1.6527)	(0.1896)	0.0000	3	(1.8423)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	200	2.2265	437.26	445.29	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0062)	0.0000	1	(0.0588)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	100	2.2265	229.01	222.65	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,600	2.2265	3,664.22	3,562.32	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0495)	0.0000	1	(0.4902)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	700	2.2265	1,603.10	1,558.52	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2145)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,800	2.2265	4,122.25	4,007.61	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0557)	0.0000	1	(0.5515)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,900	2.2265	4,351.26	4,230.26	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0588)	0.0000	1	(0.5821)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	700	2.2265	1,603.10	1,558.52	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2145)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	3,900	2.2265	8,931.54	8,683.16	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1206)	0.0000	1	(1.1949)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	2,200	2.2265	5,038.31	4,898.19	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0680)	0.0000	1	(0.6740)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	400	2.2265	916.06	890.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	400	2.2265	916.06	890.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	7,900	2.2265	18,092.10	17,588.96	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2443)	0.0000	1	(2.4204)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	5,400	2.2265	12,366.75	12,022.84	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1670)	0.0000	1	(1.6544)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	7,000	2.2265	16,030.97	15,585.16	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2165)	0.0000	1	(2.1446)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	2,900	2.2265	6,641.40	6,456.71	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0897)	0.0000	1	(0.8885)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	100	2.2265	229.01	222.65	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	600	2.2265	1,374.08	1,335.87	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0186)	0.0000	1	(0.1838)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	100	2.2265	229.01	222.65	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	100	2.2265	229.01	222.65	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,400	2.2265	3,206.19	3,117.03	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0433)	0.0000	1	(0.4289)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,600	2.2265	3,664.22	3,562.32	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0495)	0.0000	1	(0.4902)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	5,100	2.2265	11,679.71	11,354.90	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1577)	0.0000	1	(1.5625)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	900	2.2265	2,061.13	2,003.81	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0278)	0.0000	1	(0.2757)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	300	2.2265	687.04	667.94	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0093)	0.0000	1	(0.0919)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	2,700	2.2265	6,183.38	6,011.42	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0835)	0.0000	1	(0.8272)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	2,100	2.2265	4,809.29	4,675.55	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0649)	0.0000	1	(0.6434)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	600	2.2265	1,374.08	1,335.87	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0186)	0.0000	1	(0.1838)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	2,100	2.2265	4,809.29	4,675.55	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0649)	0.0000	1	(0.6434)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	3,100	2.2265	7,099.43	6,902.00	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0959)	0.0000	1	(0.9498)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	400	2.2265	916.06	890.58	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0124)	0.0000	1	(0.1226)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	3,700	2.2265	8,473.51	8,237.87	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1144)	0.0000	1	(1.1336)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	900	2.2265	2,061.13	2,003.81	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0278)	0.0000	1	(0.2757)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	300	2.2265	687.04	667.94	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0093)	0.0000	1	(0.0919)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	700	2.2265	1,603.10	1,558.52	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0216)	0.0000	1	(0.2145)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,700	2.2265	3,893.24	3,784.97	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0526)	0.0000	1	(0.5208)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,900	2.2265	4,351.26	4,230.26	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0588)	0.0000	1	(0.5821)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	4,800	2.2265	10,992.67	10,686.96	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1484)	0.0000	1	(1.4706)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	1,600	2.2265	3,664.22	3,562.32	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0495)	0.0000	1	(0.4902)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	100	2.2265	229.01	222.65	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/09/2025	SDB3260122839	0	8,400	2.2265	19,237.17	18,702.19	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2598)	0.0000	1	(2.5736)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/09/2025	SDB3260122839	0	2,000	2.2265	4,580.28	4,452.90	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0618)	0.0000	1	(0.6128)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	200	2.1838	437.26	436.75	0.0000	4.3300	50.00	0.00	(0.0526)	(0.0061)	0.0000	1	(0.0587)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	100	2.1838	229.01	218.38	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,600	2.1838	3,664.22	3,494.03	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0485)	0.0000	1	(0.4893)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	700	2.1838	1,603.10	1,528.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0212)	0.0000	1	(0.2140)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,800	2.1838	4,122.25	3,930.78	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0546)	0.0000	1	(0.5504)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,900	2.1838	4,351.26	4,149.16	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0576)	0.0000	1	(0.5810)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	700	2.1838	1,603.10	1,528.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0212)	0.0000	1	(0.2140)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	3,900	2.1838	8,931.54	8,516.69	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1183)	0.0000	1	(1.1926)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,200	2.1838	5,038.31	4,804.29	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0667)	0.0000	1	(0.6727)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	400	2.1838	916.06	873.51	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0121)	0.0000	1	(0.1223)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	400	2.1838	916.06	873.51	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0121)	0.0000	1	(0.1223)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	7,900	2.1838	18,092.10	17,251.75	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2396)	0.0000	1	(2.4157)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	5,400	2.1838	12,366.75	11,792.34	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1638)	0.0000	1	(1.6512)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	7,000	2.1838	16,030.97	15,286.36	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2123)	0.0000	1	(2.1405)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,900	2.1838	6,641.40	6,332.92	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0880)	0.0000	1	(0.8868)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	100	2.1838	229.01	218.38	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	600	2.1838	1,374.08	1,310.26	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0182)	0.0000	1	(0.1835)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	100	2.1838	229.01	218.38	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	100	2.1838	229.01	218.38	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,400	2.1838	3,206.19	3,057.27	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0425)	0.0000	1	(0.4281)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,600	2.1838	3,664.22	3,494.03	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0485)	0.0000	1	(0.4893)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	5,100	2.1838	11,679.71	11,137.21	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1547)	0.0000	1	(1.5595)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	900	2.1838	2,061.13	1,965.39	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0273)	0.0000	1	(0.2752)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	300	2.1838	687.04	655.13	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0091)	0.0000	1	(0.0917)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,700	2.1838	6,183.38	5,896.17	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0819)	0.0000	1	(0.8256)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,100	2.1838	4,809.29	4,585.91	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0637)	0.0000	1	(0.6421)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	600	2.1838	1,374.08	1,310.26	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0182)	0.0000	1	(0.1835)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,100	2.1838	4,809.29	4,585.91	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0637)	0.0000	1	(0.6421)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	3,100	2.1838	7,099.43	6,769.67	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0940)	0.0000	1	(0.9479)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	400	2.1838	916.06	873.51	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0121)	0.0000	1	(0.1223)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	3,700	2.1838	8,473.51	8,079.93	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1122)	0.0000	1	(1.1314)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	900	2.1838	2,061.13	1,965.39	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0273)	0.0000	1	(0.2752)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	300	2.1838	687.04	655.13	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0091)	0.0000	1	(0.0917)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	700	2.1838	1,603.10	1,528.64	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0212)	0.0000	1	(0.2140)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,700	2.1838	3,893.24	3,712.40	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0516)	0.0000	1	(0.5198)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,900	2.1838	4,351.26	4,149.16	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0576)	0.0000	1	(0.5810)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	4,800	2.1838	10,992.67	10,482.08	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1456)	0.0000	1	(1.4678)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	1,600	2.1838	3,664.22	3,494.03	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0485)	0.0000	1	(0.4893)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	100	2.1838	229.01	218.38	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0030)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	8,400	2.1838	19,237.17	18,343.63	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2548)	0.0000	1	(2.5686)	02/07/2025
300360.ZK	01/08/2025	SDB3260122839	0	2,000	2.1838	4,580.28	4,367.53	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0607)	0.0000	1	(0.6116)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	100	2.1986	229.01	219.86	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,600	2.1986	3,664.22	3,517.78	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0489)	0.0000	1	(0.4896)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	700	2.1986	1,603.10	1,539.03	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0214)	0.0000	1	(0.2142)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,800	2.1986	4,122.25	3,957.50	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0550)	0.0000	1	(0.5508)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,900	2.1986	4,351.26	4,177.36	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0580)	0.0000	1	(0.5814)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	700	2.1986	1,603.10	1,539.03	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0214)	0.0000	1	(0.2142)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	3,900	2.1986	8,931.54	8,574.59	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1191)	0.0000	1	(1.1934)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,200	2.1986	5,038.31	4,836.95	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0672)	0.0000	1	(0.6732)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	400	2.1986	916.06	879.45	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0122)	0.0000	1	(0.1224)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	400	2.1986	916.06	879.45	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0122)	0.0000	1	(0.1224)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	7,900	2.1986	18,092.10	17,369.04	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2412)	0.0000	1	(2.4173)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/07/2025	SDB3260122839	0	5,400	2.1986	12,366.75	11,872.51	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1649)	0.0000	1	(1.6523)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	7,000	2.1986	16,030.97	15,390.29	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2138)	0.0000	1	(2.1419)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,900	2.1986	6,641.40	6,375.98	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0886)	0.0000	1	(0.8874)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	100	2.1986	229.01	219.86	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	600	2.1986	1,374.08	1,319.17	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0183)	0.0000	1	(0.1836)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	100	2.1986	229.01	219.86	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	100	2.1986	229.01	219.86	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,400	2.1986	3,206.19	3,078.06	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0428)	0.0000	1	(0.4284)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,600	2.1986	3,664.22	3,517.78	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0489)	0.0000	1	(0.4896)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	5,100	2.1986	11,679.71	11,212.93	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1557)	0.0000	1	(1.5605)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	900	2.1986	2,061.13	1,978.75	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0275)	0.0000	1	(0.2754)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	300	2.1986	687.04	659.58	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,700	2.1986	6,183.38	5,936.26	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0824)	0.0000	1	(0.8262)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,100	2.1986	4,809.29	4,617.09	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0641)	0.0000	1	(0.6426)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	600	2.1986	1,374.08	1,319.17	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0183)	0.0000	1	(0.1836)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,100	2.1986	4,809.29	4,617.09	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0641)	0.0000	1	(0.6426)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	3,100	2.1986	7,099.43	6,815.70	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0947)	0.0000	1	(0.9486)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	400	2.1986	916.06	879.45	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0122)	0.0000	1	(0.1224)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	3,700	2.1986	8,473.51	8,134.87	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1130)	0.0000	1	(1.1322)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	900	2.1986	2,061.13	1,978.75	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0275)	0.0000	1	(0.2754)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	300	2.1986	687.04	659.58	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	700	2.1986	1,603.10	1,539.03	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0214)	0.0000	1	(0.2142)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,700	2.1986	3,893.24	3,737.64	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0519)	0.0000	1	(0.5202)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,900	2.1986	4,351.26	4,177.36	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0580)	0.0000	1	(0.5814)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	4,800	2.1986	10,992.67	10,553.34	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1466)	0.0000	1	(1.4687)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	1,600	2.1986	3,664.22	3,517.78	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0489)	0.0000	1	(0.4896)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	100	2.1986	229.01	219.86	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0031)	0.0000	1	(0.0306)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	8,400	2.1986	19,237.17	18,468.35	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2565)	0.0000	1	(2.5703)	02/07/2025
300360.ZK	01/07/2025	SDB3260122839	0	2,000	2.1986	4,580.28	4,397.23	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0611)	0.0000	1	(0.6120)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	100	2.2901	229.01	229.01	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,600	2.2901	3,664.22	3,664.22	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	700	2.2901	1,603.10	1,603.10	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,800	2.2901	4,122.25	4,122.25	0.0000	4.3300	50.00	0.00	(0.4958)	(0.0573)	0.0000	1	(0.5531)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,900	2.2901	4,351.26	4,351.26	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0604)	0.0000	1	(0.5838)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	700	2.2901	1,603.10	1,603.10	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	3,900	2.2901	8,931.54	8,931.54	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1240)	0.0000	1	(1.1983)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	2,200	2.2901	5,038.31	5,038.31	0.0000	4.3300	50.00	0.00	(0.6060)	(0.0700)	0.0000	1	(0.6760)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	400	2.2901	916.06	916.06	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	400	2.2901	916.06	916.06	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	7,900	2.2901	18,092.10	18,092.10	0.0000	4.3300	50.00	0.00	(2.1761)	(0.2513)	0.0000	1	(2.4274)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	5,400	2.2901	12,366.75	12,366.75	0.0000	4.3300	50.00	0.00	(1.4874)	(0.1718)	0.0000	1	(1.6592)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	7,000	2.2901	16,030.97	16,030.97	0.0000	4.3300	50.00	0.00	(1.9282)	(0.2227)	0.0000	1	(2.1508)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	2,900	2.2901	6,641.40	6,641.40	0.0000	4.3300	50.00	0.00	(0.7988)	(0.0922)	0.0000	1	(0.8911)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	100	2.2901	229.01	229.01	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	600	2.2901	1,374.08	1,374.08	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0191)	0.0000	1	(0.1844)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	100	2.2901	229.01	229.01	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	100	2.2901	229.01	229.01	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,400	2.2901	3,206.19	3,206.19	0.0000	4.3300	50.00	0.00	(0.3856)	(0.0445)	0.0000	1	(0.4302)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,600	2.2901	3,664.22	3,664.22	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	5,100	2.2901	11,679.71	11,679.71	0.0000	4.3300	50.00	0.00	(1.4048)	(0.1622)	0.0000	1	(1.5670)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	900	2.2901	2,061.13	2,061.13	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0286)	0.0000	1	(0.2765)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	300	2.2901	687.04	687.04	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	2,700	2.2901	6,183.38	6,183.38	0.0000	4.3300	50.00	0.00	(0.7437)	(0.0859)	0.0000	1	(0.8296)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300360.ZK	01/06/2025	SDB3260122839	0	2,100	2.2901	4,809.29	4,809.29	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0668)	0.0000	1	(0.6452)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	600	2.2901	1,374.08	1,374.08	0.0000	4.3300	50.00	0.00	(0.1653)	(0.0191)	0.0000	1	(0.1844)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	2,100	2.2901	4,809.29	4,809.29	0.0000	4.3300	50.00	0.00	(0.5785)	(0.0668)	0.0000	1	(0.6452)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	3,100	2.2901	7,099.43	7,099.43	0.0000	4.3300	50.00	0.00	(0.8539)	(0.0986)	0.0000	1	(0.9525)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	400	2.2901	916.06	916.06	0.0000	4.3300	50.00	0.00	(0.1102)	(0.0127)	0.0000	1	(0.1229)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	3,700	2.2901	8,473.51	8,473.51	0.0000	4.3300	50.00	0.00	(1.0192)	(0.1177)	0.0000	1	(1.1369)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	900	2.2901	2,061.13	2,061.13	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0286)	0.0000	1	(0.2765)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	300	2.2901	687.04	687.04	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	700	2.2901	1,603.10	1,603.10	0.0000	4.3300	50.00	0.00	(0.1928)	(0.0223)	0.0000	1	(0.2151)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,700	2.2901	3,893.24	3,893.24	0.0000	4.3300	50.00	0.00	(0.4683)	(0.0541)	0.0000	1	(0.5223)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,900	2.2901	4,351.26	4,351.26	0.0000	4.3300	50.00	0.00	(0.5234)	(0.0604)	0.0000	1	(0.5838)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	4,800	2.2901	10,992.67	10,992.67	0.0000	4.3300	50.00	0.00	(1.3222)	(0.1527)	0.0000	1	(1.4748)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	1,600	2.2901	3,664.22	3,664.22	0.0000	4.3300	50.00	0.00	(0.4407)	(0.0509)	0.0000	1	(0.4916)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	100	2.2901	229.01	229.01	0.0000	4.3300	50.00	0.00	(0.0275)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	8,400	2.2901	19,237.17	19,237.17	0.0000	4.3300	50.00	0.00	(2.3138)	(0.2672)	0.0000	1	(2.5810)	02/07/2025
300360.ZK	01/06/2025	SDB3260122839	0	2,000	2.2901	4,580.28	4,580.28	0.0000	4.3300	50.00	0.00	(0.5509)	(0.0636)	0.0000	1	(0.6145)	02/07/2025
TOTAL HANGZHOU SUNRISE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(278.8435)	(31.5216)	0.0000	(310.3651)	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300347.ZK	01/17/2025	SDB3260962047	0	1,400	6.8875	9,439.92	9,642.49	0.0000	4.3300	50.00	0.00	(1.1354)	(0.1339)	0.0000	1	(1.2693)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	3,300	6.8875	22,211.59	22,728.73	0.0000	4.3300	50.00	0.00	(2.6716)	(0.3157)	0.0000	1	(2.9872)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	8,400	6.8875	57,169.16	57,854.94	0.0000	4.3300	50.00	0.00	(6.8762)	(0.8035)	0.0000	1	(7.6797)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	700	6.8875	4,747.19	4,821.25	0.0000	4.3300	50.00	0.00	(0.5710)	(0.0670)	0.0000	1	(0.6379)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	200	6.8875	1,367.72	1,377.50	0.0000	4.3300	50.00	0.00	(0.1645)	(0.0191)	0.0000	1	(0.1836)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	2,600	6.8875	19,803.72	17,907.48	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2487)	0.0000	1	(2.6307)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	5,900	6.8875	44,908.27	40,636.21	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5644)	0.0000	1	(5.9659)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,400	6.8875	10,442.60	9,642.49	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1339)	0.0000	1	(1.3899)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	2,200	6.8875	16,409.79	15,152.48	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2105)	0.0000	1	(2.1842)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,400	6.8875	10,442.60	9,642.49	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1339)	0.0000	1	(1.3899)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	10,100	6.8875	75,335.87	69,563.68	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9662)	0.0000	1	(10.0274)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	100	6.8875	745.90	688.75	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0096)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	300	6.8875	2,237.70	2,066.25	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0287)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	400	6.8875	2,983.60	2,755.00	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0383)	0.0000	1	(0.3971)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,700	6.8875	12,680.29	11,708.74	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1626)	0.0000	1	(1.6878)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,100	6.8875	8,204.90	7,576.24	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1052)	0.0000	1	(1.0921)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	100	6.8875	745.90	688.75	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0096)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	300	6.8875	2,237.70	2,066.25	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0287)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	11,000	6.8875	82,048.97	75,762.42	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0523)	0.0000	1	(10.9209)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	200	6.8875	1,491.80	1,377.50	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1986)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	200	6.8875	1,491.80	1,377.50	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1986)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	2,900	6.8875	21,631.09	19,973.73	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2774)	0.0000	1	(2.8792)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,900	6.8875	14,172.09	13,086.24	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1818)	0.0000	1	(1.8863)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	400	6.8875	2,983.60	2,755.00	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0383)	0.0000	1	(0.3971)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	100	6.8875	745.90	688.75	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0096)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	300	6.8875	2,237.70	2,066.25	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0287)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	1,700	6.8875	12,680.29	11,708.74	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1626)	0.0000	1	(1.6878)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	100	6.8875	745.90	688.75	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0096)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	8,800	6.8875	65,639.17	60,609.94	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8418)	0.0000	1	(8.7367)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	200	6.8875	1,491.80	1,377.50	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1986)	02/07/2025
300347.ZK	01/17/2025	SDB3260962047	0	100	6.8875	745.90	688.75	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0096)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,400	6.7529	9,439.92	9,454.03	0.0000	4.3300	50.00	0.00	(1.1354)	(0.1313)	0.0000	1	(1.2667)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	3,300	6.7529	22,211.59	22,284.50	0.0000	4.3300	50.00	0.00	(2.6716)	(0.3095)	0.0000	1	(2.9811)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	8,400	6.7529	57,169.16	56,724.18	0.0000	4.3300	50.00	0.00	(6.8762)	(0.7878)	0.0000	1	(7.6640)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300347.ZK	01/16/2025	SDB3260962047	0	700	6.7529	4,747.19	4,727.02	0.0000	4.3300	50.00	0.00	(0.5710)	(0.0657)	0.0000	1	(0.6366)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	200	6.7529	1,367.72	1,350.58	0.0000	4.3300	50.00	0.00	(0.1645)	(0.0188)	0.0000	1	(0.1833)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	2,600	6.7529	19,803.72	17,557.49	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2439)	0.0000	1	(2.6258)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	5,900	6.7529	44,908.27	39,841.99	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5534)	0.0000	1	(5.9548)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,400	6.7529	10,442.60	9,454.03	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1313)	0.0000	1	(1.3873)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	2,200	6.7529	16,409.79	14,856.33	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2063)	0.0000	1	(2.1801)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,400	6.7529	10,442.60	9,454.03	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1313)	0.0000	1	(1.3873)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	10,100	6.7529	75,335.87	68,204.08	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9473)	0.0000	1	(10.0085)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	100	6.7529	745.90	675.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0094)	0.0000	1	(0.0991)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	300	6.7529	2,237.70	2,025.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0281)	0.0000	1	(0.2973)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	400	6.7529	2,983.60	2,701.15	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0375)	0.0000	1	(0.3964)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,700	6.7529	12,680.29	11,479.89	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1594)	0.0000	1	(1.6846)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,100	6.7529	8,204.90	7,428.17	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1032)	0.0000	1	(1.0900)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	100	6.7529	745.90	675.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0094)	0.0000	1	(0.0991)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	300	6.7529	2,237.70	2,025.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0281)	0.0000	1	(0.2973)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	11,000	6.7529	82,048.97	74,281.67	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0317)	0.0000	1	(10.9004)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	200	6.7529	1,491.80	1,350.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0188)	0.0000	1	(0.1982)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	200	6.7529	1,491.80	1,350.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0188)	0.0000	1	(0.1982)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	2,900	6.7529	21,631.09	19,583.35	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2720)	0.0000	1	(2.8737)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,900	6.7529	14,172.09	12,830.47	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1782)	0.0000	1	(1.8828)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	400	6.7529	2,983.60	2,701.15	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0375)	0.0000	1	(0.3964)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	100	6.7529	745.90	675.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0094)	0.0000	1	(0.0991)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	300	6.7529	2,237.70	2,025.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0281)	0.0000	1	(0.2973)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	1,700	6.7529	12,680.29	11,479.89	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1594)	0.0000	1	(1.6846)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	100	6.7529	745.90	675.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0094)	0.0000	1	(0.0991)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	8,800	6.7529	66,639.17	59,425.34	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8254)	0.0000	1	(8.7203)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	200	6.7529	1,491.80	1,350.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0188)	0.0000	1	(0.1982)	02/07/2025
300347.ZK	01/16/2025	SDB3260962047	0	100	6.7529	745.90	675.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0094)	0.0000	1	(0.0991)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	8,400	6.6718	57,169.16	56,043.02	0.0000	4.3300	50.00	0.00	(6.8762)	(0.7784)	0.0000	1	(7.6546)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	700	6.6718	4,747.19	4,670.25	0.0000	4.3300	50.00	0.00	(0.5710)	(0.0649)	0.0000	1	(0.6358)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	200	6.6718	1,367.72	1,334.36	0.0000	4.3300	50.00	0.00	(0.1645)	(0.0185)	0.0000	1	(0.1830)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	2,600	6.6718	19,803.72	17,346.65	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2409)	0.0000	1	(2.6229)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	5,900	6.6718	44,908.27	39,363.55	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5467)	0.0000	1	(5.9482)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,400	6.6718	10,442.60	9,340.50	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1297)	0.0000	1	(1.3857)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	2,200	6.6718	16,409.79	14,677.93	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2039)	0.0000	1	(2.1776)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,400	6.6718	10,442.60	9,340.50	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1297)	0.0000	1	(1.3857)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	10,100	6.6718	75,335.87	67,385.06	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9359)	0.0000	1	(9.9971)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	100	6.6718	745.90	667.18	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0093)	0.0000	1	(0.0990)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	300	6.6718	2,237.70	2,001.54	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0278)	0.0000	1	(0.2969)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	400	6.6718	2,983.60	2,668.72	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0371)	0.0000	1	(0.3959)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,700	6.6718	12,680.29	11,342.04	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1575)	0.0000	1	(1.6827)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,100	6.6718	8,204.90	7,338.97	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1019)	0.0000	1	(1.0888)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	100	6.6718	745.90	667.18	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0093)	0.0000	1	(0.0990)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	300	6.6718	2,237.70	2,001.54	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0278)	0.0000	1	(0.2969)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	11,000	6.6718	82,048.97	73,389.67	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0193)	0.0000	1	(10.8880)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	200	6.6718	1,491.80	1,334.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0185)	0.0000	1	(0.1980)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	200	6.6718	1,491.80	1,334.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0185)	0.0000	1	(0.1980)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	2,900	6.6718	21,631.09	19,348.19	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2687)	0.0000	1	(2.8705)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,900	6.6718	14,172.09	12,676.40	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1761)	0.0000	1	(1.8806)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	400	6.6718	2,983.60	2,668.72	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0371)	0.0000	1	(0.3959)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	100	6.6718	745.90	667.18	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0093)	0.0000	1	(0.0990)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	300	6.6718	2,237.70	2,001.54	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0278)	0.0000	1	(0.2969)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	1,700	6.6718	12,680.29	11,342.04	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1575)	0.0000	1	(1.6827)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300347.ZK	01/15/2025	SDB3260962047	0	100	6.6718	745.90	667.18	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0093)	0.0000	1	(0.0990)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	8,800	6.6718	65,639.17	58,711.73	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8154)	0.0000	1	(8.7104)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	200	6.6718	1,491.80	1,334.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0185)	0.0000	1	(0.1980)	02/07/2025
300347.ZK	01/15/2025	SDB3260962047	0	100	6.6718	745.90	667.18	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0093)	0.0000	1	(0.0990)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	200	6.8361	1,367.72	1,367.23	0.0000	4.3300	50.00	0.00	(0.1645)	(0.0190)	0.3000	1	(0.1835)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	2,600	6.8361	19,803.72	17,773.94	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2469)	0.0000	1	(2.6288)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	5,900	6.8361	44,908.27	40,333.17	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5602)	0.0000	1	(5.9617)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,400	6.8361	10,442.60	9,570.58	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1329)	0.0000	1	(1.3889)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	2,200	6.8361	16,409.79	15,039.49	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2089)	0.0000	1	(2.1826)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,400	6.8361	10,442.60	9,570.58	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1329)	0.0000	1	(1.3889)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	10,100	6.8361	75,335.87	69,044.91	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9590)	0.0000	1	(10.0202)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	100	6.8361	745.90	683.61	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.3000	1	(0.0992)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	300	6.8361	2,237.70	2,050.84	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0285)	0.0000	1	(0.2976)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	400	6.8361	2,983.60	2,734.45	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0380)	0.0000	1	(0.3968)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,700	6.8361	12,680.29	11,621.42	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1614)	0.0000	1	(1.6866)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,100	6.8361	8,204.90	7,519.74	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1044)	0.0000	1	(1.0913)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	100	6.8361	745.90	683.61	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0992)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	300	6.8361	2,237.70	2,050.84	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0285)	0.0000	1	(0.2976)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	11,000	6.8361	82,048.97	75,197.43	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0444)	0.0000	1	(10.9131)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	200	6.8361	1,491.80	1,367.23	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0190)	0.0000	1	(0.1984)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	200	6.8361	1,491.80	1,367.23	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0190)	0.0000	1	(0.1984)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	2,900	6.8361	21,631.09	19,824.78	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2753)	0.0000	1	(2.8771)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,900	6.8361	14,172.09	12,988.65	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1804)	0.0000	1	(1.8850)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	400	6.8361	2,983.60	2,734.45	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0380)	0.3000	1	(0.3968)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	100	6.8361	745.90	683.61	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0992)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	300	6.8361	2,237.70	2,050.84	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0285)	0.0000	1	(0.2976)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	1,700	6.8361	12,680.29	11,621.42	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1614)	0.0000	1	(1.6866)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	100	6.8361	745.90	683.61	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0992)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	8,800	6.8361	65,639.17	60,157.94	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8355)	0.0000	1	(8.7305)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	200	6.8361	1,491.80	1,367.23	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0190)	0.0000	1	(0.1984)	02/07/2025
300347.ZK	01/14/2025	SDB3260962047	0	100	6.8361	745.90	683.61	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0992)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	2,600	6.8732	19,803.72	17,870.27	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2482)	0.0000	1	(2.6301)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	5,900	6.8732	44,908.27	40,551.76	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5632)	0.3000	1	(5.9647)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,400	6.8732	10,442.60	9,622.45	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1336)	0.0000	1	(1.3897)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	2,200	6.8732	16,409.79	15,121.00	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2100)	0.0000	1	(2.1837)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,400	6.8732	10,442.60	9,622.45	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1336)	0.0000	1	(1.3897)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	10,100	6.8732	75,335.87	69,419.12	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9642)	0.0000	1	(10.0254)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	100	6.8732	745.90	687.32	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.3000	1	(0.0993)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	300	6.8732	2,237.70	2,061.95	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0286)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	400	6.8732	2,983.60	2,749.27	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0382)	0.3000	1	(0.3970)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,700	6.8732	12,680.29	11,684.41	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1623)	0.0000	1	(1.6874)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,100	6.8732	8,204.90	7,560.50	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1050)	0.0000	1	(1.0919)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	100	6.8732	745.90	687.32	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	300	6.8732	2,237.70	2,061.95	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0286)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	11,000	6.8732	82,048.97	75,604.98	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0501)	0.0000	1	(10.9187)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	200	6.8732	1,491.80	1,374.64	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1985)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	200	6.8732	1,491.80	1,374.64	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1985)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	2,900	6.8732	21,631.09	19,932.22	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2768)	0.0000	1	(2.8786)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,900	6.8732	14,172.09	13,059.04	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1814)	0.0000	1	(1.8860)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	400	6.8732	2,983.60	2,749.27	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0382)	0.3000	1	(0.3970)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	100	6.8732	745.90	687.32	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	300	6.8732	2,237.70	2,061.95	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0286)	0.0000	1	(0.2978)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	1,700	6.8732	12,680.29	11,684.41	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1623)	0.0000	1	(1.6874)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300347.ZK	01/13/2025	SDB3260962047	0	100	6.8732	745.90	687.32	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	8,800	6.8732	65,639.17	60,483.98	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8401)	0.0000	1	(8.7350)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	200	6.8732	1,491.80	1,374.64	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0191)	0.0000	1	(0.1985)	02/07/2025
300347.ZK	01/13/2025	SDB3260962047	0	100	6.8732	745.90	687.32	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0095)	0.0000	1	(0.0993)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	2,600	7.0689	19,803.72	18,379.04	0.0000	4.3300	50.00	0.00	(7.1458)	(0.7658)	0.0000	3	(7.9116)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	5,900	7.0689	44,908.27	41,706.29	0.0000	4.3300	50.00	0.00	(16.2044)	(1.7378)	0.0000	3	(17.9422)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,400	7.0689	10,442.60	9,896.41	0.0000	4.3300	50.00	0.00	(3.7680)	(0.4124)	0.0000	3	(4.1804)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	2,200	7.0689	16,409.79	15,551.50	0.0000	4.3300	50.00	0.00	(5.9212)	(0.6480)	0.0000	3	(6.5692)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,400	7.0689	10,442.60	9,896.41	0.0000	4.3300	50.00	0.00	(3.7680)	(0.4124)	0.0000	3	(4.1804)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	10,100	7.0689	75,335.87	71,395.51	0.0000	4.3300	50.00	0.00	(27.1837)	(2.9748)	0.0000	3	(30.1585)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	100	7.0689	745.90	706.89	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0295)	0.0000	3	(0.2986)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	300	7.0689	2,237.70	2,120.66	0.0000	4.3300	50.00	0.00	(0.8074)	(0.0884)	0.0000	3	(0.8958)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	400	7.0689	2,983.60	2,827.54	0.0000	4.3300	50.00	0.00	(1.0766)	(0.1178)	0.0000	3	(1.1944)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,700	7.0689	12,680.29	12,017.07	0.0000	4.3300	50.00	0.00	(4.5755)	(0.5007)	0.0000	3	(5.0762)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,100	7.0689	8,204.90	7,775.75	0.0000	4.3300	50.00	0.00	(2.9606)	(0.3240)	0.0000	3	(3.2846)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	100	7.0689	745.90	706.89	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0295)	0.0000	3	(0.2986)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	300	7.0689	2,237.70	2,120.66	0.0000	4.3300	50.00	0.00	(0.8074)	(0.0884)	0.0000	3	(0.8958)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	11,000	7.0689	82,048.97	77,757.48	0.0000	4.3300	50.00	0.00	(29.6060)	(3.2399)	0.0000	3	(32.8459)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	200	7.0689	1,491.80	1,413.77	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0589)	0.0000	3	(0.5972)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	200	7.0689	1,491.80	1,413.77	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0589)	0.0000	3	(0.5972)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	2,900	7.0689	21,631.09	20,499.70	0.0000	4.3300	50.00	0.00	(7.8052)	(0.8542)	0.0000	3	(8.6594)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,900	7.0689	14,172.09	13,430.84	0.0000	4.3300	50.00	0.00	(5.1138)	(0.5596)	0.0000	3	(5.6734)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	400	7.0689	2,983.60	2,827.54	0.0000	4.3300	50.00	0.00	(1.0766)	(0.1178)	0.0000	3	(1.1944)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	100	7.0689	745.90	706.89	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0295)	0.0000	3	(0.2986)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	300	7.0689	2,237.70	2,120.66	0.0000	4.3300	50.00	0.00	(0.8074)	(0.0884)	0.0000	3	(0.8958)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	1,700	7.0689	12,680.29	12,017.07	0.0000	4.3300	50.00	0.00	(4.5755)	(0.5007)	0.0000	3	(5.0762)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	100	7.0689	745.90	706.89	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0295)	0.0000	3	(0.2986)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	8,800	7.0689	65,639.17	62,205.99	0.0000	4.3300	50.00	0.00	(23.6848)	(2.5919)	0.0000	3	(26.2767)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	200	7.0689	1,491.80	1,413.77	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0589)	0.0000	3	(0.5972)	02/07/2025
300347.ZK	01/10/2025	SDB3260962047	0	100	7.0689	745.90	706.89	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0295)	0.0000	3	(0.2986)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	2,600	7.1279	19,803.72	18,532.55	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2574)	0.0000	1	(2.6393)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	5,900	7.1279	44,908.27	42,054.64	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5841)	0.0000	1	(5.9856)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,400	7.1279	10,442.60	9,979.07	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1386)	0.0000	1	(1.3946)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	2,200	7.1279	16,409.79	15,681.39	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2178)	0.0000	1	(2.1915)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,400	7.1279	10,442.60	9,979.07	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1386)	0.0000	1	(1.3946)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	10,100	7.1279	75,335.87	71,991.84	0.0000	4.3300	50.00	0.00	(9.0612)	(0.9999)	0.0000	1	(10.0611)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	100	7.1279	745.90	712.79	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0099)	0.0000	1	(0.0996)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	300	7.1279	2,237.70	2,138.37	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0297)	0.0000	1	(0.2988)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	400	7.1279	2,983.60	2,851.16	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0396)	0.0000	1	(0.3985)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,700	7.1279	12,680.29	12,117.44	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1683)	0.0000	1	(1.6935)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,100	7.1279	8,204.90	7,840.70	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1089)	0.0000	1	(1.0958)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	100	7.1279	745.90	712.79	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0099)	0.0000	1	(0.0996)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	300	7.1279	2,237.70	2,138.37	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0297)	0.0000	1	(0.2988)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	11,000	7.1279	82,048.97	78,406.96	0.0000	4.3300	50.00	0.00	(9.8687)	(1.0890)	0.0000	1	(10.9577)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	200	7.1279	1,491.80	1,425.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0198)	0.0000	1	(0.1992)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	200	7.1279	1,491.80	1,425.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0198)	0.0000	1	(0.1992)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	2,900	7.1279	21,631.09	20,670.92	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2871)	0.0000	1	(2.8888)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,900	7.1279	14,172.09	13,543.02	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1881)	0.0000	1	(1.8927)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	400	7.1279	2,983.60	2,851.16	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0396)	0.0000	1	(0.3985)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	100	7.1279	745.90	712.79	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0099)	0.0000	1	(0.0996)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	300	7.1279	2,237.70	2,138.37	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0297)	0.0000	1	(0.2988)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	600	7.1279	4,475.40	4,276.74	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0594)	0.0000	1	(0.5977)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	1,700	7.1279	12,680.29	12,117.44	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1683)	0.0000	1	(1.6935)	02/07/2025

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Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300347.ZK	01/09/2025	SDB3260962047	0	300	7.1279	2,237.70	2,138.37	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0297)	0.0000	1	(0.2988)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	100	7.1279	745.90	712.79	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0099)	0.0000	1	(0.0996)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	8,800	7.1279	65,639.17	62,725.56	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8712)	0.0000	1	(8.7661)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	200	7.1279	1,491.80	1,425.58	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0198)	0.0000	1	(0.1992)	02/07/2025
300347.ZK	01/09/2025	SDB3260962047	0	100	7.1279	745.90	712.79	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0099)	0.0000	1	(0.0996)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	2,600	7.2329	19,803.72	18,805.47	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2612)	0.0000	1	(2.6431)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	5,900	7.2329	44,908.27	42,673.96	0.0000	4.3300	50.00	0.00	(5.4015)	(0.5927)	0.0000	1	(5.9942)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,400	7.2329	10,442.60	10,126.02	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1406)	0.0000	1	(1.3967)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	2,200	7.2329	16,409.79	15,912.32	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2210)	0.0000	1	(2.1947)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,400	7.2329	10,442.60	10,126.02	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1406)	0.0000	1	(1.3967)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	10,100	7.2329	75,335.87	73,052.03	0.0000	4.3300	50.00	0.00	(9.0612)	(1.0146)	0.0000	1	(10.0758)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	100	7.2329	745.90	723.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0100)	0.0000	1	(0.0998)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	300	7.2329	2,237.70	2,169.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0301)	0.0000	1	(0.2993)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	400	7.2329	2,983.60	2,893.15	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0402)	0.0000	1	(0.3990)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,700	7.2329	12,680.29	12,295.89	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1708)	0.0000	1	(1.6959)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,100	7.2329	8,204.90	7,956.16	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1105)	0.0000	1	(1.0974)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	100	7.2329	745.90	723.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0100)	0.0000	1	(0.0998)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	300	7.2329	2,237.70	2,169.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0301)	0.0000	1	(0.2993)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	11,000	7.2329	82,048.97	79,561.61	0.0000	4.3300	50.00	0.00	(9.8687)	(1.1050)	0.0000	1	(10.9737)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	200	7.2329	1,491.80	1,446.57	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0201)	0.0000	1	(0.1995)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	200	7.2329	1,491.80	1,446.57	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0201)	0.0000	1	(0.1995)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	2,900	7.2329	21,631.09	20,975.33	0.0000	4.3300	50.00	0.00	(2.6017)	(0.2913)	0.0000	1	(2.8931)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,900	7.2329	14,172.09	13,742.46	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1909)	0.0000	1	(1.8955)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	400	7.2329	2,983.60	2,893.15	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0402)	0.0000	1	(0.3990)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	100	7.2329	745.90	723.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0100)	0.0000	1	(0.0998)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	300	7.2329	2,237.70	2,169.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0301)	0.0000	1	(0.2993)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	600	7.2329	4,475.40	4,339.72	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0603)	0.0000	1	(0.5986)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	1,700	7.2329	12,680.29	12,295.89	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1708)	0.0000	1	(1.6959)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	300	7.2329	2,237.70	2,169.86	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0301)	0.0000	1	(0.2993)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	100	7.2329	745.90	723.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0100)	0.0000	1	(0.0998)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	8,800	7.2329	65,639.17	63,649.29	0.0000	4.3300	50.00	0.00	(7.8949)	(0.8840)	0.0000	1	(8.7790)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	200	7.2329	1,491.80	1,446.57	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0201)	0.0000	1	(0.1995)	02/07/2025
300347.ZK	01/08/2025	SDB3260962047	0	100	7.2329	745.90	723.29	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0100)	0.0000	1	(0.0998)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	2,600	7.5168	19,803.72	19,543.74	0.0000	4.3300	50.00	0.00	(2.3819)	(0.2714)	0.0000	1	(2.6534)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	5,900	7.5168	44,908.27	44,349.26	0.0000	4.3300	50.00	0.00	(5.4015)	(0.6160)	0.0000	1	(6.0174)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,400	7.5168	10,442.60	10,523.55	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1462)	0.0000	1	(1.4022)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	2,200	7.5168	16,409.79	16,537.01	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2297)	0.0000	1	(2.2034)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,400	7.5168	10,442.60	10,523.55	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1462)	0.0000	1	(1.4022)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	10,100	7.5168	75,335.87	75,919.92	0.0000	4.3300	50.00	0.00	(9.0612)	(1.0544)	0.0000	1	(10.1157)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	100	7.5168	745.90	751.68	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1002)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	300	7.5168	2,237.70	2,255.05	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0313)	0.0000	1	(0.3005)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	400	7.5168	2,983.60	3,006.73	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0418)	0.0000	1	(0.4006)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,700	7.5168	12,680.29	12,778.60	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1775)	0.0000	1	(1.7026)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,100	7.5168	8,204.90	8,268.51	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1148)	0.0000	1	(1.1017)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	100	7.5168	745.90	751.68	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1002)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	300	7.5168	2,237.70	2,255.05	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0313)	0.0000	1	(0.3005)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	11,000	7.5168	82,048.97	82,685.06	0.0000	4.3300	50.00	0.00	(9.8687)	(1.1484)	0.0000	1	(11.0171)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	200	7.5168	1,491.80	1,503.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0209)	0.0000	1	(0.2003)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	200	7.5168	1,491.80	1,503.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0209)	0.0000	1	(0.2003)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	2,900	7.5168	21,631.09	21,798.79	0.0000	4.3300	50.00	0.00	(2.6017)	(0.3028)	0.0000	1	(2.9045)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,900	7.5168	14,172.09	14,281.97	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1984)	0.0000	1	(1.9029)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	400	7.5168	2,983.60	3,006.73	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0418)	0.0000	1	(0.4006)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	100	7.5168	745.90	751.68	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1002)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300347.ZK	01/07/2025	SDB3260962047	0	300	7.5168	2,237.70	2,255.05	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0313)	0.0000	1	(0.3005)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	600	7.5168	4,475.40	4,510.09	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0626)	0.0000	1	(0.6009)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	1,700	7.5168	12,680.29	12,778.60	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1775)	0.0000	1	(1.7026)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	300	7.5168	2,237.70	2,255.05	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0313)	0.0000	1	(0.3005)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	100	7.5168	745.90	751.68	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1002)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	8,800	7.5168	65,639.17	66,148.05	0.0000	4.3300	50.00	0.00	(7.8949)	(0.9187)	0.0000	1	(8.8137)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	200	7.5168	1,491.80	1,503.36	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0209)	0.0000	1	(0.2003)	02/07/2025
300347.ZK	01/07/2025	SDB3260962047	0	100	7.5168	745.90	751.68	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1002)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,400	7.4590	10,442.60	10,442.60	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1450)	0.0000	1	(1.4010)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	2,200	7.4590	16,409.79	16,409.79	0.0000	4.3300	50.00	0.00	(1.9737)	(0.2279)	0.0000	1	(2.2016)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,400	7.4590	10,442.60	10,442.60	0.0000	4.3300	50.00	0.00	(1.2560)	(0.1450)	0.0000	1	(1.4010)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	10,100	7.4590	75,335.87	75,335.87	0.0000	4.3300	50.00	0.00	(9.0612)	(1.0463)	0.0000	1	(10.1076)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	100	7.4590	745.90	745.90	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	300	7.4590	2,237.70	2,237.70	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0311)	0.0000	1	(0.3002)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	400	7.4590	2,983.60	2,983.60	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0414)	0.0000	1	(0.4003)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,700	7.4590	12,680.29	12,680.29	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1761)	0.0000	1	(1.7013)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,100	7.4590	8,204.90	8,204.90	0.0000	4.3300	50.00	0.00	(0.9869)	(0.1140)	0.0000	1	(1.1008)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	100	7.4590	745.90	745.90	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	300	7.4590	2,237.70	2,237.70	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0311)	0.0000	1	(0.3002)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	11,000	7.4590	82,048.97	82,048.97	0.0000	4.3300	50.00	0.00	(9.8687)	(1.1396)	0.0000	1	(11.0082)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	200	7.4590	1,491.80	1,491.80	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0207)	0.0000	1	(0.2001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	200	7.4590	1,491.80	1,491.80	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0207)	0.0000	1	(0.2001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	2,900	7.4590	21,631.09	21,631.09	0.0000	4.3300	50.00	0.00	(2.6017)	(0.3004)	0.0000	1	(2.9022)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,900	7.4590	14,172.09	14,172.09	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1968)	0.0000	1	(1.9014)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	400	7.4590	2,983.60	2,983.60	0.0000	4.3300	50.00	0.00	(0.3589)	(0.0414)	0.0000	1	(0.4003)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	100	7.4590	745.90	745.90	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	300	7.4590	2,237.70	2,237.70	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0311)	0.0000	1	(0.3002)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	600	7.4590	4,475.40	4,475.40	0.0000	4.3300	50.00	0.00	(0.5383)	(0.0622)	0.0000	1	(0.6004)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	1,700	7.4590	12,680.29	12,680.29	0.0000	4.3300	50.00	0.00	(1.5252)	(0.1761)	0.0000	1	(1.7013)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	300	7.4590	2,237.70	2,237.70	0.0000	4.3300	50.00	0.00	(0.2691)	(0.0311)	0.0000	1	(0.3002)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	100	7.4590	745.90	745.90	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	8,800	7.4590	65,639.17	65,639.17	0.0000	4.3300	50.00	0.00	(7.8949)	(0.9117)	0.0000	1	(8.8066)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	200	7.4590	1,491.80	1,491.80	0.0000	4.3300	50.00	0.00	(0.1794)	(0.0207)	0.0000	1	(0.2001)	02/07/2025
300347.ZK	01/06/2025	SDB3260962047	0	100	7.4590	745.90	745.90	0.0000	4.3300	50.00	0.00	(0.0897)	(0.0104)	0.0000	1	(0.1001)	02/07/2025
TOTAL HANGZHOU TIGERMED CONSULTING CO., LTD. CMN CLASS A SERIES NORTHBOUND													(625.4543)	(68.2044)	0.0000	(693.6587)	
HCL TECHNOLOGIES LIMITED CMN																	
HCLT.NS	01/17/2025	SDB3265673564	0	18,065	20.7220	375,927.43	374,343.82	0.0000	4.3300	75.00	0.00	(45.2157)	(7.7988)	0.0000	1	(53.0145)	02/03/2025
HCLT.NS	01/17/2025	SDB3265673564	0	29,103	20.7220	615,758.25	603,073.79	0.0000	4.3300	75.00	0.00	(74.0620)	(12.5640)	0.0000	1	(86.6261)	02/03/2025
HCLT.NS	01/16/2025	SDB3265673564	0	29,103	21.1579	615,758.25	615,758.25	0.0000	4.3300	75.00	0.00	(74.0620)	(12.8283)	0.0000	1	(86.8903)	02/03/2025
TOTAL HCL TECHNOLOGIES LIMITED CMN													(193.3398)	(33.1912)	0.0000	(226.5309)	
HDFC BANK LIMITED CMN																	
HDBK.NS	01/14/2025	SDB3265202615	0	51	18.8721	988.55	962.48	0.0000	4.3300	75.00	0.00	(0.1189)	(0.0201)	0.0000	1	(0.1390)	02/03/2025
HDBK.NS	01/14/2025	SDB3265202615	0	5,888	18.8721	114,632.56	111,118.83	0.0000	4.3300	75.00	0.00	(13.7877)	(2.3150)	0.0000	1	(16.1027)	02/03/2025
HDBK.NS	01/14/2025	SDB3265202615	0	13,372	18.8721	264,220.95	252,357.51	0.0000	4.3300	75.00	0.00	(31.7799)	(5.2574)	0.0000	1	(37.0374)	02/03/2025
HDBK.NS	01/14/2025	SDB3265202615	0	18,282	18.8721	365,832.05	345,019.44	0.0000	4.3300	75.00	0.00	(44.0015)	(7.1879)	0.0000	1	(51.1894)	02/03/2025
HDBK.NS	01/14/2025	SDB3265202615	0	14,465	18.8721	290,511.34	272,984.70	0.0000	4.3300	75.00	0.00	(34.9421)	(5.6872)	0.0000	1	(40.6292)	02/03/2025
HDBK.NS	01/13/2025	SDB3265202615	0	51	19.2872	988.55	983.65	0.0000	4.3300	75.00	0.00	(0.1189)	(0.0205)	0.0000	1	(0.1394)	02/03/2025
HDBK.NS	01/13/2025	SDB3265202615	0	5,888	19.2872	114,632.56	113,562.95	0.0000	4.3300	75.00	0.00	(13.7877)	(2.3659)	0.0000	1	(16.1536)	02/03/2025
HDBK.NS	01/13/2025	SDB3265202615	0	13,372	19.2872	264,220.95	257,908.25	0.0000	4.3300	75.00	0.00	(31.7799)	(5.3731)	0.0000	1	(37.1530)	02/03/2025
HDBK.NS	01/13/2025	SDB3265202615	0	18,282	19.2872	365,832.05	352,608.33	0.0000	4.3300	75.00	0.00	(44.0015)	(7.3460)	0.0000	1	(51.3475)	02/03/2025
HDBK.NS	01/13/2025	SDB3265202615	0	22,489	19.2872	451,663.30	433,749.53	0.0000	4.3300	75.00	0.00	(54.3251)	(9.0364)	0.0000	1	(63.3615)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HDFC BANK LIMITED CMN (Cont.)																	
HDBK.NS	01/10/2025	SDB3265202615	0	5,888	19.4081	114,632.56	114,275.15	0.0000	4.3300	75.00	0.00	(41.3632)	(7.1422)	0.0000	3	(48.5054)	02/03/2025
HDBK.NS	01/10/2025	SDB3265202615	0	13,372	19.4081	264,220.95	259,525.70	0.0000	4.3300	75.00	0.00	(95.3397)	(16.2204)	0.0000	3	(111.5601)	02/03/2025
HDBK.NS	01/10/2025	SDB3265202615	0	18,282	19.4081	365,832.05	354,819.69	0.0000	4.3300	75.00	0.00	(132.0044)	(22.1762)	0.0000	3	(154.1806)	02/03/2025
HDBK.NS	01/10/2025	SDB3265202615	0	22,489	19.4081	451,663.30	436,469.75	0.0000	4.3300	75.00	0.00	(162.9752)	(27.2794)	0.0000	3	(190.2545)	02/03/2025
HDBK.NS	01/09/2025	SDB3265202615	0	13,372	19.7390	264,220.95	263,950.36	0.0000	4.3300	75.00	0.00	(31.7799)	(5.4990)	0.0000	1	(37.2789)	02/03/2025
HDBK.NS	01/09/2025	SDB3265202615	0	18,282	19.7390	365,832.05	360,869.02	0.0000	4.3300	75.00	0.00	(44.0015)	(7.5181)	0.0000	1	(51.5196)	02/03/2025
HDBK.NS	01/09/2025	SDB3265202615	0	22,489	19.7390	451,663.30	443,911.14	0.0000	4.3300	75.00	0.00	(54.3251)	(9.2481)	0.0000	1	(63.5732)	02/03/2025
HDBK.NS	01/08/2025	SDB3265202615	0	18,282	19.9958	365,832.05	365,563.20	0.0000	4.3300	75.00	0.00	(44.0015)	(7.6159)	0.0000	1	(51.6174)	02/03/2025
HDBK.NS	01/08/2025	SDB3265202615	0	22,489	19.9958	451,663.30	449,685.52	0.0000	4.3300	75.00	0.00	(54.3251)	(9.3684)	0.0000	1	(63.6935)	02/03/2025
HDBK.NS	01/07/2025	SDB3265202615	0	22,489	20.0837	451,663.30	451,663.30	0.0000	4.3300	75.00	0.00	(54.3251)	(9.4097)	0.0000	1	(63.7347)	02/03/2025
TOTAL HDFC BANK LIMITED CMN													(983.0837)	(166.0869)	0.0000	(1,149.1706)	
HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND																	
688586.SH	01/17/2025	SDB3265127434	0	500	1.2414	591.74	620.69	0.0000	4.3300	50.00	0.00	(0.0712)	(0.0086)	0.0000	1	(0.0798)	02/07/2025
688586.SH	01/17/2025	SDB3265127434	0	4,481	1.2414	5,495.55	5,562.63	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0773)	0.0000	1	(0.7383)	02/07/2025
688586.SH	01/17/2025	SDB3265127434	0	1,319	1.2414	1,627.06	1,637.38	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0227)	0.0000	1	(0.2184)	02/07/2025
688586.SH	01/16/2025	SDB3265127434	0	500	1.1939	591.74	596.96	0.0000	4.3300	50.00	0.00	(0.0712)	(0.0083)	0.0000	1	(0.0795)	02/07/2025
688586.SH	01/16/2025	SDB3265127434	0	4,481	1.1939	5,495.55	5,349.97	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0743)	0.0000	1	(0.7353)	02/07/2025
688586.SH	01/16/2025	SDB3265127434	0	1,319	1.1939	1,627.06	1,574.79	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0219)	0.0000	1	(0.2176)	02/07/2025
688586.SH	01/15/2025	SDB3265127434	0	500	1.1897	591.74	594.85	0.0000	4.3300	50.00	0.00	(0.0712)	(0.0083)	0.0000	1	(0.0794)	02/07/2025
688586.SH	01/15/2025	SDB3265127434	0	4,481	1.1897	5,495.55	5,331.01	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0740)	0.0000	1	(0.7350)	02/07/2025
688586.SH	01/15/2025	SDB3265127434	0	1,319	1.1897	1,627.06	1,569.20	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0218)	0.0000	1	(0.2175)	02/07/2025
688586.SH	01/14/2025	SDB3265127434	0	500	1.1863	591.74	593.14	0.0000	4.3300	50.00	0.00	(0.0712)	(0.0082)	0.0000	1	(0.0794)	02/07/2025
688586.SH	01/14/2025	SDB3265127434	0	4,481	1.1863	5,495.55	5,315.77	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0738)	0.0000	1	(0.7348)	02/07/2025
688586.SH	01/14/2025	SDB3265127434	0	1,319	1.1863	1,627.06	1,564.72	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0217)	0.0000	1	(0.2174)	02/07/2025
688586.SH	01/13/2025	SDB3265127434	0	4,481	1.1841	5,495.55	5,305.92	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0737)	0.0000	1	(0.7347)	02/07/2025
688586.SH	01/13/2025	SDB3265127434	0	1,319	1.1841	1,627.06	1,561.82	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0217)	0.0000	1	(0.2174)	02/07/2025
688586.SH	01/10/2025	SDB3265127434	0	4,481	1.2036	5,495.55	5,393.28	0.0000	4.3300	50.00	0.00	(1.9830)	(0.2247)	0.0000	3	(2.2077)	02/07/2025
688586.SH	01/10/2025	SDB3265127434	0	1,319	1.2036	1,627.06	1,587.53	0.0000	4.3300	50.00	0.00	(0.5871)	(0.0661)	0.0000	3	(0.6532)	02/07/2025
688586.SH	01/09/2025	SDB3265127434	0	4,481	1.2002	5,495.55	5,378.17	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0747)	0.0000	1	(0.7357)	02/07/2025
688586.SH	01/09/2025	SDB3265127434	0	1,319	1.2002	1,627.06	1,583.09	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0220)	0.0000	1	(0.2177)	02/07/2025
688586.SH	01/08/2025	SDB3265127434	0	4,481	1.2264	5,495.55	5,495.55	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0763)	0.0000	1	(0.7373)	02/07/2025
688586.SH	01/08/2025	SDB3265127434	0	1,319	1.2336	1,627.06	1,627.06	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0226)	0.0000	1	(0.2183)	02/07/2025
TOTAL HEFEI JIANGHANG AIRCRAFT EQUIPMENT CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND													(8.8516)	(1.0028)	0.0000	(9.8545)	
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND																	
600598.SH	01/17/2025	SDB3260427138	0	8,200	1.8757	16,517.13	15,380.62	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2136)	0.0000	1	(2.2003)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	1,700	1.8757	3,424.28	3,188.66	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0443)	0.0000	1	(0.4562)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	2,000	1.8757	4,028.57	3,751.37	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0521)	0.0000	1	(0.5366)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	1,700	1.8757	3,424.28	3,188.66	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0443)	0.0000	1	(0.4562)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	9,300	1.8757	18,732.84	17,443.87	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2423)	0.0000	1	(2.4954)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	800	1.8757	1,611.43	1,500.55	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0208)	0.0000	1	(0.2147)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	100	1.8757	201.43	187.57	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	200	1.8757	402.86	375.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	200	1.8757	402.86	375.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	400	1.8757	805.71	750.27	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0104)	0.0000	1	(0.1073)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	2,900	1.8757	5,841.42	5,439.49	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0755)	0.0000	1	(0.7781)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	4,700	1.8757	9,467.13	8,815.72	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1224)	0.0000	1	(1.2611)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	100	1.8757	201.43	187.57	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	100	1.8757	201.43	187.57	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/17/2025	SDB3260427138	0	11,900	1.8757	23,969.98	22,320.65	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3100)	0.0000	1	(3.1931)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	8,200	1.8398	16,517.13	15,086.69	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2095)	0.0000	1	(2.1962)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	1,700	1.8398	3,424.28	3,127.73	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0434)	0.0000	1	(0.4553)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600598.SH	01/16/2025	SDB3260427138	0	2,000	1.8398	4,028.57	3,679.68	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0511)	0.0000	1	(0.5357)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	1,700	1.8398	3,424.28	3,127.73	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0434)	0.0000	1	(0.4553)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	9,300	1.8398	18,732.84	17,110.51	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2376)	0.0000	1	(2.4908)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	800	1.8398	1,611.43	1,471.87	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0204)	0.0000	1	(0.2143)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	100	1.8398	201.43	183.98	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	200	1.8398	402.86	367.97	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	200	1.8398	402.86	367.97	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	400	1.8398	805.71	735.94	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0102)	0.0000	1	(0.1071)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	2,900	1.8398	5,841.42	5,335.54	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0741)	0.0000	1	(0.7767)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	4,700	1.8398	9,467.13	8,647.25	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1201)	0.0000	1	(1.2588)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	100	1.8398	201.43	183.98	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	100	1.8398	201.43	183.98	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/16/2025	SDB3260427138	0	11,900	1.8398	23,969.98	21,894.10	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3041)	0.0000	1	(3.1871)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	8,200	1.8382	16,517.13	15,073.59	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2094)	0.0000	1	(2.1960)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	1,700	1.8382	3,424.28	3,125.01	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0434)	0.0000	1	(0.4553)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	2,000	1.8382	4,028.57	3,676.49	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0511)	0.0000	1	(0.5356)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	1,700	1.8382	3,424.28	3,125.01	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0434)	0.0000	1	(0.4553)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	9,300	1.8382	18,732.84	17,095.66	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2374)	0.0000	1	(2.4906)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	800	1.8382	1,611.43	1,470.59	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0204)	0.0000	1	(0.2142)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	100	1.8382	201.43	183.82	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	200	1.8382	402.86	367.65	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	200	1.8382	402.86	367.65	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	400	1.8382	805.71	735.30	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0102)	0.0000	1	(0.1071)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	2,900	1.8382	5,841.42	5,330.90	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0740)	0.0000	1	(0.7766)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	4,700	1.8382	9,467.13	8,639.74	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1200)	0.0000	1	(1.2587)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	100	1.8382	201.43	183.82	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	100	1.8382	201.43	183.82	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/15/2025	SDB3260427138	0	11,900	1.8382	23,969.98	21,875.09	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3038)	0.0000	1	(3.1869)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	8,200	1.8502	16,517.13	15,171.45	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2107)	0.0000	1	(2.1974)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	1,700	1.8502	3,424.28	3,145.30	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0437)	0.0000	1	(0.4555)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	2,000	1.8502	4,028.57	3,700.35	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0514)	0.0000	1	(0.5359)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	1,700	1.8502	3,424.28	3,145.30	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0437)	0.0000	1	(0.4555)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	9,300	1.8502	18,732.84	17,206.65	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2390)	0.0000	1	(2.4921)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	800	1.8502	1,611.43	1,480.14	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0206)	0.0000	1	(0.2144)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	100	1.8502	201.43	185.02	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	200	1.8502	402.86	370.04	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	200	1.8502	402.86	370.04	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	400	1.8502	805.71	740.07	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0103)	0.0000	1	(0.1072)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	2,900	1.8502	5,841.42	5,365.51	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0745)	0.0000	1	(0.7771)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	4,700	1.8502	9,467.13	8,695.83	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1208)	0.0000	1	(1.2595)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	100	1.8502	201.43	185.02	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	100	1.8502	201.43	185.02	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/14/2025	SDB3260427138	0	11,900	1.8502	23,969.98	22,017.11	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3058)	0.0000	1	(3.1888)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	8,200	1.8456	16,517.13	15,133.52	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2102)	0.0000	1	(2.1968)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	1,700	1.8456	3,424.28	3,137.44	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0436)	0.0000	1	(0.4554)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	2,000	1.8456	4,028.57	3,691.10	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0513)	0.0000	1	(0.5358)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	1,700	1.8456	3,424.28	3,137.44	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0436)	0.0000	1	(0.4554)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	9,300	1.8456	18,732.84	17,163.62	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2384)	0.0000	1	(2.4915)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	800	1.8456	1,611.43	1,476.44	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0205)	0.0000	1	(0.2143)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	100	1.8456	201.43	184.56	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	200	1.8456	402.86	369.11	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	200	1.8456	402.86	369.11	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0051)	0.0000	1	(0.0536)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	400	1.8456	805.71	738.22	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0103)	0.0000	1	(0.1072)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600598.SH	01/13/2025	SDB3260427138	0	2,900	1.8456	5,841.42	5,352.10	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0743)	0.0000	1	(0.7769)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	4,700	1.8456	9,467.13	8,674.09	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1205)	0.0000	1	(1.2592)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	100	1.8456	201.43	184.56	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	100	1.8456	201.43	184.56	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0268)	02/07/2025
600598.SH	01/13/2025	SDB3260427138	0	11,900	1.8456	23,969.98	21,962.06	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3050)	0.0000	1	(3.1881)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	8,200	1.8974	16,517.13	15,558.58	0.0000	4.3300	50.00	0.00	(5.9599)	(0.6483)	0.0000	3	(6.6082)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	1,700	1.8974	3,424.28	3,225.56	0.0000	4.3300	50.00	0.00	(1.2356)	(0.1344)	0.0000	3	(1.3700)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	2,000	1.8974	4,028.57	3,794.78	0.0000	4.3300	50.00	0.00	(1.4536)	(0.1581)	0.0000	3	(1.6118)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	1,700	1.8974	3,424.28	3,225.56	0.0000	4.3300	50.00	0.00	(1.2356)	(0.1344)	0.0000	3	(1.3700)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	9,300	1.8974	18,732.84	17,645.71	0.0000	4.3300	50.00	0.00	(6.7594)	(0.7352)	0.0000	3	(7.4947)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	800	1.8974	1,611.43	1,517.91	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0632)	0.0000	3	(0.6447)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	100	1.8974	201.43	189.74	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0079)	0.0000	3	(0.0806)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	200	1.8974	402.86	379.48	0.0000	4.3300	50.00	0.00	(0.1454)	(0.0158)	0.0000	3	(0.1612)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	200	1.8974	402.86	379.48	0.0000	4.3300	50.00	0.00	(0.1454)	(0.0158)	0.0000	3	(0.1612)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	400	1.8974	805.71	758.96	0.0000	4.3300	50.00	0.00	(0.2907)	(0.0316)	0.0000	3	(0.3224)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	2,900	1.8974	5,841.42	5,502.43	0.0000	4.3300	50.00	0.00	(2.1078)	(0.2293)	0.0000	3	(2.3370)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	4,700	1.8974	9,467.13	8,917.72	0.0000	4.3300	50.00	0.00	(3.4161)	(0.3716)	0.0000	3	(3.7876)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	100	1.8974	201.43	189.74	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0079)	0.0000	3	(0.0806)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	100	1.8974	201.43	189.74	0.0000	4.3300	50.00	0.00	(0.0727)	(0.0079)	0.0000	3	(0.0806)	02/07/2025
600598.SH	01/10/2025	SDB3260427138	0	11,900	1.8974	23,969.98	22,578.92	0.0000	4.3300	50.00	0.00	(8.6492)	(0.9408)	0.0000	3	(9.5900)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	8,200	1.8907	16,517.13	15,503.87	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2153)	0.0000	1	(2.2020)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	1,700	1.8907	3,424.28	3,214.22	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0446)	0.0000	1	(0.4565)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	2,000	1.8907	4,028.57	3,781.43	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0525)	0.0000	1	(0.5371)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	1,700	1.8907	3,424.28	3,214.22	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0446)	0.0000	1	(0.4565)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	9,300	1.8907	18,732.84	17,583.66	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2442)	0.0000	1	(2.4974)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	800	1.8907	1,611.43	1,512.57	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0210)	0.0000	1	(0.2148)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	200	1.8907	402.86	378.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	200	1.8907	402.86	378.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	400	1.8907	805.71	756.29	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0105)	0.0000	1	(0.1074)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	2,900	1.8907	5,841.42	5,483.08	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0762)	0.0000	1	(0.7787)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	4,700	1.8907	9,467.13	8,886.37	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1234)	0.0000	1	(1.2621)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/09/2025	SDB3260427138	0	11,900	1.8907	23,969.98	22,499.52	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3125)	0.0000	1	(3.1955)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	8,200	1.8907	16,517.13	15,503.65	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2153)	0.0000	1	(2.2020)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	1,700	1.8907	3,424.28	3,214.17	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0446)	0.0000	1	(0.4565)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	2,000	1.8907	4,028.57	3,781.38	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0525)	0.0000	1	(0.5371)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	1,700	1.8907	3,424.28	3,214.17	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0446)	0.0000	1	(0.4565)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	9,300	1.8907	18,732.84	17,583.41	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2442)	0.0000	1	(2.4974)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	800	1.8907	1,611.43	1,512.55	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0210)	0.0000	1	(0.2148)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	200	1.8907	402.86	378.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	200	1.8907	402.86	378.14	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0537)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	400	1.8907	805.71	756.28	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0105)	0.0000	1	(0.1074)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	2,900	1.8907	5,841.42	5,483.00	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0762)	0.0000	1	(0.7787)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	4,700	1.8907	9,467.13	8,886.24	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1234)	0.0000	1	(1.2621)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	100	1.8907	201.43	189.07	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0026)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/08/2025	SDB3260427138	0	11,900	1.8907	23,969.98	22,499.20	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3125)	0.0000	1	(3.1955)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	8,200	1.9472	16,517.13	15,966.93	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2218)	0.0000	1	(2.2084)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	1,700	1.9472	3,424.28	3,310.22	0.0000	4.3302	50.00	0.00	(0.4119)	(0.0460)	0.0000	1	(0.4578)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	2,000	1.9472	4,028.57	3,894.37	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0541)	0.0000	1	(0.5386)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600598.SH	01/07/2025	SDB3260427138	0	1,700	1.9472	3,424.28	3,310.22	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0460)	0.0000	1	(0.4578)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	9,300	1.9472	18,732.84	18,108.84	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2515)	0.0000	1	(2.5047)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	800	1.9472	1,611.43	1,557.75	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0216)	0.0000	1	(0.2155)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	100	1.9472	201.43	194.72	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	200	1.9472	402.86	389.44	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	200	1.9472	402.86	389.44	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	400	1.9472	805.71	778.87	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0108)	0.0000	1	(0.1077)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	2,900	1.9472	5,841.42	5,646.84	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0784)	0.0000	1	(0.7810)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	4,700	1.9472	9,467.13	9,151.78	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1271)	0.0000	1	(1.2658)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	100	1.9472	201.43	194.72	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	100	1.9472	201.43	194.72	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0027)	0.0000	1	(0.0269)	02/07/2025
600598.SH	01/07/2025	SDB3260427138	0	11,900	1.9472	23,969.98	23,171.53	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3218)	0.0000	1	(3.2049)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	8,200	2.0143	16,517.13	16,517.13	0.0000	4.3300	50.00	0.00	(1.9866)	(0.2294)	0.0000	1	(2.2160)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	1,700	2.0143	3,424.28	3,424.28	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0476)	0.0000	1	(0.4594)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	2,000	2.0143	4,028.57	4,028.57	0.0000	4.3300	50.00	0.00	(0.4845)	(0.0560)	0.0000	1	(0.5405)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	1,700	2.0143	3,424.28	3,424.28	0.0000	4.3300	50.00	0.00	(0.4119)	(0.0476)	0.0000	1	(0.4594)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	9,300	2.0143	18,732.84	18,732.84	0.0000	4.3300	50.00	0.00	(2.2531)	(0.2602)	0.0000	1	(2.5133)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	800	2.0143	1,611.43	1,611.43	0.0000	4.3300	50.00	0.00	(0.1938)	(0.0224)	0.0000	1	(0.2162)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	100	2.0143	201.43	201.43	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0028)	0.0000	1	(0.0270)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	200	2.0143	402.86	402.86	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0540)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	200	2.0143	402.86	402.86	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0540)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	400	2.0143	805.71	805.71	0.0000	4.3300	50.00	0.00	(0.0969)	(0.0112)	0.0000	1	(0.1081)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	2,900	2.0143	5,841.42	5,841.42	0.0000	4.3300	50.00	0.00	(0.7026)	(0.0811)	0.0000	1	(0.7837)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	4,700	2.0143	9,467.13	9,467.13	0.0000	4.3300	50.00	0.00	(1.1387)	(0.1315)	0.0000	1	(1.2702)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	100	2.0143	201.43	201.43	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0028)	0.0000	1	(0.0270)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	100	2.0143	201.43	201.43	0.0000	4.3300	50.00	0.00	(0.0242)	(0.0028)	0.0000	1	(0.0270)	02/07/2025
600598.SH	01/06/2025	SDB3260427138	0	11,900	2.0143	23,969.98	23,969.98	0.0000	4.3300	50.00	0.00	(2.8831)	(0.3329)	0.0000	1	(3.2160)	02/07/2025
TOTAL HEILONGJIANG AGRICULTURE CO LTD CMN CLASS A SERIES NORTHBOUND												(128.7926)	(13.9573)	0.0000		(142.7499)	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000895.ZK	01/17/2025	SDB3260492462	0	7,600	3.4179	26,876.86	25,975.92	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3608)	0.0000	1	(3.5935)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	4,400	3.4179	15,596.74	15,038.69	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2089)	0.0000	1	(2.0848)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	23,900	3.4179	85,412.22	81,687.43	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1345)	0.0000	1	(11.4077)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	6,700	3.4179	23,864.89	22,899.82	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3181)	0.0000	1	(3.1885)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	6,700	3.4179	23,752.44	22,899.82	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3181)	0.0000	1	(3.1749)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,800	3.4179	6,381.25	6,152.19	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0854)	0.0000	1	(0.8530)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	6,800	3.4179	24,106.95	23,241.61	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3228)	0.0000	1	(3.2223)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,400	3.4179	4,963.20	4,785.04	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0665)	0.0000	1	(0.6634)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,100	3.4179	7,444.79	7,177.56	0.0000	4.3300	50.00	0.00	(0.8954)	(0.0997)	0.0000	1	(0.9951)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,000	3.4179	3,545.14	3,417.88	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0475)	0.0000	1	(0.4739)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,500	3.4179	8,862.85	8,544.71	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1187)	0.0000	1	(1.1847)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	7,900	3.4179	28,006.61	27,001.28	0.0000	4.3300	50.00	0.00	(3.3886)	(0.3750)	0.0000	1	(3.7436)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	300	3.4179	1,063.54	1,025.37	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	700	3.4179	2,481.60	2,392.52	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0332)	0.0000	1	(0.3317)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	5,600	3.4179	19,852.78	19,140.15	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2658)	0.0000	1	(2.6537)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	6,100	3.4179	21,625.35	20,849.09	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2896)	0.0000	1	(2.8906)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	500	3.4179	1,772.57	1,708.94	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0237)	0.0000	1	(0.2369)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	3,200	3.4179	11,344.45	10,937.23	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1519)	0.0000	1	(1.5164)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	4,600	3.4179	16,307.64	15,722.27	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2184)	0.0000	1	(2.1798)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,800	3.4179	6,381.25	6,152.19	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0854)	0.0000	1	(0.8530)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/17/2025	SDB3260492462	0	20,600	3.4179	73,029.88	70,408.41	0.0000	4.3300	50.00	0.00	(8.7839)	(0.9779)	0.0000	1	(9.7618)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	14,200	3.4179	50,340.99	48,533.95	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6741)	0.0000	1	(6.7290)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,600	3.4179	5,672.22	5,468.61	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0760)	0.0000	1	(0.7582)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,500	3.4179	8,862.85	8,544.71	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1187)	0.0000	1	(1.1847)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,300	3.4179	4,608.68	4,443.25	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0617)	0.0000	1	(0.6160)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	3,300	3.4179	11,698.96	11,279.02	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1567)	0.0000	1	(1.5638)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	3,200	3.4179	11,344.45	10,937.23	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1519)	0.0000	1	(1.5164)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	6,500	3.4179	23,043.41	22,216.25	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3086)	0.0000	1	(3.0802)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,800	3.4179	6,381.25	6,152.19	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0854)	0.0000	1	(0.8530)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	300	3.4179	1,063.54	1,025.37	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	11,800	3.4179	41,832.65	40,331.03	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5602)	0.0000	1	(5.5917)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	200	3.4179	709.03	683.58	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0095)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	25,300	3.4179	89,692.04	86,472.47	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2010)	0.0000	1	(11.9890)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,100	3.4179	3,899.65	3,759.67	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0522)	0.0000	1	(0.5213)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	700	3.4179	2,481.60	2,392.52	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0332)	0.0000	1	(0.3317)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	3,300	3.4179	11,698.96	11,279.02	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1567)	0.0000	1	(1.5638)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	900	3.4179	3,190.63	3,076.10	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0427)	0.0000	1	(0.4265)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	24,500	3.4179	86,855.93	83,738.16	0.0000	4.3300	50.00	0.00	(10.4468)	(1.1630)	0.0000	1	(11.6099)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,300	3.4179	8,153.82	7,861.13	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1092)	0.0000	1	(1.0899)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	8,200	3.4179	29,070.15	28,026.65	0.0000	4.3300	50.00	0.00	(3.4965)	(0.3893)	0.0000	1	(3.8858)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	500	3.4179	1,772.57	1,708.94	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0237)	0.0000	1	(0.2369)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	3,700	3.4179	13,117.02	12,646.17	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1756)	0.0000	1	(1.7533)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	1,200	3.4179	4,254.17	4,101.46	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0570)	0.0000	1	(0.5686)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	7,200	3.4179	25,525.01	24,608.76	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3418)	0.0000	1	(3.4119)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	5,200	3.4179	18,434.73	17,773.00	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2468)	0.0000	1	(2.4641)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,700	3.4179	9,571.88	9,228.29	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1282)	0.0000	1	(1.2795)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	400	3.4179	1,418.06	1,367.15	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0190)	0.0000	1	(0.1895)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,200	3.4179	7,799.31	7,519.34	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1044)	0.0000	1	(1.0425)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	4,900	3.4179	17,371.19	16,747.63	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2326)	0.0000	1	(2.3220)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	400	3.4179	1,418.06	1,367.15	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0190)	0.0000	1	(0.1895)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	100	3.4179	354.51	341.79	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,300	3.4179	8,153.82	7,861.13	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1092)	0.0000	1	(1.0899)	02/07/2025
000895.ZK	01/17/2025	SDB3260492462	0	2,700	3.4179	9,571.88	9,228.29	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1282)	0.0000	1	(1.2795)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	7,600	3.3860	26,876.86	25,733.28	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3574)	0.0000	1	(3.5901)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	4,400	3.3860	15,596.74	14,898.22	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2069)	0.0000	1	(2.0829)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	23,900	3.3860	85,412.22	80,924.40	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1239)	0.0000	1	(11.3971)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	6,700	3.3860	23,864.89	22,685.92	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3151)	0.0000	1	(3.1855)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	6,700	3.3860	23,752.44	22,685.92	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3151)	0.0000	1	(3.1720)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,800	3.3860	6,381.25	6,094.72	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0846)	0.0000	1	(0.8522)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	6,800	3.3860	24,106.95	23,024.51	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3198)	0.0000	1	(3.2193)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,400	3.3860	4,963.20	4,740.34	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0658)	0.0000	1	(0.6628)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,100	3.3860	7,444.79	7,110.51	0.0000	4.3300	50.00	0.00	(0.8954)	(0.0988)	0.0000	1	(0.9942)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/16/2025	SDB3260492462	0	1,000	3.3860	3,545.14	3,385.96	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0470)	0.0000	1	(0.4734)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,500	3.3860	8,862.85	8,464.90	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1176)	0.0000	1	(1.1836)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	7,900	3.3860	28,006.61	26,749.07	0.0000	4.3300	50.00	0.00	(3.3886)	(0.3715)	0.0000	1	(3.7401)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	300	3.3860	1,063.54	1,015.79	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1420)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	700	3.3860	2,481.60	2,370.17	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0329)	0.0000	1	(0.3314)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	5,600	3.3860	19,852.78	18,961.36	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2634)	0.0000	1	(2.6512)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	6,100	3.3860	21,625.35	20,654.34	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2869)	0.0000	1	(2.8879)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	500	3.3860	1,772.57	1,692.98	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0235)	0.0000	1	(0.2367)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	3,200	3.3860	11,344.45	10,835.07	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1505)	0.0000	1	(1.5150)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	4,600	3.3860	16,307.64	15,575.41	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2163)	0.0000	1	(2.1778)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,800	3.3860	6,381.25	6,094.72	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0846)	0.0000	1	(0.8522)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	20,600	3.3860	73,029.88	69,750.73	0.0000	4.3300	50.00	0.00	(8.7839)	(0.9688)	0.0000	1	(9.7526)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	14,200	3.3860	50,340.99	48,080.60	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6678)	0.0000	1	(6.7227)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,600	3.3860	5,672.22	5,417.53	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0752)	0.0000	1	(0.7575)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,500	3.3860	8,862.85	8,464.90	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1176)	0.0000	1	(1.1836)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,300	3.3860	4,608.68	4,401.75	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0611)	0.0000	1	(0.6155)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	3,300	3.3860	11,698.96	11,173.66	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1552)	0.0000	1	(1.5623)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	3,200	3.3860	11,344.45	10,835.07	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1505)	0.0000	1	(1.5150)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	6,500	3.3860	23,043.41	22,008.73	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3057)	0.0000	1	(3.0773)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,800	3.3860	6,381.25	6,094.72	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0846)	0.0000	1	(0.8522)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	300	3.3860	1,063.54	1,015.79	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1420)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	11,800	3.3860	41,832.65	39,954.30	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5549)	0.0000	1	(5.5865)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	200	3.3860	709.03	677.19	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0094)	0.0000	1	(0.0947)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	25,300	3.3860	89,692.04	85,664.74	0.0000	4.3300	50.00	0.00	(10.7880)	(1.1898)	0.0000	1	(11.9777)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,100	3.3860	3,899.65	3,724.55	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0517)	0.0000	1	(0.5208)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	700	3.3860	2,481.60	2,370.17	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0329)	0.0000	1	(0.3314)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	3,300	3.3860	11,698.96	11,173.66	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1552)	0.0000	1	(1.5623)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	900	3.3860	3,190.63	3,047.36	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0423)	0.0000	1	(0.4261)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	24,500	3.3860	86,855.93	82,955.97	0.0000	4.3300	50.00	0.00	(10.4468)	(1.1522)	0.0000	1	(11.5990)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,300	3.3860	8,153.82	7,787.70	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1082)	0.0000	1	(1.0889)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	8,200	3.3860	29,070.15	27,764.86	0.0000	4.3300	50.00	0.00	(3.4965)	(0.3856)	0.0000	1	(3.8821)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	500	3.3860	1,772.57	1,692.98	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0235)	0.0000	1	(0.2367)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	3,700	3.3860	13,117.02	12,528.04	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1740)	0.0000	1	(1.7517)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	1,200	3.3860	4,254.17	4,063.15	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0564)	0.0000	1	(0.5681)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	7,200	3.3860	25,525.01	24,378.90	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3386)	0.0000	1	(3.4087)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	5,200	3.3860	18,434.73	17,606.98	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2445)	0.0000	1	(2.4618)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,700	3.3860	9,571.88	9,142.09	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1270)	0.0000	1	(1.2783)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	400	3.3860	1,418.06	1,354.38	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0188)	0.0000	1	(0.1894)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,200	3.3860	7,799.31	7,449.11	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1035)	0.0000	1	(1.0415)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/16/2025	SDB3260492462	0	4,900	3.3860	17,371.19	16,591.19	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2304)	0.0000	1	(2.3198)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	400	3.3860	1,418.06	1,354.38	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0188)	0.0000	1	(0.1894)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	100	3.3860	354.51	338.60	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,300	3.3860	8,153.82	7,787.70	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1082)	0.0000	1	(1.0889)	02/07/2025
000895.ZK	01/16/2025	SDB3260492462	0	2,700	3.3860	9,571.88	9,142.09	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1270)	0.0000	1	(1.2783)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	7,600	3.4399	26,876.86	26,143.29	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3631)	0.0000	1	(3.5958)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	4,400	3.4399	15,596.74	15,135.59	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2102)	0.0000	1	(2.0862)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	23,900	3.4399	85,412.22	82,213.78	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1419)	0.0000	1	(11.4150)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	6,700	3.4399	23,864.89	23,047.38	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3201)	0.0000	1	(3.1905)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	6,700	3.4399	23,752.44	23,047.38	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3201)	0.0000	1	(3.1770)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,800	3.4399	6,381.25	6,191.83	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0860)	0.0000	1	(0.8535)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	6,800	3.4399	24,106.95	23,391.37	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3249)	0.0000	1	(3.2244)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,400	3.4399	4,963.20	4,815.87	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0669)	0.0000	1	(0.6638)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,100	3.4399	7,444.79	7,223.80	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1003)	0.0000	1	(0.9958)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,000	3.4399	3,545.14	3,439.91	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0478)	0.0000	1	(0.4742)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,500	3.4399	8,862.85	8,599.77	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1194)	0.0000	1	(1.1854)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	7,900	3.4399	28,006.61	27,175.27	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3774)	0.0000	1	(3.7460)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	300	3.4399	1,063.54	1,031.97	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0143)	0.0000	1	(0.1423)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	700	3.4399	2,481.60	2,407.93	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0334)	0.0000	1	(0.3319)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	5,600	3.4399	19,852.78	19,263.48	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2675)	0.0000	1	(2.6554)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	6,100	3.4399	21,625.35	20,983.43	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2914)	0.0000	1	(2.8925)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	500	3.4399	1,772.57	1,719.95	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0239)	0.0000	1	(0.2371)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	3,200	3.4399	11,344.45	11,007.70	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1529)	0.0000	1	(1.5174)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	4,600	3.4399	16,307.64	15,823.57	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2198)	0.0000	1	(2.1812)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,800	3.4399	6,381.25	6,191.83	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0860)	0.0000	1	(0.8535)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	20,600	3.4399	73,029.88	70,862.08	0.0000	4.3300	50.00	0.00	(8.7839)	(0.9842)	0.0000	1	(9.7681)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	14,200	3.4399	50,340.99	48,846.68	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6784)	0.0000	1	(6.7333)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,600	3.4399	5,672.22	5,503.85	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0764)	0.0000	1	(0.7587)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,500	3.4399	8,862.85	8,599.77	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1194)	0.0000	1	(1.1854)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,300	3.4399	4,608.68	4,471.88	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0621)	0.0000	1	(0.6164)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	3,300	3.4399	11,698.96	11,351.69	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1577)	0.0000	1	(1.5648)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	3,200	3.4399	11,344.45	11,007.70	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1529)	0.0000	1	(1.5174)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	6,500	3.4399	23,043.41	22,359.40	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3105)	0.0000	1	(3.0822)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,800	3.4399	6,381.25	6,191.83	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0860)	0.0000	1	(0.8535)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	300	3.4399	1,063.54	1,031.97	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0143)	0.0000	1	(0.1423)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	11,800	3.4399	41,832.65	40,590.90	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5638)	0.0000	1	(5.5953)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	200	3.4399	709.03	687.98	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0096)	0.0000	1	(0.0948)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	25,300	3.4399	89,692.04	87,029.65	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2087)	0.0000	1	(11.9967)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,100	3.4399	3,899.65	3,783.90	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0526)	0.0000	1	(0.5216)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	700	3.4399	2,481.60	2,407.93	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0334)	0.0000	1	(0.3319)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	3,300	3.4399	11,698.96	11,351.69	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1577)	0.0000	1	(1.5648)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	900	3.4399	3,190.63	3,095.92	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0430)	0.0000	1	(0.4268)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	24,500	3.4399	86,855.93	84,277.72	0.0000	4.3300	50.00	0.00	(10.4468)	(1.1705)	0.0000	1	(11.6174)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/15/2025	SDB3260492462	0	2,300	3.4399	8,153.82	7,911.79	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1099)	0.0000	1	(1.0906)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	8,200	3.4399	29,070.15	28,207.24	0.0000	4.3300	50.00	0.00	(3.4965)	(0.3918)	0.0000	1	(3.8883)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	500	3.4399	1,772.57	1,719.95	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0239)	0.0000	1	(0.2371)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	3,700	3.4399	13,117.02	12,727.66	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1768)	0.0000	1	(1.7545)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	1,200	3.4399	4,254.17	4,127.89	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0573)	0.0000	1	(0.5690)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	7,200	3.4399	25,525.01	24,767.33	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3440)	0.0000	1	(3.4141)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	5,200	3.4399	18,434.73	17,887.52	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2484)	0.0000	1	(2.4657)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,700	3.4399	9,571.88	9,287.75	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1290)	0.0000	1	(1.2803)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	400	3.4399	1,418.06	1,375.96	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0191)	0.0000	1	(0.1897)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,200	3.4399	7,799.31	7,567.80	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1051)	0.0000	1	(1.0432)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	4,900	3.4399	17,371.19	16,855.54	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2341)	0.0000	1	(2.3235)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	400	3.4399	1,418.06	1,375.96	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0191)	0.0000	1	(0.1897)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	100	3.4399	354.51	343.99	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0474)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,300	3.4399	8,153.82	7,911.79	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1099)	0.0000	1	(1.0906)	02/07/2025
000895.ZK	01/15/2025	SDB3260492462	0	2,700	3.4399	9,571.88	9,287.75	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1290)	0.0000	1	(1.2803)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	7,600	3.4881	26,876.86	26,509.77	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3682)	0.0000	1	(3.6009)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	4,400	3.4881	15,596.74	15,347.76	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2132)	0.0000	1	(2.0891)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	23,900	3.4881	85,412.22	83,366.24	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1579)	0.0000	1	(11.4311)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	6,700	3.4881	23,864.89	23,370.45	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3246)	0.0000	1	(3.1950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	6,700	3.4881	23,752.44	23,370.45	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3246)	0.0000	1	(3.1815)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,800	3.4881	6,381.25	6,278.63	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8547)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	6,800	3.4881	24,106.95	23,719.26	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3294)	0.0000	1	(3.2290)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,400	3.4881	4,963.20	4,883.38	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0678)	0.0000	1	(0.6648)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,100	3.4881	7,444.79	7,325.07	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1017)	0.0000	1	(0.9972)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,000	3.4881	3,545.14	3,488.13	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0484)	0.0000	1	(0.4748)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,500	3.4881	8,862.85	8,720.32	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1211)	0.0000	1	(1.1871)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	7,900	3.4881	28,006.61	27,556.20	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3827)	0.0000	1	(3.7513)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	300	3.4881	1,063.54	1,046.44	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1425)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	700	3.4881	2,481.60	2,441.69	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0339)	0.0000	1	(0.3324)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	5,600	3.4881	19,852.78	19,533.51	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2713)	0.0000	1	(2.6591)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	6,100	3.4881	21,625.35	21,277.57	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2955)	0.0000	1	(2.8966)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	500	3.4881	1,772.57	1,744.06	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0242)	0.0000	1	(0.2374)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	3,200	3.4881	11,344.45	11,162.01	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1550)	0.0000	1	(1.5195)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	4,600	3.4881	16,307.64	16,045.38	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2229)	0.0000	1	(2.1843)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,800	3.4881	6,381.25	6,278.63	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8547)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	20,600	3.4881	73,029.88	71,855.42	0.0000	4.3300	50.00	0.00	(8.7839)	(0.9980)	0.0000	1	(9.7819)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	14,200	3.4881	50,340.99	49,531.40	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6879)	0.0000	1	(6.7428)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,600	3.4881	5,672.22	5,581.00	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0775)	0.0000	1	(0.7598)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,500	3.4881	8,862.85	8,720.32	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1211)	0.0000	1	(1.1871)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,300	3.4881	4,608.68	4,534.57	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0630)	0.0000	1	(0.6173)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	3,300	3.4881	11,698.96	11,510.82	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1599)	0.0000	1	(1.5670)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/14/2025	SDB3260492462	0	3,200	3.4881	11,344.45	11,162.01	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1550)	0.0000	1	(1.5195)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	6,500	3.4881	23,043.41	22,672.83	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3149)	0.0000	1	(3.0865)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,800	3.4881	6,381.25	6,278.63	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8547)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	300	3.4881	1,063.54	1,046.44	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1425)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	11,800	3.4881	41,832.65	41,159.90	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5717)	0.0000	1	(5.6032)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	200	3.4881	709.03	697.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	25,300	3.4881	89,692.04	88,249.61	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2257)	0.0000	1	(12.0136)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,100	3.4881	3,899.65	3,836.94	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0533)	0.0000	1	(0.5223)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	700	3.4881	2,481.60	2,441.69	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0339)	0.0000	1	(0.3324)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	3,300	3.4881	11,698.96	11,510.82	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1599)	0.0000	1	(1.5670)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	900	3.4881	3,190.63	3,139.31	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0436)	0.0000	1	(0.4274)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	24,500	3.4881	86,855.93	85,459.11	0.0000	4.3300	50.00	0.00	(10.4468)	(1.1869)	0.0000	1	(11.6338)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,300	3.4881	8,153.82	8,022.69	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1114)	0.0000	1	(1.0921)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	8,200	3.4881	29,070.15	28,602.64	0.0000	4.3300	50.00	0.00	(3.4965)	(0.3973)	0.0000	1	(3.8938)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	500	3.4881	1,772.57	1,744.06	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0242)	0.0000	1	(0.2374)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	3,700	3.4881	13,117.02	12,906.07	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1793)	0.0000	1	(1.7569)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	1,200	3.4881	4,254.17	4,185.75	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0581)	0.0000	1	(0.5698)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	7,200	3.4881	25,525.01	25,114.51	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3488)	0.0000	1	(3.4189)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	5,200	3.4881	18,434.73	18,138.26	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2519)	0.0000	1	(2.4692)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,700	3.4881	9,571.88	9,417.94	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1308)	0.0000	1	(1.2821)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	400	3.4881	1,418.06	1,395.25	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0194)	0.0000	1	(0.1899)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,200	3.4881	7,799.31	7,673.88	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1066)	0.0000	1	(1.0447)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	4,900	3.4881	17,371.19	17,091.82	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2374)	0.0000	1	(2.3268)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	400	3.4881	1,418.06	1,395.25	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0194)	0.0000	1	(0.1899)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	100	3.4881	354.51	348.81	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,300	3.4881	8,153.82	8,022.69	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1114)	0.0000	1	(1.0921)	02/07/2025
000895.ZK	01/14/2025	SDB3260492462	0	2,700	3.4881	9,571.88	9,417.94	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1308)	0.0000	1	(1.2821)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	7,600	3.5550	26,876.86	27,017.99	0.0000	4.3300	50.00	0.00	(3.3227)	(0.3752)	0.0000	1	(3.6079)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	4,400	3.5550	15,596.74	15,642.00	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2172)	0.0000	1	(2.0932)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	23,900	3.5550	85,412.22	84,964.48	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1801)	0.0000	1	(11.4533)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	6,700	3.5550	23,864.89	23,818.49	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3308)	0.0000	1	(3.2012)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	6,700	3.5550	23,752.44	23,818.49	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3308)	0.0000	1	(3.1877)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,800	3.5550	6,381.25	6,399.00	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0889)	0.0000	1	(0.8564)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	6,800	3.5550	24,106.95	24,173.99	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3357)	0.0000	1	(3.2353)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,400	3.5550	4,963.20	4,977.00	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0691)	0.0000	1	(0.6661)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,100	3.5550	7,444.79	7,465.50	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1037)	0.0000	1	(0.9991)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,000	3.5550	3,545.14	3,555.00	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0494)	0.0000	1	(0.4758)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,500	3.5550	8,862.85	8,887.50	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1234)	0.0000	1	(1.1894)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	7,900	3.5550	28,006.61	28,084.49	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3901)	0.0000	1	(3.7586)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	300	3.5550	1,063.54	1,066.50	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	700	3.5550	2,481.60	2,488.50	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0346)	0.0000	1	(0.3330)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	5,600	3.5550	19,852.78	19,907.99	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2765)	0.0000	1	(2.6643)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	6,100	3.5550	21,625.35	21,685.49	0.0000	4.3300	50.00	0.00	(2.6010)	(0.3012)	0.0000	1	(2.9022)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	500	3.5550	1,772.57	1,777.50	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0247)	0.0000	1	(0.2379)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	3,200	3.5550	11,344.45	11,376.00	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1580)	0.0000	1	(1.5225)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	4,600	3.5550	16,307.64	16,353.00	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2271)	0.0000	1	(2.1886)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,800	3.5550	6,381.25	6,399.00	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0889)	0.0000	1	(0.8564)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	20,600	3.5550	73,029.88	73,232.98	0.0000	4.3300	50.00	0.00	(8.7839)	(1.0171)	0.0000	1	(9.8010)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	14,200	3.5550	50,340.99	50,480.99	0.0000	4.3300	50.00	0.00	(6.0549)	(0.7011)	0.0000	1	(6.7560)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,600	3.5550	5,672.22	5,688.00	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0790)	0.0000	1	(0.7612)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,500	3.5550	8,862.85	8,887.50	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1234)	0.0000	1	(1.1894)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,300	3.5550	4,608.68	4,621.50	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0642)	0.0000	1	(0.6185)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	3,300	3.5550	11,698.96	11,731.50	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1629)	0.0000	1	(1.5701)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	3,200	3.5550	11,344.45	11,376.00	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1580)	0.0000	1	(1.5225)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	6,500	3.5550	23,043.41	23,107.49	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3209)	0.0000	1	(3.0925)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,800	3.5550	6,381.25	6,399.00	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0889)	0.0000	1	(0.8564)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	300	3.5550	1,063.54	1,066.50	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	11,800	3.5550	41,832.65	41,948.99	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5826)	0.0000	1	(5.6142)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	200	3.5550	709.03	711.00	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0099)	0.0000	1	(0.0952)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	25,300	3.5550	89,692.04	89,941.47	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2492)	0.0000	1	(12.0371)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,100	3.5550	3,899.65	3,910.50	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0543)	0.0000	1	(0.5234)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	700	3.5550	2,481.60	2,488.50	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0346)	0.0000	1	(0.3330)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	3,300	3.5550	11,698.96	11,731.50	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1629)	0.0000	1	(1.5701)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	900	3.5550	3,190.63	3,199.50	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0444)	0.0000	1	(0.4282)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	24,500	3.5550	86,855.93	87,097.48	0.0000	4.3300	50.00	0.00	(10.4468)	(1.2097)	0.0000	1	(11.6565)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,300	3.5550	8,153.82	8,176.50	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1136)	0.0000	1	(1.0943)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	8,200	3.5550	29,070.15	29,150.99	0.0000	4.3300	50.00	0.00	(3.4965)	(0.4049)	0.0000	1	(3.9014)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	500	3.5550	1,772.57	1,777.50	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0247)	0.0000	1	(0.2379)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	3,700	3.5550	13,117.02	13,153.50	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1827)	0.0000	1	(1.7604)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	1,200	3.5550	4,254.17	4,266.00	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0592)	0.0000	1	(0.5709)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	7,200	3.5550	25,525.01	25,595.99	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3555)	0.0000	1	(3.4256)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	5,200	3.5550	18,434.73	18,485.99	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2567)	0.0000	1	(2.4740)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,700	3.5550	9,571.88	9,598.50	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1333)	0.0000	1	(1.2846)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	400	3.5550	1,418.06	1,422.00	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1903)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,200	3.5550	7,799.31	7,821.00	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1086)	0.0000	1	(1.0467)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	4,900	3.5550	17,371.19	17,419.50	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2419)	0.0000	1	(2.3313)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	400	3.5550	1,418.06	1,422.00	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1903)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	100	3.5550	354.51	355.50	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,300	3.5550	8,153.82	8,176.50	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1136)	0.0000	1	(1.0943)	02/07/2025
000895.ZK	01/13/2025	SDB3260492462	0	2,700	3.5550	9,571.88	9,598.50	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1333)	0.0000	1	(1.2846)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	7,600	3.5113	26,876.86	26,685.57	0.0000	4.3300	50.00	0.00	(9.6981)	(1.1119)	0.0000	3	(10.8100)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	4,400	3.5113	15,596.74	15,449.54	0.0000	4.3300	50.00	0.00	(5.6278)	(0.6437)	0.0000	3	(6.2716)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	23,900	3.5113	85,412.22	83,919.09	0.0000	4.3300	50.00	0.00	(30.8196)	(3.4966)	0.0000	3	(34.3162)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	6,700	3.5113	23,864.89	23,525.44	0.0000	4.3300	50.00	0.00	(8.6112)	(0.9802)	0.0000	3	(9.5915)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	6,700	3.5113	23,752.44	23,525.44	0.0000	4.3300	50.00	0.00	(8.5707)	(0.9802)	0.0000	3	(9.5509)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,800	3.5113	6,381.25	6,320.27	0.0000	4.3300	50.00	0.00	(2.3026)	(0.2633)	0.0000	3	(2.5659)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/10/2025	SDB3260492462	0	6,800	3.5113	24,106.95	23,876.56	0.0000	4.3300	50.00	0.00	(8.6986)	(0.9949)	0.0000	3	(9.6934)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,400	3.5113	4,963.20	4,915.76	0.0000	4.3300	50.00	0.00	(1.7909)	(0.2048)	0.0000	3	(1.9957)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,100	3.5113	7,444.79	7,373.64	0.0000	4.3300	50.00	0.00	(2.6863)	(0.3072)	0.0000	3	(2.9936)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,000	3.5113	3,545.14	3,511.26	0.0000	4.3300	50.00	0.00	(1.2792)	(0.1463)	0.0000	3	(1.4255)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,500	3.5113	8,862.85	8,778.15	0.0000	4.3300	50.00	0.00	(3.1980)	(0.3658)	0.0000	3	(3.5638)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	7,900	3.5113	28,006.61	27,738.95	0.0000	4.3300	50.00	0.00	(10.1057)	(1.1558)	0.0000	3	(11.2615)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	300	3.5113	1,063.54	1,053.38	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0439)	0.0000	3	(0.4277)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	700	3.5113	2,481.60	2,457.88	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1024)	0.0000	3	(0.9979)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	5,600	3.5113	19,852.78	19,663.05	0.0000	4.3300	50.00	0.00	(7.1635)	(0.8193)	0.0000	3	(7.9828)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	6,100	3.5113	21,625.35	21,418.68	0.0000	4.3300	50.00	0.00	(7.8031)	(0.8924)	0.0000	3	(8.6956)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	500	3.5113	1,772.57	1,755.63	0.0000	4.3300	50.00	0.00	(0.6396)	(0.0732)	0.0000	3	(0.7128)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	3,200	3.5113	11,344.45	11,236.03	0.0000	4.3300	50.00	0.00	(4.0935)	(0.4682)	0.0000	3	(4.5616)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	4,600	3.5113	16,307.64	16,151.79	0.0000	4.3300	50.00	0.00	(5.8843)	(0.6730)	0.0000	3	(6.5573)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,800	3.5113	6,381.25	6,320.27	0.0000	4.3300	50.00	0.00	(2.3026)	(0.2633)	0.0000	3	(2.5659)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	20,600	3.5113	73,029.88	72,331.94	0.0000	4.3300	50.00	0.00	(26.3516)	(3.0138)	0.0000	3	(29.3654)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	14,200	3.5113	50,340.99	49,859.88	0.0000	4.3300	50.00	0.00	(18.1647)	(2.0775)	0.0000	3	(20.2422)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,600	3.5113	5,672.22	5,618.01	0.0000	4.3300	50.00	0.00	(2.0467)	(0.2341)	0.0000	3	(2.2808)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,500	3.5113	8,862.85	8,778.15	0.0000	4.3300	50.00	0.00	(3.1980)	(0.3658)	0.0000	3	(3.5638)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,300	3.5113	4,608.68	4,564.64	0.0000	4.3300	50.00	0.00	(1.6630)	(0.1902)	0.0000	3	(1.8532)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	3,300	3.5113	11,698.96	11,587.15	0.0000	4.3300	50.00	0.00	(4.2214)	(0.4828)	0.0000	3	(4.7042)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	3,200	3.5113	11,344.45	11,236.03	0.0000	4.3300	50.00	0.00	(4.0935)	(0.4682)	0.0000	3	(4.5616)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	6,500	3.5113	23,043.41	22,823.18	0.0000	4.3300	50.00	0.00	(8.3148)	(0.9510)	0.0000	3	(9.2658)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,800	3.5113	6,381.25	6,320.27	0.0000	4.3300	50.00	0.00	(2.3026)	(0.2633)	0.0000	3	(2.5659)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	300	3.5113	1,063.54	1,053.38	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0439)	0.0000	3	(0.4277)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	11,800	3.5113	41,832.65	41,432.86	0.0000	4.3300	50.00	0.00	(15.0946)	(1.7264)	0.0000	3	(16.8210)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	200	3.5113	709.03	702.25	0.0000	4.3300	50.00	0.00	(0.2558)	(0.0293)	0.0000	3	(0.2851)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	25,300	3.5113	89,692.04	88,834.85	0.0000	4.3300	50.00	0.00	(32.3639)	(3.7015)	0.0000	3	(36.0653)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,100	3.5113	3,899.65	3,862.38	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1609)	0.0000	3	(1.5681)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	700	3.5113	2,481.60	2,457.88	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1024)	0.0000	3	(0.9979)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	3,300	3.5113	11,698.96	11,587.15	0.0000	4.3300	50.00	0.00	(4.2214)	(0.4828)	0.0000	3	(4.7042)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	900	3.5113	3,190.63	3,160.13	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1317)	0.0000	3	(1.2830)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	24,500	3.5113	86,855.93	86,025.85	0.0000	4.3300	50.00	0.00	(31.3405)	(3.5844)	0.0000	3	(34.9249)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,300	3.5113	8,153.82	8,075.90	0.0000	4.3300	50.00	0.00	(2.9422)	(0.3365)	0.0000	3	(3.2787)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	8,200	3.5113	29,070.15	28,792.32	0.0000	4.3300	50.00	0.00	(10.4895)	(1.1997)	0.0000	3	(11.6892)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	500	3.5113	1,772.57	1,755.63	0.0000	4.3300	50.00	0.00	(0.6396)	(0.0732)	0.0000	3	(0.7128)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	3,700	3.5113	13,117.02	12,991.66	0.0000	4.3300	50.00	0.00	(4.7331)	(0.5413)	0.0000	3	(5.2744)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	1,200	3.5113	4,254.17	4,213.51	0.0000	4.3300	50.00	0.00	(1.5350)	(0.1756)	0.0000	3	(1.7106)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	7,200	3.5113	25,525.01	25,281.06	0.0000	4.3300	50.00	0.00	(9.2103)	(1.0534)	0.0000	3	(10.2637)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	5,200	3.5113	18,434.73	18,258.55	0.0000	4.3300	50.00	0.00	(6.6519)	(0.7608)	0.0000	3	(7.4126)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,700	3.5113	9,571.88	9,480.40	0.0000	4.3300	50.00	0.00	(3.4539)	(0.3950)	0.0000	3	(3.8489)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/10/2025	SDB3260492462	0	400	3.5113	1,418.06	1,404.50	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0585)	0.0000	3	(0.5702)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,200	3.5113	7,799.31	7,724.77	0.0000	4.3300	50.00	0.00	(2.8143)	(0.3219)	0.0000	3	(3.1361)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	4,900	3.5113	17,371.19	17,205.17	0.0000	4.3300	50.00	0.00	(6.2681)	(0.7169)	0.0000	3	(6.9850)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	400	3.5113	1,418.06	1,404.50	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0585)	0.0000	3	(0.5702)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	100	3.5113	354.51	351.13	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0146)	0.0000	3	(0.1426)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,300	3.5113	8,153.82	8,075.90	0.0000	4.3300	50.00	0.00	(2.9422)	(0.3365)	0.0000	3	(3.2787)	02/07/2025
000895.ZK	01/10/2025	SDB3260492462	0	2,700	3.5113	9,571.88	9,480.40	0.0000	4.3300	50.00	0.00	(3.4539)	(0.3950)	0.0000	3	(3.8489)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	7,600	3.4892	26,876.86	26,517.87	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3683)	0.0000	1	(3.6010)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	4,400	3.4892	15,596.74	15,352.45	0.0000	4.3300	50.00	0.00	(1.8759)	(0.2132)	0.0000	1	(2.0892)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	23,900	3.4892	85,412.22	83,391.74	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1582)	0.0000	1	(11.4314)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	6,700	3.4892	23,864.89	23,377.60	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3247)	0.0000	1	(3.1951)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	6,700	3.4892	23,752.44	23,377.60	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3247)	0.0000	1	(3.1816)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,800	3.4892	6,381.25	6,280.55	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8548)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	6,800	3.4892	24,106.95	23,726.52	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3295)	0.0000	1	(3.2291)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,400	3.4892	4,963.20	4,884.87	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0678)	0.0000	1	(0.6648)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,100	3.4892	7,444.79	7,327.31	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1018)	0.0000	1	(0.9972)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,000	3.4892	3,545.14	3,489.19	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0485)	0.0000	1	(0.4749)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,500	3.4892	8,862.85	8,722.99	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1212)	0.0000	1	(1.1872)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	7,900	3.4892	28,006.61	27,564.63	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3828)	0.0000	1	(3.7514)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	300	3.4892	1,063.54	1,046.76	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1425)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	700	3.4892	2,481.60	2,442.44	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0339)	0.0000	1	(0.3324)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	5,600	3.4892	19,852.78	19,539.49	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2714)	0.0000	1	(2.6592)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	6,100	3.4892	21,625.35	21,284.08	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2956)	0.0000	1	(2.8967)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	500	3.4892	1,772.57	1,744.60	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0242)	0.0000	1	(0.2374)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	3,200	3.4892	11,344.45	11,165.42	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1551)	0.0000	1	(1.5196)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	4,600	3.4892	16,307.64	16,050.29	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2229)	0.0000	1	(2.1844)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,800	3.4892	6,381.25	6,280.55	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8548)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	20,600	3.4892	73,029.88	71,877.40	0.0000	4.3300	50.00	0.00	(8.7839)	(0.9983)	0.0000	1	(9.7822)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	14,200	3.4892	50,340.99	49,546.55	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6881)	0.0000	1	(6.7430)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,600	3.4892	5,672.22	5,582.71	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0775)	0.0000	1	(0.7598)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,500	3.4892	8,862.85	8,722.99	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1212)	0.0000	1	(1.1872)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,300	3.4892	4,608.68	4,535.95	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0630)	0.0000	1	(0.6173)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	3,300	3.4892	11,698.96	11,514.34	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1599)	0.0000	1	(1.5670)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	3,200	3.4892	11,344.45	11,165.42	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1551)	0.0000	1	(1.5196)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	6,500	3.4892	23,043.41	22,679.76	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3150)	0.0000	1	(3.0866)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,800	3.4892	6,381.25	6,280.55	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0872)	0.0000	1	(0.8548)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	300	3.4892	1,063.54	1,046.76	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1425)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	11,800	3.4892	41,832.65	41,172.49	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5718)	0.0000	1	(5.6034)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	200	3.4892	709.03	697.84	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0097)	0.0000	1	(0.0950)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	25,300	3.4892	89,692.04	88,276.61	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2261)	0.0000	1	(12.0140)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,100	3.4892	3,899.65	3,838.11	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0533)	0.0000	1	(0.5223)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	700	3.4892	2,481.60	2,442.44	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0339)	0.0000	1	(0.3324)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/09/2025	SDB3260492462	0	3,300	3.4892	11,698.96	11,514.34	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1599)	0.0000	1	(1.5670)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	900	3.4892	3,190.63	3,140.27	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0436)	0.0000	1	(0.4274)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	24,500	3.4892	86,855.93	85,485.25	0.0000	4.3300	50.00	0.00	(10.4468)	(1.1873)	0.0000	1	(11.6341)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,300	3.4892	8,153.82	8,025.15	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1115)	0.0000	1	(1.0922)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	8,200	3.4892	29,070.15	28,611.39	0.0000	4.3300	50.00	0.00	(3.4965)	(0.3974)	0.0000	1	(3.8939)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	500	3.4892	1,772.57	1,744.60	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0242)	0.0000	1	(0.2374)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	3,700	3.4892	13,117.02	12,910.02	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1793)	0.0000	1	(1.7570)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	1,200	3.4892	4,254.17	4,187.03	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0582)	0.0000	1	(0.5698)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	7,200	3.4892	25,525.01	25,122.20	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3489)	0.0000	1	(3.4190)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	5,200	3.4892	18,434.73	18,143.81	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2520)	0.0000	1	(2.4693)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,700	3.4892	9,571.88	9,420.82	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1308)	0.0000	1	(1.2821)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	400	3.4892	1,418.06	1,395.68	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0194)	0.0000	1	(0.1899)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,200	3.4892	7,799.31	7,676.23	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1066)	0.0000	1	(1.0447)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	4,900	3.4892	17,371.19	17,097.05	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2375)	0.0000	1	(2.3268)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	400	3.4892	1,418.06	1,395.68	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0194)	0.0000	1	(0.1899)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	100	3.4892	354.51	348.92	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0048)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,300	3.4892	8,153.82	8,025.15	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1115)	0.0000	1	(1.0922)	02/07/2025
000895.ZK	01/09/2025	SDB3260492462	0	2,700	3.4892	9,571.88	9,420.82	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1308)	0.0000	1	(1.2821)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	7,600	3.5387	26,876.86	26,894.40	0.0000	4.3300	50.00	0.00	(3.2327)	(0.3735)	0.0000	1	(3.6062)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	4,400	3.5387	15,596.74	15,570.44	0.0000	4.3300	50.00	0.00	(2.1637)	(0.2163)	0.0000	1	(2.0922)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	23,900	3.5387	85,412.22	84,575.81	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1747)	0.0000	1	(11.4479)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	6,700	3.5387	23,864.89	23,709.54	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3293)	0.0000	1	(3.1997)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	6,700	3.5387	23,752.44	23,709.54	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3293)	0.0000	1	(3.1862)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,800	3.5387	6,381.25	6,369.73	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0885)	0.0000	1	(0.8560)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	6,800	3.5387	24,106.95	24,063.41	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3342)	0.0000	1	(3.2337)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,400	3.5387	4,963.20	4,954.23	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0688)	0.0000	1	(0.6658)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,100	3.5387	7,444.79	7,431.35	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1032)	0.0000	1	(0.9987)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,000	3.5387	3,545.14	3,538.74	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0491)	0.0000	1	(0.4756)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,500	3.5387	8,862.85	8,846.84	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1229)	0.0000	1	(1.1889)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	7,900	3.5387	28,006.61	27,956.02	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3883)	0.0000	1	(3.7569)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	300	3.5387	1,063.54	1,061.62	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0147)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	700	3.5387	2,481.60	2,477.12	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0344)	0.0000	1	(0.3329)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	5,600	3.5387	19,852.78	19,816.93	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2752)	0.0000	1	(2.6631)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	6,100	3.5387	21,625.35	21,586.30	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2998)	0.0000	1	(2.9009)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	500	3.5387	1,772.57	1,769.37	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0246)	0.0000	1	(0.2378)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	3,200	3.5387	11,344.45	11,323.96	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1573)	0.0000	1	(1.5218)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	4,600	3.5387	16,307.64	16,278.19	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2261)	0.0000	1	(2.1875)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,800	3.5387	6,381.25	6,369.73	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0885)	0.0000	1	(0.8560)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	20,600	3.5387	73,029.88	72,897.98	0.0000	4.3300	50.00	0.00	(8.7839)	(1.0125)	0.0000	1	(9.7963)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	14,200	3.5387	50,340.99	50,250.07	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6979)	0.0000	1	(6.7528)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,600	3.5387	5,672.22	5,661.98	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0786)	0.0000	1	(0.7609)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,500	3.5387	8,862.85	8,846.84	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1229)	0.0000	1	(1.1889)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,300	3.5387	4,608.68	4,600.36	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0639)	0.0000	1	(0.6182)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	3,300	3.5387	11,698.96	11,677.83	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1622)	0.0000	1	(1.5693)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	3,200	3.5387	11,344.45	11,323.96	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1573)	0.0000	1	(1.5218)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	6,500	3.5387	23,043.41	23,001.79	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3195)	0.0000	1	(3.0911)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,800	3.5387	6,381.25	6,369.73	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0885)	0.0000	1	(0.8560)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	300	3.5387	1,063.54	1,061.62	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0147)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	11,800	3.5387	41,832.65	41,757.10	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5800)	0.0000	1	(5.6115)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	200	3.5387	709.03	707.75	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	25,300	3.5387	89,692.04	89,530.05	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2435)	0.0000	1	(12.0314)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,100	3.5387	3,899.65	3,892.61	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0541)	0.0000	1	(0.5231)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	700	3.5387	2,481.60	2,477.12	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0344)	0.0000	1	(0.3329)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	3,300	3.5387	11,698.96	11,677.83	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1622)	0.0000	1	(1.5693)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	900	3.5387	3,190.63	3,184.86	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0442)	0.0000	1	(0.4280)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	24,500	3.5387	86,855.93	86,699.06	0.0000	4.3300	50.00	0.00	(10.4468)	(1.2042)	0.0000	1	(11.6510)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,300	3.5387	8,153.82	8,139.10	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1130)	0.0000	1	(1.0938)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	8,200	3.5387	29,070.15	29,017.64	0.0000	4.3300	50.00	0.00	(3.4965)	(0.4030)	0.0000	1	(3.8995)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	500	3.5387	1,772.57	1,769.37	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0246)	0.0000	1	(0.2378)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	3,700	3.5387	13,117.02	13,093.33	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1819)	0.0000	1	(1.7595)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	1,200	3.5387	4,254.17	4,246.48	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0590)	0.0000	1	(0.5707)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	7,200	3.5387	25,525.01	25,478.91	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3539)	0.0000	1	(3.4240)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	5,200	3.5387	18,434.73	18,401.43	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2556)	0.0000	1	(2.4729)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,700	3.5387	9,571.88	9,554.59	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1327)	0.0000	1	(1.2840)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	400	3.5387	1,418.06	1,415.49	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1902)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,200	3.5387	7,799.31	7,785.22	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1081)	0.0000	1	(1.0462)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	4,900	3.5387	17,371.19	17,339.81	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2408)	0.0000	1	(2.3302)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	400	3.5387	1,418.06	1,415.49	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1902)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	100	3.5387	354.51	353.87	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,300	3.5387	8,153.82	8,139.10	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1130)	0.0000	1	(1.0938)	02/07/2025
000895.ZK	01/08/2025	SDB3260492462	0	2,700	3.5387	9,571.88	9,554.59	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1327)	0.0000	1	(1.2840)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	23,900	3.5282	85,412.22	84,323.17	0.0000	4.3300	50.00	0.00	(10.2732)	(1.1712)	0.0000	1	(11.4443)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	6,700	3.5282	23,864.89	23,638.71	0.0000	4.3300	50.00	0.00	(2.8704)	(0.3283)	0.0000	1	(3.1987)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	6,700	3.5282	23,752.44	23,638.71	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3283)	0.0000	1	(3.1852)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,800	3.5282	6,381.25	6,350.70	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0882)	0.0000	1	(0.8557)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	6,800	3.5282	24,106.95	23,991.53	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3332)	0.0000	1	(3.2327)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,400	3.5282	4,963.20	4,939.43	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0686)	0.0000	1	(0.6656)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,100	3.5282	7,444.79	7,409.15	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1029)	0.0000	1	(0.9983)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,000	3.5282	3,545.14	3,528.17	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0490)	0.0000	1	(0.4754)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,500	3.5282	8,862.85	8,820.42	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1225)	0.0000	1	(1.1885)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	7,900	3.5282	28,006.61	27,872.51	0.0000	4.3300	50.00	0.00	(3.3686)	(0.3871)	0.0000	1	(3.7557)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	300	3.5282	1,063.54	1,058.45	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0147)	0.0000	1	(0.1426)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	700	3.5282	2,481.60	2,469.72	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0343)	0.0000	1	(0.3328)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	5,600	3.5282	19,852.78	19,757.73	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2744)	0.0000	1	(2.6623)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	6,100	3.5282	21,625.35	21,521.81	0.0000	4.3300	50.00	0.00	(2.6010)	(0.2989)	0.0000	1	(2.9000)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	500	3.5282	1,772.57	1,764.08	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0245)	0.0000	1	(0.2377)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/07/2025	SDB3260492462	0	3,200	3.5282	11,344.45	11,290.13	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1568)	0.0000	1	(1.5213)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	4,600	3.5282	16,307.64	16,229.56	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2254)	0.0000	1	(2.1869)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,800	3.5282	6,381.25	6,350.70	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0882)	0.0000	1	(0.8557)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	20,600	3.5282	73,029.88	72,680.22	0.0000	4.3300	50.00	0.00	(8.7839)	(1.0094)	0.0000	1	(9.7933)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	14,200	3.5282	50,340.99	50,099.96	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6958)	0.0000	1	(6.7507)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,600	3.5282	5,672.22	5,645.07	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0784)	0.0000	1	(0.7606)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,500	3.5282	8,862.85	8,820.42	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1225)	0.0000	1	(1.1885)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,300	3.5282	4,608.68	4,586.62	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0637)	0.0000	1	(0.6180)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	3,300	3.5282	11,698.96	11,642.95	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1617)	0.0000	1	(1.5688)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	3,200	3.5282	11,344.45	11,290.13	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1568)	0.0000	1	(1.5213)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	6,500	3.5282	23,043.41	22,933.08	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3185)	0.0000	1	(3.0901)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,800	3.5282	6,381.25	6,350.70	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0882)	0.0000	1	(0.8557)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	300	3.5282	1,063.54	1,058.45	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0147)	0.0000	1	(0.1426)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	11,800	3.5282	41,832.65	41,632.36	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5782)	0.0000	1	(5.6098)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	200	3.5282	709.03	705.63	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	25,300	3.5282	89,692.04	89,262.60	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2398)	0.0000	1	(12.0277)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,100	3.5282	3,899.65	3,880.98	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0539)	0.0000	1	(0.5229)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	700	3.5282	2,481.60	2,469.72	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0343)	0.0000	1	(0.3328)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	3,300	3.5282	11,698.96	11,642.95	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1617)	0.0000	1	(1.5688)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	900	3.5282	3,190.63	3,175.35	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0441)	0.0000	1	(0.4279)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	24,500	3.5282	86,855.93	86,440.07	0.0000	4.3300	50.00	0.00	(10.4468)	(1.2006)	0.0000	1	(11.6474)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,300	3.5282	8,153.82	8,114.78	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1127)	0.0000	1	(1.0934)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	8,200	3.5282	29,070.15	28,930.96	0.0000	4.3300	50.00	0.00	(3.4965)	(0.4018)	0.0000	1	(3.8983)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	500	3.5282	1,772.57	1,764.08	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0245)	0.0000	1	(0.2377)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	3,700	3.5282	13,117.02	13,054.21	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1813)	0.0000	1	(1.7590)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	1,200	3.5282	4,254.17	4,233.80	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0588)	0.0000	1	(0.5705)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	7,200	3.5282	25,525.01	25,402.80	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3528)	0.0000	1	(3.4229)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	5,200	3.5282	18,434.73	18,346.46	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2548)	0.0000	1	(2.4721)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,700	3.5282	9,571.88	9,526.05	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1323)	0.0000	1	(1.2836)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	400	3.5282	1,418.06	1,411.27	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0196)	0.0000	1	(0.1902)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,200	3.5282	7,799.31	7,761.97	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1078)	0.0000	1	(1.0459)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	4,900	3.5282	17,371.19	17,288.01	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2401)	0.0000	1	(2.3295)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	400	3.5282	1,418.06	1,411.27	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0196)	0.0000	1	(0.1902)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	100	3.5282	354.51	352.82	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,300	3.5282	8,153.82	8,114.78	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1127)	0.0000	1	(1.0934)	02/07/2025
000895.ZK	01/07/2025	SDB3260492462	0	2,700	3.5282	9,571.88	9,526.05	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1323)	0.0000	1	(1.2836)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	6,700	3.5451	23,752.44	23,752.44	0.0000	4.3300	50.00	0.00	(2.8569)	(0.3299)	0.0000	1	(3.1868)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,800	3.5451	6,381.25	6,381.25	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0886)	0.0000	1	(0.8562)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	6,800	3.5451	24,106.95	24,106.95	0.0000	4.3300	50.00	0.00	(2.8995)	(0.3348)	0.0000	1	(3.2343)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,400	3.5451	4,963.20	4,963.20	0.0000	4.3300	50.00	0.00	(0.5970)	(0.0689)	0.0000	1	(0.6659)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,100	3.5451	7,444.79	7,444.79	0.0000	4.3300	50.00	0.00	(0.8954)	(0.1034)	0.0000	1	(0.9988)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/06/2025	SDB3260492462	0	1,000	3.5451	3,545.14	3,545.14	0.0000	4.3300	50.00	0.00	(0.4264)	(0.0492)	0.0000	1	(0.4756)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,500	3.5451	8,862.85	8,862.85	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1231)	0.0000	1	(1.1891)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	7,900	3.5451	28,006.61	28,006.61	0.0000	4.3300	50.00	0.00	(3.3886)	(0.3890)	0.0000	1	(3.7576)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	300	3.5451	1,063.54	1,063.54	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	700	3.5451	2,481.60	2,481.60	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0345)	0.0000	1	(0.3329)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	5,600	3.5451	19,852.78	19,852.78	0.0000	4.3300	50.00	0.00	(2.3878)	(0.2757)	0.0000	1	(2.6636)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	6,100	3.5451	21,625.35	21,625.35	0.0000	4.3300	50.00	0.00	(2.6010)	(0.3004)	0.0000	1	(2.9014)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	500	3.5451	1,772.57	1,772.57	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0246)	0.0000	1	(0.2378)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	3,200	3.5451	11,344.45	11,344.45	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1576)	0.0000	1	(1.5220)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	4,600	3.5451	16,307.64	16,307.64	0.0000	4.3300	50.00	0.00	(1.9614)	(0.2265)	0.0000	1	(2.1879)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,800	3.5451	6,381.25	6,381.25	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0886)	0.0000	1	(0.8562)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	20,600	3.5451	73,029.88	73,029.88	0.0000	4.3300	50.00	0.00	(8.7839)	(1.0143)	0.0000	1	(9.7982)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	14,200	3.5451	50,340.99	50,340.99	0.0000	4.3300	50.00	0.00	(6.0549)	(0.6992)	0.0000	1	(6.7541)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,600	3.5451	5,672.22	5,672.22	0.0000	4.3300	50.00	0.00	(0.6822)	(0.0788)	0.0000	1	(0.7610)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,500	3.5451	8,862.85	8,862.85	0.0000	4.3300	50.00	0.00	(1.0660)	(0.1231)	0.0000	1	(1.1891)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,300	3.5451	4,608.68	4,608.68	0.0000	4.3300	50.00	0.00	(0.5543)	(0.0640)	0.0000	1	(0.6183)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	3,300	3.5451	11,698.96	11,698.96	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1625)	0.0000	1	(1.5696)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	3,200	3.5451	11,344.45	11,344.45	0.0000	4.3300	50.00	0.00	(1.3645)	(0.1576)	0.0000	1	(1.5220)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	6,500	3.5451	23,043.41	23,043.41	0.0000	4.3300	50.00	0.00	(2.7716)	(0.3200)	0.0000	1	(3.0917)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,800	3.5451	6,381.25	6,381.25	0.0000	4.3300	50.00	0.00	(0.7675)	(0.0886)	0.0000	1	(0.8562)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	300	3.5451	1,063.54	1,063.54	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1427)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	11,800	3.5451	41,832.65	41,832.65	0.0000	4.3300	50.00	0.00	(5.0315)	(0.5810)	0.0000	1	(5.6125)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	200	3.5451	709.03	709.03	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0098)	0.0000	1	(0.0951)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	25,300	3.5451	89,692.04	89,692.04	0.0000	4.3300	50.00	0.00	(10.7880)	(1.2457)	0.0000	1	(12.0337)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,100	3.5451	3,899.65	3,899.65	0.0000	4.3300	50.00	0.00	(0.4690)	(0.0542)	0.0000	1	(0.5232)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	700	3.5451	2,481.60	2,481.60	0.0000	4.3300	50.00	0.00	(0.2985)	(0.0345)	0.0000	1	(0.3329)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	3,300	3.5451	11,698.96	11,698.96	0.0000	4.3300	50.00	0.00	(1.4071)	(0.1625)	0.0000	1	(1.5696)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	900	3.5451	3,190.63	3,190.63	0.0000	4.3300	50.00	0.00	(0.3838)	(0.0443)	0.0000	1	(0.4281)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	24,500	3.5451	86,855.93	86,855.93	0.0000	4.3300	50.00	0.00	(10.4468)	(1.2063)	0.0000	1	(11.6532)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,300	3.5451	8,153.82	8,153.82	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1132)	0.0000	1	(1.0940)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	8,200	3.5451	29,070.15	29,070.15	0.0000	4.3300	50.00	0.00	(3.4965)	(0.4038)	0.0000	1	(3.9002)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	500	3.5451	1,772.57	1,772.57	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0246)	0.0000	1	(0.2378)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	3,700	3.5451	13,117.02	13,117.02	0.0000	4.3300	50.00	0.00	(1.5777)	(0.1822)	0.0000	1	(1.7599)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	1,200	3.5451	4,254.17	4,254.17	0.0000	4.3300	50.00	0.00	(0.5117)	(0.0591)	0.0000	1	(0.5708)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	7,200	3.5451	25,525.01	25,525.01	0.0000	4.3300	50.00	0.00	(3.0701)	(0.3545)	0.0000	1	(3.4246)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	5,200	3.5451	18,434.73	18,434.73	0.0000	4.3300	50.00	0.00	(2.2173)	(0.2560)	0.0000	1	(2.4733)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,700	3.5451	9,571.88	9,571.88	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1329)	0.0000	1	(1.2842)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	400	3.5451	1,418.06	1,418.06	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1903)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,200	3.5451	7,799.31	7,799.31	0.0000	4.3300	50.00	0.00	(0.9381)	(0.1083)	0.0000	1	(1.0464)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000895.ZK	01/06/2025	SDB3260492462	0	4,900	3.5451	17,371.19	17,371.19	0.0000	4.3300	50.00	0.00	(2.0894)	(0.2413)	0.0000	1	(2.3306)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	400	3.5451	1,418.06	1,418.06	0.0000	4.3300	50.00	0.00	(0.1706)	(0.0197)	0.0000	1	(0.1903)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	100	3.5451	354.51	354.51	0.0000	4.3300	50.00	0.00	(0.0426)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,300	3.5451	8,153.82	8,153.82	0.0000	4.3300	50.00	0.00	(0.9807)	(0.1132)	0.0000	1	(1.0940)	02/07/2025
000895.ZK	01/06/2025	SDB3260492462	0	2,700	3.5451	9,571.88	9,571.88	0.0000	4.3300	50.00	0.00	(1.1513)	(0.1329)	0.0000	1	(1.2842)	02/07/2025
TOTAL HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,331.5997)	(151.3774)	0.0000		(1,482.9771)	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	309.91	309.66	0.0000	4.3300	50.00	0.00	(0.0373)	(0.0043)	0.0000	1	(0.0416)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	889.73	928.99	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0129)	0.0000	1	(0.1199)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,700	3.0966	5,034.75	5,264.30	0.0000	4.3300	50.00	0.00	(0.6056)	(0.0731)	0.0000	1	(0.6787)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,000	3.0966	3,019.76	3,096.65	0.0000	4.3300	50.00	0.00	(0.3632)	(0.0430)	0.0000	1	(0.4062)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	6,000	3.0966	18,029.39	18,579.89	0.0000	4.3300	50.00	0.00	(2.1685)	(0.2581)	0.0000	1	(2.4266)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	500	3.0966	1,518.69	1,548.32	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0215)	0.0000	1	(0.2042)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	2,200	3.0966	6,658.63	6,812.63	0.0000	4.3300	50.00	0.00	(0.8009)	(0.0946)	0.0000	1	(0.8955)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	700	3.0966	2,084.20	2,167.65	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0301)	0.0000	1	(0.2808)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	2,700	3.0966	8,010.66	8,360.95	0.0000	4.3300	50.00	0.00	(0.9635)	(0.1161)	0.0000	1	(1.0796)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	400	3.0966	1,199.16	1,238.66	0.0000	4.3300	50.00	0.00	(0.1442)	(0.0172)	0.0000	1	(0.1614)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	200	3.0966	593.51	619.33	0.0000	4.3300	50.00	0.00	(0.0714)	(0.0086)	0.0000	1	(0.0800)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	4,200	3.0966	12,527.31	13,005.93	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1806)	0.0000	1	(1.6874)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,600	3.0966	4,780.95	4,954.64	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0688)	0.0000	1	(0.6439)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	310.85	309.66	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0043)	0.0000	1	(0.0417)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,600	3.0966	4,850.41	4,954.64	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0688)	0.0000	1	(0.6522)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	952.93	928.99	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0129)	0.0000	1	(0.1275)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,900	3.0966	5,988.15	5,883.63	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0817)	0.0000	1	(0.8020)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	974.23	928.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0129)	0.0000	1	(0.1301)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,200	3.0966	3,896.92	3,715.98	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0516)	0.0000	1	(0.5203)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	800	3.0966	2,597.95	2,477.32	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0344)	0.0000	1	(0.3469)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	200	3.0966	649.49	619.33	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0867)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	974.23	928.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0129)	0.0000	1	(0.1301)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	974.23	928.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0129)	0.0000	1	(0.1301)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,700	3.0966	5,520.64	5,264.30	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0731)	0.0000	1	(0.7371)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	4,300	3.0966	13,963.97	13,315.59	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1849)	0.0000	1	(1.8645)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,500	3.0966	4,871.15	4,644.97	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0645)	0.0000	1	(0.6504)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,300	3.0966	4,221.67	4,025.64	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0559)	0.0000	1	(0.5637)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	500	3.0966	1,623.72	1,548.32	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0215)	0.0000	1	(0.2168)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,000	3.0966	3,247.44	3,096.65	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0430)	0.0000	1	(0.4336)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	9,600	3.0966	31,175.39	29,727.83	0.0000	4.3300	50.00	0.00	(3.7497)	(0.4129)	0.0000	1	(4.1626)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	2,600	3.0966	8,443.33	8,051.29	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1118)	0.0000	1	(1.1274)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	3,200	3.0966	10,391.80	9,909.28	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1376)	0.0000	1	(1.3875)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	800	3.0966	2,597.95	2,477.32	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0344)	0.0000	1	(0.3469)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	200	3.0966	649.49	619.33	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0867)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	400	3.0966	1,298.97	1,238.66	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0172)	0.0000	1	(0.1734)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	400	3.0966	1,298.97	1,238.66	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0172)	0.0000	1	(0.1734)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	400	3.0966	1,298.97	1,238.66	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0172)	0.0000	1	(0.1734)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,100	3.0966	3,572.18	3,406.31	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0473)	0.0000	1	(0.4770)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,400	3.0966	4,546.41	4,335.31	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0602)	0.0000	1	(0.6070)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,000	3.0966	3,247.44	3,096.65	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0430)	0.0000	1	(0.4336)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,200	3.0966	3,896.92	3,715.98	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0516)	0.0000	1	(0.5203)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	100	3.0966	324.74	309.66	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	600	3.0966	1,948.46	1,857.99	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0258)	0.0000	1	(0.2602)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	300	3.0966	974.23	928.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0129)	0.0000	1	(0.1301)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,000	3.0966	3,247.44	3,096.65	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0430)	0.0000	1	(0.4336)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	600	3.0966	1,948.46	1,857.99	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0258)	0.0000	1	(0.2602)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	500	3.0966	1,623.72	1,548.32	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0215)	0.0000	1	(0.2168)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	2,900	3.0966	9,417.56	8,980.28	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1247)	0.0000	1	(1.2574)	02/07/2025
603508.SH	01/17/2025	SDB3260961903	0	1,200	3.0966	3,896.92	3,715.98	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0516)	0.0000	1	(0.5203)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	889.73	886.88	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0123)	0.0000	1	(0.1193)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,700	2.9563	5,034.75	5,025.63	0.0000	4.3300	50.00	0.00	(0.6056)	(0.0698)	0.0000	1	(0.6754)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,000	2.9563	3,019.76	2,956.26	0.0000	4.3300	50.00	0.00	(0.3632)	(0.0411)	0.0000	1	(0.4043)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	6,000	2.9563	18,029.39	17,737.53	0.0000	4.3300	50.00	0.00	(2.1685)	(0.2464)	0.0000	1	(2.4149)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	500	2.9563	1,518.69	1,478.13	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0205)	0.0000	1	(0.2032)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	2,200	2.9563	6,658.63	6,503.76	0.0000	4.3300	50.00	0.00	(0.8009)	(0.0903)	0.0000	1	(0.8912)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	700	2.9563	2,084.20	2,069.38	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0287)	0.0000	1	(0.2794)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	2,700	2.9563	8,010.66	7,981.89	0.0000	4.3300	50.00	0.00	(0.9635)	(0.1109)	0.0000	1	(1.0744)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	400	2.9563	1,199.16	1,182.50	0.0000	4.3300	50.00	0.00	(0.1442)	(0.0164)	0.0000	1	(0.1607)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	200	2.9563	593.51	591.25	0.0000	4.3300	50.00	0.00	(0.0714)	(0.0082)	0.0000	1	(0.0796)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	4,200	2.9563	12,527.31	12,416.27	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1724)	0.0000	1	(1.6792)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,600	2.9563	4,780.95	4,730.01	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0657)	0.0000	1	(0.6407)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	310.85	295.63	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0415)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,600	2.9563	4,850.41	4,730.01	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0657)	0.0000	1	(0.6491)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	952.93	886.88	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0123)	0.0000	1	(0.1269)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,900	2.9563	5,988.15	5,616.88	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0780)	0.0000	1	(0.7983)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	974.23	886.88	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,200	2.9563	3,896.92	3,547.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0493)	0.0000	1	(0.5180)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	800	2.9563	2,597.95	2,365.00	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0328)	0.0000	1	(0.3453)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	200	2.9563	649.49	591.25	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	974.23	886.88	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	974.23	886.88	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,700	2.9563	5,520.64	5,025.63	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0698)	0.0000	1	(0.7338)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	4,300	2.9563	13,963.97	12,711.90	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1766)	0.0000	1	(1.8561)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,500	2.9563	4,871.15	4,434.38	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0616)	0.0000	1	(0.6475)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,300	2.9563	4,221.67	3,843.13	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0534)	0.0000	1	(0.5611)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	500	2.9563	1,623.72	1,478.13	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,000	2.9563	3,247.44	2,956.26	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0411)	0.0000	1	(0.4317)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	9,600	2.9563	31,175.39	28,380.05	0.0000	4.3300	50.00	0.00	(3.7497)	(0.3942)	0.0000	1	(4.1439)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	2,600	2.9563	8,443.33	7,686.26	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1068)	0.0000	1	(1.1223)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	3,200	2.9563	10,391.80	9,460.02	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1314)	0.0000	1	(1.3813)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	800	2.9563	2,597.95	2,365.00	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0328)	0.0000	1	(0.3453)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	200	2.9563	649.49	591.25	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	400	2.9563	1,298.97	1,182.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	400	2.9563	1,298.97	1,182.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	400	2.9563	1,298.97	1,182.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,100	2.9563	3,572.18	3,251.88	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0452)	0.0000	1	(0.4748)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,400	2.9563	4,546.41	4,138.76	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0575)	0.0000	1	(0.6043)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/16/2025	SDB3260961903	0	1,000	2.9563	3,247.44	2,956.26	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0411)	0.0000	1	(0.4317)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,200	2.9563	3,896.92	3,547.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0493)	0.0000	1	(0.5180)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	100	2.9563	324.74	295.63	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	600	2.9563	1,948.46	1,773.75	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2590)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	300	2.9563	974.23	886.88	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,000	2.9563	3,247.44	2,956.26	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0411)	0.0000	1	(0.4317)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	600	2.9563	1,948.46	1,773.75	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2590)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	500	2.9563	1,623.72	1,478.13	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	2,900	2.9563	9,417.56	8,573.14	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1191)	0.0000	1	(1.2518)	02/07/2025
603508.SH	01/16/2025	SDB3260961903	0	1,200	2.9563	3,896.92	3,547.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0493)	0.0000	1	(0.5180)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,000	2.9477	3,019.76	2,947.72	0.0000	4.3300	50.00	0.00	(0.3632)	(0.0409)	0.0000	1	(0.4042)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	6,000	2.9477	18,029.39	17,686.29	0.0000	4.3300	50.00	0.00	(2.1685)	(0.2456)	0.0000	1	(2.4142)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	500	2.9477	1,518.69	1,473.86	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0205)	0.0000	1	(0.2031)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	2,200	2.9477	6,658.63	6,484.97	0.0000	4.3300	50.00	0.00	(0.8009)	(0.0901)	0.0000	1	(0.8910)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	700	2.9477	2,084.20	2,063.40	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0287)	0.0000	1	(0.2793)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	2,700	2.9477	8,010.66	7,958.83	0.0000	4.3300	50.00	0.00	(0.9635)	(0.1105)	0.0000	1	(1.0740)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	400	2.9477	1,199.16	1,179.09	0.0000	4.3300	50.00	0.00	(0.1442)	(0.0164)	0.0000	1	(0.1606)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	200	2.9477	593.51	589.54	0.0000	4.3300	50.00	0.00	(0.0714)	(0.0082)	0.0000	1	(0.0796)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	4,200	2.9477	12,527.31	12,380.40	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1720)	0.0000	1	(1.6787)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,600	2.9477	4,780.95	4,716.34	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0655)	0.0000	1	(0.6405)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	310.85	294.77	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0415)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,600	2.9477	4,850.41	4,716.34	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0655)	0.0000	1	(0.6489)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	300	2.9477	952.93	884.31	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0123)	0.0000	1	(0.1269)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,900	2.9477	5,988.15	5,600.66	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0778)	0.0000	1	(0.7980)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	300	2.9477	974.23	884.31	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,200	2.9477	3,896.92	3,537.26	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	800	2.9477	2,597.95	2,358.17	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0328)	0.0000	1	(0.3452)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	200	2.9477	649.49	589.54	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	300	2.9477	974.23	884.31	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	300	2.9477	974.23	884.31	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,700	2.9477	5,520.64	5,011.12	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0696)	0.0000	1	(0.7336)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	4,300	2.9477	13,963.97	12,675.17	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1760)	0.0000	1	(1.8556)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,500	2.9477	4,871.15	4,421.57	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0614)	0.0000	1	(0.6473)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,300	2.9477	4,221.67	3,832.03	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0532)	0.0000	1	(0.5610)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	500	2.9477	1,623.72	1,473.86	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,000	2.9477	3,247.44	2,947.72	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	9,600	2.9477	31,175.39	28,298.06	0.0000	4.3300	50.00	0.00	(3.7497)	(0.3930)	0.0000	1	(4.1427)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	2,600	2.9477	8,443.33	7,664.06	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1064)	0.0000	1	(1.1220)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	3,200	2.9477	10,391.80	9,432.69	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1310)	0.0000	1	(1.3809)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	800	2.9477	2,597.95	2,358.17	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0328)	0.0000	1	(0.3452)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	200	2.9477	649.49	589.54	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	400	2.9477	1,298.97	1,179.09	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1726)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	400	2.9477	1,298.97	1,179.09	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1726)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	400	2.9477	1,298.97	1,179.09	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1726)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,100	2.9477	3,572.18	3,242.49	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0450)	0.0000	1	(0.4747)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,400	2.9477	4,546.41	4,126.80	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0573)	0.0000	1	(0.6041)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,000	2.9477	3,247.44	2,947.72	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,200	2.9477	3,896.92	3,537.26	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	100	2.9477	324.74	294.77	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	600	2.9477	1,948.46	1,768.63	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2589)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	300	2.9477	974.23	884.31	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,000	2.9477	3,247.44	2,947.72	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	600	2.9477	1,948.46	1,768.63	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2589)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	500	2.9477	1,623.72	1,473.86	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	2,900	2.9477	9,417.56	8,548.37	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1187)	0.0000	1	(1.2515)	02/07/2025
603508.SH	01/15/2025	SDB3260961903	0	1,200	2.9477	3,896.92	3,537.26	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	500	3.0079	1,518.69	1,503.95	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0209)	0.0000	1	(0.2036)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	2,200	3.0079	6,658.63	6,617.37	0.0000	4.3300	50.00	0.00	(0.8009)	(0.0919)	0.0000	1	(0.8928)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	700	3.0079	2,084.20	2,105.53	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0292)	0.0000	1	(0.2799)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	2,700	3.0079	8,010.66	8,121.32	0.0000	4.3300	50.00	0.00	(0.9635)	(0.1128)	0.0000	1	(1.0763)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	400	3.0079	1,199.16	1,203.16	0.0000	4.3300	50.00	0.00	(0.1442)	(0.0167)	0.0000	1	(0.1609)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	200	3.0079	593.51	601.58	0.0000	4.3300	50.00	0.00	(0.0714)	(0.0084)	0.0000	1	(0.0797)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	4,200	3.0079	12,527.31	12,633.17	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1755)	0.0000	1	(1.6822)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,600	3.0079	4,780.95	4,812.64	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0668)	0.0000	1	(0.6419)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	310.85	300.79	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0042)	0.0000	1	(0.0416)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,600	3.0079	4,850.41	4,812.64	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0668)	0.0000	1	(0.6502)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	300	3.0079	952.93	902.37	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0125)	0.0000	1	(0.1271)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,900	3.0079	5,988.15	5,715.00	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0794)	0.0000	1	(0.7996)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	300	3.0079	974.23	902.37	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	1	(0.1297)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,200	3.0079	3,896.92	3,609.48	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0501)	0.0000	1	(0.5188)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	800	3.0079	2,597.95	2,406.32	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0334)	0.0000	1	(0.3459)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	200	3.0079	649.49	601.58	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	300	3.0079	974.23	902.37	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	1	(0.1297)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	300	3.0079	974.23	902.37	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	1	(0.1297)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,700	3.0079	5,520.64	5,113.42	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0710)	0.0000	1	(0.7350)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	4,300	3.0079	13,963.97	12,933.96	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1796)	0.0000	1	(1.8592)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,500	3.0079	4,871.15	4,511.85	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0627)	0.0000	1	(0.6486)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,300	3.0079	4,221.67	3,910.27	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0543)	0.0000	1	(0.5621)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	500	3.0079	1,623.72	1,503.95	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0209)	0.0000	1	(0.2162)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,000	3.0079	3,247.44	3,007.90	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0418)	0.0000	1	(0.4324)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	9,600	3.0079	31,175.39	28,875.81	0.0000	4.3300	50.00	0.00	(3.7497)	(0.4011)	0.0000	1	(4.1508)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	2,600	3.0079	8,443.33	7,820.53	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1086)	0.0000	1	(1.1242)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	3,200	3.0079	10,391.80	9,625.27	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1337)	0.0000	1	(1.3836)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	800	3.0079	2,597.95	2,406.32	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0334)	0.0000	1	(0.3459)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	200	3.0079	649.49	601.58	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	400	3.0079	1,298.97	1,203.16	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0167)	0.0000	1	(0.1729)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	400	3.0079	1,298.97	1,203.16	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0167)	0.0000	1	(0.1729)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,100	3.0079	3,572.18	3,308.69	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0460)	0.0000	1	(0.4756)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,400	3.0079	4,546.41	4,211.06	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0585)	0.0000	1	(0.6053)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,000	3.0079	3,247.44	3,007.90	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0418)	0.0000	1	(0.4324)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,200	3.0079	3,896.92	3,609.48	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0501)	0.0000	1	(0.5188)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	100	3.0079	324.74	300.79	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0432)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/14/2025	SDB3260961903	0	600	3.0079	1,948.46	1,804.74	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0251)	0.0000	1	(0.2594)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	300	3.0079	974.23	902.37	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	1	(0.1297)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,000	3.0079	3,247.44	3,007.90	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0418)	0.0000	1	(0.4324)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	600	3.0079	1,948.46	1,804.74	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0251)	0.0000	1	(0.2594)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	500	3.0079	1,623.72	1,503.95	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0209)	0.0000	1	(0.2162)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	2,900	3.0079	9,417.56	8,722.90	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1212)	0.0000	1	(1.2539)	02/07/2025
603508.SH	01/14/2025	SDB3260961903	0	1,200	3.0079	3,896.92	3,609.48	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0501)	0.0000	1	(0.5188)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	700	3.0188	2,084.20	2,113.13	0.0000	4.3300	50.00	0.00	(0.2507)	(0.0293)	0.0000	1	(0.2800)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	2,700	3.0188	8,010.66	8,150.64	0.0000	4.3300	50.00	0.00	(0.9635)	(0.1132)	0.0000	1	(1.0767)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	400	3.0188	1,199.16	1,207.50	0.0000	4.3300	50.00	0.00	(0.1442)	(0.0168)	0.0000	1	(0.1610)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	200	3.0188	593.51	603.75	0.0000	4.3300	50.00	0.00	(0.0714)	(0.0084)	0.0000	1	(0.0798)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	4,200	3.0188	12,527.31	12,678.77	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1761)	0.0000	1	(1.6829)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,600	3.0188	4,780.95	4,830.01	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0671)	0.0000	1	(0.6421)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	310.85	301.88	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0042)	0.0000	1	(0.0416)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,600	3.0188	4,850.41	4,830.01	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0671)	0.0000	1	(0.6505)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	300	3.0188	952.93	905.63	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0126)	0.0000	1	(0.1272)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,900	3.0188	5,988.15	5,735.63	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0797)	0.0000	1	(0.7999)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	300	3.0188	974.23	905.63	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0126)	0.0000	1	(0.1298)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,200	3.0188	3,896.92	3,622.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0503)	0.0000	1	(0.5190)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	800	3.0188	2,597.95	2,415.00	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0335)	0.0000	1	(0.3460)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	200	3.0188	649.49	603.75	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	300	3.0188	974.23	905.63	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0126)	0.0000	1	(0.1298)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	300	3.0188	974.23	905.63	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0126)	0.0000	1	(0.1298)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,700	3.0188	5,520.64	5,131.88	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0713)	0.0000	1	(0.7353)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	4,300	3.0188	13,963.97	12,980.65	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1803)	0.0000	1	(1.8598)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,500	3.0188	4,871.15	4,528.13	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0629)	0.0000	1	(0.6488)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,300	3.0188	4,221.67	3,924.38	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0545)	0.0000	1	(0.5623)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	500	3.0188	1,623.72	1,509.38	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0210)	0.0000	1	(0.2163)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,000	3.0188	3,247.44	3,018.76	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0419)	0.0000	1	(0.4325)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	9,600	3.0188	31,175.39	28,980.05	0.0000	4.3300	50.00	0.00	(3.7497)	(0.4025)	0.0000	1	(4.1522)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	2,600	3.0188	8,443.33	7,848.76	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1090)	0.0000	1	(1.1246)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	3,200	3.0188	10,391.80	9,660.02	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1342)	0.0000	1	(1.3841)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	800	3.0188	2,597.95	2,415.00	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0335)	0.0000	1	(0.3460)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	200	3.0188	649.49	603.75	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	400	3.0188	1,298.97	1,207.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0168)	0.0000	1	(0.1730)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	400	3.0188	1,298.97	1,207.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0168)	0.0000	1	(0.1730)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	400	3.0188	1,298.97	1,207.50	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0168)	0.0000	1	(0.1730)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,100	3.0188	3,572.18	3,320.63	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0461)	0.0000	1	(0.4758)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,400	3.0188	4,546.41	4,226.26	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0587)	0.0000	1	(0.6055)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,000	3.0188	3,247.44	3,018.76	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0419)	0.0000	1	(0.4325)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,200	3.0188	3,896.92	3,622.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0503)	0.0000	1	(0.5190)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	100	3.0188	324.74	301.88	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	600	3.0188	1,948.46	1,811.25	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0252)	0.0000	1	(0.2595)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	300	3.0188	974.23	905.63	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0126)	0.0000	1	(0.1298)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,000	3.0188	3,247.44	3,018.76	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0419)	0.0000	1	(0.4325)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	600	3.0188	1,948.46	1,811.25	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0252)	0.0000	1	(0.2595)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	500	3.0188	1,623.72	1,509.38	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0210)	0.0000	1	(0.2163)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/13/2025	SDB3260961903	0	2,900	3.0188	9,417.56	8,754.39	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1216)	0.0000	1	(1.2543)	02/07/2025
603508.SH	01/13/2025	SDB3260961903	0	1,200	3.0188	3,896.92	3,622.51	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0503)	0.0000	1	(0.5190)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	400	2.9987	1,199.16	1,199.50	0.0000	4.3300	50.00	0.00	(0.4327)	(0.0500)	0.0000	3	(0.4827)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	200	2.9987	593.51	599.75	0.0000	4.3300	50.00	0.00	(0.2142)	(0.0250)	0.0000	3	(0.2391)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	4,200	2.9987	12,527.31	12,594.73	0.0000	4.3300	50.00	0.00	(4.5203)	(0.5248)	0.0000	3	(5.0451)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,600	2.9987	4,780.95	4,797.99	0.0000	4.3300	50.00	0.00	(1.7251)	(0.1999)	0.0000	3	(1.9250)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	310.85	299.87	0.0000	4.3300	50.00	0.00	(0.1122)	(0.0125)	0.0000	3	(0.1247)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,600	2.9987	4,850.41	4,797.99	0.0000	4.3300	50.00	0.00	(1.7502)	(0.1999)	0.0000	3	(1.9501)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	300	2.9987	952.93	899.62	0.0000	4.3300	50.00	0.00	(0.3438)	(0.0375)	0.0000	3	(0.3813)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,900	2.9987	5,988.15	5,697.62	0.0000	4.3300	50.00	0.00	(2.1607)	(0.2374)	0.0000	3	(2.3981)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	300	2.9987	974.23	899.62	0.0000	4.3300	50.00	0.00	(0.3515)	(0.0375)	0.0000	3	(0.3890)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,200	2.9987	3,896.92	3,598.50	0.0000	4.3300	50.00	0.00	(1.4061)	(0.1499)	0.0000	3	(1.5561)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	800	2.9987	2,597.95	2,399.00	0.0000	4.3300	50.00	0.00	(0.9374)	(0.1000)	0.0000	3	(1.0374)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	200	2.9987	649.49	599.75	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0250)	0.0000	3	(0.2593)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	300	2.9987	974.23	899.62	0.0000	4.3300	50.00	0.00	(0.3515)	(0.0375)	0.0000	3	(0.3890)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	300	2.9987	974.23	899.62	0.0000	4.3300	50.00	0.00	(0.3515)	(0.0375)	0.0000	3	(0.3890)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,700	2.9987	5,520.64	5,097.87	0.0000	4.3300	50.00	0.00	(1.9920)	(0.2124)	0.0000	3	(2.2044)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	4,300	2.9987	13,963.97	12,894.61	0.0000	4.3300	50.00	0.00	(5.0387)	(0.5373)	0.0000	3	(5.5759)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,500	2.9987	4,871.15	4,498.12	0.0000	4.3300	50.00	0.00	(1.7577)	(0.1874)	0.0000	3	(1.9451)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,300	2.9987	4,221.67	3,898.37	0.0000	4.3300	50.00	0.00	(1.5233)	(0.1624)	0.0000	3	(1.6858)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	500	2.9987	1,623.72	1,499.37	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0625)	0.0000	3	(0.6484)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,000	2.9987	3,247.44	2,998.75	0.0000	4.3300	50.00	0.00	(1.1718)	(0.1249)	0.0000	3	(1.2967)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	9,600	2.9987	31,175.39	28,787.96	0.0000	4.3300	50.00	0.00	(11.2491)	(1.1995)	0.0000	3	(12.4486)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	2,600	2.9987	8,443.33	7,796.74	0.0000	4.3300	50.00	0.00	(3.0466)	(0.3249)	0.0000	3	(3.3715)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	3,200	2.9987	10,391.80	9,595.99	0.0000	4.3300	50.00	0.00	(3.7497)	(0.3998)	0.0000	3	(4.1495)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	800	2.9987	2,597.95	2,399.00	0.0000	4.3300	50.00	0.00	(0.9374)	(0.1000)	0.0000	3	(1.0374)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	200	2.9987	649.49	599.75	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0250)	0.0000	3	(0.2593)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	400	2.9987	1,298.97	1,199.50	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0500)	0.0000	3	(0.5187)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	400	2.9987	1,298.97	1,199.50	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0500)	0.0000	3	(0.5187)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	400	2.9987	1,298.97	1,199.50	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0500)	0.0000	3	(0.5187)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,100	2.9987	3,572.18	3,298.62	0.0000	4.3300	50.00	0.00	(1.2890)	(0.1374)	0.0000	3	(1.4264)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,400	2.9987	4,546.41	4,198.24	0.0000	4.3300	50.00	0.00	(1.6405)	(0.1749)	0.0000	3	(1.8154)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,000	2.9987	3,247.44	2,998.75	0.0000	4.3300	50.00	0.00	(1.1718)	(0.1249)	0.0000	3	(1.2967)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,200	2.9987	3,896.92	3,598.50	0.0000	4.3300	50.00	0.00	(1.4061)	(0.1499)	0.0000	3	(1.5561)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	100	2.9987	324.74	299.87	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0125)	0.0000	3	(0.1297)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	600	2.9987	1,948.46	1,799.25	0.0000	4.3300	50.00	0.00	(0.7031)	(0.0750)	0.0000	3	(0.7780)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	300	2.9987	974.23	899.62	0.0000	4.3300	50.00	0.00	(0.3515)	(0.0375)	0.0000	3	(0.3890)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,000	2.9987	3,247.44	2,998.75	0.0000	4.3300	50.00	0.00	(1.1718)	(0.1249)	0.0000	3	(1.2967)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	600	2.9987	1,948.46	1,799.25	0.0000	4.3300	50.00	0.00	(0.7031)	(0.0750)	0.0000	3	(0.7780)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	500	2.9987	1,623.72	1,499.37	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0625)	0.0000	3	(0.6484)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	2,900	2.9987	9,417.56	8,696.36	0.0000	4.3300	50.00	0.00	(3.3982)	(0.3623)	0.0000	3	(3.7605)	02/07/2025
603508.SH	01/10/2025	SDB3260961903	0	1,200	2.9987	3,896.92	3,598.50	0.0000	4.3300	50.00	0.00	(1.4061)	(0.1499)	0.0000	3	(1.5561)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	4,200	2.9700	12,527.31	12,473.84	0.0000	4.3300	50.00	0.00	(1.5068)	(0.1732)	0.0000	1	(1.6800)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,600	2.9700	4,780.95	4,751.94	0.0000	4.3300	50.00	0.00	(0.5750)	(0.0660)	0.0000	1	(0.6410)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	310.85	297.00	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0415)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,600	2.9700	4,850.41	4,751.94	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0660)	0.0000	1	(0.6494)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	300	2.9700	952.93	890.99	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0124)	0.0000	1	(0.1270)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/09/2025	SDB3260961903	0	1,900	2.9700	5,988.15	5,642.93	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0784)	0.0000	1	(0.7986)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	300	2.9700	974.23	890.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0124)	0.0000	1	(0.1296)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,200	2.9700	3,896.92	3,563.95	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0495)	0.0000	1	(0.5182)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	800	2.9700	2,597.95	2,375.97	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0330)	0.0000	1	(0.3455)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	200	2.9700	649.49	593.99	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0864)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	300	2.9700	974.23	890.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0124)	0.0000	1	(0.1296)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	300	2.9700	974.23	890.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0124)	0.0000	1	(0.1296)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,700	2.9700	5,520.64	5,048.93	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0701)	0.0000	1	(0.7341)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	4,300	2.9700	13,963.97	12,770.83	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1774)	0.0000	1	(1.8569)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,500	2.9700	4,871.15	4,454.94	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0619)	0.0000	1	(0.6478)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,300	2.9700	4,221.67	3,860.95	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0536)	0.0000	1	(0.5614)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	500	2.9700	1,623.72	1,484.98	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0206)	0.0000	1	(0.2159)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,000	2.9700	3,247.44	2,969.96	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0412)	0.0000	1	(0.4318)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	9,600	2.9700	31,175.39	28,511.63	0.0000	4.3300	50.00	0.00	(3.7497)	(0.3960)	0.0000	1	(4.1457)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	2,600	2.9700	8,443.33	7,721.90	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1072)	0.0000	1	(1.1228)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	3,200	2.9700	10,391.80	9,503.88	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1320)	0.0000	1	(1.3819)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	800	2.9700	2,597.95	2,375.97	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0330)	0.0000	1	(0.3455)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	200	2.9700	649.49	593.99	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0864)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	400	2.9700	1,298.97	1,187.98	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0165)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	400	2.9700	1,298.97	1,187.98	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0165)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	400	2.9700	1,298.97	1,187.98	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0165)	0.0000	1	(0.1727)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,100	2.9700	3,572.18	3,266.96	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0454)	0.0000	1	(0.4750)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,400	2.9700	4,546.41	4,157.95	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0577)	0.0000	1	(0.6046)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,000	2.9700	3,247.44	2,969.96	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0412)	0.0000	1	(0.4318)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,200	2.9700	3,896.92	3,563.95	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0495)	0.0000	1	(0.5182)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	100	2.9700	324.74	297.00	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	600	2.9700	1,948.46	1,781.98	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0247)	0.0000	1	(0.2591)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	300	2.9700	974.23	890.99	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0124)	0.0000	1	(0.1296)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,000	2.9700	3,247.44	2,969.96	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0412)	0.0000	1	(0.4318)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	600	2.9700	1,948.46	1,781.98	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0247)	0.0000	1	(0.2591)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	500	2.9700	1,623.72	1,484.98	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0206)	0.0000	1	(0.2159)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	2,900	2.9700	9,417.56	8,612.89	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1196)	0.0000	1	(1.2523)	02/07/2025
603508.SH	01/09/2025	SDB3260961903	0	1,200	2.9700	3,896.92	3,563.95	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0495)	0.0000	1	(0.5182)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	310.85	294.71	0.0000	4.3300	50.00	0.00	(0.0374)	(0.0041)	0.0000	1	(0.0415)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,600	2.9471	4,850.41	4,715.41	0.0000	4.3300	50.00	0.00	(0.5834)	(0.0655)	0.0000	1	(0.6489)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	300	2.9471	952.93	884.14	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0123)	0.0000	1	(0.1269)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,900	2.9471	5,988.15	5,599.55	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0778)	0.0000	1	(0.7980)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	300	2.9471	974.23	884.14	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,200	2.9471	3,896.92	3,536.56	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	800	2.9471	2,597.95	2,357.70	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0327)	0.0000	1	(0.3452)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	200	2.9471	649.49	589.43	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	300	2.9471	974.23	884.14	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	300	2.9471	974.23	884.14	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/08/2025	SDB3260961903	0	1,700	2.9471	5,520.64	5,010.12	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0696)	0.0000	1	(0.7336)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	4,300	2.9471	13,963.97	12,672.66	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1760)	0.0000	1	(1.8556)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,500	2.9471	4,871.15	4,420.69	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0614)	0.0000	1	(0.6473)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,300	2.9471	4,221.67	3,831.27	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0532)	0.0000	1	(0.5610)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	500	2.9471	1,623.72	1,473.57	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,000	2.9471	3,247.44	2,947.13	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	9,600	2.9471	31,175.39	28,292.45	0.0000	4.3300	50.00	0.00	(3.7497)	(0.3930)	0.0000	1	(4.1427)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	2,600	2.9471	8,443.33	7,662.54	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1064)	0.0000	1	(1.1220)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	3,200	2.9471	10,391.80	9,430.82	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1310)	0.0000	1	(1.3809)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	800	2.9471	2,597.95	2,357.70	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0327)	0.0000	1	(0.3452)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	200	2.9471	649.49	589.43	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0082)	0.0000	1	(0.0863)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	400	2.9471	1,298.97	1,178.85	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1726)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	400	2.9471	1,298.97	1,178.85	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0164)	0.0000	1	(0.1726)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,100	2.9471	3,572.18	3,241.84	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0450)	0.0000	1	(0.4747)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,400	2.9471	4,546.41	4,125.98	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0573)	0.0000	1	(0.6041)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,000	2.9471	3,247.44	2,947.13	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,200	2.9471	3,896.92	3,536.56	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	100	2.9471	324.74	294.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	600	2.9471	1,948.46	1,768.28	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2589)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	300	2.9471	974.23	884.14	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0123)	0.0000	1	(0.1295)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,000	2.9471	3,247.44	2,947.13	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0409)	0.0000	1	(0.4315)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	600	2.9471	1,948.46	1,768.28	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0246)	0.0000	1	(0.2589)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	500	2.9471	1,623.72	1,473.57	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0205)	0.0000	1	(0.2158)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	2,900	2.9471	9,417.56	8,546.68	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1187)	0.0000	1	(1.2514)	02/07/2025
603508.SH	01/08/2025	SDB3260961903	0	1,200	2.9471	3,896.92	3,536.56	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0491)	0.0000	1	(0.5178)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	300	3.0813	952.93	924.40	0.0000	4.3300	50.00	0.00	(0.1146)	(0.0128)	0.0000	1	(0.1275)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,900	3.0813	5,988.15	5,854.54	0.0000	4.3300	50.00	0.00	(0.7202)	(0.0813)	0.0000	1	(0.8016)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	300	3.0813	974.23	924.40	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0128)	0.0000	1	(0.1300)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,200	3.0813	3,896.92	3,697.61	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0514)	0.0000	1	(0.5201)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	800	3.0813	2,597.95	2,465.07	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0342)	0.0000	1	(0.3467)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	200	3.0813	649.49	616.27	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0867)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	300	3.0813	974.23	924.40	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0128)	0.0000	1	(0.1300)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	300	3.0813	974.23	924.40	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0128)	0.0000	1	(0.1300)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,700	3.0813	5,520.64	5,238.27	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0728)	0.0000	1	(0.7368)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	4,300	3.0813	13,963.97	13,249.75	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1840)	0.0000	1	(1.8636)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,500	3.0813	4,871.15	4,622.01	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0642)	0.0000	1	(0.6501)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,300	3.0813	4,221.67	4,005.74	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0556)	0.0000	1	(0.5634)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	500	3.0813	1,623.72	1,540.67	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0214)	0.0000	1	(0.2167)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,000	3.0813	3,247.44	3,081.34	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0428)	0.0000	1	(0.4334)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	9,600	3.0813	31,175.39	29,580.84	0.0000	4.3300	50.00	0.00	(3.7497)	(0.4108)	0.0000	1	(4.1606)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	2,600	3.0813	8,443.33	8,011.48	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1113)	0.0000	1	(1.1268)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	3,200	3.0813	10,391.80	9,860.28	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1369)	0.0000	1	(1.3869)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	800	3.0813	2,597.95	2,465.07	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0342)	0.0000	1	(0.3467)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	200	3.0813	649.49	616.27	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0086)	0.0000	1	(0.0867)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	400	3.0813	1,298.97	1,232.54	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0171)	0.0000	1	(0.1734)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/07/2025	SDB3260961903	0	400	3.0813	1,298.97	1,232.54	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0171)	0.0000	1	(0.1734)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	400	3.0813	1,298.97	1,232.54	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0171)	0.0000	1	(0.1734)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,100	3.0813	3,572.18	3,389.47	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0471)	0.0000	1	(0.4767)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,400	3.0813	4,546.41	4,313.87	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0599)	0.0000	1	(0.6067)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,000	3.0813	3,247.44	3,081.34	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0428)	0.0000	1	(0.4334)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,200	3.0813	3,896.92	3,697.61	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0514)	0.0000	1	(0.5201)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	100	3.0813	324.74	308.13	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0433)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	600	3.0813	1,948.46	1,848.80	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0257)	0.0000	1	(0.2600)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	300	3.0813	974.23	924.40	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0128)	0.0000	1	(0.1300)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,000	3.0813	3,247.44	3,081.34	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0428)	0.0000	1	(0.4334)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	600	3.0813	1,948.46	1,848.80	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0257)	0.0000	1	(0.2600)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	500	3.0813	1,623.72	1,540.67	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0214)	0.0000	1	(0.2167)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	2,900	3.0813	9,417.56	8,935.88	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1241)	0.0000	1	(1.2568)	02/07/2025
603508.SH	01/07/2025	SDB3260961903	0	1,200	3.0813	3,896.92	3,697.61	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0514)	0.0000	1	(0.5201)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	300	3.2474	974.23	974.23	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0135)	0.0000	1	(0.1307)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,200	3.2474	3,896.92	3,896.92	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0541)	0.0000	1	(0.5228)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	800	3.2474	2,597.95	2,597.95	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0361)	0.0000	1	(0.3486)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	200	3.2474	649.49	649.49	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0090)	0.0000	1	(0.0871)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	300	3.2474	974.23	974.23	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0135)	0.0000	1	(0.1307)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	300	3.2474	974.23	974.23	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0135)	0.0000	1	(0.1307)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,700	3.2474	5,520.64	5,520.64	0.0000	4.3300	50.00	0.00	(0.6640)	(0.0767)	0.0000	1	(0.7407)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	4,300	3.2474	13,963.97	13,963.97	0.0000	4.3300	50.00	0.00	(1.6796)	(0.1939)	0.0000	1	(1.8735)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,500	3.2474	4,871.15	4,871.15	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0677)	0.0000	1	(0.6535)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,300	3.2474	4,221.67	4,221.67	0.0000	4.3300	50.00	0.00	(0.5078)	(0.0586)	0.0000	1	(0.5664)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	500	3.2474	1,623.72	1,623.72	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2178)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,000	3.2474	3,247.44	3,247.44	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0451)	0.0000	1	(0.4357)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	9,600	3.2474	31,175.39	31,175.39	0.0000	4.3300	50.00	0.00	(3.7497)	(0.4330)	0.0000	1	(4.1827)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	2,600	3.2474	8,443.33	8,443.33	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1173)	0.0000	1	(1.1328)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	3,200	3.2474	10,391.80	10,391.80	0.0000	4.3300	50.00	0.00	(1.2499)	(0.1443)	0.0000	1	(1.3942)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	800	3.2474	2,597.95	2,597.95	0.0000	4.3300	50.00	0.00	(0.3125)	(0.0361)	0.0000	1	(0.3486)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	200	3.2474	649.49	649.49	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0090)	0.0000	1	(0.0871)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	400	3.2474	1,298.97	1,298.97	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0180)	0.0000	1	(0.1743)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	400	3.2474	1,298.97	1,298.97	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0180)	0.0000	1	(0.1743)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	400	3.2474	1,298.97	1,298.97	0.0000	4.3300	50.00	0.00	(0.1562)	(0.0180)	0.0000	1	(0.1743)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,100	3.2474	3,572.18	3,572.18	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0496)	0.0000	1	(0.4793)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,400	3.2474	4,546.41	4,546.41	0.0000	4.3300	50.00	0.00	(0.5468)	(0.0631)	0.0000	1	(0.6100)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,000	3.2474	3,247.44	3,247.44	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0451)	0.0000	1	(0.4357)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,200	3.2474	3,896.92	3,896.92	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0541)	0.0000	1	(0.5228)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	100	3.2474	324.74	324.74	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	600	3.2474	1,948.46	1,948.46	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0271)	0.0000	1	(0.2614)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	300	3.2474	974.23	974.23	0.0000	4.3300	50.00	0.00	(0.1172)	(0.0135)	0.0000	1	(0.1307)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	1,000	3.2474	3,247.44	3,247.44	0.0000	4.3300	50.00	0.00	(0.3906)	(0.0451)	0.0000	1	(0.4357)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	600	3.2474	1,948.46	1,948.46	0.0000	4.3300	50.00	0.00	(0.2344)	(0.0271)	0.0000	1	(0.2614)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	500	3.2474	1,623.72	1,623.72	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2178)	02/07/2025
603508.SH	01/06/2025	SDB3260961903	0	2,900	3.2474	9,417.56	9,417.56	0.0000	4.3300	50.00	0.00	(1.1327)	(0.1308)	0.0000	1	(1.2635)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603508.SH	01/06/2025	SDB3260961903	0	1,200	3.2474	3,896.92	3,896.92	0.0000	4.3300	50.00	0.00	(0.4687)	(0.0541)	0.0000	1	(0.5228)	02/07/2025
TOTAL HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND													(258.8055)	(28.2108)	0.0000	(287.0163)	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300847.ZK	01/17/2025	SDB3260122956	0	700	2.2527	1,495.05	1,576.91	0.0000	4.3300	50.00	0.00	(0.1798)	(0.0219)	0.0000	1	(0.2017)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	400	2.2527	859.20	901.09	0.0000	4.3300	50.00	0.00	(0.1033)	(0.0125)	0.0000	1	(0.1159)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	200	2.2527	439.60	450.55	0.0000	4.3300	50.00	0.00	(0.0529)	(0.0063)	0.0000	1	(0.0591)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,300	2.2527	2,859.59	2,928.55	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0407)	0.0000	1	(0.3846)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	700	2.2527	1,518.81	1,576.91	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0219)	0.0000	1	(0.2046)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,900	2.2527	4,121.38	4,280.18	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0594)	0.0000	1	(0.5552)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	5,000	2.2527	11,108.28	11,263.64	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1564)	0.0000	1	(1.4925)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	500	2.2527	1,131.06	1,126.36	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0156)	0.0000	1	(0.1517)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	5,900	2.2527	13,593.10	13,291.09	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1846)	0.0000	1	(1.8195)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	700	2.2527	1,627.06	1,576.91	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0219)	0.0000	1	(0.2176)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	300	2.2527	702.20	675.82	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0094)	0.0000	1	(0.0938)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,200	2.2527	5,149.47	4,956.00	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0688)	0.0000	1	(0.6882)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	400	2.2527	936.27	901.09	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	5,600	2.2527	13,107.74	12,615.27	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1752)	0.0000	1	(1.7518)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	6,400	2.2527	14,980.27	14,417.45	0.0000	4.3300	50.00	0.00	(1.8018)	(0.2002)	0.0000	1	(2.0020)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	7,400	2.2527	17,320.94	16,670.18	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2315)	0.0000	1	(2.3149)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	100	2.2527	234.07	225.27	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,000	2.2527	2,340.67	2,252.73	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0313)	0.0000	1	(0.3128)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	400	2.2527	936.27	901.09	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,400	2.2527	3,276.93	3,153.82	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0438)	0.0000	1	(0.4379)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,100	2.2527	4,915.40	4,730.73	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0657)	0.0000	1	(0.6569)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	200	2.2527	468.13	450.55	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,200	2.2527	2,808.80	2,703.27	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0375)	0.0000	1	(0.3754)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	6,000	2.2527	14,044.00	13,516.36	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1877)	0.0000	1	(1.8769)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	300	2.2527	702.20	675.82	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0094)	0.0000	1	(0.0938)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	100	2.2527	234.07	225.27	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,100	2.2527	4,915.40	4,730.73	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0657)	0.0000	1	(0.6569)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,300	2.2527	3,042.87	2,928.55	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0407)	0.0000	1	(0.4067)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	3,600	2.2527	8,426.40	8,109.82	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1126)	0.0000	1	(1.1261)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	900	2.2527	2,106.60	2,027.45	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0282)	0.0000	1	(0.2815)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	6,200	2.2527	14,512.14	13,966.91	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1940)	0.0000	1	(1.9395)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	700	2.2527	1,638.47	1,576.91	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0219)	0.0000	1	(0.2190)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,300	2.2527	5,383.53	5,181.27	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0720)	0.0000	1	(0.7195)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	3,000	2.2527	7,022.00	6,758.18	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0939)	0.0000	1	(0.9385)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	400	2.2527	936.27	901.09	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,900	2.2527	6,787.93	6,532.91	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0907)	0.0000	1	(0.9072)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	900	2.2527	2,106.60	2,027.45	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0282)	0.0000	1	(0.2815)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	3,200	2.2527	7,490.13	7,208.73	0.0000	4.3300	50.00	0.00	(0.9009)	(0.1001)	0.0000	1	(1.0010)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,900	2.2527	4,447.27	4,280.18	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0594)	0.0000	1	(0.5944)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	5,700	2.2527	13,341.80	12,840.54	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1783)	0.0000	1	(1.7831)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	8,200	2.2527	19,193.47	18,472.36	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2566)	0.0000	1	(2.5651)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	200	2.2527	468.13	450.55	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	700	2.2527	1,638.47	1,576.91	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0219)	0.0000	1	(0.2190)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,400	2.2527	3,276.93	3,153.82	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0438)	0.0000	1	(0.4379)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	2,400	2.2527	5,617.60	5,406.54	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0751)	0.0000	1	(0.7508)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	4,600	2.2527	10,767.07	10,362.54	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1439)	0.0000	1	(1.4390)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	1,300	2.2527	3,042.87	2,928.55	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0407)	0.0000	1	(0.4067)	02/07/2025
300847.ZK	01/17/2025	SDB3260122956	0	100	2.2527	234.07	225.27	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	700	2.1540	1,495.05	1,507.77	0.0000	4.3300	50.00	0.00	(0.1798)	(0.0209)	0.0000	1	(0.2008)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/16/2025	SDB3260122956	0	400	2.1540	859.20	861.58	0.0000	4.3300	50.00	0.00	(0.1033)	(0.0120)	0.0000	1	(0.1153)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	200	2.1540	439.60	430.79	0.0000	4.3300	50.00	0.00	(0.0529)	(0.0060)	0.0000	1	(0.0589)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,300	2.1540	2,859.59	2,800.15	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0389)	0.0000	1	(0.3828)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	700	2.1540	1,518.81	1,507.77	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0209)	0.0000	1	(0.2036)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,900	2.1540	4,121.38	4,092.52	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0568)	0.0000	1	(0.5526)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	5,000	2.1540	11,108.28	10,769.80	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1496)	0.0000	1	(1.4857)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	500	2.1540	1,131.06	1,076.98	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0150)	0.0000	1	(0.1510)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	5,900	2.1540	13,593.10	12,708.36	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1765)	0.0000	1	(1.8115)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	700	2.1540	1,627.06	1,507.77	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0209)	0.0000	1	(0.2166)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	300	2.1540	702.20	646.19	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0090)	0.0000	1	(0.0934)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,200	2.1540	5,149.47	4,738.71	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0658)	0.0000	1	(0.6852)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	400	2.1540	936.27	861.58	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1246)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	5,600	2.1540	13,107.74	12,062.17	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1675)	0.0000	1	(1.7441)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	6,400	2.1540	14,980.27	13,785.34	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1915)	0.0000	1	(1.9933)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	7,400	2.1540	17,320.94	15,939.30	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2214)	0.0000	1	(2.3047)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	100	2.1540	234.07	215.40	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,000	2.1540	2,340.67	2,153.96	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0299)	0.0000	1	(0.3114)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	400	2.1540	936.27	861.58	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1246)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,400	2.1540	3,276.93	3,015.54	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0419)	0.0000	1	(0.4360)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,100	2.1540	4,915.40	4,523.31	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0628)	0.0000	1	(0.6540)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	200	2.1540	468.13	430.79	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0623)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,200	2.1540	2,808.80	2,584.75	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0359)	0.0000	1	(0.3737)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	6,000	2.1540	14,044.00	12,923.75	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1795)	0.0000	1	(1.8687)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	300	2.1540	702.20	646.19	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0090)	0.0000	1	(0.0934)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	100	2.1540	234.07	215.40	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,100	2.1540	4,915.40	4,523.31	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0628)	0.0000	1	(0.6540)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,300	2.1540	3,042.87	2,800.15	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0389)	0.0000	1	(0.4049)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	3,600	2.1540	8,426.40	7,754.25	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1077)	0.0000	1	(1.1212)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	900	2.1540	2,106.60	1,938.56	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0269)	0.0000	1	(0.2803)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	6,200	2.1540	14,512.14	13,354.55	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1855)	0.0000	1	(1.9310)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	700	2.1540	1,638.47	1,507.77	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0209)	0.0000	1	(0.2180)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,300	2.1540	5,383.53	4,954.11	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0688)	0.0000	1	(0.7163)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	3,000	2.1540	7,022.00	6,461.88	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0897)	0.0000	1	(0.9343)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	400	2.1540	936.27	861.58	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1246)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,900	2.1540	6,787.93	6,246.48	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0868)	0.0000	1	(0.9032)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	900	2.1540	2,106.60	1,938.56	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0269)	0.0000	1	(0.2803)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	3,200	2.1540	7,490.13	6,892.67	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0957)	0.0000	1	(0.9966)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,900	2.1540	4,447.27	4,092.52	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0568)	0.0000	1	(0.5917)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	5,700	2.1540	13,341.80	12,277.57	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1705)	0.0000	1	(1.7752)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	8,200	2.1540	19,193.47	17,662.46	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2453)	0.0000	1	(2.5539)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	200	2.1540	468.13	430.79	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0623)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	700	2.1540	1,638.47	1,507.77	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0209)	0.0000	1	(0.2180)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,400	2.1540	3,276.93	3,015.54	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0419)	0.0000	1	(0.4360)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	2,400	2.1540	5,617.60	5,169.50	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0718)	0.0000	1	(0.7475)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	4,600	2.1540	10,767.07	9,908.21	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1376)	0.0000	1	(1.4327)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	1,300	2.1540	3,042.87	2,800.15	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0389)	0.0000	1	(0.4049)	02/07/2025
300847.ZK	01/16/2025	SDB3260122956	0	100	2.1540	234.07	215.40	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	200	2.1278	439.60	425.57	0.0000	4.3300	50.00	0.00	(0.0529)	(0.0059)	0.0000	1	(0.0588)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,300	2.1278	2,859.59	2,766.20	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0384)	0.0000	1	(0.3824)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	700	2.1278	1,518.81	1,489.49	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0207)	0.0000	1	(0.2034)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,900	2.1278	4,121.38	4,042.91	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0562)	0.0000	1	(0.5519)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	5,000	2.1278	11,108.28	10,639.24	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1478)	0.0000	1	(1.4838)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	500	2.1278	1,131.06	1,063.92	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0148)	0.0000	1	(0.1508)	02/07/2025

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Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/15/2025	SDB3260122956	0	5,900	2.1278	13,593.10	12,554.30	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1744)	0.0000	1	(1.8093)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	700	2.1278	1,627.06	1,489.49	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0207)	0.0000	1	(0.2164)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	300	2.1278	702.20	638.35	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0089)	0.0000	1	(0.0933)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,200	2.1278	5,149.47	4,681.27	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0650)	0.0000	1	(0.6844)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	400	2.1278	936.27	851.14	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0118)	0.0000	1	(0.1244)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	5,600	2.1278	13,107.74	11,915.95	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1655)	0.0000	1	(1.7421)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	6,400	2.1278	14,980.27	13,618.23	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1891)	0.0000	1	(1.9909)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	7,400	2.1278	17,320.94	15,746.08	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2187)	0.0000	1	(2.3020)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	100	2.1278	234.07	212.78	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,000	2.1278	2,340.67	2,127.85	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0296)	0.0000	1	(0.3111)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	400	2.1278	936.27	851.14	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0118)	0.0000	1	(0.1244)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,400	2.1278	3,276.93	2,978.99	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0414)	0.0000	1	(0.4355)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,100	2.1278	4,915.40	4,468.48	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0621)	0.0000	1	(0.6533)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	200	2.1278	468.13	425.57	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0059)	0.0000	1	(0.0622)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,200	2.1278	2,808.80	2,553.42	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0355)	0.0000	1	(0.3733)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	6,000	2.1278	14,044.00	12,767.09	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1773)	0.0000	1	(1.8665)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	300	2.1278	702.20	638.35	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0089)	0.0000	1	(0.0933)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	100	2.1278	234.07	212.78	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,100	2.1278	4,915.40	4,468.48	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0621)	0.0000	1	(0.6533)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,300	2.1278	3,042.87	2,766.20	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0384)	0.0000	1	(0.4044)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	3,600	2.1278	8,426.40	7,660.25	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1064)	0.0000	1	(1.1199)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	900	2.1278	2,106.60	1,915.06	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0266)	0.0000	1	(0.2800)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	6,200	2.1278	14,512.14	13,192.66	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1832)	0.0000	1	(1.9287)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	700	2.1278	1,638.47	1,489.49	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0207)	0.0000	1	(0.2178)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,300	2.1278	5,383.53	4,894.05	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0680)	0.0000	1	(0.7155)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	3,000	2.1278	7,022.00	6,383.54	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0887)	0.0000	1	(0.9333)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	400	2.1278	936.27	851.14	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0118)	0.0000	1	(0.1244)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,900	2.1278	6,787.93	6,170.76	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0857)	0.0000	1	(0.9021)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	900	2.1278	2,106.60	1,915.06	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0266)	0.0000	1	(0.2800)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	3,200	2.1278	7,490.13	6,809.11	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0946)	0.0000	1	(0.9955)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,900	2.1278	4,447.27	4,042.91	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0562)	0.0000	1	(0.5911)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	5,700	2.1278	13,341.80	12,128.73	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1685)	0.0000	1	(1.7732)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	8,200	2.1278	19,193.47	17,448.35	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2423)	0.0000	1	(2.5509)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	200	2.1278	468.13	425.57	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0059)	0.0000	1	(0.0622)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	700	2.1278	1,638.47	1,489.49	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0207)	0.0000	1	(0.2178)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,400	2.1278	3,276.93	2,978.99	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0414)	0.0000	1	(0.4355)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	2,400	2.1278	5,617.60	5,106.84	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0709)	0.0000	1	(0.7466)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	4,600	2.1278	10,767.07	9,788.10	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1359)	0.0000	1	(1.4310)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	1,300	2.1278	3,042.87	2,766.20	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0384)	0.0000	1	(0.4044)	02/07/2025
300847.ZK	01/15/2025	SDB3260122956	0	100	2.1278	234.07	212.78	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0311)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	200	2.2052	439.60	441.05	0.0000	4.3300	50.00	0.00	(0.0529)	(0.0061)	0.0000	1	(0.0590)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,300	2.2052	2,859.59	2,866.82	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0396)	0.0000	1	(0.3838)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	700	2.2052	1,518.81	1,543.67	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0214)	0.0000	1	(0.2041)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,900	2.2052	4,121.38	4,189.97	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0582)	0.0000	1	(0.5539)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	5,000	2.2052	11,108.28	11,026.24	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1531)	0.0000	1	(1.4892)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	500	2.2052	1,131.06	1,102.62	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0153)	0.0000	1	(0.1514)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	5,900	2.2052	13,593.10	13,010.96	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1807)	0.0000	1	(1.8157)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	700	2.2052	1,627.06	1,543.67	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0214)	0.0000	1	(0.2171)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	300	2.2052	702.20	661.57	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	1	(0.0936)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,200	2.2052	5,149.47	4,851.54	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0674)	0.0000	1	(0.6867)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	400	2.2052	936.27	882.10	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	5,600	2.2052	13,107.74	12,349.38	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1715)	0.0000	1	(1.7481)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	6,400	2.2052	14,980.27	14,113.58	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1960)	0.0000	1	(1.9978)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/14/2025	SDB3260122956	0	7,400	2.2052	17,320.94	16,318.83	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2267)	0.0000	1	(2.3100)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	100	2.2052	234.07	220.52	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,000	2.2052	2,340.67	2,205.25	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0306)	0.0000	1	(0.3122)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	400	2.2052	936.27	882.10	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,400	2.2052	3,276.93	3,087.35	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0429)	0.0000	1	(0.4370)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,100	2.2052	4,915.40	4,631.02	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0643)	0.0000	1	(0.6555)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	200	2.2052	468.13	441.05	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,200	2.2052	2,808.80	2,646.30	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0368)	0.0000	1	(0.3746)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	6,000	2.2052	14,044.00	13,231.48	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1838)	0.0000	1	(1.8730)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	300	2.2052	702.20	661.57	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	1	(0.0936)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	100	2.2052	234.07	220.52	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,100	2.2052	4,915.40	4,631.02	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0643)	0.0000	1	(0.6555)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,300	2.2052	3,042.87	2,866.82	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0398)	0.0000	1	(0.4058)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	3,600	2.2052	8,426.40	7,938.89	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1103)	0.0000	1	(1.1238)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	900	2.2052	2,106.60	1,984.72	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0276)	0.0000	1	(0.2809)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	6,200	2.2052	14,512.14	13,672.53	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1899)	0.0000	1	(1.9354)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	700	2.2052	1,638.47	1,543.67	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0214)	0.0000	1	(0.2185)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,300	2.2052	5,383.53	5,072.07	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0704)	0.0000	1	(0.7180)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	3,000	2.2052	7,022.00	6,615.74	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0919)	0.0000	1	(0.9365)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	400	2.2052	936.27	882.10	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,900	2.2052	6,787.93	6,395.22	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0888)	0.0000	1	(0.9053)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	900	2.2052	2,106.60	1,984.72	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0276)	0.0000	1	(0.2809)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	3,200	2.2052	7,490.13	7,056.79	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0980)	0.0000	1	(0.9989)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,900	2.2052	4,447.27	4,189.97	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0582)	0.0000	1	(0.5931)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	5,700	2.2052	13,341.80	12,569.91	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1746)	0.0000	1	(1.7793)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	8,200	2.2052	19,193.47	18,083.03	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2512)	0.0000	1	(2.5597)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	200	2.2052	468.13	441.05	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	700	2.2052	1,638.47	1,543.67	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0214)	0.0000	1	(0.2185)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,400	2.2052	3,276.93	3,087.35	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0429)	0.0000	1	(0.4370)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	2,400	2.2052	5,617.60	5,292.59	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0735)	0.0000	1	(0.7492)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	4,600	2.2052	10,767.07	10,144.14	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1409)	0.0000	1	(1.4359)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	1,300	2.2052	3,042.87	2,866.82	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0398)	0.0000	1	(0.4058)	02/07/2025
300847.ZK	01/14/2025	SDB3260122956	0	100	2.2052	234.07	220.52	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	200	2.2198	439.60	443.97	0.0000	4.3300	50.00	0.00	(0.0529)	(0.0062)	0.0000	1	(0.0590)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,300	2.2198	2,859.59	2,885.78	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0401)	0.0000	1	(0.3840)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	700	2.2198	1,518.81	1,553.88	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0216)	0.0000	1	(0.2043)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,900	2.2198	4,121.38	4,217.68	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0586)	0.0000	1	(0.5543)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	5,000	2.2198	11,108.28	11,099.16	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1542)	0.0000	1	(1.4902)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	500	2.2198	1,131.06	1,109.92	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0154)	0.0000	1	(0.1515)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	5,900	2.2198	13,593.10	13,097.01	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1819)	0.0000	1	(1.8169)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	700	2.2198	1,627.06	1,553.88	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0216)	0.0000	1	(0.2173)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	300	2.2198	702.20	665.95	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	1	(0.0937)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,200	2.2198	5,149.47	4,883.63	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0678)	0.0000	1	(0.6872)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	400	2.2198	936.27	887.93	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	5,600	2.2198	13,107.74	12,431.06	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1727)	0.0000	1	(1.7492)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	6,400	2.2198	14,980.27	14,206.93	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1973)	0.0000	1	(1.9991)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	7,400	2.2198	17,320.94	16,426.76	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2281)	0.0000	1	(2.3115)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	100	2.2198	234.07	221.98	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,000	2.2198	2,340.67	2,219.83	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0308)	0.0000	1	(0.3124)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	400	2.2198	936.27	887.93	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,400	2.2198	3,276.93	3,107.77	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0432)	0.0000	1	(0.4373)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,100	2.2198	4,915.40	4,661.65	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0647)	0.0000	1	(0.6560)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	200	2.2198	468.13	443.97	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0625)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/13/2025	SDB3260122956	0	1,200	2.2198	2,808.80	2,663.80	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0370)	0.0000	1	(0.3748)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	6,000	2.2198	14,044.00	13,319.00	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1850)	0.0000	1	(1.8742)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	300	2.2198	702.20	665.95	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	1	(0.0937)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	100	2.2198	234.07	221.98	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,100	2.2198	4,915.40	4,661.65	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0647)	0.0000	1	(0.6560)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,300	2.2198	3,042.87	2,885.78	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0401)	0.0000	1	(0.4061)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	3,600	2.2198	8,426.40	7,991.40	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1110)	0.0000	1	(1.1245)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	900	2.2198	2,106.60	1,997.85	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0277)	0.0000	1	(0.2811)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	6,200	2.2198	14,512.14	13,762.96	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1912)	0.0000	1	(1.9366)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	700	2.2198	1,638.47	1,553.88	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0216)	0.0000	1	(0.2187)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,300	2.2198	5,383.53	5,105.62	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0709)	0.0000	1	(0.7184)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	3,000	2.2198	7,022.00	6,659.50	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0925)	0.0000	1	(0.9371)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	400	2.2198	936.27	887.93	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,900	2.2198	6,787.93	6,437.52	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0894)	0.0000	1	(0.9058)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	900	2.2198	2,106.60	1,997.85	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0277)	0.0000	1	(0.2811)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	3,200	2.2198	7,490.13	7,103.47	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0987)	0.0000	1	(0.9996)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,900	2.2198	4,447.27	4,217.68	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0586)	0.0000	1	(0.5935)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	5,700	2.2198	13,341.80	12,653.05	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1757)	0.0000	1	(1.7805)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	8,200	2.2198	19,193.47	18,202.63	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2528)	0.0000	1	(2.5614)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	200	2.2198	468.13	443.97	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0625)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	700	2.2198	1,638.47	1,553.88	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0216)	0.0000	1	(0.2187)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,400	2.2198	3,276.93	3,107.77	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0432)	0.0000	1	(0.4373)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	2,400	2.2198	5,617.60	5,327.60	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0740)	0.0000	1	(0.7497)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	4,600	2.2198	10,767.07	10,211.23	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1418)	0.0000	1	(1.4369)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	1,300	2.2198	3,042.87	2,885.78	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0401)	0.0000	1	(0.4061)	02/07/2025
300847.ZK	01/13/2025	SDB3260122956	0	100	2.2198	234.07	221.98	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	200	2.2177	439.60	443.54	0.0000	4.3300	50.00	0.00	(0.1586)	(0.0185)	0.0000	3	(0.1771)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,300	2.2177	2,859.59	2,883.02	0.0000	4.3300	50.00	0.00	(1.0318)	(0.1201)	0.0000	3	(1.1520)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	700	2.2177	1,518.81	1,552.40	0.0000	4.3300	50.00	0.00	(0.5480)	(0.0647)	0.0000	3	(0.6127)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,900	2.2177	4,121.38	4,213.65	0.0000	4.3300	50.00	0.00	(1.4871)	(0.1756)	0.0000	3	(1.6627)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	5,000	2.2177	11,108.28	11,088.55	0.0000	4.3300	50.00	0.00	(4.0082)	(0.4620)	0.0000	3	(4.4703)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	500	2.2177	1,131.06	1,108.85	0.0000	4.3300	50.00	0.00	(0.4081)	(0.0462)	0.0000	3	(0.4543)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	5,900	2.2177	13,593.10	13,084.48	0.0000	4.3300	50.00	0.00	(4.9048)	(0.5452)	0.0000	3	(5.4500)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	700	2.2177	1,627.06	1,552.40	0.0000	4.3300	50.00	0.00	(0.5871)	(0.0647)	0.0000	3	(0.6518)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	300	2.2177	702.20	665.31	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0277)	0.0000	3	(0.2811)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,200	2.2177	5,149.47	4,878.96	0.0000	4.3300	50.00	0.00	(1.8581)	(0.2033)	0.0000	3	(2.0614)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	400	2.2177	936.27	887.08	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0370)	0.0000	3	(0.3748)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	5,600	2.2177	13,107.74	12,419.17	0.0000	4.3300	50.00	0.00	(4.7297)	(0.5175)	0.0000	3	(5.2472)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	6,400	2.2177	14,980.27	14,193.34	0.0000	4.3300	50.00	0.00	(5.4054)	(0.5914)	0.0000	3	(5.9968)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	7,400	2.2177	17,320.94	16,411.05	0.0000	4.3300	50.00	0.00	(6.2500)	(0.6838)	0.0000	3	(6.9338)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	100	2.2177	234.07	221.77	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	3	(0.0937)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,000	2.2177	2,340.67	2,217.71	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0924)	0.0000	3	(0.9370)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	400	2.2177	936.27	887.08	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0370)	0.0000	3	(0.3748)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,400	2.2177	3,276.93	3,104.79	0.0000	4.3300	50.00	0.00	(1.1824)	(0.1294)	0.0000	3	(1.3118)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,100	2.2177	4,915.40	4,657.19	0.0000	4.3300	50.00	0.00	(1.7736)	(0.1940)	0.0000	3	(1.9677)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	200	2.2177	468.13	443.54	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0185)	0.0000	3	(0.1874)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,200	2.2177	2,808.80	2,661.25	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1109)	0.0000	3	(1.1244)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	6,000	2.2177	14,044.00	13,306.25	0.0000	4.3300	50.00	0.00	(5.0675)	(0.5544)	0.0000	3	(5.6220)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	300	2.2177	702.20	665.31	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0277)	0.0000	3	(0.2811)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	100	2.2177	234.07	221.77	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	3	(0.0937)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,100	2.2177	4,915.40	4,657.19	0.0000	4.3300	50.00	0.00	(1.7736)	(0.1940)	0.0000	3	(1.9677)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,300	2.2177	3,042.87	2,883.02	0.0000	4.3300	50.00	0.00	(1.0980)	(0.1201)	0.0000	3	(1.2181)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	3,600	2.2177	8,426.40	7,983.75	0.0000	4.3300	50.00	0.00	(3.0405)	(0.3327)	0.0000	3	(3.3732)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/10/2025	SDB3260122956	0	900	2.2177	2,106.60	1,995.94	0.0000	4.3300	50.00	0.00	(0.7601)	(0.0832)	0.0000	3	(0.8433)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	6,200	2.2177	14,512.14	13,749.80	0.0000	4.3300	50.00	0.00	(5.2365)	(0.5729)	0.0000	3	(5.8094)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	700	2.2177	1,638.47	1,552.40	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0647)	0.0000	3	(0.6559)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,300	2.2177	5,383.53	5,100.73	0.0000	4.3300	50.00	0.00	(1.9426)	(0.2125)	0.0000	3	(2.1551)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	3,000	2.2177	7,022.00	6,653.13	0.0000	4.3300	50.00	0.00	(2.5338)	(0.2772)	0.0000	3	(2.8110)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	400	2.2177	936.27	887.08	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0370)	0.0000	3	(0.3748)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,900	2.2177	6,787.93	6,431.36	0.0000	4.3300	50.00	0.00	(2.4493)	(0.2680)	0.0000	3	(2.7173)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	900	2.2177	2,106.60	1,995.94	0.0000	4.3300	50.00	0.00	(0.7601)	(0.0832)	0.0000	3	(0.8433)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	3,200	2.2177	7,490.13	7,096.67	0.0000	4.3300	50.00	0.00	(2.7027)	(0.2957)	0.0000	3	(2.9984)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,900	2.2177	4,447.27	4,213.65	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1756)	0.0000	3	(1.7803)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	5,700	2.2177	13,341.80	12,640.94	0.0000	4.3300	50.00	0.00	(4.8142)	(0.5267)	0.0000	3	(5.3409)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	8,200	2.2177	19,193.47	18,185.21	0.0000	4.3300	50.00	0.00	(6.9256)	(0.7577)	0.0000	3	(7.6834)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	200	2.2177	468.13	443.54	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0185)	0.0000	3	(0.1874)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	700	2.2177	1,638.47	1,552.40	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0647)	0.0000	3	(0.6559)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,400	2.2177	3,276.93	3,104.79	0.0000	4.3300	50.00	0.00	(1.1824)	(0.1294)	0.0000	3	(1.3118)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	2,400	2.2177	5,617.60	5,322.50	0.0000	4.3300	50.00	0.00	(2.0270)	(0.2218)	0.0000	3	(2.2488)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	4,600	2.2177	10,767.07	10,201.46	0.0000	4.3300	50.00	0.00	(3.8851)	(0.4251)	0.0000	3	(4.3102)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	1,300	2.2177	3,042.87	2,883.02	0.0000	4.3300	50.00	0.00	(1.0980)	(0.1201)	0.0000	3	(1.2181)	02/07/2025
300847.ZK	01/10/2025	SDB3260122956	0	100	2.2177	234.07	221.77	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0092)	0.0000	3	(0.0937)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	700	2.1870	1,518.81	1,530.92	0.0000	4.3300	50.00	0.00	(0.1827)	(0.0213)	0.0000	1	(0.2039)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,900	2.1870	4,121.38	4,155.36	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0577)	0.0000	1	(0.5534)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	5,000	2.1870	11,108.28	10,935.17	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1519)	0.0000	1	(1.4880)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	500	2.1870	1,131.06	1,093.52	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0152)	0.0000	1	(0.1512)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	5,900	2.1870	13,593.10	12,903.49	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1792)	0.0000	1	(1.8142)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	700	2.1870	1,627.06	1,530.92	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0213)	0.0000	1	(0.2170)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	300	2.1870	702.20	656.11	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0091)	0.0000	1	(0.0936)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,200	2.1870	5,149.47	4,811.47	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0668)	0.0000	1	(0.6862)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	400	2.1870	936.27	874.81	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0122)	0.0000	1	(0.1248)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	5,600	2.1870	13,107.74	12,247.38	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1701)	0.0000	1	(1.7467)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	6,400	2.1870	14,980.27	13,997.01	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1944)	0.0000	1	(1.9962)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	7,400	2.1870	17,320.94	16,184.04	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2248)	0.0000	1	(2.3081)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	100	2.1870	234.07	218.70	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,000	2.1870	2,340.67	2,187.03	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0304)	0.0000	1	(0.3119)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	400	2.1870	936.27	874.81	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0122)	0.0000	1	(0.1248)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,400	2.1870	3,276.93	3,061.85	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0425)	0.0000	1	(0.4367)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,100	2.1870	4,915.40	4,592.77	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0638)	0.0000	1	(0.6550)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	200	2.1870	468.13	437.41	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,200	2.1870	2,808.80	2,624.44	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0365)	0.0000	1	(0.3743)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	6,000	2.1870	14,044.00	13,122.20	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1823)	0.0000	1	(1.8714)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	300	2.1870	702.20	656.11	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0091)	0.0000	1	(0.0936)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	100	2.1870	234.07	218.70	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,100	2.1870	4,915.40	4,592.77	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0638)	0.0000	1	(0.6550)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,300	2.1870	3,042.87	2,843.14	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0395)	0.0000	1	(0.4055)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	3,600	2.1870	8,426.40	7,873.32	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1094)	0.0000	1	(1.1229)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	900	2.1870	2,106.60	1,968.33	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0273)	0.0000	1	(0.2807)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	6,200	2.1870	14,512.14	13,559.60	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1883)	0.0000	1	(1.9338)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	700	2.1870	1,638.47	1,530.92	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0213)	0.0000	1	(0.2183)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,300	2.1870	5,383.53	5,030.18	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0699)	0.0000	1	(0.7174)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	3,000	2.1870	7,022.00	6,561.10	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0911)	0.0000	1	(0.9357)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	400	2.1870	936.27	874.81	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0122)	0.0000	1	(0.1248)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,900	2.1870	6,787.93	6,342.40	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0881)	0.0000	1	(0.9045)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	900	2.1870	2,106.60	1,968.33	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0273)	0.0000	1	(0.2807)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	3,200	2.1870	7,490.13	6,998.51	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0972)	0.0000	1	(0.9981)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/09/2025	SDB3260122956	0	1,900	2.1870	4,447.27	4,155.36	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0577)	0.0000	1	(0.5926)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	5,700	2.1870	13,341.80	12,466.09	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1731)	0.0000	1	(1.7779)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	8,200	2.1870	19,193.47	17,933.67	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2491)	0.0000	1	(2.5576)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	200	2.1870	468.13	437.41	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	700	2.1870	1,638.47	1,530.92	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0213)	0.0000	1	(0.2183)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,400	2.1870	3,276.93	3,061.85	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0425)	0.0000	1	(0.4367)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	2,400	2.1870	5,617.60	5,248.88	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0729)	0.0000	1	(0.7486)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	4,600	2.1870	10,767.07	10,060.35	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1397)	0.0000	1	(1.4348)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	1,300	2.1870	3,042.87	2,843.14	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0395)	0.0000	1	(0.4055)	02/07/2025
300847.ZK	01/09/2025	SDB3260122956	0	100	2.1870	234.07	218.70	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	5,000	2.1674	11,108.28	10,837.04	0.0000	4.3300	50.00	0.00	(1.3361)	(0.1505)	0.0000	1	(1.4866)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	500	2.1674	1,131.06	1,083.70	0.0000	4.3300	50.00	0.00	(0.1360)	(0.0151)	0.0000	1	(0.1511)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	5,900	2.1674	13,593.10	12,787.71	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1776)	0.0000	1	(1.8126)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	700	2.1674	1,627.06	1,517.19	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0211)	0.0000	1	(0.2168)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	300	2.1674	702.20	650.22	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0090)	0.0000	1	(0.0935)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,200	2.1674	5,149.47	4,768.30	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0662)	0.0000	1	(0.6856)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	400	2.1674	936.27	866.96	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1247)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	5,600	2.1674	13,107.74	12,137.48	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1686)	0.0000	1	(1.7451)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	6,400	2.1674	14,980.27	13,871.41	0.0000	4.3300	50.00	0.00	(1.8018)	(0.1927)	0.0000	1	(1.9945)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	7,400	2.1674	17,320.94	16,038.82	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2228)	0.0000	1	(2.3061)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	100	2.1674	234.07	216.74	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,000	2.1674	2,340.67	2,167.41	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0301)	0.0000	1	(0.3116)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	400	2.1674	936.27	866.96	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1247)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,400	2.1674	3,276.93	3,034.37	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0421)	0.0000	1	(0.4363)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,100	2.1674	4,915.40	4,551.56	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0632)	0.0000	1	(0.6544)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	200	2.1674	468.13	433.48	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0623)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,200	2.1674	2,808.80	2,600.89	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0361)	0.0000	1	(0.3740)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	6,000	2.1674	14,044.00	13,004.45	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1806)	0.0000	1	(1.8698)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	300	2.1674	702.20	650.22	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0090)	0.0000	1	(0.0935)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	100	2.1674	234.07	216.74	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,100	2.1674	4,915.40	4,551.56	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0632)	0.0000	1	(0.6544)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,300	2.1674	3,042.87	2,817.63	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0391)	0.0000	1	(0.4051)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	3,600	2.1674	8,426.40	7,802.67	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1084)	0.0000	1	(1.1219)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	900	2.1674	2,106.60	1,950.67	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0271)	0.0000	1	(0.2805)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	6,200	2.1674	14,512.14	13,437.93	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1866)	0.0000	1	(1.9321)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	700	2.1674	1,638.47	1,517.19	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0211)	0.0000	1	(0.2181)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,300	2.1674	5,383.53	4,985.04	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0692)	0.0000	1	(0.7168)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	3,000	2.1674	7,022.00	6,502.22	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0903)	0.0000	1	(0.9349)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	400	2.1674	936.27	866.96	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1247)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,900	2.1674	6,787.93	6,285.48	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0873)	0.0000	1	(0.9037)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	900	2.1674	2,106.60	1,950.67	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0271)	0.0000	1	(0.2805)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	3,200	2.1674	7,490.13	6,935.71	0.0000	4.3300	50.00	0.00	(0.9009)	(0.0963)	0.0000	1	(0.9972)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,900	2.1674	4,447.27	4,118.08	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0572)	0.0000	1	(0.5921)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	5,700	2.1674	13,341.80	12,354.23	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1716)	0.0000	1	(1.7763)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	8,200	2.1674	19,193.47	17,772.75	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2468)	0.0000	1	(2.5554)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	200	2.1674	468.13	433.48	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0623)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	700	2.1674	1,638.47	1,517.19	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0211)	0.0000	1	(0.2181)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,400	2.1674	3,276.93	3,034.37	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0421)	0.0000	1	(0.4363)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	2,400	2.1674	5,617.60	5,201.78	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0722)	0.0000	1	(0.7479)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	4,600	2.1674	10,767.07	9,970.08	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1385)	0.0000	1	(1.4335)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	1,300	2.1674	3,042.87	2,817.63	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0391)	0.0000	1	(0.4051)	02/07/2025
300847.ZK	01/08/2025	SDB3260122956	0	100	2.1674	234.07	216.74	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	5,900	2.2587	13,593.10	13,326.55	0.0000	4.3300	50.00	0.00	(1.6349)	(0.1851)	0.0000	1	(1.8200)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/07/2025	SDB3260122956	0	700	2.2587	1,627.06	1,581.12	0.0000	4.3300	50.00	0.00	(0.1957)	(0.0220)	0.0000	1	(0.2177)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	300	2.2587	702.20	677.62	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0094)	0.0000	1	(0.0939)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,200	2.2587	5,149.47	4,969.22	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0690)	0.0000	1	(0.6884)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	400	2.2587	936.27	903.49	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1252)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	5,600	2.2587	13,107.74	12,648.93	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1757)	0.0000	1	(1.7522)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	6,400	2.2587	14,980.27	14,455.92	0.0000	4.3300	50.00	0.00	(1.8018)	(0.2008)	0.0000	1	(2.0026)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	7,400	2.2587	17,320.94	16,714.65	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2321)	0.0000	1	(2.3155)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	100	2.2587	234.07	225.87	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,000	2.2587	2,340.67	2,258.74	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0314)	0.0000	1	(0.3129)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	400	2.2587	936.27	903.49	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1252)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,400	2.2587	3,276.93	3,162.23	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0439)	0.0000	1	(0.4381)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,100	2.2587	4,915.40	4,743.35	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0659)	0.0000	1	(0.6571)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	200	2.2587	468.13	451.75	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,200	2.2587	2,808.80	2,710.48	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0376)	0.0000	1	(0.3755)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	6,000	2.2587	14,044.00	13,552.42	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1882)	0.0000	1	(1.8774)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	300	2.2587	702.20	677.62	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0094)	0.0000	1	(0.0939)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	100	2.2587	234.07	225.87	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,100	2.2587	4,915.40	4,743.35	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0659)	0.0000	1	(0.6571)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,300	2.2587	3,042.87	2,936.36	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0408)	0.0000	1	(0.4068)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	3,600	2.2587	8,426.40	8,131.45	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1129)	0.0000	1	(1.1264)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	900	2.2587	2,106.60	2,032.86	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0282)	0.0000	1	(0.2816)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	6,200	2.2587	14,512.14	14,004.17	0.0000	4.3300	50.00	0.00	(1.7455)	(0.1945)	0.0000	1	(1.9400)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	700	2.2587	1,638.47	1,581.12	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0220)	0.0000	1	(0.2190)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,300	2.2587	5,383.53	5,195.10	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0722)	0.0000	1	(0.7197)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	3,000	2.2587	7,022.00	6,776.21	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0941)	0.0000	1	(0.9387)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	400	2.2587	936.27	903.49	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1252)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,900	2.2587	6,787.93	6,550.34	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0910)	0.0000	1	(0.9074)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	900	2.2587	2,106.60	2,032.86	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0282)	0.0000	1	(0.2816)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	3,200	2.2587	7,490.13	7,227.96	0.0000	4.3300	50.00	0.00	(0.9009)	(0.1004)	0.0000	1	(1.0013)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,900	2.2587	4,447.27	4,291.60	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0596)	0.0000	1	(0.5945)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	5,700	2.2587	13,341.80	12,874.80	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1788)	0.0000	1	(1.7835)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	8,200	2.2587	19,193.47	18,521.64	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2572)	0.0000	1	(2.5658)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	200	2.2587	468.13	451.75	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	700	2.2587	1,638.47	1,581.12	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0220)	0.0000	1	(0.2190)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,400	2.2587	3,276.93	3,162.23	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0439)	0.0000	1	(0.4381)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	2,400	2.2587	5,617.60	5,420.97	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0753)	0.0000	1	(0.7510)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	4,600	2.2587	10,767.07	10,390.19	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1443)	0.0000	1	(1.4393)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	1,300	2.2587	3,042.87	2,936.36	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0408)	0.0000	1	(0.4068)	02/07/2025
300847.ZK	01/07/2025	SDB3260122956	0	100	2.2587	234.07	225.87	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	300	2.3407	702.20	702.20	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0098)	0.0000	1	(0.0942)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,200	2.3407	5,149.47	5,149.47	0.0000	4.3300	50.00	0.00	(0.6194)	(0.0715)	0.0000	1	(0.6909)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	400	2.3407	936.27	936.27	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0130)	0.0000	1	(0.1256)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	5,600	2.3407	13,107.74	13,107.74	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1821)	0.0000	1	(1.7586)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	6,400	2.3407	14,980.27	14,980.27	0.0000	4.3300	50.00	0.00	(1.8018)	(0.2081)	0.0000	1	(2.0099)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	7,400	2.3407	17,320.94	17,320.94	0.0000	4.3300	50.00	0.00	(2.0833)	(0.2406)	0.0000	1	(2.3239)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	100	2.3407	234.07	234.07	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0033)	0.0000	1	(0.0314)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,000	2.3407	2,340.67	2,340.67	0.0000	4.3300	50.00	0.00	(0.2815)	(0.0325)	0.0000	1	(0.3140)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	400	2.3407	936.27	936.27	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0130)	0.0000	1	(0.1256)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,400	2.3407	3,276.93	3,276.93	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0455)	0.0000	1	(0.4397)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,100	2.3407	4,915.40	4,915.40	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0683)	0.0000	1	(0.6595)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	200	2.3407	468.13	468.13	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0065)	0.0000	1	(0.0628)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,200	2.3407	2,808.80	2,808.80	0.0000	4.3300	50.00	0.00	(0.3378)	(0.0390)	0.0000	1	(0.3768)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	6,000	2.3407	14,044.00	14,044.00	0.0000	4.3300	50.00	0.00	(1.6892)	(0.1951)	0.0000	1	(1.8842)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300847.ZK	01/06/2025	SDB3260122956	0	300	2.3407	702.20	702.20	0.0000	4.3300	50.00	0.00	(0.0845)	(0.0098)	0.0000	1	(0.0942)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	100	2.3407	234.07	234.07	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0033)	0.0000	1	(0.0314)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,100	2.3407	4,915.40	4,915.40	0.0000	4.3300	50.00	0.00	(0.5912)	(0.0683)	0.0000	1	(0.6595)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,300	2.3407	3,042.87	3,042.87	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0423)	0.0000	1	(0.4083)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	3,600	2.3407	8,426.40	8,426.40	0.0000	4.3300	50.00	0.00	(1.0135)	(0.1170)	0.0000	1	(1.1305)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	900	2.3407	2,106.60	2,106.60	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0293)	0.0000	1	(0.2826)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	6,200	2.3407	14,512.14	14,512.14	0.0000	4.3300	50.00	0.00	(1.7455)	(0.2016)	0.0000	1	(1.9470)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	700	2.3407	1,638.47	1,638.47	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0228)	0.0000	1	(0.2198)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,300	2.3407	5,383.53	5,383.53	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0748)	0.0000	1	(0.7223)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	3,000	2.3407	7,022.00	7,022.00	0.0000	4.3300	50.00	0.00	(0.8446)	(0.0975)	0.0000	1	(0.9421)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	400	2.3407	936.27	936.27	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0130)	0.0000	1	(0.1256)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,900	2.3407	6,787.93	6,787.93	0.0000	4.3300	50.00	0.00	(0.8164)	(0.0943)	0.0000	1	(0.9107)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	900	2.3407	2,106.60	2,106.60	0.0000	4.3300	50.00	0.00	(0.2534)	(0.0293)	0.0000	1	(0.2826)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	3,200	2.3407	7,490.13	7,490.13	0.0000	4.3300	50.00	0.00	(0.9009)	(0.1040)	0.0000	1	(1.0049)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,900	2.3407	4,447.27	4,447.27	0.0000	4.3300	50.00	0.00	(0.5349)	(0.0618)	0.0000	1	(0.5967)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	5,700	2.3407	13,341.80	13,341.80	0.0000	4.3300	50.00	0.00	(1.6047)	(0.1853)	0.0000	1	(1.7900)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	8,200	2.3407	19,193.47	19,193.47	0.0000	4.3300	50.00	0.00	(2.3085)	(0.2666)	0.0000	1	(2.5751)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	200	2.3407	468.13	468.13	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0065)	0.0000	1	(0.0628)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	700	2.3407	1,638.47	1,638.47	0.0000	4.3300	50.00	0.00	(0.1971)	(0.0228)	0.0000	1	(0.2198)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,400	2.3407	3,276.93	3,276.93	0.0000	4.3300	50.00	0.00	(0.3941)	(0.0455)	0.0000	1	(0.4397)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	2,400	2.3407	5,617.60	5,617.60	0.0000	4.3300	50.00	0.00	(0.6757)	(0.0780)	0.0000	1	(0.7537)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	4,600	2.3407	10,767.07	10,767.07	0.0000	4.3300	50.00	0.00	(1.2950)	(0.1495)	0.0000	1	(1.4446)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	1,300	2.3407	3,042.87	3,042.87	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0423)	0.0000	1	(0.4083)	02/07/2025
300847.ZK	01/06/2025	SDB3260122956	0	100	2.3407	234.07	234.07	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0033)	0.0000	1	(0.0314)	02/07/2025
TOTAL HG TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(345.7168)	(37.9242)	0.0000	(383.6410)	
HINDUSTAN AERONAUTICS LIMITED CMN																	
HIAE.NS	01/17/2025	SDB3264583769	0	78	45.3087	3,521.28	3,534.08	0.0000	4.3300	75.00	0.00	(0.4235)	(0.0736)	0.0000	1	(0.4972)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	7,294	45.3087	324,638.13	330,481.70	0.0000	4.3300	75.00	0.00	(39.0468)	(6.8850)	0.0000	1	(45.9318)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	4,261	45.3087	188,513.66	193,060.40	0.0000	4.3300	75.00	0.00	(22.6740)	(4.0221)	0.0000	1	(26.6961)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	87	45.3087	3,896.49	3,941.86	0.0000	4.3300	75.00	0.00	(0.4687)	(0.0821)	0.0000	1	(0.5508)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	849	45.3087	41,888.14	38,467.09	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8014)	0.0000	1	(5.8396)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	598	45.3087	29,504.25	27,094.61	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5645)	0.0000	1	(4.1132)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	3,183	45.3087	155,325.73	144,217.61	0.0000	4.3300	75.00	0.00	(18.6822)	(3.0045)	0.0000	1	(21.6868)	02/03/2025
HIAE.NS	01/17/2025	SDB3264583769	0	102	45.3087	4,977.45	4,621.49	0.0000	4.3300	75.00	0.00	(0.5987)	(0.0963)	0.0000	1	(0.6950)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	7,294	44.2157	324,638.13	322,509.24	0.0000	4.3300	75.00	0.00	(39.0468)	(6.7189)	0.0000	1	(45.7657)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	4,261	44.2157	188,513.66	188,403.05	0.0000	4.3300	75.00	0.00	(22.6740)	(3.9251)	0.0000	1	(26.5991)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	87	44.2157	3,896.49	3,846.76	0.0000	4.3300	75.00	0.00	(0.4687)	(0.0801)	0.0000	1	(0.5488)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	849	44.2157	41,888.14	37,539.12	0.0000	4.3300	75.00	0.00	(5.0382)	(0.7821)	0.0000	1	(5.8203)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	598	44.2157	29,504.25	26,440.98	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5509)	0.0000	1	(4.0996)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	3,183	44.2157	155,325.73	140,738.54	0.0000	4.3300	75.00	0.00	(18.6822)	(2.9321)	0.0000	1	(21.6143)	02/03/2025
HIAE.NS	01/16/2025	SDB3264583769	0	102	44.2157	4,977.45	4,510.00	0.0000	4.3300	75.00	0.00	(0.5987)	(0.0940)	0.0000	1	(0.6926)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	4,261	44.2154	188,513.66	188,402.01	0.0000	4.3300	75.00	0.00	(22.6740)	(3.9250)	0.0000	1	(26.5990)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	87	44.2154	3,896.49	3,846.74	0.0000	4.3300	75.00	0.00	(0.4687)	(0.0801)	0.0000	1	(0.5488)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	849	44.2154	41,888.14	37,538.91	0.0000	4.3300	75.00	0.00	(5.0382)	(0.7821)	0.0000	1	(5.8203)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	598	44.2154	29,504.25	26,440.84	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5509)	0.0000	1	(4.0996)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	3,183	44.2154	155,325.73	140,737.76	0.0000	4.3300	75.00	0.00	(18.6822)	(2.9320)	0.0000	1	(21.6143)	02/03/2025
HIAE.NS	01/15/2025	SDB3264583769	0	102	44.2154	4,977.45	4,509.98	0.0000	4.3300	75.00	0.00	(0.5987)	(0.0940)	0.0000	1	(0.6926)	02/03/2025
HIAE.NS	01/14/2025	SDB3264583769	0	87	43.8374	3,896.49	3,813.85	0.0000	4.3300	75.00	0.00	(0.4687)	(0.0795)	0.0000	1	(0.5481)	02/03/2025
HIAE.NS	01/14/2025	SDB3264583769	0	849	43.8374	41,888.14	37,217.93	0.0000	4.3300	75.00	0.00	(5.0382)	(0.7754)	0.0000	1	(5.8136)	02/03/2025
HIAE.NS	01/14/2025	SDB3264583769	0	598	43.8374	29,504.25	26,214.75	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5461)	0.0000	1	(4.0948)	02/03/2025
HIAE.NS	01/14/2025	SDB3264583769	0	3,183	43.8374	155,325.73	139,534.34	0.0000	4.3300	75.00	0.00	(18.6822)	(2.9070)	0.0000	1	(21.5892)	02/03/2025
HIAE.NS	01/14/2025	SDB3264583769	0	102	43.8374	4,977.45	4,471.41	0.0000	4.3300	75.00	0.00	(0.5987)	(0.0932)	0.0000	1	(0.6918)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HINDUSTAN AERONAUTICS LIMITED CMN (Cont.)																	
HIAE.NS	01/13/2025	SDB3264583769	0	849	46.5721	41,888.14	39,539.74	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8237)	0.0000	1	(5.8620)	02/03/2025
HIAE.NS	01/13/2025	SDB3264583769	0	598	46.5721	29,504.25	27,850.14	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5802)	0.0000	1	(4.1289)	02/03/2025
HIAE.NS	01/13/2025	SDB3264583769	0	3,183	46.5721	155,325.73	148,239.11	0.0000	4.3300	75.00	0.00	(18.6822)	(3.0883)	0.0000	1	(21.7705)	02/03/2025
HIAE.NS	01/13/2025	SDB3264583769	0	102	46.5721	4,977.45	4,750.36	0.0000	4.3300	75.00	0.00	(0.5987)	(0.0990)	0.0000	1	(0.6976)	02/03/2025
HIAE.NS	01/10/2025	SDB3264583769	0	849	47.6808	41,888.14	40,480.96	0.0000	4.3300	75.00	0.00	(15.1146)	(2.5301)	0.0000	3	(17.6447)	02/03/2025
HIAE.NS	01/10/2025	SDB3264583769	0	598	47.6808	29,504.25	28,513.09	0.0000	4.3300	75.00	0.00	(10.6461)	(1.7821)	0.0000	3	(12.4282)	02/03/2025
HIAE.NS	01/10/2025	SDB3264583769	0	3,183	47.6808	155,325.73	151,767.83	0.0000	4.3300	75.00	0.00	(56.0467)	(9.4855)	0.0000	3	(65.5322)	02/03/2025
HIAE.NS	01/10/2025	SDB3264583769	0	102	47.6808	4,977.45	4,863.44	0.0000	4.3300	75.00	0.00	(1.7960)	(0.3040)	0.0000	3	(2.1000)	02/03/2025
HIAE.NS	01/09/2025	SDB3264583769	0	849	47.8802	41,888.14	40,650.32	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8469)	0.0000	1	(5.8851)	02/03/2025
HIAE.NS	01/09/2025	SDB3264583769	0	598	47.8802	29,504.25	28,632.38	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5965)	0.0000	1	(4.1452)	02/03/2025
HIAE.NS	01/09/2025	SDB3264583769	0	3,183	47.8802	155,325.73	152,402.79	0.0000	4.3300	75.00	0.00	(18.6822)	(3.1751)	0.0000	1	(21.8573)	02/03/2025
HIAE.NS	01/09/2025	SDB3264583769	0	305	47.8802	14,883.55	14,603.47	0.0000	4.3300	75.00	0.00	(1.7902)	(0.3042)	0.0000	1	(2.0944)	02/03/2025
HIAE.NS	01/09/2025	SDB3264583769	0	1,559	47.8802	76,076.91	74,645.29	0.0000	4.3300	75.00	0.00	(9.1504)	(1.5551)	0.0000	1	(10.7055)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	849	48.5879	41,888.14	41,251.13	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8594)	0.0000	1	(5.8976)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	598	48.5879	29,504.25	29,055.56	0.0000	4.3300	75.00	0.00	(3.5487)	(0.6053)	0.0000	1	(4.1540)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	3,183	48.5879	155,325.73	154,655.29	0.0000	4.3300	75.00	0.00	(18.6822)	(3.2220)	0.0000	1	(21.9042)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	305	48.5879	14,883.55	14,819.31	0.0000	4.3300	75.00	0.00	(1.7902)	(0.3087)	0.0000	1	(2.0989)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	4,335	48.5879	211,541.64	210,628.55	0.0000	4.3300	75.00	0.00	(25.4438)	(4.3881)	0.0000	1	(29.8319)	02/03/2025
HIAE.NS	01/08/2025	SDB3264583769	0	492	48.5879	24,008.88	23,905.25	0.0000	4.3300	75.00	0.00	(2.8877)	(0.4980)	0.0000	1	(3.3858)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	849	47.7898	41,888.14	40,573.53	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8453)	0.0000	1	(5.8835)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	598	47.7898	29,504.25	28,578.30	0.0000	4.3300	75.00	0.00	(3.5487)	(0.5954)	0.0000	1	(4.1441)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	3,183	47.7898	155,325.73	152,114.90	0.0000	4.3300	75.00	0.00	(18.6822)	(3.1691)	0.0000	1	(21.8513)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	305	47.7898	14,883.55	14,575.89	0.0000	4.3300	75.00	0.00	(1.7902)	(0.3037)	0.0000	1	(2.0938)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	4,335	47.7898	211,541.64	207,168.74	0.0000	4.3300	75.00	0.00	(25.4438)	(4.3160)	0.0000	1	(29.7598)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	5,565	47.7898	271,563.84	265,950.19	0.0000	4.3300	75.00	0.00	(32.6631)	(5.5406)	0.0000	1	(38.2037)	02/03/2025
HIAE.NS	01/07/2025	SDB3264583769	0	762	47.7898	37,184.48	36,415.82	0.0000	4.3300	75.00	0.00	(4.4725)	(0.7587)	0.0000	1	(5.2311)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	849	49.0450	41,888.14	41,639.19	0.0000	4.3300	75.00	0.00	(5.0382)	(0.8675)	0.0000	1	(5.9057)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	598	49.0450	29,504.25	29,328.90	0.0000	4.3300	75.00	0.00	(3.5487)	(0.6110)	0.0000	1	(4.1597)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	3,183	49.0450	155,325.73	156,110.19	0.0000	4.3300	75.00	0.00	(18.6822)	(3.2523)	0.0000	1	(21.9345)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	305	49.0450	14,883.55	14,958.72	0.0000	4.3300	75.00	0.00	(1.7902)	(0.3116)	0.0000	1	(2.1018)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	4,335	49.0450	211,541.64	212,610.02	0.0000	4.3300	75.00	0.00	(25.4438)	(4.4294)	0.0000	1	(29.8731)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	5,565	49.0450	271,563.84	272,935.35	0.0000	4.3300	75.00	0.00	(32.6631)	(5.6862)	0.0000	1	(38.3492)	02/03/2025
HIAE.NS	01/06/2025	SDB3264583769	0	1,777	49.0450	86,714.99	87,152.94	0.0000	4.3300	75.00	0.00	(10.4299)	(1.8157)	0.0000	1	(12.2456)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	849	49.3792	41,888.14	41,922.97	0.0000	4.3300	75.00	0.00	(15.1146)	(2.6202)	0.0000	3	(17.7348)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	598	49.3792	29,504.25	29,528.78	0.0000	4.3300	75.00	0.00	(10.6461)	(1.8455)	0.0000	3	(12.4917)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	3,183	49.3792	155,325.73	157,174.10	0.0000	4.3300	75.00	0.00	(56.0467)	(9.8234)	0.0000	3	(65.8701)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	305	49.3792	14,883.55	15,060.67	0.0000	4.3300	75.00	0.00	(5.3705)	(0.9413)	0.0000	3	(6.3118)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	4,335	49.3792	211,541.64	214,058.98	0.0000	4.3300	75.00	0.00	(76.3313)	(13.3787)	0.0000	3	(89.7100)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	5,565	49.3792	271,563.84	274,795.43	0.0000	4.3300	75.00	0.00	(97.9893)	(17.1747)	0.0000	3	(115.1640)	02/03/2025
HIAE.NS	01/03/2025	SDB3264583769	0	1,777	49.3792	86,714.99	87,746.90	0.0000	4.3300	75.00	0.00	(31.2897)	(5.4842)	0.0000	3	(36.7738)	02/03/2025
HIAE.NS	01/02/2025	SDB3264583769	0	3,183	48.7034	155,325.73	155,022.76	0.0000	4.3300	75.00	0.00	(18.6822)	(3.2296)	0.0000	1	(21.9119)	02/03/2025
HIAE.NS	01/02/2025	SDB3264583769	0	305	48.7034	14,883.55	14,854.52	0.0000	4.3300	75.00	0.00	(1.7902)	(0.3095)	0.0000	1	(2.0996)	02/03/2025
HIAE.NS	01/02/2025	SDB3264583769	0	4,335	48.7034	211,541.64	211,129.02	0.0000	4.3300	75.00	0.00	(25.4438)	(4.3985)	0.0000	1	(29.8423)	02/03/2025
HIAE.NS	01/02/2025	SDB3264583769	0	5,565	48.7034	271,563.84	271,034.14	0.0000	4.3300	75.00	0.00	(32.6631)	(5.6465)	0.0000	1	(38.3096)	02/03/2025
HIAE.NS	01/02/2025	SDB3264583769	0	1,777	48.7034	86,714.99	86,545.85	0.0000	4.3300	75.00	0.00	(10.4299)	(1.8030)	0.0000	1	(12.2329)	02/03/2025
TOTAL HINDUSTAN AERONAUTICS LIMITED CMN												(1,037.9888)	(177.5875)	0.0000		(1,215.5763)	
HINDUSTAN ZINC LIMITED CMN																	
HZNC.NS	01/17/2025	SDB3264858081	0	575	5.2653	2,889.12	3,027.58	0.0000	4.3300	75.00	0.00	(0.3475)	(0.0631)	0.0000	1	(0.4106)	02/03/2025
HZNC.NS	01/17/2025	SDB3264858081	0	4,019	5.2653	19,775.38	21,161.44	0.0000	4.3300	75.00	0.00	(2.3785)	(0.4409)	0.0000	1	(2.8194)	02/03/2025
HZNC.NS	01/17/2025	SDB3264858081	0	236	5.2653	1,210.67	1,242.62	0.0000	4.3300	75.00	0.00	(0.1456)	(0.0259)	0.0000	1	(0.1715)	02/03/2025
HZNC.NS	01/17/2025	SDB3264858081	0	1,687	5.2653	9,171.55	8,882.64	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1851)	0.0000	1	(1.2882)	02/03/2025
HZNC.NS	01/17/2025	SDB3264858081	0	58	5.2653	303.91	305.39	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0064)	0.0000	1	(0.0429)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HINDUSTAN ZINC LIMITED CMN (Cont.)																	
HZNC.NS	01/17/2025	SDB3264858081	0	7,886	5.2653	40,892.32	41,522.54	0.0000	4.3300	75.00	0.00	(4.9184)	(0.8651)	0.0000	1	(5.7835)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	575	5.1129	2,889.12	2,939.91	0.0000	4.3300	75.00	0.00	(0.3475)	(0.0612)	0.0000	1	(0.4087)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	4,019	5.1129	19,775.38	20,548.69	0.0000	4.3300	75.00	0.00	(2.3785)	(0.4281)	0.0000	1	(2.8066)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	236	5.1129	1,210.67	1,206.64	0.0000	4.3300	75.00	0.00	(0.1456)	(0.0251)	0.0000	1	(0.1708)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	1,687	5.1129	9,171.55	8,625.44	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1797)	0.0000	1	(1.2828)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	58	5.1129	303.91	296.55	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0062)	0.0000	1	(0.0427)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	8,191	5.1129	42,473.87	41,879.66	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8725)	0.0000	1	(5.9812)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	172	5.1129	891.89	879.42	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0183)	0.0000	1	(0.1256)	02/03/2025
HZNC.NS	01/16/2025	SDB3264858081	0	1,970	5.1129	10,215.30	10,072.39	0.0000	4.3300	75.00	0.00	(1.2287)	(0.2098)	0.0000	1	(1.4385)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	575	5.0362	2,889.12	2,895.79	0.0000	4.3300	75.00	0.00	(0.3475)	(0.0603)	0.0000	1	(0.4078)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	4,019	5.0362	19,775.38	20,240.29	0.0000	4.3300	75.00	0.00	(2.3785)	(0.4217)	0.0000	1	(2.8002)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	236	5.0362	1,210.67	1,188.53	0.0000	4.3300	75.00	0.00	(0.1456)	(0.0248)	0.0000	1	(0.1704)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	1,687	5.0362	9,171.55	8,495.99	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1770)	0.0000	1	(1.2801)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	58	5.0362	303.91	292.10	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0061)	0.0000	1	(0.0426)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	8,191	5.0362	42,473.87	41,251.10	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8594)	0.0000	1	(5.9681)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	172	5.0362	891.89	866.22	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0180)	0.0000	1	(0.1253)	02/03/2025
HZNC.NS	01/15/2025	SDB3264858081	0	2,060	5.0362	10,681.99	10,374.47	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2161)	0.0000	1	(1.5009)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	4,019	4.8533	19,775.38	19,505.28	0.0000	4.3300	75.00	0.00	(2.3785)	(0.4064)	0.0000	1	(2.7849)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	236	4.8533	1,210.67	1,145.37	0.0000	4.3300	75.00	0.00	(0.1456)	(0.0239)	0.0000	1	(0.1695)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	1,687	4.8533	9,171.55	8,187.46	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1706)	0.0000	1	(1.2737)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	58	4.8533	303.91	281.49	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0059)	0.0000	1	(0.0424)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	8,191	4.8533	42,473.87	39,753.12	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8282)	0.0000	1	(5.9369)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	172	4.8533	891.89	834.76	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0174)	0.0000	1	(0.1247)	02/03/2025
HZNC.NS	01/14/2025	SDB3264858081	0	2,060	4.8533	10,681.99	9,997.73	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2083)	0.0000	1	(1.4931)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	236	5.0449	1,210.67	1,190.59	0.0000	4.3300	75.00	0.00	(0.1456)	(0.0248)	0.0000	1	(0.1704)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	1,687	5.0449	9,171.55	8,510.71	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1773)	0.0000	1	(1.2804)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	58	5.0449	303.91	292.60	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0061)	0.0000	1	(0.0426)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	8,191	5.0449	42,473.87	41,322.60	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8609)	0.0000	1	(5.9696)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	172	5.0449	891.89	867.72	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0181)	0.0000	1	(0.1254)	02/03/2025
HZNC.NS	01/13/2025	SDB3264858081	0	2,060	5.0449	10,681.99	10,392.45	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2165)	0.0000	1	(1.5013)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	236	5.0935	1,210.67	1,202.07	0.0000	4.3300	75.00	0.00	(0.4368)	(0.0751)	0.0000	3	(0.5120)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	1,687	5.0935	9,171.55	8,592.74	0.0000	4.3300	75.00	0.00	(3.3094)	(0.5370)	0.0000	3	(3.8464)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	58	5.0935	303.91	295.42	0.0000	4.3300	75.00	0.00	(0.1097)	(0.0185)	0.0000	3	(0.1281)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	8,191	5.0935	42,473.87	41,720.88	0.0000	4.3300	75.00	0.00	(15.3260)	(2.6076)	0.0000	3	(17.9335)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	172	5.0935	891.89	876.08	0.0000	4.3300	75.00	0.00	(0.3218)	(0.0548)	0.0000	3	(0.3766)	02/03/2025
HZNC.NS	01/10/2025	SDB3264858081	0	2,060	5.0935	10,681.99	10,492.62	0.0000	4.3300	75.00	0.00	(3.8544)	(0.6558)	0.0000	3	(4.5102)	02/03/2025
HZNC.NS	01/09/2025	SDB3264858081	0	1,687	5.1704	9,171.55	8,722.44	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1817)	0.0000	1	(1.2849)	02/03/2025
HZNC.NS	01/09/2025	SDB3264858081	0	58	5.1704	303.91	299.88	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0062)	0.0000	1	(0.0428)	02/03/2025
HZNC.NS	01/09/2025	SDB3264858081	0	8,191	5.1704	42,473.87	42,350.62	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8823)	0.0000	1	(5.9910)	02/03/2025
HZNC.NS	01/09/2025	SDB3264858081	0	172	5.1704	891.89	889.31	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0185)	0.0000	1	(0.1258)	02/03/2025
HZNC.NS	01/09/2025	SDB3264858081	0	2,060	5.1704	10,681.99	10,650.99	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2219)	0.0000	1	(1.5067)	02/03/2025
HZNC.NS	01/08/2025	SDB3264858081	0	1,687	5.2347	9,171.55	8,830.92	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1840)	0.0000	1	(1.2871)	02/03/2025
HZNC.NS	01/08/2025	SDB3264858081	0	58	5.2347	303.91	303.61	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0063)	0.0000	1	(0.0429)	02/03/2025
HZNC.NS	01/08/2025	SDB3264858081	0	8,191	5.2347	42,473.87	42,877.34	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8933)	0.0000	1	(6.0019)	02/03/2025
HZNC.NS	01/08/2025	SDB3264858081	0	172	5.2347	891.89	900.37	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0188)	0.0000	1	(0.1260)	02/03/2025
HZNC.NS	01/08/2025	SDB3264858081	0	2,060	5.2347	10,681.99	10,783.46	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2247)	0.0000	1	(1.5095)	02/03/2025
HZNC.NS	01/07/2025	SDB3264858081	0	1,687	5.2057	9,171.55	8,782.02	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1830)	0.0000	1	(1.2861)	02/03/2025
HZNC.NS	01/07/2025	SDB3264858081	0	58	5.2057	303.91	301.93	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0063)	0.0000	1	(0.0428)	02/03/2025
HZNC.NS	01/07/2025	SDB3264858081	0	8,191	5.2057	42,473.87	42,639.89	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8883)	0.0000	1	(5.9970)	02/03/2025
HZNC.NS	01/07/2025	SDB3264858081	0	172	5.2057	891.89	895.38	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0187)	0.0000	1	(0.1259)	02/03/2025
HZNC.NS	01/07/2025	SDB3264858081	0	2,060	5.2057	10,681.99	10,723.74	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2234)	0.0000	1	(1.5082)	02/03/2025
HZNC.NS	01/06/2025	SDB3264858081	0	1,687	5.4706	9,171.55	9,228.95	0.0000	4.3300	75.00	0.00	(1.1031)	(0.1923)	0.0000	1	(1.2954)	02/03/2025
HZNC.NS	01/06/2025	SDB3264858081	0	58	5.4706	303.91	317.30	0.0000	4.3300	75.00	0.00	(0.0366)	(0.0066)	0.0000	1	(0.0432)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HINDUSTAN ZINC LIMITED CMN (Cont.)																	
HZNC.NS	01/06/2025	SDB3264858081	0	8,191	5.4706	42,473.87	44,809.91	0.0000	4.3300	75.00	0.00	(5.1087)	(0.9335)	0.0000	1	(6.0422)	02/03/2025
HZNC.NS	01/06/2025	SDB3264858081	0	172	5.4706	891.89	940.95	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0196)	0.0000	1	(0.1269)	02/03/2025
HZNC.NS	01/06/2025	SDB3264858081	0	2,060	5.4706	10,681.99	11,269.49	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2348)	0.0000	1	(1.5196)	02/03/2025
HZNC.NS	01/03/2025	SDB3264858081	0	58	5.2751	303.91	305.95	0.0000	4.3300	75.00	0.00	(0.1097)	(0.0191)	0.0000	3	(0.1288)	02/03/2025
HZNC.NS	01/03/2025	SDB3264858081	0	8,191	5.2751	42,473.87	43,208.02	0.0000	4.3300	75.00	0.00	(15.3260)	(2.7005)	0.3000	3	(18.0265)	02/03/2025
HZNC.NS	01/03/2025	SDB3264858081	0	172	5.2751	891.89	907.31	0.0000	4.3300	75.00	0.00	(0.3218)	(0.0567)	0.0000	3	(0.3785)	02/03/2025
HZNC.NS	01/03/2025	SDB3264858081	0	2,060	5.2751	10,681.99	10,866.63	0.0000	4.3300	75.00	0.00	(3.8544)	(0.6792)	0.0000	3	(4.5336)	02/03/2025
HZNC.NS	01/02/2025	SDB3264858081	0	8,191	5.1860	42,473.87	42,478.66	0.0000	4.3300	75.00	0.00	(5.1087)	(0.8850)	0.0000	1	(5.9936)	02/03/2025
HZNC.NS	01/02/2025	SDB3264858081	0	172	5.1860	891.89	891.99	0.0000	4.3300	75.00	0.00	(0.1073)	(0.0186)	0.0000	1	(0.1259)	02/03/2025
HZNC.NS	01/02/2025	SDB3264858081	0	2,060	5.1860	10,681.99	10,683.19	0.0000	4.3300	75.00	0.00	(1.2848)	(0.2226)	0.0000	1	(1.5074)	02/03/2025
TOTAL HINDUSTAN ZINC LIMITED CMN													(127.8809)	(22.0094)	0.0000	(149.8904)	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND																	
688222.SH	01/17/2025	SDB3261439312	0	800	1.6606	1,306.22	1,328.50	0.0000	4.3300	50.00	0.00	(0.1571)	(0.0185)	0.0000	1	(0.1756)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	400	1.6606	645.21	664.25	0.0000	4.3300	50.00	0.00	(0.0776)	(0.0092)	0.0000	1	(0.0868)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	3,800	1.6606	5,912.08	6,310.36	0.0000	4.3300	50.00	0.00	(0.7111)	(0.0876)	0.0000	1	(0.7987)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	2,800	1.6606	4,349.84	4,649.74	0.0000	4.3300	50.00	0.00	(0.5232)	(0.0646)	0.0000	1	(0.5878)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	605	1.6606	975.00	1,004.68	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0140)	0.0000	1	(0.1312)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	2,995	1.6606	4,772.95	4,973.56	0.0000	4.3300	50.00	0.00	(0.5741)	(0.0691)	0.0000	1	(0.6432)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	1,100	1.6606	1,769.98	1,826.68	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0254)	0.0000	1	(0.2383)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	5,084	1.6606	8,131.93	8,442.60	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1173)	0.0000	1	(1.0953)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	2,216	1.6606	3,572.81	3,679.94	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0511)	0.0000	1	(0.4808)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	200	1.6606	336.49	332.12	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0046)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	500	1.6606	841.22	830.31	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0115)	0.0000	1	(0.1127)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	300	1.6606	504.73	498.19	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0069)	0.0000	1	(0.0676)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	600	1.6606	1,009.46	996.37	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	1	(0.1353)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	200	1.6606	336.49	332.12	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0046)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	2,000	1.6606	3,364.88	3,321.24	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0461)	0.0000	1	(0.4508)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	400	1.6606	672.98	664.25	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0092)	0.0000	1	(0.0902)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	400	1.6606	672.98	664.25	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0092)	0.0000	1	(0.0902)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	6,587	1.6606	11,082.23	10,938.51	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1519)	0.0000	1	(1.4849)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	1,013	1.6606	1,704.31	1,682.21	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0234)	0.0000	1	(0.2284)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	1,400	1.6606	2,355.42	2,324.87	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0323)	0.0000	1	(0.3156)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	200	1.6606	336.49	332.12	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0046)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	2,067	1.6606	3,477.60	3,432.50	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0477)	0.0000	1	(0.4660)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	3,633	1.6606	6,112.30	6,033.04	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0838)	0.0000	1	(0.8190)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	3,694	1.6606	6,214.93	6,134.33	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0852)	0.0000	1	(0.8327)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	6,906	1.6606	11,618.93	11,468.25	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1593)	0.3000	1	(1.5568)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	1,800	1.6606	3,028.39	2,989.12	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0415)	0.0000	1	(0.4058)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	6,694	1.6606	11,262.25	11,116.20	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1544)	0.0000	1	(1.5090)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	3,806	1.6606	6,403.37	6,320.32	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0878)	0.0000	1	(0.8580)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	200	1.6606	336.49	332.12	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0046)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	4,263	1.6606	7,172.24	7,079.23	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0983)	0.0000	1	(0.9610)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	7,237	1.6606	12,175.82	12,017.91	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1669)	0.0000	1	(1.6314)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	1,868	1.6606	3,142.80	3,102.04	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0431)	0.3000	1	(0.4211)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	832	1.6606	1,399.79	1,381.64	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0192)	0.0000	1	(0.1876)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	300	1.6606	504.73	498.19	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0069)	0.0000	1	(0.0676)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	3,937	1.6606	6,623.77	6,537.86	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0908)	0.0000	1	(0.8875)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	10,363	1.6606	17,435.13	17,209.02	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2390)	0.0000	1	(2.3361)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	832	1.6606	1,399.79	1,381.64	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0192)	0.3000	1	(0.1876)	02/07/2025
688222.SH	01/17/2025	SDB3261439312	0	200	1.6606	336.49	332.12	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0046)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	3,800	1.5638	5,912.08	5,942.42	0.0000	4.3300	50.00	0.00	(0.7111)	(0.0825)	0.0000	1	(0.7936)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	2,800	1.5638	4,349.84	4,378.63	0.0000	4.3300	50.00	0.00	(0.5232)	(0.0608)	0.0000	1	(0.5840)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/16/2025	SDB3261439312	0	605	1.5638	975.00	946.10	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0131)	0.0000	1	(0.1304)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	2,995	1.5638	4,772.95	4,683.57	0.0000	4.3300	50.00	0.00	(0.5741)	(0.0650)	0.0000	1	(0.6391)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	1,100	1.5638	1,769.98	1,720.18	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0239)	0.0000	1	(0.2368)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	5,084	1.5638	8,131.93	7,950.34	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1104)	0.0000	1	(1.0885)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	2,216	1.5638	3,572.81	3,465.37	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0481)	0.0000	1	(0.4779)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	200	1.5638	336.49	312.76	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	500	1.5638	841.22	781.90	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0109)	0.0000	1	(0.1120)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	300	1.5638	504.73	469.14	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0065)	0.0000	1	(0.0672)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	600	1.5638	1,009.46	938.28	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0130)	0.0000	1	(0.1344)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	200	1.5638	336.49	312.76	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	2,000	1.5638	3,364.88	3,127.59	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0434)	0.0000	1	(0.4482)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	400	1.5638	672.98	625.52	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0087)	0.0000	1	(0.0896)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	400	1.5638	672.98	625.52	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0087)	0.0000	1	(0.0896)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	6,587	1.5638	11,082.23	10,300.72	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1431)	0.0000	1	(1.4760)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	1,013	1.5638	1,704.31	1,584.13	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0220)	0.0000	1	(0.2270)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	1,400	1.5638	2,355.42	2,189.31	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0304)	0.0000	1	(0.3137)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	200	1.5638	336.49	312.76	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	2,067	1.5638	3,477.60	3,232.37	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0449)	0.0000	1	(0.4632)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	3,633	1.5638	6,112.30	5,681.27	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0789)	0.0000	1	(0.8141)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	3,694	1.5638	6,214.93	5,776.66	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0802)	0.0000	1	(0.8277)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	6,906	1.5638	11,618.93	10,799.58	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1500)	0.0000	1	(1.5475)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	1,800	1.5638	3,028.39	2,814.83	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0391)	0.0000	1	(0.4033)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	6,694	1.5638	11,262.25	10,468.05	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1454)	0.0000	1	(1.5000)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	3,806	1.5638	6,403.37	5,951.81	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0827)	0.0000	1	(0.8528)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	200	1.5638	336.49	312.76	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	4,263	1.5638	7,172.24	6,666.46	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0926)	0.0000	1	(0.9553)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	7,237	1.5638	12,175.82	11,317.19	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1572)	0.0000	1	(1.6217)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	1,868	1.5638	3,142.80	2,921.17	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0406)	0.0000	1	(0.4186)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	832	1.5638	1,399.79	1,301.08	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0181)	0.0000	1	(0.1864)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	300	1.5638	504.73	469.14	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0065)	0.0000	1	(0.0672)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	3,937	1.5638	6,623.77	6,156.66	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0855)	0.0000	1	(0.8822)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	10,363	1.5638	17,435.13	16,205.62	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2251)	0.0000	1	(2.3221)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	832	1.5638	1,399.79	1,301.08	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0181)	0.0000	1	(0.1864)	02/07/2025
688222.SH	01/16/2025	SDB3261439312	0	200	1.5638	336.49	312.76	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	605	1.5500	975.00	937.75	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0130)	0.0000	1	(0.1303)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	2,995	1.5500	4,772.95	4,642.24	0.0000	4.3300	50.00	0.00	(0.5741)	(0.0645)	0.0000	1	(0.6386)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	1,100	1.5500	1,769.98	1,705.00	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0237)	0.0000	1	(0.2366)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	5,084	1.5500	8,131.93	7,880.19	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1094)	0.0000	1	(1.0875)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	2,216	1.5500	3,572.81	3,434.80	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0477)	0.0000	1	(0.4774)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	200	1.5500	336.49	310.00	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	500	1.5500	841.22	775.00	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0108)	0.0000	1	(0.1119)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	300	1.5500	504.73	465.00	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0065)	0.0000	1	(0.0672)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	600	1.5500	1,009.46	930.00	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0129)	0.0000	1	(0.1343)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	200	1.5500	336.49	310.00	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	2,000	1.5500	3,364.88	3,100.00	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0431)	0.0000	1	(0.4478)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	400	1.5500	672.98	620.00	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0086)	0.0000	1	(0.0896)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	400	1.5500	672.98	620.00	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0086)	0.0000	1	(0.0896)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	6,587	1.5500	11,082.23	10,209.84	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1418)	0.0000	1	(1.4747)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	1,013	1.5500	1,704.31	1,570.15	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0218)	0.0000	1	(0.2268)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	1,400	1.5500	2,355.42	2,170.00	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0301)	0.0000	1	(0.3134)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	200	1.5500	336.49	310.00	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	2,067	1.5500	3,477.60	3,203.85	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0445)	0.0000	1	(0.4628)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	3,633	1.5500	6,112.30	5,631.14	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0782)	0.0000	1	(0.8134)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/15/2025	SDB3261439312	0	3,694	1.5500	6,214.93	5,725.69	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0795)	0.0000	1	(0.8270)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	6,906	1.5500	11,618.93	10,704.29	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1487)	0.0000	1	(1.5462)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	1,800	1.5500	3,028.39	2,790.00	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0387)	0.0000	1	(0.4030)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	6,694	1.5500	11,262.25	10,375.69	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1441)	0.0000	1	(1.4987)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	3,806	1.5500	6,403.37	5,899.29	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0819)	0.0000	1	(0.8521)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	200	1.5500	336.49	310.00	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	4,263	1.5500	7,172.24	6,607.64	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0918)	0.0000	1	(0.9544)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	7,237	1.5500	12,175.82	11,217.34	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1558)	0.0000	1	(1.6203)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	1,868	1.5500	3,142.80	2,895.40	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0402)	0.0000	1	(0.4182)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	832	1.5500	1,399.79	1,289.60	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0179)	0.0000	1	(0.1863)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	300	1.5500	504.73	465.00	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0065)	0.0000	1	(0.0672)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	3,937	1.5500	6,623.77	6,102.34	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0848)	0.0000	1	(0.8814)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	10,363	1.5500	17,435.13	16,062.63	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2231)	0.0000	1	(2.3202)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	832	1.5500	1,399.79	1,289.60	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0179)	0.0000	1	(0.1863)	02/07/2025
688222.SH	01/15/2025	SDB3261439312	0	200	1.5500	336.49	310.00	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0043)	0.0000	1	(0.0448)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	1,100	1.6107	1,769.98	1,771.82	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0246)	0.0000	1	(0.2375)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	5,084	1.6107	8,131.93	8,189.01	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1137)	0.0000	1	(1.0918)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	2,216	1.6107	3,572.81	3,569.40	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0496)	0.0000	1	(0.4793)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	200	1.6107	336.49	322.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	500	1.6107	841.22	805.37	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0112)	0.0000	1	(0.1124)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	300	1.6107	504.73	483.22	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	600	1.6107	1,009.46	966.45	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1348)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	200	1.6107	336.49	322.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	2,000	1.6107	3,364.88	3,221.48	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0447)	0.0000	1	(0.4495)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	400	1.6107	672.98	644.30	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	400	1.6107	672.98	644.30	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	6,587	1.6107	11,082.23	10,609.96	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1474)	0.0000	1	(1.4803)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	1,013	1.6107	1,704.31	1,631.68	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0227)	0.0000	1	(0.2277)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	1,400	1.6107	2,355.42	2,255.04	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0313)	0.0000	1	(0.3146)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	200	1.6107	336.49	322.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	2,067	1.6107	3,477.60	3,329.40	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0462)	0.0000	1	(0.4645)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	3,633	1.6107	6,112.30	5,851.83	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0813)	0.0000	1	(0.8164)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	3,694	1.6107	6,214.93	5,950.08	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0826)	0.0000	1	(0.8302)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	6,906	1.6107	11,618.93	11,123.78	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1545)	0.0000	1	(1.5520)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	1,800	1.6107	3,028.39	2,899.34	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0403)	0.0000	1	(0.4045)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	6,694	1.6107	11,262.25	10,782.31	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1498)	0.0000	1	(1.5044)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	3,806	1.6107	6,403.37	6,130.48	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0851)	0.0000	1	(0.8553)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	200	1.6107	336.49	322.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	4,263	1.6107	7,172.24	6,866.59	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0954)	0.0000	1	(0.9580)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	7,237	1.6107	12,175.82	11,656.94	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1619)	0.0000	1	(1.6264)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	1,868	1.6107	3,142.80	3,008.87	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0418)	0.0000	1	(0.4198)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	832	1.6107	1,399.79	1,340.14	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1870)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	300	1.6107	504.73	483.22	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	3,937	1.6107	6,623.77	6,341.49	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0881)	0.0000	1	(0.8848)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	10,363	1.6107	17,435.13	16,692.12	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2318)	0.0000	1	(2.3289)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	832	1.6107	1,399.79	1,340.14	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1870)	02/07/2025
688222.SH	01/14/2025	SDB3261439312	0	200	1.6107	336.49	322.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	5,084	1.6060	8,131.93	8,164.95	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1134)	0.0000	1	(1.0915)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	2,216	1.6060	3,572.81	3,558.92	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0494)	0.0000	1	(0.4792)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	200	1.6060	336.49	321.20	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	500	1.6060	841.22	803.00	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0112)	0.0000	1	(0.1123)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	300	1.6060	504.73	481.80	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	600	1.6060	1,009.46	963.61	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1348)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/13/2025	SDB3261439312	0	200	1.6060	336.49	321.20	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	2,000	1.6060	3,364.88	3,212.02	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0446)	0.0000	1	(0.4493)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	400	1.6060	672.98	642.40	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	400	1.6060	672.98	642.40	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	6,587	1.6060	11,082.23	10,578.79	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1469)	0.0000	1	(1.4799)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	1,013	1.6060	1,704.31	1,626.89	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0226)	0.0000	1	(0.2276)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	1,400	1.6060	2,355.42	2,248.41	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0312)	0.0000	1	(0.3145)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	200	1.6060	336.49	321.20	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	2,067	1.6060	3,477.60	3,319.62	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0461)	0.0000	1	(0.4644)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	3,633	1.6060	6,112.30	5,834.63	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0810)	0.0000	1	(0.8162)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	3,694	1.6060	6,214.93	5,932.60	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0824)	0.0000	1	(0.8299)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	6,906	1.6060	11,618.93	11,091.11	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1540)	0.0000	1	(1.5515)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	1,800	1.6060	3,028.39	2,890.82	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0402)	0.0000	1	(0.4044)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	6,694	1.6060	11,262.25	10,750.63	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1493)	0.0000	1	(1.5039)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	3,806	1.6060	6,403.37	6,112.47	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0849)	0.0000	1	(0.8551)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	200	1.6060	336.49	321.20	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	4,263	1.6060	7,172.24	6,846.42	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0951)	0.0000	1	(0.9578)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	7,237	1.6060	12,175.82	11,622.69	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1614)	0.0000	1	(1.6259)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	1,868	1.6060	3,142.80	3,000.03	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0417)	0.0000	1	(0.4197)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	832	1.6060	1,399.79	1,336.20	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1869)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	300	1.6060	504.73	481.80	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	3,937	1.6060	6,623.77	6,322.86	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0878)	0.0000	1	(0.8845)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	10,363	1.6060	17,435.13	16,643.08	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2312)	0.0000	1	(2.3282)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	832	1.6060	1,399.79	1,336.20	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1869)	02/07/2025
688222.SH	01/13/2025	SDB3261439312	0	200	1.6060	336.49	321.20	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	5,084	1.6520	8,131.93	8,398.95	0.0000	4.3300	50.00	0.00	(2.9343)	(0.3500)	0.0000	3	(3.2842)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	2,216	1.6520	3,572.81	3,660.91	0.0000	4.3300	50.00	0.00	(1.2892)	(0.1525)	0.0000	3	(1.4417)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	200	1.6520	336.49	330.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	3	(0.1352)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	500	1.6520	841.22	826.02	0.0000	4.3300	50.00	0.00	(0.3035)	(0.0344)	0.0000	3	(0.3380)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	300	1.6520	504.73	495.61	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0207)	0.0000	3	(0.2028)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	600	1.6520	1,009.46	991.22	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0413)	0.0000	3	(0.4055)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	200	1.6520	336.49	330.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	3	(0.1352)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	2,000	1.6520	3,364.88	3,304.07	0.0000	4.3300	50.00	0.00	(1.2142)	(0.1377)	0.0000	3	(1.3518)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	400	1.6520	672.98	660.81	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0275)	0.0000	3	(0.2704)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	400	1.6520	672.98	660.81	0.0000	4.3300	50.00	0.00	(0.2428)	(0.0275)	0.0000	3	(0.2704)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	6,587	1.6520	11,082.23	10,881.96	0.0000	4.3300	50.00	0.00	(3.9988)	(0.4534)	0.0000	3	(4.4523)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	1,013	1.6520	1,704.31	1,673.51	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0697)	0.0000	3	(0.6847)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	1,400	1.6520	2,355.42	2,312.85	0.0000	4.3300	50.00	0.00	(0.8499)	(0.0964)	0.0000	3	(0.9463)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	200	1.6520	336.49	330.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	3	(0.1352)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	2,067	1.6520	3,477.60	3,414.76	0.0000	4.3300	50.00	0.00	(1.2548)	(0.1423)	0.0000	3	(1.3971)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	3,633	1.6520	6,112.30	6,001.85	0.0000	4.3300	50.00	0.00	(2.2055)	(0.2501)	0.0000	3	(2.4556)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	3,694	1.6520	6,214.93	6,102.62	0.0000	4.3300	50.00	0.00	(2.2426)	(0.2543)	0.0000	3	(2.4968)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	6,906	1.6520	11,618.93	11,408.96	0.0000	4.3300	50.00	0.00	(4.1925)	(0.4754)	0.0000	3	(4.6679)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	1,800	1.6520	3,028.39	2,973.66	0.0000	4.3300	50.00	0.00	(1.0927)	(0.1239)	0.0000	3	(1.2166)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	6,694	1.6520	11,262.25	11,058.73	0.0000	4.3300	50.00	0.00	(4.0638)	(0.4608)	0.0000	3	(4.5246)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	3,806	1.6520	6,403.37	6,287.65	0.0000	4.3300	50.00	0.00	(2.3105)	(0.2620)	0.0000	3	(2.5725)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	200	1.6520	336.49	330.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	3	(0.1352)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	4,263	1.6520	7,172.24	7,042.63	0.0000	4.3300	50.00	0.00	(2.5880)	(0.2934)	0.0000	3	(2.8814)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	7,237	1.6520	12,175.82	11,955.78	0.0000	4.3300	50.00	0.00	(4.3934)	(0.4982)	0.0000	3	(4.8916)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	1,868	1.6520	3,142.80	3,086.00	0.0000	4.3300	50.00	0.00	(1.1340)	(0.1286)	0.0000	3	(1.2626)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	832	1.6520	1,399.79	1,374.49	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0573)	0.0000	3	(0.5624)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	300	1.6520	504.73	495.61	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0207)	0.0000	3	(0.2028)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	3,937	1.6520	6,623.77	6,504.07	0.0000	4.3300	50.00	0.00	(2.3901)	(0.2710)	0.0000	3	(2.6611)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/10/2025	SDB3261439312	0	10,363	1.6520	17,435.13	17,120.05	0.0000	4.3300	50.00	0.00	(6.2912)	(0.7133)	0.0000	3	(7.0045)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	832	1.6520	1,399.79	1,374.49	0.0000	4.3300	50.00	0.00	(0.5051)	(0.0573)	0.0000	3	(0.5624)	02/07/2025
688222.SH	01/10/2025	SDB3261439312	0	200	1.6520	336.49	330.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	3	(0.1352)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	5,084	1.5890	8,131.93	8,078.29	0.0000	4.3300	50.00	0.00	(0.9781)	(0.1122)	0.0000	1	(1.0903)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	2,216	1.5890	3,572.81	3,521.14	0.0000	4.3300	50.00	0.00	(0.4297)	(0.0489)	0.0000	1	(0.4786)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	200	1.5890	336.49	317.79	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0044)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	500	1.5890	841.22	794.48	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0110)	0.0000	1	(0.1122)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	300	1.5890	504.73	476.69	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0066)	0.0000	1	(0.0673)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	600	1.5890	1,009.46	953.38	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0132)	0.0000	1	(0.1347)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	200	1.5890	336.49	317.79	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0044)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	2,000	1.5890	3,364.88	3,177.93	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0441)	0.0000	1	(0.4489)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	400	1.5890	672.98	635.59	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0088)	0.0000	1	(0.0898)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	400	1.5890	672.98	635.59	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0088)	0.0000	1	(0.0898)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	6,587	1.5890	11,082.23	10,466.50	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1454)	0.0000	1	(1.4783)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	1,013	1.5890	1,704.31	1,609.62	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0224)	0.0000	1	(0.2273)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	1,400	1.5890	2,355.42	2,224.55	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0309)	0.0000	1	(0.3142)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	200	1.5890	336.49	317.79	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0044)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	2,067	1.5890	3,477.60	3,284.39	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0456)	0.0000	1	(0.4639)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	3,633	1.5890	6,112.30	5,772.70	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0802)	0.0000	1	(0.8154)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	3,694	1.5890	6,214.93	5,869.63	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0815)	0.0000	1	(0.8290)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	6,906	1.5890	11,618.93	10,973.38	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1524)	0.0000	1	(1.5499)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	1,800	1.5890	3,028.39	2,860.13	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0397)	0.0000	1	(0.4040)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	6,694	1.5890	11,262.25	10,636.52	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1477)	0.0000	1	(1.5023)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	3,806	1.5890	6,403.37	6,047.59	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0840)	0.0000	1	(0.8542)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	200	1.5890	336.49	317.79	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0044)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	4,263	1.5890	7,172.24	6,773.75	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0941)	0.0000	1	(0.9567)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	7,237	1.5890	12,175.82	11,499.33	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1597)	0.0000	1	(1.6242)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	1,868	1.5890	3,142.80	2,968.18	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0412)	0.0000	1	(0.4192)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	832	1.5890	1,399.79	1,322.02	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0184)	0.0000	1	(0.1867)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	300	1.5890	504.73	476.69	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0066)	0.0000	1	(0.0673)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	3,937	1.5890	6,623.77	6,255.75	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0869)	0.0000	1	(0.8836)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	10,363	1.5890	17,435.13	16,466.42	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2287)	0.0000	1	(2.3258)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	832	1.5890	1,399.79	1,322.02	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0184)	0.0000	1	(0.1867)	02/07/2025
688222.SH	01/09/2025	SDB3261439312	0	200	1.5890	336.49	317.79	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0044)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	200	1.6058	336.49	321.16	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	500	1.6058	841.22	802.90	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0112)	0.0000	1	(0.1123)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	300	1.6058	504.73	481.74	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	600	1.6058	1,009.46	963.47	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1348)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	200	1.6058	336.49	321.16	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	2,000	1.6058	3,364.88	3,211.58	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0446)	0.0000	1	(0.4493)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	400	1.6058	672.98	642.32	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	400	1.6058	672.98	642.32	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0089)	0.0000	1	(0.0899)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	6,587	1.6058	11,082.23	10,577.35	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1469)	0.0000	1	(1.4799)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	1,013	1.6058	1,704.31	1,626.67	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0226)	0.0000	1	(0.2276)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	1,400	1.6058	2,355.42	2,248.11	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0312)	0.0000	1	(0.3145)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	200	1.6058	336.49	321.16	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	2,067	1.6058	3,477.60	3,319.17	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0461)	0.0000	1	(0.4644)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	3,633	1.6058	6,112.30	5,833.84	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0810)	0.0000	1	(0.8162)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	3,694	1.6058	6,214.93	5,931.79	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0824)	0.0000	1	(0.8299)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	6,906	1.6058	11,618.93	11,089.59	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1540)	0.0000	1	(1.5515)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	1,800	1.6058	3,028.39	2,890.42	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0401)	0.0000	1	(0.4044)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	6,694	1.6058	11,262.25	10,749.16	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1493)	0.0000	1	(1.5039)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	3,806	1.6058	6,403.37	6,111.64	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0849)	0.0000	1	(0.8551)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/08/2025	SDB3261439312	0	200	1.6058	336.49	321.16	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	4,263	1.6058	7,172.24	6,845.49	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0951)	0.0000	1	(0.9577)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	7,237	1.6058	12,175.82	11,621.11	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1614)	0.0000	1	(1.6259)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	1,868	1.6058	3,142.80	2,999.62	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0417)	0.0000	1	(0.4197)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	832	1.6058	1,399.79	1,336.02	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1869)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	300	1.6058	504.73	481.74	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	3,937	1.6058	6,623.77	6,322.00	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0878)	0.0000	1	(0.8845)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	10,363	1.6058	17,435.13	16,640.81	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2311)	0.0000	1	(2.3282)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	832	1.6058	1,399.79	1,336.02	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0186)	0.0000	1	(0.1869)	02/07/2025
688222.SH	01/08/2025	SDB3261439312	0	200	1.6058	336.49	321.16	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0045)	0.0000	1	(0.0449)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	200	1.6958	336.49	339.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0452)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	500	1.6958	841.22	847.88	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0118)	0.0000	1	(0.1130)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	300	1.6958	504.73	508.73	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0071)	0.0000	1	(0.0678)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	600	1.6958	1,009.46	1,017.46	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0141)	0.0000	1	(0.1355)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	200	1.6958	336.49	339.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0452)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	2,000	1.6958	3,364.88	3,391.52	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0471)	0.0000	1	(0.4518)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	400	1.6958	672.98	678.30	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0094)	0.0000	1	(0.0904)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	400	1.6958	672.98	678.30	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0094)	0.0000	1	(0.0904)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	6,587	1.6958	11,082.23	11,169.98	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1551)	0.0000	1	(1.4881)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	1,013	1.6958	1,704.31	1,717.81	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0239)	0.0000	1	(0.2288)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	1,400	1.6958	2,355.42	2,374.07	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0330)	0.0000	1	(0.3163)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	200	1.6958	336.49	339.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0452)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	2,067	1.6958	3,477.60	3,505.14	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0487)	0.0000	1	(0.4670)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	3,633	1.6958	6,112.30	6,160.70	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0856)	0.0000	1	(0.8207)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	3,694	1.6958	6,214.93	6,264.14	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0870)	0.0000	1	(0.8345)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	6,906	1.6958	11,618.93	11,710.93	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1627)	0.0000	1	(1.5602)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	1,800	1.6958	3,028.39	3,052.37	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0424)	0.0000	1	(0.4066)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	6,694	1.6958	11,262.25	11,351.42	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1577)	0.0000	1	(1.5123)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	3,806	1.6958	6,403.37	6,454.07	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0896)	0.0000	1	(0.8598)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	200	1.6958	336.49	339.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0452)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	4,263	1.6958	7,172.24	7,229.03	0.0000	4.3300	50.00	0.00	(0.8627)	(0.1004)	0.0000	1	(0.9631)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	7,237	1.6958	12,175.82	12,272.22	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1704)	0.0000	1	(1.6349)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	1,868	1.6958	3,142.80	3,167.68	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0440)	0.0000	1	(0.4220)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	832	1.6958	1,399.79	1,410.87	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0196)	0.0000	1	(0.1880)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	300	1.6958	504.73	508.73	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0071)	0.0000	1	(0.0678)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	3,937	1.6958	6,623.77	6,676.21	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0927)	0.0000	1	(0.8894)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	10,363	1.6958	17,435.13	17,573.17	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2441)	0.0000	1	(2.3411)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	832	1.6958	1,399.79	1,410.87	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0196)	0.0000	1	(0.1880)	02/07/2025
688222.SH	01/07/2025	SDB3261439312	0	200	1.6958	336.49	339.15	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0452)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	200	1.6824	336.49	336.49	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	500	1.6824	841.22	841.22	0.0000	4.3300	50.00	0.00	(0.1012)	(0.0117)	0.0000	1	(0.1129)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	300	1.6824	504.73	504.73	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0070)	0.0000	1	(0.0677)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	600	1.6824	1,009.46	1,009.46	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0140)	0.0000	1	(0.1354)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	200	1.6824	336.49	336.49	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	2,000	1.6824	3,364.88	3,364.88	0.0000	4.3300	50.00	0.00	(0.4047)	(0.0467)	0.0000	1	(0.4515)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	400	1.6824	672.98	672.98	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0093)	0.0000	1	(0.0903)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	400	1.6824	672.98	672.98	0.0000	4.3300	50.00	0.00	(0.0809)	(0.0093)	0.0000	1	(0.0903)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	6,587	1.6824	11,082.23	11,082.23	0.0000	4.3300	50.00	0.00	(1.3329)	(0.1539)	0.0000	1	(1.4869)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	1,013	1.6824	1,704.31	1,704.31	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0237)	0.0000	1	(0.2287)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	1,400	1.6824	2,355.42	2,355.42	0.0000	4.3300	50.00	0.00	(0.2833)	(0.0327)	0.0000	1	(0.3160)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	200	1.6824	336.49	336.49	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	2,067	1.6824	3,477.60	3,477.60	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0483)	0.0000	1	(0.4666)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	3,633	1.6824	6,112.30	6,112.30	0.0000	4.3300	50.00	0.00	(0.7352)	(0.0849)	0.0000	1	(0.8201)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HITGEN INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688222.SH	01/06/2025	SDB3261439312	0	3,694	1.6824	6,214.93	6,214.93	0.0000	4.3300	50.00	0.00	(0.7475)	(0.0863)	0.0000	1	(0.8338)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	6,906	1.6824	11,618.93	11,618.93	0.0000	4.3300	50.00	0.00	(1.3975)	(0.1614)	0.0000	1	(1.5589)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	1,800	1.6824	3,028.39	3,028.39	0.0000	4.3300	50.00	0.00	(0.3642)	(0.0421)	0.0000	1	(0.4063)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	6,694	1.6824	11,262.25	11,262.25	0.0000	4.3300	50.00	0.00	(1.3546)	(0.1564)	0.0000	1	(1.5110)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	3,806	1.6824	6,403.37	6,403.37	0.0000	4.3300	50.00	0.00	(0.7702)	(0.0889)	0.0000	1	(0.8591)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	200	1.6824	336.49	336.49	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0451)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	4,263	1.6824	7,172.24	7,172.24	0.0000	4.3300	50.00	0.00	(0.8627)	(0.0996)	0.0000	1	(0.9623)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	7,237	1.6824	12,175.82	12,175.82	0.0000	4.3300	50.00	0.00	(1.4645)	(0.1691)	0.0000	1	(1.6336)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	1,868	1.6824	3,142.80	3,142.80	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0436)	0.0000	1	(0.4217)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	832	1.6824	1,399.79	1,399.79	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0194)	0.0000	1	(0.1878)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	300	1.6824	504.73	504.73	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0070)	0.0000	1	(0.0677)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	3,937	1.6824	6,623.77	6,623.77	0.0000	4.3300	50.00	0.00	(0.7967)	(0.0920)	0.0000	1	(0.8887)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	10,363	1.6824	17,435.13	17,435.13	0.0000	4.3300	50.00	0.00	(2.0971)	(0.2422)	0.0000	1	(2.3392)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	832	1.6824	1,399.79	1,399.79	0.0000	4.3300	50.00	0.00	(0.1684)	(0.0194)	0.0000	1	(0.1878)	02/07/2025
688222.SH	01/06/2025	SDB3261439312	0	200	1.6824	336.49	336.49	0.0000	4.3300	50.00	0.00	(0.0405)	(0.0047)	0.0000	1	(0.0451)	02/07/2025
TOTAL HITGEN INC. CMN CLASS A SERIES NORTHBOUND												(194.1875)	(21.7707)	0.0000		(215.9581)	
HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300033.ZK	01/17/2025	SDB3264120684	0	100	39.4738	3,926.15	3,947.38	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0548)	0.0000	1	(0.5271)	02/07/2025
300033.ZK	01/17/2025	SDB3264120684	0	1,400	39.4738	54,966.06	55,263.28	0.0000	4.3300	50.00	0.00	(6.6112)	(0.7675)	0.0000	1	(7.3787)	02/07/2025
300033.ZK	01/17/2025	SDB3264120684	0	1,200	39.4738	47,113.77	47,368.53	0.0000	4.3300	50.00	0.00	(5.6667)	(0.6579)	0.0000	1	(6.3246)	02/07/2025
300033.ZK	01/16/2025	SDB3264120684	0	100	34.3872	3,926.15	3,438.72	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0478)	0.0000	1	(0.5200)	02/07/2025
300033.ZK	01/16/2025	SDB3264120684	0	1,400	34.3872	54,966.06	48,142.07	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6886)	0.0000	1	(7.2798)	02/07/2025
300033.ZK	01/16/2025	SDB3264120684	0	1,200	34.3872	47,113.77	41,264.64	0.0000	4.3300	50.00	0.00	(5.6667)	(0.5731)	0.0000	1	(6.2399)	02/07/2025
300033.ZK	01/15/2025	SDB3264120684	0	100	34.0660	3,926.15	3,406.60	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0473)	0.0000	1	(0.5195)	02/07/2025
300033.ZK	01/15/2025	SDB3264120684	0	1,400	34.0660	54,966.06	47,692.34	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6624)	0.0000	1	(7.2736)	02/07/2025
300033.ZK	01/15/2025	SDB3264120684	0	1,600	34.0660	62,818.36	54,505.53	0.0000	4.3300	50.00	0.00	(7.5557)	(0.7570)	0.0000	1	(8.3127)	02/07/2025
300033.ZK	01/14/2025	SDB3264120684	0	100	35.0826	3,926.15	3,508.26	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0487)	0.0000	1	(0.5210)	02/07/2025
300033.ZK	01/14/2025	SDB3264120684	0	1,400	35.0826	54,966.06	49,115.66	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6822)	0.0000	1	(7.2934)	02/07/2025
300033.ZK	01/14/2025	SDB3264120684	0	1,600	35.0826	62,818.36	56,132.18	0.0000	4.3300	50.00	0.00	(7.5557)	(0.7796)	0.0000	1	(8.3353)	02/07/2025
300033.ZK	01/13/2025	SDB3264120684	0	100	35.2383	3,926.15	3,523.83	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0489)	0.0000	1	(0.5212)	02/07/2025
300033.ZK	01/13/2025	SDB3264120684	0	1,400	35.2383	54,966.06	49,333.64	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6852)	0.0000	1	(7.2964)	02/07/2025
300033.ZK	01/13/2025	SDB3264120684	0	1,600	35.2383	62,818.36	56,381.31	0.0000	4.3300	50.00	0.00	(7.5557)	(0.7831)	0.0000	1	(8.3387)	02/07/2025
300033.ZK	01/10/2025	SDB3264120684	0	100	35.5760	3,926.15	3,557.60	0.0000	4.3300	50.00	0.00	(1.4167)	(0.1482)	0.0000	3	(1.5649)	02/07/2025
300033.ZK	01/10/2025	SDB3264120684	0	1,400	35.5760	54,966.06	49,806.44	0.0000	4.3300	50.00	0.00	(19.8336)	(2.0753)	0.0000	3	(21.9089)	02/07/2025
300033.ZK	01/10/2025	SDB3264120684	0	1,600	35.5760	62,818.36	56,921.65	0.0000	4.3300	50.00	0.00	(22.6670)	(2.3717)	0.0000	3	(25.0387)	02/07/2025
300033.ZK	01/09/2025	SDB3264120684	0	100	34.3686	3,926.15	3,436.86	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0477)	0.0000	1	(0.5200)	02/07/2025
300033.ZK	01/09/2025	SDB3264120684	0	1,400	34.3686	54,966.06	48,116.08	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6683)	0.0000	1	(7.2795)	02/07/2025
300033.ZK	01/09/2025	SDB3264120684	0	1,600	34.3686	62,818.36	54,989.81	0.0000	4.3300	50.00	0.00	(7.5557)	(0.7637)	0.0000	1	(8.3194)	02/07/2025
300033.ZK	01/08/2025	SDB3264120684	0	100	35.0302	3,926.15	3,503.02	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0487)	0.0000	1	(0.5209)	02/07/2025
300033.ZK	01/08/2025	SDB3264120684	0	1,400	35.0302	54,966.06	49,042.32	0.0000	4.3300	50.00	0.00	(6.6112)	(0.6811)	0.0000	1	(7.2923)	02/07/2025
300033.ZK	01/08/2025	SDB3264120684	0	1,600	35.0302	62,818.36	56,048.36	0.0000	4.3300	50.00	0.00	(7.5557)	(0.7784)	0.0000	1	(8.3341)	02/07/2025
300033.ZK	01/07/2025	SDB3264120684	0	100	36.5593	3,926.15	3,655.93	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0508)	0.0000	1	(0.5230)	02/07/2025
300033.ZK	01/07/2025	SDB3264120684	0	1,400	36.5593	54,966.06	51,183.00	0.0000	4.3300	50.00	0.00	(6.6112)	(0.7109)	0.0000	1	(7.3221)	02/07/2025
300033.ZK	01/07/2025	SDB3264120684	0	1,600	36.5593	62,818.36	58,494.86	0.0000	4.3300	50.00	0.00	(7.5557)	(0.8124)	0.0000	1	(8.3681)	02/07/2025
300033.ZK	01/06/2025	SDB3264120684	0	100	39.2615	3,926.15	3,926.15	0.0000	4.3300	50.00	0.00	(0.4722)	(0.0545)	0.0000	1	(0.5268)	02/07/2025
300033.ZK	01/06/2025	SDB3264120684	0	1,400	39.2615	54,966.06	54,966.06	0.0000	4.3300	50.00	0.00	(6.6112)	(0.7634)	0.0000	1	(7.3746)	02/07/2025
300033.ZK	01/06/2025	SDB3264120684	0	1,600	39.2615	62,818.36	62,818.36	0.0000	4.3300	50.00	0.00	(7.5557)	(0.8725)	0.0000	1	(8.4281)	02/07/2025
TOTAL HITHINK ROYALFLUSH INFORMATION NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(171.8911)	(18.1120)	0.0000		(190.0031)	
HON HAI PRECISION INDUSTRY CMN																	
2317.TW	01/06/2025	SDB3264054724	0	2,000	5.5567	11,219.51	11,113.48	0.0000	4.3300	30.00	0.00	(1.3495)	(0.0926)	0.0000	1	(1.4421)	02/04/2025
2317.TW	01/06/2025	SDB3264054724	0	6,000	5.5567	33,658.54	33,340.44	0.0000	4.3300	30.00	0.00	(4.0484)	(0.2778)	0.0000	1	(4.3262)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HON HAI PRECISION INDUSTRY CMN (Cont.)																	
2317.TW	01/03/2025	SDB3264054724	0	2,000	5.6098	11,219.51	11,219.51	0.0000	4.3300	30.00	0.00	(4.0484)	(0.2805)	0.0000	3	(4.3289)	02/04/2025
2317.TW	01/03/2025	SDB3264054724	0	6,000	5.6098	33,658.54	33,658.54	0.0000	4.3300	30.00	0.00	(12.1451)	(0.8415)	0.0000	3	(12.9866)	02/04/2025
TOTAL HON HAI PRECISION INDUSTRY CMN												(21.5913)	(1.4924)	0.0000		(23.0837)	
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN																	
HUDC.NS	01/17/2025	SDB3264858077	0	32,832	2.6012	80,093.86	85,403.45	0.0000	4.3300	75.00	0.00	(9.6335)	(1.7792)	0.0000	1	(11.4128)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	33,081	2.6012	79,936.90	86,051.16	0.0000	4.3300	75.00	0.00	(9.6146)	(1.7927)	0.0000	1	(11.4074)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	3,257	2.6012	8,311.79	8,472.19	0.0000	4.3300	75.00	0.00	(0.9997)	(0.1765)	0.0000	1	(1.1762)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	7,544	2.6012	20,679.27	19,623.65	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4088)	0.0000	1	(2.8961)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	4,895	2.6012	13,417.95	12,733.00	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2653)	0.0000	1	(1.8792)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	5,022	2.6012	13,766.08	13,063.36	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2722)	0.0000	1	(1.9279)	02/03/2025
HUDC.NS	01/17/2025	SDB3264858077	0	3,384	2.6012	9,276.07	8,802.55	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1834)	0.0000	1	(1.2991)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	32,832	2.4864	80,093.86	81,633.81	0.0000	4.3300	75.00	0.00	(9.6335)	(1.7007)	0.0000	1	(11.3342)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	33,081	2.4864	79,936.90	82,252.93	0.0000	4.3300	75.00	0.00	(9.6146)	(1.7136)	0.0000	1	(11.3282)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	3,257	2.4864	8,311.79	8,098.24	0.0000	4.3300	75.00	0.00	(0.9997)	(0.1687)	0.0000	1	(1.1684)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	7,544	2.4864	20,679.27	18,757.48	0.0000	4.3300	75.00	0.00	(2.4873)	(0.3908)	0.0000	1	(2.8780)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	4,895	2.4864	13,417.95	12,170.98	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2536)	0.0000	1	(1.8674)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	5,022	2.4864	13,766.08	12,486.75	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2601)	0.0000	1	(1.9159)	02/03/2025
HUDC.NS	01/16/2025	SDB3264858077	0	3,384	2.4864	9,276.07	8,414.01	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1753)	0.0000	1	(1.2910)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	32,832	2.4749	80,093.86	81,257.16	0.0000	4.3300	75.00	0.00	(9.6335)	(1.6929)	0.0000	1	(11.3264)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	33,081	2.4749	79,936.90	81,873.42	0.0000	4.3300	75.00	0.00	(9.6146)	(1.7057)	0.0000	1	(11.3203)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	3,257	2.4749	8,311.79	8,060.87	0.0000	4.3300	75.00	0.00	(0.9997)	(0.1679)	0.0000	1	(1.1677)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	7,544	2.4749	20,679.27	18,670.93	0.0000	4.3300	75.00	0.00	(2.4873)	(0.3890)	0.0000	1	(2.8762)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	4,895	2.4749	13,417.95	12,114.82	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2524)	0.0000	1	(1.8663)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	5,022	2.4749	13,766.08	12,429.14	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2589)	0.0000	1	(1.9147)	02/03/2025
HUDC.NS	01/15/2025	SDB3264858077	0	3,384	2.4749	9,276.07	8,375.19	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1745)	0.0000	1	(1.2902)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	33,081	2.3529	79,936.90	77,836.98	0.0000	4.3300	75.00	0.00	(9.6146)	(1.6216)	0.0000	1	(11.2362)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	3,257	2.3529	8,311.79	7,663.46	0.0000	4.3300	75.00	0.00	(0.9997)	(0.1597)	0.0000	1	(1.1594)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	7,544	2.3529	20,679.27	17,750.44	0.0000	4.3300	75.00	0.00	(2.4873)	(0.3698)	0.0000	1	(2.8571)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	4,895	2.3529	13,417.95	11,517.55	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2399)	0.0000	1	(1.8538)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	5,022	2.3529	13,766.08	11,816.37	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2462)	0.0000	1	(1.9019)	02/03/2025
HUDC.NS	01/14/2025	SDB3264858077	0	3,384	2.3529	9,276.07	7,962.28	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1659)	0.0000	1	(1.2816)	02/03/2025
HUDC.NS	01/13/2025	SDB3264858077	0	3,257	2.4935	8,311.79	8,121.36	0.0000	4.3300	75.00	0.00	(0.9997)	(0.1692)	0.0000	1	(1.1689)	02/03/2025
HUDC.NS	01/13/2025	SDB3264858077	0	7,544	2.4935	20,679.27	18,811.04	0.0000	4.3300	75.00	0.00	(2.4873)	(0.3919)	0.0000	1	(2.8792)	02/03/2025
HUDC.NS	01/13/2025	SDB3264858077	0	4,895	2.4935	13,417.95	12,205.73	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2543)	0.0000	1	(1.8682)	02/03/2025
HUDC.NS	01/13/2025	SDB3264858077	0	5,022	2.4935	13,766.08	12,522.41	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2609)	0.0000	1	(1.9166)	02/03/2025
HUDC.NS	01/13/2025	SDB3264858077	0	3,384	2.4935	9,276.07	8,438.04	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1758)	0.0000	1	(1.2915)	02/03/2025
HUDC.NS	01/10/2025	SDB3264858077	0	7,544	2.6432	20,679.27	19,940.47	0.0000	4.3300	75.00	0.00	(7.4618)	(1.2463)	0.0000	3	(8.7081)	02/03/2025
HUDC.NS	01/10/2025	SDB3264858077	0	4,895	2.6432	13,417.95	12,938.57	0.0000	4.3300	75.00	0.00	(4.8416)	(0.8087)	0.0000	3	(5.6503)	02/03/2025
HUDC.NS	01/10/2025	SDB3264858077	0	5,022	2.6432	13,766.08	13,274.26	0.0000	4.3300	75.00	0.00	(4.9673)	(0.8296)	0.0000	3	(5.7969)	02/03/2025
HUDC.NS	01/10/2025	SDB3264858077	0	3,384	2.6432	9,276.07	8,944.66	0.0000	4.3300	75.00	0.00	(3.3471)	(0.5590)	0.0000	3	(3.9062)	02/03/2025
HUDC.NS	01/09/2025	SDB3264858077	0	7,544	2.7779	20,679.27	20,956.39	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4366)	0.0000	1	(2.9238)	02/03/2025
HUDC.NS	01/09/2025	SDB3264858077	0	4,895	2.7779	13,417.95	13,597.76	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2833)	0.0000	1	(1.8972)	02/03/2025
HUDC.NS	01/09/2025	SDB3264858077	0	5,022	2.7779	13,766.08	13,950.55	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2906)	0.0000	1	(1.9464)	02/03/2025
HUDC.NS	01/09/2025	SDB3264858077	0	3,384	2.7779	9,276.07	9,400.37	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1958)	0.0000	1	(1.3115)	02/03/2025
HUDC.NS	01/08/2025	SDB3264858077	0	7,544	2.7957	20,679.27	21,090.94	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4394)	0.0000	1	(2.9267)	02/03/2025
HUDC.NS	01/08/2025	SDB3264858077	0	4,895	2.7957	13,417.95	13,685.07	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2851)	0.0000	1	(1.8990)	02/03/2025
HUDC.NS	01/08/2025	SDB3264858077	0	5,022	2.7957	13,766.08	14,040.13	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2925)	0.0000	1	(1.9483)	02/03/2025
HUDC.NS	01/08/2025	SDB3264858077	0	3,384	2.7957	9,276.07	9,460.73	0.0000	4.3300	75.00	0.00	(1.1157)	(0.1971)	0.0000	1	(1.3128)	02/03/2025
HUDC.NS	01/07/2025	SDB3264858077	0	7,544	2.7876	20,679.27	21,029.93	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4381)	0.0000	1	(2.9254)	02/03/2025
HUDC.NS	01/07/2025	SDB3264858077	0	4,895	2.7876	13,417.95	13,645.48	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2843)	0.0000	1	(1.8982)	02/03/2025
HUDC.NS	01/07/2025	SDB3264858077	0	5,022	2.7876	13,766.08	13,999.51	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2917)	0.0000	1	(1.9474)	02/03/2025
HUDC.NS	01/07/2025	SDB3264858077	0	7,515	2.7876	20,599.78	20,949.08	0.0000	4.3300	75.00	0.00	(2.4777)	(0.4364)	0.0000	1	(2.9141)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN (Cont.)																	
HUDC.NS	01/06/2025	SDB3264858077	0	7,544	2.8675	20,679.27	21,632.33	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4507)	0.0000	1	(2.9379)	02/03/2025
HUDC.NS	01/06/2025	SDB3264858077	0	4,895	2.8675	13,417.95	14,036.35	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2924)	0.0000	1	(1.9063)	02/03/2025
HUDC.NS	01/06/2025	SDB3264858077	0	5,022	2.8675	13,766.08	14,400.52	0.0000	4.3300	75.00	0.00	(1.6558)	(0.3000)	0.0000	1	(1.9558)	02/03/2025
HUDC.NS	01/06/2025	SDB3264858077	0	12,849	2.8675	35,221.10	36,844.35	0.0000	4.3300	75.00	0.00	(4.2363)	(0.7676)	0.0000	1	(5.0039)	02/03/2025
HUDC.NS	01/03/2025	SDB3264858077	0	7,544	2.8238	20,679.27	21,302.89	0.0000	4.3300	75.00	0.00	(7.4618)	(1.3314)	0.0000	3	(8.7932)	02/03/2025
HUDC.NS	01/03/2025	SDB3264858077	0	4,895	2.8238	13,417.95	13,822.59	0.0000	4.3300	75.00	0.00	(4.8416)	(0.8639)	0.0000	3	(5.7056)	02/03/2025
HUDC.NS	01/03/2025	SDB3264858077	0	5,022	2.8238	13,766.08	14,181.22	0.0000	4.3300	75.00	0.00	(4.9673)	(0.8863)	0.0000	3	(5.8536)	02/03/2025
HUDC.NS	01/03/2025	SDB3264858077	0	12,929	2.8238	35,440.39	36,509.16	0.0000	4.3300	75.00	0.00	(12.7881)	(2.2818)	0.0000	3	(15.0699)	02/03/2025
HUDC.NS	01/02/2025	SDB3264858077	0	7,544	2.7772	20,679.27	20,951.51	0.0000	4.3300	75.00	0.00	(2.4873)	(0.4365)	0.0000	1	(2.9237)	02/03/2025
HUDC.NS	01/02/2025	SDB3264858077	0	4,895	2.7772	13,417.95	13,594.60	0.0000	4.3300	75.00	0.00	(1.6139)	(0.2832)	0.0000	1	(1.8971)	02/03/2025
HUDC.NS	01/02/2025	SDB3264858077	0	5,022	2.7772	13,766.08	13,947.31	0.0000	4.3300	75.00	0.00	(1.6558)	(0.2906)	0.0000	1	(1.9463)	02/03/2025
HUDC.NS	01/02/2025	SDB3264858077	0	12,929	2.7772	35,440.39	35,906.96	0.0000	4.3300	75.00	0.00	(4.2627)	(0.7481)	0.0000	1	(5.0108)	02/03/2025
TOTAL HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN												(199.3898)	(34.4844)	0.0000		(233.8742)	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	211.03	219.15	0.0000	4.3300	50.00	0.00	(0.0254)	(0.0030)	0.0000	1	(0.0284)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	200	2.1915	426.07	438.30	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0061)	0.0000	1	(0.0573)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	500	2.1915	1,077.96	1,095.74	0.0000	4.3300	50.00	0.00	(0.1297)	(0.0152)	0.0000	1	(0.1449)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	648.95	657.44	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0091)	0.0000	1	(0.0872)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	400	2.1915	884.95	876.59	0.0000	4.3300	50.00	0.00	(0.1064)	(0.0122)	0.0000	1	(0.1186)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	221.03	219.15	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	400	2.1915	889.47	876.59	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0122)	0.0000	1	(0.1192)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,000	2.1915	2,222.85	2,191.47	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0304)	0.0000	1	(0.2978)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,100	2.1915	2,521.08	2,410.62	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0335)	0.0000	1	(0.3367)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	200	2.1915	446.26	438.30	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0061)	0.0000	1	(0.0598)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	2,800	2.1915	6,651.98	6,136.13	0.0000	4.3300	50.00	0.00	(8.0001)	(0.0852)	0.0000	1	(8.8853)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	600	2.1915	1,425.44	1,314.88	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0183)	0.0000	1	(0.1897)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	2,000	2.1915	4,749.61	4,382.95	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0609)	0.0000	1	(0.6321)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,500	2.1915	3,562.21	3,287.21	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0457)	0.0000	1	(0.4741)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,300	2.1915	3,087.25	2,848.92	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0396)	0.0000	1	(0.4109)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,400	2.1915	3,324.73	3,068.07	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0426)	0.0000	1	(0.4425)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,000	2.1915	2,374.81	2,191.47	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0304)	0.0000	1	(0.3161)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	1,800	2.1915	4,274.65	3,944.66	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0548)	0.0000	1	(0.5689)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	712.44	657.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	600	2.1915	1,424.88	1,314.88	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0183)	0.0000	1	(0.1896)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	237.48	219.15	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	712.44	657.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	500	2.1915	1,187.40	1,095.74	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0152)	0.0000	1	(0.1580)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	237.48	219.15	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	237.48	219.15	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	5,200	2.1915	12,349.00	11,395.67	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1583)	0.0000	1	(1.6436)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	2,100	2.1915	4,987.09	4,602.10	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0639)	0.0000	1	(0.6638)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	100	2.1915	237.48	219.15	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	500	2.1915	1,187.40	1,095.74	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0152)	0.0000	1	(0.1580)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	712.44	657.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	400	2.1915	949.92	876.59	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0122)	0.0000	1	(0.1264)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	712.44	657.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	200	2.1915	474.96	438.30	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	300	2.1915	712.44	657.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/17/2025	SDB3262115524	0	200	2.1915	474.96	438.30	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	211.03	211.86	0.0000	4.3300	50.00	0.00	(0.0254)	(0.0029)	0.0000	1	(0.0283)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	200	2.1186	426.07	423.72	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0059)	0.0000	1	(0.0571)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	500	2.1186	1,077.96	1,059.30	0.0000	4.3300	50.00	0.00	(0.1297)	(0.0147)	0.0000	1	(0.1444)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	648.95	635.58	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0088)	0.0000	1	(0.0869)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	400	2.1186	884.95	847.44	0.0000	4.3300	50.00	0.00	(0.1064)	(0.0118)	0.0000	1	(0.1182)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	221.03	211.86	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	400	2.1186	889.47	847.44	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0118)	0.0000	1	(0.1188)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,000	2.1186	2,222.85	2,118.60	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0294)	0.0000	1	(0.2968)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,100	2.1186	2,521.08	2,330.46	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0324)	0.0000	1	(0.3356)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	200	2.1186	446.26	423.72	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0059)	0.0000	1	(0.0596)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	2,800	2.1186	6,651.98	5,932.09	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0824)	0.0000	1	(0.8825)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	600	2.1186	1,425.44	1,271.16	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0177)	0.0000	1	(0.1891)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	2,000	2.1186	4,749.61	4,237.21	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0589)	0.0000	1	(0.6301)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,500	2.1186	3,562.21	3,177.91	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0441)	0.0000	1	(0.4726)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,300	2.1186	3,087.25	2,754.19	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0383)	0.0000	1	(0.4096)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,400	2.1186	3,324.73	2,966.05	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0412)	0.0000	1	(0.4411)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,000	2.1186	2,374.81	2,118.60	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0294)	0.0000	1	(0.3151)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	1,800	2.1186	4,274.65	3,813.49	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0530)	0.0000	1	(0.5671)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	712.44	635.58	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	600	2.1186	1,424.88	1,271.16	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0177)	0.0000	1	(0.1890)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	237.48	211.86	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	712.44	635.58	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	500	2.1186	1,187.40	1,059.30	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0147)	0.0000	1	(0.1575)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	237.48	211.86	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	237.48	211.86	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	5,200	2.1186	12,349.00	11,016.74	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1530)	0.0000	1	(1.6383)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	2,100	2.1186	4,987.09	4,449.07	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0618)	0.0000	1	(0.6616)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	100	2.1186	237.48	211.86	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	500	2.1186	1,187.40	1,059.30	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0147)	0.0000	1	(0.1575)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	712.44	635.58	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	400	2.1186	949.92	847.44	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0118)	0.0000	1	(0.1260)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	712.44	635.58	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	200	2.1186	474.96	423.72	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0059)	0.0000	1	(0.0630)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	300	2.1186	712.44	635.58	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/16/2025	SDB3262115524	0	200	2.1186	474.96	423.72	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0059)	0.0000	1	(0.0630)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	211.03	210.88	0.0000	4.3300	50.00	0.00	(0.0254)	(0.0029)	0.0000	1	(0.0283)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	200	2.1088	426.07	421.76	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0059)	0.0000	1	(0.0571)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	500	2.1088	1,077.96	1,054.41	0.0000	4.3300	50.00	0.00	(0.1297)	(0.0146)	0.0000	1	(0.1443)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	648.95	632.64	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0088)	0.0000	1	(0.0868)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	400	2.1088	884.95	843.53	0.0000	4.3300	50.00	0.00	(0.1064)	(0.0117)	0.0000	1	(0.1182)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	221.03	210.88	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0029)	0.0000	1	(0.0295)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	400	2.1088	889.47	843.53	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0117)	0.0000	1	(0.1187)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,000	2.1088	2,222.85	2,108.81	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0293)	0.0000	1	(0.2966)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,100	2.1088	2,521.08	2,319.69	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0322)	0.0000	1	(0.3354)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	200	2.1088	446.26	421.76	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0059)	0.0000	1	(0.0595)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	2,800	2.1088	6,651.98	5,904.68	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0820)	0.0000	1	(0.8821)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	600	2.1088	1,425.44	1,265.29	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0176)	0.0000	1	(0.1890)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	2,000	2.1088	4,749.61	4,217.63	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0586)	0.0000	1	(0.6299)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,500	2.1088	3,562.21	3,163.22	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0439)	0.0000	1	(0.4724)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,300	2.1088	3,087.25	2,741.46	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0381)	0.0000	1	(0.4094)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,400	2.1088	3,324.73	2,952.34	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0410)	0.0000	1	(0.4409)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,000	2.1088	2,374.81	2,108.81	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0293)	0.0000	1	(0.3149)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	1,800	2.1088	4,274.65	3,795.86	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0527)	0.0000	1	(0.5669)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	712.44	632.64	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	600	2.1088	1,424.88	1,265.29	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0176)	0.0000	1	(0.1890)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	237.48	210.88	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	712.44	632.64	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	500	2.1088	1,187.40	1,054.41	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0146)	0.0000	1	(0.1575)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	237.48	210.88	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	237.48	210.88	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	5,200	2.1088	12,349.00	10,965.83	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1523)	0.0000	1	(1.6376)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	2,100	2.1088	4,987.09	4,428.51	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0615)	0.0000	1	(0.6613)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	100	2.1088	237.48	210.88	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	500	2.1088	1,187.40	1,054.41	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0146)	0.0000	1	(0.1575)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	712.44	632.64	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	400	2.1088	949.92	843.53	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0117)	0.0000	1	(0.1260)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	712.44	632.64	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	200	2.1088	474.96	421.76	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0059)	0.0000	1	(0.0630)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	300	2.1088	712.44	632.64	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0088)	0.0000	1	(0.0945)	02/07/2025
300741.ZK	01/15/2025	SDB3262115524	0	200	2.1088	474.96	421.76	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0059)	0.0000	1	(0.0630)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	500	2.1508	1,077.96	1,075.41	0.0000	4.3300	50.00	0.00	(0.1297)	(0.0149)	0.0000	1	(0.1446)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	648.95	645.25	0.0000	4.3300	50.00	0.00	(0.0781)	(0.0090)	0.0000	1	(0.0870)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	400	2.1508	884.95	860.33	0.0000	4.3300	50.00	0.00	(0.1064)	(0.0119)	0.0000	1	(0.1184)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	100	2.1508	221.03	215.08	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	400	2.1508	889.47	860.33	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0119)	0.0000	1	(0.1189)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,000	2.1508	2,222.85	2,150.83	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0299)	0.0000	1	(0.2972)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,100	2.1508	2,521.08	2,365.91	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0329)	0.0000	1	(0.3361)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	200	2.1508	446.26	430.17	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0060)	0.0000	1	(0.0596)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	2,800	2.1508	6,651.98	6,022.32	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0836)	0.0000	1	(0.8837)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	600	2.1508	1,425.44	1,290.50	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0179)	0.0000	1	(0.1894)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	2,000	2.1508	4,749.61	4,301.66	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0597)	0.0000	1	(0.6310)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,500	2.1508	3,562.21	3,226.24	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0448)	0.0000	1	(0.4733)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,300	2.1508	3,087.25	2,796.08	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0388)	0.0000	1	(0.4102)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,400	2.1508	3,324.73	3,011.16	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0418)	0.0000	1	(0.4417)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,000	2.1508	2,374.81	2,150.83	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0299)	0.0000	1	(0.3155)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	1,800	2.1508	4,274.65	3,871.49	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0538)	0.0000	1	(0.5679)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	712.44	645.25	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	600	2.1508	1,424.88	1,290.50	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0179)	0.0000	1	(0.1893)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	100	2.1508	237.48	215.08	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	712.44	645.25	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	500	2.1508	1,187.40	1,075.41	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0149)	0.0000	1	(0.1578)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	100	2.1508	237.48	215.08	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	100	2.1508	237.48	215.08	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	5,200	2.1508	12,349.00	11,184.32	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1553)	0.0000	1	(1.6406)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	2,100	2.1508	4,987.09	4,516.74	0.0000	4.3300	50.00	0.00	(0.5988)	(0.0627)	0.0000	1	(0.6626)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	100	2.1508	237.48	215.08	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	500	2.1508	1,187.40	1,075.41	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0149)	0.0000	1	(0.1578)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	712.44	645.25	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	400	2.1508	949.92	860.33	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0119)	0.0000	1	(0.1262)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	712.44	645.25	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	200	2.1508	474.96	430.17	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0060)	0.0000	1	(0.0631)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	300	2.1508	712.44	645.25	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
300741.ZK	01/14/2025	SDB3262115524	0	200	2.1508	474.96	430.17	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0060)	0.0000	1	(0.0631)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	400	2.1790	884.95	871.60	0.0000	4.3300	50.00	0.00	(0.1064)	(0.0121)	0.0000	1	(0.1185)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	100	2.1790	221.03	217.90	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0030)	0.0000	1	(0.0296)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	400	2.1790	889.47	871.60	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0121)	0.0000	1	(0.1191)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,000	2.1790	2,222.85	2,179.00	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0303)	0.0000	1	(0.2976)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,100	2.1790	2,521.08	2,396.90	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0333)	0.0000	1	(0.3365)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	200	2.1790	446.26	435.80	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0061)	0.0000	1	(0.0597)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/13/2025	SDB3262115524	0	2,800	2.1790	6,651.98	6,101.21	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0847)	0.0000	1	(0.8848)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	600	2.1790	1,425.44	1,307.40	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0182)	0.0000	1	(0.1896)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	2,000	2.1790	4,749.61	4,358.00	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0605)	0.0000	1	(0.6318)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,500	2.1790	3,562.21	3,268.50	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0454)	0.0000	1	(0.4739)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,300	2.1790	3,087.25	2,832.70	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0393)	0.0000	1	(0.4107)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,400	2.1790	3,324.73	3,050.60	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0424)	0.0000	1	(0.4423)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,000	2.1790	2,374.81	2,179.00	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0303)	0.0000	1	(0.3159)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	1,800	2.1790	4,274.65	3,922.20	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0545)	0.0000	1	(0.5686)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	300	2.1790	712.44	653.70	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	600	2.1790	1,424.88	1,307.40	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0182)	0.0000	1	(0.1895)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	100	2.1790	237.48	217.90	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	300	2.1790	712.44	653.70	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	500	2.1790	1,187.40	1,089.50	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0151)	0.0000	1	(0.1580)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	100	2.1790	237.48	217.90	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	100	2.1790	237.48	217.90	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	5,200	2.1790	12,349.00	11,330.81	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1574)	0.0000	1	(1.6427)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	2,100	2.1790	4,987.09	4,575.90	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0636)	0.0000	1	(0.6634)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	100	2.1790	237.48	217.90	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	500	2.1790	1,187.40	1,089.50	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0151)	0.0000	1	(0.1580)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	300	2.1790	712.44	653.70	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	400	2.1790	949.92	871.60	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0121)	0.0000	1	(0.1264)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	300	2.1790	712.44	653.70	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	200	2.1790	474.96	435.80	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	300	2.1790	712.44	653.70	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0091)	0.0000	1	(0.0948)	02/07/2025
300741.ZK	01/13/2025	SDB3262115524	0	200	2.1790	474.96	435.80	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0061)	0.0000	1	(0.0632)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	400	2.2109	884.95	884.36	0.0000	4.3300	50.00	0.00	(0.3193)	(0.0368)	0.0000	3	(0.3562)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	100	2.2109	221.03	221.09	0.0000	4.3300	50.00	0.00	(0.0798)	(0.0092)	0.0000	3	(0.0890)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	400	2.2109	889.47	884.36	0.0000	4.3300	50.00	0.00	(0.3210)	(0.0368)	0.0000	3	(0.3578)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,000	2.2109	2,222.85	2,210.89	0.0000	4.3300	50.00	0.00	(0.8021)	(0.0921)	0.0000	3	(0.8942)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,100	2.2109	2,521.08	2,431.98	0.0000	4.3300	50.00	0.00	(0.9097)	(0.1013)	0.0000	3	(1.0110)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	200	2.2109	446.26	442.18	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0184)	0.0000	3	(0.1794)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	2,800	2.2109	6,651.98	6,190.50	0.0000	4.3300	50.00	0.00	(2.4003)	(0.2579)	0.0000	3	(2.6582)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	600	2.2109	1,425.44	1,326.54	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0553)	0.0000	3	(0.5696)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	2,000	2.2109	4,749.61	4,421.79	0.0000	4.3300	50.00	0.00	(1.7138)	(0.1842)	0.0000	3	(1.8981)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,500	2.2109	3,562.21	3,316.34	0.0000	4.3300	50.00	0.00	(1.2854)	(0.1382)	0.0000	3	(1.4235)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,300	2.2109	3,087.25	2,874.16	0.0000	4.3300	50.00	0.00	(1.1140)	(0.1198)	0.0000	3	(1.2337)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,400	2.2109	3,324.73	3,095.25	0.0000	4.3300	50.00	0.00	(1.1997)	(0.1290)	0.0000	3	(1.3286)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,000	2.2109	2,374.81	2,210.89	0.0000	4.3300	50.00	0.00	(0.8569)	(0.0921)	0.0000	3	(0.9490)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	1,800	2.2109	4,274.65	3,979.61	0.0000	4.3300	50.00	0.00	(1.5424)	(0.1658)	0.0000	3	(1.7083)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	300	2.2109	712.44	663.27	0.0000	4.3300	50.00	0.00	(0.2571)	(0.0276)	0.0000	3	(0.2847)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	600	2.2109	1,424.88	1,326.54	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0553)	0.0000	3	(0.5694)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	100	2.2109	237.48	221.09	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	3	(0.0949)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	300	2.2109	712.44	663.27	0.0000	4.3300	50.00	0.00	(0.2571)	(0.0276)	0.0000	3	(0.2847)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	500	2.2109	1,187.40	1,105.45	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0461)	0.0000	3	(0.4745)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	100	2.2109	237.48	221.09	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	3	(0.0949)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	100	2.2109	237.48	221.09	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	3	(0.0949)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	5,200	2.2109	12,349.00	11,496.65	0.0000	4.3300	50.00	0.00	(4.4559)	(0.4790)	0.0000	3	(4.9350)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	2,100	2.2109	4,987.09	4,642.88	0.0000	4.3300	50.00	0.00	(1.7995)	(0.1935)	0.0000	3	(1.9930)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	100	2.2109	237.48	221.09	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	3	(0.0949)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	500	2.2109	1,187.40	1,105.45	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0461)	0.0000	3	(0.4745)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	300	2.2109	712.44	663.27	0.0000	4.3300	50.00	0.00	(0.2571)	(0.0276)	0.0000	3	(0.2847)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	400	2.2109	949.92	884.36	0.0000	4.3300	50.00	0.00	(0.3428)	(0.0368)	0.0000	3	(0.3796)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	300	2.2109	712.44	663.27	0.0000	4.3300	50.00	0.00	(0.2571)	(0.0276)	0.0000	3	(0.2847)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/10/2025	SDB3262115524	0	200	2.2109	474.96	442.18	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0184)	0.0000	3	(0.1898)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	300	2.2109	712.44	663.27	0.0000	4.3300	50.00	0.00	(0.2571)	(0.0276)	0.0000	3	(0.2847)	02/07/2025
300741.ZK	01/10/2025	SDB3262115524	0	200	2.2109	474.96	442.18	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0184)	0.0000	3	(0.1898)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	400	2.2169	889.47	886.77	0.0000	4.3300	50.00	0.00	(0.1070)	(0.0123)	0.0000	1	(0.1193)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,000	2.2169	2,222.85	2,216.94	0.0000	4.3300	50.00	0.00	(0.2674)	(0.0308)	0.0000	1	(0.2982)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,100	2.2169	2,521.08	2,438.63	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0339)	0.0000	1	(0.3371)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	200	2.2169	446.26	443.39	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0062)	0.0000	1	(0.0598)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	2,800	2.2169	6,651.98	6,207.42	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0862)	0.0000	1	(0.8863)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	600	2.2169	1,425.44	1,330.16	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0185)	0.0000	1	(0.1899)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	2,000	2.2169	4,749.61	4,433.87	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0616)	0.0000	1	(0.6329)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,500	2.2169	3,562.21	3,325.40	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0462)	0.0000	1	(0.4746)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,300	2.2169	3,087.25	2,882.02	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0400)	0.0000	1	(0.4114)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,400	2.2169	3,324.73	3,103.71	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0431)	0.0000	1	(0.4430)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,000	2.2169	2,374.81	2,216.94	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0308)	0.0000	1	(0.3164)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	1,800	2.2169	4,274.65	3,990.48	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0554)	0.0000	1	(0.5696)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	300	2.2169	712.44	665.08	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	600	2.2169	1,424.88	1,330.16	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0185)	0.0000	1	(0.1899)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	100	2.2169	237.48	221.69	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	300	2.2169	712.44	665.08	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	500	2.2169	1,187.40	1,108.47	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0154)	0.0000	1	(0.1582)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	100	2.2169	237.48	221.69	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	100	2.2169	237.48	221.69	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	5,200	2.2169	12,349.00	11,528.07	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1601)	0.0000	1	(1.6454)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	2,100	2.2169	4,987.09	4,655.57	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0647)	0.0000	1	(0.6645)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	100	2.2169	237.48	221.69	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	500	2.2169	1,187.40	1,108.47	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0154)	0.0000	1	(0.1582)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	300	2.2169	712.44	665.08	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	400	2.2169	949.92	886.77	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0123)	0.0000	1	(0.1266)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	300	2.2169	712.44	665.08	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	200	2.2169	474.96	443.39	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0062)	0.0000	1	(0.0633)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	300	2.2169	712.44	665.08	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
300741.ZK	01/09/2025	SDB3262115524	0	200	2.2169	474.96	443.39	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0062)	0.0000	1	(0.0633)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,100	2.2301	2,521.08	2,453.12	0.0000	4.3300	50.00	0.00	(0.3032)	(0.0341)	0.0000	1	(0.3373)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	200	2.2301	446.26	446.02	0.0000	4.3300	50.00	0.00	(0.0537)	(0.0062)	0.0000	1	(0.0599)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	2,800	2.2301	6,651.98	6,244.32	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0867)	0.0000	1	(0.8868)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	600	2.2301	1,425.44	1,338.07	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0186)	0.0000	1	(0.1900)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	2,000	2.2301	4,749.61	4,460.23	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0619)	0.0000	1	(0.6332)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,500	2.2301	3,562.21	3,345.17	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0465)	0.0000	1	(0.4749)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,300	2.2301	3,087.25	2,899.15	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0403)	0.0000	1	(0.4116)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,400	2.2301	3,324.73	3,122.16	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0434)	0.0000	1	(0.4433)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,000	2.2301	2,374.81	2,230.11	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0310)	0.0000	1	(0.3166)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	1,800	2.2301	4,274.65	4,014.20	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0558)	0.0000	1	(0.5699)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	300	2.2301	712.44	669.03	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0950)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	600	2.2301	1,424.88	1,338.07	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0186)	0.0000	1	(0.1900)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	100	2.2301	237.48	223.01	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	300	2.2301	712.44	669.03	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0950)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	500	2.2301	1,187.40	1,115.06	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0155)	0.0000	1	(0.1583)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	100	2.2301	237.48	223.01	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	100	2.2301	237.48	223.01	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	5,200	2.2301	12,349.00	11,596.59	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1611)	0.0000	1	(1.6464)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	2,100	2.2301	4,987.09	4,683.24	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0650)	0.0000	1	(0.6649)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	100	2.2301	237.48	223.01	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	500	2.2301	1,187.40	1,115.06	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0155)	0.0000	1	(0.1583)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/08/2025	SDB3262115524	0	300	2.2301	712.44	669.03	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0950)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	400	2.2301	949.92	892.05	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0124)	0.0000	1	(0.1266)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	300	2.2301	712.44	669.03	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0950)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	200	2.2301	474.96	446.02	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0062)	0.0000	1	(0.0633)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	300	2.2301	712.44	669.03	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0950)	02/07/2025
300741.ZK	01/08/2025	SDB3262115524	0	200	2.2301	474.96	446.02	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0062)	0.0000	1	(0.0633)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	2,800	2.3216	6,651.98	6,500.46	0.0000	4.3300	50.00	0.00	(0.8001)	(0.0903)	0.0000	1	(0.8904)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	600	2.3216	1,425.44	1,392.96	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0193)	0.0000	1	(0.1908)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	2,000	2.3216	4,749.61	4,643.19	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0645)	0.0000	1	(0.6358)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	1,500	2.3216	3,562.21	3,482.39	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0484)	0.0000	1	(0.4768)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	1,300	2.3216	3,087.25	3,018.07	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0419)	0.0000	1	(0.4132)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	1,400	2.3216	3,324.73	3,250.23	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0451)	0.0000	1	(0.4450)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	1,000	2.3216	2,374.81	2,321.59	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0322)	0.0000	1	(0.3179)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	1,800	2.3216	4,274.65	4,178.87	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0580)	0.0000	1	(0.5722)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0097)	0.0000	1	(0.0954)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	600	2.3216	1,424.88	1,392.96	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0193)	0.0000	1	(0.1907)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	100	2.3216	237.48	232.16	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0097)	0.0000	1	(0.0954)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	500	2.3216	1,187.40	1,160.80	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0161)	0.0000	1	(0.1589)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	100	2.3216	237.48	232.16	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	100	2.3216	237.48	232.16	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	5,200	2.3216	12,349.00	12,072.28	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1677)	0.0000	1	(1.6530)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	2,100	2.3216	4,987.09	4,875.35	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0677)	0.0000	1	(0.6675)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	100	2.3216	237.48	232.16	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0161)	0.0000	1	(0.1589)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0097)	0.0000	1	(0.0954)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	400	2.3216	949.92	928.64	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0129)	0.0000	1	(0.1272)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0097)	0.0000	1	(0.0954)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	200	2.3216	474.96	464.32	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0064)	0.0000	1	(0.0636)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	300	2.3216	712.44	696.48	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0097)	0.0000	1	(0.0954)	02/07/2025
300741.ZK	01/07/2025	SDB3262115524	0	200	2.3216	474.96	464.32	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0064)	0.0000	1	(0.0636)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	2,000	2.3748	4,749.61	4,749.61	0.0000	4.3300	50.00	0.00	(0.5713)	(0.0660)	0.0000	1	(0.6372)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	1,500	2.3748	3,562.21	3,562.21	0.0000	4.3300	50.00	0.00	(0.4285)	(0.0495)	0.0000	1	(0.4779)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	1,300	2.3748	3,087.25	3,087.25	0.0000	4.3300	50.00	0.00	(0.3713)	(0.0429)	0.0000	1	(0.4142)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	1,400	2.3748	3,324.73	3,324.73	0.0000	4.3300	50.00	0.00	(0.3999)	(0.0462)	0.0000	1	(0.4461)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	1,000	2.3748	2,374.81	2,374.81	0.0000	4.3300	50.00	0.00	(0.2856)	(0.0330)	0.0000	1	(0.3186)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	1,800	2.3748	4,274.65	4,274.65	0.0000	4.3300	50.00	0.00	(0.5141)	(0.0594)	0.0000	1	(0.5735)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	300	2.3748	712.44	712.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.0000	1	(0.0956)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	600	2.3748	1,424.88	1,424.88	0.0000	4.3300	50.00	0.00	(0.1714)	(0.0198)	0.0000	1	(0.1912)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	100	2.3748	237.48	237.48	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	300	2.3748	712.44	712.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.0000	1	(0.0956)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	500	2.3748	1,187.40	1,187.40	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0165)	0.0000	1	(0.1593)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	100	2.3748	237.48	237.48	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	100	2.3748	237.48	237.48	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	5,200	2.3748	12,349.00	12,349.00	0.0000	4.3300	50.00	0.00	(1.4853)	(0.1715)	0.0000	1	(1.6568)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	2,100	2.3748	4,987.09	4,987.09	0.0000	4.3300	50.00	0.00	(0.5998)	(0.0693)	0.0000	1	(0.6691)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	100	2.3748	237.48	237.48	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	500	2.3748	1,187.40	1,187.40	0.0000	4.3300	50.00	0.00	(0.1428)	(0.0165)	0.0000	1	(0.1593)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	300	2.3748	712.44	712.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.0000	1	(0.0956)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	400	2.3748	949.92	949.92	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0132)	0.0000	1	(0.1274)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	300	2.3748	712.44	712.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.0000	1	(0.0956)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	200	2.3748	474.96	474.96	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0066)	0.0000	1	(0.0637)	02/07/2025
300741.ZK	01/06/2025	SDB3262115524	0	300	2.3748	712.44	712.44	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.0000	1	(0.0956)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300741.ZK	01/06/2025	SDB3262115524	0	200	2.3748	474.96	474.96	0.0000	4.3300	50.00	0.00	(0.0571)	(0.0066)	0.0000	1	(0.0637)	02/07/2025
TOTAL HUABAO FLAVOURS & FRAGRANCES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(90.3593)	(9.7473)	0.0000		(100.1066)	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	440.70	451.77	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0063)	0.0000	1	(0.0593)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	443.82	451.77	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0063)	0.0000	1	(0.0597)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	444.20	451.77	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0063)	0.0000	1	(0.0597)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	200	4.5177	881.72	903.54	0.0000	4.3300	50.00	0.00	(0.1061)	(0.0125)	0.0000	1	(0.1186)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	9,800	4.5177	43,261.27	44,273.51	0.0000	4.3300	50.00	0.00	(5.2034)	(0.6149)	0.0000	1	(5.8183)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,300	4.5177	5,756.70	5,873.02	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0816)	0.0000	1	(0.7740)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	300	4.5177	1,283.78	1,355.31	0.0000	4.3300	50.00	0.00	(0.1544)	(0.0188)	0.0000	1	(0.1732)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	4,500	4.5177	20,123.45	20,329.67	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2824)	0.0000	1	(2.7028)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	3,300	4.5177	14,723.36	14,908.43	0.0000	4.3300	50.00	0.00	(1.7709)	(0.2071)	0.0000	1	(1.9780)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	12,700	4.5177	57,712.65	57,374.85	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7969)	0.0000	1	(7.7384)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	450.05	451.77	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0063)	0.0000	1	(0.0604)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	34,100	4.5177	154,818.77	154,053.74	0.0000	4.3300	50.00	0.00	(18.6213)	(2.1396)	0.0000	1	(20.7609)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	33,600	4.5177	154,520.42	151,794.89	0.0000	4.3300	50.00	0.00	(18.5854)	(2.1083)	0.0000	1	(20.6936)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	13,100	4.5177	59,813.75	59,181.94	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8220)	0.0000	1	(8.0162)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,700	4.5177	26,932.69	25,750.92	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3577)	0.0000	1	(3.5971)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	17,300	4.5177	81,743.07	78,156.30	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0855)	0.0000	1	(10.9174)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	10,200	4.5177	48,195.34	46,080.59	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6400)	0.0000	1	(6.4368)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,400	4.5177	11,340.08	10,842.49	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1506)	0.0000	1	(1.5145)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,300	4.5177	10,867.58	10,390.72	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1443)	0.0000	1	(1.4514)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,500	4.5177	7,087.55	6,776.56	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0941)	0.0000	1	(0.9466)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	7,500	4.5177	35,437.75	33,882.79	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4706)	0.0000	1	(4.7330)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,900	4.5177	27,877.69	26,654.46	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3702)	0.0000	1	(3.7233)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	472.50	451.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	3,900	4.5177	18,427.63	17,619.05	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2447)	0.0000	1	(2.4611)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,300	4.5177	25,042.67	23,943.84	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3326)	0.0000	1	(3.3446)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,500	4.5177	7,087.55	6,776.56	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0941)	0.0000	1	(0.9466)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	500	4.5177	2,362.52	2,258.85	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0314)	0.0000	1	(0.3155)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,200	4.5177	5,670.04	5,421.25	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0753)	0.0000	1	(0.7573)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	200	4.5177	945.01	903.54	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0125)	0.0000	1	(0.1262)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,100	4.5177	9,922.57	9,487.18	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1318)	0.0000	1	(1.3252)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,100	4.5177	9,922.57	9,487.18	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1318)	0.0000	1	(1.3252)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,400	4.5177	25,515.18	24,395.61	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3388)	0.0000	1	(3.4077)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,400	4.5177	6,615.05	6,324.79	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0878)	0.0000	1	(0.8835)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,400	4.5177	6,615.05	6,324.79	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0878)	0.0000	1	(0.8835)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	472.50	451.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,200	4.5177	10,395.07	9,938.95	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1380)	0.0000	1	(1.3883)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	500	4.5177	2,362.52	2,258.85	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0314)	0.0000	1	(0.3155)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	400	4.5177	1,890.01	1,807.08	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0251)	0.0000	1	(0.2524)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,300	4.5177	10,867.58	10,390.72	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1443)	0.0000	1	(1.4514)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	4,400	4.5177	20,790.15	19,877.90	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2761)	0.0000	1	(2.7767)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	472.50	451.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,600	4.5177	7,560.05	7,228.33	0.0000	4.3300	50.00	0.00	(0.9093)	(0.1004)	0.0000	1	(1.0097)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	7,600	4.5177	35,910.25	34,334.56	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4769)	0.0000	1	(4.7961)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	200	4.5177	945.01	903.54	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0125)	0.0000	1	(0.1262)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,300	4.5177	6,142.54	5,873.02	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0816)	0.0000	1	(0.8204)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	400	4.5177	1,890.01	1,807.08	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0251)	0.0000	1	(0.2524)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,700	4.5177	26,932.69	25,750.92	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3577)	0.0000	1	(3.5971)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	800	4.5177	3,780.03	3,614.16	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0502)	0.0000	1	(0.5048)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	300	4.5177	1,417.51	1,355.31	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0188)	0.0000	1	(0.1893)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/17/2025	SDB3260123439	0	1,700	4.5177	8,032.56	7,680.10	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1067)	0.0000	1	(1.0728)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,200	4.5177	24,570.17	23,492.07	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3263)	0.0000	1	(3.2815)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	3,900	4.5177	18,427.63	17,619.05	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2447)	0.0000	1	(2.4611)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	300	4.5177	1,417.51	1,355.31	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0188)	0.0000	1	(0.1893)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	2,000	4.5177	9,450.07	9,035.41	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1255)	0.0000	1	(1.2621)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,000	4.5177	4,725.03	4,517.70	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0627)	0.0000	1	(0.6311)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	600	4.5177	2,835.02	2,710.62	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0376)	0.0000	1	(0.3786)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	472.50	451.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,500	4.5177	7,087.55	6,776.56	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0941)	0.0000	1	(0.9466)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	600	4.5177	2,835.02	2,710.62	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0376)	0.0000	1	(0.3786)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	4,300	4.5177	20,317.64	19,426.13	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2698)	0.0000	1	(2.7136)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	6,900	4.5177	32,602.73	31,172.16	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4329)	0.0000	1	(4.3543)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	600	4.5177	2,835.02	2,710.62	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0376)	0.0000	1	(0.3786)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	1,400	4.5177	6,615.05	6,324.79	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0878)	0.0000	1	(0.8835)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	700	4.5177	3,307.52	3,162.39	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0439)	0.0000	1	(0.4417)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	5,900	4.5177	27,877.69	26,654.46	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3702)	0.0000	1	(3.7233)	02/07/2025
000963.ZK	01/17/2025	SDB3260123439	0	100	4.5177	472.50	451.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	440.70	439.77	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0061)	0.0000	1	(0.0591)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	443.82	439.77	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0061)	0.0000	1	(0.0595)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	444.20	439.77	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0061)	0.0000	1	(0.0595)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	200	4.3977	881.72	879.53	0.0000	4.3300	50.00	0.00	(0.1061)	(0.0122)	0.0000	1	(0.1183)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	9,800	4.3977	43,261.27	43,097.14	0.0000	4.3300	50.00	0.00	(5.2034)	(0.5986)	0.0000	1	(5.8019)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,300	4.3977	5,756.70	5,716.97	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0794)	0.0000	1	(0.7718)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	300	4.3977	1,283.78	1,319.30	0.0000	4.3300	50.00	0.00	(0.1544)	(0.0183)	0.0000	1	(0.1727)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	4,500	4.3977	20,123.45	19,789.50	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2749)	0.0000	1	(2.6953)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	3,300	4.3977	14,723.36	14,512.30	0.0000	4.3300	50.00	0.00	(1.7709)	(0.2016)	0.0000	1	(1.9725)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	12,700	4.3977	57,712.65	55,850.37	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7757)	0.0000	1	(7.7172)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	450.05	439.77	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0061)	0.0000	1	(0.0602)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	34,100	4.3977	154,818.77	149,960.44	0.0000	4.3300	50.00	0.00	(18.6213)	(2.0828)	0.0000	1	(20.7040)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	33,600	4.3977	154,520.42	147,761.61	0.0000	4.3300	50.00	0.00	(18.5854)	(2.0522)	0.0000	1	(20.6376)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	13,100	4.3977	59,813.75	57,609.44	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8001)	0.0000	1	(7.9944)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,700	4.3977	26,932.69	25,066.70	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3481)	0.0000	1	(3.5876)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	17,300	4.3977	81,743.07	76,079.64	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0567)	0.0000	1	(10.8885)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	10,200	4.3977	48,195.34	44,856.20	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6230)	0.0000	1	(6.4198)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,400	4.3977	11,340.08	10,554.40	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1466)	0.0000	1	(1.5105)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,300	4.3977	10,867.58	10,114.63	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1405)	0.0000	1	(1.4476)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,500	4.3977	7,087.55	6,596.50	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0916)	0.0000	1	(0.9441)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	7,500	4.3977	35,437.75	32,982.50	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4581)	0.0000	1	(4.7205)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,900	4.3977	27,877.69	25,946.24	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3604)	0.0000	1	(3.7134)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	472.50	439.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	3,900	4.3977	18,427.63	17,150.90	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2382)	0.0000	1	(2.4546)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,300	4.3977	25,042.67	23,307.64	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3237)	0.0000	1	(3.3358)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,500	4.3977	7,087.55	6,596.50	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0916)	0.0000	1	(0.9441)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	500	4.3977	2,362.52	2,198.83	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0305)	0.0000	1	(0.3147)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,200	4.3977	5,670.04	5,277.20	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0733)	0.0000	1	(0.7553)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	200	4.3977	945.01	879.53	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0122)	0.0000	1	(0.1259)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,100	4.3977	9,922.57	9,235.10	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1283)	0.0000	1	(1.3217)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,100	4.3977	9,922.57	9,235.10	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1283)	0.0000	1	(1.3217)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,400	4.3977	25,515.18	23,747.40	0.0000	4.3300	50.00	0.00	(3.0889)	(0.3298)	0.0000	1	(3.3987)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,400	4.3977	6,615.05	6,156.73	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0855)	0.0000	1	(0.8812)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,400	4.3977	6,615.05	6,156.73	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0855)	0.0000	1	(0.8812)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	472.50	439.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,200	4.3977	10,395.07	9,674.87	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1344)	0.0000	1	(1.3847)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/16/2025	SDB3260123439	0	500	4.3977	2,362.52	2,198.83	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0305)	0.0000	1	(0.3147)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	400	4.3977	1,890.01	1,759.07	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0244)	0.0000	1	(0.2518)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,300	4.3977	10,867.58	10,114.63	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1405)	0.0000	1	(1.4476)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	4,400	4.3977	20,790.15	19,349.73	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2687)	0.0000	1	(2.7693)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	472.50	439.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,600	4.3977	7,560.05	7,036.27	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0977)	0.0000	1	(1.0070)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	7,600	4.3977	35,910.25	33,422.27	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4642)	0.0000	1	(4.7834)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	200	4.3977	945.01	879.53	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0122)	0.0000	1	(0.1259)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,300	4.3977	6,142.54	5,716.97	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0794)	0.0000	1	(0.8182)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	400	4.3977	1,890.01	1,759.07	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0244)	0.0000	1	(0.2518)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,700	4.3977	26,932.69	25,066.70	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3481)	0.0000	1	(3.5876)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	800	4.3977	3,780.03	3,518.13	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0489)	0.0000	1	(0.5035)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	300	4.3977	1,417.51	1,319.30	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0183)	0.0000	1	(0.1888)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,700	4.3977	8,032.56	7,476.03	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1038)	0.0000	1	(1.0700)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,200	4.3977	24,570.17	22,867.87	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3176)	0.0000	1	(3.2729)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	3,900	4.3977	18,427.63	17,150.90	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2382)	0.0000	1	(2.4546)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	300	4.3977	1,417.51	1,319.30	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0183)	0.0000	1	(0.1888)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	2,000	4.3977	9,450.07	8,795.33	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1222)	0.0000	1	(1.2588)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,000	4.3977	4,725.03	4,397.67	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0611)	0.0000	1	(0.6294)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	600	4.3977	2,835.02	2,638.60	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0366)	0.0000	1	(0.3776)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	472.50	439.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,500	4.3977	7,087.55	6,596.50	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0916)	0.0000	1	(0.9441)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	600	4.3977	2,835.02	2,638.60	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0366)	0.0000	1	(0.3776)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	4,300	4.3977	20,317.64	18,909.97	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2626)	0.0000	1	(2.7064)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	6,900	4.3977	32,602.73	30,343.90	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4214)	0.0000	1	(4.3428)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	600	4.3977	2,835.02	2,638.60	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0366)	0.0000	1	(0.3776)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	1,400	4.3977	6,615.05	6,156.73	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0855)	0.0000	1	(0.8812)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	700	4.3977	3,307.52	3,078.37	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0428)	0.0000	1	(0.4406)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	5,900	4.3977	27,877.69	25,946.24	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3604)	0.0000	1	(3.7134)	02/07/2025
000963.ZK	01/16/2025	SDB3260123439	0	100	4.3977	472.50	439.77	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	440.70	443.65	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0062)	0.0000	1	(0.0592)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	443.82	443.65	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0062)	0.0000	1	(0.0595)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	444.20	443.65	0.0000	4.3300	50.00	0.00	(0.0534)	(0.0062)	0.0000	1	(0.0596)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	200	4.4365	881.72	887.31	0.0000	4.3300	50.00	0.00	(0.1061)	(0.0123)	0.0000	1	(0.1184)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	9,800	4.4365	43,261.27	43,477.97	0.0000	4.3300	50.00	0.00	(5.2034)	(0.6039)	0.0000	1	(5.8072)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,300	4.4365	5,756.70	5,767.49	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0801)	0.0000	1	(0.7725)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	300	4.4365	1,283.78	1,330.96	0.0000	4.3300	50.00	0.00	(0.1544)	(0.0185)	0.0000	1	(0.1729)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	4,500	4.4365	20,123.45	19,964.38	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2773)	0.0000	1	(2.6977)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	3,300	4.4365	14,723.36	14,640.54	0.0000	4.3300	50.00	0.00	(1.7709)	(0.2033)	0.0000	1	(1.9742)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	12,700	4.4365	57,712.65	56,343.91	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7826)	0.0000	1	(7.7241)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	450.05	443.65	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0062)	0.0000	1	(0.0603)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	34,100	4.4365	154,818.77	151,285.60	0.0000	4.3300	50.00	0.00	(18.6213)	(2.1012)	0.0000	1	(20.7224)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	33,600	4.4365	154,520.42	149,067.34	0.0000	4.3300	50.00	0.00	(18.5854)	(2.0704)	0.0000	1	(20.6558)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	13,100	4.4365	59,813.75	58,118.52	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8072)	0.0000	1	(8.0015)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,700	4.4365	26,932.69	25,288.21	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3512)	0.0000	1	(3.5906)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	17,300	4.4365	81,743.07	76,751.93	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0660)	0.0000	1	(10.8979)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	10,200	4.4365	48,195.34	45,252.59	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6285)	0.0000	1	(6.4253)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,400	4.4365	11,340.08	10,647.67	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1479)	0.0000	1	(1.5118)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,300	4.4365	10,867.58	10,204.01	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1417)	0.0000	1	(1.4489)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,500	4.4365	7,087.55	6,654.79	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0924)	0.0000	1	(0.9449)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	7,500	4.4365	35,437.75	33,273.96	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4621)	0.0000	1	(4.7245)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,900	4.4365	27,877.69	26,175.52	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3635)	0.0000	1	(3.7166)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	472.50	443.65	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/15/2025	SDB3260123439	0	3,900	4.4365	18,427.63	17,302.46	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2403)	0.0000	1	(2.4567)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,300	4.4365	25,042.67	23,513.60	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3266)	0.0000	1	(3.3387)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,500	4.4365	7,087.55	6,654.79	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0924)	0.0000	1	(0.9449)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	500	4.4365	2,362.52	2,218.26	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0308)	0.0000	1	(0.3150)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,200	4.4365	5,670.04	5,323.83	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0739)	0.0000	1	(0.7559)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	200	4.4365	945.01	887.31	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0123)	0.0000	1	(0.1260)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,100	4.4365	9,922.57	9,316.71	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1294)	0.0000	1	(1.3229)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,100	4.4365	9,922.57	9,316.71	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1294)	0.0000	1	(1.3229)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,400	4.4365	25,515.18	23,957.25	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3327)	0.0000	1	(3.4016)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,400	4.4365	6,615.05	6,211.14	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0863)	0.0000	1	(0.8819)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,400	4.4365	6,615.05	6,211.14	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0863)	0.0000	1	(0.8819)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	472.50	443.65	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,200	4.4365	10,395.07	9,760.36	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1356)	0.0000	1	(1.3859)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	500	4.4365	2,362.52	2,218.26	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0308)	0.0000	1	(0.3150)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	400	4.4365	1,890.01	1,774.61	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0246)	0.0000	1	(0.2520)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,300	4.4365	10,867.58	10,204.01	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1417)	0.0000	1	(1.4489)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	4,400	4.4365	20,790.15	19,520.72	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2711)	0.0000	1	(2.7717)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	472.50	443.65	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,600	4.4365	7,560.05	7,098.44	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0986)	0.0000	1	(1.0079)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	7,600	4.4365	35,910.25	33,717.61	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4683)	0.0000	1	(4.7875)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	200	4.4365	945.01	887.31	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0123)	0.0000	1	(0.1260)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,300	4.4365	6,142.54	5,767.49	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0801)	0.0000	1	(0.8189)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	400	4.4365	1,890.01	1,774.61	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0246)	0.0000	1	(0.2520)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,700	4.4365	26,932.69	25,288.21	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3512)	0.0000	1	(3.5906)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	800	4.4365	3,780.03	3,549.22	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0493)	0.0000	1	(0.5039)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	300	4.4365	1,417.51	1,330.96	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0185)	0.0000	1	(0.1890)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,700	4.4365	8,032.56	7,542.10	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1048)	0.0000	1	(1.0709)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,200	4.4365	24,570.17	23,069.95	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3204)	0.0000	1	(3.2757)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	3,900	4.4365	18,427.63	17,302.46	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2403)	0.0000	1	(2.4567)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	300	4.4365	1,417.51	1,330.96	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0185)	0.0000	1	(0.1890)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	2,000	4.4365	9,450.07	8,873.06	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1232)	0.0000	1	(1.2599)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,000	4.4365	4,725.03	4,436.53	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0616)	0.0000	1	(0.6299)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	600	4.4365	2,835.02	2,661.92	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0370)	0.0000	1	(0.3780)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	472.50	443.65	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,500	4.4365	7,087.55	6,654.79	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0924)	0.0000	1	(0.9449)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	600	4.4365	2,835.02	2,661.92	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0370)	0.0000	1	(0.3780)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	4,300	4.4365	20,317.64	19,077.07	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2650)	0.0000	1	(2.7087)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	6,900	4.4365	32,602.73	30,612.04	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4252)	0.0000	1	(4.3466)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	600	4.4365	2,835.02	2,661.92	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0370)	0.0000	1	(0.3780)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	1,400	4.4365	6,615.05	6,211.14	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0863)	0.0000	1	(0.8819)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	700	4.4365	3,307.52	3,105.57	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0431)	0.0000	1	(0.4410)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	5,900	4.4365	27,877.69	26,175.52	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3635)	0.0000	1	(3.7166)	02/07/2025
000963.ZK	01/15/2025	SDB3260123439	0	100	4.4365	472.50	443.65	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	200	4.4051	881.72	881.01	0.0000	4.3300	50.00	0.00	(0.1061)	(0.0122)	0.0000	1	(0.1183)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	9,800	4.4051	43,261.27	43,169.52	0.0000	4.3300	50.00	0.00	(5.2034)	(0.5996)	0.0000	1	(5.8029)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,300	4.4051	5,756.70	5,726.57	0.0000	4.3300	50.00	0.00	(0.6924)	(0.0795)	0.0000	1	(0.7719)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	300	4.4051	1,283.78	1,321.52	0.0000	4.3300	50.00	0.00	(0.1544)	(0.0184)	0.0000	1	(0.1728)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	4,500	4.4051	20,123.45	19,822.74	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2753)	0.0000	1	(2.6957)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	3,300	4.4051	14,723.36	14,536.67	0.0000	4.3300	50.00	0.00	(1.7709)	(0.2019)	0.0000	1	(1.9728)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	12,700	4.4051	57,712.65	55,944.17	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7770)	0.0000	1	(7.7186)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	450.05	440.51	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0061)	0.0000	1	(0.0602)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	34,100	4.4051	154,818.77	150,212.31	0.0000	4.3300	50.00	0.00	(18.6213)	(2.0863)	0.0000	1	(20.7075)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	33,600	4.4051	154,520.42	148,009.78	0.0000	4.3300	50.00	0.00	(18.5854)	(2.0557)	0.0000	1	(20.6411)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/14/2025	SDB3260123439	0	13,100	4.4051	59,813.75	57,706.19	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8015)	0.0000	1	(7.9957)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,700	4.4051	26,932.69	25,108.80	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3487)	0.0000	1	(3.5881)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	17,300	4.4051	81,743.07	76,207.42	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0594)	0.0000	1	(10.8903)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	10,200	4.4051	48,195.34	44,931.54	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6240)	0.0000	1	(6.4209)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,400	4.4051	11,340.08	10,572.13	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1468)	0.0000	1	(1.5108)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,300	4.4051	10,867.58	10,131.62	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1407)	0.0000	1	(1.4478)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,500	4.4051	7,087.55	6,607.58	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0918)	0.0000	1	(0.9442)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	7,500	4.4051	35,437.75	33,037.90	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4589)	0.0000	1	(4.7212)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,900	4.4051	27,877.69	25,989.81	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3610)	0.0000	1	(3.7140)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	472.50	440.51	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	3,900	4.4051	18,427.63	17,179.71	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2386)	0.0000	1	(2.4550)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,300	4.4051	25,042.67	23,346.78	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3243)	0.0000	1	(3.3363)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,500	4.4051	7,087.55	6,607.58	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0918)	0.0000	1	(0.9442)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	500	4.4051	2,362.52	2,202.53	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0306)	0.0000	1	(0.3147)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,200	4.4051	5,670.04	5,286.06	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0734)	0.0000	1	(0.7554)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	200	4.4051	945.01	881.01	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0122)	0.0000	1	(0.1259)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,100	4.4051	9,922.57	9,250.61	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1285)	0.0000	1	(1.3219)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,100	4.4051	9,922.57	9,250.61	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1285)	0.0000	1	(1.3219)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,400	4.4051	25,515.18	23,787.29	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3304)	0.0000	1	(3.3993)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,400	4.4051	6,615.05	6,167.07	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0857)	0.0000	1	(0.8813)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,400	4.4051	6,615.05	6,167.07	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0857)	0.0000	1	(0.8813)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	472.50	440.51	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,200	4.4051	10,395.07	9,691.12	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1346)	0.0000	1	(1.3849)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	500	4.4051	2,362.52	2,202.53	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0306)	0.0000	1	(0.3147)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	400	4.4051	1,890.01	1,762.02	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0245)	0.0000	1	(0.2518)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,300	4.4051	10,867.58	10,131.62	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1407)	0.0000	1	(1.4478)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	4,400	4.4051	20,790.15	19,382.23	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2692)	0.0000	1	(2.7698)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	472.50	440.51	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,600	4.4051	7,560.05	7,048.08	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0979)	0.0000	1	(1.0072)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	7,600	4.4051	35,910.25	33,478.40	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4650)	0.0000	1	(4.7842)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	200	4.4051	945.01	881.01	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0122)	0.0000	1	(0.1259)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,300	4.4051	6,142.54	5,726.57	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0795)	0.0000	1	(0.8183)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	400	4.4051	1,890.01	1,762.02	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0245)	0.0000	1	(0.2518)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,700	4.4051	26,932.69	25,108.80	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3487)	0.0000	1	(3.5881)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	800	4.4051	3,780.03	3,524.04	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0489)	0.0000	1	(0.5036)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	300	4.4051	1,417.51	1,321.52	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0184)	0.0000	1	(0.1888)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,700	4.4051	8,032.56	7,488.59	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1040)	0.0000	1	(1.0701)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,200	4.4051	24,570.17	22,906.28	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3181)	0.0000	1	(3.2734)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	3,900	4.4051	18,427.63	17,179.71	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2386)	0.0000	1	(2.4550)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	300	4.4051	1,417.51	1,321.52	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0184)	0.0000	1	(0.1888)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	2,000	4.4051	9,450.07	8,810.11	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1224)	0.0000	1	(1.2590)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,000	4.4051	4,725.03	4,405.05	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0612)	0.0000	1	(0.6295)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	600	4.4051	2,835.02	2,643.03	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0367)	0.0000	1	(0.3777)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	472.50	440.51	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,500	4.4051	7,087.55	6,607.58	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0918)	0.0000	1	(0.9442)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	600	4.4051	2,835.02	2,643.03	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0367)	0.0000	1	(0.3777)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	4,300	4.4051	20,317.64	18,941.73	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2631)	0.0000	1	(2.7068)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	6,900	4.4051	32,602.73	30,394.87	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4222)	0.0000	1	(4.3435)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	600	4.4051	2,835.02	2,643.03	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0367)	0.0000	1	(0.3777)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	1,400	4.4051	6,615.05	6,167.07	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0857)	0.0000	1	(0.8813)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	700	4.4051	3,307.52	3,083.54	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0428)	0.0000	1	(0.4406)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	5,900	4.4051	27,877.69	25,989.81	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3610)	0.0000	1	(3.7140)	02/07/2025
000963.ZK	01/14/2025	SDB3260123439	0	100	4.4051	472.50	440.51	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0061)	0.0000	1	(0.0629)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/13/2025	SDB3260123439	0	300	4.2586	1,283.78	1,277.59	0.0000	4.3300	50.00	0.00	(0.1544)	(0.0177)	0.0000	1	(0.1722)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	4,500	4.2586	20,123.45	19,163.92	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2662)	0.0000	1	(2.6866)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	3,300	4.2586	14,723.36	14,053.54	0.0000	4.3300	50.00	0.00	(1.7709)	(0.1952)	0.0000	1	(1.9661)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	12,700	4.2586	57,712.65	54,084.84	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7512)	0.0000	1	(7.6927)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	450.05	425.86	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0059)	0.0000	1	(0.0600)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	34,100	4.2586	154,818.77	145,219.93	0.0000	4.3300	50.00	0.00	(18.6213)	(2.0169)	0.0000	1	(20.6382)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	33,600	4.2586	154,520.42	143,090.61	0.0000	4.3300	50.00	0.00	(18.5854)	(1.9874)	0.0000	1	(20.5727)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	13,100	4.2586	59,813.75	55,788.30	0.0000	4.3300	50.00	0.00	(7.1943)	(0.7748)	0.0000	1	(7.9691)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,700	4.2586	26,932.69	24,274.30	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3371)	0.0000	1	(3.5765)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	17,300	4.2586	81,743.07	73,674.63	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0233)	0.0000	1	(10.8551)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	10,200	4.2586	48,195.34	43,438.22	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6033)	0.0000	1	(6.4001)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,400	4.2586	11,340.08	10,220.76	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1420)	0.0000	1	(1.5059)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,300	4.2586	10,867.58	9,794.89	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1360)	0.0000	1	(1.4432)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,500	4.2586	7,087.55	6,387.97	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0887)	0.0000	1	(0.9412)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	7,500	4.2586	35,437.75	31,939.87	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4436)	0.0000	1	(4.7060)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,900	4.2586	27,877.69	25,126.03	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3490)	0.0000	1	(3.7020)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	472.50	425.86	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	3,900	4.2586	18,427.63	16,608.73	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2307)	0.0000	1	(2.4471)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,300	4.2586	25,042.67	22,570.84	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3135)	0.0000	1	(3.3256)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,500	4.2586	7,087.55	6,387.97	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0887)	0.0000	1	(0.9412)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	500	4.2586	2,362.52	2,129.32	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0296)	0.0000	1	(0.3137)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,200	4.2586	5,670.04	5,110.38	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0710)	0.0000	1	(0.7530)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	200	4.2586	945.01	851.73	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0118)	0.0000	1	(0.1255)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,100	4.2586	9,922.57	8,943.16	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1242)	0.0000	1	(1.3177)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,100	4.2586	9,922.57	8,943.16	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1242)	0.0000	1	(1.3177)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,400	4.2586	25,515.18	22,996.70	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3194)	0.0000	1	(3.3883)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,400	4.2586	6,615.05	5,962.11	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0828)	0.0000	1	(0.8785)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,400	4.2586	6,615.05	5,962.11	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0828)	0.0000	1	(0.8785)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	472.50	425.86	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,200	4.2586	10,395.07	9,369.03	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1301)	0.0000	1	(1.3804)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	500	4.2586	2,362.52	2,129.32	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0296)	0.0000	1	(0.3137)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	400	4.2586	1,890.01	1,703.46	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0237)	0.0000	1	(0.2510)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,300	4.2586	10,867.58	9,794.89	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1360)	0.0000	1	(1.4432)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	4,400	4.2586	20,790.15	18,738.06	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2603)	0.0000	1	(2.7608)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	472.50	425.86	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,600	4.2586	7,560.05	6,813.84	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0946)	0.0000	1	(1.0039)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	7,600	4.2586	35,910.25	32,365.73	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4495)	0.0000	1	(4.7687)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	200	4.2586	945.01	851.73	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0118)	0.0000	1	(0.1255)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,300	4.2586	6,142.54	5,536.24	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0769)	0.0000	1	(0.8157)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	400	4.2586	1,890.01	1,703.46	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0237)	0.0000	1	(0.2510)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,700	4.2586	26,932.69	24,274.30	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3371)	0.0000	1	(3.5765)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	800	4.2586	3,780.03	3,406.92	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0473)	0.0000	1	(0.5020)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	300	4.2586	1,417.51	1,277.59	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0177)	0.0000	1	(0.1882)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,700	4.2586	8,032.56	7,239.70	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1006)	0.0000	1	(1.0667)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,200	4.2586	24,570.17	22,144.97	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3076)	0.0000	1	(3.2628)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	3,900	4.2586	18,427.63	16,608.73	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2307)	0.0000	1	(2.4471)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	300	4.2586	1,417.51	1,277.59	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0177)	0.0000	1	(0.1882)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	2,000	4.2586	9,450.07	8,517.30	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1183)	0.0000	1	(1.2549)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,000	4.2586	4,725.03	4,258.65	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0591)	0.0000	1	(0.6275)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	600	4.2586	2,835.02	2,555.19	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0355)	0.0000	1	(0.3765)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	472.50	425.86	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,500	4.2586	7,087.55	6,387.97	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0887)	0.0000	1	(0.9412)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	600	4.2586	2,835.02	2,555.19	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0355)	0.0000	1	(0.3765)	02/07/2025

This material is not an

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/13/2025	SDB3260123439	0	4,300	4.2586	20,317.64	18,312.19	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2543)	0.0000	1	(2.6981)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	6,900	4.2586	32,602.73	29,384.68	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4081)	0.0000	1	(4.3295)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	600	4.2586	2,835.02	2,555.19	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0355)	0.0000	1	(0.3765)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	1,400	4.2586	6,615.05	5,962.11	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0828)	0.0000	1	(0.8785)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	700	4.2586	3,307.52	2,981.05	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0414)	0.0000	1	(0.4392)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	5,900	4.2586	27,877.69	25,126.03	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3490)	0.0000	1	(3.7020)	02/07/2025
000963.ZK	01/13/2025	SDB3260123439	0	100	4.2586	472.50	425.86	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0059)	0.0000	1	(0.0627)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	4,500	4.3141	20,123.45	19,413.47	0.0000	4.3300	50.00	0.00	(7.2612)	(0.8089)	0.0000	3	(8.0701)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	3,300	4.3141	14,723.36	14,236.55	0.0000	4.3300	50.00	0.00	(5.3127)	(0.5932)	0.0000	3	(5.9059)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	12,700	4.3141	57,712.65	54,789.13	0.0000	4.3300	50.00	0.00	(20.8246)	(2.2829)	0.0000	3	(23.1075)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	450.05	431.41	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0180)	0.0000	3	(0.1804)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	34,100	4.3141	154,818.77	147,110.98	0.0000	4.3300	50.00	0.00	(55.8638)	(6.1296)	0.0000	3	(61.9934)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	33,600	4.3141	154,520.42	144,953.93	0.0000	4.3300	50.00	0.00	(55.7561)	(6.0397)	0.0000	3	(61.7959)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	13,100	4.3141	59,813.75	56,514.78	0.0000	4.3300	50.00	0.00	(21.5828)	(2.3548)	0.0000	3	(23.9376)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,700	4.3141	26,932.69	24,590.40	0.0000	4.3300	50.00	0.00	(9.7182)	(1.0246)	0.0000	3	(10.7428)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	17,300	4.3141	81,743.07	74,634.02	0.0000	4.3300	50.00	0.00	(29.4956)	(3.1098)	0.0000	3	(32.6054)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	10,200	4.3141	48,195.34	44,003.87	0.0000	4.3300	50.00	0.00	(17.3905)	(1.8335)	0.0000	3	(19.2240)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,400	4.3141	11,340.08	10,353.85	0.0000	4.3300	50.00	0.00	(4.0919)	(0.4314)	0.0000	3	(4.5233)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,300	4.3141	10,867.58	9,922.44	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4134)	0.0000	3	(4.3348)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,500	4.3141	7,087.55	6,471.16	0.0000	4.3300	50.00	0.00	(2.5574)	(0.2696)	0.0000	3	(2.8271)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	7,500	4.3141	35,437.75	32,355.79	0.0000	4.3300	50.00	0.00	(12.7871)	(1.3482)	0.0000	3	(14.1353)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,900	4.3141	27,877.69	25,453.22	0.0000	4.3300	50.00	0.00	(10.0592)	(1.0606)	0.0000	3	(11.1198)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	472.50	431.41	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0180)	0.0000	3	(0.1885)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	3,900	4.3141	18,427.63	16,825.01	0.0000	4.3300	50.00	0.00	(6.6493)	(0.7010)	0.0000	3	(7.3503)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,300	4.3141	25,042.67	22,864.76	0.0000	4.3300	50.00	0.00	(9.0362)	(0.9527)	0.0000	3	(9.9889)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,500	4.3141	7,087.55	6,471.16	0.0000	4.3300	50.00	0.00	(2.5574)	(0.2696)	0.0000	3	(2.8271)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	500	4.3141	2,362.52	2,157.05	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0899)	0.0000	3	(0.9424)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,200	4.3141	5,670.04	5,176.93	0.0000	4.3300	50.00	0.00	(2.0459)	(0.2157)	0.0000	3	(2.2616)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	200	4.3141	945.01	862.82	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0360)	0.0000	3	(0.3769)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,100	4.3141	9,922.57	9,059.62	0.0000	4.3300	50.00	0.00	(3.5804)	(0.3775)	0.0000	3	(3.9579)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,100	4.3141	9,922.57	9,059.62	0.0000	4.3300	50.00	0.00	(3.5804)	(0.3775)	0.0000	3	(3.9579)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,400	4.3141	25,515.18	23,296.17	0.0000	4.3300	50.00	0.00	(9.2067)	(0.9707)	0.0000	3	(10.1774)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,400	4.3141	6,615.05	6,039.75	0.0000	4.3300	50.00	0.00	(2.3869)	(0.2517)	0.0000	3	(2.6386)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,400	4.3141	6,615.05	6,039.75	0.0000	4.3300	50.00	0.00	(2.3869)	(0.2517)	0.0000	3	(2.6386)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	472.50	431.41	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0180)	0.0000	3	(0.1885)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,200	4.3141	10,395.07	9,491.03	0.0000	4.3300	50.00	0.00	(3.7509)	(0.3955)	0.0000	3	(4.1463)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	500	4.3141	2,362.52	2,157.05	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0899)	0.0000	3	(0.9424)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	400	4.3141	1,890.01	1,725.64	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0719)	0.0000	3	(0.7539)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	2,300	4.3141	10,867.58	9,922.44	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4134)	0.0000	3	(4.3348)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	4,400	4.3141	20,790.15	18,982.06	0.0000	4.3300	50.00	0.00	(7.5018)	(0.7909)	0.0000	3	(8.2927)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	472.50	431.41	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0180)	0.0000	3	(0.1885)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,600	4.3141	7,560.05	6,902.57	0.0000	4.3300	50.00	0.00	(2.7279)	(0.2876)	0.0000	3	(3.0155)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	7,600	4.3141	35,910.25	32,787.20	0.0000	4.3300	50.00	0.00	(12.9576)	(1.3661)	0.0000	3	(14.3237)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	200	4.3141	945.01	862.82	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0360)	0.0000	3	(0.3769)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,300	4.3141	6,142.54	5,608.34	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2337)	0.0000	3	(2.4501)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	400	4.3141	1,890.01	1,725.64	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0719)	0.0000	3	(0.7539)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,700	4.3141	26,932.69	24,590.40	0.0000	4.3300	50.00	0.00	(9.7182)	(1.0246)	0.0000	3	(10.7428)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	800	4.3141	3,780.03	3,451.28	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1438)	0.0000	3	(1.5078)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	300	4.3141	1,417.51	1,294.23	0.0000	4.3300	50.00	0.00	(0.5115)	(0.0539)	0.0000	3	(0.5654)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,700	4.3141	8,032.56	7,333.98	0.0000	4.3300	50.00	0.00	(2.8984)	(0.3056)	0.0000	3	(3.2040)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,200	4.3141	24,570.17	22,433.35	0.0000	4.3300	50.00	0.00	(8.8657)	(0.9347)	0.0000	3	(9.8005)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	3,900	4.3141	18,427.63	16,825.01	0.0000	4.3300	50.00	0.00	(6.6493)	(0.7010)	0.0000	3	(7.3503)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	300	4.3141	1,417.51	1,294.23	0.0000	4.3300	50.00	0.00	(0.5115)	(0.0539)	0.0000	3	(0.5654)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/10/2025	SDB3260123439	0	2,000	4.3141	9,450.07	8,628.21	0.0000	4.3300	50.00	0.00	(3.4099)	(0.3595)	0.0000	3	(3.7694)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,000	4.3141	4,725.03	4,314.10	0.0000	4.3300	50.00	0.00	(1.7049)	(0.1798)	0.0000	3	(1.8847)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	600	4.3141	2,835.02	2,588.46	0.0000	4.3300	50.00	0.00	(1.0230)	(0.1079)	0.0000	3	(1.1308)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	472.50	431.41	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0180)	0.0000	3	(0.1885)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,500	4.3141	7,087.55	6,471.16	0.0000	4.3300	50.00	0.00	(2.5574)	(0.2696)	0.0000	3	(2.8271)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	600	4.3141	2,835.02	2,588.46	0.0000	4.3300	50.00	0.00	(1.0230)	(0.1079)	0.0000	3	(1.1308)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	4,300	4.3141	20,317.64	18,550.65	0.0000	4.3300	50.00	0.00	(7.3313)	(0.7729)	0.0000	3	(8.1042)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	6,900	4.3141	32,602.73	29,767.32	0.0000	4.3300	50.00	0.00	(11.7642)	(1.2403)	0.0000	3	(13.0045)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	600	4.3141	2,835.02	2,588.46	0.0000	4.3300	50.00	0.00	(1.0230)	(0.1079)	0.0000	3	(1.1308)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	1,400	4.3141	6,615.05	6,039.75	0.0000	4.3300	50.00	0.00	(2.3869)	(0.2517)	0.0000	3	(2.6386)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	700	4.3141	3,307.52	3,019.87	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1258)	0.0000	3	(1.3193)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	5,900	4.3141	27,877.69	25,453.22	0.0000	4.3300	50.00	0.00	(10.0592)	(1.0606)	0.0000	3	(11.1198)	02/07/2025
000963.ZK	01/10/2025	SDB3260123439	0	100	4.3141	472.50	431.41	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0180)	0.0000	3	(0.1885)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	4,500	4.4583	20,123.45	20,062.53	0.0000	4.3300	50.00	0.00	(2.4204)	(0.2786)	0.0000	1	(2.6990)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	3,300	4.4583	14,723.36	14,712.52	0.0000	4.3300	50.00	0.00	(1.7709)	(0.2043)	0.0000	1	(1.9752)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	12,700	4.4583	57,712.65	56,620.91	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7864)	0.0000	1	(7.7280)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	450.05	445.83	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0062)	0.0000	1	(0.0603)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	34,100	4.4583	154,818.77	152,029.36	0.0000	4.3300	50.00	0.00	(18.6213)	(2.1115)	0.0000	1	(20.7328)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	33,600	4.4583	154,520.42	149,800.19	0.0000	4.3300	50.00	0.00	(18.5854)	(2.0806)	0.0000	1	(20.6659)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	13,100	4.4583	59,813.75	58,404.24	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8112)	0.0000	1	(8.0054)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,700	4.4583	26,932.69	25,412.53	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3530)	0.0000	1	(3.5924)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	17,300	4.4583	81,743.07	77,129.26	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0712)	0.0000	1	(10.9031)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	10,200	4.4583	48,195.34	45,475.06	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6316)	0.0000	1	(6.4284)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,400	4.4583	11,340.08	10,700.01	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1486)	0.0000	1	(1.5126)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,300	4.4583	10,867.58	10,254.18	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1424)	0.0000	1	(1.4495)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,500	4.4583	7,087.55	6,687.51	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0929)	0.0000	1	(0.9454)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	7,500	4.4583	35,437.75	33,437.54	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4644)	0.0000	1	(4.7268)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,900	4.4583	27,877.69	26,304.20	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3653)	0.0000	1	(3.7184)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	472.50	445.83	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	3,900	4.4583	18,427.63	17,387.52	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2415)	0.0000	1	(2.4579)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,300	4.4583	25,042.67	23,629.20	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3282)	0.0000	1	(3.3403)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,500	4.4583	7,087.55	6,687.51	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0929)	0.0000	1	(0.9454)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	500	4.4583	2,362.52	2,229.17	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0310)	0.0000	1	(0.3151)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,200	4.4583	5,670.04	5,350.01	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0743)	0.0000	1	(0.7563)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	200	4.4583	945.01	891.67	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0124)	0.0000	1	(0.1260)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,100	4.4583	9,922.57	9,362.51	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1300)	0.0000	1	(1.3235)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,100	4.4583	9,922.57	9,362.51	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1300)	0.0000	1	(1.3235)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,400	4.4583	25,515.18	24,075.03	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3344)	0.0000	1	(3.4033)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,400	4.4583	6,615.05	6,241.67	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0867)	0.0000	1	(0.8823)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,400	4.4583	6,615.05	6,241.67	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0867)	0.0000	1	(0.8823)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	472.50	445.83	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,200	4.4583	10,395.07	9,808.35	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1362)	0.0000	1	(1.3865)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	500	4.4583	2,362.52	2,229.17	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0310)	0.0000	1	(0.3151)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	400	4.4583	1,890.01	1,783.34	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0248)	0.0000	1	(0.2521)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,300	4.4583	10,867.58	10,254.18	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1424)	0.0000	1	(1.4495)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	4,400	4.4583	20,790.15	19,616.69	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2725)	0.0000	1	(2.7730)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	472.50	445.83	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,600	4.4583	7,560.05	7,133.34	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0991)	0.0000	1	(1.0084)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	7,600	4.4583	35,910.25	33,883.38	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4706)	0.0000	1	(4.7898)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	200	4.4583	945.01	891.67	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0124)	0.0000	1	(0.1260)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,300	4.4583	6,142.54	5,795.84	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0805)	0.0000	1	(0.8193)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	400	4.4583	1,890.01	1,783.34	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0248)	0.0000	1	(0.2521)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,700	4.4583	26,932.69	25,412.53	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3530)	0.0000	1	(3.5924)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/09/2025	SDB3260123439	0	800	4.4583	3,780.03	3,566.67	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0495)	0.0000	1	(0.5042)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	300	4.4583	1,417.51	1,337.50	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0186)	0.0000	1	(0.1891)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,700	4.4583	8,032.56	7,579.18	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1053)	0.0000	1	(1.0714)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,200	4.4583	24,570.17	23,183.36	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3220)	0.0000	1	(3.2772)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	3,900	4.4583	18,427.63	17,387.52	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2415)	0.0000	1	(2.4579)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	300	4.4583	1,417.51	1,337.50	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0186)	0.0000	1	(0.1891)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	2,000	4.4583	9,450.07	8,916.68	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1238)	0.0000	1	(1.2605)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,000	4.4583	4,725.03	4,458.34	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0619)	0.0000	1	(0.6302)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	600	4.4583	2,835.02	2,675.00	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0372)	0.0000	1	(0.3781)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	472.50	445.83	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,500	4.4583	7,087.55	6,687.51	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0929)	0.0000	1	(0.9454)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	600	4.4583	2,835.02	2,675.00	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0372)	0.0000	1	(0.3781)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	4,300	4.4583	20,317.64	19,170.86	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2663)	0.0000	1	(2.7100)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	6,900	4.4583	32,602.73	30,762.54	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4273)	0.0000	1	(4.3486)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	600	4.4583	2,835.02	2,675.00	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0372)	0.0000	1	(0.3781)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	1,400	4.4583	6,615.05	6,241.67	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0867)	0.0000	1	(0.8823)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	700	4.4583	3,307.52	3,120.84	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0433)	0.0000	1	(0.4412)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	5,900	4.4583	27,877.69	26,304.20	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3653)	0.0000	1	(3.7184)	02/07/2025
000963.ZK	01/09/2025	SDB3260123439	0	100	4.4583	472.50	445.83	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0630)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	12,700	4.4889	57,712.65	57,008.43	0.0000	4.3300	50.00	0.00	(6.9415)	(0.7918)	0.0000	1	(7.7333)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	450.05	448.89	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0062)	0.0000	1	(0.0604)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	34,100	4.4889	154,818.77	153,069.89	0.0000	4.3300	50.00	0.00	(18.6213)	(2.1260)	0.0000	1	(20.7472)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	33,600	4.4889	154,520.42	150,825.46	0.0000	4.3300	50.00	0.00	(18.5854)	(2.0948)	0.0000	1	(20.6802)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	13,100	4.4889	59,813.75	58,803.97	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8167)	0.0000	1	(8.0110)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,700	4.4889	26,932.69	25,586.46	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3554)	0.0000	1	(3.5948)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	17,300	4.4889	81,743.07	77,657.16	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0786)	0.0000	1	(10.9104)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	10,200	4.4889	48,195.34	45,786.30	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6359)	0.0000	1	(6.4327)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,400	4.4889	11,340.08	10,773.25	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1496)	0.0000	1	(1.5136)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,300	4.4889	10,867.58	10,324.36	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1434)	0.0000	1	(1.4505)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,500	4.4889	7,087.55	6,733.28	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0935)	0.0000	1	(0.9460)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	7,500	4.4889	35,437.75	33,666.40	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4676)	0.0000	1	(4.7300)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,900	4.4889	27,877.69	26,484.23	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3678)	0.0000	1	(3.7209)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	472.50	448.89	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	3,900	4.4889	18,427.63	17,506.53	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2431)	0.0000	1	(2.4596)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,300	4.4889	25,042.67	23,790.92	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3304)	0.0000	1	(3.3425)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,500	4.4889	7,087.55	6,733.28	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0935)	0.0000	1	(0.9460)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	500	4.4889	2,362.52	2,244.43	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0312)	0.0000	1	(0.3153)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,200	4.4889	5,670.04	5,386.62	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0748)	0.0000	1	(0.7568)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	200	4.4889	945.01	897.77	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0125)	0.0000	1	(0.1261)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,100	4.4889	9,922.57	9,426.59	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1309)	0.0000	1	(1.3244)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,100	4.4889	9,922.57	9,426.59	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1309)	0.0000	1	(1.3244)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,400	4.4889	25,515.18	24,239.81	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3367)	0.0000	1	(3.4056)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,400	4.4889	6,615.05	6,284.39	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0873)	0.0000	1	(0.8829)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,400	4.4889	6,615.05	6,284.39	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0873)	0.0000	1	(0.8829)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	472.50	448.89	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,200	4.4889	10,395.07	9,875.48	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1372)	0.0000	1	(1.3875)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	500	4.4889	2,362.52	2,244.43	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0312)	0.0000	1	(0.3153)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	400	4.4889	1,890.01	1,795.54	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0249)	0.0000	1	(0.2523)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,300	4.4889	10,867.58	10,324.36	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1434)	0.0000	1	(1.4505)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	4,400	4.4889	20,790.15	19,750.95	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2743)	0.0000	1	(2.7749)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	472.50	448.89	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,600	4.4889	7,560.05	7,182.16	0.0000	4.3300	50.00	0.00	(0.9093)	(0.0998)	0.0000	1	(1.0091)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	7,600	4.4889	35,910.25	34,115.28	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4738)	0.0000	1	(4.7930)	02/07/2025

This material is

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/08/2025	SDB3260123439	0	200	4.4889	945.01	897.77	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0125)	0.0000	1	(0.1261)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,300	4.4889	6,142.54	5,835.51	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0810)	0.0000	1	(0.8199)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	400	4.4889	1,890.01	1,795.54	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0249)	0.0000	1	(0.2523)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,700	4.4889	26,932.69	25,586.46	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3554)	0.0000	1	(3.5948)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	800	4.4889	3,780.03	3,591.08	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0499)	0.0000	1	(0.5045)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	300	4.4889	1,417.51	1,346.66	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0187)	0.0000	1	(0.1892)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,700	4.4889	8,032.56	7,631.05	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1060)	0.0000	1	(1.0721)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,200	4.4889	24,570.17	23,342.04	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3242)	0.0000	1	(3.2794)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	3,900	4.4889	18,427.63	17,506.53	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2431)	0.0000	1	(2.4596)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	300	4.4889	1,417.51	1,346.66	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0187)	0.0000	1	(0.1892)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	2,000	4.4889	9,450.07	8,977.71	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1247)	0.0000	1	(1.2613)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,000	4.4889	4,725.03	4,488.85	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0623)	0.0000	1	(0.6307)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	600	4.4889	2,835.02	2,693.31	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0374)	0.0000	1	(0.3784)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	472.50	448.89	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,500	4.4889	7,087.55	6,733.28	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0935)	0.0000	1	(0.9460)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	600	4.4889	2,835.02	2,693.31	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0374)	0.0000	1	(0.3784)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	4,300	4.4889	20,317.64	19,302.07	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2681)	0.0000	1	(2.7118)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	6,900	4.4889	32,602.73	30,973.09	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4302)	0.0000	1	(4.3516)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	600	4.4889	2,835.02	2,693.31	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0374)	0.0000	1	(0.3784)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	1,400	4.4889	6,615.05	6,284.39	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0873)	0.0000	1	(0.8829)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	700	4.4889	3,307.52	3,142.20	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0436)	0.0000	1	(0.4415)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	5,900	4.4889	27,877.69	26,484.23	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3678)	0.0000	1	(3.7209)	02/07/2025
000963.ZK	01/08/2025	SDB3260123439	0	100	4.4889	472.50	448.89	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	33,600	4.5352	154,520.42	152,383.96	0.0000	4.3300	50.00	0.00	(18.5854)	(2.1164)	0.0000	1	(20.7018)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	13,100	4.5352	59,813.75	59,411.60	0.0000	4.3300	50.00	0.00	(7.1943)	(0.8252)	0.0000	1	(8.0194)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,700	4.5352	26,932.69	25,850.85	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3590)	0.0000	1	(3.5984)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	17,300	4.5352	81,743.07	78,459.60	0.0000	4.3300	50.00	0.00	(9.8319)	(1.0897)	0.0000	1	(10.9216)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	10,200	4.5352	48,195.34	46,259.42	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6425)	0.0000	1	(6.4393)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,400	4.5352	11,340.08	10,884.57	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1512)	0.0000	1	(1.5151)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,300	4.5352	10,867.58	10,431.05	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1449)	0.0000	1	(1.4520)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,500	4.5352	7,087.55	6,802.86	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0945)	0.0000	1	(0.9470)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	7,500	4.5352	35,437.75	34,014.28	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4724)	0.0000	1	(4.7348)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,900	4.5352	27,877.69	26,757.90	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3716)	0.0000	1	(3.7247)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	100	4.5352	472.50	453.52	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	3,900	4.5352	18,427.63	17,687.42	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2457)	0.0000	1	(2.4621)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,300	4.5352	25,042.67	24,036.76	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3338)	0.0000	1	(3.3459)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,500	4.5352	7,087.55	6,802.86	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0945)	0.0000	1	(0.9470)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	500	4.5352	2,362.52	2,267.62	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0315)	0.0000	1	(0.3157)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,200	4.5352	5,670.04	5,442.28	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0756)	0.0000	1	(0.7576)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	200	4.5352	945.01	907.05	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0126)	0.0000	1	(0.1263)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,100	4.5352	9,922.57	9,524.00	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1323)	0.0000	1	(1.3257)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,100	4.5352	9,922.57	9,524.00	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1323)	0.0000	1	(1.3257)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,400	4.5352	25,515.18	24,490.28	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3401)	0.0000	1	(3.4091)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,400	4.5352	6,615.05	6,349.33	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0882)	0.0000	1	(0.8838)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,400	4.5352	6,615.05	6,349.33	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0882)	0.0000	1	(0.8838)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	100	4.5352	472.50	453.52	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,200	4.5352	10,395.07	9,977.52	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1386)	0.0000	1	(1.3889)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	500	4.5352	2,362.52	2,267.62	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0315)	0.0000	1	(0.3157)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	400	4.5352	1,890.01	1,814.09	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0252)	0.0000	1	(0.2525)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,300	4.5352	10,867.58	10,431.05	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1449)	0.0000	1	(1.4520)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	4,400	4.5352	20,790.15	19,955.04	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2772)	0.0000	1	(2.7777)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	100	4.5352	472.50	453.52	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,600	4.5352	7,560.05	7,256.38	0.0000	4.3300	50.00	0.00	(0.9093)	(0.1008)	0.0000	1	(1.0101)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/07/2025	SDB3260123439	0	7,600	4.5352	35,910.25	34,467.80	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4787)	0.0000	1	(4.7979)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	200	4.5352	945.01	907.05	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0126)	0.0000	1	(0.1263)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,300	4.5352	6,142.54	5,895.81	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0819)	0.0000	1	(0.8207)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	400	4.5352	1,890.01	1,814.09	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0252)	0.0000	1	(0.2525)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,700	4.5352	26,932.69	25,850.85	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3590)	0.0000	1	(3.5984)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	800	4.5352	3,780.03	3,628.19	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0504)	0.0000	1	(0.5050)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	300	4.5352	1,417.51	1,360.57	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0189)	0.0000	1	(0.1894)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,700	4.5352	8,032.56	7,709.90	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1071)	0.0000	1	(1.0732)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,200	4.5352	24,570.17	23,583.23	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3275)	0.0000	1	(3.2828)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	3,900	4.5352	18,427.63	17,687.42	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2457)	0.0000	1	(2.4621)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	300	4.5352	1,417.51	1,360.57	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0189)	0.0000	1	(0.1894)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	2,000	4.5352	9,450.07	9,070.47	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1260)	0.0000	1	(1.2626)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,000	4.5352	4,725.03	4,535.24	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0630)	0.0000	1	(0.6313)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	600	4.5352	2,835.02	2,721.14	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0378)	0.0000	1	(0.3788)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	100	4.5352	472.50	453.52	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,500	4.5352	7,087.55	6,802.86	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0945)	0.0000	1	(0.9470)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	600	4.5352	2,835.02	2,721.14	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0378)	0.0000	1	(0.3788)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	4,300	4.5352	20,317.64	19,501.52	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2709)	0.0000	1	(2.7146)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	6,900	4.5352	32,602.73	31,293.14	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4346)	0.0000	1	(4.3560)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	600	4.5352	2,835.02	2,721.14	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0378)	0.0000	1	(0.3788)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	1,400	4.5352	6,615.05	6,349.33	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0882)	0.0000	1	(0.8838)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	700	4.5352	3,307.52	3,174.67	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0441)	0.0000	1	(0.4419)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	5,900	4.5352	27,877.69	26,757.90	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3716)	0.0000	1	(3.7247)	02/07/2025
000963.ZK	01/07/2025	SDB3260123439	0	100	4.5352	472.50	453.52	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0063)	0.0000	1	(0.0631)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,700	4.7250	26,932.69	26,932.69	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3741)	0.0000	1	(3.6135)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	17,300	4.7250	81,743.07	81,743.07	0.0000	4.3300	50.00	0.00	(9.8319)	(1.1353)	0.0000	1	(10.9672)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	10,200	4.7250	48,195.34	48,195.34	0.0000	4.3300	50.00	0.00	(5.7968)	(0.6694)	0.0000	1	(6.4662)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,400	4.7250	11,340.08	11,340.08	0.0000	4.3300	50.00	0.00	(1.3640)	(0.1575)	0.0000	1	(1.5215)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,300	4.7250	10,867.58	10,867.58	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1509)	0.0000	1	(1.4581)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,500	4.7250	7,087.55	7,087.55	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0984)	0.0000	1	(0.9509)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	7,500	4.7250	35,437.75	35,437.75	0.0000	4.3300	50.00	0.00	(4.2624)	(0.4922)	0.0000	1	(4.7546)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,900	4.7250	27,877.69	27,877.69	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3872)	0.0000	1	(3.7403)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	100	4.7250	472.50	472.50	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0634)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	3,900	4.7250	18,427.63	18,427.63	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2559)	0.0000	1	(2.4724)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,300	4.7250	25,042.67	25,042.67	0.0000	4.3300	50.00	0.00	(3.0121)	(0.3478)	0.0000	1	(3.3599)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,500	4.7250	7,087.55	7,087.55	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0984)	0.0000	1	(0.9509)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	500	4.7250	2,362.52	2,362.52	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0328)	0.0000	1	(0.3170)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,200	4.7250	5,670.04	5,670.04	0.0000	4.3300	50.00	0.00	(0.6820)	(0.0788)	0.0000	1	(0.7607)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	200	4.7250	945.01	945.01	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0131)	0.0000	1	(0.1268)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,100	4.7250	9,922.57	9,922.57	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1378)	0.0000	1	(1.3313)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,100	4.7250	9,922.57	9,922.57	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1378)	0.0000	1	(1.3313)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,400	4.7250	25,515.18	25,515.18	0.0000	4.3300	50.00	0.00	(3.0689)	(0.3544)	0.0000	1	(3.4233)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,400	4.7250	6,615.05	6,615.05	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0919)	0.0000	1	(0.8875)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,400	4.7250	6,615.05	6,615.05	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0919)	0.0000	1	(0.8875)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	100	4.7250	472.50	472.50	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0634)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,200	4.7250	10,395.07	10,395.07	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1444)	0.0000	1	(1.3947)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	500	4.7250	2,362.52	2,362.52	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0328)	0.0000	1	(0.3170)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	400	4.7250	1,890.01	1,890.01	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0263)	0.0000	1	(0.2536)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,300	4.7250	10,867.58	10,867.58	0.0000	4.3300	50.00	0.00	(1.3071)	(0.1509)	0.0000	1	(1.4581)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	4,400	4.7250	20,790.15	20,790.15	0.0000	4.3300	50.00	0.00	(2.5006)	(0.2888)	0.0000	1	(2.7893)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	100	4.7250	472.50	472.50	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0634)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,600	4.7250	7,560.05	7,560.05	0.0000	4.3300	50.00	0.00	(0.9093)	(0.1050)	0.0000	1	(1.0143)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	7,600	4.7250	35,910.25	35,910.25	0.0000	4.3300	50.00	0.00	(4.3192)	(0.4988)	0.0000	1	(4.8180)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000963.ZK	01/06/2025	SDB3260123439	0	200	4.7250	945.01	945.01	0.0000	4.3300	50.00	0.00	(0.1137)	(0.0131)	0.0000	1	(0.1268)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,300	4.7250	6,142.54	6,142.54	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0853)	0.0000	1	(0.8241)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	400	4.7250	1,890.01	1,890.01	0.0000	4.3300	50.00	0.00	(0.2273)	(0.0283)	0.0000	1	(0.2536)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,700	4.7250	26,932.69	26,932.69	0.0000	4.3300	50.00	0.00	(3.2394)	(0.3741)	0.0000	1	(3.6135)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	800	4.7250	3,780.03	3,780.03	0.0000	4.3300	50.00	0.00	(0.4547)	(0.0525)	0.0000	1	(0.5072)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	300	4.7250	1,417.51	1,417.51	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0197)	0.0000	1	(0.1902)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,700	4.7250	8,032.56	8,032.56	0.0000	4.3300	50.00	0.00	(0.9661)	(0.1116)	0.0000	1	(1.0777)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,200	4.7250	24,570.17	24,570.17	0.0000	4.3300	50.00	0.00	(2.9552)	(0.3413)	0.0000	1	(3.2965)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	3,900	4.7250	18,427.63	18,427.63	0.0000	4.3300	50.00	0.00	(2.2164)	(0.2559)	0.0000	1	(2.4724)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	300	4.7250	1,417.51	1,417.51	0.0000	4.3300	50.00	0.00	(0.1705)	(0.0197)	0.0000	1	(0.1902)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	2,000	4.7250	9,450.07	9,450.07	0.0000	4.3300	50.00	0.00	(1.1366)	(0.1313)	0.0000	1	(1.2679)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,000	4.7250	4,725.03	4,725.03	0.0000	4.3300	50.00	0.00	(0.5683)	(0.0656)	0.0000	1	(0.6339)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	600	4.7250	2,835.02	2,835.02	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0394)	0.0000	1	(0.3804)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	100	4.7250	472.50	472.50	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0634)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,500	4.7250	7,087.55	7,087.55	0.0000	4.3300	50.00	0.00	(0.8525)	(0.0984)	0.0000	1	(0.9509)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	600	4.7250	2,835.02	2,835.02	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0394)	0.0000	1	(0.3804)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	4,300	4.7250	20,317.64	20,317.64	0.0000	4.3300	50.00	0.00	(2.4438)	(0.2822)	0.0000	1	(2.7260)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	6,900	4.7250	32,602.73	32,602.73	0.0000	4.3300	50.00	0.00	(3.9214)	(0.4528)	0.0000	1	(4.3742)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	600	4.7250	2,835.02	2,835.02	0.0000	4.3300	50.00	0.00	(0.3410)	(0.0394)	0.0000	1	(0.3804)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	1,400	4.7250	6,615.05	6,615.05	0.0000	4.3300	50.00	0.00	(0.7956)	(0.0919)	0.0000	1	(0.8875)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	700	4.7250	3,307.52	3,307.52	0.0000	4.3300	50.00	0.00	(0.3978)	(0.0459)	0.0000	1	(0.4438)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	5,900	4.7250	27,877.69	27,877.69	0.0000	4.3300	50.00	0.00	(3.3531)	(0.3872)	0.0000	1	(3.7403)	02/07/2025
000963.ZK	01/06/2025	SDB3260123439	0	100	4.7250	472.50	472.50	0.0000	4.3300	50.00	0.00	(0.0568)	(0.0066)	0.0000	1	(0.0634)	02/07/2025
TOTAL HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,575.2290)	(172.5195)	0.0000		(1,747.7485)	
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
300979.ZK	01/17/2025	SDB3260122977	0	100	10.0658	1,074.06	1,006.58	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0140)	0.0000	1	(0.1432)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	400	10.0658	4,296.23	4,026.32	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0559)	0.0000	1	(0.5727)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	1,100	10.0658	11,814.63	11,072.39	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1538)	0.0000	1	(1.5748)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	400	10.0658	4,296.23	4,026.32	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0559)	0.0000	1	(0.5727)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	2,000	10.0658	21,481.15	20,131.62	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2796)	0.0000	1	(2.8633)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	300	10.0658	3,222.17	3,019.74	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0419)	0.0000	1	(0.4295)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	300	10.0658	3,222.17	3,019.74	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0419)	0.0000	1	(0.4295)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	200	10.0658	2,148.11	2,013.16	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0280)	0.0000	1	(0.2863)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	400	10.0658	4,296.23	4,026.32	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0559)	0.0000	1	(0.5727)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	300	10.0658	3,222.17	3,019.74	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0419)	0.0000	1	(0.4295)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	300	10.0658	3,222.17	3,019.74	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0419)	0.0000	1	(0.4295)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	1,600	10.0658	17,184.92	16,105.30	0.0000	4.3300	50.00	0.00	(2.0670)	(0.2237)	0.0000	1	(2.2906)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	400	10.0658	4,296.23	4,026.32	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0559)	0.0000	1	(0.5727)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	400	10.0658	4,296.23	4,026.32	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0559)	0.0000	1	(0.5727)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	300	10.0658	3,222.17	3,019.74	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0419)	0.0000	1	(0.4295)	02/07/2025
300979.ZK	01/17/2025	SDB3260122977	0	1,200	10.0658	12,888.69	12,078.97	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1678)	0.0000	1	(1.7180)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	100	10.0899	1,074.06	1,008.99	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0140)	0.0000	1	(0.1432)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	400	10.0899	4,296.23	4,035.95	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0561)	0.0000	1	(0.5728)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	1,100	10.0899	11,814.63	11,098.87	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1542)	0.0000	1	(1.5752)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	400	10.0899	4,296.23	4,035.95	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0561)	0.0000	1	(0.5728)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	2,000	10.0899	21,481.15	20,179.77	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2803)	0.0000	1	(2.8640)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	300	10.0899	3,222.17	3,026.97	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0420)	0.0000	1	(0.4296)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	300	10.0899	3,222.17	3,026.97	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0420)	0.0000	1	(0.4296)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	200	10.0899	2,148.11	2,017.98	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0280)	0.0000	1	(0.2864)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	400	10.0899	4,296.23	4,035.95	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0561)	0.0000	1	(0.5728)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	300	10.0899	3,222.17	3,026.97	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0420)	0.0000	1	(0.4296)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	300	10.0899	3,222.17	3,026.97	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0420)	0.0000	1	(0.4296)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300979.ZK	01/16/2025	SDB3260122977	0	1,900	10.0899	20,407.09	19,170.78	0.0000	4.3300	50.00	0.00	(2.4545)	(0.2663)	0.0000	1	(2.7208)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	400	10.0899	4,296.23	4,035.95	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0561)	0.0000	1	(0.5728)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	400	10.0899	4,296.23	4,035.95	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0561)	0.0000	1	(0.5728)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	300	10.0899	3,222.17	3,026.97	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0420)	0.0000	1	(0.4296)	02/07/2025
300979.ZK	01/16/2025	SDB3260122977	0	1,200	10.0899	12,888.69	12,107.86	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1682)	0.0000	1	(1.7184)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	100	10.1756	1,074.06	1,017.56	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0141)	0.0000	1	(0.1433)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	400	10.1756	4,296.23	4,070.24	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0565)	0.0000	1	(0.5733)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	1,100	10.1756	11,814.63	11,193.16	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1555)	0.0000	1	(1.5765)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	400	10.1756	4,296.23	4,070.24	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0565)	0.0000	1	(0.5733)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	2,000	10.1756	21,481.15	20,351.20	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2827)	0.0000	1	(2.8664)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	300	10.1756	3,222.17	3,052.68	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0424)	0.0000	1	(0.4300)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	300	10.1756	3,222.17	3,052.68	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0424)	0.0000	1	(0.4300)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	200	10.1756	2,148.11	2,035.12	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0283)	0.0000	1	(0.2866)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	400	10.1756	4,296.23	4,070.24	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0565)	0.0000	1	(0.5733)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	300	10.1756	3,222.17	3,052.68	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0424)	0.0000	1	(0.4300)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	300	10.1756	3,222.17	3,052.68	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0424)	0.0000	1	(0.4300)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	1,500	10.1756	16,110.86	15,263.40	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2120)	0.0000	1	(2.1498)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	2,200	10.1756	23,629.26	22,386.32	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3109)	0.0000	1	(3.1530)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	400	10.1756	4,296.23	4,070.24	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0565)	0.0000	1	(0.5733)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	400	10.1756	4,296.23	4,070.24	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0565)	0.0000	1	(0.5733)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	300	10.1756	3,222.17	3,052.68	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0424)	0.0000	1	(0.4300)	02/07/2025
300979.ZK	01/15/2025	SDB3260122977	0	1,200	10.1756	12,888.69	12,210.72	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1696)	0.0000	1	(1.7198)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	100	10.5746	1,074.06	1,057.46	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0147)	0.0000	1	(0.1439)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	400	10.5746	4,296.23	4,229.83	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0587)	0.0000	1	(0.5755)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	1,100	10.5746	11,814.63	11,632.03	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1616)	0.0000	1	(1.5826)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	400	10.5746	4,296.23	4,229.83	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0587)	0.0000	1	(0.5755)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	2,000	10.5746	21,481.15	21,149.15	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2937)	0.0000	1	(2.8774)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	300	10.5746	3,222.17	3,172.37	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0441)	0.0000	1	(0.4316)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	300	10.5746	3,222.17	3,172.37	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0441)	0.0000	1	(0.4316)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	200	10.5746	2,148.11	2,114.91	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0294)	0.0000	1	(0.2877)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	400	10.5746	4,296.23	4,229.83	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0587)	0.0000	1	(0.5755)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	300	10.5746	3,222.17	3,172.37	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0441)	0.0000	1	(0.4316)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	300	10.5746	3,222.17	3,172.37	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0441)	0.0000	1	(0.4316)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	1,500	10.5746	16,110.86	15,861.86	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2203)	0.0000	1	(2.1581)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	2,200	10.5746	23,629.26	23,264.07	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3231)	0.0000	1	(3.1652)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	400	10.5746	4,296.23	4,229.83	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0587)	0.0000	1	(0.5755)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	400	10.5746	4,296.23	4,229.83	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0587)	0.0000	1	(0.5755)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	300	10.5746	3,222.17	3,172.37	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0441)	0.0000	1	(0.4316)	02/07/2025
300979.ZK	01/14/2025	SDB3260122977	0	1,200	10.5746	12,888.69	12,689.49	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1762)	0.0000	1	(1.7265)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	100	10.7984	1,074.06	1,079.84	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0150)	0.0000	1	(0.1442)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	400	10.7984	4,296.23	4,319.35	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0600)	0.0000	1	(0.5767)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	1,100	10.7984	11,814.63	11,878.22	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1650)	0.0000	1	(1.5860)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	400	10.7984	4,296.23	4,319.35	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0600)	0.0000	1	(0.5767)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	2,000	10.7984	21,481.15	21,596.76	0.0000	4.3300	50.00	0.00	(2.5837)	(0.3000)	0.0000	1	(2.8837)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	300	10.7984	3,222.17	3,239.51	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0450)	0.0000	1	(0.4325)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	300	10.7984	3,222.17	3,239.51	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0450)	0.0000	1	(0.4325)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	200	10.7984	2,148.11	2,159.68	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0300)	0.0000	1	(0.2884)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	400	10.7984	4,296.23	4,319.35	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0600)	0.0000	1	(0.5767)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	300	10.7984	3,222.17	3,239.51	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0450)	0.0000	1	(0.4325)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	300	10.7984	3,222.17	3,239.51	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0450)	0.0000	1	(0.4325)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	1,500	10.7984	16,110.86	16,197.57	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2250)	0.0000	1	(2.1627)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	2,200	10.7984	23,629.26	23,756.43	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3300)	0.0000	1	(3.1720)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	400	10.7984	4,296.23	4,319.35	0.0000	4.3300	50.0							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300979.ZK	01/13/2025	SDB3260122977	0	400	10.7984	4,296.23	4,319.35	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0600)	0.0000	1	(0.5767)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	300	10.7984	3,222.17	3,239.51	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0450)	0.0000	1	(0.4325)	02/07/2025
300979.ZK	01/13/2025	SDB3260122977	0	1,200	10.7984	12,888.69	12,958.05	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1800)	0.0000	1	(1.7302)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	100	10.3266	1,074.06	1,032.66	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	3	(0.4306)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	400	10.3266	4,296.23	4,130.64	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1721)	0.0000	3	(1.7223)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	1,100	10.3266	11,814.63	11,359.25	0.0000	4.3300	50.00	0.00	(4.2631)	(0.4733)	0.0000	3	(4.7364)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	400	10.3266	4,296.23	4,130.64	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1721)	0.0000	3	(1.7223)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	2,000	10.3266	21,481.15	20,653.18	0.0000	4.3300	50.00	0.00	(7.7511)	(0.8605)	0.0000	3	(8.6117)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	300	10.3266	3,222.17	3,097.98	0.0000	4.3300	50.00	0.00	(1.1627)	(0.1291)	0.0000	3	(1.2917)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	300	10.3266	3,222.17	3,097.98	0.0000	4.3300	50.00	0.00	(1.1627)	(0.1291)	0.0000	3	(1.2917)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	200	10.3266	2,148.11	2,065.32	0.0000	4.3300	50.00	0.00	(0.7751)	(0.0861)	0.0000	3	(0.8612)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	400	10.3266	4,296.23	4,130.64	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1721)	0.0000	3	(1.7223)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	300	10.3266	3,222.17	3,097.98	0.0000	4.3300	50.00	0.00	(1.1627)	(0.1291)	0.0000	3	(1.2917)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	300	10.3266	3,222.17	3,097.98	0.0000	4.3300	50.00	0.00	(1.1627)	(0.1291)	0.0000	3	(1.2917)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	1,500	10.3266	16,110.86	15,489.89	0.0000	4.3300	50.00	0.00	(5.8133)	(0.6454)	0.0000	3	(6.4587)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	2,200	10.3266	23,629.26	22,718.50	0.0000	4.3300	50.00	0.00	(8.5262)	(0.9466)	0.0000	3	(9.4728)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	400	10.3266	4,296.23	4,130.64	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1721)	0.0000	3	(1.7223)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	400	10.3266	4,296.23	4,130.64	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1721)	0.0000	3	(1.7223)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	300	10.3266	3,222.17	3,097.98	0.0000	4.3300	50.00	0.00	(1.1627)	(0.1291)	0.0000	3	(1.2917)	02/07/2025
300979.ZK	01/10/2025	SDB3260122977	0	1,200	10.3266	12,888.69	12,391.91	0.0000	4.3300	50.00	0.00	(4.6507)	(0.5163)	0.0000	3	(5.1670)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	100	10.3181	1,074.06	1,031.81	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0143)	0.0000	1	(0.1435)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	400	10.3181	4,296.23	4,127.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0573)	0.0000	1	(0.5741)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	1,100	10.3181	11,814.63	11,349.87	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1576)	0.0000	1	(1.5787)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	400	10.3181	4,296.23	4,127.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0573)	0.0000	1	(0.5741)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	2,000	10.3181	21,481.15	20,636.13	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2866)	0.0000	1	(2.8703)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	300	10.3181	3,222.17	3,095.42	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	1	(0.4305)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	300	10.3181	3,222.17	3,095.42	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	1	(0.4305)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	200	10.3181	2,148.11	2,063.61	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0287)	0.0000	1	(0.2870)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	400	10.3181	4,296.23	4,127.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0573)	0.0000	1	(0.5741)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	300	10.3181	3,222.17	3,095.42	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	1	(0.4305)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	300	10.3181	3,222.17	3,095.42	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	1	(0.4305)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	1,500	10.3181	16,110.86	15,477.10	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2150)	0.0000	1	(2.1527)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	2,200	10.3181	23,629.26	22,699.74	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3153)	0.0000	1	(3.1573)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	400	10.3181	4,296.23	4,127.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0573)	0.0000	1	(0.5741)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	400	10.3181	4,296.23	4,127.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0573)	0.0000	1	(0.5741)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	300	10.3181	3,222.17	3,095.42	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0430)	0.0000	1	(0.4305)	02/07/2025
300979.ZK	01/09/2025	SDB3260122977	0	1,200	10.3181	12,888.69	12,381.68	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1720)	0.0000	1	(1.7222)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	100	10.3504	1,074.06	1,035.04	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0144)	0.0000	1	(0.1436)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	400	10.3504	4,296.23	4,140.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0575)	0.0000	1	(0.5742)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	1,100	10.3504	11,814.63	11,385.44	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1581)	0.0000	1	(1.5792)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	400	10.3504	4,296.23	4,140.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0575)	0.0000	1	(0.5742)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	2,000	10.3504	21,481.15	20,700.80	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2875)	0.0000	1	(2.8712)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	300	10.3504	3,222.17	3,105.12	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0431)	0.0000	1	(0.4307)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	300	10.3504	3,222.17	3,105.12	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0431)	0.0000	1	(0.4307)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	200	10.3504	2,148.11	2,070.08	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0288)	0.0000	1	(0.2871)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	400	10.3504	4,296.23	4,140.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0575)	0.0000	1	(0.5742)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	300	10.3504	3,222.17	3,105.12	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0431)	0.0000	1	(0.4307)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	300	10.3504	3,222.17	3,105.12	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0431)	0.0000	1	(0.4307)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	1,500	10.3504	16,110.86	15,525.60	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2156)	0.0000	1	(2.1534)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	2,200	10.3504	23,629.26	22,770.88	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3163)	0.0000	1	(3.1583)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	400	10.3504	4,296.23	4,140.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0575)	0.0000	1	(0.5742)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	400	10.3504	4,296.23	4,140.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0575)	0.0000	1	(0.5742)	02/07/2025
300979.ZK	01/08/2025	SDB3260122977	0	300	10.3504	3,222.17	3,105.12	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0431)	0.0000	1	(0.4307)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300979.ZK	01/08/2025	SDB3260122977	0	1,200	10.3504	12,888.69	12,420.48	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1725)	0.0000	1	(1.7227)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	100	10.6269	1,074.06	1,062.69	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0148)	0.0000	1	(0.1439)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	400	10.6269	4,296.23	4,250.74	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0590)	0.0000	1	(0.5758)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	1,100	10.6269	11,814.63	11,689.54	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1624)	0.0000	1	(1.5834)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	400	10.6269	4,296.23	4,250.74	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0590)	0.0000	1	(0.5758)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	2,000	10.6269	21,481.15	21,253.72	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2952)	0.0000	1	(2.8789)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	300	10.6269	3,222.17	3,188.06	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0443)	0.0000	1	(0.4318)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	300	10.6269	3,222.17	3,188.06	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0443)	0.0000	1	(0.4318)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	200	10.6269	2,148.11	2,125.37	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0295)	0.0000	1	(0.2879)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	400	10.6269	4,296.23	4,250.74	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0590)	0.0000	1	(0.5758)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	300	10.6269	3,222.17	3,188.06	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0443)	0.0000	1	(0.4318)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	300	10.6269	3,222.17	3,188.06	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0443)	0.0000	1	(0.4318)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	1,500	10.6269	16,110.86	15,940.29	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2214)	0.0000	1	(2.1592)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	2,200	10.6269	23,629.26	23,379.09	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3247)	0.0000	1	(3.1668)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	400	10.6269	4,296.23	4,250.74	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0590)	0.0000	1	(0.5758)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	400	10.6269	4,296.23	4,250.74	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0590)	0.0000	1	(0.5758)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	300	10.6269	3,222.17	3,188.06	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0443)	0.0000	1	(0.4318)	02/07/2025
300979.ZK	01/07/2025	SDB3260122977	0	1,200	10.6269	12,888.69	12,752.23	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1771)	0.0000	1	(1.7273)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	100	10.7406	1,074.06	1,074.06	0.0000	4.3300	50.00	0.00	(0.1292)	(0.0149)	0.0000	1	(0.1441)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	400	10.7406	4,296.23	4,296.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	1,100	10.7406	11,814.63	11,814.63	0.0000	4.3300	50.00	0.00	(1.4210)	(0.1641)	0.0000	1	(1.5851)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	400	10.7406	4,296.23	4,296.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	2,000	10.7406	21,481.15	21,481.15	0.0000	4.3300	50.00	0.00	(2.5837)	(0.2983)	0.0000	1	(2.8821)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	300	10.7406	3,222.17	3,222.17	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0448)	0.0000	1	(0.4323)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	300	10.7406	3,222.17	3,222.17	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0448)	0.0000	1	(0.4323)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	200	10.7406	2,148.11	2,148.11	0.0000	4.3300	50.00	0.00	(0.2584)	(0.0298)	0.0000	1	(0.2882)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	400	10.7406	4,296.23	4,296.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	300	10.7406	3,222.17	3,222.17	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0448)	0.0000	1	(0.4323)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	300	10.7406	3,222.17	3,222.17	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0448)	0.0000	1	(0.4323)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	1,500	10.7406	16,110.86	16,110.86	0.0000	4.3300	50.00	0.00	(1.9378)	(0.2238)	0.0000	1	(2.1615)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	2,200	10.7406	23,629.26	23,629.26	0.0000	4.3300	50.00	0.00	(2.8421)	(0.3282)	0.0000	1	(3.1703)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	400	10.7406	4,296.23	4,296.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	400	10.7406	4,296.23	4,296.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	300	10.7406	3,222.17	3,222.17	0.0000	4.3300	50.00	0.00	(0.3876)	(0.0448)	0.0000	1	(0.4323)	02/07/2025
300979.ZK	01/06/2025	SDB3260122977	0	1,200	10.7406	12,888.69	12,888.69	0.0000	4.3300	50.00	0.00	(1.5502)	(0.1790)	0.0000	1	(1.7292)	02/07/2025
TOTAL HUALI INDUSTRIAL GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(177.8881)	(19.8944)	0.0000		(197.7824)	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND																	
600025.SH	01/17/2025	SDB3260123474	0	100	1.2291	126.10	122.91	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	7,800	1.2291	10,019.04	9,587.23	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1332)	0.0000	1	(1.3382)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	1,900	1.2291	2,438.74	2,335.35	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0324)	0.0000	1	(0.3258)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	50,600	1.2291	65,714.27	62,194.08	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8638)	0.0000	1	(8.7678)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	1,500	1.2291	1,948.05	1,843.70	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0256)	0.0000	1	(0.2599)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	30,900	1.2291	40,129.86	37,980.18	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5275)	0.0000	1	(5.3542)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	200	1.2291	259.74	245.83	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	36,500	1.2291	47,402.59	44,863.32	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6231)	0.0000	1	(6.3246)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	2,700	1.2291	3,506.49	3,318.66	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0461)	0.0000	1	(0.4678)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	9,900	1.2291	12,857.14	12,168.41	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1690)	0.0000	1	(1.7154)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	3,900	1.2291	5,064.93	4,793.61	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0666)	0.0000	1	(0.6758)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	5,900	1.2291	7,662.34	7,251.88	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1007)	0.0000	1	(1.0223)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	2,500	1.2291	3,246.75	3,072.83	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0427)	0.0000	1	(0.4332)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	5,600	1.2291	7,272.73	6,883.14	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0956)	0.0000	1	(0.9703)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	18,600	1.2291	24,155.84	22,861.86	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3175)	0.0000	1	(3.2229)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600025.SH	01/17/2025	SDB3260123474	0	29,400	1.2291	38,181.81	36,136.48	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5019)	0.0000	1	(5.0943)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	900	1.2291	1,168.83	1,106.22	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0154)	0.0000	1	(0.1559)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	1,400	1.2291	1,818.18	1,720.78	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0239)	0.0000	1	(0.2426)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	23,500	1.2291	30,519.47	28,884.60	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4012)	0.0000	1	(4.0720)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	14,300	1.2291	18,571.42	17,576.59	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2441)	0.0000	1	(2.4778)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	1,500	1.2291	1,948.05	1,843.70	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0256)	0.0000	1	(0.2599)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	100,800	1.2291	130,909.06	123,896.51	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7208)	0.0000	1	(17.4662)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	30,400	1.2291	39,480.51	37,365.61	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5190)	0.0000	1	(5.2676)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	21,900	1.2291	28,441.55	26,917.99	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3739)	0.0000	1	(3.7947)	02/07/2025
600025.SH	01/17/2025	SDB3260123474	0	26,700	1.2291	34,675.32	32,817.82	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4558)	0.0000	1	(4.6265)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	100	1.2116	126.10	121.16	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	7,800	1.2116	10,019.04	9,450.50	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1313)	0.0000	1	(1.3363)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	1,900	1.2116	2,438.74	2,302.04	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0320)	0.0000	1	(0.3253)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	50,600	1.2116	65,714.27	61,307.06	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8515)	0.0000	1	(8.7555)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	1,500	1.2116	1,948.05	1,817.40	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0252)	0.0000	1	(0.2595)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	30,900	1.2116	40,129.86	37,438.50	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5200)	0.0000	1	(5.3467)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	200	1.2116	259.74	242.32	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0346)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	36,500	1.2116	47,402.59	44,223.47	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6142)	0.0000	1	(6.3157)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	2,700	1.2116	3,506.49	3,271.33	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0454)	0.0000	1	(0.4672)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	9,900	1.2116	12,857.14	11,994.86	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1666)	0.0000	1	(1.7130)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	3,900	1.2116	5,064.93	4,725.25	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0656)	0.0000	1	(0.6748)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	5,900	1.2116	7,662.34	7,148.45	0.0000	4.3300	50.00	0.00	(0.9216)	(0.0993)	0.0000	1	(1.0209)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	2,500	1.2116	3,246.75	3,029.01	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0421)	0.0000	1	(0.4326)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	5,600	1.2116	7,272.73	6,784.97	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0942)	0.0000	1	(0.9690)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	18,600	1.2116	24,155.84	22,535.80	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3130)	0.0000	1	(3.2184)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	29,400	1.2116	38,181.81	35,621.10	0.0000	4.3300	50.00	0.00	(4.5924)	(0.4947)	0.0000	1	(5.0872)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	900	1.2116	1,168.83	1,090.44	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0151)	0.0000	1	(0.1557)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	1,400	1.2116	1,818.18	1,696.24	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0236)	0.0000	1	(0.2422)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	23,500	1.2116	30,519.47	28,472.65	0.0000	4.3300	50.00	0.00	(3.6708)	(0.3955)	0.0000	1	(4.0663)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	14,300	1.2116	18,571.42	17,325.91	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2406)	0.0000	1	(2.4744)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	1,500	1.2116	1,948.05	1,817.40	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0252)	0.0000	1	(0.2595)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	100,800	1.2116	130,909.06	122,129.48	0.0000	4.3300	50.00	0.00	(15.7455)	(1.6962)	0.0000	1	(17.4417)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	30,400	1.2116	39,480.51	36,832.70	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5116)	0.0000	1	(5.2602)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	21,900	1.2116	28,441.55	26,534.08	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3685)	0.0000	1	(3.7894)	02/07/2025
600025.SH	01/16/2025	SDB3260123474	0	26,700	1.2116	34,675.32	32,349.77	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4493)	0.0000	1	(4.6200)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	100	1.2169	126.10	121.69	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	7,800	1.2169	10,019.04	9,491.70	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1318)	0.0000	1	(1.3369)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	1,900	1.2169	2,438.74	2,312.08	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0321)	0.0000	1	(0.3254)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	50,600	1.2169	65,714.27	61,574.33	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8552)	0.0000	1	(8.7592)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	1,500	1.2169	1,948.05	1,825.33	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0254)	0.0000	1	(0.2597)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	30,900	1.2169	40,129.86	37,601.72	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5222)	0.0000	1	(5.3490)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	200	1.2169	259.74	243.38	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0346)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	36,500	1.2169	47,402.59	44,416.27	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6169)	0.0000	1	(6.3184)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	2,700	1.2169	3,506.49	3,285.59	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0456)	0.0000	1	(0.4674)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	9,900	1.2169	12,857.14	12,047.15	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1673)	0.0000	1	(1.7137)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	3,900	1.2169	5,064.93	4,745.85	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0659)	0.0000	1	(0.6751)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	5,900	1.2169	7,662.34	7,179.62	0.0000	4.3300	50.00	0.00	(0.9216)	(0.0997)	0.0000	1	(1.0213)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	2,500	1.2169	3,246.75	3,042.21	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0423)	0.0000	1	(0.4328)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	5,600	1.2169	7,272.73	6,814.55	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0946)	0.0000	1	(0.9694)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	18,600	1.2169	24,155.84	22,634.04	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3144)	0.0000	1	(3.2198)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	29,400	1.2169	38,181.81	35,776.39	0.0000	4.3300	50.00	0.00	(4.5924)	(0.4969)	0.0000	1	(5.0893)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	900	1.2169	1,168.83	1,095.20	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0152)	0.0000	1	(0.1558)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	1,400	1.2169	1,818.18	1,703.64	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0237)	0.0000	1	(0.2423)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600025.SH	01/15/2025	SDB3260123474	0	23,500	1.2169	30,519.47	28,596.77	0.0000	4.3300	50.00	0.00	(3.6708)	(0.3972)	0.0000	1	(4.0680)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	14,300	1.2169	18,571.42	17,401.44	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2417)	0.0000	1	(2.4754)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	1,500	1.2169	1,948.05	1,825.33	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0254)	0.0000	1	(0.2597)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	100,800	1.2169	130,909.06	122,661.91	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7036)	0.0000	1	(17.4491)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	30,400	1.2169	39,480.51	36,993.27	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5138)	0.0000	1	(5.2624)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	21,900	1.2169	28,441.55	26,649.76	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3701)	0.0000	1	(3.7910)	02/07/2025
600025.SH	01/15/2025	SDB3260123474	0	26,700	1.2169	34,675.32	32,490.80	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4513)	0.0000	1	(4.6219)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	100	1.2312	126.10	123.12	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	7,800	1.2312	10,019.04	9,603.24	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1334)	0.0000	1	(1.3384)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	1,900	1.2312	2,438.74	2,339.25	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0325)	0.0000	1	(0.3258)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	50,600	1.2312	65,714.27	62,297.91	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8652)	0.0000	1	(8.7692)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	1,500	1.2312	1,948.05	1,846.78	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0256)	0.0000	1	(0.2600)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	30,900	1.2312	40,129.86	38,043.59	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5284)	0.0000	1	(5.3551)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	200	1.2312	259.74	246.24	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	36,500	1.2312	47,402.59	44,938.22	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6241)	0.0000	1	(6.3256)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	2,700	1.2312	3,506.49	3,324.20	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0462)	0.0000	1	(0.4679)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	9,900	1.2312	12,857.14	12,188.72	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1693)	0.0000	1	(1.7157)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	3,900	1.2312	5,064.93	4,801.62	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0667)	0.0000	1	(0.6759)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	5,900	1.2312	7,662.34	7,263.99	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1009)	0.0000	1	(1.0225)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	2,500	1.2312	3,246.75	3,077.96	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0427)	0.0000	1	(0.4333)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	5,600	1.2312	7,272.73	6,894.63	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0958)	0.0000	1	(0.9705)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	18,600	1.2312	24,155.84	22,900.02	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3181)	0.0000	1	(3.2235)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	29,400	1.2312	38,181.81	36,196.81	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5027)	0.0000	1	(5.0952)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	900	1.2312	1,168.83	1,108.07	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0154)	0.0000	1	(0.1560)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	1,400	1.2312	1,818.18	1,723.66	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0239)	0.0000	1	(0.2426)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	23,500	1.2312	30,519.47	28,932.82	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4018)	0.0000	1	(4.0727)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	14,300	1.2312	18,571.42	17,605.93	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2445)	0.0000	1	(2.4783)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	1,500	1.2312	1,948.05	1,846.78	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0256)	0.0000	1	(0.2600)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	100,800	1.2312	130,909.06	124,103.35	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7237)	0.0000	1	(17.4691)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	30,400	1.2312	39,480.51	37,427.99	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5198)	0.0000	1	(5.2685)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	21,900	1.2312	28,441.55	26,962.93	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3745)	0.0000	1	(3.7954)	02/07/2025
600025.SH	01/14/2025	SDB3260123474	0	26,700	1.2312	34,675.32	32,872.61	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4566)	0.0000	1	(4.6272)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	100	1.2508	126.10	125.08	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	7,800	1.2508	10,019.04	9,756.11	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1355)	0.0000	1	(1.3406)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	1,900	1.2508	2,438.74	2,376.49	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0330)	0.0000	1	(0.3263)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	50,600	1.2508	65,714.27	63,289.62	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8790)	0.0000	1	(8.7830)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	1,500	1.2508	1,948.05	1,876.17	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0261)	0.0000	1	(0.2604)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	30,900	1.2508	40,129.86	38,649.19	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5368)	0.0000	1	(5.3635)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	200	1.2508	259.74	250.16	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	36,500	1.2508	47,402.59	45,653.58	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6341)	0.0000	1	(6.3356)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	2,700	1.2508	3,506.49	3,377.11	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0469)	0.0000	1	(0.4687)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	9,900	1.2508	12,857.14	12,382.75	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1720)	0.0000	1	(1.7184)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	3,900	1.2508	5,064.93	4,878.05	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0678)	0.0000	1	(0.6769)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	5,900	1.2508	7,662.34	7,379.62	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1025)	0.0000	1	(1.0241)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	2,500	1.2508	3,246.75	3,126.96	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0434)	0.0000	1	(0.4339)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	5,600	1.2508	7,272.73	7,004.38	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0973)	0.0000	1	(0.9720)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	18,600	1.2508	24,155.84	23,264.56	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3231)	0.0000	1	(3.2285)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	29,400	1.2508	38,181.81	36,773.02	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5107)	0.0000	1	(5.1032)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	900	1.2508	1,168.83	1,125.70	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0156)	0.0000	1	(0.1562)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	1,400	1.2508	1,818.18	1,751.10	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0243)	0.0000	1	(0.2430)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	23,500	1.2508	30,519.47	29,393.40	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4082)	0.0000	1	(4.0791)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	14,300	1.2508	18,571.42	17,886.20	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2484)	0.0000	1	(2.4821)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	1,500	1.2508	1,948.05	1,876.17	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0261)	0.0000	1	(0.2604)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600025.SH	01/13/2025	SDB3260123474	0	100,800	1.2508	130,909.06	126,078.93	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7511)	0.0000	1	(17.4965)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	30,400	1.2508	39,480.51	38,023.80	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5281)	0.0000	1	(5.2767)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	21,900	1.2508	28,441.55	27,392.15	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3804)	0.0000	1	(3.8013)	02/07/2025
600025.SH	01/13/2025	SDB3260123474	0	26,700	1.2508	34,675.32	33,395.91	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4638)	0.0000	1	(4.6345)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	100	1.2445	126.10	124.45	0.0000	4.3300	50.00	0.00	(0.0455)	(0.0052)	0.0000	3	(0.0507)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	7,800	1.2445	10,019.04	9,706.94	0.0000	4.3300	50.00	0.00	(3.6152)	(0.4045)	0.0000	3	(4.0197)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	1,900	1.2445	2,438.74	2,364.51	0.0000	4.3300	50.00	0.00	(0.8800)	(0.0985)	0.0000	3	(0.9785)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	50,600	1.2445	65,714.27	62,970.69	0.0000	4.3300	50.00	0.00	(23.7119)	(2.6238)	0.0000	3	(26.3357)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	1,500	1.2445	1,948.05	1,866.72	0.0000	4.3300	50.00	0.00	(0.7029)	(0.0778)	0.0000	3	(0.7807)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	30,900	1.2445	40,129.86	38,454.43	0.0000	4.3300	50.00	0.00	(14.4802)	(1.6023)	0.0000	3	(16.0825)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	200	1.2445	259.74	248.90	0.0000	4.3300	50.00	0.00	(0.0937)	(0.0104)	0.0000	3	(0.1041)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	36,500	1.2445	47,402.59	45,423.52	0.0000	4.3300	50.00	0.00	(17.1044)	(1.8926)	0.0000	3	(18.9971)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	2,700	1.2445	3,506.49	3,360.10	0.0000	4.3300	50.00	0.00	(1.2653)	(0.1400)	0.0000	3	(1.4053)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	9,900	1.2445	12,857.14	12,320.35	0.0000	4.3300	50.00	0.00	(4.6393)	(0.5133)	0.0000	3	(5.1526)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	3,900	1.2445	5,064.93	4,853.47	0.0000	4.3300	50.00	0.00	(1.8276)	(0.2022)	0.0000	3	(2.0298)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	5,900	1.2445	7,662.34	7,342.43	0.0000	4.3300	50.00	0.00	(2.7648)	(0.3059)	0.0000	3	(3.0708)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	2,500	1.2445	3,246.75	3,111.20	0.0000	4.3300	50.00	0.00	(1.1715)	(0.1296)	0.0000	3	(1.3012)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	5,600	1.2445	7,272.73	6,969.09	0.0000	4.3300	50.00	0.00	(2.6242)	(0.2904)	0.0000	3	(2.9146)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	18,600	1.2445	24,155.84	23,147.33	0.0000	4.3300	50.00	0.00	(8.7162)	(0.9645)	0.0000	3	(9.6807)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	29,400	1.2445	38,181.81	36,587.71	0.0000	4.3300	50.00	0.00	(13.7773)	(1.5245)	0.0000	3	(15.3018)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	900	1.2445	1,168.83	1,120.03	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0467)	0.0000	3	(0.4684)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	1,400	1.2445	1,818.18	1,742.27	0.0000	4.3300	50.00	0.00	(0.6561)	(0.0726)	0.0000	3	(0.7287)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	23,500	1.2445	30,519.47	29,245.28	0.0000	4.3300	50.00	0.00	(11.0124)	(1.2186)	0.0000	3	(12.2310)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	14,300	1.2445	18,571.42	17,796.06	0.0000	4.3300	50.00	0.00	(6.7012)	(0.7415)	0.0000	3	(7.4427)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	1,500	1.2445	1,948.05	1,866.72	0.0000	4.3300	50.00	0.00	(0.7029)	(0.0778)	0.0000	3	(0.7807)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	100,800	1.2445	130,909.06	125,443.58	0.0000	4.3300	50.00	0.00	(47.2364)	(5.2268)	0.0000	3	(52.4632)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	30,400	1.2445	39,480.51	37,832.19	0.0000	4.3300	50.00	0.00	(14.2459)	(1.5763)	0.0000	3	(15.8222)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	21,900	1.2445	28,441.55	27,254.11	0.0000	4.3300	50.00	0.00	(10.2627)	(1.1356)	0.0000	3	(11.3982)	02/07/2025
600025.SH	01/10/2025	SDB3260123474	0	26,700	1.2445	34,675.32	33,227.62	0.0000	4.3300	50.00	0.00	(12.5120)	(1.3845)	0.0000	3	(13.8965)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	100	1.2532	126.10	125.32	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	7,800	1.2532	10,019.04	9,775.18	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1358)	0.0000	1	(1.3408)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	1,900	1.2532	2,438.74	2,381.13	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0331)	0.0000	1	(0.3264)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	50,600	1.2532	65,714.27	63,413.34	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8807)	0.0000	1	(8.7847)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	1,500	1.2532	1,948.05	1,879.84	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0261)	0.0000	1	(0.2604)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	30,900	1.2532	40,129.86	38,724.75	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5378)	0.0000	1	(5.3646)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	200	1.2532	259.74	250.65	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	36,500	1.2532	47,402.59	45,742.82	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6353)	0.0000	1	(6.3368)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	2,700	1.2532	3,506.49	3,383.72	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0470)	0.0000	1	(0.4687)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	9,900	1.2532	12,857.14	12,406.96	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1723)	0.0000	1	(1.7187)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	3,900	1.2532	5,064.93	4,887.59	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0679)	0.0000	1	(0.6771)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	5,900	1.2532	7,662.34	7,394.05	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1027)	0.0000	1	(1.0243)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	2,500	1.2532	3,246.75	3,133.07	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0435)	0.0000	1	(0.4340)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	5,600	1.2532	7,272.73	7,018.08	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0975)	0.0000	1	(0.9722)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	18,600	1.2532	24,155.84	23,310.04	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3238)	0.0000	1	(3.2292)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	29,400	1.2532	38,181.81	36,844.90	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5117)	0.0000	1	(5.1042)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	900	1.2532	1,168.83	1,127.91	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0157)	0.0000	1	(0.1562)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	1,400	1.2532	1,818.18	1,754.52	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0244)	0.0000	1	(0.2431)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	23,500	1.2532	30,519.47	29,450.86	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4090)	0.0000	1	(4.0799)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	14,300	1.2532	18,571.42	17,921.16	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2489)	0.0000	1	(2.4826)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	1,500	1.2532	1,948.05	1,879.84	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0261)	0.0000	1	(0.2604)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	100,800	1.2532	130,909.06	126,325.38	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7545)	0.0000	1	(17.5000)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	30,400	1.2532	39,480.51	38,098.13	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5291)	0.0000	1	(5.2778)	02/07/2025
600025.SH	01/09/2025	SDB3260123474	0	21,900	1.2532	28,441.55	27,445.69	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3812)	0.0000	1	(3.8021)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600025.SH	01/09/2025	SDB3260123474	0	26,700	1.2532	34,675.32	33,461.19	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4647)	0.0000	1	(4.6354)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	100	1.2596	126.10	125.96	0.0000	4.3300	50.00	0.00	(0.0152)	(0.0017)	0.0000	1	(0.0169)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	7,800	1.2596	10,019.04	9,824.50	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1365)	0.0000	1	(1.3415)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	1,900	1.2596	2,438.74	2,393.15	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0332)	0.0000	1	(0.3266)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	50,600	1.2596	65,714.27	63,733.28	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8852)	0.0000	1	(8.7892)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	1,500	1.2596	1,948.05	1,889.33	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0262)	0.0000	1	(0.2605)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	30,900	1.2596	40,129.86	38,920.13	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5406)	0.0000	1	(5.3673)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	200	1.2596	259.74	251.91	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	36,500	1.2596	47,402.59	45,973.61	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6385)	0.0000	1	(6.3400)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	2,700	1.2596	3,506.49	3,400.79	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0472)	0.0000	1	(0.4690)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	9,900	1.2596	12,857.14	12,469.55	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1732)	0.0000	1	(1.7196)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	3,900	1.2596	5,064.93	4,912.25	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0682)	0.0000	1	(0.6774)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	5,900	1.2596	7,662.34	7,431.35	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1032)	0.0000	1	(1.0248)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	2,500	1.2596	3,246.75	3,148.88	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0437)	0.0000	1	(0.4342)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	5,600	1.2596	7,272.73	7,053.49	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0980)	0.0000	1	(0.9727)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	18,600	1.2596	24,155.84	23,427.65	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3254)	0.0000	1	(3.2308)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	29,400	1.2596	38,181.81	37,030.80	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5143)	0.0000	1	(5.1067)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	900	1.2596	1,168.83	1,133.60	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0157)	0.0000	1	(0.1563)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	1,400	1.2596	1,818.18	1,763.37	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0245)	0.0000	1	(0.2432)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	23,500	1.2596	30,519.47	29,599.45	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4111)	0.0000	1	(4.0819)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	14,300	1.2596	18,571.42	18,011.58	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2502)	0.0000	1	(2.4839)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	1,500	1.2596	1,948.05	1,889.33	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0262)	0.0000	1	(0.2605)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	100,800	1.2596	130,909.06	126,962.74	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7634)	0.0000	1	(17.5088)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	30,400	1.2596	39,480.51	38,290.35	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5318)	0.0000	1	(5.2804)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	21,900	1.2596	28,441.55	27,584.17	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3831)	0.0000	1	(3.8040)	02/07/2025
600025.SH	01/08/2025	SDB3260123474	0	26,700	1.2596	34,675.32	33,630.01	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4671)	0.0000	1	(4.6378)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	7,800	1.2640	10,019.04	9,858.91	0.0000	4.3300	50.00	0.00	(1.2051)	(0.1369)	0.0000	1	(1.3420)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	1,900	1.2640	2,438.74	2,401.53	0.0000	4.3300	50.00	0.00	(0.2933)	(0.0334)	0.0000	1	(0.3267)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	50,600	1.2640	65,714.27	63,956.53	0.0000	4.3300	50.00	0.00	(7.9040)	(0.8883)	0.0000	1	(8.7923)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	1,500	1.2640	1,948.05	1,895.94	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0263)	0.0000	1	(0.2606)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	30,900	1.2640	40,129.86	39,056.46	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5425)	0.0000	1	(5.3692)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	200	1.2640	259.74	252.79	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0035)	0.0000	1	(0.0348)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	36,500	1.2640	47,402.59	46,134.65	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6408)	0.0000	1	(6.3422)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	2,700	1.2640	3,506.49	3,412.70	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0474)	0.0000	1	(0.4692)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	9,900	1.2640	12,857.14	12,513.23	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1738)	0.0000	1	(1.7202)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	3,900	1.2640	5,064.93	4,929.46	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0685)	0.0000	1	(0.6777)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	5,900	1.2640	7,662.34	7,457.38	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1036)	0.0000	1	(1.0252)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	2,500	1.2640	3,246.75	3,159.91	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0439)	0.0000	1	(0.4344)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	5,600	1.2640	7,272.73	7,078.19	0.0000	4.3300	50.00	0.00	(0.8747)	(0.0983)	0.0000	1	(0.9731)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	18,600	1.2640	24,155.84	23,509.71	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3265)	0.0000	1	(3.2319)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	29,400	1.2640	38,181.81	37,160.51	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5161)	0.0000	1	(5.1085)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	900	1.2640	1,168.83	1,137.57	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0158)	0.0000	1	(0.1564)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	1,400	1.2640	1,818.18	1,769.55	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0246)	0.0000	1	(0.2433)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	23,500	1.2640	30,519.47	29,703.13	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4125)	0.0000	1	(4.0834)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	14,300	1.2640	18,571.42	18,074.67	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2510)	0.0000	1	(2.4848)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	1,500	1.2640	1,948.05	1,895.94	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0263)	0.0000	1	(0.2606)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	100,800	1.2640	130,909.06	127,407.47	0.0000	4.3300	50.00	0.00	(15.7455)	(1.7695)	0.0000	1	(17.5150)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	30,400	1.2640	39,480.51	38,424.48	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5337)	0.0000	1	(5.2823)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	21,900	1.2640	28,441.55	27,680.79	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3845)	0.0000	1	(3.8053)	02/07/2025
600025.SH	01/07/2025	SDB3260123474	0	26,700	1.2640	34,675.32	33,747.81	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4687)	0.0000	1	(4.6394)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	50,600	1.2987	65,714.27	65,714.27	0.0000	4.3300	50.00	0.00	(7.9040)	(0.9127)	0.0000	1	(8.8167)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	1,500	1.2987	1,948.05	1,948.05	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0271)	0.0000	1	(0.2614)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	30,900	1.2987	40,129.86	40,129.86	0.0000	4.3300	50.00	0.00	(4.8267)	(0.5574)	0.0000	1	(5.3841)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600025.SH	01/06/2025	SDB3260123474	0	200	1.2987	259.74	259.74	0.0000	4.3300	50.00	0.00	(0.0312)	(0.0036)	0.0000	1	(0.0348)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	36,500	1.2987	47,402.59	47,402.59	0.0000	4.3300	50.00	0.00	(5.7015)	(0.6584)	0.0000	1	(6.3598)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	2,700	1.2987	3,506.49	3,506.49	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0487)	0.0000	1	(0.4705)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	9,900	1.2987	12,857.14	12,857.14	0.0000	4.3300	50.00	0.00	(1.5464)	(0.1786)	0.0000	1	(1.7250)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	3,900	1.2987	5,064.93	5,064.93	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0703)	0.0000	1	(0.6795)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	5,900	1.2987	7,662.34	7,662.34	0.0000	4.3300	50.00	0.00	(0.9216)	(0.1064)	0.0000	1	(1.0280)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	2,500	1.2987	3,246.75	3,246.75	0.0000	4.3300	50.00	0.00	(0.3905)	(0.0451)	0.0000	1	(0.4356)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	5,600	1.2987	7,272.73	7,272.73	0.0000	4.3300	50.00	0.00	(0.8747)	(0.1010)	0.0000	1	(0.9758)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	18,600	1.2987	24,155.84	24,155.84	0.0000	4.3300	50.00	0.00	(2.9054)	(0.3355)	0.0000	1	(3.2409)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	29,400	1.2987	38,181.81	38,181.81	0.0000	4.3300	50.00	0.00	(4.5924)	(0.5303)	0.0000	1	(5.1227)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	900	1.2987	1,168.83	1,168.83	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0162)	0.0000	1	(0.1568)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	1,400	1.2987	1,818.18	1,818.18	0.0000	4.3300	50.00	0.00	(0.2187)	(0.0253)	0.0000	1	(0.2439)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	23,500	1.2987	30,519.47	30,519.47	0.0000	4.3300	50.00	0.00	(3.6708)	(0.4239)	0.0000	1	(4.0947)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	14,300	1.2987	18,571.42	18,571.42	0.0000	4.3300	50.00	0.00	(2.2337)	(0.2579)	0.0000	1	(2.4917)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	1,500	1.2987	1,948.05	1,948.05	0.0000	4.3300	50.00	0.00	(0.2343)	(0.0271)	0.0000	1	(0.2614)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	100,800	1.2987	130,909.06	130,909.06	0.0000	4.3300	50.00	0.00	(15.7455)	(1.8182)	0.0000	1	(17.5636)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	30,400	1.2987	39,480.51	39,480.51	0.0000	4.3300	50.00	0.00	(4.7486)	(0.5483)	0.0000	1	(5.2970)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	21,900	1.2987	28,441.55	28,441.55	0.0000	4.3300	50.00	0.00	(3.4209)	(0.3950)	0.0000	1	(3.8159)	02/07/2025
600025.SH	01/06/2025	SDB3260123474	0	26,700	1.2987	34,675.32	34,675.32	0.0000	4.3300	50.00	0.00	(4.1707)	(0.4816)	0.0000	1	(4.6523)	02/07/2025
TOTAL HUANENG LANCANG RIVER HYDROPOWER INC. CMN CLASS A SERIES NORTHBOUND												(803.1568)	(88.9725)	0.0000		(892.1292)	
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601688.SH	01/17/2025	SDB3261097775	0	2,800	2.2976	6,550.86	6,433.41	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0894)	0.0000	1	(0.8773)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	4,500	2.2976	10,490.44	10,339.41	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1436)	0.0000	1	(1.4054)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	1,600	2.2976	3,843.39	3,676.23	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0511)	0.0000	1	(0.5133)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	800	2.2976	1,921.70	1,838.12	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0255)	0.0000	1	(0.2567)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	29,100	2.2976	69,901.66	66,861.50	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9286)	0.0000	1	(9.3362)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	2,300	2.2976	5,524.87	5,284.59	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0734)	0.0000	1	(0.7379)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	2,000	2.2976	4,804.24	4,595.29	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0638)	0.0000	1	(0.6417)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	5,900	2.2976	14,172.50	13,556.11	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1883)	0.0000	1	(1.8929)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	300	2.2976	720.64	689.29	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0096)	0.0000	1	(0.0962)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	100	2.2976	240.21	229.76	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0032)	0.0000	1	(0.0321)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	5,200	2.2976	12,491.02	11,947.76	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1659)	0.0000	1	(1.6683)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	4,200	2.2976	10,088.90	9,650.11	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1340)	0.0000	1	(1.3475)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	25,000	2.2976	60,052.97	57,441.15	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7978)	0.0000	1	(8.0208)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	76,300	2.2976	183,281.68	175,310.39	0.0000	4.3300	50.00	0.00	(22.0447)	(2.4349)	0.0000	1	(24.4796)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	3,300	2.2976	7,926.99	7,582.23	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1053)	0.0000	1	(1.0587)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	5,300	2.2976	12,731.23	12,177.52	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1691)	0.0000	1	(1.7004)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	100	2.2976	240.21	229.76	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0032)	0.0000	1	(0.0321)	02/07/2025
601688.SH	01/17/2025	SDB3261097775	0	1,200	2.2976	2,882.54	2,757.18	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0383)	0.0000	1	(0.3850)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	2,800	2.2233	6,550.86	6,225.27	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0865)	0.0000	1	(0.8744)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	4,500	2.2233	10,490.44	10,004.90	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1390)	0.0000	1	(1.4007)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	1,600	2.2233	3,843.39	3,557.30	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0494)	0.0000	1	(0.5117)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	800	2.2233	1,921.70	1,778.65	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0247)	0.0000	1	(0.2558)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	29,100	2.2233	69,901.66	64,698.32	0.0000	4.3300	50.00	0.00	(8.4076)	(0.8986)	0.0000	1	(9.3062)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	2,300	2.2233	5,524.87	5,113.61	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0710)	0.0000	1	(0.7355)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	2,000	2.2233	4,804.24	4,446.62	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0618)	0.0000	1	(0.6396)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	5,900	2.2233	14,172.50	13,117.53	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1822)	0.0000	1	(1.8868)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	300	2.2233	720.64	666.99	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0093)	0.0000	1	(0.0959)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	100	2.2233	240.21	222.33	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	5,200	2.2233	12,491.02	11,561.21	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1606)	0.0000	1	(1.6630)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	4,200	2.2233	10,088.90	9,337.90	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1297)	0.0000	1	(1.3432)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	25,000	2.2233	60,052.97	55,582.75	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7720)	0.0000	1	(7.9950)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601688.SH	01/16/2025	SDB3261097775	0	76.300	2.2233	183,281.68	169,638.55	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3561)	0.0000	1	(24.4008)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	3.300	2.2233	7,926.99	7,336.92	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1019)	0.0000	1	(1.0553)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	5.300	2.2233	12,731.23	11,783.54	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1637)	0.0000	1	(1.6949)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	100	2.2233	240.21	222.33	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/16/2025	SDB3261097775	0	1.200	2.2233	2,882.54	2,667.97	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0371)	0.0000	1	(0.3838)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	2.800	2.2244	6,550.86	6,228.27	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0865)	0.0000	1	(0.8744)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	4.500	2.2244	10,490.44	10,009.72	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1390)	0.0000	1	(1.4008)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	1.600	2.2244	3,843.39	3,559.01	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0494)	0.0000	1	(0.5117)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	800	2.2244	1,921.70	1,779.51	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0247)	0.0000	1	(0.2559)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	29.100	2.2244	69,901.66	64,729.55	0.0000	4.3300	50.00	0.00	(8.4076)	(0.8990)	0.0000	1	(9.3066)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	2.300	2.2244	5,524.87	5,116.08	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0711)	0.0000	1	(0.7356)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	2.000	2.2244	4,804.24	4,448.77	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0618)	0.0000	1	(0.6396)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	5.900	2.2244	14,172.50	13,123.86	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1823)	0.0000	1	(1.8869)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	300	2.2244	720.64	667.31	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0093)	0.0000	1	(0.0959)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	100	2.2244	240.21	222.44	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	5.200	2.2244	12,491.02	11,566.79	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1606)	0.0000	1	(1.6630)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	4.200	2.2244	10,088.90	9,342.41	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1298)	0.0000	1	(1.3432)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	25.000	2.2244	60,052.97	55,609.57	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7724)	0.0000	1	(7.9954)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	76.300	2.2244	183,281.68	169,720.42	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3572)	0.0000	1	(24.4019)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	3.300	2.2244	7,926.99	7,340.46	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1020)	0.0000	1	(1.0554)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	5.300	2.2244	12,731.23	11,789.23	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1637)	0.0000	1	(1.6950)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	100	2.2244	240.21	222.44	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/15/2025	SDB3261097775	0	1.200	2.2244	2,882.54	2,669.26	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0371)	0.0000	1	(0.3838)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	2.800	2.2474	6,550.86	6,292.78	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0874)	0.0000	1	(0.8753)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	4.500	2.2474	10,490.44	10,113.39	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1405)	0.0000	1	(1.4022)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	1.600	2.2474	3,843.39	3,595.87	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0499)	0.0000	1	(0.5122)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	800	2.2474	1,921.70	1,797.94	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0250)	0.0000	1	(0.2561)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	29.100	2.2474	69,901.66	65,399.92	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9083)	0.0000	1	(9.3159)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	2.300	2.2474	5,524.87	5,169.07	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0718)	0.0000	1	(0.7363)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	2.000	2.2474	4,804.24	4,494.84	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0624)	0.0000	1	(0.6403)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	5.900	2.2474	14,172.50	13,259.78	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1842)	0.0000	1	(1.8888)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	300	2.2474	720.64	674.23	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0094)	0.0000	1	(0.0960)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	100	2.2474	240.21	224.74	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	5.200	2.2474	12,491.02	11,686.58	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1623)	0.0000	1	(1.6647)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	4.200	2.2474	10,088.90	9,439.16	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1311)	0.0000	1	(1.3446)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	25.000	2.2474	60,052.97	56,185.50	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7804)	0.0000	1	(8.0034)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	76.300	2.2474	183,281.68	171,478.15	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3816)	0.0000	1	(24.4264)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	3.300	2.2474	7,926.99	7,416.49	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1030)	0.0000	1	(1.0564)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	5.300	2.2474	12,731.23	11,911.33	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1654)	0.0000	1	(1.6967)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	100	2.2474	240.21	224.74	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/14/2025	SDB3261097775	0	1.200	2.2474	2,882.54	2,696.90	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0375)	0.0000	1	(0.3842)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	2.800	2.2457	6,550.86	6,287.94	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0873)	0.0000	1	(0.8753)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	4.500	2.2457	10,490.44	10,105.61	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1404)	0.0000	1	(1.4021)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	1.600	2.2457	3,843.39	3,593.11	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0499)	0.0000	1	(0.5122)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	800	2.2457	1,921.70	1,796.55	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0250)	0.0000	1	(0.2561)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	29.100	2.2457	69,901.66	65,349.64	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9076)	0.0000	1	(9.3153)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	2.300	2.2457	5,524.87	5,165.09	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0717)	0.0000	1	(0.7363)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	2.000	2.2457	4,804.24	4,491.38	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0624)	0.0000	1	(0.6402)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	5.900	2.2457	14,172.50	13,249.58	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1840)	0.0000	1	(1.8887)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	300	2.2457	720.64	673.71	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0094)	0.0000	1	(0.0960)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	100	2.2457	240.21	224.57	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	5.200	2.2457	12,491.02	11,677.60	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1622)	0.0000	1	(1.6646)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	4.200	2.2457	10,088.90	9,431.91	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1310)	0.0000	1	(1.3445)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601688.SH	01/13/2025	SDB3261097775	0	25,000	2.2457	60,052.97	56,142.30	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7798)	0.0000	1	(8.0028)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	76,300	2.2457	183,281.68	171,346.30	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3798)	0.0000	1	(24.4245)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	3,300	2.2457	7,926.99	7,410.78	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1029)	0.0000	1	(1.0564)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	5,300	2.2457	12,731.23	11,902.17	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1653)	0.0000	1	(1.6966)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	100	2.2457	240.21	224.57	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/13/2025	SDB3261097775	0	1,200	2.2457	2,882.54	2,694.83	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0374)	0.0000	1	(0.3841)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	2,800	2.2831	6,550.86	6,392.78	0.0000	4.3300	50.00	0.00	(2.3638)	(0.2664)	0.0000	3	(2.6301)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	4,500	2.2831	10,490.44	10,274.11	0.0000	4.3300	50.00	0.00	(3.7853)	(0.4281)	0.0000	3	(4.2134)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	1,600	2.2831	3,843.39	3,653.02	0.0000	4.3300	50.00	0.00	(1.3868)	(0.1522)	0.0000	3	(1.5390)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	800	2.2831	1,921.70	1,826.51	0.0000	4.3300	50.00	0.00	(0.6934)	(0.0761)	0.0000	3	(0.7695)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	29,100	2.2831	69,901.66	66,439.26	0.0000	4.3300	50.00	0.00	(25.2229)	(2.7683)	0.0000	3	(27.9912)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	2,300	2.2831	5,524.87	5,251.21	0.0000	4.3300	50.00	0.00	(1.9936)	(0.2188)	0.0000	3	(2.2124)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	2,000	2.2831	4,804.24	4,566.27	0.0000	4.3300	50.00	0.00	(1.7335)	(0.1903)	0.0000	3	(1.9238)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	5,900	2.2831	14,172.50	13,470.50	0.0000	4.3300	50.00	0.00	(5.1139)	(0.5613)	0.0000	3	(5.6752)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	300	2.2831	720.64	684.94	0.0000	4.3300	50.00	0.00	(0.2600)	(0.0285)	0.0000	3	(0.2886)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	100	2.2831	240.21	228.31	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0095)	0.0000	3	(0.0962)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	5,200	2.2831	12,491.02	11,872.31	0.0000	4.3300	50.00	0.00	(4.5072)	(0.4947)	0.0000	3	(5.0019)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	4,200	2.2831	10,088.90	9,589.17	0.0000	4.3300	50.00	0.00	(3.6404)	(0.3995)	0.0000	3	(4.0400)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	25,000	2.2831	60,052.97	57,078.40	0.0000	4.3300	50.00	0.00	(21.6691)	(2.3783)	0.0000	3	(24.0474)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	76,300	2.2831	183,281.68	174,203.28	0.0000	4.3300	50.00	0.00	(66.1341)	(7.2585)	0.0000	3	(73.3926)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	3,300	2.2831	7,926.99	7,534.35	0.0000	4.3300	50.00	0.00	(2.8603)	(0.3139)	0.0000	3	(3.1743)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	5,300	2.2831	12,731.23	12,100.62	0.0000	4.3300	50.00	0.00	(4.5939)	(0.5042)	0.0000	3	(5.0980)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	100	2.2831	240.21	228.31	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0095)	0.0000	3	(0.0962)	02/07/2025
601688.SH	01/10/2025	SDB3261097775	0	1,200	2.2831	2,882.54	2,739.76	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0142)	0.0000	3	(1.1543)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	2,800	2.2523	6,550.86	6,306.38	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0876)	0.0000	1	(0.8755)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	4,500	2.2523	10,490.44	10,135.25	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1408)	0.0000	1	(1.4025)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	1,600	2.2523	3,843.39	3,603.64	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0501)	0.0000	1	(0.5123)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	800	2.2523	1,921.70	1,801.82	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0250)	0.0000	1	(0.2562)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	29,100	2.2523	69,901.66	65,541.26	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9103)	0.0000	1	(9.3179)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	2,300	2.2523	5,524.87	5,180.24	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0719)	0.0000	1	(0.7365)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	2,000	2.2523	4,804.24	4,504.55	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0626)	0.0000	1	(0.6404)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	5,900	2.2523	14,172.50	13,288.43	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1846)	0.0000	1	(1.8892)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	300	2.2523	720.64	675.68	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0094)	0.0000	1	(0.0961)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	100	2.2523	240.21	225.23	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	5,200	2.2523	12,491.02	11,711.84	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1627)	0.0000	1	(1.6651)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	4,200	2.2523	10,088.90	9,459.56	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1314)	0.0000	1	(1.3449)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	25,000	2.2523	60,052.97	56,306.92	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7820)	0.0000	1	(8.0051)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	76,300	2.2523	183,281.68	171,848.74	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3868)	0.0000	1	(24.4315)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	3,300	2.2523	7,926.99	7,432.51	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1032)	0.0000	1	(1.0567)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	5,300	2.2523	12,731.23	11,937.07	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1658)	0.0000	1	(1.6971)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	100	2.2523	240.21	225.23	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/09/2025	SDB3261097775	0	1,200	2.2523	2,882.54	2,702.73	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0375)	0.0000	1	(0.3842)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	2,800	2.2533	6,550.86	6,309.20	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0876)	0.0000	1	(0.8756)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	4,500	2.2533	10,490.44	10,139.79	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1408)	0.0000	1	(1.4026)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	1,600	2.2533	3,843.39	3,605.26	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0501)	0.0000	1	(0.5123)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	800	2.2533	1,921.70	1,802.63	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0250)	0.0000	1	(0.2562)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	29,100	2.2533	69,901.66	65,570.65	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9107)	0.0000	1	(9.3183)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	2,300	2.2533	5,524.87	5,182.56	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0720)	0.0000	1	(0.7365)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	2,000	2.2533	4,804.24	4,506.57	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0626)	0.0000	1	(0.6404)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	5,900	2.2533	14,172.50	13,294.39	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1846)	0.0000	1	(1.8893)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	300	2.2533	720.64	675.99	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0094)	0.0000	1	(0.0961)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	100	2.2533	240.21	225.33	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	5,200	2.2533	12,491.02	11,717.09	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1627)	0.0000	1	(1.6651)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601688.SH	01/08/2025	SDB3261097775	0	4,200	2.2533	10,088.90	9,463.81	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1314)	0.0000	1	(1.3449)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	25,000	2.2533	60,052.97	56,332.17	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7824)	0.0000	1	(8.0054)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	76,300	2.2533	183,281.68	171,925.80	0.0000	4.3300	50.00	0.00	(22.0447)	(2.3879)	0.0000	1	(24.4326)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	3,300	2.2533	7,926.99	7,435.85	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1033)	0.0000	1	(1.0567)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	5,300	2.2533	12,731.23	11,942.42	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1659)	0.0000	1	(1.6972)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	100	2.2533	240.21	225.33	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0031)	0.0000	1	(0.0320)	02/07/2025
601688.SH	01/08/2025	SDB3261097775	0	1,200	2.2533	2,882.54	2,703.94	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0376)	0.0000	1	(0.3843)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	2,800	2.2970	6,550.86	6,431.59	0.0000	4.3300	50.00	0.00	(0.7879)	(0.0893)	0.0000	1	(0.8773)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	4,500	2.2970	10,490.44	10,336.49	0.0000	4.3300	50.00	0.00	(1.2618)	(0.1436)	0.0000	1	(1.4053)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	1,600	2.2970	3,843.39	3,675.20	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0510)	0.0000	1	(0.5133)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	800	2.2970	1,921.70	1,837.60	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0255)	0.0000	1	(0.2567)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	29,100	2.2970	69,901.66	66,842.61	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9284)	0.0000	1	(9.3360)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	2,300	2.2970	5,524.87	5,283.09	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0734)	0.0000	1	(0.7379)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	2,000	2.2970	4,804.24	4,593.99	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0638)	0.0000	1	(0.6416)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	5,900	2.2970	14,172.50	13,552.28	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1882)	0.0000	1	(1.8929)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	300	2.2970	720.64	689.10	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0096)	0.0000	1	(0.0962)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	100	2.2970	240.21	229.70	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0032)	0.0000	1	(0.0321)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	5,200	2.2970	12,491.02	11,944.38	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1659)	0.0000	1	(1.6683)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	4,200	2.2970	10,088.90	9,647.39	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1340)	0.0000	1	(1.3475)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	25,000	2.2970	60,052.97	57,424.93	0.0000	4.3300	50.00	0.00	(7.2230)	(0.7976)	0.0000	1	(8.0206)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	76,300	2.2970	183,281.68	175,260.87	0.0000	4.3300	50.00	0.00	(22.0447)	(2.4342)	0.0000	1	(24.4789)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	3,300	2.2970	7,926.99	7,580.09	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1053)	0.0000	1	(1.0587)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	5,300	2.2970	12,731.23	12,174.08	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1691)	0.0000	1	(1.7004)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	100	2.2970	240.21	229.70	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0032)	0.0000	1	(0.0321)	02/07/2025
601688.SH	01/07/2025	SDB3261097775	0	1,200	2.2970	2,882.54	2,756.40	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0383)	0.0000	1	(0.3850)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	1,600	2.4021	3,843.39	3,843.39	0.0000	4.3300	50.00	0.00	(0.4623)	(0.0534)	0.0000	1	(0.5157)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	800	2.4021	1,921.70	1,921.70	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0267)	0.0000	1	(0.2578)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	29,100	2.4021	69,901.66	69,901.66	0.0000	4.3300	50.00	0.00	(8.4076)	(0.9709)	0.0000	1	(9.3785)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	2,300	2.4021	5,524.87	5,524.87	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0767)	0.0000	1	(0.7413)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	2,000	2.4021	4,804.24	4,804.24	0.0000	4.3300	50.00	0.00	(0.5778)	(0.0667)	0.0000	1	(0.6446)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	5,900	2.4021	14,172.50	14,172.50	0.0000	4.3300	50.00	0.00	(1.7046)	(0.1968)	0.0000	1	(1.9015)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	300	2.4021	720.64	720.64	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0100)	0.0000	1	(0.0967)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	100	2.4021	240.21	240.21	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0033)	0.0000	1	(0.0322)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	5,200	2.4021	12,491.02	12,491.02	0.0000	4.3300	50.00	0.00	(1.5024)	(0.1735)	0.0000	1	(1.6759)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	4,200	2.4021	10,088.90	10,088.90	0.0000	4.3300	50.00	0.00	(1.2135)	(0.1401)	0.0000	1	(1.3536)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	25,000	2.4021	60,052.97	60,052.97	0.0000	4.3300	50.00	0.00	(7.2230)	(0.8341)	0.0000	1	(8.0571)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	76,300	2.4021	183,281.68	183,281.68	0.0000	4.3300	50.00	0.00	(22.0447)	(2.5456)	0.0000	1	(24.5903)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	3,300	2.4021	7,926.99	7,926.99	0.0000	4.3300	50.00	0.00	(0.9534)	(0.1101)	0.0000	1	(1.0635)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	5,300	2.4021	12,731.23	12,731.23	0.0000	4.3300	50.00	0.00	(1.5313)	(0.1768)	0.0000	1	(1.7081)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	100	2.4021	240.21	240.21	0.0000	4.3300	50.00	0.00	(0.0289)	(0.0033)	0.0000	1	(0.0322)	02/07/2025
601688.SH	01/06/2025	SDB3261097775	0	1,200	2.4021	2,882.54	2,882.54	0.0000	4.3300	50.00	0.00	(0.3467)	(0.0400)	0.0000	1	(0.3867)	02/07/2025
TOTAL HUATAI SECURITIES CO., LTD CMN CLASS A SERIES NORTHBOUND												(586.6370)	(64.1972)	0.0000		(650.8342)	
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND																	
002926.ZK	01/17/2025	SDB3261097719	0	300	1.0631	340.45	318.92	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/17/2025	SDB3261097719	0	300	1.0631	340.45	318.92	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/17/2025	SDB3261097719	0	17,300	1.0631	19,632.51	18,391.11	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2554)	0.0000	1	(2.6168)	02/07/2025
002926.ZK	01/17/2025	SDB3261097719	0	100	1.0631	113.48	106.31	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/17/2025	SDB3261097719	0	1,000	1.0631	1,134.83	1,063.07	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0148)	0.0000	1	(0.1513)	02/07/2025
002926.ZK	01/17/2025	SDB3261097719	0	1,000	1.0631	1,134.83	1,063.07	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0148)	0.0000	1	(0.1513)	02/07/2025
002926.ZK	01/16/2025	SDB3261097719	0	300	1.0253	340.45	307.59	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0043)	0.0000	1	(0.0452)	02/07/2025
002926.ZK	01/16/2025	SDB3261097719	0	300	1.0253	340.45	307.59	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0043)	0.0000	1	(0.0452)	02/07/2025
002926.ZK	01/16/2025	SDB3261097719	0	17,300	1.0253	19,632.51	17,737.79	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2464)	0.0000	1	(2.6077)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002926.ZK	01/16/2025	SDB3261097719	0	100	1.0253	113.48	102.53	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/16/2025	SDB3261097719	0	1,000	1.0253	1,134.83	1,025.31	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0142)	0.0000	1	(0.1507)	02/07/2025
002926.ZK	01/16/2025	SDB3261097719	0	1,000	1.0253	1,134.83	1,025.31	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0142)	0.0000	1	(0.1507)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	300	1.0184	340.45	305.51	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0042)	0.0000	1	(0.0452)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	300	1.0184	340.45	305.51	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0042)	0.0000	1	(0.0452)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	17,300	1.0184	19,632.51	17,617.90	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2447)	0.0000	1	(2.6060)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	100	1.0184	113.48	101.84	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	1,000	1.0184	1,134.83	1,018.38	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0141)	0.0000	1	(0.1506)	02/07/2025
002926.ZK	01/15/2025	SDB3261097719	0	1,000	1.0184	1,134.83	1,018.38	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0141)	0.0000	1	(0.1506)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	300	1.0434	340.45	313.03	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0043)	0.0000	1	(0.0453)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	300	1.0434	340.45	313.03	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0043)	0.0000	1	(0.0453)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	17,300	1.0434	19,632.51	18,051.60	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2507)	0.0000	1	(2.6121)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	100	1.0434	113.48	104.34	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0014)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	1,000	1.0434	1,134.83	1,043.44	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0145)	0.0000	1	(0.1510)	02/07/2025
002926.ZK	01/14/2025	SDB3261097719	0	1,000	1.0434	1,134.83	1,043.44	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0145)	0.0000	1	(0.1510)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	300	1.0521	340.45	315.62	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0453)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	300	1.0521	340.45	315.62	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0453)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	17,300	1.0521	19,632.51	18,200.86	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2528)	0.0000	1	(2.6141)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	100	1.0521	113.48	105.21	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	1,000	1.0521	1,134.83	1,052.07	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0146)	0.0000	1	(0.1511)	02/07/2025
002926.ZK	01/13/2025	SDB3261097719	0	1,000	1.0521	1,134.83	1,052.07	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0146)	0.0000	1	(0.1511)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	300	1.0646	340.45	319.37	0.0000	4.3300	50.00	0.00	(0.1228)	(0.0133)	0.0000	3	(0.1362)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	300	1.0646	340.45	319.37	0.0000	4.3300	50.00	0.00	(0.1228)	(0.0133)	0.0000	3	(0.1362)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	17,300	1.0646	19,632.51	18,416.80	0.0000	4.3300	50.00	0.00	(7.0841)	(0.7674)	0.0000	3	(7.8514)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	100	1.0646	113.48	106.46	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	3	(0.0454)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	1,000	1.0646	1,134.83	1,064.56	0.0000	4.3300	50.00	0.00	(0.4095)	(0.0444)	0.0000	3	(0.4538)	02/07/2025
002926.ZK	01/10/2025	SDB3261097719	0	1,000	1.0646	1,134.83	1,064.56	0.0000	4.3300	50.00	0.00	(0.4095)	(0.0444)	0.0000	3	(0.4538)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	300	1.0616	340.45	318.47	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	300	1.0616	340.45	318.47	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0044)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	17,300	1.0616	19,632.51	18,365.23	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2551)	0.0000	1	(2.6164)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	100	1.0616	113.48	106.16	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	1,000	1.0616	1,134.83	1,061.57	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0147)	0.0000	1	(0.1512)	02/07/2025
002926.ZK	01/09/2025	SDB3261097719	0	1,000	1.0616	1,134.83	1,061.57	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0147)	0.0000	1	(0.1512)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	300	1.0769	340.45	323.07	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0045)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	300	1.0769	340.45	323.07	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0045)	0.0000	1	(0.0454)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	17,300	1.0769	19,632.51	18,630.16	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2588)	0.0000	1	(2.6201)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	100	1.0769	113.48	107.69	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0151)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	1,000	1.0769	1,134.83	1,076.89	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0150)	0.0000	1	(0.1515)	02/07/2025
002926.ZK	01/08/2025	SDB3261097719	0	1,000	1.0769	1,134.83	1,076.89	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0150)	0.0000	1	(0.1515)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	300	1.0850	340.45	325.49	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0045)	0.0000	1	(0.0455)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	300	1.0850	340.45	325.49	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0045)	0.0000	1	(0.0455)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	17,300	1.0850	19,632.51	18,769.79	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2607)	0.0000	1	(2.6220)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	100	1.0850	113.48	108.50	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0015)	0.0000	1	(0.0152)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	1,000	1.0850	1,134.83	1,084.96	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0151)	0.0000	1	(0.1516)	02/07/2025
002926.ZK	01/07/2025	SDB3261097719	0	1,000	1.0850	1,134.83	1,084.96	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0151)	0.0000	1	(0.1516)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	300	1.1348	340.45	340.45	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0047)	0.0000	1	(0.0457)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	300	1.1348	340.45	340.45	0.0000	4.3300	50.00	0.00	(0.0409)	(0.0047)	0.0000	1	(0.0457)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	17,300	1.1348	19,632.51	19,632.51	0.0000	4.3300	50.00	0.00	(2.3614)	(0.2727)	0.0000	1	(2.6340)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	100	1.1348	113.48	113.48	0.0000	4.3300	50.00	0.00	(0.0136)	(0.0016)	0.0000	1	(0.0152)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	1,000	1.1348	1,134.83	1,134.83	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0158)	0.0000	1	(0.1523)	02/07/2025
002926.ZK	01/06/2025	SDB3261097719	0	1,000	1.1348	1,134.83	1,134.83	0.0000	4.3300	50.00	0.00	(0.1365)	(0.0158)	0.0000	1	(0.1523)	02/07/2025
TOTAL HUAXI SECURITIES CO LTD CMN CLASS A SERIES NORTHBOUND												(32.7587)	(3.5428)	0.0000		(36.3015)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
600566.SH	01/17/2025	SDB3260760878	0	600	3.8494	2,267.94	2,309.62	0.0000	4.3300	50.00	0.00	(0.2728)	(0.0321)	0.0000	1	(0.3049)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,300	3.8494	4,923.88	5,004.19	0.0000	4.3300	50.00	0.00	(0.5922)	(0.0695)	0.0000	1	(0.6617)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	3,500	3.8494	13,672.47	13,472.81	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1871)	0.0000	1	(1.8316)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,500	3.8494	5,862.71	5,774.06	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0802)	0.0000	1	(0.7853)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	6,600	3.8494	25,151.89	25,405.87	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3529)	0.0000	1	(3.3781)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	20,300	3.8494	77,254.23	78,142.29	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0853)	0.0000	1	(10.3773)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	18,600	3.8494	72,924.05	71,598.36	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9944)	0.0000	1	(9.7656)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	5,100	3.8494	19,810.97	19,631.81	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2727)	0.0000	1	(2.6555)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,100	3.8494	4,368.33	4,234.31	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0588)	0.0000	1	(0.5842)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	3,300	3.8494	13,105.00	12,702.93	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1764)	0.0000	1	(1.7527)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	5,900	3.8494	23,430.16	22,711.31	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3154)	0.0000	1	(3.1336)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,200	3.8494	4,765.46	4,619.25	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0642)	0.0000	1	(0.6373)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,600	3.8494	6,353.94	6,159.00	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0855)	0.0000	1	(0.8498)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	2,400	3.8494	9,530.91	9,238.50	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1283)	0.0000	1	(1.2747)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	700	3.8494	2,779.85	2,694.56	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	2,600	3.8494	10,325.15	10,008.37	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1390)	0.0000	1	(1.3809)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	100	3.8494	397.12	384.94	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	100	3.8494	397.12	384.94	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	700	3.8494	2,779.85	2,694.56	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,500	3.8494	5,956.82	5,774.06	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0802)	0.0000	1	(0.7967)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	700	3.8494	2,779.85	2,694.56	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	100	3.8494	397.12	384.94	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	100	3.8494	397.12	384.94	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	1,300	3.8494	5,162.58	5,004.19	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0695)	0.0000	1	(0.6904)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	2,900	3.8494	11,516.52	11,163.18	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1550)	0.0000	1	(1.5402)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	300	3.8494	1,191.36	1,154.81	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0160)	0.0000	1	(0.1593)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	800	3.8494	3,176.97	3,079.50	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0428)	0.0000	1	(0.4249)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	600	3.8494	2,382.73	2,309.62	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0321)	0.0000	1	(0.3187)	02/07/2025
600566.SH	01/17/2025	SDB3260760878	0	900	3.8494	3,574.09	3,464.44	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0481)	0.0000	1	(0.4780)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	600	3.7721	2,267.94	2,263.29	0.0000	4.3300	50.00	0.00	(0.2728)	(0.0314)	0.0000	1	(0.3042)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,300	3.7721	4,923.88	4,903.79	0.0000	4.3300	50.00	0.00	(0.5922)	(0.0681)	0.0000	1	(0.6603)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	3,500	3.7721	13,672.47	13,202.52	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1834)	0.0000	1	(1.8279)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,500	3.7721	5,862.71	5,658.22	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0786)	0.0000	1	(0.7837)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	6,600	3.7721	25,151.89	24,896.18	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3458)	0.0000	1	(3.3710)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	20,300	3.7721	77,254.23	76,574.60	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0635)	0.0000	1	(10.3555)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	18,600	3.7721	72,924.05	70,161.95	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9745)	0.0000	1	(9.7456)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	5,100	3.7721	19,810.97	19,237.95	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2672)	0.0000	1	(2.6500)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,100	3.7721	4,368.33	4,149.36	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0576)	0.0000	1	(0.5830)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	3,300	3.7721	13,105.00	12,448.09	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1729)	0.0000	1	(1.7491)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	5,900	3.7721	23,430.16	22,255.67	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3091)	0.0000	1	(3.1272)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,200	3.7721	4,765.46	4,526.58	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0629)	0.0000	1	(0.6360)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,600	3.7721	6,353.94	6,035.44	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0838)	0.0000	1	(0.8481)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	2,400	3.7721	9,530.91	9,053.16	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1257)	0.0000	1	(1.2721)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	700	3.7721	2,779.85	2,640.50	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	2,600	3.7721	10,325.15	9,807.58	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1362)	0.0000	1	(1.3781)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	100	3.7721	397.12	377.21	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	100	3.7721	397.12	377.21	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	700	3.7721	2,779.85	2,640.50	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,500	3.7721	5,956.82	5,658.22	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0786)	0.0000	1	(0.7951)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	700	3.7721	2,779.85	2,640.50	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	100	3.7721	397.12	377.21	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	100	3.7721	397.12	377.21	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	1,300	3.7721	5,162.58	4,903.79	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0681)	0.0000	1	(0.6891)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600566.SH	01/16/2025	SDB3260760878	0	2,900	3.7721	11,516.52	10,939.23	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1519)	0.0000	1	(1.5371)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	300	3.7721	1,191.36	1,131.64	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	1	(0.1590)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	800	3.7721	3,176.97	3,017.72	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0419)	0.0000	1	(0.4240)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	600	3.7721	2,382.73	2,263.29	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0314)	0.0000	1	(0.3180)	02/07/2025
600566.SH	01/16/2025	SDB3260760878	0	900	3.7721	3,574.09	3,394.93	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0472)	0.0000	1	(0.4770)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	3,500	3.7662	13,672.47	13,181.78	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1831)	0.0000	1	(1.8276)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,500	3.7662	5,862.71	5,649.33	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0785)	0.0000	1	(0.7836)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	6,600	3.7662	25,151.89	24,857.07	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3452)	0.0000	1	(3.3705)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	20,300	3.7662	77,254.23	76,454.31	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0619)	0.0000	1	(10.3538)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	18,600	3.7662	72,924.05	70,051.73	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9729)	0.0000	1	(9.7441)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	5,100	3.7662	19,810.97	19,207.73	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2668)	0.0000	1	(2.6496)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,100	3.7662	4,368.33	4,142.84	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0575)	0.0000	1	(0.5830)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	3,300	3.7662	13,105.00	12,428.53	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1726)	0.0000	1	(1.7489)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	5,900	3.7662	23,430.16	22,220.71	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3086)	0.0000	1	(3.1267)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,200	3.7662	4,765.46	4,519.47	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0628)	0.0000	1	(0.6359)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,600	3.7662	6,353.94	6,025.96	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0837)	0.0000	1	(0.8479)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	2,400	3.7662	9,530.91	9,038.93	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1255)	0.0000	1	(1.2719)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	700	3.7662	2,779.85	2,636.36	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0366)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	2,600	3.7662	10,325.15	9,792.18	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1360)	0.0000	1	(1.3779)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	100	3.7662	397.12	376.62	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	100	3.7662	397.12	376.62	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	700	3.7662	2,779.85	2,636.36	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0366)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,500	3.7662	5,956.82	5,649.33	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0785)	0.0000	1	(0.7949)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	700	3.7662	2,779.85	2,636.36	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0366)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	100	3.7662	397.12	376.62	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	100	3.7662	397.12	376.62	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	1,300	3.7662	5,162.58	4,896.09	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0680)	0.0000	1	(0.6889)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	2,900	3.7662	11,516.52	10,922.04	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1517)	0.0000	1	(1.5369)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	300	3.7662	1,191.36	1,129.87	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	1	(0.1590)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	800	3.7662	3,176.97	3,012.98	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0418)	0.0000	1	(0.4240)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	600	3.7662	2,382.73	2,259.73	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0314)	0.0000	1	(0.3180)	02/07/2025
600566.SH	01/15/2025	SDB3260760878	0	900	3.7662	3,574.09	3,389.60	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0471)	0.0000	1	(0.4770)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	3,500	3.8541	13,672.47	13,489.28	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1874)	0.0000	1	(1.8318)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	1,500	3.8541	5,862.71	5,781.12	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0803)	0.0000	1	(0.7854)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	6,600	3.8541	25,151.89	25,436.93	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3533)	0.0000	1	(3.3785)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	20,300	3.8541	77,254.23	78,237.84	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0866)	0.0000	1	(10.3786)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	18,600	3.8541	72,924.05	71,685.91	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9956)	0.0000	1	(9.7668)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	5,100	3.8541	19,810.97	19,655.81	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2730)	0.0000	1	(2.6558)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	1,100	3.8541	4,368.33	4,239.49	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0589)	0.0000	1	(0.5843)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	3,300	3.8541	13,105.00	12,718.47	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1766)	0.0000	1	(1.7529)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	5,900	3.8541	23,430.16	22,739.08	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3158)	0.0000	1	(3.1339)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	1,200	3.8541	4,765.46	4,624.90	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0642)	0.0000	1	(0.6374)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	1,600	3.8541	6,353.94	6,166.53	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0856)	0.0000	1	(0.8499)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	2,400	3.8541	9,530.91	9,249.79	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1285)	0.0000	1	(1.2748)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	700	3.8541	2,779.85	2,697.86	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0375)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	2,600	3.8541	10,325.15	10,020.61	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1392)	0.0000	1	(1.3811)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	100	3.8541	397.12	385.41	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	100	3.8541	397.12	385.41	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	700	3.8541	2,779.85	2,697.86	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0375)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	1,500	3.8541	5,956.82	5,781.12	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0803)	0.0000	1	(0.7968)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	700	3.8541	2,779.85	2,697.86	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0375)	0.0000	1	(0.3718)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	100	3.8541	397.12	385.41	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0054)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	100	3.8541	397.12	385.41	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0054)	0.0000	1	(0.0531)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600566.SH	01/14/2025	SDB3260760878	0	1,300	3.8541	5,162.58	5,010.31	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0696)	0.0000	1	(0.6905)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	2,900	3.8541	11,516.52	11,176.83	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1552)	0.0000	1	(1.5404)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	300	3.8541	1,191.36	1,156.22	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0161)	0.0000	1	(0.1594)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	800	3.8541	3,176.97	3,083.26	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0428)	0.0000	1	(0.4249)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	600	3.8541	2,382.73	2,312.45	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0321)	0.0000	1	(0.3187)	02/07/2025
600566.SH	01/14/2025	SDB3260760878	0	900	3.8541	3,574.09	3,468.67	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0482)	0.0000	1	(0.4781)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	3,500	3.8395	13,672.47	13,438.09	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1866)	0.0000	1	(1.8311)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,500	3.8395	5,862.71	5,759.18	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0800)	0.0000	1	(0.7851)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	6,600	3.8395	25,151.89	25,340.39	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3519)	0.0000	1	(3.3772)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	20,300	3.8395	77,254.23	77,940.90	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0825)	0.0000	1	(10.3745)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	18,600	3.8395	72,924.05	71,413.83	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9919)	0.0000	1	(9.7630)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	5,100	3.8395	19,810.97	19,581.21	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2720)	0.0000	1	(2.6548)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,100	3.8395	4,368.33	4,223.40	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0587)	0.0000	1	(0.5841)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	3,300	3.8395	13,105.00	12,670.19	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1760)	0.0000	1	(1.7522)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	5,900	3.8395	23,430.16	22,652.77	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3146)	0.0000	1	(3.1327)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,200	3.8395	4,765.46	4,607.34	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0640)	0.0000	1	(0.6372)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,600	3.8395	6,353.94	6,143.12	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0853)	0.0000	1	(0.8496)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	2,400	3.8395	9,530.91	9,214.69	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1280)	0.0000	1	(1.2743)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	700	3.8395	2,779.85	2,687.62	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0373)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	2,600	3.8395	10,325.15	9,982.58	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1386)	0.0000	1	(1.3805)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	100	3.8395	397.12	383.95	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	100	3.8395	397.12	383.95	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	700	3.8395	2,779.85	2,687.62	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0373)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,500	3.8395	5,956.82	5,759.18	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0800)	0.0000	1	(0.7965)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	700	3.8395	2,779.85	2,687.62	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0373)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	100	3.8395	397.12	383.95	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	100	3.8395	397.12	383.95	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	1,300	3.8395	5,162.58	4,991.29	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0693)	0.0000	1	(0.6903)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	2,900	3.8395	11,516.52	11,134.41	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1546)	0.0000	1	(1.5398)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	300	3.8395	1,191.36	1,151.84	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0160)	0.0000	1	(0.1593)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	800	3.8395	3,176.97	3,071.56	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0427)	0.0000	1	(0.4248)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	600	3.8395	2,382.73	2,303.67	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0320)	0.0000	1	(0.3186)	02/07/2025
600566.SH	01/13/2025	SDB3260760878	0	900	3.8395	3,574.09	3,455.51	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0480)	0.0000	1	(0.4779)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	3,500	3.7798	13,672.47	13,229.24	0.0000	4.3300	50.00	0.00	(4.9335)	(0.5512)	0.0000	3	(5.4847)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,500	3.7798	5,862.71	5,669.67	0.0000	4.3300	50.00	0.00	(2.1155)	(0.2362)	0.0000	3	(2.3517)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	6,600	3.7798	25,151.89	24,946.57	0.0000	4.3300	50.00	0.00	(9.0756)	(1.0394)	0.0000	3	(10.1151)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	20,300	3.7798	77,254.23	76,729.59	0.0000	4.3300	50.00	0.00	(27.8759)	(3.1971)	0.0000	3	(31.0730)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	18,600	3.7798	72,924.05	70,303.96	0.0000	4.3300	50.00	0.00	(26.3134)	(2.9293)	0.0000	3	(29.2428)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	5,100	3.7798	19,810.97	19,276.89	0.0000	4.3300	50.00	0.00	(7.1485)	(0.8032)	0.0000	3	(7.9517)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,100	3.7798	4,368.33	4,157.76	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1732)	0.0000	3	(1.7495)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	3,300	3.7798	13,105.00	12,473.28	0.0000	4.3300	50.00	0.00	(4.7287)	(0.5197)	0.0000	3	(5.2484)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	5,900	3.7798	23,430.16	22,300.72	0.0000	4.3300	50.00	0.00	(8.4544)	(0.9292)	0.0000	3	(9.3836)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,200	3.7798	4,765.46	4,535.74	0.0000	4.3300	50.00	0.00	(1.7195)	(0.1890)	0.0000	3	(1.9085)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,600	3.7798	6,353.94	6,047.65	0.0000	4.3300	50.00	0.00	(2.2927)	(0.2520)	0.0000	3	(2.5447)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	2,400	3.7798	9,530.91	9,071.48	0.0000	4.3300	50.00	0.00	(3.4391)	(0.3780)	0.0000	3	(3.8170)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	700	3.7798	2,779.85	2,645.85	0.0000	4.3300	50.00	0.00	(1.0031)	(0.1102)	0.0000	3	(1.1133)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	2,600	3.7798	10,325.15	9,827.44	0.0000	4.3300	50.00	0.00	(3.7257)	(0.4095)	0.0000	3	(4.1351)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	100	3.7798	397.12	377.98	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	3	(0.1590)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	100	3.7798	397.12	377.98	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	3	(0.1590)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	700	3.7798	2,779.85	2,645.85	0.0000	4.3300	50.00	0.00	(1.0031)	(0.1102)	0.0000	3	(1.1133)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,500	3.7798	5,956.82	5,669.67	0.0000	4.3300	50.00	0.00	(2.1494)	(0.2362)	0.0000	3	(2.3857)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	700	3.7798	2,779.85	2,645.85	0.0000	4.3300	50.00	0.00	(1.0031)	(0.1102)	0.0000	3	(1.1133)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	100	3.7798	397.12	377.98	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	3	(0.1590)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600566.SH	01/10/2025	SDB3260760878	0	100	3.7798	397.12	377.98	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	3	(0.1590)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	1,300	3.7798	5,162.58	4,913.72	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2047)	0.0000	3	(2.0676)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	2,900	3.7798	11,516.52	10,961.37	0.0000	4.3300	50.00	0.00	(4.1555)	(0.4567)	0.0000	3	(4.6123)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	300	3.7798	1,191.36	1,133.93	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0472)	0.0000	3	(0.4771)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	800	3.7798	3,176.97	3,023.83	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1260)	0.0000	3	(1.2723)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	600	3.7798	2,382.73	2,267.87	0.0000	4.3300	50.00	0.00	(0.8598)	(0.0945)	0.0000	3	(0.9543)	02/07/2025
600566.SH	01/10/2025	SDB3260760878	0	900	3.7798	3,574.09	3,401.80	0.0000	4.3300	50.00	0.00	(1.2897)	(0.1417)	0.0000	3	(1.4314)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	3,500	3.9296	13,672.47	13,753.57	0.0000	4.3300	50.00	0.00	(1.6445)	(0.1910)	0.0000	1	(1.8355)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,500	3.9296	5,862.71	5,894.39	0.0000	4.3300	50.00	0.00	(0.7052)	(0.0819)	0.0000	1	(0.7870)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	6,600	3.9296	25,151.89	25,935.30	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3602)	0.0000	1	(3.3854)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	20,300	3.9296	77,254.23	79,770.70	0.0000	4.3300	50.00	0.00	(9.2920)	(1.1079)	0.0000	1	(10.3999)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	18,600	3.9296	72,924.05	73,090.39	0.0000	4.3300	50.00	0.00	(8.7711)	(1.0151)	0.0000	1	(9.7863)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	5,100	3.9296	19,810.97	20,040.91	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2783)	0.0000	1	(2.6612)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,100	3.9296	4,368.33	4,322.55	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0600)	0.0000	1	(0.5854)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	3,300	3.9296	13,105.00	12,967.65	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1801)	0.0000	1	(1.7563)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	5,900	3.9296	23,430.16	23,184.59	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3220)	0.0000	1	(3.1401)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,200	3.9296	4,765.46	4,715.51	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0655)	0.0000	1	(0.6387)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,600	3.9296	6,353.94	6,287.35	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0873)	0.0000	1	(0.8516)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	2,400	3.9296	9,530.91	9,431.02	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1310)	0.0000	1	(1.2773)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	700	3.9296	2,779.85	2,750.71	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0382)	0.0000	1	(0.3726)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	2,600	3.9296	10,325.15	10,216.94	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1419)	0.0000	1	(1.3838)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	100	3.9296	397.12	392.96	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	100	3.9296	397.12	392.96	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	700	3.9296	2,779.85	2,750.71	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0382)	0.0000	1	(0.3726)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,500	3.9296	5,956.82	5,894.39	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0819)	0.0000	1	(0.7983)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	700	3.9296	2,779.85	2,750.71	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0382)	0.0000	1	(0.3726)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	100	3.9296	397.12	392.96	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	100	3.9296	397.12	392.96	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0532)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	1,300	3.9296	5,162.58	5,108.47	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0710)	0.0000	1	(0.6919)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	2,900	3.9296	11,516.52	11,395.81	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1583)	0.0000	1	(1.5435)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	300	3.9296	1,191.36	1,178.88	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0164)	0.0000	1	(0.1597)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	800	3.9296	3,176.97	3,143.67	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0437)	0.0000	1	(0.4258)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	600	3.9296	2,382.73	2,357.75	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0327)	0.0000	1	(0.3193)	02/07/2025
600566.SH	01/09/2025	SDB3260760878	0	900	3.9296	3,574.09	3,536.63	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0491)	0.0000	1	(0.4790)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	6,600	3.7732	25,151.89	24,903.11	0.0000	4.3300	50.00	0.00	(3.0252)	(0.3459)	0.0000	1	(3.3711)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	20,300	3.7732	77,254.23	76,595.94	0.0000	4.3300	50.00	0.00	(9.2920)	(1.0638)	0.0000	1	(10.3558)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	18,600	3.7732	72,924.05	70,181.50	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9747)	0.0000	1	(9.7459)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	5,100	3.7732	19,810.97	19,243.31	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2673)	0.0000	1	(2.6501)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	1,100	3.7732	4,368.33	4,150.52	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0576)	0.0000	1	(0.5831)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	3,300	3.7732	13,105.00	12,451.56	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1729)	0.0000	1	(1.7492)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	5,900	3.7732	23,430.16	22,261.87	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3092)	0.0000	1	(3.1273)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	1,200	3.7732	4,765.46	4,527.84	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0629)	0.0000	1	(0.6361)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	1,600	3.7732	6,353.94	6,037.12	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0838)	0.0000	1	(0.8481)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	2,400	3.7732	9,530.91	9,055.68	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1258)	0.0000	1	(1.2721)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	700	3.7732	2,779.85	2,641.24	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	2,600	3.7732	10,325.15	9,810.32	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1363)	0.0000	1	(1.3781)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	100	3.7732	397.12	377.32	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	100	3.7732	397.12	377.32	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	700	3.7732	2,779.85	2,641.24	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	1,500	3.7732	5,956.82	5,659.80	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0786)	0.0000	1	(0.7951)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	700	3.7732	2,779.85	2,641.24	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0367)	0.0000	1	(0.3710)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	100	3.7732	397.12	377.32	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	100	3.7732	397.12	377.32	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0052)	0.0000	1	(0.0530)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600566.SH	01/08/2025	SDB3260760878	0	1,300	3.7732	5,162.58	4,905.16	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0681)	0.0000	1	(0.6891)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	2,900	3.7732	11,516.52	10,942.28	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1520)	0.0000	1	(1.5372)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	300	3.7732	1,191.36	1,131.96	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0157)	0.0000	1	(0.1590)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	800	3.7732	3,176.97	3,018.56	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0419)	0.0000	1	(0.4240)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	600	3.7732	2,382.73	2,263.92	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0314)	0.0000	1	(0.3180)	02/07/2025
600566.SH	01/08/2025	SDB3260760878	0	900	3.7732	3,574.09	3,395.88	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0472)	0.0000	1	(0.4770)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	18,600	3.8452	72,924.05	71,520.39	0.0000	4.3300	50.00	0.00	(8.7711)	(0.9933)	0.0000	1	(9.7645)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	5,100	3.8452	19,810.97	19,610.43	0.0000	4.3300	50.00	0.00	(2.3828)	(0.2724)	0.0000	1	(2.6552)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	1,100	3.8452	4,368.33	4,229.70	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0587)	0.0000	1	(0.5842)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	3,300	3.8452	13,105.00	12,689.10	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1762)	0.0000	1	(1.7525)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	5,900	3.8452	23,430.16	22,686.57	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3151)	0.0000	1	(3.1332)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	1,200	3.8452	4,765.46	4,614.22	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0641)	0.0000	1	(0.6373)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	1,600	3.8452	6,353.94	6,152.29	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0854)	0.0000	1	(0.8497)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	2,400	3.8452	9,530.91	9,228.44	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1282)	0.0000	1	(1.2745)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	700	3.8452	2,779.85	2,691.63	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	2,600	3.8452	10,325.15	9,997.47	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1389)	0.0000	1	(1.3807)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	100	3.8452	397.12	384.52	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	100	3.8452	397.12	384.52	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	700	3.8452	2,779.85	2,691.63	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	1,500	3.8452	5,956.82	5,767.77	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0801)	0.0000	1	(0.7966)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	700	3.8452	2,779.85	2,691.63	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0374)	0.0000	1	(0.3717)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	100	3.8452	397.12	384.52	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	100	3.8452	397.12	384.52	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0053)	0.0000	1	(0.0531)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	1,300	3.8452	5,162.58	4,998.74	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0694)	0.0000	1	(0.6904)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	2,900	3.8452	11,516.52	11,151.03	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1549)	0.0000	1	(1.5401)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	300	3.8452	1,191.36	1,153.55	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0160)	0.0000	1	(0.1593)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	800	3.8452	3,176.97	3,076.15	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0427)	0.0000	1	(0.4248)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	600	3.8452	2,382.73	2,307.11	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0320)	0.0000	1	(0.3186)	02/07/2025
600566.SH	01/07/2025	SDB3260760878	0	900	3.8452	3,574.09	3,460.66	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0481)	0.0000	1	(0.4779)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	1,100	3.9712	4,368.33	4,368.33	0.0000	4.3300	50.00	0.00	(0.5254)	(0.0607)	0.0000	1	(0.5861)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	3,300	3.9712	13,105.00	13,105.00	0.0000	4.3300	50.00	0.00	(1.5762)	(0.1820)	0.0000	1	(1.7583)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	5,900	3.9712	23,430.16	23,430.16	0.0000	4.3300	50.00	0.00	(2.8181)	(0.3254)	0.0000	1	(3.1435)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	1,200	3.9712	4,765.46	4,765.46	0.0000	4.3300	50.00	0.00	(0.5732)	(0.0662)	0.0000	1	(0.6394)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	1,600	3.9712	6,353.94	6,353.94	0.0000	4.3300	50.00	0.00	(0.7642)	(0.0882)	0.0000	1	(0.8525)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	2,400	3.9712	9,530.91	9,530.91	0.0000	4.3300	50.00	0.00	(1.1464)	(0.1324)	0.0000	1	(1.2787)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	700	3.9712	2,779.85	2,779.85	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0386)	0.0000	1	(0.3730)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	2,600	3.9712	10,325.15	10,325.15	0.0000	4.3300	50.00	0.00	(1.2419)	(0.1434)	0.0000	1	(1.3853)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	100	3.9712	397.12	397.12	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0533)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	100	3.9712	397.12	397.12	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0533)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	700	3.9712	2,779.85	2,779.85	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0386)	0.0000	1	(0.3730)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	1,500	3.9712	5,956.82	5,956.82	0.0000	4.3300	50.00	0.00	(0.7165)	(0.0827)	0.0000	1	(0.7992)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	700	3.9712	2,779.85	2,779.85	0.0000	4.3300	50.00	0.00	(0.3344)	(0.0386)	0.0000	1	(0.3730)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	100	3.9712	397.12	397.12	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0533)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	100	3.9712	397.12	397.12	0.0000	4.3300	50.00	0.00	(0.0478)	(0.0055)	0.0000	1	(0.0533)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	1,300	3.9712	5,162.58	5,162.58	0.0000	4.3300	50.00	0.00	(0.6209)	(0.0717)	0.0000	1	(0.6926)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	2,900	3.9712	11,516.52	11,516.52	0.0000	4.3300	50.00	0.00	(1.3852)	(0.1600)	0.0000	1	(1.5451)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	300	3.9712	1,191.36	1,191.36	0.0000	4.3300	50.00	0.00	(0.1433)	(0.0165)	0.0000	1	(0.1598)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	800	3.9712	3,176.97	3,176.97	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0441)	0.0000	1	(0.4262)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	600	3.9712	2,382.73	2,382.73	0.0000	4.3300	50.00	0.00	(0.2866)	(0.0331)	0.0000	1	(0.3197)	02/07/2025
600566.SH	01/06/2025	SDB3260760878	0	900	3.9712	3,574.09	3,574.09	0.0000	4.3300	50.00	0.00	(0.4299)	(0.0496)	0.0000	1	(0.4795)	02/07/2025
TOTAL HUBEI JUMPCAN PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND												(434.3908)	(49.0843)	0.0000		(483.4751)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ICICI BANK LIMITED CMN																	
ICBK.NS	01/08/2025	SDB3265202616	0	9,603	14.9292	141,806.96	143,364.74	0.0000	4.3300	75.00	0.00	(17.0562)	(2.9868)	0.0000	1	(20.0430)	02/03/2025
ICBK.NS	01/07/2025	SDB3265202616	0	9,603	14.7669	141,806.96	141,806.96	0.0000	4.3300	75.00	0.00	(17.0562)	(2.9543)	0.0000	1	(20.0105)	02/03/2025
TOTAL ICICI BANK LIMITED CMN													(34.1125)	(5.9411)	0.0000	(40.0535)	
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300896.ZK	01/17/2025	SDB3260961780	0	900	23.9497	21,094.90	21,554.72	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2994)	0.0000	1	(2.8366)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,344.23	2,394.97	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0333)	0.0000	1	(0.3152)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	500	23.9497	11,655.09	11,974.85	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1663)	0.0000	1	(1.5682)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	400	23.9497	9,485.61	9,579.88	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1331)	0.0000	1	(1.2740)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	1,700	23.9497	40,585.12	40,714.47	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5655)	0.0000	1	(5.4470)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	800	23.9497	19,451.43	19,159.75	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2661)	0.0000	1	(2.6057)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,406.02	2,394.97	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0333)	0.0000	1	(0.3227)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	3,300	23.9497	80,210.75	79,033.98	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0977)	0.0000	1	(10.7453)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	15,220	23.9497	379,320.47	364,514.30	0.0000	4.3300	50.00	0.00	(45.6238)	(5.0627)	0.0000	1	(50.6865)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	5,800	23.9497	144,550.51	138,908.21	0.0000	4.3300	50.00	0.00	(17.3862)	(1.9293)	0.0000	1	(19.3155)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	900	23.9497	22,430.25	21,554.72	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2994)	0.0000	1	(2.9972)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	700	23.9497	17,445.75	16,764.78	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2328)	0.0000	1	(2.3312)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	1,000	23.9497	24,922.50	23,949.69	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3326)	0.0000	1	(3.3303)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	500	23.9497	12,461.25	11,974.85	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1663)	0.0000	1	(1.6651)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	400	23.9497	9,969.00	9,579.88	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1331)	0.0000	1	(1.3321)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	300	23.9497	7,476.75	7,184.91	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0998)	0.0000	1	(0.9991)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	600	23.9497	14,953.50	14,369.81	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1996)	0.0000	1	(1.9982)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	200	23.9497	4,984.50	4,789.94	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0665)	0.0000	1	(0.6661)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	300	23.9497	7,476.75	7,184.91	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0998)	0.0000	1	(0.9991)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	100	23.9497	2,492.25	2,394.97	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0333)	0.0000	1	(0.3330)	02/07/2025
300896.ZK	01/17/2025	SDB3260961780	0	600	23.9497	14,953.50	14,369.81	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1996)	0.0000	1	(1.9982)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	900	23.0300	21,094.90	20,726.96	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2879)	0.0000	1	(2.8251)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,344.23	2,303.00	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0320)	0.0000	1	(0.3139)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	500	23.0300	11,655.09	11,514.98	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1599)	0.0000	1	(1.5618)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	400	23.0300	9,485.61	9,211.98	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1279)	0.0000	1	(1.2689)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	1,700	23.0300	40,585.12	39,150.93	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5438)	0.0000	1	(5.4253)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	800	23.0300	19,451.43	18,423.97	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2559)	0.0000	1	(2.5955)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,406.02	2,303.00	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0320)	0.0000	1	(0.3214)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	3,300	23.0300	80,210.75	75,998.86	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0555)	0.0000	1	(10.7031)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	15,220	23.0300	379,320.47	350,515.95	0.0000	4.3300	50.00	0.00	(45.6238)	(4.8683)	0.0000	1	(50.4921)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	5,800	23.0300	144,550.51	133,573.75	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8552)	0.0000	1	(19.2414)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	900	23.0300	22,430.25	20,726.96	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2879)	0.0000	1	(2.9857)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	700	23.0300	17,445.75	16,120.97	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2239)	0.0000	1	(2.3222)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	1,000	23.0300	24,922.50	23,029.96	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3199)	0.0000	1	(3.3175)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	500	23.0300	12,461.25	11,514.98	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1599)	0.0000	1	(1.6587)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	400	23.0300	9,969.00	9,211.98	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1279)	0.0000	1	(1.3270)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	300	23.0300	7,476.75	6,908.99	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0960)	0.0000	1	(0.9952)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	600	23.0300	14,953.50	13,817.97	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1919)	0.0000	1	(1.9905)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	200	23.0300	4,984.50	4,605.99	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0640)	0.0000	1	(0.6635)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300896.ZK	01/16/2025	SDB3260961780	0	200	23.0300	4,984.50	4,605.99	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0640)	0.0000	1	(0.6635)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	300	23.0300	7,476.75	6,908.99	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0960)	0.0000	1	(0.9952)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	100	23.0300	2,492.25	2,303.00	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0320)	0.0000	1	(0.3317)	02/07/2025
300896.ZK	01/16/2025	SDB3260961780	0	600	23.0300	14,953.50	13,817.97	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1919)	0.0000	1	(1.9905)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	900	22.7292	21,094.90	20,456.30	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2841)	0.0000	1	(2.8214)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,344.23	2,272.92	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0316)	0.0000	1	(0.3135)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	500	22.7292	11,655.09	11,364.61	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1578)	0.0000	1	(1.5597)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	400	22.7292	9,485.61	9,091.69	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1263)	0.0000	1	(1.2672)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	1,700	22.7292	40,585.12	38,639.67	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5367)	0.0000	1	(5.4181)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	800	22.7292	19,451.43	18,183.38	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2525)	0.0000	1	(2.5921)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,406.02	2,272.92	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0316)	0.0000	1	(0.3210)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	3,300	22.7292	80,210.75	75,006.42	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0418)	0.0000	1	(10.6893)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	15,220	22.7292	379,320.47	345,938.71	0.0000	4.3300	50.00	0.00	(45.6238)	(4.8047)	0.0000	1	(50.4285)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	5,800	22.7292	144,550.51	131,829.47	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8310)	0.0000	1	(19.2172)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	900	22.7292	22,430.25	20,456.30	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2841)	0.0000	1	(2.9820)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	700	22.7292	17,445.75	15,910.45	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2210)	0.0000	1	(2.3193)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	1,000	22.7292	24,922.50	22,729.22	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3157)	0.0000	1	(3.3133)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	500	22.7292	12,461.25	11,364.61	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1578)	0.0000	1	(1.6567)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	400	22.7292	9,969.00	9,091.69	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1263)	0.0000	1	(1.3253)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	300	22.7292	7,476.75	6,818.77	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0947)	0.0000	1	(0.9940)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	600	22.7292	14,953.50	13,637.53	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1894)	0.0000	1	(1.9880)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	200	22.7292	4,984.50	4,545.84	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0631)	0.0000	1	(0.6627)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	200	22.7292	4,984.50	4,545.84	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0631)	0.0000	1	(0.6627)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	300	22.7292	7,476.75	6,818.77	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0947)	0.0000	1	(0.9940)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	100	22.7292	2,492.25	2,272.92	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0316)	0.0000	1	(0.3313)	02/07/2025
300896.ZK	01/15/2025	SDB3260961780	0	600	22.7292	14,953.50	13,637.53	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1894)	0.0000	1	(1.9880)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	900	23.2741	21,094.90	20,946.72	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2909)	0.0000	1	(2.8282)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,344.23	2,327.41	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0323)	0.0000	1	(0.3143)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	500	23.2741	11,655.09	11,637.07	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1616)	0.0000	1	(1.5635)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	400	23.2741	9,485.61	9,309.65	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1293)	0.0000	1	(1.2702)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	1,700	23.2741	40,585.12	39,566.02	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5495)	0.0000	1	(5.4310)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	800	23.2741	19,451.43	18,619.31	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2586)	0.0000	1	(2.5982)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,406.02	2,327.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0323)	0.0000	1	(0.3217)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	3,300	23.2741	80,210.75	76,804.64	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0667)	0.0000	1	(10.7143)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	15,220	23.2741	379,320.47	354,232.29	0.0000	4.3300	50.00	0.00	(45.6238)	(4.9199)	0.0000	1	(50.5437)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	5,800	23.2741	144,550.51	134,989.97	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8749)	0.0000	1	(19.2611)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	900	23.2741	22,430.25	20,946.72	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2909)	0.0000	1	(2.9888)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	700	23.2741	17,445.75	16,291.89	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2263)	0.0000	1	(2.3246)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	1,000	23.2741	24,922.50	23,274.13	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3233)	0.0000	1	(3.3209)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	500	23.2741	12,461.25	11,637.07	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1616)	0.0000	1	(1.6604)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	400	23.2741	9,969.00	9,309.65	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1293)	0.0000	1	(1.3283)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	300	23.2741	7,476.75	6,982.24	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0970)	0.0000	1	(0.9963)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	600	23.2741	14,953.50	13,964.48	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1940)	0.0000	1	(1.9925)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300896.ZK	01/14/2025	SDB3260961780	0	200	23.2741	4,984.50	4,654.83	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0647)	0.0000	1	(0.6642)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	200	23.2741	4,984.50	4,654.83	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0647)	0.0000	1	(0.6642)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	300	23.2741	7,476.75	6,982.24	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0970)	0.0000	1	(0.9963)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	100	23.2741	2,492.25	2,327.41	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0323)	0.0000	1	(0.3321)	02/07/2025
300896.ZK	01/14/2025	SDB3260961780	0	600	23.2741	14,953.50	13,964.48	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1940)	0.0000	1	(1.9925)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	900	23.4872	21,094.90	21,138.50	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2936)	0.0000	1	(2.8308)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,344.23	2,348.72	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0326)	0.0000	1	(0.3146)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	500	23.4872	11,655.09	11,743.61	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1631)	0.0000	1	(1.5650)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	400	23.4872	9,485.61	9,394.89	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1305)	0.0000	1	(1.2714)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	1,700	23.4872	40,585.12	39,928.27	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5546)	0.0000	1	(5.4360)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	800	23.4872	19,451.43	18,789.78	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2610)	0.0000	1	(2.6005)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,406.02	2,348.72	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0326)	0.0000	1	(0.3220)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	3,300	23.4872	80,210.75	77,507.83	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0765)	0.0000	1	(10.7241)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	15,220	23.4872	379,320.47	357,475.49	0.0000	4.3300	50.00	0.00	(45.6238)	(4.9649)	0.0000	1	(50.5888)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	5,800	23.4872	144,550.51	136,225.88	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8920)	0.0000	1	(19.2782)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	900	23.4872	22,430.25	21,138.50	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2936)	0.0000	1	(2.9915)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	700	23.4872	17,445.75	16,441.05	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2283)	0.0000	1	(2.3267)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	1,000	23.4872	24,922.50	23,487.22	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3262)	0.0000	1	(3.3238)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	500	23.4872	12,461.25	11,743.61	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1631)	0.0000	1	(1.6619)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	400	23.4872	9,969.09	9,394.89	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1305)	0.0000	1	(1.3295)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	300	23.4872	7,476.75	7,046.17	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0979)	0.0000	1	(0.9972)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	600	23.4872	14,953.50	14,092.33	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1957)	0.0000	1	(1.9943)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	200	23.4872	4,984.50	4,697.44	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0652)	0.0000	1	(0.6648)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	200	23.4872	4,984.50	4,697.44	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0652)	0.0000	1	(0.6648)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	300	23.4872	7,476.75	7,046.17	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0979)	0.0000	1	(0.9972)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	100	23.4872	2,492.25	2,348.72	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0326)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/13/2025	SDB3260961780	0	600	23.4872	14,953.50	14,092.33	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1957)	0.0000	1	(1.9943)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	900	23.6451	21,094.90	21,280.60	0.0000	4.3300	50.00	0.00	(7.6117)	(0.8867)	0.0000	3	(8.4984)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,344.23	2,364.51	0.0000	4.3300	50.00	0.00	(0.8459)	(0.0985)	0.0000	3	(0.9444)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	500	23.6451	11,655.09	11,822.56	0.0000	4.3300	50.00	0.00	(4.2055)	(0.4926)	0.0000	3	(4.6982)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	400	23.6451	9,485.61	9,458.04	0.0000	4.3300	50.00	0.00	(3.4227)	(0.3941)	0.0000	3	(3.8168)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	1,700	23.6451	40,585.12	40,196.69	0.0000	4.3300	50.00	0.00	(14.6445)	(1.6749)	0.0000	3	(16.3193)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	800	23.6451	19,451.43	18,916.09	0.0000	4.3300	50.00	0.00	(7.0187)	(0.7882)	0.0000	3	(7.8069)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,406.02	2,364.51	0.0000	4.3300	50.00	0.00	(0.8682)	(0.0985)	0.0000	3	(0.9667)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	3,300	23.6451	80,210.75	78,028.87	0.0000	4.3300	50.00	0.00	(28.9427)	(3.2512)	0.0000	3	(32.1939)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	15,220	23.6451	379,320.47	359,878.60	0.0000	4.3300	50.00	0.00	(136.8715)	(14.9949)	0.0000	3	(151.8664)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	5,800	23.6451	144,550.51	137,141.65	0.0000	4.3300	50.00	0.00	(52.1586)	(5.7142)	0.0000	3	(57.8729)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	900	23.6451	22,430.25	21,280.60	0.0000	4.3300	50.00	0.00	(8.0936)	(0.8867)	0.0000	3	(8.9803)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	700	23.6451	17,445.75	16,551.58	0.0000	4.3300	50.00	0.00	(6.2950)	(0.6896)	0.0000	3	(6.9847)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	1,000	23.6451	24,922.50	23,645.11	0.0000	4.3300	50.00	0.00	(8.9929)	(0.9852)	0.0000	3	(9.9781)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	500	23.6451	12,461.25	11,822.56	0.0000	4.3300	50.00	0.00	(4.4964)	(0.4926)	0.0000	3	(4.9890)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	400	23.6451	9,969.09	9,458.04	0.0000	4.3300	50.00	0.00	(3.5971)	(0.3941)	0.0000	3	(3.9912)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	300	23.6451	7,476.75	7,093.53	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2956)	0.0000	3	(2.9934)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300896.ZK	01/10/2025	SDB3260961780	0	600	23.6451	14,953.50	14,187.07	0.0000	4.3300	50.00	0.00	(5.3957)	(0.5911)	0.0000	3	(5.9868)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	200	23.6451	4,984.50	4,729.02	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1970)	0.0000	3	(1.9956)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	200	23.6451	4,984.50	4,729.02	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1970)	0.0000	3	(1.9956)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	300	23.6451	7,476.75	7,093.53	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2956)	0.0000	3	(2.9934)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	100	23.6451	2,492.25	2,364.51	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0985)	0.0000	3	(0.9978)	02/07/2025
300896.ZK	01/10/2025	SDB3260961780	0	600	23.6451	14,953.50	14,187.07	0.0000	4.3300	50.00	0.00	(5.3957)	(0.5911)	0.0000	3	(5.9868)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	900	23.4335	21,094.90	21,090.12	0.0000	4.3300	50.00	0.00	(2.5372)	(0.2929)	0.0000	1	(2.8302)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,344.23	2,343.35	0.0000	4.3300	50.00	0.00	(0.2820)	(0.0325)	0.0000	1	(0.3145)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	500	23.4335	11,655.09	11,716.73	0.0000	4.3300	50.00	0.00	(1.4018)	(0.1627)	0.0000	1	(1.5646)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	400	23.4335	9,485.61	9,373.39	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1302)	0.0000	1	(1.2711)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	1,700	23.4335	40,585.12	39,836.89	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5533)	0.0000	1	(5.4348)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	800	23.4335	19,451.43	18,746.77	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2604)	0.0000	1	(2.5999)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,406.02	2,343.35	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0325)	0.0000	1	(0.3219)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	3,300	23.4335	80,210.75	77,330.43	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0740)	0.0000	1	(10.7216)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	15,220	23.4335	379,320.47	356,657.34	0.0000	4.3300	50.00	0.00	(45.6238)	(4.9536)	0.0000	1	(50.5774)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	5,800	23.4335	144,550.51	135,914.10	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8877)	0.0000	1	(19.2739)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	900	23.4335	22,430.25	21,090.12	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2929)	0.0000	1	(2.9908)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	700	23.4335	17,445.75	16,403.43	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2278)	0.0000	1	(2.3262)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	1,000	23.4335	24,922.50	23,433.47	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3255)	0.0000	1	(3.3231)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	500	23.4335	12,461.25	11,716.73	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1627)	0.0000	1	(1.6615)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	400	23.4335	9,969.00	9,373.39	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1302)	0.0000	1	(1.3292)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	300	23.4335	7,476.75	7,030.04	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0976)	0.0000	1	(0.9969)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	600	23.4335	14,953.50	14,060.08	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1953)	0.0000	1	(1.9939)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	200	23.4335	4,984.50	4,686.69	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0651)	0.0000	1	(0.6646)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	200	23.4335	4,984.50	4,686.69	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0651)	0.0000	1	(0.6646)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	300	23.4335	7,476.75	7,030.04	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0976)	0.0000	1	(0.9969)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	100	23.4335	2,492.25	2,343.35	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0325)	0.0000	1	(0.3323)	02/07/2025
300896.ZK	01/09/2025	SDB3260961780	0	600	23.4335	14,953.50	14,060.08	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1953)	0.0000	1	(1.9939)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	400	23.5143	9,485.61	9,405.73	0.0000	4.3300	50.00	0.00	(1.1409)	(0.1306)	0.0000	1	(1.2715)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	1,700	23.5143	40,585.12	39,974.37	0.0000	4.3300	50.00	0.00	(4.8815)	(0.5552)	0.0000	1	(5.4367)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	800	23.5143	19,451.43	18,811.47	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2613)	0.0000	1	(2.6008)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,406.02	2,351.43	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0327)	0.0000	1	(0.3220)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	3,300	23.5143	80,210.75	77,597.31	0.0000	4.3300	50.00	0.00	(9.6476)	(1.0777)	0.0000	1	(10.7253)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	15,220	23.5143	379,320.47	357,888.21	0.0000	4.3300	50.00	0.00	(45.6238)	(4.9707)	0.0000	1	(50.5945)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	5,800	23.5143	144,550.51	136,383.15	0.0000	4.3300	50.00	0.00	(17.3862)	(1.8942)	0.0000	1	(19.2804)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	900	23.5143	22,430.25	21,162.90	0.0000	4.3300	50.00	0.00	(2.6979)	(0.2939)	0.0000	1	(2.9918)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	700	23.5143	17,445.75	16,460.04	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2286)	0.0000	1	(2.3269)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	1,000	23.5143	24,922.50	23,514.34	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3266)	0.0000	1	(3.3242)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	500	23.5143	12,461.25	11,757.17	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1633)	0.0000	1	(1.6621)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	400	23.5143	9,969.00	9,405.73	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1306)	0.0000	1	(1.3297)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	300	23.5143	7,476.75	7,054.30	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0980)	0.0000	1	(0.9973)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	600	23.5143	14,953.50	14,108.60	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1960)	0.0000	1	(1.9945)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	200	23.5143	4,984.50	4,702.87	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0653)	0.0000	1	(0.6648)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300896.ZK	01/08/2025	SDB3260961780	0	200	23.5143	4,984.50	4,702.87	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0653)	0.0000	1	(0.6648)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	300	23.5143	7,476.75	7,054.30	0.0000	4.3300	50.00	0.00	(0.8993)	(0.0980)	0.0000	1	(0.9973)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	100	23.5143	2,492.25	2,351.43	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0327)	0.0000	1	(0.3324)	02/07/2025
300896.ZK	01/08/2025	SDB3260961780	0	600	23.5143	14,953.50	14,108.60	0.0000	4.3300	50.00	0.00	(1.7986)	(0.1960)	0.0000	1	(1.9945)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	800	24.0987	19,451.43	19,278.93	0.0000	4.3300	50.00	0.00	(2.3396)	(0.2678)	0.0000	1	(2.6073)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,406.02	2,409.87	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0335)	0.0000	1	(0.3229)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	3,300	24.0987	80,210.75	79,525.57	0.0000	4.3300	50.00	0.00	(9.6476)	(1.1045)	0.0000	1	(10.7521)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	15,220	24.0987	379,320.47	366,781.56	0.0000	4.3300	50.00	0.00	(45.6238)	(5.0942)	0.0000	1	(50.7180)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	5,800	24.0987	144,550.51	139,772.21	0.0000	4.3300	50.00	0.00	(17.3862)	(1.9413)	0.0000	1	(19.3275)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	900	24.0987	22,430.25	21,688.79	0.0000	4.3300	50.00	0.00	(2.6979)	(0.3012)	0.0000	1	(2.9991)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	700	24.0987	17,445.75	16,869.06	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2343)	0.0000	1	(2.3326)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	1,000	24.0987	24,922.50	24,098.66	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3347)	0.0000	1	(3.3323)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	500	24.0987	12,461.25	12,049.33	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1674)	0.0000	1	(1.6662)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	400	24.0987	9,969.00	9,639.46	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1339)	0.0000	1	(1.3329)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	300	24.0987	7,476.75	7,229.60	0.0000	4.3300	50.00	0.00	(0.8993)	(0.1004)	0.0000	1	(0.9997)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	600	24.0987	14,953.50	14,459.19	0.0000	4.3300	50.00	0.00	(1.7986)	(0.2008)	0.0000	1	(1.9994)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	200	24.0987	4,984.50	4,819.73	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0669)	0.0000	1	(0.6665)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	200	24.0987	4,984.50	4,819.73	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0669)	0.0000	1	(0.6665)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	300	24.0987	7,476.75	7,229.60	0.0000	4.3300	50.00	0.00	(0.8993)	(0.1004)	0.0000	1	(0.9997)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	100	24.0987	2,492.25	2,409.87	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0335)	0.0000	1	(0.3332)	02/07/2025
300896.ZK	01/07/2025	SDB3260961780	0	600	24.0987	14,953.50	14,459.19	0.0000	4.3300	50.00	0.00	(1.7986)	(0.2008)	0.0000	1	(1.9994)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	15,220	24.9225	379,320.47	379,320.47	0.0000	4.3300	50.00	0.00	(45.6238)	(5.2683)	0.0000	1	(50.8922)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	5,800	24.9225	144,550.51	144,550.51	0.0000	4.3300	50.00	0.00	(17.3862)	(2.0076)	0.0000	1	(19.3939)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	900	24.9225	22,430.25	22,430.25	0.0000	4.3300	50.00	0.00	(2.6979)	(0.3115)	0.0000	1	(3.0094)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	700	24.9225	17,445.75	17,445.75	0.0000	4.3300	50.00	0.00	(2.0983)	(0.2423)	0.0000	1	(2.3406)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	1,000	24.9225	24,922.50	24,922.50	0.0000	4.3300	50.00	0.00	(2.9976)	(0.3461)	0.0000	1	(3.3438)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	500	24.9225	12,461.25	12,461.25	0.0000	4.3300	50.00	0.00	(1.4988)	(0.1731)	0.0000	1	(1.6719)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	400	24.9225	9,969.00	9,969.00	0.0000	4.3300	50.00	0.00	(1.1990)	(0.1385)	0.0000	1	(1.3375)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	300	24.9225	7,476.75	7,476.75	0.0000	4.3300	50.00	0.00	(0.8993)	(0.1038)	0.0000	1	(1.0031)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	600	24.9225	14,953.50	14,953.50	0.0000	4.3300	50.00	0.00	(1.7986)	(0.2077)	0.0000	1	(2.0063)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	200	24.9225	4,984.50	4,984.50	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0692)	0.0000	1	(0.6688)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	200	24.9225	4,984.50	4,984.50	0.0000	4.3300	50.00	0.00	(0.5995)	(0.0692)	0.0000	1	(0.6688)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	300	24.9225	7,476.75	7,476.75	0.0000	4.3300	50.00	0.00	(0.8993)	(0.1038)	0.0000	1	(1.0031)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	100	24.9225	2,492.25	2,492.25	0.0000	4.3300	50.00	0.00	(0.2998)	(0.0346)	0.0000	1	(0.3344)	02/07/2025
300896.ZK	01/06/2025	SDB3260961780	0	600	24.9225	14,953.50	14,953.50	0.0000	4.3300	50.00	0.00	(1.7986)	(0.2077)	0.0000	1	(2.0063)	02/07/2025
TOTAL IMEIK TECHNOLOGY DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,215.9961)	(133.8290)	0.0000		(1,349.8251)	
INDIAN BANK CMN																	
INBA.NS	01/07/2025	SDB3265128026	0	994	5.9397	6,113.46	5,904.08	0.0000	4.3300	75.00	0.00	(0.7353)	(0.1230)	0.0000	1	(0.8583)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
INDIAN BANK CMN (Cont.)																	
INBA.NS	01/06/2025	SDB3265128026	0	994	6.1504	6,113.46	6,113.46	0.0000	4.3300	75.00	0.00	(0.7353)	(0.1274)	0.0000	1	(0.8627)	02/03/2025
TOTAL INDIAN BANK CMN												(1.4706)	(0.2504)	0.0000		(1.7210)	
INDIAN OIL CORPORATION LTD CMN																	
IOC.NS	01/16/2025	SDB3265604659	0	42,513	1.4683	61,802.59	62,423.67	0.0000	4.3300	75.00	0.00	(7.4335)	(1.3005)	0.0000	1	(8.7340)	02/03/2025
IOC.NS	01/15/2025	SDB3265604659	0	42,513	1.4537	61,802.59	61,802.59	0.0000	4.3300	75.00	0.00	(7.4335)	(1.2876)	0.0000	1	(8.7210)	02/03/2025
TOTAL INDIAN OIL CORPORATION LTD CMN												(14.8670)	(2.5880)	0.0000		(17.4550)	
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN																	
INIR.NS	01/17/2025	SDB3264650040	0	4,084	8.8241	37,127.84	36,037.80	0.0000	4.3300	75.00	0.00	(4.4657)	(0.7508)	0.0000	1	(5.2164)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	9,090	8.8241	81,230.01	80,211.45	0.0000	4.3300	75.00	0.00	(9.7702)	(1.6711)	0.0000	1	(11.4412)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	7,513	8.8241	67,282.64	66,295.78	0.0000	4.3300	75.00	0.00	(8.0926)	(1.3812)	0.0000	1	(9.4738)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	3,455	8.8241	31,357.76	30,487.41	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6352)	0.0000	1	(4.4068)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	150	8.8241	1,364.70	1,323.62	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0276)	0.0000	1	(0.1917)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	2,215	8.8241	20,651.59	19,545.47	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4072)	0.0000	1	(2.8911)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	2,449	8.8241	22,600.98	21,610.32	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4502)	0.0000	1	(3.1686)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	5,565	8.8241	51,143.06	49,106.35	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0230)	0.0000	1	(7.1744)	02/03/2025
INIR.NS	01/17/2025	SDB3264650040	0	46	8.8241	422.75	405.91	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0085)	0.0000	1	(0.0593)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	4,084	8.7852	37,127.84	35,878.72	0.0000	4.3300	75.00	0.00	(4.4657)	(0.7475)	0.0000	1	(5.2131)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	9,090	8.7852	81,230.01	79,857.38	0.0000	4.3300	75.00	0.00	(9.7702)	(1.6637)	0.0000	1	(11.4339)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	7,513	8.7852	67,282.64	66,003.13	0.0000	4.3300	75.00	0.00	(8.0926)	(1.3751)	0.0000	1	(9.4677)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	3,455	8.7852	31,357.76	30,352.83	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6324)	0.0000	1	(4.4040)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	150	8.7852	1,364.70	1,317.78	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0275)	0.0000	1	(0.1916)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	2,215	8.7852	20,651.59	19,459.20	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4054)	0.0000	1	(2.8893)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	2,449	8.7852	22,600.98	21,514.93	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4482)	0.0000	1	(3.1666)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	5,565	8.7852	51,143.06	48,889.58	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0185)	0.0000	1	(7.1699)	02/03/2025
INIR.NS	01/16/2025	SDB3264650040	0	46	8.7852	422.75	404.12	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0084)	0.0000	1	(0.0593)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	4,084	8.7516	37,127.84	35,741.60	0.0000	4.3300	75.00	0.00	(4.4657)	(0.7446)	0.0000	1	(5.2103)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	9,090	8.7516	81,230.01	79,552.20	0.0000	4.3300	75.00	0.00	(9.7702)	(1.6573)	0.0000	1	(11.4275)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	7,513	8.7516	67,282.64	65,750.90	0.0000	4.3300	75.00	0.00	(8.0926)	(1.3698)	0.0000	1	(9.4624)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	3,455	8.7516	31,357.76	30,236.84	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6299)	0.0000	1	(4.4016)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	150	8.7516	1,364.70	1,312.74	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0273)	0.0000	1	(0.1915)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	2,215	8.7516	20,651.59	19,384.83	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4039)	0.0000	1	(2.8878)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	2,449	8.7516	22,600.98	21,432.71	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4465)	0.0000	1	(3.1649)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	5,565	8.7516	51,143.06	48,702.75	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0146)	0.0000	1	(7.1660)	02/03/2025
INIR.NS	01/15/2025	SDB3264650040	0	46	8.7516	422.75	402.57	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0084)	0.0000	1	(0.0592)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	4,084	8.6425	37,127.84	35,295.96	0.0000	4.3300	75.00	0.00	(4.4657)	(0.7353)	0.0000	1	(5.2010)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	9,090	8.6425	81,230.01	78,560.30	0.0000	4.3300	75.00	0.00	(9.7702)	(1.6367)	0.0000	1	(11.4068)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	7,513	8.6425	67,282.64	64,931.08	0.0000	4.3300	75.00	0.00	(8.0926)	(1.3527)	0.0000	1	(9.4453)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	3,455	8.6425	31,357.76	29,859.83	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6221)	0.0000	1	(4.3937)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	150	8.6425	1,364.70	1,296.37	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0270)	0.0000	1	(0.1912)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	2,215	8.6425	20,651.59	19,143.13	0.0000	4.3300	75.00	0.00	(2.4839)	(0.3988)	0.0000	1	(2.8827)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	2,449	8.6425	22,600.98	21,165.48	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4409)	0.0000	1	(3.1593)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	5,565	8.6425	51,143.06	48,095.50	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0020)	0.0000	1	(7.1534)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	46	8.6425	422.75	397.55	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0083)	0.0000	1	(0.0591)	02/03/2025
INIR.NS	01/14/2025	SDB3264650040	0	214	8.6425	1,966.69	1,849.49	0.0000	4.3300	75.00	0.00	(0.2365)	(0.0385)	0.0000	1	(0.2751)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	4,084	9.0705	37,127.84	37,044.07	0.0000	4.3300	75.00	0.00	(4.4657)	(0.7718)	0.0000	1	(5.2374)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	9,090	9.0705	81,230.01	82,451.17	0.0000	4.3300	75.00	0.00	(9.7702)	(1.7177)	0.0000	1	(11.4879)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	7,513	9.0705	67,282.64	68,146.94	0.0000	4.3300	75.00	0.00	(8.0926)	(1.4197)	0.0000	1	(9.5123)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	3,455	9.0705	31,357.76	31,338.70	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6529)	0.0000	1	(4.4245)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	150	9.0705	1,364.70	1,360.58	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0283)	0.0000	1	(0.1925)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	2,215	9.0705	20,651.59	20,091.24	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4186)	0.0000	1	(2.9025)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	2,449	9.0705	22,600.98	22,213.74	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4628)	0.0000	1	(3.1812)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN (Cont.)																	
INIR.NS	01/13/2025	SDB3264650040	0	5,565	9.0705	51,143.06	50,477.53	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0516)	0.0000	1	(7.2030)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	46	9.0705	422.75	417.24	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0087)	0.0000	1	(0.0595)	02/03/2025
INIR.NS	01/13/2025	SDB3264650040	0	1,214	9.0705	11,156.81	11,011.63	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2294)	0.0000	1	(1.5713)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	9,090	8.8883	81,230.01	80,794.83	0.0000	4.3300	75.00	0.00	(29.3105)	(5.0497)	0.0000	3	(34.3602)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	7,513	8.8883	67,282.64	66,777.95	0.0000	4.3300	75.00	0.00	(24.2778)	(4.1736)	0.0000	3	(28.4514)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	3,455	8.8883	31,357.76	30,709.15	0.0000	4.3300	75.00	0.00	(11.3149)	(1.9193)	0.0000	3	(13.2342)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	150	8.8883	1,364.70	1,333.25	0.0000	4.3300	75.00	0.00	(0.4924)	(0.0833)	0.0000	3	(0.5758)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	2,215	8.8883	20,651.59	19,687.63	0.0000	4.3300	75.00	0.00	(7.4518)	(1.2305)	0.0000	3	(8.6823)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	2,449	8.8883	22,600.98	21,767.50	0.0000	4.3300	75.00	0.00	(8.1552)	(1.3605)	0.0000	3	(9.5157)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	5,565	8.8883	51,143.06	49,463.50	0.0000	4.3300	75.00	0.00	(18.4541)	(3.0915)	0.0000	3	(21.5456)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	46	8.8883	422.75	408.86	0.0000	4.3300	75.00	0.00	(0.1525)	(0.0256)	0.0000	3	(0.1781)	02/03/2025
INIR.NS	01/10/2025	SDB3264650040	0	1,214	8.8883	11,156.81	10,790.42	0.0000	4.3300	75.00	0.00	(4.0258)	(0.6744)	0.0000	3	(4.7002)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	7,513	8.9695	67,282.64	67,388.12	0.0000	4.3300	75.00	0.00	(8.0926)	(1.4039)	0.0000	1	(9.4965)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	3,455	8.9695	31,357.76	30,989.74	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6456)	0.0000	1	(4.4173)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	150	8.9695	1,364.70	1,345.43	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0280)	0.0000	1	(0.1922)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	2,215	8.9695	20,651.59	19,867.52	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4139)	0.0000	1	(2.8978)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	2,449	8.9695	22,600.98	21,966.39	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4576)	0.0000	1	(3.1760)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	5,565	8.9695	51,143.06	49,915.46	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0399)	0.0000	1	(7.1913)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	46	8.9695	422.75	412.60	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0086)	0.0000	1	(0.0594)	02/03/2025
INIR.NS	01/09/2025	SDB3264650040	0	1,214	8.9695	11,156.81	10,889.02	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2269)	0.0000	1	(1.5688)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	3,455	9.0491	31,357.76	31,264.67	0.0000	4.3300	75.00	0.00	(3.7716)	(0.6513)	0.0000	1	(4.4230)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	150	9.0491	1,364.70	1,357.37	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0283)	0.0000	1	(0.1924)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	2,215	9.0491	20,651.59	20,043.77	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4176)	0.0000	1	(2.9015)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	2,449	9.0491	22,600.98	22,161.27	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4617)	0.0000	1	(3.1801)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	5,565	9.0491	51,143.06	50,358.29	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0491)	0.0000	1	(7.2005)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	46	9.0491	422.75	416.26	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0087)	0.0000	1	(0.0595)	02/03/2025
INIR.NS	01/08/2025	SDB3264650040	0	1,214	9.0491	11,156.81	10,985.62	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2289)	0.0000	1	(1.5708)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	150	8.9754	1,364.70	1,346.31	0.0000	4.3300	75.00	0.00	(0.1641)	(0.0280)	0.0000	1	(0.1922)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	2,215	8.9754	20,651.59	19,880.52	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4142)	0.0000	1	(2.8981)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	2,449	8.9754	22,600.98	21,980.77	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4579)	0.0000	1	(3.1763)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	5,565	8.9754	51,143.06	49,948.13	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0406)	0.0000	1	(7.1920)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	46	8.9754	422.75	412.87	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0086)	0.0000	1	(0.0594)	02/03/2025
INIR.NS	01/07/2025	SDB3264650040	0	1,214	8.9754	11,156.81	10,896.14	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2270)	0.0000	1	(1.5689)	02/03/2025
INIR.NS	01/06/2025	SDB3264650040	0	2,215	9.2854	20,651.59	20,567.23	0.0000	4.3300	75.00	0.00	(2.4839)	(0.4285)	0.0000	1	(2.9124)	02/03/2025
INIR.NS	01/06/2025	SDB3264650040	0	2,449	9.2854	22,600.98	22,740.02	0.0000	4.3300	75.00	0.00	(2.7184)	(0.4738)	0.0000	1	(3.1921)	02/03/2025
INIR.NS	01/06/2025	SDB3264650040	0	5,565	9.2854	51,143.06	51,673.42	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0765)	0.0000	1	(7.2279)	02/03/2025
INIR.NS	01/06/2025	SDB3264650040	0	46	9.2854	422.75	427.13	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0089)	0.0000	1	(0.0597)	02/03/2025
INIR.NS	01/06/2025	SDB3264650040	0	1,214	9.2854	11,156.81	11,272.51	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2348)	0.0000	1	(1.5768)	02/03/2025
INIR.NS	01/03/2025	SDB3264650040	0	2,449	9.2620	22,600.98	22,682.54	0.0000	4.3300	75.00	0.00	(8.1552)	(1.4177)	0.0000	3	(9.5728)	02/03/2025
INIR.NS	01/03/2025	SDB3264650040	0	5,565	9.2620	51,143.06	51,542.80	0.0000	4.3300	75.00	0.00	(18.4541)	(3.2214)	0.0000	3	(21.6755)	02/03/2025
INIR.NS	01/03/2025	SDB3264650040	0	46	9.2620	422.75	426.05	0.0000	4.3300	75.00	0.00	(0.1525)	(0.0266)	0.0000	3	(0.1792)	02/03/2025
INIR.NS	01/03/2025	SDB3264650040	0	1,214	9.2620	11,156.81	11,244.02	0.0000	4.3300	75.00	0.00	(4.0258)	(0.7028)	0.0000	3	(4.7285)	02/03/2025
INIR.NS	01/02/2025	SDB3264650040	0	5,565	9.2135	51,143.06	51,273.04	0.0000	4.3300	75.00	0.00	(6.1514)	(1.0682)	0.0000	1	(7.2196)	02/03/2025
INIR.NS	01/02/2025	SDB3264650040	0	46	9.2135	422.75	423.82	0.0000	4.3300	75.00	0.00	(0.0508)	(0.0088)	0.0000	1	(0.0597)	02/03/2025
INIR.NS	01/02/2025	SDB3264650040	0	1,214	9.2135	11,156.81	11,185.17	0.0000	4.3300	75.00	0.00	(1.3419)	(0.2330)	0.0000	1	(1.5749)	02/03/2025
TOTAL INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN												(399.0032)	(67.7633)	0.0000		(466.7665)	
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
601377.SH	01/17/2025	SDB3262115556	0	2,100	0.8058	1,795.24	1,692.20	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0235)	0.0000	1	(0.2394)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	100	0.8058	85.49	80.58	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	400	0.8058	341.95	322.32	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0045)	0.0000	1	(0.0456)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	6,500	0.8058	5,556.69	5,237.76	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0727)	0.0000	1	(0.7411)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	8,300	0.8058	7,095.47	6,688.21	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0929)	0.0000	1	(0.9463)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601377.SH	01/17/2025	SDB3262115556	0	16,100	0.8058	13,763.50	12,973.52	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1802)	0.0000	1	(1.8356)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	200	0.8058	170.98	161.16	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	1,200	0.8058	1,025.85	966.97	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0134)	0.0000	1	(0.1368)	02/07/2025
601377.SH	01/17/2025	SDB3262115556	0	700	0.8058	598.41	564.07	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0078)	0.0000	1	(0.0798)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	2,100	0.7819	1,795.24	1,641.99	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0228)	0.0000	1	(0.2387)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	100	0.7819	85.49	78.19	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	400	0.7819	341.95	312.76	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0043)	0.0000	1	(0.0455)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	6,500	0.7819	5,556.69	5,082.34	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0706)	0.0000	1	(0.7389)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	8,300	0.7819	7,095.47	6,489.75	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0901)	0.0000	1	(0.9436)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	16,100	0.7819	13,763.50	12,588.56	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1748)	0.0000	1	(1.8303)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	200	0.7819	170.98	156.38	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	1,200	0.7819	1,025.85	938.28	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0130)	0.0000	1	(0.1364)	02/07/2025
601377.SH	01/16/2025	SDB3262115556	0	700	0.7819	598.41	547.33	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0796)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	2,100	0.7777	1,795.24	1,633.21	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0227)	0.0000	1	(0.2386)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	100	0.7777	85.49	77.77	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	400	0.7777	341.95	311.09	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0043)	0.0000	1	(0.0454)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	6,500	0.7777	5,556.69	5,055.17	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0702)	0.0000	1	(0.7386)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	8,300	0.7777	7,095.47	6,455.06	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0897)	0.0000	1	(0.9431)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	16,100	0.7777	13,763.50	12,521.26	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1739)	0.0000	1	(1.8294)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	200	0.7777	170.98	155.54	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0227)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	1,200	0.7777	1,025.85	933.26	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0130)	0.0000	1	(0.1363)	02/07/2025
601377.SH	01/15/2025	SDB3262115556	0	700	0.7777	598.41	544.40	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0795)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	2,100	0.7890	1,795.24	1,657.00	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0230)	0.0000	1	(0.2389)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	100	0.7890	85.49	78.90	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	400	0.7890	341.95	315.62	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0455)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	6,500	0.7890	5,556.69	5,128.80	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0712)	0.0000	1	(0.7396)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	8,300	0.7890	7,095.47	6,549.08	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0910)	0.0000	1	(0.9444)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	16,100	0.7890	13,763.50	12,703.64	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1764)	0.0000	1	(1.8319)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	200	0.7890	170.98	157.81	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	1,200	0.7890	1,025.85	946.86	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0132)	0.0000	1	(0.1365)	02/07/2025
601377.SH	01/14/2025	SDB3262115556	0	700	0.7890	598.41	552.33	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0077)	0.0000	1	(0.0796)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	2,100	0.7948	1,795.24	1,669.16	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0232)	0.0000	1	(0.2391)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	100	0.7948	85.49	79.48	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	400	0.7948	341.95	317.94	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0455)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	6,500	0.7948	5,556.69	5,166.45	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0718)	0.0000	1	(0.7401)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	8,300	0.7948	7,095.47	6,597.16	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0916)	0.0000	1	(0.9451)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	16,100	0.7948	13,763.50	12,796.91	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1777)	0.0000	1	(1.8332)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	200	0.7948	170.98	158.97	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	1,200	0.7948	1,025.85	953.81	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0132)	0.0000	1	(0.1366)	02/07/2025
601377.SH	01/13/2025	SDB3262115556	0	700	0.7948	598.41	556.39	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0077)	0.0000	1	(0.0797)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	2,100	0.8001	1,795.24	1,680.25	0.0000	4.3300	50.00	0.00	(0.6478)	(0.0700)	0.0000	3	(0.7178)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	100	0.8001	85.49	80.01	0.0000	4.3300	50.00	0.00	(0.0308)	(0.0033)	0.0000	3	(0.0342)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	400	0.8001	341.95	320.05	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0133)	0.0000	3	(0.1367)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	6,500	0.8001	5,556.69	5,200.78	0.0000	4.3300	50.00	0.00	(2.0505)	(0.2167)	0.0000	3	(2.2217)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	8,300	0.8001	7,095.47	6,641.00	0.0000	4.3300	50.00	0.00	(2.5603)	(0.2767)	0.0000	3	(2.8370)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	16,100	0.8001	13,763.50	12,881.93	0.0000	4.3300	50.00	0.00	(4.9663)	(0.5367)	0.0000	3	(5.5031)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	200	0.8001	170.98	160.02	0.0000	4.3300	50.00	0.00	(0.0617)	(0.0067)	0.0000	3	(0.0684)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	1,200	0.8001	1,025.85	960.14	0.0000	4.3300	50.00	0.00	(0.3702)	(0.0400)	0.0000	3	(0.4102)	02/07/2025
601377.SH	01/10/2025	SDB3262115556	0	700	0.8001	598.41	560.08	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0233)	0.0000	3	(0.2393)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	2,100	0.7938	1,795.24	1,666.98	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0232)	0.0000	1	(0.2391)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	100	0.7938	85.49	79.38	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	400	0.7938	341.95	317.52	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0455)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	6,500	0.7938	5,556.69	5,159.71	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0717)	0.0000	1	(0.7400)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601377.SH	01/09/2025	SDB3262115556	0	8,300	0.7938	7,095.47	6,588.56	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0915)	0.0000	1	(0.9449)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	16,100	0.7938	13,763.50	12,780.21	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1775)	0.0000	1	(1.8329)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	200	0.7938	170.98	158.76	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	1,200	0.7938	1,025.85	952.56	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0132)	0.0000	1	(0.1366)	02/07/2025
601377.SH	01/09/2025	SDB3262115556	0	700	0.7938	598.41	555.66	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0077)	0.0000	1	(0.0797)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	2,100	0.7974	1,795.24	1,674.63	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0233)	0.0000	1	(0.2392)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	100	0.7974	85.49	79.74	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	400	0.7974	341.95	318.98	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0044)	0.0000	1	(0.0456)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	6,500	0.7974	5,556.69	5,183.38	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0720)	0.0000	1	(0.7403)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	8,300	0.7974	7,095.47	6,618.78	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0919)	0.0000	1	(0.9454)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	16,100	0.7974	13,763.50	12,838.83	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1783)	0.0000	1	(1.8338)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	200	0.7974	170.98	159.49	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	1,200	0.7974	1,025.85	956.93	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0133)	0.0000	1	(0.1367)	02/07/2025
601377.SH	01/08/2025	SDB3262115556	0	700	0.7974	598.41	558.21	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0078)	0.0000	1	(0.0797)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	2,100	0.8158	1,795.24	1,713.11	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0238)	0.0000	1	(0.2397)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	100	0.8158	85.49	81.58	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0011)	0.0000	1	(0.0114)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	400	0.8158	341.95	326.31	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0045)	0.0000	1	(0.0457)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	6,500	0.8158	5,556.69	5,302.50	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0736)	0.0000	1	(0.7420)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	8,300	0.8158	7,095.47	6,770.88	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0940)	0.0000	1	(0.9475)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	16,100	0.8158	13,763.50	13,133.88	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1824)	0.0000	1	(1.8379)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	200	0.8158	170.98	163.15	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0228)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	1,200	0.8158	1,025.85	978.92	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0136)	0.0000	1	(0.1370)	02/07/2025
601377.SH	01/07/2025	SDB3262115556	0	700	0.8158	598.41	571.04	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0079)	0.0000	1	(0.0799)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	2,100	0.8549	1,795.24	1,795.24	0.0000	4.3300	50.00	0.00	(0.2159)	(0.0249)	0.0000	1	(0.2409)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	100	0.8549	85.49	85.49	0.0000	4.3300	50.00	0.00	(0.0103)	(0.0012)	0.0000	1	(0.0115)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	400	0.8549	341.95	341.95	0.0000	4.3300	50.00	0.00	(0.0411)	(0.0047)	0.0000	1	(0.0459)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	6,500	0.8549	5,556.69	5,556.69	0.0000	4.3300	50.00	0.00	(0.6683)	(0.0772)	0.0000	1	(0.7455)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	8,300	0.8549	7,095.47	7,095.47	0.0000	4.3300	50.00	0.00	(0.8534)	(0.0985)	0.0000	1	(0.9520)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	16,100	0.8549	13,763.50	13,763.50	0.0000	4.3300	50.00	0.00	(1.6554)	(0.1912)	0.0000	1	(1.8466)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	200	0.8549	170.98	170.98	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0024)	0.0000	1	(0.0229)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	1,200	0.8549	1,025.85	1,025.85	0.0000	4.3300	50.00	0.00	(0.1234)	(0.0142)	0.0000	1	(0.1376)	02/07/2025
601377.SH	01/06/2025	SDB3262115556	0	700	0.8549	598.41	598.41	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0083)	0.0000	1	(0.0803)	02/07/2025
TOTAL INDUSTRIAL SECURITIES CO.,LTD CMN CLASS A SERIES NORTHBOUND												(43.9258)	(4.7524)	0.0000		(48.6782)	
INSYDE SOFTWARE, CORP. CMN																	
6231.TWO	01/17/2025	SDB3260661408	0	2,000	11.9195	23,536.59	23,839.06	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1987)	0.0000	1	(3.0296)	02/04/2025
6231.TWO	01/16/2025	SDB3260661408	0	2,000	12.3009	23,536.59	24,601.81	0.0000	4.3300	30.00	0.00	(2.8309)	(0.2050)	0.0000	1	(3.0359)	02/04/2025
6231.TWO	01/15/2025	SDB3260661408	0	2,000	11.3846	23,536.59	22,769.14	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1897)	0.0000	1	(3.0207)	02/04/2025
6231.TWO	01/14/2025	SDB3260661408	0	2,000	11.8777	23,536.59	23,755.35	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1980)	0.0000	1	(3.0289)	02/04/2025
6231.TWO	01/13/2025	SDB3260661408	0	2,000	12.3850	23,536.59	24,770.06	0.0000	4.3300	30.00	0.00	(2.8309)	(0.2064)	0.0000	1	(3.0373)	02/04/2025
6231.TWO	01/10/2025	SDB3260661408	0	2,000	11.2852	23,536.59	22,570.34	0.0000	4.3300	30.00	0.00	(8.4928)	(0.5643)	0.0000	3	(9.0570)	02/04/2025
6231.TWO	01/09/2025	SDB3260661408	0	2,000	11.2834	23,536.59	22,566.74	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1881)	0.0000	1	(3.0190)	02/04/2025
6231.TWO	01/08/2025	SDB3260661408	0	2,000	11.2039	23,536.59	22,407.77	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1867)	0.0000	1	(3.0177)	02/04/2025
6231.TWO	01/07/2025	SDB3260661408	0	2,000	11.4416	23,536.59	22,883.16	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1907)	0.0000	1	(3.0216)	02/04/2025
6231.TWO	01/06/2025	SDB3260661408	0	2,000	11.6463	23,536.59	23,292.63	0.0000	4.3300	30.00	0.00	(2.8309)	(0.1941)	0.0000	1	(3.0250)	02/04/2025
6231.TWO	01/03/2025	SDB3260661408	0	2,000	11.7683	23,536.59	23,536.59	0.0000	4.3300	30.00	0.00	(8.4928)	(0.5884)	0.0000	3	(9.0812)	02/04/2025
TOTAL INSYDE SOFTWARE, CORP. CMN												(42.4639)	(2.9101)	0.0000		(45.3740)	
INTERNATIONAL CONTAINER TERMINAL SERVICES INC																	
ICT.PS	01/17/2025	SDB3263530522	0	3,010	6.7343	20,569.45	20,270.22	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8446)	0.0000	1	(3.3186)	02/04/2025
ICT.PS	01/17/2025	SDB3263530522	0	1,330	6.7343	8,872.80	8,956.61	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3732)	0.0000	1	(1.4404)	02/04/2025
ICT.PS	01/17/2025	SDB3263530522	0	40	6.7343	266.85	269.37	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0112)	0.0000	1	(0.0433)	02/04/2025
ICT.PS	01/17/2025	SDB3263530522	0	4,120	6.7343	27,485.65	27,745.29	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1561)	0.0000	1	(4.4620)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
INTERNATIONAL CONTAINER TERMINAL SERVICES INC (Cont.)																	
ICTPS	01/16/2025	SDB3263530522	0	3,010	6.6450	20,569.45	20,001.57	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8334)	0.0000	1	(3.3074)	02/04/2025
ICTPS	01/16/2025	SDB3263530522	0	1,330	6.6450	8,872.80	8,837.90	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3682)	0.0000	1	(1.4354)	02/04/2025
ICTPS	01/16/2025	SDB3263530522	0	40	6.6450	266.85	265.80	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0111)	0.0000	1	(0.0432)	02/04/2025
ICTPS	01/16/2025	SDB3263530522	0	4,120	6.6450	27,485.65	27,377.56	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1407)	0.0000	1	(4.4466)	02/04/2025
ICTPS	01/15/2025	SDB3263530522	0	3,010	6.6826	20,569.45	20,114.53	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8381)	0.0000	1	(3.3122)	02/04/2025
ICTPS	01/15/2025	SDB3263530522	0	1,330	6.6826	8,872.80	8,887.82	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3703)	0.0000	1	(1.4375)	02/04/2025
ICTPS	01/15/2025	SDB3263530522	0	40	6.6826	266.85	267.30	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0111)	0.0000	1	(0.0432)	02/04/2025
ICTPS	01/15/2025	SDB3263530522	0	4,120	6.6826	27,485.65	27,532.18	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1472)	0.0000	1	(4.4531)	02/04/2025
ICTPS	01/14/2025	SDB3263530522	0	3,010	6.8299	20,569.45	20,557.86	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8566)	0.0000	1	(3.3306)	02/04/2025
ICTPS	01/14/2025	SDB3263530522	0	1,330	6.8299	8,872.80	9,083.70	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3785)	0.0000	1	(1.4457)	02/04/2025
ICTPS	01/14/2025	SDB3263530522	0	40	6.8299	266.85	273.19	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0114)	0.0000	1	(0.0435)	02/04/2025
ICTPS	01/14/2025	SDB3263530522	0	4,120	6.8299	27,485.65	28,138.99	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1725)	0.0000	1	(4.4784)	02/04/2025
ICTPS	01/13/2025	SDB3263530522	0	3,010	6.8390	20,569.45	20,585.51	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8577)	0.0000	1	(3.3318)	02/04/2025
ICTPS	01/13/2025	SDB3263530522	0	1,330	6.8390	8,872.80	9,095.92	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3790)	0.0000	1	(1.4462)	02/04/2025
ICTPS	01/13/2025	SDB3263530522	0	40	6.8390	266.85	273.56	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0114)	0.0000	1	(0.0435)	02/04/2025
ICTPS	01/13/2025	SDB3263530522	0	4,120	6.8390	27,485.65	28,176.85	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1740)	0.0000	1	(4.4799)	02/04/2025
ICTPS	01/10/2025	SDB3263530522	0	3,010	6.7991	20,569.45	20,465.32	0.0000	4.3300	150.00	0.00	(7.4221)	(2.5582)	0.0000	3	(9.9803)	02/04/2025
ICTPS	01/10/2025	SDB3263530522	0	1,330	6.7991	8,872.80	9,042.81	0.0000	4.3300	150.00	0.00	(3.2016)	(1.1304)	0.0000	3	(4.3320)	02/04/2025
ICTPS	01/10/2025	SDB3263530522	0	40	6.7991	266.85	271.96	0.0000	4.3300	150.00	0.00	(0.0963)	(0.0340)	0.0000	3	(0.1303)	02/04/2025
ICTPS	01/10/2025	SDB3263530522	0	4,120	6.7991	27,485.65	28,012.33	0.0000	4.3300	150.00	0.00	(9.9177)	(3.5015)	0.0000	3	(13.4193)	02/04/2025
ICTPS	01/09/2025	SDB3263530522	0	3,010	6.8906	20,569.45	20,740.74	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8642)	0.0000	1	(3.3382)	02/04/2025
ICTPS	01/09/2025	SDB3263530522	0	1,330	6.8906	8,872.80	9,164.51	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3819)	0.0000	1	(1.4491)	02/04/2025
ICTPS	01/09/2025	SDB3263530522	0	40	6.8906	266.85	275.62	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0115)	0.0000	1	(0.0436)	02/04/2025
ICTPS	01/09/2025	SDB3263530522	0	4,120	6.8906	27,485.65	28,389.32	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1829)	0.0000	1	(4.4888)	02/04/2025
ICTPS	01/08/2025	SDB3263530522	0	3,010	7.0477	20,569.45	21,213.63	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8839)	0.0000	1	(3.3579)	02/04/2025
ICTPS	01/08/2025	SDB3263530522	0	1,330	7.0477	8,872.80	9,373.46	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3906)	0.0000	1	(1.4578)	02/04/2025
ICTPS	01/08/2025	SDB3263530522	0	40	7.0477	266.85	281.91	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0117)	0.0000	1	(0.0438)	02/04/2025
ICTPS	01/08/2025	SDB3263530522	0	4,120	7.0477	27,485.65	29,036.59	0.0000	4.3300	150.00	0.00	(3.3059)	(1.2099)	0.0000	1	(4.5158)	02/04/2025
ICTPS	01/07/2025	SDB3263530522	0	3,010	6.8637	20,569.45	20,659.80	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8608)	0.0000	1	(3.3349)	02/04/2025
ICTPS	01/07/2025	SDB3263530522	0	1,330	6.8637	8,872.80	9,128.75	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3804)	0.0000	1	(1.4476)	02/04/2025
ICTPS	01/07/2025	SDB3263530522	0	40	6.8637	266.85	274.55	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0114)	0.0000	1	(0.0435)	02/04/2025
ICTPS	01/07/2025	SDB3263530522	0	4,120	6.8637	27,485.65	28,278.53	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1783)	0.0000	1	(4.4842)	02/04/2025
ICTPS	01/06/2025	SDB3263530522	0	3,010	6.8995	20,569.45	20,767.59	0.0000	4.3300	150.00	0.00	(2.4740)	(0.8653)	0.0000	1	(3.3394)	02/04/2025
ICTPS	01/06/2025	SDB3263530522	0	1,330	6.8995	8,872.80	9,176.38	0.0000	4.3300	150.00	0.00	(1.0672)	(0.3823)	0.0000	1	(1.4495)	02/04/2025
ICTPS	01/06/2025	SDB3263530522	0	40	6.8995	266.85	275.98	0.0000	4.3300	150.00	0.00	(0.0321)	(0.0115)	0.0000	1	(0.0436)	02/04/2025
ICTPS	01/06/2025	SDB3263530522	0	4,120	6.8995	27,485.65	28,426.08	0.0000	4.3300	150.00	0.00	(3.3059)	(1.1844)	0.0000	1	(4.4903)	02/04/2025
ICTPS	01/03/2025	SDB3263530522	0	1,330	6.6713	8,872.80	8,872.80	0.0000	4.3300	150.00	0.00	(3.2016)	(1.1091)	0.0000	3	(4.3107)	02/04/2025
ICTPS	01/03/2025	SDB3263530522	0	40	6.6713	266.85	266.85	0.0000	4.3300	150.00	0.00	(0.0963)	(0.0334)	0.0000	3	(0.1296)	02/04/2025
ICTPS	01/03/2025	SDB3263530522	0	4,120	6.6713	27,485.65	27,485.65	0.0000	4.3300	150.00	0.00	(9.9177)	(3.4357)	0.0000	3	(13.3534)	02/04/2025
TOTAL INTERNATIONAL CONTAINER TERMINAL SERVICES INC													(95.7667)	(33.5595)	0.0000	(129.3262)	
INTOUCH HOLDINGS PLC LOCAL SHARE																	
INTUCH_n.BK	01/17/2025	SDB3265604675	0	200	2.9084	574.26	581.67	0.0000	4.3300	40.00	0.00	(0.0691)	(0.0065)	0.0000	1	(0.0755)	02/04/2025
INTUCH_n.BK	01/17/2025	SDB3265604675	0	5,200	2.9084	14,803.29	15,123.46	0.0000	4.3300	40.00	0.00	(1.7805)	(0.1680)	0.0000	1	(1.9485)	02/04/2025
INTUCH_n.BK	01/16/2025	SDB3265604675	0	5,200	2.8468	14,803.29	14,803.29	0.0000	4.3300	40.00	0.00	(1.7805)	(0.1645)	0.0000	1	(1.9450)	02/04/2025
TOTAL INTOUCH HOLDINGS PLC LOCAL SHARE													(3.6301)	(0.3390)	0.0000	(3.9691)	
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND																	
688252.SH	01/17/2025	SDB3260122700	0	1,225	3.4778	4,006.55	4,260.28	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0592)	0.0000	1	(0.5411)	02/07/2025
688252.SH	01/17/2025	SDB3260122700	0	1,419	3.4778	4,641.06	4,934.96	0.0000	4.3300	50.00	0.00	(0.5582)	(0.0685)	0.0000	1	(0.6268)	02/07/2025
688252.SH	01/17/2025	SDB3260122700	0	1,800	3.4778	5,887.17	6,260.00	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0869)	0.0000	1	(0.7950)	02/07/2025
688252.SH	01/17/2025	SDB3260122700	0	676	3.4778	2,210.96	2,350.98	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0327)	0.0000	1	(0.2986)	02/07/2025
688252.SH	01/17/2025	SDB3260122700	0	2,781	3.4778	9,095.68	9,671.70	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1343)	0.0000	1	(1.2283)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688252.SH	01/17/2025	SDB3260122700	0	2,343	3.4778	7,663.14	8,148.43	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1132)	0.0000	1	(1.0349)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	1,225	3.2037	4,006.55	3,924.58	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0545)	0.0000	1	(0.5364)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	1,419	3.2037	4,641.06	4,546.11	0.0000	4.3300	50.00	0.00	(0.5582)	(0.0631)	0.0000	1	(0.6214)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	1,800	3.2037	5,887.17	5,766.74	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0801)	0.0000	1	(0.7882)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	676	3.2037	2,210.96	2,165.73	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0301)	0.0000	1	(0.2960)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	2,781	3.2037	9,095.68	8,909.61	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1237)	0.0000	1	(1.2178)	02/07/2025
688252.SH	01/16/2025	SDB3260122700	0	2,343	3.2037	7,663.14	7,506.37	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1043)	0.0000	1	(1.0260)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	1,225	3.3420	4,006.55	4,093.96	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0569)	0.0000	1	(0.5388)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	1,619	3.3420	5,295.19	5,410.72	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0751)	0.0000	1	(0.7120)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	1,800	3.3420	5,887.17	6,015.62	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0836)	0.0000	1	(0.7916)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	676	3.3420	2,210.96	2,259.20	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0314)	0.0000	1	(0.2973)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	2,781	3.3420	9,095.68	9,294.14	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1291)	0.0000	1	(1.2231)	02/07/2025
688252.SH	01/15/2025	SDB3260122700	0	2,343	3.3420	7,663.14	7,830.33	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1088)	0.0000	1	(1.0305)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	1,225	3.3670	4,006.55	4,124.64	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0573)	0.0000	1	(0.5392)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	1,819	3.3670	5,949.32	6,124.66	0.0000	4.3300	50.00	0.00	(0.7156)	(0.0851)	0.0000	1	(0.8006)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	1,800	3.3670	5,887.17	6,060.69	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0842)	0.0000	1	(0.7923)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	676	3.3670	2,210.96	2,276.13	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0316)	0.0000	1	(0.2975)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	2,781	3.3670	9,095.68	9,363.76	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1301)	0.0000	1	(1.2241)	02/07/2025
688252.SH	01/14/2025	SDB3260122700	0	2,343	3.3670	7,663.14	7,889.00	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1096)	0.0000	1	(1.0313)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	1,225	3.3958	4,006.55	4,159.80	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0578)	0.0000	1	(0.5397)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	1,819	3.3958	5,949.32	6,176.89	0.0000	4.3300	50.00	0.00	(0.7156)	(0.0858)	0.0000	1	(0.8014)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	1,800	3.3958	5,887.17	6,112.37	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0849)	0.0000	1	(0.7930)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	676	3.3958	2,210.96	2,295.53	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0319)	0.0000	1	(0.2978)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	2,781	3.3958	9,095.68	9,443.61	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1312)	0.0000	1	(1.2252)	02/07/2025
688252.SH	01/13/2025	SDB3260122700	0	2,343	3.3958	7,663.14	7,956.26	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1105)	0.0000	1	(1.0322)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	1,225	3.3286	4,006.55	4,077.54	0.0000	4.3300	50.00	0.00	(1.4457)	(0.1699)	0.0000	3	(1.6156)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	2,119	3.3286	6,930.51	7,053.32	0.0000	4.3300	50.00	0.00	(2.5008)	(0.2939)	0.0000	3	(2.7946)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	1,800	3.3286	5,887.17	5,991.49	0.0000	4.3300	50.00	0.00	(2.1243)	(0.2496)	0.0000	3	(2.3739)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	676	3.3286	2,210.96	2,250.14	0.0000	4.3300	50.00	0.00	(0.7978)	(0.0938)	0.0000	3	(0.8915)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	2,781	3.3286	9,095.68	9,256.86	0.0000	4.3300	50.00	0.00	(3.2820)	(0.3857)	0.0000	3	(3.6677)	02/07/2025
688252.SH	01/10/2025	SDB3260122700	0	2,343	3.3286	7,663.14	7,798.93	0.0000	4.3300	50.00	0.00	(2.7651)	(0.3250)	0.0000	3	(3.0901)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	1,225	3.0107	4,006.55	3,688.15	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0512)	0.0000	1	(0.5331)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	2,119	3.0107	6,930.51	6,379.75	0.0000	4.3300	50.00	0.00	(0.8336)	(0.0886)	0.0000	1	(0.9222)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	1,800	3.0107	5,887.17	5,419.33	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0753)	0.0000	1	(0.7834)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	676	3.0107	2,210.96	2,035.26	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0283)	0.0000	1	(0.2942)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	2,781	3.0107	9,095.68	8,372.86	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1163)	0.0000	1	(1.2103)	02/07/2025
688252.SH	01/09/2025	SDB3260122700	0	2,343	3.0107	7,663.14	7,054.16	0.0000	4.3300	50.00	0.00	(0.9217)	(0.0980)	0.0000	1	(1.0197)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	1,225	2.9867	4,006.55	3,658.66	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0508)	0.0000	1	(0.5327)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	2,119	2.9867	6,930.51	6,328.74	0.0000	4.3300	50.00	0.00	(0.8336)	(0.0879)	0.0000	1	(0.9215)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	1,800	2.9867	5,887.17	5,375.99	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0747)	0.0000	1	(0.7828)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	676	2.9867	2,210.96	2,018.98	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0280)	0.0000	1	(0.2940)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	2,781	2.9867	9,095.68	8,305.91	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1154)	0.0000	1	(1.2094)	02/07/2025
688252.SH	01/08/2025	SDB3260122700	0	2,343	2.9867	7,663.14	6,997.75	0.0000	4.3300	50.00	0.00	(0.9217)	(0.0972)	0.0000	1	(1.0189)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	1,225	3.1018	4,006.55	3,799.75	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0528)	0.0000	1	(0.5347)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	2,119	3.1018	6,930.51	6,572.79	0.0000	4.3300	50.00	0.00	(0.8336)	(0.0913)	0.0000	1	(0.9249)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	1,800	3.1018	5,887.17	5,583.30	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0775)	0.0000	1	(0.7856)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	676	3.1018	2,210.96	2,096.84	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0291)	0.0000	1	(0.2951)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	2,781	3.1018	9,095.68	8,626.20	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1198)	0.0000	1	(1.2138)	02/07/2025
688252.SH	01/07/2025	SDB3260122700	0	2,343	3.1018	7,663.14	7,267.60	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1009)	0.0000	1	(1.0226)	02/07/2025
688252.SH	01/06/2025	SDB3260122700	0	1,225	3.2707	4,006.55	4,006.55	0.0000	4.3300	50.00	0.00	(0.4819)	(0.0556)	0.0000	1	(0.5375)	02/07/2025
688252.SH	01/06/2025	SDB3260122700	0	2,119	3.2707	6,930.51	6,930.51	0.0000	4.3300	50.00	0.00	(0.8336)	(0.0963)	0.0000	1	(0.9298)	02/07/2025
688252.SH	01/06/2025	SDB3260122700	0	1,800	3.2707	5,887.17	5,887.17	0.0000	4.3300	50.00	0.00	(0.7081)	(0.0818)	0.0000	1	(0.7899)	02/07/2025
688252.SH	01/06/2025	SDB3260122700	0	676	3.2707	2,210.96	2,210.96	0.0000	4.3300	50.00	0.00	(0.2659)	(0.0307)	0.0000	1	(0.2966)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688252.SH	01/06/2025	SDB3260122700	0	2,781	3.2707	9,095.68	9,095.68	0.0000	4.3300	50.00	0.00	(1.0940)	(0.1263)	0.0000	1	(1.2203)	02/07/2025
688252.SH	01/06/2025	SDB3260122700	0	2,343	3.2707	7,663.14	7,663.14	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1064)	0.0000	1	(1.0281)	02/07/2025
TOTAL JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND												(50.6792)	(5.8332)	0.0000		(56.5125)	
JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600584.SH	01/15/2025	SDB3265272412	0	20,300	5.4495	100,229.89	110,624.14	0.0000	4.3300	50.00	0.00	(12.0554)	(1.5364)	0.0000	1	(13.5919)	02/07/2025
600584.SH	01/15/2025	SDB3265272412	0	3,400	5.4495	16,885.00	18,528.18	0.0000	4.3300	50.00	0.00	(2.0309)	(0.2573)	0.0000	1	(2.2882)	02/07/2025
600584.SH	01/14/2025	SDB3265272412	0	20,300	5.1274	100,229.89	104,086.99	0.0000	4.3300	50.00	0.00	(12.0554)	(1.4457)	0.0000	1	(13.5011)	02/07/2025
600584.SH	01/14/2025	SDB3265272412	0	3,400	5.1274	16,885.00	17,433.29	0.0000	4.3300	50.00	0.00	(2.0309)	(0.2421)	0.0000	1	(2.2730)	02/07/2025
600584.SH	01/13/2025	SDB3265272412	0	20,300	5.0304	100,229.89	102,116.13	0.0000	4.3300	50.00	0.00	(12.0554)	(1.4183)	0.0000	1	(13.4737)	02/07/2025
600584.SH	01/13/2025	SDB3265272412	0	3,400	5.0304	16,885.00	17,103.19	0.0000	4.3300	50.00	0.00	(2.0309)	(0.2375)	0.0000	1	(2.2684)	02/07/2025
600584.SH	01/10/2025	SDB3265272412	0	20,300	4.9374	100,229.89	100,229.89	0.0000	4.3300	50.00	0.00	(36.1663)	(4.1762)	0.0000	3	(40.3425)	02/07/2025
600584.SH	01/10/2025	SDB3265272412	0	3,400	4.9662	16,885.00	16,885.00	0.0000	4.3300	50.00	0.00	(6.0927)	(0.7035)	0.0000	3	(6.7962)	02/07/2025
TOTAL JCET GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(84.5179)	(10.0172)	0.0000		(94.5351)	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603915.SH	01/17/2025	SDB3260123295	0	600	1.7028	887.17	1,021.69	0.0000	4.3300	50.00	0.00	(0.1067)	(0.0142)	0.0000	1	(0.1209)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	100	1.7028	149.65	170.28	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0024)	0.0000	1	(0.0204)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,800	1.7028	5,525.04	6,470.70	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0899)	0.0000	1	(0.7544)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,100	1.7028	4,529.73	5,278.73	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0733)	0.0000	1	(0.6181)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	300	1.7028	480.15	510.85	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0071)	0.0000	1	(0.0648)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	2,500	1.7028	4,001.26	4,257.04	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0591)	0.0000	1	(0.5404)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	5,300	1.7028	8,482.67	9,024.93	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1253)	0.0000	1	(1.1456)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	5,900	1.7028	9,442.97	10,046.62	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1395)	0.0000	1	(1.2753)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	800	1.7028	1,280.40	1,362.25	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0189)	0.0000	1	(0.1729)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	2,500	1.7028	4,001.26	4,257.04	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0591)	0.0000	1	(0.5404)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	6,500	1.7028	10,403.27	11,068.31	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1537)	0.0000	1	(1.4050)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	1,300	1.7028	2,080.65	2,213.66	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0307)	0.0000	1	(0.2810)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	300	1.7028	480.15	510.85	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0071)	0.0000	1	(0.0648)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	6,000	1.7028	9,603.02	10,216.90	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1419)	0.0000	1	(1.2969)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	5,700	1.7028	9,122.87	9,706.06	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1348)	0.0000	1	(1.2321)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	5,200	1.7028	8,322.62	8,854.65	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1230)	0.0000	1	(1.1240)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	600	1.7028	960.30	1,021.69	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0142)	0.0000	1	(0.1297)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,100	1.7028	4,961.56	5,278.73	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0733)	0.0000	1	(0.6701)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	4,700	1.7028	7,522.36	8,003.24	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1112)	0.0000	1	(1.0159)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	6,800	1.7028	10,883.42	11,579.16	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1608)	0.0000	1	(1.4699)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	2,800	1.7028	4,481.41	4,767.89	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0662)	0.0000	1	(0.6052)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	400	1.7028	640.20	681.13	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0095)	0.0000	1	(0.0865)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	400	1.7028	640.20	681.13	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0095)	0.0000	1	(0.0865)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	2,800	1.7028	4,481.41	4,767.89	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0662)	0.0000	1	(0.6052)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,700	1.7028	5,921.86	6,300.42	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0875)	0.0000	1	(0.7998)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	9,100	1.7028	14,564.58	15,495.63	0.0000	4.3300	50.00	0.00	(1.7518)	(0.2152)	0.0000	1	(1.9670)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,100	1.7028	4,961.56	5,278.73	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0733)	0.0000	1	(0.6701)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	3,600	1.7028	5,761.81	6,130.14	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0851)	0.0000	1	(0.7782)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	5,200	1.7028	8,322.62	8,854.65	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1230)	0.0000	1	(1.1240)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	6,200	1.7028	9,923.12	10,557.47	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1466)	0.0000	1	(1.3402)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	2,100	1.7028	3,361.06	3,575.92	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0497)	0.0000	1	(0.4539)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	1,800	1.7028	2,880.91	3,065.07	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0426)	0.0000	1	(0.3891)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	4,200	1.7028	6,722.11	7,151.83	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0993)	0.0000	1	(0.9079)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	100	1.7028	160.05	170.28	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0024)	0.0000	1	(0.0216)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	8,800	1.7028	14,084.43	14,984.79	0.0000	4.3300	50.00	0.00	(1.6940)	(0.2081)	0.0000	1	(1.9022)	02/07/2025
603915.SH	01/17/2025	SDB3260123295	0	9,800	1.7028	15,684.93	16,687.61	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2318)	0.0000	1	(2.1183)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	600	1.5937	887.17	956.23	0.0000	4.3300	50.00	0.00	(0.1067)	(0.0133)	0.0000	1	(0.1200)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/16/2025	SDB3260123295	0	100	1.5937	149.65	159.37	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0022)	0.0000	1	(0.0202)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,800	1.5937	5,525.04	6,056.11	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0841)	0.0000	1	(0.7487)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,100	1.5937	4,529.73	4,940.51	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0686)	0.0000	1	(0.6134)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	300	1.5937	480.15	478.11	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0066)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	2,500	1.5937	4,001.26	3,984.28	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0553)	0.0000	1	(0.5366)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	5,300	1.5937	8,482.67	8,446.67	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1173)	0.0000	1	(1.1376)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	5,900	1.5937	9,442.97	9,402.90	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1306)	0.0000	1	(1.2664)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	800	1.5937	1,280.40	1,274.97	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0177)	0.0000	1	(0.1717)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	2,500	1.5937	4,001.26	3,984.28	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0553)	0.0000	1	(0.5366)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	6,500	1.5937	10,403.27	10,359.13	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1439)	0.0000	1	(1.3952)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	1,300	1.5937	2,080.65	2,071.83	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0288)	0.0000	1	(0.2790)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	300	1.5937	480.15	478.11	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0066)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	6,000	1.5937	9,603.02	9,562.27	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1328)	0.0000	1	(1.2878)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	5,700	1.5937	9,122.87	9,084.16	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1262)	0.0000	1	(1.2234)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	5,200	1.5937	8,322.62	8,287.30	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1151)	0.0000	1	(1.1161)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	600	1.5937	960.30	956.23	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0133)	0.0000	1	(0.1288)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,100	1.5937	4,961.56	4,940.51	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0686)	0.0000	1	(0.6654)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	4,700	1.5937	7,522.36	7,490.45	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1040)	0.0000	1	(1.0088)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	6,800	1.5937	10,883.42	10,837.24	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1505)	0.0000	1	(1.4596)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	2,800	1.5937	4,481.41	4,462.39	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0620)	0.0000	1	(0.6010)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	400	1.5937	640.20	637.48	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	400	1.5937	640.20	637.48	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	2,800	1.5937	4,481.41	4,462.39	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0620)	0.0000	1	(0.6010)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,700	1.5937	5,921.86	5,896.73	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0819)	0.0000	1	(0.7942)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	9,100	1.5937	14,564.58	14,502.78	0.0000	4.3300	50.00	0.00	(1.7518)	(0.2014)	0.0000	1	(1.9532)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,100	1.5937	4,961.56	4,940.51	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0686)	0.0000	1	(0.6654)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	3,600	1.5937	5,761.81	5,737.36	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0797)	0.0000	1	(0.7727)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	5,200	1.5937	8,322.62	8,287.30	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1151)	0.0000	1	(1.1161)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	6,200	1.5937	9,923.12	9,881.01	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1372)	0.0000	1	(1.3308)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	2,100	1.5937	3,361.06	3,346.80	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0465)	0.0000	1	(0.4507)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	1,800	1.5937	2,880.91	2,868.68	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0398)	0.0000	1	(0.3864)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	4,200	1.5937	6,722.11	6,693.59	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0930)	0.0000	1	(0.9015)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	100	1.5937	160.05	159.37	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	8,800	1.5937	14,084.43	14,024.67	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1948)	0.0000	1	(1.8888)	02/07/2025
603915.SH	01/16/2025	SDB3260123295	0	9,800	1.5937	15,684.93	15,618.38	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2169)	0.0000	1	(2.1035)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	600	1.5867	887.17	952.02	0.0000	4.3300	50.00	0.00	(0.1067)	(0.0132)	0.0000	1	(0.1199)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	100	1.5867	149.65	158.67	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0022)	0.0000	1	(0.0202)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,800	1.5867	5,525.04	6,029.49	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0837)	0.0000	1	(0.7483)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,100	1.5867	4,529.73	4,918.79	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0683)	0.0000	1	(0.6131)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	300	1.5867	480.15	476.01	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0066)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	2,500	1.5867	4,001.26	3,966.77	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0551)	0.0000	1	(0.5364)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	5,300	1.5867	8,482.67	8,409.55	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1168)	0.0000	1	(1.1371)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	5,900	1.5867	9,442.97	9,361.58	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1300)	0.0000	1	(1.2658)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	800	1.5867	1,280.40	1,269.37	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0176)	0.0000	1	(0.1716)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	2,500	1.5867	4,001.26	3,966.77	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0551)	0.0000	1	(0.5364)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	6,500	1.5867	10,403.27	10,313.60	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1432)	0.0000	1	(1.3945)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	1,300	1.5867	2,080.65	2,062.72	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0286)	0.0000	1	(0.2789)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	300	1.5867	480.15	476.01	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0066)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	6,000	1.5867	9,603.02	9,520.25	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1322)	0.0000	1	(1.2873)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	5,700	1.5867	9,122.87	9,044.24	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1256)	0.0000	1	(1.2229)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	5,200	1.5867	8,322.62	8,250.88	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1146)	0.0000	1	(1.1156)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	600	1.5867	960.30	952.02	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0132)	0.0000	1	(0.1287)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,100	1.5867	4,961.56	4,918.79	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0683)	0.0000	1	(0.6651)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/15/2025	SDB3260123295	0	4,700	1.5867	7,522.36	7,457.53	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1036)	0.0000	1	(1.0084)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	6,800	1.5867	10,883.42	10,789.61	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1499)	0.0000	1	(1.4589)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	2,800	1.5867	4,481.41	4,442.78	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0617)	0.0000	1	(0.6007)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	400	1.5867	640.20	634.68	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0088)	0.0000	1	(0.0858)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	400	1.5867	640.20	634.68	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0088)	0.0000	1	(0.0858)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	2,800	1.5867	4,481.41	4,442.78	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0617)	0.0000	1	(0.6007)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,700	1.5867	5,921.86	5,870.82	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0815)	0.0000	1	(0.7938)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	9,100	1.5867	14,564.58	14,439.04	0.0000	4.3300	50.00	0.00	(1.7518)	(0.2005)	0.0000	1	(1.9523)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,100	1.5867	4,961.56	4,918.79	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0683)	0.0000	1	(0.6651)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	3,600	1.5867	5,761.81	5,712.15	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0793)	0.0000	1	(0.7724)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	5,200	1.5867	8,322.62	8,250.88	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1146)	0.0000	1	(1.1156)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	6,200	1.5867	9,923.12	9,837.59	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1366)	0.0000	1	(1.3302)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	2,100	1.5867	3,361.06	3,332.09	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0463)	0.0000	1	(0.4505)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	1,800	1.5867	2,880.91	2,856.07	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0397)	0.0000	1	(0.3862)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	4,200	1.5867	6,722.11	6,664.17	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0926)	0.0000	1	(0.9011)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	100	1.5867	160.05	158.67	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	8,800	1.5867	14,084.43	13,963.03	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1939)	0.0000	1	(1.8880)	02/07/2025
603915.SH	01/15/2025	SDB3260123295	0	9,800	1.5867	15,684.93	15,549.74	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2160)	0.0000	1	(2.1025)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	600	1.6026	887.17	961.55	0.0000	4.3300	50.00	0.00	(0.1067)	(0.0134)	0.0000	1	(0.1201)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	100	1.6026	149.65	160.26	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0022)	0.0000	1	(0.0202)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,800	1.6026	5,525.04	6,089.80	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0846)	0.0000	1	(0.7491)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,100	1.6026	4,529.73	4,967.99	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0690)	0.0000	1	(0.6138)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	300	1.6026	480.15	480.77	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	2,500	1.6026	4,001.26	4,006.45	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0556)	0.0000	1	(0.5369)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	5,300	1.6026	8,482.67	8,493.67	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1180)	0.0000	1	(1.1382)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	5,900	1.6026	9,442.97	9,455.22	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1313)	0.0000	1	(1.2671)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	800	1.6026	1,280.40	1,282.06	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0178)	0.0000	1	(0.1718)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	2,500	1.6026	4,001.26	4,006.45	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0556)	0.0000	1	(0.5369)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	6,500	1.6026	10,403.27	10,416.76	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1447)	0.0000	1	(1.3960)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	1,300	1.6026	2,080.65	2,083.35	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0289)	0.0000	1	(0.2792)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	300	1.6026	480.15	480.77	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	6,000	1.6026	9,603.02	9,615.47	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1335)	0.0000	1	(1.2886)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	5,700	1.6026	9,122.87	9,134.70	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1269)	0.0000	1	(1.2241)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	5,200	1.6026	8,322.62	8,333.41	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1157)	0.0000	1	(1.1168)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	600	1.6026	960.30	961.55	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0134)	0.0000	1	(0.1289)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,100	1.6026	4,961.56	4,967.99	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0690)	0.0000	1	(0.6658)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	4,700	1.6026	7,522.36	7,532.12	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1046)	0.0000	1	(1.0094)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	6,800	1.6026	10,883.42	10,897.54	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1514)	0.0000	1	(1.4604)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	2,800	1.6026	4,481.41	4,487.22	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0623)	0.0000	1	(0.6013)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	400	1.6026	640.20	641.03	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	400	1.6026	640.20	641.03	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	2,800	1.6026	4,481.41	4,487.22	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0623)	0.0000	1	(0.6013)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,700	1.6026	5,921.86	5,929.54	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0824)	0.0000	1	(0.7946)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	9,100	1.6026	14,564.58	14,583.47	0.0000	4.3300	50.00	0.00	(1.7518)	(0.2025)	0.0000	1	(1.9543)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,100	1.6026	4,961.56	4,967.99	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0690)	0.0000	1	(0.6658)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	3,600	1.6026	5,761.81	5,769.28	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0801)	0.0000	1	(0.7731)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	5,200	1.6026	8,322.62	8,333.41	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1157)	0.0000	1	(1.1168)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	6,200	1.6026	9,923.12	9,935.99	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1380)	0.0000	1	(1.3315)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	2,100	1.6026	3,361.06	3,365.42	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0467)	0.0000	1	(0.4510)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	1,800	1.6026	2,880.91	2,884.64	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0401)	0.0000	1	(0.3866)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	4,200	1.6026	6,722.11	6,730.83	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0935)	0.0000	1	(0.9020)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	100	1.6026	160.05	160.26	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
603915.SH	01/14/2025	SDB3260123295	0	8,800	1.6026	14,084.43	14,102.70	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1959)	0.0000	1	(1.8899)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/14/2025	SDB3260123295	0	9,800	1.6026	15,684.93	15,705.27	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2181)	0.0000	1	(2.1047)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	600	1.5121	887.17	907.26	0.0000	4.3300	50.00	0.00	(0.1067)	(0.0126)	0.0000	1	(0.1193)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	100	1.5121	149.65	151.21	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0021)	0.0000	1	(0.0201)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,800	1.5121	5,525.04	5,745.98	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0798)	0.0000	1	(0.7443)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,100	1.5121	4,529.73	4,687.51	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0651)	0.0000	1	(0.6099)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	300	1.5121	480.15	453.63	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0063)	0.0000	1	(0.0641)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	2,500	1.5121	4,001.26	3,780.25	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0525)	0.0000	1	(0.5338)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	5,300	1.5121	8,482.67	8,014.13	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1113)	0.0000	1	(1.1316)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	5,900	1.5121	9,442.97	8,921.39	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1239)	0.0000	1	(1.2597)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	800	1.5121	1,280.40	1,209.68	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0168)	0.0000	1	(0.1708)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	2,500	1.5121	4,001.26	3,780.25	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0525)	0.0000	1	(0.5338)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	6,500	1.5121	10,403.27	9,828.65	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1365)	0.0000	1	(1.3878)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	1,300	1.5121	2,080.65	1,965.73	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0273)	0.0000	1	(0.2776)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	300	1.5121	480.15	453.63	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0063)	0.0000	1	(0.0641)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	6,000	1.5121	9,603.02	9,072.60	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1260)	0.0000	1	(1.2810)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	5,700	1.5121	9,122.87	8,618.97	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1197)	0.0000	1	(1.2170)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	5,200	1.5121	8,322.62	7,862.92	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1092)	0.0000	1	(1.1102)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	600	1.5121	960.30	907.26	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0126)	0.0000	1	(0.1281)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,100	1.5121	4,961.56	4,687.51	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0651)	0.0000	1	(0.6619)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	4,700	1.5121	7,522.36	7,106.87	0.0000	4.3300	50.00	0.00	(0.9048)	(0.0987)	0.0000	1	(1.0035)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	6,800	1.5121	10,883.42	10,282.28	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1428)	0.0000	1	(1.4518)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	2,800	1.5121	4,481.41	4,233.88	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0588)	0.0000	1	(0.5978)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	400	1.5121	640.20	604.84	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0084)	0.0000	1	(0.0854)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	400	1.5121	640.20	604.84	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0084)	0.0000	1	(0.0854)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	2,800	1.5121	4,481.41	4,233.88	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0588)	0.0000	1	(0.5978)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,700	1.5121	5,921.86	5,594.77	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0777)	0.0000	1	(0.7900)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	9,100	1.5121	14,564.58	13,760.11	0.0000	4.3300	50.00	0.00	(1.7518)	(0.1911)	0.0000	1	(1.9429)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,100	1.5121	4,961.56	4,687.51	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0651)	0.0000	1	(0.6619)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	3,600	1.5121	5,761.81	5,443.56	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0756)	0.0000	1	(0.7686)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	5,200	1.5121	8,322.62	7,862.92	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1092)	0.0000	1	(1.1102)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	6,200	1.5121	9,923.12	9,375.02	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1302)	0.0000	1	(1.3237)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	2,100	1.5121	3,361.06	3,175.41	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0441)	0.0000	1	(0.4484)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	1,800	1.5121	2,880.91	2,721.78	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0378)	0.0000	1	(0.3843)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	4,200	1.5121	6,722.11	6,350.82	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0882)	0.0000	1	(0.8967)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	100	1.5121	160.05	151.21	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0021)	0.0000	1	(0.0214)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	8,800	1.5121	14,084.43	13,306.48	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1848)	0.0000	1	(1.8789)	02/07/2025
603915.SH	01/13/2025	SDB3260123295	0	9,800	1.5121	15,684.93	14,818.58	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2058)	0.0000	1	(2.0924)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,800	1.5021	5,525.04	5,707.98	0.0000	4.3300	50.00	0.00	(1.9936)	(0.2378)	0.0000	3	(2.2315)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,100	1.5021	4,529.73	4,656.51	0.0000	4.3300	50.00	0.00	(1.6345)	(0.1940)	0.0000	3	(1.8285)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	300	1.5021	480.15	450.63	0.0000	4.3300	50.00	0.00	(0.1733)	(0.0188)	0.0000	3	(0.1920)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	2,500	1.5021	4,001.26	3,755.25	0.0000	4.3300	50.00	0.00	(1.4438)	(0.1565)	0.0000	3	(1.6003)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	5,300	1.5021	8,482.67	7,961.12	0.0000	4.3300	50.00	0.00	(3.0608)	(0.3317)	0.0000	3	(3.3925)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	5,900	1.5021	9,442.97	8,862.38	0.0000	4.3300	50.00	0.00	(3.4073)	(0.3693)	0.0000	3	(3.7766)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	800	1.5021	1,280.40	1,201.68	0.0000	4.3300	50.00	0.00	(0.4620)	(0.0501)	0.0000	3	(0.5121)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	2,500	1.5021	4,001.26	3,755.25	0.0000	4.3300	50.00	0.00	(1.4438)	(0.1565)	0.0000	3	(1.6003)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	6,500	1.5021	10,403.27	9,763.64	0.0000	4.3300	50.00	0.00	(3.7538)	(0.4068)	0.0000	3	(4.1607)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	1,300	1.5021	2,080.65	1,952.73	0.0000	4.3300	50.00	0.00	(0.7508)	(0.0814)	0.0000	3	(0.8321)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	300	1.5021	480.15	450.63	0.0000	4.3300	50.00	0.00	(0.1733)	(0.0188)	0.0000	3	(0.1920)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	6,000	1.5021	9,603.02	9,012.59	0.0000	4.3300	50.00	0.00	(3.4651)	(0.3755)	0.0000	3	(3.8406)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	5,700	1.5021	9,122.87	8,561.96	0.0000	4.3300	50.00	0.00	(3.2918)	(0.3567)	0.0000	3	(3.6486)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	5,200	1.5021	8,322.62	7,810.91	0.0000	4.3300	50.00	0.00	(3.0031)	(0.3255)	0.0000	3	(3.3285)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	600	1.5021	960.30	901.26	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0376)	0.0000	3	(0.3841)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,100	1.5021	4,961.56	4,656.51	0.0000	4.3300	50.00	0.00	(1.7903)	(0.1940)	0.0000	3	(1.9843)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/10/2025	SDB3260123295	0	4,700	1.5021	7,522.36	7,059.87	0.0000	4.3300	50.00	0.00	(2.7143)	(0.2942)	0.0000	3	(3.0085)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	6,800	1.5021	10,883.42	10,214.27	0.0000	4.3300	50.00	0.00	(3.9271)	(0.4256)	0.0000	3	(4.3527)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	2,800	1.5021	4,481.41	4,205.88	0.0000	4.3300	50.00	0.00	(1.6170)	(0.1752)	0.0000	3	(1.7923)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	400	1.5021	640.20	600.84	0.0000	4.3300	50.00	0.00	(0.2310)	(0.0250)	0.0000	3	(0.2560)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	400	1.5021	640.20	600.84	0.0000	4.3300	50.00	0.00	(0.2310)	(0.0250)	0.0000	3	(0.2560)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	2,800	1.5021	4,481.41	4,205.88	0.0000	4.3300	50.00	0.00	(1.6170)	(0.1752)	0.0000	3	(1.7923)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,700	1.5021	5,921.86	5,557.77	0.0000	4.3300	50.00	0.00	(2.1368)	(0.2316)	0.0000	3	(2.3684)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	9,100	1.5021	14,564.58	13,669.10	0.0000	4.3300	50.00	0.00	(5.2554)	(0.5695)	0.0000	3	(5.8249)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,100	1.5021	4,961.56	4,656.51	0.0000	4.3300	50.00	0.00	(1.7903)	(0.1940)	0.0000	3	(1.9843)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	3,600	1.5021	5,761.81	5,407.56	0.0000	4.3300	50.00	0.00	(2.0791)	(0.2253)	0.0000	3	(2.3044)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	5,200	1.5021	8,322.62	7,810.91	0.0000	4.3300	50.00	0.00	(3.0031)	(0.3255)	0.0000	3	(3.3285)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	6,200	1.5021	9,923.12	9,313.01	0.0000	4.3300	50.00	0.00	(3.5806)	(0.3880)	0.0000	3	(3.9686)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	2,100	1.5021	3,361.06	3,154.41	0.0000	4.3300	50.00	0.00	(1.2128)	(0.1314)	0.0000	3	(1.3442)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	1,800	1.5021	2,880.91	2,703.78	0.0000	4.3300	50.00	0.00	(1.0395)	(0.1127)	0.0000	3	(1.1522)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	4,200	1.5021	6,722.11	6,308.82	0.0000	4.3300	50.00	0.00	(2.4256)	(0.2629)	0.0000	3	(2.6884)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	100	1.5021	160.05	150.21	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0063)	0.0000	3	(0.0640)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	8,800	1.5021	14,084.43	13,218.47	0.0000	4.3300	50.00	0.00	(5.0821)	(0.5508)	0.0000	3	(5.6329)	02/07/2025
603915.SH	01/10/2025	SDB3260123295	0	9,800	1.5021	15,684.93	14,720.57	0.0000	4.3300	50.00	0.00	(5.6596)	(0.6134)	0.0000	3	(6.2730)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,800	1.4680	5,525.04	5,578.36	0.0000	4.3300	50.00	0.00	(0.6645)	(0.0775)	0.0000	1	(0.7420)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,100	1.4680	4,529.73	4,550.77	0.0000	4.3300	50.00	0.00	(0.5448)	(0.0632)	0.0000	1	(0.6080)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	300	1.4680	480.15	440.40	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0061)	0.0000	1	(0.0639)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	2,500	1.4680	4,001.26	3,669.97	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0510)	0.0000	1	(0.5322)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	5,300	1.4680	8,482.67	7,780.35	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1081)	0.0000	1	(1.1283)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	5,900	1.4680	9,442.97	8,661.14	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1203)	0.0000	1	(1.2561)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	800	1.4680	1,280.40	1,174.39	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0163)	0.0000	1	(0.1703)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	2,500	1.4680	4,001.26	3,669.97	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0510)	0.0000	1	(0.5322)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	6,500	1.4680	10,403.27	9,541.93	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1325)	0.0000	1	(1.3838)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	1,300	1.4680	2,080.65	1,908.39	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0265)	0.0000	1	(0.2768)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	300	1.4680	480.15	440.40	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0061)	0.0000	1	(0.0639)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	6,000	1.4680	9,603.02	8,807.94	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1223)	0.0000	1	(1.2774)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	5,700	1.4680	9,122.87	8,367.54	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1162)	0.0000	1	(1.2135)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	5,200	1.4680	8,322.62	7,633.55	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1060)	0.0000	1	(1.1070)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	600	1.4680	960.30	880.79	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0122)	0.0000	1	(0.1277)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,100	1.4680	4,961.56	4,550.77	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0632)	0.0000	1	(0.6600)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	4,700	1.4680	7,522.36	6,899.55	0.0000	4.3300	50.00	0.00	(0.9048)	(0.0958)	0.0000	1	(1.0006)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	6,800	1.4680	10,883.42	9,982.33	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1386)	0.0000	1	(1.4477)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	2,800	1.4680	4,481.41	4,110.37	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0571)	0.0000	1	(0.5961)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	400	1.4680	640.20	587.20	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0082)	0.0000	1	(0.0852)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	400	1.4680	640.20	587.20	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0082)	0.0000	1	(0.0852)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	2,800	1.4680	4,481.41	4,110.37	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0571)	0.0000	1	(0.5961)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,700	1.4680	5,921.86	5,431.56	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0754)	0.0000	1	(0.7877)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	9,100	1.4680	14,564.58	13,358.71	0.0000	4.3300	50.00	0.00	(1.7518)	(0.1855)	0.0000	1	(1.9373)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,100	1.4680	4,961.56	4,550.77	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0632)	0.0000	1	(0.6600)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	3,600	1.4680	5,761.81	5,284.76	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0734)	0.0000	1	(0.7664)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	5,200	1.4680	8,322.62	7,633.55	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1060)	0.0000	1	(1.1070)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	6,200	1.4680	9,923.12	9,101.54	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1264)	0.0000	1	(1.3199)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	2,100	1.4680	3,361.06	3,082.78	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0428)	0.0000	1	(0.4471)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	1,800	1.4680	2,880.91	2,642.38	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0367)	0.0000	1	(0.3832)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	4,200	1.4680	6,722.11	6,165.56	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0856)	0.0000	1	(0.8942)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	100	1.4680	160.05	146.80	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	8,800	1.4680	14,084.43	12,918.31	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1794)	0.0000	1	(1.8735)	02/07/2025
603915.SH	01/09/2025	SDB3260123295	0	9,800	1.4680	15,684.93	14,386.30	0.0000	4.3300	50.00	0.00	(1.8865)	(0.1998)	0.0000	1	(2.0864)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	300	1.4531	480.15	435.94	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0061)	0.0000	1	(0.0638)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/08/2025	SDB3260123295	0	2,500	1.4531	4,001.26	3,632.80	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0505)	0.0000	1	(0.5317)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	5,300	1.4531	8,482.67	7,701.53	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1070)	0.0000	1	(1.1272)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	5,900	1.4531	9,442.97	8,573.40	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1191)	0.0000	1	(1.2549)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	800	1.4531	1,280.40	1,162.49	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0161)	0.0000	1	(0.1701)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	2,500	1.4531	4,001.26	3,632.80	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0505)	0.0000	1	(0.5317)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	6,500	1.4531	10,403.27	9,445.27	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1312)	0.0000	1	(1.3825)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	1,300	1.4531	2,080.65	1,889.05	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0262)	0.0000	1	(0.2765)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	300	1.4531	480.15	435.94	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0061)	0.0000	1	(0.0638)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	6,000	1.4531	9,603.02	8,718.71	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1211)	0.0000	1	(1.2761)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	5,700	1.4531	9,122.87	8,282.77	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1150)	0.0000	1	(1.2123)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	5,200	1.4531	8,322.62	7,556.21	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1049)	0.0000	1	(1.1060)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	600	1.4531	960.30	871.87	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0121)	0.0000	1	(0.1276)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	3,100	1.4531	4,961.56	4,504.67	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0626)	0.0000	1	(0.6593)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	4,700	1.4531	7,522.36	6,829.65	0.0000	4.3300	50.00	0.00	(0.9048)	(0.0949)	0.0000	1	(0.9996)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	6,800	1.4531	10,883.42	9,881.20	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1372)	0.0000	1	(1.4463)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	2,800	1.4531	4,481.41	4,068.73	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0565)	0.0000	1	(0.5955)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	400	1.4531	640.20	581.25	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0081)	0.0000	1	(0.0851)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	400	1.4531	640.20	581.25	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0081)	0.0000	1	(0.0851)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	2,800	1.4531	4,481.41	4,068.73	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0565)	0.0000	1	(0.5955)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	3,700	1.4531	5,921.86	5,376.54	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0747)	0.0000	1	(0.7869)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	9,100	1.4531	14,564.58	13,223.37	0.0000	4.3300	50.00	0.00	(1.7518)	(0.1837)	0.0000	1	(1.9355)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	3,100	1.4531	4,961.56	4,504.67	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0626)	0.0000	1	(0.6593)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	3,600	1.4531	5,761.81	5,231.22	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0727)	0.0000	1	(0.7657)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	5,200	1.4531	8,322.62	7,556.21	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1049)	0.0000	1	(1.1060)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	6,200	1.4531	9,923.12	9,009.33	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1251)	0.0000	1	(1.3187)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	2,100	1.4531	3,361.06	3,051.55	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0424)	0.0000	1	(0.4466)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	1,800	1.4531	2,880.91	2,615.61	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0363)	0.0000	1	(0.3828)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	4,200	1.4531	6,722.11	6,103.10	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0848)	0.0000	1	(0.8933)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	100	1.4531	160.05	145.31	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0020)	0.0000	1	(0.0213)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	8,800	1.4531	14,084.43	12,787.44	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1776)	0.0000	1	(1.8716)	02/07/2025
603915.SH	01/08/2025	SDB3260123295	0	9,800	1.4531	15,684.93	14,240.56	0.0000	4.3300	50.00	0.00	(1.8865)	(0.1978)	0.0000	1	(2.0843)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	300	1.5550	480.15	466.51	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0065)	0.0000	1	(0.0642)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	2,500	1.5550	4,001.26	3,887.54	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0540)	0.0000	1	(0.5353)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	5,300	1.5550	8,482.67	8,241.59	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1145)	0.0000	1	(1.1347)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	5,900	1.5550	9,442.97	9,174.60	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1274)	0.0000	1	(1.2632)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	800	1.5550	1,280.40	1,244.01	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0173)	0.0000	1	(0.1713)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	2,500	1.5550	4,001.26	3,887.54	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0540)	0.0000	1	(0.5353)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	6,500	1.5550	10,403.27	10,107.61	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1404)	0.0000	1	(1.3917)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	1,300	1.5550	2,080.65	2,021.52	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0281)	0.0000	1	(0.2783)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	300	1.5550	480.15	466.51	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0065)	0.0000	1	(0.0642)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	6,000	1.5550	9,603.02	9,330.10	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1296)	0.0000	1	(1.2846)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	5,700	1.5550	9,122.87	8,863.60	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1231)	0.0000	1	(1.2204)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	5,200	1.5550	8,322.62	8,086.09	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1123)	0.0000	1	(1.1133)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	600	1.5550	960.30	933.01	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0130)	0.0000	1	(0.1285)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	3,100	1.5550	4,961.56	4,820.55	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0670)	0.0000	1	(0.6637)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	4,700	1.5550	7,522.36	7,308.58	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1015)	0.0000	1	(1.0063)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	6,800	1.5550	10,883.42	10,574.12	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1469)	0.0000	1	(1.4559)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	2,800	1.5550	4,481.41	4,354.05	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0605)	0.0000	1	(0.5995)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	400	1.5550	640.20	622.01	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0086)	0.0000	1	(0.0856)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	400	1.5550	640.20	622.01	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0086)	0.0000	1	(0.0856)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	2,800	1.5550	4,481.41	4,354.05	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0605)	0.0000	1	(0.5995)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	3,700	1.5550	5,921.86	5,753.56	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0799)	0.0000	1	(0.7922)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	9,100	1.5550	14,564.58	14,150.65	0.0000	4.3300	50.00	0.00	(1.7518)	(0.1965)	0.0000	1	(1.9483)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603915.SH	01/07/2025	SDB3260123295	0	3,100	1.5550	4,961.56	4,820.55	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0670)	0.0000	1	(0.6637)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	3,600	1.5550	5,761.81	5,598.06	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0778)	0.0000	1	(0.7708)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	5,200	1.5550	8,322.62	8,086.09	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1123)	0.0000	1	(1.1133)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	6,200	1.5550	9,923.12	9,641.11	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1339)	0.0000	1	(1.3274)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	2,100	1.5550	3,361.06	3,265.54	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0454)	0.0000	1	(0.4496)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	1,800	1.5550	2,880.91	2,799.03	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0389)	0.0000	1	(0.3854)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	4,200	1.5550	6,722.11	6,531.07	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0907)	0.0000	1	(0.8992)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	100	1.5550	160.05	155.50	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	8,800	1.5550	14,084.43	13,684.15	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1901)	0.0000	1	(1.8841)	02/07/2025
603915.SH	01/07/2025	SDB3260123295	0	9,800	1.5550	15,684.93	15,239.17	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2117)	0.0000	1	(2.0982)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	300	1.6005	480.15	480.15	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	2,500	1.6005	4,001.26	4,001.26	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0556)	0.0000	1	(0.5368)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	5,300	1.6005	8,482.67	8,482.67	0.0000	4.3300	50.00	0.00	(1.0203)	(0.1178)	0.0000	1	(1.1381)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	5,900	1.6005	9,442.97	9,442.97	0.0000	4.3300	50.00	0.00	(1.1358)	(0.1312)	0.0000	1	(1.2669)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	800	1.6005	1,280.40	1,280.40	0.0000	4.3300	50.00	0.00	(0.1540)	(0.0178)	0.0000	1	(0.1718)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	2,500	1.6005	4,001.26	4,001.26	0.0000	4.3300	50.00	0.00	(0.4813)	(0.0556)	0.0000	1	(0.5368)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	6,500	1.6005	10,403.27	10,403.27	0.0000	4.3300	50.00	0.00	(1.2513)	(0.1445)	0.0000	1	(1.3958)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	1,300	1.6005	2,080.65	2,080.65	0.0000	4.3300	50.00	0.00	(0.2503)	(0.0289)	0.0000	1	(0.2792)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	300	1.6005	480.15	480.15	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0067)	0.0000	1	(0.0644)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	6,000	1.6005	9,603.02	9,603.02	0.0000	4.3300	50.00	0.00	(1.1550)	(0.1334)	0.0000	1	(1.2884)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	5,700	1.6005	9,122.87	9,122.87	0.0000	4.3300	50.00	0.00	(1.0973)	(0.1267)	0.0000	1	(1.2240)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	5,200	1.6005	8,322.62	8,322.62	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1156)	0.0000	1	(1.1166)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	600	1.6005	960.30	960.30	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0133)	0.0000	1	(0.1288)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	3,100	1.6005	4,961.56	4,961.56	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0689)	0.0000	1	(0.6657)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	4,700	1.6005	7,522.36	7,522.36	0.0000	4.3300	50.00	0.00	(0.9048)	(0.1045)	0.0000	1	(1.0093)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	6,800	1.6005	10,883.42	10,883.42	0.0000	4.3300	50.00	0.00	(1.3090)	(0.1512)	0.0000	1	(1.4602)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	2,800	1.6005	4,481.41	4,481.41	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0622)	0.0000	1	(0.6013)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	400	1.6005	640.20	640.20	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	400	1.6005	640.20	640.20	0.0000	4.3300	50.00	0.00	(0.0770)	(0.0089)	0.0000	1	(0.0859)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	2,800	1.6005	4,481.41	4,481.41	0.0000	4.3300	50.00	0.00	(0.5390)	(0.0622)	0.0000	1	(0.6013)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	3,700	1.6005	5,921.86	5,921.86	0.0000	4.3300	50.00	0.00	(0.7123)	(0.0822)	0.0000	1	(0.7945)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	9,100	1.6005	14,564.58	14,564.58	0.0000	4.3300	50.00	0.00	(1.7518)	(0.2023)	0.0000	1	(1.9541)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	3,100	1.6005	4,961.56	4,961.56	0.0000	4.3300	50.00	0.00	(0.5968)	(0.0689)	0.0000	1	(0.6657)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	3,600	1.6005	5,761.81	5,761.81	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0800)	0.0000	1	(0.7730)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	5,200	1.6005	8,322.62	8,322.62	0.0000	4.3300	50.00	0.00	(1.0010)	(0.1156)	0.0000	1	(1.1166)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	6,200	1.6005	9,923.12	9,923.12	0.0000	4.3300	50.00	0.00	(1.1935)	(0.1378)	0.0000	1	(1.3314)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	2,100	1.6005	3,361.06	3,361.06	0.0000	4.3300	50.00	0.00	(0.4043)	(0.0467)	0.0000	1	(0.4509)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	1,800	1.6005	2,880.91	2,880.91	0.0000	4.3300	50.00	0.00	(0.3465)	(0.0400)	0.0000	1	(0.3865)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	4,200	1.6005	6,722.11	6,722.11	0.0000	4.3300	50.00	0.00	(0.8085)	(0.0934)	0.0000	1	(0.9019)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	100	1.6005	160.05	160.05	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	8,800	1.6005	14,084.43	14,084.43	0.0000	4.3300	50.00	0.00	(1.6940)	(0.1956)	0.0000	1	(1.8897)	02/07/2025
603915.SH	01/06/2025	SDB3260123295	0	9,800	1.6005	15,684.93	15,684.93	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2178)	0.0000	1	(2.1044)	02/07/2025
TOTAL JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND													(292.4110)	(32.7977)	0.0000	(325.2088)	
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600276.SH	01/17/2025	SDB3265465918	0	200	6.0286	1,162.14	1,205.72	0.0000	4.3300	50.00	0.00	(0.1398)	(0.0167)	0.0000	1	(0.1565)	02/07/2025
600276.SH	01/17/2025	SDB3265465918	0	4,200	6.0286	24,490.80	25,320.11	0.0000	4.3300	50.00	0.00	(2.9457)	(0.3517)	0.0000	1	(3.2974)	02/07/2025
600276.SH	01/17/2025	SDB3265465918	0	4,000	6.0286	23,307.08	24,114.39	0.0000	4.3300	50.00	0.00	(2.8033)	(0.3349)	0.0000	1	(3.1382)	02/07/2025
600276.SH	01/16/2025	SDB3265465918	0	200	5.8214	1,162.14	1,164.28	0.0000	4.3300	50.00	0.00	(0.1398)	(0.0162)	0.0000	1	(0.1560)	02/07/2025
600276.SH	01/16/2025	SDB3265465918	0	4,200	5.8214	24,490.80	24,449.88	0.0000	4.3300	50.00	0.00	(2.9457)	(0.3396)	0.0000	1	(3.2853)	02/07/2025
600276.SH	01/16/2025	SDB3265465918	0	4,000	5.8214	23,307.08	23,285.60	0.0000	4.3300	50.00	0.00	(2.8033)	(0.3234)	0.0000	1	(3.1267)	02/07/2025
600276.SH	01/15/2025	SDB3265465918	0	200	5.8107	1,162.14	1,162.14	0.0000	4.3300	50.00	0.00	(0.1398)	(0.0161)	0.0000	1	(0.1559)	02/07/2025
600276.SH	01/15/2025	SDB3265465918	0	4,200	5.8311	24,490.80	24,490.80	0.0000	4.3300	50.00	0.00	(2.9457)	(0.3401)	0.0000	1	(3.2858)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600276.SH	01/15/2025	SDB3265465918	0	4,000	5.8268	23,307.08	23,307.08	0.0000	4.3300	50.00	0.00	(2.8033)	(0.3237)	0.0000	1	(3.1270)	02/07/2025
600276.SH	01/09/2025	SDB3264120714	0	2,100	6.1180	13,163.18	12,847.76	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1784)	0.0000	1	(1.7617)	02/07/2025
600276.SH	01/09/2025	SDB3264120714	0	2,300	6.1180	14,416.81	14,071.36	0.0000	4.3300	50.00	0.00	(1.7340)	(0.1954)	0.0000	1	(1.9295)	02/07/2025
600276.SH	01/09/2025	SDB3264120714	0	4,600	6.1180	28,833.63	28,142.72	0.0000	4.3300	50.00	0.00	(3.4680)	(0.3909)	0.0000	1	(3.8589)	02/07/2025
600276.SH	01/08/2025	SDB3264120714	0	2,100	6.0469	13,163.18	12,698.56	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1764)	0.0000	1	(1.7596)	02/07/2025
600276.SH	01/08/2025	SDB3264120714	0	2,300	6.0469	14,416.81	13,907.95	0.0000	4.3300	50.00	0.00	(1.7340)	(0.1932)	0.0000	1	(1.9272)	02/07/2025
600276.SH	01/08/2025	SDB3264120714	0	4,800	6.0469	30,087.26	29,025.28	0.0000	4.3300	50.00	0.00	(3.6188)	(0.4031)	0.0000	1	(4.0220)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	2,100	6.1422	13,163.18	12,898.58	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1791)	0.0000	1	(1.7624)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	2,300	6.1422	14,416.81	14,127.01	0.0000	4.3300	50.00	0.00	(1.7340)	(0.1962)	0.0000	1	(1.9302)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	41,900	6.1422	262,636.74	257,357.30	0.0000	4.3300	50.00	0.00	(31.5894)	(3.5744)	0.0000	1	(35.1638)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	5,800	6.1422	36,355.44	35,624.64	0.0000	4.3300	50.00	0.00	(4.3728)	(0.4948)	0.0000	1	(4.8675)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	2,100	6.1422	13,163.18	12,998.58	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1791)	0.0000	1	(1.7624)	02/07/2025
600276.SH	01/07/2025	SDB3264120714	0	100	6.1422	626.82	614.22	0.0000	4.3300	50.00	0.00	(0.0754)	(0.0085)	0.0000	1	(0.0839)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	2,100	6.2682	13,163.18	13,163.18	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1828)	0.0000	1	(1.7661)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	2,300	6.2682	14,416.81	14,416.81	0.0000	4.3300	50.00	0.00	(1.7340)	(0.2002)	0.0000	1	(1.9343)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	41,900	6.2682	262,636.74	262,636.74	0.0000	4.3300	50.00	0.00	(31.5894)	(3.6477)	0.0000	1	(35.2371)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	5,800	6.2682	36,355.44	36,355.44	0.0000	4.3300	50.00	0.00	(4.3728)	(0.5049)	0.0000	1	(4.8777)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	2,100	6.2682	13,163.18	13,163.18	0.0000	4.3300	50.00	0.00	(1.5832)	(0.1828)	0.0000	1	(1.7661)	02/07/2025
600276.SH	01/06/2025	SDB3264120714	0	1,100	6.2682	6,895.00	6,895.00	0.0000	4.3300	50.00	0.00	(0.8293)	(0.0958)	0.0000	1	(0.9251)	02/07/2025
TOTAL JIANGSU HENGRUI MEDICINE CO., LTD CMN CLASS A SERIES NORTHBOUND												(114.0177)	(13.0464)	0.0000		(127.0642)	
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300761.ZK	01/17/2025	SDB3262055913	0	3,000	2.5182	7,972.47	7,554.47	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1049)	0.0000	1	(1.0638)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	6,000	2.5182	15,944.94	15,108.93	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2098)	0.0000	1	(2.1277)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	200	2.5182	531.50	503.63	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0709)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	2,700	2.5182	7,175.22	6,799.02	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0944)	0.0000	1	(0.9575)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,500	2.5182	3,986.24	3,777.23	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0525)	0.0000	1	(0.5319)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,900	2.5182	5,049.23	4,784.49	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0665)	0.0000	1	(0.6738)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	2,100	2.5182	5,580.73	5,288.13	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0734)	0.0000	1	(0.7447)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	7,200	2.5182	19,133.93	18,130.72	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2518)	0.0000	1	(2.5532)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	300	2.5182	797.25	755.45	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	2,700	2.5182	7,175.22	6,799.02	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0944)	0.0000	1	(0.9575)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	800	2.5182	2,125.99	2,014.52	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0280)	0.0000	1	(0.2837)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,900	2.5182	5,049.23	4,784.49	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0665)	0.0000	1	(0.6738)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	2,400	2.5182	6,377.98	6,043.57	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0839)	0.0000	1	(0.8511)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	400	2.5182	1,063.00	1,007.26	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0140)	0.0000	1	(0.1418)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	200	2.5182	531.50	503.63	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0709)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,100	2.5182	2,923.24	2,769.97	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0385)	0.0000	1	(0.3901)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	500	2.5182	1,328.74	1,259.08	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,800	2.5182	4,783.48	4,532.68	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0630)	0.0000	1	(0.6383)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,200	2.5182	3,188.99	3,021.79	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0420)	0.0000	1	(0.4255)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	600	2.5182	1,594.49	1,510.89	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0210)	0.0000	1	(0.2128)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	300	2.5182	797.25	755.45	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	1,000	2.5182	2,657.49	2,518.16	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0350)	0.0000	1	(0.3546)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	500	2.5182	1,328.74	1,259.08	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
300761.ZK	01/17/2025	SDB3262055913	0	400	2.5182	1,063.00	1,007.26	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0140)	0.0000	1	(0.1418)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	3,000	2.4586	7,972.47	7,375.68	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1024)	0.0000	1	(1.0614)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	6,000	2.4586	15,944.94	14,751.35	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2049)	0.0000	1	(2.1227)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	200	2.4586	531.50	491.71	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0068)	0.0000	1	(0.0708)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	2,700	2.4586	7,175.22	6,638.11	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0922)	0.0000	1	(0.9552)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,500	2.4586	3,986.24	3,687.84	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0512)	0.0000	1	(0.5307)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,900	2.4586	5,049.23	4,671.26	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0649)	0.0000	1	(0.6722)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	2,100	2.4586	5,580.73	5,162.97	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0717)	0.0000	1	(0.7429)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300761.ZK	01/16/2025	SDB3262055913	0	7,200	2.4586	19,133.93	17,701.62	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2459)	0.0000	1	(2.5472)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	300	2.4586	797.25	737.57	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1061)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	2,700	2.4586	7,175.22	6,638.11	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0922)	0.0000	1	(0.9552)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	800	2.4586	2,125.99	1,966.85	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0273)	0.0000	1	(0.2830)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,900	2.4586	5,049.23	4,671.26	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0649)	0.0000	1	(0.6722)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	2,400	2.4586	6,377.98	5,900.54	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0820)	0.0000	1	(0.8491)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	400	2.4586	1,063.00	983.42	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0137)	0.0000	1	(0.1415)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	200	2.4586	531.50	491.71	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0068)	0.0000	1	(0.0708)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,100	2.4586	2,923.24	2,704.41	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0376)	0.0000	1	(0.3892)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	500	2.4586	1,328.74	1,229.28	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0171)	0.0000	1	(0.1769)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,800	2.4586	4,783.48	4,425.41	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0615)	0.0000	1	(0.6368)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,200	2.4586	3,188.99	2,950.27	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0410)	0.0000	1	(0.4245)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	600	2.4586	1,594.49	1,475.14	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0205)	0.0000	1	(0.2123)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	300	2.4586	797.25	737.57	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1061)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	1,000	2.4586	2,657.49	2,458.56	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0341)	0.0000	1	(0.3538)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	500	2.4586	1,328.74	1,229.28	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0171)	0.0000	1	(0.1769)	02/07/2025
300761.ZK	01/16/2025	SDB3262055913	0	400	2.4586	1,063.00	983.42	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0137)	0.0000	1	(0.1415)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	3,000	2.4365	7,972.47	7,309.46	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1015)	0.0000	1	(1.0604)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	6,000	2.4365	15,944.94	14,618.92	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2030)	0.0000	1	(2.1209)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	200	2.4365	531.50	487.30	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0068)	0.0000	1	(0.0707)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	2,700	2.4365	7,175.22	6,578.51	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0914)	0.0000	1	(0.9544)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,500	2.4365	3,986.24	3,654.73	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0508)	0.0000	1	(0.5302)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,900	2.4365	5,049.23	4,629.33	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0643)	0.0000	1	(0.6716)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	2,100	2.4365	5,580.73	5,116.62	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0711)	0.0000	1	(0.7423)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	7,200	2.4365	19,133.93	17,542.71	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2436)	0.0000	1	(2.5450)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	300	2.4365	797.25	730.95	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1060)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	2,700	2.4365	7,175.22	6,578.51	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0914)	0.0000	1	(0.9544)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	800	2.4365	2,125.99	1,949.19	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0271)	0.0000	1	(0.2828)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,900	2.4365	5,049.23	4,629.33	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0643)	0.0000	1	(0.6716)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	2,400	2.4365	6,377.98	5,847.57	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0812)	0.0000	1	(0.8483)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	400	2.4365	1,063.00	974.59	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0135)	0.0000	1	(0.1414)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	200	2.4365	531.50	487.30	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0068)	0.0000	1	(0.0707)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,100	2.4365	2,923.24	2,680.14	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0372)	0.0000	1	(0.3888)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	500	2.4365	1,328.74	1,218.24	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0169)	0.0000	1	(0.1767)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,800	2.4365	4,783.48	4,385.68	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0609)	0.0000	1	(0.6363)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,200	2.4365	3,188.99	2,923.78	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0406)	0.0000	1	(0.4242)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	600	2.4365	1,594.49	1,461.89	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0203)	0.0000	1	(0.2121)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	300	2.4365	797.25	730.95	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0102)	0.0000	1	(0.1060)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	1,000	2.4365	2,657.49	2,436.49	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0338)	0.0000	1	(0.3535)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	500	2.4365	1,328.74	1,218.24	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0169)	0.0000	1	(0.1767)	02/07/2025
300761.ZK	01/15/2025	SDB3262055913	0	400	2.4365	1,063.00	974.59	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0135)	0.0000	1	(0.1414)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	3,000	2.4855	7,972.47	7,456.48	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1036)	0.0000	1	(1.0625)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	6,000	2.4855	15,944.94	14,912.96	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2071)	0.0000	1	(2.1249)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	200	2.4855	531.50	497.10	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0069)	0.0000	1	(0.0708)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	2,700	2.4855	7,175.22	6,710.83	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0932)	0.0000	1	(0.9562)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,500	2.4855	3,986.24	3,728.24	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0518)	0.0000	1	(0.5312)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,900	2.4855	5,049.23	4,722.44	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0656)	0.0000	1	(0.6729)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	2,100	2.4855	5,580.73	5,219.54	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0725)	0.0000	1	(0.7437)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	7,200	2.4855	19,133.93	17,895.56	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2485)	0.0000	1	(2.5499)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	300	2.4855	797.25	745.65	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1062)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	2,700	2.4855	7,175.22	6,710.83	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0932)	0.0000	1	(0.9562)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	800	2.4855	2,125.99	1,988.40	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0276)	0.0000	1	(0.2833)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,900	2.4855	5,049.23	4,722.44	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0656)	0.0000	1	(0.6729)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300761.ZK	01/14/2025	SDB3262055913	0	2,400	2.4855	6,377.98	5,965.19	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0828)	0.0000	1	(0.8500)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	400	2.4855	1,063.00	994.20	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0138)	0.0000	1	(0.1417)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	200	2.4855	531.50	497.10	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0069)	0.0000	1	(0.0708)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,100	2.4855	2,923.24	2,734.04	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0380)	0.0000	1	(0.3896)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	500	2.4855	1,328.74	1,242.75	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0173)	0.0000	1	(0.1771)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,800	2.4855	4,783.48	4,473.89	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0621)	0.0000	1	(0.6375)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,200	2.4855	3,188.99	2,982.59	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0414)	0.0000	1	(0.4250)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	600	2.4855	1,594.49	1,491.30	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0207)	0.0000	1	(0.2125)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	300	2.4855	797.25	745.65	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0104)	0.0000	1	(0.1062)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	1,000	2.4855	2,657.49	2,485.49	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0345)	0.0000	1	(0.3542)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	500	2.4855	1,328.74	1,242.75	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0173)	0.0000	1	(0.1771)	02/07/2025
300761.ZK	01/14/2025	SDB3262055913	0	400	2.4855	1,063.00	994.20	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0138)	0.0000	1	(0.1417)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	3,000	2.5220	7,972.47	7,565.94	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1051)	0.0000	1	(1.0640)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	6,000	2.5220	15,944.94	15,131.89	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2102)	0.0000	1	(2.1280)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	200	2.5220	531.50	504.40	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0709)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	2,700	2.5220	7,175.22	6,809.35	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0946)	0.0000	1	(0.9576)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,500	2.5220	3,986.24	3,782.97	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0525)	0.0000	1	(0.5320)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,900	2.5220	5,049.23	4,791.76	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0666)	0.0000	1	(0.6739)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	2,100	2.5220	5,580.73	5,296.16	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0736)	0.0000	1	(0.7448)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	7,200	2.5220	19,133.93	18,158.26	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2522)	0.0000	1	(2.5536)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	300	2.5220	797.25	756.59	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	2,700	2.5220	7,175.22	6,809.35	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0946)	0.0000	1	(0.9576)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	800	2.5220	2,125.99	2,017.58	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0280)	0.0000	1	(0.2837)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,900	2.5220	5,049.23	4,791.76	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0666)	0.0000	1	(0.6739)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	2,400	2.5220	6,377.98	6,052.75	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0841)	0.0000	1	(0.8512)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	400	2.5220	1,063.00	1,008.79	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0140)	0.0000	1	(0.1419)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	200	2.5220	531.50	504.40	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0709)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,100	2.5220	2,923.24	2,774.18	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0385)	0.0000	1	(0.3901)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	500	2.5220	1,328.74	1,260.99	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,800	2.5220	4,783.48	4,539.57	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0630)	0.0000	1	(0.6384)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,200	2.5220	3,188.99	3,026.38	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0420)	0.0000	1	(0.4256)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	600	2.5220	1,594.49	1,513.19	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0210)	0.0000	1	(0.2128)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	300	2.5220	797.25	756.59	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0105)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	1,000	2.5220	2,657.49	2,521.98	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0350)	0.0000	1	(0.3547)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	500	2.5220	1,328.74	1,260.99	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0175)	0.0000	1	(0.1773)	02/07/2025
300761.ZK	01/13/2025	SDB3262055913	0	400	2.5220	1,063.00	1,008.79	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0140)	0.0000	1	(0.1419)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	3,000	2.5667	7,972.47	7,699.96	0.0000	4.3300	50.00	0.00	(2.8767)	(0.3208)	0.0000	3	(3.1976)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	6,000	2.5667	15,944.94	15,399.92	0.0000	4.3300	50.00	0.00	(5.7535)	(0.6417)	0.0000	3	(6.3951)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	200	2.5667	531.50	513.33	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0214)	0.0000	3	(0.2132)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	2,700	2.5667	7,175.22	6,929.97	0.0000	4.3300	50.00	0.00	(2.5891)	(0.2887)	0.0000	3	(2.8778)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,500	2.5667	3,986.24	3,849.98	0.0000	4.3300	50.00	0.00	(1.4384)	(0.1604)	0.0000	3	(1.5988)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,900	2.5667	5,049.23	4,876.64	0.0000	4.3300	50.00	0.00	(1.8219)	(0.2032)	0.0000	3	(2.0251)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	2,100	2.5667	5,580.73	5,389.97	0.0000	4.3300	50.00	0.00	(2.0137)	(0.2246)	0.0000	3	(2.2383)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	7,200	2.5667	19,133.93	18,479.91	0.0000	4.3300	50.00	0.00	(6.9042)	(0.7700)	0.0000	3	(7.6742)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	300	2.5667	797.25	770.00	0.0000	4.3300	50.00	0.00	(0.2877)	(0.0321)	0.0000	3	(0.3198)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	2,700	2.5667	7,175.22	6,929.97	0.0000	4.3300	50.00	0.00	(2.5891)	(0.2887)	0.0000	3	(2.8778)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	800	2.5667	2,125.99	2,053.32	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0856)	0.0000	3	(0.8527)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,900	2.5667	5,049.23	4,876.64	0.0000	4.3300	50.00	0.00	(1.8219)	(0.2032)	0.0000	3	(2.0251)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	2,400	2.5667	6,377.98	6,159.97	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2567)	0.0000	3	(2.5581)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	400	2.5667	1,063.00	1,026.66	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0428)	0.0000	3	(0.4263)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	200	2.5667	531.50	513.33	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0214)	0.0000	3	(0.2132)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,100	2.5667	2,923.24	2,823.32	0.0000	4.3300	50.00	0.00	(1.0548)	(0.1176)	0.0000	3	(1.1724)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	500	2.5667	1,328.74	1,283.33	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0535)	0.0000	3	(0.5329)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300761.ZK	01/10/2025	SDB3262055913	0	1,800	2.5667	4,783.48	4,619.98	0.0000	4.3300	50.00	0.00	(1.7260)	(0.1925)	0.0000	3	(1.9185)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,200	2.5667	3,188.99	3,079.98	0.0000	4.3300	50.00	0.00	(1.1507)	(0.1283)	0.0000	3	(1.2790)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	600	2.5667	1,594.49	1,539.99	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0642)	0.0000	3	(0.6395)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	300	2.5667	797.25	770.00	0.0000	4.3300	50.00	0.00	(0.2877)	(0.0321)	0.0000	3	(0.3198)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	1,000	2.5667	2,657.49	2,566.65	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1069)	0.0000	3	(1.0659)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	500	2.5667	1,328.74	1,283.33	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0535)	0.0000	3	(0.5329)	02/07/2025
300761.ZK	01/10/2025	SDB3262055913	0	400	2.5667	1,063.00	1,026.66	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0428)	0.0000	3	(0.4263)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	3,000	2.5445	7,972.47	7,633.55	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1060)	0.0000	1	(1.0649)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	6,000	2.5445	15,944.94	15,267.09	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2120)	0.0000	1	(2.1299)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	200	2.5445	531.50	508.90	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0071)	0.0000	1	(0.0710)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	2,700	2.5445	7,175.22	6,870.19	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0954)	0.0000	1	(0.9584)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,500	2.5445	3,986.24	3,816.77	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0530)	0.0000	1	(0.5325)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,900	2.5445	5,049.23	4,834.58	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0671)	0.0000	1	(0.6745)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	2,100	2.5445	5,580.73	5,343.48	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0742)	0.0000	1	(0.7455)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	7,200	2.5445	19,133.93	18,320.51	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2545)	0.0000	1	(2.5558)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	300	2.5445	797.25	763.35	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	1	(0.1065)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	2,700	2.5445	7,175.22	6,870.19	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0954)	0.0000	1	(0.9584)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	800	2.5445	2,125.99	2,035.61	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0283)	0.0000	1	(0.2840)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,900	2.5445	5,049.23	4,834.58	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0671)	0.0000	1	(0.6745)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	2,400	2.5445	6,377.98	6,106.84	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0848)	0.0000	1	(0.8519)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	400	2.5445	1,063.00	1,017.81	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1420)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	200	2.5445	531.50	508.90	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0071)	0.0000	1	(0.0710)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,100	2.5445	2,923.24	2,798.97	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0389)	0.0000	1	(0.3905)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	500	2.5445	1,328.74	1,272.26	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0177)	0.0000	1	(0.1775)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,800	2.5445	4,783.48	4,580.13	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0636)	0.0000	1	(0.6390)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,200	2.5445	3,188.99	3,053.42	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0424)	0.0000	1	(0.4260)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	600	2.5445	1,594.49	1,526.71	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0212)	0.0000	1	(0.2130)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	300	2.5445	797.25	763.35	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	1	(0.1065)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	1,000	2.5445	2,657.49	2,544.51	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0353)	0.0000	1	(0.3550)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	500	2.5445	1,328.74	1,272.26	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0177)	0.0000	1	(0.1775)	02/07/2025
300761.ZK	01/09/2025	SDB3262055913	0	400	2.5445	1,063.00	1,017.81	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1420)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	3,000	2.5341	7,972.47	7,602.29	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1056)	0.0000	1	(1.0645)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	6,000	2.5341	15,944.94	15,204.58	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2112)	0.0000	1	(2.1290)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	200	2.5341	531.50	506.82	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0710)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	2,700	2.5341	7,175.22	6,842.06	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0950)	0.0000	1	(0.9580)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,500	2.5341	3,986.24	3,801.14	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0528)	0.0000	1	(0.5322)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,900	2.5341	5,049.23	4,814.78	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0669)	0.0000	1	(0.6742)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	2,100	2.5341	5,580.73	5,321.60	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0739)	0.0000	1	(0.7451)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	7,200	2.5341	19,133.93	18,245.49	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2534)	0.0000	1	(2.5548)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	300	2.5341	797.25	760.23	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	2,700	2.5341	7,175.22	6,842.06	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0950)	0.0000	1	(0.9580)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	800	2.5341	2,125.99	2,027.28	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0282)	0.0000	1	(0.2839)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,900	2.5341	5,049.23	4,814.78	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0669)	0.0000	1	(0.6742)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	2,400	2.5341	6,377.98	6,081.83	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0845)	0.0000	1	(0.8516)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	400	2.5341	1,063.00	1,013.64	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1419)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	200	2.5341	531.50	506.82	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0070)	0.0000	1	(0.0710)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,100	2.5341	2,923.24	2,787.51	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0387)	0.0000	1	(0.3903)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	500	2.5341	1,328.74	1,267.05	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0176)	0.0000	1	(0.1774)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,800	2.5341	4,783.48	4,561.37	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0634)	0.0000	1	(0.6387)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,200	2.5341	3,188.99	3,040.92	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0422)	0.0000	1	(0.4258)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	600	2.5341	1,594.49	1,520.46	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0211)	0.0000	1	(0.2129)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	300	2.5341	797.25	760.23	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0106)	0.0000	1	(0.1064)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	1,000	2.5341	2,657.49	2,534.10	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0352)	0.0000	1	(0.3548)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300761.ZK	01/08/2025	SDB3262055913	0	500	2.5341	1,328.74	1,267.05	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0176)	0.0000	1	(0.1774)	02/07/2025
300761.ZK	01/08/2025	SDB3262055913	0	400	2.5341	1,063.00	1,013.64	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0141)	0.0000	1	(0.1419)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	3,000	2.6031	7,972.47	7,809.24	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1085)	0.0000	1	(1.0674)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	6,000	2.6031	15,944.94	15,618.49	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2169)	0.0000	1	(2.1347)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	200	2.6031	531.50	520.62	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0072)	0.0000	1	(0.0712)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	2,700	2.6031	7,175.22	7,028.32	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0976)	0.0000	1	(0.9606)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,500	2.6031	3,986.24	3,904.62	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0542)	0.0000	1	(0.5337)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,900	2.6031	5,049.23	4,945.85	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0687)	0.0000	1	(0.6760)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	2,100	2.6031	5,580.73	5,466.47	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0759)	0.0000	1	(0.7472)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	7,200	2.6031	19,133.93	18,742.18	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2603)	0.0000	1	(2.5617)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	300	2.6031	797.25	780.92	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0108)	0.0000	1	(0.1067)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	2,700	2.6031	7,175.22	7,028.32	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0976)	0.0000	1	(0.9606)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	800	2.6031	2,125.99	2,082.46	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0289)	0.0000	1	(0.2846)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,900	2.6031	5,049.23	4,945.85	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0687)	0.0000	1	(0.6760)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	2,400	2.6031	6,377.98	6,247.39	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0868)	0.0000	1	(0.8539)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	400	2.6031	1,063.00	1,041.23	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1423)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	200	2.6031	531.50	520.62	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0072)	0.0000	1	(0.0712)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,100	2.6031	2,923.24	2,863.39	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0398)	0.0000	1	(0.3914)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	500	2.6031	1,328.74	1,301.54	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0181)	0.0000	1	(0.1779)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,800	2.6031	4,783.48	4,685.55	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0651)	0.0000	1	(0.6404)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,200	2.6031	3,188.99	3,123.70	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0434)	0.0000	1	(0.4269)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	600	2.6031	1,594.49	1,561.85	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0217)	0.0000	1	(0.2135)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	300	2.6031	797.25	780.92	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0108)	0.0000	1	(0.1067)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	1,000	2.6031	2,657.49	2,603.08	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0362)	0.0000	1	(0.3558)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	500	2.6031	1,328.74	1,301.54	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0181)	0.0000	1	(0.1779)	02/07/2025
300761.ZK	01/07/2025	SDB3262055913	0	400	2.6031	1,063.00	1,041.23	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0145)	0.0000	1	(0.1423)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	3,000	2.6575	7,972.47	7,972.47	0.0000	4.3300	50.00	0.00	(0.9589)	(0.1107)	0.0000	1	(1.0696)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	6,000	2.6575	15,944.94	15,944.94	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2215)	0.0000	1	(2.1393)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	200	2.6575	531.50	531.50	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0074)	0.0000	1	(0.0713)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	2,700	2.6575	7,175.22	7,175.22	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0997)	0.0000	1	(0.9627)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,500	2.6575	3,986.24	3,986.24	0.0000	4.3300	50.00	0.00	(0.4795)	(0.0554)	0.0000	1	(0.5348)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,900	2.6575	5,049.23	5,049.23	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0701)	0.0000	1	(0.6774)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	2,100	2.6575	5,580.73	5,580.73	0.0000	4.3300	50.00	0.00	(0.6712)	(0.0775)	0.0000	1	(0.7487)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	7,200	2.6575	19,133.93	19,133.93	0.0000	4.3300	50.00	0.00	(2.3014)	(0.2657)	0.0000	1	(2.5671)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	300	2.6575	797.25	797.25	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0111)	0.0000	1	(0.1070)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	2,700	2.6575	7,175.22	7,175.22	0.0000	4.3300	50.00	0.00	(0.8630)	(0.0997)	0.0000	1	(0.9627)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	800	2.6575	2,125.99	2,125.99	0.0000	4.3300	50.00	0.00	(0.2557)	(0.0295)	0.0000	1	(0.2852)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,900	2.6575	5,049.23	5,049.23	0.0000	4.3300	50.00	0.00	(0.6073)	(0.0701)	0.0000	1	(0.6774)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	2,400	2.6575	6,377.98	6,377.98	0.0000	4.3300	50.00	0.00	(0.7671)	(0.0886)	0.0000	1	(0.8557)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	400	2.6575	1,063.00	1,063.00	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1426)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	200	2.6575	531.50	531.50	0.0000	4.3300	50.00	0.00	(0.0639)	(0.0074)	0.0000	1	(0.0713)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,100	2.6575	2,923.24	2,923.24	0.0000	4.3300	50.00	0.00	(0.3516)	(0.0406)	0.0000	1	(0.3922)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	500	2.6575	1,328.74	1,328.74	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0185)	0.0000	1	(0.1783)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,800	2.6575	4,783.48	4,783.48	0.0000	4.3300	50.00	0.00	(0.5753)	(0.0664)	0.0000	1	(0.6418)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,200	2.6575	3,188.99	3,188.99	0.0000	4.3300	50.00	0.00	(0.3836)	(0.0443)	0.0000	1	(0.4279)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	600	2.6575	1,594.49	1,594.49	0.0000	4.3300	50.00	0.00	(0.1918)	(0.0221)	0.0000	1	(0.2139)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	300	2.6575	797.25	797.25	0.0000	4.3300	50.00	0.00	(0.0959)	(0.0111)	0.0000	1	(0.1070)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	1,000	2.6575	2,657.49	2,657.49	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0369)	0.0000	1	(0.3565)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	500	2.6575	1,328.74	1,328.74	0.0000	4.3300	50.00	0.00	(0.1598)	(0.0185)	0.0000	1	(0.1783)	02/07/2025
300761.ZK	01/06/2025	SDB3262055913	0	400	2.6575	1,063.00	1,063.00	0.0000	4.3300	50.00	0.00	(0.1279)	(0.0148)	0.0000	1	(0.1426)	02/07/2025
TOTAL JIANGSU LIHUA ANIMAL HUSBANDRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(156.1107)	(17.2183)	0.0000	(173.3290)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603693.SH	01/17/2025	SDB3260122912	0	200	1.2740	258.97	254.81	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	700	1.2740	907.69	891.84	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0124)	0.0000	1	(0.1216)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	500	1.2740	660.55	637.02	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0088)	0.0000	1	(0.0883)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	100	1.2740	134.07	127.41	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	300	1.2740	403.54	382.21	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	2,500	1.2740	3,362.83	3,185.13	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0442)	0.0000	1	(0.4487)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	600	1.2740	807.08	764.43	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	600	1.2740	807.08	764.43	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	400	1.2740	538.05	509.62	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	200	1.2740	269.03	254.81	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	300	1.2740	403.54	382.21	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	14,700	1.2740	19,773.44	18,728.53	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2601)	0.0000	1	(2.6384)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	1,300	1.2740	1,748.67	1,656.27	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0230)	0.0000	1	(0.2333)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	100	1.2740	134.51	127.41	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	400	1.2740	538.05	509.62	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	2,000	1.2740	2,690.26	2,548.10	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0354)	0.0000	1	(0.3590)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	1,900	1.2740	2,555.75	2,420.70	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0336)	0.0000	1	(0.3410)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	400	1.2740	538.05	509.62	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	1,800	1.2740	2,421.24	2,293.29	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0319)	0.0000	1	(0.3231)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	600	1.2740	807.08	764.43	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	200	1.2740	269.03	254.81	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	400	1.2740	538.05	509.62	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	300	1.2740	403.54	382.21	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	600	1.2740	807.08	764.43	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/17/2025	SDB3260122912	0	700	1.2740	941.59	891.84	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0124)	0.0000	1	(0.1256)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	200	1.2470	258.97	249.39	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0035)	0.0000	1	(0.0346)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	700	1.2470	907.69	872.87	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0121)	0.0000	1	(0.1213)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	500	1.2470	660.55	623.48	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0087)	0.0000	1	(0.0881)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	100	1.2470	134.07	124.70	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	300	1.2470	403.54	374.09	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	2,500	1.2470	3,362.83	3,117.39	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0433)	0.0000	1	(0.4478)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	600	1.2470	807.08	748.17	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	600	1.2470	807.08	748.17	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	400	1.2470	538.05	498.78	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	200	1.2470	269.03	249.39	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	300	1.2470	403.54	374.09	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	14,700	1.2470	19,773.44	18,330.27	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2546)	0.0000	1	(2.6329)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	1,300	1.2470	1,748.67	1,621.04	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0225)	0.0000	1	(0.2328)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	100	1.2470	134.51	124.70	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0017)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	400	1.2470	538.05	498.78	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	2,000	1.2470	2,690.26	2,493.91	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0346)	0.0000	1	(0.3582)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	1,900	1.2470	2,555.75	2,369.22	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0329)	0.0000	1	(0.3403)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	400	1.2470	538.05	498.78	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	1,800	1.2470	2,421.24	2,244.52	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0312)	0.0000	1	(0.3224)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	600	1.2470	807.08	748.17	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	200	1.2470	269.03	249.39	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	400	1.2470	538.05	498.78	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	300	1.2470	403.54	374.09	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	600	1.2470	807.08	748.17	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1075)	02/07/2025
603693.SH	01/16/2025	SDB3260122912	0	700	1.2470	941.59	872.87	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0121)	0.0000	1	(0.1254)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	200	1.2441	258.97	248.82	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0035)	0.0000	1	(0.0346)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	700	1.2441	907.69	870.85	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0121)	0.0000	1	(0.1213)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	500	1.2441	660.55	622.04	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0086)	0.0000	1	(0.0881)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603693.SH	01/15/2025	SDB3260122912	0	100	1.2441	134.07	124.41	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	300	1.2441	403.54	373.22	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	2,500	1.2441	3,362.83	3,110.19	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0432)	0.0000	1	(0.4477)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	600	1.2441	807.08	746.45	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1074)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	600	1.2441	807.08	746.45	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1074)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	400	1.2441	538.05	497.63	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	200	1.2441	269.03	248.82	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	300	1.2441	403.54	373.22	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	14,700	1.2441	19,773.44	18,287.93	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2540)	0.0000	1	(2.6323)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	1,300	1.2441	1,748.67	1,617.30	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0225)	0.0000	1	(0.2328)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	100	1.2441	134.51	124.41	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0017)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	400	1.2441	538.05	497.63	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	2,000	1.2441	2,690.26	2,488.15	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0346)	0.0000	1	(0.3581)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	1,900	1.2441	2,555.75	2,363.75	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0328)	0.0000	1	(0.3402)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	400	1.2441	538.05	497.63	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	1,800	1.2441	2,421.24	2,239.34	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0311)	0.0000	1	(0.3223)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	600	1.2441	807.08	746.45	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1074)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	200	1.2441	269.03	248.82	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	400	1.2441	538.05	497.63	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	300	1.2441	403.54	373.22	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	600	1.2441	807.08	746.45	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0104)	0.0000	1	(0.1074)	02/07/2025
603693.SH	01/15/2025	SDB3260122912	0	700	1.2441	941.59	870.85	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0121)	0.0000	1	(0.1253)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	200	1.2638	258.97	252.77	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	700	1.2638	907.69	884.68	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0123)	0.0000	1	(0.1215)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	500	1.2638	660.55	631.92	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0088)	0.0000	1	(0.0882)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	100	1.2638	134.07	126.38	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	300	1.2638	403.54	379.15	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	2,500	1.2638	3,362.83	3,159.59	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0439)	0.0000	1	(0.4484)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	600	1.2638	807.08	758.30	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	600	1.2638	807.08	758.30	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	400	1.2638	538.05	505.53	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0070)	0.0000	1	(0.0717)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	200	1.2638	269.03	252.77	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	300	1.2638	403.54	379.15	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	14,700	1.2638	19,773.44	18,578.36	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2580)	0.0000	1	(2.6363)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	1,300	1.2638	1,748.67	1,642.98	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0228)	0.0000	1	(0.2331)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	100	1.2638	134.51	126.38	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	400	1.2638	538.05	505.53	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0070)	0.0000	1	(0.0717)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	2,000	1.2638	2,690.26	2,527.67	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0351)	0.0000	1	(0.3587)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	1,900	1.2638	2,555.75	2,401.28	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0334)	0.0000	1	(0.3408)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	400	1.2638	538.05	505.53	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0070)	0.0000	1	(0.0717)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	1,800	1.2638	2,421.24	2,274.90	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0316)	0.0000	1	(0.3228)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	600	1.2638	807.08	758.30	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	200	1.2638	269.03	252.77	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	400	1.2638	538.05	505.53	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0070)	0.0000	1	(0.0717)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	300	1.2638	403.54	379.15	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	600	1.2638	807.08	758.30	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
603693.SH	01/14/2025	SDB3260122912	0	700	1.2638	941.59	884.68	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0123)	0.0000	1	(0.1255)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	200	1.2862	258.97	257.23	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0036)	0.0000	1	(0.0347)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	700	1.2862	907.69	900.32	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0125)	0.0000	1	(0.1217)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	500	1.2862	660.55	643.08	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0089)	0.0000	1	(0.0884)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	100	1.2862	134.07	128.62	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	300	1.2862	403.54	385.85	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	2,500	1.2862	3,362.83	3,215.42	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0447)	0.0000	1	(0.4491)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603693.SH	01/13/2025	SDB3260122912	0	600	1.2862	807.08	771.70	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	600	1.2862	807.08	771.70	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	400	1.2862	538.05	514.47	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	200	1.2862	269.03	257.23	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	300	1.2862	403.54	385.85	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	14,700	1.2862	19,773.44	18,906.68	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2626)	0.0000	1	(2.6409)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	1,300	1.2862	1,748.67	1,672.02	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0232)	0.0000	1	(0.2335)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	100	1.2862	134.51	128.62	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0180)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	400	1.2862	538.05	514.47	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	2,000	1.2862	2,690.26	2,572.34	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0357)	0.0000	1	(0.3593)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	1,900	1.2862	2,555.75	2,443.72	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0339)	0.0000	1	(0.3413)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	400	1.2862	538.05	514.47	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	1,800	1.2862	2,421.24	2,315.10	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0322)	0.0000	1	(0.3234)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	600	1.2862	807.08	771.70	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	200	1.2862	269.03	257.23	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	400	1.2862	538.05	514.47	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	300	1.2862	403.54	385.85	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	600	1.2862	807.08	771.70	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1078)	02/07/2025
603693.SH	01/13/2025	SDB3260122912	0	700	1.2862	941.59	900.32	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0125)	0.0000	1	(0.1258)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	200	1.2867	258.97	257.35	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0107)	0.0000	3	(0.1042)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	700	1.2867	907.69	900.71	0.0000	4.3300	50.00	0.00	(0.3275)	(0.0375)	0.0000	3	(0.3651)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	500	1.2867	660.55	643.37	0.0000	4.3300	50.00	0.00	(0.2383)	(0.0268)	0.0000	3	(0.2652)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	100	1.2867	134.07	128.67	0.0000	4.3300	50.00	0.00	(0.0484)	(0.0054)	0.0000	3	(0.0537)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	300	1.2867	403.54	386.02	0.0000	4.3300	50.00	0.00	(0.1456)	(0.0161)	0.0000	3	(0.1617)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	2,500	1.2867	3,362.83	3,216.84	0.0000	4.3300	50.00	0.00	(1.2134)	(0.1340)	0.0000	3	(1.3475)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	600	1.2867	807.08	772.04	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0322)	0.0000	3	(0.3234)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	600	1.2867	807.08	772.04	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0322)	0.0000	3	(0.3234)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	400	1.2867	538.05	514.69	0.0000	4.3300	50.00	0.00	(0.1941)	(0.0214)	0.0000	3	(0.2156)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	200	1.2867	269.03	257.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	3	(0.1078)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	300	1.2867	403.54	386.02	0.0000	4.3300	50.00	0.00	(0.1456)	(0.0161)	0.0000	3	(0.1617)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	14,700	1.2867	19,773.44	18,915.00	0.0000	4.3300	50.00	0.00	(7.1349)	(0.7881)	0.0000	3	(7.9230)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	1,300	1.2867	1,748.67	1,672.76	0.0000	4.3300	50.00	0.00	(0.6310)	(0.0697)	0.0000	3	(0.7007)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	100	1.2867	134.51	128.67	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	3	(0.0539)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	400	1.2867	538.05	514.69	0.0000	4.3300	50.00	0.00	(0.1941)	(0.0214)	0.0000	3	(0.2156)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	2,000	1.2867	2,690.26	2,573.47	0.0000	4.3300	50.00	0.00	(0.9707)	(0.1072)	0.0000	3	(1.0780)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	1,900	1.2867	2,555.75	2,444.80	0.0000	4.3300	50.00	0.00	(0.9222)	(0.1019)	0.0000	3	(1.0241)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	400	1.2867	538.05	514.69	0.0000	4.3300	50.00	0.00	(0.1941)	(0.0214)	0.0000	3	(0.2156)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	1,800	1.2867	2,421.24	2,316.12	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0965)	0.0000	3	(0.9702)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	600	1.2867	807.08	772.04	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0322)	0.0000	3	(0.3234)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	200	1.2867	269.03	257.35	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	3	(0.1078)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	400	1.2867	538.05	514.69	0.0000	4.3300	50.00	0.00	(0.1941)	(0.0214)	0.0000	3	(0.2156)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	300	1.2867	403.54	386.02	0.0000	4.3300	50.00	0.00	(0.1456)	(0.0161)	0.0000	3	(0.1617)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	600	1.2867	807.08	772.04	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0322)	0.0000	3	(0.3234)	02/07/2025
603693.SH	01/10/2025	SDB3260122912	0	700	1.2867	941.59	900.71	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0375)	0.0000	3	(0.3773)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	200	1.2940	258.97	258.80	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0036)	0.0000	1	(0.0347)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	700	1.2940	907.69	905.80	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0126)	0.0000	1	(0.1218)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	500	1.2940	660.55	647.00	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0090)	0.0000	1	(0.0884)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	100	1.2940	134.07	129.40	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	300	1.2940	403.54	388.20	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	2,500	1.2940	3,362.83	3,235.01	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0449)	0.0000	1	(0.4494)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	600	1.2940	807.08	776.40	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	600	1.2940	807.08	776.40	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	400	1.2940	538.05	517.60	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603693.SH	01/09/2025	SDB3260122912	0	200	1.2940	269.03	258.80	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0360)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	300	1.2940	403.54	388.20	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	14,700	1.2940	19,773.44	19,021.89	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2642)	0.0000	1	(2.6425)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	1,300	1.2940	1,748.67	1,682.21	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0234)	0.0000	1	(0.2337)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	100	1.2940	134.51	129.40	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0180)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	400	1.2940	538.05	517.60	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	2,000	1.2940	2,690.26	2,588.01	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0359)	0.0000	1	(0.3595)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	1,900	1.2940	2,555.75	2,458.61	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0341)	0.0000	1	(0.3415)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	400	1.2940	538.05	517.60	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	1,800	1.2940	2,421.24	2,329.21	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0324)	0.0000	1	(0.3236)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	600	1.2940	807.08	776.40	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	200	1.2940	269.03	258.80	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0360)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	400	1.2940	538.05	517.60	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	300	1.2940	403.54	388.20	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	600	1.2940	807.08	776.40	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/09/2025	SDB3260122912	0	700	1.2940	941.59	905.80	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0126)	0.0000	1	(0.1258)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	700	1.2786	907.69	895.04	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0124)	0.0000	1	(0.1216)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	500	1.2786	660.55	639.32	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0089)	0.0000	1	(0.0883)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	100	1.2786	134.07	127.86	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	300	1.2786	403.54	383.59	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	2,500	1.2786	3,362.83	3,196.59	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0444)	0.0000	1	(0.4489)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	600	1.2786	807.08	767.18	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	600	1.2786	807.08	767.18	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	400	1.2786	538.05	511.45	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	200	1.2786	269.03	255.73	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	300	1.2786	403.54	383.59	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	14,700	1.2786	19,773.44	18,795.93	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2611)	0.0000	1	(2.6394)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	1,300	1.2786	1,748.67	1,662.23	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0231)	0.0000	1	(0.2334)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	100	1.2786	134.51	127.86	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0180)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	400	1.2786	538.05	511.45	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	2,000	1.2786	2,690.26	2,557.27	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0355)	0.0000	1	(0.3591)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	1,900	1.2786	2,555.75	2,429.41	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0337)	0.0000	1	(0.3411)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	400	1.2786	538.05	511.45	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	1,800	1.2786	2,421.24	2,301.54	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0320)	0.0000	1	(0.3232)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	600	1.2786	807.08	767.18	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	200	1.2786	269.03	255.73	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	400	1.2786	538.05	511.45	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	300	1.2786	403.54	383.59	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	600	1.2786	807.08	767.18	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0107)	0.0000	1	(0.1077)	02/07/2025
603693.SH	01/08/2025	SDB3260122912	0	700	1.2786	941.59	895.04	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0124)	0.0000	1	(0.1257)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	500	1.2981	660.55	649.06	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0090)	0.0000	1	(0.0885)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	100	1.2981	134.07	129.81	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	300	1.2981	403.54	389.44	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	2,500	1.2981	3,362.83	3,245.31	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0451)	0.0000	1	(0.4495)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	600	1.2981	807.08	778.88	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	600	1.2981	807.08	778.88	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	400	1.2981	538.05	519.25	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	200	1.2981	269.03	259.63	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0360)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	300	1.2981	403.54	389.44	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	14,700	1.2981	19,773.44	19,082.44	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2650)	0.0000	1	(2.6433)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	1,300	1.2981	1,748.67	1,687.56	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0234)	0.0000	1	(0.2338)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	100	1.2981	134.51	129.81	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0018)	0.0000	1	(0.0180)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	400	1.2981	538.05	519.25	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603693.SH	01/07/2025	SDB3260122912	0	2,000	1.2981	2,690.26	2,596.25	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0361)	0.0000	1	(0.3596)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	1,900	1.2981	2,555.75	2,466.44	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0343)	0.0000	1	(0.3417)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	400	1.2981	538.05	519.25	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	1,800	1.2981	2,421.24	2,336.63	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0325)	0.0000	1	(0.3237)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	600	1.2981	807.08	778.88	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	200	1.2981	269.03	259.63	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0360)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	400	1.2981	538.05	519.25	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	300	1.2981	403.54	389.44	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	600	1.2981	807.08	778.88	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
603693.SH	01/07/2025	SDB3260122912	0	700	1.2981	941.59	908.69	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0126)	0.0000	1	(0.1259)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	300	1.3451	403.54	403.54	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0541)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	2,500	1.3451	3,362.83	3,362.83	0.0000	4.3300	50.00	0.00	(0.4045)	(0.0467)	0.0000	1	(0.4512)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	600	1.3451	807.08	807.08	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	600	1.3451	807.08	807.08	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	400	1.3451	538.05	538.05	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0075)	0.0000	1	(0.0722)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	200	1.3451	269.03	269.03	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0037)	0.0000	1	(0.0361)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	300	1.3451	403.54	403.54	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0541)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	14,700	1.3451	19,773.44	19,773.44	0.0000	4.3300	50.00	0.00	(2.3783)	(0.2746)	0.0000	1	(2.6529)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	1,300	1.3451	1,748.67	1,748.67	0.0000	4.3300	50.00	0.00	(0.2103)	(0.0243)	0.0000	1	(0.2346)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	100	1.3451	134.51	134.51	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0019)	0.0000	1	(0.0180)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	400	1.3451	538.05	538.05	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0075)	0.0000	1	(0.0722)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	2,000	1.3451	2,690.26	2,690.26	0.0000	4.3300	50.00	0.00	(0.3236)	(0.0374)	0.0000	1	(0.3609)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	1,900	1.3451	2,555.75	2,555.75	0.0000	4.3300	50.00	0.00	(0.3074)	(0.0355)	0.0000	1	(0.3429)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	400	1.3451	538.05	538.05	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0075)	0.0000	1	(0.0722)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	1,800	1.3451	2,421.24	2,421.24	0.0000	4.3300	50.00	0.00	(0.2912)	(0.0336)	0.0000	1	(0.3248)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	600	1.3451	807.08	807.08	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	200	1.3451	269.03	269.03	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0037)	0.0000	1	(0.0361)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	400	1.3451	538.05	538.05	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0075)	0.0000	1	(0.0722)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	300	1.3451	403.54	403.54	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0541)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	600	1.3451	807.08	807.08	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
603693.SH	01/06/2025	SDB3260122912	0	700	1.3451	941.59	941.59	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0131)	0.0000	1	(0.1263)	02/07/2025
TOTAL JIANGSU NEW ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(61.2501)	(6.7500)	0.0000		(68.0000)	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601952.SH	01/17/2025	SDB3260123009	0	400	1.2618	533.91	504.72	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0070)	0.0000	1	(0.0712)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	200	1.2618	265.37	252.36	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0035)	0.0000	1	(0.0354)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	6,800	1.2618	9,091.19	8,580.24	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1192)	0.0000	1	(1.2126)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	800	1.2618	1,069.55	1,009.44	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1427)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	300	1.2618	401.08	378.54	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0053)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	200	1.2618	267.39	252.36	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	600	1.2618	802.16	757.08	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0105)	0.0000	1	(0.1070)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	11,700	1.2618	15,642.19	14,763.06	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2050)	0.0000	1	(2.0864)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	13,300	1.2618	17,781.29	16,781.94	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2331)	0.0000	1	(2.3718)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	100	1.2618	133.69	126.18	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	8,400	1.2618	11,230.29	10,599.12	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1472)	0.0000	1	(1.4980)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	700	1.2618	935.86	883.26	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1248)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	300	1.2618	401.08	378.54	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0053)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	4,200	1.2618	5,615.14	5,299.56	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0736)	0.0000	1	(0.7490)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	100	1.2618	133.69	126.18	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	100	1.2618	133.69	126.18	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	100	1.2618	133.69	126.18	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	700	1.2618	935.86	883.26	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1248)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	800	1.2618	1,069.55	1,009.44	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1427)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/17/2025	SDB3260123009	0	1,600	1.2618	2,139.10	2,018.88	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0280)	0.0000	1	(0.2853)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	55,000	1.2618	73,531.65	69,399.00	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9639)	0.0000	1	(9.8081)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	1,400	1.2618	1,871.71	1,766.52	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0245)	0.0000	1	(0.2497)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	1,800	1.2618	2,406.49	2,271.24	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0315)	0.0000	1	(0.3210)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	400	1.2618	534.78	504.72	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0070)	0.0000	1	(0.0713)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	200	1.2618	267.39	252.36	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	3,000	1.2618	4,010.82	3,785.40	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0526)	0.0000	1	(0.5350)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	8,900	1.2618	11,898.76	11,230.02	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1560)	0.0000	1	(1.5871)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	5,400	1.2618	7,219.47	6,813.72	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0946)	0.0000	1	(0.9630)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	14,200	1.2618	18,984.53	17,917.56	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2489)	0.0000	1	(2.5323)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	15,400	1.2618	20,588.86	19,431.72	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2699)	0.0000	1	(2.7463)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	8,400	1.2618	11,230.29	10,599.12	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1472)	0.0000	1	(1.4980)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	15,000	1.2618	20,054.09	18,927.00	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2629)	0.0000	1	(2.6749)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	1,000	1.2618	1,336.94	1,261.80	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0175)	0.0000	1	(0.1783)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	1,600	1.2618	2,139.10	2,018.88	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0280)	0.0000	1	(0.2853)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	3,600	1.2618	4,812.98	4,542.48	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0631)	0.0000	1	(0.6420)	02/07/2025
601952.SH	01/17/2025	SDB3260123009	0	800	1.2618	1,069.55	1,009.44	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1427)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	400	1.2347	533.91	493.89	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0069)	0.0000	1	(0.0711)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	200	1.2347	265.37	246.94	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0034)	0.0000	1	(0.0353)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	6,800	1.2347	9,091.19	8,396.09	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1166)	0.0000	1	(1.2101)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	800	1.2347	1,069.55	987.78	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0137)	0.0000	1	(0.1424)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	300	1.2347	401.08	370.42	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0534)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	200	1.2347	267.39	246.94	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0034)	0.0000	1	(0.0356)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	600	1.2347	802.16	740.83	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0103)	0.0000	1	(0.1068)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	11,700	1.2347	15,642.19	14,446.21	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2006)	0.0000	1	(2.0820)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	13,300	1.2347	17,781.29	16,421.76	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2281)	0.0000	1	(2.3668)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	100	1.2347	133.69	123.47	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	8,400	1.2347	11,230.29	10,371.64	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1441)	0.0000	1	(1.4948)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	700	1.2347	935.86	864.30	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1246)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	300	1.2347	401.08	370.42	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0534)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	4,200	1.2347	5,615.14	5,185.82	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0720)	0.0000	1	(0.7474)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	100	1.2347	133.69	123.47	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	100	1.2347	133.69	123.47	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	700	1.2347	935.86	864.30	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0120)	0.0000	1	(0.1246)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	800	1.2347	1,069.55	987.78	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0137)	0.0000	1	(0.1424)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	1,600	1.2347	2,139.10	1,975.55	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0274)	0.0000	1	(0.2847)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	55,000	1.2347	73,531.65	67,909.54	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9432)	0.0000	1	(9.7874)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	1,400	1.2347	1,871.71	1,728.61	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0240)	0.0000	1	(0.2491)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	1,800	1.2347	2,406.49	2,222.49	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0309)	0.0000	1	(0.3203)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	400	1.2347	534.78	493.89	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0069)	0.0000	1	(0.0712)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	200	1.2347	267.39	246.94	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0034)	0.0000	1	(0.0356)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	3,000	1.2347	4,010.82	3,704.16	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0514)	0.0000	1	(0.5339)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	8,900	1.2347	11,898.76	10,989.00	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1526)	0.0000	1	(1.5838)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	5,400	1.2347	7,219.47	6,667.48	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0926)	0.0000	1	(0.9609)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	14,200	1.2347	18,984.53	17,533.01	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2435)	0.0000	1	(2.5269)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	15,400	1.2347	20,588.86	19,014.67	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2641)	0.0000	1	(2.7405)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	8,400	1.2347	11,230.29	10,371.64	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1441)	0.0000	1	(1.4948)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	15,000	1.2347	20,054.09	18,520.78	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2572)	0.0000	1	(2.6693)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	1,000	1.2347	1,336.94	1,234.72	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0171)	0.0000	1	(0.1780)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	1,600	1.2347	2,139.10	1,975.55	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0274)	0.0000	1	(0.2847)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	3,600	1.2347	4,812.98	4,444.99	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0617)	0.0000	1	(0.6406)	02/07/2025
601952.SH	01/16/2025	SDB3260123009	0	800	1.2347	1,069.55	987.78	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0137)	0.0000	1	(0.1424)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/15/2025	SDB3260123009	0	400	1.2278	533.91	491.10	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0068)	0.0000	1	(0.0710)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	200	1.2278	265.37	245.55	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0034)	0.0000	1	(0.0353)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	6,800	1.2278	9,091.19	8,348.77	0.0000	4.3300	50.00	0.00	(0.1935)	(0.1160)	0.0000	1	(1.2094)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	800	1.2278	1,069.55	982.21	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0136)	0.0000	1	(0.1423)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	300	1.2278	401.08	368.33	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0534)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	200	1.2278	267.39	245.55	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0034)	0.0000	1	(0.0356)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	600	1.2278	802.16	736.66	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0102)	0.0000	1	(0.1067)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	11,700	1.2278	15,642.19	14,364.80	0.0000	4.3300	50.00	0.00	(1.8814)	(0.1995)	0.0000	1	(2.0809)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	13,300	1.2278	17,781.29	16,329.22	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2268)	0.0000	1	(2.3655)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	100	1.2278	133.69	122.78	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	8,400	1.2278	11,230.29	10,313.19	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1432)	0.0000	1	(1.4940)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	700	1.2278	935.86	859.43	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0119)	0.0000	1	(0.1245)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	300	1.2278	401.08	368.33	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0051)	0.0000	1	(0.0534)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	4,200	1.2278	5,615.14	5,156.60	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0716)	0.0000	1	(0.7470)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	100	1.2278	133.69	122.78	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	100	1.2278	133.69	122.78	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	100	1.2278	133.69	122.78	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	700	1.2278	935.86	859.43	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0119)	0.0000	1	(0.1245)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	800	1.2278	1,069.55	982.21	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0136)	0.0000	1	(0.1423)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	1,600	1.2278	2,139.10	1,964.42	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0273)	0.0000	1	(0.2846)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	55,000	1.2278	73,531.65	67,526.86	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9379)	0.0000	1	(9.7821)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	1,400	1.2278	1,871.71	1,718.87	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0239)	0.0000	1	(0.2490)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	1,800	1.2278	2,406.49	2,209.97	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0307)	0.0000	1	(0.3201)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	400	1.2278	534.78	491.10	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0068)	0.0000	1	(0.0711)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	200	1.2278	267.39	245.55	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0034)	0.0000	1	(0.0356)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	3,000	1.2278	4,010.82	3,683.28	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0512)	0.0000	1	(0.5336)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	8,900	1.2278	11,898.76	10,927.07	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1518)	0.0000	1	(1.5829)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	5,400	1.2278	7,219.47	6,629.91	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0921)	0.0000	1	(0.9604)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	14,200	1.2278	18,984.53	17,434.21	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2421)	0.0000	1	(2.5256)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	15,400	1.2278	20,588.86	18,907.52	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2626)	0.0000	1	(2.7390)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	8,400	1.2278	11,230.29	10,313.19	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1432)	0.0000	1	(1.4940)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	15,000	1.2278	20,054.09	18,416.42	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2558)	0.0000	1	(2.6678)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	1,000	1.2278	1,336.94	1,227.76	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0171)	0.0000	1	(0.1779)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	1,600	1.2278	2,139.10	1,964.42	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0273)	0.0000	1	(0.2846)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	3,600	1.2278	4,812.98	4,419.94	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0614)	0.0000	1	(0.6403)	02/07/2025
601952.SH	01/15/2025	SDB3260123009	0	800	1.2278	1,069.55	982.21	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0136)	0.0000	1	(0.1423)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	400	1.2598	533.91	503.90	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0070)	0.0000	1	(0.0712)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	200	1.2598	265.37	251.95	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0035)	0.0000	1	(0.0354)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	6,800	1.2598	9,091.19	8,566.32	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1190)	0.0000	1	(1.2124)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	800	1.2598	1,069.55	1,007.80	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1426)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	300	1.2598	401.08	377.93	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0052)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	200	1.2598	267.39	251.95	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	600	1.2598	802.16	755.85	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0105)	0.0000	1	(0.1070)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	11,700	1.2598	15,642.19	14,739.11	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2047)	0.0000	1	(2.0861)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	13,300	1.2598	17,781.29	16,754.71	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2327)	0.0000	1	(2.3714)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	100	1.2598	133.69	125.98	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	8,400	1.2598	11,230.29	10,581.93	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1470)	0.0000	1	(1.4977)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	700	1.2598	935.86	881.83	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0122)	0.0000	1	(0.1248)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	300	1.2598	401.08	377.93	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0052)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	4,200	1.2598	5,615.14	5,290.96	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0735)	0.0000	1	(0.7489)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	100	1.2598	133.69	125.98	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	100	1.2598	133.69	125.98	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	100	1.2598	133.69	125.98	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0017)	0.0000	1	(0.0178)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/14/2025	SDB3260123009	0	700	1.2598	935.86	881.83	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0122)	0.0000	1	(0.1248)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	800	1.2598	1,069.55	1,007.80	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1426)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	1,600	1.2598	2,139.10	2,015.60	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0280)	0.0000	1	(0.2853)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	55,000	1.2598	73,531.65	69,286.41	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9623)	0.0000	1	(9.8065)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	1,400	1.2598	1,871.71	1,763.65	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0245)	0.0000	1	(0.2496)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	1,800	1.2598	2,406.49	2,267.56	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0315)	0.0000	1	(0.3209)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	400	1.2598	534.78	503.90	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0070)	0.0000	1	(0.0713)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	200	1.2598	267.39	251.95	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	3,000	1.2598	4,010.82	3,779.26	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0525)	0.0000	1	(0.5349)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	8,900	1.2598	11,898.76	11,211.80	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1557)	0.0000	1	(1.5869)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	5,400	1.2598	7,219.47	6,802.67	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0945)	0.0000	1	(0.9628)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	14,200	1.2598	18,984.53	17,888.49	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2485)	0.0000	1	(2.5319)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	15,400	1.2598	20,588.86	19,400.20	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2694)	0.0000	1	(2.7458)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	8,400	1.2598	11,230.29	10,581.93	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1470)	0.0000	1	(1.4977)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	15,000	1.2598	20,054.09	18,896.29	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2624)	0.0000	1	(2.6745)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	1,000	1.2598	1,336.94	1,259.75	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0175)	0.0000	1	(0.1783)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	1,600	1.2598	2,139.10	2,015.60	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0280)	0.0000	1	(0.2853)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	3,600	1.2598	4,812.98	4,535.11	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0630)	0.0000	1	(0.6419)	02/07/2025
601952.SH	01/14/2025	SDB3260123009	0	800	1.2598	1,069.55	1,007.80	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	1	(0.1426)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	400	1.2671	533.91	506.85	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0070)	0.0000	1	(0.0713)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	200	1.2671	265.37	253.42	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0035)	0.0000	1	(0.0354)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	6,800	1.2671	9,091.19	8,616.38	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1197)	0.0000	1	(1.2131)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	800	1.2671	1,069.55	1,013.69	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0141)	0.0000	1	(0.1427)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	300	1.2671	401.08	380.13	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0053)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	200	1.2671	267.39	253.42	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	600	1.2671	802.16	760.27	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0106)	0.0000	1	(0.1070)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	11,700	1.2671	15,642.19	14,825.25	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2059)	0.0000	1	(2.0873)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	13,300	1.2671	17,781.29	16,852.63	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2341)	0.0000	1	(2.3728)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	100	1.2671	133.69	126.71	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	8,400	1.2671	11,230.29	10,643.77	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1478)	0.0000	1	(1.4986)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	700	1.2671	935.86	886.98	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	300	1.2671	401.08	380.13	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0053)	0.0000	1	(0.0535)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	4,200	1.2671	5,615.14	5,321.88	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0739)	0.0000	1	(0.7493)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	100	1.2671	133.69	126.71	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	100	1.2671	133.69	126.71	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	100	1.2671	133.69	126.71	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	700	1.2671	935.86	886.98	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	800	1.2671	1,069.55	1,013.69	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0141)	0.0000	1	(0.1427)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	1,600	1.2671	2,139.10	2,027.38	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0282)	0.0000	1	(0.2854)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	55,000	1.2671	73,531.65	69,691.32	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9679)	0.0000	1	(9.8122)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	1,400	1.2671	1,871.71	1,773.96	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0246)	0.0000	1	(0.2498)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	1,800	1.2671	2,406.49	2,280.81	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0317)	0.0000	1	(0.3211)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	400	1.2671	534.78	506.85	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0070)	0.0000	1	(0.0714)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	200	1.2671	267.39	253.42	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	3,000	1.2671	4,010.82	3,801.34	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0528)	0.0000	1	(0.5352)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	8,900	1.2671	11,898.76	11,277.32	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1566)	0.0000	1	(1.5878)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	5,400	1.2671	7,219.47	6,842.42	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0950)	0.0000	1	(0.9634)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	14,200	1.2671	18,984.53	17,993.03	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2499)	0.0000	1	(2.5333)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	15,400	1.2671	20,588.86	19,513.57	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2710)	0.0000	1	(2.7474)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	8,400	1.2671	11,230.29	10,643.77	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1478)	0.0000	1	(1.4986)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	15,000	1.2671	20,054.09	19,006.72	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2640)	0.0000	1	(2.6760)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	1,000	1.2671	1,336.94	1,267.12	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0176)	0.0000	1	(0.1784)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	1,600	1.2671	2,139.10	2,027.38	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0282)	0.0000	1	(0.2854)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/13/2025	SDB3260123009	0	3,600	1.2671	4,812.98	4,561.61	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0634)	0.0000	1	(0.6423)	02/07/2025
601952.SH	01/13/2025	SDB3260123009	0	800	1.2671	1,069.55	1,013.69	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0141)	0.0000	1	(0.1427)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	400	1.2922	533.91	516.87	0.0000	4.3300	50.00	0.00	(0.1927)	(0.0215)	0.0000	3	(0.2142)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	200	1.2922	265.37	258.44	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0108)	0.0000	3	(0.1065)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	6,800	1.2922	9,091.19	8,786.87	0.0000	4.3300	50.00	0.00	(3.2804)	(0.3661)	0.3000	3	(3.6465)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	800	1.2922	1,069.55	1,033.75	0.0000	4.3300	50.00	0.00	(0.3859)	(0.0431)	0.0000	3	(0.4290)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	300	1.2922	401.08	387.66	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0162)	0.0000	3	(0.1609)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	200	1.2922	267.39	258.44	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0108)	0.0000	3	(0.1073)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	600	1.2922	802.16	775.31	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0323)	0.0000	3	(0.3218)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	11,700	1.2922	15,642.19	15,118.59	0.0000	4.3300	50.00	0.00	(5.6442)	(0.6299)	0.3000	3	(6.2742)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	13,300	1.2922	17,781.29	17,186.09	0.0000	4.3300	50.00	0.00	(6.4161)	(0.7161)	0.0000	3	(7.1322)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	100	1.2922	133.69	129.22	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	3	(0.0536)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	8,400	1.2922	11,230.29	10,854.37	0.0000	4.3300	50.00	0.00	(4.0523)	(0.4523)	0.0000	3	(4.5045)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	700	1.2922	935.86	904.53	0.0000	4.3300	50.00	0.00	(0.3377)	(0.0377)	0.0000	3	(0.3754)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	300	1.2922	401.08	387.66	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0162)	0.0000	3	(0.1609)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	4,200	1.2922	5,615.14	5,427.19	0.0000	4.3300	50.00	0.00	(2.0261)	(0.2261)	0.0000	3	(2.2523)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	100	1.2922	133.69	129.22	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	3	(0.0536)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	100	1.2922	133.69	129.22	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	3	(0.0536)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	100	1.2922	133.69	129.22	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	3	(0.0536)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	700	1.2922	935.86	904.53	0.0000	4.3300	50.00	0.00	(0.3377)	(0.0377)	0.0000	3	(0.3754)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	800	1.2922	1,069.55	1,033.75	0.0000	4.3300	50.00	0.00	(0.3859)	(0.0431)	0.0000	3	(0.4290)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	1,600	1.2922	2,139.10	2,067.50	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0861)	0.0000	3	(0.8580)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	55,000	1.2922	73,531.65	71,070.29	0.0000	4.3300	50.00	0.00	(26.5327)	(2.9613)	0.0000	3	(29.4939)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	1,400	1.2922	1,871.71	1,809.06	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0754)	0.0000	3	(0.7508)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	1,800	1.2922	2,406.49	2,325.94	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0969)	0.0000	3	(0.9653)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	400	1.2922	534.78	516.87	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0215)	0.0000	3	(0.2145)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	200	1.2922	267.39	258.44	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0108)	0.0000	3	(0.1073)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	3,000	1.2922	4,010.82	3,876.56	0.0000	4.3300	50.00	0.00	(1.4472)	(0.1615)	0.0000	3	(1.6088)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	8,900	1.2922	11,898.76	11,500.46	0.0000	4.3300	50.00	0.00	(4.2935)	(0.4792)	0.0000	3	(4.7727)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	5,400	1.2922	7,219.47	6,977.81	0.0000	4.3300	50.00	0.00	(2.6050)	(0.2907)	0.0000	3	(2.8958)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	14,200	1.2922	18,984.53	18,349.06	0.0000	4.3300	50.00	0.00	(6.8503)	(0.7645)	0.0000	3	(7.6148)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	15,400	1.2922	20,588.86	19,899.68	0.0000	4.3300	50.00	0.00	(7.4291)	(0.8292)	0.0000	3	(8.2583)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	8,400	1.2922	11,230.29	10,854.37	0.0000	4.3300	50.00	0.00	(4.0523)	(0.4523)	0.0000	3	(4.5045)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	15,000	1.2922	20,054.09	19,382.81	0.0000	4.3300	50.00	0.00	(7.2362)	(0.8076)	0.0000	3	(8.0438)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	1,000	1.2922	1,336.94	1,292.19	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0538)	0.0000	3	(0.5363)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	1,600	1.2922	2,139.10	2,067.50	0.0000	4.3300	50.00	0.00	(0.7719)	(0.0861)	0.0000	3	(0.8580)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	3,600	1.2922	4,812.98	4,651.87	0.0000	4.3300	50.00	0.00	(1.7367)	(0.1938)	0.0000	3	(1.9305)	02/07/2025
601952.SH	01/10/2025	SDB3260123009	0	800	1.2922	1,069.55	1,033.75	0.0000	4.3300	50.00	0.00	(0.3859)	(0.0431)	0.0000	3	(0.4290)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	400	1.2845	533.91	513.80	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0071)	0.0000	1	(0.0714)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	200	1.2845	265.37	256.90	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	6,800	1.2845	9,091.19	8,734.54	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1213)	0.0000	1	(1.2148)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	800	1.2845	1,069.55	1,027.59	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	300	1.2845	401.08	385.35	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	1	(0.0536)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	200	1.2845	267.39	256.90	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	600	1.2845	802.16	770.69	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0107)	0.0000	1	(0.1072)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	11,700	1.2845	15,642.19	15,028.54	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2087)	0.0000	1	(2.0901)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	13,300	1.2845	17,781.29	17,083.73	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2373)	0.0000	1	(2.3760)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	100	1.2845	133.69	128.45	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	8,400	1.2845	11,230.29	10,789.72	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1499)	0.0000	1	(1.5006)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	700	1.2845	935.86	899.14	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	300	1.2845	401.08	385.35	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	1	(0.0536)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	4,200	1.2845	5,615.14	5,394.86	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0749)	0.3000	1	(0.7503)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	100	1.2845	133.69	128.45	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/09/2025	SDB3260123009	0	100	1.2845	133.69	128.45	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	100	1.2845	133.69	128.45	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	700	1.2845	935.86	899.14	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	800	1.2845	1,069.55	1,027.59	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	1,600	1.2845	2,139.10	2,055.19	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0285)	0.0000	1	(0.2858)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	55,000	1.2845	73,531.65	70,647.01	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9812)	0.0000	1	(9.8254)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	1,400	1.2845	1,871.71	1,798.29	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0250)	0.0000	1	(0.2501)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	1,800	1.2845	2,406.49	2,312.08	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0321)	0.0000	1	(0.3216)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	400	1.2845	534.78	513.80	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	200	1.2845	267.39	256.90	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	3,000	1.2845	4,010.82	3,853.47	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0535)	0.0000	1	(0.5359)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	8,900	1.2845	11,898.76	11,431.97	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1589)	0.0000	1	(1.5899)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	5,400	1.2845	7,219.47	6,936.25	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0963)	0.0000	1	(0.9647)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	14,200	1.2845	18,984.53	18,239.77	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2533)	0.0000	1	(2.5367)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	15,400	1.2845	20,588.86	19,781.16	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2747)	0.0000	1	(2.7511)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	8,400	1.2845	11,230.29	10,789.72	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1499)	0.0000	1	(1.5006)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	15,000	1.2845	20,054.09	19,267.37	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2676)	0.0000	1	(2.6797)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	1,000	1.2845	1,336.94	1,284.49	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0178)	0.0000	1	(0.1786)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	1,600	1.2845	2,139.10	2,055.19	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0285)	0.0000	1	(0.2858)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	3,600	1.2845	4,812.98	4,624.17	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0642)	0.0000	1	(0.6431)	02/07/2025
601952.SH	01/09/2025	SDB3260123009	0	800	1.2845	1,069.55	1,027.59	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	400	1.2855	533.91	514.18	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0071)	0.0000	1	(0.0714)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	200	1.2855	265.37	257.09	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	6,800	1.2855	9,091.19	8,741.06	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1214)	0.0000	1	(1.2149)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	800	1.2855	1,069.55	1,028.36	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	300	1.2855	401.08	385.63	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	1	(0.0536)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	200	1.2855	267.39	257.09	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	600	1.2855	802.16	771.27	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0107)	0.0000	1	(0.1072)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	11,700	1.2855	15,642.19	15,039.76	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2089)	0.0000	1	(2.0903)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	13,300	1.2855	17,781.29	17,096.49	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2375)	0.0000	1	(2.3761)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	100	1.2855	133.69	128.54	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	8,400	1.2855	11,230.29	10,797.78	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1500)	0.0000	1	(1.5007)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	700	1.2855	935.86	899.82	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	300	1.2855	401.08	385.63	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0054)	0.0000	1	(0.0536)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	4,200	1.2855	5,615.14	5,398.89	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0750)	0.0000	1	(0.7504)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	100	1.2855	133.69	128.54	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	100	1.2855	133.69	128.54	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	100	1.2855	133.69	128.54	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	700	1.2855	935.86	899.82	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0125)	0.0000	1	(0.1251)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	800	1.2855	1,069.55	1,028.36	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	1,600	1.2855	2,139.10	2,056.72	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0286)	0.0000	1	(0.2859)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	55,000	1.2855	73,531.65	70,699.75	0.0000	4.3300	50.00	0.00	(8.8442)	(0.9819)	0.0000	1	(9.8262)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	1,400	1.2855	1,871.71	1,799.63	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0250)	0.0000	1	(0.2501)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	1,800	1.2855	2,406.49	2,313.81	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0321)	0.0000	1	(0.3216)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	400	1.2855	534.78	514.18	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	200	1.2855	267.39	257.09	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0357)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	3,000	1.2855	4,010.82	3,856.35	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0536)	0.0000	1	(0.5360)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	8,900	1.2855	11,898.76	11,440.50	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1589)	0.0000	1	(1.5901)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	5,400	1.2855	7,219.47	6,941.43	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0964)	0.0000	1	(0.9648)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	14,200	1.2855	18,984.53	18,253.39	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2535)	0.0000	1	(2.5369)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	15,400	1.2855	20,588.86	19,795.93	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2749)	0.0000	1	(2.7513)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	8,400	1.2855	11,230.29	10,797.78	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1500)	0.0000	1	(1.5007)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	15,000	1.2855	20,054.09	19,281.75	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2678)	0.0000	1	(2.6799)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/08/2025	SDB3260123009	0	1,000	1.2855	1,336.94	1,285.45	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0179)	0.0000	1	(0.1787)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	1,600	1.2855	2,139.10	2,056.72	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0286)	0.0000	1	(0.2859)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	3,600	1.2855	4,812.98	4,627.62	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0643)	0.0000	1	(0.6432)	02/07/2025
601952.SH	01/08/2025	SDB3260123009	0	800	1.2855	1,069.55	1,028.36	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0143)	0.0000	1	(0.1429)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	400	1.3104	533.91	524.17	0.0000	4.3300	50.00	0.00	(0.0642)	(0.0073)	0.3000	1	(0.0715)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	200	1.3104	265.37	262.08	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	6,800	1.3104	9,091.19	8,910.88	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1238)	0.0000	1	(1.2172)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	800	1.3104	1,069.55	1,048.34	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0146)	0.0000	1	(0.1432)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	300	1.3104	401.08	393.13	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0055)	0.0000	1	(0.0537)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	200	1.3104	267.39	262.08	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0358)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	600	1.3104	802.16	786.25	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0109)	0.0000	1	(0.1074)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	11,700	1.3104	15,642.19	15,331.95	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2129)	0.3000	1	(2.0944)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	13,300	1.3104	17,781.29	17,428.63	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2421)	0.0000	1	(2.3808)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	100	1.3104	133.69	131.04	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	8,400	1.3104	11,230.29	11,007.55	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1529)	0.0000	1	(1.5036)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	700	1.3104	935.86	917.30	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0127)	0.0000	1	(0.1253)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	300	1.3104	401.08	393.13	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0055)	0.3000	1	(0.0537)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	4,200	1.3104	5,615.14	5,503.78	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0764)	0.0000	1	(0.7518)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	100	1.3104	133.69	131.04	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.3000	1	(0.0179)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	100	1.3104	133.69	131.04	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	100	1.3104	133.69	131.04	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0018)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	700	1.3104	935.86	917.30	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0127)	0.0000	1	(0.1253)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	800	1.3104	1,069.55	1,048.34	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0146)	0.0000	1	(0.1432)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	1,600	1.3104	2,139.10	2,096.68	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0291)	0.3000	1	(0.2864)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	55,000	1.3104	73,531.65	72,073.26	0.0000	4.3300	50.00	0.00	(8.8442)	(1.0010)	0.0000	1	(9.8452)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	1,400	1.3104	1,871.71	1,834.59	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0255)	0.3000	1	(0.2506)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	1,800	1.3104	2,406.49	2,358.76	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0328)	0.0000	1	(0.3222)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	400	1.3104	534.78	524.17	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0073)	0.0000	1	(0.0716)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	200	1.3104	267.39	262.08	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0358)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	3,000	1.3104	4,010.82	3,931.27	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0546)	0.0000	1	(0.5370)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	8,900	1.3104	11,898.76	11,662.76	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1620)	0.3000	1	(1.5931)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	5,400	1.3104	7,219.47	7,076.28	0.0000	4.3300	50.00	0.00	(0.8683)	(0.0983)	0.0000	1	(0.9666)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	14,200	1.3104	18,984.53	18,608.01	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2584)	0.3000	1	(2.5419)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	15,400	1.3104	20,588.86	20,180.51	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2803)	0.0000	1	(2.7567)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	8,400	1.3104	11,230.29	11,007.55	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1529)	0.0000	1	(1.5036)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	15,000	1.3104	20,054.09	19,656.34	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2730)	0.3000	1	(2.6851)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	1,000	1.3104	1,336.94	1,310.42	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0182)	0.0000	1	(0.1790)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	1,600	1.3104	2,139.10	2,096.68	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0291)	0.3000	1	(0.2864)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	3,600	1.3104	4,812.98	4,717.52	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0655)	0.0000	1	(0.6444)	02/07/2025
601952.SH	01/07/2025	SDB3260123009	0	800	1.3104	1,069.55	1,048.34	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0146)	0.3000	1	(0.1432)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	6,800	1.3369	9,091.19	9,091.19	0.0000	4.3300	50.00	0.00	(1.0935)	(0.1263)	0.0000	1	(1.2197)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	800	1.3369	1,069.55	1,069.55	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0149)	0.0000	1	(0.1435)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	300	1.3369	401.08	401.08	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0056)	0.0000	1	(0.0538)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	200	1.3369	267.39	267.39	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0037)	0.0000	1	(0.0359)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	600	1.3369	802.16	802.16	0.0000	4.3300	50.00	0.00	(0.0965)	(0.0111)	0.3000	1	(0.1076)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	11,700	1.3369	15,642.19	15,642.19	0.0000	4.3300	50.00	0.00	(1.8814)	(0.2173)	0.0000	1	(2.0987)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	13,300	1.3369	17,781.29	17,781.29	0.0000	4.3300	50.00	0.00	(2.1387)	(0.2470)	0.0000	1	(2.3857)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	100	1.3369	133.69	133.69	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0019)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	8,400	1.3369	11,230.29	11,230.29	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1560)	0.0000	1	(1.5067)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	700	1.3369	935.86	935.86	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0130)	0.0000	1	(0.1256)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	300	1.3369	401.08	401.08	0.0000	4.3300	50.00	0.00	(0.0482)	(0.0056)	0.0000	1	(0.0538)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	4,200	1.3369	5,615.14	5,615.14	0.0000	4.3300	50.00	0.00	(0.6754)	(0.0780)	0.3000	1	(0.7534)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	100	1.3369	133.69	133.69	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0019)	0.0000	1	(0.0179)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601952.SH	01/06/2025	SDB3260123009	0	100	1.3369	133.69	133.69	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0019)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	100	1.3369	133.69	133.69	0.0000	4.3300	50.00	0.00	(0.0161)	(0.0019)	0.0000	1	(0.0179)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	700	1.3369	935.86	935.86	0.0000	4.3300	50.00	0.00	(0.1126)	(0.0130)	0.0000	1	(0.1256)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	800	1.3369	1,069.55	1,069.55	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0149)	0.0000	1	(0.1435)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	1,600	1.3369	2,139.10	2,139.10	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0297)	0.0000	1	(0.2870)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	55,000	1.3369	73,531.65	73,531.65	0.0000	4.3300	50.00	0.00	(8.8442)	(1.0213)	0.0000	1	(9.8655)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	1,400	1.3369	1,871.71	1,871.71	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0260)	0.0000	1	(0.2511)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	1,800	1.3369	2,406.49	2,406.49	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0334)	0.0000	1	(0.3229)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	400	1.3369	534.78	534.78	0.0000	4.3300	50.00	0.00	(0.0643)	(0.0074)	0.0000	1	(0.0717)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	200	1.3369	267.39	267.39	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0037)	0.0000	1	(0.0359)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	3,000	1.3369	4,010.82	4,010.82	0.0000	4.3300	50.00	0.00	(0.4824)	(0.0557)	0.0000	1	(0.5381)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	8,900	1.3369	11,898.76	11,898.76	0.0000	4.3300	50.00	0.00	(1.4312)	(0.1653)	0.0000	1	(1.5964)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	5,400	1.3369	7,219.47	7,219.47	0.0000	4.3300	50.00	0.00	(0.8683)	(0.1003)	0.0000	1	(0.9686)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	14,200	1.3369	18,984.53	18,984.53	0.0000	4.3300	50.00	0.00	(2.2834)	(0.2637)	0.0000	1	(2.5471)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	15,400	1.3369	20,588.86	20,588.86	0.0000	4.3300	50.00	0.00	(2.4764)	(0.2860)	0.0000	1	(2.7623)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	8,400	1.3369	11,230.29	11,230.29	0.0000	4.3300	50.00	0.00	(1.3508)	(0.1560)	0.0000	1	(1.5067)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	15,000	1.3369	20,054.09	20,054.09	0.0000	4.3300	50.00	0.00	(2.4121)	(0.2785)	0.0000	1	(2.6906)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	1,000	1.3369	1,336.94	1,336.94	0.0000	4.3300	50.00	0.00	(0.1608)	(0.0186)	0.0000	1	(0.1794)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	1,600	1.3369	2,139.10	2,139.10	0.0000	4.3300	50.00	0.00	(0.2573)	(0.0297)	0.0000	1	(0.2870)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	3,600	1.3369	4,812.98	4,812.98	0.0000	4.3300	50.00	0.00	(0.5789)	(0.0668)	0.0000	1	(0.6457)	02/07/2025
601952.SH	01/06/2025	SDB3260123009	0	800	1.3369	1,069.55	1,069.55	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0149)	0.0000	1	(0.1435)	02/07/2025
TOTAL JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEV CO., LTD CMN CLASS A SERIES NORTHBOUND												(361.7088)	(39.9498)	0.0000		(401.6586)	
JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600362.SH	01/06/2025	SDB3263185963	0	100	2.8186	281.86	281.86	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0039)	0.0000	1	(0.0378)	02/07/2025
600362.SH	01/06/2025	SDB3263185963	0	100	2.8186	281.86	281.86	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0039)	0.0000	1	(0.0378)	02/07/2025
600362.SH	01/06/2025	SDB3263185963	0	1,700	2.8186	4,791.67	4,791.67	0.0000	4.3300	50.00	0.00	(0.5763)	(0.0666)	0.0000	1	(0.6429)	02/07/2025
TOTAL JIANGXI COPPER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(0.6441)	(0.0744)	0.0000		(0.7185)	
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603977.SH	01/17/2025	SDB3260760832	0	3,000	1.5953	5,305.42	4,785.85	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0665)	0.0000	1	(0.7046)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	1,100	1.5953	1,945.32	1,754.81	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0244)	0.0000	1	(0.2584)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	900	1.5953	1,591.63	1,435.76	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0199)	0.0000	1	(0.2114)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	600	1.5953	1,061.08	957.17	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0133)	0.0000	1	(0.1409)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	3,600	1.5953	6,366.50	5,743.03	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0798)	0.0000	1	(0.8455)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	900	1.5953	1,591.63	1,435.76	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0199)	0.0000	1	(0.2114)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	100	1.5953	176.85	159.53	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	300	1.5953	530.54	478.59	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0066)	0.0000	1	(0.0705)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	2,800	1.5953	4,951.72	4,466.80	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0620)	0.0000	1	(0.6576)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	2,900	1.5953	5,128.57	4,626.33	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0643)	0.0000	1	(0.6811)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	6,400	1.5953	11,318.23	10,209.82	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1418)	0.0000	1	(1.5031)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	700	1.5953	1,237.93	1,116.70	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0155)	0.0000	1	(0.1644)	02/07/2025
603977.SH	01/17/2025	SDB3260760832	0	2,400	1.5953	4,244.34	3,828.68	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0532)	0.0000	1	(0.5637)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	3,000	1.5624	5,305.42	4,687.31	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0651)	0.0000	1	(0.7032)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	1,100	1.5624	1,945.32	1,718.68	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0239)	0.0000	1	(0.2578)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	900	1.5624	1,591.63	1,406.19	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0195)	0.0000	1	(0.2110)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	600	1.5624	1,061.08	937.46	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0130)	0.0000	1	(0.1406)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	3,600	1.5624	6,366.50	5,624.77	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0781)	0.0000	1	(0.8439)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	900	1.5624	1,591.63	1,406.19	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0195)	0.0000	1	(0.2110)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	100	1.5624	176.85	156.24	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	300	1.5624	530.54	468.73	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0065)	0.0000	1	(0.0703)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	2,800	1.5624	4,951.72	4,374.82	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0608)	0.0000	1	(0.6563)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	2,900	1.5624	5,128.57	4,531.06	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0629)	0.0000	1	(0.6798)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603977.SH	01/16/2025	SDB3260760832	0	6,400	1.5624	11,318.23	9,999.59	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1389)	0.0000	1	(1.5002)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	700	1.5624	1,237.93	1,093.71	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0152)	0.0000	1	(0.1641)	02/07/2025
603977.SH	01/16/2025	SDB3260760832	0	2,400	1.5624	4,244.34	3,749.85	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0521)	0.0000	1	(0.5626)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	3,000	1.5704	5,305.42	4,711.18	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0654)	0.0000	1	(0.7036)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	1,100	1.5704	1,945.32	1,727.43	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0240)	0.0000	1	(0.2580)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	900	1.5704	1,591.63	1,413.35	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0196)	0.0000	1	(0.2111)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	600	1.5704	1,061.08	942.24	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0131)	0.0000	1	(0.1407)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	3,600	1.5704	6,366.50	5,653.41	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0785)	0.0000	1	(0.8443)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	900	1.5704	1,591.63	1,413.35	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0196)	0.0000	1	(0.2111)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	100	1.5704	176.85	157.04	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	300	1.5704	530.54	471.12	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0065)	0.0000	1	(0.0704)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	2,800	1.5704	4,951.72	4,397.10	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0611)	0.0000	1	(0.6567)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	2,900	1.5704	5,128.57	4,554.14	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0633)	0.0000	1	(0.6801)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	6,400	1.5704	11,318.23	10,050.51	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1396)	0.0000	1	(1.5009)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	700	1.5704	1,237.93	1,099.27	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0153)	0.0000	1	(0.1642)	02/07/2025
603977.SH	01/15/2025	SDB3260760832	0	2,400	1.5704	4,244.34	3,768.94	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0523)	0.0000	1	(0.5628)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	3,000	1.5454	5,305.42	4,636.33	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0644)	0.0000	1	(0.7025)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	1,100	1.5454	1,945.32	1,699.99	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0236)	0.0000	1	(0.2576)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	900	1.5454	1,591.63	1,390.90	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0193)	0.0000	1	(0.2108)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	600	1.5454	1,061.08	927.27	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0129)	0.0000	1	(0.1405)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	3,600	1.5454	6,366.50	5,563.59	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0773)	0.0000	1	(0.8430)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	900	1.5454	1,591.63	1,390.90	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0193)	0.0000	1	(0.2108)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	100	1.5454	176.85	154.54	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0021)	0.0000	1	(0.0234)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	300	1.5454	530.54	463.63	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0064)	0.0000	1	(0.0703)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	2,800	1.5454	4,951.72	4,327.24	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0601)	0.0000	1	(0.6557)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	2,900	1.5454	5,128.57	4,481.78	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0622)	0.0000	1	(0.6791)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	6,400	1.5454	11,318.23	9,890.83	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1374)	0.0000	1	(1.4987)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	700	1.5454	1,237.93	1,081.81	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0150)	0.0000	1	(0.1639)	02/07/2025
603977.SH	01/14/2025	SDB3260760832	0	2,400	1.5454	4,244.34	3,709.06	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0515)	0.0000	1	(0.5620)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	3,000	1.5529	5,305.42	4,658.79	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0647)	0.0000	1	(0.7028)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	1,100	1.5529	1,945.32	1,708.22	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0237)	0.0000	1	(0.2577)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	900	1.5529	1,591.63	1,397.64	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0194)	0.0000	1	(0.2108)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	600	1.5529	1,061.08	931.76	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0129)	0.0000	1	(0.1406)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	3,600	1.5529	6,366.50	5,590.55	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0776)	0.0000	1	(0.8434)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	900	1.5529	1,591.63	1,397.64	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0194)	0.0000	1	(0.2108)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	100	1.5529	176.85	155.29	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	300	1.5529	530.54	465.88	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0065)	0.0000	1	(0.0703)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	2,800	1.5529	4,951.72	4,348.20	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0604)	0.0000	1	(0.6560)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	2,900	1.5529	5,128.57	4,503.50	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0625)	0.0000	1	(0.6794)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	6,400	1.5529	11,318.23	9,938.75	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1380)	0.0000	1	(1.4994)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	700	1.5529	1,237.93	1,087.05	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0151)	0.0000	1	(0.1640)	02/07/2025
603977.SH	01/13/2025	SDB3260760832	0	2,400	1.5529	4,244.34	3,727.03	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0518)	0.0000	1	(0.5623)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	3,000	1.6071	5,305.42	4,821.16	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2009)	0.0000	3	(2.1153)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	1,100	1.6071	1,945.32	1,767.76	0.0000	4.3300	50.00	0.00	(0.7019)	(0.0737)	0.0000	3	(0.7756)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	900	1.6071	1,591.63	1,446.35	0.0000	4.3300	50.00	0.00	(0.5743)	(0.0603)	0.0000	3	(0.6346)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	600	1.6071	1,061.08	964.23	0.0000	4.3300	50.00	0.00	(0.3829)	(0.0402)	0.0000	3	(0.4231)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	3,600	1.6071	6,366.50	5,785.40	0.0000	4.3300	50.00	0.00	(2.2972)	(0.2411)	0.0000	3	(2.5383)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	900	1.6071	1,591.63	1,446.35	0.0000	4.3300	50.00	0.00	(0.5743)	(0.0603)	0.0000	3	(0.6346)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	100	1.6071	176.85	160.71	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0067)	0.0000	3	(0.0705)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	300	1.6071	530.54	482.12	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0201)	0.0000	3	(0.2115)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	2,800	1.6071	4,951.72	4,499.75	0.0000	4.3300	50.00	0.00	(1.7867)	(0.1875)	0.0000	3	(1.9742)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	2,900	1.6071	5,128.57	4,660.46	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1942)	0.0000	3	(2.0447)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	6,400	1.6071	11,318.23	10,285.15	0.0000	4.3300	50.00	0.00	(4.0840)	(0.4285)	0.0000	3	(4.5125)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603977.SH	01/10/2025	SDB3260760832	0	700	1.6071	1,237.93	1,124.94	0.0000	4.3300	50.00	0.00	(0.4467)	(0.0469)	0.0000	3	(0.4936)	02/07/2025
603977.SH	01/10/2025	SDB3260760832	0	2,400	1.6071	4,244.34	3,856.93	0.0000	4.3300	50.00	0.00	(1.5315)	(0.1607)	0.0000	3	(1.6922)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	3,000	1.5971	5,305.42	4,791.35	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0665)	0.0000	1	(0.7047)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	1,100	1.5971	1,945.32	1,756.83	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0244)	0.0000	1	(0.2584)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	900	1.5971	1,591.63	1,437.41	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0200)	0.0000	1	(0.2114)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	600	1.5971	1,061.08	958.27	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0133)	0.0000	1	(0.1409)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	3,600	1.5971	6,366.50	5,749.62	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0799)	0.0000	1	(0.8456)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	900	1.5971	1,591.63	1,437.41	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0200)	0.0000	1	(0.2114)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	100	1.5971	176.85	159.71	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0022)	0.0000	1	(0.0235)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	300	1.5971	530.54	479.14	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0067)	0.0000	1	(0.0705)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	2,800	1.5971	4,951.72	4,471.93	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0621)	0.0000	1	(0.6577)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	2,900	1.5971	5,128.57	4,631.64	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0643)	0.0000	1	(0.6812)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	6,400	1.5971	11,318.23	10,221.56	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1420)	0.0000	1	(1.5033)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	700	1.5971	1,237.93	1,117.98	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0155)	0.0000	1	(0.1644)	02/07/2025
603977.SH	01/09/2025	SDB3260760832	0	2,400	1.5971	4,244.34	3,833.08	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0532)	0.0000	1	(0.5637)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	3,000	1.6249	5,305.42	4,874.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0677)	0.0000	1	(0.7058)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	1,100	1.6249	1,945.32	1,787.36	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0248)	0.0000	1	(0.2588)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	900	1.6249	1,591.63	1,462.39	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0203)	0.0000	1	(0.2117)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	600	1.6249	1,061.08	974.92	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0135)	0.0000	1	(0.1412)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	3,600	1.6249	6,366.50	5,849.55	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0812)	0.0000	1	(0.8470)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	900	1.6249	1,591.63	1,462.39	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0203)	0.0000	1	(0.2117)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	100	1.6249	176.85	162.49	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	300	1.6249	530.54	487.46	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0068)	0.0000	1	(0.0706)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	2,800	1.6249	4,951.72	4,549.65	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0632)	0.0000	1	(0.6588)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	2,900	1.6249	5,128.57	4,712.14	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0654)	0.0000	1	(0.6823)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	6,400	1.6249	11,318.23	10,399.20	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1444)	0.0000	1	(1.5058)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	700	1.6249	1,237.93	1,137.41	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0158)	0.0000	1	(0.1647)	02/07/2025
603977.SH	01/08/2025	SDB3260760832	0	2,400	1.6249	4,244.34	3,899.70	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0542)	0.0000	1	(0.5647)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	3,000	1.7204	5,305.42	5,161.07	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0717)	0.0000	1	(0.7098)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	1,100	1.7204	1,945.32	1,892.39	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0263)	0.0000	1	(0.2603)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	900	1.7204	1,591.63	1,548.32	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0215)	0.0000	1	(0.2129)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	600	1.7204	1,061.08	1,032.21	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0143)	0.0000	1	(0.1420)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	3,600	1.7204	6,366.50	6,193.29	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0860)	0.0000	1	(0.8518)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	900	1.7204	1,591.63	1,548.32	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0215)	0.0000	1	(0.2129)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	100	1.7204	176.85	172.04	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0024)	0.0000	1	(0.0237)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	300	1.7204	530.54	516.11	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0072)	0.0000	1	(0.0710)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	2,800	1.7204	4,951.72	4,817.00	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0669)	0.0000	1	(0.6625)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	2,900	1.7204	5,128.57	4,989.04	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0693)	0.0000	1	(0.6861)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	6,400	1.7204	11,318.23	11,010.28	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1529)	0.0000	1	(1.5143)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	700	1.7204	1,237.93	1,204.25	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0167)	0.0000	1	(0.1656)	02/07/2025
603977.SH	01/07/2025	SDB3260760832	0	2,400	1.7204	4,244.34	4,128.86	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0573)	0.0000	1	(0.5678)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	3,000	1.7685	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	1,100	1.7685	1,945.32	1,945.32	0.0000	4.3300	50.00	0.00	(0.2340)	(0.0270)	0.0000	1	(0.2610)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	900	1.7685	1,591.63	1,591.63	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0221)	0.0000	1	(0.2135)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	600	1.7685	1,061.08	1,061.08	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0147)	0.0000	1	(0.1424)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	3,600	1.7685	6,366.50	6,366.50	0.0000	4.3300	50.00	0.00	(0.7657)	(0.0884)	0.0000	1	(0.8542)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	900	1.7685	1,591.63	1,591.63	0.0000	4.3300	50.00	0.00	(0.1914)	(0.0221)	0.0000	1	(0.2135)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	100	1.7685	176.85	176.85	0.0000	4.3300	50.00	0.00	(0.0213)	(0.0025)	0.0000	1	(0.0237)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	300	1.7685	530.54	530.54	0.0000	4.3300	50.00	0.00	(0.0638)	(0.0074)	0.0000	1	(0.0712)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	2,800	1.7685	4,951.72	4,951.72	0.0000	4.3300	50.00	0.00	(0.5956)	(0.0688)	0.0000	1	(0.6644)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	2,900	1.7685	5,128.57	5,128.57	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0712)	0.0000	1	(0.6881)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	6,400	1.7685	11,318.23	11,318.23	0.0000	4.3300	50.00	0.00	(1.3613)	(0.1572)	0.0000	1	(1.5185)	02/07/2025
603977.SH	01/06/2025	SDB3260760832	0	700	1.7685	1,237.93	1,237.93	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0172)	0.0000	1	(0.1661)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603977.SH	01/06/2025	SDB3260760832	0	2,400	1.7685	4,244.34	4,244.34	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0589)	0.0000	1	(0.5694)	02/07/2025
TOTAL JIANGXI GUOTAI INDUSTRIAL EXPLOSIVE MATERIAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(65.5991)	(6.9099)	0.0000		(72.5090)	
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND																	
300320.ZK	01/17/2025	SDB3263185981	0	1,900	1.2618	2,490.88	2,397.42	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0333)	0.0000	1	(0.3329)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	900	1.2618	1,179.89	1,135.62	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0158)	0.0000	1	(0.1577)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	3,400	1.2618	4,457.37	4,290.12	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0596)	0.0000	1	(0.5957)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	1,200	1.2618	1,573.19	1,514.16	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0210)	0.0000	1	(0.2102)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	1,300	1.2618	1,704.29	1,640.34	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0228)	0.0000	1	(0.2278)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	3,900	1.2618	5,112.87	4,921.02	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0683)	0.0000	1	(0.6833)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	1,400	1.2618	1,835.39	1,766.52	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0245)	0.0000	1	(0.2453)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	300	1.2618	393.30	378.54	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0053)	0.0000	1	(0.0526)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	300	1.2618	393.30	378.54	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0053)	0.0000	1	(0.0526)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	4,100	1.2618	5,375.07	5,173.38	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0719)	0.0000	1	(0.7184)	02/07/2025
300320.ZK	01/17/2025	SDB3263185981	0	3,600	1.2618	4,719.57	4,542.48	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0631)	0.0000	1	(0.6307)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	1,900	1.2048	2,490.88	2,289.13	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0318)	0.0000	1	(0.3314)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	900	1.2048	1,179.89	1,084.32	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0151)	0.0000	1	(0.1570)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	3,400	1.2048	4,457.37	4,096.33	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0569)	0.0000	1	(0.5930)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	1,200	1.2048	1,573.19	1,445.76	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0201)	0.0000	1	(0.2093)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	1,300	1.2048	1,704.29	1,566.24	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0218)	0.0000	1	(0.2267)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	3,900	1.2048	5,112.87	4,698.73	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0653)	0.0000	1	(0.6802)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	1,400	1.2048	1,835.39	1,686.72	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0234)	0.0000	1	(0.2442)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	300	1.2048	393.30	361.44	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0050)	0.0000	1	(0.0523)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	300	1.2048	393.30	361.44	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0050)	0.0000	1	(0.0523)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	4,100	1.2048	5,375.07	4,939.69	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0686)	0.0000	1	(0.7151)	02/07/2025
300320.ZK	01/16/2025	SDB3263185981	0	3,600	1.2048	4,719.57	4,337.29	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0602)	0.0000	1	(0.6279)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	1,900	1.2006	2,490.88	2,281.08	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0317)	0.0000	1	(0.3313)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	900	1.2006	1,179.89	1,080.51	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0150)	0.0000	1	(0.1569)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	3,400	1.2006	4,457.37	4,081.93	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0567)	0.0000	1	(0.5928)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	1,200	1.2006	1,573.19	1,440.68	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0200)	0.0000	1	(0.2092)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	1,300	1.2006	1,704.29	1,560.74	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0217)	0.0000	1	(0.2267)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	3,900	1.2006	5,112.87	4,682.22	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0650)	0.0000	1	(0.6800)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	1,400	1.2006	1,835.39	1,680.80	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0233)	0.0000	1	(0.2441)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	300	1.2006	393.30	360.17	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0050)	0.0000	1	(0.0523)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	300	1.2006	393.30	360.17	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0050)	0.0000	1	(0.0523)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	4,100	1.2006	5,375.07	4,922.33	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0684)	0.0000	1	(0.7149)	02/07/2025
300320.ZK	01/15/2025	SDB3263185981	0	3,600	1.2006	4,719.57	4,322.04	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0600)	0.0000	1	(0.6277)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	1,900	1.2393	2,490.88	2,354.76	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0327)	0.0000	1	(0.3323)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	900	1.2393	1,179.89	1,115.41	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0155)	0.0000	1	(0.1574)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	3,400	1.2393	4,457.37	4,213.78	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0585)	0.0000	1	(0.5946)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	1,200	1.2393	1,573.19	1,487.22	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0207)	0.0000	1	(0.2099)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	1,300	1.2393	1,704.29	1,611.15	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0224)	0.0000	1	(0.2274)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	3,900	1.2393	5,112.87	4,833.45	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0671)	0.0000	1	(0.6821)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	1,400	1.2393	1,835.39	1,735.08	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0241)	0.0000	1	(0.2449)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	300	1.2393	393.30	371.80	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0052)	0.0000	1	(0.0525)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	300	1.2393	393.30	371.80	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0052)	0.0000	1	(0.0525)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	4,100	1.2393	5,375.07	5,081.32	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0706)	0.0000	1	(0.7171)	02/07/2025
300320.ZK	01/14/2025	SDB3263185981	0	3,600	1.2393	4,719.57	4,461.65	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0620)	0.0000	1	(0.6296)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	1,900	1.2453	2,490.88	2,366.14	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0329)	0.0000	1	(0.3325)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	900	1.2453	1,179.89	1,120.80	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0156)	0.0000	1	(0.1575)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	3,400	1.2453	4,457.37	4,234.15	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0588)	0.0000	1	(0.5949)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	1,200	1.2453	1,573.19	1,494.41	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0208)	0.0000	1	(0.2100)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	1,300	1.2453	1,704.29	1,618.94	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0225)	0.0000	1	(0.2275)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300320.ZK	01/13/2025	SDB3263185981	0	3,900	1.2453	5,112.87	4,856.82	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0675)	0.0000	1	(0.6824)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	1,400	1.2453	1,835.39	1,743.47	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0242)	0.0000	1	(0.2450)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	300	1.2453	393.30	373.60	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0052)	0.0000	1	(0.0525)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	300	1.2453	393.30	373.60	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0052)	0.0000	1	(0.0525)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	4,100	1.2453	5,375.07	5,105.89	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0709)	0.0000	1	(0.7174)	02/07/2025
300320.ZK	01/13/2025	SDB3263185981	0	3,600	1.2453	4,719.57	4,483.22	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0623)	0.0000	1	(0.6299)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	1,900	1.2540	2,490.88	2,382.64	0.0000	4.3300	50.00	0.00	(0.8988)	(0.0993)	0.0000	3	(0.9981)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	900	1.2540	1,179.89	1,128.62	0.0000	4.3300	50.00	0.00	(0.4257)	(0.0470)	0.0000	3	(0.4728)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	3,400	1.2540	4,457.37	4,263.67	0.0000	4.3300	50.00	0.00	(1.6084)	(0.1777)	0.0000	3	(1.7860)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	1,200	1.2540	1,573.19	1,504.83	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0627)	0.0000	3	(0.6304)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	1,300	1.2540	1,704.29	1,630.23	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0679)	0.0000	3	(0.6829)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	3,900	1.2540	5,112.87	4,890.68	0.0000	4.3300	50.00	0.00	(1.8449)	(0.2038)	0.0000	3	(2.0487)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	1,400	1.2540	1,835.39	1,755.63	0.0000	4.3300	50.00	0.00	(0.6623)	(0.0732)	0.0000	3	(0.7354)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	300	1.2540	393.30	376.21	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0157)	0.0000	3	(0.1576)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	300	1.2540	393.30	376.21	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0157)	0.0000	3	(0.1576)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	4,100	1.2540	5,375.07	5,141.49	0.0000	4.3300	50.00	0.00	(1.9395)	(0.2142)	0.0000	3	(2.1537)	02/07/2025
300320.ZK	01/10/2025	SDB3263185981	0	3,600	1.2540	4,719.57	4,514.48	0.0000	4.3300	50.00	0.00	(1.7030)	(0.1881)	0.0000	3	(1.8911)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	1,900	1.2233	2,490.88	2,324.32	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0323)	0.0000	1	(0.3319)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	900	1.2233	1,179.89	1,100.99	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0153)	0.0000	1	(0.1572)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	3,400	1.2233	4,457.37	4,159.31	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0578)	0.0000	1	(0.5939)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	1,200	1.2233	1,573.19	1,467.99	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0204)	0.0000	1	(0.2096)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	1,300	1.2233	1,704.29	1,590.32	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0221)	0.0000	1	(0.2271)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	3,900	1.2233	5,112.87	4,770.97	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0663)	0.0000	1	(0.6812)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	1,400	1.2233	1,835.39	1,712.65	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0238)	0.0000	1	(0.2445)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	300	1.2233	393.30	367.00	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0051)	0.0000	1	(0.0524)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	300	1.2233	393.30	367.00	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0051)	0.0000	1	(0.0524)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	4,100	1.2233	5,375.07	5,015.63	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0697)	0.0000	1	(0.7162)	02/07/2025
300320.ZK	01/09/2025	SDB3263185981	0	3,600	1.2233	4,719.57	4,403.97	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0612)	0.0000	1	(0.6288)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	1,900	1.2132	2,490.88	2,305.09	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0320)	0.0000	1	(0.3316)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	900	1.2132	1,179.89	1,091.88	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0152)	0.0000	1	(0.1571)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	3,400	1.2132	4,457.37	4,124.89	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0573)	0.0000	1	(0.5934)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	1,200	1.2132	1,573.19	1,455.84	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0202)	0.0000	1	(0.2094)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	1,300	1.2132	1,704.29	1,577.16	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0219)	0.0000	1	(0.2269)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	3,900	1.2132	5,112.87	4,731.49	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0657)	0.0000	1	(0.6807)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	1,400	1.2132	1,835.39	1,698.48	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0236)	0.0000	1	(0.2443)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	300	1.2132	393.30	363.96	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0051)	0.0000	1	(0.0524)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	300	1.2132	393.30	363.96	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0051)	0.0000	1	(0.0524)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	4,100	1.2132	5,375.07	4,974.13	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0691)	0.0000	1	(0.7156)	02/07/2025
300320.ZK	01/08/2025	SDB3263185981	0	3,600	1.2132	4,719.57	4,367.53	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0607)	0.0000	1	(0.6283)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	1,900	1.2681	2,490.88	2,409.32	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0335)	0.0000	1	(0.3331)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	900	1.2681	1,179.89	1,141.26	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0159)	0.0000	1	(0.1578)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	3,400	1.2681	4,457.37	4,311.41	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0599)	0.0000	1	(0.5960)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	1,200	1.2681	1,573.19	1,521.68	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	1,300	1.2681	1,704.29	1,648.48	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0229)	0.0000	1	(0.2279)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	3,900	1.2681	5,112.87	4,945.45	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0687)	0.0000	1	(0.6837)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	1,400	1.2681	1,835.39	1,775.29	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0247)	0.0000	1	(0.2454)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	300	1.2681	393.30	380.42	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0053)	0.0000	1	(0.0526)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	300	1.2681	393.30	380.42	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0053)	0.0000	1	(0.0526)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	4,100	1.2681	5,375.07	5,199.06	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0722)	0.0000	1	(0.7187)	02/07/2025
300320.ZK	01/07/2025	SDB3263185981	0	3,600	1.2681	4,719.57	4,565.03	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0634)	0.0000	1	(0.6311)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	1,900	1.3110	2,490.88	2,490.88	0.0000	4.3300	50.00	0.00	(0.2996)	(0.0346)	0.0000	1	(0.3342)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	900	1.3110	1,179.89	1,179.89	0.0000	4.3300	50.00	0.00	(0.1419)	(0.0164)	0.0000	1	(0.1583)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	3,400	1.3110	4,457.37	4,457.37	0.0000	4.3300	50.00	0.00	(0.5361)	(0.0619)	0.0000	1	(0.5980)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300320.ZK	01/06/2025	SDB3263185981	0	1,200	1.3110	1,573.19	1,573.19	0.0000	4.3300	50.00	0.00	(0.1892)	(0.0218)	0.0000	1	(0.2111)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	1,300	1.3110	1,704.29	1,704.29	0.0000	4.3300	50.00	0.00	(0.2050)	(0.0237)	0.0000	1	(0.2287)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	3,900	1.3110	5,112.87	5,112.87	0.0000	4.3300	50.00	0.00	(0.6150)	(0.0710)	0.0000	1	(0.6860)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	1,400	1.3110	1,835.39	1,835.39	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0255)	0.0000	1	(0.2462)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	300	1.3110	393.30	393.30	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0055)	0.0000	1	(0.0528)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	300	1.3110	393.30	393.30	0.0000	4.3300	50.00	0.00	(0.0473)	(0.0055)	0.0000	1	(0.0528)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	4,100	1.3110	5,375.07	5,375.07	0.0000	4.3300	50.00	0.00	(0.6465)	(0.0747)	0.0000	1	(0.7212)	02/07/2025
300320.ZK	01/06/2025	SDB3263185981	0	3,600	1.3110	4,719.57	4,719.57	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0655)	0.0000	1	(0.6332)	02/07/2025
TOTAL JIANGYIN HAIDA RUBBER AND PLASTIC CO LTD CMN CLASS A SERIES NORTHBOUND													(42.1960)	(4.6240)	0.0000	(46.8200)	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601958.SH	01/17/2025	SDB3260123407	0	6,000	1.4020	8,242.86	8,412.00	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1168)	0.0000	1	(1.1083)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	26,400	1.4020	36,268.58	37,012.80	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5141)	0.0000	1	(4.8764)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	38,700	1.4020	53,166.45	54,257.40	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7536)	0.0000	1	(7.1483)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	24,700	1.4020	33,933.11	34,629.40	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4810)	0.0000	1	(4.5624)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	1,300	1.4020	1,785.95	1,822.60	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0253)	0.0000	1	(0.2401)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	2,900	1.4020	3,984.05	4,065.80	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0565)	0.0000	1	(0.5357)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	10,700	1.4020	14,699.77	15,001.40	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2084)	0.0000	1	(1.9764)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	3,800	1.4020	5,220.48	5,327.60	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0740)	0.0000	1	(0.7019)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	8,700	1.4020	11,952.15	12,197.40	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1694)	0.0000	1	(1.6070)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	2,800	1.4020	3,846.67	3,925.60	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0545)	0.0000	1	(0.5172)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	4,000	1.4020	5,495.24	5,608.00	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0779)	0.0000	1	(0.7388)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	600	1.4020	824.29	841.20	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0117)	0.0000	1	(0.1108)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	11,000	1.4020	15,111.91	15,422.00	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2142)	0.0000	1	(2.0318)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	3,000	1.4020	4,121.43	4,206.00	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0584)	0.0000	1	(0.5541)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	6,300	1.4020	8,655.00	8,832.60	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1227)	0.0000	1	(1.1637)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	5,800	1.4020	7,968.10	8,131.60	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1129)	0.0000	1	(1.0713)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	21,000	1.4020	28,850.01	29,442.00	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4089)	0.0000	1	(3.8789)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	34,600	1.4020	47,533.83	48,509.20	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6737)	0.0000	1	(6.3910)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	38,000	1.4020	52,204.78	53,276.00	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7399)	0.0000	1	(7.0190)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	200	1.4020	274.76	280.40	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	400	1.4020	549.52	560.80	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0078)	0.0000	1	(0.0739)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	3,000	1.4020	4,121.43	4,206.00	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0584)	0.0000	1	(0.5541)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	92,300	1.4020	126,802.66	129,404.60	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7973)	0.0000	1	(17.0488)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	30,100	1.4020	41,351.68	42,200.20	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5861)	0.0000	1	(5.5598)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	3,100	1.4020	4,258.81	4,346.20	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0604)	0.0000	1	(0.5726)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	900	1.4020	1,236.43	1,261.80	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0175)	0.0000	1	(0.1662)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	5,100	1.4020	7,006.43	7,150.20	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0993)	0.0000	1	(0.9420)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	21,700	1.4020	29,811.68	30,423.40	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4225)	0.0000	1	(4.0082)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	100	1.4020	137.38	140.20	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	24,900	1.4020	34,207.87	34,909.80	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4849)	0.0000	1	(4.5993)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	17,500	1.4020	24,041.67	24,535.00	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3408)	0.0000	1	(3.2324)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	5,000	1.4020	6,869.05	7,010.00	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0974)	0.0000	1	(0.9236)	02/07/2025
601958.SH	01/17/2025	SDB3260123407	0	1,300	1.4020	1,785.95	1,822.60	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0253)	0.0000	1	(0.2401)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	6,000	1.3870	8,242.86	8,322.11	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1156)	0.0000	1	(1.1070)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	26,400	1.3870	36,268.58	36,617.30	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5086)	0.0000	1	(4.8709)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	38,700	1.3870	53,166.45	53,677.64	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7455)	0.0000	1	(7.1403)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	24,700	1.3870	33,933.11	34,259.37	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4758)	0.0000	1	(4.5572)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	1,300	1.3870	1,785.95	1,803.12	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0250)	0.0000	1	(0.2399)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	2,900	1.3870	3,984.05	4,022.36	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0559)	0.0000	1	(0.5351)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	10,700	1.3870	14,699.77	14,841.10	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2061)	0.0000	1	(1.9742)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	3,800	1.3870	5,220.48	5,270.67	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0732)	0.0000	1	(0.7011)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	8,700	1.3870	11,952.15	12,067.07	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1676)	0.0000	1	(1.6052)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/16/2025	SDB3260123407	0	2,800	1.3870	3,846.67	3,883.65	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0539)	0.0000	1	(0.5166)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	4,000	1.3870	5,495.24	5,548.08	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0771)	0.0000	1	(0.7380)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	600	1.3870	824.29	832.21	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0116)	0.0000	1	(0.1107)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	11,000	1.3870	15,111.91	15,257.21	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2119)	0.0000	1	(2.0295)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	3,000	1.3870	4,121.43	4,161.06	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0578)	0.0000	1	(0.5535)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	6,300	1.3870	8,655.00	8,738.22	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1214)	0.0000	1	(1.1624)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	5,800	1.3870	7,968.10	8,044.71	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1117)	0.0000	1	(1.0701)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	21,000	1.3870	28,850.01	29,127.40	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4045)	0.0000	1	(3.8746)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	34,600	1.3870	47,533.83	47,990.86	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6665)	0.0000	1	(6.3838)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	38,000	1.3870	52,204.78	52,706.72	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7320)	0.0000	1	(7.0111)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	200	1.3870	274.76	277.40	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	400	1.3870	549.52	554.81	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0077)	0.0000	1	(0.0738)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	3,000	1.3870	4,121.43	4,161.06	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0578)	0.0000	1	(0.5535)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	92,300	1.3870	126,802.66	128,021.85	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7781)	0.0000	1	(17.0296)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	30,100	1.3870	41,351.68	41,749.27	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5799)	0.0000	1	(5.5535)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	3,100	1.3870	4,258.81	4,299.76	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0597)	0.0000	1	(0.5720)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	900	1.3870	1,236.43	1,248.32	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0173)	0.0000	1	(0.1661)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	5,100	1.3870	7,006.43	7,073.80	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0982)	0.0000	1	(0.9410)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	21,700	1.3870	29,811.68	30,098.31	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4180)	0.0000	1	(4.0037)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	100	1.3870	137.38	138.70	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	24,900	1.3870	34,207.87	34,536.77	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4797)	0.0000	1	(4.5941)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	17,500	1.3870	24,041.67	24,272.83	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3371)	0.0000	1	(3.2288)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	5,000	1.3870	6,869.05	6,935.10	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0963)	0.0000	1	(0.9225)	02/07/2025
601958.SH	01/16/2025	SDB3260123407	0	1,300	1.3870	1,785.95	1,803.12	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0250)	0.0000	1	(0.2399)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	6,000	1.3610	8,242.86	8,166.04	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1134)	0.0000	1	(1.1049)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	26,400	1.3610	36,268.58	35,930.58	0.0000	4.3300	50.00	0.00	(4.3623)	(0.4990)	0.0000	1	(4.8613)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	38,700	1.3610	53,166.45	52,670.97	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7315)	0.0000	1	(7.1263)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	24,700	1.3610	33,933.11	33,616.87	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4669)	0.0000	1	(4.5483)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	1,300	1.3610	1,785.95	1,769.31	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0246)	0.0000	1	(0.2394)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	2,900	1.3610	3,984.05	3,946.92	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0548)	0.0000	1	(0.5340)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	10,700	1.3610	14,699.77	14,562.77	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2023)	0.0000	1	(1.9703)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	3,800	1.3610	5,220.48	5,171.83	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0718)	0.0000	1	(0.6997)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	8,700	1.3610	11,952.15	11,840.76	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1645)	0.0000	1	(1.6020)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	2,800	1.3610	3,846.67	3,810.82	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0529)	0.0000	1	(0.5156)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	4,000	1.3610	5,495.24	5,444.03	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0756)	0.0000	1	(0.7366)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	600	1.3610	824.29	816.60	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0113)	0.0000	1	(0.1105)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	11,000	1.3610	15,111.91	14,971.08	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2079)	0.0000	1	(2.0256)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	3,000	1.3610	4,121.43	4,083.02	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0567)	0.0000	1	(0.5524)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	6,300	1.3610	8,655.00	8,574.34	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1191)	0.0000	1	(1.1601)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	5,800	1.3610	7,968.10	7,893.84	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1096)	0.0000	1	(1.0680)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	21,000	1.3610	28,850.01	28,581.15	0.0000	4.3300	50.00	0.00	(3.4700)	(0.3970)	0.0000	1	(3.8670)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	34,600	1.3610	47,533.83	47,090.84	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6540)	0.0000	1	(6.3713)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	38,000	1.3610	52,204.78	51,718.27	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7183)	0.0000	1	(6.9974)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	200	1.3610	274.76	272.20	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	400	1.3610	549.52	544.40	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	3,000	1.3610	4,121.43	4,083.02	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0567)	0.0000	1	(0.5524)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	92,300	1.3610	126,802.66	125,620.95	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7447)	0.0000	1	(16.9963)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	30,100	1.3610	41,351.68	40,966.31	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5690)	0.0000	1	(5.5427)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	3,100	1.3610	4,258.81	4,219.12	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0586)	0.0000	1	(0.5708)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	900	1.3610	1,236.43	1,224.91	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0170)	0.0000	1	(0.1657)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	5,100	1.3610	7,006.43	6,941.14	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0964)	0.0000	1	(0.9391)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	21,700	1.3610	29,811.68	29,533.85	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4102)	0.0000	1	(3.9959)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	100	1.3610	137.38	136.10	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/15/2025	SDB3260123407	0	24,900	1.3610	34,207.87	33,889.07	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4707)	0.0000	1	(4.5851)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	17,500	1.3610	24,041.67	23,817.62	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3308)	0.0000	1	(3.2225)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	5,000	1.3610	6,869.05	6,805.04	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0945)	0.0000	1	(0.9207)	02/07/2025
601958.SH	01/15/2025	SDB3260123407	0	1,300	1.3610	1,785.95	1,769.31	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0246)	0.0000	1	(0.2394)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	6,000	1.3890	8,242.86	8,333.96	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1157)	0.0000	1	(1.1072)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	26,400	1.3890	36,268.58	36,669.42	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5093)	0.0000	1	(4.8716)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	38,700	1.3890	53,166.45	53,754.03	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7466)	0.0000	1	(7.1413)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	24,700	1.3890	33,933.11	34,308.13	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4765)	0.0000	1	(4.5579)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	1,300	1.3890	1,785.95	1,805.69	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0251)	0.0000	1	(0.2399)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	2,900	1.3890	3,984.05	4,028.08	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0559)	0.0000	1	(0.5351)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	10,700	1.3890	14,699.77	14,862.23	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2064)	0.0000	1	(1.9745)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	3,800	1.3890	5,220.48	5,278.17	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0733)	0.0000	1	(0.7012)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	8,700	1.3890	11,952.15	12,084.24	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1678)	0.0000	1	(1.6054)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	2,800	1.3890	3,846.67	3,889.18	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0540)	0.0000	1	(0.5167)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	4,000	1.3890	5,495.24	5,555.97	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0772)	0.0000	1	(0.7381)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	600	1.3890	824.29	833.40	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0116)	0.0000	1	(0.1107)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	11,000	1.3890	15,111.91	15,278.92	0.0000	4.3300	50.00	0.00	(0.2122)	(0.0298)	0.0000	1	(2.0298)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	3,000	1.3890	4,121.43	4,166.98	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0579)	0.0000	1	(0.5536)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	6,300	1.3890	8,655.00	8,750.66	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1215)	0.0000	1	(1.1625)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	5,800	1.3890	7,968.10	8,056.16	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1119)	0.0000	1	(1.0703)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	21,000	1.3890	28,850.01	29,168.85	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4051)	0.0000	1	(3.8751)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	34,600	1.3890	47,533.83	48,059.16	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6675)	0.0000	1	(6.3848)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	38,000	1.3890	52,204.78	52,781.73	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7331)	0.0000	1	(7.0122)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	200	1.3890	274.76	277.80	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	400	1.3890	549.52	555.60	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0077)	0.0000	1	(0.0738)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	3,000	1.3890	4,121.43	4,166.98	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0579)	0.0000	1	(0.5536)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	92,300	1.3890	126,802.66	128,204.05	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7806)	0.0000	1	(17.0322)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	30,100	1.3890	41,351.68	41,808.69	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5807)	0.0000	1	(5.5544)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	3,100	1.3890	4,258.81	4,305.88	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0598)	0.0000	1	(0.5720)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	900	1.3890	1,236.43	1,250.09	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0174)	0.0000	1	(0.1661)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	5,100	1.3890	7,006.43	7,083.86	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0984)	0.0000	1	(0.9411)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	21,700	1.3890	29,811.68	30,141.15	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4186)	0.0000	1	(4.0043)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	100	1.3890	137.38	138.90	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	24,900	1.3890	34,207.87	34,585.93	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4804)	0.0000	1	(4.5948)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	17,500	1.3890	24,041.67	24,307.38	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3376)	0.0000	1	(3.2293)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	5,000	1.3890	6,869.05	6,944.96	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0965)	0.0000	1	(0.9227)	02/07/2025
601958.SH	01/14/2025	SDB3260123407	0	1,300	1.3890	1,785.95	1,805.69	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0251)	0.0000	1	(0.2399)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	6,000	1.3665	8,242.86	8,198.82	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1139)	0.0000	1	(1.1053)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	26,400	1.3665	36,268.58	36,074.81	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5010)	0.0000	1	(4.8633)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	38,700	1.3665	53,166.45	52,882.39	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7345)	0.0000	1	(7.1292)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	24,700	1.3665	33,933.11	33,751.81	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4688)	0.0000	1	(4.5502)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	1,300	1.3665	1,785.95	1,776.41	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0247)	0.0000	1	(0.2395)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	2,900	1.3665	3,984.05	3,962.76	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0550)	0.0000	1	(0.5342)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	10,700	1.3665	14,699.77	14,621.23	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2031)	0.0000	1	(1.9711)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	3,800	1.3665	5,220.48	5,192.59	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0721)	0.0000	1	(0.7000)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	8,700	1.3665	11,952.15	11,888.29	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1651)	0.0000	1	(1.6027)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	2,800	1.3665	3,846.67	3,826.12	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0531)	0.0000	1	(0.5158)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	4,000	1.3665	5,495.24	5,465.88	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0759)	0.0000	1	(0.7369)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	600	1.3665	824.29	819.88	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0114)	0.0000	1	(0.1105)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	11,000	1.3665	15,111.91	15,031.17	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2088)	0.0000	1	(2.0264)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	3,000	1.3665	4,121.43	4,099.41	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0569)	0.0000	1	(0.5527)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	6,300	1.3665	8,655.00	8,608.76	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1196)	0.0000	1	(1.1606)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	5,800	1.3665	7,968.10	7,925.53	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1101)	0.0000	1	(1.0685)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/13/2025	SDB3260123407	0	21,000	1.3665	28,850.01	28,695.87	0.0000	4.3300	50.00	0.00	(3.4700)	(0.3986)	0.0000	1	(3.8686)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	34,600	1.3665	47,533.83	47,279.86	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6567)	0.0000	1	(6.3739)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	38,000	1.3665	52,204.78	51,925.86	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7212)	0.0000	1	(7.0003)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	200	1.3665	274.76	273.29	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	400	1.3665	549.52	546.59	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	3,000	1.3665	4,121.43	4,099.41	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0569)	0.0000	1	(0.5527)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	92,300	1.3665	126,802.66	126,125.18	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7517)	0.0000	1	(17.0033)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	30,100	1.3665	41,351.68	41,130.75	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5713)	0.0000	1	(5.5449)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	3,100	1.3665	4,258.81	4,236.06	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0588)	0.0000	1	(0.5711)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	900	1.3665	1,236.43	1,229.82	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0171)	0.0000	1	(0.1658)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	5,100	1.3665	7,006.43	6,969.00	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0968)	0.0000	1	(0.9395)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	21,700	1.3665	29,811.68	29,652.40	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4118)	0.0000	1	(3.9975)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	100	1.3665	137.38	136.65	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	24,900	1.3665	34,207.87	34,025.10	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4726)	0.0000	1	(4.5870)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	17,500	1.3665	24,041.67	23,913.23	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3321)	0.0000	1	(3.2238)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	5,000	1.3665	6,869.05	6,832.35	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0949)	0.0000	1	(0.9211)	02/07/2025
601958.SH	01/13/2025	SDB3260123407	0	1,300	1.3665	1,785.95	1,776.41	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0247)	0.0000	1	(0.2395)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	6,000	1.4108	8,242.86	8,464.64	0.0000	4.3300	50.00	0.00	(2.9743)	(0.3527)	0.0000	3	(3.3270)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	26,400	1.4108	36,268.58	37,244.43	0.0000	4.3300	50.00	0.00	(13.0869)	(1.5519)	0.0000	3	(14.6388)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	38,700	1.4108	53,166.45	54,596.95	0.0000	4.3300	50.00	0.00	(19.1842)	(2.2749)	0.0000	3	(21.4591)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	24,700	1.4108	33,933.11	34,846.12	0.0000	4.3300	50.00	0.00	(12.2442)	(1.4519)	0.0000	3	(13.6961)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	1,300	1.4108	1,785.95	1,834.01	0.0000	4.3300	50.00	0.00	(0.6444)	(0.0764)	0.0000	3	(0.7208)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	2,900	1.4108	3,984.05	4,091.24	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1705)	0.0000	3	(1.6080)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	10,700	1.4108	14,699.77	15,095.28	0.0000	4.3300	50.00	0.00	(5.3042)	(0.6290)	0.0000	3	(5.9331)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	3,800	1.4108	5,220.48	5,360.94	0.0000	4.3300	50.00	0.00	(1.8837)	(0.2234)	0.0000	3	(2.1071)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	8,700	1.4108	11,952.15	12,273.73	0.0000	4.3300	50.00	0.00	(4.3127)	(0.5114)	0.0000	3	(4.8241)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	2,800	1.4108	3,846.67	3,950.17	0.0000	4.3300	50.00	0.00	(1.3880)	(0.1646)	0.0000	3	(1.5526)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	4,000	1.4108	5,495.24	5,643.10	0.0000	4.3300	50.00	0.00	(1.9829)	(0.2351)	0.0000	3	(2.2180)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	600	1.4108	824.29	846.46	0.0000	4.3300	50.00	0.00	(0.2974)	(0.0353)	0.0000	3	(0.3327)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	11,000	1.4108	15,111.91	15,518.51	0.0000	4.3300	50.00	0.00	(5.4529)	(0.6466)	0.0000	3	(6.0995)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	3,000	1.4108	4,121.43	4,232.32	0.0000	4.3300	50.00	0.00	(1.4871)	(0.1763)	0.0000	3	(1.6635)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	6,300	1.4108	8,655.00	8,887.88	0.0000	4.3300	50.00	0.00	(3.1230)	(0.3703)	0.0000	3	(3.4933)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	5,800	1.4108	7,968.10	8,182.49	0.0000	4.3300	50.00	0.00	(2.8752)	(0.3409)	0.0000	3	(3.2161)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	21,000	1.4108	28,850.01	29,626.25	0.0000	4.3300	50.00	0.00	(10.4100)	(1.2344)	0.0000	3	(11.6445)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	34,600	1.4108	47,533.83	48,812.78	0.0000	4.3300	50.00	0.00	(17.1518)	(2.0339)	0.0000	3	(19.1857)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	38,000	1.4108	52,204.78	53,609.41	0.0000	4.3300	50.00	0.00	(18.8372)	(2.2337)	0.0000	3	(21.0710)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	200	1.4108	274.76	282.15	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0118)	0.0000	3	(0.1109)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	400	1.4108	549.52	564.31	0.0000	4.3300	50.00	0.00	(0.1983)	(0.0235)	0.0000	3	(0.2218)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	3,000	1.4108	4,121.43	4,232.32	0.0000	4.3300	50.00	0.00	(1.4871)	(0.1763)	0.0000	3	(1.6635)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	92,300	1.4108	126,802.66	130,214.44	0.0000	4.3300	50.00	0.00	(45.7546)	(5.4256)	0.0000	3	(51.1802)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	30,100	1.4108	41,351.68	42,464.30	0.0000	4.3300	50.00	0.00	(14.9211)	(1.7693)	0.0000	3	(16.6904)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	3,100	1.4108	4,258.81	4,373.40	0.0000	4.3300	50.00	0.00	(1.5367)	(0.1822)	0.0000	3	(1.7189)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	900	1.4108	1,236.43	1,269.70	0.0000	4.3300	50.00	0.00	(0.4461)	(0.0529)	0.0000	3	(0.4990)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	5,100	1.4108	7,006.43	7,194.95	0.0000	4.3300	50.00	0.00	(2.5282)	(0.2998)	0.0000	3	(2.8279)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	21,700	1.4108	29,811.68	30,613.80	0.0000	4.3300	50.00	0.00	(10.7570)	(1.2756)	0.0000	3	(12.0326)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	100	1.4108	137.38	141.08	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0059)	0.0000	3	(0.0554)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	24,900	1.4108	34,207.87	35,128.27	0.0000	4.3300	50.00	0.00	(12.3433)	(1.4637)	0.0000	3	(13.8070)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	17,500	1.4108	24,041.67	24,688.54	0.0000	4.3300	50.00	0.00	(8.6750)	(1.0287)	0.0000	3	(9.7037)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	5,000	1.4108	6,869.05	7,053.87	0.0000	4.3300	50.00	0.00	(2.4786)	(0.2939)	0.0000	3	(2.7725)	02/07/2025
601958.SH	01/10/2025	SDB3260123407	0	1,300	1.4108	1,785.95	1,834.01	0.0000	4.3300	50.00	0.00	(0.6444)	(0.0764)	0.0000	3	(0.7208)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	6,000	1.3864	8,242.86	8,318.61	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1155)	0.0000	1	(1.1070)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	26,400	1.3864	36,268.58	36,601.88	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5084)	0.0000	1	(4.8707)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	38,700	1.3864	53,166.45	53,655.03	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7452)	0.0000	1	(7.1400)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/09/2025	SDB3260123407	0	24,700	1.3864	33,933.11	34,244.94	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4756)	0.0000	1	(4.5570)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	1,300	1.3864	1,785.95	1,802.37	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0250)	0.0000	1	(0.2398)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	2,900	1.3864	3,984.05	4,020.66	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0558)	0.0000	1	(0.5350)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	10,700	1.3864	14,699.77	14,834.85	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2060)	0.0000	1	(1.9741)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	3,800	1.3864	5,220.48	5,268.45	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0732)	0.0000	1	(0.7011)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	8,700	1.3864	11,952.15	12,061.98	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1675)	0.0000	1	(1.6051)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	2,800	1.3864	3,846.67	3,882.02	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0539)	0.0000	1	(0.5166)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	4,000	1.3864	5,495.24	5,545.74	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0770)	0.0000	1	(0.7380)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	600	1.3864	824.29	831.86	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0116)	0.0000	1	(0.1107)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	11,000	1.3864	15,111.91	15,250.79	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2118)	0.0000	1	(2.0294)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	3,000	1.3864	4,121.43	4,159.31	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0578)	0.0000	1	(0.5535)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	6,300	1.3864	8,655.00	8,734.54	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1213)	0.0000	1	(1.1623)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	5,800	1.3864	7,968.10	8,041.32	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1117)	0.0000	1	(1.0701)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	21,000	1.3864	28,850.01	29,115.14	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4044)	0.0000	1	(3.8744)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	34,600	1.3864	47,533.83	47,970.65	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6663)	0.0000	1	(6.3835)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	38,000	1.3864	52,204.78	52,684.53	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7317)	0.0000	1	(7.0108)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	200	1.3864	274.76	277.29	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	400	1.3864	549.52	554.57	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0077)	0.0000	1	(0.0738)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	3,000	1.3864	4,121.43	4,159.31	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0578)	0.0000	1	(0.5535)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	92,300	1.3864	126,802.66	127,967.95	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7773)	0.0000	1	(17.0289)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	30,100	1.3864	41,351.68	41,731.69	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5796)	0.0000	1	(5.5533)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	3,100	1.3864	4,258.81	4,297.95	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0597)	0.0000	1	(0.5719)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	900	1.3864	1,236.43	1,247.79	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0173)	0.0000	1	(0.1660)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	5,100	1.3864	7,006.43	7,070.82	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0982)	0.0000	1	(0.9409)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	21,700	1.3864	29,811.68	30,085.64	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4179)	0.0000	1	(4.0035)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	100	1.3864	137.38	138.64	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	24,900	1.3864	34,207.87	34,522.23	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4795)	0.0000	1	(4.5939)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	17,500	1.3864	24,041.67	24,262.61	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3370)	0.0000	1	(3.2287)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	5,000	1.3864	6,869.05	6,932.18	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0963)	0.0000	1	(0.9225)	02/07/2025
601958.SH	01/09/2025	SDB3260123407	0	1,300	1.3864	1,785.95	1,802.37	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0250)	0.0000	1	(0.2398)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	6,000	1.3741	8,242.86	8,244.33	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1145)	0.0000	1	(1.1059)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	26,400	1.3741	36,268.58	36,275.05	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5038)	0.0000	1	(4.8661)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	38,700	1.3741	53,166.45	53,175.93	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7386)	0.0000	1	(7.1333)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	24,700	1.3741	33,933.11	33,939.16	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4714)	0.0000	1	(4.5528)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	1,300	1.3741	1,785.95	1,786.27	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0248)	0.0000	1	(0.2396)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	2,900	1.3741	3,984.05	3,984.76	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0553)	0.0000	1	(0.5345)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	10,700	1.3741	14,699.77	14,702.39	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2042)	0.0000	1	(1.9723)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	3,800	1.3741	5,220.48	5,221.41	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0725)	0.0000	1	(0.7004)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	8,700	1.3741	11,952.15	11,954.28	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1660)	0.0000	1	(1.6036)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	2,800	1.3741	3,846.67	3,847.35	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0534)	0.0000	1	(0.5161)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	4,000	1.3741	5,495.24	5,496.22	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0763)	0.0000	1	(0.7373)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	600	1.3741	824.29	824.43	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0115)	0.0000	1	(0.1106)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	11,000	1.3741	15,111.91	15,114.60	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2099)	0.0000	1	(2.0276)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	3,000	1.3741	4,121.43	4,122.16	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0573)	0.0000	1	(0.5530)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	6,300	1.3741	8,655.00	8,656.55	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1202)	0.0000	1	(1.1612)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	5,800	1.3741	7,968.10	7,969.52	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1107)	0.0000	1	(1.0691)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	21,000	1.3741	28,850.01	28,855.15	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4008)	0.0000	1	(3.8708)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	34,600	1.3741	47,533.83	47,542.30	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6603)	0.0000	1	(6.3776)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	38,000	1.3741	52,204.78	52,214.09	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7252)	0.0000	1	(7.0043)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	200	1.3741	274.76	274.81	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	400	1.3741	549.52	549.62	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	3,000	1.3741	4,121.43	4,122.16	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0573)	0.0000	1	(0.5530)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	92,300	1.3741	126,802.66	126,825.28	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7615)	0.0000	1	(17.0130)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/08/2025	SDB3260123407	0	30,100	1.3741	41,351.68	41,359.06	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5744)	0.0000	1	(5.5481)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	3,100	1.3741	4,258.81	4,259.57	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0592)	0.0000	1	(0.5714)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	900	1.3741	1,236.43	1,236.65	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0172)	0.0000	1	(0.1659)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	5,100	1.3741	7,006.43	7,007.68	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0973)	0.0000	1	(0.9400)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	21,700	1.3741	29,811.68	29,816.99	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4141)	0.0000	1	(3.9998)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	100	1.3741	137.38	137.41	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	24,900	1.3741	34,207.87	34,213.97	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4752)	0.0000	1	(4.5896)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	17,500	1.3741	24,041.67	24,045.96	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3340)	0.0000	1	(3.2257)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	5,000	1.3741	6,869.05	6,870.28	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0954)	0.0000	1	(0.9216)	02/07/2025
601958.SH	01/08/2025	SDB3260123407	0	1,300	1.3741	1,785.95	1,786.27	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0248)	0.0000	1	(0.2396)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	6,000	1.3596	8,242.86	8,157.69	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1133)	0.0000	1	(1.1047)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	26,400	1.3596	36,268.58	35,993.84	0.0000	4.3300	50.00	0.00	(4.3623)	(0.4985)	0.0000	1	(4.8608)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	38,700	1.3596	53,166.45	52,617.10	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7308)	0.0000	1	(7.1255)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	24,700	1.3596	33,933.11	33,582.49	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4664)	0.0000	1	(4.5478)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	1,300	1.3596	1,785.95	1,767.50	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0245)	0.0000	1	(0.2394)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	2,900	1.3596	3,984.05	3,942.88	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0548)	0.0000	1	(0.5340)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	10,700	1.3596	14,699.77	14,547.88	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2021)	0.0000	1	(1.9701)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	3,800	1.3596	5,220.48	5,166.54	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0718)	0.0000	1	(0.6997)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	8,700	1.3596	11,952.15	11,828.65	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1643)	0.0000	1	(1.6019)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	2,800	1.3596	3,846.67	3,806.92	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0529)	0.0000	1	(0.5155)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	4,000	1.3596	5,495.24	5,438.46	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0755)	0.0000	1	(0.7365)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	600	1.3596	824.29	815.77	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0113)	0.0000	1	(0.1105)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	11,000	1.3596	15,111.91	14,955.76	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2077)	0.0000	1	(2.0253)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	3,000	1.3596	4,121.43	4,078.84	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0567)	0.0000	1	(0.5524)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	6,300	1.3596	8,655.00	8,565.57	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1190)	0.0000	1	(1.1600)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	5,800	1.3596	7,968.10	7,885.77	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1095)	0.0000	1	(1.0679)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	21,000	1.3596	28,850.01	28,551.92	0.0000	4.3300	50.00	0.00	(3.4700)	(0.3966)	0.0000	1	(3.8666)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	34,600	1.3596	47,533.83	47,042.68	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6534)	0.0000	1	(6.3706)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	38,000	1.3596	52,204.78	51,665.37	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7176)	0.0000	1	(6.9966)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	200	1.3596	274.76	271.92	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	400	1.3596	549.52	543.85	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0736)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	3,000	1.3596	4,121.43	4,078.84	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0567)	0.0000	1	(0.5524)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	92,300	1.3596	126,802.66	125,492.46	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7430)	0.0000	1	(16.9945)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	30,100	1.3596	41,351.68	40,924.41	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5684)	0.0000	1	(5.5421)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	3,100	1.3596	4,258.81	4,214.81	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0585)	0.0000	1	(0.5708)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	900	1.3596	1,236.43	1,223.65	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0170)	0.0000	1	(0.1657)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	5,100	1.3596	7,006.43	6,934.04	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0963)	0.0000	1	(0.9390)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	21,700	1.3596	29,811.68	29,503.65	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4098)	0.0000	1	(3.9955)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	100	1.3596	137.38	135.96	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	24,900	1.3596	34,207.87	33,854.41	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4702)	0.0000	1	(4.5846)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	17,500	1.3596	24,041.67	23,793.26	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3305)	0.0000	1	(3.2221)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	5,000	1.3596	6,869.05	6,798.07	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0944)	0.0000	1	(0.9206)	02/07/2025
601958.SH	01/07/2025	SDB3260123407	0	1,300	1.3596	1,785.95	1,767.50	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0245)	0.0000	1	(0.2394)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	6,000	1.3738	8,242.86	8,242.86	0.0000	4.3300	50.00	0.00	(0.9914)	(0.1145)	0.0000	1	(1.1059)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	26,400	1.3738	36,268.58	36,268.58	0.0000	4.3300	50.00	0.00	(4.3623)	(0.5037)	0.0000	1	(4.8660)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	38,700	1.3738	53,166.45	53,166.45	0.0000	4.3300	50.00	0.00	(6.3947)	(0.7384)	0.0000	1	(7.1332)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	24,700	1.3738	33,933.11	33,933.11	0.0000	4.3300	50.00	0.00	(4.0814)	(0.4713)	0.0000	1	(4.5527)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	1,300	1.3738	1,785.95	1,785.95	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0248)	0.0000	1	(0.2396)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	2,900	1.3738	3,984.05	3,984.05	0.0000	4.3300	50.00	0.00	(0.4792)	(0.0553)	0.0000	1	(0.5345)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	10,700	1.3738	14,699.77	14,699.77	0.0000	4.3300	50.00	0.00	(1.7681)	(0.2042)	0.0000	1	(1.9722)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	3,800	1.3738	5,220.48	5,220.48	0.0000	4.3300	50.00	0.00	(0.6279)	(0.0725)	0.0000	1	(0.7004)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	8,700	1.3738	11,952.15	11,952.15	0.0000	4.3300	50.00	0.00	(1.4376)	(0.1660)	0.0000	1	(1.6036)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	2,800	1.3738	3,846.67	3,846.67	0.0000	4.3300	50.00	0.00	(0.4627)	(0.0534)	0.0000	1	(0.5161)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601958.SH	01/06/2025	SDB3260123407	0	4,000	1.3738	5,495.24	5,495.24	0.0000	4.3300	50.00	0.00	(0.6610)	(0.0763)	0.0000	1	(0.7373)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	600	1.3738	824.29	824.29	0.0000	4.3300	50.00	0.00	(0.0991)	(0.0114)	0.0000	1	(0.1106)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	11,000	1.3738	15,111.91	15,111.91	0.0000	4.3300	50.00	0.00	(1.8176)	(0.2099)	0.0000	1	(2.0275)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	3,000	1.3738	4,121.43	4,121.43	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0572)	0.0000	1	(0.5530)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	6,300	1.3738	8,655.00	8,655.00	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1202)	0.0000	1	(1.1612)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	5,800	1.3738	7,968.10	7,968.10	0.0000	4.3300	50.00	0.00	(0.9584)	(0.1107)	0.0000	1	(1.0691)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	21,000	1.3738	28,850.01	28,850.01	0.0000	4.3300	50.00	0.00	(3.4700)	(0.4007)	0.0000	1	(3.8707)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	34,600	1.3738	47,533.83	47,533.83	0.0000	4.3300	50.00	0.00	(5.7173)	(0.6602)	0.0000	1	(6.3775)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	38,000	1.3738	52,204.78	52,204.78	0.0000	4.3300	50.00	0.00	(6.2791)	(0.7251)	0.0000	1	(7.0041)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	200	1.3738	274.76	274.76	0.0000	4.3300	50.00	0.00	(0.0330)	(0.0038)	0.0000	1	(0.0369)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	400	1.3738	549.52	549.52	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	3,000	1.3738	4,121.43	4,121.43	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0572)	0.0000	1	(0.5530)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	92,300	1.3738	126,802.66	126,802.66	0.0000	4.3300	50.00	0.00	(15.2515)	(1.7611)	0.0000	1	(17.0127)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	30,100	1.3738	41,351.68	41,351.68	0.0000	4.3300	50.00	0.00	(4.9737)	(0.5743)	0.0000	1	(5.5480)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	3,100	1.3738	4,258.81	4,258.81	0.0000	4.3300	50.00	0.00	(0.5122)	(0.0592)	0.0000	1	(0.5714)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	900	1.3738	1,236.43	1,236.43	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0172)	0.0000	1	(0.1659)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	5,100	1.3738	7,006.43	7,006.43	0.0000	4.3300	50.00	0.00	(0.8427)	(0.0973)	0.0000	1	(0.9400)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	21,700	1.3738	29,811.68	29,811.68	0.0000	4.3300	50.00	0.00	(3.5857)	(0.4141)	0.0000	1	(3.9997)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	100	1.3738	137.38	137.38	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	24,900	1.3738	34,207.87	34,207.87	0.0000	4.3300	50.00	0.00	(4.1144)	(0.4751)	0.0000	1	(4.5896)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	17,500	1.3738	24,041.67	24,041.67	0.0000	4.3300	50.00	0.00	(2.8917)	(0.3339)	0.0000	1	(3.2256)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	5,000	1.3738	6,869.05	6,869.05	0.0000	4.3300	50.00	0.00	(0.8262)	(0.0954)	0.0000	1	(0.9216)	02/07/2025
601958.SH	01/06/2025	SDB3260123407	0	1,300	1.3738	1,785.95	1,785.95	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0248)	0.0000	1	(0.2396)	02/07/2025
TOTAL JINDUICHENG MOLYBDENUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND													(903.9885)	(105.3112)	0.0000	(1,009.2997)	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603279.SH	01/17/2025	SDB3260760868	0	1,500	2.2868	3,323.44	3,430.14	0.0000	4.3300	50.00	0.00	(0.3997)	(0.0476)	0.0000	1	(0.4474)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	500	2.2868	1,109.08	1,143.38	0.0000	4.3300	50.00	0.00	(0.1334)	(0.0159)	0.0000	1	(0.1493)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	100	2.2868	244.17	228.68	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0032)	0.0000	1	(0.0325)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,900	2.2868	4,639.27	4,344.84	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0603)	0.0000	1	(0.6183)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	3,000	2.2868	7,325.17	6,860.27	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0953)	0.0000	1	(0.9763)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	800	2.2868	1,953.38	1,829.41	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0254)	0.0000	1	(0.2604)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,000	2.2868	2,441.72	2,286.76	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0318)	0.0000	1	(0.3254)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	600	2.2868	1,465.03	1,372.05	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0191)	0.0000	1	(0.1953)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,200	2.2868	2,930.07	2,744.11	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0381)	0.0000	1	(0.3905)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	700	2.2868	1,709.21	1,600.73	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0222)	0.0000	1	(0.2278)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	2,500	2.2868	6,104.31	5,716.89	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0794)	0.0000	1	(0.8136)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	900	2.2868	2,197.55	2,058.08	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0286)	0.0000	1	(0.2929)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	400	2.2868	976.69	914.70	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0127)	0.0000	1	(0.1302)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	300	2.2868	732.52	686.03	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0095)	0.0000	1	(0.0976)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	500	2.2868	1,220.86	1,143.38	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0159)	0.0000	1	(0.1627)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,100	2.2868	2,685.89	2,515.43	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0349)	0.0000	1	(0.3580)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,800	2.2868	4,395.10	4,116.16	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0572)	0.0000	1	(0.5858)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,300	2.2868	3,174.24	2,972.78	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0413)	0.0000	1	(0.4231)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	5,700	2.2868	13,917.82	13,034.51	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1810)	0.0000	1	(1.8550)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	300	2.2868	732.52	686.03	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0095)	0.0000	1	(0.0976)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,300	2.2868	3,174.24	2,972.78	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0413)	0.0000	1	(0.4231)	02/07/2025
603279.SH	01/17/2025	SDB3260760868	0	1,700	2.2868	4,150.93	3,887.49	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0540)	0.0000	1	(0.5533)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,500	2.1988	3,323.44	3,298.25	0.0000	4.3300	50.00	0.00	(0.3997)	(0.0458)	0.0000	1	(0.4455)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	500	2.1988	1,109.08	1,099.42	0.0000	4.3300	50.00	0.00	(0.1334)	(0.0153)	0.0000	1	(0.1487)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	100	2.1988	244.17	219.88	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0031)	0.0000	1	(0.0324)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,900	2.1988	4,639.27	4,177.78	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0580)	0.0000	1	(0.6160)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	3,000	2.1988	7,325.17	6,596.50	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0916)	0.0000	1	(0.9727)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603279.SH	01/16/2025	SDB3260760868	0	800	2.1988	1,953.38	1,759.07	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0244)	0.0000	1	(0.2594)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,000	2.1988	2,441.72	2,198.83	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0305)	0.0000	1	(0.3242)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	600	2.1988	1,465.03	1,319.30	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0183)	0.0000	1	(0.1945)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,200	2.1988	2,930.07	2,638.60	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0366)	0.0000	1	(0.3891)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	700	2.1988	1,709.21	1,539.18	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0214)	0.0000	1	(0.2270)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	2,500	2.1988	6,104.31	5,497.08	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0763)	0.0000	1	(0.8106)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	900	2.1988	2,197.55	1,978.95	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0275)	0.0000	1	(0.2918)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	400	2.1988	976.69	879.53	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0122)	0.0000	1	(0.1297)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	300	2.1988	732.52	659.65	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0092)	0.0000	1	(0.0973)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	500	2.1988	1,220.86	1,099.42	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0153)	0.0000	1	(0.1621)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,100	2.1988	2,685.89	2,418.72	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0336)	0.0000	1	(0.3566)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,800	2.1988	4,395.10	3,957.90	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0550)	0.0000	1	(0.5836)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,300	2.1988	3,174.24	2,858.48	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0397)	0.0000	1	(0.4215)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	5,700	2.1988	13,917.82	12,533.35	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1741)	0.0000	1	(1.8481)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	300	2.1988	732.52	659.65	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0092)	0.0000	1	(0.0973)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,300	2.1988	3,174.24	2,858.48	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0397)	0.0000	1	(0.4215)	02/07/2025
603279.SH	01/16/2025	SDB3260760868	0	1,700	2.1988	4,150.93	3,738.02	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0519)	0.0000	1	(0.5512)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,500	2.2094	3,323.44	3,314.14	0.0000	4.3300	50.00	0.00	(0.3997)	(0.0460)	0.0000	1	(0.4458)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	500	2.2094	1,109.08	1,104.71	0.0000	4.3300	50.00	0.00	(0.1334)	(0.0153)	0.0000	1	(0.1487)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	100	2.2094	244.17	220.94	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0031)	0.0000	1	(0.0324)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,900	2.2094	4,639.27	4,197.91	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0583)	0.0000	1	(0.6163)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	3,000	2.2094	7,325.17	6,628.28	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0921)	0.0000	1	(0.9731)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	800	2.2094	1,953.38	1,767.54	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0245)	0.0000	1	(0.2595)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,000	2.2094	2,441.72	2,209.43	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0307)	0.0000	1	(0.3244)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	600	2.2094	1,465.03	1,325.66	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0184)	0.0000	1	(0.1946)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,200	2.2094	2,930.07	2,651.31	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0368)	0.0000	1	(0.3892)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	700	2.2094	1,709.21	1,546.60	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0215)	0.0000	1	(0.2271)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	2,500	2.2094	6,104.31	5,523.57	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0767)	0.0000	1	(0.8109)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	900	2.2094	2,197.55	1,988.48	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0276)	0.0000	1	(0.2919)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	400	2.2094	976.69	883.77	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0123)	0.0000	1	(0.1297)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	300	2.2094	732.52	662.83	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0092)	0.0000	1	(0.0973)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	500	2.2094	1,220.86	1,104.71	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0153)	0.0000	1	(0.1622)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,100	2.2094	2,685.89	2,430.37	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0338)	0.0000	1	(0.3568)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,800	2.2094	4,395.10	3,976.97	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0552)	0.0000	1	(0.5839)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,300	2.2094	3,174.24	2,872.25	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0399)	0.0000	1	(0.4217)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	5,700	2.2094	13,917.82	12,593.73	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1749)	0.0000	1	(1.8489)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	300	2.2094	732.52	662.83	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0092)	0.0000	1	(0.0973)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,300	2.2094	3,174.24	2,872.25	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0399)	0.0000	1	(0.4217)	02/07/2025
603279.SH	01/15/2025	SDB3260760868	0	1,700	2.2094	4,150.93	3,756.02	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0522)	0.0000	1	(0.5514)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	100	2.2257	244.17	222.57	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0031)	0.0000	1	(0.0325)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,900	2.2257	4,639.27	4,228.74	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0587)	0.0000	1	(0.6167)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	3,000	2.2257	7,325.17	6,676.96	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0927)	0.0000	1	(0.9738)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	800	2.2257	1,953.38	1,780.52	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0247)	0.0000	1	(0.2597)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,000	2.2257	2,441.72	2,225.65	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0309)	0.0000	1	(0.3246)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	600	2.2257	1,465.03	1,335.39	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0185)	0.0000	1	(0.1948)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,200	2.2257	2,930.07	2,670.78	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0371)	0.0000	1	(0.3895)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	700	2.2257	1,709.21	1,557.96	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0216)	0.0000	1	(0.2272)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	2,500	2.2257	6,104.31	5,564.14	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0773)	0.0000	1	(0.8115)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	900	2.2257	2,197.55	2,003.09	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0278)	0.0000	1	(0.2921)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	400	2.2257	976.69	890.26	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0124)	0.0000	1	(0.1298)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	300	2.2257	732.52	667.70	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0093)	0.0000	1	(0.0974)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	500	2.2257	1,220.86	1,112.83	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0155)	0.0000	1	(0.1623)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,100	2.2257	2,685.89	2,448.22	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0340)	0.0000	1	(0.3571)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603279.SH	01/14/2025	SDB3260760868	0	1,800	2.2257	4,395.10	4,006.18	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0556)	0.0000	1	(0.5843)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,300	2.2257	3,174.24	2,893.35	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0402)	0.0000	1	(0.4220)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	5,700	2.2257	13,917.82	12,686.23	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1762)	0.0000	1	(1.8502)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	300	2.2257	732.52	667.70	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0093)	0.0000	1	(0.0974)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,300	2.2257	3,174.24	2,893.35	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0402)	0.0000	1	(0.4220)	02/07/2025
603279.SH	01/14/2025	SDB3260760868	0	1,700	2.2257	4,150.93	3,783.61	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0526)	0.0000	1	(0.5518)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	100	2.2457	244.17	224.57	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0031)	0.0000	1	(0.0325)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,900	2.2457	4,639.27	4,266.81	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0593)	0.0000	1	(0.6173)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	3,000	2.2457	7,325.17	6,737.08	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0936)	0.0000	1	(0.9746)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	800	2.2457	1,953.38	1,796.55	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0250)	0.0000	1	(0.2599)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,000	2.2457	2,441.72	2,245.69	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0312)	0.0000	1	(0.3249)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	600	2.2457	1,465.03	1,347.42	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0187)	0.0000	1	(0.1949)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,200	2.2457	2,930.07	2,694.83	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0374)	0.0000	1	(0.3899)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	700	2.2457	1,709.21	1,571.98	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0218)	0.0000	1	(0.2274)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	2,500	2.2457	6,104.31	5,614.23	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0780)	0.0000	1	(0.8122)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	900	2.2457	2,197.55	2,021.12	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0281)	0.0000	1	(0.2924)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	400	2.2457	976.69	898.28	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0125)	0.0000	1	(0.1300)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	300	2.2457	732.52	673.71	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0094)	0.0000	1	(0.0975)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	500	2.2457	1,220.86	1,122.85	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0156)	0.0000	1	(0.1624)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,100	2.2457	2,685.89	2,470.26	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0343)	0.0000	1	(0.3574)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,800	2.2457	4,395.10	4,042.25	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0561)	0.0000	1	(0.5848)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,300	2.2457	3,174.24	2,919.40	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0405)	0.0000	1	(0.4223)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	5,700	2.2457	13,917.82	12,800.44	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1778)	0.0000	1	(1.8518)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	300	2.2457	732.52	673.71	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0094)	0.0000	1	(0.0975)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,300	2.2457	3,174.24	2,919.40	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0405)	0.0000	1	(0.4223)	02/07/2025
603279.SH	01/13/2025	SDB3260760868	0	1,700	2.2457	4,150.93	3,817.68	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0530)	0.0000	1	(0.5523)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	100	2.3159	244.17	231.59	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0096)	0.0000	3	(0.0978)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,900	2.3159	4,639.27	4,400.12	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1833)	0.0000	3	(1.8573)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	3,000	2.3159	7,325.17	6,947.55	0.0000	4.3300	50.00	0.00	(2.6432)	(0.2895)	0.0000	3	(2.9326)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	800	2.3159	1,953.38	1,852.68	0.0000	4.3300	50.00	0.00	(0.7048)	(0.0772)	0.0000	3	(0.7820)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,000	2.3159	2,441.72	2,315.85	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0965)	0.0000	3	(0.9775)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	600	2.3159	1,465.03	1,389.51	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0579)	0.0000	3	(0.5865)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,200	2.3159	2,930.07	2,779.02	0.0000	4.3300	50.00	0.00	(1.0573)	(0.1158)	0.0000	3	(1.1731)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	700	2.3159	1,709.21	1,621.10	0.0000	4.3300	50.00	0.00	(0.6167)	(0.0675)	0.0000	3	(0.6843)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	2,500	2.3159	6,104.31	5,789.63	0.0000	4.3300	50.00	0.00	(2.2026)	(0.2412)	0.0000	3	(2.4439)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	900	2.3159	2,197.55	2,084.26	0.0000	4.3300	50.00	0.00	(0.7929)	(0.0868)	0.0000	3	(0.8798)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	400	2.3159	976.69	926.34	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0386)	0.0000	3	(0.3910)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	300	2.3159	732.52	694.75	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0289)	0.0000	3	(0.2933)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	500	2.3159	1,220.86	1,157.92	0.0000	4.3300	50.00	0.00	(0.4405)	(0.0482)	0.0000	3	(0.4888)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,100	2.3159	2,685.89	2,547.43	0.0000	4.3300	50.00	0.00	(0.9692)	(0.1061)	0.0000	3	(1.0753)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,800	2.3159	4,395.10	4,168.53	0.0000	4.3300	50.00	0.00	(1.5859)	(0.1737)	0.0000	3	(1.7596)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,300	2.3159	3,174.24	3,010.61	0.0000	4.3300	50.00	0.00	(1.1454)	(0.1254)	0.0000	3	(1.2708)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	5,700	2.3159	13,917.82	13,200.35	0.0000	4.3300	50.00	0.00	(5.0220)	(0.5500)	0.0000	3	(5.5720)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	300	2.3159	732.52	694.75	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0289)	0.0000	3	(0.2933)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,300	2.3159	3,174.24	3,010.61	0.0000	4.3300	50.00	0.00	(1.1454)	(0.1254)	0.0000	3	(1.2708)	02/07/2025
603279.SH	01/10/2025	SDB3260760868	0	1,700	2.3159	4,150.93	3,936.95	0.0000	4.3300	50.00	0.00	(1.4978)	(0.1640)	0.0000	3	(1.6618)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	100	2.3162	244.17	231.62	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0032)	0.0000	1	(0.0326)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,900	2.3162	4,639.27	4,400.71	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0611)	0.0000	1	(0.6191)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	3,000	2.3162	7,325.17	6,948.48	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0965)	0.0000	1	(0.9776)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	800	2.3162	1,953.38	1,852.93	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0257)	0.0000	1	(0.2607)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,000	2.3162	2,441.72	2,316.16	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0322)	0.0000	1	(0.3259)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	600	2.3162	1,465.03	1,389.70	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0193)	0.0000	1	(0.1955)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,200	2.3162	2,930.07	2,779.39	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0386)	0.0000	1	(0.3910)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603279.SH	01/09/2025	SDB3260760868	0	700	2.3162	1,709.21	1,621.31	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0225)	0.0000	1	(0.2281)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	2,500	2.3162	6,104.31	5,790.40	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0804)	0.0000	1	(0.8146)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	900	2.3162	2,197.55	2,084.54	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0290)	0.0000	1	(0.2933)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	400	2.3162	976.69	926.46	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0129)	0.0000	1	(0.1303)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	300	2.3162	732.52	694.85	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0097)	0.0000	1	(0.0978)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	500	2.3162	1,220.86	1,158.08	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0161)	0.0000	1	(0.1629)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,100	2.3162	2,685.89	2,547.78	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0354)	0.0000	1	(0.3584)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,800	2.3162	4,395.10	4,169.09	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0579)	0.0000	1	(0.5865)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,300	2.3162	3,174.24	3,011.01	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0418)	0.0000	1	(0.4236)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	5,700	2.3162	13,917.82	13,202.12	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1834)	0.0000	1	(1.8574)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	300	2.3162	732.52	694.85	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0097)	0.0000	1	(0.0978)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,300	2.3162	3,174.24	3,011.01	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0418)	0.0000	1	(0.4236)	02/07/2025
603279.SH	01/09/2025	SDB3260760868	0	1,700	2.3162	4,150.93	3,937.47	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0547)	0.0000	1	(0.5540)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	100	2.3255	244.17	232.55	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0032)	0.0000	1	(0.0326)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,900	2.3255	4,639.27	4,418.51	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0614)	0.0000	1	(0.6194)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	3,000	2.3255	7,325.17	6,976.60	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0969)	0.0000	1	(0.9780)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	800	2.3255	1,953.38	1,860.43	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0258)	0.0000	1	(0.2608)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,000	2.3255	2,441.72	2,325.53	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0323)	0.0000	1	(0.3260)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	600	2.3255	1,465.03	1,395.32	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0194)	0.0000	1	(0.1956)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,200	2.3255	2,930.07	2,790.64	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0388)	0.0000	1	(0.3912)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	700	2.3255	1,709.21	1,627.87	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0226)	0.0000	1	(0.2282)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	2,500	2.3255	6,104.31	5,813.84	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0807)	0.0000	1	(0.8150)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	900	2.3255	2,197.55	2,092.98	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0291)	0.0000	1	(0.2934)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	400	2.3255	976.69	930.21	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0129)	0.0000	1	(0.1304)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	300	2.3255	732.52	697.66	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0097)	0.0000	1	(0.0978)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	500	2.3255	1,220.86	1,162.77	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0161)	0.0000	1	(0.1630)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,100	2.3255	2,685.89	2,558.09	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0355)	0.0000	1	(0.3586)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,800	2.3255	4,395.10	4,185.96	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0581)	0.0000	1	(0.5868)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,300	2.3255	3,174.24	3,023.19	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0420)	0.0000	1	(0.4238)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	5,700	2.3255	13,917.82	13,255.54	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1841)	0.0000	1	(1.8581)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	300	2.3255	732.52	697.66	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0097)	0.0000	1	(0.0978)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,300	2.3255	3,174.24	3,023.19	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0420)	0.0000	1	(0.4238)	02/07/2025
603279.SH	01/08/2025	SDB3260760868	0	1,700	2.3255	4,150.93	3,953.41	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0549)	0.0000	1	(0.5542)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	100	2.3585	244.17	235.85	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0033)	0.0000	1	(0.0326)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,900	2.3585	4,639.27	4,481.13	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0622)	0.0000	1	(0.6202)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	3,000	2.3585	7,325.17	7,075.46	0.0000	4.3300	50.00	0.00	(0.8811)	(0.0983)	0.0000	1	(0.9793)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	800	2.3585	1,953.38	1,886.79	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0262)	0.0000	1	(0.2612)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,000	2.3585	2,441.72	2,358.49	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0328)	0.0000	1	(0.3264)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	600	2.3585	1,465.03	1,415.09	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0197)	0.0000	1	(0.1959)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,200	2.3585	2,930.07	2,830.18	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0393)	0.0000	1	(0.3917)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	700	2.3585	1,709.21	1,650.94	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0229)	0.0000	1	(0.2285)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	2,500	2.3585	6,104.31	5,896.22	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0819)	0.0000	1	(0.8161)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	900	2.3585	2,197.55	2,122.64	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0295)	0.0000	1	(0.2938)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	400	2.3585	976.69	943.39	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0131)	0.0000	1	(0.1306)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	300	2.3585	732.52	707.55	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0098)	0.0000	1	(0.0979)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	500	2.3585	1,220.86	1,179.24	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0164)	0.0000	1	(0.1632)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,100	2.3585	2,685.89	2,594.34	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0360)	0.0000	1	(0.3591)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,800	2.3585	4,395.10	4,245.28	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0590)	0.0000	1	(0.5876)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,300	2.3585	3,174.24	3,066.03	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0426)	0.0000	1	(0.4244)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	5,700	2.3585	13,917.82	13,443.38	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1867)	0.0000	1	(1.8607)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	300	2.3585	732.52	707.55	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0098)	0.0000	1	(0.0979)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,300	2.3585	3,174.24	3,066.03	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0426)	0.0000	1	(0.4244)	02/07/2025
603279.SH	01/07/2025	SDB3260760868	0	1,700	2.3585	4,150.93	4,009.43	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0557)	0.0000	1	(0.5550)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINGJIN ENVIRONMENTAL PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603279.SH	01/06/2025	SDB3260760868	0	100	2.4417	244.17	244.17	0.0000	4.3300	50.00	0.00	(0.0294)	(0.0034)	0.0000	1	(0.0328)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,900	2.4417	4,639.27	4,639.27	0.0000	4.3300	50.00	0.00	(0.5580)	(0.0644)	0.0000	1	(0.6224)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	3,000	2.4417	7,325.17	7,325.17	0.0000	4.3300	50.00	0.00	(0.8811)	(0.1017)	0.0000	1	(0.9828)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	800	2.4417	1,953.38	1,953.38	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0271)	0.0000	1	(0.2621)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,000	2.4417	2,441.72	2,441.72	0.0000	4.3300	50.00	0.00	(0.2937)	(0.0339)	0.0000	1	(0.3276)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	600	2.4417	1,465.03	1,465.03	0.0000	4.3300	50.00	0.00	(0.1762)	(0.0203)	0.0000	1	(0.1966)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,200	2.4417	2,930.07	2,930.07	0.0000	4.3300	50.00	0.00	(0.3524)	(0.0407)	0.0000	1	(0.3931)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	700	2.4417	1,709.21	1,709.21	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0237)	0.0000	1	(0.2293)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	2,500	2.4417	6,104.31	6,104.31	0.0000	4.3300	50.00	0.00	(0.7342)	(0.0848)	0.0000	1	(0.8190)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	900	2.4417	2,197.55	2,197.55	0.0000	4.3300	50.00	0.00	(0.2643)	(0.0305)	0.0000	1	(0.2948)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	400	2.4417	976.69	976.69	0.0000	4.3300	50.00	0.00	(0.1175)	(0.0136)	0.0000	1	(0.1310)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	300	2.4417	732.52	732.52	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0102)	0.0000	1	(0.0983)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	500	2.4417	1,220.86	1,220.86	0.0000	4.3300	50.00	0.00	(0.1468)	(0.0170)	0.0000	1	(0.1638)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,100	2.4417	2,685.89	2,685.89	0.0000	4.3300	50.00	0.00	(0.3231)	(0.0373)	0.0000	1	(0.3604)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,800	2.4417	4,395.10	4,395.10	0.0000	4.3300	50.00	0.00	(0.5286)	(0.0610)	0.0000	1	(0.5897)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,300	2.4417	3,174.24	3,174.24	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0441)	0.0000	1	(0.4259)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	5,700	2.4417	13,917.82	13,917.82	0.0000	4.3300	50.00	0.00	(1.6740)	(0.1933)	0.0000	1	(1.8673)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	300	2.4417	732.52	732.52	0.0000	4.3300	50.00	0.00	(0.0881)	(0.0102)	0.0000	1	(0.0983)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,300	2.4417	3,174.24	3,174.24	0.0000	4.3300	50.00	0.00	(0.3818)	(0.0441)	0.0000	1	(0.4259)	02/07/2025
603279.SH	01/06/2025	SDB3260760868	0	1,700	2.4417	4,150.93	4,150.93	0.0000	4.3300	50.00	0.00	(0.4993)	(0.0577)	0.0000	1	(0.5569)	02/07/2025
TOTAL JINGJIN ENVIRONMENTAL PROTECTION CO. LTD. CMN CLASS A SERIES NORTHBOUND												(97.1057)	(10.5577)	0.0000		(107.6634)	
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688223.SH	01/17/2025	SDB3265057936	0	600	0.8902	578.05	534.12	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0074)	0.0000	1	(0.0769)	02/07/2025
688223.SH	01/17/2025	SDB3265057936	0	800	0.8902	761.34	712.16	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0099)	0.0000	1	(0.1015)	02/07/2025
688223.SH	01/17/2025	SDB3265057936	0	331	0.8902	317.94	294.66	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0041)	0.0000	1	(0.0423)	02/07/2025
688223.SH	01/17/2025	SDB3265057936	0	4,883	0.8902	4,719.61	4,346.86	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0604)	0.0000	1	(0.6280)	02/07/2025
688223.SH	01/17/2025	SDB3265057936	0	11,786	0.8902	11,374.87	10,491.92	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1457)	0.0000	1	(1.5139)	02/07/2025
688223.SH	01/16/2025	SDB3265057936	0	600	0.8703	578.05	522.17	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0073)	0.0000	1	(0.0768)	02/07/2025
688223.SH	01/16/2025	SDB3265057936	0	800	0.8703	761.34	696.23	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0097)	0.0000	1	(0.1012)	02/07/2025
688223.SH	01/16/2025	SDB3265057936	0	331	0.8703	317.94	288.06	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0040)	0.0000	1	(0.0422)	02/07/2025
688223.SH	01/16/2025	SDB3265057936	0	4,883	0.8703	4,719.61	4,249.61	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0590)	0.0000	1	(0.6267)	02/07/2025
688223.SH	01/16/2025	SDB3265057936	0	11,786	0.8703	11,374.87	10,257.20	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1425)	0.0000	1	(1.5106)	02/07/2025
688223.SH	01/15/2025	SDB3265057936	0	600	0.8661	578.05	519.66	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0072)	0.0000	1	(0.0767)	02/07/2025
688223.SH	01/15/2025	SDB3265057936	0	800	0.8661	761.34	692.88	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0096)	0.0000	1	(0.1012)	02/07/2025
688223.SH	01/15/2025	SDB3265057936	0	331	0.8661	317.94	286.68	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0040)	0.0000	1	(0.0422)	02/07/2025
688223.SH	01/15/2025	SDB3265057936	0	4,883	0.8661	4,719.61	4,229.14	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0587)	0.0000	1	(0.6264)	02/07/2025
688223.SH	01/15/2025	SDB3265057936	0	11,786	0.8661	11,374.87	10,207.80	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1418)	0.0000	1	(1.5099)	02/07/2025
688223.SH	01/14/2025	SDB3265057936	0	600	0.9033	578.05	541.99	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0075)	0.0000	1	(0.0771)	02/07/2025
688223.SH	01/14/2025	SDB3265057936	0	800	0.9033	761.34	722.66	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0100)	0.0000	1	(0.1016)	02/07/2025
688223.SH	01/14/2025	SDB3265057936	0	331	0.9033	317.94	299.00	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0042)	0.0000	1	(0.0424)	02/07/2025
688223.SH	01/14/2025	SDB3265057936	0	4,883	0.9033	4,719.61	4,410.92	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0613)	0.0000	1	(0.6289)	02/07/2025
688223.SH	01/14/2025	SDB3265057936	0	11,786	0.9033	11,374.87	10,646.54	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1479)	0.0000	1	(1.5160)	02/07/2025
688223.SH	01/13/2025	SDB3265057936	0	600	0.9173	578.05	550.40	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0076)	0.0000	1	(0.0772)	02/07/2025
688223.SH	01/13/2025	SDB3265057936	0	800	0.9173	761.34	733.86	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0102)	0.0000	1	(0.1018)	02/07/2025
688223.SH	01/13/2025	SDB3265057936	0	331	0.9173	317.94	303.64	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0042)	0.0000	1	(0.0425)	02/07/2025
688223.SH	01/13/2025	SDB3265057936	0	4,883	0.9173	4,719.61	4,479.33	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0622)	0.0000	1	(0.6299)	02/07/2025
688223.SH	01/13/2025	SDB3265057936	0	11,786	0.9173	11,374.87	10,811.66	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1502)	0.0000	1	(1.5183)	02/07/2025
688223.SH	01/10/2025	SDB3265057936	0	600	0.9255	578.05	555.31	0.0000	4.3300	50.00	0.00	(0.2086)	(0.0231)	0.0000	3	(0.2317)	02/07/2025
688223.SH	01/10/2025	SDB3265057936	0	800	0.9255	761.34	740.42	0.0000	4.3300	50.00	0.00	(0.2747)	(0.0309)	0.0000	3	(0.3056)	02/07/2025
688223.SH	01/10/2025	SDB3265057936	0	331	0.9255	317.94	306.35	0.0000	4.3300	50.00	0.00	(0.1147)	(0.0128)	0.0000	3	(0.1275)	02/07/2025
688223.SH	01/10/2025	SDB3265057936	0	4,883	0.9255	4,719.61	4,519.32	0.0000	4.3300	50.00	0.00	(1.7030)	(0.1883)	0.0000	3	(1.8913)	02/07/2025
688223.SH	01/10/2025	SDB3265057936	0	11,786	0.9255	11,374.87	10,908.20	0.0000	4.3300	50.00	0.00	(4.1044)	(0.4545)	0.0000	3	(4.5589)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688223.SH	01/09/2025	SDB3265057936	0	600	0.9406	578.05	564.36	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0078)	0.0000	1	(0.0774)	02/07/2025
688223.SH	01/09/2025	SDB3265057936	0	800	0.9406	761.34	752.48	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0105)	0.0000	1	(0.1020)	02/07/2025
688223.SH	01/09/2025	SDB3265057936	0	331	0.9406	317.94	311.34	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0043)	0.0000	1	(0.0426)	02/07/2025
688223.SH	01/09/2025	SDB3265057936	0	4,883	0.9406	4,719.61	4,592.95	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0638)	0.0000	1	(0.6315)	02/07/2025
688223.SH	01/09/2025	SDB3265057936	0	11,786	0.9406	11,374.87	11,085.92	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1540)	0.0000	1	(1.5221)	02/07/2025
688223.SH	01/08/2025	SDB3265057936	0	600	0.9447	578.05	566.80	0.0000	4.3300	50.00	0.00	(0.0695)	(0.0079)	0.0000	1	(0.0774)	02/07/2025
688223.SH	01/08/2025	SDB3265057936	0	800	0.9447	761.34	755.73	0.0000	4.3300	50.00	0.00	(0.0916)	(0.0105)	0.0000	1	(0.1021)	02/07/2025
688223.SH	01/08/2025	SDB3265057936	0	331	0.9447	317.94	312.68	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0043)	0.0000	1	(0.0426)	02/07/2025
688223.SH	01/08/2025	SDB3265057936	0	4,883	0.9447	4,719.61	4,612.79	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0641)	0.0000	1	(0.6317)	02/07/2025
688223.SH	01/08/2025	SDB3265057936	0	11,786	0.9447	11,374.87	11,133.80	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1546)	0.0000	1	(1.5228)	02/07/2025
688223.SH	01/07/2025	SDB3265057936	0	331	0.9605	317.94	317.94	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0044)	0.0000	1	(0.0427)	02/07/2025
688223.SH	01/07/2025	SDB3265057936	0	4,883	0.9665	4,719.61	4,719.61	0.0000	4.3300	50.00	0.00	(0.5677)	(0.0656)	0.0000	1	(0.6332)	02/07/2025
688223.SH	01/07/2025	SDB3265057936	0	11,786	0.9651	11,374.87	11,374.87	0.0000	4.3300	50.00	0.00	(1.3681)	(0.1580)	0.0000	1	(1.5261)	02/07/2025
TOTAL JINKO SOLAR CO., LTD. CMN CLASS A SERIES NORTHBOUND													(23.3255)	(2.5558)	0.0000	(25.8813)	
JIO FINANCIAL SERVICES LTD CMN																	
JIOFNS	01/17/2025	SDB3265531691	0	949	3.2004	3,039.61	3,037.15	0.0000	4.3300	75.00	0.00	(0.3656)	(0.0633)	0.0000	1	(0.4289)	02/03/2025
JIOFNS	01/17/2025	SDB3265531691	0	168,284	3.2004	525,704.41	538,571.07	0.0000	4.3300	75.00	0.00	(63.2306)	(11.2202)	0.0000	1	(74.4508)	02/03/2025
JIOFNS	01/17/2025	SDB3265531691	0	12,873	3.2004	40,136.03	41,198.36	0.0000	4.3300	75.00	0.00	(4.8275)	(0.8583)	0.0000	1	(5.6858)	02/03/2025
JIOFNS	01/17/2025	SDB3265531691	0	50,389	3.2004	157,105.14	161,263.44	0.0000	4.3300	75.00	0.00	(18.8963)	(3.3597)	0.0000	1	(22.2559)	02/03/2025
JIOFNS	01/16/2025	SDB3265531691	0	168,284	3.1507	525,704.41	530,206.17	0.0000	4.3300	75.00	0.00	(63.2306)	(11.0460)	0.0000	1	(74.2765)	02/03/2025
JIOFNS	01/16/2025	SDB3265531691	0	12,873	3.1507	40,136.03	40,558.48	0.0000	4.3300	75.00	0.00	(4.8275)	(0.8450)	0.0000	1	(5.6724)	02/03/2025
JIOFNS	01/16/2025	SDB3265531691	0	50,389	3.1507	157,105.14	158,758.76	0.0000	4.3300	75.00	0.00	(18.8963)	(3.3075)	0.0000	1	(22.2037)	02/03/2025
JIOFNS	01/15/2025	SDB3265531691	0	168,284	3.1513	525,704.41	530,309.16	0.0000	4.3300	75.00	0.00	(63.2306)	(11.0481)	0.0000	1	(74.2787)	02/03/2025
JIOFNS	01/15/2025	SDB3265531691	0	12,873	3.1513	40,136.03	40,566.36	0.0000	4.3300	75.00	0.00	(4.8275)	(0.8451)	0.0000	1	(5.6726)	02/03/2025
JIOFNS	01/15/2025	SDB3265531691	0	50,389	3.1513	157,105.14	158,789.60	0.0000	4.3300	75.00	0.00	(18.8963)	(3.3081)	0.0000	1	(22.2044)	02/03/2025
JIOFNS	01/14/2025	SDB3265531691	0	12,873	3.1178	40,136.03	40,136.03	0.0000	4.3300	75.00	0.00	(4.8275)	(0.8362)	0.0000	1	(5.6636)	02/03/2025
JIOFNS	01/14/2025	SDB3265531691	0	50,389	3.1178	157,105.14	157,105.14	0.0000	4.3300	75.00	0.00	(18.8963)	(3.2730)	0.0000	1	(22.1693)	02/03/2025
JIOFNS	01/06/2025	SDB3264520718	0	11,221	3.5851	39,144.32	40,228.27	0.0000	4.3300	75.00	0.00	(4.7082)	(0.8381)	0.0000	1	(5.5463)	02/03/2025
JIOFNS	01/03/2025	SDB3264520718	0	11,551	3.5521	40,295.52	41,029.95	0.0000	4.3300	75.00	0.00	(14.5400)	(2.5644)	0.0000	3	(17.1043)	02/03/2025
JIOFNS	01/02/2025	SDB3264520718	0	11,551	3.5556	40,295.52	41,071.21	0.0000	4.3300	75.00	0.00	(4.8467)	(0.8557)	0.0000	1	(5.7023)	02/03/2025
TOTAL JIO FINANCIAL SERVICES LTD CMN													(309.0470)	(54.2685)	0.0000	(363.3155)	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600380.SH	01/17/2025	SDB3260123314	0	32,200	1.4714	47,183.75	47,379.69	0.0000	4.3300	50.00	0.00	(5.6752)	(0.6581)	0.0000	1	(6.3332)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	1,300	1.4714	1,910.36	1,912.84	0.0000	4.3300	50.00	0.00	(0.2298)	(0.0266)	0.0000	1	(0.2563)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	42,500	1.4714	61,595.76	62,535.31	0.0000	4.3300	50.00	0.00	(7.4086)	(0.8685)	0.0000	1	(8.2771)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	8,100	1.4714	11,737.07	11,918.49	0.0000	4.3300	50.00	0.00	(1.4117)	(0.1655)	0.0000	1	(1.5772)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	27,200	1.4714	40,337.36	40,022.60	0.0000	4.3300	50.00	0.00	(4.8517)	(0.5559)	0.0000	1	(5.4076)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,100	1.4714	4,597.01	4,561.40	0.0000	4.3300	50.00	0.00	(0.5529)	(0.0634)	0.0000	1	(0.6163)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,700	1.4714	5,541.68	5,444.25	0.0000	4.3300	50.00	0.00	(0.6665)	(0.0756)	0.0000	1	(0.7422)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	4,900	1.4714	7,323.72	7,209.95	0.0000	4.3300	50.00	0.00	(0.8809)	(0.1001)	0.0000	1	(0.9810)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	2,800	1.4714	4,333.29	4,119.97	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0572)	0.0000	1	(0.5784)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	13,400	1.4714	20,688.74	19,717.01	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2738)	0.0000	1	(2.7622)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	54,200	1.4714	82,563.62	79,750.91	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1077)	0.0000	1	(11.0382)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	26,400	1.4714	40,206.12	38,845.46	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5395)	0.0000	1	(5.3754)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	22,800	1.4714	34,681.95	33,548.35	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4659)	0.0000	1	(4.6374)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	63,200	1.4714	96,300.12	92,993.68	0.0000	4.3300	50.00	0.00	(11.5828)	(1.2916)	0.0000	1	(12.8743)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	4,300	1.4714	6,617.91	6,327.10	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0879)	0.0000	1	(0.8839)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	6,000	1.4714	9,234.30	8,828.51	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1226)	0.0000	1	(1.2333)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,600	1.4714	5,540.58	5,297.11	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0736)	0.0000	1	(0.7400)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	5,500	1.4714	8,464.77	8,092.80	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1124)	0.0000	1	(1.1305)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	600	1.4714	923.43	882.85	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1233)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/17/2025	SDB3260123314	0	800	1.4714	1,231.24	1,177.14	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0163)	0.0000	1	(0.1644)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	11,400	1.4714	17,545.17	16,774.18	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2330)	0.0000	1	(2.3433)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	26,300	1.4714	40,477.01	38,698.32	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5375)	0.0000	1	(5.4060)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	5,900	1.4714	9,080.40	8,681.37	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1206)	0.0000	1	(1.2127)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	19,100	1.4714	29,395.85	28,104.10	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3903)	0.0000	1	(3.9260)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	20,400	1.4714	31,396.62	30,016.95	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4169)	0.0000	1	(4.1932)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,400	1.4714	5,232.77	5,002.82	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0695)	0.0000	1	(0.6989)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	5,900	1.4714	9,080.40	8,681.37	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1206)	0.0000	1	(1.2127)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	24,600	1.4714	37,860.63	36,196.91	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5027)	0.0000	1	(5.0565)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	17,400	1.4714	26,779.47	25,602.69	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3556)	0.0000	1	(3.5766)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	7,800	1.4714	12,004.59	11,477.07	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1594)	0.0000	1	(1.6033)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	7,000	1.4714	10,773.35	10,299.93	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1431)	0.0000	1	(1.4388)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	1,300	1.4714	2,000.77	1,912.84	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0266)	0.0000	1	(0.2672)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	6,500	1.4714	10,003.83	9,564.22	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1328)	0.0000	1	(1.3361)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	24,200	1.4714	37,245.01	35,608.34	0.0000	4.3300	50.00	0.00	(4.4797)	(0.4946)	0.0000	1	(4.9743)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	2,900	1.4714	4,463.24	4,267.12	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0593)	0.0000	1	(0.5961)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	6,100	1.4714	9,388.20	8,975.66	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1247)	0.0000	1	(1.2539)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	2,800	1.4714	4,309.34	4,119.97	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0572)	0.0000	1	(0.5755)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	1,000	1.4714	1,539.05	1,471.42	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0204)	0.0000	1	(0.2055)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	4,200	1.4714	6,464.01	6,179.96	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0858)	0.0000	1	(0.8633)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	8,900	1.4714	13,697.55	13,095.63	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1819)	0.0000	1	(1.8294)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	10,800	1.4714	16,621.74	15,891.33	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2207)	0.0000	1	(2.2199)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	17,500	1.4714	26,933.38	25,749.83	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3576)	0.0000	1	(3.5971)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,700	1.4714	5,694.48	5,444.25	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0756)	0.0000	1	(0.7605)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	200	1.4714	307.81	294.28	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	6,700	1.4714	10,311.64	9,858.51	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1369)	0.0000	1	(1.3772)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	8,100	1.4714	12,466.31	11,918.49	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1655)	0.0000	1	(1.6650)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	1,700	1.4714	2,616.39	2,501.41	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0347)	0.0000	1	(0.3494)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	400	1.4714	615.62	588.57	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0082)	0.0000	1	(0.0822)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	300	1.4714	461.71	441.43	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	800	1.4714	1,231.24	1,177.14	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0163)	0.0000	1	(0.1644)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	600	1.4714	923.43	882.85	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1233)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	200	1.4714	307.81	294.28	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	10,600	1.4714	16,313.93	15,597.04	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2166)	0.0000	1	(2.1788)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	600	1.4714	923.43	882.85	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1233)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	20,800	1.4714	32,012.24	30,605.52	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4251)	0.0000	1	(4.2754)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	8,700	1.4714	13,389.74	12,801.35	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1778)	0.0000	1	(1.7883)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	9,900	1.4714	15,236.60	14,567.05	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2023)	0.0000	1	(2.0349)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	1,800	1.4714	2,770.29	2,648.55	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0368)	0.0000	1	(0.3700)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,700	1.4714	5,694.48	5,444.25	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0756)	0.0000	1	(0.7605)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	8,900	1.4714	13,697.55	13,095.63	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1819)	0.0000	1	(1.8294)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	24,300	1.4714	37,398.92	35,755.48	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4966)	0.0000	1	(4.9949)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	25,800	1.4714	39,707.49	37,962.61	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5273)	0.0000	1	(5.3032)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	300	1.4714	461.71	441.43	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	24,300	1.4714	37,398.92	35,755.48	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4966)	0.0000	1	(4.9949)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	9,500	1.4714	14,620.98	13,978.48	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1941)	0.0000	1	(1.9527)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	3,000	1.4714	4,617.15	4,414.26	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0613)	0.0000	1	(0.6166)	02/07/2025
600380.SH	01/17/2025	SDB3260123314	0	9,600	1.4714	14,774.88	14,125.62	0.0000	4.3300	50.00	0.00	(1.7771)	(0.1962)	0.0000	1	(1.9733)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	42,500	1.4564	61,595.76	61,895.72	0.0000	4.3300	50.00	0.00	(7.4086)	(0.8597)	0.0000	1	(8.2683)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	8,100	1.4564	11,737.07	11,796.60	0.0000	4.3300	50.00	0.00	(1.4117)	(0.1638)	0.0000	1	(1.5756)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	27,200	1.4564	40,337.36	39,613.26	0.0000	4.3300	50.00	0.00	(4.8517)	(0.5502)	0.0000	1	(5.4019)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,100	1.4564	4,597.01	4,514.75	0.0000	4.3300	50.00	0.00	(0.5529)	(0.0627)	0.0000	1	(0.6156)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,700	1.4564	5,541.68	5,388.57	0.0000	4.3300	50.00	0.00	(0.6665)	(0.0748)	0.0000	1	(0.7414)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/16/2025	SDB3260123314	0	4,900	1.4564	7,323.72	7,136.21	0.0000	4.3300	50.00	0.00	(0.8809)	(0.0991)	0.0000	1	(0.9800)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	2,800	1.4564	4,333.29	4,077.84	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0566)	0.0000	1	(0.5778)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	13,400	1.4564	20,688.74	19,515.36	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2710)	0.0000	1	(2.7594)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	54,200	1.4564	82,563.62	78,935.25	0.0000	4.3300	50.00	0.00	(9.9306)	(1.0963)	0.0000	1	(11.0269)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	26,400	1.4564	40,206.12	38,448.17	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5340)	0.0000	1	(5.3699)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	22,800	1.4564	34,681.95	33,205.24	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4612)	0.0000	1	(4.6327)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	63,200	1.4564	96,300.12	92,042.58	0.0000	4.3300	50.00	0.00	(11.5828)	(1.2784)	0.0000	1	(12.8611)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	4,300	1.4564	6,617.91	6,262.39	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0870)	0.0000	1	(0.8830)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	6,000	1.4564	9,234.30	8,738.22	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1214)	0.0000	1	(1.2320)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,600	1.4564	5,540.58	5,242.93	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0728)	0.0000	1	(0.7392)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	5,500	1.4564	8,464.77	8,010.03	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1113)	0.0000	1	(1.1294)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	600	1.4564	923.43	873.82	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0121)	0.0000	1	(0.1232)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	800	1.4564	1,231.24	1,165.10	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0162)	0.0000	1	(0.1643)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	11,400	1.4564	17,545.17	16,602.62	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2306)	0.0000	1	(2.3409)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	26,300	1.4564	40,477.01	38,302.53	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5320)	0.0000	1	(5.4005)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	5,900	1.4564	9,080.40	8,592.58	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1193)	0.0000	1	(1.2115)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	19,100	1.4564	29,395.85	27,816.67	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3863)	0.0000	1	(3.9220)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	20,400	1.4564	31,396.62	29,709.95	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4126)	0.0000	1	(4.1890)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,400	1.4564	5,232.77	4,951.66	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0688)	0.0000	1	(0.6982)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	5,900	1.4564	9,080.40	8,592.58	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1193)	0.0000	1	(1.2115)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	24,600	1.4564	37,860.63	35,826.70	0.0000	4.3300	50.00	0.00	(4.5538)	(0.4976)	0.0000	1	(5.0514)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	17,400	1.4564	26,779.47	25,340.84	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3520)	0.0000	1	(3.5729)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	7,800	1.4564	12,004.59	11,359.69	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1578)	0.0000	1	(1.6017)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	7,000	1.4564	10,773.35	10,194.59	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1416)	0.0000	1	(1.4374)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	1,300	1.4564	2,000.77	1,893.28	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0263)	0.0000	1	(0.2669)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	6,500	1.4564	10,003.83	9,466.40	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1315)	0.0000	1	(1.3347)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	24,200	1.4564	37,245.01	35,244.15	0.0000	4.3300	50.00	0.00	(4.4797)	(0.4895)	0.0000	1	(4.9692)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	2,900	1.4564	4,463.24	4,223.47	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0587)	0.0000	1	(0.5955)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	6,100	1.4564	9,388.20	8,883.86	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1234)	0.0000	1	(1.2526)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	2,800	1.4564	4,309.34	4,077.84	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0566)	0.0000	1	(0.5750)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	1,000	1.4564	1,539.05	1,456.37	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0202)	0.0000	1	(0.2053)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	4,200	1.4564	6,464.01	6,116.75	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0850)	0.0000	1	(0.8624)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	8,900	1.4564	13,697.55	12,961.69	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1800)	0.0000	1	(1.8275)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	10,800	1.4564	16,621.74	15,728.80	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2185)	0.0000	1	(2.2177)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	17,500	1.4564	26,933.38	25,486.47	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3540)	0.0000	1	(3.5935)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,700	1.4564	5,694.48	5,388.57	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0748)	0.0000	1	(0.7598)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	200	1.4564	307.81	291.27	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0040)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	6,700	1.4564	10,311.64	9,757.68	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1355)	0.0000	1	(1.3758)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	8,100	1.4564	12,466.31	11,796.60	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1638)	0.0000	1	(1.6633)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	1,700	1.4564	2,616.39	2,475.83	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0344)	0.0000	1	(0.3491)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	400	1.4564	615.62	582.55	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0081)	0.0000	1	(0.0821)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	300	1.4564	461.71	436.91	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	1	(0.0616)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	800	1.4564	1,231.24	1,165.10	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0162)	0.0000	1	(0.1643)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	600	1.4564	923.43	873.82	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0121)	0.0000	1	(0.1232)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	200	1.4564	307.81	291.27	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0040)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	10,600	1.4564	16,313.93	15,437.52	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2144)	0.0000	1	(2.1766)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	600	1.4564	923.43	873.82	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0121)	0.0000	1	(0.1232)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	20,800	1.4564	32,012.24	30,292.50	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4207)	0.0000	1	(4.2711)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	8,700	1.4564	13,389.74	12,670.42	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1760)	0.0000	1	(1.7865)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	9,900	1.4564	15,236.60	14,418.06	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2003)	0.0000	1	(2.0329)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	1,800	1.4564	2,770.29	2,621.47	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0364)	0.0000	1	(0.3696)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,700	1.4564	5,694.48	5,388.57	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0748)	0.0000	1	(0.7598)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	8,900	1.4564	13,697.55	12,961.69	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1800)	0.0000	1	(1.8275)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
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Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/16/2025	SDB3260123314	0	24,300	1.4564	37,398.92	35,389.79	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4915)	0.0000	1	(4.9898)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	25,800	1.4564	39,707.49	37,574.35	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5219)	0.0000	1	(5.2978)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	300	1.4564	461.71	436.91	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	1	(0.0616)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	24,300	1.4564	37,398.92	35,389.79	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4915)	0.0000	1	(4.9898)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	9,500	1.4564	14,620.98	13,835.51	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1922)	0.0000	1	(1.9507)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	3,000	1.4564	4,617.15	4,369.11	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0607)	0.0000	1	(0.6160)	02/07/2025
600380.SH	01/16/2025	SDB3260123314	0	9,600	1.4564	14,774.88	13,981.15	0.0000	4.3300	50.00	0.00	(1.7771)	(0.1942)	0.0000	1	(1.9713)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	27,200	1.4766	40,337.36	40,162.89	0.0000	4.3300	50.00	0.00	(4.8517)	(0.5578)	0.0000	1	(5.4095)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,100	1.4766	4,597.01	4,577.39	0.0000	4.3300	50.00	0.00	(0.5529)	(0.0636)	0.0000	1	(0.6165)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,700	1.4766	5,541.68	5,463.33	0.0000	4.3300	50.00	0.00	(0.6665)	(0.0759)	0.0000	1	(0.7424)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	4,900	1.4766	7,323.72	7,235.23	0.0000	4.3300	50.00	0.00	(0.8809)	(0.1005)	0.0000	1	(0.9814)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	2,800	1.4766	4,333.29	4,134.42	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0574)	0.0000	1	(0.5786)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	13,400	1.4766	20,688.74	19,786.13	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2748)	0.0000	1	(2.7632)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	54,200	1.4766	82,563.62	80,030.47	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1115)	0.0000	1	(11.0421)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	26,400	1.4766	40,206.12	38,981.63	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5414)	0.0000	1	(5.3773)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	22,800	1.4766	34,681.95	33,665.96	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4676)	0.0000	1	(4.6391)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	63,200	1.4766	96,300.12	93,319.67	0.0000	4.3300	50.00	0.00	(11.5828)	(1.2961)	0.0000	1	(12.8789)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	4,300	1.4766	6,617.91	6,349.28	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0882)	0.0000	1	(0.8842)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	6,000	1.4766	9,234.30	8,859.46	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1230)	0.0000	1	(1.2337)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,600	1.4766	5,540.58	5,315.68	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0738)	0.0000	1	(0.7402)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	5,500	1.4766	8,464.77	8,121.17	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1128)	0.0000	1	(1.1309)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	600	1.4766	923.43	885.95	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	800	1.4766	1,231.24	1,181.26	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0164)	0.0000	1	(0.1645)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	11,400	1.4766	17,545.17	16,832.98	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2338)	0.0000	1	(2.3441)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	26,300	1.4766	40,477.01	38,833.98	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5394)	0.0000	1	(5.4078)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	5,900	1.4766	9,080.40	8,711.80	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1210)	0.0000	1	(1.2132)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	19,100	1.4766	29,395.85	28,202.62	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3917)	0.0000	1	(3.9274)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	20,400	1.4766	31,396.62	30,122.17	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4184)	0.0000	1	(4.1947)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,400	1.4766	5,232.77	5,020.36	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0697)	0.0000	1	(0.6991)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	5,900	1.4766	9,080.40	8,711.80	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1210)	0.0000	1	(1.2132)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	24,600	1.4766	37,860.63	36,323.79	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5045)	0.0000	1	(5.0583)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	17,400	1.4766	26,779.47	25,692.44	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3568)	0.0000	1	(3.5778)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	7,800	1.4766	12,004.59	11,517.30	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1600)	0.0000	1	(1.6038)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	7,000	1.4766	10,773.35	10,336.04	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1436)	0.0000	1	(1.4394)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	1,300	1.4766	2,000.77	1,919.55	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0267)	0.0000	1	(0.2673)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	6,500	1.4766	10,003.83	9,597.75	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1333)	0.0000	1	(1.3365)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	24,200	1.4766	37,245.01	35,733.16	0.0000	4.3300	50.00	0.00	(4.4797)	(0.4963)	0.0000	1	(4.9760)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	2,900	1.4766	4,463.24	4,282.07	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0595)	0.0000	1	(0.5963)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	6,100	1.4766	9,388.20	9,007.12	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1251)	0.0000	1	(1.2543)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	2,800	1.4766	4,309.34	4,134.42	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0574)	0.0000	1	(0.5757)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	1,000	1.4766	1,539.05	1,476.58	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0205)	0.0000	1	(0.2056)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	4,200	1.4766	6,464.01	6,201.62	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0861)	0.0000	1	(0.8636)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	8,900	1.4766	13,697.55	13,141.54	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1825)	0.0000	1	(1.8300)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	10,800	1.4766	16,621.74	15,947.03	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2215)	0.0000	1	(2.2207)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	17,500	1.4766	26,933.38	25,840.10	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3589)	0.0000	1	(3.5984)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,700	1.4766	5,694.48	5,463.33	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0759)	0.0000	1	(0.7608)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	200	1.4766	307.81	295.32	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	6,700	1.4766	10,311.64	9,893.07	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1374)	0.0000	1	(1.3777)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	8,100	1.4766	12,466.31	11,960.27	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1661)	0.0000	1	(1.6655)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	1,700	1.4766	2,616.39	2,510.18	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0349)	0.0000	1	(0.3496)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	400	1.4766	615.62	590.63	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0082)	0.0000	1	(0.0822)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	300	1.4766	461.71	442.97	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0062)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	800	1.4766	1,231.24	1,181.26	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0164)	0.0000	1	(0.1645)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/15/2025	SDB3260123314	0	600	1.4766	923.43	885.95	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	200	1.4766	307.81	295.32	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	10,600	1.4766	16,313.93	15,651.72	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2174)	0.0000	1	(2.1796)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	600	1.4766	923.43	885.95	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	20,800	1.4766	32,012.24	30,712.80	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4266)	0.0000	1	(4.2769)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	8,700	1.4766	13,389.74	12,846.22	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1784)	0.0000	1	(1.7889)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	9,900	1.4766	15,236.60	14,618.11	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2030)	0.0000	1	(2.0357)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	1,800	1.4766	2,770.29	2,657.84	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0369)	0.0000	1	(0.3701)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,700	1.4766	5,694.48	5,463.33	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0759)	0.0000	1	(0.7608)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	8,900	1.4766	13,697.55	13,141.54	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1825)	0.0000	1	(1.8300)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	24,300	1.4766	37,398.92	35,880.82	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4983)	0.0000	1	(4.9966)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	25,800	1.4766	39,707.49	38,095.69	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5291)	0.0000	1	(5.3050)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	300	1.4766	461.71	442.97	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0062)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	24,300	1.4766	37,398.92	35,880.82	0.0000	4.3300	50.00	0.00	(4.4983)	(0.4983)	0.0000	1	(4.9966)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	9,500	1.4766	14,620.98	14,027.48	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1948)	0.0000	1	(1.9534)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	3,000	1.4766	4,617.15	4,429.73	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0615)	0.0000	1	(0.6169)	02/07/2025
600380.SH	01/15/2025	SDB3260123314	0	9,600	1.4766	14,774.88	14,175.14	0.0000	4.3300	50.00	0.00	(1.7771)	(0.1969)	0.0000	1	(1.9740)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	3,700	1.4883	5,541.68	5,506.72	0.0000	4.3300	50.00	0.00	(0.6665)	(0.0765)	0.0000	1	(0.7430)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	4,900	1.4883	7,323.72	7,292.69	0.0000	4.3300	50.00	0.00	(0.8809)	(0.1013)	0.0000	1	(0.9822)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	2,800	1.4883	4,333.29	4,167.25	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0579)	0.0000	1	(0.5791)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	13,400	1.4883	20,688.74	19,943.27	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2770)	0.0000	1	(2.7654)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	54,200	1.4883	82,563.62	80,666.08	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1204)	0.0000	1	(11.0509)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	26,400	1.4883	40,206.12	39,291.23	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5457)	0.0000	1	(5.3816)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	22,800	1.4883	34,681.95	33,933.33	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4713)	0.0000	1	(4.6428)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	63,200	1.4883	96,300.12	94,060.81	0.0000	4.3300	50.00	0.00	(11.5828)	(1.3064)	0.0000	1	(12.8892)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	4,300	1.4883	6,617.91	6,399.71	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0889)	0.0000	1	(0.8849)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	6,000	1.4883	9,234.30	8,929.82	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1240)	0.0000	1	(1.2347)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	3,600	1.4883	5,540.58	5,357.89	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0744)	0.0000	1	(0.7408)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	5,500	1.4883	8,464.77	8,185.67	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1137)	0.0000	1	(1.1318)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	600	1.4883	923.43	892.98	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0124)	0.0000	1	(0.1235)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	800	1.4883	1,231.24	1,190.64	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0165)	0.0000	1	(0.1646)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	11,400	1.4883	17,545.17	16,966.67	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2356)	0.0000	1	(2.3459)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	26,300	1.4883	40,477.01	39,142.40	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5436)	0.0000	1	(5.4121)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	5,900	1.4883	9,080.40	8,780.99	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1220)	0.0000	1	(1.2141)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	19,100	1.4883	29,395.85	28,426.61	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3948)	0.0000	1	(3.9305)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	20,400	1.4883	31,396.62	30,361.40	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4217)	0.0000	1	(4.1980)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	3,400	1.4883	5,232.77	5,060.23	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0703)	0.0000	1	(0.6997)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	5,900	1.4883	9,080.40	8,780.99	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1220)	0.0000	1	(1.2141)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	24,600	1.4883	37,860.63	36,612.28	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5085)	0.0000	1	(5.0623)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	17,400	1.4883	26,779.47	25,896.49	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3597)	0.0000	1	(3.5806)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	7,800	1.4883	12,004.59	11,608.77	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1612)	0.0000	1	(1.6051)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	7,000	1.4883	10,773.35	10,418.13	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1447)	0.0000	1	(1.4405)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	1,300	1.4883	2,000.77	1,934.80	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0269)	0.0000	1	(0.2675)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	6,500	1.4883	10,003.83	9,673.98	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1344)	0.0000	1	(1.3376)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	24,200	1.4883	37,245.01	36,016.96	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5002)	0.0000	1	(4.9800)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	2,900	1.4883	4,463.24	4,316.08	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0599)	0.0000	1	(0.5968)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	6,100	1.4883	9,388.20	9,078.65	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1261)	0.0000	1	(1.2553)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	2,800	1.4883	4,309.34	4,167.25	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0579)	0.0000	1	(0.5782)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	1,000	1.4883	1,539.05	1,488.30	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0207)	0.0000	1	(0.2058)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	4,200	1.4883	6,464.01	6,250.88	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0868)	0.0000	1	(0.8643)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	8,900	1.4883	13,697.55	13,245.91	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1840)	0.0000	1	(1.8315)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	10,800	1.4883	16,621.74	16,073.68	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2232)	0.0000	1	(2.2225)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	17,500	1.4883	26,933.38	26,045.32	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3617)	0.0000	1	(3.6012)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/14/2025	SDB3260123314	0	3,700	1.4883	5,694.48	5,506.72	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0765)	0.0000	1	(0.7614)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	200	1.4883	307.81	297.66	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	6,700	1.4883	10,311.64	9,971.64	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1385)	0.0000	1	(1.3788)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	8,100	1.4883	12,466.31	12,055.26	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1674)	0.0000	1	(1.6669)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	1,700	1.4883	2,616.39	2,530.12	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0351)	0.0000	1	(0.3498)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	400	1.4883	615.62	595.32	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0083)	0.0000	1	(0.0823)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	300	1.4883	461.71	446.49	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0062)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	800	1.4883	1,231.24	1,190.64	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0165)	0.0000	1	(0.1646)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	600	1.4883	923.43	892.98	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0124)	0.0000	1	(0.1235)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	200	1.4883	307.81	297.66	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	10,600	1.4883	16,313.93	15,776.02	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2191)	0.0000	1	(2.1813)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	600	1.4883	923.43	892.98	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0124)	0.0000	1	(0.1235)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	20,800	1.4883	32,012.24	30,956.72	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4300)	0.0000	1	(4.2803)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	8,700	1.4883	13,389.74	12,948.24	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1798)	0.0000	1	(1.7903)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	9,900	1.4883	15,236.60	14,734.21	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2046)	0.0000	1	(2.0373)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	1,800	1.4883	2,770.29	2,678.95	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0372)	0.0000	1	(0.3704)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	3,700	1.4883	5,694.48	5,506.72	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0765)	0.0000	1	(0.7614)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	8,900	1.4883	13,697.55	13,245.91	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1840)	0.0000	1	(1.8315)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	24,300	1.4883	37,398.92	36,165.79	0.0000	4.3300	50.00	0.00	(4.9863)	(0.5023)	0.0000	1	(5.0006)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	25,800	1.4883	39,707.49	38,398.24	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5333)	0.0000	1	(5.3092)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	300	1.4883	461.71	446.49	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0062)	0.0000	1	(0.0617)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	24,300	1.4883	37,398.92	36,165.79	0.0000	4.3300	50.00	0.00	(4.9863)	(0.5023)	0.0000	1	(5.0006)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	9,500	1.4883	14,620.98	14,138.89	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1964)	0.0000	1	(1.9550)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	3,000	1.4883	4,617.15	4,464.91	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0620)	0.0000	1	(0.6174)	02/07/2025
600380.SH	01/14/2025	SDB3260123314	0	9,600	1.4883	14,774.88	14,287.72	0.0000	4.3300	50.00	0.00	(1.7771)	(0.1984)	0.0000	1	(1.9755)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	2,800	1.5067	4,333.29	4,218.63	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0586)	0.0000	1	(0.5798)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	13,400	1.5067	20,688.74	20,189.18	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2804)	0.0000	1	(2.7688)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	54,200	1.5067	82,563.62	81,660.70	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1342)	0.0000	1	(11.0647)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	26,400	1.5067	40,206.12	39,775.69	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5524)	0.0000	1	(5.3883)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	22,800	1.5067	34,681.95	34,351.73	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4771)	0.0000	1	(4.6486)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	63,200	1.5067	96,300.12	95,220.60	0.0000	4.3300	50.00	0.00	(11.5828)	(1.3225)	0.0000	1	(12.9053)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	4,300	1.5067	6,617.91	6,478.62	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0900)	0.0000	1	(0.8860)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	6,000	1.5067	9,234.30	9,039.93	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1256)	0.0000	1	(1.2362)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	3,600	1.5067	5,540.58	5,423.96	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0753)	0.0000	1	(0.7417)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	5,500	1.5067	8,464.77	8,286.60	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1151)	0.0000	1	(1.1332)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	600	1.5067	923.43	903.99	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	800	1.5067	1,231.24	1,205.32	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	11,400	1.5067	17,545.17	17,175.87	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2386)	0.0000	1	(2.3488)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	26,300	1.5067	40,477.01	39,625.03	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5503)	0.0000	1	(5.4188)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	5,900	1.5067	9,080.40	8,889.26	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1235)	0.0000	1	(1.2156)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	19,100	1.5067	29,395.85	28,777.11	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3997)	0.0000	1	(3.9354)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	20,400	1.5067	31,396.62	30,735.76	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4269)	0.0000	1	(4.2032)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	3,400	1.5067	5,232.77	5,122.63	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0711)	0.0000	1	(0.7005)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	5,900	1.5067	9,080.40	8,889.26	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1235)	0.0000	1	(1.2156)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	24,600	1.5067	37,860.63	37,063.71	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5148)	0.0000	1	(5.0686)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	17,400	1.5067	26,779.47	26,215.80	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3641)	0.0000	1	(3.5851)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	7,800	1.5067	12,004.59	11,751.91	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1632)	0.0000	1	(1.6071)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	7,000	1.5067	10,773.35	10,546.59	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1465)	0.0000	1	(1.4423)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	1,300	1.5067	2,000.77	1,958.65	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0272)	0.0000	1	(0.2679)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	6,500	1.5067	10,003.83	9,793.26	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1360)	0.0000	1	(1.3393)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	24,200	1.5067	37,245.01	36,461.05	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5064)	0.0000	1	(4.9862)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	2,900	1.5067	4,463.24	4,369.30	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0607)	0.0000	1	(0.5975)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	6,100	1.5067	9,388.20	9,190.60	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1276)	0.0000	1	(1.2568)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/13/2025	SDB3260123314	0	2,800	1.5067	4,309.34	4,218.63	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0586)	0.0000	1	(0.5769)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	1,000	1.5067	1,539.05	1,506.65	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0209)	0.0000	1	(0.2060)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	4,200	1.5067	6,464.01	6,327.95	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0879)	0.0000	1	(0.8654)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	8,900	1.5067	13,697.55	13,409.23	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1862)	0.0000	1	(1.8337)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	10,800	1.5067	16,621.74	16,271.87	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2260)	0.0000	1	(2.2252)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	17,500	1.5067	26,933.38	26,366.46	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3662)	0.0000	1	(3.6057)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	3,700	1.5067	5,694.48	5,574.62	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0774)	0.0000	1	(0.7623)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	200	1.5067	307.81	301.33	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	6,700	1.5067	10,311.64	10,094.59	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1402)	0.0000	1	(1.3805)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	8,100	1.5067	12,466.31	12,203.91	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1695)	0.0000	1	(1.6689)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	1,700	1.5067	2,616.39	2,561.31	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0356)	0.0000	1	(0.3503)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	400	1.5067	615.62	602.66	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0084)	0.0000	1	(0.0824)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	300	1.5067	461.71	452.00	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	800	1.5067	1,231.24	1,205.32	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	600	1.5067	923.43	903.99	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	200	1.5067	307.81	301.33	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	10,600	1.5067	16,313.93	15,970.54	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2218)	0.0000	1	(2.1840)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	600	1.5067	923.43	903.99	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	20,800	1.5067	32,012.24	31,338.42	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4353)	0.0000	1	(4.2856)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	8,700	1.5067	13,389.74	13,107.90	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1821)	0.0000	1	(1.7925)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	9,900	1.5067	15,236.60	14,915.88	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2072)	0.0000	1	(2.0398)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	1,800	1.5067	2,770.29	2,711.98	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0377)	0.0000	1	(0.3709)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	3,700	1.5067	5,694.48	5,574.62	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0774)	0.0000	1	(0.7623)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	8,900	1.5067	13,697.55	13,409.23	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1862)	0.0000	1	(1.8337)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	24,300	1.5067	37,398.92	36,611.72	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5085)	0.0000	1	(5.0068)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	25,800	1.5067	39,707.49	38,871.70	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5399)	0.0000	1	(5.3158)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	300	1.5067	461.71	452.00	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	24,300	1.5067	37,398.92	36,611.72	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5085)	0.0000	1	(5.0068)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	9,500	1.5067	14,620.98	14,313.22	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1988)	0.0000	1	(1.9574)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	3,000	1.5067	4,617.15	4,519.97	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0628)	0.0000	1	(0.6181)	02/07/2025
600380.SH	01/13/2025	SDB3260123314	0	9,600	1.5067	14,774.88	14,463.89	0.0000	4.3300	50.00	0.00	(1.7771)	(0.2009)	0.0000	1	(1.9780)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	2,800	1.5185	4,333.29	4,251.68	0.0000	4.3300	50.00	0.00	(1.5636)	(0.1772)	0.0000	3	(1.7408)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	13,400	1.5185	20,688.74	20,347.31	0.0000	4.3300	50.00	0.00	(7.4652)	(0.8478)	0.0000	3	(8.3130)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	54,200	1.5185	82,563.62	82,300.32	0.0000	4.3300	50.00	0.00	(29.7917)	(3.4292)	0.0000	3	(33.2209)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	26,400	1.5185	40,206.12	40,087.24	0.0000	4.3300	50.00	0.00	(14.5077)	(1.6703)	0.0000	3	(16.1780)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	22,800	1.5185	34,681.95	34,620.80	0.0000	4.3300	50.00	0.00	(12.5144)	(1.4425)	0.0000	3	(13.9569)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	63,200	1.5185	96,300.12	95,966.42	0.0000	4.3300	50.00	0.00	(34.7483)	(3.9986)	0.0000	3	(38.7469)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	4,300	1.5185	6,617.91	6,529.36	0.0000	4.3300	50.00	0.00	(2.3880)	(0.2721)	0.0000	3	(2.6600)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	6,000	1.5185	9,234.30	9,110.74	0.0000	4.3300	50.00	0.00	(3.3320)	(0.3796)	0.0000	3	(3.7117)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	3,600	1.5185	5,540.58	5,466.44	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2278)	0.0000	3	(2.2270)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	5,500	1.5185	8,464.77	8,351.51	0.0000	4.3300	50.00	0.00	(3.0544)	(0.3480)	0.0000	3	(3.4024)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	600	1.5185	923.43	911.07	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0380)	0.0000	3	(0.3712)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	800	1.5185	1,231.24	1,214.76	0.0000	4.3300	50.00	0.00	(0.4443)	(0.0506)	0.0000	3	(0.4949)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	11,400	1.5185	17,545.17	17,310.40	0.0000	4.3300	50.00	0.00	(6.3309)	(0.7213)	0.0000	3	(7.0521)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	26,300	1.5185	40,477.01	39,935.39	0.0000	4.3300	50.00	0.00	(14.6055)	(1.6640)	0.0000	3	(16.2694)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	5,900	1.5185	9,080.40	8,958.89	0.0000	4.3300	50.00	0.00	(3.2765)	(0.3733)	0.0000	3	(3.6498)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	19,100	1.5185	29,395.85	29,002.51	0.0000	4.3300	50.00	0.00	(10.6070)	(1.2084)	0.0000	3	(11.8154)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	20,400	1.5185	31,396.62	30,976.50	0.0000	4.3300	50.00	0.00	(11.3289)	(1.2907)	0.0000	3	(12.6196)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	3,400	1.5185	5,232.77	5,162.75	0.0000	4.3300	50.00	0.00	(1.8882)	(0.2151)	0.0000	3	(2.1033)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	5,900	1.5185	9,080.40	8,958.89	0.0000	4.3300	50.00	0.00	(3.2765)	(0.3733)	0.0000	3	(3.6498)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	24,600	1.5185	37,860.63	37,354.02	0.0000	4.3300	50.00	0.00	(13.6614)	(1.5564)	0.0000	3	(15.2178)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	17,400	1.5185	26,779.47	26,421.13	0.0000	4.3300	50.00	0.00	(9.6629)	(1.1009)	0.0000	3	(10.7638)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	7,800	1.5185	12,004.59	11,843.96	0.0000	4.3300	50.00	0.00	(4.3317)	(0.4935)	0.0000	3	(4.8252)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/10/2025	SDB3260123314	0	7,000	1.5185	10,773.35	10,629.19	0.0000	4.3300	50.00	0.00	(3.8874)	(0.4429)	0.0000	3	(4.3303)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	1,300	1.5185	2,000.77	1,973.99	0.0000	4.3300	50.00	0.00	(0.7219)	(0.0822)	0.0000	3	(0.8042)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	6,500	1.5185	10,003.83	9,869.96	0.0000	4.3300	50.00	0.00	(3.6097)	(0.4112)	0.0000	3	(4.0210)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	24,200	1.5185	37,245.01	36,746.64	0.0000	4.3300	50.00	0.00	(13.4392)	(1.5311)	0.0000	3	(14.9704)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	2,900	1.5185	4,463.24	4,403.52	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1835)	0.0000	3	(1.7940)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	6,100	1.5185	9,388.20	9,262.58	0.0000	4.3300	50.00	0.00	(3.3876)	(0.3859)	0.0000	3	(3.7735)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	2,800	1.5185	4,309.34	4,251.68	0.0000	4.3300	50.00	0.00	(1.5550)	(0.1772)	0.0000	3	(1.7321)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	1,000	1.5185	1,539.05	1,518.46	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0633)	0.0000	3	(0.6186)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	4,200	1.5185	6,464.01	6,377.52	0.0000	4.3300	50.00	0.00	(2.3324)	(0.2657)	0.0000	3	(2.5982)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	8,900	1.5185	13,697.55	13,514.26	0.0000	4.3300	50.00	0.00	(4.9425)	(0.5631)	0.0000	3	(5.5056)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	10,800	1.5185	16,621.74	16,399.32	0.0000	4.3300	50.00	0.00	(5.9977)	(0.6833)	0.0000	3	(6.6810)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	17,500	1.5185	26,933.38	26,572.98	0.0000	4.3300	50.00	0.00	(9.7185)	(1.1072)	0.0000	3	(10.8257)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	3,700	1.5185	5,694.48	5,618.29	0.0000	4.3300	50.00	0.00	(2.0548)	(0.2341)	0.0000	3	(2.2889)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	200	1.5185	307.81	303.69	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0127)	0.0000	3	(0.1237)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	6,700	1.5185	10,311.64	10,173.66	0.0000	4.3300	50.00	0.00	(3.7208)	(0.4239)	0.0000	3	(4.1447)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	8,100	1.5185	12,466.31	12,299.49	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5125)	0.0000	3	(5.0107)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	1,700	1.5185	2,616.39	2,581.38	0.0000	4.3300	50.00	0.00	(0.9441)	(0.1076)	0.0000	3	(1.0516)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	400	1.5185	615.62	607.38	0.0000	4.3300	50.00	0.00	(0.2221)	(0.0253)	0.0000	3	(0.2474)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	300	1.5185	461.71	455.54	0.0000	4.3300	50.00	0.00	(0.1666)	(0.0190)	0.0000	3	(0.1856)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	800	1.5185	1,231.24	1,214.76	0.0000	4.3300	50.00	0.00	(0.4443)	(0.0506)	0.0000	3	(0.4949)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	600	1.5185	923.43	911.07	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0380)	0.0000	3	(0.3712)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	200	1.5185	307.81	303.69	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0127)	0.0000	3	(0.1237)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	10,600	1.5185	16,313.93	16,095.63	0.0000	4.3300	50.00	0.00	(5.8866)	(0.6707)	0.0000	3	(6.5573)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	600	1.5185	923.43	911.07	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0380)	0.0000	3	(0.3712)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	20,800	1.5185	32,012.24	31,583.88	0.0000	4.3300	50.00	0.00	(11.5511)	(1.3160)	0.0000	3	(12.8671)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	8,700	1.5185	13,389.74	13,210.57	0.0000	4.3300	50.00	0.00	(4.8315)	(0.5504)	0.0000	3	(5.3819)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	9,900	1.5185	15,236.60	15,032.71	0.0000	4.3300	50.00	0.00	(5.4979)	(0.6264)	0.0000	3	(6.1242)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	1,800	1.5185	2,770.29	2,733.22	0.0000	4.3300	50.00	0.00	(0.9996)	(0.1139)	0.0000	3	(1.1135)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	3,700	1.5185	5,694.48	5,618.29	0.0000	4.3300	50.00	0.00	(2.0548)	(0.2341)	0.0000	3	(2.2889)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	8,900	1.5185	13,697.55	13,514.26	0.0000	4.3300	50.00	0.00	(4.9425)	(0.5631)	0.0000	3	(5.5056)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	24,300	1.5185	37,398.92	36,898.48	0.0000	4.3300	50.00	0.00	(13.4948)	(1.5374)	0.0000	3	(15.0322)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	25,800	1.5185	39,707.49	39,176.16	0.0000	4.3300	50.00	0.00	(14.3278)	(1.6323)	0.0000	3	(15.9601)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	300	1.5185	461.71	455.54	0.0000	4.3300	50.00	0.00	(0.1666)	(0.0190)	0.0000	3	(0.1856)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	24,300	1.5185	37,398.92	36,898.48	0.0000	4.3300	50.00	0.00	(13.4948)	(1.5374)	0.0000	3	(15.0322)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	9,500	1.5185	14,620.98	14,425.33	0.0000	4.3300	50.00	0.00	(5.2757)	(0.6011)	0.0000	3	(5.8768)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	3,000	1.5185	4,617.15	4,555.37	0.0000	4.3300	50.00	0.00	(1.6660)	(0.1898)	0.0000	3	(1.8558)	02/07/2025
600380.SH	01/10/2025	SDB3260123314	0	9,600	1.5185	14,774.88	14,577.18	0.0000	4.3300	50.00	0.00	(5.3313)	(0.6074)	0.0000	3	(5.9387)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	2,800	1.5468	4,333.29	4,331.11	0.0000	4.3300	50.00	0.00	(0.5212)	(0.0602)	0.0000	1	(0.5814)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	13,400	1.5468	20,688.74	20,727.47	0.0000	4.3300	50.00	0.00	(2.4884)	(0.2879)	0.0000	1	(2.7763)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	54,200	1.5468	82,563.62	83,837.97	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1644)	0.0000	1	(11.0950)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	26,400	1.5468	40,206.12	40,836.21	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5672)	0.0000	1	(5.4031)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	22,800	1.5468	34,681.95	35,267.63	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4996)	0.0000	1	(4.6613)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	63,200	1.5468	96,300.12	97,759.40	0.0000	4.3300	50.00	0.00	(11.5828)	(1.3578)	0.0000	1	(12.9405)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	4,300	1.5468	6,617.91	6,651.35	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0924)	0.0000	1	(0.8884)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	6,000	1.5468	9,234.30	9,280.96	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1289)	0.0000	1	(1.2396)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	3,600	1.5468	5,540.58	5,568.57	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0773)	0.0000	1	(0.7437)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	5,500	1.5468	8,464.77	8,507.54	0.0000	4.3300	50.00	0.00	(0.1081)	(0.1182)	0.0000	1	(1.1363)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	600	1.5468	923.43	928.10	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0129)	0.0000	1	(0.1240)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	800	1.5468	1,231.24	1,237.46	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0172)	0.0000	1	(0.1653)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	11,400	1.5468	17,545.17	17,633.82	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2449)	0.0000	1	(2.3552)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	26,300	1.5468	40,477.01	40,681.52	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5650)	0.0000	1	(5.4335)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	5,900	1.5468	9,080.40	9,126.27	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1268)	0.0000	1	(1.2189)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	19,100	1.5468	29,395.85	29,544.38	0.0000	4.3300	50.00	0.00	(3.5357)	(0.4103)	0.0000	1	(3.9460)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/09/2025	SDB3260123314	0	20,400	1.5468	31,396.62	31,555.25	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4383)	0.0000	1	(4.2146)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	3,400	1.5468	5,232.77	5,259.21	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0730)	0.0000	1	(0.7024)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	5,900	1.5468	9,080.40	9,126.27	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1268)	0.0000	1	(1.2189)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	24,600	1.5468	37,860.63	38,051.92	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5285)	0.0000	1	(5.0823)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	17,400	1.5468	26,779.47	26,914.77	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3738)	0.0000	1	(3.5948)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	7,800	1.5468	12,004.59	12,065.24	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1676)	0.0000	1	(1.6115)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	7,000	1.5468	10,773.35	10,827.78	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1504)	0.0000	1	(1.4462)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	1,300	1.5468	2,000.77	2,010.87	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0279)	0.0000	1	(0.2686)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	6,500	1.5468	10,003.83	10,054.37	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1396)	0.0000	1	(1.3429)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	24,200	1.5468	37,245.01	37,433.19	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5199)	0.0000	1	(4.9997)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	2,900	1.5468	4,463.24	4,485.80	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0623)	0.0000	1	(0.5991)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	6,100	1.5468	9,388.20	9,435.64	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1311)	0.0000	1	(1.2602)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	2,800	1.5468	4,309.34	4,331.11	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0602)	0.0000	1	(0.5785)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	1,000	1.5468	1,539.05	1,546.83	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0215)	0.0000	1	(0.2066)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	4,200	1.5468	6,464.01	6,496.67	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0902)	0.0000	1	(0.8677)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	8,900	1.5468	13,697.55	13,766.75	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1912)	0.0000	1	(1.8387)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	10,800	1.5468	16,621.74	16,705.72	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2320)	0.0000	1	(2.2312)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	17,500	1.5468	26,933.38	27,069.46	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3760)	0.0000	1	(3.6155)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	3,700	1.5468	5,694.48	5,723.26	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0795)	0.0000	1	(0.7644)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	200	1.5468	307.81	309.37	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	6,700	1.5468	10,311.64	10,363.73	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1439)	0.0000	1	(1.3842)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	8,100	1.5468	12,466.31	12,529.29	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1740)	0.0000	1	(1.6734)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	1,700	1.5468	2,616.39	2,629.60	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0365)	0.0000	1	(0.3512)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	400	1.5468	615.62	618.73	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0086)	0.0000	1	(0.0826)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	300	1.5468	461.71	464.05	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0064)	0.0000	1	(0.0620)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	800	1.5468	1,231.24	1,237.46	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0172)	0.0000	1	(0.1653)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	600	1.5468	923.43	928.10	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0129)	0.0000	1	(0.1240)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	200	1.5468	307.81	309.37	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	10,600	1.5468	16,313.93	16,396.36	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2277)	0.0000	1	(2.1899)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	600	1.5468	923.43	928.10	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0129)	0.0000	1	(0.1240)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	20,800	1.5468	32,012.24	32,173.98	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4469)	0.0000	1	(4.2972)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	8,700	1.5468	13,389.74	13,457.39	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1869)	0.0000	1	(1.7974)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	9,900	1.5468	15,236.60	15,313.58	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2127)	0.0000	1	(2.0453)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	1,800	1.5468	2,770.29	2,784.29	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0387)	0.0000	1	(0.3719)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	3,700	1.5468	5,694.48	5,723.26	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0795)	0.0000	1	(0.7644)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	8,900	1.5468	13,697.55	13,766.75	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1912)	0.0000	1	(1.8387)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	24,300	1.5468	37,398.92	37,587.87	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5221)	0.0000	1	(5.0203)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	25,800	1.5468	39,707.49	39,908.11	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5543)	0.0000	1	(5.3302)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	300	1.5468	461.71	464.05	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0064)	0.0000	1	(0.0620)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	24,300	1.5468	37,398.92	37,587.87	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5221)	0.0000	1	(5.0203)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	9,500	1.5468	14,620.98	14,694.85	0.0000	4.3300	50.00	0.00	(1.7586)	(0.2041)	0.0000	1	(1.9627)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	3,000	1.5468	4,617.15	4,640.48	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0645)	0.0000	1	(0.6198)	02/07/2025
600380.SH	01/09/2025	SDB3260123314	0	9,600	1.5468	14,774.88	14,849.53	0.0000	4.3300	50.00	0.00	(1.7771)	(0.2062)	0.0000	1	(1.9833)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	54,200	1.5063	82,563.62	81,640.43	0.0000	4.3300	50.00	0.00	(9.9306)	(1.1339)	0.0000	1	(11.0645)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	26,400	1.5063	40,206.12	39,765.82	0.0000	4.3300	50.00	0.00	(4.8359)	(0.5523)	0.0000	1	(5.3882)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	22,800	1.5063	34,681.95	34,343.21	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4770)	0.0000	1	(4.6485)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	63,200	1.5063	96,300.12	95,196.96	0.0000	4.3300	50.00	0.00	(11.5828)	(1.3222)	0.0000	1	(12.9049)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	4,300	1.5063	6,617.91	6,477.01	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0900)	0.0000	1	(0.8859)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	6,000	1.5063	9,234.30	9,037.69	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1255)	0.0000	1	(1.2362)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	3,600	1.5063	5,540.58	5,422.61	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0753)	0.0000	1	(0.7417)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	5,500	1.5063	8,464.77	8,284.55	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1151)	0.0000	1	(1.1332)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	600	1.5063	923.43	903.77	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	800	1.5063	1,231.24	1,205.02	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/08/2025	SDB3260123314	0	11,400	1.5063	17,545.17	17,171.60	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2385)	0.0000	1	(2.3488)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	26,300	1.5063	40,477.01	39,615.19	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5502)	0.0000	1	(5.4187)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	5,900	1.5063	9,080.40	8,887.06	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1234)	0.0000	1	(1.2156)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	19,100	1.5063	29,395.85	28,769.97	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3996)	0.0000	1	(3.9353)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	20,400	1.5063	31,396.62	30,728.13	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4268)	0.0000	1	(4.2031)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	3,400	1.5063	5,232.77	5,121.36	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0711)	0.0000	1	(0.7005)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	5,900	1.5063	9,080.40	8,887.06	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1234)	0.0000	1	(1.2156)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	24,600	1.5063	37,860.63	37,054.51	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5146)	0.0000	1	(5.0684)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	17,400	1.5063	26,779.47	26,209.29	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3640)	0.0000	1	(3.5850)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	7,800	1.5063	12,004.59	11,748.99	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1632)	0.0000	1	(1.6071)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	7,000	1.5063	10,773.35	10,543.97	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1464)	0.0000	1	(1.4422)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	1,300	1.5063	2,000.77	1,958.17	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0272)	0.0000	1	(0.2678)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	6,500	1.5063	10,003.83	9,790.83	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1360)	0.0000	1	(1.3392)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	24,200	1.5063	37,245.01	36,452.00	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5063)	0.0000	1	(4.9860)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	2,900	1.5063	4,463.24	4,368.21	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0607)	0.0000	1	(0.5975)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	6,100	1.5063	9,388.20	9,188.31	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1276)	0.0000	1	(1.2568)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	2,800	1.5063	4,309.34	4,217.59	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0586)	0.0000	1	(0.5769)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	1,000	1.5063	1,539.05	1,506.28	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0209)	0.0000	1	(0.2060)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	4,200	1.5063	6,464.01	6,326.38	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0879)	0.0000	1	(0.8653)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	8,900	1.5063	13,697.55	13,405.90	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1862)	0.0000	1	(1.8337)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	10,800	1.5063	16,621.74	16,267.83	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2259)	0.0000	1	(2.2252)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	17,500	1.5063	26,933.38	26,359.92	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3661)	0.0000	1	(3.6056)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	3,700	1.5063	5,694.48	5,573.24	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0774)	0.0000	1	(0.7623)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	200	1.5063	307.81	301.26	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	6,700	1.5063	10,311.64	10,092.08	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1402)	0.0000	1	(1.3804)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	8,100	1.5063	12,466.31	12,200.88	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1695)	0.0000	1	(1.6689)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	1,700	1.5063	2,616.39	2,560.68	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0356)	0.0000	1	(0.3503)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	400	1.5063	615.62	602.51	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0084)	0.0000	1	(0.0824)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	300	1.5063	461.71	451.88	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	800	1.5063	1,231.24	1,205.02	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	600	1.5063	923.43	903.77	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	200	1.5063	307.81	301.26	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	10,600	1.5063	16,313.93	15,966.58	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2218)	0.0000	1	(2.1840)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	600	1.5063	923.43	903.77	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0126)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	20,800	1.5063	32,012.24	31,330.64	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4351)	0.0000	1	(4.2855)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	8,700	1.5063	13,389.74	13,104.64	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1820)	0.0000	1	(1.7925)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	9,900	1.5063	15,236.60	14,912.18	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2071)	0.0000	1	(2.0397)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	1,800	1.5063	2,770.29	2,711.31	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0377)	0.0000	1	(0.3709)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	3,700	1.5063	5,694.48	5,573.24	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0774)	0.0000	1	(0.7623)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	8,900	1.5063	13,697.55	13,405.90	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1862)	0.0000	1	(1.8337)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	24,300	1.5063	37,398.92	36,602.63	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5084)	0.0000	1	(5.0066)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	25,800	1.5063	39,707.49	38,862.05	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5398)	0.0000	1	(5.3157)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	300	1.5063	461.71	451.88	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	24,300	1.5063	37,398.92	36,602.63	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5084)	0.0000	1	(5.0066)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	9,500	1.5063	14,620.98	14,309.67	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1987)	0.0000	1	(1.9573)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	3,000	1.5063	4,617.15	4,518.84	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0628)	0.0000	1	(0.6181)	02/07/2025
600380.SH	01/08/2025	SDB3260123314	0	9,600	1.5063	14,774.88	14,460.30	0.0000	4.3300	50.00	0.00	(1.7771)	(0.2008)	0.0000	1	(1.9779)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	22,800	1.5017	34,681.95	34,239.33	0.0000	4.3300	50.00	0.00	(4.1715)	(0.4755)	0.0000	1	(4.6470)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	63,200	1.5017	96,300.12	94,909.02	0.0000	4.3300	50.00	0.00	(11.5828)	(1.3182)	0.0000	1	(12.9009)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	4,300	1.5017	6,617.91	6,457.42	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0897)	0.0000	1	(0.8857)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	6,000	1.5017	9,234.30	9,010.35	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1251)	0.0000	1	(1.2358)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	3,600	1.5017	5,540.58	5,406.21	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0751)	0.0000	1	(0.7415)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	5,500	1.5017	8,464.77	8,259.49	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1147)	0.0000	1	(1.1328)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/07/2025	SDB3260123314	0	600	1.5017	923.43	901.03	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0125)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	800	1.5017	1,231.24	1,201.38	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	11,400	1.5017	17,545.17	17,119.67	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2378)	0.0000	1	(2.3481)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	26,300	1.5017	40,477.01	39,495.37	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5485)	0.0000	1	(5.4170)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	5,900	1.5017	9,080.40	8,860.18	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1231)	0.0000	1	(1.2152)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	19,100	1.5017	29,395.85	28,682.95	0.0000	4.3300	50.00	0.00	(3.5357)	(0.3984)	0.0000	1	(3.9340)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	20,400	1.5017	31,396.62	30,635.19	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4255)	0.0000	1	(4.2018)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	3,400	1.5017	5,232.77	5,105.86	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0709)	0.0000	1	(0.7003)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	5,900	1.5017	9,080.40	8,860.18	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1231)	0.0000	1	(1.2152)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	24,600	1.5017	37,860.63	36,942.43	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5131)	0.0000	1	(5.0669)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	17,400	1.5017	26,779.47	26,130.01	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3629)	0.0000	1	(3.5839)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	7,800	1.5017	12,004.59	11,713.45	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1627)	0.0000	1	(1.6066)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	7,000	1.5017	10,773.35	10,512.08	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1460)	0.0000	1	(1.4418)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	1,300	1.5017	2,000.77	1,952.24	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0271)	0.0000	1	(0.2678)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	6,500	1.5017	10,003.83	9,761.21	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1356)	0.0000	1	(1.3388)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	24,200	1.5017	37,245.01	36,341.75	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5047)	0.0000	1	(4.9845)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	2,900	1.5017	4,463.24	4,355.00	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0605)	0.0000	1	(0.5973)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	6,100	1.5017	9,388.20	9,160.52	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1272)	0.0000	1	(1.2564)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	2,800	1.5017	4,309.34	4,204.83	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0584)	0.0000	1	(0.5767)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	1,000	1.5017	1,539.05	1,501.72	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0209)	0.0000	1	(0.2060)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	4,200	1.5017	6,464.01	6,307.24	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0876)	0.0000	1	(0.8651)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	8,900	1.5017	13,697.55	13,365.35	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1856)	0.0000	1	(1.8331)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	10,800	1.5017	16,621.74	16,218.63	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2253)	0.0000	1	(2.2245)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	17,500	1.5017	26,933.38	26,280.19	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3650)	0.0000	1	(3.6045)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	3,700	1.5017	5,694.48	5,556.38	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0772)	0.0000	1	(0.7621)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	200	1.5017	307.81	300.35	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	6,700	1.5017	10,311.64	10,061.56	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1397)	0.0000	1	(1.3800)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	8,100	1.5017	12,466.31	12,163.97	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1689)	0.0000	1	(1.6684)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	1,700	1.5017	2,616.39	2,552.93	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0355)	0.0000	1	(0.3502)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	400	1.5017	615.62	600.69	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0083)	0.0000	1	(0.0824)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	300	1.5017	461.71	450.52	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	800	1.5017	1,231.24	1,201.38	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0167)	0.0000	1	(0.1648)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	600	1.5017	923.43	901.03	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0125)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	200	1.5017	307.81	300.35	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	10,600	1.5017	16,313.93	15,918.28	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2211)	0.0000	1	(2.1833)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	600	1.5017	923.43	901.03	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0125)	0.0000	1	(0.1236)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	20,800	1.5017	32,012.24	31,235.88	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4338)	0.0000	1	(4.2842)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	8,700	1.5017	13,389.74	13,065.01	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1815)	0.0000	1	(1.7919)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	9,900	1.5017	15,236.60	14,867.08	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2065)	0.0000	1	(2.0391)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	1,800	1.5017	2,770.29	2,703.11	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0375)	0.0000	1	(0.3707)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	3,700	1.5017	5,694.48	5,556.38	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0772)	0.0000	1	(0.7621)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	8,900	1.5017	13,697.55	13,365.35	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1856)	0.0000	1	(1.8331)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	24,300	1.5017	37,398.92	36,491.92	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5068)	0.0000	1	(5.0051)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	25,800	1.5017	39,707.49	38,744.50	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5381)	0.0000	1	(5.3140)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	300	1.5017	461.71	450.52	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0063)	0.0000	1	(0.0618)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	24,300	1.5017	37,398.92	36,491.92	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5068)	0.0000	1	(5.0051)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	9,500	1.5017	14,620.98	14,266.39	0.0000	4.3300	50.00	0.00	(1.7586)	(0.1981)	0.0000	1	(1.9567)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	3,000	1.5017	4,617.15	4,505.18	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0626)	0.0000	1	(0.6179)	02/07/2025
600380.SH	01/07/2025	SDB3260123314	0	9,600	1.5017	14,774.88	14,416.56	0.0000	4.3300	50.00	0.00	(1.7771)	(0.2002)	0.0000	1	(1.9773)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	4,300	1.5391	6,617.91	6,617.91	0.0000	4.3300	50.00	0.00	(0.7960)	(0.0919)	0.0000	1	(0.8879)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	6,000	1.5391	9,234.30	9,234.30	0.0000	4.3300	50.00	0.00	(1.1107)	(0.1283)	0.0000	1	(1.2389)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	3,600	1.5391	5,540.58	5,540.58	0.0000	4.3300	50.00	0.00	(0.6664)	(0.0770)	0.0000	1	(0.7434)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	5,500	1.5391	8,464.77	8,464.77	0.0000	4.3300	50.00	0.00	(1.0181)	(0.1176)	0.0000	1	(1.1357)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600380.SH	01/06/2025	SDB3260123314	0	600	1.5391	923.43	923.43	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0128)	0.0000	1	(0.1239)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	800	1.5391	1,231.24	1,231.24	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0171)	0.0000	1	(0.1652)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	11,400	1.5391	17,545.17	17,545.17	0.0000	4.3300	50.00	0.00	(2.1103)	(0.2437)	0.0000	1	(2.3540)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	26,300	1.5391	40,477.01	40,477.01	0.0000	4.3300	50.00	0.00	(4.8685)	(0.5622)	0.0000	1	(5.4307)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	5,900	1.5391	9,080.40	9,080.40	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1261)	0.0000	1	(1.2183)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	19,100	1.5391	29,395.85	29,395.85	0.0000	4.3300	50.00	0.00	(3.5357)	(0.4083)	0.0000	1	(3.9439)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	20,400	1.5391	31,396.62	31,396.62	0.0000	4.3300	50.00	0.00	(3.7763)	(0.4361)	0.0000	1	(4.2124)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	3,400	1.5391	5,232.77	5,232.77	0.0000	4.3300	50.00	0.00	(0.6294)	(0.0727)	0.0000	1	(0.7021)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	5,900	1.5391	9,080.40	9,080.40	0.0000	4.3300	50.00	0.00	(1.0922)	(0.1261)	0.0000	1	(1.2183)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	24,600	1.5391	37,860.63	37,860.63	0.0000	4.3300	50.00	0.00	(4.5538)	(0.5258)	0.0000	1	(5.0796)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	17,400	1.5391	26,779.47	26,779.47	0.0000	4.3300	50.00	0.00	(3.2210)	(0.3719)	0.0000	1	(3.5929)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	7,800	1.5391	12,004.59	12,004.59	0.0000	4.3300	50.00	0.00	(1.4439)	(0.1667)	0.0000	1	(1.6106)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	7,000	1.5391	10,773.35	10,773.35	0.0000	4.3300	50.00	0.00	(1.2958)	(0.1496)	0.0000	1	(1.4454)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	1,300	1.5391	2,000.77	2,000.77	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0278)	0.0000	1	(0.2684)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	6,500	1.5391	10,003.83	10,003.83	0.0000	4.3300	50.00	0.00	(1.2032)	(0.1389)	0.0000	1	(1.3422)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	24,200	1.5391	37,245.01	37,245.01	0.0000	4.3300	50.00	0.00	(4.4797)	(0.5173)	0.0000	1	(4.9970)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	2,900	1.5391	4,463.24	4,463.24	0.0000	4.3300	50.00	0.00	(0.5368)	(0.0620)	0.0000	1	(0.5988)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	6,100	1.5391	9,388.20	9,388.20	0.0000	4.3300	50.00	0.00	(1.1292)	(0.1304)	0.0000	1	(1.2596)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	2,800	1.5391	4,309.34	4,309.34	0.0000	4.3300	50.00	0.00	(0.5183)	(0.0599)	0.0000	1	(0.5782)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	1,000	1.5391	1,539.05	1,539.05	0.0000	4.3300	50.00	0.00	(0.1851)	(0.0214)	0.0000	1	(0.2065)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	4,200	1.5391	6,464.01	6,464.01	0.0000	4.3300	50.00	0.00	(0.7775)	(0.0898)	0.0000	1	(0.8673)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	8,900	1.5391	13,697.55	13,697.55	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1902)	0.0000	1	(1.8378)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	10,800	1.5391	16,621.74	16,621.74	0.0000	4.3300	50.00	0.00	(1.9992)	(0.2309)	0.0000	1	(2.2301)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	17,500	1.5391	26,933.38	26,933.38	0.0000	4.3300	50.00	0.00	(3.2395)	(0.3741)	0.0000	1	(3.6136)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	3,700	1.5391	5,694.48	5,694.48	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0791)	0.0000	1	(0.7640)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	200	1.5391	307.81	307.81	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	6,700	1.5391	10,311.64	10,311.64	0.0000	4.3300	50.00	0.00	(1.2403)	(0.1432)	0.0000	1	(1.3835)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	8,100	1.5391	12,466.31	12,466.31	0.0000	4.3300	50.00	0.00	(1.4994)	(0.1731)	0.0000	1	(1.6726)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	1,700	1.5391	2,616.39	2,616.39	0.0000	4.3300	50.00	0.00	(0.3147)	(0.0363)	0.0000	1	(0.3510)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	400	1.5391	615.62	615.62	0.0000	4.3300	50.00	0.00	(0.0740)	(0.0086)	0.0000	1	(0.0826)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	300	1.5391	461.71	461.71	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0064)	0.0000	1	(0.0619)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	800	1.5391	1,231.24	1,231.24	0.0000	4.3300	50.00	0.00	(0.1481)	(0.0171)	0.0000	1	(0.1652)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	600	1.5391	923.43	923.43	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0128)	0.0000	1	(0.1239)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	200	1.5391	307.81	307.81	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	10,600	1.5391	16,313.93	16,313.93	0.0000	4.3300	50.00	0.00	(1.9622)	(0.2266)	0.0000	1	(2.1888)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	600	1.5391	923.43	923.43	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0128)	0.0000	1	(0.1239)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	20,800	1.5391	32,012.24	32,012.24	0.0000	4.3300	50.00	0.00	(3.8504)	(0.4446)	0.0000	1	(4.2950)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	8,700	1.5391	13,389.74	13,389.74	0.0000	4.3300	50.00	0.00	(1.6105)	(0.1860)	0.0000	1	(1.7965)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	9,900	1.5391	15,236.60	15,236.60	0.0000	4.3300	50.00	0.00	(1.8326)	(0.2116)	0.0000	1	(2.0442)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	1,800	1.5391	2,770.29	2,770.29	0.0000	4.3300	50.00	0.00	(0.3332)	(0.0385)	0.0000	1	(0.3717)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	3,700	1.5391	5,694.48	5,694.48	0.0000	4.3300	50.00	0.00	(0.6849)	(0.0791)	0.0000	1	(0.7640)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	8,900	1.5391	13,697.55	13,697.55	0.0000	4.3300	50.00	0.00	(1.6475)	(0.1902)	0.0000	1	(1.8378)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	24,300	1.5391	37,398.92	37,398.92	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5194)	0.0000	1	(5.0177)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	25,800	1.5391	39,707.49	39,707.49	0.0000	4.3300	50.00	0.00	(4.7759)	(0.5515)	0.0000	1	(5.3274)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	300	1.5391	461.71	461.71	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0064)	0.0000	1	(0.0619)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	24,300	1.5391	37,398.92	37,398.92	0.0000	4.3300	50.00	0.00	(4.4983)	(0.5194)	0.0000	1	(5.0177)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	9,500	1.5391	14,620.98	14,620.98	0.0000	4.3300	50.00	0.00	(1.7586)	(0.2031)	0.0000	1	(1.9616)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	3,000	1.5391	4,617.15	4,617.15	0.0000	4.3300	50.00	0.00	(0.5553)	(0.0641)	0.0000	1	(0.6195)	02/07/2025
600380.SH	01/06/2025	SDB3260123314	0	9,600	1.5391	14,774.88	14,774.88	0.0000	4.3300	50.00	0.00	(1.7771)	(0.2052)	0.0000	1	(1.9823)	02/07/2025
TOTAL JOINCARE PHARMACEUTICAL GROUP INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,372.9510)	(155.3298)	0.0000		(1,528.2808)	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600872.SH	01/17/2025	SDB3260123495	0	700	2.9578	2,002.01	2,070.47	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0288)	0.0000	1	(0.2696)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/17/2025	SDB3260123495	0	300	2.9578	860.92	887.34	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0123)	0.0000	1	(0.1159)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	900	2.9578	2,701.24	2,662.03	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0370)	0.0000	1	(0.3619)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	700	2.9578	2,119.99	2,070.47	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0288)	0.0000	1	(0.2837)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	100	2.9578	300.71	295.78	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	2,700	2.9578	8,119.14	7,986.09	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1109)	0.0000	1	(1.0875)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	2,500	2.9578	7,517.72	7,394.53	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1027)	0.0000	1	(1.0069)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	300	2.9578	902.13	887.34	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0123)	0.0000	1	(0.1208)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	400	2.9578	1,202.84	1,183.12	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0164)	0.0000	1	(0.1611)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	3,700	2.9578	11,126.23	10,943.90	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1520)	0.0000	1	(1.4902)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,900	2.9578	5,713.47	5,619.84	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0781)	0.0000	1	(0.7653)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	300	2.9578	902.13	887.34	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0123)	0.0000	1	(0.1208)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	800	2.9578	2,405.67	2,366.25	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0329)	0.0000	1	(0.3222)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	8,800	2.9578	26,462.37	26,028.74	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3615)	0.0000	1	(3.5443)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	300	2.9578	902.13	887.34	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0123)	0.0000	1	(0.1208)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,000	2.9578	3,007.09	2,957.81	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0411)	0.0000	1	(0.4028)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	2,800	2.9578	8,419.85	8,281.87	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1150)	0.0000	1	(1.1277)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	600	2.9578	1,804.25	1,774.69	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0246)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,300	2.9578	3,909.21	3,845.15	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0534)	0.0000	1	(0.5236)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	5,800	2.9578	17,441.11	17,155.30	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2383)	0.0000	1	(2.3360)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,200	2.9578	3,608.51	3,549.37	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0493)	0.0000	1	(0.4833)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	2,000	2.9578	6,014.18	5,915.62	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0822)	0.0000	1	(0.8055)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	700	2.9578	2,104.96	2,070.47	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0288)	0.0000	1	(0.2819)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	2,600	2.9578	7,818.43	7,690.31	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1068)	0.0000	1	(1.0472)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,400	2.9578	4,209.92	4,140.94	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0575)	0.0000	1	(0.5639)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	600	2.9578	1,804.25	1,774.69	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0246)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	900	2.9578	2,706.38	2,662.03	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0370)	0.0000	1	(0.3625)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	1,000	2.9578	3,007.09	2,957.81	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0411)	0.0000	1	(0.4028)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	600	2.9578	1,804.25	1,774.69	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0246)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	3,500	2.9578	10,524.81	10,352.34	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1438)	0.0000	1	(1.4097)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	100	2.9578	300.71	295.78	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/17/2025	SDB3260123495	0	3,000	2.9578	9,021.26	8,873.43	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1232)	0.0000	1	(1.2083)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	700	2.8937	2,002.01	2,025.59	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0281)	0.0000	1	(0.2689)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	300	2.8937	860.92	868.11	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0121)	0.0000	1	(0.1156)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	900	2.8937	2,701.24	2,604.33	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0362)	0.0000	1	(0.3611)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	700	2.8937	2,119.99	2,025.59	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0281)	0.0000	1	(0.2831)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	100	2.8937	300.71	289.37	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	2,700	2.8937	8,119.14	7,813.00	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1085)	0.0000	1	(1.0851)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	2,500	2.8937	7,517.72	7,234.26	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1005)	0.0000	1	(1.0047)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	300	2.8937	902.13	868.11	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	400	2.8937	1,202.84	1,157.48	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0161)	0.0000	1	(0.1608)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	3,700	2.8937	11,126.23	10,706.70	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1487)	0.0000	1	(1.4869)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,900	2.8937	5,713.47	5,498.04	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0764)	0.0000	1	(0.7636)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	300	2.8937	902.13	868.11	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	800	2.8937	2,405.67	2,314.96	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0322)	0.0000	1	(0.3215)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	8,800	2.8937	26,462.37	25,464.59	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3537)	0.0000	1	(3.5365)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	300	2.8937	902.13	868.11	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,000	2.8937	3,007.09	2,893.70	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0402)	0.0000	1	(0.4019)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	2,800	2.8937	8,419.85	8,102.37	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1125)	0.0000	1	(1.1253)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	600	2.8937	1,804.25	1,736.22	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0241)	0.0000	1	(0.2411)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,300	2.8937	3,909.21	3,761.81	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0522)	0.0000	1	(0.5224)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	5,800	2.8937	17,441.11	16,783.48	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2331)	0.0000	1	(2.3309)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,200	2.8937	3,608.51	3,472.44	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0482)	0.0000	1	(0.4823)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	2,000	2.8937	6,014.18	5,787.41	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0804)	0.0000	1	(0.8038)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/16/2025	SDB3260123495	0	700	2.8937	2,104.96	2,025.59	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0281)	0.0000	1	(0.2813)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	2,600	2.8937	7,818.43	7,523.63	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1045)	0.0000	1	(1.0449)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,400	2.8937	4,209.92	4,051.18	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0563)	0.0000	1	(0.5626)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	600	2.8937	1,804.25	1,736.22	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0241)	0.0000	1	(0.2411)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	900	2.8937	2,706.38	2,604.33	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0362)	0.0000	1	(0.3617)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	1,000	2.8937	3,007.09	2,893.70	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0402)	0.0000	1	(0.4019)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	600	2.8937	1,804.25	1,736.22	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0241)	0.0000	1	(0.2411)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	3,500	2.8937	10,524.81	10,127.96	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1407)	0.0000	1	(1.4066)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	100	2.8937	300.71	289.37	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/16/2025	SDB3260123495	0	3,000	2.8937	9,021.26	8,681.11	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1206)	0.0000	1	(1.2056)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	700	2.9083	2,002.01	2,035.80	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0283)	0.0000	1	(0.2691)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	300	2.9083	860.92	872.49	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0121)	0.0000	1	(0.1157)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	900	2.9083	2,701.24	2,617.46	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0364)	0.0000	1	(0.3613)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	700	2.9083	2,119.99	2,035.80	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0283)	0.0000	1	(0.2833)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	100	2.9083	300.71	290.83	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	2,700	2.9083	8,119.14	7,852.37	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1091)	0.0000	1	(1.0856)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	2,500	2.9083	7,517.72	7,270.71	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1010)	0.0000	1	(1.0052)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	300	2.9083	902.13	872.49	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	400	2.9083	1,202.84	1,163.31	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0162)	0.0000	1	(0.1608)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	3,700	2.9083	11,126.23	10,760.65	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1495)	0.0000	1	(1.4877)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,900	2.9083	5,713.47	5,525.74	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0767)	0.0000	1	(0.7639)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	300	2.9083	902.13	872.49	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	800	2.9083	2,405.67	2,326.63	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0323)	0.0000	1	(0.3217)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	8,800	2.9083	26,462.37	25,592.91	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3555)	0.0000	1	(3.5383)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	300	2.9083	902.13	872.49	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,000	2.9083	3,007.09	2,908.28	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0404)	0.0000	1	(0.4021)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	2,800	2.9083	8,419.85	8,143.20	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1131)	0.0000	1	(1.1258)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	600	2.9083	1,804.25	1,744.97	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,300	2.9083	3,909.21	3,780.77	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0525)	0.0000	1	(0.5227)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	5,800	2.9083	17,441.11	16,868.05	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2343)	0.0000	1	(2.3321)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,200	2.9083	3,608.51	3,489.94	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0485)	0.0000	1	(0.4825)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	2,000	2.9083	6,014.18	5,816.57	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0808)	0.0000	1	(0.8042)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	700	2.9083	2,104.96	2,035.80	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0283)	0.0000	1	(0.2815)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	2,600	2.9083	7,818.43	7,561.54	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1050)	0.0000	1	(1.0454)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,400	2.9083	4,209.92	4,071.60	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0565)	0.0000	1	(0.5629)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	600	2.9083	1,804.25	1,744.97	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	900	2.9083	2,706.38	2,617.46	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0364)	0.0000	1	(0.3619)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	1,000	2.9083	3,007.09	2,908.28	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0404)	0.0000	1	(0.4021)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	600	2.9083	1,804.25	1,744.97	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	3,500	2.9083	10,524.81	10,179.00	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1414)	0.0000	1	(1.4073)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	100	2.9083	300.71	290.83	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/15/2025	SDB3260123495	0	3,000	2.9083	9,021.26	8,724.85	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1212)	0.0000	1	(1.2062)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	700	2.9385	2,002.01	2,056.96	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0286)	0.0000	1	(0.2694)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	300	2.9385	860.92	881.55	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0122)	0.0000	1	(0.1158)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	900	2.9385	2,701.24	2,644.66	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0367)	0.0000	1	(0.3616)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	700	2.9385	2,119.99	2,056.96	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0286)	0.0000	1	(0.2836)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	100	2.9385	300.71	293.85	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	2,700	2.9385	8,119.14	7,933.99	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1102)	0.0000	1	(1.0867)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	2,500	2.9385	7,517.72	7,346.29	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1020)	0.0000	1	(1.0062)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	300	2.9385	902.13	881.55	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0122)	0.0000	1	(0.1207)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	400	2.9385	1,202.84	1,175.41	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0163)	0.0000	1	(0.1610)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	3,700	2.9385	11,126.23	10,872.51	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1510)	0.0000	1	(1.4892)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,900	2.9385	5,713.47	5,583.18	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0775)	0.0000	1	(0.7647)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/14/2025	SDB3260123495	0	300	2.9385	902.13	881.55	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0122)	0.0000	1	(0.1207)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	800	2.9385	2,405.67	2,350.81	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0327)	0.0000	1	(0.3220)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	8,800	2.9385	26,462.37	25,858.94	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3592)	0.0000	1	(3.5420)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	300	2.9385	902.13	881.55	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0122)	0.0000	1	(0.1207)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,000	2.9385	3,007.09	2,938.52	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0408)	0.0000	1	(0.4025)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	2,800	2.9385	8,419.85	8,227.84	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1143)	0.0000	1	(1.1270)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	600	2.9385	1,804.25	1,763.11	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0245)	0.0000	1	(0.2415)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,300	2.9385	3,909.21	3,820.07	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0531)	0.0000	1	(0.5232)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	5,800	2.9385	17,441.11	17,043.39	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2367)	0.0000	1	(2.3345)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,200	2.9385	3,608.51	3,526.22	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0490)	0.0000	1	(0.4830)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	2,000	2.9385	6,014.18	5,877.03	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0816)	0.0000	1	(0.8050)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	700	2.9385	2,104.96	2,056.96	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0286)	0.0000	1	(0.2817)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	2,600	2.9385	7,818.43	7,640.14	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1061)	0.0000	1	(1.0465)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,400	2.9385	4,209.92	4,113.92	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0571)	0.0000	1	(0.5635)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	600	2.9385	1,804.25	1,763.11	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0245)	0.0000	1	(0.2415)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	900	2.9385	2,706.38	2,644.66	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0367)	0.0000	1	(0.3622)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	1,000	2.9385	3,007.09	2,938.52	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0408)	0.0000	1	(0.4025)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	600	2.9385	1,804.25	1,763.11	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0245)	0.0000	1	(0.2415)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	3,500	2.9385	10,524.81	10,284.81	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1428)	0.0000	1	(1.4087)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	100	2.9385	300.71	293.85	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/14/2025	SDB3260123495	0	3,000	2.9385	9,021.26	8,815.55	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1224)	0.0000	1	(1.2075)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	700	2.8663	2,002.01	2,006.42	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0279)	0.0000	1	(0.2687)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	300	2.8663	860.92	859.90	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0119)	0.0000	1	(0.1155)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	900	2.8663	2,701.24	2,579.69	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0358)	0.0000	1	(0.3607)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	700	2.8663	2,119.99	2,006.42	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0279)	0.0000	1	(0.2829)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	100	2.8663	300.71	286.63	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0401)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	2,700	2.8663	8,119.14	7,739.06	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1075)	0.0000	1	(1.0840)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	2,500	2.8663	7,517.72	7,165.80	0.0000	4.3300	50.00	0.00	(0.9042)	(0.0995)	0.0000	1	(1.0037)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	300	2.8663	902.13	859.90	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	400	2.8663	1,202.84	1,146.53	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0159)	0.0000	1	(0.1606)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	3,700	2.8663	11,126.23	10,605.38	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1473)	0.0000	1	(1.4855)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,900	2.8663	5,713.47	5,446.01	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0756)	0.0000	1	(0.7628)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	300	2.8663	902.13	859.90	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	800	2.8663	2,405.67	2,293.06	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0318)	0.0000	1	(0.3212)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	8,800	2.8663	26,462.37	25,223.62	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3503)	0.0000	1	(3.5332)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	300	2.8663	902.13	859.90	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,000	2.8663	3,007.09	2,866.32	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0398)	0.0000	1	(0.4015)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	2,800	2.8663	8,419.85	8,025.70	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1115)	0.0000	1	(1.1242)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	600	2.8663	1,804.25	1,719.79	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0239)	0.0000	1	(0.2409)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,300	2.8663	3,909.21	3,726.22	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0518)	0.0000	1	(0.5219)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	5,800	2.8663	17,441.11	16,624.66	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2309)	0.0000	1	(2.3287)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,200	2.8663	3,608.51	3,439.58	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0478)	0.0000	1	(0.4818)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	2,000	2.8663	6,014.18	5,732.64	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0796)	0.0000	1	(0.8030)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	700	2.8663	2,104.96	2,006.42	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0279)	0.0000	1	(0.2810)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	2,600	2.8663	7,818.43	7,452.43	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1035)	0.0000	1	(1.0439)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,400	2.8663	4,209.92	4,012.85	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0557)	0.0000	1	(0.5621)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	600	2.8663	1,804.25	1,719.79	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0239)	0.0000	1	(0.2409)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	900	2.8663	2,706.38	2,579.69	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0358)	0.0000	1	(0.3613)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	1,000	2.8663	3,007.09	2,866.32	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0398)	0.0000	1	(0.4015)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	600	2.8663	1,804.25	1,719.79	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0239)	0.0000	1	(0.2409)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	3,500	2.8663	10,524.81	10,032.12	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1393)	0.0000	1	(1.4052)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	100	2.8663	300.71	286.63	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0401)	02/07/2025
600872.SH	01/13/2025	SDB3260123495	0	3,000	2.8663	9,021.26	8,598.96	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1194)	0.0000	1	(1.2045)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/10/2025	SDB3260123495	0	700	2.8693	2,002.01	2,008.48	0.0000	4.3300	50.00	0.00	(0.7224)	(0.0837)	0.0000	3	(0.8061)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	300	2.8693	860.92	860.78	0.0000	4.3300	50.00	0.00	(0.3106)	(0.0359)	0.0000	3	(0.3465)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	900	2.8693	2,701.24	2,582.33	0.0000	4.3300	50.00	0.00	(0.9747)	(0.1076)	0.0000	3	(1.0823)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	700	2.8693	2,119.99	2,008.48	0.0000	4.3300	50.00	0.00	(0.7650)	(0.0837)	0.0000	3	(0.8486)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	100	2.8693	300.71	286.93	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0120)	0.0000	3	(0.1205)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	2,700	2.8693	8,119.14	7,746.99	0.0000	4.3300	50.00	0.00	(2.9297)	(0.3228)	0.0000	3	(3.2524)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	2,500	2.8693	7,517.72	7,173.14	0.0000	4.3300	50.00	0.00	(2.7126)	(0.2989)	0.0000	3	(3.0115)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	300	2.8693	902.13	860.78	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0359)	0.0000	3	(0.3614)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	400	2.8693	1,202.84	1,147.70	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0478)	0.0000	3	(0.4818)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	3,700	2.8693	11,126.23	10,616.24	0.0000	4.3300	50.00	0.00	(4.0147)	(0.4423)	0.0000	3	(4.4571)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,900	2.8693	5,713.47	5,451.58	0.0000	4.3300	50.00	0.00	(2.0616)	(0.2271)	0.0000	3	(2.2888)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	300	2.8693	902.13	860.78	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0359)	0.0000	3	(0.3614)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	800	2.8693	2,405.67	2,295.40	0.0000	4.3300	50.00	0.00	(0.8680)	(0.0956)	0.0000	3	(0.9637)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	8,800	2.8693	26,462.37	25,249.44	0.0000	4.3300	50.00	0.00	(9.5485)	(1.0521)	0.0000	3	(10.6006)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	300	2.8693	902.13	860.78	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0359)	0.0000	3	(0.3614)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,000	2.8693	3,007.09	2,869.26	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1196)	0.0000	3	(1.2046)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	2,800	2.8693	8,419.85	8,033.91	0.0000	4.3300	50.00	0.00	(3.0382)	(0.3347)	0.0000	3	(3.3729)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	600	2.8693	1,804.25	1,721.55	0.0000	4.3300	50.00	0.00	(0.6510)	(0.0717)	0.0000	3	(0.7228)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,300	2.8693	3,909.21	3,730.03	0.0000	4.3300	50.00	0.00	(1.4106)	(0.1554)	0.0000	3	(1.5660)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	5,800	2.8693	17,441.11	16,641.68	0.0000	4.3300	50.00	0.00	(6.2933)	(0.6934)	0.0000	3	(6.9867)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,200	2.8693	3,608.51	3,443.11	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1435)	0.0000	3	(1.4455)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	2,000	2.8693	6,014.18	5,738.51	0.0000	4.3300	50.00	0.00	(2.1701)	(0.2391)	0.0000	3	(2.4092)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	700	2.8693	2,104.96	2,008.48	0.0000	4.3300	50.00	0.00	(0.7595)	(0.0837)	0.0000	3	(0.8432)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	2,600	2.8693	7,818.43	7,460.06	0.0000	4.3300	50.00	0.00	(2.8211)	(0.3108)	0.0000	3	(3.1320)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,400	2.8693	4,209.92	4,016.96	0.0000	4.3300	50.00	0.00	(1.5191)	(0.1674)	0.0000	3	(1.6865)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	600	2.8693	1,804.25	1,721.55	0.0000	4.3300	50.00	0.00	(0.6510)	(0.0717)	0.0000	3	(0.7228)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	900	2.8693	2,706.38	2,582.33	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1076)	0.0000	3	(1.0841)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	1,000	2.8693	3,007.09	2,869.26	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1196)	0.0000	3	(1.2046)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	600	2.8693	1,804.25	1,721.55	0.0000	4.3300	50.00	0.00	(0.6510)	(0.0717)	0.0000	3	(0.7228)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	3,500	2.8693	10,524.81	10,042.39	0.0000	4.3300	50.00	0.00	(3.7977)	(0.4184)	0.0000	3	(4.2161)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	100	2.8693	300.71	286.93	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0120)	0.0000	3	(0.1205)	02/07/2025
600872.SH	01/10/2025	SDB3260123495	0	3,000	2.8693	9,021.26	8,607.76	0.0000	4.3300	50.00	0.00	(3.2552)	(0.3587)	0.0000	3	(3.6138)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	700	2.8449	2,002.01	1,991.44	0.0000	4.3300	50.00	0.00	(0.2408)	(0.0277)	0.0000	1	(0.2685)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	300	2.8449	860.92	853.47	0.0000	4.3300	50.00	0.00	(0.1035)	(0.0119)	0.0000	1	(0.1154)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	900	2.8449	2,701.24	2,560.42	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0356)	0.0000	1	(0.3605)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	700	2.8449	2,119.99	1,991.44	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0277)	0.0000	1	(0.2826)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	100	2.8449	300.71	284.49	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0401)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	2,700	2.8449	8,119.14	7,681.26	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1067)	0.0000	1	(1.0832)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	2,500	2.8449	7,517.72	7,112.28	0.0000	4.3300	50.00	0.00	(0.9042)	(0.0988)	0.0000	1	(1.0030)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	300	2.8449	902.13	853.47	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	400	2.8449	1,202.84	1,137.96	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0158)	0.0000	1	(0.1605)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	3,700	2.8449	11,126.23	10,526.17	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1462)	0.0000	1	(1.4844)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,900	2.8449	5,713.47	5,405.33	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0751)	0.0000	1	(0.7623)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	300	2.8449	902.13	853.47	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	800	2.8449	2,405.67	2,275.93	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0316)	0.0000	1	(0.3210)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	8,800	2.8449	26,462.37	25,035.21	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3477)	0.0000	1	(3.5305)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	300	2.8449	902.13	853.47	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0119)	0.0000	1	(0.1204)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,000	2.8449	3,007.09	2,844.91	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0395)	0.0000	1	(0.4012)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	2,800	2.8449	8,419.85	7,965.75	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1106)	0.0000	1	(1.1234)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	600	2.8449	1,804.25	1,706.95	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0237)	0.0000	1	(0.2407)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,300	2.8449	3,909.21	3,698.38	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0514)	0.0000	1	(0.5216)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	5,800	2.8449	17,441.11	16,500.48	0.0000	4.3300	50.00	0.00	(2.2978)	(0.2292)	0.0000	1	(2.3270)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,200	2.8449	3,608.51	3,413.89	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0474)	0.0000	1	(0.4814)	02/07/2025

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066831553 (Cont.)																	
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Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/09/2025	SDB3260123495	0	2,000	2.8449	6,014.18	5,689.82	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0790)	0.0000	1	(0.8024)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	700	2.8449	2,104.96	1,991.44	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0277)	0.0000	1	(0.2808)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	2,600	2.8449	7,818.43	7,396.77	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1027)	0.0000	1	(1.0431)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,400	2.8449	4,209.92	3,982.87	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0553)	0.0000	1	(0.5617)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	600	2.8449	1,804.25	1,706.95	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0237)	0.0000	1	(0.2407)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	900	2.8449	2,706.38	2,560.42	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0356)	0.0000	1	(0.3611)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	1,000	2.8449	3,007.09	2,844.91	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0395)	0.0000	1	(0.4012)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	600	2.8449	1,804.25	1,706.95	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0237)	0.0000	1	(0.2407)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	3,500	2.8449	10,524.81	9,957.18	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1383)	0.0000	1	(1.4042)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	100	2.8449	300.71	284.49	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0401)	02/07/2025
600872.SH	01/09/2025	SDB3260123495	0	3,000	2.8449	9,021.26	8,534.73	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1185)	0.0000	1	(1.2036)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	900	2.8981	2,701.24	2,608.25	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0362)	0.0000	1	(0.3611)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	700	2.8981	2,119.99	2,028.64	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0282)	0.0000	1	(0.2832)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	100	2.8981	300.71	289.81	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	2,700	2.8981	8,119.14	7,824.75	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1087)	0.0000	1	(1.0852)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	2,500	2.8981	7,517.72	7,245.14	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1006)	0.0000	1	(1.0048)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	300	2.8981	902.13	869.42	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	400	2.8981	1,202.84	1,159.22	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0161)	0.0000	1	(0.1608)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	3,700	2.8981	11,126.23	10,722.81	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1489)	0.0000	1	(1.4872)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,900	2.8981	5,713.47	5,506.31	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0765)	0.0000	1	(0.7637)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	300	2.8981	902.13	869.42	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	800	2.8981	2,405.67	2,318.45	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0322)	0.0000	1	(0.3215)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	8,800	2.8981	26,462.37	25,502.90	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3542)	0.0000	1	(3.5370)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	300	2.8981	902.13	869.42	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0121)	0.0000	1	(0.1206)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,000	2.8981	3,007.09	2,898.06	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0403)	0.0000	1	(0.4019)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	2,800	2.8981	8,419.85	8,114.56	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1127)	0.0000	1	(1.1254)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	600	2.8981	1,804.25	1,738.83	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,300	2.8981	3,909.21	3,767.47	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0523)	0.0000	1	(0.5225)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	5,800	2.8981	17,441.11	16,808.73	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2335)	0.0000	1	(2.3312)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,200	2.8981	3,608.51	3,477.67	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0483)	0.0000	1	(0.4823)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	2,000	2.8981	6,014.18	5,796.11	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0805)	0.0000	1	(0.8039)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	700	2.8981	2,104.96	2,028.64	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0282)	0.0000	1	(0.2814)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	2,600	2.8981	7,818.43	7,534.95	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1047)	0.0000	1	(1.0450)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,400	2.8981	4,209.92	4,057.28	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0564)	0.0000	1	(0.5627)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	600	2.8981	1,804.25	1,738.83	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	900	2.8981	2,706.38	2,608.25	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0362)	0.0000	1	(0.3617)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	1,000	2.8981	3,007.09	2,898.06	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0403)	0.0000	1	(0.4019)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	600	2.8981	1,804.25	1,738.83	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0242)	0.0000	1	(0.2412)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	3,500	2.8981	10,524.81	10,143.20	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1409)	0.0000	1	(1.4068)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	100	2.8981	300.71	289.81	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
600872.SH	01/08/2025	SDB3260123495	0	3,000	2.8981	9,021.26	8,694.17	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1208)	0.0000	1	(1.2058)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	900	2.9679	2,701.24	2,671.13	0.0000	4.3300	50.00	0.00	(0.3249)	(0.0371)	0.0000	1	(0.3620)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	700	2.9679	2,119.99	2,077.55	0.0000	4.3300	50.00	0.00	(0.2550)	(0.0289)	0.0000	1	(0.2838)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	100	2.9679	300.71	296.79	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	2,700	2.9679	8,119.14	8,013.39	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1113)	0.0000	1	(1.0878)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	2,500	2.9679	7,517.72	7,419.81	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1031)	0.0000	1	(1.0073)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	300	2.9679	902.13	890.38	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0124)	0.0000	1	(0.1209)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	400	2.9679	1,202.84	1,187.17	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0165)	0.0000	1	(0.1612)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	3,700	2.9679	11,126.23	10,981.32	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1525)	0.0000	1	(1.4908)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,900	2.9679	5,713.47	5,639.05	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0783)	0.0000	1	(0.7655)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	300	2.9679	902.13	890.38	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0124)	0.0000	1	(0.1209)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	800	2.9679	2,405.67	2,374.34	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0330)	0.0000	1	(0.3223)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	8,800	2.9679	26,462.37	26,117.72	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3627)	0.0000	1	(3.5456)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600872.SH	01/07/2025	SDB3260123495	0	300	2.9679	902.13	890.38	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0124)	0.0000	1	(0.1209)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,000	2.9679	3,007.09	2,967.92	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0412)	0.0000	1	(0.4029)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	2,800	2.9679	8,419.85	8,310.18	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1154)	0.0000	1	(1.1281)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	600	2.9679	1,804.25	1,780.75	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0247)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,300	2.9679	3,909.21	3,858.30	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0536)	0.0000	1	(0.5238)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	5,800	2.9679	17,441.11	17,213.95	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2391)	0.0000	1	(2.3369)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,200	2.9679	3,608.51	3,561.51	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0495)	0.0000	1	(0.4835)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	2,000	2.9679	6,014.18	5,935.85	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0824)	0.0000	1	(0.8058)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	700	2.9679	2,104.96	2,077.55	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0292)	0.0000	1	(0.2824)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	2,600	2.9679	7,818.43	7,716.60	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1072)	0.0000	1	(1.0476)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,400	2.9679	4,209.92	4,155.09	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0577)	0.0000	1	(0.5641)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	600	2.9679	1,804.25	1,780.75	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0247)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	900	2.9679	2,706.38	2,671.13	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0371)	0.0000	1	(0.3626)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	1,000	2.9679	3,007.09	2,967.92	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0412)	0.0000	1	(0.4029)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	600	2.9679	1,804.25	1,780.75	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0247)	0.0000	1	(0.2417)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	3,500	2.9679	10,524.81	10,387.73	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1443)	0.0000	1	(1.4102)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	100	2.9679	300.71	296.79	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/07/2025	SDB3260123495	0	3,000	2.9679	9,021.26	8,903.77	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1237)	0.0000	1	(1.2087)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	100	3.0071	300.71	300.71	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	2,700	3.0071	8,119.14	8,119.14	0.0000	4.3300	50.00	0.00	(0.9766)	(0.1128)	0.0000	1	(1.0893)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	2,500	3.0071	7,517.72	7,517.72	0.0000	4.3300	50.00	0.00	(0.9042)	(0.1044)	0.0000	1	(1.0086)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	300	3.0071	902.13	902.13	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0125)	0.0000	1	(0.1210)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	400	3.0071	1,202.84	1,202.84	0.0000	4.3300	50.00	0.00	(0.1447)	(0.0167)	0.0000	1	(0.1614)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	3,700	3.0071	11,126.23	11,126.23	0.0000	4.3300	50.00	0.00	(1.3382)	(0.1545)	0.0000	1	(1.4928)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,900	3.0071	5,713.47	5,713.47	0.0000	4.3300	50.00	0.00	(0.6872)	(0.0794)	0.0000	1	(0.7666)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	300	3.0071	902.13	902.13	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0125)	0.0000	1	(0.1210)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	800	3.0071	2,405.67	2,405.67	0.0000	4.3300	50.00	0.00	(0.2893)	(0.0334)	0.0000	1	(0.3228)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	8,800	3.0071	26,462.37	26,462.37	0.0000	4.3300	50.00	0.00	(3.1828)	(0.3675)	0.0000	1	(3.5504)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	300	3.0071	902.13	902.13	0.0000	4.3300	50.00	0.00	(0.1085)	(0.0125)	0.0000	1	(0.1210)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,000	3.0071	3,007.09	3,007.09	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0418)	0.0000	1	(0.4035)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	2,800	3.0071	8,419.85	8,419.85	0.0000	4.3300	50.00	0.00	(1.0127)	(0.1169)	0.0000	1	(1.1297)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	600	3.0071	1,804.25	1,804.25	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0251)	0.0000	1	(0.2421)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,300	3.0071	3,909.21	3,909.21	0.0000	4.3300	50.00	0.00	(0.4702)	(0.0543)	0.0000	1	(0.5245)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	5,800	3.0071	17,441.11	17,441.11	0.0000	4.3300	50.00	0.00	(2.0978)	(0.2422)	0.0000	1	(2.3400)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,200	3.0071	3,608.51	3,608.51	0.0000	4.3300	50.00	0.00	(0.4340)	(0.0501)	0.0000	1	(0.4841)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	2,000	3.0071	6,014.18	6,014.18	0.0000	4.3300	50.00	0.00	(0.7234)	(0.0835)	0.0000	1	(0.8069)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	700	3.0071	2,104.96	2,104.96	0.0000	4.3300	50.00	0.00	(0.2532)	(0.0292)	0.0000	1	(0.2824)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	2,600	3.0071	7,818.43	7,818.43	0.0000	4.3300	50.00	0.00	(0.9404)	(0.1086)	0.0000	1	(1.0490)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,400	3.0071	4,209.92	4,209.92	0.0000	4.3300	50.00	0.00	(0.5064)	(0.0585)	0.0000	1	(0.5648)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	600	3.0071	1,804.25	1,804.25	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0251)	0.0000	1	(0.2421)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	900	3.0071	2,706.38	2,706.38	0.0000	4.3300	50.00	0.00	(0.3255)	(0.0376)	0.0000	1	(0.3631)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	1,000	3.0071	3,007.09	3,007.09	0.0000	4.3300	50.00	0.00	(0.3617)	(0.0418)	0.0000	1	(0.4035)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	600	3.0071	1,804.25	1,804.25	0.0000	4.3300	50.00	0.00	(0.2170)	(0.0251)	0.0000	1	(0.2421)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	3,500	3.0071	10,524.81	10,524.81	0.0000	4.3300	50.00	0.00	(1.2659)	(0.1462)	0.0000	1	(1.4121)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	100	3.0071	300.71	300.71	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0403)	02/07/2025
600872.SH	01/06/2025	SDB3260123495	0	3,000	3.0071	9,021.26	9,021.26	0.0000	4.3300	50.00	0.00	(1.0851)	(0.1253)	0.0000	1	(1.2104)	02/07/2025
TOTAL JONJEE HIGH & NEW TECHNOLOGY AND INDUSTRIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												(230.3956)	(25.7354)	0.0000		(256.1310)	
KCE ELECTRONICS PUBLIC COMPANY LIMITED LOCAL SHARE																	
KCE_n_BK	01/17/2025	SDB3265531685	0	25,600	0.6450	16,396.19	16,512.56	0.0000	4.3300	40.00	0.00	(1.9721)	(0.1835)	0.0000	1	(2.1556)	02/04/2025
KCE_n_BK	01/17/2025	SDB3265531685	0	28,000	0.6450	18,070.64	18,060.62	0.0000	4.3300	40.00	0.00	(2.1735)	(0.2007)	0.0000	1	(2.3742)	02/04/2025
KCE_n_BK	01/17/2025	SDB3265531685	0	17,700	0.6450	11,418.20	11,416.89	0.0000	4.3300	40.00	0.00	(1.3734)	(0.1269)	0.0000	1	(1.5002)	02/04/2025
KCE_n_BK	01/16/2025	SDB3265531685	0	28,000	0.6333	18,070.64	17,732.99	0.0000	4.3300	40.00	0.00	(2.1735)	(0.1970)	0.0000	1	(2.3705)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KCE ELECTRONICS PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
KCE_n.BK	01/16/2025	SDB3265531685	0	17,700	0.6333	11,418.20	11,209.78	0.0000	4.3300	40.00	0.00	(1.3734)	(0.1246)	0.0000	1	(1.4979)	02/04/2025
KCE_n.BK	01/15/2025	SDB3265531685	0	17,700	0.6451	11,418.20	11,418.20	0.0000	4.3300	40.00	0.00	(1.3734)	(0.1269)	0.0000	1	(1.5002)	02/04/2025
TOTAL KCE ELECTRONICS PUBLIC COMPANY LIMITED LOCAL SHARE												(10.4392)	(0.9595)	0.0000		(11.3986)	
KING SLIDE WORKS CO., LTD. CMN																	
2059.TW	01/17/2025	SDB3260661395	0	2,000	41.5973	94,512.20	83,194.68	0.0000	4.3300	30.00	0.00	(11.3677)	(0.6933)	0.0000	1	(12.0610)	02/04/2025
2059.TW	01/16/2025	SDB3260661395	0	2,000	42.7660	94,512.20	85,532.08	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7128)	0.0000	1	(12.0805)	02/04/2025
2059.TW	01/15/2025	SDB3260661395	0	2,000	42.2769	94,512.20	84,553.83	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7046)	0.0000	1	(12.0723)	02/04/2025
2059.TW	01/14/2025	SDB3260661395	0	2,000	44.7499	94,512.20	89,499.71	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7458)	0.0000	1	(12.1135)	02/04/2025
2059.TW	01/13/2025	SDB3260661395	0	2,000	45.8367	94,512.20	91,673.50	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7639)	0.0000	1	(12.1317)	02/04/2025
2059.TW	01/10/2025	SDB3260661395	0	2,000	45.7795	94,512.20	91,558.94	0.0000	4.3300	30.00	0.00	(34.1032)	(2.2890)	0.0000	3	(36.3921)	02/04/2025
2059.TW	01/09/2025	SDB3260661395	0	2,000	46.3260	94,512.20	92,652.05	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7721)	0.0000	1	(12.1398)	02/04/2025
2059.TW	01/08/2025	SDB3260661395	0	2,000	45.2406	94,512.20	90,481.25	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7540)	0.0000	1	(12.1217)	02/04/2025
2059.TW	01/07/2025	SDB3260661395	0	2,000	44.4613	94,512.20	88,922.61	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7410)	0.0000	1	(12.1087)	02/04/2025
2059.TW	01/06/2025	SDB3260661395	0	2,000	44.9106	94,512.20	89,821.27	0.0000	4.3300	30.00	0.00	(11.3677)	(0.7485)	0.0000	1	(12.1162)	02/04/2025
2059.TW	01/03/2025	SDB3260661395	0	2,000	47.2561	94,512.20	94,512.20	0.0000	4.3300	30.00	0.00	(34.1032)	(2.3628)	0.0000	3	(36.4660)	02/04/2025
TOTAL KING SLIDE WORKS CO., LTD. CMN												(170.5158)	(11.2879)	0.0000		(181.8036)	
KING YUAN ELECTRONICS CO LTD ORD CMN																	
2449.TW	01/17/2025	SDB3260123569	0	1,000	3.2522	3,399.39	3,252.16	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0271)	0.0000	1	(0.4360)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	3,000	3.2522	10,198.17	9,756.47	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0813)	0.0000	1	(1.3079)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	1,000	3.2522	3,399.39	3,252.16	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0271)	0.0000	1	(0.4360)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	2,000	3.2522	6,798.78	6,504.31	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0542)	0.0000	1	(0.8719)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	3,000	3.2522	10,198.17	9,756.47	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0813)	0.0000	1	(1.3079)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	1,000	3.2522	3,399.39	3,252.16	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0271)	0.0000	1	(0.4360)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	3,000	3.2522	10,198.17	9,756.47	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0813)	0.0000	1	(1.3079)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	7,000	3.2522	23,795.73	22,765.08	0.0000	4.3300	30.00	0.00	(2.8621)	(0.1897)	0.0000	1	(3.0518)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	12,000	3.2522	40,792.68	39,025.86	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3252)	0.0000	1	(5.2317)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	11,000	3.2522	37,393.29	35,773.71	0.0000	4.3300	30.00	0.00	(4.4976)	(0.2981)	0.0000	1	(4.7957)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	16,000	3.2522	54,390.24	52,034.48	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4336)	0.0000	1	(6.9756)	02/04/2025
2449.TW	01/17/2025	SDB3260123569	0	14,000	3.2522	47,591.46	45,530.17	0.0000	4.3300	30.00	0.00	(5.7242)	(0.3794)	0.0000	1	(6.1036)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	1,000	3.3699	3,399.39	3,369.90	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0281)	0.0000	1	(0.4370)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	3,000	3.3699	10,198.17	10,109.71	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0842)	0.0000	1	(1.3109)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	1,000	3.3699	3,399.39	3,369.90	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0281)	0.0000	1	(0.4370)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	2,000	3.3699	6,798.78	6,739.81	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0562)	0.0000	1	(0.8739)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	3,000	3.3699	10,198.17	10,109.71	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0842)	0.0000	1	(1.3109)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	1,000	3.3699	3,399.39	3,369.90	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0281)	0.0000	1	(0.4370)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	3,000	3.3699	10,198.17	10,109.71	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0842)	0.0000	1	(1.3109)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	7,000	3.3699	23,795.73	23,589.33	0.0000	4.3300	30.00	0.00	(2.8621)	(0.1966)	0.0000	1	(3.0587)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	12,000	3.3699	40,792.68	40,438.85	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3370)	0.0000	1	(5.2434)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	11,000	3.3699	37,393.29	37,068.94	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3089)	0.0000	1	(4.8065)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	16,000	3.3699	54,390.24	53,918.46	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4493)	0.0000	1	(6.9913)	02/04/2025
2449.TW	01/16/2025	SDB3260123569	0	14,000	3.3699	47,591.46	47,178.66	0.0000	4.3300	30.00	0.00	(5.7242)	(0.3932)	0.0000	1	(6.1174)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	1,000	3.3822	3,399.39	3,382.15	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0282)	0.0000	1	(0.4371)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	3,000	3.3822	10,198.17	10,146.46	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0846)	0.0000	1	(1.3112)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	1,000	3.3822	3,399.39	3,382.15	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0282)	0.0000	1	(0.4371)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	2,000	3.3822	6,798.78	6,764.31	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0564)	0.0000	1	(0.8741)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	3,000	3.3822	10,198.17	10,146.46	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0846)	0.0000	1	(1.3112)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	1,000	3.3822	3,399.39	3,382.15	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0282)	0.0000	1	(0.4371)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	3,000	3.3822	10,198.17	10,146.46	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0846)	0.0000	1	(1.3112)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	7,000	3.3822	23,795.73	23,675.07	0.0000	4.3300	30.00	0.00	(2.8621)	(0.1973)	0.0000	1	(3.0594)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	12,000	3.3822	40,792.68	40,585.84	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3382)	0.0000	1	(5.2447)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	11,000	3.3822	37,393.29	37,203.68	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3100)	0.0000	1	(4.8076)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KING YUAN ELECTRONICS CO LTD ORD CMN (Cont.)																	
2449.TW	01/15/2025	SDB3260123569	0	16,000	3.3822	54,390.24	54,114.45	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4510)	0.0000	1	(6.9929)	02/04/2025
2449.TW	01/15/2025	SDB3260123569	0	14,000	3.3822	47,591.46	47,350.14	0.0000	4.3300	30.00	0.00	(5.7242)	(0.3946)	0.0000	1	(6.1188)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	1,000	3.6103	3,399.39	3,610.33	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0301)	0.0000	1	(0.4390)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	3,000	3.6103	10,198.17	10,830.98	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0903)	0.0000	1	(1.3169)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	1,000	3.6103	3,399.39	3,610.33	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0301)	0.0000	1	(0.4390)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	2,000	3.6103	6,798.78	7,220.65	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0602)	0.0000	1	(0.8779)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	3,000	3.6103	10,198.17	10,830.98	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0903)	0.0000	1	(1.3169)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	1,000	3.6103	3,399.39	3,610.33	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0301)	0.0000	1	(0.4390)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	3,000	3.6103	10,198.17	10,830.98	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0903)	0.0000	1	(1.3169)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	7,000	3.6103	23,795.73	25,272.29	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2106)	0.0000	1	(3.0727)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	12,000	3.6103	40,792.68	43,323.92	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3610)	0.0000	1	(5.2675)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	11,000	3.6103	37,393.29	39,713.60	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3309)	0.0000	1	(4.8285)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	16,000	3.6103	54,390.24	57,765.23	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4814)	0.0000	1	(7.0233)	02/04/2025
2449.TW	01/14/2025	SDB3260123569	0	14,000	3.6103	47,591.46	50,544.58	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4212)	0.0000	1	(6.1454)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	1,000	3.5971	3,399.39	3,597.12	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0300)	0.0000	1	(0.4388)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	3,000	3.5971	10,198.17	10,791.37	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0899)	0.0000	1	(1.3165)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	1,000	3.5971	3,399.39	3,597.12	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0300)	0.0000	1	(0.4388)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	2,000	3.5971	6,798.78	7,194.24	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0600)	0.0000	1	(0.8777)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	3,000	3.5971	10,198.17	10,791.37	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0899)	0.0000	1	(1.3165)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	1,000	3.5971	3,399.39	3,597.12	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0300)	0.0000	1	(0.4388)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	3,000	3.5971	10,198.17	10,791.37	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0899)	0.0000	1	(1.3165)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	7,000	3.5971	23,795.73	25,179.85	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2098)	0.0000	1	(3.0719)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	12,000	3.5971	40,792.68	43,165.46	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3597)	0.0000	1	(5.2662)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	11,000	3.5971	37,393.29	39,568.34	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3297)	0.0000	1	(4.8273)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	16,000	3.5971	54,390.24	57,553.95	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4796)	0.0000	1	(7.0216)	02/04/2025
2449.TW	01/13/2025	SDB3260123569	0	14,000	3.5971	47,591.46	50,359.71	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4197)	0.0000	1	(6.1439)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	1,000	3.6198	3,399.39	3,619.77	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0905)	0.0000	3	(1.3171)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	3,000	3.6198	10,198.17	10,859.32	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2715)	0.0000	3	(3.9513)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	1,000	3.6198	3,399.39	3,619.77	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0905)	0.0000	3	(1.3171)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	2,000	3.6198	6,798.78	7,239.54	0.0000	4.3300	30.00	0.00	(2.4532)	(0.1810)	0.0000	3	(2.6342)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	3,000	3.6198	10,198.17	10,859.32	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2715)	0.0000	3	(3.9513)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	1,000	3.6198	3,399.39	3,619.77	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0905)	0.0000	3	(1.3171)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	3,000	3.6198	10,198.17	10,859.32	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2715)	0.0000	3	(3.9513)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	7,000	3.6198	23,795.73	25,338.40	0.0000	4.3300	30.00	0.00	(8.5863)	(0.6335)	0.0000	3	(9.2198)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	12,000	3.6198	40,792.68	43,437.26	0.0000	4.3300	30.00	0.00	(14.7194)	(1.0859)	0.0000	3	(15.8053)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	11,000	3.6198	37,393.29	39,817.49	0.0000	4.3300	30.00	0.00	(13.4927)	(0.9954)	0.0000	3	(14.4882)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	16,000	3.6198	54,390.24	57,916.35	0.0000	4.3300	30.00	0.00	(19.6258)	(1.4479)	0.0000	3	(21.0737)	02/04/2025
2449.TW	01/10/2025	SDB3260123569	0	14,000	3.6198	47,591.46	50,676.81	0.0000	4.3300	30.00	0.00	(17.1726)	(1.2669)	0.0000	3	(18.4395)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	1,000	3.6541	3,399.39	3,654.10	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0305)	0.0000	1	(0.4393)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	3,000	3.6541	10,198.17	10,962.30	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0914)	0.0000	1	(1.3180)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	1,000	3.6541	3,399.39	3,654.10	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0305)	0.0000	1	(0.4393)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	2,000	3.6541	6,798.78	7,308.20	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0609)	0.0000	1	(0.8786)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	3,000	3.6541	10,198.17	10,962.30	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0914)	0.0000	1	(1.3180)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	1,000	3.6541	3,399.39	3,654.10	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0305)	0.0000	1	(0.4393)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	3,000	3.6541	10,198.17	10,962.30	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0914)	0.0000	1	(1.3180)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	7,000	3.6541	23,795.73	25,578.69	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2132)	0.0000	1	(3.0753)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	12,000	3.6541	40,792.68	43,849.19	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3654)	0.0000	1	(5.2719)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	11,000	3.6541	37,393.29	40,195.09	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3350)	0.0000	1	(4.8325)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	16,000	3.6541	54,390.24	58,465.58	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4872)	0.0000	1	(7.0292)	02/04/2025
2449.TW	01/09/2025	SDB3260123569	0	14,000	3.6541	47,591.46	51,157.39	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4263)	0.0000	1	(6.1505)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	1,000	3.5373	3,399.39	3,537.27	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0295)	0.0000	1	(0.4383)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	3,000	3.5373	10,198.17	10,611.81	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0884)	0.0000	1	(1.3150)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	1,000	3.5373	3,399.39	3,537.27	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0295)	0.0000	1	(0.4383)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KING YUAN ELECTRONICS CO LTD ORD CMN (Cont.)																	
2449.TW	01/08/2025	SDB3260123569	0	2,000	3.5373	6,798.78	7,074.54	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0590)	0.0000	1	(0.8767)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	3,000	3.5373	10,198.17	10,611.81	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0884)	0.0000	1	(1.3150)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	1,000	3.5373	3,399.39	3,537.27	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0295)	0.0000	1	(0.4383)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	3,000	3.5373	10,198.17	10,611.81	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0884)	0.0000	1	(1.3150)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	7,000	3.5373	23,795.73	24,760.89	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2063)	0.0000	1	(3.0684)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	12,000	3.5373	40,792.68	42,447.24	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3537)	0.0000	1	(5.2602)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	11,000	3.5373	37,393.29	38,909.97	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3242)	0.0000	1	(4.8218)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	16,000	3.5373	54,390.24	56,596.32	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4716)	0.0000	1	(7.0136)	02/04/2025
2449.TW	01/08/2025	SDB3260123569	0	14,000	3.5373	47,591.46	49,521.78	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4127)	0.0000	1	(6.1369)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	1,000	3.4446	3,399.39	3,444.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4376)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	3,000	3.4446	10,198.17	10,333.84	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0861)	0.0000	1	(1.3127)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	1,000	3.4446	3,399.39	3,444.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4376)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	2,000	3.4446	6,798.78	6,889.23	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0574)	0.0000	1	(0.8752)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	3,000	3.4446	10,198.17	10,333.84	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0861)	0.0000	1	(1.3127)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	1,000	3.4446	3,399.39	3,444.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4376)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	3,000	3.4446	10,198.17	10,333.84	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0861)	0.0000	1	(1.3127)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	7,000	3.4446	23,795.73	24,112.29	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2009)	0.0000	1	(3.0630)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	12,000	3.4446	40,792.68	41,335.36	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3445)	0.0000	1	(5.2509)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	11,000	3.4446	37,393.29	37,890.74	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3158)	0.0000	1	(4.8133)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	16,000	3.4446	54,390.24	55,113.81	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4593)	0.0000	1	(7.0012)	02/04/2025
2449.TW	01/07/2025	SDB3260123569	0	14,000	3.4446	47,591.46	48,224.58	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4019)	0.0000	1	(6.1261)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	1,000	3.4406	3,399.39	3,440.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4375)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	3,000	3.4406	10,198.17	10,321.83	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0860)	0.0000	1	(1.3126)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	1,000	3.4406	3,399.39	3,440.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4375)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	2,000	3.4406	6,798.78	6,881.22	0.0000	4.3300	30.00	0.00	(0.8177)	(0.0573)	0.0000	1	(0.8751)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	3,000	3.4406	10,198.17	10,321.83	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0860)	0.0000	1	(1.3126)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	1,000	3.4406	3,399.39	3,440.61	0.0000	4.3300	30.00	0.00	(0.4089)	(0.0287)	0.0000	1	(0.4375)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	3,000	3.4406	10,198.17	10,321.83	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0860)	0.0000	1	(1.3126)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	7,000	3.4406	23,795.73	24,084.28	0.0000	4.3300	30.00	0.00	(2.8621)	(0.2007)	0.0000	1	(3.0628)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	12,000	3.4406	40,792.68	41,287.33	0.0000	4.3300	30.00	0.00	(4.9065)	(0.3441)	0.0000	1	(5.2505)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	11,000	3.4406	37,393.29	37,846.72	0.0000	4.3300	30.00	0.00	(4.4976)	(0.3154)	0.0000	1	(4.8130)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	16,000	3.4406	54,390.24	55,049.78	0.0000	4.3300	30.00	0.00	(6.5419)	(0.4587)	0.0000	1	(7.0007)	02/04/2025
2449.TW	01/06/2025	SDB3260123569	0	14,000	3.4406	47,591.46	48,168.55	0.0000	4.3300	30.00	0.00	(5.7242)	(0.4014)	0.0000	1	(6.1256)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	1,000	3.3994	3,399.39	3,399.39	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0850)	0.0000	3	(1.3116)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	3,000	3.3994	10,198.17	10,198.17	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2550)	0.0000	3	(3.9348)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	1,000	3.3994	3,399.39	3,399.39	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0850)	0.0000	3	(1.3116)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	2,000	3.3994	6,798.78	6,798.78	0.0000	4.3300	30.00	0.00	(2.4532)	(0.1700)	0.0000	3	(2.6232)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	3,000	3.3994	10,198.17	10,198.17	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2550)	0.0000	3	(3.9348)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	1,000	3.3994	3,399.39	3,399.39	0.0000	4.3300	30.00	0.00	(1.2266)	(0.0850)	0.0000	3	(1.3116)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	3,000	3.3994	10,198.17	10,198.17	0.0000	4.3300	30.00	0.00	(3.6798)	(0.2550)	0.0000	3	(3.9348)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	7,000	3.3994	23,795.73	23,795.73	0.0000	4.3300	30.00	0.00	(8.5863)	(0.5949)	0.0000	3	(9.1812)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	12,000	3.3994	40,792.68	40,792.68	0.0000	4.3300	30.00	0.00	(14.7194)	(1.0196)	0.0000	3	(15.7392)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	11,000	3.3994	37,393.29	37,393.29	0.0000	4.3300	30.00	0.00	(13.4927)	(0.9348)	0.0000	3	(14.4276)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	16,000	3.3994	54,390.24	54,390.24	0.0000	4.3300	30.00	0.00	(19.6258)	(1.3598)	0.0000	3	(20.9856)	02/04/2025
2449.TW	01/03/2025	SDB3260123569	0	14,000	3.3994	47,591.46	47,591.46	0.0000	4.3300	30.00	0.00	(17.1726)	(1.1898)	0.0000	3	(18.3624)	02/04/2025
TOTAL KING YUAN ELECTRONICS CO LTD ORD CMN												(453.8469)	(32.2799)	0.0000		(486.1268)	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002517.ZK	01/17/2025	SDB3260264474	0	3,800	1.8008	6,596.19	6,843.12	0.0000	4.3300	50.00	0.00	(0.7934)	(0.0950)	0.0000	1	(0.8884)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	2,900	1.8008	5,072.57	5,222.38	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0725)	0.0000	1	(0.6827)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	15,600	1.8008	27,364.10	28,092.81	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3902)	0.0000	1	(3.6815)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	8,100	1.8008	14,154.23	14,586.65	0.0000	4.3300	50.00	0.00	(1.7024)	(0.2026)	0.0000	1	(1.9050)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	27,100	1.8008	48,255.62	48,802.25	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6778)	0.0000	1	(6.4819)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002517.ZK	01/17/2025	SDB3260264474	0	8,700	1.8008	15,523.47	15,667.14	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2176)	0.0000	1	(2.0847)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	3,300	1.8008	6,087.71	5,942.71	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0825)	0.0000	1	(0.8148)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	2,800	1.8008	5,136.02	5,042.30	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0700)	0.0000	1	(0.6878)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	2,300	1.8008	4,274.79	4,141.89	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0575)	0.0000	1	(0.5717)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	6,400	1.8008	11,895.07	11,525.25	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1601)	0.0000	1	(1.5908)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	5,900	1.8008	10,965.76	10,624.84	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1476)	0.0000	1	(1.4665)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	7,200	1.8008	13,381.95	12,965.91	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1801)	0.0000	1	(1.7896)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	3,900	1.8008	7,248.56	7,023.20	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0975)	0.0000	1	(0.9694)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	3,800	1.8008	7,062.70	6,843.12	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0950)	0.0000	1	(0.9445)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	300	1.8008	557.58	540.25	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0075)	0.0000	1	(0.0746)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	700	1.8008	1,301.02	1,260.57	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0175)	0.0000	1	(0.1740)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	6,500	1.8008	12,080.93	11,705.34	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1626)	0.0000	1	(1.6156)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	4,900	1.8008	9,107.16	8,824.02	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1226)	0.0000	1	(1.2179)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	2,600	1.8008	4,832.37	4,682.13	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0650)	0.0000	1	(0.6463)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	200	1.8008	371.72	360.16	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0050)	0.0000	1	(0.0497)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	4,600	1.8008	8,549.58	8,283.78	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1151)	0.0000	1	(1.1434)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	12,600	1.8008	23,418.41	22,690.34	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3151)	0.0000	1	(3.1319)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	7,200	1.8008	13,381.95	12,965.91	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1801)	0.0000	1	(1.7896)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	27,300	1.8008	50,739.89	49,162.41	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6828)	0.0000	1	(6.7857)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	1,500	1.8008	2,787.91	2,701.23	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0375)	0.0000	1	(0.3728)	02/07/2025
002517.ZK	01/17/2025	SDB3260264474	0	6,600	1.8008	12,266.79	11,885.42	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1651)	0.0000	1	(1.6405)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	3,800	1.7460	6,596.19	6,634.85	0.0000	4.3300	50.00	0.00	(0.7934)	(0.0922)	0.0000	1	(0.8855)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	2,900	1.7460	5,072.57	5,063.43	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0703)	0.0000	1	(0.6804)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	15,600	1.7460	27,364.10	27,237.79	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3783)	0.0000	1	(3.6696)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	8,100	1.7460	14,154.23	14,142.70	0.0000	4.3300	50.00	0.00	(1.7024)	(0.1964)	0.0000	1	(1.8989)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	27,100	1.7460	48,255.62	47,316.93	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6572)	0.0000	1	(6.4613)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	8,700	1.7460	15,523.47	15,190.30	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2110)	0.0000	1	(2.0781)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	3,300	1.7460	6,087.71	5,761.84	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0800)	0.0000	1	(0.8122)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	2,800	1.7460	5,136.02	4,888.83	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0679)	0.0000	1	(0.6856)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	2,300	1.7460	4,274.79	4,015.83	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0558)	0.0000	1	(0.5699)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	6,400	1.7460	11,895.07	11,174.48	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1552)	0.0000	1	(1.5859)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	5,900	1.7460	10,965.76	10,301.47	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1431)	0.0000	1	(1.4620)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	7,200	1.7460	13,381.95	12,571.29	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1746)	0.0000	1	(1.7842)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	3,900	1.7460	7,248.56	6,809.45	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0946)	0.0000	1	(0.9664)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	3,800	1.7460	7,062.70	6,634.85	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0922)	0.0000	1	(0.9416)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	300	1.7460	557.58	523.80	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0743)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	700	1.7460	1,301.02	1,222.21	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0170)	0.0000	1	(0.1735)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	6,500	1.7460	12,080.93	11,349.08	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1576)	0.0000	1	(1.6107)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	4,900	1.7460	9,107.16	8,555.46	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1188)	0.0000	1	(1.2142)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	2,600	1.7460	4,832.37	4,539.63	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0631)	0.0000	1	(0.6443)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	200	1.7460	371.72	349.20	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0049)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	4,600	1.7460	8,549.58	8,031.66	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1116)	0.0000	1	(1.1399)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	12,600	1.7460	23,418.41	21,999.75	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3056)	0.0000	1	(3.1223)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	7,200	1.7460	13,381.95	12,571.29	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1746)	0.0000	1	(1.7842)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	27,300	1.7460	50,739.89	47,666.13	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6620)	0.0000	1	(6.7649)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	1,500	1.7460	2,787.91	2,619.02	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0364)	0.0000	1	(0.3717)	02/07/2025
002517.ZK	01/16/2025	SDB3260264474	0	6,600	1.7460	12,266.79	11,523.68	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1601)	0.0000	1	(1.6355)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	3,800	1.7512	6,596.19	6,654.65	0.0000	4.3300	50.00	0.00	(0.7934)	(0.0924)	0.0000	1	(0.8858)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	2,900	1.7512	5,072.57	5,078.55	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0705)	0.0000	1	(0.6807)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	15,600	1.7512	27,364.10	27,319.11	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3794)	0.0000	1	(3.6707)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	8,100	1.7512	14,154.23	14,184.92	0.0000	4.3300	50.00	0.00	(1.7024)	(0.1970)	0.0000	1	(1.8995)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	27,100	1.7512	48,255.62	47,458.20	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6591)	0.0000	1	(6.4632)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	8,700	1.7512	15,523.47	15,235.66	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2116)	0.0000	1	(2.0787)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002517.ZK	01/15/2025	SDB3260264474	0	3,300	1.7512	6,087.71	5,779.04	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0803)	0.0000	1	(0.8125)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	2,800	1.7512	5,136.02	4,903.43	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0681)	0.0000	1	(0.6859)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	2,300	1.7512	4,274.79	4,027.82	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0559)	0.0000	1	(0.5701)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	6,400	1.7512	11,895.07	11,207.84	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1557)	0.0000	1	(1.5864)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	5,900	1.7512	10,965.76	10,332.23	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1435)	0.0000	1	(1.4624)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	7,200	1.7512	13,381.95	12,608.82	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1751)	0.0000	1	(1.7847)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	3,900	1.7512	7,248.56	6,829.78	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0949)	0.0000	1	(0.9667)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	3,800	1.7512	7,062.70	6,654.65	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0924)	0.0000	1	(0.9419)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	300	1.7512	557.58	525.37	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0744)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	700	1.7512	1,301.02	1,225.86	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0170)	0.0000	1	(0.1735)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	6,500	1.7512	12,080.93	11,382.96	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1581)	0.0000	1	(1.6112)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	4,900	1.7512	9,107.16	8,581.00	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1192)	0.0000	1	(1.2146)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	2,600	1.7512	4,832.37	4,553.19	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0632)	0.0000	1	(0.6445)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	200	1.7512	371.72	350.25	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0049)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	4,600	1.7512	8,549.58	8,055.64	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1119)	0.0000	1	(1.1402)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	12,600	1.7512	23,418.41	22,065.44	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3065)	0.0000	1	(3.1232)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	7,200	1.7512	13,381.95	12,608.82	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1751)	0.0000	1	(1.7847)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	27,300	1.7512	50,739.89	47,808.44	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6649)	0.0000	1	(6.7669)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	1,500	1.7512	2,787.91	2,626.84	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0365)	0.0000	1	(0.3718)	02/07/2025
002517.ZK	01/15/2025	SDB3260264474	0	6,600	1.7512	12,266.79	11,558.09	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1605)	0.0000	1	(1.6360)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	3,800	1.7536	6,596.19	6,663.63	0.0000	4.3300	50.00	0.00	(0.7934)	(0.0926)	0.0000	1	(0.8859)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	2,900	1.7536	5,072.57	5,085.40	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0706)	0.0000	1	(0.6807)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	15,600	1.7536	27,364.10	27,355.94	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3799)	0.0000	1	(3.6712)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	8,100	1.7536	14,154.23	14,204.05	0.0000	4.3300	50.00	0.00	(1.7024)	(0.1973)	0.0000	1	(1.8997)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	27,100	1.7536	48,255.62	47,522.18	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6600)	0.0000	1	(6.4641)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	8,700	1.7536	15,523.47	15,256.20	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2119)	0.0000	1	(2.0790)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	3,300	1.7536	6,087.71	5,786.83	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0804)	0.0000	1	(0.8126)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	2,800	1.7536	5,136.02	4,910.04	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0682)	0.0000	1	(0.6859)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	2,300	1.7536	4,274.79	4,033.25	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0560)	0.0000	1	(0.5702)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	6,400	1.7536	11,895.07	11,222.95	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1559)	0.0000	1	(1.5866)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	5,900	1.7536	10,965.76	10,346.16	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1437)	0.0000	1	(1.4626)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	7,200	1.7536	13,381.95	12,625.82	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1754)	0.0000	1	(1.7849)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	3,900	1.7536	7,248.56	6,838.99	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0950)	0.0000	1	(0.9668)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	3,800	1.7536	7,062.70	6,663.63	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0926)	0.0000	1	(0.9420)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	300	1.7536	557.58	526.08	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0744)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	700	1.7536	1,301.02	1,227.51	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0170)	0.0000	1	(0.1735)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	6,500	1.7536	12,080.93	11,398.31	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1583)	0.0000	1	(1.6114)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	4,900	1.7536	9,107.16	8,592.57	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1193)	0.0000	1	(1.2147)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	2,600	1.7536	4,832.37	4,559.32	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0633)	0.0000	1	(0.6446)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	200	1.7536	371.72	350.72	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0049)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	4,600	1.7536	8,549.58	8,066.50	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1120)	0.0000	1	(1.1404)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	12,600	1.7536	23,418.41	22,095.18	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3069)	0.0000	1	(3.1236)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	7,200	1.7536	13,381.95	12,625.82	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1754)	0.0000	1	(1.7849)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	27,300	1.7536	50,739.89	47,872.90	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6649)	0.0000	1	(6.7678)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	1,500	1.7536	2,787.91	2,630.38	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0365)	0.0000	1	(0.3719)	02/07/2025
002517.ZK	01/14/2025	SDB3260264474	0	6,600	1.7536	12,266.79	11,573.67	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1607)	0.0000	1	(1.6362)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	15,600	1.7489	27,364.10	27,283.12	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3789)	0.0000	1	(3.6702)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	8,100	1.7489	14,154.23	14,166.24	0.0000	4.3300	50.00	0.00	(1.7024)	(0.1968)	0.0000	1	(1.8992)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	27,100	1.7489	48,255.62	47,395.68	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6593)	0.0000	1	(6.4624)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	8,700	1.7489	15,523.47	15,215.59	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2113)	0.0000	1	(2.0785)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	3,300	1.7489	6,087.71	5,771.43	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0802)	0.0000	1	(0.8124)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	2,800	1.7489	5,136.02	4,896.97	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0680)	0.0000	1	(0.6858)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	2,300	1.7489	4,274.79	4,022.51	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0559)	0.0000	1	(0.5700)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002517.ZK	01/13/2025	SDB3260264474	0	6,400	1.7489	11,895.07	11,193.08	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1555)	0.0000	1	(1.5862)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	5,900	1.7489	10,965.76	10,318.62	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1433)	0.0000	1	(1.4623)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	7,200	1.7489	13,381.95	12,592.21	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1749)	0.0000	1	(1.7844)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	3,900	1.7489	7,248.56	6,820.78	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0947)	0.0000	1	(0.9666)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	3,800	1.7489	7,062.70	6,645.89	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0923)	0.0000	1	(0.9418)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	300	1.7489	557.58	524.68	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0744)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	700	1.7489	1,301.02	1,224.24	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0170)	0.0000	1	(0.1735)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	6,500	1.7489	12,080.93	11,367.97	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1579)	0.0000	1	(1.6110)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	4,900	1.7489	9,107.16	8,569.70	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1190)	0.0000	1	(1.2144)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	2,600	1.7489	4,832.37	4,547.19	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0632)	0.0000	1	(0.6444)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	200	1.7489	371.72	349.78	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0049)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	4,600	1.7489	8,549.58	8,045.02	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1117)	0.0000	1	(1.1401)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	12,600	1.7489	23,418.41	22,036.37	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3061)	0.0000	1	(3.1228)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	7,200	1.7489	13,381.95	12,592.21	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1749)	0.0000	1	(1.7844)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	27,300	1.7489	50,739.89	47,745.46	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6631)	0.0000	1	(6.7660)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	1,500	1.7489	2,787.91	2,623.38	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0364)	0.0000	1	(0.3718)	02/07/2025
002517.ZK	01/13/2025	SDB3260264474	0	6,600	1.7489	12,266.79	11,542.86	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1603)	0.0000	1	(1.6357)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	15,600	1.8061	27,364.10	28,174.58	0.0000	4.3300	50.00	0.00	(9.8739)	(1.1739)	0.0000	3	(11.0478)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	8,100	1.8061	14,154.23	14,629.11	0.0000	4.3300	50.00	0.00	(5.1073)	(0.6095)	0.0000	3	(5.7169)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	27,100	1.8061	48,255.62	48,944.31	0.0000	4.3300	50.00	0.00	(17.4122)	(2.0393)	0.0000	3	(19.4516)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	8,700	1.8061	15,523.47	15,712.75	0.0000	4.3300	50.00	0.00	(5.6014)	(0.6547)	0.0000	3	(6.2561)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	3,300	1.8061	6,087.71	5,960.01	0.0000	4.3300	50.00	0.00	(2.1966)	(0.2483)	0.0000	3	(2.4450)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	2,800	1.8061	5,136.02	5,056.98	0.0000	4.3300	50.00	0.00	(1.8532)	(0.2107)	0.0000	3	(2.0640)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	2,300	1.8061	4,274.79	4,153.94	0.0000	4.3300	50.00	0.00	(1.5425)	(0.1731)	0.0000	3	(1.7156)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	6,400	1.8061	11,895.07	11,558.80	0.0000	4.3300	50.00	0.00	(4.2921)	(0.4816)	0.0000	3	(4.7738)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	5,900	1.8061	10,965.76	10,655.77	0.0000	4.3300	50.00	0.00	(3.9568)	(0.4440)	0.0000	3	(4.4008)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	7,200	1.8061	13,381.95	13,003.65	0.0000	4.3300	50.00	0.00	(4.8287)	(0.5418)	0.0000	3	(5.3705)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	3,900	1.8061	7,248.56	7,043.65	0.0000	4.3300	50.00	0.00	(2.6155)	(0.2935)	0.0000	3	(2.9090)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	3,800	1.8061	7,062.70	6,863.04	0.0000	4.3300	50.00	0.00	(2.5485)	(0.2860)	0.0000	3	(2.8344)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	300	1.8061	557.58	541.82	0.0000	4.3300	50.00	0.00	(0.2012)	(0.0226)	0.0000	3	(0.2238)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	700	1.8061	1,301.02	1,264.24	0.0000	4.3300	50.00	0.00	(0.4695)	(0.0527)	0.0000	3	(0.5221)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	6,500	1.8061	12,080.93	11,739.41	0.0000	4.3300	50.00	0.00	(4.3592)	(0.4891)	0.0000	3	(4.8483)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	4,900	1.8061	9,107.16	8,849.71	0.0000	4.3300	50.00	0.00	(3.2862)	(0.3687)	0.0000	3	(3.6549)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	2,600	1.8061	4,832.37	4,695.76	0.0000	4.3300	50.00	0.00	(1.7437)	(0.1957)	0.0000	3	(1.9393)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	200	1.8061	371.72	361.21	0.0000	4.3300	50.00	0.00	(0.1341)	(0.0151)	0.0000	3	(0.1492)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	4,600	1.8061	8,549.58	8,307.89	0.0000	4.3300	50.00	0.00	(3.0850)	(0.3462)	0.0000	3	(3.4311)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	12,600	1.8061	23,418.41	22,756.39	0.0000	4.3300	50.00	0.00	(8.4501)	(0.9482)	0.0000	3	(9.3983)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	7,200	1.8061	13,381.95	13,003.65	0.0000	4.3300	50.00	0.00	(4.8287)	(0.5418)	0.0000	3	(5.3705)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	27,300	1.8061	50,739.89	49,305.52	0.0000	4.3300	50.00	0.00	(18.3086)	(2.0544)	0.0000	3	(20.3630)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	1,500	1.8061	2,787.91	2,709.09	0.0000	4.3300	50.00	0.00	(1.0060)	(0.1129)	0.0000	3	(1.1188)	02/07/2025
002517.ZK	01/10/2025	SDB3260264474	0	6,600	1.8061	12,266.79	11,920.02	0.0000	4.3300	50.00	0.00	(4.4263)	(0.4967)	0.0000	3	(4.9229)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	15,600	1.7439	27,364.10	27,205.11	0.0000	4.3300	50.00	0.00	(3.2913)	(0.3778)	0.0000	1	(3.6691)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	8,100	1.7439	14,154.23	14,125.73	0.0000	4.3300	50.00	0.00	(1.7024)	(0.1962)	0.0000	1	(1.8986)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	27,100	1.7439	48,255.62	47,260.15	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6564)	0.0000	1	(6.4605)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	8,700	1.7439	15,523.47	15,172.08	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2107)	0.0000	1	(2.0779)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	3,300	1.7439	6,087.71	5,754.93	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0799)	0.0000	1	(0.8121)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	2,800	1.7439	5,136.02	4,882.97	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0678)	0.0000	1	(0.6856)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	2,300	1.7439	4,274.79	4,011.01	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0557)	0.0000	1	(0.5699)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	6,400	1.7439	11,895.07	11,161.07	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1550)	0.0000	1	(1.5857)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	5,900	1.7439	10,965.76	10,289.11	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1429)	0.0000	1	(1.4618)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	7,200	1.7439	13,381.95	12,556.20	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1744)	0.0000	1	(1.7839)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	3,900	1.7439	7,248.56	6,801.28	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0945)	0.0000	1	(0.9663)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	3,800	1.7439	7,062.70	6,626.88	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0920)	0.0000	1	(0.9415)	02/07/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002517.ZK	01/09/2025	SDB3260264474	0	300	1.7439	557.58	523.18	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0743)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	700	1.7439	1,301.02	1,220.74	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0170)	0.0000	1	(0.1734)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	6,500	1.7439	12,080.93	11,335.46	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1574)	0.0000	1	(1.6105)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	4,900	1.7439	9,107.16	8,545.19	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1187)	0.0000	1	(1.2141)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	2,600	1.7439	4,832.37	4,534.18	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0630)	0.0000	1	(0.6442)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	200	1.7439	371.72	348.78	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0048)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	4,600	1.7439	8,549.58	8,022.02	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1114)	0.0000	1	(1.1397)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	12,600	1.7439	23,418.41	21,973.35	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3052)	0.0000	1	(3.1219)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	7,200	1.7439	13,381.95	12,556.20	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1744)	0.0000	1	(1.7839)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	27,300	1.7439	50,739.89	47,608.93	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6612)	0.0000	1	(6.7641)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	1,500	1.7439	2,787.91	2,615.88	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0363)	0.0000	1	(0.3717)	02/07/2025
002517.ZK	01/09/2025	SDB3260264474	0	6,600	1.7439	12,266.79	11,509.85	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1599)	0.0000	1	(1.6353)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	27,100	1.7544	48,255.62	47,543.54	0.0000	4.3300	50.00	0.00	(5.8041)	(0.6603)	0.0000	1	(6.4644)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	8,700	1.7544	15,523.47	15,263.05	0.0000	4.3300	50.00	0.00	(1.8671)	(0.2120)	0.0000	1	(2.0791)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	3,300	1.7544	6,087.71	5,789.43	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0804)	0.0000	1	(0.8126)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	2,800	1.7544	5,136.02	4,912.25	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0682)	0.0000	1	(0.6860)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	2,300	1.7544	4,274.79	4,035.06	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0560)	0.0000	1	(0.5702)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	6,400	1.7544	11,895.07	11,227.99	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1559)	0.0000	1	(1.5867)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	5,900	1.7544	10,965.76	10,350.81	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1438)	0.0000	1	(1.4627)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	7,200	1.7544	13,381.95	12,631.49	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1754)	0.0000	1	(1.7850)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	3,900	1.7544	7,248.56	6,842.06	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0950)	0.0000	1	(0.9669)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	3,800	1.7544	7,062.70	6,666.62	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0926)	0.0000	1	(0.9421)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	300	1.7544	557.58	526.31	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0073)	0.0000	1	(0.0744)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	700	1.7544	1,301.02	1,228.06	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0171)	0.0000	1	(0.1735)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	6,500	1.7544	12,080.93	11,403.43	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1584)	0.0000	1	(1.6114)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	4,900	1.7544	9,107.16	8,596.43	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1194)	0.0000	1	(1.2148)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	2,600	1.7544	4,832.37	4,561.37	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0634)	0.0000	1	(0.6446)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	200	1.7544	371.72	350.87	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0049)	0.0000	1	(0.0496)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	4,600	1.7544	8,549.58	8,070.12	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1121)	0.0000	1	(1.1404)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	12,600	1.7544	23,418.41	22,105.11	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3070)	0.0000	1	(3.1237)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	7,200	1.7544	13,381.95	12,631.49	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1754)	0.0000	1	(1.7850)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	27,300	1.7544	50,739.89	47,894.41	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6652)	0.0000	1	(6.7681)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	1,500	1.7544	2,787.91	2,631.56	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0365)	0.0000	1	(0.3719)	02/07/2025
002517.ZK	01/08/2025	SDB3260264474	0	6,600	1.7544	12,266.79	11,578.87	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1608)	0.0000	1	(1.6362)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	3,300	1.8023	6,087.71	5,947.73	0.0000	4.3300	50.00	0.00	(0.7322)	(0.0826)	0.0000	1	(0.8148)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	2,800	1.8023	5,136.02	5,046.56	0.0000	4.3300	50.00	0.00	(0.6177)	(0.0701)	0.0000	1	(0.6878)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	2,300	1.8023	4,274.79	4,145.39	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0576)	0.0000	1	(0.5717)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	6,400	1.8023	11,895.07	11,535.00	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1602)	0.0000	1	(1.5909)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	5,900	1.8023	10,965.76	10,633.82	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1477)	0.0000	1	(1.4666)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	7,200	1.8023	13,381.95	12,976.87	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1802)	0.0000	1	(1.7898)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	3,900	1.8023	7,248.56	7,029.14	0.0000	4.3300	50.00	0.00	(0.8718)	(0.0976)	0.0000	1	(0.9695)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	3,800	1.8023	7,062.70	6,848.90	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0951)	0.0000	1	(0.9446)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	300	1.8023	557.58	540.70	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0075)	0.0000	1	(0.0746)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	700	1.8023	1,301.02	1,261.64	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0175)	0.0000	1	(0.1740)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	6,500	1.8023	12,080.93	11,715.23	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1627)	0.0000	1	(1.6158)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	4,900	1.8023	9,107.16	8,831.48	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1227)	0.0000	1	(1.2180)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	2,600	1.8023	4,832.37	4,686.09	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0651)	0.0000	1	(0.6463)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	200	1.8023	371.72	360.47	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0050)	0.0000	1	(0.0497)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	4,600	1.8023	8,549.58	8,290.78	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1151)	0.0000	1	(1.1435)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	12,600	1.8023	23,418.41	22,709.52	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3154)	0.0000	1	(3.1321)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	7,200	1.8023	13,381.95	12,976.87	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1802)	0.0000	1	(1.7898)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	27,300	1.8023	50,739.89	49,203.96	0.0000	4.3300	50.00	0.00	(6.1029)	(0.6834)	0.0000	1	(6.7863)	02/07/2025
002517.ZK	01/07/2025	SDB3260264474	0	1,500	1.8023	2,787.91	2,703.51	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0375)	0.0000	1	(0.3729)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002517.ZK	01/07/2025	SDB3260264474	0	6,600	1.8023	12,266.79	11,895.46	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1652)	0.0000	1	(1.6406)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	2,300	1.8586	4,274.79	4,274.79	0.0000	4.3300	50.00	0.00	(0.5142)	(0.0594)	0.0000	1	(0.5735)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	6,400	1.8586	11,895.07	11,895.07	0.0000	4.3300	50.00	0.00	(1.4307)	(0.1652)	0.0000	1	(1.5959)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	5,900	1.8586	10,965.76	10,965.76	0.0000	4.3300	50.00	0.00	(1.3189)	(0.1523)	0.0000	1	(1.4712)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	7,200	1.8586	13,381.95	13,381.95	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1859)	0.0000	1	(1.7954)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	3,900	1.8586	7,248.56	7,248.56	0.0000	4.3300	50.00	0.00	(0.8718)	(0.1007)	0.0000	1	(0.9725)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	3,800	1.8586	7,062.70	7,062.70	0.0000	4.3300	50.00	0.00	(0.8495)	(0.0981)	0.0000	1	(0.9476)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	300	1.8586	557.58	557.58	0.0000	4.3300	50.00	0.00	(0.0671)	(0.0077)	0.0000	1	(0.0748)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	700	1.8586	1,301.02	1,301.02	0.0000	4.3300	50.00	0.00	(0.1565)	(0.0181)	0.0000	1	(0.1746)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	6,500	1.8586	12,080.93	12,080.93	0.0000	4.3300	50.00	0.00	(1.4531)	(0.1678)	0.0000	1	(1.6209)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	4,900	1.8586	9,107.16	9,107.16	0.0000	4.3300	50.00	0.00	(1.0954)	(0.1265)	0.0000	1	(1.2219)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	2,600	1.8586	4,832.37	4,832.37	0.0000	4.3300	50.00	0.00	(0.5812)	(0.0671)	0.0000	1	(0.6483)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	200	1.8586	371.72	371.72	0.0000	4.3300	50.00	0.00	(0.0447)	(0.0052)	0.0000	1	(0.0499)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	4,600	1.8586	8,549.58	8,549.58	0.0000	4.3300	50.00	0.00	(1.0283)	(0.1187)	0.0000	1	(1.1471)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	12,600	1.8586	23,418.41	23,418.41	0.0000	4.3300	50.00	0.00	(2.8167)	(0.3253)	0.0000	1	(3.1420)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	7,200	1.8586	13,381.95	13,381.95	0.0000	4.3300	50.00	0.00	(1.6096)	(0.1859)	0.0000	1	(1.7954)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	27,300	1.8586	50,739.89	50,739.89	0.0000	4.3300	50.00	0.00	(6.1029)	(0.7047)	0.0000	1	(6.8076)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	1,500	1.8586	2,787.91	2,787.91	0.0000	4.3300	50.00	0.00	(0.3353)	(0.0387)	0.0000	1	(0.3740)	02/07/2025
002517.ZK	01/06/2025	SDB3260264474	0	6,600	1.8586	12,266.79	12,266.79	0.0000	4.3300	50.00	0.00	(1.4754)	(0.1704)	0.0000	1	(1.6458)	02/07/2025
TOTAL KINGNET NETWORK CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(422.4494)	(47.4014)	0.0000	(469.8508)	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300773.ZK	01/17/2025	SDB3260123519	0	200	2.3235	458.58	464.70	0.0000	4.3300	50.00	0.00	(0.0552)	(0.0065)	0.0000	1	(0.0616)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	500	2.3235	1,138.01	1,161.75	0.0000	4.3300	50.00	0.00	(0.1369)	(0.0161)	0.0000	1	(0.1530)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,800	2.3235	3,882.78	4,182.31	0.0000	4.3300	50.00	0.00	(0.4670)	(0.0581)	0.0000	1	(0.5251)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	2,900	2.3235	6,312.35	6,738.17	0.0000	4.3300	50.00	0.00	(0.7592)	(0.0936)	0.0000	1	(0.8528)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,500	2.3235	3,280.72	3,485.26	0.0000	4.3300	50.00	0.00	(0.3946)	(0.0484)	0.0000	1	(0.4430)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	500	2.3235	1,112.00	1,161.75	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0161)	0.0000	1	(0.1499)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	2,700	2.3235	5,937.41	6,273.47	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0871)	0.0000	1	(0.8013)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	5,400	2.3235	11,883.28	12,546.94	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1743)	0.0000	1	(1.6036)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,700	2.3235	3,837.64	3,949.96	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0549)	0.0000	1	(0.5164)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	400	2.3235	924.10	929.40	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0129)	0.0000	1	(0.1241)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	900	2.3235	2,175.43	2,091.16	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0290)	0.0000	1	(0.2907)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	8,100	2.3235	19,578.84	18,820.41	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2614)	0.0000	1	(2.6163)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	300	2.3235	725.14	697.05	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0097)	0.0000	1	(0.0969)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	400	2.3235	966.86	929.40	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	7,800	2.3235	18,853.70	18,123.36	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2517)	0.0000	1	(2.5194)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	300	2.3235	725.14	697.05	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0097)	0.0000	1	(0.0969)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,600	2.3235	3,867.43	3,717.61	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0516)	0.0000	1	(0.5168)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	7,900	2.3235	19,095.41	18,355.71	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2549)	0.0000	1	(2.5517)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	200	2.3235	483.43	464.70	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0065)	0.0000	1	(0.0646)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,700	2.3235	4,109.14	3,949.96	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0549)	0.0000	1	(0.5491)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	2,300	2.3235	5,559.42	5,344.07	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0742)	0.0000	1	(0.7429)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	2,000	2.3235	4,834.28	4,647.02	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0645)	0.0000	1	(0.6460)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	5,300	2.3235	12,810.85	12,314.59	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1710)	0.0000	1	(1.7119)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	3,400	2.3235	8,218.28	7,899.93	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1097)	0.0000	1	(1.0982)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,100	2.3235	2,658.86	2,555.86	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0355)	0.0000	1	(0.3553)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	200	2.3235	483.43	464.70	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0065)	0.0000	1	(0.0646)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	100	2.3235	241.71	232.35	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0032)	0.0000	1	(0.0323)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,900	2.3235	4,592.57	4,414.67	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0613)	0.0000	1	(0.6137)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	400	2.3235	966.86	929.40	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,600	2.3235	3,867.43	3,717.61	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0516)	0.0000	1	(0.5168)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	2,400	2.3235	5,801.14	5,576.42	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0775)	0.0000	1	(0.7752)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/17/2025	SDB3260123519	0	1,300	2.3235	3,142.28	3,020.56	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0420)	0.0000	1	(0.4199)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	3,900	2.3235	9,426.85	9,061.68	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1259)	0.0000	1	(1.2597)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	4,800	2.3235	11,602.28	11,152.84	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1549)	0.0000	1	(1.5504)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,700	2.3235	4,109.14	3,949.96	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0549)	0.0000	1	(0.5491)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,100	2.3235	2,658.86	2,555.86	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0355)	0.0000	1	(0.3553)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	400	2.3235	966.86	929.40	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	1,200	2.3235	2,900.57	2,788.21	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0387)	0.0000	1	(0.3876)	02/07/2025
300773.ZK	01/17/2025	SDB3260123519	0	100	2.3235	241.71	232.35	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0032)	0.0000	1	(0.0323)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,800	2.1839	3,882.78	3,930.97	0.0000	4.3300	50.00	0.00	(0.4670)	(0.0546)	0.0000	1	(0.5216)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	2,900	2.1839	6,312.35	6,333.24	0.0000	4.3300	50.00	0.00	(0.7592)	(0.0880)	0.0000	1	(0.8472)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,500	2.1839	3,280.72	3,275.81	0.0000	4.3300	50.00	0.00	(0.3946)	(0.0455)	0.0000	1	(0.4401)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	500	2.1839	1,112.00	1,091.94	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0152)	0.0000	1	(0.1489)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	2,700	2.1839	5,937.41	5,896.46	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0819)	0.0000	1	(0.7960)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	5,400	2.1839	11,883.28	11,792.92	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1638)	0.0000	1	(1.5931)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,700	2.1839	3,837.64	3,712.59	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0516)	0.0000	1	(0.5131)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	400	2.1839	924.10	873.55	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0121)	0.0000	1	(0.1233)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	900	2.1839	2,175.43	1,965.49	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0273)	0.0000	1	(0.2890)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	8,100	2.1839	19,578.84	17,689.39	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2457)	0.0000	1	(2.6006)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	300	2.1839	725.14	655.16	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0091)	0.0000	1	(0.0963)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	400	2.1839	966.86	873.55	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0121)	0.0000	1	(0.1284)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	7,800	2.1839	18,853.70	17,034.22	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2366)	0.0000	1	(2.5043)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	300	2.1839	725.14	655.16	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0091)	0.0000	1	(0.0963)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,600	2.1839	3,867.43	3,494.20	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0485)	0.0000	1	(0.5137)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	7,900	2.1839	19,095.41	17,252.61	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2396)	0.0000	1	(2.5364)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	200	2.1839	483.43	436.77	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0642)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,700	2.1839	4,109.14	3,712.59	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0516)	0.0000	1	(0.5458)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	2,300	2.1839	5,559.42	5,022.91	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0698)	0.0000	1	(0.7384)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	2,000	2.1839	4,834.28	4,367.75	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0607)	0.0000	1	(0.6421)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	5,300	2.1839	12,810.85	11,574.54	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1608)	0.0000	1	(1.7016)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	3,400	2.1839	8,218.28	7,425.18	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1031)	0.0000	1	(1.0916)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,100	2.1839	2,658.86	2,402.26	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0334)	0.0000	1	(0.3532)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	200	2.1839	483.43	436.77	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0642)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	100	2.1839	241.71	218.39	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,900	2.1839	4,592.57	4,149.36	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0576)	0.0000	1	(0.6100)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	400	2.1839	966.86	873.55	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0121)	0.0000	1	(0.1284)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,600	2.1839	3,867.43	3,494.20	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0485)	0.0000	1	(0.5137)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	2,400	2.1839	5,801.14	5,241.30	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0728)	0.0000	1	(0.7705)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,300	2.1839	3,142.28	2,839.04	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0394)	0.0000	1	(0.4174)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	3,900	2.1839	9,426.85	8,517.11	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1183)	0.0000	1	(1.2521)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	4,800	2.1839	11,602.28	10,482.60	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1456)	0.0000	1	(1.5411)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,700	2.1839	4,109.14	3,712.59	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0516)	0.0000	1	(0.5458)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,100	2.1839	2,658.86	2,402.26	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0334)	0.0000	1	(0.3532)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	400	2.1839	966.86	873.55	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0121)	0.0000	1	(0.1284)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	1,200	2.1839	2,900.57	2,620.65	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0364)	0.0000	1	(0.3853)	02/07/2025
300773.ZK	01/16/2025	SDB3260123519	0	100	2.1839	241.71	218.39	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,500	2.1482	3,280.72	3,222.36	0.0000	4.3300	50.00	0.00	(0.3946)	(0.0448)	0.0000	1	(0.4394)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	500	2.1482	1,112.00	1,074.12	0.0000	4.3300	50.00	0.00	(0.1337)	(0.0149)	0.0000	1	(0.1487)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	2,700	2.1482	5,937.41	5,800.25	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0806)	0.0000	1	(0.7947)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	5,400	2.1482	11,883.28	11,600.51	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1611)	0.0000	1	(1.5904)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,700	2.1482	3,837.64	3,652.01	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0507)	0.0000	1	(0.5123)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	400	2.1482	924.10	859.30	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0119)	0.0000	1	(0.1231)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	900	2.1482	2,175.43	1,933.42	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0269)	0.0000	1	(0.2885)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	8,100	2.1482	19,578.84	17,400.76	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2417)	0.0000	1	(2.5966)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/15/2025	SDB3260123519	0	300	2.1482	725.14	644.47	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0090)	0.0000	1	(0.0962)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	400	2.1482	966.86	859.30	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0119)	0.0000	1	(0.1282)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	7,800	2.1482	18,853.70	16,756.29	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2327)	0.0000	1	(2.5004)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	300	2.1482	725.14	644.47	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0090)	0.0000	1	(0.0962)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,600	2.1482	3,867.43	3,437.19	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0477)	0.0000	1	(0.5129)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	7,900	2.1482	19,095.41	16,971.11	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2357)	0.0000	1	(2.5325)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	200	2.1482	483.43	429.65	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0060)	0.0000	1	(0.0641)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,700	2.1482	4,109.14	3,652.01	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0507)	0.0000	1	(0.5450)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	2,300	2.1482	5,559.42	4,940.96	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0686)	0.0000	1	(0.7373)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	2,000	2.1482	4,834.28	4,296.48	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0597)	0.0000	1	(0.6411)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	5,300	2.1482	12,810.85	11,385.68	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1581)	0.0000	1	(1.6990)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	3,400	2.1482	8,218.28	7,304.02	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1014)	0.0000	1	(1.0899)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,100	2.1482	2,658.86	2,363.07	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0328)	0.0000	1	(0.3526)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	200	2.1482	483.43	429.65	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0060)	0.0000	1	(0.0641)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	100	2.1482	241.71	214.82	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,900	2.1482	4,592.57	4,081.66	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0567)	0.0000	1	(0.6091)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	400	2.1482	966.86	859.30	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0119)	0.0000	1	(0.1282)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,600	2.1482	3,867.43	3,437.19	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0477)	0.0000	1	(0.5129)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	2,400	2.1482	5,801.14	5,155.78	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0716)	0.0000	1	(0.7694)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,300	2.1482	3,142.28	2,792.71	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0388)	0.0000	1	(0.4167)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	3,900	2.1482	9,426.85	8,378.14	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1164)	0.0000	1	(1.2502)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	4,800	2.1482	11,602.28	10,311.56	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1432)	0.0000	1	(1.5387)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,700	2.1482	4,109.14	3,652.01	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0507)	0.0000	1	(0.5450)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,100	2.1482	2,658.86	2,363.07	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0328)	0.0000	1	(0.3526)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	400	2.1482	966.86	859.30	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0119)	0.0000	1	(0.1282)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	1,200	2.1482	2,900.57	2,577.89	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0358)	0.0000	1	(0.3847)	02/07/2025
300773.ZK	01/15/2025	SDB3260123519	0	100	2.1482	241.71	214.82	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	2,700	2.2120	5,937.41	5,972.53	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0830)	0.0000	1	(0.7971)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	5,400	2.2120	11,883.28	11,945.06	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1659)	0.0000	1	(1.5952)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,700	2.2120	3,837.64	3,760.48	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0522)	0.0000	1	(0.5138)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	400	2.2120	924.10	884.82	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	900	2.2120	2,175.43	1,990.84	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0277)	0.0000	1	(0.2893)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	8,100	2.2120	19,578.84	17,917.60	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2489)	0.0000	1	(2.6038)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	300	2.2120	725.14	663.61	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	400	2.2120	966.86	884.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	7,800	2.2120	18,853.70	17,253.98	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2396)	0.0000	1	(2.5073)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	300	2.2120	725.14	663.61	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,600	2.2120	3,867.43	3,539.28	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0492)	0.0000	1	(0.5143)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	7,900	2.2120	19,095.41	17,475.19	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2427)	0.0000	1	(2.5395)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	200	2.2120	483.43	442.41	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,700	2.2120	4,109.14	3,760.48	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0522)	0.0000	1	(0.5465)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	2,300	2.2120	5,559.42	5,087.71	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0707)	0.0000	1	(0.7393)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	2,000	2.2120	4,834.28	4,424.10	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0614)	0.0000	1	(0.6429)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	5,300	2.2120	12,810.85	11,723.86	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1628)	0.0000	1	(1.7037)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	3,400	2.2120	8,218.28	7,520.97	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1045)	0.0000	1	(1.0929)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,100	2.2120	2,658.86	2,433.25	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0338)	0.0000	1	(0.3536)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	200	2.2120	483.43	442.41	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	100	2.2120	241.71	221.20	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,900	2.2120	4,592.57	4,202.89	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0584)	0.0000	1	(0.6108)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	400	2.2120	966.86	884.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,600	2.2120	3,867.43	3,539.28	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0492)	0.0000	1	(0.5143)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	2,400	2.2120	5,801.14	5,308.92	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0737)	0.0000	1	(0.7715)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,300	2.2120	3,142.28	2,875.66	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0399)	0.0000	1	(0.4179)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/14/2025	SDB3260123519	0	3,900	2.2120	9,426.85	8,626.99	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1198)	0.0000	1	(1.2537)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	4,800	2.2120	11,602.28	10,617.84	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1475)	0.0000	1	(1.5430)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,700	2.2120	4,109.14	3,760.48	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0522)	0.0000	1	(0.5465)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,100	2.2120	2,658.86	2,433.25	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0338)	0.0000	1	(0.3536)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	400	2.2120	966.86	884.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	1,200	2.2120	2,900.57	2,654.46	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0369)	0.0000	1	(0.3857)	02/07/2025
300773.ZK	01/14/2025	SDB3260123519	0	100	2.2120	241.71	221.20	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	2,700	2.2130	5,937.41	5,975.18	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0830)	0.0000	1	(0.7971)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	5,400	2.2130	11,883.28	11,950.35	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1660)	0.0000	1	(1.5953)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,700	2.2130	3,837.64	3,762.15	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0523)	0.0000	1	(0.5138)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	400	2.2130	924.10	885.21	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	900	2.2130	2,175.43	1,991.73	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0277)	0.0000	1	(0.2893)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	8,100	2.2130	19,578.84	17,925.53	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2490)	0.0000	1	(2.6039)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	300	2.2130	725.14	663.91	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	400	2.2130	966.86	885.21	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	7,800	2.2130	18,853.70	17,261.62	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2397)	0.0000	1	(2.5074)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	300	2.2130	725.14	663.91	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,600	2.2130	3,867.43	3,540.84	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0492)	0.0000	1	(0.5143)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	7,900	2.2130	19,095.41	17,482.92	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2428)	0.0000	1	(2.5396)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	200	2.2130	483.43	442.61	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,700	2.2130	4,109.14	3,762.15	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0523)	0.0000	1	(0.5465)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	2,300	2.2130	5,559.42	5,089.96	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0707)	0.0000	1	(0.7394)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	2,000	2.2130	4,834.28	4,426.06	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0615)	0.0000	1	(0.6429)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	5,300	2.2130	12,810.85	11,729.05	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1629)	0.0000	1	(1.7038)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	3,400	2.2130	8,218.28	7,524.30	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1045)	0.0000	1	(1.0930)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,100	2.2130	2,658.86	2,434.33	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0338)	0.0000	1	(0.3536)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	200	2.2130	483.43	442.61	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	100	2.2130	241.71	221.30	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,900	2.2130	4,592.57	4,204.75	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0584)	0.0000	1	(0.6108)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	400	2.2130	966.86	885.21	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,600	2.2130	3,867.43	3,540.84	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0492)	0.0000	1	(0.5143)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	2,400	2.2130	5,801.14	5,311.27	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0738)	0.0000	1	(0.7715)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,300	2.2130	3,142.28	2,876.94	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0400)	0.0000	1	(0.4179)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	3,900	2.2130	9,426.85	8,630.81	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1199)	0.0000	1	(1.2537)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	4,800	2.2130	11,602.28	10,622.53	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1475)	0.0000	1	(1.5430)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,700	2.2130	4,109.14	3,762.15	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0523)	0.0000	1	(0.5465)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,100	2.2130	2,658.86	2,434.33	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0338)	0.0000	1	(0.3536)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	400	2.2130	966.86	885.21	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1286)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	1,200	2.2130	2,900.57	2,655.63	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0369)	0.0000	1	(0.3858)	02/07/2025
300773.ZK	01/13/2025	SDB3260123519	0	100	2.2130	241.71	221.30	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	2,700	2.2395	5,937.41	6,046.70	0.0000	4.3300	50.00	0.00	(2.1424)	(0.2519)	0.0000	3	(2.3944)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	5,400	2.2395	11,883.28	12,093.40	0.0000	4.3300	50.00	0.00	(4.2879)	(0.5039)	0.0000	3	(4.7918)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,700	2.2395	3,837.64	3,807.18	0.0000	4.3300	50.00	0.00	(1.3847)	(0.1586)	0.0000	3	(1.5434)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	400	2.2395	924.10	895.81	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0373)	0.0000	3	(0.3708)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	900	2.2395	2,175.43	2,015.57	0.0000	4.3300	50.00	0.00	(0.7850)	(0.0840)	0.0000	3	(0.8689)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	8,100	2.2395	19,578.84	18,140.10	0.0000	4.3300	50.00	0.00	(7.0647)	(0.7558)	0.0000	3	(7.8205)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	300	2.2395	725.14	671.86	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0280)	0.0000	3	(0.2896)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	400	2.2395	966.86	895.81	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0373)	0.0000	3	(0.3862)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	7,800	2.2395	18,853.70	17,468.24	0.0000	4.3300	50.00	0.00	(6.8030)	(0.7278)	0.0000	3	(7.5309)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	300	2.2395	725.14	671.86	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0280)	0.0000	3	(0.2896)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,600	2.2395	3,867.43	3,583.23	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1493)	0.0000	3	(1.5448)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	7,900	2.2395	19,095.41	17,692.19	0.0000	4.3300	50.00	0.00	(6.8903)	(0.7372)	0.0000	3	(7.6274)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	200	2.2395	483.43	447.90	0.0000	4.3300	50.00	0.00	(0.1744)	(0.0187)	0.0000	3	(0.1931)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/10/2025	SDB3260123519	0	1,700	2.2395	4,109.14	3,807.18	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1586)	0.0000	3	(1.6413)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	2,300	2.2395	5,559.42	5,150.89	0.0000	4.3300	50.00	0.00	(2.0060)	(0.2146)	0.0000	3	(2.2206)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	2,000	2.2395	4,834.28	4,479.04	0.0000	4.3300	50.00	0.00	(1.7444)	(0.1866)	0.0000	3	(1.9310)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	5,300	2.2395	12,810.85	11,869.45	0.0000	4.3300	50.00	0.00	(4.6226)	(0.4946)	0.0000	3	(5.1171)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	3,400	2.2395	8,218.28	7,614.36	0.0000	4.3300	50.00	0.00	(2.9654)	(0.3173)	0.0000	3	(3.2827)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,100	2.2395	2,658.86	2,463.47	0.0000	4.3300	50.00	0.00	(0.9594)	(0.1026)	0.0000	3	(1.0620)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	200	2.2395	483.43	447.90	0.0000	4.3300	50.00	0.00	(0.1744)	(0.0187)	0.0000	3	(0.1931)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	100	2.2395	241.71	223.95	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0093)	0.0000	3	(0.0965)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,900	2.2395	4,592.57	4,255.08	0.0000	4.3300	50.00	0.00	(1.6572)	(0.1773)	0.0000	3	(1.8344)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	400	2.2395	966.86	895.81	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0373)	0.0000	3	(0.3862)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,600	2.2395	3,867.43	3,583.23	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1493)	0.0000	3	(1.5448)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	2,400	2.2395	5,801.14	5,374.84	0.0000	4.3300	50.00	0.00	(2.0932)	(0.2240)	0.0000	3	(2.3172)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,300	2.2395	3,142.28	2,911.37	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1213)	0.0000	3	(1.2551)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	3,900	2.2395	9,426.85	8,734.12	0.0000	4.3300	50.00	0.00	(3.4015)	(0.3639)	0.0000	3	(3.7654)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	4,800	2.2395	11,602.28	10,749.69	0.0000	4.3300	50.00	0.00	(4.1865)	(0.4479)	0.0000	3	(4.6344)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,700	2.2395	4,109.14	3,807.18	0.0000	4.3300	50.00	0.00	(1.4827)	(0.1586)	0.0000	3	(1.6413)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,100	2.2395	2,658.86	2,463.47	0.0000	4.3300	50.00	0.00	(0.9594)	(0.1026)	0.0000	3	(1.0620)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	400	2.2395	966.86	895.81	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0373)	0.0000	3	(0.3862)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	1,200	2.2395	2,900.57	2,687.42	0.0000	4.3300	50.00	0.00	(0.1120)	(0.0120)	0.0000	3	(1.1586)	02/07/2025
300773.ZK	01/10/2025	SDB3260123519	0	100	2.2395	241.71	223.95	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0093)	0.0000	3	(0.0965)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	2,700	2.1938	5,937.41	5,923.34	0.0000	4.3300	50.00	0.00	(0.7141)	(0.0823)	0.0000	1	(0.7964)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	5,400	2.1938	11,883.28	11,846.68	0.0000	4.3300	50.00	0.00	(1.4293)	(0.1645)	0.0000	1	(1.5938)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,700	2.1938	3,837.64	3,729.51	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0518)	0.0000	1	(0.5134)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	400	2.1938	924.10	877.53	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0122)	0.0000	1	(0.1233)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	900	2.1938	2,175.43	1,974.45	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0274)	0.0000	1	(0.2891)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	8,100	2.1938	19,578.84	17,770.01	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2468)	0.0000	1	(2.6017)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	300	2.1938	725.14	658.15	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0091)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	400	2.1938	966.86	877.53	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0122)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	7,800	2.1938	18,853.70	17,111.87	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2377)	0.0000	1	(2.5053)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	300	2.1938	725.14	658.15	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0091)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,600	2.1938	3,867.43	3,510.13	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0488)	0.0000	1	(0.5139)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	7,900	2.1938	19,095.41	17,331.25	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2407)	0.0000	1	(2.5375)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	200	2.1938	483.43	438.77	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0642)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,700	2.1938	4,109.14	3,729.51	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0518)	0.0000	1	(0.5460)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	2,300	2.1938	5,559.42	5,045.81	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0701)	0.0000	1	(0.7388)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	2,000	2.1938	4,834.28	4,387.66	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0609)	0.0000	1	(0.6424)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	5,300	2.1938	12,810.85	11,627.29	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1615)	0.0000	1	(1.7024)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	3,400	2.1938	8,218.28	7,459.02	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1036)	0.0000	1	(1.0921)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,100	2.1938	2,658.86	2,413.21	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0335)	0.0000	1	(0.3533)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	200	2.1938	483.43	438.77	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0642)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	100	2.1938	241.71	219.38	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,900	2.1938	4,592.57	4,168.28	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0579)	0.0000	1	(0.6103)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	400	2.1938	966.86	877.53	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0122)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,600	2.1938	3,867.43	3,510.13	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0488)	0.0000	1	(0.5139)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	2,400	2.1938	5,801.14	5,265.19	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0731)	0.0000	1	(0.7709)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,300	2.1938	3,142.28	2,851.98	0.0000	4.3300	50.00	0.00	(0.1739)	(0.0396)	0.0000	1	(0.4176)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	3,900	2.1938	9,426.85	8,555.93	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1188)	0.0000	1	(1.2527)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	4,800	2.1938	11,602.28	10,530.38	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1463)	0.0000	1	(1.5418)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,700	2.1938	4,109.14	3,729.51	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0518)	0.0000	1	(0.5460)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,100	2.1938	2,658.86	2,413.21	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0335)	0.0000	1	(0.3533)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	400	2.1938	966.86	877.53	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0122)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	1,200	2.1938	2,900.57	2,632.59	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0366)	0.0000	1	(0.3854)	02/07/2025
300773.ZK	01/09/2025	SDB3260123519	0	100	2.1938	241.71	219.38	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0030)	0.0000	1	(0.0321)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/08/2025	SDB3260123519	0	1,700	2.2056	3,837.64	3,749.48	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0521)	0.0000	1	(0.5137)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	400	2.2056	924.10	882.23	0.0000	4.3300	50.00	0.00	(0.1111)	(0.0123)	0.0000	1	(0.1234)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	900	2.2056	2,175.43	1,985.02	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0276)	0.0000	1	(0.2892)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	8,100	2.2056	19,578.84	17,865.17	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2481)	0.0000	1	(2.6030)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	300	2.2056	725.14	661.67	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	400	2.2056	966.86	882.23	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	7,800	2.2056	18,853.70	17,203.50	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2389)	0.0000	1	(2.5066)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	300	2.2056	725.14	661.67	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0092)	0.0000	1	(0.0964)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,600	2.2056	3,867.43	3,528.92	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0490)	0.0000	1	(0.5142)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	7,900	2.2056	19,095.41	17,424.06	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2420)	0.0000	1	(2.5388)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	200	2.2056	483.43	441.12	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,700	2.2056	4,109.14	3,749.48	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0521)	0.0000	1	(0.5463)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	2,300	2.2056	5,559.42	5,072.83	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0705)	0.0000	1	(0.7391)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	2,000	2.2056	4,834.28	4,411.15	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0613)	0.0000	1	(0.6427)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	5,300	2.2056	12,810.85	11,689.56	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1624)	0.0000	1	(1.7032)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	3,400	2.2056	8,218.28	7,498.96	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1042)	0.0000	1	(1.0926)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,100	2.2056	2,658.86	2,426.13	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0337)	0.0000	1	(0.3535)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	200	2.2056	483.43	441.12	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0061)	0.0000	1	(0.0643)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	100	2.2056	241.71	220.56	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,900	2.2056	4,592.57	4,190.60	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0582)	0.0000	1	(0.6106)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	400	2.2056	966.86	882.23	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,600	2.2056	3,867.43	3,528.92	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0490)	0.0000	1	(0.5142)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	2,400	2.2056	5,801.14	5,293.38	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0735)	0.0000	1	(0.7713)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,300	2.2056	3,142.28	2,867.25	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0398)	0.0000	1	(0.4178)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	3,900	2.2056	9,426.85	8,601.75	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1195)	0.0000	1	(1.2533)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	4,800	2.2056	11,602.28	10,586.77	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1470)	0.0000	1	(1.5425)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,700	2.2056	4,109.14	3,749.48	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0521)	0.0000	1	(0.5463)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,100	2.2056	2,658.86	2,426.13	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0337)	0.0000	1	(0.3535)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	400	2.2056	966.86	882.23	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0123)	0.0000	1	(0.1285)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	1,200	2.2056	2,900.57	2,646.69	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0368)	0.0000	1	(0.3856)	02/07/2025
300773.ZK	01/08/2025	SDB3260123519	0	100	2.2056	241.71	220.56	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0031)	0.0000	1	(0.0321)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	900	2.3271	2,175.43	2,094.35	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0291)	0.0000	1	(0.2907)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	8,100	2.3271	19,578.84	18,849.18	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2618)	0.0000	1	(2.6167)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	300	2.3271	725.14	698.12	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0097)	0.0000	1	(0.0969)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	400	2.3271	966.86	930.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	7,800	2.3271	18,853.70	18,151.06	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2521)	0.0000	1	(2.5198)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	300	2.3271	725.14	698.12	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0097)	0.0000	1	(0.0969)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,600	2.3271	3,867.43	3,723.29	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0517)	0.0000	1	(0.5169)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	7,900	2.3271	19,095.41	18,383.77	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2553)	0.0000	1	(2.5521)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	200	2.3271	483.43	465.41	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0065)	0.0000	1	(0.0646)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,700	2.3271	4,109.14	3,956.00	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0549)	0.0000	1	(0.5492)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	2,300	2.3271	5,559.42	5,352.24	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0743)	0.0000	1	(0.7430)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	2,000	2.3271	4,834.28	4,654.12	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0646)	0.0000	1	(0.6461)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	5,300	2.3271	12,810.85	12,333.41	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1713)	0.0000	1	(1.7122)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	3,400	2.3271	8,218.28	7,912.00	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1099)	0.0000	1	(1.0984)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,100	2.3271	2,658.86	2,559.76	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0356)	0.0000	1	(0.3554)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	200	2.3271	483.43	465.41	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0065)	0.0000	1	(0.0646)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	100	2.3271	241.71	232.71	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0032)	0.0000	1	(0.0323)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,900	2.3271	4,592.57	4,421.41	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0614)	0.0000	1	(0.6138)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	400	2.3271	966.86	930.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,600	2.3271	3,867.43	3,723.29	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0517)	0.0000	1	(0.5169)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	2,400	2.3271	5,801.14	5,584.94	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0776)	0.0000	1	(0.7753)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,300	2.3271	3,142.28	3,025.18	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0420)	0.0000	1	(0.4200)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300773.ZK	01/07/2025	SDB3260123519	0	3,900	2.3271	9,426.85	9,075.53	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1260)	0.0000	1	(1.2599)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	4,800	2.3271	11,602.28	11,169.88	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1551)	0.0000	1	(1.5506)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,700	2.3271	4,109.14	3,956.00	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0549)	0.0000	1	(0.5492)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,100	2.3271	2,658.86	2,559.76	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0356)	0.0000	1	(0.3554)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	400	2.3271	966.86	930.82	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0129)	0.0000	1	(0.1292)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	1,200	2.3271	2,900.57	2,792.47	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0388)	0.0000	1	(0.3877)	02/07/2025
300773.ZK	01/07/2025	SDB3260123519	0	100	2.3271	241.71	232.71	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0032)	0.0000	1	(0.0323)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	900	2.4171	2,175.43	2,175.43	0.0000	4.3300	50.00	0.00	(0.2617)	(0.0302)	0.0000	1	(0.2919)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	8,100	2.4171	19,578.84	19,578.84	0.0000	4.3300	50.00	0.00	(2.3549)	(0.2719)	0.0000	1	(2.6268)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	300	2.4171	725.14	725.14	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0101)	0.0000	1	(0.0973)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	400	2.4171	966.86	966.86	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0134)	0.0000	1	(0.1297)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	7,800	2.4171	18,853.70	18,853.70	0.0000	4.3300	50.00	0.00	(2.2677)	(0.2619)	0.0000	1	(2.5295)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	300	2.4171	725.14	725.14	0.0000	4.3300	50.00	0.00	(0.0872)	(0.0101)	0.0000	1	(0.0973)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,600	2.4171	3,867.43	3,867.43	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0537)	0.0000	1	(0.5189)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	7,900	2.4171	19,095.41	19,095.41	0.0000	4.3300	50.00	0.00	(2.2968)	(0.2652)	0.0000	1	(2.5620)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	200	2.4171	483.43	483.43	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0067)	0.0000	1	(0.0649)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,700	2.4171	4,109.14	4,109.14	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0571)	0.0000	1	(0.5513)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	2,300	2.4171	5,559.42	5,559.42	0.0000	4.3300	50.00	0.00	(0.6687)	(0.0772)	0.0000	1	(0.7459)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	2,000	2.4171	4,834.28	4,834.28	0.0000	4.3300	50.00	0.00	(0.5815)	(0.0671)	0.0000	1	(0.6486)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	5,300	2.4171	12,810.85	12,810.85	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1779)	0.0000	1	(1.7188)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	3,400	2.4171	8,218.28	8,218.28	0.0000	4.3300	50.00	0.00	(0.9885)	(0.1141)	0.0000	1	(1.1026)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,100	2.4171	2,658.86	2,658.86	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0369)	0.0000	1	(0.3567)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	200	2.4171	483.43	483.43	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0067)	0.0000	1	(0.0649)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	100	2.4171	241.71	241.71	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0034)	0.0000	1	(0.0324)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,900	2.4171	4,592.57	4,592.57	0.0000	4.3300	50.00	0.00	(0.5524)	(0.0638)	0.0000	1	(0.6162)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	400	2.4171	966.86	966.86	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0134)	0.0000	1	(0.1297)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,600	2.4171	3,867.43	3,867.43	0.0000	4.3300	50.00	0.00	(0.4652)	(0.0537)	0.0000	1	(0.5189)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	2,400	2.4171	5,801.14	5,801.14	0.0000	4.3300	50.00	0.00	(0.6977)	(0.0806)	0.0000	1	(0.7783)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,300	2.4171	3,142.28	3,142.28	0.0000	4.3300	50.00	0.00	(0.3779)	(0.0436)	0.0000	1	(0.4216)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	3,900	2.4171	9,426.85	9,426.85	0.0000	4.3300	50.00	0.00	(1.1338)	(0.1309)	0.0000	1	(1.2648)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	4,800	2.4171	11,602.28	11,602.28	0.0000	4.3300	50.00	0.00	(1.3955)	(0.1611)	0.0000	1	(1.5566)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,700	2.4171	4,109.14	4,109.14	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0571)	0.0000	1	(0.5513)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,100	2.4171	2,658.86	2,658.86	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0369)	0.0000	1	(0.3567)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	400	2.4171	966.86	966.86	0.0000	4.3300	50.00	0.00	(0.1163)	(0.0134)	0.0000	1	(0.1297)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	1,200	2.4171	2,900.57	2,900.57	0.0000	4.3300	50.00	0.00	(0.3489)	(0.0403)	0.0000	1	(0.3892)	02/07/2025
300773.ZK	01/06/2025	SDB3260123519	0	100	2.4171	241.71	241.71	0.0000	4.3300	50.00	0.00	(0.0291)	(0.0034)	0.0000	1	(0.0324)	02/07/2025
TOTAL LAKALA PAYMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(253.9226)	(27.4973)	0.0000		(281.4199)	
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
300433.ZK	01/17/2025	SDB3262055936	0	8,400	3.6207	25,121.88	30,413.86	0.0000	4.3300	50.00	0.00	(3.0216)	(0.4224)	0.0000	1	(3.4440)	02/07/2025
300433.ZK	01/17/2025	SDB3262055936	0	6,700	3.6207	20,037.69	24,258.68	0.0000	4.3300	50.00	0.00	(2.4101)	(0.3369)	0.0000	1	(2.7470)	02/07/2025
300433.ZK	01/16/2025	SDB3262055936	0	9,300	3.0392	27,813.51	28,264.60	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3926)	0.0000	1	(3.7379)	02/07/2025
300433.ZK	01/16/2025	SDB3262055936	0	6,700	3.0392	20,037.69	20,362.67	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2828)	0.0000	1	(2.6929)	02/07/2025
300433.ZK	01/16/2025	SDB3262055936	0	4,600	3.0392	13,757.22	13,980.34	0.0000	4.3300	50.00	0.00	(1.6547)	(0.1942)	0.0000	1	(1.8489)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	9,300	3.1190	27,813.51	29,006.98	0.0000	4.3300	50.00	0.00	(3.3453)	(0.4029)	0.0000	1	(3.7482)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	6,700	3.1190	20,037.69	20,897.50	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2902)	0.0000	1	(2.7003)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	200	3.1190	598.14	623.81	0.0000	4.3300	50.00	0.00	(0.0719)	(0.0087)	0.0000	1	(0.0806)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	15,700	3.1190	46,953.99	48,968.77	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6801)	0.0000	1	(6.3276)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	800	3.1190	2,392.56	2,495.22	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0347)	0.0000	1	(0.3224)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	100	3.1190	299.07	311.90	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0043)	0.0000	1	(0.0403)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	1,900	3.1190	5,682.33	5,926.16	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0823)	0.0000	1	(0.7658)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	17,000	3.1190	50,841.90	53,023.51	0.0000	4.3300	50.00	0.00	(6.1152)	(0.7364)	0.0000	1	(6.8516)	02/07/2025
300433.ZK	01/15/2025	SDB3262055936	0	4,800	3.1190	14,355.36	14,971.34	0.0000	4.3300	50.00	0.00	(1.7266)	(0.2079)	0.0000	1	(1.9346)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300433.ZK	01/15/2025	SDB3262055936	0	20,600	3.1190	61,608.42	64,252.02	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8924)	0.0000	1	(8.3025)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	9,300	3.0120	27,813.51	28,011.40	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3890)	0.0000	1	(3.7344)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	6,700	3.0120	20,037.69	20,180.26	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2803)	0.0000	1	(2.6904)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	4,100	3.0120	12,261.87	12,349.11	0.0000	4.3300	50.00	0.00	(1.4748)	(0.1715)	0.0000	1	(1.6463)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	2,800	3.0120	8,373.96	8,433.54	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1171)	0.0000	1	(1.1243)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	2,800	3.0120	8,373.96	8,433.54	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1171)	0.0000	1	(1.1243)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	15,700	3.0120	46,953.99	47,288.07	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6568)	0.0000	1	(6.3043)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	800	3.0120	2,392.56	2,409.58	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0335)	0.0000	1	(0.3212)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	100	3.0120	299.07	301.20	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0042)	0.0000	1	(0.0402)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	1,900	3.0120	5,682.33	5,722.76	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0795)	0.0000	1	(0.7629)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	17,000	3.0120	50,841.90	51,203.64	0.0000	4.3300	50.00	0.00	(6.1152)	(0.7112)	0.0000	1	(6.8263)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	4,800	3.0120	14,355.36	14,457.50	0.0000	4.3300	50.00	0.00	(1.7266)	(0.2008)	0.0000	1	(1.9274)	02/07/2025
300433.ZK	01/14/2025	SDB3262055936	0	20,600	3.0120	61,608.42	62,046.77	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8618)	0.0000	1	(8.2719)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	9,300	2.9371	27,813.51	27,314.96	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3794)	0.0000	1	(3.7247)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	6,700	2.9371	20,037.69	19,678.52	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2733)	0.0000	1	(2.6834)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	4,100	2.9371	12,261.87	12,042.08	0.0000	4.3300	50.00	0.00	(1.4748)	(0.1673)	0.0000	1	(1.6421)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	2,800	2.9371	8,373.96	8,223.86	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1142)	0.0000	1	(1.1214)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	2,800	2.9371	8,373.96	8,223.86	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1142)	0.0000	1	(1.1214)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	15,700	2.9371	46,953.99	46,112.36	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6404)	0.0000	1	(6.2880)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	800	2.9371	2,392.56	2,349.67	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0326)	0.0000	1	(0.3204)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	100	2.9371	299.07	293.71	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0041)	0.0000	1	(0.0401)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	1,900	2.9371	5,682.33	5,580.48	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0775)	0.0000	1	(0.7610)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	17,000	2.9371	50,841.90	49,930.58	0.0000	4.3300	50.00	0.00	(6.1152)	(0.6935)	0.0000	1	(6.8086)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	4,800	2.9371	14,355.36	14,098.05	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1958)	0.0000	1	(1.9224)	02/07/2025
300433.ZK	01/13/2025	SDB3262055936	0	20,600	2.9371	61,608.42	60,504.12	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8403)	0.0000	1	(8.2505)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	9,300	2.9919	27,813.51	27,824.96	0.0000	4.3300	50.00	0.00	(10.0360)	(1.1594)	0.0000	3	(11.1954)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	6,700	2.9919	20,037.69	20,045.94	0.0000	4.3300	50.00	0.00	(7.2303)	(0.8352)	0.0000	3	(8.0655)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	1,800	2.9919	5,383.26	5,385.48	0.0000	4.3300	50.00	0.00	(1.9425)	(0.2244)	0.0000	3	(2.1669)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	14,200	2.9919	42,467.94	42,485.42	0.0000	4.3300	50.00	0.00	(15.3238)	(1.7702)	0.0000	3	(17.0941)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	2,800	2.9919	8,373.96	8,377.41	0.0000	4.3300	50.00	0.00	(3.0216)	(0.3491)	0.0000	3	(3.3707)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	2,800	2.9919	8,373.96	8,377.41	0.0000	4.3300	50.00	0.00	(3.0216)	(0.3491)	0.0000	3	(3.3707)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	15,700	2.9919	46,953.99	46,973.32	0.0000	4.3300	50.00	0.00	(16.9426)	(1.9572)	0.0000	3	(18.8998)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	800	2.9919	2,392.56	2,393.54	0.0000	4.3300	50.00	0.00	(0.8633)	(0.0997)	0.0000	3	(0.9630)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	100	2.9919	299.07	299.19	0.0000	4.3300	50.00	0.00	(0.1079)	(0.0125)	0.0000	3	(0.1204)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	1,900	2.9919	5,682.33	5,684.67	0.0000	4.3300	50.00	0.00	(2.0504)	(0.2369)	0.0000	3	(2.2872)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	17,000	2.9919	50,841.90	50,862.83	0.0000	4.3300	50.00	0.00	(18.3455)	(2.1193)	0.0000	3	(20.4647)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	4,800	2.9919	14,355.36	14,361.27	0.0000	4.3300	50.00	0.00	(5.1799)	(0.5984)	0.0000	3	(5.7783)	02/07/2025
300433.ZK	01/10/2025	SDB3262055936	0	20,600	2.9919	61,608.42	61,633.78	0.0000	4.3300	50.00	0.00	(22.2304)	(2.5681)	0.0000	3	(24.7984)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	9,300	2.7865	27,813.51	25,914.10	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3599)	0.0000	1	(3.7053)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	6,700	2.7865	20,037.69	18,669.30	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2593)	0.0000	1	(2.6694)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	1,800	2.7865	5,383.26	5,015.63	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0697)	0.0000	1	(0.7171)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	14,200	2.7865	42,467.94	39,567.76	0.0000	4.3300	50.00	0.00	(5.1079)	(0.5496)	0.0000	1	(5.6575)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	2,800	2.7865	8,373.96	7,802.09	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1084)	0.0000	1	(1.1156)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	2,800	2.7865	8,373.96	7,802.09	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1084)	0.0000	1	(1.1156)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	15,700	2.7865	46,953.99	43,747.45	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6076)	0.0000	1	(6.2551)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	800	2.7865	2,392.56	2,229.17	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0310)	0.0000	1	(0.3187)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	100	2.7865	299.07	278.65	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0039)	0.0000	1	(0.0398)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	1,900	2.7865	5,682.33	5,294.28	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0735)	0.0000	1	(0.7570)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	17,000	2.7865	50,841.90	47,369.85	0.0000	4.3300	50.00	0.00	(6.1152)	(0.6579)	0.0000	1	(6.7731)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	4,800	2.7865	14,355.36	13,375.02	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1858)	0.0000	1	(1.9124)	02/07/2025
300433.ZK	01/09/2025	SDB3262055936	0	20,600	2.7865	61,608.42	57,401.12	0.0000	4.3300	50.00	0.00	(7.4101)	(0.7972)	0.0000	1	(8.2074)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	9,300	2.8163	27,813.51	26,191.29	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3638)	0.0000	1	(3.7091)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	6,700	2.8163	20,037.69	18,869.00	0.0000	4.3300								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300433.ZK	01/08/2025	SDB3262055936	0	1,800	2.8163	5,383.26	5,069.28	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0704)	0.0000	1	(0.7179)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	14,200	2.8163	42,467.94	39,991.01	0.0000	4.3300	50.00	0.00	(5.1079)	(0.5554)	0.0000	1	(5.6634)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	2,800	2.8163	8,373.96	7,885.55	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1095)	0.0000	1	(1.1167)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	2,800	2.8163	8,373.96	7,885.55	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1095)	0.0000	1	(1.1167)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	15,700	2.8163	46,953.99	44,215.41	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6141)	0.0000	1	(6.2616)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	800	2.8163	2,392.56	2,253.01	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0313)	0.0000	1	(0.3191)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	100	2.8163	299.07	281.63	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0039)	0.0000	1	(0.0399)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	1,900	2.8163	5,682.33	5,350.91	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0743)	0.0000	1	(0.7578)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	17,000	2.8163	50,841.90	47,876.56	0.0000	4.3300	50.00	0.00	(6.1152)	(0.6650)	0.0000	1	(6.7801)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	4,800	2.8163	14,355.36	13,518.09	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1878)	0.0000	1	(1.9144)	02/07/2025
300433.ZK	01/08/2025	SDB3262055936	0	20,600	2.8163	61,608.42	58,015.12	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8058)	0.0000	1	(8.2159)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	9,300	2.8723	27,813.51	26,712.12	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3710)	0.0000	1	(3.7163)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	6,700	2.8723	20,037.69	19,244.22	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2673)	0.0000	1	(2.6774)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	1,800	2.8723	5,383.26	5,170.09	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0718)	0.0000	1	(0.7193)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	14,200	2.8723	42,467.94	40,786.25	0.0000	4.3300	50.00	0.00	(5.1079)	(0.5665)	0.0000	1	(5.6744)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	2,800	2.8723	8,373.96	8,042.36	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1117)	0.0000	1	(1.1189)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	2,800	2.8723	8,373.96	8,042.36	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1117)	0.0000	1	(1.1189)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	15,700	2.8723	46,953.99	45,094.65	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6263)	0.0000	1	(6.2738)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	800	2.8723	2,392.56	2,297.82	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0319)	0.0000	1	(0.3197)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	100	2.8723	299.07	287.23	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0040)	0.0000	1	(0.0400)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	1,900	2.8723	5,682.33	5,457.31	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0758)	0.0000	1	(0.7593)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	17,000	2.8723	50,841.90	48,828.61	0.0000	4.3300	50.00	0.00	(6.1152)	(0.6782)	0.0000	1	(6.7933)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	4,800	2.8723	14,355.36	13,786.90	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1915)	0.0000	1	(1.9181)	02/07/2025
300433.ZK	01/07/2025	SDB3262055936	0	20,600	2.8723	61,608.42	59,168.78	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8218)	0.0000	1	(8.2319)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	9,300	2.9907	27,813.51	27,813.51	0.0000	4.3300	50.00	0.00	(3.3453)	(0.3863)	0.0000	1	(3.7316)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	6,700	2.9907	20,037.69	20,037.69	0.0000	4.3300	50.00	0.00	(2.4101)	(0.2783)	0.0000	1	(2.6884)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	1,800	2.9907	5,383.26	5,383.26	0.0000	4.3300	50.00	0.00	(0.6475)	(0.0748)	0.0000	1	(0.7223)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	14,200	2.9907	42,467.94	42,467.94	0.0000	4.3300	50.00	0.00	(5.1079)	(0.5898)	0.0000	1	(5.6978)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	2,800	2.9907	8,373.96	8,373.96	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1163)	0.0000	1	(1.1235)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	2,800	2.9907	8,373.96	8,373.96	0.0000	4.3300	50.00	0.00	(1.0072)	(0.1163)	0.0000	1	(1.1235)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	15,700	2.9907	46,953.99	46,953.99	0.0000	4.3300	50.00	0.00	(5.6475)	(0.6521)	0.0000	1	(6.2997)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	800	2.9907	2,392.56	2,392.56	0.0000	4.3300	50.00	0.00	(0.2878)	(0.0332)	0.0000	1	(0.3210)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	100	2.9907	299.07	299.07	0.0000	4.3300	50.00	0.00	(0.0360)	(0.0042)	0.0000	1	(0.0401)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	1,900	2.9907	5,682.33	5,682.33	0.0000	4.3300	50.00	0.00	(0.6835)	(0.0789)	0.0000	1	(0.7624)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	17,000	2.9907	50,841.90	50,841.90	0.0000	4.3300	50.00	0.00	(6.1152)	(0.7061)	0.0000	1	(6.8213)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	4,800	2.9907	14,355.36	14,355.36	0.0000	4.3300	50.00	0.00	(1.7266)	(0.1994)	0.0000	1	(1.9260)	02/07/2025
300433.ZK	01/06/2025	SDB3262055936	0	20,600	2.9907	61,608.42	61,608.42	0.0000	4.3300	50.00	0.00	(7.4101)	(0.8557)	0.0000	1	(8.2658)	02/07/2025
TOTAL LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND													(350.9017)	(40.0894)	0.0000	(390.9911)	
LIANH E CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002250.ZK	01/17/2025	SDB3260123126	0	11,100	0.7160	8,352.25	7,947.30	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1104)	0.0000	1	(1.1150)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	2,900	0.7160	2,182.12	2,076.32	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0288)	0.0000	1	(0.2913)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	19,600	0.7160	14,748.12	14,033.07	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1949)	0.0000	1	(1.9688)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	800	0.7160	601.96	572.78	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	11,600	0.7160	8,728.48	8,305.29	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1154)	0.0000	1	(1.1652)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	800	0.7160	601.96	572.78	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	800	0.7160	601.96	572.78	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	400	0.7160	300.98	286.39	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	500	0.7160	376.23	357.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	400	0.7160	300.98	286.39	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	400	0.7160	300.98	286.39	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	500	0.7160	376.23	357.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	12,600	0.7160	9,480.93	9,021.26	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1253)	0.0000	1	(1.2656)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHONG CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/17/2025	SDB3260123126	0	8,700	0.7160	6,546.36	6,228.97	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0865)	0.0000	1	(0.8739)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	8,600	0.7160	6,471.11	6,157.37	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0855)	0.0000	1	(0.8639)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	5,900	0.7160	4,439.48	4,224.24	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0587)	0.0000	1	(0.5926)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	1,200	0.7160	902.95	859.17	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0119)	0.0000	1	(0.1205)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	200	0.7160	150.49	143.19	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	2,100	0.7160	1,580.16	1,503.54	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0209)	0.0000	1	(0.2109)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	200	0.7160	150.49	143.19	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	500	0.7160	376.23	357.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	600	0.7160	451.47	429.58	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0060)	0.0000	1	(0.0603)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	4,500	0.7160	3,386.05	3,221.88	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0447)	0.0000	1	(0.4520)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	48,100	0.7160	36,193.09	34,438.30	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4783)	0.0000	1	(4.8315)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	33,900	0.7160	25,508.22	24,271.48	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3371)	0.0000	1	(3.4052)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	200	0.7160	150.49	143.19	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	2,600	0.7160	1,956.38	1,861.53	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0259)	0.0000	1	(0.2612)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	6,300	0.7160	4,740.47	4,510.63	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0626)	0.0000	1	(0.6328)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	6,000	0.7160	4,514.73	4,295.84	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0597)	0.0000	1	(0.6027)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	300	0.7160	225.74	214.79	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	1	(0.0301)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	500	0.7160	376.23	357.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	500	0.7160	376.23	357.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	3,800	0.7160	2,859.33	2,720.70	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0378)	0.0000	1	(0.3817)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	200	0.7160	150.49	143.19	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	3,900	0.7160	2,934.57	2,792.29	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0388)	0.0000	1	(0.3917)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	5,800	0.7160	4,364.24	4,152.64	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0577)	0.0000	1	(0.5826)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	2,700	0.7160	2,031.63	1,933.13	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0268)	0.0000	1	(0.2712)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	1,700	0.7160	1,279.17	1,217.15	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0169)	0.0000	1	(0.1708)	02/07/2025
002250.ZK	01/17/2025	SDB3260123126	0	100	0.7160	75.25	71.60	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	11,100	0.7003	8,352.25	7,773.43	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1080)	0.0000	1	(1.1126)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	2,900	0.7003	2,182.12	2,030.90	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0282)	0.0000	1	(0.2907)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	19,600	0.7003	14,748.12	13,726.06	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1906)	0.0000	1	(1.9645)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	800	0.7003	601.96	560.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0078)	0.0000	1	(0.0802)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	11,600	0.7003	8,728.48	8,123.58	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1128)	0.0000	1	(1.1627)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	800	0.7003	601.96	560.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0078)	0.0000	1	(0.0802)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	800	0.7003	601.96	560.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0078)	0.0000	1	(0.0802)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	400	0.7003	300.98	280.12	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0039)	0.0000	1	(0.0401)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	500	0.7003	376.23	350.15	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	400	0.7003	300.98	280.12	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0039)	0.0000	1	(0.0401)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	400	0.7003	300.98	280.12	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0039)	0.0000	1	(0.0401)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	500	0.7003	376.23	350.15	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	12,600	0.7003	9,480.93	8,823.89	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1226)	0.0000	1	(1.2629)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	8,700	0.7003	6,546.36	6,092.69	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0846)	0.0000	1	(0.8720)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	8,600	0.7003	6,471.11	6,022.66	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0836)	0.0000	1	(0.8620)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	5,900	0.7003	4,439.48	4,131.82	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0574)	0.0000	1	(0.5914)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	1,200	0.7003	902.95	840.37	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0117)	0.0000	1	(0.1203)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	200	0.7003	150.49	140.06	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	2,100	0.7003	1,580.16	1,470.65	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0204)	0.0000	1	(0.2105)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	200	0.7003	150.49	140.06	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	500	0.7003	376.23	350.15	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0501)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/16/2025	SDB3260123126	0	600	0.7003	451.47	420.19	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0058)	0.0000	1	(0.0601)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	4,500	0.7003	3,386.05	3,151.39	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0438)	0.0000	1	(0.4510)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	48,100	0.7003	36,193.09	33,684.86	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4678)	0.0000	1	(4.8211)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	33,900	0.7003	25,508.22	23,740.48	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3297)	0.0000	1	(3.3978)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	200	0.7003	150.49	140.06	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	2,600	0.7003	1,956.38	1,820.80	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0253)	0.0000	1	(0.2606)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	6,300	0.7003	4,740.47	4,411.95	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0613)	0.0000	1	(0.6314)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	6,000	0.7003	4,514.73	4,201.85	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0584)	0.0000	1	(0.6014)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	300	0.7003	225.74	210.09	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0029)	0.0000	1	(0.0301)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	500	0.7003	376.23	350.15	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	500	0.7003	376.23	350.15	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	3,800	0.7003	2,859.33	2,661.17	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0370)	0.0000	1	(0.3809)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	200	0.7003	150.49	140.06	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	3,900	0.7003	2,934.57	2,731.21	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0379)	0.0000	1	(0.3909)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	5,800	0.7003	4,364.24	4,061.79	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0564)	0.0000	1	(0.5813)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	2,700	0.7003	2,031.63	1,890.83	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0263)	0.0000	1	(0.2706)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	1,700	0.7003	1,279.17	1,190.53	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0165)	0.0000	1	(0.1704)	02/07/2025
002250.ZK	01/16/2025	SDB3260123126	0	100	0.7003	75.25	70.03	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	11,100	0.6921	8,352.25	7,681.87	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1067)	0.0000	1	(1.1113)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	2,900	0.6921	2,182.12	2,006.97	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0279)	0.0000	1	(0.2903)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	19,600	0.6921	14,748.12	13,564.38	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1884)	0.0000	1	(1.9623)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	800	0.6921	601.96	553.65	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0077)	0.0000	1	(0.0801)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	11,600	0.6921	8,728.48	8,027.90	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1115)	0.0000	1	(1.1613)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	800	0.6921	601.96	553.65	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0077)	0.0000	1	(0.0801)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	800	0.6921	601.96	553.65	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0077)	0.0000	1	(0.0801)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	400	0.6921	300.98	276.82	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0038)	0.0000	1	(0.0400)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	500	0.6921	376.23	346.03	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	400	0.6921	300.98	276.82	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0038)	0.0000	1	(0.0400)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	400	0.6921	300.98	276.82	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0038)	0.0000	1	(0.0400)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	500	0.6921	376.23	346.03	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	12,600	0.6921	9,480.93	8,719.96	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1211)	0.0000	1	(1.2615)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	8,700	0.6921	6,546.36	6,020.92	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0836)	0.0000	1	(0.8710)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	8,600	0.6921	6,471.11	5,951.72	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0827)	0.0000	1	(0.8610)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	5,900	0.6921	4,439.48	4,083.15	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0567)	0.0000	1	(0.5907)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	1,200	0.6921	902.95	830.47	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0115)	0.0000	1	(0.1201)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	200	0.6921	150.49	138.41	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	2,100	0.6921	1,580.16	1,453.33	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0202)	0.0000	1	(0.2102)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	200	0.6921	150.49	138.41	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	500	0.6921	376.23	346.03	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	600	0.6921	451.47	415.24	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0058)	0.0000	1	(0.0601)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	4,500	0.6921	3,386.05	3,114.27	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0433)	0.0000	1	(0.4505)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	48,100	0.6921	36,193.09	33,288.09	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4623)	0.0000	1	(4.8156)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	33,900	0.6921	25,508.22	23,460.83	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3258)	0.0000	1	(3.3939)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	200	0.6921	150.49	138.41	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	2,600	0.6921	1,956.38	1,799.36	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0250)	0.0000	1	(0.2603)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	6,300	0.6921	4,740.47	4,359.98	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0606)	0.0000	1	(0.6307)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	6,000	0.6921	4,514.73	4,152.36	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0577)	0.0000	1	(0.6007)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	300	0.6921	225.74	207.62	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0029)	0.0000	1	(0.0300)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	500	0.6921	376.23	346.03	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	500	0.6921	376.23	346.03	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	3,800	0.6921	2,859.33	2,629.83	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0365)	0.0000	1	(0.3804)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	200	0.6921	150.49	138.41	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	3,900	0.6921	2,934.57	2,699.03	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0375)	0.0000	1	(0.3905)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	5,800	0.6921	4,364.24	4,013.95	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0557)	0.0000	1	(0.5807)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	2,700	0.6921	2,031.63	1,868.56	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0260)	0.0000	1	(0.2703)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	1,700	0.6921	1,279.17	1,176.50	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0163)	0.0000	1	(0.1702)	02/07/2025
002250.ZK	01/15/2025	SDB3260123126	0	100	0.6921	75.25	69.21	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	11,100	0.7197	8,352.25	7,988.27	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1109)	0.0000	1	(1.1155)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	2,900	0.7197	2,182.12	2,087.03	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0290)	0.0000	1	(0.2914)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	19,600	0.7197	14,748.12	14,105.41	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1959)	0.0000	1	(1.9698)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	800	0.7197	601.96	575.73	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	11,600	0.7197	8,728.48	8,348.10	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1159)	0.0000	1	(1.1658)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	800	0.7197	601.96	575.73	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	800	0.7197	601.96	575.73	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	400	0.7197	300.98	287.87	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	500	0.7197	376.23	359.83	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	400	0.7197	300.98	287.87	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	400	0.7197	300.98	287.87	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	500	0.7197	376.23	359.83	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	12,600	0.7197	9,480.93	9,067.77	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1259)	0.0000	1	(1.2663)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	8,700	0.7197	6,546.36	6,261.08	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0870)	0.0000	1	(0.8743)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	8,600	0.7197	6,471.11	6,189.11	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0860)	0.0000	1	(0.8643)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	5,900	0.7197	4,439.48	4,246.02	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0590)	0.0000	1	(0.5929)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	1,200	0.7197	902.95	863.60	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0120)	0.0000	1	(0.1206)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	200	0.7197	150.49	143.93	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	2,100	0.7197	1,580.16	1,511.29	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0210)	0.0000	1	(0.2110)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	200	0.7197	150.49	143.93	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	500	0.7197	376.23	359.83	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	600	0.7197	451.47	431.80	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0060)	0.0000	1	(0.0603)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	4,500	0.7197	3,386.05	3,238.49	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0450)	0.0000	1	(0.4522)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	48,100	0.7197	36,193.09	34,615.84	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4808)	0.0000	1	(4.8340)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	33,900	0.7197	25,508.22	24,396.61	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3388)	0.0000	1	(3.4069)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	200	0.7197	150.49	143.93	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	2,600	0.7197	1,956.38	1,871.13	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0260)	0.0000	1	(0.2613)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	6,300	0.7197	4,740.47	4,533.88	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0630)	0.0000	1	(0.6331)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	6,000	0.7197	4,514.73	4,317.98	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0600)	0.0000	1	(0.6030)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	300	0.7197	225.74	215.90	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	1	(0.0301)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	500	0.7197	376.23	359.83	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	500	0.7197	376.23	359.83	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	3,800	0.7197	2,859.33	2,734.72	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0380)	0.0000	1	(0.3819)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	200	0.7197	150.49	143.93	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	3,900	0.7197	2,934.57	2,806.69	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0390)	0.0000	1	(0.3919)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	5,800	0.7197	4,364.24	4,174.05	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0580)	0.0000	1	(0.5829)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	2,700	0.7197	2,031.63	1,943.09	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0270)	0.0000	1	(0.2713)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	1,700	0.7197	1,279.17	1,223.43	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0170)	0.0000	1	(0.1708)	02/07/2025
002250.ZK	01/14/2025	SDB3260123126	0	100	0.7197	75.25	71.97	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	11,100	0.7200	8,352.25	7,991.81	0.0000	4.3300	50.00	0.00	(0.1004)	(0.1110)	0.0000	1	(1.1156)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	2,900	0.7200	2,182.12	2,087.95	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0290)	0.0000	1	(0.2915)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	19,600	0.7200	14,748.12	14,111.67	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1960)	0.0000	1	(1.9699)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	800	0.7200	601.96	575.99	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	11,600	0.7200	8,728.48	8,351.80	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1160)	0.0000	1	(1.1658)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	800	0.7200	601.96	575.99	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	800	0.7200	601.96	575.99	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0080)	0.0000	1	(0.0804)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	400	0.7200	300.98	287.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	500	0.7200	376.23	359.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0503)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	400	0.7200	300.98	287.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	400	0.7200	300.98	287.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	500	0.7200	376.23	359.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0503)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	12,600	0.7200	9,480.93	9,071.79	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1260)	0.0000	1	(1.2663)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	8,700	0.7200	6,546.36	6,263.85	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0870)	0.0000	1	(0.8744)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	8,600	0.7200	6,471.11	6,191.85	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0860)	0.0000	1	(0.8643)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	5,900	0.7200	4,439.48	4,247.90	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0590)	0.0000	1	(0.5930)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	1,200	0.7200	902.95	863.98	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0120)	0.0000	1	(0.1206)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	200	0.7200	150.49	144.00	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	2,100	0.7200	1,580.16	1,511.96	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0210)	0.0000	1	(0.2111)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	200	0.7200	150.49	144.00	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	500	0.7200	376.23	359.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0503)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	600	0.7200	451.47	431.99	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0060)	0.0000	1	(0.0603)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	4,500	0.7200	3,386.05	3,239.92	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0450)	0.0000	1	(0.4523)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	48,100	0.7200	36,193.09	34,631.18	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4810)	0.0000	1	(4.8342)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	33,900	0.7200	25,508.22	24,407.42	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3390)	0.0000	1	(3.4071)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	200	0.7200	150.49	144.00	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	2,600	0.7200	1,956.38	1,871.96	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0260)	0.0000	1	(0.2613)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	6,300	0.7200	4,740.47	4,535.89	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0630)	0.0000	1	(0.6332)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	6,000	0.7200	4,514.73	4,319.90	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0600)	0.0000	1	(0.6030)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	300	0.7200	225.74	215.99	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	1	(0.0302)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	500	0.7200	376.23	359.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0503)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	500	0.7200	376.23	359.99	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0503)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	3,800	0.7200	2,859.33	2,735.94	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0380)	0.0000	1	(0.3819)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	200	0.7200	150.49	144.00	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	3,900	0.7200	2,934.57	2,807.93	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0390)	0.0000	1	(0.3920)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	5,800	0.7200	4,364.24	4,175.90	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0580)	0.0000	1	(0.5829)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	2,700	0.7200	2,031.63	1,943.95	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0270)	0.0000	1	(0.2714)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	1,700	0.7200	1,279.17	1,223.97	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0170)	0.0000	1	(0.1709)	02/07/2025
002250.ZK	01/13/2025	SDB3260123126	0	100	0.7200	75.25	72.00	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	11,100	0.7292	8,352.25	8,094.56	0.0000	4.3300	50.00	0.00	(3.0138)	(0.3373)	0.0000	3	(3.3510)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	2,900	0.7292	2,182.12	2,114.80	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0881)	0.0000	3	(0.8755)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	19,600	0.7292	14,748.12	14,293.10	0.0000	4.3300	50.00	0.00	(5.3216)	(0.5955)	0.0000	3	(5.9172)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	800	0.7292	601.96	583.39	0.0000	4.3300	50.00	0.00	(0.2172)	(0.0243)	0.0000	3	(0.2415)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	11,600	0.7292	8,728.48	8,459.18	0.0000	4.3300	50.00	0.00	(3.1495)	(0.3525)	0.0000	3	(3.5020)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/10/2025	SDB3260123126	0	800	0.7292	601.96	583.39	0.0000	4.3300	50.00	0.00	(0.2172)	(0.0243)	0.0000	3	(0.2415)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	800	0.7292	601.96	583.39	0.0000	4.3300	50.00	0.00	(0.2172)	(0.0243)	0.0000	3	(0.2415)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	400	0.7292	300.98	291.70	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0122)	0.0000	3	(0.1208)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	500	0.7292	376.23	364.62	0.0000	4.3300	50.00	0.00	(0.1358)	(0.0152)	0.0000	3	(0.1509)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	400	0.7292	300.98	291.70	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0122)	0.0000	3	(0.1208)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	400	0.7292	300.98	291.70	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0122)	0.0000	3	(0.1208)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	500	0.7292	376.23	364.62	0.0000	4.3300	50.00	0.00	(0.1358)	(0.0152)	0.0000	3	(0.1509)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	12,600	0.7292	9,480.93	9,188.42	0.0000	4.3300	50.00	0.00	(3.4210)	(0.3829)	0.0000	3	(3.8039)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	8,700	0.7292	6,546.36	6,344.39	0.0000	4.3300	50.00	0.00	(2.3621)	(0.2643)	0.0000	3	(2.6265)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	8,600	0.7292	6,471.11	6,271.46	0.0000	4.3300	50.00	0.00	(2.3350)	(0.2613)	0.0000	3	(2.5963)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	5,900	0.7292	4,439.48	4,302.52	0.0000	4.3300	50.00	0.00	(1.6019)	(0.1793)	0.0000	3	(1.7812)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	1,200	0.7292	902.95	875.09	0.0000	4.3300	50.00	0.00	(0.3258)	(0.0365)	0.0000	3	(0.3623)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	200	0.7292	150.49	145.85	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0061)	0.0000	3	(0.0604)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	2,100	0.7292	1,580.16	1,531.40	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0638)	0.0000	3	(0.6340)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	200	0.7292	150.49	145.85	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0061)	0.0000	3	(0.0604)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	500	0.7292	376.23	364.62	0.0000	4.3300	50.00	0.00	(0.1358)	(0.0152)	0.0000	3	(0.1509)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	600	0.7292	451.47	437.54	0.0000	4.3300	50.00	0.00	(0.1629)	(0.0182)	0.0000	3	(0.1811)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	4,500	0.7292	3,386.05	3,281.58	0.0000	4.3300	50.00	0.00	(1.2218)	(0.1367)	0.0000	3	(1.3585)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	48,100	0.7292	36,193.09	35,076.44	0.0000	4.3300	50.00	0.00	(13.0597)	(1.4615)	0.0000	3	(14.5212)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	33,900	0.7292	25,508.22	24,721.24	0.0000	4.3300	50.00	0.00	(9.2042)	(1.0301)	0.0000	3	(10.2343)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	200	0.7292	150.49	145.85	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0061)	0.0000	3	(0.0604)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	2,600	0.7292	1,956.38	1,896.02	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0790)	0.0000	3	(0.7849)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	6,300	0.7292	4,740.47	4,594.21	0.0000	4.3300	50.00	0.00	(1.7105)	(0.1914)	0.0000	3	(1.9019)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	6,000	0.7292	4,514.73	4,375.44	0.0000	4.3300	50.00	0.00	(1.6291)	(0.1823)	0.0000	3	(1.8114)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	300	0.7292	225.74	218.77	0.0000	4.3300	50.00	0.00	(0.0815)	(0.0091)	0.0000	3	(0.0906)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	500	0.7292	376.23	364.62	0.0000	4.3300	50.00	0.00	(0.1358)	(0.0152)	0.0000	3	(0.1509)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	500	0.7292	376.23	364.62	0.0000	4.3300	50.00	0.00	(0.1358)	(0.0152)	0.0000	3	(0.1509)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	3,800	0.7292	2,859.33	2,771.11	0.0000	4.3300	50.00	0.00	(1.0317)	(0.1155)	0.0000	3	(1.1472)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	200	0.7292	150.49	145.85	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0061)	0.0000	3	(0.0604)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	3,900	0.7292	2,934.57	2,844.04	0.0000	4.3300	50.00	0.00	(1.0589)	(0.1185)	0.0000	3	(1.1774)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	5,800	0.7292	4,364.24	4,229.59	0.0000	4.3300	50.00	0.00	(1.5748)	(0.1762)	0.0000	3	(1.7510)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	2,700	0.7292	2,031.63	1,968.95	0.0000	4.3300	50.00	0.00	(0.7331)	(0.0820)	0.0000	3	(0.8151)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	1,700	0.7292	1,279.17	1,239.71	0.0000	4.3300	50.00	0.00	(0.4616)	(0.0517)	0.0000	3	(0.5132)	02/07/2025
002250.ZK	01/10/2025	SDB3260123126	0	100	0.7292	75.25	72.92	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	3	(0.0302)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	11,100	0.7150	8,352.25	7,936.11	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1102)	0.0000	1	(1.1148)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	2,900	0.7150	2,182.12	2,073.40	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0288)	0.0000	1	(0.2913)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	19,600	0.7150	14,748.12	14,013.31	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1946)	0.0000	1	(1.9685)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	800	0.7150	601.96	571.97	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	11,600	0.7150	8,728.48	8,293.59	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1152)	0.0000	1	(1.1650)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	800	0.7150	601.96	571.97	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	800	0.7150	601.96	571.97	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	400	0.7150	300.98	285.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	500	0.7150	376.23	357.48	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	400	0.7150	300.98	285.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	400	0.7150	300.98	285.99	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	500	0.7150	376.23	357.48	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	12,600	0.7150	9,480.93	9,008.56	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1251)	0.0000	1	(1.2655)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	8,700	0.7150	6,546.36	6,220.20	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0864)	0.0000	1	(0.8738)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHONG CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/09/2025	SDB3260123126	0	8,600	0.7150	6,471.11	6,148.70	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0854)	0.0000	1	(0.8637)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	5,900	0.7150	4,439.48	4,218.29	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0586)	0.0000	1	(0.5926)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	1,200	0.7150	902.95	857.96	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0119)	0.0000	1	(0.1205)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	200	0.7150	150.49	142.99	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	2,100	0.7150	1,580.16	1,501.43	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0209)	0.0000	1	(0.2109)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	200	0.7150	150.49	142.99	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	500	0.7150	376.23	357.48	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	600	0.7150	451.47	428.98	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0060)	0.0000	1	(0.0603)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	4,500	0.7150	3,386.05	3,217.34	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0447)	0.0000	1	(0.4520)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	48,100	0.7150	36,193.09	34,389.82	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4776)	0.0000	1	(4.8309)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	33,900	0.7150	25,508.22	24,237.31	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3366)	0.0000	1	(3.4047)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	200	0.7150	150.49	142.99	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	2,600	0.7150	1,956.38	1,858.91	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0258)	0.0000	1	(0.2611)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	6,300	0.7150	4,740.47	4,504.28	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0626)	0.0000	1	(0.6327)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	6,000	0.7150	4,514.73	4,289.79	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0596)	0.0000	1	(0.6026)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	300	0.7150	225.74	214.49	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	1	(0.0301)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	500	0.7150	376.23	357.48	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	500	0.7150	376.23	357.48	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0050)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	3,800	0.7150	2,859.33	2,716.87	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0377)	0.0000	1	(0.3816)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	200	0.7150	150.49	142.99	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	3,900	0.7150	2,934.57	2,788.36	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0387)	0.0000	1	(0.3917)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	5,800	0.7150	4,364.24	4,146.80	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0576)	0.0000	1	(0.5825)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	2,700	0.7150	2,031.63	1,930.41	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0268)	0.0000	1	(0.2712)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	1,700	0.7150	1,279.17	1,215.44	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0169)	0.0000	1	(0.1707)	02/07/2025
002250.ZK	01/09/2025	SDB3260123126	0	100	0.7150	75.25	71.50	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	11,100	0.7116	8,352.25	7,898.36	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1097)	0.0000	1	(1.1143)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	2,900	0.7116	2,182.12	2,063.54	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0287)	0.0000	1	(0.2911)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	19,600	0.7116	14,748.12	13,946.65	0.0000	4.3300	50.00	0.00	(1.7739)	(0.1937)	0.0000	1	(1.9676)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	800	0.7116	601.96	569.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	11,600	0.7116	8,728.48	8,254.14	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1146)	0.0000	1	(1.1645)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	800	0.7116	601.96	569.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	800	0.7116	601.96	569.25	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0079)	0.0000	1	(0.0803)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	400	0.7116	300.98	284.63	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	500	0.7116	376.23	355.78	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	400	0.7116	300.98	284.63	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	400	0.7116	300.98	284.63	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0040)	0.0000	1	(0.0402)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	500	0.7116	376.23	355.78	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	12,600	0.7116	9,480.93	8,965.71	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1245)	0.0000	1	(1.2649)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	8,700	0.7116	6,546.36	6,190.61	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0860)	0.0000	1	(0.8734)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	8,600	0.7116	6,471.11	6,119.45	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0850)	0.0000	1	(0.8633)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	5,900	0.7116	4,439.48	4,198.23	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0583)	0.0000	1	(0.5923)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	1,200	0.7116	902.95	853.88	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0119)	0.0000	1	(0.1205)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	200	0.7116	150.49	142.31	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	2,100	0.7116	1,580.16	1,494.28	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0208)	0.0000	1	(0.2108)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	200	0.7116	150.49	142.31	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	500	0.7116	376.23	355.78	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	600	0.7116	451.47	426.94	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0059)	0.0000	1	(0.0602)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHONG CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/08/2025	SDB3260123126	0	4,500	0.7116	3,386.05	3,202.04	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0445)	0.0000	1	(0.4517)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	48,100	0.7116	36,193.09	34,226.23	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4754)	0.0000	1	(4.8286)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	33,900	0.7116	25,508.22	24,122.02	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3350)	0.0000	1	(3.4031)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	200	0.7116	150.49	142.31	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	2,600	0.7116	1,956.38	1,850.07	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0257)	0.0000	1	(0.2610)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	6,300	0.7116	4,740.47	4,482.85	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0623)	0.0000	1	(0.6324)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	6,000	0.7116	4,514.73	4,269.38	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0593)	0.0000	1	(0.6023)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	300	0.7116	225.74	213.47	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0030)	0.0000	1	(0.0301)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	500	0.7116	376.23	355.78	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	500	0.7116	376.23	355.78	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0049)	0.0000	1	(0.0502)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	3,800	0.7116	2,859.33	2,703.94	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0376)	0.0000	1	(0.3815)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	200	0.7116	150.49	142.31	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	3,900	0.7116	2,934.57	2,775.10	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0385)	0.0000	1	(0.3915)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	5,800	0.7116	4,364.24	4,127.07	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0573)	0.0000	1	(0.5822)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	2,700	0.7116	2,031.63	1,921.22	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0267)	0.0000	1	(0.2710)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	1,700	0.7116	1,279.17	1,209.66	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0168)	0.0000	1	(0.1707)	02/07/2025
002250.ZK	01/08/2025	SDB3260123126	0	100	0.7116	75.25	71.16	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0100)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	11,100	0.7433	8,352.25	8,251.15	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1146)	0.0000	1	(1.1192)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	2,900	0.7433	2,182.12	2,155.71	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0299)	0.0000	1	(0.2924)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	19,600	0.7433	14,748.12	14,569.60	0.0000	4.3300	50.00	0.00	(1.7739)	(0.2024)	0.0000	1	(1.9762)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	800	0.7433	601.96	594.68	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0083)	0.0000	1	(0.0807)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	11,600	0.7433	8,728.48	8,622.83	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1198)	0.0000	1	(1.1696)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	800	0.7433	601.96	594.68	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0083)	0.0000	1	(0.0807)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	800	0.7433	601.96	594.68	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0083)	0.0000	1	(0.0807)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	400	0.7433	300.98	297.34	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	500	0.7433	376.23	371.67	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	400	0.7433	300.98	297.34	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	400	0.7433	300.98	297.34	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0041)	0.0000	1	(0.0403)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	500	0.7433	376.23	371.67	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	12,600	0.7433	9,480.93	9,366.17	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1301)	0.0000	1	(1.2704)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	8,700	0.7433	6,546.36	6,467.12	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0898)	0.0000	1	(0.8772)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	8,600	0.7433	6,471.11	6,392.78	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0888)	0.0000	1	(0.8671)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	5,900	0.7433	4,439.48	4,385.75	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0609)	0.0000	1	(0.5949)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	1,200	0.7433	902.95	892.02	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0124)	0.0000	1	(0.1210)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	200	0.7433	150.49	148.67	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	2,100	0.7433	1,580.16	1,561.03	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0217)	0.0000	1	(0.2117)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	200	0.7433	150.49	148.67	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	500	0.7433	376.23	371.67	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	600	0.7433	451.47	446.01	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0062)	0.0000	1	(0.0605)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	4,500	0.7433	3,386.05	3,345.06	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0465)	0.0000	1	(0.4537)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	48,100	0.7433	36,193.09	35,754.99	0.0000	4.3300	50.00	0.00	(4.3532)	(0.4966)	0.0000	1	(4.8498)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	33,900	0.7433	25,508.22	25,199.46	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3500)	0.0000	1	(3.4181)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	200	0.7433	150.49	148.67	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	2,600	0.7433	1,956.38	1,932.70	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0268)	0.0000	1	(0.2622)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	6,300	0.7433	4,740.47	4,683.09	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0650)	0.0000	1	(0.6352)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	6,000	0.7433	4,514.73	4,460.08	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0619)	0.0000	1	(0.6050)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/07/2025	SDB3260123126	0	300	0.7433	225.74	223.00	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0031)	0.0000	1	(0.0302)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	500	0.7433	376.23	371.67	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	500	0.7433	376.23	371.67	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	3,800	0.7433	2,859.33	2,824.72	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0392)	0.0000	1	(0.3831)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	200	0.7433	150.49	148.67	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	3,900	0.7433	2,934.57	2,899.05	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0403)	0.0000	1	(0.3932)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	5,800	0.7433	4,364.24	4,311.41	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0599)	0.0000	1	(0.5848)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	2,700	0.7433	2,031.63	2,007.04	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0279)	0.0000	1	(0.2722)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	1,700	0.7433	1,279.17	1,263.69	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0176)	0.0000	1	(0.1714)	02/07/2025
002250.ZK	01/07/2025	SDB3260123126	0	100	0.7433	75.25	74.33	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	11,100	0.7525	8,352.25	8,352.25	0.0000	4.3300	50.00	0.00	(1.0046)	(0.1160)	0.0000	1	(1.1206)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	2,900	0.7525	2,182.12	2,182.12	0.0000	4.3300	50.00	0.00	(0.2625)	(0.0303)	0.0000	1	(0.2928)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	19,600	0.7525	14,748.12	14,748.12	0.0000	4.3300	50.00	0.00	(1.7739)	(0.2048)	0.0000	1	(1.9787)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	800	0.7525	601.96	601.96	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0084)	0.0000	1	(0.0808)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	11,600	0.7525	8,728.48	8,728.48	0.0000	4.3300	50.00	0.00	(1.0498)	(0.1212)	0.0000	1	(1.1711)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	800	0.7525	601.96	601.96	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0084)	0.0000	1	(0.0808)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	800	0.7525	601.96	601.96	0.0000	4.3300	50.00	0.00	(0.0724)	(0.0084)	0.0000	1	(0.0808)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	400	0.7525	300.98	300.98	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0404)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	500	0.7525	376.23	376.23	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0505)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	400	0.7525	300.98	300.98	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0404)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	400	0.7525	300.98	300.98	0.0000	4.3300	50.00	0.00	(0.0362)	(0.0042)	0.0000	1	(0.0404)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	500	0.7525	376.23	376.23	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0505)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	12,600	0.7525	9,480.93	9,480.93	0.0000	4.3300	50.00	0.00	(1.1403)	(0.1317)	0.0000	1	(1.2720)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	8,700	0.7525	6,546.36	6,546.36	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0909)	0.0000	1	(0.8783)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	8,600	0.7525	6,471.11	6,471.11	0.0000	4.3300	50.00	0.00	(0.7783)	(0.0899)	0.0000	1	(0.8682)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	5,900	0.7525	4,439.48	4,439.48	0.0000	4.3300	50.00	0.00	(0.5340)	(0.0617)	0.0000	1	(0.5956)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	1,200	0.7525	902.95	902.95	0.0000	4.3300	50.00	0.00	(0.1086)	(0.0125)	0.0000	1	(0.1211)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	200	0.7525	150.49	150.49	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	2,100	0.7525	1,580.16	1,580.16	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0219)	0.0000	1	(0.2120)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	200	0.7525	150.49	150.49	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	500	0.7525	376.23	376.23	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0505)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	600	0.7525	451.47	451.47	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0063)	0.0000	1	(0.0606)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	4,500	0.7525	3,386.05	3,386.05	0.0000	4.3300	50.00	0.00	(0.4073)	(0.0470)	0.0000	1	(0.4543)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	48,100	0.7525	36,193.09	36,193.09	0.0000	4.3300	50.00	0.00	(4.3532)	(0.5027)	0.0000	1	(4.8559)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	33,900	0.7525	25,508.22	25,508.22	0.0000	4.3300	50.00	0.00	(3.0681)	(0.3543)	0.0000	1	(3.4224)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	200	0.7525	150.49	150.49	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	2,600	0.7525	1,956.38	1,956.38	0.0000	4.3300	50.00	0.00	(0.2353)	(0.0272)	0.0000	1	(0.2625)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	6,300	0.7525	4,740.47	4,740.47	0.0000	4.3300	50.00	0.00	(0.5702)	(0.0658)	0.0000	1	(0.6360)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	6,000	0.7525	4,514.73	4,514.73	0.0000	4.3300	50.00	0.00	(0.5430)	(0.0627)	0.0000	1	(0.6057)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	300	0.7525	225.74	225.74	0.0000	4.3300	50.00	0.00	(0.0272)	(0.0031)	0.0000	1	(0.0303)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	500	0.7525	376.23	376.23	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0505)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	500	0.7525	376.23	376.23	0.0000	4.3300	50.00	0.00	(0.0453)	(0.0052)	0.0000	1	(0.0505)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	3,800	0.7525	2,859.33	2,859.33	0.0000	4.3300	50.00	0.00	(0.3439)	(0.0397)	0.0000	1	(0.3836)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	200	0.7525	150.49	150.49	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	3,900	0.7525	2,934.57	2,934.57	0.0000	4.3300	50.00	0.00	(0.3530)	(0.0408)	0.0000	1	(0.3937)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	5,800	0.7525	4,364.24	4,364.24	0.0000	4.3300	50.00	0.00	(0.5249)	(0.0606)	0.0000	1	(0.5855)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002250.ZK	01/06/2025	SDB3260123126	0	2,700	0.7525	2,031.63	2,031.63	0.0000	4.3300	50.00	0.00	(0.2444)	(0.0282)	0.0000	1	(0.2726)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	1,700	0.7525	1,279.17	1,279.17	0.0000	4.3300	50.00	0.00	(0.1539)	(0.0178)	0.0000	1	(0.1716)	02/07/2025
002250.ZK	01/06/2025	SDB3260123126	0	100	0.7525	75.25	75.25	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0101)	02/07/2025
TOTAL LIANHE CHEMICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(230.2412)	(25.4931)	0.0000		(255.7343)	
LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND																	
002600.ZK	01/17/2025	SDB3265057899	0	20,700	1.1039	22,552.22	22,850.83	0.0000	4.3300	50.00	0.00	(2.7125)	(0.3174)	0.0000	1	(3.0299)	02/07/2025
002600.ZK	01/17/2025	SDB3265057899	0	900	1.1039	975.39	993.51	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0138)	0.0000	1	(0.1311)	02/07/2025
002600.ZK	01/16/2025	SDB3265057899	0	20,700	1.0171	22,552.22	21,054.94	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2924)	0.0000	1	(3.0050)	02/07/2025
002600.ZK	01/16/2025	SDB3265057899	0	900	1.0171	975.39	915.43	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0127)	0.0000	1	(0.1300)	02/07/2025
002600.ZK	01/15/2025	SDB3265057899	0	20,700	1.0170	22,552.22	21,052.23	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2924)	0.0000	1	(3.0049)	02/07/2025
002600.ZK	01/15/2025	SDB3265057899	0	900	1.0170	975.39	915.31	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0127)	0.0000	1	(0.1300)	02/07/2025
002600.ZK	01/14/2025	SDB3265057899	0	20,700	1.0339	22,552.22	21,402.19	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2973)	0.0000	1	(3.0098)	02/07/2025
002600.ZK	01/14/2025	SDB3265057899	0	900	1.0339	975.39	930.53	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0129)	0.0000	1	(0.1302)	02/07/2025
002600.ZK	01/13/2025	SDB3265057899	0	20,700	1.0194	22,552.22	21,101.75	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2931)	0.0000	1	(3.0056)	02/07/2025
002600.ZK	01/13/2025	SDB3265057899	0	900	1.0194	975.39	917.47	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0127)	0.0000	1	(0.1301)	02/07/2025
002600.ZK	01/10/2025	SDB3265057899	0	20,700	1.0414	22,552.22	21,556.63	0.0000	4.3300	50.00	0.00	(8.1376)	(0.8982)	0.0000	3	(9.0358)	02/07/2025
002600.ZK	01/10/2025	SDB3265057899	0	900	1.0414	975.39	937.24	0.0000	4.3300	50.00	0.00	(0.3520)	(0.0391)	0.0000	3	(0.3910)	02/07/2025
002600.ZK	01/09/2025	SDB3265057899	0	20,700	1.0045	22,552.22	20,792.86	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2888)	0.0000	1	(3.0013)	02/07/2025
002600.ZK	01/09/2025	SDB3265057899	0	900	1.0045	975.39	904.04	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0126)	0.0000	1	(0.1299)	02/07/2025
002600.ZK	01/08/2025	SDB3265057899	0	20,700	1.0401	22,552.22	21,529.72	0.0000	4.3300	50.00	0.00	(2.7125)	(0.2990)	0.0000	1	(3.0116)	02/07/2025
002600.ZK	01/08/2025	SDB3265057899	0	900	1.0401	975.39	936.07	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0130)	0.0000	1	(0.1303)	02/07/2025
002600.ZK	01/07/2025	SDB3265057899	0	20,700	1.0895	22,552.22	22,552.22	0.0000	4.3300	50.00	0.00	(2.7125)	(0.3132)	0.0000	1	(3.0258)	02/07/2025
002600.ZK	01/07/2025	SDB3265057899	0	900	1.0838	975.39	975.39	0.0000	4.3300	50.00	0.00	(0.1173)	(0.0135)	0.0000	1	(0.1309)	02/07/2025
TOTAL LINGYI ITECH (GUANGDONG) COMPANY CMN CLASS A SERIES NORTHBOUND												(31.1283)	(3.4348)	0.0000		(34.5631)	
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND																	
000513.ZK	01/17/2025	SDB3260489733	0	3,900	4.8798	18,818.76	19,031.12	0.0000	4.3300	50.00	0.00	(2.2635)	(0.2643)	0.0000	1	(2.5278)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	1,300	4.8798	6,257.61	6,343.71	0.0000	4.3300	50.00	0.00	(0.7527)	(0.0881)	0.0000	1	(0.8408)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	2,300	4.8798	11,699.80	11,223.48	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1559)	0.0000	1	(1.5631)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	7,800	4.8798	39,706.62	38,062.25	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5286)	0.0000	1	(5.3045)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	6,300	4.8798	32,403.12	30,742.58	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4270)	0.0000	1	(4.3244)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	3,500	4.8798	17,955.30	17,079.21	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2372)	0.0000	1	(2.3968)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	500	4.8798	2,594.67	2,439.89	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0339)	0.0000	1	(0.3460)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	4,700	4.8798	24,389.91	22,934.94	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3185)	0.0000	1	(3.2521)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	700	4.8798	3,632.54	3,415.84	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0474)	0.0000	1	(0.4844)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	600	4.8798	3,113.61	2,927.86	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0407)	0.0000	1	(0.4152)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	1,200	4.8798	6,227.21	5,855.73	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0813)	0.0000	1	(0.8303)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	900	4.8798	4,670.41	4,391.80	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0610)	0.0000	1	(0.6227)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	200	4.8798	1,037.87	975.96	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0136)	0.0000	1	(0.1384)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	600	4.8798	3,113.61	2,927.86	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0407)	0.0000	1	(0.4152)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	1,200	4.8798	6,227.21	5,855.73	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0813)	0.0000	1	(0.8303)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	400	4.8798	2,075.74	1,951.91	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0271)	0.0000	1	(0.2768)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	2,100	4.8798	10,897.62	10,247.53	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1423)	0.0000	1	(1.4531)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	3,300	4.8798	17,124.83	16,103.26	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2237)	0.0000	1	(2.2834)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	100	4.8798	518.93	487.98	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	1,000	4.8798	5,189.34	4,879.78	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0678)	0.0000	1	(0.6919)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	600	4.8798	3,113.61	2,927.86	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0407)	0.0000	1	(0.4152)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	1,100	4.8798	5,708.28	5,367.75	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0746)	0.0000	1	(0.7611)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	200	4.8798	1,037.87	975.96	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0136)	0.0000	1	(0.1384)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	400	4.8798	2,075.74	1,951.91	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0271)	0.0000	1	(0.2768)	02/07/2025
000513.ZK	01/17/2025	SDB3260489733	0	500	4.8798	2,594.67	2,439.89	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0339)	0.0000	1	(0.3460)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	3,900	4.8138	18,818.76	18,773.71	0.0000	4.3300	50.00	0.00	(2.2635)	(0.2607)	0.0000	1	(2.5242)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000513.ZK	01/16/2025	SDB3260489733	0	1,300	4.8138	6,257.61	6,257.90	0.0000	4.3300	50.00	0.00	(0.7527)	(0.0869)	0.0000	1	(0.8396)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	2,300	4.8138	11,699.80	11,071.68	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1538)	0.0000	1	(1.5610)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	7,800	4.8138	39,706.62	37,547.42	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5215)	0.0000	1	(5.2973)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	6,300	4.8138	32,403.12	30,326.76	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4212)	0.0000	1	(4.3186)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	3,500	4.8138	17,955.30	16,848.20	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2340)	0.0000	1	(2.3936)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	500	4.8138	2,594.67	2,406.89	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0334)	0.0000	1	(0.3455)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	4,700	4.8138	24,389.91	22,624.73	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3142)	0.0000	1	(3.2478)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	700	4.8138	3,632.54	3,369.64	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0468)	0.0000	1	(0.4837)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	600	4.8138	3,113.61	2,888.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0401)	0.0000	1	(0.4146)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	1,200	4.8138	6,227.21	5,776.53	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0802)	0.0000	1	(0.8292)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	900	4.8138	4,670.41	4,332.39	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0602)	0.0000	1	(0.6219)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	200	4.8138	1,037.87	962.75	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0134)	0.0000	1	(0.1382)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	600	4.8138	3,113.61	2,888.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0401)	0.0000	1	(0.4146)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	1,200	4.8138	6,227.21	5,776.53	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0802)	0.0000	1	(0.8292)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	400	4.8138	2,075.74	1,925.51	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0267)	0.0000	1	(0.2764)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	2,100	4.8138	10,897.62	10,108.92	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1404)	0.0000	1	(1.4511)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	3,300	4.8138	17,124.83	15,885.45	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2206)	0.0000	1	(2.2804)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	100	4.8138	518.93	481.38	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0067)	0.0000	1	(0.0691)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	1,000	4.8138	5,189.34	4,813.77	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0669)	0.0000	1	(0.6910)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	600	4.8138	3,113.61	2,888.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0401)	0.0000	1	(0.4146)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	1,100	4.8138	5,708.28	5,295.15	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0735)	0.0000	1	(0.7601)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	200	4.8138	1,037.87	962.75	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0134)	0.0000	1	(0.1382)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	400	4.8138	2,075.74	1,925.51	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0267)	0.0000	1	(0.2764)	02/07/2025
000513.ZK	01/16/2025	SDB3260489733	0	500	4.8138	2,594.67	2,406.89	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0334)	0.0000	1	(0.3455)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	2,300	4.8499	11,699.80	11,154.68	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1549)	0.0000	1	(1.5622)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	7,800	4.8499	39,706.62	37,828.92	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5254)	0.0000	1	(5.3012)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	6,300	4.8499	32,403.12	30,554.12	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4244)	0.0000	1	(4.3217)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	3,500	4.8499	17,955.30	16,974.51	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2358)	0.0000	1	(2.3954)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	500	4.8499	2,594.67	2,424.93	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0337)	0.0000	1	(0.3458)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	4,700	4.8499	24,389.91	22,794.35	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3166)	0.0000	1	(3.2502)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	700	4.8499	3,632.54	3,394.90	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0472)	0.0000	1	(0.4841)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	600	4.8499	3,113.61	2,909.92	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0404)	0.0000	1	(0.4149)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	1,200	4.8499	6,227.21	5,819.83	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0808)	0.0000	1	(0.8298)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	900	4.8499	4,670.41	4,364.87	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0606)	0.0000	1	(0.6224)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	200	4.8499	1,037.87	969.97	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0135)	0.0000	1	(0.1383)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	600	4.8499	3,113.61	2,909.92	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0404)	0.0000	1	(0.4149)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	1,200	4.8499	6,227.21	5,819.83	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0808)	0.0000	1	(0.8298)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	400	4.8499	2,075.74	1,939.94	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0269)	0.0000	1	(0.2766)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	2,100	4.8499	10,897.62	10,184.71	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1415)	0.0000	1	(1.4522)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	3,300	4.8499	17,124.83	16,004.54	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2223)	0.0000	1	(2.2820)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	100	4.8499	518.93	484.99	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0067)	0.0000	1	(0.0692)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	1,000	4.8499	5,189.34	4,849.86	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0674)	0.0000	1	(0.6915)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	600	4.8499	3,113.61	2,909.92	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0404)	0.0000	1	(0.4149)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	1,100	4.8499	5,708.28	5,334.85	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0741)	0.0000	1	(0.7607)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	200	4.8499	1,037.87	969.97	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0135)	0.0000	1	(0.1383)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	400	4.8499	2,075.74	1,939.94	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0269)	0.0000	1	(0.2766)	02/07/2025
000513.ZK	01/15/2025	SDB3260489733	0	500	4.8499	2,594.67	2,424.93	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0337)	0.0000	1	(0.3458)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	2,300	4.9139	11,699.80	11,301.86	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1570)	0.0000	1	(1.5642)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	7,800	4.9139	39,706.62	38,328.04	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5323)	0.0000	1	(5.3082)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	6,300	4.9139	32,403.12	30,957.26	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4300)	0.0000	1	(4.3273)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	3,500	4.9139	17,955.30	17,198.48	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2389)	0.0000	1	(2.3985)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	500	4.9139	2,594.67	2,456.93	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0341)	0.0000	1	(0.3462)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	4,700	4.9139	24,389.91	23,095.10	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3208)	0.0000	1	(3.2543)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000513.ZK	01/14/2025	SDB3260489733	0	700	4.9139	3,632.54	3,439.70	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0478)	0.0000	1	(0.4847)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	600	4.9139	3,113.61	2,948.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0409)	0.0000	1	(0.4154)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	1,200	4.9139	6,227.21	5,896.62	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0819)	0.0000	1	(0.8309)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	900	4.9139	4,670.41	4,422.47	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0614)	0.0000	1	(0.6232)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	200	4.9139	1,037.87	982.77	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0136)	0.0000	1	(0.1385)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	600	4.9139	3,113.61	2,948.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0409)	0.0000	1	(0.4154)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	1,200	4.9139	6,227.21	5,896.62	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0819)	0.0000	1	(0.8309)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	400	4.9139	2,075.74	1,965.54	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0273)	0.0000	1	(0.2770)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	2,100	4.9139	10,897.62	10,319.09	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1433)	0.0000	1	(1.4541)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	3,300	4.9139	17,124.83	16,215.71	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2252)	0.0000	1	(2.2850)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	100	4.9139	518.93	491.39	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0068)	0.0000	1	(0.0692)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	1,000	4.9139	5,189.34	4,913.85	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0682)	0.0000	1	(0.6924)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	600	4.9139	3,113.61	2,948.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0409)	0.0000	1	(0.4154)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	1,100	4.9139	5,708.28	5,405.24	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0751)	0.0000	1	(0.7617)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	200	4.9139	1,037.87	982.77	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0136)	0.0000	1	(0.1385)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	400	4.9139	2,075.74	1,965.54	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0273)	0.0000	1	(0.2770)	02/07/2025
000513.ZK	01/14/2025	SDB3260489733	0	500	4.9139	2,594.67	2,456.93	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0341)	0.0000	1	(0.3462)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	2,300	4.9405	11,699.80	11,363.20	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1578)	0.0000	1	(1.5650)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	7,800	4.9405	39,706.62	38,536.08	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5352)	0.0000	1	(5.3110)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	6,300	4.9405	32,403.12	31,125.29	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4323)	0.0000	1	(4.3297)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	3,500	4.9405	17,955.30	17,291.83	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2402)	0.0000	1	(2.3998)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	500	4.9405	2,594.67	2,470.26	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0343)	0.0000	1	(0.3464)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	4,700	4.9405	24,389.91	23,220.46	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3225)	0.0000	1	(3.2561)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	700	4.9405	3,632.54	3,458.37	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0480)	0.0000	1	(0.4849)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	600	4.9405	3,113.61	2,964.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0412)	0.0000	1	(0.4157)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	1,200	4.9405	6,227.21	5,928.63	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0823)	0.0000	1	(0.8313)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	900	4.9405	4,670.41	4,446.47	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0618)	0.0000	1	(0.6235)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	200	4.9405	1,037.87	988.10	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0137)	0.0000	1	(0.1386)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	600	4.9405	3,113.61	2,964.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0412)	0.0000	1	(0.4157)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	1,200	4.9405	6,227.21	5,928.63	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0823)	0.0000	1	(0.8313)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	400	4.9405	2,075.74	1,976.21	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0274)	0.0000	1	(0.2771)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	2,100	4.9405	10,897.62	10,375.10	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1441)	0.0000	1	(1.4548)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	3,300	4.9405	17,124.83	16,303.73	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2264)	0.0000	1	(2.2862)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	100	4.9405	518.93	494.05	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0069)	0.0000	1	(0.0693)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	1,000	4.9405	5,189.34	4,940.52	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0686)	0.0000	1	(0.6928)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	600	4.9405	3,113.61	2,964.31	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0412)	0.0000	1	(0.4157)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	1,100	4.9405	5,708.28	5,434.58	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0755)	0.0000	1	(0.7621)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	200	4.9405	1,037.87	988.10	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0137)	0.0000	1	(0.1386)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	400	4.9405	2,075.74	1,976.21	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0274)	0.0000	1	(0.2771)	02/07/2025
000513.ZK	01/13/2025	SDB3260489733	0	500	4.9405	2,594.67	2,470.26	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0343)	0.0000	1	(0.3464)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	2,300	4.9929	11,699.80	11,483.70	0.0000	4.3300	50.00	0.00	(4.2217)	(0.4785)	0.0000	3	(4.7002)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	7,800	4.9929	39,706.62	38,944.71	0.0000	4.3300	50.00	0.00	(14.3275)	(1.6227)	0.0000	3	(15.9502)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	6,300	4.9929	32,403.12	31,455.35	0.0000	4.3300	50.00	0.00	(11.6921)	(1.3106)	0.0000	3	(13.0028)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	3,500	4.9929	17,955.30	17,475.19	0.0000	4.3300	50.00	0.00	(6.4789)	(0.7281)	0.0000	3	(7.2070)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	500	4.9929	2,594.67	2,496.46	0.0000	4.3300	50.00	0.00	(0.9362)	(0.1040)	0.0000	3	(1.0403)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	4,700	4.9929	24,389.91	23,466.69	0.0000	4.3300	50.00	0.00	(8.8007)	(0.9778)	0.0000	3	(9.7785)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	700	4.9929	3,632.54	3,495.04	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1456)	0.0000	3	(1.4564)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	600	4.9929	3,113.61	2,995.75	0.0000	4.3300	50.00	0.00	(1.1235)	(0.1248)	0.0000	3	(1.2483)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	1,200	4.9929	6,227.21	5,991.49	0.0000	4.3300	50.00	0.00	(2.2470)	(0.2496)	0.0000	3	(2.4966)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	900	4.9929	4,670.41	4,493.62	0.0000	4.3300	50.00	0.00	(1.6852)	(0.1872)	0.0000	3	(1.8725)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	200	4.9929	1,037.87	998.58	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0416)	0.0000	3	(0.4161)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	600	4.9929	3,113.61	2,995.75	0.0000	4.3300	50.00	0.00	(1.1235)	(0.1248)	0.0000	3	(1.2483)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	1,200	4.9929	6,227.21	5,991.49	0.0000	4.3300	50.00	0.00	(2.2470)	(0.2496)	0.0000	3	(2.4966)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000513.ZK	01/10/2025	SDB3260489733	0	400	4.9929	2,075.74	1,997.16	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0832)	0.0000	3	(0.8322)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	2,100	4.9929	10,897.62	10,485.12	0.0000	4.3300	50.00	0.00	(3.9322)	(0.4369)	0.0000	3	(4.3691)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	3,300	4.9929	17,124.83	16,476.61	0.0000	4.3300	50.00	0.00	(6.1792)	(0.6865)	0.0000	3	(6.8657)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	100	4.9929	518.93	499.29	0.0000	4.3300	50.00	0.00	(0.1872)	(0.0208)	0.0000	3	(0.2081)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	1,000	4.9929	5,189.34	4,992.91	0.0000	4.3300	50.00	0.00	(1.8725)	(0.2080)	0.0000	3	(2.0805)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	600	4.9929	3,113.61	2,995.75	0.0000	4.3300	50.00	0.00	(1.1235)	(0.1248)	0.0000	3	(1.2483)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	1,100	4.9929	5,708.28	5,492.20	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2288)	0.0000	3	(2.2886)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	200	4.9929	1,037.87	998.58	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0416)	0.0000	3	(0.4161)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	400	4.9929	2,075.74	1,997.16	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0832)	0.0000	3	(0.8322)	02/07/2025
000513.ZK	01/10/2025	SDB3260489733	0	500	4.9929	2,594.67	2,496.46	0.0000	4.3300	50.00	0.00	(0.9362)	(0.1040)	0.0000	3	(1.0403)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	2,300	5.0754	11,699.80	11,673.51	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1621)	0.0000	1	(1.5694)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	7,800	5.0754	39,706.62	39,588.42	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5498)	0.0000	1	(5.3257)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	6,300	5.0754	32,403.12	31,975.26	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4441)	0.0000	1	(4.3415)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	3,500	5.0754	17,955.30	17,764.03	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2467)	0.0000	1	(2.4063)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	500	5.0754	2,594.67	2,537.72	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0352)	0.0000	1	(0.3473)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	4,700	5.0754	24,389.91	23,854.56	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3313)	0.0000	1	(3.2649)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	700	5.0754	3,632.54	3,552.81	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0493)	0.0000	1	(0.4863)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	600	5.0754	3,113.61	3,045.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0423)	0.0000	1	(0.4168)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	1,200	5.0754	6,227.21	6,090.53	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0846)	0.0000	1	(0.8336)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	900	5.0754	4,670.41	4,567.89	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0634)	0.0000	1	(0.6252)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	200	5.0754	1,037.87	1,015.09	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0141)	0.0000	1	(0.1389)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	600	5.0754	3,113.61	3,045.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0423)	0.0000	1	(0.4168)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	1,200	5.0754	6,227.21	6,090.53	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0846)	0.0000	1	(0.8336)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	400	5.0754	2,075.74	2,030.18	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0282)	0.0000	1	(0.2779)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	2,100	5.0754	10,897.62	10,658.42	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1480)	0.0000	1	(1.4588)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	3,300	5.0754	17,124.83	16,748.95	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2326)	0.0000	1	(2.2924)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	100	5.0754	518.93	507.54	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0070)	0.0000	1	(0.0695)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	1,000	5.0754	5,189.34	5,075.44	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0705)	0.0000	1	(0.6947)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	600	5.0754	3,113.61	3,045.26	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0423)	0.0000	1	(0.4168)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	1,100	5.0754	5,708.28	5,582.98	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0775)	0.0000	1	(0.7641)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	200	5.0754	1,037.87	1,015.09	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0141)	0.0000	1	(0.1389)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	400	5.0754	2,075.74	2,030.18	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0282)	0.0000	1	(0.2779)	02/07/2025
000513.ZK	01/09/2025	SDB3260489733	0	500	5.0754	2,594.67	2,537.72	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0352)	0.0000	1	(0.3473)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	2,300	5.0314	11,699.80	11,572.19	0.0000	4.3300	50.00	0.00	(1.4072)	(0.1607)	0.0000	1	(1.5680)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	7,800	5.0314	39,706.62	39,244.82	0.0000	4.3300	50.00	0.00	(4.7758)	(0.5451)	0.0000	1	(5.3209)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	6,300	5.0314	32,403.12	31,697.74	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4402)	0.0000	1	(4.3376)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	3,500	5.0314	17,955.30	17,609.85	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2446)	0.0000	1	(2.4042)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	500	5.0314	2,594.67	2,515.69	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0349)	0.0000	1	(0.3470)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	4,700	5.0314	24,389.91	23,647.52	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3284)	0.0000	1	(3.2620)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	700	5.0314	3,632.54	3,521.97	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0489)	0.0000	1	(0.4858)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	600	5.0314	3,113.61	3,018.83	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0419)	0.0000	1	(0.4164)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	1,200	5.0314	6,227.21	6,037.66	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0839)	0.0000	1	(0.8329)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	400	5.0314	2,075.74	2,012.55	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0280)	0.0000	1	(0.2776)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	2,100	5.0314	10,897.62	10,565.91	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1467)	0.0000	1	(1.4575)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	3,300	5.0314	17,124.83	16,603.58	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2306)	0.0000	1	(2.2903)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	100	5.0314	518.93	503.14	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0070)	0.0000	1	(0.0694)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	1,000	5.0314	5,189.34	5,031.39	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0699)	0.0000	1	(0.6940)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	600	5.0314	3,113.61	3,018.83	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0419)	0.0000	1	(0.4164)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	1,100	5.0314	5,708.28	5,534.53	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0769)	0.0000	1	(0.7634)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000513.ZK	01/08/2025	SDB3260489733	0	200	5.0314	1,037.87	1,006.28	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0140)	0.0000	1	(0.1388)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	400	5.0314	2,075.74	2,012.55	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0280)	0.0000	1	(0.2776)	02/07/2025
000513.ZK	01/08/2025	SDB3260489733	0	500	5.0314	2,594.67	2,515.69	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0349)	0.0000	1	(0.3470)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	6,300	5.0695	32,403.12	31,937.96	0.0000	4.3300	50.00	0.00	(3.8974)	(0.4436)	0.0000	1	(4.3410)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	3,500	5.0695	17,955.30	17,743.31	0.0000	4.3300	50.00	0.00	(2.1596)	(0.2464)	0.0000	1	(2.4061)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	500	5.0695	2,594.67	2,534.76	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0352)	0.0000	1	(0.3473)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	4,700	5.0695	24,389.91	23,826.73	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3309)	0.0000	1	(3.2645)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	700	5.0695	3,632.54	3,548.66	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0493)	0.0000	1	(0.4862)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	600	5.0695	3,113.61	3,041.71	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0422)	0.0000	1	(0.4167)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	1,200	5.0695	6,227.21	6,083.42	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0845)	0.0000	1	(0.8335)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	900	5.0695	4,670.41	4,562.57	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0634)	0.0000	1	(0.6251)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	200	5.0695	1,037.87	1,013.90	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0141)	0.0000	1	(0.1389)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	600	5.0695	3,113.61	3,041.71	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0422)	0.0000	1	(0.4167)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	1,200	5.0695	6,227.21	6,083.42	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0845)	0.0000	1	(0.8335)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	400	5.0695	2,075.74	2,027.81	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0282)	0.0000	1	(0.2778)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	2,100	5.0695	10,897.62	10,645.99	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1479)	0.0000	1	(1.4586)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	3,300	5.0695	17,124.83	16,729.41	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2324)	0.0000	1	(2.2921)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	100	5.0695	518.93	506.95	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0070)	0.0000	1	(0.0695)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	1,000	5.0695	5,189.34	5,069.52	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0704)	0.0000	1	(0.6946)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	600	5.0695	3,113.61	3,041.71	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0422)	0.0000	1	(0.4167)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	1,100	5.0695	5,708.28	5,576.47	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0775)	0.0000	1	(0.7640)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	200	5.0695	1,037.87	1,013.90	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0141)	0.0000	1	(0.1389)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	400	5.0695	2,075.74	2,027.81	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0282)	0.0000	1	(0.2778)	02/07/2025
000513.ZK	01/07/2025	SDB3260489733	0	500	5.0695	2,594.67	2,534.76	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0352)	0.0000	1	(0.3473)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	500	5.1893	2,594.67	2,594.67	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0360)	0.0000	1	(0.3481)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	4,700	5.1893	24,389.91	24,389.91	0.0000	4.3300	50.00	0.00	(2.9336)	(0.3387)	0.0000	1	(3.2723)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	700	5.1893	3,632.54	3,632.54	0.0000	4.3300	50.00	0.00	(0.4369)	(0.0505)	0.0000	1	(0.4874)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	600	5.1893	3,113.61	3,113.61	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0432)	0.0000	1	(0.4177)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	1,200	5.1893	6,227.21	6,227.21	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0865)	0.0000	1	(0.8355)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	900	5.1893	4,670.41	4,670.41	0.0000	4.3300	50.00	0.00	(0.5617)	(0.0649)	0.0000	1	(0.6266)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	200	5.1893	1,037.87	1,037.87	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0144)	0.0000	1	(0.1392)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	600	5.1893	3,113.61	3,113.61	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0432)	0.0000	1	(0.4177)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	1,200	5.1893	6,227.21	6,227.21	0.0000	4.3300	50.00	0.00	(0.7490)	(0.0865)	0.0000	1	(0.8355)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	400	5.1893	2,075.74	2,075.74	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0288)	0.0000	1	(0.2785)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	2,100	5.1893	10,897.62	10,897.62	0.0000	4.3300	50.00	0.00	(1.3107)	(0.1514)	0.0000	1	(1.4621)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	3,300	5.1893	17,124.83	17,124.83	0.0000	4.3300	50.00	0.00	(2.0597)	(0.2378)	0.0000	1	(2.2976)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	100	5.1893	518.93	518.93	0.0000	4.3300	50.00	0.00	(0.0624)	(0.0072)	0.0000	1	(0.0696)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	1,000	5.1893	5,189.34	5,189.34	0.0000	4.3300	50.00	0.00	(0.6242)	(0.0721)	0.0000	1	(0.6962)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	600	5.1893	3,113.61	3,113.61	0.0000	4.3300	50.00	0.00	(0.3745)	(0.0432)	0.0000	1	(0.4177)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	1,100	5.1893	5,708.28	5,708.28	0.0000	4.3300	50.00	0.00	(0.6866)	(0.0793)	0.0000	1	(0.7659)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	200	5.1893	1,037.87	1,037.87	0.0000	4.3300	50.00	0.00	(0.1248)	(0.0144)	0.0000	1	(0.1392)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	400	5.1893	2,075.74	2,075.74	0.0000	4.3300	50.00	0.00	(0.2497)	(0.0288)	0.0000	1	(0.2785)	02/07/2025
000513.ZK	01/06/2025	SDB3260489733	0	500	5.1893	2,594.67	2,594.67	0.0000	4.3300	50.00	0.00	(0.3121)	(0.0360)	0.0000	1	(0.3481)	02/07/2025
TOTAL LIVZON PHARMACEUTICAL GROUP INC. CMN CLASS A SERIES NORTHBOUND													(286.5358)	(31.9107)	0.0000	(318.4465)	
LTIMINDTREE LIMITED CMN																	
LTIM.NS	01/06/2025	SDB3264716754	0	478	66.8556	31,183.37	31,956.96	0.0000	4.3300	75.00	0.00	(3.7507)	(0.6658)	0.0000	1	(4.4164)	02/03/2025
LTIM.NS	01/03/2025	SDB3264716754	0	478	67.0667	31,183.37	32,057.89	0.0000	4.3300	75.00	0.00	(11.2520)	(2.0036)	0.0000	3	(13.2556)	02/03/2025
LTIM.NS	01/02/2025	SDB3264716754	0	478	66.2585	31,183.37	31,671.56	0.0000	4.3300	75.00	0.00	(3.7507)	(0.6598)	0.0000	1	(4.4105)	02/03/2025
TOTAL LTIMINDTREE LIMITED CMN													(18.7533)	(3.3292)	0.0000	(22.0825)	
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000830.ZK	01/17/2025	SDB3260123413	0	1,500	1.5191	2,394.61	2,278.59	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0316)	0.0000	1	(0.3197)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000830.ZK	01/17/2025	SDB3260123413	0	1,300	1.5191	2,075.33	1,974.78	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0274)	0.0000	1	(0.2770)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	1,200	1.5191	1,915.69	1,822.87	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0253)	0.0000	1	(0.2557)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	600	1.5191	957.84	911.44	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0127)	0.0000	1	(0.1279)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	300	1.5191	478.92	455.72	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	4,700	1.5191	7,503.11	7,139.58	0.0000	4.3300	50.00	0.00	(0.9025)	(0.0992)	0.0000	1	(1.0016)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	300	1.5191	478.92	455.72	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	1,100	1.5191	1,756.05	1,670.97	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0232)	0.0000	1	(0.2344)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	100	1.5191	159.64	151.91	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	500	1.5191	798.20	759.53	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0105)	0.0000	1	(0.1066)	02/07/2025
000830.ZK	01/17/2025	SDB3260123413	0	800	1.5191	1,277.12	1,215.25	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0169)	0.0000	1	(0.1705)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	1,500	1.4917	2,394.61	2,237.59	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0311)	0.0000	1	(0.3191)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	1,300	1.4917	2,075.33	1,939.24	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0269)	0.0000	1	(0.2765)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	1,200	1.4917	1,915.69	1,790.07	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0249)	0.0000	1	(0.2553)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	600	1.4917	957.84	895.03	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0124)	0.0000	1	(0.1276)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	300	1.4917	478.92	447.52	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0062)	0.0000	1	(0.0638)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	4,700	1.4917	7,503.11	7,011.11	0.0000	4.3300	50.00	0.00	(0.9025)	(0.0974)	0.0000	1	(0.9998)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	300	1.4917	478.92	447.52	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0062)	0.0000	1	(0.0638)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	1,100	1.4917	1,756.05	1,640.90	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0228)	0.0000	1	(0.2340)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	100	1.4917	159.64	149.17	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	500	1.4917	798.20	745.86	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0104)	0.0000	1	(0.1064)	02/07/2025
000830.ZK	01/16/2025	SDB3260123413	0	800	1.4917	1,277.12	1,193.38	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0166)	0.0000	1	(0.1702)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	1,500	1.4902	2,394.61	2,235.26	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0310)	0.0000	1	(0.3191)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	1,300	1.4902	2,075.33	1,937.22	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0269)	0.0000	1	(0.2765)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	1,200	1.4902	1,915.69	1,788.21	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0248)	0.0000	1	(0.2553)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	600	1.4902	957.84	894.10	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0124)	0.0000	1	(0.1276)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	300	1.4902	478.92	447.05	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0062)	0.0000	1	(0.0638)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	4,700	1.4902	7,503.11	7,003.81	0.0000	4.3300	50.00	0.00	(0.9025)	(0.0973)	0.0000	1	(0.9997)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	300	1.4902	478.92	447.05	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0062)	0.0000	1	(0.0638)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	1,100	1.4902	1,756.05	1,639.19	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0228)	0.0000	1	(0.2340)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	100	1.4902	159.64	149.02	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	500	1.4902	798.20	745.09	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0103)	0.0000	1	(0.1064)	02/07/2025
000830.ZK	01/15/2025	SDB3260123413	0	800	1.4902	1,277.12	1,192.14	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0166)	0.0000	1	(0.1702)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	1,500	1.5101	2,394.61	2,265.11	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0315)	0.0000	1	(0.3195)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	1,300	1.5101	2,075.33	1,963.09	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0273)	0.0000	1	(0.2769)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	1,200	1.5101	1,915.69	1,812.09	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0252)	0.0000	1	(0.2556)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	600	1.5101	957.84	906.04	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0126)	0.0000	1	(0.1278)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	300	1.5101	478.92	453.02	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	4,700	1.5101	7,503.11	7,097.33	0.0000	4.3300	50.00	0.00	(0.9025)	(0.0986)	0.0000	1	(1.0010)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	300	1.5101	478.92	453.02	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	1,100	1.5101	1,756.05	1,661.08	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0231)	0.0000	1	(0.2343)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	100	1.5101	159.64	151.01	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	500	1.5101	798.20	755.04	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0105)	0.0000	1	(0.1065)	02/07/2025
000830.ZK	01/14/2025	SDB3260123413	0	800	1.5101	1,277.12	1,208.06	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0168)	0.0000	1	(0.1704)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	1,500	1.5175	2,394.61	2,276.32	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0316)	0.0000	1	(0.3196)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	1,300	1.5175	2,075.33	1,972.81	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0274)	0.0000	1	(0.2770)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	1,200	1.5175	1,915.69	1,821.05	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0253)	0.0000	1	(0.2557)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	600	1.5175	957.84	910.53	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0126)	0.0000	1	(0.1279)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	300	1.5175	478.92	455.26	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	4,700	1.5175	7,503.11	7,132.46	0.0000	4.3300	50.00	0.00	(0.9025)	(0.0991)	0.0000	1	(1.0015)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	300	1.5175	478.92	455.26	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0063)	0.0000	1	(0.0639)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	1,100	1.5175	1,756.05	1,669.30	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0232)	0.0000	1	(0.2344)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	100	1.5175	159.64	151.75	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0021)	0.0000	1	(0.0213)	02/07/2025
000830.ZK	01/13/2025	SDB3260123413	0	500	1.5175	798.20	758.77	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0105)	0.0000	1	(0.1065)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LUX CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000830.ZK	01/13/2025	SDB3260123413	0	800	1.5175	1,277.12	1,214.04	0.0000	4.3300	50.00	0.00	(0.1536)	(0.0169)	0.0000	1	(0.1705)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	1,500	1.5634	2,394.61	2,345.16	0.0000	4.3300	50.00	0.00	(0.8641)	(0.0977)	0.0000	3	(0.9618)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	1,300	1.5634	2,075.33	2,032.47	0.0000	4.3300	50.00	0.00	(0.7488)	(0.0847)	0.0000	3	(0.8335)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	1,200	1.5634	1,915.69	1,876.12	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0782)	0.0000	3	(0.7694)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	600	1.5634	957.84	938.06	0.0000	4.3300	50.00	0.00	(0.3456)	(0.0391)	0.0000	3	(0.3847)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	3,200	1.5634	5,108.50	5,003.00	0.0000	4.3300	50.00	0.00	(1.8433)	(0.2085)	0.0000	3	(2.0518)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	1,100	1.5634	1,756.05	1,719.78	0.0000	4.3300	50.00	0.00	(0.6336)	(0.0717)	0.0000	3	(0.7053)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	300	1.5634	478.92	469.03	0.0000	4.3300	50.00	0.00	(0.1728)	(0.0195)	0.0000	3	(0.1924)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	4,700	1.5634	7,503.11	7,348.15	0.0000	4.3300	50.00	0.00	(2.7074)	(0.3062)	0.0000	3	(3.0135)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	300	1.5634	478.92	469.03	0.0000	4.3300	50.00	0.00	(0.1728)	(0.0195)	0.0000	3	(0.1924)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	1,100	1.5634	1,756.05	1,719.78	0.0000	4.3300	50.00	0.00	(0.6336)	(0.0717)	0.0000	3	(0.7053)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	100	1.5634	159.64	156.34	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0065)	0.0000	3	(0.0641)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	8,700	1.5634	13,888.73	13,601.90	0.0000	4.3300	50.00	0.00	(5.0115)	(0.5667)	0.0000	3	(5.5783)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	7,500	1.5634	11,973.05	11,725.78	0.0000	4.3300	50.00	0.00	(4.3203)	(0.4886)	0.0000	3	(4.8088)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	200	1.5634	319.28	312.69	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0130)	0.0000	3	(0.1282)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	500	1.5634	798.20	781.72	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0326)	0.0000	3	(0.3206)	02/07/2025
000830.ZK	01/10/2025	SDB3260123413	0	3,100	1.5634	4,948.86	4,846.65	0.0000	4.3300	50.00	0.00	(1.7857)	(0.2019)	0.0000	3	(1.9877)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,500	1.5781	2,394.61	2,367.13	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0329)	0.0000	1	(0.3209)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,300	1.5781	2,075.33	2,051.52	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0285)	0.0000	1	(0.2781)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	14,900	1.5781	23,786.45	23,513.53	0.0000	4.3300	50.00	0.00	(2.8610)	(0.3266)	0.0000	1	(3.1876)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	3,100	1.5781	4,948.86	4,892.08	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0679)	0.0000	1	(0.6632)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,200	1.5781	1,915.69	1,893.71	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0263)	0.0000	1	(0.2567)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	100	1.5781	159.64	157.81	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	600	1.5781	957.84	946.85	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0132)	0.0000	1	(0.1284)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	400	1.5781	638.56	631.24	0.0000	4.3300	50.00	0.00	(0.0768)	(0.0088)	0.0000	1	(0.0856)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	6,300	1.5781	10,057.36	9,941.96	0.0000	4.3300	50.00	0.00	(1.2097)	(0.1381)	0.0000	1	(1.3478)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,100	1.5781	1,756.05	1,735.90	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0241)	0.0000	1	(0.2353)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,500	1.5781	2,394.61	2,367.13	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0329)	0.0000	1	(0.3209)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	300	1.5781	478.92	473.43	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0066)	0.0000	1	(0.0642)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	4,700	1.5781	7,503.11	7,417.02	0.0000	4.3300	50.00	0.00	(0.9025)	(0.1030)	0.0000	1	(1.0055)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	300	1.5781	478.92	473.43	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0066)	0.0000	1	(0.0642)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,100	1.5781	1,756.05	1,735.90	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0241)	0.0000	1	(0.2353)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	100	1.5781	159.64	157.81	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	2,600	1.5781	4,150.66	4,103.03	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0570)	0.0000	1	(0.5562)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	500	1.5781	798.20	789.04	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0110)	0.0000	1	(0.1070)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	1,300	1.5781	2,075.33	2,051.52	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0285)	0.0000	1	(0.2781)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	2,400	1.5781	3,831.37	3,787.41	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0526)	0.0000	1	(0.5134)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	7,600	1.5781	12,132.69	11,993.48	0.0000	4.3300	50.00	0.00	(1.4593)	(0.1666)	0.0000	1	(1.6259)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	12,200	1.5781	19,476.15	19,252.69	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2674)	0.0000	1	(2.6099)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	12,200	1.5781	19,476.15	19,252.69	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2674)	0.0000	1	(2.6099)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	6,600	1.5781	10,536.28	10,415.39	0.0000	4.3300	50.00	0.00	(1.2673)	(0.1447)	0.0000	1	(1.4119)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	8,700	1.5781	13,888.73	13,729.37	0.0000	4.3300	50.00	0.00	(1.6705)	(0.1907)	0.0000	1	(1.8612)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	7,500	1.5781	11,973.05	11,835.67	0.0000	4.3300	50.00	0.00	(1.4401)	(0.1644)	0.0000	1	(1.6045)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	200	1.5781	319.28	315.62	0.0000	4.3300	50.00	0.00	(0.0384)	(0.0044)	0.0000	1	(0.0428)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	500	1.5781	798.20	789.04	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0110)	0.0000	1	(0.1070)	02/07/2025
000830.ZK	01/09/2025	SDB3260123413	0	3,100	1.5781	4,948.86	4,892.08	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0679)	0.0000	1	(0.6632)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,500	1.5567	2,394.61	2,335.08	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0324)	0.0000	1	(0.3204)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,300	1.5567	2,075.33	2,023.73	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0281)	0.0000	1	(0.2777)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	14,900	1.5567	23,786.45	23,195.08	0.0000	4.3300	50.00	0.00	(2.8610)	(0.3222)	0.0000	1	(3.1831)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	3,100	1.5567	4,948.86	4,825.82	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0670)	0.0000	1	(0.6623)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,200	1.5567	1,915.69	1,868.06	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0259)	0.0000	1	(0.2564)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	100	1.5567	159.64	155.67	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	600	1.5567	957.84	934.03	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0130)	0.0000	1	(0.1282)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000830.ZK	01/08/2025	SDB3260123413	0	400	1.5567	638.56	622.69	0.0000	4.3300	50.00	0.00	(0.0768)	(0.0086)	0.0000	1	(0.0855)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	6,300	1.5567	10,057.36	9,807.32	0.0000	4.3300	50.00	0.00	(1.2097)	(0.1362)	0.0000	1	(1.3459)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,100	1.5567	1,756.05	1,712.39	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0238)	0.0000	1	(0.2350)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,500	1.5567	2,394.61	2,335.08	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0324)	0.0000	1	(0.3204)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	300	1.5567	478.92	467.02	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0065)	0.0000	1	(0.0641)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	4,700	1.5567	7,503.11	7,316.57	0.0000	4.3300	50.00	0.00	(0.9025)	(0.1016)	0.0000	1	(1.0041)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	300	1.5567	478.92	467.02	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0065)	0.0000	1	(0.0641)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	1,100	1.5567	1,756.05	1,712.39	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0238)	0.0000	1	(0.2350)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	100	1.5567	159.64	155.67	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	2,600	1.5567	4,150.66	4,047.46	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0562)	0.0000	1	(0.5554)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	500	1.5567	798.20	778.36	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0108)	0.0000	1	(0.1068)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	16,400	1.5567	26,181.06	25,530.16	0.0000	4.3300	50.00	0.00	(3.1490)	(0.3546)	0.0000	1	(3.5036)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	2,400	1.5567	3,831.37	3,736.12	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0519)	0.0000	1	(0.5127)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	7,600	1.5567	12,132.69	11,831.05	0.0000	4.3300	50.00	0.00	(1.4593)	(0.1643)	0.0000	1	(1.6236)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	12,200	1.5567	19,476.15	18,991.95	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2638)	0.0000	1	(2.8063)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	12,200	1.5567	19,476.15	18,991.95	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2638)	0.0000	1	(2.8063)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	6,600	1.5567	10,536.28	10,274.33	0.0000	4.3300	50.00	0.00	(1.2673)	(0.1427)	0.0000	1	(1.4100)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	8,700	1.5567	13,888.73	13,543.44	0.0000	4.3300	50.00	0.00	(1.6705)	(0.1881)	0.0000	1	(1.8586)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	7,500	1.5567	11,973.05	11,675.38	0.0000	4.3300	50.00	0.00	(1.4401)	(0.1622)	0.0000	1	(1.6022)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	200	1.5567	319.28	311.34	0.0000	4.3300	50.00	0.00	(0.0384)	(0.0043)	0.0000	1	(0.0427)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	500	1.5567	798.20	778.36	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0108)	0.0000	1	(0.1068)	02/07/2025
000830.ZK	01/08/2025	SDB3260123413	0	3,100	1.5567	4,948.86	4,825.82	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0670)	0.0000	1	(0.6623)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,500	1.5673	2,394.61	2,350.97	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0327)	0.0000	1	(0.3207)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,300	1.5673	2,075.33	2,037.51	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0283)	0.0000	1	(0.2779)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	14,900	1.5673	23,786.45	23,352.99	0.0000	4.3300	50.00	0.00	(2.8610)	(0.3243)	0.0000	1	(3.1853)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	3,100	1.5673	4,948.86	4,858.68	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0675)	0.0000	1	(0.6627)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,200	1.5673	1,915.69	1,880.78	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0261)	0.0000	1	(0.2565)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	100	1.5673	159.64	156.73	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	600	1.5673	957.84	940.39	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0131)	0.0000	1	(0.1283)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	400	1.5673	638.56	626.93	0.0000	4.3300	50.00	0.00	(0.0768)	(0.0087)	0.0000	1	(0.0855)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	6,300	1.5673	10,057.36	9,874.08	0.0000	4.3300	50.00	0.00	(1.2097)	(0.1371)	0.0000	1	(1.3468)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,100	1.5673	1,756.05	1,724.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0239)	0.0000	1	(0.2352)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,500	1.5673	2,394.61	2,350.97	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0327)	0.0000	1	(0.3207)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	300	1.5673	478.92	470.19	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0065)	0.0000	1	(0.0641)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	4,700	1.5673	7,503.11	7,366.38	0.0000	4.3300	50.00	0.00	(0.9025)	(0.1023)	0.0000	1	(1.0048)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	300	1.5673	478.92	470.19	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0065)	0.0000	1	(0.0641)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	1,100	1.5673	1,756.05	1,724.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0239)	0.0000	1	(0.2352)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	100	1.5673	159.64	156.73	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	2,600	1.5673	4,150.66	4,075.02	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0566)	0.0000	1	(0.5558)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	500	1.5673	798.20	783.66	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0109)	0.0000	1	(0.1069)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	16,400	1.5673	26,181.06	25,703.97	0.0000	4.3300	50.00	0.00	(3.1490)	(0.3570)	0.0000	1	(3.5060)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	2,400	1.5673	3,831.37	3,761.56	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0522)	0.0000	1	(0.5131)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	7,600	1.5673	12,132.69	11,911.59	0.0000	4.3300	50.00	0.00	(1.4593)	(0.1654)	0.0000	1	(1.6247)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	12,200	1.5673	19,476.15	19,121.24	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2656)	0.0000	1	(2.6081)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	12,200	1.5673	19,476.15	19,121.24	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2656)	0.0000	1	(2.6081)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	6,600	1.5673	10,536.28	10,344.28	0.0000	4.3300	50.00	0.00	(1.2673)	(0.1437)	0.0000	1	(1.4110)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	8,700	1.5673	13,888.73	13,635.64	0.0000	4.3300	50.00	0.00	(1.6705)	(0.1894)	0.0000	1	(1.8599)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	7,500	1.5673	11,973.05	11,754.86	0.0000	4.3300	50.00	0.00	(1.4401)	(0.1633)	0.0000	1	(1.6034)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	200	1.5673	319.28	313.46	0.0000	4.3300	50.00	0.00	(0.0384)	(0.0044)	0.0000	1	(0.0428)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	500	1.5673	798.20	783.66	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0109)	0.0000	1	(0.1069)	02/07/2025
000830.ZK	01/07/2025	SDB3260123413	0	3,100	1.5673	4,948.86	4,858.68	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0675)	0.0000	1	(0.6627)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,500	1.5964	2,394.61	2,394.61	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0333)	0.0000	1	(0.3213)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,300	1.5964	2,075.33	2,075.33	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0288)	0.0000	1	(0.2784)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000830.ZK	01/06/2025	SDB3260123413	0	14,900	1.5964	23,786.45	23,786.45	0.0000	4.3300	50.00	0.00	(2.8610)	(0.3304)	0.0000	1	(3.1913)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	3,100	1.5964	4,948.86	4,948.86	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0687)	0.0000	1	(0.6640)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,200	1.5964	1,915.69	1,915.69	0.0000	4.3300	50.00	0.00	(0.2304)	(0.0266)	0.0000	1	(0.2570)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	100	1.5964	159.64	159.64	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	600	1.5964	957.84	957.84	0.0000	4.3300	50.00	0.00	(0.1152)	(0.0133)	0.0000	1	(0.1285)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	400	1.5964	638.56	638.56	0.0000	4.3300	50.00	0.00	(0.0768)	(0.0089)	0.0000	1	(0.0857)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	6,300	1.5964	10,057.36	10,057.36	0.0000	4.3300	50.00	0.00	(1.2097)	(0.1397)	0.0000	1	(1.3494)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,100	1.5964	1,756.05	1,756.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2356)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,500	1.5964	2,394.61	2,394.61	0.0000	4.3300	50.00	0.00	(0.2880)	(0.0333)	0.0000	1	(0.3213)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	300	1.5964	478.92	478.92	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0067)	0.0000	1	(0.0643)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	4,700	1.5964	7,503.11	7,503.11	0.0000	4.3300	50.00	0.00	(0.9025)	(0.1042)	0.0000	1	(1.0067)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	300	1.5964	478.92	478.92	0.0000	4.3300	50.00	0.00	(0.0576)	(0.0067)	0.0000	1	(0.0643)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	1,100	1.5964	1,756.05	1,756.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2356)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	100	1.5964	159.64	159.64	0.0000	4.3300	50.00	0.00	(0.0192)	(0.0022)	0.0000	1	(0.0214)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	2,600	1.5964	4,150.66	4,150.66	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0576)	0.0000	1	(0.5569)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	500	1.5964	798.20	798.20	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0111)	0.0000	1	(0.1071)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	16,400	1.5964	26,181.06	26,181.06	0.0000	4.3300	50.00	0.00	(3.1490)	(0.3636)	0.0000	1	(3.5126)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	2,400	1.5964	3,831.37	3,831.37	0.0000	4.3300	50.00	0.00	(0.4608)	(0.0532)	0.0000	1	(0.5140)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	7,600	1.5964	12,132.69	12,132.69	0.0000	4.3300	50.00	0.00	(1.4593)	(0.1685)	0.0000	1	(1.6278)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	12,200	1.5964	19,476.15	19,476.15	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2705)	0.0000	1	(2.6131)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	12,200	1.5964	19,476.15	19,476.15	0.0000	4.3300	50.00	0.00	(2.3425)	(0.2705)	0.0000	1	(2.6131)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	6,600	1.5964	10,536.28	10,536.28	0.0000	4.3300	50.00	0.00	(1.2673)	(0.1463)	0.0000	1	(1.4136)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	8,700	1.5964	13,888.73	13,888.73	0.0000	4.3300	50.00	0.00	(1.6705)	(0.1929)	0.0000	1	(1.8634)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	7,500	1.5964	11,973.05	11,973.05	0.0000	4.3300	50.00	0.00	(1.4401)	(0.1663)	0.0000	1	(1.6064)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	200	1.5964	319.28	319.28	0.0000	4.3300	50.00	0.00	(0.0384)	(0.0044)	0.0000	1	(0.0428)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	500	1.5964	798.20	798.20	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0111)	0.0000	1	(0.1071)	02/07/2025
000830.ZK	01/06/2025	SDB3260123413	0	3,100	1.5964	4,948.86	4,948.86	0.0000	4.3300	50.00	0.00	(0.5952)	(0.0687)	0.0000	1	(0.6640)	02/07/2025
TOTAL LUXI CHEMICAL GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(120.7949)	(13.6818)	0.0000		(134.4766)	
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000568.ZK	01/10/2025	SDB3264390176	0	200	15.8184	3,419.50	3,163.68	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1318)	0.0000	3	(1.3657)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	500	15.8184	8,548.76	7,909.19	0.0000	4.3300	50.00	0.00	(3.0847)	(0.3295)	0.0000	3	(3.4142)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	600	15.8184	10,258.51	9,491.03	0.0000	4.3300	50.00	0.00	(3.7016)	(0.3955)	0.0000	3	(4.0971)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	100	15.8184	1,709.75	1,581.84	0.0000	4.3300	50.00	0.00	(0.6169)	(0.0659)	0.0000	3	(0.6828)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	400	15.8184	6,839.01	6,327.35	0.0000	4.3300	50.00	0.00	(2.4677)	(0.2636)	0.0000	3	(2.7314)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	2,000	15.8184	34,195.04	31,636.77	0.0000	4.3300	50.00	0.00	(12.3387)	(1.3182)	0.0000	3	(13.6569)	02/07/2025
000568.ZK	01/10/2025	SDB3264390176	0	3,400	15.8184	58,131.56	53,782.51	0.0000	4.3300	50.00	0.00	(20.9758)	(2.2409)	0.0000	3	(23.2167)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	200	15.6721	3,419.50	3,134.43	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0435)	0.0000	1	(0.4548)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	500	15.6721	8,548.76	7,836.07	0.0000	4.3300	50.00	0.00	(1.0282)	(0.1088)	0.0000	1	(1.1371)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	600	15.6721	10,258.51	9,403.29	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1306)	0.0000	1	(1.3645)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	100	15.6721	1,709.75	1,567.21	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0218)	0.0000	1	(0.2274)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	400	15.6721	6,839.01	6,268.86	0.0000	4.3300	50.00	0.00	(0.8226)	(0.0871)	0.0000	1	(0.9096)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	2,000	15.6721	34,195.04	31,344.30	0.0000	4.3300	50.00	0.00	(4.1129)	(0.4353)	0.0000	1	(4.5482)	02/07/2025
000568.ZK	01/09/2025	SDB3264390176	0	3,400	15.6721	58,131.56	53,285.31	0.0000	4.3300	50.00	0.00	(6.9919)	(0.7401)	0.0000	1	(7.7320)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	200	16.3224	3,419.50	3,264.47	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0453)	0.0000	1	(0.4566)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	500	16.3224	8,548.76	8,161.18	0.0000	4.3300	50.00	0.00	(1.0282)	(0.1133)	0.0000	1	(1.1416)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	600	16.3224	10,258.51	9,793.41	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1360)	0.0000	1	(1.3699)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	100	16.3224	1,709.75	1,632.24	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0227)	0.0000	1	(0.2283)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	400	16.3224	6,839.01	6,528.94	0.0000	4.3300	50.00	0.00	(0.8226)	(0.0907)	0.0000	1	(0.9133)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	2,000	16.3224	34,195.04	32,644.72	0.0000	4.3300	50.00	0.00	(4.1129)	(0.4534)	0.0000	1	(4.5663)	02/07/2025
000568.ZK	01/08/2025	SDB3264390176	0	3,400	16.3224	58,131.56	55,496.02	0.0000	4.3300	50.00	0.00	(6.9919)	(0.7708)	0.0000	1	(7.7627)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	200	16.5408	3,419.50	3,308.17	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0459)	0.0000	1	(0.4572)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	500	16.5408	8,548.76	8,270.42	0.0000	4.3300	50.00	0.00	(1.0282)	(0.1149)	0.0000	1	(1.1431)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000568.ZK	01/07/2025	SDB3264390176	0	600	16.5408	10,258.51	9,924.50	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1378)	0.0000	1	(1.3717)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	100	16.5408	1,709.75	1,654.08	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0230)	0.0000	1	(0.2286)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	400	16.5408	6,839.01	6,616.34	0.0000	4.3300	50.00	0.00	(0.8226)	(0.0919)	0.0000	1	(0.9145)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	2,000	16.5408	34,195.04	33,081.68	0.0000	4.3300	50.00	0.00	(4.1129)	(0.4595)	0.0000	1	(4.5724)	02/07/2025
000568.ZK	01/07/2025	SDB3264390176	0	3,400	16.5408	58,131.56	56,238.86	0.0000	4.3300	50.00	0.00	(6.9919)	(0.7811)	0.0000	1	(7.7730)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	200	17.0975	3,419.50	3,419.50	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0475)	0.0000	1	(0.4588)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	500	17.0975	8,548.76	8,548.76	0.0000	4.3300	50.00	0.00	(1.0282)	(0.1187)	0.0000	1	(1.1470)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	600	17.0975	10,258.51	10,258.51	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1425)	0.0000	1	(1.3764)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	100	17.0975	1,709.75	1,709.75	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0237)	0.0000	1	(0.2294)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	400	17.0975	6,839.01	6,839.01	0.0000	4.3300	50.00	0.00	(0.8226)	(0.0950)	0.0000	1	(0.9176)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	2,000	17.0975	34,195.04	34,195.04	0.0000	4.3300	50.00	0.00	(4.1129)	(0.4749)	0.0000	1	(4.5878)	02/07/2025
000568.ZK	01/06/2025	SDB3264390176	0	3,400	17.0975	58,131.56	58,131.56	0.0000	4.3300	50.00	0.00	(6.9919)	(0.8074)	0.0000	1	(7.7993)	02/07/2025
TOTAL LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(103.6452)	(11.3088)	0.0000		(114.9540)	
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND																	
002990.ZK	01/17/2025	SDB3264921678	0	500	3.1661	1,506.61	1,583.03	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0220)	0.0000	1	(0.2032)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	100	3.1661	295.22	316.61	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0044)	0.0000	1	(0.0399)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	500	3.1661	1,439.49	1,583.03	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0220)	0.0000	1	(0.1951)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	1,500	3.1661	4,295.85	4,749.10	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0660)	0.0000	1	(0.5827)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	600	3.1661	1,783.03	1,899.64	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0264)	0.0000	1	(0.2408)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	600	3.1661	1,783.03	1,899.64	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0264)	0.0000	1	(0.2408)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	900	3.1661	2,784.59	2,849.46	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0396)	0.0000	1	(0.3745)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	600	3.1661	1,878.48	1,899.64	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0264)	0.0000	1	(0.2523)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	700	3.1661	2,214.89	2,216.25	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0308)	0.0000	1	(0.2972)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	400	3.1661	1,265.65	1,266.43	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0176)	0.0000	1	(0.1698)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	100	3.1661	316.61	316.61	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
002990.ZK	01/17/2025	SDB3264921678	0	1,700	3.1661	5,379.03	5,382.32	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0748)	0.0000	1	(0.7217)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	500	2.9970	1,506.61	1,498.52	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0208)	0.0000	1	(0.2020)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	100	2.9970	295.22	299.70	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0042)	0.0000	1	(0.0397)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	500	2.9970	1,439.49	1,498.52	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0208)	0.0000	1	(0.1940)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	1,500	2.9970	4,295.85	4,495.57	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0624)	0.0000	1	(0.5791)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	600	2.9970	1,783.03	1,798.23	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0250)	0.0000	1	(0.2394)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	600	2.9970	1,783.03	1,798.23	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0250)	0.0000	1	(0.2394)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	900	2.9970	2,784.59	2,697.34	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0375)	0.0000	1	(0.3724)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	600	2.9970	1,878.48	1,798.23	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0250)	0.0000	1	(0.2509)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	700	2.9970	2,214.89	2,097.93	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0291)	0.0000	1	(0.2955)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	400	2.9970	1,265.65	1,198.82	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0167)	0.0000	1	(0.1689)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	100	2.9970	316.61	299.70	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0422)	02/07/2025
002990.ZK	01/16/2025	SDB3264921678	0	1,700	2.9970	5,379.03	5,094.98	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0708)	0.0000	1	(0.7177)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	500	2.9681	1,506.61	1,484.05	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0206)	0.0000	1	(0.2018)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	100	2.9681	295.22	296.81	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	500	2.9681	1,439.49	1,484.05	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0206)	0.0000	1	(0.1938)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	1,500	2.9681	4,295.85	4,452.16	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0618)	0.0000	1	(0.5785)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	600	2.9681	1,783.03	1,780.87	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0247)	0.0000	1	(0.2392)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	600	2.9681	1,783.03	1,780.87	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0247)	0.0000	1	(0.2392)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	900	2.9681	2,784.59	2,671.30	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0371)	0.0000	1	(0.3720)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	600	2.9681	1,878.48	1,780.87	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0247)	0.0000	1	(0.2507)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	700	2.9681	2,214.89	2,077.68	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0289)	0.0000	1	(0.2953)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	400	2.9681	1,265.65	1,187.24	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0165)	0.0000	1	(0.1687)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	100	2.9681	316.61	296.81	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
002990.ZK	01/15/2025	SDB3264921678	0	1,700	2.9681	5,379.03	5,045.79	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0701)	0.0000	1	(0.7171)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	500	2.9793	1,439.49	1,489.66	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0207)	0.0000	1	(0.1938)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	1,500	2.9793	4,295.85	4,468.99	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0621)	0.0000	1	(0.5788)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002990.ZK	01/14/2025	SDB3264921678	0	600	2.9793	1,783.03	1,787.60	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0248)	0.0000	1	(0.2393)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	600	2.9793	1,783.03	1,787.60	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0248)	0.0000	1	(0.2393)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	900	2.9793	2,784.59	2,681.40	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0372)	0.0000	1	(0.3722)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	600	2.9793	1,878.48	1,787.60	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0248)	0.0000	1	(0.2508)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	700	2.9793	2,214.89	2,085.53	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0290)	0.0000	1	(0.2954)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	400	2.9793	1,265.65	1,191.73	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0166)	0.0000	1	(0.1688)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	100	2.9793	316.41	297.93	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0422)	02/07/2025
002990.ZK	01/14/2025	SDB3264921678	0	1,700	2.9793	5,379.03	5,064.86	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0703)	0.0000	1	(0.7173)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	500	2.9235	1,439.49	1,461.74	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0203)	0.0000	1	(0.1934)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	1,500	2.9235	4,295.85	4,385.22	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0609)	0.0000	1	(0.5776)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	600	2.9235	1,783.03	1,754.09	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0244)	0.0000	1	(0.2388)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	600	2.9235	1,783.03	1,754.09	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0244)	0.0000	1	(0.2388)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	900	2.9235	2,784.59	2,631.13	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0365)	0.0000	1	(0.3715)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	600	2.9235	1,878.48	1,754.09	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0244)	0.0000	1	(0.2503)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	700	2.9235	2,214.89	2,046.44	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0284)	0.0000	1	(0.2948)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	400	2.9235	1,265.65	1,169.39	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0162)	0.0000	1	(0.1685)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	100	2.9235	316.41	292.35	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0041)	0.0000	1	(0.0421)	02/07/2025
002990.ZK	01/13/2025	SDB3264921678	0	1,700	2.9235	5,379.03	4,969.92	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0690)	0.0000	1	(0.7160)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	500	2.9619	1,439.49	1,480.97	0.0000	4.3300	50.00	0.00	(0.5194)	(0.0617)	0.0000	3	(0.5811)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	1,500	2.9619	4,295.85	4,442.91	0.0000	4.3300	50.00	0.00	(1.5501)	(0.1851)	0.0000	3	(1.7352)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	600	2.9619	1,783.03	1,777.17	0.0000	4.3300	50.00	0.00	(0.6434)	(0.0740)	0.0000	3	(0.7174)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	600	2.9619	1,783.03	1,777.17	0.0000	4.3300	50.00	0.00	(0.6434)	(0.0740)	0.0000	3	(0.7174)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	900	2.9619	2,784.59	2,665.75	0.0000	4.3300	50.00	0.00	(1.0048)	(0.1111)	0.0000	3	(1.1158)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	600	2.9619	1,878.48	1,777.17	0.0000	4.3300	50.00	0.00	(0.6778)	(0.0740)	0.0000	3	(0.7519)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	700	2.9619	2,214.89	2,073.36	0.0000	4.3300	50.00	0.00	(0.7992)	(0.0864)	0.0000	3	(0.8856)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	400	2.9619	1,265.65	1,184.78	0.0000	4.3300	50.00	0.00	(0.4567)	(0.0494)	0.0000	3	(0.5061)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	100	2.9619	316.41	296.19	0.0000	4.3300	50.00	0.00	(0.1142)	(0.0123)	0.0000	3	(0.1265)	02/07/2025
002990.ZK	01/10/2025	SDB3264921678	0	1,700	2.9619	5,379.03	5,035.30	0.0000	4.3300	50.00	0.00	(1.9409)	(0.2098)	0.0000	3	(2.1507)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	500	2.8803	1,439.49	1,440.13	0.0000	4.3300	50.00	0.00	(0.1731)	(0.0200)	0.0000	1	(0.1931)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	1,500	2.8803	4,295.85	4,320.38	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0600)	0.0000	1	(0.5767)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	600	2.8803	1,783.03	1,728.15	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0240)	0.0000	1	(0.2385)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	600	2.8803	1,783.03	1,728.15	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0240)	0.0000	1	(0.2385)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	900	2.8803	2,784.59	2,592.22	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0360)	0.0000	1	(0.3709)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	600	2.8803	1,878.48	1,728.15	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0240)	0.0000	1	(0.2499)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	700	2.8803	2,214.89	2,016.17	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0280)	0.0000	1	(0.2944)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	400	2.8803	1,265.65	1,152.10	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0160)	0.0000	1	(0.1682)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	100	2.8803	316.41	288.02	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0040)	0.0000	1	(0.0421)	02/07/2025
002990.ZK	01/09/2025	SDB3264921678	0	1,700	2.8803	5,379.03	4,896.43	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0680)	0.0000	1	(0.7150)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	600	2.8926	1,783.03	1,735.56	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0241)	0.0000	1	(0.2386)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	600	2.8926	1,783.03	1,735.56	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0241)	0.0000	1	(0.2386)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	900	2.8926	2,784.59	2,603.34	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0362)	0.0000	1	(0.3711)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	600	2.8926	1,878.48	1,735.56	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0241)	0.0000	1	(0.2500)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	700	2.8926	2,214.89	2,024.82	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0281)	0.0000	1	(0.2945)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	400	2.8926	1,265.65	1,157.04	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0161)	0.0000	1	(0.1683)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	100	2.8926	316.41	289.26	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0040)	0.0000	1	(0.0421)	02/07/2025
002990.ZK	01/08/2025	SDB3264921678	0	1,700	2.8926	5,379.03	4,917.43	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0683)	0.0000	1	(0.7153)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	900	3.0321	2,784.59	2,728.93	0.0000	4.3300	50.00	0.00	(0.3349)	(0.0379)	0.0000	1	(0.3728)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	600	3.0321	1,878.48	1,819.29	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0253)	0.0000	1	(0.2512)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	700	3.0321	2,214.89	2,122.50	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0295)	0.0000	1	(0.2959)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	400	3.0321	1,265.65	1,212.86	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0168)	0.0000	1	(0.1691)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	100	3.0321	316.41	303.21	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0042)	0.0000	1	(0.0423)	02/07/2025
002990.ZK	01/07/2025	SDB3264921678	0	1,700	3.0321	5,379.03	5,154.65	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0716)	0.0000	1	(0.7186)	02/07/2025
002990.ZK	01/06/2025	SDB3264921678	0	700	3.1641	2,214.89	2,214.89	0.0000	4.3300	50.00	0.00	(0.2664)	(0.0308)	0.0000	1	(0.2972)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002990.ZK	01/06/2025	SDB3264921678	0	400	3.1641	1,265.65	1,265.65	0.0000	4.3300	50.00	0.00	(0.1522)	(0.0176)	0.0000	1	(0.1698)	02/07/2025
002990.ZK	01/06/2025	SDB3264921678	0	100	3.1641	316.41	316.41	0.0000	4.3300	50.00	0.00	(0.0381)	(0.0044)	0.0000	1	(0.0425)	02/07/2025
002990.ZK	01/06/2025	SDB3264921678	0	1,700	3.1641	5,379.03	5,379.03	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0747)	0.0000	1	(0.7217)	02/07/2025
TOTAL MAXVISION TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND													(30.5613)	(3.4427)	0.0000	(34.0041)	
MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600873.SH	01/16/2025	SDB3265057913	0	1,600	1.3068	2,186.35	2,090.86	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0290)	0.0000	1	(0.2920)	02/07/2025
600873.SH	01/16/2025	SDB3265057913	0	4,000	1.3068	5,475.26	5,227.16	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0726)	0.0000	1	(0.7312)	02/07/2025
600873.SH	01/15/2025	SDB3265057913	0	1,600	1.2835	2,186.35	2,053.61	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0285)	0.0000	1	(0.2915)	02/07/2025
600873.SH	01/15/2025	SDB3265057913	0	4,000	1.2835	5,475.26	5,134.03	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0713)	0.0000	1	(0.7299)	02/07/2025
600873.SH	01/14/2025	SDB3265057913	0	1,600	1.3033	2,186.35	2,085.26	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0290)	0.0000	1	(0.2919)	02/07/2025
600873.SH	01/14/2025	SDB3265057913	0	4,000	1.3033	5,475.26	5,213.14	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0724)	0.0000	1	(0.7310)	02/07/2025
600873.SH	01/13/2025	SDB3265057913	0	1,600	1.3216	2,186.35	2,114.49	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0294)	0.0000	1	(0.2923)	02/07/2025
600873.SH	01/13/2025	SDB3265057913	0	4,000	1.3216	5,475.26	5,286.22	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0734)	0.0000	1	(0.7320)	02/07/2025
600873.SH	01/10/2025	SDB3265057913	0	1,600	1.3372	2,186.35	2,139.47	0.0000	4.3300	50.00	0.00	(0.7889)	(0.0891)	0.0000	3	(0.8781)	02/07/2025
600873.SH	01/10/2025	SDB3265057913	0	4,000	1.3372	5,475.26	5,348.67	0.0000	4.3300	50.00	0.00	(1.9757)	(0.2229)	0.0000	3	(2.1985)	02/07/2025
600873.SH	01/09/2025	SDB3265057913	0	1,600	1.3443	2,186.35	2,150.88	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0299)	0.0000	1	(0.2928)	02/07/2025
600873.SH	01/09/2025	SDB3265057913	0	4,000	1.3443	5,475.26	5,377.19	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0747)	0.0000	1	(0.7332)	02/07/2025
600873.SH	01/08/2025	SDB3265057913	0	1,600	1.3400	2,186.35	2,143.96	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0298)	0.0000	1	(0.2927)	02/07/2025
600873.SH	01/08/2025	SDB3265057913	0	4,000	1.3400	5,475.26	5,359.90	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0744)	0.0000	1	(0.7330)	02/07/2025
600873.SH	01/07/2025	SDB3265057913	0	1,600	1.3665	2,186.35	2,186.35	0.0000	4.3300	50.00	0.00	(0.2630)	(0.0304)	0.0000	1	(0.2933)	02/07/2025
600873.SH	01/07/2025	SDB3265057913	0	4,000	1.3688	5,475.26	5,475.26	0.0000	4.3300	50.00	0.00	(0.6586)	(0.0760)	0.0000	1	(0.7346)	02/07/2025
TOTAL MEIHUA HOLDINGS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(9.2152)	(1.0328)	0.0000	(10.2480)	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
600390.SH	01/17/2025	SDB3260123331	0	400	0.8412	320.53	336.48	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0047)	0.0000	1	(0.0432)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,100	0.8412	1,678.02	1,766.52	0.0000	4.3300	50.00	0.00	(0.2018)	(0.0245)	0.0000	1	(0.2264)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	900	0.8412	730.24	757.08	0.0000	4.3300	50.00	0.00	(0.0878)	(0.0105)	0.0000	1	(0.0983)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	400	0.8412	327.01	336.48	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0047)	0.0000	1	(0.0440)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,100	0.8412	1,709.23	1,766.52	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0245)	0.0000	1	(0.2301)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	7,200	0.8412	6,025.08	6,056.64	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0841)	0.0000	1	(0.8088)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	43,300	0.8412	36,106.18	36,423.96	0.0000	4.3300	50.00	0.00	(4.3428)	(0.5059)	0.0000	1	(4.8487)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	4,200	0.8412	3,601.91	3,533.04	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0491)	0.0000	1	(0.4823)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	38,200	0.8412	33,087.58	32,133.84	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4463)	0.0000	1	(4.4260)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	1,300	0.8412	1,145.07	1,093.56	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0152)	0.0000	1	(0.1529)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,300	0.8412	2,025.89	1,934.76	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0269)	0.0000	1	(0.2705)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	29,400	0.8412	25,896.20	24,731.28	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3435)	0.0000	1	(3.4582)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	3,800	0.8412	3,347.13	3,196.56	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0444)	0.0000	1	(0.4470)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	36,500	0.8412	32,150.04	30,703.80	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4264)	0.0000	1	(4.2934)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,200	0.8412	1,937.81	1,850.64	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0257)	0.0000	1	(0.2588)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	19,500	0.8412	17,176.05	16,403.40	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2278)	0.0000	1	(2.2937)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,400	0.8412	2,113.98	2,018.88	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0280)	0.0000	1	(0.2823)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	700	0.8412	616.58	588.84	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0082)	0.0000	1	(0.0823)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	200	0.8412	176.16	168.24	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	900	0.8412	792.74	757.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0105)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	3,400	0.8412	2,994.80	2,860.08	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0397)	0.0000	1	(0.3999)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	1,600	0.8412	1,409.32	1,345.92	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0187)	0.0000	1	(0.1882)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	11,900	0.8412	10,481.79	10,010.28	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1390)	0.0000	1	(1.3998)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	100	0.8412	88.08	84.12	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	500	0.8412	440.41	420.60	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0058)	0.0000	1	(0.0588)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	12,100	0.8412	10,657.96	10,178.52	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1414)	0.0000	1	(1.4233)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	14,800	0.8412	13,036.18	12,449.76	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1729)	0.0000	1	(1.7409)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	30,300	0.8412	26,688.94	25,488.36	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3540)	0.0000	1	(3.5641)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/17/2025	SDB3260123331	0	51,500	0.8412	45,362.38	43,321.80	0.0000	4.3300	50.00	0.00	(5.4561)	(0.6017)	0.0000	1	(6.0578)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	5,300	0.8412	4,668.36	4,458.36	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0619)	0.0000	1	(0.6234)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	27,500	0.8412	24,222.63	23,133.00	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3213)	0.0000	1	(3.2347)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,600	0.8412	2,290.14	2,187.12	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0304)	0.0000	1	(0.3058)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	4,800	0.8412	4,227.95	4,037.76	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0561)	0.0000	1	(0.5646)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	5,800	0.8412	5,108.77	4,878.96	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0678)	0.0000	1	(0.6822)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	400	0.8412	352.33	336.48	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0047)	0.0000	1	(0.0471)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	100	0.8412	88.08	84.12	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	1,900	0.8412	1,673.56	1,598.28	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0222)	0.0000	1	(0.2235)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	300	0.8412	264.25	252.36	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	1	(0.0353)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	11,300	0.8412	9,953.30	9,505.56	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1320)	0.0000	1	(1.3292)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	13,200	0.8412	11,626.86	11,103.84	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1542)	0.0000	1	(1.5527)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	7,700	0.8412	6,782.34	6,477.24	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0900)	0.0000	1	(0.9057)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	33,900	0.8412	29,859.90	28,516.68	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3961)	0.0000	1	(3.9875)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	6,500	0.8412	5,725.35	5,467.80	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0759)	0.0000	1	(0.7646)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	100	0.8412	88.08	84.12	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	19,000	0.8412	16,735.64	15,982.80	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2220)	0.0000	1	(2.2349)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	5,400	0.8412	4,756.44	4,542.48	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0631)	0.0000	1	(0.6352)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	7,900	0.8412	6,958.50	6,645.48	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0923)	0.0000	1	(0.9293)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	900	0.8412	792.74	757.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0105)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	20,900	0.8412	18,409.20	17,581.08	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2442)	0.0000	1	(2.4584)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	18,100	0.8412	15,942.90	15,225.72	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2115)	0.0000	1	(2.1290)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	14,000	0.8412	12,331.52	11,776.80	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1636)	0.0000	1	(1.6468)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	17,700	0.8412	15,590.57	14,889.24	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2068)	0.0000	1	(2.0820)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	7,900	0.8412	6,958.50	6,645.48	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0923)	0.0000	1	(0.9293)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	18,900	0.8412	16,647.55	15,898.68	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2208)	0.0000	1	(2.2231)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	43,700	0.8412	38,491.97	36,760.44	0.0000	4.3300	50.00	0.00	(4.6297)	(0.5106)	0.0000	1	(5.1403)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	400	0.8412	352.33	336.48	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0047)	0.0000	1	(0.0471)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	9,700	0.8412	8,543.98	8,159.64	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1133)	0.0000	1	(1.1410)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	200	0.8412	176.16	168.24	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,800	0.8412	2,466.30	2,355.36	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0327)	0.0000	1	(0.3294)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	5,100	0.8412	4,492.20	4,290.12	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0596)	0.0000	1	(0.5999)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,900	0.8412	2,554.39	2,439.48	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0339)	0.0000	1	(0.3411)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	900	0.8412	792.74	757.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0105)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	48,900	0.8412	43,072.24	41,134.68	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5713)	0.0000	1	(5.7519)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	12,000	0.8412	10,569.88	10,094.40	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1402)	0.0000	1	(1.4115)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	2,800	0.8412	2,466.30	2,355.36	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0327)	0.0000	1	(0.3294)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	100	0.8412	88.08	84.12	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	1,300	0.8412	1,145.07	1,093.56	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0152)	0.0000	1	(0.1529)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	8,000	0.8412	7,046.58	6,729.60	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0935)	0.0000	1	(0.9410)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	30,300	0.8412	26,688.94	25,488.36	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3540)	0.0000	1	(3.5641)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	100	0.8412	88.08	84.12	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	6,400	0.8412	5,637.27	5,383.68	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0748)	0.0000	1	(0.7528)	02/07/2025
600390.SH	01/17/2025	SDB3260123331	0	10,300	0.8412	9,072.48	8,664.36	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1203)	0.0000	1	(1.2116)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	400	0.8050	320.53	322.01	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0045)	0.0000	1	(0.0430)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,100	0.8050	1,678.02	1,690.53	0.0000	4.3300	50.00	0.00	(0.2018)	(0.0235)	0.0000	1	(0.2253)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	900	0.8050	730.24	724.51	0.0000	4.3300	50.00	0.00	(0.0878)	(0.0101)	0.0000	1	(0.0979)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	400	0.8050	327.01	322.01	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0045)	0.0000	1	(0.0438)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,100	0.8050	1,709.23	1,690.53	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0235)	0.0000	1	(0.2291)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	7,200	0.8050	6,025.08	5,796.11	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0805)	0.0000	1	(0.8052)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	43,300	0.8050	36,106.18	34,857.15	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4841)	0.0000	1	(4.8269)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	4,200	0.8050	3,601.91	3,381.06	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0470)	0.0000	1	(0.4802)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	38,200	0.8050	33,087.58	30,751.57	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4271)	0.0000	1	(4.4068)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/16/2025	SDB3260123331	0	1,300	0.8050	1,145.07	1,046.52	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0145)	0.0000	1	(0.1523)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,300	0.8050	2,025.89	1,851.53	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0257)	0.0000	1	(0.2694)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	29,400	0.8050	25,896.20	23,667.44	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3287)	0.0000	1	(3.4435)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	3,800	0.8050	3,347.13	3,059.06	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0425)	0.0000	1	(0.4451)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	36,500	0.8050	32,150.04	29,383.05	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4081)	0.3000	1	(4.2750)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,200	0.8050	1,937.81	1,771.03	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0246)	0.0000	1	(0.2577)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	19,500	0.8050	17,176.05	15,697.79	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2180)	0.0000	1	(2.2839)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,400	0.8050	2,113.98	1,932.04	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0268)	0.0000	1	(0.2811)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	700	0.8050	616.58	563.51	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0078)	0.0000	1	(0.0820)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	200	0.8050	176.16	161.00	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	900	0.8050	792.74	724.51	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0101)	0.0000	1	(0.1054)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	3,400	0.8050	2,994.80	2,737.05	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0380)	0.0000	1	(0.3982)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	1,600	0.8050	1,409.32	1,288.02	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0179)	0.0000	1	(0.1874)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	11,900	0.8050	10,481.79	9,579.68	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1331)	0.0000	1	(1.3938)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	100	0.8050	88.08	80.50	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	500	0.8050	440.41	402.51	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0056)	0.0000	1	(0.0586)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	12,100	0.8050	10,657.96	9,740.68	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1353)	0.0000	1	(1.4172)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	14,800	0.8050	13,036.18	11,914.22	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1655)	0.0000	1	(1.7334)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	30,300	0.8050	26,688.94	24,391.95	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3388)	0.3000	1	(3.5489)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	51,500	0.8050	45,362.38	41,458.27	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5758)	0.0000	1	(6.0319)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	5,300	0.8050	4,668.36	4,266.58	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0593)	0.0000	1	(0.6208)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	27,500	0.8050	24,222.63	22,137.91	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3075)	0.0000	1	(3.2209)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,600	0.8050	2,290.14	2,093.04	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0291)	0.0000	1	(0.3045)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	4,800	0.8050	4,227.95	3,864.07	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0537)	0.3000	1	(0.5622)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	5,800	0.8050	5,108.77	4,669.09	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0648)	0.0000	1	(0.6793)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	400	0.8050	352.33	322.01	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.3000	1	(0.0468)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	100	0.8050	88.08	80.50	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	1,900	0.8050	1,673.56	1,529.53	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0212)	0.0000	1	(0.2225)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	300	0.8050	264.25	241.50	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0034)	0.0000	1	(0.0351)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	11,300	0.8050	9,953.30	9,096.67	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1263)	0.0000	1	(1.3235)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	13,200	0.8050	11,626.86	10,626.20	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1476)	0.0000	1	(1.5460)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	7,700	0.8050	6,782.34	6,198.62	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0861)	0.0000	1	(0.9019)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	33,900	0.8050	29,859.90	27,290.01	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3790)	0.3000	1	(3.9705)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	6,500	0.8050	5,725.35	5,232.60	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0727)	0.0000	1	(0.7613)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	100	0.8050	88.08	80.50	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	19,000	0.8050	16,735.64	15,295.28	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2124)	0.0000	1	(2.2254)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	5,400	0.8050	4,756.44	4,347.08	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0604)	0.0000	1	(0.6325)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	7,900	0.8050	6,958.50	6,359.62	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0883)	0.3000	1	(0.9253)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	900	0.8050	792.74	724.51	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0101)	0.0000	1	(0.1054)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	20,900	0.8050	18,409.20	16,824.81	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2337)	0.3000	1	(2.4479)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	18,100	0.8050	15,942.90	14,570.77	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2024)	0.0000	1	(2.1199)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	14,000	0.8050	12,331.52	11,270.21	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1565)	0.0000	1	(1.6397)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	17,700	0.8050	15,590.57	14,248.77	0.0000	4.3300	50.00	0.00	(1.8752)	(0.1979)	0.0000	1	(2.0731)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	7,900	0.8050	6,958.50	6,359.62	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0883)	0.0000	1	(0.9253)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	18,900	0.8050	16,647.55	15,214.78	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2113)	0.3000	1	(2.2136)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	43,700	0.8050	38,491.97	35,179.16	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4886)	0.0000	1	(5.1183)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	400	0.8050	352.33	322.01	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.0000	1	(0.0468)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	9,700	0.8050	8,543.98	7,808.65	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1085)	0.0000	1	(1.1361)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	200	0.8050	176.16	161.00	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,800	0.8050	2,466.30	2,254.04	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0313)	0.0000	1	(0.3279)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	5,100	0.8050	4,492.20	4,105.58	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0570)	0.0000	1	(0.5973)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,900	0.8050	2,554.39	2,334.54	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0324)	0.3000	1	(0.3397)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	900	0.8050	792.74	724.51	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0101)	0.0000	1	(0.1054)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/16/2025	SDB3260123331	0	48,900	0.8050	43,072.24	39,365.23	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5467)	0.0000	1	(5.7274)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	12,000	0.8050	10,569.88	9,660.18	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1342)	0.0000	1	(1.4055)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	2,800	0.8050	2,466.30	2,254.04	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0313)	0.0000	1	(0.3279)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	100	0.8050	88.08	80.50	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	1,300	0.8050	1,145.07	1,046.52	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0145)	0.0000	1	(0.1523)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	8,000	0.8050	7,046.58	6,440.12	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0894)	0.0000	1	(0.9370)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	30,300	0.8050	26,688.94	24,391.95	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3388)	0.0000	1	(3.5489)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	100	0.8050	88.08	80.50	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	6,400	0.8050	5,637.27	5,152.10	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0716)	0.0000	1	(0.7496)	02/07/2025
600390.SH	01/16/2025	SDB3260123331	0	10,300	0.8050	9,072.48	8,291.65	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1152)	0.0000	1	(1.2064)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	900	0.7995	730.24	719.52	0.0000	4.3300	50.00	0.00	(0.0878)	(0.0100)	0.0000	1	(0.0978)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	400	0.7995	327.01	319.79	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0044)	0.0000	1	(0.0438)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,100	0.7995	1,709.23	1,678.89	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0233)	0.0000	1	(0.2289)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	7,200	0.7995	6,025.08	5,756.20	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0799)	0.0000	1	(0.8046)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	43,300	0.7995	36,106.18	34,617.14	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4808)	0.0000	1	(4.8236)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	4,200	0.7995	3,601.91	3,357.78	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0466)	0.0000	1	(0.4799)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	38,200	0.7995	33,087.58	30,539.83	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4242)	0.0000	1	(4.4039)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	1,300	0.7995	1,145.07	1,039.31	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0144)	0.0000	1	(0.1522)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,300	0.7995	2,025.89	1,838.79	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0255)	0.0000	1	(0.2692)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	29,400	0.7995	25,896.20	23,504.48	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3265)	0.0000	1	(3.4412)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	3,800	0.7995	3,347.13	3,037.99	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0422)	0.0000	1	(0.4448)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	36,500	0.7995	32,150.04	29,180.73	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4053)	0.0000	1	(4.2722)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,200	0.7995	1,937.81	1,758.84	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0244)	0.0000	1	(0.2575)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	19,500	0.7995	17,176.05	15,589.70	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2165)	0.0000	1	(2.2824)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,400	0.7995	2,113.98	1,918.73	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0266)	0.0000	1	(0.2809)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	700	0.7995	616.58	559.63	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0078)	0.0000	1	(0.0819)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	200	0.7995	176.16	159.89	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	900	0.7995	792.74	719.52	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0100)	0.0000	1	(0.1053)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	3,400	0.7995	2,994.80	2,718.20	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0378)	0.0000	1	(0.3980)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	1,600	0.7995	1,409.32	1,279.16	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0178)	0.0000	1	(0.1873)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	11,900	0.7995	10,481.79	9,513.72	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1321)	0.0000	1	(1.3929)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	100	0.7995	88.08	79.95	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	500	0.7995	440.41	399.74	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0056)	0.0000	1	(0.0585)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	12,100	0.7995	10,657.96	9,673.61	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1344)	0.0000	1	(1.4163)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	14,800	0.7995	13,036.18	11,832.19	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1643)	0.0000	1	(1.7323)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	30,300	0.7995	26,688.94	24,224.00	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3364)	0.0000	1	(3.5465)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	51,500	0.7995	45,362.38	41,172.81	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5718)	0.0000	1	(6.0279)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	5,300	0.7995	4,668.36	4,237.20	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0589)	0.0000	1	(0.6204)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	27,500	0.7995	24,222.63	21,985.48	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3054)	0.0000	1	(3.2188)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,600	0.7995	2,290.14	2,078.63	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0289)	0.0000	1	(0.3043)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	4,800	0.7995	4,227.95	3,837.47	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0533)	0.0000	1	(0.5618)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	5,800	0.7995	5,108.77	4,636.94	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0644)	0.0000	1	(0.6789)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	400	0.7995	352.33	319.79	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0044)	0.0000	1	(0.0468)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	100	0.7995	88.08	79.95	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	1,900	0.7995	1,673.56	1,519.00	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0211)	0.0000	1	(0.2224)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	300	0.7995	264.25	239.84	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0033)	0.0000	1	(0.0351)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	11,300	0.7995	9,953.30	9,034.03	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1255)	0.0000	1	(1.3226)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	13,200	0.7995	11,626.86	10,553.03	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1466)	0.0000	1	(1.5450)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	7,700	0.7995	6,782.34	6,155.93	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0855)	0.0000	1	(0.9013)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	33,900	0.7995	29,859.90	27,102.10	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3764)	0.0000	1	(3.9679)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	6,500	0.7995	5,725.35	5,196.57	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0722)	0.0000	1	(0.7608)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	100	0.7995	88.08	79.95	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	19,000	0.7995	16,735.64	15,189.97	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2110)	0.0000	1	(2.2239)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/15/2025	SDB3260123331	0	5,400	0.7995	4,756.44	4,317.15	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0600)	0.0000	1	(0.6321)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	7,900	0.7995	6,958.50	6,315.83	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0877)	0.0000	1	(0.9247)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	900	0.7995	792.74	719.52	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0100)	0.0000	1	(0.1053)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	20,900	0.7995	18,409.20	16,708.96	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2321)	0.0000	1	(2.4463)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	18,100	0.7995	15,942.90	14,470.44	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2010)	0.0000	1	(2.1186)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	14,000	0.7995	12,331.52	11,192.61	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1555)	0.0000	1	(1.6387)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	17,700	0.7995	15,590.57	14,150.65	0.0000	4.3300	50.00	0.00	(1.8752)	(0.1965)	0.0000	1	(2.0717)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	7,900	0.7995	6,958.50	6,315.83	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0877)	0.0000	1	(0.9247)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	18,900	0.7995	16,647.55	15,110.02	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2099)	0.0000	1	(2.2122)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	43,700	0.7995	38,491.97	34,936.93	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4852)	0.0000	1	(5.1150)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	400	0.7995	352.33	319.79	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0044)	0.0000	1	(0.0468)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	9,700	0.7995	8,543.98	7,754.88	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1077)	0.0000	1	(1.1354)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	200	0.7995	176.16	159.89	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0022)	0.0000	1	(0.0234)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,800	0.7995	2,466.30	2,238.52	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0311)	0.0000	1	(0.3277)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	5,100	0.7995	4,492.20	4,077.31	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0566)	0.0000	1	(0.5969)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,900	0.7995	2,554.39	2,318.47	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0322)	0.0000	1	(0.3394)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	900	0.7995	792.74	719.52	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0100)	0.0000	1	(0.1053)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	48,900	0.7995	43,072.24	39,094.18	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5430)	0.0000	1	(5.7236)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	12,000	0.7995	10,569.88	9,593.66	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1332)	0.0000	1	(1.4046)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	2,800	0.7995	2,466.30	2,238.52	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0311)	0.0000	1	(0.3277)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	100	0.7995	88.08	79.95	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	1,300	0.7995	1,145.07	1,039.31	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0144)	0.0000	1	(0.1522)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	8,000	0.7995	7,046.58	6,395.78	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0888)	0.0000	1	(0.9364)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	30,300	0.7995	26,688.94	24,224.00	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3364)	0.0000	1	(3.5465)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	100	0.7995	88.08	79.95	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	6,400	0.7995	5,637.27	5,116.62	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0711)	0.0000	1	(0.7491)	02/07/2025
600390.SH	01/15/2025	SDB3260123331	0	10,300	0.7995	9,072.48	8,234.56	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1144)	0.0000	1	(1.2056)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	400	0.8176	327.01	327.05	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0045)	0.0000	1	(0.0439)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,100	0.8176	1,709.23	1,716.99	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0238)	0.0000	1	(0.2294)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	7,200	0.8176	6,025.08	5,886.83	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0818)	0.0000	1	(0.8064)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	43,300	0.8176	36,106.18	35,402.73	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4917)	0.0000	1	(4.8345)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	4,200	0.8176	3,601.91	3,433.98	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0477)	0.0000	1	(0.4809)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	38,200	0.8176	33,087.58	31,232.89	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4338)	0.0000	1	(4.4135)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	1,300	0.8176	1,145.07	1,062.90	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,300	0.8176	2,025.89	1,880.51	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0261)	0.0000	1	(0.2698)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	29,400	0.8176	25,896.20	24,037.88	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3339)	0.0000	1	(3.4486)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	3,800	0.8176	3,347.13	3,106.94	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0432)	0.0000	1	(0.4457)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	36,500	0.8176	32,150.04	29,842.95	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4145)	0.0000	1	(4.2814)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,200	0.8176	1,937.81	1,798.75	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0250)	0.0000	1	(0.2581)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	19,500	0.8176	17,176.05	15,943.49	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2214)	0.0000	1	(2.2873)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,400	0.8176	2,113.98	1,962.28	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0273)	0.0000	1	(0.2815)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	700	0.8176	616.58	572.33	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0079)	0.0000	1	(0.0821)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	200	0.8176	176.16	163.52	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	900	0.8176	792.74	735.85	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	3,400	0.8176	2,994.80	2,779.89	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0386)	0.0000	1	(0.3988)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	1,600	0.8176	1,409.32	1,308.18	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0182)	0.0000	1	(0.1877)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	11,900	0.8176	10,481.79	9,729.62	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1351)	0.0000	1	(1.3959)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	100	0.8176	88.08	81.76	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	500	0.8176	440.41	408.81	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0057)	0.0000	1	(0.0586)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	12,100	0.8176	10,657.96	9,893.14	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1374)	0.0000	1	(1.4193)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	14,800	0.8176	13,036.18	12,100.70	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1681)	0.0000	1	(1.7360)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	30,300	0.8176	26,688.94	24,773.73	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3441)	0.0000	1	(3.5542)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	51,500	0.8176	45,362.38	42,107.17	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5848)	0.0000	1	(6.0409)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/14/2025	SDB3260123331	0	5,300	0.8176	4,668.36	4,333.36	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0602)	0.0000	1	(0.6217)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	27,500	0.8176	24,222.63	22,484.41	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3123)	0.0000	1	(3.2257)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,600	0.8176	2,290.14	2,125.80	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0295)	0.0000	1	(0.3050)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	4,800	0.8176	4,227.95	3,924.55	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0545)	0.0000	1	(0.5630)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	5,800	0.8176	5,108.77	4,742.17	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0659)	0.0000	1	(0.6803)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	400	0.8176	352.33	327.05	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	100	0.8176	88.08	81.76	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	1,900	0.8176	1,673.56	1,553.47	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0216)	0.0000	1	(0.2229)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	300	0.8176	264.25	245.28	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0034)	0.0000	1	(0.0352)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	11,300	0.8176	9,953.30	9,239.05	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1283)	0.0000	1	(1.3255)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	13,200	0.8176	11,626.86	10,792.52	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1499)	0.0000	1	(1.5483)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	7,700	0.8176	6,782.34	6,295.64	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0874)	0.0000	1	(0.9032)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	33,900	0.8176	29,859.90	27,717.15	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3850)	0.0000	1	(3.9764)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	6,500	0.8176	5,725.35	5,314.50	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0738)	0.0000	1	(0.7624)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	100	0.8176	88.08	81.76	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	19,000	0.8176	16,735.64	15,534.68	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2158)	0.0000	1	(2.2287)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	5,400	0.8176	4,756.44	4,415.12	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0613)	0.0000	1	(0.6334)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	7,900	0.8176	6,958.50	6,459.16	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0897)	0.0000	1	(0.9267)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	900	0.8176	792.74	735.85	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	20,900	0.8176	18,409.20	17,088.15	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2373)	0.0000	1	(2.4516)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	18,100	0.8176	15,942.90	14,798.83	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2055)	0.0000	1	(2.1231)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	14,000	0.8176	12,331.52	11,446.61	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1590)	0.0000	1	(1.6422)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	17,700	0.8176	15,590.57	14,471.79	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2010)	0.0000	1	(2.0762)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	7,900	0.8176	6,958.50	6,459.16	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0897)	0.0000	1	(0.9267)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	18,900	0.8176	16,647.55	15,452.92	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2146)	0.0000	1	(2.2170)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	43,700	0.8176	38,491.97	35,729.78	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4962)	0.0000	1	(5.1260)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	400	0.8176	352.33	327.05	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	9,700	0.8176	8,543.98	7,930.87	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1102)	0.0000	1	(1.1378)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	200	0.8176	176.16	163.52	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,800	0.8176	2,466.30	2,289.32	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0318)	0.0000	1	(0.3284)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	5,100	0.8176	4,492.20	4,169.84	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0579)	0.0000	1	(0.5982)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,900	0.8176	2,554.39	2,371.08	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0329)	0.0000	1	(0.3402)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	900	0.8176	792.74	735.85	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	48,900	0.8176	43,072.24	39,981.37	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5553)	0.0000	1	(5.7359)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	12,000	0.8176	10,569.88	9,811.38	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1363)	0.0000	1	(1.4076)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	2,800	0.8176	2,466.30	2,289.32	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0318)	0.0000	1	(0.3284)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	100	0.8176	88.08	81.76	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	1,300	0.8176	1,145.07	1,062.90	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	8,000	0.8176	7,046.58	6,540.92	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0908)	0.0000	1	(0.9384)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	30,300	0.8176	26,688.94	24,773.73	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3441)	0.0000	1	(3.5542)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	100	0.8176	88.08	81.76	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	6,400	0.8176	5,637.27	5,232.74	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0727)	0.0000	1	(0.7507)	02/07/2025
600390.SH	01/14/2025	SDB3260123331	0	10,300	0.8176	9,072.48	8,421.43	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1170)	0.0000	1	(1.2082)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	400	0.8234	327.01	329.37	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0046)	0.0000	1	(0.0439)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,100	0.8234	1,709.23	1,729.18	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0240)	0.0000	1	(0.2296)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	7,200	0.8234	6,025.08	5,928.63	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0823)	0.0000	1	(0.8070)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	43,300	0.8234	36,106.18	35,654.13	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4952)	0.0000	1	(4.8380)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	4,200	0.8234	3,601.91	3,458.37	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0480)	0.0000	1	(0.4813)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	38,200	0.8234	33,087.58	31,454.68	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4369)	0.0000	1	(4.4166)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	1,300	0.8234	1,145.07	1,070.45	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0149)	0.0000	1	(0.1526)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,300	0.8234	2,025.89	1,893.87	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0263)	0.0000	1	(0.2700)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	29,400	0.8234	25,896.20	24,208.58	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3362)	0.0000	1	(3.4510)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	3,800	0.8234	3,347.13	3,129.00	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0435)	0.0000	1	(0.4460)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/13/2025	SDB3260123331	0	36,500	0.8234	32,150.04	30,054.87	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4174)	0.0000	1	(4.2844)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,200	0.8234	1,937.81	1,811.53	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0252)	0.0000	1	(0.2582)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	19,500	0.8234	17,176.05	16,056.71	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2230)	0.0000	1	(2.2889)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,400	0.8234	2,113.98	1,976.21	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0274)	0.0000	1	(0.2817)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	700	0.8234	616.58	576.39	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0080)	0.0000	1	(0.0822)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	200	0.8234	176.16	164.68	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	900	0.8234	792.74	741.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0103)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	3,400	0.8234	2,994.80	2,799.63	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0389)	0.0000	1	(0.3991)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	1,600	0.8234	1,409.32	1,317.47	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0183)	0.0000	1	(0.1878)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	11,900	0.8234	10,481.79	9,798.71	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1361)	0.0000	1	(1.3968)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	100	0.8234	88.08	82.34	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	500	0.8234	440.41	411.71	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0057)	0.0000	1	(0.0587)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	12,100	0.8234	10,657.96	9,963.39	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1384)	0.0000	1	(1.4203)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	14,800	0.8234	13,036.18	12,186.63	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1693)	0.0000	1	(1.7372)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	30,300	0.8234	26,688.94	24,949.66	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3465)	0.0000	1	(3.5566)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	51,500	0.8234	45,362.38	42,406.18	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5890)	0.0000	1	(6.0451)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	5,300	0.8234	4,668.36	4,364.13	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0606)	0.0000	1	(0.6221)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	27,500	0.8234	24,222.63	22,644.08	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3145)	0.0000	1	(3.2279)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,600	0.8234	2,290.14	2,140.89	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0297)	0.0000	1	(0.3052)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	4,800	0.8234	4,227.95	3,952.42	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0549)	0.0000	1	(0.5634)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	5,800	0.8234	5,108.77	4,775.84	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0663)	0.0000	1	(0.6808)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	400	0.8234	352.33	329.37	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	100	0.8234	88.08	82.34	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	1,900	0.8234	1,673.56	1,564.50	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0217)	0.0000	1	(0.2230)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	300	0.8234	264.25	247.03	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0034)	0.0000	1	(0.0352)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	11,300	0.8234	9,953.30	9,304.66	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1292)	0.0000	1	(1.3264)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	13,200	0.8234	11,626.86	10,869.16	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1510)	0.0000	1	(1.5494)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	7,700	0.8234	6,782.34	6,340.34	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0881)	0.0000	1	(0.9038)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	33,900	0.8234	29,859.90	27,913.97	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3877)	0.0000	1	(3.9792)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	6,500	0.8234	5,725.35	5,352.24	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0743)	0.0000	1	(0.7630)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	100	0.8234	88.08	82.34	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	19,000	0.8234	16,735.64	15,645.00	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2173)	0.0000	1	(2.2302)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	5,400	0.8234	4,756.44	4,446.47	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0618)	0.0000	1	(0.6339)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	7,900	0.8234	6,958.50	6,505.03	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0903)	0.0000	1	(0.9273)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	900	0.8234	792.74	741.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0103)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	20,900	0.8234	18,409.20	17,209.50	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2390)	0.0000	1	(2.4532)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	18,100	0.8234	15,942.90	14,903.92	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2070)	0.0000	1	(2.1246)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	14,000	0.8234	12,331.52	11,527.89	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1601)	0.0000	1	(1.6433)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	17,700	0.8234	15,590.57	14,574.55	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2024)	0.0000	1	(2.0776)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	7,900	0.8234	6,958.50	6,505.03	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0903)	0.0000	1	(0.9273)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	18,900	0.8234	16,647.55	15,562.66	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2161)	0.0000	1	(2.2185)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	43,700	0.8234	38,491.97	35,983.50	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4998)	0.0000	1	(5.1295)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	400	0.8234	352.33	329.37	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	9,700	0.8234	8,543.98	7,987.18	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1109)	0.0000	1	(1.1386)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	200	0.8234	176.16	164.68	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,800	0.8234	2,466.30	2,305.58	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0320)	0.0000	1	(0.3287)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	5,100	0.8234	4,492.20	4,199.45	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0583)	0.0000	1	(0.5986)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,900	0.8234	2,554.39	2,387.92	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0332)	0.0000	1	(0.3404)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	900	0.8234	792.74	741.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0103)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	48,900	0.8234	43,072.24	40,265.29	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5592)	0.0000	1	(5.7399)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	12,000	0.8234	10,569.88	9,881.05	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1372)	0.0000	1	(1.4086)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	2,800	0.8234	2,466.30	2,305.58	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0320)	0.0000	1	(0.3287)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	100	0.8234	88.08	82.34	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/13/2025	SDB3260123331	0	1,300	0.8234	1,145.07	1,070.45	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0149)	0.0000	1	(0.1526)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	8,000	0.8234	7,046.58	6,587.37	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0915)	0.0000	1	(0.9390)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	30,300	0.8234	26,688.94	24,949.66	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3465)	0.0000	1	(3.5666)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	100	0.8234	88.08	82.34	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	6,400	0.8234	5,637.27	5,269.89	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0732)	0.0000	1	(0.7512)	02/07/2025
600390.SH	01/13/2025	SDB3260123331	0	10,300	0.8234	9,072.48	8,481.24	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1178)	0.0000	1	(1.2090)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	400	0.8369	327.01	334.77	0.0000	4.3300	50.00	0.00	(0.1180)	(0.0139)	0.0000	3	(0.1319)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,100	0.8369	1,709.23	1,757.54	0.0000	4.3300	50.00	0.00	(0.6167)	(0.0732)	0.0000	3	(0.6900)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	7,200	0.8369	6,025.08	6,025.85	0.0000	4.3300	50.00	0.00	(2.1740)	(0.2511)	0.0000	3	(2.4251)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	43,300	0.8369	36,106.18	36,238.77	0.0000	4.3300	50.00	0.00	(13.0283)	(1.5099)	0.0000	3	(14.5383)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	4,200	0.8369	3,601.91	3,515.08	0.0000	4.3300	50.00	0.00	(1.2997)	(0.1465)	0.0000	3	(1.4461)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	38,200	0.8369	33,087.58	31,970.46	0.0000	4.3300	50.00	0.00	(11.9391)	(1.3321)	0.0000	3	(13.2712)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	1,300	0.8369	1,145.07	1,088.00	0.0000	4.3300	50.00	0.00	(0.4132)	(0.0453)	0.0000	3	(0.4585)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,300	0.8369	2,025.89	1,924.92	0.0000	4.3300	50.00	0.00	(0.7310)	(0.0802)	0.0000	3	(0.8112)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	29,400	0.8369	25,896.20	24,605.54	0.0000	4.3300	50.00	0.00	(9.3442)	(1.0252)	0.0000	3	(10.3694)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	3,800	0.8369	3,347.13	3,180.31	0.0000	4.3300	50.00	0.00	(1.2078)	(0.1325)	0.0000	3	(1.3403)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	36,500	0.8369	32,150.04	30,547.69	0.0000	4.3300	50.00	0.00	(11.6008)	(1.2728)	0.0000	3	(12.8736)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,200	0.8369	1,937.81	1,841.23	0.0000	4.3300	50.00	0.00	(0.6992)	(0.0767)	0.0000	3	(0.7759)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	19,500	0.8369	17,176.05	16,320.00	0.0000	4.3300	50.00	0.00	(6.1977)	(0.6800)	0.0000	3	(6.8777)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,400	0.8369	2,113.98	2,008.62	0.0000	4.3300	50.00	0.00	(0.7628)	(0.0837)	0.0000	3	(0.8465)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	700	0.8369	616.58	585.85	0.0000	4.3300	50.00	0.00	(0.2225)	(0.0244)	0.0000	3	(0.2469)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	200	0.8369	176.16	167.38	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0070)	0.0000	3	(0.0705)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	900	0.8369	792.74	753.23	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0314)	0.0000	3	(0.3174)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	3,400	0.8369	2,994.80	2,845.54	0.0000	4.3300	50.00	0.00	(1.0806)	(0.1186)	0.0000	3	(1.1992)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	1,600	0.8369	1,409.32	1,339.08	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0558)	0.0000	3	(0.5643)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	11,900	0.8369	10,481.79	9,959.38	0.0000	4.3300	50.00	0.00	(3.7822)	(0.4150)	0.0000	3	(4.1972)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	100	0.8369	88.08	83.69	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	3	(0.0353)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	500	0.8369	440.41	418.46	0.0000	4.3300	50.00	0.00	(0.1589)	(0.0174)	0.0000	3	(0.1764)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	12,100	0.8369	10,657.96	10,126.77	0.0000	4.3300	50.00	0.00	(3.8457)	(0.4219)	0.0000	3	(4.2677)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	14,800	0.8369	13,036.18	12,386.46	0.0000	4.3300	50.00	0.00	(4.7039)	(0.5161)	0.0000	3	(5.2200)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	30,300	0.8369	26,688.94	25,358.77	0.0000	4.3300	50.00	0.00	(9.6303)	(1.0566)	0.0000	3	(10.6869)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	51,500	0.8369	45,362.38	43,101.53	0.0000	4.3300	50.00	0.00	(16.3683)	(1.7959)	0.0000	3	(18.1642)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	5,300	0.8369	4,668.36	4,435.69	0.0000	4.3300	50.00	0.00	(1.6845)	(0.1848)	0.0000	3	(1.8693)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	27,500	0.8369	24,222.63	23,015.38	0.0000	4.3300	50.00	0.00	(8.7403)	(0.9590)	0.0000	3	(9.6993)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,600	0.8369	2,290.14	2,176.00	0.0000	4.3300	50.00	0.00	(0.8264)	(0.0907)	0.0000	3	(0.9170)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	4,800	0.8369	4,227.95	4,017.23	0.0000	4.3300	50.00	0.00	(1.5256)	(0.1674)	0.0000	3	(1.6930)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	5,800	0.8369	5,108.77	4,854.15	0.0000	4.3300	50.00	0.00	(1.8434)	(0.2023)	0.0000	3	(2.0457)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	400	0.8369	352.33	334.77	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0139)	0.0000	3	(0.1411)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	100	0.8369	88.08	83.69	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	3	(0.0353)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	1,900	0.8369	1,673.56	1,590.15	0.0000	4.3300	50.00	0.00	(0.6039)	(0.0663)	0.0000	3	(0.6701)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	300	0.8369	264.25	251.08	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0105)	0.0000	3	(0.1058)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	11,300	0.8369	9,953.30	9,457.23	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3941)	0.0000	3	(3.9855)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	13,200	0.8369	11,626.86	11,047.38	0.0000	4.3300	50.00	0.00	(4.1954)	(0.4603)	0.0000	3	(4.6557)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	7,700	0.8369	6,782.34	6,444.31	0.0000	4.3300	50.00	0.00	(2.4473)	(0.2685)	0.0000	3	(2.7158)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	33,900	0.8369	29,859.90	28,371.69	0.0000	4.3300	50.00	0.00	(10.7744)	(1.1822)	0.0000	3	(11.9566)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	6,500	0.8369	5,725.35	5,440.00	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2267)	0.0000	3	(2.2926)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	100	0.8369	88.08	83.69	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	3	(0.0353)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	19,000	0.8369	16,735.64	15,901.54	0.0000	4.3300	50.00	0.00	(6.0388)	(0.6626)	0.0000	3	(6.7013)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	5,400	0.8369	4,756.44	4,519.38	0.0000	4.3300	50.00	0.00	(1.7163)	(0.1883)	0.0000	3	(1.9046)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	7,900	0.8369	6,958.50	6,611.69	0.0000	4.3300	50.00	0.00	(2.5109)	(0.2755)	0.0000	3	(2.7863)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	900	0.8369	792.74	753.23	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0314)	0.0000	3	(0.3174)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	20,900	0.8369	18,409.20	17,491.69	0.0000	4.3300	50.00	0.00	(6.6427)	(0.7288)	0.0000	3	(7.3715)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	18,100	0.8369	15,942.90	15,148.31	0.0000	4.3300	50.00	0.00	(5.7527)	(0.6312)	0.0000	3	(6.3839)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/10/2025	SDB3260123331	0	14,000	0.8369	12,331.52	11,716.92	0.0000	4.3300	50.00	0.00	(4.4496)	(0.4882)	0.0000	3	(4.9378)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	17,700	0.8369	15,590.57	14,813.54	0.0000	4.3300	50.00	0.00	(5.6256)	(0.6172)	0.0000	3	(6.2428)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	7,900	0.8369	6,958.50	6,611.69	0.0000	4.3300	50.00	0.00	(2.5109)	(0.2755)	0.0000	3	(2.7863)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	18,900	0.8369	16,647.55	15,817.84	0.0000	4.3300	50.00	0.00	(6.0070)	(0.6591)	0.0000	3	(6.6661)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	43,700	0.8369	38,491.97	36,573.54	0.0000	4.3300	50.00	0.00	(13.8892)	(1.5239)	0.0000	3	(15.4131)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	400	0.8369	352.33	334.77	0.0000	4.3300	50.00	0.00	(0.1271)	(0.0139)	0.0000	3	(0.1411)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	9,700	0.8369	8,543.98	8,118.15	0.0000	4.3300	50.00	0.00	(3.0830)	(0.3383)	0.0000	3	(3.4212)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	200	0.8369	176.16	167.38	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0070)	0.0000	3	(0.0705)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,800	0.8369	2,466.30	2,343.38	0.0000	4.3300	50.00	0.00	(0.8899)	(0.0976)	0.0000	3	(0.9876)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	5,100	0.8369	4,492.20	4,268.31	0.0000	4.3300	50.00	0.00	(1.6209)	(0.1778)	0.0000	3	(1.7988)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,900	0.8369	2,554.39	2,427.08	0.0000	4.3300	50.00	0.00	(0.9217)	(0.1011)	0.0000	3	(1.0228)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	900	0.8369	792.74	753.23	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0314)	0.0000	3	(0.3174)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	48,900	0.8369	43,072.24	40,925.53	0.0000	4.3300	50.00	0.00	(15.5419)	(1.7052)	0.0000	3	(17.2471)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	12,000	0.8369	10,569.88	10,043.08	0.0000	4.3300	50.00	0.00	(3.8140)	(0.4185)	0.0000	3	(4.2324)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	2,800	0.8369	2,466.30	2,343.38	0.0000	4.3300	50.00	0.00	(0.8899)	(0.0976)	0.0000	3	(0.9876)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	100	0.8369	88.08	83.69	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	3	(0.0353)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	1,300	0.8369	1,145.07	1,088.00	0.0000	4.3300	50.00	0.00	(0.4132)	(0.0453)	0.0000	3	(0.4585)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	8,000	0.8369	7,046.58	6,695.38	0.0000	4.3300	50.00	0.00	(2.5426)	(0.2790)	0.0000	3	(2.8216)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	30,300	0.8369	26,688.94	25,358.77	0.0000	4.3300	50.00	0.00	(9.6303)	(1.0566)	0.0000	3	(10.6869)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	100	0.8369	88.08	83.69	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	3	(0.0353)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	6,400	0.8369	5,637.27	5,356.31	0.0000	4.3300	50.00	0.00	(2.0341)	(0.2232)	0.0000	3	(2.2573)	02/07/2025
600390.SH	01/10/2025	SDB3260123331	0	10,300	0.8369	9,072.48	8,620.31	0.0000	4.3300	50.00	0.00	(3.2737)	(0.3592)	0.0000	3	(3.6328)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	400	0.8196	327.01	327.85	0.0000	4.3300	50.00	0.00	(0.0393)	(0.0046)	0.0000	1	(0.0439)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,100	0.8196	1,709.23	1,721.22	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0239)	0.0000	1	(0.2295)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	7,200	0.8196	6,025.08	5,901.32	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0820)	0.0000	1	(0.8066)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	43,300	0.8196	36,106.18	35,489.89	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4929)	0.0000	1	(4.8357)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	4,200	0.8196	3,601.91	3,442.44	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0478)	0.0000	1	(0.4810)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	38,200	0.8196	33,087.58	31,309.79	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4349)	0.0000	1	(4.4146)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	1,300	0.8196	1,145.07	1,065.52	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,300	0.8196	2,025.89	1,885.14	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0262)	0.0000	1	(0.2699)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	29,400	0.8196	25,896.20	24,097.06	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3347)	0.0000	1	(3.4494)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	3,800	0.8196	3,347.13	3,114.59	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0433)	0.0000	1	(0.4458)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	36,500	0.8196	32,150.04	29,916.42	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4155)	0.0000	1	(4.2824)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,200	0.8196	1,937.81	1,803.18	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0250)	0.0000	1	(0.2581)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	19,500	0.8196	17,176.05	15,982.75	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2220)	0.0000	1	(2.2879)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,400	0.8196	2,113.98	1,967.11	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0273)	0.0000	1	(0.2816)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	700	0.8196	616.58	573.74	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0080)	0.0000	1	(0.0821)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	200	0.8196	176.16	163.93	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	900	0.8196	792.74	737.67	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	3,400	0.8196	2,994.80	2,786.74	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0387)	0.0000	1	(0.3989)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	1,600	0.8196	1,409.32	1,311.40	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0182)	0.0000	1	(0.1877)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	11,900	0.8196	10,481.79	9,753.57	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1355)	0.0000	1	(1.3962)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	100	0.8196	88.08	81.96	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	500	0.8196	440.41	409.81	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0057)	0.0000	1	(0.0587)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	12,100	0.8196	10,657.96	9,917.50	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1377)	0.0000	1	(1.4197)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	14,800	0.8196	13,036.18	12,130.49	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1685)	0.0000	1	(1.7364)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	30,300	0.8196	26,688.94	24,834.73	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3449)	0.0000	1	(3.5550)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	51,500	0.8196	45,362.38	42,210.84	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5863)	0.0000	1	(6.0423)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	5,300	0.8196	4,668.36	4,344.03	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0603)	0.0000	1	(0.6218)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	27,500	0.8196	24,222.63	22,539.77	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3131)	0.0000	1	(3.2265)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,600	0.8196	2,290.14	2,131.03	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0296)	0.0000	1	(0.3051)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	4,800	0.8196	4,227.95	3,934.21	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0546)	0.0000	1	(0.5632)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	5,800	0.8196	5,108.77	4,753.84	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0660)	0.0000	1	(0.6805)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/09/2025	SDB3260123331	0	400	0.8196	352.33	327.85	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	100	0.8196	88.08	81.96	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	1,900	0.8196	1,673.56	1,557.29	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0216)	0.0000	1	(0.2229)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	300	0.8196	264.25	245.89	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0034)	0.0000	1	(0.0352)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	11,300	0.8196	9,953.30	9,261.80	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1286)	0.0000	1	(1.3258)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	13,200	0.8196	11,626.86	10,819.09	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1503)	0.0000	1	(1.5487)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	7,700	0.8196	6,782.34	6,311.14	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0877)	0.0000	1	(0.9034)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	33,900	0.8196	29,859.90	27,785.39	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3859)	0.0000	1	(3.9774)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	6,500	0.8196	5,725.35	5,327.58	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0740)	0.0000	1	(0.7626)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	100	0.8196	88.08	81.96	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	19,000	0.8196	16,735.64	15,572.93	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2163)	0.0000	1	(2.2292)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	5,400	0.8196	4,756.44	4,425.99	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0615)	0.0000	1	(0.6336)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	7,900	0.8196	6,958.50	6,475.06	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0899)	0.0000	1	(0.9269)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	900	0.8196	792.74	737.67	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	20,900	0.8196	18,409.20	17,130.23	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2379)	0.0000	1	(2.4521)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	18,100	0.8196	15,942.90	14,835.27	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2060)	0.0000	1	(2.1236)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	14,000	0.8196	12,331.52	11,474.79	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1594)	0.0000	1	(1.6426)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	17,700	0.8196	15,590.57	14,507.42	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2015)	0.0000	1	(2.0767)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	7,900	0.8196	6,958.50	6,475.06	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0899)	0.0000	1	(0.9269)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	18,900	0.8196	16,647.55	15,490.97	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2152)	0.0000	1	(2.2175)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	43,700	0.8196	38,491.97	35,817.74	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4975)	0.0000	1	(5.1272)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	400	0.8196	352.33	327.85	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	9,700	0.8196	8,543.98	7,950.39	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1104)	0.0000	1	(1.1381)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	200	0.8196	176.16	163.93	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,800	0.8196	2,466.30	2,294.96	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0319)	0.0000	1	(0.3285)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	5,100	0.8196	4,492.20	4,180.10	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0581)	0.0000	1	(0.5984)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,900	0.8196	2,554.39	2,376.92	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0330)	0.0000	1	(0.3402)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	900	0.8196	792.74	737.67	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	48,900	0.8196	43,072.24	40,079.81	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5567)	0.0000	1	(5.7373)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	12,000	0.8196	10,569.88	9,835.54	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1366)	0.0000	1	(1.4079)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	2,800	0.8196	2,466.30	2,294.96	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0319)	0.0000	1	(0.3285)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	100	0.8196	88.08	81.96	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	1,300	0.8196	1,145.07	1,065.52	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	8,000	0.8196	7,046.58	6,557.02	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0911)	0.0000	1	(0.9386)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	30,300	0.8196	26,688.94	24,834.73	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3449)	0.0000	1	(3.5550)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	100	0.8196	88.08	81.96	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	6,400	0.8196	5,637.27	5,245.62	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0729)	0.0000	1	(0.7509)	02/07/2025
600390.SH	01/09/2025	SDB3260123331	0	10,300	0.8196	9,072.48	8,442.17	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1173)	0.0000	1	(1.2085)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	7,200	0.8179	6,025.08	5,888.81	0.0000	4.3300	50.00	0.00	(0.7247)	(0.0818)	0.0000	1	(0.8065)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	43,300	0.8179	36,106.18	35,414.64	0.0000	4.3300	50.00	0.00	(4.3428)	(0.4919)	0.0000	1	(4.8346)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	4,200	0.8179	3,601.91	3,435.14	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0477)	0.0000	1	(0.4809)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	38,200	0.8179	33,087.58	31,243.40	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4339)	0.0000	1	(4.4136)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	1,300	0.8179	1,145.07	1,063.26	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,300	0.8179	2,025.89	1,881.15	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0261)	0.0000	1	(0.2698)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	29,400	0.8179	25,896.20	24,045.97	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3340)	0.0000	1	(3.4487)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	3,800	0.8179	3,347.13	3,107.98	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0432)	0.0000	1	(0.4458)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	36,500	0.8179	32,150.04	29,852.99	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4146)	0.0000	1	(4.2816)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,200	0.8179	1,937.81	1,799.36	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0250)	0.0000	1	(0.2581)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	19,500	0.8179	17,176.05	15,948.85	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2215)	0.0000	1	(2.2874)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,400	0.8179	2,113.98	1,962.94	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0273)	0.0000	1	(0.2815)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	700	0.8179	616.58	572.52	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0080)	0.0000	1	(0.0821)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	200	0.8179	176.16	163.58	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	900	0.8179	792.74	736.10	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/08/2025	SDB3260123331	0	3,400	0.8179	2,994.80	2,780.83	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0386)	0.0000	1	(0.3988)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	1,600	0.8179	1,409.32	1,308.62	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0182)	0.0000	1	(0.1877)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	11,900	0.8179	10,481.79	9,732.89	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1352)	0.0000	1	(1.3959)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	100	0.8179	88.08	81.79	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	500	0.8179	440.41	408.94	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0057)	0.0000	1	(0.0587)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	12,100	0.8179	10,657.96	9,896.47	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1375)	0.0000	1	(1.4194)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	14,800	0.8179	13,036.18	12,104.77	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1681)	0.0000	1	(1.7361)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	30,300	0.8179	26,688.94	24,782.07	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3442)	0.0000	1	(3.5543)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	51,500	0.8179	45,362.38	42,121.33	0.0000	4.3300	50.00	0.00	(5.4561)	(0.5850)	0.0000	1	(6.0411)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	5,300	0.8179	4,668.36	4,334.82	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0602)	0.0000	1	(0.6217)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	27,500	0.8179	24,222.63	22,491.97	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3124)	0.0000	1	(3.2258)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,600	0.8179	2,290.14	2,126.51	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0295)	0.0000	1	(0.3050)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	4,800	0.8179	4,227.95	3,925.87	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0545)	0.0000	1	(0.5631)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	5,800	0.8179	5,108.77	4,743.76	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0659)	0.0000	1	(0.6804)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	400	0.8179	352.33	327.16	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	100	0.8179	88.08	81.79	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	1,900	0.8179	1,673.56	1,553.99	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0216)	0.0000	1	(0.2229)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	300	0.8179	264.25	245.37	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0034)	0.0000	1	(0.0352)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	11,300	0.8179	9,953.30	9,242.16	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1284)	0.0000	1	(1.3255)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	13,200	0.8179	11,626.86	10,796.15	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1499)	0.0000	1	(1.5484)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	7,700	0.8179	6,782.34	6,297.75	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0875)	0.0000	1	(0.9032)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	33,900	0.8179	29,859.90	27,726.47	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3851)	0.0000	1	(3.9766)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	6,500	0.8179	5,725.35	5,316.28	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0738)	0.0000	1	(0.7625)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	100	0.8179	88.08	81.79	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	19,000	0.8179	16,735.64	15,539.91	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2158)	0.0000	1	(2.2288)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	5,400	0.8179	4,756.44	4,416.61	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0613)	0.0000	1	(0.6334)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	7,900	0.8179	6,958.50	6,461.33	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0897)	0.0000	1	(0.9267)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	900	0.8179	792.74	736.10	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	20,900	0.8179	18,409.20	17,093.90	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2374)	0.0000	1	(2.4516)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	18,100	0.8179	15,942.90	14,803.81	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2056)	0.0000	1	(2.1232)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	14,000	0.8179	12,331.52	11,450.46	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1590)	0.0000	1	(1.6422)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	17,700	0.8179	15,590.57	14,476.65	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2011)	0.0000	1	(2.0763)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	7,900	0.8179	6,958.50	6,461.33	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0897)	0.0000	1	(0.9267)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	18,900	0.8179	16,647.55	15,458.12	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2147)	0.0000	1	(2.2170)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	43,700	0.8179	38,491.97	35,741.79	0.0000	4.3300	50.00	0.00	(4.6297)	(0.4964)	0.0000	1	(5.1261)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	400	0.8179	352.33	327.16	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	9,700	0.8179	8,543.98	7,933.53	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1102)	0.0000	1	(1.1378)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	200	0.8179	176.16	163.58	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,800	0.8179	2,466.30	2,290.09	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0318)	0.0000	1	(0.3284)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	5,100	0.8179	4,492.20	4,171.24	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0579)	0.0000	1	(0.5982)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,900	0.8179	2,554.39	2,371.88	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0329)	0.0000	1	(0.3402)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	900	0.8179	792.74	736.10	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0102)	0.0000	1	(0.1056)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	48,900	0.8179	43,072.24	39,994.82	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5555)	0.0000	1	(5.7361)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	12,000	0.8179	10,569.88	9,814.68	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1363)	0.0000	1	(1.4076)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	2,800	0.8179	2,466.30	2,290.09	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0318)	0.0000	1	(0.3284)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	100	0.8179	88.08	81.79	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	1,300	0.8179	1,145.07	1,063.26	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0148)	0.0000	1	(0.1525)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	8,000	0.8179	7,046.58	6,543.12	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0909)	0.0000	1	(0.9384)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	30,300	0.8179	26,688.94	24,782.07	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3442)	0.0000	1	(3.5543)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	100	0.8179	88.08	81.79	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0011)	0.0000	1	(0.0117)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	6,400	0.8179	5,637.27	5,234.50	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0727)	0.0000	1	(0.7507)	02/07/2025
600390.SH	01/08/2025	SDB3260123331	0	10,300	0.8179	9,072.48	8,424.27	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1170)	0.0000	1	(1.2082)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	4,200	0.8458	3,601.91	3,552.49	0.0000	4.3300	50.00	0.00	(0.4332)	(0.0493)	0.0000	1	(0.4826)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/07/2025	SDB3260123331	0	38,200	0.8458	33,087.58	32,310.74	0.0000	4.3300	50.00	0.00	(3.9797)	(0.4488)	0.0000	1	(4.4285)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	1,300	0.8458	1,145.07	1,099.58	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0153)	0.0000	1	(0.1530)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,300	0.8458	2,025.89	1,945.41	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0270)	0.0000	1	(0.2707)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	29,400	0.8458	25,896.20	24,867.43	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3454)	0.0000	1	(3.4601)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	3,800	0.8458	3,347.13	3,214.16	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0446)	0.0000	1	(0.4472)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	36,500	0.8458	32,150.04	30,872.83	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4288)	0.0000	1	(4.2957)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,200	0.8458	1,937.81	1,860.83	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0258)	0.0000	1	(0.2589)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	19,500	0.8458	17,176.05	16,493.70	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2291)	0.0000	1	(2.2950)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,400	0.8458	2,113.98	2,029.99	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0282)	0.0000	1	(0.2825)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	700	0.8458	616.58	592.08	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0082)	0.0000	1	(0.0824)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	200	0.8458	176.16	169.17	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	900	0.8458	792.74	761.25	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0106)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	3,400	0.8458	2,994.80	2,875.83	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0399)	0.0000	1	(0.4001)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	1,600	0.8458	1,409.32	1,353.33	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0188)	0.0000	1	(0.1883)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	11,900	0.8458	10,481.79	10,065.39	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1398)	0.0000	1	(1.4005)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	100	0.8458	88.08	84.58	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	500	0.8458	440.41	422.92	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0059)	0.0000	1	(0.0588)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	12,100	0.8458	10,657.96	10,234.56	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1421)	0.0000	1	(1.4241)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	14,800	0.8458	13,036.18	12,518.30	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1739)	0.0000	1	(1.7418)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	30,300	0.8458	26,688.94	25,628.68	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3560)	0.0000	1	(3.5660)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	51,500	0.8458	45,362.38	43,560.30	0.0000	4.3300	50.00	0.00	(5.4561)	(0.6050)	0.0000	1	(6.0611)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	5,300	0.8458	4,668.36	4,482.90	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0623)	0.0000	1	(0.6238)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	27,500	0.8458	24,222.63	23,260.35	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3231)	0.0000	1	(3.2365)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,600	0.8458	2,290.14	2,199.16	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0305)	0.0000	1	(0.3060)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	4,800	0.8458	4,227.95	4,059.99	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0564)	0.0000	1	(0.5649)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	5,800	0.8458	5,108.77	4,905.82	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0681)	0.0000	1	(0.6826)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	400	0.8458	352.33	338.33	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0047)	0.0000	1	(0.0471)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	100	0.8458	88.08	84.58	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	1,900	0.8458	1,673.56	1,607.08	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0223)	0.0000	1	(0.2236)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	300	0.8458	264.25	253.75	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0035)	0.0000	1	(0.0353)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	11,300	0.8458	9,953.30	9,557.89	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1327)	0.0000	1	(1.3299)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	13,200	0.8458	11,626.86	11,164.97	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1551)	0.0000	1	(1.5535)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	7,700	0.8458	6,782.34	6,512.90	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0905)	0.0000	1	(0.9062)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	33,900	0.8458	29,859.90	28,673.67	0.0000	4.3300	50.00	0.00	(3.5915)	(0.3982)	0.0000	1	(3.9897)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	6,500	0.8458	5,725.35	5,497.90	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0764)	0.0000	1	(0.7650)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	100	0.8458	88.08	84.58	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	19,000	0.8458	16,735.64	16,070.79	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2232)	0.0000	1	(2.2361)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	5,400	0.8458	4,756.44	4,567.49	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0634)	0.0000	1	(0.6355)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	7,900	0.8458	6,958.50	6,682.06	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0928)	0.0000	1	(0.9298)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	900	0.8458	792.74	761.25	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0106)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	20,900	0.8458	18,409.20	17,677.87	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2455)	0.0000	1	(2.4597)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	18,100	0.8458	15,942.90	15,309.54	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2126)	0.0000	1	(2.1302)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	14,000	0.8458	12,331.52	11,841.63	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1645)	0.0000	1	(1.6477)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	17,700	0.8458	15,590.57	14,971.21	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2079)	0.0000	1	(2.0831)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	7,900	0.8458	6,958.50	6,682.06	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0928)	0.0000	1	(0.9298)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	18,900	0.8458	16,647.55	15,986.21	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2220)	0.0000	1	(2.2244)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	43,700	0.8458	38,491.97	36,962.81	0.0000	4.3300	50.00	0.00	(4.6297)	(0.5134)	0.0000	1	(5.1431)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	400	0.8458	352.33	338.33	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0047)	0.0000	1	(0.0471)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	9,700	0.8458	8,543.98	8,204.56	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1140)	0.0000	1	(1.1416)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	200	0.8458	176.16	169.17	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0023)	0.0000	1	(0.0235)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,800	0.8458	2,466.30	2,368.33	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0329)	0.0000	1	(0.3295)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	5,100	0.8458	4,492.20	4,313.74	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0599)	0.0000	1	(0.6002)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,900	0.8458	2,554.39	2,452.91	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0341)	0.0000	1	(0.3413)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/07/2025	SDB3260123331	0	900	0.8458	792.74	761.25	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0106)	0.0000	1	(0.1059)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	48,900	0.8458	43,072.24	41,361.14	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5745)	0.0000	1	(5.7551)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	12,000	0.8458	10,569.88	10,149.97	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1410)	0.0000	1	(1.4123)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	2,800	0.8458	2,466.30	2,368.33	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0329)	0.0000	1	(0.3295)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	100	0.8458	88.08	84.58	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	1,300	0.8458	1,145.07	1,099.58	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0153)	0.0000	1	(0.1530)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	8,000	0.8458	7,046.58	6,766.65	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0940)	0.0000	1	(0.9415)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	30,300	0.8458	26,688.94	25,628.68	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3560)	0.0000	1	(3.5660)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	100	0.8458	88.08	84.58	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	6,400	0.8458	5,637.27	5,413.32	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0752)	0.0000	1	(0.7532)	02/07/2025
600390.SH	01/07/2025	SDB3260123331	0	10,300	0.8458	9,072.48	8,712.06	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1210)	0.0000	1	(1.2122)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	1,300	0.8808	1,145.07	1,145.07	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0159)	0.0000	1	(0.1536)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,300	0.8808	2,025.89	2,025.89	0.0000	4.3300	50.00	0.00	(0.2437)	(0.0281)	0.0000	1	(0.2718)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	29,400	0.8808	25,896.20	25,896.20	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3597)	0.0000	1	(3.4744)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	3,800	0.8808	3,347.13	3,347.13	0.0000	4.3300	50.00	0.00	(0.4026)	(0.0465)	0.0000	1	(0.4491)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	36,500	0.8808	32,150.04	32,150.04	0.0000	4.3300	50.00	0.00	(3.8669)	(0.4465)	0.0000	1	(4.3135)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,200	0.8808	1,937.81	1,937.81	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0269)	0.0000	1	(0.2600)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	19,500	0.8808	17,176.05	17,176.05	0.0000	4.3300	50.00	0.00	(2.0659)	(0.2386)	0.0000	1	(2.3045)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,400	0.8808	2,113.98	2,113.98	0.0000	4.3300	50.00	0.00	(0.2543)	(0.0294)	0.0000	1	(0.2836)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	700	0.8808	616.58	616.58	0.0000	4.3300	50.00	0.00	(0.0742)	(0.0086)	0.0000	1	(0.0827)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	200	0.8808	176.16	176.16	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0024)	0.0000	1	(0.0236)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	900	0.8808	792.74	792.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0110)	0.0000	1	(0.1064)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	3,400	0.8808	2,994.80	2,994.80	0.0000	4.3300	50.00	0.00	(0.3602)	(0.0416)	0.0000	1	(0.4018)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	1,600	0.8808	1,409.32	1,409.32	0.0000	4.3300	50.00	0.00	(0.1695)	(0.0196)	0.0000	1	(0.1891)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	11,900	0.8808	10,481.79	10,481.79	0.0000	4.3300	50.00	0.00	(1.2607)	(0.1456)	0.0000	1	(1.4063)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	100	0.8808	88.08	88.08	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	500	0.8808	440.41	440.41	0.0000	4.3300	50.00	0.00	(0.0530)	(0.0061)	0.0000	1	(0.0591)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	12,100	0.8808	10,657.96	10,657.96	0.0000	4.3300	50.00	0.00	(1.2819)	(0.1480)	0.0000	1	(1.4299)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	14,800	0.8808	13,036.18	13,036.18	0.0000	4.3300	50.00	0.00	(1.5680)	(0.1811)	0.0000	1	(1.7490)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	30,300	0.8808	26,688.94	26,688.94	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3707)	0.0000	1	(3.5808)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	51,500	0.8808	45,362.38	45,362.38	0.0000	4.3300	50.00	0.00	(5.4561)	(0.6300)	0.0000	1	(6.0861)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	5,300	0.8808	4,668.36	4,668.36	0.0000	4.3300	50.00	0.00	(0.5615)	(0.0648)	0.0000	1	(0.6263)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	27,500	0.8808	24,222.63	24,222.63	0.0000	4.3300	50.00	0.00	(2.9134)	(0.3364)	0.0000	1	(3.2499)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,600	0.8808	2,290.14	2,290.14	0.0000	4.3300	50.00	0.00	(0.2755)	(0.0318)	0.0000	1	(0.3073)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	4,800	0.8808	4,227.95	4,227.95	0.0000	4.3300	50.00	0.00	(0.5085)	(0.0587)	0.0000	1	(0.5673)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	5,800	0.8808	5,108.77	5,108.77	0.0000	4.3300	50.00	0.00	(0.6145)	(0.0710)	0.0000	1	(0.6854)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	400	0.8808	352.33	352.33	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0049)	0.0000	1	(0.0473)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	100	0.8808	88.08	88.08	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	1,900	0.8808	1,673.56	1,673.56	0.0000	4.3300	50.00	0.00	(0.2013)	(0.0232)	0.0000	1	(0.2245)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	300	0.8808	264.25	264.25	0.0000	4.3300	50.00	0.00	(0.0318)	(0.0037)	0.0000	1	(0.0355)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	11,300	0.8808	9,953.30	9,953.30	0.0000	4.3300	50.00	0.00	(1.1972)	(0.1382)	0.0000	1	(1.3354)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	13,200	0.8808	11,626.86	11,626.86	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1615)	0.0000	1	(1.5599)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	7,700	0.8808	6,782.34	6,782.34	0.0000	4.3300	50.00	0.00	(0.8158)	(0.0942)	0.0000	1	(0.9100)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	33,900	0.8808	29,859.90	29,859.90	0.0000	4.3300	50.00	0.00	(3.5915)	(0.4147)	0.0000	1	(4.0062)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	6,500	0.8808	5,725.35	5,725.35	0.0000	4.3300	50.00	0.00	(0.6886)	(0.0795)	0.0000	1	(0.7682)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	100	0.8808	88.08	88.08	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	19,000	0.8808	16,735.64	16,735.64	0.0000	4.3300	50.00	0.00	(2.0129)	(0.2324)	0.0000	1	(2.2454)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	5,400	0.8808	4,756.44	4,756.44	0.0000	4.3300	50.00	0.00	(0.5721)	(0.0661)	0.0000	1	(0.6382)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	7,900	0.8808	6,958.50	6,958.50	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0966)	0.0000	1	(0.9336)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	900	0.8808	792.74	792.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0110)	0.0000	1	(0.1064)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	20,900	0.8808	18,409.20	18,409.20	0.0000	4.3300	50.00	0.00	(2.2142)	(0.2557)	0.0000	1	(2.4699)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	18,100	0.8808	15,942.90	15,942.90	0.0000	4.3300	50.00	0.00	(1.9176)	(0.2214)	0.0000	1	(2.1390)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	14,000	0.8808	12,331.52	12,331.52	0.0000	4.3300	50.00	0.00	(1.4832)	(0.1713)	0.0000	1	(1.6545)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600390.SH	01/06/2025	SDB3260123331	0	17,700	0.8808	15,590.57	15,590.57	0.0000	4.3300	50.00	0.00	(1.8752)	(0.2165)	0.0000	1	(2.0917)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	7,900	0.8808	6,958.50	6,958.50	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0966)	0.0000	1	(0.9336)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	18,900	0.8808	16,647.55	16,647.55	0.0000	4.3300	50.00	0.00	(2.0023)	(0.2312)	0.0000	1	(2.2335)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	43,700	0.8808	38,491.97	38,491.97	0.0000	4.3300	50.00	0.00	(4.6297)	(0.5346)	0.0000	1	(5.1643)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	400	0.8808	352.33	352.33	0.0000	4.3300	50.00	0.00	(0.0424)	(0.0049)	0.0000	1	(0.0473)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	9,700	0.8808	8,543.98	8,543.98	0.0000	4.3300	50.00	0.00	(1.0277)	(0.1187)	0.0000	1	(1.1463)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	200	0.8808	176.16	176.16	0.0000	4.3300	50.00	0.00	(0.0212)	(0.0024)	0.0000	1	(0.0236)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,800	0.8808	2,466.30	2,466.30	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0343)	0.0000	1	(0.3309)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	5,100	0.8808	4,492.20	4,492.20	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0624)	0.0000	1	(0.6027)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,900	0.8808	2,554.39	2,554.39	0.0000	4.3300	50.00	0.00	(0.3072)	(0.0355)	0.0000	1	(0.3427)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	900	0.8808	792.74	792.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0110)	0.0000	1	(0.1064)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	48,900	0.8808	43,072.24	43,072.24	0.0000	4.3300	50.00	0.00	(5.1806)	(0.5982)	0.0000	1	(5.7789)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	12,000	0.8808	10,569.88	10,569.88	0.0000	4.3300	50.00	0.00	(1.2713)	(0.1468)	0.0000	1	(1.4181)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	2,800	0.8808	2,466.30	2,466.30	0.0000	4.3300	50.00	0.00	(0.2966)	(0.0343)	0.0000	1	(0.3309)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	100	0.8808	88.08	88.08	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	1,300	0.8808	1,145.07	1,145.07	0.0000	4.3300	50.00	0.00	(0.1377)	(0.0159)	0.0000	1	(0.1536)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	8,000	0.8808	7,046.58	7,046.58	0.0000	4.3300	50.00	0.00	(0.8475)	(0.0979)	0.0000	1	(0.9454)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	30,300	0.8808	26,688.94	26,688.94	0.0000	4.3300	50.00	0.00	(3.2101)	(0.3707)	0.0000	1	(3.5808)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	100	0.8808	88.08	88.08	0.0000	4.3300	50.00	0.00	(0.0106)	(0.0012)	0.0000	1	(0.0118)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	6,400	0.8808	5,637.27	5,637.27	0.0000	4.3300	50.00	0.00	(0.6780)	(0.0783)	0.0000	1	(0.7563)	02/07/2025
600390.SH	01/06/2025	SDB3260123331	0	10,300	0.8808	9,072.48	9,072.48	0.0000	4.3300	50.00	0.00	(1.0912)	(0.1260)	0.0000	1	(1.2172)	02/07/2025
TOTAL MINMETALS CAPITAL CO LTD CMN CLASS A SERIES NORTHBOUND													(945.5597)	(103.2545)	0.0000	(1,048.8142)	
MISC BERHAD LOCAL SHARE																	
MISC.KL	01/17/2025	SDB3260121461	0	60	1.5678	102.09	94.07	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0039)	0.0000	1	(0.0162)	02/04/2025
MISC.KL	01/16/2025	SDB3260121461	0	60	1.5997	102.09	95.98	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0040)	0.0000	1	(0.0163)	02/04/2025
MISC.KL	01/15/2025	SDB3260121461	0	60	1.5968	102.09	95.81	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0040)	0.0000	1	(0.0163)	02/04/2025
MISC.KL	01/14/2025	SDB3260121461	0	60	1.6036	102.09	96.22	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0040)	0.0000	1	(0.0163)	02/04/2025
MISC.KL	01/13/2025	SDB3260121461	0	60	1.5892	102.09	95.35	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0040)	0.0000	1	(0.0163)	02/04/2025
MISC.KL	01/10/2025	SDB3260121461	0	60	1.6079	102.09	96.48	0.0000	4.3300	150.00	0.00	(0.0368)	(0.0121)	0.0000	3	(0.0489)	02/04/2025
MISC.KL	01/09/2025	SDB3260121461	0	60	1.6772	102.09	100.63	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0042)	0.0000	1	(0.0165)	02/04/2025
MISC.KL	01/08/2025	SDB3260121461	0	60	1.6822	102.09	100.93	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0042)	0.0000	1	(0.0165)	02/04/2025
MISC.KL	01/07/2025	SDB3260121461	0	60	1.6924	102.09	101.55	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0042)	0.0000	1	(0.0165)	02/04/2025
MISC.KL	01/06/2025	SDB3260121461	0	60	1.7015	102.09	102.09	0.0000	4.3300	150.00	0.00	(0.0123)	(0.0043)	0.0000	1	(0.0165)	02/04/2025
MISC.KL	01/03/2025	SDB3260121461	0	60	1.7016	102.09	102.09	0.0000	4.3300	150.00	0.00	(0.0368)	(0.0128)	0.0000	3	(0.0496)	02/04/2025
TOTAL MISC BERHAD LOCAL SHARE													(0.1842)	(0.0616)	0.0000	(0.2458)	
MLS CO LTD CMN CLASS A SERIES NORTHBOUND																	
002745.ZK	01/17/2025	SDB3260123158	0	100	1.1066	119.08	110.66	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0159)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	3,500	1.1066	4,167.86	3,873.19	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0538)	0.0000	1	(0.5551)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	300	1.1066	357.25	331.99	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0476)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	200	1.1066	238.16	221.33	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	500	1.1066	595.41	553.31	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0077)	0.0000	1	(0.0793)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	5,300	1.1066	6,311.34	5,865.12	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0815)	0.0000	1	(0.8406)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	300	1.1066	357.25	331.99	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0476)	02/07/2025
002745.ZK	01/17/2025	SDB3260123158	0	400	1.1066	476.33	442.65	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0061)	0.0000	1	(0.0634)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	100	1.0294	119.08	102.94	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0014)	0.0000	1	(0.0158)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	3,500	1.0294	4,167.86	3,602.85	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0500)	0.0000	1	(0.5513)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	300	1.0294	357.25	308.82	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0043)	0.0000	1	(0.0473)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	200	1.0294	238.16	205.88	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	500	1.0294	595.41	514.69	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0071)	0.0000	1	(0.0788)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	5,300	1.0294	6,311.34	5,455.75	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0758)	0.0000	1	(0.8349)	02/07/2025
002745.ZK	01/16/2025	SDB3260123158	0	300	1.0294	357.25	308.82	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0043)	0.0000	1	(0.0473)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MLS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002745.ZK	01/16/2025	SDB3260123158	0	400	1.0294	476.33	411.75	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0057)	0.0000	1	(0.0630)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	100	1.0333	119.08	103.33	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0014)	0.0000	1	(0.0158)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	3,500	1.0333	4,167.86	3,616.66	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0502)	0.0000	1	(0.5515)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	300	1.0333	357.25	310.00	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0043)	0.0000	1	(0.0473)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	200	1.0333	238.16	206.67	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0029)	0.0000	1	(0.0315)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	500	1.0333	595.41	516.67	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0072)	0.0000	1	(0.0788)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	5,300	1.0333	6,311.34	5,476.66	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0761)	0.0000	1	(0.8352)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	300	1.0333	357.25	310.00	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0043)	0.0000	1	(0.0473)	02/07/2025
002745.ZK	01/15/2025	SDB3260123158	0	400	1.0333	476.33	413.33	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0057)	0.0000	1	(0.0630)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	100	1.0965	119.08	109.65	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	3,500	1.0965	4,167.86	3,837.76	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0533)	0.0000	1	(0.5546)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	300	1.0965	357.25	328.95	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	200	1.0965	238.16	219.30	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0317)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	500	1.0965	595.41	548.25	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0076)	0.0000	1	(0.0792)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	5,300	1.0965	6,311.34	5,811.46	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0807)	0.0000	1	(0.8398)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	300	1.0965	357.25	328.95	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
002745.ZK	01/14/2025	SDB3260123158	0	400	1.0965	476.33	438.60	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0061)	0.0000	1	(0.0634)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	100	1.0970	119.08	109.70	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	3,500	1.0970	4,167.86	3,839.45	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0533)	0.0000	1	(0.5546)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	300	1.0970	357.25	329.10	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	200	1.0970	238.16	219.40	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0317)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	500	1.0970	595.41	548.49	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0076)	0.0000	1	(0.0792)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	5,300	1.0970	6,311.34	5,814.03	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0808)	0.0000	1	(0.8399)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	300	1.0970	357.25	329.10	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
002745.ZK	01/13/2025	SDB3260123158	0	400	1.0970	476.33	438.79	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0061)	0.0000	1	(0.0634)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	100	1.1450	119.08	114.50	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	3	(0.0477)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	3,500	1.1450	4,167.86	4,007.42	0.0000	4.3300	50.00	0.00	(1.5039)	(0.1670)	0.0000	3	(1.6709)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	300	1.1450	357.25	343.49	0.0000	4.3300	50.00	0.00	(0.1289)	(0.0143)	0.0000	3	(0.1432)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	200	1.1450	238.16	229.00	0.0000	4.3300	50.00	0.00	(0.0859)	(0.0095)	0.0000	3	(0.0955)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	500	1.1450	595.41	572.49	0.0000	4.3300	50.00	0.00	(0.2148)	(0.0239)	0.0000	3	(0.2387)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	5,300	1.1450	6,311.34	6,068.37	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2528)	0.0000	3	(2.5302)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	300	1.1450	357.25	343.49	0.0000	4.3300	50.00	0.00	(0.1289)	(0.0143)	0.0000	3	(0.1432)	02/07/2025
002745.ZK	01/10/2025	SDB3260123158	0	400	1.1450	476.33	457.99	0.0000	4.3300	50.00	0.00	(0.1719)	(0.0191)	0.0000	3	(0.1910)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	100	1.1173	119.08	111.73	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.0000	1	(0.0159)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	3,500	1.1173	4,167.86	3,910.56	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0543)	0.0000	1	(0.5556)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	300	1.1173	357.25	335.19	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.0000	1	(0.0476)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	200	1.1173	238.16	223.46	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	500	1.1173	595.41	558.65	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0078)	0.0000	1	(0.0794)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	5,300	1.1173	6,311.34	5,921.71	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0822)	0.0000	1	(0.8414)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	300	1.1173	357.25	335.19	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.0000	1	(0.0476)	02/07/2025
002745.ZK	01/09/2025	SDB3260123158	0	400	1.1173	476.33	446.92	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0062)	0.0000	1	(0.0635)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	100	1.1573	119.08	115.73	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.0000	1	(0.0159)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	3,500	1.1573	4,167.86	4,050.60	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0563)	0.0000	1	(0.5576)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	300	1.1573	357.25	347.19	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	1	(0.0478)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	200	1.1573	238.16	231.46	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0319)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	500	1.1573	595.41	578.66	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0080)	0.0000	1	(0.0797)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	5,300	1.1573	6,311.34	6,133.76	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0852)	0.0000	1	(0.8443)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	300	1.1573	357.25	347.19	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	1	(0.0478)	02/07/2025
002745.ZK	01/08/2025	SDB3260123158	0	400	1.1573	476.33	462.93	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0064)	0.0000	1	(0.0637)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	100	1.1464	119.08	114.64	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.0000	1	(0.0159)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	3,500	1.1464	4,167.86	4,012.57	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0557)	0.0000	1	(0.5570)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	300	1.1464	357.25	343.93	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	1	(0.0477)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	200	1.1464	238.16	229.29	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0318)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
MLS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002745.ZK	01/07/2025	SDB3260123158	0	500	1.1464	595.41	573.22	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0080)	0.0000	1	(0.0796)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	5,300	1.1464	6,311.34	6,076.18	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0844)	0.0000	1	(0.8435)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	300	1.1464	357.25	343.93	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	1	(0.0477)	02/07/2025
002745.ZK	01/07/2025	SDB3260123158	0	400	1.1464	476.33	458.58	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0064)	0.0000	1	(0.0637)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	100	1.1908	119.08	119.08	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0017)	0.0000	1	(0.0160)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	3,500	1.1908	4,167.86	4,167.86	0.0000	4.3300	50.00	0.00	(0.5013)	(0.0579)	0.0000	1	(0.5592)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	300	1.1908	357.25	357.25	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0050)	0.0000	1	(0.0479)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	200	1.1908	238.16	238.16	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0320)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	500	1.1908	595.41	595.41	0.0000	4.3300	50.00	0.00	(0.0716)	(0.0083)	0.0000	1	(0.0799)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	5,300	1.1908	6,311.34	6,311.34	0.0000	4.3300	50.00	0.00	(0.7591)	(0.0877)	0.0000	1	(0.8468)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	300	1.1908	357.25	357.25	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0050)	0.0000	1	(0.0479)	02/07/2025
002745.ZK	01/06/2025	SDB3260123158	0	400	1.1908	476.33	476.33	0.0000	4.3300	50.00	0.00	(0.0573)	(0.0066)	0.0000	1	(0.0639)	02/07/2025
TOTAL MLS CO LTD CMN CLASS A SERIES NORTHBOUND												(18.2187)	(1.9742)	0.0000		(20.1929)	
MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002714.ZK	01/06/2025	SDB3264054677	0	600	5.2494	3,149.66	3,149.66	0.0000	4.3300	50.00	0.00	(0.3788)	(0.0437)	0.0000	1	(0.4226)	02/07/2025
002714.ZK	01/06/2025	SDB3264054677	0	100	5.2494	524.94	524.94	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002714.ZK	01/06/2025	SDB3264054677	0	2,400	5.2494	12,598.63	12,598.63	0.0000	4.3300	50.00	0.00	(1.5153)	(0.1750)	0.0000	1	(1.6903)	02/07/2025
002714.ZK	01/06/2025	SDB3264054677	0	8,200	5.2494	43,045.33	43,045.33	0.0000	4.3300	50.00	0.00	(5.1774)	(0.5979)	0.0000	1	(5.7752)	02/07/2025
TOTAL MUYUAN FOODS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(7.1347)	(0.8239)	0.0000		(7.9586)	
NAN YA PLASTICS CORP CMN																	
1303.TW	01/08/2025	SDB3264120649	0	1,000	0.9488	911.59	948.84	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0079)	0.0000	1	(0.1176)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	5,000	0.9488	4,557.93	4,744.19	0.0000	4.3300	30.00	0.00	(0.5482)	(0.0395)	0.0000	1	(0.5878)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	11,000	0.9488	10,027.43	10,437.23	0.0000	4.3300	30.00	0.00	(1.2061)	(0.0870)	0.0000	1	(1.2931)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	22,000	0.9488	20,054.87	20,874.46	0.0000	4.3300	30.00	0.00	(2.4122)	(0.1740)	0.0000	1	(2.5861)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	4,000	0.9488	3,646.34	3,795.36	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0316)	0.0000	1	(0.4702)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	4,000	0.9488	3,646.34	3,795.36	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0316)	0.0000	1	(0.4702)	02/04/2025
1303.TW	01/08/2025	SDB3264120649	0	1,000	0.9488	911.59	948.84	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0079)	0.0000	1	(0.1176)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	1,000	0.8968	911.59	896.81	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0075)	0.0000	1	(0.1171)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	5,000	0.8968	4,557.93	4,484.06	0.0000	4.3300	30.00	0.00	(0.5482)	(0.0374)	0.0000	1	(0.5856)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	11,000	0.8968	10,027.43	9,864.94	0.0000	4.3300	30.00	0.00	(1.2061)	(0.0822)	0.0000	1	(1.2883)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	22,000	0.8968	20,054.87	19,729.89	0.0000	4.3300	30.00	0.00	(2.4122)	(0.1644)	0.0000	1	(2.5766)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	4,000	0.8968	3,646.34	3,587.25	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0299)	0.0000	1	(0.4685)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	4,000	0.8968	3,646.34	3,587.25	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0299)	0.0000	1	(0.4685)	02/04/2025
1303.TW	01/07/2025	SDB3264120649	0	1,000	0.8968	911.59	896.81	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0075)	0.0000	1	(0.1171)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	1,000	0.9104	911.59	910.39	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0076)	0.0000	1	(0.1172)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	5,000	0.9104	4,557.93	4,551.96	0.0000	4.3300	30.00	0.00	(0.5482)	(0.0379)	0.0000	1	(0.5862)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	11,000	0.9104	10,027.43	10,014.31	0.0000	4.3300	30.00	0.00	(1.2061)	(0.0835)	0.0000	1	(1.2895)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	22,000	0.9104	20,054.87	20,028.62	0.0000	4.3300	30.00	0.00	(2.4122)	(0.1669)	0.0000	1	(2.5791)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	4,000	0.9104	3,646.34	3,641.57	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0303)	0.0000	1	(0.4689)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	4,000	0.9104	3,646.34	3,641.57	0.0000	4.3300	30.00	0.00	(0.4386)	(0.0303)	0.0000	1	(0.4689)	02/04/2025
1303.TW	01/06/2025	SDB3264120649	0	1,000	0.9104	911.59	910.39	0.0000	4.3300	30.00	0.00	(0.1096)	(0.0076)	0.0000	1	(0.1172)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	1,000	0.9116	911.59	911.59	0.0000	4.3300	30.00	0.00	(0.3289)	(0.0228)	0.0000	3	(0.3517)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	5,000	0.9116	4,557.93	4,557.93	0.0000	4.3300	30.00	0.00	(1.6447)	(0.1139)	0.0000	3	(1.7586)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	11,000	0.9116	10,027.43	10,027.43	0.0000	4.3300	30.00	0.00	(3.6182)	(0.2507)	0.0000	3	(3.8689)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	22,000	0.9116	20,054.87	20,054.87	0.0000	4.3300	30.00	0.00	(7.2365)	(0.5014)	0.0000	3	(7.7378)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	4,000	0.9116	3,646.34	3,646.34	0.0000	4.3300	30.00	0.00	(1.3157)	(0.0912)	0.0000	3	(1.4069)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	4,000	0.9116	3,646.34	3,646.34	0.0000	4.3300	30.00	0.00	(1.3157)	(0.0912)	0.0000	3	(1.4069)	02/04/2025
1303.TW	01/03/2025	SDB3264120649	0	1,000	0.9116	911.59	911.59	0.0000	4.3300	30.00	0.00	(0.3289)	(0.0228)	0.0000	3	(0.3517)	02/04/2025
TOTAL NAN YA PLASTICS CORP CMN												(31.5773)	(2.1963)	0.0000		(33.7736)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603093.SH	01/17/2025	SDB3262115453	0	6,900	1.5422	11,213.08	10,641.18	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1478)	0.0000	1	(1.4965)	02/07/2025
603093.SH	01/17/2025	SDB3262115453	0	2,300	1.5422	3,737.69	3,547.06	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0493)	0.0000	1	(0.4988)	02/07/2025
603093.SH	01/17/2025	SDB3262115453	0	100	1.5422	162.51	154.22	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
603093.SH	01/16/2025	SDB3262115453	0	6,900	1.4863	11,213.08	10,255.37	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1424)	0.0000	1	(1.4911)	02/07/2025
603093.SH	01/16/2025	SDB3262115453	0	2,300	1.4863	3,737.69	3,418.46	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0475)	0.0000	1	(0.4970)	02/07/2025
603093.SH	01/16/2025	SDB3262115453	0	100	1.4863	162.51	148.63	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0216)	02/07/2025
603093.SH	01/15/2025	SDB3262115453	0	6,900	1.4698	11,213.08	10,141.47	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1409)	0.0000	1	(1.4895)	02/07/2025
603093.SH	01/15/2025	SDB3262115453	0	2,300	1.4698	3,737.69	3,380.49	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0470)	0.0000	1	(0.4965)	02/07/2025
603093.SH	01/15/2025	SDB3262115453	0	100	1.4698	162.51	146.98	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0020)	0.0000	1	(0.0216)	02/07/2025
603093.SH	01/14/2025	SDB3262115453	0	6,900	1.4897	11,213.08	10,278.68	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1428)	0.0000	1	(1.4914)	02/07/2025
603093.SH	01/14/2025	SDB3262115453	0	2,300	1.4897	3,737.69	3,426.23	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0476)	0.0000	1	(0.4971)	02/07/2025
603093.SH	01/14/2025	SDB3262115453	0	100	1.4897	162.51	148.97	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0216)	02/07/2025
603093.SH	01/13/2025	SDB3262115453	0	6,900	1.5039	11,213.08	10,377.14	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1441)	0.0000	1	(1.4928)	02/07/2025
603093.SH	01/13/2025	SDB3262115453	0	2,300	1.5039	3,737.69	3,459.05	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0480)	0.0000	1	(0.4976)	02/07/2025
603093.SH	01/13/2025	SDB3262115453	0	100	1.5039	162.51	150.39	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0216)	02/07/2025
603093.SH	01/10/2025	SDB3262115453	0	6,900	1.5157	11,213.08	10,458.54	0.0000	4.3300	50.00	0.00	(4.0461)	(0.4358)	0.0000	3	(4.4818)	02/07/2025
603093.SH	01/10/2025	SDB3262115453	0	2,300	1.5157	3,737.69	3,486.18	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1453)	0.0000	3	(1.4939)	02/07/2025
603093.SH	01/10/2025	SDB3262115453	0	100	1.5157	162.51	151.57	0.0000	4.3300	50.00	0.00	(0.0586)	(0.0063)	0.0000	3	(0.0650)	02/07/2025
603093.SH	01/09/2025	SDB3262115453	0	6,900	1.5292	11,213.08	10,551.18	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1465)	0.0000	1	(1.4952)	02/07/2025
603093.SH	01/09/2025	SDB3262115453	0	2,300	1.5292	3,737.69	3,517.06	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0488)	0.0000	1	(0.4984)	02/07/2025
603093.SH	01/09/2025	SDB3262115453	0	100	1.5292	162.51	152.92	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
603093.SH	01/08/2025	SDB3262115453	0	6,900	1.5185	11,213.08	10,477.99	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1455)	0.0000	1	(1.4942)	02/07/2025
603093.SH	01/08/2025	SDB3262115453	0	2,300	1.5185	3,737.69	3,492.66	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0485)	0.0000	1	(0.4981)	02/07/2025
603093.SH	01/08/2025	SDB3262115453	0	100	1.5185	162.51	151.85	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0021)	0.0000	1	(0.0217)	02/07/2025
603093.SH	01/07/2025	SDB3262115453	0	6,900	1.5632	11,213.08	10,786.18	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1498)	0.0000	1	(1.4985)	02/07/2025
603093.SH	01/07/2025	SDB3262115453	0	2,300	1.5632	3,737.69	3,595.39	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0499)	0.0000	1	(0.4995)	02/07/2025
603093.SH	01/07/2025	SDB3262115453	0	100	1.5632	162.51	156.32	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0022)	0.0000	1	(0.0217)	02/07/2025
603093.SH	01/06/2025	SDB3262115453	0	6,900	1.6251	11,213.08	11,213.08	0.0000	4.3300	50.00	0.00	(1.3487)	(0.1557)	0.0000	1	(1.5044)	02/07/2025
603093.SH	01/06/2025	SDB3262115453	0	2,300	1.6251	3,737.69	3,737.69	0.0000	4.3300	50.00	0.00	(0.4496)	(0.0519)	0.0000	1	(0.5015)	02/07/2025
603093.SH	01/06/2025	SDB3262115453	0	100	1.6251	162.51	162.51	0.0000	4.3300	50.00	0.00	(0.0195)	(0.0023)	0.0000	1	(0.0218)	02/07/2025
TOTAL NANHUA FUTURES CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(21.8135)	(2.3605)	0.0000	(24.1740)	
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601990.SH	01/17/2025	SDB3261097759	0	100	1.1339	110.95	113.39	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0016)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	100	1.1339	111.05	113.39	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0016)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	6,200	1.1339	7,144.39	7,029.87	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0976)	0.0000	1	(0.9569)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	23,400	1.1339	27,133.05	26,532.09	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3685)	0.0000	1	(3.6320)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	100	1.1339	118.26	113.39	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	300	1.1339	354.79	340.15	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	18,800	1.1339	22,233.33	21,316.38	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2961)	0.0000	1	(2.9702)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	200	1.1339	236.52	226.77	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	300	1.1339	354.79	340.15	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	500	1.1339	591.31	566.92	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0079)	0.0000	1	(0.0790)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	1,800	1.1339	2,128.72	2,040.93	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0283)	0.0000	1	(0.2844)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	400	1.1339	473.05	453.54	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0063)	0.0000	1	(0.0632)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	300	1.1339	354.79	340.15	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	900	1.1339	1,064.36	1,020.47	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	4,200	1.1339	4,967.02	4,762.17	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0661)	0.0000	1	(0.6636)	02/07/2025
601990.SH	01/17/2025	SDB3261097759	0	1,500	1.1339	1,773.94	1,700.78	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0236)	0.0000	1	(0.2370)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	100	1.1001	110.95	110.01	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	100	1.1001	111.05	110.01	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	6,200	1.1001	7,144.39	6,820.60	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0947)	0.0000	1	(0.9540)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	23,400	1.1001	27,133.05	25,742.27	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3575)	0.0000	1	(3.6210)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601990.SH	01/16/2025	SDB3261097759	0	100	1.1001	118.26	110.01	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	300	1.1001	354.79	330.03	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	18,800	1.1001	22,233.33	20,681.82	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2872)	0.0000	1	(2.9614)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	200	1.1001	236.52	220.02	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	300	1.1001	354.79	330.03	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	500	1.1001	591.31	550.05	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0076)	0.0000	1	(0.0788)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	1,800	1.1001	2,128.72	1,980.17	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0275)	0.0000	1	(0.2835)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	400	1.1001	473.05	440.04	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0061)	0.0000	1	(0.0630)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	300	1.1001	354.79	330.03	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	900	1.1001	1,064.36	990.09	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0138)	0.0000	1	(0.1418)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	4,200	1.1001	4,967.02	4,620.41	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0642)	0.0000	1	(0.6616)	02/07/2025
601990.SH	01/16/2025	SDB3261097759	0	1,500	1.1001	1,773.94	1,650.15	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0229)	0.0000	1	(0.2363)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	100	1.0850	110.95	108.50	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	100	1.0850	111.05	108.50	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	6,200	1.0850	7,144.39	6,726.99	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0934)	0.0000	1	(0.9527)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	23,400	1.0850	27,133.05	25,388.95	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3526)	0.0000	1	(3.6161)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	100	1.0850	118.26	108.50	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	300	1.0850	354.79	325.50	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0045)	0.0000	1	(0.0472)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	18,800	1.0850	22,233.33	20,397.96	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2833)	0.0000	1	(2.9575)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	200	1.0850	236.52	217.00	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0030)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	300	1.0850	354.79	325.50	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0045)	0.0000	1	(0.0472)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	500	1.0850	591.31	542.50	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0075)	0.0000	1	(0.0787)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	1,800	1.0850	2,128.72	1,953.00	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0271)	0.0000	1	(0.2832)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	400	1.0850	473.05	434.00	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0060)	0.0000	1	(0.0629)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	300	1.0850	354.79	325.50	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0045)	0.0000	1	(0.0472)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	900	1.0850	1,064.36	976.50	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0136)	0.0000	1	(0.1416)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	4,200	1.0850	4,967.02	4,556.99	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0633)	0.0000	1	(0.6607)	02/07/2025
601990.SH	01/15/2025	SDB3261097759	0	1,500	1.0850	1,773.94	1,627.50	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0226)	0.0000	1	(0.2360)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	100	1.1019	110.95	110.19	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	100	1.1019	111.05	110.19	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	6,200	1.1019	7,144.39	6,832.05	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0949)	0.0000	1	(0.9542)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	23,400	1.1019	27,133.05	25,785.47	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3581)	0.0000	1	(3.6216)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	100	1.1019	118.26	110.19	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	300	1.1019	354.79	330.58	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	18,800	1.1019	22,233.33	20,716.53	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2877)	0.0000	1	(2.9619)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	200	1.1019	236.52	220.39	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	300	1.1019	354.79	330.58	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	500	1.1019	591.31	550.97	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0788)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	1,800	1.1019	2,128.72	1,983.50	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0275)	0.0000	1	(0.2836)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	400	1.1019	473.05	440.78	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0061)	0.0000	1	(0.0630)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	300	1.1019	354.79	330.58	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	900	1.1019	1,064.36	991.75	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0138)	0.0000	1	(0.1418)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	4,200	1.1019	4,967.02	4,628.16	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0643)	0.0000	1	(0.6617)	02/07/2025
601990.SH	01/14/2025	SDB3261097759	0	1,500	1.1019	1,773.94	1,652.91	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0230)	0.0000	1	(0.2363)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	100	1.1106	110.95	111.06	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	100	1.1106	111.05	111.06	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	6,200	1.1106	7,144.39	6,885.70	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0956)	0.0000	1	(0.9549)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	23,400	1.1106	27,133.05	25,987.97	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3609)	0.0000	1	(3.6244)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	100	1.1106	118.26	111.06	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	300	1.1106	354.79	333.18	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	18,800	1.1106	22,233.33	20,879.22	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2900)	0.0000	1	(2.9642)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	200	1.1106	236.52	222.12	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	300	1.1106	354.79	333.18	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601990.SH	01/13/2025	SDB3261097759	0	500	1.1106	591.31	555.30	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0788)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	1,800	1.1106	2,128.72	1,999.07	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0278)	0.0000	1	(0.2838)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	400	1.1106	473.05	444.24	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	300	1.1106	354.79	333.18	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	900	1.1106	1,064.36	999.54	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0139)	0.0000	1	(0.1419)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	4,200	1.1106	4,967.02	4,664.51	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0648)	0.0000	1	(0.6622)	02/07/2025
601990.SH	01/13/2025	SDB3261097759	0	1,500	1.1106	1,773.94	1,665.90	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0231)	0.0000	1	(0.2365)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	100	1.1177	110.95	111.77	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0047)	0.0000	3	(0.0447)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	100	1.1177	111.05	111.77	0.0000	4.3300	50.00	0.00	(0.0401)	(0.0047)	0.0000	3	(0.0447)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	6,200	1.1177	7,144.39	6,929.83	0.0000	4.3300	50.00	0.00	(2.5779)	(0.2887)	0.0000	3	(2.8667)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	23,400	1.1177	27,133.05	26,154.51	0.0000	4.3300	50.00	0.00	(9.7905)	(1.0898)	0.0000	3	(10.8803)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	100	1.1177	118.26	111.77	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	3	(0.0473)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	300	1.1177	354.79	335.31	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0140)	0.0000	3	(0.1420)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	18,800	1.1177	22,233.33	21,013.02	0.0000	4.3300	50.00	0.00	(8.0225)	(0.8755)	0.0000	3	(8.8981)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	200	1.1177	236.52	223.54	0.0000	4.3300	50.00	0.00	(0.0853)	(0.0093)	0.0000	3	(0.0947)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	300	1.1177	354.79	335.31	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0140)	0.0000	3	(0.1420)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	500	1.1177	591.31	558.86	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0233)	0.0000	3	(0.2367)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	1,800	1.1177	2,128.72	2,011.89	0.0000	4.3300	50.00	0.00	(0.7681)	(0.0838)	0.0000	3	(0.8519)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	400	1.1177	473.05	447.09	0.0000	4.3300	50.00	0.00	(0.1707)	(0.0186)	0.0000	3	(0.1893)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	300	1.1177	354.79	335.31	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0140)	0.0000	3	(0.1420)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	900	1.1177	1,064.36	1,005.94	0.0000	4.3300	50.00	0.00	(0.3841)	(0.0419)	0.0000	3	(0.4260)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	4,200	1.1177	4,967.02	4,694.40	0.0000	4.3300	50.00	0.00	(1.7923)	(0.1956)	0.0000	3	(1.9879)	02/07/2025
601990.SH	01/10/2025	SDB3261097759	0	1,500	1.1177	1,773.94	1,676.57	0.0000	4.3300	50.00	0.00	(0.6401)	(0.0699)	0.0000	3	(0.7100)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	100	1.1078	110.95	110.78	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	100	1.1078	111.05	110.78	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	6,200	1.1078	7,144.39	6,868.29	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0954)	0.0000	1	(0.9547)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	23,400	1.1078	27,133.05	25,922.26	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3600)	0.0000	1	(3.6235)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	100	1.1078	118.26	110.78	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	300	1.1078	354.79	332.34	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	18,800	1.1078	22,233.33	20,826.43	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2893)	0.0000	1	(2.9634)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	200	1.1078	236.52	221.56	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	300	1.1078	354.79	332.34	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	500	1.1078	591.31	553.89	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0788)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	1,800	1.1078	2,128.72	1,994.02	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0277)	0.0000	1	(0.2837)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	400	1.1078	473.05	443.12	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	300	1.1078	354.79	332.34	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	900	1.1078	1,064.36	997.01	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0138)	0.0000	1	(0.1419)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	4,200	1.1078	4,967.02	4,652.71	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0646)	0.0000	1	(0.6620)	02/07/2025
601990.SH	01/09/2025	SDB3261097759	0	1,500	1.1078	1,773.94	1,661.68	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0231)	0.0000	1	(0.2364)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	100	1.1096	110.95	110.96	0.0000	4.3300	50.00	0.00	(0.0133)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	100	1.1096	111.05	110.96	0.0000	4.3300	50.00	0.00	(0.0134)	(0.0015)	0.0000	1	(0.0149)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	6,200	1.1096	7,144.39	6,879.54	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0955)	0.0000	1	(0.9549)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	23,400	1.1096	27,133.05	25,964.73	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3606)	0.0000	1	(3.6241)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	100	1.1096	118.26	110.96	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	300	1.1096	354.79	332.88	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	18,800	1.1096	22,233.33	20,860.56	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2897)	0.0000	1	(2.9639)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	200	1.1096	236.52	221.92	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	300	1.1096	354.79	332.88	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	500	1.1096	591.31	554.80	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0788)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	1,800	1.1096	2,128.72	1,997.29	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0277)	0.0000	1	(0.2838)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	400	1.1096	473.05	443.84	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0062)	0.0000	1	(0.0631)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	300	1.1096	354.79	332.88	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0046)	0.0000	1	(0.0473)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	900	1.1096	1,064.36	998.64	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0139)	0.0000	1	(0.1419)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601990.SH	01/08/2025	SDB3261097759	0	4,200	1.1096	4,967.02	4,660.34	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0647)	0.0000	1	(0.6621)	02/07/2025
601990.SH	01/08/2025	SDB3261097759	0	1,500	1.1096	1,773.94	1,664.41	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0231)	0.0000	1	(0.2365)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	6,200	1.1301	7,144.39	7,006.32	0.0000	4.3300	50.00	0.00	(0.8593)	(0.0973)	0.0000	1	(0.9566)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	23,400	1.1301	27,133.05	26,443.22	0.0000	4.3300	50.00	0.00	(3.2635)	(0.3673)	0.0000	1	(3.6308)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	100	1.1301	118.26	113.01	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	300	1.1301	354.79	339.02	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	18,800	1.1301	22,233.33	21,244.98	0.0000	4.3300	50.00	0.00	(2.6742)	(0.2951)	0.0000	1	(2.9692)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	200	1.1301	236.52	226.01	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	300	1.1301	354.79	339.02	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	500	1.1301	591.31	565.03	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0078)	0.0000	1	(0.0790)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	1,800	1.1301	2,128.72	2,034.09	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0283)	0.0000	1	(0.2843)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	400	1.1301	473.05	452.02	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0063)	0.0000	1	(0.0632)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	300	1.1301	354.79	339.02	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0047)	0.0000	1	(0.0474)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	900	1.1301	1,064.36	1,017.05	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0141)	0.0000	1	(0.1421)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	4,200	1.1301	4,967.02	4,746.22	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0659)	0.0000	1	(0.6633)	02/07/2025
601990.SH	01/07/2025	SDB3261097759	0	1,500	1.1301	1,773.94	1,695.08	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0235)	0.0000	1	(0.2369)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	100	1.1826	118.26	118.26	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0159)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	300	1.1826	354.79	354.79	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	18,800	1.1826	22,233.33	22,233.33	0.0000	4.3300	50.00	0.00	(2.6742)	(0.3088)	0.0000	1	(2.9830)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	200	1.1826	236.52	236.52	0.0000	4.3300	50.00	0.00	(0.0284)	(0.0033)	0.0000	1	(0.0317)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	300	1.1826	354.79	354.79	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	500	1.1826	591.31	591.31	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0082)	0.0000	1	(0.0793)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	1,800	1.1826	2,128.72	2,128.72	0.0000	4.3300	50.00	0.00	(0.2560)	(0.0296)	0.0000	1	(0.2856)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	400	1.1826	473.05	473.05	0.0000	4.3300	50.00	0.00	(0.0569)	(0.0066)	0.0000	1	(0.0635)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	300	1.1826	354.79	354.79	0.0000	4.3300	50.00	0.00	(0.0427)	(0.0049)	0.0000	1	(0.0476)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	900	1.1826	1,064.36	1,064.36	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0148)	0.0000	1	(0.1428)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	4,200	1.1826	4,967.02	4,967.02	0.0000	4.3300	50.00	0.00	(0.5974)	(0.0690)	0.0000	1	(0.6664)	02/07/2025
601990.SH	01/06/2025	SDB3261097759	0	1,500	1.1826	1,773.94	1,773.94	0.0000	4.3300	50.00	0.00	(0.2134)	(0.0246)	0.0000	1	(0.2380)	02/07/2025
TOTAL NANJING SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND													(95.6308)	(10.5186)	0.0000	(106.1494)	
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600406.SH	01/17/2025	SDB3262800246	0	7,300	3.2260	25,141.82	23,549.51	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3271)	0.0000	1	(3.3511)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	16,500	3.2260	56,827.40	53,228.34	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7393)	0.0000	1	(7.5744)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	200	3.2260	688.82	645.19	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	15,520	3.2260	53,452.20	50,066.90	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6954)	0.0000	1	(7.1245)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	400	3.2260	1,377.63	1,290.38	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0179)	0.0000	1	(0.1836)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	12,600	3.2260	43,395.47	40,647.10	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5645)	0.0000	1	(5.7841)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	200	3.2260	688.82	645.19	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	5,000	3.2260	17,220.42	16,129.80	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2240)	0.0000	1	(2.2953)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	8,700	3.2260	29,963.54	28,065.85	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3898)	0.0000	1	(3.9938)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	13,200	3.2260	45,461.92	42,582.67	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5914)	0.0000	1	(6.0595)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	35,300	3.2260	121,576.20	113,876.39	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5816)	0.0000	1	(16.2045)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	37,000	3.2260	127,431.14	119,360.52	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6578)	0.0000	1	(16.9849)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	7,800	3.2260	26,863.86	25,162.49	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3495)	0.0000	1	(3.5806)	02/07/2025
600406.SH	01/17/2025	SDB3262800246	0	8,100	3.2260	27,897.09	26,130.28	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3629)	0.0000	1	(3.7183)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	7,300	3.1548	25,141.82	23,029.96	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3199)	0.0000	1	(3.3439)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	16,500	3.1548	56,827.40	52,054.02	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7230)	0.0000	1	(7.5580)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	200	3.1548	688.82	630.96	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0088)	0.0000	1	(0.0916)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	15,520	3.1548	53,452.20	48,962.33	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6800)	0.0000	1	(7.1091)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	400	3.1548	1,377.63	1,261.92	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0175)	0.0000	1	(0.1832)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	12,600	3.1548	43,395.47	39,750.34	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5521)	0.0000	1	(5.7716)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	200	3.1548	688.82	630.96	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0088)	0.0000	1	(0.0916)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	5,000	3.1548	17,220.42	15,773.94	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2191)	0.0000	1	(2.2903)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600406.SH	01/16/2025	SDB3262800246	0	8,700	3.1548	29,963.54	27,446.66	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3812)	0.0000	1	(3.9852)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	13,200	3.1548	45,461.92	41,643.21	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5784)	0.0000	1	(6.0464)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	35,300	3.1548	121,576.20	111,364.05	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5467)	0.0000	1	(16.1696)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	37,000	3.1548	127,431.14	116,727.19	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6212)	0.0000	1	(16.9483)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	7,800	3.1548	26,863.86	24,607.35	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3418)	0.0000	1	(3.5729)	02/07/2025
600406.SH	01/16/2025	SDB3262800246	0	8,100	3.1548	27,897.09	25,553.79	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3549)	0.0000	1	(3.7103)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	7,300	3.1884	25,141.82	23,275.12	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3233)	0.0000	1	(3.3473)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	16,500	3.1884	56,827.40	52,608.14	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7307)	0.0000	1	(7.5657)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	200	3.1884	688.82	637.67	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0089)	0.0000	1	(0.0917)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	15,520	3.1884	53,452.20	49,483.53	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6873)	0.0000	1	(7.1164)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	400	3.1884	1,377.63	1,275.35	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0177)	0.0000	1	(0.1834)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	12,600	3.1884	43,395.47	40,173.49	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5580)	0.0000	1	(5.7775)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	200	3.1884	688.82	637.67	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0089)	0.0000	1	(0.0917)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	5,000	3.1884	17,220.42	15,941.86	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2214)	0.0000	1	(2.2926)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	8,700	3.1884	29,963.54	27,738.84	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3853)	0.0000	1	(3.9892)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	13,200	3.1884	45,461.92	42,086.51	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5845)	0.0000	1	(6.0526)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	35,300	3.1884	121,576.20	112,549.53	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5632)	0.0000	1	(16.1861)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	37,000	3.1884	127,431.14	117,969.76	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6385)	0.0000	1	(16.9656)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	7,800	3.1884	26,863.86	24,869.30	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3454)	0.0000	1	(3.5765)	02/07/2025
600406.SH	01/15/2025	SDB3262800246	0	8,100	3.1884	27,897.09	25,825.81	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3587)	0.0000	1	(3.7141)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	7,300	3.2256	25,141.82	23,546.62	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3270)	0.0000	1	(3.3510)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	16,500	3.2256	56,827.40	53,221.82	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7392)	0.0000	1	(7.5743)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	200	3.2256	688.82	645.11	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	15,520	3.2256	53,452.20	50,060.77	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6953)	0.0000	1	(7.1244)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	400	3.2256	1,377.63	1,290.23	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0179)	0.0000	1	(0.1836)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	12,600	3.2256	43,395.47	40,642.12	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5645)	0.0000	1	(5.7840)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	200	3.2256	688.82	645.11	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	5,000	3.2256	17,220.42	16,127.83	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2240)	0.0000	1	(2.2952)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	8,700	3.2256	29,963.54	28,062.42	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3898)	0.0000	1	(3.9937)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	13,200	3.2256	45,461.92	42,577.46	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5914)	0.0000	1	(6.0594)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	35,300	3.2256	121,576.20	113,862.44	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5814)	0.0000	1	(16.2043)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	37,000	3.2256	127,431.14	119,345.90	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6576)	0.0000	1	(16.9847)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	7,800	3.2256	26,863.86	25,159.41	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3494)	0.0000	1	(3.5806)	02/07/2025
600406.SH	01/14/2025	SDB3262800246	0	8,100	3.2256	27,897.09	26,127.08	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3629)	0.0000	1	(3.7183)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	7,300	3.2120	25,141.82	23,447.75	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3257)	0.0000	1	(3.3497)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	16,500	3.2120	56,827.40	52,998.35	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7361)	0.0000	1	(7.5712)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	200	3.2120	688.82	642.40	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0089)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	15,520	3.2120	53,452.20	49,850.57	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6924)	0.0000	1	(7.1215)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	400	3.2120	1,377.63	1,284.81	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0178)	0.0000	1	(0.1835)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	12,600	3.2120	43,395.47	40,471.46	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5621)	0.0000	1	(5.7816)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	200	3.2120	688.82	642.40	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0089)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	5,000	3.2120	17,220.42	16,060.10	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2231)	0.0000	1	(2.2943)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	8,700	3.2120	29,963.54	27,944.58	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3881)	0.0000	1	(3.9921)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	13,200	3.2120	45,461.92	42,398.68	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5889)	0.0000	1	(6.0569)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	35,300	3.2120	121,576.20	113,384.34	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5748)	0.0000	1	(16.1977)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	37,000	3.2120	127,431.14	118,844.78	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6506)	0.0000	1	(16.9778)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	7,800	3.2120	26,863.86	25,053.76	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3480)	0.0000	1	(3.5791)	02/07/2025
600406.SH	01/13/2025	SDB3262800246	0	8,100	3.2120	27,897.09	26,017.37	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3614)	0.0000	1	(3.7168)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	7,300	3.2373	25,141.82	23,632.17	0.0000	4.3300	50.00	0.00	(9.0720)	(0.9847)	0.0000	3	(10.0567)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	16,500	3.2373	56,827.40	53,415.17	0.0000	4.3300	50.00	0.00	(20.5052)	(2.2256)	0.0000	3	(22.7309)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	200	3.2373	688.82	647.46	0.0000	4.3300	50.00	0.00	(0.2485)	(0.0270)	0.0000	3	(0.2755)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	15,520	3.2373	53,452.20	50,242.63	0.0000	4.3300	50.00	0.00	(19.2873)	(2.0934)	0.0000	3	(21.3808)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	400	3.2373	1,377.63	1,294.91	0.0000	4.3300	50.00	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600406.SH	01/10/2025	SDB3262800246	0	12,600	3.2373	43,395.47	40,789.77	0.0000	4.3300	50.00	0.00	(15.6585)	(1.6996)	0.0000	3	(17.3581)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	200	3.2373	688.82	647.46	0.0000	4.3300	50.00	0.00	(0.2485)	(0.0270)	0.0000	3	(0.2755)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	5,000	3.2373	17,220.42	16,186.42	0.0000	4.3300	50.00	0.00	(6.2137)	(0.6744)	0.0000	3	(6.8881)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	8,700	3.2373	29,963.54	28,164.36	0.0000	4.3300	50.00	0.00	(10.8118)	(1.1735)	0.0000	3	(11.9854)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	13,200	3.2373	45,461.92	42,732.14	0.0000	4.3300	50.00	0.00	(16.4042)	(1.7805)	0.0000	3	(18.1847)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	35,300	3.2373	121,576.20	114,276.09	0.0000	4.3300	50.00	0.00	(43.8687)	(4.7615)	0.0000	3	(48.6302)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	37,000	3.2373	127,431.14	119,779.47	0.0000	4.3300	50.00	0.00	(45.9814)	(4.9908)	0.0000	3	(50.9722)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	7,800	3.2373	26,863.86	25,250.81	0.0000	4.3300	50.00	0.00	(9.6934)	(1.0521)	0.0000	3	(10.7455)	02/07/2025
600406.SH	01/10/2025	SDB3262800246	0	8,100	3.2373	27,897.09	26,221.99	0.0000	4.3300	50.00	0.00	(10.0662)	(1.0926)	0.0000	3	(11.1588)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	7,300	3.2337	25,141.82	23,605.68	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3279)	0.0000	1	(3.3519)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	16,500	3.2337	56,827.40	53,355.31	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7410)	0.0000	1	(7.5761)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	200	3.2337	688.82	646.73	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	15,520	3.2337	53,452.20	50,186.33	0.0000	4.3300	50.00	0.00	(6.4291)	(0.6970)	0.0000	1	(7.1261)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	400	3.2337	1,377.63	1,293.46	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0180)	0.0000	1	(0.1837)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	12,600	3.2337	43,395.47	40,744.05	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5659)	0.0000	1	(5.7854)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	200	3.2337	688.82	646.73	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0918)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	5,000	3.2337	17,220.42	16,168.28	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2246)	0.0000	1	(2.2958)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	8,700	3.2337	29,963.54	28,132.80	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3907)	0.0000	1	(3.9947)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	13,200	3.2337	45,461.92	42,684.25	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5928)	0.0000	1	(6.0609)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	35,300	3.2337	121,576.20	114,148.02	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5854)	0.0000	1	(16.2083)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	37,000	3.2337	127,431.14	119,645.24	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6617)	0.0000	1	(16.9889)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	7,800	3.2337	26,863.86	25,222.51	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3503)	0.0000	1	(3.5814)	02/07/2025
600406.SH	01/09/2025	SDB3262800246	0	8,100	3.2337	27,897.09	26,192.61	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3638)	0.0000	1	(3.7192)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	7,300	3.2525	25,141.82	23,743.07	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3298)	0.0000	1	(3.3538)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	16,500	3.2525	56,827.40	53,665.85	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7454)	0.0000	1	(7.5804)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	200	3.2525	688.82	650.50	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0919)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	15,520	3.2525	53,452.20	50,478.43	0.0000	4.3300	50.00	0.00	(6.4291)	(0.7011)	0.0000	1	(7.1302)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	400	3.2525	1,377.63	1,300.99	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0181)	0.0000	1	(0.1838)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	12,600	3.2525	43,395.47	40,981.20	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5692)	0.0000	1	(5.7887)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	200	3.2525	688.82	650.50	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0090)	0.0000	1	(0.0919)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	5,000	3.2525	17,220.42	16,262.38	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2259)	0.0000	1	(2.2971)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	8,700	3.2525	29,963.54	28,296.54	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3930)	0.0000	1	(3.9970)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	13,200	3.2525	45,461.92	42,932.68	0.0000	4.3300	50.00	0.00	(5.4681)	(0.5963)	0.0000	1	(6.0643)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	35,300	3.2525	121,576.20	114,812.40	0.0000	4.3300	50.00	0.00	(14.6229)	(1.5946)	0.0000	1	(16.2175)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	37,000	3.2525	127,431.14	120,341.61	0.0000	4.3300	50.00	0.00	(15.3271)	(1.6714)	0.0000	1	(16.9985)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	7,800	3.2525	26,863.86	25,369.31	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3524)	0.0000	1	(3.5835)	02/07/2025
600406.SH	01/08/2025	SDB3262800246	0	8,100	3.2525	27,897.09	26,345.06	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3659)	0.0000	1	(3.7213)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	7,300	3.3095	25,141.82	24,159.60	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3355)	0.0000	1	(3.3596)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	16,500	3.3095	56,827.40	54,607.31	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7584)	0.0000	1	(7.5935)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	200	3.3095	688.82	661.91	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0092)	0.0000	1	(0.0920)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	15,520	3.3095	53,452.20	51,363.97	0.0000	4.3300	50.00	0.00	(6.4291)	(0.7134)	0.0000	1	(7.1425)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	400	3.3095	1,377.63	1,323.81	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0184)	0.0000	1	(0.1841)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	12,600	3.3095	43,395.47	41,700.13	0.0000	4.3300	50.00	0.00	(5.2195)	(0.5792)	0.0000	1	(5.7987)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	200	3.3095	688.82	661.91	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0092)	0.0000	1	(0.0920)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	5,000	3.3095	17,220.42	16,547.67	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2298)	0.0000	1	(2.3011)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	8,700	3.3095	29,963.54	28,792.95	0.0000	4.3300	50.00	0.00	(3.6039)	(0.3999)	0.0000	1	(4.0038)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	13,200	3.3095	45,461.92	43,685.85	0.0000	4.3300	50.00	0.00	(5.4681)	(0.6067)	0.0000	1	(6.0748)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	35,300	3.3095	121,576.20	116,826.55	0.0000	4.3300	50.00	0.00	(14.6229)	(1.6226)	0.0000	1	(16.2455)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	37,000	3.3095	127,431.14	122,452.76	0.0000	4.3300	50.00	0.00	(15.3271)	(1.7007)	0.0000	1	(17.0279)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	7,800	3.3095	26,863.86	25,814.37	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3585)	0.0000	1	(3.5897)	02/07/2025
600406.SH	01/07/2025	SDB3262800246	0	8,100	3.3095	27,897.09	26,807.23	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3723)	0.0000	1	(3.7277)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	7,300	3.4441	25,141.82	25,141.82	0.0000	4.3300	50.00	0.00	(3.0240)	(0.3492)	0.0000	1	(3.3732)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	16,500	3.4441	56,827.40	56,827.40	0.0000	4.3300	50.00	0.00	(6.8351)	(0.7893)	0.0000	1	(7.6243)	0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600406.SH	01/06/2025	SDB3262800246	0	200	3.4441	688.82	688.82	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0096)	0.0000	1	(0.0924)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	15,520	3.4441	53,452.20	53,452.20	0.0000	4.3300	50.00	0.00	(6.4291)	(0.7424)	0.0000	1	(7.1715)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	400	3.4441	1,377.63	1,377.63	0.0000	4.3300	50.00	0.00	(0.1657)	(0.0191)	0.0000	1	(0.1848)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	12,600	3.4441	43,395.47	43,395.47	0.0000	4.3300	50.00	0.00	(5.2195)	(0.6027)	0.0000	1	(5.8222)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	200	3.4441	688.82	688.82	0.0000	4.3300	50.00	0.00	(0.0828)	(0.0096)	0.0000	1	(0.0924)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	5,000	3.4441	17,220.42	17,220.42	0.0000	4.3300	50.00	0.00	(2.0712)	(0.2392)	0.0000	1	(2.3104)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	8,700	3.4441	29,963.54	29,963.54	0.0000	4.3300	50.00	0.00	(3.6039)	(0.4162)	0.0000	1	(4.0201)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	13,200	3.4441	45,461.92	45,461.92	0.0000	4.3300	50.00	0.00	(5.4681)	(0.6314)	0.0000	1	(6.0995)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	35,300	3.4441	121,576.20	121,576.20	0.0000	4.3300	50.00	0.00	(14.6229)	(1.6886)	0.0000	1	(16.3115)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	37,000	3.4441	127,431.14	127,431.14	0.0000	4.3300	50.00	0.00	(15.3271)	(1.7699)	0.0000	1	(17.0970)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	7,800	3.4441	26,863.86	26,863.86	0.0000	4.3300	50.00	0.00	(3.2311)	(0.3731)	0.0000	1	(3.6042)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	8,100	3.4441	27,897.09	27,897.09	0.0000	4.3300	50.00	0.00	(3.3554)	(0.3875)	0.0000	1	(3.7429)	02/07/2025
600406.SH	01/06/2025	SDB3262800246	0	6,500	3.4441	22,386.55	22,386.55	0.0000	4.3300	50.00	0.00	(2.6926)	(0.3109)	0.0000	1	(3.0035)	02/07/2025
TOTAL NARI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND													(836.9196)	(91.1162)	0.0000	(928.0358)	
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601336.SH	01/17/2025	SDB3265201655	0	5,500	6.3240	33,993.43	34,781.84	0.0000	4.3300	50.00	0.00	(4.0887)	(0.4831)	0.0000	1	(4.5717)	02/07/2025
601336.SH	01/17/2025	SDB3265201655	0	8,400	6.3240	52,163.57	53,121.36	0.0000	4.3300	50.00	0.00	(6.2741)	(0.7378)	0.0000	1	(7.0119)	02/07/2025
601336.SH	01/17/2025	SDB3265201655	0	5,200	6.3240	32,165.55	32,884.65	0.0000	4.3300	50.00	0.00	(3.8688)	(0.4567)	0.0000	1	(4.3255)	02/07/2025
601336.SH	01/17/2025	SDB3265201655	0	1,400	6.3240	8,657.60	8,853.56	0.0000	4.3300	50.00	0.00	(1.0413)	(0.1230)	0.0000	1	(1.1643)	02/07/2025
601336.SH	01/17/2025	SDB3265201655	0	700	6.3240	4,365.24	4,426.78	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0615)	0.0000	1	(0.5865)	02/07/2025
601336.SH	01/17/2025	SDB3265201655	0	300	6.3240	1,865.21	1,897.19	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0263)	0.0000	1	(0.2507)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	5,500	6.0988	33,993.43	33,543.43	0.0000	4.3300	50.00	0.00	(4.0887)	(0.4659)	0.0000	1	(4.5545)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	8,400	6.0988	52,163.57	51,229.96	0.0000	4.3300	50.00	0.00	(6.2741)	(0.7115)	0.0000	1	(6.9856)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	5,200	6.0988	32,165.55	31,713.79	0.0000	4.3300	50.00	0.00	(3.8688)	(0.4405)	0.0000	1	(4.3093)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	1,400	6.0988	8,657.60	8,538.33	0.0000	4.3300	50.00	0.00	(1.0413)	(0.1186)	0.0000	1	(1.1599)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	700	6.0988	4,365.24	4,269.16	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0593)	0.0000	1	(0.5843)	02/07/2025
601336.SH	01/16/2025	SDB3265201655	0	300	6.0988	1,865.21	1,829.64	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0254)	0.0000	1	(0.2498)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	5,500	6.1198	33,993.43	33,658.74	0.0000	4.3300	50.00	0.00	(4.0887)	(0.4675)	0.0000	1	(4.5561)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	8,400	6.1198	52,163.57	51,406.08	0.0000	4.3300	50.00	0.00	(6.2741)	(0.7140)	0.0000	1	(6.9881)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	5,200	6.1198	32,165.55	31,822.81	0.0000	4.3300	50.00	0.00	(3.8688)	(0.4420)	0.0000	1	(4.3108)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	1,400	6.1198	8,657.60	8,567.68	0.0000	4.3300	50.00	0.00	(1.0413)	(0.1190)	0.0000	1	(1.1603)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	700	6.1198	4,365.24	4,283.84	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0595)	0.0000	1	(0.5845)	02/07/2025
601336.SH	01/15/2025	SDB3265201655	0	300	6.1198	1,865.21	1,835.93	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0255)	0.0000	1	(0.2498)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	5,500	6.2443	33,993.43	34,343.90	0.0000	4.3300	50.00	0.00	(4.0887)	(0.4770)	0.0000	1	(4.5657)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	8,400	6.2443	52,163.57	52,452.51	0.0000	4.3300	50.00	0.00	(6.2741)	(0.7285)	0.0000	1	(7.0026)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	5,200	6.2443	32,165.55	32,470.60	0.0000	4.3300	50.00	0.00	(3.8688)	(0.4510)	0.0000	1	(4.3198)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	1,400	6.2443	8,657.60	8,742.08	0.0000	4.3300	50.00	0.00	(1.0413)	(0.1214)	0.0000	1	(1.1627)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	700	6.2443	4,365.24	4,371.04	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0607)	0.0000	1	(0.5858)	02/07/2025
601336.SH	01/14/2025	SDB3265201655	0	300	6.2443	1,865.21	1,873.30	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0260)	0.0000	1	(0.2504)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	5,500	6.2947	33,993.43	34,621.09	0.0000	4.3300	50.00	0.00	(4.0887)	(0.4808)	0.0000	1	(4.5695)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	8,400	6.2947	52,163.57	52,875.85	0.0000	4.3300	50.00	0.00	(6.2741)	(0.7344)	0.0000	1	(7.0085)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	5,200	6.2947	32,165.55	32,732.67	0.0000	4.3300	50.00	0.00	(3.8688)	(0.4546)	0.0000	1	(4.3234)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	1,400	6.2947	8,657.60	8,812.64	0.0000	4.3300	50.00	0.00	(1.0413)	(0.1224)	0.0000	1	(1.1637)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	700	6.2947	4,365.24	4,406.32	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0612)	0.0000	1	(0.5862)	02/07/2025
601336.SH	01/13/2025	SDB3265201655	0	300	6.2947	1,865.21	1,888.42	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0262)	0.0000	1	(0.2506)	02/07/2025
601336.SH	01/10/2025	SDB3265201655	0	5,200	6.2210	32,165.55	32,349.38	0.0000	4.3300	50.00	0.00	(11.6064)	(1.3479)	0.0000	3	(12.9543)	02/07/2025
601336.SH	01/10/2025	SDB3265201655	0	1,400	6.2210	8,657.60	8,709.45	0.0000	4.3300	50.00	0.00	(3.1240)	(0.3629)	0.0000	3	(3.4868)	02/07/2025
601336.SH	01/10/2025	SDB3265201655	0	700	6.2210	4,365.24	4,354.72	0.0000	4.3300	50.00	0.00	(1.5751)	(0.1814)	0.0000	3	(1.7566)	02/07/2025
601336.SH	01/10/2025	SDB3265201655	0	300	6.2210	1,865.21	1,866.31	0.0000	4.3300	50.00	0.00	(0.6730)	(0.0778)	0.0000	3	(0.7508)	02/07/2025
601336.SH	01/09/2025	SDB3265201655	0	700	6.2361	4,365.24	4,365.24	0.0000	4.3300	50.00	0.00	(0.5250)	(0.0606)	0.0000	1	(0.5857)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601336.SH	01/09/2025	SDB3285201655	0	300	6.2174	1,865.21	1,865.21	0.0000	4.3300	50.00	0.00	(0.2243)	(0.0259)	0.0000	1	(0.2502)	02/07/2025
TOTAL NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND												(97.8393)	(11.3379)	0.0000		(109.1771)	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002946.ZK	01/17/2025	SDB3261789951	0	500	2.0989	990.75	1,049.46	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1337)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	300	2.0989	594.45	629.67	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0087)	0.0000	1	(0.0802)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	2,400	2.0989	4,755.62	5,037.40	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0700)	0.0000	1	(0.6420)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	4,000	2.0989	7,926.04	8,395.66	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1166)	0.0000	1	(1.0699)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	1,900	2.0989	3,764.87	3,987.94	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0554)	0.0000	1	(0.5082)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	900	2.0989	1,783.36	1,889.02	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0262)	0.0000	1	(0.2407)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	5,200	2.0989	10,303.85	10,914.36	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1516)	0.0000	1	(1.3909)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	6,400	2.0989	12,681.66	13,433.06	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1866)	0.0000	1	(1.7119)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	100	2.0989	198.15	209.89	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	400	2.0989	792.60	839.57	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0117)	0.0000	1	(0.1070)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	700	2.0989	1,387.06	1,469.24	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0204)	0.0000	1	(0.1872)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	500	2.0989	990.75	1,049.46	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1337)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	300	2.0989	594.45	629.67	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0087)	0.0000	1	(0.0802)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	2,900	2.0989	5,746.38	6,086.86	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0845)	0.0000	1	(0.7757)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	1,100	2.0989	2,179.66	2,308.81	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0321)	0.0000	1	(0.2942)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	2,100	2.0989	4,161.17	4,407.72	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0612)	0.0000	1	(0.5617)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	4,000	2.0989	7,926.04	8,395.66	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1166)	0.0000	1	(1.0699)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	5,600	2.0989	11,096.46	11,753.93	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1632)	0.0000	1	(1.4979)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	3,600	2.0989	7,133.44	7,556.10	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1049)	0.0000	1	(0.9629)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	1,200	2.0989	2,377.81	2,518.70	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0350)	0.0000	1	(0.3210)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	3,100	2.0989	6,142.68	6,506.64	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0904)	0.0000	1	(0.8292)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	100	2.0989	198.15	209.89	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	500	2.0989	990.75	1,049.46	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1337)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	1,100	2.0989	2,179.66	2,308.81	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0321)	0.0000	1	(0.2942)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	100	2.0989	198.15	209.89	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	700	2.0989	1,387.06	1,469.24	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0204)	0.0000	1	(0.1872)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	4,100	2.0989	8,124.19	8,605.56	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1195)	0.0000	1	(1.0967)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	100	2.0989	198.15	209.89	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/17/2025	SDB3261789951	0	400	2.0989	792.60	839.57	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0117)	0.0000	1	(0.1070)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	500	2.0411	990.75	1,020.55	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0142)	0.0000	1	(0.1333)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	300	2.0411	594.45	612.33	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0085)	0.0000	1	(0.0800)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	2,400	2.0411	4,755.62	4,898.63	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0680)	0.0000	1	(0.6400)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	4,000	2.0411	7,926.04	8,164.38	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1134)	0.0000	1	(1.0667)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	1,900	2.0411	3,764.87	3,878.08	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0539)	0.0000	1	(0.5067)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	900	2.0411	1,783.36	1,836.98	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0255)	0.0000	1	(0.2400)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	5,200	2.0411	10,303.85	10,613.69	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1474)	0.0000	1	(1.3867)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	6,400	2.0411	12,681.66	13,063.00	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1814)	0.0000	1	(1.7068)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	100	2.0411	198.15	204.11	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	400	2.0411	792.60	816.44	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0113)	0.0000	1	(0.1067)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	700	2.0411	1,387.06	1,428.77	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0198)	0.0000	1	(0.1867)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	500	2.0411	990.75	1,020.55	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0142)	0.0000	1	(0.1333)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	300	2.0411	594.45	612.33	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0085)	0.0000	1	(0.0800)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	2,900	2.0411	5,746.38	5,919.17	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0822)	0.0000	1	(0.7734)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	1,100	2.0411	2,179.66	2,245.20	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0312)	0.0000	1	(0.2933)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	2,100	2.0411	4,161.17	4,286.30	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0595)	0.0000	1	(0.5600)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	4,000	2.0411	7,926.04	8,164.38	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1134)	0.0000	1	(1.0667)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	5,600	2.0411	11,096.46	11,430.13	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1588)	0.0000	1	(1.4934)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	3,600	2.0411	7,133.44	7,347.94	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1021)	0.0000	1	(0.9600)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	1,200	2.0411	2,377.81	2,449.31	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0340)	0.0000	1	(0.3200)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002946.ZK	01/16/2025	SDB3261789951	0	3,100	2.0411	6,142.68	6,327.39	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0879)	0.0000	1	(0.8267)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	100	2.0411	198.15	204.11	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	500	2.0411	990.75	1,020.55	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0142)	0.0000	1	(0.1333)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	1,100	2.0411	2,179.66	2,245.20	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0312)	0.0000	1	(0.2933)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	100	2.0411	198.15	204.11	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	700	2.0411	1,387.06	1,428.77	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0198)	0.0000	1	(0.1867)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	4,100	2.0411	8,124.19	8,368.49	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1162)	0.0000	1	(1.0934)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	100	2.0411	198.15	204.11	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/16/2025	SDB3261789951	0	400	2.0411	792.60	816.44	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0113)	0.0000	1	(0.1067)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	500	2.1387	990.75	1,069.36	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0149)	0.0000	1	(0.1340)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	300	2.1387	594.45	641.62	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0089)	0.0000	1	(0.0804)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	2,400	2.1387	4,755.62	5,132.94	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0713)	0.0000	1	(0.6433)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	4,000	2.1387	7,926.04	8,554.90	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1188)	0.0000	1	(1.0721)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	1,900	2.1387	3,764.87	4,063.58	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0564)	0.0000	1	(0.5093)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	900	2.1387	1,783.36	1,924.85	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0267)	0.0000	1	(0.2412)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	5,200	2.1387	10,303.85	11,121.37	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1545)	0.0000	1	(1.3938)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	6,400	2.1387	12,681.66	13,687.84	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1901)	0.0000	1	(1.7154)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	100	2.1387	198.15	213.87	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	400	2.1387	792.60	855.49	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0119)	0.0000	1	(0.1072)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	700	2.1387	1,387.06	1,497.11	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0208)	0.0000	1	(0.1876)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	500	2.1387	990.75	1,069.36	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0149)	0.0000	1	(0.1340)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	300	2.1387	594.45	641.62	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0089)	0.0000	1	(0.0804)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	2,900	2.1387	5,746.38	6,202.30	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0861)	0.0000	1	(0.7773)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	1,100	2.1387	2,179.66	2,352.60	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0327)	0.0000	1	(0.2948)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	2,100	2.1387	4,161.17	4,491.32	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0624)	0.0000	1	(0.5629)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	4,000	2.1387	7,926.04	8,554.90	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1188)	0.0000	1	(1.0721)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	5,600	2.1387	11,096.46	11,976.86	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1663)	0.0000	1	(1.5010)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	3,600	2.1387	7,133.44	7,699.41	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1069)	0.0000	1	(0.9649)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	1,200	2.1387	2,377.81	2,566.47	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0356)	0.0000	1	(0.3216)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	3,100	2.1387	6,142.68	6,630.05	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0921)	0.0000	1	(0.8309)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	100	2.1387	198.15	213.87	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	500	2.1387	990.75	1,069.36	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0149)	0.0000	1	(0.1340)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	1,100	2.1387	2,179.66	2,352.60	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0327)	0.0000	1	(0.2948)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	100	2.1387	198.15	213.87	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	700	2.1387	1,387.06	1,497.11	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0208)	0.0000	1	(0.1876)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	4,100	2.1387	8,124.19	8,768.77	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1218)	0.0000	1	(1.0989)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	100	2.1387	198.15	213.87	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/15/2025	SDB3261789951	0	400	2.1387	792.60	855.49	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0119)	0.0000	1	(0.1072)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	500	2.1019	990.75	1,050.93	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1338)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	300	2.1019	594.45	630.56	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0088)	0.0000	1	(0.0803)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	2,400	2.1019	4,755.62	5,044.45	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0701)	0.0000	1	(0.6421)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	4,000	2.1019	7,926.04	8,407.42	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1168)	0.0000	1	(1.0701)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	1,900	2.1019	3,764.87	3,993.52	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0555)	0.0000	1	(0.5083)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	900	2.1019	1,783.36	1,891.67	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0263)	0.0000	1	(0.2408)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	5,200	2.1019	10,303.85	10,929.65	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1518)	0.0000	1	(1.3911)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	6,400	2.1019	12,681.66	13,451.87	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1868)	0.0000	1	(1.7122)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	100	2.1019	198.15	210.19	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	400	2.1019	792.60	840.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0117)	0.0000	1	(0.1070)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	700	2.1019	1,387.06	1,471.30	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0204)	0.0000	1	(0.1873)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	500	2.1019	990.75	1,050.93	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1338)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	300	2.1019	594.45	630.56	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0088)	0.0000	1	(0.0803)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	2,900	2.1019	5,746.38	6,095.38	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0847)	0.0000	1	(0.7758)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	1,100	2.1019	2,179.66	2,312.04	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0321)	0.0000	1	(0.2943)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002946.ZK	01/14/2025	SDB3261789951	0	2,100	2.1019	4,161.17	4,413.90	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0613)	0.0000	1	(0.5618)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	4,000	2.1019	7,926.04	8,407.42	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1168)	0.0000	1	(1.0701)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	5,600	2.1019	11,096.46	11,770.39	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1635)	0.0000	1	(1.4981)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	3,600	2.1019	7,133.44	7,566.68	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1051)	0.0000	1	(0.9631)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	1,200	2.1019	2,377.81	2,522.23	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0350)	0.0000	1	(0.3210)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	3,100	2.1019	6,142.68	6,515.75	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0905)	0.0000	1	(0.8293)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	100	2.1019	198.15	210.19	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	500	2.1019	990.75	1,050.93	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0146)	0.0000	1	(0.1338)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	1,100	2.1019	2,179.66	2,312.04	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0321)	0.0000	1	(0.2943)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	100	2.1019	198.15	210.19	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	700	2.1019	1,387.06	1,471.30	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0204)	0.0000	1	(0.1873)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	4,100	2.1019	8,124.19	8,617.61	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1197)	0.0000	1	(1.0968)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	100	2.1019	198.15	210.19	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/14/2025	SDB3261789951	0	400	2.1019	792.60	840.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0117)	0.0000	1	(0.1070)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	500	2.1654	990.75	1,082.70	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1342)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	300	2.1654	594.45	649.62	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0090)	0.0000	1	(0.0805)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	2,400	2.1654	4,755.62	5,196.94	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0722)	0.0000	1	(0.6442)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	4,000	2.1654	7,926.04	8,661.57	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1203)	0.0000	1	(1.0736)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	1,900	2.1654	3,764.87	4,114.24	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0571)	0.0000	1	(0.5100)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	900	2.1654	1,783.36	1,948.85	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0271)	0.0000	1	(0.2416)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	5,200	2.1654	10,303.85	11,260.04	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1564)	0.0000	1	(1.3957)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	6,400	2.1654	12,681.66	13,858.51	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1925)	0.0000	1	(1.7178)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	100	2.1654	198.15	216.54	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	400	2.1654	792.60	866.16	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0120)	0.0000	1	(0.1074)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	700	2.1654	1,387.06	1,515.77	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0211)	0.0000	1	(0.1879)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	500	2.1654	990.75	1,082.70	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1342)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	300	2.1654	594.45	649.62	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0090)	0.0000	1	(0.0805)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	2,900	2.1654	5,746.38	6,279.64	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0872)	0.0000	1	(0.7784)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	1,100	2.1654	2,179.66	2,381.93	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0331)	0.0000	1	(0.2952)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	2,100	2.1654	4,161.17	4,547.32	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0632)	0.0000	1	(0.5637)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	4,000	2.1654	7,926.04	8,661.57	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1203)	0.0000	1	(1.0736)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	5,600	2.1654	11,096.46	12,126.20	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1684)	0.0000	1	(1.5031)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	3,600	2.1654	7,133.44	7,795.41	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1083)	0.0000	1	(0.9663)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	1,200	2.1654	2,377.81	2,598.47	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0361)	0.0000	1	(0.3221)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	3,100	2.1654	6,142.68	6,712.72	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0932)	0.0000	1	(0.8321)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	100	2.1654	198.15	216.54	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	500	2.1654	990.75	1,082.70	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1342)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	1,100	2.1654	2,179.66	2,381.93	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0331)	0.0000	1	(0.2952)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	100	2.1654	198.15	216.54	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	700	2.1654	1,387.06	1,515.77	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0211)	0.0000	1	(0.1879)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	4,100	2.1654	8,124.19	8,878.11	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1233)	0.0000	1	(1.1005)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	100	2.1654	198.15	216.54	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/13/2025	SDB3261789951	0	400	2.1654	792.60	866.16	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0120)	0.0000	1	(0.1074)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	500	2.2082	990.75	1,104.08	0.0000	4.3300	50.00	0.00	(0.3575)	(0.0460)	0.0000	3	(0.4035)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	300	2.2082	594.45	662.45	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0276)	0.0000	3	(0.2421)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	2,400	2.2082	4,755.62	5,299.60	0.0000	4.3300	50.00	0.00	(1.7160)	(0.2208)	0.0000	3	(1.9368)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	4,000	2.2082	7,926.04	8,832.67	0.0000	4.3300	50.00	0.00	(2.8600)	(0.3680)	0.0000	3	(3.2280)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	1,900	2.2082	3,764.87	4,195.52	0.0000	4.3300	50.00	0.00	(1.3585)	(0.1748)	0.0000	3	(1.5333)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	900	2.2082	1,783.36	1,987.35	0.0000	4.3300	50.00	0.00	(0.6435)	(0.0828)	0.0000	3	(0.7263)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	5,200	2.2082	10,303.85	11,482.47	0.0000	4.3300	50.00	0.00	(3.7180)	(0.4784)	0.0000	3	(4.1964)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	6,400	2.2082	12,681.66	14,132.27	0.0000	4.3300	50.00	0.00	(4.5760)	(0.5888)	0.0000	3	(5.1648)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	100	2.2082	198.15	220.82	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0092)	0.0000	3	(0.0807)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	400	2.2082	792.60	883.27	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0368)	0.0000	3	(0.3228)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002946.ZK	01/10/2025	SDB3261789951	0	700	2.2082	1,387.06	1,545.72	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0644)	0.0000	3	(0.5649)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	500	2.2082	990.75	1,104.08	0.0000	4.3300	50.00	0.00	(0.3575)	(0.0460)	0.0000	3	(0.4035)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	300	2.2082	594.45	662.45	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0276)	0.0000	3	(0.2421)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	2,900	2.2082	5,746.38	6,403.68	0.0000	4.3300	50.00	0.00	(2.0735)	(0.2668)	0.0000	3	(2.3403)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	1,100	2.2082	2,179.66	2,428.98	0.0000	4.3300	50.00	0.00	(0.7865)	(0.1012)	0.0000	3	(0.8877)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	2,100	2.2082	4,161.17	4,637.15	0.0000	4.3300	50.00	0.00	(1.5015)	(0.1932)	0.0000	3	(1.6947)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	4,000	2.2082	7,926.04	8,832.67	0.0000	4.3300	50.00	0.00	(2.8600)	(0.3680)	0.0000	3	(3.2280)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	5,600	2.2082	11,096.46	12,365.74	0.0000	4.3300	50.00	0.00	(4.0040)	(0.5152)	0.0000	3	(4.5192)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	3,600	2.2082	7,133.44	7,949.40	0.0000	4.3300	50.00	0.00	(2.5740)	(0.3312)	0.0000	3	(2.9052)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	1,200	2.2082	2,377.81	2,649.80	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1104)	0.0000	3	(0.9684)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	3,100	2.2082	6,142.68	6,845.32	0.0000	4.3300	50.00	0.00	(2.2165)	(0.2852)	0.0000	3	(2.5017)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	100	2.2082	198.15	220.82	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0092)	0.0000	3	(0.0807)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	500	2.2082	990.75	1,104.08	0.0000	4.3300	50.00	0.00	(0.3575)	(0.0460)	0.0000	3	(0.4035)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	1,100	2.2082	2,179.66	2,428.98	0.0000	4.3300	50.00	0.00	(0.7865)	(0.1012)	0.0000	3	(0.8877)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	100	2.2082	198.15	220.82	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0092)	0.0000	3	(0.0807)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	700	2.2082	1,387.06	1,545.72	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0644)	0.0000	3	(0.5649)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	4,100	2.2082	8,124.19	9,053.48	0.0000	4.3300	50.00	0.00	(2.9315)	(0.3772)	0.0000	3	(3.3087)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	100	2.2082	198.15	220.82	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0092)	0.0000	3	(0.0807)	02/07/2025
002946.ZK	01/10/2025	SDB3261789951	0	400	2.2082	792.60	883.27	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0368)	0.0000	3	(0.3228)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	500	2.1558	990.75	1,077.88	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1341)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	300	2.1558	594.45	646.73	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0090)	0.0000	1	(0.0805)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	2,400	2.1558	4,755.62	5,173.85	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0719)	0.0000	1	(0.6439)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	4,000	2.1558	7,926.04	8,623.08	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1198)	0.0000	1	(1.0731)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	1,900	2.1558	3,764.87	4,095.96	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0569)	0.0000	1	(0.5097)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	900	2.1558	1,783.36	1,940.19	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0269)	0.0000	1	(0.2414)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	5,200	2.1558	10,303.85	11,210.00	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1557)	0.0000	1	(1.3950)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	6,400	2.1558	12,681.66	13,796.93	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1916)	0.0000	1	(1.7169)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	100	2.1558	198.15	215.58	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	400	2.1558	792.60	862.31	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0120)	0.0000	1	(0.1073)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	700	2.1558	1,387.06	1,509.04	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0210)	0.0000	1	(0.1878)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	500	2.1558	990.75	1,077.88	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1341)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	300	2.1558	594.45	646.73	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0090)	0.0000	1	(0.0805)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	2,900	2.1558	5,746.38	6,251.73	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0868)	0.0000	1	(0.7780)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	1,100	2.1558	2,179.66	2,371.35	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0329)	0.0000	1	(0.2951)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	2,100	2.1558	4,161.17	4,527.12	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0629)	0.0000	1	(0.5634)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	4,000	2.1558	7,926.04	8,623.08	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1198)	0.0000	1	(1.0731)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	5,600	2.1558	11,096.46	12,072.31	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1677)	0.0000	1	(1.5023)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	3,600	2.1558	7,133.44	7,760.77	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1078)	0.0000	1	(0.9658)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	1,200	2.1558	2,377.81	2,586.92	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0359)	0.0000	1	(0.3219)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	3,100	2.1558	6,142.68	6,682.89	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0928)	0.0000	1	(0.8316)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	100	2.1558	198.15	215.58	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	500	2.1558	990.75	1,077.88	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0150)	0.0000	1	(0.1341)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	1,100	2.1558	2,179.66	2,371.35	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0329)	0.0000	1	(0.2951)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	100	2.1558	198.15	215.58	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	700	2.1558	1,387.06	1,509.04	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0210)	0.0000	1	(0.1878)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	4,100	2.1558	8,124.19	8,838.66	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1228)	0.0000	1	(1.0999)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	100	2.1558	198.15	215.58	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0030)	0.0000	1	(0.0268)	02/07/2025
002946.ZK	01/09/2025	SDB3261789951	0	400	2.1558	792.60	862.31	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0120)	0.0000	1	(0.1073)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	500	2.0584	990.75	1,029.18	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0143)	0.0000	1	(0.1335)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	300	2.0584	594.45	617.51	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0086)	0.0000	1	(0.0801)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	2,400	2.0584	4,755.62	4,940.05	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0686)	0.0000	1	(0.6406)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	4,000	2.0584	7,926.04	8,233.42	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1144)	0.0000	1	(1.0677)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	1,900	2.0584	3,764.87	3,910.88	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0543)	0.0000	1	(0.5071)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002946.ZK	01/08/2025	SDB3261789951	0	900	2.0584	1,783.36	1,852.52	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0257)	0.0000	1	(0.2402)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	5,200	2.0584	10,303.85	10,703.45	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1487)	0.0000	1	(1.3880)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	6,400	2.0584	12,681.66	13,173.48	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1830)	0.0000	1	(1.7083)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	100	2.0584	198.15	205.84	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	400	2.0584	792.60	823.34	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0114)	0.0000	1	(0.1068)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	700	2.0584	1,387.06	1,440.85	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0200)	0.0000	1	(0.1868)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	500	2.0584	990.75	1,029.18	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0143)	0.0000	1	(0.1335)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	300	2.0584	594.45	617.51	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0086)	0.0000	1	(0.0801)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	2,900	2.0584	5,746.38	5,969.23	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0829)	0.0000	1	(0.7741)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	1,100	2.0584	2,179.66	2,264.19	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0314)	0.0000	1	(0.2936)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	2,100	2.0584	4,161.17	4,322.55	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0600)	0.0000	1	(0.5605)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	4,000	2.0584	7,926.04	8,233.42	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1144)	0.0000	1	(1.0677)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	5,600	2.0584	11,096.46	11,526.79	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1601)	0.0000	1	(1.4948)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	3,600	2.0584	7,133.44	7,410.08	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1029)	0.0000	1	(0.9609)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	1,200	2.0584	2,377.81	2,470.03	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0343)	0.0000	1	(0.3203)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	3,100	2.0584	6,142.68	6,380.90	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0886)	0.0000	1	(0.8275)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	100	2.0584	198.15	205.84	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	500	2.0584	990.75	1,029.18	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0143)	0.0000	1	(0.1335)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	1,100	2.0584	2,179.66	2,264.19	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0314)	0.0000	1	(0.2936)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	100	2.0584	198.15	205.84	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	700	2.0584	1,387.06	1,440.85	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0200)	0.0000	1	(0.1868)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	4,100	2.0584	8,124.19	8,439.26	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1172)	0.0000	1	(1.0944)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	100	2.0584	198.15	205.84	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0029)	0.0000	1	(0.0267)	02/07/2025
002946.ZK	01/08/2025	SDB3261789951	0	400	2.0584	792.60	823.34	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0114)	0.0000	1	(0.1068)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	500	2.0018	990.75	1,000.92	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0139)	0.0000	1	(0.1331)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	300	2.0018	594.45	600.55	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0083)	0.0000	1	(0.0798)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	2,400	2.0018	4,755.62	4,804.43	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0667)	0.0000	1	(0.6387)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	4,000	2.0018	7,926.04	8,007.38	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1112)	0.0000	1	(1.0645)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	1,900	2.0018	3,764.87	3,803.51	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0528)	0.0000	1	(0.5057)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	900	2.0018	1,783.36	1,801.66	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0250)	0.0000	1	(0.2395)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	5,200	2.0018	10,303.85	10,409.59	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1446)	0.0000	1	(1.3839)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	6,400	2.0018	12,681.66	12,811.81	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1779)	0.0000	1	(1.7033)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	100	2.0018	198.15	200.18	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	400	2.0018	792.60	800.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0111)	0.0000	1	(0.1065)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	700	2.0018	1,387.06	1,401.29	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0195)	0.0000	1	(0.1863)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	500	2.0018	990.75	1,000.92	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0139)	0.0000	1	(0.1331)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	300	2.0018	594.45	600.55	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0083)	0.0000	1	(0.0798)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	2,900	2.0018	5,746.38	5,805.35	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0806)	0.0000	1	(0.7718)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	1,100	2.0018	2,179.66	2,202.03	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0306)	0.0000	1	(0.2927)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	2,100	2.0018	4,161.17	4,203.87	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0584)	0.0000	1	(0.5589)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	4,000	2.0018	7,926.04	8,007.38	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1112)	0.0000	1	(1.0645)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	5,600	2.0018	11,096.46	11,210.33	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1557)	0.0000	1	(1.4904)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	3,600	2.0018	7,133.44	7,206.64	0.0000	4.3300	50.00	0.00	(0.8580)	(0.1001)	0.0000	1	(0.9581)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	1,200	2.0018	2,377.81	2,402.21	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0334)	0.0000	1	(0.3194)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	3,100	2.0018	6,142.68	6,205.72	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0862)	0.0000	1	(0.8250)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	100	2.0018	198.15	200.18	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	500	2.0018	990.75	1,000.92	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0139)	0.0000	1	(0.1331)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	1,100	2.0018	2,179.66	2,202.03	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0306)	0.0000	1	(0.2927)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	100	2.0018	198.15	200.18	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	700	2.0018	1,387.06	1,401.29	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0195)	0.0000	1	(0.1863)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	4,100	2.0018	8,124.19	8,207.56	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1140)	0.0000	1	(1.0912)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	100	2.0018	198.15	200.18	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/07/2025	SDB3261789951	0	400	2.0018	792.60	800.74	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0111)	0.0000	1	(0.1065)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002946.ZK	01/06/2025	SDB3261789951	0	500	1.9815	990.75	990.75	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0138)	0.0000	1	(0.1329)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	300	1.9815	594.45	594.45	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0083)	0.0000	1	(0.0798)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	2,400	1.9815	4,755.62	4,755.62	0.0000	4.3300	50.00	0.00	(0.5720)	(0.0661)	0.0000	1	(0.6380)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	4,000	1.9815	7,926.04	7,926.04	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1101)	0.0000	1	(1.0634)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	1,900	1.9815	3,764.87	3,764.87	0.0000	4.3300	50.00	0.00	(0.4528)	(0.0523)	0.0000	1	(0.5051)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	900	1.9815	1,783.36	1,783.36	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0248)	0.0000	1	(0.2393)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	5,200	1.9815	10,303.85	10,303.85	0.0000	4.3300	50.00	0.00	(1.2393)	(0.1431)	0.0000	1	(1.3824)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	6,400	1.9815	12,681.66	12,681.66	0.0000	4.3300	50.00	0.00	(1.5253)	(0.1761)	0.0000	1	(1.7015)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	100	1.9815	198.15	198.15	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	400	1.9815	792.60	792.60	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0110)	0.0000	1	(0.1063)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	700	1.9815	1,387.06	1,387.06	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0193)	0.0000	1	(0.1861)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	500	1.9815	990.75	990.75	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0138)	0.0000	1	(0.1329)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	300	1.9815	594.45	594.45	0.0000	4.3300	50.00	0.00	(0.0715)	(0.0083)	0.0000	1	(0.0798)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	2,900	1.9815	5,746.38	5,746.38	0.0000	4.3300	50.00	0.00	(0.6912)	(0.0798)	0.0000	1	(0.7710)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	1,100	1.9815	2,179.66	2,179.66	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	2,100	1.9815	4,161.17	4,161.17	0.0000	4.3300	50.00	0.00	(0.5005)	(0.0578)	0.0000	1	(0.5583)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	4,000	1.9815	7,926.04	7,926.04	0.0000	4.3300	50.00	0.00	(0.9533)	(0.1101)	0.0000	1	(1.0634)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	5,600	1.9815	11,096.46	11,096.46	0.0000	4.3300	50.00	0.00	(1.3347)	(0.1541)	0.0000	1	(1.4888)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	3,600	1.9815	7,133.44	7,133.44	0.0000	4.3300	50.00	0.00	(0.8580)	(0.0991)	0.0000	1	(0.9571)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	1,200	1.9815	2,377.81	2,377.81	0.0000	4.3300	50.00	0.00	(0.2860)	(0.0330)	0.0000	1	(0.3190)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	3,100	1.9815	6,142.68	6,142.68	0.0000	4.3300	50.00	0.00	(0.7388)	(0.0853)	0.0000	1	(0.8241)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	100	1.9815	198.15	198.15	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	500	1.9815	990.75	990.75	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0138)	0.0000	1	(0.1329)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	1,100	1.9815	2,179.66	2,179.66	0.0000	4.3300	50.00	0.00	(0.2622)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	100	1.9815	198.15	198.15	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	700	1.9815	1,387.06	1,387.06	0.0000	4.3300	50.00	0.00	(0.1668)	(0.0193)	0.0000	1	(0.1861)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	4,100	1.9815	8,124.19	8,124.19	0.0000	4.3300	50.00	0.00	(0.9772)	(0.1128)	0.0000	1	(1.0900)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	100	1.9815	198.15	198.15	0.0000	4.3300	50.00	0.00	(0.0238)	(0.0028)	0.0000	1	(0.0266)	02/07/2025
002946.ZK	01/06/2025	SDB3261789951	0	400	1.9815	792.60	792.60	0.0000	4.3300	50.00	0.00	(0.0953)	(0.0110)	0.0000	1	(0.1063)	02/07/2025
TOTAL NEW HOPE DAIRY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(155.2969)	(19.1317)	0.0000	(174.4286)	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300532.ZK	01/17/2025	SDB3262115534	0	1,500	1.5095	2,146.67	2,264.30	0.0000	4.3300	50.00	0.00	(0.2582)	(0.0314)	0.0000	1	(0.2896)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	100	1.5095	141.50	150.95	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0021)	0.0000	1	(0.0191)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,000	1.5095	1,467.68	1,509.53	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0210)	0.0000	1	(0.1975)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	9,900	1.5095	14,517.37	14,944.37	0.0000	4.3300	50.00	0.00	(1.7461)	(0.2076)	0.0000	1	(1.9537)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	900	1.5095	1,335.51	1,358.58	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0189)	0.0000	1	(0.1795)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	300	1.5095	443.21	452.86	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0063)	0.0000	1	(0.0596)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	3,800	1.5095	5,529.53	5,736.22	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0797)	0.0000	1	(0.7447)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	800	1.5095	1,165.84	1,207.63	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0168)	0.0000	1	(0.1570)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	300	1.5095	449.87	452.86	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0063)	0.0000	1	(0.0604)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,900	1.5095	2,825.14	2,868.11	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0398)	0.0000	1	(0.3796)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	11,100	1.5095	17,068.05	16,755.81	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2327)	0.0000	1	(2.2856)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	2,400	1.5095	3,739.60	3,622.88	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0503)	0.0000	1	(0.5001)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	800	1.5095	1,247.63	1,207.63	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0168)	0.0000	1	(0.1668)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	4,400	1.5095	6,861.95	6,641.94	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0922)	0.0000	1	(0.9176)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	200	1.5095	311.91	301.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	3,500	1.5095	5,458.37	5,283.36	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0734)	0.0000	1	(0.7299)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	6,000	1.5095	9,357.20	9,057.19	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1258)	0.0000	1	(1.2513)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	2,400	1.5095	3,742.88	3,622.88	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0503)	0.0000	1	(0.5005)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	200	1.5095	311.91	301.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	200	1.5095	311.91	301.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,200	1.5095	1,871.44	1,811.44	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0252)	0.0000	1	(0.2503)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/17/2025	SDB3262115534	0	1,700	1.5095	2,651.21	2,566.20	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0356)	0.0000	1	(0.3545)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	300	1.5095	467.86	452.86	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	300	1.5095	467.86	452.86	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	100	1.5095	155.95	150.95	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	6,620	1.5095	10,324.12	9,993.10	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1388)	0.0000	1	(1.3806)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,400	1.5095	2,183.35	2,113.34	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0294)	0.0000	1	(0.2920)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	100	1.5095	155.95	150.95	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,500	1.5095	2,339.30	2,264.30	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0314)	0.0000	1	(0.3128)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	200	1.5095	311.91	301.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	600	1.5095	935.72	905.72	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0126)	0.0000	1	(0.1251)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,161	1.5095	1,810.62	1,752.57	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0243)	0.0000	1	(0.2421)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	2,761	1.5095	4,305.87	4,167.82	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0579)	0.0000	1	(0.5758)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	1,039	1.5095	1,620.36	1,568.40	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0218)	0.0000	1	(0.2167)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	5,300	1.5095	8,265.53	8,000.52	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1111)	0.0000	1	(1.1053)	02/07/2025
300532.ZK	01/17/2025	SDB3262115534	0	5,400	1.5095	8,421.48	8,151.47	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1132)	0.0000	1	(1.1261)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,500	1.4319	2,146.67	2,147.84	0.0000	4.3300	50.00	0.00	(0.2582)	(0.0298)	0.0000	1	(0.2880)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	100	1.4319	141.50	143.19	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0020)	0.0000	1	(0.0190)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,000	1.4319	1,467.68	1,431.89	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0199)	0.0000	1	(0.1964)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	9,900	1.4319	14,517.37	14,175.74	0.0000	4.3300	50.00	0.00	(1.7461)	(0.1969)	0.0000	1	(1.9430)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	900	1.4319	1,335.51	1,288.70	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0179)	0.0000	1	(0.1785)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	300	1.4319	443.21	429.57	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	3,800	1.4319	5,529.53	5,441.19	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0756)	0.0000	1	(0.7407)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	800	1.4319	1,165.84	1,145.51	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0159)	0.0000	1	(0.1561)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	300	1.4319	449.87	429.57	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0060)	0.0000	1	(0.0601)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,900	1.4319	2,825.14	2,720.60	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0378)	0.0000	1	(0.3776)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	11,100	1.4319	17,068.05	15,894.01	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2208)	0.0000	1	(2.2737)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	2,400	1.4319	3,739.60	3,436.54	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0477)	0.0000	1	(0.4975)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	800	1.4319	1,247.63	1,145.51	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0159)	0.0000	1	(0.1660)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	4,400	1.4319	6,861.95	6,300.33	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0875)	0.0000	1	(0.9128)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	200	1.4319	311.91	286.38	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	3,500	1.4319	5,458.37	5,011.63	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0696)	0.0000	1	(0.7261)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	6,000	1.4319	9,357.20	8,591.36	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1193)	0.0000	1	(1.2448)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	2,400	1.4319	3,742.88	3,436.54	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0477)	0.0000	1	(0.4979)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	200	1.4319	311.91	286.38	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	200	1.4319	311.91	286.38	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,200	1.4319	1,871.44	1,718.27	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0239)	0.0000	1	(0.2490)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,700	1.4319	2,651.21	2,434.22	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0338)	0.0000	1	(0.3527)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	300	1.4319	467.86	429.57	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0622)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	300	1.4319	467.86	429.57	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0622)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	100	1.4319	155.95	143.19	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0207)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	6,620	1.4319	10,324.12	9,479.13	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1317)	0.0000	1	(1.3734)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,400	1.4319	2,183.35	2,004.65	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0278)	0.0000	1	(0.2905)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	100	1.4319	155.95	143.19	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0207)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,500	1.4319	2,339.30	2,147.84	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0298)	0.0000	1	(0.3112)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	200	1.4319	311.91	286.38	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	600	1.4319	935.72	859.14	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0119)	0.0000	1	(0.1245)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,161	1.4319	1,810.62	1,662.43	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0231)	0.0000	1	(0.2409)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	2,761	1.4319	4,305.87	3,953.46	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0549)	0.0000	1	(0.5728)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	1,039	1.4319	1,620.36	1,487.74	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0207)	0.0000	1	(0.2156)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	5,300	1.4319	8,265.53	7,589.03	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1054)	0.0000	1	(1.0996)	02/07/2025
300532.ZK	01/16/2025	SDB3262115534	0	5,400	1.4319	8,421.48	7,732.22	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1074)	0.0000	1	(1.1203)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,000	1.4317	1,467.68	1,431.71	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0199)	0.0000	1	(0.1964)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	9,900	1.4317	14,517.37	14,173.91	0.0000	4.3300	50.00	0.00	(1.7461)	(0.1969)	0.0000	1	(1.9430)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/15/2025	SDB3262115534	0	900	1.4317	1,335.51	1,288.54	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0179)	0.0000	1	(0.1785)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	300	1.4317	443.21	429.51	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0060)	0.0000	1	(0.0593)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	3,800	1.4317	5,529.53	5,440.49	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0756)	0.0000	1	(0.7406)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	800	1.4317	1,165.84	1,145.37	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0159)	0.0000	1	(0.1561)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	300	1.4317	449.87	429.51	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0060)	0.0000	1	(0.0601)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,900	1.4317	2,825.14	2,720.25	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0378)	0.0000	1	(0.3776)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	11,100	1.4317	17,068.05	15,891.96	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2207)	0.0000	1	(2.2736)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	2,400	1.4317	3,739.60	3,436.10	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0477)	0.0000	1	(0.4975)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	800	1.4317	1,247.63	1,145.37	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0159)	0.0000	1	(0.1660)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	4,400	1.4317	6,861.95	6,299.52	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0875)	0.0000	1	(0.9128)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	200	1.4317	311.91	286.34	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	3,500	1.4317	5,458.37	5,010.98	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0696)	0.0000	1	(0.7261)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	6,000	1.4317	9,357.20	8,590.25	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1193)	0.0000	1	(1.2448)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	2,400	1.4317	3,742.88	3,436.10	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0477)	0.0000	1	(0.4979)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	200	1.4317	311.91	286.34	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	200	1.4317	311.91	286.34	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,200	1.4317	1,871.44	1,718.05	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0239)	0.0000	1	(0.2490)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,700	1.4317	2,651.21	2,433.90	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0338)	0.0000	1	(0.3527)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	300	1.4317	467.86	429.51	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0622)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	300	1.4317	467.86	429.51	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0060)	0.0000	1	(0.0622)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	100	1.4317	155.95	143.17	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0207)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	6,620	1.4317	10,324.12	9,477.91	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1316)	0.0000	1	(1.3734)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,400	1.4317	2,183.35	2,004.39	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0278)	0.0000	1	(0.2904)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	100	1.4317	155.95	143.17	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0207)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,500	1.4317	2,339.30	2,147.56	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0298)	0.0000	1	(0.3112)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	200	1.4317	311.91	286.34	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0415)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	600	1.4317	935.72	859.02	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0119)	0.0000	1	(0.1245)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,161	1.4317	1,810.62	1,662.21	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0231)	0.0000	1	(0.2409)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	2,761	1.4317	4,305.87	3,952.95	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0549)	0.0000	1	(0.5728)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	1,039	1.4317	1,620.36	1,487.54	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0207)	0.0000	1	(0.2156)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	5,300	1.4317	8,265.53	7,588.05	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1054)	0.0000	1	(1.0995)	02/07/2025
300532.ZK	01/15/2025	SDB3262115534	0	5,400	1.4317	8,421.48	7,731.22	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1074)	0.0000	1	(1.1203)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	900	1.4733	1,335.51	1,326.01	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0184)	0.0000	1	(0.1790)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	300	1.4733	443.21	442.00	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	1	(0.0594)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	3,800	1.4733	5,529.53	5,598.69	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0778)	0.0000	1	(0.7428)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	800	1.4733	1,165.84	1,178.67	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0164)	0.0000	1	(0.1566)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	300	1.4733	449.87	442.00	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0061)	0.0000	1	(0.0602)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,900	1.4733	2,825.14	2,799.34	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0389)	0.0000	1	(0.3787)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	11,100	1.4733	17,068.05	16,354.06	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2271)	0.0000	1	(2.2800)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	2,400	1.4733	3,739.60	3,536.01	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0491)	0.0000	1	(0.4989)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	800	1.4733	1,247.63	1,178.67	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0164)	0.0000	1	(0.1664)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	4,400	1.4733	6,861.95	6,482.69	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0900)	0.0000	1	(0.9154)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	200	1.4733	311.91	294.67	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	3,500	1.4733	5,458.37	5,156.69	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0716)	0.0000	1	(0.7281)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	6,000	1.4733	9,357.20	8,840.03	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1228)	0.0000	1	(1.2482)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	2,400	1.4733	3,742.88	3,536.01	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0491)	0.0000	1	(0.4993)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	200	1.4733	311.91	294.67	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	200	1.4733	311.91	294.67	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,200	1.4733	1,871.44	1,768.01	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0246)	0.0000	1	(0.2496)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,700	1.4733	2,651.21	2,504.68	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0348)	0.0000	1	(0.3537)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	300	1.4733	467.86	442.00	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	300	1.4733	467.86	442.00	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	100	1.4733	155.95	147.33	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/14/2025	SDB3262115534	0	6,620	1.4733	10,324.12	9,753.50	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1355)	0.0000	1	(1.3772)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,400	1.4733	2,183.35	2,062.67	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0286)	0.0000	1	(0.2913)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	100	1.4733	155.95	147.33	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,500	1.4733	2,339.30	2,210.01	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0307)	0.0000	1	(0.3121)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	200	1.4733	311.91	294.67	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	600	1.4733	935.72	884.00	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0123)	0.0000	1	(0.1248)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,161	1.4733	1,810.62	1,710.55	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0238)	0.0000	1	(0.2415)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	2,761	1.4733	4,305.87	4,067.89	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0565)	0.0000	1	(0.5744)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	1,039	1.4733	1,620.36	1,530.80	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0213)	0.0000	1	(0.2162)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	5,300	1.4733	8,265.53	7,808.70	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1085)	0.0000	1	(1.1026)	02/07/2025
300532.ZK	01/14/2025	SDB3262115534	0	5,400	1.4733	8,421.48	7,956.03	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1105)	0.0000	1	(1.1234)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	3,800	1.4794	5,529.53	5,621.85	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0781)	0.0000	1	(0.7432)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	800	1.4794	1,165.84	1,183.55	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0164)	0.0000	1	(0.1567)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	300	1.4794	449.87	443.83	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0062)	0.0000	1	(0.0603)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,900	1.4794	2,825.14	2,810.93	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0390)	0.0000	1	(0.3788)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	11,100	1.4794	17,068.05	16,421.73	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2281)	0.0000	1	(2.2810)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	2,400	1.4794	3,739.60	3,550.64	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0493)	0.0000	1	(0.4991)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	800	1.4794	1,247.63	1,183.55	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0164)	0.0000	1	(0.1665)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	4,400	1.4794	6,861.95	6,509.51	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0904)	0.0000	1	(0.9157)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	200	1.4794	311.91	295.89	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	3,500	1.4794	5,458.37	5,178.02	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0719)	0.0000	1	(0.7284)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	6,000	1.4794	9,357.20	8,876.61	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1233)	0.0000	1	(1.2487)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	2,400	1.4794	3,742.88	3,550.64	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0493)	0.0000	1	(0.4995)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	200	1.4794	311.91	295.89	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	200	1.4794	311.91	295.89	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,200	1.4794	1,871.44	1,775.32	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0247)	0.0000	1	(0.2497)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,700	1.4794	2,651.21	2,515.04	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0349)	0.0000	1	(0.3538)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	300	1.4794	467.86	443.83	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	300	1.4794	467.86	443.83	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	100	1.4794	155.95	147.94	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	6,620	1.4794	10,324.12	9,793.86	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1360)	0.0000	1	(1.3778)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,400	1.4794	2,183.35	2,071.21	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0288)	0.0000	1	(0.2914)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	100	1.4794	155.95	147.94	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,500	1.4794	2,339.30	2,219.15	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0308)	0.0000	1	(0.3122)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	200	1.4794	311.91	295.89	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	600	1.4794	935.72	887.66	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0123)	0.0000	1	(0.1249)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,161	1.4794	1,810.62	1,717.62	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0239)	0.0000	1	(0.2416)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	2,761	1.4794	4,305.87	4,084.72	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0567)	0.0000	1	(0.5746)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	1,039	1.4794	1,620.36	1,537.13	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0213)	0.0000	1	(0.2162)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	5,300	1.4794	8,265.53	7,841.01	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1089)	0.0000	1	(1.1031)	02/07/2025
300532.ZK	01/13/2025	SDB3262115534	0	5,400	1.4794	8,421.48	7,988.95	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1110)	0.0000	1	(1.1239)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	3,800	1.4939	5,529.53	5,676.90	0.0000	4.3300	50.00	0.00	(1.9952)	(0.2365)	0.0000	3	(2.2318)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	800	1.4939	1,165.84	1,195.14	0.0000	4.3300	50.00	0.00	(0.4207)	(0.0498)	0.0000	3	(0.4705)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	300	1.4939	449.87	448.18	0.0000	4.3300	50.00	0.00	(0.1623)	(0.0187)	0.0000	3	(0.1810)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,900	1.4939	2,825.14	2,838.45	0.0000	4.3300	50.00	0.00	(0.1094)	(0.1183)	0.0000	3	(1.1377)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	11,100	1.4939	17,068.05	16,582.52	0.0000	4.3300	50.00	0.00	(6.1587)	(0.6909)	0.0000	3	(6.8497)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	2,400	1.4939	3,739.60	3,585.41	0.0000	4.3300	50.00	0.00	(1.3494)	(0.1494)	0.0000	3	(1.4988)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	800	1.4939	1,247.63	1,195.14	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0498)	0.0000	3	(0.5000)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	4,400	1.4939	6,861.95	6,573.25	0.0000	4.3300	50.00	0.00	(2.4760)	(0.2739)	0.0000	3	(2.7499)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	200	1.4939	311.91	298.78	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0124)	0.0000	3	(0.1250)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	3,500	1.4939	5,458.37	5,228.72	0.0000	4.3300	50.00	0.00	(1.9696)	(0.2179)	0.0000	3	(2.1874)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	6,000	1.4939	9,357.20	8,963.53	0.0000	4.3300	50.00	0.00	(3.3764)	(0.3735)	0.0000	3	(3.7499)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	2,400	1.4939	3,742.88	3,585.41	0.0000	4.3300	50.00	0.00	(1.3506)	(0.1494)	0.0000	3	(1.4999)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/10/2025	SDB3262115534	0	200	1.4939	311.91	298.78	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0124)	0.0000	3	(0.1250)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	200	1.4939	311.91	298.78	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0124)	0.0000	3	(0.1250)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,200	1.4939	1,871.44	1,792.71	0.0000	4.3300	50.00	0.00	(0.6753)	(0.0747)	0.0000	3	(0.7500)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,700	1.4939	2,651.21	2,539.67	0.0000	4.3300	50.00	0.00	(0.9566)	(0.1058)	0.0000	3	(1.0625)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	300	1.4939	467.86	448.18	0.0000	4.3300	50.00	0.00	(0.1688)	(0.0187)	0.0000	3	(0.1875)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	300	1.4939	467.86	448.18	0.0000	4.3300	50.00	0.00	(0.1688)	(0.0187)	0.0000	3	(0.1875)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	100	1.4939	155.95	149.39	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	3	(0.0625)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	6,620	1.4939	10,324.12	9,889.76	0.0000	4.3300	50.00	0.00	(3.7253)	(0.4121)	0.0000	3	(4.1374)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,400	1.4939	2,183.35	2,091.49	0.0000	4.3300	50.00	0.00	(0.7878)	(0.0871)	0.0000	3	(0.8750)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	100	1.4939	155.95	149.39	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0062)	0.0000	3	(0.0625)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,500	1.4939	2,339.30	2,240.88	0.0000	4.3300	50.00	0.00	(0.8441)	(0.0934)	0.0000	3	(0.9375)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	200	1.4939	311.91	298.78	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0124)	0.0000	3	(0.1250)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	600	1.4939	935.72	896.35	0.0000	4.3300	50.00	0.00	(0.3376)	(0.0373)	0.0000	3	(0.3750)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,161	1.4939	1,810.62	1,734.44	0.0000	4.3300	50.00	0.00	(0.6533)	(0.0723)	0.0000	3	(0.7256)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	2,761	1.4939	4,305.87	4,124.72	0.0000	4.3300	50.00	0.00	(1.5537)	(0.1719)	0.0000	3	(1.7256)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	1,039	1.4939	1,620.36	1,552.18	0.0000	4.3300	50.00	0.00	(0.5847)	(0.0647)	0.0000	3	(0.6494)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	5,300	1.4939	8,265.53	7,917.78	0.0000	4.3300	50.00	0.00	(2.9825)	(0.3299)	0.0000	3	(3.3124)	02/07/2025
300532.ZK	01/10/2025	SDB3262115534	0	5,400	1.4939	8,421.48	8,067.17	0.0000	4.3300	50.00	0.00	(3.0388)	(0.3361)	0.0000	3	(3.3749)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	3,800	1.4612	5,529.53	5,552.53	0.0000	4.3300	50.00	0.00	(0.6651)	(0.0771)	0.0000	1	(0.7422)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	800	1.4612	1,165.84	1,168.95	0.0000	4.3300	50.00	0.00	(0.1402)	(0.0162)	0.0000	1	(0.1565)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	300	1.4612	449.87	438.36	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0061)	0.0000	1	(0.0602)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,900	1.4612	2,825.14	2,776.27	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0386)	0.0000	1	(0.3784)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	11,100	1.4612	17,068.05	16,219.24	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2253)	0.0000	1	(2.2782)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	2,400	1.4612	3,739.60	3,506.86	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0487)	0.0000	1	(0.4985)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	800	1.4612	1,247.63	1,168.95	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0162)	0.0000	1	(0.1663)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	4,400	1.4612	6,861.95	6,429.25	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0893)	0.0000	1	(0.9146)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	200	1.4612	311.91	292.24	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	3,500	1.4612	5,458.37	5,114.18	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0710)	0.0000	1	(0.7276)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	6,000	1.4612	9,357.20	8,767.16	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1218)	0.0000	1	(1.2472)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	2,400	1.4612	3,742.88	3,506.86	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0487)	0.0000	1	(0.4989)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	200	1.4612	311.91	292.24	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	200	1.4612	311.91	292.24	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,200	1.4612	1,871.44	1,753.43	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0244)	0.0000	1	(0.2494)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,700	1.4612	2,651.21	2,484.03	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0345)	0.0000	1	(0.3534)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	300	1.4612	467.86	438.36	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	300	1.4612	467.86	438.36	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0624)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	100	1.4612	155.95	146.12	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	6,620	1.4612	10,324.12	9,673.10	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1343)	0.0000	1	(1.3761)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,400	1.4612	2,183.35	2,045.67	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0284)	0.0000	1	(0.2910)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	100	1.4612	155.95	146.12	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,500	1.4612	2,339.30	2,191.79	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0304)	0.0000	1	(0.3118)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	200	1.4612	311.91	292.24	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0041)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	600	1.4612	935.72	876.72	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0122)	0.0000	1	(0.1247)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,161	1.4612	1,810.62	1,696.45	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0236)	0.0000	1	(0.2413)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	2,761	1.4612	4,305.87	4,034.35	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0560)	0.0000	1	(0.5739)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	1,039	1.4612	1,620.36	1,518.18	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0211)	0.0000	1	(0.2160)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	5,300	1.4612	8,265.53	7,744.32	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1076)	0.0000	1	(1.1017)	02/07/2025
300532.ZK	01/09/2025	SDB3262115534	0	5,400	1.4612	8,421.48	7,890.44	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1096)	0.0000	1	(1.1225)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	300	1.4545	449.87	436.34	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0061)	0.0000	1	(0.0602)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,900	1.4545	2,825.14	2,763.51	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0384)	0.0000	1	(0.3782)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	11,100	1.4545	17,068.05	16,144.74	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2242)	0.0000	1	(2.2771)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	2,400	1.4545	3,739.60	3,490.75	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0485)	0.0000	1	(0.4983)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	800	1.4545	1,247.63	1,163.58	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0162)	0.0000	1	(0.1662)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/08/2025	SDB3262115534	0	4,400	1.4545	6,861.95	6,399.72	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0889)	0.0000	1	(0.9142)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	200	1.4545	311.91	290.90	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	3,500	1.4545	5,458.37	5,090.68	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0707)	0.0000	1	(0.7272)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	6,000	1.4545	9,357.20	8,726.89	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1212)	0.0000	1	(1.2467)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	2,400	1.4545	3,742.88	3,490.75	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0485)	0.0000	1	(0.4987)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	200	1.4545	311.91	290.90	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	200	1.4545	311.91	290.90	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,200	1.4545	1,871.44	1,745.38	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0242)	0.0000	1	(0.2493)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,700	1.4545	2,651.21	2,472.62	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0343)	0.0000	1	(0.3532)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	300	1.4545	467.86	436.34	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0623)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	300	1.4545	467.86	436.34	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0061)	0.0000	1	(0.0623)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	100	1.4545	155.95	145.45	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	6,620	1.4545	10,324.12	9,628.66	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1337)	0.0000	1	(1.3755)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,400	1.4545	2,183.35	2,036.27	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0283)	0.0000	1	(0.2909)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	100	1.4545	155.95	145.45	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0020)	0.0000	1	(0.0208)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,500	1.4545	2,339.30	2,181.72	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0303)	0.0000	1	(0.3117)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	200	1.4545	311.91	290.90	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0040)	0.0000	1	(0.0416)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	600	1.4545	935.72	872.69	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0121)	0.0000	1	(0.1247)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,161	1.4545	1,810.62	1,688.65	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0235)	0.0000	1	(0.2412)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	2,761	1.4545	4,305.87	4,015.82	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0558)	0.0000	1	(0.5737)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	1,039	1.4545	1,620.36	1,511.21	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0210)	0.0000	1	(0.2159)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	5,300	1.4545	8,265.53	7,708.75	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1071)	0.0000	1	(1.1012)	02/07/2025
300532.ZK	01/08/2025	SDB3262115534	0	5,400	1.4545	8,421.48	7,854.20	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1091)	0.0000	1	(1.1220)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	11,100	1.5154	17,068.05	16,820.83	0.0000	4.3300	50.00	0.00	(2.0529)	(0.2336)	0.0000	1	(2.2865)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	2,400	1.5154	3,739.60	3,636.94	0.0000	4.3300	50.00	0.00	(0.4498)	(0.0505)	0.0000	1	(0.5003)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	800	1.5154	1,247.63	1,212.31	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0168)	0.0000	1	(0.1669)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	4,400	1.5154	6,861.95	6,667.72	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0926)	0.0000	1	(0.9179)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	200	1.5154	311.91	303.08	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	3,500	1.5154	5,458.37	5,303.86	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0737)	0.0000	1	(0.7302)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	6,000	1.5154	9,357.20	9,092.34	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1263)	0.0000	1	(1.2517)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	2,400	1.5154	3,742.88	3,636.94	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0505)	0.0000	1	(0.5007)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	200	1.5154	311.91	303.08	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	200	1.5154	311.91	303.08	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,200	1.5154	1,871.44	1,818.47	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0253)	0.0000	1	(0.2503)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,700	1.5154	2,651.21	2,576.16	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0358)	0.0000	1	(0.3547)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	300	1.5154	467.86	454.62	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	300	1.5154	467.86	454.62	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0063)	0.0000	1	(0.0626)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	100	1.5154	155.95	151.54	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	6,620	1.5154	10,324.12	10,031.88	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1393)	0.0000	1	(1.3811)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,400	1.5154	2,183.35	2,121.55	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0295)	0.0000	1	(0.2921)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	100	1.5154	155.95	151.54	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0021)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,500	1.5154	2,339.30	2,273.09	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0316)	0.0000	1	(0.3129)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	200	1.5154	311.91	303.08	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0042)	0.0000	1	(0.0417)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	600	1.5154	935.72	909.23	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0126)	0.0000	1	(0.1252)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,161	1.5154	1,810.62	1,759.37	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0244)	0.0000	1	(0.2422)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	2,761	1.5154	4,305.87	4,183.99	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0581)	0.0000	1	(0.5760)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	1,039	1.5154	1,620.36	1,574.49	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0219)	0.0000	1	(0.2168)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	5,300	1.5154	8,265.53	8,031.57	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1115)	0.0000	1	(1.1057)	02/07/2025
300532.ZK	01/07/2025	SDB3262115534	0	5,400	1.5154	8,421.48	8,183.11	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1137)	0.0000	1	(1.1266)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	800	1.5595	1,247.63	1,247.63	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0173)	0.0000	1	(0.1674)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	4,400	1.5595	6,861.95	6,861.95	0.0000	4.3300	50.00	0.00	(0.8253)	(0.0953)	0.0000	1	(0.9206)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	200	1.5595	311.91	311.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0043)	0.0000	1	(0.0418)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	3,500	1.5595	5,458.37	5,458.37	0.0000	4.3300	50.00	0.00	(0.6565)	(0.0758)	0.0000	1	(0.7323)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300532.ZK	01/06/2025	SDB3262115534	0	6,000	1.5595	9,357.20	9,357.20	0.0000	4.3300	50.00	0.00	(1.1255)	(0.1300)	0.0000	1	(1.2554)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	2,400	1.5595	3,742.88	3,742.88	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0520)	0.0000	1	(0.5022)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	200	1.5595	311.91	311.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0043)	0.0000	1	(0.0418)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	200	1.5595	311.91	311.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0043)	0.0000	1	(0.0418)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,200	1.5595	1,871.44	1,871.44	0.0000	4.3300	50.00	0.00	(0.2251)	(0.0260)	0.0000	1	(0.2511)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,700	1.5595	2,651.21	2,651.21	0.0000	4.3300	50.00	0.00	(0.3189)	(0.0368)	0.0000	1	(0.3557)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	300	1.5595	467.86	467.86	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0065)	0.0000	1	(0.0628)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	300	1.5595	467.86	467.86	0.0000	4.3300	50.00	0.00	(0.0563)	(0.0065)	0.0000	1	(0.0628)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	100	1.5595	155.95	155.95	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0022)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	6,620	1.5595	10,324.12	10,324.12	0.0000	4.3300	50.00	0.00	(1.2418)	(0.1434)	0.0000	1	(1.3852)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,400	1.5595	2,183.35	2,183.35	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0303)	0.0000	1	(0.2929)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	100	1.5595	155.95	155.95	0.0000	4.3300	50.00	0.00	(0.0188)	(0.0022)	0.0000	1	(0.0209)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,500	1.5595	2,339.30	2,339.30	0.0000	4.3300	50.00	0.00	(0.2814)	(0.0325)	0.0000	1	(0.3139)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	200	1.5595	311.91	311.91	0.0000	4.3300	50.00	0.00	(0.0375)	(0.0043)	0.0000	1	(0.0418)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	600	1.5595	935.72	935.72	0.0000	4.3300	50.00	0.00	(0.1125)	(0.0130)	0.0000	1	(0.1255)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,161	1.5595	1,810.62	1,810.62	0.0000	4.3300	50.00	0.00	(0.2178)	(0.0251)	0.0000	1	(0.2429)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	2,761	1.5595	4,305.87	4,305.87	0.0000	4.3300	50.00	0.00	(0.5179)	(0.0598)	0.0000	1	(0.5777)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	1,039	1.5595	1,620.36	1,620.36	0.0000	4.3300	50.00	0.00	(0.1949)	(0.0225)	0.0000	1	(0.2174)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	5,300	1.5595	8,265.53	8,265.53	0.0000	4.3300	50.00	0.00	(0.9942)	(0.1148)	0.0000	1	(1.1090)	02/07/2025
300532.ZK	01/06/2025	SDB3262115534	0	5,400	1.5595	8,421.48	8,421.48	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1170)	0.0000	1	(1.1299)	02/07/2025
TOTAL NEW TREND INTERNATIONAL LOGIS-TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(152.5419)	(16.8797)	0.0000	(169.4216)	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND																	
603699.SH	01/17/2025	SDB3262115450	0	300	3.2736	908.27	982.08	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1229)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	1,000	3.2736	3,027.57	3,273.60	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0455)	0.0000	1	(0.4096)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	5,300	3.2736	16,046.13	17,350.09	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2410)	0.0000	1	(2.1710)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	1,100	3.2736	3,330.33	3,600.96	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0500)	0.0000	1	(0.4506)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	10,100	3.2736	30,578.48	33,063.37	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4592)	0.0000	1	(4.1371)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	600	3.2736	1,816.54	1,964.16	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0273)	0.0000	1	(0.2458)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	6,300	3.2736	19,073.70	20,623.69	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2864)	0.0000	1	(2.5806)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	800	3.2736	2,422.06	2,618.88	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0364)	0.0000	1	(0.3277)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	10,200	3.2736	30,881.23	33,390.73	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4638)	0.0000	1	(4.1781)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,800	3.2736	14,532.35	15,713.28	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2182)	0.0000	1	(1.9662)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	600	3.2736	1,816.54	1,964.16	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0273)	0.0000	1	(0.2458)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	9,100	3.2736	27,550.91	29,789.77	0.0000	4.3300	50.00	0.00	(3.3138)	(0.4137)	0.0000	1	(3.7275)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	2,800	3.2736	8,477.20	9,166.08	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1273)	0.0000	1	(1.1469)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	300	3.2736	908.27	982.08	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1229)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	2,900	3.2736	8,779.96	9,493.44	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1319)	0.0000	1	(1.1879)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	1,400	3.2736	4,238.60	4,583.04	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0637)	0.0000	1	(0.5735)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	3,600	3.2736	10,899.26	11,784.96	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1637)	0.0000	1	(1.4746)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	200	3.2736	605.51	654.72	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0091)	0.0000	1	(0.0819)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	5,500	3.2736	16,651.65	18,004.81	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2501)	0.0000	1	(2.2529)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	7,600	3.2736	23,009.55	24,879.37	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3455)	0.0000	1	(3.1131)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	9,500	3.2736	28,761.93	31,099.21	0.0000	4.3300	50.00	0.00	(3.4594)	(0.4319)	0.0000	1	(3.8914)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	2,700	3.2736	8,174.44	8,838.72	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1228)	0.0000	1	(1.1060)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,400	3.2736	13,321.32	14,403.84	0.0000	4.3300	50.00	0.00	(1.6023)	(0.2001)	0.0000	1	(1.8023)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	3,800	3.2736	11,504.77	12,439.68	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1728)	0.0000	1	(1.5565)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	3,400	3.2736	10,293.74	11,130.24	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1546)	0.0000	1	(1.3927)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	7,800	3.2736	23,615.06	25,534.09	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3546)	0.0000	1	(3.1950)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	100	3.2736	302.76	327.36	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0045)	0.0000	1	(0.0410)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	500	3.2736	1,513.79	1,636.80	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0227)	0.0000	1	(0.2048)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	3,600	3.2736	10,899.26	11,784.96	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1637)	0.0000	1	(1.4746)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	12,400	3.2736	37,541.89	40,592.65	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5638)	0.0000	1	(5.0792)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/17/2025	SDB3262115450	0	7,000	3.2736	21,193.00	22,915.21	0.0000	4.3300	50.00	0.00	(2.5490)	(0.3183)	0.0000	1	(2.8673)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	20,400	3.2736	61,762.47	66,781.46	0.0000	4.3300	50.00	0.00	(7.4287)	(0.9275)	0.0000	1	(8.3562)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	27,600	3.2736	83,560.99	90,351.39	0.0000	4.3300	50.00	0.00	(10.0505)	(1.2549)	0.0000	1	(11.3054)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	6,600	3.2736	19,981.98	21,605.77	0.0000	4.3300	50.00	0.00	(2.4034)	(0.3001)	0.0000	1	(2.7035)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	7,700	3.2736	23,312.30	25,206.73	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3501)	0.0000	1	(3.1540)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,900	3.2736	14,835.10	16,040.64	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2228)	0.0000	1	(2.0071)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	9,000	3.2736	27,248.15	29,462.41	0.0000	4.3300	50.00	0.00	(3.2773)	(0.4092)	0.0000	1	(3.6865)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	12,200	3.2736	36,936.38	39,937.93	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5547)	0.0000	1	(4.9973)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	6,200	3.2736	18,770.95	20,296.33	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2819)	0.0000	1	(2.5396)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,700	3.2736	14,229.59	15,385.92	0.0000	4.3300	50.00	0.00	(1.7115)	(0.2137)	0.0000	1	(1.9252)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,100	3.2736	12,413.05	13,421.76	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1864)	0.0000	1	(1.6794)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	20,500	3.2736	62,065.23	67,108.82	0.0000	4.3300	50.00	0.00	(7.4651)	(0.9321)	0.0000	1	(8.3971)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	8,700	3.2736	26,339.88	28,480.33	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3956)	0.0000	1	(3.5637)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	1,400	3.2736	4,238.60	4,583.04	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0637)	0.0000	1	(0.5735)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	8,500	3.2736	25,734.36	27,825.61	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3865)	0.0000	1	(3.4817)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	8,100	3.2736	24,523.33	26,516.17	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3683)	0.0000	1	(3.3179)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	1,900	3.2736	5,752.39	6,219.84	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0864)	0.0000	1	(0.7783)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	6,100	3.2736	18,468.19	19,968.97	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2773)	0.0000	1	(2.4987)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	22,400	3.2736	67,817.61	73,328.66	0.0000	4.3300	50.00	0.00	(8.1570)	(1.0185)	0.0000	1	(9.1754)	02/07/2025
603699.SH	01/17/2025	SDB3262115450	0	4,300	3.2736	13,018.56	14,076.48	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1955)	0.0000	1	(1.7614)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	300	3.1344	908.27	940.32	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0131)	0.0000	1	(0.1223)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	1,000	3.1344	3,027.57	3,134.39	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0435)	0.0000	1	(0.4077)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	5,300	3.1344	16,046.13	16,612.27	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2307)	0.0000	1	(2.1607)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	1,100	3.1344	3,330.33	3,447.83	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0479)	0.0000	1	(0.4485)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	10,100	3.1344	30,578.48	31,657.35	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4397)	0.0000	1	(4.1176)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	600	3.1344	1,816.54	1,880.63	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0261)	0.0000	1	(0.2446)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	6,300	3.1344	19,073.70	19,746.66	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2743)	0.0000	1	(2.5684)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	800	3.1344	2,422.06	2,507.51	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0348)	0.0000	1	(0.3261)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	10,200	3.1344	30,881.23	31,970.79	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4440)	0.0000	1	(4.1584)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,800	3.1344	14,532.35	15,045.08	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2090)	0.0000	1	(1.9569)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	600	3.1344	1,816.54	1,880.63	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0261)	0.0000	1	(0.2446)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	9,100	3.1344	27,550.91	28,522.96	0.0000	4.3300	50.00	0.00	(3.3138)	(0.3962)	0.0000	1	(3.7099)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	2,800	3.1344	8,477.20	8,776.29	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1219)	0.0000	1	(1.1415)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	300	3.1344	908.27	940.32	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0131)	0.0000	1	(0.1223)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	2,900	3.1344	8,779.96	9,089.73	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1262)	0.0000	1	(1.1823)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	1,400	3.1344	4,238.60	4,388.15	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0609)	0.0000	1	(0.5708)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	3,600	3.1344	10,899.26	11,283.81	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1567)	0.0000	1	(1.4677)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	200	3.1344	605.51	626.88	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0087)	0.0000	1	(0.0815)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	5,500	3.1344	16,651.65	17,239.15	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2394)	0.0000	1	(2.2423)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	7,600	3.1344	23,009.55	23,821.37	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3309)	0.0000	1	(3.0984)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	9,500	3.1344	28,761.93	29,776.71	0.0000	4.3300	50.00	0.00	(3.4594)	(0.4136)	0.0000	1	(3.8730)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	2,700	3.1344	8,174.44	8,462.86	0.0000	4.3300	50.00	0.00	(0.9632)	(0.1175)	0.0000	1	(1.1007)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,400	3.1344	13,321.32	13,791.32	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1915)	0.0000	1	(1.7938)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	3,800	3.1344	11,504.77	11,910.69	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1654)	0.0000	1	(1.5492)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	3,400	3.1344	10,293.74	10,656.93	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1480)	0.0000	1	(1.3861)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	7,800	3.1344	23,615.06	24,448.25	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3396)	0.0000	1	(3.1799)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	100	3.1344	302.76	313.44	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0044)	0.0000	1	(0.0408)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	500	3.1344	1,513.79	1,567.20	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0218)	0.0000	1	(0.2038)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	3,600	3.1344	10,899.26	11,283.81	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1567)	0.0000	1	(1.4677)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	12,400	3.1344	37,541.89	38,866.45	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5398)	0.0000	1	(5.0553)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	7,000	3.1344	21,193.00	21,940.74	0.0000	4.3300	50.00	0.00	(2.5490)	(0.3047)	0.0000	1	(2.8538)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	20,400	3.1344	61,762.47	63,941.58	0.0000	4.3300	50.00	0.00	(7.4287)	(0.8881)	0.0000	1	(8.3167)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	27,600	3.1344	83,560.99	86,509.19	0.0000	4.3300	50.00	0.00	(10.0505)	(1.2015)	0.0000	1	(11.2520)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/16/2025	SDB3262115450	0	6,600	3.1344	19,981.98	20,686.98	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2873)	0.0000	1	(2.6907)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	7,700	3.1344	23,312.30	24,134.81	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3352)	0.0000	1	(3.1392)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,900	3.1344	14,835.10	15,358.52	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2133)	0.0000	1	(1.9976)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	9,000	3.1344	27,248.15	28,209.52	0.0000	4.3300	50.00	0.00	(3.2773)	(0.3918)	0.0000	1	(3.6691)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	12,200	3.1344	36,936.38	38,239.57	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5311)	0.0000	1	(4.9737)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	6,200	3.1344	18,770.95	19,433.22	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2699)	0.0000	1	(2.5276)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,700	3.1344	14,229.59	14,731.64	0.0000	4.3300	50.00	0.00	(1.7115)	(0.2046)	0.0000	1	(1.9161)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,100	3.1344	12,413.05	12,851.00	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1785)	0.0000	1	(1.6715)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	20,500	3.1344	62,065.23	64,255.02	0.0000	4.3300	50.00	0.00	(7.4651)	(0.8924)	0.0000	1	(8.3575)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	8,700	3.1344	26,339.88	27,269.20	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3787)	0.0000	1	(3.5468)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	1,400	3.1344	4,238.60	4,388.15	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0609)	0.0000	1	(0.5708)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	8,500	3.1344	25,734.36	26,642.32	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3700)	0.0000	1	(3.4653)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	8,100	3.1344	24,523.33	25,388.57	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3526)	0.0000	1	(3.3022)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	1,900	3.1344	5,752.39	5,955.34	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0827)	0.0000	1	(0.7746)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	6,100	3.1344	18,468.19	19,119.79	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2656)	0.0000	1	(2.4869)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	22,400	3.1344	67,817.61	70,210.36	0.0000	4.3300	50.00	0.00	(8.1570)	(0.9751)	0.0000	1	(9.1321)	02/07/2025
603699.SH	01/16/2025	SDB3262115450	0	4,300	3.1344	13,018.56	13,477.88	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1872)	0.0000	1	(1.7530)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	300	3.2536	908.27	976.09	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1228)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	1,000	3.2536	3,027.57	3,253.64	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0452)	0.0000	1	(0.4093)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	5,300	3.2536	16,046.13	17,244.27	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2395)	0.0000	1	(2.1695)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	1,100	3.2536	3,330.33	3,579.00	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0497)	0.0000	1	(0.4503)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	10,100	3.2536	30,578.48	32,861.71	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4564)	0.0000	1	(4.1343)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	600	3.2536	1,816.54	1,952.18	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0271)	0.0000	1	(0.2456)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	6,300	3.2536	19,073.70	20,497.90	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2847)	0.0000	1	(2.5788)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	800	3.2536	2,422.06	2,602.91	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0362)	0.0000	1	(0.3275)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	10,200	3.2536	30,881.23	33,187.08	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4609)	0.0000	1	(4.1753)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,800	3.2536	14,532.35	15,617.45	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2169)	0.0000	1	(1.9648)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	600	3.2536	1,816.54	1,952.18	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0271)	0.0000	1	(0.2456)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	9,100	3.2536	27,550.91	29,608.08	0.0000	4.3300	50.00	0.00	(3.3138)	(0.4112)	0.0000	1	(3.7250)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	2,800	3.2536	8,477.20	9,110.18	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1265)	0.0000	1	(1.1461)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	300	3.2536	908.27	976.09	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1228)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	2,900	3.2536	8,779.96	9,435.54	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1310)	0.0000	1	(1.1871)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	1,400	3.2536	4,238.60	4,555.09	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0633)	0.0000	1	(0.5731)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	3,600	3.2536	10,899.26	11,713.09	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1627)	0.0000	1	(1.4736)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	200	3.2536	605.51	650.73	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0090)	0.0000	1	(0.0819)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	5,500	3.2536	16,651.65	17,894.99	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2485)	0.0000	1	(2.2514)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	7,600	3.2536	23,009.55	24,727.63	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3434)	0.0000	1	(3.1110)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	9,500	3.2536	28,761.93	30,909.53	0.0000	4.3300	50.00	0.00	(3.4594)	(0.4293)	0.0000	1	(3.8887)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	2,700	3.2536	8,174.44	8,784.81	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1220)	0.0000	1	(1.1052)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,400	3.2536	13,321.32	14,315.99	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1988)	0.0000	1	(1.8011)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	3,800	3.2536	11,504.77	12,363.81	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1717)	0.0000	1	(1.5555)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	3,400	3.2536	10,293.74	11,062.36	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1536)	0.0000	1	(1.3918)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	7,800	3.2536	23,615.06	25,378.35	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3525)	0.0000	1	(3.1928)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	100	3.2536	302.76	325.36	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0045)	0.0000	1	(0.0409)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	500	3.2536	1,513.79	1,626.82	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0226)	0.0000	1	(0.2047)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	3,600	3.2536	10,899.26	11,713.09	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1627)	0.0000	1	(1.4736)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	12,400	3.2536	37,541.89	40,345.07	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5603)	0.0000	1	(5.0758)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	7,000	3.2536	21,193.00	22,775.44	0.0000	4.3300	50.00	0.00	(2.5490)	(0.3163)	0.0000	1	(2.8654)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	20,400	3.2536	61,762.47	66,374.15	0.0000	4.3300	50.00	0.00	(7.4287)	(0.9219)	0.0000	1	(8.3505)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	27,600	3.2536	83,560.99	89,800.33	0.0000	4.3300	50.00	0.00	(10.0505)	(1.2472)	0.0000	1	(11.2978)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	6,600	3.2536	19,981.98	21,473.99	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2982)	0.0000	1	(2.7016)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	7,700	3.2536	23,312.30	25,052.99	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3480)	0.0000	1	(3.1519)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,900	3.2536	14,835.10	15,942.81	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2214)	0.0000	1	(2.0058)	02/07/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/15/2025	SDB3262115450	0	9,000	3.2536	27,248.15	29,282.72	0.0000	4.3300	50.00	0.00	(3.2773)	(0.4067)	0.0000	1	(3.6841)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	12,200	3.2536	36,936.38	39,694.35	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5513)	0.0000	1	(4.9939)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	6,200	3.2536	18,770.95	20,172.54	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2802)	0.0000	1	(2.5379)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,700	3.2536	14,229.59	15,292.08	0.0000	4.3300	50.00	0.00	(1.7115)	(0.2124)	0.0000	1	(1.9239)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,100	3.2536	12,413.05	13,339.90	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1853)	0.0000	1	(1.6783)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	20,500	3.2536	62,065.23	66,699.52	0.0000	4.3300	50.00	0.00	(7.4651)	(0.9264)	0.0000	1	(8.3914)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	8,700	3.2536	26,339.88	28,306.62	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3931)	0.0000	1	(3.5612)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	1,400	3.2536	4,238.60	4,555.09	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0633)	0.0000	1	(0.5731)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	8,500	3.2536	25,734.36	27,655.90	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3841)	0.0000	1	(3.4794)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	8,100	3.2536	24,523.33	26,354.44	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3660)	0.0000	1	(3.3156)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	1,900	3.2536	5,752.39	6,181.91	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0859)	0.0000	1	(0.7777)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	6,100	3.2536	18,468.19	19,847.17	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2757)	0.0000	1	(2.4970)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	22,400	3.2536	67,817.61	72,881.42	0.0000	4.3300	50.00	0.00	(8.1570)	(1.0122)	0.0000	1	(9.1692)	02/07/2025
603699.SH	01/15/2025	SDB3262115450	0	4,300	3.2536	13,018.56	13,990.63	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1943)	0.0000	1	(1.7602)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	300	3.3031	908.27	990.93	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0138)	0.0000	1	(0.1230)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	1,000	3.3031	3,027.57	3,303.11	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0459)	0.0000	1	(0.4100)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	5,300	3.3031	16,046.13	17,506.48	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2431)	0.0000	1	(2.1731)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	1,100	3.3031	3,330.33	3,633.42	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0505)	0.0000	1	(0.4510)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	10,100	3.3031	30,578.48	33,361.40	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4634)	0.0000	1	(4.1413)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	600	3.3031	1,816.54	1,981.87	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0275)	0.0000	1	(0.2460)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	6,300	3.3031	19,073.70	20,809.59	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2890)	0.0000	1	(2.5832)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	800	3.3031	2,422.06	2,642.49	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0367)	0.0000	1	(0.3280)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	10,200	3.3031	30,881.23	33,691.71	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4679)	0.0000	1	(4.1823)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	4,800	3.3031	14,532.35	15,854.92	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2202)	0.0000	1	(1.9681)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	600	3.3031	1,816.54	1,981.87	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0275)	0.0000	1	(0.2460)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	9,100	3.3031	27,550.91	30,058.29	0.0000	4.3300	50.00	0.00	(3.3138)	(0.4175)	0.0000	1	(3.7312)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	2,800	3.3031	8,477.20	9,248.71	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1285)	0.0000	1	(1.1481)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	300	3.3031	908.27	990.93	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0138)	0.0000	1	(0.1230)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	2,900	3.3031	8,779.96	9,579.02	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1330)	0.0000	1	(1.1891)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	1,400	3.3031	4,238.60	4,624.35	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0642)	0.0000	1	(0.5740)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	3,600	3.3031	10,899.26	11,891.19	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1652)	0.0000	1	(1.4761)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	200	3.3031	605.51	660.62	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0092)	0.0000	1	(0.0820)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	5,500	3.3031	16,651.65	18,167.10	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2523)	0.0000	1	(2.2551)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	7,600	3.3031	23,009.55	25,103.63	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3487)	0.0000	1	(3.1162)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	9,500	3.3031	28,761.93	31,379.54	0.0000	4.3300	50.00	0.00	(3.4594)	(0.4358)	0.0000	1	(3.8952)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	2,700	3.3031	8,174.44	8,918.39	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1239)	0.0000	1	(1.1071)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	4,400	3.3031	13,321.32	14,533.68	0.0000	4.3300	50.00	0.00	(1.6023)	(0.2019)	0.0000	1	(1.8041)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	3,800	3.3031	11,504.77	12,551.81	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1743)	0.0000	1	(1.5581)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	3,400	3.3031	10,293.74	11,230.57	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1560)	0.0000	1	(1.3941)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	7,800	3.3031	23,615.06	25,764.25	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3578)	0.0000	1	(3.1982)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	100	3.3031	302.76	330.31	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0046)	0.0000	1	(0.0410)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	500	3.3031	1,513.79	1,651.55	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0229)	0.0000	1	(0.2050)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	3,600	3.3031	10,899.26	11,891.19	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1652)	0.0000	1	(1.4761)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	12,400	3.3031	37,541.89	40,958.55	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5689)	0.0000	1	(5.0843)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	7,000	3.3031	21,193.00	23,121.76	0.0000	4.3300	50.00	0.00	(2.5490)	(0.3211)	0.0000	1	(2.8702)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	20,400	3.3031	61,762.47	67,383.42	0.0000	4.3300	50.00	0.00	(7.4287)	(0.9359)	0.0000	1	(8.3645)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	27,600	3.3031	83,560.99	91,165.81	0.0000	4.3300	50.00	0.00	(10.0505)	(1.2662)	0.0000	1	(11.3167)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	6,600	3.3031	19,981.98	21,800.52	0.0000	4.3300	50.00	0.00	(2.4034)	(0.3028)	0.0000	1	(2.7062)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	7,700	3.3031	23,312.30	25,433.94	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3532)	0.0000	1	(3.1572)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	4,900	3.3031	14,835.10	16,185.23	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2248)	0.0000	1	(2.0091)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	9,000	3.3031	27,248.15	29,727.98	0.0000	4.3300	50.00	0.00	(3.2773)	(0.4129)	0.0000	1	(3.6902)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	12,200	3.3031	36,936.38	40,297.93	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5597)	0.0000	1	(5.0023)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	6,200	3.3031	18,770.95	20,479.28	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2844)	0.0000	1	(2.5422)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/14/2025	SDB3262115450	0	4,700	3.3031	14,229.59	15,524.61	0.0000	4.3300	50.00	0.00	(1.7115)	(0.2156)	0.0000	1	(1.9271)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	4,100	3.3031	12,413.05	13,542.75	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1881)	0.0000	1	(1.6811)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	20,500	3.3031	62,065.23	67,713.73	0.0000	4.3300	50.00	0.00	(7.4651)	(0.9405)	0.0000	1	(8.4055)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	8,700	3.3031	26,339.88	28,737.05	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3991)	0.0000	1	(3.5672)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	1,400	3.3031	4,238.60	4,624.35	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0642)	0.0000	1	(0.5740)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	8,500	3.3031	25,734.36	28,076.43	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3900)	0.0000	1	(3.4852)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	8,100	3.3031	24,523.33	26,755.18	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3716)	0.0000	1	(3.3212)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	1,900	3.3031	5,752.39	6,275.91	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0872)	0.0000	1	(0.7790)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	6,100	3.3031	18,468.19	20,148.96	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2798)	0.0000	1	(2.5012)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	22,400	3.3031	67,817.61	73,989.64	0.0000	4.3300	50.00	0.00	(8.1570)	(1.0276)	0.0000	1	(9.1846)	02/07/2025
603699.SH	01/14/2025	SDB3262115450	0	4,300	3.3031	13,018.56	14,203.37	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1973)	0.0000	1	(1.7631)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	300	3.2733	908.27	981.98	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1229)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	1,000	3.2733	3,027.57	3,273.27	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0455)	0.0000	1	(0.4096)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	5,300	3.2733	16,046.13	17,348.32	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2409)	0.0000	1	(2.1709)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	1,100	3.2733	3,330.33	3,600.59	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0500)	0.0000	1	(0.4506)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	10,100	3.2733	30,578.48	33,060.00	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4592)	0.0000	1	(4.1371)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	600	3.2733	1,816.54	1,963.96	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0273)	0.0000	1	(0.2458)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	6,300	3.2733	19,073.70	20,621.58	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2864)	0.0000	1	(2.5806)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	800	3.2733	2,422.06	2,618.61	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0364)	0.0000	1	(0.3277)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	10,200	3.2733	30,881.23	33,387.32	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4637)	0.0000	1	(4.1780)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,800	3.2733	14,532.35	15,711.68	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2182)	0.0000	1	(1.9661)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	600	3.2733	1,816.54	1,963.96	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0273)	0.0000	1	(0.2458)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	9,100	3.2733	27,550.91	29,786.73	0.0000	4.3300	50.00	0.00	(3.3138)	(0.4137)	0.0000	1	(3.7275)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	2,800	3.2733	8,477.20	9,165.15	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1273)	0.0000	1	(1.1469)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	300	3.2733	908.27	981.98	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0136)	0.0000	1	(0.1229)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	2,900	3.2733	8,779.96	9,492.47	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1318)	0.0000	1	(1.1879)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	1,400	3.2733	4,238.60	4,582.57	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0636)	0.0000	1	(0.5735)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	3,600	3.2733	10,899.26	11,783.76	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1637)	0.0000	1	(1.4746)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	200	3.2733	605.51	654.65	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0091)	0.0000	1	(0.0819)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	5,500	3.2733	16,651.65	18,002.97	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2500)	0.0000	1	(2.2529)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	7,600	3.2733	23,009.55	24,876.83	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3455)	0.0000	1	(3.1130)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	9,500	3.2733	28,761.93	31,096.04	0.0000	4.3300	50.00	0.00	(3.4594)	(0.4319)	0.0000	1	(3.8913)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	2,700	3.2733	8,174.44	8,837.82	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1227)	0.0000	1	(1.1060)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,400	3.2733	13,321.32	14,402.37	0.0000	4.3300	50.00	0.00	(1.6023)	(0.2000)	0.0000	1	(1.8023)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	3,800	3.2733	11,504.77	12,438.41	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1728)	0.0000	1	(1.5565)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	3,400	3.2733	10,293.74	11,129.11	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1546)	0.0000	1	(1.3927)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	7,800	3.2733	23,615.06	25,531.48	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3546)	0.0000	1	(3.1950)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	100	3.2733	302.76	327.33	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0045)	0.0000	1	(0.0410)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	500	3.2733	1,513.79	1,636.63	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0227)	0.0000	1	(0.2048)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	3,600	3.2733	10,899.26	11,783.76	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1637)	0.0000	1	(1.4746)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	12,400	3.2733	37,541.89	40,588.51	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5637)	0.0000	1	(5.0792)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	7,000	3.2733	21,193.00	22,912.87	0.0000	4.3300	50.00	0.00	(2.5490)	(0.3182)	0.0000	1	(2.8673)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	20,400	3.2733	61,762.47	66,774.65	0.0000	4.3300	50.00	0.00	(7.4287)	(0.9274)	0.0000	1	(8.3561)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	27,600	3.2733	83,560.99	90,342.17	0.0000	4.3300	50.00	0.00	(10.0505)	(1.2548)	0.0000	1	(11.3053)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	800	3.2733	2,422.06	2,618.61	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0364)	0.0000	1	(0.3277)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	6,600	3.2733	19,981.98	21,603.56	0.0000	4.3300	50.00	0.00	(2.4034)	(0.3000)	0.0000	1	(2.7034)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	7,700	3.2733	23,312.30	25,204.16	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3501)	0.0000	1	(3.1540)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,900	3.2733	14,835.10	16,039.01	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2228)	0.0000	1	(2.0071)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	9,000	3.2733	27,248.15	29,459.40	0.0000	4.3300	50.00	0.00	(3.2773)	(0.4092)	0.0000	1	(3.6865)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	12,200	3.2733	36,936.38	39,933.86	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5546)	0.0000	1	(4.9973)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	6,200	3.2733	18,770.95	20,294.26	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2819)	0.0000	1	(2.5396)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,700	3.2733	14,229.59	15,384.35	0.0000	4.3300	50.00	0.00	(1.7115)	(0.2137)	0.0000	1	(1.9252)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,100	3.2733	12,413.05	13,420.39	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1864)	0.0000	1	(1.6794)	02/07/2025

This material is not

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/13/2025	SDB3262115450	0	20,500	3.2733	62,065.23	67,101.97	0.0000	4.3300	50.00	0.00	(7.4651)	(0.9320)	0.0000	1	(8.3970)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	8,700	3.2733	26,339.88	28,477.42	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3955)	0.0000	1	(3.5636)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	1,400	3.2733	4,238.60	4,582.57	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0636)	0.0000	1	(0.5735)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	8,500	3.2733	25,734.36	27,822.77	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3864)	0.0000	1	(3.4817)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	8,100	3.2733	24,523.33	26,513.46	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3682)	0.0000	1	(3.3179)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	1,900	3.2733	5,752.39	6,219.21	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0864)	0.0000	1	(0.7783)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	6,100	3.2733	18,468.19	19,966.93	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2773)	0.0000	1	(2.4986)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	22,400	3.2733	67,817.61	73,321.18	0.0000	4.3300	50.00	0.00	(8.1570)	(1.0183)	0.0000	1	(9.1753)	02/07/2025
603699.SH	01/13/2025	SDB3262115450	0	4,300	3.2733	13,018.56	14,075.05	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1955)	0.0000	1	(1.7613)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	300	2.9797	908.27	893.90	0.0000	4.3300	50.00	0.00	(0.3277)	(0.0372)	0.0000	3	(0.3650)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	1,000	2.9797	3,027.57	2,979.66	0.0000	4.3300	50.00	0.00	(1.0924)	(0.1242)	0.0000	3	(1.2166)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	5,300	2.9797	16,046.13	15,792.21	0.0000	4.3300	50.00	0.00	(5.7900)	(0.6580)	0.0000	3	(6.4480)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	1,100	2.9797	3,330.33	3,277.63	0.0000	4.3300	50.00	0.00	(1.2017)	(0.1366)	0.0000	3	(1.3383)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	10,100	2.9797	30,578.48	30,094.60	0.0000	4.3300	50.00	0.00	(11.0337)	(1.2539)	0.0000	3	(12.2877)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	600	2.9797	1,816.54	1,787.80	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0745)	0.0000	3	(0.7300)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	6,300	2.9797	19,073.70	18,771.88	0.0000	4.3300	50.00	0.00	(6.8824)	(0.7822)	0.0000	3	(7.6646)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	800	2.9797	2,422.06	2,383.73	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0993)	0.0000	3	(0.9733)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	10,200	2.9797	30,881.23	30,392.56	0.0000	4.3300	50.00	0.00	(11.1430)	(1.2664)	0.0000	3	(12.4093)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,800	2.9797	14,532.35	14,302.38	0.0000	4.3300	50.00	0.00	(5.2438)	(0.5959)	0.0000	3	(5.8397)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	600	2.9797	1,816.54	1,787.80	0.0000	4.3300	50.00	0.00	(0.6555)	(0.0745)	0.0000	3	(0.7300)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	9,100	2.9797	27,550.91	27,114.93	0.0000	4.3300	50.00	0.00	(9.9413)	(1.1298)	0.0000	3	(11.0711)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	2,800	2.9797	8,477.20	8,343.06	0.0000	4.3300	50.00	0.00	(3.0589)	(0.3476)	0.0000	3	(3.4065)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	300	2.9797	908.27	893.90	0.0000	4.3300	50.00	0.00	(0.3277)	(0.0372)	0.0000	3	(0.3650)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	2,900	2.9797	8,779.96	8,641.02	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3600)	0.0000	3	(3.5281)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	1,400	2.9797	4,238.60	4,171.53	0.0000	4.3300	50.00	0.00	(1.5294)	(0.1738)	0.0000	3	(1.7032)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	3,600	2.9797	10,899.26	10,726.79	0.0000	4.3300	50.00	0.00	(3.9328)	(0.4469)	0.0000	3	(4.3798)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	200	2.9797	605.51	595.93	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0248)	0.0000	3	(0.2433)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	5,500	2.9797	16,651.65	16,388.15	0.0000	4.3300	50.00	0.00	(6.0085)	(0.6828)	0.0000	3	(6.6913)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	7,600	2.9797	23,009.55	22,645.44	0.0000	4.3300	50.00	0.00	(8.3026)	(0.9436)	0.0000	3	(9.2462)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	9,500	2.9797	28,761.93	28,306.80	0.0000	4.3300	50.00	0.00	(10.3783)	(1.1794)	0.0000	3	(11.5577)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	2,700	2.9797	8,174.44	8,045.09	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3352)	0.0000	3	(3.2848)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,400	2.9797	13,321.32	13,110.52	0.0000	4.3300	50.00	0.00	(4.8068)	(0.5463)	0.0000	3	(5.3530)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	3,800	2.9797	11,504.77	11,322.72	0.0000	4.3300	50.00	0.00	(4.1513)	(0.4718)	0.0000	3	(4.6231)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	3,400	2.9797	10,293.74	10,130.85	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4221)	0.0000	3	(4.1364)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	7,800	2.9797	23,615.06	23,241.37	0.0000	4.3300	50.00	0.00	(8.5211)	(0.9684)	0.0000	3	(9.4895)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	100	2.9797	302.76	297.97	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0124)	0.0000	3	(0.1217)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	500	2.9797	1,513.79	1,489.83	0.0000	4.3300	50.00	0.00	(0.5462)	(0.0621)	0.0000	3	(0.6083)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	3,600	2.9797	10,899.26	10,726.79	0.0000	4.3300	50.00	0.00	(3.9328)	(0.4469)	0.0000	3	(4.3798)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	12,400	2.9797	37,541.89	36,947.82	0.0000	4.3300	50.00	0.00	(13.5464)	(1.5395)	0.0000	3	(15.0859)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	7,000	2.9797	21,193.00	20,857.64	0.0000	4.3300	50.00	0.00	(7.6471)	(0.8691)	0.0000	3	(8.5162)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	20,400	2.9797	61,762.47	60,785.13	0.0000	4.3300	50.00	0.00	(22.2860)	(2.5327)	0.0000	3	(24.8187)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	27,600	2.9797	83,560.99	82,238.70	0.0000	4.3300	50.00	0.00	(30.1516)	(3.4266)	0.0000	3	(33.5782)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	800	2.9797	2,422.06	2,383.73	0.0000	4.3300	50.00	0.00	(0.8740)	(0.0993)	0.0000	3	(0.9733)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	6,600	2.9797	19,981.98	19,665.78	0.0000	4.3300	50.00	0.00	(7.2102)	(0.8194)	0.0000	3	(8.0296)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	7,700	2.9797	23,312.30	22,943.41	0.0000	4.3300	50.00	0.00	(8.4119)	(0.9560)	0.0000	3	(9.3678)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,900	2.9797	14,835.10	14,600.35	0.0000	4.3300	50.00	0.00	(5.3530)	(0.6083)	0.0000	3	(5.9613)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	9,000	2.9797	27,248.15	26,816.97	0.0000	4.3300	50.00	0.00	(9.8320)	(1.1174)	0.0000	3	(10.9494)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	12,200	2.9797	36,936.38	36,351.89	0.0000	4.3300	50.00	0.00	(13.3279)	(1.5147)	0.0000	3	(14.8425)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	6,200	2.9797	18,770.95	18,473.91	0.0000	4.3300	50.00	0.00	(6.7732)	(0.7697)	0.0000	3	(7.5429)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,700	2.9797	14,229.59	14,004.42	0.0000	4.3300	50.00	0.00	(5.1345)	(0.5835)	0.0000	3	(5.7180)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,100	2.9797	12,413.05	12,216.62	0.0000	4.3300	50.00	0.00	(4.4790)	(0.5090)	0.0000	3	(4.9881)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	20,500	2.9797	62,065.23	61,083.09	0.0000	4.3300	50.00	0.00	(22.3952)	(2.5451)	0.0000	3	(24.9403)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	8,700	2.9797	26,339.88	25,923.07	0.0000	4.3300	50.00	0.00	(9.5043)	(1.0801)	0.0000	3	(10.5844)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/10/2025	SDB3262115450	0	1,400	2.9797	4,238.60	4,171.53	0.0000	4.3300	50.00	0.00	(1.5294)	(0.1738)	0.0000	3	(1.7032)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	8,500	2.9797	25,734.36	25,327.14	0.0000	4.3300	50.00	0.00	(9.2858)	(1.0553)	0.0000	3	(10.3411)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	8,100	2.9797	24,523.33	24,135.27	0.0000	4.3300	50.00	0.00	(8.8488)	(1.0056)	0.0000	3	(9.8545)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	1,900	2.9797	5,752.39	5,661.36	0.0000	4.3300	50.00	0.00	(2.0757)	(0.2359)	0.0000	3	(2.3115)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	6,100	2.9797	18,468.19	18,175.94	0.0000	4.3300	50.00	0.00	(6.6639)	(0.7573)	0.0000	3	(7.4213)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	22,400	2.9797	67,817.61	66,744.45	0.0000	4.3300	50.00	0.00	(24.4709)	(2.7810)	0.0000	3	(27.2519)	02/07/2025
603699.SH	01/10/2025	SDB3262115450	0	4,300	2.9797	13,018.56	12,812.55	0.0000	4.3300	50.00	0.00	(4.6975)	(0.5339)	0.0000	3	(5.2314)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	300	2.8843	908.27	865.30	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0120)	0.0000	1	(0.1213)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	1,000	2.8843	3,027.57	2,884.33	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0401)	0.0000	1	(0.4042)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	5,300	2.8843	16,046.13	15,286.94	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2123)	0.0000	1	(2.1423)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	1,100	2.8843	3,330.33	3,172.76	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0441)	0.0000	1	(0.4446)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	10,100	2.8843	30,578.48	29,131.71	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4046)	0.0000	1	(4.0825)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	600	2.8843	1,816.54	1,730.60	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0240)	0.0000	1	(0.2425)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	6,300	2.8843	19,073.70	18,171.27	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2524)	0.0000	1	(2.5465)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	800	2.8843	2,422.06	2,307.46	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0320)	0.0000	1	(0.3234)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	10,200	2.8843	30,881.23	29,420.15	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4086)	0.0000	1	(4.1229)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,800	2.8843	14,532.35	13,844.77	0.0000	4.3300	50.00	0.00	(1.7479)	(0.1923)	0.0000	1	(1.9402)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	600	2.8843	1,816.54	1,730.60	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0240)	0.0000	1	(0.2425)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	9,100	2.8843	27,550.91	26,247.38	0.0000	4.3300	50.00	0.00	(3.3138)	(0.3645)	0.0000	1	(3.6783)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	2,800	2.8843	8,477.20	8,076.12	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1122)	0.0000	1	(1.1318)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	300	2.8843	908.27	865.30	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0120)	0.0000	1	(0.1213)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	2,900	2.8843	8,779.96	8,364.55	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1162)	0.0000	1	(1.1722)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	1,400	2.8843	4,238.60	4,038.06	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0561)	0.0000	1	(0.5659)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	3,600	2.8843	10,899.26	10,383.58	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1442)	0.0000	1	(1.4552)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	200	2.8843	605.51	576.87	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	1	(0.0808)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	5,500	2.8843	16,651.65	15,863.80	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2203)	0.0000	1	(2.2232)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	7,600	2.8843	23,009.55	21,920.89	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3045)	0.0000	1	(3.0720)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	9,500	2.8843	28,761.93	27,401.12	0.0000	4.3300	50.00	0.00	(3.4594)	(0.3806)	0.0000	1	(3.8400)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	2,700	2.8843	8,174.44	7,787.69	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1082)	0.0000	1	(1.0914)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,400	2.8843	13,321.32	12,691.04	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1763)	0.0000	1	(1.7785)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	3,800	2.8843	11,504.77	10,960.45	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1522)	0.0000	1	(1.5360)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	3,400	2.8843	10,293.74	9,806.72	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1362)	0.0000	1	(1.3743)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	7,800	2.8843	23,615.06	22,497.76	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3125)	0.0000	1	(3.1528)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	100	2.8843	302.76	288.43	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0040)	0.0000	1	(0.0404)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	500	2.8843	1,513.79	1,442.16	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0200)	0.0000	1	(0.2021)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	3,600	2.8843	10,899.26	10,383.58	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1442)	0.0000	1	(1.4552)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	12,400	2.8843	37,541.89	35,765.67	0.0000	4.3300	50.00	0.00	(4.5155)	(0.4967)	0.0000	1	(5.0122)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	7,000	2.8843	21,193.00	20,190.30	0.0000	4.3300	50.00	0.00	(2.5490)	(0.2804)	0.0000	1	(2.8295)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	20,400	2.8843	61,762.47	58,840.29	0.0000	4.3300	50.00	0.00	(7.4287)	(0.8172)	0.0000	1	(8.2459)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	27,600	2.8843	83,560.99	79,607.45	0.0000	4.3300	50.00	0.00	(10.0505)	(1.1057)	0.0000	1	(11.1562)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	800	2.8843	2,422.06	2,307.46	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0320)	0.0000	1	(0.3234)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	6,600	2.8843	19,981.98	19,036.56	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2644)	0.0000	1	(2.6678)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	7,700	2.8843	23,312.30	22,209.33	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3085)	0.0000	1	(3.1124)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,900	2.8843	14,835.10	14,133.21	0.0000	4.3300	50.00	0.00	(1.7843)	(0.1963)	0.0000	1	(1.9806)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	9,000	2.8843	27,248.15	25,958.95	0.0000	4.3300	50.00	0.00	(3.2773)	(0.3605)	0.0000	1	(3.6379)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	12,200	2.8843	36,936.38	35,188.80	0.0000	4.3300	50.00	0.00	(4.4426)	(0.4887)	0.0000	1	(4.9314)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	6,200	2.8843	18,770.95	17,882.83	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2484)	0.0000	1	(2.5061)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,700	2.8843	14,229.59	13,556.34	0.0000	4.3300	50.00	0.00	(1.7115)	(0.1883)	0.0000	1	(1.8998)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,100	2.8843	12,413.05	11,825.74	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1642)	0.0000	1	(1.6573)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	20,500	2.8843	62,065.23	59,128.72	0.0000	4.3300	50.00	0.00	(7.4651)	(0.8212)	0.0000	1	(8.2863)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	8,700	2.8843	26,339.88	25,093.65	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3485)	0.0000	1	(3.5166)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	1,400	2.8843	4,238.60	4,038.06	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0561)	0.0000	1	(0.5659)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	8,500	2.8843	25,734.36	24,516.79	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3405)	0.0000	1	(3.4358)	02/07/2025

This material is not

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/09/2025	SDB3262115450	0	8,100	2.8843	24,523.33	23,363.06	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3245)	0.0000	1	(3.2741)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	1,900	2.8843	5,752.39	5,480.22	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0761)	0.0000	1	(0.7680)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	6,100	2.8843	18,468.19	17,594.40	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2444)	0.0000	1	(2.4657)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	22,400	2.8843	67,817.61	64,608.95	0.0000	4.3300	50.00	0.00	(8.1570)	(0.8973)	0.0000	1	(9.0543)	02/07/2025
603699.SH	01/09/2025	SDB3262115450	0	4,300	2.8843	13,018.56	12,402.61	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1723)	0.0000	1	(1.7381)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	300	2.8776	908.27	863.28	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0120)	0.0000	1	(0.1212)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	1,000	2.8776	3,027.57	2,877.61	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0400)	0.0000	1	(0.4041)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	5,300	2.8776	16,046.13	15,251.33	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2118)	0.0000	1	(2.1418)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	1,100	2.8776	3,330.33	3,165.37	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0440)	0.0000	1	(0.4445)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	10,100	2.8776	30,578.48	29,063.86	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4037)	0.0000	1	(4.0816)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	600	2.8776	1,816.54	1,726.57	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0240)	0.0000	1	(0.2425)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	6,300	2.8776	19,073.70	18,128.94	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2518)	0.0000	1	(2.5459)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	800	2.8776	2,422.06	2,302.09	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0320)	0.0000	1	(0.3233)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	10,200	2.8776	30,881.23	29,351.62	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4077)	0.0000	1	(4.1220)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,800	2.8776	14,532.35	13,812.53	0.0000	4.3300	50.00	0.00	(1.7479)	(0.1918)	0.0000	1	(1.9398)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	600	2.8776	1,816.54	1,726.57	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0240)	0.0000	1	(0.2425)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	9,100	2.8776	27,550.91	26,186.25	0.0000	4.3300	50.00	0.00	(3.3138)	(0.3637)	0.0000	1	(3.6775)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	2,800	2.8776	8,477.20	8,057.31	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1119)	0.0000	1	(1.1315)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	300	2.8776	908.27	863.28	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0120)	0.0000	1	(0.1212)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	2,900	2.8776	8,779.96	8,345.07	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1159)	0.0000	1	(1.1719)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	1,400	2.8776	4,238.60	4,028.65	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0560)	0.0000	1	(0.5658)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	3,600	2.8776	10,899.26	10,359.40	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1439)	0.0000	1	(1.4548)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	200	2.8776	605.51	575.52	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0080)	0.0000	1	(0.0808)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	5,500	2.8776	16,651.65	15,826.85	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2198)	0.0000	1	(2.2226)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	7,600	2.8776	23,009.55	21,869.84	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3037)	0.0000	1	(3.0713)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	9,500	2.8776	28,761.93	27,337.29	0.0000	4.3300	50.00	0.00	(3.4594)	(0.3797)	0.0000	1	(3.8391)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	2,700	2.8776	8,174.44	7,769.55	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1079)	0.0000	1	(1.0911)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,400	2.8776	13,321.32	12,661.48	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1759)	0.0000	1	(1.7781)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	3,800	2.8776	11,504.77	10,934.92	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1519)	0.0000	1	(1.5356)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	3,400	2.8776	10,293.74	9,783.87	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1359)	0.0000	1	(1.3740)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	7,800	2.8776	23,615.06	22,445.36	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3117)	0.0000	1	(3.1521)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	100	2.8776	302.76	287.76	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0040)	0.0000	1	(0.0404)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	500	2.8776	1,513.79	1,438.81	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0200)	0.0000	1	(0.2021)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	3,600	2.8776	10,899.26	10,359.40	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1439)	0.0000	1	(1.4548)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	12,400	2.8776	37,541.89	35,682.36	0.0000	4.3300	50.00	0.00	(4.5155)	(0.4956)	0.0000	1	(5.0110)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	7,000	2.8776	21,193.00	20,143.27	0.0000	4.3300	50.00	0.00	(2.5490)	(0.2798)	0.0000	1	(2.8288)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	20,400	2.8776	61,762.47	58,703.24	0.0000	4.3300	50.00	0.00	(7.4287)	(0.8153)	0.0000	1	(8.2440)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	27,600	2.8776	83,560.99	79,422.04	0.0000	4.3300	50.00	0.00	(10.0505)	(1.1031)	0.0000	1	(11.1536)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	800	2.8776	2,422.06	2,302.09	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0320)	0.0000	1	(0.3233)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	6,600	2.8776	19,981.98	18,992.23	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2638)	0.0000	1	(2.6672)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	7,700	2.8776	23,312.30	22,157.60	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3077)	0.0000	1	(3.1117)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,900	2.8776	14,835.10	14,100.29	0.0000	4.3300	50.00	0.00	(1.7843)	(0.1958)	0.0000	1	(1.9802)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	9,000	2.8776	27,248.15	25,898.49	0.0000	4.3300	50.00	0.00	(3.2773)	(0.3597)	0.0000	1	(3.6370)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	12,200	2.8776	36,936.38	35,106.84	0.0000	4.3300	50.00	0.00	(4.4426)	(0.4876)	0.0000	1	(4.9302)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	6,200	2.8776	18,770.95	17,841.18	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2478)	0.0000	1	(2.5055)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,700	2.8776	14,229.59	13,524.77	0.0000	4.3300	50.00	0.00	(1.7115)	(0.1878)	0.0000	1	(1.8993)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,100	2.8776	12,413.05	11,798.20	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1639)	0.0000	1	(1.6569)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	20,500	2.8776	62,065.23	58,991.00	0.0000	4.3300	50.00	0.00	(7.4651)	(0.8193)	0.0000	1	(8.2844)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	8,700	2.8776	26,339.88	25,035.21	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3477)	0.0000	1	(3.5158)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	1,400	2.8776	4,238.60	4,028.65	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0560)	0.0000	1	(0.5658)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	8,500	2.8776	25,734.36	24,459.68	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3397)	0.0000	1	(3.4350)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	8,100	2.8776	24,523.33	23,308.64	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3237)	0.0000	1	(3.2733)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	1,900	2.8776	5,752.39	5,467.46	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0759)	0.0000	1	(0.7678)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/08/2025	SDB3262115450	0	6,100	2.8776	18,468.19	17,553.42	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2438)	0.0000	1	(2.4651)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	22,400	2.8776	67,817.61	64,458.46	0.0000	4.3300	50.00	0.00	(8.1570)	(0.8953)	0.0000	1	(9.0522)	02/07/2025
603699.SH	01/08/2025	SDB3262115450	0	4,300	2.8776	13,018.56	12,373.72	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1719)	0.0000	1	(1.7377)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	300	2.9666	908.27	889.97	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0124)	0.0000	1	(0.1216)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	1,000	2.9666	3,027.57	2,966.56	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0412)	0.0000	1	(0.4054)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	5,300	2.9666	16,046.13	15,722.75	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2184)	0.0000	1	(2.1484)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	1,100	2.9666	3,330.33	3,263.21	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0453)	0.0000	1	(0.4459)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	10,100	2.9666	30,578.48	29,962.22	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4161)	0.0000	1	(4.0941)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	600	2.9666	1,816.54	1,779.93	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0247)	0.0000	1	(0.2432)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	6,300	2.9666	19,073.70	18,689.30	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2596)	0.0000	1	(2.5537)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	800	2.9666	2,422.06	2,373.24	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0330)	0.0000	1	(0.3243)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	10,200	2.9666	30,881.23	30,258.87	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4203)	0.0000	1	(4.1346)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	4,800	2.9666	14,532.35	14,239.47	0.0000	4.3300	50.00	0.00	(1.7479)	(0.1978)	0.0000	1	(1.9457)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	600	2.9666	1,816.54	1,779.93	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0247)	0.0000	1	(0.2432)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	9,100	2.9666	27,550.91	26,995.66	0.0000	4.3300	50.00	0.00	(3.3138)	(0.3749)	0.0000	1	(3.6887)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	2,800	2.9666	8,477.20	8,306.36	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1154)	0.0000	1	(1.1350)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	300	2.9666	908.27	889.97	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0124)	0.0000	1	(0.1216)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	2,900	2.9666	8,779.96	8,603.01	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1195)	0.0000	1	(1.1755)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	1,400	2.9666	4,238.60	4,153.18	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0577)	0.0000	1	(0.5675)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	3,600	2.9666	10,899.26	10,679.60	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1483)	0.0000	1	(1.4593)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	200	2.9666	605.51	583.31	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0082)	0.0000	1	(0.0811)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	5,500	2.9666	16,651.65	16,316.06	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2266)	0.0000	1	(2.2294)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	7,600	2.9666	23,009.55	22,545.83	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3131)	0.0000	1	(3.0807)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	9,500	2.9666	28,761.93	28,182.28	0.0000	4.3300	50.00	0.00	(3.4594)	(0.3914)	0.0000	1	(3.8508)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	2,700	2.9666	8,174.44	8,009.70	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1112)	0.0000	1	(1.0944)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	4,400	2.9666	13,321.32	13,052.85	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1813)	0.0000	1	(1.7835)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	3,800	2.9666	11,504.77	11,272.91	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1566)	0.0000	1	(1.5403)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	3,400	2.9666	10,293.74	10,086.29	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1401)	0.0000	1	(1.3782)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	7,800	2.9666	23,615.06	23,139.14	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3214)	0.0000	1	(3.1617)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	100	2.9666	302.76	296.66	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0041)	0.0000	1	(0.0405)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	500	2.9666	1,513.79	1,483.28	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0206)	0.0000	1	(0.2027)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	3,600	2.9666	10,899.26	10,679.60	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1483)	0.0000	1	(1.4593)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	12,400	2.9666	37,541.89	36,785.29	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5109)	0.0000	1	(5.0264)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	7,000	2.9666	21,193.00	20,765.89	0.0000	4.3300	50.00	0.00	(2.5490)	(0.2884)	0.0000	1	(2.8375)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	20,400	2.9666	61,762.47	60,517.74	0.0000	4.3300	50.00	0.00	(7.4287)	(0.8405)	0.0000	1	(8.2692)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	27,600	2.9666	83,560.99	81,876.95	0.0000	4.3300	50.00	0.00	(10.0505)	(1.1372)	0.0000	1	(11.1877)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	800	2.9666	2,422.06	2,373.24	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0330)	0.0000	1	(0.3243)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	6,600	2.9666	19,981.98	19,579.27	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2719)	0.0000	1	(2.6753)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	7,700	2.9666	23,312.30	22,842.48	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3173)	0.0000	1	(3.1212)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	4,900	2.9666	14,835.10	14,536.12	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2019)	0.0000	1	(1.9862)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	9,000	2.9666	27,248.15	26,699.00	0.0000	4.3300	50.00	0.00	(3.2773)	(0.3708)	0.0000	1	(3.6482)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	12,200	2.9666	36,936.38	36,191.98	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5027)	0.0000	1	(4.9453)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	6,200	2.9666	18,770.95	18,392.65	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2555)	0.0000	1	(2.5132)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	4,700	2.9666	14,229.59	13,942.81	0.0000	4.3300	50.00	0.00	(1.7115)	(0.1937)	0.0000	1	(1.9052)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	4,100	2.9666	12,413.05	12,162.88	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1689)	0.0000	1	(1.6619)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	20,500	2.9666	62,065.23	60,814.40	0.0000	4.3300	50.00	0.00	(7.4651)	(0.8446)	0.0000	1	(8.3097)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	8,700	2.9666	26,339.88	25,809.04	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3585)	0.0000	1	(3.5266)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	1,400	2.9666	4,238.60	4,153.18	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0577)	0.0000	1	(0.5675)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	8,500	2.9666	25,734.36	25,215.73	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3502)	0.0000	1	(3.4455)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	8,100	2.9666	24,523.33	24,029.10	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3337)	0.0000	1	(3.2833)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	1,900	2.9666	5,752.39	5,636.46	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0783)	0.0000	1	(0.7702)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	6,100	2.9666	18,468.19	18,095.99	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2513)	0.0000	1	(2.4726)	02/07/2025
603699.SH	01/07/2025	SDB3262115450	0	22,400	2.9666	67,817.61	66,450.85	0.0000	4.3300	50.00	0.00	(8.1570)	(0.9229)	0.0000	1	(9.0799)	02/07/2025

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066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/07/2025	SDB3262115450	0	4,300	2.9666	13,018.56	12,756.19	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1772)	0.0000	1	(1.7430)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	300	3.0276	908.27	908.27	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0126)	0.0000	1	(0.1219)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	1,000	3.0276	3,027.57	3,027.57	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0420)	0.0000	1	(0.4062)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	5,300	3.0276	16,046.13	16,046.13	0.0000	4.3300	50.00	0.00	(1.9300)	(0.2229)	0.0000	1	(2.1529)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	1,100	3.0276	3,330.33	3,330.33	0.0000	4.3300	50.00	0.00	(0.4006)	(0.0463)	0.0000	1	(0.4468)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	10,100	3.0276	30,578.48	30,578.48	0.0000	4.3300	50.00	0.00	(3.6779)	(0.4247)	0.0000	1	(4.1026)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	600	3.0276	1,816.54	1,816.54	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0252)	0.0000	1	(0.2437)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	6,300	3.0276	19,073.70	19,073.70	0.0000	4.3300	50.00	0.00	(2.2941)	(0.2649)	0.0000	1	(2.5591)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	800	3.0276	2,422.06	2,422.06	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0336)	0.0000	1	(0.3250)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	10,200	3.0276	30,881.23	30,881.23	0.0000	4.3300	50.00	0.00	(3.7143)	(0.4289)	0.0000	1	(4.1432)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	4,800	3.0276	14,532.35	14,532.35	0.0000	4.3300	50.00	0.00	(1.7479)	(0.2018)	0.0000	1	(1.9498)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	600	3.0276	1,816.54	1,816.54	0.0000	4.3300	50.00	0.00	(0.2185)	(0.0252)	0.0000	1	(0.2437)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	9,100	3.0276	27,550.91	27,550.91	0.0000	4.3300	50.00	0.00	(3.3138)	(0.3827)	0.0000	1	(3.6964)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	2,800	3.0276	8,477.20	8,477.20	0.0000	4.3300	50.00	0.00	(1.0196)	(0.1177)	0.0000	1	(1.1374)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	300	3.0276	908.27	908.27	0.0000	4.3300	50.00	0.00	(0.1092)	(0.0126)	0.0000	1	(0.1219)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	2,900	3.0276	8,779.96	8,779.96	0.0000	4.3300	50.00	0.00	(1.0560)	(0.1219)	0.0000	1	(1.1780)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	1,400	3.0276	4,238.60	4,238.60	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0589)	0.0000	1	(0.5687)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	3,600	3.0276	10,899.26	10,899.26	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1514)	0.0000	1	(1.4623)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	200	3.0276	605.51	605.51	0.0000	4.3300	50.00	0.00	(0.0728)	(0.0084)	0.0000	1	(0.0812)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	5,500	3.0276	16,651.65	16,651.65	0.0000	4.3300	50.00	0.00	(2.0028)	(0.2313)	0.0000	1	(2.2341)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	7,600	3.0276	23,009.55	23,009.55	0.0000	4.3300	50.00	0.00	(2.7675)	(0.3196)	0.0000	1	(3.0871)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	9,500	3.0276	28,761.93	28,761.93	0.0000	4.3300	50.00	0.00	(3.4594)	(0.3995)	0.0000	1	(3.8589)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	2,700	3.0276	8,174.44	8,174.44	0.0000	4.3300	50.00	0.00	(0.9832)	(0.1135)	0.0000	1	(1.0967)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	4,400	3.0276	13,321.32	13,321.32	0.0000	4.3300	50.00	0.00	(1.6023)	(0.1850)	0.0000	1	(1.7873)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	3,800	3.0276	11,504.77	11,504.77	0.0000	4.3300	50.00	0.00	(1.3838)	(0.1598)	0.0000	1	(1.5436)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	3,400	3.0276	10,293.74	10,293.74	0.0000	4.3300	50.00	0.00	(1.2381)	(0.1430)	0.0000	1	(1.3811)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	7,800	3.0276	23,615.06	23,615.06	0.0000	4.3300	50.00	0.00	(2.8404)	(0.3280)	0.0000	1	(3.1684)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	100	3.0276	302.76	302.76	0.0000	4.3300	50.00	0.00	(0.0364)	(0.0042)	0.0000	1	(0.0406)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	500	3.0276	1,513.79	1,513.79	0.0000	4.3300	50.00	0.00	(0.1821)	(0.0210)	0.0000	1	(0.2031)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	3,600	3.0276	10,899.26	10,899.26	0.0000	4.3300	50.00	0.00	(1.3109)	(0.1514)	0.0000	1	(1.4623)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	12,400	3.0276	37,541.89	37,541.89	0.0000	4.3300	50.00	0.00	(4.5155)	(0.5214)	0.0000	1	(5.0369)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	7,000	3.0276	21,193.00	21,193.00	0.0000	4.3300	50.00	0.00	(2.5490)	(0.2943)	0.0000	1	(2.8434)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	20,400	3.0276	61,762.47	61,762.47	0.0000	4.3300	50.00	0.00	(7.4287)	(0.8578)	0.0000	1	(8.2865)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	27,600	3.0276	83,560.99	83,560.99	0.0000	4.3300	50.00	0.00	(10.0505)	(1.1606)	0.0000	1	(11.2111)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	800	3.0276	2,422.06	2,422.06	0.0000	4.3300	50.00	0.00	(0.2913)	(0.0336)	0.0000	1	(0.3250)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	6,600	3.0276	19,981.98	19,981.98	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2775)	0.0000	1	(2.6809)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	7,700	3.0276	23,312.30	23,312.30	0.0000	4.3300	50.00	0.00	(2.8040)	(0.3238)	0.0000	1	(3.1277)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	4,900	3.0276	14,835.10	14,835.10	0.0000	4.3300	50.00	0.00	(1.7843)	(0.2060)	0.0000	1	(1.9904)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	9,000	3.0276	27,248.15	27,248.15	0.0000	4.3300	50.00	0.00	(3.2773)	(0.3784)	0.0000	1	(3.6558)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	12,200	3.0276	36,936.38	36,936.38	0.0000	4.3300	50.00	0.00	(4.4426)	(0.5130)	0.0000	1	(4.9556)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	6,200	3.0276	18,770.95	18,770.95	0.0000	4.3300	50.00	0.00	(2.2577)	(0.2607)	0.0000	1	(2.5184)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	4,700	3.0276	14,229.59	14,229.59	0.0000	4.3300	50.00	0.00	(1.7115)	(0.1976)	0.0000	1	(1.9091)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	4,100	3.0276	12,413.05	12,413.05	0.0000	4.3300	50.00	0.00	(1.4930)	(0.1724)	0.0000	1	(1.6654)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	20,500	3.0276	62,065.23	62,065.23	0.0000	4.3300	50.00	0.00	(7.4651)	(0.8620)	0.0000	1	(8.3271)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	8,700	3.0276	26,339.88	26,339.88	0.0000	4.3300	50.00	0.00	(3.1681)	(0.3658)	0.0000	1	(3.5339)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	1,400	3.0276	4,238.60	4,238.60	0.0000	4.3300	50.00	0.00	(0.5098)	(0.0589)	0.0000	1	(0.5687)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	8,500	3.0276	25,734.36	25,734.36	0.0000	4.3300	50.00	0.00	(3.0953)	(0.3574)	0.0000	1	(3.4527)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	8,100	3.0276	24,523.33	24,523.33	0.0000	4.3300	50.00	0.00	(2.9496)	(0.3406)	0.0000	1	(3.2902)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	1,900	3.0276	5,752.39	5,752.39	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0799)	0.0000	1	(0.7718)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	6,100	3.0276	18,468.19	18,468.19	0.0000	4.3300	50.00	0.00	(2.2213)	(0.2565)	0.0000	1	(2.4778)	02/07/2025
603699.SH	01/06/2025	SDB3262115450	0	22,400	3.0276	67,817.61	67,817.61	0.0000	4.3300	50.00	0.00	(8.1570)	(0.9419)	0.0000	1	(9.0989)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603699.SH	01/06/2025	SDB3262115450	0	4,300	3.0276	13,018.56	13,018.56	0.0000	4.3300	50.00	0.00	(1.5658)	(0.1808)	0.0000	1	(1.7467)	02/07/2025
TOTAL NEWAY VALVE (SUZHOU) CO LTD CMN CLASS A SERIES NORTHBOUND												(1,378.8162)	(161.8484)	0.0000		(1,540.6646)	
NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605117.SH	01/08/2025	SDB3260123386	0	200	11.5936	2,316.09	2,318.72	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3108)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	1,000	11.5936	11,580.43	11,593.59	0.0000	4.3300	50.00	0.00	(1.3929)	(0.1610)	0.0000	1	(1.5539)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	700	11.5936	8,106.30	8,115.51	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1127)	0.0000	1	(1.0877)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	100	11.5936	1,158.04	1,159.36	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1554)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	200	11.5936	2,316.09	2,318.72	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3108)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	500	11.5936	5,790.21	5,796.80	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0805)	0.0000	1	(0.7769)	02/07/2025
605117.SH	01/08/2025	SDB3260123386	0	100	11.5936	1,158.04	1,159.36	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1554)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	200	11.3511	2,316.09	2,270.21	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0315)	0.0000	1	(0.3101)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	1,000	11.3511	11,580.43	11,351.07	0.0000	4.3300	50.00	0.00	(1.3929)	(0.1577)	0.0000	1	(1.5505)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	700	11.3511	8,106.30	7,945.75	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1104)	0.0000	1	(1.0854)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	100	11.3511	1,158.04	1,135.11	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0158)	0.0000	1	(0.1551)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	200	11.3511	2,316.09	2,270.21	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0315)	0.0000	1	(0.3101)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	500	11.3511	5,790.21	5,675.54	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0788)	0.0000	1	(0.7753)	02/07/2025
605117.SH	01/07/2025	SDB3260123386	0	100	11.3511	1,158.04	1,135.11	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0158)	0.0000	1	(0.1551)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	200	11.5804	2,316.09	2,316.09	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	1,000	11.5804	11,580.43	11,580.43	0.0000	4.3300	50.00	0.00	(1.3929)	(0.1608)	0.0000	1	(1.5537)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	700	11.5804	8,106.30	8,106.30	0.0000	4.3300	50.00	0.00	(0.9750)	(0.1126)	0.0000	1	(1.0876)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	100	11.5804	1,158.04	1,158.04	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1554)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	200	11.5804	2,316.09	2,316.09	0.0000	4.3300	50.00	0.00	(0.2786)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	500	11.5804	5,790.21	5,790.21	0.0000	4.3300	50.00	0.00	(0.6964)	(0.0804)	0.0000	1	(0.7769)	02/07/2025
605117.SH	01/06/2025	SDB3260123386	0	100	11.5804	1,158.04	1,158.04	0.0000	4.3300	50.00	0.00	(0.1393)	(0.0161)	0.0000	1	(0.1554)	02/07/2025
TOTAL NINGBO DEYE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(11.7001)	(1.3426)	0.0000		(13.0427)	
NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603297.SH	01/17/2025	SDB3265531271	0	300	13.2237	3,483.03	3,967.11	0.0000	4.3300	50.00	0.00	(0.4189)	(0.0551)	0.0000	1	(0.4740)	02/07/2025
603297.SH	01/17/2025	SDB3265531271	0	400	13.2237	4,885.79	5,289.49	0.0000	4.3300	50.00	0.00	(0.5877)	(0.0735)	0.0000	1	(0.6611)	02/07/2025
603297.SH	01/16/2025	SDB3265531271	0	300	11.6101	3,483.03	3,483.03	0.0000	4.3300	50.00	0.00	(0.4189)	(0.0484)	0.0000	1	(0.4673)	02/07/2025
603297.SH	01/16/2025	SDB3265531271	0	400	12.2145	4,885.79	4,885.79	0.0000	4.3300	50.00	0.00	(0.5877)	(0.0679)	0.0000	1	(0.6555)	02/07/2025
TOTAL NINGBO YONG XIN OPTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(2.0132)	(0.2448)	0.0000		(2.2580)	
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002896.ZK	01/17/2025	SDB3260122703	0	300	5.6951	1,573.60	1,708.53	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0237)	0.0000	1	(0.2130)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	900	5.6951	4,720.80	5,125.60	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0712)	0.0000	1	(0.6390)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	100	5.6951	524.53	569.51	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0079)	0.0000	1	(0.0710)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	4,000	5.6951	20,981.33	22,780.45	0.0000	4.3300	50.00	0.00	(2.5236)	(0.3164)	0.0000	1	(2.8400)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	1,800	5.6951	9,441.60	10,251.20	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1424)	0.0000	1	(1.2780)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	300	5.6951	1,573.60	1,708.53	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0237)	0.0000	1	(0.2130)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	2,100	5.6951	11,015.20	11,959.74	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1661)	0.0000	1	(1.4910)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	900	5.6951	4,720.80	5,125.60	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0712)	0.0000	1	(0.6390)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	100	5.6951	524.53	569.51	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0079)	0.0000	1	(0.0710)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	600	5.6951	3,147.20	3,417.07	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0475)	0.0000	1	(0.4260)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	100	5.6951	524.53	569.51	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0079)	0.0000	1	(0.0710)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	400	5.6951	2,098.13	2,278.05	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0316)	0.0000	1	(0.2840)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	700	5.6951	3,671.73	3,986.58	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0554)	0.0000	1	(0.4970)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	1,100	5.6951	5,769.87	6,264.62	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0870)	0.0000	1	(0.7810)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	300	5.6951	1,573.60	1,708.53	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0237)	0.0000	1	(0.2130)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	1,800	5.6951	9,441.60	10,251.20	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1424)	0.0000	1	(1.2780)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	1,400	5.6951	7,343.47	7,973.16	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1107)	0.0000	1	(0.9940)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	300	5.6951	1,573.60	1,708.53	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0237)	0.0000	1	(0.2130)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002896.ZK	01/17/2025	SDB3260122703	0	800	5.6951	4,196.27	4,556.09	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0633)	0.0000	1	(0.5680)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	1,300	5.6951	6,818.93	7,403.65	0.0000	4.3300	50.00	0.00	(0.8202)	(0.1028)	0.0000	1	(0.9230)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	600	5.6951	3,147.20	3,417.07	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0475)	0.0000	1	(0.4260)	02/07/2025
002896.ZK	01/17/2025	SDB3260122703	0	300	5.6951	1,573.60	1,708.53	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0237)	0.0000	1	(0.2130)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	300	5.2530	1,573.60	1,575.90	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.3300	1	(0.2112)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	900	5.2530	4,720.80	4,727.70	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0657)	0.0000	1	(0.6335)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	100	5.2530	524.53	525.30	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	4,000	5.2530	20,981.33	21,011.98	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2918)	0.0000	1	(2.8154)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	1,800	5.2530	9,441.60	9,455.39	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1313)	0.0000	1	(1.2669)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	300	5.2530	1,573.60	1,575.90	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.3300	1	(0.2112)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	2,100	5.2530	11,015.20	11,031.29	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1532)	0.0000	1	(1.4781)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	900	5.2530	4,720.80	4,727.70	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0657)	0.0000	1	(0.6335)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	100	5.2530	524.53	525.30	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	600	5.2530	3,147.20	3,151.80	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0438)	0.0000	1	(0.4223)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	100	5.2530	524.53	525.30	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	400	5.2530	2,098.13	2,101.20	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0292)	0.0000	1	(0.2815)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	700	5.2530	3,671.73	3,677.10	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0511)	0.3300	1	(0.4927)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	1,100	5.2530	5,769.87	5,778.29	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0803)	0.0000	1	(0.7742)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	300	5.2530	1,573.60	1,575.90	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.3300	1	(0.2112)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	1,800	5.2530	9,441.60	9,455.39	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1313)	0.0000	1	(1.2669)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	1,400	5.2530	7,343.47	7,354.19	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1021)	0.0000	1	(0.9854)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	300	5.2530	1,573.60	1,575.90	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	800	5.2530	4,196.27	4,202.40	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0584)	0.0000	1	(0.5631)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	1,300	5.2530	6,818.93	6,828.89	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0948)	0.3300	1	(0.9150)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	600	5.2530	3,147.20	3,151.80	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0438)	0.0000	1	(0.4223)	02/07/2025
002896.ZK	01/16/2025	SDB3260122703	0	300	5.2530	1,573.60	1,575.90	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.3300	1	(0.2112)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	300	5.2605	1,573.60	1,578.14	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	900	5.2605	4,720.80	4,734.43	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0658)	0.0000	1	(0.6336)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	100	5.2605	524.53	526.05	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.3300	1	(0.0704)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	4,000	5.2605	20,981.33	21,041.90	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2922)	0.0000	1	(2.8158)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	1,800	5.2605	9,441.60	9,468.85	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1315)	0.0000	1	(1.2671)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	300	5.2605	1,573.60	1,578.14	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	2,100	5.2605	11,015.20	11,047.00	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1534)	0.3300	1	(1.4783)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	900	5.2605	4,720.80	4,734.43	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0658)	0.0000	1	(0.6336)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	100	5.2605	524.53	526.05	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	600	5.2605	3,147.20	3,156.28	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0438)	0.0000	1	(0.4224)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	100	5.2605	524.53	526.05	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	400	5.2605	2,098.13	2,104.19	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0292)	0.3300	1	(0.2816)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	700	5.2605	3,671.73	3,682.33	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0511)	0.0000	1	(0.4928)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	1,100	5.2605	5,769.87	5,786.52	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0804)	0.3300	1	(0.7744)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	300	5.2605	1,573.60	1,578.14	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	1,800	5.2605	9,441.60	9,468.85	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1315)	0.0000	1	(1.2671)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	1,400	5.2605	7,343.47	7,364.66	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1023)	0.0000	1	(0.9855)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	300	5.2605	1,573.60	1,578.14	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	800	5.2605	4,196.27	4,208.38	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0584)	0.3300	1	(0.5632)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	1,300	5.2605	6,818.93	6,838.62	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0950)	0.0000	1	(0.9151)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	600	5.2605	3,147.20	3,156.28	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0438)	0.0000	1	(0.4224)	02/07/2025
002896.ZK	01/15/2025	SDB3260122703	0	300	5.2605	1,573.60	1,578.14	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2112)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	300	5.2172	1,573.60	1,565.17	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0217)	0.0000	1	(0.2110)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	900	5.2172	4,720.80	4,695.50	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0652)	0.3300	1	(0.6330)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	100	5.2172	524.53	521.72	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0072)	0.0000	1	(0.0703)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	4,000	5.2172	20,981.33	20,868.90	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2898)	0.3300	1	(2.8134)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	1,800	5.2172	9,441.60	9,391.01	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1304)	0.0000	1	(1.2660)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002896.ZK	01/14/2025	SDB3260122703	0	300	5.2172	1,573.60	1,565.17	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0217)	0.0000	1	(0.2110)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	2,100	5.2172	11,015.20	10,956.17	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1522)	0.0000	1	(1.4771)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	900	5.2172	4,720.80	4,695.50	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0652)	0.0000	1	(0.6330)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	100	5.2172	524.53	521.72	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0072)	0.0000	1	(0.0703)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	600	5.2172	3,147.20	3,130.34	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0435)	0.0000	1	(0.4220)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	100	5.2172	524.53	521.72	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0072)	0.0000	1	(0.0703)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	400	5.2172	2,098.13	2,086.89	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0290)	0.0000	1	(0.2813)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	700	5.2172	3,671.73	3,652.06	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0507)	0.0000	1	(0.4924)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	1,100	5.2172	5,769.87	5,738.95	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0797)	0.0000	1	(0.7737)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	300	5.2172	1,573.60	1,565.17	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0217)	0.0000	1	(0.2110)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	1,800	5.2172	9,441.60	9,391.01	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1304)	0.0000	1	(1.2660)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	1,400	5.2172	7,343.47	7,304.12	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1014)	0.0000	1	(0.9847)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	300	5.2172	1,573.60	1,565.17	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0217)	0.0000	1	(0.2110)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	800	5.2172	4,196.27	4,173.78	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0580)	0.0000	1	(0.5627)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	1,300	5.2172	6,818.93	6,782.39	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0942)	0.0000	1	(0.9144)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	600	5.2172	3,147.20	3,130.34	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0435)	0.0000	1	(0.4220)	02/07/2025
002896.ZK	01/14/2025	SDB3260122703	0	300	5.2172	1,573.60	1,565.17	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0217)	0.0000	1	(0.2110)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	300	5.0617	1,573.60	1,518.50	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	900	5.0617	4,720.80	4,555.49	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0633)	0.0000	1	(0.6311)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	100	5.0617	524.53	506.17	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0070)	0.0000	1	(0.0701)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	4,000	5.0617	20,981.33	20,246.62	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2812)	0.0000	1	(2.8048)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	1,800	5.0617	9,441.60	9,110.98	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1265)	0.0000	1	(1.2622)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	300	5.0617	1,573.60	1,518.50	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	2,100	5.0617	11,015.20	10,629.47	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1476)	0.0000	1	(1.4725)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	900	5.0617	4,720.80	4,555.49	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0633)	0.0000	1	(0.6311)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	100	5.0617	524.53	506.17	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0070)	0.0000	1	(0.0701)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	600	5.0617	3,147.20	3,036.99	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0422)	0.0000	1	(0.4207)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	100	5.0617	524.53	506.17	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0070)	0.0000	1	(0.0701)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	400	5.0617	2,098.13	2,024.66	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0281)	0.0000	1	(0.2805)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	700	5.0617	3,671.73	3,543.16	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0492)	0.0000	1	(0.4908)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	1,100	5.0617	5,769.87	5,567.82	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0773)	0.0000	1	(0.7713)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	300	5.0617	1,573.60	1,518.50	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	1,800	5.0617	9,441.60	9,110.98	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1265)	0.0000	1	(1.2622)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	1,400	5.0617	7,343.47	7,086.32	0.0000	4.3300	50.00	0.00	(0.8833)	(0.0984)	0.0000	1	(0.9817)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	300	5.0617	1,573.60	1,518.50	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	800	5.0617	4,196.27	4,049.32	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0562)	0.0000	1	(0.5610)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	1,300	5.0617	6,818.93	6,580.15	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0914)	0.0000	1	(0.9116)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	600	5.0617	3,147.20	3,036.99	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0422)	0.0000	1	(0.4207)	02/07/2025
002896.ZK	01/13/2025	SDB3260122703	0	300	5.0617	1,573.60	1,518.50	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0211)	0.0000	1	(0.2104)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	300	4.9152	1,573.60	1,474.57	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0614)	0.0000	3	(0.6292)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	900	4.9152	4,720.80	4,423.70	0.0000	4.3300	50.00	0.00	(1.7034)	(0.1843)	0.0000	3	(1.8877)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	100	4.9152	524.53	491.52	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0205)	0.0000	3	(0.2097)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	4,000	4.9152	20,981.33	19,660.87	0.0000	4.3300	50.00	0.00	(7.5708)	(0.8192)	0.0000	3	(8.3900)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	1,800	4.9152	9,441.60	8,847.39	0.0000	4.3300	50.00	0.00	(3.4068)	(0.3686)	0.0000	3	(3.7755)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	300	4.9152	1,573.60	1,474.57	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0614)	0.0000	3	(0.6292)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	2,100	4.9152	11,015.20	10,321.96	0.0000	4.3300	50.00	0.00	(3.9747)	(0.4301)	0.0000	3	(4.4047)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	900	4.9152	4,720.80	4,423.70	0.0000	4.3300	50.00	0.00	(1.7034)	(0.1843)	0.0000	3	(1.8877)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	100	4.9152	524.53	491.52	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0205)	0.0000	3	(0.2097)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	600	4.9152	3,147.20	2,949.13	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1229)	0.0000	3	(1.2585)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	100	4.9152	524.53	491.52	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0205)	0.0000	3	(0.2097)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	400	4.9152	2,098.13	1,966.09	0.0000	4.3300	50.00	0.00	(0.7571)	(0.0819)	0.0000	3	(0.8390)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	700	4.9152	3,671.73	3,440.65	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1434)	0.0000	3	(1.4682)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	1,100	4.9152	5,769.87	5,406.74	0.0000	4.3300	50.00	0.00	(2.0820)	(0.2253)	0.0000	3	(2.3072)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002896.ZK	01/10/2025	SDB3260122703	0	300	4.9152	1,573.60	1,474.57	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0614)	0.0000	3	(0.6292)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	1,800	4.9152	9,441.60	8,847.39	0.0000	4.3300	50.00	0.00	(3.4068)	(0.3686)	0.0000	3	(3.7755)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	1,400	4.9152	7,343.47	6,881.30	0.0000	4.3300	50.00	0.00	(2.6498)	(0.2867)	0.0000	3	(2.9365)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	300	4.9152	1,573.60	1,474.57	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0614)	0.0000	3	(0.6292)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	800	4.9152	4,196.27	3,932.17	0.0000	4.3300	50.00	0.00	(1.5142)	(0.1638)	0.0000	3	(1.6780)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	1,300	4.9152	6,818.93	6,389.78	0.0000	4.3300	50.00	0.00	(2.4605)	(0.2662)	0.0000	3	(2.7267)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	600	4.9152	3,147.20	2,949.13	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1229)	0.0000	3	(1.2585)	02/07/2025
002896.ZK	01/10/2025	SDB3260122703	0	300	4.9152	1,573.60	1,474.57	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0614)	0.0000	3	(0.6292)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	300	4.7003	1,573.60	1,410.09	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0196)	0.0000	1	(0.2089)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	900	4.7003	4,720.80	4,230.26	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0588)	0.0000	1	(0.6266)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	100	4.7003	524.53	470.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0065)	0.0000	1	(0.0696)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	4,000	4.7003	20,981.33	18,801.14	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2611)	0.0000	1	(2.7847)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	1,800	4.7003	9,441.60	8,460.51	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1175)	0.0000	1	(1.2531)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	300	4.7003	1,573.60	1,410.09	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0196)	0.0000	1	(0.2089)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	2,100	4.7003	11,015.20	9,870.60	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1371)	0.0000	1	(1.4620)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	900	4.7003	4,720.80	4,230.26	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0588)	0.0000	1	(0.6266)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	100	4.7003	524.53	470.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0065)	0.0000	1	(0.0696)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	600	4.7003	3,147.20	2,820.17	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0392)	0.0000	1	(0.4177)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	100	4.7003	524.53	470.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0065)	0.0000	1	(0.0696)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	400	4.7003	2,098.13	1,880.11	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0261)	0.0000	1	(0.2785)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	700	4.7003	3,671.73	3,290.20	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0457)	0.0000	1	(0.4873)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	1,100	4.7003	5,769.87	5,170.31	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0718)	0.0000	1	(0.7658)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	300	4.7003	1,573.60	1,410.09	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0196)	0.0000	1	(0.2089)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	1,800	4.7003	9,441.60	8,460.51	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1175)	0.0000	1	(1.2531)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	1,400	4.7003	7,343.47	6,580.40	0.0000	4.3300	50.00	0.00	(0.8833)	(0.0914)	0.0000	1	(0.9747)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	300	4.7003	1,573.60	1,410.09	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0196)	0.0000	1	(0.2089)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	800	4.7003	4,196.27	3,760.23	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0522)	0.0000	1	(0.5569)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	1,300	4.7003	6,818.93	6,110.37	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0849)	0.0000	1	(0.9050)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	600	4.7003	3,147.20	2,820.17	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0392)	0.0000	1	(0.4177)	02/07/2025
002896.ZK	01/09/2025	SDB3260122703	0	300	4.7003	1,573.60	1,410.09	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0196)	0.0000	1	(0.2089)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	300	4.8201	1,573.60	1,446.03	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0201)	0.0000	1	(0.2094)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	900	4.8201	4,720.80	4,338.09	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0603)	0.0000	1	(0.6281)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	100	4.8201	524.53	482.01	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0067)	0.0000	1	(0.0698)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	4,000	4.8201	20,981.33	19,280.39	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2678)	0.0000	1	(2.7914)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	1,800	4.8201	9,441.60	8,676.18	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1205)	0.0000	1	(1.2561)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	300	4.8201	1,573.60	1,446.03	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0201)	0.0000	1	(0.2094)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	2,100	4.8201	11,015.20	10,122.21	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1406)	0.0000	1	(1.4655)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	900	4.8201	4,720.80	4,338.09	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0603)	0.0000	1	(0.6281)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	100	4.8201	524.53	482.01	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0067)	0.0000	1	(0.0698)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	600	4.8201	3,147.20	2,892.06	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0402)	0.0000	1	(0.4187)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	100	4.8201	524.53	482.01	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0067)	0.0000	1	(0.0698)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	400	4.8201	2,098.13	1,928.04	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0268)	0.0000	1	(0.2791)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	700	4.8201	3,671.73	3,374.07	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0469)	0.0000	1	(0.4885)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	1,100	4.8201	5,769.87	5,302.11	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0736)	0.0000	1	(0.7676)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	300	4.8201	1,573.60	1,446.03	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0201)	0.0000	1	(0.2094)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	1,800	4.8201	9,441.60	8,676.18	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1205)	0.0000	1	(1.2561)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	1,400	4.8201	7,343.47	6,748.14	0.0000	4.3300	50.00	0.00	(0.8833)	(0.0937)	0.0000	1	(0.9770)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	300	4.8201	1,573.60	1,446.03	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0201)	0.0000	1	(0.2094)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	800	4.8201	4,196.27	3,856.08	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0536)	0.0000	1	(0.5583)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	1,300	4.8201	6,818.93	6,266.13	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0870)	0.0000	1	(0.9072)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	600	4.8201	3,147.20	2,892.06	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0402)	0.0000	1	(0.4187)	02/07/2025
002896.ZK	01/08/2025	SDB3260122703	0	300	4.8201	1,573.60	1,446.03	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0201)	0.0000	1	(0.2094)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	300	5.2403	1,573.60	1,572.10	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0218)	0.0000	1	(0.2111)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002896.ZK	01/07/2025	SDB3260122703	0	900	5.2403	4,720.80	4,716.29	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0655)	0.0000	1	(0.6333)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	100	5.2403	524.53	524.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	4,000	5.2403	20,981.33	20,961.30	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2911)	0.0000	1	(2.8147)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	1,800	5.2403	9,441.60	9,432.58	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1310)	0.0000	1	(1.2666)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	300	5.2403	1,573.60	1,572.10	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0218)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	2,100	5.2403	11,015.20	11,004.68	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1528)	0.0000	1	(1.4777)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	900	5.2403	4,720.80	4,716.29	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0655)	0.0000	1	(0.6333)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	100	5.2403	524.53	524.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	600	5.2403	3,147.20	3,144.19	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0437)	0.0000	1	(0.4222)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	100	5.2403	524.53	524.03	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	400	5.2403	2,098.13	2,096.13	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0291)	0.0000	1	(0.2815)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	700	5.2403	3,671.73	3,668.23	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0509)	0.0000	1	(0.4926)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	1,100	5.2403	5,769.87	5,764.36	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0801)	0.0000	1	(0.7740)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	300	5.2403	1,573.60	1,572.10	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0218)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	1,800	5.2403	9,441.60	9,432.58	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1310)	0.0000	1	(1.2666)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	1,400	5.2403	7,343.47	7,336.45	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1019)	0.0000	1	(0.9852)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	300	5.2403	1,573.60	1,572.10	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0218)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	800	5.2403	4,196.27	4,192.26	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0582)	0.0000	1	(0.5629)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	1,300	5.2403	6,818.93	6,812.42	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0946)	0.0000	1	(0.9148)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	600	5.2403	3,147.20	3,144.19	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0437)	0.0000	1	(0.4222)	02/07/2025
002896.ZK	01/07/2025	SDB3260122703	0	300	5.2403	1,573.60	1,572.10	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0218)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	300	5.2453	1,573.60	1,573.60	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	900	5.2453	4,720.80	4,720.80	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0656)	0.0000	1	(0.6334)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	100	5.2453	524.53	524.53	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	4,000	5.2453	20,981.33	20,981.33	0.0000	4.3300	50.00	0.00	(2.5236)	(0.2914)	0.0000	1	(2.8150)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	1,800	5.2453	9,441.60	9,441.60	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1311)	0.0000	1	(1.2667)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	300	5.2453	1,573.60	1,573.60	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	2,100	5.2453	11,015.20	11,015.20	0.0000	4.3300	50.00	0.00	(1.3249)	(0.1530)	0.0000	1	(1.4779)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	900	5.2453	4,720.80	4,720.80	0.0000	4.3300	50.00	0.00	(0.5678)	(0.0656)	0.0000	1	(0.6334)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	100	5.2453	524.53	524.53	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	600	5.2453	3,147.20	3,147.20	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0437)	0.0000	1	(0.4222)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	100	5.2453	524.53	524.53	0.0000	4.3300	50.00	0.00	(0.0631)	(0.0073)	0.0000	1	(0.0704)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	400	5.2453	2,098.13	2,098.13	0.0000	4.3300	50.00	0.00	(0.2524)	(0.0291)	0.0000	1	(0.2815)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	700	5.2453	3,671.73	3,671.73	0.0000	4.3300	50.00	0.00	(0.4416)	(0.0510)	0.0000	1	(0.4926)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	1,100	5.2453	5,769.87	5,769.87	0.0000	4.3300	50.00	0.00	(0.6940)	(0.0801)	0.0000	1	(0.7741)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	300	5.2453	1,573.60	1,573.60	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	1,800	5.2453	9,441.60	9,441.60	0.0000	4.3300	50.00	0.00	(1.1356)	(0.1311)	0.0000	1	(1.2667)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	1,400	5.2453	7,343.47	7,343.47	0.0000	4.3300	50.00	0.00	(0.8833)	(0.1020)	0.0000	1	(0.9852)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	300	5.2453	1,573.60	1,573.60	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2111)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	800	5.2453	4,196.27	4,196.27	0.0000	4.3300	50.00	0.00	(0.5047)	(0.0583)	0.0000	1	(0.5630)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	1,300	5.2453	6,818.93	6,818.93	0.0000	4.3300	50.00	0.00	(0.8202)	(0.0947)	0.0000	1	(0.9149)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	600	5.2453	3,147.20	3,147.20	0.0000	4.3300	50.00	0.00	(0.3785)	(0.0437)	0.0000	1	(0.4222)	02/07/2025
002896.ZK	01/06/2025	SDB3260122703	0	300	5.2453	1,573.60	1,573.60	0.0000	4.3300	50.00	0.00	(0.1893)	(0.0219)	0.0000	1	(0.2111)	02/07/2025
TOTAL NINGBO ZHONGDA LEADER INTELLIGENT TRANSMISSION CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(152.9294)	(17.1810)	0.0000	(170.1104)	
NMDC LIMITED CMN																	
NMDC.NS	01/17/2025	SDB3264984553	0	11,834	0.7594	8,558.70	8,986.67	0.0000	4.3300	75.00	0.00	(1.0294)	(0.1872)	0.0000	1	(1.2166)	02/03/2025
NMDC.NS	01/17/2025	SDB3264984553	0	9,037	0.7594	6,381.14	6,862.64	0.0000	4.3300	75.00	0.00	(0.7675)	(0.1430)	0.0000	1	(0.9105)	02/03/2025
NMDC.NS	01/17/2025	SDB3264984553	0	35,397	0.7594	27,251.19	26,880.27	0.0000	4.3300	75.00	0.00	(3.2777)	(0.5600)	0.0000	1	(3.8377)	02/03/2025
NMDC.NS	01/16/2025	SDB3264984553	0	11,834	0.7311	8,558.70	8,651.91	0.0000	4.3300	75.00	0.00	(1.0294)	(0.1802)	0.0000	1	(1.2097)	02/03/2025
NMDC.NS	01/16/2025	SDB3264984553	0	9,037	0.7311	6,381.14	6,607.00	0.0000	4.3300	75.00	0.00	(0.7675)	(0.1376)	0.0000	1	(0.9052)	02/03/2025
NMDC.NS	01/16/2025	SDB3264984553	0	43,236	0.7311	33,286.23	31,610.10	0.0000	4.3300	75.00	0.00	(4.0036)	(0.6585)	0.0000	1	(4.6621)	02/03/2025
NMDC.NS	01/15/2025	SDB3264984553	0	11,834	0.7318	8,558.70	8,659.83	0.0000	4.3300	75.00	0.00	(1.0294)	(0.1804)	0.0000	1	(1.2098)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NMDC LIMITED CMN (Cont.)																	
NMDC.NS	01/15/2025	SDB3264984553	0	9,037	0.7318	6,381.14	6,613.05	0.0000	4.3300	75.00	0.00	(0.7675)	(0.1378)	0.0000	1	(0.9053)	02/03/2025
NMDC.NS	01/15/2025	SDB3264984553	0	48,253	0.7318	37,148.68	35,310.34	0.0000	4.3300	75.00	0.00	(4.4682)	(0.7356)	0.0000	1	(5.2038)	02/03/2025
NMDC.NS	01/14/2025	SDB3264984553	0	9,037	0.6943	6,381.14	6,274.53	0.0000	4.3300	75.00	0.00	(0.7675)	(0.1307)	0.0000	1	(0.8982)	02/03/2025
NMDC.NS	01/14/2025	SDB3264984553	0	48,253	0.6943	37,148.68	33,502.83	0.0000	4.3300	75.00	0.00	(4.4682)	(0.6980)	0.0000	1	(5.1661)	02/03/2025
NMDC.NS	01/13/2025	SDB3264984553	0	48,253	0.7339	37,148.68	35,412.15	0.0000	4.3300	75.00	0.00	(4.4682)	(0.7378)	0.0000	1	(5.2059)	02/03/2025
NMDC.NS	01/10/2025	SDB3264984553	0	48,253	0.7537	37,148.68	36,369.59	0.0000	4.3300	75.00	0.00	(13.4045)	(2.2731)	0.0000	3	(15.6776)	02/03/2025
NMDC.NS	01/09/2025	SDB3264984553	0	61,018	0.7689	46,976.11	46,917.78	0.0000	4.3300	75.00	0.00	(5.6502)	(0.9775)	0.0000	1	(6.6276)	02/03/2025
NMDC.NS	01/08/2025	SDB3264984553	0	61,018	0.7699	46,976.11	46,976.90	0.0000	4.3300	75.00	0.00	(5.6502)	(0.9787)	0.0000	1	(6.6289)	02/03/2025
NMDC.NS	01/07/2025	SDB3264984553	0	61,018	0.7562	46,976.11	46,139.07	0.0000	4.3300	75.00	0.00	(5.6502)	(0.9612)	0.0000	1	(6.6114)	02/03/2025
NMDC.NS	01/06/2025	SDB3264984553	0	61,018	0.7890	46,976.11	48,141.01	0.0000	4.3300	75.00	0.00	(5.6502)	(1.0029)	0.0000	1	(6.6531)	02/03/2025
NMDC.NS	01/03/2025	SDB3264984553	0	61,018	0.7891	46,976.11	48,149.43	0.0000	4.3300	75.00	0.00	(16.9505)	(3.0093)	0.0000	3	(19.9599)	02/03/2025
NMDC.NS	01/02/2025	SDB3264984553	0	61,018	0.7821	46,976.11	47,719.49	0.0000	4.3300	75.00	0.00	(5.6502)	(0.9942)	0.0000	1	(6.6443)	02/03/2025
TOTAL NMDC LIMITED CMN												(85.4500)	(14.6838)	0.0000		(100.1338)	
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND																	
000686.ZK	01/17/2025	SDB3261097725	0	300	1.0209	325.29	306.26	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0434)	02/07/2025
000686.ZK	01/17/2025	SDB3261097725	0	200	1.0209	216.86	204.17	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
000686.ZK	01/17/2025	SDB3261097725	0	5,400	1.0209	5,855.22	5,512.71	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0766)	0.0000	1	(0.7808)	02/07/2025
000686.ZK	01/17/2025	SDB3261097725	0	1,600	1.0209	1,734.88	1,633.40	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0227)	0.0000	1	(0.2314)	02/07/2025
000686.ZK	01/16/2025	SDB3261097725	0	300	0.9764	325.29	292.91	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
000686.ZK	01/16/2025	SDB3261097725	0	200	0.9764	216.86	195.27	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0027)	0.0000	1	(0.0288)	02/07/2025
000686.ZK	01/16/2025	SDB3261097725	0	5,400	0.9764	5,855.22	5,272.31	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0732)	0.0000	1	(0.7775)	02/07/2025
000686.ZK	01/16/2025	SDB3261097725	0	1,600	0.9764	1,734.88	1,562.16	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0217)	0.0000	1	(0.2304)	02/07/2025
000686.ZK	01/15/2025	SDB3261097725	0	300	0.9735	325.29	292.05	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
000686.ZK	01/15/2025	SDB3261097725	0	200	0.9735	216.86	194.70	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0027)	0.0000	1	(0.0288)	02/07/2025
000686.ZK	01/15/2025	SDB3261097725	0	5,400	0.9735	5,855.22	5,256.94	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0730)	0.0000	1	(0.7773)	02/07/2025
000686.ZK	01/15/2025	SDB3261097725	0	1,600	0.9735	1,734.88	1,557.61	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0216)	0.0000	1	(0.2303)	02/07/2025
000686.ZK	01/14/2025	SDB3261097725	0	300	0.9890	325.29	296.71	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0041)	0.0000	1	(0.0432)	02/07/2025
000686.ZK	01/14/2025	SDB3261097725	0	200	0.9890	216.86	197.81	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0027)	0.0000	1	(0.0288)	02/07/2025
000686.ZK	01/14/2025	SDB3261097725	0	5,400	0.9890	5,855.22	5,340.75	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0742)	0.0000	1	(0.7784)	02/07/2025
000686.ZK	01/14/2025	SDB3261097725	0	1,600	0.9890	1,734.88	1,582.44	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0220)	0.0000	1	(0.2306)	02/07/2025
000686.ZK	01/13/2025	SDB3261097725	0	300	0.9990	325.29	299.70	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
000686.ZK	01/13/2025	SDB3261097725	0	200	0.9990	216.86	199.80	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
000686.ZK	01/13/2025	SDB3261097725	0	5,400	0.9990	5,855.22	5,394.56	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0749)	0.0000	1	(0.7792)	02/07/2025
000686.ZK	01/13/2025	SDB3261097725	0	1,600	0.9990	1,734.88	1,598.39	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0222)	0.0000	1	(0.2309)	02/07/2025
000686.ZK	01/10/2025	SDB3261097725	0	300	1.0114	325.29	303.42	0.0000	4.3300	50.00	0.00	(0.1174)	(0.0126)	0.0000	3	(0.1300)	02/07/2025
000686.ZK	01/10/2025	SDB3261097725	0	200	1.0114	216.86	202.28	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0084)	0.0000	3	(0.0867)	02/07/2025
000686.ZK	01/10/2025	SDB3261097725	0	5,400	1.0114	5,855.22	5,461.53	0.0000	4.3300	50.00	0.00	(2.1128)	(0.2276)	0.0000	3	(2.3403)	02/07/2025
000686.ZK	01/10/2025	SDB3261097725	0	1,600	1.0114	1,734.88	1,618.23	0.0000	4.3300	50.00	0.00	(0.6260)	(0.0674)	0.0000	3	(0.6934)	02/07/2025
000686.ZK	01/09/2025	SDB3261097725	0	300	1.0045	325.29	301.35	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
000686.ZK	01/09/2025	SDB3261097725	0	200	1.0045	216.86	200.90	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
000686.ZK	01/09/2025	SDB3261097725	0	5,400	1.0045	5,855.22	5,424.22	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0753)	0.0000	1	(0.7796)	02/07/2025
000686.ZK	01/09/2025	SDB3261097725	0	1,600	1.0045	1,734.88	1,607.18	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0223)	0.0000	1	(0.2310)	02/07/2025
000686.ZK	01/08/2025	SDB3261097725	0	300	1.0046	325.29	301.39	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0042)	0.0000	1	(0.0433)	02/07/2025
000686.ZK	01/08/2025	SDB3261097725	0	200	1.0046	216.86	200.93	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0028)	0.0000	1	(0.0289)	02/07/2025
000686.ZK	01/08/2025	SDB3261097725	0	5,400	1.0046	5,855.22	5,425.07	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0753)	0.0000	1	(0.7796)	02/07/2025
000686.ZK	01/08/2025	SDB3261097725	0	1,600	1.0046	1,734.88	1,607.43	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0223)	0.0000	1	(0.2310)	02/07/2025
000686.ZK	01/07/2025	SDB3261097725	0	300	1.0426	325.29	312.78	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0043)	0.0000	1	(0.0435)	02/07/2025
000686.ZK	01/07/2025	SDB3261097725	0	200	1.0426	216.86	208.52	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0029)	0.0000	1	(0.0290)	02/07/2025
000686.ZK	01/07/2025	SDB3261097725	0	5,400	1.0426	5,855.22	5,630.03	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0782)	0.0000	1	(0.7824)	02/07/2025
000686.ZK	01/07/2025	SDB3261097725	0	1,600	1.0426	1,734.88	1,668.16	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0232)	0.0000	1	(0.2318)	02/07/2025
000686.ZK	01/06/2025	SDB3261097725	0	300	1.0843	325.29	325.29	0.0000	4.3300	50.00	0.00	(0.0391)	(0.0045)	0.0000	1	(0.0436)	02/07/2025
000686.ZK	01/06/2025	SDB3261097725	0	200	1.0843	216.86	216.86	0.0000	4.3300	50.00	0.00	(0.0261)	(0.0030)	0.0000	1	(0.0291)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000686.ZK	01/06/2025	SDB3261097725	0	5,400	1.0843	5,855.22	5,855.22	0.0000	4.3300	50.00	0.00	(0.7043)	(0.0813)	0.0000	1	(0.7856)	02/07/2025
000686.ZK	01/06/2025	SDB3261097725	0	1,600	1.0843	1,734.88	1,734.88	0.0000	4.3300	50.00	0.00	(0.2087)	(0.0241)	0.0000	1	(0.2328)	02/07/2025
TOTAL NORTHEAST SECURITIES CO. LTD CMN CLASS A SERIES NORTHBOUND												(11.7375)	(1.2634)	0.0000		(13.0010)	
NOVATEK MICROELECTRONICS LTD CMN																	
3034.TW	01/17/2025	SDB3260121562	0	12,000	15.3381	183,658.54	184,056.88	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5338)	0.0000	1	(23.6238)	02/04/2025
3034.TW	01/17/2025	SDB3260121562	0	6,000	15.3381	91,829.27	92,028.44	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7669)	0.0000	1	(11.8119)	02/04/2025
3034.TW	01/17/2025	SDB3260121562	0	3,000	15.3381	45,914.63	46,014.22	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3835)	0.0000	1	(5.9060)	02/04/2025
3034.TW	01/16/2025	SDB3260121562	0	12,000	15.2326	183,658.54	182,790.83	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5233)	0.0000	1	(23.6133)	02/04/2025
3034.TW	01/16/2025	SDB3260121562	0	6,000	15.2326	91,829.27	91,395.41	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7616)	0.0000	1	(11.8066)	02/04/2025
3034.TW	01/16/2025	SDB3260121562	0	3,000	15.2326	45,914.63	45,697.71	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3808)	0.0000	1	(5.9033)	02/04/2025
3034.TW	01/15/2025	SDB3260121562	0	12,000	14.6157	183,658.54	175,388.80	0.0000	4.3300	30.00	0.00	(22.0900)	(1.4616)	0.0000	1	(23.5516)	02/04/2025
3034.TW	01/15/2025	SDB3260121562	0	6,000	14.6157	91,829.27	87,694.40	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7308)	0.0000	1	(11.7758)	02/04/2025
3034.TW	01/15/2025	SDB3260121562	0	3,000	14.6157	45,914.63	43,847.20	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3654)	0.0000	1	(5.8879)	02/04/2025
3034.TW	01/14/2025	SDB3260121562	0	12,000	14.8054	183,658.54	177,664.51	0.0000	4.3300	30.00	0.00	(22.0900)	(1.4805)	0.0000	1	(23.5706)	02/04/2025
3034.TW	01/14/2025	SDB3260121562	0	6,000	14.8054	91,829.27	88,832.26	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7403)	0.0000	1	(11.7853)	02/04/2025
3034.TW	01/14/2025	SDB3260121562	0	3,000	14.8054	45,914.63	44,416.13	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3701)	0.0000	1	(5.8926)	02/04/2025
3034.TW	01/13/2025	SDB3260121562	0	12,000	14.9652	183,658.54	179,582.92	0.0000	4.3300	30.00	0.00	(22.0900)	(1.4965)	0.0000	1	(23.5866)	02/04/2025
3034.TW	01/13/2025	SDB3260121562	0	6,000	14.9652	91,829.27	89,791.46	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7483)	0.0000	1	(11.7933)	02/04/2025
3034.TW	01/13/2025	SDB3260121562	0	3,000	14.9652	45,914.63	44,895.73	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3741)	0.0000	1	(5.8966)	02/04/2025
3034.TW	01/10/2025	SDB3260121562	0	12,000	15.3916	183,658.54	184,699.62	0.0000	4.3300	30.00	0.00	(66.2701)	(4.6175)	0.0000	3	(70.8876)	02/04/2025
3034.TW	01/10/2025	SDB3260121562	0	6,000	15.3916	91,829.27	92,349.81	0.0000	4.3300	30.00	0.00	(33.1351)	(2.3087)	0.0000	3	(35.4438)	02/04/2025
3034.TW	01/10/2025	SDB3260121562	0	3,000	15.3916	45,914.63	46,174.91	0.0000	4.3300	30.00	0.00	(16.5675)	(1.1544)	0.0000	3	(17.7219)	02/04/2025
3034.TW	01/09/2025	SDB3260121562	0	12,000	15.3809	183,658.54	184,570.22	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5381)	0.0000	1	(23.6281)	02/04/2025
3034.TW	01/09/2025	SDB3260121562	0	6,000	15.3809	91,829.27	92,285.11	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7690)	0.0000	1	(11.8141)	02/04/2025
3034.TW	01/09/2025	SDB3260121562	0	3,000	15.3809	45,914.63	46,142.56	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3845)	0.0000	1	(5.9070)	02/04/2025
3034.TW	01/08/2025	SDB3260121562	0	12,000	15.0600	183,658.54	180,719.60	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5060)	0.0000	1	(23.5960)	02/04/2025
3034.TW	01/08/2025	SDB3260121562	0	6,000	15.0600	91,829.27	90,359.80	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7530)	0.0000	1	(11.7980)	02/04/2025
3034.TW	01/08/2025	SDB3260121562	0	3,000	15.0600	45,914.63	45,179.90	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3765)	0.0000	1	(5.8990)	02/04/2025
3034.TW	01/07/2025	SDB3260121562	0	12,000	15.0076	183,658.54	180,091.04	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5008)	0.0000	1	(23.5908)	02/04/2025
3034.TW	01/07/2025	SDB3260121562	0	6,000	15.0076	91,829.27	90,045.52	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7504)	0.0000	1	(11.7954)	02/04/2025
3034.TW	01/07/2025	SDB3260121562	0	3,000	15.0076	45,914.63	45,022.76	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3752)	0.0000	1	(5.8977)	02/04/2025
3034.TW	01/06/2025	SDB3260121562	0	12,000	15.3762	183,658.54	184,514.21	0.0000	4.3300	30.00	0.00	(22.0900)	(1.5376)	0.0000	1	(23.6277)	02/04/2025
3034.TW	01/06/2025	SDB3260121562	0	6,000	15.3762	91,829.27	92,257.10	0.0000	4.3300	30.00	0.00	(11.0450)	(0.7688)	0.0000	1	(11.8138)	02/04/2025
3034.TW	01/06/2025	SDB3260121562	0	3,000	15.3762	45,914.63	46,128.55	0.0000	4.3300	30.00	0.00	(5.5225)	(0.3844)	0.0000	1	(5.9069)	02/04/2025
3034.TW	01/03/2025	SDB3260121562	0	12,000	15.3049	183,658.54	183,658.54	0.0000	4.3300	30.00	0.00	(66.2701)	(4.5915)	0.0000	3	(70.8616)	02/04/2025
3034.TW	01/03/2025	SDB3260121562	0	6,000	15.3049	91,829.27	91,829.27	0.0000	4.3300	30.00	0.00	(33.1351)	(2.2957)	0.0000	3	(35.4308)	02/04/2025
3034.TW	01/03/2025	SDB3260121562	0	3,000	15.3049	45,914.63	45,914.63	0.0000	4.3300	30.00	0.00	(16.5675)	(1.1479)	0.0000	3	(17.7154)	02/04/2025
TOTAL NOVATEK MICROELECTRONICS LTD CMN												(579.8636)	(39.8774)	0.0000		(619.7410)	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND																	
688300.SH	01/17/2025	SDB3260122761	0	200	9.3689	1,758.91	1,873.78	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0260)	0.0000	1	(0.2376)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	800	9.3689	7,035.66	7,495.12	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1041)	0.0000	1	(0.9503)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	1,700	9.3689	14,950.77	15,927.12	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2212)	0.0000	1	(2.0195)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	200	9.3689	1,758.91	1,873.78	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0260)	0.0000	1	(0.2376)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	608	9.3689	5,347.10	5,696.29	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0791)	0.0000	1	(0.7223)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	300	9.3689	2,638.37	2,810.67	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0390)	0.0000	1	(0.3564)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	400	9.3689	3,517.83	3,747.56	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0520)	0.0000	1	(0.4752)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	3,800	9.3689	33,419.37	35,601.80	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4945)	0.0000	1	(4.5141)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	400	9.3689	3,517.83	3,747.56	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0520)	0.0000	1	(0.4752)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	3,259	9.3689	28,661.50	30,533.23	0.0000	4.3300	50.00	0.00	(3.4473)	(0.4241)	0.0000	1	(3.8714)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	3,100	9.3689	27,263.17	29,043.58	0.0000	4.3300	50.00	0.00	(3.2792)	(0.4034)	0.0000	1	(3.6825)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	1,200	9.3689	10,553.48	11,242.68	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1561)	0.0000	1	(1.4255)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/17/2025	SDB3260122761	0	8,614	9.3689	75,756.43	80,703.67	0.0000	4.3300	50.00	0.00	(9.1118)	(1.1209)	0.0000	1	(10.2327)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	2,200	9.3689	19,348.05	20,611.57	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2863)	0.0000	1	(2.6134)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	910	9.3689	8,003.06	8,525.70	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1184)	0.0000	1	(1.0810)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	890	9.3689	7,827.17	8,338.32	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1158)	0.0000	1	(1.0572)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	825	9.3689	7,255.52	7,729.34	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1074)	0.0000	1	(0.9800)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	675	9.3689	5,936.33	6,324.00	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0878)	0.0000	1	(0.8018)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	600	9.3689	5,276.74	5,621.34	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0781)	0.0000	1	(0.7127)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	800	9.3689	7,035.66	7,495.12	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1041)	0.0000	1	(0.9503)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	3,700	9.3689	32,539.91	34,664.92	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4815)	0.0000	1	(4.3953)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	1,797	9.3689	15,803.84	16,835.91	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2338)	0.0000	1	(2.1347)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	800	9.3689	7,035.66	7,495.12	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1041)	0.0000	1	(0.9503)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	200	9.3689	1,758.91	1,873.78	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0260)	0.0000	1	(0.2376)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	1,400	9.3689	12,312.40	13,116.45	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1822)	0.0000	1	(1.6631)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	800	9.3689	7,035.66	7,495.12	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1041)	0.0000	1	(0.9503)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	200	9.3689	1,758.91	1,873.78	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0260)	0.0000	1	(0.2376)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	200	9.3689	1,758.91	1,873.78	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0260)	0.0000	1	(0.2376)	02/07/2025
688300.SH	01/17/2025	SDB3260122761	0	2,400	9.3689	21,106.97	22,485.35	0.0000	4.3300	50.00	0.00	(2.5387)	(0.3123)	0.0000	1	(2.8510)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	200	9.0537	1,758.91	1,810.74	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	800	9.0537	7,035.66	7,242.96	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1006)	0.0000	1	(0.9468)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	1,700	9.0537	14,950.77	15,391.29	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2138)	0.0000	1	(2.0120)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	200	9.0537	1,758.91	1,810.74	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	608	9.0537	5,347.10	5,504.65	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0765)	0.0000	1	(0.7196)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	300	9.0537	2,638.37	2,716.11	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0377)	0.0000	1	(0.3551)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	400	9.0537	3,517.83	3,621.48	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0503)	0.0000	1	(0.4734)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	3,800	9.0537	33,419.37	34,404.06	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4778)	0.0000	1	(4.4974)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	400	9.0537	3,517.83	3,621.48	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0503)	0.0000	1	(0.4734)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	3,259	9.0537	28,661.50	29,506.01	0.0000	4.3300	50.00	0.00	(3.4473)	(0.4098)	0.0000	1	(3.8571)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	3,100	9.0537	27,263.17	28,066.47	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3898)	0.0000	1	(3.6690)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	1,200	9.0537	10,553.48	10,864.44	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1509)	0.0000	1	(1.4202)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	8,614	9.0537	75,756.43	77,988.56	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0832)	0.0000	1	(10.1950)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	2,200	9.0537	19,348.05	19,918.14	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2766)	0.0000	1	(2.6038)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	910	9.0537	8,003.06	8,238.87	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1144)	0.0000	1	(1.0770)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	890	9.0537	7,827.17	8,057.79	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1119)	0.0000	1	(1.0533)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	825	9.0537	7,255.52	7,469.30	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1037)	0.0000	1	(0.9764)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	675	9.0537	5,936.33	6,111.25	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0849)	0.0000	1	(0.7989)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	600	9.0537	5,276.74	5,432.22	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0754)	0.0000	1	(0.7101)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	800	9.0537	7,035.66	7,242.96	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1006)	0.0000	1	(0.9468)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	3,700	9.0537	32,539.91	33,498.69	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4653)	0.0000	1	(4.3791)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	1,797	9.0537	15,803.84	16,269.50	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2260)	0.0000	1	(2.1268)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	800	9.0537	7,035.66	7,242.96	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1006)	0.0000	1	(0.9468)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	200	9.0537	1,758.91	1,810.74	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	1,400	9.0537	12,312.40	12,675.18	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1760)	0.0000	1	(1.6570)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	800	9.0537	7,035.66	7,242.96	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1006)	0.0000	1	(0.9468)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	200	9.0537	1,758.91	1,810.74	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	200	9.0537	1,758.91	1,810.74	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/16/2025	SDB3260122761	0	2,400	9.0537	21,106.97	21,728.88	0.0000	4.3300	50.00	0.00	(2.5387)	(0.3018)	0.0000	1	(2.8405)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	200	9.0634	1,758.91	1,812.68	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0252)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	800	9.0634	7,035.66	7,250.73	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1007)	0.0000	1	(0.9469)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	1,700	9.0634	14,950.77	15,407.79	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2140)	0.0000	1	(2.0122)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	200	9.0634	1,758.91	1,812.68	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0252)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	608	9.0634	5,347.10	5,510.55	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0765)	0.0000	1	(0.7197)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	300	9.0634	2,638.37	2,719.02	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0378)	0.0000	1	(0.3551)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	400	9.0634	3,517.83	3,625.36	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0504)	0.0000	1	(0.4735)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/15/2025	SDB3260122761	0	3,800	9.0634	33,419.37	34,440.95	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4783)	0.0000	1	(4.4980)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	400	9.0634	3,517.83	3,625.36	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0504)	0.0000	1	(0.4735)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	3,259	9.0634	28,661.50	29,537.64	0.0000	4.3300	50.00	0.00	(3.4473)	(0.4102)	0.0000	1	(3.8576)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	3,100	9.0634	27,263.17	28,096.56	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3902)	0.0000	1	(3.6694)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	1,200	9.0634	10,553.48	10,876.09	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1511)	0.0000	1	(1.4204)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	8,614	9.0634	75,756.43	78,072.19	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0843)	0.0000	1	(10.1962)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	2,200	9.0634	19,348.05	19,939.50	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2769)	0.0000	1	(2.6041)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	910	9.0634	8,003.06	8,247.70	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1146)	0.0000	1	(1.0771)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	890	9.0634	7,827.17	8,066.43	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1120)	0.0000	1	(1.0535)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	825	9.0634	7,255.52	7,477.31	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1039)	0.0000	1	(0.9765)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	675	9.0634	5,936.33	6,117.80	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0850)	0.0000	1	(0.7990)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	600	9.0634	5,276.74	5,438.04	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0755)	0.0000	1	(0.7102)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	800	9.0634	7,035.66	7,250.73	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1007)	0.0000	1	(0.9469)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	3,700	9.0634	32,539.91	33,534.61	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4658)	0.0000	1	(4.3796)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	1,797	9.0634	15,803.84	16,286.94	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2262)	0.0000	1	(2.1271)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	800	9.0634	7,035.66	7,250.73	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1007)	0.0000	1	(0.9469)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	200	9.0634	1,758.91	1,812.68	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0252)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	1,400	9.0634	12,312.40	12,688.77	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1762)	0.0000	1	(1.6571)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	800	9.0634	7,035.66	7,250.73	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1007)	0.0000	1	(0.9469)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	200	9.0634	1,758.91	1,812.68	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0252)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	200	9.0634	1,758.91	1,812.68	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0252)	0.0000	1	(0.2367)	02/07/2025
688300.SH	01/15/2025	SDB3260122761	0	2,400	9.0634	21,106.97	21,752.18	0.0000	4.3300	50.00	0.00	(2.5387)	(0.3021)	0.0000	1	(2.8408)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	200	9.0319	1,758.91	1,806.37	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2366)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	800	9.0319	7,035.66	7,225.48	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1004)	0.0000	1	(0.9466)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	1,700	9.0319	14,950.77	15,354.15	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2133)	0.0000	1	(2.0115)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	200	9.0319	1,758.91	1,806.37	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2366)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	608	9.0319	5,347.10	5,491.37	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0763)	0.0000	1	(0.7194)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	300	9.0319	2,638.37	2,709.56	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0376)	0.0000	1	(0.3550)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	400	9.0319	3,517.83	3,612.74	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0502)	0.0000	1	(0.4733)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	3,800	9.0319	33,419.37	34,321.05	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4767)	0.0000	1	(4.4963)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	400	9.0319	3,517.83	3,612.74	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0502)	0.0000	1	(0.4733)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	3,259	9.0319	28,661.50	29,434.81	0.0000	4.3300	50.00	0.00	(3.4473)	(0.4088)	0.0000	1	(3.8562)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	3,100	9.0319	27,263.17	27,998.75	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3889)	0.0000	1	(3.6680)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	1,200	9.0319	10,553.48	10,838.22	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1505)	0.0000	1	(1.4199)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	8,614	9.0319	75,756.43	77,800.39	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0806)	0.0000	1	(10.1924)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	2,200	9.0319	19,348.05	19,870.08	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2760)	0.0000	1	(2.6031)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	910	9.0319	8,003.06	8,218.99	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1142)	0.0000	1	(1.0767)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	890	9.0319	7,827.17	8,038.35	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1116)	0.0000	1	(1.0531)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	825	9.0319	7,255.52	7,451.28	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1035)	0.0000	1	(0.9762)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	675	9.0319	5,936.33	6,096.50	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0847)	0.0000	1	(0.7987)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	600	9.0319	5,276.74	5,419.11	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0753)	0.0000	1	(0.7099)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	800	9.0319	7,035.66	7,225.48	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1004)	0.0000	1	(0.9466)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	3,700	9.0319	32,539.91	33,417.86	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4641)	0.0000	1	(4.3780)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	1,797	9.0319	15,803.84	16,230.24	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2254)	0.0000	1	(2.1263)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	800	9.0319	7,035.66	7,225.48	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1004)	0.0000	1	(0.9466)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	200	9.0319	1,758.91	1,806.37	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2366)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	1,400	9.0319	12,312.40	12,644.60	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1756)	0.0000	1	(1.6565)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	800	9.0319	7,035.66	7,225.48	0.0000	4.3300	50.00	0.00	(0.8462)	(0.1004)	0.0000	1	(0.9466)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	200	9.0319	1,758.91	1,806.37	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2366)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	200	9.0319	1,758.91	1,806.37	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0251)	0.0000	1	(0.2366)	02/07/2025
688300.SH	01/14/2025	SDB3260122761	0	2,400	9.0319	21,106.97	21,676.45	0.0000	4.3300	50.00	0.00	(2.5387)	(0.3011)	0.0000	1	(2.8398)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	200	8.7106	1,758.91	1,742.11	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	800	8.7106	7,035.66	6,968.45	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0968)	0.0000	1	(0.9430)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/13/2025	SDB3260122761	0	1,700	8.7106	14,950.77	14,807.96	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2057)	0.0000	1	(2.0039)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	200	8.7106	1,758.91	1,742.11	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	608	8.7106	5,347.10	5,296.02	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0736)	0.0000	1	(0.7167)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	300	8.7106	2,638.37	2,613.17	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0363)	0.0000	1	(0.3536)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	400	8.7106	3,517.83	3,484.23	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0484)	0.0000	1	(0.4715)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	3,800	8.7106	33,419.37	33,100.14	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4597)	0.0000	1	(4.4793)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	400	8.7106	3,517.83	3,484.23	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0484)	0.0000	1	(0.4715)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	3,259	8.7106	28,661.50	28,387.73	0.0000	4.3300	50.00	0.00	(3.4473)	(0.3943)	0.0000	1	(3.8416)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	3,100	8.7106	27,263.17	27,002.75	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3750)	0.0000	1	(3.6542)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	1,200	8.7106	10,553.48	10,452.68	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1452)	0.0000	1	(1.4145)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	8,614	8.7106	75,756.43	75,032.80	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0421)	0.0000	1	(10.1539)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	2,200	8.7106	19,348.05	19,163.24	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2662)	0.0000	1	(2.5933)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	910	8.7106	8,003.06	7,926.61	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1101)	0.0000	1	(1.0727)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	890	8.7106	7,827.17	7,752.40	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1077)	0.0000	1	(1.0491)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	825	8.7106	7,255.52	7,186.22	0.0000	4.3300	50.00	0.00	(0.8727)	(0.0998)	0.0000	1	(0.9725)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	675	8.7106	5,936.33	5,879.63	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0817)	0.0000	1	(0.7957)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	600	8.7106	5,276.74	5,226.34	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0726)	0.0000	1	(0.7073)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	800	8.7106	7,035.66	6,968.45	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0968)	0.0000	1	(0.9430)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	3,700	8.7106	32,539.91	32,229.09	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4476)	0.0000	1	(4.3615)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	1,797	8.7106	15,803.84	15,652.88	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2174)	0.0000	1	(2.1183)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	800	8.7106	7,035.66	6,968.45	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0968)	0.0000	1	(0.9430)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	200	8.7106	1,758.91	1,742.11	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	1,400	8.7106	12,312.40	12,194.79	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1694)	0.0000	1	(1.6503)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	800	8.7106	7,035.66	6,968.45	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0968)	0.0000	1	(0.9430)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	200	8.7106	1,758.91	1,742.11	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	200	8.7106	1,758.91	1,742.11	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/13/2025	SDB3260122761	0	2,400	8.7106	21,106.97	20,905.35	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2904)	0.0000	1	(2.8291)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	200	8.8490	1,758.91	1,769.81	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0737)	0.0000	3	(0.7084)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	800	8.8490	7,035.66	7,079.22	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2950)	0.0000	3	(2.8337)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	1,700	8.8490	14,950.77	15,043.35	0.0000	4.3300	50.00	0.00	(5.3947)	(0.6268)	0.0000	3	(6.0215)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	200	8.8490	1,758.91	1,769.81	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0737)	0.0000	3	(0.7084)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	608	8.8490	5,347.10	5,380.21	0.0000	4.3300	50.00	0.00	(1.9294)	(0.2242)	0.0000	3	(2.1536)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	300	8.8490	2,638.37	2,654.71	0.0000	4.3300	50.00	0.00	(0.9520)	(0.1106)	0.0000	3	(1.0626)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	400	8.8490	3,517.83	3,539.61	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1475)	0.0000	3	(1.4168)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	3,800	8.8490	33,419.37	33,626.30	0.0000	4.3300	50.00	0.00	(12.0588)	(1.4011)	0.0000	3	(13.4599)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	400	8.8490	3,517.83	3,539.61	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1475)	0.0000	3	(1.4168)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	3,259	8.8490	28,661.50	28,838.98	0.0000	4.3300	50.00	0.00	(10.3420)	(1.2016)	0.0000	3	(11.5437)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	3,100	8.8490	27,263.17	27,431.98	0.0000	4.3300	50.00	0.00	(9.8375)	(1.1430)	0.0000	3	(10.9805)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	1,200	8.8490	10,553.48	10,618.83	0.0000	4.3300	50.00	0.00	(3.8080)	(0.4425)	0.0000	3	(4.2505)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	8,614	8.8490	75,756.43	76,225.52	0.0000	4.3300	50.00	0.00	(27.3354)	(3.1761)	0.0000	3	(30.5115)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	2,200	8.8490	19,348.05	19,467.86	0.0000	4.3300	50.00	0.00	(6.9814)	(0.8112)	0.0000	3	(7.7926)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	910	8.8490	8,003.06	8,052.61	0.0000	4.3300	50.00	0.00	(2.8878)	(0.3355)	0.0000	3	(3.2233)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	890	8.8490	7,827.17	7,875.63	0.0000	4.3300	50.00	0.00	(2.8243)	(0.3282)	0.0000	3	(3.1525)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	825	8.8490	7,255.52	7,300.45	0.0000	4.3300	50.00	0.00	(2.6180)	(0.3042)	0.0000	3	(2.9222)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	675	8.8490	5,936.33	5,973.09	0.0000	4.3300	50.00	0.00	(2.1420)	(0.2489)	0.0000	3	(2.3909)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	600	8.8490	5,276.74	5,309.42	0.0000	4.3300	50.00	0.00	(1.9040)	(0.2212)	0.0000	3	(2.1253)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	800	8.8490	7,035.66	7,079.22	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2950)	0.0000	3	(2.8337)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	3,700	8.8490	32,539.91	32,741.40	0.0000	4.3300	50.00	0.00	(11.7415)	(1.3642)	0.0000	3	(13.1057)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	1,797	8.8490	15,803.84	15,901.70	0.0000	4.3300	50.00	0.00	(5.7026)	(0.6626)	0.0000	3	(6.3651)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	800	8.8490	7,035.66	7,079.22	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2950)	0.0000	3	(2.8337)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	200	8.8490	1,758.91	1,769.81	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0737)	0.0000	3	(0.7084)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	1,400	8.8490	12,312.40	12,388.64	0.0000	4.3300	50.00	0.00	(4.4427)	(0.5162)	0.0000	3	(4.9589)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	800	8.8490	7,035.66	7,079.22	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2950)	0.0000	3	(2.8337)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/10/2025	SDB3260122761	0	200	8.8490	1,758.91	1,769.81	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0737)	0.0000	3	(0.7084)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	200	8.8490	1,758.91	1,769.81	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0737)	0.0000	3	(0.7084)	02/07/2025
688300.SH	01/10/2025	SDB3260122761	0	2,400	8.8490	21,106.97	21,237.66	0.0000	4.3300	50.00	0.00	(7.6161)	(0.8849)	0.0000	3	(8.5010)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	200	8.2710	1,758.91	1,654.21	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	800	8.2710	7,035.66	6,616.83	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0919)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	1,700	8.2710	14,950.77	14,060.76	0.0000	4.3300	50.00	0.00	(1.7982)	(0.1953)	0.0000	1	(1.9935)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	200	8.2710	1,758.91	1,654.21	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	608	8.2710	5,347.10	5,028.79	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0698)	0.0000	1	(0.7130)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	300	8.2710	2,638.37	2,481.31	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0345)	0.0000	1	(0.3518)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	400	8.2710	3,517.83	3,308.41	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0460)	0.0000	1	(0.4691)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	3,800	8.2710	33,419.37	31,429.93	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4365)	0.0000	1	(4.4561)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	400	8.2710	3,517.83	3,308.41	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0460)	0.0000	1	(0.4691)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	3,259	8.2710	28,661.50	26,955.30	0.0000	4.3300	50.00	0.00	(3.4473)	(0.3744)	0.0000	1	(3.8217)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	3,100	8.2710	27,263.17	25,640.21	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3561)	0.0000	1	(3.6353)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	1,200	8.2710	10,553.48	9,925.24	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1379)	0.0000	1	(1.4072)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	8,614	8.2710	75,756.43	71,246.69	0.0000	4.3300	50.00	0.00	(9.1118)	(0.9895)	0.0000	1	(10.1014)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	2,200	8.2710	19,348.05	18,196.27	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2527)	0.0000	1	(2.5799)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	910	8.2710	8,003.06	7,526.64	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1045)	0.0000	1	(1.0671)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	890	8.2710	7,827.17	7,361.22	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1022)	0.0000	1	(1.0437)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	825	8.2710	7,255.52	6,823.60	0.0000	4.3300	50.00	0.00	(0.8727)	(0.0948)	0.0000	1	(0.9675)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	675	8.2710	5,936.33	5,582.95	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0775)	0.0000	1	(0.7916)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	600	8.2710	5,276.74	4,962.62	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0689)	0.0000	1	(0.7036)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	800	8.2710	7,035.66	6,616.83	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0919)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	3,700	8.2710	32,539.91	30,602.83	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4250)	0.0000	1	(4.3389)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	1,797	8.2710	15,803.84	14,863.05	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2064)	0.0000	1	(2.1073)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	800	8.2710	7,035.66	6,616.83	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0919)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	200	8.2710	1,758.91	1,654.21	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	1,400	8.2710	12,312.40	11,579.45	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1608)	0.0000	1	(1.6417)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	800	8.2710	7,035.66	6,616.83	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0919)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	200	8.2710	1,758.91	1,654.21	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	200	8.2710	1,758.91	1,654.21	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/09/2025	SDB3260122761	0	2,400	8.2710	21,106.97	19,850.48	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2757)	0.0000	1	(2.8144)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	200	8.2648	1,758.91	1,652.96	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	800	8.2648	7,035.66	6,611.82	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0918)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	1,700	8.2648	14,950.77	14,050.12	0.0000	4.3300	50.00	0.00	(1.7982)	(0.1951)	0.0000	1	(1.9934)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	200	8.2648	1,758.91	1,652.96	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	608	8.2648	5,347.10	5,024.99	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0698)	0.0000	1	(0.7129)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	300	8.2648	2,638.37	2,479.43	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0344)	0.0000	1	(0.3518)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	400	8.2648	3,517.83	3,305.91	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0459)	0.0000	1	(0.4690)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	3,800	8.2648	33,419.37	31,406.16	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4362)	0.0000	1	(4.4558)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	400	8.2648	3,517.83	3,305.91	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0459)	0.0000	1	(0.4690)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	3,259	8.2648	28,661.50	26,934.91	0.0000	4.3300	50.00	0.00	(3.4473)	(0.3741)	0.0000	1	(3.8214)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	3,100	8.2648	27,263.17	25,620.81	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3558)	0.0000	1	(3.6350)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	1,200	8.2648	10,553.48	9,917.73	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1377)	0.0000	1	(1.4071)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	8,614	8.2648	75,756.43	71,192.80	0.0000	4.3300	50.00	0.00	(9.1118)	(0.9888)	0.0000	1	(10.1006)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	2,200	8.2648	19,348.05	18,182.51	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2525)	0.0000	1	(2.5797)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	910	8.2648	8,003.06	7,520.95	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1045)	0.0000	1	(1.0670)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	890	8.2648	7,827.17	7,355.65	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1022)	0.0000	1	(1.0436)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	825	8.2648	7,255.52	6,818.44	0.0000	4.3300	50.00	0.00	(0.8727)	(0.0947)	0.0000	1	(0.9674)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	675	8.2648	5,936.33	5,578.73	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0775)	0.0000	1	(0.7915)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	600	8.2648	5,276.74	4,958.87	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0689)	0.0000	1	(0.7035)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	800	8.2648	7,035.66	6,611.82	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0918)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	3,700	8.2648	32,539.91	30,579.68	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4247)	0.0000	1	(4.3385)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/08/2025	SDB3260122761	0	1,797	8.2648	15,803.84	14,851.81	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2063)	0.0000	1	(2.1071)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	800	8.2648	7,035.66	6,611.82	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0918)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	200	8.2648	1,758.91	1,652.96	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	1,400	8.2648	12,312.40	11,570.69	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1607)	0.0000	1	(1.6416)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	800	8.2648	7,035.66	6,611.82	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0918)	0.0000	1	(0.9381)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	200	8.2648	1,758.91	1,652.96	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	200	8.2648	1,758.91	1,652.96	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0230)	0.0000	1	(0.2345)	02/07/2025
688300.SH	01/08/2025	SDB3260122761	0	2,400	8.2648	21,106.97	19,835.47	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2755)	0.0000	1	(2.8142)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	200	8.7261	1,758.91	1,745.23	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	800	8.7261	7,035.66	6,980.90	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0970)	0.0000	1	(0.9432)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	1,700	8.7261	14,950.77	14,834.42	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2060)	0.0000	1	(2.0043)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	200	8.7261	1,758.91	1,745.23	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	608	8.7261	5,347.10	5,305.49	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0737)	0.0000	1	(0.7168)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	300	8.7261	2,638.37	2,617.84	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0364)	0.0000	1	(0.3537)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	400	8.7261	3,517.83	3,490.45	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0485)	0.0000	1	(0.4716)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	3,800	8.7261	33,419.37	33,159.29	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4605)	0.0000	1	(4.4802)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	400	8.7261	3,517.83	3,490.45	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0485)	0.0000	1	(0.4716)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	3,259	8.7261	28,661.50	28,438.46	0.0000	4.3300	50.00	0.00	(3.4473)	(0.3950)	0.0000	1	(3.8423)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	3,100	8.7261	27,263.17	27,051.00	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3757)	0.0000	1	(3.6549)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	1,200	8.7261	10,553.48	10,471.36	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1454)	0.0000	1	(1.4148)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	8,614	8.7261	75,756.43	75,166.88	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0440)	0.0000	1	(10.1558)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	2,200	8.7261	19,348.05	19,197.49	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2666)	0.0000	1	(2.5938)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	910	8.7261	8,003.06	7,940.78	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1103)	0.0000	1	(1.0729)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	890	8.7261	7,827.17	7,766.26	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1079)	0.0000	1	(1.0493)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	825	8.7261	7,255.52	7,199.06	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1000)	0.0000	1	(0.9727)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	675	8.7261	5,936.33	5,890.14	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0818)	0.0000	1	(0.7958)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	600	8.7261	5,276.74	5,235.68	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0727)	0.0000	1	(0.7074)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	800	8.7261	7,035.66	6,980.90	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0970)	0.0000	1	(0.9432)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	3,700	8.7261	32,539.91	32,286.68	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4484)	0.0000	1	(4.3623)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	1,797	8.7261	15,803.84	15,680.86	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2178)	0.0000	1	(2.1186)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	800	8.7261	7,035.66	6,980.90	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0970)	0.0000	1	(0.9432)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	200	8.7261	1,758.91	1,745.23	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	1,400	8.7261	12,312.40	12,216.58	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1697)	0.0000	1	(1.6506)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	800	8.7261	7,035.66	6,980.90	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0970)	0.0000	1	(0.9432)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	200	8.7261	1,758.91	1,745.23	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	200	8.7261	1,758.91	1,745.23	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0242)	0.0000	1	(0.2358)	02/07/2025
688300.SH	01/07/2025	SDB3260122761	0	2,400	8.7261	21,106.97	20,942.71	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2909)	0.0000	1	(2.8296)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	200	8.7946	1,758.91	1,758.91	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0244)	0.0000	1	(0.2360)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	800	8.7946	7,035.66	7,035.66	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0977)	0.0000	1	(0.9440)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	1,700	8.7946	14,950.77	14,950.77	0.0000	4.3300	50.00	0.00	(1.7982)	(0.2076)	0.0000	1	(2.0059)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	200	8.7946	1,758.91	1,758.91	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0244)	0.0000	1	(0.2360)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	608	8.7946	5,347.10	5,347.10	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0743)	0.0000	1	(0.7174)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	300	8.7946	2,638.37	2,638.37	0.0000	4.3300	50.00	0.00	(0.3173)	(0.0366)	0.0000	1	(0.3540)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	400	8.7946	3,517.83	3,517.83	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0489)	0.0000	1	(0.4720)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	3,800	8.7946	33,419.37	33,419.37	0.0000	4.3300	50.00	0.00	(4.0196)	(0.4642)	0.0000	1	(4.4838)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	400	8.7946	3,517.83	3,517.83	0.0000	4.3300	50.00	0.00	(0.4231)	(0.0489)	0.0000	1	(0.4720)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	3,259	8.7946	28,661.50	28,661.50	0.0000	4.3300	50.00	0.00	(3.4473)	(0.3981)	0.0000	1	(3.8454)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	3,100	8.7946	27,263.17	27,263.17	0.0000	4.3300	50.00	0.00	(3.2792)	(0.3787)	0.0000	1	(3.6578)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	1,200	8.7946	10,553.48	10,553.48	0.0000	4.3300	50.00	0.00	(1.2693)	(0.1466)	0.0000	1	(1.4159)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	8,614	8.7946	75,756.43	75,756.43	0.0000	4.3300	50.00	0.00	(9.1118)	(1.0522)	0.0000	1	(10.1640)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	2,200	8.7946	19,348.05	19,348.05	0.0000	4.3300	50.00	0.00	(2.3271)	(0.2687)	0.0000	1	(2.5959)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	910	8.7946	8,003.06	8,003.06	0.0000	4.3300	50.00	0.00	(0.9626)	(0.1112)	0.0000	1	(1.0737)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	890	8.7946	7,827.17	7,827.17	0.0000	4.3300	50.00	0.00	(0.9414)	(0.1087)	0.0000	1	(1.0501)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688300.SH	01/06/2025	SDB3260122761	0	825	8.7946	7,255.52	7,255.52	0.0000	4.3300	50.00	0.00	(0.8727)	(0.1008)	0.0000	1	(0.9734)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	675	8.7946	5,936.33	5,936.33	0.0000	4.3300	50.00	0.00	(0.7140)	(0.0824)	0.0000	1	(0.7965)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	600	8.7946	5,276.74	5,276.74	0.0000	4.3300	50.00	0.00	(0.6347)	(0.0733)	0.0000	1	(0.7080)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	800	8.7946	7,035.66	7,035.66	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0977)	0.0000	1	(0.9440)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	3,700	8.7946	32,539.91	32,539.91	0.0000	4.3300	50.00	0.00	(3.9138)	(0.4519)	0.0000	1	(4.3658)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	1,797	8.7946	15,803.84	15,803.84	0.0000	4.3300	50.00	0.00	(1.9009)	(0.2195)	0.0000	1	(2.1203)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	800	8.7946	7,035.66	7,035.66	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0977)	0.0000	1	(0.9440)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	200	8.7946	1,758.91	1,758.91	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0244)	0.0000	1	(0.2360)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	1,400	8.7946	12,312.40	12,312.40	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1710)	0.0000	1	(1.6519)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	800	8.7946	7,035.66	7,035.66	0.0000	4.3300	50.00	0.00	(0.8462)	(0.0977)	0.0000	1	(0.9440)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	200	8.7946	1,758.91	1,758.91	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0244)	0.0000	1	(0.2360)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	200	8.7946	1,758.91	1,758.91	0.0000	4.3300	50.00	0.00	(0.2116)	(0.0244)	0.0000	1	(0.2360)	02/07/2025
688300.SH	01/06/2025	SDB3260122761	0	2,400	8.7946	21,106.97	21,106.97	0.0000	4.3300	50.00	0.00	(2.5387)	(0.2932)	0.0000	1	(2.8319)	02/07/2025
TOTAL NOVORAY CORPORATION CMN CLASS A SERIES NORTHBOUND													(545.5411)	(63.1729)	0.0000	(608.7140)	
OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND																	
603833.SH	01/17/2025	SDB3264583169	0	700	8.5876	6,590.19	6,011.31	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0835)	0.0000	1	(0.8761)	02/07/2025
603833.SH	01/17/2025	SDB3264583169	0	200	8.5876	1,882.91	1,717.52	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0239)	0.0000	1	(0.2503)	02/07/2025
603833.SH	01/16/2025	SDB3264583169	0	700	8.4527	6,590.19	5,916.86	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0822)	0.0000	1	(0.8748)	02/07/2025
603833.SH	01/16/2025	SDB3264583169	0	200	8.4527	1,882.91	1,690.53	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0235)	0.0000	1	(0.2500)	02/07/2025
603833.SH	01/15/2025	SDB3264583169	0	700	8.6610	6,590.19	6,062.67	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0842)	0.0000	1	(0.8769)	02/07/2025
603833.SH	01/15/2025	SDB3264583169	0	200	8.6610	1,882.91	1,732.19	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0241)	0.0000	1	(0.2505)	02/07/2025
603833.SH	01/14/2025	SDB3264583169	0	700	9.0631	6,590.19	6,344.20	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0881)	0.0000	1	(0.8808)	02/07/2025
603833.SH	01/14/2025	SDB3264583169	0	200	9.0631	1,882.91	1,812.63	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0252)	0.0000	1	(0.2516)	02/07/2025
603833.SH	01/13/2025	SDB3264583169	0	700	9.1434	6,590.19	6,400.36	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0889)	0.0000	1	(0.8815)	02/07/2025
603833.SH	01/13/2025	SDB3264583169	0	200	9.1434	1,882.91	1,828.67	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0254)	0.0000	1	(0.2519)	02/07/2025
603833.SH	01/10/2025	SDB3264583169	0	700	9.2988	6,590.19	6,509.19	0.0000	4.3300	50.00	0.00	(2.3780)	(0.2712)	0.0000	3	(2.6492)	02/07/2025
603833.SH	01/10/2025	SDB3264583169	0	200	9.2988	1,882.91	1,859.77	0.0000	4.3300	50.00	0.00	(0.6794)	(0.0775)	0.0000	3	(0.7569)	02/07/2025
603833.SH	01/09/2025	SDB3264583169	0	700	9.0390	6,590.19	6,327.31	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0879)	0.0000	1	(0.8805)	02/07/2025
603833.SH	01/09/2025	SDB3264583169	0	200	9.0390	1,882.91	1,807.80	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0251)	0.0000	1	(0.2516)	02/07/2025
603833.SH	01/08/2025	SDB3264583169	0	700	9.1740	6,590.19	6,421.80	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0892)	0.0000	1	(0.8818)	02/07/2025
603833.SH	01/08/2025	SDB3264583169	0	200	9.1740	1,882.91	1,834.80	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0255)	0.0000	1	(0.2520)	02/07/2025
603833.SH	01/07/2025	SDB3264583169	0	700	9.4039	6,590.19	6,582.72	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0914)	0.0000	1	(0.8841)	02/07/2025
603833.SH	01/07/2025	SDB3264583169	0	200	9.4039	1,882.91	1,880.78	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0261)	0.0000	1	(0.2526)	02/07/2025
603833.SH	01/06/2025	SDB3264583169	0	700	9.4146	6,590.19	6,590.19	0.0000	4.3300	50.00	0.00	(0.7927)	(0.0915)	0.0000	1	(0.8842)	02/07/2025
603833.SH	01/06/2025	SDB3264583169	0	200	9.4146	1,882.91	1,882.91	0.0000	4.3300	50.00	0.00	(0.2265)	(0.0262)	0.0000	1	(0.2526)	02/07/2025
TOTAL OPPEIN HOME GROUP INC. CMN CLASS A SERIES NORTHBOUND													(12.2295)	(1.3604)	0.0000	(13.5900)	
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN																	
ORCLNS	01/17/2025	SDB3265276899	0	210	117.8154	24,741.53	24,741.22	0.0000	4.3300	75.00	0.00	(2.9759)	(0.5154)	0.0000	1	(3.4913)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	276	117.8154	33,856.51	32,517.04	0.0000	4.3300	75.00	0.00	(4.0722)	(0.6774)	0.0000	1	(4.7496)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	731	117.8154	90,810.82	86,123.02	0.0000	4.3300	75.00	0.00	(10.9225)	(1.7942)	0.0000	1	(12.7168)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	438	117.8154	55,734.37	51,603.13	0.0000	4.3300	75.00	0.00	(6.7036)	(1.0751)	0.0000	1	(7.7787)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	51	117.8154	6,865.61	6,008.58	0.0000	4.3300	75.00	0.00	(0.8258)	(0.1252)	0.0000	1	(0.9510)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	79	117.8154	10,872.12	9,307.41	0.0000	4.3300	75.00	0.00	(1.3077)	(0.1939)	0.0000	1	(1.5016)	02/03/2025
ORCLNS	01/17/2025	SDB3265276899	0	148	117.8154	21,005.03	17,436.67	0.0000	4.3300	75.00	0.00	(2.5264)	(0.3633)	0.0000	1	(2.8897)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	276	122.0286	33,856.51	33,679.90	0.0000	4.3300	75.00	0.00	(4.0722)	(0.7017)	0.0000	1	(4.7739)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	731	122.0286	90,810.82	89,202.92	0.0000	4.3300	75.00	0.00	(10.9225)	(1.8584)	0.0000	1	(12.7809)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	438	122.0286	55,734.37	53,448.53	0.0000	4.3300	75.00	0.00	(6.7036)	(1.1135)	0.0000	1	(7.8171)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	51	122.0286	6,865.61	6,223.46	0.0000	4.3300	75.00	0.00	(0.8258)	(0.1297)	0.0000	1	(0.9554)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	79	122.0286	10,872.12	9,640.26	0.0000	4.3300	75.00	0.00	(1.3077)	(0.2008)	0.0000	1	(1.5085)	02/03/2025
ORCLNS	01/16/2025	SDB3265276899	0	148	122.0286	21,005.03	18,060.24	0.0000	4.3300	75.00	0.00	(2.5264)	(0.3763)	0.0000	1	(2.9027)	02/03/2025
ORCLNS	01/15/2025	SDB3265276899	0	731	124.1234	90,810.82	90,734.20	0.0000	4.3300	75.00	0.00	(10.9225)	(1.8903)	0.0000	1	(12.8128)	02/03/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN (Cont.)																	
ORCLNS	01/15/2025	SDB3265276899	0	438	124.1234	55,734.37	54,366.05	0.0000	4.3300	75.00	0.00	(6.7036)	(1.1326)	0.0000	1	(7.8362)	02/03/2025
ORCLNS	01/15/2025	SDB3265276899	0	51	124.1234	6,865.61	6,330.29	0.0000	4.3300	75.00	0.00	(0.8258)	(0.1319)	0.0000	1	(0.9577)	02/03/2025
ORCLNS	01/15/2025	SDB3265276899	0	79	124.1234	10,872.12	9,805.75	0.0000	4.3300	75.00	0.00	(1.3077)	(0.2043)	0.0000	1	(1.5120)	02/03/2025
ORCLNS	01/15/2025	SDB3265276899	0	148	124.1234	21,005.03	18,370.26	0.0000	4.3300	75.00	0.00	(2.5264)	(0.3827)	0.0000	1	(2.9092)	02/03/2025
ORCLNS	01/14/2025	SDB3265276899	0	438	125.5190	55,734.37	54,977.32	0.0000	4.3300	75.00	0.00	(6.7036)	(1.1454)	0.0000	1	(7.8490)	02/03/2025
ORCLNS	01/14/2025	SDB3265276899	0	51	125.5190	6,865.61	6,401.47	0.0000	4.3300	75.00	0.00	(0.8258)	(0.1334)	0.0000	1	(0.9591)	02/03/2025
ORCLNS	01/14/2025	SDB3265276899	0	79	125.5190	10,872.12	9,916.00	0.0000	4.3300	75.00	0.00	(1.3077)	(0.2066)	0.0000	1	(1.5143)	02/03/2025
ORCLNS	01/14/2025	SDB3265276899	0	148	125.5190	21,005.03	18,576.81	0.0000	4.3300	75.00	0.00	(2.5264)	(0.3870)	0.0000	1	(2.9135)	02/03/2025
ORCLNS	01/13/2025	SDB3265276899	0	51	133.3118	6,865.61	6,798.90	0.0000	4.3300	75.00	0.00	(0.8258)	(0.1416)	0.0000	1	(0.9674)	02/03/2025
ORCLNS	01/13/2025	SDB3265276899	0	79	133.3118	10,872.12	10,531.63	0.0000	4.3300	75.00	0.00	(1.3077)	(0.2194)	0.0000	1	(1.5271)	02/03/2025
ORCLNS	01/13/2025	SDB3265276899	0	148	133.3118	21,005.03	19,730.15	0.0000	4.3300	75.00	0.00	(2.5264)	(0.4110)	0.0000	1	(2.9375)	02/03/2025
ORCLNS	01/10/2025	SDB3265276899	0	79	136.4674	10,872.12	10,780.92	0.0000	4.3300	75.00	0.00	(3.9230)	(0.6738)	0.0000	3	(4.5968)	02/03/2025
ORCLNS	01/10/2025	SDB3265276899	0	148	136.4674	21,005.03	20,197.17	0.0000	4.3300	75.00	0.00	(7.5793)	(1.2623)	0.0000	3	(8.8416)	02/03/2025
ORCLNS	01/09/2025	SDB3265276899	0	148	139.5684	21,005.03	20,656.12	0.0000	4.3300	75.00	0.00	(2.5264)	(0.4303)	0.0000	1	(2.9568)	02/03/2025
ORCLNS	01/08/2025	SDB3265276899	0	148	141.9259	21,005.03	21,005.03	0.0000	4.3300	75.00	0.00	(2.5264)	(0.4376)	0.0000	1	(2.9640)	02/03/2025
TOTAL ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN												(110.5569)	(18.3151)	0.0000		(128.8720)	
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600958.SH	01/17/2025	SDB3261097763	0	4,300	1.3448	6,200.99	5,782.77	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0803)	0.0000	1	(0.8262)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	800	1.3448	1,153.67	1,075.86	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0149)	0.0000	1	(0.1537)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	9,800	1.3448	14,132.49	13,179.34	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1830)	0.0000	1	(1.8829)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	800	1.3448	1,153.67	1,075.86	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0149)	0.0000	1	(0.1537)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	7,500	1.3448	10,815.68	10,086.23	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1401)	0.0000	1	(1.4410)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	3,000	1.3448	4,326.27	4,034.49	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0560)	0.0000	1	(0.5764)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	300	1.3448	432.63	403.45	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0056)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	200	1.3448	288.42	268.97	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	7,600	1.3448	10,959.89	10,220.72	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1420)	0.0000	1	(1.4602)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	5,300	1.3448	7,643.08	7,127.60	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0990)	0.0000	1	(1.0183)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	3,700	1.3448	5,335.74	4,975.87	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0691)	0.0000	1	(0.7109)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	2,000	1.3448	2,884.18	2,689.66	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0374)	0.0000	1	(0.3843)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	12,500	1.3448	18,026.14	16,810.39	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2335)	0.0000	1	(2.4016)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	2,400	1.3448	3,461.02	3,227.59	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0448)	0.0000	1	(0.4611)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	4,700	1.3448	6,777.83	6,320.71	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0878)	0.0000	1	(0.9030)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	300	1.3448	432.63	403.45	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0056)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/17/2025	SDB3261097763	0	500	1.3448	721.05	672.42	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0093)	0.0000	1	(0.0961)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	4,300	1.2973	6,200.99	5,578.27	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0775)	0.0000	1	(0.8233)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	800	1.2973	1,153.67	1,037.82	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0144)	0.0000	1	(0.1532)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	9,800	1.2973	14,132.49	12,713.26	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1766)	0.0000	1	(1.8764)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	800	1.2973	1,153.67	1,037.82	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0144)	0.0000	1	(0.1532)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	7,500	1.2973	10,815.68	9,729.53	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1351)	0.0000	1	(1.4360)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	3,000	1.2973	4,326.27	3,891.81	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0541)	0.0000	1	(0.5744)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	300	1.2973	432.63	389.18	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0054)	0.0000	1	(0.0574)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	200	1.2973	288.42	259.45	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0036)	0.0000	1	(0.0383)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	7,600	1.2973	10,959.89	9,859.26	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1369)	0.0000	1	(1.4552)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	5,300	1.2973	7,643.08	6,875.54	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0955)	0.0000	1	(1.0148)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	3,700	1.2973	5,335.74	4,799.90	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0667)	0.0000	1	(0.7084)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	2,000	1.2973	2,884.18	2,594.54	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0360)	0.0000	1	(0.3829)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	12,500	1.2973	18,026.14	16,215.89	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2252)	0.0000	1	(2.3934)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	2,400	1.2973	3,461.02	3,113.45	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0432)	0.0000	1	(0.4595)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	4,700	1.2973	6,777.83	6,097.17	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0847)	0.0000	1	(0.8999)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	300	1.2973	432.63	389.18	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0054)	0.0000	1	(0.0574)	02/07/2025
600958.SH	01/16/2025	SDB3261097763	0	500	1.2973	721.05	648.64	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0090)	0.0000	1	(0.0957)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	4,300	1.2876	6,200.99	5,536.62	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0769)	0.0000	1	(0.8227)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600958.SH	01/15/2025	SDB3261097763	0	800	1.2876	1,153.67	1,030.07	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0143)	0.0000	1	(0.1531)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	9,800	1.2876	14,132.49	12,618.34	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1753)	0.0000	1	(1.8751)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	800	1.2876	1,153.67	1,030.07	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0143)	0.0000	1	(0.1531)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	7,500	1.2876	10,815.68	9,656.89	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1341)	0.0000	1	(1.4350)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	3,000	1.2876	4,326.27	3,862.76	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0536)	0.0000	1	(0.5740)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	300	1.2876	432.63	386.28	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0054)	0.0000	1	(0.0574)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	200	1.2876	288.42	257.52	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0036)	0.0000	1	(0.0383)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	7,600	1.2876	10,959.89	9,785.65	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1359)	0.0000	1	(1.4541)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	5,300	1.2876	7,643.08	6,824.21	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0948)	0.0000	1	(1.0141)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	3,700	1.2876	5,335.74	4,764.07	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0662)	0.0000	1	(0.7079)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	2,000	1.2876	2,884.18	2,575.17	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0358)	0.0000	1	(0.3827)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	12,500	1.2876	18,026.14	16,094.82	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2235)	0.0000	1	(2.3917)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	2,400	1.2876	3,461.02	3,090.21	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0429)	0.0000	1	(0.4592)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	4,700	1.2876	6,777.83	6,051.65	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0841)	0.0000	1	(0.8993)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	300	1.2876	432.63	386.28	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0054)	0.0000	1	(0.0574)	02/07/2025
600958.SH	01/15/2025	SDB3261097763	0	500	1.2876	721.05	643.79	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0089)	0.0000	1	(0.0957)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	4,300	1.3114	6,200.99	5,639.23	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0783)	0.0000	1	(0.8242)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	800	1.3114	1,153.67	1,049.16	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0146)	0.0000	1	(0.1533)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	9,800	1.3114	14,132.49	12,852.20	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1785)	0.0000	1	(1.8783)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	800	1.3114	1,153.67	1,049.16	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0146)	0.0000	1	(0.1533)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	7,500	1.3114	10,815.68	9,835.87	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1366)	0.0000	1	(1.4375)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	3,000	1.3114	4,326.27	3,934.35	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0546)	0.0000	1	(0.5750)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	300	1.3114	432.63	393.43	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0575)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	200	1.3114	288.42	262.29	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0036)	0.0000	1	(0.0383)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	7,600	1.3114	10,959.89	9,967.01	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1384)	0.0000	1	(1.4567)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	5,300	1.3114	7,643.08	6,950.68	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0965)	0.0000	1	(1.0158)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	3,700	1.3114	5,335.74	4,852.36	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0674)	0.0000	1	(0.7092)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	2,000	1.3114	2,884.18	2,622.90	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0364)	0.0000	1	(0.3833)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	12,500	1.3114	18,026.14	16,393.11	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2277)	0.0000	1	(2.3958)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	2,400	1.3114	3,461.02	3,147.48	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0437)	0.0000	1	(0.4600)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	4,700	1.3114	6,777.83	6,163.81	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0856)	0.0000	1	(0.9008)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	300	1.3114	432.63	393.43	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0575)	02/07/2025
600958.SH	01/14/2025	SDB3261097763	0	500	1.3114	721.05	655.72	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0091)	0.0000	1	(0.0958)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	4,300	1.3243	6,200.99	5,694.40	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0791)	0.0000	1	(0.8249)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	800	1.3243	1,153.67	1,059.42	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0147)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	9,800	1.3243	14,132.49	12,977.92	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1802)	0.0000	1	(1.8801)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	800	1.3243	1,153.67	1,059.42	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0147)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	7,500	1.3243	10,815.68	9,932.09	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1379)	0.0000	1	(1.4388)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	3,000	1.3243	4,326.27	3,972.83	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0552)	0.0000	1	(0.5755)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	300	1.3243	432.63	397.28	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	200	1.3243	288.42	264.86	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	7,600	1.3243	10,959.89	10,064.51	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1398)	0.0000	1	(1.4580)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	5,300	1.3243	7,643.08	7,018.67	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0975)	0.0000	1	(1.0168)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	3,700	1.3243	5,335.74	4,899.83	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0681)	0.0000	1	(0.7098)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	2,000	1.3243	2,884.18	2,648.56	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0368)	0.0000	1	(0.3837)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	12,500	1.3243	18,026.14	16,553.48	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2299)	0.0000	1	(2.3981)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	2,400	1.3243	3,461.02	3,178.27	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0441)	0.0000	1	(0.4604)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	4,700	1.3243	6,777.83	6,224.11	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0864)	0.0000	1	(0.9017)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	300	1.3243	432.63	397.28	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/13/2025	SDB3261097763	0	500	1.3243	721.05	662.14	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0092)	0.0000	1	(0.0959)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	4,300	1.3358	6,200.99	5,743.96	0.0000	4.3300	50.00	0.00	(2.2375)	(0.2393)	0.0000	3	(2.4769)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	800	1.3358	1,153.67	1,068.64	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0445)	0.0000	3	(0.4608)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	9,800	1.3358	14,132.49	13,090.89	0.0000	4.3300	50.00	0.00	(5.0995)	(0.5455)	0.0000	3	(5.6449)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600958.SH	01/10/2025	SDB3261097763	0	800	1.3358	1,153.67	1,068.64	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0445)	0.0000	3	(0.4608)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	7,500	1.3358	10,815.68	10,018.54	0.0000	4.3300	50.00	0.00	(3.9027)	(0.4174)	0.0000	3	(4.3201)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	3,000	1.3358	4,326.27	4,007.41	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1670)	0.0000	3	(1.7280)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	300	1.3358	432.63	400.74	0.0000	4.3300	50.00	0.00	(0.1561)	(0.0167)	0.0000	3	(0.1728)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	200	1.3358	288.42	267.16	0.0000	4.3300	50.00	0.00	(0.1041)	(0.0111)	0.0000	3	(0.1152)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	7,600	1.3358	10,959.89	10,152.12	0.0000	4.3300	50.00	0.00	(3.9547)	(0.4230)	0.0000	3	(4.3777)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	5,300	1.3358	7,643.08	7,079.77	0.0000	4.3300	50.00	0.00	(2.7579)	(0.2950)	0.0000	3	(3.0529)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	3,700	1.3358	5,335.74	4,942.48	0.0000	4.3300	50.00	0.00	(1.9253)	(0.2059)	0.0000	3	(2.1312)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	2,000	1.3358	2,884.18	2,671.61	0.0000	4.3300	50.00	0.00	(1.0407)	(0.1113)	0.0000	3	(1.1520)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	12,500	1.3358	18,026.14	16,697.56	0.0000	4.3300	50.00	0.00	(6.5044)	(0.6957)	0.0000	3	(7.2002)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	2,400	1.3358	3,461.02	3,205.93	0.0000	4.3300	50.00	0.00	(1.2489)	(0.1336)	0.0000	3	(1.3824)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	4,700	1.3358	6,777.83	6,278.28	0.0000	4.3300	50.00	0.00	(2.4457)	(0.2616)	0.0000	3	(2.7073)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	300	1.3358	432.63	400.74	0.0000	4.3300	50.00	0.00	(0.1561)	(0.0167)	0.0000	3	(0.1728)	02/07/2025
600958.SH	01/10/2025	SDB3261097763	0	500	1.3358	721.05	667.90	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0278)	0.0000	3	(0.2880)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	4,300	1.3266	6,200.99	5,704.50	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0792)	0.0000	1	(0.8251)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	800	1.3266	1,153.67	1,061.30	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0147)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	9,800	1.3266	14,132.49	13,000.95	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1806)	0.0000	1	(1.8804)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	800	1.3266	1,153.67	1,061.30	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0147)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	7,500	1.3266	10,815.68	9,949.71	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1382)	0.0000	1	(1.4391)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	3,000	1.3266	4,326.27	3,979.88	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0553)	0.0000	1	(0.5756)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	300	1.3266	432.63	397.99	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	200	1.3266	288.42	265.33	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	7,600	1.3266	10,959.89	10,082.37	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1400)	0.0000	1	(1.4583)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	5,300	1.3266	7,643.08	7,031.13	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0977)	0.0000	1	(1.0169)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	3,700	1.3266	5,335.74	4,908.52	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0682)	0.0000	1	(0.7099)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	2,000	1.3266	2,884.18	2,653.26	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0369)	0.0000	1	(0.3838)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	12,500	1.3266	18,026.14	16,582.85	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2303)	0.0000	1	(2.3985)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	2,400	1.3266	3,461.02	3,183.91	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0442)	0.0000	1	(0.4605)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	4,700	1.3266	6,777.83	6,235.15	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0866)	0.0000	1	(0.9018)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	300	1.3266	432.63	397.99	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/09/2025	SDB3261097763	0	500	1.3266	721.05	663.31	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0092)	0.0000	1	(0.0959)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	4,300	1.3291	6,200.99	5,715.01	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0794)	0.0000	1	(0.8252)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	800	1.3291	1,153.67	1,063.26	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0148)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	9,800	1.3291	14,132.49	13,024.90	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1809)	0.0000	1	(1.8807)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	800	1.3291	1,153.67	1,063.26	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0148)	0.0000	1	(0.1535)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	7,500	1.3291	10,815.68	9,968.03	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1384)	0.0000	1	(1.4393)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	3,000	1.3291	4,326.27	3,987.21	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0554)	0.0000	1	(0.5757)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	300	1.3291	432.63	398.72	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	200	1.3291	288.42	265.81	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0037)	0.0000	1	(0.0384)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	7,600	1.3291	10,959.89	10,100.94	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1403)	0.0000	1	(1.4585)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	5,300	1.3291	7,643.08	7,044.08	0.0000	4.3300	50.00	0.00	(0.9193)	(0.0978)	0.0000	1	(1.0171)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	3,700	1.3291	5,335.74	4,917.56	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0683)	0.0000	1	(0.7101)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	2,000	1.3291	2,884.18	2,658.14	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0369)	0.0000	1	(0.3838)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	12,500	1.3291	18,026.14	16,613.39	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2307)	0.0000	1	(2.3989)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	2,400	1.3291	3,461.02	3,189.77	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0443)	0.0000	1	(0.4606)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	4,700	1.3291	6,777.83	6,246.63	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0868)	0.0000	1	(0.9020)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	300	1.3291	432.63	398.72	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0055)	0.0000	1	(0.0576)	02/07/2025
600958.SH	01/08/2025	SDB3261097763	0	500	1.3291	721.05	664.54	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0092)	0.0000	1	(0.0960)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	4,300	1.3664	6,200.99	5,875.72	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0816)	0.0000	1	(0.8274)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	800	1.3664	1,153.67	1,093.16	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0152)	0.0000	1	(0.1539)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	9,800	1.3664	14,132.49	13,391.18	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1860)	0.0000	1	(1.8858)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	800	1.3664	1,153.67	1,093.16	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0152)	0.0000	1	(0.1539)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	7,500	1.3664	10,815.68	10,248.35	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1423)	0.0000	1	(1.4432)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600958.SH	01/07/2025	SDB3261097763	0	3,000	1.3664	4,326.27	4,099.34	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0569)	0.0000	1	(0.5773)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	300	1.3664	432.63	409.93	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0057)	0.0000	1	(0.0577)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	200	1.3664	288.42	273.29	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0038)	0.0000	1	(0.0385)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	7,600	1.3664	10,959.89	10,385.00	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1442)	0.0000	1	(1.4625)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	5,300	1.3664	7,643.08	7,242.17	0.0000	4.3300	50.00	0.00	(0.9193)	(0.1006)	0.0000	1	(1.0199)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	3,700	1.3664	5,335.74	5,055.85	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0702)	0.0000	1	(0.7120)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	2,000	1.3664	2,884.18	2,732.89	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0380)	0.0000	1	(0.3849)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	12,500	1.3664	18,026.14	17,080.59	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2372)	0.0000	1	(2.4054)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	2,400	1.3664	3,461.02	3,279.47	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0455)	0.0000	1	(0.4618)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	4,700	1.3664	6,777.83	6,422.30	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0892)	0.0000	1	(0.9044)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	300	1.3664	432.63	409.93	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0057)	0.0000	1	(0.0577)	02/07/2025
600958.SH	01/07/2025	SDB3261097763	0	500	1.3664	721.05	683.22	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0095)	0.0000	1	(0.0962)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	4,300	1.4421	6,200.99	6,200.99	0.0000	4.3300	50.00	0.00	(0.7458)	(0.0861)	0.0000	1	(0.8320)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	800	1.4421	1,153.67	1,153.67	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0160)	0.0000	1	(0.1548)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	9,800	1.4421	14,132.49	14,132.49	0.0000	4.3300	50.00	0.00	(1.6998)	(0.1963)	0.0000	1	(1.8961)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	800	1.4421	1,153.67	1,153.67	0.0000	4.3300	50.00	0.00	(0.1388)	(0.0160)	0.0000	1	(0.1548)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	7,500	1.4421	10,815.68	10,815.68	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1502)	0.0000	1	(1.4511)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	3,000	1.4421	4,326.27	4,326.27	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0601)	0.0000	1	(0.5804)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	300	1.4421	432.63	432.63	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0060)	0.0000	1	(0.0580)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	200	1.4421	288.42	288.42	0.0000	4.3300	50.00	0.00	(0.0347)	(0.0040)	0.0000	1	(0.0387)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	7,600	1.4421	10,959.89	10,959.89	0.0000	4.3300	50.00	0.00	(1.3182)	(0.1522)	0.0000	1	(1.4705)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	5,300	1.4421	7,643.08	7,643.08	0.0000	4.3300	50.00	0.00	(0.9193)	(0.1062)	0.0000	1	(1.0254)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	3,700	1.4421	5,335.74	5,335.74	0.0000	4.3300	50.00	0.00	(0.6418)	(0.0741)	0.0000	1	(0.7159)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	2,000	1.4421	2,884.18	2,884.18	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0401)	0.0000	1	(0.3870)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	12,500	1.4421	18,026.14	18,026.14	0.0000	4.3300	50.00	0.00	(2.1681)	(0.2504)	0.0000	1	(2.4185)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	2,400	1.4421	3,461.02	3,461.02	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0481)	0.0000	1	(0.4644)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	4,700	1.4421	6,777.83	6,777.83	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0941)	0.0000	1	(0.9094)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	300	1.4421	432.63	432.63	0.0000	4.3300	50.00	0.00	(0.0520)	(0.0060)	0.0000	1	(0.0580)	02/07/2025
600958.SH	01/06/2025	SDB3261097763	0	500	1.4421	721.05	721.05	0.0000	4.3300	50.00	0.00	(0.0867)	(0.0100)	0.0000	1	(0.0967)	02/07/2025
TOTAL ORIENT SECURITIES COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND													(136.7492)	(14.6338)	0.0000	(151.3830)	
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND																	
300595.ZK	01/17/2025	SDB3260123351	0	300	2.3126	776.35	693.79	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0096)	0.0000	1	(0.1030)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	300	2.3126	776.35	693.79	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0096)	0.0000	1	(0.1030)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	900	2.3126	2,329.06	2,081.36	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0289)	0.0000	1	(0.3090)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	300	2.3126	776.35	693.79	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0096)	0.0000	1	(0.1030)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	500	2.3126	1,293.92	1,156.31	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0161)	0.0000	1	(0.1717)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	100	2.3126	258.78	231.26	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0032)	0.0000	1	(0.0343)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	5,400	2.3126	13,974.35	12,488.14	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1734)	0.0000	1	(1.8543)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	500	2.3126	1,293.92	1,156.31	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0161)	0.0000	1	(0.1717)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	2,000	2.3126	5,175.69	4,625.24	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0642)	0.0000	1	(0.6868)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	1,500	2.3126	3,881.76	3,468.93	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0482)	0.0000	1	(0.5151)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	6,500	2.3126	16,820.98	15,032.02	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2088)	0.0000	1	(2.2320)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	1,200	2.3126	3,105.41	2,775.14	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0385)	0.0000	1	(0.4121)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	2,200	2.3126	5,693.25	5,087.76	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0707)	0.0000	1	(0.7554)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	1,000	2.3126	2,587.84	2,312.62	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0321)	0.0000	1	(0.3434)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	800	2.3126	2,070.27	1,850.10	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0257)	0.0000	1	(0.2747)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	400	2.3126	1,035.14	925.05	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0128)	0.0000	1	(0.1374)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	300	2.3126	776.35	693.79	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0096)	0.0000	1	(0.1030)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	900	2.3126	2,329.06	2,081.36	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0289)	0.0000	1	(0.3090)	02/07/2025
300595.ZK	01/17/2025	SDB3260123351	0	600	2.3126	1,552.71	1,387.57	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0193)	0.0000	1	(0.2060)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	300	2.2192	776.35	665.77	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1026)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	300	2.2192	776.35	665.77	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1026)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300595.ZK	01/16/2025	SDB3260123351	0	900	2.2192	2,329.06	1,997.31	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0277)	0.0000	1	(0.3079)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	300	2.2192	776.35	665.77	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1026)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	500	2.2192	1,293.92	1,109.62	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0154)	0.0000	1	(0.1710)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	100	2.2192	258.78	221.92	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0031)	0.0000	1	(0.0342)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	5,400	2.2192	13,974.35	11,983.85	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1664)	0.0000	1	(1.8472)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	500	2.2192	1,293.92	1,109.62	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0154)	0.0000	1	(0.1710)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	2,000	2.2192	5,175.69	4,438.46	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0616)	0.0000	1	(0.6842)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	1,500	2.2192	3,881.76	3,328.85	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0462)	0.0000	1	(0.5131)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	6,500	2.2192	16,820.98	14,425.00	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2003)	0.0000	1	(2.2235)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	1,200	2.2192	3,105.41	2,663.08	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0370)	0.0000	1	(0.4105)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	2,200	2.2192	5,693.25	4,882.31	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0678)	0.0000	1	(0.7526)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	1,000	2.2192	2,587.84	2,219.23	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0308)	0.0000	1	(0.3421)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	800	2.2192	2,070.27	1,775.38	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0247)	0.0000	1	(0.2737)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	400	2.2192	1,035.14	887.69	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0123)	0.0000	1	(0.1368)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	300	2.2192	776.35	665.77	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1026)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	900	2.2192	2,329.06	1,997.31	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0277)	0.0000	1	(0.3079)	02/07/2025
300595.ZK	01/16/2025	SDB3260123351	0	600	2.2192	1,552.71	1,331.54	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0185)	0.0000	1	(0.2052)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	300	2.1999	776.35	659.97	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1025)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	300	2.1999	776.35	659.97	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1025)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	900	2.1999	2,329.06	1,979.92	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0275)	0.0000	1	(0.3076)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	300	2.1999	776.35	659.97	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1025)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	500	2.1999	1,293.92	1,099.95	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0153)	0.0000	1	(0.1709)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	100	2.1999	258.78	219.99	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0031)	0.0000	1	(0.0342)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	5,400	2.1999	13,974.35	11,879.51	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1650)	0.0000	1	(1.8458)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	500	2.1999	1,293.92	1,099.95	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0153)	0.0000	1	(0.1709)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	2,000	2.1999	5,175.69	4,399.82	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0611)	0.0000	1	(0.6836)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	1,500	2.1999	3,881.76	3,299.86	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0458)	0.0000	1	(0.5127)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	6,500	2.1999	16,820.98	14,299.41	0.0000	4.3300	50.00	0.00	(2.0232)	(0.1986)	0.0000	1	(2.2218)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	1,200	2.1999	3,105.41	2,639.89	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0367)	0.0000	1	(0.4102)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	2,200	2.1999	5,693.25	4,839.80	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0672)	0.0000	1	(0.7520)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	1,000	2.1999	2,587.84	2,199.91	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0306)	0.0000	1	(0.3418)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	800	2.1999	2,070.27	1,759.93	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0244)	0.0000	1	(0.2735)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	400	2.1999	1,035.14	879.96	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0122)	0.0000	1	(0.1367)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	300	2.1999	776.35	659.97	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0092)	0.0000	1	(0.1025)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	900	2.1999	2,329.06	1,979.92	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0275)	0.0000	1	(0.3076)	02/07/2025
300595.ZK	01/15/2025	SDB3260123351	0	600	2.1999	1,552.71	1,319.95	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0183)	0.0000	1	(0.2051)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	300	2.2665	776.35	679.94	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0094)	0.0000	1	(0.1028)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	300	2.2665	776.35	679.94	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0094)	0.0000	1	(0.1028)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	900	2.2665	2,329.06	2,039.82	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0283)	0.0000	1	(0.3085)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	300	2.2665	776.35	679.94	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0094)	0.0000	1	(0.1028)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	500	2.2665	1,293.92	1,133.23	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0157)	0.0000	1	(0.1714)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	100	2.2665	258.78	226.65	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0031)	0.0000	1	(0.0343)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	5,400	2.2665	13,974.35	12,238.92	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1700)	0.0000	1	(1.8508)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	500	2.2665	1,293.92	1,133.23	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0157)	0.0000	1	(0.1714)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	2,000	2.2665	5,175.69	4,532.93	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0630)	0.0000	1	(0.6855)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	1,500	2.2665	3,881.76	3,399.70	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0472)	0.0000	1	(0.5141)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	6,500	2.2665	16,820.98	14,732.03	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2046)	0.0000	1	(2.2278)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	1,200	2.2665	3,105.41	2,719.76	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0378)	0.0000	1	(0.4113)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	2,200	2.2665	5,693.25	4,986.23	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0693)	0.0000	1	(0.7540)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	1,000	2.2665	2,587.84	2,266.47	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0315)	0.0000	1	(0.3427)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	800	2.2665	2,070.27	1,813.17	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0252)	0.0000	1	(0.2742)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	400	2.2665	1,035.14	906.59	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0126)	0.0000	1	(0.1371)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	300	2.2665	776.35	679.94	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0094)	0.0000	1	(0.1028)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300595.ZK	01/14/2025	SDB3260123351	0	900	2.2665	2,329.06	2,039.82	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0283)	0.0000	1	(0.3085)	02/07/2025
300595.ZK	01/14/2025	SDB3260123351	0	600	2.2665	1,552.71	1,359.88	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0189)	0.0000	1	(0.2056)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	300	2.2743	776.35	682.28	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0095)	0.0000	1	(0.1029)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	300	2.2743	776.35	682.28	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0095)	0.0000	1	(0.1029)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	900	2.2743	2,329.06	2,046.85	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0284)	0.0000	1	(0.3086)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	300	2.2743	776.35	682.28	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0095)	0.0000	1	(0.1029)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	500	2.2743	1,293.92	1,137.14	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0158)	0.0000	1	(0.1714)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	100	2.2743	258.78	227.43	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0032)	0.0000	1	(0.0343)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	5,400	2.2743	13,974.35	12,281.08	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1706)	0.0000	1	(1.8514)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	500	2.2743	1,293.92	1,137.14	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0158)	0.0000	1	(0.1714)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	2,000	2.2743	5,175.69	4,548.55	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0632)	0.0000	1	(0.6857)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	1,500	2.2743	3,881.76	3,411.41	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0474)	0.0000	1	(0.5143)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	6,500	2.2743	16,820.98	14,782.78	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2053)	0.0000	1	(2.2285)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	1,200	2.2743	3,105.41	2,729.13	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0379)	0.0000	1	(0.4114)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	2,200	2.2743	5,693.25	5,003.40	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0695)	0.0000	1	(0.7543)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	1,000	2.2743	2,587.84	2,274.27	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0316)	0.0000	1	(0.3428)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	800	2.2743	2,070.27	1,819.42	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0253)	0.0000	1	(0.2743)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	400	2.2743	1,035.14	909.71	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0126)	0.0000	1	(0.1371)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	300	2.2743	776.35	682.28	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0095)	0.0000	1	(0.1029)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	900	2.2743	2,329.06	2,046.85	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0284)	0.0000	1	(0.3086)	02/07/2025
300595.ZK	01/13/2025	SDB3260123351	0	600	2.2743	1,552.71	1,364.56	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0190)	0.0000	1	(0.2057)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	300	2.3336	776.35	700.07	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0292)	0.0000	3	(0.3093)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	300	2.3336	776.35	700.07	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0292)	0.0000	3	(0.3093)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	900	2.3336	2,329.06	2,100.21	0.0000	4.3300	50.00	0.00	(0.8404)	(0.0875)	0.0000	3	(0.9279)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	300	2.3336	776.35	700.07	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0292)	0.0000	3	(0.3093)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	500	2.3336	1,293.92	1,166.79	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0486)	0.0000	3	(0.5155)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	100	2.3336	258.78	233.36	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0097)	0.0000	3	(0.1031)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	5,400	2.3336	13,974.35	12,601.28	0.0000	4.3300	50.00	0.00	(5.0424)	(0.5251)	0.0000	3	(5.5675)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	500	2.3336	1,293.92	1,166.79	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0486)	0.0000	3	(0.5155)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	2,000	2.3336	5,175.69	4,667.14	0.0000	4.3300	50.00	0.00	(1.8676)	(0.1945)	0.0000	3	(2.0620)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	1,500	2.3336	3,881.76	3,500.36	0.0000	4.3300	50.00	0.00	(1.4007)	(0.1458)	0.0000	3	(1.5465)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	6,500	2.3336	16,820.98	15,168.20	0.0000	4.3300	50.00	0.00	(6.0696)	(0.6320)	0.0000	3	(6.7016)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	1,200	2.3336	3,105.41	2,800.28	0.0000	4.3300	50.00	0.00	(1.1205)	(0.1167)	0.0000	3	(1.2372)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	2,200	2.3336	5,693.25	5,133.85	0.0000	4.3300	50.00	0.00	(2.0543)	(0.2139)	0.0000	3	(2.2682)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	1,000	2.3336	2,587.84	2,333.57	0.0000	4.3300	50.00	0.00	(0.9338)	(0.0972)	0.0000	3	(1.0310)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	800	2.3336	2,070.27	1,866.86	0.0000	4.3300	50.00	0.00	(0.7470)	(0.0778)	0.0000	3	(0.8248)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	400	2.3336	1,035.14	933.43	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0389)	0.0000	3	(0.4124)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	300	2.3336	776.35	700.07	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0292)	0.0000	3	(0.3093)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	900	2.3336	2,329.06	2,100.21	0.0000	4.3300	50.00	0.00	(0.8404)	(0.0875)	0.0000	3	(0.9279)	02/07/2025
300595.ZK	01/10/2025	SDB3260123351	0	600	2.3336	1,552.71	1,400.14	0.0000	4.3300	50.00	0.00	(0.5603)	(0.0583)	0.0000	3	(0.6186)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	300	2.3420	776.35	702.60	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0098)	0.0000	1	(0.1031)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	300	2.3420	776.35	702.60	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0098)	0.0000	1	(0.1031)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	900	2.3420	2,329.06	2,107.79	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0293)	0.0000	1	(0.3094)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	300	2.3420	776.35	702.60	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0098)	0.0000	1	(0.1031)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	500	2.3420	1,293.92	1,170.99	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0163)	0.0000	1	(0.1719)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	100	2.3420	258.78	234.20	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0033)	0.0000	1	(0.0344)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	5,400	2.3420	13,974.35	12,646.73	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1756)	0.0000	1	(1.8565)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	500	2.3420	1,293.92	1,170.99	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0163)	0.0000	1	(0.1719)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	2,000	2.3420	5,175.69	4,683.97	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0651)	0.0000	1	(0.6876)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	1,500	2.3420	3,881.76	3,512.98	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0488)	0.0000	1	(0.5157)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	6,500	2.3420	16,820.98	15,222.92	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2114)	0.0000	1	(2.2346)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	1,200	2.3420	3,105.41	2,810.38	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0390)	0.0000	1	(0.4125)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	2,200	2.3420	5,693.25	5,152.37	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0716)	0.0000	1	(0.7563)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300595.ZK	01/09/2025	SDB3260123351	0	1,000	2.3420	2,587.84	2,341.99	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0325)	0.0000	1	(0.3438)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	800	2.3420	2,070.27	1,873.59	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0260)	0.0000	1	(0.2750)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	400	2.3420	1,035.14	936.79	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0130)	0.0000	1	(0.1375)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	300	2.3420	776.35	702.60	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0098)	0.0000	1	(0.1031)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	900	2.3420	2,329.06	2,107.79	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0293)	0.0000	1	(0.3094)	02/07/2025
300595.ZK	01/09/2025	SDB3260123351	0	600	2.3420	1,552.71	1,405.19	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0195)	0.0000	1	(0.2063)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	300	2.4278	776.35	728.33	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0101)	0.0000	1	(0.1035)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	300	2.4278	776.35	728.33	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0101)	0.0000	1	(0.1035)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	900	2.4278	2,329.06	2,184.99	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0303)	0.0000	1	(0.3105)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	300	2.4278	776.35	728.33	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0101)	0.0000	1	(0.1035)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	500	2.4278	1,293.92	1,213.88	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0169)	0.0000	1	(0.1725)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	100	2.4278	258.78	242.78	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0034)	0.0000	1	(0.0345)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	5,400	2.4278	13,974.35	13,109.96	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1821)	0.0000	1	(1.8629)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	500	2.4278	1,293.92	1,213.88	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0169)	0.0000	1	(0.1725)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	2,000	2.4278	5,175.69	4,855.54	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0674)	0.0000	1	(0.6900)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	1,500	2.4278	3,881.76	3,641.66	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0506)	0.0000	1	(0.5175)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	6,500	2.4278	16,820.98	15,780.51	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2192)	0.0000	1	(2.2424)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	1,200	2.4278	3,105.41	2,913.32	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0405)	0.0000	1	(0.4140)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	2,200	2.4278	5,693.25	5,341.09	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0742)	0.0000	1	(0.7590)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	1,000	2.4278	2,587.84	2,427.77	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0337)	0.0000	1	(0.3450)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	800	2.4278	2,070.27	1,942.22	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0270)	0.0000	1	(0.2760)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	400	2.4278	1,035.14	971.11	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0135)	0.0000	1	(0.1380)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	300	2.4278	776.35	728.33	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0101)	0.0000	1	(0.1035)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	900	2.4278	2,329.06	2,184.99	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0303)	0.0000	1	(0.3105)	02/07/2025
300595.ZK	01/08/2025	SDB3260123351	0	600	2.4278	1,552.71	1,456.66	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0202)	0.0000	1	(0.2070)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	300	2.5020	776.35	750.59	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0104)	0.0000	1	(0.1038)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	300	2.5020	776.35	750.59	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0104)	0.0000	1	(0.1038)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	900	2.5020	2,329.06	2,251.77	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0313)	0.0000	1	(0.3114)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	300	2.5020	776.35	750.59	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0104)	0.0000	1	(0.1038)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	500	2.5020	1,293.92	1,250.98	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0174)	0.0000	1	(0.1730)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	100	2.5020	258.78	250.20	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0035)	0.0000	1	(0.0346)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	5,400	2.5020	13,974.35	13,510.61	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1876)	0.0000	1	(1.8685)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	500	2.5020	1,293.92	1,250.98	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0174)	0.0000	1	(0.1730)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	2,000	2.5020	5,175.69	5,003.93	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0695)	0.0000	1	(0.6920)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	1,500	2.5020	3,881.76	3,752.95	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0521)	0.0000	1	(0.5190)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	6,500	2.5020	16,820.98	16,262.77	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2259)	0.0000	1	(2.2491)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	1,200	2.5020	3,105.41	3,002.36	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0417)	0.0000	1	(0.4152)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	2,200	2.5020	5,693.25	5,504.32	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0764)	0.0000	1	(0.7612)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	1,000	2.5020	2,587.84	2,501.96	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0347)	0.0000	1	(0.3460)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	800	2.5020	2,070.27	2,001.57	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0278)	0.0000	1	(0.2768)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	400	2.5020	1,035.14	1,000.79	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0139)	0.0000	1	(0.1384)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	300	2.5020	776.35	750.59	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0104)	0.0000	1	(0.1038)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	900	2.5020	2,329.06	2,251.77	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0313)	0.0000	1	(0.3114)	02/07/2025
300595.ZK	01/07/2025	SDB3260123351	0	600	2.5020	1,552.71	1,501.18	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0208)	0.0000	1	(0.2076)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	300	2.5878	776.35	776.35	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0108)	0.0000	1	(0.1042)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	300	2.5878	776.35	776.35	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0108)	0.0000	1	(0.1042)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	900	2.5878	2,329.06	2,329.06	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0323)	0.0000	1	(0.3125)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	300	2.5878	776.35	776.35	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0108)	0.0000	1	(0.1042)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	500	2.5878	1,293.92	1,293.92	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0180)	0.0000	1	(0.1736)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	100	2.5878	258.78	258.78	0.0000	4.3300	50.00	0.00	(0.0311)	(0.0036)	0.0000	1	(0.0347)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	5,400	2.5878	13,974.35	13,974.35	0.0000	4.3300	50.00	0.00	(1.6808)	(0.1941)	0.0000	1	(1.8749)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	500	2.5878	1,293.92	1,293.92	0.0000	4.3300	50.00	0.00	(0.1556)	(0.0180)	0.0000	1	(0.1736)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	2,000	2.5878	5,175.69	5,175.69	0.0000	4.3300	50.00	0.00	(0.6225)	(0.0719)	0.0000	1	(0.6944)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300595.ZK	01/06/2025	SDB3260123351	0	1,500	2.5878	3,881.76	3,881.76	0.0000	4.3300	50.00	0.00	(0.4669)	(0.0539)	0.0000	1	(0.5208)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	6,500	2.5878	16,820.98	16,820.98	0.0000	4.3300	50.00	0.00	(2.0232)	(0.2336)	0.0000	1	(2.2568)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	1,200	2.5878	3,105.41	3,105.41	0.0000	4.3300	50.00	0.00	(0.3735)	(0.0431)	0.0000	1	(0.4166)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	2,200	2.5878	5,693.25	5,693.25	0.0000	4.3300	50.00	0.00	(0.6848)	(0.0791)	0.0000	1	(0.7638)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	1,000	2.5878	2,587.84	2,587.84	0.0000	4.3300	50.00	0.00	(0.3113)	(0.0359)	0.0000	1	(0.3472)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	800	2.5878	2,070.27	2,070.27	0.0000	4.3300	50.00	0.00	(0.2490)	(0.0288)	0.0000	1	(0.2778)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	400	2.5878	1,035.14	1,035.14	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0144)	0.0000	1	(0.1389)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	300	2.5878	776.35	776.35	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0108)	0.0000	1	(0.1042)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	900	2.5878	2,329.06	2,329.06	0.0000	4.3300	50.00	0.00	(0.2801)	(0.0323)	0.0000	1	(0.3125)	02/07/2025
300595.ZK	01/06/2025	SDB3260123351	0	600	2.5878	1,552.71	1,552.71	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0216)	0.0000	1	(0.2083)	02/07/2025
TOTAL OVCTEK CHINA INC CMN CLASS A SERIES NORTHBOUND													(95.9926)	(10.0418)	0.0000	(106.0344)	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND																	
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	345.21	345.06	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0048)	0.0000	1	(0.0463)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	344.92	345.06	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0048)	0.0000	1	(0.0463)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	700	3.4506	2,314.54	2,415.39	0.0000	4.3300	50.00	0.00	(0.2784)	(0.0335)	0.0000	1	(0.3119)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	300	3.4506	997.50	1,035.17	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0144)	0.0000	1	(0.1344)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	600	3.4506	2,000.51	2,070.33	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0288)	0.0000	1	(0.2694)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	329.24	345.06	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0048)	0.0000	1	(0.0444)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	300	3.4506	1,007.61	1,035.17	0.0000	4.3300	50.00	0.00	(0.1212)	(0.0144)	0.0000	1	(0.1356)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	5,400	3.4506	18,099.68	18,632.98	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2588)	0.0000	1	(2.4358)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	2,600	3.4506	8,726.81	8,971.44	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1246)	0.0000	1	(1.1742)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	1,900	3.4506	6,457.66	6,556.05	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0911)	0.0000	1	(0.8678)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	400	3.4506	1,364.21	1,380.22	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0192)	0.0000	1	(0.1833)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	343.83	345.06	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0048)	0.0000	1	(0.0461)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	344.08	345.06	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0048)	0.0000	1	(0.0462)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	6,500	3.4506	22,812.62	22,428.59	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3115)	0.0000	1	(3.0554)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	4,200	3.4506	14,740.46	14,492.32	0.0000	4.3300	50.00	0.00	(1.7730)	(0.2013)	0.0000	1	(1.9742)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	1,800	3.4506	6,317.34	6,210.99	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0863)	0.0000	1	(0.8461)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	1,400	3.4506	4,913.49	4,830.77	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0671)	0.0000	1	(0.6581)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	4,000	3.4506	14,038.54	13,802.21	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1917)	0.0000	1	(1.8802)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	200	3.4506	701.93	690.11	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0096)	0.0000	1	(0.0940)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	1,000	3.4506	3,509.63	3,450.55	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0479)	0.0000	1	(0.4701)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	200	3.4506	701.93	690.11	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0096)	0.0000	1	(0.0940)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	8,700	3.4506	30,533.82	30,019.80	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4169)	0.0000	1	(4.0895)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	2,200	3.4506	7,721.19	7,591.21	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1054)	0.0000	1	(1.0341)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	600	3.4506	2,105.78	2,070.33	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0288)	0.0000	1	(0.2820)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	3,900	3.4506	13,687.57	13,457.15	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1869)	0.0000	1	(1.8332)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	600	3.4506	2,105.78	2,070.33	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0288)	0.0000	1	(0.2820)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	2,200	3.4506	7,721.19	7,591.21	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1054)	0.0000	1	(1.0341)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	3,300	3.4506	11,581.79	11,386.82	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1582)	0.0000	1	(1.5512)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	2,400	3.4506	8,423.12	8,281.32	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1150)	0.0000	1	(1.1281)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	7,900	3.4506	27,726.11	27,259.36	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3786)	0.0000	1	(3.7134)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	300	3.4506	1,052.89	1,035.17	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0144)	0.0000	1	(0.1410)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	8,800	3.4506	30,884.78	30,364.86	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4217)	0.0000	1	(4.1365)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	2,700	3.4506	9,476.01	9,316.49	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1294)	0.0000	1	(1.2691)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	5,300	3.4506	18,601.06	18,287.93	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2540)	0.0000	1	(2.4913)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	500	3.4506	1,754.82	1,725.28	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0240)	0.0000	1	(0.2350)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/17/2025	SDB3260123306	0	9,800	3.4506	34,394.41	33,815.41	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4697)	0.0000	1	(4.6065)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	100	3.4506	350.96	345.06	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	1,400	3.4506	4,913.49	4,830.77	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0671)	0.0000	1	(0.6581)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	400	3.4506	1,403.85	1,380.22	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0192)	0.0000	1	(0.1880)	02/07/2025
300759.ZK	01/17/2025	SDB3260123306	0	6,000	3.4506	21,057.80	20,703.31	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2875)	0.0000	1	(2.8203)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	700	3.3193	2,314.54	2,323.53	0.0000	4.3300	50.00	0.00	(0.2784)	(0.0323)	0.0000	1	(0.3107)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	300	3.3193	997.50	995.80	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0138)	0.0000	1	(0.1338)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	600	3.3193	2,000.51	1,991.60	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0277)	0.0000	1	(0.2683)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	329.24	331.93	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0046)	0.0000	1	(0.0442)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	300	3.3193	1,007.61	995.80	0.0000	4.3300	50.00	0.00	(0.1212)	(0.0138)	0.0000	1	(0.1350)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	5,400	3.3193	18,099.68	17,924.37	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2489)	0.0000	1	(2.4259)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	2,600	3.3193	8,726.81	8,630.25	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1199)	0.0000	1	(1.1695)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	1,900	3.3193	6,457.66	6,306.72	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0876)	0.0000	1	(0.8643)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	400	3.3193	1,364.21	1,327.73	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0184)	0.0000	1	(0.1825)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	343.83	331.93	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	344.08	331.93	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	6,500	3.3193	22,812.62	21,575.63	0.0000	4.3300	50.00	0.00	(2.7439)	(0.2997)	0.0000	1	(3.0435)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	4,200	3.3193	14,740.46	13,941.17	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1936)	0.0000	1	(1.9666)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	1,800	3.3193	6,317.34	5,974.79	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0830)	0.0000	1	(0.8428)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	1,400	3.3193	4,913.49	4,647.06	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0645)	0.0000	1	(0.6555)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	4,000	3.3193	14,038.54	13,277.31	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1844)	0.0000	1	(1.8729)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	200	3.3193	701.93	663.87	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0092)	0.0000	1	(0.0936)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	1,000	3.3193	3,509.63	3,319.33	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0461)	0.0000	1	(0.4682)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	200	3.3193	701.93	663.87	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0092)	0.0000	1	(0.0936)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	8,700	3.3193	30,533.82	28,878.14	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4011)	0.0000	1	(4.0736)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	2,200	3.3193	7,721.19	7,302.52	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1014)	0.0000	1	(1.0301)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	600	3.3193	2,105.78	1,991.60	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0277)	0.0000	1	(0.2809)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	3,900	3.3193	13,687.57	12,945.38	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1798)	0.0000	1	(1.8261)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	600	3.3193	2,105.78	1,991.60	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0277)	0.0000	1	(0.2809)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	2,200	3.3193	7,721.19	7,302.52	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1014)	0.0000	1	(1.0301)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	3,300	3.3193	11,581.79	10,953.78	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1521)	0.0000	1	(1.5452)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	2,400	3.3193	8,423.12	7,966.38	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1106)	0.0000	1	(1.1238)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	7,900	3.3193	27,726.11	26,222.68	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3642)	0.0000	1	(3.6990)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	300	3.3193	1,052.89	995.80	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0138)	0.0000	1	(0.1405)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	8,800	3.3193	30,884.78	29,210.08	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4057)	0.0000	1	(4.1204)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	2,700	3.3193	9,476.01	8,962.18	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1245)	0.0000	1	(1.2642)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	5,300	3.3193	18,601.06	17,592.43	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2443)	0.0000	1	(2.4816)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	500	3.3193	1,754.82	1,659.66	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0231)	0.0000	1	(0.2341)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	9,800	3.3193	34,394.41	32,529.40	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4518)	0.0000	1	(4.5887)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	100	3.3193	350.96	331.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	1,400	3.3193	4,913.49	4,647.06	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0645)	0.0000	1	(0.6555)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	400	3.3193	1,403.85	1,327.73	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0184)	0.0000	1	(0.1873)	02/07/2025
300759.ZK	01/16/2025	SDB3260123306	0	6,000	3.3193	21,057.80	19,915.96	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2766)	0.0000	1	(2.8094)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	600	3.2863	2,000.51	1,971.76	0.0000	4.3300	50.00	0.00	(0.2406)	(0.0274)	0.0000	1	(0.2680)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	329.24	328.63	0.0000	4.3300	50.00	0.00	(0.0396)	(0.0046)	0.0000	1	(0.0442)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	300	3.2863	1,007.61	985.88	0.0000	4.3300	50.00	0.00	(0.1212)	(0.0137)	0.0000	1	(0.1349)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	5,400	3.2863	18,099.68	17,745.84	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2465)	0.0000	1	(2.4235)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	2,600	3.2863	8,726.81	8,544.29	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1187)	0.0000	1	(1.1683)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/15/2025	SDB3260123306	0	1,900	3.2863	6,457.66	6,243.91	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0867)	0.0000	1	(0.8634)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	400	3.2863	1,364.21	1,314.51	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0183)	0.0000	1	(0.1823)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	343.83	328.63	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0459)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	344.08	328.63	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0459)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	6,500	3.2863	22,812.62	21,360.74	0.0000	4.3300	50.00	0.00	(2.7439)	(0.2967)	0.0000	1	(3.0405)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	4,200	3.2863	14,740.46	13,802.32	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1917)	0.0000	1	(1.9646)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	1,800	3.2863	6,317.34	5,915.28	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0822)	0.0000	1	(0.8420)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	1,400	3.2863	4,913.49	4,600.77	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0639)	0.0000	1	(0.6549)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	4,000	3.2863	14,038.54	13,145.07	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1826)	0.0000	1	(1.8711)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	200	3.2863	701.93	657.25	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0091)	0.0000	1	(0.0936)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	1,000	3.2863	3,509.63	3,286.27	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0456)	0.0000	1	(0.4678)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	200	3.2863	701.93	657.25	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0091)	0.0000	1	(0.0936)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	8,700	3.2863	30,533.82	28,590.52	0.0000	4.3300	50.00	0.00	(3.6725)	(0.3971)	0.0000	1	(4.0696)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	2,200	3.2863	7,721.19	7,229.79	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1004)	0.0000	1	(1.0291)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	600	3.2863	2,105.78	1,971.76	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0274)	0.0000	1	(0.2807)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	3,900	3.2863	13,687.57	12,816.44	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1780)	0.0000	1	(1.8243)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	600	3.2863	2,105.78	1,971.76	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0274)	0.0000	1	(0.2807)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	2,200	3.2863	7,721.19	7,229.79	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1004)	0.0000	1	(1.0291)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	3,300	3.2863	11,581.79	10,844.68	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1506)	0.0000	1	(1.5437)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	2,400	3.2863	8,423.12	7,887.04	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1095)	0.0000	1	(1.1227)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	7,900	3.2863	27,726.11	25,961.51	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3606)	0.0000	1	(3.6954)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	300	3.2863	1,052.89	985.88	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0137)	0.0000	1	(0.1403)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	8,800	3.2863	30,884.78	28,919.15	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4017)	0.0000	1	(4.1164)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	2,700	3.2863	9,476.01	8,872.92	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1232)	0.0000	1	(1.2630)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	5,300	3.2863	18,601.06	17,417.22	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2419)	0.0000	1	(2.4792)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	500	3.2863	1,754.82	1,643.13	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0228)	0.0000	1	(0.2339)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	9,800	3.2863	34,394.41	32,205.42	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4473)	0.0000	1	(4.5842)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	100	3.2863	350.96	328.63	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	1,400	3.2863	4,913.49	4,600.77	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0639)	0.0000	1	(0.6549)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	400	3.2863	1,403.85	1,314.51	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0183)	0.0000	1	(0.1871)	02/07/2025
300759.ZK	01/15/2025	SDB3260123306	0	6,000	3.2863	21,057.80	19,717.60	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2739)	0.0000	1	(2.8066)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	5,400	3.3466	18,099.68	18,071.87	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2510)	0.0000	1	(2.4280)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	2,600	3.3466	8,726.81	8,701.27	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1209)	0.0000	1	(1.1705)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	1,900	3.3466	6,457.66	6,358.62	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0883)	0.0000	1	(0.8650)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	400	3.3466	1,364.21	1,338.66	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0186)	0.0000	1	(0.1827)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	343.83	334.66	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	344.08	334.66	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	6,500	3.3466	22,812.62	21,753.18	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3021)	0.0000	1	(3.0460)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	4,200	3.3466	14,740.46	14,055.90	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1952)	0.0000	1	(1.9682)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	1,800	3.3466	6,317.34	6,023.96	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0837)	0.0000	1	(0.8435)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	1,400	3.3466	4,913.49	4,685.30	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0651)	0.0000	1	(0.6561)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	4,000	3.3466	14,038.54	13,386.57	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1859)	0.0000	1	(1.8744)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	200	3.3466	701.93	669.33	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	1,000	3.3466	3,509.63	3,346.64	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0465)	0.0000	1	(0.4686)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	200	3.3466	701.93	669.33	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	8,700	3.3466	30,533.82	29,115.79	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4044)	0.0000	1	(4.0769)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	2,200	3.3466	7,721.19	7,362.61	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1023)	0.0000	1	(1.0309)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/14/2025	SDB3260123306	0	600	3.3466	2,105.78	2,007.99	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	3,900	3.3466	13,687.57	13,051.91	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1813)	0.0000	1	(1.8276)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	600	3.3466	2,105.78	2,007.99	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	2,200	3.3466	7,721.19	7,362.61	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1023)	0.0000	1	(1.0309)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	3,300	3.3466	11,581.79	11,043.92	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1534)	0.0000	1	(1.5464)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	2,400	3.3466	8,423.12	8,031.94	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1116)	0.0000	1	(1.1247)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	7,900	3.3466	27,726.11	26,438.48	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3672)	0.0000	1	(3.7020)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	300	3.3466	1,052.89	1,004.03	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0139)	0.0000	1	(0.1406)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	8,800	3.3466	30,884.78	29,450.46	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4090)	0.0000	1	(4.1238)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	2,700	3.3466	9,476.01	9,035.94	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1255)	0.0000	1	(1.2653)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	5,300	3.3466	18,601.06	17,737.21	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2464)	0.0000	1	(2.4836)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	500	3.3466	1,754.82	1,673.32	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0232)	0.0000	1	(0.2343)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	9,800	3.3466	34,394.41	32,797.10	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4555)	0.0000	1	(4.5924)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	100	3.3466	350.96	334.66	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	1,400	3.3466	4,913.49	4,685.30	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0651)	0.0000	1	(0.6561)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	400	3.3466	1,403.85	1,338.66	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0186)	0.0000	1	(0.1874)	02/07/2025
300759.ZK	01/14/2025	SDB3260123306	0	6,000	3.3466	21,057.80	20,079.86	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2789)	0.0000	1	(2.8117)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	5,400	3.3468	18,099.68	18,072.51	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2510)	0.0000	1	(2.4280)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	2,600	3.3468	8,726.81	8,701.58	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1209)	0.0000	1	(1.1705)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	1,900	3.3468	6,457.66	6,358.85	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0883)	0.0000	1	(0.8650)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	400	3.3468	1,364.21	1,338.70	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0186)	0.0000	1	(0.1827)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	343.83	334.68	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	344.08	334.68	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	6,500	3.3468	22,812.62	21,753.95	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3021)	0.0000	1	(3.0460)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	4,200	3.3468	14,740.46	14,056.40	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1952)	0.0000	1	(1.9682)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	1,800	3.3468	6,317.34	6,024.17	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0837)	0.0000	1	(0.8435)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	1,400	3.3468	4,913.49	4,685.47	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0651)	0.0000	1	(0.6561)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	4,000	3.3468	14,038.54	13,387.05	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1859)	0.0000	1	(1.8745)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	200	3.3468	701.93	669.35	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	1,000	3.3468	3,509.63	3,346.76	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0465)	0.0000	1	(0.4686)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	200	3.3468	701.93	669.35	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	8,700	3.3468	30,533.82	29,116.83	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4044)	0.0000	1	(4.0769)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	2,200	3.3468	7,721.19	7,362.88	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1023)	0.0000	1	(1.0310)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	600	3.3468	2,105.78	2,008.06	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	3,900	3.3468	13,687.57	13,052.37	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1813)	0.0000	1	(1.8276)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	600	3.3468	2,105.78	2,008.06	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	2,200	3.3468	7,721.19	7,362.88	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1023)	0.0000	1	(1.0310)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	3,300	3.3468	11,581.79	11,044.31	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1534)	0.0000	1	(1.5464)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	2,400	3.3468	8,423.12	8,032.23	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1116)	0.0000	1	(1.1247)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	7,900	3.3468	27,726.11	26,439.42	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3672)	0.0000	1	(3.7020)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	300	3.3468	1,052.89	1,004.03	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0139)	0.0000	1	(0.1406)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	8,800	3.3468	30,884.78	29,451.51	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4090)	0.0000	1	(4.1238)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	2,700	3.3468	9,476.01	9,036.26	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1255)	0.0000	1	(1.2653)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	5,300	3.3468	18,601.06	17,737.84	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2464)	0.0000	1	(2.4837)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/13/2025	SDB3260123306	0	500	3.3468	1,754.82	1,673.38	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0232)	0.0000	1	(0.2343)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	9,800	3.3468	34,394.41	32,798.27	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4555)	0.0000	1	(4.5924)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	100	3.3468	350.96	334.68	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	1,400	3.3468	4,913.49	4,685.47	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0651)	0.0000	1	(0.6561)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	400	3.3468	1,403.85	1,338.70	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0186)	0.0000	1	(0.1874)	02/07/2025
300759.ZK	01/13/2025	SDB3260123306	0	6,000	3.3468	21,057.80	20,080.57	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2789)	0.0000	1	(2.8117)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	5,400	3.3750	18,099.68	18,224.74	0.0000	4.3300	50.00	0.00	(6.5310)	(0.7594)	0.0000	3	(7.2903)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	2,600	3.3750	8,726.81	8,774.88	0.0000	4.3300	50.00	0.00	(3.1489)	(0.3656)	0.0000	3	(3.5145)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	1,900	3.3750	6,457.66	6,412.41	0.0000	4.3300	50.00	0.00	(2.3301)	(0.2672)	0.0000	3	(2.5973)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	400	3.3750	1,364.21	1,349.98	0.0000	4.3300	50.00	0.00	(0.4923)	(0.0562)	0.0000	3	(0.5485)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	343.83	337.50	0.0000	4.3300	50.00	0.00	(0.1241)	(0.0141)	0.0000	3	(0.1381)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	344.08	337.50	0.0000	4.3300	50.00	0.00	(0.1242)	(0.0141)	0.0000	3	(0.1382)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	6,500	3.3750	22,812.62	21,937.19	0.0000	4.3300	50.00	0.00	(8.2316)	(0.9140)	0.0000	3	(9.1456)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	4,200	3.3750	14,740.46	14,174.80	0.0000	4.3300	50.00	0.00	(5.3189)	(0.5906)	0.0000	3	(5.9095)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	1,800	3.3750	6,317.34	6,074.91	0.0000	4.3300	50.00	0.00	(2.2795)	(0.2531)	0.0000	3	(2.5326)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	1,400	3.3750	4,913.49	4,724.93	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1969)	0.0000	3	(1.9698)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	4,000	3.3750	14,038.54	13,499.81	0.0000	4.3300	50.00	0.00	(5.0656)	(0.5625)	0.0000	3	(5.6281)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	200	3.3750	701.93	674.99	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0281)	0.0000	3	(0.2814)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	1,000	3.3750	3,509.63	3,374.95	0.0000	4.3300	50.00	0.00	(1.2664)	(0.1406)	0.0000	3	(1.4070)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	200	3.3750	701.93	674.99	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0281)	0.0000	3	(0.2814)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	8,700	3.3750	30,533.82	29,362.08	0.0000	4.3300	50.00	0.00	(11.0176)	(1.2234)	0.0000	3	(12.2410)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	2,200	3.3750	7,721.19	7,424.89	0.0000	4.3300	50.00	0.00	(2.7861)	(0.3094)	0.0000	3	(3.0954)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	600	3.3750	2,105.78	2,024.97	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0844)	0.0000	3	(0.8442)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	3,900	3.3750	13,687.57	13,162.31	0.0000	4.3300	50.00	0.00	(4.9389)	(0.5484)	0.0000	3	(5.4874)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	600	3.3750	2,105.78	2,024.97	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0844)	0.0000	3	(0.8442)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	2,200	3.3750	7,721.19	7,424.89	0.0000	4.3300	50.00	0.00	(2.7861)	(0.3094)	0.0000	3	(3.0954)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	3,300	3.3750	11,581.79	11,137.34	0.0000	4.3300	50.00	0.00	(4.1791)	(0.4641)	0.0000	3	(4.6432)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	2,400	3.3750	8,423.12	8,099.88	0.0000	4.3300	50.00	0.00	(3.0393)	(0.3375)	0.0000	3	(3.3768)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	7,900	3.3750	27,726.11	26,662.12	0.0000	4.3300	50.00	0.00	(10.0045)	(1.1109)	0.0000	3	(11.1154)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	300	3.3750	1,052.89	1,012.49	0.0000	4.3300	50.00	0.00	(0.3799)	(0.0422)	0.0000	3	(0.4221)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	8,800	3.3750	30,884.78	29,699.58	0.0000	4.3300	50.00	0.00	(11.1443)	(1.2375)	0.0000	3	(12.3817)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	2,700	3.3750	9,476.01	9,112.37	0.0000	4.3300	50.00	0.00	(3.4193)	(0.3797)	0.0000	3	(3.7989)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	5,300	3.3750	18,601.06	17,887.25	0.0000	4.3300	50.00	0.00	(6.7119)	(0.7453)	0.0000	3	(7.4572)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	500	3.3750	1,754.82	1,687.48	0.0000	4.3300	50.00	0.00	(0.6332)	(0.0703)	0.0000	3	(0.7035)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	9,800	3.3750	34,394.41	33,074.53	0.0000	4.3300	50.00	0.00	(12.4107)	(1.3781)	0.0000	3	(13.7888)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	100	3.3750	350.96	337.50	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0141)	0.0000	3	(0.1407)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	1,400	3.3750	4,913.49	4,724.93	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1969)	0.0000	3	(1.9698)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	400	3.3750	1,403.85	1,349.98	0.0000	4.3300	50.00	0.00	(0.5066)	(0.0562)	0.0000	3	(0.5628)	02/07/2025
300759.ZK	01/10/2025	SDB3260123306	0	6,000	3.3750	21,057.80	20,249.71	0.0000	4.3300	50.00	0.00	(7.5984)	(0.8437)	0.0000	3	(8.4421)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	5,400	3.3519	18,099.68	18,100.31	0.0000	4.3300	50.00	0.00	(2.1770)	(0.2514)	0.0000	1	(2.4284)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	2,600	3.3519	8,726.81	8,714.97	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1210)	0.0000	1	(1.1707)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	1,900	3.3519	6,457.66	6,368.63	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0885)	0.0000	1	(0.8652)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	400	3.3519	1,364.21	1,340.76	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0186)	0.0000	1	(0.1827)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	343.83	335.19	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0047)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	344.08	335.19	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0047)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	6,500	3.3519	22,812.62	21,787.42	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3026)	0.0000	1	(3.0465)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	4,200	3.3519	14,740.46	14,078.02	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1955)	0.0000	1	(1.9685)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	1,800	3.3519	6,317.34	6,033.44	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0838)	0.0000	1	(0.8436)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/09/2025	SDB3260123306	0	1,400	3.3519	4,913.49	4,692.67	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0652)	0.0000	1	(0.6562)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	4,000	3.3519	14,038.54	13,407.64	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1862)	0.0000	1	(1.8747)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	200	3.3519	701.93	670.38	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	1,000	3.3519	3,509.63	3,351.91	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0466)	0.0000	1	(0.4687)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	200	3.3519	701.93	670.38	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0093)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	8,700	3.3519	30,533.82	29,161.62	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4050)	0.0000	1	(4.0776)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	2,200	3.3519	7,721.19	7,374.20	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1024)	0.0000	1	(1.0311)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	600	3.3519	2,105.78	2,011.15	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	3,900	3.3519	13,687.57	13,072.45	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1816)	0.0000	1	(1.8279)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	600	3.3519	2,105.78	2,011.15	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0279)	0.0000	1	(0.2812)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	2,200	3.3519	7,721.19	7,374.20	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1024)	0.0000	1	(1.0311)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	3,300	3.3519	11,581.79	11,061.30	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1536)	0.0000	1	(1.5467)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	2,400	3.3519	8,423.12	8,044.58	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1117)	0.0000	1	(1.1248)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	7,900	3.3519	27,726.11	26,480.09	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3678)	0.0000	1	(3.7026)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	300	3.3519	1,052.89	1,005.57	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0140)	0.0000	1	(0.1406)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	8,800	3.3519	30,884.78	29,496.81	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4097)	0.0000	1	(4.1244)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	2,700	3.3519	9,476.01	9,050.16	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1257)	0.0000	1	(1.2655)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	5,300	3.3519	18,601.06	17,765.12	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2467)	0.0000	1	(2.4840)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	500	3.3519	1,754.82	1,675.95	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0233)	0.0000	1	(0.2343)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	9,800	3.3519	34,394.41	32,848.72	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4562)	0.0000	1	(4.5931)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	100	3.3519	350.96	335.19	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0047)	0.0000	1	(0.0469)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	1,400	3.3519	4,913.49	4,692.67	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0652)	0.0000	1	(0.6562)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	400	3.3519	1,403.85	1,340.76	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0186)	0.0000	1	(0.1875)	02/07/2025
300759.ZK	01/09/2025	SDB3260123306	0	6,000	3.3519	21,057.80	20,111.46	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2793)	0.0000	1	(2.8121)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	1,900	3.3234	6,457.66	6,314.38	0.0000	4.3300	50.00	0.00	(0.7767)	(0.0877)	0.0000	1	(0.8644)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	400	3.3234	1,364.21	1,329.34	0.0000	4.3300	50.00	0.00	(0.1641)	(0.0185)	0.0000	1	(0.1825)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	343.83	332.34	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	344.08	332.34	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0046)	0.0000	1	(0.0460)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	6,500	3.3234	22,812.62	21,601.84	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3000)	0.0000	1	(3.0439)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	4,200	3.3234	14,740.46	13,958.11	0.0000	4.3300	50.00	0.00	(1.7730)	(0.1939)	0.0000	1	(1.9668)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	1,800	3.3234	6,317.34	5,982.05	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0831)	0.0000	1	(0.8429)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	1,400	3.3234	4,913.49	4,652.70	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0646)	0.0000	1	(0.6556)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	4,000	3.3234	14,038.54	13,293.44	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1846)	0.0000	1	(1.8732)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	200	3.3234	701.93	664.67	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0092)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	1,000	3.3234	3,509.63	3,323.36	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0462)	0.0000	1	(0.4683)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	200	3.3234	701.93	664.67	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0092)	0.0000	1	(0.0937)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	8,700	3.3234	30,533.82	28,913.23	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4016)	0.0000	1	(4.0741)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	2,200	3.3234	7,721.19	7,311.39	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1015)	0.0000	1	(1.0302)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	600	3.3234	2,105.78	1,994.02	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0277)	0.0000	1	(0.2810)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	3,900	3.3234	13,687.57	12,961.10	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1800)	0.0000	1	(1.8263)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	600	3.3234	2,105.78	1,994.02	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0277)	0.0000	1	(0.2810)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	2,200	3.3234	7,721.19	7,311.39	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1015)	0.0000	1	(1.0302)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	3,300	3.3234	11,581.79	10,967.09	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1523)	0.0000	1	(1.5454)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	2,400	3.3234	8,423.12	7,976.06	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1108)	0.0000	1	(1.1239)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/08/2025	SDB3260123306	0	7,900	3.3234	27,726.11	26,254.54	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3646)	0.0000	1	(3.6995)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	300	3.3234	1,052.89	997.01	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0138)	0.0000	1	(0.1405)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	8,800	3.3234	30,884.78	29,245.57	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4062)	0.0000	1	(4.1209)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	2,700	3.3234	9,476.01	8,973.07	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1246)	0.0000	1	(1.2644)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	5,300	3.3234	18,601.06	17,613.81	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2446)	0.0000	1	(2.4819)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	500	3.3234	1,754.82	1,661.68	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0231)	0.0000	1	(0.2341)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	9,800	3.3234	34,394.41	32,568.93	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4523)	0.0000	1	(4.5892)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	100	3.3234	350.96	332.34	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0046)	0.0000	1	(0.0468)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	1,400	3.3234	4,913.49	4,652.70	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0646)	0.0000	1	(0.6556)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	400	3.3234	1,403.85	1,329.34	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0185)	0.0000	1	(0.1873)	02/07/2025
300759.ZK	01/08/2025	SDB3260123306	0	6,000	3.3234	21,057.80	19,940.16	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2769)	0.0000	1	(2.8097)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	343.83	343.93	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0048)	0.0000	1	(0.0461)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	344.08	343.93	0.0000	4.3300	50.00	0.00	(0.0414)	(0.0048)	0.0000	1	(0.0462)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	6,500	3.4393	22,812.62	22,355.76	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3105)	0.0000	1	(3.0543)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	4,200	3.4393	14,740.46	14,445.26	0.0000	4.3300	50.00	0.00	(1.7730)	(0.2006)	0.0000	1	(1.9736)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	1,800	3.4393	6,317.34	6,190.82	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0860)	0.0000	1	(0.8458)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	1,400	3.4393	4,913.49	4,815.09	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0669)	0.0000	1	(0.6579)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	4,000	3.4393	14,038.54	13,757.39	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1911)	0.0000	1	(1.8796)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	200	3.4393	701.93	687.87	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0096)	0.0000	1	(0.0940)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	1,000	3.4393	3,509.63	3,439.35	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0478)	0.0000	1	(0.4699)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	200	3.4393	701.93	687.87	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0096)	0.0000	1	(0.0940)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	8,700	3.4393	30,533.82	29,922.32	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4156)	0.0000	1	(4.0881)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	2,200	3.4393	7,721.19	7,566.56	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1051)	0.0000	1	(1.0338)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	600	3.4393	2,105.78	2,063.61	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0287)	0.0000	1	(0.2819)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	3,900	3.4393	13,687.57	13,413.45	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1863)	0.0000	1	(1.8326)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	600	3.4393	2,105.78	2,063.61	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0287)	0.0000	1	(0.2819)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	2,200	3.4393	7,721.19	7,566.56	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1051)	0.0000	1	(1.0338)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	3,300	3.4393	11,581.79	11,349.85	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1576)	0.0000	1	(1.5507)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	2,400	3.4393	8,423.12	8,254.43	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1146)	0.0000	1	(1.1278)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	7,900	3.4393	27,726.11	27,170.84	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3774)	0.0000	1	(3.7122)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	300	3.4393	1,052.89	1,031.80	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0143)	0.0000	1	(0.1410)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	8,800	3.4393	30,884.78	30,266.25	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4204)	0.0000	1	(4.1351)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	2,700	3.4393	9,476.01	9,286.24	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1290)	0.0000	1	(1.2687)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	5,300	3.4393	18,601.06	18,228.54	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2532)	0.0000	1	(2.4905)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	500	3.4393	1,754.82	1,719.67	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0239)	0.0000	1	(0.2349)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	9,800	3.4393	34,394.41	33,705.60	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4681)	0.0000	1	(4.6050)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	100	3.4393	350.96	343.93	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0048)	0.0000	1	(0.0470)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	1,400	3.4393	4,913.49	4,815.09	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0669)	0.0000	1	(0.6579)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	400	3.4393	1,403.85	1,375.74	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0191)	0.0000	1	(0.1880)	02/07/2025
300759.ZK	01/07/2025	SDB3260123306	0	6,000	3.4393	21,057.80	20,636.08	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2866)	0.0000	1	(2.8194)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	6,500	3.5096	22,812.62	22,812.62	0.0000	4.3300	50.00	0.00	(2.7439)	(0.3168)	0.0000	1	(3.0607)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	4,200	3.5096	14,740.46	14,740.46	0.0000	4.3300	50.00	0.00	(1.7730)	(0.2047)	0.0000	1	(1.9777)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	1,800	3.5096	6,317.34	6,317.34	0.0000	4.3300	50.00	0.00	(0.7598)	(0.0877)	0.0000	1	(0.8476)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	1,400	3.5096	4,913.49	4,913.49	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0682)	0.0000	1	(0.6592)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	4,000	3.5096	14,038.54	14,038.54	0.0000	4.3300	50.00	0.00	(1.6885)	(0.1950)	0.0000	1	(1.8835)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	200	3.5096	701.93	701.93	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0097)	0.0000	1	(0.0942)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300759.ZK	01/06/2025	SDB3260123306	0	1,000	3.5096	3,509.63	3,509.63	0.0000	4.3300	50.00	0.00	(0.4221)	(0.0487)	0.0000	1	(0.4709)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	200	3.5096	701.93	701.93	0.0000	4.3300	50.00	0.00	(0.0844)	(0.0097)	0.0000	1	(0.0942)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	8,700	3.5096	30,533.82	30,533.82	0.0000	4.3300	50.00	0.00	(3.6725)	(0.4241)	0.0000	1	(4.0966)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	2,200	3.5096	7,721.19	7,721.19	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1072)	0.0000	1	(1.0359)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	600	3.5096	2,105.78	2,105.78	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0292)	0.0000	1	(0.2825)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	3,900	3.5096	13,687.57	13,687.57	0.0000	4.3300	50.00	0.00	(1.6463)	(0.1901)	0.0000	1	(1.8364)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	600	3.5096	2,105.78	2,105.78	0.0000	4.3300	50.00	0.00	(0.2533)	(0.0292)	0.0000	1	(0.2825)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	2,200	3.5096	7,721.19	7,721.19	0.0000	4.3300	50.00	0.00	(0.9287)	(0.1072)	0.0000	1	(1.0359)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	3,300	3.5096	11,581.79	11,581.79	0.0000	4.3300	50.00	0.00	(1.3930)	(0.1609)	0.0000	1	(1.5539)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	2,400	3.5096	8,423.12	8,423.12	0.0000	4.3300	50.00	0.00	(1.0131)	(0.1170)	0.0000	1	(1.1301)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	7,900	3.5096	27,726.11	27,726.11	0.0000	4.3300	50.00	0.00	(3.3348)	(0.3851)	0.0000	1	(3.7199)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	300	3.5096	1,052.89	1,052.89	0.0000	4.3300	50.00	0.00	(0.1266)	(0.0146)	0.0000	1	(0.1413)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	8,800	3.5096	30,884.78	30,884.78	0.0000	4.3300	50.00	0.00	(3.7148)	(0.4290)	0.0000	1	(4.1437)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	2,700	3.5096	9,476.01	9,476.01	0.0000	4.3300	50.00	0.00	(1.1398)	(0.1316)	0.0000	1	(1.2714)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	5,300	3.5096	18,601.06	18,601.06	0.0000	4.3300	50.00	0.00	(2.2373)	(0.2583)	0.0000	1	(2.4956)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	500	3.5096	1,754.82	1,754.82	0.0000	4.3300	50.00	0.00	(0.2111)	(0.0244)	0.0000	1	(0.2354)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	9,800	3.5096	34,394.41	34,394.41	0.0000	4.3300	50.00	0.00	(4.1369)	(0.4777)	0.0000	1	(4.6146)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	100	3.5096	350.96	350.96	0.0000	4.3300	50.00	0.00	(0.0422)	(0.0049)	0.0000	1	(0.0471)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	1,400	3.5096	4,913.49	4,913.49	0.0000	4.3300	50.00	0.00	(0.5910)	(0.0682)	0.0000	1	(0.6592)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	400	3.5096	1,403.85	1,403.85	0.0000	4.3300	50.00	0.00	(0.1689)	(0.0195)	0.0000	1	(0.1884)	02/07/2025
300759.ZK	01/06/2025	SDB3260123306	0	6,000	3.5096	21,057.80	21,057.80	0.0000	4.3300	50.00	0.00	(2.5328)	(0.2925)	0.0000	1	(2.8253)	02/07/2025
TOTAL PHARMARON BEIJING CO LTD CMN CLASS A SERIES NORTHBOUND												(481.6399)	(53.6559)	0.0000		(535.2958)	
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND																	
300398.ZK	01/17/2025	SDB3260588317	0	300	2.1030	645.66	630.90	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0088)	0.0000	1	(0.0864)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	100	2.1030	215.22	210.30	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	300	2.1030	645.66	630.90	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0088)	0.0000	1	(0.0864)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	100	2.1030	215.22	210.30	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	3,200	2.1030	6,887.08	6,729.60	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0935)	0.0000	1	(0.9218)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	500	2.1030	1,076.11	1,051.50	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0146)	0.0000	1	(0.1440)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	900	2.1030	1,936.99	1,892.70	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0263)	0.0000	1	(0.2593)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	700	2.1030	1,506.55	1,472.10	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0204)	0.0000	1	(0.2017)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	300	2.1030	645.66	630.90	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0088)	0.0000	1	(0.0864)	02/07/2025
300398.ZK	01/17/2025	SDB3260588317	0	200	2.1030	430.44	420.60	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0058)	0.0000	1	(0.0576)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	300	2.0085	645.66	602.54	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	100	2.0085	215.22	200.85	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	300	2.0085	645.66	602.54	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	100	2.0085	215.22	200.85	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	3,200	2.0085	6,887.08	6,427.07	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0893)	0.0000	1	(0.9176)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	500	2.0085	1,076.11	1,004.23	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0139)	0.0000	1	(0.1434)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	900	2.0085	1,936.99	1,807.61	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0251)	0.0000	1	(0.2581)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	700	2.0085	1,506.55	1,405.92	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0195)	0.0000	1	(0.2007)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	300	2.0085	645.66	602.54	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/16/2025	SDB3260588317	0	200	2.0085	430.44	401.69	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0056)	0.0000	1	(0.0574)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	300	1.9824	645.66	594.71	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0859)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	100	1.9824	215.22	198.24	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0286)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	300	1.9824	645.66	594.71	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0859)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	100	1.9824	215.22	198.24	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0286)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	3,200	1.9824	6,887.08	6,343.57	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0881)	0.0000	1	(0.9165)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300398.ZK	01/15/2025	SDB3260588317	0	500	1.9824	1,076.11	991.18	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0138)	0.0000	1	(0.1432)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	900	1.9824	1,936.99	1,784.13	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0248)	0.0000	1	(0.2578)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	700	1.9824	1,506.55	1,387.66	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0193)	0.0000	1	(0.2005)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	300	1.9824	645.66	594.71	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0859)	02/07/2025
300398.ZK	01/15/2025	SDB3260588317	0	200	1.9824	430.44	396.47	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0055)	0.0000	1	(0.0573)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	300	2.0325	645.66	609.74	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0085)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	100	2.0325	215.22	203.25	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	300	2.0325	645.66	609.74	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0085)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	100	2.0325	215.22	203.25	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	3,200	2.0325	6,887.08	6,503.91	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0903)	0.0000	1	(0.9187)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	500	2.0325	1,076.11	1,016.24	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0141)	0.0000	1	(0.1435)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	900	2.0325	1,936.99	1,829.23	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0254)	0.0000	1	(0.2584)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	700	2.0325	1,506.55	1,422.73	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0198)	0.0000	1	(0.2010)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	300	2.0325	645.66	609.74	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0085)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/14/2025	SDB3260588317	0	200	2.0325	430.44	406.49	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0056)	0.0000	1	(0.0574)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	300	2.0238	645.66	607.15	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	100	2.0238	215.22	202.38	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	300	2.0238	645.66	607.15	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	100	2.0238	215.22	202.38	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	3,200	2.0238	6,887.08	6,476.30	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0899)	0.0000	1	(0.9183)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	500	2.0238	1,076.11	1,011.92	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0141)	0.0000	1	(0.1435)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	900	2.0238	1,936.99	1,821.46	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0253)	0.0000	1	(0.2583)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	700	2.0238	1,506.55	1,416.69	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0197)	0.0000	1	(0.2009)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	300	2.0238	645.66	607.15	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0084)	0.0000	1	(0.0861)	02/07/2025
300398.ZK	01/13/2025	SDB3260588317	0	200	2.0238	430.44	404.77	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0056)	0.0000	1	(0.0574)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	300	2.0419	645.66	612.56	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0255)	0.0000	3	(0.2585)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	100	2.0419	215.22	204.19	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0085)	0.0000	3	(0.0862)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	300	2.0419	645.66	612.56	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0255)	0.0000	3	(0.2585)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	100	2.0419	215.22	204.19	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0085)	0.0000	3	(0.0862)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	3,200	2.0419	6,887.08	6,533.99	0.0000	4.3300	50.00	0.00	(2.4851)	(0.2722)	0.0000	3	(2.7573)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	500	2.0419	1,076.11	1,020.94	0.0000	4.3300	50.00	0.00	(0.3883)	(0.0425)	0.0000	3	(0.4308)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	900	2.0419	1,936.99	1,837.69	0.0000	4.3300	50.00	0.00	(0.6989)	(0.0766)	0.0000	3	(0.7755)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	700	2.0419	1,506.55	1,429.31	0.0000	4.3300	50.00	0.00	(0.5436)	(0.0596)	0.0000	3	(0.6032)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	300	2.0419	645.66	612.56	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0255)	0.0000	3	(0.2585)	02/07/2025
300398.ZK	01/10/2025	SDB3260588317	0	200	2.0419	430.44	408.37	0.0000	4.3300	50.00	0.00	(0.1553)	(0.0170)	0.0000	3	(0.1723)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	300	1.9981	645.66	599.43	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	100	1.9981	215.22	199.81	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	300	1.9981	645.66	599.43	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	100	1.9981	215.22	199.81	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	3,200	1.9981	6,887.08	6,393.91	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0888)	0.0000	1	(0.9172)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	500	1.9981	1,076.11	999.05	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0139)	0.0000	1	(0.1433)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	900	1.9981	1,936.99	1,798.29	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0250)	0.0000	1	(0.2580)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	700	1.9981	1,506.55	1,398.67	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0194)	0.0000	1	(0.2006)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	300	1.9981	645.66	599.43	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/09/2025	SDB3260588317	0	200	1.9981	430.44	399.62	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0056)	0.0000	1	(0.0573)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	300	1.9970	645.66	599.10	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	100	1.9970	215.22	199.70	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	300	1.9970	645.66	599.10	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	100	1.9970	215.22	199.70	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0028)	0.0000	1	(0.0287)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	3,200	1.9970	6,887.08	6,390.45	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0888)	0.0000	1	(0.9171)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	500	1.9970	1,076.11	998.51	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0139)	0.0000	1	(0.1433)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	900	1.9970	1,936.99	1,797.31	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0250)	0.0000	1	(0.2579)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	700	1.9970	1,506.55	1,397.91	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0194)	0.0000	1	(0.2006)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PHICHEM CORP CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300398.ZK	01/08/2025	SDB3260588317	0	300	1.9970	645.66	599.10	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0083)	0.0000	1	(0.0860)	02/07/2025
300398.ZK	01/08/2025	SDB3260588317	0	200	1.9970	430.44	399.40	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0055)	0.0000	1	(0.0573)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	300	2.0702	645.66	621.05	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0086)	0.0000	1	(0.0863)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	100	2.0702	215.22	207.02	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	300	2.0702	645.66	621.05	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0086)	0.0000	1	(0.0863)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	100	2.0702	215.22	207.02	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0288)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	3,200	2.0702	6,887.08	6,624.53	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0920)	0.0000	1	(0.9204)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	500	2.0702	1,076.11	1,035.08	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0144)	0.0000	1	(0.1438)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	900	2.0702	1,936.99	1,863.15	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0259)	0.0000	1	(0.2589)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	700	2.0702	1,506.55	1,449.12	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0201)	0.0000	1	(0.2013)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	300	2.0702	645.66	621.05	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0086)	0.0000	1	(0.0863)	02/07/2025
300398.ZK	01/07/2025	SDB3260588317	0	200	2.0702	430.44	414.03	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0058)	0.0000	1	(0.0575)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	300	2.1522	645.66	645.66	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0090)	0.0000	1	(0.0866)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	100	2.1522	215.22	215.22	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	300	2.1522	645.66	645.66	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0090)	0.0000	1	(0.0866)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	100	2.1522	215.22	215.22	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	3,200	2.1522	6,887.08	6,887.08	0.0000	4.3300	50.00	0.00	(0.8284)	(0.0957)	0.0000	1	(0.9240)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	500	2.1522	1,076.11	1,076.11	0.0000	4.3300	50.00	0.00	(0.1294)	(0.0149)	0.0000	1	(0.1444)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	900	2.1522	1,936.99	1,936.99	0.0000	4.3300	50.00	0.00	(0.2330)	(0.0269)	0.0000	1	(0.2599)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	700	2.1522	1,506.55	1,506.55	0.0000	4.3300	50.00	0.00	(0.1812)	(0.0209)	0.0000	1	(0.2021)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	300	2.1522	645.66	645.66	0.0000	4.3300	50.00	0.00	(0.0777)	(0.0090)	0.0000	1	(0.0866)	02/07/2025
300398.ZK	01/06/2025	SDB3260588317	0	200	2.1522	430.44	430.44	0.0000	4.3300	50.00	0.00	(0.0518)	(0.0060)	0.0000	1	(0.0578)	02/07/2025
TOTAL PHICHEM CORP CMN CLASS A SERIES NORTHBOUND													(20.5020)	(2.2452)	0.0000	(22.7472)	
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND																	
601318.SH	01/17/2025	SDB3262055934	0	4,300	6.7187	30,916.88	28,890.45	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4013)	0.0000	1	(4.1199)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	4,300	6.7187	30,916.88	28,890.45	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4013)	0.0000	1	(4.1199)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	7,100	6.7187	51,048.79	47,702.83	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6625)	0.0000	1	(6.8026)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	5,200	6.7187	37,387.85	34,937.29	0.0000	4.3300	50.00	0.00	(4.969)	(0.4852)	0.0000	1	(4.9822)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	52,000	6.7187	373,878.49	349,372.87	0.0000	4.3300	50.00	0.00	(44.9693)	(4.8524)	0.0000	1	(49.8217)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	400	6.7187	2,875.99	2,687.48	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0373)	0.0000	1	(0.3832)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	13,400	6.7187	96,345.61	90,030.70	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2504)	0.0000	1	(12.8387)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	9,500	6.7187	68,304.72	63,827.74	0.0000	4.3300	50.00	0.00	(8.2155)	(0.8865)	0.0000	1	(9.1020)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	5,000	6.7187	35,949.85	33,593.54	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4666)	0.0000	1	(4.7905)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	200	6.7187	1,437.99	1,343.74	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0187)	0.0000	1	(0.1916)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	5,100	6.7187	36,668.85	34,265.42	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4759)	0.0000	1	(4.8864)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	1,200	6.7187	8,627.97	8,062.45	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1120)	0.0000	1	(1.1497)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	7,000	6.7187	50,329.80	47,030.96	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6532)	0.0000	1	(6.7068)	02/07/2025
601318.SH	01/17/2025	SDB3262055934	0	9,700	6.7187	69,742.72	65,171.48	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9052)	0.0000	1	(9.2937)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	4,300	6.6074	30,916.88	28,411.73	0.0000	4.3300	50.00	0.00	(3.7186)	(0.3946)	0.0000	1	(4.1132)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	4,300	6.6074	30,916.88	28,411.73	0.0000	4.3300	50.00	0.00	(3.7186)	(0.3946)	0.0000	1	(4.1132)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	7,100	6.6074	51,048.79	46,912.38	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6516)	0.0000	1	(6.7916)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	5,200	6.6074	37,387.85	34,358.37	0.0000	4.3300	50.00	0.00	(4.969)	(0.4772)	0.0000	1	(4.9741)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	52,000	6.6074	373,878.49	343,583.66	0.0000	4.3300	50.00	0.00	(44.9693)	(4.7720)	0.0000	1	(49.7413)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	400	6.6074	2,875.99	2,642.95	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0367)	0.0000	1	(0.3826)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	13,400	6.6074	96,345.61	88,538.87	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2297)	0.0000	1	(12.8179)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	9,500	6.6074	68,304.72	62,770.09	0.0000	4.3300	50.00	0.00	(8.2155)	(0.8718)	0.0000	1	(9.0873)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	5,000	6.6074	35,949.85	33,036.89	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4588)	0.0000	1	(4.7828)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	200	6.6074	1,437.99	1,321.48	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0184)	0.0000	1	(0.1913)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	5,100	6.6074	36,668.85	33,697.63	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4680)	0.0000	1	(4.8785)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	1,200	6.6074	8,627.97	7,928.85	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1101)	0.0000	1	(1.1479)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	7,000	6.6074	50,329.80	46,251.65	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6424)	0.0000	1	(6.6959)	02/07/2025
601318.SH	01/16/2025	SDB3262055934	0	9,700	6.6074	69,742.72	64,091.57	0.0000	4.3300	50.00	0.00	(8.3885)	(0.8902)	0.0000	1	(9.2787)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601318.SH	01/15/2025	SDB3262055934	0	4,300	6.6555	30,916.88	28,618.53	0.0000	4.3300	50.00	0.00	(3.7186)	(0.3975)	0.0000	1	(4.1161)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	4,300	6.6555	30,916.88	28,618.53	0.0000	4.3300	50.00	0.00	(3.7186)	(0.3975)	0.0000	1	(4.1161)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	7,100	6.6555	51,048.79	47,253.85	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6563)	0.0000	1	(6.7963)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	5,200	6.6555	37,387.85	34,608.45	0.0000	4.3300	50.00	0.00	(4.4969)	(0.4807)	0.0000	1	(4.9776)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	52,000	6.6555	373,878.49	346,084.54	0.0000	4.3300	50.00	0.00	(44.9693)	(4.8067)	0.0000	1	(49.7760)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	400	6.6555	2,875.99	2,662.19	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0370)	0.0000	1	(0.3829)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	13,400	6.6555	96,345.61	89,183.32	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2387)	0.0000	1	(12.8269)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	9,500	6.6555	68,304.72	63,226.98	0.0000	4.3300	50.00	0.00	(8.2155)	(0.8782)	0.0000	1	(9.0937)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	5,000	6.6555	35,949.85	33,277.36	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4622)	0.0000	1	(4.7862)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	200	6.6555	1,437.99	1,331.09	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0185)	0.0000	1	(0.1914)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	5,100	6.6555	36,668.85	33,942.91	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4714)	0.0000	1	(4.8819)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	1,200	6.6555	8,627.97	7,986.57	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1109)	0.0000	1	(1.1487)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	7,000	6.6555	50,329.80	46,588.30	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6471)	0.0000	1	(6.7006)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	9,900	6.6555	71,180.71	65,889.17	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9151)	0.0000	1	(9.4766)	02/07/2025
601318.SH	01/15/2025	SDB3262055934	0	9,700	6.6555	69,742.72	64,558.08	0.0000	4.3300	50.00	0.00	(8.3885)	(0.8966)	0.0000	1	(9.2851)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	4,300	6.7763	30,916.88	29,137.97	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4047)	0.0000	1	(4.1233)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	4,300	6.7763	30,916.88	29,137.97	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4047)	0.0000	1	(4.1233)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	7,100	6.7763	51,048.79	48,111.52	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6682)	0.0000	1	(6.8083)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	5,200	6.7763	37,387.85	35,236.61	0.0000	4.3300	50.00	0.00	(4.4969)	(0.4894)	0.0000	1	(4.9863)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	52,000	6.7763	373,878.49	352,366.09	0.0000	4.3300	50.00	0.00	(44.9693)	(4.8940)	0.0000	1	(49.8632)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	400	6.7763	2,875.99	2,710.51	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0376)	0.0000	1	(0.3836)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	13,400	6.7763	96,345.61	90,802.03	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2611)	0.0000	1	(12.8494)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	9,500	6.7763	68,304.72	64,374.57	0.0000	4.3300	50.00	0.00	(8.2155)	(0.8941)	0.0000	1	(9.1096)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	5,000	6.7763	35,949.85	33,881.36	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4706)	0.0000	1	(4.7945)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	200	6.7763	1,437.99	1,355.25	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0188)	0.0000	1	(0.1918)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	5,100	6.7763	36,668.85	34,558.98	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4800)	0.0000	1	(4.8904)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	1,200	6.7763	8,627.97	8,131.53	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1129)	0.0000	1	(1.1507)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	7,000	6.7763	50,329.80	47,433.90	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6588)	0.0000	1	(6.7124)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	9,900	6.7763	71,180.71	67,085.08	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9317)	0.0000	1	(9.4932)	02/07/2025
601318.SH	01/14/2025	SDB3262055934	0	9,700	6.7763	69,742.72	65,729.83	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9129)	0.0000	1	(9.3014)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	4,300	6.8460	30,916.88	29,437.62	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4089)	0.0000	1	(4.1275)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	4,300	6.8460	30,916.88	29,437.62	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4089)	0.0000	1	(4.1275)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	7,100	6.8460	51,048.79	48,606.31	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6751)	0.0000	1	(6.8151)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	5,200	6.8460	37,387.85	35,598.99	0.0000	4.3300	50.00	0.00	(4.4969)	(0.4944)	0.0000	1	(4.9914)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	52,000	6.8460	373,878.49	355,989.87	0.0000	4.3300	50.00	0.00	(44.9693)	(4.9443)	0.0000	1	(49.9136)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	400	6.8460	2,875.99	2,738.38	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0380)	0.0000	1	(0.3840)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	13,400	6.8460	96,345.61	91,735.85	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2741)	0.0000	1	(12.8623)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	9,500	6.8460	68,304.72	65,036.61	0.0000	4.3300	50.00	0.00	(8.2155)	(0.9033)	0.0000	1	(9.1188)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	5,000	6.8460	35,949.85	34,229.79	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4754)	0.0000	1	(4.7994)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	200	6.8460	1,437.99	1,369.19	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0190)	0.0000	1	(0.1920)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	5,100	6.8460	36,668.85	34,914.39	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4849)	0.0000	1	(4.8954)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	1,200	6.8460	8,627.97	8,215.15	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1141)	0.0000	1	(1.1519)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	7,000	6.8460	50,329.80	47,921.71	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6656)	0.0000	1	(6.7191)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	9,900	6.8460	71,180.71	67,774.99	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9413)	0.0000	1	(9.5028)	02/07/2025
601318.SH	01/13/2025	SDB3262055934	0	9,700	6.8460	69,742.72	66,405.80	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9223)	0.0000	1	(9.3108)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	4,300	6.8385	30,916.88	29,405.57	0.0000	4.3300	50.00	0.00	(11.1558)	(1.2252)	0.0000	3	(12.3811)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	4,300	6.8385	30,916.88	29,405.57	0.0000	4.3300	50.00	0.00	(11.1558)	(1.2252)	0.0000	3	(12.3811)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	7,100	6.8385	51,048.79	48,553.38	0.0000	4.3300	50.00	0.00	(18.4201)	(2.0231)	0.0000	3	(20.4432)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	5,200	6.8385	37,387.85	35,560.22	0.0000	4.3300	50.00	0.00	(13.4908)	(1.4817)	0.0000	3	(14.9725)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	52,000	6.8385	373,878.49	355,602.21	0.0000	4.3300	50.00	0.00	(134.9078)	(14.8168)	0.0000	3	(149.7246)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	400	6.8385	2,875.99	2,735.40	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1140)	0.0000	3	(1.1517)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	13,400	6.8385	96,345.61	91,635.95	0.0000	4.3300	50.00	0.00	(34.7647)	(3.8182)	0.0000	3	(38.5829)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	9,500	6.8385	68											

Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601318.SH	01/10/2025	SDB3262055934	0	5,000	6.8385	35,949.85	34,192.52	0.0000	4.3300	50.00	0.00	(12.9719)	(1.4247)	0.0000	3	(14.3966)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	200	6.8385	1,437.99	1,367.70	0.0000	4.3300	50.00	0.00	(0.5189)	(0.0570)	0.0000	3	(0.5759)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	5,100	6.8385	36,668.85	34,876.37	0.0000	4.3300	50.00	0.00	(13.2313)	(1.4532)	0.0000	3	(14.6845)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	1,200	6.8385	8,627.97	8,206.20	0.0000	4.3300	50.00	0.00	(3.1133)	(0.3419)	0.0000	3	(3.4552)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	7,000	6.8385	50,329.80	47,869.53	0.0000	4.3300	50.00	0.00	(18.1607)	(1.9946)	0.0000	3	(20.1552)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	9,900	6.8385	71,180.71	67,701.19	0.0000	4.3300	50.00	0.00	(25.6844)	(2.8209)	0.0000	3	(28.5053)	02/07/2025
601318.SH	01/10/2025	SDB3262055934	0	9,700	6.8385	69,742.72	66,333.49	0.0000	4.3300	50.00	0.00	(25.1655)	(2.7639)	0.0000	3	(27.9294)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	4,300	6.8425	30,916.88	29,422.59	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4086)	0.0000	1	(4.1273)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	4,300	6.8425	30,916.88	29,422.59	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4086)	0.0000	1	(4.1273)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	7,100	6.8425	51,048.79	48,581.49	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6747)	0.0000	1	(6.8148)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	5,200	6.8425	37,387.85	35,580.81	0.0000	4.3300	50.00	0.00	(4.4969)	(0.4942)	0.0000	1	(4.9911)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	52,000	6.8425	373,878.49	355,808.08	0.0000	4.3300	50.00	0.00	(44.9693)	(4.9418)	0.0000	1	(49.9111)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	400	6.8425	2,875.99	2,736.99	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0380)	0.0000	1	(0.3839)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	13,400	6.8425	96,345.61	91,689.00	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2735)	0.0000	1	(12.8617)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	9,500	6.8425	68,304.72	65,003.40	0.0000	4.3300	50.00	0.00	(8.2155)	(0.9028)	0.0000	1	(9.1184)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	5,000	6.8425	35,949.85	34,212.32	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4752)	0.0000	1	(4.7991)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	200	6.8425	1,437.99	1,368.49	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0190)	0.0000	1	(0.1920)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	5,100	6.8425	36,668.85	34,896.56	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4847)	0.0000	1	(4.8951)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	1,200	6.8425	8,627.97	8,210.96	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1140)	0.0000	1	(1.1518)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	7,000	6.8425	50,329.80	47,897.24	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6652)	0.0000	1	(6.7188)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	9,900	6.8425	71,180.71	67,740.38	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9408)	0.0000	1	(9.5023)	02/07/2025
601318.SH	01/09/2025	SDB3262055934	0	9,700	6.8425	69,742.72	66,371.89	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9218)	0.0000	1	(9.3103)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	4,300	6.8566	30,916.88	29,483.57	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4095)	0.0000	1	(4.1281)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	4,300	6.8566	30,916.88	29,483.57	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4095)	0.0000	1	(4.1281)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	7,100	6.8566	51,048.79	48,682.17	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6761)	0.0000	1	(6.8162)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	5,200	6.8566	37,387.85	35,654.55	0.0000	4.3300	50.00	0.00	(4.4969)	(0.4952)	0.0000	1	(4.9921)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	52,000	6.8566	373,878.49	356,545.49	0.0000	4.3300	50.00	0.00	(44.9693)	(4.9520)	0.0000	1	(49.9213)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	400	6.8566	2,875.99	2,742.66	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0381)	0.0000	1	(0.3840)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	13,400	6.8566	96,345.61	91,879.03	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2761)	0.0000	1	(12.8643)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	9,500	6.8566	68,304.72	65,138.12	0.0000	4.3300	50.00	0.00	(8.2155)	(0.9047)	0.0000	1	(9.1202)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	5,000	6.8566	35,949.85	34,283.22	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4762)	0.0000	1	(4.8001)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	200	6.8566	1,437.99	1,371.33	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0190)	0.0000	1	(0.1920)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	5,100	6.8566	36,668.85	34,968.88	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4857)	0.0000	1	(4.8961)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	1,200	6.8566	8,627.97	8,227.97	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1143)	0.0000	1	(1.1520)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	7,000	6.8566	50,329.80	47,996.51	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6666)	0.0000	1	(6.7202)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	9,900	6.8566	71,180.71	67,880.78	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9428)	0.0000	1	(9.5042)	02/07/2025
601318.SH	01/08/2025	SDB3262055934	0	9,700	6.8566	69,742.72	66,509.45	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9237)	0.0000	1	(9.3122)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	4,300	6.9293	30,916.88	29,795.78	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4138)	0.0000	1	(4.1324)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	4,300	6.9293	30,916.88	29,795.78	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4138)	0.0000	1	(4.1324)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	7,100	6.9293	51,048.79	49,197.69	0.0000	4.3300	50.00	0.00	(6.1400)	(0.6833)	0.0000	1	(6.8233)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	5,200	6.9293	37,387.85	36,032.11	0.0000	4.3300	50.00	0.00	(4.4969)	(0.5004)	0.0000	1	(4.9974)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	52,000	6.9293	373,878.49	360,321.10	0.0000	4.3300	50.00	0.00	(44.9693)	(5.0045)	0.0000	1	(49.9737)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	400	6.9293	2,875.99	2,771.70	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0385)	0.0000	1	(0.3844)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	13,400	6.9293	96,345.61	92,851.98	0.0000	4.3300	50.00	0.00	(11.5882)	(1.2896)	0.0000	1	(12.8778)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	9,500	6.9293	68,304.72	65,827.89	0.0000	4.3300	50.00	0.00	(8.2155)	(0.9143)	0.0000	1	(9.1298)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	5,000	6.9293	35,949.85	34,646.26	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4812)	0.0000	1	(4.8052)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	200	6.9293	1,437.99	1,385.85	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0192)	0.0000	1	(0.1922)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	5,100	6.9293	36,668.85	35,339.19	0.0000	4.3300	50.00	0.00	(4.4104)	(0.4908)	0.0000	1	(4.9013)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	1,200	6.9293	8,627.97	8,315.10	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1155)	0.0000	1	(1.1532)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	7,000	6.9293	50,329.80	48,504.76	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6737)	0.0000	1	(6.7272)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	9,900	6.9293	71,180.71	68,599.59	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9528)	0.0000	1	(9.5142)	02/07/2025
601318.SH	01/07/2025	SDB3262055934	0	9,700	6.9293	69,742.72	67,213.74	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9335)	0.0000	1	(9.3220)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	4,300	7.1900	30,916.88	30,916.88	0.0000	4.3300								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601318.SH	01/06/2025	SDB3262055934	0	4,300	7.1900	30,916.88	30,916.88	0.0000	4.3300	50.00	0.00	(3.7186)	(0.4294)	0.0000	1	(4.1480)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	7,100	7.1900	51,048.79	51,048.79	0.0000	4.3300	50.00	0.00	(6.1400)	(0.7090)	0.0000	1	(6.8490)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	5,200	7.1900	37,387.85	37,387.85	0.0000	4.3300	50.00	0.00	(4.9699)	(0.5193)	0.0000	1	(5.0162)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	52,000	7.1900	373,878.49	373,878.49	0.0000	4.3300	50.00	0.00	(44.9693)	(5.1928)	0.0000	1	(50.1620)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	400	7.1900	2,875.99	2,875.99	0.0000	4.3300	50.00	0.00	(0.3459)	(0.0399)	0.0000	1	(0.3859)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	13,400	7.1900	96,345.61	96,345.61	0.0000	4.3300	50.00	0.00	(11.5882)	(1.3381)	0.0000	1	(12.9264)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	9,500	7.1900	68,304.72	68,304.72	0.0000	4.3300	50.00	0.00	(8.2155)	(0.9487)	0.0000	1	(9.1642)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	5,000	7.1900	35,949.85	35,949.85	0.0000	4.3300	50.00	0.00	(4.3240)	(0.4993)	0.0000	1	(4.8233)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	200	7.1900	1,437.99	1,437.99	0.0000	4.3300	50.00	0.00	(0.1730)	(0.0200)	0.0000	1	(0.1929)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	5,100	7.1900	36,668.85	36,668.85	0.0000	4.3300	50.00	0.00	(4.4104)	(0.5093)	0.0000	1	(4.9197)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	1,200	7.1900	8,627.97	8,627.97	0.0000	4.3300	50.00	0.00	(1.0378)	(0.1198)	0.0000	1	(1.1576)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	7,000	7.1900	50,329.80	50,329.80	0.0000	4.3300	50.00	0.00	(6.0536)	(0.6990)	0.0000	1	(6.7526)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	9,900	7.1900	71,180.71	71,180.71	0.0000	4.3300	50.00	0.00	(8.5615)	(0.9886)	0.0000	1	(9.5501)	02/07/2025
601318.SH	01/06/2025	SDB3262055934	0	9,700	7.1900	69,742.72	69,742.72	0.0000	4.3300	50.00	0.00	(8.3885)	(0.9686)	0.0000	1	(9.3571)	02/07/2025
TOTAL PING AN INS GRP CO OFCHINA LTD CMN CLASS A SERIES NORTHBOUND												(1,376.5787)	(151.0041)	0.0000		(1,527.5828)	
POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND																	
600048.SH	01/10/2025	SDB3264857807	0	21,700	1.1818	26,255.61	25,644.60	0.0000	4.3300	50.00	0.00	(9.4739)	(1.0685)	0.0000	3	(10.5424)	02/07/2025
600048.SH	01/10/2025	SDB3264857807	0	6,000	1.1818	7,259.62	7,090.67	0.0000	4.3300	50.00	0.00	(2.6195)	(0.2954)	0.0000	3	(2.9150)	02/07/2025
600048.SH	01/09/2025	SDB3264857807	0	21,700	1.1608	26,255.61	25,189.34	0.0000	4.3300	50.00	0.00	(3.1580)	(0.3499)	0.0000	1	(3.5078)	02/07/2025
600048.SH	01/09/2025	SDB3264857807	0	11,900	1.1608	14,398.24	13,813.51	0.0000	4.3300	50.00	0.00	(1.7318)	(0.1919)	0.0000	1	(1.9236)	02/07/2025
600048.SH	01/08/2025	SDB3264857807	0	21,700	1.1641	26,255.61	25,261.62	0.0000	4.3300	50.00	0.00	(3.1580)	(0.3509)	0.0000	1	(3.5088)	02/07/2025
600048.SH	01/08/2025	SDB3264857807	0	11,900	1.1641	14,398.24	13,853.15	0.0000	4.3300	50.00	0.00	(1.7318)	(0.1924)	0.0000	1	(1.9242)	02/07/2025
600048.SH	01/07/2025	SDB3264857807	0	21,700	1.1861	26,255.61	25,737.85	0.0000	4.3300	50.00	0.00	(3.1580)	(0.3575)	0.0000	1	(3.5154)	02/07/2025
600048.SH	01/07/2025	SDB3264857807	0	11,900	1.1861	14,398.24	14,114.30	0.0000	4.3300	50.00	0.00	(1.7318)	(0.1960)	0.0000	1	(1.9278)	02/07/2025
600048.SH	01/06/2025	SDB3264857807	0	21,700	1.2099	26,255.61	26,255.61	0.0000	4.3300	50.00	0.00	(3.1580)	(0.3647)	0.0000	1	(3.5226)	02/07/2025
600048.SH	01/06/2025	SDB3264857807	0	11,900	1.2099	14,398.24	14,398.24	0.0000	4.3300	50.00	0.00	(1.7318)	(0.2000)	0.0000	1	(1.9318)	02/07/2025
TOTAL POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND												(31.6524)	(3.5671)	0.0000		(35.2195)	
POLYCAB INDIA LIMITED CMN																	
POLC.NS	01/17/2025	SDB3265604663	0	180	77.0650	13,248.60	13,871.70	0.0000	4.3300	75.00	0.00	(1.5935)	(0.2890)	0.0000	1	(1.8825)	02/03/2025
POLC.NS	01/16/2025	SDB3265604663	0	180	74.6119	13,248.60	13,430.15	0.0000	4.3300	75.00	0.00	(1.5935)	(0.2798)	0.0000	1	(1.8733)	02/03/2025
POLC.NS	01/15/2025	SDB3265604663	0	180	73.6033	13,248.60	13,248.60	0.0000	4.3300	75.00	0.00	(1.5935)	(0.2760)	0.0000	1	(1.8695)	02/03/2025
TOTAL POLYCAB INDIA LIMITED CMN												(4.7805)	(0.8448)	0.0000		(5.6253)	
POWER FINANCE CORP LTD CMN																	
PWFC.NS	01/16/2025	SDB3265407093	0	33,168	4.9452	157,631.48	164,021.60	0.0000	4.3300	75.00	0.00	(18.9596)	(3.4171)	0.0000	1	(22.3767)	02/03/2025
PWFC.NS	01/16/2025	SDB3265407093	0	26,153	4.9452	120,136.03	129,331.19	0.0000	4.3300	75.00	0.00	(14.4497)	(2.6944)	0.0000	1	(17.1441)	02/03/2025
PWFC.NS	01/15/2025	SDB3265407093	0	33,168	4.8208	157,631.48	159,894.70	0.0000	4.3300	75.00	0.00	(18.9596)	(3.3311)	0.0000	1	(22.2907)	02/03/2025
PWFC.NS	01/15/2025	SDB3265407093	0	36,945	4.8208	169,710.00	178,102.68	0.0000	4.3300	75.00	0.00	(20.4123)	(3.7105)	0.0000	1	(24.1228)	02/03/2025
PWFC.NS	01/15/2025	SDB3265407093	0	32,456	4.8208	154,869.68	156,462.33	0.0000	4.3300	75.00	0.00	(18.6274)	(3.2596)	0.0000	1	(21.8870)	02/03/2025
PWFC.NS	01/15/2025	SDB3265407093	0	36,356	4.8208	175,931.46	170,442.51	0.0000	4.3300	75.00	0.00	(21.1606)	(3.5509)	0.0000	1	(24.7115)	02/03/2025
PWFC.NS	01/14/2025	SDB3265407093	0	36,945	4.5050	169,710.00	166,435.49	0.0000	4.3300	75.00	0.00	(20.4123)	(3.4674)	0.0000	1	(23.8797)	02/03/2025
PWFC.NS	01/14/2025	SDB3265407093	0	32,456	4.5050	154,869.68	146,212.75	0.0000	4.3300	75.00	0.00	(18.6274)	(3.0461)	0.0000	1	(21.6735)	02/03/2025
PWFC.NS	01/14/2025	SDB3265407093	0	35,356	4.5050	175,931.46	159,277.12	0.0000	4.3300	75.00	0.00	(21.1606)	(3.3183)	0.0000	1	(24.4789)	02/03/2025
PWFC.NS	01/13/2025	SDB3265407093	0	32,456	4.7055	154,869.68	152,722.55	0.0000	4.3300	75.00	0.00	(18.6274)	(3.1817)	0.0000	1	(21.8091)	02/03/2025
PWFC.NS	01/13/2025	SDB3265407093	0	35,356	4.7055	175,931.46	166,368.58	0.0000	4.3300	75.00	0.00	(21.1606)	(3.4660)	0.0000	1	(24.6267)	02/03/2025
PWFC.NS	01/10/2025	SDB3265407093	0	35,356	4.9760	175,931.46	175,931.46	0.0000	4.3300	75.00	0.00	(63.4819)	(10.9957)	0.0000	3	(74.4776)	02/03/2025
PWFC.NS	01/06/2025	SDB3264650036	0	4,194	5.4199	22,210.53	22,731.07	0.0000	4.3300	75.00	0.00	(2.6714)	(0.4736)	0.0000	1	(3.1450)	02/03/2025
PWFC.NS	01/06/2025	SDB3264650036	0	22,749	5.4199	119,158.97	123,297.37	0.0000	4.3300	75.00	0.00	(14.3322)	(2.5687)	0.0000	1	(16.9009)	02/03/2025
PWFC.NS	01/06/2025	SDB3264650036	0	14,230	5.4199	74,536.56	77,125.22	0.0000	4.3300	75.00	0.00	(8.9651)	(1.6068)	0.0000	1	(10.5719)	02/03/2025
PWFC.NS	01/03/2025	SDB3264650036	0	4,194	5.3549	22,210.53	22,458.51	0.0000	4.3300	75.00	0.00	(8.0143)	(1.4037)	0.0000	3	(9.4180)	02/03/2025
PWFC.NS	01/03/2025	SDB3264650036	0	22,749	5.3549	119,158.97	121,818.96	0.0000	4.3300	75.00	0.00	(42.9965)	(7.6137)	0.0000	3	(50.6102)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
POWER FINANCE CORP LTD CMN (Cont.)																	
PWFC.NS	01/03/2025	SDB3264650036	0	14,230	5.3549	74,536.56	76,200.44	0.0000	4.3300	75.00	0.00	(26.8953)	(4.7625)	0.0000	3	(31.6578)	02/03/2025
PWFC.NS	01/02/2025	SDB3264650036	0	22,749	5.2357	119,158.97	119,105.82	0.0000	4.3300	75.00	0.00	(14.3322)	(2.4814)	0.0000	1	(16.8135)	02/03/2025
PWFC.NS	01/02/2025	SDB3264650036	0	14,230	5.2357	74,536.56	74,503.31	0.0000	4.3300	75.00	0.00	(8.9651)	(1.5522)	0.0000	1	(10.5172)	02/03/2025
TOTAL POWER FINANCE CORP LTD CMN												(403.2116)	(69.9013)	0.0000		(473.1129)	
POWER GRID CORPORATION OF INDIA LIMITED CMN																	
PGRD.NS	01/17/2025	SDB3265673566	0	1,847	3.4414	6,403.27	6,356.34	0.0000	4.3300	75.00	0.00	(0.7702)	(0.1324)	0.0000	1	(0.9026)	02/03/2025
PGRD.NS	01/16/2025	SDB3265673566	0	1,847	3.4669	6,403.27	6,403.27	0.0000	4.3300	75.00	0.00	(0.7702)	(0.1334)	0.0000	1	(0.9036)	02/03/2025
PGRD.NS	01/13/2025	SDB3264922952	0	567	3.4890	2,041.52	1,978.25	0.0000	4.3300	75.00	0.00	(0.2455)	(0.0412)	0.0000	1	(0.2868)	02/03/2025
PGRD.NS	01/13/2025	SDB3264922952	0	12,653	3.4890	45,617.57	44,146.08	0.0000	4.3300	75.00	0.00	(5.4868)	(0.9197)	0.0000	1	(6.4065)	02/03/2025
PGRD.NS	01/10/2025	SDB3264922952	0	567	3.5522	2,041.52	2,014.09	0.0000	4.3300	75.00	0.00	(0.7366)	(0.1259)	0.0000	3	(0.8625)	02/03/2025
PGRD.NS	01/10/2025	SDB3264922952	0	46,113	3.5522	166,250.14	163,801.95	0.0000	4.3300	75.00	0.00	(59.9886)	(10.2376)	0.0000	3	(70.2262)	02/03/2025
PGRD.NS	01/09/2025	SDB3264922952	0	567	3.5726	2,041.52	2,025.64	0.0000	4.3300	75.00	0.00	(0.2455)	(0.0422)	0.0000	1	(0.2877)	02/03/2025
PGRD.NS	01/09/2025	SDB3264922952	0	46,113	3.5726	166,250.14	164,741.09	0.0000	4.3300	75.00	0.00	(19.9962)	(3.4321)	0.0000	1	(23.4283)	02/03/2025
PGRD.NS	01/08/2025	SDB3264922952	0	567	3.5600	2,041.52	2,018.52	0.0000	4.3300	75.00	0.00	(0.2455)	(0.0421)	0.0000	1	(0.2876)	02/03/2025
PGRD.NS	01/08/2025	SDB3264922952	0	46,113	3.5600	166,250.14	164,162.65	0.0000	4.3300	75.00	0.00	(19.9962)	(3.4201)	0.0000	1	(23.4163)	02/03/2025
PGRD.NS	01/07/2025	SDB3264922952	0	567	3.5652	2,041.52	2,021.48	0.0000	4.3300	75.00	0.00	(0.2455)	(0.0421)	0.0000	1	(0.2877)	02/03/2025
PGRD.NS	01/07/2025	SDB3264922952	0	46,113	3.5652	166,250.14	164,403.40	0.0000	4.3300	75.00	0.00	(19.9962)	(3.4251)	0.0000	1	(23.4213)	02/03/2025
PGRD.NS	01/06/2025	SDB3264922952	0	46,113	3.6854	166,250.14	169,943.47	0.0000	4.3300	75.00	0.00	(19.9962)	(3.5405)	0.0000	1	(23.5367)	02/03/2025
PGRD.NS	01/03/2025	SDB3264922952	0	46,113	3.6739	166,250.14	169,414.09	0.0000	4.3300	75.00	0.00	(59.9886)	(10.5884)	0.0000	3	(70.5770)	02/03/2025
PGRD.NS	01/02/2025	SDB3264922952	0	46,113	3.6251	166,250.14	167,165.67	0.0000	4.3300	75.00	0.00	(19.9962)	(3.4826)	0.0000	1	(23.4788)	02/03/2025
TOTAL POWER GRID CORPORATION OF INDIA LIMITED CMN												(228.7041)	(39.6053)	0.0000		(268.3095)	
PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN																	
PMET.KL	01/10/2025	SDB3260661755	0	8,200	1.0653	8,995.86	8,735.24	0.0000	4.3300	150.00	0.00	(3.2460)	(1.0919)	0.0000	3	(4.3379)	02/04/2025
PMET.KL	01/10/2025	SDB3260661755	0	117,500	1.0653	128,904.08	125,169.58	0.0000	4.3300	150.00	0.00	(46.5129)	(15.6462)	0.0000	3	(62.1591)	02/04/2025
PMET.KL	01/09/2025	SDB3260661755	0	8,200	1.0641	8,995.86	8,725.54	0.0000	4.3300	150.00	0.00	(1.0820)	(0.3636)	0.0000	1	(1.4456)	02/04/2025
PMET.KL	01/09/2025	SDB3260661755	0	117,500	1.0641	128,904.08	125,030.57	0.0000	4.3300	150.00	0.00	(15.5043)	(5.2096)	0.0000	1	(20.7139)	02/04/2025
PMET.KL	01/08/2025	SDB3260661755	0	8,200	1.0735	8,995.86	8,802.57	0.0000	4.3300	150.00	0.00	(1.0820)	(0.3668)	0.0000	1	(1.4488)	02/04/2025
PMET.KL	01/08/2025	SDB3260661755	0	117,500	1.0735	128,904.08	126,134.37	0.0000	4.3300	150.00	0.00	(15.5043)	(5.2556)	0.0000	1	(20.7599)	02/04/2025
PMET.KL	01/07/2025	SDB3260661755	0	8,200	1.0786	8,995.86	8,844.66	0.0000	4.3300	150.00	0.00	(1.0820)	(0.3685)	0.0000	1	(1.4505)	02/04/2025
PMET.KL	01/07/2025	SDB3260661755	0	117,500	1.0786	128,904.08	126,737.50	0.0000	4.3300	150.00	0.00	(15.5043)	(5.2807)	0.0000	1	(20.7850)	02/04/2025
PMET.KL	01/06/2025	SDB3260661755	0	8,200	1.0785	8,995.86	8,843.59	0.0000	4.3300	150.00	0.00	(1.0820)	(0.3685)	0.0000	1	(1.4505)	02/04/2025
PMET.KL	01/06/2025	SDB3260661755	0	117,500	1.0785	128,904.08	126,722.11	0.0000	4.3300	150.00	0.00	(15.5043)	(5.2801)	0.0000	1	(20.7844)	02/04/2025
PMET.KL	01/03/2025	SDB3260661755	0	8,200	1.0971	8,995.86	8,995.86	0.0000	4.3300	150.00	0.00	(3.2460)	(1.1245)	0.0000	3	(4.3705)	02/04/2025
PMET.KL	01/03/2025	SDB3260661755	0	117,500	1.0971	128,904.08	128,904.08	0.0000	4.3300	150.00	0.00	(46.5129)	(16.1130)	0.0000	3	(62.6259)	02/04/2025
TOTAL PRESS METAL ALUMINIUM HOLDINGS BERHAD CMN												(165.8630)	(56.4690)	0.0000		(222.3319)	
PT ANEKA TAMBANG TBK CMN																	
ANTM.JK	01/17/2025	SDB3260661756	0	1,161,900	0.0939	109,647.34	109,054.77	0.0000	4.3300	65.00	0.00	(13.1881)	(1.9690)	0.0000	1	(15.1572)	02/04/2025
ANTM.JK	01/16/2025	SDB3260661756	0	1,161,900	0.0934	109,647.34	108,508.68	0.0000	4.3300	65.00	0.00	(13.1881)	(1.9592)	0.0000	1	(15.1473)	02/04/2025
ANTM.JK	01/15/2025	SDB3260661756	0	1,161,900	0.0909	109,647.34	105,574.88	0.0000	4.3300	65.00	0.00	(13.1881)	(1.9062)	0.0000	1	(15.0944)	02/04/2025
ANTM.JK	01/14/2025	SDB3260661756	0	1,161,900	0.0904	109,647.34	105,007.87	0.0000	4.3300	65.00	0.00	(13.1881)	(1.8960)	0.0000	1	(15.0841)	02/04/2025
ANTM.JK	01/13/2025	SDB3260661756	0	1,161,900	0.0875	109,647.34	101,682.52	0.0000	4.3300	65.00	0.00	(13.1881)	(1.8359)	0.0000	1	(15.0241)	02/04/2025
ANTM.JK	01/10/2025	SDB3260661756	0	1,161,900	0.0882	109,647.34	102,473.77	0.0000	4.3300	65.00	0.00	(39.5644)	(5.5507)	0.0000	3	(45.1151)	02/04/2025
ANTM.JK	01/09/2025	SDB3260661756	0	1,161,900	0.0889	109,647.34	103,297.56	0.0000	4.3300	65.00	0.00	(13.1881)	(1.8651)	0.0000	1	(15.0532)	02/04/2025
ANTM.JK	01/08/2025	SDB3260661756	0	1,161,900	0.0904	109,647.34	105,047.38	0.0000	4.3300	65.00	0.00	(13.1881)	(1.8967)	0.0000	1	(15.0848)	02/04/2025
ANTM.JK	01/07/2025	SDB3260661756	0	1,161,900	0.0937	109,647.34	108,843.31	0.0000	4.3300	65.00	0.00	(13.1881)	(1.9652)	0.0000	1	(15.1534)	02/04/2025
ANTM.JK	01/06/2025	SDB3260661756	0	1,161,900	0.0952	109,647.34	110,646.58	0.0000	4.3300	65.00	0.00	(13.1881)	(1.9978)	0.0000	1	(15.1859)	02/04/2025
ANTM.JK	01/03/2025	SDB3260661756	0	1,161,900	0.0944	109,647.34	109,647.34	0.0000	4.3300	65.00	0.00	(39.5644)	(5.9392)	0.0000	3	(45.5036)	02/04/2025
TOTAL PT ANEKA TAMBANG TBK CMN												(197.8221)	(28.7810)	0.0000		(226.6031)	

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PT ASTRA INTERNATIONAL TBK CMN																	
ASII.JK	01/17/2025	SDB3260121386	0	18,100	0.3030	5,400.42	5,485.19	0.0000	4.3300	65.00	0.00	(0.6496)	(0.0990)	0.0000	1	(0.7486)	02/04/2025
ASII.JK	01/17/2025	SDB3260121386	0	10,300	0.3030	3,144.31	3,121.40	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0564)	0.0000	1	(0.4345)	02/04/2025
ASII.JK	01/17/2025	SDB3260121386	0	1,000	0.3030	303.22	303.05	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0419)	02/04/2025
ASII.JK	01/17/2025	SDB3260121386	0	87,500	0.3030	26,531.58	26,516.79	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4788)	0.0000	1	(3.6699)	02/04/2025
ASII.JK	01/17/2025	SDB3260121386	0	1,500	0.3030	454.83	454.57	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0082)	0.0000	1	(0.0629)	02/04/2025
ASII.JK	01/17/2025	SDB3260121386	0	1,170,200	0.3030	354,825.70	354,627.94	0.0000	4.3300	65.00	0.00	(42.6776)	(6.4030)	0.0000	1	(49.0807)	02/04/2025
ASII.JK	01/16/2025	SDB3260121386	0	10,300	0.2918	3,144.31	3,005.96	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0543)	0.0000	1	(0.4325)	02/04/2025
ASII.JK	01/16/2025	SDB3260121386	0	1,000	0.2918	303.22	291.84	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0053)	0.0000	1	(0.0417)	02/04/2025
ASII.JK	01/16/2025	SDB3260121386	0	87,500	0.2918	26,531.58	25,536.09	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4611)	0.0000	1	(3.6522)	02/04/2025
ASII.JK	01/16/2025	SDB3260121386	0	1,500	0.2918	454.83	437.76	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0079)	0.0000	1	(0.0626)	02/04/2025
ASII.JK	01/16/2025	SDB3260121386	0	1,170,200	0.2918	354,825.70	341,512.34	0.0000	4.3300	65.00	0.00	(42.6776)	(6.1662)	0.0000	1	(48.8438)	02/04/2025
ASII.JK	01/15/2025	SDB3260121386	0	10,300	0.2916	3,144.31	3,003.75	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0542)	0.0000	1	(0.4324)	02/04/2025
ASII.JK	01/15/2025	SDB3260121386	0	1,000	0.2916	303.22	291.63	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0053)	0.0000	1	(0.0417)	02/04/2025
ASII.JK	01/15/2025	SDB3260121386	0	87,500	0.2916	26,531.58	25,517.28	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4607)	0.0000	1	(3.6519)	02/04/2025
ASII.JK	01/15/2025	SDB3260121386	0	1,500	0.2916	454.83	437.44	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0079)	0.0000	1	(0.0626)	02/04/2025
ASII.JK	01/15/2025	SDB3260121386	0	1,170,200	0.2916	354,825.70	341,260.75	0.0000	4.3300	65.00	0.00	(42.6776)	(6.1617)	0.0000	1	(48.8393)	02/04/2025
ASII.JK	01/14/2025	SDB3260121386	0	10,300	0.3023	3,144.31	3,113.51	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0562)	0.0000	1	(0.4344)	02/04/2025
ASII.JK	01/14/2025	SDB3260121386	0	1,000	0.3023	303.22	302.28	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0419)	02/04/2025
ASII.JK	01/14/2025	SDB3260121386	0	87,500	0.3023	26,531.58	26,449.76	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4776)	0.0000	1	(3.6687)	02/04/2025
ASII.JK	01/14/2025	SDB3260121386	0	1,500	0.3023	454.83	453.42	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0082)	0.0000	1	(0.0629)	02/04/2025
ASII.JK	01/14/2025	SDB3260121386	0	1,170,200	0.3023	354,825.70	353,731.57	0.0000	4.3300	65.00	0.00	(42.6776)	(6.3868)	0.0000	1	(49.0645)	02/04/2025
ASII.JK	01/13/2025	SDB3260121386	0	10,300	0.3038	3,144.31	3,129.48	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0565)	0.0000	1	(0.4347)	02/04/2025
ASII.JK	01/13/2025	SDB3260121386	0	1,000	0.3038	303.22	303.83	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0420)	02/04/2025
ASII.JK	01/13/2025	SDB3260121386	0	87,500	0.3038	26,531.58	26,585.39	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4800)	0.0000	1	(3.6712)	02/04/2025
ASII.JK	01/13/2025	SDB3260121386	0	1,500	0.3038	454.83	455.75	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0082)	0.0000	1	(0.0629)	02/04/2025
ASII.JK	01/13/2025	SDB3260121386	0	1,170,200	0.3038	354,825.70	355,545.38	0.0000	4.3300	65.00	0.00	(42.6776)	(6.4196)	0.0000	1	(49.0972)	02/04/2025
ASII.JK	01/10/2025	SDB3260121386	0	10,300	0.2967	3,144.31	3,055.57	0.0000	4.3300	65.00	0.00	(1.1346)	(0.1655)	0.0000	3	(1.3001)	02/04/2025
ASII.JK	01/10/2025	SDB3260121386	0	1,000	0.2967	303.22	296.66	0.0000	4.3300	65.00	0.00	(0.1094)	(0.0161)	0.0000	3	(0.1255)	02/04/2025
ASII.JK	01/10/2025	SDB3260121386	0	87,500	0.2967	26,531.58	25,957.49	0.0000	4.3300	65.00	0.00	(9.5735)	(1.4060)	0.0000	3	(10.9795)	02/04/2025
ASII.JK	01/10/2025	SDB3260121386	0	1,500	0.2967	454.83	444.99	0.0000	4.3300	65.00	0.00	(0.1641)	(0.0241)	0.0000	3	(0.1882)	02/04/2025
ASII.JK	01/10/2025	SDB3260121386	0	1,170,200	0.2967	354,825.70	347,148.02	0.0000	4.3300	65.00	0.00	(128.0329)	(18.8039)	0.0000	3	(146.8368)	02/04/2025
ASII.JK	01/09/2025	SDB3260121386	0	10,300	0.3048	3,144.31	3,139.58	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0567)	0.0000	1	(0.4349)	02/04/2025
ASII.JK	01/09/2025	SDB3260121386	0	1,000	0.3048	303.22	304.81	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0420)	02/04/2025
ASII.JK	01/09/2025	SDB3260121386	0	87,500	0.3048	26,531.58	26,671.22	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4816)	0.0000	1	(3.6727)	02/04/2025
ASII.JK	01/09/2025	SDB3260121386	0	1,500	0.3048	454.83	457.22	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0083)	0.0000	1	(0.0630)	02/04/2025
ASII.JK	01/09/2025	SDB3260121386	0	1,170,200	0.3048	354,825.70	356,693.34	0.0000	4.3300	65.00	0.00	(42.6776)	(6.4403)	0.0000	1	(49.1179)	02/04/2025
ASII.JK	01/08/2025	SDB3260121386	0	10,300	0.2999	3,144.31	3,089.24	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0558)	0.0000	1	(0.4340)	02/04/2025
ASII.JK	01/08/2025	SDB3260121386	0	1,000	0.2999	303.22	299.93	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0054)	0.0000	1	(0.0419)	02/04/2025
ASII.JK	01/08/2025	SDB3260121386	0	87,500	0.2999	26,531.58	26,243.53	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4738)	0.0000	1	(3.6650)	02/04/2025
ASII.JK	01/08/2025	SDB3260121386	0	1,500	0.2999	454.83	449.89	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0081)	0.0000	1	(0.0628)	02/04/2025
ASII.JK	01/08/2025	SDB3260121386	0	1,170,200	0.2999	354,825.70	350,973.41	0.0000	4.3300	65.00	0.00	(42.6776)	(6.3370)	0.0000	1	(49.0147)	02/04/2025
ASII.JK	01/07/2025	SDB3260121386	0	10,300	0.3051	3,144.31	3,142.18	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0567)	0.0000	1	(0.4349)	02/04/2025
ASII.JK	01/07/2025	SDB3260121386	0	1,000	0.3051	303.22	305.07	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0420)	02/04/2025
ASII.JK	01/07/2025	SDB3260121386	0	87,500	0.3051	26,531.58	26,693.28	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4820)	0.0000	1	(3.6731)	02/04/2025
ASII.JK	01/07/2025	SDB3260121386	0	1,500	0.3051	454.83	457.60	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0083)	0.0000	1	(0.0630)	02/04/2025
ASII.JK	01/07/2025	SDB3260121386	0	1,170,200	0.3051	354,825.70	356,988.23	0.0000	4.3300	65.00	0.00	(42.6776)	(6.4456)	0.0000	1	(49.1233)	02/04/2025
ASII.JK	01/06/2025	SDB3260121386	0	10,300	0.3051	3,144.31	3,142.57	0.0000	4.3300	65.00	0.00	(0.3782)	(0.0567)	0.0000	1	(0.4349)	02/04/2025
ASII.JK	01/06/2025	SDB3260121386	0	1,000	0.3051	303.22	305.10	0.0000	4.3300	65.00	0.00	(0.0365)	(0.0055)	0.0000	1	(0.0420)	02/04/2025
ASII.JK	01/06/2025	SDB3260121386	0	87,500	0.3051	26,531.58	26,696.60	0.0000	4.3300	65.00	0.00	(3.1912)	(0.4820)	0.0000	1	(3.6732)	02/04/2025
ASII.JK	01/06/2025	SDB3260121386	0	1,500	0.3051	454.83	457.66	0.0000	4.3300	65.00	0.00	(0.0547)	(0.0083)	0.0000	1	(0.0630)	02/04/2025
ASII.JK	01/06/2025	SDB3260121386	0	1,170,200	0.3051	354,825.70	357,032.70	0.0000	4.3300	65.00	0.00	(42.6776)	(6.4464)	0.0000	1	(49.1241)	02/04/2025
ASII.JK	01/03/2025	SDB3260121386	0	1,000	0.3032	303.22	303.22	0.0000	4.3300	65.00	0.00	(0.1094)	(0.0164)	0.0000	3	(0.1258)	02/04/2025
ASII.JK	01/03/2025	SDB3260121386	0	87,500	0.3032	26,531.58	26,531.58	0.0000	4.3300	65.00	0.00	(9.5735)	(1.4371)	0.0000	3	(11.0106)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PT ASTRA INTERNATIONAL TBK CMN (Cont.)																	
ASII.JK	01/03/2025	SDB3260121386	0	1,500	0.3032	454.83	454.83	0.0000	4.3300	65.00	0.00	(0.1641)	(0.0246)	0.0000	3	(0.1888)	02/04/2025
ASII.JK	01/03/2025	SDB3260121386	0	1,170,200	0.3032	354,825.70	354,825.70	0.0000	4.3300	65.00	0.00	(128.0329)	(19.2197)	0.0000	3	(147.2527)	02/04/2025
TOTAL PT ASTRA INTERNATIONAL TBK CMN													(694.5876)	(103.3224)	0.0000	(797.9100)	
PT BANK CENTRAL ASIA TBK SCRIPLESS																	
BBCA.JK	01/17/2025	SDB3265058824	0	198,200	0.6012	118,440.95	119,155.86	0.0000	4.3300	65.00	0.00	(14.2458)	(2.1514)	0.0000	1	(16.3972)	02/04/2025
BBCA.JK	01/17/2025	SDB3265058824	0	106,500	0.6012	64,455.72	64,026.74	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1560)	0.0000	1	(8.9086)	02/04/2025
BBCA.JK	01/16/2025	SDB3265058824	0	198,200	0.5852	118,440.95	115,990.01	0.0000	4.3300	65.00	0.00	(14.2458)	(2.0943)	0.0000	1	(16.3401)	02/04/2025
BBCA.JK	01/16/2025	SDB3265058824	0	106,500	0.5852	64,455.72	62,325.61	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1253)	0.0000	1	(8.8779)	02/04/2025
BBCA.JK	01/15/2025	SDB3265058824	0	198,200	0.5940	118,440.95	117,730.01	0.0000	4.3300	65.00	0.00	(14.2458)	(2.1257)	0.0000	1	(16.3715)	02/04/2025
BBCA.JK	01/15/2025	SDB3265058824	0	106,500	0.5940	64,455.72	63,260.57	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1422)	0.0000	1	(8.8948)	02/04/2025
BBCA.JK	01/14/2025	SDB3265058824	0	198,200	0.5999	118,440.95	118,907.71	0.0000	4.3300	65.00	0.00	(14.2458)	(2.1469)	0.0000	1	(16.3928)	02/04/2025
BBCA.JK	01/14/2025	SDB3265058824	0	106,500	0.5999	64,455.72	63,893.40	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1536)	0.0000	1	(8.9062)	02/04/2025
BBCA.JK	01/13/2025	SDB3265058824	0	198,200	0.6071	118,440.95	120,317.31	0.0000	4.3300	65.00	0.00	(14.2458)	(2.1724)	0.0000	1	(16.4182)	02/04/2025
BBCA.JK	01/13/2025	SDB3265058824	0	106,500	0.6071	64,455.72	64,650.82	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1673)	0.0000	1	(8.9199)	02/04/2025
BBCA.JK	01/10/2025	SDB3265058824	0	198,200	0.5967	118,440.95	118,267.33	0.0000	4.3300	65.00	0.00	(42.7374)	(6.4061)	0.0000	3	(49.1436)	02/04/2025
BBCA.JK	01/10/2025	SDB3265058824	0	106,500	0.5967	64,455.72	63,549.30	0.0000	4.3300	65.00	0.00	(23.2578)	(3.4423)	0.0000	3	(26.7000)	02/04/2025
BBCA.JK	01/09/2025	SDB3265058824	0	106,500	0.5901	64,455.72	62,846.93	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1347)	0.0000	1	(8.8873)	02/04/2025
BBCA.JK	01/08/2025	SDB3265058824	0	106,500	0.5971	64,455.72	63,588.49	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1481)	0.0000	1	(8.9007)	02/04/2025
BBCA.JK	01/07/2025	SDB3265058824	0	106,500	0.6071	64,455.72	64,650.82	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1673)	0.0000	1	(8.9199)	02/04/2025
BBCA.JK	01/06/2025	SDB3265058824	0	106,500	0.6052	64,455.72	64,455.72	0.0000	4.3300	65.00	0.00	(7.7526)	(1.1638)	0.0000	1	(8.9164)	02/04/2025
TOTAL PT BANK CENTRAL ASIA TBK SCRIPLESS													(206.9976)	(30.8976)	0.0000	(237.8952)	
PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN																	
BBRI.JK	01/17/2025	SDB3265604671	0	760,100	0.2509	184,455.75	190,712.89	0.0000	4.3300	65.00	0.00	(22.1859)	(3.4434)	0.0000	1	(25.6294)	02/04/2025
BBRI.JK	01/17/2025	SDB3265604671	0	1,431,700	0.2509	339,017.97	359,220.69	0.0000	4.3300	65.00	0.00	(40.7763)	(6.4859)	0.0000	1	(47.2623)	02/04/2025
BBRI.JK	01/16/2025	SDB3265604671	0	1,431,700	0.2368	339,017.97	339,017.97	0.0000	4.3300	65.00	0.00	(40.7763)	(6.1212)	0.0000	1	(46.8975)	02/04/2025
TOTAL PT BANK RAKYAT INDONESIA (PERSERO) TBK CMN													(103.7386)	(16.0505)	0.0000	(119.7891)	
PT TELEKOMUNIKASI INDONESIA, TBK. CMN																	
TLKM.JK	01/17/2025	SDB3260121389	0	108,600	0.1613	17,841.89	17,521.52	0.0000	4.3300	65.00	0.00	(2.1460)	(0.3164)	0.0000	1	(2.4623)	02/04/2025
TLKM.JK	01/17/2025	SDB3260121389	0	137,300	0.1613	23,024.94	22,151.98	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4000)	0.0000	1	(3.1694)	02/04/2025
TLKM.JK	01/17/2025	SDB3260121389	0	845,900	0.1613	141,855.74	136,477.51	0.0000	4.3300	65.00	0.00	(17.0621)	(2.4642)	0.0000	1	(19.5263)	02/04/2025
TLKM.JK	01/16/2025	SDB3260121389	0	108,600	0.1610	17,841.89	17,481.67	0.0000	4.3300	65.00	0.00	(2.1460)	(0.3156)	0.0000	1	(2.4616)	02/04/2025
TLKM.JK	01/16/2025	SDB3260121389	0	137,300	0.1610	23,024.94	22,101.59	0.0000	4.3300	65.00	0.00	(2.7694)	(0.3991)	0.0000	1	(3.1684)	02/04/2025
TLKM.JK	01/16/2025	SDB3260121389	0	845,900	0.1610	141,855.74	136,167.06	0.0000	4.3300	65.00	0.00	(17.0621)	(2.4586)	0.0000	1	(19.5207)	02/04/2025
TLKM.JK	01/15/2025	SDB3260121389	0	108,600	0.1639	17,841.89	17,802.15	0.0000	4.3300	65.00	0.00	(2.1460)	(0.3214)	0.0000	1	(2.4674)	02/04/2025
TLKM.JK	01/15/2025	SDB3260121389	0	137,300	0.1639	23,024.94	22,506.77	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4064)	0.0000	1	(3.1758)	02/04/2025
TLKM.JK	01/15/2025	SDB3260121389	0	845,900	0.1639	141,855.74	138,663.31	0.0000	4.3300	65.00	0.00	(17.0621)	(2.5036)	0.0000	1	(19.5657)	02/04/2025
TLKM.JK	01/14/2025	SDB3260121389	0	108,600	0.1653	17,841.89	17,954.84	0.0000	4.3300	65.00	0.00	(2.1460)	(0.3242)	0.0000	1	(2.4702)	02/04/2025
TLKM.JK	01/14/2025	SDB3260121389	0	137,300	0.1653	23,024.94	22,699.81	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4099)	0.0000	1	(3.1792)	02/04/2025
TLKM.JK	01/14/2025	SDB3260121389	0	845,900	0.1653	141,855.74	139,852.65	0.0000	4.3300	65.00	0.00	(17.0621)	(2.5251)	0.0000	1	(19.5872)	02/04/2025
TLKM.JK	01/13/2025	SDB3260121389	0	108,600	0.1615	17,841.89	17,535.53	0.0000	4.3300	65.00	0.00	(2.1460)	(0.3166)	0.0000	1	(2.4626)	02/04/2025
TLKM.JK	01/13/2025	SDB3260121389	0	137,300	0.1615	23,024.94	22,169.69	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4003)	0.0000	1	(3.1697)	02/04/2025
TLKM.JK	01/13/2025	SDB3260121389	0	845,900	0.1615	141,855.74	136,586.63	0.0000	4.3300	65.00	0.00	(17.0621)	(2.4661)	0.0000	1	(19.5282)	02/04/2025
TLKM.JK	01/10/2025	SDB3260121389	0	108,600	0.1634	17,841.89	17,749.48	0.0000	4.3300	65.00	0.00	(6.4380)	(0.9614)	0.0000	3	(7.3994)	02/04/2025
TLKM.JK	01/10/2025	SDB3260121389	0	137,300	0.1634	23,024.94	22,440.17	0.0000	4.3300	65.00	0.00	(8.3082)	(1.2155)	0.0000	3	(9.5237)	02/04/2025
TLKM.JK	01/10/2025	SDB3260121389	0	845,900	0.1634	141,855.74	138,253.05	0.0000	4.3300	65.00	0.00	(51.1863)	(7.4887)	0.0000	3	(58.6750)	02/04/2025
TLKM.JK	01/09/2025	SDB3260121389	0	137,300	0.1592	23,024.94	21,861.18	0.0000	4.3300	65.00	0.00	(2.7694)	(0.3947)	0.0000	1	(3.1641)	02/04/2025
TLKM.JK	01/09/2025	SDB3260121389	0	845,900	0.1592	141,855.74	134,685.89	0.0000	4.3300	65.00	0.00	(17.0621)	(2.4318)	0.0000	1	(19.4939)	02/04/2025
TLKM.JK	01/08/2025	SDB3260121389	0	137,300	0.1660	23,024.94	22,792.90	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4115)	0.0000	1	(3.1809)	02/04/2025
TLKM.JK	01/08/2025	SDB3260121389	0	845,900	0.1660	141,855.74	140,426.17	0.0000	4.3300	65.00	0.00	(17.0621)	(2.5355)	0.0000	1	(19.5976)	02/04/2025
TLKM.JK	01/07/2025	SDB3260121389	0	137,300	0.1695	23,024.94	23,269.74	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4201)	0.0000	1	(3.1895)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PT TELEKOMUNIKASI INDONESIA, TBK. CMN (Cont.)																	
TLKM.JK	01/07/2025	SDB3260121389	0	845,900	0.1695	141,855.74	143,363.98	0.0000	4.3300	65.00	0.00	(17.0621)	(2.5885)	0.0000	1	(19.6506)	02/04/2025
TLKM.JK	01/06/2025	SDB3260121389	0	137,300	0.1664	23,024.94	22,849.47	0.0000	4.3300	65.00	0.00	(2.7694)	(0.4126)	0.0000	1	(3.1819)	02/04/2025
TLKM.JK	01/06/2025	SDB3260121389	0	845,900	0.1664	141,855.74	140,774.68	0.0000	4.3300	65.00	0.00	(17.0621)	(2.5418)	0.0000	1	(19.6039)	02/04/2025
TLKM.JK	01/03/2025	SDB3260121389	0	137,300	0.1677	23,024.94	23,024.94	0.0000	4.3300	65.00	0.00	(8.3082)	(1.2472)	0.0000	3	(9.5553)	02/04/2025
TLKM.JK	01/03/2025	SDB3260121389	0	845,900	0.1677	141,855.74	141,855.74	0.0000	4.3300	65.00	0.00	(51.1863)	(7.6839)	0.0000	3	(58.8701)	02/04/2025
TOTAL PT TELEKOMUNIKASI INDONESIA, TBK. CMN												(314.6401)	(46.3607)	0.0000		(361.0007)	
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED LOCAL SHARE																	
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	2,400	3.7146	8,771.68	8,915.12	0.0000	4.3300	40.00	0.00	(1.0550)	(0.0991)	0.0000	1	(1.1541)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	8,100	3.7146	29,676.38	30,088.54	0.0000	4.3300	40.00	0.00	(3.5694)	(0.3343)	0.0000	1	(3.9037)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	52,200	3.7146	186,061.84	193,903.95	0.0000	4.3300	40.00	0.00	(22.3791)	(2.1545)	0.0000	1	(24.5336)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	28,500	3.7146	102,955.17	105,867.10	0.0000	4.3300	40.00	0.00	(12.3832)	(1.1763)	0.0000	1	(13.5595)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	2,900	3.7146	10,452.57	10,772.44	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1197)	0.0000	1	(1.3769)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	3,300	3.7146	11,572.12	12,258.30	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1362)	0.0000	1	(1.5281)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	22,900	3.7146	80,303.52	85,065.14	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9452)	0.0000	1	(10.6039)	02/04/2025
PTTTEP_n_BK	01/17/2025	SDB3260121401	0	40,700	3.7146	142,722.85	151,185.64	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6798)	0.0000	1	(18.8462)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	2,400	3.6416	8,771.68	8,739.84	0.0000	4.3300	40.00	0.00	(1.0550)	(0.0971)	0.0000	1	(1.1521)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	8,100	3.6416	29,676.38	29,496.94	0.0000	4.3300	40.00	0.00	(3.5694)	(0.3277)	0.0000	1	(3.8972)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	52,200	3.6416	186,061.84	190,091.42	0.0000	4.3300	40.00	0.00	(22.3791)	(2.1121)	0.0000	1	(24.4912)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	28,500	3.6416	102,955.17	103,785.54	0.0000	4.3300	40.00	0.00	(12.3832)	(1.1532)	0.0000	1	(13.5364)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	2,900	3.6416	10,452.57	10,560.63	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1173)	0.0000	1	(1.3746)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	3,300	3.6416	11,572.12	12,017.27	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1335)	0.0000	1	(1.5254)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	22,900	3.6416	80,303.52	83,392.59	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9266)	0.0000	1	(10.5853)	02/04/2025
PTTTEP_n_BK	01/16/2025	SDB3260121401	0	40,700	3.6416	142,722.85	148,213.04	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6468)	0.0000	1	(18.8132)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	8,100	3.6507	29,676.38	29,570.97	0.0000	4.3300	40.00	0.00	(3.5694)	(0.3286)	0.0000	1	(3.8980)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	52,200	3.6507	186,061.84	190,568.47	0.0000	4.3300	40.00	0.00	(22.3791)	(2.1174)	0.0000	1	(24.4965)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	28,500	3.6507	102,955.17	104,046.00	0.0000	4.3300	40.00	0.00	(12.3832)	(1.1561)	0.0000	1	(13.5393)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	2,900	3.6507	10,452.57	10,587.14	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1176)	0.0000	1	(1.3748)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	3,300	3.6507	11,572.12	12,047.43	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1339)	0.0000	1	(1.5257)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	22,900	3.6507	80,303.52	83,601.88	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9289)	0.0000	1	(10.5876)	02/04/2025
PTTTEP_n_BK	01/15/2025	SDB3260121401	0	40,700	3.6507	142,722.85	148,585.00	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6509)	0.0000	1	(18.8173)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	52,200	3.5951	186,061.84	187,666.78	0.0000	4.3300	40.00	0.00	(22.3791)	(2.0852)	0.0000	1	(24.4643)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	28,500	3.5951	102,955.17	102,461.75	0.0000	4.3300	40.00	0.00	(12.3832)	(1.1385)	0.0000	1	(13.5217)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	2,900	3.5951	10,452.57	10,425.93	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1158)	0.0000	1	(1.3731)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	3,300	3.5951	11,572.12	11,863.99	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1318)	0.0000	1	(1.5237)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	22,900	3.5951	80,303.52	82,328.91	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9148)	0.0000	1	(10.5735)	02/04/2025
PTTTEP_n_BK	01/14/2025	SDB3260121401	0	40,700	3.5951	142,722.85	146,322.56	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6258)	0.0000	1	(18.7922)	02/04/2025
PTTTEP_n_BK	01/13/2025	SDB3260121401	0	28,500	3.5169	102,955.17	100,230.62	0.0000	4.3300	40.00	0.00	(12.3832)	(1.1137)	0.0000	1	(13.4969)	02/04/2025
PTTTEP_n_BK	01/13/2025	SDB3260121401	0	2,900	3.5169	10,452.57	10,198.91	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1133)	0.0000	1	(1.3705)	02/04/2025
PTTTEP_n_BK	01/13/2025	SDB3260121401	0	3,300	3.5169	11,572.12	11,605.65	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1290)	0.0000	1	(1.5208)	02/04/2025
PTTTEP_n_BK	01/13/2025	SDB3260121401	0	22,900	3.5169	80,303.52	80,536.19	0.0000	4.3300	40.00	0.00	(9.6587)	(0.8948)	0.0000	1	(10.5536)	02/04/2025
PTTTEP_n_BK	01/13/2025	SDB3260121401	0	40,700	3.5169	142,722.85	143,136.36	0.0000	4.3300	40.00	0.00	(17.1664)	(1.5904)	0.0000	1	(18.7568)	02/04/2025
PTTTEP_n_BK	01/10/2025	SDB3260121401	0	28,500	3.6272	102,955.17	103,374.29	0.0000	4.3300	40.00	0.00	(37.1497)	(3.4458)	0.0000	3	(40.5955)	02/04/2025
PTTTEP_n_BK	01/10/2025	SDB3260121401	0	2,900	3.6272	10,452.57	10,518.79	0.0000	4.3300	40.00	0.00	(3.7716)	(0.3506)	0.0000	3	(4.1223)	02/04/2025
PTTTEP_n_BK	01/10/2025	SDB3260121401	0	3,300	3.6272	11,572.12	11,969.65	0.0000	4.3300	40.00	0.00	(4.1756)	(0.3990)	0.0000	3	(4.5746)	02/04/2025
PTTTEP_n_BK	01/10/2025	SDB3260121401	0	22,900	3.6272	80,303.52	83,062.15	0.0000	4.3300	40.00	0.00	(28.9762)	(2.7687)	0.0000	3	(31.7449)	02/04/2025
PTTTEP_n_BK	01/10/2025	SDB3260121401	0	40,700	3.6272	142,722.85	147,625.74	0.0000	4.3300	40.00	0.00	(51.4992)	(4.9209)	0.0000	3	(56.4200)	02/04/2025
PTTTEP_n_BK	01/09/2025	SDB3260121401	0	2,900	3.5487	10,452.57	10,291.13	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1143)	0.0000	1	(1.3716)	02/04/2025
PTTTEP_n_BK	01/09/2025	SDB3260121401	0	3,300	3.5487	11,572.12	11,710.60	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1301)	0.0000	1	(1.5220)	02/04/2025
PTTTEP_n_BK	01/09/2025	SDB3260121401	0	22,900	3.5487	80,303.52	81,264.47	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9029)	0.0000	1	(10.5617)	02/04/2025
PTTTEP_n_BK	01/09/2025	SDB3260121401	0	40,700	3.5487	142,722.85	144,430.75	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6048)	0.0000	1	(18.7712)	02/04/2025
PTTTEP_n_BK	01/08/2025	SDB3260121401	0	2,900	3.6188	10,452.57	10,494.52	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1166)	0.0000	1	(1.3738)	02/04/2025
PTTTEP_n_BK	01/08/2025	SDB3260121401	0	3,300	3.6188	11,572.12	11,942.04	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1327)	0.0000	1	(1.5246)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
PTTEP_n_BK	01/08/2025	SDB3260121401	0	22,900	3.6188	80,303.52	82,870.52	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9208)	0.0000	1	(10.5795)	02/04/2025
PTTEP_n_BK	01/08/2025	SDB3260121401	0	40,700	3.6188	142,722.85	147,285.16	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6365)	0.0000	1	(18.8029)	02/04/2025
PTTEP_n_BK	01/07/2025	SDB3260121401	0	2,900	3.5963	10,452.57	10,429.24	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1159)	0.0000	1	(1.3731)	02/04/2025
PTTEP_n_BK	01/07/2025	SDB3260121401	0	3,300	3.5963	11,572.12	11,867.75	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1319)	0.0000	1	(1.5237)	02/04/2025
PTTEP_n_BK	01/07/2025	SDB3260121401	0	22,900	3.5963	80,303.52	82,355.00	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9151)	0.0000	1	(10.5738)	02/04/2025
PTTEP_n_BK	01/07/2025	SDB3260121401	0	40,700	3.5963	142,722.85	146,368.92	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6263)	0.0000	1	(18.7927)	02/04/2025
PTTEP_n_BK	01/06/2025	SDB3260121401	0	2,900	3.6409	10,452.57	10,558.56	0.0000	4.3300	40.00	0.00	(1.2572)	(0.1173)	0.0000	1	(1.3745)	02/04/2025
PTTEP_n_BK	01/06/2025	SDB3260121401	0	3,300	3.6409	11,572.12	12,014.91	0.0000	4.3300	40.00	0.00	(1.3919)	(0.1335)	0.0000	1	(1.5254)	02/04/2025
PTTEP_n_BK	01/06/2025	SDB3260121401	0	22,900	3.6409	80,303.52	83,376.22	0.0000	4.3300	40.00	0.00	(9.6587)	(0.9264)	0.0000	1	(10.5851)	02/04/2025
PTTEP_n_BK	01/06/2025	SDB3260121401	0	40,700	3.6409	142,722.85	148,183.94	0.0000	4.3300	40.00	0.00	(17.1664)	(1.6465)	0.0000	1	(18.8129)	02/04/2025
PTTEP_n_BK	01/03/2025	SDB3260121401	0	3,300	3.5067	11,572.12	11,572.12	0.0000	4.3300	40.00	0.00	(4.1756)	(0.3857)	0.0000	3	(4.5613)	02/04/2025
PTTEP_n_BK	01/03/2025	SDB3260121401	0	22,900	3.5067	80,303.52	80,303.52	0.0000	4.3300	40.00	0.00	(28.9762)	(2.6768)	0.0000	3	(31.6530)	02/04/2025
PTTEP_n_BK	01/03/2025	SDB3260121401	0	40,700	3.5067	142,722.85	142,722.85	0.0000	4.3300	40.00	0.00	(51.4992)	(4.7574)	0.0000	3	(56.2566)	02/04/2025
TOTAL PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED LOCAL SHARE												(639.7418)	(60.3225)	0.0000		(700.0644)	
PTT PUBLIC COMPANY LIMITED LOCAL SHARE																	
PTT_n_BK	01/17/2025	SDB3265407096	0	593,600	0.8999	526,257.86	534,158.68	0.0000	4.3300	40.00	0.00	(63.2971)	(5.9351)	0.0000	1	(69.2322)	02/04/2025
PTT_n_BK	01/17/2025	SDB3265407096	0	138,200	0.8999	121,759.59	124,361.07	0.0000	4.3300	40.00	0.00	(14.6450)	(1.3818)	0.0000	1	(16.0268)	02/04/2025
PTT_n_BK	01/17/2025	SDB3265407096	0	37,700	0.8999	34,544.10	33,924.84	0.0000	4.3300	40.00	0.00	(4.1549)	(0.3769)	0.0000	1	(4.5318)	02/04/2025
PTT_n_BK	01/17/2025	SDB3265407096	0	20,700	0.8999	18,967.18	18,627.16	0.0000	4.3300	40.00	0.00	(2.2813)	(0.2070)	0.0000	1	(2.4883)	02/04/2025
PTT_n_BK	01/16/2025	SDB3265407096	0	138,200	0.8708	121,759.59	120,346.91	0.0000	4.3300	40.00	0.00	(14.6450)	(1.3372)	0.0000	1	(15.9822)	02/04/2025
PTT_n_BK	01/16/2025	SDB3265407096	0	37,700	0.8708	34,544.10	32,829.80	0.0000	4.3300	40.00	0.00	(4.1549)	(0.3648)	0.0000	1	(4.5197)	02/04/2025
PTT_n_BK	01/16/2025	SDB3265407096	0	20,700	0.8708	18,967.18	18,025.91	0.0000	4.3300	40.00	0.00	(2.2813)	(0.2003)	0.0000	1	(2.4816)	02/04/2025
PTT_n_BK	01/15/2025	SDB3265407096	0	37,700	0.8983	34,544.10	33,866.32	0.0000	4.3300	40.00	0.00	(4.1549)	(0.3763)	0.0000	1	(4.5312)	02/04/2025
PTT_n_BK	01/15/2025	SDB3265407096	0	20,700	0.8983	18,967.18	18,595.04	0.0000	4.3300	40.00	0.00	(2.2813)	(0.2066)	0.0000	1	(2.4879)	02/04/2025
PTT_n_BK	01/14/2025	SDB3265407096	0	37,700	0.9024	34,544.10	34,020.37	0.0000	4.3300	40.00	0.00	(4.1549)	(0.3780)	0.0000	1	(4.5329)	02/04/2025
PTT_n_BK	01/14/2025	SDB3265407096	0	20,700	0.9024	18,967.18	18,679.62	0.0000	4.3300	40.00	0.00	(2.2813)	(0.2076)	0.0000	1	(2.4889)	02/04/2025
PTT_n_BK	01/13/2025	SDB3265407096	0	37,700	0.9163	34,544.10	34,544.10	0.0000	4.3300	40.00	0.00	(4.1549)	(0.3838)	0.0000	1	(4.5387)	02/04/2025
PTT_n_BK	01/13/2025	SDB3265407096	0	20,900	0.9163	19,150.44	19,150.44	0.0000	4.3300	40.00	0.00	(2.3034)	(0.2128)	0.0000	1	(2.5162)	02/04/2025
TOTAL PTT PUBLIC COMPANY LIMITED LOCAL SHARE												(124.7902)	(11.5681)	0.0000		(136.3583)	
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE																	
PUBM.KL	01/17/2025	SDB3261098407	0	126,900	0.9771	129,556.52	123,997.29	0.0000	4.3300	150.00	0.00	(15.5828)	(5.1666)	0.0000	1	(20.7493)	02/04/2025
PUBM.KL	01/17/2025	SDB3261098407	0	32,500	0.9771	33,180.36	31,756.60	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3232)	0.0000	1	(5.3141)	02/04/2025
PUBM.KL	01/16/2025	SDB3261098407	0	126,900	0.9776	129,556.52	124,057.95	0.0000	4.3300	150.00	0.00	(15.5828)	(5.1691)	0.0000	1	(20.7519)	02/04/2025
PUBM.KL	01/16/2025	SDB3261098407	0	32,500	0.9776	33,180.36	31,772.13	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3238)	0.0000	1	(5.3147)	02/04/2025
PUBM.KL	01/15/2025	SDB3261098407	0	126,900	0.9869	129,556.52	125,239.51	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2183)	0.0000	1	(20.8011)	02/04/2025
PUBM.KL	01/15/2025	SDB3261098407	0	32,500	0.9869	33,180.36	32,074.74	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3364)	0.0000	1	(5.3273)	02/04/2025
PUBM.KL	01/14/2025	SDB3261098407	0	126,900	0.9875	129,556.52	125,319.33	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2216)	0.0000	1	(20.8044)	02/04/2025
PUBM.KL	01/14/2025	SDB3261098407	0	32,500	0.9875	33,180.36	32,095.18	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3373)	0.0000	1	(5.3282)	02/04/2025
PUBM.KL	01/13/2025	SDB3261098407	0	126,900	0.9869	129,556.52	125,235.83	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2182)	0.0000	1	(20.8009)	02/04/2025
PUBM.KL	01/13/2025	SDB3261098407	0	32,500	0.9869	33,180.36	32,073.80	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3364)	0.0000	1	(5.3273)	02/04/2025
PUBM.KL	01/10/2025	SDB3261098407	0	126,900	0.9897	129,556.52	125,587.73	0.0000	4.3300	150.00	0.00	(46.7483)	(15.6985)	0.0000	3	(62.4468)	02/04/2025
PUBM.KL	01/10/2025	SDB3261098407	0	32,500	0.9897	33,180.36	32,163.92	0.0000	4.3300	150.00	0.00	(11.9726)	(4.0205)	0.0000	3	(15.9931)	02/04/2025
PUBM.KL	01/09/2025	SDB3261098407	0	126,900	1.0019	129,556.52	127,139.59	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2975)	0.0000	1	(20.8803)	02/04/2025
PUBM.KL	01/09/2025	SDB3261098407	0	32,500	1.0019	33,180.36	32,561.36	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3567)	0.0000	1	(5.3476)	02/04/2025
PUBM.KL	01/08/2025	SDB3261098407	0	126,900	0.9982	129,556.52	126,675.26	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2781)	0.0000	1	(20.8609)	02/04/2025
PUBM.KL	01/08/2025	SDB3261098407	0	32,500	0.9982	33,180.36	32,442.44	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3518)	0.0000	1	(5.3426)	02/04/2025
PUBM.KL	01/07/2025	SDB3261098407	0	126,900	1.0008	129,556.52	126,998.73	0.0000	4.3300	150.00	0.00	(15.5828)	(5.2916)	0.0000	1	(20.8744)	02/04/2025
PUBM.KL	01/07/2025	SDB3261098407	0	32,500	1.0008	33,180.36	32,525.28	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3552)	0.0000	1	(5.3461)	02/04/2025
PUBM.KL	01/06/2025	SDB3261098407	0	126,900	1.0137	129,556.52	128,642.59	0.0000	4.3300	150.00	0.00	(15.5828)	(5.3601)	0.0000	1	(20.9429)	02/04/2025
PUBM.KL	01/06/2025	SDB3261098407	0	32,500	1.0137	33,180.36	32,946.29	0.0000	4.3300	150.00	0.00	(3.9909)	(1.3728)	0.0000	1	(5.3636)	02/04/2025
PUBM.KL	01/03/2025	SDB3261098407	0	126,900	1.0209	129,556.52	129,556.52	0.0000	4.3300	150.00	0.00	(46.7483)	(16.1946)	0.0000	3	(62.9429)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE (Cont.)																	
PUBM.KL	01/03/2025	SDB3261098407	0	32,500	1.0209	33,180.36	33,180.36	0.0000	4.3300	150.00	0.00	(11.9726)	(4.1475)	0.0000	3	(16.1201)	02/04/2025
TOTAL PUBLIC BANK BHD (LOCAL) MALAY. LOCAL SHARE												(293.6045)	(99.3758)	0.0000		(392.9803)	
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
300481.ZK	01/17/2025	SDB3260491923	0	1,500	1.9927	2,853.43	2,989.12	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0415)	0.0000	1	(0.3847)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	3,000	1.9927	5,711.89	5,978.23	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0830)	0.0000	1	(0.7700)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	1,400	1.9927	2,752.78	2,789.84	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0387)	0.0000	1	(0.3698)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	7,100	1.9927	13,866.68	14,148.49	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1965)	0.0000	1	(1.8644)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	2,000	1.9927	4,050.37	3,985.49	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0554)	0.0000	1	(0.5425)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	10,100	1.9927	20,391.16	20,126.72	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2795)	0.0000	1	(2.7321)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	900	1.9927	1,821.46	1,793.47	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0249)	0.0000	1	(0.2440)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	2,400	1.9927	4,857.23	4,782.59	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0664)	0.0000	1	(0.6506)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	500	1.9927	1,011.92	996.37	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0138)	0.0000	1	(0.1356)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	1,200	1.9927	2,428.61	2,391.29	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	1,200	1.9927	2,428.61	2,391.29	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	3,200	1.9927	6,476.30	6,376.78	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0886)	0.0000	1	(0.8675)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	700	1.9927	1,416.69	1,394.92	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0194)	0.0000	1	(0.1898)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	200	1.9927	404.77	398.55	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0055)	0.0000	1	(0.0542)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	1,200	1.9927	2,428.61	2,391.29	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	2,800	1.9927	5,666.76	5,579.69	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0775)	0.0000	1	(0.7591)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	800	1.9927	1,619.08	1,594.20	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0221)	0.0000	1	(0.2169)	02/07/2025
300481.ZK	01/17/2025	SDB3260491923	0	300	1.9927	607.15	597.82	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0083)	0.0000	1	(0.0813)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	1,500	1.9078	2,853.43	2,861.75	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0397)	0.0000	1	(0.3830)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	3,000	1.9078	5,711.89	5,723.49	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0795)	0.0000	1	(0.7665)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	1,400	1.9078	2,752.78	2,670.96	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0371)	0.0000	1	(0.3682)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	7,100	1.9078	13,866.68	13,545.60	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1881)	0.0000	1	(1.8560)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	2,000	1.9078	4,050.37	3,815.66	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0530)	0.0000	1	(0.5402)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	10,100	1.9078	20,391.16	19,269.09	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2676)	0.0000	1	(2.7202)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	900	1.9078	1,821.46	1,717.05	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0238)	0.0000	1	(0.2429)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	2,400	1.9078	4,857.23	4,578.79	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0636)	0.0000	1	(0.6478)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	500	1.9078	1,011.92	953.92	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0132)	0.0000	1	(0.1350)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	1,200	1.9078	2,428.61	2,289.40	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0318)	0.0000	1	(0.3239)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	1,200	1.9078	2,428.61	2,289.40	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0318)	0.0000	1	(0.3239)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	3,200	1.9078	6,476.30	6,105.06	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0848)	0.0000	1	(0.8637)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	700	1.9078	1,416.69	1,335.48	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0185)	0.0000	1	(0.1889)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	200	1.9078	404.77	381.57	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0053)	0.0000	1	(0.0540)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	1,200	1.9078	2,428.61	2,289.40	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0318)	0.0000	1	(0.3239)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	2,800	1.9078	5,666.76	5,341.93	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0742)	0.0000	1	(0.7558)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	800	1.9078	1,619.08	1,526.26	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0212)	0.0000	1	(0.2159)	02/07/2025
300481.ZK	01/16/2025	SDB3260491923	0	300	1.9078	607.15	572.35	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0079)	0.0000	1	(0.0810)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	1,500	1.8899	2,853.43	2,834.86	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0394)	0.0000	1	(0.3826)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	3,000	1.8899	5,711.89	5,669.73	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0787)	0.0000	1	(0.7658)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	1,400	1.8899	2,752.78	2,645.87	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0367)	0.0000	1	(0.3678)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	7,100	1.8899	13,866.68	13,418.35	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1864)	0.0000	1	(1.8542)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	2,000	1.8899	4,050.37	3,779.82	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0525)	0.0000	1	(0.5397)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	10,100	1.8899	20,391.16	19,088.08	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2651)	0.0000	1	(2.7177)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	900	1.8899	1,821.46	1,700.92	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0236)	0.0000	1	(0.2427)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	2,400	1.8899	4,857.23	4,535.78	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0630)	0.0000	1	(0.6472)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	500	1.8899	1,011.92	944.95	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0131)	0.0000	1	(0.1348)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	1,200	1.8899	2,428.61	2,267.89	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0315)	0.0000	1	(0.3236)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	1,200	1.8899	2,428.61	2,267.89	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0315)	0.0000	1	(0.3236)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	3,200	1.8899	6,476.30	6,047.71	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0840)	0.0000	1	(0.8630)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	700	1.8899	1,416.69	1,322.94	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0184)	0.0000	1	(0.1888)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300481.ZK	01/15/2025	SDB3260491923	0	200	1.8899	404.77	377.98	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0052)	0.0000	1	(0.0539)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	1,200	1.8899	2,428.61	2,267.89	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0315)	0.0000	1	(0.3236)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	2,800	1.8899	5,666.76	5,291.75	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0735)	0.0000	1	(0.7551)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	800	1.8899	1,619.08	1,511.93	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0210)	0.0000	1	(0.2157)	02/07/2025
300481.ZK	01/15/2025	SDB3260491923	0	300	1.8899	607.15	566.97	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0079)	0.0000	1	(0.0809)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	1,500	1.9400	2,853.43	2,909.95	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0404)	0.0000	1	(0.3836)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	3,000	1.9400	5,711.89	5,819.89	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0808)	0.0000	1	(0.7678)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	1,400	1.9400	2,752.78	2,715.95	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0377)	0.0000	1	(0.3688)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	7,100	1.9400	13,866.68	13,773.74	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1913)	0.0000	1	(1.8592)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	2,000	1.9400	4,050.37	3,879.93	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0539)	0.0000	1	(0.5411)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	10,100	1.9400	20,391.16	19,593.64	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2721)	0.0000	1	(2.7247)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	900	1.9400	1,821.46	1,745.97	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0242)	0.0000	1	(0.2433)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	2,400	1.9400	4,857.23	4,655.91	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0647)	0.0000	1	(0.6489)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	500	1.9400	1,011.92	969.98	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0135)	0.0000	1	(0.1352)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	1,200	1.9400	2,428.61	2,327.96	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0323)	0.0000	1	(0.3244)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	1,200	1.9400	2,428.61	2,327.96	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0323)	0.0000	1	(0.3244)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	3,200	1.9400	6,476.30	6,207.88	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0862)	0.0000	1	(0.8652)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	700	1.9400	1,416.69	1,357.97	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0189)	0.0000	1	(0.1893)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	200	1.9400	404.77	387.99	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0054)	0.0000	1	(0.0541)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	1,200	1.9400	2,428.61	2,327.96	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0323)	0.0000	1	(0.3244)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	2,800	1.9400	5,666.76	5,431.90	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0754)	0.0000	1	(0.7570)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	800	1.9400	1,619.08	1,551.97	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0216)	0.0000	1	(0.2163)	02/07/2025
300481.ZK	01/14/2025	SDB3260491923	0	300	1.9400	607.15	581.99	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0081)	0.0000	1	(0.0811)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	1,500	1.9177	2,853.43	2,876.53	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0400)	0.0000	1	(0.3832)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	3,000	1.9177	5,711.89	5,753.06	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0799)	0.0000	1	(0.7669)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	1,400	1.9177	2,752.78	2,684.76	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0373)	0.0000	1	(0.3684)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	7,100	1.9177	13,866.68	13,615.56	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1891)	0.0000	1	(1.8570)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	2,000	1.9177	4,050.37	3,835.37	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0533)	0.0000	1	(0.5404)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	10,100	1.9177	20,391.16	19,368.62	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2690)	0.0000	1	(2.7216)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	900	1.9177	1,821.46	1,725.92	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0240)	0.0000	1	(0.2431)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	2,400	1.9177	4,857.23	4,602.44	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0639)	0.0000	1	(0.6481)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	500	1.9177	1,011.92	958.84	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0133)	0.0000	1	(0.1350)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	1,200	1.9177	2,428.61	2,301.22	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0320)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	1,200	1.9177	2,428.61	2,301.22	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0320)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	3,200	1.9177	6,476.30	6,136.59	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0852)	0.0000	1	(0.8642)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	700	1.9177	1,416.69	1,342.38	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0186)	0.0000	1	(0.1890)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	200	1.9177	404.77	383.54	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0053)	0.0000	1	(0.0540)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	1,200	1.9177	2,428.61	2,301.22	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0320)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	2,800	1.9177	5,666.76	5,369.52	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0746)	0.0000	1	(0.7562)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	800	1.9177	1,619.08	1,534.15	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0213)	0.0000	1	(0.2160)	02/07/2025
300481.ZK	01/13/2025	SDB3260491923	0	300	1.9177	607.15	575.31	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0080)	0.0000	1	(0.0810)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	1,500	1.9492	2,853.43	2,923.78	0.0000	4.3300	50.00	0.00	(1.0296)	(0.1218)	0.0000	3	(1.1514)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	3,000	1.9492	5,711.89	5,847.56	0.0000	4.3300	50.00	0.00	(2.0610)	(0.2436)	0.0000	3	(2.3047)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	1,400	1.9492	2,752.78	2,728.86	0.0000	4.3300	50.00	0.00	(0.9933)	(0.1137)	0.0000	3	(1.1070)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	7,100	1.9492	13,866.68	13,839.21	0.0000	4.3300	50.00	0.00	(5.0036)	(0.5766)	0.0000	3	(5.5802)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	2,000	1.9492	4,050.37	3,898.37	0.0000	4.3300	50.00	0.00	(1.4615)	(0.1624)	0.0000	3	(1.6239)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	10,100	1.9492	20,391.16	19,686.77	0.0000	4.3300	50.00	0.00	(7.3578)	(0.8203)	0.0000	3	(8.1781)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	900	1.9492	1,821.46	1,754.27	0.0000	4.3300	50.00	0.00	(0.6572)	(0.0731)	0.0000	3	(0.7303)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	2,400	1.9492	4,857.23	4,678.04	0.0000	4.3300	50.00	0.00	(1.7526)	(0.1949)	0.0000	3	(1.9476)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	500	1.9492	1,011.92	974.59	0.0000	4.3300	50.00	0.00	(0.3651)	(0.0406)	0.0000	3	(0.4057)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	1,200	1.9492	2,428.61	2,339.02	0.0000	4.3300	50.00	0.00	(0.8763)	(0.0975)	0.0000	3	(0.9738)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	1,200	1.9492	2,428.61	2,339.02	0.0000	4.3300	50.00	0.00	(0.8763)	(0.0975)	0.0000	3	(0.9738)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	3,200	1.9492	6,476.30	6,237.39	0.0000	4.3300	50.00	0.00	(2.3369)	(0.2599)	0.0000	3	(2.5968)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300481.ZK	01/10/2025	SDB3260491923	0	700	1.9492	1,416.69	1,364.43	0.0000	4.3300	50.00	0.00	(0.5112)	(0.0569)	0.0000	3	(0.5680)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	200	1.9492	404.77	389.84	0.0000	4.3300	50.00	0.00	(0.1461)	(0.0162)	0.0000	3	(0.1623)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	1,200	1.9492	2,428.61	2,339.02	0.0000	4.3300	50.00	0.00	(0.8763)	(0.0975)	0.0000	3	(0.9738)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	2,800	1.9492	5,666.76	5,457.72	0.0000	4.3300	50.00	0.00	(2.0448)	(0.2274)	0.0000	3	(2.2722)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	800	1.9492	1,619.08	1,559.35	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0650)	0.0000	3	(0.6492)	02/07/2025
300481.ZK	01/10/2025	SDB3260491923	0	300	1.9492	607.15	584.76	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0244)	0.0000	3	(0.2434)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	1,500	1.9165	2,853.43	2,874.81	0.0000	4.3300	50.00	0.00	(0.3432)	(0.0399)	0.0000	1	(0.3831)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	3,000	1.9165	5,711.89	5,749.63	0.0000	4.3300	50.00	0.00	(0.6870)	(0.0799)	0.0000	1	(0.7669)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	1,400	1.9165	2,752.78	2,683.16	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0373)	0.0000	1	(0.3684)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	7,100	1.9165	13,866.68	13,607.45	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1890)	0.0000	1	(1.8568)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	2,000	1.9165	4,050.37	3,833.08	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0532)	0.0000	1	(0.5404)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	10,100	1.9165	20,391.16	19,357.07	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2688)	0.0000	1	(2.7215)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	900	1.9165	1,821.46	1,724.89	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0240)	0.0000	1	(0.2430)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	2,400	1.9165	4,857.23	4,599.70	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0639)	0.0000	1	(0.6481)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	500	1.9165	1,011.92	958.27	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0133)	0.0000	1	(0.1350)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	1,200	1.9165	2,428.61	2,299.85	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0319)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	1,200	1.9165	2,428.61	2,299.85	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0319)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	3,200	1.9165	6,476.30	6,132.93	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0852)	0.0000	1	(0.8641)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	700	1.9165	1,416.69	1,341.58	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0186)	0.0000	1	(0.1890)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	200	1.9165	404.77	383.31	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0053)	0.0000	1	(0.0540)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	1,200	1.9165	2,428.61	2,299.85	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0319)	0.0000	1	(0.3241)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	2,800	1.9165	5,666.76	5,366.32	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0745)	0.0000	1	(0.7561)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	800	1.9165	1,619.08	1,533.23	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0213)	0.0000	1	(0.2160)	02/07/2025
300481.ZK	01/09/2025	SDB3260491923	0	300	1.9165	607.15	574.96	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0080)	0.0000	1	(0.0810)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	1,400	1.9016	2,752.78	2,662.23	0.0000	4.3300	50.00	0.00	(0.3311)	(0.0370)	0.0000	1	(0.3681)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	7,100	1.9016	13,866.68	13,501.32	0.0000	4.3300	50.00	0.00	(1.6679)	(0.1875)	0.0000	1	(1.8554)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	2,000	1.9016	4,050.37	3,803.19	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0528)	0.0000	1	(0.5400)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	10,100	1.9016	20,391.16	19,206.10	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2668)	0.0000	1	(2.7194)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	900	1.9016	1,821.46	1,711.43	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0238)	0.0000	1	(0.2429)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	2,400	1.9016	4,857.23	4,563.83	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0634)	0.0000	1	(0.6476)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	500	1.9016	1,011.92	950.80	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0132)	0.0000	1	(0.1349)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	1,200	1.9016	2,428.61	2,281.91	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0317)	0.0000	1	(0.3238)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	1,200	1.9016	2,428.61	2,281.91	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0317)	0.0000	1	(0.3238)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	3,200	1.9016	6,476.30	6,085.10	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0845)	0.0000	1	(0.8635)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	700	1.9016	1,416.69	1,331.12	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0185)	0.0000	1	(0.1889)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	200	1.9016	404.77	380.32	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0053)	0.0000	1	(0.0540)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	1,200	1.9016	2,428.61	2,281.91	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0317)	0.0000	1	(0.3238)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	2,800	1.9016	5,666.76	5,324.46	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0740)	0.0000	1	(0.7555)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	800	1.9016	1,619.08	1,521.28	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0211)	0.0000	1	(0.2159)	02/07/2025
300481.ZK	01/08/2025	SDB3260491923	0	300	1.9016	607.15	570.48	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0079)	0.0000	1	(0.0810)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	2,000	1.9895	4,050.37	3,979.09	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0553)	0.0000	1	(0.5424)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	10,100	1.9895	20,391.16	20,094.42	0.0000	4.3300	50.00	0.00	(2.4526)	(0.2791)	0.0000	1	(2.7317)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	900	1.9895	1,821.46	1,790.59	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0249)	0.0000	1	(0.2440)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	2,400	1.9895	4,857.23	4,774.91	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0663)	0.0000	1	(0.6505)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	500	1.9895	1,011.92	994.77	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0138)	0.0000	1	(0.1355)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	1,200	1.9895	2,428.61	2,387.46	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	1,200	1.9895	2,428.61	2,387.46	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	3,200	1.9895	6,476.30	6,366.55	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0884)	0.0000	1	(0.8674)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	700	1.9895	1,416.69	1,392.68	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0193)	0.0000	1	(0.1897)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	200	1.9895	404.77	397.91	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0055)	0.0000	1	(0.0542)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	1,200	1.9895	2,428.61	2,387.46	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0332)	0.0000	1	(0.3253)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	2,800	1.9895	5,666.76	5,570.73	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0774)	0.0000	1	(0.7590)	02/07/2025
300481.ZK	01/07/2025	SDB3260491923	0	800	1.9895	1,619.08	1,591.64	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0221)	0.0000	1	(0.2168)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300481.ZK	01/07/2025	SDB3260491923	0	300	1.9895	607.15	596.86	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0083)	0.0000	1	(0.0813)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	900	2.0238	1,821.46	1,821.46	0.0000	4.3300	50.00	0.00	(0.2191)	(0.0253)	0.0000	1	(0.2444)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	2,400	2.0238	4,857.23	4,857.23	0.0000	4.3300	50.00	0.00	(0.5842)	(0.0675)	0.0000	1	(0.6517)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	500	2.0238	1,011.92	1,011.92	0.0000	4.3300	50.00	0.00	(0.1217)	(0.0141)	0.0000	1	(0.1358)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	1,200	2.0238	2,428.61	2,428.61	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0337)	0.0000	1	(0.3258)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	1,200	2.0238	2,428.61	2,428.61	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0337)	0.0000	1	(0.3258)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	3,200	2.0238	6,476.30	6,476.30	0.0000	4.3300	50.00	0.00	(0.7790)	(0.0899)	0.0000	1	(0.8689)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	700	2.0238	1,416.69	1,416.69	0.0000	4.3300	50.00	0.00	(0.1704)	(0.0197)	0.0000	1	(0.1901)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	200	2.0238	404.77	404.77	0.0000	4.3300	50.00	0.00	(0.0487)	(0.0056)	0.0000	1	(0.0543)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	1,200	2.0238	2,428.61	2,428.61	0.0000	4.3300	50.00	0.00	(0.2921)	(0.0337)	0.0000	1	(0.3258)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	2,800	2.0238	5,666.76	5,666.76	0.0000	4.3300	50.00	0.00	(0.6816)	(0.0787)	0.0000	1	(0.7603)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	800	2.0238	1,619.08	1,619.08	0.0000	4.3300	50.00	0.00	(0.1947)	(0.0225)	0.0000	1	(0.2172)	02/07/2025
300481.ZK	01/06/2025	SDB3260491923	0	300	2.0238	607.15	607.15	0.0000	4.3300	50.00	0.00	(0.0730)	(0.0084)	0.0000	1	(0.0815)	02/07/2025
TOTAL PUYANG HUICHENG ELECTRONIC MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(106.5836)	(11.9380)	0.0000		(118.5216)	
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000792.ZK	01/07/2025	SDB3263645024	0	600	2.2205	1,348.68	1,332.29	0.0000	4.3300	50.00	0.00	(0.1622)	(0.0185)	0.0000	1	(0.1807)	02/07/2025
000792.ZK	01/07/2025	SDB3263645024	0	6,500	2.2205	14,610.73	14,433.09	0.0000	4.3300	50.00	0.00	(1.7573)	(0.2005)	0.0000	1	(1.9578)	02/07/2025
000792.ZK	01/07/2025	SDB3263645024	0	60,100	2.2205	135,093.08	133,450.61	0.0000	4.3300	50.00	0.00	(16.2487)	(1.8535)	0.0000	1	(18.1022)	02/07/2025
000792.ZK	01/07/2025	SDB3263645024	0	300	2.2205	674.34	666.14	0.0000	4.3300	50.00	0.00	(0.0811)	(0.0093)	0.0000	1	(0.0904)	02/07/2025
000792.ZK	01/07/2025	SDB3263645024	0	27,300	2.2205	61,365.08	60,618.99	0.0000	4.3300	50.00	0.00	(7.3809)	(0.8419)	0.0000	1	(8.2228)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	600	2.2478	1,348.68	1,348.68	0.0000	4.3300	50.00	0.00	(0.1622)	(0.0187)	0.0000	1	(0.1809)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	6,500	2.2478	14,610.73	14,610.73	0.0000	4.3300	50.00	0.00	(1.7573)	(0.2029)	0.0000	1	(1.9603)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	60,100	2.2478	135,093.08	135,093.08	0.0000	4.3300	50.00	0.00	(16.2487)	(1.8763)	0.0000	1	(18.1250)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	300	2.2478	674.34	674.34	0.0000	4.3300	50.00	0.00	(0.0811)	(0.0094)	0.0000	1	(0.0905)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	28,000	2.2478	62,938.54	62,938.54	0.0000	4.3300	50.00	0.00	(7.5701)	(0.8741)	0.0000	1	(8.4443)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	1,000	2.2478	2,247.80	2,247.80	0.0000	4.3300	50.00	0.00	(0.2704)	(0.0312)	0.0000	1	(0.3016)	02/07/2025
000792.ZK	01/06/2025	SDB3263645024	0	38,200	2.2478	85,866.15	85,866.15	0.0000	4.3300	50.00	0.00	(10.3278)	(1.1926)	0.0000	1	(11.5204)	02/07/2025
TOTAL QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(62.0478)	(7.1289)	0.0000		(69.1767)	
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605183.SH	01/17/2025	SDB3261789940	0	6,900	2.2405	15,877.34	15,459.29	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2147)	0.0000	1	(2.1244)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	3,900	2.2405	8,974.15	8,737.86	0.0000	4.3300	50.00	0.00	(0.1079)	(0.1214)	0.0000	1	(1.2007)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	1,100	2.2405	2,531.17	2,464.52	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0342)	0.0000	1	(0.3387)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	400	2.2405	920.43	896.19	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0124)	0.0000	1	(0.1232)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	900	2.2405	2,070.96	2,016.43	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0280)	0.0000	1	(0.2771)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	300	2.2405	690.32	672.14	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0924)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	3,800	2.2405	8,744.04	8,513.81	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1182)	0.0000	1	(1.1700)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	6,800	2.2405	15,647.24	15,235.24	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2116)	0.0000	1	(2.0936)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	1,200	2.2405	2,761.28	2,688.57	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0373)	0.0000	1	(0.3695)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	200	2.2405	460.21	448.10	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0062)	0.0000	1	(0.0616)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	4,000	2.2405	9,204.26	8,961.91	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1245)	0.0000	1	(1.2315)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	10,300	2.2405	23,700.96	23,076.91	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3205)	0.0000	1	(3.1712)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	5,500	2.2405	12,655.85	12,322.62	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1711)	0.0000	1	(1.6934)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	4,300	2.2405	9,894.58	9,634.05	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1338)	0.0000	1	(1.3239)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	5,100	2.2405	11,735.43	11,426.43	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1587)	0.0000	1	(1.5702)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	12,100	2.2405	27,842.87	27,109.77	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3765)	0.0000	1	(3.7254)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	5,600	2.2405	12,885.96	12,546.67	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1743)	0.0000	1	(1.7242)	02/07/2025
605183.SH	01/17/2025	SDB3261789940	0	5,800	2.2405	13,346.17	12,994.77	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1805)	0.0000	1	(1.7857)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	6,900	2.1880	15,877.34	15,096.89	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2097)	0.0000	1	(2.1194)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	3,900	2.1880	8,974.15	8,533.02	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1185)	0.0000	1	(1.1979)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	1,100	2.1880	2,531.17	2,406.75	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0334)	0.0000	1	(0.3379)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	400	2.1880	920.43	875.18	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0122)	0.0000	1	(0.1229)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605183.SH	01/16/2025	SDB3261789940	0	900	2.1880	2,070.96	1,969.16	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0273)	0.0000	1	(0.2764)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	300	2.1880	690.32	656.39	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	3,800	2.1880	8,744.04	8,314.23	0.0000	4.3300	50.00	0.00	(0.10517)	(0.1155)	0.0000	1	(1.1672)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	6,800	2.1880	15,647.24	14,878.09	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2066)	0.0000	1	(2.0887)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	1,200	2.1880	2,761.28	2,625.55	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0365)	0.0000	1	(0.3686)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	200	2.1880	460.21	437.59	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0061)	0.0000	1	(0.0614)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	4,000	2.1880	9,204.26	8,751.82	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1216)	0.0000	1	(1.2286)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	10,300	2.1880	23,700.96	22,535.94	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3130)	0.0000	1	(3.1637)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	5,500	2.1880	12,655.85	12,033.75	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1671)	0.0000	1	(1.6894)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	4,300	2.1880	9,894.58	9,408.21	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1307)	0.0000	1	(1.3208)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	5,100	2.1880	11,735.43	11,158.57	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1550)	0.0000	1	(1.5665)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	12,100	2.1880	27,842.87	26,474.26	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3677)	0.0000	1	(3.7166)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	5,600	2.1880	12,885.96	12,252.55	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1702)	0.0000	1	(1.7201)	02/07/2025
605183.SH	01/16/2025	SDB3261789940	0	5,800	2.1880	13,346.17	12,690.14	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1763)	0.0000	1	(1.7815)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	6,900	2.2121	15,877.34	15,263.81	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2120)	0.0000	1	(2.1217)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	3,900	2.2121	8,974.15	8,627.37	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1198)	0.0000	1	(1.1992)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	1,100	2.2121	2,531.17	2,433.36	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0338)	0.0000	1	(0.3382)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	400	2.2121	920.43	884.86	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0123)	0.0000	1	(0.1230)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	900	2.2121	2,070.96	1,990.93	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0277)	0.0000	1	(0.2767)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	300	2.2121	690.32	663.64	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	3,800	2.2121	8,744.04	8,406.15	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1168)	0.0000	1	(1.1685)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	6,800	2.2121	15,647.24	15,042.59	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2089)	0.0000	1	(2.0909)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	1,200	2.2121	2,761.28	2,654.58	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0369)	0.0000	1	(0.3690)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	200	2.2121	460.21	442.43	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0061)	0.0000	1	(0.0615)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	4,000	2.2121	9,204.26	8,848.58	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1229)	0.0000	1	(1.2300)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	10,300	2.2121	23,700.96	22,785.10	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3165)	0.0000	1	(3.1672)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	5,500	2.2121	12,655.85	12,166.80	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1690)	0.0000	1	(1.6912)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	4,300	2.2121	9,894.58	9,512.23	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1321)	0.0000	1	(1.3222)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	5,100	2.2121	11,735.43	11,281.94	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1567)	0.0000	1	(1.5682)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	12,100	2.2121	27,842.87	26,766.97	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3718)	0.0000	1	(3.7206)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	5,600	2.2121	12,885.96	12,388.02	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1721)	0.0000	1	(1.7220)	02/07/2025
605183.SH	01/15/2025	SDB3261789940	0	5,800	2.2121	13,346.17	12,830.45	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1782)	0.0000	1	(1.7834)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	6,900	2.2461	15,877.34	15,497.81	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2152)	0.0000	1	(2.1249)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	3,900	2.2461	8,974.15	8,759.63	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1217)	0.0000	1	(1.2011)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	1,100	2.2461	2,531.17	2,470.67	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0343)	0.0000	1	(0.3388)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	400	2.2461	920.43	898.42	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0125)	0.0000	1	(0.1232)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	900	2.2461	2,070.96	2,021.45	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0281)	0.0000	1	(0.2772)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	300	2.2461	690.32	673.82	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	3,800	2.2461	8,744.04	8,535.03	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1185)	0.0000	1	(1.1703)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	6,800	2.2461	15,647.24	15,273.21	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2121)	0.0000	1	(2.0941)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	1,200	2.2461	2,761.28	2,695.27	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0374)	0.0000	1	(0.3696)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	200	2.2461	460.21	449.21	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0062)	0.0000	1	(0.0616)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	4,000	2.2461	9,204.26	8,984.24	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1248)	0.0000	1	(1.2318)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	10,300	2.2461	23,700.96	23,134.42	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3213)	0.0000	1	(3.1720)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	5,500	2.2461	12,655.85	12,353.33	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1716)	0.0000	1	(1.6938)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	4,300	2.2461	9,894.58	9,658.06	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1341)	0.0000	1	(1.3242)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	5,100	2.2461	11,735.43	11,454.91	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1591)	0.0000	1	(1.5706)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	12,100	2.2461	27,842.87	27,177.33	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3775)	0.0000	1	(3.7263)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	5,600	2.2461	12,885.96	12,577.94	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1747)	0.0000	1	(1.7246)	02/07/2025
605183.SH	01/14/2025	SDB3261789940	0	5,800	2.2461	13,346.17	13,027.15	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1809)	0.0000	1	(1.7862)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	6,900	2.2498	15,877.34	15,523.45	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2156)	0.0000	1	(2.1253)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	3,900	2.2498	8,974.15	8,774.12	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1219)	0.0000	1	(1.2013)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	1,100	2.2498	2,531.17	2,474.75	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0344)	0.0000	1	(0.3388)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605183.SH	01/13/2025	SDB3261789940	0	400	2.2498	920.43	899.91	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0125)	0.0000	1	(0.1232)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	900	2.2498	2,070.96	2,024.80	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0281)	0.0000	1	(0.2772)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	300	2.2498	690.32	674.93	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	3,800	2.2498	8,744.04	8,549.15	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1187)	0.0000	1	(1.1705)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	6,800	2.2498	15,647.24	15,298.47	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2125)	0.0000	1	(2.0945)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	1,200	2.2498	2,761.28	2,699.73	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0375)	0.0000	1	(0.3696)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	200	2.2498	460.21	449.95	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0062)	0.0000	1	(0.0616)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	4,000	2.2498	9,204.26	8,999.10	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1250)	0.0000	1	(1.2321)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	10,300	2.2498	23,700.96	23,172.68	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3218)	0.0000	1	(3.1725)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	5,500	2.2498	12,655.85	12,373.76	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1719)	0.0000	1	(1.6941)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	4,300	2.2498	9,894.58	9,674.03	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1344)	0.0000	1	(1.3245)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	5,100	2.2498	11,735.43	11,473.85	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1594)	0.0000	1	(1.5709)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	12,100	2.2498	27,842.87	27,222.28	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3781)	0.0000	1	(3.7270)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	5,600	2.2498	12,885.96	12,598.74	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1750)	0.0000	1	(1.7249)	02/07/2025
605183.SH	01/13/2025	SDB3261789940	0	5,800	2.2498	13,346.17	13,048.69	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1812)	0.0000	1	(1.7865)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	6,900	2.2409	15,877.34	15,462.08	0.0000	4.3300	50.00	0.00	(5.7291)	(0.6443)	0.0000	3	(6.3733)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	3,900	2.2409	8,974.15	8,739.44	0.0000	4.3300	50.00	0.00	(3.2382)	(0.3641)	0.0000	3	(3.6023)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	1,100	2.2409	2,531.17	2,464.97	0.0000	4.3300	50.00	0.00	(0.9133)	(0.1027)	0.0000	3	(1.0160)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	400	2.2409	920.43	896.35	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0373)	0.0000	3	(0.3695)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	900	2.2409	2,070.96	2,016.79	0.0000	4.3300	50.00	0.00	(0.7473)	(0.0840)	0.0000	3	(0.8313)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	300	2.2409	690.32	672.26	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0280)	0.0000	3	(0.2771)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	3,800	2.2409	8,744.04	8,515.35	0.0000	4.3300	50.00	0.00	(3.1551)	(0.3548)	0.0000	3	(3.5099)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	6,800	2.2409	15,647.24	15,237.99	0.0000	4.3300	50.00	0.00	(5.6460)	(0.6349)	0.0000	3	(6.2810)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	1,200	2.2409	2,761.28	2,689.06	0.0000	4.3300	50.00	0.00	(0.9964)	(0.1120)	0.0000	3	(1.1084)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	200	2.2409	460.21	448.18	0.0000	4.3300	50.00	0.00	(0.1661)	(0.0187)	0.0000	3	(0.1847)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	4,000	2.2409	9,204.26	8,963.52	0.0000	4.3300	50.00	0.00	(3.3212)	(0.3735)	0.0000	3	(3.6947)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	10,300	2.2409	23,700.96	23,081.07	0.0000	4.3300	50.00	0.00	(8.5521)	(0.9617)	0.0000	3	(9.5138)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	5,500	2.2409	12,655.85	12,324.85	0.0000	4.3300	50.00	0.00	(4.5667)	(0.5135)	0.0000	3	(5.0802)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	4,300	2.2409	9,894.58	9,635.79	0.0000	4.3300	50.00	0.00	(3.5703)	(0.4015)	0.0000	3	(3.9718)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	5,100	2.2409	11,735.43	11,428.49	0.0000	4.3300	50.00	0.00	(4.2345)	(0.4762)	0.0000	3	(4.7107)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	12,100	2.2409	27,842.87	27,114.66	0.0000	4.3300	50.00	0.00	(10.0466)	(1.1298)	0.0000	3	(11.1764)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	5,600	2.2409	12,885.96	12,548.93	0.0000	4.3300	50.00	0.00	(4.6497)	(0.5229)	0.0000	3	(5.1726)	02/07/2025
605183.SH	01/10/2025	SDB3261789940	0	5,800	2.2409	13,346.17	12,997.11	0.0000	4.3300	50.00	0.00	(4.8157)	(0.5415)	0.0000	3	(5.3573)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	6,900	2.2224	15,877.34	15,334.37	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2130)	0.0000	1	(2.1227)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	3,900	2.2224	8,974.15	8,667.25	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1204)	0.0000	1	(1.1998)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	1,100	2.2224	2,531.17	2,444.61	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0340)	0.0000	1	(0.3384)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	400	2.2224	920.43	888.95	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0123)	0.0000	1	(0.1231)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	900	2.2224	2,070.96	2,000.14	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0278)	0.0000	1	(0.2769)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	300	2.2224	690.32	666.71	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	3,800	2.2224	8,744.04	8,445.02	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1173)	0.0000	1	(1.1690)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	6,800	2.2224	15,647.24	15,112.14	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2099)	0.0000	1	(2.0919)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	1,200	2.2224	2,761.28	2,666.85	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0370)	0.0000	1	(0.3692)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	200	2.2224	460.21	444.47	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0062)	0.0000	1	(0.0615)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	4,000	2.2224	9,204.26	8,889.49	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1235)	0.0000	1	(1.2305)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	10,300	2.2224	23,700.96	22,890.44	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3179)	0.0000	1	(3.1686)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	5,500	2.2224	12,655.85	12,223.05	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1698)	0.0000	1	(1.6920)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	4,300	2.2224	9,894.58	9,556.20	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1327)	0.0000	1	(1.3228)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	5,100	2.2224	11,735.43	11,334.10	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1574)	0.0000	1	(1.5689)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	12,100	2.2224	27,842.87	26,890.71	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3735)	0.0000	1	(3.7224)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	5,600	2.2224	12,885.96	12,445.29	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1729)	0.0000	1	(1.7227)	02/07/2025
605183.SH	01/09/2025	SDB3261789940	0	5,800	2.2224	13,346.17	12,889.76	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1790)	0.0000	1	(1.7843)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	6,900	2.1974	15,877.34	15,162.05	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2106)	0.0000	1	(2.1203)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	3,900	2.1974	8,974.15	8,569.85	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1190)	0.0000	1	(1.1984)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605183.SH	01/08/2025	SDB3261789940	0	1,100	2.1974	2,531.17	2,417.14	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0336)	0.0000	1	(0.3380)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	400	2.1974	920.43	878.96	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0122)	0.0000	1	(0.1229)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	900	2.1974	2,070.96	1,977.66	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0275)	0.0000	1	(0.2766)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	300	2.1974	690.32	659.22	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	3,800	2.1974	8,744.04	8,350.11	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1160)	0.0000	1	(1.1677)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	6,800	2.1974	15,647.24	14,942.31	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2075)	0.0000	1	(2.0895)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	1,200	2.1974	2,761.28	2,636.88	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0366)	0.0000	1	(0.3687)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	200	2.1974	460.21	439.48	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0061)	0.0000	1	(0.0615)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	4,000	2.1974	9,204.26	8,789.59	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1221)	0.0000	1	(1.2291)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	10,300	2.1974	23,700.96	22,633.20	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3143)	0.0000	1	(3.1650)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	5,500	2.1974	12,655.85	12,085.69	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1679)	0.0000	1	(1.6901)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	4,300	2.1974	9,894.58	9,448.81	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1312)	0.0000	1	(1.3213)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	5,100	2.1974	11,735.43	11,206.73	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1556)	0.0000	1	(1.5672)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	12,100	2.1974	27,842.87	26,588.52	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3693)	0.0000	1	(3.7182)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	5,600	2.1974	12,885.96	12,305.43	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1709)	0.0000	1	(1.7208)	02/07/2025
605183.SH	01/08/2025	SDB3261789940	0	5,800	2.1974	13,346.17	12,744.91	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1770)	0.0000	1	(1.7823)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	6,900	2.2546	15,877.34	15,557.00	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2161)	0.0000	1	(2.1258)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	3,900	2.2546	8,974.15	8,793.08	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1221)	0.0000	1	(1.2015)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	1,100	2.2546	2,531.17	2,480.10	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0344)	0.0000	1	(0.3389)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	400	2.2546	920.43	901.85	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0125)	0.0000	1	(0.1232)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	900	2.2546	2,070.96	2,029.17	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0282)	0.0000	1	(0.2773)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	300	2.2546	690.32	676.39	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	3,800	2.2546	8,744.04	8,567.62	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1190)	0.0000	1	(1.1707)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	6,800	2.2546	15,647.24	15,331.53	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2129)	0.0000	1	(2.0950)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	1,200	2.2546	2,761.28	2,705.56	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0376)	0.0000	1	(0.3697)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	200	2.2546	460.21	450.93	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0063)	0.0000	1	(0.0616)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	4,000	2.2546	9,204.26	9,018.55	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1253)	0.0000	1	(1.2323)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	10,300	2.2546	23,700.96	23,222.76	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3225)	0.0000	1	(3.1732)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	5,500	2.2546	12,655.85	12,400.50	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1722)	0.0000	1	(1.6944)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	4,300	2.2546	9,894.58	9,694.94	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1347)	0.0000	1	(1.3247)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	5,100	2.2546	11,735.43	11,498.65	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1597)	0.0000	1	(1.5712)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	12,100	2.2546	27,842.87	27,281.11	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3789)	0.0000	1	(3.7278)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	5,600	2.2546	12,885.96	12,625.97	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1754)	0.0000	1	(1.7253)	02/07/2025
605183.SH	01/07/2025	SDB3261789940	0	5,800	2.2546	13,346.17	13,076.89	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1816)	0.0000	1	(1.7869)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	6,900	2.3011	15,877.34	15,877.34	0.0000	4.3300	50.00	0.00	(1.9097)	(0.2205)	0.0000	1	(2.1302)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	3,900	2.3011	8,974.15	8,974.15	0.0000	4.3300	50.00	0.00	(1.0794)	(0.1246)	0.0000	1	(1.2040)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	1,100	2.3011	2,531.17	2,531.17	0.0000	4.3300	50.00	0.00	(0.3044)	(0.0352)	0.0000	1	(0.3396)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	400	2.3011	920.43	920.43	0.0000	4.3300	50.00	0.00	(0.1107)	(0.0128)	0.0000	1	(0.1235)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	900	2.3011	2,070.96	2,070.96	0.0000	4.3300	50.00	0.00	(0.2491)	(0.0288)	0.0000	1	(0.2779)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	300	2.3011	690.32	690.32	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	3,800	2.3011	8,744.04	8,744.04	0.0000	4.3300	50.00	0.00	(1.0517)	(0.1214)	0.0000	1	(1.1732)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	6,800	2.3011	15,647.24	15,647.24	0.0000	4.3300	50.00	0.00	(1.8820)	(0.2173)	0.0000	1	(2.0993)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	1,200	2.3011	2,761.28	2,761.28	0.0000	4.3300	50.00	0.00	(0.3321)	(0.0384)	0.0000	1	(0.3705)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	200	2.3011	460.21	460.21	0.0000	4.3300	50.00	0.00	(0.0554)	(0.0064)	0.0000	1	(0.0617)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	4,000	2.3011	9,204.26	9,204.26	0.0000	4.3300	50.00	0.00	(1.1071)	(0.1278)	0.0000	1	(1.2349)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	10,300	2.3011	23,700.96	23,700.96	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3292)	0.0000	1	(3.1799)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	5,500	2.3011	12,655.85	12,655.85	0.0000	4.3300	50.00	0.00	(1.5222)	(0.1758)	0.0000	1	(1.6980)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	4,300	2.3011	9,894.58	9,894.58	0.0000	4.3300	50.00	0.00	(1.1901)	(0.1374)	0.0000	1	(1.3275)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	5,100	2.3011	11,735.43	11,735.43	0.0000	4.3300	50.00	0.00	(1.4115)	(0.1630)	0.0000	1	(1.5745)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	12,100	2.3011	27,842.87	27,842.87	0.0000	4.3300	50.00	0.00	(3.3489)	(0.3867)	0.0000	1	(3.7356)	02/07/2025
605183.SH	01/06/2025	SDB3261789940	0	5,600	2.3011	12,885.96	12,885.96	0.0000	4.3300	50.00	0.00	(1.5499)	(0.1790)	0.0000	1	(1.7289)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605183.SH	01/06/2025	SDB3261789940	0	5,800	2.3011	13,346.17	13,346.17	0.0000	4.3300	50.00	0.00	(1.6052)	(0.1854)	0.0000	1	(1.7906)	02/07/2025
TOTAL QUECHEN SILICON CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												(259.7180)	(29.1453)	0.0000		(288.8633)	
RAIL VIKAS NIGAM LIMITED CMN																	
RAIV.NS	01/17/2025	SDB3265604667	0	6,219	4.7537	26,803.30	29,563.44	0.0000	4.3300	75.00	0.00	(3.2238)	(0.6159)	0.0000	1	(3.8397)	02/03/2025
RAIV.NS	01/16/2025	SDB3265604667	0	6,219	4.3015	26,803.30	26,751.10	0.0000	4.3300	75.00	0.00	(3.2238)	(0.5573)	0.0000	1	(3.7812)	02/03/2025
RAIV.NS	01/15/2025	SDB3265604667	0	6,219	4.3099	26,803.30	26,803.30	0.0000	4.3300	75.00	0.00	(3.2238)	(0.5584)	0.0000	1	(3.7822)	02/03/2025
RAIV.NS	01/03/2025	SDB3264984551	0	2,089	5.0075	10,312.71	10,460.71	0.0000	4.3300	75.00	0.00	(3.7212)	(0.6538)	0.0000	3	(4.3750)	02/03/2025
RAIV.NS	01/02/2025	SDB3264984551	0	2,884	4.9627	14,237.36	14,312.31	0.0000	4.3300	75.00	0.00	(1.7124)	(0.2982)	0.0000	1	(2.0106)	02/03/2025
TOTAL RAIL VIKAS NIGAM LIMITED CMN												(15.1051)	(2.6836)	0.0000		(17.7887)	
RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S																	
RAIT.NS	01/17/2025	SDB3265604661	0	1,555	4.7722	6,684.80	7,420.81	0.0000	4.3300	75.00	0.00	(0.8040)	(0.1546)	0.0000	1	(0.9586)	02/03/2025
RAIT.NS	01/16/2025	SDB3265604661	0	1,555	4.3576	6,684.80	6,776.08	0.0000	4.3300	75.00	0.00	(0.8040)	(0.1412)	0.0000	1	(0.9452)	02/03/2025
RAIT.NS	01/15/2025	SDB3265604661	0	1,555	4.2989	6,684.80	6,684.80	0.0000	4.3300	75.00	0.00	(0.8040)	(0.1393)	0.0000	1	(0.9433)	02/03/2025
TOTAL RAILTEL CORP OF INDIA LTD CMN PRIV PL/REG-S												(2.4121)	(0.4350)	0.0000		(2.8471)	
REC LIMITED CMN																	
RECM.NS	01/16/2025	SDB3265531681	0	314	5.5362	1,704.59	1,738.37	0.0000	4.3300	75.00	0.00	(0.2050)	(0.0362)	0.0000	1	(0.2412)	02/03/2025
RECM.NS	01/16/2025	SDB3265531681	0	31,950	5.5362	168,028.12	176,882.04	0.0000	4.3300	75.00	0.00	(20.2100)	(3.6850)	0.0000	1	(23.8951)	02/03/2025
RECM.NS	01/15/2025	SDB3265531681	0	314	5.4993	1,704.59	1,726.78	0.0000	4.3300	75.00	0.00	(0.2050)	(0.0360)	0.0000	1	(0.2410)	02/03/2025
RECM.NS	01/15/2025	SDB3265531681	0	31,950	5.4993	168,028.12	175,702.12	0.0000	4.3300	75.00	0.00	(20.2100)	(3.6605)	0.0000	1	(23.8705)	02/03/2025
RECM.NS	01/14/2025	SDB3265531681	0	31,950	5.2591	168,028.12	168,028.12	0.0000	4.3300	75.00	0.00	(20.2100)	(3.5006)	0.0000	1	(23.7106)	02/03/2025
RECM.NS	01/02/2025	SDB3264984557	0	1,222	5.8485	7,145.80	7,146.84	0.0000	4.3300	75.00	0.00	(0.8595)	(0.1489)	0.0000	1	(1.0084)	02/03/2025
TOTAL REC LIMITED CMN												(61.8997)	(11.0672)	0.0000		(72.9668)	
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND																	
601828.SH	01/17/2025	SDB3260123118	0	8,800	0.4206	3,857.59	3,701.28	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0514)	0.0000	1	(0.5154)	02/07/2025
601828.SH	01/17/2025	SDB3260123118	0	2,500	0.4206	1,095.91	1,051.50	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	1	(0.1464)	02/07/2025
601828.SH	01/17/2025	SDB3260123118	0	1,300	0.4206	569.87	546.78	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0761)	02/07/2025
601828.SH	01/17/2025	SDB3260123118	0	1,900	0.4206	832.89	799.14	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0111)	0.0000	1	(0.1113)	02/07/2025
601828.SH	01/17/2025	SDB3260123118	0	1,300	0.4206	569.87	546.78	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0761)	02/07/2025
601828.SH	01/17/2025	SDB3260123118	0	2,000	0.4206	876.73	841.20	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0117)	0.0000	1	(0.1171)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	8,800	0.4025	3,857.59	3,542.07	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0492)	0.0000	1	(0.5132)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	2,500	0.4025	1,095.91	1,006.27	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0140)	0.0000	1	(0.1458)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	1,300	0.4025	569.87	523.26	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0073)	0.0000	1	(0.0758)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	1,900	0.4025	832.89	764.77	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0106)	0.0000	1	(0.1108)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	1,300	0.4025	569.87	523.26	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0073)	0.0000	1	(0.0758)	02/07/2025
601828.SH	01/16/2025	SDB3260123118	0	2,000	0.4025	876.73	805.02	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0112)	0.0000	1	(0.1166)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	8,800	0.3997	3,857.59	3,517.68	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0489)	0.0000	1	(0.5128)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	2,500	0.3997	1,095.91	999.34	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0139)	0.0000	1	(0.1457)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	1,300	0.3997	569.87	519.66	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0758)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	1,900	0.3997	832.89	759.50	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0105)	0.0000	1	(0.1107)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	1,300	0.3997	569.87	519.66	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0072)	0.0000	1	(0.0758)	02/07/2025
601828.SH	01/15/2025	SDB3260123118	0	2,000	0.3997	876.73	799.47	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0111)	0.0000	1	(0.1166)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	8,800	0.4217	3,857.59	3,711.23	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0515)	0.0000	1	(0.5155)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	2,500	0.4217	1,095.91	1,054.33	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	1	(0.1465)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	1,300	0.4217	569.87	548.25	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0762)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	1,900	0.4217	832.89	801.29	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0111)	0.0000	1	(0.1113)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	1,300	0.4217	569.87	548.25	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0762)	02/07/2025
601828.SH	01/14/2025	SDB3260123118	0	2,000	0.4217	876.73	843.46	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0117)	0.0000	1	(0.1172)	02/07/2025
601828.SH	01/13/2025	SDB3260123118	0	8,800	0.4192	3,857.59	3,688.92	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0512)	0.0000	1	(0.5152)	02/07/2025
601828.SH	01/13/2025	SDB3260123118	0	2,500	0.4192	1,095.91	1,047.99	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	1	(0.1464)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601828.SH	01/13/2025	SDB3260123118	0	1,300	0.4192	569.87	544.95	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0761)	02/07/2025
601828.SH	01/13/2025	SDB3260123118	0	1,900	0.4192	832.89	796.47	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0111)	0.0000	1	(0.1112)	02/07/2025
601828.SH	01/13/2025	SDB3260123118	0	1,300	0.4192	569.87	544.95	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0761)	02/07/2025
601828.SH	01/13/2025	SDB3260123118	0	2,000	0.4192	876.73	838.39	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0116)	0.0000	1	(0.1171)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	8,800	0.4185	3,857.59	3,682.46	0.0000	4.3300	50.00	0.00	(1.3919)	(0.1534)	0.0000	3	(1.5454)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	2,500	0.4185	1,095.91	1,046.15	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0436)	0.0000	3	(0.4390)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	1,300	0.4185	569.87	544.00	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0227)	0.0000	3	(0.2283)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	1,900	0.4185	832.89	795.08	0.0000	4.3300	50.00	0.00	(0.3005)	(0.0331)	0.0000	3	(0.3337)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	1,300	0.4185	569.87	544.00	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0227)	0.0000	3	(0.2283)	02/07/2025
601828.SH	01/10/2025	SDB3260123118	0	2,000	0.4185	876.73	836.92	0.0000	4.3300	50.00	0.00	(0.3164)	(0.0349)	0.0000	3	(0.3512)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	8,800	0.4132	3,857.59	3,636.27	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0505)	0.0000	1	(0.5145)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	3,600	0.4132	1,578.11	1,487.56	0.0000	4.3300	50.00	0.00	(0.1898)	(0.0207)	0.0000	1	(0.2105)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	1,300	0.4132	569.87	537.18	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0075)	0.0000	1	(0.0760)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	1,900	0.4132	832.89	785.10	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0109)	0.0000	1	(0.1111)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	1,300	0.4132	569.87	537.18	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0075)	0.0000	1	(0.0760)	02/07/2025
601828.SH	01/09/2025	SDB3260123118	0	2,000	0.4132	876.73	826.42	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0115)	0.0000	1	(0.1169)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	8,800	0.4226	3,857.59	3,718.67	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0516)	0.0000	1	(0.5156)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	3,600	0.4226	1,578.11	1,521.27	0.0000	4.3300	50.00	0.00	(0.1898)	(0.0211)	0.0000	1	(0.2109)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	1,300	0.4226	569.87	549.35	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0762)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	1,900	0.4226	832.89	802.89	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0112)	0.0000	1	(0.1113)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	1,300	0.4226	569.87	549.35	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0076)	0.0000	1	(0.0762)	02/07/2025
601828.SH	01/08/2025	SDB3260123118	0	2,000	0.4226	876.73	845.15	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0117)	0.0000	1	(0.1172)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	8,800	0.4468	3,857.59	3,932.09	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0546)	0.0000	1	(0.5186)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	3,000	0.4468	1,315.09	1,340.48	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0186)	0.0000	1	(0.1768)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	1,900	0.4468	832.89	848.97	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0118)	0.0000	1	(0.1120)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	3,900	0.4468	1,709.62	1,742.63	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0242)	0.0000	1	(0.2298)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	14,100	0.4468	6,180.92	6,300.27	0.0000	4.3300	50.00	0.00	(0.7434)	(0.0875)	0.0000	1	(0.8309)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	1,300	0.4468	569.87	580.88	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0081)	0.0000	1	(0.0766)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	1,900	0.4468	832.89	848.97	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0118)	0.0000	1	(0.1120)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	1,300	0.4468	569.87	580.88	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0081)	0.0000	1	(0.0766)	02/07/2025
601828.SH	01/07/2025	SDB3260123118	0	2,000	0.4468	876.73	893.66	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0124)	0.0000	1	(0.1179)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	8,800	0.4384	3,857.59	3,857.59	0.0000	4.3300	50.00	0.00	(0.4640)	(0.0536)	0.0000	1	(0.5176)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	3,000	0.4384	1,315.09	1,315.09	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0183)	0.0000	1	(0.1764)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	1,900	0.4384	832.89	832.89	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	3,900	0.4384	1,709.62	1,709.62	0.0000	4.3300	50.00	0.00	(0.2056)	(0.0237)	0.0000	1	(0.2294)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	14,100	0.4384	6,180.92	6,180.92	0.0000	4.3300	50.00	0.00	(0.7434)	(0.0858)	0.0000	1	(0.8293)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	1,300	0.4384	569.87	569.87	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0765)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	1,900	0.4384	832.89	832.89	0.0000	4.3300	50.00	0.00	(0.1002)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	1,300	0.4384	569.87	569.87	0.0000	4.3300	50.00	0.00	(0.0685)	(0.0079)	0.0000	1	(0.0765)	02/07/2025
601828.SH	01/06/2025	SDB3260123118	0	2,000	0.4384	876.73	876.73	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0122)	0.0000	1	(0.1176)	02/07/2025
TOTAL RED STAR MACALLINE GROUP CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND													(13.5293)	(1.5096)	0.0000	(15.0389)	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND																	
300724.ZK	01/17/2025	SDB3260488015	0	4,700	8.3194	38,166.62	39,101.36	0.0000	4.3300	50.00	0.00	(4.5906)	(0.5431)	0.0000	1	(5.1337)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	6,200	8.3194	50,217.59	51,580.52	0.0000	4.3300	50.00	0.00	(6.0401)	(0.7164)	0.0000	1	(6.7565)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	3,300	8.3194	26,025.42	27,454.15	0.0000	4.3300	50.00	0.00	(3.1303)	(0.3813)	0.0000	1	(3.5116)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	7,400	8.3194	58,229.24	61,563.84	0.0000	4.3300	50.00	0.00	(7.0037)	(0.8551)	0.0000	1	(7.8587)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	2,200	8.3194	17,817.98	18,302.76	0.0000	4.3300	50.00	0.00	(2.1431)	(0.2542)	0.0000	1	(2.3973)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	6,900	8.3194	55,070.53	57,404.12	0.0000	4.3300	50.00	0.00	(6.6238)	(0.7973)	0.0000	1	(7.4210)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	2,200	8.3194	18,093.27	18,302.76	0.0000	4.3300	50.00	0.00	(2.1762)	(0.2542)	0.0000	1	(2.4304)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	900	8.3194	7,397.84	7,487.49	0.0000	4.3300	50.00	0.00	(0.8898)	(0.1040)	0.0000	1	(0.9938)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	500	8.3194	4,108.28	4,159.72	0.0000	4.3300	50.00	0.00	(0.4941)	(0.0578)	0.0000	1	(0.5519)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	100	8.3194	821.84	831.94	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0116)	0.0000	1	(0.1104)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/17/2025	SDB3260488015	0	2,200	8.3194	18,001.94	18,302.76	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2542)	0.0000	1	(2.4194)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	1,800	8.3194	14,786.21	14,974.99	0.0000	4.3300	50.00	0.00	(1.7785)	(0.2080)	0.0000	1	(1.9864)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	1,100	8.3194	9,159.57	9,151.38	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1271)	0.0000	1	(1.2288)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	3,000	8.3194	25,167.51	24,958.31	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3466)	0.0000	1	(3.3737)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	100	8.3194	842.01	831.94	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0116)	0.0000	1	(0.1128)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	100	8.3194	842.02	831.94	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0116)	0.0000	1	(0.1128)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	600	8.3194	5,179.24	4,991.66	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0693)	0.0000	1	(0.6923)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	200	8.3194	1,726.41	1,663.89	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0231)	0.0000	1	(0.2308)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	900	8.3194	7,768.86	7,487.49	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1040)	0.0000	1	(1.0384)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	2,900	8.3194	25,032.98	24,126.37	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3351)	0.0000	1	(3.3460)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	11,400	8.3194	98,405.51	94,841.59	0.0000	4.3300	50.00	0.00	(11.8360)	(1.3172)	0.0000	1	(13.1532)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	10,500	8.3194	90,636.65	87,354.10	0.0000	4.3300	50.00	0.00	(10.9016)	(1.2133)	0.0000	1	(12.1148)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	500	8.3194	4,316.03	4,159.72	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0578)	0.0000	1	(0.5769)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	500	8.3194	4,316.03	4,159.72	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0578)	0.0000	1	(0.5769)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	4,200	8.3194	36,254.66	34,941.64	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4853)	0.0000	1	(4.8459)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	6,100	8.3194	52,655.58	50,748.57	0.0000	4.3300	50.00	0.00	(6.3333)	(0.7048)	0.0000	1	(7.0381)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	2,100	8.3194	18,127.33	17,470.82	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2427)	0.0000	1	(2.4230)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	200	8.3194	1,726.41	1,663.89	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0231)	0.0000	1	(0.2308)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	4,400	8.3194	37,981.07	36,605.53	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5084)	0.0000	1	(5.0767)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	500	8.3194	4,316.03	4,159.72	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0578)	0.0000	1	(0.5769)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	1,000	8.3194	8,632.06	8,319.44	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1155)	0.0000	1	(1.1538)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	3,400	8.3194	29,349.01	28,286.09	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3929)	0.0000	1	(3.9229)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	400	8.3194	3,452.82	3,327.78	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0462)	0.0000	1	(0.4615)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	700	8.3194	6,042.44	5,823.61	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0809)	0.0000	1	(0.8077)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	1,300	8.3194	11,221.68	10,815.27	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1502)	0.0000	1	(1.4999)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	300	8.3194	2,589.62	2,495.83	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0347)	0.0000	1	(0.3461)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	200	8.3194	1,726.41	1,663.89	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0231)	0.0000	1	(0.2308)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	5,800	8.3194	50,065.96	48,252.74	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6702)	0.0000	1	(6.6920)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	300	8.3194	2,589.62	2,495.83	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0347)	0.0000	1	(0.3461)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	900	8.3194	7,768.86	7,487.49	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1040)	0.0000	1	(1.0384)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	800	8.3194	6,905.65	6,655.55	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0924)	0.0000	1	(0.9230)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	4,000	8.3194	34,528.25	33,277.75	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4622)	0.0000	1	(4.6152)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	4,400	8.3194	37,981.07	36,605.53	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5084)	0.0000	1	(5.0767)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	4,400	8.3194	37,981.07	36,605.53	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5084)	0.0000	1	(5.0767)	02/07/2025
300724.ZK	01/17/2025	SDB3260488015	0	8,300	8.3194	71,646.11	69,051.34	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9590)	0.0000	1	(9.5765)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	3,300	7.8815	26,025.42	26,009.06	0.0000	4.3300	50.00	0.00	(3.1303)	(0.3612)	0.0000	1	(3.4915)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	7,400	7.8815	58,229.24	58,323.34	0.0000	4.3300	50.00	0.00	(7.0037)	(0.8100)	0.0000	1	(7.8137)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	2,200	7.8815	17,817.98	17,339.37	0.0000	4.3300	50.00	0.00	(2.1431)	(0.2408)	0.0000	1	(2.3839)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	6,900	7.8815	55,070.53	54,382.57	0.0000	4.3300	50.00	0.00	(6.6238)	(0.7553)	0.0000	1	(7.3791)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	2,200	7.8815	18,093.27	17,339.37	0.0000	4.3300	50.00	0.00	(2.1762)	(0.2408)	0.0000	1	(2.4170)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	900	7.8815	7,397.84	7,093.38	0.0000	4.3300	50.00	0.00	(0.8898)	(0.0985)	0.0000	1	(0.9883)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	500	7.8815	4,108.28	3,940.77	0.0000	4.3300	50.00	0.00	(0.4941)	(0.0547)	0.0000	1	(0.5489)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	100	7.8815	821.84	788.15	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1098)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	2,200	7.8815	18,001.94	17,339.37	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2408)	0.0000	1	(2.4061)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	1,800	7.8815	14,786.21	14,186.76	0.0000	4.3300	50.00	0.00	(1.7785)	(0.1970)	0.0000	1	(1.9755)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	1,100	7.8815	9,159.57	8,669.69	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1204)	0.0000	1	(1.2221)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	3,000	7.8815	25,167.51	23,644.60	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3284)	0.0000	1	(3.3555)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	100	7.8815	842.01	788.15	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0109)	0.0000	1	(0.1122)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	100	7.8815	842.02	788.15	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0109)	0.0000	1	(0.1122)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	600	7.8815	5,179.24	4,728.92	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0657)	0.0000	1	(0.6886)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	200	7.8815	1,726.41	1,576.31	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0219)	0.0000	1	(0.2295)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	900	7.8815	7,768.86	7,093.38	0.0000	4.3300	50.00	0.00	(0.9344)	(0.0985)	0.0000	1	(1.0329)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	2,900	7.8815	25,032.98	22,856.44	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3175)	0.0000	1	(3.3284)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/16/2025	SDB3260488015	0	11,400	7.8815	98,405.51	89,849.46	0.0000	4.3300	50.00	0.00	(11.8360)	(1.2479)	0.0000	1	(13.0839)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	10,500	7.8815	90,636.65	82,756.09	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1494)	0.0000	1	(12.0510)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	500	7.8815	4,316.03	3,940.77	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0547)	0.0000	1	(0.5739)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	500	7.8815	4,316.03	3,940.77	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0547)	0.0000	1	(0.5739)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	4,200	7.8815	36,254.66	33,102.43	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4598)	0.0000	1	(4.8204)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	6,100	7.8815	52,655.58	48,077.35	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6677)	0.0000	1	(7.0010)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	2,100	7.8815	18,127.33	16,551.22	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2299)	0.0000	1	(2.4102)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	200	7.8815	1,726.41	1,576.31	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0219)	0.0000	1	(0.2295)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	4,400	7.8815	37,981.07	34,678.74	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4816)	0.0000	1	(5.0499)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	500	7.8815	4,316.03	3,940.77	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0547)	0.0000	1	(0.5739)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	1,000	7.8815	8,632.06	7,881.53	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1095)	0.0000	1	(1.1477)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	3,400	7.8815	29,349.01	26,797.21	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3722)	0.0000	1	(3.9022)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	400	7.8815	3,452.82	3,152.61	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0438)	0.0000	1	(0.4591)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	700	7.8815	6,042.44	5,517.07	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0766)	0.0000	1	(0.8034)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	1,300	7.8815	11,221.68	10,245.99	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1423)	0.0000	1	(1.4920)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	300	7.8815	2,589.62	2,364.46	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0328)	0.0000	1	(0.3443)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	200	7.8815	1,726.41	1,576.31	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0219)	0.0000	1	(0.2295)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	5,800	7.8815	50,065.96	45,712.89	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6349)	0.0000	1	(6.6567)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	300	7.8815	2,589.62	2,364.46	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0328)	0.0000	1	(0.3443)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	900	7.8815	7,768.86	7,093.38	0.0000	4.3300	50.00	0.00	(0.9344)	(0.0985)	0.0000	1	(1.0329)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	800	7.8815	6,905.65	6,305.23	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0876)	0.0000	1	(0.9182)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	4,000	7.8815	34,528.25	31,526.13	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4379)	0.0000	1	(4.5908)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	4,400	7.8815	37,981.07	34,678.74	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4816)	0.0000	1	(5.0499)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	4,400	7.8815	37,981.07	34,678.74	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4816)	0.0000	1	(5.0499)	02/07/2025
300724.ZK	01/16/2025	SDB3260488015	0	8,300	7.8815	71,646.11	65,416.72	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9086)	0.0000	1	(9.5260)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	2,200	7.8234	17,817.98	17,211.50	0.0000	4.3300	50.00	0.00	(2.1431)	(0.2390)	0.0000	1	(2.3822)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	6,900	7.8234	55,070.53	53,981.52	0.0000	4.3300	50.00	0.00	(6.6238)	(0.7497)	0.0000	1	(7.3735)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	2,200	7.8234	18,093.27	17,211.50	0.0000	4.3300	50.00	0.00	(2.1762)	(0.2390)	0.0000	1	(2.4153)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	900	7.8234	7,397.84	7,041.07	0.0000	4.3300	50.00	0.00	(0.8898)	(0.0978)	0.0000	1	(0.9876)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	500	7.8234	4,108.28	3,911.70	0.0000	4.3300	50.00	0.00	(0.4941)	(0.0543)	0.0000	1	(0.5485)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	100	7.8234	821.84	782.34	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	2,200	7.8234	18,001.94	17,211.50	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2390)	0.0000	1	(2.4043)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	1,800	7.8234	14,786.21	14,082.14	0.0000	4.3300	50.00	0.00	(1.7785)	(0.1956)	0.0000	1	(1.9740)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	1,100	7.8234	9,159.57	8,605.75	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1195)	0.0000	1	(1.2212)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	3,000	7.8234	25,167.51	23,470.23	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3260)	0.0000	1	(3.3531)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	100	7.8234	842.01	782.34	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0109)	0.0000	1	(0.1121)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	100	7.8234	842.02	782.34	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0109)	0.0000	1	(0.1121)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	600	7.8234	5,179.24	4,694.05	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0652)	0.0000	1	(0.6881)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	200	7.8234	1,726.41	1,564.68	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0217)	0.0000	1	(0.2294)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	900	7.8234	7,768.86	7,041.07	0.0000	4.3300	50.00	0.00	(0.9344)	(0.0978)	0.0000	1	(1.0322)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	2,900	7.8234	25,032.98	22,687.89	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3151)	0.0000	1	(3.3260)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	11,400	7.8234	98,405.51	89,186.86	0.0000	4.3300	50.00	0.00	(11.8360)	(1.2387)	0.0000	1	(13.0747)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	10,500	7.8234	90,636.65	82,145.79	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1409)	0.0000	1	(12.0425)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	500	7.8234	4,316.03	3,911.70	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0543)	0.0000	1	(0.5735)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	500	7.8234	4,316.03	3,911.70	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0543)	0.0000	1	(0.5735)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	4,200	7.8234	36,254.66	32,858.32	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4564)	0.0000	1	(4.8170)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	6,100	7.8234	52,655.58	47,722.79	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6628)	0.0000	1	(6.9961)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	2,100	7.8234	18,127.33	16,429.16	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2282)	0.0000	1	(2.4085)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	200	7.8234	1,726.41	1,564.68	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0217)	0.0000	1	(0.2294)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	4,400	7.8234	37,981.07	34,423.00	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4781)	0.0000	1	(5.0464)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	500	7.8234	4,316.03	3,911.70	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0543)	0.0000	1	(0.5735)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	1,000	7.8234	8,632.06	7,823.41	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1087)	0.0000	1	(1.1469)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	3,400	7.8234	29,349.01	26,599.59	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3694)	0.0000	1	(3.8995)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/15/2025	SDB3260488015	0	400	7.8234	3,452.82	3,129.36	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0435)	0.0000	1	(0.4588)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	700	7.8234	6,042.44	5,476.39	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0761)	0.0000	1	(0.8028)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	1,300	7.8234	11,221.68	10,170.43	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1413)	0.0000	1	(1.4910)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	300	7.8234	2,589.62	2,347.02	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0326)	0.0000	1	(0.3441)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	200	7.8234	1,726.41	1,564.68	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0217)	0.0000	1	(0.2294)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	5,800	7.8234	50,065.96	45,375.77	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6302)	0.0000	1	(6.6520)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	300	7.8234	2,589.62	2,347.02	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0326)	0.0000	1	(0.3441)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	900	7.8234	7,768.86	7,041.07	0.0000	4.3300	50.00	0.00	(0.9344)	(0.0978)	0.0000	1	(1.0322)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	800	7.8234	6,905.65	6,258.73	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0869)	0.0000	1	(0.9175)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	4,000	7.8234	34,528.25	31,293.64	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4346)	0.0000	1	(4.5876)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	4,400	7.8234	37,981.07	34,423.00	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4781)	0.0000	1	(5.0464)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	4,400	7.8234	37,981.07	34,423.00	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4781)	0.0000	1	(5.0464)	02/07/2025
300724.ZK	01/15/2025	SDB3260488015	0	8,300	7.8234	71,646.11	64,934.29	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9019)	0.0000	1	(9.5193)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	2,200	8.1761	18,093.27	17,987.53	0.0000	4.3300	50.00	0.00	(2.1762)	(0.2498)	0.0000	1	(2.4260)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	900	8.1761	7,397.84	7,358.53	0.0000	4.3300	50.00	0.00	(0.8898)	(0.1022)	0.0000	1	(0.9920)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	500	8.1761	4,108.28	4,088.07	0.0000	4.3300	50.00	0.00	(0.4941)	(0.0568)	0.0000	1	(0.5509)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	100	8.1761	821.84	817.61	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	2,200	8.1761	18,001.94	17,987.53	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2498)	0.0000	1	(2.4151)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	1,800	8.1761	14,786.21	14,717.07	0.0000	4.3300	50.00	0.00	(1.7785)	(0.2044)	0.0000	1	(1.9829)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	1,100	8.1761	9,159.57	8,993.76	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1249)	0.0000	1	(1.2266)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	3,000	8.1761	25,167.51	24,528.44	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3407)	0.0000	1	(3.3678)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	100	8.1761	842.01	817.61	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1126)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	100	8.1761	842.02	817.61	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1126)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	600	8.1761	5,179.24	4,905.69	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0681)	0.0000	1	(0.6911)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	200	8.1761	1,726.41	1,635.23	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0227)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	900	8.1761	7,768.86	7,358.53	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1022)	0.0000	1	(1.0366)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	2,900	8.1761	25,032.98	23,710.83	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3293)	0.0000	1	(3.3402)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	11,400	8.1761	98,405.51	93,208.09	0.0000	4.3300	50.00	0.00	(11.8360)	(1.2946)	0.0000	1	(13.1306)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	10,500	8.1761	90,636.65	85,849.55	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1924)	0.0000	1	(12.0939)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	500	8.1761	4,316.03	4,088.07	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0568)	0.0000	1	(0.5759)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	500	8.1761	4,316.03	4,088.07	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0568)	0.0000	1	(0.5759)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	4,200	8.1761	36,254.66	34,339.82	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4769)	0.0000	1	(4.8376)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	6,100	8.1761	52,655.58	49,874.50	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6927)	0.0000	1	(7.0260)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	2,100	8.1761	18,127.33	17,169.91	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2385)	0.0000	1	(2.4188)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	200	8.1761	1,726.41	1,635.23	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0227)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	4,400	8.1761	37,981.07	35,975.05	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4997)	0.0000	1	(5.0679)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	500	8.1761	4,316.03	4,088.07	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0568)	0.0000	1	(0.5759)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	1,000	8.1761	8,632.06	8,176.15	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1136)	0.0000	1	(1.1518)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	3,400	8.1761	29,349.01	27,798.90	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3861)	0.0000	1	(3.9161)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	400	8.1761	3,452.82	3,270.46	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0454)	0.0000	1	(0.4607)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	700	8.1761	6,042.44	5,723.30	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0795)	0.0000	1	(0.8063)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	1,300	8.1761	11,221.68	10,628.99	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1476)	0.0000	1	(1.4973)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	300	8.1761	2,589.62	2,452.84	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3455)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	200	8.1761	1,726.41	1,635.23	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0227)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	5,800	8.1761	50,065.96	47,421.66	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6586)	0.0000	1	(6.6805)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	300	8.1761	2,589.62	2,452.84	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3455)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	900	8.1761	7,768.86	7,358.53	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1022)	0.0000	1	(1.0366)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	800	8.1761	6,905.65	6,540.92	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0908)	0.0000	1	(0.9214)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	4,000	8.1761	34,528.25	32,704.59	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4542)	0.0000	1	(4.6072)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	4,400	8.1761	37,981.07	35,975.05	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4997)	0.0000	1	(5.0679)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	4,400	8.1761	37,981.07	35,975.05	0.0000	4.3300	50.00	0.00	(4.5683)	(0.4997)	0.0000	1	(5.0679)	02/07/2025
300724.ZK	01/14/2025	SDB3260488015	0	8,300	8.1761	71,646.11	67,862.03	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9425)	0.0000	1	(9.5600)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	500	8.2152	4,108.28	4,107.58	0.0000	4.3300	50.00	0.00	(0.4941)	(0.0570)	0.0000	1	(0.5512)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/13/2025	SDB3260488015	0	100	8.2152	821.84	821.52	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	2,200	8.2152	18,001.94	18,073.33	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2510)	0.0000	1	(2.4163)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	1,800	8.2152	14,786.21	14,787.27	0.0000	4.3300	50.00	0.00	(1.7785)	(0.2054)	0.0000	1	(1.9838)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	1,100	8.2152	9,159.57	9,036.67	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1255)	0.0000	1	(1.2272)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	3,000	8.2152	25,167.51	24,645.45	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3423)	0.0000	1	(3.3694)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	100	8.2152	842.01	821.52	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	100	8.2152	842.02	821.52	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	600	8.2152	5,179.24	4,929.09	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0685)	0.0000	1	(0.6914)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	200	8.2152	1,726.41	1,643.03	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2305)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	900	8.2152	7,768.86	7,393.64	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1027)	0.0000	1	(1.0371)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	2,900	8.2152	25,032.98	23,823.94	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3309)	0.0000	1	(3.3418)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	11,400	8.2152	98,405.51	93,652.72	0.0000	4.3300	50.00	0.00	(11.8360)	(1.3007)	0.0000	1	(13.1367)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	10,500	8.2152	90,636.65	86,259.09	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1980)	0.0000	1	(12.0996)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	500	8.2152	4,316.03	4,107.58	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0570)	0.0000	1	(0.5762)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	500	8.2152	4,316.03	4,107.58	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0570)	0.0000	1	(0.5762)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	4,200	8.2152	36,254.66	34,503.63	0.0000	4.3300	50.00	0.00	(4.3806)	(0.4792)	0.0000	1	(4.8398)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	6,100	8.2152	52,655.58	50,112.42	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6960)	0.0000	1	(7.0293)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	2,100	8.2152	18,127.33	17,251.82	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2396)	0.0000	1	(2.4199)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	200	8.2152	1,726.41	1,643.03	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2305)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	4,400	8.2152	37,981.07	36,146.66	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5020)	0.0000	1	(5.0703)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	500	8.2152	4,316.03	4,107.58	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0570)	0.0000	1	(0.5762)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	1,000	8.2152	8,632.06	8,215.15	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1141)	0.0000	1	(1.1523)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	3,400	8.2152	29,349.01	27,931.51	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3879)	0.0000	1	(3.9180)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	400	8.2152	3,452.82	3,286.06	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0456)	0.0000	1	(0.4609)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	700	8.2152	6,042.44	5,750.61	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0799)	0.0000	1	(0.8066)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	1,300	8.2152	11,221.68	10,679.70	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1483)	0.0000	1	(1.4980)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	300	8.2152	2,589.62	2,464.55	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0342)	0.0000	1	(0.3457)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	200	8.2152	1,726.41	1,643.03	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2305)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	5,800	8.2152	50,065.96	47,647.88	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6618)	0.0000	1	(6.6836)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	300	8.2152	2,589.62	2,464.55	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0342)	0.0000	1	(0.3457)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	900	8.2152	7,768.86	7,393.64	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1027)	0.0000	1	(1.0371)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	800	8.2152	6,905.65	6,572.12	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0913)	0.0000	1	(0.9219)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	4,000	8.2152	34,528.25	32,860.60	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4564)	0.0000	1	(4.6094)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	4,400	8.2152	37,981.07	36,146.66	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5020)	0.0000	1	(5.0703)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	4,400	8.2152	37,981.07	36,146.66	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5020)	0.0000	1	(5.0703)	02/07/2025
300724.ZK	01/13/2025	SDB3260488015	0	8,300	8.2152	71,646.11	68,185.75	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9470)	0.0000	1	(9.5645)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	500	8.2847	4,108.28	4,142.36	0.0000	4.3300	50.00	0.00	(1.4824)	(0.1726)	0.0000	3	(1.6550)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	100	8.2847	821.84	828.47	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0345)	0.0000	3	(0.3311)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	2,200	8.2847	18,001.94	18,226.38	0.0000	4.3300	50.00	0.00	(6.4957)	(0.7594)	0.0000	3	(7.2551)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	1,800	8.2847	14,786.21	14,912.49	0.0000	4.3300	50.00	0.00	(5.3354)	(0.6214)	0.0000	3	(5.9567)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	1,100	8.2847	9,159.57	9,113.19	0.0000	4.3300	50.00	0.00	(3.3051)	(0.3797)	0.0000	3	(3.6848)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	3,000	8.2847	25,167.51	24,854.15	0.0000	4.3300	50.00	0.00	(9.0813)	(1.0356)	0.0000	3	(10.1169)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	100	8.2847	842.01	828.47	0.0000	4.3300	50.00	0.00	(0.3038)	(0.0345)	0.0000	3	(0.3383)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	100	8.2847	842.02	828.47	0.0000	4.3300	50.00	0.00	(0.3038)	(0.0345)	0.0000	3	(0.3383)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	600	8.2847	5,179.24	4,970.83	0.0000	4.3300	50.00	0.00	(1.8688)	(0.2071)	0.0000	3	(2.0760)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	200	8.2847	1,726.41	1,656.94	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0690)	0.0000	3	(0.6920)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	900	8.2847	7,768.86	7,456.25	0.0000	4.3300	50.00	0.00	(2.8033)	(0.3107)	0.0000	3	(3.1139)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	2,900	8.2847	25,032.98	24,025.68	0.0000	4.3300	50.00	0.00	(9.0327)	(1.0011)	0.0000	3	(10.0338)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	11,400	8.2847	98,405.51	94,445.77	0.0000	4.3300	50.00	0.00	(35.5080)	(3.9352)	0.0000	3	(39.4432)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	10,500	8.2847	90,636.65	86,989.53	0.0000	4.3300	50.00	0.00	(32.7047)	(3.6246)	0.0000	3	(36.3293)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	500	8.2847	4,316.03	4,142.36	0.0000	4.3300	50.00	0.00	(1.5574)	(0.1726)	0.0000	3	(1.7300)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	500	8.2847	4,316.03	4,142.36	0.0000	4.3300	50.00	0.00	(1.5574)	(0.1726)	0.0000	3	(1.7300)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	4,200	8.2847	36,254.66	34,795.81	0.0000	4.3300	50.00	0.00	(13.0819)	(1.4498)	0.0000	3	(14.5317)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/10/2025	SDB3260488015	0	6,100	8.2847	52,655.58	50,536.77	0.0000	4.3300	50.00	0.00	(18.9999)	(2.1057)	0.0000	3	(21.1056)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	2,100	8.2847	18,127.33	17,397.91	0.0000	4.3300	50.00	0.00	(6.5409)	(0.7249)	0.0000	3	(7.2659)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	200	8.2847	1,726.41	1,656.94	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0690)	0.0000	3	(0.6920)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	4,400	8.2847	37,981.07	36,452.75	0.0000	4.3300	50.00	0.00	(13.7048)	(1.5189)	0.0000	3	(15.2237)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	500	8.2847	4,316.03	4,142.36	0.0000	4.3300	50.00	0.00	(1.5574)	(0.1726)	0.0000	3	(1.7300)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	1,000	8.2847	8,632.06	8,284.72	0.0000	4.3300	50.00	0.00	(3.1147)	(0.3452)	0.0000	3	(3.4599)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	3,400	8.2847	29,349.01	28,168.04	0.0000	4.3300	50.00	0.00	(10.5901)	(1.1737)	0.0000	3	(11.7638)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	400	8.2847	3,452.82	3,313.89	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1381)	0.0000	3	(1.3840)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	700	8.2847	6,042.44	5,799.30	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2416)	0.0000	3	(2.4220)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	1,300	8.2847	11,221.68	10,770.13	0.0000	4.3300	50.00	0.00	(4.0492)	(0.4488)	0.0000	3	(4.4979)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	300	8.2847	2,589.62	2,485.42	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1036)	0.0000	3	(1.0380)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	200	8.2847	1,726.41	1,656.94	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0690)	0.0000	3	(0.6920)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	5,800	8.2847	50,065.96	48,051.36	0.0000	4.3300	50.00	0.00	(18.0655)	(2.0021)	0.0000	3	(20.0676)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	300	8.2847	2,589.62	2,485.42	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1036)	0.0000	3	(1.0380)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	900	8.2847	7,768.86	7,456.25	0.0000	4.3300	50.00	0.00	(2.8033)	(0.3107)	0.0000	3	(3.1139)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	800	8.2847	6,905.65	6,627.77	0.0000	4.3300	50.00	0.00	(2.4918)	(0.2762)	0.0000	3	(2.7679)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	4,000	8.2847	34,528.25	33,138.87	0.0000	4.3300	50.00	0.00	(12.4589)	(1.3808)	0.0000	3	(13.8397)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	4,400	8.2847	37,981.07	36,452.75	0.0000	4.3300	50.00	0.00	(13.7048)	(1.5189)	0.0000	3	(15.2237)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	4,400	8.2847	37,981.07	36,452.75	0.0000	4.3300	50.00	0.00	(13.7048)	(1.5189)	0.0000	3	(15.2237)	02/07/2025
300724.ZK	01/10/2025	SDB3260488015	0	8,300	8.2847	71,646.11	68,763.15	0.0000	4.3300	50.00	0.00	(25.8523)	(2.8651)	0.0000	3	(28.7174)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	2,200	8.1990	18,001.94	18,037.79	0.0000	4.3300	50.00	0.00	(2.1652)	(0.2505)	0.0000	1	(2.4158)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	1,800	8.1990	14,786.21	14,758.19	0.0000	4.3300	50.00	0.00	(1.7785)	(0.2050)	0.0000	1	(1.9834)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	1,100	8.1990	9,159.57	9,018.89	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1253)	0.0000	1	(1.2270)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	3,000	8.1990	25,167.51	24,596.98	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3416)	0.0000	1	(3.3687)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	100	8.1990	842.01	819.90	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	100	8.1990	842.02	819.90	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	600	8.1990	5,179.24	4,919.40	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0683)	0.0000	1	(0.6913)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	200	8.1990	1,726.41	1,639.80	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	900	8.1990	7,768.86	7,379.09	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1025)	0.0000	1	(1.0369)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	2,900	8.1990	25,032.98	23,777.08	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3302)	0.0000	1	(3.3411)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	11,400	8.1990	98,405.51	93,468.53	0.0000	4.3300	50.00	0.00	(11.8360)	(1.2982)	0.0000	1	(13.1342)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	10,500	8.1990	90,636.65	86,089.44	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1957)	0.0000	1	(12.0973)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	500	8.1990	4,316.03	4,099.50	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5761)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	500	8.1990	4,316.03	4,099.50	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5761)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	4,200	8.1990	36,254.66	34,435.77	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4783)	0.0000	1	(4.8389)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	6,100	8.1990	52,655.58	50,013.86	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6946)	0.0000	1	(7.0279)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	2,100	8.1990	18,127.33	17,217.89	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2391)	0.0000	1	(2.4195)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	200	8.1990	1,726.41	1,639.80	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	4,400	8.1990	37,981.07	36,075.57	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5010)	0.0000	1	(5.0693)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	500	8.1990	4,316.03	4,099.50	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5761)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	1,000	8.1990	8,632.06	8,198.99	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1139)	0.0000	1	(1.1521)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	3,400	8.1990	29,349.01	27,876.58	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3872)	0.0000	1	(3.9172)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	400	8.1990	3,452.82	3,279.60	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0455)	0.0000	1	(0.4608)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	700	8.1990	6,042.44	5,739.30	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0797)	0.0000	1	(0.8065)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	1,300	8.1990	11,221.68	10,658.69	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1480)	0.0000	1	(1.4978)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	300	8.1990	2,589.62	2,459.70	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0342)	0.0000	1	(0.3456)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	200	8.1990	1,726.41	1,639.80	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	5,800	8.1990	50,065.96	47,554.17	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6605)	0.0000	1	(6.6823)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	300	8.1990	2,589.62	2,459.70	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0342)	0.0000	1	(0.3456)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	900	8.1990	7,768.86	7,379.09	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1025)	0.0000	1	(1.0369)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	800	8.1990	6,905.65	6,559.20	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0911)	0.0000	1	(0.9217)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	4,000	8.1990	34,528.25	32,795.98	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4555)	0.0000	1	(4.6085)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	4,400	8.1990	37,981.07	36,075.57	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5010)	0.0000	1	(5.0693)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/09/2025	SDB3260488015	0	4,400	8.1990	37,981.07	36,075.57	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5010)	0.0000	1	(5.0693)	02/07/2025
300724.ZK	01/09/2025	SDB3260488015	0	8,300	8.1990	71,646.11	68,051.65	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9452)	0.0000	1	(9.5626)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	1,100	8.1925	9,159.57	9,011.78	0.0000	4.3300	50.00	0.00	(1.1017)	(0.1252)	0.0000	1	(1.2269)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	3,000	8.1925	25,167.51	24,577.59	0.0000	4.3300	50.00	0.00	(3.0271)	(0.3414)	0.0000	1	(3.3684)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	100	8.1925	842.01	819.25	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	100	8.1925	842.02	819.25	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0114)	0.0000	1	(0.1127)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	600	8.1925	5,179.24	4,915.52	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0683)	0.0000	1	(0.6912)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	200	8.1925	1,726.41	1,638.51	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	900	8.1925	7,768.86	7,373.28	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1024)	0.0000	1	(1.0368)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	2,900	8.1925	25,032.98	23,758.34	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3300)	0.0000	1	(3.3409)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	11,400	8.1925	98,405.51	93,394.85	0.0000	4.3300	50.00	0.00	(11.8360)	(1.2972)	0.0000	1	(13.1331)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	10,500	8.1925	90,636.65	86,021.58	0.0000	4.3300	50.00	0.00	(10.9016)	(1.1947)	0.0000	1	(12.0963)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	500	8.1925	4,316.03	4,096.27	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5760)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	500	8.1925	4,316.03	4,096.27	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5760)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	4,200	8.1925	36,254.66	34,408.63	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4779)	0.0000	1	(4.8385)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	6,100	8.1925	52,655.58	49,974.44	0.0000	4.3300	50.00	0.00	(6.3333)	(0.6941)	0.0000	1	(7.0274)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	2,100	8.1925	18,127.33	17,204.32	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2389)	0.0000	1	(2.4193)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	200	8.1925	1,726.41	1,638.51	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	4,400	8.1925	37,981.07	36,047.14	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5007)	0.0000	1	(5.0689)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	500	8.1925	4,316.03	4,096.27	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0569)	0.0000	1	(0.5760)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	1,000	8.1925	8,632.06	8,192.53	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1138)	0.0000	1	(1.1520)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	3,400	8.1925	29,349.01	27,854.61	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3869)	0.0000	1	(3.9169)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	400	8.1925	3,452.82	3,277.01	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0455)	0.0000	1	(0.4608)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	700	8.1925	6,042.44	5,734.77	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0796)	0.0000	1	(0.8064)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	1,300	8.1925	11,221.68	10,650.29	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1479)	0.0000	1	(1.4976)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	300	8.1925	2,589.62	2,457.76	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3456)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	200	8.1925	1,726.41	1,638.51	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0228)	0.0000	1	(0.2304)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	5,800	8.1925	50,065.96	47,516.68	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6600)	0.0000	1	(6.6818)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	300	8.1925	2,589.62	2,457.76	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0341)	0.0000	1	(0.3456)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	900	8.1925	7,768.86	7,373.28	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1024)	0.0000	1	(1.0368)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	800	8.1925	6,905.65	6,554.02	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0910)	0.0000	1	(0.9216)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	4,000	8.1925	34,528.25	32,770.12	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4551)	0.0000	1	(4.6081)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	4,400	8.1925	37,981.07	36,047.14	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5007)	0.0000	1	(5.0689)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	4,400	8.1925	37,981.07	36,047.14	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5007)	0.0000	1	(5.0689)	02/07/2025
300724.ZK	01/08/2025	SDB3260488015	0	8,300	8.1925	71,646.11	67,998.01	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9444)	0.0000	1	(9.5619)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	100	8.4228	842.01	842.28	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0117)	0.0000	1	(0.1130)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	100	8.4228	842.02	842.28	0.0000	4.3300	50.00	0.00	(0.1013)	(0.0117)	0.0000	1	(0.1130)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	600	8.4228	5,179.24	5,053.67	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0702)	0.0000	1	(0.6931)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	200	8.4228	1,726.41	1,684.56	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0234)	0.0000	1	(0.2310)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	900	8.4228	7,768.86	7,580.50	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1053)	0.0000	1	(1.0397)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	2,900	8.4228	25,032.98	24,426.06	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3393)	0.0000	1	(3.3502)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	11,400	8.4228	98,405.51	96,019.68	0.0000	4.3300	50.00	0.00	(11.8360)	(1.3336)	0.0000	1	(13.1696)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	10,500	8.4228	90,636.65	88,439.18	0.0000	4.3300	50.00	0.00	(10.9016)	(1.2283)	0.0000	1	(12.1299)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	500	8.4228	4,316.03	4,211.39	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0585)	0.0000	1	(0.5776)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	500	8.4228	4,316.03	4,211.39	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0585)	0.0000	1	(0.5776)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	4,200	8.4228	36,254.66	35,375.67	0.0000	4.3300	50.00	0.00	(4.3606)	(0.4913)	0.0000	1	(4.8520)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	6,100	8.4228	52,655.58	51,378.95	0.0000	4.3300	50.00	0.00	(6.3333)	(0.7136)	0.0000	1	(7.0469)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	2,100	8.4228	18,127.33	17,687.84	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2457)	0.0000	1	(2.4260)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	200	8.4228	1,726.41	1,684.56	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0234)	0.0000	1	(0.2310)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	4,400	8.4228	37,981.07	37,060.23	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5147)	0.0000	1	(5.0830)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	500	8.4228	4,316.03	4,211.39	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0585)	0.0000	1	(0.5776)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	1,000	8.4228	8,632.06	8,422.78	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1170)	0.0000	1	(1.1552)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	3,400	8.4228	29,349.01	28,637.45	0.0000	4.3300	50.00	0.00	(3.5300)	(0.3977)	0.0000	1	(3.9278)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300724.ZK	01/07/2025	SDB3260488015	0	400	8.4228	3,452.82	3,369.11	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0468)	0.0000	1	(0.4621)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	700	8.4228	6,042.44	5,895.95	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0819)	0.0000	1	(0.8087)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	1,300	8.4228	11,221.68	10,949.61	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1521)	0.0000	1	(1.5018)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	300	8.4228	2,589.62	2,526.83	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0351)	0.0000	1	(0.3466)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	200	8.4228	1,726.41	1,684.56	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0234)	0.0000	1	(0.2310)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	5,800	8.4228	50,065.96	48,852.12	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6785)	0.0000	1	(6.7003)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	300	8.4228	2,589.62	2,526.83	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0351)	0.0000	1	(0.3466)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	900	8.4228	7,768.86	7,580.50	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1053)	0.0000	1	(1.0397)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	800	8.4228	6,905.65	6,738.22	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0936)	0.0000	1	(0.9242)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	4,000	8.4228	34,528.25	33,691.12	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4679)	0.0000	1	(4.6209)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	4,400	8.4228	37,981.07	37,060.23	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5147)	0.0000	1	(5.0830)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	4,400	8.4228	37,981.07	37,060.23	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5147)	0.0000	1	(5.0830)	02/07/2025
300724.ZK	01/07/2025	SDB3260488015	0	8,300	8.4228	71,646.11	69,909.07	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9710)	0.0000	1	(9.5884)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	600	8.6321	5,179.24	5,179.24	0.0000	4.3300	50.00	0.00	(0.6229)	(0.0719)	0.0000	1	(0.6949)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	200	8.6321	1,726.41	1,726.41	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0240)	0.0000	1	(0.2316)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	900	8.6321	7,768.86	7,768.86	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1079)	0.0000	1	(1.0423)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	2,900	8.6321	25,032.98	25,032.98	0.0000	4.3300	50.00	0.00	(3.0109)	(0.3477)	0.0000	1	(3.3586)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	11,400	8.6321	98,405.51	98,405.51	0.0000	4.3300	50.00	0.00	(11.8360)	(1.3667)	0.0000	1	(13.2027)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	10,500	8.6321	90,636.65	90,636.65	0.0000	4.3300	50.00	0.00	(10.9016)	(1.2588)	0.0000	1	(12.1604)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	500	8.6321	4,316.03	4,316.03	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0599)	0.0000	1	(0.5791)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	500	8.6321	4,316.03	4,316.03	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0599)	0.0000	1	(0.5791)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	4,200	8.6321	36,254.66	36,254.66	0.0000	4.3300	50.00	0.00	(4.3606)	(0.5035)	0.0000	1	(4.8642)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	6,100	8.6321	52,655.58	52,655.58	0.0000	4.3300	50.00	0.00	(6.3333)	(0.7313)	0.0000	1	(7.0646)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	2,100	8.6321	18,127.33	18,127.33	0.0000	4.3300	50.00	0.00	(2.1803)	(0.2518)	0.0000	1	(2.4321)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	200	8.6321	1,726.41	1,726.41	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0240)	0.0000	1	(0.2316)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	4,400	8.6321	37,981.07	37,981.07	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5275)	0.0000	1	(5.0958)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	500	8.6321	4,316.03	4,316.03	0.0000	4.3300	50.00	0.00	(0.5191)	(0.0599)	0.0000	1	(0.5791)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	1,000	8.6321	8,632.06	8,632.06	0.0000	4.3300	50.00	0.00	(1.0382)	(0.1199)	0.0000	1	(1.1581)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	3,400	8.6321	29,349.01	29,349.01	0.0000	4.3300	50.00	0.00	(3.5300)	(0.4076)	0.0000	1	(3.9377)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	400	8.6321	3,452.82	3,452.82	0.0000	4.3300	50.00	0.00	(0.4153)	(0.0480)	0.0000	1	(0.4633)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	700	8.6321	6,042.44	6,042.44	0.0000	4.3300	50.00	0.00	(0.7268)	(0.0839)	0.0000	1	(0.8107)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	1,300	8.6321	11,221.68	11,221.68	0.0000	4.3300	50.00	0.00	(1.3497)	(0.1559)	0.0000	1	(1.5056)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	300	8.6321	2,589.62	2,589.62	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3474)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	200	8.6321	1,726.41	1,726.41	0.0000	4.3300	50.00	0.00	(0.2076)	(0.0240)	0.0000	1	(0.2316)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	5,800	8.6321	50,065.96	50,065.96	0.0000	4.3300	50.00	0.00	(6.0218)	(0.6954)	0.0000	1	(6.7172)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	300	8.6321	2,589.62	2,589.62	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3474)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	900	8.6321	7,768.86	7,768.86	0.0000	4.3300	50.00	0.00	(0.9344)	(0.1079)	0.0000	1	(1.0423)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	800	8.6321	6,905.65	6,905.65	0.0000	4.3300	50.00	0.00	(0.8306)	(0.0959)	0.0000	1	(0.9265)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	4,000	8.6321	34,528.25	34,528.25	0.0000	4.3300	50.00	0.00	(4.1530)	(0.4796)	0.0000	1	(4.6325)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	4,400	8.6321	37,981.07	37,981.07	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5275)	0.0000	1	(5.0958)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	4,400	8.6321	37,981.07	37,981.07	0.0000	4.3300	50.00	0.00	(4.5683)	(0.5275)	0.0000	1	(5.0958)	02/07/2025
300724.ZK	01/06/2025	SDB3260488015	0	8,300	8.6321	71,646.11	71,646.11	0.0000	4.3300	50.00	0.00	(8.6174)	(0.9951)	0.0000	1	(9.6125)	02/07/2025
TOTAL S.C NEW ENERGY TECHNOLOGY CORPORATION CMN CLASS A SERIES NORTHBOUND													(1,164.8824)	(128.9458)	0.0000	(1,293.8281)	
SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600031.SH	01/08/2025	SDB3265127444	0	1,400	2.1596	3,023.44	3,023.44	0.0000	4.3300	50.00	0.00	(0.3637)	(0.0420)	0.0000	1	(0.4056)	02/07/2025
600031.SH	01/08/2025	SDB3265127444	0	3,700	2.1537	7,968.83	7,968.83	0.0000	4.3300	50.00	0.00	(0.9585)	(0.1107)	0.0000	1	(1.0692)	02/07/2025
600031.SH	01/08/2025	SDB3265127444	0	100	2.1302	213.02	213.02	0.0000	4.3300	50.00	0.00	(0.0256)	(0.0030)	0.0000	1	(0.0286)	02/07/2025
TOTAL SANY HEAVY INDUSTRY CO., LTD CMN CLASS A SERIES NORTHBOUND													(1.3477)	(0.1556)	0.0000	(1.5034)	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
600061.SH	01/17/2025	SDB3261097743	0	6,700	0.9569	6,723.03	6,411.22	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0890)	0.0000	1	(0.8977)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,200	0.9569	1,210.97	1,148.28	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0159)	0.0000	1	(0.1616)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/17/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.11	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	4,300	0.9569	4,415.86	4,114.67	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0571)	0.0000	1	(0.5883)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	500	0.9569	513.47	478.45	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	3,000	0.9569	3,080.83	2,870.70	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0399)	0.0000	1	(0.4104)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.11	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	300	0.9569	308.08	287.07	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,200	0.9569	1,232.33	1,148.28	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0159)	0.0000	1	(0.1642)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	14,500	0.9569	14,890.69	13,875.04	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1927)	0.0000	1	(1.9837)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	2,100	0.9569	2,156.58	2,009.49	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0279)	0.0000	1	(0.2873)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	500	0.9569	513.47	478.45	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	3,300	0.9569	3,388.92	3,157.77	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0439)	0.0000	1	(0.4515)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	400	0.9569	410.78	382.76	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	3,400	0.9569	3,491.61	3,253.46	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0452)	0.0000	1	(0.4651)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	400	0.9569	410.78	382.76	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	22,600	0.9569	23,208.93	21,625.92	0.0000	4.3300	50.00	0.00	(2.7915)	(0.3004)	0.0000	1	(3.0919)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	400	0.9569	410.78	382.76	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	600	0.9569	616.17	574.14	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0080)	0.0000	1	(0.0821)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	900	0.9569	924.25	861.21	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0120)	0.0000	1	(0.1231)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	700	0.9569	718.86	669.83	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	4,400	0.9569	4,518.55	4,210.36	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0585)	0.0000	1	(0.6020)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.11	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	38,800	0.9569	39,845.43	37,127.68	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5157)	0.0000	1	(5.3082)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	8,500	0.9569	8,729.02	8,133.64	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1130)	0.0000	1	(1.1629)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	25,700	0.9569	26,392.46	24,592.30	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3416)	0.0000	1	(3.5160)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	6,300	0.9569	6,469.75	6,028.46	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0837)	0.0000	1	(0.8619)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	700	0.9569	718.86	669.83	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,300	0.9569	1,335.03	1,243.97	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0173)	0.0000	1	(0.1779)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	3,500	0.9569	3,594.30	3,349.15	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0465)	0.0000	1	(0.4788)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	300	0.9569	308.08	287.07	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	2,000	0.9569	2,053.89	1,913.80	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0266)	0.0000	1	(0.2736)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,000	0.9569	1,026.94	956.90	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0133)	0.0000	1	(0.1368)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	5,100	0.9569	5,237.41	4,880.18	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0678)	0.0000	1	(0.6977)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	200	0.9569	205.39	191.38	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	500	0.9569	513.47	478.45	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.11	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	800	0.9569	821.56	765.52	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	2,700	0.9569	2,772.75	2,583.63	0.0000	4.3300	50.00	0.00	(0.3355)	(0.0359)	0.0000	1	(0.3694)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	500	0.9569	513.47	478.45	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	9,200	0.9569	9,447.88	8,803.47	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1223)	0.0000	1	(1.2586)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	4,500	0.9569	4,621.25	4,306.05	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0598)	0.0000	1	(0.6156)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	13,900	0.9569	14,274.52	13,300.90	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1847)	0.0000	1	(1.9016)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	15,900	0.9569	16,328.41	15,214.69	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2113)	0.0000	1	(2.1753)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	800	0.9569	821.56	765.52	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/17/2025	SDB3261097743	0	200	0.9569	205.39	191.38	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	6,700	0.9274	6,723.03	6,213.57	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0863)	0.0000	1	(0.8949)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,200	0.9274	1,210.97	1,112.88	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0155)	0.0000	1	(0.1611)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,900	0.9274	1,951.19	1,762.06	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0245)	0.0000	1	(0.2592)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/16/2025	SDB3261097743	0	4,300	0.9274	4,415.86	3,987.82	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0554)	0.0000	1	(0.5865)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	500	0.9274	513.47	463.70	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	3,000	0.9274	3,080.83	2,782.20	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0386)	0.0000	1	(0.4092)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,900	0.9274	1,951.19	1,762.06	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0245)	0.0000	1	(0.2592)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	300	0.9274	308.08	278.22	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,200	0.9274	1,232.33	1,112.88	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0155)	0.0000	1	(0.1637)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	14,500	0.9274	14,890.69	13,447.29	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1868)	0.0000	1	(1.9778)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	2,100	0.9274	2,156.58	1,947.54	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0270)	0.0000	1	(0.2864)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	500	0.9274	513.47	463.70	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	3,300	0.9274	3,388.92	3,060.42	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0425)	0.0000	1	(0.4501)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	400	0.9274	410.78	370.96	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	3,400	0.9274	3,491.61	3,153.16	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0438)	0.0000	1	(0.4638)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	400	0.9274	410.78	370.96	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	22,600	0.9274	23,208.93	20,959.22	0.0000	4.3300	50.00	0.00	(2.7915)	(0.2911)	0.0000	1	(3.0826)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	400	0.9274	410.78	370.96	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	100	0.9274	102.69	92.74	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	600	0.9274	616.17	556.44	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0077)	0.0000	1	(0.0818)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	900	0.9274	924.25	834.66	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0116)	0.0000	1	(0.1228)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	700	0.9274	718.86	649.18	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0090)	0.0000	1	(0.0955)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	4,400	0.9274	4,518.55	4,080.56	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0567)	0.0000	1	(0.6002)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,900	0.9274	1,951.19	1,762.06	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0245)	0.0000	1	(0.2592)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	38,800	0.9274	39,845.43	35,983.08	0.0000	4.3300	50.00	0.00	(4.7925)	(0.4998)	0.0000	1	(5.2923)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	8,500	0.9274	8,729.02	7,882.89	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1095)	0.0000	1	(1.1594)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	25,700	0.9274	26,392.46	23,834.15	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3310)	0.0000	1	(3.5055)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	6,300	0.9274	6,469.75	5,842.61	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0811)	0.0000	1	(0.8593)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	700	0.9274	718.86	649.18	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0090)	0.0000	1	(0.0955)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,300	0.9274	1,335.03	1,205.62	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0167)	0.0000	1	(0.1773)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	3,500	0.9274	3,594.30	3,245.90	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0451)	0.0000	1	(0.4774)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	300	0.9274	308.08	278.22	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	2,000	0.9274	2,053.89	1,854.80	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0258)	0.0000	1	(0.2728)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,000	0.9274	1,026.94	927.40	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0129)	0.0000	1	(0.1364)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	5,100	0.9274	5,237.41	4,729.73	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0657)	0.0000	1	(0.6956)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	200	0.9274	205.39	185.48	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	500	0.9274	513.47	463.70	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	1,900	0.9274	1,951.19	1,762.06	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0245)	0.0000	1	(0.2592)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	800	0.9274	821.56	741.92	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1091)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	2,700	0.9274	2,772.75	2,503.98	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0348)	0.0000	1	(0.3683)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	500	0.9274	513.47	463.70	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	9,200	0.9274	9,447.88	8,532.07	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1185)	0.0000	1	(1.2549)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	4,500	0.9274	4,621.25	4,173.30	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0580)	0.0000	1	(0.6138)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	13,900	0.9274	14,274.52	12,890.85	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1790)	0.0000	1	(1.8959)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	15,900	0.9274	16,328.41	14,745.64	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2048)	0.0000	1	(2.1687)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	800	0.9274	821.56	741.92	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1091)	02/07/2025
600061.SH	01/16/2025	SDB3261097743	0	200	0.9274	205.39	185.48	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	6,700	0.9246	6,723.03	6,194.55	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0860)	0.0000	1	(0.8947)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,200	0.9246	1,210.97	1,109.47	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0154)	0.0000	1	(0.1611)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,900	0.9246	1,951.19	1,756.66	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0244)	0.0000	1	(0.2591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	4,300	0.9246	4,415.86	3,975.61	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0552)	0.0000	1	(0.5863)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	500	0.9246	513.47	462.28	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	3,000	0.9246	3,080.83	2,773.68	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0385)	0.0000	1	(0.4091)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,900	0.9246	1,951.19	1,756.66	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0244)	0.0000	1	(0.2591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	300	0.9246	308.08	277.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,200	0.9246	1,232.33	1,109.47	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0154)	0.0000	1	(0.1636)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	14,500	0.9246	14,890.69	13,406.12	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1862)	0.0000	1	(1.9772)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	2,100	0.9246	2,156.58	1,941.58	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0270)	0.0000	1	(0.2864)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	500	0.9246	513.47	462.28	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	3,300	0.9246	3,388.92	3,051.05	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0424)	0.0000	1	(0.4500)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	400	0.9246	410.78	369.82	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0051)	0.0000	1	(0.0545)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	3,400	0.9246	3,491.61	3,143.50	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0437)	0.0000	1	(0.4636)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	400	0.9246	410.78	369.82	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0051)	0.0000	1	(0.0545)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	22,600	0.9246	23,208.93	20,895.06	0.0000	4.3300	50.00	0.00	(2.7915)	(0.2902)	0.0000	1	(3.0817)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	400	0.9246	410.78	369.82	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0051)	0.0000	1	(0.0545)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	100	0.9246	102.69	92.46	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	600	0.9246	616.17	554.74	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0077)	0.0000	1	(0.0818)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	900	0.9246	924.25	832.10	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0116)	0.0000	1	(0.1227)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	700	0.9246	718.86	647.19	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0090)	0.0000	1	(0.0955)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	4,400	0.9246	4,518.55	4,068.06	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0565)	0.0000	1	(0.6000)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,900	0.9246	1,951.19	1,756.66	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0244)	0.0000	1	(0.2591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	38,800	0.9246	39,845.43	35,872.93	0.0000	4.3300	50.00	0.00	(4.7925)	(0.4982)	0.0000	1	(5.2908)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	8,500	0.9246	8,729.02	7,858.76	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1091)	0.0000	1	(1.1591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	25,700	0.9246	26,392.46	23,761.19	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3300)	0.0000	1	(3.5044)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	6,300	0.9246	6,469.75	5,824.73	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0809)	0.0000	1	(0.8591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	700	0.9246	718.86	647.19	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0090)	0.0000	1	(0.0955)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,300	0.9246	1,335.03	1,201.93	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0167)	0.0000	1	(0.1773)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	3,500	0.9246	3,594.30	3,235.96	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0449)	0.0000	1	(0.4773)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	300	0.9246	308.08	277.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	2,000	0.9246	2,053.89	1,849.12	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0257)	0.0000	1	(0.2727)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,000	0.9246	1,026.94	924.56	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0128)	0.0000	1	(0.1364)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	5,100	0.9246	5,237.41	4,715.26	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0655)	0.0000	1	(0.6954)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	200	0.9246	205.39	184.91	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	500	0.9246	513.47	462.28	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	1,900	0.9246	1,951.19	1,756.66	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0244)	0.0000	1	(0.2591)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	800	0.9246	821.56	739.65	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1091)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	2,700	0.9246	2,772.75	2,496.31	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0347)	0.0000	1	(0.3682)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	500	0.9246	513.47	462.28	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0064)	0.0000	1	(0.0682)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	9,200	0.9246	9,447.88	8,505.95	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1181)	0.0000	1	(1.2545)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	4,500	0.9246	4,621.25	4,160.52	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0578)	0.0000	1	(0.6136)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	13,900	0.9246	14,274.52	12,851.38	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1785)	0.0000	1	(1.8954)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	15,900	0.9246	16,328.41	14,700.50	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2042)	0.0000	1	(2.1681)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	800	0.9246	821.56	739.65	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0103)	0.0000	1	(0.1091)	02/07/2025
600061.SH	01/15/2025	SDB3261097743	0	200	0.9246	205.39	184.91	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	6,700	0.9428	6,723.03	6,316.59	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0877)	0.0000	1	(0.8964)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,200	0.9428	1,210.97	1,131.33	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0157)	0.0000	1	(0.1614)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,900	0.9428	1,951.19	1,791.27	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0249)	0.0000	1	(0.2596)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	4,300	0.9428	4,415.86	4,053.93	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0563)	0.0000	1	(0.5874)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/14/2025	SDB3261097743	0	500	0.9428	513.47	471.39	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0065)	0.0000	1	(0.0683)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	3,000	0.9428	3,080.83	2,828.32	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0393)	0.0000	1	(0.4098)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,900	0.9428	1,951.19	1,791.27	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0249)	0.0000	1	(0.2596)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	300	0.9428	308.08	282.83	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,200	0.9428	1,232.33	1,131.33	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0157)	0.0000	1	(0.1639)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	14,500	0.9428	14,890.69	13,670.22	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1899)	0.0000	1	(1.9809)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	2,100	0.9428	2,156.58	1,979.83	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0275)	0.0000	1	(0.2869)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	500	0.9428	513.47	471.39	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0065)	0.0000	1	(0.0683)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	3,300	0.9428	3,388.92	3,111.15	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0432)	0.0000	1	(0.4508)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	400	0.9428	410.78	377.11	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	3,400	0.9428	3,491.61	3,205.43	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0445)	0.0000	1	(0.4645)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	400	0.9428	410.78	377.11	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	22,600	0.9428	23,208.93	21,306.69	0.0000	4.3300	50.00	0.00	(2.7915)	(0.2959)	0.0000	1	(3.0874)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	400	0.9428	410.78	377.11	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0052)	0.0000	1	(0.0546)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	100	0.9428	102.69	94.28	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	600	0.9428	616.17	565.66	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0079)	0.0000	1	(0.0820)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	900	0.9428	924.25	848.50	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0118)	0.0000	1	(0.1230)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	700	0.9428	718.86	659.94	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0092)	0.0000	1	(0.0956)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	4,400	0.9428	4,518.55	4,148.21	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0576)	0.0000	1	(0.6011)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,900	0.9428	1,951.19	1,791.27	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0249)	0.0000	1	(0.2596)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	38,800	0.9428	39,845.43	36,579.63	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5081)	0.0000	1	(5.3006)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	8,500	0.9428	8,729.02	8,013.58	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1113)	0.0000	1	(1.1612)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	25,700	0.9428	26,392.46	24,229.29	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3365)	0.0000	1	(3.5109)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	6,300	0.9428	6,469.75	5,939.48	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0825)	0.0000	1	(0.8607)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	700	0.9428	718.86	659.94	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0092)	0.0000	1	(0.0956)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,300	0.9428	1,335.03	1,225.61	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0170)	0.0000	1	(0.1776)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	3,500	0.9428	3,594.30	3,299.71	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0458)	0.0000	1	(0.4781)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	300	0.9428	308.08	282.83	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0039)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	2,000	0.9428	2,053.89	1,885.55	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0262)	0.0000	1	(0.2732)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,000	0.9428	1,026.94	942.77	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0131)	0.0000	1	(0.1366)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	5,100	0.9428	5,237.41	4,808.15	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0668)	0.0000	1	(0.6967)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	200	0.9428	205.39	188.55	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	500	0.9428	513.47	471.39	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0065)	0.0000	1	(0.0683)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	1,900	0.9428	1,951.19	1,791.27	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0249)	0.0000	1	(0.2596)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	800	0.9428	821.56	754.22	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1093)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	2,700	0.9428	2,772.75	2,545.49	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0354)	0.0000	1	(0.3689)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	500	0.9428	513.47	471.39	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0065)	0.0000	1	(0.0683)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	9,200	0.9428	9,447.88	8,673.52	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1205)	0.0000	1	(1.2568)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	4,500	0.9428	4,621.25	4,242.48	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0589)	0.0000	1	(0.6148)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	13,900	0.9428	14,274.52	13,104.56	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1820)	0.0000	1	(1.8989)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	15,900	0.9428	16,328.41	14,990.11	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2082)	0.0000	1	(2.1721)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	800	0.9428	821.56	754.22	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0105)	0.0000	1	(0.1093)	02/07/2025
600061.SH	01/14/2025	SDB3261097743	0	200	0.9428	205.39	188.55	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	6,700	0.9500	6,723.03	6,364.97	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0884)	0.0000	1	(0.8970)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,200	0.9500	1,210.97	1,140.00	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0158)	0.0000	1	(0.1615)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,900	0.9500	1,951.19	1,804.99	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0251)	0.0000	1	(0.2598)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	4,300	0.9500	4,415.86	4,084.98	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0567)	0.0000	1	(0.5879)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	500	0.9500	513.47	475.00	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/13/2025	SDB3261097743	0	3,000	0.9500	3,080.83	2,849.99	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0396)	0.0000	1	(0.4101)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,900	0.9500	1,951.19	1,804.99	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0251)	0.0000	1	(0.2598)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	300	0.9500	308.08	285.00	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,200	0.9500	1,232.33	1,140.00	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0158)	0.0000	1	(0.1641)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	14,500	0.9500	14,890.69	13,774.94	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1913)	0.0000	1	(1.9823)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	2,100	0.9500	2,156.58	1,994.99	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0277)	0.0000	1	(0.2871)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	500	0.9500	513.47	475.00	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	3,300	0.9500	3,388.92	3,134.99	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0435)	0.0000	1	(0.4512)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	400	0.9500	410.78	380.00	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	3,400	0.9500	3,491.61	3,229.99	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0449)	0.0000	1	(0.4648)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	400	0.9500	410.78	380.00	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	22,600	0.9500	23,208.93	21,469.91	0.0000	4.3300	50.00	0.00	(2.7915)	(0.2982)	0.0000	1	(3.0897)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	400	0.9500	410.78	380.00	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	100	0.9500	102.69	95.00	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	600	0.9500	616.17	570.00	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0079)	0.0000	1	(0.0820)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	900	0.9500	924.25	855.00	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0119)	0.0000	1	(0.1230)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	700	0.9500	718.86	665.00	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0092)	0.0000	1	(0.0957)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	4,400	0.9500	4,518.55	4,179.98	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0581)	0.0000	1	(0.6015)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,900	0.9500	1,951.19	1,804.99	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0251)	0.0000	1	(0.2598)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	38,800	0.9500	39,845.43	36,859.84	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5119)	0.0000	1	(5.3045)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	8,500	0.9500	8,729.02	8,074.97	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1122)	0.0000	1	(1.1621)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	25,700	0.9500	26,392.46	24,414.90	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3391)	0.0000	1	(3.5135)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	6,300	0.9500	6,469.75	5,984.97	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0831)	0.0000	1	(0.8613)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	700	0.9500	718.86	665.00	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0092)	0.0000	1	(0.0957)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,300	0.9500	1,335.03	1,234.99	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0172)	0.0000	1	(0.1777)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	3,500	0.9500	3,594.30	3,324.99	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0462)	0.0000	1	(0.4785)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	300	0.9500	308.08	285.00	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	2,000	0.9500	2,053.89	1,899.99	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0264)	0.0000	1	(0.2734)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,000	0.9500	1,026.94	950.00	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0132)	0.0000	1	(0.1367)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	5,100	0.9500	5,237.41	4,844.98	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0673)	0.0000	1	(0.6972)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	200	0.9500	205.39	190.00	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	500	0.9500	513.47	475.00	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	1,900	0.9500	1,951.19	1,804.99	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0251)	0.0000	1	(0.2598)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	800	0.9500	821.56	760.00	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	2,700	0.9500	2,772.75	2,564.99	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0356)	0.0000	1	(0.3691)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	500	0.9500	513.47	475.00	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	9,200	0.9500	9,447.88	8,739.96	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1214)	0.0000	1	(1.2578)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	4,500	0.9500	4,621.25	4,274.98	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0594)	0.0000	1	(0.6152)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	13,900	0.9500	14,274.52	13,204.94	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1834)	0.0000	1	(1.9003)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	15,900	0.9500	16,328.41	15,104.94	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2098)	0.0000	1	(2.1737)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	800	0.9500	821.56	760.00	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/13/2025	SDB3261097743	0	200	0.9500	205.39	190.00	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0026)	0.0000	1	(0.0273)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	6,700	0.9637	6,723.03	6,456.71	0.0000	4.3300	50.00	0.00	(2.4259)	(0.2690)	0.0000	3	(2.6949)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,200	0.9637	1,210.97	1,156.43	0.0000	4.3300	50.00	0.00	(0.4370)	(0.0482)	0.0000	3	(0.4851)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,900	0.9637	1,951.19	1,831.01	0.0000	4.3300	50.00	0.00	(0.7041)	(0.0763)	0.0000	3	(0.7803)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	4,300	0.9637	4,415.86	4,143.86	0.0000	4.3300	50.00	0.00	(1.5934)	(0.1727)	0.0000	3	(1.7660)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	500	0.9637	513.47	481.84	0.0000	4.3300	50.00	0.00	(0.1853)	(0.0201)	0.0000	3	(0.2054)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	3,000	0.9637	3,080.83	2,891.06	0.0000	4.3300	50.00	0.00	(1.1117)	(0.1205)	0.0000	3	(1.2321)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/10/2025	SDB3261097743	0	1,900	0.9637	1,951.19	1,831.01	0.0000	4.3300	50.00	0.00	(0.7041)	(0.0763)	0.0000	3	(0.7803)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	300	0.9637	308.08	289.11	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0120)	0.0000	3	(0.1232)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,200	0.9637	1,232.33	1,156.43	0.0000	4.3300	50.00	0.00	(0.4447)	(0.0482)	0.0000	3	(0.4929)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	14,500	0.9637	14,890.69	13,973.48	0.0000	4.3300	50.00	0.00	(5.3731)	(0.5822)	0.0000	3	(5.9553)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	2,100	0.9637	2,156.58	2,023.74	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0843)	0.0000	3	(0.8625)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	500	0.9637	513.47	481.84	0.0000	4.3300	50.00	0.00	(0.1853)	(0.0201)	0.0000	3	(0.2054)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	3,300	0.9637	3,388.92	3,180.17	0.0000	4.3300	50.00	0.00	(1.2228)	(0.1325)	0.0000	3	(1.3553)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	400	0.9637	410.78	385.48	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0161)	0.0000	3	(0.1643)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	3,400	0.9637	3,491.61	3,276.54	0.0000	4.3300	50.00	0.00	(1.2599)	(0.1365)	0.0000	3	(1.3964)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	400	0.9637	410.78	385.48	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0161)	0.0000	3	(0.1643)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	22,600	0.9637	23,208.93	21,779.35	0.0000	4.3300	50.00	0.00	(8.3746)	(0.9075)	0.0000	3	(9.2820)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	400	0.9637	410.78	385.48	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0161)	0.0000	3	(0.1643)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	100	0.9637	102.69	96.37	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	3	(0.0411)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	600	0.9637	616.17	578.21	0.0000	4.3300	50.00	0.00	(0.2223)	(0.0241)	0.0000	3	(0.2464)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	900	0.9637	924.25	867.32	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0361)	0.0000	3	(0.3696)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	700	0.9637	718.86	674.58	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0281)	0.0000	3	(0.2875)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	4,400	0.9637	4,518.55	4,240.23	0.0000	4.3300	50.00	0.00	(1.6304)	(0.1767)	0.0000	3	(1.8071)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,900	0.9637	1,951.19	1,831.01	0.0000	4.3300	50.00	0.00	(0.7041)	(0.0763)	0.0000	3	(0.7803)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	38,800	0.9637	39,845.43	37,391.09	0.0000	4.3300	50.00	0.00	(14.3776)	(1.5580)	0.0000	3	(15.9355)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	8,500	0.9637	8,729.02	8,191.35	0.0000	4.3300	50.00	0.00	(3.1497)	(0.3413)	0.0000	3	(3.4910)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	25,700	0.9637	26,392.46	24,766.78	0.0000	4.3300	50.00	0.00	(9.5233)	(1.0319)	0.0000	3	(10.5552)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	6,300	0.9637	6,469.75	6,071.23	0.0000	4.3300	50.00	0.00	(2.3345)	(0.2530)	0.0000	3	(2.5875)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	700	0.9637	718.86	674.58	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0281)	0.0000	3	(0.2875)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,300	0.9637	1,335.03	1,252.79	0.0000	4.3300	50.00	0.00	(0.4817)	(0.0522)	0.0000	3	(0.5339)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	3,500	0.9637	3,594.30	3,372.91	0.0000	4.3300	50.00	0.00	(1.2969)	(0.1405)	0.0000	3	(1.4375)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	300	0.9637	308.08	289.11	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0120)	0.0000	3	(0.1232)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	2,000	0.9637	2,053.89	1,927.38	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0803)	0.0000	3	(0.8214)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,000	0.9637	1,026.94	963.69	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0402)	0.0000	3	(0.4107)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	5,100	0.9637	5,237.41	4,914.81	0.0000	4.3300	50.00	0.00	(1.8898)	(0.2048)	0.0000	3	(2.0946)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	200	0.9637	205.39	192.74	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0080)	0.0000	3	(0.0821)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	500	0.9637	513.47	481.84	0.0000	4.3300	50.00	0.00	(0.1853)	(0.0201)	0.0000	3	(0.2054)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	1,900	0.9637	1,951.19	1,831.01	0.0000	4.3300	50.00	0.00	(0.7041)	(0.0763)	0.0000	3	(0.7803)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	800	0.9637	821.56	770.95	0.0000	4.3300	50.00	0.00	(0.2964)	(0.0321)	0.0000	3	(0.3286)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	2,700	0.9637	2,772.75	2,601.96	0.0000	4.3300	50.00	0.00	(1.0005)	(0.1084)	0.0000	3	(1.1089)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	500	0.9637	513.47	481.84	0.0000	4.3300	50.00	0.00	(0.1853)	(0.0201)	0.0000	3	(0.2054)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	9,200	0.9637	9,447.88	8,865.93	0.0000	4.3300	50.00	0.00	(3.4091)	(0.3694)	0.0000	3	(3.7785)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	4,500	0.9637	4,621.25	4,336.60	0.0000	4.3300	50.00	0.00	(1.6675)	(0.1807)	0.0000	3	(1.8482)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	13,900	0.9637	14,274.52	13,395.26	0.0000	4.3300	50.00	0.00	(5.1507)	(0.5581)	0.0000	3	(5.7089)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	15,900	0.9637	16,328.41	15,322.64	0.0000	4.3300	50.00	0.00	(5.8918)	(0.6384)	0.0000	3	(6.5303)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	800	0.9637	821.56	770.95	0.0000	4.3300	50.00	0.00	(0.2964)	(0.0321)	0.0000	3	(0.3286)	02/07/2025
600061.SH	01/10/2025	SDB3261097743	0	200	0.9637	205.39	192.74	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0080)	0.0000	3	(0.0821)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	6,700	0.9556	6,723.03	6,402.21	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0889)	0.0000	1	(0.8976)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,200	0.9556	1,210.97	1,146.66	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0159)	0.0000	1	(0.1616)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,900	0.9556	1,951.19	1,815.55	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0252)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	4,300	0.9556	4,415.86	4,108.88	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0571)	0.0000	1	(0.5882)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	500	0.9556	513.47	477.78	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	3,000	0.9556	3,080.83	2,866.66	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0398)	0.0000	1	(0.4104)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,900	0.9556	1,951.19	1,815.55	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0252)	0.0000	1	(0.2599)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/09/2025	SDB3261097743	0	300	0.9556	308.08	286.67	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,200	0.9556	1,232.33	1,146.66	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0159)	0.0000	1	(0.1641)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	14,500	0.9556	14,890.69	13,855.52	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1924)	0.0000	1	(1.9835)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	2,100	0.9556	2,156.58	2,006.66	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0279)	0.0000	1	(0.2873)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	500	0.9556	513.47	477.78	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	3,300	0.9556	3,388.92	3,153.32	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0438)	0.0000	1	(0.4514)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	400	0.9556	410.78	382.22	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	3,400	0.9556	3,491.61	3,248.88	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0451)	0.0000	1	(0.4651)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	400	0.9556	410.78	382.22	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	22,600	0.9556	23,208.93	21,595.50	0.0000	4.3300	50.00	0.00	(2.7915)	(0.2999)	0.0000	1	(3.0915)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	400	0.9556	410.78	382.22	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	100	0.9556	102.69	95.56	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	600	0.9556	616.17	573.33	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0080)	0.0000	1	(0.0821)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	900	0.9556	924.25	860.00	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0119)	0.0000	1	(0.1231)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	700	0.9556	718.86	668.89	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	4,400	0.9556	4,518.55	4,204.43	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0584)	0.0000	1	(0.6019)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,900	0.9556	1,951.19	1,815.55	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0252)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	38,800	0.9556	39,845.43	37,075.46	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5149)	0.0000	1	(5.3075)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	8,500	0.9556	8,729.02	8,122.20	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1128)	0.0000	1	(1.1627)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	25,700	0.9556	26,392.46	24,557.71	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3411)	0.0000	1	(3.5155)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	6,300	0.9556	6,469.75	6,019.98	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0836)	0.0000	1	(0.8618)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	700	0.9556	718.86	668.89	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,300	0.9556	1,335.03	1,242.22	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0173)	0.0000	1	(0.1778)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	3,500	0.9556	3,594.30	3,344.44	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0465)	0.0000	1	(0.4788)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	300	0.9556	308.08	286.67	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	2,000	0.9556	2,053.89	1,911.11	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0265)	0.0000	1	(0.2736)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,000	0.9556	1,026.94	955.55	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0133)	0.0000	1	(0.1368)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	5,100	0.9556	5,237.41	4,873.32	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0677)	0.0000	1	(0.6976)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	200	0.9556	205.39	191.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	500	0.9556	513.47	477.78	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	1,900	0.9556	1,951.19	1,815.55	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0252)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	800	0.9556	821.56	764.44	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	2,700	0.9556	2,772.75	2,579.99	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0358)	0.0000	1	(0.3693)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	500	0.9556	513.47	477.78	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	9,200	0.9556	9,447.88	8,791.09	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1221)	0.0000	1	(1.2585)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	4,500	0.9556	4,621.25	4,299.99	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0597)	0.0000	1	(0.6156)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	13,900	0.9556	14,274.52	13,282.19	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1845)	0.0000	1	(1.9014)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	15,900	0.9556	16,328.41	15,193.29	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2110)	0.0000	1	(2.1750)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	800	0.9556	821.56	764.44	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/09/2025	SDB3261097743	0	200	0.9556	205.39	191.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	6,700	0.9569	6,723.03	6,411.44	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0890)	0.0000	1	(0.8977)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,200	0.9569	1,210.97	1,148.32	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0159)	0.0000	1	(0.1616)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.17	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	4,300	0.9569	4,415.86	4,114.80	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0572)	0.0000	1	(0.5883)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	500	0.9569	513.47	478.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	3,000	0.9569	3,080.83	2,870.79	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0399)	0.0000	1	(0.4104)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.17	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	300	0.9569	308.08	287.08	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,200	0.9569	1,232.33	1,148.32	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0159)	0.0000	1	(0.1642)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	14,500	0.9569	14,890.69	13,875.50	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1927)	0.0000	1	(1.9837)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	2,100	0.9569	2,156.58	2,009.56	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0279)	0.0000	1	(0.2873)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	500	0.9569	513.47	478.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	3,300	0.9569	3,388.92	3,157.87	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0439)	0.0000	1	(0.4515)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	400	0.9569	410.78	382.77	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	3,400	0.9569	3,491.61	3,253.57	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0452)	0.0000	1	(0.4652)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	400	0.9569	410.78	382.77	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	22,600	0.9569	23,208.93	21,626.64	0.0000	4.3300	50.00	0.00	(2.7915)	(0.3004)	0.0000	1	(3.0919)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	400	0.9569	410.78	382.77	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0053)	0.0000	1	(0.0547)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	100	0.9569	102.69	95.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0013)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	600	0.9569	616.17	574.16	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0080)	0.0000	1	(0.0821)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	900	0.9569	924.25	861.24	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0120)	0.0000	1	(0.1231)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	700	0.9569	718.86	669.85	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	4,400	0.9569	4,518.55	4,210.50	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0585)	0.0000	1	(0.6020)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.17	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	38,800	0.9569	39,845.43	37,128.92	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5157)	0.0000	1	(5.3082)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	8,500	0.9569	8,729.02	8,133.91	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1130)	0.0000	1	(1.1629)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	25,700	0.9569	26,392.46	24,593.13	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3416)	0.0000	1	(3.5160)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	6,300	0.9569	6,469.75	6,028.67	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0837)	0.0000	1	(0.8619)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	700	0.9569	718.86	669.85	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0093)	0.0000	1	(0.0958)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,300	0.9569	1,335.03	1,244.01	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0173)	0.0000	1	(0.1779)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	3,500	0.9569	3,594.30	3,349.26	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0465)	0.0000	1	(0.4788)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	300	0.9569	308.08	287.08	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	2,000	0.9569	2,053.89	1,913.86	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0266)	0.0000	1	(0.2736)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,000	0.9569	1,026.94	956.93	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0133)	0.0000	1	(0.1368)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	5,100	0.9569	5,237.41	4,880.35	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0678)	0.0000	1	(0.6977)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	200	0.9569	205.39	191.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	500	0.9569	513.47	478.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	1,900	0.9569	1,951.19	1,818.17	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0253)	0.0000	1	(0.2599)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	800	0.9569	821.56	765.54	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	2,700	0.9569	2,772.75	2,583.71	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0359)	0.0000	1	(0.3694)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	500	0.9569	513.47	478.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0066)	0.0000	1	(0.0684)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	9,200	0.9569	9,447.88	8,803.77	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1223)	0.0000	1	(1.2586)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	4,500	0.9569	4,621.25	4,306.19	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0598)	0.0000	1	(0.6156)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	13,900	0.9569	14,274.52	13,301.34	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1847)	0.0000	1	(1.9016)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	15,900	0.9569	16,328.41	15,215.20	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2113)	0.0000	1	(2.1753)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	800	0.9569	821.56	765.54	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0106)	0.0000	1	(0.1094)	02/07/2025
600061.SH	01/08/2025	SDB3261097743	0	200	0.9569	205.39	191.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	6,700	0.9797	6,723.03	6,564.27	0.0000	4.3300	50.00	0.00	(0.8086)	(0.0912)	0.0000	1	(0.8998)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,200	0.9797	1,210.97	1,175.69	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0163)	0.0000	1	(0.1620)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,900	0.9797	1,951.19	1,861.51	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0259)	0.0000	1	(0.2605)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	4,300	0.9797	4,415.86	4,212.89	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0585)	0.0000	1	(0.5896)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	500	0.9797	513.47	489.87	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0068)	0.0000	1	(0.0686)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	3,000	0.9797	3,080.83	2,939.23	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0408)	0.0000	1	(0.4114)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,900	0.9797	1,951.19	1,861.51	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0259)	0.0000	1	(0.2605)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	300	0.9797	308.08	293.92	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,200	0.9797	1,232.33	1,175.69	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0163)	0.0000	1	(0.1646)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	14,500	0.9797	14,890.69	14,206.26	0.0000	4.3300	50.00	0.00	(1.7910)	(0.1973)	0.0000	1	(1.9883)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	2,100	0.9797	2,156.58	2,057.46	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0286)	0.0000	1	(0.2880)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	500	0.9797	513.47	489.87	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0068)	0.0000	1	(0.0686)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	3,300	0.9797	3,388.92	3,233.15	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0449)	0.0000	1	(0.4525)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	400	0.9797	410.78	391.90	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	3,400	0.9797	3,491.61	3,331.12	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0463)	0.0000	1	(0.4662)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	400	0.9797	410.78	391.90	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	22,600	0.9797	23,208.93	22,142.17	0.0000	4.3300	50.00	0.00	(2.7915)	(0.3075)	0.0000	1	(3.0990)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	400	0.9797	410.78	391.90	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	100	0.9797	102.69	97.97	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	600	0.9797	616.17	587.85	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0082)	0.0000	1	(0.0823)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	900	0.9797	924.25	881.77	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0122)	0.0000	1	(0.1234)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	700	0.9797	718.86	685.82	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0095)	0.0000	1	(0.0960)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	4,400	0.9797	4,518.55	4,310.86	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0599)	0.0000	1	(0.6034)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,900	0.9797	1,951.19	1,861.51	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0259)	0.0000	1	(0.2605)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	38,800	0.9797	39,845.43	38,013.99	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5280)	0.0000	1	(5.3205)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	8,500	0.9797	8,729.02	8,327.81	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1157)	0.0000	1	(1.1656)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	25,700	0.9797	26,392.46	25,179.37	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3497)	0.0000	1	(3.5241)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	6,300	0.9797	6,469.75	6,172.37	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0857)	0.0000	1	(0.8639)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	700	0.9797	718.86	685.82	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0095)	0.0000	1	(0.0960)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,300	0.9797	1,335.03	1,273.66	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0177)	0.0000	1	(0.1783)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	3,500	0.9797	3,594.30	3,429.10	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0476)	0.0000	1	(0.4799)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	300	0.9797	308.08	293.92	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	2,000	0.9797	2,053.89	1,959.48	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0272)	0.0000	1	(0.2743)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,000	0.9797	1,026.94	979.74	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0136)	0.0000	1	(0.1371)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	5,100	0.9797	5,237.41	4,996.68	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0694)	0.0000	1	(0.6993)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	200	0.9797	205.39	195.95	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	500	0.9797	513.47	489.87	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0068)	0.0000	1	(0.0686)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	1,900	0.9797	1,951.19	1,861.51	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0259)	0.0000	1	(0.2605)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	800	0.9797	821.56	783.79	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	2,700	0.9797	2,772.75	2,645.30	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0367)	0.0000	1	(0.3702)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	500	0.9797	513.47	489.87	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0068)	0.0000	1	(0.0686)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	9,200	0.9797	9,447.88	9,013.63	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1252)	0.0000	1	(1.2616)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	4,500	0.9797	4,621.25	4,408.84	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0612)	0.0000	1	(0.6171)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	13,900	0.9797	14,274.52	13,618.41	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1891)	0.0000	1	(1.9061)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	15,900	0.9797	16,328.41	15,577.90	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2164)	0.0000	1	(2.1803)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	800	0.9797	821.56	783.79	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0109)	0.0000	1	(0.1097)	02/07/2025
600061.SH	01/07/2025	SDB3261097743	0	200	0.9797	205.39	195.95	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,900	1.0269	1,951.19	1,951.19	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0271)	0.0000	1	(0.2618)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	4,300	1.0269	4,415.86	4,415.86	0.0000	4.3300	50.00	0.00	(0.5311)	(0.0613)	0.0000	1	(0.5925)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	500	1.0269	513.47	513.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0071)	0.0000	1	(0.0689)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	3,000	1.0269	3,080.83	3,080.83	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0428)	0.0000	1	(0.4133)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,900	1.0269	1,951.19	1,951.19	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0271)	0.0000	1	(0.2618)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	300	1.0269	308.08	308.08	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,200	1.0269	1,232.33	1,232.33	0.0000	4.3300	50.00	0.00	(0.1482)	(0.0171)	0.0000	1	(0.1653)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	14,500	1.0269	14,890.69	14,890.69	0.0000	4.3300	50.00	0.00	(1.7910)	(0.2068)	0.0000	1	(1.9978)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600061.SH	01/06/2025	SDB3261097743	0	2,100	1.0269	2,156.58	2,156.58	0.0000	4.3300	50.00	0.00	(0.2594)	(0.0300)	0.0000	1	(0.2893)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	500	1.0269	513.47	513.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0071)	0.0000	1	(0.0689)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	3,300	1.0269	3,388.92	3,388.92	0.0000	4.3300	50.00	0.00	(0.4076)	(0.0471)	0.0000	1	(0.4547)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	400	1.0269	410.78	410.78	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0057)	0.0000	1	(0.0551)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	3,400	1.0269	3,491.61	3,491.61	0.0000	4.3300	50.00	0.00	(0.4200)	(0.0485)	0.0000	1	(0.4685)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	400	1.0269	410.78	410.78	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0057)	0.0000	1	(0.0551)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	22,600	1.0269	23,208.93	23,208.93	0.0000	4.3300	50.00	0.00	(2.7915)	(0.3223)	0.0000	1	(3.1139)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	400	1.0269	410.78	410.78	0.0000	4.3300	50.00	0.00	(0.0494)	(0.0057)	0.0000	1	(0.0551)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	600	1.0269	616.17	616.17	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0086)	0.0000	1	(0.0827)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	900	1.0269	924.25	924.25	0.0000	4.3300	50.00	0.00	(0.1112)	(0.0128)	0.0000	1	(0.1240)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	700	1.0269	718.86	718.86	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0100)	0.0000	1	(0.0964)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	4,400	1.0269	4,518.55	4,518.55	0.0000	4.3300	50.00	0.00	(0.5435)	(0.0628)	0.0000	1	(0.6062)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,900	1.0269	1,951.19	1,951.19	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0271)	0.0000	1	(0.2618)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	38,800	1.0269	39,845.43	39,845.43	0.0000	4.3300	50.00	0.00	(4.7925)	(0.5534)	0.0000	1	(5.3459)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	8,500	1.0269	8,729.02	8,729.02	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1212)	0.0000	1	(1.1711)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	25,700	1.0269	26,392.46	26,392.46	0.0000	4.3300	50.00	0.00	(3.1744)	(0.3666)	0.0000	1	(3.5410)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	6,300	1.0269	6,469.75	6,469.75	0.0000	4.3300	50.00	0.00	(0.7782)	(0.0899)	0.0000	1	(0.8680)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	700	1.0269	718.86	718.86	0.0000	4.3300	50.00	0.00	(0.0865)	(0.0100)	0.0000	1	(0.0964)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,300	1.0269	1,335.03	1,335.03	0.0000	4.3300	50.00	0.00	(0.1606)	(0.0185)	0.0000	1	(0.1791)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	3,500	1.0269	3,594.30	3,594.30	0.0000	4.3300	50.00	0.00	(0.4323)	(0.0499)	0.0000	1	(0.4822)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	300	1.0269	308.08	308.08	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	2,000	1.0269	2,053.89	2,053.89	0.0000	4.3300	50.00	0.00	(0.2470)	(0.0285)	0.0000	1	(0.2756)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,000	1.0269	1,026.94	1,026.94	0.0000	4.3300	50.00	0.00	(0.1235)	(0.0143)	0.0000	1	(0.1378)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	5,100	1.0269	5,237.41	5,237.41	0.0000	4.3300	50.00	0.00	(0.6299)	(0.0727)	0.0000	1	(0.7027)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	500	1.0269	513.47	513.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0071)	0.0000	1	(0.0689)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	1,900	1.0269	1,951.19	1,951.19	0.0000	4.3300	50.00	0.00	(0.2347)	(0.0271)	0.0000	1	(0.2618)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	800	1.0269	821.56	821.56	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	2,700	1.0269	2,772.75	2,772.75	0.0000	4.3300	50.00	0.00	(0.3335)	(0.0385)	0.0000	1	(0.3720)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	500	1.0269	513.47	513.47	0.0000	4.3300	50.00	0.00	(0.0618)	(0.0071)	0.0000	1	(0.0689)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	9,200	1.0269	9,447.88	9,447.88	0.0000	4.3300	50.00	0.00	(1.1364)	(0.1312)	0.0000	1	(1.2676)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	4,500	1.0269	4,621.25	4,621.25	0.0000	4.3300	50.00	0.00	(0.5558)	(0.0642)	0.0000	1	(0.6200)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	13,900	1.0269	14,274.52	14,274.52	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1983)	0.0000	1	(1.9152)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	15,900	1.0269	16,328.41	16,328.41	0.0000	4.3300	50.00	0.00	(1.9639)	(0.2268)	0.0000	1	(2.1907)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	800	1.0269	821.56	821.56	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
600061.SH	01/06/2025	SDB3261097743	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
TOTAL SDIC CAPITAL CO.,LTD CMN CLASS A SERIES NORTHBOUND													(327.8410)	(35.3822)	0.0000	(363.2232)	
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601225.SH	01/17/2025	SDB3264857802	0	26,800	3.0177	85,491.25	80,874.41	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1233)	0.0000	1	(11.4060)	02/07/2025
601225.SH	01/16/2025	SDB3264857802	0	26,800	3.0066	85,491.25	80,576.02	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1191)	0.0000	1	(11.4018)	02/07/2025
601225.SH	01/16/2025	SDB3264857802	0	2,800	3.0066	8,931.92	8,418.39	0.0000	4.3300	50.00	0.00	(1.0743)	(0.1169)	0.0000	1	(1.1912)	02/07/2025
601225.SH	01/15/2025	SDB3264857802	0	26,800	3.0116	85,491.25	80,711.36	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1210)	0.0000	1	(11.4037)	02/07/2025
601225.SH	01/15/2025	SDB3264857802	0	25,700	3.0116	81,982.28	77,398.58	0.0000	4.3300	50.00	0.00	(9.8606)	(1.0750)	0.0000	1	(10.9356)	02/07/2025
601225.SH	01/14/2025	SDB3264857802	0	26,800	3.0065	85,491.25	80,575.19	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1191)	0.0000	1	(11.4018)	02/07/2025
601225.SH	01/14/2025	SDB3264857802	0	25,700	3.0065	81,982.28	77,268.00	0.0000	4.3300	50.00	0.00	(9.8606)	(1.0732)	0.0000	1	(10.9338)	02/07/2025
601225.SH	01/13/2025	SDB3264857802	0	26,800	3.0678	85,491.25	82,215.75	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1419)	0.0000	1	(11.4246)	02/07/2025
601225.SH	01/13/2025	SDB3264857802	0	25,700	3.0678	81,982.28	78,841.23	0.0000	4.3300	50.00	0.00	(9.8606)	(1.0950)	0.0000	1	(10.9557)	02/07/2025
601225.SH	01/10/2025	SDB3264857802	0	26,800	3.0846	85,491.25	82,667.79	0.0000	4.3300	50.00	0.00	(30.8481)	(3.4445)	0.0000	3	(34.2926)	02/07/2025
601225.SH	01/10/2025	SDB3264857802	0	25,700	3.0846	81,982.28	79,274.71	0.0000	4.3300	50.00	0.00	(29.5819)	(3.3031)	0.0000	3	(32.8851)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601225.SH	01/09/2025	SDB3264857802	0	26,800	3.1480	85,491.25	84,366.99	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1718)	0.0000	1	(11.4545)	02/07/2025
601225.SH	01/09/2025	SDB3264857802	0	25,700	3.1480	81,982.28	80,904.17	0.0000	4.3300	50.00	0.00	(9.8606)	(1.1237)	0.0000	1	(10.9843)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	26,800	3.2075	85,491.25	85,960.79	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1939)	0.0000	1	(11.4766)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	64,700	3.2075	206,391.19	207,524.73	0.0000	4.3300	50.00	0.00	(24.8243)	(2.8823)	0.0000	1	(27.7066)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	12,800	3.2075	40,940.43	41,055.90	0.0000	4.3300	50.00	0.00	(4.9242)	(0.5702)	0.0000	1	(5.4944)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	11,000	3.2075	34,940.66	35,282.41	0.0000	4.3300	50.00	0.00	(4.2026)	(0.4900)	0.0000	1	(4.6926)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	4,100	3.2075	13,023.34	13,150.72	0.0000	4.3300	50.00	0.00	(1.5664)	(0.1826)	0.0000	1	(1.7491)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	71,900	3.2075	228,384.89	230,618.67	0.0000	4.3300	50.00	0.00	(27.4696)	(3.2030)	0.0000	1	(30.6727)	02/07/2025
601225.SH	01/08/2025	SDB3264857802	0	12,700	3.2075	40,340.58	40,735.15	0.0000	4.3300	50.00	0.00	(4.8521)	(0.5658)	0.0000	1	(5.4178)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	26,800	3.1592	85,491.25	84,667.23	0.0000	4.3300	50.00	0.00	(10.2827)	(1.1759)	0.0000	1	(11.4586)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	64,700	3.1592	206,391.19	204,401.86	0.0000	4.3300	50.00	0.00	(24.8243)	(2.8389)	0.0000	1	(27.6632)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	12,800	3.1592	40,940.43	40,438.08	0.0000	4.3300	50.00	0.00	(4.9242)	(0.5616)	0.0000	1	(5.4859)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	11,000	3.1592	34,940.66	34,751.47	0.0000	4.3300	50.00	0.00	(4.2026)	(0.4827)	0.0000	1	(4.6852)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	4,100	3.1592	13,023.34	12,952.82	0.0000	4.3300	50.00	0.00	(1.5664)	(0.1799)	0.0000	1	(1.7463)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	71,900	3.1592	228,384.89	227,148.28	0.0000	4.3300	50.00	0.00	(27.4696)	(3.1548)	0.0000	1	(30.6245)	02/07/2025
601225.SH	01/07/2025	SDB3264857802	0	34,800	3.1592	110,539.56	109,941.03	0.0000	4.3300	50.00	0.00	(13.2955)	(1.5270)	0.0000	1	(14.8224)	02/07/2025
601225.SH	01/06/2025	SDB3264857802	0	11,000	3.1764	34,940.66	34,940.66	0.0000	4.3300	50.00	0.00	(4.2026)	(0.4853)	0.0000	1	(4.6879)	02/07/2025
601225.SH	01/06/2025	SDB3264857802	0	4,100	3.1764	13,023.34	13,023.34	0.0000	4.3300	50.00	0.00	(1.5664)	(0.1809)	0.0000	1	(1.7473)	02/07/2025
601225.SH	01/06/2025	SDB3264857802	0	71,900	3.1764	228,384.89	228,384.89	0.0000	4.3300	50.00	0.00	(27.4696)	(3.1720)	0.0000	1	(30.6416)	02/07/2025
601225.SH	01/06/2025	SDB3264857802	0	34,800	3.1764	110,539.56	110,539.56	0.0000	4.3300	50.00	0.00	(13.2955)	(1.5353)	0.0000	1	(14.8307)	02/07/2025
TOTAL SHAANXI COAL INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(373.8644)	(42.4097)	0.0000		(416.2740)	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600219.SH	01/17/2025	SDB3260123046	0	10,000	0.5445	5,326.40	5,444.66	0.0000	4.3300	50.00	0.00	(0.6406)	(0.0756)	0.0000	1	(0.7163)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	89,900	0.5445	47,778.52	48,947.49	0.0000	4.3300	50.00	0.00	(5.7467)	(0.6798)	0.0000	1	(6.4265)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	100	0.5445	53.05	54.45	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0071)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	6,900	0.5445	3,691.11	3,756.82	0.0000	4.3300	50.00	0.00	(0.4440)	(0.0522)	0.0000	1	(0.4961)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	1,700	0.5445	914.89	925.59	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0129)	0.0000	1	(0.1229)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	400	0.5445	215.47	217.79	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	10,000	0.5445	5,378.84	5,444.66	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0756)	0.0000	1	(0.7226)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	200	0.5445	105.89	108.89	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	1,100	0.5445	592.98	598.91	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0083)	0.0000	1	(0.0796)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	159,800	0.5445	86,699.17	87,005.67	0.0000	4.3300	50.00	0.00	(10.4280)	(1.2084)	0.0000	1	(11.6364)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	33,800	0.5445	18,099.09	18,402.95	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2556)	0.0000	1	(2.4325)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	66,000	0.5445	35,241.10	35,934.76	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4991)	0.0000	1	(4.7378)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	3,700	0.5445	1,975.64	2,014.52	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0280)	0.0000	1	(0.2656)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	9,500	0.5445	5,072.58	5,172.43	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0718)	0.0000	1	(0.6820)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	11,000	0.5445	5,873.52	5,989.13	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0832)	0.0000	1	(0.7896)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	34,100	0.5445	18,207.90	18,566.29	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2579)	0.0000	1	(2.4479)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	44,000	0.5445	23,494.06	23,956.50	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3327)	0.0000	1	(3.1585)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	3,200	0.5445	1,708.66	1,742.29	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0242)	0.0000	1	(0.2297)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	1,600	0.5445	854.33	871.15	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0121)	0.0000	1	(0.1149)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	10,200	0.5445	5,446.35	5,553.55	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0771)	0.0000	1	(0.7322)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	9,500	0.5445	5,072.58	5,172.43	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0718)	0.0000	1	(0.6820)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	14,000	0.5445	7,475.38	7,622.52	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1059)	0.0000	1	(1.0050)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	41,200	0.5445	21,998.99	22,432.00	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3116)	0.0000	1	(2.9575)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	500	0.5445	266.98	272.23	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0038)	0.0000	1	(0.0359)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	43,000	0.5445	22,960.11	23,412.04	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3252)	0.0000	1	(3.0868)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	16,400	0.5445	8,756.88	8,929.24	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1240)	0.0000	1	(1.1773)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	146,400	0.5445	78,171.16	79,709.82	0.0000	4.3300	50.00	0.00	(9.4023)	(1.1071)	0.0000	1	(10.5093)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	69,100	0.5445	36,896.36	37,622.60	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5225)	0.0000	1	(4.9603)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	17,900	0.5445	9,557.81	9,745.94	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1354)	0.0000	1	(1.2850)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	200	0.5445	106.79	108.89	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0144)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/17/2025	SDB3260123046	0	20,800	0.5445	11,106.28	11,324.89	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1573)	0.0000	1	(1.4931)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	200	0.5445	106.79	108.89	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	13,900	0.5445	7,421.99	7,568.08	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1051)	0.0000	1	(0.9978)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	200	0.5445	106.79	108.89	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	45,100	0.5445	24,081.42	24,555.42	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3410)	0.0000	1	(3.2375)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	66,100	0.5445	35,294.49	35,989.20	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4999)	0.0000	1	(4.7450)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	6,400	0.5445	3,417.32	3,484.58	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0484)	0.0000	1	(0.4594)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	47,600	0.5445	25,416.31	25,916.58	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3600)	0.0000	1	(3.4170)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	27,100	0.5445	14,470.21	14,755.03	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2049)	0.0000	1	(1.9454)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	5,200	0.5445	2,776.57	2,831.22	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0393)	0.0000	1	(0.3733)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	100	0.5445	53.40	54.45	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0008)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	1,900	0.5445	1,014.52	1,034.49	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0144)	0.0000	1	(0.1364)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	133,000	0.5445	71,016.15	72,413.98	0.0000	4.3300	50.00	0.00	(8.5417)	(1.0057)	0.0000	1	(9.5474)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	225,900	0.5445	120,620.66	122,994.87	0.0000	4.3300	50.00	0.00	(14.5080)	(1.7083)	0.0000	1	(16.2162)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	23,800	0.5445	12,708.15	12,958.29	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1800)	0.0000	1	(1.7085)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	20,300	0.5445	10,839.31	11,052.66	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1535)	0.0000	1	(1.4572)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	400	0.5445	213.58	217.79	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	3,300	0.5445	1,762.05	1,796.74	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0250)	0.0000	1	(0.2369)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	82,100	0.5445	43,837.79	44,700.66	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6208)	0.0000	1	(5.8936)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	4,700	0.5445	2,509.59	2,558.99	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0355)	0.0000	1	(0.3374)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	10,800	0.5445	5,766.72	5,880.23	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0817)	0.0000	1	(0.7753)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	244,900	0.5445	130,765.82	133,339.72	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8519)	0.0000	1	(17.5802)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	118,700	0.5445	63,380.58	64,628.11	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8976)	0.0000	1	(8.5209)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	300	0.5445	160.19	163.34	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0023)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	5,800	0.5445	3,096.94	3,157.90	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0439)	0.0000	1	(0.4164)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	1,800	0.5445	961.12	980.04	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0136)	0.0000	1	(0.1292)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	12,400	0.5445	6,621.05	6,751.38	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0938)	0.0000	1	(0.8901)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	51,600	0.5445	27,552.13	28,094.45	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3902)	0.0000	1	(3.7041)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	54,500	0.5445	29,100.60	29,673.40	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4121)	0.0000	1	(3.9123)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	13,400	0.5445	7,155.01	7,295.84	0.0000	4.3300	50.00	0.00	(0.8606)	(0.1013)	0.0000	1	(0.9619)	02/07/2025
600219.SH	01/17/2025	SDB3260123046	0	700	0.5445	373.77	381.13	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0053)	0.0000	1	(0.0502)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	10,000	0.5331	5,326.40	5,330.50	0.0000	4.3300	50.00	0.00	(0.6406)	(0.0740)	0.0000	1	(0.7147)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	89,900	0.5331	47,778.52	47,921.19	0.0000	4.3300	50.00	0.00	(5.7467)	(0.6656)	0.0000	1	(6.4123)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	100	0.5331	53.05	53.30	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	6,900	0.5331	3,691.11	3,678.05	0.0000	4.3300	50.00	0.00	(0.4440)	(0.0511)	0.0000	1	(0.4950)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	1,700	0.5331	914.89	906.18	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0126)	0.0000	1	(0.1226)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	400	0.5331	215.47	213.22	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	10,000	0.5331	5,378.84	5,330.50	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0740)	0.0000	1	(0.7210)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	200	0.5331	105.89	106.61	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	1,100	0.5331	592.98	586.36	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0081)	0.0000	1	(0.0795)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	159,800	0.5331	86,699.17	85,181.39	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1831)	0.0000	1	(11.6111)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	33,800	0.5331	18,099.09	18,017.09	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2502)	0.0000	1	(2.4272)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	66,000	0.5331	35,241.10	35,181.30	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4886)	0.0000	1	(4.7273)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	3,700	0.5331	1,975.64	1,972.29	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0274)	0.0000	1	(0.2650)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	9,500	0.5331	5,072.58	5,063.98	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0703)	0.0000	1	(0.6805)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	11,000	0.5331	5,873.52	5,863.55	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0814)	0.0000	1	(0.7879)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	34,100	0.5331	18,207.90	18,177.01	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2525)	0.0000	1	(2.4425)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	44,000	0.5331	23,494.06	23,454.20	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3258)	0.0000	1	(3.1516)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	3,200	0.5331	1,708.66	1,705.76	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0237)	0.0000	1	(0.2292)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	1,600	0.5331	854.33	852.88	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0118)	0.0000	1	(0.1146)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	10,200	0.5331	5,446.35	5,437.11	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0755)	0.0000	1	(0.7306)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	9,500	0.5331	5,072.58	5,063.98	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0703)	0.0000	1	(0.6805)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	14,000	0.5331	7,475.38	7,462.70	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1036)	0.0000	1	(1.0028)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/16/2025	SDB3260123046	0	41,200	0.5331	21,998.99	21,961.66	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3050)	0.0000	1	(2.9510)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	500	0.5331	266.98	266.52	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	43,000	0.5331	22,960.11	22,921.15	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3183)	0.0000	1	(3.0799)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	16,400	0.5331	8,756.88	8,742.02	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1214)	0.0000	1	(1.1747)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	146,400	0.5331	78,171.16	78,038.52	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0839)	0.0000	1	(10.4861)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	69,100	0.5331	36,896.36	36,833.76	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5116)	0.0000	1	(4.9494)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	17,900	0.5331	9,557.81	9,541.60	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1325)	0.0000	1	(1.2821)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	200	0.5331	106.79	106.61	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	20,800	0.5331	11,106.28	11,087.44	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1540)	0.0000	1	(1.4898)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	200	0.5331	106.79	106.61	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	13,900	0.5331	7,421.99	7,409.40	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1029)	0.0000	1	(0.9956)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	200	0.5331	106.79	106.61	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	45,100	0.5331	24,081.42	24,040.56	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3339)	0.0000	1	(3.2304)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	66,100	0.5331	35,294.49	35,234.61	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4894)	0.0000	1	(4.7345)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	6,400	0.5331	3,417.32	3,411.52	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0474)	0.0000	1	(0.4584)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	47,600	0.5331	25,416.31	25,373.18	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3524)	0.0000	1	(3.4094)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	27,100	0.5331	14,470.21	14,445.66	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2006)	0.0000	1	(1.9411)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	5,200	0.5331	2,776.57	2,771.86	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0385)	0.0000	1	(0.3725)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	100	0.5331	53.40	53.30	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	1,900	0.5331	1,014.52	1,012.79	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0141)	0.0000	1	(0.1361)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	133,000	0.5331	71,016.15	70,895.65	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9847)	0.0000	1	(9.5263)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	225,900	0.5331	120,620.66	120,416.00	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6724)	0.0000	1	(16.1804)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	23,800	0.5331	12,708.15	12,686.59	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1762)	0.0000	1	(1.7047)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	20,300	0.5331	10,839.31	10,820.92	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1503)	0.0000	1	(1.4540)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	400	0.5331	213.58	213.22	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	3,300	0.5331	1,762.05	1,759.07	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0244)	0.0000	1	(0.2364)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	82,100	0.5331	43,837.79	43,763.40	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6078)	0.0000	1	(5.8805)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	4,700	0.5331	2,509.59	2,505.34	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0348)	0.0000	1	(0.3366)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	10,800	0.5331	5,766.72	5,756.94	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0800)	0.0000	1	(0.7736)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	244,900	0.5331	130,765.82	130,543.95	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8131)	0.0000	1	(17.5413)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	118,700	0.5331	63,380.58	63,273.04	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8788)	0.0000	1	(8.5021)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	300	0.5331	160.19	159.91	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	5,800	0.5331	3,096.94	3,091.69	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0429)	0.0000	1	(0.4154)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	1,800	0.5331	961.12	959.49	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0133)	0.0000	1	(0.1289)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	12,400	0.5331	6,621.05	6,609.82	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0918)	0.0000	1	(0.8882)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	51,600	0.5331	27,552.13	27,505.38	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3820)	0.0000	1	(3.6959)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	54,500	0.5331	29,100.60	29,051.23	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4035)	0.0000	1	(3.9036)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	13,400	0.5331	7,155.01	7,142.87	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0992)	0.0000	1	(0.9598)	02/07/2025
600219.SH	01/16/2025	SDB3260123046	0	700	0.5331	373.77	373.13	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0501)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	100	0.5303	53.05	53.03	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	6,900	0.5303	3,691.11	3,658.81	0.0000	4.3300	50.00	0.00	(0.4440)	(0.0508)	0.0000	1	(0.4948)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	1,700	0.5303	914.89	901.45	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0125)	0.0000	1	(0.1226)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	400	0.5303	215.47	212.10	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0029)	0.0000	1	(0.0289)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	10,000	0.5303	5,378.84	5,302.62	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0736)	0.0000	1	(0.7206)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	200	0.5303	105.89	106.05	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	1,100	0.5303	592.98	583.29	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0081)	0.0000	1	(0.0794)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	159,800	0.5303	86,699.17	84,735.87	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1769)	0.0000	1	(11.6049)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	33,800	0.5303	18,099.09	17,922.86	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2489)	0.0000	1	(2.4258)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	66,000	0.5303	35,241.10	34,997.29	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4861)	0.0000	1	(4.7248)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	3,700	0.5303	1,975.64	1,961.97	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0272)	0.0000	1	(0.2649)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	9,500	0.5303	5,072.58	5,037.49	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0700)	0.0000	1	(0.6801)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	11,000	0.5303	5,873.52	5,832.88	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0810)	0.0000	1	(0.7875)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	34,100	0.5303	18,207.90	18,081.93	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2511)	0.0000	1	(2.4411)	02/07/2025

This material is not an

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/15/2025	SDB3260123046	0	44,000	0.5303	23,494.06	23,331.53	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3240)	0.0000	1	(3.1499)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	3,200	0.5303	1,708.66	1,696.84	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0236)	0.0000	1	(0.2291)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	1,600	0.5303	854.33	848.42	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0118)	0.0000	1	(0.1145)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	10,200	0.5303	5,446.35	5,408.67	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0751)	0.0000	1	(0.7302)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	9,500	0.5303	5,072.58	5,037.49	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0700)	0.0000	1	(0.6801)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	14,000	0.5303	7,475.38	7,423.67	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1031)	0.0000	1	(1.0022)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	41,200	0.5303	21,998.99	21,846.79	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3034)	0.0000	1	(2.9494)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	500	0.5303	266.98	265.13	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	43,000	0.5303	22,960.11	22,801.27	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3167)	0.0000	1	(3.0783)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	16,400	0.5303	8,756.88	8,696.30	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1208)	0.0000	1	(1.1740)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	146,400	0.5303	78,171.16	77,630.36	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0782)	0.0000	1	(10.4805)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	69,100	0.5303	36,896.36	36,641.10	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5089)	0.0000	1	(4.9467)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	17,900	0.5303	9,557.81	9,491.69	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1318)	0.0000	1	(1.2814)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	200	0.5303	106.79	106.05	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	20,800	0.5303	11,106.28	11,029.45	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1532)	0.0000	1	(1.4890)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	200	0.5303	106.79	106.05	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	13,900	0.5303	7,421.99	7,370.64	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1024)	0.0000	1	(0.9951)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	200	0.5303	106.79	106.05	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	45,100	0.5303	24,081.42	23,914.82	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3322)	0.0000	1	(3.2286)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	66,100	0.5303	35,294.49	35,050.32	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4868)	0.0000	1	(4.7320)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	6,400	0.5303	3,417.32	3,393.68	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0471)	0.0000	1	(0.4582)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	47,600	0.5303	25,416.31	25,240.47	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3506)	0.0000	1	(3.4076)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	27,100	0.5303	14,470.21	14,370.10	0.0000	4.3300	50.00	0.00	(1.7404)	(0.1996)	0.0000	1	(1.9400)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	5,200	0.5303	2,776.57	2,757.36	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0383)	0.0000	1	(0.3723)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	100	0.5303	53.40	53.03	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	1,900	0.5303	1,014.52	1,007.50	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0140)	0.0000	1	(0.1360)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	133,000	0.5303	71,016.15	70,524.85	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9795)	0.0000	1	(9.5212)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	225,900	0.5303	120,620.66	119,786.19	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6637)	0.0000	1	(16.1717)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	23,800	0.5303	12,708.15	12,620.24	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1753)	0.0000	1	(1.7038)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	20,300	0.5303	10,839.31	10,764.32	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1495)	0.0000	1	(1.4532)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	400	0.5303	213.58	212.10	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0029)	0.0000	1	(0.0286)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	3,300	0.5303	1,762.05	1,749.86	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0243)	0.0000	1	(0.2362)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	82,100	0.5303	43,837.79	43,534.51	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6046)	0.0000	1	(5.8774)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	4,700	0.5303	2,509.59	2,492.23	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0346)	0.0000	1	(0.3365)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	10,800	0.5303	5,766.72	5,726.83	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0795)	0.0000	1	(0.7731)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	244,900	0.5303	130,765.82	129,861.16	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8036)	0.0000	1	(17.5319)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	118,700	0.5303	63,380.58	62,942.10	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8742)	0.0000	1	(8.4975)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	300	0.5303	160.19	159.08	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	5,800	0.5303	3,096.94	3,075.52	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0427)	0.0000	1	(0.4152)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	1,800	0.5303	961.12	954.47	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0133)	0.0000	1	(0.1289)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	12,400	0.5303	6,621.05	6,575.25	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0913)	0.0000	1	(0.8877)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	51,600	0.5303	27,552.13	27,361.52	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3800)	0.0000	1	(3.6939)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	54,500	0.5303	29,100.60	28,899.28	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4014)	0.0000	1	(3.9015)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	13,400	0.5303	7,155.01	7,105.51	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0987)	0.0000	1	(0.9593)	02/07/2025
600219.SH	01/15/2025	SDB3260123046	0	700	0.5303	373.77	371.18	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0501)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	6,900	0.5374	3,691.11	3,707.83	0.0000	4.3300	50.00	0.00	(0.4440)	(0.0515)	0.0000	1	(0.4955)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	1,700	0.5374	914.89	913.52	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0127)	0.0000	1	(0.1227)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	400	0.5374	215.47	214.95	0.0000	4.3300	50.00	0.00	(0.0259)	(0.0030)	0.0000	1	(0.0289)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	10,000	0.5374	5,378.84	5,373.67	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0746)	0.0000	1	(0.7216)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	200	0.5374	105.89	107.47	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	1,100	0.5374	592.98	591.10	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0082)	0.0000	1	(0.0795)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	159,800	0.5374	86,699.17	85,871.25	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1927)	0.0000	1	(11.6206)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	33,800	0.5374	18,099.09	18,163.00	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2523)	0.0000	1	(2.4292)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/14/2025	SDB3260123046	0	66,000	0.5374	35,241.10	35,466.22	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4926)	0.0000	1	(4.7313)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	3,700	0.5374	1,975.64	1,988.26	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0276)	0.0000	1	(0.2652)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	9,500	0.5374	5,072.58	5,104.99	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0709)	0.0000	1	(0.6810)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	11,000	0.5374	5,873.52	5,911.04	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0821)	0.0000	1	(0.7886)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	34,100	0.5374	18,207.90	18,324.21	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2545)	0.0000	1	(2.4445)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	44,000	0.5374	23,494.06	23,644.15	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3284)	0.0000	1	(3.1542)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	3,200	0.5374	1,708.66	1,719.57	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0239)	0.0000	1	(0.2294)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	1,600	0.5374	854.33	859.79	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1147)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	10,200	0.5374	5,446.35	5,481.14	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0761)	0.0000	1	(0.7312)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	9,500	0.5374	5,072.58	5,104.99	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0709)	0.0000	1	(0.6810)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	14,000	0.5374	7,475.38	7,523.14	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1045)	0.0000	1	(1.0036)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	41,200	0.5374	21,998.99	22,139.52	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3075)	0.0000	1	(2.9535)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	500	0.5374	266.98	268.68	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	43,000	0.5374	22,960.11	23,106.78	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3209)	0.0000	1	(3.0825)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	16,400	0.5374	8,756.88	8,812.82	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1224)	0.0000	1	(1.1757)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	146,400	0.5374	78,171.16	78,670.53	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0926)	0.0000	1	(10.4949)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	69,100	0.5374	36,896.36	37,132.06	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5157)	0.0000	1	(4.9535)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	17,900	0.5374	9,557.81	9,618.87	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1336)	0.0000	1	(1.2832)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	200	0.5374	106.79	107.47	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	20,800	0.5374	11,106.28	11,177.23	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1552)	0.0000	1	(1.4911)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	200	0.5374	106.79	107.47	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	13,900	0.5374	7,421.99	7,469.40	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1037)	0.0000	1	(0.9964)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	200	0.5374	106.79	107.47	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	45,100	0.5374	24,081.42	24,235.25	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3366)	0.0000	1	(3.2331)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	66,100	0.5374	35,294.49	35,519.96	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4933)	0.0000	1	(4.7385)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	6,400	0.5374	3,417.32	3,439.15	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0478)	0.0000	1	(0.4588)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	47,600	0.5374	25,416.31	25,578.67	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3553)	0.0000	1	(3.4123)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	27,100	0.5374	14,470.21	14,562.65	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2023)	0.0000	1	(1.9427)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	5,200	0.5374	2,776.57	2,794.31	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0388)	0.0000	1	(0.3728)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	100	0.5374	53.40	53.74	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	1,900	0.5374	1,014.52	1,021.00	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0142)	0.0000	1	(0.1362)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	133,000	0.5374	71,016.15	71,469.81	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9926)	0.0000	1	(9.5343)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	225,900	0.5374	120,620.66	121,391.21	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6860)	0.0000	1	(16.1940)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	23,800	0.5374	12,708.15	12,789.33	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1776)	0.0000	1	(1.7061)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	20,300	0.5374	10,839.31	10,908.55	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1515)	0.0000	1	(1.4552)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	400	0.5374	213.58	214.95	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	3,300	0.5374	1,762.05	1,773.31	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0246)	0.0000	1	(0.2366)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	82,100	0.5374	43,837.79	44,117.83	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6127)	0.0000	1	(5.8855)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	4,700	0.5374	2,509.59	2,525.62	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0351)	0.0000	1	(0.3369)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	10,800	0.5374	5,766.72	5,803.56	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0806)	0.0000	1	(0.7742)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	244,900	0.5374	130,765.82	131,601.18	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8278)	0.0000	1	(17.5560)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	118,700	0.5374	63,380.58	63,785.46	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8859)	0.0000	1	(8.5092)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	300	0.5374	160.19	161.21	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	5,800	0.5374	3,096.94	3,116.73	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0433)	0.0000	1	(0.4158)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	1,800	0.5374	961.12	967.26	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0134)	0.0000	1	(0.1290)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	12,400	0.5374	6,621.05	6,663.35	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0925)	0.0000	1	(0.8889)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	51,600	0.5374	27,552.13	27,728.14	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3851)	0.0000	1	(3.6990)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	54,500	0.5374	29,100.60	29,286.50	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4068)	0.0000	1	(3.9069)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	13,400	0.5374	7,155.01	7,200.72	0.0000	4.3300	50.00	0.00	(0.8606)	(0.1000)	0.0000	1	(0.9606)	02/07/2025
600219.SH	01/14/2025	SDB3260123046	0	700	0.5374	373.77	376.16	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0502)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	10,000	0.5349	5,378.84	5,348.83	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0743)	0.0000	1	(0.7212)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	200	0.5349	105.89	106.98	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	1,100	0.5349	592.98	588.37	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0082)	0.0000	1	(0.0795)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/13/2025	SDB3260123046	0	159,800	0.5349	86,699.17	85,474.30	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1871)	0.0000	1	(11.6151)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	33,800	0.5349	18,099.09	18,079.05	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2511)	0.0000	1	(2.4280)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	66,000	0.5349	35,241.10	35,302.28	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4903)	0.0000	1	(4.7290)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	3,700	0.5349	1,975.64	1,979.07	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0275)	0.0000	1	(0.2651)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	9,500	0.5349	5,072.58	5,081.39	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0706)	0.0000	1	(0.6807)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	11,000	0.5349	5,873.52	5,883.71	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0817)	0.0000	1	(0.7882)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	34,100	0.5349	18,207.90	18,239.51	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2533)	0.0000	1	(2.4433)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	44,000	0.5349	23,494.06	23,534.85	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3269)	0.0000	1	(3.1527)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	3,200	0.5349	1,708.66	1,711.63	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0238)	0.0000	1	(0.2293)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	1,600	0.5349	854.33	855.81	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1146)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	10,200	0.5349	5,446.35	5,455.81	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0758)	0.0000	1	(0.7309)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	9,500	0.5349	5,072.58	5,081.39	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0706)	0.0000	1	(0.6807)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	14,000	0.5349	7,475.38	7,488.36	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1040)	0.0000	1	(1.0031)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	41,200	0.5349	21,998.99	22,037.18	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3061)	0.0000	1	(2.9521)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	500	0.5349	266.98	267.44	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	43,000	0.5349	22,960.11	22,999.97	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3194)	0.0000	1	(3.0810)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	16,400	0.5349	8,756.88	8,772.08	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1218)	0.0000	1	(1.1751)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	146,400	0.5349	78,171.16	78,306.87	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0876)	0.0000	1	(10.4898)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	69,100	0.5349	36,896.36	36,960.42	0.0000	4.3300	50.00	0.00	(4.3778)	(0.5133)	0.0000	1	(4.9512)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	17,900	0.5349	9,557.81	9,574.41	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1330)	0.0000	1	(1.2826)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	200	0.5349	106.79	106.98	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	20,800	0.5349	11,106.28	11,125.57	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1545)	0.0000	1	(1.4904)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	200	0.5349	106.79	106.98	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	13,900	0.5349	7,421.99	7,434.87	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1033)	0.0000	1	(0.9960)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	200	0.5349	106.79	106.98	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	45,100	0.5349	24,081.42	24,123.22	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3350)	0.0000	1	(3.2315)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	66,100	0.5349	35,294.49	35,355.77	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4911)	0.0000	1	(4.7362)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	6,400	0.5349	3,417.32	3,423.25	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0475)	0.0000	1	(0.4586)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	47,600	0.5349	25,416.31	25,460.43	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3536)	0.0000	1	(3.4106)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	27,100	0.5349	14,470.21	14,495.33	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2013)	0.0000	1	(1.9418)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	5,200	0.5349	2,776.57	2,781.39	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0386)	0.0000	1	(0.3726)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	100	0.5349	53.40	53.49	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	1,900	0.5349	1,014.52	1,016.28	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0141)	0.0000	1	(0.1361)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	133,000	0.5349	71,016.15	71,139.44	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9880)	0.0000	1	(9.5297)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	225,900	0.5349	120,620.66	120,830.07	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6782)	0.0000	1	(16.1862)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	23,800	0.5349	12,708.15	12,730.22	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1768)	0.0000	1	(1.7053)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	20,300	0.5349	10,839.31	10,858.12	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1508)	0.0000	1	(1.4545)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	400	0.5349	213.58	213.95	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	3,300	0.5349	1,762.05	1,765.11	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0245)	0.0000	1	(0.2365)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	82,100	0.5349	43,837.79	43,913.89	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6099)	0.0000	1	(5.8826)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	4,700	0.5349	2,509.59	2,513.95	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0349)	0.0000	1	(0.3368)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	10,800	0.5349	5,766.72	5,776.74	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0802)	0.0000	1	(0.7738)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	244,900	0.5349	130,765.82	130,992.85	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8193)	0.0000	1	(17.5476)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	118,700	0.5349	63,380.58	63,490.61	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8818)	0.0000	1	(8.5051)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	300	0.5349	160.19	160.46	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	5,800	0.5349	3,096.94	3,102.32	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0431)	0.0000	1	(0.4156)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	1,800	0.5349	961.12	962.79	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0134)	0.0000	1	(0.1290)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	12,400	0.5349	6,621.05	6,632.55	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0921)	0.0000	1	(0.8885)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	51,600	0.5349	27,552.13	27,599.96	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3833)	0.0000	1	(3.6972)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	54,500	0.5349	29,100.60	29,151.12	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4049)	0.0000	1	(3.9050)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	13,400	0.5349	7,155.01	7,167.43	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0995)	0.0000	1	(0.9601)	02/07/2025
600219.SH	01/13/2025	SDB3260123046	0	700	0.5349	373.77	374.42	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0502)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	10,000	0.5507	5,378.84	5,506.79	0.0000	4.3300	50.00	0.00	(1.9409)	(0.2294)	0.0000	3	(2.1703)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/10/2025	SDB3260123046	0	200	0.5507	105.89	110.14	0.0000	4.3300	50.00	0.00	(0.0382)	(0.0046)	0.0000	3	(0.0428)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	1,100	0.5507	592.98	605.75	0.0000	4.3300	50.00	0.00	(0.2140)	(0.0252)	0.0000	3	(0.2392)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	159,800	0.5507	86,699.17	87,998.50	0.0000	4.3300	50.00	0.00	(31.2840)	(3.6666)	0.0000	3	(34.9506)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	33,800	0.5507	18,099.09	18,612.95	0.0000	4.3300	50.00	0.00	(6.5308)	(0.7755)	0.0000	3	(7.3063)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	66,000	0.5507	35,241.10	36,344.81	0.0000	4.3300	50.00	0.00	(12.7162)	(1.5144)	0.0000	3	(14.2305)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	3,700	0.5507	1,975.64	2,037.51	0.0000	4.3300	50.00	0.00	(0.7129)	(0.0849)	0.0000	3	(0.7978)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	9,500	0.5507	5,072.58	5,231.45	0.0000	4.3300	50.00	0.00	(1.8304)	(0.2180)	0.0000	3	(2.0483)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	11,000	0.5507	5,873.52	6,057.47	0.0000	4.3300	50.00	0.00	(2.1194)	(0.2524)	0.0000	3	(2.3718)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	34,100	0.5507	18,207.90	18,778.15	0.0000	4.3300	50.00	0.00	(6.5700)	(0.7824)	0.0000	3	(7.3524)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	44,000	0.5507	23,494.06	24,229.88	0.0000	4.3300	50.00	0.00	(8.4774)	(1.0096)	0.0000	3	(9.4870)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	3,200	0.5507	1,708.66	1,762.17	0.0000	4.3300	50.00	0.00	(0.6165)	(0.0734)	0.0000	3	(0.6900)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	1,600	0.5507	854.33	881.09	0.0000	4.3300	50.00	0.00	(0.3083)	(0.0367)	0.0000	3	(0.3450)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	10,200	0.5507	5,446.35	5,616.93	0.0000	4.3300	50.00	0.00	(1.9652)	(0.2340)	0.0000	3	(2.1993)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	9,500	0.5507	5,072.58	5,231.45	0.0000	4.3300	50.00	0.00	(1.8304)	(0.2180)	0.0000	3	(2.0483)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	14,000	0.5507	7,475.38	7,709.51	0.0000	4.3300	50.00	0.00	(2.6974)	(0.3212)	0.0000	3	(3.0186)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	41,200	0.5507	21,998.99	22,687.97	0.0000	4.3300	50.00	0.00	(7.9380)	(0.9453)	0.0000	3	(8.8833)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	500	0.5507	266.98	275.34	0.0000	4.3300	50.00	0.00	(0.0963)	(0.0115)	0.0000	3	(0.1078)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	43,000	0.5507	22,960.11	23,679.20	0.0000	4.3300	50.00	0.00	(8.2848)	(0.9866)	0.0000	3	(9.2714)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	16,400	0.5507	8,756.88	9,031.14	0.0000	4.3300	50.00	0.00	(3.1598)	(0.3763)	0.0000	3	(3.5361)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	146,400	0.5507	78,171.16	80,619.41	0.0000	4.3300	50.00	0.00	(28.2068)	(3.3591)	0.0000	3	(31.5659)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	69,100	0.5507	36,896.36	38,051.92	0.0000	4.3300	50.00	0.00	(13.3134)	(1.5855)	0.0000	3	(14.8989)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	17,900	0.5507	9,557.81	9,857.15	0.0000	4.3300	50.00	0.00	(3.4488)	(0.4107)	0.0000	3	(3.8595)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	200	0.5507	106.79	110.14	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0046)	0.0000	3	(0.0431)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	20,800	0.5507	11,106.28	11,454.12	0.0000	4.3300	50.00	0.00	(4.0075)	(0.4773)	0.0000	3	(4.4848)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	200	0.5507	106.79	110.14	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0046)	0.0000	3	(0.0431)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	13,900	0.5507	7,421.99	7,654.44	0.0000	4.3300	50.00	0.00	(2.6781)	(0.3189)	0.0000	3	(2.9970)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	200	0.5507	106.79	110.14	0.0000	4.3300	50.00	0.00	(0.0385)	(0.0046)	0.0000	3	(0.0431)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	45,100	0.5507	24,081.42	24,835.62	0.0000	4.3300	50.00	0.00	(8.6894)	(1.0348)	0.0000	3	(9.7242)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	66,100	0.5507	35,294.49	36,399.88	0.0000	4.3300	50.00	0.00	(12.7354)	(1.5167)	0.0000	3	(14.2521)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	6,400	0.5507	3,417.32	3,524.35	0.0000	4.3300	50.00	0.00	(1.2331)	(0.1468)	0.0000	3	(1.3799)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	47,600	0.5507	25,416.31	26,212.32	0.0000	4.3300	50.00	0.00	(9.1711)	(1.0922)	0.0000	3	(10.2632)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	27,100	0.5507	14,470.21	14,923.40	0.0000	4.3300	50.00	0.00	(5.2213)	(0.6218)	0.0000	3	(5.8431)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	5,200	0.5507	2,776.57	2,863.53	0.0000	4.3300	50.00	0.00	(1.0019)	(0.1193)	0.0000	3	(1.1212)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	100	0.5507	53.40	55.07	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0023)	0.0000	3	(0.0216)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	1,900	0.5507	1,014.52	1,046.29	0.0000	4.3300	50.00	0.00	(0.3661)	(0.0436)	0.0000	3	(0.4097)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	133,000	0.5507	71,016.15	73,240.31	0.0000	4.3300	50.00	0.00	(25.6250)	(3.0517)	0.0000	3	(28.6767)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	225,900	0.5507	120,620.66	124,398.39	0.0000	4.3300	50.00	0.00	(43.5240)	(5.1833)	0.0000	3	(48.7072)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	23,800	0.5507	12,708.15	13,106.16	0.0000	4.3300	50.00	0.00	(4.5855)	(0.5461)	0.0000	3	(5.1316)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	20,300	0.5507	10,839.31	11,178.78	0.0000	4.3300	50.00	0.00	(3.9112)	(0.4658)	0.0000	3	(4.3770)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	400	0.5507	213.58	220.27	0.0000	4.3300	50.00	0.00	(0.0771)	(0.0092)	0.0000	3	(0.0862)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	3,300	0.5507	1,762.05	1,817.24	0.0000	4.3300	50.00	0.00	(0.6358)	(0.0757)	0.0000	3	(0.7115)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	82,100	0.5507	43,837.79	45,210.75	0.0000	4.3300	50.00	0.00	(15.8181)	(1.8838)	0.0000	3	(17.7019)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	4,700	0.5507	2,509.59	2,588.19	0.0000	4.3300	50.00	0.00	(0.9055)	(0.1078)	0.0000	3	(1.0134)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	10,800	0.5507	5,766.72	5,947.33	0.0000	4.3300	50.00	0.00	(2.0808)	(0.2478)	0.0000	3	(2.3286)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	244,900	0.5507	130,765.82	134,861.29	0.0000	4.3300	50.00	0.00	(47.1847)	(5.6192)	0.0000	3	(52.8039)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	118,700	0.5507	63,380.58	65,365.60	0.0000	4.3300	50.00	0.00	(22.8698)	(2.7236)	0.0000	3	(25.5934)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	300	0.5507	160.19	165.20	0.0000	4.3300	50.00	0.00	(0.0578)	(0.0069)	0.0000	3	(0.0647)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	5,800	0.5507	3,096.94	3,193.94	0.0000	4.3300	50.00	0.00	(1.1175)	(0.1331)	0.0000	3	(1.2506)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	1,800	0.5507	961.12	991.22	0.0000	4.3300	50.00	0.00	(0.3468)	(0.0413)	0.0000	3	(0.3881)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	12,400	0.5507	6,621.05	6,828.42	0.0000	4.3300	50.00	0.00	(2.3891)	(0.2845)	0.0000	3	(2.6736)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	51,600	0.5507	27,552.13	28,415.04	0.0000	4.3300	50.00	0.00	(9.9417)	(1.1840)	0.0000	3	(11.1257)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	54,500	0.5507	29,100.60	30,012.01	0.0000	4.3300	50.00	0.00	(10.5005)	(1.2505)	0.0000	3	(11.7510)	02/07/2025
600219.SH	01/10/2025	SDB3260123046	0	13,400	0.5507	7,155.01	7,379.10	0.0000	4.3300	50.00	0.00	(2.5818)	(0.3075)	0.0000	3	(2.8892)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/10/2025	SDB3260123046	0	700	0.5507	373.77	385.48	0.0000	4.3300	50.00	0.00	(0.1349)	(0.0161)	0.0000	3	(0.1509)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	10,000	0.5369	5,378.84	5,369.04	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0746)	0.0000	1	(0.7215)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	200	0.5369	105.89	107.38	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	1,100	0.5369	592.98	590.59	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0082)	0.0000	1	(0.0795)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	159,800	0.5369	86,699.17	85,797.26	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1916)	0.0000	1	(11.6196)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	33,800	0.5369	18,099.09	18,147.36	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2520)	0.0000	1	(2.4290)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	66,000	0.5369	35,241.10	35,435.66	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4922)	0.0000	1	(4.7309)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	3,700	0.5369	1,975.64	1,986.54	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0276)	0.0000	1	(0.2652)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	9,500	0.5369	5,072.58	5,100.59	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0708)	0.0000	1	(0.6810)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	11,000	0.5369	5,873.52	5,905.94	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0820)	0.0000	1	(0.7885)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	34,100	0.5369	18,207.90	18,308.43	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2543)	0.0000	1	(2.4443)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	44,000	0.5369	23,494.06	23,623.78	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3281)	0.0000	1	(3.1539)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	3,200	0.5369	1,708.66	1,718.09	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0239)	0.0000	1	(0.2294)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	1,600	0.5369	854.33	859.05	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1147)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	10,200	0.5369	5,446.35	5,476.42	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0761)	0.0000	1	(0.7311)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	9,500	0.5369	5,072.58	5,100.59	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0708)	0.0000	1	(0.6810)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	14,000	0.5369	7,475.38	7,516.66	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1044)	0.0000	1	(1.0035)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	41,200	0.5369	21,998.99	22,120.44	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3072)	0.0000	1	(2.9532)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	500	0.5369	266.98	268.45	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	43,000	0.5369	22,960.11	23,086.87	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3207)	0.0000	1	(3.0822)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	16,400	0.5369	8,756.88	8,805.23	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1223)	0.0000	1	(1.1756)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	146,400	0.5369	78,171.16	78,602.75	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0917)	0.0000	1	(10.4940)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	69,100	0.5369	38,896.36	37,100.07	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5153)	0.0000	1	(4.9531)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	17,900	0.5369	9,557.81	9,610.58	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1335)	0.0000	1	(1.2831)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	200	0.5369	106.79	107.38	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	20,800	0.5369	11,106.28	11,167.60	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1551)	0.0000	1	(1.4909)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	200	0.5369	106.79	107.38	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	13,900	0.5369	7,421.99	7,462.97	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1037)	0.0000	1	(0.9964)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	200	0.5369	106.79	107.38	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	45,100	0.5369	24,081.42	24,214.37	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3363)	0.0000	1	(3.2328)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	66,100	0.5369	35,294.49	35,489.35	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4929)	0.0000	1	(4.7381)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	6,400	0.5369	3,417.32	3,436.19	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0477)	0.0000	1	(0.4588)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	47,600	0.5369	25,416.31	25,556.63	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3550)	0.0000	1	(3.4120)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	27,100	0.5369	14,470.21	14,550.10	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2021)	0.0000	1	(1.9425)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	5,200	0.5369	2,776.57	2,791.90	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0388)	0.0000	1	(0.3727)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	100	0.5369	53.40	53.69	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	1,900	0.5369	1,014.52	1,020.12	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0142)	0.0000	1	(0.1362)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	133,000	0.5369	71,016.15	71,408.23	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9918)	0.0000	1	(9.5334)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	225,900	0.5369	120,620.66	121,286.61	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6845)	0.0000	1	(16.1925)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	23,800	0.5369	12,708.15	12,778.32	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1775)	0.0000	1	(1.7060)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	20,300	0.5369	10,839.31	10,899.15	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1514)	0.0000	1	(1.4551)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	400	0.5369	213.58	214.76	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	3,300	0.5369	1,762.05	1,771.78	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0246)	0.0000	1	(0.2365)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	82,100	0.5369	43,837.79	44,079.82	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6122)	0.0000	1	(5.8849)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	4,700	0.5369	2,509.59	2,523.45	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0350)	0.0000	1	(0.3369)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	10,800	0.5369	5,766.72	5,798.56	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0805)	0.0000	1	(0.7741)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	244,900	0.5369	130,765.82	131,487.79	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8262)	0.0000	1	(17.5544)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	118,700	0.5369	63,380.58	63,730.50	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8851)	0.0000	1	(8.5084)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	300	0.5369	160.19	161.07	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	5,800	0.5369	3,096.94	3,114.04	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0433)	0.0000	1	(0.4157)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	1,800	0.5369	961.12	966.43	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0134)	0.0000	1	(0.1290)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	12,400	0.5369	6,621.05	6,657.61	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0925)	0.0000	1	(0.8888)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	51,600	0.5369	27,552.13	27,704.25	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3848)	0.0000	1	(3.6987)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/09/2025	SDB3260123046	0	54,500	0.5369	29,100.60	29,261.27	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4064)	0.0000	1	(3.9066)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	13,400	0.5369	7,155.01	7,194.51	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0999)	0.0000	1	(0.9605)	02/07/2025
600219.SH	01/09/2025	SDB3260123046	0	700	0.5369	373.77	375.83	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0502)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	10,000	0.5275	5,378.84	5,275.39	0.0000	4.3300	50.00	0.00	(0.6470)	(0.0733)	0.0000	1	(0.7202)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	200	0.5275	105.89	105.51	0.0000	4.3300	50.00	0.00	(0.0127)	(0.0015)	0.0000	1	(0.0142)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	1,100	0.5275	592.98	580.29	0.0000	4.3300	50.00	0.00	(0.0713)	(0.0081)	0.0000	1	(0.0794)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	159,800	0.5275	86,699.17	84,300.73	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1708)	0.0000	1	(11.5988)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	33,800	0.5275	18,099.09	17,830.82	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2477)	0.0000	1	(2.4246)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	66,000	0.5275	35,241.10	34,817.57	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4836)	0.0000	1	(4.7223)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	3,700	0.5275	1,975.64	1,951.89	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0271)	0.0000	1	(0.2647)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	9,500	0.5275	5,072.58	5,011.62	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0696)	0.0000	1	(0.6797)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	11,000	0.5275	5,873.52	5,802.93	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0806)	0.0000	1	(0.7870)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	34,100	0.5275	18,207.90	17,989.08	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2498)	0.0000	1	(2.4399)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	44,000	0.5275	23,494.06	23,211.72	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3224)	0.0000	1	(3.1482)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	3,200	0.5275	1,708.66	1,688.12	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0234)	0.0000	1	(0.2290)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	1,600	0.5275	854.33	844.06	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0117)	0.0000	1	(0.1145)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	10,200	0.5275	5,446.35	5,380.90	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0747)	0.0000	1	(0.7298)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	9,500	0.5275	5,072.58	5,011.62	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0696)	0.0000	1	(0.6797)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	14,000	0.5275	7,475.38	7,385.55	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1026)	0.0000	1	(1.0017)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	41,200	0.5275	21,998.99	21,734.61	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3019)	0.0000	1	(2.9479)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	500	0.5275	266.98	263.77	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	43,000	0.5275	22,960.11	22,684.18	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3151)	0.0000	1	(3.0766)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	16,400	0.5275	8,756.88	8,651.64	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1202)	0.0000	1	(1.1734)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	146,400	0.5275	78,171.16	77,231.71	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0727)	0.0000	1	(10.4749)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	69,100	0.5275	36,896.36	36,452.94	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5063)	0.0000	1	(4.9441)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	17,900	0.5275	9,557.81	9,442.95	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1312)	0.0000	1	(1.2807)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	200	0.5275	106.79	105.51	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	20,800	0.5275	11,106.28	10,972.81	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1524)	0.0000	1	(1.4882)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	200	0.5275	106.79	105.51	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	13,900	0.5275	7,421.99	7,332.79	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1018)	0.0000	1	(0.9945)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	200	0.5275	106.79	105.51	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	45,100	0.5275	24,081.42	23,792.01	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3304)	0.0000	1	(3.2269)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	66,100	0.5275	35,294.49	34,870.33	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4843)	0.0000	1	(4.7295)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	6,400	0.5275	3,417.32	3,376.25	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0469)	0.0000	1	(0.4579)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	47,600	0.5275	25,416.31	25,110.86	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3488)	0.0000	1	(3.4058)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	27,100	0.5275	14,470.21	14,296.31	0.0000	4.3300	50.00	0.00	(1.7404)	(0.1986)	0.0000	1	(1.9390)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	5,200	0.5275	2,776.57	2,743.20	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0381)	0.0000	1	(0.3721)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	100	0.5275	53.40	52.75	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	1,900	0.5275	1,014.52	1,002.32	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0139)	0.0000	1	(0.1359)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	133,000	0.5275	71,016.15	70,162.69	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9745)	0.0000	1	(9.5161)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	225,900	0.5275	120,620.66	119,171.06	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6552)	0.0000	1	(16.1631)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	23,800	0.5275	12,708.15	12,555.43	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1744)	0.0000	1	(1.7029)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	20,300	0.5275	10,839.31	10,709.04	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1487)	0.0000	1	(1.4525)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	400	0.5275	213.58	211.02	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0029)	0.0000	1	(0.0286)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	3,300	0.5275	1,762.05	1,740.88	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0242)	0.0000	1	(0.2361)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	82,100	0.5275	43,837.79	43,310.95	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6015)	0.0000	1	(5.8743)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	4,700	0.5275	2,509.59	2,479.43	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0344)	0.0000	1	(0.3363)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	10,800	0.5275	5,766.72	5,697.42	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0791)	0.0000	1	(0.7727)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	244,900	0.5275	130,765.82	129,194.30	0.0000	4.3300	50.00	0.00	(15.7282)	(1.7944)	0.0000	1	(17.5226)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	118,700	0.5275	63,380.58	62,618.88	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8697)	0.0000	1	(8.4930)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	300	0.5275	160.19	158.26	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	5,800	0.5275	3,096.94	3,059.73	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0425)	0.0000	1	(0.4150)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	1,800	0.5275	961.12	949.57	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0132)	0.0000	1	(0.1288)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/08/2025	SDB3260123046	0	12,400	0.5275	6,621.05	6,541.48	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0909)	0.0000	1	(0.8872)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	51,600	0.5275	27,552.13	27,221.01	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3781)	0.0000	1	(3.6920)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	54,500	0.5275	29,100.60	28,750.88	0.0000	4.3300	50.00	0.00	(3.5002)	(0.3993)	0.0000	1	(3.8995)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	13,400	0.5275	7,155.01	7,069.02	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0982)	0.0000	1	(0.9588)	02/07/2025
600219.SH	01/08/2025	SDB3260123046	0	700	0.5275	373.77	369.28	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0051)	0.0000	1	(0.0501)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	159,800	0.5343	86,699.17	85,378.10	0.0000	4.3300	50.00	0.00	(10.4280)	(1.1858)	0.0000	1	(11.6138)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	33,800	0.5343	18,099.09	18,058.70	0.0000	4.3300	50.00	0.00	(2.1769)	(0.2508)	0.0000	1	(2.4277)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	66,000	0.5343	35,241.10	35,262.55	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4898)	0.0000	1	(4.7285)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	3,700	0.5343	1,975.64	1,976.84	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0275)	0.0000	1	(0.2651)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	9,500	0.5343	5,072.58	5,075.67	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0705)	0.0000	1	(0.6806)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	11,000	0.5343	5,873.52	5,877.09	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0816)	0.0000	1	(0.7881)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	34,100	0.5343	18,207.90	18,218.98	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2530)	0.0000	1	(2.4430)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	44,000	0.5343	23,494.06	23,508.36	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3265)	0.0000	1	(3.1523)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	3,200	0.5343	1,708.66	1,709.70	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0237)	0.0000	1	(0.2293)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	1,600	0.5343	854.33	854.85	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1146)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	10,200	0.5343	5,446.35	5,449.67	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0757)	0.0000	1	(0.7308)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	9,500	0.5343	5,072.58	5,075.67	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0705)	0.0000	1	(0.6806)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	14,000	0.5343	7,475.38	7,479.93	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1039)	0.0000	1	(1.0030)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	41,200	0.5343	21,998.99	22,012.38	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3057)	0.0000	1	(2.9517)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	500	0.5343	266.98	267.14	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	43,000	0.5343	22,960.11	22,974.08	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3191)	0.0000	1	(3.0807)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	16,400	0.5343	8,756.88	8,762.21	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1217)	0.0000	1	(1.1750)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	146,400	0.5343	78,171.16	78,218.74	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0864)	0.0000	1	(10.4886)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	69,100	0.5343	36,896.36	36,918.82	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5128)	0.0000	1	(4.9506)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	17,900	0.5343	9,557.81	9,563.63	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1328)	0.0000	1	(1.2824)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	200	0.5343	106.79	106.86	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	20,800	0.5343	11,106.28	11,113.04	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1543)	0.0000	1	(1.4902)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	200	0.5343	106.79	106.86	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	13,900	0.5343	7,421.99	7,426.51	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1031)	0.0000	1	(0.9958)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	200	0.5343	106.79	106.86	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	45,100	0.5343	24,081.42	24,096.07	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3347)	0.0000	1	(3.2311)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	66,100	0.5343	35,294.49	35,315.97	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4905)	0.0000	1	(4.7356)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	6,400	0.5343	3,417.32	3,419.40	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0475)	0.0000	1	(0.4585)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	47,600	0.5343	25,416.31	25,431.78	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3532)	0.0000	1	(3.4102)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	27,100	0.5343	14,470.21	14,479.02	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2011)	0.0000	1	(1.9415)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	5,200	0.5343	2,776.57	2,778.26	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0386)	0.0000	1	(0.3725)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	100	0.5343	53.40	53.43	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	1,900	0.5343	1,014.52	1,015.13	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0141)	0.0000	1	(0.1361)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	133,000	0.5343	71,016.15	71,059.37	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9869)	0.0000	1	(9.5286)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	225,900	0.5343	120,620.66	120,694.08	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6763)	0.0000	1	(16.1843)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	23,800	0.5343	12,708.15	12,715.89	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1766)	0.0000	1	(1.7051)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	20,300	0.5343	10,839.31	10,845.90	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1506)	0.0000	1	(1.4544)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	400	0.5343	213.58	213.71	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	3,300	0.5343	1,762.05	1,763.13	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0245)	0.0000	1	(0.2364)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	82,100	0.5343	43,837.79	43,864.47	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6092)	0.0000	1	(5.8819)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	4,700	0.5343	2,509.59	2,511.12	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0349)	0.0000	1	(0.3367)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	10,800	0.5343	5,766.72	5,770.23	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0801)	0.0000	1	(0.7738)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	244,900	0.5343	130,765.82	130,845.42	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8173)	0.0000	1	(17.5455)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	118,700	0.5343	63,380.58	63,419.15	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8808)	0.0000	1	(8.5041)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	300	0.5343	160.19	160.28	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	5,800	0.5343	3,096.94	3,098.83	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0430)	0.0000	1	(0.4155)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	1,800	0.5343	961.12	961.71	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0134)	0.0000	1	(0.1290)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	12,400	0.5343	6,621.05	6,625.08	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0920)	0.0000	1	(0.8884)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/07/2025	SDB3260123046	0	51,600	0.5343	27,552.13	27,568.90	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3829)	0.0000	1	(3.6968)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	54,500	0.5343	29,100.60	29,118.31	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4044)	0.0000	1	(3.9046)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	13,400	0.5343	7,155.01	7,159.37	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0994)	0.0000	1	(0.9600)	02/07/2025
600219.SH	01/07/2025	SDB3260123046	0	700	0.5343	373.77	374.00	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0502)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	66,000	0.5340	35,241.10	35,241.10	0.0000	4.3300	50.00	0.00	(4.2387)	(0.4895)	0.0000	1	(4.7282)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	3,700	0.5340	1,975.64	1,975.64	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0274)	0.0000	1	(0.2651)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	9,500	0.5340	5,072.58	5,072.58	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0705)	0.0000	1	(0.6806)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	11,000	0.5340	5,873.52	5,873.52	0.0000	4.3300	50.00	0.00	(0.7065)	(0.0816)	0.0000	1	(0.7880)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	34,100	0.5340	18,207.90	18,207.90	0.0000	4.3300	50.00	0.00	(2.1900)	(0.2529)	0.0000	1	(2.4429)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	44,000	0.5340	23,494.06	23,494.06	0.0000	4.3300	50.00	0.00	(2.8258)	(0.3263)	0.0000	1	(3.1521)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	3,200	0.5340	1,708.66	1,708.66	0.0000	4.3300	50.00	0.00	(0.2055)	(0.0237)	0.0000	1	(0.2292)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	1,600	0.5340	854.33	854.33	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1146)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	10,200	0.5340	5,446.35	5,446.35	0.0000	4.3300	50.00	0.00	(0.6551)	(0.0756)	0.0000	1	(0.7307)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	9,500	0.5340	5,072.58	5,072.58	0.0000	4.3300	50.00	0.00	(0.6101)	(0.0705)	0.0000	1	(0.6806)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	14,000	0.5340	7,475.38	7,475.38	0.0000	4.3300	50.00	0.00	(0.8991)	(0.1038)	0.0000	1	(1.0029)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	41,200	0.5340	21,998.99	21,998.99	0.0000	4.3300	50.00	0.00	(2.6460)	(0.3055)	0.0000	1	(2.9515)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	500	0.5340	266.98	266.98	0.0000	4.3300	50.00	0.00	(0.0321)	(0.0037)	0.0000	1	(0.0358)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	43,000	0.5340	22,960.11	22,960.11	0.0000	4.3300	50.00	0.00	(2.7616)	(0.3189)	0.0000	1	(3.0805)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	16,400	0.5340	8,756.88	8,756.88	0.0000	4.3300	50.00	0.00	(1.0533)	(0.1216)	0.0000	1	(1.1749)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	146,400	0.5340	78,171.16	78,171.16	0.0000	4.3300	50.00	0.00	(9.4023)	(1.0857)	0.0000	1	(10.4880)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	69,100	0.5340	36,896.36	36,896.36	0.0000	4.3300	50.00	0.00	(4.4378)	(0.5124)	0.0000	1	(4.9503)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	17,900	0.5340	9,557.81	9,557.81	0.0000	4.3300	50.00	0.00	(1.1496)	(0.1327)	0.0000	1	(1.2823)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	200	0.5340	106.79	106.79	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	20,800	0.5340	11,106.28	11,106.28	0.0000	4.3300	50.00	0.00	(1.3358)	(0.1543)	0.0000	1	(1.4901)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	200	0.5340	106.79	106.79	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	13,900	0.5340	7,421.99	7,421.99	0.0000	4.3300	50.00	0.00	(0.8927)	(0.1031)	0.0000	1	(0.9958)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	200	0.5340	106.79	106.79	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	45,100	0.5340	24,081.42	24,081.42	0.0000	4.3300	50.00	0.00	(2.8965)	(0.3345)	0.0000	1	(3.2309)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	66,100	0.5340	35,294.49	35,294.49	0.0000	4.3300	50.00	0.00	(4.2451)	(0.4902)	0.0000	1	(4.7353)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	6,400	0.5340	3,417.32	3,417.32	0.0000	4.3300	50.00	0.00	(0.4110)	(0.0475)	0.0000	1	(0.4585)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	47,600	0.5340	25,416.31	25,416.31	0.0000	4.3300	50.00	0.00	(3.0570)	(0.3530)	0.0000	1	(3.4100)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	27,100	0.5340	14,470.21	14,470.21	0.0000	4.3300	50.00	0.00	(1.7404)	(0.2010)	0.0000	1	(1.9414)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	5,200	0.5340	2,776.57	2,776.57	0.0000	4.3300	50.00	0.00	(0.3340)	(0.0386)	0.0000	1	(0.3725)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	100	0.5340	53.40	53.40	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	1,900	0.5340	1,014.52	1,014.52	0.0000	4.3300	50.00	0.00	(0.1220)	(0.0141)	0.0000	1	(0.1361)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	133,000	0.5340	71,016.15	71,016.15	0.0000	4.3300	50.00	0.00	(8.5417)	(0.9863)	0.0000	1	(9.5280)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	225,900	0.5340	120,620.66	120,620.66	0.0000	4.3300	50.00	0.00	(14.5080)	(1.6753)	0.0000	1	(16.1833)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	23,800	0.5340	12,708.15	12,708.15	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1765)	0.0000	1	(1.7050)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	20,300	0.5340	10,839.31	10,839.31	0.0000	4.3300	50.00	0.00	(1.3037)	(0.1505)	0.0000	1	(1.4543)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	400	0.5340	213.58	213.58	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	3,300	0.5340	1,762.05	1,762.05	0.0000	4.3300	50.00	0.00	(0.2119)	(0.0245)	0.0000	1	(0.2364)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	82,100	0.5340	43,837.79	43,837.79	0.0000	4.3300	50.00	0.00	(5.2727)	(0.6089)	0.0000	1	(5.8816)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	4,700	0.5340	2,509.59	2,509.59	0.0000	4.3300	50.00	0.00	(0.3018)	(0.0349)	0.0000	1	(0.3367)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	10,800	0.5340	5,766.72	5,766.72	0.0000	4.3300	50.00	0.00	(0.6936)	(0.0801)	0.0000	1	(0.7737)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	244,900	0.5340	130,765.82	130,765.82	0.0000	4.3300	50.00	0.00	(15.7282)	(1.8162)	0.0000	1	(17.5444)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	118,700	0.5340	63,380.58	63,380.58	0.0000	4.3300	50.00	0.00	(7.6233)	(0.8803)	0.0000	1	(8.5036)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	300	0.5340	160.19	160.19	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	1	(0.0215)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	5,800	0.5340	3,096.94	3,096.94	0.0000	4.3300	50.00	0.00	(0.3725)	(0.0430)	0.0000	1	(0.4155)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	1,800	0.5340	961.12	961.12	0.0000	4.3300	50.00	0.00	(0.1156)	(0.0133)	0.0000	1	(0.1290)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	12,400	0.5340	6,621.05	6,621.05	0.0000	4.3300	50.00	0.00	(0.7964)	(0.0920)	0.0000	1	(0.8883)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	51,600	0.5340	27,552.13	27,552.13	0.0000	4.3300	50.00	0.00	(3.3139)	(0.3827)	0.0000	1	(3.6966)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	54,500	0.5340	29,100.60	29,100.60	0.0000	4.3300	50.00	0.00	(3.5002)	(0.4042)	0.0000	1	(3.9043)	02/07/2025
600219.SH	01/06/2025	SDB3260123046	0	13,400	0.5340	7,155.01	7,155.01	0.0000	4.3300	50.00	0.00	(0.8606)	(0.0994)	0.0000	1	(0.9600)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600219.SH	01/06/2025	SDB3260123046	0	700	0.5340	373.77	373.77	0.0000	4.3300	50.00	0.00	(0.0450)	(0.0052)	0.0000	1	(0.0501)	02/07/2025
TOTAL SHANDONG NANSHAN ALUMINUM CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,536.3498)	(178.7865)	0.0000		(1,715.1363)	
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605098.SH	01/17/2025	SDB3260122681	0	500	4.9138	2,406.22	2,456.90	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0341)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	2,100	4.9138	10,106.11	10,318.99	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1433)	0.0000	1	(1.3589)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,400	4.9138	6,737.41	6,879.33	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0955)	0.0000	1	(0.9059)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,800	4.9138	8,662.38	8,844.85	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1228)	0.0000	1	(1.1647)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	2,300	4.9138	11,068.60	11,301.75	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1570)	0.0000	1	(1.4883)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,200	4.9138	5,774.92	5,896.56	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0819)	0.0000	1	(0.7765)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	500	4.9138	2,406.22	2,456.90	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0341)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	900	4.9138	4,331.19	4,422.42	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0614)	0.0000	1	(0.5824)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	300	4.9138	1,443.73	1,474.14	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0205)	0.0000	1	(0.1941)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	400	4.9138	1,924.97	1,965.52	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0273)	0.0000	1	(0.2588)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	200	4.9138	962.49	982.76	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	900	4.9138	4,331.19	4,422.42	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0614)	0.0000	1	(0.5824)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	200	4.9138	962.49	982.76	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,400	4.9138	6,737.41	6,879.33	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0955)	0.0000	1	(0.9059)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	300	4.9138	1,443.73	1,474.14	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0205)	0.0000	1	(0.1941)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	3,000	4.9138	14,437.30	14,741.41	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2047)	0.0000	1	(1.9412)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,500	4.9138	7,218.65	7,370.71	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1024)	0.0000	1	(0.9706)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	100	4.9138	481.24	491.38	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0068)	0.0000	1	(0.0647)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	400	4.9138	1,924.97	1,965.52	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0273)	0.0000	1	(0.2588)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	500	4.9138	2,406.22	2,456.90	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0341)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	200	4.9138	962.49	982.76	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	1,400	4.9138	6,737.41	6,879.33	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0955)	0.0000	1	(0.9059)	02/07/2025
605098.SH	01/17/2025	SDB3260122681	0	2,100	4.9138	10,106.11	10,318.99	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1433)	0.0000	1	(1.3589)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	500	4.7648	2,406.22	2,382.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0331)	0.0000	1	(0.3225)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	2,100	4.7648	10,106.11	10,006.12	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1390)	0.0000	1	(1.3545)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,400	4.7648	6,737.41	6,670.75	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0926)	0.0000	1	(0.9030)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,800	4.7648	8,662.38	8,576.67	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1191)	0.0000	1	(1.1610)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	2,300	4.7648	11,068.60	10,959.08	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1522)	0.0000	1	(1.4835)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,200	4.7648	5,774.92	5,717.78	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0794)	0.0000	1	(0.7740)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	500	4.7648	2,406.22	2,382.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0331)	0.0000	1	(0.3225)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	900	4.7648	4,331.19	4,288.34	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0596)	0.0000	1	(0.5805)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	300	4.7648	1,443.73	1,429.45	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0199)	0.0000	1	(0.1935)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	400	4.7648	1,924.97	1,905.93	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0265)	0.0000	1	(0.2580)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	200	4.7648	962.49	952.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0132)	0.0000	1	(0.1290)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	900	4.7648	4,331.19	4,288.34	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0596)	0.0000	1	(0.5805)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	200	4.7648	962.49	952.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0132)	0.0000	1	(0.1290)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,400	4.7648	6,737.41	6,670.75	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0926)	0.0000	1	(0.9030)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	300	4.7648	1,443.73	1,429.45	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0199)	0.0000	1	(0.1935)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	3,000	4.7648	14,437.30	14,294.46	0.0000	4.3300	50.00	0.00	(1.7365)	(0.1985)	0.0000	1	(1.9350)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,500	4.7648	7,218.65	7,147.23	0.0000	4.3300	50.00	0.00	(0.8682)	(0.0993)	0.0000	1	(0.9675)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	100	4.7648	481.24	476.48	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0066)	0.0000	1	(0.0645)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	400	4.7648	1,924.97	1,905.93	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0265)	0.0000	1	(0.2580)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	500	4.7648	2,406.22	2,382.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0331)	0.0000	1	(0.3225)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	200	4.7648	962.49	952.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0132)	0.0000	1	(0.1290)	02/07/2025
605098.SH	01/16/2025	SDB3260122681	0	1,400	4.7648	6,737.41	6,670.75	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0926)	0.0000	1	(0.9030)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	500	4.8648	2,406.22	2,432.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3232)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	2,100	4.8648	10,106.11	10,216.12	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1419)	0.0000	1	(1.3574)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	1,400	4.8648	6,737.41	6,810.74	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0946)	0.0000	1	(0.9050)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605098.SH	01/15/2025	SDB3260122681	0	1,800	4.8648	8,662.38	8,756.67	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1216)	0.0000	1	(1.1635)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	2,300	4.8648	11,068.60	11,189.08	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1554)	0.0000	1	(1.4867)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	1,200	4.8648	5,774.92	5,837.78	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0811)	0.0000	1	(0.7757)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	500	4.8648	2,406.22	2,432.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3232)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	900	4.8648	4,331.19	4,378.34	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0608)	0.0000	1	(0.5818)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	300	4.8648	1,443.73	1,459.45	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0203)	0.0000	1	(0.1939)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	400	4.8648	1,924.97	1,945.93	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0270)	0.0000	1	(0.2586)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	200	4.8648	962.49	972.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	900	4.8648	4,331.19	4,378.34	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0608)	0.0000	1	(0.5818)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	200	4.8648	962.49	972.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	1,400	4.8648	6,737.41	6,810.74	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0946)	0.0000	1	(0.9050)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	300	4.8648	1,443.73	1,459.45	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0203)	0.0000	1	(0.1939)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	3,000	4.8648	14,437.30	14,594.45	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2027)	0.0000	1	(1.9392)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	1,500	4.8648	7,218.65	7,297.23	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1014)	0.0000	1	(0.9696)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	100	4.8648	481.24	486.48	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0068)	0.0000	1	(0.0646)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	400	4.8648	1,924.97	1,945.93	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0270)	0.0000	1	(0.2586)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	500	4.8648	2,406.22	2,432.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3232)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	200	4.8648	962.49	972.96	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	1,400	4.8648	6,737.41	6,810.74	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0946)	0.0000	1	(0.9050)	02/07/2025
605098.SH	01/15/2025	SDB3260122681	0	2,100	4.8648	10,106.11	10,216.12	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1419)	0.0000	1	(1.3574)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	500	5.0050	2,406.22	2,502.50	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0348)	0.0000	1	(0.3242)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	2,100	5.0050	10,106.11	10,510.50	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1460)	0.0000	1	(1.3615)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,400	5.0050	6,737.41	7,007.00	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0973)	0.0000	1	(0.9077)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,800	5.0050	8,662.38	9,009.00	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1251)	0.0000	1	(1.1670)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	2,300	5.0050	11,068.60	11,511.50	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1599)	0.0000	1	(1.4912)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,200	5.0050	5,774.92	6,006.00	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0834)	0.0000	1	(0.7780)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	500	5.0050	2,406.22	2,502.50	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0348)	0.0000	1	(0.3242)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	900	5.0050	4,331.19	4,504.50	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0626)	0.0000	1	(0.5835)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	300	5.0050	1,443.73	1,501.50	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0209)	0.0000	1	(0.1945)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	400	5.0050	1,924.97	2,002.00	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0278)	0.0000	1	(0.2593)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	200	5.0050	962.49	1,001.00	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0139)	0.0000	1	(0.1297)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	900	5.0050	4,331.19	4,504.50	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0626)	0.0000	1	(0.5835)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	200	5.0050	962.49	1,001.00	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0139)	0.0000	1	(0.1297)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,400	5.0050	6,737.41	7,007.00	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0973)	0.0000	1	(0.9077)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	300	5.0050	1,443.73	1,501.50	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0209)	0.0000	1	(0.1945)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	3,000	5.0050	14,437.30	15,015.00	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2085)	0.0000	1	(1.9450)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,500	5.0050	7,218.65	7,507.50	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1043)	0.0000	1	(0.9725)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	100	5.0050	481.24	500.50	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0070)	0.0000	1	(0.0648)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	400	5.0050	1,924.97	2,002.00	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0278)	0.0000	1	(0.2593)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	500	5.0050	2,406.22	2,502.50	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0348)	0.0000	1	(0.3242)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	200	5.0050	962.49	1,001.00	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0139)	0.0000	1	(0.1297)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	1,400	5.0050	6,737.41	7,007.00	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0973)	0.0000	1	(0.9077)	02/07/2025
605098.SH	01/14/2025	SDB3260122681	0	2,100	5.0050	10,106.11	10,510.50	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1460)	0.0000	1	(1.3615)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	500	5.0943	2,406.22	2,547.16	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0354)	0.0000	1	(0.3248)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	2,100	5.0943	10,106.11	10,698.07	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1486)	0.0000	1	(1.3641)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,400	5.0943	6,737.41	7,132.05	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0991)	0.0000	1	(0.9094)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,800	5.0943	8,662.38	9,169.77	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1274)	0.0000	1	(1.1692)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	2,300	5.0943	11,068.60	11,716.93	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1627)	0.0000	1	(1.4940)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,200	5.0943	5,774.92	6,113.18	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0849)	0.0000	1	(0.7795)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	500	5.0943	2,406.22	2,547.16	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0354)	0.0000	1	(0.3248)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	900	5.0943	4,331.19	4,584.89	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0637)	0.0000	1	(0.5846)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	300	5.0943	1,443.73	1,528.30	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0212)	0.0000	1	(0.1949)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	400	5.0943	1,924.97	2,037.73	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0283)	0.0000	1	(0.2598)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605098.SH	01/13/2025	SDB3260122681	0	200	5.0943	962.49	1,018.86	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0142)	0.0000	1	(0.1299)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	900	5.0943	4,331.19	4,584.89	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0637)	0.0000	1	(0.5846)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	200	5.0943	962.49	1,018.86	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0142)	0.0000	1	(0.1299)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,400	5.0943	6,737.41	7,132.05	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0991)	0.0000	1	(0.9094)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	300	5.0943	1,443.73	1,528.30	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0212)	0.0000	1	(0.1949)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	3,000	5.0943	14,437.30	15,282.96	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2123)	0.0000	1	(1.9487)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,500	5.0943	7,218.65	7,641.48	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1061)	0.0000	1	(0.9744)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	100	5.0943	481.24	509.43	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0071)	0.0000	1	(0.0650)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	400	5.0943	1,924.97	2,037.73	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0283)	0.0000	1	(0.2598)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	500	5.0943	2,406.22	2,547.16	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0354)	0.0000	1	(0.3248)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	200	5.0943	962.49	1,018.86	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0142)	0.0000	1	(0.1299)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	1,400	5.0943	6,737.41	7,132.05	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0991)	0.0000	1	(0.9094)	02/07/2025
605098.SH	01/13/2025	SDB3260122681	0	2,100	5.0943	10,106.11	10,698.07	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1486)	0.0000	1	(1.3641)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	500	5.0025	2,406.22	2,501.23	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1042)	0.0000	3	(0.9725)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	2,100	5.0025	10,106.11	10,505.15	0.0000	4.3300	50.00	0.00	(3.6466)	(0.4377)	0.0000	3	(4.0843)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,400	5.0025	6,737.41	7,003.44	0.0000	4.3300	50.00	0.00	(2.4311)	(0.2918)	0.0000	3	(2.7229)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,800	5.0025	8,662.38	9,004.42	0.0000	4.3300	50.00	0.00	(3.1257)	(0.3752)	0.0000	3	(3.5009)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	2,300	5.0025	11,068.60	11,505.64	0.0000	4.3300	50.00	0.00	(3.9939)	(0.4794)	0.0000	3	(4.4733)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,200	5.0025	5,774.92	6,002.94	0.0000	4.3300	50.00	0.00	(2.0838)	(0.2501)	0.0000	3	(2.3339)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	500	5.0025	2,406.22	2,501.23	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1042)	0.0000	3	(0.9725)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	900	5.0025	4,331.19	4,502.21	0.0000	4.3300	50.00	0.00	(1.5628)	(0.1876)	0.0000	3	(1.7504)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	300	5.0025	1,443.73	1,500.74	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0625)	0.0000	3	(0.5835)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	400	5.0025	1,924.97	2,000.98	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0834)	0.0000	3	(0.7780)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	200	5.0025	962.49	1,000.49	0.0000	4.3300	50.00	0.00	(0.3473)	(0.0417)	0.0000	3	(0.3890)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	900	5.0025	4,331.19	4,502.21	0.0000	4.3300	50.00	0.00	(1.5628)	(0.1876)	0.0000	3	(1.7504)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	200	5.0025	962.49	1,000.49	0.0000	4.3300	50.00	0.00	(0.3473)	(0.0417)	0.0000	3	(0.3890)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,400	5.0025	6,737.41	7,003.44	0.0000	4.3300	50.00	0.00	(2.4311)	(0.2918)	0.0000	3	(2.7229)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	300	5.0025	1,443.73	1,500.74	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0625)	0.0000	3	(0.5835)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	3,000	5.0025	14,437.30	15,007.36	0.0000	4.3300	50.00	0.00	(5.2095)	(0.6253)	0.0000	3	(5.8348)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,500	5.0025	7,218.65	7,503.68	0.0000	4.3300	50.00	0.00	(2.6047)	(0.3127)	0.0000	3	(2.9174)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	100	5.0025	481.24	500.25	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0208)	0.0000	3	(0.1945)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	400	5.0025	1,924.97	2,000.98	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0834)	0.0000	3	(0.7780)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	500	5.0025	2,406.22	2,501.23	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1042)	0.0000	3	(0.9725)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	200	5.0025	962.49	1,000.49	0.0000	4.3300	50.00	0.00	(0.3473)	(0.0417)	0.0000	3	(0.3890)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	1,400	5.0025	6,737.41	7,003.44	0.0000	4.3300	50.00	0.00	(2.4311)	(0.2918)	0.0000	3	(2.7229)	02/07/2025
605098.SH	01/10/2025	SDB3260122681	0	2,100	5.0025	10,106.11	10,505.15	0.0000	4.3300	50.00	0.00	(3.6466)	(0.4377)	0.0000	3	(4.0843)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	500	4.8729	2,406.22	2,436.45	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3233)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	2,100	4.8729	10,106.11	10,233.11	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1421)	0.0000	1	(1.3577)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,400	4.8729	6,737.41	6,822.07	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0948)	0.0000	1	(0.9051)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,800	4.8729	8,662.38	8,771.24	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1218)	0.0000	1	(1.1637)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	2,300	4.8729	11,068.60	11,207.69	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1557)	0.0000	1	(1.4870)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,200	4.8729	5,774.92	5,847.49	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0812)	0.0000	1	(0.7758)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	500	4.8729	2,406.22	2,436.45	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3233)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	900	4.8729	4,331.19	4,385.62	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0609)	0.0000	1	(0.5819)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	300	4.8729	1,443.73	1,461.87	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0203)	0.0000	1	(0.1940)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	400	4.8729	1,924.97	1,949.16	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0271)	0.0000	1	(0.2586)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	200	4.8729	962.49	974.58	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	900	4.8729	4,331.19	4,385.62	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0609)	0.0000	1	(0.5819)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	200	4.8729	962.49	974.58	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,400	4.8729	6,737.41	6,822.07	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0948)	0.0000	1	(0.9051)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	300	4.8729	1,443.73	1,461.87	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0203)	0.0000	1	(0.1940)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	3,000	4.8729	14,437.30	14,618.73	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2030)	0.0000	1	(1.9395)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,500	4.8729	7,218.65	7,309.36	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1015)	0.0000	1	(0.9698)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605098.SH	01/09/2025	SDB3260122681	0	100	4.8729	481.24	487.29	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0068)	0.0000	1	(0.0647)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	400	4.8729	1,924.97	1,949.16	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0271)	0.0000	1	(0.2586)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	500	4.8729	2,406.22	2,436.45	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0338)	0.0000	1	(0.3233)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	200	4.8729	962.49	974.58	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1293)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	1,400	4.8729	6,737.41	6,822.07	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0948)	0.0000	1	(0.9051)	02/07/2025
605098.SH	01/09/2025	SDB3260122681	0	2,100	4.8729	10,106.11	10,233.11	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1421)	0.0000	1	(1.3577)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	500	4.8501	2,406.22	2,425.04	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0337)	0.0000	1	(0.3231)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	2,100	4.8501	10,106.11	10,185.18	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1415)	0.0000	1	(1.3570)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,400	4.8501	6,737.41	6,790.12	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0943)	0.0000	1	(0.9047)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,800	4.8501	8,662.38	8,730.16	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1213)	0.0000	1	(1.1631)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	2,300	4.8501	11,068.60	11,155.20	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1549)	0.0000	1	(1.4862)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,200	4.8501	5,774.92	5,820.11	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0808)	0.0000	1	(0.7754)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	500	4.8501	2,406.22	2,425.04	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0337)	0.0000	1	(0.3231)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	900	4.8501	4,331.19	4,365.08	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0606)	0.0000	1	(0.5816)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	300	4.8501	1,443.73	1,455.03	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0202)	0.0000	1	(0.1939)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	400	4.8501	1,924.97	1,940.04	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0269)	0.0000	1	(0.2585)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	200	4.8501	962.49	970.02	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1292)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	900	4.8501	4,331.19	4,365.08	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0606)	0.0000	1	(0.5816)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	200	4.8501	962.49	970.02	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1292)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,400	4.8501	6,737.41	6,790.12	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0943)	0.0000	1	(0.9047)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	300	4.8501	1,443.73	1,455.03	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0202)	0.0000	1	(0.1939)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	3,000	4.8501	14,437.30	14,550.26	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2021)	0.0000	1	(1.9386)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,500	4.8501	7,218.65	7,275.13	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1010)	0.0000	1	(0.9693)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	100	4.8501	481.24	485.01	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0067)	0.0000	1	(0.0646)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	400	4.8501	1,924.97	1,940.04	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0269)	0.0000	1	(0.2585)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	500	4.8501	2,406.22	2,425.04	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0337)	0.0000	1	(0.3231)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	200	4.8501	962.49	970.02	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0135)	0.0000	1	(0.1292)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	1,400	4.8501	6,737.41	6,790.12	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0943)	0.0000	1	(0.9047)	02/07/2025
605098.SH	01/08/2025	SDB3260122681	0	2,100	4.8501	10,106.11	10,185.18	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1415)	0.0000	1	(1.3570)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	500	4.9028	2,406.22	2,451.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0340)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	2,100	4.9028	10,106.11	10,295.90	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1430)	0.0000	1	(1.3585)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,400	4.9028	6,737.41	6,863.94	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0953)	0.0000	1	(0.9057)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,800	4.9028	8,662.38	8,825.06	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1226)	0.0000	1	(1.1645)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	2,300	4.9028	11,068.60	11,276.47	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1566)	0.0000	1	(1.4879)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,200	4.9028	5,774.92	5,883.37	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0817)	0.0000	1	(0.7763)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	500	4.9028	2,406.22	2,451.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0340)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	900	4.9028	4,331.19	4,412.53	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0613)	0.0000	1	(0.5822)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	300	4.9028	1,443.73	1,470.84	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0204)	0.0000	1	(0.1941)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	400	4.9028	1,924.97	1,961.12	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0272)	0.0000	1	(0.2588)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	200	4.9028	962.49	980.56	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	900	4.9028	4,331.19	4,412.53	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0613)	0.0000	1	(0.5822)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	200	4.9028	962.49	980.56	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,400	4.9028	6,737.41	6,863.94	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0953)	0.0000	1	(0.9057)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	300	4.9028	1,443.73	1,470.84	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0204)	0.0000	1	(0.1941)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	3,000	4.9028	14,437.30	14,708.43	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2043)	0.0000	1	(1.9408)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,500	4.9028	7,218.65	7,354.22	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1021)	0.0000	1	(0.9704)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	100	4.9028	481.24	490.28	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0068)	0.0000	1	(0.0647)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	400	4.9028	1,924.97	1,961.12	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0272)	0.0000	1	(0.2588)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	500	4.9028	2,406.22	2,451.41	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0340)	0.0000	1	(0.3235)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	200	4.9028	962.49	980.56	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0136)	0.0000	1	(0.1294)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	1,400	4.9028	6,737.41	6,863.94	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0953)	0.0000	1	(0.9057)	02/07/2025
605098.SH	01/07/2025	SDB3260122681	0	2,100	4.9028	10,106.11	10,295.90	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1430)	0.0000	1	(1.3585)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	500	4.8124	2,406.22	2,406.22	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0334)	0.0000	1	(0.3228)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605098.SH	01/06/2025	SDB3260122681	0	2,100	4.8124	10,106.11	10,106.11	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1404)	0.0000	1	(1.3559)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,400	4.8124	6,737.41	6,737.41	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0936)	0.0000	1	(0.9039)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,800	4.8124	8,662.38	8,662.38	0.0000	4.3300	50.00	0.00	(1.0419)	(0.1203)	0.0000	1	(1.1622)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	2,300	4.8124	11,068.60	11,068.60	0.0000	4.3300	50.00	0.00	(1.3313)	(0.1537)	0.0000	1	(1.4850)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,200	4.8124	5,774.92	5,774.92	0.0000	4.3300	50.00	0.00	(0.6946)	(0.0802)	0.0000	1	(0.7748)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	500	4.8124	2,406.22	2,406.22	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0334)	0.0000	1	(0.3228)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	900	4.8124	4,331.19	4,331.19	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0602)	0.0000	1	(0.5811)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	300	4.8124	1,443.73	1,443.73	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0201)	0.0000	1	(0.1937)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	400	4.8124	1,924.97	1,924.97	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0267)	0.0000	1	(0.2583)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	200	4.8124	962.49	962.49	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0134)	0.0000	1	(0.1291)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	900	4.8124	4,331.19	4,331.19	0.0000	4.3300	50.00	0.00	(0.5209)	(0.0602)	0.0000	1	(0.5811)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	200	4.8124	962.49	962.49	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0134)	0.0000	1	(0.1291)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,400	4.8124	6,737.41	6,737.41	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0936)	0.0000	1	(0.9039)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	300	4.8124	1,443.73	1,443.73	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0201)	0.0000	1	(0.1937)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	3,000	4.8124	14,437.30	14,437.30	0.0000	4.3300	50.00	0.00	(1.7365)	(0.2005)	0.0000	1	(1.9370)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,500	4.8124	7,218.65	7,218.65	0.0000	4.3300	50.00	0.00	(0.8682)	(0.1003)	0.0000	1	(0.9685)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	100	4.8124	481.24	481.24	0.0000	4.3300	50.00	0.00	(0.0579)	(0.0067)	0.0000	1	(0.0646)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	400	4.8124	1,924.97	1,924.97	0.0000	4.3300	50.00	0.00	(0.2315)	(0.0267)	0.0000	1	(0.2583)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	500	4.8124	2,406.22	2,406.22	0.0000	4.3300	50.00	0.00	(0.2894)	(0.0334)	0.0000	1	(0.3228)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	200	4.8124	962.49	962.49	0.0000	4.3300	50.00	0.00	(0.1158)	(0.0134)	0.0000	1	(0.1291)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	1,400	4.8124	6,737.41	6,737.41	0.0000	4.3300	50.00	0.00	(0.8104)	(0.0936)	0.0000	1	(0.9039)	02/07/2025
605098.SH	01/06/2025	SDB3260122681	0	2,100	4.8124	10,106.11	10,106.11	0.0000	4.3300	50.00	0.00	(1.2155)	(0.1404)	0.0000	1	(1.3559)	02/07/2025
TOTAL SHANGHAI ACTION EDUCATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(163.9243)	(19.3679)	0.0000	(183.2922)	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND																	
600643.SH	01/17/2025	SDB3262055920	0	700	0.6574	447.78	460.21	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0064)	0.0000	1	(0.0602)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	100	0.6574	64.81	65.74	0.0000	4.3300	50.00	0.00	(0.0078)	(0.0009)	0.0000	1	(0.0087)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	3,500	0.6574	2,448.03	2,301.05	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0320)	0.0000	1	(0.3264)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	600	0.6574	416.84	394.47	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	2,700	0.6574	1,906.26	1,775.10	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0247)	0.0000	1	(0.2539)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	5,100	0.6574	3,600.72	3,352.96	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0466)	0.0000	1	(0.4797)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	7,300	0.6574	5,153.98	4,799.33	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0667)	0.0000	1	(0.6866)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	500	0.6574	353.01	328.72	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	1,400	0.6574	988.43	920.42	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0128)	0.0000	1	(0.1317)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	5,800	0.6574	4,094.94	3,813.17	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0530)	0.0000	1	(0.5455)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	500	0.6574	353.01	328.72	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	4,000	0.6574	2,824.10	2,629.77	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0365)	0.0000	1	(0.3762)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	5,100	0.6574	3,600.72	3,352.96	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0466)	0.0000	1	(0.4797)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	500	0.6574	353.01	328.72	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	6,000	0.6574	4,236.14	3,944.66	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0548)	0.0000	1	(0.5643)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	700	0.6574	494.22	460.21	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0658)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	2,200	0.6574	1,553.25	1,446.37	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0201)	0.0000	1	(0.2069)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	6,100	0.6574	4,306.75	4,010.40	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0557)	0.0000	1	(0.5737)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	16,000	0.6574	11,296.38	10,519.09	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1461)	0.0000	1	(1.5048)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	7,300	0.6574	5,153.98	4,799.33	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0667)	0.0000	1	(0.6866)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	16,600	0.6574	11,720.00	10,913.55	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1516)	0.0000	1	(1.5612)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	6,500	0.6574	4,599.16	4,273.38	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0594)	0.0000	1	(0.6113)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	10,900	0.6574	7,695.66	7,166.13	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0995)	0.0000	1	(1.0251)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	100	0.6574	70.60	65.74	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	16,700	0.6574	11,790.60	10,979.30	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1525)	0.0000	1	(1.5706)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	600	0.6574	423.61	394.47	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0055)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	100	0.6574	70.60	65.74	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	1,400	0.6574	988.43	920.42	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0128)	0.0000	1	(0.1317)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/17/2025	SDB3262055920	0	1,200	0.6574	847.23	788.93	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0110)	0.0000	1	(0.1129)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	2,300	0.6574	1,623.86	1,512.12	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0210)	0.0000	1	(0.2163)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	1,100	0.6574	776.63	723.19	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0100)	0.0000	1	(0.1035)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	100	0.6574	70.60	65.74	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	2,300	0.6574	1,623.86	1,512.12	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0210)	0.3000	1	(0.2163)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	3,200	0.6574	2,259.28	2,103.82	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0292)	0.0000	1	(0.3010)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	600	0.6574	423.61	394.47	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0055)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	7,500	0.6574	5,295.18	4,930.82	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0685)	0.0000	1	(0.7054)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	3,900	0.6574	2,753.49	2,564.03	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0356)	0.0000	1	(0.3668)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	2,600	0.6574	1,835.66	1,709.35	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0237)	0.0000	1	(0.2445)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	1,500	0.6574	1,059.04	986.16	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0137)	0.0000	1	(0.1411)	02/07/2025
600643.SH	01/17/2025	SDB3262055920	0	13,200	0.6574	9,319.52	8,678.25	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1205)	0.3000	1	(1.2415)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	700	0.6323	447.78	442.62	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0600)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	100	0.6323	64.81	63.23	0.0000	4.3300	50.00	0.00	(0.0078)	(0.0009)	0.0000	1	(0.0087)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	3,500	0.6323	2,448.03	2,213.11	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0307)	0.0000	1	(0.3252)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	600	0.6323	416.84	379.39	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0053)	0.0000	1	(0.0554)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	2,700	0.6323	1,906.26	1,707.26	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0237)	0.3000	1	(0.2530)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	5,100	0.6323	3,600.72	3,224.82	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0448)	0.0000	1	(0.4779)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	7,300	0.6323	5,153.98	4,615.92	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0641)	0.3000	1	(0.6840)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	500	0.6323	353.01	316.16	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.0000	1	(0.0469)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	1,400	0.6323	988.43	885.25	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0123)	0.0000	1	(0.1312)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	5,800	0.6323	4,094.94	3,667.44	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0509)	0.0000	1	(0.5435)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	500	0.6323	353.01	316.16	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.0000	1	(0.0469)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	4,000	0.6323	2,824.10	2,529.27	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0351)	0.3000	1	(0.3748)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	5,100	0.6323	3,600.72	3,224.82	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0448)	0.0000	1	(0.4779)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	500	0.6323	353.01	316.16	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.3000	1	(0.0469)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	6,000	0.6323	4,236.14	3,793.91	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0527)	0.0000	1	(0.5622)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	700	0.6323	494.22	442.62	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0061)	0.0000	1	(0.0656)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	2,200	0.6323	1,553.25	1,391.10	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0193)	0.0000	1	(0.2061)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	6,100	0.6323	4,306.75	3,857.14	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0536)	0.0000	1	(0.5716)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	16,000	0.6323	11,296.38	10,117.09	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1405)	0.0000	1	(1.4992)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	7,300	0.6323	5,153.98	4,615.92	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0641)	0.0000	1	(0.6840)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	16,600	0.6323	11,720.00	10,496.48	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1458)	0.3000	1	(1.5554)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	6,500	0.6323	4,589.16	4,110.07	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0571)	0.0000	1	(0.6091)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	10,900	0.6323	7,695.66	6,892.27	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0957)	0.0000	1	(1.0213)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	100	0.6323	70.60	63.23	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	16,700	0.6323	11,790.60	10,559.71	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1467)	0.0000	1	(1.5648)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	600	0.6323	423.61	379.39	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0053)	0.3000	1	(0.0562)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	100	0.6323	70.60	63.23	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	1,400	0.6323	988.43	885.25	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0123)	0.3000	1	(0.1312)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	1,200	0.6323	847.23	758.78	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0105)	0.0000	1	(0.1124)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	2,300	0.6323	1,623.86	1,454.33	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0202)	0.0000	1	(0.2155)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	1,100	0.6323	776.63	695.55	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0097)	0.0000	1	(0.1031)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	100	0.6323	70.60	63.23	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	2,300	0.6323	1,623.86	1,454.33	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0202)	0.3000	1	(0.2155)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	3,200	0.6323	2,259.28	2,023.42	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0281)	0.0000	1	(0.2998)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	600	0.6323	423.61	379.39	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0053)	0.0000	1	(0.0562)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	7,500	0.6323	5,295.18	4,742.39	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0659)	0.0000	1	(0.7028)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	3,900	0.6323	2,753.49	2,466.04	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0343)	0.0000	1	(0.3654)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	2,600	0.6323	1,835.66	1,644.03	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0228)	0.0000	1	(0.2436)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	1,500	0.6323	1,059.04	948.48	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0132)	0.0000	1	(0.1406)	02/07/2025
600643.SH	01/16/2025	SDB3262055920	0	13,200	0.6323	9,319.52	8,346.60	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1159)	0.3000	1	(1.2369)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	700	0.6309	447.78	441.61	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0061)	0.0000	1	(0.0600)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/15/2025	SDB3262055920	0	100	0.6309	64.81	63.09	0.0000	4.3300	50.00	0.00	(0.0078)	(0.0009)	0.0000	1	(0.0087)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	3,500	0.6309	2,448.03	2,208.07	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0307)	0.0000	1	(0.3251)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	600	0.6309	416.84	378.53	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0053)	0.0000	1	(0.0554)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	2,700	0.6309	1,906.26	1,703.37	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0237)	0.0000	1	(0.2529)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	5,100	0.6309	3,600.72	3,217.47	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0447)	0.0000	1	(0.4778)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	7,300	0.6309	5,153.98	4,605.39	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0640)	0.0000	1	(0.6839)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	500	0.6309	353.01	315.44	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.0000	1	(0.0468)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	1,400	0.6309	988.43	883.23	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0123)	0.0000	1	(0.1312)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	5,800	0.6309	4,094.94	3,659.08	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0508)	0.0000	1	(0.5434)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	500	0.6309	353.01	315.44	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.0000	1	(0.0468)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	4,000	0.6309	2,824.10	2,523.50	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0350)	0.0000	1	(0.3747)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	5,100	0.6309	3,600.72	3,217.47	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0447)	0.0000	1	(0.4778)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	500	0.6309	353.01	315.44	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0044)	0.0000	1	(0.0468)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	6,000	0.6309	4,236.14	3,785.26	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0526)	0.0000	1	(0.5621)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	700	0.6309	494.22	441.61	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0061)	0.0000	1	(0.0656)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	2,200	0.6309	1,553.25	1,387.93	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0193)	0.0000	1	(0.2061)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	6,100	0.6309	4,306.75	3,848.34	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0534)	0.0000	1	(0.5715)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	16,000	0.6309	11,296.38	10,094.02	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1402)	0.0000	1	(1.4989)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	7,300	0.6309	5,153.98	4,605.39	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0640)	0.0000	1	(0.6839)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	16,600	0.6309	11,720.00	10,472.54	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1455)	0.0000	1	(1.5551)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	6,500	0.6309	4,589.16	4,100.69	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0570)	0.0000	1	(0.6089)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	10,900	0.6309	7,695.66	6,876.55	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0955)	0.0000	1	(1.0211)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	100	0.6309	70.60	63.09	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	16,700	0.6309	11,790.60	10,535.63	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1463)	0.0000	1	(1.5645)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	600	0.6309	423.61	378.53	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0053)	0.0000	1	(0.0562)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	100	0.6309	70.60	63.09	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	1,400	0.6309	988.43	883.23	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0123)	0.0000	1	(0.1312)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	1,200	0.6309	847.23	757.05	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0105)	0.0000	1	(0.1124)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	2,300	0.6309	1,623.86	1,451.01	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0202)	0.0000	1	(0.2155)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	1,100	0.6309	776.63	693.96	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0096)	0.0000	1	(0.1030)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	100	0.6309	70.60	63.09	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	2,300	0.6309	1,623.86	1,451.01	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0202)	0.0000	1	(0.2155)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	3,200	0.6309	2,259.28	2,018.80	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0280)	0.0000	1	(0.2998)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	600	0.6309	423.61	378.53	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0053)	0.0000	1	(0.0562)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	7,500	0.6309	5,295.18	4,731.57	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0657)	0.0000	1	(0.7026)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	3,900	0.6309	2,753.49	2,460.42	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0342)	0.0000	1	(0.3654)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	2,600	0.6309	1,835.66	1,640.28	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0228)	0.0000	1	(0.2436)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	1,500	0.6309	1,059.04	946.31	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0131)	0.0000	1	(0.1405)	02/07/2025
600643.SH	01/15/2025	SDB3262055920	0	13,200	0.6309	9,319.52	8,327.56	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1157)	0.0000	1	(1.2366)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	3,500	0.6462	2,448.03	2,261.70	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0314)	0.0000	1	(0.3259)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	600	0.6462	416.84	387.72	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	2,700	0.6462	1,906.26	1,744.74	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0242)	0.0000	1	(0.2535)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	5,100	0.6462	3,600.72	3,295.63	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0458)	0.0000	1	(0.4789)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	7,300	0.6462	5,153.98	4,717.27	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0655)	0.0000	1	(0.6854)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	500	0.6462	353.01	323.10	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	1,400	0.6462	988.43	904.68	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0126)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	5,800	0.6462	4,094.94	3,747.97	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0521)	0.0000	1	(0.5446)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	500	0.6462	353.01	323.10	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	4,000	0.6462	2,824.10	2,584.80	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0359)	0.0000	1	(0.3756)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	5,100	0.6462	3,600.72	3,295.63	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0458)	0.0000	1	(0.4789)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	500	0.6462	353.01	323.10	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0469)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	6,000	0.6462	4,236.14	3,877.21	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0539)	0.0000	1	(0.5634)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	700	0.6462	494.22	452.34	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0063)	0.0000	1	(0.0657)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/14/2025	SDB3262055920	0	2,200	0.6462	1,553.25	1,421.64	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0197)	0.0000	1	(0.2066)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	6,100	0.6462	4,306.75	3,941.83	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0547)	0.0000	1	(0.5728)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	16,000	0.6462	11,296.38	10,339.22	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1436)	0.0000	1	(1.5023)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	7,300	0.6462	5,153.98	4,717.27	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0655)	0.0000	1	(0.6854)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	16,600	0.6462	11,720.00	10,726.94	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1490)	0.0000	1	(1.5586)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	6,500	0.6462	4,589.16	4,200.31	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0583)	0.0000	1	(0.6103)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	10,900	0.6462	7,695.66	7,043.59	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0978)	0.0000	1	(1.0234)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	100	0.6462	70.60	64.62	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	16,700	0.6462	11,790.60	10,791.56	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1499)	0.0000	1	(1.5680)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	600	0.6462	423.61	387.72	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0563)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	100	0.6462	70.60	64.62	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	1,400	0.6462	988.43	904.68	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0126)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	1,200	0.6462	847.23	775.44	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0108)	0.0000	1	(0.1127)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	2,300	0.6462	1,623.86	1,486.26	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0206)	0.0000	1	(0.2160)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	1,100	0.6462	776.63	710.82	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0099)	0.0000	1	(0.1033)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	100	0.6462	70.60	64.62	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	2,300	0.6462	1,623.86	1,486.26	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0206)	0.0000	1	(0.2160)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	3,200	0.6462	2,259.28	2,067.84	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0287)	0.0000	1	(0.3005)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	600	0.6462	423.61	387.72	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0563)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	7,500	0.6462	5,295.18	4,846.51	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0673)	0.0000	1	(0.7042)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	3,900	0.6462	2,753.49	2,520.18	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0350)	0.0000	1	(0.3662)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	2,600	0.6462	1,835.66	1,680.12	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0233)	0.0000	1	(0.2441)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	1,500	0.6462	1,059.04	969.30	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0135)	0.0000	1	(0.1408)	02/07/2025
600643.SH	01/14/2025	SDB3262055920	0	13,200	0.6462	9,319.52	8,529.85	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1185)	0.0000	1	(1.2394)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	3,500	0.6492	2,448.03	2,272.23	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0316)	0.0000	1	(0.3260)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	600	0.6492	416.84	389.53	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0555)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	2,700	0.6492	1,906.26	1,752.86	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0243)	0.0000	1	(0.2536)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	5,100	0.6492	3,600.72	3,310.97	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0460)	0.0000	1	(0.4791)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	7,300	0.6492	5,153.98	4,739.23	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0658)	0.0000	1	(0.6857)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	500	0.6492	353.01	324.60	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	1,400	0.6492	988.43	908.89	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0126)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	5,800	0.6492	4,094.94	3,765.41	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0523)	0.0000	1	(0.5448)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	500	0.6492	353.01	324.60	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	4,000	0.6492	2,824.10	2,596.84	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0361)	0.0000	1	(0.3757)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	5,100	0.6492	3,600.72	3,310.97	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0460)	0.0000	1	(0.4791)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	500	0.6492	353.01	324.60	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	6,000	0.6492	4,236.14	3,895.25	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0541)	0.0000	1	(0.5636)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	700	0.6492	494.22	454.45	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0063)	0.0000	1	(0.0658)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	2,200	0.6492	1,553.25	1,428.26	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0198)	0.0000	1	(0.2067)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	6,100	0.6492	4,306.75	3,960.17	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0550)	0.0000	1	(0.5730)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	16,000	0.6492	11,296.38	10,387.34	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1443)	0.0000	1	(1.5030)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	7,300	0.6492	5,153.98	4,739.23	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0658)	0.0000	1	(0.6857)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	16,600	0.6492	11,720.00	10,776.87	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1497)	0.0000	1	(1.5593)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	6,500	0.6492	4,589.16	4,219.86	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0586)	0.0000	1	(0.6106)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	10,900	0.6492	7,695.66	7,076.38	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0983)	0.0000	1	(1.0239)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	100	0.6492	70.60	64.92	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	16,700	0.6492	11,790.60	10,841.79	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1506)	0.0000	1	(1.5687)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	600	0.6492	423.61	389.53	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	100	0.6492	70.60	64.92	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	1,400	0.6492	988.43	908.89	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0126)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	1,200	0.6492	847.23	779.05	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0108)	0.0000	1	(0.1127)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	2,300	0.6492	1,623.86	1,493.18	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0207)	0.0000	1	(0.2161)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	1,100	0.6492	776.63	714.13	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0099)	0.0000	1	(0.1033)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/13/2025	SDB3262055920	0	100	0.6492	70.60	64.92	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	2,300	0.6492	1,623.86	1,493.18	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0207)	0.0000	1	(0.2161)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	3,200	0.6492	2,259.28	2,077.47	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0289)	0.0000	1	(0.3006)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	600	0.6492	423.61	389.53	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	7,500	0.6492	5,295.18	4,869.07	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0676)	0.0000	1	(0.7045)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	3,900	0.6492	2,753.49	2,531.92	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0352)	0.0000	1	(0.3663)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	2,600	0.6492	1,835.66	1,687.94	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0234)	0.0000	1	(0.2442)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	1,500	0.6492	1,059.04	973.81	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0135)	0.0000	1	(0.1409)	02/07/2025
600643.SH	01/13/2025	SDB3262055920	0	13,200	0.6492	9,319.52	8,569.56	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1190)	0.0000	1	(1.2400)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	3,500	0.6611	2,448.03	2,313.80	0.0000	4.3300	50.00	0.00	(0.8833)	(0.0964)	0.0000	3	(0.9797)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	600	0.6611	416.84	396.65	0.0000	4.3300	50.00	0.00	(0.1504)	(0.0165)	0.0000	3	(0.1669)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	2,700	0.6611	1,906.26	1,784.93	0.0000	4.3300	50.00	0.00	(0.6878)	(0.0744)	0.0000	3	(0.7622)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	5,100	0.6611	3,600.72	3,371.54	0.0000	4.3300	50.00	0.00	(1.2993)	(0.1405)	0.0000	3	(1.4397)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	7,300	0.6611	5,153.98	4,825.94	0.0000	4.3300	50.00	0.00	(1.8597)	(0.2011)	0.0000	3	(2.0608)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	500	0.6611	353.01	330.54	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0138)	0.0000	3	(0.1412)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	1,400	0.6611	988.43	925.52	0.0000	4.3300	50.00	0.00	(0.3567)	(0.0386)	0.0000	3	(0.3952)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	5,800	0.6611	4,094.94	3,834.30	0.0000	4.3300	50.00	0.00	(1.4776)	(0.1598)	0.0000	3	(1.6374)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	500	0.6611	353.01	330.54	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0138)	0.0000	3	(0.1412)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	4,000	0.6611	2,824.10	2,644.35	0.0000	4.3300	50.00	0.00	(1.0190)	(0.1102)	0.0000	3	(1.1292)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	5,100	0.6611	3,600.72	3,371.54	0.0000	4.3300	50.00	0.00	(1.2993)	(0.1405)	0.0000	3	(1.4397)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	500	0.6611	353.01	330.54	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0138)	0.0000	3	(0.1412)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	6,000	0.6611	4,236.14	3,966.52	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1653)	0.0000	3	(1.6938)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	700	0.6611	494.22	462.76	0.0000	4.3300	50.00	0.00	(0.1783)	(0.0193)	0.0000	3	(0.1976)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	2,200	0.6611	1,553.25	1,454.39	0.0000	4.3300	50.00	0.00	(0.5605)	(0.0606)	0.0000	3	(0.6211)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	6,100	0.6611	4,306.75	4,032.63	0.0000	4.3300	50.00	0.00	(1.5540)	(0.1680)	0.0000	3	(1.7220)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	16,000	0.6611	11,296.38	10,577.39	0.0000	4.3300	50.00	0.00	(4.0761)	(0.4407)	0.0000	3	(4.5168)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	7,300	0.6611	5,153.98	4,825.94	0.0000	4.3300	50.00	0.00	(1.8597)	(0.2011)	0.0000	3	(2.0608)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	16,600	0.6611	11,720.00	10,974.04	0.0000	4.3300	50.00	0.00	(4.2290)	(0.4573)	0.0000	3	(4.6862)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	6,500	0.6611	4,589.16	4,297.07	0.0000	4.3300	50.00	0.00	(1.6559)	(0.1790)	0.0000	3	(1.8350)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	10,900	0.6611	7,695.66	7,205.85	0.0000	4.3300	50.00	0.00	(2.7769)	(0.3002)	0.0000	3	(3.0771)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	100	0.6611	70.60	66.11	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0028)	0.0000	3	(0.0282)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	16,700	0.6611	11,790.60	11,040.15	0.0000	4.3300	50.00	0.00	(4.2544)	(0.4600)	0.0000	3	(4.7144)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	600	0.6611	423.61	396.65	0.0000	4.3300	50.00	0.00	(0.1529)	(0.0165)	0.0000	3	(0.1694)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	100	0.6611	70.60	66.11	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0028)	0.0000	3	(0.0282)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	1,400	0.6611	988.43	925.52	0.0000	4.3300	50.00	0.00	(0.3567)	(0.0386)	0.0000	3	(0.3952)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	1,200	0.6611	847.23	793.30	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0331)	0.0000	3	(0.3388)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	2,300	0.6611	1,623.86	1,520.50	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0634)	0.0000	3	(0.6493)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	1,100	0.6611	776.63	727.20	0.0000	4.3300	50.00	0.00	(0.2802)	(0.0303)	0.0000	3	(0.3105)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	100	0.6611	70.60	66.11	0.0000	4.3300	50.00	0.00	(0.0255)	(0.0028)	0.0000	3	(0.0282)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	2,300	0.6611	1,623.86	1,520.50	0.0000	4.3300	50.00	0.00	(0.5859)	(0.0634)	0.0000	3	(0.6493)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	3,200	0.6611	2,259.28	2,115.48	0.0000	4.3300	50.00	0.00	(0.8152)	(0.0881)	0.0000	3	(0.9034)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	600	0.6611	423.61	396.65	0.0000	4.3300	50.00	0.00	(0.1529)	(0.0165)	0.0000	3	(0.1694)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	7,500	0.6611	5,295.18	4,958.15	0.0000	4.3300	50.00	0.00	(1.9107)	(0.2066)	0.0000	3	(2.1173)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	3,900	0.6611	2,753.49	2,578.24	0.0000	4.3300	50.00	0.00	(0.9936)	(0.1074)	0.0000	3	(1.1010)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	2,600	0.6611	1,835.66	1,718.83	0.0000	4.3300	50.00	0.00	(0.6624)	(0.0716)	0.0000	3	(0.7340)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	1,500	0.6611	1,059.04	991.63	0.0000	4.3300	50.00	0.00	(0.3821)	(0.0413)	0.0000	3	(0.4235)	02/07/2025
600643.SH	01/10/2025	SDB3262055920	0	13,200	0.6611	9,319.52	8,726.35	0.0000	4.3300	50.00	0.00	(3.3628)	(0.3636)	0.0000	3	(3.7264)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	3,500	0.6511	2,448.03	2,278.78	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0316)	0.0000	1	(0.3261)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	600	0.6511	416.84	390.65	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0054)	0.0000	1	(0.0556)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	2,700	0.6511	1,906.26	1,757.92	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0244)	0.0000	1	(0.2537)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	5,100	0.6511	3,600.72	3,320.51	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0461)	0.0000	1	(0.4792)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	7,300	0.6511	5,153.98	4,752.89	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0660)	0.0000	1	(0.6859)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	500	0.6511	353.01	325.54	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/09/2025	SDB3262055920	0	1,400	0.6511	988.43	911.51	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0127)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	5,800	0.6511	4,094.94	3,776.27	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0524)	0.0000	1	(0.5450)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	500	0.6511	353.01	325.54	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	4,000	0.6511	2,824.10	2,604.32	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0362)	0.0000	1	(0.3758)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	5,100	0.6511	3,600.72	3,320.51	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0461)	0.0000	1	(0.4792)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	500	0.6511	353.01	325.54	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	6,000	0.6511	4,236.14	3,906.49	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0543)	0.0000	1	(0.5638)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	700	0.6511	494.22	455.76	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0063)	0.0000	1	(0.0658)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	2,200	0.6511	1,553.25	1,432.38	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0199)	0.0000	1	(0.2067)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	6,100	0.6511	4,306.75	3,971.59	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0552)	0.0000	1	(0.5732)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	16,000	0.6511	11,296.38	10,417.30	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1447)	0.0000	1	(1.5034)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	7,300	0.6511	5,153.98	4,752.89	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0660)	0.0000	1	(0.6859)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	16,600	0.6511	11,720.00	10,807.94	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1501)	0.0000	1	(1.5598)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	6,500	0.6511	4,589.16	4,232.03	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0588)	0.0000	1	(0.6108)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	10,900	0.6511	7,695.66	7,096.78	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0986)	0.0000	1	(1.0242)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	100	0.6511	70.60	65.11	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	16,700	0.6511	11,790.60	10,873.05	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1510)	0.0000	1	(1.5692)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	600	0.6511	423.61	390.65	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	100	0.6511	70.60	65.11	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	1,400	0.6511	988.43	911.51	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0127)	0.0000	1	(0.1315)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	1,200	0.6511	847.23	781.30	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0109)	0.0000	1	(0.1128)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	2,300	0.6511	1,623.86	1,497.49	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0206)	0.0000	1	(0.2161)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	1,100	0.6511	776.63	716.19	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0099)	0.0000	1	(0.1034)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	100	0.6511	70.60	65.11	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	2,300	0.6511	1,623.86	1,497.49	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0208)	0.0000	1	(0.2161)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	3,200	0.6511	2,259.28	2,083.46	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0289)	0.0000	1	(0.3007)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	600	0.6511	423.61	390.65	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0054)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	7,500	0.6511	5,295.18	4,883.11	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0678)	0.0000	1	(0.7047)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	3,900	0.6511	2,753.49	2,539.22	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0353)	0.0000	1	(0.3665)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	2,600	0.6511	1,835.66	1,692.81	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0235)	0.0000	1	(0.2443)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	1,500	0.6511	1,059.04	976.62	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0136)	0.0000	1	(0.1409)	02/07/2025
600643.SH	01/09/2025	SDB3262055920	0	13,200	0.6511	9,319.52	8,594.27	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1194)	0.0000	1	(1.2403)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	3,500	0.6598	2,448.03	2,309.18	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0321)	0.0000	1	(0.3265)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	600	0.6598	416.84	395.86	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0055)	0.0000	1	(0.0556)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	2,700	0.6598	1,906.26	1,781.37	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0247)	0.0000	1	(0.2540)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	5,100	0.6598	3,600.72	3,364.80	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0467)	0.0000	1	(0.4798)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	7,300	0.6598	5,153.98	4,816.28	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0669)	0.0000	1	(0.6868)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	500	0.6598	353.01	329.88	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	1,400	0.6598	988.43	923.67	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0128)	0.0000	1	(0.1317)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	5,800	0.6598	4,094.94	3,826.64	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0531)	0.0000	1	(0.5457)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	500	0.6598	353.01	329.88	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	4,000	0.6598	2,824.10	2,639.06	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0367)	0.0000	1	(0.3763)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	5,100	0.6598	3,600.72	3,364.80	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0467)	0.0000	1	(0.4798)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	500	0.6598	353.01	329.88	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0470)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	6,000	0.6598	4,236.14	3,958.59	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0550)	0.0000	1	(0.5645)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	700	0.6598	494.22	461.84	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0064)	0.0000	1	(0.0659)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	2,200	0.6598	1,553.25	1,451.48	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0202)	0.0000	1	(0.2070)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	6,100	0.6598	4,306.75	4,024.57	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0559)	0.0000	1	(0.5739)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	16,000	0.6598	11,296.38	10,556.24	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1466)	0.0000	1	(1.5053)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	7,300	0.6598	5,153.98	4,816.28	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0669)	0.0000	1	(0.6868)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	16,600	0.6598	11,720.00	10,952.10	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1521)	0.0000	1	(1.5618)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	6,500	0.6598	4,589.16	4,288.47	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0596)	0.0000	1	(0.6115)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	10,900	0.6598	7,695.66	7,191.44	0.0000	4.3300	50.00	0.00	(0.9256)	(0.0999)	0.0000	1	(1.0255)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/08/2025	SDB3262055920	0	100	0.6598	70.60	65.98	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	16,700	0.6598	11,790.60	11,018.08	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1530)	0.0000	1	(1.5712)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	600	0.6598	423.61	395.86	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0055)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	100	0.6598	70.60	65.98	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	1,400	0.6598	988.43	923.67	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0128)	0.0000	1	(0.1317)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	1,200	0.6598	847.23	791.72	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0110)	0.0000	1	(0.1129)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	2,300	0.6598	1,623.86	1,517.46	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0211)	0.0000	1	(0.2164)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	1,100	0.6598	776.63	725.74	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0101)	0.0000	1	(0.1035)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	100	0.6598	70.60	65.98	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0009)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	2,300	0.6598	1,623.86	1,517.46	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0211)	0.0000	1	(0.2164)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	3,200	0.6598	2,259.28	2,111.25	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0293)	0.0000	1	(0.3011)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	600	0.6598	423.61	395.86	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0055)	0.0000	1	(0.0564)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	7,500	0.6598	5,295.18	4,948.24	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0687)	0.0000	1	(0.7056)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	3,900	0.6598	2,753.49	2,573.08	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0357)	0.0000	1	(0.3669)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	2,600	0.6598	1,835.66	1,715.39	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0238)	0.0000	1	(0.2446)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	1,500	0.6598	1,059.04	989.65	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0137)	0.0000	1	(0.1411)	02/07/2025
600643.SH	01/08/2025	SDB3262055920	0	13,200	0.6598	9,319.52	8,708.90	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1210)	0.0000	1	(1.2419)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	3,500	0.6887	2,448.03	2,410.41	0.0000	4.3300	50.00	0.00	(0.2944)	(0.0335)	0.0000	1	(0.3279)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	600	0.6887	416.84	413.21	0.0000	4.3300	50.00	0.00	(0.0501)	(0.0057)	0.0000	1	(0.0559)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	2,700	0.6887	1,906.26	1,859.46	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0258)	0.0000	1	(0.2551)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	5,100	0.6887	3,600.72	3,512.31	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0488)	0.0000	1	(0.4819)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	7,300	0.6887	5,153.98	5,027.43	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0696)	0.0000	1	(0.6897)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	500	0.6887	353.01	344.34	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0048)	0.0000	1	(0.0472)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	1,400	0.6887	988.43	964.16	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	5,800	0.6887	4,094.94	3,994.40	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0555)	0.0000	1	(0.5480)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	500	0.6887	353.01	344.34	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0048)	0.0000	1	(0.0472)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	4,000	0.6887	2,824.10	2,754.76	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0383)	0.0000	1	(0.3779)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	5,100	0.6887	3,600.72	3,512.31	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0488)	0.0000	1	(0.4819)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	500	0.6887	353.01	344.34	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0048)	0.0000	1	(0.0472)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	6,000	0.6887	4,236.14	4,132.13	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0574)	0.0000	1	(0.5669)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	700	0.6887	494.22	482.08	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0067)	0.0000	1	(0.0661)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	2,200	0.6887	1,553.25	1,515.12	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0210)	0.0000	1	(0.2079)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	6,100	0.6887	4,306.75	4,201.00	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0583)	0.0000	1	(0.5764)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	16,000	0.6887	11,296.38	11,019.02	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1530)	0.0000	1	(1.5117)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	7,300	0.6887	5,153.98	5,027.43	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0696)	0.0000	1	(0.6897)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	16,600	0.6887	11,720.00	11,432.24	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1588)	0.0000	1	(1.5684)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	6,500	0.6887	4,589.16	4,476.48	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0622)	0.0000	1	(0.6141)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	10,900	0.6887	7,695.66	7,506.71	0.0000	4.3300	50.00	0.00	(0.9256)	(0.1043)	0.0000	1	(1.0299)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	100	0.6887	70.60	68.87	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	16,700	0.6887	11,790.60	11,501.11	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1597)	0.0000	1	(1.5779)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	600	0.6887	423.61	413.21	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0057)	0.0000	1	(0.0567)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	100	0.6887	70.60	68.87	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	1,400	0.6887	988.43	964.16	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0134)	0.0000	1	(0.1323)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	1,200	0.6887	847.23	826.43	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0115)	0.0000	1	(0.1134)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	2,300	0.6887	1,623.86	1,583.98	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	1,100	0.6887	776.63	757.56	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0105)	0.0000	1	(0.1039)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	100	0.6887	70.60	68.87	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0094)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	2,300	0.6887	1,623.86	1,583.98	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	3,200	0.6887	2,259.28	2,203.80	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0306)	0.0000	1	(0.3023)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	600	0.6887	423.61	413.21	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0057)	0.0000	1	(0.0567)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	7,500	0.6887	5,295.18	5,165.17	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0717)	0.0000	1	(0.7086)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	3,900	0.6887	2,753.49	2,685.89	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0373)	0.0000	1	(0.3685)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	2,600	0.6887	1,835.66	1,790.59	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0249)	0.0000	1	(0.2457)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600643.SH	01/07/2025	SDB3262055920	0	1,500	0.6887	1,059.04	1,033.03	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0143)	0.0000	1	(0.1417)	02/07/2025
600643.SH	01/07/2025	SDB3262055920	0	13,200	0.6887	9,319.52	9,090.69	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1263)	0.0000	1	(1.2472)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	2,700	0.7060	1,906.26	1,906.26	0.0000	4.3300	50.00	0.00	(0.2293)	(0.0265)	0.0000	1	(0.2558)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	5,100	0.7060	3,600.72	3,600.72	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0500)	0.0000	1	(0.4831)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	7,300	0.7060	5,153.98	5,153.98	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0716)	0.0000	1	(0.6915)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	500	0.7060	353.01	353.01	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0049)	0.0000	1	(0.0474)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	1,400	0.7060	988.43	988.43	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0137)	0.0000	1	(0.1326)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	5,800	0.7060	4,094.94	4,094.94	0.0000	4.3300	50.00	0.00	(0.4925)	(0.0569)	0.0000	1	(0.5494)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	500	0.7060	353.01	353.01	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0049)	0.0000	1	(0.0474)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	4,000	0.7060	2,824.10	2,824.10	0.0000	4.3300	50.00	0.00	(0.3397)	(0.0392)	0.0000	1	(0.3789)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	5,100	0.7060	3,600.72	3,600.72	0.0000	4.3300	50.00	0.00	(0.4331)	(0.0500)	0.0000	1	(0.4831)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	500	0.7060	353.01	353.01	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0049)	0.0000	1	(0.0474)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	6,000	0.7060	4,236.14	4,236.14	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0588)	0.0000	1	(0.5683)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	700	0.7060	494.22	494.22	0.0000	4.3300	50.00	0.00	(0.0594)	(0.0069)	0.0000	1	(0.0663)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	2,200	0.7060	1,553.25	1,553.25	0.0000	4.3300	50.00	0.00	(0.1868)	(0.0216)	0.0000	1	(0.2084)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	6,100	0.7060	4,306.75	4,306.75	0.0000	4.3300	50.00	0.00	(0.5180)	(0.0598)	0.0000	1	(0.5778)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	16,000	0.7060	11,296.38	11,296.38	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1569)	0.0000	1	(1.5156)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	7,300	0.7060	5,153.98	5,153.98	0.0000	4.3300	50.00	0.00	(0.6199)	(0.0716)	0.0000	1	(0.6915)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	16,600	0.7060	11,720.00	11,720.00	0.0000	4.3300	50.00	0.00	(1.4097)	(0.1628)	0.0000	1	(1.5724)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	6,500	0.7060	4,589.16	4,589.16	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0637)	0.0000	1	(0.6157)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	10,900	0.7060	7,695.66	7,695.66	0.0000	4.3300	50.00	0.00	(0.9256)	(0.1069)	0.0000	1	(1.0325)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	100	0.7060	70.60	70.60	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0095)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	16,700	0.7060	11,790.60	11,790.60	0.0000	4.3300	50.00	0.00	(1.4181)	(0.1638)	0.0000	1	(1.5819)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	600	0.7060	423.61	423.61	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0059)	0.0000	1	(0.0568)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	100	0.7060	70.60	70.60	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0095)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	1,400	0.7060	988.43	988.43	0.0000	4.3300	50.00	0.00	(0.1189)	(0.0137)	0.0000	1	(0.1326)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	1,200	0.7060	847.23	847.23	0.0000	4.3300	50.00	0.00	(0.1019)	(0.0118)	0.0000	1	(0.1137)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	2,300	0.7060	1,623.86	1,623.86	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	1,100	0.7060	776.63	776.63	0.0000	4.3300	50.00	0.00	(0.0934)	(0.0108)	0.0000	1	(0.1042)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	100	0.7060	70.60	70.60	0.0000	4.3300	50.00	0.00	(0.0085)	(0.0010)	0.0000	1	(0.0095)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	2,300	0.7060	1,623.86	1,623.86	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	3,200	0.7060	2,259.28	2,259.28	0.0000	4.3300	50.00	0.00	(0.2717)	(0.0314)	0.0000	1	(0.3031)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	600	0.7060	423.61	423.61	0.0000	4.3300	50.00	0.00	(0.0510)	(0.0059)	0.0000	1	(0.0568)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	7,500	0.7060	5,295.18	5,295.18	0.0000	4.3300	50.00	0.00	(0.6369)	(0.0735)	0.0000	1	(0.7104)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	3,900	0.7060	2,753.49	2,753.49	0.0000	4.3300	50.00	0.00	(0.3312)	(0.0382)	0.0000	1	(0.3694)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	2,600	0.7060	1,835.66	1,835.66	0.0000	4.3300	50.00	0.00	(0.2208)	(0.0255)	0.0000	1	(0.2463)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	1,500	0.7060	1,059.04	1,059.04	0.0000	4.3300	50.00	0.00	(0.1274)	(0.0147)	0.0000	1	(0.1421)	02/07/2025
600643.SH	01/06/2025	SDB3262055920	0	13,200	0.7060	9,319.52	9,319.52	0.0000	4.3300	50.00	0.00	(1.1209)	(0.1294)	0.0000	1	(1.2504)	02/07/2025
TOTAL SHANGHAI AJ CORPORATION CMN CLASS A SERIES NORTHBOUND												(170.6883)	(18.3929)	0.0000		(189.0812)	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603881.SH	01/17/2025	SDB3260123476	0	2,300	2.5290	7,114.18	5,816.80	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0808)	0.0000	1	(0.9365)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	900	2.5290	2,783.81	2,276.14	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0316)	0.0000	1	(0.3664)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,300	2.5290	7,114.18	5,816.80	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0808)	0.0000	1	(0.9365)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,500	2.5290	4,639.68	3,793.57	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0527)	0.0000	1	(0.6107)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,300	2.5290	4,021.06	3,287.76	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0457)	0.0000	1	(0.5293)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,600	2.5290	4,948.99	4,046.47	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0562)	0.0000	1	(0.6515)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	3,700	2.5290	11,444.55	9,357.46	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1300)	0.0000	1	(1.5065)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	3,000	2.5290	9,279.36	7,587.13	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1054)	0.0000	1	(1.2215)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	700	2.5290	2,165.18	1,770.33	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0246)	0.0000	1	(0.2850)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	200	2.5290	618.62	505.81	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0070)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	500	2.5290	1,546.56	1,264.52	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0176)	0.0000	1	(0.2036)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,000	2.5290	3,093.12	2,529.04	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0351)	0.0000	1	(0.4072)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/17/2025	SDB3260123476	0	5,200	2.5290	16,084.23	13,151.03	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1827)	0.0000	1	(2.1172)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,100	2.5290	3,402.43	2,781.95	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0386)	0.0000	1	(0.4479)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,300	2.5290	4,021.06	3,287.76	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0457)	0.0000	1	(0.5293)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	3,500	2.5290	10,825.92	8,851.65	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1229)	0.0000	1	(1.4251)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	800	2.5290	2,474.50	2,023.24	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0281)	0.0000	1	(0.3257)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	3,100	2.5290	9,588.68	7,840.04	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1089)	0.0000	1	(1.2622)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	800	2.5290	2,474.50	2,023.24	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0281)	0.0000	1	(0.3257)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,500	2.5290	4,639.68	3,793.57	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0527)	0.0000	1	(0.6107)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,400	2.5290	7,423.49	6,069.71	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0843)	0.0000	1	(0.9772)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	6,500	2.5290	20,105.29	16,438.79	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2283)	0.0000	1	(2.6465)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	300	2.5290	927.94	758.71	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	1	(0.1221)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	500	2.5290	1,546.56	1,264.52	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0176)	0.0000	1	(0.2036)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	700	2.5290	2,165.18	1,770.33	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0246)	0.0000	1	(0.2850)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,500	2.5290	4,639.68	3,793.57	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0527)	0.0000	1	(0.6107)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	9,600	2.5290	29,693.96	24,278.82	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3372)	0.0000	1	(3.9087)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	13,600	2.5290	42,066.45	34,395.00	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4777)	0.0000	1	(5.5374)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	12,500	2.5290	38,664.01	31,613.05	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4391)	0.0000	1	(5.0895)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	6,200	2.5290	19,177.35	15,680.07	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2178)	0.0000	1	(2.5244)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	13,200	2.5290	40,829.20	33,383.38	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4637)	0.0000	1	(5.3745)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	200	2.5290	618.62	505.81	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0070)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	400	2.5290	1,237.25	1,011.62	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0141)	0.0000	1	(0.1629)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	800	2.5290	2,474.50	2,023.24	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0281)	0.0000	1	(0.3257)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	200	2.5290	618.62	505.81	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0070)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	6,300	2.5290	19,486.66	15,932.98	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2213)	0.0000	1	(2.5651)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	7,600	2.5290	23,507.72	19,220.73	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2670)	0.0000	1	(3.0944)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,000	2.5290	6,186.24	5,058.09	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0703)	0.0000	1	(0.8143)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	1,500	2.5290	4,639.68	3,793.57	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0527)	0.0000	1	(0.6107)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	300	2.5290	927.94	758.71	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	1	(0.1221)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	100	2.5290	309.31	252.90	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,800	2.5290	8,660.74	7,081.32	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0984)	0.0000	1	(1.1400)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,500	2.5290	7,732.80	6,322.61	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0878)	0.0000	1	(1.0179)	02/07/2025
603881.SH	01/17/2025	SDB3260123476	0	2,600	2.5290	8,042.11	6,575.51	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0913)	0.0000	1	(1.0586)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,300	2.3797	7,114.18	5,473.29	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0760)	0.0000	1	(0.9317)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	900	2.3797	2,783.81	2,141.72	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0297)	0.0000	1	(0.3646)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,300	2.3797	7,114.18	5,473.29	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0760)	0.0000	1	(0.9317)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,500	2.3797	4,639.68	3,569.53	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0496)	0.0000	1	(0.6076)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,300	2.3797	4,021.06	3,093.60	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0430)	0.0000	1	(0.5266)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,600	2.3797	4,948.99	3,807.50	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0529)	0.0000	1	(0.6481)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	3,700	2.3797	11,444.55	8,804.85	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1223)	0.0000	1	(1.4988)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	3,000	2.3797	9,279.36	7,139.07	0.0000	4.3300	50.00	0.00	(1.1161)	(0.0992)	0.0000	1	(1.2153)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	700	2.3797	2,165.18	1,665.78	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0231)	0.0000	1	(0.2836)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	200	2.3797	618.62	475.94	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0066)	0.0000	1	(0.0810)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	500	2.3797	1,546.56	1,189.85	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0165)	0.0000	1	(0.2025)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,000	2.3797	3,093.12	2,379.69	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0331)	0.0000	1	(0.4051)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	5,200	2.3797	16,084.23	12,374.39	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1719)	0.0000	1	(2.1064)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,100	2.3797	3,402.43	2,617.66	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0364)	0.0000	1	(0.4456)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/16/2025	SDB3260123476	0	1,300	2.3797	4,021.06	3,093.60	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0430)	0.0000	1	(0.5266)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	3,500	2.3797	10,825.92	8,328.92	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1157)	0.0000	1	(1.4178)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	800	2.3797	2,474.50	1,903.75	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0264)	0.0000	1	(0.3241)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	3,100	2.3797	9,588.68	7,377.04	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1025)	0.0000	1	(1.2558)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	800	2.3797	2,474.50	1,903.75	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0264)	0.0000	1	(0.3241)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,500	2.3797	4,639.68	3,569.53	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0496)	0.0000	1	(0.6076)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,400	2.3797	7,423.49	5,711.26	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0793)	0.0000	1	(0.9722)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	6,500	2.3797	20,105.29	15,467.99	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2148)	0.0000	1	(2.6331)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	300	2.3797	927.94	713.91	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0099)	0.0000	1	(0.1215)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	500	2.3797	1,546.56	1,189.85	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0165)	0.0000	1	(0.2025)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	700	2.3797	2,165.18	1,665.78	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0231)	0.0000	1	(0.2836)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,500	2.3797	4,639.68	3,569.53	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0496)	0.0000	1	(0.6076)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	9,600	2.3797	29,693.96	22,845.02	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3173)	0.0000	1	(3.8888)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	13,600	2.3797	42,066.45	32,363.78	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4495)	0.0000	1	(5.5092)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	12,500	2.3797	38,664.01	29,746.13	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4131)	0.0000	1	(5.0636)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	6,200	2.3797	19,177.35	14,754.08	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2049)	0.0000	1	(2.5115)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	13,200	2.3797	40,829.20	31,411.91	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4363)	0.0000	1	(5.3471)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	200	2.3797	618.62	475.94	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0066)	0.0000	1	(0.0810)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	400	2.3797	1,237.25	951.88	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0132)	0.0000	1	(0.1620)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	800	2.3797	2,474.50	1,903.75	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0264)	0.0000	1	(0.3241)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	200	2.3797	618.62	475.94	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0066)	0.0000	1	(0.0810)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	6,300	2.3797	19,486.66	14,992.05	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2082)	0.0000	1	(2.5520)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	7,600	2.3797	23,507.72	18,085.64	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2512)	0.0000	1	(3.0786)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,000	2.3797	6,186.24	4,759.38	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0661)	0.0000	1	(0.8102)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	1,500	2.3797	4,639.68	3,569.53	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0496)	0.0000	1	(0.6076)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	300	2.3797	927.94	713.91	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0099)	0.0000	1	(0.1215)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	100	2.3797	309.31	237.97	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,800	2.3797	8,660.74	6,663.13	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0925)	0.0000	1	(1.1342)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,500	2.3797	7,732.80	5,949.23	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0826)	0.0000	1	(1.0127)	02/07/2025
603881.SH	01/16/2025	SDB3260123476	0	2,600	2.3797	8,042.11	6,187.19	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0859)	0.0000	1	(1.0532)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,300	2.4107	7,114.18	5,544.50	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0770)	0.0000	1	(0.9327)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	900	2.4107	2,783.81	2,169.59	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0301)	0.0000	1	(0.3650)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,300	2.4107	7,114.18	5,544.50	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0770)	0.0000	1	(0.9327)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,500	2.4107	4,639.68	3,615.98	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0502)	0.0000	1	(0.6083)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,300	2.4107	4,021.06	3,133.85	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0435)	0.0000	1	(0.5272)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,600	2.4107	4,948.99	3,857.05	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0536)	0.0000	1	(0.6488)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	3,700	2.4107	11,444.55	8,919.42	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1239)	0.0000	1	(1.5004)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	3,000	2.4107	9,279.36	7,231.96	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1004)	0.0000	1	(1.2165)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	700	2.4107	2,165.18	1,687.46	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0234)	0.0000	1	(0.2839)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	200	2.4107	618.62	482.13	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	500	2.4107	1,546.56	1,205.33	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0167)	0.0000	1	(0.2028)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,000	2.4107	3,093.12	2,410.65	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0335)	0.0000	1	(0.4055)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	5,200	2.4107	16,084.23	12,535.40	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1741)	0.0000	1	(2.1087)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,100	2.4107	3,402.43	2,651.72	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0368)	0.0000	1	(0.4461)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,300	2.4107	4,021.06	3,133.85	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0435)	0.0000	1	(0.5272)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	3,500	2.4107	10,825.92	8,437.29	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1172)	0.0000	1	(1.4193)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/15/2025	SDB3260123476	0	800	2.4107	2,474.50	1,928.52	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0268)	0.0000	1	(0.3244)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	3,100	2.4107	9,588.68	7,473.03	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1038)	0.0000	1	(1.2571)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	800	2.4107	2,474.50	1,928.52	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0268)	0.0000	1	(0.3244)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,500	2.4107	4,639.68	3,615.98	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0502)	0.0000	1	(0.6083)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,400	2.4107	7,423.49	5,785.57	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0804)	0.0000	1	(0.9732)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	6,500	2.4107	20,105.29	15,669.25	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2176)	0.0000	1	(2.6358)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	300	2.4107	927.94	723.20	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0100)	0.0000	1	(0.1217)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	500	2.4107	1,546.56	1,205.33	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0167)	0.0000	1	(0.2028)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	700	2.4107	2,165.18	1,687.46	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0234)	0.0000	1	(0.2839)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,500	2.4107	4,639.68	3,615.98	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0502)	0.0000	1	(0.6083)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	9,600	2.4107	29,693.96	23,142.28	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3214)	0.0000	1	(3.8929)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	13,600	2.4107	42,066.45	32,784.89	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4553)	0.0000	1	(5.5150)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	12,500	2.4107	38,664.01	30,133.17	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4185)	0.0000	1	(5.0689)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	6,200	2.4107	19,177.35	14,946.05	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2076)	0.0000	1	(2.5142)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	13,200	2.4107	40,829.20	31,820.63	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4420)	0.0000	1	(5.3528)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	200	2.4107	618.62	482.13	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	400	2.4107	1,237.25	964.26	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0134)	0.0000	1	(0.1622)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	800	2.4107	2,474.50	1,928.52	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0268)	0.0000	1	(0.3244)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	200	2.4107	618.62	482.13	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	6,300	2.4107	19,486.66	15,187.12	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2109)	0.0000	1	(2.5547)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	7,600	2.4107	23,507.72	18,320.97	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2545)	0.0000	1	(3.0819)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,000	2.4107	6,186.24	4,821.31	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0670)	0.0000	1	(0.8110)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	1,500	2.4107	4,639.68	3,615.98	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0502)	0.0000	1	(0.6083)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	300	2.4107	927.94	723.20	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0100)	0.0000	1	(0.1217)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	100	2.4107	309.31	241.07	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,800	2.4107	8,660.74	6,749.83	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0937)	0.0000	1	(1.1354)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,500	2.4107	7,732.80	6,026.64	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0837)	0.0000	1	(1.0138)	02/07/2025
603881.SH	01/15/2025	SDB3260123476	0	2,600	2.4107	8,042.11	6,267.70	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0871)	0.0000	1	(1.0543)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,300	2.5603	7,114.18	5,888.73	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0818)	0.0000	1	(0.9375)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	900	2.5603	2,783.81	2,304.29	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0320)	0.0000	1	(0.3668)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,300	2.5603	7,114.18	5,888.73	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0818)	0.0000	1	(0.9375)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,500	2.5603	4,639.68	3,840.48	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0533)	0.0000	1	(0.6114)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,300	2.5603	4,021.06	3,328.41	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0462)	0.0000	1	(0.5299)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,600	2.5603	4,948.99	4,096.51	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0569)	0.0000	1	(0.6521)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	3,700	2.5603	11,444.55	9,473.18	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1316)	0.0000	1	(1.5081)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	3,000	2.5603	9,279.36	7,680.95	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1067)	0.0000	1	(1.2228)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	700	2.5603	2,165.18	1,792.22	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0249)	0.0000	1	(0.2853)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	200	2.5603	618.62	512.06	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0071)	0.0000	1	(0.0815)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	500	2.5603	1,546.56	1,280.16	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0178)	0.0000	1	(0.2038)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,000	2.5603	3,093.12	2,560.32	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0356)	0.0000	1	(0.4076)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	5,200	2.5603	16,084.23	13,313.65	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1849)	0.0000	1	(2.1195)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,100	2.5603	3,402.43	2,816.35	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0391)	0.0000	1	(0.4484)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,300	2.5603	4,021.06	3,328.41	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0462)	0.0000	1	(0.5299)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	3,500	2.5603	10,825.92	8,961.11	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1245)	0.0000	1	(1.4266)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	800	2.5603	2,474.50	2,048.25	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0284)	0.0000	1	(0.3261)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	3,100	2.5603	9,588.68	7,936.99	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1102)	0.0000	1	(1.2635)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	800	2.5603	2,474.50	2,048.25	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0284)	0.0000	1	(0.3261)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/14/2025	SDB3260123476	0	1,500	2.5603	4,639.68	3,840.48	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0533)	0.0000	1	(0.6114)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,400	2.5603	7,423.49	6,144.76	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0853)	0.0000	1	(0.9782)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	6,500	2.5603	20,105.29	16,642.07	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2311)	0.0000	1	(2.6494)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	300	2.5603	927.94	768.10	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0107)	0.0000	1	(0.1223)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	500	2.5603	1,546.56	1,280.16	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0178)	0.0000	1	(0.2038)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	700	2.5603	2,165.18	1,792.22	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0249)	0.0000	1	(0.2853)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,500	2.5603	4,639.68	3,840.48	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0533)	0.0000	1	(0.6114)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	9,600	2.5603	29,693.96	24,579.05	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3414)	0.0000	1	(3.9129)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	13,600	2.5603	42,066.45	34,820.32	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4836)	0.0000	1	(5.5433)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	12,500	2.5603	38,664.01	32,003.98	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4445)	0.0000	1	(5.0949)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	6,200	2.5603	19,177.35	15,873.97	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2205)	0.0000	1	(2.5271)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	13,200	2.5603	40,829.20	33,796.20	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4694)	0.0000	1	(5.3802)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	200	2.5603	618.62	512.06	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0071)	0.0000	1	(0.0815)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	400	2.5603	1,237.25	1,024.13	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0142)	0.0000	1	(0.1630)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	800	2.5603	2,474.50	2,048.25	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0284)	0.0000	1	(0.3261)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	200	2.5603	618.62	512.06	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0071)	0.0000	1	(0.0815)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	6,300	2.5603	19,486.66	16,130.00	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2240)	0.0000	1	(2.5678)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	7,600	2.5603	23,507.72	19,458.42	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2703)	0.0000	1	(3.0977)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,000	2.5603	6,186.24	5,120.64	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0711)	0.0000	1	(0.8152)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	1,500	2.5603	4,639.68	3,840.48	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0533)	0.0000	1	(0.6114)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	300	2.5603	927.94	768.10	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0107)	0.0000	1	(0.1223)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	100	2.5603	309.31	256.03	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0036)	0.0000	1	(0.0408)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,800	2.5603	8,660.74	7,168.89	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0996)	0.0000	1	(1.1413)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,500	2.5603	7,732.80	6,400.80	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0889)	0.0000	1	(1.0190)	02/07/2025
603881.SH	01/14/2025	SDB3260123476	0	2,600	2.5603	8,042.11	6,656.83	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0925)	0.0000	1	(1.0597)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,300	2.4743	7,114.18	5,690.99	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0790)	0.0000	1	(0.9347)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	900	2.4743	2,783.81	2,226.91	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0309)	0.0000	1	(0.3658)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,300	2.4743	7,114.18	5,690.99	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0790)	0.0000	1	(0.9347)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,500	2.4743	4,639.68	3,711.52	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0515)	0.0000	1	(0.6096)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,300	2.4743	4,021.06	3,216.65	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0447)	0.0000	1	(0.5283)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,600	2.4743	4,948.99	3,958.95	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0550)	0.0000	1	(0.6502)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	3,700	2.4743	11,444.55	9,155.08	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1272)	0.0000	1	(1.5037)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	3,000	2.4743	9,279.36	7,423.03	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1031)	0.0000	1	(1.2192)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	700	2.4743	2,165.18	1,732.04	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0241)	0.0000	1	(0.2845)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	200	2.4743	618.62	494.87	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0813)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	500	2.4743	1,546.56	1,237.17	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0172)	0.0000	1	(0.2032)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,000	2.4743	3,093.12	2,474.34	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0344)	0.0000	1	(0.4064)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	5,200	2.4743	16,084.23	12,866.59	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1787)	0.0000	1	(2.1133)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,100	2.4743	3,402.43	2,721.78	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0378)	0.0000	1	(0.4470)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,300	2.4743	4,021.06	3,216.65	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0447)	0.0000	1	(0.5283)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	3,500	2.4743	10,825.92	8,660.21	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1203)	0.0000	1	(1.4224)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	800	2.4743	2,474.50	1,979.48	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0275)	0.0000	1	(0.3251)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	3,100	2.4743	9,588.68	7,670.47	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1065)	0.0000	1	(1.2598)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	800	2.4743	2,474.50	1,979.48	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0275)	0.0000	1	(0.3251)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,500	2.4743	4,639.68	3,711.52	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0515)	0.0000	1	(0.6096)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,400	2.4743	7,423.49	5,938.43	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0825)	0.0000	1	(0.9754)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	6,500	2.4743	20,105.29	16,083.24	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2234)	0.0000	1	(2.6416)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/13/2025	SDB3260123476	0	300	2.4743	927.94	742.30	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0103)	0.0000	1	(0.1219)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	500	2.4743	1,546.56	1,237.17	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0172)	0.0000	1	(0.2032)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	700	2.4743	2,165.18	1,732.04	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0241)	0.0000	1	(0.2845)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,500	2.4743	4,639.68	3,711.52	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0515)	0.0000	1	(0.6096)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	9,600	2.4743	29,693.96	23,753.71	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3299)	0.0000	1	(3.9014)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	13,600	2.4743	42,066.45	33,651.09	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4674)	0.0000	1	(5.5270)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	12,500	2.4743	38,664.01	30,929.31	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4296)	0.0000	1	(5.0800)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	6,200	2.4743	19,177.35	15,340.94	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2131)	0.0000	1	(2.5197)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	13,200	2.4743	40,829.20	32,661.35	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4536)	0.0000	1	(5.3645)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	200	2.4743	618.62	494.87	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0813)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	400	2.4743	1,237.25	989.74	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0137)	0.0000	1	(0.1626)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	800	2.4743	2,474.50	1,979.48	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0275)	0.0000	1	(0.3251)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	200	2.4743	618.62	494.87	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0813)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	6,300	2.4743	19,486.66	15,588.37	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2165)	0.0000	1	(2.5603)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	7,600	2.4743	23,507.72	18,805.02	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2612)	0.0000	1	(3.0886)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,000	2.4743	6,186.24	4,948.69	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0687)	0.0000	1	(0.8128)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	1,500	2.4743	4,639.68	3,711.52	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0515)	0.0000	1	(0.6096)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	300	2.4743	927.94	742.30	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0103)	0.0000	1	(0.1219)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	100	2.4743	309.31	247.43	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0034)	0.0000	1	(0.0406)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,800	2.4743	8,660.74	6,928.17	0.0000	4.3300	50.00	0.00	(0.1047)	(0.0962)	0.0000	1	(1.1379)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,500	2.4743	7,732.80	6,185.86	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0859)	0.0000	1	(1.0160)	02/07/2025
603881.SH	01/13/2025	SDB3260123476	0	2,600	2.4743	8,042.11	6,433.30	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0894)	0.0000	1	(1.0566)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,300	2.5149	7,114.18	5,784.17	0.0000	4.3300	50.00	0.00	(2.5670)	(0.2410)	0.0000	3	(2.8080)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	900	2.5149	2,783.81	2,263.37	0.0000	4.3300	50.00	0.00	(1.0045)	(0.0943)	0.0000	3	(1.0988)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,300	2.5149	7,114.18	5,784.17	0.0000	4.3300	50.00	0.00	(2.5670)	(0.2410)	0.0000	3	(2.8080)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,500	2.5149	4,639.68	3,772.29	0.0000	4.3300	50.00	0.00	(1.6742)	(0.1572)	0.0000	3	(1.8313)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,300	2.5149	4,021.06	3,269.31	0.0000	4.3300	50.00	0.00	(1.4509)	(0.1362)	0.0000	3	(1.5872)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,600	2.5149	4,948.99	4,023.77	0.0000	4.3300	50.00	0.00	(1.7858)	(0.1677)	0.0000	3	(1.9534)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	3,700	2.5149	11,444.55	9,304.97	0.0000	4.3300	50.00	0.00	(4.1296)	(0.3877)	0.0000	3	(4.5173)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	3,000	2.5149	9,279.36	7,544.57	0.0000	4.3300	50.00	0.00	(3.3483)	(0.3144)	0.0000	3	(3.6627)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	700	2.5149	2,165.18	1,760.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0733)	0.0000	3	(0.8546)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	200	2.5149	618.62	502.97	0.0000	4.3300	50.00	0.00	(0.2232)	(0.0210)	0.0000	3	(0.2442)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	500	2.5149	1,546.56	1,257.43	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0524)	0.0000	3	(0.6104)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,000	2.5149	3,093.12	2,514.86	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1048)	0.0000	3	(1.2209)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	5,200	2.5149	16,084.23	13,077.26	0.0000	4.3300	50.00	0.00	(5.8037)	(0.5449)	0.0000	3	(6.3486)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,100	2.5149	3,402.43	2,766.34	0.0000	4.3300	50.00	0.00	(1.2277)	(0.1153)	0.0000	3	(1.3430)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,300	2.5149	4,021.06	3,269.31	0.0000	4.3300	50.00	0.00	(1.4509)	(0.1362)	0.0000	3	(1.5872)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	3,500	2.5149	10,825.92	8,802.00	0.0000	4.3300	50.00	0.00	(3.9064)	(0.3667)	0.0000	3	(4.2731)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	800	2.5149	2,474.50	2,011.89	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0838)	0.0000	3	(0.9767)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	3,100	2.5149	9,588.68	7,796.06	0.0000	4.3300	50.00	0.00	(3.4599)	(0.3248)	0.0000	3	(3.7847)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	800	2.5149	2,474.50	2,011.89	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0838)	0.0000	3	(0.9767)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,500	2.5149	4,639.68	3,772.29	0.0000	4.3300	50.00	0.00	(1.6742)	(0.1572)	0.0000	3	(1.8313)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,400	2.5149	7,423.49	6,035.66	0.0000	4.3300	50.00	0.00	(2.6786)	(0.2515)	0.0000	3	(2.9301)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	6,500	2.5149	20,105.29	16,346.57	0.0000	4.3300	50.00	0.00	(7.2547)	(0.6811)	0.0000	3	(7.9358)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	300	2.5149	927.94	754.46	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0314)	0.0000	3	(0.3663)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	500	2.5149	1,546.56	1,257.43	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0524)	0.0000	3	(0.6104)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	700	2.5149	2,165.18	1,760.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0733)	0.0000	3	(0.8546)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/10/2025	SDB3260123476	0	1,500	2.5149	4,639.68	3,772.29	0.0000	4.3300	50.00	0.00	(1.6742)	(0.1572)	0.0000	3	(1.8313)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	9,600	2.5149	29,693.96	24,142.63	0.0000	4.3300	50.00	0.00	(10.7146)	(1.0059)	0.0000	3	(11.7205)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	13,600	2.5149	42,066.45	34,202.06	0.0000	4.3300	50.00	0.00	(15.1790)	(1.4251)	0.0000	3	(16.6041)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	12,500	2.5149	38,664.01	31,435.71	0.0000	4.3300	50.00	0.00	(13.9513)	(1.3098)	0.0000	3	(15.2611)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	6,200	2.5149	19,177.35	15,592.11	0.0000	4.3300	50.00	0.00	(6.9198)	(0.6497)	0.0000	3	(7.5695)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	13,200	2.5149	40,829.20	33,196.11	0.0000	4.3300	50.00	0.00	(14.7325)	(1.3832)	0.0000	3	(16.1157)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	200	2.5149	618.62	502.97	0.0000	4.3300	50.00	0.00	(0.2232)	(0.0210)	0.0000	3	(0.2442)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	400	2.5149	1,237.25	1,005.94	0.0000	4.3300	50.00	0.00	(0.4464)	(0.0419)	0.0000	3	(0.4884)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	800	2.5149	2,474.50	2,011.89	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0838)	0.0000	3	(0.9767)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	200	2.5149	618.62	502.97	0.0000	4.3300	50.00	0.00	(0.2232)	(0.0210)	0.0000	3	(0.2442)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	6,300	2.5149	19,486.66	15,843.60	0.0000	4.3300	50.00	0.00	(7.0314)	(0.6601)	0.0000	3	(7.6916)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	7,600	2.5149	23,507.72	19,112.91	0.0000	4.3300	50.00	0.00	(8.4824)	(0.7964)	0.0000	3	(9.2787)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,000	2.5149	6,186.24	5,029.71	0.0000	4.3300	50.00	0.00	(2.2322)	(0.2096)	0.0000	3	(2.4418)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	1,500	2.5149	4,639.68	3,772.29	0.0000	4.3300	50.00	0.00	(1.6742)	(0.1572)	0.0000	3	(1.8313)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	300	2.5149	927.94	754.46	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0314)	0.0000	3	(0.3663)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	100	2.5149	309.31	251.49	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0105)	0.0000	3	(0.1221)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,800	2.5149	8,660.74	7,041.60	0.0000	4.3300	50.00	0.00	(3.1251)	(0.2934)	0.0000	3	(3.4185)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,500	2.5149	7,732.80	6,287.14	0.0000	4.3300	50.00	0.00	(2.7903)	(0.2620)	0.0000	3	(3.0522)	02/07/2025
603881.SH	01/10/2025	SDB3260123476	0	2,600	2.5149	8,042.11	6,538.63	0.0000	4.3300	50.00	0.00	(2.9019)	(0.2724)	0.0000	3	(3.1743)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,300	2.3991	7,114.18	5,517.87	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0766)	0.0000	1	(0.9323)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	900	2.3991	2,783.81	2,159.17	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0300)	0.0000	1	(0.3648)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,300	2.3991	7,114.18	5,517.87	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0766)	0.0000	1	(0.9323)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,500	2.3991	4,639.68	3,598.61	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0500)	0.0000	1	(0.6080)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,300	2.3991	4,021.06	3,118.80	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0433)	0.0000	1	(0.5270)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,600	2.3991	4,948.99	3,838.52	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0533)	0.0000	1	(0.6486)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	3,700	2.3991	11,444.55	8,876.58	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1233)	0.0000	1	(1.4998)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	3,000	2.3991	9,279.36	7,197.23	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1000)	0.0000	1	(1.2161)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	700	2.3991	2,165.18	1,679.35	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0233)	0.0000	1	(0.2837)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	200	2.3991	618.62	479.82	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	500	2.3991	1,546.56	1,199.54	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0167)	0.0000	1	(0.2027)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,000	2.3991	3,093.12	2,399.08	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0333)	0.0000	1	(0.4054)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	5,200	2.3991	16,084.23	12,475.20	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1733)	0.0000	1	(2.1078)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,100	2.3991	3,402.43	2,638.98	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0367)	0.0000	1	(0.4459)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,300	2.3991	4,021.06	3,118.80	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0433)	0.0000	1	(0.5270)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	3,500	2.3991	10,825.92	8,396.77	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1166)	0.0000	1	(1.4187)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	800	2.3991	2,474.50	1,919.26	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0267)	0.0000	1	(0.3243)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	3,100	2.3991	9,588.68	7,437.14	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1033)	0.0000	1	(1.2566)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	800	2.3991	2,474.50	1,919.26	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0267)	0.0000	1	(0.3243)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,500	2.3991	4,639.68	3,598.61	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0500)	0.0000	1	(0.6080)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,400	2.3991	7,423.49	5,757.78	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0800)	0.0000	1	(0.9729)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	6,500	2.3991	20,105.29	15,593.99	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2166)	0.0000	1	(2.6348)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	300	2.3991	927.94	719.72	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0100)	0.0000	1	(0.1216)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	500	2.3991	1,546.56	1,199.54	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0167)	0.0000	1	(0.2027)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	700	2.3991	2,165.18	1,679.35	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0233)	0.0000	1	(0.2837)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,500	2.3991	4,639.68	3,598.61	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0500)	0.0000	1	(0.6080)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	9,600	2.3991	29,693.96	23,031.13	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3199)	0.0000	1	(3.8914)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	13,600	2.3991	42,066.45	32,627.43	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4532)	0.0000	1	(5.5128)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/09/2025	SDB3260123476	0	12,500	2.3991	38,664.01	29,988.45	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4165)	0.0000	1	(5.0669)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	6,200	2.3991	19,177.35	14,874.27	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2066)	0.0000	1	(2.5132)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	13,200	2.3991	40,829.20	31,667.80	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4398)	0.0000	1	(5.3507)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	200	2.3991	618.62	479.82	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	400	2.3991	1,237.25	959.63	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0133)	0.0000	1	(0.1621)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	800	2.3991	2,474.50	1,919.26	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0267)	0.0000	1	(0.3243)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	200	2.3991	618.62	479.82	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0067)	0.0000	1	(0.0811)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	6,300	2.3991	19,486.66	15,114.18	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2099)	0.0000	1	(2.5537)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	7,600	2.3991	23,507.72	18,232.98	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2532)	0.0000	1	(3.0807)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,000	2.3991	6,186.24	4,798.15	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0666)	0.0000	1	(0.8107)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	1,500	2.3991	4,639.68	3,598.61	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0500)	0.0000	1	(0.6080)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	300	2.3991	927.94	719.72	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0100)	0.0000	1	(0.1216)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	100	2.3991	309.31	239.91	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0033)	0.0000	1	(0.0405)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,800	2.3991	8,660.74	6,717.41	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0933)	0.0000	1	(1.1350)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,500	2.3991	7,732.80	5,997.69	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0833)	0.0000	1	(1.0134)	02/07/2025
603881.SH	01/09/2025	SDB3260123476	0	2,600	2.3991	8,042.11	6,237.60	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0866)	0.0000	1	(1.0539)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,300	2.5014	7,114.18	5,753.17	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0799)	0.0000	1	(0.9356)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	900	2.5014	2,783.81	2,251.24	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0313)	0.0000	1	(0.3661)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,300	2.5014	7,114.18	5,753.17	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0799)	0.0000	1	(0.9356)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,500	2.5014	4,639.68	3,752.07	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0521)	0.0000	1	(0.6102)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,300	2.5014	4,021.06	3,251.79	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0452)	0.0000	1	(0.5288)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,600	2.5014	4,948.99	4,002.21	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0556)	0.0000	1	(0.6508)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	3,700	2.5014	11,444.55	9,255.11	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1285)	0.0000	1	(1.5051)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	3,000	2.5014	9,279.36	7,504.14	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1042)	0.0000	1	(1.2203)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	700	2.5014	2,165.18	1,750.97	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0243)	0.0000	1	(0.2847)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	200	2.5014	618.62	500.28	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	500	2.5014	1,546.56	1,250.69	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0174)	0.0000	1	(0.2034)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,000	2.5014	3,093.12	2,501.38	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0347)	0.0000	1	(0.4068)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	5,200	2.5014	16,084.23	13,007.18	0.0000	4.3300	50.00	0.00	(1.9346)	(0.1807)	0.0000	1	(2.1152)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,100	2.5014	3,402.43	2,751.52	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0382)	0.0000	1	(0.4475)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,300	2.5014	4,021.06	3,251.79	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0452)	0.0000	1	(0.5288)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	3,500	2.5014	10,825.92	8,754.83	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1216)	0.0000	1	(1.4237)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	800	2.5014	2,474.50	2,001.10	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0278)	0.0000	1	(0.3254)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	3,100	2.5014	9,588.68	7,754.28	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1077)	0.0000	1	(1.2610)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	800	2.5014	2,474.50	2,001.10	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0278)	0.0000	1	(0.3254)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,500	2.5014	4,639.68	3,752.07	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0521)	0.0000	1	(0.6102)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,400	2.5014	7,423.49	6,003.31	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0834)	0.0000	1	(0.9763)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	6,500	2.5014	20,105.29	16,258.97	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2258)	0.0000	1	(2.6440)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	300	2.5014	927.94	750.41	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0104)	0.0000	1	(0.1220)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	500	2.5014	1,546.56	1,250.69	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0174)	0.0000	1	(0.2034)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	700	2.5014	2,165.18	1,750.97	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0243)	0.0000	1	(0.2847)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,500	2.5014	4,639.68	3,752.07	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0521)	0.0000	1	(0.6102)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	9,600	2.5014	29,693.96	24,013.25	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3335)	0.0000	1	(3.9050)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	13,600	2.5014	42,066.45	34,018.77	0.0000	4.3300	50.00	0.00	(5.0597)	(0.4725)	0.0000	1	(5.5321)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	12,500	2.5014	38,664.01	31,267.25	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4343)	0.0000	1	(5.0847)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	6,200	2.5014	19,177.35	15,508.56	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2154)	0.0000	1	(2.5220)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	13,200	2.5014	40,829.20	33,018.22	0.0000	4.3300	50.00	0.00	(4.9108)	(0.4586)	0.0000	1	(5.3694)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/08/2025	SDB3260123476	0	200	2.5014	618.62	500.28	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	400	2.5014	1,237.25	1,000.55	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0139)	0.0000	1	(0.1627)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	800	2.5014	2,474.50	2,001.10	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0278)	0.0000	1	(0.3254)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	200	2.5014	618.62	500.28	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0069)	0.0000	1	(0.0814)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	6,300	2.5014	19,486.66	15,758.69	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2189)	0.0000	1	(2.5627)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	7,600	2.5014	23,507.72	19,010.49	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2640)	0.0000	1	(3.0915)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,000	2.5014	6,186.24	5,002.76	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0695)	0.0000	1	(0.8136)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	1,500	2.5014	4,639.68	3,752.07	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0521)	0.0000	1	(0.6102)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	300	2.5014	927.94	750.41	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0104)	0.0000	1	(0.1220)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	100	2.5014	309.31	250.14	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0035)	0.0000	1	(0.0407)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,800	2.5014	8,660.74	7,003.86	0.0000	4.3300	50.00	0.00	(1.0417)	(0.0973)	0.0000	1	(1.1390)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,500	2.5014	7,732.80	6,253.45	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0869)	0.0000	1	(1.0169)	02/07/2025
603881.SH	01/08/2025	SDB3260123476	0	2,600	2.5014	8,042.11	6,503.59	0.0000	4.3300	50.00	0.00	(0.9673)	(0.0903)	0.0000	1	(1.0576)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,300	2.7862	7,114.18	6,408.23	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0890)	0.0000	1	(0.9447)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	900	2.7862	2,783.81	2,507.57	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0348)	0.0000	1	(0.3697)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,300	2.7862	7,114.18	6,408.23	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0890)	0.0000	1	(0.9447)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,500	2.7862	4,639.68	4,179.28	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0580)	0.0000	1	(0.6161)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,300	2.7862	4,021.06	3,622.04	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0503)	0.0000	1	(0.5339)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,600	2.7862	4,948.99	4,457.90	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0619)	0.0000	1	(0.6572)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	3,700	2.7862	11,444.55	10,308.88	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1432)	0.0000	1	(1.5197)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	3,000	2.7862	9,279.36	8,358.56	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1161)	0.0000	1	(1.2322)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	700	2.7862	2,165.18	1,950.33	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0271)	0.0000	1	(0.2875)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	200	2.7862	618.62	557.24	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0077)	0.0000	1	(0.0821)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	500	2.7862	1,546.56	1,393.09	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0193)	0.0000	1	(0.2054)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,000	2.7862	3,093.12	2,786.18	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0387)	0.0000	1	(0.4107)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	5,200	2.7862	16,084.23	14,488.16	0.0000	4.3300	50.00	0.00	(1.9346)	(0.2012)	0.0000	1	(2.1358)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,100	2.7862	3,402.43	3,064.80	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0426)	0.0000	1	(0.4518)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,300	2.7862	4,021.06	3,622.04	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0503)	0.0000	1	(0.5339)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	3,500	2.7862	10,825.92	9,751.65	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1354)	0.0000	1	(1.4376)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	800	2.7862	2,474.50	2,228.95	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0310)	0.0000	1	(0.3286)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	3,100	2.7862	9,588.68	8,637.17	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1200)	0.0000	1	(1.2733)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	800	2.7862	2,474.50	2,228.95	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0310)	0.0000	1	(0.3286)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,500	2.7862	4,639.68	4,179.28	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0580)	0.0000	1	(0.6161)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,400	2.7862	7,423.49	6,686.84	0.0000	4.3300	50.00	0.00	(0.8929)	(0.0929)	0.0000	1	(0.9858)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	6,500	2.7862	20,105.29	18,110.20	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2515)	0.0000	1	(2.6697)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	300	2.7862	927.94	835.86	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0116)	0.0000	1	(0.1232)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	500	2.7862	1,546.56	1,393.09	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0193)	0.0000	1	(0.2054)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	700	2.7862	2,165.18	1,950.33	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0271)	0.0000	1	(0.2875)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,500	2.7862	4,639.68	4,179.28	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0580)	0.0000	1	(0.6161)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	9,600	2.7862	29,693.96	26,747.38	0.0000	4.3300	50.00	0.00	(3.5715)	(0.3715)	0.0000	1	(3.9430)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	13,600	2.7862	42,066.45	37,892.12	0.0000	4.3300	50.00	0.00	(5.0597)	(0.5263)	0.0000	1	(5.5859)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	12,500	2.7862	38,664.01	34,827.31	0.0000	4.3300	50.00	0.00	(4.6504)	(0.4837)	0.0000	1	(5.1341)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	6,200	2.7862	19,177.35	17,274.35	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2399)	0.0000	1	(2.5465)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	13,200	2.7862	40,829.20	36,777.64	0.0000	4.3300	50.00	0.00	(4.9108)	(0.5108)	0.0000	1	(5.4216)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	200	2.7862	618.62	557.24	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0077)	0.0000	1	(0.0821)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	400	2.7862	1,237.25	1,114.47	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0155)	0.0000	1	(0.1643)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	800	2.7862	2,474.50	2,228.95	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0310)	0.0000	1	(0.3286)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/07/2025	SDB3260123476	0	200	2.7862	618.62	557.24	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0077)	0.0000	1	(0.0821)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	6,300	2.7862	19,486.66	17,552.97	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2438)	0.0000	1	(2.5876)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	7,600	2.7862	23,507.72	21,175.01	0.0000	4.3300	50.00	0.00	(2.8275)	(0.2941)	0.0000	1	(3.1216)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,000	2.7862	6,186.24	5,572.37	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0774)	0.0000	1	(0.8215)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	1,500	2.7862	4,639.68	4,179.28	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0580)	0.0000	1	(0.6161)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	300	2.7862	927.94	835.86	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0116)	0.0000	1	(0.1232)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	100	2.7862	309.31	278.62	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0039)	0.0000	1	(0.0411)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,800	2.7862	8,660.74	7,801.32	0.0000	4.3300	50.00	0.00	(1.0417)	(0.1084)	0.0000	1	(1.1500)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,500	2.7862	7,732.80	6,965.46	0.0000	4.3300	50.00	0.00	(0.9301)	(0.0967)	0.0000	1	(1.0268)	02/07/2025
603881.SH	01/07/2025	SDB3260123476	0	2,600	2.7862	8,042.11	7,244.08	0.0000	4.3300	50.00	0.00	(0.9673)	(0.1006)	0.0000	1	(1.0679)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,300	3.0931	7,114.18	7,114.18	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0988)	0.0000	1	(0.9545)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	900	3.0931	2,783.81	2,783.81	0.0000	4.3300	50.00	0.00	(0.3348)	(0.0387)	0.0000	1	(0.3735)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,300	3.0931	7,114.18	7,114.18	0.0000	4.3300	50.00	0.00	(0.8557)	(0.0988)	0.0000	1	(0.9545)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,500	3.0931	4,639.68	4,639.68	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0644)	0.0000	1	(0.6225)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,300	3.0931	4,021.06	4,021.06	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0558)	0.0000	1	(0.5395)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,600	3.0931	4,948.99	4,948.99	0.0000	4.3300	50.00	0.00	(0.5953)	(0.0687)	0.0000	1	(0.6640)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	3,700	3.0931	11,444.55	11,444.55	0.0000	4.3300	50.00	0.00	(1.3765)	(0.1590)	0.0000	1	(1.5355)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	3,000	3.0931	9,279.36	9,279.36	0.0000	4.3300	50.00	0.00	(1.1161)	(0.1289)	0.0000	1	(1.2450)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	700	3.0931	2,165.18	2,165.18	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0301)	0.0000	1	(0.2905)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	200	3.0931	618.62	618.62	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0086)	0.0000	1	(0.0830)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	500	3.0931	1,546.56	1,546.56	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0215)	0.0000	1	(0.2075)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,000	3.0931	3,093.12	3,093.12	0.0000	4.3300	50.00	0.00	(0.3720)	(0.0430)	0.0000	1	(0.4150)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	5,200	3.0931	16,084.23	16,084.23	0.0000	4.3300	50.00	0.00	(1.9346)	(0.2234)	0.0000	1	(2.1580)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,100	3.0931	3,402.43	3,402.43	0.0000	4.3300	50.00	0.00	(0.4092)	(0.0473)	0.0000	1	(0.4565)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,300	3.0931	4,021.06	4,021.06	0.0000	4.3300	50.00	0.00	(0.4836)	(0.0558)	0.0000	1	(0.5395)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	3,500	3.0931	10,825.92	10,825.92	0.0000	4.3300	50.00	0.00	(1.3021)	(0.1504)	0.0000	1	(1.4525)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	800	3.0931	2,474.50	2,474.50	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0344)	0.0000	1	(0.3320)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	3,100	3.0931	9,588.68	9,588.68	0.0000	4.3300	50.00	0.00	(1.1533)	(0.1332)	0.0000	1	(1.2865)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	800	3.0931	2,474.50	2,474.50	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0344)	0.0000	1	(0.3320)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,500	3.0931	4,639.68	4,639.68	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0644)	0.0000	1	(0.6225)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,400	3.0931	7,423.49	7,423.49	0.0000	4.3300	50.00	0.00	(0.8929)	(0.1031)	0.0000	1	(0.9960)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	24,400	3.0931	75,472.15	75,472.15	0.0000	4.3300	50.00	0.00	(9.0776)	(1.0482)	0.0000	1	(10.1258)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	6,500	3.0931	20,105.29	20,105.29	0.0000	4.3300	50.00	0.00	(2.4182)	(0.2792)	0.0000	1	(2.6975)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	300	3.0931	927.94	927.94	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0129)	0.0000	1	(0.1245)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	500	3.0931	1,546.56	1,546.56	0.0000	4.3300	50.00	0.00	(0.1860)	(0.0215)	0.0000	1	(0.2075)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	700	3.0931	2,165.18	2,165.18	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0301)	0.0000	1	(0.2905)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,500	3.0931	4,639.68	4,639.68	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0644)	0.0000	1	(0.6225)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	9,600	3.0931	29,693.96	29,693.96	0.0000	4.3300	50.00	0.00	(3.5715)	(0.4124)	0.0000	1	(3.9839)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	13,600	3.0931	42,066.45	42,066.45	0.0000	4.3300	50.00	0.00	(5.0597)	(0.5843)	0.0000	1	(5.6439)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	12,500	3.0931	38,664.01	38,664.01	0.0000	4.3300	50.00	0.00	(4.6504)	(0.5370)	0.0000	1	(5.1874)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	6,200	3.0931	19,177.35	19,177.35	0.0000	4.3300	50.00	0.00	(2.3066)	(0.2664)	0.0000	1	(2.5730)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	13,200	3.0931	40,829.20	40,829.20	0.0000	4.3300	50.00	0.00	(4.9108)	(0.5671)	0.0000	1	(5.4779)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	200	3.0931	618.62	618.62	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0086)	0.0000	1	(0.0830)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	400	3.0931	1,237.25	1,237.25	0.0000	4.3300	50.00	0.00	(0.1488)	(0.0172)	0.0000	1	(0.1660)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	800	3.0931	2,474.50	2,474.50	0.0000	4.3300	50.00	0.00	(0.2976)	(0.0344)	0.0000	1	(0.3320)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	200	3.0931	618.62	618.62	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0086)	0.0000	1	(0.0830)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	6,300	3.0931	19,486.66	19,486.66	0.0000	4.3300	50.00	0.00	(2.3438)	(0.2706)	0.0000	1	(2.6145)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	7,600	3.0931	23,507.72	23,507.72	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3265)	0.0000	1	(3.1540)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,000	3.0931	6,186.24	6,186.24	0.0000	4.3300	50.00	0.00	(0.7441)	(0.0859)	0.0000	1	(0.8300)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	1,500	3.0931	4,639.68	4,639.68	0.0000	4.3300	50.00	0.00	(0.5581)	(0.0644)	0.0000	1	(0.6225)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	300	3.0931	927.94	927.94	0.0000	4.3300	50.00	0.00	(0.1116)	(0.0129)	0.0000	1	(0.1245)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	100	3.0931	309.31	309.31	0.0000	4.3300	50.00	0.00	(0.0372)	(0.0043)	0.0000	1	(0.0415)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,800	3.0931	8,660.74	8,660.74	0.0000	4.3300	50.00	0.00	(1.0417)	(0.1203)	0.0000	1	(1.1620)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,500	3.0931	7,732.80	7,732.80	0.0000	4.3300	50.00	0.00	(0.9301)	(0.1074)	0.0000	1	(1.0375)	02/07/2025
603881.SH	01/06/2025	SDB3260123476	0	2,600	3.0931	8,042.11	8,042.11	0.0000	4.3300	50.00	0.00	(0.9673)	(0.1117)	0.0000	1	(1.0790)	02/07/2025
TOTAL SHANGHAI ATHUB CO., LTD. CMN CLASS A SERIES NORTHBOUND													(594.8075)	(56.9511)	0.0000	(651.7586)	
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
688188.SH	01/17/2025	SDB3260188355	0	478	26.4461	12,615.50	12,641.22	0.0000	4.3300	50.00	0.00	(1.5174)	(0.1756)	0.0000	1	(1.6929)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	822	26.4461	20,469.61	21,738.67	0.0000	4.3300	50.00	0.00	(2.4620)	(0.3019)	0.0000	1	(2.7640)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	600	26.4461	14,647.30	15,867.64	0.0000	4.3300	50.00	0.00	(1.7617)	(0.2204)	0.0000	1	(1.9621)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	1,200	26.4461	29,394.23	31,735.28	0.0000	4.3300	50.00	0.00	(3.5355)	(0.4408)	0.0000	1	(3.9762)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	200	26.4461	5,305.42	5,289.21	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0735)	0.0000	1	(0.7116)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	400	26.4461	10,610.84	10,578.43	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1469)	0.0000	1	(1.4232)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	200	26.4461	5,305.42	5,289.21	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0735)	0.0000	1	(0.7116)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	200	26.4461	5,305.42	5,289.21	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0735)	0.0000	1	(0.7116)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	2,217	26.4461	58,810.58	58,630.93	0.0000	4.3300	50.00	0.00	(7.0736)	(0.8143)	0.0000	1	(7.8879)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	3,783	26.4461	100,352.02	100,045.47	0.0000	4.3300	50.00	0.00	(12.0701)	(1.3895)	0.0000	1	(13.4596)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	2,431	26.4461	64,487.38	64,290.39	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8929)	0.0000	1	(8.6493)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	1,869	26.4461	49,579.15	49,427.70	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6865)	0.0000	1	(6.6498)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	600	26.4461	15,916.26	15,867.64	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2204)	0.0000	1	(2.1348)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	600	26.4461	15,916.26	15,867.64	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2204)	0.0000	1	(2.1348)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	1,400	26.4461	37,137.94	37,024.49	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5142)	0.0000	1	(4.9811)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	200	26.4461	5,305.42	5,289.21	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0735)	0.0000	1	(0.7116)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	200	26.4461	5,305.42	5,289.21	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0735)	0.0000	1	(0.7116)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	381	26.4461	10,106.83	10,075.95	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1399)	0.0000	1	(1.3556)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	1,219	26.4461	32,336.54	32,237.76	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4477)	0.0000	1	(4.3371)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	598	26.4461	15,863.21	15,814.75	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2196)	0.0000	1	(2.1276)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	602	26.4461	15,969.31	15,920.53	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2211)	0.0000	1	(2.1419)	02/07/2025
688188.SH	01/17/2025	SDB3260188355	0	173	26.4461	4,589.19	4,575.17	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0635)	0.0000	1	(0.6155)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	600	24.4782	14,647.30	14,686.90	0.0000	4.3300	50.00	0.00	(1.7617)	(0.2040)	0.0000	1	(1.9657)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	1,200	24.4782	29,394.23	29,373.80	0.0000	4.3300	50.00	0.00	(3.5355)	(0.4080)	0.0000	1	(3.9434)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	200	24.4782	5,305.42	4,895.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0680)	0.0000	1	(0.7061)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	400	24.4782	10,610.84	9,791.27	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1360)	0.0000	1	(1.4122)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	200	24.4782	5,305.42	4,895.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0680)	0.0000	1	(0.7061)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	200	24.4782	5,305.42	4,895.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0680)	0.0000	1	(0.7061)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	2,217	24.4782	58,810.58	54,268.10	0.0000	4.3300	50.00	0.00	(7.0736)	(0.7537)	0.0000	1	(7.8273)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	3,783	24.4782	100,352.02	92,600.91	0.0000	4.3300	50.00	0.00	(12.0701)	(1.2861)	0.0000	1	(13.3562)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	2,431	24.4782	64,487.38	59,506.43	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8265)	0.0000	1	(8.5829)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	1,869	24.4782	49,579.15	45,749.70	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6354)	0.0000	1	(6.5987)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	600	24.4782	15,916.26	14,686.90	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2040)	0.0000	1	(2.1184)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	600	24.4782	15,916.26	14,686.90	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2040)	0.0000	1	(2.1184)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	1,400	24.4782	37,137.94	34,269.44	0.0000	4.3300	50.00	0.00	(4.4669)	(0.4760)	0.0000	1	(4.9428)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	200	24.4782	5,305.42	4,895.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0680)	0.0000	1	(0.7061)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	200	24.4782	5,305.42	4,895.63	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0680)	0.0000	1	(0.7061)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	381	24.4782	10,106.83	9,326.18	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1295)	0.0000	1	(1.3452)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688188.SH	01/16/2025	SDB3260188355	0	1,219	24.4782	32,336.54	29,838.89	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4144)	0.0000	1	(4.3038)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	598	24.4782	15,863.21	14,637.94	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2033)	0.0000	1	(2.1113)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	602	24.4782	15,969.31	14,735.86	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2047)	0.0000	1	(2.1254)	02/07/2025
688188.SH	01/16/2025	SDB3260188355	0	173	24.4782	4,589.19	4,234.72	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0588)	0.0000	1	(0.6108)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	200	24.3105	5,305.42	4,862.10	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0675)	0.0000	1	(0.7057)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	400	24.3105	10,610.84	9,724.20	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1351)	0.0000	1	(1.4113)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	200	24.3105	5,305.42	4,862.10	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0675)	0.0000	1	(0.7057)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	200	24.3105	5,305.42	4,862.10	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0675)	0.0000	1	(0.7057)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	2,217	24.3105	58,810.58	53,896.35	0.0000	4.3300	50.00	0.00	(7.0736)	(0.7486)	0.0000	1	(7.8222)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	3,783	24.3105	100,352.02	91,966.58	0.0000	4.3300	50.00	0.00	(12.0701)	(1.2773)	0.0000	1	(13.3474)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	2,431	24.3105	64,487.38	59,098.80	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8208)	0.0000	1	(8.5772)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	1,869	24.3105	49,579.15	45,436.30	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6311)	0.0000	1	(6.5943)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	600	24.3105	15,916.26	14,586.29	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2026)	0.0000	1	(2.1170)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	600	24.3105	15,916.26	14,586.29	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2026)	0.0000	1	(2.1170)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	1,400	24.3105	37,137.94	34,034.68	0.0000	4.3300	50.00	0.00	(4.4669)	(0.4727)	0.0000	1	(4.9396)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	200	24.3105	5,305.42	4,862.10	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0675)	0.0000	1	(0.7057)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	200	24.3105	5,305.42	4,862.10	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0675)	0.0000	1	(0.7057)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	381	24.3105	10,106.83	9,262.30	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1286)	0.0000	1	(1.3443)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	1,219	24.3105	32,336.54	29,634.49	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4116)	0.0000	1	(4.3010)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	598	24.3105	15,863.21	14,537.67	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2019)	0.0000	1	(2.1099)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	602	24.3105	15,969.31	14,634.91	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2033)	0.0000	1	(2.1240)	02/07/2025
688188.SH	01/15/2025	SDB3260188355	0	173	24.3105	4,589.19	4,205.71	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0584)	0.0000	1	(0.6104)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	200	26.2126	5,305.42	5,242.53	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0728)	0.0000	1	(0.7109)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	400	26.2126	10,610.84	10,485.06	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1456)	0.0000	1	(1.4219)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	200	26.2126	5,305.42	5,242.53	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0728)	0.0000	1	(0.7109)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	200	26.2126	5,305.42	5,242.53	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0728)	0.0000	1	(0.7109)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	2,217	26.2126	58,810.58	58,113.44	0.0000	4.3300	50.00	0.00	(7.0736)	(0.8071)	0.0000	1	(7.8807)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	3,783	26.2126	100,352.02	99,162.45	0.0000	4.3300	50.00	0.00	(12.0701)	(1.3773)	0.0000	1	(13.4474)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	2,431	26.2126	64,487.38	63,722.95	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8850)	0.0000	1	(8.6414)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	1,869	26.2126	49,579.15	48,991.44	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6804)	0.0000	1	(6.6437)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	600	26.2126	15,916.26	15,727.59	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2184)	0.0000	1	(2.1328)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	600	26.2126	15,916.26	15,727.59	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2184)	0.0000	1	(2.1328)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	1,400	26.2126	37,137.94	36,697.71	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5097)	0.0000	1	(4.9766)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	200	26.2126	5,305.42	5,242.53	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0728)	0.0000	1	(0.7109)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	200	26.2126	5,305.42	5,242.53	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0728)	0.0000	1	(0.7109)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	381	26.2126	10,106.83	9,987.02	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1387)	0.0000	1	(1.3543)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	1,219	26.2126	32,336.54	31,953.22	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4438)	0.0000	1	(4.3332)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	598	26.2126	15,863.21	15,675.16	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2177)	0.0000	1	(2.1257)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	602	26.2126	15,969.31	15,780.01	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2192)	0.0000	1	(2.1399)	02/07/2025
688188.SH	01/14/2025	SDB3260188355	0	173	26.2126	4,589.19	4,534.79	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0630)	0.0000	1	(0.6150)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	200	26.7129	5,305.42	5,342.57	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	400	26.7129	10,610.84	10,685.14	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1484)	0.0000	1	(1.4247)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	200	26.7129	5,305.42	5,342.57	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	200	26.7129	5,305.42	5,342.57	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	2,217	26.7129	58,810.58	59,222.39	0.0000	4.3300	50.00	0.00	(7.0736)	(0.8225)	0.0000	1	(7.8961)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	3,783	26.7129	100,352.02	101,054.72	0.0000	4.3300	50.00	0.00	(12.0701)	(1.4035)	0.0000	1	(13.4737)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	2,431	26.7129	64,487.38	64,938.94	0.0000	4.3300	50.00	0.00	(7.7564)	(0.9019)	0.0000	1	(8.6583)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	1,869	26.7129	49,579.15	49,926.32	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6934)	0.0000	1	(6.6567)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	600	26.7129	15,916.26	16,027.71	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2226)	0.0000	1	(2.1370)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	600	26.7129	15,916.26	16,027.71	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2226)	0.0000	1	(2.1370)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	1,400	26.7129	37,137.94	37,397.99	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5194)	0.0000	1	(4.9863)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	200	26.7129	5,305.42	5,342.57	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	200	26.7129	5,305.42	5,342.57	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688188.SH	01/13/2025	SDB3260188355	0	381	26.7129	10,106.83	10,177.60	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1414)	0.0000	1	(1.3570)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	1,219	26.7129	32,336.54	32,562.97	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4523)	0.0000	1	(4.3416)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	598	26.7129	15,863.21	15,974.28	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2219)	0.0000	1	(2.1299)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	602	26.7129	15,969.31	16,081.14	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2233)	0.0000	1	(2.1441)	02/07/2025
688188.SH	01/13/2025	SDB3260188355	0	173	26.7129	4,589.19	4,621.32	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0642)	0.0000	1	(0.6162)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	200	25.9514	5,305.42	5,190.28	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2163)	0.0000	3	(2.1306)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	400	25.9514	10,610.84	10,380.57	0.0000	4.3300	50.00	0.00	(3.8287)	(0.4325)	0.0000	3	(4.2613)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	200	25.9514	5,305.42	5,190.28	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2163)	0.0000	3	(2.1306)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	200	25.9514	5,305.42	5,190.28	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2163)	0.0000	3	(2.1306)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	2,217	25.9514	58,810.58	57,534.30	0.0000	4.3300	50.00	0.00	(21.2208)	(2.3973)	0.0000	3	(23.6181)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	3,783	25.9514	100,352.02	98,174.22	0.0000	4.3300	50.00	0.00	(36.2104)	(4.0906)	0.0000	3	(40.3009)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	2,431	25.9514	64,487.38	63,087.90	0.0000	4.3300	50.00	0.00	(23.2692)	(2.6287)	0.0000	3	(25.8979)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	1,869	25.9514	49,579.15	48,503.20	0.0000	4.3300	50.00	0.00	(17.8898)	(2.0210)	0.0000	3	(19.9108)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	600	25.9514	15,916.26	15,570.85	0.0000	4.3300	50.00	0.00	(5.7431)	(0.6488)	0.0000	3	(6.3919)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	600	25.9514	15,916.26	15,570.85	0.0000	4.3300	50.00	0.00	(5.7431)	(0.6488)	0.0000	3	(6.3919)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	1,400	25.9514	37,137.94	36,331.99	0.0000	4.3300	50.00	0.00	(13.4006)	(1.5138)	0.0000	3	(14.9144)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	200	25.9514	5,305.42	5,190.28	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2163)	0.0000	3	(2.1306)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	200	25.9514	5,305.42	5,190.28	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2163)	0.0000	3	(2.1306)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	381	25.9514	10,106.83	9,887.49	0.0000	4.3300	50.00	0.00	(3.6469)	(0.4120)	0.0000	3	(4.0589)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	1,219	25.9514	32,336.54	31,634.78	0.0000	4.3300	50.00	0.00	(11.6681)	(1.3181)	0.0000	3	(12.9862)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	598	25.9514	15,863.21	15,518.95	0.0000	4.3300	50.00	0.00	(5.7240)	(0.6466)	0.0000	3	(6.3706)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	602	25.9514	15,969.31	15,622.75	0.0000	4.3300	50.00	0.00	(5.7623)	(0.6509)	0.0000	3	(6.4132)	02/07/2025
688188.SH	01/10/2025	SDB3260188355	0	173	25.9514	4,589.19	4,489.60	0.0000	4.3300	50.00	0.00	(1.6559)	(0.1871)	0.0000	3	(1.8430)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	200	25.7034	5,305.42	5,140.68	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0714)	0.0000	1	(0.7095)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	400	25.7034	10,610.84	10,281.36	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1428)	0.0000	1	(1.4190)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	200	25.7034	5,305.42	5,140.68	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0714)	0.0000	1	(0.7095)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	200	25.7034	5,305.42	5,140.68	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0714)	0.0000	1	(0.7095)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	2,217	25.7034	58,810.58	56,984.46	0.0000	4.3300	50.00	0.00	(7.0736)	(0.7915)	0.0000	1	(7.8651)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	3,783	25.7034	100,352.02	97,236.01	0.0000	4.3300	50.00	0.00	(12.0701)	(1.3505)	0.0000	1	(13.4206)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	2,431	25.7034	64,487.38	62,484.99	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8678)	0.0000	1	(8.6242)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	1,869	25.7034	49,579.15	48,039.68	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6672)	0.0000	1	(6.6305)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	600	25.7034	15,916.26	15,422.05	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2142)	0.0000	1	(2.1286)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	600	25.7034	15,916.26	15,422.05	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2142)	0.0000	1	(2.1286)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	1,400	25.7034	37,137.94	35,984.78	0.0000	4.3300	50.00	0.00	(4.4669)	(0.4998)	0.0000	1	(4.9667)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	200	25.7034	5,305.42	5,140.68	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0714)	0.0000	1	(0.7095)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	200	25.7034	5,305.42	5,140.68	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0714)	0.0000	1	(0.7095)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	381	25.7034	10,106.83	9,793.00	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1360)	0.0000	1	(1.3516)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	1,219	25.7034	32,336.54	31,332.46	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4352)	0.0000	1	(4.3245)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	598	25.7034	15,863.21	15,370.64	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2135)	0.0000	1	(2.1215)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	602	25.7034	15,969.31	15,473.45	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2149)	0.0000	1	(2.1357)	02/07/2025
688188.SH	01/09/2025	SDB3260188355	0	173	25.7034	4,589.19	4,446.69	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0618)	0.0000	1	(0.6137)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	200	26.7177	5,305.42	5,343.55	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	400	26.7177	10,610.84	10,687.10	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1484)	0.0000	1	(1.4247)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	200	26.7177	5,305.42	5,343.55	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	200	26.7177	5,305.42	5,343.55	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	2,217	26.7177	58,810.58	59,233.23	0.0000	4.3300	50.00	0.00	(7.0736)	(0.8227)	0.0000	1	(7.8963)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	3,783	26.7177	100,352.02	101,073.21	0.0000	4.3300	50.00	0.00	(12.0701)	(1.4038)	0.0000	1	(13.4739)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	2,431	26.7177	64,487.38	64,950.82	0.0000	4.3300	50.00	0.00	(7.7564)	(0.9021)	0.0000	1	(8.6585)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	1,869	26.7177	49,579.15	49,935.45	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6935)	0.0000	1	(6.6568)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	600	26.7177	15,916.26	16,030.64	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2226)	0.0000	1	(2.1370)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	600	26.7177	15,916.26	16,030.64	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2226)	0.0000	1	(2.1370)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	1,400	26.7177	37,137.94	37,404.83	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5195)	0.0000	1	(4.9864)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	200	26.7177	5,305.42	5,343.55	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688188.SH	01/08/2025	SDB3260188355	0	200	26.7177	5,305.42	5,343.55	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0742)	0.0000	1	(0.7123)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	381	26.7177	10,106.83	10,179.46	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1414)	0.0000	1	(1.3570)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	1,219	26.7177	32,336.54	32,568.92	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4523)	0.0000	1	(4.3417)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	598	26.7177	15,863.21	15,977.21	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2219)	0.0000	1	(2.1299)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	602	26.7177	15,969.31	16,084.08	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2234)	0.0000	1	(2.1441)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	173	26.7177	4,589.19	4,622.17	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0642)	0.0000	1	(0.6162)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	127	26.7177	3,368.94	3,393.15	0.0000	4.3300	50.00	0.00	(0.4052)	(0.0471)	0.0000	1	(0.4523)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	300	26.7177	7,958.13	8,015.32	0.0000	4.3300	50.00	0.00	(0.9572)	(0.1113)	0.0000	1	(1.0685)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	173	26.7177	4,589.19	4,622.17	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0642)	0.0000	1	(0.6162)	02/07/2025
688188.SH	01/08/2025	SDB3260188355	0	900	26.7177	23,874.39	24,045.97	0.0000	4.3300	50.00	0.00	(2.8716)	(0.3340)	0.0000	1	(3.2055)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	200	25.8504	5,305.42	5,170.09	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0718)	0.0000	1	(0.7099)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	400	25.8504	10,610.84	10,340.18	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1436)	0.0000	1	(1.4199)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	200	25.8504	5,305.42	5,170.09	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0718)	0.0000	1	(0.7099)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	200	25.8504	5,305.42	5,170.09	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0718)	0.0000	1	(0.7099)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	2,217	25.8504	58,810.58	57,310.43	0.0000	4.3300	50.00	0.00	(7.0736)	(0.7960)	0.0000	1	(7.8696)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	3,783	25.8504	100,352.02	97,792.22	0.0000	4.3300	50.00	0.00	(12.0701)	(1.3582)	0.0000	1	(13.4283)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	2,431	25.8504	64,487.38	62,842.42	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8728)	0.0000	1	(8.6292)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	1,869	25.8504	49,579.15	48,314.48	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6710)	0.0000	1	(6.6343)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	600	25.8504	15,916.26	15,510.27	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2154)	0.0000	1	(2.1298)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	600	25.8504	15,916.26	15,510.27	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2154)	0.0000	1	(2.1298)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	1,400	25.8504	37,137.94	36,190.62	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5026)	0.0000	1	(4.9695)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	200	25.8504	5,305.42	5,170.09	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0718)	0.0000	1	(0.7099)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	200	25.8504	5,305.42	5,170.09	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0718)	0.0000	1	(0.7099)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	381	25.8504	10,106.83	9,849.02	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1368)	0.0000	1	(1.3524)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	1,219	25.8504	32,336.54	31,511.69	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4377)	0.0000	1	(4.3270)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	598	25.8504	15,863.21	15,458.56	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2147)	0.0000	1	(2.1227)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	602	25.8504	15,969.31	15,561.97	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2161)	0.0000	1	(2.1369)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	73	25.8504	1,936.48	1,887.08	0.0000	4.3300	50.00	0.00	(0.2329)	(0.0262)	0.0000	1	(0.2591)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	173	25.8504	4,589.19	4,472.13	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0621)	0.0000	1	(0.6141)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	127	25.8504	3,368.94	3,283.01	0.0000	4.3300	50.00	0.00	(0.4052)	(0.0456)	0.0000	1	(0.4508)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	300	25.8504	7,958.13	7,755.13	0.0000	4.3300	50.00	0.00	(0.9572)	(0.1077)	0.0000	1	(1.0649)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	300	25.8504	7,958.13	7,755.13	0.0000	4.3300	50.00	0.00	(0.9572)	(0.1077)	0.0000	1	(1.0649)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	400	25.8504	10,610.84	10,340.18	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1436)	0.0000	1	(1.4199)	02/07/2025
688188.SH	01/07/2025	SDB3260188355	0	900	25.8504	23,874.39	23,265.40	0.0000	4.3300	50.00	0.00	(2.8716)	(0.3231)	0.0000	1	(3.1947)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	400	26.5271	10,610.84	10,610.84	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1474)	0.0000	1	(1.4236)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	2,217	26.5271	58,810.58	58,810.58	0.0000	4.3300	50.00	0.00	(7.0736)	(0.8168)	0.0000	1	(7.8904)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	3,783	26.5271	100,352.02	100,352.02	0.0000	4.3300	50.00	0.00	(12.0701)	(1.3938)	0.0000	1	(13.4639)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	2,431	26.5271	64,487.38	64,487.38	0.0000	4.3300	50.00	0.00	(7.7564)	(0.8957)	0.0000	1	(8.6521)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	1,869	26.5271	49,579.15	49,579.15	0.0000	4.3300	50.00	0.00	(5.9633)	(0.6896)	0.0000	1	(6.6519)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	600	26.5271	15,916.26	15,916.26	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2211)	0.0000	1	(2.1354)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	600	26.5271	15,916.26	15,916.26	0.0000	4.3300	50.00	0.00	(1.9144)	(0.2211)	0.0000	1	(2.1354)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	1,400	26.5271	37,137.94	37,137.94	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5158)	0.0000	1	(4.9827)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	381	26.5271	10,106.83	10,106.83	0.0000	4.3300	50.00	0.00	(1.2156)	(0.1404)	0.0000	1	(1.3560)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	1,219	26.5271	32,336.54	32,336.54	0.0000	4.3300	50.00	0.00	(3.8894)	(0.4491)	0.0000	1	(4.3385)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	598	26.5271	15,863.21	15,863.21	0.0000	4.3300	50.00	0.00	(1.9080)	(0.2203)	0.0000	1	(2.1283)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	602	26.5271	15,969.31	15,969.31	0.0000	4.3300	50.00	0.00	(1.9208)	(0.2218)	0.0000	1	(2.1425)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	500	26.5271	13,263.55	13,263.55	0.0000	4.3300	50.00	0.00	(1.5953)	(0.1842)	0.0000	1	(1.7795)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	173	26.5271	4,589.19	4,589.19	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0637)	0.0000	1	(0.6157)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688188.SH	01/06/2025	SDB3260188355	0	127	26.5271	3,368.94	3,368.94	0.0000	4.3300	50.00	0.00	(0.4052)	(0.0468)	0.0000	1	(0.4520)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	300	26.5271	7,958.13	7,958.13	0.0000	4.3300	50.00	0.00	(0.9572)	(0.1105)	0.0000	1	(1.0677)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	300	26.5271	7,958.13	7,958.13	0.0000	4.3300	50.00	0.00	(0.9572)	(0.1105)	0.0000	1	(1.0677)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	400	26.5271	10,610.84	10,610.84	0.0000	4.3300	50.00	0.00	(1.2762)	(0.1474)	0.0000	1	(1.4236)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	173	26.5271	4,589.19	4,589.19	0.0000	4.3300	50.00	0.00	(0.5520)	(0.0637)	0.0000	1	(0.6157)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	900	26.5271	23,874.39	23,874.39	0.0000	4.3300	50.00	0.00	(2.8716)	(0.3316)	0.0000	1	(3.2031)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	200	26.5271	5,305.42	5,305.42	0.0000	4.3300	50.00	0.00	(0.6381)	(0.0737)	0.0000	1	(0.7118)	02/07/2025
688188.SH	01/06/2025	SDB3260188355	0	1,000	26.5271	26,527.10	26,527.10	0.0000	4.3300	50.00	0.00	(3.1906)	(0.3684)	0.0000	1	(3.5591)	02/07/2025
TOTAL SHANGHAI BOCHU ELECTRONIC TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND													(699.8426)	(79.0630)	0.0000	(778.9056)	
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND																	
600621.SH	01/17/2025	SDB3260961496	0	100	1.9505	195.21	195.05	0.0000	4.3300	50.00	0.00	(0.0235)	(0.0027)	0.0000	1	(0.0262)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	300	1.9505	559.93	585.16	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0081)	0.0000	1	(0.0755)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	4,500	1.9505	8,627.94	8,777.47	0.0000	4.3300	50.00	0.00	(1.0377)	(0.1219)	0.0000	1	(1.1597)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	600	1.9505	1,156.34	1,170.33	0.0000	4.3300	50.00	0.00	(0.1391)	(0.0163)	0.0000	1	(0.1553)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	1,400	1.9505	3,150.75	2,730.77	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0379)	0.0000	1	(0.4169)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	2,700	1.9505	6,076.45	5,266.48	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0731)	0.0000	1	(0.8040)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	600	1.9505	1,350.32	1,170.33	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0163)	0.0000	1	(0.1787)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	1,300	1.9505	2,925.70	2,535.71	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0352)	0.0000	1	(0.3871)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	400	1.9505	900.21	780.22	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	400	1.9505	900.21	780.22	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	1,900	1.9505	4,276.02	3,706.04	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0515)	0.0000	1	(0.5658)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	1,000	1.9505	2,250.54	1,950.55	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0271)	0.0000	1	(0.2978)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	9,500	1.9505	21,380.09	18,530.22	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2574)	0.0000	1	(2.8289)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	100	1.9505	225.05	195.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	700	1.9505	1,575.38	1,365.38	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0190)	0.0000	1	(0.2084)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	300	1.9505	675.16	585.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0081)	0.0000	1	(0.0893)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	400	1.9505	900.21	780.22	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	7,700	1.9505	17,329.13	15,019.23	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2086)	0.0000	1	(2.2929)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	12,800	1.9505	28,806.86	24,967.03	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3468)	0.0000	1	(3.8116)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	100	1.9505	225.05	195.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	400	1.9505	900.21	780.22	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	100	1.9505	225.05	195.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	1,200	1.9505	2,700.64	2,340.66	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0325)	0.0000	1	(0.3573)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	200	1.9505	450.11	390.11	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0054)	0.0000	1	(0.0596)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	500	1.9505	1,125.27	975.27	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0135)	0.0000	1	(0.1489)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	800	1.9505	1,800.43	1,560.44	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0217)	0.0000	1	(0.2382)	02/07/2025
600621.SH	01/17/2025	SDB3260961496	0	400	1.9505	900.21	780.22	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	300	1.8738	559.93	562.15	0.0000	4.3300	50.00	0.00	(0.0673)	(0.0078)	0.0000	1	(0.0752)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	4,500	1.8738	8,627.94	8,432.26	0.0000	4.3300	50.00	0.00	(1.0377)	(0.1171)	0.0000	1	(1.1549)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	600	1.8738	1,156.34	1,124.30	0.0000	4.3300	50.00	0.00	(0.1391)	(0.0156)	0.0000	1	(0.1547)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	1,400	1.8738	3,150.75	2,623.37	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0364)	0.0000	1	(0.4154)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	2,700	1.8738	6,076.45	5,059.36	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0703)	0.0000	1	(0.8011)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	600	1.8738	1,350.32	1,124.30	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0156)	0.0000	1	(0.1780)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	1,300	1.8738	2,925.70	2,435.99	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0338)	0.0000	1	(0.3857)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	400	1.8738	900.21	749.53	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	400	1.8738	900.21	749.53	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	1,900	1.8738	4,276.02	3,560.29	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0494)	0.0000	1	(0.5638)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	1,000	1.8738	2,250.54	1,873.84	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0260)	0.0000	1	(0.2967)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	9,500	1.8738	21,380.09	17,801.44	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2472)	0.0000	1	(2.8188)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	100	1.8738	225.05	187.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	700	1.8738	1,575.38	1,311.69	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0182)	0.0000	1	(0.2077)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	300	1.8738	675.16	562.15	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0078)	0.0000	1	(0.0890)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI CHINA FORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600621.SH	01/16/2025	SDB3260961496	0	400	1.8738	900.21	749.53	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	7,700	1.8738	17,329.13	14,428.54	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2004)	0.0000	1	(2.2847)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	12,800	1.8738	28,806.86	23,985.10	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3331)	0.0000	1	(3.7980)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	100	1.8738	225.05	187.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	400	1.8738	900.21	749.53	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	100	1.8738	225.05	187.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	1,200	1.8738	2,700.64	2,248.60	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0312)	0.0000	1	(0.3561)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	200	1.8738	450.11	374.77	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0052)	0.0000	1	(0.0593)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	500	1.8738	1,125.27	936.92	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0130)	0.0000	1	(0.1484)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	800	1.8738	1,800.43	1,499.07	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0208)	0.0000	1	(0.2374)	02/07/2025
600621.SH	01/16/2025	SDB3260961496	0	400	1.8738	900.21	749.53	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	4,500	1.8722	8,627.94	8,425.05	0.0000	4.3300	50.00	0.00	(1.0377)	(0.1170)	0.0000	1	(1.1548)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	600	1.8722	1,156.34	1,123.34	0.0000	4.3300	50.00	0.00	(0.1391)	(0.0156)	0.0000	1	(0.1547)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	1,400	1.8722	3,150.75	2,621.13	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0364)	0.0000	1	(0.4154)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	2,700	1.8722	6,076.45	5,055.03	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0702)	0.0000	1	(0.8011)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	600	1.8722	1,350.32	1,123.34	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0156)	0.0000	1	(0.1780)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	1,300	1.8722	2,925.70	2,433.90	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0338)	0.0000	1	(0.3857)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	400	1.8722	900.21	748.89	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	400	1.8722	900.21	748.89	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	1,900	1.8722	4,276.02	3,557.24	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0494)	0.0000	1	(0.5637)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	1,000	1.8722	2,250.54	1,872.23	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0260)	0.0000	1	(0.2967)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	9,500	1.8722	21,380.09	17,786.22	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2470)	0.0000	1	(2.8186)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	100	1.8722	225.05	187.22	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	700	1.8722	1,575.38	1,310.56	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0182)	0.0000	1	(0.2077)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	300	1.8722	675.16	561.67	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0078)	0.0000	1	(0.0890)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	400	1.8722	900.21	748.89	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	7,700	1.8722	17,329.13	14,416.20	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2002)	0.0000	1	(2.2845)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	12,800	1.8722	28,806.86	23,964.60	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3328)	0.0000	1	(3.7977)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	100	1.8722	225.05	187.22	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	400	1.8722	900.21	748.89	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	100	1.8722	225.05	187.22	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0026)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	1,200	1.8722	2,700.64	2,246.68	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0312)	0.0000	1	(0.3560)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	200	1.8722	450.11	374.45	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0052)	0.0000	1	(0.0593)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	500	1.8722	1,125.27	936.12	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0130)	0.0000	1	(0.1483)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	800	1.8722	1,800.43	1,497.79	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0208)	0.0000	1	(0.2374)	02/07/2025
600621.SH	01/15/2025	SDB3260961496	0	400	1.8722	900.21	748.89	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0104)	0.0000	1	(0.1187)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	1,400	1.9277	3,150.75	2,698.81	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0375)	0.0000	1	(0.4164)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	2,700	1.9277	6,076.45	5,204.85	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0723)	0.0000	1	(0.8032)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	600	1.9277	1,350.32	1,156.63	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0161)	0.0000	1	(0.1785)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	1,300	1.9277	2,925.70	2,506.04	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0348)	0.0000	1	(0.3867)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	400	1.9277	900.21	771.09	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0107)	0.0000	1	(0.1190)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	400	1.9277	900.21	771.09	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0107)	0.0000	1	(0.1190)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	1,900	1.9277	4,276.02	3,662.67	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0509)	0.0000	1	(0.5652)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	1,000	1.9277	2,250.54	1,927.72	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0268)	0.0000	1	(0.2975)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	9,500	1.9277	21,380.09	18,313.35	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2544)	0.0000	1	(2.8259)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	100	1.9277	225.05	192.77	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	700	1.9277	1,575.38	1,349.40	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0187)	0.0000	1	(0.2082)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	300	1.9277	675.16	578.32	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0080)	0.0000	1	(0.0892)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	400	1.9277	900.21	771.09	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0107)	0.0000	1	(0.1190)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	7,700	1.9277	17,329.13	14,843.45	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2062)	0.0000	1	(2.2905)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	12,800	1.9277	28,806.86	24,674.83	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3427)	0.0000	1	(3.8075)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	100	1.9277	225.05	192.77	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	400	1.9277	900.21	771.09	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0107)	0.0000	1	(0.1190)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI CHINA FORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600621.SH	01/14/2025	SDB3260961496	0	100	1.9277	225.05	192.77	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0297)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	1,200	1.9277	2,700.64	2,313.27	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0321)	0.0000	1	(0.3570)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	200	1.9277	450.11	385.54	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0054)	0.0000	1	(0.0595)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	500	1.9277	1,125.27	963.86	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0134)	0.0000	1	(0.1487)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	800	1.9277	1,800.43	1,542.18	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0214)	0.0000	1	(0.2380)	02/07/2025
600621.SH	01/14/2025	SDB3260961496	0	400	1.9277	900.21	771.09	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0107)	0.0000	1	(0.1190)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	1,400	1.9408	3,150.75	2,717.15	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0377)	0.0000	1	(0.4167)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	2,700	1.9408	6,076.45	5,240.22	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0728)	0.0000	1	(0.8036)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	600	1.9408	1,350.32	1,164.49	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0162)	0.0000	1	(0.1786)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	1,300	1.9408	2,925.70	2,523.07	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0350)	0.0000	1	(0.3869)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	400	1.9408	900.21	776.33	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	400	1.9408	900.21	776.33	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	1,900	1.9408	4,276.02	3,687.56	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0512)	0.0000	1	(0.5655)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	1,000	1.9408	2,250.54	1,940.82	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0270)	0.0000	1	(0.2976)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	9,500	1.9408	21,380.09	18,437.82	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2561)	0.0000	1	(2.8276)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	100	1.9408	225.05	194.08	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	700	1.9408	1,575.38	1,358.58	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0189)	0.0000	1	(0.2084)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	300	1.9408	675.16	582.25	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0081)	0.0000	1	(0.0893)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	400	1.9408	900.21	776.33	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	7,700	1.9408	17,329.13	14,944.34	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2076)	0.0000	1	(2.2919)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	12,800	1.9408	28,806.86	24,842.53	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3450)	0.0000	1	(3.8099)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	100	1.9408	225.05	194.08	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	400	1.9408	900.21	776.33	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	100	1.9408	225.05	194.08	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	1,200	1.9408	2,700.64	2,328.99	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0323)	0.0000	1	(0.3572)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	200	1.9408	450.11	388.16	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0054)	0.0000	1	(0.0595)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	500	1.9408	1,125.27	970.41	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0135)	0.0000	1	(0.1488)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	800	1.9408	1,800.43	1,552.66	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0216)	0.0000	1	(0.2381)	02/07/2025
600621.SH	01/13/2025	SDB3260961496	0	400	1.9408	900.21	776.33	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0108)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	1,400	1.9874	3,150.75	2,782.29	0.0000	4.3300	50.00	0.00	(1.1369)	(0.1159)	0.0000	3	(1.2528)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	2,700	1.9874	6,076.45	5,365.85	0.0000	4.3300	50.00	0.00	(2.1926)	(0.2236)	0.0000	3	(2.4162)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	600	1.9874	1,350.32	1,192.41	0.0000	4.3300	50.00	0.00	(0.4872)	(0.0497)	0.0000	3	(0.5369)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	1,300	1.9874	2,925.70	2,583.56	0.0000	4.3300	50.00	0.00	(1.0557)	(0.1076)	0.0000	3	(1.1633)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	400	1.9874	900.21	794.94	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0331)	0.0000	3	(0.3579)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	400	1.9874	900.21	794.94	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0331)	0.0000	3	(0.3579)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	1,900	1.9874	4,276.02	3,775.97	0.0000	4.3300	50.00	0.00	(1.5429)	(0.1573)	0.0000	3	(1.7003)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	1,000	1.9874	2,250.54	1,987.35	0.0000	4.3300	50.00	0.00	(0.8121)	(0.0828)	0.0000	3	(0.8949)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	9,500	1.9874	21,380.09	18,879.83	0.0000	4.3300	50.00	0.00	(7.7146)	(0.7867)	0.0000	3	(8.5013)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	100	1.9874	225.05	198.74	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0083)	0.0000	3	(0.0895)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	700	1.9874	1,575.38	1,391.15	0.0000	4.3300	50.00	0.00	(0.5684)	(0.0580)	0.0000	3	(0.6264)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	300	1.9874	675.16	586.21	0.0000	4.3300	50.00	0.00	(0.2436)	(0.0248)	0.0000	3	(0.2685)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	400	1.9874	900.21	794.94	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0331)	0.0000	3	(0.3579)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	7,700	1.9874	17,329.13	15,302.60	0.0000	4.3300	50.00	0.00	(6.2529)	(0.6376)	0.0000	3	(6.8905)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	12,800	1.9874	28,806.86	25,438.09	0.0000	4.3300	50.00	0.00	(10.3945)	(1.0599)	0.0000	3	(11.4544)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	100	1.9874	225.05	198.74	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0083)	0.0000	3	(0.0895)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	400	1.9874	900.21	794.94	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0331)	0.0000	3	(0.3579)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	100	1.9874	225.05	198.74	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0083)	0.0000	3	(0.0895)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	1,200	1.9874	2,700.64	2,384.82	0.0000	4.3300	50.00	0.00	(0.9745)	(0.0994)	0.0000	3	(1.0738)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	200	1.9874	450.11	397.47	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0166)	0.0000	3	(0.1790)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	500	1.9874	1,125.27	993.68	0.0000	4.3300	50.00	0.00	(0.4060)	(0.0414)	0.0000	3	(0.4474)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	800	1.9874	1,800.43	1,589.88	0.0000	4.3300	50.00	0.00	(0.6497)	(0.0662)	0.0000	3	(0.7159)	02/07/2025
600621.SH	01/10/2025	SDB3260961496	0	400	1.9874	900.21	794.94	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0331)	0.0000	3	(0.3579)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	1,400	1.9573	3,150.75	2,740.25	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0381)	0.0000	1	(0.4170)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600621.SH	01/09/2025	SDB3260961496	0	2,700	1.9573	6,076.45	5,284.76	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0734)	0.0000	1	(0.8043)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	600	1.9573	1,350.32	1,174.39	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0163)	0.0000	1	(0.1787)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	1,300	1.9573	2,925.70	2,544.52	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0353)	0.0000	1	(0.3872)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	400	1.9573	900.21	782.93	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0109)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	400	1.9573	900.21	782.93	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0109)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	1,900	1.9573	4,276.02	3,718.91	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0517)	0.0000	1	(0.5660)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	1,000	1.9573	2,250.54	1,957.32	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0272)	0.0000	1	(0.2979)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	9,500	1.9573	21,380.09	18,584.54	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2583)	0.0000	1	(2.8298)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	100	1.9573	225.05	195.73	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	700	1.9573	1,575.38	1,370.12	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0190)	0.0000	1	(0.2085)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	300	1.9573	675.16	587.20	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0082)	0.0000	1	(0.0894)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	400	1.9573	900.21	782.93	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0109)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	7,700	1.9573	17,329.13	15,071.36	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2093)	0.0000	1	(2.2936)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	12,800	1.9573	28,806.86	25,053.70	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3480)	0.0000	1	(3.8128)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	100	1.9573	225.05	195.73	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	400	1.9573	900.21	782.93	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0109)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	100	1.9573	225.05	195.73	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	1,200	1.9573	2,700.64	2,348.78	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0326)	0.0000	1	(0.3574)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	200	1.9573	450.11	391.46	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0054)	0.0000	1	(0.0596)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	500	1.9573	1,125.27	978.66	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0136)	0.0000	1	(0.1489)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	800	1.9573	1,800.43	1,565.86	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0217)	0.0000	1	(0.2383)	02/07/2025
600621.SH	01/09/2025	SDB3260961496	0	400	1.9573	900.21	782.93	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0109)	0.0000	1	(0.1191)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	1,400	1.9738	3,150.75	2,763.38	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0384)	0.0000	1	(0.4173)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	2,700	1.9738	6,076.45	5,329.37	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0740)	0.0000	1	(0.8049)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	600	1.9738	1,350.32	1,184.30	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0164)	0.0000	1	(0.1789)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	1,300	1.9738	2,925.70	2,565.99	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0356)	0.0000	1	(0.3875)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	400	1.9738	900.21	789.54	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0110)	0.0000	1	(0.1192)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	400	1.9738	900.21	789.54	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0110)	0.0000	1	(0.1192)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	1,900	1.9738	4,276.02	3,750.30	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0521)	0.0000	1	(0.5664)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	1,000	1.9738	2,250.54	1,973.84	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0274)	0.0000	1	(0.2981)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	9,500	1.9738	21,380.09	18,751.49	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2604)	0.0000	1	(2.8320)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	100	1.9738	225.05	197.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	700	1.9738	1,575.38	1,381.69	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0192)	0.0000	1	(0.2087)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	300	1.9738	675.16	592.15	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0082)	0.0000	1	(0.0894)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	400	1.9738	900.21	789.54	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0110)	0.0000	1	(0.1192)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	7,700	1.9738	17,329.13	15,198.58	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2111)	0.0000	1	(2.2954)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	12,800	1.9738	28,806.86	25,265.16	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3509)	0.0000	1	(3.8157)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	100	1.9738	225.05	197.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	400	1.9738	900.21	789.54	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0110)	0.0000	1	(0.1192)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	100	1.9738	225.05	197.38	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0027)	0.0000	1	(0.0298)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	1,200	1.9738	2,700.64	2,368.61	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0329)	0.0000	1	(0.3577)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	200	1.9738	450.11	394.77	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0055)	0.0000	1	(0.0596)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	500	1.9738	1,125.27	986.92	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0137)	0.0000	1	(0.1491)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	800	1.9738	1,800.43	1,579.07	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0219)	0.0000	1	(0.2385)	02/07/2025
600621.SH	01/08/2025	SDB3260961496	0	400	1.9738	900.21	789.54	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0110)	0.0000	1	(0.1192)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	1,400	2.0647	3,150.75	2,890.58	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0401)	0.0000	1	(0.4191)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	2,700	2.0647	6,076.45	5,574.69	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0774)	0.0000	1	(0.8083)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	600	2.0647	1,350.32	1,238.82	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0172)	0.0000	1	(0.1796)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	1,300	2.0647	2,925.70	2,684.11	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0373)	0.0000	1	(0.3892)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	400	2.0647	900.21	825.88	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0115)	0.0000	1	(0.1197)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	400	2.0647	900.21	825.88	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0115)	0.0000	1	(0.1197)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	1,900	2.0647	4,276.02	3,922.93	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0545)	0.0000	1	(0.5688)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	1,000	2.0647	2,250.54	2,064.70	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0287)	0.0000	1	(0.2994)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600621.SH	01/07/2025	SDB3260961496	0	9,500	2.0647	21,380.09	19,614.66	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2724)	0.0000	1	(2.8440)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	100	2.0647	225.05	206.47	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	700	2.0647	1,575.38	1,445.29	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0201)	0.0000	1	(0.2096)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	300	2.0647	675.16	619.41	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0086)	0.0000	1	(0.0898)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	400	2.0647	900.21	825.88	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0115)	0.0000	1	(0.1197)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	7,700	2.0647	17,329.13	15,898.20	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2208)	0.0000	1	(2.3051)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	12,800	2.0647	28,806.86	26,428.17	0.0000	4.3300	50.00	0.00	(3.4648)	(0.3671)	0.0000	1	(3.8319)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	100	2.0647	225.05	206.47	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	400	2.0647	900.21	825.88	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0115)	0.0000	1	(0.1197)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	100	2.0647	225.05	206.47	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0029)	0.0000	1	(0.0299)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	1,200	2.0647	2,700.64	2,477.64	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0344)	0.0000	1	(0.3592)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	200	2.0647	450.11	412.94	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0057)	0.0000	1	(0.0599)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	500	2.0647	1,125.27	1,032.35	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0143)	0.0000	1	(0.1497)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	800	2.0647	1,800.43	1,651.76	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0229)	0.0000	1	(0.2395)	02/07/2025
600621.SH	01/07/2025	SDB3260961496	0	400	2.0647	900.21	825.88	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0115)	0.0000	1	(0.1197)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	1,400	2.2505	3,150.75	3,150.75	0.0000	4.3300	50.00	0.00	(0.3790)	(0.0438)	0.0000	1	(0.4227)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	2,700	2.2505	6,076.45	6,076.45	0.0000	4.3300	50.00	0.00	(0.7309)	(0.0844)	0.0000	1	(0.8153)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	600	2.2505	1,350.32	1,350.32	0.0000	4.3300	50.00	0.00	(0.1624)	(0.0188)	0.0000	1	(0.1812)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	1,300	2.2505	2,925.70	2,925.70	0.0000	4.3300	50.00	0.00	(0.3519)	(0.0406)	0.0000	1	(0.3925)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	400	2.2505	900.21	900.21	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	400	2.2505	900.21	900.21	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	1,900	2.2505	4,276.02	4,276.02	0.0000	4.3300	50.00	0.00	(0.5143)	(0.0594)	0.0000	1	(0.5737)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	1,000	2.2505	2,250.54	2,250.54	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0313)	0.0000	1	(0.3019)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	9,500	2.2505	21,380.09	21,380.09	0.0000	4.3300	50.00	0.00	(2.5715)	(0.2969)	0.0000	1	(2.8685)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	100	2.2505	225.05	225.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0031)	0.0000	1	(0.0302)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	700	2.2505	1,575.38	1,575.38	0.0000	4.3300	50.00	0.00	(0.1895)	(0.0219)	0.0000	1	(0.2114)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	300	2.2505	675.16	675.16	0.0000	4.3300	50.00	0.00	(0.0812)	(0.0094)	0.0000	1	(0.0906)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	400	2.2505	900.21	900.21	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	7,700	2.2505	17,329.13	17,329.13	0.0000	4.3300	50.00	0.00	(2.0843)	(0.2407)	0.0000	1	(2.3250)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	12,800	2.2505	28,806.86	28,806.86	0.0000	4.3300	50.00	0.00	(3.4648)	(0.4001)	0.0000	1	(3.8649)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	100	2.2505	225.05	225.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0031)	0.0000	1	(0.0302)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	400	2.2505	900.21	900.21	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	100	2.2505	225.05	225.05	0.0000	4.3300	50.00	0.00	(0.0271)	(0.0031)	0.0000	1	(0.0302)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	1,200	2.2505	2,700.64	2,700.64	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0375)	0.0000	1	(0.3623)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	200	2.2505	450.11	450.11	0.0000	4.3300	50.00	0.00	(0.0541)	(0.0063)	0.0000	1	(0.0604)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	500	2.2505	1,125.27	1,125.27	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0156)	0.0000	1	(0.1510)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	800	2.2505	1,800.43	1,800.43	0.0000	4.3300	50.00	0.00	(0.2166)	(0.0250)	0.0000	1	(0.2416)	02/07/2025
600621.SH	01/06/2025	SDB3260961496	0	400	2.2505	900.21	900.21	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
TOTAL SHANGHAI CHINAFORTUNE CO LTD CMN CLASS A SERIES NORTHBOUND													(149.5362)	(15.2476)	0.0000	(164.7838)	
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601727.SH	01/17/2025	SDB3265201682	0	16,200	1.0005	15,487.49	16,207.39	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2251)	0.0000	1	(2.0879)	02/07/2025
601727.SH	01/17/2025	SDB3265201682	0	2,300	1.0005	2,224.76	2,301.05	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0320)	0.0000	1	(0.2995)	02/07/2025
601727.SH	01/16/2025	SDB3265201682	0	16,200	0.9437	15,487.49	15,288.22	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2123)	0.0000	1	(2.0751)	02/07/2025
601727.SH	01/16/2025	SDB3265201682	0	2,300	0.9437	2,224.76	2,170.55	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0301)	0.0000	1	(0.2977)	02/07/2025
601727.SH	01/15/2025	SDB3265201682	0	16,200	0.9531	15,487.49	15,440.43	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2145)	0.0000	1	(2.0773)	02/07/2025
601727.SH	01/15/2025	SDB3265201682	0	2,300	0.9531	2,224.76	2,192.16	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0304)	0.0000	1	(0.2980)	02/07/2025
601727.SH	01/14/2025	SDB3265201682	0	16,200	0.9727	15,487.49	15,757.79	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2189)	0.0000	1	(2.0817)	02/07/2025
601727.SH	01/14/2025	SDB3265201682	0	2,300	0.9727	2,224.76	2,237.22	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0311)	0.0000	1	(0.2987)	02/07/2025
601727.SH	01/13/2025	SDB3265201682	0	16,200	0.9677	15,487.49	15,676.56	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2177)	0.0000	1	(2.0805)	02/07/2025
601727.SH	01/13/2025	SDB3265201682	0	2,300	0.9677	2,224.76	2,225.68	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0309)	0.0000	1	(0.2985)	02/07/2025
601727.SH	01/10/2025	SDB3265201682	0	16,200	0.9787	15,487.49	15,854.65	0.0000	4.3300	50.00	0.00	(5.5884)	(0.6606)	0.0000	3	(6.2490)	02/07/2025
601727.SH	01/10/2025	SDB3265201682	0	2,300	0.9787	2,224.76	2,250.97	0.0000	4.3300	50.00	0.00	(0.8028)	(0.0938)	0.0000	3	(0.8966)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601727.SH	01/09/2025	SDB3265201682	0	16,200	0.9560	15,487.49	15,487.49	0.0000	4.3300	50.00	0.00	(1.8628)	(0.2151)	0.0000	1	(2.0779)	02/07/2025
601727.SH	01/09/2025	SDB3265201682	0	2,300	0.9673	2,224.76	2,224.76	0.0000	4.3300	50.00	0.00	(0.2676)	(0.0309)	0.0000	1	(0.2985)	02/07/2025
601727.SH	01/07/2025	SDB3264054671	0	1,200	1.0412	1,329.02	1,249.48	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0174)	0.0000	1	(0.1772)	02/07/2025
601727.SH	01/07/2025	SDB3264054671	0	3,800	1.0412	4,208.56	3,956.69	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0550)	0.0000	1	(0.5611)	02/07/2025
601727.SH	01/06/2025	SDB3264054671	0	1,200	1.1075	1,329.02	1,329.02	0.0000	4.3300	50.00	0.00	(0.1599)	(0.0185)	0.0000	1	(0.1783)	02/07/2025
601727.SH	01/06/2025	SDB3264054671	0	3,800	1.1075	4,208.56	4,208.56	0.0000	4.3300	50.00	0.00	(0.5062)	(0.0585)	0.0000	1	(0.5646)	02/07/2025
TOTAL SHANGHAI ELECTRIC GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(20.5056)	(2.3926)	0.0000		(22.8982)	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002158.ZK	01/17/2025	SDB3260122972	0	200	2.4583	483.05	491.65	0.0000	4.3300	50.00	0.00	(0.0581)	(0.0068)	0.0000	1	(0.0649)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	200	2.4583	491.74	491.65	0.0000	4.3300	50.00	0.00	(0.0591)	(0.0068)	0.0000	1	(0.0660)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,100	2.4583	5,000.74	5,162.35	0.0000	4.3300	50.00	0.00	(0.6015)	(0.0717)	0.0000	1	(0.6732)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,500	2.4583	5,961.01	6,145.66	0.0000	4.3300	50.00	0.00	(0.7170)	(0.0854)	0.0000	1	(0.8023)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,000	2.4583	4,840.20	4,916.53	0.0000	4.3300	50.00	0.00	(0.5822)	(0.0683)	0.0000	1	(0.6505)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	7,500	2.4583	18,113.34	18,436.97	0.0000	4.3300	50.00	0.00	(2.1786)	(0.2561)	0.0000	1	(2.4347)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,500	2.4583	3,639.00	3,687.39	0.0000	4.3300	50.00	0.00	(0.4377)	(0.0512)	0.0000	1	(0.4889)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	200	2.4583	486.17	491.65	0.0000	4.3300	50.00	0.00	(0.0585)	(0.0068)	0.0000	1	(0.0653)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,400	2.4583	3,418.73	3,441.57	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0478)	0.0000	1	(0.4590)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	500	2.4583	1,218.52	1,229.13	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0171)	0.0000	1	(0.1636)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	4,900	2.4583	12,123.62	12,045.49	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1673)	0.0000	1	(1.6255)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,900	2.4583	7,199.53	7,128.96	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0990)	0.0000	1	(0.9650)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	11,900	2.4583	29,982.84	29,253.33	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4063)	0.0000	1	(4.0126)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	8,200	2.4583	20,786.78	20,157.76	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2800)	0.0000	1	(2.7802)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,100	2.4583	2,782.03	2,704.09	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0376)	0.0000	1	(0.3722)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	600	2.4583	1,517.47	1,474.96	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0205)	0.0000	1	(0.2030)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	100	2.4583	252.91	245.83	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0034)	0.0000	1	(0.0338)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	28,200	2.4583	71,321.24	69,323.02	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9628)	0.0000	1	(9.5412)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	5,500	2.4583	13,910.17	13,520.45	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1878)	0.0000	1	(1.8609)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	20,700	2.4583	52,352.83	50,886.04	0.0000	4.3300	50.00	0.00	(6.2969)	(0.7068)	0.0000	1	(7.0036)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	14,300	2.4583	36,166.44	35,153.16	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4882)	0.0000	1	(4.8383)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	3,600	2.4583	9,104.84	8,849.75	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1229)	0.0000	1	(1.2180)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	7,100	2.4583	17,956.77	17,453.67	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2424)	0.0000	1	(2.4022)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	11,800	2.4583	29,843.64	29,007.50	0.0000	4.3300	50.00	0.00	(3.5895)	(0.4029)	0.0000	1	(3.9924)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	12,000	2.4583	30,349.46	29,499.16	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4097)	0.0000	1	(4.0601)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	5,000	2.4583	12,645.61	12,291.32	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1707)	0.0000	1	(1.6917)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	4,800	2.4583	12,139.79	11,799.66	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1639)	0.0000	1	(1.6240)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	4,900	2.4583	12,392.70	12,045.49	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1673)	0.0000	1	(1.6579)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,100	2.4583	5,311.16	5,162.35	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0717)	0.0000	1	(0.7105)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,500	2.4583	3,793.68	3,687.39	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0512)	0.0000	1	(0.5075)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	3,100	2.4583	7,840.28	7,620.62	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1058)	0.0000	1	(1.0489)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,500	2.4583	6,322.81	6,145.66	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0854)	0.0000	1	(0.8458)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,800	2.4583	7,081.54	6,883.14	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0956)	0.0000	1	(0.9474)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	500	2.4583	1,264.56	1,229.13	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0171)	0.0000	1	(0.1692)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	800	2.4583	2,023.30	1,966.61	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0273)	0.0000	1	(0.2707)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,600	2.4583	4,046.60	3,933.22	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0546)	0.0000	1	(0.5413)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	13,100	2.4583	33,131.50	32,203.25	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4473)	0.0000	1	(4.4323)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	28,600	2.4583	72,332.89	70,306.32	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9765)	0.0000	1	(9.6765)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	3,100	2.4583	7,840.28	7,620.62	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1058)	0.0000	1	(1.0489)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	1,300	2.4583	3,287.86	3,195.74	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0444)	0.0000	1	(0.4398)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	2,300	2.4583	5,816.98	5,654.00	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0785)	0.0000	1	(0.7782)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	7,900	2.4583	19,980.06	19,420.28	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2697)	0.0000	1	(2.6729)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	3,800	2.4583	9,610.66	9,341.40	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1297)	0.0000	1	(1.2857)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	13,000	2.4583	32,878.59	31,957.42	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4439)	0.0000	1	(4.3984)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/17/2025	SDB3260122972	0	16,700	2.4583	42,236.34	41,052.99	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5702)	0.0000	1	(5.6503)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	3,300	2.4583	8,346.10	8,112.27	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1127)	0.0000	1	(1.1165)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	700	2.4583	1,770.39	1,720.78	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0239)	0.0000	1	(0.2368)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	12,200	2.4583	30,855.29	29,990.81	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4165)	0.0000	1	(4.1277)	02/07/2025
002158.ZK	01/17/2025	SDB3260122972	0	19,600	2.4583	49,570.79	48,181.95	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6692)	0.0000	1	(6.6315)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,100	2.3878	5,000.74	5,014.48	0.0000	4.3300	50.00	0.00	(0.6015)	(0.0696)	0.0000	1	(0.6711)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,500	2.3878	5,961.01	5,969.62	0.0000	4.3300	50.00	0.00	(0.7170)	(0.0829)	0.0000	1	(0.7999)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,000	2.3878	4,840.20	4,775.70	0.0000	4.3300	50.00	0.00	(0.5822)	(0.0663)	0.0000	1	(0.6485)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	7,500	2.3878	18,113.34	17,908.87	0.0000	4.3300	50.00	0.00	(2.1786)	(0.2487)	0.0000	1	(2.4274)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,500	2.3878	3,639.00	3,581.77	0.0000	4.3300	50.00	0.00	(0.4377)	(0.0497)	0.0000	1	(0.4874)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	200	2.3878	486.17	477.57	0.0000	4.3300	50.00	0.00	(0.0585)	(0.0066)	0.0000	1	(0.0651)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,400	2.3878	3,418.73	3,342.99	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0464)	0.0000	1	(0.4576)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	500	2.3878	1,218.52	1,193.92	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0166)	0.0000	1	(0.1631)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	4,900	2.3878	12,123.62	11,700.46	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1625)	0.0000	1	(1.6207)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,900	2.3878	7,199.53	6,924.76	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0962)	0.0000	1	(0.9621)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	11,900	2.3878	29,982.84	28,415.40	0.0000	4.3300	50.00	0.00	(3.6063)	(0.3947)	0.0000	1	(4.0009)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	8,200	2.3878	20,786.78	19,580.36	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2719)	0.0000	1	(2.7721)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,100	2.3878	2,782.03	2,626.63	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0365)	0.0000	1	(0.3711)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	600	2.3878	1,517.47	1,432.71	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0199)	0.0000	1	(0.2024)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	100	2.3878	252.91	238.78	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0033)	0.0000	1	(0.0337)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	28,200	2.3878	71,321.24	67,337.34	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9352)	0.0000	1	(9.5136)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	5,500	2.3878	13,910.17	13,133.17	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1824)	0.0000	1	(1.8555)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	20,700	2.3878	52,352.83	49,428.47	0.0000	4.3300	50.00	0.00	(6.2969)	(0.6865)	0.0000	1	(6.9834)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	14,300	2.3878	36,166.44	34,146.24	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4743)	0.0000	1	(4.8243)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	3,600	2.3878	9,104.84	8,596.26	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1194)	0.0000	1	(1.2145)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	7,100	2.3878	17,956.77	16,953.73	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2355)	0.0000	1	(2.3953)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	11,800	2.3878	29,843.64	28,176.62	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3913)	0.0000	1	(3.9809)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	12,000	2.3878	30,349.46	28,654.19	0.0000	4.3300	50.00	0.00	(3.6504)	(0.3980)	0.0000	1	(4.0483)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	5,000	2.3878	12,645.61	11,939.25	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1658)	0.0000	1	(1.6868)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	4,800	2.3878	12,139.79	11,461.68	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1592)	0.0000	1	(1.6193)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	4,900	2.3878	12,392.70	11,700.46	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1625)	0.0000	1	(1.6531)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,100	2.3878	5,311.16	5,014.48	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0696)	0.0000	1	(0.7085)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,500	2.3878	3,793.68	3,581.77	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0497)	0.0000	1	(0.5060)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	3,100	2.3878	7,840.28	7,402.33	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1028)	0.0000	1	(1.0458)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,500	2.3878	6,322.81	5,969.62	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0829)	0.0000	1	(0.8434)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,800	2.3878	7,081.54	6,685.98	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0929)	0.0000	1	(0.9446)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	500	2.3878	1,264.56	1,193.92	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0166)	0.0000	1	(0.1687)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	800	2.3878	2,023.30	1,910.28	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0265)	0.0000	1	(0.2699)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,600	2.3878	4,046.60	3,820.56	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0531)	0.0000	1	(0.5398)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	13,100	2.3878	33,131.50	31,280.82	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4345)	0.0000	1	(4.4194)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	28,600	2.3878	72,332.89	68,292.48	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9485)	0.0000	1	(9.6485)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	3,100	2.3878	7,840.28	7,402.33	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1028)	0.0000	1	(1.0458)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	1,300	2.3878	3,287.86	3,104.20	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0431)	0.0000	1	(0.4386)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	2,300	2.3878	5,816.98	5,492.05	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0763)	0.0000	1	(0.7759)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	7,900	2.3878	19,980.06	18,864.01	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2620)	0.0000	1	(2.6652)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	3,800	2.3878	9,610.66	9,073.83	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1260)	0.0000	1	(1.2820)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	13,000	2.3878	32,878.59	31,042.04	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4311)	0.0000	1	(4.3857)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	16,700	2.3878	42,236.34	39,877.08	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5538)	0.0000	1	(5.6339)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	3,300	2.3878	8,346.10	7,879.90	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1094)	0.0000	1	(1.1133)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	700	2.3878	1,770.39	1,671.49	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0232)	0.0000	1	(0.2362)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	12,200	2.3878	30,855.29	29,131.76	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4046)	0.0000	1	(4.1158)	02/07/2025
002158.ZK	01/16/2025	SDB3260122972	0	19,600	2.3878	49,570.79	46,801.84	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6500)	0.0000	1	(6.6123)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,000	2.3889	4,840.20	4										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/15/2025	SDB3260122972	0	7,500	2.3889	18,113.34	17,916.75	0.0000	4.3300	50.00	0.00	(2.1786)	(0.2488)	0.0000	1	(2.4275)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,500	2.3889	3,639.00	3,583.35	0.0000	4.3300	50.00	0.00	(0.4377)	(0.0498)	0.0000	1	(0.4875)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	200	2.3889	486.17	477.78	0.0000	4.3300	50.00	0.00	(0.0585)	(0.0066)	0.0000	1	(0.0651)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,400	2.3889	3,418.73	3,344.46	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0465)	0.0000	1	(0.4576)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	500	2.3889	1,218.52	1,194.45	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0166)	0.0000	1	(0.1632)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	4,900	2.3889	12,123.62	11,705.61	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1626)	0.0000	1	(1.6208)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,900	2.3889	7,199.53	6,927.81	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0962)	0.0000	1	(0.9622)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	11,900	2.3889	29,982.84	28,427.91	0.0000	4.3300	50.00	0.00	(3.6063)	(0.3948)	0.0000	1	(4.0011)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	8,200	2.3889	20,786.78	19,588.98	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2721)	0.0000	1	(2.7723)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,100	2.3889	2,782.03	2,627.79	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0365)	0.0000	1	(0.3711)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	600	2.3889	1,517.47	1,433.34	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0199)	0.0000	1	(0.2024)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	100	2.3889	252.91	238.89	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0033)	0.0000	1	(0.0337)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	28,200	2.3889	71,321.24	67,366.98	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9357)	0.0000	1	(9.5140)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	5,500	2.3889	13,910.17	13,138.95	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1825)	0.0000	1	(1.8556)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	20,700	2.3889	52,352.83	49,450.23	0.0000	4.3300	50.00	0.00	(6.2969)	(0.6868)	0.0000	1	(6.9837)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	14,300	2.3889	36,166.44	34,161.27	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4745)	0.0000	1	(4.8245)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	3,600	2.3889	9,104.84	8,600.04	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1194)	0.0000	1	(1.2146)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	7,100	2.3889	17,956.77	16,961.19	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2356)	0.0000	1	(2.3954)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	11,800	2.3889	29,843.64	28,189.02	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3915)	0.0000	1	(3.9810)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	12,000	2.3889	30,349.46	28,666.80	0.0000	4.3300	50.00	0.00	(3.6504)	(0.3982)	0.0000	1	(4.0485)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	5,000	2.3889	12,645.61	11,944.50	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1659)	0.0000	1	(1.6869)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	4,800	2.3889	12,139.79	11,466.72	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1593)	0.0000	1	(1.6194)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,900	2.3889	12,392.70	11,705.61	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1626)	0.0000	1	(1.6531)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	4,100	2.3889	5,311.16	5,016.69	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0697)	0.0000	1	(0.7085)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,500	2.3889	3,793.68	3,583.35	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0498)	0.0000	1	(0.5061)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	3,100	2.3889	7,840.28	7,405.59	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1029)	0.0000	1	(1.0459)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,500	2.3889	6,322.81	5,972.25	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0829)	0.0000	1	(0.8434)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,800	2.3889	7,081.54	6,688.92	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0929)	0.0000	1	(0.9447)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	500	2.3889	1,264.56	1,194.45	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0166)	0.0000	1	(0.1687)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	800	2.3889	2,023.30	1,911.12	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0265)	0.0000	1	(0.2699)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,600	2.3889	4,046.60	3,822.24	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0531)	0.0000	1	(0.5398)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	13,100	2.3889	33,131.50	31,294.59	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4346)	0.0000	1	(4.4196)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	28,600	2.3889	72,332.89	68,322.54	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9489)	0.0000	1	(9.6490)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	3,100	2.3889	7,840.28	7,405.59	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1029)	0.0000	1	(1.0459)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	1,300	2.3889	3,287.86	3,105.57	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0431)	0.0000	1	(0.4386)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	2,300	2.3889	5,816.98	5,494.47	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0763)	0.0000	1	(0.7760)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	7,900	2.3889	19,980.06	18,872.31	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2621)	0.0000	1	(2.6653)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	3,800	2.3889	9,610.66	9,077.82	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1261)	0.0000	1	(1.2820)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	13,000	2.3889	32,878.59	31,055.70	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4313)	0.0000	1	(4.3859)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	16,700	2.3889	42,236.34	39,894.63	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5541)	0.0000	1	(5.6342)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	3,300	2.3889	8,346.10	7,883.37	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1095)	0.0000	1	(1.1133)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	700	2.3889	1,770.39	1,672.23	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0232)	0.0000	1	(0.2362)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	12,200	2.3889	30,855.29	29,144.58	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4048)	0.0000	1	(4.1160)	02/07/2025
002158.ZK	01/15/2025	SDB3260122972	0	19,600	2.3889	49,570.79	46,822.44	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6503)	0.0000	1	(6.6126)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,500	2.4216	3,639.00	3,632.33	0.0000	4.3300	50.00	0.00	(0.4377)	(0.0504)	0.0000	1	(0.4881)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	200	2.4216	486.17	484.31	0.0000	4.3300	50.00	0.00	(0.0585)	(0.0067)	0.0000	1	(0.0652)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,400	2.4216	3,418.73	3,390.18	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0471)	0.0000	1	(0.4583)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	500	2.4216	1,218.52	1,210.78	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0168)	0.0000	1	(0.1634)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	4,900	2.4216	12,123.62	11,865.62	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1648)	0.0000	1	(1.6230)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	2,900	2.4216	7,199.53	7,022.51	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0975)	0.0000	1	(0.9635)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	11,900	2.4216	29,982.84	28,816.50	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4002)	0.0000	1	(4.0065)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	8,200	2.4216	20,786.78	19,856.75	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2758)	0.0000	1	(2.7760)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,100	2.4216	2,782.03	2,663.71	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0370)	0.0000	1	(0.3716)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/14/2025	SDB3260122972	0	600	2.4216	1,517.47	1,452.93	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0202)	0.0000	1	(0.2027)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	100	2.4216	252.91	242.16	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0034)	0.0000	1	(0.0338)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	28,200	2.4216	71,321.24	68,287.85	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9484)	0.0000	1	(9.5268)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	5,500	2.4216	13,910.17	13,318.55	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1850)	0.0000	1	(1.8581)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	20,700	2.4216	52,352.83	50,126.19	0.0000	4.3300	50.00	0.00	(6.2969)	(0.6962)	0.0000	1	(6.9931)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	14,300	2.4216	36,166.44	34,628.24	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4809)	0.0000	1	(4.8310)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	3,600	2.4216	9,104.84	8,717.60	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1211)	0.0000	1	(1.2162)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	7,100	2.4216	17,956.77	17,193.04	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2388)	0.0000	1	(2.3986)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	11,800	2.4216	29,843.64	28,574.35	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3969)	0.0000	1	(3.9864)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	12,000	2.4216	30,349.46	29,058.66	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4036)	0.0000	1	(4.0540)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	5,000	2.4216	12,645.61	12,107.78	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1682)	0.0000	1	(1.6891)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	4,800	2.4216	12,139.79	11,623.46	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1614)	0.0000	1	(1.6216)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	4,900	2.4216	12,392.70	11,865.62	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1648)	0.0000	1	(1.6554)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	2,100	2.4216	5,311.16	5,085.27	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0706)	0.0000	1	(0.7094)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,500	2.4216	3,793.68	3,632.33	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0504)	0.0000	1	(0.5067)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	3,100	2.4216	7,840.28	7,506.82	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1043)	0.0000	1	(1.0473)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	2,500	2.4216	6,322.81	6,053.89	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0841)	0.0000	1	(0.8446)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	2,800	2.4216	7,081.54	6,780.35	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0942)	0.0000	1	(0.9459)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	500	2.4216	1,264.56	1,210.78	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0168)	0.0000	1	(0.1689)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	800	2.4216	2,023.30	1,937.24	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0269)	0.0000	1	(0.2703)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,600	2.4216	4,046.60	3,874.49	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0538)	0.0000	1	(0.5405)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	13,100	2.4216	33,131.50	31,722.37	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4406)	0.0000	1	(4.4256)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	28,600	2.4216	72,332.89	69,256.47	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9619)	0.0000	1	(9.6619)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	3,100	2.4216	7,840.28	7,506.82	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1043)	0.0000	1	(1.0473)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	1,300	2.4216	3,287.86	3,148.02	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0437)	0.0000	1	(0.4392)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	2,300	2.4216	5,816.98	5,569.58	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0774)	0.0000	1	(0.7770)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	7,900	2.4216	19,980.06	19,130.28	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2657)	0.0000	1	(2.6689)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	3,800	2.4216	9,610.66	9,201.91	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1278)	0.0000	1	(1.2838)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	13,000	2.4216	32,878.59	31,480.22	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4372)	0.0000	1	(4.3918)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	16,700	2.4216	42,236.34	40,439.97	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5617)	0.0000	1	(5.6418)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	3,300	2.4216	8,346.10	7,991.13	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1110)	0.0000	1	(1.1148)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	700	2.4216	1,770.39	1,695.09	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0235)	0.0000	1	(0.2365)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	12,200	2.4216	30,855.29	29,542.97	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4103)	0.0000	1	(4.1215)	02/07/2025
002158.ZK	01/14/2025	SDB3260122972	0	19,600	2.4216	49,570.79	47,462.48	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6592)	0.0000	1	(6.6215)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	1,400	2.4308	3,418.73	3,403.11	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0473)	0.0000	1	(0.4585)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	500	2.4308	1,218.52	1,215.40	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0169)	0.0000	1	(0.1634)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	4,900	2.4308	12,123.62	11,910.88	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1654)	0.0000	1	(1.6236)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	2,900	2.4308	7,199.53	7,049.30	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0979)	0.0000	1	(0.9639)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	11,900	2.4308	29,982.84	28,926.42	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4018)	0.0000	1	(4.0080)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	8,200	2.4308	20,786.78	19,932.49	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2768)	0.0000	1	(2.7770)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	1,100	2.4308	2,782.03	2,673.87	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0371)	0.0000	1	(0.3718)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	600	2.4308	1,517.47	1,458.48	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0203)	0.0000	1	(0.2028)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	100	2.4308	252.91	243.08	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0034)	0.0000	1	(0.0338)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	28,200	2.4308	71,321.24	68,548.33	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9521)	0.0000	1	(9.5304)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	5,500	2.4308	13,910.17	13,369.36	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1857)	0.0000	1	(1.8588)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	20,700	2.4308	52,352.83	50,317.39	0.0000	4.3300	50.00	0.00	(6.2969)	(0.6989)	0.0000	1	(6.9957)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	14,300	2.4308	36,166.44	34,760.33	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4828)	0.0000	1	(4.8328)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	3,600	2.4308	9,104.84	8,750.85	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1215)	0.0000	1	(1.2166)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	7,100	2.4308	17,956.77	17,258.62	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2397)	0.0000	1	(2.3995)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	11,800	2.4308	29,843.64	28,683.35	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3984)	0.0000	1	(3.9879)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	12,000	2.4308	30,349.46	29,169.50	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4051)	0.0000	1	(4.0555)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	5,000	2.4308	12,645.61	12,153.96	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1688)	0.0000	1	(1.6898)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	4,800	2.4308	12,13											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/13/2025	SDB3260122972	0	4,900	2.4308	12,392.70	11,910.88	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1654)	0.0000	1	(1.6560)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	2,100	2.4308	5,311.16	5,104.66	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0709)	0.0000	1	(0.7097)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	1,500	2.4308	3,793.68	3,646.19	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0506)	0.0000	1	(0.5069)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	3,100	2.4308	7,840.28	7,535.46	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1047)	0.0000	1	(1.0477)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	2,500	2.4308	6,322.81	6,076.98	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0844)	0.0000	1	(0.8449)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	2,800	2.4308	7,081.54	6,806.22	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0945)	0.0000	1	(0.9463)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	500	2.4308	1,264.56	1,215.40	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0169)	0.0000	1	(0.1690)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	800	2.4308	2,023.30	1,944.63	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0270)	0.0000	1	(0.2704)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	1,600	2.4308	4,046.60	3,889.27	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0540)	0.0000	1	(0.5407)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	13,100	2.4308	33,131.50	31,843.38	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4423)	0.0000	1	(4.4273)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	28,600	2.4308	72,332.89	69,520.65	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9656)	0.0000	1	(9.6656)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	3,100	2.4308	7,840.28	7,535.46	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1047)	0.0000	1	(1.0477)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	1,300	2.4308	3,287.86	3,160.03	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0439)	0.0000	1	(0.4393)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	2,300	2.4308	5,816.98	5,590.82	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0777)	0.0000	1	(0.7773)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	7,900	2.4308	19,980.06	19,203.26	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2667)	0.0000	1	(2.6699)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	3,800	2.4308	9,610.66	9,237.01	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1283)	0.0000	1	(1.2842)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	13,000	2.4308	32,878.59	31,600.30	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4389)	0.0000	1	(4.3935)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	16,700	2.4308	42,236.34	40,594.23	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5638)	0.0000	1	(5.6439)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	3,300	2.4308	8,346.10	8,021.61	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1114)	0.0000	1	(1.1153)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	700	2.4308	1,770.39	1,701.55	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0236)	0.0000	1	(0.2366)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	12,200	2.4308	30,855.29	29,655.66	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4119)	0.0000	1	(4.1231)	02/07/2025
002158.ZK	01/13/2025	SDB3260122972	0	19,600	2.4308	49,570.79	47,643.52	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6617)	0.0000	1	(6.6240)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	1,400	2.4603	3,418.73	3,444.47	0.0000	4.3300	50.00	0.00	(1.2336)	(0.1435)	0.0000	3	(1.3771)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	500	2.4603	1,218.52	1,230.17	0.0000	4.3300	50.00	0.00	(0.4397)	(0.0513)	0.0000	3	(0.4909)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	4,900	2.4603	12,123.62	12,055.64	0.0000	4.3300	50.00	0.00	(4.3746)	(0.5023)	0.0000	3	(4.8769)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	2,900	2.4603	7,199.53	7,134.97	0.0000	4.3300	50.00	0.00	(2.5978)	(0.2973)	0.0000	3	(2.8951)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	11,900	2.4603	29,982.84	29,277.99	0.0000	4.3300	50.00	0.00	(10.8188)	(1.2199)	0.0000	3	(12.0387)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	8,200	2.4603	20,786.78	20,174.75	0.0000	4.3300	50.00	0.00	(7.5006)	(0.8406)	0.0000	3	(8.3412)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	1,100	2.4603	2,782.03	2,706.37	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1128)	0.0000	3	(1.1166)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	600	2.4603	1,517.47	1,476.20	0.0000	4.3300	50.00	0.00	(0.5476)	(0.0615)	0.0000	3	(0.6091)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	100	2.4603	252.91	246.03	0.0000	4.3300	50.00	0.00	(0.0913)	(0.0103)	0.0000	3	(0.1015)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	28,200	2.4603	71,321.24	69,381.45	0.0000	4.3300	50.00	0.00	(25.7351)	(2.8909)	0.0000	3	(28.6260)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	5,500	2.4603	13,910.17	13,531.84	0.0000	4.3300	50.00	0.00	(5.0193)	(0.5638)	0.0000	3	(5.5831)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	20,700	2.4603	52,352.83	50,928.93	0.0000	4.3300	50.00	0.00	(18.8906)	(2.1220)	0.0000	3	(21.0127)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	14,300	2.4603	36,166.44	35,182.79	0.0000	4.3300	50.00	0.00	(13.0501)	(1.4659)	0.0000	3	(14.5160)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	3,600	2.4603	9,104.84	8,857.21	0.0000	4.3300	50.00	0.00	(3.2853)	(0.3691)	0.0000	3	(3.6544)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	7,100	2.4603	17,956.77	17,468.38	0.0000	4.3300	50.00	0.00	(6.4794)	(0.7278)	0.0000	3	(7.2072)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	11,800	2.4603	29,843.64	29,031.95	0.0000	4.3300	50.00	0.00	(10.7686)	(1.2097)	0.0000	3	(11.9782)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	12,000	2.4603	30,349.46	29,524.02	0.0000	4.3300	50.00	0.00	(10.9511)	(1.2302)	0.0000	3	(12.1813)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	5,000	2.4603	12,645.61	12,301.68	0.0000	4.3300	50.00	0.00	(4.5630)	(0.5126)	0.0000	3	(5.0755)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	4,800	2.4603	12,139.79	11,809.61	0.0000	4.3300	50.00	0.00	(4.3804)	(0.4921)	0.0000	3	(4.8725)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	4,900	2.4603	12,392.70	12,055.64	0.0000	4.3300	50.00	0.00	(4.4717)	(0.5023)	0.0000	3	(4.9740)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	2,100	2.4603	5,311.16	5,166.70	0.0000	4.3300	50.00	0.00	(1.9164)	(0.2153)	0.0000	3	(2.1317)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	1,500	2.4603	3,793.68	3,690.50	0.0000	4.3300	50.00	0.00	(1.3689)	(0.1538)	0.0000	3	(1.5227)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	3,100	2.4603	7,840.28	7,627.04	0.0000	4.3300	50.00	0.00	(2.8290)	(0.3178)	0.0000	3	(3.1468)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	2,500	2.4603	6,322.81	6,150.84	0.0000	4.3300	50.00	0.00	(2.2815)	(0.2563)	0.0000	3	(2.5378)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	2,800	2.4603	7,081.54	6,888.94	0.0000	4.3300	50.00	0.00	(2.5553)	(0.2870)	0.0000	3	(2.8423)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	500	2.4603	1,264.56	1,230.17	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0513)	0.0000	3	(0.5076)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	800	2.4603	2,023.30	1,968.27	0.0000	4.3300	50.00	0.00	(0.7301)	(0.0820)	0.0000	3	(0.8121)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	1,600	2.4603	4,046.60	3,936.54	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1640)	0.0000	3	(1.6242)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	13,100	2.4603	33,131.50	32,230.39	0.0000	4.3300	50.00	0.00	(11.9549)	(1.3429)	0.0000	3	(13.2979)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	28,600	2.4603	72,332.89	70,365.58	0.0000	4.3300	50.00	0.00	(26.1001)	(2.9319)	0.0000	3	(29.0320)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	3,100	2.4603												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/10/2025	SDB3260122972	0	1,300	2.4603	3,287.86	3,198.44	0.0000	4.3300	50.00	0.00	(1.1864)	(0.1333)	0.0000	3	(1.3196)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	2,300	2.4603	5,816.98	5,658.77	0.0000	4.3300	50.00	0.00	(2.0990)	(0.2358)	0.0000	3	(2.3347)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	7,900	2.4603	19,980.06	19,436.65	0.0000	4.3300	50.00	0.00	(7.2095)	(0.8099)	0.0000	3	(8.0193)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	3,800	2.4603	9,610.66	9,349.27	0.0000	4.3300	50.00	0.00	(3.4678)	(0.3896)	0.0000	3	(3.8574)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	13,000	2.4603	32,878.59	31,984.36	0.0000	4.3300	50.00	0.00	(11.8637)	(1.3327)	0.0000	3	(13.1964)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	16,700	2.4603	42,236.34	41,087.59	0.0000	4.3300	50.00	0.00	(15.2403)	(1.7120)	0.0000	3	(16.9523)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	3,300	2.4603	8,346.10	8,119.11	0.0000	4.3300	50.00	0.00	(3.0116)	(0.3383)	0.0000	3	(3.3498)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	700	2.4603	1,770.39	1,722.23	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0718)	0.0000	3	(0.7106)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	12,200	2.4603	30,855.29	30,016.09	0.0000	4.3300	50.00	0.00	(11.1336)	(1.2507)	0.0000	3	(12.3843)	02/07/2025
002158.ZK	01/10/2025	SDB3260122972	0	19,600	2.4603	49,570.79	48,222.57	0.0000	4.3300	50.00	0.00	(17.8868)	(2.0093)	0.0000	3	(19.8961)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	1,400	2.4399	3,418.73	3,415.79	0.0000	4.3300	50.00	0.00	(0.4112)	(0.0474)	0.0000	1	(0.4586)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	500	2.4399	1,218.52	1,219.93	0.0000	4.3300	50.00	0.00	(0.1466)	(0.0169)	0.0000	1	(0.1635)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	4,900	2.4399	12,123.62	11,955.28	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1660)	0.0000	1	(1.6242)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	2,900	2.4399	7,199.53	7,075.57	0.0000	4.3300	50.00	0.00	(0.8659)	(0.0983)	0.0000	1	(0.9642)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	11,900	2.4399	29,982.84	29,034.25	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4033)	0.0000	1	(4.0095)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	8,200	2.4399	20,786.78	20,006.79	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2779)	0.0000	1	(2.7781)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	1,100	2.4399	2,782.03	2,683.84	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0373)	0.0000	1	(0.3719)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	600	2.4399	1,517.47	1,463.91	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0203)	0.0000	1	(0.2029)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	100	2.4399	252.91	243.99	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0034)	0.0000	1	(0.0338)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	28,200	2.4399	71,321.24	68,803.85	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9556)	0.0000	1	(9.5340)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	5,500	2.4399	13,910.17	13,419.19	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1864)	0.0000	1	(1.8595)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	20,700	2.4399	52,352.83	50,504.96	0.0000	4.3300	50.00	0.00	(6.2969)	(0.7015)	0.0000	1	(6.9983)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	14,300	2.4399	36,166.44	34,889.90	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4846)	0.0000	1	(4.8346)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	3,600	2.4399	9,104.84	8,783.47	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1220)	0.0000	1	(1.2171)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	7,100	2.4399	17,956.77	17,322.96	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2406)	0.0000	1	(2.4004)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	11,800	2.4399	29,843.64	28,790.27	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3999)	0.0000	1	(3.9894)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	12,000	2.4399	30,349.46	29,278.24	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4066)	0.0000	1	(4.0570)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	5,000	2.4399	12,645.61	12,199.26	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1694)	0.0000	1	(1.6904)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	4,800	2.4399	12,139.79	11,711.29	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1627)	0.0000	1	(1.6228)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	4,900	2.4399	12,392.70	11,955.28	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1660)	0.0000	1	(1.6566)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	2,100	2.4399	5,311.16	5,123.69	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0712)	0.0000	1	(0.7100)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	1,500	2.4399	3,793.68	3,659.78	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0508)	0.0000	1	(0.5071)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	3,100	2.4399	7,840.28	7,563.54	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1050)	0.0000	1	(1.0481)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	2,500	2.4399	6,322.81	6,099.63	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0847)	0.0000	1	(0.8452)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	2,800	2.4399	7,081.54	6,831.59	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0949)	0.0000	1	(0.9466)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	500	2.4399	1,264.56	1,219.93	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0169)	0.0000	1	(0.1690)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	800	2.4399	2,023.30	1,951.88	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0271)	0.0000	1	(0.2705)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	1,600	2.4399	4,046.60	3,903.76	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0542)	0.0000	1	(0.5409)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	13,100	2.4399	33,131.50	31,962.07	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4439)	0.0000	1	(4.4289)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	28,600	2.4399	72,332.89	69,779.80	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9692)	0.0000	1	(9.6692)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	3,100	2.4399	7,840.28	7,563.54	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1050)	0.0000	1	(1.0481)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	1,300	2.4399	3,287.86	3,171.81	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0441)	0.0000	1	(0.4395)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	2,300	2.4399	5,816.98	5,611.66	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0779)	0.0000	1	(0.7776)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	7,900	2.4399	19,980.06	19,274.84	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2677)	0.0000	1	(2.6709)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	3,800	2.4399	9,610.66	9,271.44	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1288)	0.0000	1	(1.2847)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	13,000	2.4399	32,878.59	31,718.09	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4405)	0.0000	1	(4.3951)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	16,700	2.4399	42,236.34	40,745.55	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5659)	0.0000	1	(5.6460)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	3,300	2.4399	8,346.10	8,051.51	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1118)	0.0000	1	(1.1157)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	700	2.4399	1,770.39	1,707.90	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0237)	0.0000	1	(0.2367)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	12,200	2.4399	30,855.29	29,766.21	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4134)	0.0000	1	(4.1246)	02/07/2025
002158.ZK	01/09/2025	SDB3260122972	0	19,600	2.4399	49,570.79	47,821.12	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6642)	0.0000	1	(6.6264)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	4,900	2.4250	12,123.62	11,882.72	0.0000	4.3300	50.00	0.00	(1.4582)	(0.1650)	0.0000	1	(1.6232)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	2,900	2.4.												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/08/2025	SDB3260122972	0	11,900	2.4250	29,982.84	28,858.02	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4008)	0.0000	1	(4.0071)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	8,200	2.4250	20,786.78	19,885.36	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2762)	0.0000	1	(2.7764)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	1,100	2.4250	2,782.03	2,667.55	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0370)	0.0000	1	(0.3717)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	600	2.4250	1,517.47	1,455.03	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0202)	0.0000	1	(0.2027)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	100	2.4250	252.91	242.50	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0034)	0.0000	1	(0.0338)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	28,200	2.4250	71,321.24	68,386.24	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9498)	0.0000	1	(9.5282)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	5,500	2.4250	13,910.17	13,337.74	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1852)	0.0000	1	(1.8583)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	20,700	2.4250	52,352.83	50,198.41	0.0000	4.3300	50.00	0.00	(6.2969)	(0.6972)	0.0000	1	(6.9941)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	14,300	2.4250	36,166.44	34,678.13	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4816)	0.0000	1	(4.8317)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	3,600	2.4250	9,104.84	8,730.16	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1213)	0.0000	1	(1.2164)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	7,100	2.4250	17,956.77	17,217.81	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2391)	0.0000	1	(2.3989)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	11,800	2.4250	29,843.64	28,615.52	0.0000	4.3300	50.00	0.00	(3.5895)	(0.3974)	0.0000	1	(3.9870)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	12,000	2.4250	30,349.46	29,100.53	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4042)	0.0000	1	(4.0545)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	5,000	2.4250	12,645.61	12,125.22	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1684)	0.0000	1	(1.6894)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	4,800	2.4250	12,139.79	11,640.21	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1617)	0.0000	1	(1.6218)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	4,900	2.4250	12,392.70	11,882.72	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1650)	0.0000	1	(1.6556)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	2,100	2.4250	5,311.16	5,092.59	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0707)	0.0000	1	(0.7095)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	1,500	2.4250	3,793.68	3,637.57	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0505)	0.0000	1	(0.5068)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	3,100	2.4250	7,840.28	7,517.64	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1044)	0.0000	1	(1.0474)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	2,500	2.4250	6,322.81	6,062.61	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0842)	0.0000	1	(0.8447)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	2,800	2.4250	7,081.54	6,790.12	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0943)	0.0000	1	(0.9461)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	500	2.4250	1,264.56	1,212.52	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0168)	0.0000	1	(0.1689)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	800	2.4250	2,023.30	1,940.04	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0269)	0.0000	1	(0.2703)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	1,600	2.4250	4,046.60	3,880.07	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0539)	0.0000	1	(0.5406)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	13,100	2.4250	33,131.50	31,768.08	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4412)	0.0000	1	(4.4262)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	28,600	2.4250	72,332.89	69,356.26	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9633)	0.0000	1	(9.6633)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	3,100	2.4250	7,840.28	7,517.64	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1044)	0.0000	1	(1.0474)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	1,300	2.4250	3,287.86	3,152.56	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0438)	0.0000	1	(0.4392)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	2,300	2.4250	5,816.98	5,577.60	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0775)	0.0000	1	(0.7771)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	7,900	2.4250	19,980.06	19,157.85	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2661)	0.0000	1	(2.6692)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	3,800	2.4250	9,610.66	9,215.17	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1280)	0.0000	1	(1.2839)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	13,000	2.4250	32,878.59	31,525.57	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4379)	0.0000	1	(4.3924)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	16,700	2.4250	42,236.34	40,498.23	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5625)	0.0000	1	(5.6426)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	3,300	2.4250	8,346.10	8,002.65	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1111)	0.0000	1	(1.1150)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	700	2.4250	1,770.39	1,697.53	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0236)	0.0000	1	(0.2365)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	12,200	2.4250	30,855.29	29,585.54	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4109)	0.0000	1	(4.1221)	02/07/2025
002158.ZK	01/08/2025	SDB3260122972	0	19,600	2.4250	49,570.79	47,530.86	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6602)	0.0000	1	(6.6224)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	11,900	2.4938	29,982.84	29,675.82	0.0000	4.3300	50.00	0.00	(3.6063)	(0.4122)	0.0000	1	(4.0184)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	8,200	2.4938	20,786.78	20,448.88	0.0000	4.3300	50.00	0.00	(2.5002)	(0.2840)	0.0000	1	(2.7842)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	1,100	2.4938	2,782.03	2,743.14	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0381)	0.0000	1	(0.3727)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	600	2.4938	1,517.47	1,496.26	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0208)	0.0000	1	(0.2033)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	100	2.4938	252.91	249.38	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0035)	0.0000	1	(0.0339)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	28,200	2.4938	71,321.24	70,324.20	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9767)	0.0000	1	(9.5551)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	5,500	2.4938	13,910.17	13,715.71	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1905)	0.0000	1	(1.8636)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	20,700	2.4938	52,352.83	51,620.96	0.0000	4.3300	50.00	0.00	(6.2969)	(0.7170)	0.0000	1	(7.0138)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	14,300	2.4938	36,166.44	35,660.85	0.0000	4.3300	50.00	0.00	(4.3500)	(0.4953)	0.0000	1	(4.8453)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	3,600	2.4938	9,104.84	8,977.56	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1247)	0.0000	1	(1.2198)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	7,100	2.4938	17,956.77	17,705.74	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2459)	0.0000	1	(2.4057)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	11,800	2.4938	29,843.64	29,426.44	0.0000	4.3300	50.00	0.00	(3.5895)	(0.4087)	0.0000	1	(3.9982)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	12,000	2.4938	30,349.46	29,925.19	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4156)	0.0000	1	(4.0660)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	5,000	2.4938	12,645.61	12,468.83	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1732)	0.0000	1	(1.6942)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	4,800	2.4938	12,139.79	11,970.08	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1663)	0.0000	1	(1.6264)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	4,900	2.4938												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/07/2025	SDB3260122972	0	2,100	2.4938	5,311.16	5,236.91	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0727)	0.0000	1	(0.7115)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	1,500	2.4938	3,793.68	3,740.65	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0520)	0.0000	1	(0.5082)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	3,100	2.4938	7,840.28	7,730.67	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1074)	0.0000	1	(1.0504)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	2,500	2.4938	6,322.81	6,234.41	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0866)	0.0000	1	(0.8471)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	2,800	2.4938	7,081.54	6,982.54	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0970)	0.0000	1	(0.9487)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	500	2.4938	1,264.56	1,246.88	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0173)	0.0000	1	(0.1694)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	800	2.4938	2,023.30	1,995.01	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0277)	0.0000	1	(0.2711)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	1,600	2.4938	4,046.60	3,990.03	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0554)	0.0000	1	(0.5421)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	13,100	2.4938	33,131.50	32,668.33	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4537)	0.0000	1	(4.4387)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	28,600	2.4938	72,332.89	71,321.71	0.0000	4.3300	50.00	0.00	(8.7000)	(0.9906)	0.0000	1	(9.6906)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	3,100	2.4938	7,840.28	7,730.67	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1074)	0.0000	1	(1.0504)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	1,300	2.4938	3,287.86	3,241.90	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0450)	0.0000	1	(0.4405)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	2,300	2.4938	5,816.98	5,735.66	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0797)	0.0000	1	(0.7793)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	7,900	2.4938	19,980.06	19,700.75	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2736)	0.0000	1	(2.6768)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	3,800	2.4938	9,610.66	9,476.31	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1316)	0.0000	1	(1.2876)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	13,000	2.4938	32,878.59	32,418.96	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4503)	0.0000	1	(4.4048)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	16,700	2.4938	42,236.34	41,645.89	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5784)	0.0000	1	(5.6585)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	3,300	2.4938	8,346.10	8,229.43	0.0000	4.3300	50.00	0.00	(1.0039)	(0.1143)	0.0000	1	(1.1181)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	700	2.4938	1,770.39	1,745.64	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0242)	0.0000	1	(0.2372)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	12,200	2.4938	30,855.29	30,423.95	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4226)	0.0000	1	(4.1338)	02/07/2025
002158.ZK	01/07/2025	SDB3260122972	0	19,600	2.4938	49,570.79	48,877.81	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6789)	0.0000	1	(6.6411)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	1,100	2.5291	2,782.03	2,782.03	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0386)	0.0000	1	(0.3733)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	600	2.5291	1,517.47	1,517.47	0.0000	4.3300	50.00	0.00	(0.1825)	(0.0211)	0.0000	1	(0.2036)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	100	2.5291	252.91	252.91	0.0000	4.3300	50.00	0.00	(0.0304)	(0.0035)	0.0000	1	(0.0339)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	28,200	2.5291	71,321.24	71,321.24	0.0000	4.3300	50.00	0.00	(8.5784)	(0.9906)	0.0000	1	(9.5689)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	5,500	2.5291	13,910.17	13,910.17	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1932)	0.0000	1	(1.8663)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	20,700	2.5291	52,352.83	52,352.83	0.0000	4.3300	50.00	0.00	(6.2969)	(0.7271)	0.0000	1	(7.0240)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	14,300	2.5291	36,166.44	36,166.44	0.0000	4.3300	50.00	0.00	(4.3500)	(0.5023)	0.0000	1	(4.8523)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	3,600	2.5291	9,104.84	9,104.84	0.0000	4.3300	50.00	0.00	(1.0951)	(0.1265)	0.0000	1	(1.2216)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	7,100	2.5291	17,956.77	17,956.77	0.0000	4.3300	50.00	0.00	(2.1598)	(0.2494)	0.0000	1	(2.4092)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	11,800	2.5291	29,843.64	29,843.64	0.0000	4.3300	50.00	0.00	(3.5895)	(0.4145)	0.0000	1	(4.0040)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	12,000	2.5291	30,349.46	30,349.46	0.0000	4.3300	50.00	0.00	(3.6504)	(0.4215)	0.0000	1	(4.0719)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	5,000	2.5291	12,645.61	12,645.61	0.0000	4.3300	50.00	0.00	(1.5210)	(0.1756)	0.0000	1	(1.6966)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	4,800	2.5291	12,139.79	12,139.79	0.0000	4.3300	50.00	0.00	(1.4601)	(0.1686)	0.0000	1	(1.6288)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	4,900	2.5291	12,392.70	12,392.70	0.0000	4.3300	50.00	0.00	(1.4906)	(0.1721)	0.0000	1	(1.6627)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	2,100	2.5291	5,311.16	5,311.16	0.0000	4.3300	50.00	0.00	(0.6388)	(0.0738)	0.0000	1	(0.7126)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	1,500	2.5291	3,793.68	3,793.68	0.0000	4.3300	50.00	0.00	(0.4563)	(0.0527)	0.0000	1	(0.5090)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	3,100	2.5291	7,840.28	7,840.28	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1089)	0.0000	1	(1.0519)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	2,500	2.5291	6,322.81	6,322.81	0.0000	4.3300	50.00	0.00	(0.7605)	(0.0878)	0.0000	1	(0.8483)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	2,800	2.5291	7,081.54	7,081.54	0.0000	4.3300	50.00	0.00	(0.8518)	(0.0984)	0.0000	1	(0.9501)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	500	2.5291	1,264.56	1,264.56	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0176)	0.0000	1	(0.1697)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	800	2.5291	2,023.30	2,023.30	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0281)	0.0000	1	(0.2715)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	1,600	2.5291	4,046.60	4,046.60	0.0000	4.3300	50.00	0.00	(0.4867)	(0.0562)	0.0000	1	(0.5429)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	13,100	2.5291	33,131.50	33,131.50	0.0000	4.3300	50.00	0.00	(3.9850)	(0.4602)	0.0000	1	(4.4451)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	28,600	2.5291	72,332.89	72,332.89	0.0000	4.3300	50.00	0.00	(8.7000)	(1.0046)	0.0000	1	(9.7047)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	3,100	2.5291	7,840.28	7,840.28	0.0000	4.3300	50.00	0.00	(0.9430)	(0.1089)	0.0000	1	(1.0519)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	1,300	2.5291	3,287.86	3,287.86	0.0000	4.3300	50.00	0.00	(0.3955)	(0.0457)	0.0000	1	(0.4411)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	2,300	2.5291	5,816.98	5,816.98	0.0000	4.3300	50.00	0.00	(0.6997)	(0.0808)	0.0000	1	(0.7804)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	7,900	2.5291	19,980.06	19,980.06	0.0000	4.3300	50.00	0.00	(2.4032)	(0.2775)	0.0000	1	(2.6807)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	3,800	2.5291	9,610.66	9,610.66	0.0000	4.3300	50.00	0.00	(1.1559)	(0.1335)	0.0000	1	(1.2894)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	13,000	2.5291	32,878.59	32,878.59	0.0000	4.3300	50.00	0.00	(3.9546)	(0.4566)	0.0000	1	(4.4112)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	16,700	2.5291	42,236.34	42,236.34	0.0000	4.3300	50.00	0.00	(5.0801)	(0.5866)	0.0000	1	(5.6667)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	3,300	2.5291	8,346.10</											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002158.ZK	01/06/2025	SDB3260122972	0	700	2.5291	1,770.39	1,770.39	0.0000	4.3300	50.00	0.00	(0.2129)	(0.0246)	0.0000	1	(0.2375)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	12,200	2.5291	30,855.29	30,855.29	0.0000	4.3300	50.00	0.00	(3.7112)	(0.4285)	0.0000	1	(4.1398)	02/07/2025
002158.ZK	01/06/2025	SDB3260122972	0	19,600	2.5291	49,570.79	49,570.79	0.0000	4.3300	50.00	0.00	(5.9623)	(0.6885)	0.0000	1	(6.6507)	02/07/2025
TOTAL SHANGHAI HANBELL PRECISE MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,058.2788)	(118.2992)	0.0000		(1,176.5780)	
SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND																	
600754.SH	01/09/2025	SDB3260123339	0	5,100	3.4484	18,707.03	17,586.92	0.0000	4.3300	50.00	0.00	(2.2500)	(0.2443)	0.0000	1	(2.4943)	02/07/2025
600754.SH	01/09/2025	SDB3260123339	0	400	3.4484	1,467.22	1,379.37	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0192)	0.0000	1	(0.1956)	02/07/2025
600754.SH	01/09/2025	SDB3260123339	0	1,800	3.4484	6,602.48	6,207.15	0.0000	4.3300	50.00	0.00	(0.7941)	(0.0862)	0.0000	1	(0.8803)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	600	3.5510	2,200.83	2,130.60	0.0000	4.3300	50.00	0.00	(0.2647)	(0.0296)	0.0000	1	(0.2943)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	5,600	3.5510	20,541.06	19,885.63	0.0000	4.3300	50.00	0.00	(2.4706)	(0.2762)	0.0000	1	(2.7468)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	300	3.5510	1,100.41	1,065.30	0.0000	4.3300	50.00	0.00	(0.1324)	(0.0148)	0.0000	1	(0.1472)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	100	3.5510	366.80	355.10	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0049)	0.0000	1	(0.0491)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	400	3.5510	1,467.22	1,420.40	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0197)	0.0000	1	(0.1962)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	1,800	3.5510	6,602.48	6,391.81	0.0000	4.3300	50.00	0.00	(0.7941)	(0.0888)	0.0000	1	(0.8829)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	100	3.5510	366.80	355.10	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0049)	0.0000	1	(0.0491)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	500	3.5510	1,834.02	1,775.50	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0247)	0.0000	1	(0.2453)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	8,700	3.5510	31,912.00	30,893.75	0.0000	4.3300	50.00	0.00	(3.8383)	(0.4291)	0.0000	1	(4.2674)	02/07/2025
600754.SH	01/08/2025	SDB3260123339	0	2,400	3.5510	8,803.31	8,522.41	0.0000	4.3300	50.00	0.00	(1.0588)	(0.1184)	0.0000	1	(1.1772)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	1,000	3.6935	3,668.05	3,693.51	0.0000	4.3300	50.00	0.00	(0.4412)	(0.0513)	0.0000	1	(0.4925)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	300	3.6935	1,100.41	1,108.05	0.0000	4.3300	50.00	0.00	(0.1324)	(0.0154)	0.0000	1	(0.1477)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	400	3.6935	1,467.22	1,477.40	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0205)	0.0000	1	(0.1970)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	600	3.6935	2,200.83	2,216.10	0.0000	4.3300	50.00	0.00	(0.2647)	(0.0308)	0.0000	1	(0.2955)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	600	3.6935	2,200.83	2,216.10	0.0000	4.3300	50.00	0.00	(0.2647)	(0.0308)	0.0000	1	(0.2955)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	5,600	3.6935	20,541.06	20,683.63	0.0000	4.3300	50.00	0.00	(2.4706)	(0.2873)	0.0000	1	(2.7579)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	2,700	3.6935	9,903.72	9,972.47	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1385)	0.0000	1	(1.3297)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	100	3.6935	366.80	369.35	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0051)	0.0000	1	(0.0492)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	400	3.6935	1,467.22	1,477.40	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0205)	0.0000	1	(0.1970)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	1,800	3.6935	6,602.48	6,648.31	0.0000	4.3300	50.00	0.00	(0.7941)	(0.0923)	0.0000	1	(0.8865)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	100	3.6935	366.80	369.35	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0051)	0.0000	1	(0.0492)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	500	3.6935	1,834.02	1,846.75	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0256)	0.0000	1	(0.2462)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	700	3.6935	2,567.63	2,585.45	0.0000	4.3300	50.00	0.00	(0.3088)	(0.0359)	0.0000	1	(0.3447)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	8,700	3.6935	31,912.00	32,133.50	0.0000	4.3300	50.00	0.00	(3.8383)	(0.4463)	0.0000	1	(4.2846)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	2,400	3.6935	8,803.31	8,864.41	0.0000	4.3300	50.00	0.00	(1.0588)	(0.1231)	0.0000	1	(1.1820)	02/07/2025
600754.SH	01/07/2025	SDB3260123339	0	300	3.6935	1,100.41	1,108.05	0.0000	4.3300	50.00	0.00	(0.1324)	(0.0154)	0.0000	1	(0.1477)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	1,000	3.6680	3,668.05	3,668.05	0.0000	4.3300	50.00	0.00	(0.4412)	(0.0509)	0.0000	1	(0.4921)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	300	3.6680	1,100.41	1,100.41	0.0000	4.3300	50.00	0.00	(0.1324)	(0.0153)	0.0000	1	(0.1476)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	400	3.6680	1,467.22	1,467.22	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0204)	0.0000	1	(0.1969)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	600	3.6680	2,200.83	2,200.83	0.0000	4.3300	50.00	0.00	(0.2647)	(0.0306)	0.0000	1	(0.2953)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	600	3.6680	2,200.83	2,200.83	0.0000	4.3300	50.00	0.00	(0.2647)	(0.0306)	0.0000	1	(0.2953)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	5,600	3.6680	20,541.06	20,541.06	0.0000	4.3300	50.00	0.00	(2.4706)	(0.2653)	0.0000	1	(2.7559)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	2,700	3.6680	9,903.72	9,903.72	0.0000	4.3300	50.00	0.00	(1.1912)	(0.1376)	0.0000	1	(1.3287)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	100	3.6680	366.80	366.80	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0051)	0.0000	1	(0.0492)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	400	3.6680	1,467.22	1,467.22	0.0000	4.3300	50.00	0.00	(0.1765)	(0.0204)	0.0000	1	(0.1969)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	1,800	3.6680	6,602.48	6,602.48	0.0000	4.3300	50.00	0.00	(0.7941)	(0.0917)	0.0000	1	(0.8858)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	100	3.6680	366.80	366.80	0.0000	4.3300	50.00	0.00	(0.0441)	(0.0051)	0.0000	1	(0.0492)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	500	3.6680	1,834.02	1,834.02	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0255)	0.0000	1	(0.2461)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	700	3.6680	2,567.63	2,567.63	0.0000	4.3300	50.00	0.00	(0.3088)	(0.0357)	0.0000	1	(0.3445)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	8,700	3.6680	31,912.00	31,912.00	0.0000	4.3300	50.00	0.00	(3.8383)	(0.4432)	0.0000	1	(4.2815)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	2,400	3.6680	8,803.31	8,803.31	0.0000	4.3300	50.00	0.00	(1.0588)	(0.1223)	0.0000	1	(1.1811)	02/07/2025
600754.SH	01/06/2025	SDB3260123339	0	300	3.6680	1,100.41	1,100.41	0.0000	4.3300	50.00	0.00	(0.1324)	(0.0153)	0.0000	1	(0.1476)	02/07/2025
TOTAL SHANGHAI JINJIANG INTL HOTELS *DEV CO LTD CMN CLASS A SERIES NORTHBOUND												(35.3830)	(4.0395)	0.0000		(39.4225)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND																	
600835.SH	01/17/2025	SDB3260122947	0	9,300	2.3480	22,758.82	21,836.48	0.0000	4.3300	50.00	0.00	(2.7374)	(0.3033)	0.0000	1	(3.0407)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	200	2.3480	489.44	469.60	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0065)	0.0000	1	(0.0654)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	2,500	2.3480	6,117.96	5,870.02	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0815)	0.0000	1	(0.8174)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	18,300	2.3480	44,783.49	42,968.56	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5968)	0.0000	1	(5.9832)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	7,400	2.3480	18,109.17	17,375.27	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2413)	0.0000	1	(2.4195)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	10,100	2.3480	24,716.57	23,714.89	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3294)	0.0000	1	(3.3022)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	4,300	2.3480	10,522.90	10,096.44	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1402)	0.0000	1	(1.4059)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	1,000	2.3480	2,447.18	2,348.01	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0326)	0.0000	1	(0.3270)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	2,400	2.3480	5,873.24	5,635.22	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0783)	0.0000	1	(0.7847)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	800	2.3480	1,957.75	1,878.41	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0261)	0.0000	1	(0.2616)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	3,200	2.3480	7,830.99	7,513.63	0.0000	4.3300	50.00	0.00	(0.9419)	(0.1044)	0.0000	1	(1.0463)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	1,500	2.3480	3,670.78	3,522.01	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0489)	0.0000	1	(0.4904)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	3,700	2.3480	9,054.58	8,687.63	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1207)	0.0000	1	(1.2097)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	2,400	2.3480	5,873.24	5,635.22	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0783)	0.0000	1	(0.7847)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	1,100	2.3480	2,691.90	2,582.81	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0359)	0.0000	1	(0.3596)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	1,500	2.3480	3,670.78	3,522.01	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0489)	0.0000	1	(0.4904)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	8,600	2.3480	21,045.79	20,192.88	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2805)	0.0000	1	(2.8118)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	2,100	2.3480	5,139.09	4,930.82	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0685)	0.0000	1	(0.6866)	02/07/2025
600835.SH	01/17/2025	SDB3260122947	0	1,200	2.3480	2,936.62	2,817.61	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0391)	0.0000	1	(0.3923)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	9,300	2.2233	22,758.82	20,676.78	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2872)	0.0000	1	(3.0246)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	200	2.2233	489.44	444.66	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0062)	0.0000	1	(0.0650)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	2,500	2.2233	6,117.96	5,558.28	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0772)	0.0000	1	(0.8131)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	18,300	2.2233	44,783.49	40,686.57	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5651)	0.0000	1	(5.9515)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	7,400	2.2233	18,109.17	16,452.49	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2285)	0.0000	1	(2.4066)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	10,100	2.2233	24,716.57	22,455.43	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3119)	0.0000	1	(3.2847)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	4,300	2.2233	10,522.90	9,560.23	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1328)	0.0000	1	(1.3985)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	1,000	2.2233	2,447.18	2,223.31	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0309)	0.0000	1	(0.3252)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	2,400	2.2233	5,873.24	5,335.94	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0741)	0.0000	1	(0.7805)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	800	2.2233	1,957.75	1,778.65	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0247)	0.0000	1	(0.2602)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	3,200	2.2233	7,830.99	7,114.59	0.0000	4.3300	50.00	0.00	(0.9419)	(0.0988)	0.0000	1	(1.0407)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	1,600	2.2233	3,915.50	3,557.30	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0494)	0.0000	1	(0.5204)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	3,700	2.2233	9,054.58	8,226.25	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1143)	0.0000	1	(1.2033)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	2,400	2.2233	5,873.24	5,335.94	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0741)	0.0000	1	(0.7805)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	1,100	2.2233	2,691.90	2,445.64	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0340)	0.0000	1	(0.3577)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	1,500	2.2233	3,670.78	3,334.97	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0463)	0.0000	1	(0.4878)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	8,600	2.2233	21,045.79	19,120.47	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2656)	0.0000	1	(2.7969)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	2,100	2.2233	5,139.09	4,668.95	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0648)	0.0000	1	(0.6830)	02/07/2025
600835.SH	01/16/2025	SDB3260122947	0	1,200	2.2233	2,936.62	2,667.97	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0371)	0.0000	1	(0.3903)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	9,300	2.2883	22,758.82	21,281.06	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2956)	0.0000	1	(3.0330)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	200	2.2883	489.44	457.66	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0064)	0.0000	1	(0.0652)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	2,500	2.2883	6,117.96	5,720.71	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0795)	0.0000	1	(0.8153)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	18,300	2.2883	44,783.49	41,875.63	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5816)	0.0000	1	(5.9681)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	7,400	2.2883	18,109.17	16,933.32	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2352)	0.0000	1	(2.4133)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	10,100	2.2883	24,716.57	23,111.69	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3210)	0.0000	1	(3.2938)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	4,300	2.2883	10,522.90	9,839.63	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1367)	0.0000	1	(1.4023)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	1,000	2.2883	2,447.18	2,288.29	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0318)	0.0000	1	(0.3261)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	2,400	2.2883	5,873.24	5,491.89	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0763)	0.0000	1	(0.7827)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	800	2.2883	1,957.75	1,830.63	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0254)	0.0000	1	(0.2609)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	3,200	2.2883	7,830.99	7,322.52	0.0000	4.3300	50.00	0.00	(0.9419)	(0.1017)	0.0000	1	(1.0436)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	3,900	2.2883	9,544.02	8,924.32	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1239)	0.0000	1	(1.2719)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	3,700	2.2883	9,054.58	8,466.66	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1176)	0.0000	1	(1.2067)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	2,400	2.2883	5,873.24	5,491.89	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0763)	0.0000	1	(0.7827)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	1,100	2.2883	2,691.90	2,517.11	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0350)	0.0000	1	(0.3587)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600835.SH	01/15/2025	SDB3260122947	0	1,500	2.2883	3,670.78	3,432.43	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0477)	0.0000	1	(0.4892)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	8,600	2.2883	21,045.79	19,679.26	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2733)	0.0000	1	(2.8047)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	2,100	2.2883	5,139.09	4,805.40	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0667)	0.0000	1	(0.6849)	02/07/2025
600835.SH	01/15/2025	SDB3260122947	0	1,200	2.2883	2,936.62	2,745.94	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0381)	0.0000	1	(0.3913)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	9,300	2.1631	22,758.82	20,116.59	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2794)	0.0000	1	(3.0168)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	200	2.1631	489.44	432.61	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0060)	0.0000	1	(0.0649)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	2,500	2.1631	6,117.96	5,407.68	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0751)	0.0000	1	(0.8110)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	18,300	2.1631	44,783.49	39,584.25	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5498)	0.0000	1	(5.9362)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	7,400	2.1631	18,109.17	16,006.75	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2223)	0.0000	1	(2.4004)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	10,100	2.1631	24,716.57	21,847.05	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3034)	0.0000	1	(3.2763)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	4,300	2.1631	10,522.90	9,301.22	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1292)	0.0000	1	(1.3949)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	1,000	2.1631	2,447.18	2,163.07	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0300)	0.0000	1	(0.3244)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	2,400	2.1631	5,873.24	5,191.38	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0721)	0.0000	1	(0.7785)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	800	2.1631	1,957.75	1,730.46	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0240)	0.0000	1	(0.2595)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	3,200	2.1631	7,830.99	6,921.84	0.0000	4.3300	50.00	0.00	(0.9419)	(0.0961)	0.0000	1	(1.0380)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	3,900	2.1631	9,544.02	8,435.99	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1172)	0.0000	1	(1.2651)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	3,700	2.1631	9,054.58	8,003.37	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1112)	0.0000	1	(1.2002)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	2,400	2.1631	5,873.24	5,191.38	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0721)	0.0000	1	(0.7785)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	1,100	2.1631	2,691.90	2,379.38	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0330)	0.0000	1	(0.3568)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	1,500	2.1631	3,670.78	3,244.61	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0451)	0.0000	1	(0.4866)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	8,600	2.1631	21,045.79	18,602.44	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2584)	0.0000	1	(2.7897)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	2,100	2.1631	5,139.09	4,542.46	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0631)	0.0000	1	(0.6812)	02/07/2025
600835.SH	01/14/2025	SDB3260122947	0	1,200	2.1631	2,936.62	2,595.69	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0361)	0.0000	1	(0.3893)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	9,300	2.1668	22,758.82	20,150.80	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2799)	0.0000	1	(3.0173)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	200	2.1668	489.44	433.35	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0060)	0.0000	1	(0.0649)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	2,500	2.1668	6,117.96	5,416.88	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0752)	0.0000	1	(0.8111)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	18,300	2.1668	44,783.49	39,651.58	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5507)	0.0000	1	(5.9372)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	7,400	2.1668	18,109.17	16,033.97	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2227)	0.0000	1	(2.4008)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	10,100	2.1668	24,716.57	21,884.21	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3039)	0.0000	1	(3.2768)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	4,300	2.1668	10,522.90	9,317.04	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1294)	0.0000	1	(1.3951)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	1,000	2.1668	2,447.18	2,166.75	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0301)	0.0000	1	(0.3244)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	2,400	2.1668	5,873.24	5,200.21	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0722)	0.0000	1	(0.7786)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	800	2.1668	1,957.75	1,733.40	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0241)	0.0000	1	(0.2595)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	3,200	2.1668	7,830.99	6,933.61	0.0000	4.3300	50.00	0.00	(0.9419)	(0.0963)	0.0000	1	(1.0382)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	3,900	2.1668	9,544.02	8,450.34	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1174)	0.0000	1	(1.2653)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	3,700	2.1668	9,054.58	8,016.99	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1113)	0.0000	1	(1.2004)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	2,400	2.1668	5,873.24	5,200.21	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0722)	0.0000	1	(0.7786)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	1,100	2.1668	2,691.90	2,383.43	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0331)	0.0000	1	(0.3569)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	1,500	2.1668	3,670.78	3,250.13	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0451)	0.0000	1	(0.4867)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	8,600	2.1668	21,045.79	18,634.08	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2588)	0.0000	1	(2.7901)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	2,100	2.1668	5,139.09	4,550.18	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0632)	0.0000	1	(0.6813)	02/07/2025
600835.SH	01/13/2025	SDB3260122947	0	1,200	2.1668	2,936.62	2,600.10	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0361)	0.0000	1	(0.3893)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	9,300	2.1755	22,758.82	20,231.72	0.0000	4.3300	50.00	0.00	(8.2121)	(0.8430)	0.0000	3	(9.0551)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	200	2.1755	489.44	435.09	0.0000	4.3300	50.00	0.00	(0.1766)	(0.0181)	0.0000	3	(0.1947)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	2,500	2.1755	6,117.96	5,438.64	0.0000	4.3300	50.00	0.00	(2.2076)	(0.2266)	0.0000	3	(2.4342)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	18,300	2.1755	44,783.49	39,810.81	0.0000	4.3300	50.00	0.00	(16.1594)	(1.6588)	0.0000	3	(17.8182)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	7,400	2.1755	18,109.17	16,098.36	0.0000	4.3300	50.00	0.00	(6.5344)	(0.6708)	0.0000	3	(7.2052)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	10,100	2.1755	24,716.57	21,972.09	0.0000	4.3300	50.00	0.00	(8.9186)	(0.9155)	0.0000	3	(9.8341)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	4,300	2.1755	10,522.90	9,354.45	0.0000	4.3300	50.00	0.00	(3.7970)	(0.3898)	0.0000	3	(4.1868)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	1,000	2.1755	2,447.18	2,175.45	0.0000	4.3300	50.00	0.00	(0.8830)	(0.0906)	0.0000	3	(0.9737)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	2,400	2.1755	5,873.24	5,221.09	0.0000	4.3300	50.00	0.00	(2.1193)	(0.2175)	0.0000	3	(2.3368)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	800	2.1755	1,957.75	1,740.36	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0725)	0.0000	3	(0.7789)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	3,200	2.1755	7,830.99	6,961.45	0.0000	4.3300	50.00	0.00	(2.8257)	(0.2901)	0.0000	3	(3.1157)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600835.SH	01/10/2025	SDB3260122947	0	3,900	2.1755	9,544.02	8,484.27	0.0000	4.3300	50.00	0.00	(3.4438)	(0.3535)	0.0000	3	(3.7973)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	3,700	2.1755	9,054.58	8,049.18	0.0000	4.3300	50.00	0.00	(3.2672)	(0.3354)	0.0000	3	(3.6026)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	2,400	2.1755	5,873.24	5,221.09	0.0000	4.3300	50.00	0.00	(2.1193)	(0.2175)	0.0000	3	(2.3368)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	1,100	2.1755	2,691.90	2,393.00	0.0000	4.3300	50.00	0.00	(0.9713)	(0.0997)	0.0000	3	(1.0710)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	1,500	2.1755	3,670.78	3,263.18	0.0000	4.3300	50.00	0.00	(1.3245)	(0.1360)	0.0000	3	(1.4605)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	8,600	2.1755	21,045.79	18,708.90	0.0000	4.3300	50.00	0.00	(7.5940)	(0.7795)	0.0000	3	(8.3736)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	2,100	2.1755	5,139.09	4,568.45	0.0000	4.3300	50.00	0.00	(1.8544)	(0.1904)	0.0000	3	(2.0447)	02/07/2025
600835.SH	01/10/2025	SDB3260122947	0	1,200	2.1755	2,936.62	2,610.54	0.0000	4.3300	50.00	0.00	(1.0596)	(0.1088)	0.0000	3	(1.1684)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	9,300	2.1463	22,758.82	19,960.17	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2772)	0.0000	1	(3.0146)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	200	2.1463	489.44	429.25	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0060)	0.0000	1	(0.0648)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	2,500	2.1463	6,117.96	5,365.64	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0745)	0.0000	1	(0.8104)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	18,300	2.1463	44,783.49	39,276.47	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5455)	0.0000	1	(5.9320)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	7,400	2.1463	18,109.17	15,882.29	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2206)	0.0000	1	(2.3987)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	10,100	2.1463	24,716.57	21,677.18	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3011)	0.0000	1	(3.2739)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	4,300	2.1463	10,522.90	9,228.90	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1282)	0.0000	1	(1.3938)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	1,000	2.1463	2,447.18	2,146.26	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0298)	0.0000	1	(0.3242)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	2,400	2.1463	5,873.24	5,151.01	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0715)	0.0000	1	(0.7780)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	800	2.1463	1,957.75	1,717.00	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0238)	0.0000	1	(0.2593)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	3,200	2.1463	7,830.99	6,868.02	0.0000	4.3300	50.00	0.00	(0.9419)	(0.0954)	0.0000	1	(1.0373)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	3,900	2.1463	9,544.02	8,370.39	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1163)	0.0000	1	(1.2642)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	3,700	2.1463	9,054.58	7,941.14	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1103)	0.0000	1	(1.1994)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	2,400	2.1463	5,873.24	5,151.01	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0715)	0.0000	1	(0.7780)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	1,100	2.1463	2,691.90	2,360.88	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0328)	0.0000	1	(0.3566)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	1,500	2.1463	3,670.78	3,219.38	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0447)	0.0000	1	(0.4862)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	8,600	2.1463	21,045.79	18,457.79	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2564)	0.0000	1	(2.7877)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	2,100	2.1463	5,139.09	4,507.14	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0626)	0.0000	1	(0.6807)	02/07/2025
600835.SH	01/09/2025	SDB3260122947	0	1,200	2.1463	2,936.62	2,575.51	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0358)	0.0000	1	(0.3890)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	9,300	2.2029	22,758.82	20,486.51	0.0000	4.3300	50.00	0.00	(2.7374)	(0.2845)	0.0000	1	(3.0219)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	200	2.2029	489.44	440.57	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0061)	0.0000	1	(0.0650)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	2,500	2.2029	6,117.96	5,507.13	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0765)	0.0000	1	(0.8123)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	18,300	2.2029	44,783.49	40,312.16	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5599)	0.0000	1	(5.9463)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	7,400	2.2029	18,109.17	16,301.09	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2264)	0.0000	1	(2.4045)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	10,100	2.2029	24,716.57	22,248.79	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3090)	0.0000	1	(3.2819)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	4,300	2.2029	10,522.90	9,472.26	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1316)	0.0000	1	(1.3972)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	1,000	2.2029	2,447.18	2,202.85	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0306)	0.0000	1	(0.3249)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	2,400	2.2029	5,873.24	5,286.84	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0734)	0.0000	1	(0.7798)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	800	2.2029	1,957.75	1,762.28	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0245)	0.0000	1	(0.2599)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	3,200	2.2029	7,830.99	7,049.12	0.0000	4.3300	50.00	0.00	(0.9419)	(0.0979)	0.0000	1	(1.0398)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	3,900	2.2029	9,544.02	8,591.12	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1193)	0.0000	1	(1.2673)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	3,700	2.2029	9,054.58	8,150.55	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1132)	0.0000	1	(1.2023)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	2,400	2.2029	5,873.24	5,286.84	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0734)	0.0000	1	(0.7798)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	1,100	2.2029	2,691.90	2,423.14	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0337)	0.0000	1	(0.3574)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	1,500	2.2029	3,670.78	3,304.28	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0459)	0.0000	1	(0.4874)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	8,600	2.2029	21,045.79	18,944.51	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2631)	0.0000	1	(2.7945)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	2,100	2.2029	5,139.09	4,625.99	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0642)	0.0000	1	(0.6824)	02/07/2025
600835.SH	01/08/2025	SDB3260122947	0	1,200	2.2029	2,936.62	2,643.42	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0367)	0.0000	1	(0.3899)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	9,300	2.3394	22,758.82	21,756.02	0.0000	4.3300	50.00	0.00	(2.7374)	(0.3022)	0.0000	1	(3.0395)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	200	2.3394	489.44	467.87	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0065)	0.0000	1	(0.0654)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	2,500	2.3394	6,117.96	5,848.39	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0812)	0.0000	1	(0.8171)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	18,300	2.3394	44,783.49	42,810.23	0.0000	4.3300	50.00	0.00	(5.3865)	(0.5946)	0.0000	1	(5.9810)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	7,400	2.3394	18,109.17	17,311.24	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2404)	0.0000	1	(2.4186)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	10,100	2.3394	24,716.57	23,627.51	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3282)	0.0000	1	(3.3010)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	4,300	2.3394	10,522.90	10,059.24	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1397)	0.0000	1	(1.4054)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600835.SH	01/07/2025	SDB3260122947	0	1,000	2.3394	2,447.18	2,339.36	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0325)	0.0000	1	(0.3268)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	2,400	2.3394	5,873.24	5,614.46	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0780)	0.0000	1	(0.7844)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	800	2.3394	1,957.75	1,871.49	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0260)	0.0000	1	(0.2615)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	3,200	2.3394	7,830.99	7,485.94	0.0000	4.3300	50.00	0.00	(0.9419)	(0.1040)	0.0000	1	(1.0459)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	3,900	2.3394	9,544.02	9,123.49	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1267)	0.0000	1	(1.2746)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	3,700	2.3394	9,054.58	8,655.62	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1202)	0.0000	1	(1.2093)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	2,400	2.3394	5,873.24	5,614.46	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0780)	0.0000	1	(0.7844)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	1,100	2.3394	2,691.90	2,573.29	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0357)	0.0000	1	(0.3595)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	1,500	2.3394	3,670.78	3,509.04	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0487)	0.0000	1	(0.4902)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	8,600	2.3394	21,045.79	20,118.47	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2794)	0.0000	1	(2.8108)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	2,100	2.3394	5,139.09	4,912.65	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0682)	0.0000	1	(0.6863)	02/07/2025
600835.SH	01/07/2025	SDB3260122947	0	1,200	2.3394	2,936.62	2,807.23	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0390)	0.0000	1	(0.3922)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	9,300	2.4472	22,758.82	22,758.82	0.0000	4.3300	50.00	0.00	(2.7374)	(0.3161)	0.0000	1	(3.0535)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	200	2.4472	489.44	489.44	0.0000	4.3300	50.00	0.00	(0.0589)	(0.0068)	0.0000	1	(0.0657)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	2,500	2.4472	6,117.96	6,117.96	0.0000	4.3300	50.00	0.00	(0.7359)	(0.0850)	0.0000	1	(0.8208)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	18,300	2.4472	44,783.49	44,783.49	0.0000	4.3300	50.00	0.00	(5.3865)	(0.6220)	0.0000	1	(6.0085)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	7,400	2.4472	18,109.17	18,109.17	0.0000	4.3300	50.00	0.00	(2.1781)	(0.2515)	0.0000	1	(2.4296)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	10,100	2.4472	24,716.57	24,716.57	0.0000	4.3300	50.00	0.00	(2.9729)	(0.3433)	0.0000	1	(3.3161)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	4,300	2.4472	10,522.90	10,522.90	0.0000	4.3300	50.00	0.00	(1.2657)	(0.1462)	0.0000	1	(1.4118)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	1,000	2.4472	2,447.18	2,447.18	0.0000	4.3300	50.00	0.00	(0.2943)	(0.0340)	0.0000	1	(0.3283)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	2,400	2.4472	5,873.24	5,873.24	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0816)	0.0000	1	(0.7880)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	800	2.4472	1,957.75	1,957.75	0.0000	4.3300	50.00	0.00	(0.2355)	(0.0272)	0.0000	1	(0.2627)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	3,200	2.4472	7,830.99	7,830.99	0.0000	4.3300	50.00	0.00	(0.9419)	(0.1088)	0.0000	1	(1.0507)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	3,900	2.4472	9,544.02	9,544.02	0.0000	4.3300	50.00	0.00	(1.1479)	(0.1326)	0.0000	1	(1.2805)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	3,700	2.4472	9,054.58	9,054.58	0.0000	4.3300	50.00	0.00	(1.0891)	(0.1258)	0.0000	1	(1.2148)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	2,400	2.4472	5,873.24	5,873.24	0.0000	4.3300	50.00	0.00	(0.7064)	(0.0816)	0.0000	1	(0.7880)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	1,100	2.4472	2,691.90	2,691.90	0.0000	4.3300	50.00	0.00	(0.3238)	(0.0374)	0.0000	1	(0.3612)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	1,500	2.4472	3,670.78	3,670.78	0.0000	4.3300	50.00	0.00	(0.4415)	(0.0510)	0.0000	1	(0.4925)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	8,600	2.4472	21,045.79	21,045.79	0.0000	4.3300	50.00	0.00	(2.5313)	(0.2923)	0.0000	1	(2.8236)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	2,100	2.4472	5,139.09	5,139.09	0.0000	4.3300	50.00	0.00	(0.6181)	(0.0714)	0.0000	1	(0.6895)	02/07/2025
600835.SH	01/06/2025	SDB3260122947	0	1,200	2.4472	2,936.62	2,936.62	0.0000	4.3300	50.00	0.00	(0.3532)	(0.0408)	0.0000	1	(0.3940)	02/07/2025
TOTAL SHANGHAI MECH & ENGN IND CO., *LTD CMN CLASS A SERIES NORTHBOUND												(295.3133)	(31.1774)	0.0000		(326.4907)	
SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002028.ZK	01/07/2025	SDB3263868386	0	1,500	9.9464	14,892.05	14,919.55	0.0000	4.3300	50.00	0.00	(1.7912)	(0.2072)	0.0000	1	(1.9984)	02/07/2025
002028.ZK	01/07/2025	SDB3263868386	0	3,300	9.9464	32,762.51	32,823.01	0.0000	4.3300	50.00	0.00	(3.9406)	(0.4559)	0.0000	1	(4.3965)	02/07/2025
002028.ZK	01/07/2025	SDB3263868386	0	3,400	9.9464	33,755.31	33,817.65	0.0000	4.3300	50.00	0.00	(4.0600)	(0.4697)	0.0000	1	(4.5297)	02/07/2025
002028.ZK	01/07/2025	SDB3263868386	0	3,300	9.9464	32,762.51	32,823.01	0.0000	4.3300	50.00	0.00	(3.9406)	(0.4559)	0.0000	1	(4.3965)	02/07/2025
002028.ZK	01/07/2025	SDB3263868386	0	8,400	9.9464	83,395.47	83,549.48	0.0000	4.3300	50.00	0.00	(10.0306)	(1.1604)	0.0000	1	(11.1910)	02/07/2025
002028.ZK	01/07/2025	SDB3263868386	0	2,800	9.9464	27,798.49	27,849.83	0.0000	4.3300	50.00	0.00	(3.3435)	(0.3868)	0.0000	1	(3.7303)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	1,500	9.9280	14,892.05	14,892.05	0.0000	4.3300	50.00	0.00	(1.7912)	(0.2068)	0.0000	1	(1.9980)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	3,300	9.9280	32,762.51	32,762.51	0.0000	4.3300	50.00	0.00	(3.9406)	(0.4550)	0.0000	1	(4.3956)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	3,400	9.9280	33,755.31	33,755.31	0.0000	4.3300	50.00	0.00	(4.0600)	(0.4688)	0.0000	1	(4.5288)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	3,300	9.9280	32,762.51	32,762.51	0.0000	4.3300	50.00	0.00	(3.9406)	(0.4550)	0.0000	1	(4.3956)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	8,400	9.9280	83,395.47	83,395.47	0.0000	4.3300	50.00	0.00	(10.0306)	(1.1583)	0.0000	1	(11.1889)	02/07/2025
002028.ZK	01/06/2025	SDB3263868386	0	2,800	9.9280	27,798.49	27,798.49	0.0000	4.3300	50.00	0.00	(3.3435)	(0.3861)	0.0000	1	(3.7296)	02/07/2025
TOTAL SHANGHAI SIYUAN ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(54.2131)	(6.2660)	0.0000		(60.4791)	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,763.55	1,895.56	0.0000	4.3300	50.00	0.00	(0.2121)	(0.0263)	0.0000	1	(0.2384)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,400	6.3185	8,288.90	8,845.94	0.0000	4.3300	50.00	0.00	(0.9970)	(0.1229)	0.0000	1	(1.1198)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	900	6.3185	5,280.01	5,686.67	0.0000	4.3300	50.00	0.00	(0.6351)	(0.0790)	0.0000	1	(0.7140)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,783.72	1,895.56	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0263)	0.0000	1	(0.2409)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/17/2025	SDB3262681148	0	800	6.3185	4,637.52	5,054.82	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0702)	0.0000	1	(0.6280)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,764.77	1,895.56	0.0000	4.3300	50.00	0.00	(0.2123)	(0.0263)	0.0000	1	(0.2386)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,728.59	1,895.56	0.0000	4.3300	50.00	0.00	(0.2079)	(0.0263)	0.0000	1	(0.2342)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,755.99	1,895.56	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0263)	0.0000	1	(0.2375)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	800	6.3185	4,667.26	5,054.82	0.0000	4.3300	50.00	0.00	(0.5614)	(0.0702)	0.0000	1	(0.6316)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	400	6.3185	2,386.67	2,527.41	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0351)	0.0000	1	(0.3222)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,800	6.3185	10,546.52	11,373.35	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1580)	0.0000	1	(1.4265)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	200	6.3185	1,204.39	1,263.71	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0176)	0.0000	1	(0.1624)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	2,800	6.3185	17,179.58	17,691.87	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2457)	0.0000	1	(2.3120)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	664.09	631.85	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0088)	0.0000	1	(0.0887)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	1,914.15	1,895.56	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0263)	0.0000	1	(0.2566)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,000	6.3185	6,691.52	6,318.53	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0878)	0.0000	1	(0.8926)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	600	6.3185	4,014.91	3,791.12	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0527)	0.0000	1	(0.5356)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	700	6.3185	4,684.06	4,422.97	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	3,000	6.3185	20,074.56	18,955.58	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2633)	0.0000	1	(2.6778)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	2,007.46	1,895.56	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,300	6.3185	8,698.98	8,214.08	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1141)	0.0000	1	(1.1604)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	669.15	631.85	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	600	6.3185	4,014.91	3,791.12	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0527)	0.0000	1	(0.5356)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	2,300	6.3185	15,390.50	14,532.61	0.0000	4.3300	50.00	0.00	(1.8511)	(0.2018)	0.0000	1	(2.0530)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	669.15	631.85	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	600	6.3185	4,014.91	3,791.12	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0527)	0.0000	1	(0.5356)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,100	6.3185	7,360.67	6,950.38	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0965)	0.0000	1	(0.9819)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	1,600	6.3185	10,706.43	10,109.64	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1404)	0.0000	1	(1.4282)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	500	6.3185	3,345.76	3,159.26	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0439)	0.0000	1	(0.4463)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	600	6.3185	4,014.91	3,791.12	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0527)	0.0000	1	(0.5356)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	669.15	631.85	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	200	6.3185	1,338.30	1,263.71	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0176)	0.0000	1	(0.1785)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	800	6.3185	5,353.22	5,054.82	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0702)	0.0000	1	(0.7141)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	700	6.3185	4,684.06	4,422.97	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	669.15	631.85	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	900	6.3185	6,022.37	5,686.67	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0790)	0.0000	1	(0.8033)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	2,007.46	1,895.56	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	700	6.3185	4,684.06	4,422.97	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	2,000	6.3185	13,383.04	12,637.05	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1755)	0.0000	1	(1.7852)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	300	6.3185	2,007.46	1,895.56	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	100	6.3185	669.15	631.85	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/17/2025	SDB3262681148	0	800	6.3185	5,353.22	5,054.82	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0702)	0.0000	1	(0.7141)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,763.55	1,814.14	0.0000	4.3300	50.00	0.00	(0.2121)	(0.0252)	0.0000	1	(0.2373)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	1,400	6.0471	8,288.90	8,465.98	0.0000	4.3300	50.00	0.00	(0.9970)	(0.1176)	0.0000	1	(1.1146)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	900	6.0471	5,280.01	5,442.42	0.0000	4.3300	50.00	0.00	(0.6351)	(0.0756)	0.0000	1	(0.7107)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,783.72	1,814.14	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0252)	0.0000	1	(0.2397)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	800	6.0471	4,637.52	4,837.70	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0672)	0.0000	1	(0.6250)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,764.77	1,814.14	0.0000	4.3300	50.00	0.00	(0.2123)	(0.0252)	0.0000	1	(0.2375)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,728.59	1,814.14	0.0000	4.3300	50.00	0.00	(0.2079)	(0.0252)	0.0000	1	(0.2331)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,755.99	1,814.14	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0252)	0.0000	1	(0.2364)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	800	6.0471	4,667.26	4,837.70	0.0000	4.3300	50.00	0.00	(0.5614)	(0.0672)	0.0000	1	(0.6286)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	400	6.0471	2,386.67	2,418.85	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0336)	0.0000	1	(0.3207)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	1,800	6.0471	10,546.52	10,884.84	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1512)	0.0000	1	(1.4197)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	200	6.0471	1,204.39	1,209.43	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0168)	0.0000	1	(0.1617)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	2,800	6.0471	17,179.58	16,931.97	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2352)	0.0000	1	(2.3015)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	664.09	604.71	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0084)	0.0000	1	(0.0883)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	1,914.15	1,814.14	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0252)	0.0000	1	(0.2554)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/16/2025	SDB3262681148	0	1,000	6.0471	6,691.52	6,047.13	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0840)	0.0000	1	(0.8888)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	600	6.0471	4,014.91	3,628.28	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0504)	0.0000	1	(0.5333)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	700	6.0471	4,684.06	4,232.99	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0588)	0.0000	1	(0.6222)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	3,000	6.0471	20,074.56	18,141.39	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2520)	0.0000	1	(2.6665)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	2,007.46	1,814.14	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0252)	0.0000	1	(0.2666)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	1,300	6.0471	8,698.98	7,861.27	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1092)	0.0000	1	(1.1555)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	669.15	604.71	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0084)	0.0000	1	(0.0889)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	600	6.0471	4,014.91	3,628.28	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0504)	0.0000	1	(0.5333)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	2,300	6.0471	15,390.50	13,908.40	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1932)	0.0000	1	(2.0443)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	669.15	604.71	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0084)	0.0000	1	(0.0889)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	600	6.0471	4,014.91	3,628.28	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0504)	0.0000	1	(0.5333)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	1,100	6.0471	7,360.67	6,651.84	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0924)	0.0000	1	(0.9777)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	1,600	6.0471	10,706.43	9,675.41	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1344)	0.0000	1	(1.4221)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	500	6.0471	3,345.76	3,023.57	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0420)	0.0000	1	(0.4444)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	600	6.0471	4,014.91	3,628.28	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0504)	0.0000	1	(0.5333)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	669.15	604.71	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0084)	0.0000	1	(0.0889)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	200	6.0471	1,338.30	1,209.43	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0168)	0.0000	1	(0.1778)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	800	6.0471	5,353.22	4,837.70	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0672)	0.0000	1	(0.7111)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	700	6.0471	4,684.06	4,232.99	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0588)	0.0000	1	(0.6222)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	669.15	604.71	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0084)	0.0000	1	(0.0889)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	900	6.0471	6,022.37	5,442.42	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0756)	0.0000	1	(0.7999)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	2,007.46	1,814.14	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0252)	0.0000	1	(0.2666)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	700	6.0471	4,684.06	4,232.99	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0588)	0.0000	1	(0.6222)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	2,000	6.0471	13,383.04	12,094.26	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1680)	0.0000	1	(1.7777)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	300	6.0471	2,007.46	1,814.14	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0252)	0.0000	1	(0.2666)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	100	6.0471	669.15	604.71	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0084)	0.0000	1	(0.0889)	02/07/2025
603039.SH	01/16/2025	SDB3262681148	0	800	6.0471	5,353.22	4,837.70	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0672)	0.0000	1	(0.7111)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	900	5.7581	5,290.01	5,182.29	0.0000	4.3300	50.00	0.00	(0.6351)	(0.0720)	0.0000	1	(0.7070)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	1,783.72	1,727.43	0.0000	4.3300	50.00	0.00	(0.2145)	(0.0240)	0.0000	1	(0.2385)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	800	5.7581	4,637.52	4,606.48	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0640)	0.0000	1	(0.6218)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	1,764.77	1,727.43	0.0000	4.3300	50.00	0.00	(0.2123)	(0.0240)	0.0000	1	(0.2363)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	1,728.59	1,727.43	0.0000	4.3300	50.00	0.00	(0.2079)	(0.0240)	0.0000	1	(0.2319)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	1,755.99	1,727.43	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0240)	0.0000	1	(0.2352)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	800	5.7581	4,667.26	4,606.48	0.0000	4.3300	50.00	0.00	(0.5614)	(0.0640)	0.0000	1	(0.6253)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	400	5.7581	2,386.67	2,303.24	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0320)	0.0000	1	(0.3191)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	1,800	5.7581	10,546.52	10,364.59	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1440)	0.0000	1	(1.4125)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	200	5.7581	1,204.39	1,151.62	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0160)	0.0000	1	(0.1609)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	2,800	5.7581	17,179.58	16,122.69	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2239)	0.0000	1	(2.2902)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	664.09	575.81	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0080)	0.0000	1	(0.0879)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	1,914.15	1,727.43	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0240)	0.0000	1	(0.2542)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	1,000	5.7581	6,691.52	5,758.10	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0800)	0.0000	1	(0.8848)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	600	5.7581	4,014.91	3,454.86	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0480)	0.0000	1	(0.5309)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	700	5.7581	4,684.06	4,030.67	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0560)	0.0000	1	(0.6194)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	3,000	5.7581	20,074.56	17,274.31	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2399)	0.0000	1	(2.6544)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	2,007.46	1,727.43	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0240)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	1,300	5.7581	8,698.98	7,485.54	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1040)	0.0000	1	(1.1503)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	669.15	575.81	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	600	5.7581	4,014.91	3,454.86	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0480)	0.0000	1	(0.5309)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	2,300	5.7581	15,390.50	13,243.64	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1839)	0.0000	1	(2.0351)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	669.15	575.81	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	600	5.7581	4,014.91	3,454.86	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0480)	0.0000	1	(0.5309)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	1,100	5.7581	7,360.67	6,333.92	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0880)	0.0000	1	(0.9733)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	1,600	5.7581	10,706.43	9,212.97	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1280)	0.0000	1	(1.4157)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/15/2025	SDB3262681148	0	500	5.7581	3,345.76	2,879.05	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0400)	0.0000	1	(0.4424)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	600	5.7581	4,014.91	3,454.86	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0480)	0.0000	1	(0.5309)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	669.15	575.81	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	200	5.7581	1,338.30	1,151.62	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0160)	0.0000	1	(0.1770)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	800	5.7581	5,353.22	4,606.48	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0640)	0.0000	1	(0.7079)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	700	5.7581	4,684.06	4,030.67	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0560)	0.0000	1	(0.6194)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	669.15	575.81	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	900	5.7581	6,022.37	5,182.29	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0720)	0.0000	1	(0.7963)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	2,007.46	1,727.43	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0240)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	700	5.7581	4,684.06	4,030.67	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0560)	0.0000	1	(0.6194)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	2,000	5.7581	13,383.04	11,516.21	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1599)	0.0000	1	(1.7696)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	300	5.7581	2,007.46	1,727.43	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0240)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	100	5.7581	669.15	575.81	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/15/2025	SDB3262681148	0	800	5.7581	5,353.22	4,606.48	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0640)	0.0000	1	(0.7079)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	800	5.8512	4,637.52	4,680.95	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0650)	0.0000	1	(0.6228)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	1,764.77	1,755.35	0.0000	4.3300	50.00	0.00	(0.2123)	(0.0244)	0.0000	1	(0.2366)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	1,728.59	1,755.35	0.0000	4.3300	50.00	0.00	(0.2079)	(0.0244)	0.0000	1	(0.2323)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	1,755.99	1,755.35	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2356)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	800	5.8512	4,667.26	4,680.95	0.0000	4.3300	50.00	0.00	(0.5614)	(0.0650)	0.0000	1	(0.6264)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	400	5.8512	2,386.67	2,340.47	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0325)	0.0000	1	(0.3196)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	1,800	5.8512	10,546.52	10,532.13	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1463)	0.0000	1	(1.4148)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	200	5.8512	1,204.39	1,170.24	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0163)	0.0000	1	(0.1611)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	2,800	5.8512	17,179.58	16,383.31	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2275)	0.0000	1	(2.2939)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	664.09	585.12	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0081)	0.0000	1	(0.0880)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	1,914.15	1,755.35	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0244)	0.0000	1	(0.2546)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	1,000	5.8512	6,691.52	5,851.18	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0813)	0.0000	1	(0.8861)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	600	5.8512	4,014.91	3,510.71	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0488)	0.0000	1	(0.5317)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	700	5.8512	4,684.06	4,095.83	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0569)	0.0000	1	(0.6203)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	3,000	5.8512	20,074.56	17,553.55	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2438)	0.0000	1	(2.6583)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	2,007.46	1,755.35	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	1	(0.2658)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	1,300	5.8512	8,698.98	7,606.54	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1056)	0.0000	1	(1.1519)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	669.15	585.12	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0081)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	600	5.8512	4,014.91	3,510.71	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0488)	0.0000	1	(0.5317)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	2,300	5.8512	15,390.50	13,457.72	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1869)	0.0000	1	(2.0380)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	669.15	585.12	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0081)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	600	5.8512	4,014.91	3,510.71	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0488)	0.0000	1	(0.5317)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	1,100	5.8512	7,360.67	6,436.30	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0894)	0.0000	1	(0.9747)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	1,600	5.8512	10,706.43	9,361.89	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1300)	0.0000	1	(1.4178)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	500	5.8512	3,345.76	2,925.59	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0406)	0.0000	1	(0.4431)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	600	5.8512	4,014.91	3,510.71	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0488)	0.0000	1	(0.5317)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	669.15	585.12	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0081)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	200	5.8512	1,338.30	1,170.24	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0163)	0.0000	1	(0.1772)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	800	5.8512	5,353.22	4,680.95	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0650)	0.0000	1	(0.7089)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	700	5.8512	4,684.06	4,095.83	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0569)	0.0000	1	(0.6203)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	669.15	585.12	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0081)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	900	5.8512	6,022.37	5,266.06	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0731)	0.0000	1	(0.7975)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	2,007.46	1,755.35	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	1	(0.2658)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	700	5.8512	4,684.06	4,095.83	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0569)	0.0000	1	(0.6203)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	2,000	5.8512	13,383.04	11,702.37	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1625)	0.0000	1	(1.7722)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	300	5.8512	2,007.46	1,755.35	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	1	(0.2658)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	100	5.8512	669.15	585.12	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0081)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/14/2025	SDB3262681148	0	800	5.8512	5,353.22	4,680.95	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0650)	0.0000	1	(0.7089)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	1,728.59	1,714.89	0.0000	4.3300	50.00	0.00	(0.2079)	(0.0238)	0.0000	1	(0.2317)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	1,755.99	1,714.89	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0238)	0.0000	1	(0.2350)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	800	5.7163	4,667.26	4,573.05	0.0000	4.3300	50.00	0.00	(0.5614)	(0.0635)	0.0000	1	(0.6249)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	400	5.7163	2,386.67	2,286.52	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0318)	0.0000	1	(0.3188)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	1,800	5.7163	10,546.52	10,289.35	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1429)	0.0000	1	(1.4114)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	200	5.7163	1,204.39	1,143.26	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0159)	0.0000	1	(0.1607)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	2,800	5.7163	17,179.58	16,005.66	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2223)	0.0000	1	(2.2886)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	664.09	571.63	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0079)	0.0000	1	(0.0878)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	1,914.15	1,714.89	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0238)	0.0000	1	(0.2540)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	1,000	5.7163	6,691.52	5,716.31	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0794)	0.0000	1	(0.8842)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	600	5.7163	4,014.91	3,429.78	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0476)	0.0000	1	(0.5305)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	700	5.7163	4,684.06	4,001.42	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0556)	0.0000	1	(0.6190)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	3,000	5.7163	20,074.56	17,148.92	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2382)	0.0000	1	(2.6527)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	2,007.46	1,714.89	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0238)	0.0000	1	(0.2653)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	1,300	5.7163	8,698.98	7,431.20	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1032)	0.0000	1	(1.1495)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	669.15	571.63	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0079)	0.0000	1	(0.0884)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	600	5.7163	4,014.91	3,429.78	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0476)	0.0000	1	(0.5305)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	2,300	5.7163	15,390.50	13,147.51	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1826)	0.0000	1	(2.0337)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	669.15	571.63	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0079)	0.0000	1	(0.0884)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	600	5.7163	4,014.91	3,429.78	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0476)	0.0000	1	(0.5305)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	1,100	5.7163	7,360.67	6,287.94	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0873)	0.0000	1	(0.9727)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	1,600	5.7163	10,706.43	9,146.09	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1270)	0.0000	1	(1.4148)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	500	5.7163	3,345.76	2,858.15	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0397)	0.0000	1	(0.4421)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	600	5.7163	4,014.91	3,429.78	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0476)	0.0000	1	(0.5305)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	669.15	571.63	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0079)	0.0000	1	(0.0884)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	200	5.7163	1,338.30	1,143.26	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0159)	0.0000	1	(0.1768)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	800	5.7163	5,353.22	4,573.05	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0635)	0.0000	1	(0.7074)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	700	5.7163	4,684.06	4,001.42	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0556)	0.0000	1	(0.6190)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	669.15	571.63	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0079)	0.0000	1	(0.0884)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	900	5.7163	6,022.37	5,144.68	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0715)	0.0000	1	(0.7958)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	2,007.46	1,714.89	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0238)	0.0000	1	(0.2653)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	700	5.7163	4,684.06	4,001.42	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0556)	0.0000	1	(0.6190)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	2,000	5.7163	13,383.04	11,432.62	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1588)	0.0000	1	(1.7685)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	300	5.7163	2,007.46	1,714.89	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0238)	0.0000	1	(0.2653)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	100	5.7163	669.15	571.63	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0079)	0.0000	1	(0.0884)	02/07/2025
603039.SH	01/13/2025	SDB3262681148	0	800	5.7163	5,353.22	4,573.05	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0635)	0.0000	1	(0.7074)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	300	5.8625	1,755.99	1,758.76	0.0000	4.3300	50.00	0.00	(0.6336)	(0.0733)	0.0000	3	(0.7069)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	800	5.8625	4,667.26	4,690.04	0.0000	4.3300	50.00	0.00	(1.6841)	(0.1954)	0.0000	3	(1.8795)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	400	5.8625	2,386.67	2,345.02	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0977)	0.0000	3	(0.9589)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	1,800	5.8625	10,546.52	10,552.59	0.0000	4.3300	50.00	0.00	(3.8055)	(0.4397)	0.0000	3	(4.2452)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	200	5.8625	1,204.39	1,172.51	0.0000	4.3300	50.00	0.00	(0.4346)	(0.0489)	0.0000	3	(0.4834)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	2,800	5.8625	17,179.58	16,415.13	0.0000	4.3300	50.00	0.00	(6.1990)	(0.6840)	0.0000	3	(6.8829)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	664.09	586.25	0.0000	4.3300	50.00	0.00	(0.2396)	(0.0244)	0.0000	3	(0.2641)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	300	5.8625	1,914.15	1,758.76	0.0000	4.3300	50.00	0.00	(0.6907)	(0.0733)	0.0000	3	(0.7640)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	1,000	5.8625	6,691.52	5,862.55	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2443)	0.0000	3	(2.6588)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	600	5.8625	4,014.91	3,517.53	0.0000	4.3300	50.00	0.00	(1.4487)	(0.1466)	0.0000	3	(1.5953)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	700	5.8625	4,684.06	4,103.78	0.0000	4.3300	50.00	0.00	(1.6902)	(0.1710)	0.0000	3	(1.8612)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	3,000	5.8625	20,074.56	17,587.64	0.0000	4.3300	50.00	0.00	(7.2436)	(0.7328)	0.0000	3	(7.9764)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	300	5.8625	2,007.46	1,758.76	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0733)	0.0000	3	(0.7976)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	1,300	5.8625	8,698.98	7,621.31	0.0000	4.3300	50.00	0.00	(3.1389)	(0.3176)	0.0000	3	(3.4564)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	669.15	586.25	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	3	(0.2659)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	600	5.8625	4,014.91	3,517.53	0.0000	4.3300	50.00	0.00	(1.4487)	(0.1466)	0.0000	3	(1.5953)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	2,300	5.8625	15,390.50	13,483.86	0.0000	4.3300	50.00	0.00	(5.5534)	(0.5618)	0.0000	3	(6.1152)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	669.15	586.25	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	3	(0.2659)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/10/2025	SDB3262681148	0	600	5.8625	4,014.91	3,517.53	0.0000	4.3300	50.00	0.00	(1.4487)	(0.1466)	0.0000	3	(1.5953)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	1,100	5.8625	7,360.67	6,448.80	0.0000	4.3300	50.00	0.00	(2.6560)	(0.2687)	0.0000	3	(2.9247)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	1,600	5.8625	10,706.43	9,380.08	0.0000	4.3300	50.00	0.00	(3.8632)	(0.3908)	0.0000	3	(4.2541)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	500	5.8625	3,345.76	2,931.27	0.0000	4.3300	50.00	0.00	(1.2073)	(0.1221)	0.0000	3	(1.3294)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	600	5.8625	4,014.91	3,517.53	0.0000	4.3300	50.00	0.00	(1.4487)	(0.1466)	0.0000	3	(1.5953)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	669.15	586.25	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	3	(0.2659)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	200	5.8625	1,338.30	1,172.51	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0489)	0.0000	3	(0.5318)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	800	5.8625	5,353.22	4,690.04	0.0000	4.3300	50.00	0.00	(1.9316)	(0.1954)	0.0000	3	(2.1270)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	700	5.8625	4,684.06	4,103.78	0.0000	4.3300	50.00	0.00	(1.6902)	(0.1710)	0.0000	3	(1.8612)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	669.15	586.25	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	3	(0.2659)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	900	5.8625	6,022.37	5,276.29	0.0000	4.3300	50.00	0.00	(2.1731)	(0.2198)	0.0000	3	(2.3929)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	300	5.8625	2,007.46	1,758.76	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0733)	0.0000	3	(0.7976)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	700	5.8625	4,684.06	4,103.78	0.0000	4.3300	50.00	0.00	(1.6902)	(0.1710)	0.0000	3	(1.8612)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	2,000	5.8625	13,383.04	11,725.10	0.0000	4.3300	50.00	0.00	(4.8290)	(0.4885)	0.0000	3	(5.3176)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	300	5.8625	2,007.46	1,758.76	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0733)	0.0000	3	(0.7976)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	100	5.8625	669.15	586.25	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0244)	0.0000	3	(0.2659)	02/07/2025
603039.SH	01/10/2025	SDB3262681148	0	800	5.8625	5,353.22	4,690.04	0.0000	4.3300	50.00	0.00	(1.9316)	(0.1954)	0.0000	3	(2.1270)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	400	5.7469	2,386.67	2,298.76	0.0000	4.3300	50.00	0.00	(0.2871)	(0.0319)	0.0000	1	(0.3190)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	1,800	5.7469	10,546.52	10,344.43	0.0000	4.3300	50.00	0.00	(1.2685)	(0.1437)	0.0000	1	(1.4122)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	200	5.7469	1,204.39	1,149.38	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0160)	0.0000	1	(0.1608)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	2,800	5.7469	17,179.58	16,091.34	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2235)	0.0000	1	(2.2898)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	664.09	574.69	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0080)	0.0000	1	(0.0879)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	300	5.7469	1,914.15	1,724.07	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0239)	0.0000	1	(0.2542)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	1,000	5.7469	6,691.52	5,746.91	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0798)	0.0000	1	(0.8847)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	600	5.7469	4,014.91	3,448.14	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0479)	0.0000	1	(0.5308)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	700	5.7469	4,684.06	4,022.84	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0559)	0.0000	1	(0.6193)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	3,000	5.7469	20,074.56	17,240.72	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2395)	0.0000	1	(2.6540)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	300	5.7469	2,007.46	1,724.07	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0239)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	1,300	5.7469	8,698.98	7,470.98	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1038)	0.0000	1	(1.1501)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	669.15	574.69	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	600	5.7469	4,014.91	3,448.14	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0479)	0.0000	1	(0.5308)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	2,300	5.7469	15,390.50	13,217.89	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1836)	0.0000	1	(2.0347)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	669.15	574.69	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	600	5.7469	4,014.91	3,448.14	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0479)	0.0000	1	(0.5308)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	1,100	5.7469	7,360.67	6,321.60	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0878)	0.0000	1	(0.9731)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	1,600	5.7469	10,706.43	9,195.05	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1277)	0.0000	1	(1.4155)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	500	5.7469	3,345.76	2,873.45	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0399)	0.0000	1	(0.4423)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	600	5.7469	4,014.91	3,448.14	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0479)	0.0000	1	(0.5308)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	669.15	574.69	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	200	5.7469	1,338.30	1,149.38	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0160)	0.0000	1	(0.1769)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	800	5.7469	5,353.22	4,597.53	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0639)	0.0000	1	(0.7077)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	700	5.7469	4,684.06	4,022.84	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0559)	0.0000	1	(0.6193)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	669.15	574.69	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	900	5.7469	6,022.37	5,172.22	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0718)	0.0000	1	(0.7962)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	300	5.7469	2,007.46	1,724.07	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0239)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	700	5.7469	4,684.06	4,022.84	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0559)	0.0000	1	(0.6193)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	2,000	5.7469	13,383.04	11,493.82	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1596)	0.0000	1	(1.7693)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	300	5.7469	2,007.46	1,724.07	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0239)	0.0000	1	(0.2654)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	100	5.7469	669.15	574.69	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0080)	0.0000	1	(0.0885)	02/07/2025
603039.SH	01/09/2025	SDB3262681148	0	800	5.7469	5,353.22	4,597.53	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0639)	0.0000	1	(0.7077)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	200	5.9965	1,204.39	1,199.30	0.0000	4.3300	50.00	0.00	(0.1449)	(0.0167)	0.0000	1	(0.1615)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	2,800	5.9965	17,179.58	16,790.19	0.0000	4.3300	50.00	0.00	(2.0663)	(0.2332)	0.0000	1	(2.2995)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	664.09	599.65	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0083)	0.0000	1	(0.0882)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/08/2025	SDB3262681148	0	300	5.9965	1,914.15	1,798.95	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0250)	0.0000	1	(0.2552)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	1,000	5.9965	6,691.52	5,996.50	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0833)	0.0000	1	(0.8881)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	600	5.9965	4,014.91	3,597.90	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0500)	0.0000	1	(0.5329)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	700	5.9965	4,684.06	4,197.55	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0583)	0.0000	1	(0.6217)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	3,000	5.9965	20,074.56	17,989.49	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2499)	0.0000	1	(2.6644)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	300	5.9965	2,007.46	1,798.95	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0250)	0.0000	1	(0.2664)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	1,300	5.9965	8,698.98	7,795.45	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1083)	0.0000	1	(1.1546)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	669.15	599.65	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0083)	0.0000	1	(0.0888)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	600	5.9965	4,014.91	3,597.90	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0500)	0.0000	1	(0.5329)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	2,300	5.9965	15,390.50	13,791.94	0.0000	4.3300	50.00	0.00	(1.8511)	(0.1916)	0.0000	1	(2.0427)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	669.15	599.65	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0083)	0.0000	1	(0.0888)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	600	5.9965	4,014.91	3,597.90	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0500)	0.0000	1	(0.5329)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	1,100	5.9965	7,360.67	6,596.15	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0916)	0.0000	1	(0.9769)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	1,600	5.9965	10,706.43	9,594.40	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1333)	0.0000	1	(1.4210)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	500	5.9965	3,345.76	2,998.25	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0416)	0.0000	1	(0.4441)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	600	5.9965	4,014.91	3,597.90	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0500)	0.0000	1	(0.5329)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	669.15	599.65	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0083)	0.0000	1	(0.0888)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	200	5.9965	1,338.30	1,199.30	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0167)	0.0000	1	(0.1776)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	800	5.9965	5,353.22	4,797.20	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0666)	0.0000	1	(0.7105)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	700	5.9965	4,684.06	4,197.55	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0583)	0.0000	1	(0.6217)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	669.15	599.65	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0083)	0.0000	1	(0.0888)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	900	5.9965	6,022.37	5,396.85	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0750)	0.0000	1	(0.7993)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	300	5.9965	2,007.46	1,798.95	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0250)	0.0000	1	(0.2664)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	700	5.9965	4,684.06	4,197.55	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0583)	0.0000	1	(0.6217)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	2,000	5.9965	13,383.04	11,992.99	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1666)	0.0000	1	(1.7763)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	300	5.9965	2,007.46	1,798.95	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0250)	0.0000	1	(0.2664)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	100	5.9965	669.15	599.65	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0083)	0.0000	1	(0.0888)	02/07/2025
603039.SH	01/08/2025	SDB3262681148	0	800	5.9965	5,353.22	4,797.20	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0666)	0.0000	1	(0.7105)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	664.09	631.16	0.0000	4.3300	50.00	0.00	(0.0799)	(0.0088)	0.0000	1	(0.0886)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	300	6.3116	1,914.15	1,893.49	0.0000	4.3300	50.00	0.00	(0.2302)	(0.0263)	0.0000	1	(0.2565)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	1,000	6.3116	6,691.52	6,311.62	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0877)	0.0000	1	(0.8925)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	600	6.3116	4,014.91	3,786.97	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0526)	0.0000	1	(0.5355)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	700	6.3116	4,684.06	4,418.13	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	3,000	6.3116	20,074.56	18,934.85	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2630)	0.0000	1	(2.6775)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	300	6.3116	2,007.46	1,893.49	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	1,300	6.3116	8,698.98	8,205.10	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1140)	0.0000	1	(1.1603)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	669.15	631.16	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	600	6.3116	4,014.91	3,786.97	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0526)	0.0000	1	(0.5355)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	2,300	6.3116	15,390.50	14,516.72	0.0000	4.3300	50.00	0.00	(1.8511)	(0.2016)	0.0000	1	(2.0528)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	669.15	631.16	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	600	6.3116	4,014.91	3,786.97	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0526)	0.0000	1	(0.5355)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	1,100	6.3116	7,360.67	6,942.78	0.0000	4.3300	50.00	0.00	(0.8853)	(0.0964)	0.0000	1	(0.9818)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	1,600	6.3116	10,706.43	10,098.59	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1403)	0.0000	1	(1.4280)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	500	6.3116	3,345.76	3,155.81	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0438)	0.0000	1	(0.4463)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	600	6.3116	4,014.91	3,786.97	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0526)	0.0000	1	(0.5355)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	669.15	631.16	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	200	6.3116	1,338.30	1,262.32	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0175)	0.0000	1	(0.1785)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	800	6.3116	5,353.22	5,049.29	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0701)	0.0000	1	(0.7140)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	700	6.3116	4,684.06	4,418.13	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	669.15	631.16	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	900	6.3116	6,022.37	5,680.46	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0789)	0.0000	1	(0.8033)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	300	6.3116	2,007.46	1,893.49	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	700	6.3116	4,684.06	4,418.13	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0614)	0.0000	1	(0.6248)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603039.SH	01/07/2025	SDB3262681148	0	2,000	6.3116	13,383.04	12,623.24	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1753)	0.0000	1	(1.7850)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	300	6.3116	2,007.46	1,893.49	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0263)	0.0000	1	(0.2678)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	100	6.3116	669.15	631.16	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0088)	0.0000	1	(0.0893)	02/07/2025
603039.SH	01/07/2025	SDB3262681148	0	800	6.3116	5,353.22	5,049.29	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0701)	0.0000	1	(0.7140)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	1,000	6.6915	6,691.52	6,691.52	0.0000	4.3300	50.00	0.00	(0.8048)	(0.0929)	0.0000	1	(0.8978)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	600	6.6915	4,014.91	4,014.91	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0558)	0.0000	1	(0.5387)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	700	6.6915	4,684.06	4,684.06	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0651)	0.0000	1	(0.6284)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	3,000	6.6915	20,074.56	20,074.56	0.0000	4.3300	50.00	0.00	(2.4145)	(0.2788)	0.0000	1	(2.6933)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	300	6.6915	2,007.46	2,007.46	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0279)	0.0000	1	(0.2693)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	1,300	6.6915	8,698.98	8,698.98	0.0000	4.3300	50.00	0.00	(1.0463)	(0.1208)	0.0000	1	(1.1671)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	100	6.6915	669.15	669.15	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0093)	0.0000	1	(0.0898)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	600	6.6915	4,014.91	4,014.91	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0558)	0.0000	1	(0.5387)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	2,300	6.6915	15,390.50	15,390.50	0.0000	4.3300	50.00	0.00	(1.8511)	(0.2138)	0.0000	1	(2.0649)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	100	6.6915	669.15	669.15	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0093)	0.0000	1	(0.0898)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	600	6.6915	4,014.91	4,014.91	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0558)	0.0000	1	(0.5387)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	1,100	6.6915	7,360.67	7,360.67	0.0000	4.3300	50.00	0.00	(0.8853)	(0.1022)	0.0000	1	(0.9876)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	1,600	6.6915	10,706.43	10,706.43	0.0000	4.3300	50.00	0.00	(1.2877)	(0.1487)	0.0000	1	(1.4364)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	500	6.6915	3,345.76	3,345.76	0.0000	4.3300	50.00	0.00	(0.4024)	(0.0465)	0.0000	1	(0.4489)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	600	6.6915	4,014.91	4,014.91	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0558)	0.0000	1	(0.5387)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	100	6.6915	669.15	669.15	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0093)	0.0000	1	(0.0898)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	200	6.6915	1,338.30	1,338.30	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0186)	0.0000	1	(0.1796)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	800	6.6915	5,353.22	5,353.22	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0744)	0.0000	1	(0.7182)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	700	6.6915	4,684.06	4,684.06	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0651)	0.0000	1	(0.6284)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	100	6.6915	669.15	669.15	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0093)	0.0000	1	(0.0898)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	900	6.6915	6,022.37	6,022.37	0.0000	4.3300	50.00	0.00	(0.7244)	(0.0836)	0.0000	1	(0.8080)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	300	6.6915	2,007.46	2,007.46	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0279)	0.0000	1	(0.2693)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	700	6.6915	4,684.06	4,684.06	0.0000	4.3300	50.00	0.00	(0.5634)	(0.0651)	0.0000	1	(0.6284)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	2,000	6.6915	13,383.04	13,383.04	0.0000	4.3300	50.00	0.00	(1.6097)	(0.1859)	0.0000	1	(1.7956)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	300	6.6915	2,007.46	2,007.46	0.0000	4.3300	50.00	0.00	(0.2415)	(0.0279)	0.0000	1	(0.2693)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	100	6.6915	669.15	669.15	0.0000	4.3300	50.00	0.00	(0.0805)	(0.0093)	0.0000	1	(0.0898)	02/07/2025
603039.SH	01/06/2025	SDB3262681148	0	800	6.6915	5,353.22	5,353.22	0.0000	4.3300	50.00	0.00	(0.6439)	(0.0744)	0.0000	1	(0.7182)	02/07/2025
TOTAL SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND												(261.4738)	(27.6564)	0.0000		(289.1301)	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600320.SH	01/17/2025	SDB3260122819	0	4,200	0.5091	2,110.59	2,138.12	0.0000	4.3300	50.00	0.00	(0.2539)	(0.0297)	0.0000	1	(0.2836)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	1,400	0.5091	703.14	712.71	0.0000	4.3300	50.00	0.00	(0.0846)	(0.0099)	0.0000	1	(0.0945)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	200	0.5091	107.06	101.82	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	200	0.5091	107.06	101.82	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	200	0.5091	107.06	101.82	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	7,900	0.5091	4,229.04	4,021.70	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0559)	0.0000	1	(0.5645)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	2,700	0.5091	1,445.37	1,374.51	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0191)	0.0000	1	(0.1929)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	500	0.5091	267.66	254.54	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	800	0.5091	428.26	407.26	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	200	0.5091	107.06	101.82	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	1,700	0.5091	910.05	865.43	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0120)	0.0000	1	(0.1215)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	23,500	0.5091	12,580.07	11,963.29	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1662)	0.0000	1	(1.6793)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	12,200	0.5091	6,530.93	6,210.73	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0863)	0.0000	1	(0.8718)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	19,600	0.5091	10,492.31	9,977.89	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1386)	0.0000	1	(1.4006)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	800	0.5091	428.26	407.26	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	122,800	0.5091	65,737.54	62,514.53	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8683)	0.0000	1	(8.7750)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	10,400	0.5091	5,567.35	5,294.39	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0735)	0.0000	1	(0.7432)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	18,400	0.5091	9,849.92	9,367.00	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1301)	0.0000	1	(1.3148)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	107,100	0.5091	57,332.99	54,522.04	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7573)	0.0000	1	(7.6531)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/17/2025	SDB3260122819	0	25,500	0.5091	13,650.71	12,981.44	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1803)	0.0000	1	(1.8222)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	14,000	0.5091	7,494.51	7,127.06	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0990)	0.0000	1	(1.0004)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	1,300	0.5091	695.92	661.80	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0092)	0.0000	1	(0.0929)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	600	0.5091	321.19	305.45	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0042)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	100	0.5091	53.53	50.91	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	2,500	0.5091	1,338.31	1,272.69	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0177)	0.0000	1	(0.1786)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	1,400	0.5091	749.45	712.71	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0099)	0.0000	1	(0.1000)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	27,800	0.5091	14,881.95	14,152.31	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1966)	0.0000	1	(1.9865)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	63,700	0.5091	34,100.01	32,428.14	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4504)	0.0000	1	(4.5519)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	100	0.5091	53.53	50.91	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	200	0.5091	107.06	101.82	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	1,000	0.5091	535.32	509.08	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	15,600	0.5091	8,351.02	7,941.59	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1103)	0.0000	1	(1.1147)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	54,900	0.5091	29,389.18	27,948.27	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3882)	0.0000	1	(3.9230)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	91,800	0.5091	49,142.56	46,733.18	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6491)	0.0000	1	(6.5598)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	98,100	0.5091	52,515.09	49,940.36	0.0000	4.3300	50.00	0.00	(6.3164)	(0.6936)	0.0000	1	(7.0100)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	11,700	0.5091	6,263.27	5,956.19	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0827)	0.0000	1	(0.8361)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	21,600	0.5091	11,562.96	10,996.04	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1527)	0.0000	1	(1.5435)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	31,300	0.5091	16,755.58	15,934.08	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2213)	0.0000	1	(2.2366)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	4,100	0.5091	2,194.82	2,087.21	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0290)	0.0000	1	(0.2930)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	7,000	0.5091	3,747.25	3,563.53	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0495)	0.0000	1	(0.5002)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	21,700	0.5091	11,616.49	11,046.95	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1534)	0.0000	1	(1.5506)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	23,500	0.5091	12,580.07	11,963.29	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1662)	0.0000	1	(1.6793)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	22,800	0.5091	12,205.34	11,606.93	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1612)	0.0000	1	(1.6292)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	117,200	0.5091	62,739.74	59,663.71	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8287)	0.0000	1	(8.3749)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	19,000	0.5091	10,171.12	9,672.44	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1343)	0.0000	1	(1.3577)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	12,200	0.5091	6,530.93	6,210.73	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0863)	0.0000	1	(0.8718)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	65,700	0.5091	35,170.66	33,446.29	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4645)	0.0000	1	(4.6948)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	24,500	0.5091	13,115.39	12,472.36	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1732)	0.0000	1	(1.7507)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	5,700	0.5091	3,051.34	2,901.73	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0403)	0.0000	1	(0.4073)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	104,500	0.5091	55,941.15	53,198.44	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7389)	0.0000	1	(7.4673)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	10,500	0.5091	5,620.88	5,345.30	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0742)	0.0000	1	(0.7503)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	6,100	0.5091	3,265.46	3,105.36	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0431)	0.0000	1	(0.4359)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	700	0.5091	374.73	356.35	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0049)	0.0000	1	(0.0500)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	64,100	0.5091	34,314.14	32,631.77	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4532)	0.0000	1	(4.5804)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	14,700	0.5091	7,869.23	7,483.42	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1039)	0.0000	1	(1.0504)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	600	0.5091	321.19	305.45	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0042)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/17/2025	SDB3260122819	0	3,300	0.5091	1,766.56	1,679.95	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0233)	0.0000	1	(0.2358)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	4,200	0.4936	2,110.59	2,073.19	0.0000	4.3300	50.00	0.00	(0.2539)	(0.0288)	0.0000	1	(0.2827)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	1,400	0.4936	703.14	691.06	0.0000	4.3300	50.00	0.00	(0.0846)	(0.0096)	0.0000	1	(0.0942)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	200	0.4936	107.06	98.72	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	200	0.4936	107.06	98.72	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	7,900	0.4936	4,229.04	3,899.57	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0542)	0.0000	1	(0.5628)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	2,700	0.4936	1,445.37	1,332.76	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0185)	0.0000	1	(0.1924)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	500	0.4936	267.66	246.81	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0034)	0.0000	1	(0.0356)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	800	0.4936	428.26	394.89	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0055)	0.0000	1	(0.0570)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	200	0.4936	107.06	98.72	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	1,700	0.4936	910.05	839.15	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0117)	0.0000	1	(0.1211)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	23,500	0.4936	12,580.07	11,599.98	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1611)	0.0000	1	(1.6742)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	12,200	0.4936	6,530.93	6,022.12	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0836)	0.0000	1	(0.8692)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	19,600	0.4936	10,492.31	9,674.87	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1344)	0.0000	1	(1.3964)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	800	0.4936	428.26	394.89	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0055)	0.0000	1	(0.0570)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/16/2025	SDB3260122819	0	122,800	0.4936	65,737.54	60,616.04	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8419)	0.0000	1	(8.7487)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	10,400	0.4936	5,567.35	5,133.61	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0713)	0.0000	1	(0.7409)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	18,400	0.4936	9,849.92	9,082.53	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1261)	0.0000	1	(1.3109)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	107,100	0.4936	57,332.99	52,866.27	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7343)	0.0000	1	(7.6301)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	25,500	0.4936	13,650.71	12,587.21	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1748)	0.0000	1	(1.8167)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	14,000	0.4936	7,494.51	6,910.62	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0960)	0.0000	1	(0.9974)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	1,300	0.4936	695.92	641.70	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0089)	0.0000	1	(0.0926)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	600	0.4936	321.19	296.17	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0041)	0.0000	1	(0.0427)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	100	0.4936	53.53	49.36	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	2,500	0.4936	1,338.31	1,234.04	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0171)	0.0000	1	(0.1781)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	1,400	0.4936	749.45	691.06	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0096)	0.0000	1	(0.0997)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	27,800	0.4936	14,881.95	13,722.52	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1906)	0.0000	1	(1.9806)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	63,700	0.4936	34,100.01	31,443.34	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4367)	0.0000	1	(4.5382)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	100	0.4936	53.53	49.36	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	200	0.4936	107.06	98.72	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	1,000	0.4936	535.32	493.62	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0069)	0.0000	1	(0.0712)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	15,600	0.4936	8,351.02	7,700.41	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1070)	0.0000	1	(1.1114)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	54,900	0.4936	29,389.18	27,099.52	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3764)	0.0000	1	(3.9112)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	91,800	0.4936	49,142.56	45,313.95	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6294)	0.0000	1	(6.5401)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	98,100	0.4936	52,515.09	48,423.73	0.0000	4.3300	50.00	0.00	(6.3164)	(0.6726)	0.0000	1	(6.9889)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	11,700	0.4936	6,263.27	5,775.31	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0802)	0.0000	1	(0.8335)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	21,600	0.4936	11,562.96	10,662.11	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1481)	0.0000	1	(1.5389)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	31,300	0.4936	16,755.58	15,450.18	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2146)	0.0000	1	(2.2299)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	4,100	0.4936	2,194.82	2,023.83	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0281)	0.0000	1	(0.2921)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	7,000	0.4936	3,747.25	3,455.31	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0480)	0.0000	1	(0.4987)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	21,700	0.4936	11,616.49	10,711.47	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1488)	0.0000	1	(1.5460)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	23,500	0.4936	12,580.07	11,599.98	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1611)	0.0000	1	(1.6742)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	22,800	0.4936	12,205.34	11,254.44	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1563)	0.0000	1	(1.6243)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	117,200	0.4936	62,739.74	57,851.80	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8035)	0.0000	1	(8.3497)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	19,000	0.4936	10,171.12	9,378.70	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1303)	0.0000	1	(1.3536)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	12,200	0.4936	6,530.93	6,022.12	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0836)	0.0000	1	(0.8692)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	65,700	0.4936	35,170.66	32,430.57	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4504)	0.0000	1	(4.6807)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	24,500	0.4936	13,115.39	12,093.59	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1680)	0.0000	1	(1.7455)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	5,700	0.4936	3,051.34	2,813.61	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0391)	0.0000	1	(0.4061)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	104,500	0.4936	55,941.15	51,582.87	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7164)	0.0000	1	(7.4449)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	10,500	0.4936	5,620.88	5,182.97	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0720)	0.0000	1	(0.7481)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	6,100	0.4936	3,265.46	3,011.06	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0418)	0.0000	1	(0.4346)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	700	0.4936	374.73	345.53	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0048)	0.0000	1	(0.0499)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	64,100	0.4936	34,314.14	31,640.79	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4395)	0.0000	1	(4.5667)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	14,700	0.4936	7,869.23	7,256.16	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1008)	0.0000	1	(1.0473)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	600	0.4936	321.19	296.17	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0041)	0.0000	1	(0.0427)	02/07/2025
600320.SH	01/16/2025	SDB3260122819	0	3,300	0.4936	1,766.56	1,628.93	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0226)	0.0000	1	(0.2351)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	4,200	0.4976	2,110.59	2,090.05	0.0000	4.3300	50.00	0.00	(0.2539)	(0.0290)	0.0000	1	(0.2829)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	1,400	0.4976	703.14	696.68	0.0000	4.3300	50.00	0.00	(0.0846)	(0.0097)	0.0000	1	(0.0942)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	200	0.4976	107.06	99.53	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	200	0.4976	107.06	99.53	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	200	0.4976	107.06	99.53	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	7,900	0.4976	4,229.04	3,931.28	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0546)	0.0000	1	(0.5633)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	2,700	0.4976	1,445.37	1,343.60	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0187)	0.0000	1	(0.1925)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	500	0.4976	267.66	248.82	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0356)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	800	0.4976	428.26	398.10	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0055)	0.0000	1	(0.0570)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	200	0.4976	107.06	99.53	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	1,700	0.4976	910.05	845.97	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0117)	0.0000	1	(0.1212)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/15/2025	SDB3260122819	0	23,500	0.4976	12,580.07	11,694.33	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1624)	0.0000	1	(1.6755)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	12,200	0.4976	6,530.93	6,071.10	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0843)	0.0000	1	(0.8698)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	19,600	0.4976	10,492.31	9,753.57	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1355)	0.0000	1	(1.3975)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	800	0.4976	428.26	398.10	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0055)	0.0000	1	(0.0570)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	122,800	0.4976	65,737.54	61,109.09	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8487)	0.0000	1	(8.7555)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	10,400	0.4976	5,567.35	5,175.36	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0719)	0.0000	1	(0.7415)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	18,400	0.4976	9,849.92	9,156.41	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1272)	0.0000	1	(1.3119)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	107,100	0.4976	57,332.99	53,296.28	0.0000	4.3300	50.00	0.00	(6.8958)	(0.7402)	0.0000	1	(7.6361)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	25,500	0.4976	13,650.71	12,689.59	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1762)	0.0000	1	(1.8181)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	14,000	0.4976	7,494.51	6,966.83	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0968)	0.0000	1	(0.9982)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	1,300	0.4976	695.92	646.92	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0090)	0.0000	1	(0.0927)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	600	0.4976	321.19	298.58	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0041)	0.0000	1	(0.0428)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	100	0.4976	53.53	49.76	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	2,500	0.4976	1,338.31	1,244.08	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0173)	0.0000	1	(0.1782)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	1,400	0.4976	749.45	696.68	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0097)	0.0000	1	(0.0998)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	27,800	0.4976	14,881.95	13,834.14	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1921)	0.0000	1	(1.9821)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	63,700	0.4976	34,100.01	31,699.09	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4403)	0.0000	1	(4.5417)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	100	0.4976	53.53	49.76	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	200	0.4976	107.06	99.53	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	1,000	0.4976	535.32	497.63	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0069)	0.0000	1	(0.0713)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	15,600	0.4976	8,351.02	7,763.04	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1078)	0.0000	1	(1.1123)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	54,900	0.4976	29,389.18	27,319.94	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3794)	0.0000	1	(3.9143)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	91,800	0.4976	49,142.56	45,682.53	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6345)	0.0000	1	(6.5452)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	98,100	0.4976	52,515.09	48,817.60	0.0000	4.3300	50.00	0.00	(6.7800)	(0.6780)	0.0000	1	(6.9944)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	11,700	0.4976	6,263.27	5,822.28	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0809)	0.0000	1	(0.8342)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	21,600	0.4976	11,562.96	10,748.83	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1493)	0.0000	1	(1.5401)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	31,300	0.4976	16,755.58	15,575.85	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2163)	0.0000	1	(2.2317)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	4,100	0.4976	2,194.82	2,040.29	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0283)	0.0000	1	(0.2923)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	7,000	0.4976	3,747.25	3,483.42	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0484)	0.0000	1	(0.4991)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	21,700	0.4976	11,616.49	10,798.59	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1500)	0.0000	1	(1.5472)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	23,500	0.4976	12,580.07	11,694.33	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1624)	0.0000	1	(1.6755)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	22,800	0.4976	12,205.34	11,345.99	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1576)	0.0000	1	(1.6256)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	117,200	0.4976	62,739.74	58,322.35	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8100)	0.0000	1	(8.3562)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	19,000	0.4976	10,171.12	9,454.99	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1313)	0.0000	1	(1.3547)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	12,200	0.4976	6,530.93	6,071.10	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0843)	0.0000	1	(0.8698)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	65,700	0.4976	35,170.66	32,694.36	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4541)	0.0000	1	(4.6843)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	24,500	0.4976	13,115.39	12,191.96	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1693)	0.0000	1	(1.7468)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	5,700	0.4976	3,051.34	2,836.50	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0394)	0.0000	1	(0.4064)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	104,500	0.4976	55,941.15	52,002.44	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7223)	0.0000	1	(7.4507)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	10,500	0.4976	5,620.88	5,225.13	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0726)	0.0000	1	(0.7486)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	6,100	0.4976	3,265.46	3,035.55	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0422)	0.0000	1	(0.4349)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	700	0.4976	374.73	348.34	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0048)	0.0000	1	(0.0499)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	64,100	0.4976	34,314.14	31,898.15	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4430)	0.0000	1	(4.5703)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	14,700	0.4976	7,869.23	7,315.18	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1016)	0.0000	1	(1.0481)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	600	0.4976	321.19	298.58	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0041)	0.0000	1	(0.0428)	02/07/2025
600320.SH	01/15/2025	SDB3260122819	0	3,300	0.4976	1,766.56	1,642.18	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0228)	0.0000	1	(0.2353)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	200	0.5020	107.06	100.40	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	200	0.5020	107.06	100.40	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	200	0.5020	107.06	100.40	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	7,900	0.5020	4,229.04	3,965.77	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0551)	0.0000	1	(0.5637)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	2,700	0.5020	1,445.37	1,355.39	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0188)	0.0000	1	(0.1927)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	500	0.5020	267.66	251.00	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	800	0.5020	428.26	401.60	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0056)	0.0000	1	(0.0571)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/14/2025	SDB3260122819	0	200	0.5020	107.06	100.40	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	1,700	0.5020	910.05	853.39	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0119)	0.0000	1	(0.1213)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	23,500	0.5020	12,580.07	11,796.91	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1638)	0.0000	1	(1.6769)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	12,200	0.5020	6,530.93	6,124.35	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0851)	0.0000	1	(0.8706)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	19,600	0.5020	10,492.31	9,839.12	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1367)	0.0000	1	(1.3986)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	800	0.5020	428.26	401.60	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0056)	0.0000	1	(0.0571)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	122,800	0.5020	65,737.54	61,645.11	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8562)	0.0000	1	(8.7629)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	10,400	0.5020	5,567.35	5,220.76	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0725)	0.0000	1	(0.7421)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	18,400	0.5020	9,849.92	9,236.73	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1283)	0.0000	1	(1.3130)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	107,100	0.5020	57,332.99	53,763.77	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7467)	0.0000	1	(7.6426)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	25,500	0.5020	13,650.71	12,800.90	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1778)	0.0000	1	(1.8197)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	14,000	0.5020	7,494.51	7,027.94	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0976)	0.0000	1	(0.9990)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	1,300	0.5020	695.92	652.59	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0091)	0.0000	1	(0.0928)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	600	0.5020	321.19	301.20	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0042)	0.0000	1	(0.0428)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	100	0.5020	53.53	50.20	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	2,500	0.5020	1,338.31	1,254.99	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0174)	0.0000	1	(0.1784)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	1,400	0.5020	749.45	702.79	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0098)	0.0000	1	(0.0999)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	27,800	0.5020	14,881.95	13,955.49	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1938)	0.0000	1	(1.9838)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	63,700	0.5020	34,100.01	31,977.15	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4441)	0.0000	1	(4.5456)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	100	0.5020	53.53	50.20	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	200	0.5020	107.06	100.40	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	1,000	0.5020	535.32	502.00	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0070)	0.0000	1	(0.0714)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	15,600	0.5020	8,351.02	7,831.14	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1088)	0.0000	1	(1.1132)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	54,900	0.5020	29,389.18	27,559.58	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3828)	0.0000	1	(3.9176)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	91,800	0.5020	49,142.56	46,083.23	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6400)	0.0000	1	(6.5508)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	98,100	0.5020	52,515.09	49,245.81	0.0000	4.3300	50.00	0.00	(6.3164)	(0.6840)	0.0000	1	(7.0004)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	11,700	0.5020	6,263.27	5,873.35	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0816)	0.0000	1	(0.8349)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	21,600	0.5020	11,562.96	10,843.11	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1506)	0.0000	1	(1.5414)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	31,300	0.5020	16,755.58	15,712.47	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2182)	0.0000	1	(2.2336)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	4,100	0.5020	2,194.82	2,058.18	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0286)	0.0000	1	(0.2926)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	7,000	0.5020	3,747.25	3,513.97	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0488)	0.0000	1	(0.4995)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	21,700	0.5020	11,616.49	10,893.31	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1513)	0.0000	1	(1.5485)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	23,500	0.5020	12,580.07	11,796.91	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1638)	0.0000	1	(1.6769)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	22,800	0.5020	12,205.34	11,445.51	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1590)	0.0000	1	(1.6270)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	117,200	0.5020	62,739.74	58,833.93	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8171)	0.0000	1	(8.3633)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	19,000	0.5020	10,171.12	9,537.92	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1325)	0.0000	1	(1.3558)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	12,200	0.5020	6,530.93	6,124.35	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0851)	0.0000	1	(0.8706)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	65,700	0.5020	35,170.66	32,981.14	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4581)	0.0000	1	(4.6883)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	24,500	0.5020	13,115.39	12,298.90	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1708)	0.0000	1	(1.7483)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	5,700	0.5020	3,051.34	2,861.38	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0397)	0.0000	1	(0.4067)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	104,500	0.5020	55,941.15	52,458.58	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7286)	0.0000	1	(7.4571)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	10,500	0.5020	5,620.88	5,270.96	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0732)	0.0000	1	(0.7493)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	6,100	0.5020	3,265.46	3,062.18	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0425)	0.0000	1	(0.4353)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	700	0.5020	374.73	351.40	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0049)	0.0000	1	(0.0500)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	64,100	0.5020	34,314.14	32,177.94	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4469)	0.0000	1	(4.5741)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	14,700	0.5020	7,869.23	7,379.34	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1025)	0.0000	1	(1.0490)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	600	0.5020	321.19	301.20	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0042)	0.0000	1	(0.0428)	02/07/2025
600320.SH	01/14/2025	SDB3260122819	0	3,300	0.5020	1,766.56	1,656.59	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0230)	0.0000	1	(0.2355)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	200	0.5117	107.06	102.35	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	200	0.5117	107.06	102.35	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	200	0.5117	107.06	102.35	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	7,900	0.5117	4,229.04	4,042.79	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0561)	0.0000	1	(0.5648)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	2,700	0.5117	1,445.37	1,381.71	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0192)	0.0000	1	(0.1930)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/13/2025	SDB3260122819	0	500	0.5117	267.66	255.87	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0357)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	800	0.5117	428.26	409.40	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	200	0.5117	107.06	102.35	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	1,700	0.5117	910.05	869.97	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0121)	0.0000	1	(0.1215)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	23,500	0.5117	12,580.07	12,026.03	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1670)	0.0000	1	(1.6801)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	12,200	0.5117	6,530.93	6,243.30	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0867)	0.0000	1	(0.8722)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	19,600	0.5117	10,492.31	10,030.22	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1393)	0.0000	1	(1.4013)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	800	0.5117	428.26	409.40	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	122,800	0.5117	65,737.54	62,842.41	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8728)	0.0000	1	(8.7796)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	10,400	0.5117	5,567.35	5,322.16	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0739)	0.0000	1	(0.7435)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	18,400	0.5117	9,849.92	9,416.13	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1308)	0.0000	1	(1.3155)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	107,100	0.5117	57,332.99	54,808.00	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7612)	0.0000	1	(7.6571)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	25,500	0.5117	13,650.71	13,049.52	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1812)	0.0000	1	(1.8231)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	14,000	0.5117	7,494.51	7,164.44	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0995)	0.0000	1	(1.0099)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	1,300	0.5117	695.92	665.27	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0092)	0.0000	1	(0.0929)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	600	0.5117	321.19	307.05	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	100	0.5117	53.53	51.17	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	2,500	0.5117	1,338.31	1,279.37	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0178)	0.0000	1	(0.1787)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	1,400	0.5117	749.45	716.44	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0100)	0.0000	1	(0.1001)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	27,800	0.5117	14,881.95	14,226.54	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1976)	0.0000	1	(1.9876)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	63,700	0.5117	34,100.01	32,598.22	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4528)	0.0000	1	(4.5542)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	100	0.5117	53.53	51.17	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	200	0.5117	107.06	102.35	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	1,000	0.5117	535.32	511.75	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	15,600	0.5117	8,351.02	7,983.24	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1109)	0.0000	1	(1.1153)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	54,900	0.5117	29,389.18	28,094.86	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3902)	0.0000	1	(3.9251)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	91,800	0.5117	49,142.56	46,978.28	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6525)	0.0000	1	(6.5632)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	98,100	0.5117	52,515.09	50,202.28	0.0000	4.3300	50.00	0.00	(6.3164)	(0.6973)	0.0000	1	(7.0137)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	11,700	0.5117	6,263.27	5,987.43	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0832)	0.0000	1	(0.8365)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	21,600	0.5117	11,562.96	11,053.71	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1535)	0.0000	1	(1.5443)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	31,300	0.5117	16,755.58	16,017.65	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2225)	0.0000	1	(2.2378)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	4,100	0.5117	2,194.82	2,098.16	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0291)	0.0000	1	(0.2931)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	7,000	0.5117	3,747.25	3,582.22	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0498)	0.0000	1	(0.5005)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	21,700	0.5117	11,616.49	11,104.89	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1542)	0.0000	1	(1.5514)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	23,500	0.5117	12,580.07	12,026.03	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1670)	0.0000	1	(1.6801)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	22,800	0.5117	12,205.34	11,667.81	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1621)	0.0000	1	(1.6301)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	117,200	0.5117	62,739.74	59,976.63	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8330)	0.0000	1	(8.3792)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	19,000	0.5117	10,171.12	9,723.17	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1350)	0.0000	1	(1.3584)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	12,200	0.5117	6,530.93	6,243.30	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0867)	0.0000	1	(0.8722)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	65,700	0.5117	35,170.66	33,621.71	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4670)	0.0000	1	(4.6972)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	24,500	0.5117	13,115.39	12,537.78	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1741)	0.0000	1	(1.7516)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	5,700	0.5117	3,051.34	2,916.95	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0405)	0.0000	1	(0.4075)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	104,500	0.5117	55,941.15	53,477.46	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7427)	0.0000	1	(7.4712)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	10,500	0.5117	5,620.88	5,373.33	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0746)	0.0000	1	(0.7507)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	6,100	0.5117	3,265.46	3,121.65	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0434)	0.0000	1	(0.4361)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	700	0.5117	374.73	358.22	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0050)	0.0000	1	(0.0500)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	64,100	0.5117	34,314.14	32,802.92	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4556)	0.0000	1	(4.5828)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	14,700	0.5117	7,869.23	7,522.67	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1045)	0.0000	1	(1.0510)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	600	0.5117	321.19	307.05	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/13/2025	SDB3260122819	0	3,300	0.5117	1,766.56	1,688.76	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0235)	0.0000	1	(0.2359)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	200	0.5180	107.06	103.59	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	3	(0.0429)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	200	0.5180	107.06	103.59	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	3	(0.0429)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	200	0.5180	107.06	103.59	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	3	(0.0429)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/10/2025	SDB3260122819	0	7,900	0.5180	4,229.04	4,091.92	0.0000	4.3300	50.00	0.00	(1.5260)	(0.1705)	0.0000	3	(1.6965)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	2,700	0.5180	1,445.37	1,398.51	0.0000	4.3300	50.00	0.00	(0.5215)	(0.0583)	0.0000	3	(0.5798)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	500	0.5180	267.66	258.98	0.0000	4.3300	50.00	0.00	(0.0966)	(0.0108)	0.0000	3	(0.1074)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	800	0.5180	428.26	414.37	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0173)	0.0000	3	(0.1718)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	200	0.5180	107.06	103.59	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	3	(0.0429)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	1,700	0.5180	910.05	880.54	0.0000	4.3300	50.00	0.00	(0.3284)	(0.0367)	0.0000	3	(0.3651)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	23,500	0.5180	12,580.07	12,172.18	0.0000	4.3300	50.00	0.00	(4.5393)	(0.5072)	0.0000	3	(5.0465)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	12,200	0.5180	6,530.93	6,319.17	0.0000	4.3300	50.00	0.00	(2.3566)	(0.2633)	0.0000	3	(2.6199)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	19,600	0.5180	10,492.31	10,152.11	0.0000	4.3300	50.00	0.00	(3.7860)	(0.4230)	0.0000	3	(4.2090)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	800	0.5180	428.26	414.37	0.0000	4.3300	50.00	0.00	(0.1545)	(0.0173)	0.0000	3	(0.1718)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	122,800	0.5180	65,737.54	63,606.10	0.0000	4.3300	50.00	0.00	(23.7203)	(2.6503)	0.0000	3	(26.3706)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	10,400	0.5180	5,567.35	5,386.84	0.0000	4.3300	50.00	0.00	(2.0089)	(0.2245)	0.0000	3	(2.2333)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	18,400	0.5180	9,849.92	9,530.56	0.0000	4.3300	50.00	0.00	(3.5542)	(0.3971)	0.0000	3	(3.9513)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	107,100	0.5180	57,332.99	55,474.05	0.0000	4.3300	50.00	0.00	(20.6877)	(2.3114)	0.0000	3	(22.9991)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	25,500	0.5180	13,650.71	13,208.11	0.0000	4.3300	50.00	0.00	(4.9256)	(0.5503)	0.0000	3	(5.4760)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	14,000	0.5180	7,494.51	7,251.51	0.0000	4.3300	50.00	0.00	(2.7043)	(0.3021)	0.0000	3	(3.0064)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	1,300	0.5180	695.92	673.35	0.0000	4.3300	50.00	0.00	(0.2511)	(0.0281)	0.0000	3	(0.2792)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	600	0.5180	321.19	310.78	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0129)	0.0000	3	(0.1288)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	100	0.5180	53.53	51.80	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	3	(0.0215)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	2,500	0.5180	1,338.31	1,294.91	0.0000	4.3300	50.00	0.00	(0.4829)	(0.0540)	0.0000	3	(0.5369)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	1,400	0.5180	749.45	725.15	0.0000	4.3300	50.00	0.00	(0.2704)	(0.0302)	0.0000	3	(0.3006)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	27,800	0.5180	14,881.95	14,399.43	0.0000	4.3300	50.00	0.00	(5.3699)	(0.6000)	0.0000	3	(5.9699)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	63,700	0.5180	34,100.01	32,994.37	0.0000	4.3300	50.00	0.00	(12.3044)	(1.3748)	0.0000	3	(13.6792)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	100	0.5180	53.53	51.80	0.0000	4.3300	50.00	0.00	(0.0193)	(0.0022)	0.0000	3	(0.0215)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	200	0.5180	107.06	103.59	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	3	(0.0429)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	1,000	0.5180	535.32	517.97	0.0000	4.3300	50.00	0.00	(0.1932)	(0.0216)	0.0000	3	(0.2147)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	15,600	0.5180	8,351.02	8,080.25	0.0000	4.3300	50.00	0.00	(3.0133)	(0.3367)	0.0000	3	(3.3500)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	54,900	0.5180	29,389.18	28,436.28	0.0000	4.3300	50.00	0.00	(10.6046)	(1.1848)	0.0000	3	(11.7894)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	91,800	0.5180	49,142.56	47,549.19	0.0000	4.3300	50.00	0.00	(17.7323)	(1.9812)	0.0000	3	(19.7135)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	98,100	0.5180	52,515.09	50,812.37	0.0000	4.3300	50.00	0.00	(18.9492)	(2.1172)	0.0000	3	(21.0664)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	11,700	0.5180	6,263.27	6,060.19	0.0000	4.3300	50.00	0.00	(2.2600)	(0.2525)	0.0000	3	(2.5125)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	21,600	0.5180	11,562.96	11,188.04	0.0000	4.3300	50.00	0.00	(4.1723)	(0.4662)	0.0000	3	(4.6385)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	31,300	0.5180	16,755.58	16,212.30	0.0000	4.3300	50.00	0.00	(6.0460)	(0.6755)	0.0000	3	(6.7215)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	4,100	0.5180	2,194.82	2,123.66	0.0000	4.3300	50.00	0.00	(0.7920)	(0.0885)	0.0000	3	(0.8804)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	7,000	0.5180	3,747.25	3,625.76	0.0000	4.3300	50.00	0.00	(1.3521)	(0.1511)	0.0000	3	(1.5032)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	21,700	0.5180	11,616.49	11,239.84	0.0000	4.3300	50.00	0.00	(4.1916)	(0.4683)	0.0000	3	(4.6599)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	23,500	0.5180	12,580.07	12,172.18	0.0000	4.3300	50.00	0.00	(4.5393)	(0.5072)	0.0000	3	(5.0465)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	22,800	0.5180	12,205.34	11,809.60	0.0000	4.3300	50.00	0.00	(4.4041)	(0.4921)	0.0000	3	(4.8962)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	117,200	0.5180	62,739.74	60,705.50	0.0000	4.3300	50.00	0.00	(22.6386)	(2.5294)	0.0000	3	(25.1680)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	19,000	0.5180	10,171.12	9,841.34	0.0000	4.3300	50.00	0.00	(3.6701)	(0.4101)	0.0000	3	(4.0801)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	12,200	0.5180	6,530.93	6,319.17	0.0000	4.3300	50.00	0.00	(2.3566)	(0.2633)	0.0000	3	(2.6199)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	65,700	0.5180	35,170.66	34,030.30	0.0000	4.3300	50.00	0.00	(12.6907)	(1.4179)	0.0000	3	(14.1087)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	24,500	0.5180	13,115.39	12,690.14	0.0000	4.3300	50.00	0.00	(4.7325)	(0.5288)	0.0000	3	(5.2612)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	5,700	0.5180	3,051.34	2,952.40	0.0000	4.3300	50.00	0.00	(1.1010)	(0.1230)	0.0000	3	(1.2240)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	104,500	0.5180	55,941.15	54,127.34	0.0000	4.3300	50.00	0.00	(20.1854)	(2.2553)	0.0000	3	(22.4407)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	10,500	0.5180	5,620.88	5,438.63	0.0000	4.3300	50.00	0.00	(2.0282)	(0.2266)	0.0000	3	(2.2548)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	6,100	0.5180	3,265.46	3,159.59	0.0000	4.3300	50.00	0.00	(1.1783)	(0.1316)	0.0000	3	(1.3099)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	700	0.5180	374.73	362.58	0.0000	4.3300	50.00	0.00	(0.1352)	(0.0151)	0.0000	3	(0.1503)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	64,100	0.5180	34,314.14	33,201.56	0.0000	4.3300	50.00	0.00	(12.3817)	(1.3834)	0.0000	3	(13.7651)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	14,700	0.5180	7,869.23	7,614.09	0.0000	4.3300	50.00	0.00	(2.8395)	(0.3173)	0.0000	3	(3.1567)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	600	0.5180	321.19	310.78	0.0000	4.3300	50.00	0.00	(0.1159)	(0.0129)	0.0000	3	(0.1288)	02/07/2025
600320.SH	01/10/2025	SDB3260122819	0	3,300	0.5180	1,766.56	1,709.28	0.0000	4.3300	50.00	0.00	(0.6374)	(0.0712)	0.0000	3	(0.7087)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	200	0.5138	107.06	102.76	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/09/2025	SDB3260122819	0	200	0.5138	107.06	102.76	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	200	0.5138	107.06	102.76	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	7,900	0.5138	4,229.04	4,058.99	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0564)	0.0000	1	(0.5650)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	2,700	0.5138	1,445.37	1,387.25	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0193)	0.0000	1	(0.1931)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	500	0.5138	267.66	256.90	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0358)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	800	0.5138	428.26	411.04	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	200	0.5138	107.06	102.76	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	1,700	0.5138	910.05	873.45	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0121)	0.0000	1	(0.1216)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	23,500	0.5138	12,580.07	12,074.21	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1677)	0.0000	1	(1.6808)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	12,200	0.5138	6,530.93	6,268.31	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0871)	0.0000	1	(0.8726)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	19,600	0.5138	10,492.31	10,070.40	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1399)	0.0000	1	(1.4019)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	800	0.5138	428.26	411.04	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	122,800	0.5138	65,737.54	63,094.15	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8763)	0.0000	1	(8.7831)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	10,400	0.5138	5,567.35	5,343.48	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0742)	0.0000	1	(0.7438)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	18,400	0.5138	9,849.92	9,453.85	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1313)	0.0000	1	(1.3160)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	107,100	0.5138	57,332.99	55,027.55	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7643)	0.0000	1	(7.6602)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	25,500	0.5138	13,650.71	13,101.80	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1820)	0.0000	1	(1.8238)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	14,000	0.5138	7,494.51	7,193.14	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0999)	0.0000	1	(1.0013)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	1,300	0.5138	695.92	667.93	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0093)	0.0000	1	(0.0930)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	600	0.5138	321.19	308.28	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	100	0.5138	53.53	51.38	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	2,500	0.5138	1,338.31	1,284.49	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0178)	0.0000	1	(0.1788)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	1,400	0.5138	749.45	719.31	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0100)	0.0000	1	(0.1001)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	27,800	0.5138	14,881.95	14,283.53	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1984)	0.0000	1	(1.9884)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	63,700	0.5138	34,100.01	32,728.81	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4546)	0.0000	1	(4.5560)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	100	0.5138	53.53	51.38	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	200	0.5138	107.06	102.76	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	1,000	0.5138	535.32	513.80	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	15,600	0.5138	8,351.02	8,015.22	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1113)	0.0000	1	(1.1158)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	54,900	0.5138	29,389.18	28,207.40	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3918)	0.0000	1	(3.9266)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	91,800	0.5138	49,142.56	47,166.47	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6551)	0.0000	1	(6.5658)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	98,100	0.5138	52,515.09	50,403.39	0.0000	4.3300	50.00	0.00	(6.3164)	(0.7000)	0.0000	1	(7.0164)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	11,700	0.5138	6,263.27	6,011.41	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0835)	0.0000	1	(0.8368)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	21,600	0.5138	11,562.96	11,097.99	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1541)	0.0000	1	(1.5449)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	31,300	0.5138	16,755.58	16,081.81	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2234)	0.0000	1	(2.2387)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	4,100	0.5138	2,194.82	2,106.56	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0293)	0.0000	1	(0.2932)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	7,000	0.5138	3,747.25	3,596.57	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0500)	0.0000	1	(0.5007)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	21,700	0.5138	11,616.49	11,149.37	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1549)	0.0000	1	(1.5521)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	23,500	0.5138	12,580.07	12,074.21	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1677)	0.0000	1	(1.6808)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	22,800	0.5138	12,205.34	11,714.55	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1627)	0.0000	1	(1.6307)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	117,200	0.5138	62,739.74	60,216.89	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8363)	0.0000	1	(8.3825)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	19,000	0.5138	10,171.12	9,762.12	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1356)	0.0000	1	(1.3589)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	12,200	0.5138	6,530.93	6,268.31	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0871)	0.0000	1	(0.8726)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	65,700	0.5138	35,170.66	33,756.40	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4688)	0.0000	1	(4.6991)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	24,500	0.5138	13,115.39	12,588.00	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1748)	0.0000	1	(1.7523)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	5,700	0.5138	3,051.34	2,928.64	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0407)	0.0000	1	(0.4077)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	104,500	0.5138	55,941.15	53,691.68	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7457)	0.0000	1	(7.4742)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	10,500	0.5138	5,620.88	5,394.86	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0749)	0.0000	1	(0.7510)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	6,100	0.5138	3,265.46	3,134.16	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0435)	0.0000	1	(0.4363)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	700	0.5138	374.73	359.66	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0050)	0.0000	1	(0.0501)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	64,100	0.5138	34,314.14	32,934.32	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4574)	0.0000	1	(4.5846)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	14,700	0.5138	7,869.23	7,552.80	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1049)	0.0000	1	(1.0514)	02/07/2025
600320.SH	01/09/2025	SDB3260122819	0	600	0.5138	321.19	308.28	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/09/2025	SDB3260122819	0	3,300	0.5138	1,766.56	1,695.53	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0235)	0.0000	1	(0.2360)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	200	0.5112	107.06	102.24	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	200	0.5112	107.06	102.24	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	200	0.5112	107.06	102.24	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	7,900	0.5112	4,229.04	4,038.33	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0561)	0.3000	1	(0.5647)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	2,700	0.5112	1,445.37	1,380.19	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0192)	0.0000	1	(0.1930)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	500	0.5112	267.66	255.59	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	800	0.5112	428.26	408.94	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	200	0.5112	107.06	102.24	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	1,700	0.5112	910.05	869.01	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0121)	0.0000	1	(0.1215)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	23,500	0.5112	12,580.07	12,012.75	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1668)	0.0000	1	(1.6799)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	12,200	0.5112	6,530.93	6,236.41	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0866)	0.3000	1	(0.8721)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	19,600	0.5112	10,492.31	10,019.15	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1392)	0.0000	1	(1.4011)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	800	0.5112	428.26	408.94	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0057)	0.0000	1	(0.0572)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	122,800	0.5112	65,737.54	62,773.03	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8718)	0.0000	1	(8.7786)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	10,400	0.5112	5,567.35	5,316.28	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0738)	0.0000	1	(0.7435)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	18,400	0.5112	9,849.92	9,405.73	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1306)	0.0000	1	(1.3154)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	107,100	0.5112	57,332.99	54,747.49	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7604)	0.0000	1	(7.6563)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	25,500	0.5112	13,650.71	13,035.12	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1810)	0.3000	1	(1.8229)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	14,000	0.5112	7,494.51	7,156.53	0.0000	4.3300	50.00	0.00	(0.9014)	(0.0994)	0.0000	1	(1.0008)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	1,300	0.5112	695.92	664.54	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0092)	0.0000	1	(0.0929)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	600	0.5112	321.19	306.71	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	100	0.5112	53.53	51.12	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	2,500	0.5112	1,338.31	1,277.95	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0177)	0.0000	1	(0.1787)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	1,400	0.5112	749.45	715.65	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0099)	0.0000	1	(0.1001)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	27,800	0.5112	14,881.95	14,210.83	0.0000	4.3300	50.00	0.00	(1.7900)	(0.1974)	0.3000	1	(1.9873)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	63,700	0.5112	34,100.01	32,562.23	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4523)	0.0000	1	(4.5537)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	100	0.5112	53.53	51.12	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0071)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	200	0.5112	107.06	102.24	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	1,000	0.5112	535.32	511.18	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0071)	0.0000	1	(0.0715)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	15,600	0.5112	8,351.02	7,974.42	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1108)	0.3000	1	(1.1152)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	54,900	0.5112	29,389.18	28,063.84	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3898)	0.0000	1	(3.9246)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	91,800	0.5112	49,142.56	46,926.42	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6518)	0.3000	1	(6.5625)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	98,100	0.5112	52,515.09	50,146.86	0.0000	4.3300	50.00	0.00	(6.3164)	(0.6965)	0.0000	1	(7.0129)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	11,700	0.5112	6,263.27	5,980.82	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0831)	0.0000	1	(0.8364)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	21,600	0.5112	11,562.96	11,041.51	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1534)	0.3000	1	(1.5441)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	31,300	0.5112	16,755.58	15,999.97	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2222)	0.0000	1	(2.2375)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	4,100	0.5112	2,194.82	2,095.84	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0291)	0.3000	1	(0.2931)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	7,000	0.5112	3,747.25	3,578.27	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0497)	0.0000	1	(0.5004)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	21,700	0.5112	11,616.49	11,092.63	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1541)	0.3000	1	(1.5513)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	23,500	0.5112	12,580.07	12,012.75	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1668)	0.0000	1	(1.6799)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	22,800	0.5112	12,205.34	11,654.93	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1619)	0.0000	1	(1.6299)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	117,200	0.5112	62,739.74	59,910.41	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8321)	0.0000	1	(8.3783)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	19,000	0.5112	10,171.12	9,712.44	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1349)	0.0000	1	(1.3583)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	12,200	0.5112	6,530.93	6,236.41	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0866)	0.3000	1	(0.8721)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	65,700	0.5112	35,170.66	33,584.59	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4665)	0.0000	1	(4.6967)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	24,500	0.5112	13,115.39	12,523.93	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1739)	0.0000	1	(1.7514)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	5,700	0.5112	3,051.34	2,913.73	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0405)	0.0000	1	(0.4075)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	104,500	0.5112	55,941.15	53,418.41	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7419)	0.0000	1	(7.4704)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	10,500	0.5112	5,620.88	5,367.40	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0745)	0.0000	1	(0.7506)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	6,100	0.5112	3,265.46	3,118.20	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0433)	0.0000	1	(0.4361)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	700	0.5112	374.73	357.83	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0050)	0.3000	1	(0.0500)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	64,100	0.5112	34,314.14	32,766.70	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4551)	0.0000	1	(4.5823)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/08/2025	SDB3260122819	0	14,700	0.5112	7,869.23	7,514.36	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1044)	0.0000	1	(1.0509)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	600	0.5112	321.19	306.71	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/08/2025	SDB3260122819	0	3,300	0.5112	1,766.56	1,686.90	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0234)	0.0000	1	(0.2359)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	200	0.5179	107.06	103.58	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	200	0.5179	107.06	103.58	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	200	0.5179	107.06	103.58	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	7,900	0.5179	4,229.04	4,091.28	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0568)	0.0000	1	(0.5655)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	2,700	0.5179	1,445.37	1,398.28	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0194)	0.0000	1	(0.1933)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	500	0.5179	267.66	258.94	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0036)	0.0000	1	(0.0358)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	800	0.5179	428.26	414.31	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0058)	0.0000	1	(0.0573)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	200	0.5179	107.06	103.58	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	1,700	0.5179	910.05	880.40	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0122)	0.0000	1	(0.1217)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	23,500	0.5179	12,580.07	12,170.25	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1690)	0.0000	1	(1.6821)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	12,200	0.5179	6,530.93	6,318.17	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0878)	0.0000	1	(0.8733)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	19,600	0.5179	10,492.31	10,150.51	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1410)	0.0000	1	(1.4030)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	800	0.5179	428.26	414.31	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0058)	0.0000	1	(0.0573)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	122,800	0.5179	65,737.54	63,596.03	0.0000	4.3300	50.00	0.00	(7.9068)	(0.8833)	0.0000	1	(8.7900)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	10,400	0.5179	5,567.35	5,385.98	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0748)	0.0000	1	(0.7444)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	18,400	0.5179	9,849.92	9,529.05	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1323)	0.0000	1	(1.3171)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	107,100	0.5179	57,332.99	55,465.27	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7704)	0.0000	1	(7.6662)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	25,500	0.5179	13,650.71	13,206.02	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1834)	0.0000	1	(1.8253)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	14,000	0.5179	7,494.51	7,250.36	0.0000	4.3300	50.00	0.00	(0.9014)	(0.1007)	0.0000	1	(1.0021)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	1,300	0.5179	695.92	673.25	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0094)	0.0000	1	(0.0931)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	600	0.5179	321.19	310.73	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	100	0.5179	53.53	51.79	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	2,500	0.5179	1,338.31	1,294.71	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0180)	0.0000	1	(0.1790)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	1,400	0.5179	749.45	725.04	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0101)	0.0000	1	(0.1002)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	27,800	0.5179	14,881.95	14,397.15	0.0000	4.3300	50.00	0.00	(1.7900)	(0.2000)	0.0000	1	(1.9899)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	63,700	0.5179	34,100.01	32,989.15	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4582)	0.0000	1	(4.5597)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	100	0.5179	53.53	51.79	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	200	0.5179	107.06	103.58	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0014)	0.0000	1	(0.0143)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	1,000	0.5179	535.32	517.88	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0072)	0.0000	1	(0.0716)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	15,600	0.5179	8,351.02	8,078.97	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1122)	0.0000	1	(1.1167)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	54,900	0.5179	29,389.18	28,431.78	0.0000	4.3300	50.00	0.00	(3.5349)	(0.3949)	0.0000	1	(3.9298)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	91,800	0.5179	49,142.56	47,541.66	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6603)	0.0000	1	(6.5711)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	98,100	0.5179	52,515.09	50,804.32	0.0000	4.3300	50.00	0.00	(6.3164)	(0.7056)	0.0000	1	(7.0220)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	11,700	0.5179	6,263.27	6,059.23	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0842)	0.0000	1	(0.8375)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	21,600	0.5179	11,562.96	11,186.27	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1554)	0.0000	1	(1.5461)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	31,300	0.5179	16,755.58	16,209.74	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2251)	0.0000	1	(2.2405)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	4,100	0.5179	2,194.82	2,123.32	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0295)	0.0000	1	(0.2935)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	7,000	0.5179	3,747.25	3,625.18	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0503)	0.0000	1	(0.5011)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	21,700	0.5179	11,616.49	11,238.06	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1561)	0.0000	1	(1.5533)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	23,500	0.5179	12,580.07	12,170.25	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1690)	0.0000	1	(1.6821)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	22,800	0.5179	12,205.34	11,807.73	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1640)	0.0000	1	(1.6320)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	117,200	0.5179	62,739.74	60,695.89	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8430)	0.0000	1	(8.3892)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	19,000	0.5179	10,171.12	9,839.78	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1367)	0.0000	1	(1.3600)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	12,200	0.5179	6,530.93	6,318.17	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0878)	0.0000	1	(0.8733)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	65,700	0.5179	35,170.66	34,024.91	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4726)	0.0000	1	(4.7028)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	24,500	0.5179	13,115.39	12,688.13	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1762)	0.0000	1	(1.7537)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	5,700	0.5179	3,051.34	2,951.93	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0410)	0.0000	1	(0.4080)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	104,500	0.5179	55,941.15	54,118.77	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7516)	0.0000	1	(7.4801)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	10,500	0.5179	5,620.88	5,437.77	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0755)	0.0000	1	(0.7516)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	6,100	0.5179	3,265.46	3,159.09	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0439)	0.0000	1	(0.4366)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/07/2025	SDB3260122819	0	700	0.5179	374.73	362.52	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0050)	0.0000	1	(0.0501)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	64,100	0.5179	34,314.14	33,196.30	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4611)	0.0000	1	(4.5883)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	14,700	0.5179	7,869.23	7,612.88	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1057)	0.0000	1	(1.0522)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	600	0.5179	321.19	310.73	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0043)	0.0000	1	(0.0429)	02/07/2025
600320.SH	01/07/2025	SDB3260122819	0	3,300	0.5179	1,766.56	1,709.01	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0237)	0.0000	1	(0.2362)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	200	0.5353	107.06	107.06	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	200	0.5353	107.06	107.06	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	200	0.5353	107.06	107.06	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	7,900	0.5353	4,229.04	4,229.04	0.0000	4.3300	50.00	0.00	(0.5087)	(0.0587)	0.0000	1	(0.5674)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	2,700	0.5353	1,445.37	1,445.37	0.0000	4.3300	50.00	0.00	(0.1738)	(0.0201)	0.0000	1	(0.1939)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	500	0.5353	267.66	267.66	0.0000	4.3300	50.00	0.00	(0.0322)	(0.0037)	0.0000	1	(0.0359)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	800	0.5353	428.26	428.26	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0059)	0.0000	1	(0.0575)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	200	0.5353	107.06	107.06	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	1,700	0.5353	910.05	910.05	0.0000	4.3300	50.00	0.00	(0.1095)	(0.0126)	0.0000	1	(0.1221)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	23,500	0.5353	12,580.07	12,580.07	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1747)	0.0000	1	(1.6878)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	12,200	0.5353	6,530.93	6,530.93	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0907)	0.0000	1	(0.8762)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	19,600	0.5353	10,492.31	10,492.31	0.0000	4.3300	50.00	0.00	(1.2620)	(0.1457)	0.0000	1	(1.4077)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	800	0.5353	428.26	428.26	0.0000	4.3300	50.00	0.00	(0.0515)	(0.0059)	0.0000	1	(0.0575)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	122,800	0.5353	65,737.54	65,737.54	0.0000	4.3300	50.00	0.00	(7.9068)	(0.9130)	0.0000	1	(8.8198)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	10,400	0.5353	5,567.35	5,567.35	0.0000	4.3300	50.00	0.00	(0.6696)	(0.0773)	0.0000	1	(0.7470)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	18,400	0.5353	9,849.92	9,849.92	0.0000	4.3300	50.00	0.00	(1.1847)	(0.1368)	0.0000	1	(1.3215)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	107,100	0.5353	57,332.99	57,332.99	0.0000	4.3300	50.00	0.00	(6.8959)	(0.7963)	0.0000	1	(7.6922)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	25,500	0.5353	13,650.71	13,650.71	0.0000	4.3300	50.00	0.00	(1.6419)	(0.1896)	0.0000	1	(1.8315)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	14,000	0.5353	7,494.51	7,494.51	0.0000	4.3300	50.00	0.00	(0.9014)	(0.1041)	0.0000	1	(1.0055)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	1,300	0.5353	695.92	695.92	0.0000	4.3300	50.00	0.00	(0.0837)	(0.0097)	0.0000	1	(0.0934)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	600	0.5353	321.19	321.19	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0045)	0.0000	1	(0.0431)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	100	0.5353	53.53	53.53	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	2,500	0.5353	1,338.31	1,338.31	0.0000	4.3300	50.00	0.00	(0.1610)	(0.0186)	0.0000	1	(0.1796)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	1,400	0.5353	749.45	749.45	0.0000	4.3300	50.00	0.00	(0.0901)	(0.0104)	0.0000	1	(0.1006)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	27,800	0.5353	14,881.95	14,881.95	0.0000	4.3300	50.00	0.00	(1.7900)	(0.2067)	0.0000	1	(1.9967)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	63,700	0.5353	34,100.01	34,100.01	0.0000	4.3300	50.00	0.00	(4.1015)	(0.4736)	0.0000	1	(4.5751)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	100	0.5353	53.53	53.53	0.0000	4.3300	50.00	0.00	(0.0064)	(0.0007)	0.0000	1	(0.0072)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	200	0.5353	107.06	107.06	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	1,000	0.5353	535.32	535.32	0.0000	4.3300	50.00	0.00	(0.0644)	(0.0074)	0.0000	1	(0.0718)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	15,600	0.5353	8,351.02	8,351.02	0.0000	4.3300	50.00	0.00	(1.0044)	(0.1160)	0.0000	1	(1.1204)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	54,900	0.5353	29,389.18	29,389.18	0.0000	4.3300	50.00	0.00	(3.5349)	(0.4082)	0.0000	1	(3.9430)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	91,800	0.5353	49,142.56	49,142.56	0.0000	4.3300	50.00	0.00	(5.9108)	(0.6825)	0.0000	1	(6.5933)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	98,100	0.5353	52,515.09	52,515.09	0.0000	4.3300	50.00	0.00	(6.3164)	(0.7294)	0.0000	1	(7.0458)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	11,700	0.5353	6,263.27	6,263.27	0.0000	4.3300	50.00	0.00	(0.7533)	(0.0870)	0.0000	1	(0.8403)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	21,600	0.5353	11,562.96	11,562.96	0.0000	4.3300	50.00	0.00	(1.3908)	(0.1606)	0.0000	1	(1.5514)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	31,300	0.5353	16,755.58	16,755.58	0.0000	4.3300	50.00	0.00	(2.0153)	(0.2327)	0.0000	1	(2.2480)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	4,100	0.5353	2,194.82	2,194.82	0.0000	4.3300	50.00	0.00	(0.2640)	(0.0305)	0.0000	1	(0.2945)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	7,000	0.5353	3,747.25	3,747.25	0.0000	4.3300	50.00	0.00	(0.4507)	(0.0520)	0.0000	1	(0.5028)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	21,700	0.5353	11,616.49	11,616.49	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1613)	0.0000	1	(1.5685)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	23,500	0.5353	12,580.07	12,580.07	0.0000	4.3300	50.00	0.00	(1.5131)	(0.1747)	0.0000	1	(1.6878)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	22,800	0.5353	12,205.34	12,205.34	0.0000	4.3300	50.00	0.00	(1.4680)	(0.1695)	0.0000	1	(1.6375)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	117,200	0.5353	62,739.74	62,739.74	0.0000	4.3300	50.00	0.00	(7.5462)	(0.8714)	0.0000	1	(8.4176)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	19,000	0.5353	10,171.12	10,171.12	0.0000	4.3300	50.00	0.00	(1.2234)	(0.1413)	0.0000	1	(1.3646)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	12,200	0.5353	6,530.93	6,530.93	0.0000	4.3300	50.00	0.00	(0.7855)	(0.0907)	0.0000	1	(0.8762)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	65,700	0.5353	35,170.66	35,170.66	0.0000	4.3300	50.00	0.00	(4.2302)	(0.4885)	0.0000	1	(4.7187)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	24,500	0.5353	13,115.39	13,115.39	0.0000	4.3300	50.00	0.00	(1.5775)	(0.1822)	0.0000	1	(1.7596)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	5,700	0.5353	3,051.34	3,051.34	0.0000	4.3300	50.00	0.00	(0.3670)	(0.0424)	0.0000	1	(0.4094)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	104,500	0.5353	55,941.15	55,941.15	0.0000	4.3300	50.00	0.00	(6.7285)	(0.7770)	0.0000	1	(7.5054)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600320.SH	01/06/2025	SDB3260122819	0	10,500	0.5353	5,620.88	5,620.88	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0781)	0.0000	1	(0.7541)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	6,100	0.5353	3,265.46	3,265.46	0.0000	4.3300	50.00	0.00	(0.3928)	(0.0454)	0.0000	1	(0.4381)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	700	0.5353	374.73	374.73	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0052)	0.0000	1	(0.0503)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	64,100	0.5353	34,314.14	34,314.14	0.0000	4.3300	50.00	0.00	(4.1272)	(0.4766)	0.0000	1	(4.6038)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	14,700	0.5353	7,869.23	7,869.23	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1093)	0.0000	1	(1.0558)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	600	0.5353	321.19	321.19	0.0000	4.3300	50.00	0.00	(0.0386)	(0.0045)	0.0000	1	(0.0431)	02/07/2025
600320.SH	01/06/2025	SDB3260122819	0	3,300	0.5353	1,766.56	1,766.56	0.0000	4.3300	50.00	0.00	(0.2125)	(0.0245)	0.0000	1	(0.2370)	02/07/2025
TOTAL SHANGHAI ZHENHUA HEAVY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(1,021.1426)	(112.8216)	0.0000		(1,133.9641)	
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND																	
600517.SH	01/17/2025	SDB3263116835	0	200	0.6996	136.17	139.93	0.0000	4.3300	50.00	0.00	(0.0164)	(0.0019)	0.0000	1	(0.0183)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	100	0.6996	68.54	69.96	0.0000	4.3300	50.00	0.00	(0.0082)	(0.0010)	0.0000	1	(0.0092)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	2,800	0.6996	1,937.79	1,958.99	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0272)	0.0000	1	(0.2603)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	900	0.6996	630.23	629.68	0.0000	4.3300	50.00	0.00	(0.0758)	(0.0087)	0.0000	1	(0.0845)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	200	0.6996	150.49	139.93	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	700	0.6996	526.72	489.75	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0068)	0.0000	1	(0.0702)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	8,700	0.6996	6,546.36	6,086.86	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0845)	0.0000	1	(0.8719)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	16,900	0.6996	12,716.49	11,823.90	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1642)	0.0000	1	(1.6937)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	4,600	0.6996	3,461.29	3,218.34	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0447)	0.0000	1	(0.4610)	02/07/2025
600517.SH	01/17/2025	SDB3263116835	0	7,800	0.6996	5,869.15	5,457.18	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0758)	0.0000	1	(0.7817)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	200	0.6854	136.17	137.07	0.0000	4.3300	50.00	0.00	(0.0164)	(0.0019)	0.0000	1	(0.0183)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	100	0.6854	68.54	68.54	0.0000	4.3300	50.00	0.00	(0.0082)	(0.0010)	0.0000	1	(0.0092)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	2,800	0.6854	1,937.79	1,918.98	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0267)	0.0000	1	(0.2597)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	900	0.6854	630.23	616.82	0.0000	4.3300	50.00	0.00	(0.0758)	(0.0086)	0.0000	1	(0.0844)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	200	0.6854	150.49	137.07	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	700	0.6854	526.72	479.75	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0067)	0.0000	1	(0.0700)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	8,700	0.6854	6,546.36	5,962.55	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0828)	0.0000	1	(0.8702)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	16,900	0.6854	12,716.49	11,582.43	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1609)	0.0000	1	(1.6904)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	4,600	0.6854	3,461.29	3,152.61	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0438)	0.0000	1	(0.4601)	02/07/2025
600517.SH	01/16/2025	SDB3263116835	0	7,800	0.6854	5,869.15	5,345.74	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0742)	0.0000	1	(0.7802)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	2,800	0.6825	1,937.79	1,911.12	0.0000	4.3300	50.00	0.00	(0.2331)	(0.0265)	0.0000	1	(0.2596)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	900	0.6825	630.23	614.29	0.0000	4.3300	50.00	0.00	(0.0758)	(0.0085)	0.0000	1	(0.0843)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	200	0.6825	150.49	136.51	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	700	0.6825	526.72	477.78	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0066)	0.0000	1	(0.0700)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	8,700	0.6825	6,546.36	5,938.12	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0825)	0.0000	1	(0.8699)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	16,900	0.6825	12,716.49	11,534.98	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1602)	0.0000	1	(1.6897)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	4,600	0.6825	3,461.29	3,139.70	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0436)	0.0000	1	(0.4599)	02/07/2025
600517.SH	01/15/2025	SDB3263116835	0	7,800	0.6825	5,869.15	5,323.84	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0739)	0.0000	1	(0.7799)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	200	0.6965	150.49	139.31	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	700	0.6965	526.72	487.58	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0068)	0.0000	1	(0.0701)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	8,700	0.6965	6,546.36	6,059.87	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0842)	0.0000	1	(0.8715)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	16,900	0.6965	12,716.49	11,771.48	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1635)	0.0000	1	(1.6930)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	4,600	0.6965	3,461.29	3,204.07	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0445)	0.0000	1	(0.4608)	02/07/2025
600517.SH	01/14/2025	SDB3263116835	0	7,800	0.6965	5,869.15	5,432.99	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0755)	0.0000	1	(0.7814)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	200	0.7009	150.49	140.19	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0019)	0.0000	1	(0.0200)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	700	0.7009	526.72	490.65	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0068)	0.0000	1	(0.0702)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	8,700	0.7009	6,546.36	6,098.07	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0847)	0.0000	1	(0.8721)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	16,900	0.7009	12,716.49	11,845.68	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1645)	0.0000	1	(1.6940)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	4,600	0.7009	3,461.29	3,224.27	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0448)	0.0000	1	(0.4611)	02/07/2025
600517.SH	01/13/2025	SDB3263116835	0	7,800	0.7009	5,869.15	5,467.24	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0759)	0.0000	1	(0.7819)	02/07/2025
600517.SH	01/10/2025	SDB3263116835	0	200	0.7088	150.49	141.76	0.0000	4.3300	50.00	0.00	(0.0543)	(0.0059)	0.0000	3	(0.0602)	02/07/2025
600517.SH	01/10/2025	SDB3263116835	0	700	0.7088	526.72	496.16	0.0000	4.3300	50.00	0.00	(0.1901)	(0.0207)	0.0000	3	(0.2107)	02/07/2025
600517.SH	01/10/2025	SDB3263116835	0	8,700	0.7088	6,546.36	6,166.52	0.0000	4.3300	50.00	0.00	(2.3621)	(0.2569)	0.0000	3	(2.6191)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600517.SH	01/10/2025	SDB3263116835	0	16,900	0.7088	12,716.49	11,978.64	0.0000	4.3300	50.00	0.00	(4.5885)	(0.4991)	0.0000	3	(5.0876)	02/07/2025
600517.SH	01/10/2025	SDB3263116835	0	4,600	0.7088	3,461.29	3,260.46	0.0000	4.3300	50.00	0.00	(1.2489)	(0.1359)	0.0000	3	(1.3848)	02/07/2025
600517.SH	01/10/2025	SDB3263116835	0	7,800	0.7088	5,869.15	5,528.60	0.0000	4.3300	50.00	0.00	(2.1178)	(0.2304)	0.0000	3	(2.3481)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	200	0.7163	150.49	143.26	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	700	0.7163	526.72	501.43	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0070)	0.0000	1	(0.0703)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	8,700	0.7163	6,546.36	6,232.03	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0866)	0.0000	1	(0.8739)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	16,900	0.7163	12,716.49	12,105.89	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1681)	0.0000	1	(1.6976)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	4,600	0.7163	3,461.29	3,295.09	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0458)	0.0000	1	(0.4621)	02/07/2025
600517.SH	01/09/2025	SDB3263116835	0	7,800	0.7163	5,869.15	5,587.34	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0776)	0.0000	1	(0.7835)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	200	0.7143	150.49	142.86	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	700	0.7143	526.72	500.00	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0069)	0.0000	1	(0.0703)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	8,700	0.7143	6,546.36	6,214.33	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0863)	0.0000	1	(0.8737)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	16,900	0.7143	12,716.49	12,071.52	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1677)	0.0000	1	(1.6972)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	4,600	0.7143	3,461.29	3,285.74	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0456)	0.0000	1	(0.4620)	02/07/2025
600517.SH	01/08/2025	SDB3263116835	0	7,800	0.7143	5,869.15	5,571.47	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0774)	0.0000	1	(0.7833)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	200	0.7351	150.49	147.03	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0020)	0.0000	1	(0.0201)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	700	0.7351	526.72	514.60	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0071)	0.0000	1	(0.0705)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	8,700	0.7351	6,546.36	6,395.79	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0888)	0.0000	1	(0.8762)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	16,900	0.7351	12,716.49	12,424.00	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1726)	0.0000	1	(1.7021)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	4,600	0.7351	3,461.29	3,381.68	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0470)	0.0000	1	(0.4633)	02/07/2025
600517.SH	01/07/2025	SDB3263116835	0	7,800	0.7351	5,869.15	5,734.15	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0796)	0.0000	1	(0.7856)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	200	0.7525	150.49	150.49	0.0000	4.3300	50.00	0.00	(0.0181)	(0.0021)	0.0000	1	(0.0202)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	700	0.7525	526.72	526.72	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0073)	0.0000	1	(0.0707)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	8,700	0.7525	6,546.36	6,546.36	0.0000	4.3300	50.00	0.00	(0.7874)	(0.0909)	0.0000	1	(0.8783)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	16,900	0.7525	12,716.49	12,716.49	0.0000	4.3300	50.00	0.00	(1.5295)	(0.1766)	0.0000	1	(1.7061)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	4,600	0.7525	3,461.29	3,461.29	0.0000	4.3300	50.00	0.00	(0.4163)	(0.0481)	0.0000	1	(0.4644)	02/07/2025
600517.SH	01/06/2025	SDB3263116835	0	7,800	0.7525	5,869.15	5,869.15	0.0000	4.3300	50.00	0.00	(0.7059)	(0.0815)	0.0000	1	(0.7874)	02/07/2025
TOTAL SHANGHAI ZHIXIN ELECTRIC CO LT'D CMN CLASS A SERIES NORTHBOUND													(43.2230)	(4.7096)	0.0000	(47.9325)	
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000680.ZK	01/17/2025	SDB3264054652	0	4,200	1.3897	5,563.52	5,836.95	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0811)	0.0000	1	(0.7502)	02/07/2025
000680.ZK	01/17/2025	SDB3264054652	0	13,500	1.3897	17,882.75	18,761.61	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2606)	0.0000	1	(2.4115)	02/07/2025
000680.ZK	01/17/2025	SDB3264054652	0	1,700	1.3897	2,251.90	2,362.57	0.0000	4.3300	50.00	0.00	(0.2709)	(0.0328)	0.0000	1	(0.3037)	02/07/2025
000680.ZK	01/16/2025	SDB3264054652	0	4,200	1.2796	5,563.52	5,374.29	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0746)	0.0000	1	(0.7438)	02/07/2025
000680.ZK	01/16/2025	SDB3264054652	0	13,500	1.2796	17,882.75	17,274.51	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2399)	0.0000	1	(2.3908)	02/07/2025
000680.ZK	01/16/2025	SDB3264054652	0	1,700	1.2796	2,251.90	2,175.31	0.0000	4.3300	50.00	0.00	(0.2709)	(0.0302)	0.0000	1	(0.3011)	02/07/2025
000680.ZK	01/15/2025	SDB3264054652	0	4,200	1.3161	5,563.52	5,527.78	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0768)	0.0000	1	(0.7459)	02/07/2025
000680.ZK	01/15/2025	SDB3264054652	0	13,500	1.3161	17,882.75	17,767.86	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2468)	0.0000	1	(2.3977)	02/07/2025
000680.ZK	01/15/2025	SDB3264054652	0	1,700	1.3161	2,251.90	2,237.43	0.0000	4.3300	50.00	0.00	(0.2709)	(0.0311)	0.0000	1	(0.3019)	02/07/2025
000680.ZK	01/14/2025	SDB3264054652	0	4,200	1.3523	5,563.52	5,679.50	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0789)	0.0000	1	(0.7480)	02/07/2025
000680.ZK	01/14/2025	SDB3264054652	0	13,500	1.3523	17,882.75	18,255.52	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2535)	0.0000	1	(2.4044)	02/07/2025
000680.ZK	01/14/2025	SDB3264054652	0	1,700	1.3523	2,251.90	2,298.84	0.0000	4.3300	50.00	0.00	(0.2709)	(0.0319)	0.0000	1	(0.3028)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	4,200	1.3706	5,563.52	5,756.32	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0799)	0.0000	1	(0.7491)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	13,500	1.3706	17,882.75	18,502.47	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2570)	0.0000	1	(2.4079)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	4,600	1.3706	6,093.38	6,304.54	0.0000	4.3300	50.00	0.00	(0.7329)	(0.0876)	0.0000	1	(0.8205)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	700	1.3706	927.25	959.39	0.0000	4.3300	50.00	0.00	(0.1115)	(0.0133)	0.0000	1	(0.1249)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	2,700	1.3706	3,576.55	3,700.49	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0514)	0.0000	1	(0.4816)	02/07/2025
000680.ZK	01/13/2025	SDB3264054652	0	2,700	1.3706	3,576.55	3,700.49	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0514)	0.0000	1	(0.4816)	02/07/2025
000680.ZK	01/10/2025	SDB3264054652	0	4,200	1.3222	5,563.52	5,553.13	0.0000	4.3300	50.00	0.00	(2.0075)	(0.2314)	0.0000	3	(2.2389)	02/07/2025
000680.ZK	01/10/2025	SDB3264054652	0	13,500	1.3222	17,882.75	17,849.35	0.0000	4.3300	50.00	0.00	(6.4527)	(0.7437)	0.0000	3	(7.1964)	02/07/2025
000680.ZK	01/10/2025	SDB3264054652	0	4,600	1.3222	6,093.38	6,082.00	0.0000	4.3300	50.00	0.00	(2.1987)	(0.2534)	0.0000	3	(2.4521)	02/07/2025
000680.ZK	01/10/2025	SDB3264054652	0	700	1.3222	927.25	925.52	0.0000	4.3300	50.00	0.00	(0.3346)	(0.0386)	0.0000	3	(0.3731)	02/07/2025
000680.ZK	01/10/2025	SDB3264054652	0	2,700	1.3222	3,576.55	3,569.87	0.0000	4.3300	50.00	0.00	(1.2905)	(0.1487)	0.0000	3	(1.4393)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000680.ZK	01/10/2025	SDB3264054652	0	2,700	1.3222	3,576.55	3,569.87	0.0000	4.3300	50.00	0.00	(1.2905)	(0.1487)	0.0000	3	(1.4393)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	4,200	1.3416	5,563.52	5,634.63	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0783)	0.0000	1	(0.7474)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	13,500	1.3416	17,882.75	18,111.32	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2515)	0.0000	1	(2.4024)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	4,600	1.3416	6,093.38	6,171.26	0.0000	4.3300	50.00	0.00	(0.7329)	(0.0857)	0.0000	1	(0.8186)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	700	1.3416	927.25	939.11	0.0000	4.3300	50.00	0.00	(0.1115)	(0.0130)	0.0000	1	(0.1246)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	2,700	1.3416	3,576.55	3,622.26	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0503)	0.0000	1	(0.4805)	02/07/2025
000680.ZK	01/09/2025	SDB3264054652	0	11,200	1.3416	14,836.06	15,025.68	0.0000	4.3300	50.00	0.00	(1.7844)	(0.2087)	0.0000	1	(1.9931)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	4,200	1.3427	5,563.52	5,639.35	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0783)	0.0000	1	(0.7475)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	13,500	1.3427	17,882.75	18,126.49	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2518)	0.0000	1	(2.4027)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	4,600	1.3427	6,093.38	6,176.43	0.0000	4.3300	50.00	0.00	(0.7329)	(0.0858)	0.0000	1	(0.8187)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	700	1.3427	927.25	939.89	0.0000	4.3300	50.00	0.00	(0.1115)	(0.0131)	0.0000	1	(0.1246)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	2,700	1.3427	3,576.55	3,625.30	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0504)	0.0000	1	(0.4805)	02/07/2025
000680.ZK	01/08/2025	SDB3264054652	0	15,700	1.3427	20,796.97	21,080.44	0.0000	4.3300	50.00	0.00	(2.5014)	(0.2928)	0.0000	1	(2.7942)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	4,200	1.3091	5,563.52	5,498.04	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0764)	0.0000	1	(0.7455)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	13,500	1.3091	17,882.75	17,672.26	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2454)	0.0000	1	(2.3963)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	4,600	1.3091	6,093.38	6,021.66	0.0000	4.3300	50.00	0.00	(0.7329)	(0.0836)	0.0000	1	(0.8165)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	700	1.3091	927.25	916.34	0.0000	4.3300	50.00	0.00	(0.1115)	(0.0127)	0.0000	1	(0.1243)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	2,700	1.3091	3,576.55	3,534.45	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0491)	0.0000	1	(0.4793)	02/07/2025
000680.ZK	01/07/2025	SDB3264054652	0	15,700	1.3091	20,796.97	20,552.18	0.0000	4.3300	50.00	0.00	(2.5014)	(0.2854)	0.0000	1	(2.7869)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	4,200	1.3246	5,563.52	5,563.52	0.0000	4.3300	50.00	0.00	(0.6692)	(0.0773)	0.0000	1	(0.7464)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	13,500	1.3246	17,882.75	17,882.75	0.0000	4.3300	50.00	0.00	(2.1509)	(0.2484)	0.0000	1	(2.3993)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	4,600	1.3246	6,093.38	6,093.38	0.0000	4.3300	50.00	0.00	(0.7329)	(0.0846)	0.0000	1	(0.8175)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	700	1.3246	927.25	927.25	0.0000	4.3300	50.00	0.00	(0.1115)	(0.0129)	0.0000	1	(0.1244)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	2,700	1.3246	3,576.55	3,576.55	0.0000	4.3300	50.00	0.00	(0.4302)	(0.0497)	0.0000	1	(0.4799)	02/07/2025
000680.ZK	01/06/2025	SDB3264054652	0	15,700	1.3246	20,796.97	20,796.97	0.0000	4.3300	50.00	0.00	(2.5014)	(0.2888)	0.0000	1	(2.7903)	02/07/2025
TOTAL SHANTUI CONSTRUCTION MACHINERY CO LTD CMN CLASS A SERIES NORTHBOUND													(56.1305)	(6.5174)	0.0000	(62.6478)	
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002500.ZK	01/17/2025	SDB3261097755	0	500	0.8126	428.80	406.31	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0056)	0.0000	1	(0.0572)	02/07/2025
002500.ZK	01/17/2025	SDB3261097755	0	400	0.8126	343.04	325.05	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0458)	02/07/2025
002500.ZK	01/17/2025	SDB3261097755	0	6,000	0.8126	5,145.64	4,875.69	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0677)	0.0000	1	(0.6866)	02/07/2025
002500.ZK	01/17/2025	SDB3261097755	0	12,900	0.8126	11,063.13	10,482.73	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1456)	0.0000	1	(1.4762)	02/07/2025
002500.ZK	01/17/2025	SDB3261097755	0	200	0.8126	171.52	162.52	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0229)	02/07/2025
002500.ZK	01/16/2025	SDB3261097755	0	500	0.7846	428.80	392.31	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0054)	0.0000	1	(0.0570)	02/07/2025
002500.ZK	01/16/2025	SDB3261097755	0	400	0.7846	343.04	313.85	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0456)	02/07/2025
002500.ZK	01/16/2025	SDB3261097755	0	6,000	0.7846	5,145.64	4,707.71	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0654)	0.0000	1	(0.6843)	02/07/2025
002500.ZK	01/16/2025	SDB3261097755	0	12,900	0.7846	11,063.13	10,121.57	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1406)	0.0000	1	(1.4712)	02/07/2025
002500.ZK	01/16/2025	SDB3261097755	0	200	0.7846	171.52	156.92	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
002500.ZK	01/15/2025	SDB3261097755	0	500	0.7845	428.80	392.26	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0054)	0.0000	1	(0.0570)	02/07/2025
002500.ZK	01/15/2025	SDB3261097755	0	400	0.7845	343.04	313.81	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0456)	02/07/2025
002500.ZK	01/15/2025	SDB3261097755	0	6,000	0.7845	5,145.64	4,707.10	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0654)	0.0000	1	(0.6843)	02/07/2025
002500.ZK	01/15/2025	SDB3261097755	0	12,900	0.7845	11,063.13	10,120.26	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1406)	0.0000	1	(1.4712)	02/07/2025
002500.ZK	01/15/2025	SDB3261097755	0	200	0.7845	171.52	156.90	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
002500.ZK	01/14/2025	SDB3261097755	0	500	0.7931	428.80	396.56	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0055)	0.0000	1	(0.0571)	02/07/2025
002500.ZK	01/14/2025	SDB3261097755	0	400	0.7931	343.04	317.25	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0457)	02/07/2025
002500.ZK	01/14/2025	SDB3261097755	0	6,000	0.7931	5,145.64	4,758.76	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0661)	0.0000	1	(0.6850)	02/07/2025
002500.ZK	01/14/2025	SDB3261097755	0	12,900	0.7931	11,063.13	10,231.34	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1421)	0.0000	1	(1.4728)	02/07/2025
002500.ZK	01/14/2025	SDB3261097755	0	200	0.7931	171.52	158.63	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
002500.ZK	01/13/2025	SDB3261097755	0	500	0.8030	428.80	401.50	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0056)	0.0000	1	(0.0572)	02/07/2025
002500.ZK	01/13/2025	SDB3261097755	0	400	0.8030	343.04	321.20	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0457)	02/07/2025
002500.ZK	01/13/2025	SDB3261097755	0	6,000	0.8030	5,145.64	4,818.03	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0669)	0.0000	1	(0.6858)	02/07/2025
002500.ZK	01/13/2025	SDB3261097755	0	12,900	0.8030	11,063.13	10,358.76	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1439)	0.0000	1	(1.4745)	02/07/2025
002500.ZK	01/13/2025	SDB3261097755	0	200	0.8030	171.52	160.60	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0229)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002500.ZK	01/10/2025	SDB3261097755	0	500	0.8042	428.80	402.10	0.0000	4.3300	50.00	0.00	(0.1547)	(0.0168)	0.0000	3	(0.1715)	02/07/2025
002500.ZK	01/10/2025	SDB3261097755	0	400	0.8042	343.04	321.68	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	3	(0.1372)	02/07/2025
002500.ZK	01/10/2025	SDB3261097755	0	6,000	0.8042	5,145.64	4,825.25	0.0000	4.3300	50.00	0.00	(1.8567)	(0.2011)	0.0000	3	(2.0578)	02/07/2025
002500.ZK	01/10/2025	SDB3261097755	0	12,900	0.8042	11,063.13	10,374.30	0.0000	4.3300	50.00	0.00	(3.9919)	(0.4323)	0.0000	3	(4.4242)	02/07/2025
002500.ZK	01/10/2025	SDB3261097755	0	200	0.8042	171.52	160.84	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	3	(0.0686)	02/07/2025
002500.ZK	01/09/2025	SDB3261097755	0	500	0.7979	428.80	398.94	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0055)	0.0000	1	(0.0571)	02/07/2025
002500.ZK	01/09/2025	SDB3261097755	0	400	0.7979	343.04	319.15	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0457)	02/07/2025
002500.ZK	01/09/2025	SDB3261097755	0	6,000	0.7979	5,145.64	4,787.28	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0665)	0.0000	1	(0.6854)	02/07/2025
002500.ZK	01/09/2025	SDB3261097755	0	12,900	0.7979	11,063.13	10,292.65	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1430)	0.0000	1	(1.4736)	02/07/2025
002500.ZK	01/09/2025	SDB3261097755	0	200	0.7979	171.52	159.58	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
002500.ZK	01/08/2025	SDB3261097755	0	500	0.7974	428.80	398.72	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0055)	0.0000	1	(0.0571)	02/07/2025
002500.ZK	01/08/2025	SDB3261097755	0	400	0.7974	343.04	318.98	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0044)	0.0000	1	(0.0457)	02/07/2025
002500.ZK	01/08/2025	SDB3261097755	0	6,000	0.7974	5,145.64	4,784.66	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0665)	0.0000	1	(0.6854)	02/07/2025
002500.ZK	01/08/2025	SDB3261097755	0	12,900	0.7974	11,063.13	10,287.01	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1429)	0.0000	1	(1.4735)	02/07/2025
002500.ZK	01/08/2025	SDB3261097755	0	200	0.7974	171.52	159.49	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0022)	0.0000	1	(0.0228)	02/07/2025
002500.ZK	01/07/2025	SDB3261097755	0	500	0.8199	428.80	409.93	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0057)	0.0000	1	(0.0573)	02/07/2025
002500.ZK	01/07/2025	SDB3261097755	0	400	0.8199	343.04	327.95	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0046)	0.0000	1	(0.0458)	02/07/2025
002500.ZK	01/07/2025	SDB3261097755	0	6,000	0.8199	5,145.64	4,919.21	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0683)	0.0000	1	(0.6872)	02/07/2025
002500.ZK	01/07/2025	SDB3261097755	0	12,900	0.8199	11,063.13	10,576.30	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1469)	0.0000	1	(1.4775)	02/07/2025
002500.ZK	01/07/2025	SDB3261097755	0	200	0.8199	171.52	163.97	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0023)	0.0000	1	(0.0229)	02/07/2025
002500.ZK	01/06/2025	SDB3261097755	0	500	0.8576	428.80	428.80	0.0000	4.3300	50.00	0.00	(0.0516)	(0.0060)	0.0000	1	(0.0575)	02/07/2025
002500.ZK	01/06/2025	SDB3261097755	0	400	0.8576	343.04	343.04	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0048)	0.0000	1	(0.0460)	02/07/2025
002500.ZK	01/06/2025	SDB3261097755	0	6,000	0.8576	5,145.64	5,145.64	0.0000	4.3300	50.00	0.00	(0.6189)	(0.0715)	0.0000	1	(0.6904)	02/07/2025
002500.ZK	01/06/2025	SDB3261097755	0	12,900	0.8576	11,063.13	11,063.13	0.0000	4.3300	50.00	0.00	(1.3306)	(0.1537)	0.0000	1	(1.4843)	02/07/2025
002500.ZK	01/06/2025	SDB3261097755	0	200	0.8576	171.52	171.52	0.0000	4.3300	50.00	0.00	(0.0206)	(0.0024)	0.0000	1	(0.0230)	02/07/2025
TOTAL SHANXI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND													(24.7563)	(2.6843)	0.0000	(27.4405)	
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000166.ZK	01/17/2025	SDB3261097711	0	68,800	0.6860	50,265.62	47,198.66	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6555)	0.0000	1	(6.7014)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	131,100	0.6860	95,782.32	89,938.14	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2491)	0.0000	1	(12.7696)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	55,600	0.6860	40,621.64	38,143.10	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5298)	0.0000	1	(5.4156)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	400	0.6860	292.24	274.41	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0038)	0.0000	1	(0.0390)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	10,200	0.6860	7,452.17	6,997.48	0.0000	4.3300	50.00	0.00	(0.8963)	(0.0972)	0.0000	1	(0.9935)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	7,400	0.6860	5,406.48	5,076.60	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0705)	0.0000	1	(0.7208)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	2,000	0.6860	1,461.21	1,372.05	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0191)	0.0000	1	(0.1948)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	150,000	0.6860	109,590.75	102,904.05	0.0000	4.3300	50.00	0.00	(13.1813)	(1.4292)	0.0000	1	(14.6106)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	45,100	0.6860	32,950.29	30,939.82	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4297)	0.0000	1	(4.3929)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	296,800	0.6860	216,843.56	203,612.81	0.0000	4.3300	50.00	0.00	(26.0815)	(2.8280)	0.0000	1	(28.9094)	02/07/2025
000166.ZK	01/17/2025	SDB3261097711	0	2,100	0.6860	1,534.27	1,440.66	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0200)	0.0000	1	(0.2045)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	68,800	0.6690	50,265.62	46,029.47	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6393)	0.0000	1	(6.6851)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	131,100	0.6690	95,782.32	87,710.23	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2182)	0.0000	1	(12.7387)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	55,600	0.6690	40,621.64	37,198.23	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5166)	0.0000	1	(5.4025)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	400	0.6690	292.24	267.61	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0037)	0.0000	1	(0.0389)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	10,200	0.6690	7,452.17	6,824.14	0.0000	4.3300	50.00	0.00	(0.8963)	(0.0948)	0.0000	1	(0.9911)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	7,400	0.6690	5,406.48	4,950.84	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0688)	0.0000	1	(0.7190)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	2,000	0.6690	1,461.21	1,338.07	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0186)	0.0000	1	(0.1943)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	150,000	0.6690	109,590.75	100,354.95	0.0000	4.3300	50.00	0.00	(13.1813)	(1.3938)	0.0000	1	(14.5752)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	45,100	0.6690	32,950.29	30,173.39	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4191)	0.0000	1	(4.3823)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	296,800	0.6690	216,843.56	198,568.99	0.0000	4.3300	50.00	0.00	(26.0815)	(2.7579)	0.0000	1	(28.8394)	02/07/2025
000166.ZK	01/16/2025	SDB3261097711	0	2,100	0.6690	1,534.27	1,404.97	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0195)	0.0000	1	(0.2041)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	68,800	0.6621	50,265.62	45,555.78	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6327)	0.0000	1	(6.6786)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	131,100	0.6621	95,782.32	86,807.60	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2057)	0.0000	1	(12.7261)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	55,600	0.6621	40,621.64	36,815.43	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5113)	0.0000	1	(5.3972)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000166.ZK	01/15/2025	SDB3261097711	0	400	0.6621	292.24	264.86	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0037)	0.0000	1	(0.0388)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	10,200	0.6621	7,452.17	6,753.91	0.0000	4.3300	50.00	0.00	(0.0863)	(0.0938)	0.0000	1	(0.9901)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	7,400	0.6621	5,406.48	4,899.90	0.0000	4.3300	50.00	0.00	(0.0503)	(0.0681)	0.0000	1	(0.7183)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	2,000	0.6621	1,461.21	1,324.30	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0184)	0.0000	1	(0.1941)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	150,000	0.6621	109,590.75	99,322.20	0.0000	4.3300	50.00	0.00	(13.1813)	(1.3795)	0.0000	1	(14.5608)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	45,100	0.6621	32,950.29	29,862.87	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4148)	0.0000	1	(4.3779)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	296,800	0.6621	216,843.56	196,525.53	0.0000	4.3300	50.00	0.00	(26.0815)	(2.7295)	0.0000	1	(28.8110)	02/07/2025
000166.ZK	01/15/2025	SDB3261097711	0	2,100	0.6621	1,534.27	1,390.51	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0193)	0.0000	1	(0.2039)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	68,800	0.6693	50,265.62	46,049.84	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6396)	0.0000	1	(6.6854)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	131,100	0.6693	95,782.32	87,749.03	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2187)	0.0000	1	(12.7392)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	55,600	0.6693	40,621.64	37,214.69	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5169)	0.0000	1	(5.4028)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	400	0.6693	292.24	267.73	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0037)	0.0000	1	(0.0389)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	10,200	0.6693	7,452.17	6,827.16	0.0000	4.3300	50.00	0.00	(0.0863)	(0.0948)	0.0000	1	(0.9912)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	7,400	0.6693	5,406.48	4,953.03	0.0000	4.3300	50.00	0.00	(0.0503)	(0.0688)	0.0000	1	(0.7191)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	2,000	0.6693	1,461.21	1,338.66	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0186)	0.0000	1	(0.1943)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	150,000	0.6693	109,590.75	100,399.35	0.0000	4.3300	50.00	0.00	(13.1813)	(1.3944)	0.0000	1	(14.5758)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	45,100	0.6693	32,950.29	30,186.74	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4193)	0.0000	1	(4.3824)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	296,800	0.6693	216,843.56	198,656.85	0.0000	4.3300	50.00	0.00	(26.0815)	(2.7591)	0.0000	1	(28.8406)	02/07/2025
000166.ZK	01/14/2025	SDB3261097711	0	2,100	0.6693	1,534.27	1,405.59	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0195)	0.0000	1	(0.2041)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	68,800	0.6819	50,265.62	46,912.93	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6516)	0.0000	1	(6.6974)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	131,100	0.6819	95,782.32	89,393.68	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2416)	0.0000	1	(12.7621)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	55,600	0.6819	40,621.64	37,912.19	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5266)	0.0000	1	(5.4124)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	400	0.6819	292.24	272.75	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0038)	0.0000	1	(0.0389)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	10,200	0.6819	7,452.17	6,955.11	0.0000	4.3300	50.00	0.00	(0.0863)	(0.0966)	0.0000	1	(0.9929)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	7,400	0.6819	5,406.48	5,045.87	0.0000	4.3300	50.00	0.00	(0.0503)	(0.0701)	0.0000	1	(0.7204)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	2,000	0.6819	1,461.21	1,363.75	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0189)	0.0000	1	(0.1947)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	150,000	0.6819	109,590.75	102,281.10	0.0000	4.3300	50.00	0.00	(13.1813)	(1.4206)	0.0000	1	(14.6019)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	45,100	0.6819	32,950.29	30,752.52	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4271)	0.0000	1	(4.3903)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	296,800	0.6819	216,843.56	202,380.20	0.0000	4.3300	50.00	0.00	(26.0815)	(2.8108)	0.0000	1	(28.8923)	02/07/2025
000166.ZK	01/13/2025	SDB3261097711	0	2,100	0.6819	1,534.27	1,431.94	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0199)	0.0000	1	(0.2044)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	68,800	0.6856	50,265.62	47,170.79	0.0000	4.3300	50.00	0.00	(18.1375)	(1.9654)	0.0000	3	(20.1030)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	131,100	0.6856	95,782.32	89,885.04	0.0000	4.3300	50.00	0.00	(34.5615)	(3.7452)	0.0000	3	(38.3067)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	55,600	0.6856	40,621.64	38,120.58	0.0000	4.3300	50.00	0.00	(14.6576)	(1.5884)	0.0000	3	(16.2460)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	400	0.6856	292.24	274.25	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0114)	0.0000	3	(0.1169)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	10,200	0.6856	7,452.17	6,993.34	0.0000	4.3300	50.00	0.00	(2.6890)	(0.2914)	0.0000	3	(2.9804)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	7,400	0.6856	5,406.48	5,073.60	0.0000	4.3300	50.00	0.00	(1.9508)	(0.2114)	0.0000	3	(2.1622)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	2,000	0.6856	1,461.21	1,371.24	0.0000	4.3300	50.00	0.00	(0.5273)	(0.0571)	0.0000	3	(0.5844)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	150,000	0.6856	109,590.75	102,843.30	0.0000	4.3300	50.00	0.00	(39.5440)	(4.2851)	0.0000	3	(43.8291)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	45,100	0.6856	32,950.29	30,921.55	0.0000	4.3300	50.00	0.00	(11.8896)	(1.2884)	0.0000	3	(13.1780)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	296,800	0.6856	216,843.56	203,492.61	0.0000	4.3300	50.00	0.00	(78.2444)	(8.4789)	0.0000	3	(86.7232)	02/07/2025
000166.ZK	01/10/2025	SDB3261097711	0	2,100	0.6856	1,534.27	1,439.81	0.0000	4.3300	50.00	0.00	(0.5536)	(0.0600)	0.0000	3	(0.6136)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	68,800	0.6769	50,265.62	46,571.13	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6468)	0.0000	1	(6.6927)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	131,100	0.6769	95,782.32	88,742.38	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2325)	0.0000	1	(12.7530)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	55,600	0.6769	40,621.64	37,635.97	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5227)	0.0000	1	(5.4086)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	400	0.6769	292.24	270.76	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0038)	0.0000	1	(0.0389)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	10,200	0.6769	7,452.17	6,904.44	0.0000	4.3300	50.00	0.00	(0.0863)	(0.0959)	0.0000	1	(0.9922)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	7,400	0.6769	5,406.48	5,009.10	0.0000	4.3300	50.00	0.00	(0.0503)	(0.0696)	0.0000	1	(0.7198)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	2,000	0.6769	1,461.21	1,353.81	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0188)	0.0000	1	(0.1946)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	150,000	0.6769	109,590.75	101,535.90	0.0000	4.3300	50.00	0.00	(13.1813)	(1.4102)	0.0000	1	(14.5916)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	45,100	0.6769	32,950.29	30,528.46	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4240)	0.0000	1	(4.3872)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	296,800	0.6769	216,843.56	200,905.70	0.0000	4.3300	50.00	0.00	(26.0815)	(2.7904)	0.0000	1	(28.8718)	02/07/2025
000166.ZK	01/09/2025	SDB3261097711	0	2,100	0.6769	1,534.27	1,421.50	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0197)	0.0000	1	(0.2043)	02/07/2025
000166.ZK																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000166.ZK	01/08/2025	SDB3261097711	0	131,100	0.6775	95,782.32	88,818.41	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2336)	0.0000	1	(12.7541)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	55,600	0.6775	40,621.64	37,668.22	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5232)	0.0000	1	(5.4091)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	400	0.6775	292.24	270.99	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0038)	0.0000	1	(0.0389)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	10,200	0.6775	7,452.17	6,910.36	0.0000	4.3300	50.00	0.00	(0.8963)	(0.0960)	0.0000	1	(0.9923)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	7,400	0.6775	5,406.48	5,013.40	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0696)	0.0000	1	(0.7199)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	2,000	0.6775	1,461.21	1,354.97	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0188)	0.0000	1	(0.1946)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	150,000	0.6775	109,590.75	101,622.90	0.0000	4.3300	50.00	0.00	(13.1813)	(1.4114)	0.0000	1	(14.5928)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	45,100	0.6775	32,950.29	30,554.62	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4244)	0.0000	1	(4.3876)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	296,800	0.6775	216,843.56	201,077.84	0.0000	4.3300	50.00	0.00	(26.0815)	(2.7927)	0.0000	1	(28.8742)	02/07/2025
000166.ZK	01/08/2025	SDB3261097711	0	2,100	0.6775	1,534.27	1,422.72	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0198)	0.0000	1	(0.2043)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	68,800	0.6914	50,265.62	47,569.83	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6607)	0.0000	1	(6.7065)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	131,100	0.6914	95,782.32	90,645.42	0.0000	4.3300	50.00	0.00	(11.5205)	(1.2590)	0.0000	1	(12.7794)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	55,600	0.6914	40,621.64	38,443.06	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5339)	0.0000	1	(5.4198)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	400	0.6914	292.24	276.57	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0038)	0.0000	1	(0.0390)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	10,200	0.6914	7,452.17	7,052.50	0.0000	4.3300	50.00	0.00	(0.8963)	(0.0980)	0.0000	1	(0.9943)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	7,400	0.6914	5,406.48	5,116.52	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0711)	0.0000	1	(0.7213)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	2,000	0.6914	1,461.21	1,382.84	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0192)	0.0000	1	(0.1950)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	150,000	0.6914	109,590.75	103,713.30	0.0000	4.3300	50.00	0.00	(13.1813)	(1.4405)	0.0000	1	(14.6218)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	45,100	0.6914	32,950.29	31,183.13	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4331)	0.0000	1	(4.3963)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	296,800	0.6914	216,843.56	205,214.05	0.0000	4.3300	50.00	0.00	(26.0815)	(2.8502)	0.0000	1	(28.9317)	02/07/2025
000166.ZK	01/07/2025	SDB3261097711	0	2,100	0.6914	1,534.27	1,451.99	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0202)	0.0000	1	(0.2047)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	68,800	0.7306	50,265.62	50,265.62	0.0000	4.3300	50.00	0.00	(6.0458)	(0.6981)	0.0000	1	(6.7440)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	131,100	0.7306	95,782.32	95,782.32	0.0000	4.3300	50.00	0.00	(11.5205)	(1.3303)	0.0000	1	(12.8508)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	55,600	0.7306	40,621.64	40,621.64	0.0000	4.3300	50.00	0.00	(4.8859)	(0.5642)	0.0000	1	(5.4501)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	400	0.7306	292.24	292.24	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0041)	0.0000	1	(0.0392)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	10,200	0.7306	7,452.17	7,452.17	0.0000	4.3300	50.00	0.00	(0.8963)	(0.1035)	0.0000	1	(0.9998)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	7,400	0.7306	5,406.48	5,406.48	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0751)	0.0000	1	(0.7254)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	2,000	0.7306	1,461.21	1,461.21	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0203)	0.0000	1	(0.1960)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	150,000	0.7306	109,590.75	109,590.75	0.0000	4.3300	50.00	0.00	(13.1813)	(1.5221)	0.0000	1	(14.7034)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	45,100	0.7306	32,950.29	32,950.29	0.0000	4.3300	50.00	0.00	(3.9632)	(0.4576)	0.0000	1	(4.4208)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	296,800	0.7306	216,843.56	216,843.56	0.0000	4.3300	50.00	0.00	(26.0815)	(3.0117)	0.0000	1	(29.0932)	02/07/2025
000166.ZK	01/06/2025	SDB3261097711	0	2,100	0.7306	1,534.27	1,534.27	0.0000	4.3300	50.00	0.00	(0.1845)	(0.0213)	0.0000	1	(0.2058)	02/07/2025
TOTAL SHENWAN HONGYUAN GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(811.4428)	(87.6556)	0.0000		(899.0984)	
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND																	
000019.ZK	01/17/2025	SDB3262115495	0	200	0.8507	179.44	170.15	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	400	0.8507	358.88	340.29	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	10,800	0.8507	9,689.87	9,187.86	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1276)	0.0000	1	(1.2931)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	8,700	0.8507	7,805.73	7,401.33	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1028)	0.0000	1	(1.0417)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	200	0.8507	179.44	170.15	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	4,900	0.8507	4,396.33	4,168.57	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0579)	0.0000	1	(0.5867)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	2,500	0.8507	2,243.03	2,126.82	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0295)	0.0000	1	(0.2993)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	300	0.8507	269.16	255.22	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
000019.ZK	01/17/2025	SDB3262115495	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	200	0.8349	179.44	166.99	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	400	0.8349	358.88	333.97	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	10,800	0.8349	9,689.87	9,017.25	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1252)	0.0000	1	(1.2907)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	2,700	0.8349	2,422.47	2,254.31	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0313)	0.0000	1	(0.3227)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	8,700	0.8349	7,805.73	7,263.90	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1009)	0.0000	1	(1.0397)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	200	0.8349	179.44	166.99	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	4,900	0.8349	4,396.33	4,091.16	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0568)	0.0000	1	(0.5856)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	2,500	0.8349	2,243.03	2,087.33	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0290)	0.0000	1	(0.2988)	02/07/2025
000019.ZK	01/16/2025	SDB3262115495	0	300	0.8349	269.16	250.48	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000019.ZK	01/16/2025	SDB3262115495	0	100	0.8349	89.72	83.49	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	200	0.8307	179.44	166.15	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	400	0.8307	358.88	332.30	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	10,800	0.8307	9,689.87	8,972.04	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1246)	0.0000	1	(1.2901)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	2,700	0.8307	2,422.47	2,243.01	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0312)	0.0000	1	(0.3225)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	8,700	0.8307	7,805.73	7,227.47	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1004)	0.0000	1	(1.0392)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	200	0.8307	179.44	166.15	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	4,900	0.8307	4,396.33	4,070.65	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0565)	0.0000	1	(0.5853)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	2,500	0.8307	2,243.03	2,076.86	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0298)	0.0000	1	(0.2986)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	300	0.8307	269.16	249.22	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
000019.ZK	01/15/2025	SDB3262115495	0	100	0.8307	89.72	83.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	200	0.8462	179.44	169.24	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	400	0.8462	358.88	338.47	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	10,800	0.8462	9,689.87	9,138.79	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1269)	0.0000	1	(1.2924)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	2,700	0.8462	2,422.47	2,284.70	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0317)	0.0000	1	(0.3231)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	8,700	0.8462	7,805.73	7,361.80	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1022)	0.0000	1	(1.0411)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	200	0.8462	179.44	169.24	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	4,900	0.8462	4,396.33	4,146.30	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0576)	0.0000	1	(0.5864)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	2,500	0.8462	2,243.03	2,115.46	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0294)	0.0000	1	(0.2992)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	300	0.8462	269.16	253.86	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0035)	0.0000	1	(0.0359)	02/07/2025
000019.ZK	01/14/2025	SDB3262115495	0	100	0.8462	89.72	84.62	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	200	0.8534	179.44	170.67	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	400	0.8534	358.88	341.35	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	10,800	0.8534	9,689.87	9,216.32	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1280)	0.0000	1	(1.2935)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	2,700	0.8534	2,422.47	2,304.08	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0320)	0.0000	1	(0.3234)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	8,700	0.8534	7,805.73	7,424.26	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1031)	0.0000	1	(1.0420)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	200	0.8534	179.44	170.67	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	4,900	0.8534	4,396.33	4,181.48	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0581)	0.0000	1	(0.5869)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	2,500	0.8534	2,243.03	2,133.41	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0296)	0.0000	1	(0.2994)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	300	0.8534	269.16	256.01	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
000019.ZK	01/13/2025	SDB3262115495	0	100	0.8534	89.72	85.34	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	200	0.8628	179.44	172.56	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	3	(0.0719)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	400	0.8628	358.88	345.13	0.0000	4.3300	50.00	0.00	(0.1295)	(0.0144)	0.0000	3	(0.1439)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	10,800	0.8628	9,689.87	9,318.47	0.0000	4.3300	50.00	0.00	(3.4964)	(0.3883)	0.0000	3	(3.8847)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	2,700	0.8628	2,422.47	2,329.62	0.0000	4.3300	50.00	0.00	(0.8741)	(0.0971)	0.0000	3	(0.9712)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	8,700	0.8628	7,805.73	7,506.54	0.0000	4.3300	50.00	0.00	(2.8166)	(0.3128)	0.0000	3	(3.1293)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	200	0.8628	179.44	172.56	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	3	(0.0719)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	4,900	0.8628	4,396.33	4,227.82	0.0000	4.3300	50.00	0.00	(1.5863)	(0.1762)	0.0000	3	(1.7625)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	2,500	0.8628	2,243.03	2,157.05	0.0000	4.3300	50.00	0.00	(0.8094)	(0.0899)	0.0000	3	(0.8992)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	300	0.8628	269.16	258.85	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	3	(0.1079)	02/07/2025
000019.ZK	01/10/2025	SDB3262115495	0	100	0.8628	89.72	86.28	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0360)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	200	0.8563	179.44	171.27	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	400	0.8563	358.88	342.53	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0048)	0.0000	1	(0.0479)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	10,800	0.8563	9,689.87	9,248.33	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1284)	0.0000	1	(1.2939)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	2,700	0.8563	2,422.47	2,312.08	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0321)	0.0000	1	(0.3235)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	8,700	0.8563	7,805.73	7,450.04	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1035)	0.0000	1	(1.0423)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	200	0.8563	179.44	171.27	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	4,900	0.8563	4,396.33	4,196.00	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0583)	0.0000	1	(0.5871)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	2,500	0.8563	2,243.03	2,140.82	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0297)	0.0000	1	(0.2995)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	300	0.8563	269.16	256.90	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
000019.ZK	01/09/2025	SDB3262115495	0	100	0.8563	89.72	85.63	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	200	0.8561	179.44	171.21	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	400	0.8561	358.88	342.42	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0048)	0.0000	1	(0.0479)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000019.ZK	01/08/2025	SDB3262115495	0	10,800	0.8561	9,689.87	9,245.43	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1284)	0.0000	1	(1.2939)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	2,700	0.8561	2,422.47	2,311.36	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0321)	0.0000	1	(0.3235)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	8,700	0.8561	7,805.73	7,447.70	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1034)	0.0000	1	(1.0423)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	200	0.8561	179.44	171.21	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	4,900	0.8561	4,396.33	4,194.68	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0583)	0.0000	1	(0.5870)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	2,500	0.8561	2,243.03	2,140.14	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0297)	0.0000	1	(0.2995)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	300	0.8561	269.16	256.82	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	1	(0.0359)	02/07/2025
000019.ZK	01/08/2025	SDB3262115495	0	100	0.8561	89.72	85.61	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	200	0.8923	179.44	178.46	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	400	0.8923	358.88	356.92	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0050)	0.0000	1	(0.0481)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	10,800	0.8923	9,689.87	9,636.73	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1338)	0.0000	1	(1.2993)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	2,700	0.8923	2,422.47	2,409.18	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0335)	0.0000	1	(0.3248)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	8,700	0.8923	7,805.73	7,762.92	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1078)	0.0000	1	(1.0467)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	200	0.8923	179.44	178.46	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	4,900	0.8923	4,396.33	4,372.22	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0607)	0.0000	1	(0.5895)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	2,500	0.8923	2,243.03	2,230.72	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0310)	0.0000	1	(0.3008)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	300	0.8923	269.16	267.69	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0037)	0.0000	1	(0.0361)	02/07/2025
000019.ZK	01/07/2025	SDB3262115495	0	100	0.8923	89.72	89.23	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	200	0.8972	179.44	179.44	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	400	0.8972	358.88	358.88	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0050)	0.0000	1	(0.0482)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	10,800	0.8972	9,689.87	9,689.87	0.0000	4.3300	50.00	0.00	(1.1655)	(0.1346)	0.0000	1	(1.3001)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	2,700	0.8972	2,422.47	2,422.47	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0336)	0.0000	1	(0.3250)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	8,700	0.8972	7,805.73	7,805.73	0.0000	4.3300	50.00	0.00	(0.9389)	(0.1084)	0.0000	1	(1.0473)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	200	0.8972	179.44	179.44	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	4,900	0.8972	4,396.33	4,396.33	0.0000	4.3300	50.00	0.00	(0.5288)	(0.0611)	0.0000	1	(0.5898)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	2,500	0.8972	2,243.03	2,243.03	0.0000	4.3300	50.00	0.00	(0.2698)	(0.0312)	0.0000	1	(0.3009)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	300	0.8972	269.16	269.16	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0037)	0.0000	1	(0.0361)	02/07/2025
000019.ZK	01/06/2025	SDB3262115495	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
TOTAL SHENZHEN CEREALS HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND													(39.5938)	(4.3769)	0.0000	(43.9707)	
SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688318.SH	01/17/2025	SDB3260188342	0	53	22.1094	1,237.66	1,171.80	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0163)	0.0000	1	(0.1651)	02/07/2025
688318.SH	01/16/2025	SDB3260188342	0	53	20.6312	1,237.66	1,093.46	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0152)	0.0000	1	(0.1640)	02/07/2025
688318.SH	01/15/2025	SDB3260188342	0	53	20.2587	1,237.66	1,073.71	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0149)	0.0000	1	(0.1638)	02/07/2025
688318.SH	01/14/2025	SDB3260188342	0	53	20.9424	1,237.66	1,109.95	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0154)	0.0000	1	(0.1643)	02/07/2025
688318.SH	01/13/2025	SDB3260188342	0	53	21.0306	1,237.66	1,114.62	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0155)	0.0000	1	(0.1643)	02/07/2025
688318.SH	01/10/2025	SDB3260188342	0	53	21.6005	1,237.66	1,144.83	0.0000	4.3300	50.00	0.00	(0.4466)	(0.0477)	0.0000	3	(0.4943)	02/07/2025
688318.SH	01/09/2025	SDB3260188342	0	102	21.1554	2,381.91	2,157.85	0.0000	4.3300	50.00	0.00	(0.2865)	(0.0300)	0.0000	1	(0.3165)	02/07/2025
688318.SH	01/09/2025	SDB3260188342	0	53	21.1554	1,237.66	1,121.23	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0156)	0.0000	1	(0.1644)	02/07/2025
688318.SH	01/09/2025	SDB3260188342	0	298	21.1554	6,958.91	6,304.30	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0876)	0.0000	1	(0.9246)	02/07/2025
688318.SH	01/08/2025	SDB3260188342	0	102	21.5718	2,381.91	2,200.33	0.0000	4.3300	50.00	0.00	(0.2865)	(0.0306)	0.0000	1	(0.3171)	02/07/2025
688318.SH	01/08/2025	SDB3260188342	0	53	21.5718	1,237.66	1,143.31	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0159)	0.0000	1	(0.1647)	02/07/2025
688318.SH	01/08/2025	SDB3260188342	0	298	21.5718	6,958.91	6,428.41	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0893)	0.0000	1	(0.9263)	02/07/2025
688318.SH	01/07/2025	SDB3260188342	0	102	22.0681	2,381.91	2,250.95	0.0000	4.3300	50.00	0.00	(0.2865)	(0.0313)	0.0000	1	(0.3178)	02/07/2025
688318.SH	01/07/2025	SDB3260188342	0	53	22.0681	1,237.66	1,169.61	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0162)	0.0000	1	(0.1651)	02/07/2025
688318.SH	01/07/2025	SDB3260188342	0	298	22.0681	6,958.91	6,576.30	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0913)	0.0000	1	(0.9283)	02/07/2025
688318.SH	01/06/2025	SDB3260188342	0	102	23.3520	2,381.91	2,381.91	0.0000	4.3300	50.00	0.00	(0.2865)	(0.0331)	0.0000	1	(0.3196)	02/07/2025
688318.SH	01/06/2025	SDB3260188342	0	53	23.3520	1,237.66	1,237.66	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0172)	0.0000	1	(0.1661)	02/07/2025
688318.SH	01/06/2025	SDB3260188342	0	298	23.3520	6,958.91	6,958.91	0.0000	4.3300	50.00	0.00	(0.8370)	(0.0967)	0.0000	1	(0.9337)	02/07/2025
TOTAL SHENZHEN FORTUNE TREND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(6.2803)	(0.6796)	0.0000	(6.9599)	
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301327.ZK	01/17/2025	SDB326012899	0	300	10.7668	3,142.69	3,230.04	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0449)	0.0000	1	(0.4229)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301327.ZK	01/17/2025	SDB3260122899	0	100	10.7668	1,047.56	1,076.68	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0150)	0.0000	1	(0.1410)	02/07/2025
301327.ZK	01/17/2025	SDB3260122899	0	300	10.7668	3,142.69	3,230.04	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0449)	0.0000	1	(0.4229)	02/07/2025
301327.ZK	01/17/2025	SDB3260122899	0	500	10.7668	5,237.82	5,383.41	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0748)	0.0000	1	(0.7048)	02/07/2025
301327.ZK	01/16/2025	SDB3260122899	0	300	10.5903	3,142.69	3,177.09	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0441)	0.0000	1	(0.4221)	02/07/2025
301327.ZK	01/16/2025	SDB3260122899	0	100	10.5903	1,047.56	1,059.03	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0147)	0.0000	1	(0.1407)	02/07/2025
301327.ZK	01/16/2025	SDB3260122899	0	300	10.5903	3,142.69	3,177.09	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0441)	0.0000	1	(0.4221)	02/07/2025
301327.ZK	01/16/2025	SDB3260122899	0	500	10.5903	5,237.82	5,295.15	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0735)	0.0000	1	(0.7035)	02/07/2025
301327.ZK	01/15/2025	SDB3260122899	0	300	10.7874	3,142.69	3,236.23	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0449)	0.0000	1	(0.4229)	02/07/2025
301327.ZK	01/15/2025	SDB3260122899	0	100	10.7874	1,047.56	1,078.74	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0150)	0.0000	1	(0.1410)	02/07/2025
301327.ZK	01/15/2025	SDB3260122899	0	300	10.7874	3,142.69	3,236.23	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0449)	0.0000	1	(0.4229)	02/07/2025
301327.ZK	01/15/2025	SDB3260122899	0	100	10.7874	1,047.56	1,078.74	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0150)	0.0000	1	(0.1410)	02/07/2025
301327.ZK	01/15/2025	SDB3260122899	0	500	10.7874	5,237.82	5,393.72	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0749)	0.0000	1	(0.7049)	02/07/2025
301327.ZK	01/14/2025	SDB3260122899	0	300	10.7025	3,142.69	3,210.74	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0446)	0.0000	1	(0.4226)	02/07/2025
301327.ZK	01/14/2025	SDB3260122899	0	100	10.7025	1,047.56	1,070.25	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0149)	0.0000	1	(0.1409)	02/07/2025
301327.ZK	01/14/2025	SDB3260122899	0	300	10.7025	3,142.69	3,210.74	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0446)	0.0000	1	(0.4226)	02/07/2025
301327.ZK	01/14/2025	SDB3260122899	0	100	10.7025	1,047.56	1,070.25	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0149)	0.0000	1	(0.1409)	02/07/2025
301327.ZK	01/14/2025	SDB3260122899	0	500	10.7025	5,237.82	5,351.23	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0743)	0.0000	1	(0.7043)	02/07/2025
301327.ZK	01/13/2025	SDB3260122899	0	300	10.5548	3,142.69	3,166.43	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0440)	0.0000	1	(0.4220)	02/07/2025
301327.ZK	01/13/2025	SDB3260122899	0	100	10.5548	1,047.56	1,055.48	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0147)	0.0000	1	(0.1407)	02/07/2025
301327.ZK	01/13/2025	SDB3260122899	0	300	10.5548	3,142.69	3,166.43	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0440)	0.0000	1	(0.4220)	02/07/2025
301327.ZK	01/13/2025	SDB3260122899	0	100	10.5548	1,047.56	1,055.48	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0147)	0.0000	1	(0.1407)	02/07/2025
301327.ZK	01/13/2025	SDB3260122899	0	500	10.5548	5,237.82	5,277.38	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0733)	0.0000	1	(0.7033)	02/07/2025
301327.ZK	01/10/2025	SDB3260122899	0	300	10.5447	3,142.69	3,163.40	0.0000	4.3300	50.00	0.00	(1.1340)	(0.1318)	0.0000	3	(1.2658)	02/07/2025
301327.ZK	01/10/2025	SDB3260122899	0	100	10.5447	1,047.56	1,054.47	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0439)	0.0000	3	(0.4219)	02/07/2025
301327.ZK	01/10/2025	SDB3260122899	0	300	10.5447	3,142.69	3,163.40	0.0000	4.3300	50.00	0.00	(1.1340)	(0.1318)	0.0000	3	(1.2658)	02/07/2025
301327.ZK	01/10/2025	SDB3260122899	0	100	10.5447	1,047.56	1,054.47	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0439)	0.0000	3	(0.4219)	02/07/2025
301327.ZK	01/10/2025	SDB3260122899	0	500	10.5447	5,237.82	5,272.34	0.0000	4.3300	50.00	0.00	(1.8900)	(0.2197)	0.0000	3	(2.1097)	02/07/2025
301327.ZK	01/09/2025	SDB3260122899	0	300	10.1550	3,142.69	3,046.49	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0423)	0.0000	1	(0.4203)	02/07/2025
301327.ZK	01/09/2025	SDB3260122899	0	100	10.1550	1,047.56	1,015.50	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0141)	0.0000	1	(0.1401)	02/07/2025
301327.ZK	01/09/2025	SDB3260122899	0	300	10.1550	3,142.69	3,046.49	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0423)	0.0000	1	(0.4203)	02/07/2025
301327.ZK	01/09/2025	SDB3260122899	0	100	10.1550	1,047.56	1,015.50	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0141)	0.0000	1	(0.1401)	02/07/2025
301327.ZK	01/09/2025	SDB3260122899	0	500	10.1550	5,237.82	5,077.48	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0705)	0.0000	1	(0.7005)	02/07/2025
301327.ZK	01/08/2025	SDB3260122899	0	300	10.1159	3,142.69	3,034.78	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0421)	0.0000	1	(0.4201)	02/07/2025
301327.ZK	01/08/2025	SDB3260122899	0	100	10.1159	1,047.56	1,011.59	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0140)	0.0000	1	(0.1400)	02/07/2025
301327.ZK	01/08/2025	SDB3260122899	0	300	10.1159	3,142.69	3,034.78	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0421)	0.0000	1	(0.4201)	02/07/2025
301327.ZK	01/08/2025	SDB3260122899	0	100	10.1159	1,047.56	1,011.59	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0140)	0.0000	1	(0.1400)	02/07/2025
301327.ZK	01/08/2025	SDB3260122899	0	500	10.1159	5,237.82	5,057.97	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0702)	0.0000	1	(0.7002)	02/07/2025
301327.ZK	01/07/2025	SDB3260122899	0	300	10.3672	3,142.69	3,110.17	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0432)	0.0000	1	(0.4212)	02/07/2025
301327.ZK	01/07/2025	SDB3260122899	0	100	10.3672	1,047.56	1,036.72	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0144)	0.0000	1	(0.1404)	02/07/2025
301327.ZK	01/07/2025	SDB3260122899	0	300	10.3672	3,142.69	3,110.17	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0432)	0.0000	1	(0.4212)	02/07/2025
301327.ZK	01/07/2025	SDB3260122899	0	100	10.3672	1,047.56	1,036.72	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0144)	0.0000	1	(0.1404)	02/07/2025
301327.ZK	01/07/2025	SDB3260122899	0	500	10.3672	5,237.82	5,183.62	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0720)	0.0000	1	(0.7020)	02/07/2025
301327.ZK	01/06/2025	SDB3260122899	0	300	10.4756	3,142.69	3,142.69	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0436)	0.0000	1	(0.4216)	02/07/2025
301327.ZK	01/06/2025	SDB3260122899	0	100	10.4756	1,047.56	1,047.56	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0145)	0.0000	1	(0.1405)	02/07/2025
301327.ZK	01/06/2025	SDB3260122899	0	300	10.4756	3,142.69	3,142.69	0.0000	4.3300	50.00	0.00	(0.3780)	(0.0436)	0.0000	1	(0.4216)	02/07/2025
301327.ZK	01/06/2025	SDB3260122899	0	100	10.4756	1,047.56	1,047.56	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0145)	0.0000	1	(0.1405)	02/07/2025
301327.ZK	01/06/2025	SDB3260122899	0	500	10.4756	5,237.82	5,237.82	0.0000	4.3300	50.00	0.00	(0.6300)	(0.0727)	0.0000	1	(0.7027)	02/07/2025
TOTAL SHENZHEN HELLO TECH ENERGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(19.4038)	(2.2480)	0.0000		(21.6518)	
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002609.ZK	01/17/2025	SDB3264716716	0	100	1.0440	99.17	104.40	0.0000	4.3300	50.00	0.00	(0.0119)	(0.0015)	0.0000	1	(0.0134)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	1,300	1.0440	1,336.02	1,357.22	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0189)	0.0000	1	(0.1795)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	800	1.0440	822.49	835.21	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0116)	0.0000	1	(0.1105)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002609.ZK	01/17/2025	SDB3264716716	0	400	1.0440	408.23	417.61	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0058)	0.0000	1	(0.0549)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	100	1.0440	112.60	104.40	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0015)	0.0000	1	(0.0150)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	2,500	1.0440	2,820.00	2,610.03	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0363)	0.0000	1	(0.3754)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	4,000	1.0440	4,512.00	4,176.05	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0580)	0.0000	1	(0.6007)	02/07/2025
002609.ZK	01/17/2025	SDB3264716716	0	2,400	1.0440	2,707.20	2,505.63	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0348)	0.0000	1	(0.3604)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	100	0.9913	99.17	99.13	0.0000	4.3300	50.00	0.00	(0.0119)	(0.0014)	0.0000	1	(0.0133)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	1,300	0.9913	1,336.02	1,288.70	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0179)	0.0000	1	(0.1786)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	800	0.9913	822.49	793.05	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0110)	0.0000	1	(0.1099)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	400	0.9913	408.23	396.52	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0055)	0.0000	1	(0.0546)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	100	0.9913	112.60	99.13	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	2,500	0.9913	2,820.00	2,478.28	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0344)	0.0000	1	(0.3736)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	4,000	0.9913	4,512.00	3,965.24	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0551)	0.0000	1	(0.5978)	02/07/2025
002609.ZK	01/16/2025	SDB3264716716	0	2,400	0.9913	2,707.20	2,379.15	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0330)	0.0000	1	(0.3587)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	1,300	0.9993	1,336.02	1,299.14	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0180)	0.0000	1	(0.1787)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	800	0.9993	822.49	799.47	0.0000	4.3300	50.00	0.00	(0.0989)	(0.0111)	0.0000	1	(0.1100)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	400	0.9993	408.23	399.74	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0056)	0.0000	1	(0.0547)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	100	0.9993	112.60	99.93	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	2,500	0.9993	2,820.00	2,498.35	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0347)	0.0000	1	(0.3739)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	4,000	0.9993	4,512.00	3,997.36	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0555)	0.0000	1	(0.5982)	02/07/2025
002609.ZK	01/15/2025	SDB3264716716	0	2,400	0.9993	2,707.20	2,398.42	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0333)	0.0000	1	(0.3589)	02/07/2025
002609.ZK	01/14/2025	SDB3264716716	0	400	1.0462	408.23	418.47	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0058)	0.0000	1	(0.0549)	02/07/2025
002609.ZK	01/14/2025	SDB3264716716	0	100	1.0462	112.60	104.62	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0015)	0.0000	1	(0.0150)	02/07/2025
002609.ZK	01/14/2025	SDB3264716716	0	2,500	1.0462	2,820.00	2,615.41	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0363)	0.0000	1	(0.3755)	02/07/2025
002609.ZK	01/14/2025	SDB3264716716	0	4,000	1.0462	4,512.00	4,184.66	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0581)	0.0000	1	(0.6008)	02/07/2025
002609.ZK	01/14/2025	SDB3264716716	0	2,400	1.0462	2,707.20	2,510.80	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0349)	0.0000	1	(0.3605)	02/07/2025
002609.ZK	01/13/2025	SDB3264716716	0	400	1.0371	408.23	414.84	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0058)	0.0000	1	(0.0549)	02/07/2025
002609.ZK	01/13/2025	SDB3264716716	0	100	1.0371	112.60	103.71	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0014)	0.0000	1	(0.0150)	02/07/2025
002609.ZK	01/13/2025	SDB3264716716	0	2,500	1.0371	2,820.00	2,592.76	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0360)	0.0000	1	(0.3752)	02/07/2025
002609.ZK	01/13/2025	SDB3264716716	0	4,000	1.0371	4,512.00	4,148.41	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0576)	0.0000	1	(0.6003)	02/07/2025
002609.ZK	01/13/2025	SDB3264716716	0	2,400	1.0371	2,707.20	2,489.04	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0346)	0.0000	1	(0.3602)	02/07/2025
002609.ZK	01/10/2025	SDB3264716716	0	400	1.0482	408.23	419.28	0.0000	4.3300	50.00	0.00	(0.1473)	(0.0175)	0.0000	3	(0.1648)	02/07/2025
002609.ZK	01/10/2025	SDB3264716716	0	100	1.0482	112.60	104.82	0.0000	4.3300	50.00	0.00	(0.0406)	(0.0044)	0.0000	3	(0.0450)	02/07/2025
002609.ZK	01/10/2025	SDB3264716716	0	2,500	1.0482	2,820.00	2,620.49	0.0000	4.3300	50.00	0.00	(0.10175)	(0.1092)	0.0000	3	(1.1267)	02/07/2025
002609.ZK	01/10/2025	SDB3264716716	0	4,000	1.0482	4,512.00	4,192.79	0.0000	4.3300	50.00	0.00	(1.6281)	(0.1747)	0.0000	3	(1.8028)	02/07/2025
002609.ZK	01/10/2025	SDB3264716716	0	2,400	1.0482	2,707.20	2,515.68	0.0000	4.3300	50.00	0.00	(0.9768)	(0.1048)	0.0000	3	(1.0817)	02/07/2025
002609.ZK	01/09/2025	SDB3264716716	0	400	1.0126	408.23	405.06	0.0000	4.3300	50.00	0.00	(0.0491)	(0.0056)	0.0000	1	(0.0547)	02/07/2025
002609.ZK	01/09/2025	SDB3264716716	0	100	1.0126	112.60	101.26	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0014)	0.0000	1	(0.0149)	02/07/2025
002609.ZK	01/09/2025	SDB3264716716	0	2,500	1.0126	2,820.00	2,531.60	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0352)	0.0000	1	(0.3743)	02/07/2025
002609.ZK	01/09/2025	SDB3264716716	0	4,000	1.0126	4,512.00	4,050.56	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0563)	0.0000	1	(0.5990)	02/07/2025
002609.ZK	01/09/2025	SDB3264716716	0	2,400	1.0126	2,707.20	2,430.34	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0338)	0.0000	1	(0.3594)	02/07/2025
002609.ZK	01/08/2025	SDB3264716716	0	100	1.0387	112.60	103.87	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0014)	0.0000	1	(0.0150)	02/07/2025
002609.ZK	01/08/2025	SDB3264716716	0	2,500	1.0387	2,820.00	2,596.80	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0361)	0.0000	1	(0.3752)	02/07/2025
002609.ZK	01/08/2025	SDB3264716716	0	4,000	1.0387	4,512.00	4,154.88	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0577)	0.0000	1	(0.6004)	02/07/2025
002609.ZK	01/08/2025	SDB3264716716	0	2,400	1.0387	2,707.20	2,492.93	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0346)	0.0000	1	(0.3602)	02/07/2025
002609.ZK	01/07/2025	SDB3264716716	0	100	1.1260	112.60	112.60	0.0000	4.3300	50.00	0.00	(0.0135)	(0.0016)	0.0000	1	(0.0151)	02/07/2025
002609.ZK	01/07/2025	SDB3264716716	0	2,500	1.1260	2,820.00	2,814.88	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0391)	0.0000	1	(0.3783)	02/07/2025
002609.ZK	01/07/2025	SDB3264716716	0	4,000	1.1260	4,512.00	4,503.81	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0626)	0.0000	1	(0.6052)	02/07/2025
002609.ZK	01/07/2025	SDB3264716716	0	2,400	1.1260	2,707.20	2,702.28	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0375)	0.0000	1	(0.3631)	02/07/2025
002609.ZK	01/06/2025	SDB3264716716	0	2,500	1.1280	2,820.00	2,820.00	0.0000	4.3300	50.00	0.00	(0.3392)	(0.0392)	0.0000	1	(0.3783)	02/07/2025
002609.ZK	01/06/2025	SDB3264716716	0	4,000	1.1280	4,512.00	4,512.00	0.0000	4.3300	50.00	0.00	(0.5427)	(0.0627)	0.0000	1	(0.6054)	02/07/2025
002609.ZK	01/06/2025	SDB3264716716	0	2,400	1.1280	2,707.20	2,707.20	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0376)	0.0000	1	(0.3632)	02/07/2025
TOTAL SHENZHEN JIESHUN SCIENCE AND TECHNOLOGY INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(15.8835)	(1.7123)	0.0000		(17.5958)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688025.SH	01/17/2025	SDB3260122903	0	85	6.6643	551.37	566.46	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0079)	0.0000	1	(0.0742)	02/07/2025
688025.SH	01/16/2025	SDB3260122903	0	85	6.2280	551.37	529.38	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0074)	0.0000	1	(0.0737)	02/07/2025
688025.SH	01/15/2025	SDB3260122903	0	85	6.2285	551.37	529.43	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0074)	0.0000	1	(0.0737)	02/07/2025
688025.SH	01/14/2025	SDB3260122903	0	85	6.4484	551.37	548.11	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0076)	0.0000	1	(0.0739)	02/07/2025
688025.SH	01/13/2025	SDB3260122903	0	85	6.5098	551.37	553.33	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0077)	0.0000	1	(0.0740)	02/07/2025
688025.SH	01/10/2025	SDB3260122903	0	85	6.1529	551.37	522.99	0.0000	4.3300	50.00	0.00	(0.1990)	(0.0218)	0.0000	3	(0.2207)	02/07/2025
688025.SH	01/09/2025	SDB3260122903	0	85	5.9535	551.37	506.05	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0070)	0.0000	1	(0.0733)	02/07/2025
688025.SH	01/08/2025	SDB3260122903	0	85	6.0824	551.37	517.00	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0072)	0.0000	1	(0.0735)	02/07/2025
688025.SH	01/07/2025	SDB3260122903	0	85	6.3936	551.37	543.46	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0075)	0.0000	1	(0.0739)	02/07/2025
688025.SH	01/06/2025	SDB3260122903	0	85	6.4867	551.37	551.37	0.0000	4.3300	50.00	0.00	(0.0663)	(0.0077)	0.0000	1	(0.0740)	02/07/2025
TOTAL SHENZHEN JPT OPTO-ELECTRONICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(0.7958)	(0.0891)	0.0000		(0.8849)	
SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300760.ZK	01/17/2025	SDB3265406633	0	3,700	32.1235	117,697.05	118,856.89	0.0000	4.3300	50.00	0.00	(14.1563)	(1.6508)	0.0000	1	(15.8071)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	7,200	32.1235	229,987.00	231,289.09	0.0000	4.3300	50.00	0.00	(27.6623)	(3.2123)	0.0000	1	(30.8747)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	700	32.1235	21,978.30	22,486.44	0.0000	4.3300	50.00	0.00	(2.6435)	(0.3123)	0.0000	1	(2.9558)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	12,500	32.1235	392,601.38	401,543.56	0.0000	4.3300	50.00	0.00	(47.2212)	(5.5770)	0.0000	1	(52.7982)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	6,400	32.1235	201,099.42	205,590.30	0.0000	4.3300	50.00	0.00	(24.1878)	(2.8554)	0.0000	1	(27.0432)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	2,300	32.1235	73,134.26	73,884.02	0.0000	4.3300	50.00	0.00	(8.7964)	(1.0262)	0.0000	1	(9.8226)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	3,400	32.1235	107,730.45	109,219.85	0.0000	4.3300	50.00	0.00	(12.9576)	(1.5169)	0.0000	1	(14.4745)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	1,700	32.1235	54,939.11	54,609.92	0.0000	4.3300	50.00	0.00	(6.6080)	(0.7585)	0.0000	1	(7.3664)	02/07/2025
300760.ZK	01/17/2025	SDB3265406633	0	2,200	32.1235	70,884.27	70,671.67	0.0000	4.3300	50.00	0.00	(8.5258)	(0.9816)	0.0000	1	(9.5074)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	700	31.4731	21,978.30	22,031.17	0.0000	4.3300	50.00	0.00	(2.6435)	(0.3060)	0.0000	1	(2.9495)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	12,500	31.4731	392,601.38	393,413.70	0.0000	4.3300	50.00	0.00	(47.2212)	(5.4641)	0.0000	1	(52.6853)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	6,400	31.4731	201,099.42	201,427.81	0.0000	4.3300	50.00	0.00	(24.1878)	(2.7976)	0.0000	1	(26.9854)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	2,300	31.4731	73,134.26	72,388.12	0.0000	4.3300	50.00	0.00	(8.7964)	(1.0054)	0.0000	1	(9.8018)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	3,400	31.4731	107,730.45	107,008.53	0.0000	4.3300	50.00	0.00	(12.9576)	(1.4862)	0.0000	1	(14.4438)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	1,700	31.4731	54,939.11	53,504.26	0.0000	4.3300	50.00	0.00	(6.6080)	(0.7431)	0.0000	1	(7.3511)	02/07/2025
300760.ZK	01/16/2025	SDB3265406633	0	2,200	31.4731	70,884.27	69,240.81	0.0000	4.3300	50.00	0.00	(8.5258)	(0.9617)	0.0000	1	(9.4875)	02/07/2025
300760.ZK	01/15/2025	SDB3265406633	0	2,300	31.4078	73,134.26	72,238.05	0.0000	4.3300	50.00	0.00	(8.7964)	(1.0033)	0.0000	1	(9.7997)	02/07/2025
300760.ZK	01/15/2025	SDB3265406633	0	3,400	31.4078	107,730.45	106,786.68	0.0000	4.3300	50.00	0.00	(12.9576)	(1.4831)	0.0000	1	(14.4407)	02/07/2025
300760.ZK	01/15/2025	SDB3265406633	0	1,700	31.4078	54,939.11	53,393.34	0.0000	4.3300	50.00	0.00	(6.6080)	(0.7416)	0.0000	1	(7.3495)	02/07/2025
300760.ZK	01/15/2025	SDB3265406633	0	2,200	31.4078	70,884.27	69,097.26	0.0000	4.3300	50.00	0.00	(8.5258)	(0.9597)	0.0000	1	(9.4855)	02/07/2025
300760.ZK	01/14/2025	SDB3265406633	0	1,700	32.3171	54,939.11	54,939.11	0.0000	4.3300	50.00	0.00	(6.6080)	(0.7630)	0.0000	1	(7.3710)	02/07/2025
300760.ZK	01/14/2025	SDB3265406633	0	2,200	32.2201	70,884.27	70,884.27	0.0000	4.3300	50.00	0.00	(8.5258)	(0.9845)	0.0000	1	(9.5103)	02/07/2025
TOTAL SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(315.7207)	(36.5903)	0.0000		(352.3111)	
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300047.ZK	01/17/2025	SDB3264716697	0	500	1.5585	727.67	779.27	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0108)	0.0000	1	(0.0983)	02/07/2025
300047.ZK	01/17/2025	SDB3264716697	0	300	1.5585	438.62	467.56	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0065)	0.0000	1	(0.0592)	02/07/2025
300047.ZK	01/17/2025	SDB3264716697	0	1,000	1.5585	1,604.60	1,558.53	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0216)	0.0000	1	(0.2146)	02/07/2025
300047.ZK	01/17/2025	SDB3264716697	0	3,000	1.5585	4,813.80	4,675.60	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0649)	0.0000	1	(0.6439)	02/07/2025
300047.ZK	01/16/2025	SDB3264716697	0	500	1.4550	727.67	727.50	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0101)	0.0000	1	(0.0976)	02/07/2025
300047.ZK	01/16/2025	SDB3264716697	0	300	1.4550	438.62	436.50	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0061)	0.0000	1	(0.0588)	02/07/2025
300047.ZK	01/16/2025	SDB3264716697	0	1,000	1.4550	1,604.60	1,455.01	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0202)	0.0000	1	(0.2132)	02/07/2025
300047.ZK	01/16/2025	SDB3264716697	0	3,000	1.4550	4,813.80	4,365.03	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0606)	0.0000	1	(0.6396)	02/07/2025
300047.ZK	01/15/2025	SDB3264716697	0	500	1.4467	727.67	723.33	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0100)	0.0000	1	(0.0976)	02/07/2025
300047.ZK	01/15/2025	SDB3264716697	0	300	1.4467	438.62	434.00	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0060)	0.0000	1	(0.0588)	02/07/2025
300047.ZK	01/15/2025	SDB3264716697	0	1,000	1.4467	1,604.60	1,446.66	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0201)	0.0000	1	(0.2131)	02/07/2025
300047.ZK	01/15/2025	SDB3264716697	0	3,000	1.4467	4,813.80	4,339.99	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0603)	0.0000	1	(0.6393)	02/07/2025
300047.ZK	01/14/2025	SDB3264716697	0	500	1.5033	727.67	751.63	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0104)	0.0000	1	(0.0980)	02/07/2025
300047.ZK	01/14/2025	SDB3264716697	0	300	1.5033	438.62	450.98	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0063)	0.0000	1	(0.0590)	02/07/2025
300047.ZK	01/14/2025	SDB3264716697	0	1,000	1.5033	1,604.60	1,503.27	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0209)	0.0000	1	(0.2139)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300047.ZK	01/14/2025	SDB3264716697	0	3,000	1.5033	4,813.80	4,509.80	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0626)	0.0000	1	(0.6416)	02/07/2025
300047.ZK	01/13/2025	SDB3264716697	0	500	1.4971	727.67	748.56	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0104)	0.0000	1	(0.0979)	02/07/2025
300047.ZK	01/13/2025	SDB3264716697	0	300	1.4971	438.62	449.14	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0062)	0.0000	1	(0.0590)	02/07/2025
300047.ZK	01/13/2025	SDB3264716697	0	1,000	1.4971	1,604.60	1,497.13	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0208)	0.0000	1	(0.2138)	02/07/2025
300047.ZK	01/13/2025	SDB3264716697	0	3,000	1.4971	4,813.80	4,491.38	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0624)	0.0000	1	(0.6414)	02/07/2025
300047.ZK	01/10/2025	SDB3264716697	0	500	1.5062	727.67	753.09	0.0000	4.3300	50.00	0.00	(0.2626)	(0.0314)	0.0000	3	(0.2939)	02/07/2025
300047.ZK	01/10/2025	SDB3264716697	0	300	1.5062	438.62	451.86	0.0000	4.3300	50.00	0.00	(0.1583)	(0.0188)	0.0000	3	(0.1771)	02/07/2025
300047.ZK	01/10/2025	SDB3264716697	0	1,000	1.5062	1,604.60	1,506.19	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0628)	0.0000	3	(0.6418)	02/07/2025
300047.ZK	01/10/2025	SDB3264716697	0	3,000	1.5062	4,813.80	4,518.56	0.0000	4.3300	50.00	0.00	(1.7370)	(0.1883)	0.0000	3	(1.9253)	02/07/2025
300047.ZK	01/09/2025	SDB3264716697	0	500	1.4544	727.67	727.20	0.0000	4.3300	50.00	0.00	(0.0875)	(0.0101)	0.0000	1	(0.0976)	02/07/2025
300047.ZK	01/09/2025	SDB3264716697	0	300	1.4544	438.62	436.32	0.0000	4.3300	50.00	0.00	(0.0528)	(0.0061)	0.0000	1	(0.0588)	02/07/2025
300047.ZK	01/09/2025	SDB3264716697	0	1,000	1.4544	1,604.60	1,454.40	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0202)	0.0000	1	(0.2132)	02/07/2025
300047.ZK	01/09/2025	SDB3264716697	0	3,000	1.4544	4,813.80	4,363.19	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0606)	0.0000	1	(0.6396)	02/07/2025
300047.ZK	01/08/2025	SDB3264716697	0	1,000	1.4627	1,604.60	1,462.66	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0203)	0.0000	1	(0.2133)	02/07/2025
300047.ZK	01/08/2025	SDB3264716697	0	3,000	1.4627	4,813.80	4,387.98	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0609)	0.0000	1	(0.6399)	02/07/2025
300047.ZK	01/07/2025	SDB3264716697	0	1,000	1.5646	1,604.60	1,564.58	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0217)	0.0000	1	(0.2147)	02/07/2025
300047.ZK	01/07/2025	SDB3264716697	0	3,000	1.5646	4,813.80	4,693.75	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0652)	0.0000	1	(0.6442)	02/07/2025
300047.ZK	01/06/2025	SDB3264716697	0	1,000	1.6046	1,604.60	1,604.60	0.0000	4.3300	50.00	0.00	(0.1930)	(0.0223)	0.0000	1	(0.2153)	02/07/2025
300047.ZK	01/06/2025	SDB3264716697	0	3,000	1.6046	4,813.80	4,813.80	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0669)	0.0000	1	(0.6459)	02/07/2025
TOTAL SHENZHEN TIANYUAN DIC INFORMATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(10.5264)	(1.1529)	0.0000	(11.6793)	
SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688036.SH	01/17/2025	SDB3265272407	0	224	12.6547	2,751.38	2,834.66	0.0000	4.3300	50.00	0.00	(0.3309)	(0.0394)	0.0000	1	(0.3703)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	1,176	12.6547	14,060.53	14,881.98	0.0000	4.3300	50.00	0.00	(1.6912)	(0.2067)	0.0000	1	(1.8979)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	200	12.6547	2,391.25	2,530.95	0.0000	4.3300	50.00	0.00	(0.2876)	(0.0352)	0.0000	1	(0.3228)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	600	12.6547	7,278.84	7,592.85	0.0000	4.3300	50.00	0.00	(0.8755)	(0.1055)	0.0000	1	(0.9809)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	1,600	12.6547	19,366.85	20,247.60	0.0000	4.3300	50.00	0.00	(2.3294)	(0.2812)	0.0000	1	(2.6106)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	400	12.6547	4,813.81	5,061.90	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0703)	0.0000	1	(0.6493)	02/07/2025
688036.SH	01/17/2025	SDB3265272407	0	200	12.6547	2,414.39	2,530.95	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0352)	0.0000	1	(0.3255)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	224	12.0086	2,751.38	2,689.93	0.0000	4.3300	50.00	0.00	(0.3309)	(0.0374)	0.0000	1	(0.3683)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	1,176	12.0086	14,060.53	14,122.11	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1961)	0.0000	1	(1.8873)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	200	12.0086	2,391.25	2,401.72	0.0000	4.3300	50.00	0.00	(0.2876)	(0.0334)	0.0000	1	(0.3210)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	600	12.0086	7,278.84	7,205.16	0.0000	4.3300	50.00	0.00	(0.8755)	(0.1001)	0.0000	1	(0.9756)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	1,600	12.0086	19,366.85	19,213.75	0.0000	4.3300	50.00	0.00	(2.3294)	(0.2669)	0.0000	1	(2.5963)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	400	12.0086	4,813.81	4,803.44	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0667)	0.0000	1	(0.6457)	02/07/2025
688036.SH	01/16/2025	SDB3265272407	0	200	12.0086	2,414.39	2,401.72	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0334)	0.0000	1	(0.3238)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	224	11.9513	2,751.38	2,677.09	0.0000	4.3300	50.00	0.00	(0.3309)	(0.0372)	0.0000	1	(0.3681)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	1,176	11.9513	14,060.53	14,054.73	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1952)	0.0000	1	(1.8864)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	200	11.9513	2,391.25	2,390.26	0.0000	4.3300	50.00	0.00	(0.2876)	(0.0332)	0.0000	1	(0.3208)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	600	11.9513	7,278.84	7,170.78	0.0000	4.3300	50.00	0.00	(0.8755)	(0.0996)	0.0000	1	(0.9751)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	1,600	11.9513	19,366.85	19,122.08	0.0000	4.3300	50.00	0.00	(2.3294)	(0.2656)	0.0000	1	(2.5950)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	400	11.9513	4,813.81	4,780.52	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0664)	0.0000	1	(0.6454)	02/07/2025
688036.SH	01/15/2025	SDB3265272407	0	200	11.9513	2,414.39	2,390.26	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0332)	0.0000	1	(0.3236)	02/07/2025
688036.SH	01/14/2025	SDB3265272407	0	600	12.0193	7,278.84	7,211.61	0.0000	4.3300	50.00	0.00	(0.8755)	(0.1002)	0.0000	1	(0.9756)	02/07/2025
688036.SH	01/14/2025	SDB3265272407	0	1,600	12.0193	19,366.85	19,230.95	0.0000	4.3300	50.00	0.00	(2.3294)	(0.2671)	0.0000	1	(2.5965)	02/07/2025
688036.SH	01/14/2025	SDB3265272407	0	400	12.0193	4,813.81	4,807.74	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0668)	0.0000	1	(0.6458)	02/07/2025
688036.SH	01/14/2025	SDB3265272407	0	200	12.0193	2,414.39	2,403.87	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0334)	0.0000	1	(0.3238)	02/07/2025
688036.SH	01/13/2025	SDB3265272407	0	400	11.9076	4,813.81	4,763.05	0.0000	4.3300	50.00	0.00	(0.5790)	(0.0662)	0.0000	1	(0.6451)	02/07/2025
688036.SH	01/13/2025	SDB3265272407	0	200	11.9076	2,414.39	2,381.52	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0331)	0.0000	1	(0.3235)	02/07/2025
688036.SH	01/10/2025	SDB3265272407	0	400	12.0345	4,813.81	4,813.81	0.0000	4.3300	50.00	0.00	(1.7370)	(0.2006)	0.0000	3	(1.9376)	02/07/2025
688036.SH	01/10/2025	SDB3265272407	0	200	12.0719	2,414.39	2,414.39	0.0000	4.3300	50.00	0.00	(0.8712)	(0.1006)	0.0000	3	(0.9718)	02/07/2025
TOTAL SHENZHEN TRANSSION HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND													(26.7038)	(3.1054)	0.0000	(29.8092)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
002130.ZK	01/17/2025	SDB3265604087	0	5,600	3.3060	18,513.36	18,513.36	0.0000	4.3300	50.00	0.00	(2.2267)	(0.2571)	0.0000	1	(2.4839)	02/07/2025
002130.ZK	01/17/2025	SDB3265604087	0	2,800	3.3299	9,323.65	9,323.65	0.0000	4.3300	50.00	0.00	(1.1214)	(0.1295)	0.0000	1	(1.2509)	02/07/2025
TOTAL SHENZHEN WOER HEAT-SHRINKABLE MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND												(3.3482)	(0.3866)	0.0000		(3.7348)	
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002285.ZK	01/17/2025	SDB3264857833	0	1,600	0.3403	517.19	544.47	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0076)	0.0000	1	(0.0698)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	2,000	0.3403	648.66	680.58	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0095)	0.0000	1	(0.0875)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	2,100	0.3403	742.76	714.61	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0099)	0.0000	1	(0.0993)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	4,000	0.3403	1,414.78	1,361.16	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0189)	0.0000	1	(0.1891)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	800	0.3403	282.96	272.23	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	3,800	0.3403	1,344.04	1,293.11	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0180)	0.0000	1	(0.1796)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	18,500	0.3403	6,543.36	6,295.38	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0874)	0.0000	1	(0.8745)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	4,800	0.3403	1,697.74	1,633.40	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0227)	0.0000	1	(0.2269)	02/07/2025
002285.ZK	01/17/2025	SDB3264857833	0	1,000	0.3403	353.69	340.29	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	1,600	0.3236	517.19	517.82	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	2,000	0.3236	648.66	647.28	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0090)	0.0000	1	(0.0870)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	2,100	0.3236	742.76	679.64	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0094)	0.0000	1	(0.0988)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	4,000	0.3236	1,414.78	1,294.55	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0180)	0.0000	1	(0.1881)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	800	0.3236	282.96	258.91	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0036)	0.0000	1	(0.0376)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	3,800	0.3236	1,344.04	1,229.82	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0171)	0.0000	1	(0.1787)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	18,500	0.3236	6,543.36	5,987.30	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0832)	0.0000	1	(0.8702)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	4,800	0.3236	1,697.74	1,553.46	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0216)	0.0000	1	(0.2258)	02/07/2025
002285.ZK	01/16/2025	SDB3264857833	0	1,000	0.3236	353.69	323.64	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	1,600	0.3222	517.19	515.58	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	2,000	0.3222	648.66	644.47	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0090)	0.0000	1	(0.0870)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	2,100	0.3222	742.76	676.70	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0094)	0.0000	1	(0.0987)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	4,000	0.3222	1,414.78	1,288.94	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0179)	0.0000	1	(0.1881)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	800	0.3222	282.96	257.79	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0036)	0.0000	1	(0.0376)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	3,800	0.3222	1,344.04	1,224.50	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0170)	0.0000	1	(0.1787)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	18,500	0.3222	6,543.36	5,961.37	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0828)	0.0000	1	(0.8698)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	4,800	0.3222	1,697.74	1,546.73	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0215)	0.0000	1	(0.2257)	02/07/2025
002285.ZK	01/15/2025	SDB3264857833	0	1,000	0.3222	353.69	322.24	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0470)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	1,600	0.3401	517.19	544.17	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0076)	0.0000	1	(0.0698)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	2,000	0.3401	648.66	680.21	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0094)	0.0000	1	(0.0875)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	2,100	0.3401	742.76	714.22	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0099)	0.0000	1	(0.0993)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	4,000	0.3401	1,414.78	1,360.42	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0189)	0.0000	1	(0.1891)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	800	0.3401	282.96	272.08	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	3,800	0.3401	1,344.04	1,292.40	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0180)	0.0000	1	(0.1796)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	18,500	0.3401	6,543.36	6,291.96	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0874)	0.0000	1	(0.8744)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	4,800	0.3401	1,697.74	1,632.51	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0227)	0.0000	1	(0.2269)	02/07/2025
002285.ZK	01/14/2025	SDB3264857833	0	1,000	0.3401	353.69	340.11	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0047)	0.0000	1	(0.0473)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	1,600	0.3375	517.19	540.05	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0075)	0.0000	1	(0.0697)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	2,000	0.3375	648.66	675.07	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0094)	0.0000	1	(0.0874)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	2,100	0.3375	742.76	708.82	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0098)	0.0000	1	(0.0992)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	4,000	0.3375	1,414.78	1,350.14	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0188)	0.0000	1	(0.1889)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	800	0.3375	282.96	270.03	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0038)	0.0000	1	(0.0378)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	3,800	0.3375	1,344.04	1,282.63	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0178)	0.0000	1	(0.1795)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	18,500	0.3375	6,543.36	6,244.38	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0867)	0.0000	1	(0.8737)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	4,800	0.3375	1,697.74	1,620.16	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0225)	0.0000	1	(0.2267)	02/07/2025
002285.ZK	01/13/2025	SDB3264857833	0	1,000	0.3375	353.69	337.53	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0047)	0.0000	1	(0.0472)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	1,600	0.3353	517.19	536.50	0.0000	4.3300	50.00	0.00	(0.1866)	(0.0224)	0.0000	3	(0.2090)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	2,000	0.3353	648.66	670.63	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0279)	0.0000	3	(0.2620)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	2,100	0.3353	742.76	704.16	0.0000	4.3300	50.00	0.00	(0.2680)	(0.0293)	0.0000	3	(0.2974)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002285.ZK	01/10/2025	SDB3264857833	0	4,000	0.3353	1,414.78	1,341.26	0.0000	4.3300	50.00	0.00	(0.5105)	(0.0559)	0.0000	3	(0.5664)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	800	0.3353	282.96	268.25	0.0000	4.3300	50.00	0.00	(0.1021)	(0.0112)	0.0000	3	(0.1133)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	3,800	0.3353	1,344.04	1,274.19	0.0000	4.3300	50.00	0.00	(0.4850)	(0.0531)	0.0000	3	(0.5381)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	18,500	0.3353	6,543.36	6,203.31	0.0000	4.3300	50.00	0.00	(2.3611)	(0.2585)	0.0000	3	(2.6195)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	4,800	0.3353	1,697.74	1,609.51	0.0000	4.3300	50.00	0.00	(0.6126)	(0.0671)	0.0000	3	(0.6797)	02/07/2025
002285.ZK	01/10/2025	SDB3264857833	0	1,000	0.3353	353.69	335.31	0.0000	4.3300	50.00	0.00	(0.1276)	(0.0140)	0.0000	3	(0.1416)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	1,600	0.3249	517.19	519.78	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	2,000	0.3249	648.66	649.72	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0090)	0.0000	1	(0.0870)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	2,100	0.3249	742.76	682.21	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0095)	0.0000	1	(0.0988)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	4,000	0.3249	1,414.78	1,299.44	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0180)	0.0000	1	(0.1882)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	800	0.3249	282.96	259.89	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0036)	0.0000	1	(0.0376)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	3,800	0.3249	1,344.04	1,234.47	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0171)	0.0000	1	(0.1788)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	18,500	0.3249	6,543.36	6,009.93	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0835)	0.0000	1	(0.8705)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	4,800	0.3249	1,697.74	1,559.33	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0217)	0.0000	1	(0.2259)	02/07/2025
002285.ZK	01/09/2025	SDB3264857833	0	1,000	0.3249	353.69	324.86	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0045)	0.0000	1	(0.0471)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	2,100	0.3312	742.76	695.61	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0097)	0.0000	1	(0.0990)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	4,000	0.3312	1,414.78	1,324.98	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0184)	0.0000	1	(0.1886)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	800	0.3312	282.96	265.00	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0037)	0.0000	1	(0.0377)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	3,800	0.3312	1,344.04	1,258.73	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0175)	0.0000	1	(0.1791)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	18,500	0.3312	6,543.36	6,128.03	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0851)	0.0000	1	(0.8721)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	4,800	0.3312	1,697.74	1,589.98	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0221)	0.0000	1	(0.2263)	02/07/2025
002285.ZK	01/08/2025	SDB3264857833	0	1,000	0.3312	353.69	331.25	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0046)	0.0000	1	(0.0471)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	2,100	0.3498	742.76	734.60	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0102)	0.0000	1	(0.0995)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	4,000	0.3498	1,414.78	1,399.24	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0194)	0.0000	1	(0.1896)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	800	0.3498	282.96	279.85	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0039)	0.0000	1	(0.0379)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	3,800	0.3498	1,344.04	1,329.28	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0185)	0.0000	1	(0.1801)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	18,500	0.3498	6,543.36	6,471.49	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0899)	0.0000	1	(0.8769)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	4,800	0.3498	1,697.74	1,679.09	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0233)	0.0000	1	(0.2275)	02/07/2025
002285.ZK	01/07/2025	SDB3264857833	0	1,000	0.3498	353.69	349.81	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0049)	0.0000	1	(0.0474)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	2,100	0.3537	742.76	742.76	0.0000	4.3300	50.00	0.00	(0.0893)	(0.0103)	0.0000	1	(0.0997)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	4,000	0.3537	1,414.78	1,414.78	0.0000	4.3300	50.00	0.00	(0.1702)	(0.0196)	0.0000	1	(0.1898)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	800	0.3537	282.96	282.96	0.0000	4.3300	50.00	0.00	(0.0340)	(0.0039)	0.0000	1	(0.0380)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	3,800	0.3537	1,344.04	1,344.04	0.0000	4.3300	50.00	0.00	(0.1617)	(0.0187)	0.0000	1	(0.1803)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	18,500	0.3537	6,543.36	6,543.36	0.0000	4.3300	50.00	0.00	(0.7870)	(0.0909)	0.0000	1	(0.8779)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	4,800	0.3537	1,697.74	1,697.74	0.0000	4.3300	50.00	0.00	(0.2042)	(0.0236)	0.0000	1	(0.2278)	02/07/2025
002285.ZK	01/06/2025	SDB3264857833	0	1,000	0.3537	353.69	353.69	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0049)	0.0000	1	(0.0475)	02/07/2025
TOTAL SHENZHEN WORLD UNION PROPERTIES CONSULTANCY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(19.1295)	(2.1084)	0.0000		(21.2380)	
SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
003021.ZK	01/17/2025	SDB3260264465	0	40	12.7310	403.73	509.24	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0071)	0.0000	1	(0.0556)	02/07/2025
003021.ZK	01/16/2025	SDB3260264465	0	40	11.6931	403.73	467.72	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0065)	0.0000	1	(0.0551)	02/07/2025
003021.ZK	01/15/2025	SDB3260264465	0	40	12.5088	403.73	500.35	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0069)	0.0000	1	(0.0555)	02/07/2025
003021.ZK	01/14/2025	SDB3260264465	0	40	11.7201	403.73	468.80	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0065)	0.0000	1	(0.0551)	02/07/2025
003021.ZK	01/13/2025	SDB3260264465	0	40	10.6596	403.73	426.38	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0059)	0.0000	1	(0.0545)	02/07/2025
003021.ZK	01/10/2025	SDB3260264465	0	40	9.7050	403.73	388.20	0.0000	4.3300	50.00	0.00	(0.1457)	(0.0162)	0.0000	3	(0.1619)	02/07/2025
003021.ZK	01/09/2025	SDB3260264465	0	40	9.3217	403.73	372.87	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0052)	0.0000	1	(0.0537)	02/07/2025
003021.ZK	01/08/2025	SDB3260264465	0	40	9.5489	403.73	381.95	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0053)	0.0000	1	(0.0539)	02/07/2025
003021.ZK	01/07/2025	SDB3260264465	0	40	10.2456	403.73	409.82	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0057)	0.0000	1	(0.0543)	02/07/2025
003021.ZK	01/06/2025	SDB3260264465	0	40	10.0933	403.73	403.73	0.0000	4.3300	50.00	0.00	(0.0486)	(0.0056)	0.0000	1	(0.0542)	02/07/2025
TOTAL SHENZHEN ZHAOWEI MACHINERY & ELECTRONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												(0.5827)	(0.0709)	0.0000		(0.6536)	
SHIN KONG FINANCIAL HLDGS CO LTD CMN																	
2888.TW	01/17/2025	SDB3260123673	0	61,000	0.3615	21,945.12	22,052.66	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1838)	0.0000	1	(2.8233)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SHIN KONG FINANCIAL HLDGS CO LTD CMN (Cont.)																	
2888.TW	01/17/2025	SDB3260123673	0	31,000	0.3615	11,152.44	11,207.09	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0934)	0.0000	1	(1.4348)	02/04/2025
2888.TW	01/17/2025	SDB3260123673	0	3,000	0.3615	1,079.27	1,084.56	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0090)	0.0000	1	(0.1388)	02/04/2025
2888.TW	01/16/2025	SDB3260123673	0	61,000	0.3597	21,945.12	21,939.14	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1828)	0.0000	1	(2.8223)	02/04/2025
2888.TW	01/16/2025	SDB3260123673	0	1,000	0.3597	359.76	359.66	0.0000	4.3300	30.00	0.00	(0.0433)	(0.0030)	0.0000	1	(0.0463)	02/04/2025
2888.TW	01/16/2025	SDB3260123673	0	31,000	0.3597	11,152.44	11,149.40	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0929)	0.0000	1	(1.4343)	02/04/2025
2888.TW	01/16/2025	SDB3260123673	0	3,000	0.3597	1,079.27	1,078.97	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0090)	0.0000	1	(0.1388)	02/04/2025
2888.TW	01/15/2025	SDB3260123673	0	61,000	0.3563	21,945.12	21,736.37	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1811)	0.0000	1	(2.8206)	02/04/2025
2888.TW	01/15/2025	SDB3260123673	0	14,000	0.3563	5,036.58	4,988.68	0.0000	4.3300	30.00	0.00	(0.6058)	(0.0416)	0.0000	1	(0.6474)	02/04/2025
2888.TW	01/15/2025	SDB3260123673	0	31,000	0.3563	11,152.44	11,046.35	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0921)	0.0000	1	(1.4334)	02/04/2025
2888.TW	01/15/2025	SDB3260123673	0	3,000	0.3563	1,079.27	1,069.00	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0089)	0.0000	1	(0.1387)	02/04/2025
2888.TW	01/14/2025	SDB3260123673	0	61,000	0.3610	21,945.12	22,023.01	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1835)	0.0000	1	(2.8230)	02/04/2025
2888.TW	01/14/2025	SDB3260123673	0	15,000	0.3610	5,396.34	5,415.49	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0451)	0.0000	1	(0.6942)	02/04/2025
2888.TW	01/14/2025	SDB3260123673	0	31,000	0.3610	11,152.44	11,192.02	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0933)	0.0000	1	(1.4347)	02/04/2025
2888.TW	01/14/2025	SDB3260123673	0	3,000	0.3610	1,079.27	1,083.10	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0090)	0.0000	1	(0.1388)	02/04/2025
2888.TW	01/13/2025	SDB3260123673	0	61,000	0.3658	21,945.12	22,312.76	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1859)	0.0000	1	(2.8254)	02/04/2025
2888.TW	01/13/2025	SDB3260123673	0	15,000	0.3658	5,396.34	5,486.75	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0457)	0.0000	1	(0.6948)	02/04/2025
2888.TW	01/13/2025	SDB3260123673	0	31,000	0.3658	11,152.44	11,339.27	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0945)	0.0000	1	(1.4359)	02/04/2025
2888.TW	01/13/2025	SDB3260123673	0	3,000	0.3658	1,079.27	1,097.35	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0091)	0.0000	1	(0.1390)	02/04/2025
2888.TW	01/10/2025	SDB3260123673	0	61,000	0.3650	21,945.12	22,266.16	0.0000	4.3300	30.00	0.00	(7.9185)	(0.5567)	0.0000	3	(8.4752)	02/04/2025
2888.TW	01/10/2025	SDB3260123673	0	15,000	0.3650	5,396.34	5,475.28	0.0000	4.3300	30.00	0.00	(1.9472)	(0.1369)	0.0000	3	(2.0841)	02/04/2025
2888.TW	01/10/2025	SDB3260123673	0	31,000	0.3650	11,152.44	11,315.59	0.0000	4.3300	30.00	0.00	(4.0242)	(0.2829)	0.0000	3	(4.3071)	02/04/2025
2888.TW	01/10/2025	SDB3260123673	0	3,000	0.3650	1,079.27	1,095.06	0.0000	4.3300	30.00	0.00	(0.3894)	(0.0274)	0.0000	3	(0.4168)	02/04/2025
2888.TW	01/09/2025	SDB3260123673	0	61,000	0.3669	21,945.12	22,383.28	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1865)	0.0000	1	(2.8260)	02/04/2025
2888.TW	01/09/2025	SDB3260123673	0	15,000	0.3669	5,396.34	5,504.09	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0459)	0.0000	1	(0.6949)	02/04/2025
2888.TW	01/09/2025	SDB3260123673	0	31,000	0.3669	11,152.44	11,375.11	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0948)	0.0000	1	(1.4362)	02/04/2025
2888.TW	01/09/2025	SDB3260123673	0	3,000	0.3669	1,079.27	1,100.82	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0092)	0.0000	1	(0.1390)	02/04/2025
2888.TW	01/08/2025	SDB3260123673	0	61,000	0.3628	21,945.12	22,133.00	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1844)	0.0000	1	(2.8240)	02/04/2025
2888.TW	01/08/2025	SDB3260123673	0	15,000	0.3628	5,396.34	5,442.54	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0454)	0.0000	1	(0.6944)	02/04/2025
2888.TW	01/08/2025	SDB3260123673	0	31,000	0.3628	11,152.44	11,247.92	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0937)	0.0000	1	(1.4351)	02/04/2025
2888.TW	01/08/2025	SDB3260123673	0	3,000	0.3628	1,079.27	1,088.51	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0091)	0.0000	1	(0.1389)	02/04/2025
2888.TW	01/07/2025	SDB3260123673	0	61,000	0.3612	21,945.12	22,030.33	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1836)	0.0000	1	(2.8231)	02/04/2025
2888.TW	01/07/2025	SDB3260123673	0	15,000	0.3612	5,396.34	5,417.30	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0451)	0.0000	1	(0.6942)	02/04/2025
2888.TW	01/07/2025	SDB3260123673	0	31,000	0.3612	11,152.44	11,195.74	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0933)	0.0000	1	(1.4347)	02/04/2025
2888.TW	01/07/2025	SDB3260123673	0	3,000	0.3612	1,079.27	1,083.46	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0090)	0.0000	1	(0.1388)	02/04/2025
2888.TW	01/06/2025	SDB3260123673	0	61,000	0.3608	21,945.12	22,009.23	0.0000	4.3300	30.00	0.00	(2.6395)	(0.1834)	0.0000	1	(2.8229)	02/04/2025
2888.TW	01/06/2025	SDB3260123673	0	15,000	0.3608	5,396.34	5,412.10	0.0000	4.3300	30.00	0.00	(0.6491)	(0.0451)	0.0000	1	(0.6942)	02/04/2025
2888.TW	01/06/2025	SDB3260123673	0	31,000	0.3608	11,152.44	11,185.02	0.0000	4.3300	30.00	0.00	(1.3414)	(0.0932)	0.0000	1	(1.4346)	02/04/2025
2888.TW	01/06/2025	SDB3260123673	0	3,000	0.3608	1,079.27	1,082.42	0.0000	4.3300	30.00	0.00	(0.1298)	(0.0090)	0.0000	1	(0.1388)	02/04/2025
2888.TW	01/03/2025	SDB3260123673	0	61,000	0.3598	21,945.12	21,945.12	0.0000	4.3300	30.00	0.00	(7.9185)	(0.5486)	0.0000	3	(8.4672)	02/04/2025
2888.TW	01/03/2025	SDB3260123673	0	15,000	0.3598	5,396.34	5,396.34	0.0000	4.3300	30.00	0.00	(1.9472)	(0.1349)	0.0000	3	(2.0821)	02/04/2025
2888.TW	01/03/2025	SDB3260123673	0	31,000	0.3598	11,152.44	11,152.44	0.0000	4.3300	30.00	0.00	(4.0242)	(0.2788)	0.0000	3	(4.3030)	02/04/2025
2888.TW	01/03/2025	SDB3260123673	0	3,000	0.3598	1,079.27	1,079.27	0.0000	4.3300	30.00	0.00	(0.3894)	(0.0270)	0.0000	3	(0.4164)	02/04/2025
TOTAL SHIN KONG FINANCIAL HLDGS CO LTD CMN												(70.0985)	(4.8877)	0.0000		(74.9862)	
SHRIRAM FINANCE LIMITED CMN																	
SHMF.NS	01/15/2025	SDB3265531689	0	7,558	6.2841	46,239.05	47,495.01	0.0000	4.3300	75.00	0.00	(5.5615)	(0.9895)	0.0000	1	(6.5510)	02/03/2025
SHMF.NS	01/14/2025	SDB3265531689	0	7,558	6.1179	46,239.05	46,239.05	0.0000	4.3300	75.00	0.00	(5.5615)	(0.9633)	0.0000	1	(6.5248)	02/03/2025
TOTAL SHRIRAM FINANCE LIMITED CMN												(11.1231)	(1.9528)	0.0000		(13.0759)	
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND																	
002978.ZK	01/17/2025	SDB3265057914	0	600	3.8467	2,283.15	2,307.99	0.0000	4.3300	50.00	0.00	(0.2746)	(0.0321)	0.0000	1	(0.3067)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	1,200	3.8467	4,597.93	4,615.98	0.0000	4.3300	50.00	0.00	(0.5530)	(0.0641)	0.0000	1	(0.6171)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	300	3.8467	1,127.17	1,154.00	0.0000	4.3300	50.00	0.00	(0.1356)	(0.0160)	0.0000	1	(0.1516)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002978.ZK	01/17/2025	SDB3265057914	0	4,200	3.8467	15,899.80	16,155.93	0.0000	4.3300	50.00	0.00	(1.9124)	(0.2244)	0.0000	1	(2.1368)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	2,500	3.8467	9,498.60	9,616.63	0.0000	4.3300	50.00	0.00	(1.1425)	(0.1336)	0.0000	1	(1.2760)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	200	3.8467	760.47	769.33	0.0000	4.3300	50.00	0.00	(0.0915)	(0.0107)	0.0000	1	(0.1022)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	300	3.8467	1,143.67	1,154.00	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0160)	0.0000	1	(0.1536)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	100	3.8467	381.59	384.67	0.0000	4.3300	50.00	0.00	(0.0459)	(0.0053)	0.0000	1	(0.0512)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	100	3.8467	385.77	384.67	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0053)	0.0000	1	(0.0517)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	200	3.8467	769.92	769.33	0.0000	4.3300	50.00	0.00	(0.0926)	(0.0107)	0.0000	1	(0.1033)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	1,400	3.8467	5,333.90	5,385.31	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0748)	0.0000	1	(0.7163)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	1,900	3.8467	7,265.55	7,308.64	0.0000	4.3300	50.00	0.00	(0.8739)	(0.1015)	0.0000	1	(0.9754)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	2,200	3.8467	8,457.14	8,462.63	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1175)	0.0000	1	(1.1347)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	1,400	3.8467	5,397.51	5,385.31	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0748)	0.0000	1	(0.7240)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	800	3.8467	3,080.71	3,077.32	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0427)	0.0000	1	(0.4133)	02/07/2025
002978.ZK	01/17/2025	SDB3265057914	0	1,400	3.8467	5,435.51	5,385.31	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0748)	0.0000	1	(0.7286)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	300	3.8034	1,127.17	1,141.03	0.0000	4.3300	50.00	0.00	(0.1356)	(0.0158)	0.0000	1	(0.1514)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	4,200	3.8034	15,899.80	15,974.38	0.0000	4.3300	50.00	0.00	(1.9124)	(0.2219)	0.0000	1	(2.1343)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	2,500	3.8034	9,498.60	9,508.56	0.0000	4.3300	50.00	0.00	(1.1425)	(0.1321)	0.0000	1	(1.2745)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	200	3.8034	760.47	760.68	0.0000	4.3300	50.00	0.00	(0.0915)	(0.0106)	0.0000	1	(0.1020)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	300	3.8034	1,143.67	1,141.03	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0158)	0.0000	1	(0.1534)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	100	3.8034	381.59	380.34	0.0000	4.3300	50.00	0.00	(0.0459)	(0.0053)	0.0000	1	(0.0512)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	100	3.8034	385.77	380.34	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0053)	0.0000	1	(0.0517)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	200	3.8034	769.92	760.68	0.0000	4.3300	50.00	0.00	(0.0926)	(0.0106)	0.0000	1	(0.1032)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	1,400	3.8034	5,333.90	5,324.79	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0740)	0.0000	1	(0.7155)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	1,900	3.8034	7,265.55	7,226.51	0.0000	4.3300	50.00	0.00	(0.8739)	(0.1004)	0.0000	1	(0.9743)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	2,200	3.8034	8,457.14	8,367.53	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1162)	0.0000	1	(1.1334)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	1,400	3.8034	5,397.51	5,324.79	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0740)	0.0000	1	(0.7232)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	800	3.8034	3,080.71	3,042.74	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0423)	0.0000	1	(0.4128)	02/07/2025
002978.ZK	01/16/2025	SDB3265057914	0	1,400	3.8034	5,435.51	5,324.79	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0740)	0.0000	1	(0.7277)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	2,500	3.7485	9,498.60	9,371.37	0.0000	4.3300	50.00	0.00	(1.1425)	(0.1302)	0.0000	1	(1.2726)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	200	3.7485	760.47	749.71	0.0000	4.3300	50.00	0.00	(0.0915)	(0.0104)	0.0000	1	(0.1019)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	300	3.7485	1,143.67	1,124.56	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0156)	0.0000	1	(0.1532)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	100	3.7485	381.59	374.85	0.0000	4.3300	50.00	0.00	(0.0459)	(0.0052)	0.0000	1	(0.0511)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	100	3.7485	385.77	374.85	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0052)	0.0000	1	(0.0516)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	200	3.7485	769.92	749.71	0.0000	4.3300	50.00	0.00	(0.0926)	(0.0104)	0.0000	1	(0.1030)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	1,400	3.7485	5,333.90	5,247.97	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0729)	0.0000	1	(0.7144)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	1,900	3.7485	7,265.55	7,122.24	0.0000	4.3300	50.00	0.00	(0.8739)	(0.0989)	0.0000	1	(0.9728)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	2,200	3.7485	8,457.14	8,246.80	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1145)	0.0000	1	(1.1317)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	1,400	3.7485	5,397.51	5,247.97	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0729)	0.0000	1	(0.7221)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	800	3.7485	3,080.71	2,998.84	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0417)	0.0000	1	(0.4122)	02/07/2025
002978.ZK	01/15/2025	SDB3265057914	0	1,400	3.7485	5,435.51	5,247.97	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0729)	0.0000	1	(0.7267)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	300	3.8010	1,143.67	1,140.31	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0158)	0.0000	1	(0.1534)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	100	3.8010	381.59	380.10	0.0000	4.3300	50.00	0.00	(0.0459)	(0.0053)	0.0000	1	(0.0512)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	100	3.8010	385.77	380.10	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0053)	0.0000	1	(0.0517)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	200	3.8010	769.92	760.20	0.0000	4.3300	50.00	0.00	(0.0926)	(0.0106)	0.0000	1	(0.1032)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	1,400	3.8010	5,333.90	5,321.43	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0739)	0.0000	1	(0.7155)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	1,900	3.8010	7,265.55	7,221.95	0.0000	4.3300	50.00	0.00	(0.8739)	(0.1003)	0.0000	1	(0.9742)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	2,200	3.8010	8,457.14	8,362.25	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1161)	0.0000	1	(1.1333)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	1,400	3.8010	5,397.51	5,321.43	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0739)	0.0000	1	(0.7231)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	800	3.8010	3,080.71	3,040.82	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0422)	0.0000	1	(0.4128)	02/07/2025
002978.ZK	01/14/2025	SDB3265057914	0	1,400	3.8010	5,435.51	5,321.43	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0739)	0.0000	1	(0.7277)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	100	3.8313	385.77	383.13	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0053)	0.0000	1	(0.0517)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	200	3.8313	769.92	766.26	0.0000	4.3300	50.00	0.00	(0.0926)	(0.0106)	0.0000	1	(0.1032)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	1,400	3.8313	5,333.90	5,363.80	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0745)	0.0000	1	(0.7160)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	1,900	3.8313	7,265.55	7,279.45	0.0000	4.3300	50.00	0.00	(0.8739)	(0.1011)	0.0000	1	(0.9750)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002978.ZK	01/13/2025	SDB3265057914	0	2,200	3.8313	8,457.14	8,428.83	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1171)	0.0000	1	(1.1343)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	1,400	3.8313	5,397.51	5,363.80	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0745)	0.0000	1	(0.7237)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	800	3.8313	3,080.71	3,065.03	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0426)	0.0000	1	(0.4131)	02/07/2025
002978.ZK	01/13/2025	SDB3265057914	0	1,400	3.8313	5,435.51	5,363.80	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0745)	0.0000	1	(0.7283)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	100	3.8534	385.77	385.34	0.0000	4.3300	50.00	0.00	(0.1392)	(0.0161)	0.3000	3	(0.1553)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	200	3.8534	769.92	770.68	0.0000	4.3300	50.00	0.00	(0.2778)	(0.0321)	0.0000	3	(0.3099)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	1,400	3.8534	5,333.90	5,394.74	0.0000	4.3300	50.00	0.00	(1.9246)	(0.2248)	0.0000	3	(2.1494)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	1,900	3.8534	7,265.55	7,321.44	0.0000	4.3300	50.00	0.00	(2.6217)	(0.3051)	0.0000	3	(2.9267)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	2,200	3.8534	8,457.14	8,477.46	0.0000	4.3300	50.00	0.00	(3.0516)	(0.3532)	0.0000	3	(3.4048)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	1,400	3.8534	5,397.51	5,394.74	0.0000	4.3300	50.00	0.00	(1.9476)	(0.2248)	0.0000	3	(2.1724)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	800	3.8534	3,080.71	3,082.71	0.0000	4.3300	50.00	0.00	(1.1116)	(0.1284)	0.0000	3	(1.2401)	02/07/2025
002978.ZK	01/10/2025	SDB3265057914	0	1,400	3.8534	5,435.51	5,394.74	0.0000	4.3300	50.00	0.00	(1.9613)	(0.2248)	0.3000	3	(2.1861)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	1,400	3.8045	5,333.90	5,326.36	0.0000	4.3300	50.00	0.00	(0.6415)	(0.0740)	0.0000	1	(0.7155)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	1,900	3.8045	7,265.55	7,228.63	0.0000	4.3300	50.00	0.00	(0.8739)	(0.1004)	0.0000	1	(0.9743)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	2,200	3.8045	8,457.14	8,369.99	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1162)	0.0000	1	(1.1335)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	1,400	3.8045	5,397.51	5,326.36	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0740)	0.0000	1	(0.7232)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	800	3.8045	3,080.71	3,043.63	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0423)	0.3000	1	(0.4128)	02/07/2025
002978.ZK	01/09/2025	SDB3265057914	0	1,400	3.8045	5,435.51	5,326.36	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0740)	0.0000	1	(0.7277)	02/07/2025
002978.ZK	01/08/2025	SDB3265057914	0	2,200	3.7950	8,457.14	8,349.02	0.0000	4.3300	50.00	0.00	(1.0172)	(0.1160)	0.3000	1	(1.1332)	02/07/2025
002978.ZK	01/08/2025	SDB3265057914	0	1,400	3.7950	5,397.51	5,313.01	0.0000	4.3300	50.00	0.00	(0.6492)	(0.0738)	0.0000	1	(0.7230)	02/07/2025
002978.ZK	01/08/2025	SDB3265057914	0	800	3.7950	3,080.71	3,036.01	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0422)	0.0000	1	(0.4127)	02/07/2025
002978.ZK	01/08/2025	SDB3265057914	0	1,400	3.7950	5,435.51	5,313.01	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0738)	0.0000	1	(0.7276)	02/07/2025
002978.ZK	01/07/2025	SDB3265057914	0	800	3.8509	3,080.71	3,080.71	0.0000	4.3300	50.00	0.00	(0.3705)	(0.0428)	0.0000	1	(0.4133)	02/07/2025
002978.ZK	01/07/2025	SDB3265057914	0	1,400	3.8825	5,435.51	5,435.51	0.0000	4.3300	50.00	0.00	(0.6538)	(0.0755)	0.0000	1	(0.7293)	02/07/2025
TOTAL SICHUAN ANNING IRON AND TITANIUM CO LTD CMN CLASS A SERIES NORTHBOUND													(52.0416)	(5.9849)	0.0000	(58.0265)	
SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688506.SH	01/07/2025	SDB3264255555	0	200	26.3041	5,236.59	5,260.82	0.0000	4.3300	50.00	0.00	(0.6298)	(0.0731)	0.0000	1	(0.7029)	02/07/2025
688506.SH	01/07/2025	SDB3264255555	0	500	26.3041	13,091.48	13,152.05	0.0000	4.3300	50.00	0.00	(1.5746)	(0.1827)	0.0000	1	(1.7573)	02/07/2025
688506.SH	01/07/2025	SDB3264255555	0	100	26.3041	2,618.30	2,630.41	0.0000	4.3300	50.00	0.00	(0.3149)	(0.0365)	0.0000	1	(0.3515)	02/07/2025
688506.SH	01/06/2025	SDB3264255555	0	200	26.1830	5,236.59	5,236.59	0.0000	4.3300	50.00	0.00	(0.6298)	(0.0727)	0.3000	1	(0.7026)	02/07/2025
688506.SH	01/06/2025	SDB3264255555	0	500	26.1830	13,091.48	13,091.48	0.0000	4.3300	50.00	0.00	(1.5746)	(0.1818)	0.0000	1	(1.7564)	02/07/2025
688506.SH	01/06/2025	SDB3264255555	0	100	26.1830	2,618.30	2,618.30	0.0000	4.3300	50.00	0.00	(0.3149)	(0.0364)	0.0000	1	(0.3513)	02/07/2025
TOTAL SICHUAN BIKIN PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(5.0388)	(0.5832)	0.0000	(5.6220)	
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600839.SH	01/17/2025	SDB3265057894	0	500	1.2495	648.79	624.77	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0087)	0.0000	1	(0.0867)	02/07/2025
600839.SH	01/17/2025	SDB3265057894	0	10,000	1.2495	12,992.82	12,495.49	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1735)	0.0000	1	(1.7363)	02/07/2025
600839.SH	01/16/2025	SDB3265057894	0	500	1.1531	648.79	576.57	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0080)	0.0000	1	(0.0860)	02/07/2025
600839.SH	01/16/2025	SDB3265057894	0	10,000	1.1531	12,992.82	11,531.30	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1602)	0.0000	1	(1.7229)	02/07/2025
600839.SH	01/15/2025	SDB3265057894	0	500	1.1584	648.79	579.21	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0080)	0.3000	1	(0.0861)	02/07/2025
600839.SH	01/15/2025	SDB3265057894	0	10,000	1.1584	12,992.82	11,584.19	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1609)	0.0000	1	(1.7236)	02/07/2025
600839.SH	01/14/2025	SDB3265057894	0	500	1.2149	648.79	607.43	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0084)	0.0000	1	(0.0865)	02/07/2025
600839.SH	01/14/2025	SDB3265057894	0	10,000	1.2149	12,992.82	12,148.59	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1687)	0.0000	1	(1.7315)	02/07/2025
600839.SH	01/13/2025	SDB3265057894	0	500	1.1963	648.79	598.17	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0083)	0.3000	1	(0.0863)	02/07/2025
600839.SH	01/13/2025	SDB3265057894	0	10,000	1.1963	12,992.82	11,963.42	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1662)	0.0000	1	(1.7289)	02/07/2025
600839.SH	01/10/2025	SDB3265057894	0	500	1.1981	648.79	599.07	0.0000	4.3300	50.00	0.00	(0.2341)	(0.0250)	0.0000	3	(0.2591)	02/07/2025
600839.SH	01/10/2025	SDB3265057894	0	10,000	1.1981	12,992.82	11,981.35	0.0000	4.3300	50.00	0.00	(4.6882)	(0.4992)	0.3000	3	(5.1875)	02/07/2025
600839.SH	01/09/2025	SDB3265057894	0	500	1.1649	648.79	582.44	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0081)	0.0000	1	(0.0861)	02/07/2025
600839.SH	01/09/2025	SDB3265057894	0	10,000	1.1649	12,992.82	11,648.77	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1618)	0.3000	1	(1.7245)	02/07/2025
600839.SH	01/08/2025	SDB3265057894	0	500	1.2009	648.79	600.47	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0083)	0.0000	1	(0.0864)	02/07/2025
600839.SH	01/08/2025	SDB3265057894	0	10,000	1.2009	12,992.82	12,009.35	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1668)	0.0000	1	(1.7295)	02/07/2025
600839.SH	01/07/2025	SDB3265057894	0	500	1.2976	648.79	648.79	0.0000	4.3300	50.00	0.00	(0.0780)	(0.0090)	0.0000	1	(0.0870)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600839.SH	01/07/2025	SDB3285057894	0	10,000	1.2993	12,992.82	12,992.82	0.0000	4.3300	50.00	0.00	(1.5627)	(0.1805)	0.0000	1	(1.7432)	02/07/2025
TOTAL SICHUAN CHANGHONG ELECTRIC CO., LTD CMN CLASS A SERIES NORTHBOUND												(18.0486)	(1.9296)	0.0000		(19.9782)	
SIEMENS LIMITED CMN																	
SIEM.NS	01/06/2025	SDB3264922954	0	454	77.0739	34,655.58	34,991.53	0.0000	4.3300	75.00	0.00	(4.1683)	(0.7290)	0.0000	1	(4.8973)	02/03/2025
SIEM.NS	01/06/2025	SDB3264922954	0	140	77.0739	10,686.74	10,790.34	0.0000	4.3300	75.00	0.00	(1.2854)	(0.2248)	0.0000	1	(1.5102)	02/03/2025
SIEM.NS	01/03/2025	SDB3264922954	0	454	78.0884	34,655.58	35,452.13	0.0000	4.3300	75.00	0.00	(12.5049)	(2.2158)	0.0000	3	(14.7206)	02/03/2025
SIEM.NS	01/03/2025	SDB3264922954	0	140	78.0884	10,686.74	10,932.37	0.0000	4.3300	75.00	0.00	(3.8561)	(0.6833)	0.0000	3	(4.5394)	02/03/2025
SIEM.NS	01/02/2025	SDB3264922954	0	454	77.4913	34,655.58	35,181.03	0.0000	4.3300	75.00	0.00	(4.1683)	(0.7329)	0.0000	1	(4.9012)	02/03/2025
SIEM.NS	01/02/2025	SDB3264922954	0	140	77.4913	10,686.74	10,848.78	0.0000	4.3300	75.00	0.00	(1.2854)	(0.2260)	0.0000	1	(1.5114)	02/03/2025
TOTAL SIEMENS LIMITED CMN												(27.2684)	(4.8118)	0.0000		(32.0801)	
SIGURD MICROELECTRONIC CORP CMN																	
6257.TW	01/17/2025	SDB3260123651	0	1,000	2.0602	2,057.93	2,060.20	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0172)	0.0000	1	(0.2647)	02/04/2025
6257.TW	01/17/2025	SDB3260123651	0	22,000	2.0602	45,274.39	45,324.47	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3777)	0.0000	1	(5.8232)	02/04/2025
6257.TW	01/17/2025	SDB3260123651	0	59,000	2.0602	121,417.69	121,551.98	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0129)	0.0000	1	(15.6168)	02/04/2025
6257.TW	01/17/2025	SDB3260123651	0	10,000	2.0602	20,579.27	20,602.03	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1717)	0.0000	1	(2.6469)	02/04/2025
6257.TW	01/16/2025	SDB3260123651	0	1,000	2.0854	2,057.93	2,085.41	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0174)	0.0000	1	(0.2649)	02/04/2025
6257.TW	01/16/2025	SDB3260123651	0	22,000	2.0854	45,274.39	45,879.04	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3823)	0.0000	1	(5.8278)	02/04/2025
6257.TW	01/16/2025	SDB3260123651	0	59,000	2.0854	121,417.69	123,039.25	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0253)	0.0000	1	(15.6292)	02/04/2025
6257.TW	01/16/2025	SDB3260123651	0	10,000	2.0854	20,579.27	20,854.11	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1738)	0.0000	1	(2.6490)	02/04/2025
6257.TW	01/15/2025	SDB3260123651	0	1,000	2.0504	2,057.93	2,050.43	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0171)	0.0000	1	(0.2646)	02/04/2025
6257.TW	01/15/2025	SDB3260123651	0	22,000	2.0504	45,274.39	45,109.46	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3759)	0.0000	1	(5.8214)	02/04/2025
6257.TW	01/15/2025	SDB3260123651	0	59,000	2.0504	121,417.69	120,975.37	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0081)	0.0000	1	(15.6120)	02/04/2025
6257.TW	01/15/2025	SDB3260123651	0	10,000	2.0504	20,579.27	20,504.30	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1709)	0.0000	1	(2.6461)	02/04/2025
6257.TW	01/14/2025	SDB3260123651	0	1,000	2.1055	2,057.93	2,105.52	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0175)	0.0000	1	(0.2651)	02/04/2025
6257.TW	01/14/2025	SDB3260123651	0	22,000	2.1055	45,274.39	46,321.42	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3860)	0.0000	1	(5.8315)	02/04/2025
6257.TW	01/14/2025	SDB3260123651	0	59,000	2.1055	121,417.69	124,225.62	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0352)	0.0000	1	(15.6391)	02/04/2025
6257.TW	01/14/2025	SDB3260123651	0	10,000	2.1055	20,579.27	21,055.19	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1755)	0.0000	1	(2.6507)	02/04/2025
6257.TW	01/13/2025	SDB3260123651	0	1,000	2.0793	2,057.93	2,079.35	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0173)	0.0000	1	(0.2649)	02/04/2025
6257.TW	01/13/2025	SDB3260123651	0	22,000	2.0793	45,274.39	45,745.68	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3812)	0.0000	1	(5.8267)	02/04/2025
6257.TW	01/13/2025	SDB3260123651	0	59,000	2.0793	121,417.69	122,681.59	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0223)	0.0000	1	(15.6262)	02/04/2025
6257.TW	01/13/2025	SDB3260123651	0	10,000	2.0793	20,579.27	20,793.49	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1733)	0.0000	1	(2.6485)	02/04/2025
6257.TW	01/10/2025	SDB3260123651	0	1,000	2.1475	2,057.93	2,147.53	0.0000	4.3300	30.00	0.00	(0.7426)	(0.0537)	0.0000	3	(0.7963)	02/04/2025
6257.TW	01/10/2025	SDB3260123651	0	22,000	2.1475	45,274.39	47,245.64	0.0000	4.3300	30.00	0.00	(16.3365)	(1.1811)	0.0000	3	(17.5177)	02/04/2025
6257.TW	01/10/2025	SDB3260123651	0	59,000	2.1475	121,417.69	126,704.21	0.0000	4.3300	30.00	0.00	(43.8116)	(3.1676)	0.0000	3	(46.9792)	02/04/2025
6257.TW	01/10/2025	SDB3260123651	0	10,000	2.1475	20,579.27	21,475.29	0.0000	4.3300	30.00	0.00	(7.4257)	(0.5369)	0.0000	3	(7.9626)	02/04/2025
6257.TW	01/09/2025	SDB3260123651	0	1,000	2.1405	2,057.93	2,140.48	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0178)	0.0000	1	(0.2654)	02/04/2025
6257.TW	01/09/2025	SDB3260123651	0	22,000	2.1405	45,274.39	47,090.47	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3924)	0.0000	1	(5.8379)	02/04/2025
6257.TW	01/09/2025	SDB3260123651	0	59,000	2.1405	121,417.69	126,288.08	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0524)	0.0000	1	(15.6563)	02/04/2025
6257.TW	01/09/2025	SDB3260123651	0	10,000	2.1405	20,579.27	21,404.76	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1784)	0.0000	1	(2.6536)	02/04/2025
6257.TW	01/08/2025	SDB3260123651	0	1,000	2.1102	2,057.93	2,110.22	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0176)	0.0000	1	(0.2651)	02/04/2025
6257.TW	01/08/2025	SDB3260123651	0	22,000	2.1102	45,274.39	46,424.77	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3869)	0.0000	1	(5.8324)	02/04/2025
6257.TW	01/08/2025	SDB3260123651	0	59,000	2.1102	121,417.69	124,502.80	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0375)	0.0000	1	(15.6414)	02/04/2025
6257.TW	01/08/2025	SDB3260123651	0	10,000	2.1102	20,579.27	21,102.17	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1759)	0.0000	1	(2.6511)	02/04/2025
6257.TW	01/07/2025	SDB3260123651	0	1,000	2.1093	2,057.93	2,109.26	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0176)	0.0000	1	(0.2651)	02/04/2025
6257.TW	01/07/2025	SDB3260123651	0	22,000	2.1093	45,274.39	46,403.63	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3867)	0.0000	1	(5.8322)	02/04/2025
6257.TW	01/07/2025	SDB3260123651	0	59,000	2.1093	121,417.69	124,446.10	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0371)	0.0000	1	(15.6409)	02/04/2025
6257.TW	01/07/2025	SDB3260123651	0	10,000	2.1093	20,579.27	21,092.56	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1758)	0.0000	1	(2.6510)	02/04/2025
6257.TW	01/06/2025	SDB3260123651	0	1,000	2.0735	2,057.93	2,073.50	0.0000	4.3300	30.00	0.00	(0.2475)	(0.0173)	0.0000	1	(0.2648)	02/04/2025
6257.TW	01/06/2025	SDB3260123651	0	22,000	2.0735	45,274.39	45,617.02	0.0000	4.3300	30.00	0.00	(5.4455)	(0.3801)	0.0000	1	(5.8256)	02/04/2025
6257.TW	01/06/2025	SDB3260123651	0	59,000	2.0735	121,417.69	122,336.56	0.0000	4.3300	30.00	0.00	(14.6039)	(1.0195)	0.0000	1	(15.6233)	02/04/2025
6257.TW	01/06/2025	SDB3260123651	0	10,000	2.0735	20,579.27	20,735.01	0.0000	4.3300	30.00	0.00	(2.4752)	(0.1728)	0.0000	1	(2.6480)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SIGURD MICROELECTRONIC CORP CMN (Cont.)																	
6257.TW	01/03/2025	SDB3260123651	0	1,000	2.0579	2,057.93	2,057.93	0.0000	4.3300	30.00	0.00	(0.7426)	(0.0514)	0.0000	3	(0.7940)	02/04/2025
6257.TW	01/03/2025	SDB3260123651	0	22,000	2.0579	45,274.39	45,274.39	0.0000	4.3300	30.00	0.00	(16.3365)	(1.1319)	0.0000	3	(17.4684)	02/04/2025
6257.TW	01/03/2025	SDB3260123651	0	59,000	2.0579	121,417.69	121,417.69	0.0000	4.3300	30.00	0.00	(43.8116)	(3.0354)	0.0000	3	(46.8470)	02/04/2025
6257.TW	01/03/2025	SDB3260123651	0	10,000	2.0579	20,579.27	20,579.27	0.0000	4.3300	30.00	0.00	(7.4257)	(0.5145)	0.0000	3	(7.9402)	02/04/2025
TOTAL SIGURD MICROELECTRONIC CORP CMN													(341.5816)	(24.0969)	0.0000	(365.6785)	
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																	
300470.ZK	01/17/2025	SDB3262540432	0	100	4.8811	488.33	488.11	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0068)	0.0000	1	(0.0655)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,430.14	1,464.34	0.0000	4.3300	50.00	0.00	(0.1720)	(0.0203)	0.0000	1	(0.1924)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,431.64	1,464.34	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0203)	0.0000	1	(0.1925)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,524.57	1,464.34	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0203)	0.0000	1	(0.2037)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	700	4.8811	3,605.53	3,416.80	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0475)	0.0000	1	(0.4811)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	500	4.8811	2,574.19	2,440.57	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0339)	0.0000	1	(0.3435)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	1,100	4.8811	5,663.21	5,369.25	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0746)	0.0000	1	(0.7557)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	200	4.8811	1,029.67	976.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0136)	0.0000	1	(0.1374)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	1,100	4.8811	5,663.21	5,369.25	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0746)	0.0000	1	(0.7557)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	500	4.8811	2,574.19	2,440.57	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0339)	0.0000	1	(0.3435)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	100	4.8811	514.84	488.11	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0068)	0.0000	1	(0.0687)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	100	4.8811	514.84	488.11	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0068)	0.0000	1	(0.0687)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	200	4.8811	1,029.67	976.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0136)	0.0000	1	(0.1374)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	5,600	4.8811	28,830.89	27,334.36	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3796)	0.0000	1	(3.8474)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	3,200	4.8811	16,474.80	15,619.64	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2169)	0.0000	1	(2.1985)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	3,300	4.8811	16,989.63	16,107.75	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2237)	0.0000	1	(2.2672)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	700	4.8811	3,603.86	3,416.80	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0475)	0.0000	1	(0.4809)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,544.51	1,464.34	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0203)	0.0000	1	(0.2061)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,544.51	1,464.34	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0203)	0.0000	1	(0.2061)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	200	4.8811	1,029.67	976.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0136)	0.0000	1	(0.1374)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	200	4.8811	1,029.67	976.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0136)	0.0000	1	(0.1374)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	1,100	4.8811	5,663.21	5,369.25	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0746)	0.0000	1	(0.7557)	02/07/2025
300470.ZK	01/17/2025	SDB3262540432	0	300	4.8811	1,544.51	1,464.34	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0203)	0.0000	1	(0.2061)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,430.14	1,411.50	0.0000	4.3300	50.00	0.00	(0.1720)	(0.0196)	0.0000	1	(0.1916)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,431.64	1,411.50	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0196)	0.0000	1	(0.1918)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,524.57	1,411.50	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0196)	0.0000	1	(0.2030)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	700	4.7050	3,605.53	3,293.49	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0457)	0.0000	1	(0.4794)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	500	4.7050	2,574.19	2,352.49	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0327)	0.0000	1	(0.3423)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	1,100	4.7050	5,663.21	5,175.48	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	200	4.7050	1,029.67	941.00	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	1,100	4.7050	5,663.21	5,175.48	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	500	4.7050	2,574.19	2,352.49	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0327)	0.0000	1	(0.3423)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	100	4.7050	514.84	470.50	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0065)	0.0000	1	(0.0685)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	100	4.7050	514.84	470.50	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0065)	0.0000	1	(0.0685)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	200	4.7050	1,029.67	941.00	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	5,600	4.7050	28,830.89	26,347.92	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3659)	0.0000	1	(3.8337)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	3,200	4.7050	16,474.80	15,055.96	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2091)	0.0000	1	(2.1907)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	3,300	4.7050	16,989.63	15,526.45	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2156)	0.0000	1	(2.2591)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	700	4.7050	3,603.86	3,293.49	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0457)	0.0000	1	(0.4792)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,544.51	1,411.50	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,544.51	1,411.50	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	200	4.7050	1,029.67	941.00	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	200	4.7050	1,029.67	941.00	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	1,100	4.7050	5,663.21	5,175.48	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/16/2025	SDB3262540432	0	300	4.7050	1,544.51	1,411.50	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,430.14	1,411.31	0.0000	4.3300	50.00	0.00	(0.1720)	(0.0196)	0.0000	1	(0.1916)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,431.64	1,411.31	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0196)	0.0000	1	(0.1918)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,524.57	1,411.31	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0196)	0.0000	1	(0.2030)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	700	4.7044	3,605.53	3,293.07	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0457)	0.0000	1	(0.4794)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	500	4.7044	2,574.19	2,352.19	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0327)	0.0000	1	(0.3423)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	1,100	4.7044	5,663.21	5,174.82	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	200	4.7044	1,029.67	940.88	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	1,100	4.7044	5,663.21	5,174.82	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	500	4.7044	2,574.19	2,352.19	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0327)	0.0000	1	(0.3423)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	100	4.7044	514.84	470.44	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0065)	0.0000	1	(0.0685)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	100	4.7044	514.84	470.44	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0065)	0.0000	1	(0.0685)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	200	4.7044	1,029.67	940.88	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	5,600	4.7044	28,830.89	26,344.52	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3659)	0.0000	1	(3.8336)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	3,200	4.7044	16,474.80	15,054.01	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2091)	0.0000	1	(2.1906)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	3,300	4.7044	16,989.63	15,524.45	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2156)	0.0000	1	(2.2591)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	700	4.7044	3,603.86	3,293.07	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0457)	0.0000	1	(0.4792)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,544.51	1,411.31	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,544.51	1,411.31	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	200	4.7044	1,029.67	940.88	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	200	4.7044	1,029.67	940.88	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0131)	0.0000	1	(0.1369)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	1,100	4.7044	5,663.21	5,174.82	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0719)	0.0000	1	(0.7530)	02/07/2025
300470.ZK	01/15/2025	SDB3262540432	0	300	4.7044	1,544.51	1,411.31	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0196)	0.0000	1	(0.2054)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	300	4.7928	1,524.57	1,437.83	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0200)	0.0000	1	(0.2033)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	700	4.7928	3,605.53	3,354.94	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0466)	0.0000	1	(0.4803)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	500	4.7928	2,574.19	2,396.39	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0333)	0.0000	1	(0.3429)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	1,100	4.7928	5,663.21	5,272.05	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0732)	0.0000	1	(0.7544)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	200	4.7928	1,029.67	958.55	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0133)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	1,100	4.7928	5,663.21	5,272.05	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0732)	0.0000	1	(0.7544)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	500	4.7928	2,574.19	2,396.39	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0333)	0.0000	1	(0.3429)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	100	4.7928	514.84	479.28	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	100	4.7928	514.84	479.28	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	200	4.7928	1,029.67	958.55	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0133)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	5,600	4.7928	28,830.89	26,839.53	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3728)	0.0000	1	(3.8405)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	3,200	4.7928	16,474.80	15,336.87	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2130)	0.0000	1	(2.1946)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	3,300	4.7928	16,989.63	15,816.15	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2197)	0.0000	1	(2.2631)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	700	4.7928	3,603.86	3,354.94	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0466)	0.0000	1	(0.4801)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	300	4.7928	1,544.51	1,437.83	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2057)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	300	4.7928	1,544.51	1,437.83	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2057)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	200	4.7928	1,029.67	958.55	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0133)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	200	4.7928	1,029.67	958.55	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0133)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	1,100	4.7928	5,663.21	5,272.05	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0732)	0.0000	1	(0.7544)	02/07/2025
300470.ZK	01/14/2025	SDB3262540432	0	300	4.7928	1,544.51	1,437.83	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2057)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	300	4.8561	1,524.57	1,456.84	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0202)	0.0000	1	(0.2036)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	700	4.8561	3,605.53	3,399.30	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0472)	0.0000	1	(0.4809)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	500	4.8561	2,574.19	2,428.07	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0337)	0.0000	1	(0.3433)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	1,100	4.8561	5,663.21	5,341.75	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0742)	0.0000	1	(0.7553)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	200	4.8561	1,029.67	971.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0135)	0.0000	1	(0.1373)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	1,100	4.8561	5,663.21	5,341.75	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0742)	0.0000	1	(0.7553)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	500	4.8561	2,574.19	2,428.07	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0337)	0.0000	1	(0.3433)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	100	4.8561	514.84	485.61	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0687)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	100	4.8561	514.84	485.61	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0687)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	200	4.8561	1,029.67	971.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0135)	0.0000	1	(0.1373)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	5,600	4.8561	28,830.89	27,194.38	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3777)	0.0000	1	(3.8454)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	3,200	4.8561	16,474.80	15,539.65	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2158)	0.0000	1	(2.1974)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300470.ZK	01/13/2025	SDB3262540432	0	3,300	4.8561	16,989.63	16,025.26	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2226)	0.0000	1	(2.2660)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	700	4.8561	3,603.86	3,399.30	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0472)	0.0000	1	(0.4807)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	300	4.8561	1,544.51	1,456.84	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0202)	0.0000	1	(0.2060)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	300	4.8561	1,544.51	1,456.84	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0202)	0.0000	1	(0.2060)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	200	4.8561	1,029.67	971.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0135)	0.0000	1	(0.1373)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	200	4.8561	1,029.67	971.23	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0135)	0.0000	1	(0.1373)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	1,100	4.8561	5,663.21	5,341.75	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0742)	0.0000	1	(0.7553)	02/07/2025
300470.ZK	01/13/2025	SDB3262540432	0	300	4.8561	1,544.51	1,456.84	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0202)	0.0000	1	(0.2060)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	300	4.9329	1,524.57	1,479.88	0.0000	4.3300	50.00	0.00	(0.5501)	(0.0617)	0.0000	3	(0.6118)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	700	4.9329	3,605.53	3,453.06	0.0000	4.3300	50.00	0.00	(1.3010)	(0.1439)	0.0000	3	(1.4449)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	500	4.9329	2,574.19	2,466.47	0.0000	4.3300	50.00	0.00	(0.9289)	(0.1028)	0.0000	3	(1.0316)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	1,100	4.9329	5,663.21	5,426.23	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2261)	0.0000	3	(2.2696)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	200	4.9329	1,029.67	986.59	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0411)	0.0000	3	(0.4126)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	1,100	4.9329	5,663.21	5,426.23	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2261)	0.0000	3	(2.2696)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	500	4.9329	2,574.19	2,466.47	0.0000	4.3300	50.00	0.00	(0.9289)	(0.1028)	0.0000	3	(1.0316)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	100	4.9329	514.84	493.29	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0206)	0.0000	3	(0.2063)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	100	4.9329	514.84	493.29	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0206)	0.0000	3	(0.2063)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	200	4.9329	1,029.67	986.59	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0411)	0.0000	3	(0.4126)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	5,600	4.9329	28,830.89	27,624.45	0.0000	4.3300	50.00	0.00	(10.4031)	(1.1510)	0.0000	3	(11.5542)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	3,200	4.9329	16,474.80	15,785.40	0.0000	4.3300	50.00	0.00	(5.9447)	(0.6577)	0.0000	3	(6.6024)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	3,300	4.9329	16,989.63	16,278.69	0.0000	4.3300	50.00	0.00	(6.1304)	(0.6783)	0.0000	3	(6.8087)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	700	4.9329	3,603.86	3,453.06	0.0000	4.3300	50.00	0.00	(1.3004)	(0.1439)	0.0000	3	(1.4443)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	300	4.9329	1,544.51	1,479.88	0.0000	4.3300	50.00	0.00	(0.5573)	(0.0617)	0.0000	3	(0.6190)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	300	4.9329	1,544.51	1,479.88	0.0000	4.3300	50.00	0.00	(0.5573)	(0.0617)	0.0000	3	(0.6190)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	200	4.9329	1,029.67	986.59	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0411)	0.0000	3	(0.4126)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	200	4.9329	1,029.67	986.59	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0411)	0.0000	3	(0.4126)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	1,100	4.9329	5,663.21	5,426.23	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2261)	0.0000	3	(2.2696)	02/07/2025
300470.ZK	01/10/2025	SDB3262540432	0	300	4.9329	1,544.51	1,479.88	0.0000	4.3300	50.00	0.00	(0.5573)	(0.0617)	0.0000	3	(0.6190)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	300	4.8117	1,524.57	1,443.52	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0200)	0.0000	1	(0.2034)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	700	4.8117	3,605.53	3,368.22	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0468)	0.0000	1	(0.4804)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	500	4.8117	2,574.19	2,405.87	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0334)	0.0000	1	(0.3430)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	1,100	4.8117	5,663.21	5,292.92	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0735)	0.0000	1	(0.7547)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	200	4.8117	1,029.67	962.35	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	1,100	4.8117	5,663.21	5,292.92	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0735)	0.0000	1	(0.7547)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	500	4.8117	2,574.19	2,405.87	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0334)	0.0000	1	(0.3430)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	100	4.8117	514.84	481.17	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	100	4.8117	514.84	481.17	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	200	4.8117	1,029.67	962.35	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	5,600	4.8117	28,830.89	26,945.77	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3742)	0.0000	1	(3.8420)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	3,200	4.8117	16,474.80	15,397.58	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2139)	0.0000	1	(2.1954)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	3,300	4.8117	16,989.63	15,878.76	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2205)	0.0000	1	(2.2640)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	700	4.8117	3,603.86	3,368.22	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0468)	0.0000	1	(0.4802)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	300	4.8117	1,544.51	1,443.52	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2058)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	300	4.8117	1,544.51	1,443.52	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2058)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	200	4.8117	1,029.67	962.35	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	200	4.8117	1,029.67	962.35	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	1,100	4.8117	5,663.21	5,292.92	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0735)	0.0000	1	(0.7547)	02/07/2025
300470.ZK	01/09/2025	SDB3262540432	0	300	4.8117	1,544.51	1,443.52	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0200)	0.0000	1	(0.2058)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	300	4.8242	1,524.57	1,447.26	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0201)	0.0000	1	(0.2035)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	700	4.8242	3,605.53	3,376.93	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0469)	0.0000	1	(0.4806)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	500	4.8242	2,574.19	2,412.09	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0335)	0.0000	1	(0.3431)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	1,100	4.8242	5,663.21	5,306.61	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0737)	0.0000	1	(0.7549)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	200	4.8242	1,029.67	964.84	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300470.ZK	01/08/2025	SDB3262540432	0	1,100	4.8242	5,663.21	5,306.61	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0737)	0.0000	1	(0.7549)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	500	4.8242	2,574.19	2,412.09	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0335)	0.0000	1	(0.3431)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	100	4.8242	514.84	482.42	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	100	4.8242	514.84	482.42	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0067)	0.0000	1	(0.0686)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	200	4.8242	1,029.67	964.84	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	5,600	4.8242	28,830.89	27,015.45	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3752)	0.0000	1	(3.8429)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	3,200	4.8242	16,474.80	15,437.40	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2144)	0.0000	1	(2.1960)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	3,300	4.8242	16,989.63	15,919.82	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2211)	0.0000	1	(2.2646)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	700	4.8242	3,603.86	3,376.93	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0469)	0.0000	1	(0.4804)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	300	4.8242	1,544.51	1,447.26	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0201)	0.0000	1	(0.2059)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	300	4.8242	1,544.51	1,447.26	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0201)	0.0000	1	(0.2059)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	200	4.8242	1,029.67	964.84	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	200	4.8242	1,029.67	964.84	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0134)	0.0000	1	(0.1372)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	1,100	4.8242	5,663.21	5,306.61	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0737)	0.0000	1	(0.7549)	02/07/2025
300470.ZK	01/08/2025	SDB3262540432	0	300	4.8242	1,544.51	1,447.26	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0201)	0.0000	1	(0.2059)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	300	5.0600	1,524.57	1,517.99	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0211)	0.0000	1	(0.2045)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	700	5.0600	3,605.53	3,541.97	0.0000	4.3300	50.00	0.00	(0.4337)	(0.0492)	0.0000	1	(0.4829)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	500	5.0600	2,574.19	2,529.98	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0351)	0.0000	1	(0.3448)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	1,100	5.0600	5,663.21	5,565.95	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0773)	0.0000	1	(0.7585)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	200	5.0600	1,029.67	1,011.99	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0141)	0.0000	1	(0.1379)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	1,100	5.0600	5,663.21	5,565.95	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0773)	0.0000	1	(0.7585)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	500	5.0600	2,574.19	2,529.98	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0351)	0.0000	1	(0.3448)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	100	5.0600	514.84	506.00	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0070)	0.0000	1	(0.0690)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	100	5.0600	514.84	506.00	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0070)	0.0000	1	(0.0690)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	200	5.0600	1,029.67	1,011.99	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0141)	0.0000	1	(0.1379)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	5,600	5.0600	28,830.89	28,335.74	0.0000	4.3300	50.00	0.00	(3.4677)	(0.3936)	0.0000	1	(3.8613)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	3,200	5.0600	16,474.80	16,191.85	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2249)	0.0000	1	(2.2064)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	3,300	5.0600	16,989.63	16,697.84	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2319)	0.0000	1	(2.2754)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	700	5.0600	3,603.86	3,541.97	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0492)	0.0000	1	(0.4827)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	600	5.0600	3,089.02	3,035.97	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0422)	0.0000	1	(0.4137)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	300	5.0600	1,544.51	1,517.99	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0211)	0.0000	1	(0.2069)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	600	5.0600	3,089.02	3,035.97	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0422)	0.0000	1	(0.4137)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	300	5.0600	1,544.51	1,517.99	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0211)	0.0000	1	(0.2069)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	200	5.0600	1,029.67	1,011.99	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0141)	0.0000	1	(0.1379)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	200	5.0600	1,029.67	1,011.99	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0141)	0.0000	1	(0.1379)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	1,100	5.0600	5,663.21	5,565.95	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0773)	0.0000	1	(0.7585)	02/07/2025
300470.ZK	01/07/2025	SDB3262540432	0	300	5.0600	1,544.51	1,517.99	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0211)	0.0000	1	(0.2069)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	500	5.1484	2,574.19	2,574.19	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0358)	0.0000	1	(0.3454)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	1,100	5.1484	5,663.21	5,663.21	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0787)	0.0000	1	(0.7598)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	200	5.1484	1,029.67	1,029.67	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0143)	0.0000	1	(0.1381)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	1,100	5.1484	5,663.21	5,663.21	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0787)	0.0000	1	(0.7598)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	500	5.1484	2,574.19	2,574.19	0.0000	4.3300	50.00	0.00	(0.3096)	(0.0358)	0.0000	1	(0.3454)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	100	5.1484	514.84	514.84	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0072)	0.0000	1	(0.0691)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	100	5.1484	514.84	514.84	0.0000	4.3300	50.00	0.00	(0.0619)	(0.0072)	0.0000	1	(0.0691)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	200	5.1484	1,029.67	1,029.67	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0143)	0.0000	1	(0.1381)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	5,600	5.1484	28,830.89	28,830.89	0.0000	4.3300	50.00	0.00	(3.4677)	(0.4004)	0.0000	1	(3.8681)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	3,200	5.1484	16,474.80	16,474.80	0.0000	4.3300	50.00	0.00	(1.9816)	(0.2288)	0.0000	1	(2.2104)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	3,300	5.1484	16,989.63	16,989.63	0.0000	4.3300	50.00	0.00	(2.0435)	(0.2360)	0.0000	1	(2.2794)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	700	5.1484	3,603.86	3,603.86	0.0000	4.3300	50.00	0.00	(0.4335)	(0.0501)	0.0000	1	(0.4835)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	600	5.1484	3,089.02	3,089.02	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0429)	0.0000	1	(0.4144)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	300	5.1484	1,544.51	1,544.51	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0215)	0.0000	1	(0.2072)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	600	5.1484	3,089.02	3,089.02	0.0000	4.3300	50.00	0.00	(0.3715)	(0.0429)	0.0000	1	(0.4144)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	300	5.1484	1,544.51	1,544.51	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0215)	0.0000	1	(0.2072)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300470.ZK	01/06/2025	SDB3262540432	0	200	5.1484	1,029.67	1,029.67	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0143)	0.0000	1	(0.1381)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	200	5.1484	1,029.67	1,029.67	0.0000	4.3300	50.00	0.00	(0.1238)	(0.0143)	0.0000	1	(0.1381)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	1,100	5.1484	5,663.21	5,663.21	0.0000	4.3300	50.00	0.00	(0.6812)	(0.0787)	0.0000	1	(0.7598)	02/07/2025
300470.ZK	01/06/2025	SDB3262540432	0	300	5.1484	1,544.51	1,544.51	0.0000	4.3300	50.00	0.00	(0.1858)	(0.0215)	0.0000	1	(0.2072)	02/07/2025
TOTAL SINOSEAL HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND													(150.5505)	(16.4974)	0.0000	(167.0479)	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND																	
601598.SH	01/17/2025	SDB3260123479	0	16,300	0.7051	11,908.86	11,492.85	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1596)	0.0000	1	(1.5920)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	14,800	0.7051	10,812.95	10,435.23	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1449)	0.0000	1	(1.4455)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	11,100	0.7051	8,109.72	7,826.42	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1087)	0.0000	1	(1.0841)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	9,800	0.7051	7,159.93	6,909.81	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0960)	0.0000	1	(0.9571)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	200	0.7051	146.12	141.02	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	17,000	0.7051	12,420.28	11,986.41	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1665)	0.0000	1	(1.6604)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	14,800	0.7051	10,812.95	10,435.23	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1449)	0.0000	1	(1.4455)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	1,600	0.7051	1,168.97	1,128.13	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0157)	0.0000	1	(0.1563)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	1,200	0.7051	876.73	846.10	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0118)	0.0000	1	(0.1172)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	11,900	0.7051	8,694.20	8,390.49	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1165)	0.0000	1	(1.1623)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	31,100	0.7051	22,721.82	21,928.08	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3046)	0.0000	1	(3.0375)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	3,900	0.7051	2,849.36	2,749.82	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0382)	0.0000	1	(0.3809)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	79,800	0.7051	58,302.28	56,265.62	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7815)	0.0000	1	(7.7939)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	87,800	0.7051	64,147.12	61,906.29	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8598)	0.0000	1	(8.5753)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	105,600	0.7051	77,151.89	74,456.76	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0341)	0.0000	1	(10.3138)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	500	0.7051	365.30	352.54	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	3,400	0.7051	2,484.06	2,397.28	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0333)	0.0000	1	(0.3321)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	21,200	0.7051	15,488.83	14,947.76	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2076)	0.0000	1	(2.0706)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	39,400	0.7051	28,785.84	27,780.27	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3858)	0.0000	1	(3.8481)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	100	0.7051	73.06	70.51	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	500	0.7051	365.30	352.54	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	103,100	0.7051	75,325.38	72,694.06	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0096)	0.0000	1	(10.0696)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	50,500	0.7051	36,895.55	35,606.69	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4945)	0.0000	1	(4.9323)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	36,200	0.7051	26,447.90	25,524.00	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3545)	0.0000	1	(3.5356)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	16,300	0.7051	11,908.86	11,492.85	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1596)	0.0000	1	(1.5920)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	32,200	0.7051	23,525.48	22,703.67	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3153)	0.0000	1	(3.1449)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	8,500	0.7051	6,210.14	5,993.21	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0832)	0.0000	1	(0.8302)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	12,600	0.7051	9,205.62	8,884.05	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1234)	0.0000	1	(1.2306)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	7,400	0.7051	5,406.48	5,217.61	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0725)	0.0000	1	(0.7227)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	70,300	0.7051	51,361.53	49,567.33	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6884)	0.0000	1	(6.8661)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	1,800	0.7051	1,315.09	1,269.15	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0176)	0.0000	1	(0.1758)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	4,900	0.7051	3,579.96	3,454.91	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0480)	0.0000	1	(0.4786)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	15,900	0.7051	11,616.62	11,210.82	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1557)	0.0000	1	(1.5529)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	12,500	0.7051	9,132.56	8,813.54	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1224)	0.0000	1	(1.2209)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	2,000	0.7051	1,461.21	1,410.17	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0196)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	11,400	0.7051	8,328.90	8,037.95	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1116)	0.0000	1	(1.1134)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	28,600	0.7051	20,895.30	20,165.37	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2801)	0.0000	1	(2.7933)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	2,700	0.7051	1,972.63	1,903.72	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0264)	0.0000	1	(0.2637)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	45,200	0.7051	33,023.35	31,869.75	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4426)	0.0000	1	(4.4146)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	600	0.7051	438.36	423.05	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	2,000	0.7051	1,461.21	1,410.17	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0196)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	600	0.7051	438.36	423.05	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	800	0.7051	584.48	564.07	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0078)	0.0000	1	(0.0781)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	6,700	0.7051	4,895.05	4,724.06	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0656)	0.0000	1	(0.6544)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	43,400	0.7051	31,708.26	30,600.60	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4250)	0.0000	1	(4.2388)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	33,700	0.7051	24,621.39	23,761.30	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3300)	0.0000	1	(3.2914)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/17/2025	SDB3260123479	0	1,000	0.7051	730.61	705.08	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0098)	0.0000	1	(0.0977)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	200	0.7051	146.12	141.02	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	3,200	0.7051	2,337.94	2,256.27	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0313)	0.0000	1	(0.3125)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	26,000	0.7051	18,995.73	18,332.16	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2546)	0.0000	1	(2.5394)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	10,400	0.7051	7,598.29	7,332.86	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1018)	0.0000	1	(1.0158)	02/07/2025
601598.SH	01/17/2025	SDB3260123479	0	10,400	0.7051	7,598.29	7,332.86	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1018)	0.0000	1	(1.0158)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	16,300	0.6922	11,908.86	11,282.05	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1567)	0.0000	1	(1.5891)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	14,800	0.6922	10,812.95	10,243.82	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1423)	0.0000	1	(1.4428)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	11,100	0.6922	8,109.72	7,682.87	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1067)	0.0000	1	(1.0821)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	9,800	0.6922	7,159.93	6,783.07	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0942)	0.0000	1	(0.9554)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	200	0.6922	146.12	138.43	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	17,000	0.6922	12,420.28	11,766.55	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1634)	0.0000	1	(1.6573)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	14,800	0.6922	10,812.95	10,243.82	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1423)	0.0000	1	(1.4428)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	1,600	0.6922	1,168.97	1,107.44	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0154)	0.0000	1	(0.1560)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	1,200	0.6922	876.73	830.58	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0115)	0.0000	1	(0.1170)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	11,900	0.6922	8,694.20	8,236.59	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1144)	0.0000	1	(1.1601)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	31,100	0.6922	22,721.82	21,525.87	0.0000	4.3300	50.00	0.00	(2.7329)	(0.2990)	0.0000	1	(3.0319)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	3,900	0.6922	2,849.36	2,699.39	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0375)	0.0000	1	(0.3802)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	79,800	0.6922	58,302.28	55,233.57	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7671)	0.0000	1	(7.7796)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	87,800	0.6922	64,147.12	60,770.77	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8440)	0.0000	1	(8.5595)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	105,600	0.6922	77,151.89	73,091.04	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0152)	0.0000	1	(10.2948)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	500	0.6922	365.30	346.07	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0487)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	3,400	0.6922	2,484.06	2,353.31	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0327)	0.0000	1	(0.3315)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	21,200	0.6922	15,488.83	14,673.58	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2038)	0.0000	1	(2.0668)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	39,400	0.6922	28,785.84	27,270.71	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3788)	0.0000	1	(3.8411)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	100	0.6922	73.06	69.22	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0097)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	500	0.6922	365.30	346.07	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0487)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	103,100	0.6922	75,325.38	71,360.67	0.0000	4.3300	50.00	0.00	(9.0600)	(0.9911)	0.0000	1	(10.0511)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	50,500	0.6922	36,895.55	34,953.58	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4855)	0.0000	1	(4.9232)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	36,200	0.6922	26,447.90	25,055.83	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3480)	0.0000	1	(3.5291)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	16,300	0.6922	11,908.86	11,282.05	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1567)	0.0000	1	(1.5891)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	32,200	0.6922	23,525.48	22,287.23	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3095)	0.0000	1	(3.1391)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	8,500	0.6922	6,210.14	5,883.28	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0817)	0.0000	1	(0.8287)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	12,600	0.6922	9,205.62	8,721.09	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1211)	0.0000	1	(1.2284)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	7,400	0.6922	5,406.48	5,121.91	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0711)	0.0000	1	(0.7214)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	70,300	0.6922	51,361.53	48,658.15	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6758)	0.0000	1	(6.8535)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	1,800	0.6922	1,315.09	1,245.87	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0173)	0.0000	1	(0.1755)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	4,900	0.6922	3,579.96	3,391.53	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0471)	0.0000	1	(0.4777)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	15,900	0.6922	11,616.62	11,005.19	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1528)	0.0000	1	(1.5501)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	12,500	0.6922	9,132.56	8,651.88	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1202)	0.0000	1	(1.2186)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	2,000	0.6922	1,461.21	1,384.30	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0192)	0.0000	1	(0.1950)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	11,400	0.6922	8,328.90	7,890.51	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1096)	0.0000	1	(1.1114)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	28,600	0.6922	20,895.30	19,795.49	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2749)	0.0000	1	(2.7882)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	2,700	0.6922	1,972.63	1,868.81	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0260)	0.0000	1	(0.2632)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	45,200	0.6922	33,023.35	31,285.18	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4345)	0.0000	1	(4.4065)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	600	0.6922	438.36	415.29	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	2,000	0.6922	1,461.21	1,384.30	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0192)	0.0000	1	(0.1950)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	600	0.6922	438.36	415.29	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	800	0.6922	584.48	553.72	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0077)	0.0000	1	(0.0780)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	6,700	0.6922	4,895.05	4,637.41	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0644)	0.0000	1	(0.6532)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	43,400	0.6922	31,708.26	30,039.31	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4172)	0.0000	1	(4.2310)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	33,700	0.6922	24,621.39	23,325.46	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3240)	0.0000	1	(3.2854)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	1,000	0.6922	730.61	692.15	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0096)	0.0000	1	(0.0975)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/16/2025	SDB3260123479	0	200	0.6922	146.12	138.43	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	3,200	0.6922	2,337.94	2,214.88	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0308)	0.0000	1	(0.3120)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	26,000	0.6922	18,995.73	17,995.90	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2499)	0.0000	1	(2.5347)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	10,400	0.6922	7,598.29	7,198.36	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1000)	0.0000	1	(1.0139)	02/07/2025
601598.SH	01/16/2025	SDB3260123479	0	10,400	0.6922	7,598.29	7,198.36	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1000)	0.0000	1	(1.0139)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	16,300	0.6893	11,908.86	11,236.26	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1561)	0.0000	1	(1.5884)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	14,800	0.6893	10,812.95	10,202.25	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1417)	0.0000	1	(1.4423)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	11,100	0.6893	8,109.72	7,651.69	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1063)	0.0000	1	(1.0817)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	9,800	0.6893	7,159.93	6,755.54	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0938)	0.0000	1	(0.9550)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	200	0.6893	146.12	137.87	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	17,000	0.6893	12,420.28	11,718.80	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1628)	0.0000	1	(1.6566)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	14,800	0.6893	10,812.95	10,202.25	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1417)	0.0000	1	(1.4423)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	1,600	0.6893	1,168.97	1,102.95	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0153)	0.0000	1	(0.1559)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	1,200	0.6893	876.73	827.21	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0115)	0.0000	1	(0.1169)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	11,900	0.6893	8,694.20	8,203.16	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1139)	0.0000	1	(1.1597)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	31,100	0.6893	22,721.82	21,438.51	0.0000	4.3300	50.00	0.00	(2.7329)	(0.2978)	0.0000	1	(3.0307)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	3,100	0.6893	2,849.36	2,688.43	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0373)	0.0000	1	(0.3801)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	79,800	0.6893	58,302.28	55,009.41	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7640)	0.0000	1	(7.7765)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	87,800	0.6893	64,147.12	60,524.14	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8406)	0.0000	1	(8.5561)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	105,600	0.6893	77,151.89	72,794.41	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0110)	0.0000	1	(10.2907)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	500	0.6893	365.30	344.67	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0487)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	3,400	0.6893	2,484.06	2,343.76	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0326)	0.0000	1	(0.3313)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	21,200	0.6893	15,488.83	14,614.03	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2030)	0.0000	1	(2.0659)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	39,400	0.6893	28,785.84	27,160.04	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3772)	0.0000	1	(3.8395)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	100	0.6893	73.06	68.93	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0097)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	500	0.6893	365.30	344.67	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0487)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	103,100	0.6893	75,325.38	71,071.06	0.0000	4.3300	50.00	0.00	(9.0600)	(0.9871)	0.0000	1	(10.0471)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	50,500	0.6893	36,895.55	34,811.72	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4835)	0.0000	1	(4.9212)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	36,200	0.6893	26,447.90	24,954.14	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3466)	0.0000	1	(3.5277)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	16,300	0.6893	11,908.86	11,236.26	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1561)	0.0000	1	(1.5884)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	32,200	0.6893	23,525.48	22,196.78	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3083)	0.0000	1	(3.1379)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	8,500	0.6893	6,210.14	5,859.40	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0814)	0.0000	1	(0.8283)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	12,600	0.6893	9,205.62	8,685.70	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1206)	0.0000	1	(1.2279)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	7,400	0.6893	5,406.48	5,101.12	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0708)	0.0000	1	(0.7211)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	70,300	0.6893	51,361.53	48,460.67	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6731)	0.0000	1	(6.8507)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	1,800	0.6893	1,315.09	1,240.81	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0172)	0.0000	1	(0.1754)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	4,900	0.6893	3,579.96	3,377.77	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0469)	0.0000	1	(0.4775)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	15,900	0.6893	11,616.62	10,960.52	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1522)	0.0000	1	(1.5495)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	12,500	0.6893	9,132.56	8,616.76	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1197)	0.0000	1	(1.2181)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	2,000	0.6893	1,461.21	1,378.68	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0191)	0.0000	1	(0.1949)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	11,400	0.6893	8,328.90	7,858.49	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1091)	0.0000	1	(1.1109)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	28,600	0.6893	20,895.30	19,715.15	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2738)	0.0000	1	(2.7871)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	2,700	0.6893	1,972.63	1,861.22	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0259)	0.0000	1	(0.2631)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	45,200	0.6893	33,023.35	31,158.21	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4328)	0.0000	1	(4.4047)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	600	0.6893	438.36	413.60	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0057)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	2,000	0.6893	1,461.21	1,378.68	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0191)	0.0000	1	(0.1949)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	600	0.6893	438.36	413.60	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0057)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	800	0.6893	584.48	551.47	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0077)	0.0000	1	(0.0780)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	6,700	0.6893	4,895.05	4,618.58	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0641)	0.0000	1	(0.6529)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	43,400	0.6893	31,708.26	29,917.40	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4155)	0.0000	1	(4.2293)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	33,700	0.6893	24,621.39	23,230.79	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3226)	0.0000	1	(3.2841)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	1,000	0.6893	730.61	689.34	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0096)	0.0000	1	(0.0974)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	200	0.6893	146.12	137.87	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/15/2025	SDB3260123479	0	3,200	0.6893	2,337.94	2,205.89	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0306)	0.0000	1	(0.3118)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	26,000	0.6893	18,995.73	17,922.87	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2489)	0.0000	1	(2.5337)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	10,400	0.6893	7,598.29	7,169.15	0.0000	4.3300	50.00	0.00	(0.9139)	(0.0996)	0.0000	1	(1.0135)	02/07/2025
601598.SH	01/15/2025	SDB3260123479	0	10,400	0.6893	7,598.29	7,169.15	0.0000	4.3300	50.00	0.00	(0.9139)	(0.0996)	0.0000	1	(1.0135)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	16,300	0.6938	11,908.86	11,309.20	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1571)	0.0000	1	(1.5894)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	14,800	0.6938	10,812.95	10,268.48	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1426)	0.0000	1	(1.4432)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	11,100	0.6938	8,109.72	7,701.36	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1070)	0.0000	1	(1.0824)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	9,800	0.6938	7,159.93	6,799.40	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0944)	0.0000	1	(0.9556)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	200	0.6938	146.12	138.76	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	17,000	0.6938	12,420.28	11,794.87	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1638)	0.0000	1	(1.6577)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	14,800	0.6938	10,812.95	10,268.48	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1426)	0.0000	1	(1.4432)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	1,600	0.6938	1,168.97	1,110.11	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0154)	0.0000	1	(0.1560)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	1,200	0.6938	876.73	832.58	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0116)	0.0000	1	(0.1170)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	11,900	0.6938	8,694.20	8,256.41	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1147)	0.0000	1	(1.1604)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	31,100	0.6938	22,721.82	21,577.68	0.0000	4.3300	50.00	0.00	(2.7329)	(0.2997)	0.0000	1	(3.0326)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	3,900	0.6938	2,849.36	2,705.88	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0376)	0.0000	1	(0.3803)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	79,800	0.6938	58,302.28	55,366.52	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7690)	0.0000	1	(7.7814)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	87,800	0.6938	64,147.12	60,917.04	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8461)	0.0000	1	(8.5615)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	105,600	0.6938	77,151.89	73,266.97	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0176)	0.0000	1	(10.2973)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	500	0.6938	365.30	346.91	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	3,400	0.6938	2,484.06	2,358.97	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0328)	0.0000	1	(0.3315)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	21,200	0.6938	15,488.83	14,708.90	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2043)	0.0000	1	(2.0673)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	39,400	0.6938	28,785.84	27,336.35	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3797)	0.0000	1	(3.8420)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	100	0.6938	73.06	69.38	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	500	0.6938	365.30	346.91	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0048)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	103,100	0.6938	75,325.38	71,532.43	0.0000	4.3300	50.00	0.00	(9.0600)	(0.9935)	0.0000	1	(10.0535)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	50,500	0.6938	36,895.55	35,037.71	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4866)	0.0000	1	(4.9243)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	36,200	0.6938	26,447.90	25,116.14	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3488)	0.0000	1	(3.5299)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	16,300	0.6938	11,908.86	11,309.20	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1571)	0.0000	1	(1.5894)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	32,200	0.6938	23,525.48	22,340.88	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3103)	0.0000	1	(3.1399)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	8,500	0.6938	6,210.14	5,897.44	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0819)	0.0000	1	(0.8289)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	12,600	0.6938	9,205.62	8,742.08	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1214)	0.0000	1	(1.2286)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	7,400	0.6938	5,406.48	5,134.24	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0713)	0.0000	1	(0.7216)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	70,300	0.6938	51,361.53	48,775.26	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6774)	0.0000	1	(6.8551)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	1,800	0.6938	1,315.09	1,248.87	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0173)	0.0000	1	(0.1755)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	4,900	0.6938	3,579.96	3,399.70	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0472)	0.0000	1	(0.4778)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	15,900	0.6938	11,616.62	11,031.67	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1532)	0.0000	1	(1.5504)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	12,500	0.6938	9,132.56	8,672.70	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1205)	0.0000	1	(1.2189)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	2,000	0.6938	1,461.21	1,387.63	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0193)	0.0000	1	(0.1950)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	11,400	0.6938	8,328.90	7,909.50	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1099)	0.0000	1	(1.1116)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	28,600	0.6938	20,895.30	19,843.14	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2756)	0.0000	1	(2.7888)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	2,700	0.6938	1,972.63	1,873.30	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0260)	0.0000	1	(0.2633)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	45,200	0.6938	33,023.35	31,360.48	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4356)	0.0000	1	(4.4075)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	600	0.6938	438.36	416.29	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	2,000	0.6938	1,461.21	1,387.63	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0193)	0.0000	1	(0.1950)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	600	0.6938	438.36	416.29	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	1	(0.0585)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	800	0.6938	584.48	555.05	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0077)	0.0000	1	(0.0780)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	6,700	0.6938	4,895.05	4,648.57	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0646)	0.0000	1	(0.6533)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	43,400	0.6938	31,708.26	30,111.61	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4182)	0.0000	1	(4.2320)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	33,700	0.6938	24,621.39	23,381.60	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3247)	0.0000	1	(3.2862)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	1,000	0.6938	730.61	693.82	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0096)	0.0000	1	(0.0975)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	200	0.6938	146.12	138.76	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0019)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	3,200	0.6938	2,337.94	2,220.21	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0308)	0.0000	1	(0.3120)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/14/2025	SDB3260123479	0	26,000	0.6938	18,995.73	18,039.22	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2505)	0.0000	1	(2.5353)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	10,400	0.6938	7,598.29	7,215.69	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1002)	0.0000	1	(1.0141)	02/07/2025
601598.SH	01/14/2025	SDB3260123479	0	10,400	0.6938	7,598.29	7,215.69	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1002)	0.0000	1	(1.0141)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	16,300	0.7023	11,908.86	11,447.31	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1590)	0.0000	1	(1.5914)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	14,800	0.7023	10,812.95	10,393.88	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1444)	0.0000	1	(1.4449)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	11,100	0.7023	8,109.72	7,795.41	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1083)	0.0000	1	(1.0837)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	9,800	0.7023	7,159.93	6,882.43	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0956)	0.0000	1	(0.9568)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	200	0.7023	146.12	140.46	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	17,000	0.7023	12,420.28	11,938.91	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1658)	0.0000	1	(1.6597)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	14,800	0.7023	10,812.95	10,393.88	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1444)	0.0000	1	(1.4449)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	1,600	0.7023	1,168.97	1,123.66	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0156)	0.0000	1	(0.1562)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	1,200	0.7023	876.73	842.75	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0117)	0.0000	1	(0.1172)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	11,900	0.7023	8,694.20	8,357.24	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1161)	0.0000	1	(1.1618)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	31,100	0.7023	22,721.82	21,841.19	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3033)	0.0000	1	(3.0363)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	3,900	0.7023	2,849.36	2,738.93	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0380)	0.0000	1	(0.3808)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	79,800	0.7023	58,302.28	56,042.66	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7784)	0.0000	1	(7.7908)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	87,800	0.7023	64,147.12	61,660.97	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8564)	0.0000	1	(8.5719)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	105,600	0.7023	77,151.89	74,161.72	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0300)	0.0000	1	(10.3097)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	500	0.7023	365.30	351.14	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	3,400	0.7023	2,484.06	2,387.78	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0332)	0.0000	1	(0.3319)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	21,200	0.7023	15,488.83	14,888.53	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2068)	0.0000	1	(2.0697)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	39,400	0.7023	28,785.84	27,670.19	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3843)	0.0000	1	(3.8466)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	100	0.7023	73.06	70.23	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	500	0.7023	365.30	351.14	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	103,100	0.7023	75,325.38	72,406.00	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0056)	0.0000	1	(10.0656)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	50,500	0.7023	36,895.55	35,465.59	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4926)	0.0000	1	(4.9303)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	36,200	0.7023	26,447.90	25,422.86	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3531)	0.0000	1	(3.5342)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	16,300	0.7023	11,908.86	11,447.31	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1590)	0.0000	1	(1.5914)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	32,200	0.7023	23,525.48	22,613.71	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3141)	0.0000	1	(3.1437)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	8,500	0.7023	6,210.14	5,969.46	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0829)	0.0000	1	(0.8299)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	12,600	0.7023	9,205.62	8,848.84	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1229)	0.0000	1	(1.2301)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	7,400	0.7023	5,406.48	5,196.94	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0722)	0.0000	1	(0.7225)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	70,300	0.7023	51,361.53	49,370.92	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6857)	0.0000	1	(6.8634)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	1,800	0.7023	1,315.09	1,264.12	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0176)	0.0000	1	(0.1757)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	4,900	0.7023	3,579.96	3,441.22	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0478)	0.0000	1	(0.4784)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	15,900	0.7023	11,616.62	11,166.40	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1551)	0.0000	1	(1.5523)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	12,500	0.7023	9,132.56	8,778.61	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1219)	0.0000	1	(1.2204)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	2,000	0.7023	1,461.21	1,404.58	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0195)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	11,400	0.7023	8,328.90	8,006.09	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1112)	0.0000	1	(1.1130)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	28,600	0.7023	20,895.30	20,085.47	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2790)	0.0000	1	(2.7922)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	2,700	0.7023	1,972.63	1,896.18	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0263)	0.0000	1	(0.2636)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	45,200	0.7023	33,023.35	31,743.46	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4409)	0.0000	1	(4.4129)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	600	0.7023	438.36	421.37	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	2,000	0.7023	1,461.21	1,404.58	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0195)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	600	0.7023	438.36	421.37	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	800	0.7023	584.48	561.83	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0078)	0.0000	1	(0.0781)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	6,700	0.7023	4,895.05	4,705.34	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0654)	0.0000	1	(0.6541)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	43,400	0.7023	31,708.26	30,479.34	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4233)	0.0000	1	(4.2371)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	33,700	0.7023	24,621.39	23,667.14	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3287)	0.0000	1	(3.2901)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	1,000	0.7023	730.61	702.29	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0098)	0.0000	1	(0.0976)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	200	0.7023	146.12	140.46	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	3,200	0.7023	2,337.94	2,247.32	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0312)	0.0000	1	(0.3124)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	26,000	0.7023	18,995.73	18,259.51	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2536)	0.0000	1	(2.5384)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/13/2025	SDB3260123479	0	10,400	0.7023	7,598.29	7,303.81	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1014)	0.0000	1	(1.0153)	02/07/2025
601598.SH	01/13/2025	SDB3260123479	0	10,400	0.7023	7,598.29	7,303.81	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1014)	0.0000	1	(1.0153)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	16,300	0.6993	11,908.86	11,397.82	0.0000	4.3300	50.00	0.00	(4.2971)	(0.4749)	0.0000	3	(4.7720)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	14,800	0.6993	10,812.95	10,348.94	0.0000	4.3300	50.00	0.00	(3.9017)	(0.4312)	0.0000	3	(4.3329)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	11,100	0.6993	8,109.72	7,761.71	0.0000	4.3300	50.00	0.00	(2.9263)	(0.3234)	0.0000	3	(3.2497)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	9,800	0.6993	7,159.93	6,852.68	0.0000	4.3300	50.00	0.00	(2.5835)	(0.2855)	0.0000	3	(2.8691)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	200	0.6993	146.12	139.85	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	3	(0.0586)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	17,000	0.6993	12,420.28	11,887.30	0.0000	4.3300	50.00	0.00	(4.4817)	(0.4953)	0.0000	3	(4.9770)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	14,800	0.6993	10,812.95	10,348.94	0.0000	4.3300	50.00	0.00	(3.9017)	(0.4312)	0.0000	3	(4.3329)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	1,600	0.6993	1,168.97	1,118.80	0.0000	4.3300	50.00	0.00	(0.4218)	(0.0466)	0.0000	3	(0.4684)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	1,200	0.6993	876.73	839.10	0.0000	4.3300	50.00	0.00	(0.3164)	(0.0350)	0.0000	3	(0.3513)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	11,900	0.6993	8,694.20	8,321.11	0.0000	4.3300	50.00	0.00	(3.1372)	(0.3467)	0.0000	3	(3.4839)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	31,100	0.6993	22,721.82	21,746.77	0.0000	4.3300	50.00	0.00	(8.1988)	(0.9061)	0.0000	3	(9.1049)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	3,900	0.6993	2,849.36	2,727.09	0.0000	4.3300	50.00	0.00	(1.0281)	(0.1136)	0.0000	3	(1.1418)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	79,800	0.6993	58,302.28	55,800.39	0.0000	4.3300	50.00	0.00	(21.0374)	(2.3250)	0.0000	3	(23.3624)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	87,800	0.6993	64,147.12	61,394.41	0.0000	4.3300	50.00	0.00	(23.1464)	(2.5581)	0.0000	3	(25.7045)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	105,600	0.6993	77,151.89	73,841.12	0.0000	4.3300	50.00	0.00	(27.8390)	(3.0767)	0.0000	3	(30.9157)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	500	0.6993	365.30	349.63	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	3	(0.1464)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	3,400	0.6993	2,484.06	2,377.46	0.0000	4.3300	50.00	0.00	(0.8963)	(0.0991)	0.0000	3	(0.9954)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	21,200	0.6993	15,488.83	14,824.16	0.0000	4.3300	50.00	0.00	(5.5889)	(0.6177)	0.0000	3	(6.2066)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	39,400	0.6993	28,785.84	27,550.57	0.0000	4.3300	50.00	0.00	(10.3869)	(1.1479)	0.0000	3	(11.5348)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	100	0.6993	73.06	69.93	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0029)	0.0000	3	(0.0293)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	500	0.6993	365.30	349.63	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0146)	0.0000	3	(0.1464)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	103,100	0.6993	75,325.38	72,092.98	0.0000	4.3300	50.00	0.00	(27.1799)	(3.0039)	0.0000	3	(30.1838)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	50,500	0.6993	36,895.55	35,312.28	0.0000	4.3300	50.00	0.00	(13.3131)	(1.4713)	0.0000	3	(14.7845)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	36,200	0.6993	26,447.90	25,312.96	0.0000	4.3300	50.00	0.00	(9.5433)	(1.0547)	0.0000	3	(10.5980)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	16,300	0.6993	11,908.86	11,397.82	0.0000	4.3300	50.00	0.00	(4.2971)	(0.4749)	0.0000	3	(4.7720)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	32,200	0.6993	23,525.48	22,515.95	0.0000	4.3300	50.00	0.00	(8.4888)	(0.9382)	0.0000	3	(9.4269)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	8,500	0.6993	6,210.14	5,943.65	0.0000	4.3300	50.00	0.00	(2.2408)	(0.2477)	0.0000	3	(2.4885)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	12,600	0.6993	9,205.62	8,810.59	0.0000	4.3300	50.00	0.00	(3.3217)	(0.3671)	0.0000	3	(3.6888)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	7,400	0.6993	5,406.48	5,174.47	0.0000	4.3300	50.00	0.00	(1.9508)	(0.2156)	0.0000	3	(2.1664)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	70,300	0.6993	51,361.53	49,157.49	0.0000	4.3300	50.00	0.00	(18.5330)	(2.0482)	0.0000	3	(20.5812)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	1,800	0.6993	1,315.09	1,258.66	0.0000	4.3300	50.00	0.00	(0.4745)	(0.0524)	0.0000	3	(0.5270)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	4,900	0.6993	3,579.96	3,426.34	0.0000	4.3300	50.00	0.00	(1.2918)	(0.1428)	0.0000	3	(1.4345)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	15,900	0.6993	11,616.62	11,118.12	0.0000	4.3300	50.00	0.00	(4.1917)	(0.4633)	0.0000	3	(4.6549)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	12,500	0.6993	9,132.56	8,740.66	0.0000	4.3300	50.00	0.00	(3.2953)	(0.3642)	0.0000	3	(3.6595)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	2,000	0.6993	1,461.21	1,398.51	0.0000	4.3300	50.00	0.00	(0.5273)	(0.0583)	0.0000	3	(0.5855)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	11,400	0.6993	8,328.90	7,971.48	0.0000	4.3300	50.00	0.00	(3.0053)	(0.3321)	0.0000	3	(3.3375)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	28,600	0.6993	20,895.30	19,998.64	0.0000	4.3300	50.00	0.00	(7.5397)	(0.8333)	0.0000	3	(8.3730)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	2,700	0.6993	1,972.63	1,887.98	0.0000	4.3300	50.00	0.00	(0.7118)	(0.0787)	0.0000	3	(0.7905)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	45,200	0.6993	33,023.35	31,606.24	0.0000	4.3300	50.00	0.00	(11.9159)	(1.3169)	0.0000	3	(13.2329)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	600	0.6993	438.36	419.55	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0175)	0.0000	3	(0.1757)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	2,000	0.6993	1,461.21	1,398.51	0.0000	4.3300	50.00	0.00	(0.5273)	(0.0583)	0.0000	3	(0.5855)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	600	0.6993	438.36	419.55	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0175)	0.0000	3	(0.1757)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	800	0.6993	584.48	559.40	0.0000	4.3300	50.00	0.00	(0.2109)	(0.0233)	0.0000	3	(0.2342)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	6,700	0.6993	4,895.05	4,685.00	0.0000	4.3300	50.00	0.00	(1.7663)	(0.1952)	0.0000	3	(1.9615)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	43,400	0.6993	31,708.26	30,347.58	0.0000	4.3300	50.00	0.00	(11.4414)	(1.2645)	0.0000	3	(12.7059)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	33,700	0.6993	24,621.39	23,564.83	0.0000	4.3300	50.00	0.00	(8.8842)	(0.9819)	0.0000	3	(9.8661)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	1,000	0.6993	730.61	699.25	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0291)	0.0000	3	(0.2928)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	200	0.6993	146.12	139.85	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0058)	0.0000	3	(0.0586)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	3,200	0.6993	2,337.94	2,237.61	0.0000	4.3300	50.00	0.00	(0.8436)	(0.0932)	0.0000	3	(0.9368)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	26,000	0.6993	18,995.73	18,180.58	0.0000	4.3300	50.00	0.00	(6.8543)	(0.7575)	0.0000	3	(7.6118)	02/07/2025
601598.SH	01/10/2025	SDB3260123479	0	10,400	0.6993	7,598.29	7,272.23	0.0000	4.3300	50.00	0.00	(2.7417)	(0.3030)	0.0000	3	(3.0447)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/10/2025	SDB3260123479	0	10,400	0.6993	7,598.29	7,272.23	0.0000	4.3300	50.00	0.00	(2.7417)	(0.3030)	0.0000	3	(3.0447)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	16,300	0.7027	11,908.86	11,454.53	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1591)	0.0000	1	(1.5915)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	14,800	0.7027	10,812.95	10,400.43	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1445)	0.0000	1	(1.4450)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	11,100	0.7027	8,109.72	7,800.33	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1083)	0.0000	1	(1.0838)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	9,800	0.7027	7,159.93	6,886.77	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0956)	0.0000	1	(0.9568)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	200	0.7027	146.12	140.55	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	17,000	0.7027	12,420.28	11,946.44	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1659)	0.0000	1	(1.6598)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	14,800	0.7027	10,812.95	10,400.43	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1445)	0.0000	1	(1.4450)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	1,600	0.7027	1,168.97	1,124.37	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0156)	0.0000	1	(0.1562)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	1,200	0.7027	876.73	843.28	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0117)	0.0000	1	(0.1172)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	11,900	0.7027	8,694.20	8,362.51	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1161)	0.0000	1	(1.1619)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	31,100	0.7027	22,721.82	21,854.97	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3035)	0.0000	1	(3.0365)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	3,900	0.7027	2,849.36	2,740.65	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0381)	0.0000	1	(0.3808)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	79,800	0.7027	58,302.28	56,078.01	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7789)	0.0000	1	(7.7913)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	87,800	0.7027	64,147.12	61,699.87	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8569)	0.0000	1	(8.5724)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	105,600	0.7027	77,151.89	74,208.50	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0307)	0.0000	1	(10.3103)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	500	0.7027	365.30	351.37	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	3,400	0.7027	2,484.06	2,389.29	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0332)	0.0000	1	(0.3320)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	21,200	0.7027	15,488.83	14,897.92	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2069)	0.0000	1	(2.0699)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	39,400	0.7027	28,785.84	27,687.64	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3846)	0.0000	1	(3.8468)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	100	0.7027	73.06	70.27	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	500	0.7027	365.30	351.37	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	103,100	0.7027	75,325.38	72,451.67	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0063)	0.0000	1	(10.0662)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	50,500	0.7027	36,895.55	35,487.97	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4929)	0.0000	1	(4.9306)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	36,200	0.7027	26,447.90	25,438.90	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3533)	0.0000	1	(3.5344)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	16,300	0.7027	11,908.86	11,454.53	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1591)	0.0000	1	(1.5915)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	32,200	0.7027	23,525.48	22,627.97	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3143)	0.0000	1	(3.1439)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	8,500	0.7027	6,210.14	5,973.22	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0830)	0.0000	1	(0.8299)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	12,600	0.7027	9,205.62	8,854.42	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1230)	0.0000	1	(1.2302)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	7,400	0.7027	5,406.48	5,200.22	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0722)	0.0000	1	(0.7225)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	70,300	0.7027	51,361.53	49,402.06	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6861)	0.0000	1	(6.8638)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	1,800	0.7027	1,315.09	1,264.92	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0176)	0.0000	1	(0.1757)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	4,900	0.7027	3,579.96	3,443.39	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0478)	0.0000	1	(0.4784)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	15,900	0.7027	11,616.62	11,173.44	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1552)	0.0000	1	(1.5524)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	12,500	0.7027	9,132.56	8,784.15	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1220)	0.0000	1	(1.2204)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	2,000	0.7027	1,461.21	1,405.46	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0195)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	11,400	0.7027	8,328.90	8,011.14	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1113)	0.0000	1	(1.1130)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	28,600	0.7027	20,895.30	20,098.14	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2791)	0.0000	1	(2.7924)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	2,700	0.7027	1,972.63	1,897.38	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0264)	0.0000	1	(0.2636)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	45,200	0.7027	33,023.35	31,763.49	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4412)	0.0000	1	(4.4131)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	600	0.7027	438.36	421.64	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	2,000	0.7027	1,461.21	1,405.46	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0195)	0.0000	1	(0.1953)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	600	0.7027	438.36	421.64	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	800	0.7027	584.48	562.19	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0078)	0.0000	1	(0.0781)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	6,700	0.7027	4,895.05	4,708.30	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0654)	0.0000	1	(0.6542)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	43,400	0.7027	31,708.26	30,498.57	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4236)	0.0000	1	(4.2374)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	33,700	0.7027	24,621.39	23,682.07	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3289)	0.0000	1	(3.2903)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	1,000	0.7027	730.61	702.73	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0098)	0.0000	1	(0.0976)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	200	0.7027	146.12	140.55	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	3,200	0.7027	2,337.94	2,248.74	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0312)	0.0000	1	(0.3124)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	26,000	0.7027	18,995.73	18,271.03	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2538)	0.0000	1	(2.5385)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	10,400	0.7027	7,598.29	7,308.41	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1015)	0.0000	1	(1.0154)	02/07/2025
601598.SH	01/09/2025	SDB3260123479	0	10,400	0.7027	7,598.29	7,308.41	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1015)	0.0000	1	(1.0154)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/08/2025	SDB3260123479	0	16,300	0.7061	11,908.86	11,509.63	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1599)	0.0000	1	(1.5922)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	14,800	0.7061	10,812.95	10,450.46	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1451)	0.0000	1	(1.4457)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	11,100	0.7061	8,109.72	7,837.84	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1089)	0.0000	1	(1.0843)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	9,800	0.7061	7,159.93	6,919.90	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0961)	0.0000	1	(0.9573)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	200	0.7061	146.12	141.22	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	17,000	0.7061	12,420.28	12,003.90	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1667)	0.0000	1	(1.6606)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	14,800	0.7061	10,812.95	10,450.46	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1451)	0.0000	1	(1.4457)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	1,600	0.7061	1,168.97	1,129.78	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0157)	0.0000	1	(0.1563)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	1,200	0.7061	876.73	847.33	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0118)	0.0000	1	(0.1172)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	11,900	0.7061	8,694.20	8,402.73	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1167)	0.0000	1	(1.1624)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	31,100	0.7061	22,721.82	21,960.08	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3050)	0.0000	1	(3.0379)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	3,900	0.7061	2,849.36	2,753.84	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0382)	0.0000	1	(0.3810)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	79,800	0.7061	58,302.28	56,347.74	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7826)	0.0000	1	(7.7951)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	87,800	0.7061	64,147.12	61,996.63	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8611)	0.0000	1	(8.5765)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	105,600	0.7061	77,151.89	74,565.43	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0356)	0.0000	1	(10.3153)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	500	0.7061	365.30	353.06	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	3,400	0.7061	2,484.06	2,400.78	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0333)	0.0000	1	(0.3321)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	21,200	0.7061	15,488.83	14,969.57	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2079)	0.0000	1	(2.0709)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	39,400	0.7061	28,785.84	27,820.81	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3864)	0.0000	1	(3.8487)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	100	0.7061	73.06	70.61	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	500	0.7061	365.30	353.06	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0049)	0.0000	1	(0.0488)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	103,100	0.7061	75,325.38	72,800.15	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0111)	0.0000	1	(10.0711)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	50,500	0.7061	36,895.55	35,658.66	0.0000	4.3300	50.00	0.00	(4.4377)	(0.4953)	0.0000	1	(4.9330)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	36,200	0.7061	26,447.90	25,561.25	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3550)	0.0000	1	(3.5361)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	16,300	0.7061	11,908.86	11,509.63	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1599)	0.0000	1	(1.5922)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	32,200	0.7061	23,525.48	22,736.81	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3158)	0.0000	1	(3.1454)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	8,500	0.7061	6,210.14	6,001.95	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0834)	0.0000	1	(0.8303)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	12,600	0.7061	9,205.62	8,897.01	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1236)	0.0000	1	(1.2308)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	7,400	0.7061	5,406.48	5,225.23	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0726)	0.0000	1	(0.7229)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	70,300	0.7061	51,361.53	49,639.67	0.0000	4.3300	50.00	0.00	(6.1777)	(0.6894)	0.0000	1	(6.8671)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	1,800	0.7061	1,315.09	1,271.00	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0177)	0.0000	1	(0.1758)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	4,900	0.7061	3,579.96	3,459.95	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0481)	0.0000	1	(0.4786)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	15,900	0.7061	11,616.62	11,227.18	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1559)	0.0000	1	(1.5532)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	12,500	0.7061	9,132.56	8,826.40	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1226)	0.0000	1	(1.2210)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	2,000	0.7061	1,461.21	1,412.22	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0196)	0.0000	1	(0.1954)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	11,400	0.7061	8,328.90	8,049.68	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1118)	0.0000	1	(1.1136)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	28,600	0.7061	20,895.30	20,194.80	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2805)	0.0000	1	(2.7937)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	2,700	0.7061	1,972.63	1,906.50	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0265)	0.0000	1	(0.2637)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	45,200	0.7061	33,023.35	31,916.26	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4433)	0.0000	1	(4.4153)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	600	0.7061	438.36	423.67	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	2,000	0.7061	1,461.21	1,412.22	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0196)	0.0000	1	(0.1954)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	600	0.7061	438.36	423.67	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0059)	0.0000	1	(0.0586)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	800	0.7061	584.48	564.89	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0078)	0.0000	1	(0.0781)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	6,700	0.7061	4,895.05	4,730.95	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0657)	0.0000	1	(0.6545)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	43,400	0.7061	31,708.26	30,645.26	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4256)	0.0000	1	(4.2394)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	33,700	0.7061	24,621.39	23,795.97	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3305)	0.0000	1	(3.2919)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	1,000	0.7061	730.61	706.11	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0098)	0.0000	1	(0.0977)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	200	0.7061	146.12	141.22	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	3,200	0.7061	2,337.94	2,259.56	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0314)	0.0000	1	(0.3126)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	26,000	0.7061	18,995.73	18,358.91	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2550)	0.0000	1	(2.5397)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	10,400	0.7061	7,598.29	7,343.56	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1020)	0.0000	1	(1.0159)	02/07/2025
601598.SH	01/08/2025	SDB3260123479	0	10,400	0.7061	7,598.29	7,343.56	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1020)	0.0000	1	(1.0159)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	16,300	0.7174	11,908.86	11,693.38	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1624)	0.0000	1	(1.5948)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/07/2025	SDB3260123479	0	14,800	0.7174	10,812.95	10,617.30	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1475)	0.0000	1	(1.4480)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	11,100	0.7174	8,109.72	7,962.97	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1106)	0.0000	1	(1.0860)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	9,800	0.7174	7,159.93	7,030.37	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0976)	0.0000	1	(0.9588)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	200	0.7174	146.12	143.48	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0196)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	17,000	0.7174	12,420.28	12,195.55	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1694)	0.0000	1	(1.6633)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	14,800	0.7174	10,812.95	10,617.30	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1475)	0.0000	1	(1.4480)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	1,600	0.7174	1,168.97	1,147.82	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0159)	0.0000	1	(0.1565)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	1,200	0.7174	876.73	860.86	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0120)	0.0000	1	(0.1174)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	11,900	0.7174	8,694.20	8,536.88	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1186)	0.0000	1	(1.1643)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	31,100	0.7174	22,721.82	22,310.67	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3099)	0.0000	1	(3.0428)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	3,900	0.7174	2,849.36	2,797.80	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0389)	0.0000	1	(0.3816)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	79,800	0.7174	58,302.28	57,247.32	0.0000	4.3300	50.00	0.00	(7.0125)	(0.7951)	0.0000	1	(7.8076)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	87,800	0.7174	64,147.12	62,986.40	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8748)	0.0000	1	(8.5903)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	105,600	0.7174	77,151.89	75,755.86	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0522)	0.0000	1	(10.3318)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	500	0.7174	365.30	358.69	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0050)	0.0000	1	(0.0489)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	3,400	0.7174	2,484.06	2,439.11	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0339)	0.0000	1	(0.3327)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	21,200	0.7174	15,488.83	15,208.56	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2112)	0.0000	1	(2.0742)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	39,400	0.7174	28,785.84	28,264.97	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3926)	0.0000	1	(3.8549)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	100	0.7174	73.06	71.74	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	500	0.7174	365.30	358.69	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0050)	0.0000	1	(0.0489)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	103,100	0.7174	75,325.38	73,962.39	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0273)	0.0000	1	(10.0872)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	50,500	0.7174	36,895.55	36,227.94	0.0000	4.3300	50.00	0.00	(4.4377)	(0.5032)	0.0000	1	(4.9409)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	36,200	0.7174	26,447.90	25,969.34	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3607)	0.0000	1	(3.5418)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	16,300	0.7174	11,908.86	11,693.38	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1624)	0.0000	1	(1.5948)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	32,200	0.7174	23,525.48	23,099.80	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3208)	0.0000	1	(3.1504)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	8,500	0.7174	6,210.14	6,097.77	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0847)	0.0000	1	(0.8316)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	12,600	0.7174	9,205.62	9,039.05	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1255)	0.0000	1	(1.2328)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	7,400	0.7174	5,406.48	5,308.65	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0737)	0.0000	1	(0.7240)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	70,300	0.7174	51,361.53	50,432.17	0.0000	4.3300	50.00	0.00	(6.1777)	(0.7004)	0.0000	1	(6.8781)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	1,800	0.7174	1,315.09	1,291.29	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0179)	0.0000	1	(0.1761)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	4,900	0.7174	3,579.96	3,515.19	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0488)	0.0000	1	(0.4794)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	15,900	0.7174	11,616.62	11,406.42	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1584)	0.0000	1	(1.5556)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	12,500	0.7174	9,132.56	8,967.31	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1245)	0.0000	1	(1.2230)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	2,000	0.7174	1,461.21	1,434.77	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0199)	0.0000	1	(0.1957)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	11,400	0.7174	8,328.90	8,178.19	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1136)	0.0000	1	(1.1154)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	28,600	0.7174	20,895.30	20,517.21	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2850)	0.0000	1	(2.7982)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	2,700	0.7174	1,972.63	1,936.94	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0269)	0.0000	1	(0.2642)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	45,200	0.7174	33,023.35	32,425.80	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4504)	0.0000	1	(4.4223)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	600	0.7174	438.36	430.43	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0060)	0.0000	1	(0.0587)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	2,000	0.7174	1,461.21	1,434.77	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0199)	0.0000	1	(0.1957)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	600	0.7174	438.36	430.43	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0060)	0.0000	1	(0.0587)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	800	0.7174	584.48	573.91	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0080)	0.0000	1	(0.0783)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	6,700	0.7174	4,895.05	4,806.48	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0668)	0.0000	1	(0.6555)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	43,400	0.7174	31,708.26	31,134.51	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4324)	0.0000	1	(4.2462)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	33,700	0.7174	24,621.39	24,175.87	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3358)	0.0000	1	(3.2972)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	1,000	0.7174	730.61	717.38	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0100)	0.0000	1	(0.0978)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	200	0.7174	146.12	143.48	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0196)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	3,200	0.7174	2,337.94	2,295.63	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0319)	0.0000	1	(0.3131)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	26,000	0.7174	18,995.73	18,652.01	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2591)	0.0000	1	(2.5438)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	10,400	0.7174	7,598.29	7,460.80	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1036)	0.0000	1	(1.0175)	02/07/2025
601598.SH	01/07/2025	SDB3260123479	0	10,400	0.7174	7,598.29	7,460.80	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1036)	0.0000	1	(1.0175)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	16,300	0.7306	11,908.86	11,908.86	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1654)	0.0000	1	(1.5978)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	14,800	0.7306	10,812.95	10,812.95	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1502)	0.0000	1	(1.4507)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601598.SH	01/06/2025	SDB3260123479	0	11.100	0.7306	8,109.72	8,109.72	0.0000	4.3300	50.00	0.00	(0.9754)	(0.1126)	0.0000	1	(1.0881)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	9.800	0.7306	7,159.93	7,159.93	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0994)	0.0000	1	(0.9606)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	200	0.7306	146.12	146.12	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0196)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	17,000	0.7306	12,420.28	12,420.28	0.0000	4.3300	50.00	0.00	(1.4939)	(0.1725)	0.0000	1	(1.6664)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	14,800	0.7306	10,812.95	10,812.95	0.0000	4.3300	50.00	0.00	(1.3006)	(0.1502)	0.0000	1	(1.4507)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	1,600	0.7306	1,168.97	1,168.97	0.0000	4.3300	50.00	0.00	(0.1406)	(0.0162)	0.0000	1	(0.1568)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	1,200	0.7306	876.73	876.73	0.0000	4.3300	50.00	0.00	(0.1055)	(0.0122)	0.0000	1	(0.1176)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	11,900	0.7306	8,694.20	8,694.20	0.0000	4.3300	50.00	0.00	(1.0457)	(0.1208)	0.0000	1	(1.1665)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	31,100	0.7306	22,721.82	22,721.82	0.0000	4.3300	50.00	0.00	(2.7329)	(0.3156)	0.0000	1	(3.0485)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	3,900	0.7306	2,849.36	2,849.36	0.0000	4.3300	50.00	0.00	(0.3427)	(0.0396)	0.0000	1	(0.3823)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	79,800	0.7306	58,302.28	58,302.28	0.0000	4.3300	50.00	0.00	(7.0125)	(0.8098)	0.0000	1	(7.8222)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	87,800	0.7306	64,147.12	64,147.12	0.0000	4.3300	50.00	0.00	(7.7155)	(0.8909)	0.0000	1	(8.6064)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	105,600	0.7306	77,151.89	77,151.89	0.0000	4.3300	50.00	0.00	(9.2797)	(1.0716)	0.0000	1	(10.3512)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	500	0.7306	365.30	365.30	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0051)	0.0000	1	(0.0490)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	3,400	0.7306	2,484.06	2,484.06	0.0000	4.3300	50.00	0.00	(0.2988)	(0.0345)	0.0000	1	(0.3333)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	21,200	0.7306	15,488.83	15,488.83	0.0000	4.3300	50.00	0.00	(1.8630)	(0.2151)	0.0000	1	(2.0781)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	39,400	0.7306	28,785.84	28,785.84	0.0000	4.3300	50.00	0.00	(3.4623)	(0.3998)	0.0000	1	(3.8621)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	100	0.7306	73.06	73.06	0.0000	4.3300	50.00	0.00	(0.0088)	(0.0010)	0.0000	1	(0.0098)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	500	0.7306	365.30	365.30	0.0000	4.3300	50.00	0.00	(0.0439)	(0.0051)	0.0000	1	(0.0490)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	103,100	0.7306	75,325.38	75,325.38	0.0000	4.3300	50.00	0.00	(9.0600)	(1.0462)	0.0000	1	(10.1062)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	50,500	0.7306	36,895.55	36,895.55	0.0000	4.3300	50.00	0.00	(4.4377)	(0.5124)	0.0000	1	(4.9502)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	36,200	0.7306	26,447.90	26,447.90	0.0000	4.3300	50.00	0.00	(3.1811)	(0.3673)	0.0000	1	(3.5484)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	16,300	0.7306	11,908.86	11,908.86	0.0000	4.3300	50.00	0.00	(1.4324)	(0.1654)	0.0000	1	(1.5978)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	32,200	0.7306	23,525.48	23,525.48	0.0000	4.3300	50.00	0.00	(2.8296)	(0.3267)	0.0000	1	(3.1563)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	8,500	0.7306	6,210.14	6,210.14	0.0000	4.3300	50.00	0.00	(0.7469)	(0.0863)	0.0000	1	(0.8332)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	12,600	0.7306	9,205.62	9,205.62	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1279)	0.0000	1	(1.2351)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	7,400	0.7306	5,406.48	5,406.48	0.0000	4.3300	50.00	0.00	(0.6503)	(0.0751)	0.0000	1	(0.7254)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	70,300	0.7306	51,361.53	51,361.53	0.0000	4.3300	50.00	0.00	(6.1777)	(0.7134)	0.0000	1	(6.8910)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	1,800	0.7306	1,315.09	1,315.09	0.0000	4.3300	50.00	0.00	(0.1582)	(0.0183)	0.0000	1	(0.1764)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	4,900	0.7306	3,579.96	3,579.96	0.0000	4.3300	50.00	0.00	(0.4306)	(0.0497)	0.0000	1	(0.4803)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	15,900	0.7306	11,616.62	11,616.62	0.0000	4.3300	50.00	0.00	(1.3972)	(0.1613)	0.0000	1	(1.5586)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	12,500	0.7306	9,132.56	9,132.56	0.0000	4.3300	50.00	0.00	(1.0984)	(0.1268)	0.0000	1	(1.2253)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	2,000	0.7306	1,461.21	1,461.21	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0203)	0.0000	1	(0.1960)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	11,400	0.7306	8,328.90	8,328.90	0.0000	4.3300	50.00	0.00	(1.0018)	(0.1157)	0.0000	1	(1.1175)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	28,600	0.7306	20,895.30	20,895.30	0.0000	4.3300	50.00	0.00	(2.5132)	(0.2902)	0.0000	1	(2.8035)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	2,700	0.7306	1,972.63	1,972.63	0.0000	4.3300	50.00	0.00	(0.2373)	(0.0274)	0.0000	1	(0.2647)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	45,200	0.7306	33,023.35	33,023.35	0.0000	4.3300	50.00	0.00	(3.9720)	(0.4587)	0.0000	1	(4.4306)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	600	0.7306	438.36	438.36	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0061)	0.0000	1	(0.0588)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	2,000	0.7306	1,461.21	1,461.21	0.0000	4.3300	50.00	0.00	(0.1758)	(0.0203)	0.0000	1	(0.1960)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	600	0.7306	438.36	438.36	0.0000	4.3300	50.00	0.00	(0.0527)	(0.0061)	0.0000	1	(0.0588)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	800	0.7306	584.48	584.48	0.0000	4.3300	50.00	0.00	(0.0703)	(0.0081)	0.0000	1	(0.0784)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	6,700	0.7306	4,895.05	4,895.05	0.0000	4.3300	50.00	0.00	(0.5888)	(0.0680)	0.0000	1	(0.6568)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	43,400	0.7306	31,708.26	31,708.26	0.0000	4.3300	50.00	0.00	(3.8138)	(0.4404)	0.0000	1	(4.2542)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	33,700	0.7306	24,621.39	24,621.39	0.0000	4.3300	50.00	0.00	(2.9614)	(0.3420)	0.0000	1	(3.3034)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	1,000	0.7306	730.61	730.61	0.0000	4.3300	50.00	0.00	(0.0879)	(0.0101)	0.0000	1	(0.0980)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	200	0.7306	146.12	146.12	0.0000	4.3300	50.00	0.00	(0.0176)	(0.0020)	0.0000	1	(0.0196)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	3,200	0.7306	2,337.94	2,337.94	0.0000	4.3300	50.00	0.00	(0.2812)	(0.0325)	0.0000	1	(0.3137)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	26,000	0.7306	18,995.73	18,995.73	0.0000	4.3300	50.00	0.00	(2.2848)	(0.2638)	0.0000	1	(2.5486)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	10,400	0.7306	7,598.29	7,598.29	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1055)	0.0000	1	(1.0194)	02/07/2025
601598.SH	01/06/2025	SDB3260123479	0	10,400	0.7306	7,598.29	7,598.29	0.0000	4.3300	50.00	0.00	(0.9139)	(0.1055)	0.0000	1	(1.0194)	02/07/2025
TOTAL SINOTRANS LIMITED CMN CLASS A SERIES NORTHBOUND													(1,131.5910)	(125.7505)	0.0000	(1,257.3415)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603737.SH	01/17/2025	SDB3262115552	0	700	5.3494	3,710.44	3,744.56	0.0000	4.3300	50.00	0.00	(0.4463)	(0.0520)	0.0000	1	(0.4983)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	700	5.3494	3,704.36	3,744.56	0.0000	4.3300	50.00	0.00	(0.4456)	(0.0520)	0.0000	1	(0.4976)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	500	5.3494	2,615.59	2,674.69	0.0000	4.3300	50.00	0.00	(0.3146)	(0.0371)	0.0000	1	(0.3517)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	200	5.3494	1,041.84	1,069.88	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0149)	0.0000	1	(0.1402)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	200	5.3494	1,075.14	1,069.88	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0149)	0.0000	1	(0.1442)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	300	5.3494	1,581.99	1,604.81	0.0000	4.3300	50.00	0.00	(0.1903)	(0.0223)	0.0000	1	(0.2126)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	500	5.3494	2,692.73	2,674.69	0.0000	4.3300	50.00	0.00	(0.3239)	(0.0371)	0.0000	1	(0.3610)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	300	5.3494	1,639.60	1,604.81	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0223)	0.0000	1	(0.2195)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	100	5.3494	543.90	534.94	0.0000	4.3300	50.00	0.00	(0.0654)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	300	5.3494	1,676.44	1,604.81	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0223)	0.0000	1	(0.2239)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	100	5.3494	549.81	534.94	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0074)	0.0000	1	(0.0736)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	200	5.3494	1,144.42	1,069.88	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0149)	0.0000	1	(0.1525)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	100	5.3494	561.57	534.94	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0074)	0.0000	1	(0.0750)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	500	5.3494	2,908.76	2,674.69	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0371)	0.0000	1	(0.3870)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	800	5.3494	4,654.02	4,279.50	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0594)	0.0000	1	(0.6192)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	100	5.3494	581.75	534.94	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0074)	0.0000	1	(0.0774)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	200	5.3494	1,163.51	1,069.88	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1548)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	600	5.3494	3,490.52	3,209.63	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0446)	0.0000	1	(0.4644)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	3,100	5.3494	18,034.33	16,583.07	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2303)	0.0000	1	(2.3994)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	1,300	5.3494	7,562.78	6,954.19	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0966)	0.0000	1	(1.0062)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	4,300	5.3494	25,015.36	23,002.32	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3195)	0.0000	1	(3.3283)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	300	5.3494	1,745.26	1,604.81	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0223)	0.0000	1	(0.2322)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	1,400	5.3494	8,144.54	7,489.13	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1040)	0.0000	1	(1.0836)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	200	5.3494	1,163.51	1,069.88	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1548)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	1,300	5.3494	7,562.78	6,954.19	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0966)	0.0000	1	(1.0062)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	100	5.3494	581.75	534.94	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0074)	0.0000	1	(0.0774)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	700	5.3494	4,072.27	3,744.56	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0520)	0.0000	1	(0.5418)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	900	5.3494	5,235.77	4,814.44	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0669)	0.0000	1	(0.6966)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	600	5.3494	3,490.52	3,209.63	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0446)	0.0000	1	(0.4644)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	800	5.3494	4,654.02	4,279.50	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0594)	0.0000	1	(0.6192)	02/07/2025
603737.SH	01/17/2025	SDB3262115552	0	800	5.3494	4,654.02	4,279.50	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0594)	0.0000	1	(0.6192)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	500	5.2421	2,615.59	2,621.06	0.0000	4.3300	50.00	0.00	(0.3146)	(0.0364)	0.0000	1	(0.3510)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	200	5.2421	1,041.84	1,048.42	0.0000	4.3300	50.00	0.00	(0.1253)	(0.0146)	0.0000	1	(0.1399)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	200	5.2421	1,075.14	1,048.42	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0146)	0.0000	1	(0.1439)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	300	5.2421	1,581.99	1,572.63	0.0000	4.3300	50.00	0.00	(0.1903)	(0.0218)	0.0000	1	(0.2121)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	500	5.2421	2,692.73	2,621.06	0.0000	4.3300	50.00	0.00	(0.3239)	(0.0364)	0.0000	1	(0.3603)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	300	5.2421	1,639.60	1,572.63	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0218)	0.0000	1	(0.2190)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	100	5.2421	543.90	524.21	0.0000	4.3300	50.00	0.00	(0.0654)	(0.0073)	0.0000	1	(0.0727)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	300	5.2421	1,676.44	1,572.63	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0218)	0.0000	1	(0.2235)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	100	5.2421	549.81	524.21	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	200	5.2421	1,144.42	1,048.42	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0146)	0.0000	1	(0.1522)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	100	5.2421	561.57	524.21	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0073)	0.0000	1	(0.0748)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	500	5.2421	2,908.76	2,621.06	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0364)	0.0000	1	(0.3863)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	800	5.2421	4,654.02	4,193.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0582)	0.0000	1	(0.6180)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	100	5.2421	581.75	524.21	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0073)	0.0000	1	(0.0773)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	200	5.2421	1,163.51	1,048.42	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0146)	0.0000	1	(0.1545)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	600	5.2421	3,490.52	3,145.27	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0437)	0.0000	1	(0.4635)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	3,100	5.2421	18,034.33	16,250.56	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2257)	0.0000	1	(2.3948)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	1,300	5.2421	7,562.78	6,814.75	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0946)	0.0000	1	(1.0043)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	4,300	5.2421	25,015.36	22,541.10	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3131)	0.0000	1	(3.3219)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	300	5.2421	1,745.26	1,572.63	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0218)	0.0000	1	(0.2318)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	1,400	5.2421	8,144.54	7,338.96	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1019)	0.0000	1	(1.0815)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	200	5.2421	1,163.51	1,048.42	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0146)	0.0000	1	(0.1545)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603737.SH	01/16/2025	SDB3262115552	0	1,300	5.2421	7,562.78	6,814.75	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0946)	0.0000	1	(1.0043)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	100	5.2421	581.75	524.21	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0073)	0.0000	1	(0.0773)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	700	5.2421	4,072.27	3,669.48	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0510)	0.0000	1	(0.5408)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	900	5.2421	5,235.77	4,717.90	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0655)	0.0000	1	(0.6953)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	600	5.2421	3,490.52	3,145.27	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0437)	0.0000	1	(0.4635)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	800	5.2421	4,654.02	4,193.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0582)	0.0000	1	(0.6180)	02/07/2025
603737.SH	01/16/2025	SDB3262115552	0	800	5.2421	4,654.02	4,193.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0582)	0.0000	1	(0.6180)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	200	5.2102	1,075.14	1,042.03	0.0000	4.3300	50.00	0.00	(0.1293)	(0.0145)	0.0000	1	(0.1438)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	300	5.2102	1,581.99	1,563.05	0.0000	4.3300	50.00	0.00	(0.1903)	(0.0217)	0.0000	1	(0.2120)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	500	5.2102	2,692.73	2,605.08	0.0000	4.3300	50.00	0.00	(0.3239)	(0.0362)	0.0000	1	(0.3601)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	300	5.2102	1,639.60	1,563.05	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0217)	0.0000	1	(0.2189)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	100	5.2102	543.90	521.02	0.0000	4.3300	50.00	0.00	(0.0654)	(0.0072)	0.0000	1	(0.0727)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	300	5.2102	1,676.44	1,563.05	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0217)	0.0000	1	(0.2233)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	100	5.2102	549.81	521.02	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0734)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	200	5.2102	1,144.42	1,042.03	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0145)	0.0000	1	(0.1521)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	100	5.2102	561.57	521.02	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0072)	0.0000	1	(0.0748)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	500	5.2102	2,908.76	2,605.08	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0362)	0.0000	1	(0.3860)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	800	5.2102	4,654.02	4,168.13	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0579)	0.0000	1	(0.6177)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	100	5.2102	581.75	521.02	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0072)	0.0000	1	(0.0772)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	200	5.2102	1,163.51	1,042.03	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0145)	0.0000	1	(0.1544)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	600	5.2102	3,490.52	3,126.10	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0434)	0.0000	1	(0.4632)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	3,100	5.2102	18,034.33	16,151.52	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2243)	0.0000	1	(2.3935)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	1,300	5.2102	7,562.78	6,773.22	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0941)	0.0000	1	(1.0037)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	4,300	5.2102	25,015.36	22,403.72	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3112)	0.0000	1	(3.3200)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	300	5.2102	1,745.26	1,563.05	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0217)	0.0000	1	(0.2316)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	1,400	5.2102	8,144.54	7,294.23	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1013)	0.0000	1	(1.0809)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	200	5.2102	1,163.51	1,042.03	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0145)	0.0000	1	(0.1544)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	1,300	5.2102	7,562.78	6,773.22	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0941)	0.0000	1	(1.0037)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	100	5.2102	581.75	521.02	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0072)	0.0000	1	(0.0772)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	700	5.2102	4,072.27	3,647.12	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0507)	0.0000	1	(0.5405)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	900	5.2102	5,235.77	4,689.15	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0651)	0.0000	1	(0.6949)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	600	5.2102	3,490.52	3,126.10	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0434)	0.0000	1	(0.4632)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	800	5.2102	4,654.02	4,168.13	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0579)	0.0000	1	(0.6177)	02/07/2025
603737.SH	01/15/2025	SDB3262115552	0	800	5.2102	4,654.02	4,168.13	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0579)	0.0000	1	(0.6177)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	500	5.3737	2,692.73	2,686.84	0.0000	4.3300	50.00	0.00	(0.3239)	(0.0373)	0.0000	1	(0.3612)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	300	5.3737	1,639.60	1,612.10	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0224)	0.0000	1	(0.2196)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	100	5.3737	543.90	537.37	0.0000	4.3300	50.00	0.00	(0.0654)	(0.0075)	0.0000	1	(0.0729)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	300	5.3737	1,676.44	1,612.10	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0224)	0.0000	1	(0.2240)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	100	5.3737	549.81	537.37	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0075)	0.0000	1	(0.0736)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	200	5.3737	1,144.42	1,074.73	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0149)	0.0000	1	(0.1526)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	100	5.3737	561.57	537.37	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0075)	0.0000	1	(0.0750)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	500	5.3737	2,908.76	2,686.84	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0373)	0.0000	1	(0.3872)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	800	5.3737	4,654.02	4,298.94	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0597)	0.0000	1	(0.6195)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	100	5.3737	581.75	537.37	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0774)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	200	5.3737	1,163.51	1,074.73	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1549)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	600	5.3737	3,490.52	3,224.20	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0448)	0.0000	1	(0.4646)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	3,100	5.3737	18,034.33	16,658.39	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2314)	0.0000	1	(2.4005)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	1,300	5.3737	7,562.78	6,985.78	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0970)	0.0000	1	(1.0067)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	4,300	5.3737	25,015.36	23,106.80	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3209)	0.0000	1	(3.3297)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	300	5.3737	1,745.26	1,612.10	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0224)	0.0000	1	(0.2323)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	1,400	5.3737	8,144.54	7,523.14	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1045)	0.0000	1	(1.0841)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	200	5.3737	1,163.51	1,074.73	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0149)	0.0000	1	(0.1549)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	1,300	5.3737	7,562.78	6,985.78	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0970)	0.0000	1	(1.0067)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603737.SH	01/14/2025	SDB3262115552	0	100	5.3737	581.75	537.37	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0075)	0.0000	1	(0.0774)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	700	5.3737	4,072.27	3,761.57	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0522)	0.0000	1	(0.5420)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	900	5.3737	5,235.77	4,836.31	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0672)	0.0000	1	(0.6969)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	600	5.3737	3,490.52	3,224.20	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0448)	0.0000	1	(0.4646)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	800	5.3737	4,654.02	4,298.94	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0597)	0.0000	1	(0.6195)	02/07/2025
603737.SH	01/14/2025	SDB3262115552	0	800	5.3737	4,654.02	4,298.94	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0597)	0.0000	1	(0.6195)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	300	5.2944	1,639.60	1,588.32	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0221)	0.0000	1	(0.2193)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	100	5.2944	543.90	529.44	0.0000	4.3300	50.00	0.00	(0.0654)	(0.0074)	0.0000	1	(0.0728)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	300	5.2944	1,676.44	1,588.32	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0221)	0.0000	1	(0.2237)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	100	5.2944	549.81	529.44	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0074)	0.0000	1	(0.0735)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	200	5.2944	1,144.42	1,058.88	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0147)	0.0000	1	(0.1524)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	100	5.2944	561.57	529.44	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0074)	0.0000	1	(0.0749)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	500	5.2944	2,908.76	2,647.20	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0368)	0.0000	1	(0.3866)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	800	5.2944	4,654.02	4,235.51	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0588)	0.0000	1	(0.6186)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	100	5.2944	581.75	529.44	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0074)	0.0000	1	(0.0773)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	200	5.2944	1,163.51	1,058.88	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0147)	0.0000	1	(0.1547)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	600	5.2944	3,490.52	3,176.63	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0441)	0.0000	1	(0.4640)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	3.100	5.2944	18,034.33	16,412.61	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2280)	0.0000	1	(2.3971)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	1,300	5.2944	7,562.78	6,882.71	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0956)	0.0000	1	(1.0052)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	4,300	5.2944	25,015.36	22,765.88	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3162)	0.0000	1	(3.3250)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	300	5.2944	1,745.26	1,588.32	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0221)	0.0000	1	(0.2320)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	1,400	5.2944	8,144.54	7,412.15	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1029)	0.0000	1	(1.0826)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	200	5.2944	1,163.51	1,058.88	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0147)	0.0000	1	(0.1547)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	1,300	5.2944	7,562.78	6,882.71	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0956)	0.0000	1	(1.0052)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	100	5.2944	581.75	529.44	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0074)	0.0000	1	(0.0773)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	700	5.2944	4,072.27	3,706.07	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0515)	0.0000	1	(0.5413)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	900	5.2944	5,235.77	4,764.95	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0662)	0.0000	1	(0.6959)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	600	5.2944	3,490.52	3,176.63	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0441)	0.0000	1	(0.4640)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	800	5.2944	4,654.02	4,235.51	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0588)	0.0000	1	(0.6186)	02/07/2025
603737.SH	01/13/2025	SDB3262115552	0	800	5.2944	4,654.02	4,235.51	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0588)	0.0000	1	(0.6186)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	300	5.4754	1,639.60	1,642.63	0.0000	4.3300	50.00	0.00	(0.5916)	(0.0684)	0.0000	3	(0.6601)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	100	5.4754	543.90	547.54	0.0000	4.3300	50.00	0.00	(0.1963)	(0.0228)	0.0000	3	(0.2191)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	300	5.4754	1,676.44	1,642.63	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0684)	0.0000	3	(0.6734)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	100	5.4754	549.81	547.54	0.0000	4.3300	50.00	0.00	(0.1984)	(0.0228)	0.0000	3	(0.2212)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	200	5.4754	1,144.42	1,095.09	0.0000	4.3300	50.00	0.00	(0.4129)	(0.0456)	0.0000	3	(0.4586)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	100	5.4754	561.57	547.54	0.0000	4.3300	50.00	0.00	(0.2026)	(0.0228)	0.0000	3	(0.2254)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	500	5.4754	2,908.76	2,737.72	0.0000	4.3300	50.00	0.00	(1.0496)	(0.1141)	0.0000	3	(1.1637)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	800	5.4754	4,654.02	4,380.35	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1825)	0.0000	3	(1.8618)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	100	5.4754	581.75	547.54	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0228)	0.0000	3	(0.2327)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	200	5.4754	1,163.51	1,095.09	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0456)	0.0000	3	(0.4655)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	600	5.4754	3,490.52	3,285.26	0.0000	4.3300	50.00	0.00	(1.2595)	(0.1369)	0.0000	3	(1.3964)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	3,100	5.4754	18,034.33	16,973.86	0.0000	4.3300	50.00	0.00	(6.5074)	(0.7072)	0.0000	3	(7.2146)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	1,300	5.4754	7,562.78	7,118.07	0.0000	4.3300	50.00	0.00	(2.7289)	(0.2966)	0.0000	3	(3.0255)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	4,300	5.4754	25,015.36	23,544.38	0.0000	4.3300	50.00	0.00	(9.0264)	(0.9810)	0.0000	3	(10.0074)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	300	5.4754	1,745.26	1,642.63	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0684)	0.0000	3	(0.6982)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	1,400	5.4754	8,144.54	7,665.61	0.0000	4.3300	50.00	0.00	(2.9388)	(0.3194)	0.0000	3	(3.2582)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	200	5.4754	1,163.51	1,095.09	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0456)	0.0000	3	(0.4655)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	1,300	5.4754	7,562.78	7,118.07	0.0000	4.3300	50.00	0.00	(2.7289)	(0.2966)	0.0000	3	(3.0255)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	100	5.4754	581.75	547.54	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0228)	0.0000	3	(0.2327)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	700	5.4754	4,072.27	3,832.81	0.0000	4.3300	50.00	0.00	(1.4694)	(0.1597)	0.0000	3	(1.6291)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	900	5.4754	5,235.77	4,927.89	0.0000	4.3300	50.00	0.00	(1.8892)	(0.2053)	0.0000	3	(2.0946)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	600	5.4754	3,490.52	3,285.26	0.0000	4.3300	50.00	0.00	(1.2595)	(0.1369)	0.0000	3	(1.3964)	02/07/2025
603737.SH	01/10/2025	SDB3262115552	0	800	5.4754	4,654.02	4,380.35	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1825)	0.0000	3	(1.8618)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603737.SH	01/10/2025	SDB3262115552	0	800	5.4754	4,654.02	4,380.35	0.0000	4.3300	50.00	0.00	(1.6793)	(0.1825)	0.0000	3	(1.8618)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	300	5.4384	1,639.60	1,631.51	0.0000	4.3300	50.00	0.00	(0.1972)	(0.0227)	0.0000	1	(0.2199)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	100	5.4384	543.90	543.84	0.0000	4.3300	50.00	0.00	(0.0854)	(0.0076)	0.0000	1	(0.0730)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	300	5.4384	1,676.44	1,631.51	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0227)	0.0000	1	(0.2243)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	100	5.4384	549.81	543.84	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	200	5.4384	1,144.42	1,087.67	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0151)	0.0000	1	(0.1528)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	100	5.4384	561.57	543.84	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0076)	0.0000	1	(0.0751)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	500	5.4384	2,908.76	2,719.18	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0378)	0.0000	1	(0.3876)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	800	5.4384	4,654.02	4,350.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0604)	0.0000	1	(0.6202)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	100	5.4384	581.75	543.84	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	1	(0.0775)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	200	5.4384	1,163.51	1,087.67	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0151)	0.0000	1	(0.1551)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	600	5.4384	3,490.52	3,263.01	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0453)	0.0000	1	(0.4652)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	3,100	5.4384	18,034.33	16,858.91	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2342)	0.0000	1	(2.4033)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	1,300	5.4384	7,562.78	7,069.87	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0982)	0.0000	1	(1.0078)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	4,300	5.4384	25,015.36	23,384.94	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3248)	0.0000	1	(3.3336)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	300	5.4384	1,745.26	1,631.51	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0227)	0.0000	1	(0.2326)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	1,400	5.4384	8,144.54	7,613.70	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1057)	0.0000	1	(1.0854)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	200	5.4384	1,163.51	1,087.67	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0151)	0.0000	1	(0.1551)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	1,300	5.4384	7,562.78	7,069.87	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0982)	0.0000	1	(1.0078)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	100	5.4384	581.75	543.84	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	1	(0.0775)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	700	5.4384	4,072.27	3,806.85	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0529)	0.0000	1	(0.5427)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	900	5.4384	5,235.77	4,894.52	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0680)	0.0000	1	(0.6977)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	600	5.4384	3,490.52	3,263.01	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0453)	0.0000	1	(0.4652)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	800	5.4384	4,654.02	4,350.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0604)	0.0000	1	(0.6202)	02/07/2025
603737.SH	01/09/2025	SDB3262115552	0	800	5.4384	4,654.02	4,350.69	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0604)	0.0000	1	(0.6202)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	300	5.4935	1,676.44	1,648.05	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0229)	0.0000	1	(0.2245)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	100	5.4935	549.81	549.35	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0738)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	200	5.4935	1,144.42	1,098.70	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0153)	0.0000	1	(0.1529)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	100	5.4935	561.57	549.35	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0076)	0.0000	1	(0.0752)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	500	5.4935	2,908.76	2,746.75	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0381)	0.0000	1	(0.3880)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	800	5.4935	4,654.02	4,394.80	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0610)	0.0000	1	(0.6208)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	100	5.4935	581.75	549.35	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	1	(0.0776)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	200	5.4935	1,163.51	1,098.70	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0153)	0.0000	1	(0.1552)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	600	5.4935	3,490.52	3,296.10	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0458)	0.0000	1	(0.4656)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	3,100	5.4935	18,034.33	17,029.83	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2365)	0.0000	1	(2.4057)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	1,300	5.4935	7,562.78	7,141.54	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0992)	0.0000	1	(1.0088)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	4,300	5.4935	25,015.36	23,622.02	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3281)	0.0000	1	(3.3369)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	300	5.4935	1,745.26	1,648.05	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0229)	0.0000	1	(0.2328)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	1,400	5.4935	8,144.54	7,690.89	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1068)	0.0000	1	(1.0864)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	200	5.4935	1,163.51	1,098.70	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0153)	0.0000	1	(0.1552)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	1,300	5.4935	7,562.78	7,141.54	0.0000	4.3300	50.00	0.00	(0.9096)	(0.0992)	0.0000	1	(1.0088)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	100	5.4935	581.75	549.35	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0076)	0.0000	1	(0.0776)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	700	5.4935	4,072.27	3,845.45	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0534)	0.0000	1	(0.5432)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	900	5.4935	5,235.77	4,944.14	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0687)	0.0000	1	(0.6984)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	600	5.4935	3,490.52	3,296.10	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0458)	0.0000	1	(0.4656)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	800	5.4935	4,654.02	4,394.80	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0610)	0.0000	1	(0.6208)	02/07/2025
603737.SH	01/08/2025	SDB3262115552	0	800	5.4935	4,654.02	4,394.80	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0610)	0.0000	1	(0.6208)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	200	5.6175	1,144.42	1,123.49	0.0000	4.3300	50.00	0.00	(0.1376)	(0.0156)	0.0000	1	(0.1533)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	100	5.6175	561.57	561.75	0.0000	4.3300	50.00	0.00	(0.0675)	(0.0078)	0.0000	1	(0.0753)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	500	5.6175	2,908.76	2,808.73	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0390)	0.0000	1	(0.3889)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	800	5.6175	4,654.02	4,493.97	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0624)	0.0000	1	(0.6222)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	100	5.6175	581.75	561.75	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0078)	0.0000	1	(0.0778)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	200	5.6175	1,163.51	1,123.49	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0156)	0.0000	1	(0.1555)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603737.SH	01/07/2025	SDB3262115552	0	600	5.6175	3,490.52	3,370.48	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0468)	0.0000	1	(0.4666)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	3,100	5.6175	18,034.33	17,414.14	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2419)	0.0000	1	(2.4110)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	1,300	5.6175	7,562.78	7,302.70	0.0000	4.3300	50.00	0.00	(0.9096)	(0.1014)	0.0000	1	(1.0111)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	4,300	5.6175	25,015.36	24,155.09	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3355)	0.0000	1	(3.3443)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	300	5.6175	1,745.26	1,685.24	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0234)	0.0000	1	(0.2333)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	1,400	5.6175	8,144.54	7,864.45	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1092)	0.0000	1	(1.0888)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	200	5.6175	1,163.51	1,123.49	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0156)	0.0000	1	(0.1555)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	1,300	5.6175	7,562.78	7,302.70	0.0000	4.3300	50.00	0.00	(0.9096)	(0.1014)	0.0000	1	(1.0111)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	100	5.6175	581.75	561.75	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0078)	0.0000	1	(0.0778)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	700	5.6175	4,072.27	3,932.22	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0546)	0.0000	1	(0.5444)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	900	5.6175	5,235.77	5,055.72	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0702)	0.0000	1	(0.7000)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	600	5.6175	3,490.52	3,370.48	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0468)	0.0000	1	(0.4666)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	800	5.6175	4,654.02	4,493.97	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0624)	0.0000	1	(0.6222)	02/07/2025
603737.SH	01/07/2025	SDB3262115552	0	800	5.6175	4,654.02	4,493.97	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0624)	0.0000	1	(0.6222)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	500	5.8175	2,908.76	2,908.76	0.0000	4.3300	50.00	0.00	(0.3499)	(0.0404)	0.0000	1	(0.3903)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	800	5.8175	4,654.02	4,654.02	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0646)	0.0000	1	(0.6244)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	100	5.8175	581.75	581.75	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0081)	0.0000	1	(0.0781)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	200	5.8175	1,163.51	1,163.51	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0162)	0.0000	1	(0.1561)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	600	5.8175	3,490.52	3,490.52	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0485)	0.0000	1	(0.4683)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	3,100	5.8175	18,034.33	18,034.33	0.0000	4.3300	50.00	0.00	(2.1691)	(0.2505)	0.0000	1	(2.4196)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	1,300	5.8175	7,562.78	7,562.78	0.0000	4.3300	50.00	0.00	(0.9096)	(0.1050)	0.0000	1	(1.0147)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	4,300	5.8175	25,015.36	25,015.36	0.0000	4.3300	50.00	0.00	(3.0088)	(0.3474)	0.0000	1	(3.3562)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	300	5.8175	1,745.26	1,745.26	0.0000	4.3300	50.00	0.00	(0.2099)	(0.0242)	0.0000	1	(0.2342)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	1,400	5.8175	8,144.54	8,144.54	0.0000	4.3300	50.00	0.00	(0.9796)	(0.1131)	0.0000	1	(1.0927)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	200	5.8175	1,163.51	1,163.51	0.0000	4.3300	50.00	0.00	(0.1399)	(0.0162)	0.0000	1	(0.1561)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	1,300	5.8175	7,562.78	7,562.78	0.0000	4.3300	50.00	0.00	(0.9096)	(0.1050)	0.0000	1	(1.0147)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	100	5.8175	581.75	581.75	0.0000	4.3300	50.00	0.00	(0.0700)	(0.0081)	0.0000	1	(0.0781)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	700	5.8175	4,072.27	4,072.27	0.0000	4.3300	50.00	0.00	(0.4898)	(0.0566)	0.0000	1	(0.5464)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	900	5.8175	5,235.77	5,235.77	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0727)	0.0000	1	(0.7025)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	600	5.8175	3,490.52	3,490.52	0.0000	4.3300	50.00	0.00	(0.4198)	(0.0485)	0.0000	1	(0.4683)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	800	5.8175	4,654.02	4,654.02	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0646)	0.0000	1	(0.6244)	02/07/2025
603737.SH	01/06/2025	SDB3262115552	0	800	5.8175	4,654.02	4,654.02	0.0000	4.3300	50.00	0.00	(0.5598)	(0.0646)	0.0000	1	(0.6244)	02/07/2025
TOTAL SKSHU PAINT CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(162.4637)	(17.5948)	0.0000	(180.0585)	
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601555.SH	01/17/2025	SDB3261097738	0	100	1.0195	106.52	101.95	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/17/2025	SDB3261097738	0	400	1.0195	426.07	407.80	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0057)	0.0000	1	(0.0569)	02/07/2025
601555.SH	01/17/2025	SDB3261097738	0	14,000	1.0195	14,912.53	14,273.17	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1982)	0.0000	1	(1.9919)	02/07/2025
601555.SH	01/17/2025	SDB3261097738	0	1,800	1.0195	1,917.33	1,835.12	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0255)	0.0000	1	(0.2561)	02/07/2025
601555.SH	01/16/2025	SDB3261097738	0	100	0.9900	106.52	99.00	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/16/2025	SDB3261097738	0	400	0.9900	426.07	395.98	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0055)	0.0000	1	(0.0567)	02/07/2025
601555.SH	01/16/2025	SDB3261097738	0	14,000	0.9900	14,912.53	13,859.31	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1925)	0.0000	1	(1.9861)	02/07/2025
601555.SH	01/16/2025	SDB3261097738	0	1,800	0.9900	1,917.33	1,781.91	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0247)	0.0000	1	(0.2554)	02/07/2025
601555.SH	01/15/2025	SDB3261097738	0	100	0.9844	106.52	98.44	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/15/2025	SDB3261097738	0	400	0.9844	426.07	393.75	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0055)	0.0000	1	(0.0567)	02/07/2025
601555.SH	01/15/2025	SDB3261097738	0	14,000	0.9844	14,912.53	13,781.38	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1914)	0.0000	1	(1.9851)	02/07/2025
601555.SH	01/15/2025	SDB3261097738	0	1,800	0.9844	1,917.33	1,771.89	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0246)	0.0000	1	(0.2552)	02/07/2025
601555.SH	01/14/2025	SDB3261097738	0	100	0.9999	106.52	99.99	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/14/2025	SDB3261097738	0	400	0.9999	426.07	399.96	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0056)	0.0000	1	(0.0568)	02/07/2025
601555.SH	01/14/2025	SDB3261097738	0	14,000	0.9999	14,912.53	13,998.77	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1944)	0.0000	1	(1.9881)	02/07/2025
601555.SH	01/14/2025	SDB3261097738	0	1,800	0.9999	1,917.33	1,799.84	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0250)	0.0000	1	(0.2556)	02/07/2025
601555.SH	01/13/2025	SDB3261097738	0	100	1.0112	106.52	101.12	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/13/2025	SDB3261097738	0	400	1.0112	426.07	404.50	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0056)	0.0000	1	(0.0569)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601555.SH	01/13/2025	SDB3261097738	0	14,000	1.0112	14,912.53	14,157.39	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1966)	0.0000	1	(1.9903)	02/07/2025
601555.SH	01/13/2025	SDB3261097738	0	1,800	1.0112	1,917.33	1,820.24	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0253)	0.0000	1	(0.2559)	02/07/2025
601555.SH	01/10/2025	SDB3261097738	0	100	1.0168	106.52	101.68	0.0000	4.3300	50.00	0.00	(0.0384)	(0.0042)	0.0000	3	(0.0427)	02/07/2025
601555.SH	01/10/2025	SDB3261097738	0	400	1.0168	426.07	406.74	0.0000	4.3300	50.00	0.00	(0.1537)	(0.0169)	0.0000	3	(0.1707)	02/07/2025
601555.SH	01/10/2025	SDB3261097738	0	14,000	1.0168	14,912.53	14,235.87	0.0000	4.3300	50.00	0.00	(5.3809)	(0.5932)	0.0000	3	(5.9741)	02/07/2025
601555.SH	01/10/2025	SDB3261097738	0	1,800	1.0168	1,917.33	1,830.33	0.0000	4.3300	50.00	0.00	(0.6918)	(0.0763)	0.0000	3	(0.7681)	02/07/2025
601555.SH	01/09/2025	SDB3261097738	0	100	1.0086	106.52	100.86	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/09/2025	SDB3261097738	0	400	1.0086	426.07	403.43	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0056)	0.0000	1	(0.0569)	02/07/2025
601555.SH	01/09/2025	SDB3261097738	0	14,000	1.0086	14,912.53	14,119.88	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1961)	0.0000	1	(1.9899)	02/07/2025
601555.SH	01/09/2025	SDB3261097738	0	1,800	1.0086	1,917.33	1,815.41	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0252)	0.0000	1	(0.2558)	02/07/2025
601555.SH	01/08/2025	SDB3261097738	0	100	1.0074	106.52	100.74	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/08/2025	SDB3261097738	0	400	1.0074	426.07	402.95	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0056)	0.0000	1	(0.0568)	02/07/2025
601555.SH	01/08/2025	SDB3261097738	0	14,000	1.0074	14,912.53	14,103.15	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1959)	0.0000	1	(1.9895)	02/07/2025
601555.SH	01/08/2025	SDB3261097738	0	1,800	1.0074	1,917.33	1,813.26	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0252)	0.0000	1	(0.2558)	02/07/2025
601555.SH	01/07/2025	SDB3261097738	0	100	1.0194	106.52	101.94	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0014)	0.0000	1	(0.0142)	02/07/2025
601555.SH	01/07/2025	SDB3261097738	0	400	1.0194	426.07	407.75	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0057)	0.0000	1	(0.0569)	02/07/2025
601555.SH	01/07/2025	SDB3261097738	0	14,000	1.0194	14,912.53	14,271.17	0.0000	4.3300	50.00	0.00	(1.7936)	(0.1982)	0.0000	1	(1.9919)	02/07/2025
601555.SH	01/07/2025	SDB3261097738	0	1,800	1.0194	1,917.33	1,834.86	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0255)	0.0000	1	(0.2561)	02/07/2025
601555.SH	01/06/2025	SDB3261097738	0	100	1.0652	106.52	106.52	0.0000	4.3300	50.00	0.00	(0.0128)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
601555.SH	01/06/2025	SDB3261097738	0	400	1.0652	426.07	426.07	0.0000	4.3300	50.00	0.00	(0.0512)	(0.0059)	0.0000	1	(0.0572)	02/07/2025
601555.SH	01/06/2025	SDB3261097738	0	14,000	1.0652	14,912.53	14,912.53	0.0000	4.3300	50.00	0.00	(1.7936)	(0.2071)	0.0000	1	(2.0008)	02/07/2025
601555.SH	01/06/2025	SDB3261097738	0	1,800	1.0652	1,917.33	1,917.33	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2572)	02/07/2025
TOTAL SOOCHOW SECURITIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(25.0598)	(2.7520)	0.0000	(27.8118)	
SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND																	
600369.SH	01/06/2025	SDB3261097734	0	200	0.6377	127.55	127.55	0.0000	4.3300	50.00	0.00	(0.0153)	(0.0018)	0.0000	1	(0.0171)	02/07/2025
600369.SH	01/06/2025	SDB3261097734	0	100	0.6377	63.77	63.77	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600369.SH	01/06/2025	SDB3261097734	0	4,900	0.6377	3,124.94	3,124.94	0.0000	4.3300	50.00	0.00	(0.3759)	(0.0434)	0.0000	1	(0.4193)	02/07/2025
600369.SH	01/06/2025	SDB3261097734	0	3,200	0.6377	2,040.78	2,040.78	0.0000	4.3300	50.00	0.00	(0.2455)	(0.0283)	0.0000	1	(0.2738)	02/07/2025
TOTAL SOUTHWEST SECURITIES COMPANY, LTD. CMN CLASS A SERIES NORTHBOUND													(0.6443)	(0.0744)	0.0000	(0.7187)	
STATE BANK OF INDIA CMN																	
SBI.NS	01/02/2025	SDB3264984555	0	4,186	9.2937	38,863.42	38,903.25	0.0000	4.3300	75.00	0.00	(4.6744)	(0.8105)	0.0000	1	(5.4849)	02/03/2025
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND																	
002468.ZK	01/17/2025	SDB3260123528	0	100	1.4660	138.34	146.60	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0020)	0.0000	1	(0.0187)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	3,000	1.4660	4,150.11	4,397.92	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0611)	0.0000	1	(0.5602)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	21,300	1.4660	29,465.78	31,225.25	0.0000	4.3300	50.00	0.00	(3.5441)	(0.4337)	0.0000	1	(3.9778)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	18,300	1.4660	25,315.67	26,827.32	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3726)	0.0000	1	(3.4175)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	24,700	1.4660	34,169.24	36,209.56	0.0000	4.3300	50.00	0.00	(4.1098)	(0.5029)	0.0000	1	(4.6127)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	56,600	1.4660	78,298.74	82,974.13	0.0000	4.3300	50.00	0.00	(9.4176)	(1.1524)	0.0000	1	(10.5700)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	200	1.4660	276.67	293.19	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0041)	0.0000	1	(0.0373)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	3,600	1.4660	4,980.13	5,277.51	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0733)	0.0000	1	(0.6723)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	400	1.4660	553.35	586.39	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0081)	0.0000	1	(0.0747)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	400	1.4660	553.35	586.39	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0081)	0.0000	1	(0.0747)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	12,300	1.4660	17,015.45	18,031.48	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2504)	0.0000	1	(2.2970)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	4,800	1.4660	6,640.18	7,036.68	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0977)	0.0000	1	(0.8964)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	6,000	1.4660	8,300.22	8,795.84	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1222)	0.0000	1	(1.1205)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	57,300	1.4660	79,267.10	84,000.31	0.0000	4.3300	50.00	0.00	(9.5341)	(1.1667)	0.0000	1	(10.7007)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,200	1.4660	1,660.04	1,759.17	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0244)	0.0000	1	(0.2241)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/17/2025	SDB3260123528	0	56,500	1.4660	78,160.40	82,827.53	0.0000	4.3300	50.00	0.00	(9.4010)	(1.1504)	0.0000	1	(10.5513)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	4,700	1.4660	6,501.84	6,890.08	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0957)	0.0000	1	(0.8777)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	5,500	1.4660	7,608.53	8,062.86	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1120)	0.0000	1	(1.0271)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,000	1.4660	1,383.37	1,465.97	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0204)	0.0000	1	(0.1867)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	6,100	1.4660	8,438.56	8,942.44	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1242)	0.0000	1	(1.1392)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	200	1.4660	276.67	293.19	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0041)	0.0000	1	(0.0373)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	4,900	1.4660	6,778.51	7,183.27	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0998)	0.0000	1	(0.9151)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,500	1.4660	2,075.05	2,198.96	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0305)	0.0000	1	(0.2801)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	8,900	1.4660	12,311.99	13,047.17	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1812)	0.0000	1	(1.6621)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	20,700	1.4660	28,635.76	30,345.66	0.0000	4.3300	50.00	0.00	(3.4442)	(0.4215)	0.0000	1	(3.8657)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	12,700	1.4660	17,568.80	18,617.87	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2586)	0.0000	1	(2.3717)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	2,100	1.4660	2,905.08	3,078.55	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0428)	0.0000	1	(0.3922)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	4,800	1.4660	6,640.18	7,036.68	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0977)	0.0000	1	(0.8964)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	100	1.4660	138.34	146.60	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0020)	0.0000	1	(0.0187)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	12,900	1.4660	17,845.47	18,911.06	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2627)	0.0000	1	(2.4091)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	11,800	1.4660	16,323.77	17,298.49	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2403)	0.0000	1	(2.2036)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	3,900	1.4660	5,395.14	5,717.30	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0794)	0.0000	1	(0.7283)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	3,300	1.4660	4,565.12	4,837.71	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0672)	0.0000	1	(0.6163)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,200	1.4660	1,660.04	1,759.17	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0244)	0.0000	1	(0.2241)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	2,800	1.4660	3,873.44	4,104.73	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0570)	0.0000	1	(0.5229)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,600	1.4660	2,213.39	2,345.56	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0326)	0.0000	1	(0.2988)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	5,400	1.4660	7,470.20	7,916.26	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1099)	0.0000	1	(1.0084)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	26,300	1.4660	36,382.63	38,555.12	0.0000	4.3300	50.00	0.00	(4.3760)	(0.5355)	0.0000	1	(4.9115)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	28,600	1.4660	39,564.38	41,926.86	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5823)	0.0000	1	(5.3410)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	11,600	1.4660	16,047.09	17,005.30	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2362)	0.0000	1	(2.1663)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	1,800	1.4660	2,490.07	2,638.75	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0366)	0.0000	1	(0.3361)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	7,800	1.4660	10,790.29	11,434.60	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1588)	0.0000	1	(1.4566)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	6,900	1.4660	9,545.25	10,115.22	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1405)	0.0000	1	(1.2886)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	100	1.4660	138.34	146.60	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0020)	0.0000	1	(0.0187)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	300	1.4660	415.01	439.79	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0061)	0.0000	1	(0.0560)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	700	1.4660	968.36	1,026.18	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0143)	0.0000	1	(0.1307)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	400	1.4660	553.35	586.39	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0081)	0.0000	1	(0.0747)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	400	1.4660	553.35	586.39	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0081)	0.0000	1	(0.0747)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	200	1.4660	276.67	293.19	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0041)	0.0000	1	(0.0373)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	200	1.4660	276.67	293.19	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0041)	0.0000	1	(0.0373)	02/07/2025
002468.ZK	01/17/2025	SDB3260123528	0	500	1.4660	691.68	732.99	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0102)	0.0000	1	(0.0934)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	100	1.3313	138.34	133.13	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	3,000	1.3313	4,150.11	3,993.80	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0555)	0.0000	1	(0.5546)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	21,300	1.3313	29,465.78	28,355.97	0.0000	4.3300	50.00	0.00	(3.5441)	(0.3938)	0.0000	1	(3.9379)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	18,300	1.3313	25,315.67	24,362.17	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3384)	0.0000	1	(3.3833)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	24,700	1.3313	34,169.24	32,882.27	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4567)	0.0000	1	(4.5665)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	56,600	1.3313	78,298.74	75,349.66	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0465)	0.0000	1	(10.4641)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	200	1.3313	276.67	266.25	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	3,600	1.3313	4,980.13	4,792.56	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0666)	0.0000	1	(0.6656)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	400	1.3313	553.35	532.51	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	400	1.3313	553.35	532.51	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	12,300	1.3313	17,015.45	16,374.57	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2274)	0.0000	1	(2.2740)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	4,800	1.3313	6,640.18	6,390.08	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0888)	0.0000	1	(0.8874)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	6,000	1.3313	8,300.22	7,987.60	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1109)	0.0000	1	(1.1093)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	57,300	1.3313	79,267.10	76,281.54	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0595)	0.0000	1	(10.5935)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,200	1.3313	1,660.04	1,597.52	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0222)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	56,500	1.3313	78,160.40	75,216.53	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0447)	0.0000	1	(10.4456)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	4,700	1.3313	6,501.84	6,256.95	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0869)	0.0000	1	(0.8689)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	5,500	1.3313	7,608.53	7,321.96	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1017)	0.0000	1	(1.0168)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,000	1.3313	1,383.37	1,331.27	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0185)	0.0000	1	(0.1849)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	6,100	1.3313	8,438.56	8,120.72	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1128)	0.0000	1	(1.1278)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	200	1.3313	276.67	266.25	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	4,900	1.3313	6,778.51	6,523.20	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0906)	0.0000	1	(0.9059)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,500	1.3313	2,075.05	1,996.90	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0277)	0.0000	1	(0.2773)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	8,900	1.3313	12,311.99	11,848.27	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1646)	0.0000	1	(1.6454)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	20,700	1.3313	28,635.76	27,557.21	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3827)	0.0000	1	(3.8270)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	12,700	1.3313	17,568.80	16,907.08	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2348)	0.0000	1	(2.3480)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	2,100	1.3313	2,905.08	2,795.66	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0388)	0.0000	1	(0.3882)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	4,800	1.3313	6,640.18	6,390.08	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0888)	0.0000	1	(0.8874)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	100	1.3313	138.34	133.13	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	12,900	1.3313	17,845.47	17,173.33	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2385)	0.0000	1	(2.3849)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	11,800	1.3313	16,323.77	15,708.94	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2182)	0.0000	1	(2.1816)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	3,900	1.3313	5,395.14	5,191.94	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0721)	0.0000	1	(0.7210)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	3,300	1.3313	4,565.12	4,393.18	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0610)	0.0000	1	(0.6101)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,200	1.3313	1,660.04	1,597.52	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0222)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	2,800	1.3313	3,873.44	3,727.54	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0518)	0.0000	1	(0.5177)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,600	1.3313	2,213.39	2,130.03	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0296)	0.0000	1	(0.2958)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	5,400	1.3313	7,470.20	7,188.84	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0998)	0.0000	1	(0.9983)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	26,300	1.3313	36,382.63	35,012.30	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4863)	0.0000	1	(4.8623)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	28,600	1.3313	39,564.38	38,074.21	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5288)	0.0000	1	(5.2875)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	11,600	1.3313	16,047.09	15,442.69	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2145)	0.0000	1	(2.1446)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	1,800	1.3313	2,490.07	2,396.28	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0333)	0.0000	1	(0.3328)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	7,800	1.3313	10,790.29	10,383.87	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1442)	0.0000	1	(1.4421)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	6,900	1.3313	9,545.25	9,185.74	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1276)	0.0000	1	(1.2757)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	100	1.3313	138.34	133.13	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	300	1.3313	415.01	399.38	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	700	1.3313	968.36	931.89	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0129)	0.0000	1	(0.1294)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	400	1.3313	553.35	532.51	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	400	1.3313	553.35	532.51	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	200	1.3313	276.67	266.25	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	200	1.3313	276.67	266.25	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/16/2025	SDB3260123528	0	500	1.3313	691.68	665.63	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0092)	0.0000	1	(0.0924)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	100	1.3270	138.34	132.70	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	3,000	1.3270	4,150.11	3,981.05	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0553)	0.0000	1	(0.5545)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	21,300	1.3270	29,465.78	28,265.44	0.0000	4.3300	50.00	0.00	(3.5441)	(0.3926)	0.0000	1	(3.9367)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	18,300	1.3270	25,315.67	24,284.39	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3373)	0.0000	1	(3.3822)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	24,700	1.3270	34,169.24	32,777.30	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4552)	0.0000	1	(4.5650)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	56,600	1.3270	78,298.74	75,109.11	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0432)	0.0000	1	(10.4608)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	200	1.3270	276.67	265.40	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	3,600	1.3270	4,980.13	4,777.26	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0664)	0.0000	1	(0.6654)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	400	1.3270	553.35	530.81	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0739)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	400	1.3270	553.35	530.81	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0739)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	12,300	1.3270	17,015.45	16,322.30	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2267)	0.0000	1	(2.2733)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	4,800	1.3270	6,640.18	6,369.68	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0885)	0.0000	1	(0.8871)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/15/2025	SDB3260123528	0	6,000	1.3270	8,300.22	7,962.10	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1106)	0.0000	1	(1.1089)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	57,300	1.3270	79,267.10	76,038.02	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0561)	0.0000	1	(10.5902)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,200	1.3270	1,660.04	1,592.42	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0221)	0.0000	1	(0.2218)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	56,500	1.3270	78,160.40	74,976.40	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0413)	0.0000	1	(10.4423)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	4,700	1.3270	6,501.84	6,236.98	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0866)	0.0000	1	(0.8687)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	5,500	1.3270	7,608.53	7,298.59	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1014)	0.0000	1	(1.0165)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,000	1.3270	1,383.37	1,327.02	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0184)	0.0000	1	(0.1848)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	6,100	1.3270	8,438.56	8,094.80	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1124)	0.0000	1	(1.1274)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	200	1.3270	276.67	265.40	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	4,900	1.3270	6,778.51	6,502.38	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0903)	0.0000	1	(0.9056)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,500	1.3270	2,075.05	1,990.52	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0276)	0.0000	1	(0.2772)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	8,900	1.3270	12,311.99	11,810.44	0.0000	4.3300	50.00	0.00	(1.4809)	(0.1640)	0.0000	1	(1.6449)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	20,700	1.3270	28,635.76	27,469.23	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3815)	0.0000	1	(3.8258)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	12,700	1.3270	17,568.80	16,853.10	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2341)	0.0000	1	(2.3472)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	2,100	1.3270	2,905.08	2,786.73	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0387)	0.0000	1	(0.3881)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	4,800	1.3270	6,640.18	6,369.68	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0885)	0.0000	1	(0.8871)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	100	1.3270	138.34	132.70	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	12,900	1.3270	17,845.47	17,118.51	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2378)	0.0000	1	(2.3842)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	11,800	1.3270	16,323.77	15,658.79	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2175)	0.0000	1	(2.1809)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	3,900	1.3270	5,395.14	5,175.36	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0719)	0.0000	1	(0.7208)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	3,300	1.3270	4,565.12	4,379.15	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0608)	0.0000	1	(0.6099)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,200	1.3270	1,660.04	1,592.42	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0221)	0.0000	1	(0.2218)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	2,800	1.3270	3,873.44	3,715.64	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0516)	0.0000	1	(0.5175)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,600	1.3270	2,213.39	2,123.23	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0295)	0.0000	1	(0.2957)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	5,400	1.3270	7,470.20	7,165.89	0.0000	4.3300	50.00	0.00	(0.8985)	(0.0995)	0.0000	1	(0.9980)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	26,300	1.3270	36,382.63	34,900.52	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4847)	0.0000	1	(4.8608)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	28,600	1.3270	39,564.38	37,952.66	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5271)	0.0000	1	(5.2858)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	11,600	1.3270	16,047.09	15,393.39	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2138)	0.0000	1	(2.1439)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	1,800	1.3270	2,490.07	2,388.63	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0332)	0.0000	1	(0.3327)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	7,800	1.3270	10,790.29	10,350.72	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1438)	0.0000	1	(1.4416)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	6,900	1.3270	9,545.25	9,156.41	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1272)	0.0000	1	(1.2753)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	100	1.3270	138.34	132.70	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0018)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	300	1.3270	415.01	398.10	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0055)	0.0000	1	(0.0554)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	700	1.3270	968.36	928.91	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0129)	0.0000	1	(0.1294)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	400	1.3270	553.35	530.81	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0739)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	400	1.3270	553.35	530.81	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0739)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	200	1.3270	276.67	265.40	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	200	1.3270	276.67	265.40	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/15/2025	SDB3260123528	0	500	1.3270	691.68	663.51	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0092)	0.0000	1	(0.0924)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	100	1.3509	138.34	135.09	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	3,000	1.3509	4,150.11	4,052.70	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0563)	0.0000	1	(0.5555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	21,300	1.3509	29,465.78	28,774.19	0.0000	4.3300	50.00	0.00	(3.5441)	(0.3996)	0.0000	1	(3.9437)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	18,300	1.3509	25,315.67	24,721.49	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3434)	0.0000	1	(3.3883)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	24,700	1.3509	34,169.24	33,367.25	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4634)	0.0000	1	(4.5732)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	56,600	1.3509	78,298.74	76,461.00	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0620)	0.0000	1	(10.4796)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	200	1.3509	276.67	270.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	3,600	1.3509	4,980.13	4,863.24	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0675)	0.0000	1	(0.6665)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	400	1.3509	553.35	540.36	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/14/2025	SDB3260123528	0	400	1.3509	553.35	540.36	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	12,300	1.3509	17,015.45	16,616.08	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2308)	0.0000	1	(2.2774)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	4,800	1.3509	6,640.18	6,484.32	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0901)	0.0000	1	(0.8887)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	6,000	1.3509	8,300.22	8,105.41	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1126)	0.0000	1	(1.1109)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	57,300	1.3509	79,267.10	77,406.63	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0751)	0.0000	1	(10.6092)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,200	1.3509	1,660.04	1,621.08	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0225)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	56,500	1.3509	78,160.40	76,325.91	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0601)	0.0000	1	(10.4610)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	4,700	1.3509	6,501.84	6,349.23	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0882)	0.0000	1	(0.8702)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	5,500	1.3509	7,608.53	7,429.96	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1032)	0.0000	1	(1.0183)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,000	1.3509	1,383.37	1,350.90	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0188)	0.0000	1	(0.1852)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	6,100	1.3509	8,438.56	8,240.50	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1145)	0.0000	1	(1.1294)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	200	1.3509	276.67	270.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	4,900	1.3509	6,778.51	6,619.41	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0919)	0.0000	1	(0.9072)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,500	1.3509	2,075.05	2,026.35	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0281)	0.0000	1	(0.2777)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	12,700	1.3509	17,568.80	17,156.44	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2383)	0.0000	1	(2.3514)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	20,700	1.3509	28,635.76	27,963.65	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3884)	0.0000	1	(3.8326)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	12,700	1.3509	17,568.80	17,156.44	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2383)	0.0000	1	(2.3514)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	2,100	1.3509	2,905.08	2,836.89	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0394)	0.0000	1	(0.3888)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	4,800	1.3509	6,640.18	6,484.32	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0901)	0.0000	1	(0.8887)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	100	1.3509	138.34	135.09	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	12,900	1.3509	17,845.47	17,426.62	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2420)	0.0000	1	(2.3885)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	11,800	1.3509	16,323.77	15,940.63	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2214)	0.0000	1	(2.1848)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	3,900	1.3509	5,395.14	5,268.51	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0732)	0.0000	1	(0.7221)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	3,300	1.3509	4,565.12	4,457.97	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0619)	0.0000	1	(0.6110)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,200	1.3509	1,660.04	1,621.08	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0225)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	2,800	1.3509	3,873.44	3,782.52	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0525)	0.0000	1	(0.5184)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,600	1.3509	2,213.39	2,161.44	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0300)	0.0000	1	(0.2962)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	5,400	1.3509	7,470.20	7,294.87	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1013)	0.0000	1	(0.9998)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	26,300	1.3509	36,382.63	35,528.70	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4935)	0.0000	1	(4.8695)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	28,600	1.3509	39,564.38	38,635.77	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5366)	0.0000	1	(5.2953)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	11,600	1.3509	16,047.09	15,670.45	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2176)	0.0000	1	(2.1478)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	1,800	1.3509	2,490.07	2,431.62	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0338)	0.0000	1	(0.3333)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	7,800	1.3509	10,790.29	10,537.03	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1463)	0.0000	1	(1.4442)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	6,900	1.3509	9,545.25	9,321.22	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1295)	0.0000	1	(1.2775)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	100	1.3509	138.34	135.09	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	300	1.3509	415.01	405.27	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	700	1.3509	968.36	945.63	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0131)	0.0000	1	(0.1296)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	400	1.3509	553.35	540.36	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	400	1.3509	553.35	540.36	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	200	1.3509	276.67	270.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	200	1.3509	276.67	270.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/14/2025	SDB3260123528	0	500	1.3509	691.68	675.45	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0094)	0.0000	1	(0.0926)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	100	1.3529	138.34	135.29	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	3,000	1.3529	4,150.11	4,058.58	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0564)	0.0000	1	(0.5555)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	21,300	1.3529	29,465.78	28,815.92	0.0000	4.3300	50.00	0.00	(3.5441)	(0.4002)	0.0000	1	(3.9443)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	18,300	1.3529	25,315.67	24,757.34	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3439)	0.0000	1	(3.3888)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	24,700	1.3529	34,169.24	33,415.64	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4641)	0.0000	1	(4.5739)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	56,600	1.3529	78,298.74	76,571.88	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0635)	0.0000	1	(10.4811)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/13/2025	SDB3260123528	0	200	1.3529	276.67	270.57	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	3,600	1.3529	4,980.13	4,870.30	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0676)	0.0000	1	(0.6666)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	400	1.3529	553.35	541.14	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	400	1.3529	553.35	541.14	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	12,300	1.3529	17,015.45	16,640.18	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2311)	0.0000	1	(2.2777)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	4,800	1.3529	6,640.18	6,493.73	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0902)	0.0000	1	(0.8889)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	6,000	1.3529	8,300.22	8,117.16	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1127)	0.0000	1	(1.1111)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	57,300	1.3529	79,267.10	77,518.88	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0767)	0.0000	1	(10.6107)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,200	1.3529	1,660.04	1,623.43	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0225)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	56,500	1.3529	78,160.40	76,436.59	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0616)	0.0000	1	(10.4626)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	4,700	1.3529	6,501.84	6,358.44	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0883)	0.0000	1	(0.8703)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	5,500	1.3529	7,608.53	7,440.73	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1033)	0.0000	1	(1.0185)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,000	1.3529	1,383.37	1,352.86	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0188)	0.0000	1	(0.1852)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	6,100	1.3529	8,438.56	8,252.45	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1146)	0.0000	1	(1.1296)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	200	1.3529	276.67	270.57	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	4,900	1.3529	6,778.51	6,629.01	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0921)	0.0000	1	(0.9074)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,500	1.3529	2,075.05	2,029.29	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0282)	0.0000	1	(0.2778)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	12,700	1.3529	17,568.80	17,181.32	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2386)	0.0000	1	(2.3518)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	20,700	1.3529	28,635.76	28,004.20	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3889)	0.0000	1	(3.8332)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	12,700	1.3529	17,568.80	17,181.32	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2386)	0.0000	1	(2.3518)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	2,100	1.3529	2,905.08	2,841.01	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0395)	0.0000	1	(0.3889)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	4,800	1.3529	6,640.18	6,493.73	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0902)	0.0000	1	(0.8889)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	100	1.3529	138.34	135.29	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	12,900	1.3529	17,845.47	17,451.89	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2424)	0.0000	1	(2.3888)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	11,800	1.3529	16,323.77	15,963.75	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2217)	0.0000	1	(2.1851)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	3,900	1.3529	5,395.14	5,276.15	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0733)	0.0000	1	(0.7222)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	3,300	1.3529	4,565.12	4,464.44	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0620)	0.0000	1	(0.6111)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,200	1.3529	1,660.04	1,623.43	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0225)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	2,800	1.3529	3,873.44	3,788.01	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0526)	0.0000	1	(0.5185)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,600	1.3529	2,213.39	2,164.58	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0301)	0.0000	1	(0.2963)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	5,400	1.3529	7,470.20	7,305.44	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1015)	0.0000	1	(1.0000)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	26,300	1.3529	36,382.63	35,580.22	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4942)	0.0000	1	(4.8702)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	28,600	1.3529	39,564.38	38,691.80	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5374)	0.0000	1	(5.2961)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	11,600	1.3529	16,047.09	15,693.18	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2180)	0.0000	1	(2.1481)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	1,800	1.3529	2,490.07	2,435.15	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0338)	0.0000	1	(0.3333)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	7,800	1.3529	10,790.29	10,552.31	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1466)	0.0000	1	(1.4444)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	6,900	1.3529	9,545.25	9,334.73	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1296)	0.0000	1	(1.2777)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	100	1.3529	138.34	135.29	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	300	1.3529	415.01	405.86	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	700	1.3529	968.36	947.00	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0132)	0.0000	1	(0.1296)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	400	1.3529	553.35	541.14	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	400	1.3529	553.35	541.14	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	200	1.3529	276.67	270.57	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	200	1.3529	276.67	270.57	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/13/2025	SDB3260123528	0	500	1.3529	691.68	676.43	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0094)	0.0000	1	(0.0926)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	100	1.3358	138.34	133.58	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	3	(0.0555)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	3,000	1.3358	4,150.11	4,007.41	0.0000	4.3300	50.00	0.00	(1.4975)	(0.1670)	0.0000	3	(1.6645)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	21,300	1.3358	29,465.78	28,452.65	0.0000	4.3300	50.00	0.00	(10.6322)	(1.1855)	0.0000	3	(11.8178)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/10/2025	SDB3260123528	0	18,300	1.3358	25,315.67	24,445.23	0.0000	4.3300	50.00	0.00	(9.1347)	(1.0186)	0.0000	3	(10.1533)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	24,700	1.3358	34,169.24	32,994.38	0.0000	4.3300	50.00	0.00	(12.3294)	(1.3748)	0.0000	3	(13.7042)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	56,600	1.3358	78,298.74	75,606.56	0.0000	4.3300	50.00	0.00	(28.2528)	(3.1503)	0.0000	3	(31.4031)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	200	1.3358	276.67	267.16	0.0000	4.3300	50.00	0.00	(0.0998)	(0.0111)	0.0000	3	(0.1110)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	3,600	1.3358	4,980.13	4,808.90	0.0000	4.3300	50.00	0.00	(1.7970)	(0.2004)	0.0000	3	(1.9974)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	400	1.3358	553.35	534.32	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	3	(0.2219)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	400	1.3358	553.35	534.32	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	3	(0.2219)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	12,300	1.3358	17,015.45	16,430.40	0.0000	4.3300	50.00	0.00	(6.1397)	(0.6846)	0.0000	3	(6.8243)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	4,800	1.3358	6,640.18	6,411.86	0.0000	4.3300	50.00	0.00	(2.3960)	(0.2672)	0.0000	3	(2.6632)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	6,000	1.3358	8,300.22	8,014.83	0.0000	4.3300	50.00	0.00	(2.9950)	(0.3340)	0.0000	3	(3.3289)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	57,300	1.3358	79,267.10	76,541.63	0.0000	4.3300	50.00	0.00	(28.6022)	(3.1892)	0.0000	3	(31.7914)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,200	1.3358	1,660.04	1,602.97	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0668)	0.0000	3	(0.6658)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	56,500	1.3358	78,160.40	75,472.98	0.0000	4.3300	50.00	0.00	(28.2029)	(3.1447)	0.0000	3	(31.3476)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	4,700	1.3358	6,501.84	6,278.28	0.0000	4.3300	50.00	0.00	(2.3461)	(0.2616)	0.0000	3	(2.6077)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	5,500	1.3358	7,608.53	7,346.93	0.0000	4.3300	50.00	0.00	(2.7454)	(0.3061)	0.0000	3	(3.0515)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,000	1.3358	1,383.37	1,335.81	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0557)	0.0000	3	(0.5548)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	6,100	1.3358	8,438.56	8,148.41	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3395)	0.0000	3	(3.3844)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	200	1.3358	276.67	267.16	0.0000	4.3300	50.00	0.00	(0.0998)	(0.0111)	0.0000	3	(0.1110)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	4,900	1.3358	6,778.51	6,545.44	0.0000	4.3300	50.00	0.00	(2.4459)	(0.2727)	0.0000	3	(2.7186)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,500	1.3358	2,075.05	2,003.71	0.0000	4.3300	50.00	0.00	(0.7487)	(0.0835)	0.0000	3	(0.8322)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	12,700	1.3358	17,568.80	16,964.72	0.0000	4.3300	50.00	0.00	(6.3394)	(0.7069)	0.0000	3	(7.0463)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	20,700	1.3358	28,635.76	27,651.16	0.0000	4.3300	50.00	0.00	(10.3327)	(1.1521)	0.0000	3	(11.4849)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	12,700	1.3358	17,568.80	16,964.72	0.0000	4.3300	50.00	0.00	(6.3394)	(0.7069)	0.0000	3	(7.0463)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	2,100	1.3358	2,905.08	2,805.19	0.0000	4.3300	50.00	0.00	(1.0482)	(0.1169)	0.0000	3	(1.1651)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	4,800	1.3358	6,640.18	6,411.86	0.0000	4.3300	50.00	0.00	(2.3960)	(0.2672)	0.0000	3	(2.6632)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	100	1.3358	138.34	133.58	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	3	(0.0555)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	12,900	1.3358	17,845.47	17,231.88	0.0000	4.3300	50.00	0.00	(6.4392)	(0.7180)	0.0000	3	(7.1572)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	11,800	1.3358	16,323.77	15,762.50	0.0000	4.3300	50.00	0.00	(5.8902)	(0.6568)	0.0000	3	(6.5469)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	3,900	1.3358	5,395.14	5,209.64	0.0000	4.3300	50.00	0.00	(1.9467)	(0.2171)	0.0000	3	(2.1638)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	3,300	1.3358	4,565.12	4,408.16	0.0000	4.3300	50.00	0.00	(1.6472)	(0.1837)	0.0000	3	(1.8309)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,200	1.3358	1,660.04	1,602.97	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0668)	0.0000	3	(0.6658)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	2,800	1.3358	3,873.44	3,740.25	0.0000	4.3300	50.00	0.00	(1.3977)	(0.1558)	0.0000	3	(1.5535)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,600	1.3358	2,213.39	2,137.29	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0891)	0.0000	3	(0.8877)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	5,400	1.3358	7,470.20	7,213.35	0.0000	4.3300	50.00	0.00	(2.6955)	(0.3006)	0.0000	3	(2.9961)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	26,300	1.3358	36,382.63	35,131.67	0.0000	4.3300	50.00	0.00	(13.1281)	(1.4638)	0.0000	3	(14.5919)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	28,600	1.3358	39,564.38	38,204.02	0.0000	4.3300	50.00	0.00	(14.2761)	(1.5918)	0.0000	3	(15.8680)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	11,600	1.3358	16,047.09	15,495.34	0.0000	4.3300	50.00	0.00	(5.7903)	(0.6456)	0.0000	3	(6.4360)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	1,800	1.3358	2,490.07	2,404.45	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1002)	0.0000	3	(0.9987)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	7,800	1.3358	10,790.29	10,419.28	0.0000	4.3300	50.00	0.00	(3.8935)	(0.4341)	0.0000	3	(4.3276)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	6,900	1.3358	9,545.25	9,217.05	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3840)	0.0000	3	(3.8283)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	100	1.3358	138.34	133.58	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	3	(0.0555)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	300	1.3358	415.01	400.74	0.0000	4.3300	50.00	0.00	(0.1497)	(0.0167)	0.0000	3	(0.1664)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	700	1.3358	968.36	935.06	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0390)	0.0000	3	(0.3884)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	400	1.3358	553.35	534.32	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	3	(0.2219)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	400	1.3358	553.35	534.32	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	3	(0.2219)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	200	1.3358	276.67	267.16	0.0000	4.3300	50.00	0.00	(0.0998)	(0.0111)	0.0000	3	(0.1110)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	200	1.3358	276.67	267.16	0.0000	4.3300	50.00	0.00	(0.0998)	(0.0111)	0.0000	3	(0.1110)	02/07/2025
002468.ZK	01/10/2025	SDB3260123528	0	500	1.3358	691.68	667.90	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0278)	0.0000	3	(0.2774)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/09/2025	SDB3260123528	0	100	1.3361	138.34	133.61	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	3,000	1.3361	4,150.11	4,008.43	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0557)	0.0000	1	(0.5548)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	21,300	1.3361	29,465.78	28,459.82	0.0000	4.3300	50.00	0.00	(3.5441)	(0.3953)	0.0000	1	(3.9394)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	18,300	1.3361	25,315.67	24,451.40	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3396)	0.0000	1	(3.3845)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	24,700	1.3361	34,169.24	33,002.71	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4584)	0.0000	1	(4.5682)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	56,600	1.3361	78,298.74	75,625.64	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0504)	0.0000	1	(10.4680)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	200	1.3361	276.67	267.23	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	3,600	1.3361	4,980.13	4,810.11	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0668)	0.0000	1	(0.6658)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	400	1.3361	553.35	534.46	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	400	1.3361	553.35	534.46	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	12,300	1.3361	17,015.45	16,434.55	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2283)	0.0000	1	(2.2748)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	4,800	1.3361	6,640.18	6,413.48	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0891)	0.0000	1	(0.8877)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	6,000	1.3361	8,300.22	8,016.85	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1113)	0.0000	1	(1.1097)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	57,300	1.3361	79,267.10	76,560.94	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0633)	0.0000	1	(10.5974)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,200	1.3361	1,660.04	1,603.37	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	56,500	1.3361	78,160.40	75,492.02	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0485)	0.0000	1	(10.4495)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	4,700	1.3361	6,501.84	6,279.87	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0872)	0.0000	1	(0.8692)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	5,500	1.3361	7,608.53	7,348.78	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1021)	0.0000	1	(1.0172)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,000	1.3361	1,383.37	1,336.14	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0186)	0.0000	1	(0.1849)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	6,100	1.3361	8,438.56	8,150.47	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1132)	0.0000	1	(1.1282)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	200	1.3361	276.67	267.23	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	4,900	1.3361	6,778.51	6,547.10	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0909)	0.0000	1	(0.9062)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,500	1.3361	2,075.05	2,004.21	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0278)	0.0000	1	(0.2774)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	15,000	1.3361	20,750.55	20,042.13	0.0000	4.3300	50.00	0.00	(2.4958)	(0.2784)	0.0000	1	(2.7742)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	20,700	1.3361	28,635.76	27,658.14	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3841)	0.0000	1	(3.8284)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	12,700	1.3361	17,568.80	16,969.00	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2357)	0.0000	1	(2.3488)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	2,100	1.3361	2,905.08	2,805.90	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0390)	0.0000	1	(0.3884)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	4,800	1.3361	6,640.18	6,413.48	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0891)	0.0000	1	(0.8877)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	100	1.3361	138.34	133.61	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	12,900	1.3361	17,845.47	17,236.23	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2394)	0.0000	1	(2.3858)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	11,800	1.3361	16,323.77	15,766.48	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2190)	0.0000	1	(2.1824)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	3,900	1.3361	5,395.14	5,210.95	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0724)	0.0000	1	(0.7213)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	3,300	1.3361	4,565.12	4,409.27	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0612)	0.0000	1	(0.6103)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,200	1.3361	1,660.04	1,603.37	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	2,800	1.3361	3,873.44	3,741.20	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0520)	0.0000	1	(0.5178)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,600	1.3361	2,213.39	2,137.83	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0297)	0.0000	1	(0.2959)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	5,400	1.3361	7,470.20	7,215.17	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1002)	0.0000	1	(0.9987)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	26,300	1.3361	36,382.63	35,140.53	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4881)	0.0000	1	(4.8641)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	28,600	1.3361	39,564.38	38,213.66	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5307)	0.0000	1	(5.2895)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	11,600	1.3361	16,047.09	15,499.25	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2153)	0.0000	1	(2.1454)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	1,800	1.3361	2,490.07	2,405.06	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0334)	0.0000	1	(0.3329)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	7,800	1.3361	10,790.29	10,421.91	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1447)	0.0000	1	(1.4426)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	6,900	1.3361	9,545.25	9,219.38	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1280)	0.0000	1	(1.2761)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	100	1.3361	138.34	133.61	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	300	1.3361	415.01	400.84	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	700	1.3361	968.36	935.30	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0130)	0.0000	1	(0.1295)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	400	1.3361	553.35	534.46	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	400	1.3361	553.35	534.46	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/09/2025	SDB3260123528	0	200	1.3361	276.67	267.23	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	200	1.3361	276.67	267.23	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/09/2025	SDB3260123528	0	500	1.3361	691.68	668.07	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0093)	0.0000	1	(0.0925)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	100	1.3359	138.34	133.59	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	3,000	1.3359	4,150.11	4,007.66	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0557)	0.0000	1	(0.5548)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	21,300	1.3359	29,465.78	28,454.39	0.0000	4.3300	50.00	0.00	(3.5441)	(0.3952)	0.0000	1	(3.9393)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	18,300	1.3359	25,315.67	24,446.73	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3395)	0.0000	1	(3.3845)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	24,700	1.3359	34,169.24	32,996.41	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4583)	0.0000	1	(4.5681)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	56,600	1.3359	78,298.74	75,611.20	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0502)	0.0000	1	(10.4678)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	200	1.3359	276.67	267.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	3,600	1.3359	4,980.13	4,809.19	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0668)	0.0000	1	(0.6658)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	400	1.3359	553.35	534.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	400	1.3359	553.35	534.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	12,300	1.3359	17,015.45	16,431.41	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2282)	0.0000	1	(2.2748)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	4,800	1.3359	6,640.18	6,412.26	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0891)	0.0000	1	(0.8877)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	6,000	1.3359	8,300.22	8,015.32	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1113)	0.0000	1	(1.1097)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	57,300	1.3359	79,267.10	76,546.33	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0631)	0.0000	1	(10.5972)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,200	1.3359	1,660.04	1,603.06	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	56,500	1.3359	78,160.40	75,477.62	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0483)	0.0000	1	(10.4493)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	4,700	1.3359	6,501.84	6,278.67	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0872)	0.0000	1	(0.8692)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	5,500	1.3359	7,608.53	7,347.38	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1020)	0.0000	1	(1.0172)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,000	1.3359	1,383.37	1,335.89	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0186)	0.0000	1	(0.1849)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	6,100	1.3359	8,438.56	8,148.91	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1132)	0.0000	1	(1.1282)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	200	1.3359	276.67	267.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	4,900	1.3359	6,778.51	6,545.85	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0909)	0.0000	1	(0.9062)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,500	1.3359	2,075.05	2,003.83	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0278)	0.0000	1	(0.2774)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	15,000	1.3359	20,750.55	20,038.31	0.0000	4.3300	50.00	0.00	(2.4958)	(0.2783)	0.0000	1	(2.7741)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	20,700	1.3359	28,635.76	27,652.86	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3841)	0.0000	1	(3.8283)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	12,700	1.3359	17,568.80	16,965.76	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2356)	0.0000	1	(2.3488)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	2,100	1.3359	2,905.08	2,805.36	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0390)	0.0000	1	(0.3884)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	4,800	1.3359	6,640.18	6,412.26	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0891)	0.0000	1	(0.8877)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	100	1.3359	138.34	133.59	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	12,900	1.3359	17,845.47	17,232.94	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2393)	0.0000	1	(2.3858)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	11,800	1.3359	16,323.77	15,763.47	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2189)	0.0000	1	(2.1823)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	3,900	1.3359	5,395.14	5,209.96	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0724)	0.0000	1	(0.7213)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	3,300	1.3359	4,565.12	4,408.43	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0612)	0.0000	1	(0.6103)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,200	1.3359	1,660.04	1,603.06	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0223)	0.0000	1	(0.2219)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	2,800	1.3359	3,873.44	3,740.48	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0520)	0.0000	1	(0.5178)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,600	1.3359	2,213.39	2,137.42	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0297)	0.0000	1	(0.2959)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	5,400	1.3359	7,470.20	7,213.79	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1002)	0.0000	1	(0.9987)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	26,300	1.3359	36,382.63	35,133.83	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4880)	0.0000	1	(4.8640)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	28,600	1.3359	39,564.38	38,206.37	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5306)	0.0000	1	(5.2894)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	11,600	1.3359	16,047.09	15,496.29	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2152)	0.0000	1	(2.1453)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	1,800	1.3359	2,490.07	2,404.60	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0334)	0.0000	1	(0.3329)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	7,800	1.3359	10,790.29	10,419.92	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1447)	0.0000	1	(1.4426)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	6,900	1.3359	9,545.25	9,217.62	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1280)	0.0000	1	(1.2761)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	100	1.3359	138.34	133.59	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	300	1.3359	415.01	400.77	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0555)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/08/2025	SDB3260123528	0	700	1.3359	968.36	935.12	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0130)	0.0000	1	(0.1295)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	400	1.3359	553.35	534.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	400	1.3359	553.35	534.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0074)	0.0000	1	(0.0740)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	200	1.3359	276.67	267.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	200	1.3359	276.67	267.18	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/08/2025	SDB3260123528	0	500	1.3359	691.68	667.94	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0093)	0.0000	1	(0.0925)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	100	1.3541	138.34	135.41	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	3,000	1.3541	4,150.11	4,062.45	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0564)	0.0000	1	(0.5556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	21,300	1.3541	29,465.78	28,843.37	0.0000	4.3300	50.00	0.00	(3.5441)	(0.4006)	0.0000	1	(3.9447)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	18,300	1.3541	25,315.67	24,780.93	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3442)	0.0000	1	(3.3891)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	24,700	1.3541	34,169.24	33,447.48	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4645)	0.0000	1	(4.5743)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	56,600	1.3541	78,298.74	76,644.83	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0645)	0.0000	1	(10.4821)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	200	1.3541	276.67	270.83	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	3,600	1.3541	4,980.13	4,874.94	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0677)	0.0000	1	(0.6667)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	400	1.3541	553.35	541.66	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	400	1.3541	553.35	541.66	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	12,300	1.3541	17,015.45	16,656.03	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2313)	0.0000	1	(2.2779)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	4,800	1.3541	6,640.18	6,499.92	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0903)	0.0000	1	(0.8889)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	6,000	1.3541	8,300.22	8,124.89	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1128)	0.0000	1	(1.1112)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	300	1.3541	415.01	406.24	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	300	1.3541	415.01	406.24	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	57,300	1.3541	79,267.10	77,592.74	0.0000	4.3300	50.00	0.00	(9.5341)	(1.0777)	0.0000	1	(10.6117)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,200	1.3541	1,660.04	1,624.98	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0226)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	56,500	1.3541	78,160.40	76,509.42	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0626)	0.0000	1	(10.4636)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	4,700	1.3541	6,501.84	6,364.50	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0884)	0.0000	1	(0.8704)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	5,500	1.3541	7,608.53	7,447.82	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1034)	0.0000	1	(1.0186)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,000	1.3541	1,383.37	1,354.15	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0188)	0.0000	1	(0.1852)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	6,100	1.3541	8,438.56	8,260.31	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1147)	0.0000	1	(1.1297)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	200	1.3541	276.67	270.83	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	4,900	1.3541	6,778.51	6,635.33	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0922)	0.0000	1	(0.9075)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,500	1.3541	2,075.05	2,031.22	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0282)	0.0000	1	(0.2778)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	15,100	1.3541	20,888.89	20,447.65	0.0000	4.3300	50.00	0.00	(2.5125)	(0.2840)	0.0000	1	(2.7965)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	20,700	1.3541	28,635.76	28,030.88	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3893)	0.0000	1	(3.8336)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	12,700	1.3541	17,568.80	17,197.69	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2389)	0.0000	1	(2.3520)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	2,100	1.3541	2,905.08	2,843.71	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0395)	0.0000	1	(0.3889)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	4,800	1.3541	6,640.18	6,499.92	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0903)	0.0000	1	(0.8889)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	100	1.3541	138.34	135.41	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	12,900	1.3541	17,845.47	17,468.52	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2426)	0.0000	1	(2.3890)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	11,800	1.3541	16,323.77	15,978.96	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2219)	0.0000	1	(2.1853)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	300	1.3541	415.01	406.24	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	3,900	1.3541	5,395.14	5,281.18	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0733)	0.0000	1	(0.7223)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	3,300	1.3541	4,565.12	4,468.69	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0621)	0.0000	1	(0.6111)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,200	1.3541	1,660.04	1,624.98	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0226)	0.0000	1	(0.2222)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	2,800	1.3541	3,873.44	3,791.62	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0527)	0.0000	1	(0.5185)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,600	1.3541	2,213.39	2,166.64	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0301)	0.0000	1	(0.2963)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	5,400	1.3541	7,470.20	7,312.40	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1016)	0.0000	1	(1.0001)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	26,300	1.3541	36,382.63	35,614.12	0.0000	4.3300	50.00	0.00	(4.3760)	(0.4946)	0.0000	1	(4.8707)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	28,600	1.3541	39,564.38	38,728.66	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5379)	0.0000	1	(5.2966)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	11,600	1.3541	16,047.09	15,708.13	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2182)	0.0000	1	(2.1483)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	300	1.3541	415.01	406.24	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	1,800	1.3541	2,490.07	2,437.47	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0339)	0.0000	1	(0.3334)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	7,800	1.3541	10,790.29	10,562.36	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1467)	0.0000	1	(1.4445)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/07/2025	SDB3260123528	0	6,900	1.3541	9,545.25	9,343.63	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1298)	0.0000	1	(1.2779)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	100	1.3541	138.34	135.41	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0185)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	300	1.3541	415.01	406.24	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0056)	0.0000	1	(0.0556)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	700	1.3541	968.36	947.90	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0132)	0.0000	1	(0.1296)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	400	1.3541	553.35	541.66	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	400	1.3541	553.35	541.66	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0075)	0.0000	1	(0.0741)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	200	1.3541	276.67	270.83	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	200	1.3541	276.67	270.83	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0370)	02/07/2025
002468.ZK	01/07/2025	SDB3260123528	0	500	1.3541	691.68	677.07	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0094)	0.0000	1	(0.0926)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	100	1.3834	138.34	138.34	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0186)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	3,000	1.3834	4,150.11	4,150.11	0.0000	4.3300	50.00	0.00	(0.4992)	(0.0576)	0.0000	1	(0.5568)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	21,300	1.3834	29,465.78	29,465.78	0.0000	4.3300	50.00	0.00	(3.5441)	(0.4092)	0.0000	1	(3.9533)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	18,300	1.3834	25,315.67	25,315.67	0.0000	4.3300	50.00	0.00	(3.0449)	(0.3516)	0.0000	1	(3.3965)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	24,700	1.3834	34,169.24	34,169.24	0.0000	4.3300	50.00	0.00	(4.1098)	(0.4746)	0.0000	1	(4.5844)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	56,600	1.3834	78,298.74	78,298.74	0.0000	4.3300	50.00	0.00	(9.4176)	(1.0875)	0.0000	1	(10.5051)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	200	1.3834	276.67	276.67	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0371)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	3,600	1.3834	4,980.13	4,980.13	0.0000	4.3300	50.00	0.00	(0.5990)	(0.0692)	0.0000	1	(0.6682)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	400	1.3834	553.35	553.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0077)	0.0000	1	(0.0742)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	400	1.3834	553.35	553.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0077)	0.0000	1	(0.0742)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	12,300	1.3834	17,015.45	17,015.45	0.0000	4.3300	50.00	0.00	(2.0466)	(0.2363)	0.0000	1	(2.2829)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	4,800	1.3834	6,640.18	6,640.18	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0922)	0.0000	1	(0.8909)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	6,000	1.3834	8,300.22	8,300.22	0.0000	4.3300	50.00	0.00	(0.9983)	(0.1153)	0.0000	1	(1.1136)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	57,300	1.3834	79,267.10	79,267.10	0.0000	4.3300	50.00	0.00	(9.5341)	(1.1009)	0.0000	1	(10.6350)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,200	1.3834	1,660.04	1,660.04	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0231)	0.0000	1	(0.2227)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	56,500	1.3834	78,160.40	78,160.40	0.0000	4.3300	50.00	0.00	(9.4010)	(1.0856)	0.0000	1	(10.4865)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	4,700	1.3834	6,501.84	6,501.84	0.0000	4.3300	50.00	0.00	(0.7820)	(0.0903)	0.0000	1	(0.8723)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	5,500	1.3834	7,608.53	7,608.53	0.0000	4.3300	50.00	0.00	(0.9151)	(0.1057)	0.0000	1	(1.0208)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,000	1.3834	1,383.37	1,383.37	0.0000	4.3300	50.00	0.00	(0.1664)	(0.0192)	0.0000	1	(0.1856)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	6,100	1.3834	8,438.56	8,438.56	0.0000	4.3300	50.00	0.00	(1.0150)	(0.1172)	0.0000	1	(1.1322)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	200	1.3834	276.67	276.67	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0371)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	4,900	1.3834	6,778.51	6,778.51	0.0000	4.3300	50.00	0.00	(0.8153)	(0.0941)	0.0000	1	(0.9095)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,500	1.3834	2,075.05	2,075.05	0.0000	4.3300	50.00	0.00	(0.2496)	(0.0288)	0.0000	1	(0.2784)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	15,100	1.3834	20,888.89	20,888.89	0.0000	4.3300	50.00	0.00	(2.5125)	(0.2901)	0.0000	1	(2.8026)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	20,700	1.3834	28,635.76	28,635.76	0.0000	4.3300	50.00	0.00	(3.4442)	(0.3977)	0.0000	1	(3.8420)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	12,700	1.3834	17,568.80	17,568.80	0.0000	4.3300	50.00	0.00	(2.1131)	(0.2440)	0.0000	1	(2.3571)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	2,100	1.3834	2,905.08	2,905.08	0.0000	4.3300	50.00	0.00	(0.3494)	(0.0403)	0.0000	1	(0.3898)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	4,800	1.3834	6,640.18	6,640.18	0.0000	4.3300	50.00	0.00	(0.7987)	(0.0922)	0.0000	1	(0.8909)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	100	1.3834	138.34	138.34	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0186)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	12,900	1.3834	17,845.47	17,845.47	0.0000	4.3300	50.00	0.00	(2.1464)	(0.2479)	0.0000	1	(2.3943)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	11,800	1.3834	16,323.77	16,323.77	0.0000	4.3300	50.00	0.00	(1.9634)	(0.2267)	0.0000	1	(2.1901)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	3,900	1.3834	5,395.14	5,395.14	0.0000	4.3300	50.00	0.00	(0.6489)	(0.0749)	0.0000	1	(0.7238)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	3,300	1.3834	4,565.12	4,565.12	0.0000	4.3300	50.00	0.00	(0.5491)	(0.0634)	0.0000	1	(0.6125)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,200	1.3834	1,660.04	1,660.04	0.0000	4.3300	50.00	0.00	(0.1997)	(0.0231)	0.0000	1	(0.2227)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	2,800	1.3834	3,873.44	3,873.44	0.0000	4.3300	50.00	0.00	(0.4659)	(0.0538)	0.0000	1	(0.5197)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,600	1.3834	2,213.39	2,213.39	0.0000	4.3300	50.00	0.00	(0.2662)	(0.0307)	0.0000	1	(0.2970)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	5,400	1.3834	7,470.20	7,470.20	0.0000	4.3300	50.00	0.00	(0.8985)	(0.1038)	0.0000	1	(1.0023)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	26,300	1.3834	36,382.63	36,382.63	0.0000	4.3300	50.00	0.00	(4.3760)	(0.5053)	0.0000	1	(4.8813)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	28,600	1.3834	39,564.38	39,564.38	0.0000	4.3300	50.00	0.00	(4.7587)	(0.5495)	0.0000	1	(5.3082)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	11,600	1.3834	16,047.09	16,047.09	0.0000	4.3300	50.00	0.00	(1.9301)	(0.2229)	0.0000	1	(2.1530)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	1,800	1.3834	2,490.07	2,490.07	0.0000	4.3300	50.00	0.00	(0.2995)	(0.0346)	0.0000	1	(0.3341)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	7,800	1.3834	10,790.29	10,790.29	0.0000	4.3300	50.00	0.00	(1.2978)	(0.1499)	0.0000	1	(1.4477)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	6,900	1.3834	9,545.25	9,545.25	0.0000	4.3300	50.00	0.00	(1.1481)	(0.1326)	0.0000	1	(1.2807)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	100	1.3834	138.34	138.34	0.0000	4.3300	50.00	0.00	(0.0166)	(0.0019)	0.0000	1	(0.0186)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	300	1.3834	415.01	415.01	0.0000	4.3300	50.00	0.00	(0.0499)	(0.0058)	0.0000	1	(0.0557)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	700	1.3834	968.36	968.36	0.0000	4.3300	50.00	0.00	(0.1165)	(0.0134)	0.0000	1	(0.1299)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	400	1.3834	553.35	553.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0077)	0.0000	1	(0.0742)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	400	1.3834	553.35	553.35	0.0000	4.3300	50.00	0.00	(0.0666)	(0.0077)	0.0000	1	(0.0742)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	200	1.3834	276.67	276.67	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0371)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	200	1.3834	276.67	276.67	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0038)	0.0000	1	(0.0371)	02/07/2025
002468.ZK	01/06/2025	SDB3260123528	0	500	1.3834	691.68	691.68	0.0000	4.3300	50.00	0.00	(0.0832)	(0.0096)	0.0000	1	(0.0928)	02/07/2025
TOTAL STO EXPRESS CO LTD CMN CLASS A SERIES NORTHBOUND													(945.8863)	(106.8825)	0.0000	(1,052.7688)	
SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND																	
600710.SH	01/16/2025	SDB3265057904	0	5,100	1.1966	6,413.76	6,102.88	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0848)	0.0000	1	(0.8562)	02/07/2025
600710.SH	01/16/2025	SDB3265057904	0	2,000	1.1966	2,516.58	2,393.29	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0332)	0.0000	1	(0.3359)	02/07/2025
600710.SH	01/16/2025	SDB3265057904	0	6,100	1.1966	7,875.48	7,299.53	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1014)	0.0000	1	(1.0486)	02/07/2025
600710.SH	01/15/2025	SDB3265057904	0	5,100	1.2046	6,413.76	6,143.70	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0853)	0.0000	1	(0.8568)	02/07/2025
600710.SH	01/15/2025	SDB3265057904	0	2,000	1.2046	2,516.58	2,409.29	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0335)	0.0000	1	(0.3362)	02/07/2025
600710.SH	01/15/2025	SDB3265057904	0	6,100	1.2046	7,875.48	7,348.35	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1021)	0.0000	1	(1.0493)	02/07/2025
600710.SH	01/15/2025	SDB3265057904	0	7,900	1.2046	10,073.49	9,516.71	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1322)	0.0000	1	(1.3438)	02/07/2025
600710.SH	01/14/2025	SDB3265057904	0	5,100	1.2230	6,413.76	6,237.41	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0866)	0.0000	1	(0.8581)	02/07/2025
600710.SH	01/14/2025	SDB3265057904	0	2,000	1.2230	2,516.58	2,446.04	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0340)	0.0000	1	(0.3367)	02/07/2025
600710.SH	01/14/2025	SDB3265057904	0	6,100	1.2230	7,875.48	7,460.43	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1036)	0.0000	1	(1.0509)	02/07/2025
600710.SH	01/14/2025	SDB3265057904	0	7,900	1.2230	10,073.49	9,661.87	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1342)	0.0000	1	(1.3458)	02/07/2025
600710.SH	01/13/2025	SDB3265057904	0	5,100	1.2345	6,413.76	6,295.69	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0874)	0.0000	1	(0.8589)	02/07/2025
600710.SH	01/13/2025	SDB3265057904	0	2,000	1.2345	2,516.58	2,468.90	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0343)	0.0000	1	(0.3370)	02/07/2025
600710.SH	01/13/2025	SDB3265057904	0	6,100	1.2345	7,875.48	7,530.15	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1046)	0.0000	1	(1.0518)	02/07/2025
600710.SH	01/13/2025	SDB3265057904	0	7,900	1.2345	10,073.49	9,752.16	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1354)	0.0000	1	(1.3471)	02/07/2025
600710.SH	01/10/2025	SDB3265057904	0	5,100	1.2063	6,413.76	6,152.20	0.0000	4.3300	50.00	0.00	(2.3143)	(0.2563)	0.0000	3	(2.5706)	02/07/2025
600710.SH	01/10/2025	SDB3265057904	0	2,000	1.2063	2,516.58	2,412.63	0.0000	4.3300	50.00	0.00	(0.9081)	(0.1005)	0.0000	3	(1.0086)	02/07/2025
600710.SH	01/10/2025	SDB3265057904	0	6,100	1.2063	7,875.48	7,358.52	0.0000	4.3300	50.00	0.00	(2.8417)	(0.3066)	0.0000	3	(3.1483)	02/07/2025
600710.SH	01/10/2025	SDB3265057904	0	7,900	1.2063	10,073.49	9,529.88	0.0000	4.3300	50.00	0.00	(3.6349)	(0.3971)	0.0000	3	(4.0319)	02/07/2025
600710.SH	01/09/2025	SDB3265057904	0	5,100	1.2260	6,413.76	6,252.82	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0868)	0.0000	1	(0.8583)	02/07/2025
600710.SH	01/09/2025	SDB3265057904	0	2,000	1.2260	2,516.58	2,452.09	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0341)	0.0000	1	(0.3367)	02/07/2025
600710.SH	01/09/2025	SDB3265057904	0	6,100	1.2260	7,875.48	7,478.86	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1039)	0.0000	1	(1.0511)	02/07/2025
600710.SH	01/09/2025	SDB3265057904	0	7,900	1.2260	10,073.49	9,685.74	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1345)	0.0000	1	(1.3461)	02/07/2025
600710.SH	01/08/2025	SDB3265057904	0	5,100	1.2500	6,413.76	6,375.05	0.0000	4.3300	50.00	0.00	(0.7714)	(0.0885)	0.0000	1	(0.8600)	02/07/2025
600710.SH	01/08/2025	SDB3265057904	0	2,000	1.2500	2,516.58	2,500.02	0.0000	4.3300	50.00	0.00	(0.3027)	(0.0347)	0.0000	1	(0.3374)	02/07/2025
600710.SH	01/08/2025	SDB3265057904	0	6,100	1.2500	7,875.48	7,625.05	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1059)	0.0000	1	(1.0531)	02/07/2025
600710.SH	01/08/2025	SDB3265057904	0	7,900	1.2500	10,073.49	9,875.07	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1372)	0.0000	1	(1.3488)	02/07/2025
600710.SH	01/07/2025	SDB3265057904	0	6,100	1.2911	7,875.48	7,875.48	0.0000	4.3300	50.00	0.00	(0.9472)	(0.1094)	0.0000	1	(1.0566)	02/07/2025
600710.SH	01/07/2025	SDB3265057904	0	7,900	1.2751	10,073.49	10,073.49	0.0000	4.3300	50.00	0.00	(1.2116)	(0.1399)	0.0000	1	(1.3515)	02/07/2025
TOTAL SUMEC CORP LTD CMN CLASS A SERIES NORTHBOUND													(30.0441)	(3.3281)	0.0000	(33.3721)	
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300274.ZK	01/17/2025	SDB3261790027	0	40	10.0563	403.29	402.25	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0541)	02/07/2025
300274.ZK	01/16/2025	SDB3261790027	0	40	9.7458	403.29	389.83	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
300274.ZK	01/15/2025	SDB3261790027	0	40	9.6739	403.29	386.96	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
300274.ZK	01/14/2025	SDB3261790027	0	40	9.8794	403.29	395.18	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0055)	0.0000	1	(0.0540)	02/07/2025
300274.ZK	01/13/2025	SDB3261790027	0	40	9.9069	403.29	396.28	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0055)	0.0000	1	(0.0540)	02/07/2025
300274.ZK	01/10/2025	SDB3261790027	0	40	9.7677	403.29	390.71	0.0000	4.3300	50.00	0.00	(0.1455)	(0.0163)	0.0000	3	(0.1618)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300274.ZK	01/09/2025	SDB3261790027	0	40	9.7404	403.29	389.62	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0054)	0.0000	1	(0.0539)	02/07/2025
300274.ZK	01/08/2025	SDB3261790027	0	40	9.5189	403.29	380.76	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0053)	0.0000	1	(0.0538)	02/07/2025
300274.ZK	01/07/2025	SDB3261790027	0	40	9.8261	403.29	393.04	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0055)	0.0000	1	(0.0540)	02/07/2025
300274.ZK	01/06/2025	SDB3261790027	0	40	10.0823	403.29	403.29	0.0000	4.3300	50.00	0.00	(0.0485)	(0.0056)	0.0000	1	(0.0541)	02/07/2025
TOTAL SUNGROW POWER SUPPLY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(0.5821)	(0.0654)	0.0000	(0.6475)	
SUZHOU JINHONG GAS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688106.SH	01/17/2025	SDB3262115452	0	9,846	2.2595	22,871.41	22,247.36	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3090)	0.0000	1	(3.0599)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	5,754	2.2595	13,366.05	13,001.35	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1806)	0.0000	1	(1.7882)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	748	2.2595	1,737.54	1,690.13	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0235)	0.0000	1	(0.2325)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	4,217	2.2595	9,795.73	9,528.45	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1323)	0.0000	1	(1.3105)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	4,283	2.2595	9,949.04	9,677.58	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1344)	0.0000	1	(1.3311)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	5,344	2.2595	12,413.65	12,074.94	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1677)	0.0000	1	(1.6608)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	1,756	2.2595	4,079.04	3,967.74	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0551)	0.0000	1	(0.5457)	02/07/2025
688106.SH	01/17/2025	SDB3262115452	0	300	2.2595	696.87	677.86	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0094)	0.0000	1	(0.0932)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	9,846	2.1852	22,871.41	21,515.82	0.0000	4.3300	50.00	0.00	(2.7509)	(0.2988)	0.0000	1	(3.0498)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	5,754	2.1852	13,366.05	12,573.84	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1746)	0.0000	1	(1.7823)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	748	2.1852	1,737.54	1,634.56	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0227)	0.0000	1	(0.2317)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	4,217	2.1852	9,795.73	9,215.14	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1280)	0.0000	1	(1.3062)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	4,283	2.1852	9,949.04	9,359.36	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1300)	0.0000	1	(1.3266)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	5,344	2.1852	12,413.65	11,677.90	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1622)	0.0000	1	(1.6553)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	1,756	2.1852	4,079.04	3,837.27	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0533)	0.0000	1	(0.5439)	02/07/2025
688106.SH	01/16/2025	SDB3262115452	0	300	2.1852	696.87	655.57	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0091)	0.0000	1	(0.0929)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	9,846	2.1578	22,871.41	21,245.30	0.0000	4.3300	50.00	0.00	(2.7509)	(0.2951)	0.0000	1	(3.0460)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	5,754	2.1578	13,366.05	12,415.75	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1724)	0.0000	1	(1.7801)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	748	2.1578	1,737.54	1,614.00	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0224)	0.0000	1	(0.2314)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	4,217	2.1578	9,795.73	9,099.27	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1264)	0.0000	1	(1.3046)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	4,283	2.1578	9,949.04	9,241.69	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1284)	0.0000	1	(1.3250)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	5,344	2.1578	12,413.65	11,531.07	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1602)	0.0000	1	(1.6532)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	1,756	2.1578	4,079.04	3,789.03	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0526)	0.0000	1	(0.5432)	02/07/2025
688106.SH	01/15/2025	SDB3262115452	0	300	2.1578	696.87	647.33	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0090)	0.0000	1	(0.0928)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	9,846	2.2270	22,871.41	21,927.18	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3045)	0.0000	1	(3.0555)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	5,754	2.2270	13,366.05	12,814.24	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1780)	0.0000	1	(1.7856)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	748	2.2270	1,737.54	1,665.81	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0231)	0.0000	1	(0.2321)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	4,217	2.2270	9,795.73	9,391.32	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1304)	0.0000	1	(1.3086)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	4,283	2.2270	9,949.04	9,538.30	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1325)	0.0000	1	(1.3291)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	5,344	2.2270	12,413.65	11,901.16	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1653)	0.0000	1	(1.6584)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	1,756	2.2270	4,079.04	3,910.64	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0543)	0.0000	1	(0.5449)	02/07/2025
688106.SH	01/14/2025	SDB3262115452	0	300	2.2270	696.87	668.10	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0093)	0.0000	1	(0.0931)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	9,846	2.2348	22,871.41	22,003.88	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3056)	0.0000	1	(3.0565)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	5,754	2.2348	13,366.05	12,859.06	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1786)	0.0000	1	(1.7862)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	748	2.2348	1,737.54	1,671.63	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0232)	0.0000	1	(0.2322)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	4,217	2.2348	9,795.73	9,424.17	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1309)	0.0000	1	(1.3091)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	4,283	2.2348	9,949.04	9,571.67	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1329)	0.0000	1	(1.3296)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	5,344	2.2348	12,413.65	11,942.79	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1659)	0.0000	1	(1.6590)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	1,756	2.2348	4,079.04	3,924.32	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0545)	0.0000	1	(0.5451)	02/07/2025
688106.SH	01/13/2025	SDB3262115452	0	300	2.2348	696.87	670.44	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0093)	0.0000	1	(0.0931)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	9,846	2.2436	22,871.41	22,090.55	0.0000	4.3300	50.00	0.00	(8.2528)	(0.9204)	0.0000	3	(9.1732)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	5,754	2.2436	13,366.05	12,909.71	0.0000	4.3300	50.00	0.00	(4.8229)	(0.5379)	0.0000	3	(5.3608)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	748	2.2436	1,737.54	1,678.22	0.0000	4.3300	50.00	0.00	(0.6270)	(0.0699)	0.0000	3	(0.6969)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	4,217	2.2436	9,795.73	9,461.29	0.0000	4.3300	50.00	0.00	(3.5346)	(0.3942)	0.0000	3	(3.9288)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	4,283	2.2436	9,949.04	9,609.37	0.0000	4.3300	50.00	0.00	(3.5899)	(0.4004)	0.0000	3	(3.9903)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	5,344	2.2436	12,413.65	11,989.84	0.0000	4.3300	50.00	0.00	(4.4793)	(0.4996)	0.0000	3	(4.9788)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688106.SH	01/10/2025	SDB3262115452	0	1,756	2.2436	4,079.04	3,939.77	0.0000	4.3300	50.00	0.00	(1.4719)	(0.1642)	0.0000	3	(1.6360)	02/07/2025
688106.SH	01/10/2025	SDB3262115452	0	300	2.2436	696.87	673.08	0.0000	4.3300	50.00	0.00	(0.2515)	(0.0280)	0.0000	3	(0.2795)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	9,846	2.2210	22,871.41	21,868.10	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3037)	0.0000	1	(3.0546)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	5,754	2.2210	13,366.05	12,779.71	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1775)	0.0000	1	(1.7851)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	748	2.2210	1,737.54	1,661.32	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0231)	0.0000	1	(0.2321)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	4,217	2.2210	9,795.73	9,366.02	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1301)	0.0000	1	(1.3083)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	4,283	2.2210	9,949.04	9,512.60	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1321)	0.0000	1	(1.3288)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	5,344	2.2210	12,413.65	11,869.10	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1648)	0.0000	1	(1.6579)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	1,756	2.2210	4,079.04	3,900.10	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0542)	0.0000	1	(0.5448)	02/07/2025
688106.SH	01/09/2025	SDB3262115452	0	300	2.2210	696.87	666.30	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0093)	0.0000	1	(0.0931)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	9,846	2.2574	22,871.41	22,226.12	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3087)	0.0000	1	(3.0596)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	5,754	2.2574	13,366.05	12,988.94	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1804)	0.0000	1	(1.7880)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	748	2.2574	1,737.54	1,688.52	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0235)	0.0000	1	(0.2324)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	4,217	2.2574	9,795.73	9,519.35	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1322)	0.0000	1	(1.3104)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	4,283	2.2574	9,949.04	9,668.34	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1343)	0.0000	1	(1.3309)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	5,344	2.2574	12,413.65	12,063.42	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1675)	0.0000	1	(1.6606)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	1,756	2.2574	4,079.04	3,963.95	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0551)	0.0000	1	(0.5457)	02/07/2025
688106.SH	01/08/2025	SDB3262115452	0	300	2.2574	696.87	677.21	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0094)	0.0000	1	(0.0932)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	9,846	2.2560	22,871.41	22,212.62	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3085)	0.0000	1	(3.0594)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	5,754	2.2560	13,366.05	12,981.05	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1803)	0.0000	1	(1.7879)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	748	2.2560	1,737.54	1,687.49	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0234)	0.0000	1	(0.2324)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	4,217	2.2560	9,795.73	9,513.57	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1321)	0.0000	1	(1.3103)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	4,283	2.2560	9,949.04	9,662.47	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1342)	0.0000	1	(1.3308)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	5,344	2.2560	12,413.65	12,056.09	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1674)	0.0000	1	(1.6605)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	1,756	2.2560	4,079.04	3,961.54	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0550)	0.0000	1	(0.5456)	02/07/2025
688106.SH	01/07/2025	SDB3262115452	0	300	2.2560	696.87	676.80	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0094)	0.0000	1	(0.0932)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	9,846	2.3229	22,871.41	22,871.41	0.0000	4.3300	50.00	0.00	(2.7509)	(0.3177)	0.0000	1	(3.0686)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	5,754	2.3229	13,366.05	13,366.05	0.0000	4.3300	50.00	0.00	(1.6076)	(0.1856)	0.0000	1	(1.7933)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	748	2.3229	1,737.54	1,737.54	0.0000	4.3300	50.00	0.00	(0.2090)	(0.0241)	0.0000	1	(0.2331)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	4,217	2.3229	9,795.73	9,795.73	0.0000	4.3300	50.00	0.00	(1.1782)	(0.1361)	0.0000	1	(1.3143)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	4,283	2.3229	9,949.04	9,949.04	0.0000	4.3300	50.00	0.00	(1.1966)	(0.1382)	0.0000	1	(1.3348)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	5,344	2.3229	12,413.65	12,413.65	0.0000	4.3300	50.00	0.00	(1.4931)	(0.1724)	0.0000	1	(1.6655)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	1,756	2.3229	4,079.04	4,079.04	0.0000	4.3300	50.00	0.00	(0.4906)	(0.0567)	0.0000	1	(0.5473)	02/07/2025
688106.SH	01/06/2025	SDB3262115452	0	300	2.3229	696.87	696.87	0.0000	4.3300	50.00	0.00	(0.0838)	(0.0097)	0.0000	1	(0.0935)	02/07/2025
TOTAL SUZHOU JINHONG GAS CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(108.1191)	(12.0269)	0.0000	(120.1461)	
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300394.ZK	01/17/2025	SDB3263116849	0	400	12.2478	4,743.80	4,899.10	0.0000	4.3300	50.00	0.00	(0.5706)	(0.0680)	0.0000	1	(0.6386)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	300	12.2478	3,607.18	3,674.33	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0510)	0.0000	1	(0.4849)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	1,100	12.2478	13,698.67	13,472.53	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1871)	0.0000	1	(1.8348)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	6,100	12.2478	75,212.34	74,711.33	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0377)	0.0000	1	(10.0840)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	600	12.2478	7,485.76	7,348.66	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1021)	0.0000	1	(1.0024)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	100	12.2478	1,247.63	1,224.78	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0170)	0.0000	1	(0.1671)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	3,100	12.2478	38,676.44	37,968.05	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5273)	0.0000	1	(5.1793)	02/07/2025
300394.ZK	01/17/2025	SDB3263116849	0	1,100	12.2478	13,723.90	13,472.53	0.0000	4.3300	50.00	0.00	(1.6507)	(0.1871)	0.0000	1	(1.8378)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	1,100	11.7883	13,698.67	12,967.13	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1801)	0.0000	1	(1.8277)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	6,100	11.7883	75,212.34	71,908.65	0.0000	4.3300	50.00	0.00	(9.0464)	(0.9987)	0.0000	1	(10.0451)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	600	11.7883	7,485.76	7,072.98	0.0000	4.3300	50.00	0.00	(0.9004)	(0.0982)	0.0000	1	(0.9986)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	100	11.7883	1,247.63	1,178.83	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0164)	0.0000	1	(0.1664)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	3,100	11.7883	38,676.44	36,543.74	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5076)	0.0000	1	(5.1595)	02/07/2025
300394.ZK	01/16/2025	SDB3263116849	0	1,100	11.7883	13,723.90	12,967.13	0.0000	4.3300	50.00	0.00	(1.6507)	(0.1801)	0.0000	1	(1.8308)	02/07/2025
300394.ZK	01/15/2025	SDB3263116849	0	1,100	12.0329	13,698.67	13,236.16	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1838)	0.0000	1	(1.8315)	02/07/2025
300394.ZK	01/15/2025	SDB3263116849	0	6,100	12.0329	75,212.34	73,400.54	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0195)	0.0000	1	(10.0658)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300394.ZK	01/15/2025	SDB3263116849	0	600	12.0329	7,485.76	7,219.73	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1003)	0.0000	1	(1.0006)	02/07/2025
300394.ZK	01/15/2025	SDB3263116849	0	100	12.0329	1,247.63	1,203.29	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0167)	0.0000	1	(0.1668)	02/07/2025
300394.ZK	01/15/2025	SDB3263116849	0	3,100	12.0329	38,676.44	37,301.92	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5181)	0.0000	1	(5.1700)	02/07/2025
300394.ZK	01/15/2025	SDB3263116849	0	1,100	12.0329	13,723.90	13,236.16	0.0000	4.3300	50.00	0.00	(1.6507)	(0.1838)	0.0000	1	(1.8345)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	1,100	12.6642	13,698.67	13,930.60	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1935)	0.0000	1	(1.8411)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	6,100	12.6642	75,212.34	77,251.53	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0729)	0.0000	1	(10.1193)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	600	12.6642	7,485.76	7,598.51	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1055)	0.0000	1	(1.0059)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	100	12.6642	1,247.63	1,266.42	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0176)	0.0000	1	(0.1677)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	3,100	12.6642	38,676.44	39,258.98	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5453)	0.0000	1	(5.1972)	02/07/2025
300394.ZK	01/14/2025	SDB3263116849	0	1,100	12.6642	13,723.90	13,930.60	0.0000	4.3300	50.00	0.00	(1.6507)	(0.1935)	0.0000	1	(1.8442)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	1,100	12.8004	13,698.67	14,080.49	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1956)	0.0000	1	(1.8432)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	6,100	12.8004	75,212.34	78,082.72	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0845)	0.0000	1	(10.1309)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	600	12.8004	7,485.76	7,680.27	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1067)	0.0000	1	(1.0070)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	100	12.8004	1,247.63	1,280.04	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0178)	0.0000	1	(0.1678)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	3,100	12.8004	38,676.44	39,681.38	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5511)	0.0000	1	(5.2030)	02/07/2025
300394.ZK	01/13/2025	SDB3263116849	0	1,100	12.8004	13,723.90	14,080.49	0.0000	4.3300	50.00	0.00	(1.6507)	(0.1956)	0.0000	1	(1.8462)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	1,100	12.9587	13,698.67	14,254.54	0.0000	4.3300	50.00	0.00	(4.9429)	(0.5939)	0.0000	3	(5.5369)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	6,100	12.9587	75,212.34	79,047.90	0.0000	4.3300	50.00	0.00	(27.1391)	(3.2937)	0.0000	3	(30.4328)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	600	12.9587	7,485.76	7,775.20	0.0000	4.3300	50.00	0.00	(2.7011)	(0.3240)	0.0000	3	(3.0251)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	100	12.9587	1,247.63	1,295.87	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0540)	0.0000	3	(0.5042)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	3,100	12.9587	38,676.44	40,171.88	0.0000	4.3300	50.00	0.00	(13.9557)	(1.6738)	0.0000	3	(15.6296)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	1,200	12.9587	14,971.53	15,550.41	0.0000	4.3300	50.00	0.00	(5.4022)	(0.6479)	0.0000	3	(6.0502)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	300	12.9587	3,742.88	3,887.60	0.0000	4.3300	50.00	0.00	(1.3506)	(0.1620)	0.0000	3	(1.5125)	02/07/2025
300394.ZK	01/10/2025	SDB3263116849	0	1,200	12.9587	14,971.53	15,550.41	0.0000	4.3300	50.00	0.00	(5.4022)	(0.6479)	0.0000	3	(6.0502)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	1,100	12.0525	13,698.67	13,257.71	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1841)	0.0000	1	(1.8318)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	6,100	12.0525	75,212.34	73,520.05	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0211)	0.0000	1	(10.0675)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	600	12.0525	7,485.76	7,231.48	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1004)	0.0000	1	(1.0008)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	100	12.0525	1,247.63	1,205.25	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0167)	0.0000	1	(0.1668)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	3,100	12.0525	38,676.44	37,362.65	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5189)	0.0000	1	(5.1708)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	1,200	12.0525	14,971.53	14,462.96	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2009)	0.0000	1	(2.0016)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	300	12.0525	3,742.88	3,615.74	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0502)	0.0000	1	(0.5004)	02/07/2025
300394.ZK	01/09/2025	SDB3263116849	0	1,200	12.0525	14,971.53	14,462.96	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2009)	0.0000	1	(2.0016)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	1,100	11.8730	13,698.67	13,060.34	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1814)	0.0000	1	(1.8290)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	6,100	11.8730	75,212.34	72,425.52	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0059)	0.0000	1	(10.0523)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	600	11.8730	7,485.76	7,123.82	0.0000	4.3300	50.00	0.00	(0.9004)	(0.0989)	0.0000	1	(0.9993)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	100	11.8730	1,247.63	1,187.30	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0165)	0.0000	1	(0.1666)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	3,100	11.8730	38,676.44	36,806.41	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5112)	0.0000	1	(5.1631)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	1,200	11.8730	14,971.53	14,247.64	0.0000	4.3300	50.00	0.00	(1.8007)	(0.1979)	0.0000	1	(1.9986)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	300	11.8730	3,742.88	3,561.91	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0495)	0.0000	1	(0.4997)	02/07/2025
300394.ZK	01/08/2025	SDB3263116849	0	1,200	11.8730	14,971.53	14,247.64	0.0000	4.3300	50.00	0.00	(1.8007)	(0.1979)	0.0000	1	(1.9986)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	1,100	12.2639	13,698.67	13,490.25	0.0000	4.3300	50.00	0.00	(1.6476)	(0.1874)	0.0000	1	(1.8350)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	6,100	12.2639	75,212.34	74,809.55	0.0000	4.3300	50.00	0.00	(9.0464)	(1.0390)	0.0000	1	(10.0854)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	600	12.2639	7,485.76	7,358.32	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1022)	0.0000	1	(1.0026)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	100	12.2639	1,247.63	1,226.39	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0170)	0.0000	1	(0.1671)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	3,100	12.2639	38,676.44	38,017.97	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5280)	0.0000	1	(5.1799)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	1,200	12.2639	14,971.53	14,716.63	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2044)	0.0000	1	(2.0051)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	300	12.2639	3,742.88	3,679.16	0.0000	4.3300	50.00	0.00	(0.4502)	(0.0511)	0.0000	1	(0.5013)	02/07/2025
300394.ZK	01/07/2025	SDB3263116849	0	1,200	12.2639	14,971.53	14,716.63	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2044)	0.0000	1	(2.0051)	02/07/2025
300394.ZK	01/06/2025	SDB3263116849	0	600	12.4763	7,485.76	7,485.76	0.0000	4.3300	50.00	0.00	(0.9004)	(0.1040)	0.0000	1	(1.0043)	02/07/2025
300394.ZK	01/06/2025	SDB3263116849	0	100	12.4763	1,247.63	1,247.63	0.0000	4.3300	50.00	0.00	(0.1501)	(0.0173)	0.0000	1	(0.1674)	02/07/2025
300394.ZK	01/06/2025	SDB3263116849	0	3,100	12.4763	38,676.44	38,676.44	0.0000	4.3300	50.00	0.00	(4.6519)	(0.5372)	0.0000	1	(5.1891)	02/07/2025
300394.ZK	01/06/2025	SDB3263116849	0	1,200	12.4763	14,971.53	14,971.53	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2079)	0.0000	1	(2.0087)	02/07/2025
300394.ZK	01/06/2025	SDB3263116849															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300394.ZK	01/06/2025	SDB3263116849	0	1,200	12.4763	14,971.53	14,971.53	0.0000	4.3300	50.00	0.00	(1.8007)	(0.2079)	0.0000	1	(2.0087)	02/07/2025
TOTAL SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(223.6819)	(25.8697)	0.0000		(249.5517)	
TAIWAN SEMICONDUCTOR MFG CO ORD CMN																	
2330.TW	01/17/2025	SDB3264649691	0	5,000	32.2190	163,871.95	161,095.14	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3425)	0.0000	1	(21.0526)	02/04/2025
2330.TW	01/17/2025	SDB3264649691	0	5,000	32.2190	163,871.95	161,095.14	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3425)	0.0000	1	(21.0526)	02/04/2025
2330.TW	01/16/2025	SDB3264649691	0	5,000	32.9435	163,871.95	164,717.26	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3726)	0.0000	1	(21.0828)	02/04/2025
2330.TW	01/16/2025	SDB3264649691	0	5,000	32.9435	163,871.95	164,717.26	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3726)	0.0000	1	(21.0828)	02/04/2025
2330.TW	01/15/2025	SDB3264649691	0	5,000	32.4626	163,871.95	162,313.15	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3526)	0.0000	1	(21.0628)	02/04/2025
2330.TW	01/15/2025	SDB3264649691	0	5,000	32.4626	163,871.95	162,313.15	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3526)	0.0000	1	(21.0628)	02/04/2025
2330.TW	01/14/2025	SDB3264649691	0	5,000	33.3728	163,871.95	166,863.87	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3905)	0.0000	1	(21.1007)	02/04/2025
2330.TW	01/14/2025	SDB3264649691	0	5,000	33.3728	163,871.95	166,863.87	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3905)	0.0000	1	(21.1007)	02/04/2025
2330.TW	01/13/2025	SDB3264649691	0	5,000	33.3910	163,871.95	166,955.04	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3913)	0.0000	1	(21.1014)	02/04/2025
2330.TW	01/13/2025	SDB3264649691	0	5,000	33.3910	163,871.95	166,955.04	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3913)	0.0000	1	(21.1014)	02/04/2025
2330.TW	01/10/2025	SDB3264649691	0	5,000	33.6122	163,871.95	168,060.83	0.0000	4.3300	30.00	0.00	(59.1305)	(4.2015)	0.0000	3	(63.3320)	02/04/2025
2330.TW	01/10/2025	SDB3264649691	0	5,000	33.6122	163,871.95	168,060.83	0.0000	4.3300	30.00	0.00	(59.1305)	(4.2015)	0.0000	3	(63.3320)	02/04/2025
2330.TW	01/09/2025	SDB3264649691	0	5,000	34.5534	163,871.95	172,767.02	0.0000	4.3300	30.00	0.00	(19.7102)	(1.4397)	0.0000	1	(21.1499)	02/04/2025
2330.TW	01/09/2025	SDB3264649691	0	5,000	34.5534	163,871.95	172,767.02	0.0000	4.3300	30.00	0.00	(19.7102)	(1.4397)	0.0000	1	(21.1499)	02/04/2025
2330.TW	01/08/2025	SDB3264649691	0	5,000	34.1582	163,871.95	170,790.95	0.0000	4.3300	30.00	0.00	(19.7102)	(1.4233)	0.0000	1	(21.1334)	02/04/2025
2330.TW	01/08/2025	SDB3264649691	0	5,000	34.1582	163,871.95	170,790.95	0.0000	4.3300	30.00	0.00	(19.7102)	(1.4233)	0.0000	1	(21.1334)	02/04/2025
2330.TW	01/07/2025	SDB3264649691	0	5,000	32.6252	163,871.95	163,125.95	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3594)	0.0000	1	(21.0695)	02/04/2025
2330.TW	01/07/2025	SDB3264649691	0	5,000	32.6252	163,871.95	163,125.95	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3594)	0.0000	1	(21.0695)	02/04/2025
2330.TW	01/06/2025	SDB3264649691	0	5,000	32.4270	163,871.95	162,135.00	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3511)	0.0000	1	(21.0613)	02/04/2025
2330.TW	01/06/2025	SDB3264649691	0	5,000	32.4270	163,871.95	162,135.00	0.0000	4.3300	30.00	0.00	(19.7102)	(1.3511)	0.0000	1	(21.0613)	02/04/2025
2330.TW	01/03/2025	SDB3264649691	0	5,000	32.7744	163,871.95	163,871.95	0.0000	4.3300	30.00	0.00	(59.1305)	(4.0968)	0.0000	3	(63.2273)	02/04/2025
2330.TW	01/03/2025	SDB3264649691	0	5,000	32.7744	163,871.95	163,871.95	0.0000	4.3300	30.00	0.00	(59.1305)	(4.0968)	0.0000	3	(63.2273)	02/04/2025
TOTAL TAIWAN SEMICONDUCTOR MFG CO ORD CMN												(591.3046)	(41.4427)	0.0000		(632.7473)	
TATA CONSULTANCY SERVICES LIMITED CMN																	
TCS.NS	01/15/2025	SDB3262868169	0	1,630	48.8895	78,114.44	79,689.91	0.0000	4.3300	75.00	0.00	(9.3954)	(1.6602)	0.0000	1	(11.0556)	02/03/2025
TCS.NS	01/15/2025	SDB3262868169	0	2,692	48.8895	130,611.31	131,610.58	0.0000	4.3300	75.00	0.00	(15.7096)	(2.7419)	0.0000	1	(18.4515)	02/03/2025
TCS.NS	01/14/2025	SDB3262868169	0	1,630	49.6563	78,114.44	80,939.79	0.0000	4.3300	75.00	0.00	(9.3954)	(1.6862)	0.0000	1	(11.0817)	02/03/2025
TCS.NS	01/14/2025	SDB3262868169	0	6,145	49.6563	298,145.07	305,138.05	0.0000	4.3300	75.00	0.00	(35.8602)	(6.3570)	0.0000	1	(42.2173)	02/03/2025
TCS.NS	01/14/2025	SDB3262868169	0	476	49.6563	22,763.63	23,636.41	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4924)	0.0000	1	(3.2304)	02/03/2025
TCS.NS	01/14/2025	SDB3262868169	0	4,811	49.6563	230,075.30	238,896.53	0.0000	4.3300	75.00	0.00	(27.6729)	(4.9770)	0.0000	1	(32.6500)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	1,630	49.6589	78,114.44	80,944.01	0.0000	4.3300	75.00	0.00	(9.3954)	(1.6863)	0.0000	1	(11.0818)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	6,145	49.6589	298,145.07	305,153.95	0.0000	4.3300	75.00	0.00	(35.8602)	(6.3574)	0.0000	1	(42.2176)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	476	49.6589	22,763.63	23,637.64	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4925)	0.0000	1	(3.2304)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	8,878	49.6589	424,570.47	440,871.73	0.0000	4.3300	75.00	0.00	(51.0664)	(9.1848)	0.0000	1	(60.2512)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	8,459	49.6589	404,532.74	420,064.65	0.0000	4.3300	75.00	0.00	(48.6563)	(8.7513)	0.0000	1	(57.4076)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	6,301	49.6589	301,331.22	312,900.74	0.0000	4.3300	75.00	0.00	(36.2434)	(6.5188)	0.0000	1	(42.7622)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	1,045	49.6589	49,974.79	51,893.55	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0811)	0.0000	1	(7.0920)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	19	49.6589	908.63	943.52	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0197)	0.0000	1	(0.1289)	02/03/2025
TCS.NS	01/13/2025	SDB3262868169	0	1,247	49.6589	59,634.98	61,924.65	0.0000	4.3300	75.00	0.00	(7.1728)	(1.2901)	0.0000	1	(8.4629)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	1,630	47.0000	78,114.44	76,609.98	0.0000	4.3300	75.00	0.00	(28.1863)	(4.7881)	0.0000	3	(32.9744)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	6,145	47.0000	298,145.07	288,814.93	0.0000	4.3300	75.00	0.00	(107.5807)	(18.0509)	0.0000	3	(125.6316)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	476	47.0000	22,763.63	22,371.99	0.0000	4.3300	75.00	0.00	(8.2139)	(1.3982)	0.0000	3	(9.6121)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	8,878	47.0000	424,570.47	417,265.89	0.0000	4.3300	75.00	0.00	(153.1992)	(26.0791)	0.0000	3	(179.2783)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	8,459	47.0000	404,532.74	397,572.90	0.0000	4.3300	75.00	0.00	(145.9689)	(24.8483)	0.0000	3	(170.8172)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	6,301	47.0000	301,331.22	296,146.92	0.0000	4.3300	75.00	0.00	(108.7303)	(18.5092)	0.0000	3	(127.2395)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	1,045	47.0000	49,974.79	49,114.99	0.0000	4.3300	75.00	0.00	(18.0326)	(3.0697)	0.0000	3	(21.1023)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	19	47.0000	908.63	893.00	0.0000	4.3300	75.00	0.00	(0.3279)	(0.0558)	0.0000	3	(0.3837)	02/03/2025
TCS.NS	01/10/2025	SDB3262868169	0	1,247	47.0000	59,634.98	58,608.99	0.0000	4.3300	75.00	0.00	(21.5183)	(3.6631)	0.0000	3	(25.1814)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TATA CONSULTANCY SERVICES LIMITED CMN (Cont.)																	
TCS.NS	01/09/2025	SDB3262868169	0	1,630	47.8639	78,114.44	78,018.20	0.0000	4.3300	75.00	0.00	(9.3954)	(1.6254)	0.0000	1	(11.0208)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	6,145	47.8639	298,145.07	294,123.82	0.0000	4.3300	75.00	0.00	(35.8602)	(6.1276)	0.0000	1	(41.9878)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	476	47.8639	22,763.63	22,783.23	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4747)	0.0000	1	(3.2126)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	8,878	47.8639	424,570.47	424,935.93	0.0000	4.3300	75.00	0.00	(51.0664)	(8.8528)	0.0000	1	(59.9192)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	8,459	47.8639	404,532.74	404,880.94	0.0000	4.3300	75.00	0.00	(48.6563)	(8.4350)	0.0000	1	(57.0913)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	6,301	47.8639	301,331.22	301,590.59	0.0000	4.3300	75.00	0.00	(36.2434)	(6.2831)	0.0000	1	(42.5266)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	1,045	47.8639	49,974.79	50,017.80	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0420)	0.0000	1	(7.0529)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	19	47.8639	908.63	909.41	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0189)	0.0000	1	(0.1282)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	3,076	47.8639	147,102.81	147,229.43	0.0000	4.3300	75.00	0.00	(17.6932)	(3.0673)	0.0000	1	(20.7605)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	1,656	47.8639	79,194.49	79,262.66	0.0000	4.3300	75.00	0.00	(9.5253)	(1.6513)	0.0000	1	(11.1766)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	1,354	47.8639	64,752.02	64,807.75	0.0000	4.3300	75.00	0.00	(7.7882)	(1.3502)	0.0000	1	(9.1384)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	192	47.8639	9,181.97	9,189.87	0.0000	4.3300	75.00	0.00	(1.1044)	(0.1915)	0.0000	1	(1.2958)	02/03/2025
TCS.NS	01/09/2025	SDB3262868169	0	52	47.8639	2,486.78	2,488.92	0.0000	4.3300	75.00	0.00	(0.2991)	(0.0519)	0.0000	1	(0.3510)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	1,630	47.0112	78,114.44	76,628.34	0.0000	4.3300	75.00	0.00	(9.3954)	(1.5964)	0.0000	1	(10.9919)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	6,145	47.0112	298,145.07	288,884.13	0.0000	4.3300	75.00	0.00	(35.8602)	(6.0184)	0.0000	1	(41.8786)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	476	47.0112	22,763.63	22,377.35	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4662)	0.0000	1	(3.2042)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	8,878	47.0112	424,570.47	417,365.88	0.0000	4.3300	75.00	0.00	(51.0664)	(8.6951)	0.0000	1	(59.7615)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	8,459	47.0112	404,532.74	397,668.16	0.0000	4.3300	75.00	0.00	(48.6563)	(8.2848)	0.0000	1	(56.9411)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	6,301	47.0112	301,331.22	296,217.89	0.0000	4.3300	75.00	0.00	(36.2434)	(6.1712)	0.0000	1	(42.4147)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	1,045	47.0112	49,974.79	49,126.76	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0235)	0.0000	1	(7.0343)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	19	47.0112	908.63	893.21	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0186)	0.0000	1	(0.1279)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	3,076	47.0112	147,102.81	144,606.60	0.0000	4.3300	75.00	0.00	(17.6932)	(3.0126)	0.0000	1	(20.7058)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	1,656	47.0112	79,194.49	77,850.63	0.0000	4.3300	75.00	0.00	(9.5253)	(1.6219)	0.0000	1	(11.1472)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	1,354	47.0112	64,752.02	63,653.23	0.0000	4.3300	75.00	0.00	(7.7882)	(1.3261)	0.0000	1	(9.1143)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	192	47.0112	9,181.97	9,026.16	0.0000	4.3300	75.00	0.00	(1.1044)	(0.1880)	0.0000	1	(1.2924)	02/03/2025
TCS.NS	01/08/2025	SDB3262868169	0	52	47.0112	2,486.78	2,444.59	0.0000	4.3300	75.00	0.00	(0.2991)	(0.0509)	0.0000	1	(0.3500)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	1,630	47.7111	78,114.44	77,769.17	0.0000	4.3300	75.00	0.00	(9.3954)	(1.6202)	0.0000	1	(11.0156)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	6,145	47.7111	298,145.07	293,185.00	0.0000	4.3300	75.00	0.00	(35.8602)	(6.1080)	0.0000	1	(41.9682)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	476	47.7111	22,763.63	22,710.51	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4731)	0.0000	1	(3.2111)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	8,878	47.7111	424,570.47	423,579.56	0.0000	4.3300	75.00	0.00	(51.0664)	(8.8246)	0.0000	1	(59.8910)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	8,459	47.7111	404,532.74	403,588.59	0.0000	4.3300	75.00	0.00	(48.6563)	(8.4081)	0.0000	1	(57.0644)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	6,301	47.7111	301,331.22	300,627.94	0.0000	4.3300	75.00	0.00	(36.2434)	(6.2631)	0.0000	1	(42.5065)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	1,045	47.7111	49,974.79	49,858.15	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0387)	0.0000	1	(7.0496)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	19	47.7111	908.63	906.51	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0189)	0.0000	1	(0.1282)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	3,076	47.7111	147,102.81	146,759.49	0.0000	4.3300	75.00	0.00	(17.6932)	(3.0575)	0.0000	1	(20.7507)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	1,656	47.7111	79,194.49	79,009.66	0.0000	4.3300	75.00	0.00	(9.5253)	(1.6460)	0.0000	1	(11.1714)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	1,354	47.7111	64,752.02	64,600.89	0.0000	4.3300	75.00	0.00	(7.7882)	(1.3459)	0.0000	1	(9.1341)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	192	47.7111	9,181.97	9,160.54	0.0000	4.3300	75.00	0.00	(1.1044)	(0.1908)	0.0000	1	(1.2952)	02/03/2025
TCS.NS	01/07/2025	SDB3262868169	0	927	47.7111	44,331.70	44,228.23	0.0000	4.3300	75.00	0.00	(5.3321)	(0.9214)	0.0000	1	(6.2535)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	6,145	47.8078	298,145.07	293,778.84	0.0000	4.3300	75.00	0.00	(35.8602)	(6.1204)	0.0000	1	(41.9806)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	476	47.8078	22,763.63	22,756.51	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4741)	0.0000	1	(3.2121)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	8,878	47.8078	424,570.47	424,437.52	0.0000	4.3300	75.00	0.00	(51.0664)	(8.8424)	0.0000	1	(59.9088)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	8,459	47.8078	404,532.74	404,406.05	0.0000	4.3300	75.00	0.00	(48.6563)	(8.4251)	0.0000	1	(57.0814)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	6,301	47.8078	301,331.22	301,236.85	0.0000	4.3300	75.00	0.00	(36.2434)	(6.2758)	0.0000	1	(42.5192)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	1,045	47.8078	49,974.79	49,959.14	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0408)	0.0000	1	(7.0517)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	19	47.8078	908.63	908.35	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0189)	0.0000	1	(0.1282)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	3,076	47.8078	147,102.81	147,056.75	0.0000	4.3300	75.00	0.00	(17.6932)	(3.0637)	0.0000	1	(20.7569)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	1,656	47.8078	79,194.49	79,169.69	0.0000	4.3300	75.00	0.00	(9.5253)	(1.6494)	0.0000	1	(11.1747)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	1,354	47.8078	64,752.02	64,731.74	0.0000	4.3300	75.00	0.00	(7.7882)	(1.3486)	0.0000	1	(9.1368)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	192	47.8078	9,181.97	9,179.09	0.0000	4.3300	75.00	0.00	(1.1044)	(0.1912)	0.0000	1	(1.2956)	02/03/2025
TCS.NS	01/06/2025	SDB3262868169	0	927	47.8078	44,331.70	44,317.82	0.0000	4.3300	75.00	0.00	(5.3321)	(0.9233)	0.0000	1	(6.2554)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	6,145	48.6792	298,145.07	299,133.65	0.0000	4.3300	75.00	0.00	(107.5807)	(18.6959)	0.0000	3	(126.2765)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	476	48.6792	22,763.63	23,171.30	0.0000	4.3300	75.00	0.00	(8.2139)	(1.4482)	0.0000	3	(9.6621)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TATA CONSULTANCY SERVICES LIMITED CMN (Cont.)																	
TCS.NS	01/03/2025	SDB3262868169	0	8,878	48.6792	424,570.47	432,173.89	0.0000	4.3300	75.00	0.00	(153.1992)	(27.0109)	0.0000	3	(180.2100)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	8,459	48.6792	404,532.74	411,777.31	0.0000	4.3300	75.00	0.00	(145.9689)	(25.7361)	0.0000	3	(171.7050)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	6,301	48.6792	301,331.22	306,727.61	0.0000	4.3300	75.00	0.00	(108.7303)	(19.1705)	0.0000	3	(127.9008)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	1,045	48.6792	49,974.79	50,869.76	0.0000	4.3300	75.00	0.00	(18.0326)	(3.1794)	0.0000	3	(21.2119)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	19	48.6792	908.63	924.90	0.0000	4.3300	75.00	0.00	(0.3279)	(0.0578)	0.0000	3	(0.3857)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	3,076	48.6792	147,102.81	149,737.20	0.0000	4.3300	75.00	0.00	(53.0796)	(9.3586)	0.0000	3	(62.4382)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	1,656	48.6792	79,194.49	80,612.75	0.0000	4.3300	75.00	0.00	(28.5760)	(5.0383)	0.0000	3	(33.6143)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	1,354	48.6792	64,752.02	65,911.63	0.0000	4.3300	75.00	0.00	(23.3647)	(4.1195)	0.0000	3	(27.4842)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	192	48.6792	9,181.97	9,346.41	0.0000	4.3300	75.00	0.00	(3.3132)	(0.5842)	0.0000	3	(3.8973)	02/03/2025
TCS.NS	01/03/2025	SDB3262868169	0	927	48.6792	44,331.70	45,125.61	0.0000	4.3300	75.00	0.00	(15.9964)	(2.8204)	0.0000	3	(18.8167)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	476	48.0289	22,763.63	22,861.75	0.0000	4.3300	75.00	0.00	(2.7380)	(0.4763)	0.0000	1	(3.2142)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	8,878	48.0289	424,570.47	426,400.52	0.0000	4.3300	75.00	0.00	(51.0664)	(8.8833)	0.0000	1	(59.9497)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	8,459	48.0289	404,532.74	406,276.41	0.0000	4.3300	75.00	0.00	(48.6563)	(8.4641)	0.0000	1	(57.1204)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	6,301	48.0289	301,331.22	302,630.06	0.0000	4.3300	75.00	0.00	(36.2434)	(6.3048)	0.0000	1	(42.5482)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	1,045	48.0289	49,974.79	50,190.19	0.0000	4.3300	75.00	0.00	(6.0109)	(1.0456)	0.0000	1	(7.0565)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	19	48.0289	908.63	912.55	0.0000	4.3300	75.00	0.00	(0.1093)	(0.0190)	0.0000	1	(0.1283)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	3,076	48.0289	147,102.81	147,736.88	0.0000	4.3300	75.00	0.00	(17.6932)	(3.0779)	0.0000	1	(20.7711)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	1,656	48.0289	79,194.49	79,535.85	0.0000	4.3300	75.00	0.00	(9.5253)	(1.6570)	0.0000	1	(11.1823)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	1,354	48.0289	64,752.02	65,031.12	0.0000	4.3300	75.00	0.00	(7.7882)	(1.3548)	0.0000	1	(9.1430)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	192	48.0289	9,181.97	9,221.55	0.0000	4.3300	75.00	0.00	(1.1044)	(0.1921)	0.0000	1	(1.2965)	02/03/2025
TCS.NS	01/02/2025	SDB3262868169	0	927	48.0289	44,331.70	44,522.78	0.0000	4.3300	75.00	0.00	(5.3321)	(0.9276)	0.0000	1	(6.2597)	02/03/2025
TOTAL TATA CONSULTANCY SERVICES LIMITED CMN													(2,649.0643)	(459.3168)	0.0000	(3,108.3810)	
TATA ELXSI LTD CMN																	
TTEX.NS	01/17/2025	SDB3265128022	0	425	71.5025	29,781.95	30,388.56	0.0000	4.3300	75.00	0.00	(3.5821)	(0.6331)	0.0000	1	(4.2152)	02/03/2025
TTEX.NS	01/17/2025	SDB3265128022	0	604	71.5025	41,958.67	43,187.50	0.0000	4.3300	75.00	0.00	(5.0467)	(0.8997)	0.0000	1	(5.9464)	02/03/2025
TTEX.NS	01/17/2025	SDB3265128022	0	21	71.5025	1,594.69	1,501.55	0.0000	4.3300	75.00	0.00	(0.1918)	(0.0313)	0.0000	1	(0.2231)	02/03/2025
TTEX.NS	01/17/2025	SDB3265128022	0	106	71.5025	8,046.90	7,579.26	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1579)	0.0000	1	(1.1258)	02/03/2025
TTEX.NS	01/17/2025	SDB3265128022	0	195	71.5025	15,143.47	13,942.98	0.0000	4.3300	75.00	0.00	(1.8214)	(0.2905)	0.0000	1	(2.1119)	02/03/2025
TTEX.NS	01/16/2025	SDB3265128022	0	425	70.7367	29,781.95	30,063.08	0.0000	4.3300	75.00	0.00	(3.5821)	(0.6263)	0.0000	1	(4.2084)	02/03/2025
TTEX.NS	01/16/2025	SDB3265128022	0	604	70.7367	41,958.67	42,724.94	0.0000	4.3300	75.00	0.00	(5.0467)	(0.8901)	0.0000	1	(5.9368)	02/03/2025
TTEX.NS	01/16/2025	SDB3265128022	0	21	70.7367	1,594.69	1,485.47	0.0000	4.3300	75.00	0.00	(0.1918)	(0.0309)	0.0000	1	(0.2228)	02/03/2025
TTEX.NS	01/16/2025	SDB3265128022	0	106	70.7367	8,046.90	7,498.09	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1562)	0.0000	1	(1.1241)	02/03/2025
TTEX.NS	01/16/2025	SDB3265128022	0	195	70.7367	15,143.47	13,793.65	0.0000	4.3300	75.00	0.00	(1.8214)	(0.2874)	0.0000	1	(2.1088)	02/03/2025
TTEX.NS	01/15/2025	SDB3265128022	0	425	70.2763	29,781.95	29,867.41	0.0000	4.3300	75.00	0.00	(3.5821)	(0.6222)	0.0000	1	(4.2043)	02/03/2025
TTEX.NS	01/15/2025	SDB3265128022	0	604	70.2763	41,958.67	42,446.86	0.0000	4.3300	75.00	0.00	(5.0467)	(0.8843)	0.0000	1	(5.9310)	02/03/2025
TTEX.NS	01/15/2025	SDB3265128022	0	21	70.2763	1,594.69	1,475.80	0.0000	4.3300	75.00	0.00	(0.1918)	(0.0307)	0.0000	1	(0.2226)	02/03/2025
TTEX.NS	01/15/2025	SDB3265128022	0	106	70.2763	8,046.90	7,449.28	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1552)	0.0000	1	(1.1231)	02/03/2025
TTEX.NS	01/15/2025	SDB3265128022	0	195	70.2763	15,143.47	13,703.87	0.0000	4.3300	75.00	0.00	(1.8214)	(0.2855)	0.0000	1	(2.1069)	02/03/2025
TTEX.NS	01/14/2025	SDB3265128022	0	604	68.7558	41,958.67	41,528.49	0.0000	4.3300	75.00	0.00	(5.0467)	(0.8652)	0.0000	1	(5.9119)	02/03/2025
TTEX.NS	01/14/2025	SDB3265128022	0	21	68.7558	1,594.69	1,443.87	0.0000	4.3300	75.00	0.00	(0.1918)	(0.0301)	0.0000	1	(0.2219)	02/03/2025
TTEX.NS	01/14/2025	SDB3265128022	0	106	68.7558	8,046.90	7,288.11	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1518)	0.0000	1	(1.1197)	02/03/2025
TTEX.NS	01/14/2025	SDB3265128022	0	195	68.7558	15,143.47	13,407.38	0.0000	4.3300	75.00	0.00	(1.8214)	(0.2793)	0.0000	1	(2.1007)	02/03/2025
TTEX.NS	01/13/2025	SDB3265128022	0	21	69.8565	1,594.69	1,466.99	0.0000	4.3300	75.00	0.00	(0.1918)	(0.0306)	0.0000	1	(0.2224)	02/03/2025
TTEX.NS	01/13/2025	SDB3265128022	0	106	69.8565	8,046.90	7,404.78	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1543)	0.0000	1	(1.1221)	02/03/2025
TTEX.NS	01/13/2025	SDB3265128022	0	195	69.8565	15,143.47	13,622.01	0.0000	4.3300	75.00	0.00	(1.8214)	(0.2838)	0.0000	1	(2.1052)	02/03/2025
TTEX.NS	01/10/2025	SDB3265128022	0	21	74.9415	1,594.69	1,573.77	0.0000	4.3300	75.00	0.00	(0.5754)	(0.0984)	0.0000	3	(0.6738)	02/03/2025
TTEX.NS	01/10/2025	SDB3265128022	0	106	74.9415	8,046.90	7,943.80	0.0000	4.3300	75.00	0.00	(2.9036)	(0.4965)	0.0000	3	(3.4001)	02/03/2025
TTEX.NS	01/10/2025	SDB3265128022	0	195	74.9415	15,143.47	14,613.60	0.0000	4.3300	75.00	0.00	(5.4643)	(0.9133)	0.0000	3	(6.3776)	02/03/2025
TTEX.NS	01/09/2025	SDB3265128022	0	106	75.4180	8,046.90	7,994.30	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1665)	0.0000	1	(1.1344)	02/03/2025
TTEX.NS	01/09/2025	SDB3265128022	0	195	75.4180	15,143.47	14,706.50	0.0000	4.3300	75.00	0.00	(1.8214)	(0.3064)	0.0000	1	(2.1278)	02/03/2025
TTEX.NS	01/08/2025	SDB3265128022	0	106	76.3508	8,046.90	8,093.19	0.0000	4.3300	75.00	0.00	(0.9679)	(0.1686)	0.0000	1	(1.1365)	02/03/2025
TTEX.NS	01/08/2025	SDB3265128022	0	195	76.3508	15,143.47	14,888.41	0.0000	4.3300	75.00	0.00	(1.8214)	(0.3102)	0.0000	1	(2.1316)	02/03/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TATA ELXSI LTD CMN (Cont.)																	
TTEX.NS	01/07/2025	SDB3265128022	0	195	75.5741	15,143.47	14,736.95	0.0000	4.3300	75.00	0.00	(1.8214)	(0.3070)	0.0000	1	(2.1284)	02/03/2025
TTEX.NS	01/06/2025	SDB3265128022	0	195	77.6588	15,143.47	15,143.47	0.0000	4.3300	75.00	0.00	(1.8214)	(0.3155)	0.0000	1	(2.1369)	02/03/2025
TOTAL TATA ELXSI LTD CMN												(64.0033)	(10.8589)	0.0000	(74.8621)		
TECO ELECTRIC AND MACHINERY CO CMN																	
1504.TW	01/17/2025	SDB3260661477	0	285,000	1.6034	453,566.96	456,965.58	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8080)	0.0000	1	(58.3621)	02/04/2025
1504.TW	01/17/2025	SDB3260661477	0	1,000	1.6034	1,591.46	1,603.39	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0134)	0.0000	1	(0.2048)	02/04/2025
1504.TW	01/16/2025	SDB3260661477	0	285,000	1.6018	453,566.96	456,523.83	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8044)	0.0000	1	(58.3584)	02/04/2025
1504.TW	01/16/2025	SDB3260661477	0	1,000	1.6018	1,591.46	1,601.84	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0133)	0.0000	1	(0.2048)	02/04/2025
1504.TW	01/15/2025	SDB3260661477	0	285,000	1.5854	453,566.96	451,834.44	0.0000	4.3300	30.00	0.00	(54.5540)	(3.7653)	0.0000	1	(58.3193)	02/04/2025
1504.TW	01/15/2025	SDB3260661477	0	1,000	1.5854	1,591.46	1,585.38	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0132)	0.0000	1	(0.2046)	02/04/2025
1504.TW	01/14/2025	SDB3260661477	0	285,000	1.6080	453,566.96	458,268.89	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8189)	0.0000	1	(58.3729)	02/04/2025
1504.TW	01/14/2025	SDB3260661477	0	1,000	1.6080	1,591.46	1,607.96	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0134)	0.0000	1	(0.2048)	02/04/2025
1504.TW	01/13/2025	SDB3260661477	0	285,000	1.5967	453,566.96	455,058.65	0.0000	4.3300	30.00	0.00	(54.5540)	(3.7922)	0.0000	1	(58.3462)	02/04/2025
1504.TW	01/13/2025	SDB3260661477	0	1,000	1.5967	1,591.46	1,596.70	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0133)	0.0000	1	(0.2047)	02/04/2025
1504.TW	01/10/2025	SDB3260661477	0	285,000	1.6304	453,566.96	464,669.13	0.0000	4.3300	30.00	0.00	(163.6621)	(11.6167)	0.0000	3	(175.2788)	02/04/2025
1504.TW	01/10/2025	SDB3260661477	0	1,000	1.6304	1,591.46	1,630.42	0.0000	4.3300	30.00	0.00	(0.5743)	(0.0408)	0.0000	3	(0.6150)	02/04/2025
1504.TW	01/09/2025	SDB3260661477	0	285,000	1.6298	453,566.96	464,498.70	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8708)	0.0000	1	(58.4248)	02/04/2025
1504.TW	01/09/2025	SDB3260661477	0	1,000	1.6298	1,591.46	1,629.82	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0136)	0.0000	1	(0.2050)	02/04/2025
1504.TW	01/08/2025	SDB3260661477	0	285,000	1.6214	453,566.96	462,091.88	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8508)	0.0000	1	(58.4048)	02/04/2025
1504.TW	01/08/2025	SDB3260661477	0	1,000	1.6214	1,591.46	1,621.38	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0135)	0.0000	1	(0.2049)	02/04/2025
1504.TW	01/07/2025	SDB3260661477	0	285,000	1.6115	453,566.96	459,286.91	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8274)	0.0000	1	(58.3814)	02/04/2025
1504.TW	01/07/2025	SDB3260661477	0	1,000	1.6115	1,591.46	1,611.53	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0134)	0.0000	1	(0.2048)	02/04/2025
1504.TW	01/06/2025	SDB3260661477	0	285,000	1.6351	453,566.96	465,989.82	0.0000	4.3300	30.00	0.00	(54.5540)	(3.8832)	0.0000	1	(58.4373)	02/04/2025
1504.TW	01/06/2025	SDB3260661477	0	1,000	1.6351	1,591.46	1,635.05	0.0000	4.3300	30.00	0.00	(0.1914)	(0.0136)	0.0000	1	(0.2050)	02/04/2025
1504.TW	01/03/2025	SDB3260661477	0	285,000	1.5915	453,566.96	453,566.96	0.0000	4.3300	30.00	0.00	(163.6621)	(11.3392)	0.0000	3	(175.0013)	02/04/2025
1504.TW	01/03/2025	SDB3260661477	0	1,000	1.5915	1,591.46	1,591.46	0.0000	4.3300	30.00	0.00	(0.5743)	(0.0398)	0.0000	3	(0.6140)	02/04/2025
TOTAL TECO ELECTRIC AND MACHINERY CO CMN												(821.1816)	(57.5782)	0.0000	(878.7599)		
TELEKOM MALAYSIA BERNAD (MYR) CMN																	
TLMM.KL	01/17/2025	SDB3260121463	0	2,200	1.4191	3,275.50	3,121.92	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1301)	0.0000	1	(0.5240)	02/04/2025
TLMM.KL	01/17/2025	SDB3260121463	0	20,500	1.4191	30,521.67	29,090.61	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2121)	0.0000	1	(4.8832)	02/04/2025
TLMM.KL	01/17/2025	SDB3260121463	0	341,900	1.4191	509,041.92	485,174.56	0.0000	4.3300	150.00	0.00	(61.2264)	(20.2156)	0.0000	1	(81.4420)	02/04/2025
TLMM.KL	01/16/2025	SDB3260121463	0	2,200	1.4642	3,275.50	3,221.20	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1342)	0.0000	1	(0.5282)	02/04/2025
TLMM.KL	01/16/2025	SDB3260121463	0	20,500	1.4642	30,521.67	30,015.77	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2507)	0.0000	1	(4.9217)	02/04/2025
TLMM.KL	01/16/2025	SDB3260121463	0	341,900	1.4642	509,041.92	500,604.51	0.0000	4.3300	150.00	0.00	(61.2264)	(20.8585)	0.0000	1	(82.0850)	02/04/2025
TLMM.KL	01/15/2025	SDB3260121463	0	2,200	1.4527	3,275.50	3,195.83	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1332)	0.0000	1	(0.5271)	02/04/2025
TLMM.KL	01/15/2025	SDB3260121463	0	20,500	1.4527	30,521.67	29,779.33	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2408)	0.0000	1	(4.9119)	02/04/2025
TLMM.KL	01/15/2025	SDB3260121463	0	341,900	1.4527	509,041.92	496,661.03	0.0000	4.3300	150.00	0.00	(61.2264)	(20.6942)	0.0000	1	(81.9206)	02/04/2025
TLMM.KL	01/14/2025	SDB3260121463	0	2,200	1.4569	3,275.50	3,205.07	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1335)	0.0000	1	(0.5275)	02/04/2025
TLMM.KL	01/14/2025	SDB3260121463	0	20,500	1.4569	30,521.67	29,865.45	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2444)	0.0000	1	(4.9155)	02/04/2025
TLMM.KL	01/14/2025	SDB3260121463	0	341,900	1.4569	509,041.92	498,097.36	0.0000	4.3300	150.00	0.00	(61.2264)	(20.7541)	0.0000	1	(81.9805)	02/04/2025
TLMM.KL	01/13/2025	SDB3260121463	0	2,200	1.4559	3,275.50	3,202.93	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1335)	0.0000	1	(0.5274)	02/04/2025
TLMM.KL	01/13/2025	SDB3260121463	0	20,500	1.4559	30,521.67	29,845.52	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2436)	0.0000	1	(4.9146)	02/04/2025
TLMM.KL	01/13/2025	SDB3260121463	0	341,900	1.4559	509,041.92	497,765.03	0.0000	4.3300	150.00	0.00	(61.2264)	(20.7402)	0.0000	1	(81.9666)	02/04/2025
TLMM.KL	01/10/2025	SDB3260121463	0	2,200	1.4522	3,275.50	3,194.93	0.0000	4.3300	150.00	0.00	(1.1819)	(0.3994)	0.0000	3	(1.5813)	02/04/2025
TLMM.KL	01/10/2025	SDB3260121463	0	20,500	1.4522	30,521.67	29,770.94	0.0000	4.3300	150.00	0.00	(11.0132)	(3.7214)	0.0000	3	(14.7346)	02/04/2025
TLMM.KL	01/10/2025	SDB3260121463	0	341,900	1.4522	509,041.92	496,521.20	0.0000	4.3300	150.00	0.00	(183.6793)	(62.0651)	0.0000	3	(245.7444)	02/04/2025
TLMM.KL	01/09/2025	SDB3260121463	0	2,200	1.4551	3,275.50	3,201.16	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1334)	0.0000	1	(0.5274)	02/04/2025
TLMM.KL	01/09/2025	SDB3260121463	0	20,500	1.4551	30,521.67	29,828.96	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2429)	0.0000	1	(4.9140)	02/04/2025
TLMM.KL	01/09/2025	SDB3260121463	0	341,900	1.4551	509,041.92	497,488.77	0.0000	4.3300	150.00	0.00	(61.2264)	(20.7287)	0.0000	1	(81.9551)	02/04/2025
TLMM.KL	01/08/2025	SDB3260121463	0	2,200	1.4586	3,275.50	3,208.94	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1337)	0.0000	1	(0.5277)	02/04/2025
TLMM.KL	01/08/2025	SDB3260121463	0	20,500	1.4586	30,521.67	29,901.51	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2459)	0.0000	1	(4.9170)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TELEKOM MALAYSIA BERNAD (MYR) CMN (Cont.)																	
TLMM.KL	01/08/2025	SDB3260121463	0	341,900	1.4586	509,041.92	498,698.76	0.0000	4.3300	150.00	0.00	(61.2264)	(20.7791)	0.0000	1	(82.0055)	02/04/2025
TLMM.KL	01/07/2025	SDB3260121463	0	2,200	1.4878	3,275.50	3,273.21	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1364)	0.0000	1	(0.5304)	02/04/2025
TLMM.KL	01/07/2025	SDB3260121463	0	20,500	1.4878	30,521.67	30,500.39	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2708)	0.0000	1	(4.9419)	02/04/2025
TLMM.KL	01/07/2025	SDB3260121463	0	341,900	1.4878	509,041.92	508,687.03	0.0000	4.3300	150.00	0.00	(61.2264)	(21.1953)	0.0000	1	(82.4217)	02/04/2025
TLMM.KL	01/06/2025	SDB3260121463	0	2,200	1.5117	3,275.50	3,325.67	0.0000	4.3300	150.00	0.00	(0.3940)	(0.1386)	0.0000	1	(0.5325)	02/04/2025
TLMM.KL	01/06/2025	SDB3260121463	0	20,500	1.5117	30,521.67	30,989.17	0.0000	4.3300	150.00	0.00	(3.6711)	(1.2912)	0.0000	1	(4.9623)	02/04/2025
TLMM.KL	01/06/2025	SDB3260121463	0	341,900	1.5117	509,041.92	516,838.95	0.0000	4.3300	150.00	0.00	(61.2264)	(21.5350)	0.0000	1	(82.7614)	02/04/2025
TLMM.KL	01/03/2025	SDB3260121463	0	2,200	1.4889	3,275.50	3,275.50	0.0000	4.3300	150.00	0.00	(1.1819)	(0.4094)	0.0000	3	(1.5913)	02/04/2025
TLMM.KL	01/03/2025	SDB3260121463	0	20,500	1.4889	30,521.67	30,521.67	0.0000	4.3300	150.00	0.00	(11.0132)	(3.8152)	0.0000	3	(14.8284)	02/04/2025
TLMM.KL	01/03/2025	SDB3260121463	0	341,900	1.4889	509,041.92	509,041.92	0.0000	4.3300	150.00	0.00	(183.6793)	(63.6302)	0.0000	3	(247.3095)	02/04/2025
TOTAL TELEKOM MALAYSIA BERNAD (MYR) CMN												(979.3722)	(333.9903)	0.0000		(1,313.3625)	
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																	
601319.SH	01/17/2025	SDB3265127408	0	15,900	0.9338	14,604.99	14,846.77	0.0000	4.3300	50.00	0.00	(1.7567)	(0.2062)	0.0000	1	(1.9629)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	13,300	0.9338	12,245.67	12,418.99	0.0000	4.3300	50.00	0.00	(1.4729)	(0.1725)	0.0000	1	(1.6454)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	58,800	0.9338	55,584.58	54,905.03	0.0000	4.3300	50.00	0.00	(6.6856)	(0.7626)	0.0000	1	(7.4482)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	43,000	0.9338	40,762.11	40,151.64	0.0000	4.3300	50.00	0.00	(4.9028)	(0.5577)	0.0000	1	(5.4604)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	87,200	0.9338	82,347.93	81,423.78	0.0000	4.3300	50.00	0.00	(9.9046)	(1.1309)	0.0000	1	(11.0355)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	107,400	0.9338	101,490.96	100,285.72	0.0000	4.3300	50.00	0.00	(12.2071)	(1.3929)	0.0000	1	(13.6000)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	488,900	0.9338	460,882.61	456,514.78	0.0000	4.3300	50.00	0.00	(55.4339)	(6.3405)	0.0000	1	(61.7744)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	46,800	0.9338	44,243.97	43,699.92	0.0000	4.3300	50.00	0.00	(5.3216)	(0.6069)	0.0000	1	(5.9285)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	8,000	0.9338	7,584.48	7,470.07	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1038)	0.0000	1	(1.0160)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	50,300	0.9338	48,479.84	46,968.08	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6523)	0.0000	1	(6.4834)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	1,300	0.9338	1,238.26	1,213.89	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0169)	0.0000	1	(0.1658)	02/07/2025
601319.SH	01/17/2025	SDB3265127408	0	41,200	0.9338	39,594.60	38,470.87	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5343)	0.0000	1	(5.2967)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	15,900	0.9043	14,604.99	14,378.08	0.0000	4.3300	50.00	0.00	(1.7567)	(0.1997)	0.0000	1	(1.9564)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	13,300	0.9043	12,245.67	12,026.95	0.0000	4.3300	50.00	0.00	(1.4729)	(0.1670)	0.0000	1	(1.6399)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	58,800	0.9043	55,584.58	53,171.78	0.0000	4.3300	50.00	0.00	(6.6856)	(0.7385)	0.0000	1	(7.4241)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	43,000	0.9043	40,762.11	38,884.13	0.0000	4.3300	50.00	0.00	(4.9028)	(0.5401)	0.0000	1	(5.4428)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	87,200	0.9043	82,347.93	78,853.39	0.0000	4.3300	50.00	0.00	(9.9046)	(1.0952)	0.0000	1	(10.9998)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	107,400	0.9043	101,490.96	97,119.89	0.0000	4.3300	50.00	0.00	(12.2071)	(1.3489)	0.0000	1	(13.5560)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	488,900	0.9043	460,882.61	442,103.47	0.0000	4.3300	50.00	0.00	(55.4339)	(6.1403)	0.0000	1	(61.5743)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	46,800	0.9043	44,243.97	42,320.40	0.0000	4.3300	50.00	0.00	(5.3216)	(0.5878)	0.0000	1	(5.9093)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	8,000	0.9043	7,584.48	7,234.26	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1005)	0.0000	1	(1.0127)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	50,300	0.9043	48,479.84	45,485.38	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6317)	0.0000	1	(6.4628)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	1,300	0.9043	1,238.26	1,175.57	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0163)	0.0000	1	(0.1653)	02/07/2025
601319.SH	01/16/2025	SDB3265127408	0	41,200	0.9043	39,594.60	37,256.42	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5175)	0.0000	1	(5.2798)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	15,900	0.9137	14,604.99	14,527.56	0.0000	4.3300	50.00	0.00	(1.7567)	(0.2018)	0.0000	1	(1.9584)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	13,300	0.9137	12,245.67	12,151.98	0.0000	4.3300	50.00	0.00	(1.4729)	(0.1688)	0.0000	1	(1.6417)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	58,800	0.9137	55,584.58	53,724.56	0.0000	4.3300	50.00	0.00	(6.6856)	(0.7462)	0.0000	1	(7.4318)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	43,000	0.9137	40,762.11	39,288.37	0.0000	4.3300	50.00	0.00	(4.9028)	(0.5457)	0.0000	1	(5.4484)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	87,200	0.9137	82,347.93	79,673.16	0.0000	4.3300	50.00	0.00	(9.9046)	(1.1066)	0.0000	1	(11.0112)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	107,400	0.9137	101,490.96	98,129.55	0.0000	4.3300	50.00	0.00	(12.2071)	(1.3629)	0.0000	1	(13.5700)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	488,900	0.9137	460,882.61	446,699.62	0.0000	4.3300	50.00	0.00	(55.4339)	(6.2042)	0.0000	1	(61.6381)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	46,800	0.9137	44,243.97	42,760.36	0.0000	4.3300	50.00	0.00	(5.3216)	(0.5939)	0.0000	1	(5.9155)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	8,000	0.9137	7,584.48	7,309.46	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1015)	0.0000	1	(1.0138)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	50,300	0.9137	48,479.84	45,958.25	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6383)	0.0000	1	(6.4694)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	1,300	0.9137	1,238.26	1,187.79	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0165)	0.0000	1	(0.1654)	02/07/2025
601319.SH	01/15/2025	SDB3265127408	0	41,200	0.9137	39,594.60	37,643.74	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5228)	0.0000	1	(5.2852)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	58,800	0.9346	55,584.58	54,955.13	0.0000	4.3300	50.00	0.00	(6.6856)	(0.7633)	0.0000	1	(7.4489)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	43,000	0.9346	40,762.11	40,188.27	0.0000	4.3300	50.00	0.00	(4.9028)	(0.5582)	0.0000	1	(5.4609)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	87,200	0.9346	82,347.93	81,498.08	0.0000	4.3300	50.00	0.00	(9.9046)	(1.1319)	0.0000	1	(11.0365)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	107,400	0.9346	101,490.96	100,377.22	0.0000	4.3300	50.00	0.00	(12.2071)	(1.3941)	0.0000	1	(13.6012)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601319.SH	01/14/2025	SDB3265127408	0	488,900	0.9346	460,882.61	456,931.32	0.0000	4.3300	50.00	0.00	(55.4339)	(6.3463)	0.0000	1	(61.7802)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	46,800	0.9346	44,243.97	43,739.79	0.0000	4.3300	50.00	0.00	(5.3216)	(0.6075)	0.0000	1	(5.9291)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	8,000	0.9346	7,584.48	7,476.89	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1038)	0.0000	1	(1.0161)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	50,300	0.9346	48,479.84	47,010.93	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6529)	0.0000	1	(6.4840)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	1,300	0.9346	1,238.26	1,214.99	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0169)	0.0000	1	(0.1658)	02/07/2025
601319.SH	01/14/2025	SDB3265127408	0	41,200	0.9346	39,594.60	38,505.97	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5348)	0.0000	1	(5.2972)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	58,800	0.9514	55,584.58	55,939.79	0.0000	4.3300	50.00	0.00	(6.6856)	(0.7769)	0.0000	1	(7.4625)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	43,000	0.9514	40,762.11	40,908.35	0.0000	4.3300	50.00	0.00	(4.9028)	(0.5682)	0.0000	1	(5.4709)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	87,200	0.9514	82,347.93	82,958.33	0.0000	4.3300	50.00	0.00	(9.9046)	(1.1522)	0.0000	1	(11.0568)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	107,400	0.9514	101,490.96	102,175.74	0.0000	4.3300	50.00	0.00	(12.2071)	(1.4191)	0.0000	1	(13.6262)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	488,900	0.9514	460,882.61	465,118.44	0.0000	4.3300	50.00	0.00	(55.4339)	(6.4600)	0.0000	1	(61.8939)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	46,800	0.9514	44,243.97	44,523.51	0.0000	4.3300	50.00	0.00	(5.3216)	(0.6184)	0.0000	1	(5.9399)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	8,000	0.9514	7,584.48	7,610.86	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1057)	0.0000	1	(1.0180)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	50,300	0.9514	48,479.84	47,853.26	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6646)	0.0000	1	(6.4957)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	1,300	0.9514	1,238.26	1,236.76	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0172)	0.0000	1	(0.1661)	02/07/2025
601319.SH	01/13/2025	SDB3265127408	0	41,200	0.9514	39,594.60	39,195.91	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5444)	0.0000	1	(5.3067)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	87,200	0.9487	82,347.93	82,726.12	0.0000	4.3300	50.00	0.00	(29.7139)	(3.4469)	0.0000	3	(33.1608)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	107,400	0.9487	101,490.96	101,889.74	0.0000	4.3300	50.00	0.00	(36.6213)	(4.2454)	0.0000	3	(40.8667)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	488,900	0.9487	460,882.61	463,816.50	0.0000	4.3300	50.00	0.00	(166.3018)	(19.3257)	0.0000	3	(185.6275)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	46,800	0.9487	44,243.97	44,398.88	0.0000	4.3300	50.00	0.00	(15.9647)	(1.8500)	0.0000	3	(17.8147)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	8,000	0.9487	7,584.48	7,589.55	0.0000	4.3300	50.00	0.00	(2.7367)	(0.3162)	0.0000	3	(3.0530)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	50,300	0.9487	48,479.84	47,719.31	0.0000	4.3300	50.00	0.00	(17.4931)	(1.9883)	0.0000	3	(19.4814)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	1,300	0.9487	1,238.26	1,233.30	0.0000	4.3300	50.00	0.00	(0.4468)	(0.0514)	0.0000	3	(0.4982)	02/07/2025
601319.SH	01/10/2025	SDB3265127408	0	41,200	0.9487	39,594.60	39,086.19	0.0000	4.3300	50.00	0.00	(14.2871)	(1.6286)	0.0000	3	(15.9156)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	488,900	0.9474	460,882.61	463,182.39	0.0000	4.3300	50.00	0.00	(55.4339)	(6.4331)	0.0000	1	(61.8670)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	46,800	0.9474	44,243.97	44,338.18	0.0000	4.3300	50.00	0.00	(5.3216)	(0.6158)	0.0000	1	(5.9374)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	8,000	0.9474	7,584.48	7,579.18	0.0000	4.3300	50.00	0.00	(0.9122)	(0.1053)	0.0000	1	(1.0175)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	50,300	0.9474	48,479.84	47,654.07	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6619)	0.0000	1	(6.4929)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	1,300	0.9474	1,238.26	1,231.62	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0171)	0.0000	1	(0.1660)	02/07/2025
601319.SH	01/09/2025	SDB3265127408	0	41,200	0.9474	39,594.60	39,032.76	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5421)	0.0000	1	(5.3045)	02/07/2025
601319.SH	01/08/2025	SDB3265127408	0	50,300	0.9638	48,479.84	48,479.84	0.0000	4.3300	50.00	0.00	(5.8310)	(0.6733)	0.0000	1	(6.5044)	02/07/2025
601319.SH	01/08/2025	SDB3265127408	0	1,300	0.9525	1,238.26	1,238.26	0.0000	4.3300	50.00	0.00	(0.1489)	(0.0172)	0.0000	1	(0.1661)	02/07/2025
601319.SH	01/08/2025	SDB3265127408	0	41,200	0.9610	39,594.60	39,594.60	0.0000	4.3300	50.00	0.00	(4.7624)	(0.5499)	0.0000	1	(5.3123)	02/07/2025
TOTAL THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND												(906.9574)	(103.6745)	0.0000		(1,010.6318)	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND																	
600717.SH	01/17/2025	SDB3260188351	0	100	0.6234	64.14	62.34	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	300	0.6234	192.23	187.02	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	2,100	0.6234	1,396.62	1,309.17	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0182)	0.0000	1	(0.1862)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	1,600	0.6234	1,064.09	997.46	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0139)	0.0000	1	(0.1418)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	3,900	0.6234	2,593.71	2,431.31	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0338)	0.0000	1	(0.3457)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	200	0.6234	133.01	124.68	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	8,000	0.6234	5,320.44	4,987.30	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0693)	0.0000	1	(0.7092)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	200	0.6234	133.01	124.68	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	6,300	0.6234	4,189.85	3,927.50	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0545)	0.0000	1	(0.5585)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	800	0.6234	532.04	498.73	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0069)	0.0000	1	(0.0709)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	100	0.6234	66.51	62.34	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	5,100	0.6234	3,391.78	3,179.41	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0442)	0.0000	1	(0.4521)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	1,600	0.6234	1,064.09	997.46	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0139)	0.0000	1	(0.1418)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	300	0.6234	199.52	187.02	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	400	0.6234	266.02	249.37	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	500	0.6234	332.53	311.71	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0043)	0.0000	1	(0.0443)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	100	0.6234	66.51	62.34	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600717.SH	01/17/2025	SDB3260188351	0	700	0.6234	465.54	436.39	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0061)	0.0000	1	(0.0621)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	1,600	0.6234	1,064.09	997.46	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0139)	0.0000	1	(0.1418)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	24,300	0.6234	16,160.84	15,148.94	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2104)	0.0000	1	(2.1542)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	3,900	0.6234	2,593.71	2,431.31	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0338)	0.0000	1	(0.3457)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	900	0.6234	598.55	561.07	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0078)	0.0000	1	(0.0798)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	4,000	0.6234	2,660.22	2,493.65	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0346)	0.0000	1	(0.3546)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	100	0.6234	66.51	62.34	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	100	0.6234	66.51	62.34	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/17/2025	SDB3260188351	0	14,600	0.6234	9,709.80	9,101.83	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1264)	0.0000	1	(1.2943)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	100	0.6092	64.14	60.92	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0008)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	300	0.6092	192.23	182.76	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	2,100	0.6092	1,396.62	1,279.32	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0178)	0.0000	1	(0.1858)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	1,600	0.6092	1,064.09	974.72	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0135)	0.0000	1	(0.1415)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	3,900	0.6092	2,593.71	2,375.88	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0330)	0.0000	1	(0.3450)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	200	0.6092	133.01	121.84	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	8,000	0.6092	5,320.44	4,873.61	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0677)	0.0000	1	(0.7076)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	200	0.6092	133.01	121.84	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	6,300	0.6092	4,189.85	3,837.97	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0533)	0.0000	1	(0.5573)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	800	0.6092	532.04	487.36	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0068)	0.0000	1	(0.0708)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	100	0.6092	66.51	60.92	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	5,100	0.6092	3,391.78	3,106.93	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0432)	0.0000	1	(0.4511)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	1,600	0.6092	1,064.09	974.72	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0135)	0.0000	1	(0.1415)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	300	0.6092	199.52	182.76	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	400	0.6092	266.02	243.68	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0034)	0.0000	1	(0.0354)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	500	0.6092	332.53	304.60	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	100	0.6092	66.51	60.92	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	700	0.6092	465.54	426.44	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	1,600	0.6092	1,064.09	974.72	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0135)	0.0000	1	(0.1415)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	24,300	0.6092	16,160.84	14,803.58	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2056)	0.0000	1	(2.1494)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	3,900	0.6092	2,593.71	2,375.88	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0330)	0.0000	1	(0.3450)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	900	0.6092	598.55	548.28	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0796)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	4,000	0.6092	2,660.22	2,436.80	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0338)	0.0000	1	(0.3538)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	100	0.6092	66.51	60.92	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	100	0.6092	66.51	60.92	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/16/2025	SDB3260188351	0	14,600	0.6092	9,709.80	8,894.33	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1235)	0.0000	1	(1.2914)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	100	0.6105	64.14	61.05	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0008)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	300	0.6105	192.23	183.14	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0025)	0.0000	1	(0.0257)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	2,100	0.6105	1,396.62	1,282.01	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0178)	0.0000	1	(0.1858)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	1,600	0.6105	1,064.09	976.77	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0136)	0.0000	1	(0.1416)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	3,900	0.6105	2,593.71	2,380.88	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0331)	0.0000	1	(0.3450)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	200	0.6105	133.01	122.10	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	8,000	0.6105	5,320.44	4,883.86	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0678)	0.0000	1	(0.7078)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	200	0.6105	133.01	122.10	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	6,300	0.6105	4,189.85	3,846.04	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0534)	0.0000	1	(0.5574)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	800	0.6105	532.04	488.39	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0068)	0.0000	1	(0.0708)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	100	0.6105	66.51	61.05	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	5,100	0.6105	3,391.78	3,113.46	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0432)	0.0000	1	(0.4512)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	1,600	0.6105	1,064.09	976.77	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0136)	0.0000	1	(0.1416)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	300	0.6105	199.52	183.14	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0025)	0.0000	1	(0.0265)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	400	0.6105	266.02	244.19	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0034)	0.0000	1	(0.0354)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	500	0.6105	332.53	305.24	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	100	0.6105	66.51	61.05	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	700	0.6105	465.54	427.34	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0059)	0.0000	1	(0.0619)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600717.SH	01/15/2025	SDB3260188351	0	1,600	0.6105	1,064.09	976.77	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0136)	0.0000	1	(0.1416)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	24,300	0.6105	16,160.84	14,834.71	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2060)	0.0000	1	(2.1498)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	3,900	0.6105	2,593.71	2,380.88	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0331)	0.0000	1	(0.3450)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	900	0.6105	598.55	549.43	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0076)	0.0000	1	(0.0796)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	4,000	0.6105	2,660.22	2,441.93	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0339)	0.0000	1	(0.3539)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	100	0.6105	66.51	61.05	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	100	0.6105	66.51	61.05	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0008)	0.0000	1	(0.0088)	02/07/2025
600717.SH	01/15/2025	SDB3260188351	0	14,600	0.6105	9,709.80	8,913.04	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1238)	0.0000	1	(1.2917)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	100	0.6176	64.14	61.76	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	300	0.6176	192.23	185.29	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0257)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	2,100	0.6176	1,396.62	1,297.03	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0180)	0.0000	1	(0.1860)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	1,600	0.6176	1,064.09	988.21	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0137)	0.0000	1	(0.1417)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	3,900	0.6176	2,593.71	2,408.76	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0335)	0.0000	1	(0.3454)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	200	0.6176	133.01	123.53	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	8,000	0.6176	5,320.44	4,941.06	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0686)	0.0000	1	(0.7086)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	200	0.6176	133.01	123.53	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0017)	0.0000	1	(0.0177)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	6,300	0.6176	4,189.85	3,891.08	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0540)	0.0000	1	(0.5580)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	800	0.6176	532.04	494.11	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0069)	0.0000	1	(0.0709)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	100	0.6176	66.51	61.76	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	5,100	0.6176	3,391.78	3,149.92	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0437)	0.0000	1	(0.4517)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	1,600	0.6176	1,064.09	988.21	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0137)	0.0000	1	(0.1417)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	300	0.6176	199.52	185.29	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	400	0.6176	266.02	247.05	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0034)	0.0000	1	(0.0354)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	500	0.6176	332.53	308.82	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0043)	0.0000	1	(0.0443)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	100	0.6176	66.51	61.76	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	700	0.6176	465.54	432.34	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0060)	0.0000	1	(0.0620)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	1,600	0.6176	1,064.09	988.21	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0137)	0.0000	1	(0.1417)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	24,300	0.6176	16,160.84	15,008.46	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2085)	0.0000	1	(2.1522)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	3,900	0.6176	2,593.71	2,408.76	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0335)	0.0000	1	(0.3454)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	900	0.6176	598.55	555.87	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0077)	0.0000	1	(0.0797)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	4,000	0.6176	2,660.22	2,470.53	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0343)	0.0000	1	(0.3543)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	100	0.6176	66.51	61.76	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	100	0.6176	66.51	61.76	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/14/2025	SDB3260188351	0	14,600	0.6176	9,709.80	9,017.43	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1252)	0.0000	1	(1.2931)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	100	0.6329	64.14	63.29	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	300	0.6329	192.23	189.86	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	1	(0.0258)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	2,100	0.6329	1,396.62	1,329.04	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0185)	0.0000	1	(0.1864)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	1,600	0.6329	1,064.09	1,012.60	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0141)	0.0000	1	(0.1421)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	3,900	0.6329	2,593.71	2,468.22	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0343)	0.0000	1	(0.3462)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	200	0.6329	133.01	126.58	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	8,000	0.6329	5,320.44	5,063.02	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0703)	0.0000	1	(0.7103)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	200	0.6329	133.01	126.58	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	6,300	0.6329	4,189.85	3,987.13	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0554)	0.0000	1	(0.5593)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	800	0.6329	532.04	506.30	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0070)	0.0000	1	(0.0710)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	100	0.6329	66.51	63.29	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	5,100	0.6329	3,391.78	3,227.67	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0448)	0.0000	1	(0.4528)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	1,600	0.6329	1,064.09	1,012.60	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0141)	0.0000	1	(0.1421)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	300	0.6329	199.52	189.86	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	1	(0.0266)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	400	0.6329	266.02	253.15	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	500	0.6329	332.53	316.44	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0044)	0.0000	1	(0.0444)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	100	0.6329	66.51	63.29	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	700	0.6329	465.54	443.01	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0062)	0.0000	1	(0.0621)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	1,600	0.6329	1,064.09	1,012.60	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0141)	0.0000	1	(0.1421)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600717.SH	01/13/2025	SDB3260188351	0	24,300	0.6329	16,160.84	15,378.91	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2136)	0.0000	1	(2.1574)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	3,900	0.6329	2,593.71	2,468.22	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0343)	0.0000	1	(0.3462)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	900	0.6329	598.55	569.59	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0079)	0.0000	1	(0.0799)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	4,000	0.6329	2,660.22	2,531.51	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0352)	0.0000	1	(0.3551)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	100	0.6329	66.51	63.29	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	100	0.6329	66.51	63.29	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/13/2025	SDB3260188351	0	14,600	0.6329	9,709.80	9,240.00	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1283)	0.0000	1	(1.2962)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	100	0.6352	64.14	63.52	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0026)	0.0000	3	(0.0258)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	300	0.6352	192.23	190.56	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0079)	0.0000	3	(0.0773)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	2,100	0.6352	1,396.62	1,333.90	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0556)	0.0000	3	(0.5595)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	1,600	0.6352	1,064.09	1,016.30	0.0000	4.3300	50.00	0.00	(0.3840)	(0.0423)	0.0000	3	(0.4263)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	3,900	0.6352	2,593.71	2,477.24	0.0000	4.3300	50.00	0.00	(0.9359)	(0.1032)	0.0000	3	(1.0391)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	200	0.6352	133.01	127.04	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	3	(0.0533)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	8,000	0.6352	5,320.44	5,081.51	0.0000	4.3300	50.00	0.00	(1.9198)	(0.2117)	0.0000	3	(2.1315)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	200	0.6352	133.01	127.04	0.0000	4.3300	50.00	0.00	(0.0480)	(0.0053)	0.0000	3	(0.0533)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	6,300	0.6352	4,189.85	4,001.69	0.0000	4.3300	50.00	0.00	(1.5118)	(0.1667)	0.0000	3	(1.6786)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	800	0.6352	532.04	508.15	0.0000	4.3300	50.00	0.00	(0.1920)	(0.0212)	0.0000	3	(0.2132)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	100	0.6352	66.51	63.52	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	3	(0.0266)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	5,100	0.6352	3,391.78	3,239.46	0.0000	4.3300	50.00	0.00	(1.2239)	(0.1350)	0.0000	3	(1.3588)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	1,600	0.6352	1,064.09	1,016.30	0.0000	4.3300	50.00	0.00	(0.3840)	(0.0423)	0.0000	3	(0.4263)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	300	0.6352	199.52	190.56	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0079)	0.0000	3	(0.0799)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	400	0.6352	266.02	254.08	0.0000	4.3300	50.00	0.00	(0.0960)	(0.0106)	0.0000	3	(0.1066)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	500	0.6352	332.53	317.59	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0132)	0.0000	3	(0.1332)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	100	0.6352	66.51	63.52	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	3	(0.0266)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	700	0.6352	465.54	444.63	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0185)	0.0000	3	(0.1865)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	1,600	0.6352	1,064.09	1,016.30	0.0000	4.3300	50.00	0.00	(0.3840)	(0.0423)	0.0000	3	(0.4263)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	24,300	0.6352	16,160.84	15,435.09	0.0000	4.3300	50.00	0.00	(5.8314)	(0.6431)	0.0000	3	(6.4745)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	3,900	0.6352	2,593.71	2,477.24	0.0000	4.3300	50.00	0.00	(0.9359)	(0.1032)	0.0000	3	(1.0391)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	900	0.6352	598.55	571.67	0.0000	4.3300	50.00	0.00	(0.2160)	(0.0238)	0.0000	3	(0.2398)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	4,000	0.6352	2,660.22	2,540.76	0.0000	4.3300	50.00	0.00	(0.9599)	(0.1059)	0.0000	3	(1.0658)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	100	0.6352	66.51	63.52	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	3	(0.0266)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	100	0.6352	66.51	63.52	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0026)	0.0000	3	(0.0266)	02/07/2025
600717.SH	01/10/2025	SDB3260188351	0	14,600	0.6352	9,709.80	9,273.76	0.0000	4.3300	50.00	0.00	(3.5036)	(0.3864)	0.0000	3	(3.8900)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	100	0.6375	64.14	63.75	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	300	0.6375	192.23	191.25	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	2,100	0.6375	1,396.62	1,338.72	0.0000	4.3300	50.00	0.00	(1.6800)	(0.186)	0.0000	1	(0.1866)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	1,600	0.6375	1,064.09	1,019.98	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	3,900	0.6375	2,593.71	2,486.20	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0345)	0.0000	1	(0.3465)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	200	0.6375	133.01	127.50	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	8,000	0.6375	5,320.44	5,099.90	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0708)	0.0000	1	(0.7108)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	200	0.6375	133.01	127.50	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	6,300	0.6375	4,189.85	4,016.17	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0558)	0.0000	1	(0.5597)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	800	0.6375	532.04	509.99	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0071)	0.0000	1	(0.0711)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	100	0.6375	66.51	63.75	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	5,100	0.6375	3,391.78	3,251.19	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0452)	0.0000	1	(0.4531)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	1,600	0.6375	1,064.09	1,019.98	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	300	0.6375	199.52	191.25	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	400	0.6375	266.02	255.00	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	500	0.6375	332.53	318.74	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0044)	0.0000	1	(0.0444)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	100	0.6375	66.51	63.75	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	700	0.6375	465.54	446.24	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0062)	0.0000	1	(0.0622)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	1,600	0.6375	1,064.09	1,019.98	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	24,300	0.6375	16,160.84	15,490.96	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2152)	0.0000	1	(2.1589)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600717.SH	01/09/2025	SDB3260188351	0	3,900	0.6375	2,593.71	2,486.20	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0345)	0.0000	1	(0.3465)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	900	0.6375	598.55	573.74	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0080)	0.0000	1	(0.0800)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	4,000	0.6375	2,660.22	2,549.95	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0354)	0.0000	1	(0.3554)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	100	0.6375	66.51	63.75	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	100	0.6375	66.51	63.75	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/09/2025	SDB3260188351	0	14,600	0.6375	9,709.80	9,307.32	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1293)	0.0000	1	(1.2971)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	100	0.6380	64.14	63.80	0.0000	4.3300	50.00	0.00	(0.0077)	(0.0009)	0.0000	1	(0.0086)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	300	0.6380	192.23	191.39	0.0000	4.3300	50.00	0.00	(0.0231)	(0.0027)	0.0000	1	(0.0258)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	2,100	0.6380	1,396.62	1,339.70	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0186)	0.0000	1	(0.1866)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	1,600	0.6380	1,064.09	1,020.73	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	3,900	0.6380	2,593.71	2,488.02	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0346)	0.0000	1	(0.3465)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	200	0.6380	133.01	127.59	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	8,000	0.6380	5,320.44	5,103.63	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0709)	0.0000	1	(0.7108)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	200	0.6380	133.01	127.59	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	6,300	0.6380	4,189.85	4,019.11	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0558)	0.0000	1	(0.5598)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	800	0.6380	532.04	510.36	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0071)	0.0000	1	(0.0711)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	100	0.6380	66.51	63.80	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	5,100	0.6380	3,391.78	3,253.57	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0452)	0.0000	1	(0.4531)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	1,600	0.6380	1,064.09	1,020.73	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	300	0.6380	199.52	191.39	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	400	0.6380	266.02	255.18	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0035)	0.0000	1	(0.0355)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	500	0.6380	332.53	318.98	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0044)	0.0000	1	(0.0444)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	100	0.6380	66.51	63.80	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	700	0.6380	465.54	446.57	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0062)	0.0000	1	(0.0622)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	1,600	0.6380	1,064.09	1,020.73	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0142)	0.0000	1	(0.1422)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	24,300	0.6380	16,160.84	15,502.28	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2153)	0.0000	1	(2.1591)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	3,900	0.6380	2,593.71	2,488.02	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0346)	0.0000	1	(0.3465)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	900	0.6380	598.55	574.16	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0080)	0.0000	1	(0.0800)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	4,000	0.6380	2,660.22	2,551.82	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0354)	0.0000	1	(0.3554)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	100	0.6380	66.51	63.80	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	100	0.6380	66.51	63.80	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/08/2025	SDB3260188351	0	14,600	0.6380	9,709.80	9,314.13	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1294)	0.0000	1	(1.2972)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	2,100	0.6422	1,396.62	1,348.68	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0187)	0.0000	1	(0.1867)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	1,600	0.6422	1,064.09	1,027.57	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0143)	0.0000	1	(0.1423)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	3,900	0.6422	2,593.71	2,504.70	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0348)	0.0000	1	(0.3468)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	200	0.6422	133.01	128.45	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	8,000	0.6422	5,320.44	5,137.84	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0714)	0.0000	1	(0.7113)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	200	0.6422	133.01	128.45	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	6,300	0.6422	4,189.85	4,046.05	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0562)	0.0000	1	(0.5601)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	800	0.6422	532.04	513.78	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0071)	0.0000	1	(0.0711)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	100	0.6422	66.51	64.22	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	5,100	0.6422	3,391.78	3,275.37	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0455)	0.0000	1	(0.4534)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	1,600	0.6422	1,064.09	1,027.57	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0143)	0.0000	1	(0.1423)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	300	0.6422	199.52	192.67	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0027)	0.0000	1	(0.0267)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	400	0.6422	266.02	256.89	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	500	0.6422	332.53	321.12	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0045)	0.0000	1	(0.0445)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	100	0.6422	66.51	64.22	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	700	0.6422	465.54	449.56	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0062)	0.0000	1	(0.0622)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	1,600	0.6422	1,064.09	1,027.57	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0143)	0.0000	1	(0.1423)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	24,300	0.6422	16,160.84	15,606.19	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2168)	0.0000	1	(2.1605)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	3,900	0.6422	2,593.71	2,504.70	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0348)	0.0000	1	(0.3468)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	900	0.6422	598.55	578.01	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0080)	0.0000	1	(0.0800)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	4,000	0.6422	2,660.22	2,568.92	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0357)	0.0000	1	(0.3556)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600717.SH	01/07/2025	SDB3260188351	0	100	0.6422	66.51	64.22	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	100	0.6422	66.51	64.22	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/07/2025	SDB3260188351	0	14,600	0.6422	9,709.80	9,376.56	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1302)	0.0000	1	(1.2981)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	2,100	0.6651	1,396.62	1,396.62	0.0000	4.3300	50.00	0.00	(0.1680)	(0.0194)	0.0000	1	(0.1874)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	1,600	0.6651	1,064.09	1,064.09	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0148)	0.0000	1	(0.1428)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	3,900	0.6651	2,593.71	2,593.71	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0360)	0.0000	1	(0.3480)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	200	0.6651	133.01	133.01	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	8,000	0.6651	5,320.44	5,320.44	0.0000	4.3300	50.00	0.00	(0.6399)	(0.0739)	0.0000	1	(0.7138)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	200	0.6651	133.01	133.01	0.0000	4.3300	50.00	0.00	(0.0160)	(0.0018)	0.0000	1	(0.0178)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	6,300	0.6651	4,189.85	4,189.85	0.0000	4.3300	50.00	0.00	(0.5039)	(0.0582)	0.0000	1	(0.5621)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	800	0.6651	532.04	532.04	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0074)	0.0000	1	(0.0714)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	100	0.6651	66.51	66.51	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	5,100	0.6651	3,391.78	3,391.78	0.0000	4.3300	50.00	0.00	(0.4080)	(0.0471)	0.0000	1	(0.4551)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	1,600	0.6651	1,064.09	1,064.09	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0148)	0.0000	1	(0.1428)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	300	0.6651	199.52	199.52	0.0000	4.3300	50.00	0.00	(0.0240)	(0.0028)	0.0000	1	(0.0268)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	400	0.6651	266.02	266.02	0.0000	4.3300	50.00	0.00	(0.0320)	(0.0037)	0.0000	1	(0.0357)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	500	0.6651	332.53	332.53	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0046)	0.0000	1	(0.0446)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	100	0.6651	66.51	66.51	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	700	0.6651	465.54	465.54	0.0000	4.3300	50.00	0.00	(0.0560)	(0.0065)	0.0000	1	(0.0625)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	1,600	0.6651	1,064.09	1,064.09	0.0000	4.3300	50.00	0.00	(0.1280)	(0.0148)	0.0000	1	(0.1428)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	24,300	0.6651	16,160.84	16,160.84	0.0000	4.3300	50.00	0.00	(1.9438)	(0.2245)	0.0000	1	(2.1682)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	3,900	0.6651	2,593.71	2,593.71	0.0000	4.3300	50.00	0.00	(0.3120)	(0.0360)	0.0000	1	(0.3480)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	900	0.6651	598.55	598.55	0.0000	4.3300	50.00	0.00	(0.0720)	(0.0083)	0.0000	1	(0.0803)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	4,000	0.6651	2,660.22	2,660.22	0.0000	4.3300	50.00	0.00	(0.3200)	(0.0369)	0.0000	1	(0.3569)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	100	0.6651	66.51	66.51	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	100	0.6651	66.51	66.51	0.0000	4.3300	50.00	0.00	(0.0080)	(0.0009)	0.0000	1	(0.0089)	02/07/2025
600717.SH	01/06/2025	SDB3260188351	0	14,600	0.6651	9,709.80	9,709.80	0.0000	4.3300	50.00	0.00	(1.1679)	(0.1349)	0.0000	1	(1.3027)	02/07/2025
TOTAL TIANJIN PORT COMPANY LTD CMN CLASS A SERIES NORTHBOUND												(78.4439)	(8.6066)	0.0000		(87.0505)	
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688819.SH	01/17/2025	SDB3260122933	0	98	3.5867	364.29	351.49	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0049)	0.0000	1	(0.0487)	02/07/2025
688819.SH	01/16/2025	SDB3260122933	0	98	3.5151	364.29	344.48	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0048)	0.0000	1	(0.0486)	02/07/2025
688819.SH	01/15/2025	SDB3260122933	0	98	3.4644	364.29	339.51	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0047)	0.0000	1	(0.0485)	02/07/2025
688819.SH	01/14/2025	SDB3260122933	0	98	3.5480	364.29	347.70	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0048)	0.0000	1	(0.0486)	02/07/2025
688819.SH	01/13/2025	SDB3260122933	0	98	3.5632	364.29	349.19	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0048)	0.0000	1	(0.0487)	02/07/2025
688819.SH	01/13/2025	SDB3260122933	0	500	3.5632	1,858.60	1,781.58	0.0000	4.3300	50.00	0.00	(0.2235)	(0.0247)	0.0000	1	(0.2483)	02/07/2025
688819.SH	01/13/2025	SDB3260122933	0	2,400	3.5632	8,921.30	8,551.60	0.0000	4.3300	50.00	0.00	(1.0730)	(0.1188)	0.0000	1	(1.1918)	02/07/2025
688819.SH	01/10/2025	SDB3260122933	0	98	3.5876	364.29	351.58	0.0000	4.3300	50.00	0.00	(0.1314)	(0.0146)	0.0000	3	(0.1461)	02/07/2025
688819.SH	01/10/2025	SDB3260122933	0	500	3.5876	1,858.60	1,793.80	0.0000	4.3300	50.00	0.00	(0.6706)	(0.0747)	0.0000	3	(0.7454)	02/07/2025
688819.SH	01/10/2025	SDB3260122933	0	2,400	3.5876	8,921.30	8,610.22	0.0000	4.3300	50.00	0.00	(3.2191)	(0.3588)	0.0000	3	(3.5779)	02/07/2025
688819.SH	01/09/2025	SDB3260122933	0	98	3.6020	364.29	353.00	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0049)	0.0000	1	(0.0487)	02/07/2025
688819.SH	01/09/2025	SDB3260122933	0	500	3.6020	1,858.60	1,801.01	0.0000	4.3300	50.00	0.00	(0.2235)	(0.0250)	0.0000	1	(0.2486)	02/07/2025
688819.SH	01/09/2025	SDB3260122933	0	223	3.6020	828.94	803.25	0.0000	4.3300	50.00	0.00	(0.0997)	(0.0112)	0.0000	1	(0.1109)	02/07/2025
688819.SH	01/09/2025	SDB3260122933	0	2,477	3.6020	9,207.52	8,922.18	0.0000	4.3300	50.00	0.00	(1.1075)	(0.1239)	0.0000	1	(1.2314)	02/07/2025
688819.SH	01/08/2025	SDB3260122933	0	98	3.6110	364.29	353.88	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0049)	0.0000	1	(0.0487)	02/07/2025
688819.SH	01/08/2025	SDB3260122933	0	500	3.6110	1,858.60	1,805.49	0.0000	4.3300	50.00	0.00	(0.2235)	(0.0251)	0.0000	1	(0.2486)	02/07/2025
688819.SH	01/08/2025	SDB3260122933	0	623	3.6110	2,315.82	2,249.64	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0312)	0.0000	1	(0.3098)	02/07/2025
688819.SH	01/08/2025	SDB3260122933	0	2,477	3.6110	9,207.52	8,944.41	0.0000	4.3300	50.00	0.00	(1.1075)	(0.1242)	0.0000	1	(1.2317)	02/07/2025
688819.SH	01/07/2025	SDB3260122933	0	98	3.6443	364.29	357.14	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0050)	0.0000	1	(0.0488)	02/07/2025
688819.SH	01/07/2025	SDB3260122933	0	500	3.6443	1,858.60	1,822.16	0.0000	4.3300	50.00	0.00	(0.2235)	(0.0253)	0.0000	1	(0.2489)	02/07/2025
688819.SH	01/07/2025	SDB3260122933	0	623	3.6443	2,315.82	2,270.41	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0315)	0.0000	1	(0.3101)	02/07/2025
688819.SH	01/07/2025	SDB3260122933	0	2,477	3.6443	9,207.52	9,026.97	0.0000	4.3300	50.00	0.00	(1.1075)	(0.1254)	0.0000	1	(1.2328)	02/07/2025
688819.SH	01/06/2025	SDB3260122933	0	98	3.7172	364.29	364.29	0.0000	4.3300	50.00	0.00	(0.0438)	(0.0051)	0.0000	1	(0.0489)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688819.SH	01/06/2025	SDB3260122933	0	500	3.7172	1,858.60	1,858.60	0.0000	4.3300	50.00	0.00	(0.2235)	(0.0258)	0.0000	1	(0.2494)	02/07/2025
688819.SH	01/06/2025	SDB3260122933	0	623	3.7172	2,315.82	2,315.82	0.0000	4.3300	50.00	0.00	(0.2785)	(0.0322)	0.0000	1	(0.3107)	02/07/2025
688819.SH	01/06/2025	SDB3260122933	0	2,477	3.7172	9,207.52	9,207.52	0.0000	4.3300	50.00	0.00	(1.1075)	(0.1279)	0.0000	1	(1.2353)	02/07/2025
TOTAL TIANNENG BATTERY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(11.9715)	(1.3443)	0.0000		(13.3158)	
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002283.ZK	01/17/2025	SDB3264453049	0	1,200	0.7582	840.73	909.80	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0126)	0.0000	1	(0.1138)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	1,800	0.7582	1,261.69	1,364.70	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0190)	0.0000	1	(0.1707)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	14,200	0.7582	10,358.53	10,766.00	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1495)	0.0000	1	(1.3954)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	1,900	0.7582	1,386.03	1,440.52	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0200)	0.0000	1	(0.1867)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	8,600	0.7582	6,247.97	6,520.25	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0906)	0.0000	1	(0.8421)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	15,500	0.7582	11,260.87	11,751.62	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1632)	0.0000	1	(1.5176)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	200	0.7582	145.30	151.63	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0021)	0.0000	1	(0.0196)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	500	0.7582	363.25	379.08	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0053)	0.0000	1	(0.0490)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	3,000	0.7582	2,179.52	2,274.51	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0316)	0.0000	1	(0.2937)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	8,000	0.7582	5,812.06	6,065.35	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0842)	0.0000	1	(0.7833)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	5,400	0.7582	3,923.14	4,094.11	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0569)	0.0000	1	(0.5287)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	500	0.7582	363.25	379.08	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0053)	0.0000	1	(0.0490)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	3,300	0.7582	2,397.48	2,501.96	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0347)	0.0000	1	(0.3231)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	19,000	0.7582	13,803.65	14,405.21	0.0000	4.3300	50.00	0.00	(1.6603)	(0.2001)	0.0000	1	(1.8603)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	5,900	0.7582	4,286.40	4,473.20	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0621)	0.0000	1	(0.5777)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	15,800	0.7582	11,478.83	11,979.07	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1664)	0.0000	1	(1.5470)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	6,100	0.7582	4,431.70	4,624.83	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0642)	0.0000	1	(0.5973)	02/07/2025
002283.ZK	01/17/2025	SDB3264453049	0	800	0.7582	581.21	606.54	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0084)	0.0000	1	(0.0783)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	1,200	0.7139	840.73	856.69	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0119)	0.0000	1	(0.1130)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	1,800	0.7139	1,261.69	1,285.03	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0178)	0.0000	1	(0.1696)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	14,200	0.7139	10,358.53	10,137.48	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1408)	0.0000	1	(1.3867)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	1,900	0.7139	1,386.03	1,356.42	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0188)	0.0000	1	(0.1855)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	8,600	0.7139	6,247.97	6,139.60	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0853)	0.0000	1	(0.8368)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	15,500	0.7139	11,260.87	11,065.56	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1537)	0.0000	1	(1.5081)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	200	0.7139	145.30	142.78	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	500	0.7139	363.25	356.95	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	3,000	0.7139	2,179.52	2,141.72	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0297)	0.0000	1	(0.2919)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	8,000	0.7139	5,812.06	5,711.26	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0793)	0.0000	1	(0.7784)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	5,400	0.7139	3,923.14	3,855.10	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0535)	0.0000	1	(0.5254)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	500	0.7139	363.25	356.95	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	3,300	0.7139	2,397.48	2,355.89	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0327)	0.0000	1	(0.3211)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	19,000	0.7139	13,803.65	13,564.23	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1884)	0.0000	1	(1.8487)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	5,900	0.7139	4,286.40	4,212.05	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0585)	0.0000	1	(0.5741)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	15,800	0.7139	11,478.83	11,279.73	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1567)	0.0000	1	(1.5373)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	6,100	0.7139	4,431.70	4,354.83	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0605)	0.0000	1	(0.5935)	02/07/2025
002283.ZK	01/16/2025	SDB3264453049	0	800	0.7139	581.21	571.13	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0079)	0.0000	1	(0.0778)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	1,200	0.7165	840.73	859.84	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0119)	0.0000	1	(0.1131)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	1,800	0.7165	1,261.69	1,289.76	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0179)	0.0000	1	(0.1697)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	14,200	0.7165	10,358.53	10,174.78	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1413)	0.0000	1	(1.3872)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	1,900	0.7165	1,386.03	1,361.41	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0189)	0.0000	1	(0.1856)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	8,600	0.7165	6,247.97	6,162.19	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0856)	0.0000	1	(0.8371)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	15,500	0.7165	11,260.87	11,106.28	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1543)	0.0000	1	(1.5087)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	200	0.7165	145.30	143.31	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	500	0.7165	363.25	358.27	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	3,000	0.7165	2,179.52	2,149.60	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0299)	0.0000	1	(0.2920)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	8,000	0.7165	5,812.06	5,732.27	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0796)	0.0000	1	(0.7787)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	5,400	0.7165	3,923.14	3,869.28	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0537)	0.0000	1	(0.5256)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002283.ZK	01/15/2025	SDB3264453049	0	500	0.7165	363.25	358.27	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	3,300	0.7165	2,397.48	2,364.56	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0328)	0.0000	1	(0.3212)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	19,000	0.7165	13,803.65	13,614.15	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1891)	0.0000	1	(1.8494)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	5,900	0.7165	4,286.40	4,227.55	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0587)	0.0000	1	(0.5743)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	15,800	0.7165	11,478.83	11,321.24	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1572)	0.0000	1	(1.5379)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	6,100	0.7165	4,431.70	4,370.86	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0607)	0.0000	1	(0.5937)	02/07/2025
002283.ZK	01/15/2025	SDB3264453049	0	800	0.7165	581.21	573.23	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0080)	0.0000	1	(0.0779)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	1,200	0.7156	840.73	858.70	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0119)	0.0000	1	(0.1130)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	1,800	0.7156	1,261.69	1,288.05	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0179)	0.0000	1	(0.1696)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	14,200	0.7156	10,358.53	10,161.28	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1411)	0.0000	1	(1.3870)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	1,900	0.7156	1,386.03	1,359.61	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0189)	0.0000	1	(0.1856)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	8,600	0.7156	6,247.97	6,154.01	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0855)	0.0000	1	(0.8370)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	15,500	0.7156	11,260.87	11,091.54	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1540)	0.0000	1	(1.5085)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	200	0.7156	145.30	143.12	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	500	0.7156	363.25	357.79	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	3,000	0.7156	2,179.52	2,146.75	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0298)	0.0000	1	(0.2920)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	8,000	0.7156	5,812.06	5,724.66	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0795)	0.0000	1	(0.7786)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	5,400	0.7156	3,923.14	3,864.15	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0537)	0.0000	1	(0.5255)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	500	0.7156	363.25	357.79	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	3,300	0.7156	2,397.48	2,361.42	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0328)	0.0000	1	(0.3212)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	19,000	0.7156	13,803.65	13,596.08	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1888)	0.0000	1	(1.8491)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	5,900	0.7156	4,286.40	4,221.94	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0586)	0.0000	1	(0.5742)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	15,800	0.7156	11,478.83	11,306.21	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1570)	0.0000	1	(1.5377)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	6,100	0.7156	4,431.70	4,365.06	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0606)	0.0000	1	(0.5937)	02/07/2025
002283.ZK	01/14/2025	SDB3264453049	0	800	0.7156	581.21	572.47	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0080)	0.0000	1	(0.0779)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	1,200	0.7105	840.73	852.55	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0118)	0.0000	1	(0.1130)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	1,800	0.7105	1,261.69	1,278.82	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0178)	0.0000	1	(0.1695)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	14,200	0.7105	10,358.53	10,088.46	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1401)	0.0000	1	(1.3860)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	1,900	0.7105	1,386.03	1,349.86	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0187)	0.0000	1	(0.1855)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	8,600	0.7105	6,247.97	6,109.91	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0849)	0.0000	1	(0.8364)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	15,500	0.7105	11,260.87	11,012.05	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1529)	0.0000	1	(1.5074)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	200	0.7105	145.30	142.09	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	500	0.7105	363.25	355.23	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0049)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	3,000	0.7105	2,179.52	2,131.36	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0296)	0.0000	1	(0.2918)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	8,000	0.7105	5,812.06	5,683.64	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0789)	0.0000	1	(0.7780)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	5,400	0.7105	3,923.14	3,836.46	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0533)	0.0000	1	(0.5252)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	500	0.7105	363.25	355.23	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0049)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	3,300	0.7105	2,397.48	2,344.50	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0326)	0.0000	1	(0.3209)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	19,000	0.7105	13,803.65	13,498.64	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1875)	0.0000	1	(1.8478)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	5,900	0.7105	4,286.40	4,191.68	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0582)	0.0000	1	(0.5738)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	15,800	0.7105	11,478.83	11,225.19	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1559)	0.0000	1	(1.5366)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	6,100	0.7105	4,431.70	4,333.78	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0602)	0.0000	1	(0.5932)	02/07/2025
002283.ZK	01/13/2025	SDB3264453049	0	800	0.7105	581.21	568.36	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0079)	0.0000	1	(0.0778)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	1,200	0.7279	840.73	873.45	0.0000	4.3300	50.00	0.00	(0.3034)	(0.0364)	0.0000	3	(0.3398)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	1,800	0.7279	1,261.69	1,310.18	0.0000	4.3300	50.00	0.00	(0.4553)	(0.0546)	0.0000	3	(0.5099)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	14,200	0.7279	10,358.53	10,335.85	0.0000	4.3300	50.00	0.00	(3.7377)	(0.4307)	0.0000	3	(4.1684)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	1,900	0.7279	1,386.03	1,382.97	0.0000	4.3300	50.00	0.00	(0.5001)	(0.0576)	0.0000	3	(0.5577)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	8,600	0.7279	6,247.97	6,259.74	0.0000	4.3300	50.00	0.00	(2.2545)	(0.2608)	0.0000	3	(2.5153)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	15,500	0.7279	11,260.87	11,282.09	0.0000	4.3300	50.00	0.00	(4.0633)	(0.4701)	0.0000	3	(4.5334)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	200	0.7279	145.30	145.58	0.0000	4.3300	50.00	0.00	(0.0524)	(0.0061)	0.0000	3	(0.0585)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	500	0.7279	363.25	363.94	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0152)	0.0000	3	(0.1462)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	3,000	0.7279	2,179.52	2,183.63	0.0000	4.3300	50.00	0.00	(0.7864)	(0.0910)	0.0000	3	(0.8774)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	8,000	0.7279	5,812.06	5,823.02	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2426)	0.0000	3	(2.3398)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002283.ZK	01/10/2025	SDB3264453049	0	5,400	0.7279	3,923.14	3,930.54	0.0000	4.3300	50.00	0.00	(1.4156)	(0.1638)	0.0000	3	(1.5794)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	500	0.7279	363.25	363.94	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0152)	0.0000	3	(0.1462)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	3,300	0.7279	2,397.48	2,401.99	0.0000	4.3300	50.00	0.00	(0.8651)	(0.1001)	0.0000	3	(0.9652)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	19,000	0.7279	13,803.65	13,829.66	0.0000	4.3300	50.00	0.00	(4.9808)	(0.5762)	0.0000	3	(5.5571)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	5,900	0.7279	4,286.40	4,294.47	0.0000	4.3300	50.00	0.00	(1.5467)	(0.1789)	0.0000	3	(1.7256)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	15,800	0.7279	11,478.83	11,500.46	0.0000	4.3300	50.00	0.00	(4.1419)	(0.4792)	0.0000	3	(4.6211)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	6,100	0.7279	4,431.70	4,440.05	0.0000	4.3300	50.00	0.00	(1.5991)	(0.1850)	0.0000	3	(1.7841)	02/07/2025
002283.ZK	01/10/2025	SDB3264453049	0	800	0.7279	581.21	582.30	0.0000	4.3300	50.00	0.00	(0.2097)	(0.0243)	0.0000	3	(0.2340)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	1,200	0.7082	840.73	849.80	0.0000	4.3300	50.00	0.00	(0.1011)	(0.0118)	0.0000	1	(0.1129)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	1,800	0.7082	1,261.69	1,274.70	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0177)	0.0000	1	(0.1695)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	14,200	0.7082	10,358.53	10,056.00	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1397)	0.0000	1	(1.3856)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	1,900	0.7082	1,386.03	1,345.52	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0187)	0.0000	1	(0.1854)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	8,600	0.7082	6,247.97	6,090.25	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0846)	0.0000	1	(0.8361)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	15,500	0.7082	11,260.87	10,976.62	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1525)	0.0000	1	(1.5069)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	200	0.7082	145.30	141.63	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0194)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	500	0.7082	363.25	354.08	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0049)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	3,000	0.7082	2,179.52	2,124.51	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0295)	0.0000	1	(0.2917)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	8,000	0.7082	5,812.06	5,665.35	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0787)	0.0000	1	(0.7777)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	5,400	0.7082	3,923.14	3,824.11	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0531)	0.0000	1	(0.5250)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	500	0.7082	363.25	354.08	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0049)	0.0000	1	(0.0486)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	3,300	0.7082	2,397.48	2,336.96	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0325)	0.0000	1	(0.3208)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	19,000	0.7082	13,803.65	13,455.21	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1869)	0.0000	1	(1.8472)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	5,900	0.7082	4,286.40	4,178.20	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0580)	0.0000	1	(0.5736)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	15,800	0.7082	11,478.83	11,189.07	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1554)	0.0000	1	(1.5361)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	6,100	0.7082	4,431.70	4,319.83	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0600)	0.0000	1	(0.5930)	02/07/2025
002283.ZK	01/09/2025	SDB3264453049	0	800	0.7082	581.21	566.54	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0079)	0.0000	1	(0.0778)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	14,200	0.6979	10,358.53	9,910.65	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1376)	0.0000	1	(1.3835)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	1,900	0.6979	1,386.03	1,326.07	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0184)	0.0000	1	(0.1851)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	8,600	0.6979	6,247.97	6,002.22	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0834)	0.0000	1	(0.8349)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	15,500	0.6979	11,260.87	10,817.96	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1502)	0.0000	1	(1.5047)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	200	0.6979	145.30	139.59	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0019)	0.0000	1	(0.0194)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	500	0.6979	363.25	348.97	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0048)	0.0000	1	(0.0485)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	3,000	0.6979	2,179.52	2,093.80	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0291)	0.0000	1	(0.2912)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	8,000	0.6979	5,812.06	5,583.46	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0775)	0.0000	1	(0.7766)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	5,400	0.6979	3,923.14	3,768.84	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0523)	0.0000	1	(0.5242)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	500	0.6979	363.25	348.97	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0048)	0.0000	1	(0.0485)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	3,300	0.6979	2,397.48	2,303.18	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0320)	0.0000	1	(0.3204)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	19,000	0.6979	13,803.65	13,260.73	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1842)	0.0000	1	(1.8444)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	5,900	0.6979	4,286.40	4,117.80	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0572)	0.0000	1	(0.5728)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	15,800	0.6979	11,478.83	11,027.34	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1532)	0.0000	1	(1.5338)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	6,100	0.6979	4,431.70	4,257.39	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0591)	0.0000	1	(0.5922)	02/07/2025
002283.ZK	01/08/2025	SDB3264453049	0	800	0.6979	581.21	558.35	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0078)	0.0000	1	(0.0777)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	14,200	0.7256	10,358.53	10,303.28	0.0000	4.3300	50.00	0.00	(1.2459)	(0.1431)	0.0000	1	(1.3890)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	1,900	0.7256	1,386.03	1,378.61	0.0000	4.3300	50.00	0.00	(0.1667)	(0.0191)	0.0000	1	(0.1859)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	8,600	0.7256	6,247.97	6,240.01	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0867)	0.0000	1	(0.8382)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	15,500	0.7256	11,260.87	11,246.54	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1562)	0.0000	1	(1.5106)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	200	0.7256	145.30	145.12	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	500	0.7256	363.25	362.79	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	3,000	0.7256	2,179.52	2,176.75	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0302)	0.0000	1	(0.2924)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	8,000	0.7256	5,812.06	5,804.66	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0806)	0.0000	1	(0.7797)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	5,400	0.7256	3,923.14	3,918.15	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0544)	0.0000	1	(0.5263)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	500	0.7256	363.25	362.79	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	3,300	0.7256	2,397.48	2,394.42	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0333)	0.0000	1	(0.3216)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002283.ZK	01/07/2025	SDB3264453049	0	19,000	0.7256	13,803.65	13,786.08	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1915)	0.0000	1	(1.8517)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	5,900	0.7256	4,286.40	4,280.94	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0595)	0.0000	1	(0.5750)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	15,800	0.7256	11,478.83	11,464.21	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1592)	0.0000	1	(1.5399)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	6,100	0.7256	4,431.70	4,426.06	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0615)	0.0000	1	(0.5945)	02/07/2025
002283.ZK	01/07/2025	SDB3264453049	0	800	0.7256	581.21	580.47	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0081)	0.0000	1	(0.0780)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	8,600	0.7265	6,247.97	6,247.97	0.0000	4.3300	50.00	0.00	(0.7515)	(0.0868)	0.0000	1	(0.8383)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	15,500	0.7265	11,260.87	11,260.87	0.0000	4.3300	50.00	0.00	(1.3544)	(0.1564)	0.0000	1	(1.5108)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	200	0.7265	145.30	145.30	0.0000	4.3300	50.00	0.00	(0.0175)	(0.0020)	0.0000	1	(0.0195)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	500	0.7265	363.25	363.25	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	3,000	0.7265	2,179.52	2,179.52	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	8,000	0.7265	5,812.06	5,812.06	0.0000	4.3300	50.00	0.00	(0.6991)	(0.0807)	0.0000	1	(0.7798)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	5,400	0.7265	3,923.14	3,923.14	0.0000	4.3300	50.00	0.00	(0.4719)	(0.0545)	0.0000	1	(0.5264)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	500	0.7265	363.25	363.25	0.0000	4.3300	50.00	0.00	(0.0437)	(0.0050)	0.0000	1	(0.0487)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	3,300	0.7265	2,397.48	2,397.48	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0333)	0.0000	1	(0.3217)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	19,000	0.7265	13,803.65	13,803.65	0.0000	4.3300	50.00	0.00	(1.6603)	(0.1917)	0.0000	1	(1.8520)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	5,900	0.7265	4,286.40	4,286.40	0.0000	4.3300	50.00	0.00	(0.5156)	(0.0595)	0.0000	1	(0.5751)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	15,800	0.7265	11,478.83	11,478.83	0.0000	4.3300	50.00	0.00	(1.3806)	(0.1594)	0.0000	1	(1.5401)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	6,100	0.7265	4,431.70	4,431.70	0.0000	4.3300	50.00	0.00	(0.5330)	(0.0616)	0.0000	1	(0.5946)	02/07/2025
002283.ZK	01/06/2025	SDB3264453049	0	800	0.7265	581.21	581.21	0.0000	4.3300	50.00	0.00	(0.0699)	(0.0081)	0.0000	1	(0.0780)	02/07/2025
TOTAL TIANRUN CRANKSHAFT CO., LTD CMN CLASS A SERIES NORTHBOUND												(114.9143)	(13.1775)	0.0000		(128.0918)	
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND																	
600211.SH	01/17/2025	SDB3264520311	0	1,500	4.8771	7,247.73	7,315.58	0.0000	4.3300	50.00	0.00	(0.8717)	(0.1016)	0.0000	1	(0.9733)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	600	4.8771	2,888.32	2,926.23	0.0000	4.3300	50.00	0.00	(0.3474)	(0.0406)	0.0000	1	(0.3880)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	2,700	4.8771	12,811.20	13,168.04	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1829)	0.0000	1	(1.7238)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	300	4.8771	1,422.00	1,463.12	0.0000	4.3300	50.00	0.00	(0.1710)	(0.0203)	0.0000	1	(0.1914)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	400	4.8771	1,927.42	1,950.82	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0271)	0.0000	1	(0.2589)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	2,200	4.8771	10,555.12	10,729.52	0.0000	4.3300	50.00	0.00	(1.2695)	(0.1490)	0.0000	1	(1.4186)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	300	4.8771	1,443.49	1,463.12	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0203)	0.0000	1	(0.1939)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	500	4.8771	2,488.35	2,438.53	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0339)	0.0000	1	(0.3332)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	800	4.8771	3,959.69	3,901.64	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0542)	0.0000	1	(0.5305)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	1,500	4.8771	7,394.34	7,315.58	0.0000	4.3300	50.00	0.00	(0.8894)	(0.1016)	0.0000	1	(0.9910)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	1,400	4.8771	6,900.52	6,827.87	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0948)	0.0000	1	(0.9248)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	300	4.8771	1,489.73	1,463.12	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0203)	0.0000	1	(0.1995)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	100	4.8771	487.67	487.71	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0068)	0.0000	1	(0.0654)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	800	4.8771	4,035.67	3,901.64	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0542)	0.0000	1	(0.5396)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	100	4.8771	504.46	487.71	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0068)	0.0000	1	(0.0674)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	200	4.8771	1,008.92	975.41	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0135)	0.0000	1	(0.1349)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	1,700	4.8771	8,575.80	8,290.99	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1152)	0.0000	1	(1.1466)	02/07/2025
600211.SH	01/17/2025	SDB3264520311	0	300	4.8771	1,513.38	1,463.12	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0203)	0.0000	1	(0.2023)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	2,700	4.7458	12,811.20	12,813.61	0.0000	4.3300	50.00	0.00	(1.5409)	(0.1780)	0.0000	1	(1.7189)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	300	4.7458	1,422.00	1,423.73	0.0000	4.3300	50.00	0.00	(0.1710)	(0.0198)	0.0000	1	(0.1908)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	400	4.7458	1,927.42	1,898.31	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0264)	0.0000	1	(0.2582)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	2,200	4.7458	10,555.12	10,440.72	0.0000	4.3300	50.00	0.00	(1.2695)	(0.1450)	0.0000	1	(1.4146)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	300	4.7458	1,443.49	1,423.73	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0198)	0.0000	1	(0.1934)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	500	4.7458	2,488.35	2,372.89	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0330)	0.0000	1	(0.3323)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	800	4.7458	3,959.69	3,796.62	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0527)	0.0000	1	(0.5290)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	1,500	4.7458	7,394.34	7,118.67	0.0000	4.3300	50.00	0.00	(0.8894)	(0.0989)	0.0000	1	(0.9882)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	1,400	4.7458	6,900.52	6,644.09	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0923)	0.0000	1	(0.9223)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	300	4.7458	1,489.73	1,423.73	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0198)	0.0000	1	(0.1990)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	100	4.7458	487.67	474.58	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0066)	0.0000	1	(0.0652)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	800	4.7458	4,035.67	3,796.62	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0527)	0.0000	1	(0.5381)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	100	4.7458	504.46	474.58	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0066)	0.0000	1	(0.0673)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600211.SH	01/16/2025	SDB3264520311	0	200	4.7458	1,008.92	949.16	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0132)	0.0000	1	(0.1345)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	1,700	4.7458	8,575.80	8,067.83	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1121)	0.0000	1	(1.1435)	02/07/2025
600211.SH	01/16/2025	SDB3264520311	0	300	4.7458	1,513.38	1,423.73	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0198)	0.0000	1	(0.2018)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	400	4.7533	1,927.42	1,901.33	0.0000	4.3300	50.00	0.00	(0.2318)	(0.0264)	0.0000	1	(0.2582)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	2,200	4.7533	10,555.12	10,457.32	0.0000	4.3300	50.00	0.00	(1.2695)	(0.1452)	0.0000	1	(1.4148)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	300	4.7533	1,443.49	1,426.00	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0198)	0.0000	1	(0.1934)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	500	4.7533	2,488.35	2,376.66	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0330)	0.0000	1	(0.3323)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	800	4.7533	3,959.69	3,802.66	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0528)	0.0000	1	(0.5291)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	1,500	4.7533	7,394.34	7,129.99	0.0000	4.3300	50.00	0.00	(0.8894)	(0.0990)	0.0000	1	(0.9884)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	1,400	4.7533	6,900.52	6,654.66	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0924)	0.0000	1	(0.9224)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	300	4.7533	1,489.73	1,426.00	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0198)	0.0000	1	(0.1990)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	100	4.7533	487.67	475.33	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0066)	0.0000	1	(0.0653)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	800	4.7533	4,035.67	3,802.66	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0528)	0.0000	1	(0.5382)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	100	4.7533	504.46	475.33	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0066)	0.0000	1	(0.0673)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	200	4.7533	1,008.92	950.67	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0132)	0.0000	1	(0.1346)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	1,700	4.7533	8,575.80	8,080.65	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1122)	0.0000	1	(1.1437)	02/07/2025
600211.SH	01/15/2025	SDB3264520311	0	300	4.7533	1,513.38	1,426.00	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0198)	0.0000	1	(0.2018)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	300	4.8200	1,443.49	1,445.99	0.0000	4.3300	50.00	0.00	(0.1736)	(0.0201)	0.0000	1	(0.1937)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	500	4.8200	2,488.35	2,409.99	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0335)	0.0000	1	(0.3328)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	800	4.8200	3,959.69	3,855.99	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0536)	0.0000	1	(0.5298)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	1,500	4.8200	7,394.34	7,229.97	0.0000	4.3300	50.00	0.00	(0.8894)	(0.1004)	0.0000	1	(0.9898)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	1,400	4.8200	6,900.52	6,747.97	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0937)	0.0000	1	(0.9237)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	300	4.8200	1,489.73	1,445.99	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0201)	0.0000	1	(0.1993)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	100	4.8200	487.67	482.00	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0067)	0.0000	1	(0.0653)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	800	4.8200	4,035.67	3,855.99	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0536)	0.0000	1	(0.5390)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	100	4.8200	504.46	482.00	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	200	4.8200	1,008.92	964.00	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0134)	0.0000	1	(0.1347)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	1,700	4.8200	8,575.80	8,193.97	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1138)	0.0000	1	(1.1453)	02/07/2025
600211.SH	01/14/2025	SDB3264520311	0	300	4.8200	1,513.38	1,445.99	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0201)	0.0000	1	(0.2021)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	500	4.8453	2,488.35	2,422.63	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0336)	0.0000	1	(0.3329)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	800	4.8453	3,959.69	3,876.20	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0538)	0.0000	1	(0.5301)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	1,500	4.8453	7,394.34	7,267.88	0.0000	4.3300	50.00	0.00	(0.8894)	(0.1009)	0.0000	1	(0.9903)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	1,400	4.8453	6,900.52	6,783.35	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0942)	0.0000	1	(0.9242)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	300	4.8453	1,489.73	1,453.58	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0202)	0.0000	1	(0.1994)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	100	4.8453	487.67	484.53	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0067)	0.0000	1	(0.0654)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	800	4.8453	4,035.67	3,876.20	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0538)	0.0000	1	(0.5392)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	100	4.8453	504.46	484.53	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0067)	0.0000	1	(0.0674)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	200	4.8453	1,008.92	969.05	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0135)	0.0000	1	(0.1348)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	1,700	4.8453	8,575.80	8,236.93	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1144)	0.0000	1	(1.1459)	02/07/2025
600211.SH	01/13/2025	SDB3264520311	0	300	4.8453	1,513.38	1,453.58	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0202)	0.0000	1	(0.2022)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	500	4.9179	2,488.35	2,458.97	0.0000	4.3300	50.00	0.00	(0.8979)	(0.1025)	0.0000	3	(1.0003)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	800	4.9179	3,959.69	3,934.35	0.0000	4.3300	50.00	0.00	(1.4288)	(0.1639)	0.0000	3	(1.5927)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	1,500	4.9179	7,394.34	7,376.91	0.0000	4.3300	50.00	0.00	(2.6681)	(0.3074)	0.0000	3	(2.9755)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	1,400	4.9179	6,900.52	6,885.12	0.0000	4.3300	50.00	0.00	(2.4899)	(0.2869)	0.0000	3	(2.7768)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	300	4.9179	1,489.73	1,475.38	0.0000	4.3300	50.00	0.00	(0.5375)	(0.0615)	0.0000	3	(0.5990)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	100	4.9179	487.67	491.79	0.0000	4.3300	50.00	0.00	(0.1760)	(0.0205)	0.0000	3	(0.1965)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	800	4.9179	4,035.67	3,934.35	0.0000	4.3300	50.00	0.00	(1.4562)	(0.1639)	0.0000	3	(1.6201)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	100	4.9179	504.46	491.79	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0205)	0.0000	3	(0.2025)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	200	4.9179	1,008.92	983.59	0.0000	4.3300	50.00	0.00	(0.3641)	(0.0410)	0.0000	3	(0.4050)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	1,700	4.9179	8,575.80	8,360.50	0.0000	4.3300	50.00	0.00	(3.0944)	(0.3484)	0.0000	3	(3.4428)	02/07/2025
600211.SH	01/10/2025	SDB3264520311	0	300	4.9179	1,513.38	1,475.38	0.0000	4.3300	50.00	0.00	(0.5461)	(0.0615)	0.0000	3	(0.6076)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	500	4.9613	2,488.35	2,480.63	0.0000	4.3300	50.00	0.00	(0.2993)	(0.0345)	0.0000	1	(0.3337)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	800	4.9613	3,959.69	3,969.01	0.0000	4.3300	50.00	0.00	(0.4763)	(0.0551)	0.0000	1	(0.5314)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600211.SH	01/09/2025	SDB3264520311	0	1,500	4.9613	7,394.34	7,441.89	0.0000	4.3300	50.00	0.00	(0.8894)	(0.1034)	0.0000	1	(0.9927)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	1,400	4.9613	6,900.52	6,945.77	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0965)	0.0000	1	(0.9264)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	300	4.9613	1,489.73	1,488.38	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0207)	0.0000	1	(0.1999)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	100	4.9613	487.67	496.13	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0069)	0.0000	1	(0.0655)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	800	4.9613	4,035.67	3,969.01	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0551)	0.0000	1	(0.5405)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	100	4.9613	504.46	496.13	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0069)	0.0000	1	(0.0676)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	200	4.9613	1,008.92	992.25	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0138)	0.0000	1	(0.1351)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	1,700	4.9613	8,575.80	8,434.14	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1171)	0.0000	1	(1.1486)	02/07/2025
600211.SH	01/09/2025	SDB3264520311	0	300	4.9613	1,513.38	1,488.38	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0207)	0.0000	1	(0.2027)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	1,500	4.8719	7,394.34	7,307.85	0.0000	4.3300	50.00	0.00	(0.8894)	(0.1015)	0.0000	1	(0.9909)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	1,400	4.8719	6,900.52	6,820.66	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0947)	0.0000	1	(0.9247)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	300	4.8719	1,489.73	1,461.57	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0203)	0.0000	1	(0.1995)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	100	4.8719	487.67	487.19	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0068)	0.0000	1	(0.0654)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	800	4.8719	4,035.67	3,897.52	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0541)	0.0000	1	(0.5395)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	100	4.8719	504.46	487.19	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0068)	0.0000	1	(0.0674)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	200	4.8719	1,008.92	974.38	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0135)	0.0000	1	(0.1349)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	1,700	4.8719	8,575.80	8,282.23	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1150)	0.0000	1	(1.1465)	02/07/2025
600211.SH	01/08/2025	SDB3264520311	0	300	4.8719	1,513.38	1,461.57	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0203)	0.0000	1	(0.2023)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	300	4.8782	1,489.73	1,463.46	0.0000	4.3300	50.00	0.00	(0.1792)	(0.0203)	0.0000	1	(0.1995)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	100	4.8782	487.67	487.82	0.0000	4.3300	50.00	0.00	(0.0587)	(0.0068)	0.0000	1	(0.0654)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	800	4.8782	4,035.67	3,902.57	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0542)	0.0000	1	(0.5396)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	100	4.8782	504.46	487.82	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0068)	0.0000	1	(0.0675)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	200	4.8782	1,008.92	975.64	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0136)	0.0000	1	(0.1349)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	1,700	4.8782	8,575.80	8,292.97	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1152)	0.0000	1	(1.1467)	02/07/2025
600211.SH	01/07/2025	SDB3264520311	0	300	4.8782	1,513.38	1,463.46	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0203)	0.0000	1	(0.2024)	02/07/2025
600211.SH	01/06/2025	SDB3264520311	0	800	5.0446	4,035.67	4,035.67	0.0000	4.3300	50.00	0.00	(0.4854)	(0.0561)	0.0000	1	(0.5415)	02/07/2025
600211.SH	01/06/2025	SDB3264520311	0	100	5.0446	504.46	504.46	0.0000	4.3300	50.00	0.00	(0.0607)	(0.0070)	0.0000	1	(0.0677)	02/07/2025
600211.SH	01/06/2025	SDB3264520311	0	200	5.0446	1,008.92	1,008.92	0.0000	4.3300	50.00	0.00	(0.1214)	(0.0140)	0.0000	1	(0.1354)	02/07/2025
600211.SH	01/06/2025	SDB3264520311	0	1,700	5.0446	8,575.80	8,575.80	0.0000	4.3300	50.00	0.00	(1.0315)	(0.1191)	0.0000	1	(1.1506)	02/07/2025
600211.SH	01/06/2025	SDB3264520311	0	300	5.0446	1,513.38	1,513.38	0.0000	4.3300	50.00	0.00	(0.1820)	(0.0210)	0.0000	1	(0.2030)	02/07/2025
TOTAL TIBET RHODIOLA PHARMACEUTICAL HOLDING CO CMN CLASS A SERIES NORTHBOUND													(59.2025)	(6.7092)	0.0000	(65.9117)	
TIGERAIR TAIWAN CO LTD CMN																	
6757.TW	01/17/2025	SDB3264649734	0	4,000	2.5836	9,500.00	10,334.29	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0861)	0.0000	1	(1.2288)	02/04/2025
6757.TW	01/16/2025	SDB3264649734	0	4,000	2.6778	9,500.00	10,711.16	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0893)	0.0000	1	(1.2319)	02/04/2025
6757.TW	01/15/2025	SDB3264649734	0	4,000	2.6725	9,500.00	10,690.02	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0891)	0.0000	1	(1.2317)	02/04/2025
6757.TW	01/14/2025	SDB3264649734	0	4,000	2.6607	9,500.00	10,642.88	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0887)	0.0000	1	(1.2313)	02/04/2025
6757.TW	01/13/2025	SDB3264649734	0	4,000	2.5954	9,500.00	10,381.57	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0865)	0.0000	1	(1.2292)	02/04/2025
6757.TW	01/10/2025	SDB3264649734	0	4,000	2.6373	9,500.00	10,549.05	0.0000	4.3300	30.00	0.00	(3.4279)	(0.2637)	0.0000	3	(3.6916)	02/04/2025
6757.TW	01/09/2025	SDB3264649734	0	4,000	2.6664	9,500.00	10,665.69	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0889)	0.0000	1	(1.2315)	02/04/2025
6757.TW	01/08/2025	SDB3264649734	0	4,000	2.5900	9,500.00	10,359.80	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0863)	0.0000	1	(1.2290)	02/04/2025
6757.TW	01/07/2025	SDB3264649734	0	4,000	2.5190	9,500.00	10,075.87	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0840)	0.0000	1	(1.2266)	02/04/2025
6757.TW	01/06/2025	SDB3264649734	0	4,000	2.5850	9,500.00	10,340.10	0.0000	4.3300	30.00	0.00	(1.1426)	(0.0862)	0.0000	1	(1.2288)	02/04/2025
6757.TW	01/03/2025	SDB3264649734	0	4,000	2.3750	9,500.00	9,500.00	0.0000	4.3300	30.00	0.00	(3.4279)	(0.2375)	0.0000	3	(3.6654)	02/04/2025
TOTAL TIGERAIR TAIWAN CO LTD CMN													(17.1396)	(1.2862)	0.0000	(18.4258)	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND																	
603866.SH	01/17/2025	SDB3260123446	0	3,800	0.8126	3,081.04	3,087.94	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0429)	0.0000	1	(0.4135)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	11,200	0.8126	9,004.83	9,101.29	0.0000	4.3300	50.00	0.00	(1.0831)	(0.1264)	0.0000	1	(1.2095)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	200	0.8126	166.18	162.52	0.0000	4.3300	50.00	0.00	(0.0200)	(0.0023)	0.0000	1	(0.0222)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	100	0.8126	83.42	81.26	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0112)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	10,500	0.8126	8,712.12	8,532.46	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1185)	0.0000	1	(1.1664)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	800	0.8126	660.36	650.09	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0090)	0.0000	1	(0.0885)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTOD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/17/2025	SDB3260123446	0	1,600	0.8126	1,497.43	1,300.18	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0181)	0.0000	1	(0.1982)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,600	0.8126	2,418.24	2,112.80	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0293)	0.0000	1	(0.3202)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,400	0.8126	1,261.83	1,137.66	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0158)	0.0000	1	(0.1676)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,300	0.8126	2,073.01	1,869.01	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0260)	0.0000	1	(0.2753)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	100	0.8126	90.13	81.26	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	3,300	0.8126	2,974.31	2,681.63	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0372)	0.0000	1	(0.3950)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	12,400	0.8126	11,176.21	10,076.43	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1400)	0.0000	1	(1.4842)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	700	0.8126	630.91	568.83	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0079)	0.0000	1	(0.0838)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	300	0.8126	270.39	243.78	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0359)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	29,900	0.8126	26,949.08	24,297.19	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3375)	0.0000	1	(3.5788)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	13,300	0.8126	11,987.38	10,807.78	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1501)	0.0000	1	(1.5919)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	4,800	0.8126	4,326.27	3,900.55	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0542)	0.0000	1	(0.5745)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	21,900	0.8126	19,738.62	17,796.27	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2472)	0.0000	1	(2.6213)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	400	0.8126	360.52	325.05	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0045)	0.0000	1	(0.0479)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	700	0.8126	630.91	568.83	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0079)	0.0000	1	(0.0838)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	4,300	0.8126	3,875.62	3,494.24	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0485)	0.0000	1	(0.5147)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	14,400	0.8126	12,978.82	11,701.66	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1625)	0.0000	1	(1.7236)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	6,400	0.8126	5,768.36	5,200.74	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0722)	0.0000	1	(0.7660)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	13,500	0.8126	12,167.64	10,970.30	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1524)	0.0000	1	(1.6159)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	6,000	0.8126	5,407.84	4,875.69	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0677)	0.0000	1	(0.7182)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	7,800	0.8126	7,030.19	6,338.40	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0880)	0.0000	1	(0.9336)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	5,200	0.8126	4,686.80	4,225.60	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0587)	0.0000	1	(0.6224)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	17,500	0.8126	15,772.87	14,220.76	0.0000	4.3300	50.00	0.00	(1.8971)	(0.1975)	0.0000	1	(2.0946)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	8,300	0.8126	7,480.85	6,744.70	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0937)	0.0000	1	(0.9935)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,000	0.8126	1,802.61	1,625.23	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0226)	0.0000	1	(0.2394)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,300	0.8126	1,171.70	1,056.40	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0147)	0.0000	1	(0.1556)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	100	0.8126	90.13	81.26	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,400	0.8126	1,261.83	1,137.66	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0158)	0.0000	1	(0.1676)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	41,400	0.8126	37,314.11	33,642.26	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4673)	0.0000	1	(4.9553)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	600	0.8126	540.78	487.57	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0068)	0.0000	1	(0.0718)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	27,500	0.8126	24,785.94	22,346.91	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3104)	0.0000	1	(3.2916)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	13,500	0.8126	12,167.64	10,970.30	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1524)	0.0000	1	(1.6159)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	6,500	0.8126	5,858.50	5,282.00	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0734)	0.0000	1	(0.7780)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	7,100	0.8126	6,399.28	5,769.57	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0801)	0.0000	1	(0.8498)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	7,400	0.8126	6,669.67	6,013.35	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0835)	0.0000	1	(0.8857)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	12,100	0.8126	10,905.81	9,832.64	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1366)	0.0000	1	(1.4483)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	9,900	0.8126	8,922.94	8,044.89	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1117)	0.0000	1	(1.1850)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,200	0.8126	1,081.57	975.14	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0135)	0.0000	1	(0.1436)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	4,900	0.8126	4,416.40	3,981.81	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0553)	0.0000	1	(0.5865)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	88,900	0.8126	80,126.19	72,241.47	0.0000	4.3300	50.00	0.00	(9.6374)	(1.0034)	0.0000	1	(10.6408)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	11,900	0.8126	10,725.55	9,670.12	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1343)	0.0000	1	(1.4244)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	18,900	0.8126	17,034.70	15,358.42	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2133)	0.0000	1	(2.2622)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,800	0.8126	1,622.35	1,462.71	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0203)	0.0000	1	(0.2154)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,100	0.8126	1,892.74	1,706.49	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0237)	0.0000	1	(0.2514)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,400	0.8126	2,163.14	1,950.28	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0271)	0.0000	1	(0.2873)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	18,200	0.8126	16,403.79	14,789.59	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2054)	0.0000	1	(2.1784)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	12,000	0.8126	10,815.68	9,751.38	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1354)	0.0000	1	(1.4363)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	10,500	0.8126	9,463.72	8,532.46	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1185)	0.0000	1	(1.2568)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	7,800	0.8126	7,030.19	6,338.40	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0880)	0.0000	1	(0.9336)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	6,500	0.8126	5,858.50	5,282.00	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0734)	0.0000	1	(0.7780)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	100	0.8126	90.13	81.26	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	500	0.8126	450.65	406.31	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0056)	0.0000	1	(0.0598)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	300	0.8126	270.39	243.78	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0359)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTOD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/17/2025	SDB3260123446	0	4,700	0.8126	4,236.14	3,819.29	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0530)	0.0000	1	(0.5626)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	21,000	0.8126	18,927.45	17,064.92	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2370)	0.0000	1	(2.5136)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	17,900	0.8126	16,133.40	14,545.81	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2020)	0.0000	1	(2.1425)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,600	0.8126	1,442.09	1,300.18	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0181)	0.0000	1	(0.1915)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	1,800	0.8126	1,622.35	1,462.71	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0203)	0.0000	1	(0.2154)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	900	0.8126	811.18	731.35	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0102)	0.0000	1	(0.1077)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	5,800	0.8126	5,227.58	4,713.17	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0655)	0.0000	1	(0.6942)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	300	0.8126	270.39	243.78	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0359)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	24,800	0.8126	22,352.41	20,152.85	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2799)	0.0000	1	(2.9684)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	15,600	0.8126	14,060.39	12,676.79	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1761)	0.0000	1	(1.8672)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	20,800	0.8126	18,747.19	16,902.39	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2348)	0.0000	1	(2.4896)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	3,400	0.8126	3,064.44	2,762.89	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0384)	0.0000	1	(0.4070)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	4,500	0.8126	4,055.88	3,656.77	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0508)	0.0000	1	(0.5386)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	14,700	0.8126	13,249.21	11,945.44	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1659)	0.0000	1	(1.7595)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	2,000	0.8126	1,802.61	1,625.23	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0226)	0.0000	1	(0.2394)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	5,400	0.8126	4,867.06	4,388.12	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0609)	0.0000	1	(0.6463)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	27,900	0.8126	25,146.47	22,671.96	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3149)	0.0000	1	(3.3394)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	41,000	0.8126	36,953.59	33,317.21	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4627)	0.0000	1	(4.9074)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	600	0.8126	540.78	487.57	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0068)	0.0000	1	(0.0718)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	900	0.8126	811.18	731.35	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0102)	0.0000	1	(0.1077)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	3,500	0.8126	3,154.57	2,844.15	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0395)	0.0000	1	(0.4189)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	3,400	0.8126	3,064.44	2,762.89	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0384)	0.0000	1	(0.4070)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	8,100	0.8126	7,300.59	6,582.18	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0914)	0.0000	1	(0.9695)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	3,200	0.8126	2,884.18	2,600.37	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0361)	0.0000	1	(0.3830)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	5,800	0.8126	5,227.58	4,713.17	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0655)	0.0000	1	(0.6942)	02/07/2025
603866.SH	01/17/2025	SDB3260123446	0	17,700	0.8126	15,953.13	14,383.29	0.0000	4.3300	50.00	0.00	(1.9188)	(0.1998)	0.0000	1	(2.1186)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	3,800	0.7833	3,081.04	2,976.38	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0413)	0.0000	1	(0.4119)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	11,200	0.7833	9,004.83	8,772.49	0.0000	4.3300	50.00	0.00	(1.0831)	(0.1218)	0.0000	1	(1.2049)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	200	0.7833	166.18	156.65	0.0000	4.3300	50.00	0.00	(0.0200)	(0.0022)	0.0000	1	(0.0222)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	100	0.7833	83.42	78.33	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	10,500	0.7833	8,712.12	8,224.21	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1142)	0.0000	1	(1.1621)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	800	0.7833	660.36	626.61	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0087)	0.0000	1	(0.0881)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,600	0.7833	1,497.43	1,253.21	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0174)	0.0000	1	(0.1975)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,600	0.7833	2,418.24	2,036.47	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0283)	0.0000	1	(0.3191)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,400	0.7833	1,261.83	1,096.56	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0152)	0.0000	1	(0.1670)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,300	0.7833	2,073.01	1,801.49	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0250)	0.0000	1	(0.2744)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	100	0.7833	90.13	78.33	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	3,300	0.7833	2,974.31	2,584.75	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0359)	0.0000	1	(0.3936)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	12,400	0.7833	11,176.21	9,712.40	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1349)	0.0000	1	(1.4791)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	700	0.7833	630.91	548.28	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0076)	0.0000	1	(0.0835)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	300	0.7833	270.39	234.98	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	29,900	0.7833	26,949.08	23,419.41	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3253)	0.0000	1	(3.5666)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	13,300	0.7833	11,987.38	10,417.33	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1447)	0.0000	1	(1.5865)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	4,800	0.7833	4,326.27	3,759.64	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0522)	0.0000	1	(0.5726)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	21,900	0.7833	19,738.62	17,153.35	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2382)	0.0000	1	(2.6124)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	400	0.7833	360.52	313.30	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0044)	0.0000	1	(0.0477)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	700	0.7833	630.91	548.28	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0076)	0.0000	1	(0.0835)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	4,300	0.7833	3,875.62	3,368.01	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0468)	0.0000	1	(0.5129)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	14,400	0.7833	12,978.82	11,278.92	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1567)	0.0000	1	(1.7177)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	6,400	0.7833	5,768.36	5,012.85	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0696)	0.0000	1	(0.7634)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	13,500	0.7833	12,167.64	10,573.98	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1469)	0.0000	1	(1.6104)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	6,000	0.7833	5,407.84	4,699.55	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0653)	0.0000	1	(0.7157)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	7,800	0.7833	7,030.19	6,109.41	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0849)	0.0000	1	(0.9304)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTOD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/16/2025	SDB3260123446	0	5,200	0.7833	4,686.80	4,072.94	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0566)	0.0000	1	(0.6203)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	17,500	0.7833	15,772.87	13,707.01	0.0000	4.3300	50.00	0.00	(1.8971)	(0.1904)	0.0000	1	(2.0875)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	8,300	0.7833	7,480.85	6,501.04	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0903)	0.0000	1	(0.9901)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,000	0.7833	1,802.61	1,566.52	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0218)	0.0000	1	(0.2386)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,300	0.7833	1,171.70	1,018.24	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0141)	0.0000	1	(0.1551)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	100	0.7833	90.13	78.33	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,400	0.7833	1,261.83	1,096.56	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0152)	0.0000	1	(0.1670)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	41,400	0.7833	37,314.11	32,426.88	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4504)	0.0000	1	(4.9384)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	600	0.7833	540.78	469.95	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0065)	0.0000	1	(0.0716)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	27,500	0.7833	24,785.94	21,539.60	0.0000	4.3300	50.00	0.00	(2.9812)	(0.2992)	0.0000	1	(3.2804)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	13,500	0.7833	12,167.64	10,573.98	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1469)	0.0000	1	(1.6104)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	6,500	0.7833	5,858.50	5,091.18	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0707)	0.0000	1	(0.7754)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	7,100	0.7833	6,399.28	5,561.13	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0772)	0.0000	1	(0.8469)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	7,400	0.7833	6,669.67	5,796.11	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0805)	0.0000	1	(0.8827)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	12,100	0.7833	10,905.81	9,477.42	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1316)	0.0000	1	(1.4434)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	9,900	0.7833	8,922.94	7,754.25	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1077)	0.0000	1	(1.1809)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,200	0.7833	1,081.57	939.91	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0131)	0.0000	1	(0.1431)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	4,900	0.7833	4,416.40	3,837.96	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0533)	0.0000	1	(0.5845)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	88,900	0.7833	80,126.19	69,631.64	0.0000	4.3300	50.00	0.00	(9.6374)	(0.9671)	0.0000	1	(10.6045)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	11,900	0.7833	10,725.55	9,320.77	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1295)	0.0000	1	(1.4195)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	18,900	0.7833	17,034.70	14,803.58	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2056)	0.0000	1	(2.2545)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,800	0.7833	1,622.35	1,409.86	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0196)	0.0000	1	(0.2147)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,100	0.7833	1,892.74	1,644.84	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0228)	0.0000	1	(0.2505)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,400	0.7833	2,163.14	1,879.82	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0261)	0.0000	1	(0.2863)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	18,200	0.7833	16,403.79	14,255.30	0.0000	4.3300	50.00	0.00	(1.9730)	(0.1980)	0.0000	1	(2.1710)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	12,000	0.7833	10,815.68	9,399.10	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1305)	0.0000	1	(1.4314)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	10,500	0.7833	9,463.72	8,224.21	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1142)	0.0000	1	(1.2525)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	7,800	0.7833	7,030.19	6,109.41	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0849)	0.0000	1	(0.9304)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	6,500	0.7833	5,858.50	5,091.18	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0707)	0.0000	1	(0.7754)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	100	0.7833	90.13	78.33	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	500	0.7833	450.65	391.63	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0054)	0.0000	1	(0.0596)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	300	0.7833	270.39	234.98	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	4,700	0.7833	4,236.14	3,681.31	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0511)	0.0000	1	(0.5606)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	21,000	0.7833	18,927.45	16,448.42	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2285)	0.0000	1	(2.5050)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	17,900	0.7833	16,133.40	14,020.32	0.0000	4.3300	50.00	0.00	(1.9405)	(0.1947)	0.0000	1	(2.1352)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,600	0.7833	1,442.09	1,253.21	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0174)	0.0000	1	(0.1909)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	1,800	0.7833	1,622.35	1,409.86	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0196)	0.0000	1	(0.2147)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	900	0.7833	811.18	704.93	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0098)	0.0000	1	(0.1074)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	5,800	0.7833	5,227.58	4,542.90	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0631)	0.0000	1	(0.6919)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	300	0.7833	270.39	234.98	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	24,800	0.7833	22,352.41	19,424.80	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2698)	0.0000	1	(2.9583)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	15,600	0.7833	14,060.39	12,218.82	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1697)	0.0000	1	(1.8609)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	20,800	0.7833	18,747.19	16,291.77	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2263)	0.0000	1	(2.4811)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	3,400	0.7833	3,064.44	2,663.08	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0370)	0.0000	1	(0.4056)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	4,500	0.7833	4,055.88	3,524.66	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0490)	0.0000	1	(0.5368)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	14,700	0.7833	13,249.21	11,513.89	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1599)	0.0000	1	(1.7535)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	2,000	0.7833	1,802.61	1,566.52	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0218)	0.0000	1	(0.2386)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	5,400	0.7833	4,867.06	4,229.59	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0587)	0.0000	1	(0.6441)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	27,900	0.7833	25,146.47	21,852.90	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3035)	0.0000	1	(3.3281)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	41,000	0.7833	36,953.59	32,113.58	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4460)	0.0000	1	(4.8907)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	600	0.7833	540.78	469.95	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0065)	0.0000	1	(0.0716)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	900	0.7833	811.18	704.93	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0098)	0.0000	1	(0.1074)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	3,500	0.7833	3,154.57	2,741.40	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0381)	0.0000	1	(0.4175)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTCD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/16/2025	SDB3260123446	0	3,400	0.7833	3,064.44	2,663.08	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0370)	0.0000	1	(0.4056)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	8,100	0.7833	7,300.59	6,344.39	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0881)	0.0000	1	(0.9662)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	3,200	0.7833	2,884.18	2,506.43	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0348)	0.0000	1	(0.3817)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	5,800	0.7833	5,227.58	4,542.90	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0631)	0.0000	1	(0.6919)	02/07/2025
603866.SH	01/16/2025	SDB3260123446	0	17,700	0.7833	15,953.13	13,863.67	0.0000	4.3300	50.00	0.00	(1.9188)	(0.1926)	0.0000	1	(2.1114)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,800	0.7818	3,081.04	2,970.83	0.0000	4.3300	50.00	0.00	(0.3706)	(0.0413)	0.0000	1	(0.4118)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	11,200	0.7818	9,004.83	8,756.13	0.0000	4.3300	50.00	0.00	(1.0831)	(0.1216)	0.0000	1	(1.2047)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	200	0.7818	166.18	156.36	0.0000	4.3300	50.00	0.00	(0.0200)	(0.0022)	0.0000	1	(0.0222)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	100	0.7818	83.42	78.18	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	10,500	0.7818	8,712.12	8,208.87	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1140)	0.0000	1	(1.1619)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	800	0.7818	660.36	625.44	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0087)	0.0000	1	(0.0881)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,600	0.7818	1,497.43	1,250.88	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0174)	0.0000	1	(0.1975)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,600	0.7818	2,418.24	2,032.67	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0282)	0.0000	1	(0.3191)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,400	0.7818	1,261.83	1,094.52	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0152)	0.0000	1	(0.1670)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,300	0.7818	2,073.01	1,798.13	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0250)	0.0000	1	(0.2743)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	100	0.7818	90.13	78.18	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,300	0.7818	2,974.31	2,579.93	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0358)	0.0000	1	(0.3936)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	12,400	0.7818	11,176.21	9,694.28	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1346)	0.0000	1	(1.4789)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	700	0.7818	630.91	547.26	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0076)	0.0000	1	(0.0835)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	300	0.7818	270.39	234.54	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	29,900	0.7818	26,949.08	23,375.73	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3247)	0.0000	1	(3.5660)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	13,300	0.7818	11,987.38	10,397.90	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1444)	0.0000	1	(1.5862)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	4,800	0.7818	4,326.27	3,752.63	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0521)	0.0000	1	(0.5725)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	21,900	0.7818	19,738.62	17,121.35	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2378)	0.0000	1	(2.6119)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	400	0.7818	360.52	312.72	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0043)	0.0000	1	(0.0477)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	700	0.7818	630.91	547.26	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0076)	0.0000	1	(0.0835)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	4,300	0.7818	3,875.62	3,361.73	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0467)	0.0000	1	(0.5128)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	14,400	0.7818	12,978.82	11,257.88	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1564)	0.0000	1	(1.7174)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	6,400	0.7818	5,768.36	5,003.50	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0695)	0.0000	1	(0.7633)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	13,500	0.7818	12,167.64	10,554.26	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1466)	0.0000	1	(1.6101)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	6,000	0.7818	5,407.84	4,690.78	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0651)	0.0000	1	(0.7156)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	7,800	0.7818	7,030.19	6,098.02	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0847)	0.0000	1	(0.9303)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	5,200	0.7818	4,686.80	4,065.34	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0565)	0.0000	1	(0.6202)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	17,500	0.7818	15,772.87	13,681.45	0.0000	4.3300	50.00	0.00	(1.8971)	(0.1900)	0.0000	1	(2.0871)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	8,300	0.7818	7,480.85	6,488.92	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0901)	0.0000	1	(0.9899)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,000	0.7818	1,802.61	1,563.59	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0217)	0.0000	1	(0.2385)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,300	0.7818	1,171.70	1,016.34	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0141)	0.0000	1	(0.1550)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	100	0.7818	90.13	78.18	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,400	0.7818	1,261.83	1,094.52	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0152)	0.0000	1	(0.1670)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	41,400	0.7818	37,314.11	32,366.40	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4495)	0.0000	1	(4.9376)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	600	0.7818	540.78	469.08	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0065)	0.0000	1	(0.0716)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	27,500	0.7818	24,785.94	21,499.42	0.0000	4.3300	50.00	0.00	(2.9812)	(0.2986)	0.0000	1	(3.2798)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	13,500	0.7818	12,167.64	10,554.26	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1466)	0.0000	1	(1.6101)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	6,500	0.7818	5,858.50	5,081.68	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0706)	0.0000	1	(0.7752)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	7,100	0.7818	6,399.28	5,550.76	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0771)	0.0000	1	(0.8468)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	7,400	0.7818	6,669.67	5,785.30	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0804)	0.0000	1	(0.8826)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	12,100	0.7818	10,905.81	9,459.74	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1314)	0.0000	1	(1.4431)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	9,900	0.7818	8,922.94	7,739.79	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1075)	0.0000	1	(1.1807)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,200	0.7818	1,081.57	938.16	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0130)	0.0000	1	(0.1431)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	4,900	0.7818	4,416.40	3,830.81	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0532)	0.0000	1	(0.5844)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	88,900	0.7818	80,126.19	69,501.75	0.0000	4.3300	50.00	0.00	(9.6374)	(0.9653)	0.0000	1	(10.6027)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	11,900	0.7818	10,725.55	9,303.38	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1292)	0.0000	1	(1.4193)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	18,900	0.7818	17,034.70	14,775.96	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2052)	0.0000	1	(2.2541)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/15/2025	SDB3260123446	0	1,800	0.7818	1,622.35	1,407.23	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0195)	0.0000	1	(0.2147)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,100	0.7818	1,892.74	1,641.77	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0228)	0.0000	1	(0.2505)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,400	0.7818	2,163.14	1,876.31	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0261)	0.0000	1	(0.2862)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	18,200	0.7818	16,403.79	14,228.71	0.0000	4.3300	50.00	0.00	(1.9730)	(0.1976)	0.0000	1	(2.1706)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	12,000	0.7818	10,815.68	9,381.56	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1303)	0.0000	1	(1.4312)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	10,500	0.7818	9,463.72	8,208.87	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1140)	0.0000	1	(1.2523)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	7,800	0.7818	7,030.19	6,098.02	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0847)	0.0000	1	(0.9303)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	6,500	0.7818	5,858.50	5,081.68	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0706)	0.0000	1	(0.7752)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	100	0.7818	90.13	78.18	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	500	0.7818	450.65	390.90	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0054)	0.0000	1	(0.0596)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	300	0.7818	270.39	234.54	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	4,700	0.7818	4,236.14	3,674.45	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0510)	0.0000	1	(0.5605)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	21,000	0.7818	18,927.45	16,417.74	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2280)	0.0000	1	(2.5046)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	17,900	0.7818	16,133.40	13,994.17	0.0000	4.3300	50.00	0.00	(1.9405)	(0.1944)	0.0000	1	(2.1349)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,600	0.7818	1,442.09	1,250.88	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0174)	0.0000	1	(0.1908)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	1,800	0.7818	1,622.35	1,407.23	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0195)	0.0000	1	(0.2147)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	900	0.7818	811.18	703.62	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0098)	0.0000	1	(0.1073)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	5,800	0.7818	5,227.58	4,534.42	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0630)	0.0000	1	(0.6917)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	300	0.7818	270.39	234.54	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0033)	0.0000	1	(0.0358)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	24,800	0.7818	22,352.41	19,388.57	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2693)	0.0000	1	(2.9578)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	15,600	0.7818	14,060.39	12,196.03	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1694)	0.0000	1	(1.8605)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	20,800	0.7818	18,747.19	16,261.38	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2259)	0.0000	1	(2.4807)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,400	0.7818	3,064.44	2,658.11	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0369)	0.0000	1	(0.4055)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	4,500	0.7818	4,055.88	3,518.09	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0489)	0.0000	1	(0.5367)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	14,700	0.7818	13,249.21	11,492.42	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1596)	0.0000	1	(1.7532)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	2,000	0.7818	1,802.61	1,563.59	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0217)	0.0000	1	(0.2385)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	5,400	0.7818	4,867.06	4,221.70	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0586)	0.0000	1	(0.6440)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	27,900	0.7818	25,146.47	21,812.14	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3029)	0.0000	1	(3.3275)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	41,000	0.7818	36,953.59	32,053.68	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4452)	0.0000	1	(4.8899)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	600	0.7818	540.78	469.08	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0065)	0.0000	1	(0.0716)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	900	0.7818	811.18	703.62	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0098)	0.0000	1	(0.1073)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,500	0.7818	3,154.57	2,736.29	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0380)	0.0000	1	(0.4174)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,400	0.7818	3,064.44	2,658.11	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0369)	0.0000	1	(0.4055)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	8,100	0.7818	7,300.59	6,332.56	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0880)	0.0000	1	(0.9661)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	3,200	0.7818	2,884.18	2,501.75	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0347)	0.0000	1	(0.3816)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	5,800	0.7818	5,227.58	4,534.42	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0630)	0.0000	1	(0.6917)	02/07/2025
603866.SH	01/15/2025	SDB3260123446	0	17,700	0.7818	15,953.13	13,837.81	0.0000	4.3300	50.00	0.00	(1.9188)	(0.1922)	0.0000	1	(2.1110)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	200	0.8231	166.18	164.61	0.0000	4.3300	50.00	0.00	(0.0200)	(0.0023)	0.0000	1	(0.0223)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	100	0.8231	83.42	82.31	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0112)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	10,500	0.8231	8,712.12	8,642.09	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1200)	0.0000	1	(1.1679)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	800	0.8231	660.36	658.44	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0091)	0.0000	1	(0.0886)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,600	0.8231	1,497.43	1,316.89	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0183)	0.0000	1	(0.1984)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,600	0.8231	2,418.24	2,139.95	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0297)	0.0000	1	(0.3206)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,400	0.8231	1,261.83	1,152.28	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0160)	0.0000	1	(0.1678)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,300	0.8231	2,073.01	1,893.03	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0263)	0.0000	1	(0.2756)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	100	0.8231	90.13	82.31	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	3,300	0.8231	2,974.31	2,716.08	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0377)	0.0000	1	(0.3955)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	12,400	0.8231	11,176.21	10,205.89	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1417)	0.0000	1	(1.4860)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	700	0.8231	630.91	576.14	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0080)	0.0000	1	(0.0839)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	300	0.8231	270.39	246.92	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	29,300	0.8231	26,949.08	24,609.37	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3418)	0.0000	1	(3.5832)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	13,900	0.8231	11,987.38	10,946.64	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1520)	0.0000	1	(1.5939)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	4,800	0.8231	4,326.27	3,950.67	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0549)	0.0000	1	(0.5752)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/14/2025	SDB3260123446	0	21,900	0.8231	19,738.62	18,024.93	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2503)	0.0000	1	(2.6245)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	400	0.8231	360.52	329.22	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0046)	0.0000	1	(0.0479)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	700	0.8231	630.91	576.14	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0080)	0.0000	1	(0.0839)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	4,300	0.8231	3,875.62	3,539.14	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0492)	0.0000	1	(0.5153)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	14,400	0.8231	12,978.82	11,852.01	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1646)	0.0000	1	(1.7257)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	6,400	0.8231	5,768.36	5,267.56	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0732)	0.0000	1	(0.7670)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	13,500	0.8231	12,167.64	11,111.26	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1543)	0.0000	1	(1.6178)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	6,000	0.8231	5,407.84	4,938.34	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0686)	0.0000	1	(0.7190)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	7,800	0.8231	7,030.19	6,419.84	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0892)	0.0000	1	(0.9347)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	5,200	0.8231	4,686.80	4,279.89	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0594)	0.0000	1	(0.6232)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	17,500	0.8231	15,772.87	14,403.48	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2000)	0.0000	1	(2.0972)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	8,300	0.8231	7,480.85	6,831.36	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0949)	0.0000	1	(0.9947)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,000	0.8231	1,802.61	1,646.11	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0229)	0.0000	1	(0.2397)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,300	0.8231	1,171.70	1,069.97	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0149)	0.0000	1	(0.1558)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	100	0.8231	90.13	82.31	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,400	0.8231	1,261.83	1,152.28	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0160)	0.0000	1	(0.1678)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	41,400	0.8231	37,314.11	34,074.52	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4733)	0.0000	1	(4.9613)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	600	0.8231	540.78	493.83	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0719)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	27,500	0.8231	24,785.94	22,634.04	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3144)	0.0000	1	(3.2956)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	13,500	0.8231	12,167.64	11,111.26	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1543)	0.0000	1	(1.6178)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	6,500	0.8231	5,858.50	5,349.86	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0743)	0.0000	1	(0.7790)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	7,100	0.8231	6,399.28	5,843.70	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0812)	0.0000	1	(0.8509)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	7,400	0.8231	6,669.67	6,090.61	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0846)	0.0000	1	(0.8868)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	12,100	0.8231	10,905.81	9,958.98	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1383)	0.0000	1	(1.4500)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	9,900	0.8231	8,922.94	8,148.25	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1132)	0.0000	1	(1.1864)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,200	0.8231	1,081.57	987.67	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0137)	0.0000	1	(0.1438)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	4,900	0.8231	4,416.40	4,032.97	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0560)	0.0000	1	(0.5872)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	88,900	0.8231	80,126.19	73,169.68	0.0000	4.3300	50.00	0.00	(9.6374)	(1.0162)	0.0000	1	(10.6536)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	11,900	0.8231	10,725.55	9,794.37	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1360)	0.0000	1	(1.4261)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	18,900	0.8231	17,034.70	15,555.76	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2161)	0.0000	1	(2.2649)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,800	0.8231	1,622.35	1,481.50	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0206)	0.0000	1	(0.2157)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,100	0.8231	1,892.74	1,728.42	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0240)	0.0000	1	(0.2517)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,400	0.8231	2,163.14	1,975.33	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0274)	0.0000	1	(0.2876)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	18,200	0.8231	16,403.79	14,979.62	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2081)	0.0000	1	(2.1811)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	12,000	0.8231	10,815.68	9,876.67	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1372)	0.0000	1	(1.4381)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	10,500	0.8231	9,463.72	8,642.09	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1200)	0.0000	1	(1.2583)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	7,800	0.8231	7,030.19	6,419.84	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0892)	0.0000	1	(0.9347)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	6,500	0.8231	5,858.50	5,349.86	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0743)	0.0000	1	(0.7790)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	100	0.8231	90.13	82.31	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	500	0.8231	450.65	411.53	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0057)	0.0000	1	(0.0599)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	300	0.8231	270.39	246.92	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	4,700	0.8231	4,236.14	3,868.36	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0537)	0.0000	1	(0.5632)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	21,000	0.8231	18,927.45	17,284.18	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2401)	0.0000	1	(2.5166)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	17,900	0.8231	16,133.40	14,732.70	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2046)	0.0000	1	(2.1451)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,600	0.8231	1,442.09	1,316.89	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0183)	0.0000	1	(0.1917)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	1,800	0.8231	1,622.35	1,481.50	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0206)	0.0000	1	(0.2157)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	900	0.8231	811.18	740.75	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0103)	0.0000	1	(0.1079)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	5,800	0.8231	5,227.58	4,773.72	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0663)	0.0000	1	(0.6951)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	300	0.8231	270.39	246.92	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	24,800	0.8231	22,352.41	20,411.79	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2835)	0.0000	1	(2.9720)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	15,600	0.8231	14,060.39	12,839.67	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1783)	0.0000	1	(1.8695)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	20,800	0.8231	18,747.19	17,119.56	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2378)	0.0000	1	(2.4926)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	3,400	0.8231	3,064.44	2,798.39	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0389)	0.0000	1	(0.4075)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/14/2025	SDB3260123446	0	4,500	0.8231	4,055.88	3,703.75	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0514)	0.0000	1	(0.5393)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	14,700	0.8231	13,249.21	12,098.92	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1680)	0.0000	1	(1.7616)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	2,000	0.8231	1,802.61	1,646.11	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0229)	0.0000	1	(0.2397)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	5,400	0.8231	4,867.06	4,444.50	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0617)	0.0000	1	(0.6471)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	27,900	0.8231	25,146.47	22,963.26	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3189)	0.0000	1	(3.3435)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	41,000	0.8231	36,953.59	33,745.30	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4687)	0.0000	1	(4.9134)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	600	0.8231	540.78	493.83	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0719)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	900	0.8231	811.18	740.75	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0103)	0.0000	1	(0.1079)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	3,500	0.8231	3,154.57	2,880.70	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0400)	0.0000	1	(0.4194)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	3,400	0.8231	3,064.44	2,798.39	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0389)	0.0000	1	(0.4075)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	8,100	0.8231	7,300.59	6,666.75	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0926)	0.0000	1	(0.9707)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	3,200	0.8231	2,884.18	2,633.78	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0366)	0.0000	1	(0.3835)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	5,800	0.8231	5,227.58	4,773.72	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0663)	0.0000	1	(0.6951)	02/07/2025
603866.SH	01/14/2025	SDB3260123446	0	17,700	0.8231	15,953.13	14,568.09	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2023)	0.0000	1	(2.1211)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	200	0.8329	166.18	166.59	0.0000	4.3300	50.00	0.00	(0.0200)	(0.0023)	0.0000	1	(0.0223)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	100	0.8329	83.42	83.29	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0012)	0.0000	1	(0.0112)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	10,500	0.8329	8,712.12	8,745.95	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1215)	0.0000	1	(1.1693)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	800	0.8329	660.36	666.36	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0093)	0.0000	1	(0.0887)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,600	0.8329	1,497.43	1,332.72	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0185)	0.0000	1	(0.1986)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,600	0.8329	2,418.24	2,165.66	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0301)	0.0000	1	(0.3209)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,400	0.8329	1,261.83	1,166.13	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0162)	0.0000	1	(0.1680)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,300	0.8329	2,073.01	1,915.78	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0266)	0.0000	1	(0.2759)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	100	0.8329	90.13	83.29	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	3,300	0.8329	2,974.31	2,748.73	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0382)	0.0000	1	(0.3959)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	12,400	0.8329	11,176.21	10,328.56	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1435)	0.0000	1	(1.4877)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	700	0.8329	630.91	583.06	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0081)	0.0000	1	(0.0840)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	300	0.8329	270.39	249.88	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	29,900	0.8329	26,949.08	24,905.15	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3459)	0.0000	1	(3.5873)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	13,300	0.8329	11,987.38	11,078.21	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1539)	0.0000	1	(1.5957)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	4,800	0.8329	4,326.27	3,998.15	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0555)	0.0000	1	(0.5759)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	21,900	0.8329	19,738.62	18,241.56	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2534)	0.0000	1	(2.6275)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	400	0.8329	360.52	333.18	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0046)	0.0000	1	(0.0480)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	700	0.8329	630.91	583.06	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0081)	0.0000	1	(0.0840)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	4,300	0.8329	3,875.62	3,581.68	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0497)	0.0000	1	(0.5159)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	14,400	0.8329	12,978.82	11,994.45	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1666)	0.0000	1	(1.7277)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	6,400	0.8329	5,768.36	5,330.87	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0740)	0.0000	1	(0.7678)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	13,500	0.8329	12,167.64	11,244.80	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1562)	0.0000	1	(1.6197)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	6,000	0.8329	5,407.84	4,997.69	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0694)	0.0000	1	(0.7199)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	7,800	0.8329	7,030.19	6,496.99	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0902)	0.0000	1	(0.9358)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	5,200	0.8329	4,686.80	4,331.33	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0602)	0.0000	1	(0.6239)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	17,500	0.8329	15,772.87	14,576.59	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2025)	0.0000	1	(2.0996)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	8,300	0.8329	7,480.85	6,913.47	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0960)	0.0000	1	(0.9958)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,000	0.8329	1,802.61	1,665.90	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0231)	0.0000	1	(0.2400)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,300	0.8329	1,171.70	1,082.83	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0150)	0.0000	1	(0.1560)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	100	0.8329	90.13	83.29	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,400	0.8329	1,261.83	1,166.13	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0162)	0.0000	1	(0.1680)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	41,400	0.8329	37,314.11	34,484.05	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4789)	0.0000	1	(4.9670)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	600	0.8329	540.78	499.77	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0720)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	27,500	0.8329	24,785.94	22,906.07	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3181)	0.0000	1	(3.2993)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	13,500	0.8329	12,167.64	11,244.80	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1562)	0.0000	1	(1.6197)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	6,500	0.8329	5,858.50	5,414.16	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0752)	0.0000	1	(0.7798)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	7,100	0.8329	6,399.28	5,913.93	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0821)	0.0000	1	(0.8518)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	7,400	0.8329	6,669.67	6,163.82	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0856)	0.0000	1	(0.8878)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTOD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/13/2025	SDB3260123446	0	12,100	0.8329	10,905.81	10,078.67	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1400)	0.0000	1	(1.4517)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	9,900	0.8329	8,922.94	8,246.19	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1145)	0.0000	1	(1.1878)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,200	0.8329	1,081.57	999.54	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0139)	0.0000	1	(0.1440)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	4,900	0.8329	4,416.40	4,081.45	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0567)	0.0000	1	(0.5879)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	88,900	0.8329	80,126.19	74,049.08	0.0000	4.3300	50.00	0.00	(9.6374)	(1.0285)	0.0000	1	(10.6659)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	11,900	0.8329	10,725.55	9,912.08	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1377)	0.0000	1	(1.4277)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	18,900	0.8329	17,034.70	15,742.72	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2186)	0.0000	1	(2.2675)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,800	0.8329	1,622.35	1,499.31	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0208)	0.0000	1	(0.2160)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,100	0.8329	1,892.74	1,749.19	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0243)	0.0000	1	(0.2519)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,400	0.8329	2,163.14	1,999.08	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0278)	0.0000	1	(0.2879)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	18,200	0.8329	16,403.79	15,159.65	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2106)	0.0000	1	(2.1836)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	12,000	0.8329	10,815.68	9,995.38	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1388)	0.0000	1	(1.4397)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	10,500	0.8329	9,463.72	8,745.95	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1215)	0.0000	1	(1.2597)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	7,800	0.8329	7,030.19	6,496.99	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0902)	0.0000	1	(0.9358)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	6,500	0.8329	5,858.50	5,414.16	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0752)	0.0000	1	(0.7798)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	100	0.8329	90.13	83.29	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	500	0.8329	450.65	416.47	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0058)	0.0000	1	(0.0600)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	300	0.8329	270.39	249.88	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	4,700	0.8329	4,236.14	3,914.86	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0544)	0.0000	1	(0.5639)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	21,000	0.8329	18,927.45	17,491.91	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2429)	0.0000	1	(2.5195)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	17,900	0.8329	16,133.40	14,909.77	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2071)	0.0000	1	(2.1476)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,600	0.8329	1,442.09	1,332.72	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0185)	0.0000	1	(0.1920)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	1,800	0.8329	1,622.35	1,499.31	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0208)	0.0000	1	(0.2160)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	900	0.8329	811.18	749.65	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0104)	0.0000	1	(0.1080)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	5,800	0.8329	5,227.58	4,831.10	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0671)	0.0000	1	(0.6959)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	300	0.8329	270.39	249.88	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	24,800	0.8329	22,352.41	20,657.11	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2869)	0.0000	1	(2.9754)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	15,600	0.8329	14,060.39	12,983.99	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1805)	0.0000	1	(1.8716)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	20,800	0.8329	18,747.19	17,325.32	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2406)	0.0000	1	(2.4955)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	3,400	0.8329	3,064.44	2,832.02	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0393)	0.0000	1	(0.4079)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	4,500	0.8329	4,055.88	3,748.27	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0521)	0.0000	1	(0.5399)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	14,700	0.8329	13,249.21	12,244.34	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1701)	0.0000	1	(1.7636)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	2,000	0.8329	1,802.61	1,665.90	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0231)	0.0000	1	(0.2400)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	5,400	0.8329	4,867.06	4,497.92	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0625)	0.0000	1	(0.6479)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	27,900	0.8329	25,146.47	23,239.25	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3228)	0.0000	1	(3.3473)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	41,000	0.8329	36,953.59	34,150.87	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4743)	0.0000	1	(4.9190)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	600	0.8329	540.78	499.77	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0720)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	900	0.8329	811.18	749.65	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0104)	0.0000	1	(0.1080)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	3,500	0.8329	3,154.57	2,915.32	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0405)	0.0000	1	(0.4199)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	3,400	0.8329	3,064.44	2,832.02	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0393)	0.0000	1	(0.4079)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	8,100	0.8329	7,300.59	6,746.88	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0937)	0.0000	1	(0.9718)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	3,200	0.8329	2,884.18	2,665.43	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0370)	0.0000	1	(0.3839)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	5,800	0.8329	5,227.58	4,831.10	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0671)	0.0000	1	(0.6959)	02/07/2025
603866.SH	01/13/2025	SDB3260123446	0	17,700	0.8329	15,953.13	14,743.18	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2048)	0.0000	1	(2.1236)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	200	0.8328	166.18	166.57	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0069)	0.0000	3	(0.0669)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	100	0.8328	83.42	83.28	0.0000	4.3300	50.00	0.00	(0.0301)	(0.0035)	0.0000	3	(0.0336)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	10,500	0.8328	8,712.12	8,744.76	0.0000	4.3300	50.00	0.00	(3.1436)	(0.3644)	0.0000	3	(3.5080)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	800	0.8328	660.36	666.27	0.0000	4.3300	50.00	0.00	(0.2383)	(0.0278)	0.0000	3	(0.2660)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,600	0.8328	1,497.43	1,332.53	0.0000	4.3300	50.00	0.00	(0.5403)	(0.0555)	0.0000	3	(0.5958)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,600	0.8328	2,418.24	2,165.37	0.0000	4.3300	50.00	0.00	(0.8726)	(0.0902)	0.0000	3	(0.9628)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,400	0.8328	1,261.83	1,165.97	0.0000	4.3300	50.00	0.00	(0.4553)	(0.0486)	0.0000	3	(0.5039)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,300	0.8328	2,073.01	1,915.52	0.0000	4.3300	50.00	0.00	(0.7480)	(0.0798)	0.0000	3	(0.8278)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	100	0.8328	90.13	83.28	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	3	(0.0360)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/10/2025	SDB3260123446	0	3,300	0.8328	2,974.31	2,748.35	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1145)	0.0000	3	(1.1877)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	12,400	0.8328	11,176.21	10,327.14	0.0000	4.3300	50.00	0.00	(4.0327)	(0.4303)	0.0000	3	(4.4630)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	700	0.8328	630.91	582.98	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0243)	0.0000	3	(0.2519)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	300	0.8328	270.39	249.85	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0104)	0.0000	3	(0.1080)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	29,900	0.8328	26,949.08	24,901.74	0.0000	4.3300	50.00	0.00	(9.7241)	(1.0376)	0.0000	3	(10.7617)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	13,300	0.8328	11,987.38	11,076.69	0.0000	4.3300	50.00	0.00	(4.3254)	(0.4615)	0.0000	3	(4.7870)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	4,800	0.8328	4,326.27	3,997.60	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1666)	0.0000	3	(1.7276)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	21,900	0.8328	19,738.62	18,239.06	0.0000	4.3300	50.00	0.00	(7.1224)	(0.7600)	0.0000	3	(7.8823)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	400	0.8328	360.52	333.13	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0139)	0.0000	3	(0.1440)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	700	0.8328	630.91	582.98	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0243)	0.0000	3	(0.2519)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	4,300	0.8328	3,875.62	3,581.19	0.0000	4.3300	50.00	0.00	(1.3985)	(0.1492)	0.0000	3	(1.5477)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	14,400	0.8328	12,978.82	11,992.81	0.0000	4.3300	50.00	0.00	(4.6832)	(0.4997)	0.0000	3	(5.1829)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	6,400	0.8328	5,768.36	5,330.14	0.0000	4.3300	50.00	0.00	(2.0814)	(0.2221)	0.0000	3	(2.3035)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	13,500	0.8328	12,167.64	11,243.26	0.0000	4.3300	50.00	0.00	(4.3905)	(0.4685)	0.0000	3	(4.8590)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	6,000	0.8328	5,407.84	4,997.00	0.0000	4.3300	50.00	0.00	(1.9513)	(0.2082)	0.0000	3	(2.1595)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	7,800	0.8328	7,030.19	6,496.11	0.0000	4.3300	50.00	0.00	(2.5367)	(0.2707)	0.0000	3	(2.8074)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	5,200	0.8328	4,686.80	4,330.74	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1804)	0.0000	3	(1.8716)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	17,500	0.8328	15,772.87	14,574.59	0.0000	4.3300	50.00	0.00	(5.6914)	(0.6073)	0.0000	3	(6.2987)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	8,300	0.8328	7,480.85	6,912.52	0.0000	4.3300	50.00	0.00	(2.6993)	(0.2880)	0.0000	3	(2.9874)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,000	0.8328	1,802.61	1,665.67	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0694)	0.0000	3	(0.7198)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,300	0.8328	1,171.70	1,082.68	0.0000	4.3300	50.00	0.00	(0.4228)	(0.0451)	0.0000	3	(0.4679)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	100	0.8328	90.13	83.28	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	3	(0.0360)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,400	0.8328	1,261.83	1,165.97	0.0000	4.3300	50.00	0.00	(0.4553)	(0.0486)	0.0000	3	(0.5039)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	41,400	0.8328	37,314.11	34,479.33	0.0000	4.3300	50.00	0.00	(13.4642)	(1.4366)	0.0000	3	(14.9008)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	600	0.8328	540.78	499.70	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0208)	0.0000	3	(0.2160)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	27,500	0.8328	24,785.94	22,902.93	0.0000	4.3300	50.00	0.00	(8.9436)	(0.9543)	0.0000	3	(9.8979)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	13,500	0.8328	12,167.64	11,243.26	0.0000	4.3300	50.00	0.00	(4.3905)	(0.4685)	0.0000	3	(4.8590)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	6,500	0.8328	5,858.50	5,413.42	0.0000	4.3300	50.00	0.00	(2.1139)	(0.2256)	0.0000	3	(2.3395)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	7,100	0.8328	6,399.28	5,913.12	0.0000	4.3300	50.00	0.00	(2.3091)	(0.2464)	0.0000	3	(2.5555)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	7,400	0.8328	6,669.67	6,162.97	0.0000	4.3300	50.00	0.00	(2.4066)	(0.2568)	0.0000	3	(2.6634)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	12,100	0.8328	10,905.81	10,077.29	0.0000	4.3300	50.00	0.00	(3.9352)	(0.4199)	0.0000	3	(4.3551)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	9,900	0.8328	8,922.94	8,245.06	0.0000	4.3300	50.00	0.00	(3.2197)	(0.3435)	0.0000	3	(3.5632)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,200	0.8328	1,081.57	999.40	0.0000	4.3300	50.00	0.00	(0.3903)	(0.0416)	0.0000	3	(0.4319)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	4,900	0.8328	4,416.40	4,080.89	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1700)	0.0000	3	(1.7636)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	88,900	0.8328	80,126.19	74,038.94	0.0000	4.3300	50.00	0.00	(28.9122)	(3.0850)	0.0000	3	(31.9972)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	11,900	0.8328	10,725.55	9,910.72	0.0000	4.3300	50.00	0.00	(3.8701)	(0.4129)	0.0000	3	(4.2831)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	18,900	0.8328	17,034.70	15,740.56	0.0000	4.3300	50.00	0.00	(6.1467)	(0.6559)	0.0000	3	(6.8025)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,800	0.8328	1,622.35	1,499.10	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0625)	0.0000	3	(0.6479)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,100	0.8328	1,892.74	1,748.95	0.0000	4.3300	50.00	0.00	(0.6830)	(0.0729)	0.0000	3	(0.7558)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,400	0.8328	2,163.14	1,998.80	0.0000	4.3300	50.00	0.00	(0.7805)	(0.0833)	0.0000	3	(0.8638)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	18,200	0.8328	16,403.79	15,157.58	0.0000	4.3300	50.00	0.00	(5.9190)	(0.6316)	0.0000	3	(6.5506)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	12,000	0.8328	10,815.68	9,994.01	0.0000	4.3300	50.00	0.00	(3.9027)	(0.4164)	0.0000	3	(4.3191)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	10,500	0.8328	9,463.72	8,744.76	0.0000	4.3300	50.00	0.00	(3.4148)	(0.3644)	0.0000	3	(3.7792)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	7,800	0.8328	7,030.19	6,496.11	0.0000	4.3300	50.00	0.00	(2.5367)	(0.2707)	0.0000	3	(2.8074)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	6,500	0.8328	5,858.50	5,413.42	0.0000	4.3300	50.00	0.00	(2.1139)	(0.2256)	0.0000	3	(2.3395)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	100	0.8328	90.13	83.28	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	3	(0.0360)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	500	0.8328	450.65	416.42	0.0000	4.3300	50.00	0.00	(0.1626)	(0.0174)	0.0000	3	(0.1800)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	300	0.8328	270.39	249.85	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0104)	0.0000	3	(0.1080)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	4,700	0.8328	4,236.14	3,914.32	0.0000	4.3300	50.00	0.00	(1.5285)	(0.1631)	0.0000	3	(1.6916)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	21,000	0.8328	18,927.45	17,489.51	0.0000	4.3300	50.00	0.00	(6.8297)	(0.7287)	0.0000	3	(7.5584)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	17,900	0.8328	16,133.40	14,907.73	0.0000	4.3300	50.00	0.00	(5.8215)	(0.6212)	0.0000	3	(6.4426)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,600	0.8328	1,442.09	1,332.53	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0555)	0.0000	3	(0.5759)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	1,800	0.8328	1,622.35	1,499.10	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0625)	0.0000	3	(0.6479)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/10/2025	SDB3260123446	0	900	0.8328	811.18	749.55	0.0000	4.3300	50.00	0.00	(0.2927)	(0.0312)	0.0000	3	(0.3239)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	5,800	0.8328	5,227.58	4,830.44	0.0000	4.3300	50.00	0.00	(1.8863)	(0.2013)	0.0000	3	(2.0876)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	300	0.8328	270.39	249.85	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0104)	0.0000	3	(0.1080)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	24,800	0.8328	22,352.41	20,654.28	0.0000	4.3300	50.00	0.00	(8.0655)	(0.8606)	0.0000	3	(8.9261)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	15,600	0.8328	14,060.39	12,992.21	0.0000	4.3300	50.00	0.00	(5.0735)	(0.5413)	0.0000	3	(5.6148)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	20,800	0.8328	18,747.19	17,322.95	0.0000	4.3300	50.00	0.00	(6.7646)	(0.7218)	0.0000	3	(7.4864)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	3,400	0.8328	3,064.44	2,831.64	0.0000	4.3300	50.00	0.00	(1.1058)	(0.1180)	0.0000	3	(1.2237)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	4,500	0.8328	4,055.88	3,747.75	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1562)	0.0000	3	(1.6197)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	14,700	0.8328	13,249.21	12,242.66	0.0000	4.3300	50.00	0.00	(4.7808)	(0.5101)	0.0000	3	(5.2909)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	2,000	0.8328	1,802.61	1,665.67	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0694)	0.0000	3	(0.7198)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	5,400	0.8328	4,867.06	4,497.30	0.0000	4.3300	50.00	0.00	(1.7562)	(0.1874)	0.0000	3	(1.9436)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	27,900	0.8328	25,146.47	23,236.07	0.0000	4.3300	50.00	0.00	(9.0737)	(0.9682)	0.0000	3	(10.0419)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	41,000	0.8328	36,953.59	34,146.19	0.0000	4.3300	50.00	0.00	(13.3341)	(1.4228)	0.0000	3	(14.7568)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	600	0.8328	540.78	499.70	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0208)	0.0000	3	(0.2160)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	900	0.8328	811.18	749.55	0.0000	4.3300	50.00	0.00	(0.2927)	(0.0312)	0.0000	3	(0.3239)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	3,500	0.8328	3,154.57	2,914.92	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1215)	0.0000	3	(1.2597)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	3,400	0.8328	3,064.44	2,831.64	0.0000	4.3300	50.00	0.00	(1.1058)	(0.1180)	0.0000	3	(1.2237)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	8,100	0.8328	7,300.59	6,745.96	0.0000	4.3300	50.00	0.00	(2.6343)	(0.2811)	0.0000	3	(2.9154)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	3,200	0.8328	2,884.18	2,665.07	0.0000	4.3300	50.00	0.00	(1.0407)	(0.1110)	0.0000	3	(1.1518)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	5,800	0.8328	5,227.58	4,830.44	0.0000	4.3300	50.00	0.00	(1.8863)	(0.2013)	0.0000	3	(2.0876)	02/07/2025
603866.SH	01/10/2025	SDB3260123446	0	17,700	0.8328	15,953.13	14,741.16	0.0000	4.3300	50.00	0.00	(5.7564)	(0.6142)	0.0000	3	(6.3706)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	10,500	0.8251	8,712.12	8,663.18	0.0000	4.3300	50.00	0.00	(1.0479)	(0.1203)	0.0000	1	(1.1682)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	800	0.8251	660.36	660.05	0.0000	4.3300	50.00	0.00	(0.0794)	(0.0092)	0.0000	1	(0.0886)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,600	0.8251	1,497.43	1,320.10	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0183)	0.0000	1	(0.1984)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,600	0.8251	2,418.24	2,145.17	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0298)	0.0000	1	(0.3207)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,400	0.8251	1,261.83	1,155.09	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0160)	0.0000	1	(0.1678)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,300	0.8251	2,073.01	1,897.65	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0264)	0.0000	1	(0.2757)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	100	0.8251	90.13	82.51	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	3,300	0.8251	2,974.31	2,722.71	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0378)	0.0000	1	(0.3956)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	12,400	0.8251	11,176.21	10,230.81	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1421)	0.0000	1	(1.4863)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	700	0.8251	630.91	577.55	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0080)	0.0000	1	(0.0839)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	300	0.8251	270.39	247.52	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	29,900	0.8251	26,949.08	24,669.44	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3426)	0.0000	1	(3.5840)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	13,300	0.8251	11,987.38	10,973.36	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1524)	0.0000	1	(1.5942)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	4,800	0.8251	4,326.27	3,960.31	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0550)	0.0000	1	(0.5754)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	21,900	0.8251	19,738.62	18,068.92	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2510)	0.0000	1	(2.6251)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	400	0.8251	360.52	330.03	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0046)	0.0000	1	(0.0479)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	700	0.8251	630.91	577.55	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0080)	0.0000	1	(0.0839)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	4,300	0.8251	3,875.62	3,547.78	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0493)	0.0000	1	(0.5154)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	14,400	0.8251	12,978.82	11,880.94	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1650)	0.0000	1	(1.7261)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	6,400	0.8251	5,768.36	5,280.42	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0733)	0.0000	1	(0.7671)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	13,500	0.8251	12,167.64	11,138.38	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1547)	0.0000	1	(1.6182)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	6,000	0.8251	5,407.84	4,950.39	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0688)	0.0000	1	(0.7192)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	7,800	0.8251	7,030.19	6,435.51	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0894)	0.0000	1	(0.9350)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	5,200	0.8251	4,686.80	4,290.34	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0596)	0.0000	1	(0.6233)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	17,500	0.8251	15,772.87	14,438.64	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2005)	0.0000	1	(2.0977)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	8,300	0.8251	7,480.85	6,848.04	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0951)	0.0000	1	(0.9949)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,000	0.8251	1,802.61	1,650.13	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0229)	0.0000	1	(0.2397)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,300	0.8251	1,171.70	1,072.58	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0149)	0.0000	1	(0.1558)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	100	0.8251	90.13	82.51	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,400	0.8251	1,261.83	1,155.09	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0160)	0.0000	1	(0.1678)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	41,400	0.8251	37,314.11	34,157.69	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4744)	0.0000	1	(4.9625)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	600	0.8251	540.78	495.04	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0719)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/09/2025	SDB3260123446	0	27,500	0.8251	24,785.94	22,689.29	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3151)	0.0000	1	(3.2963)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	13,500	0.8251	12,167.64	11,138.38	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1547)	0.0000	1	(1.6182)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	6,500	0.8251	5,858.50	5,362.92	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0745)	0.0000	1	(0.7791)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	7,100	0.8251	6,399.28	5,857.96	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0814)	0.0000	1	(0.8511)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	7,400	0.8251	6,669.67	6,105.48	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0848)	0.0000	1	(0.8870)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	12,100	0.8251	10,905.81	9,983.29	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1387)	0.0000	1	(1.4504)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	9,900	0.8251	8,922.94	8,168.14	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1134)	0.0000	1	(1.1867)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,200	0.8251	1,081.57	990.08	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0138)	0.0000	1	(0.1438)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	4,900	0.8251	4,416.40	4,042.82	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0562)	0.0000	1	(0.5873)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	88,900	0.8251	80,126.19	73,348.28	0.0000	4.3300	50.00	0.00	(9.6374)	(1.0187)	0.0000	1	(10.6561)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	11,900	0.8251	10,725.55	9,818.27	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1364)	0.0000	1	(1.4264)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	18,900	0.8251	17,034.70	15,593.73	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2166)	0.0000	1	(2.2655)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,800	0.8251	1,622.35	1,485.12	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0206)	0.0000	1	(0.2158)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,100	0.8251	1,892.74	1,732.64	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0241)	0.0000	1	(0.2517)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,400	0.8251	2,163.14	1,980.16	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0275)	0.0000	1	(0.2877)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	18,200	0.8251	16,403.79	15,016.18	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2086)	0.0000	1	(2.1816)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	12,000	0.8251	10,815.68	9,900.78	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1375)	0.0000	1	(1.4384)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	10,500	0.8251	9,463.72	8,663.18	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1203)	0.0000	1	(1.2586)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	7,800	0.8251	7,030.19	6,435.51	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0894)	0.0000	1	(0.9350)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	6,500	0.8251	5,858.50	5,362.92	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0745)	0.0000	1	(0.7791)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	100	0.8251	90.13	82.51	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	500	0.8251	450.65	412.53	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0057)	0.0000	1	(0.0599)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	300	0.8251	270.39	247.52	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	4,700	0.8251	4,236.14	3,877.81	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0539)	0.0000	1	(0.5634)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	21,000	0.8251	18,927.45	17,326.37	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2406)	0.0000	1	(2.5172)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	17,900	0.8251	16,133.40	14,768.66	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2051)	0.0000	1	(2.1456)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,600	0.8251	1,442.09	1,320.10	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0183)	0.0000	1	(0.1918)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	1,800	0.8251	1,622.35	1,485.12	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0206)	0.0000	1	(0.2158)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	900	0.8251	811.18	742.56	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0103)	0.0000	1	(0.1079)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	5,800	0.8251	5,227.58	4,785.38	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0665)	0.0000	1	(0.6952)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	300	0.8251	270.39	247.52	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0034)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	24,800	0.8251	22,352.41	20,461.61	0.0000	4.3300	50.00	0.00	(2.6885)	(0.2842)	0.0000	1	(2.9727)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	15,600	0.8251	14,060.39	12,871.01	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1788)	0.0000	1	(1.8699)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	20,800	0.8251	18,747.19	17,161.35	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2384)	0.0000	1	(2.4932)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	3,400	0.8251	3,064.44	2,805.22	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0390)	0.0000	1	(0.4075)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	4,500	0.8251	4,055.88	3,712.79	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0516)	0.0000	1	(0.5394)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	14,700	0.8251	13,249.21	12,128.46	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1685)	0.0000	1	(1.7620)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	2,000	0.8251	1,802.61	1,650.13	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0229)	0.0000	1	(0.2397)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	5,400	0.8251	4,867.06	4,455.35	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0619)	0.0000	1	(0.6473)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	27,900	0.8251	25,146.47	23,019.31	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3197)	0.0000	1	(3.3443)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	41,000	0.8251	36,953.59	33,827.67	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4698)	0.0000	1	(4.9145)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	600	0.8251	540.78	495.04	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0069)	0.0000	1	(0.0719)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	900	0.8251	811.18	742.56	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0103)	0.0000	1	(0.1079)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	3,500	0.8251	3,154.57	2,887.73	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0401)	0.0000	1	(0.4195)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	3,400	0.8251	3,064.44	2,805.22	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0390)	0.0000	1	(0.4075)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	8,100	0.8251	7,300.59	6,683.03	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0928)	0.0000	1	(0.9709)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	3,200	0.8251	2,884.18	2,640.21	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0367)	0.0000	1	(0.3836)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	5,800	0.8251	5,227.58	4,785.38	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0665)	0.0000	1	(0.6952)	02/07/2025
603866.SH	01/09/2025	SDB3260123446	0	17,700	0.8251	15,953.13	14,603.65	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2028)	0.0000	1	(2.1216)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,600	0.8424	1,497.43	1,347.88	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0187)	0.0000	1	(0.1988)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,600	0.8424	2,418.24	2,190.31	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0304)	0.0000	1	(0.3213)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,400	0.8424	1,261.83	1,179.40	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0164)	0.0000	1	(0.1682)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,300	0.8424	2,073.01	1,937.58	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0269)	0.0000	1	(0.2762)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/08/2025	SDB3260123446	0	100	0.8424	90.13	84.24	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	3,300	0.8424	2,974.31	2,780.01	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0386)	0.0000	1	(0.3964)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	12,400	0.8424	11,176.21	10,446.09	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1451)	0.0000	1	(1.4893)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	700	0.8424	630.91	589.70	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0082)	0.0000	1	(0.0841)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	300	0.8424	270.39	252.73	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	29,900	0.8424	26,949.08	25,188.57	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3498)	0.0000	1	(3.5912)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	13,300	0.8424	11,987.38	11,204.28	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1556)	0.0000	1	(1.5974)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	4,800	0.8424	4,326.27	4,043.65	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0562)	0.0000	1	(0.5765)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	21,900	0.8424	19,738.62	18,449.15	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2562)	0.0000	1	(2.6304)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	400	0.8424	360.52	336.97	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0047)	0.0000	1	(0.0480)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	700	0.8424	630.91	589.70	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0082)	0.0000	1	(0.0841)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	4,300	0.8424	3,875.62	3,622.44	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0503)	0.0000	1	(0.5165)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	14,400	0.8424	12,978.82	12,130.95	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1685)	0.0000	1	(1.7295)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	6,400	0.8424	5,768.36	5,391.53	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0749)	0.0000	1	(0.7687)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	13,500	0.8424	12,167.64	11,372.76	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1580)	0.0000	1	(1.6215)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	6,000	0.8424	5,407.84	5,054.56	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0702)	0.0000	1	(0.7206)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	7,800	0.8424	7,030.19	6,570.93	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0913)	0.0000	1	(0.9368)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	5,200	0.8424	4,686.80	4,380.62	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0608)	0.0000	1	(0.6246)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	17,500	0.8424	15,772.87	14,742.47	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2048)	0.0000	1	(2.1019)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	8,300	0.8424	7,480.85	6,992.14	0.0000	4.3300	50.00	0.00	(0.8998)	(0.0971)	0.0000	1	(0.9969)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,000	0.8424	1,802.61	1,684.85	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0234)	0.0000	1	(0.2402)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,300	0.8424	1,171.70	1,095.16	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0152)	0.0000	1	(0.1561)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	100	0.8424	90.13	84.24	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,400	0.8424	1,261.83	1,179.40	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0164)	0.0000	1	(0.1682)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	41,400	0.8424	37,314.11	34,876.48	0.0000	4.3300	50.00	0.00	(4.4881)	(0.4844)	0.0000	1	(4.9725)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	600	0.8424	540.78	505.46	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0070)	0.0000	1	(0.0721)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	27,500	0.8424	24,785.94	23,166.74	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3218)	0.0000	1	(3.3030)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	13,500	0.8424	12,167.64	11,372.76	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1580)	0.0000	1	(1.6215)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	6,500	0.8424	5,858.50	5,475.78	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0761)	0.0000	1	(0.7807)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	7,100	0.8424	6,399.28	5,981.23	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0831)	0.0000	1	(0.8528)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	7,400	0.8424	6,669.67	6,233.96	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0866)	0.0000	1	(0.8888)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	12,100	0.8424	10,905.81	10,193.37	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1416)	0.0000	1	(1.4533)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	9,900	0.8424	8,922.94	8,340.03	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1158)	0.0000	1	(1.1891)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,200	0.8424	1,081.57	1,010.91	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0140)	0.0000	1	(0.1441)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	4,900	0.8424	4,416.40	4,127.89	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0573)	0.0000	1	(0.5885)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	88,900	0.8424	80,126.19	74,891.76	0.0000	4.3300	50.00	0.00	(9.6374)	(1.0402)	0.0000	1	(10.6776)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	11,900	0.8424	10,725.55	10,024.88	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1392)	0.0000	1	(1.4293)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	18,900	0.8424	17,034.70	15,921.87	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2211)	0.0000	1	(2.2700)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,800	0.8424	1,622.35	1,516.37	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0211)	0.0000	1	(0.2162)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,100	0.8424	1,892.74	1,769.10	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0246)	0.0000	1	(0.2522)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,400	0.8424	2,163.14	2,021.82	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0281)	0.0000	1	(0.2883)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	18,200	0.8424	16,403.79	15,332.17	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2129)	0.0000	1	(2.1860)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	12,000	0.8424	10,815.68	10,109.12	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1404)	0.0000	1	(1.4413)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	10,500	0.8424	9,463.72	8,845.48	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1229)	0.0000	1	(1.2611)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	7,800	0.8424	7,030.19	6,570.93	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0913)	0.0000	1	(0.9368)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	6,500	0.8424	5,858.50	5,475.78	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0761)	0.0000	1	(0.7807)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	100	0.8424	90.13	84.24	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	500	0.8424	450.65	421.21	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0059)	0.0000	1	(0.0601)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	300	0.8424	270.39	252.73	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	4,700	0.8424	4,236.14	3,959.41	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0550)	0.0000	1	(0.5645)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	21,000	0.8424	18,927.45	17,690.97	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2457)	0.0000	1	(2.5223)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	17,900	0.8424	16,133.40	15,079.44	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2094)	0.0000	1	(2.1499)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	1,600	0.8424	1,442.09	1,347.88	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0187)	0.0000	1	(0.1922)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/08/2025	SDB3260123446	0	1,800	0.8424	1,622.35	1,516.37	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0211)	0.0000	1	(0.2162)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	900	0.8424	811.18	758.18	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0105)	0.0000	1	(0.1081)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	5,800	0.8424	5,227.58	4,886.08	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0679)	0.0000	1	(0.6966)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	300	0.8424	270.39	252.73	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0035)	0.0000	1	(0.0360)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	24,800	0.8424	22,352.41	20,892.19	0.0000	4.3300	50.00	0.00	(0.2685)	(0.2902)	0.0000	1	(2.9787)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	15,600	0.8424	14,060.39	13,141.86	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1825)	0.0000	1	(1.8737)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	20,800	0.8424	18,747.19	17,522.48	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2434)	0.0000	1	(2.4982)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	3,400	0.8424	3,064.44	2,864.25	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0398)	0.0000	1	(0.4084)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	4,500	0.8424	4,055.88	3,790.92	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0527)	0.0000	1	(0.5405)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	14,700	0.8424	13,249.21	12,383.68	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1720)	0.0000	1	(1.7656)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	2,000	0.8424	1,802.61	1,684.85	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0234)	0.0000	1	(0.2402)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	5,400	0.8424	4,867.06	4,549.11	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0632)	0.0000	1	(0.6486)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	27,900	0.8424	25,146.47	23,503.71	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3264)	0.0000	1	(3.3510)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	41,000	0.8424	36,953.59	34,539.51	0.0000	4.3300	50.00	0.00	(4.4447)	(0.4797)	0.0000	1	(4.9244)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	600	0.8424	540.78	505.46	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0070)	0.0000	1	(0.0721)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	900	0.8424	811.18	758.18	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0105)	0.0000	1	(0.1081)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	3,500	0.8424	3,154.57	2,948.49	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0410)	0.0000	1	(0.4204)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	3,400	0.8424	3,064.44	2,864.25	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0398)	0.0000	1	(0.4084)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	8,100	0.8424	7,300.59	6,823.66	0.0000	4.3300	50.00	0.00	(0.8781)	(0.0948)	0.0000	1	(0.9729)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	3,200	0.8424	2,884.18	2,695.77	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0374)	0.0000	1	(0.3843)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	5,800	0.8424	5,227.58	4,886.08	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0679)	0.0000	1	(0.6966)	02/07/2025
603866.SH	01/08/2025	SDB3260123446	0	17,700	0.8424	15,953.13	14,910.96	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2071)	0.0000	1	(2.1259)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,600	0.9210	1,497.43	1,473.58	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0205)	0.0000	1	(0.2006)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,600	0.9210	2,418.24	2,394.56	0.0000	4.3300	50.00	0.00	(0.2909)	(0.0333)	0.0000	1	(0.3241)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,400	0.9210	1,261.83	1,289.38	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0179)	0.0000	1	(0.1697)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,300	0.9210	2,073.01	2,118.27	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0294)	0.0000	1	(0.2788)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	100	0.9210	90.13	92.10	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	3,300	0.9210	2,974.31	3,039.25	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0422)	0.0000	1	(0.4000)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	12,400	0.9210	11,176.21	11,420.21	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1586)	0.0000	1	(1.5029)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	700	0.9210	630.91	644.69	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0090)	0.0000	1	(0.0848)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	300	0.9210	270.39	276.30	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	29,900	0.9210	26,949.08	27,537.45	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3825)	0.0000	1	(3.6238)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	13,300	0.9210	11,987.38	12,249.10	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1701)	0.0000	1	(1.6119)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	4,800	0.9210	4,326.27	4,420.73	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0614)	0.0000	1	(0.5818)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	21,900	0.9210	19,738.62	20,169.57	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2801)	0.0000	1	(2.6543)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	400	0.9210	360.52	368.39	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0051)	0.0000	1	(0.0485)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	700	0.9210	630.91	644.69	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0090)	0.0000	1	(0.0848)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	4,300	0.9210	3,875.62	3,960.24	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0550)	0.0000	1	(0.5212)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	14,400	0.9210	12,978.82	13,262.18	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1842)	0.0000	1	(1.7453)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	6,400	0.9210	5,768.36	5,894.30	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0819)	0.0000	1	(0.7757)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	13,500	0.9210	12,167.64	12,433.30	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1727)	0.0000	1	(1.6362)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	6,000	0.9210	5,407.84	5,525.91	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0767)	0.0000	1	(0.7272)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	7,800	0.9210	7,030.19	7,183.68	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0998)	0.0000	1	(0.9453)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	5,200	0.9210	4,686.80	4,789.12	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0665)	0.0000	1	(0.6302)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	17,500	0.9210	15,772.87	16,117.24	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2239)	0.0000	1	(2.1210)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	8,300	0.9210	7,480.85	7,644.18	0.0000	4.3300	50.00	0.00	(0.8998)	(0.1062)	0.0000	1	(1.0059)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,000	0.9210	1,802.61	1,841.97	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0256)	0.0000	1	(0.2424)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,300	0.9210	1,171.70	1,197.28	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0166)	0.0000	1	(0.1576)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	100	0.9210	90.13	92.10	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,400	0.9210	1,261.83	1,289.38	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0179)	0.0000	1	(0.1697)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	41,400	0.9210	37,314.11	38,128.78	0.0000	4.3300	50.00	0.00	(4.4881)	(0.5296)	0.0000	1	(5.0176)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	600	0.9210	540.78	552.59	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0077)	0.0000	1	(0.0727)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	27,500	0.9210	24,785.94	25,327.09	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3518)	0.0000	1	(3.3330)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTOD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/07/2025	SDB3260123446	0	13,500	0.9210	12,167.64	12,433.30	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1727)	0.0000	1	(1.6362)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	6,500	0.9210	5,858.50	5,986.40	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0831)	0.0000	1	(0.7878)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	7,100	0.9210	6,399.28	6,538.99	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0908)	0.0000	1	(0.8605)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	7,400	0.9210	6,669.67	6,815.29	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0947)	0.0000	1	(0.8969)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	12,100	0.9210	10,905.81	11,143.92	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1548)	0.0000	1	(1.4665)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	9,900	0.9210	8,922.94	9,117.75	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1266)	0.0000	1	(1.1999)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,200	0.9210	1,081.57	1,105.18	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0153)	0.0000	1	(0.1454)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	4,900	0.9210	4,416.40	4,512.83	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0627)	0.0000	1	(0.5939)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	88,900	0.9210	80,126.19	81,875.57	0.0000	4.3300	50.00	0.00	(9.6374)	(1.1372)	0.0000	1	(10.7746)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	11,900	0.9210	10,725.55	10,959.72	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1522)	0.0000	1	(1.4423)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	18,900	0.9210	17,034.70	17,406.62	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2418)	0.0000	1	(2.2907)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,800	0.9210	1,622.35	1,657.77	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0230)	0.0000	1	(0.2182)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,100	0.9210	1,892.74	1,934.07	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0269)	0.0000	1	(0.2545)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,400	0.9210	2,163.14	2,210.36	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0307)	0.0000	1	(0.2909)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	18,200	0.9210	16,403.79	16,761.93	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2328)	0.0000	1	(2.2058)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	12,000	0.9210	10,815.68	11,051.82	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1535)	0.0000	1	(1.4544)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	10,500	0.9210	9,463.72	9,670.34	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1343)	0.0000	1	(1.2726)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	7,800	0.9210	7,030.19	7,183.68	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0998)	0.0000	1	(0.9453)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	6,500	0.9210	5,858.50	5,986.40	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0831)	0.0000	1	(0.7878)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	100	0.9210	90.13	92.10	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	500	0.9210	450.65	460.49	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0064)	0.0000	1	(0.0606)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	300	0.9210	270.39	276.30	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	4,700	0.9210	4,236.14	4,328.63	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0601)	0.0000	1	(0.5696)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	21,000	0.9210	18,927.45	19,340.69	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2686)	0.0000	1	(2.5452)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	17,900	0.9210	16,133.40	16,485.63	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2290)	0.0000	1	(2.1695)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,600	0.9210	1,442.09	1,473.58	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0205)	0.0000	1	(0.1939)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	1,800	0.9210	1,622.35	1,657.77	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0230)	0.0000	1	(0.2182)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	900	0.9210	811.18	828.89	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0115)	0.0000	1	(0.1091)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	5,800	0.9210	5,227.58	5,341.71	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0742)	0.0000	1	(0.7030)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	300	0.9210	270.39	276.30	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0364)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	24,800	0.9210	22,352.41	22,840.43	0.0000	4.3300	50.00	0.00	(2.6885)	(0.3172)	0.0000	1	(3.0057)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	15,600	0.9210	14,060.39	14,367.37	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1995)	0.0000	1	(1.8907)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	20,800	0.9210	18,747.19	19,156.49	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2661)	0.0000	1	(2.5209)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	3,400	0.9210	3,064.44	3,131.35	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0435)	0.0000	1	(0.4121)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	4,500	0.9210	4,055.88	4,144.43	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0576)	0.0000	1	(0.5454)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	14,700	0.9210	13,249.21	13,538.48	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1880)	0.0000	1	(1.7816)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	2,000	0.9210	1,802.61	1,841.97	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0256)	0.0000	1	(0.2424)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	5,400	0.9210	4,867.06	4,973.32	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0691)	0.0000	1	(0.6545)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	27,900	0.9210	25,146.47	25,695.48	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3569)	0.0000	1	(3.3814)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	41,000	0.9210	36,953.59	37,760.39	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5244)	0.0000	1	(4.9691)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	600	0.9210	540.78	552.59	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0077)	0.0000	1	(0.0727)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	900	0.9210	811.18	828.89	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0115)	0.0000	1	(0.1091)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	3,500	0.9210	3,154.57	3,223.45	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0448)	0.0000	1	(0.4242)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	3,400	0.9210	3,064.44	3,131.35	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0435)	0.0000	1	(0.4121)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	8,100	0.9210	7,300.59	7,459.98	0.0000	4.3300	50.00	0.00	(0.8781)	(0.1036)	0.0000	1	(0.9817)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	3,200	0.9210	2,884.18	2,947.15	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0409)	0.0000	1	(0.3878)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	5,800	0.9210	5,227.58	5,341.71	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0742)	0.0000	1	(0.7030)	02/07/2025
603866.SH	01/07/2025	SDB3260123446	0	17,700	0.9210	15,953.13	16,301.43	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2264)	0.0000	1	(2.1452)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,400	0.9013	1,261.83	1,261.83	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0175)	0.0000	1	(0.1693)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	2,300	0.9013	2,073.01	2,073.01	0.0000	4.3300	50.00	0.00	(0.2493)	(0.0288)	0.0000	1	(0.2781)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	100	0.9013	90.13	90.13	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	3,300	0.9013	2,974.31	2,974.31	0.0000	4.3300	50.00	0.00	(0.3577)	(0.0413)	0.0000	1	(0.3991)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	12,400	0.9013	11,176.21	11,176.21	0.0000	4.3300	50.00	0.00	(1.3442)	(0.1552)	0.0000	1	(1.4995)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/06/2025	SDB3260123446	0	700	0.9013	630.91	630.91	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0088)	0.0000	1	(0.0846)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	300	0.9013	270.39	270.39	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0363)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	29,900	0.9013	26,949.08	26,949.08	0.0000	4.3300	50.00	0.00	(3.2414)	(0.3743)	0.0000	1	(3.6157)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	13,300	0.9013	11,987.38	11,987.38	0.0000	4.3300	50.00	0.00	(1.4418)	(0.1665)	0.0000	1	(1.6083)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	4,800	0.9013	4,326.27	4,326.27	0.0000	4.3300	50.00	0.00	(0.5204)	(0.0601)	0.0000	1	(0.5804)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	21,900	0.9013	19,738.62	19,738.62	0.0000	4.3300	50.00	0.00	(2.3741)	(0.2741)	0.0000	1	(2.6483)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	400	0.9013	360.52	360.52	0.0000	4.3300	50.00	0.00	(0.0434)	(0.0050)	0.0000	1	(0.0484)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	700	0.9013	630.91	630.91	0.0000	4.3300	50.00	0.00	(0.0759)	(0.0088)	0.0000	1	(0.0846)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	4,300	0.9013	3,875.62	3,875.62	0.0000	4.3300	50.00	0.00	(0.4662)	(0.0538)	0.0000	1	(0.5200)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	14,400	0.9013	12,978.82	12,978.82	0.0000	4.3300	50.00	0.00	(1.5611)	(0.1803)	0.0000	1	(1.7413)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	6,400	0.9013	5,768.36	5,768.36	0.0000	4.3300	50.00	0.00	(0.6938)	(0.0801)	0.0000	1	(0.7739)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	13,500	0.9013	12,167.64	12,167.64	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1690)	0.0000	1	(1.6325)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	6,000	0.9013	5,407.84	5,407.84	0.0000	4.3300	50.00	0.00	(0.6504)	(0.0751)	0.0000	1	(0.7256)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	7,800	0.9013	7,030.19	7,030.19	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0976)	0.0000	1	(0.9432)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	5,200	0.9013	4,686.80	4,686.80	0.0000	4.3300	50.00	0.00	(0.5637)	(0.0651)	0.0000	1	(0.6288)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	17,500	0.9013	15,772.87	15,772.87	0.0000	4.3300	50.00	0.00	(1.8971)	(0.2191)	0.0000	1	(2.1162)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	8,300	0.9013	7,480.85	7,480.85	0.0000	4.3300	50.00	0.00	(0.8998)	(0.1039)	0.0000	1	(1.0037)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	2,000	0.9013	1,802.61	1,802.61	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0250)	0.0000	1	(0.2419)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,300	0.9013	1,171.70	1,171.70	0.0000	4.3300	50.00	0.00	(0.1409)	(0.0163)	0.0000	1	(0.1572)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	100	0.9013	90.13	90.13	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,400	0.9013	1,261.83	1,261.83	0.0000	4.3300	50.00	0.00	(0.1518)	(0.0175)	0.0000	1	(0.1693)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	41,400	0.9013	37,314.11	37,314.11	0.0000	4.3300	50.00	0.00	(4.4881)	(0.5183)	0.0000	1	(5.0063)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	600	0.9013	540.78	540.78	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0075)	0.0000	1	(0.0726)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	27,500	0.9013	24,785.94	24,785.94	0.0000	4.3300	50.00	0.00	(2.9812)	(0.3442)	0.0000	1	(3.3254)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	13,500	0.9013	12,167.64	12,167.64	0.0000	4.3300	50.00	0.00	(1.4635)	(0.1690)	0.0000	1	(1.6325)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	6,500	0.9013	5,858.50	5,858.50	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0814)	0.0000	1	(0.7860)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	7,100	0.9013	6,399.28	6,399.28	0.0000	4.3300	50.00	0.00	(0.7697)	(0.0889)	0.0000	1	(0.8586)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	7,400	0.9013	6,669.67	6,669.67	0.0000	4.3300	50.00	0.00	(0.8022)	(0.0926)	0.0000	1	(0.8948)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	12,100	0.9013	10,905.81	10,905.81	0.0000	4.3300	50.00	0.00	(1.3117)	(0.1515)	0.0000	1	(1.4632)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	9,900	0.9013	8,922.94	8,922.94	0.0000	4.3300	50.00	0.00	(1.0732)	(0.1239)	0.0000	1	(1.1972)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,200	0.9013	1,081.57	1,081.57	0.0000	4.3300	50.00	0.00	(0.1301)	(0.0150)	0.0000	1	(0.1451)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	4,900	0.9013	4,416.40	4,416.40	0.0000	4.3300	50.00	0.00	(0.5312)	(0.0613)	0.0000	1	(0.5925)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	88,900	0.9013	80,126.19	80,126.19	0.0000	4.3300	50.00	0.00	(9.6374)	(1.1129)	0.0000	1	(10.7503)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	11,900	0.9013	10,725.55	10,725.55	0.0000	4.3300	50.00	0.00	(1.2900)	(0.1490)	0.0000	1	(1.4390)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	18,900	0.9013	17,034.70	17,034.70	0.0000	4.3300	50.00	0.00	(2.0489)	(0.2366)	0.0000	1	(2.2855)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,800	0.9013	1,622.35	1,622.35	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0225)	0.0000	1	(0.2177)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	2,100	0.9013	1,892.74	1,892.74	0.0000	4.3300	50.00	0.00	(0.2277)	(0.0263)	0.0000	1	(0.2539)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	2,400	0.9013	2,163.14	2,163.14	0.0000	4.3300	50.00	0.00	(0.2602)	(0.0300)	0.0000	1	(0.2902)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	18,200	0.9013	16,403.79	16,403.79	0.0000	4.3300	50.00	0.00	(1.9730)	(0.2278)	0.0000	1	(2.2008)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	12,000	0.9013	10,815.68	10,815.68	0.0000	4.3300	50.00	0.00	(1.3009)	(0.1502)	0.0000	1	(1.4511)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	10,500	0.9013	9,463.72	9,463.72	0.0000	4.3300	50.00	0.00	(1.1383)	(0.1314)	0.0000	1	(1.2697)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	7,800	0.9013	7,030.19	7,030.19	0.0000	4.3300	50.00	0.00	(0.8456)	(0.0976)	0.0000	1	(0.9432)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	6,500	0.9013	5,858.50	5,858.50	0.0000	4.3300	50.00	0.00	(0.7046)	(0.0814)	0.0000	1	(0.7860)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	100	0.9013	90.13	90.13	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0013)	0.0000	1	(0.0121)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	500	0.9013	450.65	450.65	0.0000	4.3300	50.00	0.00	(0.0542)	(0.0063)	0.0000	1	(0.0605)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	300	0.9013	270.39	270.39	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0363)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	4,700	0.9013	4,236.14	4,236.14	0.0000	4.3300	50.00	0.00	(0.5095)	(0.0588)	0.0000	1	(0.5683)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	21,000	0.9013	18,927.45	18,927.45	0.0000	4.3300	50.00	0.00	(2.2766)	(0.2629)	0.0000	1	(2.5394)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	17,900	0.9013	16,133.40	16,133.40	0.0000	4.3300	50.00	0.00	(1.9405)	(0.2241)	0.0000	1	(2.1646)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,600	0.9013	1,442.09	1,442.09	0.0000	4.3300	50.00	0.00	(0.1735)	(0.0200)	0.0000	1	(0.1935)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	1,800	0.9013	1,622.35	1,622.35	0.0000	4.3300	50.00	0.00	(0.1951)	(0.0225)	0.0000	1	(0.2177)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	900	0.9013	811.18	811.18	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0113)	0.0000	1	(0.1088)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	5,800	0.9013	5,227.58	5,227.58	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0726)	0.0000	1	(0.7014)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603866.SH	01/06/2025	SDB3260123446	0	300	0.9013	270.39	270.39	0.0000	4.3300	50.00	0.00	(0.0325)	(0.0038)	0.0000	1	(0.0363)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	24,800	0.9013	22,352.41	22,352.41	0.0000	4.3300	50.00	0.00	(2.6885)	(0.3105)	0.0000	1	(2.9989)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	15,600	0.9013	14,060.39	14,060.39	0.0000	4.3300	50.00	0.00	(1.6912)	(0.1953)	0.0000	1	(1.8864)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	20,800	0.9013	18,747.19	18,747.19	0.0000	4.3300	50.00	0.00	(2.2549)	(0.2604)	0.0000	1	(2.5152)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	3,400	0.9013	3,064.44	3,064.44	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0426)	0.0000	1	(0.4111)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	4,500	0.9013	4,055.88	4,055.88	0.0000	4.3300	50.00	0.00	(0.4878)	(0.0563)	0.0000	1	(0.5442)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	14,700	0.9013	13,249.21	13,249.21	0.0000	4.3300	50.00	0.00	(1.5936)	(0.1840)	0.0000	1	(1.7776)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	2,000	0.9013	1,802.61	1,802.61	0.0000	4.3300	50.00	0.00	(0.2168)	(0.0250)	0.0000	1	(0.2419)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	5,400	0.9013	4,867.06	4,867.06	0.0000	4.3300	50.00	0.00	(0.5854)	(0.0676)	0.0000	1	(0.6530)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	27,900	0.9013	25,146.47	25,146.47	0.0000	4.3300	50.00	0.00	(3.0246)	(0.3493)	0.0000	1	(3.3738)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	41,000	0.9013	36,953.59	36,953.59	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5132)	0.0000	1	(4.9579)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	600	0.9013	540.78	540.78	0.0000	4.3300	50.00	0.00	(0.0650)	(0.0075)	0.0000	1	(0.0726)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	900	0.9013	811.18	811.18	0.0000	4.3300	50.00	0.00	(0.0976)	(0.0113)	0.0000	1	(0.1088)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	3,500	0.9013	3,154.57	3,154.57	0.0000	4.3300	50.00	0.00	(0.3794)	(0.0438)	0.0000	1	(0.4232)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	3,400	0.9013	3,064.44	3,064.44	0.0000	4.3300	50.00	0.00	(0.3686)	(0.0426)	0.0000	1	(0.4111)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	8,100	0.9013	7,300.59	7,300.59	0.0000	4.3300	50.00	0.00	(0.8781)	(0.1014)	0.0000	1	(0.9795)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	3,200	0.9013	2,884.18	2,884.18	0.0000	4.3300	50.00	0.00	(0.3469)	(0.0401)	0.0000	1	(0.3870)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	5,800	0.9013	5,227.58	5,227.58	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0726)	0.0000	1	(0.7014)	02/07/2025
603866.SH	01/06/2025	SDB3260123446	0	17,700	0.9013	15,953.13	15,953.13	0.0000	4.3300	50.00	0.00	(1.9188)	(0.2216)	0.0000	1	(2.1404)	02/07/2025
TOTAL TOLY BREAD CO LTD CMN CLASS A SERIES NORTHBOUND												(996.8932)	(106.7439)	0.0000		(1,103.6371)	
TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
600438.SH	01/07/2025	SDB3264390135	0	1,400	3.0185	4,227.13	4,225.87	0.0000	4.3300	50.00	0.00	(0.5084)	(0.0587)	0.0000	1	(0.5671)	02/07/2025
600438.SH	01/07/2025	SDB3264390135	0	20,600	3.0185	62,199.19	62,180.71	0.0000	4.3300	50.00	0.00	(7.4812)	(0.8636)	0.0000	1	(8.3448)	02/07/2025
600438.SH	01/07/2025	SDB3264390135	0	400	3.0185	1,207.75	1,207.39	0.0000	4.3300	50.00	0.00	(0.1453)	(0.0168)	0.0000	1	(0.1620)	02/07/2025
600438.SH	01/07/2025	SDB3264390135	0	1,800	3.0185	5,434.88	5,433.27	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0755)	0.0000	1	(0.7292)	02/07/2025
600438.SH	01/07/2025	SDB3264390135	0	2,800	3.0185	8,454.26	8,451.75	0.0000	4.3300	50.00	0.00	(1.0169)	(0.1174)	0.0000	1	(1.1342)	02/07/2025
600438.SH	01/07/2025	SDB3264390135	0	600	3.0185	1,811.63	1,811.09	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0252)	0.0000	1	(0.2431)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	1,400	3.0194	4,227.13	4,227.13	0.0000	4.3300	50.00	0.00	(0.5084)	(0.0587)	0.0000	1	(0.5671)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	20,600	3.0194	62,199.19	62,199.19	0.0000	4.3300	50.00	0.00	(7.4812)	(0.8639)	0.0000	1	(8.3451)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	400	3.0194	1,207.75	1,207.75	0.0000	4.3300	50.00	0.00	(0.1453)	(0.0168)	0.0000	1	(0.1620)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	1,800	3.0194	5,434.88	5,434.88	0.0000	4.3300	50.00	0.00	(0.6537)	(0.0755)	0.0000	1	(0.7292)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	2,800	3.0194	8,454.26	8,454.26	0.0000	4.3300	50.00	0.00	(1.0169)	(0.1174)	0.0000	1	(1.1343)	02/07/2025
600438.SH	01/06/2025	SDB3264390135	0	600	3.0194	1,811.63	1,811.63	0.0000	4.3300	50.00	0.00	(0.2179)	(0.0252)	0.0000	1	(0.2431)	02/07/2025
TOTAL TONGWEI CO. LTD. CMN CLASS A SERIES NORTHBOUND												(20.0467)	(2.3145)	0.0000		(22.3612)	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND																	
600780.SH	01/17/2025	SDB3262540429	0	400	0.7173	284.84	286.93	0.0000	4.3300	50.00	0.00	(0.0343)	(0.0040)	0.0000	1	(0.0382)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	8,300	0.7173	5,782.14	5,953.87	0.0000	4.3300	50.00	0.00	(0.6955)	(0.0827)	0.0000	1	(0.7782)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	900	0.7173	627.13	645.60	0.0000	4.3300	50.00	0.00	(0.0754)	(0.0090)	0.0000	1	(0.0844)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	6,800	0.7173	4,790.46	4,877.87	0.0000	4.3300	50.00	0.00	(0.5762)	(0.0677)	0.0000	1	(0.6439)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,100	0.7173	780.66	789.07	0.0000	4.3300	50.00	0.00	(0.0939)	(0.0110)	0.0000	1	(0.1049)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	200	0.7173	142.38	143.47	0.0000	4.3300	50.00	0.00	(0.0171)	(0.0020)	0.0000	1	(0.0191)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	700	0.7173	498.44	502.13	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0070)	0.0000	1	(0.0669)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	7,300	0.7173	5,402.93	5,236.54	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0727)	0.0000	1	(0.7226)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,100	0.7173	816.74	789.07	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0110)	0.0000	1	(0.1092)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,000	0.7173	752.40	717.33	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0100)	0.0000	1	(0.1005)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	6,200	0.7173	4,637.38	4,447.47	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0618)	0.0000	1	(0.6195)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	13,600	0.7173	10,395.16	9,755.74	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1355)	0.0000	1	(1.3858)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	2,300	0.7173	1,771.04	1,649.87	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0229)	0.0000	1	(0.2359)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	10,800	0.7173	8,303.49	7,747.21	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1076)	0.0000	1	(1.1063)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	2,800	0.7173	2,152.76	2,008.54	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0279)	0.0000	1	(0.2868)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	5,700	0.7173	4,382.40	4,088.80	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0568)	0.0000	1	(0.5839)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/17/2025	SDB3262540429	0	10,300	0.7173	7,919.07	7,388.54	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1026)	0.0000	1	(1.0551)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	3,300	0.7173	2,537.18	2,367.20	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0329)	0.0000	1	(0.3380)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	13,400	0.7173	10,302.48	9,612.28	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1335)	0.0000	1	(1.3727)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	200	0.7173	153.77	143.47	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	6,100	0.7173	4,689.94	4,375.74	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0608)	0.0000	1	(0.6249)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,000	0.7173	768.84	717.33	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0100)	0.0000	1	(0.1024)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	200	0.7173	153.77	143.47	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	2,400	0.7173	1,845.22	1,721.60	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0239)	0.0000	1	(0.2459)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	700	0.7173	538.19	502.13	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0070)	0.0000	1	(0.0717)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	10,400	0.7173	7,995.96	7,460.27	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1036)	0.0000	1	(1.0654)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	10,500	0.7173	8,072.84	7,532.01	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1046)	0.0000	1	(1.0756)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	5,500	0.7173	4,228.63	3,945.34	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0548)	0.0000	1	(0.5634)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	400	0.7173	307.54	286.93	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	4,200	0.7173	3,229.14	3,012.80	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0418)	0.0000	1	(0.4302)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	6,800	0.7173	5,228.13	4,877.87	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0677)	0.0000	1	(0.6966)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	6,100	0.7173	4,689.94	4,375.74	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0608)	0.0000	1	(0.6249)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	200	0.7173	153.77	143.47	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	4,100	0.7173	3,152.25	2,941.07	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0408)	0.0000	1	(0.4200)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	100	0.7173	76.88	71.73	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,600	0.7173	1,230.15	1,147.73	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0159)	0.0000	1	(0.1639)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,900	0.7173	1,460.80	1,362.93	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0189)	0.0000	1	(0.1946)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,200	0.7173	922.61	860.80	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0120)	0.0000	1	(0.1229)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	4,100	0.7173	3,152.25	2,941.07	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0408)	0.0000	1	(0.4200)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	12,200	0.7173	9,379.87	8,751.47	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1215)	0.0000	1	(1.2497)	02/07/2025
600780.SH	01/17/2025	SDB3262540429	0	1,000	0.7173	768.84	717.33	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0100)	0.0000	1	(0.1024)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	8,300	0.6989	5,782.14	5,801.28	0.0000	4.3300	50.00	0.00	(0.6955)	(0.0806)	0.0000	1	(0.7760)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	900	0.6989	627.13	629.05	0.0000	4.3300	50.00	0.00	(0.0754)	(0.0087)	0.0000	1	(0.0842)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	6,800	0.6989	4,790.46	4,752.85	0.0000	4.3300	50.00	0.00	(0.5762)	(0.0660)	0.0000	1	(0.6422)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,100	0.6989	780.66	768.84	0.0000	4.3300	50.00	0.00	(0.0939)	(0.0107)	0.0000	1	(0.1046)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	200	0.6989	142.38	139.79	0.0000	4.3300	50.00	0.00	(0.0171)	(0.0019)	0.0000	1	(0.0191)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	700	0.6989	498.44	489.26	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0068)	0.0000	1	(0.0667)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	7,300	0.6989	5,402.93	5,102.33	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0709)	0.0000	1	(0.7207)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,100	0.6989	816.74	768.84	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0107)	0.0000	1	(0.1089)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,000	0.6989	752.40	698.95	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0097)	0.0000	1	(0.1002)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	6,200	0.6989	4,637.38	4,333.48	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0602)	0.0000	1	(0.6180)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	13,600	0.6989	10,395.16	9,505.71	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1320)	0.0000	1	(1.3823)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	2,300	0.6989	1,771.04	1,607.58	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0223)	0.0000	1	(0.2353)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	10,800	0.6989	8,303.49	7,548.65	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1048)	0.0000	1	(1.1036)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	2,800	0.6989	2,152.76	1,957.06	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0272)	0.0000	1	(0.2861)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	5,700	0.6989	4,382.40	3,984.01	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0553)	0.0000	1	(0.5824)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	10,300	0.6989	7,919.07	7,199.17	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1000)	0.0000	1	(1.0525)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	3,300	0.6989	2,537.18	2,306.53	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0320)	0.0000	1	(0.3372)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	13,400	0.6989	10,302.48	9,365.92	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1301)	0.0000	1	(1.3692)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	200	0.6989	153.77	139.79	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	6,100	0.6989	4,689.94	4,263.59	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0592)	0.0000	1	(0.6233)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,000	0.6989	768.84	698.95	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0097)	0.0000	1	(0.1022)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	200	0.6989	153.77	139.79	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	2,400	0.6989	1,845.22	1,677.48	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0233)	0.0000	1	(0.2452)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	700	0.6989	538.19	489.26	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0068)	0.0000	1	(0.0715)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	10,400	0.6989	7,995.96	7,269.07	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1010)	0.0000	1	(1.0627)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	10,500	0.6989	8,072.84	7,338.96	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1019)	0.0000	1	(1.0729)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	5,500	0.6989	4,228.63	3,844.22	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0534)	0.0000	1	(0.5620)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	400	0.6989	307.54	279.58	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0039)	0.0000	1	(0.0409)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/16/2025	SDB3262540429	0	4,200	0.6989	3,229.14	2,935.59	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0408)	0.0000	1	(0.4292)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	6,800	0.6989	5,228.13	4,752.85	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0660)	0.0000	1	(0.6948)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	6,100	0.6989	4,689.94	4,263.59	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0592)	0.0000	1	(0.6233)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	200	0.6989	153.77	139.79	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	4,100	0.6989	3,152.25	2,865.69	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0398)	0.0000	1	(0.4189)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	100	0.6989	76.88	69.89	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,600	0.6989	1,230.15	1,118.32	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0155)	0.0000	1	(0.1635)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,900	0.6989	1,460.80	1,328.00	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0184)	0.0000	1	(0.1941)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,200	0.6989	922.61	838.74	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0116)	0.0000	1	(0.1226)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	4,100	0.6989	3,152.25	2,865.69	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0398)	0.0000	1	(0.4189)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	12,200	0.6989	9,379.87	8,527.18	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1184)	0.0000	1	(1.2466)	02/07/2025
600780.SH	01/16/2025	SDB3262540429	0	1,000	0.6989	768.84	698.95	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0097)	0.0000	1	(0.1022)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	6,800	0.6989	4,790.46	4,752.24	0.0000	4.3300	50.00	0.00	(0.5762)	(0.0660)	0.0000	1	(0.6422)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,100	0.6989	780.66	768.74	0.0000	4.3300	50.00	0.00	(0.0939)	(0.0107)	0.0000	1	(0.1046)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	200	0.6989	142.38	139.77	0.0000	4.3300	50.00	0.00	(0.0171)	(0.0019)	0.0000	1	(0.0191)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	700	0.6989	498.44	489.20	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0068)	0.0000	1	(0.0667)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	7,300	0.6989	5,402.93	5,101.67	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0709)	0.0000	1	(0.7207)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,100	0.6989	816.74	768.74	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0107)	0.0000	1	(0.1089)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,000	0.6989	752.40	698.86	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0097)	0.0000	1	(0.1002)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	6,200	0.6989	4,637.38	4,332.93	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0602)	0.0000	1	(0.6180)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	13,600	0.6989	10,395.16	9,504.48	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1320)	0.0000	1	(1.3823)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	2,300	0.6989	1,771.04	1,607.38	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0223)	0.0000	1	(0.2353)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	10,800	0.6989	8,303.49	7,547.68	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1048)	0.0000	1	(1.1036)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	2,800	0.6989	2,152.76	1,956.81	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0272)	0.0000	1	(0.2861)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	5,700	0.6989	4,382.40	3,983.50	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0553)	0.0000	1	(0.5824)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	10,300	0.6989	7,919.07	7,198.25	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1000)	0.0000	1	(1.0525)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	3,300	0.6989	2,537.18	2,306.23	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0320)	0.0000	1	(0.3372)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	13,400	0.6989	10,302.48	9,364.71	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1301)	0.0000	1	(1.3692)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	200	0.6989	153.77	139.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	6,100	0.6989	4,689.94	4,263.04	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0592)	0.0000	1	(0.6233)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,000	0.6989	768.84	698.86	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0097)	0.0000	1	(0.1022)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	200	0.6989	153.77	139.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	2,400	0.6989	1,845.22	1,677.26	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0233)	0.0000	1	(0.2452)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	700	0.6989	538.19	489.20	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0068)	0.0000	1	(0.0715)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	10,400	0.6989	7,995.96	7,268.13	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1009)	0.0000	1	(1.0627)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	10,500	0.6989	8,072.84	7,338.02	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1019)	0.0000	1	(1.0729)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	5,500	0.6989	4,228.63	3,843.72	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0534)	0.0000	1	(0.5620)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	400	0.6989	307.54	279.54	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	4,200	0.6989	3,229.14	2,935.21	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0408)	0.0000	1	(0.4292)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	6,800	0.6989	5,228.13	4,752.24	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0660)	0.0000	1	(0.6948)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	6,100	0.6989	4,689.94	4,263.04	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0592)	0.0000	1	(0.6233)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	200	0.6989	153.77	139.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0019)	0.0000	1	(0.0204)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	4,100	0.6989	3,152.25	2,865.32	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0398)	0.0000	1	(0.4189)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	100	0.6989	76.88	69.89	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,600	0.6989	1,230.15	1,118.17	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0155)	0.0000	1	(0.1635)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,900	0.6989	1,460.80	1,327.83	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0184)	0.0000	1	(0.1941)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,200	0.6989	922.61	838.63	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0116)	0.0000	1	(0.1226)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	4,100	0.6989	3,152.25	2,865.32	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0398)	0.0000	1	(0.4189)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	12,200	0.6989	9,379.87	8,526.08	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1184)	0.0000	1	(1.2466)	02/07/2025
600780.SH	01/15/2025	SDB3262540429	0	1,000	0.6989	768.84	698.86	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0097)	0.0000	1	(0.1022)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	200	0.7101	142.38	142.03	0.0000	4.3300	50.00	0.00	(0.0171)	(0.0020)	0.0000	1	(0.0191)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	700	0.7101	498.44	497.10	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0069)	0.0000	1	(0.0669)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	7,300	0.7101	5,402.93	5,184.03	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0720)	0.0000	1	(0.7219)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/14/2025	SDB3262540429	0	1,100	0.7101	816.74	781.16	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0108)	0.0000	1	(0.1091)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,000	0.7101	752.40	710.14	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0099)	0.0000	1	(0.1004)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	6,200	0.7101	4,637.38	4,402.87	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0612)	0.0000	1	(0.6189)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	13,600	0.7101	10,395.16	9,657.92	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1341)	0.0000	1	(1.3844)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	2,300	0.7101	1,771.04	1,633.32	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0227)	0.0000	1	(0.2357)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	10,800	0.7101	8,303.49	7,669.52	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1065)	0.0000	1	(1.1052)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	2,800	0.7101	2,152.76	1,988.39	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0276)	0.0000	1	(0.2865)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	5,700	0.7101	4,382.40	4,047.80	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0562)	0.0000	1	(0.5833)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	10,300	0.7101	7,919.07	7,314.45	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1016)	0.0000	1	(1.0541)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	3,300	0.7101	2,537.18	2,343.47	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0325)	0.0000	1	(0.3377)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	13,400	0.7101	10,302.48	9,515.89	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1322)	0.0000	1	(1.3713)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	200	0.7101	153.77	142.03	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	6,100	0.7101	4,689.94	4,331.86	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0602)	0.0000	1	(0.6243)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,000	0.7101	768.84	710.14	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0099)	0.0000	1	(0.1023)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	200	0.7101	153.77	142.03	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	2,400	0.7101	1,845.22	1,704.34	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0237)	0.0000	1	(0.2456)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	700	0.7101	538.19	497.10	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0069)	0.0000	1	(0.0716)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	10,400	0.7101	7,995.96	7,385.47	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1026)	0.0000	1	(1.0643)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	10,500	0.7101	8,072.84	7,456.48	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1036)	0.0000	1	(1.0745)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	5,500	0.7101	4,228.63	3,905.78	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0542)	0.0000	1	(0.5629)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	400	0.7101	307.54	284.06	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0039)	0.0000	1	(0.0409)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	4,200	0.7101	3,229.14	2,982.59	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0414)	0.0000	1	(0.4298)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	6,800	0.7101	5,228.13	4,828.96	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0671)	0.0000	1	(0.6959)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	6,100	0.7101	4,689.94	4,331.86	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0602)	0.0000	1	(0.6243)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	200	0.7101	153.77	142.03	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	4,100	0.7101	3,152.25	2,911.58	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0404)	0.0000	1	(0.4196)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	100	0.7101	76.88	71.01	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,600	0.7101	1,230.15	1,136.23	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0158)	0.0000	1	(0.1637)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,900	0.7101	1,460.80	1,349.27	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0187)	0.0000	1	(0.1944)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,200	0.7101	922.61	852.17	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0118)	0.0000	1	(0.1228)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	4,100	0.7101	3,152.25	2,911.58	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0404)	0.0000	1	(0.4196)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	12,200	0.7101	9,379.87	8,663.72	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1203)	0.0000	1	(1.2485)	02/07/2025
600780.SH	01/14/2025	SDB3262540429	0	1,000	0.7101	768.84	710.14	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0099)	0.0000	1	(0.1023)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	7,300	0.7254	5,402.93	5,295.62	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0736)	0.0000	1	(0.7234)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,100	0.7254	816.74	797.97	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0111)	0.0000	1	(0.1093)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,000	0.7254	752.40	725.43	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0101)	0.0000	1	(0.1006)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	6,200	0.7254	4,637.38	4,497.65	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0625)	0.0000	1	(0.6202)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	13,600	0.7254	10,395.16	9,865.81	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1370)	0.0000	1	(1.3873)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	2,300	0.7254	1,771.04	1,668.48	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0232)	0.0000	1	(0.2362)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	10,800	0.7254	8,303.49	7,834.61	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1088)	0.0000	1	(1.1075)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	2,800	0.7254	2,152.76	2,031.20	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0282)	0.0000	1	(0.2871)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	5,700	0.7254	4,382.40	4,134.93	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0574)	0.0000	1	(0.5845)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	10,300	0.7254	7,919.07	7,471.90	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1038)	0.0000	1	(1.0563)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	3,300	0.7254	2,537.18	2,393.91	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0332)	0.0000	1	(0.3384)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	13,400	0.7254	10,302.48	9,720.72	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1350)	0.0000	1	(1.3742)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	200	0.7254	153.77	145.09	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	6,100	0.7254	4,689.94	4,425.10	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0615)	0.0000	1	(0.6256)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,000	0.7254	768.84	725.43	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0101)	0.0000	1	(0.1025)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	200	0.7254	153.77	145.09	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	2,400	0.7254	1,845.22	1,741.02	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0242)	0.0000	1	(0.2461)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	700	0.7254	538.19	507.80	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	1	(0.0718)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	10,400	0.7254	7,995.96	7,544.44	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1048)	0.0000	1	(1.0665)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	10,500	0.7254	8,072.84	7,616.98	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1058)	0.0000	1	(1.0768)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/13/2025	SDB3262540429	0	5,500	0.7254	4,228.63	3,989.85	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0554)	0.0000	1	(0.5640)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	400	0.7254	307.54	290.17	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0040)	0.0000	1	(0.0410)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	4,200	0.7254	3,229.14	3,046.79	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0423)	0.0000	1	(0.4307)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	6,800	0.7254	5,228.13	4,932.90	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0685)	0.0000	1	(0.6973)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	6,100	0.7254	4,689.94	4,425.10	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0615)	0.0000	1	(0.6256)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	200	0.7254	153.77	145.09	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	4,100	0.7254	3,152.25	2,974.25	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0413)	0.0000	1	(0.4205)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	100	0.7254	76.88	72.54	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0103)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,600	0.7254	1,230.15	1,160.68	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0161)	0.0000	1	(0.1641)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,900	0.7254	1,460.80	1,378.31	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0191)	0.0000	1	(0.1948)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,200	0.7254	922.61	870.51	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0121)	0.0000	1	(0.1231)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	4,100	0.7254	3,152.25	2,974.25	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0413)	0.0000	1	(0.4205)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	12,200	0.7254	9,379.87	8,850.21	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1229)	0.0000	1	(1.2511)	02/07/2025
600780.SH	01/13/2025	SDB3262540429	0	1,000	0.7254	768.84	725.43	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0101)	0.0000	1	(0.1025)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	7,300	0.7347	5,402.93	5,363.26	0.0000	4.3300	50.00	0.00	(1.9496)	(0.2235)	0.0000	3	(2.1730)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,100	0.7347	816.74	808.16	0.0000	4.3300	50.00	0.00	(0.2947)	(0.0337)	0.0000	3	(0.3284)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,000	0.7347	752.40	734.69	0.0000	4.3300	50.00	0.00	(0.2715)	(0.0306)	0.0000	3	(0.3021)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	6,200	0.7347	4,637.38	4,555.10	0.0000	4.3300	50.00	0.00	(1.6733)	(0.1898)	0.0000	3	(1.8631)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	13,600	0.7347	10,395.16	9,991.82	0.0000	4.3300	50.00	0.00	(3.7509)	(0.4163)	0.0000	3	(4.1672)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	2,300	0.7347	1,771.04	1,689.79	0.0000	4.3300	50.00	0.00	(0.6390)	(0.0704)	0.0000	3	(0.7095)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	10,800	0.7347	8,303.49	7,934.68	0.0000	4.3300	50.00	0.00	(2.9962)	(0.3306)	0.0000	3	(3.3268)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	2,800	0.7347	2,152.76	2,057.14	0.0000	4.3300	50.00	0.00	(0.7768)	(0.0857)	0.0000	3	(0.8625)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	5,700	0.7347	4,382.40	4,187.75	0.0000	4.3300	50.00	0.00	(1.5813)	(0.1745)	0.0000	3	(1.7558)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	10,300	0.7347	7,919.07	7,567.34	0.0000	4.3300	50.00	0.00	(2.8575)	(0.3153)	0.0000	3	(3.1728)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	3,300	0.7347	2,537.18	2,424.49	0.0000	4.3300	50.00	0.00	(0.9155)	(0.1010)	0.0000	3	(1.0165)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	13,400	0.7347	10,302.48	9,844.89	0.0000	4.3300	50.00	0.00	(3.7175)	(0.4102)	0.0000	3	(4.1277)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	200	0.7347	153.77	146.94	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	3	(0.0616)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	6,100	0.7347	4,689.94	4,481.63	0.0000	4.3300	50.00	0.00	(1.6923)	(0.1867)	0.0000	3	(1.8790)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,000	0.7347	768.84	734.69	0.0000	4.3300	50.00	0.00	(0.2774)	(0.0306)	0.0000	3	(0.3080)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	200	0.7347	153.77	146.94	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	3	(0.0616)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	2,400	0.7347	1,845.22	1,763.26	0.0000	4.3300	50.00	0.00	(0.6658)	(0.0735)	0.0000	3	(0.7393)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	700	0.7347	538.19	514.29	0.0000	4.3300	50.00	0.00	(0.1942)	(0.0214)	0.0000	3	(0.2156)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	10,400	0.7347	7,995.96	7,640.81	0.0000	4.3300	50.00	0.00	(2.8852)	(0.3184)	0.0000	3	(3.2036)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	10,500	0.7347	8,072.84	7,714.28	0.0000	4.3300	50.00	0.00	(2.9130)	(0.3214)	0.0000	3	(3.2344)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	5,500	0.7347	4,228.63	4,040.81	0.0000	4.3300	50.00	0.00	(1.5258)	(0.1684)	0.0000	3	(1.6942)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	400	0.7347	307.54	293.88	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0122)	0.0000	3	(0.1232)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	4,200	0.7347	3,229.14	3,085.71	0.0000	4.3300	50.00	0.00	(1.1652)	(0.1286)	0.0000	3	(1.2938)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	6,800	0.7347	5,228.13	4,995.91	0.0000	4.3300	50.00	0.00	(1.8865)	(0.2082)	0.0000	3	(2.0946)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	6,100	0.7347	4,689.94	4,481.63	0.0000	4.3300	50.00	0.00	(1.6923)	(0.1867)	0.0000	3	(1.8790)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	200	0.7347	153.77	146.94	0.0000	4.3300	50.00	0.00	(0.0555)	(0.0061)	0.0000	3	(0.0616)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	4,100	0.7347	3,152.25	3,012.24	0.0000	4.3300	50.00	0.00	(1.1374)	(0.1255)	0.0000	3	(1.2629)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	100	0.7347	76.88	73.47	0.0000	4.3300	50.00	0.00	(0.0277)	(0.0031)	0.0000	3	(0.0308)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,600	0.7347	1,230.15	1,175.51	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0490)	0.0000	3	(0.4929)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,900	0.7347	1,460.80	1,395.92	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0582)	0.0000	3	(0.5853)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,200	0.7347	922.61	881.63	0.0000	4.3300	50.00	0.00	(0.3329)	(0.0367)	0.0000	3	(0.3696)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	4,100	0.7347	3,152.25	3,012.24	0.0000	4.3300	50.00	0.00	(1.1374)	(0.1255)	0.0000	3	(1.2629)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	12,200	0.7347	9,379.87	8,963.25	0.0000	4.3300	50.00	0.00	(3.3846)	(0.3735)	0.0000	3	(3.7580)	02/07/2025
600780.SH	01/10/2025	SDB3262540429	0	1,000	0.7347	768.84	734.69	0.0000	4.3300	50.00	0.00	(0.2774)	(0.0306)	0.0000	3	(0.3080)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	7,300	0.7394	5,402.93	5,397.85	0.0000	4.3300	50.00	0.00	(0.6499)	(0.0750)	0.0000	1	(0.7248)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,100	0.7394	816.74	813.38	0.0000	4.3300	50.00	0.00	(0.0982)	(0.0113)	0.0000	1	(0.1095)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,000	0.7394	752.40	739.43	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0103)	0.0000	1	(0.1008)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	6,200	0.7394	4,637.38	4,584.48	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0637)	0.0000	1	(0.6214)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	13,600	0.7394	10,395.16	10,056.28	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1397)	0.0000	1	(1.3900)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/09/2025	SDB3262540429	0	2,300	0.7394	1,771.04	1,700.69	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0236)	0.0000	1	(0.2366)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	10,800	0.7394	8,303.49	7,985.87	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1109)	0.0000	1	(1.1096)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	2,800	0.7394	2,152.76	2,070.41	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0288)	0.0000	1	(0.2877)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	5,700	0.7394	4,382.40	4,214.76	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0585)	0.0000	1	(0.5856)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	10,300	0.7394	7,919.07	7,616.15	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1058)	0.0000	1	(1.0583)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	3,300	0.7394	2,537.18	2,440.13	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0339)	0.0000	1	(0.3391)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	13,400	0.7394	10,302.48	9,908.39	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1376)	0.0000	1	(1.3768)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	200	0.7394	153.77	147.89	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	6,100	0.7394	4,689.94	4,510.54	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0626)	0.0000	1	(0.6267)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,000	0.7394	768.84	739.43	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0103)	0.0000	1	(0.1027)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	200	0.7394	153.77	147.89	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	2,400	0.7394	1,845.22	1,774.64	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0246)	0.0000	1	(0.2466)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	700	0.7394	538.19	517.60	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	10,400	0.7394	7,995.96	7,690.09	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1068)	0.0000	1	(1.0685)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	10,500	0.7394	8,072.84	7,764.04	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1078)	0.0000	1	(1.0788)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	5,500	0.7394	4,228.63	4,066.88	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0565)	0.0000	1	(0.5651)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	400	0.7394	307.54	295.77	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	4,200	0.7394	3,229.14	3,105.61	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0431)	0.0000	1	(0.4315)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	6,800	0.7394	5,228.13	5,028.14	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0698)	0.0000	1	(0.6987)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	6,100	0.7394	4,689.94	4,510.54	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0626)	0.0000	1	(0.6267)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	200	0.7394	153.77	147.89	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	4,100	0.7394	3,152.25	3,031.67	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0421)	0.0000	1	(0.4213)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	100	0.7394	76.88	73.94	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0103)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,600	0.7394	1,230.15	1,183.09	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0164)	0.0000	1	(0.1644)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,900	0.7394	1,460.80	1,404.92	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0195)	0.0000	1	(0.1952)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,200	0.7394	922.61	887.32	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0123)	0.0000	1	(0.1233)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	4,100	0.7394	3,152.25	3,031.67	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0421)	0.0000	1	(0.4213)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	12,200	0.7394	9,379.87	9,021.07	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1253)	0.0000	1	(1.2535)	02/07/2025
600780.SH	01/09/2025	SDB3262540429	0	1,000	0.7394	768.84	739.43	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0103)	0.0000	1	(0.1027)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,000	0.7375	752.40	737.46	0.0000	4.3300	50.00	0.00	(0.0905)	(0.0102)	0.0000	1	(0.1007)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	6,200	0.7375	4,637.38	4,572.28	0.0000	4.3300	50.00	0.00	(0.5578)	(0.0635)	0.0000	1	(0.6213)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	13,600	0.7375	10,395.16	10,029.51	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1393)	0.0000	1	(1.3896)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	2,300	0.7375	1,771.04	1,696.17	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0236)	0.0000	1	(0.2366)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	10,800	0.7375	8,303.49	7,964.61	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1106)	0.0000	1	(1.1093)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	2,800	0.7375	2,152.76	2,064.90	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0287)	0.0000	1	(0.2876)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	5,700	0.7375	4,382.40	4,203.54	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0584)	0.0000	1	(0.5855)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	10,300	0.7375	7,919.07	7,595.88	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1055)	0.0000	1	(1.0580)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	3,300	0.7375	2,537.18	2,433.63	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0338)	0.0000	1	(0.3390)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	13,400	0.7375	10,302.48	9,882.02	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1373)	0.0000	1	(1.3764)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	200	0.7375	153.77	147.49	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	6,100	0.7375	4,689.94	4,498.53	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0625)	0.0000	1	(0.6266)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,000	0.7375	768.84	737.46	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0102)	0.0000	1	(0.1027)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	200	0.7375	153.77	147.49	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	2,400	0.7375	1,845.22	1,769.91	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0246)	0.0000	1	(0.2465)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	700	0.7375	538.19	516.22	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0072)	0.0000	1	(0.0719)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	10,400	0.7375	7,995.96	7,669.63	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1065)	0.0000	1	(1.0683)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	10,500	0.7375	8,072.84	7,743.37	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1075)	0.0000	1	(1.0785)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	5,500	0.7375	4,228.63	4,056.05	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0563)	0.0000	1	(0.5649)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	400	0.7375	307.54	294.99	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0041)	0.0000	1	(0.0411)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	4,200	0.7375	3,229.14	3,097.35	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0430)	0.0000	1	(0.4314)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	6,800	0.7375	5,228.13	5,014.76	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0696)	0.0000	1	(0.6985)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	6,100	0.7375	4,689.94	4,498.53	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0625)	0.0000	1	(0.6266)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	200	0.7375	153.77	147.49	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0020)	0.0000	1	(0.0205)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/08/2025	SDB3262540429	0	4,100	0.7375	3,152.25	3,023.60	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0420)	0.0000	1	(0.4211)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	100	0.7375	76.88	73.75	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0103)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,600	0.7375	1,230.15	1,179.94	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0164)	0.0000	1	(0.1643)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,900	0.7375	1,460.80	1,401.18	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0195)	0.0000	1	(0.1952)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,200	0.7375	922.61	884.96	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0123)	0.0000	1	(0.1233)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	4,100	0.7375	3,152.25	3,023.60	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0420)	0.0000	1	(0.4211)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	12,200	0.7375	9,379.87	8,997.06	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1250)	0.0000	1	(1.2531)	02/07/2025
600780.SH	01/08/2025	SDB3262540429	0	1,000	0.7375	768.84	737.46	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0102)	0.0000	1	(0.1027)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	13,600	0.7502	10,395.16	10,202.43	0.0000	4.3300	50.00	0.00	(1.2503)	(0.1417)	0.0000	1	(1.3920)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	2,300	0.7502	1,771.04	1,725.41	0.0000	4.3300	50.00	0.00	(0.2130)	(0.0240)	0.0000	1	(0.2370)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	10,800	0.7502	8,303.49	8,101.93	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1125)	0.0000	1	(1.1113)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	2,800	0.7502	2,152.76	2,100.50	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0292)	0.0000	1	(0.2881)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	5,700	0.7502	4,382.40	4,276.02	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0594)	0.0000	1	(0.5865)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	10,300	0.7502	7,919.07	7,726.84	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1073)	0.0000	1	(1.0598)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	3,300	0.7502	2,537.18	2,475.59	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0344)	0.0000	1	(0.3395)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	13,400	0.7502	10,302.48	10,052.40	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1396)	0.0000	1	(1.3788)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	200	0.7502	153.77	150.04	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	6,100	0.7502	4,689.94	4,576.09	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0636)	0.0000	1	(0.6277)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	1,000	0.7502	768.84	750.18	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0104)	0.0000	1	(0.1029)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	200	0.7502	153.77	150.04	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	2,400	0.7502	1,845.22	1,800.43	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0250)	0.0000	1	(0.2469)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	700	0.7502	538.19	525.13	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0073)	0.0000	1	(0.0720)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	10,400	0.7502	7,995.96	7,801.86	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1084)	0.0000	1	(1.0701)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	10,500	0.7502	8,072.84	7,876.88	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1094)	0.0000	1	(1.0804)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	5,500	0.7502	4,228.63	4,125.98	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0573)	0.0000	1	(0.5659)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	400	0.7502	307.54	300.07	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0042)	0.0000	1	(0.0412)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	4,200	0.7502	3,229.14	3,150.75	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0438)	0.0000	1	(0.4322)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	6,800	0.7502	5,228.13	5,101.22	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0709)	0.0000	1	(0.6997)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	6,100	0.7502	4,689.94	4,576.09	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0636)	0.0000	1	(0.6277)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	200	0.7502	153.77	150.04	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	4,100	0.7502	3,152.25	3,075.73	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0427)	0.0000	1	(0.4219)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	100	0.7502	76.88	75.02	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0010)	0.0000	1	(0.0103)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	1,600	0.7502	1,230.15	1,200.29	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0167)	0.0000	1	(0.1646)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	1,900	0.7502	1,460.80	1,425.34	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0198)	0.0000	1	(0.1955)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	1,200	0.7502	922.61	900.21	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0125)	0.0000	1	(0.1235)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	4,100	0.7502	3,152.25	3,075.73	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0427)	0.0000	1	(0.4219)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	12,200	0.7502	9,379.87	9,152.18	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1271)	0.0000	1	(1.2553)	02/07/2025
600780.SH	01/07/2025	SDB3262540429	0	1,000	0.7502	768.84	750.18	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0104)	0.0000	1	(0.1029)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	10,800	0.7688	8,303.49	8,303.49	0.0000	4.3300	50.00	0.00	(0.9987)	(0.1153)	0.0000	1	(1.1141)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	2,800	0.7688	2,152.76	2,152.76	0.0000	4.3300	50.00	0.00	(0.2589)	(0.0299)	0.0000	1	(0.2888)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	5,700	0.7688	4,382.40	4,382.40	0.0000	4.3300	50.00	0.00	(0.5271)	(0.0609)	0.0000	1	(0.5880)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	10,300	0.7688	7,919.07	7,919.07	0.0000	4.3300	50.00	0.00	(0.9525)	(0.1100)	0.0000	1	(1.0625)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	3,300	0.7688	2,537.18	2,537.18	0.0000	4.3300	50.00	0.00	(0.3052)	(0.0352)	0.0000	1	(0.3404)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	13,400	0.7688	10,302.48	10,302.48	0.0000	4.3300	50.00	0.00	(1.2392)	(0.1431)	0.0000	1	(1.3822)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	200	0.7688	153.77	153.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	6,100	0.7688	4,689.94	4,689.94	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0651)	0.0000	1	(0.6292)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	1,000	0.7688	768.84	768.84	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0107)	0.0000	1	(0.1032)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	200	0.7688	153.77	153.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	2,400	0.7688	1,845.22	1,845.22	0.0000	4.3300	50.00	0.00	(0.2219)	(0.0256)	0.0000	1	(0.2476)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	700	0.7688	538.19	538.19	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0075)	0.0000	1	(0.0722)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	10,400	0.7688	7,995.96	7,995.96	0.0000	4.3300	50.00	0.00	(0.9617)	(0.1111)	0.0000	1	(1.0728)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	10,500	0.7688	8,072.84	8,072.84	0.0000	4.3300	50.00	0.00	(0.9710)	(0.1121)	0.0000	1	(1.0831)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	5,500	0.7688	4,228.63	4,228.63	0.0000	4.3300	50.00	0.00	(0.5086)	(0.0587)	0.0000	1	(0.5673)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600780.SH	01/06/2025	SDB3262540429	0	400	0.7688	307.54	307.54	0.0000	4.3300	50.00	0.00	(0.0370)	(0.0043)	0.0000	1	(0.0413)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	4,200	0.7688	3,229.14	3,229.14	0.0000	4.3300	50.00	0.00	(0.3884)	(0.0448)	0.0000	1	(0.4332)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	6,800	0.7688	5,228.13	5,228.13	0.0000	4.3300	50.00	0.00	(0.6288)	(0.0726)	0.0000	1	(0.7014)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	6,100	0.7688	4,689.94	4,689.94	0.0000	4.3300	50.00	0.00	(0.5641)	(0.0651)	0.0000	1	(0.6292)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	200	0.7688	153.77	153.77	0.0000	4.3300	50.00	0.00	(0.0185)	(0.0021)	0.0000	1	(0.0206)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	4,100	0.7688	3,152.25	3,152.25	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0438)	0.0000	1	(0.4229)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	100	0.7688	76.88	76.88	0.0000	4.3300	50.00	0.00	(0.0092)	(0.0011)	0.0000	1	(0.0103)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	1,600	0.7688	1,230.15	1,230.15	0.0000	4.3300	50.00	0.00	(0.1480)	(0.0171)	0.0000	1	(0.1650)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	1,900	0.7688	1,460.80	1,460.80	0.0000	4.3300	50.00	0.00	(0.1757)	(0.0203)	0.0000	1	(0.1960)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	1,200	0.7688	922.61	922.61	0.0000	4.3300	50.00	0.00	(0.1110)	(0.0128)	0.0000	1	(0.1238)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	4,100	0.7688	3,152.25	3,152.25	0.0000	4.3300	50.00	0.00	(0.3791)	(0.0438)	0.0000	1	(0.4229)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	12,200	0.7688	9,379.87	9,379.87	0.0000	4.3300	50.00	0.00	(1.1282)	(0.1303)	0.0000	1	(1.2585)	02/07/2025
600780.SH	01/06/2025	SDB3262540429	0	1,000	0.7688	768.84	768.84	0.0000	4.3300	50.00	0.00	(0.0925)	(0.0107)	0.0000	1	(0.1032)	02/07/2025
TOTAL TOP ENERGY COMPANY LTD CMN CLASS A SERIES NORTHBOUND													(174.3599)	(19.1554)	0.0000	(193.5153)	
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND																	
688599.SH	01/17/2025	SDB3262055919	0	228	2.4501	579.95	558.62	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0078)	0.0000	1	(0.0775)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	24,718	2.4501	64,418.32	60,561.47	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8411)	0.0000	1	(8.5892)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	14,254	2.4501	37,214.33	34,923.67	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4851)	0.0000	1	(4.9611)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	28,560	2.4501	74,527.29	69,974.74	0.0000	4.3300	50.00	0.00	(8.9640)	(0.9719)	0.0000	1	(9.9358)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	3,540	2.4501	9,293.56	8,673.34	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1205)	0.0000	1	(1.2383)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	3,441	2.4501	9,069.24	8,430.78	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1171)	0.0000	1	(1.2079)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	19,959	2.4501	52,604.74	48,901.47	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6792)	0.0000	1	(7.0064)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	1,200	2.4501	3,162.77	2,940.12	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0408)	0.0000	1	(0.4212)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	2,400	2.4501	6,325.54	5,880.23	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0817)	0.0000	1	(0.8425)	02/07/2025
688599.SH	01/17/2025	SDB3262055919	0	89	2.4501	234.57	218.06	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	228	2.3933	579.95	545.67	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0076)	0.0000	1	(0.0773)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	24,718	2.3933	64,418.32	59,157.29	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8216)	0.0000	1	(8.5697)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	14,254	2.3933	37,214.33	34,113.93	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4738)	0.0000	1	(4.9499)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	28,560	2.3933	74,527.29	68,352.31	0.0000	4.3300	50.00	0.00	(8.9640)	(0.9493)	0.0000	1	(9.9133)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	3,540	2.3933	9,293.56	8,472.24	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1177)	0.0000	1	(1.2355)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	3,441	2.3933	9,069.24	8,235.30	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1144)	0.0000	1	(1.2052)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	19,959	2.3933	52,604.74	47,767.64	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6634)	0.0000	1	(6.9906)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	1,200	2.3933	3,162.77	2,871.95	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0399)	0.0000	1	(0.4203)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	2,400	2.3933	6,325.54	5,743.89	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0798)	0.0000	1	(0.8406)	02/07/2025
688599.SH	01/16/2025	SDB3262055919	0	89	2.3933	234.57	213.00	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	228	2.3590	579.95	537.85	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0075)	0.0000	1	(0.0772)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	24,718	2.3590	64,418.32	58,309.47	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8099)	0.0000	1	(8.5579)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	14,254	2.3590	37,214.33	33,625.01	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4670)	0.0000	1	(4.9431)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	28,560	2.3590	74,527.29	67,372.70	0.0000	4.3300	50.00	0.00	(8.9640)	(0.9357)	0.0000	1	(9.8997)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	3,540	2.3590	9,293.56	8,350.82	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1160)	0.0000	1	(1.2338)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	3,441	2.3590	9,069.24	8,117.28	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1127)	0.0000	1	(1.2036)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	19,959	2.3590	52,604.74	47,083.04	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6539)	0.0000	1	(6.9811)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	1,200	2.3590	3,162.77	2,830.79	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0393)	0.0000	1	(0.4197)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	2,400	2.3590	6,325.54	5,661.57	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0786)	0.0000	1	(0.8395)	02/07/2025
688599.SH	01/15/2025	SDB3262055919	0	89	2.3590	234.57	209.95	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0029)	0.0000	1	(0.0311)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	228	2.4406	579.95	556.46	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0077)	0.0000	1	(0.0775)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	24,718	2.4406	64,418.32	60,326.75	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8379)	0.0000	1	(8.5860)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	14,254	2.4406	37,214.33	34,788.31	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4832)	0.0000	1	(4.9592)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	28,560	2.4406	74,527.29	69,703.54	0.0000	4.3300	50.00	0.00	(8.9640)	(0.9681)	0.0000	1	(9.9321)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	3,540	2.4406	9,293.56	8,639.72	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1200)	0.0000	1	(1.2378)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	3,441	2.4406	9,069.24	8,398.10	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1166)	0.0000	1	(1.2075)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	19,959	2.4406	52,604.74	48,711.94	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6766)	0.0000	1	(7.0037)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688599.SH	01/14/2025	SDB3262055919	0	1,200	2.4406	3,162.77	2,928.72	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0407)	0.0000	1	(0.4211)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	2,400	2.4406	6,325.54	5,857.44	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0814)	0.0000	1	(0.8422)	02/07/2025
688599.SH	01/14/2025	SDB3262055919	0	89	2.4406	234.57	217.21	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0030)	0.0000	1	(0.0312)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	228	2.5220	579.95	575.01	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0080)	0.0000	1	(0.0777)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	24,718	2.5220	64,418.32	62,338.33	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8658)	0.0000	1	(8.6139)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	14,254	2.5220	37,214.33	35,948.32	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4993)	0.0000	1	(4.9753)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	28,560	2.5220	74,527.29	72,027.78	0.0000	4.3300	50.00	0.00	(8.9640)	(1.0004)	0.0000	1	(9.9644)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	3,540	2.5220	9,293.56	8,927.81	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1240)	0.0000	1	(1.2418)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	3,441	2.5220	9,069.24	8,678.14	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1205)	0.0000	1	(1.2114)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	19,959	2.5220	52,604.74	50,336.22	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6991)	0.0000	1	(7.0263)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	1,200	2.5220	3,162.77	3,026.38	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0420)	0.0000	1	(0.4224)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	2,400	2.5220	6,325.54	6,052.75	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0841)	0.0000	1	(0.8449)	02/07/2025
688599.SH	01/13/2025	SDB3262055919	0	89	2.5220	234.57	224.46	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	228	2.4726	579.95	563.75	0.0000	4.3300	50.00	0.00	(0.2093)	(0.0235)	0.0000	3	(0.2328)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	24,718	2.4726	64,418.32	61,117.78	0.0000	4.3300	50.00	0.00	(23.2443)	(2.5466)	0.0000	3	(25.7909)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	14,254	2.4726	37,214.33	35,244.47	0.0000	4.3300	50.00	0.00	(13.4282)	(1.4685)	0.0000	3	(14.8967)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	28,560	2.4726	74,527.29	70,617.51	0.0000	4.3300	50.00	0.00	(26.8919)	(2.9424)	0.0000	3	(29.8343)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	3,540	2.4726	9,293.56	8,753.01	0.0000	4.3300	50.00	0.00	(3.3534)	(0.3647)	0.0000	3	(3.7181)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	3,441	2.4726	9,069.24	8,508.22	0.0000	4.3300	50.00	0.00	(3.2725)	(0.3545)	0.0000	3	(3.6270)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	19,959	2.4726	52,604.74	49,350.66	0.0000	4.3300	50.00	0.00	(18.9815)	(2.0563)	0.0000	3	(21.0378)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	1,200	2.4726	3,162.77	2,967.12	0.0000	4.3300	50.00	0.00	(1.1412)	(0.1236)	0.0000	3	(1.2649)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	2,400	2.4726	6,325.54	5,934.24	0.0000	4.3300	50.00	0.00	(2.2825)	(0.2473)	0.0000	3	(2.5297)	02/07/2025
688599.SH	01/10/2025	SDB3262055919	0	89	2.4726	234.57	220.06	0.0000	4.3300	50.00	0.00	(0.0846)	(0.0092)	0.0000	3	(0.0938)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	228	2.5105	579.95	572.40	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0080)	0.0000	1	(0.0777)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	24,718	2.5105	64,418.32	62,055.38	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8619)	0.0000	1	(8.6100)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	14,254	2.5105	37,214.33	35,785.15	0.0000	4.3300	50.00	0.00	(4.4761)	(0.4970)	0.0000	1	(4.9731)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	28,560	2.5105	74,527.29	71,700.85	0.0000	4.3300	50.00	0.00	(8.9640)	(0.9958)	0.0000	1	(9.9598)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	3,540	2.5105	9,293.56	8,887.29	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1234)	0.0000	1	(1.2412)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	3,441	2.5105	9,069.24	8,638.75	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1200)	0.0000	1	(1.2108)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	19,959	2.5105	52,604.74	50,107.75	0.0000	4.3300	50.00	0.00	(6.3272)	(0.6959)	0.0000	1	(7.0231)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	1,200	2.5105	3,162.77	3,012.64	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0418)	0.0000	1	(0.4223)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	2,400	2.5105	6,325.54	6,025.28	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0837)	0.0000	1	(0.8445)	02/07/2025
688599.SH	01/09/2025	SDB3262055919	0	89	2.5105	234.57	223.44	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0313)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	228	2.5436	579.95	579.95	0.0000	4.3300	50.00	0.00	(0.0698)	(0.0081)	0.0000	1	(0.0778)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	24,718	2.5436	64,418.32	62,873.64	0.0000	4.3300	50.00	0.00	(7.7481)	(0.8732)	0.0000	1	(8.6213)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	14,254	2.5436	37,214.33	36,257.02	0.0000	4.3300	50.00	0.00	(4.4761)	(0.5036)	0.0000	1	(4.9796)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	28,560	2.5436	74,527.29	72,646.30	0.0000	4.3300	50.00	0.00	(8.9640)	(1.0090)	0.0000	1	(9.9730)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	3,540	2.5436	9,293.56	9,004.48	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1251)	0.0000	1	(1.2429)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	3,441	2.5436	9,069.24	8,752.66	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1216)	0.0000	1	(1.2124)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	19,959	2.5436	52,604.74	50,768.47	0.0000	4.3300	50.00	0.00	(6.3272)	(0.7051)	0.0000	1	(7.0323)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	1,200	2.5436	3,162.77	3,052.37	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0424)	0.0000	1	(0.4228)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	2,400	2.5436	6,325.54	6,104.73	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0848)	0.0000	1	(0.8456)	02/07/2025
688599.SH	01/08/2025	SDB3262055919	0	89	2.5436	234.57	226.38	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0031)	0.0000	1	(0.0314)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	28,560	2.5758	74,527.29	73,563.48	0.0000	4.3300	50.00	0.00	(8.9640)	(1.0217)	0.0000	1	(9.9857)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	3,540	2.5758	9,293.56	9,118.16	0.0000	4.3300	50.00	0.00	(1.1178)	(0.1266)	0.0000	1	(1.2445)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	3,441	2.5758	9,069.24	8,863.16	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1231)	0.0000	1	(1.2139)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	19,959	2.5758	52,604.74	51,409.43	0.0000	4.3300	50.00	0.00	(6.3272)	(0.7140)	0.0000	1	(7.0412)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	1,200	2.5758	3,162.77	3,090.90	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0429)	0.0000	1	(0.4233)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	2,400	2.5758	6,325.54	6,181.80	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0859)	0.0000	1	(0.8467)	02/07/2025
688599.SH	01/07/2025	SDB3262055919	0	89	2.5758	234.57	229.24	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0032)	0.0000	1	(0.0314)	02/07/2025
688599.SH	01/06/2025	SDB3262055919	0	3,441	2.6356	9,069.24	9,069.24	0.0000	4.3300	50.00	0.00	(1.0908)	(0.1260)	0.0000	1	(1.2168)	02/07/2025
688599.SH	01/06/2025	SDB3262055919	0	19,959	2.6356	52,604.74	52,604.74	0.0000	4.3300	50.00	0.00	(6.3272)	(0.7306)	0.0000	1	(7.0578)	02/07/2025
688599.SH	01/06/2025	SDB3262055919	0	1,200	2.6356	3,162.77	3,162.77	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0439)	0.0000	1	(0.4243)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688599.SH	01/06/2025	SDB3262055919	0	2,400	2.6356	6,325.54	6,325.54	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0879)	0.0000	1	(0.8487)	02/07/2025
688599.SH	01/06/2025	SDB3262055919	0	89	2.6356	234.57	234.57	0.0000	4.3300	50.00	0.00	(0.0282)	(0.0033)	0.0000	1	(0.0315)	02/07/2025
TOTAL TRINA SOLAR CO LTD CMN CLASS A SERIES NORTHBOUND												(336.8882)	(36.7758)	0.0000		(373.6639)	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600100.SH	01/17/2025	SDB3262540433	0	11,700	0.9025	9,981.89	10,558.69	0.0000	4.3300	50.00	0.00	(1.2006)	(0.1466)	0.0000	1	(1.3472)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	2,200	0.9025	1,881.99	1,985.39	0.0000	4.3300	50.00	0.00	(0.2264)	(0.0276)	0.0000	1	(0.2539)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	6,200	0.9025	5,480.23	5,595.20	0.0000	4.3300	50.00	0.00	(0.6591)	(0.0777)	0.0000	1	(0.7369)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	31,300	0.9025	27,533.30	28,246.75	0.0000	4.3300	50.00	0.00	(3.3116)	(0.3923)	0.0000	1	(3.7040)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	18,100	0.9025	16,021.69	16,334.38	0.0000	4.3300	50.00	0.00	(1.9271)	(0.2269)	0.0000	1	(2.1539)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	13,200	0.9025	11,752.58	11,912.37	0.0000	4.3300	50.00	0.00	(1.4136)	(0.1654)	0.0000	1	(1.5790)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	900	0.9025	770.77	812.21	0.0000	4.3300	50.00	0.00	(0.0927)	(0.0113)	0.0000	1	(0.1040)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	3,100	0.9025	2,688.74	2,797.60	0.0000	4.3300	50.00	0.00	(0.3234)	(0.0389)	0.0000	1	(0.3623)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	400	0.9025	349.12	360.98	0.0000	4.3300	50.00	0.00	(0.0420)	(0.0050)	0.0000	1	(0.0470)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	6,400	0.9025	5,601.00	5,775.69	0.0000	4.3300	50.00	0.00	(0.6737)	(0.0802)	0.0000	1	(0.7539)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	1,600	0.9025	1,371.25	1,443.92	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0201)	0.0000	1	(0.1850)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	53,800	0.9025	46,382.27	48,551.92	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6743)	0.0000	1	(6.2531)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	44,900	0.9025	40,471.83	40,520.09	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5628)	0.0000	1	(5.4306)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	7,400	0.9025	6,675.29	6,678.14	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0928)	0.0000	1	(0.8956)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	4,300	0.9025	4,017.93	3,880.54	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0539)	0.0000	1	(0.5372)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	36,900	0.9025	35,201.68	33,300.48	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4625)	0.0000	1	(4.6965)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	17,700	0.9025	17,185.87	15,973.40	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2219)	0.0000	1	(2.2889)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	5,900	0.9025	5,728.62	5,324.47	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0740)	0.0000	1	(0.7630)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	14,900	0.9025	14,467.20	13,446.53	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1868)	0.0000	1	(1.9268)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	9,100	0.9025	8,835.67	8,212.31	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1141)	0.0000	1	(1.1768)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	300	0.9025	291.29	270.74	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0038)	0.0000	1	(0.0388)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	4,600	0.9025	4,466.38	4,151.28	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0577)	0.0000	1	(0.5949)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	20,400	0.9025	19,807.44	18,410.02	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2557)	0.0000	1	(2.6381)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	2,000	0.9025	1,941.91	1,804.90	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0251)	0.0000	1	(0.2586)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	1,200	0.9025	1,165.14	1,082.94	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0150)	0.0000	1	(0.1552)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	8,000	0.9025	7,767.62	7,219.62	0.0000	4.3300	50.00	0.00	(0.9343)	(0.1003)	0.0000	1	(1.0345)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	400	0.9025	388.38	360.98	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0050)	0.0000	1	(0.0517)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	2,600	0.9025	2,524.48	2,346.38	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0326)	0.0000	1	(0.3362)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	500	0.9025	485.48	451.23	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0063)	0.0000	1	(0.0647)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	100	0.9025	97.10	90.25	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	100	0.9025	97.10	90.25	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	2,800	0.9025	2,718.67	2,526.87	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0351)	0.0000	1	(0.3621)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	4,400	0.9025	4,272.19	3,970.79	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0551)	0.0000	1	(0.5690)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	100	0.9025	97.10	90.25	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	11,200	0.9025	10,874.67	10,107.46	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1404)	0.0000	1	(1.4484)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	11,500	0.9025	11,165.96	10,378.20	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1441)	0.0000	1	(1.4872)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	100	0.9025	97.10	90.25	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	11,100	0.9025	10,777.58	10,017.22	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1391)	0.0000	1	(1.4354)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	2,700	0.9025	2,621.57	2,436.62	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0338)	0.0000	1	(0.3492)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	3,500	0.9025	3,398.34	3,158.58	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0439)	0.0000	1	(0.4526)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	15,900	0.9025	15,438.15	14,348.99	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1993)	0.0000	1	(2.0562)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	3,000	0.9025	2,912.86	2,707.36	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0376)	0.0000	1	(0.3880)	02/07/2025
600100.SH	01/17/2025	SDB3262540433	0	19,500	0.9025	18,933.58	17,597.81	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2444)	0.0000	1	(2.5217)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	11,700	0.8580	9,981.89	10,039.16	0.0000	4.3300	50.00	0.00	(1.2006)	(0.1394)	0.0000	1	(1.3400)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	2,200	0.8580	1,881.99	1,887.71	0.0000	4.3300	50.00	0.00	(0.2264)	(0.0262)	0.0000	1	(0.2526)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	6,200	0.8580	5,480.23	5,319.90	0.0000	4.3300	50.00	0.00	(0.6591)	(0.0739)	0.0000	1	(0.7330)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	31,300	0.8580	27,533.30	26,856.90	0.0000	4.3300	50.00	0.00	(3.3116)	(0.3730)	0.0000	1	(3.6847)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	18,100	0.8580	16,021.69	15,530.67	0.0000	4.3300	50.00	0.00	(1.9271)	(0.2157)	0.0000	1	(2.1428)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/16/2025	SDB3262540433	0	13,200	0.8580	11,752.58	11,326.23	0.0000	4.3300	50.00	0.00	(1.4136)	(0.1573)	0.0000	1	(1.5709)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	900	0.8580	770.77	772.24	0.0000	4.3300	50.00	0.00	(0.0927)	(0.0107)	0.0000	1	(0.1034)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	3,100	0.8580	2,688.74	2,659.95	0.0000	4.3300	50.00	0.00	(0.3234)	(0.0369)	0.0000	1	(0.3603)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	400	0.8580	349.12	343.22	0.0000	4.3300	50.00	0.00	(0.0420)	(0.0048)	0.0000	1	(0.0468)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	6,400	0.8580	5,601.00	5,491.51	0.0000	4.3300	50.00	0.00	(0.6737)	(0.0763)	0.0000	1	(0.7499)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	1,600	0.8580	1,371.25	1,372.88	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0191)	0.0000	1	(0.1840)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	53,800	0.8580	46,382.27	46,162.98	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6412)	0.0000	1	(6.2199)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	44,900	0.8580	40,471.83	38,526.36	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5351)	0.0000	1	(5.4029)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	7,400	0.8580	6,675.29	6,349.56	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0882)	0.0000	1	(0.8911)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	4,300	0.8580	4,017.93	3,689.61	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0512)	0.0000	1	(0.5345)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	36,900	0.8580	35,201.68	31,661.97	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4397)	0.0000	1	(4.6737)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	17,700	0.8580	17,185.87	15,187.45	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2109)	0.0000	1	(2.2780)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	5,900	0.8580	5,728.62	5,062.48	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0703)	0.0000	1	(0.7593)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	14,900	0.8580	14,467.20	12,784.92	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1776)	0.0000	1	(1.9177)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	9,100	0.8580	8,835.67	7,808.24	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1084)	0.0000	1	(1.1712)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	300	0.8580	291.29	257.41	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0386)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	4,600	0.8580	4,466.38	3,947.02	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0548)	0.0000	1	(0.5920)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	20,400	0.8580	19,807.44	17,504.18	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2431)	0.0000	1	(2.6255)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	2,000	0.8580	1,941.91	1,716.10	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0238)	0.0000	1	(0.2574)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	1,200	0.8580	1,165.14	1,029.66	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0143)	0.0000	1	(0.1544)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	8,000	0.8580	7,767.62	6,864.38	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0953)	0.0000	1	(1.0296)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	400	0.8580	388.38	343.22	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0048)	0.0000	1	(0.0515)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	2,600	0.8580	2,524.48	2,230.92	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0310)	0.0000	1	(0.3346)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	500	0.8580	485.48	429.02	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0060)	0.0000	1	(0.0644)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	100	0.8580	97.10	85.80	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	100	0.8580	97.10	85.80	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	2,800	0.8580	2,718.67	2,402.53	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0334)	0.0000	1	(0.3604)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	4,400	0.8580	4,272.19	3,775.41	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0524)	0.0000	1	(0.5663)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	100	0.8580	97.10	85.80	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	11,200	0.8580	10,874.67	9,610.14	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1335)	0.0000	1	(1.4415)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	11,500	0.8580	11,165.96	9,867.55	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1370)	0.0000	1	(1.4801)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	100	0.8580	97.10	85.80	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	11,100	0.8580	10,777.58	9,524.33	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1323)	0.0000	1	(1.4286)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	2,700	0.8580	2,621.57	2,316.73	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0322)	0.0000	1	(0.3475)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	3,500	0.8580	3,398.34	3,003.17	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0417)	0.0000	1	(0.4505)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	15,900	0.8580	15,438.15	13,642.96	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1895)	0.0000	1	(2.0464)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	3,000	0.8580	2,912.86	2,574.14	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0358)	0.0000	1	(0.3861)	02/07/2025
600100.SH	01/16/2025	SDB3262540433	0	19,500	0.8580	18,933.58	16,731.94	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2324)	0.0000	1	(2.5097)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	6,200	0.8593	5,480.23	5,327.64	0.0000	4.3300	50.00	0.00	(0.6591)	(0.0740)	0.0000	1	(0.7331)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	31,300	0.8593	27,533.30	26,896.00	0.0000	4.3300	50.00	0.00	(3.3116)	(0.3736)	0.0000	1	(3.6852)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	18,100	0.8593	16,021.69	15,553.28	0.0000	4.3300	50.00	0.00	(1.9271)	(0.2160)	0.0000	1	(2.1431)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	13,200	0.8593	11,752.58	11,342.72	0.0000	4.3300	50.00	0.00	(1.4136)	(0.1575)	0.0000	1	(1.5711)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	900	0.8593	770.77	773.37	0.0000	4.3300	50.00	0.00	(0.0927)	(0.0107)	0.0000	1	(0.1034)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	3,100	0.8593	2,688.74	2,663.82	0.0000	4.3300	50.00	0.00	(0.3234)	(0.0370)	0.0000	1	(0.3604)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	400	0.8593	349.12	343.72	0.0000	4.3300	50.00	0.00	(0.0420)	(0.0048)	0.0000	1	(0.0468)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	6,400	0.8593	5,601.00	5,499.50	0.0000	4.3300	50.00	0.00	(0.6737)	(0.0764)	0.0000	1	(0.7501)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	1,600	0.8593	1,371.25	1,374.88	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0191)	0.0000	1	(0.1840)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	53,800	0.8593	46,382.27	46,230.18	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6421)	0.0000	1	(6.2208)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	44,900	0.8593	40,471.83	38,582.44	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5359)	0.0000	1	(5.4037)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	7,400	0.8593	6,675.29	6,358.80	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0883)	0.0000	1	(0.8912)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	4,300	0.8593	4,017.93	3,694.98	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0513)	0.0000	1	(0.5346)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	36,900	0.8593	35,201.68	31,708.06	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4404)	0.0000	1	(4.6744)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	17,700	0.8593	17,185.87	15,209.56	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2112)	0.0000	1	(2.2783)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/15/2025	SDB3262540433	0	5,900	0.8593	5,728.62	5,069.85	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0704)	0.0000	1	(0.7594)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	14,900	0.8593	14,467.20	12,803.53	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1778)	0.0000	1	(1.9179)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	9,100	0.8593	8,835.67	7,819.60	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1086)	0.0000	1	(1.1713)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	300	0.8593	291.29	257.79	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0386)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	4,600	0.8593	4,466.38	3,952.77	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0549)	0.0000	1	(0.5921)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	20,400	0.8593	19,807.44	17,529.66	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2435)	0.0000	1	(2.6259)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	2,000	0.8593	1,941.91	1,718.59	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0239)	0.0000	1	(0.2574)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	1,200	0.8593	1,165.14	1,031.16	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0143)	0.0000	1	(0.1545)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	8,000	0.8593	7,767.62	6,874.38	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0955)	0.0000	1	(1.0297)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	400	0.8593	388.38	343.72	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0048)	0.0000	1	(0.0515)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	2,600	0.8593	2,524.48	2,234.17	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0310)	0.0000	1	(0.3347)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	500	0.8593	485.48	429.65	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0060)	0.0000	1	(0.0644)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	100	0.8593	97.10	85.93	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	100	0.8593	97.10	85.93	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	2,800	0.8593	2,718.67	2,406.03	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0334)	0.0000	1	(0.3604)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	4,400	0.8593	4,272.19	3,780.91	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0525)	0.0000	1	(0.5664)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	100	0.8593	97.10	85.93	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	11,200	0.8593	10,874.67	9,624.13	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1337)	0.0000	1	(1.4416)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	11,500	0.8593	11,165.96	9,881.92	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1372)	0.0000	1	(1.4803)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	100	0.8593	97.10	85.93	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	11,100	0.8593	10,777.58	9,538.20	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1325)	0.0000	1	(1.4288)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	2,700	0.8593	2,621.57	2,320.10	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0322)	0.0000	1	(0.3475)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	3,500	0.8593	3,398.34	3,007.54	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0418)	0.0000	1	(0.4505)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	15,900	0.8593	15,438.15	13,662.82	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1898)	0.0000	1	(2.0466)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	3,000	0.8593	2,912.86	2,577.89	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0358)	0.0000	1	(0.3862)	02/07/2025
600100.SH	01/15/2025	SDB3262540433	0	19,500	0.8593	18,933.58	16,756.29	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2327)	0.0000	1	(2.5100)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	18,100	0.8884	16,021.69	16,079.26	0.0000	4.3300	50.00	0.00	(1.9271)	(0.2233)	0.0000	1	(2.1504)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	13,200	0.8884	11,752.58	11,726.31	0.0000	4.3300	50.00	0.00	(1.4136)	(0.1629)	0.0000	1	(1.5764)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	900	0.8884	770.77	799.52	0.0000	4.3300	50.00	0.00	(0.0927)	(0.0111)	0.0000	1	(0.1038)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	3,100	0.8884	2,688.74	2,753.91	0.0000	4.3300	50.00	0.00	(0.3234)	(0.0382)	0.0000	1	(0.3616)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	400	0.8884	349.12	355.34	0.0000	4.3300	50.00	0.00	(0.0420)	(0.0049)	0.0000	1	(0.0469)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	6,400	0.8884	5,601.00	5,685.48	0.0000	4.3300	50.00	0.00	(0.6737)	(0.0790)	0.0000	1	(0.7526)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	1,600	0.8884	1,371.25	1,421.37	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0197)	0.0000	1	(0.1847)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	53,800	0.8884	46,382.27	47,793.61	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6638)	0.0000	1	(6.2426)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	44,900	0.8884	40,471.83	39,887.23	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5540)	0.0000	1	(5.4219)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	7,400	0.8884	6,675.29	6,573.84	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0913)	0.0000	1	(0.8942)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	4,300	0.8884	4,017.93	3,819.94	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0531)	0.0000	1	(0.5363)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	36,900	0.8884	35,201.68	32,780.37	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4553)	0.0000	1	(4.6893)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	17,700	0.8884	17,185.87	15,723.92	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2184)	0.0000	1	(2.2855)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	5,900	0.8884	5,728.62	5,241.31	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0728)	0.0000	1	(0.7618)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	14,900	0.8884	14,467.20	13,236.52	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1838)	0.0000	1	(1.9239)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	9,100	0.8884	8,835.67	8,084.05	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1123)	0.0000	1	(1.1750)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	300	0.8884	291.29	266.51	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	4,600	0.8884	4,466.38	4,086.44	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0568)	0.0000	1	(0.5940)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	20,400	0.8884	19,807.44	18,122.48	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2517)	0.0000	1	(2.6341)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	2,000	0.8884	1,941.91	1,776.71	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0247)	0.0000	1	(0.2582)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	1,200	0.8884	1,165.14	1,066.03	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0148)	0.0000	1	(0.1549)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	8,000	0.8884	7,767.62	7,106.86	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0987)	0.0000	1	(1.0330)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	400	0.8884	388.38	355.34	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0049)	0.0000	1	(0.0516)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	2,600	0.8884	2,524.48	2,309.73	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0321)	0.0000	1	(0.3357)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	500	0.8884	485.48	444.18	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0062)	0.0000	1	(0.0646)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	100	0.8884	97.10	88.84	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	100	0.8884	97.10	88.84	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/14/2025	SDB3262540433	0	2,800	0.8884	2,718.67	2,487.40	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0345)	0.0000	1	(0.3615)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	4,400	0.8884	4,272.19	3,908.77	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0543)	0.0000	1	(0.5681)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	100	0.8884	97.10	88.84	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	11,200	0.8884	10,874.67	9,949.60	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1382)	0.0000	1	(1.4462)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	11,500	0.8884	11,165.96	10,216.11	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1419)	0.0000	1	(1.4849)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	100	0.8884	97.10	88.84	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	11,100	0.8884	10,777.58	9,860.76	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1370)	0.0000	1	(1.4333)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	2,700	0.8884	2,621.57	2,398.56	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0333)	0.0000	1	(0.3486)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	3,500	0.8884	3,398.34	3,109.25	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0432)	0.0000	1	(0.4519)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	15,900	0.8884	15,438.15	14,124.88	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1962)	0.0000	1	(2.0530)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	3,000	0.8884	2,912.86	2,665.07	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0370)	0.0000	1	(0.3874)	02/07/2025
600100.SH	01/14/2025	SDB3262540433	0	19,500	0.8884	18,933.58	17,322.96	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2406)	0.0000	1	(2.5179)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	900	0.8724	770.77	785.18	0.0000	4.3300	50.00	0.00	(0.0927)	(0.0109)	0.0000	1	(0.1036)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	3,100	0.8724	2,688.74	2,704.49	0.0000	4.3300	50.00	0.00	(0.3234)	(0.0376)	0.0000	1	(0.3610)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	400	0.8724	349.12	348.97	0.0000	4.3300	50.00	0.00	(0.0420)	(0.0048)	0.0000	1	(0.0468)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	6,400	0.8724	5,601.00	5,583.47	0.0000	4.3300	50.00	0.00	(0.6737)	(0.0775)	0.0000	1	(0.7512)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	1,600	0.8724	1,371.25	1,395.87	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0194)	0.0000	1	(0.1843)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	53,800	0.8724	46,382.27	46,936.03	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6519)	0.0000	1	(6.2306)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	44,900	0.8724	40,471.83	39,171.52	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5440)	0.0000	1	(5.4119)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	7,400	0.8724	6,675.29	6,455.89	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0897)	0.0000	1	(0.8926)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	4,300	0.8724	4,017.93	3,751.39	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0521)	0.0000	1	(0.5354)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	36,900	0.8724	35,201.68	32,192.19	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4471)	0.0000	1	(4.6811)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	17,700	0.8724	17,185.87	15,441.78	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2145)	0.0000	1	(2.2815)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	5,900	0.8724	5,728.62	5,147.26	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0715)	0.0000	1	(0.7605)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	14,900	0.8724	14,467.20	12,999.01	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1805)	0.0000	1	(1.9206)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	9,100	0.8724	8,835.67	7,938.99	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1103)	0.0000	1	(1.1730)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	300	0.8724	291.29	261.73	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0387)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	4,600	0.8724	4,466.38	4,013.12	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0557)	0.0000	1	(0.5929)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	20,400	0.8724	19,807.44	17,797.31	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2472)	0.0000	1	(2.6296)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	2,000	0.8724	1,941.91	1,744.83	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0242)	0.0000	1	(0.2578)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	1,200	0.8724	1,165.14	1,046.90	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0145)	0.0000	1	(0.1547)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	8,000	0.8724	7,767.62	6,979.34	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0969)	0.0000	1	(1.0312)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	400	0.8724	388.38	348.97	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0048)	0.0000	1	(0.0516)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	2,600	0.8724	2,524.48	2,268.28	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0315)	0.0000	1	(0.3351)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	500	0.8724	485.48	436.21	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0061)	0.0000	1	(0.0645)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	100	0.8724	97.10	87.24	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	100	0.8724	97.10	87.24	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	2,800	0.8724	2,718.67	2,442.77	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0339)	0.0000	1	(0.3609)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	4,400	0.8724	4,272.19	3,838.63	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0533)	0.0000	1	(0.5672)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	100	0.8724	97.10	87.24	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	11,200	0.8724	10,874.67	9,771.07	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1357)	0.0000	1	(1.4437)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	11,500	0.8724	11,165.96	10,032.80	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1393)	0.0000	1	(1.4824)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	100	0.8724	97.10	87.24	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	11,100	0.8724	10,777.58	9,683.83	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1345)	0.0000	1	(1.4308)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	2,700	0.8724	2,621.57	2,355.53	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0327)	0.0000	1	(0.3480)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	3,500	0.8724	3,398.34	3,053.46	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0424)	0.0000	1	(0.4512)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	15,900	0.8724	15,438.15	13,871.43	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1927)	0.0000	1	(2.0495)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	3,000	0.8724	2,912.86	2,617.25	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0364)	0.0000	1	(0.3867)	02/07/2025
600100.SH	01/13/2025	SDB3262540433	0	19,500	0.8724	18,933.58	17,012.13	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2363)	0.0000	1	(2.5136)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	400	0.8833	349.12	353.31	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0147)	0.0000	3	(0.1407)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	6,400	0.8833	5,601.00	5,652.91	0.0000	4.3300	50.00	0.00	(2.0210)	(0.2355)	0.0000	3	(2.2566)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	1,600	0.8833	1,371.25	1,413.23	0.0000	4.3300	50.00	0.00	(0.4948)	(0.0589)	0.0000	3	(0.5537)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	53,800	0.8833	46,382.27	47,519.76	0.0000	4.3300	50.00	0.00	(16.7363)	(1.9800)	0.0000	3	(18.7163)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/10/2025	SDB3262540433	0	44,900	0.8833	40,471.83	39,658.69	0.0000	4.3300	50.00	0.00	(14.6036)	(1.6524)	0.0000	3	(16.2560)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	7,400	0.8833	6,675.29	6,536.18	0.0000	4.3300	50.00	0.00	(2.4087)	(0.2723)	0.0000	3	(2.6810)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	4,300	0.8833	4,017.93	3,798.05	0.0000	4.3300	50.00	0.00	(1.4498)	(0.1583)	0.0000	3	(1.6081)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	36,900	0.8833	35,201.68	32,592.55	0.0000	4.3300	50.00	0.00	(12.7019)	(1.3580)	0.0000	3	(14.0600)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	17,700	0.8833	17,185.87	15,633.83	0.0000	4.3300	50.00	0.00	(6.2012)	(0.6514)	0.0000	3	(6.8526)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	5,900	0.8833	5,728.62	5,211.28	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2171)	0.0000	3	(2.2842)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	14,900	0.8833	14,467.20	13,160.68	0.0000	4.3300	50.00	0.00	(5.2202)	(0.5484)	0.0000	3	(5.7686)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	9,100	0.8833	8,835.67	8,037.73	0.0000	4.3300	50.00	0.00	(3.1882)	(0.3349)	0.0000	3	(3.5231)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	300	0.8833	291.29	264.98	0.0000	4.3300	50.00	0.00	(0.1051)	(0.0110)	0.0000	3	(0.1161)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	4,600	0.8833	4,466.38	4,063.03	0.0000	4.3300	50.00	0.00	(1.6116)	(0.1693)	0.0000	3	(1.7809)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	20,400	0.8833	19,807.44	18,018.65	0.0000	4.3300	50.00	0.00	(7.1472)	(0.7508)	0.0000	3	(7.8980)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	2,000	0.8833	1,941.91	1,766.53	0.0000	4.3300	50.00	0.00	(0.7007)	(0.0736)	0.0000	3	(0.7743)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	1,200	0.8833	1,165.14	1,059.92	0.0000	4.3300	50.00	0.00	(0.4204)	(0.0442)	0.0000	3	(0.4646)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	8,000	0.8833	7,767.62	7,066.14	0.0000	4.3300	50.00	0.00	(2.8028)	(0.2944)	0.0000	3	(3.0972)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	400	0.8833	388.38	353.31	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0147)	0.0000	3	(0.1549)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	2,600	0.8833	2,524.48	2,296.49	0.0000	4.3300	50.00	0.00	(0.9109)	(0.0957)	0.0000	3	(1.0066)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	500	0.8833	485.48	441.63	0.0000	4.3300	50.00	0.00	(0.1752)	(0.0184)	0.0000	3	(0.1936)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	100	0.8833	97.10	88.33	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	3	(0.0387)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	100	0.8833	97.10	88.33	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	3	(0.0387)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	2,800	0.8833	2,718.67	2,473.15	0.0000	4.3300	50.00	0.00	(0.9810)	(0.1030)	0.0000	3	(1.0840)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	4,400	0.8833	4,272.19	3,886.37	0.0000	4.3300	50.00	0.00	(1.5415)	(0.1619)	0.0000	3	(1.7035)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	100	0.8833	97.10	88.33	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	3	(0.0387)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	11,200	0.8833	10,874.67	9,892.59	0.0000	4.3300	50.00	0.00	(3.9239)	(0.4122)	0.0000	3	(4.3361)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	11,500	0.8833	11,165.96	10,157.57	0.0000	4.3300	50.00	0.00	(4.0291)	(0.4232)	0.0000	3	(4.4523)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	100	0.8833	97.10	88.33	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	3	(0.0387)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	11,100	0.8833	10,777.58	9,804.26	0.0000	4.3300	50.00	0.00	(3.8889)	(0.4085)	0.0000	3	(4.2974)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	2,700	0.8833	2,621.57	2,384.82	0.0000	4.3300	50.00	0.00	(0.9460)	(0.0994)	0.0000	3	(1.0453)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	3,500	0.8833	3,398.34	3,091.43	0.0000	4.3300	50.00	0.00	(1.2262)	(0.1288)	0.0000	3	(1.3550)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	15,900	0.8833	15,438.15	14,043.95	0.0000	4.3300	50.00	0.00	(5.5706)	(0.5852)	0.0000	3	(6.1558)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	3,000	0.8833	2,912.86	2,649.80	0.0000	4.3300	50.00	0.00	(1.0511)	(0.1104)	0.0000	3	(1.1615)	02/07/2025
600100.SH	01/10/2025	SDB3262540433	0	19,500	0.8833	18,933.58	17,223.71	0.0000	4.3300	50.00	0.00	(6.8319)	(0.7177)	0.0000	3	(7.5495)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	1,600	0.8590	1,371.25	1,374.47	0.0000	4.3300	50.00	0.00	(0.1649)	(0.0191)	0.0000	1	(0.1840)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	53,800	0.8590	46,382.27	46,216.67	0.0000	4.3300	50.00	0.00	(5.5788)	(0.6419)	0.0000	1	(6.2207)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	44,900	0.8590	40,471.83	38,571.17	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5357)	0.0000	1	(5.4036)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	7,400	0.8590	6,675.29	6,356.94	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0883)	0.0000	1	(0.8912)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	4,300	0.8590	4,017.93	3,693.90	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0513)	0.0000	1	(0.5346)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	36,900	0.8590	35,201.68	31,698.80	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4403)	0.0000	1	(4.6742)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	17,700	0.8590	17,185.87	15,205.11	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2112)	0.0000	1	(2.2783)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	5,900	0.8590	5,728.62	5,068.37	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0704)	0.0000	1	(0.7594)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	14,900	0.8590	14,467.20	12,799.79	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1778)	0.0000	1	(1.9179)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	9,100	0.8590	8,835.67	7,817.32	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1086)	0.0000	1	(1.1713)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	300	0.8590	291.29	257.71	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0036)	0.0000	1	(0.0386)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	4,600	0.8590	4,466.38	3,951.61	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0549)	0.0000	1	(0.5921)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	20,400	0.8590	19,807.44	17,524.54	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2434)	0.0000	1	(2.6258)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	2,000	0.8590	1,941.91	1,718.09	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0239)	0.0000	1	(0.2574)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	1,200	0.8590	1,165.14	1,030.86	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0143)	0.0000	1	(0.1545)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	8,000	0.8590	7,767.62	6,872.37	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0954)	0.0000	1	(1.0297)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	400	0.8590	388.38	343.62	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0048)	0.0000	1	(0.0515)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	2,600	0.8590	2,524.48	2,233.52	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0310)	0.0000	1	(0.3347)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	500	0.8590	485.48	429.52	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0060)	0.0000	1	(0.0644)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	100	0.8590	97.10	85.90	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	100	0.8590	97.10	85.90	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	2,800	0.8590	2,718.67	2,405.33	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0334)	0.0000	1	(0.3604)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/09/2025	SDB3262540433	0	4,400	0.8590	4,272.19	3,779.80	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0525)	0.0000	1	(0.5663)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	100	0.8590	97.10	85.90	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	11,200	0.8590	10,874.67	9,621.32	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1336)	0.0000	1	(1.4416)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	11,500	0.8590	11,165.96	9,879.03	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1372)	0.0000	1	(1.4802)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	100	0.8590	97.10	85.90	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	11,100	0.8590	10,777.58	9,535.41	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1324)	0.0000	1	(1.4287)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	2,700	0.8590	2,621.57	2,319.42	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0322)	0.0000	1	(0.3475)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	3,500	0.8590	3,398.34	3,006.66	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0418)	0.0000	1	(0.4505)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	15,900	0.8590	15,438.15	13,658.83	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1897)	0.0000	1	(2.0466)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	3,000	0.8590	2,912.86	2,577.14	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0358)	0.0000	1	(0.3861)	02/07/2025
600100.SH	01/09/2025	SDB3262540433	0	19,500	0.8590	18,933.58	16,751.40	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2327)	0.0000	1	(2.5099)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	44,900	0.8765	40,471.83	39,355.07	0.0000	4.3300	50.00	0.00	(4.8679)	(0.5466)	0.0000	1	(5.4145)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	7,400	0.8765	6,675.29	6,486.14	0.0000	4.3300	50.00	0.00	(0.8029)	(0.0901)	0.0000	1	(0.8930)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	4,300	0.8765	4,017.93	3,768.97	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0523)	0.0000	1	(0.5356)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	36,900	0.8765	35,201.68	32,343.03	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4492)	0.0000	1	(4.6832)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	17,700	0.8765	17,185.87	15,514.14	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2155)	0.0000	1	(2.2826)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	5,900	0.8765	5,728.62	5,171.38	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0718)	0.0000	1	(0.7609)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	14,900	0.8765	14,467.20	13,059.92	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1814)	0.0000	1	(1.9215)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	9,100	0.8765	8,835.67	7,976.20	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1108)	0.0000	1	(1.1735)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	300	0.8765	291.29	262.95	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0037)	0.0000	1	(0.0387)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	4,600	0.8765	4,466.38	4,031.92	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0560)	0.0000	1	(0.5932)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	20,400	0.8765	19,807.44	17,880.70	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2483)	0.0000	1	(2.6307)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	2,000	0.8765	1,941.91	1,753.01	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0243)	0.0000	1	(0.2579)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	1,200	0.8765	1,165.14	1,051.81	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0146)	0.0000	1	(0.1547)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	8,000	0.8765	7,767.62	7,012.04	0.0000	4.3300	50.00	0.00	(0.9343)	(0.0974)	0.0000	1	(1.0317)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	400	0.8765	388.38	350.60	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0049)	0.0000	1	(0.0516)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	2,600	0.8765	2,524.48	2,278.91	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0317)	0.0000	1	(0.3353)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	500	0.8765	485.48	438.25	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0061)	0.0000	1	(0.0645)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	100	0.8765	97.10	87.65	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	100	0.8765	97.10	87.65	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	2,800	0.8765	2,718.67	2,454.21	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0341)	0.0000	1	(0.3611)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	4,400	0.8765	4,272.19	3,856.62	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0536)	0.0000	1	(0.5674)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	100	0.8765	97.10	87.65	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	11,200	0.8765	10,874.67	9,816.86	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1363)	0.0000	1	(1.4443)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	11,500	0.8765	11,165.96	10,079.81	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1400)	0.0000	1	(1.4830)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	100	0.8765	97.10	87.65	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0012)	0.0000	1	(0.0129)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	11,100	0.8765	10,777.58	9,729.21	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1351)	0.0000	1	(1.4314)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	2,700	0.8765	2,621.57	2,366.56	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0329)	0.0000	1	(0.3482)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	3,500	0.8765	3,398.34	3,067.77	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0426)	0.0000	1	(0.4514)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	15,900	0.8765	15,438.15	13,936.43	0.0000	4.3300	50.00	0.00	(1.8569)	(0.1936)	0.0000	1	(2.0504)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	3,000	0.8765	2,912.86	2,629.51	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0365)	0.0000	1	(0.3869)	02/07/2025
600100.SH	01/08/2025	SDB3262540433	0	19,500	0.8765	18,933.58	17,091.85	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2374)	0.0000	1	(2.5147)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	4,300	0.9251	4,017.93	3,977.87	0.0000	4.3300	50.00	0.00	(0.4833)	(0.0552)	0.0000	1	(0.5385)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	36,900	0.9251	35,201.68	34,135.64	0.0000	4.3300	50.00	0.00	(4.2340)	(0.4741)	0.0000	1	(4.7081)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	17,700	0.9251	17,185.87	16,374.00	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2274)	0.0000	1	(2.2945)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	5,900	0.9251	5,728.62	5,458.00	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0758)	0.0000	1	(0.7648)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	14,900	0.9251	14,467.20	13,783.77	0.0000	4.3300	50.00	0.00	(1.7401)	(0.1914)	0.0000	1	(1.9315)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	9,100	0.9251	8,835.67	8,418.27	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1169)	0.0000	1	(1.1797)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	300	0.9251	291.29	277.53	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0039)	0.0000	1	(0.0389)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	4,600	0.9251	4,466.38	4,255.39	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0591)	0.0000	1	(0.5963)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	20,400	0.9251	19,807.44	18,871.73	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2621)	0.0000	1	(2.6445)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	2,000	0.9251	1,941.91	1,850.17	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0257)	0.0000	1	(0.2593)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	1,200	0.9251	1,165.14	1,110.10	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0154)	0.0000	1	(0.1556)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600100.SH	01/07/2025	SDB3262540433	0	8,000	0.9251	7,767.62	7,400.68	0.0000	4.3300	50.00	0.00	(0.9343)	(0.1028)	0.0000	1	(1.0371)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	400	0.9251	388.38	370.03	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0051)	0.0000	1	(0.0519)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	2,600	0.9251	2,524.48	2,405.22	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0334)	0.0000	1	(0.3370)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	500	0.9251	485.48	462.54	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0064)	0.0000	1	(0.0648)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	100	0.9251	97.10	92.51	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	100	0.9251	97.10	92.51	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	2,800	0.9251	2,718.67	2,590.24	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0360)	0.0000	1	(0.3630)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	4,400	0.9251	4,272.19	4,070.37	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0565)	0.0000	1	(0.5704)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	100	0.9251	97.10	92.51	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	11,200	0.9251	10,874.67	10,360.95	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1439)	0.0000	1	(1.4519)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	11,500	0.9251	11,165.96	10,638.48	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1478)	0.0000	1	(1.4908)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	100	0.9251	97.10	92.51	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	11,100	0.9251	10,777.58	10,268.44	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1426)	0.0000	1	(1.4389)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	2,700	0.9251	2,621.57	2,497.73	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0347)	0.0000	1	(0.3500)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	3,500	0.9251	3,398.34	3,237.80	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0450)	0.0000	1	(0.4537)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	15,900	0.9251	15,438.15	14,708.85	0.0000	4.3300	50.00	0.00	(1.8569)	(0.2043)	0.0000	1	(2.0612)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	3,000	0.9251	2,912.86	2,775.26	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0385)	0.0000	1	(0.3889)	02/07/2025
600100.SH	01/07/2025	SDB3262540433	0	19,500	0.9251	18,933.58	18,039.16	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2505)	0.0000	1	(2.5278)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	17,700	0.9710	17,185.87	17,185.87	0.0000	4.3300	50.00	0.00	(2.0671)	(0.2387)	0.0000	1	(2.3058)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	5,900	0.9710	5,728.62	5,728.62	0.0000	4.3300	50.00	0.00	(0.6890)	(0.0796)	0.0000	1	(0.7686)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	14,900	0.9710	14,467.20	14,467.20	0.0000	4.3300	50.00	0.00	(1.7401)	(0.2009)	0.0000	1	(1.9410)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	9,100	0.9710	8,835.67	8,835.67	0.0000	4.3300	50.00	0.00	(1.0627)	(0.1227)	0.0000	1	(1.1855)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	300	0.9710	291.29	291.29	0.0000	4.3300	50.00	0.00	(0.0350)	(0.0040)	0.0000	1	(0.0391)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	4,600	0.9710	4,466.38	4,466.38	0.0000	4.3300	50.00	0.00	(0.5372)	(0.0620)	0.0000	1	(0.5992)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	20,400	0.9710	19,807.44	19,807.44	0.0000	4.3300	50.00	0.00	(2.3824)	(0.2751)	0.0000	1	(2.6575)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	2,000	0.9710	1,941.91	1,941.91	0.0000	4.3300	50.00	0.00	(0.2336)	(0.0270)	0.0000	1	(0.2605)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	1,200	0.9710	1,165.14	1,165.14	0.0000	4.3300	50.00	0.00	(0.1401)	(0.0162)	0.0000	1	(0.1563)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	8,000	0.9710	7,767.62	7,767.62	0.0000	4.3300	50.00	0.00	(0.9343)	(0.1079)	0.0000	1	(1.0422)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	400	0.9710	388.38	388.38	0.0000	4.3300	50.00	0.00	(0.0467)	(0.0054)	0.0000	1	(0.0521)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	2,600	0.9710	2,524.48	2,524.48	0.0000	4.3300	50.00	0.00	(0.3036)	(0.0351)	0.0000	1	(0.3387)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	500	0.9710	485.48	485.48	0.0000	4.3300	50.00	0.00	(0.0584)	(0.0067)	0.0000	1	(0.0651)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	100	0.9710	97.10	97.10	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	100	0.9710	97.10	97.10	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	2,800	0.9710	2,718.67	2,718.67	0.0000	4.3300	50.00	0.00	(0.3270)	(0.0378)	0.0000	1	(0.3648)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	4,400	0.9710	4,272.19	4,272.19	0.0000	4.3300	50.00	0.00	(0.5138)	(0.0593)	0.0000	1	(0.5732)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	100	0.9710	97.10	97.10	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	11,200	0.9710	10,874.67	10,874.67	0.0000	4.3300	50.00	0.00	(1.3080)	(0.1510)	0.0000	1	(1.4590)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	11,500	0.9710	11,165.96	11,165.96	0.0000	4.3300	50.00	0.00	(1.3430)	(0.1551)	0.0000	1	(1.4981)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	100	0.9710	97.10	97.10	0.0000	4.3300	50.00	0.00	(0.0117)	(0.0013)	0.0000	1	(0.0130)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	11,100	0.9710	10,777.58	10,777.58	0.0000	4.3300	50.00	0.00	(1.2963)	(0.1497)	0.0000	1	(1.4460)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	2,700	0.9710	2,621.57	2,621.57	0.0000	4.3300	50.00	0.00	(0.3153)	(0.0364)	0.0000	1	(0.3517)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	3,500	0.9710	3,398.34	3,398.34	0.0000	4.3300	50.00	0.00	(0.4087)	(0.0472)	0.0000	1	(0.4559)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	15,900	0.9710	15,438.15	15,438.15	0.0000	4.3300	50.00	0.00	(1.8569)	(0.2144)	0.0000	1	(2.0713)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	3,000	0.9710	2,912.86	2,912.86	0.0000	4.3300	50.00	0.00	(0.3504)	(0.0405)	0.0000	1	(0.3908)	02/07/2025
600100.SH	01/06/2025	SDB3262540433	0	19,500	0.9710	18,933.58	18,933.58	0.0000	4.3300	50.00	0.00	(2.2773)	(0.2630)	0.0000	1	(2.5403)	02/07/2025
TOTAL TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND												(439.5096)	(47.8273)	0.0000		(487.3369)	
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN																	
1216.TW	01/17/2025	SDB3260661478	0	83,000	2.3506	204,716.43	195,102.12	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6259)	0.0000	1	(26.2487)	02/04/2025
1216.TW	01/17/2025	SDB3260661478	0	153,000	2.3506	377,368.84	359,646.08	0.0000	4.3300	30.00	0.00	(45.3891)	(2.9971)	0.0000	1	(48.3861)	02/04/2025
1216.TW	01/16/2025	SDB3260661478	0	83,000	2.3876	204,716.43	198,174.54	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6515)	0.0000	1	(26.2743)	02/04/2025
1216.TW	01/16/2025	SDB3260661478	0	153,000	2.3876	377,368.84	365,309.68	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0442)	0.0000	1	(48.4333)	02/04/2025
1216.TW	01/15/2025	SDB3260661478	0	83,000	2.3554	204,716.43	195,500.52	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6292)	0.0000	1	(26.2520)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN (Cont.)																	
1216.TW	01/15/2025	SDB3260661478	0	153,000	2.3554	377,368.84	360,380.48	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0032)	0.0000	1	(48.3923)	02/04/2025
1216.TW	01/14/2025	SDB3260661478	0	83,000	2.3816	204,716.43	197,672.97	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6473)	0.0000	1	(26.2701)	02/04/2025
1216.TW	01/14/2025	SDB3260661478	0	153,000	2.3816	377,368.84	364,385.11	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0365)	0.0000	1	(48.4256)	02/04/2025
1216.TW	01/13/2025	SDB3260661478	0	83,000	2.3859	204,716.43	198,032.94	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6503)	0.0000	1	(26.2731)	02/04/2025
1216.TW	01/13/2025	SDB3260661478	0	153,000	2.3859	377,368.84	365,048.67	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0421)	0.0000	1	(48.4312)	02/04/2025
1216.TW	01/10/2025	SDB3260661478	0	83,000	2.3939	204,716.43	198,695.03	0.0000	4.3300	30.00	0.00	(73.8685)	(4.9674)	0.0000	3	(78.8359)	02/04/2025
1216.TW	01/10/2025	SDB3260661478	0	153,000	2.3939	377,368.84	366,269.15	0.0000	4.3300	30.00	0.00	(136.1673)	(9.1567)	0.0000	3	(145.3240)	02/04/2025
1216.TW	01/09/2025	SDB3260661478	0	83,000	2.4310	204,716.43	201,770.51	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6814)	0.0000	1	(26.3043)	02/04/2025
1216.TW	01/09/2025	SDB3260661478	0	153,000	2.4310	377,368.84	371,938.41	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0995)	0.0000	1	(48.4886)	02/04/2025
1216.TW	01/08/2025	SDB3260661478	0	83,000	2.4564	204,716.43	203,877.30	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6990)	0.0000	1	(26.3218)	02/04/2025
1216.TW	01/08/2025	SDB3260661478	0	153,000	2.4564	377,368.84	375,822.01	0.0000	4.3300	30.00	0.00	(45.3891)	(3.1319)	0.0000	1	(48.5209)	02/04/2025
1216.TW	01/07/2025	SDB3260661478	0	83,000	2.4158	204,716.43	200,509.82	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6709)	0.0000	1	(26.2938)	02/04/2025
1216.TW	01/07/2025	SDB3260661478	0	153,000	2.4158	377,368.84	369,614.49	0.0000	4.3300	30.00	0.00	(45.3891)	(3.0801)	0.0000	1	(48.4692)	02/04/2025
1216.TW	01/06/2025	SDB3260661478	0	83,000	2.4328	204,716.43	201,921.24	0.0000	4.3300	30.00	0.00	(24.6228)	(1.6827)	0.0000	1	(26.3055)	02/04/2025
1216.TW	01/06/2025	SDB3260661478	0	153,000	2.4328	377,368.84	372,216.26	0.0000	4.3300	30.00	0.00	(45.3891)	(3.1018)	0.0000	1	(48.4909)	02/04/2025
1216.TW	01/03/2025	SDB3260661478	0	83,000	2.4665	204,716.43	204,716.43	0.0000	4.3300	30.00	0.00	(73.8685)	(5.1179)	0.0000	3	(78.9864)	02/04/2025
1216.TW	01/03/2025	SDB3260661478	0	153,000	2.4665	377,368.84	377,368.84	0.0000	4.3300	30.00	0.00	(136.1673)	(9.4342)	0.0000	3	(145.6015)	02/04/2025
TOTAL UNI-PRESIDENT ENTERPRISES CORP*ORATION ORD CMN												(1,050.1788)	(71.1506)	0.0000		(1,121.3294)	
UNION BANK OF INDIA CMN																	
UNBK.NS	01/17/2025	SDB3265346298	0	49,276	1.2710	58,989.63	62,630.49	0.0000	4.3300	75.00	0.00	(7.0951)	(1.3048)	0.0000	1	(8.3999)	02/03/2025
UNBK.NS	01/17/2025	SDB3265346298	0	33,222	1.2710	39,518.30	42,225.63	0.0000	4.3300	75.00	0.00	(4.7532)	(0.8797)	0.0000	1	(5.6329)	02/03/2025
UNBK.NS	01/17/2025	SDB3265346298	0	14,540	1.2710	17,767.97	18,480.54	0.0000	4.3300	75.00	0.00	(2.1371)	(0.3850)	0.0000	1	(2.5221)	02/03/2025
UNBK.NS	01/17/2025	SDB3265346298	0	34,872	1.2710	44,475.64	44,322.80	0.0000	4.3300	75.00	0.00	(5.3494)	(0.9234)	0.0000	1	(6.2728)	02/03/2025
UNBK.NS	01/17/2025	SDB3265346298	0	16,988	1.2710	22,101.63	21,591.99	0.0000	4.3300	75.00	0.00	(2.6583)	(0.4498)	0.0000	1	(3.1082)	02/03/2025
UNBK.NS	01/16/2025	SDB3265346298	0	49,276	1.2271	58,989.63	60,465.10	0.0000	4.3300	75.00	0.00	(7.0951)	(1.2597)	0.0000	1	(8.3548)	02/03/2025
UNBK.NS	01/16/2025	SDB3265346298	0	33,222	1.2271	39,518.30	40,765.72	0.0000	4.3300	75.00	0.00	(4.7532)	(0.8493)	0.0000	1	(5.6025)	02/03/2025
UNBK.NS	01/16/2025	SDB3265346298	0	14,540	1.2271	17,767.97	17,841.60	0.0000	4.3300	75.00	0.00	(2.1371)	(0.3717)	0.0000	1	(2.5088)	02/03/2025
UNBK.NS	01/16/2025	SDB3265346298	0	34,872	1.2271	44,475.64	42,790.39	0.0000	4.3300	75.00	0.00	(5.3494)	(0.8915)	0.0000	1	(6.2409)	02/03/2025
UNBK.NS	01/16/2025	SDB3265346298	0	35,669	1.2271	46,405.87	43,768.36	0.0000	4.3300	75.00	0.00	(5.5816)	(0.9118)	0.0000	1	(6.4934)	02/03/2025
UNBK.NS	01/15/2025	SDB3265346298	0	49,276	1.2021	58,989.63	59,233.20	0.0000	4.3300	75.00	0.00	(7.0951)	(1.2340)	0.0000	1	(8.3292)	02/03/2025
UNBK.NS	01/15/2025	SDB3265346298	0	33,222	1.2021	39,518.30	39,935.17	0.0000	4.3300	75.00	0.00	(4.7532)	(0.8320)	0.0000	1	(5.5852)	02/03/2025
UNBK.NS	01/15/2025	SDB3265346298	0	14,540	1.2021	17,767.97	17,478.10	0.0000	4.3300	75.00	0.00	(2.1371)	(0.3641)	0.0000	1	(2.5012)	02/03/2025
UNBK.NS	01/15/2025	SDB3265346298	0	34,872	1.2021	44,475.64	41,918.59	0.0000	4.3300	75.00	0.00	(5.3494)	(0.8733)	0.0000	1	(6.2227)	02/03/2025
UNBK.NS	01/15/2025	SDB3265346298	0	35,669	1.2021	46,405.87	42,876.63	0.0000	4.3300	75.00	0.00	(5.5816)	(0.8933)	0.0000	1	(6.4749)	02/03/2025
UNBK.NS	01/14/2025	SDB3265346298	0	33,222	1.1717	39,518.30	38,924.82	0.0000	4.3300	75.00	0.00	(4.7532)	(0.8109)	0.0000	1	(5.5641)	02/03/2025
UNBK.NS	01/14/2025	SDB3265346298	0	14,540	1.1717	17,767.97	17,035.91	0.0000	4.3300	75.00	0.00	(2.1371)	(0.3549)	0.0000	1	(2.4920)	02/03/2025
UNBK.NS	01/14/2025	SDB3265346298	0	34,872	1.1717	44,475.64	40,858.06	0.0000	4.3300	75.00	0.00	(5.3494)	(0.8512)	0.0000	1	(6.2006)	02/03/2025
UNBK.NS	01/14/2025	SDB3265346298	0	35,669	1.1717	46,405.87	41,791.87	0.0000	4.3300	75.00	0.00	(5.5816)	(0.8707)	0.0000	1	(6.4523)	02/03/2025
UNBK.NS	01/13/2025	SDB3265346298	0	14,540	1.2063	17,767.97	17,539.60	0.0000	4.3300	75.00	0.00	(2.1371)	(0.3654)	0.0000	1	(2.5025)	02/03/2025
UNBK.NS	01/13/2025	SDB3265346298	0	34,872	1.2063	44,475.64	42,066.09	0.0000	4.3300	75.00	0.00	(5.3494)	(0.8764)	0.0000	1	(6.2258)	02/03/2025
UNBK.NS	01/13/2025	SDB3265346298	0	35,669	1.2063	46,405.87	43,027.51	0.0000	4.3300	75.00	0.00	(5.5816)	(0.8964)	0.0000	1	(6.4780)	02/03/2025
UNBK.NS	01/10/2025	SDB3265346298	0	34,872	1.2575	44,475.64	43,851.23	0.0000	4.3300	75.00	0.00	(16.0483)	(2.7407)	0.0000	3	(18.7890)	02/03/2025
UNBK.NS	01/10/2025	SDB3265346298	0	35,669	1.2575	46,405.87	44,853.45	0.0000	4.3300	75.00	0.00	(16.7448)	(2.8033)	0.0000	3	(19.5481)	02/03/2025
UNBK.NS	01/09/2025	SDB3265346298	0	35,669	1.3010	46,405.87	46,405.87	0.0000	4.3300	75.00	0.00	(5.5816)	(0.9668)	0.0000	1	(6.5484)	02/03/2025
TOTAL UNION BANK OF INDIA CMN												(141.0901)	(23.9602)	0.0000		(165.0503)	
UNITED INFORMATION SYSTEMS CMN																	
2404.TW	01/17/2025	SDB3264649695	0	1,000	14.5515	14,695.12	14,551.51	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1213)	0.0000	1	(1.8888)	02/04/2025
2404.TW	01/17/2025	SDB3264649695	0	1,000	14.5515	14,695.12	14,551.51	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1213)	0.0000	1	(1.8888)	02/04/2025
2404.TW	01/16/2025	SDB3264649695	0	1,000	14.7490	14,695.12	14,749.00	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1229)	0.0000	1	(1.8904)	02/04/2025
2404.TW	01/16/2025	SDB3264649695	0	1,000	14.7490	14,695.12	14,749.00	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1229)	0.0000	1	(1.8904)	02/04/2025
2404.TW	01/15/2025	SDB3264649695	0	1,000	14.7667	14,695.12	14,766.72	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1231)	0.0000	1	(1.8906)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
UNITED INFORMATION SYSTEMS CMN (Cont.)																	
2404.TW	01/15/2025	SDB3264649695	0	1,000	14.7667	14,695.12	14,766.72	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1231)	0.0000	1	(1.8906)	02/04/2025
2404.TW	01/14/2025	SDB3264649695	0	1,000	14.9571	14,695.12	14,957.07	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1246)	0.0000	1	(1.8921)	02/04/2025
2404.TW	01/14/2025	SDB3264649695	0	1,000	14.9571	14,695.12	14,957.07	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1246)	0.0000	1	(1.8921)	02/04/2025
2404.TW	01/13/2025	SDB3264649695	0	1,000	15.0563	14,695.12	15,056.31	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1255)	0.0000	1	(1.8930)	02/04/2025
2404.TW	01/13/2025	SDB3264649695	0	1,000	15.0563	14,695.12	15,056.31	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1255)	0.0000	1	(1.8930)	02/04/2025
2404.TW	01/10/2025	SDB3264649695	0	1,000	15.3612	14,695.12	15,361.22	0.0000	4.3300	30.00	0.00	(5.3025)	(0.3840)	0.0000	3	(5.6865)	02/04/2025
2404.TW	01/10/2025	SDB3264649695	0	1,000	15.3612	14,695.12	15,361.22	0.0000	4.3300	30.00	0.00	(5.3025)	(0.3840)	0.0000	3	(5.6865)	02/04/2025
2404.TW	01/09/2025	SDB3264649695	0	1,000	15.6255	14,695.12	15,625.48	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1302)	0.0000	1	(1.8977)	02/04/2025
2404.TW	01/09/2025	SDB3264649695	0	1,000	15.6255	14,695.12	15,625.48	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1302)	0.0000	1	(1.8977)	02/04/2025
2404.TW	01/08/2025	SDB3264649695	0	1,000	14.8019	14,695.12	14,801.88	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1233)	0.0000	1	(1.8908)	02/04/2025
2404.TW	01/08/2025	SDB3264649695	0	1,000	14.8019	14,695.12	14,801.88	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1233)	0.0000	1	(1.8908)	02/04/2025
2404.TW	01/07/2025	SDB3264649695	0	1,000	14.3551	14,695.12	14,355.08	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1196)	0.0000	1	(1.8871)	02/04/2025
2404.TW	01/07/2025	SDB3264649695	0	1,000	14.3551	14,695.12	14,355.08	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1196)	0.0000	1	(1.8871)	02/04/2025
2404.TW	01/06/2025	SDB3264649695	0	1,000	13.8842	14,695.12	13,884.24	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1157)	0.0000	1	(1.8832)	02/04/2025
2404.TW	01/06/2025	SDB3264649695	0	1,000	13.8842	14,695.12	13,884.24	0.0000	4.3300	30.00	0.00	(1.7675)	(0.1157)	0.0000	1	(1.8832)	02/04/2025
2404.TW	01/03/2025	SDB3264649695	0	1,000	14.6951	14,695.12	14,695.12	0.0000	4.3300	30.00	0.00	(5.3025)	(0.3674)	0.0000	3	(5.6699)	02/04/2025
2404.TW	01/03/2025	SDB3264649695	0	1,000	14.6951	14,695.12	14,695.12	0.0000	4.3300	30.00	0.00	(5.3025)	(0.3674)	0.0000	3	(5.6699)	02/04/2025
TOTAL UNITED INFORMATION SYSTEMS CMN													(53.0249)	(3.7153)	0.0000	(56.7402)	
UNITED MICROELECTRONICS CORP ORD CMN																	
2303.TW	01/06/2025	SDB3264390181	0	3,000	1.3306	3,937.50	3,991.72	0.0000	4.3300	30.00	0.00	(0.4736)	(0.0333)	0.0000	1	(0.5069)	02/04/2025
2303.TW	01/06/2025	SDB3264390181	0	2,000	1.3306	2,625.00	2,661.15	0.0000	4.3300	30.00	0.00	(0.3157)	(0.0222)	0.0000	1	(0.3379)	02/04/2025
2303.TW	01/03/2025	SDB3264390181	0	3,000	1.3125	3,937.50	3,937.50	0.0000	4.3300	30.00	0.00	(1.4208)	(0.0984)	0.0000	3	(1.5192)	02/04/2025
2303.TW	01/03/2025	SDB3264390181	0	2,000	1.3125	2,625.00	2,625.00	0.0000	4.3300	30.00	0.00	(0.9472)	(0.0656)	0.0000	3	(1.0128)	02/04/2025
TOTAL UNITED MICROELECTRONICS CORP ORD CMN													(3.1573)	(0.2195)	0.0000	(3.3768)	
VEDANTA LIMITED CMN																	
VDAN.NS	01/16/2025	SDB3265604668	0	21,914	5.0342	108,656.47	110,320.25	0.0000	4.3300	75.00	0.00	(13.0690)	(2.2983)	0.0000	1	(15.3673)	02/03/2025
VDAN.NS	01/15/2025	SDB3265604668	0	21,914	4.9583	108,656.47	108,656.47	0.0000	4.3300	75.00	0.00	(13.0690)	(2.2637)	0.0000	1	(15.3326)	02/03/2025
VDAN.NS	01/07/2025	SDB3264922950	0	8,980	5.1533	47,989.37	46,276.36	0.0000	4.3300	75.00	0.00	(5.7721)	(0.9641)	0.0000	1	(6.7361)	02/03/2025
VDAN.NS	01/07/2025	SDB3264922950	0	10,772	5.1533	55,914.08	55,511.02	0.0000	4.3300	75.00	0.00	(6.7252)	(1.1565)	0.0000	1	(7.8817)	02/03/2025
VDAN.NS	01/07/2025	SDB3264922950	0	3,496	5.1533	18,146.64	18,015.83	0.0000	4.3300	75.00	0.00	(2.1826)	(0.3753)	0.0000	1	(2.5580)	02/03/2025
VDAN.NS	01/06/2025	SDB3264922950	0	8,980	5.3435	47,989.37	47,984.85	0.0000	4.3300	75.00	0.00	(5.7721)	(0.9997)	0.0000	1	(6.7717)	02/03/2025
VDAN.NS	01/06/2025	SDB3264922950	0	10,772	5.3435	55,914.08	57,560.45	0.0000	4.3300	75.00	0.00	(6.7252)	(1.1992)	0.0000	1	(7.9244)	02/03/2025
VDAN.NS	01/06/2025	SDB3264922950	0	3,496	5.3435	18,146.64	18,680.96	0.0000	4.3300	75.00	0.00	(2.1826)	(0.3892)	0.0000	1	(2.5718)	02/03/2025
VDAN.NS	01/03/2025	SDB3264922950	0	10,772	5.2430	55,914.08	56,477.63	0.0000	4.3300	75.00	0.00	(20.1757)	(3.5299)	0.0000	3	(23.7055)	02/03/2025
VDAN.NS	01/03/2025	SDB3264922950	0	3,496	5.2430	18,146.64	18,329.54	0.0000	4.3300	75.00	0.00	(6.5479)	(1.1456)	0.0000	3	(7.6935)	02/03/2025
VDAN.NS	01/02/2025	SDB3264922950	0	10,772	5.1907	55,914.08	55,914.08	0.0000	4.3300	75.00	0.00	(6.7252)	(1.1649)	0.0000	1	(7.8901)	02/03/2025
VDAN.NS	01/02/2025	SDB3264922950	0	3,496	5.1907	18,146.64	18,146.64	0.0000	4.3300	75.00	0.00	(2.1826)	(0.3781)	0.0000	1	(2.5607)	02/03/2025
TOTAL VEDANTA LIMITED CMN													(91.1292)	(15.8643)	0.0000	(106.9935)	
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300476.ZK	01/17/2025	SDB3260123379	0	200	6.6166	1,149.58	1,323.32	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0184)	0.0000	1	(0.1566)	02/07/2025
300476.ZK	01/17/2025	SDB3260123379	0	100	6.6166	574.79	661.66	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0092)	0.0000	1	(0.0783)	02/07/2025
300476.ZK	01/17/2025	SDB3260123379	0	300	6.6166	1,724.36	1,984.99	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0276)	0.0000	1	(0.2350)	02/07/2025
300476.ZK	01/17/2025	SDB3260123379	0	800	6.6166	4,598.30	5,293.30	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0735)	0.0000	1	(0.6266)	02/07/2025
300476.ZK	01/17/2025	SDB3260123379	0	200	6.6166	1,149.58	1,323.32	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0184)	0.0000	1	(0.1566)	02/07/2025
300476.ZK	01/17/2025	SDB3260123379	0	300	6.6166	1,724.36	1,984.99	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0276)	0.0000	1	(0.2350)	02/07/2025
300476.ZK	01/16/2025	SDB3260123379	0	200	6.3545	1,149.58	1,270.89	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0177)	0.0000	1	(0.1559)	02/07/2025
300476.ZK	01/16/2025	SDB3260123379	0	100	6.3545	574.79	635.45	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0088)	0.0000	1	(0.0780)	02/07/2025
300476.ZK	01/16/2025	SDB3260123379	0	300	6.3545	1,724.36	1,906.34	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0265)	0.0000	1	(0.2339)	02/07/2025
300476.ZK	01/16/2025	SDB3260123379	0	800	6.3545	4,598.30	5,083.56	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0706)	0.0000	1	(0.6237)	02/07/2025
300476.ZK	01/16/2025	SDB3260123379	0	200	6.3545	1,149.58	1,270.89	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0177)	0.0000	1	(0.1559)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300476.ZK	01/16/2025	SDB3260123379	0	300	6.3545	1,724.36	1,906.34	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0265)	0.0000	1	(0.2339)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	200	6.6324	1,149.58	1,326.47	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0184)	0.0000	1	(0.1567)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	100	6.6324	574.79	663.24	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0092)	0.0000	1	(0.0783)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	300	6.6324	1,724.36	1,989.71	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0276)	0.0000	1	(0.2350)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	800	6.6324	4,598.30	5,305.89	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0737)	0.0000	1	(0.6268)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	200	6.6324	1,149.58	1,326.47	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0184)	0.0000	1	(0.1567)	02/07/2025
300476.ZK	01/15/2025	SDB3260123379	0	300	6.6324	1,724.36	1,989.71	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0276)	0.0000	1	(0.2350)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	200	6.9382	1,149.58	1,387.63	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0193)	0.0000	1	(0.1575)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	100	6.9382	574.79	693.82	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0096)	0.0000	1	(0.0788)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	300	6.9382	1,724.36	2,081.45	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0289)	0.0000	1	(0.2363)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	800	6.9382	4,598.30	5,550.53	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0771)	0.0000	1	(0.6302)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	200	6.9382	1,149.58	1,387.63	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0193)	0.0000	1	(0.1575)	02/07/2025
300476.ZK	01/14/2025	SDB3260123379	0	300	6.9382	1,724.36	2,081.45	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0289)	0.0000	1	(0.2363)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	200	6.3560	1,149.58	1,271.20	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0177)	0.0000	1	(0.1559)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	100	6.3560	574.79	635.60	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0088)	0.0000	1	(0.0780)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	300	6.3560	1,724.36	1,906.80	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0265)	0.0000	1	(0.2339)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	800	6.3560	4,598.30	5,084.79	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0706)	0.0000	1	(0.6237)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	200	6.3560	1,149.58	1,271.20	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0177)	0.0000	1	(0.1559)	02/07/2025
300476.ZK	01/13/2025	SDB3260123379	0	300	6.3560	1,724.36	1,906.80	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0265)	0.0000	1	(0.2339)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	200	6.2129	1,149.58	1,242.57	0.0000	4.3300	50.00	0.00	(0.4148)	(0.0518)	0.0000	3	(0.4666)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	100	6.2129	574.79	621.29	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0259)	0.0000	3	(0.2333)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	300	6.2129	1,724.36	1,863.86	0.0000	4.3300	50.00	0.00	(0.6222)	(0.0777)	0.0000	3	(0.6999)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	1,500	6.2129	8,621.82	9,319.28	0.0000	4.3300	50.00	0.00	(3.1110)	(0.3883)	0.0000	3	(3.4993)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	800	6.2129	4,598.30	4,970.28	0.0000	4.3300	50.00	0.00	(1.6592)	(0.2071)	0.0000	3	(1.8663)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	200	6.2129	1,149.58	1,242.57	0.0000	4.3300	50.00	0.00	(0.4148)	(0.0518)	0.0000	3	(0.4666)	02/07/2025
300476.ZK	01/10/2025	SDB3260123379	0	300	6.2129	1,724.36	1,863.86	0.0000	4.3300	50.00	0.00	(0.6222)	(0.0777)	0.0000	3	(0.6999)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	200	5.5240	1,149.58	1,104.80	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0153)	0.0000	1	(0.1536)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	100	5.5240	574.79	552.40	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0077)	0.0000	1	(0.0768)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	300	5.5240	1,724.36	1,657.20	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0230)	0.0000	1	(0.2304)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	1,500	5.5240	8,621.82	8,285.99	0.0000	4.3300	50.00	0.00	(1.0370)	(0.1151)	0.0000	1	(1.1521)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	800	5.5240	4,598.30	4,419.19	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0614)	0.0000	1	(0.6145)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	200	5.5240	1,149.58	1,104.80	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0153)	0.0000	1	(0.1536)	02/07/2025
300476.ZK	01/09/2025	SDB3260123379	0	300	5.5240	1,724.36	1,657.20	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0230)	0.0000	1	(0.2304)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	200	5.5030	1,149.58	1,100.61	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0153)	0.0000	1	(0.1536)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	100	5.5030	574.79	550.30	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0076)	0.0000	1	(0.0768)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	300	5.5030	1,724.36	1,650.91	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0229)	0.0000	1	(0.2303)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	1,500	5.5030	8,621.82	8,254.55	0.0000	4.3300	50.00	0.00	(1.0370)	(0.1146)	0.0000	1	(1.1517)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	800	5.5030	4,598.30	4,402.43	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0611)	0.0000	1	(0.6142)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	200	5.5030	1,149.58	1,100.61	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0153)	0.0000	1	(0.1536)	02/07/2025
300476.ZK	01/08/2025	SDB3260123379	0	300	5.5030	1,724.36	1,650.91	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0229)	0.0000	1	(0.2303)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	200	5.7227	1,149.58	1,144.54	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0159)	0.0000	1	(0.1542)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	100	5.7227	574.79	572.27	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0079)	0.0000	1	(0.0771)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	300	5.7227	1,724.36	1,716.80	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0238)	0.0000	1	(0.2312)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	1,500	5.7227	8,621.82	8,584.02	0.0000	4.3300	50.00	0.00	(1.0370)	(0.1192)	0.0000	1	(1.1562)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	800	5.7227	4,598.30	4,578.14	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0636)	0.0000	1	(0.6167)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	200	5.7227	1,149.58	1,144.54	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0159)	0.0000	1	(0.1542)	02/07/2025
300476.ZK	01/07/2025	SDB3260123379	0	300	5.7227	1,724.36	1,716.80	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0238)	0.0000	1	(0.2312)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	200	5.7479	1,149.58	1,149.58	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0160)	0.0000	1	(0.1542)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	100	5.7479	574.79	574.79	0.0000	4.3300	50.00	0.00	(0.0691)	(0.0080)	0.0000	1	(0.0771)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	300	5.7479	1,724.36	1,724.36	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0239)	0.0000	1	(0.2314)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	1,500	5.7479	8,621.82	8,621.82	0.0000	4.3300	50.00	0.00	(1.0370)	(0.1197)	0.0000	1	(1.1568)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	800	5.7479	4,598.30	4,598.30	0.0000	4.3300	50.00	0.00	(0.5531)	(0.0639)	0.0000	1	(0.6169)	02/07/2025
300476.ZK	01/06/2025	SDB3260123379	0	200	5.7479	1,149.58	1,149.58	0.0000	4.3300	50.00	0.00	(0.1383)	(0.0160)	0.0000	1	(0.1542)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300476.ZK	01/06/2025	SDB3260123379	0	300	5.7479	1,724.36	1,724.36	0.0000	4.3300	50.00	0.00	(0.2074)	(0.0239)	0.0000	1	(0.2314)	02/07/2025
TOTAL VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(23.0217)	(2.8107)	0.0000		(25.8324)	
VOLTRONIC POWER TECHNOLOGY CORP CMN																	
6409.TW	01/17/2025	SDB3260121501	0	1,000	55.2110	56,707.32	55,211.01	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4601)	0.0000	1	(7.2807)	02/04/2025
6409.TW	01/17/2025	SDB3260121501	0	2,000	55.2110	113,414.63	110,422.02	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9202)	0.0000	1	(14.5614)	02/04/2025
6409.TW	01/16/2025	SDB3260121501	0	1,000	53.0420	56,707.32	53,041.98	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4420)	0.0000	1	(7.2626)	02/04/2025
6409.TW	01/16/2025	SDB3260121501	0	2,000	53.0420	113,414.63	106,083.96	0.0000	4.3300	30.00	0.00	(13.6413)	(0.8840)	0.0000	1	(14.5253)	02/04/2025
6409.TW	01/15/2025	SDB3260121501	0	1,000	54.0541	56,707.32	54,054.05	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4505)	0.0000	1	(7.2711)	02/04/2025
6409.TW	01/15/2025	SDB3260121501	0	2,000	54.0541	113,414.63	108,108.11	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9009)	0.0000	1	(14.5422)	02/04/2025
6409.TW	01/14/2025	SDB3260121501	0	1,000	57.9473	56,707.32	57,947.27	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4829)	0.0000	1	(7.3035)	02/04/2025
6409.TW	01/14/2025	SDB3260121501	0	2,000	57.9473	113,414.63	115,894.54	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9658)	0.0000	1	(14.6070)	02/04/2025
6409.TW	01/13/2025	SDB3260121501	0	1,000	56.7647	56,707.32	56,764.72	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4730)	0.0000	1	(7.2937)	02/04/2025
6409.TW	01/13/2025	SDB3260121501	0	2,000	56.7647	113,414.63	113,529.43	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9461)	0.0000	1	(14.5873)	02/04/2025
6409.TW	01/10/2025	SDB3260121501	0	1,000	58.7072	56,707.32	58,707.22	0.0000	4.3300	30.00	0.00	(20.4619)	(1.4677)	0.0000	3	(21.9296)	02/04/2025
6409.TW	01/10/2025	SDB3260121501	0	2,000	58.7072	113,414.63	117,414.45	0.0000	4.3300	30.00	0.00	(40.9238)	(2.9354)	0.0000	3	(43.8591)	02/04/2025
6409.TW	01/09/2025	SDB3260121501	0	1,000	58.2515	56,707.32	58,251.54	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4854)	0.0000	1	(7.3061)	02/04/2025
6409.TW	01/09/2025	SDB3260121501	0	2,000	58.2515	113,414.63	116,503.07	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9709)	0.0000	1	(14.6121)	02/04/2025
6409.TW	01/08/2025	SDB3260121501	0	1,000	56.7785	56,707.32	56,778.50	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4732)	0.0000	1	(7.2938)	02/04/2025
6409.TW	01/08/2025	SDB3260121501	0	2,000	56.7785	113,414.63	113,557.01	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9463)	0.0000	1	(14.5876)	02/04/2025
6409.TW	01/07/2025	SDB3260121501	0	1,000	55.6904	56,707.32	55,690.44	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4641)	0.0000	1	(7.2847)	02/04/2025
6409.TW	01/07/2025	SDB3260121501	0	2,000	55.6904	113,414.63	111,380.88	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9282)	0.0000	1	(14.5694)	02/04/2025
6409.TW	01/06/2025	SDB3260121501	0	1,000	54.9584	56,707.32	54,958.44	0.0000	4.3300	30.00	0.00	(6.8206)	(0.4580)	0.0000	1	(7.2786)	02/04/2025
6409.TW	01/06/2025	SDB3260121501	0	2,000	54.9584	113,414.63	109,916.88	0.0000	4.3300	30.00	0.00	(13.6413)	(0.9160)	0.0000	1	(14.5572)	02/04/2025
6409.TW	01/03/2025	SDB3260121501	0	1,000	56.7073	56,707.32	56,707.32	0.0000	4.3300	30.00	0.00	(20.4619)	(1.4177)	0.0000	3	(21.8796)	02/04/2025
6409.TW	01/03/2025	SDB3260121501	0	2,000	56.7073	113,414.63	113,414.63	0.0000	4.3300	30.00	0.00	(40.9238)	(2.8354)	0.0000	3	(43.7591)	02/04/2025
TOTAL VOLTRONIC POWER TECHNOLOGY CORP CMN												(306.9284)	(21.2235)	0.0000		(328.1519)	
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
300017.ZK	01/17/2025	SDB3260961820	0	200	1.2917	246.48	258.35	0.0000	4.3300	50.00	0.00	(0.0296)	(0.0036)	0.0000	1	(0.0332)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	300	1.2917	385.51	387.52	0.0000	4.3300	50.00	0.00	(0.0464)	(0.0054)	0.0000	1	(0.0518)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	2,600	1.2917	3,145.43	3,358.54	0.0000	4.3300	50.00	0.00	(0.3783)	(0.0466)	0.0000	1	(0.4250)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	9,500	1.2917	11,459.67	12,271.58	0.0000	4.3300	50.00	0.00	(1.3783)	(0.1704)	0.0000	1	(1.5488)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	2,000	1.2917	2,439.41	2,583.49	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0359)	0.0000	1	(0.3293)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	7,400	1.2917	8,973.28	9,558.91	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1328)	0.0000	1	(1.2120)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	1,000	1.2917	1,265.85	1,291.74	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0179)	0.0000	1	(0.1702)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	1,800	1.2917	2,279.11	2,325.14	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0323)	0.0000	1	(0.3064)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	3,600	1.2917	5,196.45	4,650.28	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0646)	0.0000	1	(0.6896)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	4,400	1.2917	6,351.21	5,683.68	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0789)	0.0000	1	(0.8428)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	700	1.2917	1,010.42	904.22	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0126)	0.0000	1	(0.1341)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	500	1.2917	721.73	645.87	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0090)	0.0000	1	(0.0958)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	900	1.2917	1,299.11	1,162.57	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0161)	0.0000	1	(0.1724)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	400	1.2917	577.38	516.70	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0072)	0.0000	1	(0.0766)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	300	1.2917	433.04	387.52	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0054)	0.0000	1	(0.0575)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	28,000	1.2917	40,416.80	36,168.86	0.0000	4.3300	50.00	0.00	(4.8612)	(0.5023)	0.0000	1	(5.3636)	02/07/2025
300017.ZK	01/17/2025	SDB3260961820	0	300	1.2917	433.04	387.52	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0054)	0.0000	1	(0.0575)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	2,600	1.2034	3,145.43	3,128.95	0.0000	4.3300	50.00	0.00	(0.3783)	(0.0435)	0.0000	1	(0.4218)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	9,500	1.2034	11,459.67	11,432.71	0.0000	4.3300	50.00	0.00	(1.3783)	(0.1588)	0.0000	1	(1.5371)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	2,000	1.2034	2,439.41	2,406.89	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0334)	0.0000	1	(0.3268)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	7,400	1.2034	8,973.28	8,905.48	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1237)	0.0000	1	(1.2030)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	1,000	1.2034	1,265.85	1,203.44	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0167)	0.0000	1	(0.1690)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	1,800	1.2034	2,279.11	2,166.20	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0301)	0.0000	1	(0.3042)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	3,600	1.2034	5,196.45	4,332.39	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0602)	0.0000	1	(0.6852)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300017.ZK	01/16/2025	SDB3260961820	0	4,400	1.2034	6,351.21	5,295.15	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0735)	0.0000	1	(0.8375)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	700	1.2034	1,010.42	842.41	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0117)	0.0000	1	(0.1332)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	500	1.2034	721.73	601.72	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0084)	0.0000	1	(0.0952)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	900	1.2034	1,299.11	1,083.10	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0150)	0.0000	1	(0.1713)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	400	1.2034	577.38	481.38	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0067)	0.0000	1	(0.0761)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	300	1.2034	433.04	361.03	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0050)	0.0000	1	(0.0571)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	28,000	1.2034	40,416.80	33,696.40	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4680)	0.0000	1	(5.3292)	02/07/2025
300017.ZK	01/16/2025	SDB3260961820	0	300	1.2034	433.04	361.03	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0050)	0.0000	1	(0.0571)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	2,000	1.1856	2,439.41	2,371.22	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0329)	0.0000	1	(0.3263)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	7,400	1.1856	8,973.28	8,773.53	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1219)	0.0000	1	(1.2011)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	1,000	1.1856	1,265.85	1,185.61	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0165)	0.0000	1	(0.1687)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	1,800	1.1856	2,279.11	2,134.10	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0296)	0.0000	1	(0.3038)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	3,600	1.1856	5,196.45	4,268.20	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0593)	0.0000	1	(0.6843)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	4,400	1.1856	6,351.21	5,216.69	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0725)	0.0000	1	(0.8364)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	700	1.1856	1,010.42	829.93	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0115)	0.0000	1	(0.1331)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	500	1.1856	721.73	592.81	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0082)	0.0000	1	(0.0950)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	900	1.1856	1,299.11	1,067.05	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0148)	0.0000	1	(0.1711)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	400	1.1856	577.38	474.24	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0066)	0.0000	1	(0.0760)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	300	1.1856	433.04	355.68	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0049)	0.0000	1	(0.0570)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	28,000	1.1856	40,416.80	33,197.14	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4611)	0.0000	1	(5.3223)	02/07/2025
300017.ZK	01/15/2025	SDB3260961820	0	300	1.1856	433.04	355.68	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0049)	0.0000	1	(0.0570)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	2,000	1.2543	2,439.41	2,508.62	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0348)	0.0000	1	(0.3282)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	7,400	1.2543	8,973.28	9,281.90	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1289)	0.0000	1	(1.2082)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	1,000	1.2543	1,265.85	1,254.31	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0174)	0.0000	1	(0.1697)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	1,800	1.2543	2,279.11	2,257.76	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0314)	0.0000	1	(0.3055)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	3,600	1.2543	5,196.45	4,515.52	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0627)	0.0000	1	(0.6877)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	4,400	1.2543	6,351.21	5,518.97	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0767)	0.0000	1	(0.8406)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	700	1.2543	1,010.42	878.02	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0122)	0.0000	1	(0.1337)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	500	1.2543	721.73	627.16	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0087)	0.0000	1	(0.0955)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	900	1.2543	1,299.11	1,128.88	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0157)	0.0000	1	(0.1719)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	400	1.2543	577.38	501.72	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0070)	0.0000	1	(0.0764)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	300	1.2543	433.04	376.29	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0052)	0.0000	1	(0.0573)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	28,000	1.2543	40,416.80	35,120.71	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4878)	0.0000	1	(5.3490)	02/07/2025
300017.ZK	01/14/2025	SDB3260961820	0	300	1.2543	433.04	376.29	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0052)	0.0000	1	(0.0573)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	2,000	1.2685	2,439.41	2,536.95	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0352)	0.0000	1	(0.3286)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	7,400	1.2685	8,973.28	9,386.72	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1304)	0.0000	1	(1.2097)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	1,000	1.2685	1,265.85	1,268.48	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0176)	0.0000	1	(0.1699)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	1,800	1.2685	2,279.11	2,283.26	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0317)	0.0000	1	(0.3058)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	3,600	1.2685	5,196.45	4,566.51	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0634)	0.0000	1	(0.6884)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	4,400	1.2685	6,351.21	5,581.29	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0775)	0.0000	1	(0.8414)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	700	1.2685	1,010.42	887.93	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0123)	0.0000	1	(0.1339)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	500	1.2685	721.73	634.24	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0088)	0.0000	1	(0.0956)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	900	1.2685	1,299.11	1,141.63	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0159)	0.0000	1	(0.1721)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	400	1.2685	577.38	507.39	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0070)	0.0000	1	(0.0765)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	300	1.2685	433.04	380.54	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0053)	0.0000	1	(0.0574)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	28,000	1.2685	40,416.80	35,517.33	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4933)	0.0000	1	(5.3545)	02/07/2025
300017.ZK	01/13/2025	SDB3260961820	0	300	1.2685	433.04	380.54	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0053)	0.0000	1	(0.0574)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	2,000	1.2745	2,439.41	2,548.93	0.0000	4.3300	50.00	0.00	(0.8802)	(0.1062)	0.0000	3	(0.9864)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	7,400	1.2745	8,973.28	9,431.06	0.0000	4.3300	50.00	0.00	(3.2379)	(0.3930)	0.0000	3	(3.6308)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	1,000	1.2745	1,265.85	1,274.47	0.0000	4.3300	50.00	0.00	(0.4568)	(0.0531)	0.0000	3	(0.5099)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	1,800	1.2745	2,279.11	2,294.04	0.0000	4.3300	50.00	0.00	(0.8224)	(0.0956)	0.0000	3	(0.9180)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	3,600	1.2745	5,196.45	4,588.08	0.0000	4.3300	50.00	0.00	(1.8751)	(0.1912)	0.0000	3	(2.0662)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	4,400	1.2745	6,351.21	5,607.65	0.0000	4.3300	50.00	0.00	(2.2917)	(0.2337)	0.0000	3	(2.5254)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300017.ZK	01/10/2025	SDB3260961820	0	700	1.2745	1,010.42	892.13	0.0000	4.3300	50.00	0.00	(0.3646)	(0.0372)	0.0000	3	(0.4018)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	500	1.2745	721.73	637.23	0.0000	4.3300	50.00	0.00	(0.2604)	(0.0266)	0.0000	3	(0.2870)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	900	1.2745	1,299.11	1,147.02	0.0000	4.3300	50.00	0.00	(0.4688)	(0.0478)	0.0000	3	(0.5166)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	400	1.2745	577.38	509.79	0.0000	4.3300	50.00	0.00	(0.2083)	(0.0212)	0.0000	3	(0.2296)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	300	1.2745	433.04	382.34	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0159)	0.0000	3	(0.1722)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	28,000	1.2745	40,416.80	35,685.08	0.0000	4.3300	50.00	0.00	(14.5837)	(1.4869)	0.0000	3	(16.0706)	02/07/2025
300017.ZK	01/10/2025	SDB3260961820	0	300	1.2745	433.04	382.34	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0159)	0.0000	3	(0.1722)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	2,000	1.2097	2,439.41	2,419.46	0.0000	4.3300	50.00	0.00	(0.2934)	(0.0336)	0.0000	1	(0.3270)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	7,400	1.2097	8,973.28	8,952.02	0.0000	4.3300	50.00	0.00	(1.0793)	(0.1243)	0.0000	1	(1.2036)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	1,000	1.2097	1,265.85	1,209.73	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0168)	0.0000	1	(0.1691)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	1,800	1.2097	2,279.11	2,177.52	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0302)	0.0000	1	(0.3044)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	3,600	1.2097	5,196.45	4,355.04	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0605)	0.0000	1	(0.6855)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	4,400	1.2097	6,351.21	5,322.82	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0739)	0.0000	1	(0.8378)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	700	1.2097	1,010.42	846.81	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0118)	0.0000	1	(0.1333)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	500	1.2097	721.73	604.87	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0084)	0.0000	1	(0.0952)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	900	1.2097	1,299.11	1,088.76	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0151)	0.0000	1	(0.1714)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	400	1.2097	577.38	483.89	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0067)	0.0000	1	(0.0762)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	300	1.2097	433.04	362.92	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0050)	0.0000	1	(0.0571)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	28,000	1.2097	40,416.80	33,872.50	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4705)	0.0000	1	(5.3317)	02/07/2025
300017.ZK	01/09/2025	SDB3260961820	0	300	1.2097	433.04	362.92	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0050)	0.0000	1	(0.0571)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	1,000	1.2323	1,265.85	1,232.29	0.0000	4.3300	50.00	0.00	(0.1523)	(0.0171)	0.0000	1	(0.1694)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	1,800	1.2323	2,279.11	2,218.12	0.0000	4.3300	50.00	0.00	(0.2741)	(0.0306)	0.0000	1	(0.3049)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	3,600	1.2323	5,196.45	4,436.24	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0616)	0.0000	1	(0.6866)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	4,400	1.2323	6,351.21	5,422.07	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0753)	0.0000	1	(0.8392)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	700	1.2323	1,010.42	862.60	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0120)	0.0000	1	(0.1335)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	500	1.2323	721.73	616.14	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0086)	0.0000	1	(0.0954)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	900	1.2323	1,299.11	1,109.06	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0154)	0.0000	1	(0.1717)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	400	1.2323	577.38	492.92	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0068)	0.0000	1	(0.0763)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	300	1.2323	433.04	369.69	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0051)	0.0000	1	(0.0572)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	28,000	1.2323	40,416.80	34,504.06	0.0000	4.3300	50.00	0.00	(4.8612)	(0.4792)	0.0000	1	(5.3405)	02/07/2025
300017.ZK	01/08/2025	SDB3260961820	0	300	1.2323	433.04	369.69	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0051)	0.0000	1	(0.0572)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	3,600	1.3432	5,196.45	4,835.58	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0672)	0.0000	1	(0.6922)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	4,400	1.3432	6,351.21	5,910.15	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0821)	0.0000	1	(0.8460)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	700	1.3432	1,010.42	940.25	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0131)	0.0000	1	(0.1346)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	500	1.3432	721.73	671.61	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0093)	0.0000	1	(0.0961)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	900	1.3432	1,299.11	1,208.90	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0168)	0.0000	1	(0.1730)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	400	1.3432	577.38	537.29	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0075)	0.0000	1	(0.0769)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	300	1.3432	433.04	402.97	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	28,000	1.3432	40,416.80	37,610.08	0.0000	4.3300	50.00	0.00	(4.8612)	(0.5224)	0.0000	1	(5.3836)	02/07/2025
300017.ZK	01/07/2025	SDB3260961820	0	300	1.3432	433.04	402.97	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0056)	0.0000	1	(0.0577)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	3,600	1.4435	5,196.45	5,196.45	0.0000	4.3300	50.00	0.00	(0.6250)	(0.0722)	0.0000	1	(0.6972)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	4,400	1.4435	6,351.21	6,351.21	0.0000	4.3300	50.00	0.00	(0.7639)	(0.0882)	0.0000	1	(0.8521)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	700	1.4435	1,010.42	1,010.42	0.0000	4.3300	50.00	0.00	(0.1215)	(0.0140)	0.0000	1	(0.1356)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	500	1.4435	721.73	721.73	0.0000	4.3300	50.00	0.00	(0.0868)	(0.0100)	0.0000	1	(0.0968)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	900	1.4435	1,299.11	1,299.11	0.0000	4.3300	50.00	0.00	(0.1563)	(0.0180)	0.0000	1	(0.1743)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	400	1.4435	577.38	577.38	0.0000	4.3300	50.00	0.00	(0.0694)	(0.0080)	0.0000	1	(0.0775)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	300	1.4435	433.04	433.04	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0060)	0.0000	1	(0.0581)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	28,000	1.4435	40,416.80	40,416.80	0.0000	4.3300	50.00	0.00	(4.8612)	(0.5613)	0.0000	1	(5.4226)	02/07/2025
300017.ZK	01/06/2025	SDB3260961820	0	300	1.4435	433.04	433.04	0.0000	4.3300	50.00	0.00	(0.0521)	(0.0060)	0.0000	1	(0.0581)	02/07/2025
TOTAL WANGSU SCIENCE AND TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND												(101.6679)	(10.6649)	0.0000		(112.3328)	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603609.SH	01/17/2025	SDB3264054655	0	900	1.0767	960.00	969.01	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0135)	0.0000	1	(0.1289)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/17/2025	SDB3264054655	0	6,900	1.0767	7,356.44	7,429.10	0.0000	4.3300	50.00	0.00	(0.8848)	(0.1032)	0.0000	1	(0.9880)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	100	1.0767	106.93	107.67	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0144)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	4,200	1.0767	4,764.73	4,522.06	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0628)	0.0000	1	(0.6359)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	800	1.0767	912.04	861.34	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0120)	0.0000	1	(0.1217)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	2,800	1.0767	3,232.52	3,014.71	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0419)	0.0000	1	(0.4307)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	700	1.0767	813.32	753.68	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0105)	0.0000	1	(0.1083)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	6,100	1.0767	7,269.90	6,567.75	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0912)	0.0000	1	(0.9656)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	4,500	1.0767	5,315.03	4,845.06	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0673)	0.0000	1	(0.7066)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	1,400	1.0767	1,648.03	1,507.35	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0209)	0.0000	1	(0.2192)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	3,500	1.0767	4,120.06	3,768.38	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0523)	0.0000	1	(0.5479)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	800	1.0767	941.73	861.34	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0120)	0.0000	1	(0.1252)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	200	1.0767	235.43	215.34	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	1,100	1.0767	1,294.88	1,184.35	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0164)	0.0000	1	(0.1722)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	800	1.0767	941.73	861.34	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0120)	0.0000	1	(0.1252)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	200	1.0767	235.43	215.34	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	3,400	1.0767	4,002.35	3,660.72	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0508)	0.0000	1	(0.5322)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	2,700	1.0767	3,178.33	2,907.04	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0404)	0.0000	1	(0.4227)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	600	1.0767	706.30	646.01	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0090)	0.0000	1	(0.0939)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	100	1.0767	117.72	107.67	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	2,200	1.0767	2,589.75	2,368.70	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0329)	0.0000	1	(0.3444)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	2,300	1.0767	2,707.47	2,476.37	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0344)	0.0000	1	(0.3600)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	100	1.0767	117.72	107.67	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	3,100	1.0767	3,649.20	3,337.71	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0464)	0.0000	1	(0.4853)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	200	1.0767	235.43	215.34	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	400	1.0767	470.86	430.67	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0060)	0.0000	1	(0.0626)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	1,000	1.0767	1,177.16	1,076.68	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0150)	0.0000	1	(0.1565)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	2,200	1.0767	2,589.75	2,368.70	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0329)	0.0000	1	(0.3444)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	1,300	1.0767	1,530.31	1,399.69	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0194)	0.0000	1	(0.2035)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	3,600	1.0767	4,237.78	3,876.05	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0538)	0.0000	1	(0.5635)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	3,500	1.0767	4,120.06	3,768.38	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0523)	0.0000	1	(0.5479)	02/07/2025
603609.SH	01/17/2025	SDB3264054655	0	10,000	1.0767	11,771.61	10,766.81	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1495)	0.0000	1	(1.5654)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	900	1.0607	960.00	954.60	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	6,900	1.0607	7,356.44	7,318.57	0.0000	4.3300	50.00	0.00	(0.8848)	(0.1016)	0.0000	1	(0.9865)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	100	1.0607	106.93	106.07	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	4,200	1.0607	4,764.73	4,454.78	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0619)	0.0000	1	(0.6350)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	800	1.0607	912.04	848.53	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0118)	0.0000	1	(0.1215)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	2,800	1.0607	3,232.52	2,969.85	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0412)	0.0000	1	(0.4300)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	700	1.0607	813.32	742.46	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0103)	0.0000	1	(0.1081)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	6,100	1.0607	7,269.90	6,470.04	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0899)	0.0000	1	(0.9643)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	4,500	1.0607	5,315.03	4,772.98	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0663)	0.0000	1	(0.7056)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	1,400	1.0607	1,648.03	1,484.93	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0206)	0.0000	1	(0.2188)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	3,500	1.0607	4,120.06	3,712.32	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0516)	0.0000	1	(0.5471)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	800	1.0607	941.73	848.53	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1251)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	200	1.0607	235.43	212.13	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	1,100	1.0607	1,294.88	1,166.73	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0162)	0.0000	1	(0.1719)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	800	1.0607	941.73	848.53	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1251)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	200	1.0607	235.43	212.13	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	3,400	1.0607	4,002.35	3,606.25	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0501)	0.0000	1	(0.5315)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	2,700	1.0607	3,178.33	2,863.79	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0398)	0.0000	1	(0.4221)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	600	1.0607	706.30	636.40	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0088)	0.0000	1	(0.0938)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	100	1.0607	117.72	106.07	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0156)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	2,200	1.0607	2,589.75	2,333.46	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	2,300	1.0607	2,707.47	2,439.52	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0339)	0.0000	1	(0.3595)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/16/2025	SDB3264054655	0	100	1.0607	117.72	106.07	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0156)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	3,100	1.0607	3,649.20	3,288.05	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0457)	0.0000	1	(0.4846)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	200	1.0607	235.43	212.13	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	400	1.0607	470.86	424.26	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0059)	0.0000	1	(0.0625)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	1,000	1.0607	1,177.16	1,060.66	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0147)	0.0000	1	(0.1563)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	2,200	1.0607	2,589.75	2,333.46	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	1,300	1.0607	1,530.31	1,378.86	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0192)	0.0000	1	(0.2032)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	3,600	1.0607	4,237.78	3,818.38	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0530)	0.0000	1	(0.5627)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	3,500	1.0607	4,120.06	3,712.32	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0516)	0.0000	1	(0.5471)	02/07/2025
603609.SH	01/16/2025	SDB3264054655	0	10,000	1.0607	11,771.61	10,605.62	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1473)	0.0000	1	(1.5632)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	900	1.0605	960.00	954.47	0.0000	4.3300	50.00	0.00	(0.1155)	(0.0133)	0.0000	1	(0.1287)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	6,900	1.0605	7,356.44	7,317.62	0.0000	4.3300	50.00	0.00	(0.8848)	(0.1016)	0.0000	1	(0.9865)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	100	1.0605	106.93	106.05	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	4,200	1.0605	4,764.73	4,454.20	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0619)	0.0000	1	(0.6350)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	800	1.0605	912.04	848.42	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0118)	0.0000	1	(0.1215)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	2,800	1.0605	3,232.52	2,969.47	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0412)	0.0000	1	(0.4300)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	700	1.0605	813.32	742.37	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0103)	0.0000	1	(0.1081)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	6,100	1.0605	7,269.90	6,469.20	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0899)	0.0000	1	(0.9643)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	4,500	1.0605	5,315.03	4,772.36	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0663)	0.0000	1	(0.7056)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	1,400	1.0605	1,648.03	1,484.73	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0206)	0.0000	1	(0.2188)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	3,500	1.0605	4,120.06	3,711.84	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0516)	0.0000	1	(0.5471)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	800	1.0605	941.73	848.42	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1251)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	200	1.0605	235.43	212.10	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	1,100	1.0605	1,294.88	1,166.58	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0162)	0.0000	1	(0.1719)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	800	1.0605	941.73	848.42	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0118)	0.0000	1	(0.1251)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	200	1.0605	235.43	212.10	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	3,400	1.0605	4,002.35	3,605.78	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0501)	0.0000	1	(0.5315)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	2,700	1.0605	3,178.33	2,863.42	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0398)	0.0000	1	(0.4221)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	600	1.0605	706.30	636.32	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0088)	0.0000	1	(0.0938)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	100	1.0605	117.72	106.05	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0156)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	2,200	1.0605	2,589.75	2,333.16	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	2,300	1.0605	2,707.47	2,439.21	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0339)	0.0000	1	(0.3595)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	100	1.0605	117.72	106.05	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0156)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	3,100	1.0605	3,649.20	3,287.63	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0457)	0.0000	1	(0.4846)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	200	1.0605	235.43	212.10	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0029)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	400	1.0605	470.86	424.21	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0059)	0.0000	1	(0.0625)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	1,000	1.0605	1,177.16	1,060.53	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0147)	0.0000	1	(0.1563)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	2,200	1.0605	2,589.75	2,333.16	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0324)	0.0000	1	(0.3439)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	1,300	1.0605	1,530.31	1,378.68	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0191)	0.0000	1	(0.2032)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	3,600	1.0605	4,237.78	3,817.89	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0530)	0.0000	1	(0.5627)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	3,500	1.0605	4,120.06	3,711.84	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0516)	0.0000	1	(0.5471)	02/07/2025
603609.SH	01/15/2025	SDB3264054655	0	10,000	1.0605	11,771.61	10,605.25	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1473)	0.0000	1	(1.5632)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	100	1.0693	106.93	106.93	0.0000	4.3300	50.00	0.00	(0.0129)	(0.0015)	0.0000	1	(0.0143)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	4,200	1.0693	4,764.73	4,491.03	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0624)	0.0000	1	(0.6355)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	800	1.0693	912.04	855.43	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0119)	0.0000	1	(0.1216)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	2,800	1.0693	3,232.52	2,994.02	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0416)	0.0000	1	(0.4304)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	700	1.0693	813.32	748.51	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0104)	0.0000	1	(0.1082)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	6,100	1.0693	7,269.90	6,522.69	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0906)	0.0000	1	(0.9650)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	4,500	1.0693	5,315.03	4,811.82	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0668)	0.0000	1	(0.7061)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	1,400	1.0693	1,648.03	1,497.01	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0208)	0.0000	1	(0.2190)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	3,500	1.0693	4,120.06	3,742.53	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0520)	0.0000	1	(0.5475)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	800	1.0693	941.73	855.43	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0119)	0.0000	1	(0.1252)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	200	1.0693	235.43	213.86	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/14/2025	SDB3264054655	0	1,100	1.0693	1,294.88	1,176.22	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0163)	0.0000	1	(0.1721)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	800	1.0693	941.73	855.43	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0119)	0.0000	1	(0.1252)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	200	1.0693	235.43	213.86	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	3,400	1.0693	4,002.35	3,635.60	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0505)	0.0000	1	(0.5319)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	2,700	1.0693	3,178.33	2,887.09	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0401)	0.3000	1	(0.4224)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	600	1.0693	706.30	641.58	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0089)	0.0000	1	(0.0939)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	100	1.0693	117.72	106.93	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0156)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	2,200	1.0693	2,589.75	2,352.44	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0327)	0.0000	1	(0.3442)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	2,300	1.0693	2,707.47	2,459.37	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0342)	0.0000	1	(0.3598)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	100	1.0693	117.72	106.93	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.3000	1	(0.0156)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	3,100	1.0693	3,649.20	3,314.81	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0460)	0.0000	1	(0.4850)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	200	1.0693	235.43	213.86	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.3000	1	(0.0313)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	400	1.0693	470.86	427.72	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0059)	0.0000	1	(0.0626)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	1,000	1.0693	1,177.16	1,069.29	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0149)	0.0000	1	(0.1564)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	2,200	1.0693	2,589.75	2,352.44	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0327)	0.0000	1	(0.3442)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	1,300	1.0693	1,530.31	1,390.08	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0193)	0.0000	1	(0.2034)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	3,600	1.0693	4,237.78	3,849.45	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0535)	0.3000	1	(0.5632)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	3,500	1.0693	4,120.06	3,742.53	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0520)	0.0000	1	(0.5475)	02/07/2025
603609.SH	01/14/2025	SDB3264054655	0	10,000	1.0693	11,771.61	10,692.93	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1485)	0.3000	1	(1.5644)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	4,200	1.0847	4,764.73	4,555.90	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0633)	0.0000	1	(0.6364)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	800	1.0847	912.04	867.79	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0121)	0.0000	1	(0.1218)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	2,800	1.0847	3,232.52	3,037.26	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0422)	0.0000	1	(0.4310)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	700	1.0847	813.32	759.32	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0105)	0.0000	1	(0.1084)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	6,100	1.0847	7,269.90	6,616.90	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0919)	0.3000	1	(0.9663)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	4,500	1.0847	5,315.03	4,881.32	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0678)	0.0000	1	(0.7071)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	1,400	1.0847	1,648.03	1,518.63	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0211)	0.3000	1	(0.2193)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	3,500	1.0847	4,120.06	3,796.58	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0527)	0.0000	1	(0.5483)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	800	1.0847	941.73	867.79	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0121)	0.0000	1	(0.1253)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	200	1.0847	235.43	216.95	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	1,100	1.0847	1,294.88	1,193.21	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0166)	0.0000	1	(0.1723)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	800	1.0847	941.73	867.79	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0121)	0.0000	1	(0.1253)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	200	1.0847	235.43	216.95	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	3,400	1.0847	4,002.35	3,688.11	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0512)	0.3000	1	(0.5326)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	2,700	1.0847	3,178.33	2,928.79	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0407)	0.0000	1	(0.4230)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	600	1.0847	706.30	650.84	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0090)	0.0000	1	(0.0940)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	100	1.0847	117.72	108.47	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	2,200	1.0847	2,589.75	2,386.42	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0331)	0.0000	1	(0.3446)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	2,300	1.0847	2,707.47	2,494.90	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0347)	0.3000	1	(0.3603)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	100	1.0847	117.72	108.47	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0015)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	3,100	1.0847	3,649.20	3,362.68	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0467)	0.3000	1	(0.4856)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	200	1.0847	235.43	216.95	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0030)	0.0000	1	(0.0313)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	400	1.0847	470.86	433.89	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0060)	0.0000	1	(0.0627)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	1,000	1.0847	1,177.16	1,084.74	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0151)	0.0000	1	(0.1567)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	2,200	1.0847	2,589.75	2,386.42	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0331)	0.0000	1	(0.3446)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	1,300	1.0847	1,530.31	1,410.16	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0196)	0.3000	1	(0.2036)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	3,600	1.0847	4,237.78	3,905.05	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0542)	0.0000	1	(0.5639)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	3,500	1.0847	4,120.06	3,796.58	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0527)	0.0000	1	(0.5483)	02/07/2025
603609.SH	01/13/2025	SDB3264054655	0	10,000	1.0847	11,771.61	10,847.37	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1507)	0.0000	1	(1.5665)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	4,200	1.1191	4,764.73	4,700.12	0.0000	4.3300	50.00	0.00	(1.7193)	(0.1958)	0.0000	3	(1.9151)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	800	1.1191	912.04	895.26	0.0000	4.3300	50.00	0.00	(0.3291)	(0.0373)	0.3000	3	(0.3664)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	2,800	1.1191	3,232.52	3,133.42	0.0000	4.3300	50.00	0.00	(1.1664)	(0.1306)	0.0000	3	(1.2970)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	700	1.1191	813.32	783.35	0.0000	4.3300	50.00	0.00	(0.2935)	(0.0326)	0.3000	3	(0.3261)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	6,100	1.1191	7,269.90	6,826.37	0.0000	4.3300	50.00	0.00	(2.6232)	(0.2844)	0.0000	3	(2.9077)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/10/2025	SDB3264054655	0	4,500	1.1191	5,315.03	5,035.85	0.0000	4.3300	50.00	0.00	(1.9178)	(0.2098)	0.0000	3	(2.1277)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	1,400	1.1191	1,648.03	1,566.71	0.0000	4.3300	50.00	0.00	(0.5947)	(0.0653)	0.0000	3	(0.6599)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	3,500	1.1191	4,120.06	3,916.77	0.0000	4.3300	50.00	0.00	(1.4867)	(0.1632)	0.0000	3	(1.6499)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	800	1.1191	941.73	895.26	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0373)	0.0000	3	(0.3771)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	200	1.1191	235.43	223.82	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0093)	0.0000	3	(0.0943)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	1,100	1.1191	1,294.88	1,230.98	0.0000	4.3300	50.00	0.00	(0.4672)	(0.0513)	0.0000	3	(0.5185)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	800	1.1191	941.73	895.26	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0373)	0.0000	3	(0.3771)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	200	1.1191	235.43	223.82	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0093)	0.0000	3	(0.0943)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	3,400	1.1191	4,002.35	3,804.86	0.0000	4.3300	50.00	0.00	(1.4442)	(0.1585)	0.0000	3	(1.6027)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	2,700	1.1191	3,178.33	3,021.51	0.0000	4.3300	50.00	0.00	(1.1468)	(0.1259)	0.0000	3	(1.2727)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	600	1.1191	706.30	671.45	0.0000	4.3300	50.00	0.00	(0.2549)	(0.0280)	0.0000	3	(0.2828)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	100	1.1191	117.72	111.91	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0047)	0.0000	3	(0.0471)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	2,200	1.1191	2,589.75	2,461.97	0.0000	4.3300	50.00	0.00	(0.9345)	(0.1026)	0.0000	3	(1.0371)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	2,300	1.1191	2,707.47	2,573.88	0.0000	4.3300	50.00	0.00	(0.9769)	(0.1072)	0.0000	3	(1.0842)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	100	1.1191	117.72	111.91	0.0000	4.3300	50.00	0.00	(0.0425)	(0.0047)	0.0000	3	(0.0471)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	3,100	1.1191	3,649.20	3,469.14	0.0000	4.3300	50.00	0.00	(1.3168)	(0.1445)	0.0000	3	(1.4613)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	200	1.1191	235.43	223.82	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0093)	0.0000	3	(0.0943)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	400	1.1191	470.86	447.63	0.0000	4.3300	50.00	0.00	(0.1699)	(0.0187)	0.0000	3	(0.1886)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	1,000	1.1191	1,177.16	1,119.08	0.0000	4.3300	50.00	0.00	(0.4248)	(0.0466)	0.0000	3	(0.4714)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	2,200	1.1191	2,589.75	2,461.97	0.0000	4.3300	50.00	0.00	(0.9345)	(0.1026)	0.0000	3	(1.0371)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	1,300	1.1191	1,530.31	1,454.80	0.0000	4.3300	50.00	0.00	(0.5522)	(0.0606)	0.0000	3	(0.6128)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	3,600	1.1191	4,237.78	4,028.68	0.0000	4.3300	50.00	0.00	(1.5291)	(0.1679)	0.0000	3	(1.6970)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	3,500	1.1191	4,120.06	3,916.77	0.0000	4.3300	50.00	0.00	(1.4867)	(0.1632)	0.0000	3	(1.6499)	02/07/2025
603609.SH	01/10/2025	SDB3264054655	0	10,000	1.1191	11,771.61	11,190.77	0.0000	4.3300	50.00	0.00	(4.2476)	(0.4663)	0.0000	3	(4.7139)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	4,200	1.1295	4,764.73	4,744.05	0.0000	4.3300	50.00	0.00	(0.5731)	(0.0659)	0.0000	1	(0.6390)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	800	1.1295	912.04	903.63	0.0000	4.3300	50.00	0.00	(0.1097)	(0.0126)	0.0000	1	(0.1222)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	2,800	1.1295	3,232.52	3,162.70	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0439)	0.0000	1	(0.4327)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	700	1.1295	813.32	790.68	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0110)	0.0000	1	(0.1088)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	6,100	1.1295	7,269.90	6,890.17	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0957)	0.0000	1	(0.9701)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	4,500	1.1295	5,315.03	5,082.91	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0706)	0.0000	1	(0.7099)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	1,400	1.1295	1,648.03	1,581.35	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0220)	0.0000	1	(0.2202)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	3,500	1.1295	4,120.06	3,953.38	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0549)	0.0000	1	(0.5505)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	800	1.1295	941.73	903.63	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0126)	0.0000	1	(0.1258)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	200	1.1295	235.43	225.91	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	1,100	1.1295	1,294.88	1,242.49	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0173)	0.0000	1	(0.1730)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	800	1.1295	941.73	903.63	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0126)	0.0000	1	(0.1258)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	200	1.1295	235.43	225.91	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	3,400	1.1295	4,002.35	3,840.42	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0533)	0.0000	1	(0.5347)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	2,700	1.1295	3,178.33	3,049.75	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0424)	0.0000	1	(0.4246)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	600	1.1295	706.30	677.72	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0094)	0.0000	1	(0.0944)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	100	1.1295	117.72	112.95	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	2,200	1.1295	2,589.75	2,484.98	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0345)	0.0000	1	(0.3460)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	2,300	1.1295	2,707.47	2,597.93	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0361)	0.0000	1	(0.3617)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	100	1.1295	117.72	112.95	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	3,100	1.1295	3,649.20	3,501.56	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0486)	0.0000	1	(0.4876)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	200	1.1295	235.43	225.91	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0031)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	400	1.1295	470.86	451.81	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0629)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	1,000	1.1295	1,177.16	1,129.54	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0157)	0.0000	1	(0.1573)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	2,200	1.1295	2,589.75	2,484.98	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0345)	0.0000	1	(0.3460)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	1,300	1.1295	1,530.31	1,468.40	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0204)	0.0000	1	(0.2045)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	3,600	1.1295	4,237.78	4,066.33	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0565)	0.0000	1	(0.5662)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	3,500	1.1295	4,120.06	3,953.38	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0549)	0.0000	1	(0.5505)	02/07/2025
603609.SH	01/09/2025	SDB3264054655	0	10,000	1.1295	11,771.61	11,295.36	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1569)	0.0000	1	(1.5727)	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/08/2025	SDB3264054655	0	2,800	1.1410	3,232.52	3,194.68	0.0000	4.3300	50.00	0.00	(0.3888)	(0.0444)	0.0000	1	(0.4332)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	700	1.1410	813.32	798.67	0.0000	4.3300	50.00	0.00	(0.0978)	(0.0111)	0.0000	1	(0.1089)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	6,100	1.1410	7,269.90	6,959.84	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0967)	0.0000	1	(0.9711)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	4,500	1.1410	5,315.03	5,134.31	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0713)	0.0000	1	(0.7106)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	1,400	1.1410	1,648.03	1,597.34	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0222)	0.0000	1	(0.2204)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	3,500	1.1410	4,120.06	3,993.35	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0555)	0.0000	1	(0.5510)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	800	1.1410	941.73	912.77	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0127)	0.0000	1	(0.1259)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	200	1.1410	235.43	228.19	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	1,100	1.1410	1,294.88	1,255.05	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0174)	0.0000	1	(0.1732)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	800	1.1410	941.73	912.77	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0127)	0.0000	1	(0.1259)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	200	1.1410	235.43	228.19	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	3,400	1.1410	4,002.35	3,879.25	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0539)	0.0000	1	(0.5353)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	2,700	1.1410	3,178.33	3,080.58	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0428)	0.0000	1	(0.4251)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	600	1.1410	706.30	684.57	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0095)	0.0000	1	(0.0945)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	100	1.1410	117.72	114.10	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	2,200	1.1410	2,589.75	2,510.11	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0349)	0.0000	1	(0.3464)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	2,300	1.1410	2,707.47	2,624.20	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0364)	0.0000	1	(0.3621)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	100	1.1410	117.72	114.10	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0157)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	3,100	1.1410	3,649.20	3,536.97	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0491)	0.0000	1	(0.4880)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	200	1.1410	235.43	228.19	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0315)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	400	1.1410	470.86	456.38	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0063)	0.0000	1	(0.0630)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	1,000	1.1410	1,177.16	1,140.96	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0158)	0.0000	1	(0.1574)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	2,200	1.1410	2,589.75	2,510.11	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0349)	0.0000	1	(0.3464)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	1,300	1.1410	1,530.31	1,483.24	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0206)	0.0000	1	(0.2047)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	3,600	1.1410	4,237.78	4,107.45	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0570)	0.0000	1	(0.5668)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	3,500	1.1410	4,120.06	3,993.35	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0555)	0.0000	1	(0.5510)	02/07/2025
603609.SH	01/08/2025	SDB3264054655	0	10,000	1.1410	11,771.61	11,409.57	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1585)	0.0000	1	(1.5743)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	6,100	1.1683	7,269.90	7,126.70	0.0000	4.3300	50.00	0.00	(0.8744)	(0.0990)	0.0000	1	(0.9734)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	4,500	1.1683	5,315.03	5,257.40	0.0000	4.3300	50.00	0.00	(0.6393)	(0.0730)	0.0000	1	(0.7123)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	1,400	1.1683	1,648.03	1,635.64	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0227)	0.0000	1	(0.2209)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	3,500	1.1683	4,120.06	4,089.09	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0568)	0.0000	1	(0.5523)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	800	1.1683	941.73	934.65	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0130)	0.0000	1	(0.1263)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	200	1.1683	235.43	233.66	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	1,100	1.1683	1,294.88	1,285.14	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0178)	0.0000	1	(0.1736)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	800	1.1683	941.73	934.65	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0130)	0.0000	1	(0.1263)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	200	1.1683	235.43	233.66	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	3,400	1.1683	4,002.35	3,972.26	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0552)	0.0000	1	(0.5366)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	2,700	1.1683	3,178.33	3,154.44	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0438)	0.0000	1	(0.4261)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	600	1.1683	706.30	700.99	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0097)	0.0000	1	(0.0947)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	100	1.1683	117.72	116.83	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	2,200	1.1683	2,589.75	2,570.29	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0357)	0.0000	1	(0.3472)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	2,300	1.1683	2,707.47	2,687.12	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0373)	0.0000	1	(0.3630)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	100	1.1683	117.72	116.83	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	3,100	1.1683	3,649.20	3,621.77	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0503)	0.0000	1	(0.4892)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	200	1.1683	235.43	233.66	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0032)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	400	1.1683	470.86	467.32	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0065)	0.0000	1	(0.0631)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	1,000	1.1683	1,177.16	1,168.31	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0162)	0.0000	1	(0.1578)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	2,200	1.1683	2,589.75	2,570.29	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0357)	0.0000	1	(0.3472)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	1,300	1.1683	1,530.31	1,518.81	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0211)	0.0000	1	(0.2052)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	3,600	1.1683	4,237.78	4,205.92	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0584)	0.0000	1	(0.5681)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	3,500	1.1683	4,120.06	4,089.09	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0568)	0.0000	1	(0.5523)	02/07/2025
603609.SH	01/07/2025	SDB3264054655	0	10,000	1.1683	11,771.61	11,683.12	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1623)	0.0000	1	(1.5781)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	1,400	1.1772	1,648.03	1,648.03	0.0000	4.3300	50.00	0.00	(0.1982)	(0.0229)	0.0000	1	(0.2211)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603609.SH	01/06/2025	SDB3264054655	0	3,500	1.1772	4,120.06	4,120.06	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0572)	0.0000	1	(0.5528)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	800	1.1772	941.73	941.73	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0131)	0.0000	1	(0.1263)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	200	1.1772	235.43	235.43	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0033)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	1,100	1.1772	1,294.88	1,294.88	0.0000	4.3300	50.00	0.00	(0.1557)	(0.0180)	0.0000	1	(0.1737)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	800	1.1772	941.73	941.73	0.0000	4.3300	50.00	0.00	(0.1133)	(0.0131)	0.0000	1	(0.1263)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	200	1.1772	235.43	235.43	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0033)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	3,400	1.1772	4,002.35	4,002.35	0.0000	4.3300	50.00	0.00	(0.4814)	(0.0556)	0.0000	1	(0.5370)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	2,700	1.1772	3,178.33	3,178.33	0.0000	4.3300	50.00	0.00	(0.3823)	(0.0441)	0.0000	1	(0.4264)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	600	1.1772	706.30	706.30	0.0000	4.3300	50.00	0.00	(0.0850)	(0.0098)	0.0000	1	(0.0948)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	100	1.1772	117.72	117.72	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	2,200	1.1772	2,589.75	2,589.75	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3475)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	2,300	1.1772	2,707.47	2,707.47	0.0000	4.3300	50.00	0.00	(0.3256)	(0.0376)	0.0000	1	(0.3633)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	100	1.1772	117.72	117.72	0.0000	4.3300	50.00	0.00	(0.0142)	(0.0016)	0.0000	1	(0.0158)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	3,100	1.1772	3,649.20	3,649.20	0.0000	4.3300	50.00	0.00	(0.4389)	(0.0507)	0.0000	1	(0.4896)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	200	1.1772	235.43	235.43	0.0000	4.3300	50.00	0.00	(0.0283)	(0.0033)	0.0000	1	(0.0316)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	400	1.1772	470.86	470.86	0.0000	4.3300	50.00	0.00	(0.0566)	(0.0065)	0.0000	1	(0.0632)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	1,000	1.1772	1,177.16	1,177.16	0.0000	4.3300	50.00	0.00	(0.1416)	(0.0163)	0.0000	1	(0.1579)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	2,200	1.1772	2,589.75	2,589.75	0.0000	4.3300	50.00	0.00	(0.3115)	(0.0360)	0.0000	1	(0.3475)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	1,300	1.1772	1,530.31	1,530.31	0.0000	4.3300	50.00	0.00	(0.1841)	(0.0213)	0.0000	1	(0.2053)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	3,600	1.1772	4,237.78	4,237.78	0.0000	4.3300	50.00	0.00	(0.5097)	(0.0589)	0.0000	1	(0.5686)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	3,500	1.1772	4,120.06	4,120.06	0.0000	4.3300	50.00	0.00	(0.4956)	(0.0572)	0.0000	1	(0.5528)	02/07/2025
603609.SH	01/06/2025	SDB3264054655	0	10,000	1.1772	11,771.61	11,771.61	0.0000	4.3300	50.00	0.00	(1.4159)	(0.1635)	0.0000	1	(1.5794)	02/07/2025
TOTAL WELLHOPE FOODS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(106.6611)	(11.6304)	0.0000		(118.2915)	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601168.SH	01/17/2025	SDB3260588440	0	400	2.3671	877.82	946.83	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0132)	0.0000	1	(0.1187)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	2,500	2.3671	5,486.36	5,917.66	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0822)	0.0000	1	(0.7421)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	5,500	2.3671	12,070.00	13,018.86	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1808)	0.0000	1	(1.6326)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	3,300	2.3671	7,242.00	7,811.31	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1085)	0.0000	1	(0.9795)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	4,200	2.3671	9,217.09	9,941.67	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1381)	0.0000	1	(1.2467)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	800	2.3671	1,755.64	1,893.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0263)	0.0000	1	(0.2375)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	7,300	2.3671	16,020.19	17,279.57	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2400)	0.0000	1	(2.1669)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	300	2.3671	658.36	710.12	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0099)	0.0000	1	(0.0890)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	800	2.3671	1,755.64	1,893.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0263)	0.0000	1	(0.2375)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	3,400	2.3671	7,461.46	8,048.02	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1118)	0.0000	1	(1.0092)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	1,200	2.3671	2,633.46	2,840.48	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0395)	0.0000	1	(0.3562)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	400	2.3671	877.82	946.83	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0132)	0.0000	1	(0.1187)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	2,700	2.3671	5,925.27	6,391.08	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0888)	0.0000	1	(0.8014)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	16,300	2.3671	35,771.10	38,583.16	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5359)	0.0000	1	(4.8383)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	5,200	2.3671	11,411.64	12,308.74	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1710)	0.0000	1	(1.5435)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	2,300	2.3671	5,047.46	5,444.25	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0756)	0.0000	1	(0.6827)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	12,000	2.3671	26,334.55	28,404.78	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3945)	0.0000	1	(3.5620)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	100	2.3671	219.45	236.71	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0033)	0.0000	1	(0.0297)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	3,600	2.3671	7,900.37	8,521.43	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1184)	0.0000	1	(1.0686)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	3,100	2.3671	6,803.09	7,337.90	0.0000	4.3300	50.00	0.00	(0.8183)	(0.1019)	0.0000	1	(0.9202)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	1,800	2.3671	3,950.18	4,260.72	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0592)	0.0000	1	(0.5343)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	100	2.3671	219.45	236.71	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0033)	0.0000	1	(0.0297)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	4,500	2.3671	9,875.46	10,651.79	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1479)	0.0000	1	(1.3357)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	45,200	2.3671	99,193.48	106,991.34	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4860)	0.0000	1	(13.4168)	02/07/2025
601168.SH	01/17/2025	SDB3260588440	0	800	2.3671	1,755.64	1,893.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0263)	0.0000	1	(0.2375)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	400	2.3389	877.82	935.56	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0130)	0.0000	1	(0.1186)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	2,500	2.3389	5,486.36	5,847.24	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0812)	0.0000	1	(0.7411)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	5,500	2.3389	12,070.00	12,863.92	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1787)	0.0000	1	(1.6304)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601168.SH	01/16/2025	SDB3260588440	0	3,300	2,3389	7,242.00	7,718.35	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1072)	0.0000	1	(0.9783)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	4,200	2,3389	9,217.09	9,823.36	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1364)	0.0000	1	(1.2450)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	800	2,3389	1,755.64	1,871.12	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	7,300	2,3389	16,020.19	17,073.93	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2371)	0.0000	1	(2.1640)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	300	2,3389	658.36	701.67	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0097)	0.0000	1	(0.0889)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	800	2,3389	1,755.64	1,871.12	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	3,400	2,3389	7,461.46	7,952.24	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1104)	0.0000	1	(1.0079)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	1,200	2,3389	2,633.46	2,806.67	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0390)	0.0000	1	(0.3557)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	400	2,3389	877.82	935.56	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0130)	0.0000	1	(0.1186)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	2,700	2,3389	5,925.27	6,315.02	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0877)	0.0000	1	(0.8004)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	16,300	2,3389	35,771.10	38,123.99	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5295)	0.0000	1	(4.8320)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	5,200	2,3389	11,411.64	12,162.25	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1689)	0.0000	1	(1.5415)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	2,300	2,3389	5,047.46	5,379.46	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0747)	0.0000	1	(0.6818)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	12,000	2,3389	26,334.55	28,066.74	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3898)	0.0000	1	(3.5573)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	100	2,3389	219.45	233.89	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	3,600	2,3389	7,900.37	8,420.02	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1169)	0.0000	1	(1.0672)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	3,100	2,3389	6,803.09	7,250.57	0.0000	4.3300	50.00	0.00	(0.8183)	(0.1007)	0.0000	1	(0.9190)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	1,800	2,3389	3,950.18	4,210.01	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0585)	0.0000	1	(0.5336)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	100	2,3389	219.45	233.89	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	4,500	2,3389	9,875.46	10,525.03	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1462)	0.0000	1	(1.3340)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	45,200	2,3389	99,193.48	105,718.05	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4683)	0.0000	1	(13.3991)	02/07/2025
601168.SH	01/16/2025	SDB3260588440	0	800	2,3389	1,755.64	1,871.12	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	400	2,3196	877.82	927.82	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0129)	0.0000	1	(0.1185)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	2,500	2,3196	5,486.36	5,798.90	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0805)	0.0000	1	(0.7404)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	5,500	2,3196	12,070.00	12,757.57	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1772)	0.0000	1	(1.6289)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	3,300	2,3196	7,242.00	7,654.54	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1063)	0.0000	1	(0.9774)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	4,200	2,3196	9,217.09	9,742.14	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1353)	0.0000	1	(1.2439)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	800	2,3196	1,755.64	1,855.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0258)	0.0000	1	(0.2369)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	7,300	2,3196	16,020.19	16,932.77	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2352)	0.0000	1	(2.1620)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	300	2,3196	658.36	695.87	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0097)	0.0000	1	(0.0889)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	800	2,3196	1,755.64	1,855.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0258)	0.0000	1	(0.2369)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	3,400	2,3196	7,461.46	7,886.50	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1095)	0.0000	1	(1.0070)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	1,200	2,3196	2,633.46	2,783.47	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0387)	0.0000	1	(0.3554)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	400	2,3196	877.82	927.82	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0129)	0.0000	1	(0.1185)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	2,700	2,3196	5,925.27	6,262.81	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0870)	0.0000	1	(0.7997)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	16,300	2,3196	35,771.10	37,808.80	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5251)	0.0000	1	(4.8276)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	5,200	2,3196	11,411.64	12,061.70	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1675)	0.0000	1	(1.5401)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	2,300	2,3196	5,047.46	5,334.98	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0741)	0.0000	1	(0.6812)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	12,000	2,3196	26,334.55	27,834.70	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3866)	0.0000	1	(3.5541)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	100	2,3196	219.45	231.96	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	3,600	2,3196	7,900.37	8,350.41	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1160)	0.0000	1	(1.0662)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	3,100	2,3196	6,803.09	7,190.63	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0999)	0.0000	1	(0.9181)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	1,800	2,3196	3,950.18	4,175.20	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0580)	0.0000	1	(0.5331)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	100	2,3196	219.45	231.96	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	4,500	2,3196	9,875.46	10,438.01	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1450)	0.0000	1	(1.3328)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	45,200	2,3196	99,193.48	104,844.02	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4562)	0.0000	1	(13.3869)	02/07/2025
601168.SH	01/15/2025	SDB3260588440	0	800	2,3196	1,755.64	1,855.65	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0258)	0.0000	1	(0.2369)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	400	2,3399	877.82	935.97	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0130)	0.0000	1	(0.1186)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	2,500	2,3399	5,486.36	5,849.82	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0812)	0.0000	1	(0.7411)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	5,500	2,3399	12,070.00	12,869.61	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1787)	0.0000	1	(1.6305)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	3,300	2,3399	7,242.00	7,721.77	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1072)	0.0000	1	(0.9783)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	4,200	2,3399	9,217.09	9,827.70	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1365)	0.0000	1	(1.2451)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	800	2,3399	1,755.64	1,871.94	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601168.SH	01/14/2025	SDB3260588440	0	7,300	2.3399	16,020.19	17,081.48	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2372)	0.0000	1	(2.1641)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	300	2.3399	658.36	701.98	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0097)	0.0000	1	(0.0889)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	800	2.3399	1,755.64	1,871.94	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	3,400	2.3399	7,461.46	7,955.76	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1105)	0.0000	1	(1.0079)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	1,200	2.3399	2,633.46	2,807.91	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0390)	0.0000	1	(0.3557)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	400	2.3399	877.82	935.97	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0130)	0.0000	1	(0.1186)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	2,700	2.3399	5,925.27	6,317.81	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0877)	0.0000	1	(0.8004)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	16,300	2.3399	35,771.10	38,140.84	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5297)	0.0000	1	(4.8322)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	5,200	2.3399	11,411.64	12,167.63	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1690)	0.0000	1	(1.5416)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	2,300	2.3399	5,047.46	5,381.84	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0747)	0.0000	1	(0.6818)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	12,000	2.3399	26,334.55	28,079.15	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3900)	0.0000	1	(3.5574)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	100	2.3399	219.45	233.99	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	3,600	2.3399	7,900.37	8,423.74	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1170)	0.0000	1	(1.0672)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	3,100	2.3399	6,803.09	7,253.78	0.0000	4.3300	50.00	0.00	(0.8183)	(0.1007)	0.0000	1	(0.9190)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	1,800	2.3399	3,950.18	4,211.87	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0585)	0.0000	1	(0.5336)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	100	2.3399	219.45	233.99	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	4,500	2.3399	9,875.46	10,529.68	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1462)	0.0000	1	(1.3340)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	45,200	2.3399	99,193.48	105,764.79	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4690)	0.0000	1	(13.3997)	02/07/2025
601168.SH	01/14/2025	SDB3260588440	0	800	2.3399	1,755.64	1,871.94	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0260)	0.0000	1	(0.2372)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	400	2.3069	877.82	922.78	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0128)	0.0000	1	(0.1184)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	2,500	2.3069	5,486.36	5,767.35	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0801)	0.0000	1	(0.7400)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	5,500	2.3069	12,070.00	12,688.16	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1762)	0.0000	1	(1.6280)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	3,300	2.3069	7,242.00	7,612.90	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1057)	0.0000	1	(0.9768)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	4,200	2.3069	9,217.09	9,689.14	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1346)	0.0000	1	(1.2432)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	800	2.3069	1,755.64	1,845.55	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0256)	0.0000	1	(0.2368)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	7,300	2.3069	16,020.19	16,840.65	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2339)	0.0000	1	(2.1608)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	300	2.3069	658.36	692.08	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0096)	0.0000	1	(0.0888)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	800	2.3069	1,755.64	1,845.55	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0256)	0.0000	1	(0.2368)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	3,400	2.3069	7,461.46	7,843.59	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1089)	0.0000	1	(1.0064)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	1,200	2.3069	2,633.46	2,768.33	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0384)	0.0000	1	(0.3552)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	400	2.3069	877.82	922.78	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0128)	0.0000	1	(0.1184)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	2,700	2.3069	5,925.27	6,228.74	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0865)	0.0000	1	(0.7992)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	16,300	2.3069	35,771.10	37,603.11	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5223)	0.0000	1	(4.8247)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	5,200	2.3069	11,411.64	11,996.08	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1666)	0.0000	1	(1.5392)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	2,300	2.3069	5,047.46	5,305.96	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0737)	0.0000	1	(0.6808)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	12,000	2.3069	26,334.55	27,683.27	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3845)	0.0000	1	(3.5520)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	100	2.3069	219.45	230.69	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	3,600	2.3069	7,900.37	8,304.98	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1153)	0.0000	1	(1.0656)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	3,100	2.3069	6,803.09	7,151.51	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0993)	0.0000	1	(0.9176)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	1,800	2.3069	3,950.18	4,152.49	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0577)	0.0000	1	(0.5328)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	100	2.3069	219.45	230.69	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0032)	0.0000	1	(0.0296)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	4,500	2.3069	9,875.46	10,381.23	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1442)	0.0000	1	(1.3320)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	45,200	2.3069	99,193.48	104,273.64	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4482)	0.0000	1	(13.3790)	02/07/2025
601168.SH	01/13/2025	SDB3260588440	0	800	2.3069	1,755.64	1,845.55	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0256)	0.0000	1	(0.2368)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	400	2.3172	877.82	926.89	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0386)	0.0000	3	(0.3554)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	2,500	2.3172	5,486.36	5,793.03	0.0000	4.3300	50.00	0.00	(1.9797)	(0.2414)	0.0000	3	(2.2210)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	300	2.3172	658.36	695.16	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0290)	0.0000	3	(0.2665)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	5,500	2.3172	12,070.00	12,744.67	0.0000	4.3300	50.00	0.00	(4.3553)	(0.5310)	0.0000	3	(4.8863)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	3,300	2.3172	7,242.00	7,646.80	0.0000	4.3300	50.00	0.00	(2.6132)	(0.3186)	0.0000	3	(2.9318)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	4,200	2.3172	9,217.09	9,732.29	0.0000	4.3300	50.00	0.00	(3.3258)	(0.4055)	0.0000	3	(3.7313)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	800	2.3172	1,755.64	1,853.77	0.0000	4.3300	50.00	0.00	(0.6335)	(0.0772)	0.0000	3	(0.7107)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	7,300	2.3172	16,020.19	16,915.65	0.0000	4.3300	50.00	0.00	(5.7806)	(0.7048)	0.0000	3	(6.4854)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	300	2.3172	658.36	695.16	0.0000	4.3300	50.00	0.00	(0.2376)	(0.0290)	0.0000	3	(0.2665)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601168.SH	01/10/2025	SDB3260588440	0	800	2.3172	1,755.64	1,853.77	0.0000	4.3300	50.00	0.00	(0.6335)	(0.0772)	0.0000	3	(0.7107)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	3,400	2.3172	7,461.46	7,878.52	0.0000	4.3300	50.00	0.00	(2.6923)	(0.3283)	0.0000	3	(3.0206)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	1,200	2.3172	2,633.46	2,780.66	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1159)	0.0000	3	(1.0661)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	400	2.3172	877.82	926.89	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0386)	0.0000	3	(0.3554)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	2,700	2.3172	5,925.27	6,256.48	0.0000	4.3300	50.00	0.00	(2.1380)	(0.2607)	0.0000	3	(2.3987)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	16,300	2.3172	35,771.10	37,770.57	0.0000	4.3300	50.00	0.00	(12.9074)	(1.5738)	0.0000	3	(14.4812)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	5,200	2.3172	11,411.64	12,049.51	0.0000	4.3300	50.00	0.00	(4.1177)	(0.5021)	0.0000	3	(4.6198)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	2,300	2.3172	5,047.46	5,329.59	0.0000	4.3300	50.00	0.00	(1.8213)	(0.2221)	0.0000	3	(2.0434)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	12,000	2.3172	26,334.55	27,806.56	0.0000	4.3300	50.00	0.00	(9.5024)	(1.1586)	0.0000	3	(10.6610)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	500	2.3172	1,097.27	1,158.61	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0483)	0.0000	3	(0.4442)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	500	2.3172	1,097.27	1,158.61	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0483)	0.0000	3	(0.4442)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	100	2.3172	219.45	231.72	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0097)	0.0000	3	(0.0888)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	3,600	2.3172	7,900.37	8,341.97	0.0000	4.3300	50.00	0.00	(2.8507)	(0.3476)	0.0000	3	(3.1983)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	3,100	2.3172	6,803.09	7,183.36	0.0000	4.3300	50.00	0.00	(2.4548)	(0.2993)	0.0000	3	(2.7541)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	1,800	2.3172	3,950.18	4,170.98	0.0000	4.3300	50.00	0.00	(1.4254)	(0.1738)	0.0000	3	(1.5991)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	100	2.3172	219.45	231.72	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0097)	0.0000	3	(0.0888)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	4,500	2.3172	9,875.46	10,427.46	0.0000	4.3300	50.00	0.00	(3.5634)	(0.4345)	0.0000	3	(3.9979)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	45,200	2.3172	99,193.48	104,738.03	0.0000	4.3300	50.00	0.00	(35.7923)	(4.3641)	0.0000	3	(40.1564)	02/07/2025
601168.SH	01/10/2025	SDB3260588440	0	800	2.3172	1,755.64	1,853.77	0.0000	4.3300	50.00	0.00	(0.6335)	(0.0772)	0.0000	3	(0.7107)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	400	2.2346	877.82	893.84	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0124)	0.0000	1	(0.1180)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	2,500	2.2346	5,486.51	5,586.51	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0776)	0.0000	1	(0.7375)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	300	2.2346	658.36	670.38	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0093)	0.0000	1	(0.0885)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	5,500	2.2346	12,070.00	12,290.33	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1707)	0.0000	1	(1.6225)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	3,300	2.2346	7,242.00	7,374.20	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1024)	0.0000	1	(0.9735)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	4,200	2.2346	9,217.09	9,385.35	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1304)	0.0000	1	(1.2390)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	800	2.2346	1,755.64	1,787.68	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0248)	0.0000	1	(0.2360)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	7,300	2.2346	16,020.19	16,312.62	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2266)	0.0000	1	(2.1534)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	300	2.2346	658.36	670.38	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0093)	0.0000	1	(0.0885)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	800	2.2346	1,755.64	1,787.68	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0248)	0.0000	1	(0.2360)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	3,400	2.2346	7,461.46	7,597.66	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1055)	0.0000	1	(1.0030)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	1,200	2.2346	2,633.46	2,681.53	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0372)	0.0000	1	(0.3540)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	400	2.2346	877.82	893.84	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0124)	0.0000	1	(0.1180)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	2,700	2.2346	5,925.27	6,033.44	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0838)	0.0000	1	(0.7965)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	16,300	2.2346	35,771.10	36,424.08	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5059)	0.0000	1	(4.8084)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	5,200	2.2346	11,411.64	11,619.95	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1614)	0.0000	1	(1.5340)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	2,300	2.2346	5,047.46	5,139.59	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0714)	0.0000	1	(0.6785)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	12,000	2.2346	26,334.55	26,815.27	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3724)	0.0000	1	(3.5399)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	500	2.2346	1,097.27	1,117.30	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0155)	0.0000	1	(0.1475)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	500	2.2346	1,097.27	1,117.30	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0155)	0.0000	1	(0.1475)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	100	2.2346	219.45	223.46	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0031)	0.0000	1	(0.0295)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	3,600	2.2346	7,900.37	8,044.58	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1117)	0.0000	1	(1.0620)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	3,100	2.2346	6,803.09	6,927.28	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0962)	0.0000	1	(0.9145)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	1,800	2.2346	3,950.18	4,022.29	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0559)	0.0000	1	(0.5310)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	100	2.2346	219.45	223.46	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0031)	0.0000	1	(0.0295)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	4,500	2.2346	9,875.46	10,055.73	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1397)	0.0000	1	(1.3275)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	45,200	2.2346	99,193.48	101,004.19	0.0000	4.3300	50.00	0.00	(11.9308)	(1.4028)	0.0000	1	(13.3336)	02/07/2025
601168.SH	01/09/2025	SDB3260588440	0	800	2.2346	1,755.64	1,787.68	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0248)	0.0000	1	(0.2360)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	400	2.2247	877.82	889.86	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0124)	0.0000	1	(0.1179)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	2,500	2.2247	5,486.36	5,561.65	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0772)	0.0000	1	(0.7371)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	300	2.2247	658.36	667.40	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0093)	0.0000	1	(0.0885)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	5,500	2.2247	12,070.00	12,235.64	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1699)	0.0000	1	(1.6217)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	3,300	2.2247	7,242.00	7,341.38	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1020)	0.0000	1	(0.9730)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	4,200	2.2247	9,217.09	9,343.58	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1298)	0.0000	1	(1.2384)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601168.SH	01/08/2025	SDB3260588440	0	800	2.2247	1,755.64	1,779.73	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0247)	0.0000	1	(0.2359)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	7,300	2.2247	16,020.19	16,240.03	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2256)	0.0000	1	(2.1524)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	300	2.2247	658.36	667.40	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0093)	0.0000	1	(0.0885)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	800	2.2247	1,755.64	1,779.73	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0247)	0.0000	1	(0.2359)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	3,400	2.2247	7,461.46	7,563.85	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1051)	0.0000	1	(1.0025)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	1,200	2.2247	2,633.46	2,669.59	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0371)	0.0000	1	(0.3538)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	400	2.2247	877.82	889.86	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0124)	0.0000	1	(0.1179)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	2,700	2.2247	5,925.27	6,006.58	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0834)	0.0000	1	(0.7961)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	16,300	2.2247	35,771.10	36,261.97	0.0000	4.3300	50.00	0.00	(4.3025)	(0.5036)	0.0000	1	(4.8061)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	5,200	2.2247	11,411.64	11,568.24	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1607)	0.0000	1	(1.5332)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	2,300	2.2247	5,047.46	5,116.72	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0711)	0.0000	1	(0.6782)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	12,000	2.2247	26,334.55	26,695.93	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3708)	0.0000	1	(3.5382)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	500	2.2247	1,097.27	1,112.33	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0154)	0.0000	1	(0.1474)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	500	2.2247	1,097.27	1,112.33	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0154)	0.0000	1	(0.1474)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	100	2.2247	219.45	222.47	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0031)	0.0000	1	(0.0295)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	3,600	2.2247	7,900.37	8,008.78	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1112)	0.0000	1	(1.0615)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	3,100	2.2247	6,803.09	6,896.45	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0958)	0.0000	1	(0.9140)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	1,800	2.2247	3,950.18	4,004.39	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0556)	0.0000	1	(0.5307)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	100	2.2247	219.45	222.47	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0031)	0.0000	1	(0.0295)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	4,500	2.2247	9,875.46	10,010.97	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1390)	0.0000	1	(1.3268)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	45,200	2.2247	99,193.48	100,554.68	0.0000	4.3300	50.00	0.00	(11.9308)	(1.3966)	0.0000	1	(13.3274)	02/07/2025
601168.SH	01/08/2025	SDB3260588440	0	800	2.2247	1,755.64	1,779.73	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0247)	0.0000	1	(0.2359)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	400	2.1863	877.82	874.53	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0121)	0.0000	1	(0.1177)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	2,500	2.1863	5,486.36	5,465.79	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0759)	0.0000	1	(0.7358)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	300	2.1863	658.36	655.89	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0883)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	5,500	2.1863	12,070.00	12,024.73	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1670)	0.0000	1	(1.6188)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	3,300	2.1863	7,242.00	7,214.84	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1002)	0.0000	1	(0.9713)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	4,200	2.1863	9,217.09	9,182.52	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1275)	0.0000	1	(1.2361)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	800	2.1863	1,755.64	1,749.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0243)	0.0000	1	(0.2355)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	7,300	2.1863	16,020.19	15,960.10	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2217)	0.0000	1	(2.1485)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	300	2.1863	658.36	655.89	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0883)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	800	2.1863	1,755.64	1,749.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0243)	0.0000	1	(0.2355)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	3,400	2.1863	7,461.46	7,433.47	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1032)	0.0000	1	(1.0007)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	1,200	2.1863	2,633.46	2,623.58	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0364)	0.0000	1	(0.3532)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	400	2.1863	877.82	874.53	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0121)	0.0000	1	(0.1177)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	2,700	2.1863	5,925.27	5,903.05	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0820)	0.0000	1	(0.7947)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	16,300	2.1863	35,771.10	35,636.93	0.0000	4.3300	50.00	0.00	(4.3025)	(0.4950)	0.0000	1	(4.7974)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	5,200	2.1863	11,411.64	11,368.84	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1579)	0.0000	1	(1.5305)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	2,300	2.1863	5,047.46	5,028.52	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0698)	0.0000	1	(0.6769)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	12,000	2.1863	26,334.55	26,235.78	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3644)	0.0000	1	(3.5318)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	500	2.1863	1,097.27	1,093.16	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	500	2.1863	1,097.27	1,093.16	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	100	2.1863	219.45	218.63	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0030)	0.0000	1	(0.0294)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	3,600	2.1863	7,900.37	7,870.73	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1093)	0.0000	1	(1.0596)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	3,100	2.1863	6,803.09	6,777.58	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0941)	0.0000	1	(0.9124)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	1,800	2.1863	3,950.18	3,935.37	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0547)	0.0000	1	(0.5298)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	100	2.1863	219.45	218.63	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0030)	0.0000	1	(0.0294)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	4,500	2.1863	9,875.46	9,838.42	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1366)	0.0000	1	(1.3244)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	45,200	2.1863	99,193.48	98,821.44	0.0000	4.3300	50.00	0.00	(11.9308)	(1.3725)	0.0000	1	(13.3033)	02/07/2025
601168.SH	01/07/2025	SDB3260588440	0	800	2.1863	1,755.64	1,749.05	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0243)	0.0000	1	(0.2355)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	400	2.1945	877.82	877.82	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0122)	0.0000	1	(0.1178)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	2,500	2.1945	5,486.36	5,486.36	0.0000	4.3300	50.00	0.00	(0.6599)	(0.0762)	0.0000	1	(0.7361)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	300	2.1945	658.36	658.36	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0883)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601168.SH	01/06/2025	SDB3260588440	0	5,500	2.1945	12,070.00	12,070.00	0.0000	4.3300	50.00	0.00	(1.4518)	(0.1676)	0.0000	1	(1.6194)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	3,300	2.1945	7,242.00	7,242.00	0.0000	4.3300	50.00	0.00	(0.8711)	(0.1006)	0.0000	1	(0.9716)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	4,200	2.1945	9,217.09	9,217.09	0.0000	4.3300	50.00	0.00	(1.1086)	(0.1280)	0.0000	1	(1.2366)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	800	2.1945	1,755.64	1,755.64	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2355)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	7,300	2.1945	16,020.19	16,020.19	0.0000	4.3300	50.00	0.00	(1.9269)	(0.2225)	0.0000	1	(2.1494)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	300	2.1945	658.36	658.36	0.0000	4.3300	50.00	0.00	(0.0792)	(0.0091)	0.0000	1	(0.0883)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	800	2.1945	1,755.64	1,755.64	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2355)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	3,400	2.1945	7,461.46	7,461.46	0.0000	4.3300	50.00	0.00	(0.8974)	(0.1036)	0.0000	1	(1.0011)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	1,200	2.1945	2,633.46	2,633.46	0.0000	4.3300	50.00	0.00	(0.3167)	(0.0366)	0.0000	1	(0.3533)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	400	2.1945	877.82	877.82	0.0000	4.3300	50.00	0.00	(0.1056)	(0.0122)	0.0000	1	(0.1178)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	2,700	2.1945	5,925.27	5,925.27	0.0000	4.3300	50.00	0.00	(0.7127)	(0.0823)	0.0000	1	(0.7950)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	16,300	2.1945	35,771.10	35,771.10	0.0000	4.3300	50.00	0.00	(4.3025)	(0.4968)	0.0000	1	(4.7993)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	5,200	2.1945	11,411.64	11,411.64	0.0000	4.3300	50.00	0.00	(1.3726)	(0.1585)	0.0000	1	(1.5311)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	2,300	2.1945	5,047.46	5,047.46	0.0000	4.3300	50.00	0.00	(0.6071)	(0.0701)	0.0000	1	(0.6772)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	12,000	2.1945	26,334.55	26,334.55	0.0000	4.3300	50.00	0.00	(3.1675)	(0.3658)	0.0000	1	(3.5332)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	500	2.1945	1,097.27	1,097.27	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	500	2.1945	1,097.27	1,097.27	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	100	2.1945	219.45	219.45	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0030)	0.0000	1	(0.0294)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	3,600	2.1945	7,900.37	7,900.37	0.0000	4.3300	50.00	0.00	(0.9502)	(0.1097)	0.0000	1	(1.0600)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	3,100	2.1945	6,803.09	6,803.09	0.0000	4.3300	50.00	0.00	(0.8183)	(0.0945)	0.0000	1	(0.9127)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	1,800	2.1945	3,950.18	3,950.18	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0549)	0.0000	1	(0.5300)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	100	2.1945	219.45	219.45	0.0000	4.3300	50.00	0.00	(0.0264)	(0.0030)	0.0000	1	(0.0294)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	4,500	2.1945	9,875.46	9,875.46	0.0000	4.3300	50.00	0.00	(1.1878)	(0.1372)	0.0000	1	(1.3250)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	45,200	2.1945	99,193.48	99,193.48	0.0000	4.3300	50.00	0.00	(11.9308)	(1.3777)	0.0000	1	(13.3085)	02/07/2025
601168.SH	01/06/2025	SDB3260588440	0	800	2.1945	1,755.64	1,755.64	0.0000	4.3300	50.00	0.00	(0.2112)	(0.0244)	0.0000	1	(0.2355)	02/07/2025
TOTAL WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND													(407.2036)	(49.0340)	0.0000	(456.2376)	
WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
688100.SH	01/17/2025	SDB3265465931	0	1,479	4.6007	6,662.81	6,804.49	0.0000	4.3300	50.00	0.00	(0.8014)	(0.0945)	0.0000	1	(0.8959)	02/07/2025
688100.SH	01/17/2025	SDB3265465931	0	5,121	4.6007	22,945.51	23,560.37	0.0000	4.3300	50.00	0.00	(2.7598)	(0.3272)	0.0000	1	(3.0871)	02/07/2025
688100.SH	01/17/2025	SDB3265465931	0	4,215	4.6007	18,617.69	19,392.10	0.0000	4.3300	50.00	0.00	(2.2393)	(0.2693)	0.0000	1	(2.5086)	02/07/2025
688100.SH	01/17/2025	SDB3265465931	0	1,885	4.6007	8,347.92	8,672.39	0.0000	4.3300	50.00	0.00	(1.0041)	(0.1204)	0.0000	1	(1.1245)	02/07/2025
688100.SH	01/17/2025	SDB3265465931	0	472	4.6007	2,195.84	2,171.55	0.0000	4.3300	50.00	0.00	(0.2641)	(0.0302)	0.0000	1	(0.2943)	02/07/2025
688100.SH	01/17/2025	SDB3265465931	0	3,328	4.6007	15,337.59	15,311.25	0.0000	4.3300	50.00	0.00	(1.8448)	(0.2127)	0.0000	1	(2.0574)	02/07/2025
688100.SH	01/16/2025	SDB3265465931	0	4,215	4.3963	18,617.69	18,530.43	0.0000	4.3300	50.00	0.00	(2.2393)	(0.2574)	0.0000	1	(2.4967)	02/07/2025
688100.SH	01/16/2025	SDB3265465931	0	1,885	4.3963	8,347.92	8,287.04	0.0000	4.3300	50.00	0.00	(1.0041)	(0.1151)	0.0000	1	(1.1192)	02/07/2025
688100.SH	01/16/2025	SDB3265465931	0	472	4.3963	2,195.84	2,075.06	0.0000	4.3300	50.00	0.00	(0.2641)	(0.0288)	0.0000	1	(0.2929)	02/07/2025
688100.SH	01/16/2025	SDB3265465931	0	3,328	4.3963	15,337.59	14,630.91	0.0000	4.3300	50.00	0.00	(1.8448)	(0.2032)	0.0000	1	(2.0480)	02/07/2025
688100.SH	01/15/2025	SDB3265465931	0	472	4.6522	2,195.84	2,195.84	0.0000	4.3300	50.00	0.00	(0.2641)	(0.0305)	0.0000	1	(0.2946)	02/07/2025
688100.SH	01/15/2025	SDB3265465931	0	3,328	4.6087	15,337.59	15,337.59	0.0000	4.3300	50.00	0.00	(1.8448)	(0.2130)	0.0000	1	(2.0578)	02/07/2025
TOTAL WILLFAR INFORMATION TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND													(16.3746)	(1.9023)	0.0000	(18.2769)	
WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600157.SH	01/14/2025	SDB3265201693	0	195,900	0.2190	43,065.87	42,907.59	0.0000	4.3300	50.00	0.00	(5.1799)	(0.5959)	0.0000	1	(5.7758)	02/07/2025
600157.SH	01/14/2025	SDB3265201693	0	8,100	0.2190	1,778.86	1,774.13	0.0000	4.3300	50.00	0.00	(0.2140)	(0.0246)	0.0000	1	(0.2386)	02/07/2025
600157.SH	01/13/2025	SDB3265201693	0	195,900	0.2178	43,065.87	42,659.97	0.0000	4.3300	50.00	0.00	(5.1799)	(0.5925)	0.0000	1	(5.7724)	02/07/2025
600157.SH	01/13/2025	SDB3265201693	0	8,100	0.2178	1,778.86	1,763.89	0.0000	4.3300	50.00	0.00	(0.2140)	(0.0245)	0.0000	1	(0.2385)	02/07/2025
600157.SH	01/10/2025	SDB3265201693	0	195,900	0.2235	43,065.87	43,792.07	0.0000	4.3300	50.00	0.00	(15.5396)	(1.8247)	0.0000	3	(17.3643)	02/07/2025
600157.SH	01/10/2025	SDB3265201693	0	8,100	0.2235	1,778.86	1,810.70	0.0000	4.3300	50.00	0.00	(0.6419)	(0.0754)	0.0000	3	(0.7173)	02/07/2025
600157.SH	01/09/2025	SDB3265201693	0	195,900	0.2198	43,065.87	43,065.87	0.0000	4.3300	50.00	0.00	(5.1799)	(0.5981)	0.0000	1	(5.7780)	02/07/2025
600157.SH	01/09/2025	SDB3265201693	0	8,100	0.2196	1,778.86	1,778.86	0.0000	4.3300	50.00	0.00	(0.2140)	(0.0247)	0.0000	1	(0.2387)	02/07/2025
TOTAL WINTIME ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND													(32.3629)	(3.7605)	0.0000	(36.1235)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WIPRO LIMITED CMN																	
WIPR.NS	01/13/2025	SDB3265202619	0	30,384	3.4989	104,348.99	106,309.88	0.0000	4.3300	75.00	0.00	(12.5509)	(2.2148)	0.0000	1	(14.7657)	02/03/2025
WIPR.NS	01/10/2025	SDB3265202619	0	30,572	3.4015	104,994.64	103,990.26	0.0000	4.3300	75.00	0.00	(37.8856)	(6.4994)	0.0000	3	(44.3850)	02/03/2025
WIPR.NS	01/09/2025	SDB3265202619	0	83,301	3.4665	286,083.96	288,765.83	0.0000	4.3300	75.00	0.00	(34.4095)	(6.0160)	0.0000	1	(40.4255)	02/03/2025
WIPR.NS	01/08/2025	SDB3265202619	0	88,742	3.4316	304,770.20	304,530.24	0.0000	4.3300	75.00	0.00	(36.6571)	(6.3444)	0.0000	1	(43.0015)	02/03/2025
WIPR.NS	01/07/2025	SDB3265202619	0	88,742	3.4343	304,770.20	304,770.20	0.0000	4.3300	75.00	0.00	(36.6571)	(6.3494)	0.0000	1	(43.0065)	02/03/2025
TOTAL WIPRO LIMITED CMN												(158.1601)	(27.4239)	0.0000		(185.5840)	
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600580.SH	01/17/2025	SDB3260123077	0	300	2.5685	651.09	770.56	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0107)	0.0000	1	(0.0890)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	3,300	2.5685	7,086.68	8,476.11	0.0000	4.3300	50.00	0.00	(0.8524)	(0.1177)	0.0000	1	(0.9701)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	400	2.5685	866.79	1,027.41	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0143)	0.0000	1	(0.1185)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	8,800	2.5685	20,657.96	22,602.96	0.0000	4.3300	50.00	0.00	(2.4847)	(0.3139)	0.0000	1	(2.7986)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	800	2.5685	1,878.00	2,054.81	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0285)	0.0000	1	(0.2544)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	5,900	2.5685	13,850.22	15,154.26	0.0000	4.3300	50.00	0.00	(1.6659)	(0.2105)	0.0000	1	(1.8763)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	1,300	2.5685	3,051.74	3,339.07	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0464)	0.0000	1	(0.4134)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	2,900	2.5685	6,807.74	7,448.70	0.0000	4.3300	50.00	0.00	(0.8188)	(0.1035)	0.0000	1	(0.9223)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	600	2.5685	1,408.50	1,541.11	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0214)	0.0000	1	(0.1908)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	7,500	2.5685	17,606.21	19,263.89	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2676)	0.0000	1	(2.3852)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	1,800	2.5685	4,225.49	4,623.33	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0642)	0.0000	1	(0.5724)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	7,300	2.5685	17,136.71	18,750.18	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2604)	0.0000	1	(2.3216)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	3,800	2.5685	8,920.48	9,760.37	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1356)	0.0000	1	(1.2085)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	3,300	2.5685	7,746.73	8,476.11	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1177)	0.0000	1	(1.0495)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	400	2.5685	939.00	1,027.41	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0143)	0.0000	1	(0.1272)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	700	2.5685	1,643.25	1,797.96	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0250)	0.0000	1	(0.2226)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	300	2.5685	704.25	770.56	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0107)	0.0000	1	(0.0954)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	600	2.5685	1,408.50	1,541.11	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0214)	0.0000	1	(0.1908)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	15,100	2.5685	35,447.17	38,784.62	0.0000	4.3300	50.00	0.00	(4.2635)	(0.5387)	0.0000	1	(4.8022)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	4,000	2.5685	9,389.98	10,274.07	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1427)	0.0000	1	(1.2721)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	3,500	2.5685	8,216.23	8,989.81	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1249)	0.0000	1	(1.1131)	02/07/2025
600580.SH	01/17/2025	SDB3260123077	0	16,900	2.5685	39,672.67	43,407.95	0.0000	4.3300	50.00	0.00	(4.7717)	(0.6029)	0.0000	1	(5.3746)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	300	2.3321	651.09	699.63	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0097)	0.0000	1	(0.0880)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	3,300	2.3321	7,086.68	7,695.92	0.0000	4.3300	50.00	0.00	(0.8524)	(0.1069)	0.0000	1	(0.9593)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	400	2.3321	866.79	932.84	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0130)	0.0000	1	(0.1172)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	8,800	2.3321	20,657.96	20,522.44	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2850)	0.0000	1	(2.7697)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	800	2.3321	1,878.00	1,865.68	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0259)	0.0000	1	(0.2518)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	5,900	2.3321	13,850.22	13,759.37	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1911)	0.0000	1	(1.8570)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	1,300	2.3321	3,051.74	3,031.72	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0421)	0.0000	1	(0.4092)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	2,900	2.3321	6,807.74	6,763.08	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0939)	0.0000	1	(0.9128)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	600	2.3321	1,408.50	1,399.26	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0194)	0.0000	1	(0.1888)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	7,500	2.3321	17,606.21	17,490.72	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2429)	0.0000	1	(2.3606)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	1,800	2.3321	4,225.49	4,197.77	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0583)	0.0000	1	(0.5665)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	7,300	2.3321	17,136.71	17,024.30	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2364)	0.0000	1	(2.2976)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	3,800	2.3321	8,920.48	8,861.96	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1231)	0.0000	1	(1.1960)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	3,300	2.3321	7,746.73	7,695.92	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1069)	0.0000	1	(1.0386)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	400	2.3321	939.00	932.84	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0130)	0.0000	1	(0.1259)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	700	2.3321	1,643.25	1,632.47	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0227)	0.0000	1	(0.2203)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	300	2.3321	704.25	699.63	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0097)	0.0000	1	(0.0944)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	600	2.3321	1,408.50	1,399.26	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0194)	0.0000	1	(0.1888)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	15,100	2.3321	35,447.17	35,214.65	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4891)	0.0000	1	(4.7526)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	4,000	2.3321	9,389.98	9,328.38	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1296)	0.0000	1	(1.2590)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	3,500	2.3321	8,216.23	8,162.34	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1134)	0.0000	1	(1.1016)	02/07/2025
600580.SH	01/16/2025	SDB3260123077	0	16,900	2.3321	39,672.67	39,412.42	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5474)	0.0000	1	(5.3191)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	300	2.2951	651.09	688.53	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0096)	0.0000	1	(0.0879)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600580.SH	01/15/2025	SDB3260123077	0	3,300	2.2951	7,086.68	7,573.78	0.0000	4.3300	50.00	0.00	(0.8524)	(0.1052)	0.0000	1	(0.9576)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	400	2.2951	866.79	918.03	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0128)	0.0000	1	(0.1170)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	8,800	2.2951	20,657.96	20,196.74	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2805)	0.0000	1	(2.7652)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	800	2.2951	1,878.00	1,836.07	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0255)	0.0000	1	(0.2514)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	5,900	2.2951	13,850.22	13,541.00	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1881)	0.0000	1	(1.8539)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	1,300	2.2951	3,051.74	2,983.61	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0414)	0.0000	1	(0.4085)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	2,900	2.2951	6,807.74	6,655.74	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0924)	0.0000	1	(0.9113)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	600	2.2951	1,408.50	1,377.05	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0191)	0.0000	1	(0.1885)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	7,500	2.2951	17,606.21	17,213.13	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2391)	0.0000	1	(2.3567)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	1,800	2.2951	4,225.49	4,131.15	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0574)	0.0000	1	(0.5656)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	7,300	2.2951	17,136.71	16,754.11	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2327)	0.0000	1	(2.2939)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	3,800	2.2951	8,920.48	8,721.32	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1211)	0.0000	1	(1.1941)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	3,300	2.2951	7,746.73	7,573.78	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1052)	0.0000	1	(1.0370)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	400	2.2951	939.00	918.03	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0128)	0.0000	1	(0.1257)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	700	2.2951	1,643.25	1,606.56	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0223)	0.0000	1	(0.2200)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	300	2.2951	704.25	688.53	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0096)	0.0000	1	(0.0943)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	600	2.2951	1,408.50	1,377.05	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0191)	0.0000	1	(0.1885)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	15,100	2.2951	35,447.17	34,655.77	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4813)	0.0000	1	(4.7448)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	4,000	2.2951	9,389.98	9,180.34	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1275)	0.0000	1	(1.2569)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	3,500	2.2951	8,216.23	8,032.79	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1116)	0.0000	1	(1.0998)	02/07/2025
600580.SH	01/15/2025	SDB3260123077	0	16,900	2.2951	39,672.67	38,786.92	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5387)	0.0000	1	(5.3104)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	300	2.3372	651.09	701.16	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0097)	0.0000	1	(0.0880)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	3,300	2.3372	7,086.68	7,712.79	0.0000	4.3300	50.00	0.00	(0.8524)	(0.1071)	0.0000	1	(0.9595)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	400	2.3372	866.79	934.88	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0130)	0.0000	1	(0.1172)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	8,800	2.3372	20,657.96	20,567.43	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2857)	0.0000	1	(2.7704)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	800	2.3372	1,878.00	1,869.77	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0260)	0.0000	1	(0.2519)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	5,900	2.3372	13,850.22	13,789.53	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1915)	0.0000	1	(1.8574)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	1,300	2.3372	3,051.74	3,038.37	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0422)	0.0000	1	(0.4093)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	2,900	2.3372	6,807.74	6,777.90	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0941)	0.0000	1	(0.9130)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	600	2.3372	1,408.50	1,402.32	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0195)	0.0000	1	(0.1889)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	7,500	2.3372	17,606.21	17,529.06	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2435)	0.0000	1	(2.3611)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	1,800	2.3372	4,225.49	4,206.97	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0584)	0.0000	1	(0.5667)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	7,300	2.3372	17,136.71	17,061.62	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2370)	0.0000	1	(2.2981)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	3,800	2.3372	8,920.48	8,881.39	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1234)	0.0000	1	(1.1963)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	3,300	2.3372	7,746.73	7,712.79	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1071)	0.0000	1	(1.0389)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	400	2.3372	939.00	934.88	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0130)	0.0000	1	(0.1259)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	700	2.3372	1,643.25	1,636.05	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0227)	0.0000	1	(0.2204)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	300	2.3372	704.25	701.16	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0097)	0.0000	1	(0.0944)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	600	2.3372	1,408.50	1,402.32	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0195)	0.0000	1	(0.1889)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	15,100	2.3372	35,447.17	35,291.84	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4902)	0.0000	1	(4.7537)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	4,000	2.3372	9,389.98	9,348.83	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1298)	0.0000	1	(1.2593)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	3,500	2.3372	8,216.23	8,180.23	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1136)	0.0000	1	(1.1018)	02/07/2025
600580.SH	01/14/2025	SDB3260123077	0	16,900	2.3372	39,672.67	39,498.82	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5486)	0.0000	1	(5.3203)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	300	2.3627	651.09	708.82	0.0000	4.3300	50.00	0.00	(0.0783)	(0.0098)	0.0000	1	(0.0882)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	3,300	2.3627	7,086.68	7,797.05	0.0000	4.3300	50.00	0.00	(0.8524)	(0.1083)	0.0000	1	(0.9607)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	400	2.3627	866.79	945.10	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0131)	0.0000	1	(0.1174)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	8,800	2.3627	20,657.96	20,792.12	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2888)	0.0000	1	(2.7735)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	800	2.3627	1,878.00	1,890.19	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0263)	0.0000	1	(0.2521)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	5,900	2.3627	13,850.22	13,940.17	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1936)	0.0000	1	(1.8595)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	1,300	2.3627	3,051.74	3,071.56	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0427)	0.0000	1	(0.4097)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	2,900	2.3627	6,807.74	6,851.95	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0952)	0.0000	1	(0.9140)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	600	2.3627	1,408.50	1,417.64	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0197)	0.0000	1	(0.1891)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	7,500	2.3627	17,606.21	17,720.56	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2461)	0.0000	1	(2.3638)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600580.SH	01/13/2025	SDB3260123077	0	1,800	2.3627	4,225.49	4,252.93	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0591)	0.0000	1	(0.5673)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	7,300	2.3627	17,136.71	17,248.01	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2396)	0.0000	1	(2.3007)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	3,800	2.3627	8,920.48	8,978.42	0.0000	4.3300	50.00	0.00	(0.10729)	(0.1247)	0.0000	1	(1.1976)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	3,300	2.3627	7,746.73	7,797.05	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1083)	0.0000	1	(1.0401)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	400	2.3627	939.00	945.10	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0131)	0.0000	1	(0.1261)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	700	2.3627	1,643.25	1,653.92	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0230)	0.0000	1	(0.2206)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	300	2.3627	704.25	708.82	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0098)	0.0000	1	(0.0946)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	600	2.3627	1,408.50	1,417.64	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0197)	0.0000	1	(0.1891)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	15,100	2.3627	35,447.17	35,677.39	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4955)	0.0000	1	(4.7590)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	4,000	2.3627	9,389.98	9,450.96	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1313)	0.0000	1	(1.2607)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	3,500	2.3627	8,216.23	8,269.59	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1149)	0.0000	1	(1.1031)	02/07/2025
600580.SH	01/13/2025	SDB3260123077	0	16,900	2.3627	39,672.67	39,930.32	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5546)	0.0000	1	(5.3263)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	300	2.2218	651.09	666.54	0.0000	4.3300	50.00	0.00	(0.2349)	(0.0278)	0.0000	3	(0.2627)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	3,300	2.2218	7,086.68	7,331.93	0.0000	4.3300	50.00	0.00	(2.5571)	(0.3055)	0.0000	3	(2.8626)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	400	2.2218	866.79	888.72	0.0000	4.3300	50.00	0.00	(0.3128)	(0.0370)	0.0000	3	(0.3498)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	8,800	2.2218	20,657.96	19,551.82	0.0000	4.3300	50.00	0.00	(7.4541)	(0.8147)	0.0000	3	(8.2687)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	800	2.2218	1,878.00	1,777.44	0.0000	4.3300	50.00	0.00	(0.6776)	(0.0741)	0.0000	3	(0.7517)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	5,900	2.2218	13,850.22	13,108.61	0.0000	4.3300	50.00	0.00	(4.9976)	(0.5462)	0.0000	3	(5.5438)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	1,300	2.2218	3,051.74	2,888.34	0.0000	4.3300	50.00	0.00	(1.1012)	(0.1203)	0.0000	3	(1.2215)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	2,900	2.2218	6,807.74	6,443.21	0.0000	4.3300	50.00	0.00	(2.4565)	(0.2685)	0.0000	3	(2.7249)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	600	2.2218	1,408.50	1,333.08	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0555)	0.0000	3	(0.5638)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	7,500	2.2218	17,606.21	16,663.49	0.0000	4.3300	50.00	0.00	(6.3529)	(0.6943)	0.0000	3	(7.0472)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	1,800	2.2218	4,225.49	3,999.24	0.0000	4.3300	50.00	0.00	(1.5247)	(0.1666)	0.0000	3	(1.6913)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	7,300	2.2218	17,136.71	16,219.13	0.0000	4.3300	50.00	0.00	(6.1835)	(0.6758)	0.0000	3	(6.8593)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	3,800	2.2218	8,920.48	8,442.83	0.0000	4.3300	50.00	0.00	(3.2188)	(0.3518)	0.0000	3	(3.5706)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	3,300	2.2218	7,746.73	7,331.93	0.0000	4.3300	50.00	0.00	(2.7953)	(0.3055)	0.0000	3	(3.1008)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	400	2.2218	939.00	888.72	0.0000	4.3300	50.00	0.00	(0.3388)	(0.0370)	0.0000	3	(0.3759)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	700	2.2218	1,643.25	1,555.26	0.0000	4.3300	50.00	0.00	(0.5929)	(0.0648)	0.0000	3	(0.6577)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	300	2.2218	704.25	666.54	0.0000	4.3300	50.00	0.00	(0.2541)	(0.0278)	0.0000	3	(0.2819)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	600	2.2218	1,408.50	1,333.08	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0555)	0.0000	3	(0.5638)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	15,100	2.2218	35,447.17	33,549.15	0.0000	4.3300	50.00	0.00	(12.7905)	(1.3979)	0.0000	3	(14.1884)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	4,000	2.2218	9,389.98	8,887.19	0.0000	4.3300	50.00	0.00	(3.3882)	(0.3703)	0.0000	3	(3.7585)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	3,500	2.2218	8,216.23	7,776.29	0.0000	4.3300	50.00	0.00	(2.9647)	(0.3240)	0.0000	3	(3.2887)	02/07/2025
600580.SH	01/10/2025	SDB3260123077	0	16,900	2.2218	39,672.67	37,548.39	0.0000	4.3300	50.00	0.00	(14.3152)	(1.5645)	0.0000	3	(15.8797)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	400	2.1245	866.79	849.80	0.0000	4.3300	50.00	0.00	(0.1043)	(0.0118)	0.0000	1	(0.1161)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	8,800	2.1245	20,657.96	18,695.66	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2597)	0.0000	1	(2.7444)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	800	2.1245	1,878.00	1,699.61	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0236)	0.0000	1	(0.2495)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	5,900	2.1245	13,850.22	12,534.59	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1741)	0.0000	1	(1.8400)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	1,300	2.1245	3,051.74	2,761.86	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0384)	0.0000	1	(0.4054)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	2,900	2.1245	6,807.74	6,161.07	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0856)	0.0000	1	(0.9044)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	600	2.1245	1,408.50	1,274.70	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0177)	0.0000	1	(0.1871)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	7,500	2.1245	17,606.21	15,933.80	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2213)	0.0000	1	(2.3389)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	1,800	2.1245	4,225.49	3,824.11	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0531)	0.0000	1	(0.5613)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	7,300	2.1245	17,136.71	15,508.90	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2154)	0.0000	1	(2.2766)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	3,800	2.1245	8,920.48	8,073.13	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1121)	0.0000	1	(1.1851)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	3,300	2.1245	7,746.73	7,010.87	0.0000	4.3300	50.00	0.00	(0.9318)	(0.0974)	0.0000	1	(1.0291)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	400	2.1245	939.00	849.80	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0118)	0.0000	1	(0.1247)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	700	2.1245	1,643.25	1,487.15	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0207)	0.0000	1	(0.2183)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	300	2.1245	704.25	637.35	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0089)	0.0000	1	(0.0936)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	600	2.1245	1,408.50	1,274.70	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0177)	0.0000	1	(0.1871)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	15,100	2.1245	35,447.17	32,080.06	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4456)	0.0000	1	(4.7091)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	4,000	2.1245	9,389.98	8,498.03	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1180)	0.0000	1	(1.2474)	02/07/2025
600580.SH	01/09/2025	SDB3260123077	0	3,500	2.1245	8,216.23	7,435.77	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1033)	0.0000	1	(1.0915)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600580.SH	01/09/2025	SDB3260123077	0	16,900	2.1245	39,672.67	35,904.17	0.0000	4.3300	50.00	0.00	(4.7717)	(0.4987)	0.0000	1	(5.2704)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	8,800	2.2029	20,657.96	19,385.08	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2692)	0.0000	1	(2.7539)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	800	2.2029	1,878.00	1,762.28	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0245)	0.0000	1	(0.2504)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	5,900	2.2029	13,850.22	12,996.82	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1805)	0.0000	1	(1.8464)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	1,300	2.2029	3,051.74	2,863.70	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0398)	0.0000	1	(0.4068)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	2,900	2.2029	6,807.74	6,388.27	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0887)	0.0000	1	(0.9075)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	600	2.2029	1,408.50	1,321.71	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0184)	0.0000	1	(0.1878)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	7,500	2.2029	17,606.21	16,521.38	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2295)	0.0000	1	(2.3471)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	1,800	2.2029	4,225.49	3,965.13	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0551)	0.0000	1	(0.5633)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	7,300	2.2029	17,136.71	16,080.81	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2233)	0.0000	1	(2.2845)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	3,800	2.2029	8,920.48	8,370.83	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1163)	0.0000	1	(1.1892)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	3,300	2.2029	7,746.73	7,269.41	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1010)	0.0000	1	(1.0327)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	400	2.2029	939.00	881.14	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0122)	0.0000	1	(0.1252)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	700	2.2029	1,643.25	1,541.99	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0214)	0.0000	1	(0.2191)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	300	2.2029	704.25	660.86	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0092)	0.0000	1	(0.0939)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	600	2.2029	1,408.50	1,321.71	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0184)	0.0000	1	(0.1878)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	15,100	2.2029	35,447.17	33,263.04	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4620)	0.0000	1	(4.7255)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	4,000	2.2029	9,389.98	8,811.40	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1224)	0.0000	1	(1.2518)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	3,500	2.2029	8,216.23	7,709.98	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1071)	0.0000	1	(1.0953)	02/07/2025
600580.SH	01/08/2025	SDB3260123077	0	16,900	2.2029	39,672.67	37,228.17	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5171)	0.0000	1	(5.2888)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	8,800	2.3571	20,657.96	20,742.66	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2881)	0.0000	1	(2.7728)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	800	2.3571	1,878.00	1,885.70	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0262)	0.0000	1	(0.2521)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	5,900	2.3571	13,850.22	13,907.01	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1932)	0.0000	1	(1.8590)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	1,300	2.3571	3,051.74	3,064.26	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0426)	0.0000	1	(0.4096)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	2,900	2.3571	6,807.74	6,835.65	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0949)	0.0000	1	(0.9138)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	600	2.3571	1,408.50	1,414.27	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0196)	0.0000	1	(0.1891)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	7,500	2.3571	17,606.21	17,678.41	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2455)	0.0000	1	(2.3632)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	1,800	2.3571	4,225.49	4,242.82	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0589)	0.0000	1	(0.5672)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	7,300	2.3571	17,136.71	17,206.98	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2390)	0.0000	1	(2.3002)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	3,800	2.3571	8,920.48	8,957.06	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1244)	0.0000	1	(1.1973)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	3,300	2.3571	7,746.73	7,778.50	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1080)	0.0000	1	(1.0398)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	400	2.3571	939.00	942.85	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0131)	0.0000	1	(0.1260)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	700	2.3571	1,643.25	1,649.98	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0229)	0.0000	1	(0.2206)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	300	2.3571	704.25	707.14	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0098)	0.0000	1	(0.0945)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	600	2.3571	1,408.50	1,414.27	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0196)	0.0000	1	(0.1891)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	15,100	2.3571	35,447.17	35,592.53	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4943)	0.0000	1	(4.7578)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	4,000	2.3571	9,389.98	9,428.48	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1310)	0.0000	1	(1.2604)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	3,500	2.3571	8,216.23	8,249.92	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1146)	0.0000	1	(1.1028)	02/07/2025
600580.SH	01/07/2025	SDB3260123077	0	16,900	2.3571	39,672.67	39,835.34	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5533)	0.0000	1	(5.3250)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	8,800	2.3475	20,657.96	20,657.96	0.0000	4.3300	50.00	0.00	(2.4847)	(0.2869)	0.0000	1	(2.7716)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	800	2.3475	1,878.00	1,878.00	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0261)	0.0000	1	(0.2520)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	5,900	2.3475	13,850.22	13,850.22	0.0000	4.3300	50.00	0.00	(1.6659)	(0.1924)	0.0000	1	(1.8582)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	1,300	2.3475	3,051.74	3,051.74	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0424)	0.0000	1	(0.4094)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	2,900	2.3475	6,807.74	6,807.74	0.0000	4.3300	50.00	0.00	(0.8188)	(0.0946)	0.0000	1	(0.9134)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	600	2.3475	1,408.50	1,408.50	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0196)	0.0000	1	(0.1890)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	7,500	2.3475	17,606.21	17,606.21	0.0000	4.3300	50.00	0.00	(2.1176)	(0.2445)	0.0000	1	(2.3622)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	1,800	2.3475	4,225.49	4,225.49	0.0000	4.3300	50.00	0.00	(0.5082)	(0.0587)	0.0000	1	(0.5669)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	7,300	2.3475	17,136.71	17,136.71	0.0000	4.3300	50.00	0.00	(2.0612)	(0.2380)	0.0000	1	(2.2992)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	3,800	2.3475	8,920.48	8,920.48	0.0000	4.3300	50.00	0.00	(1.0729)	(0.1239)	0.0000	1	(1.1968)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	3,300	2.3475	7,746.73	7,746.73	0.0000	4.3300	50.00	0.00	(0.9318)	(0.1076)	0.0000	1	(1.0394)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	400	2.3475	939.00	939.00	0.0000	4.3300	50.00	0.00	(0.1129)	(0.0130)	0.0000	1	(0.1260)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	700	2.3475	1,643.25	1,643.25	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2205)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	300	2.3475	704.25	704.25	0.0000	4.3300	50.00	0.00	(0.0847)	(0.0098)	0.0000	1	(0.0945)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600580.SH	01/06/2025	SDB3260123077	0	600	2.3475	1,408.50	1,408.50	0.0000	4.3300	50.00	0.00	(0.1694)	(0.0196)	0.0000	1	(0.1890)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	15,100	2.3475	35,447.17	35,447.17	0.0000	4.3300	50.00	0.00	(4.2635)	(0.4923)	0.0000	1	(4.7558)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	4,000	2.3475	9,389.98	9,389.98	0.0000	4.3300	50.00	0.00	(1.1294)	(0.1304)	0.0000	1	(1.2598)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	3,500	2.3475	8,216.23	8,216.23	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1141)	0.0000	1	(1.1023)	02/07/2025
600580.SH	01/06/2025	SDB3260123077	0	16,900	2.3475	39,672.67	39,672.67	0.0000	4.3300	50.00	0.00	(4.7717)	(0.5510)	0.0000	1	(5.3227)	02/07/2025
TOTAL WOLONG ELECTRIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												(298.0764)	(33.8097)	0.0000		(331.8860)	
WUXI APTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603259.SH	01/17/2025	SDB3264921686	0	400	7.4864	2,866.21	2,994.56	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0416)	0.0000	1	(0.3863)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	400	7.4864	2,877.83	2,994.56	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0416)	0.0000	1	(0.3877)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	2,600	7.4864	18,820.87	19,464.65	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2703)	0.0000	1	(2.5341)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	1,400	7.4864	10,124.98	10,480.97	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1456)	0.0000	1	(1.3634)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	700	7.4864	5,261.45	5,240.48	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0728)	0.0000	1	(0.7056)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	200	7.4864	1,503.27	1,497.28	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0208)	0.0000	1	(0.2016)	02/07/2025
603259.SH	01/17/2025	SDB3264921686	0	100	7.4864	751.64	748.64	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0104)	0.0000	1	(0.1008)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	400	7.2302	2,866.21	2,892.07	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0402)	0.0000	1	(0.3849)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	400	7.2302	2,877.83	2,892.07	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0402)	0.0000	1	(0.3863)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	2,600	7.2302	18,820.87	18,798.46	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2611)	0.0000	1	(2.5248)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	1,400	7.2302	10,124.98	10,122.25	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1406)	0.0000	1	(1.3584)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	700	7.2302	5,261.45	5,061.12	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0703)	0.0000	1	(0.7031)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	200	7.2302	1,503.27	1,446.04	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0201)	0.0000	1	(0.2009)	02/07/2025
603259.SH	01/16/2025	SDB3264921686	0	100	7.2302	751.64	723.02	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0100)	0.0000	1	(0.1004)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	400	7.2551	2,866.21	2,902.03	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0403)	0.0000	1	(0.3850)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	400	7.2551	2,877.83	2,902.03	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0403)	0.0000	1	(0.3864)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	2,600	7.2551	18,820.87	18,863.20	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2620)	0.0000	1	(2.5257)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	1,400	7.2551	10,124.98	10,157.11	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1411)	0.0000	1	(1.3589)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	700	7.2551	5,261.45	5,078.55	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0705)	0.0000	1	(0.7034)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	200	7.2551	1,503.27	1,451.02	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0202)	0.0000	1	(0.2010)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	4,400	7.2551	33,071.95	31,922.34	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4434)	0.0000	1	(4.4212)	02/07/2025
603259.SH	01/15/2025	SDB3264921686	0	10,800	7.2551	81,176.61	78,354.83	0.0000	4.3300	50.00	0.00	(9.7637)	(1.0883)	0.0000	1	(10.8520)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	400	7.1572	2,866.21	2,862.88	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0398)	0.0000	1	(0.3845)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	400	7.1572	2,877.83	2,862.88	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0398)	0.0000	1	(0.3859)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	2,600	7.1572	18,820.87	18,608.69	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2585)	0.0000	1	(2.5222)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	1,400	7.1572	10,124.98	10,020.07	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1392)	0.0000	1	(1.3570)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	700	7.1572	5,261.45	5,010.03	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0696)	0.0000	1	(0.7024)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	200	7.1572	1,503.27	1,431.44	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0199)	0.0000	1	(0.2007)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	4,400	7.1572	33,071.95	31,491.64	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4374)	0.0000	1	(4.4152)	02/07/2025
603259.SH	01/14/2025	SDB3264921686	0	10,800	7.1572	81,176.61	77,297.65	0.0000	4.3300	50.00	0.00	(9.7637)	(1.0736)	0.0000	1	(10.8373)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	400	7.0651	2,866.21	2,826.03	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0393)	0.0000	1	(0.3840)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	400	7.0651	2,877.83	2,826.03	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0393)	0.0000	1	(0.3854)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	2,600	7.0651	18,820.87	18,369.22	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2551)	0.0000	1	(2.5189)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	1,400	7.0651	10,124.98	9,891.12	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1374)	0.0000	1	(1.3552)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	700	7.0651	5,261.45	4,945.56	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0687)	0.0000	1	(0.7015)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	200	7.0651	1,503.27	1,413.02	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0196)	0.0000	1	(0.2004)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	4,400	7.0651	33,071.95	31,086.37	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4318)	0.0000	1	(4.4096)	02/07/2025
603259.SH	01/13/2025	SDB3264921686	0	10,800	7.0651	81,176.61	76,302.91	0.0000	4.3300	50.00	0.00	(9.7637)	(1.0598)	0.0000	1	(10.8235)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	400	7.1397	2,866.21	2,855.90	0.0000	4.3300	50.00	0.00	(1.0342)	(0.1190)	0.0000	3	(1.1532)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	400	7.1397	2,877.83	2,855.90	0.0000	4.3300	50.00	0.00	(1.0384)	(0.1190)	0.0000	3	(1.1574)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	2,600	7.1397	18,820.87	18,563.33	0.0000	4.3300	50.00	0.00	(6.7912)	(0.7735)	0.0000	3	(7.5647)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	1,400	7.1397	10,124.98	9,995.64	0.0000	4.3300	50.00	0.00	(3.6534)	(0.4165)	0.0000	3	(4.0699)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	700	7.1397	5,261.45	4,997.82	0.0000	4.3300	50.00	0.00	(1.8985)	(0.2082)	0.0000	3	(2.1067)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	200	7.1397	1,503.27	1,427.95	0.0000	4.3300	50.00	0.00	(0.5424)	(0.0595)	0.0000	3	(0.6019)	02/07/2025
603259.SH	01/10/2025	SDB3264921686	0	4,400	7.1397	33,071.95	31,414.86	0.0000	4.3300	50.00	0.00	(11.9335)	(1.3090)	0.0000	3	(13.2424)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WUXI APPTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603259.SH	01/10/2025	SDB3264921686	0	10,800	7.1397	81,176.61	77,109.21	0.0000	4.3300	50.00	0.00	(29.2912)	(3.2129)	0.0000	3	(32.5041)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	400	7.1904	2,866.21	2,876.17	0.0000	4.3300	50.00	0.00	(0.3447)	(0.0399)	0.0000	1	(0.3847)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	400	7.1904	2,877.83	2,876.17	0.0000	4.3300	50.00	0.00	(0.3461)	(0.0399)	0.0000	1	(0.3861)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	2,600	7.1904	18,820.87	18,695.12	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2597)	0.0000	1	(2.5234)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	1,400	7.1904	10,124.98	10,066.60	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1398)	0.0000	1	(1.3576)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	700	7.1904	5,261.45	5,033.30	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0699)	0.0000	1	(0.7027)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	200	7.1904	1,503.27	1,438.09	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0200)	0.0000	1	(0.2008)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	4,400	7.1904	33,071.95	31,637.90	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4394)	0.0000	1	(4.4172)	02/07/2025
603259.SH	01/09/2025	SDB3264921686	0	10,900	7.1904	81,928.25	78,375.70	0.0000	4.3300	50.00	0.00	(9.8541)	(1.0886)	0.0000	1	(10.9427)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	2,600	7.1388	18,820.87	18,560.92	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2578)	0.0000	1	(2.5215)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	1,400	7.1388	10,124.98	9,994.34	0.0000	4.3300	50.00	0.00	(1.2178)	(0.1388)	0.0000	1	(1.3566)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	700	7.1388	5,261.45	4,997.17	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0694)	0.0000	1	(0.7022)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	200	7.1388	1,503.27	1,427.76	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0198)	0.0000	1	(0.2006)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	4,400	7.1388	33,071.95	31,410.79	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4363)	0.0000	1	(4.4141)	02/07/2025
603259.SH	01/08/2025	SDB3264921686	0	10,900	7.1388	81,928.25	77,813.09	0.0000	4.3300	50.00	0.00	(9.8541)	(1.0807)	0.0000	1	(10.9349)	02/07/2025
603259.SH	01/07/2025	SDB3264921686	0	700	7.2504	5,261.45	5,075.26	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0705)	0.0000	1	(0.7033)	02/07/2025
603259.SH	01/07/2025	SDB3264921686	0	200	7.2504	1,503.27	1,450.07	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0201)	0.0000	1	(0.2009)	02/07/2025
603259.SH	01/07/2025	SDB3264921686	0	4,400	7.2504	33,071.95	31,901.61	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4431)	0.0000	1	(4.4209)	02/07/2025
603259.SH	01/07/2025	SDB3264921686	0	10,900	7.2504	81,928.25	79,029.00	0.0000	4.3300	50.00	0.00	(9.8541)	(1.0976)	0.0000	1	(10.9518)	02/07/2025
603259.SH	01/06/2025	SDB3264921686	0	700	7.5164	5,261.45	5,261.45	0.0000	4.3300	50.00	0.00	(0.6328)	(0.0731)	0.0000	1	(0.7059)	02/07/2025
603259.SH	01/06/2025	SDB3264921686	0	200	7.5164	1,503.27	1,503.27	0.0000	4.3300	50.00	0.00	(0.1808)	(0.0209)	0.0000	1	(0.2017)	02/07/2025
603259.SH	01/06/2025	SDB3264921686	0	4,400	7.5164	33,071.95	33,071.95	0.0000	4.3300	50.00	0.00	(3.9778)	(0.4593)	0.0000	1	(4.4372)	02/07/2025
603259.SH	01/06/2025	SDB3264921686	0	10,900	7.5164	81,928.25	81,928.25	0.0000	4.3300	50.00	0.00	(9.8541)	(1.1379)	0.0000	1	(10.9920)	02/07/2025
TOTAL WUXI APPTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND													(188.7552)	(21.0600)	0.0000	(209.8151)	
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600667.SH	01/17/2025	SDB3265057917	0	11,700	0.9161	10,289.87	10,717.95	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1489)	0.0000	1	(1.3865)	02/07/2025
600667.SH	01/17/2025	SDB3265057917	0	6,700	0.9161	5,900.78	6,137.63	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0852)	0.0000	1	(0.7950)	02/07/2025
600667.SH	01/17/2025	SDB3265057917	0	6,300	0.9161	5,754.27	5,771.20	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0802)	0.0000	1	(0.7723)	02/07/2025
600667.SH	01/17/2025	SDB3265057917	0	4,100	0.9161	3,727.10	3,755.86	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0522)	0.0000	1	(0.5005)	02/07/2025
600667.SH	01/17/2025	SDB3265057917	0	2,700	0.9161	2,518.79	2,473.37	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0344)	0.0000	1	(0.3373)	02/07/2025
600667.SH	01/17/2025	SDB3265057917	0	5,600	0.9161	5,253.40	5,129.96	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0712)	0.0000	1	(0.7031)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	11,700	0.8716	10,289.87	10,198.26	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1416)	0.0000	1	(1.3793)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	6,700	0.8716	5,900.78	5,840.03	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0811)	0.0000	1	(0.7908)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	6,300	0.8716	5,754.27	5,491.37	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0763)	0.0000	1	(0.7684)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	4,100	0.8716	3,727.10	3,573.75	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0496)	0.0000	1	(0.4979)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	2,700	0.8716	2,518.79	2,353.44	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0327)	0.0000	1	(0.3356)	02/07/2025
600667.SH	01/16/2025	SDB3265057917	0	5,600	0.8716	5,253.40	4,881.22	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0678)	0.0000	1	(0.6997)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	11,700	0.8743	10,289.87	10,228.76	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1421)	0.0000	1	(1.3797)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	6,700	0.8743	5,900.78	5,857.50	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0814)	0.0000	1	(0.7911)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	6,300	0.8743	5,754.27	5,507.79	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0765)	0.0000	1	(0.7686)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	4,100	0.8743	3,727.10	3,584.44	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0498)	0.0000	1	(0.4981)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	2,700	0.8743	2,518.79	2,360.48	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0328)	0.0000	1	(0.3357)	02/07/2025
600667.SH	01/15/2025	SDB3265057917	0	5,600	0.8743	5,253.40	4,895.82	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0680)	0.0000	1	(0.6999)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	11,700	0.8897	10,289.87	10,409.69	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1446)	0.0000	1	(1.3822)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	6,700	0.8897	5,900.78	5,961.10	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0828)	0.0000	1	(0.7925)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	6,300	0.8897	5,754.27	5,605.22	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0779)	0.0000	1	(0.7700)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	4,100	0.8897	3,727.10	3,647.84	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0507)	0.0000	1	(0.4990)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	2,700	0.8897	2,518.79	2,402.24	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0334)	0.0000	1	(0.3363)	02/07/2025
600667.SH	01/14/2025	SDB3265057917	0	5,600	0.8897	5,253.40	4,982.42	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0692)	0.0000	1	(0.7011)	02/07/2025
600667.SH	01/13/2025	SDB3265057917	0	11,700	0.8833	10,289.87	10,334.68	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1435)	0.0000	1	(1.3812)	02/07/2025
600667.SH	01/13/2025	SDB3265057917	0	6,700	0.8833	5,900.78	5,918.15	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0822)	0.0000	1	(0.7919)	02/07/2025
600667.SH	01/13/2025	SDB3265057917	0	6,300	0.8833	5,754.27	5,564.83	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0773)	0.0000	1	(0.7694)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600667.SH	01/13/2025	SDB3265057917	0	4,100	0.8833	3,727.10	3,621.55	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0503)	0.0000	1	(0.4986)	02/07/2025
600667.SH	01/13/2025	SDB3265057917	0	2,700	0.8833	2,518.79	2,384.93	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0331)	0.0000	1	(0.3361)	02/07/2025
600667.SH	01/13/2025	SDB3265057917	0	5,600	0.8833	5,253.40	4,946.51	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0687)	0.0000	1	(0.7006)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	11,700	0.9024	10,289.87	10,557.49	0.0000	4.3300	50.00	0.00	(3.7129)	(0.4399)	0.0000	3	(4.1528)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	6,700	0.9024	5,900.78	6,045.74	0.0000	4.3300	50.00	0.00	(2.1292)	(0.2519)	0.0000	3	(2.3811)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	6,300	0.9024	5,754.27	5,684.81	0.0000	4.3300	50.00	0.00	(2.0763)	(0.2369)	0.0000	3	(2.3132)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	4,100	0.9024	3,727.10	3,699.64	0.0000	4.3300	50.00	0.00	(1.3449)	(0.1542)	0.0000	3	(1.4990)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	2,700	0.9024	2,518.79	2,436.34	0.0000	4.3300	50.00	0.00	(0.9089)	(0.1015)	0.0000	3	(1.0104)	02/07/2025
600667.SH	01/10/2025	SDB3265057917	0	5,600	0.9024	5,253.40	5,053.16	0.0000	4.3300	50.00	0.00	(1.8956)	(0.2105)	0.0000	3	(2.1061)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	11,700	0.8794	10,289.87	10,289.39	0.0000	4.3300	50.00	0.00	(1.2376)	(0.1429)	0.0000	1	(1.3806)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	6,700	0.8794	5,900.78	5,892.21	0.0000	4.3300	50.00	0.00	(0.7097)	(0.0818)	0.0000	1	(0.7916)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	6,300	0.8794	5,754.27	5,540.44	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0770)	0.0000	1	(0.7691)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	4,100	0.8794	3,727.10	3,605.68	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0501)	0.0000	1	(0.4984)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	2,700	0.8794	2,518.79	2,374.47	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0330)	0.0000	1	(0.3359)	02/07/2025
600667.SH	01/09/2025	SDB3265057917	0	5,600	0.8794	5,253.40	4,924.84	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0684)	0.0000	1	(0.7003)	02/07/2025
600667.SH	01/08/2025	SDB3265057917	0	6,300	0.8915	5,754.27	5,616.45	0.0000	4.3300	50.00	0.00	(0.6921)	(0.0780)	0.0000	1	(0.7701)	02/07/2025
600667.SH	01/08/2025	SDB3265057917	0	4,100	0.8915	3,727.10	3,655.15	0.0000	4.3300	50.00	0.00	(0.4483)	(0.0508)	0.0000	1	(0.4991)	02/07/2025
600667.SH	01/08/2025	SDB3265057917	0	2,700	0.8915	2,518.79	2,407.05	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0334)	0.0000	1	(0.3364)	02/07/2025
600667.SH	01/08/2025	SDB3265057917	0	5,600	0.8915	5,253.40	4,992.40	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0693)	0.0000	1	(0.7012)	02/07/2025
600667.SH	01/07/2025	SDB3265057917	0	2,700	0.9329	2,518.79	2,518.79	0.0000	4.3300	50.00	0.00	(0.3030)	(0.0350)	0.0000	1	(0.3379)	02/07/2025
600667.SH	01/07/2025	SDB3265057917	0	5,600	0.9381	5,253.40	5,253.40	0.0000	4.3300	50.00	0.00	(0.6319)	(0.0730)	0.0000	1	(0.7048)	02/07/2025
TOTAL WUXI TAIJI INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												(39.2134)	(4.4728)	0.0000		(43.6862)	
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601369.SH	01/17/2025	SDB3260491723	0	800	1.1039	950.47	883.12	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0123)	0.0000	1	(0.1266)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	600	1.1039	712.85	662.34	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	200	1.1039	237.62	220.78	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	100	1.1039	118.81	110.39	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	3,600	1.1039	4,277.11	3,974.06	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0552)	0.0000	1	(0.5696)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	400	1.1039	475.23	441.56	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0061)	0.0000	1	(0.0633)	02/07/2025
601369.SH	01/17/2025	SDB3260491723	0	300	1.1039	356.43	331.17	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	800	1.0688	950.47	855.06	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0119)	0.0000	1	(0.1262)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	600	1.0688	712.85	641.29	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0089)	0.0000	1	(0.0946)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	200	1.0688	237.62	213.76	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0315)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	100	1.0688	118.81	106.88	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	3,600	1.0688	4,277.11	3,847.76	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0534)	0.0000	1	(0.5679)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	400	1.0688	475.23	427.53	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0059)	0.0000	1	(0.0631)	02/07/2025
601369.SH	01/16/2025	SDB3260491723	0	300	1.0688	356.43	320.65	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0045)	0.0000	1	(0.0473)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	800	1.0796	950.47	863.65	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0120)	0.0000	1	(0.1263)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	600	1.0796	712.85	647.74	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	200	1.0796	237.62	215.91	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	100	1.0796	118.81	107.96	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	3,600	1.0796	4,277.11	3,886.42	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0540)	0.0000	1	(0.5684)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	400	1.0796	475.23	431.82	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0060)	0.0000	1	(0.0632)	02/07/2025
601369.SH	01/15/2025	SDB3260491723	0	300	1.0796	356.43	323.87	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0045)	0.0000	1	(0.0474)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	800	1.0775	950.47	861.96	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0120)	0.0000	1	(0.1263)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	600	1.0775	712.85	646.47	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0090)	0.0000	1	(0.0947)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	200	1.0775	237.62	215.49	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0030)	0.0000	1	(0.0316)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	100	1.0775	118.81	107.75	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	3,600	1.0775	4,277.11	3,878.84	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0539)	0.0000	1	(0.5683)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	400	1.0775	475.23	430.98	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0060)	0.0000	1	(0.0631)	02/07/2025
601369.SH	01/14/2025	SDB3260491723	0	300	1.0775	356.43	323.24	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0045)	0.0000	1	(0.0474)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	800	1.1024	950.47	881.94	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0122)	0.0000	1	(0.1266)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601369.SH	01/13/2025	SDB3260491723	0	600	1.1024	712.85	661.46	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0092)	0.0000	1	(0.0949)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	200	1.1024	237.62	220.49	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0316)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	100	1.1024	118.81	110.24	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0015)	0.0000	1	(0.0158)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	3,600	1.1024	4,277.11	3,968.75	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0551)	0.0000	1	(0.5696)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	400	1.1024	475.23	440.97	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0061)	0.3000	1	(0.0633)	02/07/2025
601369.SH	01/13/2025	SDB3260491723	0	300	1.1024	356.43	330.73	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0046)	0.0000	1	(0.0475)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	800	1.1218	950.47	897.44	0.0000	4.3300	50.00	0.00	(0.3430)	(0.0374)	0.0000	3	(0.3804)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	600	1.1218	712.85	673.08	0.0000	4.3300	50.00	0.00	(0.2572)	(0.0280)	0.0000	3	(0.2853)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	200	1.1218	237.62	224.36	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	3	(0.0951)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	100	1.1218	118.81	112.18	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0047)	0.0000	3	(0.0475)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	3,600	1.1218	4,277.11	4,038.49	0.0000	4.3300	50.00	0.00	(1.5433)	(0.1683)	0.0000	3	(1.7116)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	400	1.1218	475.23	448.72	0.0000	4.3300	50.00	0.00	(0.1715)	(0.0187)	0.3000	3	(0.1902)	02/07/2025
601369.SH	01/10/2025	SDB3260491723	0	300	1.1218	356.43	336.54	0.0000	4.3300	50.00	0.00	(0.1286)	(0.0140)	0.0000	3	(0.1426)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	800	1.1350	950.47	907.98	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0126)	0.0000	1	(0.1269)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	600	1.1350	712.85	680.98	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0095)	0.0000	1	(0.0952)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	200	1.1350	237.62	226.99	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0317)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	100	1.1350	118.81	113.50	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.3000	1	(0.0159)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	3,600	1.1350	4,277.11	4,085.90	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0567)	0.0000	1	(0.5712)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	400	1.1350	475.23	453.99	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0063)	0.3000	1	(0.0635)	02/07/2025
601369.SH	01/09/2025	SDB3260491723	0	300	1.1350	356.43	340.49	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0047)	0.0000	1	(0.0476)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	800	1.1191	950.47	895.32	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0124)	0.0000	1	(0.1268)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	600	1.1191	712.85	671.49	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0093)	0.0000	1	(0.0951)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	200	1.1191	237.62	223.83	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0031)	0.0000	1	(0.0317)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	100	1.1191	118.81	111.91	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.3000	1	(0.0158)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	3,600	1.1191	4,277.11	4,028.93	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0560)	0.0000	1	(0.5704)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	400	1.1191	475.23	447.66	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0062)	0.3000	1	(0.0634)	02/07/2025
601369.SH	01/08/2025	SDB3260491723	0	300	1.1191	356.43	335.74	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0047)	0.0000	1	(0.0475)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	800	1.1396	950.47	911.69	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0127)	0.0000	1	(0.1270)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	600	1.1396	712.85	683.77	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0095)	0.0000	1	(0.0952)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	200	1.1396	237.62	227.92	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0032)	0.0000	1	(0.0317)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	100	1.1396	118.81	113.96	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0016)	0.3000	1	(0.0159)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	3,600	1.1396	4,277.11	4,102.62	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0570)	0.0000	1	(0.5714)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	400	1.1396	475.23	455.85	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0063)	0.3000	1	(0.0635)	02/07/2025
601369.SH	01/07/2025	SDB3260491723	0	300	1.1396	356.43	341.89	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0047)	0.0000	1	(0.0476)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	800	1.1881	950.47	950.47	0.0000	4.3300	50.00	0.00	(0.1143)	(0.0132)	0.0000	1	(0.1275)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	600	1.1881	712.85	712.85	0.0000	4.3300	50.00	0.00	(0.0857)	(0.0099)	0.3000	1	(0.0956)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	200	1.1881	237.62	237.62	0.0000	4.3300	50.00	0.00	(0.0286)	(0.0033)	0.0000	1	(0.0319)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	100	1.1881	118.81	118.81	0.0000	4.3300	50.00	0.00	(0.0143)	(0.0017)	0.3000	1	(0.0159)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	3,600	1.1881	4,277.11	4,277.11	0.0000	4.3300	50.00	0.00	(0.5144)	(0.0594)	0.0000	1	(0.5738)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	400	1.1881	475.23	475.23	0.0000	4.3300	50.00	0.00	(0.0572)	(0.0066)	0.0000	1	(0.0638)	02/07/2025
601369.SH	01/06/2025	SDB3260491723	0	300	1.1881	356.43	356.43	0.0000	4.3300	50.00	0.00	(0.0429)	(0.0050)	0.0000	1	(0.0478)	02/07/2025
TOTAL XI AN SHAANGU POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND													(10.2888)	(1.1150)	0.0000	(11.4038)	
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688550.SH	01/17/2025	SDB3264178773	0	1,700	4.2972	7,264.12	7,305.23	0.0000	4.3300	50.00	0.00	(0.8737)	(0.1015)	0.0000	1	(0.9752)	02/07/2025
688550.SH	01/16/2025	SDB3264178773	0	1,700	4.1203	7,264.12	7,004.45	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0973)	0.0000	1	(0.9710)	02/07/2025
688550.SH	01/15/2025	SDB3264178773	0	1,700	4.1524	7,264.12	7,059.02	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0980)	0.0000	1	(0.9718)	02/07/2025
688550.SH	01/14/2025	SDB3264178773	0	1,700	4.1561	7,264.12	7,065.36	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0981)	0.0000	1	(0.9718)	02/07/2025
688550.SH	01/13/2025	SDB3264178773	0	1,700	4.0790	7,264.12	6,934.29	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0963)	0.0000	1	(0.9700)	02/07/2025
688550.SH	01/10/2025	SDB3264178773	0	1,700	4.0033	7,264.12	6,805.65	0.0000	4.3300	50.00	0.00	(2.6211)	(0.2836)	0.3000	3	(2.9047)	02/07/2025
688550.SH	01/09/2025	SDB3264178773	0	1,700	3.8440	7,264.12	6,534.73	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0908)	0.0000	1	(0.9645)	02/07/2025
688550.SH	01/08/2025	SDB3264178773	0	1,700	3.9313	7,264.12	6,683.25	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0928)	0.0000	1	(0.9665)	02/07/2025
688550.SH	01/07/2025	SDB3264178773	0	1,700	4.1390	7,264.12	7,036.25	0.0000	4.3300	50.00	0.00	(0.8737)	(0.0977)	0.0000	1	(0.9714)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688550.SH	01/06/2025	SDB3264178773	0	1,700	4.2730	7,264.12	7,264.12	0.0000	4.3300	50.00	0.00	(0.8737)	(0.1009)	0.0000	1	(0.9746)	02/07/2025
TOTAL XI'AN MANARECO NEW MATERIALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(10.4846)	(1.1570)	0.0000		(11.6415)	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND																	
600563.SH	01/17/2025	SDB3260123659	0	1,000	15.7800	15,587.98	15,779.98	0.0000	4.3300	50.00	0.00	(1.8749)	(0.2192)	0.0000	1	(2.0941)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,300	15.7800	20,268.29	20,513.98	0.0000	4.3300	50.00	0.00	(2.4378)	(0.2849)	0.0000	1	(2.7227)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,100	15.7800	17,085.23	17,357.98	0.0000	4.3300	50.00	0.00	(2.0550)	(0.2411)	0.0000	1	(2.2961)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,576.08	1,578.00	0.0000	4.3300	50.00	0.00	(0.1896)	(0.0219)	0.0000	1	(0.2115)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	2,100	15.7800	32,791.25	33,137.96	0.0000	4.3300	50.00	0.00	(3.9441)	(0.4602)	0.0000	1	(4.4043)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,737.37	4,733.99	0.0000	4.3300	50.00	0.00	(0.5698)	(0.0657)	0.0000	1	(0.6356)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,633.83	1,578.00	0.0000	4.3300	50.00	0.00	(0.1965)	(0.0219)	0.0000	1	(0.2184)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,871.97	4,733.99	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0657)	0.0000	1	(0.6517)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	4,000	15.7800	64,959.65	63,119.92	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8767)	0.0000	1	(8.6899)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	500	15.7800	8,119.96	7,889.99	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1096)	0.0000	1	(1.0862)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	800	15.7800	12,991.93	12,623.98	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1753)	0.0000	1	(1.7380)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	500	15.7800	8,119.96	7,889.99	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1096)	0.0000	1	(1.0862)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,200	15.7800	19,487.89	18,935.98	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2630)	0.0000	1	(2.6070)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,600	15.7800	25,983.86	25,247.97	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3507)	0.0000	1	(3.4759)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	400	15.7800	6,495.96	6,311.99	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0877)	0.0000	1	(0.8690)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	500	15.7800	8,119.96	7,889.99	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1096)	0.0000	1	(1.0862)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	600	15.7800	9,743.95	9,467.99	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1315)	0.0000	1	(1.3035)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,871.97	4,733.99	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0657)	0.0000	1	(0.6517)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	400	15.7800	6,495.96	6,311.99	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0877)	0.0000	1	(0.8690)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,871.97	4,733.99	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0657)	0.0000	1	(0.6517)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,300	15.7800	21,111.89	20,513.98	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2849)	0.0000	1	(2.8242)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	700	15.7800	11,367.94	11,045.99	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1534)	0.0000	1	(1.5207)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,300	15.7800	21,111.89	20,513.98	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2849)	0.0000	1	(2.8242)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	2,000	15.7800	32,479.82	31,559.96	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4383)	0.0000	1	(4.3449)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	600	15.7800	9,743.95	9,467.99	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1315)	0.0000	1	(1.3035)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	400	15.7800	6,495.96	6,311.99	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0877)	0.0000	1	(0.8690)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,871.97	4,733.99	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0657)	0.0000	1	(0.6517)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	200	15.7800	3,247.98	3,156.00	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0438)	0.0000	1	(0.4345)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	700	15.7800	11,367.94	11,045.99	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1534)	0.0000	1	(1.5207)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	1,200	15.7800	19,487.89	18,935.98	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2630)	0.0000	1	(2.6070)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	100	15.7800	1,623.99	1,578.00	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0219)	0.0000	1	(0.2172)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	400	15.7800	6,495.96	6,311.99	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0877)	0.0000	1	(0.8690)	02/07/2025
600563.SH	01/17/2025	SDB3260123659	0	300	15.7800	4,871.97	4,733.99	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0657)	0.0000	1	(0.6517)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,100	15.5482	17,085.23	17,103.03	0.0000	4.3300	50.00	0.00	(2.0550)	(0.2375)	0.0000	1	(2.2925)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,576.08	1,554.82	0.0000	4.3300	50.00	0.00	(0.1896)	(0.0216)	0.0000	1	(0.2112)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	2,100	15.5482	32,791.25	32,651.25	0.0000	4.3300	50.00	0.00	(3.9441)	(0.4535)	0.0000	1	(4.3975)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,737.37	4,664.46	0.0000	4.3300	50.00	0.00	(0.5698)	(0.0648)	0.0000	1	(0.6346)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,633.83	1,554.82	0.0000	4.3300	50.00	0.00	(0.1965)	(0.0216)	0.0000	1	(0.2181)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,871.97	4,664.46	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0648)	0.0000	1	(0.6508)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	4,000	15.5482	64,959.65	62,192.85	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8638)	0.0000	1	(8.6770)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	500	15.5482	8,119.96	7,774.11	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1080)	0.0000	1	(1.0846)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	800	15.5482	12,991.93	12,438.57	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1728)	0.0000	1	(1.7354)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	500	15.5482	8,119.96	7,774.11	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1080)	0.0000	1	(1.0846)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,200	15.5482	19,487.89	18,657.86	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2591)	0.0000	1	(2.6031)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,600	15.5482	25,983.86	24,877.14	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3455)	0.0000	1	(3.4708)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	400	15.5482	6,495.96	6,219.29	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0864)	0.0000	1	(0.8677)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	500	15.5482	8,119.96	7,774.11	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1080)	0.0000	1	(1.0846)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	600	15.5482	9,743.95	9,328.93	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1296)	0.0000	1	(1.3015)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,871.97	4,664.46	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0648)	0.0000	1	(0.6508)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	400	15.5482	6,495.96	6,219.29	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0864)	0.0000	1	(0.8677)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,871.97	4,664.46	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0648)	0.0000	1	(0.6508)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,300	15.5482	21,111.89	20,212.68	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2807)	0.0000	1	(2.8200)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	700	15.5482	11,367.94	10,883.75	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1512)	0.0000	1	(1.5185)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,300	15.5482	21,111.89	20,212.68	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2807)	0.0000	1	(2.8200)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	2,000	15.5482	32,479.82	31,096.43	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4319)	0.0000	1	(4.3385)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	600	15.5482	9,743.95	9,328.93	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1296)	0.0000	1	(1.3015)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	400	15.5482	6,495.96	6,219.29	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0864)	0.0000	1	(0.8677)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,871.97	4,664.46	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0648)	0.0000	1	(0.6508)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	200	15.5482	3,247.98	3,109.64	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0432)	0.0000	1	(0.4338)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	700	15.5482	11,367.94	10,883.75	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1512)	0.0000	1	(1.5185)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	1,200	15.5482	19,487.89	18,657.86	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2591)	0.0000	1	(2.6031)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	100	15.5482	1,623.99	1,554.82	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0216)	0.0000	1	(0.2169)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	400	15.5482	6,495.96	6,219.29	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0864)	0.0000	1	(0.8677)	02/07/2025
600563.SH	01/16/2025	SDB3260123659	0	300	15.5482	4,871.97	4,664.46	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0648)	0.0000	1	(0.6508)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	2,100	15.6876	32,791.25	32,943.97	0.0000	4.3300	50.00	0.00	(3.9441)	(0.4576)	0.0000	1	(4.4016)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,737.37	4,706.28	0.0000	4.3300	50.00	0.00	(0.5698)	(0.0654)	0.0000	1	(0.6352)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,633.83	1,568.76	0.0000	4.3300	50.00	0.00	(0.1965)	(0.0218)	0.0000	1	(0.2183)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,871.97	4,706.28	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0654)	0.0000	1	(0.6514)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	4,000	15.6876	64,959.65	62,750.43	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8715)	0.0000	1	(8.6847)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	500	15.6876	8,119.96	7,843.80	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1089)	0.0000	1	(1.0856)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	800	15.6876	12,991.93	12,550.09	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1743)	0.0000	1	(1.7369)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	500	15.6876	8,119.96	7,843.80	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1089)	0.0000	1	(1.0856)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/15/2025	SDB3260123659	0	1,200	15.6876	19,487.89	18,825.13	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2615)	0.0000	1	(2.6054)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	1,600	15.6876	25,983.86	25,100.17	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3486)	0.0000	1	(3.4739)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	400	15.6876	6,495.96	6,275.04	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0872)	0.0000	1	(0.8685)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	500	15.6876	8,119.96	7,843.80	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1089)	0.0000	1	(1.0856)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	600	15.6876	9,743.95	9,412.56	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1307)	0.0000	1	(1.3027)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,871.97	4,706.28	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0654)	0.0000	1	(0.6514)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	400	15.6876	6,495.96	6,275.04	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0872)	0.0000	1	(0.8685)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,871.97	4,706.28	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0654)	0.0000	1	(0.6514)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	1,300	15.6876	21,111.89	20,393.89	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2832)	0.0000	1	(2.8225)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	700	15.6876	11,367.94	10,981.32	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1525)	0.0000	1	(1.5198)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	1,300	15.6876	21,111.89	20,393.89	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2832)	0.0000	1	(2.8225)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	2,000	15.6876	32,479.82	31,375.21	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4358)	0.0000	1	(4.3424)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	600	15.6876	9,743.95	9,412.56	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1307)	0.0000	1	(1.3027)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	400	15.6876	6,495.96	6,275.04	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0872)	0.0000	1	(0.8685)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,871.97	4,706.28	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0654)	0.0000	1	(0.6514)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	200	15.6876	3,247.98	3,137.52	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0436)	0.0000	1	(0.4342)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	700	15.6876	11,367.94	10,981.32	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1525)	0.0000	1	(1.5198)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	1,200	15.6876	19,487.89	18,825.13	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2615)	0.0000	1	(2.6054)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	100	15.6876	1,623.99	1,568.76	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0218)	0.0000	1	(0.2171)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	400	15.6876	6,495.96	6,275.04	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0872)	0.0000	1	(0.8685)	02/07/2025
600563.SH	01/15/2025	SDB3260123659	0	300	15.6876	4,871.97	4,706.28	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0654)	0.0000	1	(0.6514)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,633.83	1,584.35	0.0000	4.3300	50.00	0.00	(0.1965)	(0.0220)	0.0000	1	(0.2185)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	300	15.8435	4,871.97	4,753.05	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0660)	0.0000	1	(0.6520)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	4,000	15.8435	64,959.65	63,373.99	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8802)	0.0000	1	(8.6934)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	500	15.8435	8,119.96	7,921.75	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1100)	0.0000	1	(1.0867)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	800	15.8435	12,991.93	12,674.80	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1760)	0.0000	1	(1.7387)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	500	15.8435	8,119.96	7,921.75	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1100)	0.0000	1	(1.0867)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	1,200	15.8435	19,487.89	19,012.20	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2641)	0.0000	1	(2.6080)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	1,600	15.8435	25,983.86	25,349.60	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3521)	0.0000	1	(3.4774)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	400	15.8435	6,495.96	6,337.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0880)	0.0000	1	(0.8693)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	500	15.8435	8,119.96	7,921.75	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1100)	0.0000	1	(1.0867)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	600	15.8435	9,743.95	9,506.10	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1320)	0.0000	1	(1.3040)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	300	15.8435	4,871.97	4,753.05	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0660)	0.0000	1	(0.6520)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	400	15.8435	6,495.96	6,337.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0880)	0.0000	1	(0.8693)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/14/2025	SDB3260123659	0	300	15.8435	4,871.97	4,753.05	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0660)	0.0000	1	(0.6520)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	1,300	15.8435	21,111.89	20,596.55	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2861)	0.0000	1	(2.8254)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	700	15.8435	11,367.94	11,090.45	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1540)	0.0000	1	(1.5213)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	1,300	15.8435	21,111.89	20,596.55	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2861)	0.0000	1	(2.8254)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	2,000	15.8435	32,479.82	31,686.99	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4401)	0.0000	1	(4.3467)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	600	15.8435	9,743.95	9,506.10	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1320)	0.0000	1	(1.3040)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	400	15.8435	6,495.96	6,337.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0880)	0.0000	1	(0.8693)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	300	15.8435	4,871.97	4,753.05	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0660)	0.0000	1	(0.6520)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	200	15.8435	3,247.98	3,168.70	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0440)	0.0000	1	(0.4347)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	700	15.8435	11,367.94	11,090.45	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1540)	0.0000	1	(1.5213)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	1,200	15.8435	19,487.89	19,012.20	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2641)	0.0000	1	(2.6080)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	100	15.8435	1,623.99	1,584.35	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0220)	0.0000	1	(0.2173)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	400	15.8435	6,495.96	6,337.40	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0880)	0.0000	1	(0.8693)	02/07/2025
600563.SH	01/14/2025	SDB3260123659	0	300	15.8435	4,871.97	4,753.05	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0660)	0.0000	1	(0.6520)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,633.83	1,633.23	0.0000	4.3300	50.00	0.00	(0.1965)	(0.0227)	0.0000	1	(0.2192)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	300	16.3323	4,871.97	4,899.69	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0681)	0.0000	1	(0.6540)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	4,000	16.3323	64,959.65	65,329.23	0.0000	4.3300	50.00	0.00	(7.8132)	(0.9074)	0.0000	1	(8.7206)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	500	16.3323	8,119.96	8,166.15	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1134)	0.0000	1	(1.0901)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	800	16.3323	12,991.93	13,065.85	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1815)	0.0000	1	(1.7441)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	500	16.3323	8,119.96	8,166.15	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1134)	0.0000	1	(1.0901)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	1,200	16.3323	19,487.89	19,588.77	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2722)	0.0000	1	(2.6162)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	1,600	16.3323	25,983.86	26,131.69	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3629)	0.0000	1	(3.4882)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	400	16.3323	6,495.96	6,532.92	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0907)	0.0000	1	(0.8721)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	500	16.3323	8,119.96	8,166.15	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1134)	0.0000	1	(1.0901)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	600	16.3323	9,743.95	9,799.38	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1361)	0.0000	1	(1.3081)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	300	16.3323	4,871.97	4,899.69	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0681)	0.0000	1	(0.6540)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	400	16.3323	6,495.96	6,532.92	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0907)	0.0000	1	(0.8721)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	300	16.3323	4,871.97	4,899.69	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0681)	0.0000	1	(0.6540)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	1,300	16.3323	21,111.89	21,232.00	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2949)	0.0000	1	(2.8342)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	700	16.3323	11,367.94	11,432.62	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1588)	0.0000	1	(1.5261)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	1,300	16.3323	21,111.89	21,232.00	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2949)	0.0000	1	(2.8342)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	2,000	16.3323	32,479.82	32,664.62	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4537)	0.0000	1	(4.3603)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	600	16.3323	9,743.95	9,799.38	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1361)	0.0000	1	(1.3081)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	400	16.3323	6,495.96	6,532.92	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0907)	0.0000	1	(0.8721)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	300	16.3323	4,871.97	4,899.69	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0681)	0.0000	1	(0.6540)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	200	16.3323	3,247.98	3,266.46	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0454)	0.0000	1	(0.4360)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	700	16.3323	11,367.94	11,432.62	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1588)	0.0000	1	(1.5261)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/13/2025	SDB3260123659	0	1,200	16.3323	19,487.89	19,598.77	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2722)	0.0000	1	(2.6162)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	100	16.3323	1,623.99	1,633.23	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0227)	0.0000	1	(0.2180)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	400	16.3323	6,495.96	6,532.92	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0907)	0.0000	1	(0.8721)	02/07/2025
600563.SH	01/13/2025	SDB3260123659	0	300	16.3323	4,871.97	4,899.69	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0681)	0.0000	1	(0.6540)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	300	16.0433	4,871.97	4,812.99	0.0000	4.3300	50.00	0.00	(1.7580)	(0.2005)	0.0000	3	(1.9585)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	4,000	16.0433	64,959.65	64,173.16	0.0000	4.3300	50.00	0.00	(23.4396)	(2.6739)	0.0000	3	(26.1135)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	500	16.0433	8,119.96	8,021.65	0.0000	4.3300	50.00	0.00	(2.9300)	(0.3342)	0.0000	3	(3.2642)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	800	16.0433	12,991.93	12,834.63	0.0000	4.3300	50.00	0.00	(4.6879)	(0.5348)	0.0000	3	(5.2227)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	500	16.0433	8,119.96	8,021.65	0.0000	4.3300	50.00	0.00	(2.9300)	(0.3342)	0.0000	3	(3.2642)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	1,200	16.0433	19,487.89	19,251.95	0.0000	4.3300	50.00	0.00	(7.0319)	(0.8022)	0.0000	3	(7.8340)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	1,600	16.0433	25,983.86	25,669.27	0.0000	4.3300	50.00	0.00	(9.3758)	(1.0696)	0.0000	3	(10.4454)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	400	16.0433	6,495.96	6,417.32	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2674)	0.0000	3	(2.6113)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	500	16.0433	8,119.96	8,021.65	0.0000	4.3300	50.00	0.00	(2.9300)	(0.3342)	0.0000	3	(3.2642)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	600	16.0433	9,743.95	9,625.97	0.0000	4.3300	50.00	0.00	(3.5159)	(0.4011)	0.0000	3	(3.9170)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	300	16.0433	4,871.97	4,812.99	0.0000	4.3300	50.00	0.00	(1.7580)	(0.2005)	0.0000	3	(1.9585)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	400	16.0433	6,495.96	6,417.32	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2674)	0.0000	3	(2.6113)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	300	16.0433	4,871.97	4,812.99	0.0000	4.3300	50.00	0.00	(1.7580)	(0.2005)	0.0000	3	(1.9585)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	1,300	16.0433	21,111.89	20,856.28	0.0000	4.3300	50.00	0.00	(7.6179)	(0.8690)	0.0000	3	(8.4869)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	700	16.0433	11,367.94	11,230.30	0.0000	4.3300	50.00	0.00	(4.1019)	(0.4679)	0.0000	3	(4.5699)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	1,300	16.0433	21,111.89	20,856.28	0.0000	4.3300	50.00	0.00	(7.6179)	(0.8690)	0.0000	3	(8.4869)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	2,000	16.0433	32,479.82	32,086.58	0.0000	4.3300	50.00	0.00	(11.7198)	(1.3369)	0.0000	3	(13.0567)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	600	16.0433	9,743.95	9,625.97	0.0000	4.3300	50.00	0.00	(3.5159)	(0.4011)	0.0000	3	(3.9170)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	400	16.0433	6,495.96	6,417.32	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2674)	0.0000	3	(2.6113)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	300	16.0433	4,871.97	4,812.99	0.0000	4.3300	50.00	0.00	(1.7580)	(0.2005)	0.0000	3	(1.9585)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	200	16.0433	3,247.98	3,208.66	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1337)	0.0000	3	(1.3057)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	700	16.0433	11,367.94	11,230.30	0.0000	4.3300	50.00	0.00	(4.1019)	(0.4679)	0.0000	3	(4.5699)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	1,200	16.0433	19,487.89	19,251.95	0.0000	4.3300	50.00	0.00	(7.0319)	(0.8022)	0.0000	3	(7.8340)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	100	16.0433	1,623.99	1,604.33	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0668)	0.0000	3	(0.6528)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	400	16.0433	6,495.96	6,417.32	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2674)	0.0000	3	(2.6113)	02/07/2025
600563.SH	01/10/2025	SDB3260123659	0	300	16.0433	4,871.97	4,812.99	0.0000	4.3300	50.00	0.00	(1.7580)	(0.2005)	0.0000	3	(1.9585)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	300	15.9454	4,871.97	4,783.61	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0664)	0.0000	1	(0.6524)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.0000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.0000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	4,000	15.9454	64,959.65	63,781.43	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8859)	0.0000	1	(8.6991)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	500	15.9454	8,119.96	7,972.68	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1107)	0.0000	1	(1.0874)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.0000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	800	15.9454	12,991.93	12,756.29	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1772)	0.0000	1	(1.7398)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	500	15.9454	8,119.96	7,972.68	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1107)	0.0000	1	(1.0874)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	1,200	15.9454	19,487.89	19,134.43	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2658)	0.0000	1	(2.6097)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/09/2025	SDB3260123659	0	1,600	15.9454	25,983.86	25,512.57	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3543)	0.0000	1	(3.4796)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	400	15.9454	6,495.96	6,378.14	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0886)	0.0000	1	(0.8699)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	500	15.9454	8,119.96	7,972.68	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1107)	0.3000	1	(1.0874)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	600	15.9454	9,743.95	9,567.21	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1329)	0.0000	1	(1.3049)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	300	15.9454	4,871.97	4,783.61	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0664)	0.0000	1	(0.6524)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.3000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	400	15.9454	6,495.96	6,378.14	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0886)	0.0000	1	(0.8699)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.3000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	300	15.9454	4,871.97	4,783.61	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0664)	0.0000	1	(0.6524)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	1,300	15.9454	21,111.89	20,728.97	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2879)	0.0000	1	(2.8272)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	700	15.9454	11,367.94	11,161.75	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1550)	0.0000	1	(1.5223)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	1,300	15.9454	21,111.89	20,728.97	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2879)	0.0000	1	(2.8272)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	2,000	15.9454	32,479.82	31,890.72	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4429)	0.0000	1	(4.3495)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.3000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	600	15.9454	9,743.95	9,567.21	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1329)	0.0000	1	(1.3049)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	400	15.9454	6,495.96	6,378.14	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0886)	0.0000	1	(0.8699)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	300	15.9454	4,871.97	4,783.61	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0664)	0.0000	1	(0.6524)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	200	15.9454	3,247.98	3,189.07	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0443)	0.3000	1	(0.4350)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	700	15.9454	11,367.94	11,161.75	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1550)	0.0000	1	(1.5223)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	1,200	15.9454	19,487.89	19,134.43	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2658)	0.0000	1	(2.6097)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	100	15.9454	1,623.99	1,594.54	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	400	15.9454	6,495.96	6,378.14	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0886)	0.0000	1	(0.8699)	02/07/2025
600563.SH	01/09/2025	SDB3260123659	0	300	15.9454	4,871.97	4,783.61	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0664)	0.0000	1	(0.6524)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	300	15.9080	4,871.97	4,772.39	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0663)	0.0000	1	(0.6523)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0442)	0.0000	1	(0.4348)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0442)	0.0000	1	(0.4348)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	4,000	15.9080	64,959.65	63,631.84	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8838)	0.0000	1	(8.6970)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	500	15.9080	8,119.96	7,953.98	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1105)	0.0000	1	(1.0871)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0442)	0.0000	1	(0.4348)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	800	15.9080	12,991.93	12,726.37	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1768)	0.0000	1	(1.7394)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	500	15.9080	8,119.96	7,953.98	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1105)	0.3000	1	(1.0871)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	1,200	15.9080	19,487.89	19,089.55	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2651)	0.0000	1	(2.6091)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	1,600	15.9080	25,983.86	25,452.74	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3535)	0.3000	1	(3.4788)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	400	15.9080	6,495.96	6,363.18	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0884)	0.0000	1	(0.8697)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	500	15.9080	8,119.96	7,953.98	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1105)	0.0000	1	(1.0871)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	600	15.9080	9,743.95	9,544.78	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1326)	0.3000	1	(1.3045)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	300	15.9080	4,871.97	4,772.39	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0663)	0.0000	1	(0.6523)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0442)	0.0000	1	(0.4348)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	400	15.9080	6,495.96	6,363.18	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0884)	0.0000	1	(0.8697)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0442)	0.0000	1	(0.4348)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	300	15.9080	4,871.97	4,772.39	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0663)	0.3000	1	(0.6523)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/08/2025	SDB3260123659	0	1,300	15.9080	21,111.89	20,680.35	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2872)	0.0000	1	(2.8265)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	700	15.9080	11,367.94	11,135.57	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1547)	0.0000	1	(1.5220)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	1,300	15.9080	21,111.89	20,680.35	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2872)	0.0000	1	(2.8265)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	2,000	15.9080	32,479.82	31,815.92	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4419)	0.0000	1	(4.3485)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	600	15.9080	9,743.95	9,544.78	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1326)	0.0000	1	(1.3045)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	400	15.9080	6,495.96	6,363.18	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0884)	0.0000	1	(0.8697)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	300	15.9080	4,871.97	4,772.39	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0663)	0.0000	1	(0.6523)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	200	15.9080	3,247.98	3,181.59	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	700	15.9080	11,367.94	11,135.57	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1547)	0.0000	1	(1.5220)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	1,200	15.9080	19,487.89	19,089.55	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2651)	0.0000	1	(2.6091)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	100	15.9080	1,623.99	1,590.80	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0221)	0.0000	1	(0.2174)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	400	15.9080	6,495.96	6,363.18	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0884)	0.0000	1	(0.8697)	02/07/2025
600563.SH	01/08/2025	SDB3260123659	0	300	15.9080	4,871.97	4,772.39	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0663)	0.0000	1	(0.6523)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	300	15.9874	4,871.97	4,796.23	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0666)	0.0000	1	(0.6526)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	200	15.9874	3,247.98	3,197.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	200	15.9874	3,247.98	3,197.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	4,000	15.9874	64,959.65	63,949.72	0.0000	4.3300	50.00	0.00	(7.8132)	(0.8882)	0.0000	1	(8.7014)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	500	15.9874	8,119.96	7,993.71	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1110)	0.0000	1	(1.0877)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	200	15.9874	3,247.98	3,197.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	800	15.9874	12,991.93	12,789.94	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1776)	0.0000	1	(1.7403)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	500	15.9874	8,119.96	7,993.71	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1110)	0.0000	1	(1.0877)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	1,200	15.9874	19,487.89	19,184.91	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2665)	0.0000	1	(2.6104)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	1,600	15.9874	25,983.86	25,579.89	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3553)	0.0000	1	(3.4806)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	400	15.9874	6,495.96	6,394.97	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0888)	0.0000	1	(0.8701)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	500	15.9874	8,119.96	7,993.71	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1110)	0.0000	1	(1.0877)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	600	15.9874	9,743.95	9,592.46	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1332)	0.0000	1	(1.3052)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	300	15.9874	4,871.97	4,796.23	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0666)	0.0000	1	(0.6526)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	200	15.9874	3,247.98	3,197.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	300	15.9874	4,871.97	4,796.23	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0666)	0.0000	1	(0.6526)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	1,300	15.9874	21,111.89	20,783.66	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2887)	0.0000	1	(2.8280)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	700	15.9874	11,367.94	11,191.20	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1554)	0.0000	1	(1.5227)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	1,300	15.9874	21,111.89	20,783.66	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2887)	0.0000	1	(2.8280)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	2,000	15.9874	32,479.82	31,974.86	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4441)	0.0000	1	(4.3507)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	600	15.9874	9,743.95	9,592.46	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1332)	0.0000	1	(1.3052)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	400	15.9874	6,495.96	6,394.97	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0888)	0.0000	1	(0.8701)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	300	15.9874	4,871.97	4,796.23	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0666)	0.0000	1	(0.6526)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	200	15.9874	3,247.98	3,197.49	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0444)	0.0000	1	(0.4351)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	700	15.9874	11,367.94	11,191.20	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1554)	0.0000	1	(1.5227)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	1,200	15.9874	19,487.89	19,184.91	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2665)	0.0000	1	(2.6104)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	100	15.9874	1,623.99	1,598.74	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0222)	0.0000	1	(0.2175)	02/07/2025
600563.SH	01/07/2025	SDB3260123659	0	400	15.9874	6,495.96	6,394.97	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0888)	0.0000	1	(0.8701)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600563.SH	01/07/2025	SDB3260123659	0	300	15.9874	4,871.97	4,796.23	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0666)	0.0000	1	(0.6526)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	300	16.2399	4,871.97	4,871.97	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0677)	0.0000	1	(0.6537)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	4,000	16.2399	64,959.65	64,959.65	0.0000	4.3300	50.00	0.00	(7.8132)	(0.9022)	0.3000	1	(8.7154)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	500	16.2399	8,119.96	8,119.96	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1128)	0.0000	1	(1.0894)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	800	16.2399	12,991.93	12,991.93	0.0000	4.3300	50.00	0.00	(1.5626)	(0.1804)	0.0000	1	(1.7431)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	500	16.2399	8,119.96	8,119.96	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1128)	0.0000	1	(1.0894)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	1,200	16.2399	19,487.89	19,487.89	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2707)	0.0000	1	(2.6146)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	1,600	16.2399	25,983.86	25,983.86	0.0000	4.3300	50.00	0.00	(3.1253)	(0.3609)	0.3000	1	(3.4862)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	400	16.2399	6,495.96	6,495.96	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0902)	0.0000	1	(0.8715)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	500	16.2399	8,119.96	8,119.96	0.0000	4.3300	50.00	0.00	(0.9767)	(0.1128)	0.0000	1	(1.0894)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	600	16.2399	9,743.95	9,743.95	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1353)	0.3000	1	(1.3073)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	300	16.2399	4,871.97	4,871.97	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0677)	0.3000	1	(0.6537)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	400	16.2399	6,495.96	6,495.96	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0902)	0.0000	1	(0.8715)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	300	16.2399	4,871.97	4,871.97	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0677)	0.3000	1	(0.6537)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	1,300	16.2399	21,111.89	21,111.89	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2932)	0.3000	1	(2.8325)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	700	16.2399	11,367.94	11,367.94	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1579)	0.0000	1	(1.5252)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	1,300	16.2399	21,111.89	21,111.89	0.0000	4.3300	50.00	0.00	(2.5393)	(0.2932)	0.0000	1	(2.8325)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	2,000	16.2399	32,479.82	32,479.82	0.0000	4.3300	50.00	0.00	(3.9066)	(0.4511)	0.3000	1	(4.3577)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.0000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	600	16.2399	9,743.95	9,743.95	0.0000	4.3300	50.00	0.00	(1.1720)	(0.1353)	0.3000	1	(1.3073)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	400	16.2399	6,495.96	6,495.96	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0902)	0.3000	1	(0.8715)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	300	16.2399	4,871.97	4,871.97	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0677)	0.0000	1	(0.6537)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	200	16.2399	3,247.98	3,247.98	0.0000	4.3300	50.00	0.00	(0.3907)	(0.0451)	0.0000	1	(0.4358)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	700	16.2399	11,367.94	11,367.94	0.0000	4.3300	50.00	0.00	(1.3673)	(0.1579)	0.3000	1	(1.5252)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	1,200	16.2399	19,487.89	19,487.89	0.0000	4.3300	50.00	0.00	(2.3440)	(0.2707)	0.0000	1	(2.6146)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	100	16.2399	1,623.99	1,623.99	0.0000	4.3300	50.00	0.00	(0.1953)	(0.0226)	0.3000	1	(0.2179)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	400	16.2399	6,495.96	6,495.96	0.0000	4.3300	50.00	0.00	(0.7813)	(0.0902)	0.0000	1	(0.8715)	02/07/2025
600563.SH	01/06/2025	SDB3260123659	0	300	16.2399	4,871.97	4,871.97	0.0000	4.3300	50.00	0.00	(0.5860)	(0.0677)	0.0000	1	(0.6537)	02/07/2025
TOTAL XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND												(555.4050)	(63.0482)	0.0000		(618.4532)	
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND																	
002925.ZK	01/17/2025	SDB3260123157	0	900	1.9043	1,742.36	1,713.84	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0238)	0.0000	1	(0.2334)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	100	1.9043	213.86	190.43	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0284)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	6,200	1.9043	13,259.04	11,806.47	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1640)	0.0000	1	(1.7587)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	800	1.9043	1,710.84	1,523.42	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0212)	0.0000	1	(0.2269)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	700	1.9043	1,496.99	1,332.99	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0185)	0.0000	1	(0.1986)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	2,500	1.9043	5,346.39	4,760.67	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0661)	0.0000	1	(0.7092)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	600	1.9043	1,283.13	1,142.56	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0159)	0.0000	1	(0.1702)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	3,400	1.9043	7,271.09	6,474.51	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0899)	0.0000	1	(0.9645)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	800	1.9043	1,710.84	1,523.42	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0212)	0.3000	1	(0.2269)	02/07/2025
002925.ZK	01/17/2025	SDB3260123157	0	100	1.9043	213.86	190.43	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0284)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002925.ZK	01/16/2025	SDB3260123157	0	900	1.8140	1,742.36	1,632.60	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0227)	0.0000	1	(0.2322)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	100	1.8140	213.86	181.40	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0025)	0.0000	1	(0.0282)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	6,200	1.8140	13,259.04	11,246.82	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1562)	0.0000	1	(1.7510)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	800	1.8140	1,710.84	1,451.20	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0202)	0.0000	1	(0.2259)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	700	1.8140	1,496.99	1,269.80	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0176)	0.0000	1	(0.1977)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	2,500	1.8140	5,346.39	4,535.01	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0630)	0.0000	1	(0.7060)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	600	1.8140	1,283.13	1,088.40	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0151)	0.0000	1	(0.1694)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	3,400	1.8140	7,271.09	6,167.61	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0857)	0.0000	1	(0.9602)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	800	1.8140	1,710.84	1,451.20	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0202)	0.0000	1	(0.2259)	02/07/2025
002925.ZK	01/16/2025	SDB3260123157	0	100	1.8140	213.86	181.40	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0025)	0.0000	1	(0.0282)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	900	1.8219	1,742.36	1,639.73	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0228)	0.0000	1	(0.2323)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	100	1.8219	213.86	182.19	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0025)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	6,200	1.8219	13,259.04	11,295.95	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1569)	0.0000	1	(1.7517)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	800	1.8219	1,710.84	1,457.54	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0202)	0.0000	1	(0.2260)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	700	1.8219	1,496.99	1,275.35	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0177)	0.0000	1	(0.1978)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	2,500	1.8219	5,346.39	4,554.82	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0633)	0.0000	1	(0.7063)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	600	1.8219	1,283.13	1,093.16	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0152)	0.0000	1	(0.1695)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	3,400	1.8219	7,271.09	6,194.55	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0860)	0.0000	1	(0.9606)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	800	1.8219	1,710.84	1,457.54	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0202)	0.0000	1	(0.2260)	02/07/2025
002925.ZK	01/15/2025	SDB3260123157	0	100	1.8219	213.86	182.19	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0025)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	900	1.8896	1,742.36	1,700.67	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0236)	0.0000	1	(0.2332)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	100	1.8896	213.86	188.96	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	6,200	1.8896	13,259.04	11,715.70	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1627)	0.0000	1	(1.7575)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	800	1.8896	1,710.84	1,511.70	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0210)	0.0000	1	(0.2268)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	700	1.8896	1,496.99	1,322.74	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0184)	0.0000	1	(0.1984)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	2,500	1.8896	5,346.39	4,724.07	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0656)	0.0000	1	(0.7087)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	600	1.8896	1,283.13	1,133.78	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0157)	0.0000	1	(0.1701)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	3,400	1.8896	7,271.09	6,424.74	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0892)	0.0000	1	(0.9638)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	800	1.8896	1,710.84	1,511.70	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0210)	0.0000	1	(0.2268)	02/07/2025
002925.ZK	01/14/2025	SDB3260123157	0	100	1.8896	213.86	188.96	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	900	1.9177	1,742.36	1,725.92	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0240)	0.0000	1	(0.2335)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	100	1.9177	213.86	191.77	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0027)	0.0000	1	(0.0284)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	6,200	1.9177	13,259.04	11,889.65	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1651)	0.0000	1	(1.7599)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	800	1.9177	1,710.84	1,534.15	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0213)	0.0000	1	(0.2271)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	700	1.9177	1,496.99	1,342.38	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0186)	0.0000	1	(0.1987)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	2,500	1.9177	5,346.39	4,794.21	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0666)	0.0000	1	(0.7096)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	600	1.9177	1,283.13	1,150.61	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0160)	0.0000	1	(0.1703)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	3,400	1.9177	7,271.09	6,520.13	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0906)	0.0000	1	(0.9651)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	800	1.9177	1,710.84	1,534.15	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0213)	0.0000	1	(0.2271)	02/07/2025
002925.ZK	01/13/2025	SDB3260123157	0	100	1.9177	213.86	191.77	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0027)	0.0000	1	(0.0284)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	900	1.9042	1,742.36	1,713.78	0.0000	4.3300	50.00	0.00	(0.6287)	(0.0714)	0.0000	3	(0.7001)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	100	1.9042	213.86	190.42	0.0000	4.3300	50.00	0.00	(0.0772)	(0.0079)	0.0000	3	(0.0851)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	6,200	1.9042	13,259.04	11,806.06	0.0000	4.3300	50.00	0.00	(4.7843)	(0.4919)	0.0000	3	(5.2762)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	800	1.9042	1,710.84	1,523.36	0.0000	4.3300	50.00	0.00	(0.6173)	(0.0635)	0.0000	3	(0.6808)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	700	1.9042	1,496.99	1,332.94	0.0000	4.3300	50.00	0.00	(0.5402)	(0.0555)	0.0000	3	(0.5957)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	2,500	1.9042	5,346.39	4,760.51	0.0000	4.3300	50.00	0.00	(1.9292)	(0.1984)	0.0000	3	(2.1275)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	600	1.9042	1,283.13	1,142.52	0.0000	4.3300	50.00	0.00	(0.4630)	(0.0476)	0.0000	3	(0.5106)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	3,400	1.9042	7,271.09	6,474.29	0.0000	4.3300	50.00	0.00	(2.6237)	(0.2698)	0.0000	3	(2.8934)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	800	1.9042	1,710.84	1,523.36	0.0000	4.3300	50.00	0.00	(0.6173)	(0.0635)	0.0000	3	(0.6808)	02/07/2025
002925.ZK	01/10/2025	SDB3260123157	0	100	1.9042	213.86	190.42	0.0000	4.3300	50.00	0.00	(0.0772)	(0.0079)	0.0000	3	(0.0851)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	900	1.8363	1,742.36	1,652.71	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0230)	0.0000	1	(0.2325)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	100	1.8363	213.86	183.63	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	6,200	1.8363	13,259.04	11,385.35	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1581)	0.0000	1	(1.7529)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002925.ZK	01/09/2025	SDB3260123157	0	800	1.8363	1,710.84	1,469.08	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0204)	0.0000	1	(0.2262)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	700	1.8363	1,496.99	1,285.44	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0179)	0.0000	1	(0.1979)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	2,500	1.8363	5,346.39	4,590.86	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0638)	0.0000	1	(0.7068)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	600	1.8363	1,283.13	1,101.81	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0153)	0.0000	1	(0.1696)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	3,400	1.8363	7,271.09	6,243.58	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0867)	0.0000	1	(0.9613)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	800	1.8363	1,710.84	1,469.08	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0204)	0.0000	1	(0.2262)	02/07/2025
002925.ZK	01/09/2025	SDB3260123157	0	100	1.8363	213.86	183.63	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0283)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	900	1.8961	1,742.36	1,706.53	0.0000	4.3300	50.00	0.00	(0.2096)	(0.0237)	0.0000	1	(0.2333)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	100	1.8961	213.86	189.61	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0284)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	6,200	1.8961	13,259.04	11,756.08	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1633)	0.0000	1	(1.7580)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	800	1.8961	1,710.84	1,516.91	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0211)	0.0000	1	(0.2268)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	700	1.8961	1,496.99	1,327.30	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0184)	0.0000	1	(0.1985)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	2,500	1.8961	5,346.39	4,740.35	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0658)	0.0000	1	(0.7089)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	600	1.8961	1,283.13	1,137.69	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0158)	0.0000	1	(0.1701)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	3,400	1.8961	7,271.09	6,446.88	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0895)	0.0000	1	(0.9641)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	800	1.8961	1,710.84	1,516.91	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0211)	0.0000	1	(0.2268)	02/07/2025
002925.ZK	01/08/2025	SDB3260123157	0	100	1.8961	213.86	189.61	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0026)	0.0000	1	(0.0284)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	100	2.0128	213.86	201.28	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0028)	0.0000	1	(0.0285)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	6,200	2.0128	13,259.04	12,479.21	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1733)	0.0000	1	(1.7681)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	800	2.0128	1,710.84	1,610.22	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0224)	0.0000	1	(0.2281)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	700	2.0128	1,496.99	1,408.94	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0196)	0.0000	1	(0.1996)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	2,500	2.0128	5,346.39	5,031.94	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0699)	0.0000	1	(0.7129)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	600	2.0128	1,283.13	1,207.67	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0168)	0.0000	1	(0.1711)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	3,400	2.0128	7,271.09	6,843.44	0.0000	4.3300	50.00	0.00	(0.8746)	(0.0950)	0.0000	1	(0.9696)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	800	2.0128	1,710.84	1,610.22	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0224)	0.0000	1	(0.2281)	02/07/2025
002925.ZK	01/07/2025	SDB3260123157	0	100	2.0128	213.86	201.28	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0028)	0.0000	1	(0.0285)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	100	2.1386	213.86	213.86	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	6,200	2.1386	13,259.04	13,259.04	0.0000	4.3300	50.00	0.00	(1.5948)	(0.1842)	0.0000	1	(1.7789)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	800	2.1386	1,710.84	1,710.84	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0238)	0.0000	1	(0.2295)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	700	2.1386	1,496.99	1,496.99	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0208)	0.0000	1	(0.2008)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	2,500	2.1386	5,346.39	5,346.39	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0743)	0.0000	1	(0.7173)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	600	2.1386	1,283.13	1,283.13	0.0000	4.3300	50.00	0.00	(0.1543)	(0.0178)	0.0000	1	(0.1722)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	3,400	2.1386	7,271.09	7,271.09	0.0000	4.3300	50.00	0.00	(0.8746)	(0.1010)	0.0000	1	(0.9755)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	800	2.1386	1,710.84	1,710.84	0.0000	4.3300	50.00	0.00	(0.2058)	(0.0238)	0.0000	1	(0.2295)	02/07/2025
002925.ZK	01/06/2025	SDB3260123157	0	100	2.1386	213.86	213.86	0.0000	4.3300	50.00	0.00	(0.0257)	(0.0030)	0.0000	1	(0.0287)	02/07/2025
TOTAL XIAMEN INTRETECH INC. CMN CLASS A SERIES NORTHBOUND													(49.0127)	(5.0786)	0.0000	(54.0913)	
XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000526.ZK	01/17/2025	SDB3261097708	0	51	5.7101	292.93	291.21	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0040)	0.0000	1	(0.0393)	02/07/2025
000526.ZK	01/16/2025	SDB3261097708	0	51	5.5154	292.93	281.29	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0039)	0.0000	1	(0.0391)	02/07/2025
000526.ZK	01/15/2025	SDB3261097708	0	51	5.5773	292.93	284.44	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0040)	0.0000	1	(0.0392)	02/07/2025
000526.ZK	01/14/2025	SDB3261097708	0	51	5.8117	292.93	296.40	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0041)	0.0000	1	(0.0393)	02/07/2025
000526.ZK	01/13/2025	SDB3261097708	0	51	5.8946	292.93	300.62	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0042)	0.0000	1	(0.0394)	02/07/2025
000526.ZK	01/10/2025	SDB3261097708	0	51	6.0793	292.93	310.04	0.0000	4.3300	50.00	0.00	(0.1057)	(0.0129)	0.0000	3	(0.1186)	02/07/2025
000526.ZK	01/09/2025	SDB3261097708	0	51	5.9195	292.93	301.90	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0042)	0.0000	1	(0.0394)	02/07/2025
000526.ZK	01/08/2025	SDB3261097708	0	51	6.0306	292.93	307.56	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0043)	0.0000	1	(0.0395)	02/07/2025
000526.ZK	01/07/2025	SDB3261097708	0	51	5.9413	292.93	303.01	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0042)	0.0000	1	(0.0394)	02/07/2025
000526.ZK	01/06/2025	SDB3261097708	0	51	5.7438	292.93	292.93	0.0000	4.3300	50.00	0.00	(0.0352)	(0.0041)	0.0000	1	(0.0393)	02/07/2025
TOTAL XIAMEN SUNRISE INVESTMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(0.4228)	(0.0499)	0.0000	(0.4727)	
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601811.SH	01/17/2025	SDB3265272430	0	1,400	1.9669	2,719.98	2,753.64	0.0000	4.3300	50.00	0.00	(0.3272)	(0.0382)	0.0000	1	(0.3654)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	2,500	1.9669	4,847.43	4,917.21	0.0000	4.3300	50.00	0.00	(0.5830)	(0.0683)	0.0000	1	(0.6513)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601811.SH	01/17/2025	SDB3265272430	0	2,200	1.9669	4,424.49	4,327.14	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0601)	0.0000	1	(0.5923)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	900	1.9669	1,817.81	1,770.19	0.0000	4.3300	50.00	0.00	(0.2186)	(0.0246)	0.0000	1	(0.2432)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	300	1.9669	611.66	590.06	0.0000	4.3300	50.00	0.00	(0.0736)	(0.0082)	0.0000	1	(0.0818)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	600	1.9669	1,233.54	1,180.13	0.0000	4.3300	50.00	0.00	(0.1484)	(0.0164)	0.0000	1	(0.1648)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	4,700	1.9669	9,719.44	9,244.35	0.0000	4.3300	50.00	0.00	(1.1690)	(0.1284)	0.0000	1	(1.2974)	02/07/2025
601811.SH	01/17/2025	SDB3265272430	0	1,300	1.9669	2,680.60	2,556.95	0.0000	4.3300	50.00	0.00	(0.3224)	(0.0355)	0.0000	1	(0.3579)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	1,400	1.9377	2,719.98	2,712.85	0.0000	4.3300	50.00	0.00	(0.3272)	(0.0377)	0.0000	1	(0.3648)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	2,500	1.9377	4,847.43	4,844.37	0.0000	4.3300	50.00	0.00	(0.5830)	(0.0673)	0.0000	1	(0.6503)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	2,200	1.9377	4,424.49	4,263.04	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0592)	0.0000	1	(0.5914)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	900	1.9377	1,817.81	1,743.97	0.0000	4.3300	50.00	0.00	(0.2186)	(0.0242)	0.0000	1	(0.2429)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	300	1.9377	611.66	581.32	0.0000	4.3300	50.00	0.00	(0.0736)	(0.0081)	0.0000	1	(0.0816)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	600	1.9377	1,233.54	1,162.65	0.0000	4.3300	50.00	0.00	(0.1484)	(0.0161)	0.0000	1	(0.1645)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	4,700	1.9377	9,719.44	9,107.41	0.0000	4.3300	50.00	0.00	(1.1690)	(0.1265)	0.0000	1	(1.2955)	02/07/2025
601811.SH	01/16/2025	SDB3265272430	0	1,300	1.9377	2,680.60	2,519.07	0.0000	4.3300	50.00	0.00	(0.3224)	(0.0350)	0.0000	1	(0.3574)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	2,200	1.9606	4,424.49	4,313.34	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0599)	0.0000	1	(0.5921)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	900	1.9606	1,817.81	1,764.55	0.0000	4.3300	50.00	0.00	(0.2186)	(0.0245)	0.0000	1	(0.2431)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	300	1.9606	611.66	588.18	0.0000	4.3300	50.00	0.00	(0.0736)	(0.0082)	0.0000	1	(0.0817)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	600	1.9606	1,233.54	1,176.37	0.0000	4.3300	50.00	0.00	(0.1484)	(0.0163)	0.0000	1	(0.1647)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	4,700	1.9606	9,719.44	9,214.87	0.0000	4.3300	50.00	0.00	(1.1690)	(0.1280)	0.0000	1	(1.2970)	02/07/2025
601811.SH	01/15/2025	SDB3265272430	0	1,300	1.9606	2,680.60	2,548.79	0.0000	4.3300	50.00	0.00	(0.3224)	(0.0354)	0.0000	1	(0.3578)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	2,200	1.9944	4,424.49	4,387.64	0.0000	4.3300	50.00	0.00	(0.5322)	(0.0609)	0.0000	1	(0.5931)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	900	1.9944	1,817.81	1,794.94	0.0000	4.3300	50.00	0.00	(0.2186)	(0.0249)	0.0000	1	(0.2436)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	300	1.9944	611.66	598.31	0.0000	4.3300	50.00	0.00	(0.0736)	(0.0083)	0.0000	1	(0.0819)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	600	1.9944	1,233.54	1,196.63	0.0000	4.3300	50.00	0.00	(0.1484)	(0.0166)	0.0000	1	(0.1650)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	4,700	1.9944	9,719.44	9,373.59	0.0000	4.3300	50.00	0.00	(1.1690)	(0.1302)	0.0000	1	(1.2992)	02/07/2025
601811.SH	01/14/2025	SDB3265272430	0	1,300	1.9944	2,680.60	2,592.70	0.0000	4.3300	50.00	0.00	(0.3224)	(0.0360)	0.0000	1	(0.3584)	02/07/2025
601811.SH	01/13/2025	SDB3265272430	0	300	2.0606	611.66	618.18	0.0000	4.3300	50.00	0.00	(0.0736)	(0.0086)	0.0000	1	(0.0822)	02/07/2025
601811.SH	01/13/2025	SDB3265272430	0	600	2.0606	1,233.54	1,236.36	0.0000	4.3300	50.00	0.00	(0.1484)	(0.0172)	0.0000	1	(0.1655)	02/07/2025
601811.SH	01/13/2025	SDB3265272430	0	4,700	2.0606	9,719.44	9,684.79	0.0000	4.3300	50.00	0.00	(1.1690)	(0.1345)	0.0000	1	(1.3035)	02/07/2025
601811.SH	01/13/2025	SDB3265272430	0	1,300	2.0606	2,680.60	2,678.77	0.0000	4.3300	50.00	0.00	(0.3224)	(0.0372)	0.0000	1	(0.3596)	02/07/2025
601811.SH	01/10/2025	SDB3265272430	0	4,700	2.0680	9,719.44	9,719.44	0.0000	4.3300	50.00	0.00	(3.5071)	(0.4050)	0.0000	3	(3.9121)	02/07/2025
601811.SH	01/10/2025	SDB3265272430	0	1,300	2.0620	2,680.60	2,680.60	0.0000	4.3300	50.00	0.00	(0.9673)	(0.1117)	0.0000	3	(1.0789)	02/07/2025
TOTAL XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND												(17.8649)	(2.0173)	0.0000		(19.8822)	
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603888.SH	01/17/2025	SDB3260123375	0	2,800	2.9605	8,542.20	8,289.49	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1151)	0.0000	1	(1.1426)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	100	2.9605	305.08	296.05	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	2,300	2.9605	7,016.81	6,809.23	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0946)	0.0000	1	(0.9385)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	2,600	2.9605	7,932.05	7,697.39	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1069)	0.0000	1	(1.0610)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	600	2.9605	1,830.47	1,776.32	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0247)	0.0000	1	(0.2448)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	900	2.9605	2,745.71	2,664.48	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0370)	0.0000	1	(0.3673)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	500	2.9605	1,525.39	1,480.27	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0206)	0.0000	1	(0.2040)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	300	2.9605	915.24	888.16	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0123)	0.0000	1	(0.1224)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	8,200	2.9605	25,016.45	24,276.37	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3372)	0.0000	1	(3.3461)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	1,500	2.9605	4,576.18	4,440.80	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0617)	0.0000	1	(0.6121)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	100	2.9605	305.08	296.05	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	1,400	2.9605	4,271.10	4,144.75	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0576)	0.0000	1	(0.5713)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	2,100	2.9605	6,406.65	6,217.12	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0863)	0.0000	1	(0.8569)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	2,700	2.9605	8,237.12	7,993.44	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1110)	0.0000	1	(1.1018)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	10,400	2.9605	31,728.18	30,789.54	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4276)	0.0000	1	(4.2438)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	2,900	2.9605	8,847.28	8,585.55	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1192)	0.0000	1	(1.1834)	02/07/2025
603888.SH	01/17/2025	SDB3260123375	0	100	2.9605	305.08	296.05	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,800	2.8298	8,542.20	7,923.41	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1100)	0.0000	1	(1.1375)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603888.SH	01/16/2025	SDB3260123375	0	100	2.8298	305.08	282.98	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,300	2.8298	7,016.81	6,508.52	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0904)	0.0000	1	(0.9344)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,600	2.8298	7,932.05	7,357.46	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1022)	0.0000	1	(1.0562)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	600	2.8298	1,830.47	1,697.87	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0236)	0.0000	1	(0.2437)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	900	2.8298	2,745.71	2,546.81	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0354)	0.0000	1	(0.3656)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	500	2.8298	1,525.39	1,414.90	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0197)	0.0000	1	(0.2031)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	300	2.8298	915.24	848.94	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0118)	0.0000	1	(0.1219)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	8,200	2.8298	25,016.45	23,204.29	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3223)	0.0000	1	(3.3312)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	1,500	2.8298	4,576.18	4,244.69	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0590)	0.0000	1	(0.6094)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	100	2.8298	305.08	282.98	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	1,400	2.8298	4,271.10	3,961.71	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0550)	0.0000	1	(0.5687)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,100	2.8298	6,406.65	5,942.56	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0825)	0.0000	1	(0.8531)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,700	2.8298	8,237.12	7,640.44	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1061)	0.0000	1	(1.0969)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	10,400	2.8298	31,728.18	29,429.83	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4087)	0.0000	1	(4.2249)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	2,900	2.8298	8,847.28	8,206.39	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1140)	0.0000	1	(1.1781)	02/07/2025
603888.SH	01/16/2025	SDB3260123375	0	100	2.8298	305.08	282.98	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,800	2.8267	8,542.20	7,914.78	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1099)	0.0000	1	(1.1374)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	100	2.8267	305.08	282.67	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,300	2.8267	7,016.81	6,501.42	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0903)	0.0000	1	(0.9343)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,600	2.8267	7,932.05	7,349.44	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1021)	0.0000	1	(1.0561)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	600	2.8267	1,830.47	1,696.02	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0236)	0.0000	1	(0.2437)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	900	2.8267	2,745.71	2,544.04	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0353)	0.0000	1	(0.3656)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	500	2.8267	1,525.39	1,413.35	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0196)	0.0000	1	(0.2031)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	300	2.8267	915.24	848.01	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0118)	0.0000	1	(0.1219)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	8,200	2.8267	25,016.45	23,178.99	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3219)	0.0000	1	(3.3309)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	1,500	2.8267	4,576.18	4,240.06	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0589)	0.0000	1	(0.6093)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	100	2.8267	305.08	282.67	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	1,400	2.8267	4,271.10	3,957.39	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0550)	0.0000	1	(0.5687)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,100	2.8267	6,406.65	5,936.08	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0824)	0.0000	1	(0.8530)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,700	2.8267	8,237.12	7,632.11	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1060)	0.0000	1	(1.0967)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	10,400	2.8267	31,728.18	29,397.74	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4083)	0.0000	1	(4.2245)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	2,900	2.8267	8,847.28	8,197.45	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1139)	0.0000	1	(1.1780)	02/07/2025
603888.SH	01/15/2025	SDB3260123375	0	100	2.8267	305.08	282.67	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0039)	0.0000	1	(0.0406)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,800	2.9004	8,542.20	8,121.19	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1128)	0.0000	1	(1.1402)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	100	2.9004	305.08	290.04	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,300	2.9004	7,016.81	6,670.98	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0927)	0.0000	1	(0.9366)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,600	2.9004	7,932.05	7,541.10	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1047)	0.0000	1	(1.0588)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	600	2.9004	1,830.47	1,740.25	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0242)	0.0000	1	(0.2443)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	900	2.9004	2,745.71	2,610.38	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0363)	0.0000	1	(0.3665)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	500	2.9004	1,525.39	1,450.21	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0201)	0.0000	1	(0.2036)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	300	2.9004	915.24	870.13	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0121)	0.0000	1	(0.1222)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	8,200	2.9004	25,016.45	23,783.48	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3303)	0.0000	1	(3.3392)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	1,500	2.9004	4,576.18	4,350.64	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0604)	0.0000	1	(0.6108)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	100	2.9004	305.08	290.04	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	1,400	2.9004	4,271.10	4,060.59	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0564)	0.0000	1	(0.5701)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,100	2.9004	6,406.65	6,090.89	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0846)	0.0000	1	(0.8552)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,700	2.9004	8,237.12	7,831.14	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1088)	0.0000	1	(1.0995)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	10,400	2.9004	31,728.18	30,164.41	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4190)	0.0000	1	(4.2351)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	2,900	2.9004	8,847.28	8,411.23	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1168)	0.0000	1	(1.1810)	02/07/2025
603888.SH	01/14/2025	SDB3260123375	0	100	2.9004	305.08	290.04	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	2,800	2.9031	8,542.20	8,128.59	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1129)	0.0000	1	(1.1403)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	100	2.9031	305.08	290.31	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	2,300	2.9031	7,016.81	6,677.06	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0927)	0.0000	1	(0.9367)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603888.SH	01/13/2025	SDB3260123375	0	2,600	2.9031	7,932.05	7,547.98	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1048)	0.0000	1	(1.0589)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	600	2.9031	1,830.47	1,741.84	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0242)	0.0000	1	(0.2444)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	900	2.9031	2,745.71	2,612.76	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0363)	0.0000	1	(0.3665)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	500	2.9031	1,525.39	1,451.53	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0202)	0.0000	1	(0.2036)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	300	2.9031	915.24	870.92	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0121)	0.0000	1	(0.1222)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	8,200	2.9031	25,016.45	23,805.16	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3306)	0.0000	1	(3.3396)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	1,500	2.9031	4,576.18	4,354.60	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0605)	0.0000	1	(0.6109)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	100	2.9031	305.08	290.31	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	1,400	2.9031	4,271.10	4,064.30	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0564)	0.0000	1	(0.5702)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	2,100	2.9031	6,406.65	6,096.44	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0847)	0.0000	1	(0.8553)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	2,700	2.9031	8,237.12	7,838.28	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1089)	0.0000	1	(1.0996)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	10,400	2.9031	31,728.18	30,191.91	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4193)	0.0000	1	(4.2355)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	2,900	2.9031	8,847.28	8,418.90	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1168)	0.0000	1	(1.1811)	02/07/2025
603888.SH	01/13/2025	SDB3260123375	0	100	2.9031	305.08	290.31	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,800	2.9224	8,542.20	8,182.76	0.0000	4.3300	50.00	0.00	(3.0823)	(0.3409)	0.0000	3	(3.4233)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	100	2.9224	305.08	292.24	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0122)	0.0000	3	(0.1223)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,300	2.9224	7,016.81	6,721.55	0.0000	4.3300	50.00	0.00	(2.5319)	(0.2801)	0.0000	3	(2.8120)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,600	2.9224	7,932.05	7,598.28	0.0000	4.3300	50.00	0.00	(2.8621)	(0.3166)	0.0000	3	(3.1787)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	600	2.9224	1,830.47	1,753.45	0.0000	4.3300	50.00	0.00	(0.6605)	(0.0731)	0.0000	3	(0.7336)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	900	2.9224	2,745.71	2,630.17	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1096)	0.0000	3	(1.1003)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	500	2.9224	1,525.39	1,461.21	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0609)	0.0000	3	(0.6113)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	300	2.9224	915.24	876.72	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0365)	0.0000	3	(0.3668)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	8,200	2.9224	25,016.45	23,963.79	0.0000	4.3300	50.00	0.00	(9.0268)	(0.9985)	0.0000	3	(10.0253)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	1,500	2.9224	4,576.18	4,383.62	0.0000	4.3300	50.00	0.00	(1.6512)	(0.1827)	0.0000	3	(1.8339)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	100	2.9224	305.08	292.24	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0122)	0.0000	3	(0.1223)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	1,400	2.9224	4,271.10	4,091.38	0.0000	4.3300	50.00	0.00	(1.5412)	(0.1705)	0.0000	3	(1.7116)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,100	2.9224	6,406.65	6,137.07	0.0000	4.3300	50.00	0.00	(2.3117)	(0.2557)	0.0000	3	(2.5674)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,700	2.9224	8,237.12	7,890.52	0.0000	4.3300	50.00	0.00	(2.9722)	(0.3288)	0.0000	3	(3.3010)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	10,400	2.9224	31,728.18	30,393.11	0.0000	4.3300	50.00	0.00	(11.4486)	(1.2664)	0.0000	3	(12.7150)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	2,900	2.9224	8,847.28	8,475.00	0.0000	4.3300	50.00	0.00	(3.1924)	(0.3531)	0.0000	3	(3.5455)	02/07/2025
603888.SH	01/10/2025	SDB3260123375	0	100	2.9224	305.08	292.24	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0122)	0.0000	3	(0.1223)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,800	2.8993	8,542.20	8,117.98	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1127)	0.0000	1	(1.1402)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	100	2.8993	305.08	289.93	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,300	2.8993	7,016.81	6,668.34	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0926)	0.0000	1	(0.9366)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,600	2.8993	7,932.05	7,538.13	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1047)	0.0000	1	(1.0587)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	600	2.8993	1,830.47	1,739.57	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0242)	0.0000	1	(0.2443)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	900	2.8993	2,745.71	2,609.35	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0362)	0.0000	1	(0.3665)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	500	2.8993	1,525.39	1,449.64	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0201)	0.0000	1	(0.2036)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	300	2.8993	915.24	869.78	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0121)	0.0000	1	(0.1222)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	8,200	2.8993	25,016.45	23,774.10	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3302)	0.0000	1	(3.3391)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	1,500	2.8993	4,576.18	4,348.92	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0604)	0.0000	1	(0.6108)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	100	2.8993	305.08	289.93	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	1,400	2.8993	4,271.10	4,058.99	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0564)	0.0000	1	(0.5701)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,100	2.8993	6,406.65	6,088.49	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0846)	0.0000	1	(0.8551)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,700	2.8993	8,237.12	7,828.06	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1087)	0.0000	1	(1.0995)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	10,400	2.8993	31,728.18	30,152.51	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4188)	0.0000	1	(4.2350)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	2,900	2.8993	8,847.28	8,407.91	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1168)	0.0000	1	(1.1809)	02/07/2025
603888.SH	01/09/2025	SDB3260123375	0	100	2.8993	305.08	289.93	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,800	2.8803	8,542.20	8,064.94	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1120)	0.0000	1	(1.1395)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	100	2.8803	305.08	288.03	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,300	2.8803	7,016.81	6,624.77	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0920)	0.0000	1	(0.9360)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,600	2.8803	7,932.05	7,488.87	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1040)	0.0000	1	(1.0581)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	600	2.8803	1,830.47	1,728.20	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0240)	0.0000	1	(0.2442)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603888.SH	01/08/2025	SDB3260123375	0	900	2.8803	2,745.71	2,592.30	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0360)	0.0000	1	(0.3663)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	500	2.8803	1,525.39	1,440.17	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0200)	0.0000	1	(0.2035)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	300	2.8803	915.24	864.10	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0120)	0.0000	1	(0.1221)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	8,200	2.8803	25,016.45	23,618.76	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3280)	0.0000	1	(3.3370)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	1,500	2.8803	4,576.18	4,320.50	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0600)	0.0000	1	(0.6104)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	100	2.8803	305.08	288.03	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	1,400	2.8803	4,271.10	4,032.47	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0560)	0.0000	1	(0.5697)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,100	2.8803	6,406.65	6,048.71	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0840)	0.0000	1	(0.8546)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,700	2.8803	8,237.12	7,776.91	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1080)	0.0000	1	(1.0988)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	10,400	2.8803	31,728.18	29,955.49	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4160)	0.0000	1	(4.2322)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	2,900	2.8803	8,847.28	8,352.97	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1160)	0.0000	1	(1.1801)	02/07/2025
603888.SH	01/08/2025	SDB3260123375	0	100	2.8803	305.08	288.03	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,800	2.9734	8,542.20	8,325.49	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1156)	0.0000	1	(1.1431)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	100	2.9734	305.08	297.34	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,300	2.9734	7,016.81	6,838.79	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0950)	0.0000	1	(0.9389)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,600	2.9734	7,932.05	7,730.81	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1074)	0.0000	1	(1.0614)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	600	2.9734	1,830.47	1,784.03	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0248)	0.0000	1	(0.2449)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	900	2.9734	2,745.71	2,676.05	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0372)	0.0000	1	(0.3674)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	500	2.9734	1,525.39	1,486.69	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0206)	0.0000	1	(0.2041)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	300	2.9734	915.24	892.02	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0124)	0.0000	1	(0.1225)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	8,200	2.9734	25,016.45	24,381.78	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3386)	0.0000	1	(3.3476)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	1,500	2.9734	4,576.18	4,460.08	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0619)	0.0000	1	(0.6124)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	100	2.9734	305.08	297.34	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	1,400	2.9734	4,271.10	4,162.74	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0578)	0.0000	1	(0.5715)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,100	2.9734	6,406.65	6,244.11	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0867)	0.0000	1	(0.8573)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,700	2.9734	8,237.12	8,028.15	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1115)	0.0000	1	(1.1022)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	10,400	2.9734	31,728.18	30,923.24	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4295)	0.0000	1	(4.2457)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	2,900	2.9734	8,847.28	8,622.83	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1198)	0.0000	1	(1.1839)	02/07/2025
603888.SH	01/07/2025	SDB3260123375	0	100	2.9734	305.08	297.34	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0041)	0.0000	1	(0.0408)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,800	3.0508	8,542.20	8,542.20	0.0000	4.3300	50.00	0.00	(1.0274)	(0.1186)	0.0000	1	(1.1461)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	100	3.0508	305.08	305.08	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,300	3.0508	7,016.81	7,016.81	0.0000	4.3300	50.00	0.00	(0.8440)	(0.0975)	0.0000	1	(0.9414)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,600	3.0508	7,932.05	7,932.05	0.0000	4.3300	50.00	0.00	(0.9540)	(0.1102)	0.0000	1	(1.0642)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	600	3.0508	1,830.47	1,830.47	0.0000	4.3300	50.00	0.00	(0.2202)	(0.0254)	0.0000	1	(0.2456)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	900	3.0508	2,745.71	2,745.71	0.0000	4.3300	50.00	0.00	(0.3302)	(0.0381)	0.0000	1	(0.3684)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	500	3.0508	1,525.39	1,525.39	0.0000	4.3300	50.00	0.00	(0.1835)	(0.0212)	0.0000	1	(0.2047)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	300	3.0508	915.24	915.24	0.0000	4.3300	50.00	0.00	(0.1101)	(0.0127)	0.0000	1	(0.1228)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	8,200	3.0508	25,016.45	25,016.45	0.0000	4.3300	50.00	0.00	(3.0089)	(0.3475)	0.0000	1	(3.3564)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	1,500	3.0508	4,576.18	4,576.18	0.0000	4.3300	50.00	0.00	(0.5504)	(0.0636)	0.0000	1	(0.6140)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	100	3.0508	305.08	305.08	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	1,400	3.0508	4,271.10	4,271.10	0.0000	4.3300	50.00	0.00	(0.5137)	(0.0593)	0.0000	1	(0.5730)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,100	3.0508	6,406.65	6,406.65	0.0000	4.3300	50.00	0.00	(0.7706)	(0.0890)	0.0000	1	(0.8596)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,700	3.0508	8,237.12	8,237.12	0.0000	4.3300	50.00	0.00	(0.9907)	(0.1144)	0.0000	1	(1.1051)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	10,400	3.0508	31,728.18	31,728.18	0.0000	4.3300	50.00	0.00	(3.8162)	(0.4407)	0.0000	1	(4.2569)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	2,900	3.0508	8,847.28	8,847.28	0.0000	4.3300	50.00	0.00	(1.0641)	(0.1229)	0.0000	1	(1.1870)	02/07/2025
603888.SH	01/06/2025	SDB3260123375	0	100	3.0508	305.08	305.08	0.0000	4.3300	50.00	0.00	(0.0367)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
TOTAL XINHUANET CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(173.9305)	(19.1968)	0.0000		(193.1272)	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002202.ZK	01/17/2025	SDB3261790001	0	900	1.3639	1,269.61	1,227.50	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0170)	0.0000	1	(0.1698)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	6,000	1.3639	8,464.09	8,183.32	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1137)	0.0000	1	(1.1317)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	2,700	1.3639	3,808.84	3,682.49	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0511)	0.0000	1	(0.5093)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	26,700	1.3639	37,665.21	36,415.78	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5058)	0.0000	1	(5.0361)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002202.ZK	01/17/2025	SDB3261790001	0	1,300	1.3639	1,833.89	1,773.05	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0246)	0.0000	1	(0.2452)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	22,100	1.3639	31,176.07	30,141.90	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4186)	0.0000	1	(4.1684)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	4,800	1.3639	6,771.27	6,546.66	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0909)	0.0000	1	(0.9054)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	100	1.3639	141.07	136.39	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	2,000	1.3639	2,821.36	2,727.77	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0379)	0.0000	1	(0.3772)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	10,000	1.3639	14,106.82	13,638.87	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1894)	0.0000	1	(1.8862)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	22,200	1.3639	31,317.14	30,278.29	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4205)	0.0000	1	(4.1873)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	26,700	1.3639	37,665.21	36,415.78	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5058)	0.0000	1	(5.0361)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	100	1.3639	141.07	136.39	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	21,000	1.3639	29,624.32	28,641.63	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3978)	0.0000	1	(3.9609)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	14,600	1.3639	20,595.96	19,912.75	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2766)	0.0000	1	(2.7538)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	23,700	1.3639	33,433.16	32,324.12	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4489)	0.0000	1	(4.4702)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	3,000	1.3639	4,232.05	4,091.66	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0568)	0.0000	1	(0.5658)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	12,000	1.3639	16,928.18	16,366.64	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2273)	0.0000	1	(2.2634)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	2,800	1.3639	3,949.91	3,818.88	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0530)	0.0000	1	(0.5281)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	17,600	1.3639	24,828.00	24,004.41	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3334)	0.0000	1	(3.3197)	02/07/2025
002202.ZK	01/17/2025	SDB3261790001	0	1,700	1.3639	2,398.16	2,318.61	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0322)	0.0000	1	(0.3206)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	900	1.3367	1,269.61	1,203.04	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0167)	0.0000	1	(0.1694)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	6,000	1.3367	8,464.09	8,020.24	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1114)	0.0000	1	(1.1294)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	2,700	1.3367	3,808.84	3,609.11	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0501)	0.0000	1	(0.5082)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	26,700	1.3367	37,665.21	35,690.05	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4957)	0.0000	1	(5.0260)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	1,300	1.3367	1,833.89	1,737.72	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0241)	0.0000	1	(0.2447)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	22,100	1.3367	31,176.07	29,541.20	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4103)	0.0000	1	(4.1601)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	4,800	1.3367	6,771.27	6,416.19	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0891)	0.0000	1	(0.9035)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	100	1.3367	141.07	133.67	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	2,000	1.3367	2,821.36	2,673.41	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0371)	0.0000	1	(0.3765)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	10,000	1.3367	14,106.82	13,367.06	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1857)	0.0000	1	(1.8824)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	22,200	1.3367	31,317.14	29,674.87	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4122)	0.0000	1	(4.1789)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	26,700	1.3367	37,665.21	35,690.05	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4957)	0.0000	1	(5.0260)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	100	1.3367	141.07	133.67	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	21,000	1.3367	29,624.32	28,070.83	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3899)	0.0000	1	(3.9530)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	14,600	1.3367	20,595.96	19,515.91	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2711)	0.0000	1	(2.7483)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	23,700	1.3367	33,433.16	31,679.93	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4400)	0.0000	1	(4.4613)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	3,000	1.3367	4,232.05	4,010.12	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0557)	0.0000	1	(0.5647)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	12,000	1.3367	16,928.18	16,040.47	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2228)	0.0000	1	(2.2589)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	2,800	1.3367	3,949.91	3,742.78	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0520)	0.0000	1	(0.5271)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	17,600	1.3367	24,828.00	23,526.03	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3268)	0.0000	1	(3.3130)	02/07/2025
002202.ZK	01/16/2025	SDB3261790001	0	1,700	1.3367	2,398.16	2,272.40	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0316)	0.0000	1	(0.3200)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	900	1.3352	1,269.61	1,201.66	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0167)	0.0000	1	(0.1694)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	6,000	1.3352	8,464.09	8,011.04	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1113)	0.0000	1	(1.1293)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	2,700	1.3352	3,808.84	3,604.97	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0501)	0.0000	1	(0.5082)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	26,700	1.3352	37,665.21	35,649.12	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4951)	0.0000	1	(5.0254)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	1,300	1.3352	1,833.89	1,735.72	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0241)	0.0000	1	(0.2447)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	22,100	1.3352	31,176.07	29,507.32	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4098)	0.0000	1	(4.1596)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	4,800	1.3352	6,771.27	6,408.83	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0890)	0.0000	1	(0.9034)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	100	1.3352	141.07	133.52	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	2,000	1.3352	2,821.36	2,670.35	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0371)	0.0000	1	(0.3764)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	10,000	1.3352	14,106.82	13,351.73	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1854)	0.0000	1	(1.8822)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	22,200	1.3352	31,317.14	29,640.84	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4117)	0.0000	1	(4.1784)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	26,700	1.3352	37,665.21	35,649.12	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4951)	0.0000	1	(5.0254)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	100	1.3352	141.07	133.52	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	21,000	1.3352	29,624.32	28,038.63	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3894)	0.0000	1	(3.9526)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	14,600	1.3352	20,595.96	19,493.53	0.0000	4.3300	50.							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002202.ZK	01/15/2025	SDB3261790001	0	23,700	1.3352	33,433.16	31,643.60	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4395)	0.0000	1	(4.4608)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	3,000	1.3352	4,232.05	4,005.52	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0556)	0.0000	1	(0.5647)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	12,000	1.3352	16,928.18	16,022.08	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2225)	0.0000	1	(2.2586)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	2,800	1.3352	3,949.91	3,738.48	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0519)	0.0000	1	(0.5270)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	17,600	1.3352	24,828.00	23,499.04	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3264)	0.0000	1	(3.3126)	02/07/2025
002202.ZK	01/15/2025	SDB3261790001	0	1,700	1.3352	2,398.16	2,269.79	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0315)	0.0000	1	(0.3200)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	900	1.3591	1,269.61	1,223.16	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0170)	0.0000	1	(0.1697)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	6,000	1.3591	8,464.09	8,154.38	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1133)	0.0000	1	(1.1313)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	2,700	1.3591	3,808.84	3,669.47	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0510)	0.0000	1	(0.5091)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	26,700	1.3591	37,665.21	36,286.98	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5040)	0.0000	1	(5.0343)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	1,300	1.3591	1,833.89	1,766.78	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0245)	0.0000	1	(0.2451)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	22,100	1.3591	31,176.07	30,035.29	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4172)	0.0000	1	(4.1669)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	4,800	1.3591	6,771.27	6,523.50	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0906)	0.0000	1	(0.9050)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	100	1.3591	141.07	135.91	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	2,000	1.3591	2,821.36	2,718.13	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0378)	0.0000	1	(0.3771)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	10,000	1.3591	14,106.82	13,590.63	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1888)	0.0000	1	(1.8855)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	22,200	1.3591	31,317.14	30,171.20	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4190)	0.0000	1	(4.1858)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	26,700	1.3591	37,665.21	36,286.98	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5040)	0.0000	1	(5.0343)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	100	1.3591	141.07	135.91	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	21,000	1.3591	29,624.32	28,540.32	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3964)	0.0000	1	(3.9595)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	14,600	1.3591	20,595.96	19,842.32	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2756)	0.0000	1	(2.7528)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	23,700	1.3591	33,433.16	32,209.79	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4474)	0.0000	1	(4.4686)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	3,000	1.3591	4,232.05	4,077.19	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0566)	0.0000	1	(0.5656)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	12,000	1.3591	16,928.18	16,308.76	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2265)	0.0000	1	(2.2626)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	2,800	1.3591	3,949.91	3,805.38	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0529)	0.0000	1	(0.5279)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	17,600	1.3591	24,828.00	23,919.51	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3322)	0.0000	1	(3.3185)	02/07/2025
002202.ZK	01/14/2025	SDB3261790001	0	1,700	1.3591	2,398.16	2,310.41	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0321)	0.0000	1	(0.3205)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	900	1.3719	1,269.61	1,234.72	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0171)	0.0000	1	(0.1699)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	6,000	1.3719	8,464.09	8,231.48	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1143)	0.0000	1	(1.1324)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	2,700	1.3719	3,808.84	3,704.17	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0514)	0.0000	1	(0.5096)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	26,700	1.3719	37,665.21	36,630.10	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5088)	0.0000	1	(5.0390)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	1,300	1.3719	1,833.89	1,783.49	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0248)	0.0000	1	(0.2453)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	22,100	1.3719	31,176.07	30,319.30	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4211)	0.0000	1	(4.1709)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	4,800	1.3719	6,771.27	6,585.19	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0915)	0.0000	1	(0.9059)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	100	1.3719	141.07	137.19	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	2,000	1.3719	2,821.36	2,743.83	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0381)	0.0000	1	(0.3775)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	10,000	1.3719	14,106.82	13,719.14	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1905)	0.0000	1	(1.8873)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	22,200	1.3719	31,317.14	30,456.49	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4230)	0.0000	1	(4.1898)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	26,700	1.3719	37,665.21	36,630.10	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5088)	0.0000	1	(5.0390)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	100	1.3719	141.07	137.19	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	21,000	1.3719	29,624.32	28,810.19	0.0000	4.3300	50.00	0.00	(3.5631)	(0.4001)	0.0000	1	(3.9633)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	14,600	1.3719	20,595.96	20,029.94	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2782)	0.0000	1	(2.7554)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	23,700	1.3719	33,433.16	32,514.36	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4516)	0.0000	1	(4.4729)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	3,000	1.3719	4,232.05	4,115.74	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0572)	0.0000	1	(0.5662)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	12,000	1.3719	16,928.18	16,462.97	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2287)	0.0000	1	(2.2647)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	2,800	1.3719	3,949.91	3,841.36	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0534)	0.0000	1	(0.5284)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	17,600	1.3719	24,828.00	24,145.69	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3354)	0.0000	1	(3.3216)	02/07/2025
002202.ZK	01/13/2025	SDB3261790001	0	1,700	1.3719	2,398.16	2,332.25	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0324)	0.0000	1	(0.3208)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	900	1.3971	1,269.61	1,257.43	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0524)	0.0000	3	(0.5105)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	6,000	1.3971	8,464.09	8,382.86	0.0000	4.3300	50.00	0.00	(3.0541)	(0.3493)	0.0000	3	(3.4034)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	2,700	1.3971	3,808.84	3,772.29	0.0000	4.3300	50.00	0.00	(1.3744)	(0.1572)	0.0000	3	(1.5315)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	26,700	1.3971	37,665.21	37,303.72	0.0000	4.3300	50.00	0.00	(13.5909)	(1.5543)	0.0000	3	(15.1452)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	1,300	1.3971	1,833.89											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002202.ZK	01/10/2025	SDB3261790001	0	22,100	1.3971	31,176.07	30,876.86	0.0000	4.3300	50.00	0.00	(11.2494)	(1.2865)	0.0000	3	(12.5359)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	4,800	1.3971	6,771.27	6,706.29	0.0000	4.3300	50.00	0.00	(2.4433)	(0.2794)	0.0000	3	(2.7227)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	100	1.3971	141.07	139.71	0.0000	4.3300	50.00	0.00	(0.0509)	(0.0058)	0.0000	3	(0.0567)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	2,000	1.3971	2,821.36	2,794.29	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1164)	0.0000	3	(1.1345)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	10,000	1.3971	14,106.82	13,971.43	0.0000	4.3300	50.00	0.00	(5.0902)	(0.5821)	0.0000	3	(5.6724)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	22,200	1.3971	31,317.14	31,016.57	0.0000	4.3300	50.00	0.00	(11.3003)	(1.2924)	0.0000	3	(12.5926)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	200	1.3971	282.14	279.43	0.0000	4.3300	50.00	0.00	(0.1018)	(0.0116)	0.0000	3	(0.1134)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	26,700	1.3971	37,665.21	37,303.72	0.0000	4.3300	50.00	0.00	(13.5909)	(1.5543)	0.0000	3	(15.1452)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	100	1.3971	141.07	139.71	0.0000	4.3300	50.00	0.00	(0.0509)	(0.0058)	0.0000	3	(0.0567)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	21,000	1.3971	29,624.32	29,340.00	0.0000	4.3300	50.00	0.00	(10.6894)	(1.2225)	0.0000	3	(11.9119)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	14,600	1.3971	20,595.96	20,398.29	0.0000	4.3300	50.00	0.00	(7.4317)	(0.8499)	0.0000	3	(8.2816)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	23,700	1.3971	33,433.16	33,112.29	0.0000	4.3300	50.00	0.00	(12.0638)	(1.3797)	0.0000	3	(13.4435)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	3,000	1.3971	4,232.05	4,191.43	0.0000	4.3300	50.00	0.00	(1.5271)	(0.1746)	0.0000	3	(1.7017)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	12,000	1.3971	16,928.18	16,765.72	0.0000	4.3300	50.00	0.00	(6.1083)	(0.6986)	0.0000	3	(6.8068)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	2,800	1.3971	3,949.91	3,912.00	0.0000	4.3300	50.00	0.00	(1.4253)	(0.1630)	0.0000	3	(1.5883)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	17,600	1.3971	24,828.00	24,589.72	0.0000	4.3300	50.00	0.00	(8.9588)	(1.0246)	0.0000	3	(9.9833)	02/07/2025
002202.ZK	01/10/2025	SDB3261790001	0	1,700	1.3971	2,398.16	2,375.14	0.0000	4.3300	50.00	0.00	(0.8653)	(0.0990)	0.0000	3	(0.9643)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	900	1.3715	1,269.61	1,234.33	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0171)	0.0000	1	(0.1698)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	6,000	1.3715	8,464.09	8,228.90	0.0000	4.3300	50.00	0.00	(10.0180)	(0.1143)	0.0000	1	(1.1323)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	2,700	1.3715	3,808.84	3,703.00	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0514)	0.0000	1	(0.5095)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	26,700	1.3715	37,665.21	36,618.60	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5086)	0.0000	1	(5.0389)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	1,300	1.3715	1,833.89	1,782.93	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0248)	0.0000	1	(0.2453)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	22,100	1.3715	31,176.07	30,309.77	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4210)	0.0000	1	(4.1708)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	4,800	1.3715	6,771.27	6,583.12	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0914)	0.0000	1	(0.9059)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	100	1.3715	141.07	137.15	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	2,000	1.3715	2,821.36	2,742.97	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0381)	0.0000	1	(0.3774)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	10,000	1.3715	14,106.82	13,714.83	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1905)	0.0000	1	(1.8872)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	22,200	1.3715	31,317.14	30,446.92	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4229)	0.0000	1	(4.1896)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	200	1.3715	282.14	274.30	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0038)	0.0000	1	(0.0377)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	26,700	1.3715	37,665.21	36,618.60	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5086)	0.0000	1	(5.0389)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	100	1.3715	141.07	137.15	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	21,000	1.3715	29,624.32	28,801.14	0.0000	4.3300	50.00	0.00	(3.5631)	(0.4000)	0.0000	1	(3.9632)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	14,600	1.3715	20,595.96	20,023.65	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2781)	0.0000	1	(2.7553)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	23,700	1.3715	33,433.16	32,504.15	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4514)	0.0000	1	(4.4727)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	3,000	1.3715	4,232.05	4,114.45	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0571)	0.0000	1	(0.5662)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	12,000	1.3715	16,928.18	16,457.80	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2286)	0.0000	1	(2.2647)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	2,800	1.3715	3,949.91	3,840.15	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0533)	0.0000	1	(0.5284)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	17,600	1.3715	24,828.00	24,138.10	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3353)	0.0000	1	(3.3215)	02/07/2025
002202.ZK	01/09/2025	SDB3261790001	0	1,700	1.3715	2,398.16	2,331.52	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0324)	0.0000	1	(0.3208)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	900	1.3468	1,269.61	1,212.11	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0168)	0.0000	1	(0.1695)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	6,000	1.3468	8,464.09	8,080.75	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1122)	0.0000	1	(1.1303)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	2,700	1.3468	3,808.84	3,636.34	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0505)	0.0000	1	(0.5086)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	26,700	1.3468	37,665.21	35,959.35	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4994)	0.0000	1	(5.0297)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	1,300	1.3468	1,833.89	1,750.83	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0243)	0.0000	1	(0.2449)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	22,100	1.3468	31,176.07	29,764.10	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4134)	0.0000	1	(4.1632)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	4,800	1.3468	6,771.27	6,464.60	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0898)	0.0000	1	(0.9042)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	100	1.3468	141.07	134.68	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	2,000	1.3468	2,821.36	2,693.58	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0374)	0.0000	1	(0.3768)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	10,000	1.3468	14,106.82	13,467.92	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1871)	0.0000	1	(1.8838)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	22,200	1.3468	31,317.14	29,898.78	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4153)	0.0000	1	(4.1820)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	200	1.3468	282.14	269.36	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0037)	0.0000	1	(0.0377)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	26,700	1.3468	37,665.21	35,959.35	0.0000	4.3300	50.00	0.00	(4.5303)	(0.4994)	0.0000	1	(5.0297)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	100	1.3468	141.07	134.68	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0188)	02/07/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002202.ZK	01/08/2025	SDB3261790001	0	21,000	1.3468	29,624.32	28,282.63	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3928)	0.0000	1	(3.9560)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	14,600	1.3468	20,595.96	19,663.16	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2731)	0.0000	1	(2.7503)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	23,700	1.3468	33,433.16	31,918.97	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4433)	0.0000	1	(4.4646)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	3,000	1.3468	4,232.05	4,040.38	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0561)	0.0000	1	(0.5651)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	12,000	1.3468	16,928.18	16,161.50	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2245)	0.0000	1	(2.2605)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	2,800	1.3468	3,949.91	3,771.02	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0524)	0.0000	1	(0.5275)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	17,600	1.3468	24,828.00	23,703.54	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3292)	0.0000	1	(3.3155)	02/07/2025
002202.ZK	01/08/2025	SDB3261790001	0	1,700	1.3468	2,398.16	2,289.55	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0318)	0.0000	1	(0.3202)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	900	1.3678	1,269.61	1,231.03	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0171)	0.0000	1	(0.1698)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	6,000	1.3678	8,464.09	8,206.88	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1140)	0.0000	1	(1.1320)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	2,700	1.3678	3,808.84	3,693.10	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0513)	0.0000	1	(0.5094)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	26,700	1.3678	37,665.21	36,520.61	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5072)	0.0000	1	(5.0375)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	1,300	1.3678	1,833.89	1,778.16	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0247)	0.0000	1	(0.2453)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	22,100	1.3678	31,176.07	30,228.67	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4198)	0.0000	1	(4.1696)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	4,800	1.3678	6,771.27	6,565.50	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0912)	0.0000	1	(0.9056)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	100	1.3678	141.07	136.78	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	2,000	1.3678	2,821.36	2,735.63	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0380)	0.0000	1	(0.3773)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	10,000	1.3678	14,106.82	13,678.13	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1900)	0.0000	1	(1.8867)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	22,200	1.3678	31,317.14	30,365.45	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4217)	0.0000	1	(4.1885)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	200	1.3678	282.14	273.56	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0038)	0.0000	1	(0.0377)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	26,700	1.3678	37,665.21	36,520.61	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5072)	0.0000	1	(5.0375)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	100	1.3678	141.07	136.78	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	21,000	1.3678	29,624.32	28,724.07	0.0000	4.3300	50.00	0.00	(3.5631)	(0.3989)	0.0000	1	(3.9621)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	14,600	1.3678	20,595.96	19,970.07	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2774)	0.0000	1	(2.7546)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	23,700	1.3678	33,433.16	32,417.17	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4502)	0.0000	1	(4.4715)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	3,000	1.3678	4,232.05	4,103.44	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0570)	0.0000	1	(0.5660)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	12,000	1.3678	16,928.18	16,413.76	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2280)	0.0000	1	(2.2641)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	2,800	1.3678	3,949.91	3,829.88	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0532)	0.0000	1	(0.5283)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	17,600	1.3678	24,828.00	24,073.51	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3344)	0.0000	1	(3.3206)	02/07/2025
002202.ZK	01/07/2025	SDB3261790001	0	1,700	1.3678	2,398.16	2,325.28	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0323)	0.0000	1	(0.3207)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	900	1.4107	1,269.61	1,269.61	0.0000	4.3300	50.00	0.00	(0.1527)	(0.0176)	0.0000	1	(0.1703)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	6,000	1.4107	8,464.09	8,464.09	0.0000	4.3300	50.00	0.00	(1.0180)	(0.1176)	0.0000	1	(1.1356)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	2,700	1.4107	3,808.84	3,808.84	0.0000	4.3300	50.00	0.00	(0.4581)	(0.0529)	0.0000	1	(0.5110)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	26,700	1.4107	37,665.21	37,665.21	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5231)	0.0000	1	(5.0534)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	1,300	1.4107	1,833.89	1,833.89	0.0000	4.3300	50.00	0.00	(0.2206)	(0.0255)	0.0000	1	(0.2460)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	22,100	1.4107	31,176.07	31,176.07	0.0000	4.3300	50.00	0.00	(3.7498)	(0.4330)	0.0000	1	(4.1828)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	4,800	1.4107	6,771.27	6,771.27	0.0000	4.3300	50.00	0.00	(0.8144)	(0.0940)	0.0000	1	(0.9085)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	100	1.4107	141.07	141.07	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0020)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	2,000	1.4107	2,821.36	2,821.36	0.0000	4.3300	50.00	0.00	(0.3393)	(0.0392)	0.0000	1	(0.3785)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	10,000	1.4107	14,106.82	14,106.82	0.0000	4.3300	50.00	0.00	(1.6967)	(0.1959)	0.0000	1	(1.8927)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	22,200	1.4107	31,317.14	31,317.14	0.0000	4.3300	50.00	0.00	(3.7668)	(0.4350)	0.0000	1	(4.2017)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	200	1.4107	282.14	282.14	0.0000	4.3300	50.00	0.00	(0.0339)	(0.0039)	0.0000	1	(0.0379)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	26,700	1.4107	37,665.21	37,665.21	0.0000	4.3300	50.00	0.00	(4.5303)	(0.5231)	0.0000	1	(5.0534)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	100	1.4107	141.07	141.07	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0020)	0.0000	1	(0.0189)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	21,000	1.4107	29,624.32	29,624.32	0.0000	4.3300	50.00	0.00	(3.5631)	(0.4114)	0.0000	1	(3.9746)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	14,600	1.4107	20,595.96	20,595.96	0.0000	4.3300	50.00	0.00	(2.4772)	(0.2861)	0.0000	1	(2.7633)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	23,700	1.4107	33,433.16	33,433.16	0.0000	4.3300	50.00	0.00	(4.0213)	(0.4643)	0.0000	1	(4.4856)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	3,000	1.4107	4,232.05	4,232.05	0.0000	4.3300	50.00	0.00	(0.5090)	(0.0588)	0.0000	1	(0.5678)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	12,000	1.4107	16,928.18	16,928.18	0.0000	4.3300	50.00	0.00	(2.0361)	(0.2351)	0.0000	1	(2.2712)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	2,800	1.4107	3,949.91	3,949.91	0.0000	4.3300	50.00	0.00	(0.4751)	(0.0549)	0.0000	1	(0.5299)	02/07/2025
002202.ZK	01/06/2025	SDB3261790001	0	17,600	1.4107	24,828.00	24,828.00	0.0000	4.3300	50.00	0.00	(2.9863)	(0.3448)	0.0000	1	(3.3311)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002202.ZK	01/06/2025	SDB3261790001	0	1,700	1.4107	2,398.16	2,398.16	0.0000	4.3300	50.00	0.00	(0.2884)	(0.0333)	0.0000	1	(0.3218)	02/07/2025
TOTAL XINJIANG GOLDWIND SCIENCE&TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(452.2483)	(50.7630)	0.0000	(503.0113)	
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
002100.ZK	01/17/2025	SDB3260123069	0	400	0.8494	357.79	339.75	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.0000	1	(0.0478)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	2,200	0.8494	1,967.85	1,868.61	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0260)	0.0000	1	(0.2626)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	600	0.8494	536.69	509.62	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	300	0.8494	268.34	254.81	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	300	0.8494	268.34	254.81	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	5,000	0.8494	4,472.40	4,246.84	0.0000	4.3300	50.00	0.00	(0.5379)	(0.0590)	0.0000	1	(0.5969)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	600	0.8494	536.69	509.62	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/17/2025	SDB3260123069	0	700	0.8494	626.14	594.56	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0083)	0.0000	1	(0.0836)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	400	0.8295	357.79	331.80	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0476)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	100	0.8295	89.45	82.95	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	2,200	0.8295	1,967.85	1,824.88	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0253)	0.0000	1	(0.2620)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	600	0.8295	536.69	497.70	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0069)	0.0000	1	(0.0715)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	300	0.8295	268.34	248.85	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	300	0.8295	268.34	248.85	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0357)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	900	0.8295	805.03	746.54	0.0000	4.3300	50.00	0.00	(0.0968)	(0.0104)	0.0000	1	(0.1072)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	100	0.8295	89.45	82.95	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	800	0.8295	715.58	663.59	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0092)	0.0000	1	(0.0953)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	1,700	0.8295	1,520.61	1,410.14	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0196)	0.0000	1	(0.2025)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	5,500	0.8295	4,919.63	4,562.21	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0634)	0.0000	1	(0.6551)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	8,100	0.8295	7,245.28	6,718.89	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0933)	0.0000	1	(0.9648)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	2,600	0.8295	2,325.65	2,156.68	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0300)	0.0000	1	(0.3097)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	600	0.8295	536.69	497.70	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0069)	0.0000	1	(0.0715)	02/07/2025
002100.ZK	01/16/2025	SDB3260123069	0	700	0.8295	626.14	580.64	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0081)	0.0000	1	(0.0834)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	400	0.8253	357.79	330.12	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0046)	0.0000	1	(0.0476)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	100	0.8253	89.45	82.53	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	2,200	0.8253	1,967.85	1,815.67	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0252)	0.0000	1	(0.2619)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	600	0.8253	536.69	495.18	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0069)	0.0000	1	(0.0714)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	300	0.8253	268.34	247.59	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0034)	0.0000	1	(0.0357)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	300	0.8253	268.34	247.59	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0034)	0.0000	1	(0.0357)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	900	0.8253	805.03	742.78	0.0000	4.3300	50.00	0.00	(0.0968)	(0.0103)	0.0000	1	(0.1071)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	100	0.8253	89.45	82.53	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	800	0.8253	715.58	660.24	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0092)	0.0000	1	(0.0952)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	1,700	0.8253	1,520.61	1,403.02	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0195)	0.0000	1	(0.2024)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	5,500	0.8253	4,919.63	4,539.18	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0630)	0.0000	1	(0.6548)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	8,100	0.8253	7,245.28	6,684.98	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0928)	0.0000	1	(0.9643)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	2,600	0.8253	2,325.65	2,145.80	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0298)	0.0000	1	(0.3095)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	600	0.8253	536.69	495.18	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0069)	0.0000	1	(0.0714)	02/07/2025
002100.ZK	01/15/2025	SDB3260123069	0	700	0.8253	626.14	577.71	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0080)	0.0000	1	(0.0833)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	400	0.8448	357.79	337.93	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.0000	1	(0.0477)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	100	0.8448	89.45	84.48	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	2,200	0.8448	1,967.85	1,858.61	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0258)	0.0000	1	(0.2625)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	600	0.8448	536.69	506.89	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0070)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	300	0.8448	268.34	253.45	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	300	0.8448	268.34	253.45	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	900	0.8448	805.03	760.34	0.0000	4.3300	50.00	0.00	(0.0968)	(0.0106)	0.0000	1	(0.1074)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	100	0.8448	89.45	84.48	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	800	0.8448	715.58	675.86	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0094)	0.0000	1	(0.0955)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	1,700	0.8448	1,520.61	1,436.20	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0199)	0.0000	1	(0.2028)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	5,500	0.8448	4,919.63	4,646.53	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0645)	0.0000	1	(0.6563)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002100.ZK	01/14/2025	SDB3260123069	0	8,100	0.8448	7,245.28	6,843.07	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0950)	0.0000	1	(0.9665)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	2,600	0.8448	2,325.65	2,196.54	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0305)	0.0000	1	(0.3102)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	600	0.8448	536.69	506.89	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0070)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/14/2025	SDB3260123069	0	700	0.8448	626.14	591.38	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0082)	0.0000	1	(0.0835)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	400	0.8479	357.79	339.17	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.3000	1	(0.0477)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	100	0.8479	89.45	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	2,200	0.8479	1,967.85	1,865.42	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0259)	0.0000	1	(0.2626)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	600	0.8479	536.69	508.75	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	300	0.8479	268.34	254.38	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	300	0.8479	268.34	254.38	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	8,600	0.8479	7,692.52	7,292.10	0.0000	4.3300	50.00	0.00	(0.9252)	(0.1013)	0.0000	1	(1.0265)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	100	0.8479	89.45	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.3000	1	(0.0119)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	800	0.8479	715.58	678.34	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0094)	0.0000	1	(0.0955)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	1,700	0.8479	1,520.61	1,441.46	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0200)	0.0000	1	(0.2029)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	5,500	0.8479	4,919.63	4,663.55	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0648)	0.0000	1	(0.6565)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	8,100	0.8479	7,245.28	6,868.14	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0954)	0.0000	1	(0.9668)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	2,600	0.8479	2,325.65	2,204.59	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0306)	0.0000	1	(0.3103)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	600	0.8479	536.69	508.75	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0716)	02/07/2025
002100.ZK	01/13/2025	SDB3260123069	0	700	0.8479	626.14	593.54	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0082)	0.3000	1	(0.0836)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	400	0.8601	357.79	344.04	0.0000	4.3300	50.00	0.00	(0.1291)	(0.0143)	0.0000	3	(0.1434)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	100	0.8601	89.45	86.01	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	2,200	0.8601	1,967.85	1,892.21	0.0000	4.3300	50.00	0.00	(0.7101)	(0.0788)	0.0000	3	(0.7889)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	600	0.8601	536.69	516.06	0.0000	4.3300	50.00	0.00	(0.1937)	(0.0215)	0.0000	3	(0.2152)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	300	0.8601	268.34	258.03	0.0000	4.3300	50.00	0.00	(0.0968)	(0.0108)	0.3000	3	(0.1076)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	300	0.8601	268.34	258.03	0.0000	4.3300	50.00	0.00	(0.0968)	(0.0108)	0.0000	3	(0.1076)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	19,500	0.8601	17,442.34	16,771.85	0.0000	4.3300	50.00	0.00	(6.2938)	(0.6988)	0.3000	3	(6.9926)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	100	0.8601	89.45	86.01	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	800	0.8601	715.58	688.08	0.0000	4.3300	50.00	0.00	(0.2582)	(0.0287)	0.0000	3	(0.2869)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	1,700	0.8601	1,520.61	1,462.16	0.0000	4.3300	50.00	0.00	(0.5487)	(0.0609)	0.0000	3	(0.6096)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	5,500	0.8601	4,919.63	4,730.52	0.0000	4.3300	50.00	0.00	(1.7752)	(0.1971)	0.0000	3	(1.9723)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	8,100	0.8601	7,245.28	6,966.77	0.0000	4.3300	50.00	0.00	(2.6143)	(0.2903)	0.0000	3	(2.9046)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	2,600	0.8601	2,325.65	2,236.25	0.0000	4.3300	50.00	0.00	(0.8392)	(0.0932)	0.0000	3	(0.9323)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	600	0.8601	536.69	516.06	0.0000	4.3300	50.00	0.00	(0.1937)	(0.0215)	0.3000	3	(0.2152)	02/07/2025
002100.ZK	01/10/2025	SDB3260123069	0	700	0.8601	626.14	602.07	0.0000	4.3300	50.00	0.00	(0.2259)	(0.0251)	0.0000	3	(0.2510)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	400	0.8563	357.79	342.53	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0048)	0.0000	1	(0.0478)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	100	0.8563	89.45	85.63	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	2,200	0.8563	1,967.85	1,883.92	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0262)	0.0000	1	(0.2629)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	600	0.8563	536.69	513.80	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.3000	1	(0.0717)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	300	0.8563	268.34	256.90	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0036)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	300	0.8563	268.34	256.90	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0036)	0.3000	1	(0.0358)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	20,200	0.8563	18,068.48	17,297.81	0.0000	4.3300	50.00	0.00	(2.1732)	(0.2402)	0.0000	1	(2.4135)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	100	0.8563	89.45	85.63	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	800	0.8563	715.58	685.06	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0095)	0.0000	1	(0.0956)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	1,700	0.8563	1,520.61	1,455.76	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0202)	0.0000	1	(0.2031)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	5,500	0.8563	4,919.63	4,709.80	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0654)	0.3000	1	(0.6571)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	8,100	0.8563	7,245.28	6,936.25	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0963)	0.0000	1	(0.9678)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	2,600	0.8563	2,325.65	2,226.45	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0309)	0.0000	1	(0.3106)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	600	0.8563	536.69	513.80	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0717)	02/07/2025
002100.ZK	01/09/2025	SDB3260123069	0	700	0.8563	626.14	599.43	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0083)	0.0000	1	(0.0836)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	400	0.8520	357.79	340.79	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0047)	0.0000	1	(0.0478)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	100	0.8520	89.45	85.20	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	2,200	0.8520	1,967.85	1,874.33	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0260)	0.3000	1	(0.2627)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	600	0.8520	536.69	511.18	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0717)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002100.ZK	01/08/2025	SDB3260123069	0	300	0.8520	268.34	255.59	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	300	0.8520	268.34	255.59	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0035)	0.0000	1	(0.0358)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	20,200	0.8520	18,068.48	17,209.77	0.0000	4.3300	50.00	0.00	(2.1732)	(0.2390)	0.0000	1	(2.4123)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	100	0.8520	89.45	85.20	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0119)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	800	0.8520	715.58	681.58	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0095)	0.0000	1	(0.0955)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	1,700	0.8520	1,520.61	1,448.35	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0201)	0.0000	1	(0.2030)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	5,500	0.8520	4,919.63	4,685.83	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0651)	0.0000	1	(0.6568)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	8,100	0.8520	7,245.28	6,900.95	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0958)	0.0000	1	(0.9673)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	2,600	0.8520	2,325.65	2,215.12	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0308)	0.0000	1	(0.3105)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	600	0.8520	536.69	511.18	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0071)	0.0000	1	(0.0717)	02/07/2025
002100.ZK	01/08/2025	SDB3260123069	0	700	0.8520	626.14	596.38	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0083)	0.0000	1	(0.0836)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	400	0.8800	357.79	352.00	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0049)	0.0000	1	(0.0479)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	100	0.8800	89.45	88.00	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	2,200	0.8800	1,967.85	1,935.98	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0269)	0.0000	1	(0.2636)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	600	0.8800	536.69	528.00	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0073)	0.0000	1	(0.0719)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	300	0.8800	268.34	264.00	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0037)	0.0000	1	(0.0359)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	300	0.8800	268.34	264.00	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0037)	0.0000	1	(0.0359)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	20,200	0.8800	18,068.48	17,775.84	0.0000	4.3300	50.00	0.00	(2.1732)	(0.2469)	0.0000	1	(2.4201)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	100	0.8800	89.45	88.00	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	800	0.8800	715.58	703.99	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0098)	0.0000	1	(0.0958)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	1,700	0.8800	1,520.61	1,495.99	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0208)	0.0000	1	(0.2037)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	5,500	0.8800	4,919.63	4,839.96	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0672)	0.0000	1	(0.6589)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	8,100	0.8800	7,245.28	7,127.94	0.0000	4.3300	50.00	0.00	(0.8714)	(0.0990)	0.0000	1	(0.9704)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	2,600	0.8800	2,325.65	2,287.98	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0318)	0.0000	1	(0.3115)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	600	0.8800	536.69	528.00	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0073)	0.0000	1	(0.0719)	02/07/2025
002100.ZK	01/07/2025	SDB3260123069	0	700	0.8800	626.14	615.99	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0086)	0.0000	1	(0.0839)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	400	0.8945	357.79	357.79	0.0000	4.3300	50.00	0.00	(0.0430)	(0.0050)	0.0000	1	(0.0480)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	100	0.8945	89.45	89.45	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	2,200	0.8945	1,967.85	1,967.85	0.0000	4.3300	50.00	0.00	(0.2367)	(0.0273)	0.0000	1	(0.2640)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	600	0.8945	536.69	536.69	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0075)	0.0000	1	(0.0720)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	300	0.8945	268.34	268.34	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0037)	0.0000	1	(0.0360)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	300	0.8945	268.34	268.34	0.0000	4.3300	50.00	0.00	(0.0323)	(0.0037)	0.0000	1	(0.0360)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	20,200	0.8945	18,068.48	18,068.48	0.0000	4.3300	50.00	0.00	(2.1732)	(0.2510)	0.0000	1	(2.4242)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	100	0.8945	89.45	89.45	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	800	0.8945	715.58	715.58	0.0000	4.3300	50.00	0.00	(0.0861)	(0.0099)	0.0000	1	(0.0960)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	1,700	0.8945	1,520.61	1,520.61	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0211)	0.0000	1	(0.2040)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	5,500	0.8945	4,919.63	4,919.63	0.0000	4.3300	50.00	0.00	(0.5917)	(0.0683)	0.0000	1	(0.6601)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	8,100	0.8945	7,245.28	7,245.28	0.0000	4.3300	50.00	0.00	(0.8714)	(0.1006)	0.0000	1	(0.9721)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	2,600	0.8945	2,325.65	2,325.65	0.0000	4.3300	50.00	0.00	(0.2797)	(0.0323)	0.0000	1	(0.3120)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	600	0.8945	536.69	536.69	0.0000	4.3300	50.00	0.00	(0.0646)	(0.0075)	0.0000	1	(0.0720)	02/07/2025
002100.ZK	01/06/2025	SDB3260123069	0	700	0.8945	626.14	626.14	0.0000	4.3300	50.00	0.00	(0.0753)	(0.0087)	0.0000	1	(0.0840)	02/07/2025
TOTAL XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												(45.6918)	(5.0645)	0.0000		(50.7562)	
XINTEC INC CMN																	
3374.TWO	01/17/2025	SDB3260121502	0	5,000	6.3984	30,182.92	31,992.13	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2666)	0.0000	1	(3.8969)	02/04/2025
3374.TWO	01/17/2025	SDB3260121502	0	10,000	6.3984	60,365.85	63,984.27	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5332)	0.0000	1	(7.7939)	02/04/2025
3374.TWO	01/17/2025	SDB3260121502	0	6,000	6.3984	36,219.51	38,390.56	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3199)	0.0000	1	(4.6763)	02/04/2025
3374.TWO	01/16/2025	SDB3260121502	0	5,000	6.3469	30,182.92	31,734.52	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2645)	0.0000	1	(3.8948)	02/04/2025
3374.TWO	01/16/2025	SDB3260121502	0	10,000	6.3469	60,365.85	63,469.04	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5289)	0.0000	1	(7.7896)	02/04/2025
3374.TWO	01/16/2025	SDB3260121502	0	6,000	6.3469	36,219.51	38,081.42	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3173)	0.0000	1	(4.6737)	02/04/2025
3374.TWO	01/15/2025	SDB3260121502	0	5,000	6.2358	30,182.92	31,179.23	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2598)	0.0000	1	(3.8902)	02/04/2025
3374.TWO	01/15/2025	SDB3260121502	0	10,000	6.2358	60,365.85	62,358.45	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5197)	0.0000	1	(7.7803)	02/04/2025
3374.TWO	01/15/2025	SDB3260121502	0	6,000	6.2358	36,219.51	37,415.07	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3118)	0.0000	1	(4.6682)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XINTEC INC CMN (Cont.)																	
3374.TWO	01/14/2025	SDB3260121502	0	5,000	6.5532	30,182.92	32,766.00	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2730)	0.0000	1	(3.9034)	02/04/2025
3374.TWO	01/14/2025	SDB3260121502	0	10,000	6.5532	60,365.85	65,531.99	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5461)	0.0000	1	(7.8068)	02/04/2025
3374.TWO	01/14/2025	SDB3260121502	0	6,000	6.5532	36,219.51	39,319.19	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3277)	0.0000	1	(4.6841)	02/04/2025
3374.TWO	01/13/2025	SDB3260121502	0	5,000	6.1318	30,182.92	30,659.01	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2555)	0.0000	1	(3.8858)	02/04/2025
3374.TWO	01/13/2025	SDB3260121502	0	10,000	6.1318	60,365.85	61,318.03	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5110)	0.0000	1	(7.7717)	02/04/2025
3374.TWO	01/13/2025	SDB3260121502	0	6,000	6.1318	36,219.51	36,790.82	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3066)	0.0000	1	(4.6630)	02/04/2025
3374.TWO	01/10/2025	SDB3260121502	0	5,000	6.2966	30,182.92	31,482.89	0.0000	4.3300	30.00	0.00	(10.8910)	(0.7871)	0.0000	3	(11.6781)	02/04/2025
3374.TWO	01/10/2025	SDB3260121502	0	10,000	6.2966	60,365.85	62,965.78	0.0000	4.3300	30.00	0.00	(21.7820)	(1.5741)	0.0000	3	(23.3562)	02/04/2025
3374.TWO	01/10/2025	SDB3260121502	0	6,000	6.2966	36,219.51	37,779.47	0.0000	4.3300	30.00	0.00	(13.0692)	(0.9445)	0.0000	3	(14.0137)	02/04/2025
3374.TWO	01/09/2025	SDB3260121502	0	5,000	6.2991	30,182.92	31,495.58	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2625)	0.0000	1	(3.8928)	02/04/2025
3374.TWO	01/09/2025	SDB3260121502	0	10,000	6.2991	60,365.85	62,991.16	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5249)	0.0000	1	(7.7856)	02/04/2025
3374.TWO	01/09/2025	SDB3260121502	0	6,000	6.2991	36,219.51	37,794.70	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3150)	0.0000	1	(4.6714)	02/04/2025
3374.TWO	01/08/2025	SDB3260121502	0	5,000	6.1485	30,182.92	30,742.37	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2562)	0.0000	1	(3.8865)	02/04/2025
3374.TWO	01/08/2025	SDB3260121502	0	10,000	6.1485	60,365.85	61,484.74	0.0000	4.3300	30.00	0.00	(7.2607)	(0.5124)	0.0000	1	(7.7730)	02/04/2025
3374.TWO	01/08/2025	SDB3260121502	0	6,000	6.1485	36,219.51	36,890.84	0.0000	4.3300	30.00	0.00	(4.3564)	(0.3074)	0.0000	1	(4.6638)	02/04/2025
3374.TWO	01/07/2025	SDB3260121502	0	5,000	5.8725	30,182.92	29,362.67	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2447)	0.0000	1	(3.8750)	02/04/2025
3374.TWO	01/07/2025	SDB3260121502	0	10,000	5.8725	60,365.85	58,725.34	0.0000	4.3300	30.00	0.00	(7.2607)	(0.4894)	0.0000	1	(7.7500)	02/04/2025
3374.TWO	01/07/2025	SDB3260121502	0	6,000	5.8725	36,219.51	35,235.20	0.0000	4.3300	30.00	0.00	(4.3564)	(0.2936)	0.0000	1	(4.6500)	02/04/2025
3374.TWO	01/06/2025	SDB3260121502	0	5,000	5.8460	30,182.92	29,229.98	0.0000	4.3300	30.00	0.00	(3.6303)	(0.2436)	0.0000	1	(3.8739)	02/04/2025
3374.TWO	01/06/2025	SDB3260121502	0	10,000	5.8460	60,365.85	58,459.95	0.0000	4.3300	30.00	0.00	(7.2607)	(0.4872)	0.0000	1	(7.7478)	02/04/2025
3374.TWO	01/06/2025	SDB3260121502	0	6,000	5.8460	36,219.51	35,075.97	0.0000	4.3300	30.00	0.00	(4.3564)	(0.2923)	0.0000	1	(4.6487)	02/04/2025
3374.TWO	01/03/2025	SDB3260121502	0	5,000	6.0366	30,182.92	30,182.92	0.0000	4.3300	30.00	0.00	(10.8910)	(0.7546)	0.0000	3	(11.6456)	02/04/2025
3374.TWO	01/03/2025	SDB3260121502	0	10,000	6.0366	60,365.85	60,365.85	0.0000	4.3300	30.00	0.00	(21.7820)	(1.5091)	0.0000	3	(23.2912)	02/04/2025
3374.TWO	01/03/2025	SDB3260121502	0	6,000	6.0366	36,219.51	36,219.51	0.0000	4.3300	30.00	0.00	(13.0692)	(0.9055)	0.0000	3	(13.9747)	02/04/2025
TOTAL XINTEC INC CMN													(228.7111)	(16.2456)	0.0000	(244.9567)	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000400.ZK	01/17/2025	SDB3260123483	0	700	3.4791	2,397.33	2,435.40	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0338)	0.0000	1	(0.3222)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	700	3.4791	2,411.89	2,435.40	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0338)	0.0000	1	(0.3239)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	3,700	3.4791	12,933.89	12,872.81	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1788)	0.0000	1	(1.7344)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	13,400	3.4791	46,830.12	46,620.44	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6475)	0.0000	1	(6.2801)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	4,800	3.4791	18,045.80	16,699.86	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2319)	0.0000	1	(2.4025)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	700	3.4791	2,631.68	2,435.40	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0338)	0.0000	1	(0.3504)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	400	3.4791	1,503.82	1,391.65	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0193)	0.0000	1	(0.2002)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	200	3.4791	751.91	695.83	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0097)	0.0000	1	(0.1001)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	200	3.4791	751.91	695.83	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0097)	0.0000	1	(0.1001)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	15,400	3.4791	57,896.95	53,578.71	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7441)	0.0000	1	(7.7079)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	500	3.4791	1,879.77	1,739.57	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0242)	0.0000	1	(0.2503)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	17,500	3.4791	65,791.99	60,884.90	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8456)	0.0000	1	(8.7589)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	12,300	3.4791	46,242.37	42,793.39	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5944)	0.0000	1	(6.1563)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	9,100	3.4791	34,211.83	31,660.15	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4397)	0.0000	1	(4.5546)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	8,700	3.4791	32,708.02	30,268.49	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4204)	0.0000	1	(4.3544)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	500	3.4791	1,879.77	1,739.57	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0242)	0.0000	1	(0.2503)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	300	3.4791	1,127.86	1,043.74	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	300	3.4791	1,127.86	1,043.74	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	2,000	3.4791	7,519.08	6,958.27	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0966)	0.0000	1	(1.0010)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	7,100	3.4791	26,692.75	24,701.87	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3431)	0.0000	1	(3.5536)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	3,400	3.4791	12,782.44	11,829.07	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1643)	0.0000	1	(1.7017)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	7,000	3.4791	26,316.79	24,353.96	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3382)	0.0000	1	(3.5036)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	300	3.4791	1,127.86	1,043.74	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	3,700	3.4791	13,910.31	12,872.81	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1788)	0.0000	1	(1.8519)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	700	3.4791	2,631.68	2,435.40	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0338)	0.0000	1	(0.3504)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	800	3.4791	3,007.63	2,783.31	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0387)	0.0000	1	(0.4004)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/17/2025	SDB3260123483	0	100	3.4791	375.95	347.91	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	1,600	3.4791	6,015.27	5,566.62	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0773)	0.0000	1	(0.8008)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	600	3.4791	2,255.73	2,087.48	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0290)	0.0000	1	(0.3003)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	300	3.4791	1,127.86	1,043.74	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	300	3.4791	1,127.86	1,043.74	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	5,300	3.4791	19,925.57	18,439.43	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2561)	0.0000	1	(2.6527)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	9,400	3.4791	35,339.69	32,703.89	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4542)	0.0000	1	(4.7048)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	10,300	3.4791	38,723.28	35,835.11	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4977)	0.0000	1	(5.1553)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	2,600	3.4791	9,774.81	9,045.76	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1256)	0.0000	1	(1.3013)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	2,600	3.4791	9,774.81	9,045.76	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1256)	0.0000	1	(1.3013)	02/07/2025
000400.ZK	01/17/2025	SDB3260123483	0	800	3.4791	3,007.63	2,783.31	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0387)	0.0000	1	(0.4004)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	700	3.3057	2,397.33	2,314.01	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0321)	0.0000	1	(0.3205)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	700	3.3057	2,411.89	2,314.01	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0321)	0.0000	1	(0.3222)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	3,700	3.3057	12,933.89	12,231.20	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1699)	0.0000	1	(1.7255)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	13,400	3.3057	46,830.12	44,296.77	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6152)	0.0000	1	(6.2479)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	4,800	3.3057	18,045.80	15,867.50	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2204)	0.0000	1	(2.3909)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	700	3.3057	2,631.68	2,314.01	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0321)	0.0000	1	(0.3487)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	400	3.3057	1,503.82	1,322.29	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0184)	0.0000	1	(0.1992)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	200	3.3057	751.91	661.15	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0092)	0.0000	1	(0.0996)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	200	3.3057	751.91	661.15	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0092)	0.0000	1	(0.0996)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	15,400	3.3057	57,896.95	50,908.23	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7071)	0.0000	1	(7.6708)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	500	3.3057	1,879.77	1,652.86	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0230)	0.0000	1	(0.2491)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	17,500	3.3057	65,791.99	57,850.26	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8035)	0.0000	1	(8.7168)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	12,300	3.3057	46,242.37	40,660.47	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5647)	0.0000	1	(6.1267)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	9,100	3.3057	34,211.83	30,082.13	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4178)	0.0000	1	(4.5327)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	8,700	3.3057	32,708.02	28,759.84	0.0000	4.3300	50.00	0.00	(3.9340)	(0.3994)	0.0000	1	(4.3335)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	500	3.3057	1,879.77	1,652.86	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0230)	0.0000	1	(0.2491)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	300	3.3057	1,127.86	991.72	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0138)	0.0000	1	(0.1494)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	300	3.3057	1,127.86	991.72	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0138)	0.0000	1	(0.1494)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	2,000	3.3057	7,519.08	6,611.46	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0918)	0.0000	1	(0.9962)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	7,100	3.3057	26,692.75	23,470.68	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3260)	0.0000	1	(3.5365)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	3,400	3.3057	12,782.44	11,239.48	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1561)	0.0000	1	(1.6935)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	7,000	3.3057	26,316.79	23,140.10	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3214)	0.0000	1	(3.4867)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	300	3.3057	1,127.86	991.72	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0138)	0.0000	1	(0.1494)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	3,700	3.3057	13,910.31	12,231.20	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1699)	0.0000	1	(1.8430)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	700	3.3057	2,631.68	2,314.01	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0321)	0.0000	1	(0.3487)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	800	3.3057	3,007.63	2,644.58	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0367)	0.0000	1	(0.3985)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	100	3.3057	375.95	330.57	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0046)	0.0000	1	(0.0498)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	1,600	3.3057	6,015.27	5,289.17	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0735)	0.0000	1	(0.7970)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	600	3.3057	2,255.73	1,983.44	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0275)	0.0000	1	(0.2989)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	300	3.3057	1,127.86	991.72	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0138)	0.0000	1	(0.1494)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	300	3.3057	1,127.86	991.72	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0138)	0.0000	1	(0.1494)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	5,300	3.3057	19,925.57	17,520.36	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2433)	0.0000	1	(2.6399)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	9,400	3.3057	35,339.69	31,073.85	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4316)	0.0000	1	(4.6822)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	10,300	3.3057	38,723.28	34,049.01	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4729)	0.0000	1	(5.1305)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	2,600	3.3057	9,774.81	8,594.90	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1194)	0.0000	1	(1.2951)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	2,600	3.3057	9,774.81	8,594.90	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1194)	0.0000	1	(1.2951)	02/07/2025
000400.ZK	01/16/2025	SDB3260123483	0	800	3.3057	3,007.63	2,644.58	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0367)	0.0000	1	(0.3985)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	700	3.3760	2,397.33	2,363.20	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0328)	0.0000	1	(0.3212)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	700	3.3760	2,411.89	2,363.20	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0328)	0.0000	1	(0.3229)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	3,700	3.3760	12,933.89	12,491.21	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1735)	0.0000	1	(1.7291)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	13,400	3.3760	46,830.12	45,238.45	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6283)	0.0000	1	(6.2609)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	4,800	3.3760	18,045.80	16,204.82	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2251)	0.0000	1	(2.3956)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/15/2025	SDB3260123483	0	700	3.3760	2,631.68	2,363.20	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0328)	0.0000	1	(0.3494)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	400	3.3760	1,503.82	1,350.40	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0188)	0.0000	1	(0.1996)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	200	3.3760	751.91	675.20	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0094)	0.0000	1	(0.0998)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	200	3.3760	751.91	675.20	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0094)	0.0000	1	(0.0998)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	15,400	3.3760	57,896.95	51,990.46	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7221)	0.0000	1	(7.6858)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	500	3.3760	1,879.77	1,688.00	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0234)	0.0000	1	(0.2495)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	17,500	3.3760	65,791.99	59,080.07	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8206)	0.0000	1	(8.7339)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	12,300	3.3760	46,242.37	41,524.85	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5767)	0.0000	1	(6.1387)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	9,100	3.3760	34,211.83	30,721.64	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4267)	0.0000	1	(4.5416)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	8,700	3.3760	32,708.02	29,371.23	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4079)	0.0000	1	(4.3420)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	500	3.3760	1,879.77	1,688.00	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0234)	0.0000	1	(0.2495)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	300	3.3760	1,127.86	1,012.80	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0141)	0.0000	1	(0.1497)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	300	3.3760	1,127.86	1,012.80	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0141)	0.0000	1	(0.1497)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	2,000	3.3760	7,519.08	6,752.01	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0938)	0.0000	1	(0.9982)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	7,100	3.3760	26,692.75	23,969.63	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3329)	0.0000	1	(3.5435)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	3,400	3.3760	12,782.44	11,478.41	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1594)	0.0000	1	(1.6969)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	7,000	3.3760	26,316.79	23,632.03	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3282)	0.0000	1	(3.4935)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	300	3.3760	1,127.86	1,012.80	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0141)	0.0000	1	(0.1497)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	3,700	3.3760	13,910.31	12,491.21	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1735)	0.0000	1	(1.8466)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	700	3.3760	2,631.68	2,363.20	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0328)	0.0000	1	(0.3494)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	800	3.3760	3,007.63	2,700.80	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0375)	0.0000	1	(0.3993)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	100	3.3760	375.95	337.60	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0047)	0.0000	1	(0.0499)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	1,600	3.3760	6,015.27	5,401.61	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0750)	0.0000	1	(0.7985)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	600	3.3760	2,255.73	2,025.60	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0281)	0.0000	1	(0.2994)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	300	3.3760	1,127.86	1,012.80	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0141)	0.0000	1	(0.1497)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	300	3.3760	1,127.86	1,012.80	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0141)	0.0000	1	(0.1497)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	5,300	3.3760	19,925.57	17,892.82	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2485)	0.0000	1	(2.6451)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	9,400	3.3760	35,339.69	31,734.44	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4408)	0.0000	1	(4.6913)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	10,300	3.3760	38,723.28	34,772.84	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4830)	0.0000	1	(5.1405)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	2,600	3.3760	9,774.81	8,777.61	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1219)	0.0000	1	(1.2976)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	2,600	3.3760	9,774.81	8,777.61	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1219)	0.0000	1	(1.2976)	02/07/2025
000400.ZK	01/15/2025	SDB3260123483	0	800	3.3760	3,007.63	2,700.80	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0375)	0.0000	1	(0.3993)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	700	3.4432	2,397.33	2,410.26	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0335)	0.0000	1	(0.3218)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	700	3.4432	2,411.89	2,410.26	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0335)	0.0000	1	(0.3236)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	3,700	3.4432	12,933.89	12,739.96	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1769)	0.0000	1	(1.7326)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	13,400	3.4432	46,830.12	46,139.32	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6408)	0.0000	1	(6.2734)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	4,800	3.4432	18,045.80	16,527.52	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2295)	0.0000	1	(2.4001)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	700	3.4432	2,631.68	2,410.26	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0335)	0.0000	1	(0.3500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	400	3.4432	1,503.82	1,377.29	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0191)	0.0000	1	(0.2000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	200	3.4432	751.91	688.65	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0096)	0.0000	1	(0.1000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	200	3.4432	751.91	688.65	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0096)	0.0000	1	(0.1000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	15,400	3.4432	57,896.95	53,025.79	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7365)	0.0000	1	(7.7002)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	500	3.4432	1,879.77	1,721.62	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0239)	0.0000	1	(0.2500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	17,500	3.4432	65,791.99	60,256.58	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8369)	0.0000	1	(8.7502)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	12,300	3.4432	46,242.37	42,351.77	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5882)	0.0000	1	(6.1501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	9,100	3.4432	34,211.83	31,333.42	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4352)	0.0000	1	(4.5501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	8,700	3.4432	32,708.02	29,956.13	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4161)	0.0000	1	(4.3501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	500	3.4432	1,879.77	1,721.62	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0239)	0.0000	1	(0.2500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	300	3.4432	1,127.86	1,032.97	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	300	3.4432	1,127.86	1,032.97	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	2,000	3.4432	7,519.08	6,886.47	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0956)	0.0000	1	(1.0000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	7,100	3.4432	26,692.75	24,446.95	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3395)	0.0000	1	(3.5501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	3,400	3.4432	12,782.44	11,706.99	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1626)	0.0000	1	(1.7000)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/14/2025	SDB3260123483	0	7,000	3.4432	26,316.79	24,102.63	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3348)	0.0000	1	(3.5001)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	300	3.4432	1,127.86	1,032.97	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	3,700	3.4432	13,910.31	12,739.96	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1769)	0.0000	1	(1.8500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	700	3.4432	2,631.68	2,410.26	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0335)	0.0000	1	(0.3500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	800	3.4432	3,007.63	2,754.59	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0383)	0.0000	1	(0.4000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	100	3.4432	375.95	344.32	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0048)	0.0000	1	(0.0500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	1,600	3.4432	6,015.27	5,509.17	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0765)	0.0000	1	(0.8000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	600	3.4432	2,255.73	2,065.94	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0287)	0.0000	1	(0.3000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	300	3.4432	1,127.86	1,032.97	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	300	3.4432	1,127.86	1,032.97	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	5,300	3.4432	19,925.57	18,249.13	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2535)	0.0000	1	(2.6501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	9,400	3.4432	35,339.69	32,366.39	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4495)	0.0000	1	(4.7001)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	10,300	3.4432	38,723.28	35,465.30	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4926)	0.0000	1	(5.1501)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	2,600	3.4432	9,774.81	8,952.41	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1243)	0.0000	1	(1.3000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	2,600	3.4432	9,774.81	8,952.41	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1243)	0.0000	1	(1.3000)	02/07/2025
000400.ZK	01/14/2025	SDB3260123483	0	800	3.4432	3,007.63	2,754.59	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0383)	0.0000	1	(0.4000)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	700	3.4842	2,397.33	2,438.96	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0339)	0.0000	1	(0.3222)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	700	3.4842	2,411.89	2,438.96	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0339)	0.0000	1	(0.3240)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	3,700	3.4842	12,933.89	12,891.64	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1791)	0.0000	1	(1.7347)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	13,400	3.4842	46,830.12	46,688.63	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6485)	0.0000	1	(6.2811)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	4,800	3.4842	18,045.80	16,724.28	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2323)	0.0000	1	(2.4028)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	700	3.4842	2,631.68	2,438.96	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0339)	0.0000	1	(0.3504)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	400	3.4842	1,503.82	1,393.69	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0194)	0.0000	1	(0.2002)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	200	3.4842	751.91	696.85	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0097)	0.0000	1	(0.1001)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	200	3.4842	751.91	696.85	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0097)	0.0000	1	(0.1001)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	15,400	3.4842	57,896.95	53,657.08	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7452)	0.0000	1	(7.7090)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	500	3.4842	1,879.77	1,742.11	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0242)	0.0000	1	(0.2503)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	17,500	3.4842	65,791.99	60,973.96	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8469)	0.0000	1	(8.7602)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	12,300	3.4842	46,242.37	42,855.98	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5952)	0.0000	1	(6.1572)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	9,100	3.4842	34,211.83	31,706.46	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4404)	0.0000	1	(4.5553)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	8,700	3.4842	32,708.02	30,312.77	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4210)	0.0000	1	(4.3551)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	500	3.4842	1,879.77	1,742.11	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0242)	0.0000	1	(0.2503)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	300	3.4842	1,127.86	1,045.27	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	300	3.4842	1,127.86	1,045.27	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	2,000	3.4842	7,519.08	6,968.45	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0968)	0.0000	1	(1.0012)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	7,100	3.4842	26,692.75	24,738.00	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3436)	0.0000	1	(3.5541)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	3,400	3.4842	12,782.44	11,846.37	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1645)	0.0000	1	(1.7020)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	7,000	3.4842	26,316.79	24,389.58	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3387)	0.0000	1	(3.5041)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	300	3.4842	1,127.86	1,045.27	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	3,700	3.4842	13,910.31	12,891.64	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1791)	0.0000	1	(1.8522)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	700	3.4842	2,631.68	2,438.96	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0339)	0.0000	1	(0.3504)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	800	3.4842	3,007.63	2,787.38	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0387)	0.0000	1	(0.4005)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	100	3.4842	375.95	348.42	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0048)	0.0000	1	(0.0501)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	1,600	3.4842	6,015.27	5,574.76	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0774)	0.0000	1	(0.8009)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	600	3.4842	2,255.73	2,090.54	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0290)	0.0000	1	(0.3003)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	300	3.4842	1,127.86	1,045.27	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	300	3.4842	1,127.86	1,045.27	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0145)	0.0000	1	(0.1502)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	5,300	3.4842	19,925.57	18,466.40	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2565)	0.0000	1	(2.6531)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	9,400	3.4842	35,339.69	32,751.72	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4549)	0.0000	1	(4.7055)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	10,300	3.4842	38,723.28	35,887.53	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4984)	0.0000	1	(5.1560)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	2,600	3.4842	9,774.81	9,058.99	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1258)	0.0000	1	(1.3015)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	2,600	3.4842	9,774.81	9,058.99	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1258)	0.0000	1	(1.3015)	02/07/2025
000400.ZK	01/13/2025	SDB3260123483	0	800	3.4842	3,007.63	2,787.38	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0387)	0.0000	1	(0.4005)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/10/2025	SDB3260123483	0	700	3.4267	2,397.33	2,398.72	0.0000	4.3300	50.00	0.00	(0.8650)	(0.0999)	0.0000	3	(0.9650)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	700	3.4267	2,411.89	2,398.72	0.0000	4.3300	50.00	0.00	(0.8703)	(0.0999)	0.0000	3	(0.9702)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	3,700	3.4267	12,933.89	12,678.97	0.0000	4.3300	50.00	0.00	(4.6670)	(0.5283)	0.0000	3	(5.1953)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	13,400	3.4267	46,830.12	45,918.44	0.0000	4.3300	50.00	0.00	(16.8979)	(1.9133)	0.0000	3	(18.8111)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	4,800	3.4267	18,045.80	16,448.40	0.0000	4.3300	50.00	0.00	(6.5115)	(0.6853)	0.0000	3	(7.1969)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	700	3.4267	2,631.68	2,398.72	0.0000	4.3300	50.00	0.00	(0.9496)	(0.0999)	0.0000	3	(1.0495)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	400	3.4267	1,503.82	1,370.70	0.0000	4.3300	50.00	0.00	(0.5426)	(0.0571)	0.0000	3	(0.5997)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	200	3.4267	751.91	685.35	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0286)	0.0000	3	(0.2999)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	200	3.4267	751.91	685.35	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0286)	0.0000	3	(0.2999)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	15,400	3.4267	57,896.95	52,771.93	0.0000	4.3300	50.00	0.00	(20.8911)	(2.1988)	0.0000	3	(23.0900)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	500	3.4267	1,879.77	1,713.37	0.0000	4.3300	50.00	0.00	(0.6783)	(0.0714)	0.0000	3	(0.7497)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	17,500	3.4267	65,791.99	59,968.11	0.0000	4.3300	50.00	0.00	(23.7399)	(2.4987)	0.0000	3	(26.2386)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	12,300	3.4267	46,242.37	42,149.01	0.0000	4.3300	50.00	0.00	(16.6858)	(1.7562)	0.0000	3	(18.4420)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	9,100	3.4267	34,211.83	31,183.42	0.0000	4.3300	50.00	0.00	(12.3448)	(1.2993)	0.0000	3	(13.6441)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	8,700	3.4267	32,708.02	29,812.72	0.0000	4.3300	50.00	0.00	(11.8021)	(1.2422)	0.0000	3	(13.0443)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	500	3.4267	1,879.77	1,713.37	0.0000	4.3300	50.00	0.00	(0.6783)	(0.0714)	0.0000	3	(0.7497)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	300	3.4267	1,127.86	1,028.02	0.0000	4.3300	50.00	0.00	(0.4070)	(0.0428)	0.0000	3	(0.4498)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	300	3.4267	1,127.86	1,028.02	0.0000	4.3300	50.00	0.00	(0.4070)	(0.0428)	0.0000	3	(0.4498)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	2,000	3.4267	7,519.08	6,853.50	0.0000	4.3300	50.00	0.00	(2.7131)	(0.2856)	0.0000	3	(2.9987)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	7,100	3.4267	26,692.75	24,329.92	0.0000	4.3300	50.00	0.00	(9.6316)	(1.0137)	0.0000	3	(10.6454)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	3,400	3.4267	12,782.44	11,650.95	0.0000	4.3300	50.00	0.00	(4.6123)	(0.4855)	0.0000	3	(5.0978)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	7,000	3.4267	26,316.79	23,987.24	0.0000	4.3300	50.00	0.00	(9.4960)	(0.9995)	0.0000	3	(10.4954)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	300	3.4267	1,127.86	1,028.02	0.0000	4.3300	50.00	0.00	(0.4070)	(0.0428)	0.0000	3	(0.4498)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	3,700	3.4267	13,910.31	12,678.97	0.0000	4.3300	50.00	0.00	(5.0193)	(0.5283)	0.0000	3	(5.5476)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	700	3.4267	2,631.68	2,398.72	0.0000	4.3300	50.00	0.00	(0.9496)	(0.0999)	0.0000	3	(1.0495)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	800	3.4267	3,007.63	2,741.40	0.0000	4.3300	50.00	0.00	(1.0853)	(0.1142)	0.0000	3	(1.1995)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	100	3.4267	375.95	342.67	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	3	(0.1499)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	1,600	3.4267	6,015.27	5,482.80	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2284)	0.0000	3	(2.3990)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	600	3.4267	2,255.73	2,056.05	0.0000	4.3300	50.00	0.00	(0.8139)	(0.0857)	0.0000	3	(0.8996)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	300	3.4267	1,127.86	1,028.02	0.0000	4.3300	50.00	0.00	(0.4070)	(0.0428)	0.0000	3	(0.4498)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	300	3.4267	1,127.86	1,028.02	0.0000	4.3300	50.00	0.00	(0.4070)	(0.0428)	0.0000	3	(0.4498)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	5,300	3.4267	19,925.57	18,161.77	0.0000	4.3300	50.00	0.00	(7.1898)	(0.7567)	0.0000	3	(7.9466)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	9,400	3.4267	35,339.69	32,211.44	0.0000	4.3300	50.00	0.00	(12.7517)	(1.3421)	0.0000	3	(14.0939)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	10,300	3.4267	38,723.28	35,295.51	0.0000	4.3300	50.00	0.00	(13.9727)	(1.4706)	0.0000	3	(15.4433)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	2,600	3.4267	9,774.81	8,909.55	0.0000	4.3300	50.00	0.00	(3.5271)	(0.3712)	0.0000	3	(3.8983)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	2,600	3.4267	9,774.81	8,909.55	0.0000	4.3300	50.00	0.00	(3.5271)	(0.3712)	0.0000	3	(3.8983)	02/07/2025
000400.ZK	01/10/2025	SDB3260123483	0	800	3.4267	3,007.63	2,741.40	0.0000	4.3300	50.00	0.00	(1.0853)	(0.1142)	0.0000	3	(1.1995)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	700	3.4335	2,397.33	2,403.43	0.0000	4.3300	50.00	0.00	(0.2883)	(0.0334)	0.0000	1	(0.3217)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	700	3.4335	2,411.89	2,403.43	0.0000	4.3300	50.00	0.00	(0.2901)	(0.0334)	0.0000	1	(0.3235)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	3,700	3.4335	12,933.89	12,703.82	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1764)	0.0000	1	(1.7321)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	13,400	3.4335	46,830.12	46,008.43	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6390)	0.0000	1	(6.2716)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	4,800	3.4335	18,045.80	16,480.63	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2289)	0.0000	1	(2.3994)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	700	3.4335	2,631.68	2,403.43	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0334)	0.0000	1	(0.3499)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	400	3.4335	1,503.82	1,373.39	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0191)	0.0000	1	(0.2000)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	200	3.4335	751.91	686.69	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0095)	0.0000	1	(0.1000)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	200	3.4335	751.91	686.69	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0095)	0.0000	1	(0.1000)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	15,400	3.4335	57,896.95	52,875.36	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7344)	0.0000	1	(7.6981)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	500	3.4335	1,879.77	1,716.73	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0238)	0.0000	1	(0.2499)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	17,500	3.4335	65,791.99	60,085.64	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8345)	0.0000	1	(8.7478)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	12,300	3.4335	46,242.37	42,231.62	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5866)	0.0000	1	(6.1485)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	9,100	3.4335	34,211.83	31,244.53	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4340)	0.0000	1	(4.5489)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	8,700	3.4335	32,708.02	29,871.15	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4149)	0.0000	1	(4.3489)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	500	3.4335	1,879.77	1,716.73	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0238)	0.0000	1	(0.2499)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/09/2025	SDB3260123483	0	300	3.4335	1,127.86	1,030.04	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	300	3.4335	1,127.86	1,030.04	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	2,000	3.4335	7,519.08	6,866.93	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0954)	0.0000	1	(0.9998)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	7,100	3.4335	26,692.75	24,377.60	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3386)	0.0000	1	(3.5491)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	3,400	3.4335	12,782.44	11,673.78	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1621)	0.0000	1	(1.6996)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	7,000	3.4335	26,316.79	24,034.26	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3338)	0.0000	1	(3.4991)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	300	3.4335	1,127.86	1,030.04	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	3,700	3.4335	13,910.31	12,703.82	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1764)	0.0000	1	(1.8495)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	700	3.4335	2,631.68	2,403.43	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0334)	0.0000	1	(0.3499)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	800	3.4335	3,007.63	2,746.77	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0381)	0.0000	1	(0.3999)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	100	3.4335	375.95	343.35	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0048)	0.0000	1	(0.0500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	1,600	3.4335	6,015.27	5,493.54	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0763)	0.0000	1	(0.7998)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	600	3.4335	2,255.73	2,060.08	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0286)	0.0000	1	(0.2999)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	300	3.4335	1,127.86	1,030.04	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	300	3.4335	1,127.86	1,030.04	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1500)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	5,300	3.4335	19,925.57	18,197.36	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2527)	0.0000	1	(2.6493)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	9,400	3.4335	35,339.69	32,274.57	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4483)	0.0000	1	(4.6988)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	10,300	3.4335	38,723.28	35,364.69	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4912)	0.0000	1	(5.1487)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	2,600	3.4335	9,774.81	8,927.01	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1240)	0.0000	1	(1.2997)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	2,600	3.4335	9,774.81	8,927.01	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1240)	0.0000	1	(1.2997)	02/07/2025
000400.ZK	01/09/2025	SDB3260123483	0	800	3.4335	3,007.63	2,746.77	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0381)	0.0000	1	(0.3999)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	3,700	3.4229	12,933.89	12,664.62	0.0000	4.3300	50.00	0.00	(1.5557)	(0.1759)	0.0000	1	(1.7316)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	13,400	3.4229	46,830.12	45,866.46	0.0000	4.3300	50.00	0.00	(5.6326)	(0.6370)	0.0000	1	(6.2697)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	4,800	3.4229	18,045.80	16,429.78	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2282)	0.0000	1	(2.3987)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	700	3.4229	2,631.68	2,396.01	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0333)	0.0000	1	(0.3498)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	400	3.4229	1,503.82	1,369.15	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0190)	0.0000	1	(0.1999)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	200	3.4229	751.91	684.57	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0095)	0.0000	1	(0.0999)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	200	3.4229	751.91	684.57	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0095)	0.0000	1	(0.0999)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	15,400	3.4229	57,896.95	52,712.20	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7321)	0.0000	1	(7.6958)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	500	3.4229	1,879.77	1,711.43	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0238)	0.0000	1	(0.2499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	17,500	3.4229	65,791.99	59,900.22	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8319)	0.0000	1	(8.7453)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	12,300	3.4229	46,242.37	42,101.30	0.0000	4.3300	50.00	0.00	(5.5619)	(0.5847)	0.0000	1	(6.1467)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	9,100	3.4229	34,211.83	31,148.12	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4326)	0.0000	1	(4.5475)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	8,700	3.4229	32,708.02	29,778.97	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4136)	0.0000	1	(4.3476)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	500	3.4229	1,879.77	1,711.43	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0238)	0.0000	1	(0.2499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	300	3.4229	1,127.86	1,026.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	300	3.4229	1,127.86	1,026.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	2,000	3.4229	7,519.08	6,845.74	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0951)	0.0000	1	(0.9995)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	7,100	3.4229	26,692.75	24,302.38	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3375)	0.0000	1	(3.5481)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	3,400	3.4229	12,782.44	11,637.76	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1616)	0.0000	1	(1.6991)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	7,000	3.4229	26,316.79	23,960.09	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3328)	0.0000	1	(3.4981)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	300	3.4229	1,127.86	1,026.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	3,700	3.4229	13,910.31	12,664.62	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1759)	0.0000	1	(1.8490)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	700	3.4229	2,631.68	2,396.01	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0333)	0.0000	1	(0.3498)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	800	3.4229	3,007.63	2,738.30	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0380)	0.0000	1	(0.3998)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	100	3.4229	375.95	342.29	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0048)	0.0000	1	(0.0500)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	1,600	3.4229	6,015.27	5,476.59	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0761)	0.0000	1	(0.7996)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	600	3.4229	2,255.73	2,053.72	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0285)	0.0000	1	(0.2998)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	300	3.4229	1,127.86	1,026.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	300	3.4229	1,127.86	1,026.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0143)	0.0000	1	(0.1499)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	5,300	3.4229	19,925.57	18,141.21	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2520)	0.0000	1	(2.6486)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	9,400	3.4229	35,339.69	32,174.98	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4469)	0.0000	1	(4.6975)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	10,300	3.4229	38,723.28	35,255.56	0.0000	4.3300	50.00	0.00	(4.6576)	(0.4897)	0.0000	1	(5.1472)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/08/2025	SDB3260123483	0	2,600	3.4229	9,774.81	8,899.46	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1236)	0.0000	1	(1.2993)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	2,600	3.4229	9,774.81	8,899.46	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1236)	0.0000	1	(1.2993)	02/07/2025
000400.ZK	01/08/2025	SDB3260123483	0	800	3.4229	3,007.63	2,738.30	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0380)	0.0000	1	(0.3998)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	4,800	3.5200	18,045.80	16,895.84	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2347)	0.0000	1	(2.4052)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	700	3.5200	2,631.68	2,463.98	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0342)	0.0000	1	(0.3508)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	400	3.5200	1,503.82	1,407.99	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0196)	0.0000	1	(0.2004)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	200	3.5200	751.91	703.99	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0098)	0.0000	1	(0.1002)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	200	3.5200	751.91	703.99	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0098)	0.0000	1	(0.1002)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	15,400	3.5200	57,896.95	54,207.49	0.0000	4.3300	50.00	0.00	(6.9637)	(0.7529)	0.0000	1	(7.7166)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	500	3.5200	1,879.77	1,759.98	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0244)	0.0000	1	(0.2505)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	17,500	3.5200	65,791.99	61,599.42	0.0000	4.3300	50.00	0.00	(7.9133)	(0.8555)	0.0000	1	(8.7689)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	12,300	3.5200	46,242.37	43,295.59	0.0000	4.3300	50.00	0.00	(5.5619)	(0.6013)	0.0000	1	(6.1633)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	9,100	3.5200	34,211.83	32,031.70	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4449)	0.0000	1	(4.5598)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	8,700	3.5200	32,708.02	30,623.71	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4253)	0.0000	1	(4.3594)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	500	3.5200	1,879.77	1,759.98	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0244)	0.0000	1	(0.2505)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	300	3.5200	1,127.86	1,055.99	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0147)	0.0000	1	(0.1503)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	300	3.5200	1,127.86	1,055.99	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0147)	0.0000	1	(0.1503)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	2,000	3.5200	7,519.08	7,039.93	0.0000	4.3300	50.00	0.00	(0.9044)	(0.0978)	0.0000	1	(1.0022)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	7,100	3.5200	26,692.75	24,991.77	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3471)	0.0000	1	(3.5577)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	3,400	3.5200	12,782.44	11,967.89	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1662)	0.0000	1	(1.7037)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	7,000	3.5200	26,316.79	24,639.77	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3422)	0.0000	1	(3.5075)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	300	3.5200	1,127.86	1,055.99	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0147)	0.0000	1	(0.1503)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	3,700	3.5200	13,910.31	13,023.88	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1809)	0.0000	1	(1.8540)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	700	3.5200	2,631.68	2,463.98	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0342)	0.0000	1	(0.3508)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	800	3.5200	3,007.63	2,815.97	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0391)	0.0000	1	(0.4009)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	100	3.5200	375.95	352.00	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0049)	0.0000	1	(0.0501)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	1,600	3.5200	6,015.27	5,631.95	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0782)	0.0000	1	(0.8017)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	600	3.5200	2,255.73	2,111.98	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0293)	0.0000	1	(0.3006)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	300	3.5200	1,127.86	1,055.99	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0147)	0.0000	1	(0.1503)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	300	3.5200	1,127.86	1,055.99	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0147)	0.0000	1	(0.1503)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	5,300	3.5200	19,925.57	18,655.83	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2591)	0.0000	1	(2.6557)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	9,400	3.5200	35,339.69	33,087.69	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4596)	0.0000	1	(4.7101)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	10,300	3.5200	38,723.28	36,255.66	0.0000	4.3300	50.00	0.00	(4.6576)	(0.5036)	0.0000	1	(5.1611)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	2,600	3.5200	9,774.81	9,151.91	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1271)	0.0000	1	(1.3028)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	2,600	3.5200	9,774.81	9,151.91	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1271)	0.0000	1	(1.3028)	02/07/2025
000400.ZK	01/07/2025	SDB3260123483	0	800	3.5200	3,007.63	2,815.97	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0391)	0.0000	1	(0.4009)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	4,800	3.7595	18,045.80	18,045.80	0.0000	4.3300	50.00	0.00	(2.1705)	(0.2506)	0.0000	1	(2.4211)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	700	3.7595	2,631.68	2,631.68	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0366)	0.0000	1	(0.3531)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	400	3.7595	1,503.82	1,503.82	0.0000	4.3300	50.00	0.00	(0.1809)	(0.0209)	0.0000	1	(0.2018)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	200	3.7595	751.91	751.91	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0104)	0.0000	1	(0.1009)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	200	3.7595	751.91	751.91	0.0000	4.3300	50.00	0.00	(0.0904)	(0.0104)	0.0000	1	(0.1009)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	15,400	3.7595	57,896.95	57,896.95	0.0000	4.3300	50.00	0.00	(6.9637)	(0.8041)	0.0000	1	(7.7678)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	500	3.7595	1,879.77	1,879.77	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0261)	0.0000	1	(0.2522)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	17,500	3.7595	65,791.99	65,791.99	0.0000	4.3300	50.00	0.00	(7.9133)	(0.9138)	0.0000	1	(8.8271)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	12,300	3.7595	46,242.37	46,242.37	0.0000	4.3300	50.00	0.00	(5.5619)	(0.6423)	0.0000	1	(6.2042)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	9,100	3.7595	34,211.83	34,211.83	0.0000	4.3300	50.00	0.00	(4.1149)	(0.4752)	0.0000	1	(4.5901)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	8,700	3.7595	32,708.02	32,708.02	0.0000	4.3300	50.00	0.00	(3.9340)	(0.4543)	0.0000	1	(4.3883)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	500	3.7595	1,879.77	1,879.77	0.0000	4.3300	50.00	0.00	(0.2261)	(0.0261)	0.0000	1	(0.2522)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	300	3.7595	1,127.86	1,127.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0157)	0.0000	1	(0.1513)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	300	3.7595	1,127.86	1,127.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0157)	0.0000	1	(0.1513)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	2,000	3.7595	7,519.08	7,519.08	0.0000	4.3300	50.00	0.00	(0.9044)	(0.1044)	0.0000	1	(1.0088)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	7,100	3.7595	26,692.75	26,692.75	0.0000	4.3300	50.00	0.00	(3.2105)	(0.3707)	0.0000	1	(3.5813)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	3,400	3.7595	12,782.44	12,782.44	0.0000	4.3300	50.00	0.00	(1.5374)	(0.1775)	0.0000	1	(1.7150)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000400.ZK	01/06/2025	SDB3260123483	0	7,000	3.7595	26,316.79	26,316.79	0.0000	4.3300	50.00	0.00	(3.1653)	(0.3655)	0.0000	1	(3.5308)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	300	3.7595	1,127.86	1,127.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0157)	0.0000	1	(0.1513)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	3,700	3.7595	13,910.31	13,910.31	0.0000	4.3300	50.00	0.00	(1.6731)	(0.1932)	0.0000	1	(1.8663)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	700	3.7595	2,631.68	2,631.68	0.0000	4.3300	50.00	0.00	(0.3165)	(0.0366)	0.0000	1	(0.3531)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	800	3.7595	3,007.63	3,007.63	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0418)	0.0000	1	(0.4035)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	100	3.7595	375.95	375.95	0.0000	4.3300	50.00	0.00	(0.0452)	(0.0052)	0.0000	1	(0.0504)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	1,600	3.7595	6,015.27	6,015.27	0.0000	4.3300	50.00	0.00	(0.7235)	(0.0835)	0.0000	1	(0.8070)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	600	3.7595	2,255.73	2,255.73	0.0000	4.3300	50.00	0.00	(0.2713)	(0.0313)	0.0000	1	(0.3026)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	300	3.7595	1,127.86	1,127.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0157)	0.0000	1	(0.1513)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	300	3.7595	1,127.86	1,127.86	0.0000	4.3300	50.00	0.00	(0.1357)	(0.0157)	0.0000	1	(0.1513)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	5,300	3.7595	19,925.57	19,925.57	0.0000	4.3300	50.00	0.00	(2.3966)	(0.2767)	0.0000	1	(2.6733)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	9,400	3.7595	35,339.69	35,339.69	0.0000	4.3300	50.00	0.00	(4.2506)	(0.4908)	0.0000	1	(4.7414)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	10,300	3.7595	38,723.28	38,723.28	0.0000	4.3300	50.00	0.00	(4.6576)	(0.5378)	0.0000	1	(5.1954)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	2,600	3.7595	9,774.81	9,774.81	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1358)	0.0000	1	(1.3115)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	2,600	3.7595	9,774.81	9,774.81	0.0000	4.3300	50.00	0.00	(1.1757)	(0.1358)	0.0000	1	(1.3115)	02/07/2025
000400.ZK	01/06/2025	SDB3260123483	0	800	3.7595	3,007.63	3,007.63	0.0000	4.3300	50.00	0.00	(0.3618)	(0.0418)	0.0000	1	(0.4035)	02/07/2025
TOTAL XJ ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND													(781.4189)	(83.5506)	0.0000	(864.9695)	
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND																	
300861.ZK	01/17/2025	SDB3264054674	0	800	2.5576	2,095.54	2,046.10	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0284)	0.0000	1	(0.2805)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	600	2.5576	1,559.49	1,534.58	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0213)	0.0000	1	(0.2089)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	300	2.5576	817.32	767.29	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	1	(0.1090)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	800	2.5576	2,179.52	2,046.10	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2906)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	800	2.5576	2,179.52	2,046.10	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2906)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	200	2.5576	544.88	511.53	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	5,600	2.5576	15,256.67	14,322.72	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1989)	0.0000	1	(2.0340)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	6,400	2.5576	17,436.19	16,368.82	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2273)	0.0000	1	(2.3245)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	400	2.5576	1,089.76	1,023.05	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0142)	0.0000	1	(0.1453)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	1,500	2.5576	4,086.61	3,836.44	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0533)	0.0000	1	(0.5448)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	6,300	2.5576	17,163.75	16,113.06	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2238)	0.0000	1	(2.2882)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	4,300	2.5576	11,714.94	10,997.80	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1527)	0.0000	1	(1.5618)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	800	2.5576	2,179.52	2,046.10	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2906)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	200	2.5576	544.88	511.53	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	100	2.5576	272.44	255.76	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	100	2.5576	272.44	255.76	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	100	2.5576	272.44	255.76	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	200	2.5576	544.88	511.53	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	1,900	2.5576	5,176.37	4,859.49	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0675)	0.0000	1	(0.6901)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	300	2.5576	817.32	767.29	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	1	(0.1090)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	100	2.5576	272.44	255.76	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	500	2.5576	1,362.20	1,278.81	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0178)	0.0000	1	(0.1816)	02/07/2025
300861.ZK	01/17/2025	SDB3264054674	0	4,500	2.5576	12,259.82	11,509.33	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1599)	0.0000	1	(1.6344)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	800	2.4654	2,095.54	1,972.29	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0274)	0.0000	1	(0.2794)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	600	2.4654	1,559.49	1,479.22	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0205)	0.0000	1	(0.2081)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	300	2.4654	817.32	739.61	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0103)	0.0000	1	(0.1086)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	800	2.4654	2,179.52	1,972.29	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0274)	0.0000	1	(0.2895)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	800	2.4654	2,179.52	1,972.29	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0274)	0.0000	1	(0.2895)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	200	2.4654	544.88	493.07	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	5,600	2.4654	15,256.67	13,806.01	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1918)	0.0000	1	(2.0268)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	6,400	2.4654	17,436.19	15,778.30	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2191)	0.0000	1	(2.3163)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	400	2.4654	1,089.76	986.14	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0137)	0.0000	1	(0.1448)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	1,500	2.4654	4,086.61	3,698.04	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0514)	0.0000	1	(0.5429)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	6,300	2.4654	17,163.75	15,531.76	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2157)	0.0000	1	(2.2801)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300861.ZK	01/16/2025	SDB3264054674	0	4,300	2.4654	11,714.94	10,601.04	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1472)	0.0000	1	(1.5563)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	800	2.4654	2,179.52	1,972.29	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0274)	0.0000	1	(0.2895)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	200	2.4654	544.88	493.07	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	100	2.4654	272.44	246.54	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	100	2.4654	272.44	246.54	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	100	2.4654	272.44	246.54	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	200	2.4654	544.88	493.07	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	1,900	2.4654	5,176.37	4,684.18	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0651)	0.0000	1	(0.6877)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	300	2.4654	817.32	739.61	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0103)	0.0000	1	(0.1086)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	100	2.4654	272.44	246.54	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	500	2.4654	1,362.20	1,232.68	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0171)	0.0000	1	(0.1810)	02/07/2025
300861.ZK	01/16/2025	SDB3264054674	0	4,500	2.4654	12,259.82	11,094.12	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1541)	0.0000	1	(1.6287)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	800	2.4542	2,095.54	1,963.33	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0273)	0.0000	1	(0.2793)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	600	2.4542	1,559.49	1,472.50	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0205)	0.0000	1	(0.2080)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	300	2.4542	817.32	736.25	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0102)	0.0000	1	(0.1085)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	800	2.4542	2,179.52	1,963.33	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0273)	0.0000	1	(0.2894)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	800	2.4542	2,179.52	1,963.33	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0273)	0.0000	1	(0.2894)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	200	2.4542	544.88	490.83	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	5,600	2.4542	15,256.67	13,743.31	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1909)	0.0000	1	(2.0259)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	6,400	2.4542	17,436.19	15,706.64	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2181)	0.0000	1	(2.3153)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	400	2.4542	1,089.76	981.67	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0136)	0.0000	1	(0.1447)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	1,500	2.4542	4,086.61	3,681.24	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0511)	0.0000	1	(0.5427)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	6,300	2.4542	17,163.75	15,461.23	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2147)	0.0000	1	(2.2792)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	4,300	2.4542	11,714.94	10,552.90	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1466)	0.0000	1	(1.5556)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	800	2.4542	2,179.52	1,963.33	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0273)	0.0000	1	(0.2894)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	200	2.4542	544.88	490.83	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	100	2.4542	272.44	245.42	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	100	2.4542	272.44	245.42	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	100	2.4542	272.44	245.42	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	200	2.4542	544.88	490.83	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0068)	0.0000	1	(0.0724)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	1,900	2.4542	5,176.37	4,662.91	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0648)	0.0000	1	(0.6874)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	300	2.4542	817.32	736.25	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0102)	0.0000	1	(0.1085)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	100	2.4542	272.44	245.42	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0034)	0.0000	1	(0.0362)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	500	2.4542	1,362.20	1,227.08	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0170)	0.0000	1	(0.1809)	02/07/2025
300861.ZK	01/15/2025	SDB3264054674	0	4,500	2.4542	12,259.82	11,043.73	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1534)	0.0000	1	(1.6280)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	800	2.5358	2,095.54	2,028.66	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0282)	0.0000	1	(0.2802)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	600	2.5358	1,559.49	1,521.50	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0211)	0.0000	1	(0.2087)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	300	2.5358	817.32	760.75	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	800	2.5358	2,179.52	2,028.66	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2903)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	800	2.5358	2,179.52	2,028.66	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2903)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	200	2.5358	544.88	507.17	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0070)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	5,600	2.5358	15,256.67	14,200.65	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1972)	0.0000	1	(2.0323)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	6,400	2.5358	17,436.19	16,229.31	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2254)	0.0000	1	(2.3226)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	400	2.5358	1,089.76	1,014.33	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0141)	0.0000	1	(0.1452)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	1,500	2.5358	4,086.61	3,803.74	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0528)	0.0000	1	(0.5444)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	6,300	2.5358	17,163.75	15,975.73	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2219)	0.0000	1	(2.2863)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	4,300	2.5358	11,714.94	10,904.07	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1514)	0.0000	1	(1.5605)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	800	2.5358	2,179.52	2,028.66	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2903)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	200	2.5358	544.88	507.17	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0070)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	100	2.5358	272.44	253.58	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	100	2.5358	272.44	253.58	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	100	2.5358	272.44	253.58	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	200	2.5358	544.88	507.17	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0070)	0.0000	1	(0.0726)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300861.ZK	01/14/2025	SDB3264054674	0	1,900	2.5358	5,176.37	4,818.08	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0669)	0.0000	1	(0.6895)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	300	2.5358	817.32	760.75	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	100	2.5358	272.44	253.58	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	500	2.5358	1,362.20	1,267.91	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0176)	0.0000	1	(0.1815)	02/07/2025
300861.ZK	01/14/2025	SDB3264054674	0	4,500	2.5358	12,259.82	11,411.23	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1585)	0.0000	1	(1.6331)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	800	2.5424	2,095.54	2,033.92	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0282)	0.0000	1	(0.2803)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	600	2.5424	1,559.49	1,525.44	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0212)	0.0000	1	(0.2088)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	300	2.5424	817.32	762.72	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	800	2.5424	2,179.52	2,033.92	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2904)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	800	2.5424	2,179.52	2,033.92	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2904)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	200	2.5424	544.88	508.48	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	5,600	2.5424	15,256.67	14,237.42	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1977)	0.0000	1	(2.0328)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	6,400	2.5424	17,436.19	16,271.33	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2260)	0.0000	1	(2.3232)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	400	2.5424	1,089.76	1,016.96	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0141)	0.0000	1	(0.1452)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	1,500	2.5424	4,086.61	3,813.59	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0530)	0.0000	1	(0.5445)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	6,300	2.5424	17,163.75	16,017.09	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2225)	0.0000	1	(2.2869)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	4,300	2.5424	11,714.94	10,932.30	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1518)	0.0000	1	(1.5609)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	800	2.5424	2,179.52	2,033.92	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0282)	0.0000	1	(0.2904)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	200	2.5424	544.88	508.48	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	100	2.5424	272.44	254.24	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	100	2.5424	272.44	254.24	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	200	2.5424	544.88	508.48	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	1,900	2.5424	5,176.37	4,830.55	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0671)	0.0000	1	(0.6897)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	300	2.5424	817.32	762.72	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	100	2.5424	272.44	254.24	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	500	2.5424	1,362.20	1,271.20	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0177)	0.0000	1	(0.1815)	02/07/2025
300861.ZK	01/13/2025	SDB3264054674	0	4,500	2.5424	12,259.82	11,440.78	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1589)	0.0000	1	(1.6335)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	800	2.5789	2,095.54	2,063.14	0.0000	4.3300	50.00	0.00	(0.7561)	(0.0860)	0.0000	3	(0.8421)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	600	2.5789	1,559.49	1,547.35	0.0000	4.3300	50.00	0.00	(0.5627)	(0.0645)	0.0000	3	(0.6272)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	300	2.5789	817.32	773.68	0.0000	4.3300	50.00	0.00	(0.2949)	(0.0322)	0.0000	3	(0.3272)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	800	2.5789	2,179.52	2,063.14	0.0000	4.3300	50.00	0.00	(0.7864)	(0.0860)	0.0000	3	(0.8724)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	800	2.5789	2,179.52	2,063.14	0.0000	4.3300	50.00	0.00	(0.7864)	(0.0860)	0.0000	3	(0.8724)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	200	2.5789	544.88	515.78	0.0000	4.3300	50.00	0.00	(0.1966)	(0.0215)	0.0000	3	(0.2181)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	5,600	2.5789	15,256.67	14,441.96	0.0000	4.3300	50.00	0.00	(5.5051)	(0.6017)	0.0000	3	(6.1069)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	6,400	2.5789	17,436.19	16,505.10	0.0000	4.3300	50.00	0.00	(6.2916)	(0.6877)	0.0000	3	(6.9793)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	400	2.5789	1,089.76	1,031.57	0.0000	4.3300	50.00	0.00	(0.3932)	(0.0430)	0.0000	3	(0.4362)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	1,500	2.5789	4,086.61	3,868.38	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1612)	0.0000	3	(1.6358)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	6,300	2.5789	17,163.75	16,247.21	0.0000	4.3300	50.00	0.00	(6.1933)	(0.6770)	0.0000	3	(6.8702)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	4,300	2.5789	11,714.94	11,089.36	0.0000	4.3300	50.00	0.00	(4.2271)	(0.4621)	0.0000	3	(4.6892)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	800	2.5789	2,179.52	2,063.14	0.0000	4.3300	50.00	0.00	(0.7864)	(0.0860)	0.0000	3	(0.8724)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	200	2.5789	544.88	515.78	0.0000	4.3300	50.00	0.00	(0.1966)	(0.0215)	0.0000	3	(0.2181)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	100	2.5789	272.44	257.89	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	3	(0.1091)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	100	2.5789	272.44	257.89	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	3	(0.1091)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	100	2.5789	272.44	257.89	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	3	(0.1091)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	200	2.5789	544.88	515.78	0.0000	4.3300	50.00	0.00	(0.1966)	(0.0215)	0.0000	3	(0.2181)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	1,900	2.5789	5,176.37	4,899.95	0.0000	4.3300	50.00	0.00	(1.8678)	(0.2042)	0.0000	3	(2.0720)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	300	2.5789	817.32	773.68	0.0000	4.3300	50.00	0.00	(0.2949)	(0.0322)	0.0000	3	(0.3272)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	100	2.5789	272.44	257.89	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0107)	0.0000	3	(0.1091)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	500	2.5789	1,362.20	1,289.46	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0537)	0.0000	3	(0.5453)	02/07/2025
300861.ZK	01/10/2025	SDB3264054674	0	4,500	2.5789	12,259.82	11,605.15	0.0000	4.3300	50.00	0.00	(4.4238)	(0.4835)	0.0000	3	(4.9073)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	800	2.5540	2,095.54	2,043.22	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0284)	0.0000	1	(0.2804)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	600	2.5540	1,559.49	1,532.42	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0213)	0.0000	1	(0.2089)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300861.ZK	01/09/2025	SDB3264054674	0	300	2.5540	817.32	766.21	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	800	2.5540	2,179.52	2,043.22	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	800	2.5540	2,179.52	2,043.22	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	200	2.5540	544.88	510.81	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	5,600	2.5540	15,256.67	14,302.57	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1986)	0.0000	1	(2.0337)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	6,400	2.5540	17,436.19	16,345.79	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2270)	0.0000	1	(2.3242)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	400	2.5540	1,089.76	1,021.61	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0142)	0.0000	1	(0.1453)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	1,500	2.5540	4,086.61	3,831.05	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0532)	0.0000	1	(0.5447)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	6,300	2.5540	17,163.75	16,090.39	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2235)	0.0000	1	(2.2879)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	4,300	2.5540	11,714.94	10,982.33	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1525)	0.0000	1	(1.5616)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	800	2.5540	2,179.52	2,043.22	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	200	2.5540	544.88	510.81	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	100	2.5540	272.44	255.40	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	100	2.5540	272.44	255.40	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	100	2.5540	272.44	255.40	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	200	2.5540	544.88	510.81	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	1,900	2.5540	5,176.37	4,852.66	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0674)	0.0000	1	(0.6900)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	300	2.5540	817.32	766.21	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1089)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	100	2.5540	272.44	255.40	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	500	2.5540	1,362.20	1,277.02	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0177)	0.0000	1	(0.1816)	02/07/2025
300861.ZK	01/09/2025	SDB3264054674	0	4,500	2.5540	12,259.82	11,483.14	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1596)	0.0000	1	(1.6342)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	800	2.5559	2,095.54	2,044.72	0.0000	4.3300	50.00	0.00	(0.2520)	(0.0284)	0.0000	1	(0.2804)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	600	2.5559	1,559.49	1,533.54	0.0000	4.3300	50.00	0.00	(0.1876)	(0.0213)	0.0000	1	(0.2089)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	300	2.5559	817.32	766.77	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1090)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	800	2.5559	2,179.52	2,044.72	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	800	2.5559	2,179.52	2,044.72	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	200	2.5559	544.88	511.18	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	5,600	2.5559	15,256.67	14,313.07	0.0000	4.3300	50.00	0.00	(1.8350)	(0.1988)	0.0000	1	(2.0338)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	6,400	2.5559	17,436.19	16,357.80	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2272)	0.0000	1	(2.3244)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	400	2.5559	1,089.76	1,022.36	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0142)	0.0000	1	(0.1453)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	1,500	2.5559	4,086.61	3,833.86	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0532)	0.0000	1	(0.5448)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	6,300	2.5559	17,163.75	16,102.21	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2236)	0.0000	1	(2.2881)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	4,300	2.5559	11,714.94	10,990.40	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1526)	0.0000	1	(1.5617)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	800	2.5559	2,179.52	2,044.72	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0284)	0.0000	1	(0.2905)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	200	2.5559	544.88	511.18	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	100	2.5559	272.44	255.59	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	100	2.5559	272.44	255.59	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	100	2.5559	272.44	255.59	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	200	2.5559	544.88	511.18	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	1,900	2.5559	5,176.37	4,856.22	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0674)	0.0000	1	(0.6900)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	300	2.5559	817.32	766.77	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0106)	0.0000	1	(0.1090)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	100	2.5559	272.44	255.59	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0035)	0.0000	1	(0.0363)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	500	2.5559	1,362.20	1,277.95	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0177)	0.0000	1	(0.1816)	02/07/2025
300861.ZK	01/08/2025	SDB3264054674	0	4,500	2.5559	12,259.82	11,501.58	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1597)	0.0000	1	(1.6343)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	300	2.6249	817.32	787.48	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0109)	0.0000	1	(0.1092)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	800	2.6249	2,179.52	2,099.96	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0292)	0.0000	1	(0.2913)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	800	2.6249	2,179.52	2,099.96	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0292)	0.0000	1	(0.2913)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	200	2.6249	544.88	524.99	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0073)	0.0000	1	(0.0728)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	5,600	2.6249	15,256.67	14,699.69	0.0000	4.3300	50.00	0.00	(1.8350)	(0.2042)	0.0000	1	(2.0392)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	6,400	2.6249	17,436.19	16,799.64	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2333)	0.0000	1	(2.3305)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	400	2.6249	1,089.76	1,049.98	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0146)	0.0000	1	(0.1457)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	1,500	2.6249	4,086.61	3,937.42	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0547)	0.0000	1	(0.5462)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	6,300	2.6249	17,163.75	16,537.15	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2297)	0.0000	1	(2.2941)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300861.ZK	01/07/2025	SDB3264054674	0	4,300	2.6249	11,714.94	11,287.26	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1568)	0.0000	1	(1.5658)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	800	2.6249	2,179.52	2,099.96	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0292)	0.0000	1	(0.2913)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	200	2.6249	544.88	524.99	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0073)	0.0000	1	(0.0728)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	100	2.6249	272.44	262.49	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0364)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	100	2.6249	272.44	262.49	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0364)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	100	2.6249	272.44	262.49	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0364)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	200	2.6249	544.88	524.99	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0073)	0.0000	1	(0.0728)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	1,900	2.6249	5,176.37	4,987.39	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0693)	0.0000	1	(0.6919)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	300	2.6249	817.32	787.48	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0109)	0.0000	1	(0.1092)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	100	2.6249	272.44	262.49	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0036)	0.0000	1	(0.0364)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	500	2.6249	1,362.20	1,312.47	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0182)	0.0000	1	(0.1821)	02/07/2025
300861.ZK	01/07/2025	SDB3264054674	0	4,500	2.6249	12,259.82	11,812.25	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1641)	0.0000	1	(1.6386)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	300	2.7244	817.32	817.32	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0114)	0.0000	1	(0.1097)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	800	2.7244	2,179.52	2,179.52	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	800	2.7244	2,179.52	2,179.52	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	200	2.7244	544.88	544.88	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0076)	0.0000	1	(0.0731)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	5,600	2.7244	15,256.67	15,256.67	0.0000	4.3300	50.00	0.00	(1.8350)	(0.2119)	0.0000	1	(2.0469)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	6,400	2.7244	17,436.19	17,436.19	0.0000	4.3300	50.00	0.00	(2.0972)	(0.2422)	0.0000	1	(2.3394)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	400	2.7244	1,089.76	1,089.76	0.0000	4.3300	50.00	0.00	(0.1311)	(0.0151)	0.0000	1	(0.1462)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	1,500	2.7244	4,086.61	4,086.61	0.0000	4.3300	50.00	0.00	(0.4915)	(0.0568)	0.0000	1	(0.5483)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	6,300	2.7244	17,163.75	17,163.75	0.0000	4.3300	50.00	0.00	(2.0644)	(0.2384)	0.0000	1	(2.3028)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	4,300	2.7244	11,714.94	11,714.94	0.0000	4.3300	50.00	0.00	(1.4090)	(0.1627)	0.0000	1	(1.5718)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	800	2.7244	2,179.52	2,179.52	0.0000	4.3300	50.00	0.00	(0.2621)	(0.0303)	0.0000	1	(0.2924)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	200	2.7244	544.88	544.88	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0076)	0.0000	1	(0.0731)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	100	2.7244	272.44	272.44	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0038)	0.0000	1	(0.0366)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	100	2.7244	272.44	272.44	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0038)	0.0000	1	(0.0366)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	100	2.7244	272.44	272.44	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0038)	0.0000	1	(0.0366)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	200	2.7244	544.88	544.88	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0076)	0.0000	1	(0.0731)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	1,900	2.7244	5,176.37	5,176.37	0.0000	4.3300	50.00	0.00	(0.6226)	(0.0719)	0.0000	1	(0.6945)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	300	2.7244	817.32	817.32	0.0000	4.3300	50.00	0.00	(0.0983)	(0.0114)	0.0000	1	(0.1097)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	100	2.7244	272.44	272.44	0.0000	4.3300	50.00	0.00	(0.0328)	(0.0038)	0.0000	1	(0.0366)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	500	2.7244	1,362.20	1,362.20	0.0000	4.3300	50.00	0.00	(0.1638)	(0.0189)	0.0000	1	(0.1828)	02/07/2025
300861.ZK	01/06/2025	SDB3264054674	0	4,500	2.7244	12,259.82	12,259.82	0.0000	4.3300	50.00	0.00	(1.4746)	(0.1703)	0.0000	1	(1.6449)	02/07/2025
TOTAL YANGLING METRON NEW MATERIALS CMN CLASS A SERIES NORTHBOUND													(143.5969)	(15.6134)	0.0000	(159.2103)	
YANGMING MARINE TRANSPORT CORP CMN																	
2609.TW	01/17/2025	SDB3264792329	0	4,000	2.1449	8,501.16	8,579.64	0.0000	4.3300	30.00	0.00	(1.0225)	(0.0715)	0.0000	1	(1.0940)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	21,000	2.1449	48,466.47	45,043.11	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3754)	0.0000	1	(6.2048)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	15,000	2.1449	34,618.90	32,173.65	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2681)	0.0000	1	(4.4320)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	34,000	2.1449	78,469.52	72,926.94	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6077)	0.0000	1	(10.0459)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	5,000	2.1449	11,539.63	10,724.55	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0894)	0.0000	1	(1.4773)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	23,000	2.1449	53,082.32	49,332.93	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4111)	0.0000	1	(6.7957)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	40,000	2.1449	92,317.08	85,796.40	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7150)	0.0000	1	(11.8187)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	21,000	2.1449	48,466.47	45,043.11	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3754)	0.0000	1	(6.2048)	02/04/2025
2609.TW	01/17/2025	SDB3264792329	0	4,000	2.1449	9,231.71	8,579.64	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0715)	0.0000	1	(1.1819)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	4,000	2.1761	8,501.16	8,704.32	0.0000	4.3300	30.00	0.00	(1.0225)	(0.0725)	0.0000	1	(1.0950)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	21,000	2.1761	48,466.47	45,697.70	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3808)	0.0000	1	(6.2103)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	15,000	2.1761	34,618.90	32,641.22	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2720)	0.0000	1	(4.4359)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	34,000	2.1761	78,469.52	73,986.75	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6166)	0.0000	1	(10.0547)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	5,000	2.1761	11,539.63	10,880.40	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0907)	0.0000	1	(1.4786)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	23,000	2.1761	53,082.32	50,049.86	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4171)	0.0000	1	(6.8017)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	40,000	2.1761	92,317.08	87,043.24	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7254)	0.0000	1	(11.8291)	02/04/2025
2609.TW	01/16/2025	SDB3264792329	0	21,000	2.1761	48,466.47	45,697.70	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3808)	0.0000	1	(6.2103)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGMING MARINE TRANSPORT CORP CMN (Cont.)																	
2609.TW	01/16/2025	SDB3264792329	0	4,000	2.1761	9,231.71	8,704.32	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0725)	0.0000	1	(1.1829)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	4,000	2.1108	8,501.16	8,443.30	0.0000	4.3300	30.00	0.00	(1.0225)	(0.0704)	0.0000	1	(1.0929)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	21,000	2.1108	48,466.47	44,327.35	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3694)	0.0000	1	(6.1988)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	15,000	2.1108	34,618.90	31,662.39	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2639)	0.0000	1	(4.4277)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	34,000	2.1108	78,469.52	71,768.08	0.0000	4.3300	30.00	0.00	(9.4381)	(0.5981)	0.0000	1	(10.0362)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	5,000	2.1108	11,539.63	10,554.13	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0880)	0.0000	1	(1.4759)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	23,000	2.1108	53,082.32	48,549.00	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4046)	0.0000	1	(6.7892)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	40,000	2.1108	92,317.08	84,433.04	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7036)	0.0000	1	(11.8073)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	21,000	2.1108	48,466.47	44,327.35	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3694)	0.0000	1	(6.1988)	02/04/2025
2609.TW	01/15/2025	SDB3264792329	0	4,000	2.1108	9,231.71	8,443.30	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0704)	0.0000	1	(1.1807)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	21,000	2.1905	48,466.47	45,999.83	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3833)	0.0000	1	(6.2128)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	15,000	2.1905	34,618.90	32,857.02	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2738)	0.0000	1	(4.4377)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	34,000	2.1905	78,469.52	74,475.91	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6206)	0.0000	1	(10.0588)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	5,000	2.1905	11,539.63	10,952.34	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0913)	0.0000	1	(1.4792)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	23,000	2.1905	53,082.32	50,380.76	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4198)	0.0000	1	(6.8045)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	40,000	2.1905	92,317.08	87,618.72	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7302)	0.0000	1	(11.8338)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	21,000	2.1905	48,466.47	45,999.83	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3833)	0.0000	1	(6.2128)	02/04/2025
2609.TW	01/14/2025	SDB3264792329	0	4,000	2.1905	9,231.71	8,761.87	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0730)	0.0000	1	(1.1834)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	21,000	2.2038	48,466.47	46,279.95	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3857)	0.0000	1	(6.2151)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	15,000	2.2038	34,618.90	33,057.10	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2755)	0.0000	1	(4.4394)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	34,000	2.2038	78,469.52	74,929.44	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6244)	0.0000	1	(10.0626)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	5,000	2.2038	11,539.63	11,019.03	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0918)	0.0000	1	(1.4798)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	23,000	2.2038	53,082.32	50,687.56	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4224)	0.0000	1	(6.8070)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	40,000	2.2038	92,317.08	88,152.28	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7346)	0.0000	1	(11.8383)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	21,000	2.2038	48,466.47	46,279.95	0.0000	4.3300	30.00	0.00	(5.8294)	(0.3857)	0.0000	1	(6.2151)	02/04/2025
2609.TW	01/13/2025	SDB3264792329	0	4,000	2.2038	9,231.71	8,815.23	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0735)	0.0000	1	(1.1838)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	21,000	2.3605	48,466.47	49,569.58	0.0000	4.3300	30.00	0.00	(17.4883)	(1.2392)	0.0000	3	(18.7276)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	15,000	2.3605	34,618.90	35,406.84	0.0000	4.3300	30.00	0.00	(12.4917)	(0.8852)	0.0000	3	(13.3768)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	34,000	2.3605	78,469.52	80,255.50	0.0000	4.3300	30.00	0.00	(28.3144)	(2.0064)	0.0000	3	(30.3208)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	5,000	2.3605	11,539.63	11,802.28	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2951)	0.0000	3	(4.4589)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	23,000	2.3605	53,082.32	54,290.49	0.0000	4.3300	30.00	0.00	(19.1539)	(1.3573)	0.0000	3	(20.5111)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	40,000	2.3605	92,317.08	94,418.24	0.0000	4.3300	30.00	0.00	(33.3111)	(2.3605)	0.0000	3	(35.6715)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	21,000	2.3605	48,466.47	49,569.58	0.0000	4.3300	30.00	0.00	(17.4883)	(1.2392)	0.0000	3	(18.7276)	02/04/2025
2609.TW	01/10/2025	SDB3264792329	0	4,000	2.3605	9,231.71	9,441.82	0.0000	4.3300	30.00	0.00	(3.3311)	(0.2360)	0.0000	3	(3.5672)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	21,000	2.4157	48,466.47	50,729.30	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4227)	0.0000	1	(6.2522)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	15,000	2.4157	34,618.90	36,235.22	0.0000	4.3300	30.00	0.00	(4.1639)	(0.3020)	0.0000	1	(4.4658)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	34,000	2.4157	78,469.52	82,133.15	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6844)	0.0000	1	(10.1226)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	5,000	2.4157	11,539.63	12,078.41	0.0000	4.3300	30.00	0.00	(1.3880)	(0.1007)	0.0000	1	(1.4886)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	23,000	2.4157	53,082.32	55,560.66	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4630)	0.0000	1	(6.8476)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	40,000	2.4157	92,317.08	96,627.24	0.0000	4.3300	30.00	0.00	(11.1037)	(0.8052)	0.0000	1	(11.9089)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	21,000	2.4157	48,466.47	50,729.30	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4227)	0.0000	1	(6.2522)	02/04/2025
2609.TW	01/09/2025	SDB3264792329	0	4,000	2.4157	9,231.71	9,662.72	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0805)	0.0000	1	(1.1909)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	21,000	2.3228	48,466.47	48,777.90	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4065)	0.0000	1	(6.2359)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	15,000	2.3228	34,618.90	34,841.36	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2903)	0.0000	1	(4.4542)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	34,000	2.3228	78,469.52	78,973.74	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6581)	0.0000	1	(10.0963)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	5,000	2.3228	11,539.63	11,613.79	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0968)	0.0000	1	(1.4847)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	23,000	2.3228	53,082.32	53,423.41	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4452)	0.0000	1	(6.8298)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	40,000	2.3228	92,317.08	92,910.28	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7743)	0.0000	1	(11.8779)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	21,000	2.3228	48,466.47	48,777.90	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4065)	0.0000	1	(6.2359)	02/04/2025
2609.TW	01/08/2025	SDB3264792329	0	4,000	2.3228	9,231.71	9,291.03	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0774)	0.0000	1	(1.1878)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	21,000	2.3490	48,466.47	49,329.29	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4111)	0.0000	1	(6.2405)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	15,000	2.3490	34,618.90	35,235.21	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2936)	0.0000	1	(4.4575)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	34,000	2.3490	78,469.52	79,866.48	0.0000	4.3300	30.00							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANGMING MARINE TRANSPORT CORP CMN (Cont.)																	
2609.TW	01/07/2025	SDB3264792329	0	5,000	2.3490	11,539.63	11,745.07	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0979)	0.0000	1	(1.4858)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	23,000	2.3490	53,082.32	54,027.32	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4502)	0.0000	1	(6.8349)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	40,000	2.3490	92,317.08	93,960.56	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7830)	0.0000	1	(11.8867)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	21,000	2.3490	48,466.47	49,329.29	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4111)	0.0000	1	(6.2405)	02/04/2025
2609.TW	01/07/2025	SDB3264792329	0	4,000	2.3490	9,231.71	9,396.06	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0783)	0.0000	1	(1.1887)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	21,000	2.3323	48,466.47	48,978.47	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4082)	0.0000	1	(6.2376)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	15,000	2.3323	34,618.90	34,984.62	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2915)	0.0000	1	(4.4554)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	34,000	2.3323	78,469.52	79,298.47	0.0000	4.3300	30.00	0.00	(9.4381)	(0.6608)	0.0000	1	(10.0990)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	5,000	2.3323	11,539.63	11,661.54	0.0000	4.3300	30.00	0.00	(1.3880)	(0.0972)	0.0000	1	(1.4851)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	23,000	2.3323	53,082.32	53,643.08	0.0000	4.3300	30.00	0.00	(6.3846)	(0.4470)	0.0000	1	(6.8316)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	40,000	2.3323	92,317.08	93,292.32	0.0000	4.3300	30.00	0.00	(11.1037)	(0.7774)	0.0000	1	(11.8811)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	21,000	2.3323	48,466.47	48,978.47	0.0000	4.3300	30.00	0.00	(5.8294)	(0.4082)	0.0000	1	(6.2376)	02/04/2025
2609.TW	01/06/2025	SDB3264792329	0	4,000	2.3323	9,231.71	9,329.23	0.0000	4.3300	30.00	0.00	(1.1104)	(0.0777)	0.0000	1	(1.1881)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	21,000	2.3079	48,466.47	48,466.47	0.0000	4.3300	30.00	0.00	(17.4883)	(1.2117)	0.0000	3	(18.7000)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	15,000	2.3079	34,618.90	34,618.90	0.0000	4.3300	30.00	0.00	(12.4917)	(0.8655)	0.0000	3	(13.3571)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	34,000	2.3079	78,469.52	78,469.52	0.0000	4.3300	30.00	0.00	(28.3144)	(1.9617)	0.0000	3	(30.2762)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	5,000	2.3079	11,539.63	11,539.63	0.0000	4.3300	30.00	0.00	(4.1639)	(0.2885)	0.0000	3	(4.4524)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	23,000	2.3079	53,082.32	53,082.32	0.0000	4.3300	30.00	0.00	(19.1539)	(1.3271)	0.0000	3	(20.4809)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	40,000	2.3079	92,317.08	92,317.08	0.0000	4.3300	30.00	0.00	(33.3111)	(2.3079)	0.0000	3	(35.6190)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	21,000	2.3079	48,466.47	48,466.47	0.0000	4.3300	30.00	0.00	(17.4883)	(1.2117)	0.0000	3	(18.7000)	02/04/2025
2609.TW	01/03/2025	SDB3264792329	0	4,000	2.3079	9,231.71	9,231.71	0.0000	4.3300	30.00	0.00	(3.3311)	(0.2308)	0.0000	3	(3.5619)	02/04/2025
TOTAL YANGMING MARINE TRANSPORT CORP CMN												(681.7808)	(46.7387)	0.0000		(728.5194)	
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002847.ZK	01/17/2025	SDB3262055914	0	100	8.0309	801.75	803.09	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0112)	0.0000	1	(0.1076)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	300	8.0309	2,376.45	2,409.26	0.0000	4.3300	50.00	0.00	(0.2858)	(0.0335)	0.0000	1	(0.3193)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	400	8.0309	3,419.50	3,212.35	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	300	8.0309	2,564.63	2,409.26	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0335)	0.0000	1	(0.3419)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	100	8.0309	854.88	803.09	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0112)	0.0000	1	(0.1140)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	100	8.0309	854.88	803.09	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0112)	0.0000	1	(0.1140)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	400	8.0309	3,419.50	3,212.35	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025
002847.ZK	01/17/2025	SDB3262055914	0	400	8.0309	3,419.50	3,212.35	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	100	7.7510	801.75	775.10	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0108)	0.0000	1	(0.1072)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	300	7.7510	2,376.45	2,325.30	0.0000	4.3300	50.00	0.00	(0.2858)	(0.0323)	0.0000	1	(0.3181)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	400	7.7510	3,419.50	3,100.40	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0431)	0.0000	1	(0.4544)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	300	7.7510	2,564.63	2,325.30	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0323)	0.0000	1	(0.3408)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	100	7.7510	854.88	775.10	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0108)	0.0000	1	(0.1136)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	100	7.7510	854.88	775.10	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0108)	0.0000	1	(0.1136)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	400	7.7510	3,419.50	3,100.40	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0431)	0.0000	1	(0.4544)	02/07/2025
002847.ZK	01/16/2025	SDB3262055914	0	400	7.7510	3,419.50	3,100.40	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0431)	0.0000	1	(0.4544)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	100	7.8683	801.75	786.83	0.0000	4.3300	50.00	0.00	(0.0964)	(0.0109)	0.0000	1	(0.1074)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	300	7.8683	2,376.45	2,360.48	0.0000	4.3300	50.00	0.00	(0.2858)	(0.0328)	0.0000	1	(0.3186)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	400	7.8683	3,419.50	3,147.31	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0437)	0.0000	1	(0.4550)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	300	7.8683	2,564.63	2,360.48	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0328)	0.0000	1	(0.3413)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	100	7.8683	854.88	786.83	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0109)	0.0000	1	(0.1138)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	100	7.8683	854.88	786.83	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0109)	0.0000	1	(0.1138)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	400	7.8683	3,419.50	3,147.31	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0437)	0.0000	1	(0.4550)	02/07/2025
002847.ZK	01/15/2025	SDB3262055914	0	400	7.8683	3,419.50	3,147.31	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0437)	0.0000	1	(0.4550)	02/07/2025
002847.ZK	01/14/2025	SDB3262055914	0	400	8.0265	3,419.50	3,210.60	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025
002847.ZK	01/14/2025	SDB3262055914	0	300	8.0265	2,564.63	2,407.95	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0334)	0.0000	1	(0.3419)	02/07/2025
002847.ZK	01/14/2025	SDB3262055914	0	100	8.0265	854.88	802.65	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0111)	0.0000	1	(0.1140)	02/07/2025
002847.ZK	01/14/2025	SDB3262055914	0	100	8.0265	854.88	802.65	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0111)	0.0000	1	(0.1140)	02/07/2025
002847.ZK	01/14/2025	SDB3262055914	0	400	8.0265	3,419.50	3,210.60	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002847.ZK	01/14/2025	SDB3262055914	0	400	8.0265	3,419.50	3,210.60	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0446)	0.0000	1	(0.4559)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	400	8.2818	3,419.50	3,312.74	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0460)	0.0000	1	(0.4573)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	300	8.2818	2,564.63	2,484.55	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0345)	0.0000	1	(0.3430)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	100	8.2818	854.88	828.18	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0115)	0.0000	1	(0.1143)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	100	8.2818	854.88	828.18	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0115)	0.0000	1	(0.1143)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	400	8.2818	3,419.50	3,312.74	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0460)	0.0000	1	(0.4573)	02/07/2025
002847.ZK	01/13/2025	SDB3262055914	0	400	8.2818	3,419.50	3,312.74	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0460)	0.0000	1	(0.4573)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	400	8.2288	3,419.50	3,291.53	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1371)	0.0000	3	(1.3710)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	300	8.2288	2,564.63	2,468.65	0.0000	4.3300	50.00	0.00	(0.9254)	(0.1029)	0.0000	3	(1.0283)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	100	8.2288	854.88	822.88	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0343)	0.0000	3	(0.3428)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	100	8.2288	854.88	822.88	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0343)	0.0000	3	(0.3428)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	400	8.2288	3,419.50	3,291.53	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1371)	0.0000	3	(1.3710)	02/07/2025
002847.ZK	01/10/2025	SDB3262055914	0	400	8.2288	3,419.50	3,291.53	0.0000	4.3300	50.00	0.00	(1.2339)	(0.1371)	0.0000	3	(1.3710)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	400	8.2031	3,419.50	3,281.23	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0456)	0.0000	1	(0.4569)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	300	8.2031	2,564.63	2,460.92	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0342)	0.0000	1	(0.3426)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	100	8.2031	854.88	820.31	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0114)	0.0000	1	(0.1142)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	100	8.2031	854.88	820.31	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0114)	0.0000	1	(0.1142)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	400	8.2031	3,419.50	3,281.23	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0456)	0.0000	1	(0.4569)	02/07/2025
002847.ZK	01/09/2025	SDB3262055914	0	400	8.2031	3,419.50	3,281.23	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0456)	0.0000	1	(0.4569)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	400	8.6424	3,419.50	3,456.95	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0480)	0.0000	1	(0.4593)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	300	8.6424	2,564.63	2,592.71	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0360)	0.0000	1	(0.3445)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	100	8.6424	854.88	864.24	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0120)	0.0000	1	(0.1148)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	100	8.6424	854.88	864.24	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0120)	0.0000	1	(0.1148)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	400	8.6424	3,419.50	3,456.95	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0480)	0.0000	1	(0.4593)	02/07/2025
002847.ZK	01/08/2025	SDB3262055914	0	400	8.6424	3,419.50	3,456.95	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0480)	0.0000	1	(0.4593)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	400	8.7835	3,419.50	3,513.41	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0488)	0.0000	1	(0.4601)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	300	8.7835	2,564.63	2,635.06	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0366)	0.0000	1	(0.3451)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	100	8.7835	854.88	878.35	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0122)	0.0000	1	(0.1150)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	100	8.7835	854.88	878.35	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0122)	0.0000	1	(0.1150)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	400	8.7835	3,419.50	3,513.41	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0488)	0.0000	1	(0.4601)	02/07/2025
002847.ZK	01/07/2025	SDB3262055914	0	400	8.7835	3,419.50	3,513.41	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0488)	0.0000	1	(0.4601)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	400	8.5488	3,419.50	3,419.50	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0475)	0.0000	1	(0.4588)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	300	8.5488	2,564.63	2,564.63	0.0000	4.3300	50.00	0.00	(0.3085)	(0.0356)	0.0000	1	(0.3441)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	100	8.5488	854.88	854.88	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1147)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	100	8.5488	854.88	854.88	0.0000	4.3300	50.00	0.00	(0.1028)	(0.0119)	0.0000	1	(0.1147)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	400	8.5488	3,419.50	3,419.50	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0475)	0.0000	1	(0.4588)	02/07/2025
002847.ZK	01/06/2025	SDB3262055914	0	400	8.5488	3,419.50	3,419.50	0.0000	4.3300	50.00	0.00	(0.4113)	(0.0475)	0.0000	1	(0.4588)	02/07/2025
TOTAL YANKERSHOP FOOD CO., LTD. CMN CLASS A SERIES NORTHBOUND													(22.1226)	(2.4647)	0.0000	(24.5873)	
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002643.ZK	01/17/2025	SDB3260122998	0	2,300	1.3966	3,150.02	3,212.08	0.0000	4.3300	50.00	0.00	(0.3789)	(0.0446)	0.0000	1	(0.4235)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	100	1.3966	134.88	139.66	0.0000	4.3300	50.00	0.00	(0.0162)	(0.0019)	0.0000	1	(0.0182)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	500	1.3966	663.44	698.28	0.0000	4.3300	50.00	0.00	(0.0798)	(0.0097)	0.0000	1	(0.0895)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	800	1.3966	1,057.28	1,117.24	0.0000	4.3300	50.00	0.00	(0.1272)	(0.0155)	0.0000	1	(0.1427)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	1,400	1.3966	1,902.55	1,955.18	0.0000	4.3300	50.00	0.00	(0.2288)	(0.0272)	0.0000	1	(0.2560)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	13,700	1.3966	18,805.94	19,132.80	0.0000	4.3300	50.00	0.00	(2.2619)	(0.2657)	0.0000	1	(2.5277)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	8,100	1.3966	11,157.66	11,312.10	0.0000	4.3300	50.00	0.00	(1.3420)	(0.1571)	0.0000	1	(1.4991)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	2,400	1.3966	3,310.93	3,351.73	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0466)	0.0000	1	(0.4448)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	11,200	1.3966	15,128.98	15,641.42	0.0000	4.3300	50.00	0.00	(1.8197)	(0.2172)	0.0000	1	(2.0369)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	100	1.3966	140.12	139.66	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	800	1.3966	1,131.68	1,117.24	0.0000	4.3300	50.00	0.00	(0.1361)	(0.0155)	0.0000	1	(0.1516)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	100	1.3966	141.65	139.66	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0190)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	1,100	1.3966	1,592.56	1,536.21	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0213)	0.0000	1	(0.2129)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002643.ZK	01/17/2025	SDB3260122998	0	4,700	1.3966	6,704.73	6,563.81	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0912)	0.0000	1	(0.8976)	02/07/2025
002643.ZK	01/17/2025	SDB3260122998	0	50	1.3966	81.94	69.83	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0010)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	500	1.3313	663.44	665.63	0.0000	4.3300	50.00	0.00	(0.0798)	(0.0092)	0.0000	1	(0.0890)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	800	1.3313	1,057.28	1,065.01	0.0000	4.3300	50.00	0.00	(0.1272)	(0.0148)	0.0000	1	(0.1420)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	1,400	1.3313	1,902.55	1,863.77	0.0000	4.3300	50.00	0.00	(0.2288)	(0.0259)	0.0000	1	(0.2547)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	13,700	1.3313	18,805.94	18,238.34	0.0000	4.3300	50.00	0.00	(2.2619)	(0.2533)	0.0000	1	(2.5152)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	8,100	1.3313	11,157.66	10,783.25	0.0000	4.3300	50.00	0.00	(1.3420)	(0.1498)	0.0000	1	(1.4918)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	2,400	1.3313	3,310.93	3,195.04	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0444)	0.0000	1	(0.4426)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	11,200	1.3313	15,128.98	14,910.18	0.0000	4.3300	50.00	0.00	(1.8197)	(0.2071)	0.0000	1	(2.0268)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	100	1.3313	140.12	133.13	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0018)	0.0000	1	(0.0187)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	800	1.3313	1,131.68	1,065.01	0.0000	4.3300	50.00	0.00	(0.1361)	(0.0148)	0.0000	1	(0.1509)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	100	1.3313	141.65	133.13	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0018)	0.0000	1	(0.0189)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	1,100	1.3313	1,592.56	1,464.39	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0203)	0.0000	1	(0.2119)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	4,700	1.3313	6,704.73	6,256.95	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0869)	0.0000	1	(0.8933)	02/07/2025
002643.ZK	01/16/2025	SDB3260122998	0	50	1.3313	81.94	66.56	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0009)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	1,400	1.3447	1,902.55	1,882.57	0.0000	4.3300	50.00	0.00	(0.2288)	(0.0261)	0.0000	1	(0.2550)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	13,700	1.3447	18,805.94	18,422.27	0.0000	4.3300	50.00	0.00	(2.2619)	(0.2559)	0.0000	1	(2.5178)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	8,100	1.3447	11,157.66	10,892.00	0.0000	4.3300	50.00	0.00	(1.3420)	(0.1513)	0.0000	1	(1.4933)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	2,400	1.3447	3,310.93	3,227.26	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0448)	0.0000	1	(0.4431)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	11,200	1.3447	15,128.98	15,060.54	0.0000	4.3300	50.00	0.00	(1.8197)	(0.2092)	0.0000	1	(2.0289)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	100	1.3447	140.12	134.47	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0019)	0.0000	1	(0.0187)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	800	1.3447	1,131.68	1,075.75	0.0000	4.3300	50.00	0.00	(0.1361)	(0.0149)	0.0000	1	(0.1511)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	100	1.3447	141.65	134.47	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	1,100	1.3447	1,592.56	1,479.16	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0205)	0.0000	1	(0.2121)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	4,700	1.3447	6,704.73	6,320.05	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0878)	0.0000	1	(0.8942)	02/07/2025
002643.ZK	01/15/2025	SDB3260122998	0	50	1.3447	81.94	67.23	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0009)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	8,100	1.3822	11,157.66	11,195.75	0.0000	4.3300	50.00	0.00	(1.3420)	(0.1555)	0.0000	1	(1.4975)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	2,400	1.3822	3,310.93	3,317.26	0.0000	4.3300	50.00	0.00	(0.3982)	(0.0461)	0.0000	1	(0.4443)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	11,200	1.3822	15,128.98	15,480.54	0.0000	4.3300	50.00	0.00	(1.8197)	(0.2150)	0.0000	1	(2.0347)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	100	1.3822	140.12	138.22	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0019)	0.0000	1	(0.0188)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	800	1.3822	1,131.68	1,105.75	0.0000	4.3300	50.00	0.00	(0.1361)	(0.0154)	0.0000	1	(0.1515)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	100	1.3822	141.65	138.22	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0190)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	1,100	1.3822	1,592.56	1,520.41	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0211)	0.0000	1	(0.2127)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	4,700	1.3822	6,704.73	6,496.30	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0902)	0.0000	1	(0.8967)	02/07/2025
002643.ZK	01/14/2025	SDB3260122998	0	50	1.3822	81.94	69.11	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0010)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	11,200	1.3474	15,128.98	15,091.05	0.0000	4.3300	50.00	0.00	(1.8197)	(0.2096)	0.0000	1	(2.0293)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	100	1.3474	140.12	134.74	0.0000	4.3300	50.00	0.00	(0.0169)	(0.0019)	0.0000	1	(0.0187)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	800	1.3474	1,131.68	1,077.93	0.0000	4.3300	50.00	0.00	(0.1361)	(0.0150)	0.0000	1	(0.1511)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	100	1.3474	141.65	134.74	0.0000	4.3300	50.00	0.00	(0.0170)	(0.0019)	0.0000	1	(0.0189)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	1,100	1.3474	1,592.56	1,482.16	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0206)	0.0000	1	(0.2121)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	4,700	1.3474	6,704.73	6,332.85	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0880)	0.0000	1	(0.8944)	02/07/2025
002643.ZK	01/13/2025	SDB3260122998	0	50	1.3474	81.94	67.37	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0009)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/10/2025	SDB3260122998	0	800	1.4244	1,131.68	1,139.52	0.0000	4.3300	50.00	0.00	(0.4083)	(0.0475)	0.0000	3	(0.4558)	02/07/2025
002643.ZK	01/10/2025	SDB3260122998	0	100	1.4244	141.65	142.44	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	3	(0.0570)	02/07/2025
002643.ZK	01/10/2025	SDB3260122998	0	1,100	1.4244	1,592.56	1,566.84	0.0000	4.3300	50.00	0.00	(0.5746)	(0.0653)	0.0000	3	(0.6399)	02/07/2025
002643.ZK	01/10/2025	SDB3260122998	0	4,700	1.4244	6,704.73	6,694.70	0.0000	4.3300	50.00	0.00	(2.4193)	(0.2789)	0.0000	3	(2.6982)	02/07/2025
002643.ZK	01/10/2025	SDB3260122998	0	50	1.4244	81.94	71.22	0.0000	4.3300	50.00	0.00	(0.0296)	(0.0030)	0.0000	3	(0.0325)	02/07/2025
002643.ZK	01/09/2025	SDB3260122998	0	1,100	1.4082	1,592.56	1,549.00	0.0000	4.3300	50.00	0.00	(0.1915)	(0.0215)	0.0000	1	(0.2131)	02/07/2025
002643.ZK	01/09/2025	SDB3260122998	0	4,700	1.4082	6,704.73	6,618.46	0.0000	4.3300	50.00	0.00	(0.8064)	(0.0919)	0.0000	1	(0.8984)	02/07/2025
002643.ZK	01/09/2025	SDB3260122998	0	50	1.4082	81.94	70.41	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0010)	0.0000	1	(0.0108)	02/07/2025
002643.ZK	01/08/2025	SDB3260122998	0	50	1.4449	81.94	72.25	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0010)	0.0000	1	(0.0109)	02/07/2025
002643.ZK	01/07/2025	SDB3260122998	0	50	1.5441	81.94	77.20	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0109)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002643.ZK	01/06/2025	SDB3260122998	0	50	1.6387	81.94	81.94	0.0000	4.3300	50.00	0.00	(0.0099)	(0.0011)	0.0000	1	(0.0110)	02/07/2025
TOTAL YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(34.7503)	(3.9689)	0.0000		(38.7192)	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603013.SH	01/17/2025	SDB3262179000	0	700	1.9982	1,321.06	1,398.73	0.0000	4.3300	50.00	0.00	(0.1589)	(0.0194)	0.0000	1	(0.1783)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	500	1.9982	948.14	999.10	0.0000	4.3300	50.00	0.00	(0.1140)	(0.0139)	0.0000	1	(0.1279)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,000	1.9982	5,758.54	5,994.57	0.0000	4.3300	50.00	0.00	(0.6926)	(0.0833)	0.0000	1	(0.7759)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,900	1.9982	3,669.99	3,796.56	0.0000	4.3300	50.00	0.00	(0.4414)	(0.0527)	0.0000	1	(0.4941)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	400	1.9982	772.84	799.28	0.0000	4.3300	50.00	0.00	(0.0930)	(0.0111)	0.0000	1	(0.1041)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,800	1.9982	5,419.87	5,594.93	0.0000	4.3300	50.00	0.00	(0.6519)	(0.0777)	0.0000	1	(0.7296)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,300	1.9982	4,434.37	4,595.84	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0638)	0.0000	1	(0.5972)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,200	1.9982	6,127.88	6,394.21	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0888)	0.0000	1	(0.8259)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,500	1.9982	2,917.26	2,997.28	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0416)	0.0000	1	(0.3925)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	5,000	1.9982	9,736.33	9,980.95	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1388)	0.0000	1	(1.3098)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,400	1.9982	6,911.63	6,793.85	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0944)	0.0000	1	(0.9257)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	4,700	1.9982	9,466.09	9,391.49	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1304)	0.0000	1	(1.2690)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,100	1.9982	4,295.96	4,196.20	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0583)	0.0000	1	(0.5750)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,700	1.9982	3,477.68	3,396.92	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0472)	0.0000	1	(0.4655)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	100	1.9982	204.57	199.82	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,300	1.9982	4,705.10	4,595.84	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0638)	0.0000	1	(0.6297)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,900	1.9982	5,932.51	5,794.75	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0805)	0.0000	1	(0.7940)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	300	1.9982	613.71	599.46	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	1	(0.0821)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	100	1.9982	204.57	199.82	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	9,200	1.9982	18,820.38	18,383.35	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2553)	0.0000	1	(2.5190)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,300	1.9982	6,750.79	6,594.03	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0916)	0.0000	1	(0.9036)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	100	1.9982	204.57	199.82	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,300	1.9982	2,659.40	2,597.65	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0361)	0.0000	1	(0.3559)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	14,000	1.9982	28,639.72	27,974.66	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3885)	0.0000	1	(3.8333)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,800	1.9982	7,773.64	7,593.12	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1055)	0.0000	1	(1.0405)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,100	1.9982	4,295.96	4,196.20	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0583)	0.0000	1	(0.5750)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	6,700	1.9982	13,706.15	13,387.87	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1859)	0.0000	1	(1.8345)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	17,200	1.9982	35,185.94	34,368.87	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4773)	0.0000	1	(4.7094)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,800	1.9982	3,682.25	3,596.74	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0500)	0.0000	1	(0.4928)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,100	1.9982	2,250.26	2,198.01	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0305)	0.0000	1	(0.3012)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,100	1.9982	4,295.96	4,196.20	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0583)	0.0000	1	(0.5750)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,700	1.9982	3,477.68	3,396.92	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0472)	0.0000	1	(0.4655)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	6,700	1.9982	13,706.15	13,387.87	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1859)	0.0000	1	(1.8345)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	400	1.9982	818.28	799.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0111)	0.0000	1	(0.1095)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,800	1.9982	5,727.94	5,594.93	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0777)	0.0000	1	(0.7667)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,900	1.9982	5,932.51	5,794.75	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0805)	0.0000	1	(0.7940)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	7,600	1.9982	15,547.27	15,186.24	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2109)	0.0000	1	(2.0809)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	200	1.9982	409.14	399.64	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0056)	0.0000	1	(0.0548)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	300	1.9982	613.71	599.46	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	1	(0.0821)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	500	1.9982	1,022.85	999.10	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0139)	0.0000	1	(0.1369)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	100	1.9982	204.57	199.82	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	200	1.9982	409.14	399.64	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0056)	0.0000	1	(0.0548)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	5,800	1.9982	11,865.03	11,589.50	0.0000	4.3300	50.00	0.00	(1.4271)	(0.1610)	0.0000	1	(1.5881)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	500	1.9982	1,022.85	999.10	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0139)	0.0000	1	(0.1369)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	400	1.9982	818.28	799.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0111)	0.0000	1	(0.1095)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	700	1.9982	1,431.99	1,398.73	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0194)	0.0000	1	(0.1917)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,900	1.9982	7,978.21	7,792.94	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1082)	0.0000	1	(1.0678)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	1,500	1.9982	3,068.54	2,997.28	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0416)	0.0000	1	(0.4107)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	900	1.9982	1,841.12	1,798.37	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0250)	0.0000	1	(0.2464)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/17/2025	SDB3262179000	0	3,500	1.9982	7,159.93	6,993.66	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0971)	0.0000	1	(0.9583)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	900	1.9982	1,841.12	1,798.37	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0250)	0.0000	1	(0.2464)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	400	1.9982	818.28	799.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0111)	0.0000	1	(0.1095)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	3,300	1.9982	6,750.79	6,594.03	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0916)	0.0000	1	(0.9036)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	2,100	1.9982	4,295.96	4,196.20	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0583)	0.0000	1	(0.5750)	02/07/2025
603013.SH	01/17/2025	SDB3262179000	0	300	1.9982	613.71	599.46	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	1	(0.0821)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	700	1.8942	1,321.06	1,325.96	0.0000	4.3300	50.00	0.00	(0.1589)	(0.0184)	0.0000	1	(0.1773)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	500	1.8942	948.14	947.12	0.0000	4.3300	50.00	0.00	(0.1140)	(0.0132)	0.0000	1	(0.1272)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,000	1.8942	5,758.54	5,682.70	0.0000	4.3300	50.00	0.00	(0.6926)	(0.0789)	0.0000	1	(0.7716)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,900	1.8942	3,669.99	3,599.04	0.0000	4.3300	50.00	0.00	(0.4414)	(0.0500)	0.0000	1	(0.4914)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	400	1.8942	772.84	757.69	0.0000	4.3300	50.00	0.00	(0.0930)	(0.0105)	0.0000	1	(0.1035)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,800	1.8942	5,419.87	5,303.85	0.0000	4.3300	50.00	0.00	(0.6519)	(0.0737)	0.0000	1	(0.7256)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,300	1.8942	4,434.37	4,356.74	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0605)	0.0000	1	(0.5939)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,200	1.8942	6,127.88	6,061.55	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0842)	0.0000	1	(0.8212)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,500	1.8942	2,917.26	2,841.35	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0395)	0.0000	1	(0.3903)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	5,000	1.8942	9,736.33	9,471.17	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1315)	0.0000	1	(1.3026)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,400	1.8942	6,911.63	6,440.39	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0894)	0.0000	1	(0.9208)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	4,700	1.8942	9,466.09	8,902.90	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1237)	0.0000	1	(1.2622)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,100	1.8942	4,295.96	3,977.89	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,700	1.8942	3,477.68	3,220.20	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0447)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	100	1.8942	204.57	189.42	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,300	1.8942	4,705.10	4,356.74	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0605)	0.0000	1	(0.6264)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,900	1.8942	5,932.51	5,493.28	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0763)	0.0000	1	(0.7898)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	300	1.8942	613.71	568.27	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	100	1.8942	204.57	189.42	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	9,200	1.8942	18,820.38	17,426.94	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2420)	0.0000	1	(2.5057)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,300	1.8942	6,750.79	6,250.97	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0868)	0.0000	1	(0.8988)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	100	1.8942	204.57	189.42	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,300	1.8942	2,659.40	2,462.50	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0342)	0.0000	1	(0.3541)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	14,000	1.8942	28,639.72	26,519.26	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3683)	0.0000	1	(3.8130)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,800	1.8942	7,773.64	7,198.09	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1000)	0.0000	1	(1.0350)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,100	1.8942	4,295.96	3,977.89	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	6,700	1.8942	13,706.15	12,691.36	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1763)	0.0000	1	(1.8248)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	17,200	1.8942	35,185.94	32,580.81	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4525)	0.0000	1	(4.6846)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,800	1.8942	3,682.25	3,409.62	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0474)	0.0000	1	(0.4902)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,100	1.8942	2,250.26	2,083.66	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0289)	0.0000	1	(0.2996)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,100	1.8942	4,295.96	3,977.89	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	1,700	1.8942	3,477.68	3,220.20	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0447)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	6,700	1.8942	13,706.15	12,691.36	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1763)	0.0000	1	(1.8248)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	400	1.8942	818.28	757.69	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,800	1.8942	5,727.94	5,303.85	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0737)	0.0000	1	(0.7626)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,900	1.8942	5,932.51	5,493.28	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0763)	0.0000	1	(0.7898)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	7,600	1.8942	15,547.27	14,396.17	0.0000	4.3300	50.00	0.00	(1.8700)	(0.1999)	0.0000	1	(2.0699)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	200	1.8942	409.14	378.85	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	300	1.8942	613.71	568.27	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	500	1.8942	1,022.85	947.12	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0132)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	100	1.8942	204.57	189.42	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	200	1.8942	409.14	378.85	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	5,800	1.8942	11,865.03	10,986.55	0.0000	4.3300	50.00	0.00	(1.4271)	(0.1526)	0.0000	1	(1.5797)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	500	1.8942	1,022.85	947.12	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0132)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	400	1.8942	818.28	757.69	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	700	1.8942	1,431.99	1,325.96	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0184)	0.0000	1	(0.1907)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,900	1.8942	7,978.21	7,387.51	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1026)	0.0000	1	(1.0622)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/16/2025	SDB3262179000	0	1,500	1.8942	3,068.54	2,841.35	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0395)	0.0000	1	(0.4085)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	900	1.8942	1,841.12	1,704.81	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,500	1.8942	7,159.93	6,629.82	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0921)	0.0000	1	(0.9533)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	900	1.8942	1,841.12	1,704.81	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	400	1.8942	818.28	757.69	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	3,300	1.8942	6,750.79	6,250.97	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0868)	0.0000	1	(0.8988)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	2,100	1.8942	4,295.96	3,977.89	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/16/2025	SDB3262179000	0	300	1.8942	613.71	568.27	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,000	1.8953	5,758.54	5,686.04	0.0000	4.3300	50.00	0.00	(0.6926)	(0.0790)	0.0000	1	(0.7716)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,900	1.8953	3,669.99	3,601.16	0.0000	4.3300	50.00	0.00	(0.4414)	(0.0500)	0.0000	1	(0.4914)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	400	1.8953	772.84	758.14	0.0000	4.3300	50.00	0.00	(0.0930)	(0.0105)	0.0000	1	(0.1035)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,800	1.8953	5,419.87	5,306.97	0.0000	4.3300	50.00	0.00	(0.6519)	(0.0737)	0.0000	1	(0.7256)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,300	1.8953	4,434.37	4,359.30	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0605)	0.0000	1	(0.5939)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,200	1.8953	6,127.88	6,065.11	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0842)	0.0000	1	(0.8213)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,500	1.8953	2,917.26	2,843.02	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0395)	0.0000	1	(0.3904)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	5,000	1.8953	9,736.33	9,476.74	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1316)	0.0000	1	(1.3027)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,400	1.8953	6,911.63	6,444.18	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0895)	0.0000	1	(0.9208)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	4,700	1.8953	9,466.09	8,908.14	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1237)	0.0000	1	(1.2623)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,100	1.8953	4,295.96	3,980.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0553)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,700	1.8953	3,477.68	3,222.09	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0448)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	100	1.8953	204.57	189.53	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,300	1.8953	4,705.10	4,359.30	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0605)	0.0000	1	(0.6265)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,900	1.8953	5,932.51	5,496.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0763)	0.0000	1	(0.7899)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	300	1.8953	613.71	568.60	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	100	1.8953	204.57	189.53	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	9,200	1.8953	18,820.38	17,437.20	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2422)	0.0000	1	(2.5059)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,300	1.8953	6,750.79	6,254.65	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0869)	0.0000	1	(0.8988)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	100	1.8953	204.57	189.53	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,300	1.8953	2,659.40	2,463.95	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0342)	0.0000	1	(0.3541)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	14,000	1.8953	28,639.72	26,534.87	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3685)	0.0000	1	(3.8133)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,800	1.8953	7,773.64	7,202.32	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1000)	0.0000	1	(1.0350)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,100	1.8953	4,295.96	3,980.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0553)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	6,700	1.8953	13,706.15	12,698.83	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1764)	0.0000	1	(1.8249)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	17,200	1.8953	35,185.94	32,599.99	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4528)	0.0000	1	(4.6849)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,800	1.8953	3,682.25	3,411.63	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0474)	0.0000	1	(0.4903)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,100	1.8953	2,250.26	2,084.88	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0290)	0.0000	1	(0.2996)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,100	1.8953	4,295.96	3,980.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0553)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	1,700	1.8953	3,477.68	3,222.09	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0448)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	6,700	1.8953	13,706.15	12,698.83	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1764)	0.0000	1	(1.8249)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	400	1.8953	818.28	758.14	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1090)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,800	1.8953	5,727.94	5,306.97	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0737)	0.0000	1	(0.7627)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,900	1.8953	5,932.51	5,496.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0763)	0.0000	1	(0.7899)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	7,600	1.8953	15,547.27	14,404.64	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2001)	0.0000	1	(2.0701)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	200	1.8953	409.14	379.07	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	300	1.8953	613.71	568.60	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	500	1.8953	1,022.85	947.67	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0132)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	100	1.8953	204.57	189.53	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	200	1.8953	409.14	379.07	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	5,800	1.8953	11,865.03	10,993.02	0.0000	4.3300	50.00	0.00	(1.4271)	(0.1527)	0.0000	1	(1.5798)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	500	1.8953	1,022.85	947.67	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0132)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	400	1.8953	818.28	758.14	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1090)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	700	1.8953	1,431.99	1,326.74	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0184)	0.0000	1	(0.1907)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,900	1.8953	7,978.21	7,391.86	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1027)	0.0000	1	(1.0623)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/15/2025	SDB3262179000	0	1,500	1.8953	3,068.54	2,843.02	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0395)	0.0000	1	(0.4086)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	900	1.8953	1,841.12	1,705.81	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,500	1.8953	7,159.93	6,633.72	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0921)	0.0000	1	(0.9533)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	900	1.8953	1,841.12	1,705.81	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	400	1.8953	818.28	758.14	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1090)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	3,300	1.8953	6,750.79	6,254.65	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0869)	0.0000	1	(0.8988)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	2,100	1.8953	4,295.96	3,980.23	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0553)	0.0000	1	(0.5720)	02/07/2025
603013.SH	01/15/2025	SDB3262179000	0	300	1.8953	613.71	568.60	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	400	1.9209	772.84	768.37	0.0000	4.3300	50.00	0.00	(0.0930)	(0.0107)	0.0000	1	(0.1036)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,800	1.9209	5,419.87	5,378.57	0.0000	4.3300	50.00	0.00	(0.6519)	(0.0747)	0.0000	1	(0.7266)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,300	1.9209	4,434.37	4,418.11	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0614)	0.0000	1	(0.5947)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,200	1.9209	6,127.88	6,146.94	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0854)	0.0000	1	(0.8224)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,500	1.9209	2,917.26	2,881.38	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0400)	0.0000	1	(0.3909)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	5,000	1.9209	9,736.33	9,604.59	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1334)	0.0000	1	(1.3045)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,400	1.9209	6,911.63	6,531.12	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0907)	0.0000	1	(0.9220)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	4,700	1.9209	9,466.09	9,028.32	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1254)	0.0000	1	(1.2640)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,100	1.9209	4,295.96	4,033.93	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0560)	0.0000	1	(0.5727)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,700	1.9209	3,477.68	3,265.56	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0454)	0.0000	1	(0.4636)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	100	1.9209	204.57	192.09	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,300	1.9209	4,705.10	4,418.11	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0614)	0.0000	1	(0.6273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,900	1.9209	5,932.51	5,570.67	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0774)	0.0000	1	(0.7909)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	300	1.9209	613.71	576.28	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	100	1.9209	204.57	192.09	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	9,200	1.9209	18,820.38	17,672.45	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2455)	0.0000	1	(2.5091)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,300	1.9209	6,750.79	6,339.03	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0880)	0.0000	1	(0.9000)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	100	1.9209	204.57	192.09	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,300	1.9209	2,659.40	2,497.19	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0347)	0.0000	1	(0.3546)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	14,000	1.9209	28,639.72	26,892.87	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3735)	0.0000	1	(3.8182)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,800	1.9209	7,773.64	7,299.49	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1014)	0.0000	1	(1.0364)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,100	1.9209	4,295.96	4,033.93	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0560)	0.0000	1	(0.5727)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	6,700	1.9209	13,706.15	12,870.16	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1788)	0.0000	1	(1.8273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	17,200	1.9209	35,185.94	33,039.81	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4589)	0.0000	1	(4.6910)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,800	1.9209	3,682.25	3,457.65	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0480)	0.0000	1	(0.4909)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,100	1.9209	2,250.26	2,113.01	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0293)	0.0000	1	(0.3000)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,100	1.9209	4,295.96	4,033.93	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0560)	0.0000	1	(0.5727)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,700	1.9209	3,477.68	3,265.56	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0454)	0.0000	1	(0.4636)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	6,700	1.9209	13,706.15	12,870.16	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1788)	0.0000	1	(1.8273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	400	1.9209	818.28	768.37	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,800	1.9209	5,727.94	5,378.57	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0747)	0.0000	1	(0.7636)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,900	1.9209	5,932.51	5,570.67	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0774)	0.0000	1	(0.7909)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	7,600	1.9209	15,547.27	14,598.98	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2028)	0.0000	1	(2.0728)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	200	1.9209	409.14	384.18	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	300	1.9209	613.71	576.28	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	500	1.9209	1,022.85	960.46	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0133)	0.0000	1	(0.1364)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	100	1.9209	204.57	192.09	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	200	1.9209	409.14	384.18	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	5,800	1.9209	11,865.03	11,141.33	0.0000	4.3300	50.00	0.00	(1.4271)	(0.1547)	0.0000	1	(1.5818)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	500	1.9209	1,022.85	960.46	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0133)	0.0000	1	(0.1364)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	400	1.9209	818.28	768.37	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	700	1.9209	1,431.99	1,344.64	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0187)	0.0000	1	(0.1909)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,900	1.9209	7,978.21	7,491.58	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1040)	0.0000	1	(1.0637)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	1,500	1.9209	3,068.54	2,881.38	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0400)	0.0000	1	(0.4091)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	900	1.9209	1,841.12	1,728.83	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0240)	0.0000	1	(0.2455)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/14/2025	SDB3262179000	0	3,500	1.9209	7,159.93	6,723.22	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0934)	0.0000	1	(0.9546)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	900	1.9209	1,841.12	1,728.83	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0240)	0.0000	1	(0.2455)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	400	1.9209	818.28	768.37	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	3,300	1.9209	6,750.79	6,339.03	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0880)	0.0000	1	(0.9000)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	2,100	1.9209	4,295.96	4,033.93	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0560)	0.0000	1	(0.5727)	02/07/2025
603013.SH	01/14/2025	SDB3262179000	0	300	1.9209	613.71	576.28	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,300	1.9585	4,434.37	4,504.59	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0626)	0.0000	1	(0.5959)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,200	1.9585	6,127.88	6,267.25	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0870)	0.0000	1	(0.8241)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,500	1.9585	2,917.26	2,937.77	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0408)	0.0000	1	(0.3917)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	5,000	1.9585	9,736.33	9,792.58	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1360)	0.0000	1	(1.3071)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,400	1.9585	6,911.63	6,658.95	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0925)	0.0000	1	(0.9238)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	4,700	1.9585	9,466.09	9,205.03	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1278)	0.0000	1	(1.2664)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,100	1.9585	4,295.96	4,112.88	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0571)	0.0000	1	(0.5738)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,700	1.9585	3,477.68	3,329.48	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0462)	0.0000	1	(0.4645)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	100	1.9585	204.57	195.85	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,300	1.9585	4,705.10	4,504.59	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0626)	0.0000	1	(0.6285)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,900	1.9585	5,932.51	5,679.70	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0789)	0.0000	1	(0.7924)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	300	1.9585	613.71	587.55	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	100	1.9585	204.57	195.85	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	9,200	1.9585	18,820.38	18,018.35	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2503)	0.0000	1	(2.5139)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,300	1.9585	6,750.79	6,463.10	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0898)	0.0000	1	(0.9017)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	100	1.9585	204.57	195.85	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,300	1.9585	2,659.40	2,546.07	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0354)	0.0000	1	(0.3552)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	14,000	1.9585	28,639.72	27,419.22	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3808)	0.0000	1	(3.8255)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,800	1.9585	7,773.64	7,442.36	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1034)	0.0000	1	(1.0384)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,100	1.9585	4,295.96	4,112.88	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0571)	0.0000	1	(0.5738)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	6,700	1.9585	13,706.15	13,122.06	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1823)	0.0000	1	(1.8308)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	17,200	1.9585	35,185.94	33,686.48	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4679)	0.0000	1	(4.7000)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,800	1.9585	3,682.25	3,525.33	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0490)	0.0000	1	(0.4919)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,100	1.9585	2,250.26	2,154.37	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0299)	0.0000	1	(0.3006)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,100	1.9585	4,295.96	4,112.88	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0571)	0.0000	1	(0.5738)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,700	1.9585	3,477.68	3,329.48	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0462)	0.0000	1	(0.4645)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	6,700	1.9585	13,706.15	13,122.06	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1823)	0.0000	1	(1.8308)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	400	1.9585	818.28	783.41	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1093)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,800	1.9585	5,727.94	5,483.84	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0762)	0.0000	1	(0.7651)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	2,900	1.9585	5,932.51	5,679.70	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0789)	0.0000	1	(0.7924)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	7,600	1.9585	15,547.27	14,884.72	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2067)	0.0000	1	(2.0767)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	200	1.9585	409.14	391.70	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0054)	0.0000	1	(0.0547)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	300	1.9585	613.71	587.55	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	500	1.9585	1,022.85	979.26	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0136)	0.0000	1	(0.1366)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	100	1.9585	204.57	195.85	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	200	1.9585	409.14	391.70	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0054)	0.0000	1	(0.0547)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	5,800	1.9585	11,865.03	11,359.39	0.0000	4.3300	50.00	0.00	(1.4271)	(0.1578)	0.0000	1	(1.5849)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	500	1.9585	1,022.85	979.26	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0136)	0.0000	1	(0.1366)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	400	1.9585	818.28	783.41	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1093)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	700	1.9585	1,431.99	1,370.96	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0190)	0.0000	1	(0.1913)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,900	1.9585	7,978.21	7,638.21	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1061)	0.0000	1	(1.0657)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	1,500	1.9585	3,068.54	2,937.77	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0408)	0.0000	1	(0.4099)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	900	1.9585	1,841.12	1,762.66	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0245)	0.0000	1	(0.2459)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,500	1.9585	7,159.93	6,854.81	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0952)	0.0000	1	(0.9564)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	900	1.9585	1,841.12	1,762.66	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0245)	0.0000	1	(0.2459)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	400	1.9585	818.28	783.41	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1093)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	3,300	1.9585	6,750.79	6,463.10	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0898)	0.0000	1	(0.9017)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/13/2025	SDB3262179000	0	2,100	1.9585	4,295.96	4,112.88	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0571)	0.0000	1	(0.5738)	02/07/2025
603013.SH	01/13/2025	SDB3262179000	0	300	1.9585	613.71	587.55	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,300	1.9983	4,434.37	4,595.99	0.0000	4.3300	50.00	0.00	(1.6001)	(0.1915)	0.0000	3	(1.7916)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,200	1.9983	6,127.88	6,394.42	0.0000	4.3300	50.00	0.00	(2.2111)	(0.2664)	0.0000	3	(2.4776)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,500	1.9983	2,917.26	2,997.38	0.0000	4.3300	50.00	0.00	(1.0526)	(0.1249)	0.0000	3	(1.1775)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	5,000	1.9983	9,736.33	9,991.27	0.0000	4.3300	50.00	0.00	(3.5132)	(0.4163)	0.0000	3	(3.9295)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,400	1.9983	6,911.63	6,794.07	0.0000	4.3300	50.00	0.00	(2.4939)	(0.2831)	0.0000	3	(2.7770)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	4,700	1.9983	9,466.09	9,391.80	0.0000	4.3300	50.00	0.00	(3.4157)	(0.3913)	0.0000	3	(3.8070)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,100	1.9983	4,295.96	4,196.34	0.0000	4.3300	50.00	0.00	(1.5501)	(0.1748)	0.0000	3	(1.7250)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,700	1.9983	3,477.68	3,397.03	0.0000	4.3300	50.00	0.00	(1.2549)	(0.1415)	0.0000	3	(1.3964)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	100	1.9983	204.57	199.83	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	3	(0.0821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,300	1.9983	4,705.10	4,595.99	0.0000	4.3300	50.00	0.00	(1.6978)	(0.1915)	0.0000	3	(1.8893)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,900	1.9983	5,932.51	5,794.94	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2415)	0.0000	3	(2.3821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	300	1.9983	613.71	599.48	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0250)	0.0000	3	(0.2464)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	100	1.9983	204.57	199.83	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	3	(0.0821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	9,200	1.9983	18,820.38	18,383.95	0.0000	4.3300	50.00	0.00	(6.7910)	(0.7660)	0.0000	3	(7.5570)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,300	1.9983	6,750.79	6,594.24	0.0000	4.3300	50.00	0.00	(2.4359)	(0.2748)	0.0000	3	(2.7107)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	100	1.9983	204.57	199.83	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	3	(0.0821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,300	1.9983	2,659.40	2,597.73	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1082)	0.0000	3	(1.0678)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	14,000	1.9983	28,639.72	27,975.57	0.0000	4.3300	50.00	0.00	(10.3342)	(1.1656)	0.0000	3	(11.4998)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,800	1.9983	7,773.64	7,583.37	0.0000	4.3300	50.00	0.00	(2.8050)	(0.3164)	0.0000	3	(3.1214)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,100	1.9983	4,295.96	4,196.34	0.0000	4.3300	50.00	0.00	(1.5501)	(0.1748)	0.0000	3	(1.7250)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	6,700	1.9983	13,706.15	13,388.31	0.0000	4.3300	50.00	0.00	(4.9456)	(0.5578)	0.0000	3	(5.5035)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	17,200	1.9983	35,185.94	34,369.99	0.0000	4.3300	50.00	0.00	(12.6963)	(1.4321)	0.0000	3	(14.1283)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,800	1.9983	3,682.25	3,596.86	0.0000	4.3300	50.00	0.00	(1.3287)	(0.1499)	0.0000	3	(1.4785)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,100	1.9983	2,250.26	2,198.08	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0916)	0.0000	3	(0.9036)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,100	1.9983	4,295.96	4,196.34	0.0000	4.3300	50.00	0.00	(1.5501)	(0.1748)	0.0000	3	(1.7250)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,700	1.9983	3,477.68	3,397.03	0.0000	4.3300	50.00	0.00	(1.2549)	(0.1415)	0.0000	3	(1.3964)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	6,700	1.9983	13,706.15	13,388.31	0.0000	4.3300	50.00	0.00	(4.9456)	(0.5578)	0.0000	3	(5.5035)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	400	1.9983	818.28	799.30	0.0000	4.3300	50.00	0.00	(0.2953)	(0.0333)	0.0000	3	(0.3286)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,800	1.9983	5,727.94	5,595.11	0.0000	4.3300	50.00	0.00	(2.0668)	(0.2331)	0.0000	3	(2.3000)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,900	1.9983	5,932.51	5,794.94	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2415)	0.0000	3	(2.3821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	7,600	1.9983	15,547.27	15,186.74	0.0000	4.3300	50.00	0.00	(5.6100)	(0.6328)	0.0000	3	(6.2428)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	200	1.9983	409.14	399.65	0.0000	4.3300	50.00	0.00	(0.1476)	(0.0167)	0.0000	3	(0.1643)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	300	1.9983	613.71	599.48	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0250)	0.0000	3	(0.2464)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	500	1.9983	1,022.85	999.13	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0416)	0.0000	3	(0.4107)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	100	1.9983	204.57	199.83	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0083)	0.0000	3	(0.0821)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	200	1.9983	409.14	399.65	0.0000	4.3300	50.00	0.00	(0.1476)	(0.0167)	0.0000	3	(0.1643)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	900	1.9983	1,841.12	1,798.43	0.0000	4.3300	50.00	0.00	(0.6643)	(0.0749)	0.0000	3	(0.7393)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	7,000	1.9983	14,319.86	13,987.78	0.0000	4.3300	50.00	0.00	(5.1671)	(0.5828)	0.0000	3	(5.7499)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	500	1.9983	1,022.85	999.13	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0416)	0.0000	3	(0.4107)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	400	1.9983	818.28	799.30	0.0000	4.3300	50.00	0.00	(0.2953)	(0.0333)	0.0000	3	(0.3286)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	700	1.9983	1,431.99	1,398.78	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0583)	0.0000	3	(0.5750)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,900	1.9983	7,978.21	7,793.19	0.0000	4.3300	50.00	0.00	(2.8788)	(0.3247)	0.0000	3	(3.2035)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	1,500	1.9983	3,068.54	2,997.38	0.0000	4.3300	50.00	0.00	(1.1072)	(0.1249)	0.0000	3	(1.2321)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	900	1.9983	1,841.12	1,798.43	0.0000	4.3300	50.00	0.00	(0.6643)	(0.0749)	0.0000	3	(0.7393)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,500	1.9983	7,159.93	6,993.89	0.0000	4.3300	50.00	0.00	(2.5835)	(0.2914)	0.0000	3	(2.8750)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	900	1.9983	1,841.12	1,798.43	0.0000	4.3300	50.00	0.00	(0.6643)	(0.0749)	0.0000	3	(0.7393)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	400	1.9983	818.28	799.30	0.0000	4.3300	50.00	0.00	(0.2953)	(0.0333)	0.0000	3	(0.3286)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	3,300	1.9983	6,750.79	6,594.24	0.0000	4.3300	50.00	0.00	(2.4359)	(0.2748)	0.0000	3	(2.7107)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	2,100	1.9983	4,295.96	4,196.34	0.0000	4.3300	50.00	0.00	(1.5501)	(0.1748)	0.0000	3	(1.7250)	02/07/2025
603013.SH	01/10/2025	SDB3262179000	0	300	1.9983	613.71	599.48	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0250)	0.0000	3	(0.2464)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,300	1.9274	4,434.37	4,433.06	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0616)	0.0000	1	(0.5949)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/09/2025	SDB3262179000	0	3,200	1.9274	6,127.88	6,167.73	0.0000	4.3300	50.00	0.00	(0.7370)	(0.0857)	0.0000	1	(0.8227)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,500	1.9274	2,917.26	2,891.12	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0402)	0.0000	1	(0.3910)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	5,000	1.9274	9,736.33	9,637.08	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1338)	0.0000	1	(1.3049)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,400	1.9274	6,911.63	6,553.21	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0910)	0.0000	1	(0.9223)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	4,700	1.9274	9,466.09	9,058.86	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1258)	0.0000	1	(1.2644)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,100	1.9274	4,295.96	4,047.57	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0562)	0.0000	1	(0.5729)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,700	1.9274	3,477.68	3,276.61	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0455)	0.0000	1	(0.4638)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	100	1.9274	204.57	192.74	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,300	1.9274	4,705.10	4,433.06	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0616)	0.0000	1	(0.6275)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,900	1.9274	5,932.51	5,589.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0776)	0.0000	1	(0.7912)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	300	1.9274	613.71	578.22	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	100	1.9274	204.57	192.74	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	9,200	1.9274	18,820.38	17,732.23	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2463)	0.0000	1	(2.5100)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,300	1.9274	6,750.79	6,360.47	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0883)	0.0000	1	(0.9003)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	100	1.9274	204.57	192.74	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,300	1.9274	2,659.40	2,505.64	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0348)	0.0000	1	(0.3547)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	14,000	1.9274	28,639.72	26,983.82	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3748)	0.0000	1	(3.8195)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,800	1.9274	7,773.64	7,324.18	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1017)	0.0000	1	(1.0367)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,100	1.9274	4,295.96	4,047.57	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0562)	0.0000	1	(0.5729)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	6,700	1.9274	13,706.15	12,913.69	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1794)	0.0000	1	(1.8279)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	17,200	1.9274	35,185.94	33,151.56	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4604)	0.0000	1	(4.6925)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,800	1.9274	3,682.25	3,469.35	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0482)	0.0000	1	(0.4911)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,100	1.9274	2,250.26	2,120.16	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0294)	0.0000	1	(0.3001)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,100	1.9274	4,295.96	4,047.57	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0562)	0.0000	1	(0.5729)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,700	1.9274	3,477.68	3,276.61	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0455)	0.0000	1	(0.4638)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	6,700	1.9274	13,706.15	12,913.69	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1794)	0.0000	1	(1.8279)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	400	1.9274	818.28	770.97	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,800	1.9274	5,727.94	5,396.76	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0750)	0.0000	1	(0.7639)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,900	1.9274	5,932.51	5,589.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0776)	0.0000	1	(0.7912)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	7,600	1.9274	15,547.27	14,648.36	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2034)	0.0000	1	(2.0734)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	200	1.9274	409.14	385.48	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0054)	0.0000	1	(0.0546)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	300	1.9274	613.71	578.22	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	500	1.9274	1,022.85	963.71	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0134)	0.0000	1	(0.1364)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	100	1.9274	204.57	192.74	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	200	1.9274	409.14	385.48	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0054)	0.0000	1	(0.0546)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,400	1.9274	4,909.67	4,625.80	0.0000	4.3300	50.00	0.00	(0.5905)	(0.0642)	0.0000	1	(0.6548)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	7,000	1.9274	14,319.86	13,491.91	0.0000	4.3300	50.00	0.00	(1.7224)	(0.1874)	0.0000	1	(1.9097)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	500	1.9274	1,022.85	963.71	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0134)	0.0000	1	(0.1364)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	400	1.9274	818.28	770.97	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	700	1.9274	1,431.99	1,349.19	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0187)	0.0000	1	(0.1910)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,900	1.9274	7,978.21	7,516.92	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1044)	0.0000	1	(1.0640)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	1,500	1.9274	3,068.54	2,891.12	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0402)	0.0000	1	(0.4092)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	900	1.9274	1,841.12	1,734.67	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0241)	0.0000	1	(0.2455)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,500	1.9274	7,159.93	6,745.96	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0937)	0.0000	1	(0.9549)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	900	1.9274	1,841.12	1,734.67	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0241)	0.0000	1	(0.2455)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	400	1.9274	818.28	770.97	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0107)	0.0000	1	(0.1091)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	3,300	1.9274	6,750.79	6,360.47	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0883)	0.0000	1	(0.9003)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	2,100	1.9274	4,295.96	4,047.57	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0562)	0.0000	1	(0.5729)	02/07/2025
603013.SH	01/09/2025	SDB3262179000	0	300	1.9274	613.71	578.22	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0080)	0.0000	1	(0.0818)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,500	1.8921	2,917.26	2,838.08	0.0000	4.3300	50.00	0.00	(0.3509)	(0.0394)	0.0000	1	(0.3903)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	5,000	1.8921	9,736.33	9,460.26	0.0000	4.3300	50.00	0.00	(1.1711)	(0.1314)	0.0000	1	(1.3025)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,400	1.8921	6,911.63	6,432.98	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0893)	0.0000	1	(0.9207)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	4,700	1.8921	9,466.09	8,892.64	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1235)	0.0000	1	(1.2621)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/08/2025	SDB3262179000	0	2,100	1.8921	4,295.96	3,973.31	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5719)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,700	1.8921	3,477.68	3,216.49	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0447)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	100	1.8921	204.57	189.21	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,300	1.8921	4,705.10	4,351.72	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0604)	0.0000	1	(0.6264)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,900	1.8921	5,932.51	5,486.95	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0762)	0.0000	1	(0.7898)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	300	1.8921	613.71	567.62	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	100	1.8921	204.57	189.21	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	9,200	1.8921	18,820.38	17,406.88	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2418)	0.0000	1	(2.5054)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,300	1.8921	6,750.79	6,243.77	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0867)	0.0000	1	(0.8987)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	100	1.8921	204.57	189.21	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,300	1.8921	2,659.40	2,459.67	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0342)	0.0000	1	(0.3540)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	14,000	1.8921	28,639.72	26,488.73	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3679)	0.0000	1	(3.8126)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,800	1.8921	7,773.64	7,189.80	0.0000	4.3300	50.00	0.00	(0.9350)	(0.0999)	0.0000	1	(1.0349)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,100	1.8921	4,295.96	3,973.31	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5719)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	6,700	1.8921	13,706.15	12,676.75	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1761)	0.0000	1	(1.8246)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	17,200	1.8921	35,185.94	32,543.29	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4520)	0.0000	1	(4.6841)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,800	1.8921	3,682.25	3,405.69	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0473)	0.0000	1	(0.4902)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,100	1.8921	2,250.26	2,081.26	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0289)	0.0000	1	(0.2996)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,100	1.8921	4,295.96	3,973.31	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5719)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,700	1.8921	3,477.68	3,216.49	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0447)	0.0000	1	(0.4630)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	6,700	1.8921	13,706.15	12,676.75	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1761)	0.0000	1	(1.8246)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	400	1.8921	818.28	756.82	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,800	1.8921	5,727.94	5,297.75	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0736)	0.0000	1	(0.7625)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,900	1.8921	5,932.51	5,486.95	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0762)	0.0000	1	(0.7898)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	7,600	1.8921	15,547.27	14,379.60	0.0000	4.3300	50.00	0.00	(1.8700)	(0.1997)	0.0000	1	(2.0697)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	200	1.8921	409.14	378.41	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	300	1.8921	613.71	567.62	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	500	1.8921	1,022.85	946.03	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0131)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	100	1.8921	204.57	189.21	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0026)	0.0000	1	(0.0272)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	200	1.8921	409.14	378.41	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0053)	0.0000	1	(0.0545)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,400	1.8921	4,909.67	4,540.92	0.0000	4.3300	50.00	0.00	(0.5905)	(0.0631)	0.0000	1	(0.6536)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	7,000	1.8921	14,319.86	13,244.36	0.0000	4.3300	50.00	0.00	(1.7224)	(0.1839)	0.0000	1	(1.9063)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	500	1.8921	1,022.85	946.03	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0131)	0.0000	1	(0.1362)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	400	1.8921	818.28	756.82	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	700	1.8921	1,431.99	1,324.44	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0184)	0.0000	1	(0.1906)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,900	1.8921	7,978.21	7,379.00	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1025)	0.0000	1	(1.0621)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	1,500	1.8921	3,068.54	2,838.08	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0394)	0.0000	1	(0.4085)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	900	1.8921	1,841.12	1,702.85	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,500	1.8921	7,159.93	6,622.18	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0920)	0.0000	1	(0.9532)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	900	1.8921	1,841.12	1,702.85	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0237)	0.0000	1	(0.2451)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	400	1.8921	818.28	756.82	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0105)	0.0000	1	(0.1089)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	3,300	1.8921	6,750.79	6,243.77	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0867)	0.0000	1	(0.8987)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	2,100	1.8921	4,295.96	3,973.31	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0552)	0.0000	1	(0.5719)	02/07/2025
603013.SH	01/08/2025	SDB3262179000	0	300	1.8921	613.71	567.62	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0079)	0.0000	1	(0.0817)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,400	1.9691	6,911.63	6,694.77	0.0000	4.3300	50.00	0.00	(0.8313)	(0.0930)	0.0000	1	(0.9243)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	4,700	1.9691	9,466.09	9,254.53	0.0000	4.3300	50.00	0.00	(1.1386)	(0.1285)	0.0000	1	(1.2671)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,100	1.9691	4,295.96	4,135.01	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0574)	0.0000	1	(0.5741)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,700	1.9691	3,477.68	3,347.39	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0465)	0.0000	1	(0.4648)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	100	1.9691	204.57	196.91	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,300	1.9691	4,705.10	4,528.81	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0629)	0.0000	1	(0.6288)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,900	1.9691	5,932.51	5,710.24	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0793)	0.0000	1	(0.7929)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	300	1.9691	613.71	590.72	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	100	1.9691	204.57	196.91	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/07/2025	SDB3262179000	0	9,200	1.9691	18,820.38	18,115.26	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2516)	0.0000	1	(2.5153)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,300	1.9691	6,750.79	6,497.86	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0902)	0.0000	1	(0.9022)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	100	1.9691	204.57	196.91	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,300	1.9691	2,659.40	2,559.76	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0356)	0.0000	1	(0.3554)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	14,000	1.9691	28,639.72	27,566.70	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3829)	0.0000	1	(3.8276)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,800	1.9691	7,773.64	7,482.39	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1039)	0.0000	1	(1.0389)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,100	1.9691	4,295.96	4,135.01	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0574)	0.0000	1	(0.5741)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	6,700	1.9691	13,706.15	13,192.64	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1832)	0.0000	1	(1.8318)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	17,200	1.9691	35,185.94	33,867.66	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4704)	0.0000	1	(4.7025)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,800	1.9691	3,682.25	3,544.29	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0492)	0.0000	1	(0.4921)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,100	1.9691	2,250.26	2,165.95	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0301)	0.0000	1	(0.3007)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,100	1.9691	4,295.96	4,135.01	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0574)	0.0000	1	(0.5741)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,700	1.9691	3,477.68	3,347.39	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0465)	0.0000	1	(0.4648)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	6,700	1.9691	13,706.15	13,192.64	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1832)	0.0000	1	(1.8318)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	400	1.9691	818.28	787.62	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1094)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,800	1.9691	5,727.94	5,513.34	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0766)	0.0000	1	(0.7655)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,900	1.9691	5,932.51	5,710.24	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0793)	0.0000	1	(0.7929)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	7,600	1.9691	15,547.27	14,964.78	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2078)	0.0000	1	(2.0778)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	200	1.9691	409.14	393.81	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0055)	0.0000	1	(0.0547)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	300	1.9691	613.71	590.72	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	500	1.9691	1,022.85	984.52	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0137)	0.0000	1	(0.1367)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	100	1.9691	204.57	196.91	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0027)	0.0000	1	(0.0273)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	200	1.9691	409.14	393.81	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0055)	0.0000	1	(0.0547)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,400	1.9691	4,909.67	4,725.72	0.0000	4.3300	50.00	0.00	(0.5905)	(0.0656)	0.0000	1	(0.6562)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	7,000	1.9691	14,319.86	13,783.35	0.0000	4.3300	50.00	0.00	(1.7224)	(0.1914)	0.0000	1	(1.9138)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	500	1.9691	1,022.85	984.52	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0137)	0.0000	1	(0.1367)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	400	1.9691	818.28	787.62	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1094)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	700	1.9691	1,431.99	1,378.34	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0191)	0.0000	1	(0.1914)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,900	1.9691	7,978.21	7,679.30	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1067)	0.0000	1	(1.0663)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	1,500	1.9691	3,068.54	2,953.57	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0410)	0.0000	1	(0.4101)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	900	1.9691	1,841.12	1,772.14	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0246)	0.0000	1	(0.2461)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,500	1.9691	7,159.93	6,891.68	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0957)	0.0000	1	(0.9569)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	900	1.9691	1,841.12	1,772.14	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0246)	0.0000	1	(0.2461)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	400	1.9691	818.28	787.62	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0109)	0.0000	1	(0.1094)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	3,300	1.9691	6,750.79	6,497.86	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0902)	0.0000	1	(0.9022)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	2,100	1.9691	4,295.96	4,135.01	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0574)	0.0000	1	(0.5741)	02/07/2025
603013.SH	01/07/2025	SDB3262179000	0	300	1.9691	613.71	590.72	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0082)	0.0000	1	(0.0820)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,100	2.0457	4,295.96	4,295.96	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	1,700	2.0457	3,477.68	3,477.68	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0483)	0.0000	1	(0.4666)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	100	2.0457	204.57	204.57	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,300	2.0457	4,705.10	4,705.10	0.0000	4.3300	50.00	0.00	(0.5659)	(0.0653)	0.0000	1	(0.6313)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,900	2.0457	5,932.51	5,932.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0824)	0.0000	1	(0.7959)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	300	2.0457	613.71	613.71	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0085)	0.0000	1	(0.0823)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	100	2.0457	204.57	204.57	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	9,200	2.0457	18,820.38	18,820.38	0.0000	4.3300	50.00	0.00	(2.2637)	(0.2614)	0.0000	1	(2.5251)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	3,300	2.0457	6,750.79	6,750.79	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0938)	0.0000	1	(0.9057)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	100	2.0457	204.57	204.57	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	1,300	2.0457	2,659.40	2,659.40	0.0000	4.3300	50.00	0.00	(0.3199)	(0.0369)	0.0000	1	(0.3568)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	14,000	2.0457	28,639.72	28,639.72	0.0000	4.3300	50.00	0.00	(3.4447)	(0.3978)	0.0000	1	(3.8425)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	3,800	2.0457	7,773.64	7,773.64	0.0000	4.3300	50.00	0.00	(0.9350)	(0.1080)	0.0000	1	(1.0430)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,100	2.0457	4,295.96	4,295.96	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	6,700	2.0457	13,706.15	13,706.15	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1904)	0.0000	1	(1.8389)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	17,200	2.0457	35,185.94	35,185.94	0.0000	4.3300	50.00	0.00	(4.2321)	(0.4887)	0.0000	1	(4.7208)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603013.SH	01/06/2025	SDB3262179000	0	1,800	2.0457	3,682.25	3,682.25	0.0000	4.3300	50.00	0.00	(0.4429)	(0.0511)	0.0000	1	(0.4940)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	1,100	2.0457	2,250.26	2,250.26	0.0000	4.3300	50.00	0.00	(0.2707)	(0.0313)	0.0000	1	(0.3019)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,100	2.0457	4,295.96	4,295.96	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	1,700	2.0457	3,477.68	3,477.68	0.0000	4.3300	50.00	0.00	(0.4183)	(0.0483)	0.0000	1	(0.4666)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	6,700	2.0457	13,706.15	13,706.15	0.0000	4.3300	50.00	0.00	(1.6485)	(0.1904)	0.0000	1	(1.8389)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	400	2.0457	818.28	818.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0114)	0.0000	1	(0.1098)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,800	2.0457	5,727.94	5,727.94	0.0000	4.3300	50.00	0.00	(0.6889)	(0.0796)	0.0000	1	(0.7685)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,900	2.0457	5,932.51	5,932.51	0.0000	4.3300	50.00	0.00	(0.7135)	(0.0824)	0.0000	1	(0.7959)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	7,600	2.0457	15,547.27	15,547.27	0.0000	4.3300	50.00	0.00	(1.8700)	(0.2159)	0.0000	1	(2.0859)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	200	2.0457	409.14	409.14	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0057)	0.0000	1	(0.0549)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	300	2.0457	613.71	613.71	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0085)	0.0000	1	(0.0823)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	500	2.0457	1,022.85	1,022.85	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0142)	0.0000	1	(0.1372)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	100	2.0457	204.57	204.57	0.0000	4.3300	50.00	0.00	(0.0246)	(0.0028)	0.0000	1	(0.0274)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	200	2.0457	409.14	409.14	0.0000	4.3300	50.00	0.00	(0.0492)	(0.0057)	0.0000	1	(0.0549)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,400	2.0457	4,909.67	4,909.67	0.0000	4.3300	50.00	0.00	(0.5905)	(0.0682)	0.0000	1	(0.6587)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	7,000	2.0457	14,319.86	14,319.86	0.0000	4.3300	50.00	0.00	(1.7224)	(0.1989)	0.0000	1	(1.9212)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	500	2.0457	1,022.85	1,022.85	0.0000	4.3300	50.00	0.00	(0.1230)	(0.0142)	0.0000	1	(0.1372)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	400	2.0457	818.28	818.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0114)	0.0000	1	(0.1098)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	700	2.0457	1,431.99	1,431.99	0.0000	4.3300	50.00	0.00	(0.1722)	(0.0199)	0.0000	1	(0.1921)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	3,900	2.0457	7,978.21	7,978.21	0.0000	4.3300	50.00	0.00	(0.9596)	(0.1108)	0.0000	1	(1.0704)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	1,500	2.0457	3,068.54	3,068.54	0.0000	4.3300	50.00	0.00	(0.3691)	(0.0426)	0.0000	1	(0.4117)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	900	2.0457	1,841.12	1,841.12	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0256)	0.0000	1	(0.2470)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	3,500	2.0457	7,159.93	7,159.93	0.0000	4.3300	50.00	0.00	(0.8612)	(0.0994)	0.0000	1	(0.9606)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	900	2.0457	1,841.12	1,841.12	0.0000	4.3300	50.00	0.00	(0.2214)	(0.0256)	0.0000	1	(0.2470)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	400	2.0457	818.28	818.28	0.0000	4.3300	50.00	0.00	(0.0984)	(0.0114)	0.0000	1	(0.1098)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	3,300	2.0457	6,750.79	6,750.79	0.0000	4.3300	50.00	0.00	(0.8120)	(0.0938)	0.0000	1	(0.9057)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	2,100	2.0457	4,295.96	4,295.96	0.0000	4.3300	50.00	0.00	(0.5167)	(0.0597)	0.0000	1	(0.5764)	02/07/2025
603013.SH	01/06/2025	SDB3262179000	0	300	2.0457	613.71	613.71	0.0000	4.3300	50.00	0.00	(0.0738)	(0.0085)	0.0000	1	(0.0823)	02/07/2025
TOTAL YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(414.0660)	(45.9785)	0.0000		(460.0446)	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
300628.ZK	01/17/2025	SDB3260123468	0	1,600	5.2119	8,166.01	8,339.04	0.0000	4.3300	50.00	0.00	(0.9822)	(0.1158)	0.0000	1	(1.0980)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,700	5.2119	19,031.05	19,284.03	0.0000	4.3300	50.00	0.00	(2.2890)	(0.2678)	0.0000	1	(2.5568)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	300	5.2119	1,524.74	1,563.57	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0217)	0.0000	1	(0.2051)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	500	5.2119	2,502.41	2,605.95	0.0000	4.3300	50.00	0.00	(0.3010)	(0.0362)	0.0000	1	(0.3372)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,400	5.2119	17,922.35	17,720.46	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2461)	0.0000	1	(2.4018)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	600	5.2119	3,162.77	3,127.14	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0434)	0.0000	1	(0.4238)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,400	5.2119	17,922.35	17,720.46	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2461)	0.0000	1	(2.4018)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,100	5.2119	16,340.97	16,156.89	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2244)	0.0000	1	(2.1899)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	100	5.2119	527.13	521.19	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0072)	0.0000	1	(0.0706)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	200	5.2119	1,054.26	1,042.38	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0145)	0.0000	1	(0.1413)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	1,500	5.2119	7,906.92	7,817.85	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1086)	0.0000	1	(1.0596)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	400	5.2119	2,108.51	2,084.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0290)	0.0000	1	(0.2826)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	400	5.2119	2,108.51	2,084.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0290)	0.0000	1	(0.2826)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,700	5.2119	19,503.74	19,284.03	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2678)	0.0000	1	(2.6137)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	1,700	5.2119	8,961.18	8,860.23	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1231)	0.0000	1	(1.2009)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,100	5.2119	16,340.97	16,156.89	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2244)	0.0000	1	(2.1899)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	700	5.2119	3,689.90	3,648.33	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0507)	0.0000	1	(0.4945)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	600	5.2119	3,162.77	3,127.14	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0434)	0.0000	1	(0.4238)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	1,900	5.2119	10,015.43	9,902.61	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1375)	0.0000	1	(1.3422)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	400	5.2119	2,108.51	2,084.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0290)	0.0000	1	(0.2826)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	5,100	5.2119	26,883.53	26,580.68	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3692)	0.0000	1	(3.6027)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	1,100	5.2119	5,798.41	5,733.09	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0796)	0.0000	1	(0.7770)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/17/2025	SDB3260123468	0	2,400	5.2119	12,651.07	12,508.56	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1737)	0.0000	1	(1.6954)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	2,900	5.2119	15,286.71	15,114.51	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2099)	0.0000	1	(2.0486)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	11,600	5.2119	61,146.85	60,458.03	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8397)	0.0000	1	(8.1943)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	9,475	5.2119	49,945.38	49,382.74	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6859)	0.0000	1	(6.6932)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	2,200	5.2119	11,596.82	11,466.18	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1593)	0.0000	1	(1.5541)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	5,200	5.2119	27,410.66	27,101.87	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3764)	0.0000	1	(3.6733)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	5,100	5.2119	26,883.53	26,580.68	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3692)	0.0000	1	(3.6027)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	1,100	5.2119	5,798.41	5,733.09	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0796)	0.0000	1	(0.7770)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	100	5.2119	527.13	521.19	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0072)	0.0000	1	(0.0706)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	2,000	5.2119	10,542.56	10,423.80	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1448)	0.0000	1	(1.4128)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,400	5.2119	17,922.35	17,720.46	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2461)	0.0000	1	(2.4018)	02/07/2025
300628.ZK	01/17/2025	SDB3260123468	0	3,500	5.2119	18,449.48	18,241.65	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2534)	0.0000	1	(2.4724)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	300	4.9905	1,524.74	1,497.16	0.0000	4.3300	50.00	0.00	(0.1834)	(0.0208)	0.0000	1	(0.2042)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	500	4.9905	2,502.41	2,495.27	0.0000	4.3300	50.00	0.00	(0.3010)	(0.0347)	0.0000	1	(0.3356)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,400	4.9905	17,922.35	16,967.87	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2357)	0.0000	1	(2.3913)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	600	4.9905	3,162.77	2,994.33	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0416)	0.0000	1	(0.4220)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,400	4.9905	17,922.35	16,967.87	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2357)	0.0000	1	(2.3913)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,100	4.9905	16,340.97	15,470.70	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2149)	0.0000	1	(2.1803)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	100	4.9905	527.13	499.05	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0069)	0.0000	1	(0.0703)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	200	4.9905	1,054.26	998.11	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0139)	0.0000	1	(0.1407)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	1,500	4.9905	7,906.92	7,485.82	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1040)	0.0000	1	(1.0550)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	400	4.9905	2,108.51	1,996.22	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0277)	0.0000	1	(0.2813)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	400	4.9905	2,108.51	1,996.22	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0277)	0.0000	1	(0.2813)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,700	4.9905	19,503.74	18,465.03	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2565)	0.0000	1	(2.6023)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	1,700	4.9905	8,961.18	8,483.93	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1178)	0.0000	1	(1.1957)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,100	4.9905	16,340.97	15,470.70	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2149)	0.0000	1	(2.1803)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	700	4.9905	3,689.90	3,493.38	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0485)	0.0000	1	(0.4923)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	600	4.9905	3,162.77	2,994.33	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0416)	0.0000	1	(0.4220)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	1,900	4.9905	10,015.43	9,482.04	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1317)	0.0000	1	(1.3363)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	400	4.9905	2,108.51	1,996.22	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0277)	0.0000	1	(0.2813)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	5,100	4.9905	26,883.53	25,451.80	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3535)	0.0000	1	(3.5870)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	1,100	4.9905	5,798.41	5,489.60	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0762)	0.0000	1	(0.7737)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	2,400	4.9905	12,651.07	11,977.32	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1664)	0.0000	1	(1.6880)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	2,900	4.9905	15,286.71	14,472.59	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2010)	0.0000	1	(2.0397)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	11,600	4.9905	61,146.85	57,890.37	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8040)	0.0000	1	(8.1586)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	9,475	4.9905	49,945.38	47,285.45	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6567)	0.0000	1	(6.6641)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	2,200	4.9905	11,596.82	10,979.21	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1525)	0.0000	1	(1.5473)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	5,200	4.9905	27,410.66	25,950.85	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3604)	0.0000	1	(3.6573)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	5,100	4.9905	26,883.53	25,451.80	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3535)	0.0000	1	(3.5870)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	1,100	4.9905	5,798.41	5,489.60	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0762)	0.0000	1	(0.7737)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	100	4.9905	527.13	499.05	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0069)	0.0000	1	(0.0703)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	2,000	4.9905	10,542.56	9,981.10	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1386)	0.0000	1	(1.4067)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,400	4.9905	17,922.35	16,967.87	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2357)	0.0000	1	(2.3913)	02/07/2025
300628.ZK	01/16/2025	SDB3260123468	0	3,500	4.9905	18,449.48	17,466.92	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2426)	0.0000	1	(2.4617)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,400	5.0905	17,922.35	17,307.76	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2404)	0.0000	1	(2.3960)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	600	5.0905	3,162.77	3,054.31	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0424)	0.0000	1	(0.4228)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,400	5.0905	17,922.35	17,307.76	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2404)	0.0000	1	(2.3960)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,100	5.0905	16,340.97	15,780.61	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2192)	0.0000	1	(2.1846)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	100	5.0905	527.13	509.05	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0071)	0.0000	1	(0.0705)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	200	5.0905	1,054.26	1,018.10	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0141)	0.0000	1	(0.1409)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	1,500	5.0905	7,906.92	7,635.78	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1061)	0.0000	1	(1.0571)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	400	5.0905	2,108.51	2,036.21	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0283)	0.0000	1	(0.2819)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	400	5.0905	2,108.51	2,036.21	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0283)	0.0000	1	(0.2819)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/15/2025	SDB3260123468	0	3,700	5.0905	19,503.74	18,834.92	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2616)	0.0000	1	(2.6075)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	1,700	5.0905	8,961.18	8,653.88	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1202)	0.0000	1	(1.1980)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,100	5.0905	16,340.97	15,780.61	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2192)	0.0000	1	(2.1846)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	700	5.0905	3,689.90	3,563.36	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0495)	0.0000	1	(0.4933)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	600	5.0905	3,162.77	3,054.31	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0424)	0.0000	1	(0.4228)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	1,900	5.0905	10,015.43	9,671.99	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1343)	0.0000	1	(1.3390)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	400	5.0905	2,108.51	2,036.21	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0283)	0.0000	1	(0.2819)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	5,100	5.0905	26,883.53	25,961.65	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3606)	0.0000	1	(3.5941)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	1,100	5.0905	5,798.41	5,599.57	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0778)	0.0000	1	(0.7752)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	2,400	5.0905	12,651.07	12,217.25	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1697)	0.0000	1	(1.6913)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	2,900	5.0905	15,286.71	14,762.51	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2050)	0.0000	1	(2.0437)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	11,600	5.0905	61,146.85	59,050.02	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8201)	0.0000	1	(8.1747)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	9,475	5.0905	49,945.38	48,232.67	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6699)	0.0000	1	(6.6772)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	2,200	5.0905	11,596.82	11,199.14	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1555)	0.0000	1	(1.5504)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	5,200	5.0905	27,410.66	26,470.70	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3676)	0.0000	1	(3.6645)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	5,100	5.0905	26,883.53	25,961.65	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3606)	0.0000	1	(3.5941)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	1,100	5.0905	5,798.41	5,599.57	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0778)	0.0000	1	(0.7752)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	100	5.0905	527.13	509.05	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0071)	0.0000	1	(0.0705)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	2,000	5.0905	10,542.56	10,181.04	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1414)	0.0000	1	(1.4094)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,400	5.0905	17,922.35	17,307.76	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2404)	0.0000	1	(2.3960)	02/07/2025
300628.ZK	01/15/2025	SDB3260123468	0	3,500	5.0905	18,449.48	17,816.82	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2475)	0.0000	1	(2.4665)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,400	5.3097	17,922.35	18,053.10	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2507)	0.0000	1	(2.4064)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	600	5.3097	3,162.77	3,185.84	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0442)	0.0000	1	(0.4247)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,400	5.3097	17,922.35	18,053.10	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2507)	0.0000	1	(2.4064)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,100	5.3097	16,340.97	16,460.18	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2286)	0.0000	1	(2.1941)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	100	5.3097	527.13	530.97	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0074)	0.0000	1	(0.0708)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	200	5.3097	1,054.26	1,061.95	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0147)	0.0000	1	(0.1416)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	1,500	5.3097	7,906.92	7,964.60	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1106)	0.0000	1	(1.0616)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	400	5.3097	2,108.51	2,123.89	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0295)	0.0000	1	(0.2831)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	400	5.3097	2,108.51	2,123.89	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0295)	0.0000	1	(0.2831)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,700	5.3097	19,503.74	19,646.02	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2729)	0.0000	1	(2.6187)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	1,700	5.3097	8,961.18	9,026.55	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1254)	0.0000	1	(1.2032)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,100	5.3097	16,340.97	16,460.18	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2286)	0.0000	1	(2.1941)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	700	5.3097	3,689.90	3,716.81	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0516)	0.0000	1	(0.4954)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	600	5.3097	3,162.77	3,185.84	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0442)	0.0000	1	(0.4247)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	1,900	5.3097	10,015.43	10,088.50	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1401)	0.0000	1	(1.3448)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	400	5.3097	2,108.51	2,123.89	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0295)	0.0000	1	(0.2831)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	5,100	5.3097	26,883.53	27,079.65	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3761)	0.0000	1	(3.6096)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	1,100	5.3097	5,798.41	5,840.71	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0811)	0.0000	1	(0.7785)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	2,400	5.3097	12,651.07	12,743.36	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1770)	0.0000	1	(1.6986)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	2,900	5.3097	15,286.71	15,398.23	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2139)	0.0000	1	(2.0525)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	11,600	5.3097	61,146.85	61,592.93	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8555)	0.0000	1	(8.2101)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	9,475	5.3097	49,945.38	50,309.74	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6987)	0.0000	1	(6.7061)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	2,200	5.3097	11,596.82	11,681.42	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1622)	0.0000	1	(1.5571)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	5,200	5.3097	27,410.66	27,610.62	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3835)	0.0000	1	(3.6804)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	5,100	5.3097	26,883.53	27,079.65	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3761)	0.0000	1	(3.6096)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	1,100	5.3097	5,798.41	5,840.71	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0811)	0.0000	1	(0.7785)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	100	5.3097	527.13	530.97	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0074)	0.0000	1	(0.0708)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	2,000	5.3097	10,542.56	10,619.47	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1475)	0.0000	1	(1.4155)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,400	5.3097	17,922.35	18,053.10	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2507)	0.0000	1	(2.4064)	02/07/2025
300628.ZK	01/14/2025	SDB3260123468	0	3,500	5.3097	18,449.48	18,584.07	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2581)	0.0000	1	(2.4772)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,400	5.4019	17,922.35	18,366.50	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2551)	0.0000	1	(2.4108)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	600	5.4019	3,162.77	3,241.15	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0450)	0.0000	1	(0.4254)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/13/2025	SDB3260123468	0	3,400	5.4019	17,922.35	18,366.50	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2551)	0.0000	1	(2.4108)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,100	5.4019	16,340.97	16,745.92	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2326)	0.0000	1	(2.1980)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	100	5.4019	527.13	540.19	0.0000	4.3300	50.00	0.00	(0.0834)	(0.0075)	0.0000	1	(0.0709)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	200	5.4019	1,054.26	1,080.38	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0150)	0.0000	1	(0.1418)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	1,500	5.4019	7,906.92	8,102.87	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1125)	0.0000	1	(1.0636)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	400	5.4019	2,108.51	2,160.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0300)	0.0000	1	(0.2836)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	400	5.4019	2,108.51	2,160.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0300)	0.0000	1	(0.2836)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,700	5.4019	19,503.74	19,987.07	0.0000	4.3300	50.00	0.00	(2.3458)	(0.2776)	0.0000	1	(2.6235)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	1,700	5.4019	8,961.18	9,183.25	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1275)	0.0000	1	(1.2054)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,100	5.4019	16,340.97	16,745.92	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2326)	0.0000	1	(2.1980)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	700	5.4019	3,689.90	3,781.34	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0525)	0.0000	1	(0.4963)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	600	5.4019	3,162.77	3,241.15	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0450)	0.0000	1	(0.4254)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	1,900	5.4019	10,015.43	10,263.63	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1426)	0.0000	1	(1.3472)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	400	5.4019	2,108.51	2,160.76	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0300)	0.0000	1	(0.2836)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	200	5.4019	1,054.26	1,080.38	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0150)	0.0000	1	(0.1418)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	5,100	5.4019	26,883.53	27,549.75	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3826)	0.0000	1	(3.6161)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	1,100	5.4019	5,798.41	5,942.10	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0825)	0.0000	1	(0.7799)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	2,400	5.4019	12,651.07	12,964.59	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1801)	0.0000	1	(1.7017)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	2,900	5.4019	15,286.71	15,665.54	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2176)	0.0000	1	(2.0562)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	11,600	5.4019	61,146.85	62,662.17	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8703)	0.0000	1	(8.2249)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	9,475	5.4019	49,945.38	51,183.11	0.0000	4.3300	50.00	0.00	(6.0073)	(0.7109)	0.0000	1	(6.7182)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	2,200	5.4019	11,596.82	11,884.20	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1651)	0.0000	1	(1.5599)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	5,200	5.4019	27,410.66	28,089.94	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3901)	0.0000	1	(3.6870)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	5,100	5.4019	26,883.53	27,549.75	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3826)	0.0000	1	(3.6161)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	700	5.4019	3,689.90	3,781.34	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0525)	0.0000	1	(0.4963)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	1,100	5.4019	5,798.41	5,942.10	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0825)	0.0000	1	(0.7799)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	100	5.4019	527.13	540.19	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0075)	0.0000	1	(0.0709)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	2,000	5.4019	10,542.56	10,803.82	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1501)	0.0000	1	(1.4181)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,400	5.4019	17,922.35	18,366.50	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2551)	0.0000	1	(2.4108)	02/07/2025
300628.ZK	01/13/2025	SDB3260123468	0	3,500	5.4019	18,449.48	18,906.69	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2626)	0.0000	1	(2.4817)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,400	5.2246	17,922.35	17,763.75	0.0000	4.3300	50.00	0.00	(6.4670)	(0.7402)	0.0000	3	(7.2071)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	600	5.2246	3,162.77	3,134.78	0.0000	4.3300	50.00	0.00	(1.1412)	(0.1306)	0.0000	3	(1.2718)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,400	5.2246	17,922.35	17,763.75	0.0000	4.3300	50.00	0.00	(6.4670)	(0.7402)	0.0000	3	(7.2071)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,100	5.2246	16,340.97	16,196.36	0.0000	4.3300	50.00	0.00	(5.8964)	(0.6748)	0.0000	3	(6.5712)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	100	5.2246	527.13	522.46	0.0000	4.3300	50.00	0.00	(0.1902)	(0.0218)	0.0000	3	(0.2120)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	200	5.2246	1,054.26	1,044.93	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0435)	0.0000	3	(0.4239)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	1,500	5.2246	7,906.92	7,836.95	0.0000	4.3300	50.00	0.00	(2.8531)	(0.3265)	0.0000	3	(3.1796)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	400	5.2246	2,108.51	2,089.85	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0871)	0.0000	3	(0.8479)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	400	5.2246	2,108.51	2,089.85	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0871)	0.0000	3	(0.8479)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,700	5.2246	19,503.74	19,331.14	0.0000	4.3300	50.00	0.00	(7.0376)	(0.8055)	0.0000	3	(7.8431)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	1,700	5.2246	8,961.18	8,881.88	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3701)	0.0000	3	(3.6036)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,100	5.2246	16,340.97	16,196.36	0.0000	4.3300	50.00	0.00	(5.8964)	(0.6748)	0.0000	3	(6.5712)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	700	5.2246	3,689.90	3,657.24	0.0000	4.3300	50.00	0.00	(1.3314)	(0.1524)	0.0000	3	(1.4838)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	600	5.2246	3,162.77	3,134.78	0.0000	4.3300	50.00	0.00	(1.1412)	(0.1306)	0.0000	3	(1.2718)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	1,900	5.2246	10,015.43	9,926.80	0.0000	4.3300	50.00	0.00	(3.6139)	(0.4136)	0.0000	3	(4.0275)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	400	5.2246	2,108.51	2,089.85	0.0000	4.3300	50.00	0.00	(0.7608)	(0.0871)	0.0000	3	(0.8479)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	200	5.2246	1,054.26	1,044.93	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0435)	0.0000	3	(0.4239)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	5,100	5.2246	26,883.53	26,645.63	0.0000	4.3300	50.00	0.00	(9.7005)	(1.1102)	0.0000	3	(10.8107)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	1,100	5.2246	5,798.41	5,747.10	0.0000	4.3300	50.00	0.00	(2.0923)	(0.2395)	0.0000	3	(2.3317)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	2,400	5.2246	12,651.07	12,539.12	0.0000	4.3300	50.00	0.00	(4.5649)	(0.5225)	0.0000	3	(5.0874)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	2,900	5.2246	15,286.71	15,151.44	0.0000	4.3300	50.00	0.00	(5.5160)	(0.6313)	0.0000	3	(6.1473)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	11,600	5.2246	61,146.85	60,605.74	0.0000	4.3300	50.00	0.00	(22.0638)	(2.5252)	0.0000	3	(24.5891)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	9,475	5.2246	49,945.38	49,503.40	0.0000	4.3300	50.00	0.00	(18.0220)	(2.0626)	0.0000	3	(20.0846)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/10/2025	SDB3260123468	0	2,200	5.2246	11,596.82	11,494.19	0.0000	4.3300	50.00	0.00	(4.1845)	(0.4789)	0.0000	3	(4.6634)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	5,200	5.2246	27,410.66	27,168.09	0.0000	4.3300	50.00	0.00	(9.8907)	(1.1320)	0.0000	3	(11.0227)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	5,100	5.2246	26,883.53	26,645.63	0.0000	4.3300	50.00	0.00	(9.7005)	(1.1102)	0.0000	3	(10.8107)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	700	5.2246	3,689.90	3,657.24	0.0000	4.3300	50.00	0.00	(1.3314)	(0.1524)	0.0000	3	(1.4838)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	1,100	5.2246	5,798.41	5,747.10	0.0000	4.3300	50.00	0.00	(2.0923)	(0.2395)	0.0000	3	(2.3317)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	100	5.2246	527.13	522.46	0.0000	4.3300	50.00	0.00	(0.1902)	(0.0218)	0.0000	3	(0.2120)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	2,000	5.2246	10,542.56	10,449.27	0.0000	4.3300	50.00	0.00	(3.8041)	(0.4354)	0.0000	3	(4.2395)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,400	5.2246	17,922.35	17,763.75	0.0000	4.3300	50.00	0.00	(6.4670)	(0.7402)	0.0000	3	(7.2071)	02/07/2025
300628.ZK	01/10/2025	SDB3260123468	0	3,500	5.2246	18,449.48	18,286.22	0.0000	4.3300	50.00	0.00	(6.6572)	(0.7619)	0.0000	3	(7.4191)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,400	4.9952	17,922.35	16,983.83	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2359)	0.0000	1	(2.3915)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	600	4.9952	3,162.77	2,997.15	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0416)	0.0000	1	(0.4220)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,400	4.9952	17,922.35	16,983.83	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2359)	0.0000	1	(2.3915)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,100	4.9952	16,340.97	15,485.25	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2151)	0.0000	1	(2.1805)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	100	4.9952	527.13	499.52	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0069)	0.0000	1	(0.0703)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	200	4.9952	1,054.26	999.05	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0139)	0.0000	1	(0.1407)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	1,500	4.9952	7,906.92	7,492.86	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1041)	0.0000	1	(1.0551)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	400	4.9952	2,108.51	1,998.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0278)	0.0000	1	(0.2814)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	400	4.9952	2,108.51	1,998.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0278)	0.0000	1	(0.2814)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,700	4.9952	19,503.74	18,482.40	0.0000	4.3300	50.00	0.00	(0.2567)	(0.2567)	0.0000	1	(2.6026)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	1,700	4.9952	8,961.18	8,491.91	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1179)	0.0000	1	(1.1958)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,100	4.9952	16,340.97	15,485.25	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2151)	0.0000	1	(2.1805)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	700	4.9952	3,689.90	3,496.67	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0486)	0.0000	1	(0.4924)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	600	4.9952	3,162.77	2,997.15	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0416)	0.0000	1	(0.4220)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	1,900	4.9952	10,015.43	9,490.96	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1318)	0.0000	1	(1.3365)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	400	4.9952	2,108.51	1,998.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0278)	0.0000	1	(0.2814)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	200	4.9952	1,054.26	999.05	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0139)	0.0000	1	(0.1407)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	5,100	4.9952	26,883.53	25,475.74	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3538)	0.0000	1	(3.5873)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	1,100	4.9952	5,798.41	5,494.77	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0763)	0.0000	1	(0.7737)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	2,400	4.9952	12,651.07	11,988.58	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1665)	0.0000	1	(1.6882)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	2,900	4.9952	15,286.71	14,486.20	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2012)	0.0000	1	(2.0398)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	11,600	4.9952	61,146.85	57,944.82	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8048)	0.0000	1	(8.1594)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	9,475	4.9952	49,945.38	47,329.93	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6574)	0.0000	1	(6.6647)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	2,200	4.9952	11,596.82	10,989.53	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1526)	0.0000	1	(1.5475)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	5,200	4.9952	27,410.66	25,975.26	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3608)	0.0000	1	(3.6577)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	5,100	4.9952	26,883.53	25,475.74	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3538)	0.0000	1	(3.5873)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	700	4.9952	3,689.90	3,496.67	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0486)	0.0000	1	(0.4924)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	1,100	4.9952	5,798.41	5,494.77	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0763)	0.0000	1	(0.7737)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	100	4.9952	527.13	499.52	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0069)	0.0000	1	(0.0703)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	2,000	4.9952	10,542.56	9,990.49	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1388)	0.0000	1	(1.4068)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,400	4.9952	17,922.35	16,983.83	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2359)	0.0000	1	(2.3915)	02/07/2025
300628.ZK	01/09/2025	SDB3260123468	0	3,500	4.9952	18,449.48	17,483.35	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2428)	0.0000	1	(2.4619)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,400	5.0477	17,922.35	17,162.33	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2384)	0.0000	1	(2.3940)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	600	5.0477	3,162.77	3,028.65	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0421)	0.0000	1	(0.4225)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,400	5.0477	17,922.35	17,162.33	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2384)	0.0000	1	(2.3940)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,100	5.0477	16,340.97	15,648.01	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2173)	0.0000	1	(2.1828)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	100	5.0477	527.13	504.77	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0070)	0.0000	1	(0.0704)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	200	5.0477	1,054.26	1,009.55	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0140)	0.0000	1	(0.1408)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	1,500	5.0477	7,906.92	7,571.62	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1052)	0.0000	1	(1.0562)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	400	5.0477	2,108.51	2,019.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0280)	0.0000	1	(0.2817)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	400	5.0477	2,108.51	2,019.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0280)	0.0000	1	(0.2817)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,700	5.0477	19,503.74	18,676.65	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2594)	0.0000	1	(2.6053)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	1,700	5.0477	8,961.18	8,581.16	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1192)	0.0000	1	(1.1970)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,100	5.0477	16,340.97	15,648.01	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2173)	0.0000	1	(2.1828)	02/07/2025

This

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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SECURITIES
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/08/2025	SDB3260123468	0	700	5.0477	3,689.90	3,533.42	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0491)	0.0000	1	(0.4929)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	600	5.0477	3,162.77	3,028.65	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0421)	0.0000	1	(0.4225)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	1,900	5.0477	10,015.43	9,590.71	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1332)	0.0000	1	(1.3378)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	400	5.0477	2,108.51	2,019.10	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0280)	0.0000	1	(0.2817)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	200	5.0477	1,054.26	1,009.55	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0140)	0.0000	1	(0.1408)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	5,100	5.0477	26,883.53	25,743.49	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3575)	0.0000	1	(3.5910)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	1,100	5.0477	5,798.41	5,552.52	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0771)	0.0000	1	(0.7745)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	2,400	5.0477	12,651.07	12,114.59	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1683)	0.0000	1	(1.6899)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	2,900	5.0477	15,286.71	14,638.46	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2033)	0.0000	1	(2.0420)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	11,600	5.0477	61,146.85	58,553.83	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8132)	0.0000	1	(8.1679)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	9,475	5.0477	49,945.38	47,827.37	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6643)	0.0000	1	(6.6716)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	2,200	5.0477	11,596.82	11,105.04	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1542)	0.0000	1	(1.5491)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	5,200	5.0477	27,410.66	26,248.27	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3646)	0.0000	1	(3.6615)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	5,100	5.0477	26,883.53	25,743.49	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3575)	0.0000	1	(3.5910)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	700	5.0477	3,689.90	3,533.42	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0491)	0.0000	1	(0.4929)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	1,100	5.0477	5,798.41	5,552.52	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0771)	0.0000	1	(0.7745)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	100	5.0477	527.13	504.77	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0070)	0.0000	1	(0.0704)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	2,000	5.0477	10,542.56	10,095.49	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1402)	0.0000	1	(1.4083)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,400	5.0477	17,922.35	17,162.33	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2384)	0.0000	1	(2.3940)	02/07/2025
300628.ZK	01/08/2025	SDB3260123468	0	3,500	5.0477	18,449.48	17,667.10	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2454)	0.0000	1	(2.4644)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,400	5.1242	17,922.35	17,422.20	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2420)	0.0000	1	(2.3976)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	600	5.1242	3,162.77	3,074.51	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0427)	0.0000	1	(0.4231)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,400	5.1242	17,922.35	17,422.20	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2420)	0.0000	1	(2.3976)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,100	5.1242	16,340.97	15,884.95	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2206)	0.0000	1	(2.1861)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	100	5.1242	527.13	512.42	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0071)	0.0000	1	(0.0705)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	200	5.1242	1,054.26	1,024.84	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0142)	0.0000	1	(0.1410)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	1,500	5.1242	7,906.92	7,686.26	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1068)	0.0000	1	(1.0578)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	400	5.1242	2,108.51	2,049.67	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0285)	0.0000	1	(0.2821)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	400	5.1242	2,108.51	2,049.67	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0285)	0.0000	1	(0.2821)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,700	5.1242	19,503.74	18,959.45	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2633)	0.0000	1	(2.6092)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	1,700	5.1242	8,961.18	8,711.10	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1210)	0.0000	1	(1.1988)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,100	5.1242	16,340.97	15,884.95	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2206)	0.0000	1	(2.1861)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	700	5.1242	3,689.90	3,586.92	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0498)	0.0000	1	(0.4936)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	600	5.1242	3,162.77	3,074.51	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0427)	0.0000	1	(0.4231)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	1,900	5.1242	10,015.43	9,735.93	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1352)	0.0000	1	(1.3399)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	400	5.1242	2,108.51	2,049.67	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0285)	0.0000	1	(0.2821)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	200	5.1242	1,054.26	1,024.84	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0142)	0.0000	1	(0.1410)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	5,100	5.1242	26,883.53	26,133.30	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3630)	0.0000	1	(3.5965)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	1,100	5.1242	5,798.41	5,636.59	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0783)	0.0000	1	(0.7757)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	2,400	5.1242	12,651.07	12,298.02	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1708)	0.0000	1	(1.6924)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	2,900	5.1242	15,286.71	14,860.11	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2064)	0.0000	1	(2.0450)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	11,600	5.1242	61,146.85	59,440.44	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8256)	0.0000	1	(8.1802)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	9,475	5.1242	49,945.38	48,551.57	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6743)	0.0000	1	(6.6816)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	2,200	5.1242	11,596.82	11,273.19	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1566)	0.0000	1	(1.5514)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	5,200	5.1242	27,410.66	26,645.72	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3701)	0.0000	1	(3.6670)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	5,100	5.1242	26,883.53	26,133.30	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3630)	0.0000	1	(3.5965)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	700	5.1242	3,689.90	3,586.92	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0498)	0.0000	1	(0.4936)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	1,100	5.1242	5,798.41	5,636.59	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0783)	0.0000	1	(0.7757)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	100	5.1242	527.13	512.42	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0071)	0.0000	1	(0.0705)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	2,000	5.1242	10,542.56	10,248.35	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1423)	0.0000	1	(1.4104)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,400	5.1242	17,922.35	17,422.20	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2420)	0.0000	1	(2.3976)	02/07/2025
300628.ZK	01/07/2025	SDB3260123468	0	3,500	5.1242	18,449.48	17,934.62	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2491)	0.0000	1	(2.4682)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,400	5.2713	17,922.35	17,922.35	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2489)	0			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300628.ZK	01/06/2025	SDB3260123468	0	600	5.2713	3,162.77	3,162.77	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0439)	0.0000	1	(0.4243)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,400	5.2713	17,922.35	17,922.35	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2489)	0.0000	1	(2.4046)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,100	5.2713	16,340.97	16,340.97	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2270)	0.0000	1	(2.1924)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	100	5.2713	527.13	527.13	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0073)	0.0000	1	(0.0707)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	200	5.2713	1,054.26	1,054.26	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0146)	0.0000	1	(0.1414)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	1,500	5.2713	7,906.92	7,906.92	0.0000	4.3300	50.00	0.00	(0.9510)	(0.1098)	0.0000	1	(1.0608)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	400	5.2713	2,108.51	2,108.51	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0293)	0.0000	1	(0.2829)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	400	5.2713	2,108.51	2,108.51	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0293)	0.0000	1	(0.2829)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,700	5.2713	19,503.74	19,503.74	0.0000	4.3300	50.00	0.00	(2.3459)	(0.2709)	0.0000	1	(2.6168)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	1,700	5.2713	8,961.18	8,961.18	0.0000	4.3300	50.00	0.00	(1.0778)	(0.1245)	0.0000	1	(1.2023)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,100	5.2713	16,340.97	16,340.97	0.0000	4.3300	50.00	0.00	(1.9655)	(0.2270)	0.0000	1	(2.1924)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	700	5.2713	3,689.90	3,689.90	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0512)	0.0000	1	(0.4951)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	600	5.2713	3,162.77	3,162.77	0.0000	4.3300	50.00	0.00	(0.3804)	(0.0439)	0.0000	1	(0.4243)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	1,900	5.2713	10,015.43	10,015.43	0.0000	4.3300	50.00	0.00	(1.2046)	(0.1391)	0.0000	1	(1.3437)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	400	5.2713	2,108.51	2,108.51	0.0000	4.3300	50.00	0.00	(0.2536)	(0.0293)	0.0000	1	(0.2829)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	200	5.2713	1,054.26	1,054.26	0.0000	4.3300	50.00	0.00	(0.1268)	(0.0146)	0.0000	1	(0.1414)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	5,100	5.2713	26,883.53	26,883.53	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3734)	0.0000	1	(3.6069)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	1,100	5.2713	5,798.41	5,798.41	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0805)	0.0000	1	(0.7780)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	2,400	5.2713	12,651.07	12,651.07	0.0000	4.3300	50.00	0.00	(1.5216)	(0.1757)	0.0000	1	(1.6974)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	2,900	5.2713	15,286.71	15,286.71	0.0000	4.3300	50.00	0.00	(1.8387)	(0.2123)	0.0000	1	(2.0510)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	11,600	5.2713	61,146.85	61,146.85	0.0000	4.3300	50.00	0.00	(7.3546)	(0.8493)	0.0000	1	(8.2039)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	9,475	5.2713	49,945.38	49,945.38	0.0000	4.3300	50.00	0.00	(6.0073)	(0.6937)	0.0000	1	(6.7010)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	2,200	5.2713	11,596.82	11,596.82	0.0000	4.3300	50.00	0.00	(1.3948)	(0.1611)	0.0000	1	(1.5559)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	5,200	5.2713	27,410.66	27,410.66	0.0000	4.3300	50.00	0.00	(3.2969)	(0.3807)	0.0000	1	(3.6776)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	5,100	5.2713	26,883.53	26,883.53	0.0000	4.3300	50.00	0.00	(3.2335)	(0.3734)	0.0000	1	(3.6069)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	700	5.2713	3,689.90	3,689.90	0.0000	4.3300	50.00	0.00	(0.4438)	(0.0512)	0.0000	1	(0.4951)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	1,100	5.2713	5,798.41	5,798.41	0.0000	4.3300	50.00	0.00	(0.6974)	(0.0805)	0.0000	1	(0.7780)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	100	5.2713	527.13	527.13	0.0000	4.3300	50.00	0.00	(0.0634)	(0.0073)	0.0000	1	(0.0707)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	2,000	5.2713	10,542.56	10,542.56	0.0000	4.3300	50.00	0.00	(1.2680)	(0.1464)	0.0000	1	(1.4145)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,400	5.2713	17,922.35	17,922.35	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2489)	0.0000	1	(2.4046)	02/07/2025
300628.ZK	01/06/2025	SDB3260123468	0	3,500	5.2713	18,449.48	18,449.48	0.0000	4.3300	50.00	0.00	(2.2191)	(0.2562)	0.0000	1	(2.4753)	02/07/2025
TOTAL YEALINK NETWORK TECHNOLOGY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												(620.3151)	(70.3583)	0.0000		(690.6734)	
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300999.ZK	01/15/2025	SDB3260490837	0	100	4.0789	445.33	407.89	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0057)	0.0000	1	(0.0592)	02/07/2025
300999.ZK	01/15/2025	SDB3260490837	0	700	4.0789	3,117.29	2,855.26	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0397)	0.0000	1	(0.4146)	02/07/2025
300999.ZK	01/15/2025	SDB3260490837	0	300	4.0789	1,335.98	1,223.68	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0170)	0.0000	1	(0.1777)	02/07/2025
300999.ZK	01/15/2025	SDB3260490837	0	900	4.0789	4,007.95	3,671.05	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0510)	0.0000	1	(0.5331)	02/07/2025
300999.ZK	01/14/2025	SDB3260490837	0	100	4.1370	445.33	413.70	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0057)	0.0000	1	(0.0593)	02/07/2025
300999.ZK	01/14/2025	SDB3260490837	0	700	4.1370	3,117.29	2,895.93	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0402)	0.0000	1	(0.4152)	02/07/2025
300999.ZK	01/14/2025	SDB3260490837	0	300	4.1370	1,335.98	1,241.11	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0172)	0.0000	1	(0.1779)	02/07/2025
300999.ZK	01/14/2025	SDB3260490837	0	900	4.1370	4,007.95	3,723.34	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0517)	0.0000	1	(0.5338)	02/07/2025
300999.ZK	01/13/2025	SDB3260490837	0	100	4.1865	445.33	418.65	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0058)	0.0000	1	(0.0594)	02/07/2025
300999.ZK	01/13/2025	SDB3260490837	0	700	4.1865	3,117.29	2,930.56	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0407)	0.0000	1	(0.4156)	02/07/2025
300999.ZK	01/13/2025	SDB3260490837	0	300	4.1865	1,335.98	1,255.95	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0174)	0.0000	1	(0.1781)	02/07/2025
300999.ZK	01/13/2025	SDB3260490837	0	900	4.1865	4,007.95	3,767.86	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0523)	0.0000	1	(0.5344)	02/07/2025
300999.ZK	01/10/2025	SDB3260490837	0	100	4.2350	445.33	423.50	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0176)	0.0000	3	(0.1783)	02/07/2025
300999.ZK	01/10/2025	SDB3260490837	0	700	4.2350	3,117.29	2,964.53	0.0000	4.3300	50.00	0.00	(1.1248)	(0.1235)	0.0000	3	(1.2483)	02/07/2025
300999.ZK	01/10/2025	SDB3260490837	0	300	4.2350	1,335.98	1,270.51	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0529)	0.0000	3	(0.5350)	02/07/2025
300999.ZK	01/10/2025	SDB3260490837	0	400	4.2350	1,781.31	1,694.02	0.0000	4.3300	50.00	0.00	(0.6428)	(0.0706)	0.0000	3	(0.7133)	02/07/2025
300999.ZK	01/10/2025	SDB3260490837	0	900	4.2350	4,007.95	3,811.54	0.0000	4.3300	50.00	0.00	(1.4462)	(0.1588)	0.0000	3	(1.6050)	02/07/2025
300999.ZK	01/09/2025	SDB3260490837	0	100	4.1797	445.33	417.97	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0058)	0.0000	1	(0.0594)	02/07/2025
300999.ZK	01/09/2025	SDB3260490837	0	700	4.1797	3,117.29	2,925.79	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0406)	0.0000	1	(0.4156)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300999.ZK	01/09/2025	SDB3260490837	0	300	4.1797	1,335.98	1,253.91	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0174)	0.0000	1	(0.1781)	02/07/2025
300999.ZK	01/09/2025	SDB3260490837	0	400	4.1797	1,781.31	1,671.88	0.0000	4.3300	50.00	0.00	(0.2143)	(0.0232)	0.0000	1	(0.2375)	02/07/2025
300999.ZK	01/09/2025	SDB3260490837	0	900	4.1797	4,007.95	3,761.72	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0522)	0.0000	1	(0.5343)	02/07/2025
300999.ZK	01/08/2025	SDB3260490837	0	100	4.2571	445.33	425.71	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0059)	0.0000	1	(0.0595)	02/07/2025
300999.ZK	01/08/2025	SDB3260490837	0	700	4.2571	3,117.29	2,979.98	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0414)	0.0000	1	(0.4163)	02/07/2025
300999.ZK	01/08/2025	SDB3260490837	0	300	4.2571	1,335.98	1,277.14	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0177)	0.0000	1	(0.1784)	02/07/2025
300999.ZK	01/08/2025	SDB3260490837	0	400	4.2571	1,781.31	1,702.85	0.0000	4.3300	50.00	0.00	(0.2143)	(0.0237)	0.0000	1	(0.2379)	02/07/2025
300999.ZK	01/08/2025	SDB3260490837	0	900	4.2571	4,007.95	3,831.41	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0532)	0.0000	1	(0.5353)	02/07/2025
300999.ZK	01/07/2025	SDB3260490837	0	100	4.3316	445.33	433.16	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0060)	0.0000	1	(0.0596)	02/07/2025
300999.ZK	01/07/2025	SDB3260490837	0	700	4.3316	3,117.29	3,032.15	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0421)	0.0000	1	(0.4171)	02/07/2025
300999.ZK	01/07/2025	SDB3260490837	0	300	4.3316	1,335.98	1,299.49	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0180)	0.0000	1	(0.1787)	02/07/2025
300999.ZK	01/07/2025	SDB3260490837	0	400	4.3316	1,781.31	1,732.65	0.0000	4.3300	50.00	0.00	(0.2143)	(0.0241)	0.0000	1	(0.2383)	02/07/2025
300999.ZK	01/07/2025	SDB3260490837	0	900	4.3316	4,007.95	3,898.47	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0541)	0.0000	1	(0.5362)	02/07/2025
300999.ZK	01/06/2025	SDB3260490837	0	100	4.4533	445.33	445.33	0.0000	4.3300	50.00	0.00	(0.0536)	(0.0062)	0.0000	1	(0.0597)	02/07/2025
300999.ZK	01/06/2025	SDB3260490837	0	700	4.4533	3,117.29	3,117.29	0.0000	4.3300	50.00	0.00	(0.3749)	(0.0433)	0.0000	1	(0.4182)	02/07/2025
300999.ZK	01/06/2025	SDB3260490837	0	300	4.4533	1,335.98	1,335.98	0.0000	4.3300	50.00	0.00	(0.1607)	(0.0186)	0.0000	1	(0.1792)	02/07/2025
300999.ZK	01/06/2025	SDB3260490837	0	400	4.4533	1,781.31	1,781.31	0.0000	4.3300	50.00	0.00	(0.2143)	(0.0247)	0.0000	1	(0.2390)	02/07/2025
300999.ZK	01/06/2025	SDB3260490837	0	900	4.4533	4,007.95	4,007.95	0.0000	4.3300	50.00	0.00	(0.4821)	(0.0557)	0.0000	1	(0.5377)	02/07/2025
TOTAL YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND													(12.2124)	(1.3421)	0.0000	(13.5544)	
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND																	
000975.ZK	01/17/2025	SDB3260123341	0	700	2.2840	1,469.27	1,598.82	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0222)	0.0000	1	(0.1989)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	2,200	2.2840	4,617.70	5,024.87	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0698)	0.0000	1	(0.6252)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	7,000	2.2840	14,692.67	15,988.24	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2221)	0.0000	1	(1.9893)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	9,000	2.2840	18,890.58	20,556.31	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2855)	0.0000	1	(2.5576)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	700	2.2840	1,469.27	1,598.82	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0222)	0.0000	1	(0.1989)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	600	2.2840	1,259.37	1,370.42	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0190)	0.0000	1	(0.1705)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	4,800	2.2840	10,074.97	10,963.36	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1523)	0.0000	1	(1.3641)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	5,200	2.2840	10,914.56	11,876.98	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1650)	0.0000	1	(1.4777)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	1,000	2.2840	2,098.95	2,284.03	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0317)	0.0000	1	(0.2842)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	11,200	2.2840	23,508.27	25,581.18	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3553)	0.0000	1	(3.1828)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	600	2.2840	1,259.37	1,370.42	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0190)	0.0000	1	(0.1705)	02/07/2025
000975.ZK	01/17/2025	SDB3260123341	0	2,500	2.2840	5,247.38	5,710.09	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0793)	0.0000	1	(0.7105)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	700	2.3117	1,469.27	1,618.19	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0225)	0.0000	1	(0.1992)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	2,200	2.3117	4,617.70	5,085.74	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0706)	0.0000	1	(0.6260)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	7,000	2.3117	14,692.67	16,181.89	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2247)	0.0000	1	(1.9920)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	1,600	2.3117	3,358.32	3,698.72	0.0000	4.3300	50.00	0.00	(0.4039)	(0.0514)	0.0000	1	(0.4553)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	9,000	2.3117	18,890.58	20,805.29	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2890)	0.0000	1	(2.5611)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	700	2.3117	1,469.27	1,618.19	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0225)	0.0000	1	(0.1992)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	600	2.3117	1,259.37	1,387.02	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0193)	0.0000	1	(0.1707)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	4,800	2.3117	10,074.97	11,096.16	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1541)	0.0000	1	(1.3659)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	5,200	2.3117	10,914.56	12,020.83	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1670)	0.0000	1	(1.4797)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	1,000	2.3117	2,098.95	2,311.70	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0321)	0.0000	1	(0.2846)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	11,200	2.3117	23,508.27	25,891.03	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3596)	0.0000	1	(3.1871)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	600	2.3117	1,259.37	1,387.02	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0193)	0.0000	1	(0.1707)	02/07/2025
000975.ZK	01/16/2025	SDB3260123341	0	2,500	2.3117	5,247.38	5,779.25	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0803)	0.0000	1	(0.7114)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	700	2.2679	1,469.27	1,587.52	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0220)	0.0000	1	(0.1988)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	2,200	2.2679	4,617.70	4,989.36	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0693)	0.0000	1	(0.6247)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	7,000	2.2679	14,692.67	15,875.24	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2205)	0.0000	1	(1.9877)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	1,600	2.2679	3,358.32	3,628.63	0.0000	4.3300	50.00	0.00	(0.4039)	(0.0504)	0.0000	1	(0.4543)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	9,000	2.2679	18,890.58	20,411.02	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2835)	0.0000	1	(2.5556)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	700	2.2679	1,469.27	1,587.52	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0220)	0.0000	1	(0.1988)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	600	2.2679	1,259.37	1,360.73	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0189)	0.0000	1	(0.1704)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000975.ZK	01/15/2025	SDB3260123341	0	4,800	2.2679	10,074.97	10,885.88	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1512)	0.0000	1	(1.3630)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	5,200	2.2679	10,914.56	11,793.03	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1638)	0.0000	1	(1.4766)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	1,000	2.2679	2,098.95	2,267.89	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0315)	0.0000	1	(0.2840)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	11,200	2.2679	23,508.27	25,400.38	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3528)	0.0000	1	(3.1803)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	600	2.2679	1,259.37	1,360.73	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0189)	0.0000	1	(0.1704)	02/07/2025
000975.ZK	01/15/2025	SDB3260123341	0	2,500	2.2679	5,247.38	5,669.73	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0787)	0.0000	1	(0.7099)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	700	2.2461	1,469.27	1,572.24	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0218)	0.0000	1	(0.1986)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	2,200	2.2461	4,617.70	4,941.33	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0686)	0.0000	1	(0.6240)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	7,000	2.2461	14,692.67	15,722.42	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2184)	0.0000	1	(1.9856)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	1,600	2.2461	3,358.32	3,593.70	0.0000	4.3300	50.00	0.00	(0.4039)	(0.0499)	0.0000	1	(0.4538)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	9,000	2.2461	18,890.58	20,214.54	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2808)	0.0000	1	(2.5529)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	700	2.2461	1,469.27	1,572.24	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0218)	0.0000	1	(0.1986)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	600	2.2461	1,259.37	1,347.64	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0187)	0.0000	1	(0.1702)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	4,800	2.2461	10,074.97	10,781.09	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1497)	0.0000	1	(1.3615)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	5,200	2.2461	10,914.56	11,679.51	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1622)	0.0000	1	(1.4750)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	1,000	2.2461	2,098.95	2,246.06	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0312)	0.0000	1	(0.2837)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	11,200	2.2461	23,508.27	25,155.87	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3494)	0.0000	1	(3.1769)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	600	2.2461	1,259.37	1,347.64	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0187)	0.0000	1	(0.1702)	02/07/2025
000975.ZK	01/14/2025	SDB3260123341	0	2,500	2.2461	5,247.38	5,615.15	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0780)	0.0000	1	(0.7091)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	700	2.2593	1,469.27	1,581.51	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0220)	0.0000	1	(0.1987)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	2,200	2.2593	4,617.70	4,970.47	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0690)	0.0000	1	(0.6244)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	7,000	2.2593	14,692.67	15,815.12	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2197)	0.0000	1	(1.9869)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	2,600	2.2593	5,457.28	5,874.19	0.0000	4.3300	50.00	0.00	(0.6564)	(0.0816)	0.0000	1	(0.7380)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	9,000	2.2593	18,890.58	20,333.73	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2824)	0.0000	1	(2.5545)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	700	2.2593	1,469.27	1,581.51	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0220)	0.0000	1	(0.1987)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	600	2.2593	1,259.37	1,355.58	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0188)	0.0000	1	(0.1703)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	4,800	2.2593	10,074.97	10,844.65	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1506)	0.0000	1	(1.3624)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	5,200	2.2593	10,914.56	11,748.38	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1632)	0.0000	1	(1.4760)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	1,000	2.2593	2,098.95	2,259.30	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0314)	0.0000	1	(0.2838)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	11,200	2.2593	23,508.27	25,304.19	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3514)	0.0000	1	(3.1790)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	600	2.2593	1,259.37	1,355.58	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0188)	0.0000	1	(0.1703)	02/07/2025
000975.ZK	01/13/2025	SDB3260123341	0	2,500	2.2593	5,247.38	5,648.26	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0784)	0.0000	1	(0.7096)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	700	2.2790	1,469.27	1,595.33	0.0000	4.3300	50.00	0.00	(0.5302)	(0.0665)	0.0000	3	(0.5966)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	2,200	2.2790	4,617.70	5,013.90	0.0000	4.3300	50.00	0.00	(1.6662)	(0.2089)	0.0000	3	(1.8751)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	7,000	2.2790	14,692.67	15,953.33	0.0000	4.3300	50.00	0.00	(5.3016)	(0.6647)	0.0000	3	(5.9663)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	7,700	2.2790	16,161.94	17,548.66	0.0000	4.3300	50.00	0.00	(5.8318)	(0.7312)	0.0000	3	(6.5630)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	9,000	2.2790	18,890.58	20,511.42	0.0000	4.3300	50.00	0.00	(6.8163)	(0.8546)	0.0000	3	(7.6710)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	4,500	2.2790	9,445.29	10,255.71	0.0000	4.3300	50.00	0.00	(3.4082)	(0.4273)	0.0000	3	(3.8355)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	2,000	2.2790	4,197.91	4,558.09	0.0000	4.3300	50.00	0.00	(1.5147)	(0.1899)	0.0000	3	(1.7047)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	700	2.2790	1,469.27	1,595.33	0.0000	4.3300	50.00	0.00	(0.5302)	(0.0665)	0.0000	3	(0.5966)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	600	2.2790	1,259.37	1,367.43	0.0000	4.3300	50.00	0.00	(0.4544)	(0.0570)	0.0000	3	(0.5114)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	4,800	2.2790	10,074.97	10,939.43	0.0000	4.3300	50.00	0.00	(3.6354)	(0.4558)	0.0000	3	(4.0912)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	5,200	2.2790	10,914.56	11,851.04	0.0000	4.3300	50.00	0.00	(3.9383)	(0.4938)	0.0000	3	(4.4321)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	1,000	2.2790	2,098.95	2,279.05	0.0000	4.3300	50.00	0.00	(0.7574)	(0.0950)	0.0000	3	(0.8523)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	11,200	2.2790	23,508.27	25,525.33	0.0000	4.3300	50.00	0.00	(8.4826)	(1.0636)	0.0000	3	(9.5461)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	600	2.2790	1,259.37	1,367.43	0.0000	4.3300	50.00	0.00	(0.4544)	(0.0570)	0.0000	3	(0.5114)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	2,500	2.2790	5,247.38	5,697.62	0.0000	4.3300	50.00	0.00	(1.8934)	(0.2374)	0.0000	3	(2.1308)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	6,100	2.2790	12,803.61	13,902.19	0.0000	4.3300	50.00	0.00	(4.6200)	(0.5793)	0.0000	3	(5.1992)	02/07/2025
000975.ZK	01/10/2025	SDB3260123341	0	2,900	2.2790	6,086.96	6,609.24	0.0000	4.3300	50.00	0.00	(2.1964)	(0.2754)	0.0000	3	(2.4718)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	700	2.2183	1,469.27	1,552.81	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0216)	0.0000	1	(0.1983)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	2,200	2.2183	4,617.70	4,880.25	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0678)	0.0000	1	(0.6232)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	7,000	2.2183	14,692.67	15,528.07	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2157)	0.0000	1	(1.9829)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	7,700	2.2183	16,161.94	17,080.88	0.0000	4.3300	50.00	0.00	(1.9439)	(0.2372)	0.0000	1	(2.1812)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000975.ZK	01/09/2025	SDB3260123341	0	9,000	2.2183	18,890.58	19,964.66	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2773)	0.0000	1	(2.5494)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	16,300	2.2183	34,212.93	36,158.22	0.0000	4.3300	50.00	0.00	(4.1151)	(0.5022)	0.0000	1	(4.6173)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	2,000	2.2183	4,197.91	4,436.59	0.0000	4.3300	50.00	0.00	(0.5049)	(0.0616)	0.0000	1	(0.5665)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	700	2.2183	1,469.27	1,552.81	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0216)	0.0000	1	(0.1983)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	600	2.2183	1,259.37	1,330.98	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0185)	0.0000	1	(0.1700)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	4,800	2.2183	10,074.97	10,647.82	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1479)	0.0000	1	(1.3597)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	5,200	2.2183	10,914.56	11,535.14	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1602)	0.0000	1	(1.4730)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	1,000	2.2183	2,098.95	2,218.30	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0308)	0.0000	1	(0.2833)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	11,200	2.2183	23,508.27	24,844.92	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3451)	0.0000	1	(3.1726)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	600	2.2183	1,259.37	1,330.98	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0185)	0.0000	1	(0.1700)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	2,500	2.2183	5,247.38	5,545.74	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0770)	0.0000	1	(0.7082)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	3,700	2.2183	7,766.13	8,207.70	0.0000	4.3300	50.00	0.00	(0.9341)	(0.1140)	0.0000	1	(1.0481)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	6,100	2.2183	12,803.61	13,531.61	0.0000	4.3300	50.00	0.00	(1.5400)	(0.1879)	0.0000	1	(1.7279)	02/07/2025
000975.ZK	01/09/2025	SDB3260123341	0	2,900	2.2183	6,086.96	6,433.06	0.0000	4.3300	50.00	0.00	(0.7321)	(0.0893)	0.0000	1	(0.8215)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	700	2.2247	1,469.27	1,557.26	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0216)	0.0000	1	(0.1983)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	2,200	2.2247	4,617.70	4,894.25	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0680)	0.0000	1	(0.6234)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	7,000	2.2247	14,692.67	15,572.63	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2163)	0.0000	1	(1.9835)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	7,700	2.2247	16,161.94	17,129.89	0.0000	4.3300	50.00	0.00	(1.9439)	(0.2379)	0.0000	1	(2.1818)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	9,000	2.2247	18,890.58	20,021.95	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2781)	0.0000	1	(2.5502)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	16,300	2.2247	34,212.93	36,261.97	0.0000	4.3300	50.00	0.00	(4.1151)	(0.5036)	0.0000	1	(4.6187)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	2,000	2.2247	4,197.91	4,449.32	0.0000	4.3300	50.00	0.00	(0.5049)	(0.0618)	0.0000	1	(0.5667)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	700	2.2247	1,469.27	1,557.26	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0216)	0.0000	1	(0.1983)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	600	2.2247	1,259.37	1,334.80	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0185)	0.0000	1	(0.1700)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	4,800	2.2247	10,074.97	10,678.37	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1483)	0.0000	1	(1.3601)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	5,200	2.2247	10,914.56	11,568.24	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1607)	0.0000	1	(1.4734)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	1,000	2.2247	2,098.95	2,224.66	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0309)	0.0000	1	(0.2834)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	11,200	2.2247	23,508.27	24,916.20	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3461)	0.0000	1	(3.1736)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	600	2.2247	1,259.37	1,334.80	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0185)	0.0000	1	(0.1700)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	2,500	2.2247	5,247.38	5,561.65	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0772)	0.0000	1	(0.7084)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	3,700	2.2247	7,766.13	8,231.25	0.0000	4.3300	50.00	0.00	(0.9341)	(0.1143)	0.0000	1	(1.0484)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	6,100	2.2247	12,803.61	13,570.43	0.0000	4.3300	50.00	0.00	(1.5400)	(0.1885)	0.0000	1	(1.7285)	02/07/2025
000975.ZK	01/08/2025	SDB3260123341	0	2,900	2.2247	6,086.96	6,451.52	0.0000	4.3300	50.00	0.00	(0.7321)	(0.0896)	0.0000	1	(0.8217)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	700	2.1863	1,469.27	1,530.42	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0213)	0.0000	1	(0.1980)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	2,200	2.1863	4,617.70	4,809.89	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0668)	0.0000	1	(0.6222)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	7,000	2.1863	14,692.67	15,304.20	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2126)	0.0000	1	(1.9798)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	7,700	2.1863	16,161.94	16,834.63	0.0000	4.3300	50.00	0.00	(1.9439)	(0.2338)	0.0000	1	(2.1777)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	9,000	2.1863	18,890.58	19,676.83	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2733)	0.0000	1	(2.5454)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	16,300	2.1863	34,212.93	35,636.93	0.0000	4.3300	50.00	0.00	(4.1151)	(0.4950)	0.0000	1	(4.6100)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	2,000	2.1863	4,197.91	4,372.63	0.0000	4.3300	50.00	0.00	(0.5049)	(0.0607)	0.0000	1	(0.5656)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	700	2.1863	1,469.27	1,530.42	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0213)	0.0000	1	(0.1980)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	600	2.1863	1,259.37	1,311.79	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0182)	0.0000	1	(0.1697)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	4,800	2.1863	10,074.97	10,494.31	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1458)	0.0000	1	(1.3575)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	5,200	2.1863	10,914.56	11,368.84	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1579)	0.0000	1	(1.4707)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	1,000	2.1863	2,098.95	2,186.32	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0304)	0.0000	1	(0.2828)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	11,200	2.1863	23,508.27	24,486.73	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3401)	0.0000	1	(3.1676)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	600	2.1863	1,259.37	1,311.79	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0182)	0.0000	1	(0.1697)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	2,500	2.1863	5,247.38	5,465.79	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0759)	0.0000	1	(0.7071)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	600	2.1863	1,259.37	1,311.79	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0182)	0.0000	1	(0.1697)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	5,100	2.1863	10,704.66	11,150.21	0.0000	4.3300	50.00	0.00	(1.2875)	(0.1549)	0.0000	1	(1.4424)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	6,100	2.1863	12,803.61	13,336.52	0.0000	4.3300	50.00	0.00	(1.5400)	(0.1852)	0.0000	1	(1.7252)	02/07/2025
000975.ZK	01/07/2025	SDB3260123341	0	2,900	2.1863	6,086.96	6,340.31	0.0000	4.3300	50.00	0.00	(0.7321)	(0.0881)	0.0000	1	(0.8202)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	700	2.0990	1,469.27	1,469.27	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0204)	0.0000	1	(0.1971)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	2,200	2.0990	4,617.70	4,617.70	0.0000	4.3300	50.00	0.00	(0.5554)	(0.0641)	0.0000	1	(0.6195)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000975.ZK	01/06/2025	SDB3260123341	0	7,000	2.0990	14,692.67	14,692.67	0.0000	4.3300	50.00	0.00	(1.7672)	(0.2041)	0.0000	1	(1.9713)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	7,700	2.0990	16,161.94	16,161.94	0.0000	4.3300	50.00	0.00	(1.9439)	(0.2245)	0.0000	1	(2.1684)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	9,000	2.0990	18,890.58	18,890.58	0.0000	4.3300	50.00	0.00	(2.2721)	(0.2624)	0.0000	1	(2.5345)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	16,300	2.0990	34,212.93	34,212.93	0.0000	4.3300	50.00	0.00	(4.1151)	(0.4752)	0.0000	1	(4.5902)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	2,000	2.0990	4,197.91	4,197.91	0.0000	4.3300	50.00	0.00	(0.5049)	(0.0583)	0.0000	1	(0.5632)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	700	2.0990	1,469.27	1,469.27	0.0000	4.3300	50.00	0.00	(0.1767)	(0.0204)	0.0000	1	(0.1971)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	600	2.0990	1,259.37	1,259.37	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0175)	0.0000	1	(0.1690)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	4,800	2.0990	10,074.97	10,074.97	0.0000	4.3300	50.00	0.00	(1.2118)	(0.1399)	0.0000	1	(1.3517)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	5,200	2.0990	10,914.56	10,914.56	0.0000	4.3300	50.00	0.00	(1.3128)	(0.1516)	0.0000	1	(1.4644)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	1,000	2.0990	2,098.95	2,098.95	0.0000	4.3300	50.00	0.00	(0.2525)	(0.0292)	0.0000	1	(0.2816)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	11,200	2.0990	23,508.27	23,508.27	0.0000	4.3300	50.00	0.00	(2.8275)	(0.3265)	0.0000	1	(3.1540)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	600	2.0990	1,259.37	1,259.37	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0175)	0.0000	1	(0.1690)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	2,500	2.0990	5,247.38	5,247.38	0.0000	4.3300	50.00	0.00	(0.6311)	(0.0729)	0.0000	1	(0.7040)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	600	2.0990	1,259.37	1,259.37	0.0000	4.3300	50.00	0.00	(0.1515)	(0.0175)	0.0000	1	(0.1690)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	5,100	2.0990	10,704.66	10,704.66	0.0000	4.3300	50.00	0.00	(1.2875)	(0.1487)	0.0000	1	(1.4362)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	6,100	2.0990	12,803.61	12,803.61	0.0000	4.3300	50.00	0.00	(1.5400)	(0.1778)	0.0000	1	(1.7178)	02/07/2025
000975.ZK	01/06/2025	SDB3260123341	0	2,900	2.0990	6,086.96	6,086.96	0.0000	4.3300	50.00	0.00	(0.7321)	(0.0845)	0.0000	1	(0.8167)	02/07/2025
TOTAL YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND													(197.3712)	(24.2678)	0.0000	(221.6390)	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND																	
300415.ZK	01/17/2025	SDB3260961787	0	700	2.8380	1,917.60	1,986.62	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0276)	0.0000	1	(0.2582)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	900	2.8380	2,465.48	2,554.23	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0355)	0.0000	1	(0.3320)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	2,000	2.8380	5,478.85	5,676.06	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0788)	0.0000	1	(0.7378)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	12,600	2.8380	34,516.78	35,759.15	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4967)	0.0000	1	(4.6483)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	2,800	2.8380	7,670.40	7,946.48	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1104)	0.0000	1	(1.0329)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	100	2.8380	273.94	283.80	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	2,700	2.8380	7,396.45	7,662.68	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1064)	0.0000	1	(0.9961)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	1,600	2.8380	4,383.08	4,540.84	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0631)	0.0000	1	(0.5903)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	900	2.8380	2,465.48	2,554.23	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0355)	0.0000	1	(0.3320)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	1,100	2.8380	3,013.37	3,121.83	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0434)	0.0000	1	(0.4058)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	11,100	2.8380	30,407.64	31,502.11	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4375)	0.0000	1	(4.0949)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	1,400	2.8380	3,835.20	3,973.24	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0552)	0.0000	1	(0.5165)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	100	2.8380	273.94	283.80	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	500	2.8380	1,369.71	1,419.01	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0197)	0.0000	1	(0.1845)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	6,100	2.8380	16,710.50	17,311.97	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2404)	0.0000	1	(2.2503)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	700	2.8380	1,917.60	1,986.62	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0276)	0.0000	1	(0.2582)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	400	2.8380	1,095.77	1,135.21	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0158)	0.0000	1	(0.1476)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	300	2.8380	821.83	851.41	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0118)	0.0000	1	(0.1107)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	700	2.8380	1,917.60	1,986.62	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0276)	0.0000	1	(0.2582)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	100	2.8380	273.94	283.80	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	500	2.8380	1,369.71	1,419.01	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0197)	0.0000	1	(0.1845)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	300	2.8380	821.83	851.41	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0118)	0.0000	1	(0.1107)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	300	2.8380	821.83	851.41	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0118)	0.0000	1	(0.1107)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	1,600	2.8380	4,383.08	4,540.84	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0631)	0.0000	1	(0.5903)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	800	2.8380	2,191.54	2,270.42	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0315)	0.0000	1	(0.2951)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	100	2.8380	273.94	283.80	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	2,300	2.8380	6,300.68	6,527.46	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0907)	0.0000	1	(0.8485)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	100	2.8380	273.94	283.80	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0369)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	6,600	2.8380	18,080.22	18,730.98	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2602)	0.0000	1	(2.4348)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/17/2025	SDB3260961787	0	2,000	2.8380	5,478.85	5,676.06	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0788)	0.0000	1	(0.7378)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	5,900	2.8380	16,162.62	16,744.37	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2326)	0.0000	1	(2.1766)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	200	2.8380	547.89	567.61	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0079)	0.0000	1	(0.0738)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	4,600	2.8380	12,601.36	13,054.93	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1813)	0.0000	1	(1.6970)	02/07/2025
300415.ZK	01/17/2025	SDB3260961787	0	900	2.8380	2,465.48	2,554.23	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0355)	0.0000	1	(0.3320)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	700	2.7278	1,917.60	1,909.46	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0265)	0.0000	1	(0.2572)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	900	2.7278	2,465.48	2,455.02	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0341)	0.0000	1	(0.3306)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	2,000	2.7278	5,478.85	5,455.61	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0758)	0.0000	1	(0.7348)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	12,600	2.7278	34,516.78	34,370.33	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4774)	0.0000	1	(4.6290)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	2,800	2.7278	7,670.40	7,637.85	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1061)	0.0000	1	(1.0287)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	100	2.7278	273.94	272.78	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	2,700	2.7278	7,396.45	7,365.07	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1023)	0.0000	1	(0.9919)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	1,600	2.7278	4,383.08	4,364.49	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0606)	0.0000	1	(0.5878)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	900	2.7278	2,465.48	2,455.02	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0341)	0.0000	1	(0.3306)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	1,100	2.7278	3,013.37	3,000.58	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0417)	0.0000	1	(0.4041)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	11,100	2.7278	30,407.64	30,278.62	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4205)	0.0000	1	(4.0779)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	14,000	2.7278	3,835.20	3,818.93	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0530)	0.0000	1	(0.5143)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	100	2.7278	273.94	272.78	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	500	2.7278	1,369.71	1,363.90	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0189)	0.0000	1	(0.1837)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	6,100	2.7278	16,710.50	16,639.60	0.0000	4.3300	50.00	0.00	(0.2311)	(0.0300)	0.0000	1	(2.2410)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	700	2.7278	1,917.60	1,909.46	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0265)	0.0000	1	(0.2572)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	400	2.7278	1,095.77	1,091.12	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	300	2.7278	821.83	818.34	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	700	2.7278	1,917.60	1,909.46	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0265)	0.0000	1	(0.2572)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	100	2.7278	273.94	272.78	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	500	2.7278	1,369.71	1,363.90	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0189)	0.0000	1	(0.1837)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	300	2.7278	821.83	818.34	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	300	2.7278	821.83	818.34	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	1,600	2.7278	4,383.08	4,364.49	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0606)	0.0000	1	(0.5878)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	800	2.7278	2,191.54	2,182.24	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0303)	0.0000	1	(0.2939)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	100	2.7278	273.94	272.78	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	2,300	2.7278	6,300.68	6,273.95	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0871)	0.0000	1	(0.8450)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	100	2.7278	273.94	272.78	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	6,600	2.7278	18,080.22	18,003.51	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2500)	0.0000	1	(2.4247)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	2,000	2.7278	5,478.85	5,455.61	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0758)	0.0000	1	(0.7348)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	5,900	2.7278	16,162.62	16,094.04	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2235)	0.0000	1	(2.1675)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	200	2.7278	547.89	545.56	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	4,600	2.7278	12,601.36	12,547.90	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1743)	0.0000	1	(1.6899)	02/07/2025
300415.ZK	01/16/2025	SDB3260961787	0	900	2.7278	2,465.48	2,455.02	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0341)	0.0000	1	(0.3306)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	700	2.7696	1,917.60	1,938.72	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0269)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	900	2.7696	2,465.48	2,492.64	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	2,000	2.7696	5,478.85	5,539.20	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0769)	0.0000	1	(0.7359)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	12,600	2.7696	34,516.78	34,896.97	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4847)	0.0000	1	(4.6363)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	2,800	2.7696	7,670.40	7,754.88	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1077)	0.0000	1	(1.0303)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	100	2.7696	273.94	276.96	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/15/2025	SDB3260961787	0	2,700	2.7696	7,396.45	7,477.92	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1039)	0.0000	1	(0.9935)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	1,600	2.7696	4,383.08	4,431.36	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0615)	0.0000	1	(0.5887)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	900	2.7696	2,465.48	2,492.64	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	1,100	2.7696	3,013.37	3,046.56	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0423)	0.0000	1	(0.4048)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	11,100	2.7696	30,407.64	30,742.57	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4270)	0.0000	1	(4.0843)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	1,400	2.7696	3,835.20	3,877.44	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0539)	0.0000	1	(0.5151)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	100	2.7696	273.94	276.96	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	500	2.7696	1,369.71	1,384.80	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0192)	0.0000	1	(0.1840)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	6,100	2.7696	16,710.50	16,894.57	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2346)	0.0000	1	(2.2445)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	700	2.7696	1,917.60	1,938.72	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0269)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	400	2.7696	1,095.77	1,107.84	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0154)	0.0000	1	(0.1472)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	400	2.7696	1,095.77	1,107.84	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0154)	0.0000	1	(0.1472)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	300	2.7696	821.83	830.88	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	700	2.7696	1,917.60	1,938.72	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0269)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	100	2.7696	273.94	276.96	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	500	2.7696	1,369.71	1,384.80	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0192)	0.0000	1	(0.1840)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	300	2.7696	821.83	830.88	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	300	2.7696	821.83	830.88	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	1,600	2.7696	4,383.08	4,431.36	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0615)	0.0000	1	(0.5887)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	800	2.7696	2,191.54	2,215.68	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0308)	0.0000	1	(0.2944)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	100	2.7696	273.94	276.96	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	2,300	2.7696	6,300.68	6,370.08	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0885)	0.0000	1	(0.8463)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	100	2.7696	273.94	276.96	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	6,600	2.7696	18,080.22	18,279.37	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2539)	0.0000	1	(2.4285)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	2,000	2.7696	5,478.85	5,539.20	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0769)	0.0000	1	(0.7359)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	5,900	2.7696	16,162.62	16,340.65	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2270)	0.0000	1	(2.1710)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	200	2.7696	547.89	553.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	4,600	2.7696	12,601.36	12,740.16	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1769)	0.0000	1	(1.6926)	02/07/2025
300415.ZK	01/15/2025	SDB3260961787	0	900	2.7696	2,465.48	2,492.64	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	700	2.7399	1,917.60	1,917.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	900	2.7399	2,465.48	2,465.90	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	2,000	2.7399	5,478.85	5,479.79	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0761)	0.0000	1	(0.7351)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	12,600	2.7399	34,516.78	34,522.66	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4795)	0.0000	1	(4.6311)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	2,800	2.7399	7,670.40	7,671.70	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1066)	0.0000	1	(1.0291)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	100	2.7399	273.94	273.99	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	2,700	2.7399	7,396.45	7,397.71	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1027)	0.0000	1	(0.9924)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	1,600	2.7399	4,383.08	4,383.83	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0609)	0.0000	1	(0.5881)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	900	2.7399	2,465.48	2,465.90	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	1,100	2.7399	3,013.37	3,013.88	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0419)	0.0000	1	(0.4043)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	11,100	2.7399	30,407.64	30,412.82	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4224)	0.0000	1	(4.0798)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	1,400	2.7399	3,835.20	3,835.85	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0533)	0.0000	1	(0.5146)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	100	2.7399	273.94	273.99	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	500	2.7399	1,369.71	1,369.95	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	1	(0.1838)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	6,100	2.7399	16,710.50	16,713.35	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2321)	0.0000	1	(2.2420)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/14/2025	SDB3260961787	0	700	2.7399	1,917.60	1,917.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	400	2.7399	1,095.77	1,095.96	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	400	2.7399	1,095.77	1,095.96	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	300	2.7399	821.83	821.97	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	700	2.7399	1,917.60	1,917.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	100	2.7399	273.94	273.99	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	500	2.7399	1,369.71	1,369.95	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	1	(0.1838)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	300	2.7399	821.83	821.97	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	300	2.7399	821.83	821.97	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	1,600	2.7399	4,383.08	4,383.83	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0609)	0.0000	1	(0.5881)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	800	2.7399	2,191.54	2,191.92	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2940)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	100	2.7399	273.94	273.99	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	2,300	2.7399	6,300.68	6,301.76	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0875)	0.0000	1	(0.8454)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	100	2.7399	273.94	273.99	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	6,600	2.7399	18,080.22	18,083.30	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2512)	0.0000	1	(2.4258)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	2,000	2.7399	5,478.85	5,479.79	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0761)	0.0000	1	(0.7351)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	5,900	2.7399	16,162.62	16,165.37	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2245)	0.0000	1	(2.1685)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	200	2.7399	547.89	547.98	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	4,600	2.7399	12,601.36	12,603.51	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1750)	0.0000	1	(1.6907)	02/07/2025
300415.ZK	01/14/2025	SDB3260961787	0	900	2.7399	2,465.48	2,465.90	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	700	2.7765	1,917.60	1,943.54	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0270)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	900	2.7765	2,465.48	2,498.84	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0347)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	2,000	2.7765	5,478.85	5,552.98	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0771)	0.0000	1	(0.7361)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	12,600	2.7765	34,516.78	34,983.80	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4859)	0.0000	1	(4.6375)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	2,800	2.7765	7,670.40	7,774.18	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1080)	0.0000	1	(1.0306)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	100	2.7765	273.94	277.65	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	2,700	2.7765	7,396.45	7,496.53	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1041)	0.0000	1	(0.9937)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	1,600	2.7765	4,383.08	4,442.39	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0617)	0.0000	1	(0.5889)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	900	2.7765	2,465.48	2,498.84	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0347)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	1,100	2.7765	3,013.37	3,054.14	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0424)	0.0000	1	(0.4049)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	11,100	2.7765	30,407.64	30,819.06	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4280)	0.0000	1	(4.0854)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	1,400	2.7765	3,835.20	3,887.09	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0540)	0.0000	1	(0.5153)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	100	2.7765	273.94	277.65	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	800	2.7765	2,191.54	2,221.19	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0308)	0.0000	1	(0.2944)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	500	2.7765	1,369.71	1,388.25	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0193)	0.0000	1	(0.1840)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	6,100	2.7765	16,710.50	16,936.60	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2352)	0.0000	1	(2.2451)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	700	2.7765	1,917.60	1,943.54	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0270)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	400	2.7765	1,095.77	1,110.60	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0154)	0.0000	1	(0.1472)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	400	2.7765	1,095.77	1,110.60	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0154)	0.0000	1	(0.1472)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	300	2.7765	821.83	832.95	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0116)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	700	2.7765	1,917.60	1,943.54	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0270)	0.0000	1	(0.2576)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	100	2.7765	273.94	277.65	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	500	2.7765	1,369.71	1,388.25	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0193)	0.0000	1	(0.1840)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	300	2.7765	821.83	832.95	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0116)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	300	2.7765	821.83	832.95	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0116)	0.0000	1	(0.1104)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	1,600	2.7765	4,383.08	4,442.39	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0617)	0.0000	1	(0.5889)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	800	2.7765	2,191.54	2,221.19	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0308)	0.0000	1	(0.2944)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/13/2025	SDB3260961787	0	100	2.7765	273.94	277.65	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	2,300	2.7765	6,300.68	6,385.93	0.0000	4.3300	50.00	0.00	(0.0758)	(0.0887)	0.0000	1	(0.8465)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	100	2.7765	273.94	277.65	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0039)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	6,600	2.7765	18,080.22	18,324.85	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2545)	0.0000	1	(2.4292)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	2,000	2.7765	5,478.85	5,552.98	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0771)	0.0000	1	(0.7361)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	5,900	2.7765	16,162.62	16,381.30	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2275)	0.0000	1	(2.1715)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	200	2.7765	547.89	555.30	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0077)	0.0000	1	(0.0736)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	4,600	2.7765	12,601.36	12,771.86	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1774)	0.0000	1	(1.6931)	02/07/2025
300415.ZK	01/13/2025	SDB3260961787	0	900	2.7765	2,465.48	2,498.84	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0347)	0.0000	1	(0.3312)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	700	2.7684	1,917.60	1,937.87	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0807)	0.0000	3	(0.7727)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	900	2.7684	2,465.48	2,491.55	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1038)	0.0000	3	(0.9934)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	2,000	2.7684	5,478.85	5,536.78	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2307)	0.0000	3	(2.2077)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	12,600	2.7684	34,516.78	34,881.69	0.0000	4.3300	50.00	0.00	(12.4548)	(1.4534)	0.0000	3	(13.9082)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	2,800	2.7684	7,670.40	7,751.49	0.0000	4.3300	50.00	0.00	(2.7677)	(0.3230)	0.0000	3	(3.0907)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	100	2.7684	273.94	276.84	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	3	(0.1104)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	2,700	2.7684	7,396.45	7,474.65	0.0000	4.3300	50.00	0.00	(2.6689)	(0.3114)	0.0000	3	(2.9803)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	1,600	2.7684	4,383.08	4,429.42	0.0000	4.3300	50.00	0.00	(1.5816)	(0.1846)	0.0000	3	(1.7661)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	900	2.7684	2,465.48	2,491.55	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1038)	0.0000	3	(0.9934)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	1,100	2.7684	3,013.37	3,045.23	0.0000	4.3300	50.00	0.00	(1.0873)	(0.1269)	0.0000	3	(1.2142)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	11,100	2.7684	30,407.64	30,729.11	0.0000	4.3300	50.00	0.00	(10.9721)	(1.2804)	0.0000	3	(12.2525)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	1,400	2.7684	3,835.20	3,875.74	0.0000	4.3300	50.00	0.00	(1.3839)	(0.1615)	0.0000	3	(1.5454)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	100	2.7684	273.94	276.84	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	3	(0.1104)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	800	2.7684	2,191.54	2,214.71	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0923)	0.0000	3	(0.8831)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	500	2.7684	1,369.71	1,384.19	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0577)	0.0000	3	(0.5519)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	6,100	2.7684	16,710.50	16,887.17	0.0000	4.3300	50.00	0.00	(6.0297)	(0.7036)	0.0000	3	(6.7333)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	700	2.7684	1,917.60	1,937.87	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0807)	0.0000	3	(0.7727)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	400	2.7684	1,095.77	1,107.36	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0461)	0.0000	3	(0.4415)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	400	2.7684	1,095.77	1,107.36	0.0000	4.3300	50.00	0.00	(0.3954)	(0.0461)	0.0000	3	(0.4415)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	300	2.7684	821.83	830.52	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	3	(0.3311)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	700	2.7684	1,917.60	1,937.87	0.0000	4.3300	50.00	0.00	(0.6919)	(0.0807)	0.0000	3	(0.7727)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	100	2.7684	273.94	276.84	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	3	(0.1104)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	500	2.7684	1,369.71	1,384.19	0.0000	4.3300	50.00	0.00	(0.4942)	(0.0577)	0.0000	3	(0.5519)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	300	2.7684	821.83	830.52	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	3	(0.3311)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	300	2.7684	821.83	830.52	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0346)	0.0000	3	(0.3311)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	1,600	2.7684	4,383.08	4,429.42	0.0000	4.3300	50.00	0.00	(1.5816)	(0.1846)	0.0000	3	(1.7661)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	800	2.7684	2,191.54	2,214.71	0.0000	4.3300	50.00	0.00	(0.7908)	(0.0923)	0.0000	3	(0.8831)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	100	2.7684	273.94	276.84	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	3	(0.1104)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	2,300	2.7684	6,300.68	6,367.29	0.0000	4.3300	50.00	0.00	(2.2735)	(0.2653)	0.0000	3	(2.5388)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	100	2.7684	273.94	276.84	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0115)	0.0000	3	(0.1104)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	6,600	2.7684	18,080.22	18,271.36	0.0000	4.3300	50.00	0.00	(6.5239)	(0.7613)	0.0000	3	(7.2853)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	2,000	2.7684	5,478.85	5,536.78	0.0000	4.3300	50.00	0.00	(1.9770)	(0.2307)	0.0000	3	(2.2077)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	5,900	2.7684	16,162.62	16,333.49	0.0000	4.3300	50.00	0.00	(5.8320)	(0.6806)	0.0000	3	(6.5126)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	200	2.7684	547.89	553.68	0.0000	4.3300	50.00	0.00	(0.1977)	(0.0231)	0.0000	3	(0.2208)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	4,600	2.7684	12,601.36	12,734.58	0.0000	4.3300	50.00	0.00	(4.5470)	(0.5306)	0.0000	3	(5.0776)	02/07/2025
300415.ZK	01/10/2025	SDB3260961787	0	900	2.7684	2,465.48	2,491.55	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1038)	0.0000	3	(0.9934)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	700	2.6546	1,917.60	1,858.23	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2565)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/09/2025	SDB3260961787	0	900	2.6546	2,465.48	2,389.15	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0332)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	2,000	2.6546	5,478.85	5,309.23	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0737)	0.0000	1	(0.7327)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	12,600	2.6546	34,516.78	33,448.15	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4646)	0.0000	1	(4.6162)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	2,800	2.6546	7,670.40	7,432.92	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1032)	0.0000	1	(1.0258)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	100	2.6546	273.94	265.46	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	2,700	2.6546	7,396.45	7,167.46	0.0000	4.3300	50.00	0.00	(0.8896)	(0.0995)	0.0000	1	(0.9892)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	1,600	2.6546	4,383.08	4,247.38	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0590)	0.0000	1	(0.5862)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	900	2.6546	2,465.48	2,389.15	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0332)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	1,100	2.6546	3,013.37	2,920.08	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0406)	0.0000	1	(0.4030)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	11,100	2.6546	30,407.64	29,466.23	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4093)	0.0000	1	(4.0666)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	1,400	2.6546	3,835.20	3,716.46	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0516)	0.0000	1	(0.5129)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	100	2.6546	273.94	265.46	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	800	2.6546	2,191.54	2,123.69	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0295)	0.0000	1	(0.2931)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	500	2.6546	1,369.71	1,327.31	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0184)	0.0000	1	(0.1832)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	6,100	2.6546	16,710.50	16,193.15	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2249)	0.0000	1	(2.2348)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	700	2.6546	1,917.60	1,858.23	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	400	2.6546	1,095.77	1,061.85	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0147)	0.0000	1	(0.1465)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	400	2.6546	1,095.77	1,061.85	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0147)	0.0000	1	(0.1465)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	300	2.6546	821.83	796.38	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0111)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	700	2.6546	1,917.60	1,858.23	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2565)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	100	2.6546	273.94	265.46	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	500	2.6546	1,369.71	1,327.31	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0184)	0.0000	1	(0.1832)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	300	2.6546	821.83	796.38	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0111)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	300	2.6546	821.83	796.38	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0111)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	1,600	2.6546	4,383.08	4,247.38	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0590)	0.0000	1	(0.5862)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	800	2.6546	2,191.54	2,123.69	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0295)	0.0000	1	(0.2931)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	100	2.6546	273.94	265.46	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	2,300	2.6546	6,300.68	6,105.61	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0848)	0.0000	1	(0.8426)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	100	2.6546	273.94	265.46	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	6,600	2.6546	18,080.22	17,520.46	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2433)	0.0000	1	(2.4180)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	2,000	2.6546	5,478.85	5,309.23	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0737)	0.0000	1	(0.7327)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	5,900	2.6546	16,162.62	15,662.23	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2175)	0.0000	1	(2.1615)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	200	2.6546	547.89	530.92	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	4,600	2.6546	12,601.36	12,211.23	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1696)	0.0000	1	(1.6853)	02/07/2025
300415.ZK	01/09/2025	SDB3260961787	0	900	2.6546	2,465.48	2,389.15	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0332)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	700	2.6513	1,917.60	1,855.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2564)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	900	2.6513	2,465.48	2,386.19	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0331)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	2,000	2.6513	5,478.85	5,302.65	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0736)	0.0000	1	(0.7326)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	12,600	2.6513	34,516.78	33,406.72	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4640)	0.0000	1	(4.6156)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	2,800	2.6513	7,670.40	7,423.72	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1031)	0.0000	1	(1.0257)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	100	2.6513	273.94	265.13	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	2,700	2.6513	7,396.45	7,158.58	0.0000	4.3300	50.00	0.00	(0.8896)	(0.0994)	0.0000	1	(0.9891)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	1,600	2.6513	4,383.08	4,242.12	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0589)	0.0000	1	(0.5861)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	900	2.6513	2,465.48	2,386.19	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0331)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	1,100	2.6513	3,013.37	2,916.46	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0405)	0.0000	1	(0.4029)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	11,100	2.6513	30,407.64	29,429.73	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4087)	0.0000	1	(4.0661)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	1,400	2.6513	3,835.20	3,711.86	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0516)	0.0000	1	(0.5128)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	100	2.6513	273.94	265.13	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	800	2.6513	2,191.54	2,121.06	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0295)	0.0000	1	(0.2931)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	500	2.6513	1,369.71	1,325.66	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0184)	0.0000	1	(0.1832)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	6,100	2.6513	16,710.50	16,173.09	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2246)	0.0000	1	(2.2345)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	700	2.6513	1,917.60	1,855.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2564)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	400	2.6513	1,095.77	1,060.53	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0147)	0.0000	1	(0.1465)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	400	2.6513	1,095.77	1,060.53	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0147)	0.0000	1	(0.1465)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	300	2.6513	821.83	795.40	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	700	2.6513	1,917.60	1,855.93	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0258)	0.0000	1	(0.2564)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	100	2.6513	273.94	265.13	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	500	2.6513	1,369.71	1,325.66	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0184)	0.0000	1	(0.1832)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	300	2.6513	821.83	795.40	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	300	2.6513	821.83	795.40	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0110)	0.0000	1	(0.1099)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	1,600	2.6513	4,383.08	4,242.12	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0589)	0.0000	1	(0.5861)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	800	2.6513	2,191.54	2,121.06	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0295)	0.0000	1	(0.2931)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	100	2.6513	273.94	265.13	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	2,300	2.6513	6,300.68	6,098.05	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0847)	0.0000	1	(0.8425)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	100	2.6513	273.94	265.13	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0366)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	6,600	2.6513	18,080.22	17,498.76	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2430)	0.0000	1	(2.4177)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	2,000	2.6513	5,478.85	5,302.65	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0736)	0.0000	1	(0.7326)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	5,900	2.6513	16,162.62	15,642.83	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2173)	0.0000	1	(2.1613)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	200	2.6513	547.89	530.27	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	4,600	2.6513	12,601.36	12,196.10	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1694)	0.0000	1	(1.6851)	02/07/2025
300415.ZK	01/08/2025	SDB3260961787	0	900	2.6513	2,465.48	2,386.19	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0331)	0.0000	1	(0.3297)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	700	2.6892	1,917.60	1,882.42	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0261)	0.0000	1	(0.2568)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	900	2.6892	2,465.48	2,420.25	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0336)	0.0000	1	(0.3302)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	2,000	2.6892	5,478.85	5,378.33	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0747)	0.0000	1	(0.7337)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	12,600	2.6892	34,516.78	33,883.50	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4706)	0.0000	1	(4.6222)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	2,800	2.6892	7,670.40	7,529.67	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1046)	0.0000	1	(1.0272)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	100	2.6892	273.94	268.92	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	2,700	2.6892	7,396.45	7,260.75	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1008)	0.0000	1	(0.9905)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	1,600	2.6892	4,383.08	4,302.67	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0598)	0.0000	1	(0.5869)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	900	2.6892	2,465.48	2,420.25	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0336)	0.0000	1	(0.3302)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	1,100	2.6892	3,013.37	2,958.08	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0411)	0.0000	1	(0.4035)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	11,100	2.6892	30,407.64	29,849.75	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4146)	0.0000	1	(4.0719)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	1,400	2.6892	3,835.20	3,764.83	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0523)	0.0000	1	(0.5136)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	100	2.6892	273.94	268.92	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	800	2.6892	2,191.54	2,151.33	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0299)	0.0000	1	(0.2935)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	500	2.6892	1,369.71	1,344.58	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0187)	0.0000	1	(0.1834)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	6,100	2.6892	16,710.50	16,403.92	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2278)	0.0000	1	(2.2377)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	700	2.6892	1,917.60	1,882.42	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0261)	0.0000	1	(0.2568)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	400	2.6892	1,095.77	1,075.67	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0149)	0.0000	1	(0.1467)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	400	2.6892	1,095.77	1,075.67	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0149)	0.0000	1	(0.1467)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	300	2.6892	821.83	806.75	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0112)	0.0000	1	(0.1101)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	700	2.6892	1,917.60	1,882.42	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0261)	0.0000	1	(0.2568)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	100	2.6892	273.94	268.92	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	500	2.6892	1,369.71	1,344.58	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0187)	0.0000	1	(0.1834)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/07/2025	SDB3260961787	0	300	2.6892	821.83	806.75	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0112)	0.0000	1	(0.1101)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	300	2.6892	821.83	806.75	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0112)	0.0000	1	(0.1101)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	1,600	2.6892	4,383.08	4,302.67	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0598)	0.0000	1	(0.5869)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	800	2.6892	2,191.54	2,151.33	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0299)	0.0000	1	(0.2935)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	100	2.6892	273.94	268.92	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	2,300	2.6892	6,300.68	6,185.08	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0859)	0.0000	1	(0.8437)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	100	2.6892	273.94	268.92	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0037)	0.0000	1	(0.0367)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	6,600	2.6892	18,080.22	17,748.50	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2465)	0.0000	1	(2.4212)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	2,000	2.6892	5,478.85	5,378.33	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0747)	0.0000	1	(0.7337)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	5,900	2.6892	16,162.62	15,866.09	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2204)	0.0000	1	(2.1644)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	200	2.6892	547.89	537.83	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0075)	0.0000	1	(0.0734)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	4,600	2.6892	12,601.36	12,370.17	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1718)	0.0000	1	(1.6875)	02/07/2025
300415.ZK	01/07/2025	SDB3260961787	0	900	2.6892	2,465.48	2,420.25	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0336)	0.0000	1	(0.3302)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	700	2.7394	1,917.60	1,917.60	0.0000	4.3300	50.00	0.00	(0.0266)	(0.0000)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	900	2.7394	2,465.48	2,465.48	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	2,000	2.7394	5,478.85	5,478.85	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0761)	0.0000	1	(0.7351)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	12,600	2.7394	34,516.78	34,516.78	0.0000	4.3300	50.00	0.00	(4.1516)	(0.4794)	0.0000	1	(4.6310)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	2,800	2.7394	7,670.40	7,670.40	0.0000	4.3300	50.00	0.00	(0.9226)	(0.1065)	0.0000	1	(1.0291)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	100	2.7394	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	2,700	2.7394	7,396.45	7,396.45	0.0000	4.3300	50.00	0.00	(0.8896)	(0.1027)	0.0000	1	(0.9924)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	1,600	2.7394	4,383.08	4,383.08	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0609)	0.0000	1	(0.5881)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	900	2.7394	2,465.48	2,465.48	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	1,100	2.7394	3,013.37	3,013.37	0.0000	4.3300	50.00	0.00	(0.3624)	(0.0419)	0.0000	1	(0.4043)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	11,100	2.7394	30,407.64	30,407.64	0.0000	4.3300	50.00	0.00	(3.6574)	(0.4223)	0.0000	1	(4.0797)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	1,400	2.7394	3,835.20	3,835.20	0.0000	4.3300	50.00	0.00	(0.4613)	(0.0533)	0.0000	1	(0.5146)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	100	2.7394	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	800	2.7394	2,191.54	2,191.54	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2940)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	500	2.7394	1,369.71	1,369.71	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	1	(0.1838)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	6,100	2.7394	16,710.50	16,710.50	0.0000	4.3300	50.00	0.00	(2.0099)	(0.2321)	0.0000	1	(2.2420)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	700	2.7394	1,917.60	1,917.60	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	400	2.7394	1,095.77	1,095.77	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	400	2.7394	1,095.77	1,095.77	0.0000	4.3300	50.00	0.00	(0.1318)	(0.0152)	0.0000	1	(0.1470)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	300	2.7394	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	700	2.7394	1,917.60	1,917.60	0.0000	4.3300	50.00	0.00	(0.2306)	(0.0266)	0.0000	1	(0.2573)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	100	2.7394	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	500	2.7394	1,369.71	1,369.71	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	1	(0.1838)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	300	2.7394	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	300	2.7394	821.83	821.83	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1103)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	1,600	2.7394	4,383.08	4,383.08	0.0000	4.3300	50.00	0.00	(0.5272)	(0.0609)	0.0000	1	(0.5881)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	800	2.7394	2,191.54	2,191.54	0.0000	4.3300	50.00	0.00	(0.2636)	(0.0304)	0.0000	1	(0.2940)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	100	2.7394	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	2,300	2.7394	6,300.68	6,300.68	0.0000	4.3300	50.00	0.00	(0.7578)	(0.0875)	0.0000	1	(0.8453)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	100	2.7394	273.94	273.94	0.0000	4.3300	50.00	0.00	(0.0329)	(0.0038)	0.0000	1	(0.0368)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	6,600	2.7394	18,080.22	18,080.22	0.0000	4.3300	50.00	0.00	(2.1746)	(0.2511)	0.0000	1	(2.4258)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	2,000	2.7394	5,478.85	5,478.85	0.0000	4.3300	50.00	0.00	(0.6590)	(0.0761)	0.0000	1	(0.7351)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	5,900	2.7394	16,162.62	16,162.62	0.0000	4.3300	50.00	0.00	(1.9440)	(0.2245)	0.0000	1	(2.1685)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	200	2.7394	547.89	547.89	0.0000	4.3300	50.00	0.00	(0.0659)	(0.0076)	0.0000	1	(0.0735)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	4,600	2.7394	12,601.36	12,601.36	0.0000	4.3300	50.00	0.00	(1.5157)	(0.1750)	0.0000	1	(1.6907)	02/07/2025
300415.ZK	01/06/2025	SDB3260961787	0	900	2.7394	2,465.48	2,465.48	0.0000	4.3300	50.00	0.00	(0.2965)	(0.0342)	0.0000	1	(0.3308)	02/07/2025
TOTAL YIZUMI HOLDINGS CO LTD CMN CLASS A SERIES NORTHBOUND													(296.2794)	(34.2301)	0.0000	(330.5095)	
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																	
002120.ZK	01/17/2025	SDB3260123527	0	200	1.0168	205.39	203.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	200	1.0168	205.39	203.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	44,400	1.0168	45,596.31	45,145.48	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6270)	0.0000	1	(6.1112)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	200	1.0168	205.39	203.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	8,200	1.0168	8,420.94	8,337.68	0.0000	4.3300	50.00	0.00	(1.0129)	(0.1158)	0.0000	1	(1.1287)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	100	1.0168	102.69	101.68	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	100	1.0168	102.69	101.68	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	6,000	1.0168	6,161.66	6,100.74	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0847)	0.0000	1	(0.8258)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	8,500	1.0168	8,729.02	8,642.72	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1200)	0.0000	1	(1.1699)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	100	1.0168	102.69	101.68	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/17/2025	SDB3260123527	0	21,100	1.0168	21,668.52	21,454.27	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2980)	0.0000	1	(2.9042)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	200	0.9818	205.39	196.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	200	0.9818	205.39	196.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	7,500	0.9818	7,702.08	7,363.44	0.0000	4.3300	50.00	0.00	(0.9264)	(0.1023)	0.0000	1	(1.0287)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	11,000	0.9818	11,296.38	10,799.71	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1500)	0.0000	1	(1.5087)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	44,400	0.9818	45,596.31	43,591.56	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6054)	0.0000	1	(6.0897)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	200	0.9818	205.39	196.36	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	8,500	0.9818	8,729.02	8,345.23	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1159)	0.0000	1	(1.1658)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	100	0.9818	102.69	98.18	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	100	0.9818	102.69	98.18	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	6,000	0.9818	6,161.66	5,890.75	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0818)	0.0000	1	(0.8229)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	8,500	0.9818	8,729.02	8,345.23	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1159)	0.0000	1	(1.1658)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	100	0.9818	102.69	98.18	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/16/2025	SDB3260123527	0	21,100	0.9818	21,668.52	20,715.81	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2877)	0.0000	1	(2.8940)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	200	0.9762	205.39	195.25	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	200	0.9762	205.39	195.25	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	7,500	0.9762	7,702.08	7,321.70	0.0000	4.3300	50.00	0.00	(0.9264)	(0.1017)	0.0000	1	(1.0281)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	11,000	0.9762	11,296.38	10,738.50	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1491)	0.0000	1	(1.5078)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	44,400	0.9762	45,596.31	43,344.48	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6020)	0.0000	1	(6.0862)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	200	0.9762	205.39	195.25	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	8,500	0.9762	8,729.02	8,297.93	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1152)	0.0000	1	(1.1652)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	100	0.9762	102.69	97.62	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	100	0.9762	102.69	97.62	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	6,000	0.9762	6,161.66	5,857.36	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0814)	0.0000	1	(0.8225)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	8,500	0.9762	8,729.02	8,297.93	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1152)	0.0000	1	(1.1652)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	100	0.9762	102.69	97.62	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/15/2025	SDB3260123527	0	21,100	0.9762	21,668.52	20,598.39	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2861)	0.0000	1	(2.8923)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	200	0.9863	205.39	197.26	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	200	0.9863	205.39	197.26	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	36,300	0.9863	37,278.07	35,802.94	0.0000	4.3300	50.00	0.00	(4.4837)	(0.4973)	0.0000	1	(4.9810)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	11,000	0.9863	11,296.38	10,849.38	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1507)	0.0000	1	(1.5094)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	44,400	0.9863	45,596.31	43,792.03	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6082)	0.0000	1	(6.0924)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	200	0.9863	205.39	197.26	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0027)	0.0000	1	(0.0274)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	8,500	0.9863	8,729.02	8,383.61	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1164)	0.0000	1	(1.1663)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	100	0.9863	102.69	98.63	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	100	0.9863	102.69	98.63	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002120.ZK	01/14/2025	SDB3260123527	0	6,000	0.9863	6,161.66	5,917.84	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0822)	0.0000	1	(0.8233)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	8,500	0.9863	8,729.02	8,383.61	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1164)	0.0000	1	(1.1663)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	100	0.9863	102.69	98.63	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/14/2025	SDB3260123527	0	21,100	0.9863	21,668.52	20,811.08	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2890)	0.0000	1	(2.8953)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	200	1.0031	205.39	200.62	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	200	1.0031	205.39	200.62	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	39,400	1.0031	40,461.59	39,521.19	0.0000	4.3300	50.00	0.00	(4.8666)	(0.5489)	0.0000	1	(5.4155)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	11,000	1.0031	11,296.38	11,033.84	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1532)	0.0000	1	(1.5120)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	44,400	1.0031	45,596.31	44,536.57	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6186)	0.0000	1	(6.1028)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	200	1.0031	205.39	200.62	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	8,500	1.0031	8,729.02	8,526.15	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1184)	0.0000	1	(1.1683)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	100	1.0031	102.69	100.31	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	100	1.0031	102.69	100.31	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	6,000	1.0031	6,161.66	6,018.46	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0836)	0.0000	1	(0.8247)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	8,500	1.0031	8,729.02	8,526.15	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1184)	0.0000	1	(1.1683)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	100	1.0031	102.69	100.31	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/13/2025	SDB3260123527	0	21,100	1.0031	21,668.52	21,164.90	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2940)	0.0000	1	(2.9002)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	200	1.0087	205.39	201.73	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0084)	0.0000	3	(0.0825)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	200	1.0087	205.39	201.73	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0084)	0.0000	3	(0.0825)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	47,800	1.0087	49,087.92	48,214.38	0.0000	4.3300	50.00	0.00	(17.7126)	(2.0089)	0.0000	3	(19.7215)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	11,000	1.0087	11,296.38	11,095.36	0.0000	4.3300	50.00	0.00	(0.4761)	(0.4623)	0.0000	3	(4.5384)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	44,400	1.0087	45,596.31	44,784.90	0.0000	4.3300	50.00	0.00	(16.4527)	(1.8660)	0.0000	3	(18.3187)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	200	1.0087	205.39	201.73	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0084)	0.0000	3	(0.0825)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	800	1.0087	821.56	806.94	0.0000	4.3300	50.00	0.00	(0.2964)	(0.0336)	0.0000	3	(0.3301)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	8,500	1.0087	8,729.02	8,573.69	0.0000	4.3300	50.00	0.00	(3.1497)	(0.3572)	0.0000	3	(3.5070)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	100	1.0087	102.69	100.87	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0042)	0.0000	3	(0.0413)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	100	1.0087	102.69	100.87	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0042)	0.0000	3	(0.0413)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	6,000	1.0087	6,161.66	6,052.01	0.0000	4.3300	50.00	0.00	(2.2233)	(0.2522)	0.0000	3	(2.4755)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	8,500	1.0087	8,729.02	8,573.69	0.0000	4.3300	50.00	0.00	(3.1497)	(0.3572)	0.0000	3	(3.5070)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	100	1.0087	102.69	100.87	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0042)	0.0000	3	(0.0413)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	21,100	1.0087	21,668.52	21,282.92	0.0000	4.3300	50.00	0.00	(7.8187)	(0.8868)	0.0000	3	(8.7055)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	200	1.0087	205.39	201.73	0.0000	4.3300	50.00	0.00	(0.0741)	(0.0084)	0.0000	3	(0.0825)	02/07/2025
002120.ZK	01/10/2025	SDB3260123527	0	100	1.0087	102.69	100.87	0.0000	4.3300	50.00	0.00	(0.0371)	(0.0042)	0.0000	3	(0.0413)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	200	1.0099	205.39	201.98	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	200	1.0099	205.39	201.98	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	12,300	1.0099	12,631.41	12,422.05	0.0000	4.3300	50.00	0.00	(1.5193)	(0.1725)	0.0000	1	(1.6918)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	34,600	1.0099	35,532.26	34,943.34	0.0000	4.3300	50.00	0.00	(4.2737)	(0.4853)	0.0000	1	(4.7591)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	4,900	1.0099	5,032.03	4,948.62	0.0000	4.3300	50.00	0.00	(0.6052)	(0.0687)	0.0000	1	(0.6740)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	47,800	1.0099	49,087.92	48,274.32	0.0000	4.3300	50.00	0.00	(5.9042)	(0.6705)	0.0000	1	(6.5747)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	11,000	1.0099	11,296.38	11,109.15	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1543)	0.0000	1	(1.5130)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	14,000	1.0099	14,377.22	14,138.92	0.0000	4.3300	50.00	0.00	(1.7293)	(0.1964)	0.0000	1	(1.9256)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	1,600	1.0099	1,643.11	1,615.88	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0224)	0.0000	1	(0.2201)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	44,400	1.0099	45,596.31	44,840.58	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6228)	0.0000	1	(6.1070)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	200	1.0099	205.39	201.98	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	10,100	1.0099	10,372.13	10,200.22	0.0000	4.3300	50.00	0.00	(1.2475)	(0.1417)	0.0000	1	(1.3892)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	800	1.0099	821.56	807.94	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0112)	0.0000	1	(0.1100)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	13,900	1.0099	14,274.52	14,037.93	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1950)	0.0000	1	(1.9119)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	8,500	1.0099	8,729.02	8,584.35	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1192)	0.0000	1	(1.1691)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	6,000	1.0099	6,161.66	6,059.54	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0842)	0.0000	1	(0.8253)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002120.ZK	01/09/2025	SDB3260123527	0	8,500	1.0099	8,729.02	8,584.35	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1192)	0.0000	1	(1.1691)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	16,900	1.0099	17,355.35	17,067.70	0.0000	4.3300	50.00	0.00	(2.0875)	(0.2371)	0.0000	1	(2.3245)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	21,100	1.0099	21,668.52	21,309.38	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2960)	0.0000	1	(2.9022)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	2,600	1.0099	2,670.05	2,625.80	0.0000	4.3300	50.00	0.00	(0.3211)	(0.0365)	0.0000	1	(0.3576)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	17,900	1.0099	18,382.30	18,077.62	0.0000	4.3300	50.00	0.00	(2.2110)	(0.2511)	0.0000	1	(2.4621)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	8,500	1.0099	8,729.02	8,584.35	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1192)	0.0000	1	(1.1691)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	200	1.0099	205.39	201.98	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/09/2025	SDB3260123527	0	100	1.0099	102.69	100.99	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	200	1.0006	205.39	200.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	200	1.0006	205.39	200.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	12,300	1.0006	12,631.41	12,306.79	0.0000	4.3300	50.00	0.00	(1.5193)	(0.1709)	0.0000	1	(1.6902)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	34,600	1.0006	35,532.26	34,619.10	0.0000	4.3300	50.00	0.00	(4.2737)	(0.4808)	0.0000	1	(4.7546)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	4,900	1.0006	5,032.03	4,902.70	0.0000	4.3300	50.00	0.00	(0.6052)	(0.0681)	0.0000	1	(0.6733)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	47,800	1.0006	49,087.92	47,826.39	0.0000	4.3300	50.00	0.00	(5.9042)	(0.6643)	0.0000	1	(6.5684)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	11,000	1.0006	11,296.38	11,006.07	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1529)	0.0000	1	(1.5116)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	14,000	1.0006	14,377.22	14,007.73	0.0000	4.3300	50.00	0.00	(1.7293)	(0.1946)	0.0000	1	(1.9238)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	1,600	1.0006	1,643.11	1,600.88	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0222)	0.0000	1	(0.2199)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	44,400	1.0006	45,596.31	44,424.51	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6170)	0.0000	1	(6.1012)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	200	1.0006	205.39	200.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	10,100	1.0006	10,372.13	10,105.58	0.0000	4.3300	50.00	0.00	(1.2475)	(0.1404)	0.0000	1	(1.3879)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	800	1.0006	821.56	800.44	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0111)	0.0000	1	(0.1099)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	13,900	1.0006	14,274.52	13,907.67	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1932)	0.0000	1	(1.9101)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	8,500	1.0006	8,729.02	8,504.69	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1181)	0.0000	1	(1.1680)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	6,000	1.0006	6,161.66	6,003.31	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0834)	0.0000	1	(0.8245)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	8,500	1.0006	8,729.02	8,504.69	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1181)	0.0000	1	(1.1680)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	70,400	1.0006	72,296.86	70,438.86	0.0000	4.3300	50.00	0.00	(8.6957)	(0.9783)	0.0000	1	(9.6740)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	21,100	1.0006	21,668.52	21,111.65	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2932)	0.0000	1	(2.8995)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	2,600	1.0006	2,670.05	2,601.44	0.0000	4.3300	50.00	0.00	(0.3211)	(0.0361)	0.0000	1	(0.3573)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	17,900	1.0006	18,382.30	17,909.88	0.0000	4.3300	50.00	0.00	(2.2110)	(0.2487)	0.0000	1	(2.4597)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	8,500	1.0006	8,729.02	8,504.69	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1181)	0.0000	1	(1.1680)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	200	1.0006	205.39	200.11	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/08/2025	SDB3260123527	0	100	1.0006	102.69	100.06	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	200	1.0030	205.39	200.59	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	200	1.0030	205.39	200.59	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	12,300	1.0030	12,631.41	12,336.56	0.0000	4.3300	50.00	0.00	(1.5193)	(0.1713)	0.0000	1	(1.6906)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	34,600	1.0030	35,532.26	34,702.83	0.0000	4.3300	50.00	0.00	(4.2737)	(0.4820)	0.0000	1	(4.7557)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	4,900	1.0030	5,032.03	4,914.56	0.0000	4.3300	50.00	0.00	(0.6052)	(0.0683)	0.0000	1	(0.6735)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	47,800	1.0030	49,087.92	47,942.06	0.0000	4.3300	50.00	0.00	(5.9042)	(0.6659)	0.0000	1	(6.5700)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	11,000	1.0030	11,296.38	11,032.69	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1532)	0.0000	1	(1.5119)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	14,000	1.0030	14,377.22	14,041.61	0.0000	4.3300	50.00	0.00	(1.7293)	(0.1950)	0.0000	1	(1.9243)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	1,600	1.0030	1,643.11	1,604.76	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0223)	0.0000	1	(0.2199)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	44,400	1.0030	45,596.31	44,531.96	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6185)	0.0000	1	(6.1027)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	200	1.0030	205.39	200.59	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002120.ZK	01/07/2025	SDB3260123527	0	10,100	1.0030	10,372.13	10,130.02	0.0000	4.3300	50.00	0.00	(1.2475)	(0.1407)	0.0000	1	(1.3882)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	800	1.0030	821.56	802.38	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0111)	0.0000	1	(0.1100)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	13,900	1.0030	14,274.52	13,941.31	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1936)	0.0000	1	(1.9105)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	8,500	1.0030	8,729.02	8,525.26	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1184)	0.0000	1	(1.1683)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	6,000	1.0030	6,161.66	6,017.83	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0836)	0.0000	1	(0.8247)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	8,500	1.0030	8,729.02	8,525.26	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1184)	0.0000	1	(1.1683)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	80,000	1.0030	82,155.52	80,237.76	0.0000	4.3300	50.00	0.00	(9.8815)	(1.1144)	0.0000	1	(10.9959)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	21,100	1.0030	21,668.52	21,162.71	0.0000	4.3300	50.00	0.00	(2.6062)	(0.2939)	0.0000	1	(2.9002)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	2,600	1.0030	2,670.05	2,607.73	0.0000	4.3300	50.00	0.00	(0.3211)	(0.0362)	0.0000	1	(0.3574)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	17,900	1.0030	18,382.30	17,953.20	0.0000	4.3300	50.00	0.00	(2.2110)	(0.2493)	0.0000	1	(2.4603)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	8,500	1.0030	8,729.02	8,525.26	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1184)	0.0000	1	(1.1683)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	200	1.0030	205.39	200.59	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002120.ZK	01/07/2025	SDB3260123527	0	100	1.0030	102.69	100.30	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0137)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	12,300	1.0269	12,631.41	12,631.41	0.0000	4.3300	50.00	0.00	(1.5193)	(0.1754)	0.0000	1	(1.6947)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	34,600	1.0269	35,532.26	35,532.26	0.0000	4.3300	50.00	0.00	(4.2737)	(0.4935)	0.0000	1	(4.7672)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	4,900	1.0269	5,032.03	5,032.03	0.0000	4.3300	50.00	0.00	(0.6052)	(0.0699)	0.0000	1	(0.6751)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	47,800	1.0269	49,087.92	49,087.92	0.0000	4.3300	50.00	0.00	(5.9042)	(0.6818)	0.0000	1	(6.5860)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	11,000	1.0269	11,296.38	11,296.38	0.0000	4.3300	50.00	0.00	(1.3587)	(0.1569)	0.0000	1	(1.5156)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	14,000	1.0269	14,377.22	14,377.22	0.0000	4.3300	50.00	0.00	(1.7293)	(0.1997)	0.0000	1	(1.9289)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	1,600	1.0269	1,643.11	1,643.11	0.0000	4.3300	50.00	0.00	(0.1976)	(0.0228)	0.0000	1	(0.2205)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	44,400	1.0269	45,596.31	45,596.31	0.0000	4.3300	50.00	0.00	(5.4842)	(0.6333)	0.0000	1	(6.1175)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	10,100	1.0269	10,372.13	10,372.13	0.0000	4.3300	50.00	0.00	(1.2475)	(0.1441)	0.0000	1	(1.3916)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	800	1.0269	821.56	821.56	0.0000	4.3300	50.00	0.00	(0.0988)	(0.0114)	0.0000	1	(0.1102)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	13,900	1.0269	14,274.52	14,274.52	0.0000	4.3300	50.00	0.00	(1.7169)	(0.1983)	0.0000	1	(1.9152)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	8,500	1.0269	8,729.02	8,729.02	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1212)	0.0000	1	(1.1711)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	6,000	1.0269	6,161.66	6,161.66	0.0000	4.3300	50.00	0.00	(0.7411)	(0.0856)	0.0000	1	(0.8267)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	8,500	1.0269	8,729.02	8,729.02	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1212)	0.0000	1	(1.1711)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	80,000	1.0269	82,155.52	82,155.52	0.0000	4.3300	50.00	0.00	(9.8815)	(1.1410)	0.0000	1	(11.0225)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	21,100	1.0269	21,668.52	21,668.52	0.0000	4.3300	50.00	0.00	(2.6062)	(0.3010)	0.0000	1	(2.9072)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	2,600	1.0269	2,670.05	2,670.05	0.0000	4.3300	50.00	0.00	(0.3211)	(0.0371)	0.0000	1	(0.3582)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	17,900	1.0269	18,382.30	18,382.30	0.0000	4.3300	50.00	0.00	(2.2110)	(0.2553)	0.0000	1	(2.4663)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	8,500	1.0269	8,729.02	8,729.02	0.0000	4.3300	50.00	0.00	(1.0499)	(0.1212)	0.0000	1	(1.1711)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	200	1.0269	205.39	205.39	0.0000	4.3300	50.00	0.00	(0.0247)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002120.ZK	01/06/2025	SDB3260123527	0	100	1.0269	102.69	102.69	0.0000	4.3300	50.00	0.00	(0.0124)	(0.0014)	0.0000	1	(0.0138)	02/07/2025
TOTAL YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND												(291.0838)	(32.9099)	0.0000		(323.9937)	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
000807.ZK	01/17/2025	SDB3260123257	0	4,900	2.1370	9,130.90	10,471.44	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1454)	0.0000	1	(1.2437)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	200	2.1370	374.93	427.41	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0059)	0.0000	1	(0.0510)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	6,700	2.1370	12,661.86	14,318.09	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1989)	0.0000	1	(1.7218)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/17/2025	SDB3260123257	0	2,000	2.1370	3,695.36	4,274.06	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0594)	0.0000	1	(0.5038)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	4,400	2.1370	8,129.79	9,402.92	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1306)	0.0000	1	(1.1084)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	1,200	2.1370	2,217.21	2,564.43	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0356)	0.0000	1	(0.3023)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	4,200	2.1370	7,760.25	8,975.52	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1247)	0.0000	1	(1.0580)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	9,700	2.1370	17,922.49	20,729.17	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2879)	0.0000	1	(2.4436)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	800	2.1370	1,478.14	1,709.62	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0237)	0.0000	1	(0.2015)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	30,800	2.1370	56,908.51	65,820.46	0.0000	4.3300	50.00	0.00	(6.8448)	(0.9142)	0.0000	1	(7.7590)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	100	2.1370	184.77	213.70	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0030)	0.0000	1	(0.0252)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	1,000	2.1370	1,847.68	2,137.03	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0297)	0.0000	1	(0.2519)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	2,400	2.1370	4,434.43	5,128.87	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0712)	0.0000	1	(0.6046)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	20,000	2.1370	36,953.58	42,740.56	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5936)	0.0000	1	(5.0383)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	100	2.1370	184.77	213.70	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0030)	0.0000	1	(0.0252)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	1,100	2.1370	2,032.45	2,350.73	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0326)	0.0000	1	(0.2771)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	6,300	2.1370	11,640.38	13,463.28	0.0000	4.3300	50.00	0.00	(1.4001)	(0.1870)	0.0000	1	(1.5871)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	1,700	2.1370	3,141.05	3,632.95	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0505)	0.0000	1	(0.4283)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	6,100	2.1370	11,270.84	13,035.87	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1811)	0.0000	1	(1.5367)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	1,500	2.1370	2,771.52	3,205.54	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0445)	0.0000	1	(0.3779)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	200	2.1370	369.54	427.41	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0059)	0.0000	1	(0.0504)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	3,000	2.1370	5,543.04	6,411.08	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0890)	0.0000	1	(0.7557)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	4,700	2.1370	8,684.09	10,044.03	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1395)	0.0000	1	(1.1840)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	20,700	2.1370	38,246.96	44,236.48	0.0000	4.3300	50.00	0.00	(4.6003)	(0.6144)	0.0000	1	(5.2147)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	6,700	2.1370	12,379.45	14,318.09	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1989)	0.0000	1	(1.6878)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	8,600	2.1370	15,890.04	18,378.44	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2553)	0.0000	1	(2.1665)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	17,900	2.1370	33,073.45	38,252.80	0.0000	4.3300	50.00	0.00	(3.9780)	(0.5313)	0.0000	1	(4.5093)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	20,000	2.1370	36,953.58	42,740.56	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5936)	0.0000	1	(5.0383)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	200	2.1370	369.54	427.41	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0059)	0.0000	1	(0.0504)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	6,900	2.1370	12,748.99	14,745.49	0.0000	4.3300	50.00	0.00	(1.5334)	(0.2048)	0.0000	1	(1.7382)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	5,700	2.1370	10,531.77	12,181.06	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1692)	0.0000	1	(1.4359)	02/07/2025
000807.ZK	01/17/2025	SDB3260123257	0	22,400	2.1370	41,388.01	47,869.43	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6649)	0.0000	1	(5.6429)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	4,900	2.1322	9,130.90	10,447.79	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1451)	0.0000	1	(1.2434)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	200	2.1322	374.93	426.44	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0059)	0.0000	1	(0.0510)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	6,700	2.1322	12,661.86	14,285.75	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1984)	0.0000	1	(1.7214)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	2,000	2.1322	3,695.36	4,264.40	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0592)	0.0000	1	(0.5037)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	4,400	2.1322	8,129.79	9,381.69	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1303)	0.0000	1	(1.1081)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	1,200	2.1322	2,217.21	2,558.64	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0355)	0.0000	1	(0.3022)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	4,200	2.1322	7,760.25	8,955.25	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1244)	0.0000	1	(1.0578)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	9,700	2.1322	17,922.49	20,682.36	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2873)	0.0000	1	(2.4429)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	800	2.1322	1,478.14	1,705.76	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0237)	0.0000	1	(0.2015)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	30,800	2.1322	56,908.51	65,671.82	0.0000	4.3300	50.00	0.00	(6.8448)	(0.9121)	0.0000	1	(7.7569)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	100	2.1322	184.77	213.22	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0030)	0.0000	1	(0.0252)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	1,000	2.1322	1,847.68	2,132.20	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0296)	0.0000	1	(0.2518)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	2,400	2.1322	4,434.43	5,117.28	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0711)	0.0000	1	(0.6044)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	20,000	2.1322	36,953.58	42,644.04	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5923)	0.0000	1	(5.0370)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	100	2.1322	184.77	213.22	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0030)	0.0000	1	(0.0252)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	1,100	2.1322	2,032.45	2,345.42	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0326)	0.0000	1	(0.2770)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	9,000	2.1322	16,629.11	19,189.82	0.0000	4.3300	50.00	0.00	(2.0001)	(0.2665)	0.0000	1	(2.2666)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	1,700	2.1322	3,141.05	3,624.74	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0503)	0.0000	1	(0.4281)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	6,100	2.1322	11,270.84	13,006.43	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1806)	0.0000	1	(1.5363)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	1,500	2.1322	2,771.52	3,198.30	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0444)	0.0000	1	(0.3778)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	200	2.1322	369.54	426.44	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0059)	0.0000	1	(0.0504)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	3,000	2.1322	5,543.04	6,396.61	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0888)	0.0000	1	(0.7555)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	4,700	2.1322	8,684.09	10,021.35	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1392)	0.0000	1	(1.1837)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	20,700	2.1322	38,246.96	44,136.58	0.0000	4.3300	50.00	0.00	(4.6003)	(0.6130)	0.0000	1	(5.2133)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/16/2025	SDB3260123257	0	6,700	2.1322	12,379.45	14,285.75	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1984)	0.0000	1	(1.6874)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	8,600	2.1322	15,890.04	18,336.94	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2547)	0.0000	1	(2.1659)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	17,900	2.1322	33,073.45	38,166.42	0.0000	4.3300	50.00	0.00	(3.9780)	(0.5301)	0.0000	1	(4.5081)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	20,000	2.1322	36,953.58	42,644.04	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5923)	0.0000	1	(5.0370)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	200	2.1322	369.54	426.44	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0059)	0.0000	1	(0.0504)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	6,900	2.1322	12,748.99	14,712.19	0.0000	4.3300	50.00	0.00	(1.5334)	(0.2043)	0.0000	1	(1.7378)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	5,700	2.1322	10,531.77	12,153.55	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1688)	0.0000	1	(1.4355)	02/07/2025
000807.ZK	01/16/2025	SDB3260123257	0	22,400	2.1322	41,388.01	47,761.32	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6634)	0.0000	1	(5.6414)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	4,900	2.0939	9,130.90	10,259.89	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1425)	0.0000	1	(1.2407)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	200	2.0939	374.93	418.77	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0058)	0.0000	1	(0.0509)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	6,700	2.0939	12,661.86	14,028.84	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1948)	0.0000	1	(1.7178)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	2,000	2.0939	3,695.36	4,187.71	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0582)	0.0000	1	(0.5026)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	4,400	2.0939	8,129.79	9,212.97	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1280)	0.0000	1	(1.1058)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	1,200	2.0939	2,217.21	2,512.63	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0349)	0.0000	1	(0.3016)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	4,200	2.0939	7,760.25	8,794.20	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1221)	0.0000	1	(1.0555)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	9,700	2.0939	17,922.49	20,310.40	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2821)	0.0000	1	(2.4378)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	800	2.0939	1,478.14	1,675.08	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0233)	0.0000	1	(0.2011)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	30,800	2.0939	56,908.51	64,490.76	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8957)	0.0000	1	(7.7405)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	100	2.0939	184.77	209.39	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0029)	0.0000	1	(0.0251)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	1,000	2.0939	1,847.68	2,093.86	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0291)	0.0000	1	(0.2513)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	2,400	2.0939	4,434.43	5,025.25	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0698)	0.0000	1	(0.6032)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	20,000	2.0939	36,953.58	41,877.12	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5816)	0.0000	1	(5.0263)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	100	2.0939	184.77	209.39	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0029)	0.0000	1	(0.0251)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	1,100	2.0939	2,032.45	2,303.24	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0320)	0.0000	1	(0.2764)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	9,000	2.0939	16,629.11	18,844.70	0.0000	4.3300	50.00	0.00	(2.0001)	(0.2617)	0.0000	1	(2.2618)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	1,700	2.0939	3,141.05	3,559.56	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0494)	0.0000	1	(0.4272)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	6,100	2.0939	11,270.84	12,772.52	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1774)	0.0000	1	(1.5330)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	1,500	2.0939	2,771.52	3,140.78	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0436)	0.0000	1	(0.3770)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	200	2.0939	369.54	418.77	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0058)	0.0000	1	(0.0503)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	3,000	2.0939	5,543.04	6,281.57	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0872)	0.0000	1	(0.7539)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	4,700	2.0939	8,684.09	9,841.12	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1367)	0.0000	1	(1.1812)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	20,700	2.0939	38,246.96	43,342.82	0.0000	4.3300	50.00	0.00	(4.6003)	(0.6020)	0.0000	1	(5.2022)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	6,700	2.0939	12,379.45	14,028.84	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1948)	0.0000	1	(1.6838)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	8,600	2.0939	15,890.04	18,007.16	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2501)	0.0000	1	(2.1613)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	17,900	2.0939	33,073.45	37,480.02	0.0000	4.3300	50.00	0.00	(3.9780)	(0.5206)	0.0000	1	(4.4986)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	20,000	2.0939	36,953.58	41,877.12	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5816)	0.0000	1	(5.0263)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	200	2.0939	369.54	418.77	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0058)	0.0000	1	(0.0503)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	6,900	2.0939	12,748.99	14,447.61	0.0000	4.3300	50.00	0.00	(1.5334)	(0.2007)	0.0000	1	(1.7341)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	5,700	2.0939	10,531.77	11,934.98	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1658)	0.0000	1	(1.4325)	02/07/2025
000807.ZK	01/15/2025	SDB3260123257	0	22,400	2.0939	41,388.01	46,902.37	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6514)	0.0000	1	(5.6295)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	4,900	2.0447	9,130.90	10,019.11	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1392)	0.0000	1	(1.2374)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	200	2.0447	374.93	408.94	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0057)	0.0000	1	(0.0508)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	6,700	2.0447	12,661.86	13,699.60	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1903)	0.0000	1	(1.7132)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	2,000	2.0447	3,695.36	4,089.43	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0568)	0.0000	1	(0.5013)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	4,400	2.0447	8,129.79	8,996.75	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1250)	0.0000	1	(1.1028)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	1,200	2.0447	2,217.21	2,453.66	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0341)	0.0000	1	(0.3008)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	4,200	2.0447	7,760.25	8,587.81	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1193)	0.0000	1	(1.0527)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	9,700	2.0447	17,922.49	19,833.75	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2755)	0.0000	1	(2.4311)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	800	2.0447	1,478.14	1,635.77	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0227)	0.0000	1	(0.2005)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	30,800	2.0447	56,908.51	62,977.28	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8747)	0.0000	1	(7.7195)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	100	2.0447	184.77	204.47	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0251)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	1,000	2.0447	1,847.68	2,044.72	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0284)	0.0000	1	(0.2506)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	2,400	2.0447	4,434.43	4,907.32	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0682)	0.0000	1	(0.6015)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/14/2025	SDB3260123257	0	20,000	2.0447	36,953.58	40,894.34	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5680)	0.0000	1	(5.0127)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	100	2.0447	184.77	204.47	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0251)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	1,100	2.0447	2,032.45	2,249.19	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0312)	0.0000	1	(0.2757)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	9,000	2.0447	16,629.11	18,402.45	0.0000	4.3300	50.00	0.00	(2.0001)	(0.2556)	0.0000	1	(2.2557)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	1,700	2.0447	3,141.05	3,476.02	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0483)	0.0000	1	(0.4261)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	6,100	2.0447	11,270.84	12,472.77	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1732)	0.0000	1	(1.5289)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	1,500	2.0447	2,771.52	3,067.08	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0426)	0.0000	1	(0.3760)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	200	2.0447	369.54	408.94	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0057)	0.0000	1	(0.0501)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	3,000	2.0447	5,543.04	6,134.15	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0852)	0.0000	1	(0.7519)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	4,700	2.0447	8,684.09	9,610.17	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1335)	0.0000	1	(1.1780)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	20,700	2.0447	38,246.96	42,325.64	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5879)	0.0000	1	(5.1881)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	6,700	2.0447	12,379.45	13,699.60	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1903)	0.0000	1	(1.6792)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	8,600	2.0447	15,890.04	17,584.57	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2442)	0.0000	1	(2.1554)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	17,900	2.0447	33,073.45	36,600.43	0.0000	4.3300	50.00	0.00	(3.9780)	(0.5083)	0.0000	1	(4.4863)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	20,000	2.0447	36,953.58	40,894.34	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5680)	0.0000	1	(5.0127)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	200	2.0447	369.54	408.94	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0057)	0.0000	1	(0.0501)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	6,900	2.0447	12,748.99	14,108.55	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1960)	0.0000	1	(1.7294)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	5,700	2.0447	10,531.77	11,654.89	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1619)	0.0000	1	(1.4286)	02/07/2025
000807.ZK	01/14/2025	SDB3260123257	0	22,400	2.0447	41,388.01	45,801.66	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6361)	0.0000	1	(5.6142)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	4,900	2.0347	9,130.90	9,970.19	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1385)	0.0000	1	(1.2367)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	200	2.0347	374.93	406.95	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0057)	0.0000	1	(0.0507)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	6,700	2.0347	12,661.86	13,632.71	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1893)	0.0000	1	(1.7123)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	2,000	2.0347	3,695.36	4,069.47	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0565)	0.0000	1	(0.5010)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	4,400	2.0347	8,129.79	8,952.83	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1243)	0.0000	1	(1.1022)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	1,200	2.0347	2,217.21	2,441.68	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0339)	0.0000	1	(0.3006)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	4,200	2.0347	7,760.25	8,545.88	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1187)	0.0000	1	(1.0521)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	9,700	2.0347	17,922.49	19,736.91	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2741)	0.0000	1	(2.4298)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	800	2.0347	1,478.14	1,627.79	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0226)	0.0000	1	(0.2004)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	30,800	2.0347	56,908.51	62,669.78	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8704)	0.0000	1	(7.7152)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	100	2.0347	184.77	203.47	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	1,000	2.0347	1,847.68	2,034.73	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0283)	0.0000	1	(0.2505)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	2,400	2.0347	4,434.43	4,883.36	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0678)	0.0000	1	(0.6012)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	20,000	2.0347	36,953.58	40,694.66	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5652)	0.0000	1	(5.0099)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	100	2.0347	184.77	203.47	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	1,100	2.0347	2,032.45	2,238.21	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0311)	0.0000	1	(0.2755)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	9,000	2.0347	16,629.11	18,312.60	0.0000	4.3300	50.00	0.00	(2.0001)	(0.2543)	0.0000	1	(2.2545)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	1,700	2.0347	3,141.05	3,459.05	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0480)	0.0000	1	(0.4258)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	6,100	2.0347	11,270.84	12,411.87	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1724)	0.0000	1	(1.5280)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	1,500	2.0347	2,771.52	3,052.10	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0424)	0.0000	1	(0.3757)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	200	2.0347	369.54	406.95	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0057)	0.0000	1	(0.0501)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	3,000	2.0347	5,543.04	6,104.20	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0848)	0.0000	1	(0.7515)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	4,700	2.0347	8,684.09	9,563.25	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1328)	0.0000	1	(1.1773)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	20,700	2.0347	38,246.96	42,118.97	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5850)	0.0000	1	(5.1852)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	6,700	2.0347	12,379.45	13,632.71	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1893)	0.0000	1	(1.6783)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	8,600	2.0347	15,890.04	17,498.70	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2430)	0.0000	1	(2.1543)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	17,900	2.0347	33,073.45	36,421.72	0.0000	4.3300	50.00	0.00	(3.9780)	(0.5059)	0.0000	1	(4.4839)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	20,000	2.0347	36,953.58	40,694.66	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5652)	0.0000	1	(5.0099)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	200	2.0347	369.54	406.95	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0057)	0.0000	1	(0.0501)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	6,900	2.0347	12,748.99	14,039.66	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1950)	0.0000	1	(1.7284)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	5,700	2.0347	10,531.77	11,597.98	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1611)	0.0000	1	(1.4278)	02/07/2025
000807.ZK	01/13/2025	SDB3260123257	0	22,400	2.0347	41,388.01	45,578.02	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6330)	0.0000	1	(5.6111)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	4,900	2.0541	9,130.90	10,065.29	0.0000	4.3300	50.00	0.00	(3.2947)	(0.4194)	0.0000	3	(3.7141)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	200	2.0541	374.93	410.83	0.0000	4.3300	50.00	0.00	(0.1353)	(0.0171)	0.0000	3	(0.1524)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/10/2025	SDB3260123257	0	6,700	2.0541	12,661.86	13,762.74	0.0000	4.3300	50.00	0.00	(4.5688)	(0.5734)	0.0000	3	(5.1423)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	2,000	2.0541	3,695.36	4,108.28	0.0000	4.3300	50.00	0.00	(1.3334)	(0.1712)	0.0000	3	(1.5046)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	4,400	2.0541	8,129.79	9,038.22	0.0000	4.3300	50.00	0.00	(2.9335)	(0.3766)	0.0000	3	(3.3101)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	1,200	2.0541	2,217.21	2,464.97	0.0000	4.3300	50.00	0.00	(0.8000)	(0.1027)	0.0000	3	(0.9028)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	4,200	2.0541	7,760.25	8,627.39	0.0000	4.3300	50.00	0.00	(2.8002)	(0.3595)	0.0000	3	(3.1596)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	9,700	2.0541	17,922.49	19,925.17	0.0000	4.3300	50.00	0.00	(6.4670)	(0.8302)	0.0000	3	(7.2972)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	800	2.0541	1,478.14	1,643.31	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0685)	0.0000	3	(0.6018)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	30,800	2.0541	56,908.51	63,267.54	0.0000	4.3300	50.00	0.00	(20.5345)	(2.6361)	0.0000	3	(23.1706)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	100	2.0541	184.77	205.41	0.0000	4.3300	50.00	0.00	(0.0667)	(0.0086)	0.0000	3	(0.0752)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	1,000	2.0541	1,847.68	2,054.14	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0856)	0.0000	3	(0.7523)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	2,400	2.0541	4,434.43	4,929.94	0.0000	4.3300	50.00	0.00	(1.6001)	(0.2054)	0.0000	3	(1.8055)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	20,000	2.0541	36,953.58	41,082.82	0.0000	4.3300	50.00	0.00	(13.3341)	(1.7118)	0.0000	3	(15.0459)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	100	2.0541	184.77	205.41	0.0000	4.3300	50.00	0.00	(0.0667)	(0.0086)	0.0000	3	(0.0752)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	1,100	2.0541	2,032.45	2,259.56	0.0000	4.3300	50.00	0.00	(0.7334)	(0.0941)	0.0000	3	(0.8275)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	28,100	2.0541	51,919.78	57,721.36	0.0000	4.3300	50.00	0.00	(18.7344)	(2.4051)	0.0000	3	(21.1394)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	1,700	2.0541	3,141.05	3,492.04	0.0000	4.3300	50.00	0.00	(1.1334)	(0.1455)	0.0000	3	(1.2789)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	6,100	2.0541	11,270.84	12,530.26	0.0000	4.3300	50.00	0.00	(4.0669)	(0.5221)	0.0000	3	(4.5890)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	1,500	2.0541	2,771.52	3,081.21	0.0000	4.3300	50.00	0.00	(1.0001)	(0.1284)	0.0000	3	(1.1284)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	200	2.0541	369.54	410.83	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0171)	0.0000	3	(0.1505)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	3,000	2.0541	5,543.04	6,162.42	0.0000	4.3300	50.00	0.00	(2.0001)	(0.2568)	0.0000	3	(2.2569)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	4,700	2.0541	8,684.09	9,654.46	0.0000	4.3300	50.00	0.00	(3.1335)	(0.4023)	0.0000	3	(3.5358)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	7,100	2.0541	13,118.52	14,584.40	0.0000	4.3300	50.00	0.00	(4.7336)	(0.6077)	0.0000	3	(5.3413)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	20,700	2.0541	38,246.96	42,520.72	0.0000	4.3300	50.00	0.00	(13.8008)	(1.7717)	0.0000	3	(15.5725)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	6,700	2.0541	12,379.45	13,762.74	0.0000	4.3300	50.00	0.00	(4.4669)	(0.5734)	0.0000	3	(5.0404)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	8,600	2.0541	15,890.04	17,665.61	0.0000	4.3300	50.00	0.00	(5.7337)	(0.7361)	0.0000	3	(6.4697)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	17,900	2.0541	33,073.45	36,769.12	0.0000	4.3300	50.00	0.00	(11.9340)	(1.5320)	0.0000	3	(13.4661)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	20,000	2.0541	36,953.58	41,082.82	0.0000	4.3300	50.00	0.00	(13.3341)	(1.7118)	0.0000	3	(15.0459)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	200	2.0541	369.54	410.83	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0171)	0.0000	3	(0.1505)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	6,900	2.0541	12,748.99	14,173.57	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5906)	0.0000	3	(5.1908)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	5,700	2.0541	10,531.77	11,708.60	0.0000	4.3300	50.00	0.00	(3.8002)	(0.4879)	0.0000	3	(4.2881)	02/07/2025
000807.ZK	01/10/2025	SDB3260123257	0	22,400	2.0541	41,388.01	46,012.76	0.0000	4.3300	50.00	0.00	(14.9342)	(1.9172)	0.0000	3	(16.8514)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	4,900	1.9954	9,130.90	9,777.36	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1358)	0.0000	1	(1.2340)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	200	1.9954	374.93	399.08	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0055)	0.0000	1	(0.0506)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	6,700	1.9954	12,661.86	13,369.04	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1857)	0.0000	1	(1.7086)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	2,000	1.9954	3,695.36	3,990.76	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0554)	0.0000	1	(0.4999)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	4,400	1.9954	8,129.79	8,779.67	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1219)	0.0000	1	(1.0998)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,200	1.9954	2,217.21	2,394.45	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0333)	0.0000	1	(0.2999)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	4,200	1.9954	7,760.25	8,380.59	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1164)	0.0000	1	(1.0498)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	9,700	1.9954	17,922.49	19,355.18	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2688)	0.0000	1	(2.4245)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	800	1.9954	1,478.14	1,596.30	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0222)	0.0000	1	(0.2000)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	30,800	1.9954	56,908.51	61,457.67	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8536)	0.0000	1	(7.6984)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	100	1.9954	184.77	199.54	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,000	1.9954	1,847.68	1,995.38	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0277)	0.0000	1	(0.2499)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	2,400	1.9954	4,434.43	4,788.91	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0665)	0.0000	1	(0.5999)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	20,000	1.9954	36,953.58	39,907.58	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5543)	0.0000	1	(4.9990)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	100	1.9954	184.77	199.54	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,100	1.9954	2,032.45	2,194.92	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0305)	0.0000	1	(0.2749)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	28,100	1.9954	51,919.78	56,070.15	0.0000	4.3300	50.00	0.00	(6.2448)	(0.7788)	0.0000	1	(7.0235)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,700	1.9954	3,141.05	3,392.14	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0471)	0.0000	1	(0.4249)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	6,100	1.9954	11,270.84	12,171.81	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1691)	0.0000	1	(1.5247)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	600	1.9954	1,108.61	1,197.23	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0166)	0.0000	1	(0.1500)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,700	1.9954	3,141.05	3,392.14	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0471)	0.0000	1	(0.4249)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	1,500	1.9954	2,771.52	2,993.07	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0416)	0.0000	1	(0.3749)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/09/2025	SDB3260123257	0	200	1.9954	369.54	399.08	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0055)	0.0000	1	(0.0500)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	3,000	1.9954	5,543.04	5,986.14	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0831)	0.0000	1	(0.7498)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	4,700	1.9954	8,684.09	9,378.28	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1303)	0.0000	1	(1.1748)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	16,600	1.9954	30,671.47	33,123.29	0.0000	4.3300	50.00	0.00	(3.6891)	(0.4600)	0.0000	1	(4.1491)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	20,700	1.9954	38,246.96	41,304.35	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5737)	0.0000	1	(5.1739)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	6,700	1.9954	12,379.45	13,369.04	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1857)	0.0000	1	(1.6747)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	8,600	1.9954	15,890.04	17,160.26	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2383)	0.0000	1	(2.1496)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	17,900	1.9954	33,073.45	35,717.28	0.0000	4.3300	50.00	0.00	(3.9780)	(0.4961)	0.0000	1	(4.4741)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	20,000	1.9954	36,953.58	39,907.58	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5543)	0.0000	1	(4.9990)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	3,900	1.9954	7,205.95	7,781.98	0.0000	4.3300	50.00	0.00	(0.8667)	(0.1081)	0.0000	1	(0.9748)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	200	1.9954	369.54	399.08	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0055)	0.0000	1	(0.0500)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	6,900	1.9954	12,748.99	13,768.12	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1912)	0.0000	1	(1.7246)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	5,700	1.9954	10,531.77	11,373.66	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1580)	0.0000	1	(1.4247)	02/07/2025
000807.ZK	01/09/2025	SDB3260123257	0	22,400	1.9954	41,388.01	44,696.49	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6208)	0.0000	1	(5.5988)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	4,900	1.9807	9,130.90	9,705.22	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1348)	0.0000	1	(1.2330)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	200	1.9807	374.93	396.13	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0055)	0.0000	1	(0.0506)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	6,700	1.9807	12,661.86	13,270.40	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1843)	0.0000	1	(1.7073)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	2,000	1.9807	3,695.36	3,961.31	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0550)	0.0000	1	(0.4995)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	4,400	1.9807	8,129.79	8,714.89	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1210)	0.0000	1	(1.0989)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,200	1.9807	2,217.21	2,376.79	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0330)	0.0000	1	(0.2997)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	4,200	1.9807	7,760.25	8,318.76	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1155)	0.0000	1	(1.0489)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	9,700	1.9807	17,922.49	19,212.37	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2668)	0.0000	1	(2.4225)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	800	1.9807	1,478.14	1,584.53	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0220)	0.0000	1	(0.1998)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	30,800	1.9807	56,908.51	61,004.24	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8473)	0.0000	1	(7.6921)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	100	1.9807	184.77	198.07	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,000	1.9807	1,847.68	1,980.66	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0275)	0.0000	1	(0.2497)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	2,400	1.9807	4,434.43	4,753.58	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0660)	0.0000	1	(0.5994)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	20,000	1.9807	36,953.58	39,613.14	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5502)	0.0000	1	(4.9949)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	100	1.9807	184.77	198.07	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0028)	0.0000	1	(0.0250)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,100	1.9807	2,032.45	2,178.72	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0303)	0.0000	1	(0.2747)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	28,100	1.9807	51,919.78	55,656.46	0.0000	4.3300	50.00	0.00	(6.2448)	(0.7730)	0.0000	1	(7.0178)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,700	1.9807	3,141.05	3,367.12	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0468)	0.0000	1	(0.4246)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	6,100	1.9807	11,270.84	12,082.01	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1678)	0.0000	1	(1.5234)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	600	1.9807	1,108.61	1,188.39	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0165)	0.0000	1	(0.1498)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,700	1.9807	3,141.05	3,367.12	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0468)	0.0000	1	(0.4246)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	1,500	1.9807	2,771.52	2,970.99	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0413)	0.0000	1	(0.3746)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	200	1.9807	369.54	396.13	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0055)	0.0000	1	(0.0499)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	3,000	1.9807	5,543.04	5,941.97	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0825)	0.0000	1	(0.7492)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	4,700	1.9807	8,684.09	9,309.09	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1293)	0.0000	1	(1.1738)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	16,600	1.9807	30,671.47	32,878.91	0.0000	4.3300	50.00	0.00	(3.6891)	(0.4567)	0.0000	1	(4.1457)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	20,700	1.9807	38,246.96	40,999.60	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5694)	0.0000	1	(5.1697)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	6,700	1.9807	12,379.45	13,270.40	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1843)	0.0000	1	(1.6733)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	8,600	1.9807	15,890.04	17,033.65	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2366)	0.0000	1	(2.1478)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	17,900	1.9807	33,073.45	35,453.76	0.0000	4.3300	50.00	0.00	(3.9780)	(0.4924)	0.0000	1	(4.4704)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	20,000	1.9807	36,953.58	39,613.14	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5502)	0.0000	1	(4.9949)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	3,900	1.9807	7,205.95	7,724.56	0.0000	4.3300	50.00	0.00	(0.8667)	(0.1073)	0.0000	1	(0.9740)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	200	1.9807	369.54	396.13	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0055)	0.0000	1	(0.0499)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	6,900	1.9807	12,748.99	13,666.53	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1898)	0.0000	1	(1.7232)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	5,700	1.9807	10,531.77	11,289.74	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1568)	0.0000	1	(1.4235)	02/07/2025
000807.ZK	01/08/2025	SDB3260123257	0	22,400	1.9807	41,388.01	44,366.72	0.0000	4.3300	50.00	0.00	(4.9781)	(0.6162)	0.0000	1	(5.5943)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	4,900	1.8761	9,130.90	9,193.05	0.0000	4.3300	50.00	0.00	(1.0982)	(0.1277)	0.0000	1	(1.2259)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	200	1.8761	374.93	375.23	0.0000	4.3300	50.00	0.00	(0.0451)	(0.0052)	0.0000	1	(0.0503)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	6,700	1.8761	12,661.86	12,570.08	0.0000	4.3300	50.00	0.00	(1.5229)	(0.1746)	0.0000	1	(1.6975)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/07/2025	SDB3260123257	0	2,000	1.8761	3,695.36	3,752.26	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0521)	0.0000	1	(0.4966)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	4,400	1.8761	8,129.79	8,254.98	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1147)	0.0000	1	(1.0925)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,200	1.8761	2,217.21	2,251.36	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0313)	0.0000	1	(0.2980)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	4,200	1.8761	7,760.25	7,879.75	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1094)	0.0000	1	(1.0428)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	9,700	1.8761	17,922.49	18,198.48	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2528)	0.0000	1	(2.4084)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	800	1.8761	1,478.14	1,500.91	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0208)	0.0000	1	(0.1986)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	30,800	1.8761	56,908.51	57,784.87	0.0000	4.3300	50.00	0.00	(6.8448)	(0.8026)	0.0000	1	(7.6474)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	100	1.8761	184.77	187.61	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0026)	0.0000	1	(0.0248)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,000	1.8761	1,847.68	1,876.13	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0261)	0.0000	1	(0.2483)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	2,400	1.8761	4,434.43	4,502.72	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0625)	0.0000	1	(0.5959)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	20,000	1.8761	36,953.58	37,522.64	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5211)	0.0000	1	(4.9658)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	100	1.8761	184.77	187.61	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0026)	0.0000	1	(0.0248)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,100	1.8761	2,032.45	2,063.75	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0287)	0.0000	1	(0.2731)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	28,100	1.8761	51,919.78	52,719.31	0.0000	4.3300	50.00	0.00	(6.2448)	(0.7322)	0.0000	1	(6.9770)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,700	1.8761	3,141.05	3,189.42	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0443)	0.0000	1	(0.4221)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	6,100	1.8761	11,270.84	11,444.41	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1590)	0.0000	1	(1.5146)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	600	1.8761	1,108.61	1,125.68	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0156)	0.0000	1	(0.1490)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,700	1.8761	3,141.05	3,189.42	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0443)	0.0000	1	(0.4221)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	1,500	1.8761	2,771.52	2,814.20	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0391)	0.0000	1	(0.3724)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	200	1.8761	369.54	375.23	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0052)	0.0000	1	(0.0497)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	3,000	1.8761	5,543.04	5,628.40	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0782)	0.0000	1	(0.7449)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	4,700	1.8761	8,684.09	8,817.82	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1225)	0.0000	1	(1.1670)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	16,600	1.8761	30,671.47	31,143.79	0.0000	4.3300	50.00	0.00	(3.6891)	(0.4326)	0.0000	1	(4.1216)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	20,700	1.8761	38,246.96	38,835.93	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5394)	0.0000	1	(5.1396)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	6,700	1.8761	12,379.45	12,570.08	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1746)	0.0000	1	(1.6636)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	8,600	1.8761	15,890.04	16,134.74	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2241)	0.0000	1	(2.1353)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	17,900	1.8761	33,073.45	33,582.76	0.0000	4.3300	50.00	0.00	(3.9780)	(0.4664)	0.0000	1	(4.4444)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	20,000	1.8761	36,953.58	37,522.64	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5211)	0.0000	1	(4.9658)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	3,900	1.8761	7,205.95	7,316.91	0.0000	4.3300	50.00	0.00	(0.8667)	(0.1016)	0.0000	1	(0.9683)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	200	1.8761	369.54	375.23	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0052)	0.0000	1	(0.0497)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	6,900	1.8761	12,748.99	12,945.31	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1798)	0.0000	1	(1.7132)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	5,700	1.8761	10,531.77	10,693.95	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1485)	0.0000	1	(1.4153)	02/07/2025
000807.ZK	01/07/2025	SDB3260123257	0	22,400	1.8761	41,388.01	42,025.36	0.0000	4.3300	50.00	0.00	(4.9781)	(0.5837)	0.0000	1	(5.5617)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	2,000	1.8477	3,695.36	3,695.36	0.0000	4.3300	50.00	0.00	(0.4445)	(0.0513)	0.0000	1	(0.4958)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	4,400	1.8477	8,129.79	8,129.79	0.0000	4.3300	50.00	0.00	(0.9778)	(0.1129)	0.0000	1	(1.0907)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,200	1.8477	2,217.21	2,217.21	0.0000	4.3300	50.00	0.00	(0.2667)	(0.0308)	0.0000	1	(0.2975)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	4,200	1.8477	7,760.25	7,760.25	0.0000	4.3300	50.00	0.00	(0.9334)	(0.1078)	0.0000	1	(1.0412)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	9,700	1.8477	17,922.49	17,922.49	0.0000	4.3300	50.00	0.00	(2.1557)	(0.2489)	0.0000	1	(2.4046)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	800	1.8477	1,478.14	1,478.14	0.0000	4.3300	50.00	0.00	(0.1778)	(0.0205)	0.0000	1	(0.1983)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	30,800	1.8477	56,908.51	56,908.51	0.0000	4.3300	50.00	0.00	(6.8448)	(0.7904)	0.0000	1	(7.6352)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	100	1.8477	184.77	184.77	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0026)	0.0000	1	(0.0248)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,000	1.8477	1,847.68	1,847.68	0.0000	4.3300	50.00	0.00	(0.2222)	(0.0257)	0.0000	1	(0.2479)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	2,400	1.8477	4,434.43	4,434.43	0.0000	4.3300	50.00	0.00	(0.5334)	(0.0616)	0.0000	1	(0.5950)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	20,000	1.8477	36,953.58	36,953.58	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5132)	0.0000	1	(4.9579)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	100	1.8477	184.77	184.77	0.0000	4.3300	50.00	0.00	(0.0222)	(0.0026)	0.0000	1	(0.0248)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,100	1.8477	2,032.45	2,032.45	0.0000	4.3300	50.00	0.00	(0.2445)	(0.0282)	0.0000	1	(0.2727)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	28,100	1.8477	51,919.78	51,919.78	0.0000	4.3300	50.00	0.00	(6.2448)	(0.7211)	0.0000	1	(6.9659)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,700	1.8477	3,141.05	3,141.05	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0436)	0.0000	1	(0.4214)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	6,100	1.8477	11,270.84	11,270.84	0.0000	4.3300	50.00	0.00	(1.3556)	(0.1565)	0.0000	1	(1.5122)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	600	1.8477	1,108.61	1,108.61	0.0000	4.3300	50.00	0.00	(0.1333)	(0.0154)	0.0000	1	(0.1487)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,700	1.8477	3,141.05	3,141.05	0.0000	4.3300	50.00	0.00	(0.3778)	(0.0436)	0.0000	1	(0.4214)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	1,500	1.8477	2,771.52	2,771.52	0.0000	4.3300	50.00	0.00	(0.3334)	(0.0385)	0.0000	1	(0.3718)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	200	1.8477	369.54	369.54	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0051)	0.0000	1	(0.0496)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000807.ZK	01/06/2025	SDB3260123257	0	3,000	1.8477	5,543.04	5,543.04	0.0000	4.3300	50.00	0.00	(0.6667)	(0.0770)	0.0000	1	(0.7437)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	4,700	1.8477	8,684.09	8,684.09	0.0000	4.3300	50.00	0.00	(1.0445)	(0.1206)	0.0000	1	(1.1651)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	16,600	1.8477	30,671.47	30,671.47	0.0000	4.3300	50.00	0.00	(3.6891)	(0.4260)	0.0000	1	(4.1151)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	20,700	1.8477	38,246.96	38,246.96	0.0000	4.3300	50.00	0.00	(4.6003)	(0.5312)	0.0000	1	(5.1315)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	6,700	1.8477	12,379.45	12,379.45	0.0000	4.3300	50.00	0.00	(1.4890)	(0.1719)	0.0000	1	(1.6609)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	8,600	1.8477	15,890.04	15,890.04	0.0000	4.3300	50.00	0.00	(1.9112)	(0.2207)	0.0000	1	(2.1319)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	17,900	1.8477	33,073.45	33,073.45	0.0000	4.3300	50.00	0.00	(3.9780)	(0.4594)	0.0000	1	(4.4374)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	20,000	1.8477	36,953.58	36,953.58	0.0000	4.3300	50.00	0.00	(4.4447)	(0.5132)	0.0000	1	(4.9579)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	3,900	1.8477	7,205.95	7,205.95	0.0000	4.3300	50.00	0.00	(0.8667)	(0.1001)	0.0000	1	(0.9668)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	200	1.8477	369.54	369.54	0.0000	4.3300	50.00	0.00	(0.0444)	(0.0051)	0.0000	1	(0.0496)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	6,900	1.8477	12,748.99	12,748.99	0.0000	4.3300	50.00	0.00	(1.5334)	(0.1771)	0.0000	1	(1.7105)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	5,700	1.8477	10,531.77	10,531.77	0.0000	4.3300	50.00	0.00	(1.2667)	(0.1463)	0.0000	1	(1.4130)	02/07/2025
000807.ZK	01/06/2025	SDB3260123257	0	22,400	1.8477	41,388.01	41,388.01	0.0000	4.3300	50.00	0.00	(4.9781)	(0.5748)	0.0000	1	(5.5529)	02/07/2025
TOTAL YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND												(651.7419)	(82.2591)	0.0000		(734.0010)	
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600497.SH	01/17/2025	SDB3260427096	0	12,500	0.7677	9,508.10	9,596.21	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1333)	0.0000	1	(1.2769)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	26,700	0.7677	20,309.30	20,497.51	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2847)	0.0000	1	(2.7274)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	100	0.7677	76.06	76.77	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	200	0.7677	152.13	153.54	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	800	0.7677	608.52	614.16	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	100	0.7677	76.06	76.77	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	700	0.7677	532.45	537.39	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0075)	0.0000	1	(0.0715)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	2,000	0.7677	1,521.30	1,535.39	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0213)	0.0000	1	(0.2043)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	4,800	0.7677	3,651.11	3,684.95	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0512)	0.0000	1	(0.4903)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	100	0.7677	76.06	76.77	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	1,200	0.7677	912.78	921.24	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0128)	0.0000	1	(0.1226)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	4,000	0.7677	3,042.59	3,070.79	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0426)	0.0000	1	(0.4086)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	4,100	0.7677	3,118.66	3,147.56	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0437)	0.0000	1	(0.4188)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	13,900	0.7677	10,573.01	10,670.99	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1482)	0.0000	1	(1.4199)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	5,900	0.7677	4,487.82	4,529.41	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0629)	0.0000	1	(0.6027)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	3,700	0.7677	2,814.40	2,840.48	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0395)	0.0000	1	(0.3780)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	2,100	0.7677	1,597.36	1,612.16	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0224)	0.0000	1	(0.2145)	02/07/2025
600497.SH	01/17/2025	SDB3260427096	0	600	0.7677	456.39	460.62	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0064)	0.0000	1	(0.0613)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	12,500	0.7561	9,508.10	9,450.76	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1313)	0.0000	1	(1.2749)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	26,700	0.7561	20,309.30	20,186.83	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2804)	0.0000	1	(2.7231)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	100	0.7561	76.06	75.61	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	200	0.7561	152.13	151.21	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	800	0.7561	608.52	604.85	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	100	0.7561	76.06	75.61	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	700	0.7561	532.45	529.24	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0074)	0.0000	1	(0.0714)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	2,000	0.7561	1,521.30	1,512.12	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0210)	0.0000	1	(0.2040)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	4,800	0.7561	3,651.11	3,629.09	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0504)	0.0000	1	(0.4896)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	100	0.7561	76.06	75.61	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	1,200	0.7561	912.78	907.27	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0126)	0.0000	1	(0.1224)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	4,000	0.7561	3,042.59	3,024.24	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0420)	0.0000	1	(0.4080)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	4,100	0.7561	3,118.66	3,099.85	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0431)	0.0000	1	(0.4182)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	13,900	0.7561	10,573.01	10,509.25	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1460)	0.0000	1	(1.4177)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	5,900	0.7561	4,487.82	4,460.76	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0620)	0.0000	1	(0.6017)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	3,700	0.7561	2,814.40	2,797.43	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0389)	0.0000	1	(0.3774)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	2,100	0.7561	1,597.36	1,587.73	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0221)	0.0000	1	(0.2142)	02/07/2025
600497.SH	01/16/2025	SDB3260427096	0	600	0.7561	456.39	453.64	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0063)	0.0000	1	(0.0612)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	12,500	0.7437	9,508.10	9,296.59	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1291)	0.0000	1	(1.2727)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600497.SH	01/15/2025	SDB3260427096	0	26,700	0.7437	20,309.30	19,857.51	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2758)	0.0000	1	(2.7186)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	100	0.7437	76.06	74.37	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	200	0.7437	152.13	148.75	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	800	0.7437	608.52	594.98	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0083)	0.0000	1	(0.0815)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	100	0.7437	76.06	74.37	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.3000	1	(0.0102)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	700	0.7437	532.45	520.61	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0072)	0.0000	1	(0.0713)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	2,000	0.7437	1,521.30	1,487.45	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0207)	0.0000	1	(0.2036)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	4,800	0.7437	3,651.11	3,569.89	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0496)	0.0000	1	(0.4887)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	100	0.7437	76.06	74.37	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	1,200	0.7437	912.78	892.47	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0124)	0.3000	1	(0.1222)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	4,000	0.7437	3,042.59	2,974.91	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0413)	0.0000	1	(0.4073)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	4,100	0.7437	3,118.66	3,049.28	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0424)	0.3000	1	(0.4175)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	13,900	0.7437	10,573.01	10,337.81	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1436)	0.0000	1	(1.4153)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	5,900	0.7437	4,487.82	4,387.99	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0609)	0.0000	1	(0.6007)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	3,700	0.7437	2,814.40	2,751.79	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0382)	0.0000	1	(0.3767)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	2,100	0.7437	1,597.36	1,561.83	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0217)	0.0000	1	(0.2138)	02/07/2025
600497.SH	01/15/2025	SDB3260427096	0	600	0.7437	456.39	446.24	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0062)	0.3000	1	(0.0611)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	12,500	0.7428	9,508.10	9,284.89	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1290)	0.0000	1	(1.2726)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	26,700	0.7428	20,309.30	19,832.52	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2755)	0.0000	1	(2.7182)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	100	0.7428	76.06	74.28	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	200	0.7428	152.13	148.56	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	800	0.7428	608.52	594.23	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0083)	0.0000	1	(0.0814)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	100	0.7428	76.06	74.28	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	700	0.7428	532.45	519.95	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0072)	0.3000	1	(0.0713)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	2,000	0.7428	1,521.30	1,485.58	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0206)	0.0000	1	(0.2036)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	4,800	0.7428	3,651.11	3,565.40	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0495)	0.3000	1	(0.4887)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	100	0.7428	76.06	74.28	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	1,200	0.7428	912.78	891.35	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0124)	0.0000	1	(0.1222)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	4,000	0.7428	3,042.59	2,971.16	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0413)	0.0000	1	(0.4072)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	4,100	0.7428	3,118.66	3,045.44	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0423)	0.0000	1	(0.4174)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	13,900	0.7428	10,573.01	10,324.79	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1434)	0.0000	1	(1.4151)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	5,900	0.7428	4,487.82	4,382.47	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0609)	0.0000	1	(0.6007)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	3,700	0.7428	2,814.40	2,748.33	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0382)	0.3000	1	(0.3767)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	2,100	0.7428	1,597.36	1,559.86	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0217)	0.0000	1	(0.2138)	02/07/2025
600497.SH	01/14/2025	SDB3260427096	0	600	0.7428	456.39	445.67	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0062)	0.0000	1	(0.0611)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	12,500	0.7431	9,508.10	9,289.00	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1290)	0.0000	1	(1.2726)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	26,700	0.7431	20,309.30	19,841.30	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2756)	0.0000	1	(2.7183)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	100	0.7431	76.06	74.31	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.3000	1	(0.0102)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	200	0.7431	152.13	148.62	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	800	0.7431	608.52	594.50	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0083)	0.3000	1	(0.0814)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	100	0.7431	76.06	74.31	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	700	0.7431	532.45	520.18	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0072)	0.0000	1	(0.0713)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	2,000	0.7431	1,521.30	1,486.24	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0206)	0.0000	1	(0.2036)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	4,800	0.7431	3,651.11	3,566.98	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0495)	0.0000	1	(0.4887)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	100	0.7431	76.06	74.31	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.3000	1	(0.0102)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	1,200	0.7431	912.78	891.74	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0124)	0.0000	1	(0.1222)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	4,000	0.7431	3,042.59	2,972.48	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0413)	0.0000	1	(0.4072)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	4,100	0.7431	3,118.66	3,046.79	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0423)	0.0000	1	(0.4174)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	13,900	0.7431	10,573.01	10,329.37	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1435)	0.0000	1	(1.4152)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	5,900	0.7431	4,487.82	4,384.41	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0609)	0.3000	1	(0.6007)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	3,700	0.7431	2,814.40	2,749.54	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0382)	0.0000	1	(0.3767)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	2,100	0.7431	1,597.36	1,560.55	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0217)	0.3000	1	(0.2138)	02/07/2025
600497.SH	01/13/2025	SDB3260427096	0	600	0.7431	456.39	445.87	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0062)	0.0000	1	(0.0611)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600497.SH	01/10/2025	SDB3260427096	0	12,500	0.7620	9,508.10	9,524.43	0.0000	4.3300	50.00	0.00	(3.4308)	(0.3969)	0.0000	3	(3.8277)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	26,700	0.7620	20,309.30	20,344.17	0.0000	4.3300	50.00	0.00	(7.3283)	(0.8477)	0.0000	3	(8.1759)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	100	0.7620	76.06	76.20	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0032)	0.0000	3	(0.0306)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	200	0.7620	152.13	152.39	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0063)	0.0000	3	(0.0612)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	800	0.7620	608.52	609.56	0.0000	4.3300	50.00	0.00	(0.2196)	(0.0254)	0.0000	3	(0.2450)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	100	0.7620	76.06	76.20	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0032)	0.0000	3	(0.0306)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	700	0.7620	532.45	533.37	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0222)	0.0000	3	(0.2144)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	2,000	0.7620	1,521.30	1,523.91	0.0000	4.3300	50.00	0.00	(0.5489)	(0.0635)	0.0000	3	(0.6124)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	4,800	0.7620	3,651.11	3,657.38	0.0000	4.3300	50.00	0.00	(1.3174)	(0.1524)	0.0000	3	(1.4698)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	100	0.7620	76.06	76.20	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0032)	0.0000	3	(0.0306)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	1,200	0.7620	912.78	914.34	0.0000	4.3300	50.00	0.00	(0.3294)	(0.0381)	0.0000	3	(0.3675)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	4,000	0.7620	3,042.59	3,047.82	0.0000	4.3300	50.00	0.00	(1.0979)	(0.1270)	0.0000	3	(1.2249)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	4,100	0.7620	3,118.66	3,124.01	0.0000	4.3300	50.00	0.00	(1.1253)	(0.1302)	0.0000	3	(1.2555)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	13,900	0.7620	10,573.01	10,591.16	0.0000	4.3300	50.00	0.00	(3.8151)	(0.4413)	0.0000	3	(4.2564)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	5,900	0.7620	4,487.82	4,495.53	0.0000	4.3300	50.00	0.00	(1.6194)	(0.1873)	0.0000	3	(1.8067)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	3,700	0.7620	2,814.40	2,819.23	0.0000	4.3300	50.00	0.00	(1.0155)	(0.1175)	0.0000	3	(1.1330)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	2,100	0.7620	1,597.36	1,600.10	0.0000	4.3300	50.00	0.00	(0.5764)	(0.0667)	0.0000	3	(0.6431)	02/07/2025
600497.SH	01/10/2025	SDB3260427096	0	600	0.7620	456.39	457.17	0.0000	4.3300	50.00	0.00	(0.1647)	(0.0190)	0.0000	3	(0.1837)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	12,500	0.7489	9,508.10	9,361.84	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1300)	0.0000	1	(1.2736)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	26,700	0.7489	20,309.30	19,996.88	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2777)	0.0000	1	(2.7205)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	100	0.7489	76.06	74.89	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	200	0.7489	152.13	149.79	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	800	0.7489	608.52	599.16	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0083)	0.0000	1	(0.0815)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	100	0.7489	76.06	74.89	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	700	0.7489	532.45	524.26	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0073)	0.0000	1	(0.0713)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	2,000	0.7489	1,521.30	1,497.89	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0208)	0.0000	1	(0.2038)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	4,800	0.7489	3,651.11	3,594.95	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0499)	0.0000	1	(0.4891)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	100	0.7489	76.06	74.89	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	1,200	0.7489	912.78	898.74	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0125)	0.0000	1	(0.1223)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	4,000	0.7489	3,042.59	2,995.79	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0416)	0.0000	1	(0.4076)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	4,100	0.7489	3,118.66	3,070.68	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0426)	0.0000	1	(0.4178)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	13,900	0.7489	10,573.01	10,410.36	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1446)	0.0000	1	(1.4163)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	5,900	0.7489	4,487.82	4,418.79	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0614)	0.0000	1	(0.6012)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	3,700	0.7489	2,814.40	2,771.10	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0385)	0.0000	1	(0.3770)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	2,100	0.7489	1,597.36	1,572.79	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0218)	0.0000	1	(0.2140)	02/07/2025
600497.SH	01/09/2025	SDB3260427096	0	600	0.7489	456.39	449.37	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0062)	0.0000	1	(0.0611)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	12,500	0.7484	9,508.10	9,354.61	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1299)	0.0000	1	(1.2735)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	26,700	0.7484	20,309.30	19,981.45	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2775)	0.0000	1	(2.7203)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	100	0.7484	76.06	74.84	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	200	0.7484	152.13	149.67	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	800	0.7484	608.52	598.70	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0083)	0.0000	1	(0.0815)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	100	0.7484	76.06	74.84	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	700	0.7484	532.45	523.86	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0073)	0.0000	1	(0.0713)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	2,000	0.7484	1,521.30	1,496.74	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0208)	0.0000	1	(0.2038)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	4,800	0.7484	3,651.11	3,592.17	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0499)	0.0000	1	(0.4890)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	100	0.7484	76.06	74.84	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	1,200	0.7484	912.78	898.04	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0125)	0.0000	1	(0.1223)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	4,000	0.7484	3,042.59	2,993.48	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0416)	0.0000	1	(0.4075)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	4,100	0.7484	3,118.66	3,068.31	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0426)	0.0000	1	(0.4177)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	13,900	0.7484	10,573.01	10,402.33	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1445)	0.0000	1	(1.4162)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	5,900	0.7484	4,487.82	4,415.38	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0613)	0.0000	1	(0.6011)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	3,700	0.7484	2,814.40	2,768.97	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0385)	0.0000	1	(0.3770)	02/07/2025
600497.SH	01/08/2025	SDB3260427096	0	2,100	0.7484	1,597.36	1,571.57	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0218)	0.0000	1	(0.2140)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600497.SH	01/08/2025	SDB3260427096	0	600	0.7484	456.39	449.02	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0062)	0.0000	1	(0.0611)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	12,500	0.7515	9,508.10	9,394.33	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1305)	0.0000	1	(1.2741)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	26,700	0.7515	20,309.30	20,066.28	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2787)	0.0000	1	(2.7215)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	100	0.7515	76.06	75.15	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	200	0.7515	152.13	150.31	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	800	0.7515	608.52	601.24	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0084)	0.0000	1	(0.0815)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	100	0.7515	76.06	75.15	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	700	0.7515	532.45	526.08	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0073)	0.0000	1	(0.0713)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	2,000	0.7515	1,521.30	1,503.09	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0209)	0.0000	1	(0.2039)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	4,800	0.7515	3,651.11	3,607.42	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0501)	0.0000	1	(0.4893)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	100	0.7515	76.06	75.15	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0010)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	1,200	0.7515	912.78	901.86	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0125)	0.0000	1	(0.1223)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	4,000	0.7515	3,042.59	3,006.18	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0418)	0.0000	1	(0.4077)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	4,100	0.7515	3,118.66	3,081.34	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0428)	0.0000	1	(0.4179)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	13,900	0.7515	10,573.01	10,446.49	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1451)	0.0000	1	(1.4168)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	5,900	0.7515	4,487.82	4,434.12	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0616)	0.0000	1	(0.6014)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	3,700	0.7515	2,814.40	2,780.72	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0386)	0.0000	1	(0.3771)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	2,100	0.7515	1,597.36	1,578.25	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0219)	0.0000	1	(0.2140)	02/07/2025
600497.SH	01/07/2025	SDB3260427096	0	600	0.7515	456.39	450.93	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0063)	0.0000	1	(0.0612)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	12,500	0.7606	9,508.10	9,508.10	0.0000	4.3300	50.00	0.00	(1.1436)	(0.1321)	0.0000	1	(1.2757)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	26,700	0.7606	20,309.30	20,309.30	0.0000	4.3300	50.00	0.00	(2.4428)	(0.2821)	0.0000	1	(2.7248)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	100	0.7606	76.06	76.06	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	200	0.7606	152.13	152.13	0.0000	4.3300	50.00	0.00	(0.0183)	(0.0021)	0.0000	1	(0.0204)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	800	0.7606	608.52	608.52	0.0000	4.3300	50.00	0.00	(0.0732)	(0.0085)	0.0000	1	(0.0816)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	100	0.7606	76.06	76.06	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	700	0.7606	532.45	532.45	0.0000	4.3300	50.00	0.00	(0.0640)	(0.0074)	0.0000	1	(0.0714)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	2,000	0.7606	1,521.30	1,521.30	0.0000	4.3300	50.00	0.00	(0.1830)	(0.0211)	0.0000	1	(0.2041)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	4,800	0.7606	3,651.11	3,651.11	0.0000	4.3300	50.00	0.00	(0.4391)	(0.0507)	0.0000	1	(0.4899)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	100	0.7606	76.06	76.06	0.0000	4.3300	50.00	0.00	(0.0091)	(0.0011)	0.0000	1	(0.0102)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	1,200	0.7606	912.78	912.78	0.0000	4.3300	50.00	0.00	(0.1098)	(0.0127)	0.0000	1	(0.1225)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	4,000	0.7606	3,042.59	3,042.59	0.0000	4.3300	50.00	0.00	(0.3660)	(0.0423)	0.0000	1	(0.4082)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	4,100	0.7606	3,118.66	3,118.66	0.0000	4.3300	50.00	0.00	(0.3751)	(0.0433)	0.0000	1	(0.4184)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	13,900	0.7606	10,573.01	10,573.01	0.0000	4.3300	50.00	0.00	(1.2717)	(0.1468)	0.0000	1	(1.4185)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	5,900	0.7606	4,487.82	4,487.82	0.0000	4.3300	50.00	0.00	(0.5398)	(0.0623)	0.0000	1	(0.6021)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	3,700	0.7606	2,814.40	2,814.40	0.0000	4.3300	50.00	0.00	(0.3385)	(0.0391)	0.0000	1	(0.3776)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	2,100	0.7606	1,597.36	1,597.36	0.0000	4.3300	50.00	0.00	(0.1921)	(0.0222)	0.0000	1	(0.2143)	02/07/2025
600497.SH	01/06/2025	SDB3260427096	0	600	0.7606	456.39	456.39	0.0000	4.3300	50.00	0.00	(0.0549)	(0.0063)	0.0000	1	(0.0612)	02/07/2025
TOTAL YUNNAN CHIHONG ZINC & GERMANIUM CO., LTD. CMN CLASS A SERIES NORTHBOUND													(91.6720)	(10.4941)	0.0000	(102.1661)	
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND																	
002053.ZK	01/17/2025	SDB3262115476	0	4,800	1.5163	7,472.65	7,278.42	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1011)	0.0000	1	(0.9999)	02/07/2025
002053.ZK	01/17/2025	SDB3262115476	0	6,100	1.5163	9,496.50	9,249.66	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1285)	0.0000	1	(1.2707)	02/07/2025
002053.ZK	01/17/2025	SDB3262115476	0	500	1.5163	778.40	758.17	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0105)	0.0000	1	(0.1042)	02/07/2025
002053.ZK	01/17/2025	SDB3262115476	0	1,300	1.5163	2,023.84	1,971.24	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0274)	0.0000	1	(0.2708)	02/07/2025
002053.ZK	01/16/2025	SDB3262115476	0	4,800	1.4740	7,472.65	7,075.43	0.0000	4.3300	50.00	0.00	(0.8988)	(0.0983)	0.0000	1	(0.9971)	02/07/2025
002053.ZK	01/16/2025	SDB3262115476	0	6,100	1.4740	9,496.50	8,991.69	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1249)	0.0000	1	(1.2671)	02/07/2025
002053.ZK	01/16/2025	SDB3262115476	0	500	1.4740	778.40	737.02	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0102)	0.0000	1	(0.1039)	02/07/2025
002053.ZK	01/16/2025	SDB3262115476	0	1,300	1.4740	2,023.84	1,916.26	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0266)	0.0000	1	(0.2700)	02/07/2025
002053.ZK	01/15/2025	SDB3262115476	0	4,800	1.4793	7,472.65	7,100.62	0.0000	4.3300	50.00	0.00	(0.8988)	(0.0986)	0.0000	1	(0.9974)	02/07/2025
002053.ZK	01/15/2025	SDB3262115476	0	6,100	1.4793	9,496.50	9,023.71	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1253)	0.0000	1	(1.2675)	02/07/2025
002053.ZK	01/15/2025	SDB3262115476	0	500	1.4793	778.40	739.65	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0103)	0.0000	1	(0.1039)	02/07/2025
002053.ZK	01/15/2025	SDB3262115476	0	1,300	1.4793	2,023.84	1,923.08	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0267)	0.0000	1	(0.2701)	02/07/2025
002053.ZK	01/14/2025	SDB3262115476	0	4,800	1.5101	7,472.65	7,248.34	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1007)	0.0000	1	(0.9995)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002053.ZK	01/14/2025	SDB3262115476	0	6,100	1.5101	9,496.50	9,211.43	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1279)	0.0000	1	(1.2702)	02/07/2025
002053.ZK	01/14/2025	SDB3262115476	0	500	1.5101	778.40	755.04	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0105)	0.0000	1	(0.1041)	02/07/2025
002053.ZK	01/14/2025	SDB3262115476	0	1,300	1.5101	2,023.84	1,963.09	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0273)	0.0000	1	(0.2707)	02/07/2025
002053.ZK	01/13/2025	SDB3262115476	0	4,800	1.5502	7,472.65	7,441.00	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1033)	0.0000	1	(1.0021)	02/07/2025
002053.ZK	01/13/2025	SDB3262115476	0	6,100	1.5502	9,496.50	9,456.27	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1313)	0.0000	1	(1.2736)	02/07/2025
002053.ZK	01/13/2025	SDB3262115476	0	500	1.5502	778.40	775.10	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0108)	0.0000	1	(0.1044)	02/07/2025
002053.ZK	01/13/2025	SDB3262115476	0	1,300	1.5502	2,023.84	2,015.27	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0280)	0.0000	1	(0.2714)	02/07/2025
002053.ZK	01/10/2025	SDB3262115476	0	4,800	1.5403	7,472.65	7,393.27	0.0000	4.3300	50.00	0.00	(2.6964)	(0.3081)	0.0000	3	(3.0044)	02/07/2025
002053.ZK	01/10/2025	SDB3262115476	0	6,100	1.5403	9,496.50	9,395.62	0.0000	4.3300	50.00	0.00	(3.4267)	(0.3915)	0.0000	3	(3.8181)	02/07/2025
002053.ZK	01/10/2025	SDB3262115476	0	500	1.5403	778.40	770.13	0.0000	4.3300	50.00	0.00	(0.2809)	(0.0321)	0.0000	3	(0.3130)	02/07/2025
002053.ZK	01/10/2025	SDB3262115476	0	1,300	1.5403	2,023.84	2,002.34	0.0000	4.3300	50.00	0.00	(0.7303)	(0.0834)	0.0000	3	(0.8137)	02/07/2025
002053.ZK	01/09/2025	SDB3262115476	0	4,800	1.5332	7,472.65	7,359.52	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1022)	0.0000	1	(1.0010)	02/07/2025
002053.ZK	01/09/2025	SDB3262115476	0	6,100	1.5332	9,496.50	9,352.73	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1299)	0.0000	1	(1.2721)	02/07/2025
002053.ZK	01/09/2025	SDB3262115476	0	500	1.5332	778.40	766.62	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0106)	0.0000	1	(0.1043)	02/07/2025
002053.ZK	01/09/2025	SDB3262115476	0	1,300	1.5332	2,023.84	1,993.20	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0277)	0.0000	1	(0.2711)	02/07/2025
002053.ZK	01/08/2025	SDB3262115476	0	4,800	1.5513	7,472.65	7,446.07	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1034)	0.0000	1	(1.0022)	02/07/2025
002053.ZK	01/08/2025	SDB3262115476	0	6,100	1.5513	9,496.50	9,462.72	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1314)	0.0000	1	(1.2736)	02/07/2025
002053.ZK	01/08/2025	SDB3262115476	0	500	1.5513	778.40	775.63	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0108)	0.0000	1	(0.1044)	02/07/2025
002053.ZK	01/08/2025	SDB3262115476	0	1,300	1.5513	2,023.84	2,016.64	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0280)	0.0000	1	(0.2714)	02/07/2025
002053.ZK	01/07/2025	SDB3262115476	0	4,800	1.5537	7,472.65	7,457.52	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1036)	0.0000	1	(1.0024)	02/07/2025
002053.ZK	01/07/2025	SDB3262115476	0	6,100	1.5537	9,496.50	9,477.26	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1316)	0.0000	1	(1.2738)	02/07/2025
002053.ZK	01/07/2025	SDB3262115476	0	500	1.5537	778.40	776.83	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0108)	0.0000	1	(0.1044)	02/07/2025
002053.ZK	01/07/2025	SDB3262115476	0	1,300	1.5537	2,023.84	2,019.74	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0281)	0.0000	1	(0.2715)	02/07/2025
002053.ZK	01/06/2025	SDB3262115476	0	4,800	1.5568	7,472.65	7,472.65	0.0000	4.3300	50.00	0.00	(0.8988)	(0.1038)	0.0000	1	(1.0026)	02/07/2025
002053.ZK	01/06/2025	SDB3262115476	0	6,100	1.5568	9,496.50	9,496.50	0.0000	4.3300	50.00	0.00	(1.1422)	(0.1319)	0.0000	1	(1.2741)	02/07/2025
002053.ZK	01/06/2025	SDB3262115476	0	500	1.5568	778.40	778.40	0.0000	4.3300	50.00	0.00	(0.0936)	(0.0108)	0.0000	1	(0.1044)	02/07/2025
002053.ZK	01/06/2025	SDB3262115476	0	1,300	1.5568	2,023.84	2,023.84	0.0000	4.3300	50.00	0.00	(0.2434)	(0.0281)	0.0000	1	(0.2715)	02/07/2025
TOTAL YUNNAN ENERGY INVESTMENT CO LTD CMN CLASS A SERIES NORTHBOUND												(28.5367)	(3.2360)	0.0000		(31.7727)	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600096.SH	01/17/2025	SDB3260123235	0	11,200	2.9401	34,107.64	32,929.30	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4574)	0.0000	1	(4.5597)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	2,000	2.9401	6,090.65	5,880.23	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0817)	0.0000	1	(0.8142)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	600	2.9401	1,827.19	1,764.07	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0245)	0.0000	1	(0.2443)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	3,700	2.9401	11,267.70	10,878.43	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1511)	0.0000	1	(1.5063)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	500	2.9401	1,522.66	1,470.06	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0204)	0.0000	1	(0.2036)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	400	2.9401	1,218.13	1,176.05	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0163)	0.0000	1	(0.1628)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	29,100	2.9401	88,618.96	85,557.38	0.0000	4.3300	50.00	0.00	(10.6589)	(1.1883)	0.0000	1	(11.8472)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	3,000	2.9401	9,135.98	8,820.35	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1225)	0.0000	1	(1.2214)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	500	2.9401	1,522.66	1,470.06	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0204)	0.0000	1	(0.2036)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	800	2.9401	2,436.26	2,352.09	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0327)	0.0000	1	(0.3257)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	300	2.9401	913.60	882.03	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0123)	0.0000	1	(0.1221)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	2,600	2.9401	7,917.85	7,644.30	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1062)	0.0000	1	(1.0585)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	1,300	2.9401	3,958.92	3,822.15	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0531)	0.0000	1	(0.5293)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	17,600	2.9401	53,597.72	51,746.04	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7187)	0.0000	1	(7.1653)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	1,600	2.9401	4,872.52	4,704.19	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0653)	0.0000	1	(0.6514)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	17,700	2.9401	53,902.25	52,040.05	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7228)	0.0000	1	(7.2060)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	3,400	2.9401	10,354.10	9,996.39	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1388)	0.0000	1	(1.3842)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	17,700	2.9401	53,902.25	52,040.05	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7228)	0.0000	1	(7.2060)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	4,700	2.9401	14,313.03	13,818.55	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1919)	0.0000	1	(1.9135)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	500	2.9401	1,522.66	1,470.06	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0204)	0.0000	1	(0.2036)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	16,500	2.9401	50,247.86	48,511.91	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6738)	0.0000	1	(6.7175)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	12,400	2.9401	37,762.03	36,457.44	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5064)	0.0000	1	(5.0483)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	7,400	2.9401	22,535.40	21,756.86	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3022)	0.0000	1	(3.0127)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	1,100	2.9401	3,349.86	3,234.13	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0449)	0.0000	1	(0.4478)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	5,700	2.9401	17,358.35	16,758.66	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2328)	0.0000	1	(2.3206)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	300	2.9401	913.60	882.03	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0123)	0.0000	1	(0.1221)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	400	2.9401	1,218.13	1,176.05	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0163)	0.0000	1	(0.1628)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	100	2.9401	304.53	294.01	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	24,500	2.9401	74,610.46	72,032.84	0.0000	4.3300	50.00	0.00	(8.9740)	(1.0005)	0.0000	1	(9.9744)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	9,200	2.9401	28,016.99	27,049.07	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3757)	0.0000	1	(3.7455)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/17/2025	SDB3260123235	0	200	2.9401	609.07	588.02	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0082)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	11,200	2.8747	34,107.64	32,196.25	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4472)	0.0000	1	(4.5496)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	2,000	2.8747	6,090.65	5,749.33	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0799)	0.0000	1	(0.8124)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	600	2.8747	1,827.19	1,724.80	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0240)	0.0000	1	(0.2437)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	3,700	2.8747	11,267.70	10,636.26	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1477)	0.0000	1	(1.5030)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	500	2.8747	1,522.66	1,437.33	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0200)	0.0000	1	(0.2031)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	400	2.8747	1,218.13	1,149.87	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0160)	0.0000	1	(0.1625)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	29,100	2.8747	88,618.96	83,652.75	0.0000	4.3300	50.00	0.00	(10.6589)	(1.1618)	0.0000	1	(11.8207)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	3,000	2.8747	9,135.98	8,623.99	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1198)	0.0000	1	(1.2186)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	500	2.8747	1,522.66	1,437.33	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0200)	0.0000	1	(0.2031)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	800	2.8747	2,436.26	2,299.73	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0319)	0.0000	1	(0.3250)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	300	2.8747	913.60	862.40	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0120)	0.0000	1	(0.1219)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	2,600	2.8747	7,917.85	7,474.13	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1038)	0.0000	1	(1.0561)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	1,300	2.8747	3,958.92	3,737.06	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0519)	0.0000	1	(0.5281)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	17,600	2.8747	53,597.72	50,594.10	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7027)	0.0000	1	(7.1493)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	1,600	2.8747	4,872.52	4,599.46	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0639)	0.0000	1	(0.6499)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	17,700	2.8747	53,902.25	50,881.57	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7067)	0.0000	1	(7.1899)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	3,400	2.8747	10,354.10	9,773.86	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1357)	0.0000	1	(1.3811)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	17,700	2.8747	53,902.25	50,881.57	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7067)	0.0000	1	(7.1899)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	4,700	2.8747	14,313.03	13,510.93	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1877)	0.0000	1	(1.9092)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	500	2.8747	1,522.66	1,437.33	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0200)	0.0000	1	(0.2031)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	16,500	2.8747	50,247.86	47,431.97	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6588)	0.0000	1	(6.7025)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	12,400	2.8747	37,762.03	35,645.85	0.0000	4.3300	50.00	0.00	(4.5419)	(0.4951)	0.0000	1	(5.0370)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	7,400	2.8747	22,535.40	21,272.52	0.0000	4.3300	50.00	0.00	(2.7105)	(0.2955)	0.0000	1	(3.0060)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/16/2025	SDB3260123235	0	1,100	2.8747	3,349.86	3,162.13	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0439)	0.0000	1	(0.4468)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	5,700	2.8747	17,358.35	16,385.59	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2276)	0.0000	1	(2.3154)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	300	2.8747	913.60	862.40	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0120)	0.0000	1	(0.1219)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	400	2.8747	1,218.13	1,149.87	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0160)	0.0000	1	(0.1625)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	100	2.8747	304.53	287.47	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	24,500	2.8747	74,610.46	70,429.29	0.0000	4.3300	50.00	0.00	(8.9740)	(0.9782)	0.0000	1	(9.9522)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	9,200	2.8747	28,016.99	26,446.92	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3673)	0.0000	1	(3.7371)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/16/2025	SDB3260123235	0	200	2.8747	609.07	574.93	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0812)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	11,200	2.8893	34,107.64	32,359.60	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4494)	0.0000	1	(4.5518)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	2,000	2.8893	6,090.65	5,778.50	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0803)	0.0000	1	(0.8128)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	600	2.8893	1,827.19	1,733.55	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0241)	0.0000	1	(0.2438)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	3,700	2.8893	11,267.70	10,690.23	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1485)	0.0000	1	(1.5037)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	500	2.8893	1,522.66	1,444.63	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0201)	0.0000	1	(0.2032)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	400	2.8893	1,218.13	1,155.70	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0161)	0.0000	1	(0.1626)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	29,100	2.8893	88,618.96	84,077.18	0.0000	4.3300	50.00	0.00	(10.6589)	(1.1677)	0.0000	1	(11.8266)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	3,000	2.8893	9,135.98	8,667.75	0.0000	4.3300	50.00	0.00	(0.1204)	(0.0120)	0.0000	1	(1.2192)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	500	2.8893	1,522.66	1,444.63	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0201)	0.0000	1	(0.2032)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	800	2.8893	2,436.26	2,311.40	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0321)	0.0000	1	(0.3251)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	300	2.8893	913.60	866.77	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0120)	0.0000	1	(0.1219)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	2,600	2.8893	7,917.85	7,512.05	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1043)	0.0000	1	(1.0567)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	1,300	2.8893	3,958.92	3,756.03	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0522)	0.0000	1	(0.5283)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	17,600	2.8893	53,597.72	50,850.80	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7063)	0.0000	1	(7.1529)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	1,600	2.8893	4,872.52	4,622.80	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0642)	0.0000	1	(0.6503)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	17,700	2.8893	53,902.25	51,139.72	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7103)	0.0000	1	(7.1935)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	3,400	2.8893	10,354.10	9,823.45	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1364)	0.0000	1	(1.3818)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	17,700	2.8893	53,902.25	51,139.72	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7103)	0.0000	1	(7.1935)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	4,700	2.8893	14,313.03	13,579.48	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1886)	0.0000	1	(1.9101)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	500	2.8893	1,522.66	1,444.63	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0201)	0.0000	1	(0.2032)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	16,500	2.8893	50,247.86	47,672.63	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6621)	0.0000	1	(6.7058)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	12,400	2.8893	37,762.03	35,826.70	0.0000	4.3300	50.00	0.00	(4.5419)	(0.4976)	0.0000	1	(5.0395)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	7,400	2.8893	22,535.40	21,380.45	0.0000	4.3300	50.00	0.00	(2.7105)	(0.2970)	0.0000	1	(3.0075)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	5,700	2.8893	17,358.35	16,468.73	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2287)	0.0000	1	(2.3166)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	300	2.8893	913.60	866.77	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0120)	0.0000	1	(0.1219)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	400	2.8893	1,218.13	1,155.70	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0161)	0.0000	1	(0.1626)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	100	2.8893	304.53	288.93	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	24,500	2.8893	74,610.46	70,786.63	0.0000	4.3300	50.00	0.00	(8.9740)	(0.9831)	0.0000	1	(9.9571)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	9,200	2.8893	28,016.99	26,581.10	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3692)	0.0000	1	(3.7390)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/15/2025	SDB3260123235	0	200	2.8893	609.07	577.85	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0080)	0.0000	1	(0.0813)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/14/2025	SDB3260123235	0	11,200	2.9086	34,107.64	32,576.16	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4524)	0.0000	1	(4.5548)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	2,000	2.9086	6,090.65	5,817.17	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0808)	0.0000	1	(0.8134)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	600	2.9086	1,827.19	1,745.15	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0242)	0.0000	1	(0.2440)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	3,700	2.9086	11,267.70	10,761.77	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1495)	0.0000	1	(1.5047)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	500	2.9086	1,522.66	1,454.29	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0202)	0.0000	1	(0.2033)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	400	2.9086	1,218.13	1,163.43	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0162)	0.0000	1	(0.1627)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	29,100	2.9086	88,618.96	84,639.85	0.0000	4.3300	50.00	0.00	(10.6589)	(1.1756)	0.0000	1	(11.8344)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	3,000	2.9086	9,135.98	8,725.76	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1212)	0.0000	1	(1.2200)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	500	2.9086	1,522.66	1,454.29	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0202)	0.0000	1	(0.2033)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	800	2.9086	2,436.26	2,326.87	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0323)	0.0000	1	(0.3253)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	300	2.9086	913.60	872.58	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0121)	0.0000	1	(0.1220)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	2,600	2.9086	7,917.85	7,562.32	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1050)	0.0000	1	(1.0574)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	1,300	2.9086	3,958.92	3,781.16	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0525)	0.0000	1	(0.5287)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	17,600	2.9086	53,597.72	51,191.11	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7110)	0.0000	1	(7.1576)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	1,600	2.9086	4,872.52	4,653.74	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0646)	0.0000	1	(0.6507)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	17,700	2.9086	53,902.25	51,481.97	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7150)	0.0000	1	(7.1983)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	3,400	2.9086	10,354.10	9,889.19	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1373)	0.0000	1	(1.3827)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	17,700	2.9086	53,902.25	51,481.97	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7150)	0.0000	1	(7.1983)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	4,700	2.9086	14,313.03	13,670.35	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1899)	0.0000	1	(1.9114)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	500	2.9086	1,522.66	1,454.29	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0202)	0.0000	1	(0.2033)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	16,500	2.9086	50,247.86	47,991.67	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6666)	0.0000	1	(6.7103)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	12,400	2.9086	37,762.03	36,066.47	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5009)	0.0000	1	(5.0429)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	7,400	2.9086	22,535.40	21,523.54	0.0000	4.3300	50.00	0.00	(2.7105)	(0.2989)	0.0000	1	(3.0094)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	1,100	2.9086	3,349.86	3,199.44	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0444)	0.0000	1	(0.4474)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	5,700	2.9086	17,358.35	16,578.94	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2303)	0.0000	1	(2.3181)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	300	2.9086	913.60	872.58	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0121)	0.0000	1	(0.1220)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	400	2.9086	1,218.13	1,163.43	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0162)	0.0000	1	(0.1627)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	100	2.9086	304.53	290.86	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0040)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	24,500	2.9086	74,610.46	71,260.36	0.0000	4.3300	50.00	0.00	(8.9740)	(0.9897)	0.0000	1	(9.9637)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	9,200	2.9086	28,016.99	26,758.99	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3717)	0.0000	1	(3.7415)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/14/2025	SDB3260123235	0	200	2.9086	609.07	581.72	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0813)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	11,200	2.9262	34,107.64	32,773.50	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4552)	0.0000	1	(4.5576)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	2,000	2.9262	6,090.65	5,852.41	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0813)	0.0000	1	(0.8139)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	600	2.9262	1,827.19	1,755.72	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0244)	0.0000	1	(0.2442)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	3,700	2.9262	11,267.70	10,826.96	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1504)	0.0000	1	(1.5056)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	500	2.9262	1,522.66	1,463.10	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0203)	0.0000	1	(0.2035)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	400	2.9262	1,218.13	1,170.48	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0163)	0.0000	1	(0.1628)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	29,100	2.9262	88,618.96	85,152.57	0.0000	4.3300	50.00	0.00	(10.6589)	(1.1827)	0.0000	1	(11.8416)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	3,000	2.9262	9,135.98	8,778.61	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1219)	0.0000	1	(1.2208)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	500	2.9262	1,522.66	1,463.10	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0203)	0.0000	1	(0.2035)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/13/2025	SDB3260123235	0	800	2.9262	2,436.26	2,340.96	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0325)	0.0000	1	(0.3255)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	300	2.9262	913.60	877.86	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0122)	0.0000	1	(0.1221)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	2,600	2.9262	7,917.85	7,608.13	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1057)	0.0000	1	(1.0580)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	1,300	2.9262	3,958.92	3,804.07	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0528)	0.0000	1	(0.5290)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	17,600	2.9262	53,597.72	51,501.21	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7153)	0.0000	1	(7.1619)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	1,600	2.9262	4,872.52	4,681.93	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0650)	0.0000	1	(0.6511)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	17,700	2.9262	53,902.25	51,793.83	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7194)	0.0000	1	(7.2026)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	3,400	2.9262	10,354.10	9,949.10	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1382)	0.0000	1	(1.3836)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	17,700	2.9262	53,902.25	51,793.83	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7194)	0.0000	1	(7.2026)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	4,700	2.9262	14,313.03	13,753.16	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1910)	0.0000	1	(1.9126)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	500	2.9262	1,522.66	1,463.10	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0203)	0.0000	1	(0.2035)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	16,500	2.9262	50,247.86	48,282.38	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6706)	0.0000	1	(6.7143)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	12,400	2.9262	37,762.03	36,284.94	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5040)	0.0000	1	(5.0459)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	7,400	2.9262	22,535.40	21,653.92	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3007)	0.0000	1	(3.0113)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	1,100	2.9262	3,349.86	3,218.83	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0447)	0.0000	1	(0.4476)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	5,700	2.9262	17,358.35	16,679.37	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2317)	0.0000	1	(2.3195)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	300	2.9262	913.60	877.86	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0122)	0.0000	1	(0.1221)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	400	2.9262	1,218.13	1,170.48	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0163)	0.0000	1	(0.1628)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	100	2.9262	304.53	292.62	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0041)	0.0000	1	(0.0407)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	24,500	2.9262	74,610.46	71,692.02	0.0000	4.3300	50.00	0.00	(8.9740)	(0.9957)	0.0000	1	(9.9697)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	9,200	2.9262	28,016.99	26,921.09	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3739)	0.0000	1	(3.7437)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/13/2025	SDB3260123235	0	200	2.9262	609.07	585.24	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0081)	0.0000	1	(0.0814)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	11,200	2.9674	34,107.64	33,234.82	0.0000	4.3300	50.00	0.00	(12.3072)	(1.3848)	0.0000	3	(13.6920)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	2,000	2.9674	6,090.65	5,934.79	0.0000	4.3300	50.00	0.00	(2.1977)	(0.2473)	0.0000	3	(2.4450)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	600	2.9674	1,827.19	1,780.44	0.0000	4.3300	50.00	0.00	(0.6593)	(0.0742)	0.0000	3	(0.7335)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	3,700	2.9674	11,267.70	10,979.36	0.0000	4.3300	50.00	0.00	(4.0658)	(0.4575)	0.0000	3	(4.5232)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	500	2.9674	1,522.66	1,483.70	0.0000	4.3300	50.00	0.00	(0.5494)	(0.0618)	0.0000	3	(0.6112)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	400	2.9674	1,218.13	1,186.96	0.0000	4.3300	50.00	0.00	(0.4395)	(0.0495)	0.0000	3	(0.4890)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	29,100	2.9674	88,618.96	86,351.19	0.0000	4.3300	50.00	0.00	(31.9767)	(3.5980)	0.0000	3	(35.5746)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	583.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	3,000	2.9674	9,135.98	8,902.18	0.0000	4.3300	50.00	0.00	(3.2966)	(0.3709)	0.0000	3	(3.6675)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	500	2.9674	1,522.66	1,483.70	0.0000	4.3300	50.00	0.00	(0.5494)	(0.0618)	0.0000	3	(0.6112)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	800	2.9674	2,436.26	2,373.92	0.0000	4.3300	50.00	0.00	(0.8791)	(0.0989)	0.0000	3	(0.9780)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	300	2.9674	913.60	890.22	0.0000	4.3300	50.00	0.00	(0.3297)	(0.0371)	0.0000	3	(0.3667)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	2,600	2.9674	7,917.85	7,715.23	0.0000	4.3300	50.00	0.00	(2.8570)	(0.3215)	0.0000	3	(3.1785)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	1,300	2.9674	3,958.92	3,857.61	0.0000	4.3300	50.00	0.00	(1.4285)	(0.1607)	0.0000	3	(1.5892)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	17,600	2.9674	53,597.72	52,226.15	0.0000	4.3300	50.00	0.00	(19.3398)	(2.1761)	0.0000	3	(21.5159)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	1,600	2.9674	4,872.52	4,747.83	0.0000	4.3300	50.00	0.00	(1.7582)	(0.1978)	0.0000	3	(1.9560)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	17,700	2.9674	53,902.25	52,522.89	0.0000	4.3300	50.00	0.00	(19.4497)	(2.1885)	0.0000	3	(21.6382)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	3,400	2.9674	10,354.10	10,089.14	0.0000	4.3300	50.00	0.00	(3.7361)	(0.4204)	0.0000	3	(4.1565)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/10/2025	SDB3260123235	0	17,700	2.9674	53,902.25	52,522.89	0.0000	4.3300	50.00	0.00	(19.4497)	(2.1885)	0.0000	3	(21.6382)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	4,700	2.9674	14,313.03	13,946.76	0.0000	4.3300	50.00	0.00	(5.1646)	(0.5811)	0.0000	3	(5.7457)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	500	2.9674	1,522.66	1,483.70	0.0000	4.3300	50.00	0.00	(0.5494)	(0.0618)	0.0000	3	(0.6112)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	16,500	2.9674	50,247.86	48,962.02	0.0000	4.3300	50.00	0.00	(18.1311)	(2.0401)	0.0000	3	(20.1712)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	12,400	2.9674	37,762.03	36,795.70	0.0000	4.3300	50.00	0.00	(13.6258)	(1.5332)	0.0000	3	(15.1590)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	7,400	2.9674	22,535.40	21,958.72	0.0000	4.3300	50.00	0.00	(8.1315)	(0.9149)	0.0000	3	(9.0465)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	593.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	593.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	593.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	1,100	2.9674	3,349.86	3,264.13	0.0000	4.3300	50.00	0.00	(1.2087)	(0.1360)	0.0000	3	(1.3447)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	5,700	2.9674	17,358.35	16,914.15	0.0000	4.3300	50.00	0.00	(6.2635)	(0.7048)	0.0000	3	(6.9682)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	300	2.9674	913.60	890.22	0.0000	4.3300	50.00	0.00	(0.3297)	(0.0371)	0.0000	3	(0.3667)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	400	2.9674	1,218.13	1,186.96	0.0000	4.3300	50.00	0.00	(0.4395)	(0.0495)	0.0000	3	(0.4890)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	100	2.9674	304.53	296.74	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0124)	0.0000	3	(0.1222)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	24,500	2.9674	74,610.46	72,701.18	0.0000	4.3300	50.00	0.00	(26.9219)	(3.0292)	0.0000	3	(29.9512)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	9,200	2.9674	28,016.99	27,300.03	0.0000	4.3300	50.00	0.00	(10.1095)	(1.1375)	0.0000	3	(11.2470)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	593.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/10/2025	SDB3260123235	0	200	2.9674	609.07	593.48	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0247)	0.0000	3	(0.2445)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	11,200	3.0121	34,107.64	33,735.49	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4685)	0.0000	1	(4.5709)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	2,000	3.0121	6,090.65	6,024.19	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0837)	0.0000	1	(0.8162)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	600	3.0121	1,827.19	1,807.26	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0251)	0.0000	1	(0.2449)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	3,700	3.0121	11,267.70	11,144.76	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1548)	0.0000	1	(1.5100)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	500	3.0121	1,522.66	1,506.05	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2041)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	400	3.0121	1,218.13	1,204.84	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	29,100	3.0121	88,618.96	87,652.02	0.0000	4.3300	50.00	0.00	(10.6589)	(1.2174)	0.0000	1	(11.8763)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	3,000	3.0121	9,135.98	9,036.29	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1255)	0.0000	1	(1.2244)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	500	3.0121	1,522.66	1,506.05	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2041)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	800	3.0121	2,436.26	2,409.68	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0335)	0.0000	1	(0.3265)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	300	3.0121	913.60	903.63	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0126)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	2,600	3.0121	7,917.85	7,831.45	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1088)	0.0000	1	(1.0611)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	1,300	3.0121	3,958.92	3,915.73	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0544)	0.0000	1	(0.5306)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	17,600	3.0121	53,597.72	53,012.91	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7363)	0.0000	1	(7.1829)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	1,600	3.0121	4,872.52	4,819.36	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0669)	0.0000	1	(0.6530)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	17,700	3.0121	53,902.25	53,314.12	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7405)	0.0000	1	(7.2237)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	3,400	3.0121	10,354.10	10,241.13	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1422)	0.0000	1	(1.3876)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	17,700	3.0121	53,902.25	53,314.12	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7405)	0.0000	1	(7.2237)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	4,700	3.0121	14,313.03	14,156.86	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1966)	0.0000	1	(1.9182)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	500	3.0121	1,522.66	1,506.05	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2041)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	16,500	3.0121	50,247.86	49,699.60	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6903)	0.0000	1	(6.7340)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	12,400	3.0121	37,762.03	37,350.00	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5188)	0.0000	1	(5.0607)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	7,400	3.0121	22,535.40	22,289.52	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3096)	0.0000	1	(3.0201)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	1,100	3.0121	3,349.86	3,313.31	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0460)	0.0000	1	(0.4489)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	5,700	3.0121	17,358.35	17,168.95	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2385)	0.0000	1	(2.3263)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	300	3.0121	913.60	903.63	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0126)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	400	3.0121	1,218.13	1,204.84	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	100	3.0121	304.53	301.21	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	24,500	3.0121	74,610.46	73,796.38	0.0000	4.3300	50.00	0.00	(8.9740)	(1.0249)	0.0000	1	(9.9989)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	9,200	3.0121	28,016.99	27,711.29	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3849)	0.0000	1	(3.7547)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/09/2025	SDB3260123235	0	200	3.0121	609.07	602.42	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0084)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	11,200	3.0030	34,107.64	33,633.81	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4671)	0.0000	1	(4.5695)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	2,000	3.0030	6,090.65	6,006.04	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0834)	0.0000	1	(0.8160)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	600	3.0030	1,827.19	1,801.81	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0250)	0.0000	1	(0.2448)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	3,700	3.0030	11,267.70	11,111.17	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1543)	0.0000	1	(1.5096)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	500	3.0030	1,522.66	1,501.51	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	400	3.0030	1,218.13	1,201.21	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	29,100	3.0030	88,618.96	87,387.85	0.0000	4.3300	50.00	0.00	(10.6589)	(1.2137)	0.0000	1	(11.8726)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	3,000	3.0030	9,135.98	9,009.06	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1251)	0.0000	1	(1.2240)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	500	3.0030	1,522.66	1,501.51	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	800	3.0030	2,436.26	2,402.42	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0334)	0.0000	1	(0.3264)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	300	3.0030	913.60	900.91	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0125)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	2,600	3.0030	7,917.85	7,807.85	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1084)	0.0000	1	(1.0608)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	1,300	3.0030	3,958.92	3,903.92	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0542)	0.0000	1	(0.5304)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	17,600	3.0030	53,597.72	52,853.13	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7341)	0.0000	1	(7.1807)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	1,600	3.0030	4,872.52	4,804.83	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0667)	0.0000	1	(0.6528)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	17,700	3.0030	53,902.25	53,153.44	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7382)	0.0000	1	(7.2215)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	3,400	3.0030	10,354.10	10,210.26	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1418)	0.0000	1	(1.3872)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	17,700	3.0030	53,902.25	53,153.44	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7382)	0.0000	1	(7.2215)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	4,700	3.0030	14,313.03	14,114.19	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1960)	0.0000	1	(1.9176)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	500	3.0030	1,522.66	1,501.51	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0209)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	16,500	3.0030	50,247.86	49,549.81	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6882)	0.0000	1	(6.7319)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	12,400	3.0030	37,762.03	37,237.44	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5172)	0.0000	1	(5.0591)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	7,400	3.0030	22,535.40	22,222.34	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3086)	0.0000	1	(3.0192)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	1,100	3.0030	3,349.86	3,303.32	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0459)	0.0000	1	(0.4488)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	5,700	3.0030	17,358.35	17,117.21	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2377)	0.0000	1	(2.3256)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	300	3.0030	913.60	900.91	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0125)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	400	3.0030	1,218.13	1,201.21	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	100	3.0030	304.53	300.30	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	24,500	3.0030	74,610.46	73,573.97	0.0000	4.3300	50.00	0.00	(8.9740)	(1.0219)	0.0000	1	(9.9958)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/08/2025	SDB3260123235	0	9,200	3.0030	28,016.99	27,627.77	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3837)	0.0000	1	(3.7535)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/08/2025	SDB3260123235	0	200	3.0030	609.07	600.60	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	11,200	2.9994	34,107.64	33,592.73	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4666)	0.0000	1	(4.5690)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	2,000	2.9994	6,090.65	5,998.70	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0833)	0.0000	1	(0.8159)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	600	2.9994	1,827.19	1,799.61	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0250)	0.0000	1	(0.2448)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	3,700	2.9994	11,267.70	11,097.60	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1541)	0.0000	1	(1.5094)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	500	2.9994	1,522.66	1,499.68	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0208)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	400	2.9994	1,218.13	1,199.74	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	29,100	2.9994	88,618.96	87,281.11	0.0000	4.3300	50.00	0.00	(10.6589)	(1.2122)	0.0000	1	(11.8711)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	3,000	2.9994	9,135.98	8,998.05	0.0000	4.3300	50.00	0.00	(1.0989)	(0.1250)	0.0000	1	(1.2238)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	500	2.9994	1,522.66	1,499.68	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0208)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	800	2.9994	2,436.26	2,399.48	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0333)	0.0000	1	(0.3264)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	300	2.9994	913.60	899.81	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0125)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	2,600	2.9994	7,917.85	7,798.31	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1083)	0.0000	1	(1.0607)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	1,300	2.9994	3,958.92	3,899.16	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0542)	0.0000	1	(0.5303)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	17,600	2.9994	53,597.72	52,788.58	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7332)	0.0000	1	(7.1798)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	1,600	2.9994	4,872.52	4,798.96	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0667)	0.0000	1	(0.6527)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	17,700	2.9994	53,902.25	53,088.51	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7373)	0.0000	1	(7.2206)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	3,400	2.9994	10,354.10	10,197.79	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1416)	0.0000	1	(1.3870)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	17,700	2.9994	53,902.25	53,088.51	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7373)	0.0000	1	(7.2206)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	4,700	2.9994	14,313.03	14,096.95	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1958)	0.0000	1	(1.9173)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	500	2.9994	1,522.66	1,499.68	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0208)	0.0000	1	(0.2040)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	16,500	2.9994	50,247.86	49,489.29	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6874)	0.0000	1	(6.7311)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	12,400	2.9994	37,762.03	37,191.95	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5166)	0.0000	1	(5.0585)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	7,400	2.9994	22,535.40	22,195.20	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3083)	0.0000	1	(3.0188)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	1,100	2.9994	3,349.86	3,299.29	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0458)	0.0000	1	(0.4487)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	5,700	2.9994	17,358.35	17,096.30	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2374)	0.0000	1	(2.3253)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	300	2.9994	913.60	899.81	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0125)	0.0000	1	(0.1224)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	400	2.9994	1,218.13	1,199.74	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0167)	0.0000	1	(0.1632)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	100	2.9994	304.53	299.94	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0408)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	24,500	2.9994	74,610.46	73,484.10	0.0000	4.3300	50.00	0.00	(8.9740)	(1.0206)	0.0000	1	(9.9946)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	9,200	2.9994	28,016.99	27,594.03	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3833)	0.0000	1	(3.7531)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/07/2025	SDB3260123235	0	200	2.9994	609.07	599.87	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0083)	0.0000	1	(0.0816)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	11,200	3.0453	34,107.64	34,107.64	0.0000	4.3300	50.00	0.00	(4.1024)	(0.4737)	0.0000	1	(4.5761)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	2,000	3.0453	6,090.65	6,090.65	0.0000	4.3300	50.00	0.00	(0.7326)	(0.0846)	0.0000	1	(0.8172)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	600	3.0453	1,827.19	1,827.19	0.0000	4.3300	50.00	0.00	(0.2198)	(0.0254)	0.0000	1	(0.2451)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	3,700	3.0453	11,267.70	11,267.70	0.0000	4.3300	50.00	0.00	(1.3553)	(0.1565)	0.0000	1	(1.5118)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	500	3.0453	1,522.66	1,522.66	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0211)	0.0000	1	(0.2043)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	400	3.0453	1,218.13	1,218.13	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0169)	0.0000	1	(0.1634)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	29,100	3.0453	88,618.96	88,618.96	0.0000	4.3300	50.00	0.00	(10.6589)	(1.2308)	0.0000	1	(11.8897)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	3,000	3.0453	9,135.98	9,135.98	0.0000	4.3300	50.00	0.00	(0.1098)	(0.1269)	0.0000	1	(1.2257)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	500	3.0453	1,522.66	1,522.66	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0211)	0.0000	1	(0.2043)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	800	3.0453	2,436.26	2,436.26	0.0000	4.3300	50.00	0.00	(0.2930)	(0.0338)	0.0000	1	(0.3269)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	300	3.0453	913.60	913.60	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0127)	0.0000	1	(0.1226)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	2,600	3.0453	7,917.85	7,917.85	0.0000	4.3300	50.00	0.00	(0.9523)	(0.1100)	0.0000	1	(1.0623)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	1,300	3.0453	3,958.92	3,958.92	0.0000	4.3300	50.00	0.00	(0.4762)	(0.0550)	0.0000	1	(0.5312)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	17,600	3.0453	53,597.72	53,597.72	0.0000	4.3300	50.00	0.00	(6.4466)	(0.7444)	0.0000	1	(7.1910)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	1,600	3.0453	4,872.52	4,872.52	0.0000	4.3300	50.00	0.00	(0.5861)	(0.0677)	0.0000	1	(0.6537)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	17,700	3.0453	53,902.25	53,902.25	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7486)	0.0000	1	(7.2319)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	3,400	3.0453	10,354.10	10,354.10	0.0000	4.3300	50.00	0.00	(1.2454)	(0.1438)	0.0000	1	(1.3892)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	17,700	3.0453	53,902.25	53,902.25	0.0000	4.3300	50.00	0.00	(6.4832)	(0.7486)	0.0000	1	(7.2319)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	4,700	3.0453	14,313.03	14,313.03	0.0000	4.3300	50.00	0.00	(1.7215)	(0.1988)	0.0000	1	(1.9203)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	500	3.0453	1,522.66	1,522.66	0.0000	4.3300	50.00	0.00	(0.1831)	(0.0211)	0.0000	1	(0.2043)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	16,500	3.0453	50,247.86	50,247.86	0.0000	4.3300	50.00	0.00	(6.0437)	(0.6979)	0.0000	1	(6.7416)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	12,400	3.0453	37,762.03	37,762.03	0.0000	4.3300	50.00	0.00	(4.5419)	(0.5245)	0.0000	1	(5.0664)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	7,400	3.0453	22,535.40	22,535.40	0.0000	4.3300	50.00	0.00	(2.7105)	(0.3130)	0.0000	1	(3.0235)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	1,100	3.0453	3,349.86	3,349.86	0.0000	4.3300	50.00	0.00	(0.4029)	(0.0465)	0.0000	1	(0.4494)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	5,700	3.0453	17,358.35	17,358.35	0.0000	4.3300	50.00	0.00	(2.0878)	(0.2411)	0.0000	1	(2.3289)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	300	3.0453	913.60	913.60	0.0000	4.3300	50.00	0.00	(0.1099)	(0.0127)	0.0000	1	(0.1226)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	400	3.0453	1,218.13	1,218.13	0.0000	4.3300	50.00	0.00	(0.1465)	(0.0169)	0.0000	1	(0.1634)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	100	3.0453	304.53	304.53	0.0000	4.3300	50.00	0.00	(0.0366)	(0.0042)	0.0000	1	(0.0409)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	24,500	3.0453	74,610.46	74,610.46	0.0000	4.3300	50.00	0.00	(8.9740)	(1.0363)	0.0000	1	(10.0102)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	9,200	3.0453	28,016.99	28,016.99	0.0000	4.3300	50.00	0.00	(3.3698)	(0.3891)	0.0000	1	(3.7589)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
600096.SH	01/06/2025	SDB3260123235	0	200	3.0453	609.07	609.07	0.0000	4.3300	50.00	0.00	(0.0733)	(0.0085)	0.0000	1	(0.0817)	02/07/2025
TOTAL YUNNAN YUNTIANHUA CO., LTD CMN CLASS A SERIES NORTHBOUND													(873.3698)	(97.9723)	0.0000	(971.3421)	
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																	
300674.ZK	01/17/2025	SDB3263185966	0	1,900	2.5849	5,064.80	4,911.22	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0682)	0.0000	1	(0.6774)	02/07/2025
300674.ZK	01/17/2025	SDB3263185966	0	1,700	2.5849	4,531.66	4,394.25	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0610)	0.0000	1	(0.6061)	02/07/2025
300674.ZK	01/16/2025	SDB3263185966	0	1,900	2.4042	5,064.80	4,567.92	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0634)	0.0000	1	(0.6726)	02/07/2025
300674.ZK	01/16/2025	SDB3263185966	0	1,700	2.4042	4,531.66	4,087.08	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0568)	0.0000	1	(0.6018)	02/07/2025
300674.ZK	01/15/2025	SDB3263185966	0	1,900	2.3821	5,064.80	4,525.99	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0629)	0.0000	1	(0.6720)	02/07/2025
300674.ZK	01/15/2025	SDB3263185966	0	1,700	2.3821	4,531.66	4,049.57	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0562)	0.0000	1	(0.6013)	02/07/2025
300674.ZK	01/14/2025	SDB3263185966	0	1,900	2.4596	5,064.80	4,673.33	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0649)	0.0000	1	(0.6741)	02/07/2025
300674.ZK	01/14/2025	SDB3263185966	0	1,700	2.4596	4,531.66	4,181.40	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0581)	0.0000	1	(0.6031)	02/07/2025
300674.ZK	01/13/2025	SDB3263185966	0	1,900	2.4635	5,064.80	4,680.57	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0650)	0.0000	1	(0.6742)	02/07/2025
300674.ZK	01/13/2025	SDB3263185966	0	1,700	2.4635	4,531.66	4,187.88	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0582)	0.0000	1	(0.6032)	02/07/2025
300674.ZK	01/10/2025	SDB3263185966	0	1,900	2.4781	5,064.80	4,708.30	0.0000	4.3300	50.00	0.00	(1.8275)	(0.1962)	0.0000	3	(2.0237)	02/07/2025
300674.ZK	01/10/2025	SDB3263185966	0	1,700	2.4781	4,531.66	4,212.69	0.0000	4.3300	50.00	0.00	(1.6352)	(0.1755)	0.0000	3	(1.8107)	02/07/2025
300674.ZK	01/09/2025	SDB3263185966	0	1,900	2.4263	5,064.80	4,609.90	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0640)	0.0000	1	(0.6732)	02/07/2025
300674.ZK	01/09/2025	SDB3263185966	0	1,700	2.4263	4,531.66	4,124.64	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0573)	0.0000	1	(0.6023)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300674.ZK	01/08/2025	SDB3263185966	0	1,900	2.4278	5,064.80	4,612.76	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0641)	0.0000	1	(0.6732)	02/07/2025
300674.ZK	01/08/2025	SDB3263185966	0	1,700	2.4278	4,531.66	4,127.21	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0573)	0.0000	1	(0.6024)	02/07/2025
300674.ZK	01/07/2025	SDB3263185966	0	1,900	2.5730	5,064.80	4,888.74	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0679)	0.0000	1	(0.6771)	02/07/2025
300674.ZK	01/07/2025	SDB3263185966	0	1,700	2.5730	4,531.66	4,374.13	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0608)	0.0000	1	(0.6058)	02/07/2025
300674.ZK	01/06/2025	SDB3263185966	0	1,900	2.6657	5,064.80	5,064.80	0.0000	4.3300	50.00	0.00	(0.6092)	(0.0703)	0.0000	1	(0.6795)	02/07/2025
300674.ZK	01/06/2025	SDB3263185966	0	1,700	2.6657	4,531.66	4,531.66	0.0000	4.3300	50.00	0.00	(0.5451)	(0.0629)	0.0000	1	(0.6080)	02/07/2025
TOTAL YUSYS TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND													(13.8509)	(1.4911)	0.0000	(15.3419)	
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300718.ZK	01/17/2025	SDB3260122907	0	1,200	5.0908	5,029.29	6,108.91	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0848)	0.0000	1	(0.6898)	02/07/2025
300718.ZK	01/17/2025	SDB3260122907	0	200	5.0908	838.22	1,018.15	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0141)	0.0000	1	(0.1150)	02/07/2025
300718.ZK	01/17/2025	SDB3260122907	0	700	5.0908	2,933.75	3,563.53	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0495)	0.0000	1	(0.4024)	02/07/2025
300718.ZK	01/17/2025	SDB3260122907	0	1,100	5.0908	4,610.18	5,599.83	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0778)	0.0000	1	(0.6323)	02/07/2025
300718.ZK	01/16/2025	SDB3260122907	0	1,200	4.4017	5,029.29	5,282.10	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0734)	0.0000	1	(0.6783)	02/07/2025
300718.ZK	01/16/2025	SDB3260122907	0	200	4.4017	838.22	880.35	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0122)	0.0000	1	(0.1130)	02/07/2025
300718.ZK	01/16/2025	SDB3260122907	0	700	4.4017	2,933.75	3,081.22	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0428)	0.0000	1	(0.3957)	02/07/2025
300718.ZK	01/16/2025	SDB3260122907	0	1,100	4.4017	4,610.18	4,841.92	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0672)	0.0000	1	(0.6218)	02/07/2025
300718.ZK	01/15/2025	SDB3260122907	0	1,200	4.5725	5,029.29	5,486.99	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0762)	0.0000	1	(0.6811)	02/07/2025
300718.ZK	01/15/2025	SDB3260122907	0	200	4.5725	838.22	914.50	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0127)	0.0000	1	(0.1135)	02/07/2025
300718.ZK	01/15/2025	SDB3260122907	0	700	4.5725	2,933.75	3,200.75	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0445)	0.0000	1	(0.3973)	02/07/2025
300718.ZK	01/15/2025	SDB3260122907	0	1,100	4.5725	4,610.18	5,029.74	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0699)	0.0000	1	(0.6244)	02/07/2025
300718.ZK	01/14/2025	SDB3260122907	0	1,200	4.3003	5,029.29	5,160.36	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0717)	0.0000	1	(0.6766)	02/07/2025
300718.ZK	01/14/2025	SDB3260122907	0	200	4.3003	838.22	860.06	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0119)	0.0000	1	(0.1128)	02/07/2025
300718.ZK	01/14/2025	SDB3260122907	0	700	4.3003	2,933.75	3,010.21	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0418)	0.0000	1	(0.3947)	02/07/2025
300718.ZK	01/14/2025	SDB3260122907	0	1,100	4.3003	4,610.18	4,730.33	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0657)	0.0000	1	(0.6202)	02/07/2025
300718.ZK	01/13/2025	SDB3260122907	0	1,200	4.4614	5,029.29	5,353.73	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0744)	0.0000	1	(0.6793)	02/07/2025
300718.ZK	01/13/2025	SDB3260122907	0	200	4.4614	838.22	892.29	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025
300718.ZK	01/13/2025	SDB3260122907	0	700	4.4614	2,933.75	3,123.01	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0434)	0.0000	1	(0.3962)	02/07/2025
300718.ZK	01/13/2025	SDB3260122907	0	1,100	4.4614	4,610.18	4,907.59	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0682)	0.0000	1	(0.6227)	02/07/2025
300718.ZK	01/10/2025	SDB3260122907	0	1,200	4.3754	5,029.29	5,250.53	0.0000	4.3300	50.00	0.00	(1.8147)	(0.2188)	0.0000	3	(2.0335)	02/07/2025
300718.ZK	01/10/2025	SDB3260122907	0	200	4.3754	838.22	875.09	0.0000	4.3300	50.00	0.00	(0.3025)	(0.0365)	0.0000	3	(0.3389)	02/07/2025
300718.ZK	01/10/2025	SDB3260122907	0	700	4.3754	2,933.75	3,062.81	0.0000	4.3300	50.00	0.00	(1.0586)	(0.1276)	0.0000	3	(1.1862)	02/07/2025
300718.ZK	01/10/2025	SDB3260122907	0	1,100	4.3754	4,610.18	4,812.99	0.0000	4.3300	50.00	0.00	(1.6635)	(0.2005)	0.0000	3	(1.8640)	02/07/2025
300718.ZK	01/09/2025	SDB3260122907	0	1,200	4.1090	5,029.29	4,930.81	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0685)	0.0000	1	(0.6734)	02/07/2025
300718.ZK	01/09/2025	SDB3260122907	0	200	4.1090	838.22	821.80	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0114)	0.0000	1	(0.1122)	02/07/2025
300718.ZK	01/09/2025	SDB3260122907	0	700	4.1090	2,933.75	2,876.31	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0399)	0.0000	1	(0.3928)	02/07/2025
300718.ZK	01/09/2025	SDB3260122907	0	1,100	4.1090	4,610.18	4,519.91	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0628)	0.0000	1	(0.6173)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	1,200	4.9864	5,029.29	5,983.68	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0831)	0.0000	1	(0.6880)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	200	4.9864	838.22	997.28	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0139)	0.0000	1	(0.1147)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	700	4.9864	2,933.75	3,490.48	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0485)	0.0000	1	(0.4013)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	1,100	4.9864	4,610.18	5,485.04	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0762)	0.0000	1	(0.6307)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	2,500	4.9864	10,477.69	12,466.01	0.0000	4.3300	50.00	0.00	(1.2602)	(0.1731)	0.0000	1	(1.4334)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	300	4.9864	1,257.32	1,495.92	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0208)	0.0000	1	(0.1720)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	1,300	4.9864	5,448.40	6,482.32	0.0000	4.3300	50.00	0.00	(0.6553)	(0.0900)	0.0000	1	(0.7454)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	300	4.9864	1,257.32	1,495.92	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0208)	0.0000	1	(0.1720)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	300	4.9864	1,257.32	1,495.92	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0208)	0.0000	1	(0.1720)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	1,600	4.9864	6,705.72	7,978.24	0.0000	4.3300	50.00	0.00	(0.8065)	(0.1108)	0.0000	1	(0.9174)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	200	4.9864	838.22	997.28	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0139)	0.0000	1	(0.1147)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	1,900	4.9864	7,963.05	9,474.17	0.0000	4.3300	50.00	0.00	(0.9578)	(0.1316)	0.0000	1	(1.0894)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	100	4.9864	419.11	498.64	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0069)	0.0000	1	(0.0573)	02/07/2025
300718.ZK	01/08/2025	SDB3260122907	0	2,000	4.9864	8,382.15	9,972.81	0.0000	4.3300	50.00	0.00	(1.0082)	(0.1385)	0.0000	1	(1.1467)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,200	4.4492	5,029.29	5,338.98	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0742)	0.0000	1	(0.6791)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	200	4.4492	838.22	889.83	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300718.ZK	01/07/2025	SDB3260122907	0	700	4.4492	2,933.75	3,114.41	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0433)	0.0000	1	(0.3961)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,100	4.4492	4,610.18	4,894.07	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0680)	0.0000	1	(0.6225)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	2,500	4.4492	10,477.69	11,122.88	0.0000	4.3300	50.00	0.00	(1.2602)	(0.1545)	0.0000	1	(1.4147)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,300	4.4492	5,448.40	5,783.90	0.0000	4.3300	50.00	0.00	(0.6553)	(0.0803)	0.0000	1	(0.7357)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	100	4.4492	419.11	444.92	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0062)	0.0000	1	(0.0566)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	200	4.4492	838.22	889.83	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	100	4.4492	419.11	444.92	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0062)	0.0000	1	(0.0566)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	600	4.4492	2,514.65	2,669.49	0.0000	4.3300	50.00	0.00	(0.3025)	(0.0371)	0.0000	1	(0.3395)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,600	4.4492	6,705.72	7,118.64	0.0000	4.3300	50.00	0.00	(0.8065)	(0.0989)	0.0000	1	(0.9054)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	200	4.4492	838.22	889.83	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	4,000	4.4492	16,764.31	17,796.60	0.0000	4.3300	50.00	0.00	(2.0164)	(0.2472)	0.0000	1	(2.2635)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	200	4.4492	838.22	889.83	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,000	4.4492	4,191.08	4,449.15	0.0000	4.3300	50.00	0.00	(0.5041)	(0.0618)	0.0000	1	(0.5659)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	100	4.4492	419.11	444.92	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0062)	0.0000	1	(0.0566)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	400	4.4492	1,676.43	1,779.66	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0247)	0.0000	1	(0.2264)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,900	4.4492	7,963.05	8,453.39	0.0000	4.3300	50.00	0.00	(0.9578)	(0.1174)	0.0000	1	(1.0752)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	100	4.4492	419.11	444.92	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0062)	0.0000	1	(0.0566)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	1,100	4.4492	4,610.18	4,894.07	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0680)	0.0000	1	(0.6225)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	3,900	4.4492	16,345.20	17,351.69	0.0000	4.3300	50.00	0.00	(1.9660)	(0.2410)	0.0000	1	(2.2070)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	300	4.4492	1,257.32	1,334.75	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0185)	0.0000	1	(0.1698)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	400	4.4492	1,676.43	1,779.66	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0247)	0.0000	1	(0.2264)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	200	4.4492	838.22	889.83	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0124)	0.0000	1	(0.1132)	02/07/2025
300718.ZK	01/07/2025	SDB3260122907	0	100	4.4492	419.11	444.92	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0062)	0.0000	1	(0.0566)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,200	4.1911	5,029.29	5,029.29	0.0000	4.3300	50.00	0.00	(0.6049)	(0.0699)	0.0000	1	(0.6748)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	200	4.1911	838.22	838.22	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0116)	0.0000	1	(0.1125)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	700	4.1911	2,933.75	2,933.75	0.0000	4.3300	50.00	0.00	(0.3529)	(0.0407)	0.0000	1	(0.3936)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,100	4.1911	4,610.18	4,610.18	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0640)	0.0000	1	(0.6185)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	2,500	4.1911	10,477.69	10,477.69	0.0000	4.3300	50.00	0.00	(1.2602)	(0.1455)	0.0000	1	(1.4058)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,300	4.1911	5,448.40	5,448.40	0.0000	4.3300	50.00	0.00	(0.6553)	(0.0757)	0.0000	1	(0.7310)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	100	4.1911	419.11	419.11	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0058)	0.0000	1	(0.0562)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	200	4.1911	838.22	838.22	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0116)	0.0000	1	(0.1125)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	100	4.1911	419.11	419.11	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0058)	0.0000	1	(0.0562)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	600	4.1911	2,514.65	2,514.65	0.0000	4.3300	50.00	0.00	(0.3025)	(0.0349)	0.0000	1	(0.3374)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,600	4.1911	6,705.72	6,705.72	0.0000	4.3300	50.00	0.00	(0.8065)	(0.0931)	0.0000	1	(0.8997)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	200	4.1911	838.22	838.22	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0116)	0.0000	1	(0.1125)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	4,000	4.1911	16,764.31	16,764.31	0.0000	4.3300	50.00	0.00	(2.0164)	(0.2328)	0.0000	1	(2.2492)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	8,900	4.1911	37,300.59	37,300.59	0.0000	4.3300	50.00	0.00	(4.8864)	(0.5181)	0.0000	1	(5.0045)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	3,300	4.1911	13,830.55	13,830.55	0.0000	4.3300	50.00	0.00	(1.6635)	(0.1921)	0.0000	1	(1.8556)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,000	4.1911	4,191.08	4,191.08	0.0000	4.3300	50.00	0.00	(0.5041)	(0.0582)	0.0000	1	(0.5623)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	100	4.1911	419.11	419.11	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0058)	0.0000	1	(0.0562)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	400	4.1911	1,676.43	1,676.43	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0233)	0.0000	1	(0.2249)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300718.ZK	01/06/2025	SDB3260122907	0	1,900	4.1911	7,963.05	7,963.05	0.0000	4.3300	50.00	0.00	(0.9578)	(0.1106)	0.0000	1	(1.0684)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	100	4.1911	419.11	419.11	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0058)	0.0000	1	(0.0562)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	1,100	4.1911	4,610.18	4,610.18	0.0000	4.3300	50.00	0.00	(0.5545)	(0.0640)	0.0000	1	(0.6185)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	3,900	4.1911	16,345.20	16,345.20	0.0000	4.3300	50.00	0.00	(1.9660)	(0.2270)	0.0000	1	(2.1930)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	300	4.1911	1,257.32	1,257.32	0.0000	4.3300	50.00	0.00	(0.1512)	(0.0175)	0.0000	1	(0.1687)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	400	4.1911	1,676.43	1,676.43	0.0000	4.3300	50.00	0.00	(0.2016)	(0.0233)	0.0000	1	(0.2249)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	200	4.1911	838.22	838.22	0.0000	4.3300	50.00	0.00	(0.1008)	(0.0116)	0.0000	1	(0.1125)	02/07/2025
300718.ZK	01/06/2025	SDB3260122907	0	100	4.1911	419.11	419.11	0.0000	4.3300	50.00	0.00	(0.0504)	(0.0058)	0.0000	1	(0.0562)	02/07/2025
TOTAL ZHEJIANG CHANGSHENG SLIDING BEARINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND												(52.9802)	(6.4639)	0.0000		(59.4442)	
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																	
002011.ZK	01/17/2025	SDB3260264436	0	1,600	1.4388	2,361.97	2,302.00	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0320)	0.0000	1	(0.3161)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	800	1.4388	1,180.98	1,151.00	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0160)	0.0000	1	(0.1580)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	8,000	1.4388	11,809.85	11,510.01	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1599)	0.0000	1	(1.5803)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	600	1.4388	885.74	863.25	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0120)	0.0000	1	(0.1185)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	4,700	1.4388	6,938.29	6,762.13	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0939)	0.0000	1	(0.9284)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	1,200	1.4388	1,771.48	1,726.50	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0240)	0.0000	1	(0.2370)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	6,500	1.4388	9,595.50	9,351.88	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1299)	0.0000	1	(1.2840)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	200	1.4388	295.25	287.75	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0040)	0.0000	1	(0.0395)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	6,000	1.4388	8,857.39	8,632.51	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1199)	0.0000	1	(1.1852)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	2,300	1.4388	3,395.33	3,309.13	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0460)	0.0000	1	(0.4543)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	1,000	1.4388	1,476.23	1,438.75	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0200)	0.0000	1	(0.1975)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	4,900	1.4388	7,233.53	7,049.88	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0979)	0.0000	1	(0.9679)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	100	1.4388	147.62	143.88	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	2,500	1.4388	3,690.58	3,596.88	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0500)	0.0000	1	(0.4939)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	6,800	1.4388	10,038.37	9,783.51	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1359)	0.0000	1	(1.3433)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	1,000	1.4388	1,476.23	1,438.75	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0200)	0.0000	1	(0.1975)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	600	1.4388	885.74	863.25	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0120)	0.0000	1	(0.1185)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	7,300	1.4388	10,776.49	10,502.88	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1459)	0.0000	1	(1.4420)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	9,100	1.4388	13,433.70	13,092.63	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1818)	0.0000	1	(1.7976)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	14,400	1.4388	21,257.73	20,718.01	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2878)	0.0000	1	(2.8446)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	1,600	1.4388	2,361.97	2,302.00	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0320)	0.0000	1	(0.3161)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	11,000	1.4388	16,238.54	15,826.26	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2198)	0.0000	1	(2.1729)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	3,800	1.4388	5,609.68	5,467.25	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0759)	0.0000	1	(0.7507)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	13,000	1.4388	19,191.00	18,703.76	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2598)	0.0000	1	(2.5680)	02/07/2025
002011.ZK	01/17/2025	SDB3260264436	0	1,900	1.4388	2,804.84	2,733.63	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0380)	0.0000	1	(0.3753)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,600	1.4074	2,361.97	2,251.87	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0313)	0.0000	1	(0.3154)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	800	1.4074	1,180.98	1,125.93	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0156)	0.0000	1	(0.1577)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	8,000	1.4074	11,809.85	11,259.33	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1564)	0.0000	1	(1.5768)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	600	1.4074	885.74	844.45	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0117)	0.0000	1	(0.1183)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	4,700	1.4074	6,938.29	6,614.86	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0919)	0.0000	1	(0.9264)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,200	1.4074	1,771.48	1,688.90	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0235)	0.0000	1	(0.2365)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	6,500	1.4074	9,595.50	9,148.20	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1271)	0.0000	1	(1.2812)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	200	1.4074	295.25	281.48	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0394)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	6,000	1.4074	8,857.39	8,444.50	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1173)	0.0000	1	(1.1826)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	2,300	1.4074	3,395.33	3,237.06	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0450)	0.0000	1	(0.4533)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,000	1.4074	1,476.23	1,407.42	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0195)	0.0000	1	(0.1971)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	4,900	1.4074	7,233.53	6,896.34	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0958)	0.0000	1	(0.9658)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	100	1.4074	147.62	140.74	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0197)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	2,500	1.4074	3,690.58	3,518.54	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0489)	0.0000	1	(0.4928)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	6,800	1.4074	10,038.37	9,570.43	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1329)	0.0000	1	(1.3403)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,000	1.4074	1,476.23	1,407.42	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0195)	0.0000	1	(0.1971)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	600	1.4074	885.74	844.45	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0117)	0.0000	1	(0.1183)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002011.ZK	01/16/2025	SDB3260264436	0	7,300	1.4074	10,776.49	10,274.14	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1427)	0.0000	1	(1.4389)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	9,100	1.4074	13,433.70	12,807.49	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1779)	0.0000	1	(1.7937)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	14,400	1.4074	21,257.73	20,266.79	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2815)	0.0000	1	(2.8383)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,600	1.4074	2,361.97	2,251.87	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0313)	0.0000	1	(0.3154)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	11,000	1.4074	16,238.54	15,481.58	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2150)	0.0000	1	(2.1682)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	3,800	1.4074	5,609.68	5,348.18	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0743)	0.0000	1	(0.7490)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	13,000	1.4074	19,191.00	18,296.41	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2541)	0.0000	1	(2.5624)	02/07/2025
002011.ZK	01/16/2025	SDB3260264436	0	1,900	1.4074	2,804.84	2,674.09	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0371)	0.0000	1	(0.3745)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,600	1.4168	2,361.97	2,266.80	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0315)	0.0000	1	(0.3156)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	800	1.4168	1,180.98	1,133.40	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0157)	0.0000	1	(0.1578)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	8,000	1.4168	11,809.85	11,334.02	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1574)	0.0000	1	(1.5779)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	600	1.4168	885.74	850.05	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0118)	0.0000	1	(0.1183)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	4,700	1.4168	6,938.29	6,658.73	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0925)	0.0000	1	(0.9270)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,200	1.4168	1,771.48	1,700.10	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0236)	0.0000	1	(0.2367)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	6,500	1.4168	9,595.50	9,208.89	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1279)	0.0000	1	(1.2820)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	200	1.4168	295.25	283.35	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0394)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	6,000	1.4168	8,857.39	8,500.51	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1181)	0.0000	1	(1.1834)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	2,300	1.4168	3,395.33	3,258.53	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0453)	0.0000	1	(0.4536)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,000	1.4168	1,476.23	1,416.75	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0197)	0.0000	1	(0.1972)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	4,900	1.4168	7,233.53	6,942.08	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0964)	0.0000	1	(0.9665)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	100	1.4168	147.62	141.68	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0197)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	2,500	1.4168	3,690.58	3,541.88	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0492)	0.0000	1	(0.4931)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	6,800	1.4168	10,038.37	9,633.91	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1338)	0.0000	1	(1.3412)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,000	1.4168	1,476.23	1,416.75	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0197)	0.0000	1	(0.1972)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	600	1.4168	885.74	850.05	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0118)	0.0000	1	(0.1183)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	7,300	1.4168	10,776.49	10,342.29	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1436)	0.0000	1	(1.4398)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	9,100	1.4168	13,433.70	12,892.44	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1791)	0.0000	1	(1.7948)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	14,400	1.4168	21,257.73	20,401.23	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2834)	0.0000	1	(2.8402)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,600	1.4168	2,361.97	2,266.80	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0315)	0.0000	1	(0.3156)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	11,000	1.4168	16,238.54	15,584.27	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2164)	0.0000	1	(2.1696)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	3,800	1.4168	5,609.68	5,383.66	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0748)	0.0000	1	(0.7495)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	13,000	1.4168	19,191.00	18,417.78	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2558)	0.0000	1	(2.5641)	02/07/2025
002011.ZK	01/15/2025	SDB3260264436	0	1,900	1.4168	2,804.84	2,691.83	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0374)	0.0000	1	(0.3747)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	1,600	1.4584	2,361.97	2,333.40	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0324)	0.0000	1	(0.3165)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	800	1.4584	1,180.98	1,166.70	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0162)	0.0000	1	(0.1583)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	8,000	1.4584	11,809.85	11,666.99	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1620)	0.0000	1	(1.5825)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	600	1.4584	885.74	875.02	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	4,700	1.4584	6,938.29	6,854.36	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0952)	0.0000	1	(0.9297)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	1,200	1.4584	1,771.48	1,750.05	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0243)	0.0000	1	(0.2374)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	6,500	1.4584	9,595.50	9,479.43	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1317)	0.0000	1	(1.2858)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	200	1.4584	295.25	291.67	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	6,000	1.4584	8,857.39	8,750.24	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1215)	0.0000	1	(1.1869)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	2,300	1.4584	3,395.33	3,354.26	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0466)	0.0000	1	(0.4550)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	1,000	1.4584	1,476.23	1,458.37	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1978)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	4,900	1.4584	7,233.53	7,146.03	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0993)	0.0000	1	(0.9693)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	100	1.4584	147.62	145.84	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	2,500	1.4584	3,690.58	3,645.93	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0506)	0.0000	1	(0.4945)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	6,800	1.4584	10,038.37	9,916.94	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1377)	0.0000	1	(1.3451)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	1,000	1.4584	1,476.23	1,458.37	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1978)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	600	1.4584	885.74	875.02	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	7,300	1.4584	10,776.49	10,646.13	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1479)	0.0000	1	(1.4440)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	9,100	1.4584	13,433.70	13,271.20	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1843)	0.0000	1	(1.8001)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	14,400	1.4584	21,257.73	21,000.59	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2917)	0.0000	1	(2.8485)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002011.ZK	01/14/2025	SDB3260264436	0	1,600	1.4584	2,361.97	2,333.40	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0324)	0.0000	1	(0.3165)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	11,000	1.4584	16,238.54	16,042.11	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2228)	0.0000	1	(2.1759)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	3,800	1.4584	5,609.68	5,541.82	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0770)	0.0000	1	(0.7517)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	13,000	1.4584	19,191.00	18,958.86	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2633)	0.0000	1	(2.5716)	02/07/2025
002011.ZK	01/14/2025	SDB3260264436	0	1,900	1.4584	2,804.84	2,770.91	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0385)	0.0000	1	(0.3758)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,600	1.4590	2,361.97	2,334.43	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0324)	0.0000	1	(0.3165)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	800	1.4590	1,180.98	1,167.22	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0162)	0.0000	1	(0.1583)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	8,000	1.4590	11,809.85	11,672.16	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1621)	0.0000	1	(1.5826)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	600	1.4590	885.74	875.41	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	4,700	1.4590	6,938.29	6,857.39	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0952)	0.0000	1	(0.9298)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,200	1.4590	1,771.48	1,750.82	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0243)	0.0000	1	(0.2374)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	6,500	1.4590	9,595.50	9,483.63	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1317)	0.0000	1	(1.2858)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	200	1.4590	295.25	291.80	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	6,000	1.4590	8,857.39	8,754.12	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1216)	0.0000	1	(1.1869)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	2,300	1.4590	3,395.33	3,355.75	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0466)	0.0000	1	(0.4550)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,000	1.4590	1,476.23	1,459.02	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1978)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	4,900	1.4590	7,233.53	7,149.20	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0993)	0.0000	1	(0.9693)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	100	1.4590	147.62	145.90	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	2,500	1.4590	3,690.58	3,647.55	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0507)	0.0000	1	(0.4946)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	6,800	1.4590	10,038.37	9,921.34	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1378)	0.0000	1	(1.3452)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,000	1.4590	1,476.23	1,459.02	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1978)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	600	1.4590	885.74	875.41	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	7,300	1.4590	10,776.49	10,650.85	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1479)	0.0000	1	(1.4441)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	9,100	1.4590	13,433.70	13,277.08	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1844)	0.0000	1	(1.8002)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	14,400	1.4590	21,257.73	21,009.89	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2918)	0.0000	1	(2.8486)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,600	1.4590	2,361.97	2,334.43	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0324)	0.0000	1	(0.3165)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	11,000	1.4590	16,238.54	16,049.22	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2229)	0.0000	1	(2.1760)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	3,800	1.4590	5,609.68	5,544.28	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0770)	0.0000	1	(0.7517)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	13,000	1.4590	19,191.00	18,967.26	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2634)	0.0000	1	(2.5717)	02/07/2025
002011.ZK	01/13/2025	SDB3260264436	0	1,900	1.4590	2,804.84	2,772.14	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0385)	0.0000	1	(0.3759)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,600	1.4694	2,361.97	2,351.02	0.0000	4.3300	50.00	0.00	(0.8523)	(0.0980)	0.0000	3	(0.9502)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	800	1.4694	1,180.98	1,175.51	0.0000	4.3300	50.00	0.00	(0.4261)	(0.0490)	0.0000	3	(0.4751)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	8,000	1.4694	11,809.85	11,755.09	0.0000	4.3300	50.00	0.00	(4.2614)	(0.4898)	0.0000	3	(4.7512)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	600	1.4694	885.74	881.63	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0367)	0.0000	3	(0.3563)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	4,700	1.4694	6,938.29	6,906.11	0.0000	4.3300	50.00	0.00	(2.5036)	(0.2878)	0.0000	3	(2.7913)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,200	1.4694	1,771.48	1,763.26	0.0000	4.3300	50.00	0.00	(0.6392)	(0.0735)	0.0000	3	(0.7127)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	6,500	1.4694	9,595.50	9,551.01	0.0000	4.3300	50.00	0.00	(3.4624)	(0.3980)	0.0000	3	(3.8603)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	200	1.4694	295.25	293.88	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	3	(0.1188)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	6,000	1.4694	8,857.39	8,816.32	0.0000	4.3300	50.00	0.00	(3.1960)	(0.3673)	0.0000	3	(3.5634)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	2,300	1.4694	3,395.33	3,379.59	0.0000	4.3300	50.00	0.00	(1.2251)	(0.1408)	0.0000	3	(1.3660)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,000	1.4694	1,476.23	1,469.39	0.0000	4.3300	50.00	0.00	(0.5327)	(0.0612)	0.0000	3	(0.5939)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	4,900	1.4694	7,233.53	7,199.99	0.0000	4.3300	50.00	0.00	(2.6101)	(0.3000)	0.0000	3	(2.9101)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	100	1.4694	147.62	146.94	0.0000	4.3300	50.00	0.00	(0.0533)	(0.0061)	0.0000	3	(0.0594)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	2,500	1.4694	3,690.58	3,673.47	0.0000	4.3300	50.00	0.00	(1.3317)	(0.1531)	0.0000	3	(1.4847)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	6,800	1.4694	10,038.37	9,991.82	0.0000	4.3300	50.00	0.00	(3.6222)	(0.4163)	0.0000	3	(4.0385)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,000	1.4694	1,476.23	1,469.39	0.0000	4.3300	50.00	0.00	(0.5327)	(0.0612)	0.0000	3	(0.5939)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	600	1.4694	885.74	881.63	0.0000	4.3300	50.00	0.00	(0.3196)	(0.0367)	0.0000	3	(0.3563)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	7,300	1.4694	10,776.49	10,726.52	0.0000	4.3300	50.00	0.00	(3.8885)	(0.4469)	0.0000	3	(4.3355)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	9,100	1.4694	13,433.70	13,371.41	0.0000	4.3300	50.00	0.00	(4.8473)	(0.5571)	0.0000	3	(5.4045)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	14,400	1.4694	21,257.73	21,159.16	0.0000	4.3300	50.00	0.00	(7.6705)	(0.8816)	0.0000	3	(8.5521)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,600	1.4694	2,361.97	2,351.02	0.0000	4.3300	50.00	0.00	(0.8523)	(0.0980)	0.0000	3	(0.9502)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	11,000	1.4694	16,238.54	16,163.25	0.0000	4.3300	50.00	0.00	(5.8594)	(0.6735)	0.0000	3	(6.5329)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	3,800	1.4694	5,609.68	5,583.67	0.0000	4.3300	50.00	0.00	(2.0242)	(0.2327)	0.0000	3	(2.2568)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002011.ZK	01/10/2025	SDB3260264436	0	13,000	1.4694	19,191.00	19,102.02	0.0000	4.3300	50.00	0.00	(6.9248)	(0.7959)	0.0000	3	(7.7207)	02/07/2025
002011.ZK	01/10/2025	SDB3260264436	0	1,900	1.4694	2,804.84	2,791.83	0.0000	4.3300	50.00	0.00	(1.0121)	(0.1163)	0.0000	3	(1.1284)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,600	1.4680	2,361.97	2,348.78	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0326)	0.0000	1	(0.3167)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	800	1.4680	1,180.98	1,174.39	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0163)	0.0000	1	(0.1584)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	8,000	1.4680	11,809.85	11,743.92	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1631)	0.0000	1	(1.5836)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	600	1.4680	885.74	880.79	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	4,700	1.4680	6,938.29	6,899.55	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0958)	0.0000	1	(0.9303)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,200	1.4680	1,771.48	1,761.59	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0245)	0.0000	1	(0.2375)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	6,500	1.4680	9,595.50	9,541.93	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1325)	0.0000	1	(1.2867)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	200	1.4680	295.25	293.60	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	6,000	1.4680	8,857.39	8,807.94	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1223)	0.0000	1	(1.1877)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	2,300	1.4680	3,395.33	3,376.38	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0469)	0.0000	1	(0.4553)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,000	1.4680	1,476.23	1,467.99	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0204)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	4,900	1.4680	7,233.53	7,193.15	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0999)	0.0000	1	(0.9699)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	100	1.4680	147.62	146.80	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	2,500	1.4680	3,690.58	3,669.97	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0510)	0.0000	1	(0.4949)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	6,800	1.4680	10,038.37	9,982.33	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1386)	0.0000	1	(1.3460)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,000	1.4680	1,476.23	1,467.99	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0204)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	600	1.4680	885.74	880.79	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	7,300	1.4680	10,776.49	10,716.33	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1488)	0.0000	1	(1.4450)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	9,100	1.4680	13,433.70	13,358.71	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1855)	0.0000	1	(1.8013)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	14,400	1.4680	21,257.73	21,139.06	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2936)	0.0000	1	(2.8504)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,600	1.4680	2,361.97	2,348.78	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0326)	0.0000	1	(0.3167)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	11,000	1.4680	16,238.54	16,147.89	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2243)	0.0000	1	(2.1774)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	3,800	1.4680	5,609.68	5,578.36	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0775)	0.0000	1	(0.7522)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	13,000	1.4680	19,191.00	19,083.87	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2651)	0.0000	1	(2.5733)	02/07/2025
002011.ZK	01/09/2025	SDB3260264436	0	1,900	1.4680	2,804.84	2,789.18	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0387)	0.0000	1	(0.3761)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,600	1.4627	2,361.97	2,340.26	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0325)	0.0000	1	(0.3166)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	800	1.4627	1,180.98	1,170.13	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0163)	0.0000	1	(0.1583)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	8,000	1.4627	11,809.85	11,701.28	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1625)	0.0000	1	(1.5830)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	600	1.4627	885.74	877.60	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	4,700	1.4627	6,938.29	6,874.50	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0955)	0.0000	1	(0.9300)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,200	1.4627	1,771.48	1,755.19	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0244)	0.0000	1	(0.2374)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	6,500	1.4627	9,595.50	9,507.29	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1320)	0.0000	1	(1.2862)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	200	1.4627	295.25	292.53	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	6,000	1.4627	8,857.39	8,775.96	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1219)	0.0000	1	(1.1872)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	2,300	1.4627	3,395.33	3,364.12	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0467)	0.0000	1	(0.4551)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,000	1.4627	1,476.23	1,462.66	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	4,900	1.4627	7,233.53	7,167.03	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0995)	0.0000	1	(0.9696)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	100	1.4627	147.62	146.27	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	2,500	1.4627	3,690.58	3,656.65	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0508)	0.0000	1	(0.4947)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	6,800	1.4627	10,038.37	9,946.09	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1381)	0.0000	1	(1.3455)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,000	1.4627	1,476.23	1,462.66	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0203)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	600	1.4627	885.74	877.60	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1187)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	7,300	1.4627	10,776.49	10,677.42	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1483)	0.0000	1	(1.4445)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	9,100	1.4627	13,433.70	13,310.21	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1849)	0.0000	1	(1.8006)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	14,400	1.4627	21,257.73	21,062.30	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2925)	0.0000	1	(2.8494)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,600	1.4627	2,361.97	2,340.26	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0325)	0.0000	1	(0.3166)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	11,000	1.4627	16,238.54	16,089.26	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2235)	0.0000	1	(2.1766)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	3,800	1.4627	5,609.68	5,558.11	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0772)	0.0000	1	(0.7519)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	13,000	1.4627	19,191.00	19,014.58	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2641)	0.0000	1	(2.5723)	02/07/2025
002011.ZK	01/08/2025	SDB3260264436	0	1,900	1.4627	2,804.84	2,779.05	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0386)	0.0000	1	(0.3760)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,600	1.4662	2,361.97	2,345.92	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0326)	0.0000	1	(0.3167)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002011.ZK	01/07/2025	SDB3260264436	0	800	1.4662	1,180.98	1,172.96	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0163)	0.0000	1	(0.1583)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	8,000	1.4662	11,809.85	11,729.58	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1629)	0.0000	1	(1.5834)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	600	1.4662	885.74	879.72	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	4,700	1.4662	6,938.29	6,891.13	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0957)	0.0000	1	(0.9302)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,200	1.4662	1,771.48	1,759.44	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0244)	0.0000	1	(0.2375)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	6,500	1.4662	9,595.50	9,530.29	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1324)	0.0000	1	(1.2865)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	200	1.4662	295.25	293.24	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	6,000	1.4662	8,857.39	8,797.19	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1222)	0.0000	1	(1.1875)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	2,300	1.4662	3,395.33	3,372.26	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0468)	0.0000	1	(0.4552)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,000	1.4662	1,476.23	1,466.20	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0204)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	4,900	1.4662	7,233.53	7,184.37	0.0000	4.3300	50.00	0.00	(0.8700)	(0.0998)	0.0000	1	(0.9698)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	100	1.4662	147.62	146.62	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0020)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	2,500	1.4662	3,690.58	3,665.49	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0509)	0.0000	1	(0.4948)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	6,800	1.4662	10,038.37	9,970.15	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1385)	0.0000	1	(1.3459)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,000	1.4662	1,476.23	1,466.20	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0204)	0.0000	1	(0.1979)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	600	1.4662	885.74	879.72	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0122)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	7,300	1.4662	10,776.49	10,703.25	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1487)	0.0000	1	(1.4448)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	9,100	1.4662	13,433.70	13,342.40	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1853)	0.0000	1	(1.8011)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	14,400	1.4662	21,257.73	21,113.25	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2932)	0.0000	1	(2.8501)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,600	1.4662	2,361.97	2,345.92	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0326)	0.0000	1	(0.3167)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	11,000	1.4662	16,238.54	16,128.18	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2240)	0.0000	1	(2.1771)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	3,800	1.4662	5,609.68	5,571.55	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0774)	0.0000	1	(0.7521)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	13,000	1.4662	19,191.00	19,060.57	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2647)	0.0000	1	(2.5730)	02/07/2025
002011.ZK	01/07/2025	SDB3260264436	0	1,900	1.4662	2,804.84	2,785.78	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0387)	0.0000	1	(0.3761)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,600	1.4762	2,361.97	2,361.97	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0328)	0.0000	1	(0.3169)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	800	1.4762	1,180.98	1,180.98	0.0000	4.3300	50.00	0.00	(0.1420)	(0.0164)	0.0000	1	(0.1584)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	8,000	1.4762	11,809.85	11,809.85	0.0000	4.3300	50.00	0.00	(1.4205)	(0.1640)	0.0000	1	(1.5845)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	600	1.4762	885.74	885.74	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0123)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	4,700	1.4762	6,938.29	6,938.29	0.0000	4.3300	50.00	0.00	(0.8345)	(0.0964)	0.0000	1	(0.9309)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,200	1.4762	1,771.48	1,771.48	0.0000	4.3300	50.00	0.00	(0.2131)	(0.0246)	0.0000	1	(0.2377)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	6,500	1.4762	9,595.50	9,595.50	0.0000	4.3300	50.00	0.00	(1.1541)	(0.1333)	0.0000	1	(1.2874)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	200	1.4762	295.25	295.25	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	6,000	1.4762	8,857.39	8,857.39	0.0000	4.3300	50.00	0.00	(1.0653)	(0.1230)	0.0000	1	(1.1884)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	2,300	1.4762	3,395.33	3,395.33	0.0000	4.3300	50.00	0.00	(0.4084)	(0.0472)	0.0000	1	(0.4555)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,000	1.4762	1,476.23	1,476.23	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0205)	0.0000	1	(0.1981)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	4,900	1.4762	7,233.53	7,233.53	0.0000	4.3300	50.00	0.00	(0.8700)	(0.1005)	0.0000	1	(0.9705)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	100	1.4762	147.62	147.62	0.0000	4.3300	50.00	0.00	(0.0178)	(0.0021)	0.0000	1	(0.0198)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	2,500	1.4762	3,690.58	3,690.58	0.0000	4.3300	50.00	0.00	(0.4439)	(0.0513)	0.0000	1	(0.4952)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	6,800	1.4762	10,038.37	10,038.37	0.0000	4.3300	50.00	0.00	(1.2074)	(0.1394)	0.0000	1	(1.3468)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,000	1.4762	1,476.23	1,476.23	0.0000	4.3300	50.00	0.00	(0.1776)	(0.0205)	0.0000	1	(0.1981)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	600	1.4762	885.74	885.74	0.0000	4.3300	50.00	0.00	(0.1065)	(0.0123)	0.0000	1	(0.1188)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	7,300	1.4762	10,776.49	10,776.49	0.0000	4.3300	50.00	0.00	(1.2962)	(0.1497)	0.0000	1	(1.4458)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	9,100	1.4762	13,433.70	13,433.70	0.0000	4.3300	50.00	0.00	(1.6158)	(0.1866)	0.0000	1	(1.8024)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	14,400	1.4762	21,257.73	21,257.73	0.0000	4.3300	50.00	0.00	(2.5568)	(0.2952)	0.0000	1	(2.8521)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,600	1.4762	2,361.97	2,361.97	0.0000	4.3300	50.00	0.00	(0.2841)	(0.0328)	0.0000	1	(0.3169)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	11,000	1.4762	16,238.54	16,238.54	0.0000	4.3300	50.00	0.00	(1.9531)	(0.2255)	0.0000	1	(2.1787)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	3,800	1.4762	5,609.68	5,609.68	0.0000	4.3300	50.00	0.00	(0.6747)	(0.0779)	0.0000	1	(0.7526)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	13,000	1.4762	19,191.00	19,191.00	0.0000	4.3300	50.00	0.00	(2.3083)	(0.2665)	0.0000	1	(2.5748)	02/07/2025
002011.ZK	01/06/2025	SDB3260264436	0	1,900	1.4762	2,804.84	2,804.84	0.0000	4.3300	50.00	0.00	(0.3374)	(0.0390)	0.0000	1	(0.3763)	02/07/2025
TOTAL ZHEJIANG DUN'AN ARTIFICIAL ENVIRONMENT EQUIPMENT CO LTD CMN CLASS A SERIES NORTHBOUND													(236.2939)	(26.8956)	0.0000	(263.1895)	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600352.SH	01/17/2025	SDB3262115566	0	500	1.3054	664.84	652.68	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0091)	0.0000	1	(0.0890)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600352.SH	01/17/2025	SDB3262115566	0	200	1.3054	265.56	261.07	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0356)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	47,600	1.3054	64,247.34	62,134.99	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8630)	0.0000	1	(8.5905)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	5,700	1.3054	7,690.31	7,440.53	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1033)	0.0000	1	(1.0283)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	3,700	1.3054	5,199.31	4,829.82	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0671)	0.0000	1	(0.6924)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	300	1.3054	421.57	391.61	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0054)	0.0000	1	(0.0561)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	31,300	1.3054	43,983.35	40,857.67	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5675)	0.0000	1	(5.8577)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	1,300	1.3054	1,826.78	1,696.96	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0236)	0.0000	1	(0.2433)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	4,000	1.3054	5,620.88	5,221.43	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0725)	0.0000	1	(0.7486)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	5,300	1.3054	7,447.66	6,918.39	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0961)	0.0000	1	(0.9919)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	7,200	1.3054	10,117.58	9,398.57	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1305)	0.0000	1	(1.3475)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	9,400	1.3054	13,209.06	12,270.36	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1704)	0.0000	1	(1.7592)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	20,900	1.3054	29,369.08	27,281.96	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3789)	0.0000	1	(3.9114)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	3,400	1.3054	4,777.74	4,438.21	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0616)	0.0000	1	(0.6363)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	29,200	1.3054	41,032.39	38,116.42	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5294)	0.0000	1	(5.4647)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	19,700	1.3054	27,682.81	25,715.53	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3572)	0.0000	1	(3.6868)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	4,100	1.3054	5,761.40	5,351.96	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0743)	0.0000	1	(0.7673)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	10,900	1.3054	15,316.89	14,228.39	0.0000	4.3300	50.00	0.00	(1.8423)	(0.1976)	0.0000	1	(2.0399)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	27,162	1.3054	38,168.56	35,456.11	0.0000	4.3300	50.00	0.00	(4.5908)	(0.4924)	0.0000	1	(5.0833)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	5,600	1.3054	7,869.23	7,310.00	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1015)	0.0000	1	(1.0480)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	200	1.3054	281.04	261.07	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0036)	0.0000	1	(0.0374)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	13,400	1.3054	18,829.93	17,491.78	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2429)	0.0000	1	(2.5078)	02/07/2025
600352.SH	01/17/2025	SDB3262115566	0	24,000	1.3054	33,725.26	31,328.57	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4351)	0.0000	1	(4.4915)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	500	1.2782	664.84	639.12	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0089)	0.0000	1	(0.0888)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	200	1.2782	265.56	255.65	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	47,600	1.2782	64,247.34	60,843.89	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8451)	0.0000	1	(8.5726)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	5,700	1.2782	7,690.31	7,285.93	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1012)	0.0000	1	(1.0262)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	3,700	1.2782	5,199.31	4,729.46	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0657)	0.0000	1	(0.6910)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	300	1.2782	421.57	383.47	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0053)	0.0000	1	(0.0560)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	31,300	1.2782	43,983.35	40,008.69	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5557)	0.0000	1	(5.8459)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	1,300	1.2782	1,826.78	1,661.70	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0231)	0.0000	1	(0.2428)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	4,000	1.2782	5,620.88	5,112.93	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0710)	0.0000	1	(0.7471)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	5,300	1.2782	7,447.66	6,774.63	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0941)	0.0000	1	(0.9899)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	7,200	1.2782	10,117.58	9,203.28	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1278)	0.0000	1	(1.3447)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	9,400	1.2782	13,209.06	12,015.39	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1669)	0.0000	1	(1.7556)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	20,900	1.2782	29,369.08	26,715.07	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3710)	0.0000	1	(3.9035)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	3,400	1.2782	4,777.74	4,345.99	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0604)	0.0000	1	(0.6350)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	29,200	1.2782	41,032.39	37,324.40	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5184)	0.0000	1	(5.4537)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	19,700	1.2782	27,682.81	25,181.19	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3497)	0.0000	1	(3.6794)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	4,100	1.2782	5,761.40	5,240.76	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0728)	0.0000	1	(0.7658)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	10,900	1.2782	15,316.89	13,932.74	0.0000	4.3300	50.00	0.00	(1.8423)	(0.1935)	0.0000	1	(2.0358)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	27,162	1.2782	38,168.56	34,719.36	0.0000	4.3300	50.00	0.00	(4.5908)	(0.4822)	0.0000	1	(5.0730)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	5,600	1.2782	7,869.23	7,158.10	0.0000	4.3300	50.00	0.00	(0.9465)	(0.0994)	0.0000	1	(1.0459)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	200	1.2782	281.04	255.65	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0036)	0.0000	1	(0.0374)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	13,400	1.2782	18,829.93	17,128.32	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2379)	0.0000	1	(2.5027)	02/07/2025
600352.SH	01/16/2025	SDB3262115566	0	24,000	1.2782	33,725.26	30,677.59	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4261)	0.0000	1	(4.4825)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	500	1.2971	664.84	648.55	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0890)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	200	1.2971	265.56	259.42	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	47,600	1.2971	64,247.34	61,742.10	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8575)	0.0000	1	(8.5851)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	5,700	1.2971	7,690.31	7,393.49	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1027)	0.0000	1	(1.0277)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	3,700	1.2971	5,199.31	4,799.28	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0667)	0.0000	1	(0.6920)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	300	1.2971	421.57	389.13	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0054)	0.0000	1	(0.0561)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	31,300	1.2971	43,983.35	40,599.32	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5639)	0.0000	1	(5.8541)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	1,300	1.2971	1,826.78	1,686.23	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0234)	0.0000	1	(0.2431)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600352.SH	01/15/2025	SDB3262115566	0	4,000	1.2971	5,620.88	5,188.41	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0721)	0.0000	1	(0.7481)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	5,300	1.2971	7,447.66	6,874.65	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0955)	0.0000	1	(0.9913)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	7,200	1.2971	10,117.58	9,339.14	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1297)	0.0000	1	(1.3466)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	9,400	1.2971	13,209.06	12,192.77	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1693)	0.0000	1	(1.7581)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	20,900	1.2971	29,369.08	27,109.45	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3765)	0.0000	1	(3.9090)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	3,400	1.2971	4,777.74	4,410.15	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0613)	0.0000	1	(0.6359)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	29,200	1.2971	41,032.39	37,875.41	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5260)	0.0000	1	(5.4613)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	19,700	1.2971	27,682.81	25,552.93	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3549)	0.0000	1	(3.6845)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	4,100	1.2971	5,761.40	5,318.12	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0739)	0.0000	1	(0.7668)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	10,900	1.2971	15,316.89	14,138.42	0.0000	4.3300	50.00	0.00	(1.8423)	(0.1964)	0.0000	1	(2.0386)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	27,162	1.2971	38,168.56	35,231.91	0.0000	4.3300	50.00	0.00	(4.5908)	(0.4893)	0.0000	1	(5.0802)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	5,600	1.2971	7,869.23	7,263.78	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1009)	0.0000	1	(1.0474)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	200	1.2971	281.04	259.42	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0036)	0.0000	1	(0.0374)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	13,400	1.2971	18,829.93	17,381.18	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2414)	0.0000	1	(2.5062)	02/07/2025
600352.SH	01/15/2025	SDB3262115566	0	24,000	1.2971	33,725.26	31,130.47	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4324)	0.0000	1	(4.4888)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	500	1.2910	664.84	645.52	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0889)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	200	1.2910	265.56	258.21	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	47,600	1.2910	64,247.34	61,453.60	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8535)	0.0000	1	(8.5810)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	5,700	1.2910	7,690.31	7,358.94	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1022)	0.0000	1	(1.0272)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	3,700	1.2910	5,199.31	4,776.86	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0663)	0.0000	1	(0.6917)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	300	1.2910	421.57	387.31	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0054)	0.0000	1	(0.0561)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	31,300	1.2910	43,983.35	40,409.61	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5612)	0.0000	1	(5.8515)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	1,300	1.2910	1,826.78	1,678.35	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0233)	0.0000	1	(0.2430)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	4,000	1.2910	5,620.88	5,164.17	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0717)	0.0000	1	(0.7478)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	5,300	1.2910	7,447.66	6,842.52	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0950)	0.0000	1	(0.9908)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	7,200	1.2910	10,117.58	9,295.50	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1291)	0.0000	1	(1.3460)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	9,400	1.2910	13,209.06	12,135.79	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1686)	0.0000	1	(1.7573)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	20,900	1.2910	29,369.08	26,982.78	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3748)	0.0000	1	(3.9072)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	3,400	1.2910	4,777.74	4,389.54	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0610)	0.0000	1	(0.6356)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	29,200	1.2910	41,032.39	37,698.43	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5236)	0.0000	1	(5.4589)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	19,700	1.2910	27,682.81	25,433.53	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3532)	0.0000	1	(3.6829)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	4,100	1.2910	5,761.40	5,293.27	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0735)	0.0000	1	(0.7665)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	10,900	1.2910	15,316.89	14,072.36	0.0000	4.3300	50.00	0.00	(1.8423)	(0.1954)	0.0000	1	(2.0377)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	27,162	1.2910	38,168.56	35,067.28	0.0000	4.3300	50.00	0.00	(4.5908)	(0.4870)	0.0000	1	(5.0779)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	5,600	1.2910	7,869.23	7,229.84	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1004)	0.0000	1	(1.0469)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	200	1.2910	281.04	258.21	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0036)	0.0000	1	(0.0374)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	13,400	1.2910	18,829.93	17,299.96	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2403)	0.0000	1	(2.5051)	02/07/2025
600352.SH	01/14/2025	SDB3262115566	0	24,000	1.2910	33,725.26	30,985.01	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4303)	0.0000	1	(4.4867)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	500	1.2971	664.84	648.53	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0090)	0.0000	1	(0.0890)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	200	1.2971	265.56	259.41	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0036)	0.0000	1	(0.0355)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	47,600	1.2971	64,247.34	61,739.91	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8575)	0.0000	1	(8.5850)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	5,700	1.2971	7,690.31	7,393.22	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1027)	0.0000	1	(1.0277)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	3,700	1.2971	5,199.31	4,799.11	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0667)	0.0000	1	(0.6920)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	300	1.2971	421.57	389.12	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0054)	0.0000	1	(0.0561)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	31,300	1.2971	43,983.35	40,597.88	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5639)	0.0000	1	(5.8541)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	1,300	1.2971	1,826.78	1,686.17	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0234)	0.0000	1	(0.2431)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	4,000	1.2971	5,620.88	5,188.23	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0721)	0.0000	1	(0.7481)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	5,300	1.2971	7,447.66	6,874.40	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0955)	0.0000	1	(0.9913)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	7,200	1.2971	10,117.58	9,338.81	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1297)	0.0000	1	(1.3466)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	9,400	1.2971	13,209.06	12,192.34	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1693)	0.0000	1	(1.7581)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	20,900	1.2971	29,369.08	27,108.49	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3765)	0.0000	1	(3.9090)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	3,400	1.2971	4,777.74	4,409.99	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0612)	0.0000	1	(0.6359)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	29,200	1.2971	41,032.39	37,874.06	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5260)	0.0000	1	(5.4613)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600352.SH	01/13/2025	SDB3262115566	0	19,700	1.2971	27,682.81	25,552.02	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3549)	0.0000	1	(3.6845)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	4,100	1.2971	5,761.40	5,317.93	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0739)	0.0000	1	(0.7668)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	10,900	1.2971	15,316.89	14,137.92	0.0000	4.3300	50.00	0.00	(1.8423)	(0.1964)	0.0000	1	(2.0386)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	27,162	1.2971	38,168.56	35,230.66	0.0000	4.3300	50.00	0.00	(4.5908)	(0.4893)	0.0000	1	(5.0801)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	5,600	1.2971	7,869.23	7,263.52	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1009)	0.0000	1	(1.0474)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	200	1.2971	281.04	259.41	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0036)	0.0000	1	(0.0374)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	13,400	1.2971	18,829.93	17,380.56	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2414)	0.0000	1	(2.5062)	02/07/2025
600352.SH	01/13/2025	SDB3262115566	0	24,000	1.2971	33,725.26	31,129.37	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4324)	0.0000	1	(4.4888)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	500	1.3085	664.84	654.27	0.0000	4.3300	50.00	0.00	(0.2399)	(0.0273)	0.0000	3	(0.2672)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	200	1.3085	265.56	261.71	0.0000	4.3300	50.00	0.00	(0.0958)	(0.0109)	0.0000	3	(0.1067)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	47,600	1.3085	64,247.34	62,286.69	0.0000	4.3300	50.00	0.00	(23.1826)	(2.5953)	0.0000	3	(25.7779)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	5,700	1.3085	7,690.31	7,458.70	0.0000	4.3300	50.00	0.00	(2.7749)	(0.3108)	0.0000	3	(3.0857)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	3,700	1.3085	5,199.31	4,841.61	0.0000	4.3300	50.00	0.00	(1.8761)	(0.2017)	0.0000	3	(2.0778)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	300	1.3085	421.57	392.56	0.0000	4.3300	50.00	0.00	(0.1521)	(0.0164)	0.0000	3	(0.1685)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	31,300	1.3085	43,983.35	40,957.43	0.0000	4.3300	50.00	0.00	(15.8707)	(1.7066)	0.0000	3	(17.5772)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	1,300	1.3085	1,826.78	1,701.11	0.0000	4.3300	50.00	0.00	(0.6592)	(0.0709)	0.0000	3	(0.7300)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	4,000	1.3085	5,620.88	5,234.18	0.0000	4.3300	50.00	0.00	(2.0282)	(0.2181)	0.0000	3	(2.2463)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	5,300	1.3085	7,447.66	6,935.28	0.0000	4.3300	50.00	0.00	(2.6874)	(0.2890)	0.0000	3	(2.9763)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	7,200	1.3085	10,117.58	9,421.52	0.0000	4.3300	50.00	0.00	(3.6508)	(0.3926)	0.0000	3	(4.0433)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	9,400	1.3085	13,209.06	12,300.31	0.0000	4.3300	50.00	0.00	(4.7663)	(0.5125)	0.0000	3	(5.2788)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	20,900	1.3085	29,369.08	27,348.57	0.0000	4.3300	50.00	0.00	(10.5973)	(1.1395)	0.0000	3	(11.7369)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	3,400	1.3085	4,777.74	4,449.05	0.0000	4.3300	50.00	0.00	(1.7240)	(0.1854)	0.0000	3	(1.9093)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	29,200	1.3085	41,032.39	38,209.48	0.0000	4.3300	50.00	0.00	(14.8059)	(1.5921)	0.0000	3	(16.3979)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	19,700	1.3085	27,682.81	25,778.32	0.0000	4.3300	50.00	0.00	(9.9889)	(1.0741)	0.0000	3	(11.0630)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	4,100	1.3085	5,761.40	5,365.03	0.0000	4.3300	50.00	0.00	(2.0789)	(0.2235)	0.0000	3	(2.3024)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	10,900	1.3085	15,316.89	14,263.13	0.0000	4.3300	50.00	0.00	(5.5268)	(0.5943)	0.0000	3	(6.1211)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	27,162	1.3085	38,168.56	35,542.67	0.0000	4.3300	50.00	0.00	(13.7725)	(1.4809)	0.0000	3	(15.2534)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	5,600	1.3085	7,869.23	7,327.85	0.0000	4.3300	50.00	0.00	(2.8395)	(0.3053)	0.0000	3	(3.1448)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	200	1.3085	281.04	261.71	0.0000	4.3300	50.00	0.00	(0.1014)	(0.0109)	0.0000	3	(0.1123)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	13,400	1.3085	18,829.93	17,534.49	0.0000	4.3300	50.00	0.00	(6.7945)	(0.7306)	0.0000	3	(7.5251)	02/07/2025
600352.SH	01/10/2025	SDB3262115566	0	24,000	1.3085	33,725.26	31,405.06	0.0000	4.3300	50.00	0.00	(12.1692)	(1.3085)	0.0000	3	(13.4777)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	500	1.3293	664.84	664.67	0.0000	4.3300	50.00	0.00	(0.0800)	(0.0092)	0.0000	1	(0.0892)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	200	1.3293	265.56	265.87	0.0000	4.3300	50.00	0.00	(0.0319)	(0.0037)	0.0000	1	(0.0356)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	47,600	1.3293	64,247.34	63,276.87	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8788)	0.0000	1	(8.6064)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	5,700	1.3293	7,690.31	7,577.27	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1052)	0.0000	1	(1.0302)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	3,700	1.3293	5,199.31	4,918.58	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0683)	0.0000	1	(0.6937)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	300	1.3293	421.57	398.80	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0055)	0.0000	1	(0.0562)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	31,300	1.3293	43,983.35	41,608.53	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5779)	0.0000	1	(5.8681)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	1,300	1.3293	1,826.78	1,728.15	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0240)	0.0000	1	(0.2437)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	4,000	1.3293	5,620.88	5,317.38	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0739)	0.0000	1	(0.7499)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	5,300	1.3293	7,447.66	7,045.53	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0979)	0.0000	1	(0.9936)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	7,200	1.3293	10,117.58	9,571.29	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1329)	0.0000	1	(1.3499)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	9,400	1.3293	13,209.06	12,495.85	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1736)	0.0000	1	(1.7623)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	20,900	1.3293	29,369.08	27,783.33	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3859)	0.0000	1	(3.9183)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	3,400	1.3293	4,777.74	4,519.78	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0628)	0.0000	1	(0.6374)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	29,200	1.3293	41,032.39	38,816.90	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5391)	0.0000	1	(5.4744)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	19,700	1.3293	27,682.81	26,188.12	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3637)	0.0000	1	(3.6934)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	4,100	1.3293	5,761.40	5,450.32	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0757)	0.0000	1	(0.7687)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	10,900	1.3293	15,316.89	14,489.87	0.0000	4.3300	50.00	0.00	(1.8423)	(0.2012)	0.0000	1	(2.0435)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	27,162	1.3293	38,168.56	36,107.70	0.0000	4.3300	50.00	0.00	(4.5908)	(0.5015)	0.0000	1	(5.0923)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	5,600	1.3293	7,869.23	7,444.34	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1034)	0.0000	1	(1.0499)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	200	1.3293	281.04	265.87	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0037)	0.0000	1	(0.0375)	02/07/2025
600352.SH	01/09/2025	SDB3262115566	0	13,400	1.3293	18,829.93	17,813.24	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2474)	0.0000	1	(2.5122)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600352.SH	01/09/2025	SDB3262115566	0	24,000	1.3293	33,725.26	31,904.30	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4431)	0.0000	1	(4.4995)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	47,600	1.3318	64,247.34	63,393.58	0.0000	4.3300	50.00	0.00	(7.7275)	(0.8805)	0.0000	1	(8.6080)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	5,700	1.3318	7,690.31	7,591.25	0.0000	4.3300	50.00	0.00	(0.9250)	(0.1054)	0.0000	1	(1.0304)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	3,700	1.3318	5,199.31	4,927.65	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0684)	0.0000	1	(0.6938)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	300	1.3318	421.57	399.54	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0055)	0.0000	1	(0.0563)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	31,300	1.3318	43,983.35	41,685.28	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5790)	0.0000	1	(5.8692)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	1,300	1.3318	1,826.78	1,731.34	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0240)	0.0000	1	(0.2438)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	4,000	1.3318	5,620.88	5,327.19	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0740)	0.0000	1	(0.7501)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	5,300	1.3318	7,447.66	7,058.53	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0980)	0.0000	1	(0.9938)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	7,200	1.3318	10,117.58	9,588.95	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1332)	0.0000	1	(1.3501)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	9,400	1.3318	13,209.06	12,518.90	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1739)	0.0000	1	(1.7626)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	20,900	1.3318	29,369.08	27,834.58	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3866)	0.0000	1	(3.9190)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	3,400	1.3318	4,777.74	4,528.11	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0629)	0.0000	1	(0.6375)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	29,200	1.3318	41,032.39	38,888.50	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5401)	0.0000	1	(5.4754)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	19,700	1.3318	27,682.81	26,236.42	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3644)	0.0000	1	(3.6940)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	4,100	1.3318	5,761.40	5,460.37	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0758)	0.0000	1	(0.7688)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	10,900	1.3318	15,316.89	14,516.60	0.0000	4.3300	50.00	0.00	(1.8423)	(0.2016)	0.0000	1	(2.0439)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	27,162	1.3318	38,168.56	36,174.30	0.0000	4.3300	50.00	0.00	(4.5908)	(0.5024)	0.0000	1	(5.0933)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	5,600	1.3318	7,869.23	7,458.07	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1036)	0.0000	1	(1.0501)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	200	1.3318	281.04	266.36	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0037)	0.0000	1	(0.0375)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	13,400	1.3318	18,829.93	17,846.09	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2479)	0.0000	1	(2.5127)	02/07/2025
600352.SH	01/08/2025	SDB3262115566	0	24,000	1.3318	33,725.26	31,963.15	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4439)	0.0000	1	(4.5003)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	3,700	1.3419	5,199.31	4,964.85	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0690)	0.0000	1	(0.6943)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	300	1.3419	421.57	402.56	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0056)	0.0000	1	(0.0563)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	31,300	1.3419	43,983.35	41,999.94	0.0000	4.3300	50.00	0.00	(5.2902)	(0.5833)	0.0000	1	(5.8736)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	1,300	1.3419	1,826.78	1,744.41	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0242)	0.0000	1	(0.2439)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	4,000	1.3419	5,620.88	5,367.40	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0745)	0.0000	1	(0.7506)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	5,300	1.3419	7,447.66	7,111.81	0.0000	4.3300	50.00	0.00	(0.8958)	(0.0988)	0.0000	1	(0.9946)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	7,200	1.3419	10,117.58	9,661.33	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1342)	0.0000	1	(1.3511)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	9,400	1.3419	13,209.06	12,613.40	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1752)	0.0000	1	(1.7639)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	20,900	1.3419	29,369.08	28,044.69	0.0000	4.3300	50.00	0.00	(3.5324)	(0.3895)	0.0000	1	(3.9220)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	3,400	1.3419	4,777.74	4,562.29	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0634)	0.0000	1	(0.6380)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	29,200	1.3419	41,032.39	39,182.05	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5442)	0.0000	1	(5.4795)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	19,700	1.3419	27,682.81	26,434.46	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3671)	0.0000	1	(3.6968)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	4,100	1.3419	5,761.40	5,501.59	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0764)	0.0000	1	(0.7694)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	10,900	1.3419	15,316.89	14,626.18	0.0000	4.3300	50.00	0.00	(1.8423)	(0.2031)	0.0000	1	(2.0454)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	27,162	1.3419	38,168.56	36,447.36	0.0000	4.3300	50.00	0.00	(4.5908)	(0.5062)	0.0000	1	(5.0970)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	5,600	1.3419	7,869.23	7,514.37	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1044)	0.0000	1	(1.0509)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	200	1.3419	281.04	268.37	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0037)	0.0000	1	(0.0375)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	13,400	1.3419	18,829.93	17,980.80	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2497)	0.0000	1	(2.5146)	02/07/2025
600352.SH	01/07/2025	SDB3262115566	0	24,000	1.3419	33,725.26	32,204.42	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4473)	0.0000	1	(4.5037)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	3,700	1.4052	5,199.31	5,199.31	0.0000	4.3300	50.00	0.00	(0.6254)	(0.0722)	0.0000	1	(0.6976)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	300	1.4052	421.57	421.57	0.0000	4.3300	50.00	0.00	(0.0507)	(0.0059)	0.0000	1	(0.0566)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	31,300	1.4052	43,983.35	43,983.35	0.0000	4.3300	50.00	0.00	(5.2902)	(0.6109)	0.0000	1	(5.9011)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	1,300	1.4052	1,826.78	1,826.78	0.0000	4.3300	50.00	0.00	(0.2197)	(0.0254)	0.0000	1	(0.2451)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	4,000	1.4052	5,620.88	5,620.88	0.0000	4.3300	50.00	0.00	(0.6761)	(0.0781)	0.0000	1	(0.7541)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	5,300	1.4052	7,447.66	7,447.66	0.0000	4.3300	50.00	0.00	(0.8958)	(0.1034)	0.0000	1	(0.9992)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	7,200	1.4052	10,117.58	10,117.58	0.0000	4.3300	50.00	0.00	(1.2169)	(0.1405)	0.0000	1	(1.3574)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	9,400	1.4052	13,209.06	13,209.06	0.0000	4.3300	50.00	0.00	(1.5888)	(0.1835)	0.0000	1	(1.7722)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	20,900	1.4052	29,369.08	29,369.08	0.0000	4.3300	50.00	0.00	(3.5324)	(0.4079)	0.0000	1	(3.9404)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	3,400	1.4052	4,777.74	4,777.74	0.0000	4.3300	50.00	0.00	(0.5747)	(0.0664)	0.0000	1	(0.6410)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	29,200	1.4052	41,032.39	41,032.39	0.0000	4.3300	50.00	0.00	(4.9353)	(0.5699)	0.0000	1	(5.5052)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	19,700	1.4052	27,682.81	27,682.81	0.0000	4.3300	50.00	0.00	(3.3296)	(0.3845)	0.0000	1	(3.7141)	02/07/2025

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Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600352.SH	01/06/2025	SDB3262115566	0	4,100	1.4052	5,761.40	5,761.40	0.0000	4.3300	50.00	0.00	(0.6930)	(0.0800)	0.0000	1	(0.7730)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	10,900	1.4052	15,316.89	15,316.89	0.0000	4.3300	50.00	0.00	(1.8423)	(0.2127)	0.0000	1	(2.0550)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	27,162	1.4052	38,168.56	38,168.56	0.0000	4.3300	50.00	0.00	(4.5908)	(0.5301)	0.0000	1	(5.1209)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	5,600	1.4052	7,869.23	7,869.23	0.0000	4.3300	50.00	0.00	(0.9465)	(0.1093)	0.0000	1	(1.0558)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	200	1.4052	281.04	281.04	0.0000	4.3300	50.00	0.00	(0.0338)	(0.0039)	0.0000	1	(0.0377)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	13,400	1.4052	18,829.93	18,829.93	0.0000	4.3300	50.00	0.00	(2.2648)	(0.2615)	0.0000	1	(2.5263)	02/07/2025
600352.SH	01/06/2025	SDB3262115566	0	24,000	1.4052	33,725.26	33,725.26	0.0000	4.3300	50.00	0.00	(4.0564)	(0.4684)	0.0000	1	(4.5248)	02/07/2025
TOTAL ZHEJIANG LONGSHENG GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												(535.8900)	(58.2977)	0.0000		(594.1877)	
ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600216.SH	01/17/2025	SDB3261790021	0	800	2.1166	1,732.69	1,693.29	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0235)	0.0000	1	(0.2319)	02/07/2025
600216.SH	01/17/2025	SDB3261790021	0	2,600	2.1166	5,631.26	5,503.19	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0764)	0.0000	1	(0.7537)	02/07/2025
600216.SH	01/16/2025	SDB3261790021	0	800	2.0873	1,732.69	1,669.86	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0232)	0.0000	1	(0.2316)	02/07/2025
600216.SH	01/16/2025	SDB3261790021	0	2,600	2.0873	5,631.26	5,427.05	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0754)	0.0000	1	(0.7527)	02/07/2025
600216.SH	01/15/2025	SDB3261790021	0	800	2.0721	1,732.69	1,657.68	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0230)	0.0000	1	(0.2314)	02/07/2025
600216.SH	01/15/2025	SDB3261790021	0	2,600	2.0721	5,631.26	5,387.47	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0748)	0.0000	1	(0.7521)	02/07/2025
600216.SH	01/14/2025	SDB3261790021	0	800	2.0719	1,732.69	1,657.54	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0230)	0.0000	1	(0.2314)	02/07/2025
600216.SH	01/14/2025	SDB3261790021	0	2,600	2.0719	5,631.26	5,387.01	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0748)	0.0000	1	(0.7521)	02/07/2025
600216.SH	01/13/2025	SDB3261790021	0	800	2.0892	1,732.69	1,671.34	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0232)	0.0000	1	(0.2316)	02/07/2025
600216.SH	01/13/2025	SDB3261790021	0	2,600	2.0892	5,631.26	5,431.85	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0754)	0.0000	1	(0.7528)	02/07/2025
600216.SH	01/10/2025	SDB3261790021	0	800	2.1223	1,732.69	1,697.84	0.0000	4.3300	50.00	0.00	(0.6252)	(0.0707)	0.0000	3	(0.6960)	02/07/2025
600216.SH	01/10/2025	SDB3261790021	0	2,600	2.1223	5,631.26	5,517.96	0.0000	4.3300	50.00	0.00	(2.0319)	(0.2299)	0.0000	3	(2.2619)	02/07/2025
600216.SH	01/09/2025	SDB3261790021	0	800	2.1014	1,732.69	1,681.12	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0233)	0.0000	1	(0.2318)	02/07/2025
600216.SH	01/09/2025	SDB3261790021	0	2,600	2.1014	5,631.26	5,463.64	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0759)	0.0000	1	(0.7532)	02/07/2025
600216.SH	01/08/2025	SDB3261790021	0	800	2.1088	1,732.69	1,687.03	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0234)	0.0000	1	(0.2318)	02/07/2025
600216.SH	01/08/2025	SDB3261790021	0	2,600	2.1088	5,631.26	5,482.86	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0762)	0.0000	1	(0.7535)	02/07/2025
600216.SH	01/07/2025	SDB3261790021	0	800	2.1303	1,732.69	1,704.23	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0237)	0.0000	1	(0.2321)	02/07/2025
600216.SH	01/07/2025	SDB3261790021	0	2,600	2.1303	5,631.26	5,538.76	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0769)	0.0000	1	(0.7542)	02/07/2025
600216.SH	01/06/2025	SDB3261790021	0	800	2.1659	1,732.69	1,732.69	0.0000	4.3300	50.00	0.00	(0.2084)	(0.0241)	0.0000	1	(0.2325)	02/07/2025
600216.SH	01/06/2025	SDB3261790021	0	2,600	2.1659	5,631.26	5,631.26	0.0000	4.3300	50.00	0.00	(0.6773)	(0.0782)	0.0000	1	(0.7555)	02/07/2025
TOTAL ZHEJIANG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND												(10.6286)	(1.1952)	0.0000		(11.8238)	
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND																	
002001.ZK	01/17/2025	SDB3260427189	0	5,000	2.9605	15,001.29	14,802.66	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2056)	0.0000	1	(2.0099)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	200	2.9605	600.05	592.11	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	3,100	2.9605	9,300.80	9,177.65	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1275)	0.0000	1	(1.2461)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	2,300	2.9605	6,900.60	6,809.23	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0946)	0.0000	1	(0.9246)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	1,600	2.9605	4,800.41	4,736.85	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0658)	0.0000	1	(0.6432)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	100	2.9605	300.03	296.05	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	200	2.9605	600.05	592.11	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	3,000	2.9605	9,000.78	8,881.60	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1234)	0.0000	1	(1.2059)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	6,700	2.9605	20,101.74	19,835.57	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2755)	0.0000	1	(2.6933)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	12,100	2.9605	36,303.13	35,822.45	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4975)	0.0000	1	(4.8640)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	300	2.9605	900.08	888.16	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1206)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	3,800	2.9605	11,400.98	11,250.03	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1563)	0.0000	1	(1.5275)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	2,300	2.9605	6,900.60	6,809.23	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0946)	0.0000	1	(0.9246)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	8,700	2.9605	26,102.25	25,756.64	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3577)	0.0000	1	(3.4973)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	11,400	2.9605	34,202.95	33,750.08	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4688)	0.0000	1	(4.5826)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	3,200	2.9605	9,600.83	9,473.71	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1316)	0.0000	1	(1.2863)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	100	2.9605	300.03	296.05	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	2,600	2.9605	7,800.67	7,697.39	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1069)	0.0000	1	(1.0452)	02/07/2025
002001.ZK	01/17/2025	SDB3260427189	0	1,300	2.9605	3,900.34	3,848.69	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0535)	0.0000	1	(0.5226)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	5,000	2.9576	15,001.29	14,788.07	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2054)	0.0000	1	(2.0097)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002001.ZK	01/16/2025	SDB3260427189	0	200	2.9576	600.05	591.52	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	3,100	2.9576	9,300.80	9,168.60	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1273)	0.0000	1	(1.2460)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	2,300	2.9576	6,900.60	6,802.51	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0945)	0.0000	1	(0.9245)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	1,600	2.9576	4,800.41	4,732.18	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0657)	0.0000	1	(0.6431)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	100	2.9576	300.03	295.76	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	200	2.9576	600.05	591.52	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	10,300	2.9576	30,902.67	30,463.42	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4231)	0.0000	1	(4.1400)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	3,000	2.9576	9,000.78	8,872.84	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1232)	0.0000	1	(1.2058)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	6,700	2.9576	20,101.74	19,816.01	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2752)	0.0000	1	(2.6930)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	12,100	2.9576	36,303.13	35,787.13	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4970)	0.0000	1	(4.8635)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	300	2.9576	900.08	887.28	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1206)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	3,800	2.9576	11,400.98	11,238.93	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1561)	0.0000	1	(1.5274)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	2,300	2.9576	6,900.60	6,802.51	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0945)	0.0000	1	(0.9245)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	8,700	2.9576	26,102.25	25,731.24	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3574)	0.0000	1	(3.4969)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	11,400	2.9576	34,202.95	33,716.80	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4683)	0.0000	1	(4.5821)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	3,200	2.9576	9,600.83	9,464.36	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1314)	0.0000	1	(1.2862)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	500	2.9576	1,500.13	1,478.81	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0205)	0.0000	1	(0.2010)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	2,600	2.9576	7,800.67	7,689.80	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1068)	0.0000	1	(1.0451)	02/07/2025
002001.ZK	01/16/2025	SDB3260427189	0	1,300	2.9576	3,900.34	3,844.90	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0534)	0.0000	1	(0.5225)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	5,000	2.9600	15,001.29	14,799.76	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2056)	0.0000	1	(2.0099)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	200	2.9600	600.05	591.99	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	3,100	2.9600	9,300.80	9,175.85	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1274)	0.0000	1	(1.2461)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	2,300	2.9600	6,900.60	6,807.89	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0946)	0.0000	1	(0.9245)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	1,600	2.9600	4,800.41	4,735.92	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0658)	0.0000	1	(0.6432)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	100	2.9600	300.03	296.00	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	200	2.9600	600.05	591.99	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	10,300	2.9600	30,902.67	30,487.51	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4234)	0.0000	1	(4.1403)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	3,000	2.9600	9,000.78	8,879.86	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1233)	0.0000	1	(1.2059)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	6,700	2.9600	20,101.74	19,831.68	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2754)	0.0000	1	(2.6932)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	12,100	2.9600	36,303.13	35,815.42	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4974)	0.0000	1	(4.8639)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	300	2.9600	900.08	887.99	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1206)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	3,800	2.9600	11,400.98	11,247.82	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1562)	0.0000	1	(1.5275)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	2,300	2.9600	6,900.60	6,807.89	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0946)	0.0000	1	(0.9245)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	8,700	2.9600	26,102.25	25,751.58	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3577)	0.0000	1	(3.4972)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	11,400	2.9600	34,202.95	33,743.45	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4687)	0.0000	1	(4.5825)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	3,200	2.9600	9,600.83	9,471.85	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1316)	0.0000	1	(1.2863)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	500	2.9600	1,500.13	1,479.98	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0206)	0.0000	1	(0.2010)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	2,600	2.9600	7,800.67	7,695.88	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1069)	0.0000	1	(1.0451)	02/07/2025
002001.ZK	01/15/2025	SDB3260427189	0	1,300	2.9600	3,900.34	3,847.94	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0534)	0.0000	1	(0.5226)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	5,000	2.9916	15,001.29	14,957.86	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2077)	0.0000	1	(2.0121)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	200	2.9916	600.05	598.31	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0083)	0.0000	1	(0.0805)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	3,100	2.9916	9,300.80	9,273.87	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1288)	0.0000	1	(1.2475)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	2,300	2.9916	6,900.60	6,880.62	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0956)	0.0000	1	(0.9256)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	1,600	2.9916	4,800.41	4,786.52	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0665)	0.0000	1	(0.6439)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	100	2.9916	300.03	299.16	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0042)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	200	2.9916	600.05	598.31	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0083)	0.0000	1	(0.0805)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	10,300	2.9916	30,902.67	30,813.19	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4280)	0.0000	1	(4.1449)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	3,000	2.9916	9,000.78	8,974.72	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1246)	0.0000	1	(1.2072)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	6,700	2.9916	20,101.74	20,043.53	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2784)	0.0000	1	(2.6962)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	12,100	2.9916	36,303.13	36,198.02	0.0000	4.3300	50.00	0.00	(4.3665)	(0.5028)	0.0000	1	(4.8692)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	300	2.9916	900.08	897.47	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1207)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	3,800	2.9916	11,400.98	11,367.97	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1579)	0.0000	1	(1.5292)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	2,300	2.9916	6,900.60	6,880.62	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0956)	0.0000	1	(0.9256)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002001.ZK	01/14/2025	SDB3260427189	0	8,700	2.9916	26,102.25	26,026.68	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3615)	0.0000	1	(3.5010)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	11,400	2.9916	34,202.95	34,103.92	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4737)	0.0000	1	(4.5875)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	3,200	2.9916	9,600.83	9,573.03	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1330)	0.0000	1	(1.2877)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	500	2.9916	1,500.13	1,495.79	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0208)	0.0000	1	(0.2012)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	2,600	2.9916	7,800.67	7,778.09	0.0000	4.3300	50.00	0.00	(0.9882)	(0.1080)	0.0000	1	(1.0463)	02/07/2025
002001.ZK	01/14/2025	SDB3260427189	0	1,300	2.9916	3,900.34	3,889.04	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0540)	0.0000	1	(0.5231)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	5,000	3.0160	15,001.29	15,080.17	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2094)	0.0000	1	(2.0138)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	200	3.0160	600.05	603.21	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0084)	0.0000	1	(0.0806)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	3,100	3.0160	9,300.80	9,349.70	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1299)	0.0000	1	(1.2485)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	2,300	3.0160	6,900.60	6,936.88	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0963)	0.0000	1	(0.9263)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	1,600	3.0160	4,800.41	4,825.65	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0670)	0.0000	1	(0.6444)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	100	3.0160	300.03	301.60	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0042)	0.0000	1	(0.0403)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	200	3.0160	600.05	603.21	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0084)	0.0000	1	(0.0806)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	10,300	3.0160	30,902.67	31,065.14	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4315)	0.0000	1	(4.1484)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	3,000	3.0160	9,000.78	9,048.10	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1257)	0.0000	1	(1.2083)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	6,700	3.0160	20,101.74	20,207.42	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2807)	0.0000	1	(2.6985)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	12,100	3.0160	36,303.13	36,494.00	0.0000	4.3300	50.00	0.00	(4.3665)	(0.5069)	0.0000	1	(4.8733)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	300	3.0160	900.08	904.81	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0126)	0.0000	1	(0.1208)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	3,800	3.0160	11,400.98	11,460.93	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1592)	0.0000	1	(1.5305)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	2,300	3.0160	6,900.60	6,936.88	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0963)	0.0000	1	(0.9263)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	8,700	3.0160	26,102.25	26,239.49	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3644)	0.0000	1	(3.5040)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	11,400	3.0160	34,202.95	34,382.78	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4775)	0.0000	1	(4.5914)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	3,200	3.0160	9,600.83	9,651.31	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1340)	0.0000	1	(1.2888)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	500	3.0160	1,500.13	1,508.02	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0209)	0.0000	1	(0.2014)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	2,600	3.0160	7,800.67	7,841.69	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1089)	0.0000	1	(1.0472)	02/07/2025
002001.ZK	01/13/2025	SDB3260427189	0	1,300	3.0160	3,900.34	3,920.84	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0545)	0.0000	1	(0.5236)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	5,000	2.9701	15,001.29	14,850.61	0.0000	4.3300	50.00	0.00	(5.4130)	(0.6188)	0.0000	3	(6.0317)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	200	2.9701	600.05	594.02	0.0000	4.3300	50.00	0.00	(0.2165)	(0.0248)	0.0000	3	(0.2413)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	3,100	2.9701	9,300.80	9,207.38	0.0000	4.3300	50.00	0.00	(3.3560)	(0.3836)	0.0000	3	(3.7397)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	2,300	2.9701	6,900.60	6,831.28	0.0000	4.3300	50.00	0.00	(2.4900)	(0.2846)	0.0000	3	(2.7746)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	1,600	2.9701	4,800.41	4,752.20	0.0000	4.3300	50.00	0.00	(1.7321)	(0.1980)	0.0000	3	(1.9302)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	100	2.9701	300.03	297.01	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0124)	0.0000	3	(0.1206)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	200	2.9701	600.05	594.02	0.0000	4.3300	50.00	0.00	(0.2165)	(0.0248)	0.0000	3	(0.2413)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	10,300	2.9701	30,902.67	30,592.26	0.0000	4.3300	50.00	0.00	(11.1507)	(1.2747)	0.0000	3	(12.4254)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	3,000	2.9701	9,000.78	8,910.37	0.0000	4.3300	50.00	0.00	(3.2478)	(0.3713)	0.0000	3	(3.6190)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	6,700	2.9701	20,101.74	19,899.82	0.0000	4.3300	50.00	0.00	(7.2534)	(0.8292)	0.0000	3	(8.0825)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	12,100	2.9701	36,303.13	35,938.48	0.0000	4.3300	50.00	0.00	(13.0994)	(1.4974)	0.0000	3	(14.5968)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	300	2.9701	900.08	891.04	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0371)	0.0000	3	(0.3619)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	300	2.9701	900.08	891.04	0.0000	4.3300	50.00	0.00	(0.3248)	(0.0371)	0.0000	3	(0.3619)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	3,800	2.9701	11,400.98	11,286.46	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4703)	0.0000	3	(4.5841)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	2,300	2.9701	6,900.60	6,831.28	0.0000	4.3300	50.00	0.00	(2.4900)	(0.2846)	0.0000	3	(2.7746)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	8,700	2.9701	26,102.25	25,840.06	0.0000	4.3300	50.00	0.00	(9.4186)	(1.0767)	0.0000	3	(10.4952)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	11,400	2.9701	34,202.95	33,859.39	0.0000	4.3300	50.00	0.00	(12.3416)	(1.4108)	0.0000	3	(13.7524)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	3,200	2.9701	9,600.83	9,504.39	0.0000	4.3300	50.00	0.00	(3.4643)	(0.3960)	0.0000	3	(3.8603)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	500	2.9701	1,500.13	1,485.06	0.0000	4.3300	50.00	0.00	(0.5413)	(0.0619)	0.0000	3	(0.6032)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	2,600	2.9701	7,800.67	7,722.32	0.0000	4.3300	50.00	0.00	(2.8147)	(0.3218)	0.0000	3	(3.1365)	02/07/2025
002001.ZK	01/10/2025	SDB3260427189	0	1,300	2.9701	3,900.34	3,861.16	0.0000	4.3300	50.00	0.00	(1.4074)	(0.1609)	0.0000	3	(1.5683)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	5,000	2.9210	15,001.29	14,605.14	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2028)	0.0000	1	(2.0072)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	200	2.9210	600.05	584.21	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0081)	0.0000	1	(0.0803)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	3,100	2.9210	9,300.80	9,055.19	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1258)	0.0000	1	(1.2444)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	2,300	2.9210	6,900.60	6,718.36	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0933)	0.0000	1	(0.9233)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	1,600	2.9210	4,800.41	4,673.64	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0649)	0.0000	1	(0.6423)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	100	2.9210	300.03	292.10	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0401)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002001.ZK	01/09/2025	SDB3260427189	0	200	2.9210	600.05	584.21	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0081)	0.0000	1	(0.0803)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	10,300	2.9210	30,902.67	30,086.59	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4179)	0.0000	1	(4.1348)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	3,000	2.9210	9,000.78	8,763.08	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1217)	0.0000	1	(1.2043)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	6,700	2.9210	20,101.74	19,570.89	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2718)	0.0000	1	(2.6896)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	12,100	2.9210	36,303.13	35,344.44	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4909)	0.0000	1	(4.8574)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	300	2.9210	900.08	876.31	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0122)	0.0000	1	(0.1204)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	300	2.9210	900.08	876.31	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0122)	0.0000	1	(0.1204)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	3,800	2.9210	11,400.98	11,099.91	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1542)	0.0000	1	(1.5255)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	2,300	2.9210	6,900.60	6,718.36	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0933)	0.0000	1	(0.9233)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	8,700	2.9210	26,102.25	25,412.94	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3530)	0.0000	1	(3.4925)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	11,400	2.9210	34,202.95	33,299.72	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4625)	0.0000	1	(4.5764)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	3,200	2.9210	9,600.83	9,347.29	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1298)	0.0000	1	(1.2846)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	500	2.9210	1,500.13	1,460.51	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0203)	0.0000	1	(0.2007)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	2,600	2.9210	7,800.67	7,594.67	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1055)	0.0000	1	(1.0437)	02/07/2025
002001.ZK	01/09/2025	SDB3260427189	0	1,300	2.9210	3,900.34	3,797.34	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0527)	0.0000	1	(0.5219)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	5,000	2.9526	15,001.29	14,762.92	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2050)	0.0000	1	(2.0094)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	200	2.9526	600.05	590.52	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	3,100	2.9526	9,300.80	9,153.01	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1271)	0.0000	1	(1.2458)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	2,300	2.9526	6,900.60	6,790.94	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0943)	0.0000	1	(0.9243)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	1,600	2.9526	4,800.41	4,724.13	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0656)	0.0000	1	(0.6430)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	100	2.9526	300.03	295.26	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	200	2.9526	600.05	590.52	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	10,300	2.9526	30,902.67	30,411.60	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4224)	0.0000	1	(4.1393)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	3,000	2.9526	9,000.78	8,857.75	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1230)	0.0000	1	(1.2056)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	6,700	2.9526	20,101.74	19,782.31	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2748)	0.0000	1	(2.6925)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	12,100	2.9526	36,303.13	35,726.25	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4962)	0.0000	1	(4.8627)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	300	2.9526	900.08	885.77	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1206)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	300	2.9526	900.08	885.77	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1206)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	3,800	2.9526	11,400.98	11,219.82	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1558)	0.0000	1	(1.5271)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	2,300	2.9526	6,900.60	6,790.94	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0943)	0.0000	1	(0.9243)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	8,700	2.9526	26,102.25	25,687.47	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3568)	0.0000	1	(3.4963)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	11,400	2.9526	34,202.95	33,659.45	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4675)	0.0000	1	(4.5813)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	3,200	2.9526	9,600.83	9,448.27	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1312)	0.0000	1	(1.2860)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	500	2.9526	1,500.13	1,476.29	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0205)	0.0000	1	(0.2009)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	2,600	2.9526	7,800.67	7,676.72	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1066)	0.0000	1	(1.0449)	02/07/2025
002001.ZK	01/08/2025	SDB3260427189	0	1,300	2.9526	3,900.34	3,838.36	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0533)	0.0000	1	(0.5224)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	5,000	2.9488	15,001.29	14,743.96	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2048)	0.0000	1	(2.0091)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	200	2.9488	600.05	589.76	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	3,100	2.9488	9,300.80	9,141.26	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1270)	0.0000	1	(1.2456)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	2,300	2.9488	6,900.60	6,782.22	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0942)	0.0000	1	(0.9242)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	1,600	2.9488	4,800.41	4,718.07	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0655)	0.0000	1	(0.6429)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	100	2.9488	300.03	294.88	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0041)	0.0000	1	(0.0402)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	200	2.9488	600.05	589.76	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0082)	0.0000	1	(0.0804)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	10,300	2.9488	30,902.67	30,372.56	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4218)	0.0000	1	(4.1387)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	3,000	2.9488	9,000.78	8,846.38	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1229)	0.0000	1	(1.2055)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	6,700	2.9488	20,101.74	19,756.91	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2744)	0.0000	1	(2.6922)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	12,100	2.9488	36,303.13	35,680.38	0.0000	4.3300	50.00	0.00	(4.3665)	(0.4956)	0.0000	1	(4.8620)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	300	2.9488	900.08	884.64	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1205)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	300	2.9488	900.08	884.64	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0123)	0.0000	1	(0.1205)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	3,800	2.9488	11,400.98	11,205.41	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1556)	0.0000	1	(1.5269)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	2,300	2.9488	6,900.60	6,782.22	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0942)	0.0000	1	(0.9242)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	8,700	2.9488	26,102.25	25,654.49	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3563)	0.0000	1	(3.4958)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	11,400	2.9488	34,202.95	33,616.23	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4669)	0.0000	1	(4.5807)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002001.ZK	01/07/2025	SDB3260427189	0	3,200	2.9488	9,600.83	9,436.13	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1311)	0.0000	1	(1.2858)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	500	2.9488	1,500.13	1,474.40	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0205)	0.0000	1	(0.2009)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	2,600	2.9488	7,800.67	7,666.86	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1065)	0.0000	1	(1.0447)	02/07/2025
002001.ZK	01/07/2025	SDB3260427189	0	1,300	2.9488	3,900.34	3,833.43	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0532)	0.0000	1	(0.5224)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	5,000	3.0003	15,001.29	15,001.29	0.0000	4.3300	50.00	0.00	(1.8043)	(0.2084)	0.0000	1	(2.0127)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	200	3.0003	600.05	600.05	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0083)	0.0000	1	(0.0805)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	3,100	3.0003	9,300.80	9,300.80	0.0000	4.3300	50.00	0.00	(1.1187)	(0.1292)	0.0000	1	(1.2479)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	2,300	3.0003	6,900.60	6,900.60	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0958)	0.0000	1	(0.9258)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	1,600	3.0003	4,800.41	4,800.41	0.0000	4.3300	50.00	0.00	(0.5774)	(0.0667)	0.0000	1	(0.6441)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	100	3.0003	300.03	300.03	0.0000	4.3300	50.00	0.00	(0.0361)	(0.0042)	0.0000	1	(0.0403)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	200	3.0003	600.05	600.05	0.0000	4.3300	50.00	0.00	(0.0722)	(0.0083)	0.0000	1	(0.0805)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	10,300	3.0003	30,902.67	30,902.67	0.0000	4.3300	50.00	0.00	(3.7169)	(0.4292)	0.0000	1	(4.1461)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	3,000	3.0003	9,000.78	9,000.78	0.0000	4.3300	50.00	0.00	(1.0826)	(0.1250)	0.0000	1	(1.2076)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	6,700	3.0003	20,101.74	20,101.74	0.0000	4.3300	50.00	0.00	(2.4178)	(0.2792)	0.0000	1	(2.6970)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	12,100	3.0003	36,303.13	36,303.13	0.0000	4.3300	50.00	0.00	(4.3665)	(0.5042)	0.0000	1	(4.8707)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	300	3.0003	900.08	900.08	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	300	3.0003	900.08	900.08	0.0000	4.3300	50.00	0.00	(0.1083)	(0.0125)	0.0000	1	(0.1208)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	3,800	3.0003	11,400.98	11,400.98	0.0000	4.3300	50.00	0.00	(1.3713)	(0.1583)	0.0000	1	(1.5296)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	2,300	3.0003	6,900.60	6,900.60	0.0000	4.3300	50.00	0.00	(0.8300)	(0.0958)	0.0000	1	(0.9258)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	8,700	3.0003	26,102.25	26,102.25	0.0000	4.3300	50.00	0.00	(3.1395)	(0.3625)	0.0000	1	(3.5021)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	11,400	3.0003	34,202.95	34,202.95	0.0000	4.3300	50.00	0.00	(4.1139)	(0.4750)	0.0000	1	(4.5889)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	3,200	3.0003	9,600.83	9,600.83	0.0000	4.3300	50.00	0.00	(1.1548)	(0.1333)	0.0000	1	(1.2881)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	500	3.0003	1,500.13	1,500.13	0.0000	4.3300	50.00	0.00	(0.1804)	(0.0208)	0.0000	1	(0.2013)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	2,600	3.0003	7,800.67	7,800.67	0.0000	4.3300	50.00	0.00	(0.9382)	(0.1083)	0.0000	1	(1.0466)	02/07/2025
002001.ZK	01/06/2025	SDB3260427189	0	1,300	3.0003	3,900.34	3,900.34	0.0000	4.3300	50.00	0.00	(0.4691)	(0.0542)	0.0000	1	(0.5233)	02/07/2025
TOTAL ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND													(337.6970)	(38.5797)	0.0000	(376.2767)	
ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600032.SH	01/17/2025	SDB3263185967	0	14,300	0.9555	14,450.95	13,664.19	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1898)	0.0000	1	(1.9279)	02/07/2025
600032.SH	01/16/2025	SDB3263185967	0	14,300	0.9396	14,450.95	13,436.81	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1866)	0.0000	1	(1.9248)	02/07/2025
600032.SH	01/15/2025	SDB3263185967	0	14,300	0.9273	14,450.95	13,260.09	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1842)	0.0000	1	(1.9223)	02/07/2025
600032.SH	01/14/2025	SDB3263185967	0	14,300	0.9455	14,450.95	13,520.58	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1878)	0.0000	1	(1.9259)	02/07/2025
600032.SH	01/13/2025	SDB3263185967	0	14,300	0.9568	14,450.95	13,682.25	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1900)	0.0000	1	(1.9282)	02/07/2025
600032.SH	01/10/2025	SDB3263185967	0	14,300	0.9623	14,450.95	13,761.25	0.0000	4.3300	50.00	0.00	(5.2144)	(0.5734)	0.0000	3	(5.7878)	02/07/2025
600032.SH	01/09/2025	SDB3263185967	0	14,300	0.9637	14,450.95	13,781.02	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1914)	0.0000	1	(1.9295)	02/07/2025
600032.SH	01/08/2025	SDB3263185967	0	14,300	0.9597	14,450.95	13,723.11	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1906)	0.0000	1	(1.9287)	02/07/2025
600032.SH	01/07/2025	SDB3263185967	0	14,300	0.9729	14,450.95	13,912.61	0.0000	4.3300	50.00	0.00	(1.7381)	(0.1932)	0.0000	1	(1.9314)	02/07/2025
600032.SH	01/06/2025	SDB3263185967	0	14,300	1.0106	14,450.95	14,450.95	0.0000	4.3300	50.00	0.00	(1.7381)	(0.2007)	0.0000	1	(1.9388)	02/07/2025
TOTAL ZHEJIANG PROVINCIAL NEW ENERGY INVESTMENT GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND													(20.8575)	(2.2877)	0.0000	(23.1453)	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603568.SH	01/17/2025	SDB3260123021	0	100	2.7046	295.38	270.46	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0393)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	800	2.7046	2,363.06	2,163.71	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0301)	0.0000	1	(0.3143)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	400	2.7046	1,181.53	1,081.85	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0150)	0.0000	1	(0.1571)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	6,200	2.7046	18,313.74	16,768.73	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2329)	0.0000	1	(2.4356)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	200	2.7046	590.77	540.93	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0075)	0.0000	1	(0.0786)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	100	2.7046	295.38	270.46	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0393)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	2,400	2.7046	7,089.19	6,491.12	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0902)	0.0000	1	(0.9428)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	4,600	2.7046	13,587.61	12,441.32	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1728)	0.0000	1	(1.8071)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	400	2.7046	1,181.53	1,081.85	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0150)	0.0000	1	(0.1571)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	700	2.7046	2,067.68	1,893.24	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0263)	0.0000	1	(0.2750)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	20,400	2.7046	60,258.11	55,174.53	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7663)	0.0000	1	(8.0140)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	7,100	2.7046	20,972.19	19,202.90	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2667)	0.0000	1	(2.7892)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603568.SH	01/17/2025	SDB3260123021	0	5,400	2.7046	15,950.68	14,605.02	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2028)	0.0000	1	(2.1214)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	9,400	2.7046	27,765.99	25,423.56	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3531)	0.0000	1	(3.6927)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	300	2.7046	886.15	811.39	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0113)	0.0000	1	(0.1179)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	2,000	2.7046	5,907.66	5,409.27	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0751)	0.0000	1	(0.7857)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	100	2.7046	295.38	270.46	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0393)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	6,600	2.7046	19,495.27	17,850.58	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2479)	0.0000	1	(2.5928)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	2,900	2.7046	8,566.10	7,843.44	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1089)	0.0000	1	(1.1392)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	6,200	2.7046	18,313.74	16,768.73	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2329)	0.0000	1	(2.4356)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	2,300	2.7046	6,793.81	6,220.66	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0864)	0.0000	1	(0.9035)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	2,300	2.7046	6,793.81	6,220.66	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0864)	0.0000	1	(0.9035)	02/07/2025
603568.SH	01/17/2025	SDB3260123021	0	1,200	2.7046	3,544.59	3,245.56	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0451)	0.0000	1	(0.4714)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	100	2.6653	295.38	266.53	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	800	2.6653	2,363.06	2,132.20	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0296)	0.0000	1	(0.3138)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	400	2.6653	1,181.53	1,066.10	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0148)	0.0000	1	(0.1569)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	6,200	2.6653	18,313.74	16,524.56	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2295)	0.0000	1	(2.4322)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	200	2.6653	590.77	533.05	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0074)	0.0000	1	(0.0785)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	100	2.6653	295.38	266.53	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	2,400	2.6653	7,089.19	6,396.60	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0888)	0.0000	1	(0.9415)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	4,600	2.6653	13,587.61	12,260.16	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1703)	0.0000	1	(1.8046)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	400	2.6653	1,181.53	1,066.10	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0148)	0.0000	1	(0.1569)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	700	2.6653	2,067.68	1,865.68	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0259)	0.0000	1	(0.2746)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	20,400	2.6653	60,258.11	54,371.14	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7552)	0.0000	1	(8.0029)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	7,100	2.6653	20,972.19	18,923.29	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2628)	0.0000	1	(2.7853)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	5,400	2.6653	15,950.68	14,392.36	0.0000	4.3300	50.00	0.00	(1.9185)	(0.1999)	0.0000	1	(2.1184)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	9,400	2.6653	27,765.99	25,053.37	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3480)	0.0000	1	(3.6876)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	300	2.6653	886.15	799.58	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	2,000	2.6653	5,907.66	5,330.50	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0740)	0.0000	1	(0.7846)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	100	2.6653	295.38	266.53	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	6,600	2.6653	19,495.27	17,590.66	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2443)	0.0000	1	(2.5892)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	2,900	2.6653	8,566.10	7,729.23	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1074)	0.0000	1	(1.1377)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	6,200	2.6653	18,313.74	16,524.56	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2295)	0.0000	1	(2.4322)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	2,300	2.6653	6,793.81	6,130.08	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0851)	0.0000	1	(0.9023)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	2,300	2.6653	6,793.81	6,130.08	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0851)	0.0000	1	(0.9023)	02/07/2025
603568.SH	01/16/2025	SDB3260123021	0	1,200	2.6653	3,544.59	3,198.30	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0444)	0.0000	1	(0.4708)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	100	2.6731	295.38	267.31	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	800	2.6731	2,363.06	2,138.45	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0297)	0.0000	1	(0.3139)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	400	2.6731	1,181.53	1,069.23	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0149)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	6,200	2.6731	18,313.74	16,573.01	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2302)	0.0000	1	(2.4329)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	200	2.6731	590.77	534.61	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0074)	0.0000	1	(0.0785)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	100	2.6731	295.38	267.31	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	2,400	2.6731	7,089.19	6,415.36	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0891)	0.0000	1	(0.9418)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	4,600	2.6731	13,587.61	12,296.10	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1708)	0.0000	1	(1.8051)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	400	2.6731	1,181.53	1,069.23	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0149)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	700	2.6731	2,067.68	1,871.15	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0260)	0.0000	1	(0.2747)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	20,400	2.6731	60,258.11	54,530.55	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7574)	0.0000	1	(8.0051)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	7,100	2.6731	20,972.19	18,978.77	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2636)	0.0000	1	(2.7861)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	5,400	2.6731	15,950.68	14,434.56	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2005)	0.0000	1	(2.1190)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	9,400	2.6731	27,765.99	25,126.82	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3490)	0.0000	1	(3.6886)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	300	2.6731	886.15	801.92	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	2,000	2.6731	5,907.66	5,346.13	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0743)	0.0000	1	(0.7848)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	100	2.6731	295.38	267.31	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	6,600	2.6731	19,495.27	17,642.24	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2450)	0.0000	1	(2.5899)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	2,900	2.6731	8,566.10	7,751.89	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1077)	0.0000	1	(1.1380)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603568.SH	01/15/2025	SDB3260123021	0	6,200	2.6731	18,313.74	16,573.01	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2302)	0.0000	1	(2.4329)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	2,300	2.6731	6,793.81	6,148.05	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0854)	0.0000	1	(0.9025)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	2,300	2.6731	6,793.81	6,148.05	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0854)	0.0000	1	(0.9025)	02/07/2025
603568.SH	01/15/2025	SDB3260123021	0	1,200	2.6731	3,544.59	3,207.68	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0446)	0.0000	1	(0.4709)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	100	2.6719	295.38	267.19	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	800	2.6719	2,363.06	2,137.50	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0297)	0.0000	1	(0.3139)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	400	2.6719	1,181.53	1,068.75	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0148)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	6,200	2.6719	18,313.74	16,565.61	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2301)	0.0000	1	(2.4328)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	200	2.6719	590.77	534.37	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0074)	0.0000	1	(0.0785)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	100	2.6719	295.38	267.19	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	2,400	2.6719	7,089.19	6,412.50	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0891)	0.0000	1	(0.9417)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	4,600	2.6719	13,587.61	12,290.62	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1707)	0.0000	1	(1.8050)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	400	2.6719	1,181.53	1,068.75	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0148)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	700	2.6719	2,067.68	1,870.31	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0260)	0.0000	1	(0.2747)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	20,400	2.6719	60,258.11	54,506.21	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7570)	0.0000	1	(8.0047)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	7,100	2.6719	20,972.19	18,970.30	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2635)	0.0000	1	(2.7860)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	5,400	2.6719	15,950.68	14,428.11	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2004)	0.0000	1	(2.1189)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	9,400	2.6719	27,765.99	25,115.61	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3488)	0.0000	1	(3.6885)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	300	2.6719	886.15	801.56	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0111)	0.0000	1	(0.1177)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	2,000	2.6719	5,907.66	5,343.75	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0742)	0.0000	1	(0.7848)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	100	2.6719	295.38	267.19	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	6,600	2.6719	19,495.27	17,634.36	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2449)	0.0000	1	(2.5898)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	2,900	2.6719	8,566.10	7,748.43	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1076)	0.0000	1	(1.1379)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	6,200	2.6719	18,313.74	16,565.61	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2301)	0.0000	1	(2.4328)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	2,300	2.6719	6,793.81	6,145.31	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0854)	0.0000	1	(0.9025)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	2,300	2.6719	6,793.81	6,145.31	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0854)	0.0000	1	(0.9025)	02/07/2025
603568.SH	01/14/2025	SDB3260123021	0	1,200	2.6719	3,544.59	3,206.25	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0445)	0.0000	1	(0.4709)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	100	2.6785	295.38	267.85	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	800	2.6785	2,363.06	2,142.80	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0298)	0.0000	1	(0.3140)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	400	2.6785	1,181.53	1,071.40	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0149)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	6,200	2.6785	18,313.74	16,606.69	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2306)	0.0000	1	(2.4334)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	200	2.6785	590.77	535.70	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0074)	0.0000	1	(0.0785)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	100	2.6785	295.38	267.85	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	2,400	2.6785	7,089.19	6,428.40	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0893)	0.0000	1	(0.9420)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	4,600	2.6785	13,587.61	12,321.10	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1711)	0.0000	1	(1.8054)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	400	2.6785	1,181.53	1,071.40	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0149)	0.0000	1	(0.1570)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	700	2.6785	2,067.68	1,874.95	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0260)	0.0000	1	(0.2747)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	20,400	2.6785	60,258.11	54,641.38	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7589)	0.0000	1	(8.0066)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	7,100	2.6785	20,972.19	19,017.34	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2641)	0.0000	1	(2.7866)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	5,400	2.6785	15,950.68	14,463.89	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2009)	0.0000	1	(2.1194)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	9,400	2.6785	27,765.99	25,177.89	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3497)	0.0000	1	(3.6893)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	300	2.6785	886.15	803.55	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	1	(0.1177)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	2,000	2.6785	5,907.66	5,357.00	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0744)	0.0000	1	(0.7850)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	100	2.6785	295.38	267.85	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0037)	0.0000	1	(0.0392)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	6,600	2.6785	19,495.27	17,678.09	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2455)	0.0000	1	(2.5904)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	2,900	2.6785	8,566.10	7,767.65	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1079)	0.0000	1	(1.1382)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	6,200	2.6785	18,313.74	16,606.69	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2306)	0.0000	1	(2.4334)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	2,300	2.6785	6,793.81	6,160.55	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0856)	0.0000	1	(0.9027)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	2,300	2.6785	6,793.81	6,160.55	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0856)	0.0000	1	(0.9027)	02/07/2025
603568.SH	01/13/2025	SDB3260123021	0	1,200	2.6785	3,544.59	3,214.20	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0446)	0.0000	1	(0.4710)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	100	2.6921	295.38	269.21	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	3	(0.1178)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	800	2.6921	2,363.06	2,153.64	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0897)	0.0000	3	(0.9424)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	400	2.6921	1,181.53	1,076.82	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0449)	0.0000	3	(0.4712)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603568.SH	01/10/2025	SDB3260123021	0	6,200	2.6921	18,313.74	16,690.75	0.0000	4.3300	50.00	0.00	(6.6082)	(0.6954)	0.0000	3	(7.3037)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	200	2.6921	590.77	538.41	0.0000	4.3300	50.00	0.00	(0.2132)	(0.0224)	0.0000	3	(0.2356)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	100	2.6921	295.38	269.21	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	3	(0.1178)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	2,400	2.6921	7,089.19	6,460.93	0.0000	4.3300	50.00	0.00	(2.5580)	(0.2692)	0.0000	3	(2.8272)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	4,600	2.6921	13,587.61	12,383.46	0.0000	4.3300	50.00	0.00	(4.9029)	(0.5160)	0.0000	3	(5.4188)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	400	2.6921	1,181.53	1,076.82	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0449)	0.0000	3	(0.4712)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	700	2.6921	2,067.68	1,884.44	0.0000	4.3300	50.00	0.00	(0.7461)	(0.0785)	0.0000	3	(0.8246)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	20,400	2.6921	60,258.11	54,917.94	0.0000	4.3300	50.00	0.00	(21.7431)	(2.2882)	0.0000	3	(24.0314)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	7,100	2.6921	20,972.19	19,113.60	0.0000	4.3300	50.00	0.00	(7.5675)	(0.7964)	0.0000	3	(8.3639)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	5,400	2.6921	15,950.68	14,537.10	0.0000	4.3300	50.00	0.00	(5.7555)	(0.6057)	0.0000	3	(6.3612)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	9,400	2.6921	27,765.99	25,305.33	0.0000	4.3300	50.00	0.00	(10.0189)	(1.0544)	0.0000	3	(11.0733)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	300	2.6921	886.15	807.62	0.0000	4.3300	50.00	0.00	(0.3198)	(0.0337)	0.0000	3	(0.3534)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	2,000	2.6921	5,907.66	5,384.11	0.0000	4.3300	50.00	0.00	(2.1317)	(0.2243)	0.0000	3	(2.3560)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	100	2.6921	295.38	269.21	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0112)	0.0000	3	(0.1178)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	6,600	2.6921	19,495.27	17,767.57	0.0000	4.3300	50.00	0.00	(7.0345)	(0.7403)	0.0000	3	(7.7749)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	2,900	2.6921	8,566.10	7,806.96	0.0000	4.3300	50.00	0.00	(3.0909)	(0.3253)	0.0000	3	(3.4162)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	6,200	2.6921	18,313.74	16,690.75	0.0000	4.3300	50.00	0.00	(6.6082)	(0.6954)	0.0000	3	(7.3037)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	2,300	2.6921	6,793.81	6,191.73	0.0000	4.3300	50.00	0.00	(2.4514)	(0.2580)	0.0000	3	(2.7094)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	2,300	2.6921	6,793.81	6,191.73	0.0000	4.3300	50.00	0.00	(2.4514)	(0.2580)	0.0000	3	(2.7094)	02/07/2025
603568.SH	01/10/2025	SDB3260123021	0	1,200	2.6921	3,544.59	3,230.47	0.0000	4.3300	50.00	0.00	(1.2790)	(0.1346)	0.0000	3	(1.4136)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	100	2.7634	295.38	276.34	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	800	2.7634	2,363.06	2,210.68	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0307)	0.0000	1	(0.3149)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	400	2.7634	1,181.53	1,105.34	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0154)	0.0000	1	(0.1575)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	6,200	2.7634	18,313.74	17,132.80	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2380)	0.0000	1	(2.4407)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	200	2.7634	590.77	552.67	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0787)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	100	2.7634	295.38	276.34	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	2,400	2.7634	7,089.19	6,632.05	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0921)	0.0000	1	(0.9448)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	4,600	2.7634	13,587.61	12,711.43	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1765)	0.0000	1	(1.8108)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	400	2.7634	1,181.53	1,105.34	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0154)	0.0000	1	(0.1575)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	700	2.7634	2,067.68	1,934.35	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0269)	0.0000	1	(0.2756)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	20,400	2.7634	60,258.11	56,372.44	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7830)	0.0000	1	(8.0307)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	7,100	2.7634	20,972.19	19,619.82	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2725)	0.0000	1	(2.7950)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	5,400	2.7634	15,950.68	14,922.12	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2073)	0.0000	1	(2.1258)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	9,400	2.7634	27,765.99	25,975.54	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3608)	0.0000	1	(3.7004)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	300	2.7634	886.15	829.01	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0115)	0.0000	1	(0.1181)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	2,000	2.7634	5,907.66	5,526.71	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0768)	0.0000	1	(0.7873)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	100	2.7634	295.38	276.34	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0038)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	6,600	2.7634	19,495.27	18,238.14	0.0000	4.3300	50.00	0.00	(0.2448)	(0.2533)	0.0000	1	(2.5982)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	2,900	2.7634	8,566.10	8,013.73	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1113)	0.0000	1	(1.1416)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	6,200	2.7634	18,313.74	17,132.80	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2380)	0.0000	1	(2.4407)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	2,300	2.7634	6,793.81	6,355.72	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0883)	0.0000	1	(0.9054)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	2,300	2.7634	6,793.81	6,355.72	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0883)	0.0000	1	(0.9054)	02/07/2025
603568.SH	01/09/2025	SDB3260123021	0	1,200	2.7634	3,544.59	3,316.03	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0461)	0.0000	1	(0.4724)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	100	2.7822	295.38	278.22	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	800	2.7822	2,363.06	2,225.75	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0309)	0.0000	1	(0.3151)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	400	2.7822	1,181.53	1,112.88	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0155)	0.0000	1	(0.1576)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	6,200	2.7822	18,313.74	17,249.57	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2396)	0.0000	1	(2.4423)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	200	2.7822	590.77	556.44	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0077)	0.0000	1	(0.0788)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	100	2.7822	295.38	278.22	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	2,400	2.7822	7,089.19	6,677.25	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0927)	0.0000	1	(0.9454)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	4,600	2.7822	13,587.61	12,798.07	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1778)	0.0000	1	(1.8120)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	400	2.7822	1,181.53	1,112.88	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0155)	0.0000	1	(0.1576)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	700	2.7822	2,067.68	1,947.53	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0270)	0.0000	1	(0.2757)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603568.SH	01/08/2025	SDB3260123021	0	20,400	2.7822	60,258.11	56,756.66	0.0000	4.3300	50.00	0.00	(7.2477)	(0.7883)	0.0000	1	(8.0360)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	7,100	2.7822	20,972.19	19,753.54	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2744)	0.0000	1	(2.7968)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	5,400	2.7822	15,950.68	15,023.82	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2087)	0.0000	1	(2.1272)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	9,400	2.7822	27,765.99	26,152.58	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3632)	0.0000	1	(3.7029)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	300	2.7822	886.15	834.66	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0116)	0.0000	1	(0.1182)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	2,000	2.7822	5,907.66	5,564.38	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0773)	0.0000	1	(0.7878)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	100	2.7822	295.38	278.22	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0394)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	6,600	2.7822	19,495.27	18,362.45	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2550)	0.0000	1	(2.5999)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	2,900	2.7822	8,566.10	8,068.35	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1121)	0.0000	1	(1.1424)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	6,200	2.7822	18,313.74	17,249.57	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2396)	0.0000	1	(2.4423)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	2,300	2.7822	6,793.81	6,399.03	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0889)	0.0000	1	(0.9060)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	2,300	2.7822	6,793.81	6,399.03	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0889)	0.0000	1	(0.9060)	02/07/2025
603568.SH	01/08/2025	SDB3260123021	0	1,200	2.7822	3,544.59	3,338.63	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0464)	0.0000	1	(0.4727)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	100	2.8313	295.38	283.13	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0395)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	800	2.8313	2,363.06	2,265.02	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0315)	0.0000	1	(0.3157)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	400	2.8313	1,181.53	1,132.51	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0157)	0.0000	1	(0.1578)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	6,200	2.8313	18,313.74	17,553.92	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2438)	0.0000	1	(2.4465)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	200	2.8313	590.77	566.26	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0079)	0.0000	1	(0.0789)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	100	2.8313	295.38	283.13	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0395)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	2,400	2.8313	7,089.19	6,795.07	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0944)	0.0000	1	(0.9470)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	4,600	2.8313	13,587.61	13,023.88	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1809)	0.0000	1	(1.8152)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	400	2.8313	1,181.53	1,132.51	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0157)	0.0000	1	(0.1578)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	700	2.8313	2,067.68	1,981.89	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0275)	0.0000	1	(0.2762)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	20,400	2.8313	60,258.11	57,758.07	0.0000	4.3300	50.00	0.00	(7.2477)	(0.8022)	0.0000	1	(8.0499)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	7,100	2.8313	20,972.19	20,102.07	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2792)	0.0000	1	(2.8017)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	5,400	2.8313	15,950.68	15,288.90	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2123)	0.0000	1	(2.1309)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	9,400	2.8313	27,765.99	26,614.01	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3696)	0.0000	1	(3.7093)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	300	2.8313	886.15	849.38	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0118)	0.0000	1	(0.1184)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	2,000	2.8313	5,907.66	5,662.56	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0786)	0.0000	1	(0.7892)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	100	2.8313	295.38	283.13	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0039)	0.0000	1	(0.0395)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	6,600	2.8313	19,495.27	18,686.43	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2595)	0.0000	1	(2.6044)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	2,900	2.8313	8,566.10	8,210.71	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1140)	0.0000	1	(1.1443)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	6,200	2.8313	18,313.74	17,553.92	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2438)	0.0000	1	(2.4465)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	2,300	2.8313	6,793.81	6,511.94	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0904)	0.0000	1	(0.9076)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	2,300	2.8313	6,793.81	6,511.94	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0904)	0.0000	1	(0.9076)	02/07/2025
603568.SH	01/07/2025	SDB3260123021	0	1,200	2.8313	3,544.59	3,397.53	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0472)	0.0000	1	(0.4735)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	100	2.9538	295.38	295.38	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	800	2.9538	2,363.06	2,363.06	0.0000	4.3300	50.00	0.00	(0.2842)	(0.0328)	0.0000	1	(0.3170)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	400	2.9538	1,181.53	1,181.53	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0164)	0.0000	1	(0.1585)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	6,200	2.9538	18,313.74	18,313.74	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2544)	0.0000	1	(2.4571)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	200	2.9538	590.77	590.77	0.0000	4.3300	50.00	0.00	(0.0711)	(0.0082)	0.0000	1	(0.0793)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	100	2.9538	295.38	295.38	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	2,400	2.9538	7,089.19	7,089.19	0.0000	4.3300	50.00	0.00	(0.8527)	(0.0985)	0.0000	1	(0.9511)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	4,600	2.9538	13,587.61	13,587.61	0.0000	4.3300	50.00	0.00	(1.6343)	(0.1887)	0.0000	1	(1.8230)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	400	2.9538	1,181.53	1,181.53	0.0000	4.3300	50.00	0.00	(0.1421)	(0.0164)	0.0000	1	(0.1585)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	700	2.9538	2,067.68	2,067.68	0.0000	4.3300	50.00	0.00	(0.2487)	(0.0287)	0.0000	1	(0.2774)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	20,400	2.9538	60,258.11	60,258.11	0.0000	4.3300	50.00	0.00	(7.2477)	(0.8369)	0.0000	1	(8.0846)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	7,100	2.9538	20,972.19	20,972.19	0.0000	4.3300	50.00	0.00	(2.5225)	(0.2913)	0.0000	1	(2.8138)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	5,400	2.9538	15,950.68	15,950.68	0.0000	4.3300	50.00	0.00	(1.9185)	(0.2215)	0.0000	1	(2.1400)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	9,400	2.9538	27,765.99	27,765.99	0.0000	4.3300	50.00	0.00	(3.3396)	(0.3856)	0.0000	1	(3.7253)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	300	2.9538	886.15	886.15	0.0000	4.3300	50.00	0.00	(0.1066)	(0.0123)	0.0000	1	(0.1189)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	2,000	2.9538	5,907.66	5,907.66	0.0000	4.3300	50.00	0.00	(0.7106)	(0.0821)	0.0000	1	(0.7926)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	100	2.9538	295.38	295.38	0.0000	4.3300	50.00	0.00	(0.0355)	(0.0041)	0.0000	1	(0.0396)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603568.SH	01/06/2025	SDB3260123021	0	6,600	2.9538	19,495.27	19,495.27	0.0000	4.3300	50.00	0.00	(2.3448)	(0.2708)	0.0000	1	(2.6156)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	2,900	2.9538	8,566.10	8,566.10	0.0000	4.3300	50.00	0.00	(1.0303)	(0.1190)	0.0000	1	(1.1493)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	6,200	2.9538	18,313.74	18,313.74	0.0000	4.3300	50.00	0.00	(2.2027)	(0.2544)	0.0000	1	(2.4571)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	2,300	2.9538	6,793.81	6,793.81	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0944)	0.0000	1	(0.9115)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	2,300	2.9538	6,793.81	6,793.81	0.0000	4.3300	50.00	0.00	(0.8171)	(0.0944)	0.0000	1	(0.9115)	02/07/2025
603568.SH	01/06/2025	SDB3260123021	0	1,200	2.9538	3,544.59	3,544.59	0.0000	4.3300	50.00	0.00	(0.4263)	(0.0492)	0.0000	1	(0.4756)	02/07/2025
TOTAL ZHEJIANG WEIMING ENVIRONMENT PROTECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND													(350.0218)	(37.4013)	0.0000	(387.4231)	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002372.ZK	01/17/2025	SDB3260427177	0	600	1.6688	991.44	1,001.27	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0139)	0.0000	1	(0.1332)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	5,100	1.6688	8,467.39	8,510.82	0.0000	4.3300	50.00	0.00	(1.0184)	(0.1182)	0.0000	1	(1.1366)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	300	1.6688	503.60	500.64	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0070)	0.0000	1	(0.0675)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,500	1.6688	2,548.82	2,503.18	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0348)	0.0000	1	(0.3413)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	11,600	1.6688	19,623.46	19,357.94	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2689)	0.0000	1	(2.6291)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	8,600	1.6688	14,672.10	14,351.58	0.0000	4.3300	50.00	0.00	(1.7647)	(0.1993)	0.0000	1	(1.9641)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	18,400	1.6688	31,469.48	30,705.70	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4265)	0.0000	1	(4.2115)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	9,800	1.6688	17,070.75	16,354.12	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2271)	0.0000	1	(2.2804)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	24,900	1.6688	43,577.44	41,552.82	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5771)	0.0000	1	(5.8185)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	10,700	1.6688	18,455.08	17,856.03	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2480)	0.0000	1	(2.4677)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	6,500	1.6688	11,211.03	10,847.12	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1507)	0.0000	1	(1.4991)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	26,900	1.6688	46,396.42	44,890.40	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6235)	0.0000	1	(6.2039)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,700	1.6688	2,932.12	2,836.94	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0394)	0.0000	1	(0.3921)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	12,500	1.6688	21,559.67	20,859.85	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2897)	0.0000	1	(2.8829)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	300	1.6688	517.43	500.64	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0692)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,400	1.6688	2,414.68	2,336.30	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0324)	0.0000	1	(0.3229)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,700	1.6688	4,656.89	4,505.73	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0626)	0.0000	1	(0.6227)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,500	1.6688	2,587.16	2,503.18	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0348)	0.0000	1	(0.3459)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	600	1.6688	1,034.86	1,001.27	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0139)	0.0000	1	(0.1384)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	600	1.6688	1,034.86	1,001.27	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0139)	0.0000	1	(0.1384)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	3,200	1.6688	5,519.28	5,340.12	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0742)	0.0000	1	(0.7380)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,800	1.6688	3,104.59	3,003.82	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0417)	0.0000	1	(0.4151)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,000	1.6688	1,724.77	1,668.79	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0232)	0.0000	1	(0.2306)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	500	1.6688	862.39	834.39	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0116)	0.0000	1	(0.1153)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	3,700	1.6688	6,381.66	6,174.52	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0858)	0.0000	1	(0.8533)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,200	1.6688	3,794.50	3,671.33	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0510)	0.0000	1	(0.5074)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,100	1.6688	3,622.03	3,504.45	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0487)	0.0000	1	(0.4843)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,400	1.6688	2,414.68	2,336.30	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0324)	0.0000	1	(0.3229)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	11,300	1.6688	19,489.95	18,857.30	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2619)	0.0000	1	(2.6061)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,500	1.6688	2,587.16	2,503.18	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0348)	0.0000	1	(0.3459)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,000	1.6688	3,449.55	3,337.58	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0464)	0.0000	1	(0.4613)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	3,800	1.6688	6,554.14	6,341.39	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0881)	0.0000	1	(0.8764)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	1,300	1.6688	2,242.21	2,169.42	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0301)	0.0000	1	(0.2998)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	700	1.6688	1,207.34	1,168.15	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0162)	0.0000	1	(0.1614)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	800	1.6688	1,379.82	1,335.03	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0185)	0.0000	1	(0.1845)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	400	1.6688	689.91	667.52	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,700	1.6688	4,656.89	4,505.73	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0626)	0.0000	1	(0.6227)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	3,100	1.6688	5,346.80	5,173.24	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0719)	0.0000	1	(0.7150)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	200	1.6688	344.95	333.76	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0046)	0.0000	1	(0.0461)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	300	1.6688	517.43	500.64	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0692)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	9,800	1.6688	16,902.79	16,354.12	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2271)	0.0000	1	(2.2602)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	100	1.6688	172.48	166.88	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/17/2025	SDB3260427177	0	2,200	1.6688	3,794.50	3,671.33	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0510)	0.0000	1	(0.5074)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	600	1.6535	991.44	992.13	0.0000	4.3300	50.00	0.00	(0.1192)	(0.0138)	0.0000	1	(0.1330)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	5,100	1.6535	8,467.39	8,433.07	0.0000	4.3300	50.00	0.00	(1.0184)	(0.1171)	0.0000	1	(1.1356)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	300	1.6535	503.60	496.06	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0069)	0.0000	1	(0.0675)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,500	1.6535	2,548.82	2,480.32	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0344)	0.0000	1	(0.3410)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	11,600	1.6535	19,623.46	19,181.11	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2664)	0.0000	1	(2.6267)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	8,600	1.6535	14,672.10	14,220.48	0.0000	4.3300	50.00	0.00	(1.7647)	(0.1975)	0.0000	1	(1.9622)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	18,400	1.6535	31,469.48	30,425.21	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4226)	0.0000	1	(4.2077)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	9,800	1.6535	17,070.75	16,204.73	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2251)	0.0000	1	(2.2783)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	24,900	1.6535	43,577.44	41,173.25	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5719)	0.0000	1	(5.8132)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	10,700	1.6535	18,455.08	17,692.92	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2457)	0.0000	1	(2.4655)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	6,500	1.6535	11,211.03	10,748.04	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1493)	0.0000	1	(1.4977)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	26,900	1.6535	46,396.42	44,480.33	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6178)	0.0000	1	(6.1982)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,700	1.6535	2,932.12	2,811.02	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0390)	0.0000	1	(0.3917)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	12,500	1.6535	21,559.67	20,669.30	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2871)	0.0000	1	(2.8802)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	300	1.6535	517.43	496.06	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0069)	0.0000	1	(0.0691)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,400	1.6535	2,414.68	2,314.96	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0322)	0.0000	1	(0.3226)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,700	1.6535	4,656.89	4,464.57	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0620)	0.0000	1	(0.6221)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,500	1.6535	2,587.16	2,480.32	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0344)	0.0000	1	(0.3456)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	600	1.6535	1,034.86	992.13	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0138)	0.0000	1	(0.1383)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	600	1.6535	1,034.86	992.13	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0138)	0.0000	1	(0.1383)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	3,200	1.6535	5,519.28	5,291.34	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0735)	0.0000	1	(0.7373)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,800	1.6535	3,104.59	2,976.38	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0413)	0.0000	1	(0.4148)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,000	1.6535	1,724.77	1,653.54	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0230)	0.0000	1	(0.2304)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	500	1.6535	862.39	826.77	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0115)	0.0000	1	(0.1152)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	3,700	1.6535	6,381.66	6,118.11	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0850)	0.0000	1	(0.8525)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,200	1.6535	3,794.50	3,637.80	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0505)	0.0000	1	(0.5069)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,100	1.6535	3,622.03	3,472.44	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0482)	0.0000	1	(0.4839)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,400	1.6535	2,414.68	2,314.96	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0322)	0.0000	1	(0.3226)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	11,300	1.6535	19,489.95	18,685.05	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2595)	0.0000	1	(2.6037)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,500	1.6535	2,587.16	2,480.32	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0344)	0.0000	1	(0.3456)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,000	1.6535	3,449.55	3,307.09	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0459)	0.0000	1	(0.4608)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	3,800	1.6535	6,554.14	6,283.47	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0873)	0.0000	1	(0.8756)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	1,300	1.6535	2,242.21	2,149.61	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0299)	0.0000	1	(0.2995)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	700	1.6535	1,207.34	1,157.48	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0161)	0.0000	1	(0.1613)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	800	1.6535	1,379.82	1,322.84	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0184)	0.0000	1	(0.1843)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	400	1.6535	689.91	661.42	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0092)	0.0000	1	(0.0922)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,700	1.6535	4,656.89	4,464.57	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0620)	0.0000	1	(0.6221)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	3,100	1.6535	5,346.80	5,125.99	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0712)	0.0000	1	(0.7143)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	200	1.6535	344.95	330.71	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0046)	0.0000	1	(0.0461)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	300	1.6535	517.43	496.06	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0069)	0.0000	1	(0.0691)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	9,800	1.6535	16,902.79	16,204.73	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2251)	0.0000	1	(2.2581)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	100	1.6535	172.48	165.35	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/16/2025	SDB3260427177	0	2,200	1.6535	3,794.50	3,637.80	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0505)	0.0000	1	(0.5069)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	5,100	1.6425	8,467.39	8,376.52	0.0000	4.3300	50.00	0.00	(1.0184)	(0.1163)	0.0000	1	(1.1348)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	300	1.6425	503.60	492.74	0.0000	4.3300	50.00	0.00	(0.0606)	(0.0068)	0.0000	1	(0.0674)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,500	1.6425	2,548.82	2,463.68	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0342)	0.0000	1	(0.3408)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	11,600	1.6425	19,623.46	19,052.47	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2646)	0.0000	1	(2.6249)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	8,600	1.6425	14,672.10	14,125.10	0.0000	4.3300	50.00	0.00	(1.7647)	(0.1962)	0.0000	1	(1.9609)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	18,400	1.6425	31,469.48	30,221.15	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4197)	0.0000	1	(4.2048)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	9,800	1.6425	17,070.75	16,096.05	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2236)	0.0000	1	(2.2768)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	24,900	1.6425	43,577.44	40,897.10	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5680)	0.0000	1	(5.8094)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	10,700	1.6425	18,455.08	17,574.26	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2441)	0.0000	1	(2.4638)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	6,500	1.6425	11,211.03	10,675.95	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1483)	0.0000	1	(1.4967)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	26,900	1.6425	46,396.42	44,182.01	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6136)	0.0000	1	(6.1941)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,700	1.6425	2,932.12	2,792.17	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0388)	0.0000	1	(0.3914)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	12,500	1.6425	21,559.67	20,530.67	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2851)	0.0000	1	(2.8783)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	300	1.6425	517.43	492.74	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0068)	0.0000	1	(0.0691)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,400	1.6425	2,414.68	2,299.44	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0319)	0.0000	1	(0.3224)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,700	1.6425	4,656.89	4,434.63	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0616)	0.0000	1	(0.6217)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,500	1.6425	2,587.16	2,463.68	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0342)	0.0000	1	(0.3454)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	600	1.6425	1,034.86	985.47	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0137)	0.0000	1	(0.1382)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	600	1.6425	1,034.86	985.47	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0137)	0.0000	1	(0.1382)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	3,200	1.6425	5,519.28	5,255.85	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0730)	0.0000	1	(0.7368)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,800	1.6425	3,104.59	2,956.42	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0411)	0.0000	1	(0.4145)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,000	1.6425	1,724.77	1,642.45	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0228)	0.0000	1	(0.2303)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	500	1.6425	862.39	821.23	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0114)	0.0000	1	(0.1151)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	3,700	1.6425	6,381.66	6,077.08	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0844)	0.0000	1	(0.8520)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,200	1.6425	3,794.50	3,613.40	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0502)	0.0000	1	(0.5066)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,100	1.6425	3,622.03	3,449.15	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0479)	0.0000	1	(0.4836)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,400	1.6425	2,414.68	2,299.44	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0319)	0.0000	1	(0.3224)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	11,300	1.6425	19,489.95	18,559.73	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2578)	0.0000	1	(2.6020)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,500	1.6425	2,587.16	2,463.68	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0342)	0.0000	1	(0.3454)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,000	1.6425	3,449.55	3,284.91	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0456)	0.0000	1	(0.4605)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	3,800	1.6425	6,554.14	6,241.33	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0867)	0.0000	1	(0.8750)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	1,300	1.6425	2,242.21	2,135.19	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0297)	0.0000	1	(0.2993)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	700	1.6425	1,207.34	1,149.72	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0160)	0.0000	1	(0.1612)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	800	1.6425	1,379.82	1,313.96	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0182)	0.0000	1	(0.1842)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	400	1.6425	689.91	656.98	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0091)	0.0000	1	(0.0921)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,700	1.6425	4,656.89	4,434.63	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0616)	0.0000	1	(0.6217)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	3,100	1.6425	5,346.80	5,091.61	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0707)	0.0000	1	(0.7138)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	200	1.6425	344.95	328.49	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0046)	0.0000	1	(0.0461)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	300	1.6425	517.43	492.74	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0068)	0.0000	1	(0.0691)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	9,800	1.6425	16,902.79	16,096.05	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2236)	0.0000	1	(2.2566)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	100	1.6425	172.48	164.25	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0230)	02/07/2025
002372.ZK	01/15/2025	SDB3260427177	0	2,200	1.6425	3,794.50	3,613.40	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0502)	0.0000	1	(0.5066)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,500	1.6896	2,548.82	2,534.47	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0352)	0.0000	1	(0.3418)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	11,600	1.6896	19,623.46	19,599.89	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2722)	0.0000	1	(2.6325)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	8,600	1.6896	14,672.10	14,530.96	0.0000	4.3300	50.00	0.00	(1.7647)	(0.2018)	0.0000	1	(1.9665)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	18,400	1.6896	31,469.48	31,089.49	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4318)	0.0000	1	(4.2169)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	9,800	1.6896	17,070.75	16,558.53	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2300)	0.0000	1	(2.2832)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	24,900	1.6896	43,577.44	42,072.19	0.0000	4.3300	50.00	0.00	(5.843)	(0.5843)	0.0000	1	(5.8257)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	10,700	1.6896	18,455.08	18,079.21	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2511)	0.0000	1	(2.4708)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	6,500	1.6896	11,211.03	10,982.70	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1525)	0.0000	1	(1.5010)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	26,900	1.6896	46,396.42	45,451.48	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6313)	0.0000	1	(6.2117)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,700	1.6896	2,932.12	2,872.40	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0399)	0.0000	1	(0.3926)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	12,500	1.6896	21,559.67	21,120.58	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2933)	0.0000	1	(2.8865)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	300	1.6896	517.43	506.89	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,400	1.6896	2,414.68	2,365.50	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0329)	0.0000	1	(0.3233)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,700	1.6896	4,656.89	4,562.04	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0634)	0.0000	1	(0.6235)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,500	1.6896	2,587.16	2,534.47	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0352)	0.0000	1	(0.3464)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	600	1.6896	1,034.86	1,013.79	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0141)	0.0000	1	(0.1386)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	600	1.6896	1,034.86	1,013.79	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0141)	0.0000	1	(0.1386)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	3,200	1.6896	5,519.28	5,406.87	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0751)	0.0000	1	(0.7389)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,800	1.6896	3,104.59	3,041.36	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0422)	0.0000	1	(0.4157)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,000	1.6896	1,724.77	1,689.65	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0235)	0.0000	1	(0.2309)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	500	1.6896	862.39	844.82	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0117)	0.0000	1	(0.1155)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	3,700	1.6896	6,381.66	6,251.69	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0868)	0.0000	1	(0.8544)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,200	1.6896	3,794.50	3,717.22	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0516)	0.0000	1	(0.5080)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,100	1.6896	3,622.03	3,548.26	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0493)	0.0000	1	(0.4849)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,400	1.6896	2,414.68	2,365.50	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0329)	0.0000	1	(0.3233)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	11,300	1.6896	19,489.95	19,093.00	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2652)	0.0000	1	(2.6094)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,500	1.6896	2,587.16	2,534.47	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0352)	0.0000	1	(0.3464)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,000	1.6896	3,449.55	3,379.29	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0469)	0.0000	1	(0.4618)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	3,800	1.6896	6,554.14	6,420.65	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0892)	0.0000	1	(0.8775)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	1,300	1.6896	2,242.21	2,196.54	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0305)	0.0000	1	(0.3002)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	700	1.6896	1,207.34	1,182.75	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0164)	0.0000	1	(0.1616)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	800	1.6896	1,379.82	1,351.72	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0188)	0.0000	1	(0.1847)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/14/2025	SDB3260427177	0	400	1.6896	689.91	675.86	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,700	1.6896	4,656.89	4,562.04	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0634)	0.0000	1	(0.6235)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	3,100	1.6896	5,346.80	5,237.90	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0727)	0.0000	1	(0.7158)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	200	1.6896	344.95	337.93	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0047)	0.0000	1	(0.0462)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	300	1.6896	517.43	506.89	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0693)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	9,800	1.6896	16,902.79	16,558.53	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2300)	0.0000	1	(2.2630)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	100	1.6896	172.48	168.96	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/14/2025	SDB3260427177	0	2,200	1.6896	3,794.50	3,717.22	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0516)	0.0000	1	(0.5080)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,500	1.7503	2,548.82	2,625.42	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0365)	0.0000	1	(0.3430)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	11,600	1.7503	19,623.46	20,303.24	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2820)	0.0000	1	(2.6423)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	8,600	1.7503	14,672.10	15,052.40	0.0000	4.3300	50.00	0.00	(1.7647)	(0.2091)	0.0000	1	(1.9738)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	18,400	1.7503	31,469.48	32,205.13	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4473)	0.0000	1	(4.2324)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	9,800	1.7503	17,070.75	17,152.73	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2382)	0.0000	1	(2.2915)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	24,900	1.7503	43,577.44	43,581.95	0.0000	4.3300	50.00	0.00	(5.2414)	(0.6053)	0.0000	1	(5.8467)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	10,700	1.7503	18,455.08	18,727.99	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2601)	0.0000	1	(2.4798)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	6,500	1.7503	11,211.03	11,376.81	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1580)	0.0000	1	(1.5064)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	26,900	1.7503	46,396.42	47,082.51	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6539)	0.0000	1	(6.2344)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,700	1.7503	2,932.12	2,975.47	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0413)	0.0000	1	(0.3940)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	12,500	1.7503	21,559.67	21,878.49	0.0000	4.3300	50.00	0.00	(2.5931)	(0.3039)	0.0000	1	(2.8970)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	300	1.7503	517.43	525.08	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0073)	0.0000	1	(0.0695)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,400	1.7503	2,414.68	2,450.39	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0340)	0.0000	1	(0.3245)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,700	1.7503	4,656.89	4,725.75	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0656)	0.0000	1	(0.6258)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,500	1.7503	2,587.16	2,625.42	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0365)	0.0000	1	(0.3476)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	600	1.7503	1,034.86	1,050.17	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0146)	0.0000	1	(0.1391)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	600	1.7503	1,034.86	1,050.17	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0146)	0.0000	1	(0.1391)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	3,200	1.7503	5,519.28	5,600.89	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0778)	0.0000	1	(0.7416)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,800	1.7503	3,104.59	3,150.50	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0438)	0.0000	1	(0.4172)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,000	1.7503	1,724.77	1,750.28	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0243)	0.0000	1	(0.2318)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	500	1.7503	862.39	875.14	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0122)	0.0000	1	(0.1159)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	3,700	1.7503	6,381.66	6,476.03	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0899)	0.0000	1	(0.8575)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,200	1.7503	3,794.50	3,850.61	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0535)	0.0000	1	(0.5099)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,100	1.7503	3,622.03	3,675.59	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0510)	0.0000	1	(0.4867)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,400	1.7503	2,414.68	2,450.39	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0340)	0.0000	1	(0.3245)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	11,300	1.7503	19,489.95	19,778.15	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2747)	0.0000	1	(2.6189)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,500	1.7503	2,587.16	2,625.42	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0365)	0.0000	1	(0.3476)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,000	1.7503	3,449.55	3,500.56	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0486)	0.0000	1	(0.4635)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	3,800	1.7503	6,554.14	6,651.06	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0924)	0.0000	1	(0.8807)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	1,300	1.7503	2,242.21	2,275.36	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0316)	0.0000	1	(0.3013)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	700	1.7503	1,207.34	1,225.20	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0170)	0.0000	1	(0.1622)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	800	1.7503	1,379.82	1,400.22	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0194)	0.0000	1	(0.1854)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	400	1.7503	689.91	700.11	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0097)	0.0000	1	(0.0927)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,700	1.7503	4,656.89	4,725.75	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0656)	0.0000	1	(0.6258)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/13/2025	SDB3260427177	0	3,100	1.7503	5,346.80	5,425.86	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0754)	0.0000	1	(0.7185)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	200	1.7503	344.95	350.06	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0049)	0.0000	1	(0.0464)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	300	1.7503	517.43	525.08	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0073)	0.0000	1	(0.0695)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	9,800	1.7503	16,902.79	17,152.73	0.0000	4.3300	50.00	0.00	(0.2303)	(0.2382)	0.0000	1	(2.2713)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	100	1.7503	172.48	175.03	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0232)	02/07/2025
002372.ZK	01/13/2025	SDB3260427177	0	2,200	1.7503	3,794.50	3,850.61	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0535)	0.0000	1	(0.5099)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,500	1.7066	2,548.82	2,559.84	0.0000	4.3300	50.00	0.00	(0.9197)	(0.1067)	0.0000	3	(1.0264)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	11,600	1.7066	19,623.46	19,796.08	0.0000	4.3300	50.00	0.00	(7.0808)	(0.8248)	0.0000	3	(7.9056)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	8,600	1.7066	14,672.10	14,676.41	0.0000	4.3300	50.00	0.00	(5.2942)	(0.6115)	0.0000	3	(5.9057)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	18,400	1.7066	31,469.48	31,400.69	0.0000	4.3300	50.00	0.00	(11.3552)	(1.3084)	0.0000	3	(12.6636)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	9,800	1.7066	17,070.75	16,724.28	0.0000	4.3300	50.00	0.00	(6.1597)	(0.6968)	0.0000	3	(6.8565)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	24,900	1.7066	43,577.44	42,493.32	0.0000	4.3300	50.00	0.00	(15.7242)	(1.7706)	0.0000	3	(17.4947)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	10,700	1.7066	18,455.08	18,260.18	0.0000	4.3300	50.00	0.00	(6.6592)	(0.7608)	0.0000	3	(7.4200)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	6,500	1.7066	11,211.03	11,092.63	0.0000	4.3300	50.00	0.00	(4.0453)	(0.4622)	0.0000	3	(4.5075)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	26,900	1.7066	46,396.42	45,906.44	0.0000	4.3300	50.00	0.00	(18.7414)	(1.9128)	0.0000	3	(18.6541)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,700	1.7066	2,932.12	2,901.15	0.0000	4.3300	50.00	0.00	(1.0580)	(0.1209)	0.0000	3	(1.1789)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	12,500	1.7066	21,559.67	21,331.99	0.0000	4.3300	50.00	0.00	(7.7794)	(0.8888)	0.0000	3	(8.6683)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	300	1.7066	517.43	511.97	0.0000	4.3300	50.00	0.00	(0.1867)	(0.0213)	0.0000	3	(0.2080)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,400	1.7066	2,414.68	2,389.18	0.0000	4.3300	50.00	0.00	(0.8713)	(0.0995)	0.0000	3	(0.9708)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,700	1.7066	4,656.89	4,607.71	0.0000	4.3300	50.00	0.00	(1.6804)	(0.1920)	0.0000	3	(1.8723)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,500	1.7066	2,587.16	2,559.84	0.0000	4.3300	50.00	0.00	(0.9335)	(0.1067)	0.0000	3	(1.0402)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	600	1.7066	1,034.86	1,023.94	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0427)	0.0000	3	(0.4161)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	600	1.7066	1,034.86	1,023.94	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0427)	0.0000	3	(0.4161)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	3,200	1.7066	5,519.28	5,460.99	0.0000	4.3300	50.00	0.00	(1.9915)	(0.2275)	0.0000	3	(2.2191)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,800	1.7066	3,104.59	3,071.81	0.0000	4.3300	50.00	0.00	(1.1202)	(0.1280)	0.0000	3	(1.2482)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,000	1.7066	1,724.77	1,706.56	0.0000	4.3300	50.00	0.00	(0.6224)	(0.0711)	0.0000	3	(0.6935)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	500	1.7066	862.39	853.28	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0356)	0.0000	3	(0.3467)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	3,700	1.7066	6,381.66	6,314.27	0.0000	4.3300	50.00	0.00	(2.3027)	(0.2631)	0.0000	3	(2.5658)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,200	1.7066	3,794.50	3,754.43	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1564)	0.0000	3	(1.5256)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,100	1.7066	3,622.03	3,583.77	0.0000	4.3300	50.00	0.00	(1.3069)	(0.1493)	0.0000	3	(1.4563)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,400	1.7066	2,414.68	2,389.18	0.0000	4.3300	50.00	0.00	(0.8713)	(0.0995)	0.0000	3	(0.9708)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	11,300	1.7066	19,489.95	19,284.12	0.0000	4.3300	50.00	0.00	(7.0326)	(0.8035)	0.0000	3	(7.8361)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,500	1.7066	2,587.16	2,559.84	0.0000	4.3300	50.00	0.00	(0.9335)	(0.1067)	0.0000	3	(1.0402)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,000	1.7066	3,449.55	3,413.12	0.0000	4.3300	50.00	0.00	(1.2447)	(0.1422)	0.0000	3	(1.3869)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	3,800	1.7066	6,554.14	6,484.92	0.0000	4.3300	50.00	0.00	(2.3650)	(0.2702)	0.0000	3	(2.6352)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	1,300	1.7066	2,242.21	2,218.53	0.0000	4.3300	50.00	0.00	(0.8091)	(0.0924)	0.0000	3	(0.9015)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	700	1.7066	1,207.34	1,194.59	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0498)	0.0000	3	(0.4854)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	800	1.7066	1,379.82	1,365.25	0.0000	4.3300	50.00	0.00	(0.4979)	(0.0569)	0.0000	3	(0.5548)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	400	1.7066	689.91	682.62	0.0000	4.3300	50.00	0.00	(0.2489)	(0.0284)	0.0000	3	(0.2774)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,700	1.7066	4,656.89	4,607.71	0.0000	4.3300	50.00	0.00	(1.6804)	(0.1920)	0.0000	3	(1.8723)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	3,100	1.7066	5,346.80	5,290.33	0.0000	4.3300	50.00	0.00	(1.9293)	(0.2204)	0.0000	3	(2.1497)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	200	1.7066	344.95	341.31	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0142)	0.0000	3	(0.1387)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/10/2025	SDB3260427177	0	300	1.7066	517.43	511.97	0.0000	4.3300	50.00	0.00	(0.1867)	(0.0213)	0.0000	3	(0.2080)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	9,800	1.7066	16,902.79	16,724.28	0.0000	4.3300	50.00	0.00	(6.0991)	(0.6968)	0.0000	3	(6.7959)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	100	1.7066	172.48	170.66	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	3	(0.0693)	02/07/2025
002372.ZK	01/10/2025	SDB3260427177	0	2,200	1.7066	3,794.50	3,754.43	0.0000	4.3300	50.00	0.00	(1.3692)	(0.1564)	0.0000	3	(1.5256)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,500	1.6977	2,548.82	2,546.55	0.0000	4.3300	50.00	0.00	(0.3066)	(0.0354)	0.0000	1	(0.3419)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	11,600	1.6977	19,623.46	19,693.35	0.0000	4.3300	50.00	0.00	(2.3603)	(0.2735)	0.0000	1	(2.6338)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	8,600	1.6977	14,672.10	14,600.25	0.0000	4.3300	50.00	0.00	(1.7647)	(0.2028)	0.0000	1	(1.9675)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	18,400	1.6977	31,469.48	31,237.74	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4339)	0.0000	1	(4.2189)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	9,800	1.6977	17,070.75	16,637.49	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2311)	0.0000	1	(2.2843)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	24,900	1.6977	43,577.44	42,272.80	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5871)	0.0000	1	(5.8285)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	10,700	1.6977	18,455.08	18,165.42	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2523)	0.0000	1	(2.4720)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	6,500	1.6977	11,211.03	11,035.07	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1533)	0.0000	1	(1.5017)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	26,900	1.6977	46,396.42	45,668.21	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6343)	0.0000	1	(6.2147)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,700	1.6977	2,932.12	2,886.10	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0401)	0.0000	1	(0.3928)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	12,500	1.6977	21,559.67	21,221.29	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2947)	0.0000	1	(2.8879)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	300	1.6977	517.43	509.31	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	1	(0.0693)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,400	1.6977	2,414.68	2,376.78	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0330)	0.0000	1	(0.3234)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,700	1.6977	4,656.89	4,583.80	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0637)	0.0000	1	(0.6238)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,500	1.6977	2,587.16	2,546.55	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0354)	0.0000	1	(0.3465)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	600	1.6977	1,034.86	1,018.62	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0141)	0.0000	1	(0.1386)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	600	1.6977	1,034.86	1,018.62	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0141)	0.0000	1	(0.1386)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	3,200	1.6977	5,519.28	5,432.65	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0755)	0.0000	1	(0.7393)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,800	1.6977	3,104.59	3,055.87	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0424)	0.0000	1	(0.4159)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,000	1.6977	1,724.77	1,697.70	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0236)	0.0000	1	(0.2310)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	500	1.6977	862.39	848.85	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0118)	0.0000	1	(0.1155)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	3,700	1.6977	6,381.66	6,281.50	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0872)	0.0000	1	(0.8548)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,200	1.6977	3,794.50	3,734.95	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0519)	0.0000	1	(0.5083)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,100	1.6977	3,622.03	3,565.18	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0495)	0.0000	1	(0.4852)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,400	1.6977	2,414.68	2,376.78	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0330)	0.0000	1	(0.3234)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	11,300	1.6977	19,489.95	19,184.04	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2664)	0.0000	1	(2.6107)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,500	1.6977	2,587.16	2,546.55	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0354)	0.0000	1	(0.3465)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,000	1.6977	3,449.55	3,395.41	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0472)	0.0000	1	(0.4621)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	3,800	1.6977	6,554.14	6,451.27	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0896)	0.0000	1	(0.8779)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	1,300	1.6977	2,242.21	2,207.01	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0307)	0.0000	1	(0.3003)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	700	1.6977	1,207.34	1,188.39	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0165)	0.0000	1	(0.1617)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	800	1.6977	1,379.82	1,358.16	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0189)	0.0000	1	(0.1848)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	400	1.6977	689.91	679.08	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0094)	0.0000	1	(0.0924)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,700	1.6977	4,656.89	4,583.80	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0637)	0.0000	1	(0.6238)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	3,100	1.6977	5,346.80	5,262.88	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0731)	0.0000	1	(0.7162)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	200	1.6977	344.95	339.54	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0047)	0.0000	1	(0.0462)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	300	1.6977	517.43	509.31	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0071)	0.0000	1	(0.0693)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/09/2025	SDB3260427177	0	9,800	1.6977	16,902.79	16,637.49	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2311)	0.0000	1	(2.2641)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	100	1.6977	172.48	169.77	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/09/2025	SDB3260427177	0	2,200	1.6977	3,794.50	3,734.95	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0519)	0.0000	1	(0.5083)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	8,600	1.6808	14,672.10	14,454.57	0.0000	4.3300	50.00	0.00	(1.7647)	(0.2008)	0.0000	1	(1.9655)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	18,400	1.6808	31,469.48	30,926.06	0.0000	4.3300	50.00	0.00	(3.7851)	(0.4295)	0.0000	1	(4.2146)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	9,800	1.6808	17,070.75	16,471.49	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2288)	0.0000	1	(2.2820)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	24,900	1.6808	43,577.44	41,851.02	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5813)	0.0000	1	(5.8227)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	10,700	1.6808	18,455.08	17,984.17	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2498)	0.0000	1	(2.4695)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	6,500	1.6808	11,211.03	10,924.97	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1517)	0.0000	1	(1.5002)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	26,900	1.6808	46,396.42	45,212.55	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6280)	0.0000	1	(6.2084)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,700	1.6808	2,932.12	2,857.30	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0397)	0.0000	1	(0.3924)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	12,500	1.6808	21,559.67	21,009.55	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2918)	0.0000	1	(2.8849)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	300	1.6808	517.43	504.23	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0692)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,400	1.6808	2,414.68	2,353.07	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0327)	0.0000	1	(0.3231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,700	1.6808	4,656.89	4,538.06	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0630)	0.0000	1	(0.6231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,500	1.6808	2,587.16	2,521.15	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0350)	0.0000	1	(0.3462)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	600	1.6808	1,034.86	1,008.46	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0140)	0.0000	1	(0.1385)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	600	1.6808	1,034.86	1,008.46	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0140)	0.0000	1	(0.1385)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	3,200	1.6808	5,519.28	5,378.44	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0747)	0.0000	1	(0.7385)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,800	1.6808	3,104.59	3,025.38	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0420)	0.0000	1	(0.4154)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,000	1.6808	1,724.77	1,680.76	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0233)	0.0000	1	(0.2308)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	500	1.6808	862.39	840.38	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0117)	0.0000	1	(0.1154)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	3,700	1.6808	6,381.66	6,218.83	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0864)	0.0000	1	(0.8539)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,200	1.6808	3,794.50	3,697.68	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0514)	0.0000	1	(0.5078)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,100	1.6808	3,622.03	3,529.60	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0490)	0.0000	1	(0.4847)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,400	1.6808	2,414.68	2,353.07	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0327)	0.0000	1	(0.3231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	11,300	1.6808	19,489.95	18,992.63	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2638)	0.0000	1	(2.6080)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,500	1.6808	2,587.16	2,521.15	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0350)	0.0000	1	(0.3462)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,000	1.6808	3,449.55	3,361.53	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0467)	0.0000	1	(0.4616)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	3,800	1.6808	6,554.14	6,386.90	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0887)	0.0000	1	(0.8770)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	1,300	1.6808	2,242.21	2,184.99	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0303)	0.0000	1	(0.3000)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	700	1.6808	1,207.34	1,176.53	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0163)	0.0000	1	(0.1616)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	800	1.6808	1,379.82	1,344.61	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0187)	0.0000	1	(0.1846)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	400	1.6808	689.91	672.31	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0093)	0.0000	1	(0.0923)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,700	1.6808	4,656.89	4,538.06	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0630)	0.0000	1	(0.6231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	3,100	1.6808	5,346.80	5,210.37	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0724)	0.0000	1	(0.7155)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	200	1.6808	344.95	336.15	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0047)	0.0000	1	(0.0462)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	300	1.6808	517.43	504.23	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0070)	0.0000	1	(0.0692)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	9,800	1.6808	16,902.79	16,471.49	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2288)	0.0000	1	(2.2618)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	100	1.6808	172.48	168.08	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0023)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/08/2025	SDB3260427177	0	2,200	1.6808	3,794.50	3,697.68	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0514)	0.0000	1	(0.5078)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	9,800	1.7163	17,070.75	16,819.32	0.0000	4.3300	50.00	0.00	(2.0532)	(0.2336)	0.0000	1	(2.2868)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/07/2025	SDB3260427177	0	24,900	1.7163	43,577.44	42,734.80	0.0000	4.3300	50.00	0.00	(5.2414)	(0.5935)	0.0000	1	(5.8349)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	10,700	1.7163	18,455.08	18,363.95	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2551)	0.0000	1	(2.4748)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	6,500	1.7163	11,211.03	11,155.67	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1549)	0.0000	1	(1.5034)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	26,900	1.7163	46,396.42	46,167.31	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6412)	0.0000	1	(6.2217)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,700	1.7163	2,932.12	2,917.64	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0405)	0.0000	1	(0.3932)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	12,500	1.7163	21,559.67	21,453.21	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2980)	0.0000	1	(2.8911)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	300	1.7163	517.43	514.88	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,400	1.7163	2,414.68	2,402.76	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0334)	0.0000	1	(0.3238)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,700	1.7163	4,656.89	4,633.89	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0644)	0.0000	1	(0.6245)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,500	1.7163	2,587.16	2,574.39	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0358)	0.0000	1	(0.3469)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	600	1.7163	1,034.86	1,029.75	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0143)	0.0000	1	(0.1388)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	600	1.7163	1,034.86	1,029.75	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0143)	0.0000	1	(0.1388)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	3,200	1.7163	5,519.28	5,492.02	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0763)	0.0000	1	(0.7401)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,800	1.7163	3,104.59	3,089.26	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0429)	0.0000	1	(0.4163)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,000	1.7163	1,724.77	1,716.26	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0238)	0.0000	1	(0.2313)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	500	1.7163	862.39	858.13	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0119)	0.0000	1	(0.1156)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	3,700	1.7163	6,381.66	6,350.15	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0882)	0.0000	1	(0.8558)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,200	1.7163	3,794.50	3,775.77	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0524)	0.0000	1	(0.5088)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,100	1.7163	3,622.03	3,604.14	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0501)	0.0000	1	(0.4857)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,400	1.7163	2,414.68	2,402.76	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0334)	0.0000	1	(0.3238)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	11,300	1.7163	19,489.95	19,393.70	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2694)	0.0000	1	(2.6136)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,500	1.7163	2,587.16	2,574.39	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0358)	0.0000	1	(0.3469)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,000	1.7163	3,449.55	3,432.51	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0477)	0.0000	1	(0.4626)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	3,800	1.7163	6,554.14	6,521.78	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0906)	0.0000	1	(0.8789)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	1,300	1.7163	2,242.21	2,231.13	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0310)	0.0000	1	(0.3007)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	700	1.7163	1,207.34	1,201.38	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0167)	0.0000	1	(0.1619)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	800	1.7163	1,379.82	1,373.01	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0191)	0.0000	1	(0.1850)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	400	1.7163	689.91	686.50	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0095)	0.0000	1	(0.0925)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,700	1.7163	4,656.89	4,633.89	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0644)	0.0000	1	(0.6245)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	3,100	1.7163	5,346.80	5,320.40	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0739)	0.0000	1	(0.7170)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	200	1.7163	344.95	343.25	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0048)	0.0000	1	(0.0463)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	300	1.7163	517.43	514.88	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	9,800	1.7163	16,902.79	16,819.32	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2336)	0.0000	1	(2.2666)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	100	1.7163	172.48	171.63	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/07/2025	SDB3260427177	0	2,200	1.7163	3,794.50	3,775.77	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0524)	0.0000	1	(0.5088)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	10,700	1.7248	18,455.08	18,455.08	0.0000	4.3300	50.00	0.00	(2.2197)	(0.2563)	0.0000	1	(2.4761)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	6,500	1.7248	11,211.03	11,211.03	0.0000	4.3300	50.00	0.00	(1.3484)	(0.1557)	0.0000	1	(1.5041)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	26,900	1.7248	46,396.42	46,396.42	0.0000	4.3300	50.00	0.00	(5.5805)	(0.6444)	0.0000	1	(6.2249)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,700	1.7248	2,932.12	2,932.12	0.0000	4.3300	50.00	0.00	(0.3527)	(0.0407)	0.0000	1	(0.3934)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	12,500	1.7248	21,559.67	21,559.67	0.0000	4.3300	50.00	0.00	(2.5931)	(0.2994)	0.0000	1	(2.8926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	300	1.7248	517.43	517.43	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,400	1.7248	2,414.68	2,414.68	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0335)	0.0000	1	(0.3240)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002372.ZK	01/06/2025	SDB3260427177	0	2,700	1.7248	4,656.89	4,656.89	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0647)	0.0000	1	(0.6248)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,500	1.7248	2,587.16	2,587.16	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0359)	0.0000	1	(0.3471)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	600	1.7248	1,034.86	1,034.86	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0144)	0.0000	1	(0.1388)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	600	1.7248	1,034.86	1,034.86	0.0000	4.3300	50.00	0.00	(0.1245)	(0.0144)	0.0000	1	(0.1388)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	3,200	1.7248	5,519.28	5,519.28	0.0000	4.3300	50.00	0.00	(0.6638)	(0.0767)	0.0000	1	(0.7405)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,800	1.7248	3,104.59	3,104.59	0.0000	4.3300	50.00	0.00	(0.3734)	(0.0431)	0.0000	1	(0.4165)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,000	1.7248	1,724.77	1,724.77	0.0000	4.3300	50.00	0.00	(0.2075)	(0.0240)	0.0000	1	(0.2314)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	500	1.7248	862.39	862.39	0.0000	4.3300	50.00	0.00	(0.1037)	(0.0120)	0.0000	1	(0.1157)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	3,700	1.7248	6,381.66	6,381.66	0.0000	4.3300	50.00	0.00	(0.7676)	(0.0886)	0.0000	1	(0.8562)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	2,200	1.7248	3,794.50	3,794.50	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0527)	0.0000	1	(0.5091)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	2,100	1.7248	3,622.03	3,622.03	0.0000	4.3300	50.00	0.00	(0.4356)	(0.0503)	0.0000	1	(0.4860)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,400	1.7248	2,414.68	2,414.68	0.0000	4.3300	50.00	0.00	(0.2904)	(0.0335)	0.0000	1	(0.3240)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	11,300	1.7248	19,489.95	19,489.95	0.0000	4.3300	50.00	0.00	(2.3442)	(0.2707)	0.0000	1	(2.6149)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,500	1.7248	2,587.16	2,587.16	0.0000	4.3300	50.00	0.00	(0.3112)	(0.0359)	0.0000	1	(0.3471)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	2,000	1.7248	3,449.55	3,449.55	0.0000	4.3300	50.00	0.00	(0.4149)	(0.0479)	0.0000	1	(0.4628)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	3,800	1.7248	6,554.14	6,554.14	0.0000	4.3300	50.00	0.00	(0.7883)	(0.0910)	0.0000	1	(0.8793)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	1,300	1.7248	2,242.21	2,242.21	0.0000	4.3300	50.00	0.00	(0.2697)	(0.0311)	0.0000	1	(0.3008)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	700	1.7248	1,207.34	1,207.34	0.0000	4.3300	50.00	0.00	(0.1452)	(0.0168)	0.0000	1	(0.1620)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	800	1.7248	1,379.82	1,379.82	0.0000	4.3300	50.00	0.00	(0.1660)	(0.0192)	0.0000	1	(0.1851)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	400	1.7248	689.91	689.91	0.0000	4.3300	50.00	0.00	(0.0830)	(0.0096)	0.0000	1	(0.0926)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	2,700	1.7248	4,656.89	4,656.89	0.0000	4.3300	50.00	0.00	(0.5601)	(0.0647)	0.0000	1	(0.6248)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	3,100	1.7248	5,346.80	5,346.80	0.0000	4.3300	50.00	0.00	(0.6431)	(0.0743)	0.0000	1	(0.7174)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	200	1.7248	344.95	344.95	0.0000	4.3300	50.00	0.00	(0.0415)	(0.0048)	0.0000	1	(0.0463)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	300	1.7248	517.43	517.43	0.0000	4.3300	50.00	0.00	(0.0622)	(0.0072)	0.0000	1	(0.0694)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	9,800	1.7248	16,902.79	16,902.79	0.0000	4.3300	50.00	0.00	(2.0330)	(0.2348)	0.0000	1	(2.2678)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	100	1.7248	172.48	172.48	0.0000	4.3300	50.00	0.00	(0.0207)	(0.0024)	0.0000	1	(0.0231)	02/07/2025
002372.ZK	01/06/2025	SDB3260427177	0	2,200	1.7248	3,794.50	3,794.50	0.0000	4.3300	50.00	0.00	(0.4564)	(0.0527)	0.0000	1	(0.5091)	02/07/2025
TOTAL ZHEJIANG WEIXING NEW BUILDING MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND												(472.1535)	(53.5465)	0.0000		(525.7000)	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300357.ZK	01/17/2025	SDB3260123135	0	4,000	2.6339	10,397.89	10,535.42	0.0000	4.3300	50.00	0.00	(1.2506)	(0.1463)	0.0000	1	(1.3970)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	5,300	2.6339	13,775.77	13,959.43	0.0000	4.3300	50.00	0.00	(1.6569)	(0.1939)	0.0000	1	(1.8508)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	12,400	2.6339	31,369.72	32,659.79	0.0000	4.3300	50.00	0.00	(3.7731)	(0.4536)	0.0000	1	(4.2267)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,500	2.6339	3,811.52	3,950.78	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0549)	0.0000	1	(0.5133)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	12,400	2.6339	31,717.18	32,659.79	0.0000	4.3300	50.00	0.00	(3.8149)	(0.4536)	0.0000	1	(4.2685)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,700	2.6339	4,357.89	4,477.55	0.0000	4.3300	50.00	0.00	(0.5242)	(0.0622)	0.0000	1	(0.5863)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,400	2.6339	3,612.97	3,687.40	0.0000	4.3300	50.00	0.00	(0.4346)	(0.0512)	0.0000	1	(0.4858)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	4,400	2.6339	11,404.16	11,588.96	0.0000	4.3300	50.00	0.00	(1.3717)	(0.1610)	0.0000	1	(1.5326)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	522.01	526.77	0.0000	4.3300	50.00	0.00	(0.0628)	(0.0073)	0.0000	1	(0.0701)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,400	2.6339	3,622.62	3,687.40	0.0000	4.3300	50.00	0.00	(0.4357)	(0.0512)	0.0000	1	(0.4869)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	529.03	526.77	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0073)	0.0000	1	(0.0709)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	4,300	2.6339	11,414.93	11,325.57	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1573)	0.0000	1	(1.5303)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/17/2025	SDB3260123135	0	3,100	2.6339	8,200.05	8,164.95	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1134)	0.0000	1	(1.0997)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	544.42	526.77	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0073)	0.0000	1	(0.0728)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	6,800	2.6339	18,226.34	17,910.21	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2488)	0.0000	1	(2.4410)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.10	263.39	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	5,000	2.6339	13,753.39	13,169.27	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1829)	0.0000	1	(1.8371)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,500	2.6339	4,162.40	3,950.78	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0549)	0.0000	1	(0.5555)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	3,500	2.6339	9,712.27	9,218.49	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1280)	0.0000	1	(1.2962)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	900	2.6339	2,497.44	2,370.47	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3333)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	2,900	2.6339	8,047.31	7,638.18	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1061)	0.0000	1	(1.0740)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	8,300	2.6339	23,031.94	21,860.99	0.0000	4.3300	50.00	0.00	(2.7702)	(0.3036)	0.0000	1	(3.0739)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	300	2.6339	832.48	790.16	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	2,700	2.6339	7,492.32	7,111.41	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0988)	0.0000	1	(0.9999)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,300	2.6339	3,607.41	3,424.01	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0476)	0.0000	1	(0.4814)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	7,600	2.6339	21,089.49	20,017.29	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2780)	0.0000	1	(2.8146)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	900	2.6339	2,497.44	2,370.47	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3333)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	6,400	2.6339	17,759.57	16,856.67	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2341)	0.0000	1	(2.3702)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	8,200	2.6339	22,754.45	21,597.60	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3000)	0.0000	1	(3.0368)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,300	2.6339	3,607.41	3,424.01	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0476)	0.0000	1	(0.4814)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	300	2.6339	832.48	790.16	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	7,100	2.6339	19,702.02	18,700.36	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2597)	0.0000	1	(2.6294)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	3,400	2.6339	9,434.77	8,955.10	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1244)	0.0000	1	(1.2592)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,900	2.6339	5,272.37	5,004.32	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0695)	0.0000	1	(0.7037)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	900	2.6339	2,497.44	2,370.47	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3333)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,300	2.6339	3,607.41	3,424.01	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0476)	0.0000	1	(0.4814)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	2,200	2.6339	6,104.85	5,794.48	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0805)	0.0000	1	(0.8148)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	400	2.6339	1,109.97	1,053.54	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,100	2.6339	3,052.43	2,897.24	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0402)	0.0000	1	(0.4074)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	300	2.6339	832.48	790.16	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,000	2.6339	2,774.93	2,633.85	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0366)	0.0000	1	(0.3703)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	3,100	2.6339	8,602.29	8,164.95	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1134)	0.0000	1	(1.1481)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	31,600	2.6339	87,687.88	83,229.79	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1560)	0.0000	1	(11.7029)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	1,900	2.6339	5,272.37	5,004.32	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0695)	0.0000	1	(0.7037)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	600	2.6339	1,664.96	1,580.31	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0219)	0.0000	1	(0.2222)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	400	2.6339	1,109.97	1,053.54	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	2,200	2.6339	6,104.85	5,794.48	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0805)	0.0000	1	(0.8148)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	600	2.6339	1,664.96	1,580.31	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0219)	0.0000	1	(0.2222)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	8,200	2.6339	22,754.45	21,597.60	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3000)	0.0000	1	(3.0368)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	400	2.6339	1,109.97	1,053.54	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	2,100	2.6339	5,827.36	5,531.09	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0768)	0.0000	1	(0.7777)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/17/2025	SDB3260123135	0	100	2.6339	277.49	263.39	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	400	2.6339	1,109.97	1,053.54	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	200	2.6339	554.99	526.77	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/17/2025	SDB3260123135	0	400	2.6339	1,109.97	1,053.54	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	12,400	2.5497	31,369.72	31,615.88	0.0000	4.3300	50.00	0.00	(3.7731)	(0.4391)	0.0000	1	(4.2122)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,500	2.5497	3,811.52	3,824.50	0.0000	4.3300	50.00	0.00	(0.4584)	(0.0531)	0.0000	1	(0.5116)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	12,400	2.5497	31,717.18	31,615.88	0.0000	4.3300	50.00	0.00	(3.8149)	(0.4391)	0.0000	1	(4.2540)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,700	2.5497	4,357.89	4,334.44	0.0000	4.3300	50.00	0.00	(0.5242)	(0.0602)	0.0000	1	(0.5844)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,400	2.5497	3,612.97	3,569.54	0.0000	4.3300	50.00	0.00	(0.4346)	(0.0496)	0.0000	1	(0.4841)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	4,400	2.5497	11,404.16	11,218.54	0.0000	4.3300	50.00	0.00	(1.3717)	(0.1558)	0.0000	1	(1.5275)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	522.01	509.93	0.0000	4.3300	50.00	0.00	(0.0628)	(0.0071)	0.0000	1	(0.0699)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,400	2.5497	3,622.62	3,569.54	0.0000	4.3300	50.00	0.00	(0.4357)	(0.0496)	0.0000	1	(0.4853)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	529.03	509.93	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0071)	0.0000	1	(0.0707)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	4,300	2.5497	11,414.93	10,963.57	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1523)	0.0000	1	(1.5252)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	3,100	2.5497	8,200.05	7,903.97	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1098)	0.0000	1	(1.0961)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	544.42	509.93	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0071)	0.0000	1	(0.0726)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	6,800	2.5497	18,226.34	17,337.74	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2408)	0.0000	1	(2.4330)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.10	254.97	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	5,000	2.5497	13,753.39	12,748.34	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1771)	0.0000	1	(1.8313)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,500	2.5497	4,162.40	3,824.50	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0531)	0.0000	1	(0.5538)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	3,500	2.5497	9,712.27	8,923.84	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1239)	0.0000	1	(1.2921)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	900	2.5497	2,497.44	2,294.70	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0319)	0.0000	1	(0.3323)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	2,900	2.5497	8,047.31	7,394.04	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1027)	0.0000	1	(1.0706)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	8,300	2.5497	23,031.94	21,162.24	0.0000	4.3300	50.00	0.00	(2.7702)	(0.2939)	0.0000	1	(3.0642)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	300	2.5497	832.48	764.90	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0106)	0.0000	1	(0.1108)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	2,700	2.5497	7,492.32	6,884.10	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0956)	0.0000	1	(0.9968)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,300	2.5497	3,607.41	3,314.57	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0460)	0.0000	1	(0.4799)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	7,600	2.5497	21,089.49	19,377.48	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2691)	0.0000	1	(2.8057)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	900	2.5497	2,497.44	2,294.70	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0319)	0.0000	1	(0.3323)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	6,400	2.5497	17,759.57	16,317.88	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2266)	0.0000	1	(2.3627)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	8,200	2.5497	22,754.45	20,907.28	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2904)	0.0000	1	(3.0272)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,300	2.5497	3,607.41	3,314.57	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0460)	0.0000	1	(0.4799)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	300	2.5497	832.48	764.90	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0106)	0.0000	1	(0.1108)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	7,100	2.5497	19,702.02	18,102.64	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2514)	0.0000	1	(2.6211)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	3,400	2.5497	9,434.77	8,668.87	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1204)	0.0000	1	(1.2552)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,900	2.5497	5,272.37	4,844.37	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0673)	0.0000	1	(0.7014)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	900	2.5497	2,497.44	2,294.70	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0319)	0.0000	1	(0.3323)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,300	2.5497	3,607.41	3,314.57	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0460)	0.0000	1	(0.4799)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	2,200	2.5497	6,104.85	5,609.27	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0779)	0.0000	1	(0.8122)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	400	2.5497	1,109.97	1,019.87	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0142)	0.0000	1	(0.1477)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,100	2.5497	3,052.43	2,804.63	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0390)	0.0000	1	(0.4061)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	300	2.5497	832.48	764.90	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0106)	0.0000	1	(0.1108)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,000	2.5497	2,774.93	2,549.67	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0354)	0.0000	1	(0.3692)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	3,100	2.5497	8,602.29	7,903.97	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1098)	0.0000	1	(1.1444)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	31,600	2.5497	87,687.88	80,569.51	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1190)	0.3000	1	(11.6659)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	1,900	2.5497	5,272.37	4,844.37	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0673)	0.0000	1	(0.7014)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	600	2.5497	1,664.96	1,529.80	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0212)	0.0000	1	(0.2215)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	400	2.5497	1,109.97	1,019.87	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0142)	0.0000	1	(0.1477)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	2,200	2.5497	6,104.85	5,609.27	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0779)	0.3000	1	(0.8122)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	600	2.5497	1,664.96	1,529.80	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0212)	0.0000	1	(0.2215)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	8,200	2.5497	22,754.45	20,907.28	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2904)	0.3000	1	(3.0272)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	400	2.5497	1,109.97	1,019.87	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0142)	0.0000	1	(0.1477)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	2,100	2.5497	5,827.36	5,354.30	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0744)	0.0000	1	(0.7753)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.0000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	100	2.5497	277.49	254.97	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.3000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	400	2.5497	1,109.97	1,019.87	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0142)	0.0000	1	(0.1477)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	200	2.5497	554.99	509.93	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0071)	0.3000	1	(0.0738)	02/07/2025
300357.ZK	01/16/2025	SDB3260123135	0	400	2.5497	1,109.97	1,019.87	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0142)	0.0000	1	(0.1477)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	12,400	2.5058	31,717.18	31,072.28	0.0000	4.3300	50.00	0.00	(3.8149)	(0.4316)	0.0000	1	(4.2464)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,700	2.5058	4,357.89	4,259.91	0.0000	4.3300	50.00	0.00	(0.5242)	(0.0592)	0.0000	1	(0.5833)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,400	2.5058	3,612.97	3,508.16	0.0000	4.3300	50.00	0.00	(0.3446)	(0.0487)	0.0000	1	(0.4833)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	4,400	2.5058	11,404.16	11,025.65	0.0000	4.3300	50.00	0.00	(1.3717)	(0.1531)	0.3000	1	(1.5248)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	522.01	501.17	0.0000	4.3300	50.00	0.00	(0.0628)	(0.0070)	0.0000	1	(0.0697)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,400	2.5058	3,622.62	3,508.16	0.0000	4.3300	50.00	0.00	(0.4357)	(0.0487)	0.3000	1	(0.4844)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	529.03	501.17	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0070)	0.0000	1	(0.0706)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	4,300	2.5058	11,414.93	10,775.06	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1497)	0.0000	1	(1.5226)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	3,100	2.5058	8,200.05	7,768.07	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1079)	0.0000	1	(1.0942)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	544.42	501.17	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0070)	0.0000	1	(0.0724)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	6,800	2.5058	18,226.34	17,039.64	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2367)	0.3000	1	(2.4289)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.10	250.58	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0035)	0.0000	1	(0.0368)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	5,000	2.5058	13,753.39	12,529.14	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1740)	0.3000	1	(1.8282)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,500	2.5058	4,162.40	3,758.74	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0522)	0.0000	1	(0.5528)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	3,500	2.5058	9,712.27	8,770.40	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1218)	0.0000	1	(1.2900)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	900	2.5058	2,497.44	2,255.25	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0313)	0.0000	1	(0.3317)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	2,900	2.5058	8,047.31	7,266.90	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1009)	0.0000	1	(1.0688)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.3000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	8,300	2.5058	23,031.94	20,798.38	0.0000	4.3300	50.00	0.00	(2.7702)	(0.2889)	0.3000	1	(3.0591)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	300	2.5058	832.48	751.75	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0104)	0.0000	1	(0.1106)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	2,700	2.5058	7,492.32	6,765.74	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0940)	0.0000	1	(0.9951)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,300	2.5058	3,607.41	3,257.58	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0452)	0.0000	1	(0.4791)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	7,600	2.5058	21,089.49	19,044.30	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2645)	0.3000	1	(2.8011)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	900	2.5058	2,497.44	2,255.25	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0313)	0.0000	1	(0.3317)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	6,400	2.5058	17,759.57	16,037.31	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2227)	0.0000	1	(2.3588)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	8,200	2.5058	22,754.45	20,547.80	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2854)	0.0000	1	(3.0222)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,300	2.5058	3,607.41	3,257.58	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0452)	0.0000	1	(0.4791)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	300	2.5058	832.48	751.75	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0104)	0.0000	1	(0.1106)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	7,100	2.5058	19,702.02	17,791.39	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2471)	0.3000	1	(2.6168)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	3,400	2.5058	9,434.77	8,519.82	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1183)	0.0000	1	(1.2531)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,900	2.5058	5,272.37	4,761.08	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0661)	0.0000	1	(0.7003)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	900	2.5058	2,497.44	2,255.25	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0313)	0.0000	1	(0.3317)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,300	2.5058	3,607.41	3,257.58	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0452)	0.0000	1	(0.4791)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	2,200	2.5058	6,104.85	5,512.82	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0766)	0.0000	1	(0.8108)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	400	2.5058	1,109.97	1,002.33	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0139)	0.0000	1	(0.1474)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,100	2.5058	3,052.43	2,756.41	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0383)	0.0000	1	(0.4054)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	300	2.5058	832.48	751.75	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0104)	0.0000	1	(0.1106)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,000	2.5058	2,774.93	2,505.83	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0348)	0.0000	1	(0.3686)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	3,100	2.5058	8,602.29	7,768.07	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1079)	0.0000	1	(1.1426)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	31,600	2.5058	87,687.88	79,184.20	0.0000	4.3300	50.00	0.00	(10.5469)	(1.0998)	0.0000	1	(11.6467)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	1,900	2.5058	5,272.37	4,761.08	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0661)	0.0000	1	(0.7003)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	600	2.5058	1,664.96	1,503.50	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0209)	0.0000	1	(0.2211)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	400	2.5058	1,109.97	1,002.33	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0139)	0.0000	1	(0.1474)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	2,200	2.5058	6,104.85	5,512.82	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0766)	0.0000	1	(0.8108)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	600	2.5058	1,664.96	1,503.50	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0209)	0.0000	1	(0.2211)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	8,200	2.5058	22,754.45	20,547.80	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2854)	0.0000	1	(3.0222)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	400	2.5058	1,109.97	1,002.33	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0139)	0.0000	1	(0.1474)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	2,100	2.5058	5,827.36	5,262.24	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0731)	0.0000	1	(0.7740)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	100	2.5058	277.49	250.58	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0035)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	400	2.5058	1,109.97	1,002.33	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0139)	0.0000	1	(0.1474)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	200	2.5058	554.99	501.17	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0070)	0.0000	1	(0.0737)	02/07/2025
300357.ZK	01/15/2025	SDB3260123135	0	400	2.5058	1,109.97	1,002.33	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0139)	0.0000	1	(0.1474)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,400	2.5862	3,612.97	3,620.63	0.0000	4.3300	50.00	0.00	(0.4346)	(0.0503)	0.0000	1	(0.4848)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	4,400	2.5862	11,404.16	11,379.13	0.0000	4.3300	50.00	0.00	(1.3717)	(0.1580)	0.0000	1	(1.5297)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	522.01	517.23	0.0000	4.3300	50.00	0.00	(0.0628)	(0.0072)	0.0000	1	(0.0700)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,400	2.5862	3,622.62	3,620.63	0.0000	4.3300	50.00	0.00	(0.4357)	(0.0503)	0.0000	1	(0.4860)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	529.03	517.23	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0072)	0.0000	1	(0.0708)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	4,300	2.5862	11,414.93	11,120.51	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1545)	0.0000	1	(1.5274)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	3,100	2.5862	8,200.05	8,017.11	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1113)	0.0000	1	(1.0976)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	544.42	517.23	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0072)	0.0000	1	(0.0727)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	6,800	2.5862	18,226.34	17,585.93	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2442)	0.0000	1	(2.4365)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.10	258.62	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0036)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	5,000	2.5862	13,753.39	12,930.83	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1796)	0.0000	1	(1.8338)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,500	2.5862	4,162.40	3,879.25	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0539)	0.0000	1	(0.5545)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	3,500	2.5862	9,712.27	9,051.58	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1257)	0.0000	1	(1.2939)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	900	2.5862	2,497.44	2,327.55	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	2,900	2.5862	8,047.31	7,499.88	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1042)	0.0000	1	(1.0721)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	8,300	2.5862	23,031.94	21,465.18	0.0000	4.3300	50.00	0.00	(2.7702)	(0.2981)	0.0000	1	(3.0684)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	300	2.5862	832.48	775.85	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/14/2025	SDB3260123135	0	2,700	2.5862	7,492.32	6,982.65	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0970)	0.0000	1	(0.9981)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,300	2.5862	3,607.41	3,362.02	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	7,600	2.5862	21,089.49	19,654.86	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2730)	0.0000	1	(2.8096)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	900	2.5862	2,497.44	2,327.55	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	6,400	2.5862	17,759.57	16,551.46	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2299)	0.0000	1	(2.3660)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	8,200	2.5862	22,754.45	21,206.56	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2945)	0.0000	1	(3.0314)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,300	2.5862	3,607.41	3,362.02	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	300	2.5862	832.48	775.85	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	7,100	2.5862	19,702.02	18,361.78	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2550)	0.0000	1	(2.6247)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	3,400	2.5862	9,434.77	8,792.96	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1221)	0.0000	1	(1.2569)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,900	2.5862	5,272.37	4,913.72	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0682)	0.0000	1	(0.7024)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	900	2.5862	2,497.44	2,327.55	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,300	2.5862	3,607.41	3,362.02	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	2,200	2.5862	6,104.85	5,689.57	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0790)	0.0000	1	(0.8133)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	400	2.5862	1,109.97	1,034.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,100	2.5862	3,052.43	2,844.78	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0395)	0.0000	1	(0.4066)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	300	2.5862	832.48	775.85	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,000	2.5862	2,774.93	2,586.17	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0359)	0.0000	1	(0.3697)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	3,100	2.5862	8,602.29	8,017.11	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1113)	0.0000	1	(1.1460)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	31,600	2.5862	87,687.88	81,722.85	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1350)	0.0000	1	(11.6819)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	1,900	2.5862	5,272.37	4,913.72	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0682)	0.0000	1	(0.7024)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	600	2.5862	1,664.96	1,551.70	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0216)	0.0000	1	(0.2218)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	400	2.5862	1,109.97	1,034.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	2,200	2.5862	6,104.85	5,689.57	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0790)	0.0000	1	(0.8133)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	600	2.5862	1,664.96	1,551.70	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0216)	0.0000	1	(0.2218)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	8,200	2.5862	22,754.45	21,206.56	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2945)	0.0000	1	(3.0314)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	400	2.5862	1,109.97	1,034.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	2,100	2.5862	5,827.36	5,430.95	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0754)	0.0000	1	(0.7763)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	100	2.5862	277.49	258.62	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	400	2.5862	1,109.97	1,034.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	200	2.5862	554.99	517.23	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/14/2025	SDB3260123135	0	400	2.5862	1,109.97	1,034.47	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	522.01	517.46	0.0000	4.3300	50.00	0.00	(0.0628)	(0.0072)	0.0000	1	(0.0700)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,400	2.5873	3,622.62	3,622.23	0.0000	4.3300	50.00	0.00	(0.4357)	(0.0503)	0.0000	1	(0.4860)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	529.03	517.46	0.0000	4.3300	50.00	0.00	(0.0636)	(0.0072)	0.0000	1	(0.0708)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	4,300	2.5873	11,414.93	11,125.43	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1545)	0.0000	1	(1.5275)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	3,100	2.5873	8,200.05	8,020.66	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1114)	0.0000	1	(1.0977)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	544.42	517.46	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0072)	0.0000	1	(0.0727)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	6,800	2.5873	18,226.34	17,593.71	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2444)	0.0000	1	(2.4366)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.10	258.73	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0036)	0.0000	1	(0.0369)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	5,000	2.5873	13,753.39	12,936.55	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1797)	0.0000	1	(1.8339)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/13/2025	SDB3260123135	0	1,500	2.5873	4,162.40	3,880.97	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0539)	0.0000	1	(0.5545)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	3,500	2.5873	9,712.27	9,055.58	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1258)	0.0000	1	(1.2939)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	900	2.5873	2,497.44	2,328.58	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	2,900	2.5873	8,047.31	7,503.20	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1042)	0.0000	1	(1.0721)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	8,300	2.5873	23,031.94	21,474.67	0.0000	4.3300	50.00	0.00	(2.7702)	(0.2983)	0.0000	1	(3.0685)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	300	2.5873	832.48	776.19	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	2,700	2.5873	7,492.32	6,985.74	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0970)	0.0000	1	(0.9982)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,300	2.5873	3,607.41	3,363.50	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	7,600	2.5873	21,089.49	19,663.56	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2731)	0.0000	1	(2.8097)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	900	2.5873	2,497.44	2,328.58	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	6,400	2.5873	17,759.57	16,558.78	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2300)	0.0000	1	(2.3661)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	8,200	2.5873	22,754.45	21,215.94	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2947)	0.0000	1	(3.0315)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,300	2.5873	3,607.41	3,363.50	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	300	2.5873	832.48	776.19	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	7,100	2.5873	19,702.02	18,369.90	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2551)	0.0000	1	(2.6249)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	3,400	2.5873	9,434.77	8,796.85	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1222)	0.0000	1	(1.2570)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,900	2.5873	5,272.37	4,915.89	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0683)	0.0000	1	(0.7024)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	900	2.5873	2,497.44	2,328.58	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0323)	0.0000	1	(0.3327)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,300	2.5873	3,607.41	3,363.50	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0467)	0.0000	1	(0.4806)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	2,200	2.5873	6,104.85	5,692.08	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0791)	0.0000	1	(0.8133)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	400	2.5873	1,109.97	1,034.92	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,100	2.5873	3,052.43	2,846.04	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0395)	0.0000	1	(0.4067)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	300	2.5873	832.48	776.19	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0108)	0.0000	1	(0.1109)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,000	2.5873	2,774.93	2,587.31	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0359)	0.0000	1	(0.3697)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	3,100	2.5873	8,602.29	8,020.66	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1114)	0.0000	1	(1.1461)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	31,600	2.5873	87,687.88	81,759.00	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1355)	0.0000	1	(11.6824)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	1,900	2.5873	5,272.37	4,915.89	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0683)	0.0000	1	(0.7024)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	600	2.5873	1,664.96	1,552.39	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0216)	0.0000	1	(0.2218)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	400	2.5873	1,109.97	1,034.92	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	2,200	2.5873	6,104.85	5,692.08	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0791)	0.0000	1	(0.8133)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	600	2.5873	1,664.96	1,552.39	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0216)	0.0000	1	(0.2218)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	8,200	2.5873	22,754.45	21,215.94	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2947)	0.0000	1	(3.0315)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	400	2.5873	1,109.97	1,034.92	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	2,100	2.5873	5,827.36	5,433.35	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0755)	0.0000	1	(0.7764)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	100	2.5873	277.49	258.73	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0036)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	400	2.5873	1,109.97	1,034.92	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	200	2.5873	554.99	517.46	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0072)	0.0000	1	(0.0739)	02/07/2025
300357.ZK	01/13/2025	SDB3260123135	0	400	2.5873	1,109.97	1,034.92	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0144)	0.0000	1	(0.1479)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	529.03	528.87	0.0000	4.3300	50.00	0.00	(0.1909)	(0.0220)	0.0000	3	(0.2129)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	4,300	2.6443	11,414.93	11,370.70	0.0000	4.3300	50.00	0.00	(4.1189)	(0.4738)	0.0000	3	(4.5927)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	3,100	2.6443	8,200.05	8,197.48	0.0000	4.3300	50.00	0.00	(2.9589)	(0.3416)	0.0000	3	(3.3004)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	544.42	528.87	0.0000	4.3300	50.00	0.00	(0.1964)	(0.0220)	0.0000	3	(0.2185)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	6,800	2.6443	18,226.34	17,981.57	0.0000	4.3300	50.00	0.00	(6.5767)	(0.7492)	0.0000	3	(7.3259)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.10	264.43	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0110)	0.0000	3	(0.1110)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	5,000	2.6443	13,753.39	13,221.75	0.0000	4.3300	50.00	0.00	(4.9627)	(0.5509)	0.0000	3	(5.5136)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,500	2.6443	4,162.40	3,966.52	0.0000	4.3300	50.00	0.00	(1.5019)	(0.1653)	0.0000	3	(1.6672)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	3,500	2.6443	9,712.27	9,255.22	0.0000	4.3300	50.00	0.00	(3.5045)	(0.3856)	0.0000	3	(3.8901)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	900	2.6443	2,497.44	2,379.91	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0992)	0.0000	3	(1.0003)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	2,900	2.6443	8,047.31	7,668.61	0.0000	4.3300	50.00	0.00	(2.9037)	(0.3195)	0.0000	3	(3.2233)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	8,300	2.6443	23,031.94	21,948.10	0.0000	4.3300	50.00	0.00	(8.3107)	(0.9145)	0.0000	3	(9.2252)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	300	2.6443	832.48	793.30	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0331)	0.0000	3	(0.3334)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	2,700	2.6443	7,492.32	7,139.74	0.0000	4.3300	50.00	0.00	(2.7035)	(0.2975)	0.0000	3	(3.0010)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,300	2.6443	3,607.41	3,437.65	0.0000	4.3300	50.00	0.00	(1.3017)	(0.1432)	0.0000	3	(1.4449)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	7,600	2.6443	21,089.49	20,097.05	0.0000	4.3300	50.00	0.00	(7.6098)	(0.8374)	0.0000	3	(8.4472)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	900	2.6443	2,497.44	2,379.91	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0992)	0.0000	3	(1.0003)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	6,400	2.6443	17,759.57	16,923.83	0.0000	4.3300	50.00	0.00	(6.4082)	(0.7052)	0.0000	3	(7.1134)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	8,200	2.6443	22,754.45	21,683.66	0.0000	4.3300	50.00	0.00	(8.2106)	(0.9035)	0.0000	3	(9.1141)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,300	2.6443	3,607.41	3,437.65	0.0000	4.3300	50.00	0.00	(1.3017)	(0.1432)	0.0000	3	(1.4449)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	300	2.6443	832.48	793.30	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0331)	0.0000	3	(0.3334)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	7,100	2.6443	19,702.02	18,774.88	0.0000	4.3300	50.00	0.00	(7.1091)	(0.7823)	0.0000	3	(7.8914)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	3,400	2.6443	9,434.77	8,990.79	0.0000	4.3300	50.00	0.00	(3.4044)	(0.3746)	0.0000	3	(3.7790)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,900	2.6443	5,272.37	5,024.26	0.0000	4.3300	50.00	0.00	(1.9024)	(0.2093)	0.0000	3	(2.1118)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	900	2.6443	2,497.44	2,379.91	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0992)	0.0000	3	(1.0003)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,300	2.6443	3,607.41	3,437.65	0.0000	4.3300	50.00	0.00	(1.3017)	(0.1432)	0.0000	3	(1.4449)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	2,200	2.6443	6,104.85	5,817.57	0.0000	4.3300	50.00	0.00	(2.2028)	(0.2424)	0.0000	3	(2.4452)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	400	2.6443	1,109.97	1,057.74	0.0000	4.3300	50.00	0.00	(0.4005)	(0.0441)	0.0000	3	(0.4446)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,100	2.6443	3,052.43	2,908.78	0.0000	4.3300	50.00	0.00	(1.1014)	(0.1212)	0.0000	3	(1.2226)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	300	2.6443	832.48	793.30	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0331)	0.0000	3	(0.3334)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,000	2.6443	2,774.93	2,644.35	0.0000	4.3300	50.00	0.00	(1.0013)	(0.1102)	0.0000	3	(1.1115)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	3,100	2.6443	8,602.29	8,197.48	0.0000	4.3300	50.00	0.00	(3.1040)	(0.3416)	0.0000	3	(3.4456)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	31,600	2.6443	87,687.88	83,561.43	0.0000	4.3300	50.00	0.00	(31.6407)	(3.4817)	0.0000	3	(35.1224)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	1,900	2.6443	5,272.37	5,024.26	0.0000	4.3300	50.00	0.00	(1.9024)	(0.2093)	0.0000	3	(2.1118)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	600	2.6443	1,664.96	1,586.61	0.0000	4.3300	50.00	0.00	(0.6008)	(0.0661)	0.0000	3	(0.6669)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	400	2.6443	1,109.97	1,057.74	0.0000	4.3300	50.00	0.00	(0.4005)	(0.0441)	0.0000	3	(0.4446)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	2,200	2.6443	6,104.85	5,817.57	0.0000	4.3300	50.00	0.00	(2.2028)	(0.2424)	0.0000	3	(2.4452)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	600	2.6443	1,664.96	1,586.61	0.0000	4.3300	50.00	0.00	(0.6008)	(0.0661)	0.0000	3	(0.6669)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	8,200	2.6443	22,754.45	21,683.66	0.0000	4.3300	50.00	0.00	(8.2106)	(0.9035)	0.0000	3	(9.1141)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	400	2.6443	1,109.97	1,057.74	0.0000	4.3300	50.00	0.00	(0.4005)	(0.0441)	0.0000	3	(0.4446)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/10/2025	SDB3260123135	0	2,100	2.6443	5,827.36	5,553.13	0.0000	4.3300	50.00	0.00	(2.1027)	(0.2314)	0.0000	3	(2.3341)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	100	2.6443	277.49	264.43	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	3	(0.1111)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	400	2.6443	1,109.97	1,057.74	0.0000	4.3300	50.00	0.00	(0.4005)	(0.0441)	0.0000	3	(0.4446)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	200	2.6443	554.99	528.87	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0220)	0.0000	3	(0.2223)	02/07/2025
300357.ZK	01/10/2025	SDB3260123135	0	400	2.6443	1,109.97	1,057.74	0.0000	4.3300	50.00	0.00	(0.4005)	(0.0441)	0.0000	3	(0.4446)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	4,300	2.6533	11,414.93	11,409.00	0.0000	4.3300	50.00	0.00	(1.3730)	(0.1585)	0.0000	1	(1.5314)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	3,100	2.6533	8,200.05	8,225.09	0.0000	4.3300	50.00	0.00	(0.9863)	(0.1142)	0.0000	1	(1.1005)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	544.42	530.65	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0074)	0.0000	1	(0.0729)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	6,800	2.6533	18,226.34	18,042.13	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2506)	0.0000	1	(2.4428)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.10	265.33	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	5,000	2.6533	13,753.39	13,266.28	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1843)	0.0000	1	(1.8385)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,500	2.6533	4,162.40	3,979.88	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0553)	0.0000	1	(0.5559)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	3,500	2.6533	9,712.27	9,286.39	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1290)	0.0000	1	(1.2971)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	900	2.6533	2,497.44	2,387.93	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0332)	0.0000	1	(0.3336)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	2,900	2.6533	8,047.31	7,694.44	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1069)	0.0000	1	(1.0748)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	8,300	2.6533	23,031.94	22,022.02	0.0000	4.3300	50.00	0.00	(2.7702)	(0.3059)	0.0000	1	(3.0761)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	300	2.6533	832.48	795.98	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0111)	0.0000	1	(0.1112)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	2,700	2.6533	7,492.32	7,163.79	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0995)	0.0000	1	(1.0007)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,300	2.6533	3,607.41	3,449.23	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0479)	0.0000	1	(0.4818)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	7,600	2.6533	21,089.49	20,164.74	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2801)	0.0000	1	(2.8167)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	900	2.6533	2,497.44	2,387.93	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0332)	0.0000	1	(0.3336)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	6,400	2.6533	17,759.57	16,980.83	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2358)	0.0000	1	(2.3719)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	8,200	2.6533	22,754.45	21,756.69	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3022)	0.0000	1	(3.0390)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,300	2.6533	3,607.41	3,449.23	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0479)	0.0000	1	(0.4818)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	300	2.6533	832.48	795.98	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0111)	0.0000	1	(0.1112)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	7,100	2.6533	19,702.02	18,838.11	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2616)	0.0000	1	(2.6314)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	3,400	2.6533	9,434.77	9,021.07	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1253)	0.0000	1	(1.2601)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,900	2.6533	5,272.37	5,041.18	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0700)	0.0000	1	(0.7042)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	900	2.6533	2,497.44	2,387.93	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0332)	0.0000	1	(0.3336)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,300	2.6533	3,607.41	3,449.23	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0479)	0.0000	1	(0.4818)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	2,200	2.6533	6,104.85	5,837.16	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0811)	0.0000	1	(0.8153)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	400	2.6533	1,109.97	1,061.30	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,100	2.6533	3,052.43	2,918.58	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0405)	0.0000	1	(0.4077)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	300	2.6533	832.48	795.98	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0111)	0.0000	1	(0.1112)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,000	2.6533	2,774.93	2,653.26	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0369)	0.0000	1	(0.3706)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	3,100	2.6533	8,602.29	8,225.09	0.0000	4.3300	50.00	0.00	(0.9687)	(0.1142)	0.0000	1	(1.1489)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	31,600	2.6533	87,687.88	83,842.86	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1645)	0.0000	1	(11.7114)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	1,900	2.6533	5,272.37	5,041.18	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0700)	0.0000	1	(0.7042)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/09/2025	SDB3260123135	0	600	2.6533	1,664.96	1,591.95	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0221)	0.0000	1	(0.2224)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	400	2.6533	1,109.97	1,061.30	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	2,200	2.6533	6,104.85	5,837.16	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0811)	0.0000	1	(0.8153)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	600	2.6533	1,664.96	1,591.95	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0221)	0.0000	1	(0.2224)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	8,200	2.6533	22,754.45	21,756.69	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3022)	0.0000	1	(3.0390)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	400	2.6533	1,109.97	1,061.30	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	2,100	2.6533	5,827.36	5,571.84	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0774)	0.0000	1	(0.7783)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	100	2.6533	277.49	265.33	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	400	2.6533	1,109.97	1,061.30	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	200	2.6533	554.99	530.65	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/09/2025	SDB3260123135	0	400	2.6533	1,109.97	1,061.30	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0147)	0.0000	1	(0.1482)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	544.42	525.63	0.0000	4.3300	50.00	0.00	(0.0655)	(0.0073)	0.0000	1	(0.0728)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	6,800	2.6282	18,226.34	17,871.44	0.0000	4.3300	50.00	0.00	(2.1922)	(0.2482)	0.0000	1	(2.4404)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.10	262.82	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	5,000	2.6282	13,753.39	13,140.77	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1825)	0.0000	1	(1.8367)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,500	2.6282	4,162.40	3,942.23	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0548)	0.0000	1	(0.5554)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	3,500	2.6282	9,712.27	9,198.54	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1278)	0.0000	1	(1.2959)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	900	2.6282	2,497.44	2,365.34	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3332)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	2,900	2.6282	8,047.31	7,621.64	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1059)	0.0000	1	(1.0738)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	8,300	2.6282	23,031.94	21,813.67	0.0000	4.3300	50.00	0.00	(2.7702)	(0.3030)	0.0000	1	(3.0732)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	300	2.6282	832.48	788.45	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	2,700	2.6282	7,492.32	7,096.01	0.0000	4.3300	50.00	0.00	(0.9012)	(0.0986)	0.0000	1	(0.9997)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,300	2.6282	3,607.41	3,416.60	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0475)	0.0000	1	(0.4813)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	7,600	2.6282	21,089.49	19,973.96	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2774)	0.0000	1	(2.8140)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	900	2.6282	2,497.44	2,365.34	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3332)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	6,400	2.6282	17,759.57	16,820.18	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2336)	0.0000	1	(2.3697)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	8,200	2.6282	22,754.45	21,550.85	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2993)	0.0000	1	(3.0362)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,300	2.6282	3,607.41	3,416.60	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0475)	0.0000	1	(0.4813)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	300	2.6282	832.48	788.45	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	7,100	2.6282	19,702.02	18,659.89	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2592)	0.0000	1	(2.6289)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	3,400	2.6282	9,434.77	8,935.72	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1241)	0.0000	1	(1.2589)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,900	2.6282	5,272.37	4,993.49	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0694)	0.0000	1	(0.7035)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	900	2.6282	2,497.44	2,365.34	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0329)	0.0000	1	(0.3332)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,300	2.6282	3,607.41	3,416.60	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0475)	0.0000	1	(0.4813)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	2,200	2.6282	6,104.85	5,781.94	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0803)	0.0000	1	(0.8146)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	400	2.6282	1,109.97	1,051.26	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,100	2.6282	3,052.43	2,890.97	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0402)	0.0000	1	(0.4073)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	300	2.6282	832.48	788.45	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0110)	0.0000	1	(0.1111)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,000	2.6282	2,774.93	2,628.15	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0365)	0.0000	1	(0.3703)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/08/2025	SDB3260123135	0	3,100	2.6282	8,602.29	8,147.27	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1132)	0.0000	1	(1.1478)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	31,600	2.6282	87,687.88	83,049.63	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1535)	0.0000	1	(11.7004)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	1,900	2.6282	5,272.37	4,993.49	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0694)	0.0000	1	(0.7035)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	600	2.6282	1,664.96	1,576.89	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0219)	0.0000	1	(0.2222)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	400	2.6282	1,109.97	1,051.26	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	2,200	2.6282	6,104.85	5,781.94	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0803)	0.0000	1	(0.8146)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	600	2.6282	1,664.96	1,576.89	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0219)	0.0000	1	(0.2222)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	8,200	2.6282	22,754.45	21,550.85	0.0000	4.3300	50.00	0.00	(2.7369)	(0.2993)	0.0000	1	(3.0362)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	400	2.6282	1,109.97	1,051.26	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	2,100	2.6282	5,827.36	5,519.12	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0767)	0.0000	1	(0.7776)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	100	2.6282	277.49	262.82	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0370)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	400	2.6282	1,109.97	1,051.26	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	200	2.6282	554.99	525.63	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0073)	0.0000	1	(0.0741)	02/07/2025
300357.ZK	01/08/2025	SDB3260123135	0	400	2.6282	1,109.97	1,051.26	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0146)	0.0000	1	(0.1481)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.10	267.96	0.0000	4.3300	50.00	0.00	(0.0333)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	5,000	2.6796	13,753.39	13,398.01	0.0000	4.3300	50.00	0.00	(1.6542)	(0.1861)	0.0000	1	(1.8403)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,500	2.6796	4,162.40	4,019.40	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0558)	0.0000	1	(0.5565)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	3,500	2.6796	9,712.27	9,378.61	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1303)	0.0000	1	(1.2984)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	900	2.6796	2,497.44	2,411.64	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0335)	0.0000	1	(0.3339)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	2,900	2.6796	8,047.31	7,770.85	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1079)	0.0000	1	(1.0758)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	8,300	2.6796	23,031.94	22,240.70	0.0000	4.3300	50.00	0.00	(2.7702)	(0.3089)	0.0000	1	(3.0791)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	300	2.6796	832.48	803.88	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0112)	0.0000	1	(0.1113)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	2,700	2.6796	7,492.32	7,234.93	0.0000	4.3300	50.00	0.00	(0.9012)	(0.1005)	0.0000	1	(1.0016)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,300	2.6796	3,607.41	3,483.48	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0484)	0.0000	1	(0.4823)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	7,600	2.6796	21,089.49	20,364.98	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2828)	0.0000	1	(2.8194)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	900	2.6796	2,497.44	2,411.64	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0335)	0.0000	1	(0.3339)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	6,400	2.6796	17,759.57	17,149.45	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2382)	0.0000	1	(2.3743)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	8,200	2.6796	22,754.45	21,972.74	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3052)	0.0000	1	(3.0420)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,300	2.6796	3,607.41	3,483.48	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0484)	0.0000	1	(0.4823)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	300	2.6796	832.48	803.88	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0112)	0.0000	1	(0.1113)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	7,100	2.6796	19,702.02	19,025.17	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2642)	0.0000	1	(2.6340)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	3,400	2.6796	9,434.77	9,110.65	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1265)	0.0000	1	(1.2613)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,900	2.6796	5,272.37	5,091.24	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0707)	0.0000	1	(0.7049)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	900	2.6796	2,497.44	2,411.64	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0335)	0.0000	1	(0.3339)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,300	2.6796	3,607.41	3,483.48	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0484)	0.0000	1	(0.4823)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	2,200	2.6796	6,104.85	5,895.12	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0819)	0.0000	1	(0.8162)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	400	2.6796	1,109.97	1,071.84	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1484)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,100	2.6796	3,052.43	2,947.56	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0409)	0.0000	1	(0.4081)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	300	2.6796	832.48	803.88	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0112)	0.0000	1	(0.1113)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/07/2025	SDB3260123135	0	1,000	2.6796	2,774.93	2,679.60	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0372)	0.0000	1	(0.3710)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	3,100	2.6796	8,602.29	8,306.77	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1154)	0.0000	1	(1.1500)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	31,600	2.6796	87,687.88	84,675.42	0.0000	4.3300	50.00	0.00	(10.5469)	(1.1760)	0.0000	1	(11.7230)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	1,900	2.6796	5,272.37	5,091.24	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0707)	0.0000	1	(0.7049)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	600	2.6796	1,664.96	1,607.76	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0223)	0.0000	1	(0.2226)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	400	2.6796	1,109.97	1,071.84	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1484)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	2,200	2.6796	6,104.85	5,895.12	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0819)	0.0000	1	(0.8162)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	600	2.6796	1,664.96	1,607.76	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0223)	0.0000	1	(0.2226)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	8,200	2.6796	22,754.45	21,972.74	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3052)	0.0000	1	(3.0420)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	400	2.6796	1,109.97	1,071.84	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1484)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	2,100	2.6796	5,827.36	5,627.16	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0782)	0.0000	1	(0.7791)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	100	2.6796	277.49	267.96	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0037)	0.0000	1	(0.0371)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	400	2.6796	1,109.97	1,071.84	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1484)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	200	2.6796	554.99	535.92	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0074)	0.0000	1	(0.0742)	02/07/2025
300357.ZK	01/07/2025	SDB3260123135	0	400	2.6796	1,109.97	1,071.84	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0149)	0.0000	1	(0.1484)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,500	2.7749	4,162.40	4,162.40	0.0000	4.3300	50.00	0.00	(0.5006)	(0.0578)	0.0000	1	(0.5585)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	3,500	2.7749	9,712.27	9,712.27	0.0000	4.3300	50.00	0.00	(1.1682)	(0.1349)	0.0000	1	(1.3031)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	900	2.7749	2,497.44	2,497.44	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0347)	0.0000	1	(0.3351)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	2,900	2.7749	8,047.31	8,047.31	0.0000	4.3300	50.00	0.00	(0.9679)	(0.1118)	0.0000	1	(1.0797)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	8,300	2.7749	23,031.94	23,031.94	0.0000	4.3300	50.00	0.00	(2.7702)	(0.3199)	0.0000	1	(3.0901)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	300	2.7749	832.48	832.48	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	2,700	2.7749	7,492.32	7,492.32	0.0000	4.3300	50.00	0.00	(0.9012)	(0.1041)	0.0000	1	(1.0052)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,300	2.7749	3,607.41	3,607.41	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0501)	0.0000	1	(0.4840)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	7,600	2.7749	21,089.49	21,089.49	0.0000	4.3300	50.00	0.00	(2.5366)	(0.2929)	0.0000	1	(2.8295)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	900	2.7749	2,497.44	2,497.44	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0347)	0.0000	1	(0.3351)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	6,400	2.7749	17,759.57	17,759.57	0.0000	4.3300	50.00	0.00	(2.1361)	(0.2467)	0.0000	1	(2.3827)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	8,200	2.7749	22,754.45	22,754.45	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3160)	0.0000	1	(3.0529)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,300	2.7749	3,607.41	3,607.41	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0501)	0.0000	1	(0.4840)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	300	2.7749	832.48	832.48	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	7,100	2.7749	19,702.02	19,702.02	0.0000	4.3300	50.00	0.00	(2.3697)	(0.2736)	0.0000	1	(2.6434)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	3,400	2.7749	9,434.77	9,434.77	0.0000	4.3300	50.00	0.00	(1.1348)	(0.1310)	0.0000	1	(1.2658)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,900	2.7749	5,272.37	5,272.37	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0732)	0.0000	1	(0.7074)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	900	2.7749	2,497.44	2,497.44	0.0000	4.3300	50.00	0.00	(0.3004)	(0.0347)	0.0000	1	(0.3351)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,300	2.7749	3,607.41	3,607.41	0.0000	4.3300	50.00	0.00	(0.4339)	(0.0501)	0.0000	1	(0.4840)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	2,200	2.7749	6,104.85	6,104.85	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0848)	0.0000	1	(0.8191)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	400	2.7749	1,109.97	1,109.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1489)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,100	2.7749	3,052.43	3,052.43	0.0000	4.3300	50.00	0.00	(0.3671)	(0.0424)	0.0000	1	(0.4095)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	300	2.7749	832.48	832.48	0.0000	4.3300	50.00	0.00	(0.1001)	(0.0116)	0.0000	1	(0.1117)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300357.ZK	01/06/2025	SDB3260123135	0	1,000	2.7749	2,774.93	2,774.93	0.0000	4.3300	50.00	0.00	(0.3338)	(0.0385)	0.0000	1	(0.3723)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	3,100	2.7749	8,602.29	8,602.29	0.0000	4.3300	50.00	0.00	(1.0347)	(0.1195)	0.0000	1	(1.1541)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	31,600	2.7749	87,687.88	87,687.88	0.0000	4.3300	50.00	0.00	(10.5469)	(1.2179)	0.0000	1	(11.7648)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	1,900	2.7749	5,272.37	5,272.37	0.0000	4.3300	50.00	0.00	(0.6341)	(0.0732)	0.0000	1	(0.7074)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	600	2.7749	1,664.96	1,664.96	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0231)	0.0000	1	(0.2234)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	400	2.7749	1,109.97	1,109.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1489)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	2,200	2.7749	6,104.85	6,104.85	0.0000	4.3300	50.00	0.00	(0.7343)	(0.0848)	0.0000	1	(0.8191)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	600	2.7749	1,664.96	1,664.96	0.0000	4.3300	50.00	0.00	(0.2003)	(0.0231)	0.0000	1	(0.2234)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	8,200	2.7749	22,754.45	22,754.45	0.0000	4.3300	50.00	0.00	(2.7369)	(0.3160)	0.0000	1	(3.0529)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	400	2.7749	1,109.97	1,109.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1489)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	2,100	2.7749	5,827.36	5,827.36	0.0000	4.3300	50.00	0.00	(0.7009)	(0.0809)	0.0000	1	(0.7818)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	100	2.7749	277.49	277.49	0.0000	4.3300	50.00	0.00	(0.0334)	(0.0039)	0.0000	1	(0.0372)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	400	2.7749	1,109.97	1,109.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1489)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	200	2.7749	554.99	554.99	0.0000	4.3300	50.00	0.00	(0.0668)	(0.0077)	0.0000	1	(0.0745)	02/07/2025
300357.ZK	01/06/2025	SDB3260123135	0	400	2.7749	1,109.97	1,109.97	0.0000	4.3300	50.00	0.00	(0.1335)	(0.0154)	0.0000	1	(0.1489)	02/07/2025
TOTAL ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND													(578.8075)	(63.6848)	0.0000	(642.4923)	
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
002332.ZK	01/17/2025	SDB3264520303	0	3,800	1.3367	5,158.21	5,079.32	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0705)	0.0000	1	(0.6910)	02/07/2025
002332.ZK	01/17/2025	SDB3264520303	0	3,100	1.3367	4,208.01	4,143.66	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0576)	0.0000	1	(0.5637)	02/07/2025
002332.ZK	01/17/2025	SDB3264520303	0	400	1.3367	542.97	534.67	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
002332.ZK	01/17/2025	SDB3264520303	0	1,100	1.3367	1,493.17	1,470.33	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0204)	0.0000	1	(0.2000)	02/07/2025
002332.ZK	01/17/2025	SDB3264520303	0	5,400	1.3367	7,330.08	7,217.99	0.0000	4.3300	50.00	0.00	(0.8816)	(0.1002)	0.0000	1	(0.9819)	02/07/2025
002332.ZK	01/17/2025	SDB3264520303	0	900	1.3367	1,221.68	1,203.00	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0167)	0.0000	1	(0.1636)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	3,800	1.3095	5,158.21	4,976.13	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0691)	0.0000	1	(0.6895)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	3,100	1.3095	4,208.01	4,059.48	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0564)	0.0000	1	(0.5625)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	400	1.3095	542.97	523.80	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	1,100	1.3095	1,493.17	1,440.46	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0200)	0.0000	1	(0.1996)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	5,400	1.3095	7,330.08	7,071.35	0.0000	4.3300	50.00	0.00	(0.8816)	(0.0982)	0.0000	1	(0.9799)	02/07/2025
002332.ZK	01/16/2025	SDB3264520303	0	900	1.3095	1,221.68	1,178.56	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0164)	0.0000	1	(0.1633)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	3,800	1.2930	5,158.21	4,913.49	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0682)	0.0000	1	(0.6887)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	3,100	1.2930	4,208.01	4,008.37	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0557)	0.0000	1	(0.5618)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	400	1.2930	542.97	517.21	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0072)	0.0000	1	(0.0725)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	1,100	1.2930	1,493.17	1,422.33	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0198)	0.0000	1	(0.1993)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	5,400	1.2930	7,330.08	6,982.33	0.0000	4.3300	50.00	0.00	(0.8816)	(0.0970)	0.0000	1	(0.9786)	02/07/2025
002332.ZK	01/15/2025	SDB3264520303	0	900	1.2930	1,221.68	1,163.72	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0162)	0.0000	1	(0.1631)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	3,800	1.3155	5,158.21	4,999.01	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0694)	0.0000	1	(0.6898)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	3,100	1.3155	4,208.01	4,078.14	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0586)	0.0000	1	(0.5628)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	400	1.3155	542.97	526.21	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	1,100	1.3155	1,493.17	1,447.08	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0201)	0.0000	1	(0.1997)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	5,400	1.3155	7,330.08	7,103.86	0.0000	4.3300	50.00	0.00	(0.8816)	(0.0987)	0.0000	1	(0.9803)	02/07/2025
002332.ZK	01/14/2025	SDB3264520303	0	900	1.3155	1,221.68	1,183.98	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0164)	0.0000	1	(0.1634)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	3,800	1.3148	5,158.21	4,996.05	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0694)	0.0000	1	(0.6898)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	3,100	1.3148	4,208.01	4,075.73	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0586)	0.0000	1	(0.5627)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	400	1.3148	542.97	525.90	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0073)	0.0000	1	(0.0726)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	1,100	1.3148	1,493.17	1,446.23	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0201)	0.0000	1	(0.1997)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	5,400	1.3148	7,330.08	7,099.66	0.0000	4.3300	50.00	0.00	(0.8816)	(0.0986)	0.0000	1	(0.9803)	02/07/2025
002332.ZK	01/13/2025	SDB3264520303	0	900	1.3148	1,221.68	1,183.28	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0164)	0.0000	1	(0.1634)	02/07/2025
002332.ZK	01/10/2025	SDB3264520303	0	3,800	1.3276	5,158.21	5,044.98	0.0000	4.3300	50.00	0.00	(1.8613)	(0.2102)	0.0000	3	(2.0715)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002332.ZK	01/10/2025	SDB3264520303	0	3,100	1.3276	4,208.01	4,115.64	0.0000	4.3300	50.00	0.00	(1.5184)	(0.1715)	0.0000	3	(1.6899)	02/07/2025
002332.ZK	01/10/2025	SDB3264520303	0	400	1.3276	542.97	531.05	0.0000	4.3300	50.00	0.00	(0.1959)	(0.0221)	0.0000	3	(0.2180)	02/07/2025
002332.ZK	01/10/2025	SDB3264520303	0	1,100	1.3276	1,493.17	1,460.39	0.0000	4.3300	50.00	0.00	(0.5388)	(0.0608)	0.0000	3	(0.5996)	02/07/2025
002332.ZK	01/10/2025	SDB3264520303	0	5,400	1.3276	7,330.08	7,169.19	0.0000	4.3300	50.00	0.00	(2.6449)	(0.2987)	0.0000	3	(2.9437)	02/07/2025
002332.ZK	01/10/2025	SDB3264520303	0	900	1.3276	1,221.68	1,194.86	0.0000	4.3300	50.00	0.00	(0.4408)	(0.0498)	0.0000	3	(0.4906)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	3,800	1.3688	5,158.21	5,201.30	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0722)	0.0000	1	(0.6927)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	3,100	1.3688	4,208.01	4,243.17	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0589)	0.0000	1	(0.5651)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	400	1.3688	542.97	547.51	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0076)	0.0000	1	(0.0729)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	1,100	1.3688	1,493.17	1,505.64	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0209)	0.0000	1	(0.2005)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	5,400	1.3688	7,330.08	7,391.33	0.0000	4.3300	50.00	0.00	(0.8816)	(0.1027)	0.0000	1	(0.9843)	02/07/2025
002332.ZK	01/09/2025	SDB3264520303	0	900	1.3688	1,221.68	1,231.89	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0171)	0.0000	1	(0.1641)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	3,800	1.3373	5,158.21	5,081.55	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0706)	0.0000	1	(0.6910)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	3,100	1.3373	4,208.01	4,145.48	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0576)	0.0000	1	(0.5637)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	400	1.3373	542.97	534.90	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	1,100	1.3373	1,493.17	1,470.97	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0204)	0.0000	1	(0.2000)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	5,400	1.3373	7,330.08	7,221.15	0.0000	4.3300	50.00	0.00	(0.8816)	(0.1003)	0.0000	1	(0.9819)	02/07/2025
002332.ZK	01/08/2025	SDB3264520303	0	900	1.3373	1,221.68	1,203.53	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0167)	0.0000	1	(0.1637)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	3,800	1.3255	5,158.21	5,036.72	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0700)	0.0000	1	(0.6904)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	3,100	1.3255	4,208.01	4,108.90	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0571)	0.0000	1	(0.5632)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	400	1.3255	542.97	530.18	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0074)	0.0000	1	(0.0727)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	1,100	1.3255	1,493.17	1,458.00	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0202)	0.0000	1	(0.1998)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	5,400	1.3255	7,330.08	7,157.45	0.0000	4.3300	50.00	0.00	(0.8816)	(0.0994)	0.0000	1	(0.9811)	02/07/2025
002332.ZK	01/07/2025	SDB3264520303	0	900	1.3255	1,221.68	1,192.91	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0166)	0.0000	1	(0.1635)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	3,800	1.3574	5,158.21	5,158.21	0.0000	4.3300	50.00	0.00	(0.6204)	(0.0716)	0.0000	1	(0.6921)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	3,100	1.3574	4,208.01	4,208.01	0.0000	4.3300	50.00	0.00	(0.5061)	(0.0584)	0.0000	1	(0.5646)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	400	1.3574	542.97	542.97	0.0000	4.3300	50.00	0.00	(0.0653)	(0.0075)	0.0000	1	(0.0728)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	1,100	1.3574	1,493.17	1,493.17	0.0000	4.3300	50.00	0.00	(0.1796)	(0.0207)	0.0000	1	(0.2003)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	5,400	1.3574	7,330.08	7,330.08	0.0000	4.3300	50.00	0.00	(0.8816)	(0.1018)	0.0000	1	(0.9835)	02/07/2025
002332.ZK	01/06/2025	SDB3264520303	0	900	1.3574	1,221.68	1,221.68	0.0000	4.3300	50.00	0.00	(0.1469)	(0.0170)	0.0000	1	(0.1639)	02/07/2025
TOTAL ZHEJIANG XIANJU PHARMACEUTICAL CO.,LTD CMN CLASS A SERIES NORTHBOUND												(28.8004)	(3.2547)	0.0000		(32.0551)	
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300308.ZK	01/17/2025	SDB3265531305	0	40	15.5649	611.24	622.60	0.0000	4.3300	50.00	0.00	(0.0735)	(0.0086)	0.0000	1	(0.0822)	02/07/2025
300308.ZK	01/17/2025	SDB3265531305	0	3,160	15.5649	48,287.71	49,185.14	0.0000	4.3300	50.00	0.00	(5.8079)	(0.6831)	0.0000	1	(6.4911)	02/07/2025
300308.ZK	01/17/2025	SDB3265531305	0	3,500	15.5649	53,538.45	54,477.21	0.0000	4.3300	50.00	0.00	(6.4395)	(0.7566)	0.0000	1	(7.1961)	02/07/2025
300308.ZK	01/17/2025	SDB3265531305	0	1,040	15.5649	15,811.88	16,187.51	0.0000	4.3300	50.00	0.00	(1.9018)	(0.2248)	0.0000	1	(2.1266)	02/07/2025
300308.ZK	01/16/2025	SDB3265531305	0	1,040	15.2037	15,811.88	15,811.88	0.0000	4.3300	50.00	0.00	(1.9018)	(0.2196)	0.0000	1	(2.1214)	02/07/2025
TOTAL ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND												(16.1246)	(1.8928)	0.0000		(18.0174)	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600163.SH	01/17/2025	SDB3260122823	0	3,900	0.7337	2,825.17	2,861.31	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0397)	0.0000	1	(0.3795)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	11,800	0.7337	8,469.01	8,657.28	0.0000	4.3300	50.00	0.00	(1.0186)	(0.1202)	0.0000	1	(1.1389)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	10,200	0.7337	7,407.33	7,483.41	0.0000	4.3300	50.00	0.00	(0.8909)	(0.1039)	0.0000	1	(0.9949)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	400	0.7337	303.59	293.47	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0041)	0.0000	1	(0.0406)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	300	0.7337	228.19	220.10	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0031)	0.0000	1	(0.0305)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	9,700	0.7337	7,308.60	7,116.58	0.0000	4.3300	50.00	0.00	(0.8791)	(0.0988)	0.0000	1	(0.9779)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	6,500	0.7337	4,923.10	4,768.84	0.0000	4.3300	50.00	0.00	(0.5921)	(0.0662)	0.0000	1	(0.6584)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	6,500	0.7337	4,912.34	4,768.84	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0662)	0.0000	1	(0.6571)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	17,200	0.7337	13,007.35	12,619.09	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1753)	0.0000	1	(1.7398)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	3,900	0.7337	3,126.12	2,861.31	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0397)	0.0000	1	(0.4157)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	26,700	0.7337	20,871.07	19,588.94	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2721)	0.0000	1	(2.7824)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	11,300	0.7337	9,311.96	8,290.45	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1151)	0.0000	1	(1.2352)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	2,500	0.7337	2,062.89	1,834.17	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0255)	0.0000	1	(0.2736)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/17/2025	SDB3260122823	0	2,600	0.7337	2,162.32	1,907.54	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0265)	0.0000	1	(0.2866)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	2,300	0.7337	1,912.82	1,687.44	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0234)	0.0000	1	(0.2535)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	13,400	0.7337	11,144.24	9,831.15	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1365)	0.0000	1	(1.4769)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	6,500	0.7337	5,405.79	4,768.84	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0662)	0.0000	1	(0.7164)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	5,000	0.7337	4,158.30	3,668.34	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0509)	0.0000	1	(0.5511)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	21,400	0.7337	17,797.52	15,700.50	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2181)	0.0000	1	(2.3587)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	31,700	0.7337	26,363.62	23,257.28	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3230)	0.0000	1	(3.4940)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	2,700	0.7337	2,245.48	1,980.90	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0275)	0.0000	1	(0.2976)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	2,200	0.7337	1,829.65	1,614.07	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0224)	0.0000	1	(0.2425)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	5,200	0.7337	4,324.63	3,815.07	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0530)	0.0000	1	(0.5731)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	1,600	0.7337	1,330.66	1,173.87	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0163)	0.0000	1	(0.1764)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	300	0.7337	249.50	220.10	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0031)	0.0000	1	(0.0331)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	600	0.7337	499.00	440.20	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0661)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	12,300	0.7337	10,229.42	9,024.12	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1253)	0.0000	1	(1.3557)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	400	0.7337	332.66	293.47	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0041)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	4,600	0.7337	3,825.64	3,374.87	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0469)	0.0000	1	(0.5070)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	1,000	0.7337	831.66	733.67	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0102)	0.0000	1	(0.1102)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	600	0.7337	499.00	440.20	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0661)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	18,500	0.7337	15,385.71	13,572.86	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1885)	0.0000	1	(2.0391)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	8,500	0.7337	7,069.11	6,236.18	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0866)	0.0000	1	(0.9369)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	3,900	0.7337	3,243.47	2,861.31	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0397)	0.0000	1	(0.4299)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	3,500	0.7337	2,910.81	2,567.84	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0357)	0.0000	1	(0.3858)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	1,600	0.7337	1,330.66	1,173.87	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0163)	0.0000	1	(0.1764)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	4,500	0.7337	3,742.47	3,301.51	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0459)	0.0000	1	(0.4960)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	8,500	0.7337	7,069.11	6,236.18	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0866)	0.0000	1	(0.9369)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	12,100	0.7337	10,063.09	8,877.38	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1233)	0.0000	1	(1.3337)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	82,700	0.7337	68,778.28	60,674.34	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8427)	0.0000	1	(9.1152)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	1,300	0.7337	1,081.16	953.77	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0132)	0.0000	1	(0.1433)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	4,800	0.7337	3,991.97	3,521.61	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0489)	0.0000	1	(0.5291)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	21,900	0.7337	18,213.35	16,067.33	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2232)	0.0000	1	(2.4138)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	11,600	0.7337	9,647.26	8,510.55	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1182)	0.0000	1	(1.2786)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	12,100	0.7337	10,063.09	8,877.38	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1233)	0.0000	1	(1.3337)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	5,900	0.7337	4,906.79	4,328.64	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0601)	0.0000	1	(0.6503)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	6,600	0.7337	5,488.96	4,842.21	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0673)	0.0000	1	(0.7275)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	16,300	0.7337	13,556.06	11,958.79	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1661)	0.0000	1	(1.7966)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	14,400	0.7337	11,975.90	10,564.82	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1467)	0.0000	1	(1.5872)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	10,500	0.7337	8,732.43	7,703.51	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1070)	0.0000	1	(1.1573)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	31,700	0.7337	26,363.62	23,257.28	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3230)	0.0000	1	(3.4940)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	400	0.7337	332.66	293.47	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0041)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	3,900	0.7337	3,243.47	2,861.31	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0397)	0.0000	1	(0.4299)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	300	0.7337	249.50	220.10	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0031)	0.0000	1	(0.0331)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	1,200	0.7337	997.99	880.40	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0122)	0.0000	1	(0.1323)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	100	0.7337	83.17	73.37	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0010)	0.0000	1	(0.0110)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	500	0.7337	415.83	366.83	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0051)	0.0000	1	(0.0551)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	20,400	0.7337	16,965.86	14,966.83	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2079)	0.0000	1	(2.2485)	02/07/2025
600163.SH	01/17/2025	SDB3260122823	0	4,300	0.7337	3,576.14	3,154.77	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0438)	0.0000	1	(0.4739)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	3,900	0.7275	2,825.17	2,837.27	0.0000	4.3300	50.00	0.00	(0.3398)	(0.0394)	0.0000	1	(0.3792)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	11,800	0.7275	8,469.01	8,584.56	0.0000	4.3300	50.00	0.00	(1.0186)	(0.1192)	0.0000	1	(1.1379)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	10,200	0.7275	7,407.33	7,420.55	0.0000	4.3300	50.00	0.00	(0.8909)	(0.1031)	0.0000	1	(0.9940)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	400	0.7275	303.59	291.00	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0040)	0.0000	1	(0.0406)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	300	0.7275	228.19	218.25	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0030)	0.0000	1	(0.0305)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	9,700	0.7275	7,308.60	7,056.80	0.0000	4.3300	50.00	0.00	(0.8791)	(0.0980)	0.0000	1	(0.9771)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	6,500	0.7275	4,923.10	4,728.78	0.0000	4.3300	50.00	0.00	(0.5921)	(0.0657)	0.0000	1	(0.6578)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/16/2025	SDB3260122823	0	6,500	0.7275	4,912.34	4,728.78	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0657)	0.0000	1	(0.6565)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	17,200	0.7275	13,007.35	12,513.09	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1738)	0.0000	1	(1.7383)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	3,900	0.7275	3,126.12	2,837.27	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0394)	0.0000	1	(0.4154)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	26,700	0.7275	20,871.07	19,424.38	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2698)	0.0000	1	(2.7801)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	11,300	0.7275	9,311.96	8,220.81	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1142)	0.0000	1	(1.2342)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	2,500	0.7275	2,062.89	1,818.76	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0253)	0.0000	1	(0.2734)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	2,600	0.7275	2,162.32	1,891.51	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0263)	0.0000	1	(0.2863)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	2,300	0.7275	1,912.82	1,673.26	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0232)	0.0000	1	(0.2533)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	13,400	0.7275	11,144.24	9,748.57	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1354)	0.0000	1	(1.4758)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	6,500	0.7275	5,405.79	4,728.78	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0657)	0.0000	1	(0.7159)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	5,000	0.7275	4,158.30	3,637.53	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0505)	0.0000	1	(0.5507)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	21,400	0.7275	17,797.52	15,568.61	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2162)	0.0000	1	(2.3569)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	31,700	0.7275	26,363.62	23,061.91	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3203)	0.0000	1	(3.4913)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	2,700	0.7275	2,245.48	1,964.26	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0273)	0.0000	1	(0.2974)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	2,200	0.7275	1,829.65	1,600.51	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0222)	0.0000	1	(0.2423)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	5,200	0.7275	4,324.63	3,783.03	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0525)	0.0000	1	(0.5727)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	1,600	0.7275	1,330.66	1,164.01	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0162)	0.0000	1	(0.1762)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	300	0.7275	249.50	218.25	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0030)	0.0000	1	(0.0330)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	600	0.7275	499.00	436.50	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0661)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	12,300	0.7275	10,229.42	8,948.31	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1243)	0.0000	1	(1.3547)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	400	0.7275	332.66	291.00	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0040)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	4,600	0.7275	3,825.64	3,346.52	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0465)	0.0000	1	(0.5066)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	1,000	0.7275	831.66	727.50	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0101)	0.0000	1	(0.1101)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	600	0.7275	499.00	436.50	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0661)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	18,500	0.7275	15,385.71	13,458.84	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1869)	0.0000	1	(2.0375)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	8,500	0.7275	7,069.11	6,183.79	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0859)	0.0000	1	(0.9361)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	3,900	0.7275	3,243.47	2,837.27	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0394)	0.0000	1	(0.4295)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	3,500	0.7275	2,910.81	2,546.27	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0354)	0.0000	1	(0.3855)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	1,600	0.7275	1,330.66	1,164.01	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0162)	0.0000	1	(0.1762)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	4,500	0.7275	3,742.47	3,273.77	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0455)	0.0000	1	(0.4956)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	8,500	0.7275	7,069.11	6,183.79	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0859)	0.0000	1	(0.9361)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	12,100	0.7275	10,063.09	8,802.81	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1223)	0.0000	1	(1.3326)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	82,700	0.7275	68,778.28	60,164.66	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8356)	0.0000	1	(9.1081)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	1,300	0.7275	1,081.16	945.76	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0131)	0.0000	1	(0.1432)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	4,800	0.7275	3,991.97	3,492.02	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0485)	0.0000	1	(0.5286)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	21,900	0.7275	18,213.35	15,932.36	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2213)	0.0000	1	(2.4119)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	11,600	0.7275	9,647.26	8,439.06	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1172)	0.0000	1	(1.2776)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	12,100	0.7275	10,063.09	8,802.81	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1223)	0.0000	1	(1.3326)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	5,900	0.7275	4,906.79	4,292.28	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0596)	0.0000	1	(0.6498)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	6,600	0.7275	5,488.96	4,801.53	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0667)	0.0000	1	(0.7269)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	16,300	0.7275	13,556.06	11,858.33	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1647)	0.0000	1	(1.7952)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	14,400	0.7275	11,975.90	10,476.07	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1455)	0.0000	1	(1.5859)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	10,500	0.7275	8,732.43	7,638.80	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1061)	0.0000	1	(1.1564)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	31,700	0.7275	26,363.62	23,061.91	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3203)	0.0000	1	(3.4913)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	400	0.7275	332.66	291.00	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0040)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	3,900	0.7275	3,243.47	2,837.27	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0394)	0.0000	1	(0.4295)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	300	0.7275	249.50	218.25	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0030)	0.0000	1	(0.0330)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	1,200	0.7275	997.99	873.01	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0121)	0.0000	1	(0.1322)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	100	0.7275	83.17	72.75	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0010)	0.0000	1	(0.0110)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	500	0.7275	415.83	363.75	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0051)	0.0000	1	(0.0551)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	20,400	0.7275	16,965.86	14,841.10	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2061)	0.0000	1	(2.2467)	02/07/2025
600163.SH	01/16/2025	SDB3260122823	0	4,300	0.7275	3,576.14	3,128.27	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0434)	0.0000	1	(0.4736)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	10,200	0.7111	7,407.33	7,253.17	0.0000	4.3300	50.00	0.00	(0.8909)	(0.1007)	0.0000	1	(0.9917)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/15/2025	SDB3260122823	0	400	0.7111	303.59	284.44	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0040)	0.0000	1	(0.0405)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	300	0.7111	228.19	213.33	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0030)	0.0000	1	(0.0304)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	9,700	0.7111	7,308.60	6,897.62	0.0000	4.3300	50.00	0.00	(0.8791)	(0.0958)	0.0000	1	(0.9749)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	6,500	0.7111	4,923.10	4,622.12	0.0000	4.3300	50.00	0.00	(0.5921)	(0.0642)	0.0000	1	(0.6563)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	6,500	0.7111	4,912.34	4,622.12	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0642)	0.0000	1	(0.6550)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	17,200	0.7111	13,007.35	12,230.83	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1699)	0.0000	1	(1.7344)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	3,900	0.7111	3,126.12	2,773.27	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0385)	0.0000	1	(0.4145)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	26,700	0.7111	20,871.07	18,986.24	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2637)	0.0000	1	(2.7740)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	11,300	0.7111	9,311.96	8,035.37	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1116)	0.0000	1	(1.2316)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	2,500	0.7111	2,062.89	1,777.74	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0247)	0.0000	1	(0.2728)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	2,600	0.7111	2,162.32	1,848.85	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0257)	0.0000	1	(0.2858)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	2,300	0.7111	1,912.82	1,635.52	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0227)	0.0000	1	(0.2528)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	13,400	0.7111	11,144.24	9,528.67	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1323)	0.0000	1	(1.4727)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	6,500	0.7111	5,405.79	4,622.12	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0642)	0.0000	1	(0.7144)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	5,000	0.7111	4,158.30	3,555.47	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0494)	0.0000	1	(0.5495)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	21,400	0.7111	17,797.52	15,217.43	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2114)	0.0000	1	(2.3520)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	31,700	0.7111	26,363.62	22,541.71	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3131)	0.0000	1	(3.4840)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	2,700	0.7111	2,245.48	1,919.96	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0267)	0.0000	1	(0.2967)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	2,200	0.7111	1,829.65	1,564.41	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0217)	0.0000	1	(0.2418)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	5,200	0.7111	4,324.63	3,697.69	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0514)	0.0000	1	(0.5715)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	1,600	0.7111	1,330.66	1,137.75	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0158)	0.0000	1	(0.1759)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	300	0.7111	249.50	213.33	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0030)	0.0000	1	(0.0330)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	600	0.7111	499.00	426.66	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0059)	0.0000	1	(0.0659)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	12,300	0.7111	10,229.42	8,746.47	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1215)	0.0000	1	(1.3519)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	400	0.7111	332.66	284.44	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0040)	0.0000	1	(0.0440)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	4,600	0.7111	3,825.64	3,271.04	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0454)	0.0000	1	(0.5056)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	1,000	0.7111	831.66	711.10	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0099)	0.0000	1	(0.1099)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	600	0.7111	499.00	426.66	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0059)	0.0000	1	(0.0659)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	18,500	0.7111	15,385.71	13,155.26	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1827)	0.0000	1	(2.0333)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	8,500	0.7111	7,069.11	6,044.31	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0839)	0.0000	1	(0.9342)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	3,900	0.7111	3,243.47	2,773.27	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0385)	0.0000	1	(0.4286)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	3,500	0.7111	2,910.81	2,488.83	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0346)	0.0000	1	(0.3847)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	1,600	0.7111	1,330.66	1,137.75	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0158)	0.0000	1	(0.1759)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	4,500	0.7111	3,742.47	3,199.93	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0444)	0.0000	1	(0.4946)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	8,500	0.7111	7,069.11	6,044.31	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0839)	0.0000	1	(0.9342)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	12,100	0.7111	10,063.09	8,604.25	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1195)	0.0000	1	(1.3299)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	82,700	0.7111	68,778.28	58,807.56	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8168)	0.0000	1	(9.0893)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	1,300	0.7111	1,081.16	924.42	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0128)	0.0000	1	(0.1429)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	4,800	0.7111	3,991.97	3,413.26	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0474)	0.0000	1	(0.5276)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	21,900	0.7111	18,213.35	15,572.98	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2163)	0.0000	1	(2.4070)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	11,600	0.7111	9,647.26	8,248.70	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1146)	0.0000	1	(1.2749)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	12,100	0.7111	10,063.09	8,604.25	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1195)	0.0000	1	(1.3299)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	5,900	0.7111	4,906.79	4,195.46	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0583)	0.0000	1	(0.6484)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	6,600	0.7111	5,488.96	4,693.23	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0652)	0.0000	1	(0.7254)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	16,300	0.7111	13,556.06	11,590.85	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1610)	0.0000	1	(1.7915)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	14,400	0.7111	11,975.90	10,239.77	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1422)	0.0000	1	(1.5827)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	10,500	0.7111	8,732.43	7,466.50	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1037)	0.0000	1	(1.1540)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	31,700	0.7111	26,363.62	22,541.71	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3131)	0.0000	1	(3.4840)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	400	0.7111	332.66	284.44	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0040)	0.0000	1	(0.0440)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	3,900	0.7111	3,243.47	2,773.27	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0385)	0.0000	1	(0.4286)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	300	0.7111	249.50	213.33	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0030)	0.0000	1	(0.0330)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	1,200	0.7111	997.99	853.31	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0119)	0.0000	1	(0.1319)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	100	0.7111	83.17	71.11	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0010)	0.0000	1	(0.0110)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/15/2025	SDB3260122823	0	500	0.7111	415.83	355.55	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0049)	0.0000	1	(0.0550)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	20,400	0.7111	16,965.86	14,506.34	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2015)	0.0000	1	(2.2421)	02/07/2025
600163.SH	01/15/2025	SDB3260122823	0	4,300	0.7111	3,576.14	3,057.71	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0425)	0.0000	1	(0.4726)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	400	0.7360	303.59	294.40	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0041)	0.0000	1	(0.0406)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	300	0.7360	228.19	220.80	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0031)	0.0000	1	(0.0305)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	9,700	0.7360	7,308.60	7,139.09	0.0000	4.3300	50.00	0.00	(0.8791)	(0.0992)	0.0000	1	(0.9782)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	6,500	0.7360	4,923.10	4,783.93	0.0000	4.3300	50.00	0.00	(0.5921)	(0.0664)	0.0000	1	(0.6586)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	6,500	0.7360	4,912.34	4,783.93	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0664)	0.0000	1	(0.6573)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	17,200	0.7360	13,007.35	12,659.01	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1758)	0.0000	1	(1.7403)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	3,900	0.7360	3,126.12	2,870.36	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0399)	0.0000	1	(0.4159)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	26,700	0.7360	20,871.07	19,650.91	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2729)	0.0000	1	(2.7833)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	11,300	0.7360	9,311.96	8,316.68	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1155)	0.0000	1	(1.2355)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	2,500	0.7360	2,062.89	1,839.97	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0256)	0.0000	1	(0.2737)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	2,600	0.7360	2,162.32	1,913.57	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0266)	0.0000	1	(0.2867)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	2,300	0.7360	1,912.82	1,692.77	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0235)	0.0000	1	(0.2536)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	13,400	0.7360	11,144.24	9,862.25	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1370)	0.0000	1	(1.4774)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	6,500	0.7360	5,405.79	4,783.93	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0664)	0.0000	1	(0.7166)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	5,000	0.7360	4,158.30	3,679.95	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0511)	0.0000	1	(0.5513)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	21,400	0.7360	17,797.52	15,750.16	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2188)	0.0000	1	(2.3594)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	31,700	0.7360	26,363.62	23,330.85	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3240)	0.0000	1	(3.4950)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	2,700	0.7360	2,245.48	1,987.17	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0276)	0.0000	1	(0.2977)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	2,200	0.7360	1,829.65	1,619.18	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0225)	0.0000	1	(0.2426)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	5,200	0.7360	4,324.63	3,827.14	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0532)	0.0000	1	(0.5733)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	1,600	0.7360	1,330.66	1,177.58	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0164)	0.0000	1	(0.1764)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	300	0.7360	249.50	220.80	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0031)	0.0000	1	(0.0331)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	600	0.7360	499.00	441.59	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0662)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	12,300	0.7360	10,229.42	9,052.66	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1257)	0.0000	1	(1.3561)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	400	0.7360	332.66	294.40	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0041)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	4,600	0.7360	3,825.64	3,385.55	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0470)	0.0000	1	(0.5072)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	1,000	0.7360	831.66	735.99	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0102)	0.0000	1	(0.1103)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	600	0.7360	499.00	441.59	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0061)	0.0000	1	(0.0662)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	18,500	0.7360	15,385.71	13,615.80	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1891)	0.0000	1	(2.0397)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	8,500	0.7360	7,069.11	6,255.91	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0869)	0.0000	1	(0.9371)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	3,900	0.7360	3,243.47	2,870.36	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0399)	0.0000	1	(0.4300)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	3,500	0.7360	2,910.81	2,575.96	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0358)	0.0000	1	(0.3859)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	1,600	0.7360	1,330.66	1,177.58	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0164)	0.0000	1	(0.1764)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	4,500	0.7360	3,742.47	3,311.95	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0460)	0.0000	1	(0.4961)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	8,500	0.7360	7,069.11	6,255.91	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0869)	0.0000	1	(0.9371)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	12,100	0.7360	10,063.09	8,905.47	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1237)	0.0000	1	(1.3341)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	82,700	0.7360	68,778.28	60,866.29	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8454)	0.0000	1	(9.1179)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	1,300	0.7360	1,081.16	956.79	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0133)	0.0000	1	(0.1433)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	4,800	0.7360	3,991.97	3,532.75	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0491)	0.0000	1	(0.5292)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	21,900	0.7360	18,213.35	16,118.16	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2239)	0.0000	1	(2.4145)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	11,600	0.7360	9,647.26	8,537.47	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1186)	0.0000	1	(1.2789)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	12,100	0.7360	10,063.09	8,905.47	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1237)	0.0000	1	(1.3341)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	5,900	0.7360	4,906.79	4,342.34	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0603)	0.0000	1	(0.6505)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	6,600	0.7360	5,488.96	4,857.53	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0675)	0.0000	1	(0.7277)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	16,300	0.7360	13,556.06	11,996.62	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1666)	0.0000	1	(1.7971)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	14,400	0.7360	11,975.90	10,598.24	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1472)	0.0000	1	(1.5876)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	10,500	0.7360	8,732.43	7,727.88	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1073)	0.0000	1	(1.1576)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	31,700	0.7360	26,363.62	23,330.85	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3240)	0.0000	1	(3.4950)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	400	0.7360	332.66	294.40	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0041)	0.0000	1	(0.0441)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	3,900	0.7360	3,243.47	2,870.36	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0399)	0.0000	1	(0.4300)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/14/2025	SDB3260122823	0	300	0.7360	249.50	220.80	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0031)	0.0000	1	(0.0331)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	1,200	0.7360	997.99	883.19	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0123)	0.0000	1	(0.1323)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	100	0.7360	83.17	73.60	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0010)	0.0000	1	(0.0110)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	500	0.7360	415.83	367.99	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0051)	0.0000	1	(0.0551)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	20,400	0.7360	16,965.86	15,014.18	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2085)	0.0000	1	(2.2491)	02/07/2025
600163.SH	01/14/2025	SDB3260122823	0	4,300	0.7360	3,576.14	3,164.75	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0440)	0.0000	1	(0.4741)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	400	0.7690	303.59	307.59	0.0000	4.3300	50.00	0.00	(0.0365)	(0.0043)	0.0000	1	(0.0408)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	300	0.7690	228.19	230.69	0.0000	4.3300	50.00	0.00	(0.0274)	(0.0032)	0.0000	1	(0.0307)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	9,700	0.7690	7,308.60	7,459.11	0.0000	4.3300	50.00	0.00	(0.8791)	(0.1036)	0.0000	1	(0.9827)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	6,500	0.7690	4,923.10	4,998.37	0.0000	4.3300	50.00	0.00	(0.5921)	(0.0694)	0.0000	1	(0.6616)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	6,500	0.7690	4,912.34	4,998.37	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0694)	0.0000	1	(0.6603)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	17,200	0.7690	13,007.35	13,226.46	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1837)	0.0000	1	(1.7482)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	3,900	0.7690	3,126.12	2,999.02	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0417)	0.0000	1	(0.4177)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	26,700	0.7690	20,871.07	20,531.77	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2852)	0.0000	1	(2.7955)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	11,300	0.7690	9,311.96	8,689.47	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1207)	0.0000	1	(1.2407)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	2,500	0.7690	2,062.89	1,922.45	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0267)	0.0000	1	(0.2748)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	2,600	0.7690	2,162.32	1,999.35	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0278)	0.0000	1	(0.2878)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	2,300	0.7690	1,912.82	1,768.65	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0246)	0.0000	1	(0.2546)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	13,400	0.7690	11,144.24	10,304.33	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1431)	0.0000	1	(1.4835)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	6,500	0.7690	5,405.79	4,998.37	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0694)	0.0000	1	(0.7196)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	5,000	0.7690	4,158.30	3,844.90	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0534)	0.0000	1	(0.5536)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	21,400	0.7690	17,797.52	16,456.17	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2286)	0.0000	1	(2.3692)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	31,700	0.7690	26,363.62	24,376.67	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3386)	0.0000	1	(3.5095)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	2,700	0.7690	2,245.48	2,076.25	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0288)	0.0000	1	(0.2989)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	2,200	0.7690	1,829.65	1,691.76	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0235)	0.0000	1	(0.2436)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	5,200	0.7690	4,324.63	3,998.70	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0555)	0.0000	1	(0.5757)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	1,600	0.7690	1,330.66	1,230.37	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0171)	0.0000	1	(0.1771)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	300	0.7690	249.50	230.69	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	600	0.7690	499.00	461.39	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0064)	0.0000	1	(0.0664)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	12,300	0.7690	10,229.42	9,458.45	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1314)	0.0000	1	(1.3617)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	400	0.7690	332.66	307.59	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0043)	0.0000	1	(0.0443)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	4,600	0.7690	3,825.64	3,537.31	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0491)	0.0000	1	(0.5093)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	1,000	0.7690	831.66	768.98	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0107)	0.0000	1	(0.1107)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	600	0.7690	499.00	461.39	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0064)	0.0000	1	(0.0664)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	18,500	0.7690	15,385.71	14,226.13	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1976)	0.0000	1	(2.0481)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	8,500	0.7690	7,069.11	6,536.33	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0908)	0.0000	1	(0.9410)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	3,900	0.7690	3,243.47	2,999.02	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0417)	0.0000	1	(0.4318)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	3,500	0.7690	2,910.81	2,691.43	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0374)	0.0000	1	(0.3875)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	1,600	0.7690	1,330.66	1,230.37	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0171)	0.0000	1	(0.1771)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	4,500	0.7690	3,742.47	3,460.41	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0481)	0.0000	1	(0.4982)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	8,500	0.7690	7,069.11	6,536.33	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0908)	0.0000	1	(0.9410)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	12,100	0.7690	10,063.09	9,304.66	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1292)	0.0000	1	(1.3396)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	82,700	0.7690	68,778.28	63,594.65	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8833)	0.0000	1	(9.1558)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	1,300	0.7690	1,081.16	999.67	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0139)	0.0000	1	(0.1439)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	4,800	0.7690	3,991.97	3,691.10	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0513)	0.0000	1	(0.5314)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	21,900	0.7690	18,213.35	16,840.66	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2339)	0.0000	1	(2.4246)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	11,600	0.7690	9,647.26	8,920.17	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1239)	0.0000	1	(1.2842)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	12,100	0.7690	10,063.09	9,304.66	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1292)	0.0000	1	(1.3396)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	5,900	0.7690	4,906.79	4,536.98	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0630)	0.0000	1	(0.6532)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	6,600	0.7690	5,488.96	5,075.27	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0705)	0.0000	1	(0.7307)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	16,300	0.7690	13,556.06	12,534.37	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1741)	0.0000	1	(1.8046)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	14,400	0.7690	11,975.90	11,073.31	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1538)	0.0000	1	(1.5942)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	10,500	0.7690	8,732.43	8,074.29	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1121)	0.0000	1	(1.1625)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/13/2025	SDB3260122823	0	31,700	0.7690	26,363.62	24,376.67	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3386)	0.0000	1	(3.5095)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	400	0.7690	332.66	307.59	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0043)	0.0000	1	(0.0443)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	3,900	0.7690	3,243.47	2,999.02	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0417)	0.0000	1	(0.4318)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	300	0.7690	249.50	230.69	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	1,200	0.7690	997.99	922.78	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0128)	0.0000	1	(0.1329)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	100	0.7690	83.17	76.90	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	500	0.7690	415.83	384.49	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0053)	0.0000	1	(0.0554)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	20,400	0.7690	16,965.86	15,687.19	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2179)	0.0000	1	(2.2585)	02/07/2025
600163.SH	01/13/2025	SDB3260122823	0	4,300	0.7690	3,576.14	3,306.61	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0459)	0.0000	1	(0.4761)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	9,700	0.7592	7,308.60	7,364.51	0.0000	4.3300	50.00	0.00	(2.6372)	(0.3069)	0.0000	3	(2.9440)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	6,500	0.7592	4,923.10	4,934.98	0.0000	4.3300	50.00	0.00	(1.7764)	(0.2056)	0.0000	3	(1.9820)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	6,500	0.7592	4,912.34	4,934.98	0.0000	4.3300	50.00	0.00	(1.7725)	(0.2056)	0.0000	3	(1.9782)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	17,200	0.7592	13,007.35	13,058.72	0.0000	4.3300	50.00	0.00	(4.6935)	(0.5441)	0.0000	3	(5.2376)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	3,900	0.7592	3,126.12	2,960.99	0.0000	4.3300	50.00	0.00	(1.1280)	(0.1234)	0.0000	3	(1.2514)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	26,700	0.7592	20,871.07	20,271.39	0.0000	4.3300	50.00	0.00	(7.5310)	(0.8446)	0.0000	3	(8.3756)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	11,300	0.7592	9,311.96	8,579.28	0.0000	4.3300	50.00	0.00	(3.3601)	(0.3575)	0.0000	3	(3.7175)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	2,500	0.7592	2,062.89	1,898.07	0.0000	4.3300	50.00	0.00	(0.7444)	(0.0791)	0.0000	3	(0.8234)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	2,600	0.7592	2,162.32	1,973.99	0.0000	4.3300	50.00	0.00	(0.7802)	(0.0822)	0.0000	3	(0.8625)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	2,300	0.7592	1,912.82	1,746.22	0.0000	4.3300	50.00	0.00	(0.6902)	(0.0728)	0.0000	3	(0.7630)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	13,400	0.7592	11,144.24	10,173.66	0.0000	4.3300	50.00	0.00	(4.0212)	(0.4239)	0.0000	3	(4.4451)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	6,500	0.7592	5,405.79	4,934.98	0.0000	4.3300	50.00	0.00	(1.9506)	(0.2056)	0.0000	3	(2.1562)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	5,000	0.7592	4,158.30	3,796.14	0.0000	4.3300	50.00	0.00	(1.5005)	(0.1582)	0.0000	3	(1.6586)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	21,400	0.7592	17,797.52	16,247.48	0.0000	4.3300	50.00	0.00	(6.4219)	(0.6770)	0.0000	3	(7.0989)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	31,700	0.7592	26,363.62	24,067.53	0.0000	4.3300	50.00	0.00	(9.5129)	(1.0028)	0.0000	3	(10.5157)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	2,700	0.7592	2,245.48	2,049.92	0.0000	4.3300	50.00	0.00	(0.8102)	(0.0854)	0.0000	3	(0.8957)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	2,200	0.7592	1,829.65	1,670.30	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0696)	0.0000	3	(0.7298)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	5,200	0.7592	4,324.63	3,947.99	0.0000	4.3300	50.00	0.00	(1.5605)	(0.1645)	0.0000	3	(1.7250)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	1,600	0.7592	1,330.66	1,214.76	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0506)	0.0000	3	(0.5308)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	300	0.7592	249.50	227.77	0.0000	4.3300	50.00	0.00	(0.0900)	(0.0095)	0.0000	3	(0.0995)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	600	0.7592	499.00	455.54	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0190)	0.0000	3	(0.1990)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	12,300	0.7592	10,229.42	9,338.50	0.0000	4.3300	50.00	0.00	(3.6911)	(0.3891)	0.0000	3	(4.0802)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	400	0.7592	332.66	303.69	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0127)	0.0000	3	(0.1327)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	4,600	0.7592	3,825.64	3,492.45	0.0000	4.3300	50.00	0.00	(1.3804)	(0.1455)	0.0000	3	(1.5259)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	1,000	0.7592	831.66	759.23	0.0000	4.3300	50.00	0.00	(0.3001)	(0.0316)	0.0000	3	(0.3317)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	600	0.7592	499.00	455.54	0.0000	4.3300	50.00	0.00	(0.1801)	(0.0190)	0.0000	3	(0.1990)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	18,500	0.7592	15,385.71	14,045.72	0.0000	4.3300	50.00	0.00	(5.5517)	(0.5852)	0.0000	3	(6.1369)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	8,500	0.7592	7,069.11	6,453.44	0.0000	4.3300	50.00	0.00	(2.5508)	(0.2689)	0.0000	3	(2.8197)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	3,900	0.7592	3,243.47	2,960.99	0.0000	4.3300	50.00	0.00	(1.1704)	(0.1234)	0.0000	3	(1.2937)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	3,500	0.7592	2,910.81	2,657.30	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1107)	0.0000	3	(1.1610)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	1,600	0.7592	1,330.66	1,214.76	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0506)	0.0000	3	(0.5308)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	4,500	0.7592	3,742.47	3,416.53	0.0000	4.3300	50.00	0.00	(1.3504)	(0.1424)	0.0000	3	(1.4928)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	8,500	0.7592	7,069.11	6,453.44	0.0000	4.3300	50.00	0.00	(2.5508)	(0.2689)	0.0000	3	(2.8197)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	12,100	0.7592	10,063.09	9,186.66	0.0000	4.3300	50.00	0.00	(3.6311)	(0.3828)	0.0000	3	(4.0139)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	82,700	0.7592	68,778.28	62,788.16	0.0000	4.3300	50.00	0.00	(24.8175)	(2.6162)	0.0000	3	(27.4337)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	1,300	0.7592	1,081.16	987.00	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0411)	0.0000	3	(0.4312)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	4,800	0.7592	3,991.97	3,644.29	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1518)	0.0000	3	(1.5923)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	21,900	0.7592	18,213.35	16,627.09	0.0000	4.3300	50.00	0.00	(6.5720)	(0.6928)	0.0000	3	(7.2648)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	11,600	0.7592	9,647.26	8,807.04	0.0000	4.3300	50.00	0.00	(3.4811)	(0.3670)	0.0000	3	(3.8480)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	12,100	0.7592	10,063.09	9,186.66	0.0000	4.3300	50.00	0.00	(3.6311)	(0.3828)	0.0000	3	(4.0139)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	5,900	0.7592	4,906.79	4,479.45	0.0000	4.3300	50.00	0.00	(1.7705)	(0.1866)	0.0000	3	(1.9572)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	6,600	0.7592	5,488.96	5,010.90	0.0000	4.3300	50.00	0.00	(1.9806)	(0.2088)	0.0000	3	(2.1894)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	16,300	0.7592	13,556.06	12,375.42	0.0000	4.3300	50.00	0.00	(4.8915)	(0.5156)	0.0000	3	(5.4071)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	14,400	0.7592	11,975.90	10,932.88	0.0000	4.3300	50.00	0.00	(4.3213)	(0.4555)	0.0000	3	(4.7768)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/10/2025	SDB3260122823	0	10,500	0.7592	8,732.43	7,971.89	0.0000	4.3300	50.00	0.00	(3.1510)	(0.3322)	0.0000	3	(3.4831)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	31,700	0.7592	26,363.62	24,067.53	0.0000	4.3300	50.00	0.00	(9.5129)	(1.0028)	0.0000	3	(10.5157)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	400	0.7592	332.66	303.69	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0127)	0.0000	3	(0.1327)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	3,900	0.7592	3,243.47	2,960.99	0.0000	4.3300	50.00	0.00	(1.1704)	(0.1234)	0.0000	3	(1.2937)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	300	0.7592	249.50	227.77	0.0000	4.3300	50.00	0.00	(0.0900)	(0.0095)	0.0000	3	(0.0995)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	1,200	0.7592	997.99	911.07	0.0000	4.3300	50.00	0.00	(0.3601)	(0.0380)	0.0000	3	(0.3981)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	100	0.7592	83.17	75.92	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	3	(0.0332)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	500	0.7592	415.83	379.61	0.0000	4.3300	50.00	0.00	(0.1500)	(0.0158)	0.0000	3	(0.1659)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	20,400	0.7592	16,965.86	15,488.25	0.0000	4.3300	50.00	0.00	(6.1218)	(0.6453)	0.0000	3	(6.7672)	02/07/2025
600163.SH	01/10/2025	SDB3260122823	0	4,300	0.7592	3,576.14	3,264.68	0.0000	4.3300	50.00	0.00	(1.2904)	(0.1360)	0.0000	3	(1.4264)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	6,500	0.7571	4,912.34	4,921.16	0.0000	4.3300	50.00	0.00	(0.5908)	(0.0683)	0.0000	1	(0.6592)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	17,200	0.7571	13,007.35	13,022.15	0.0000	4.3300	50.00	0.00	(1.5645)	(0.1809)	0.0000	1	(1.7454)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	3,900	0.7571	3,126.12	2,952.70	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0410)	0.0000	1	(0.4170)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	26,700	0.7571	20,871.07	20,214.62	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2808)	0.0000	1	(2.7911)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	11,300	0.7571	9,311.96	8,555.25	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1188)	0.0000	1	(1.2388)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	2,500	0.7571	2,062.89	1,892.76	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0263)	0.0000	1	(0.2744)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	2,600	0.7571	2,162.32	1,968.47	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0273)	0.0000	1	(0.2874)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	2,300	0.7571	1,912.82	1,741.33	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0242)	0.0000	1	(0.2543)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	13,400	0.7571	11,144.24	10,145.17	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1409)	0.0000	1	(1.4813)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	6,500	0.7571	5,405.79	4,921.16	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0683)	0.0000	1	(0.7185)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	5,000	0.7571	4,158.30	3,785.51	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0526)	0.0000	1	(0.5527)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	21,400	0.7571	17,797.52	16,201.98	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2250)	0.0000	1	(2.3657)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	31,700	0.7571	26,363.62	24,000.13	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3333)	0.0000	1	(3.5043)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	2,700	0.7571	2,245.48	2,044.18	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0284)	0.0000	1	(0.2985)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	2,200	0.7571	1,829.65	1,665.62	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0231)	0.0000	1	(0.2432)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	5,200	0.7571	4,324.63	3,936.93	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0547)	0.0000	1	(0.5748)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	1,600	0.7571	1,330.66	1,211.36	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0168)	0.0000	1	(0.1769)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	300	0.7571	249.50	227.13	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	600	0.7571	499.00	454.26	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0063)	0.0000	1	(0.0663)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	12,300	0.7571	10,229.42	9,312.35	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1293)	0.0000	1	(1.3597)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	400	0.7571	332.66	302.84	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	4,000	0.7571	3,825.64	3,482.67	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0484)	0.0000	1	(0.5085)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	1,600	0.7571	831.66	757.10	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0105)	0.0000	1	(0.1105)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	600	0.7571	499.00	454.26	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0063)	0.0000	1	(0.0663)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	18,500	0.7571	15,385.71	14,006.39	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1945)	0.0000	1	(2.0451)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	8,500	0.7571	7,069.11	6,435.37	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0894)	0.0000	1	(0.9396)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	3,900	0.7571	3,243.47	2,952.70	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0410)	0.0000	1	(0.4311)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	3,500	0.7571	2,910.81	2,649.86	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0368)	0.0000	1	(0.3869)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	1,600	0.7571	1,330.66	1,211.36	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0168)	0.0000	1	(0.1769)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	4,500	0.7571	3,742.47	3,406.96	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0473)	0.0000	1	(0.4975)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	8,500	0.7571	7,069.11	6,435.37	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0894)	0.0000	1	(0.9396)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	12,100	0.7571	10,063.09	9,160.93	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1272)	0.0000	1	(1.3376)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	82,700	0.7571	68,778.28	62,612.34	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8696)	0.0000	1	(9.1421)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	1,300	0.7571	1,081.16	984.23	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0137)	0.0000	1	(0.1437)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	4,800	0.7571	3,991.97	3,634.09	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0505)	0.0000	1	(0.5306)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	21,900	0.7571	18,213.35	16,580.53	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2303)	0.0000	1	(2.4209)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	11,600	0.7571	9,647.26	8,782.38	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1220)	0.0000	1	(1.2823)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	12,100	0.7571	10,063.09	9,160.93	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1272)	0.0000	1	(1.3376)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	5,900	0.7571	4,906.79	4,466.90	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0620)	0.0000	1	(0.6522)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	6,600	0.7571	5,488.96	4,996.87	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0694)	0.0000	1	(0.7296)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	16,300	0.7571	13,556.06	12,340.76	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1714)	0.0000	1	(1.8019)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	14,400	0.7571	11,975.90	10,902.27	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1514)	0.0000	1	(1.5919)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	10,500	0.7571	8,732.43	7,949.57	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1104)	0.0000	1	(1.1607)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/09/2025	SDB3260122823	0	31,700	0.7571	26,363.62	24,000.13	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3333)	0.0000	1	(3.5043)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	400	0.7571	332.66	302.84	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	3,900	0.7571	3,243.47	2,952.70	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0410)	0.0000	1	(0.4311)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	300	0.7571	249.50	227.13	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	1,200	0.7571	997.99	908.52	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0126)	0.0000	1	(0.1327)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	100	0.7571	83.17	75.71	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	500	0.7571	415.83	378.55	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0053)	0.0000	1	(0.0553)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	20,400	0.7571	16,965.86	15,444.88	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2145)	0.0000	1	(2.2551)	02/07/2025
600163.SH	01/09/2025	SDB3260122823	0	4,300	0.7571	3,576.14	3,255.54	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0452)	0.0000	1	(0.4753)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	3,900	0.7606	3,126.12	2,966.49	0.0000	4.3300	50.00	0.00	(0.3760)	(0.0412)	0.0000	1	(0.4172)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	26,700	0.7606	20,871.07	20,309.03	0.0000	4.3300	50.00	0.00	(2.5103)	(0.2821)	0.0000	1	(2.7924)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	11,300	0.7606	9,311.96	8,595.21	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1194)	0.0000	1	(1.2394)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	2,500	0.7606	2,062.89	1,901.60	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0264)	0.0000	1	(0.2745)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	2,600	0.7606	2,162.32	1,977.66	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0275)	0.0000	1	(0.2875)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	2,300	0.7606	1,912.82	1,749.47	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0243)	0.0000	1	(0.2544)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	13,400	0.7606	11,144.24	10,192.55	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1416)	0.0000	1	(1.4820)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	6,500	0.7606	5,405.79	4,944.15	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0687)	0.0000	1	(0.7189)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	5,000	0.7606	4,158.30	3,803.19	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0528)	0.0000	1	(0.5530)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	21,400	0.7606	17,797.52	16,277.65	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2261)	0.0000	1	(2.3667)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	31,700	0.7606	26,363.62	24,112.22	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3349)	0.0000	1	(3.5058)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	2,700	0.7606	2,245.48	2,053.72	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0285)	0.0000	1	(0.2986)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	2,200	0.7606	1,829.65	1,673.40	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0232)	0.0000	1	(0.2433)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	5,200	0.7606	4,324.63	3,955.32	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0549)	0.0000	1	(0.5751)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	1,600	0.7606	1,330.66	1,217.02	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0169)	0.0000	1	(0.1770)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	300	0.7606	249.50	228.19	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	600	0.7606	499.00	456.38	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0063)	0.0000	1	(0.0664)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	12,300	0.7606	10,229.42	9,355.85	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1299)	0.0000	1	(1.3603)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	400	0.7606	332.66	304.26	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	4,600	0.7606	3,825.64	3,498.93	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0486)	0.0000	1	(0.5087)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	1,000	0.7606	831.66	760.64	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0106)	0.0000	1	(0.1106)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	600	0.7606	499.00	456.38	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0063)	0.0000	1	(0.0664)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	18,500	0.7606	15,385.71	14,071.80	0.0000	4.3300	50.00	0.00	(1.8506)	(0.1954)	0.0000	1	(2.0460)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	8,500	0.7606	7,069.11	6,465.42	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0898)	0.0000	1	(0.9401)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	3,900	0.7606	3,243.47	2,966.49	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0412)	0.0000	1	(0.4313)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	3,500	0.7606	2,910.81	2,662.23	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0370)	0.0000	1	(0.3871)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	1,600	0.7606	1,330.66	1,217.02	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0169)	0.0000	1	(0.1770)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	4,500	0.7606	3,742.47	3,422.87	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0475)	0.0000	1	(0.4977)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	8,500	0.7606	7,069.11	6,465.42	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0898)	0.0000	1	(0.9401)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	12,100	0.7606	10,063.09	9,203.72	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1278)	0.0000	1	(1.3382)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	82,700	0.7606	68,778.28	62,904.76	0.0000	4.3300	50.00	0.00	(8.2725)	(0.8737)	0.0000	1	(9.1462)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	1,300	0.7606	1,081.16	988.83	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0137)	0.0000	1	(0.1438)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	4,800	0.7606	3,991.97	3,651.06	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0507)	0.0000	1	(0.5309)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	21,900	0.7606	18,213.35	16,657.97	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2314)	0.0000	1	(2.4220)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	11,600	0.7606	9,647.26	8,823.40	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1225)	0.0000	1	(1.2829)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	12,100	0.7606	10,063.09	9,203.72	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1278)	0.0000	1	(1.3382)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	5,900	0.7606	4,906.79	4,487.76	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0623)	0.0000	1	(0.6525)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	6,600	0.7606	5,488.96	5,020.21	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0697)	0.0000	1	(0.7299)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	16,300	0.7606	13,556.06	12,398.40	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1722)	0.0000	1	(1.8027)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	14,400	0.7606	11,975.90	10,953.19	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1521)	0.0000	1	(1.5926)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	10,500	0.7606	8,732.43	7,986.70	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1109)	0.0000	1	(1.1612)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	31,700	0.7606	26,363.62	24,112.22	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3349)	0.0000	1	(3.5058)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	400	0.7606	332.66	304.26	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0042)	0.0000	1	(0.0442)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	3,900	0.7606	3,243.47	2,966.49	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0412)	0.0000	1	(0.4313)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/08/2025	SDB3260122823	0	300	0.7606	249.50	228.19	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0032)	0.0000	1	(0.0332)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	1,200	0.7606	997.99	912.77	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0127)	0.0000	1	(0.1327)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	100	0.7606	83.17	76.06	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	500	0.7606	415.83	380.32	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0053)	0.0000	1	(0.0553)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	20,400	0.7606	16,965.86	15,517.02	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2155)	0.0000	1	(2.2561)	02/07/2025
600163.SH	01/08/2025	SDB3260122823	0	4,300	0.7606	3,576.14	3,270.74	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0454)	0.0000	1	(0.4756)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	11,300	0.7925	9,311.96	8,955.69	0.0000	4.3300	50.00	0.00	(1.1200)	(0.1244)	0.0000	1	(1.2444)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	2,500	0.7925	2,062.89	1,981.35	0.0000	4.3300	50.00	0.00	(0.2481)	(0.0275)	0.0000	1	(0.2756)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	2,600	0.7925	2,162.32	2,060.60	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0286)	0.0000	1	(0.2887)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	2,300	0.7925	1,912.82	1,822.84	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0253)	0.0000	1	(0.2554)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	13,400	0.7925	11,144.24	10,620.02	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1475)	0.0000	1	(1.4879)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	6,500	0.7925	5,405.79	5,151.50	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0715)	0.0000	1	(0.7217)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	5,000	0.7925	4,158.30	3,962.70	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0550)	0.0000	1	(0.5552)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	21,400	0.7925	17,797.52	16,960.33	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2356)	0.0000	1	(2.3762)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	31,700	0.7925	26,363.62	25,123.49	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3489)	0.0000	1	(3.5199)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	2,700	0.7925	2,245.48	2,139.86	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0297)	0.0000	1	(0.2998)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	2,200	0.7925	1,829.65	1,743.59	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0242)	0.0000	1	(0.2443)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	5,200	0.7925	4,324.63	4,121.20	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0572)	0.0000	1	(0.5774)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	1,600	0.7925	1,330.66	1,268.06	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0176)	0.0000	1	(0.1777)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	300	0.7925	249.50	237.76	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0033)	0.0000	1	(0.0333)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	600	0.7925	499.00	475.52	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0066)	0.0000	1	(0.0666)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	12,300	0.7925	10,229.42	9,748.23	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1354)	0.0000	1	(1.3658)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	400	0.7925	332.66	317.02	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0044)	0.0000	1	(0.0444)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	4,600	0.7925	3,825.64	3,645.68	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0506)	0.0000	1	(0.5108)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	1,000	0.7925	831.66	792.54	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0110)	0.0000	1	(0.1110)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	600	0.7925	499.00	475.52	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0066)	0.0000	1	(0.0666)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	18,500	0.7925	15,385.71	14,661.97	0.0000	4.3300	50.00	0.00	(1.8506)	(0.2036)	0.0000	1	(2.0542)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	8,500	0.7925	7,069.11	6,736.58	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0936)	0.0000	1	(0.9438)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	3,900	0.7925	3,243.47	3,090.90	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0429)	0.0000	1	(0.4330)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	3,500	0.7925	2,910.81	2,773.89	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0385)	0.0000	1	(0.3886)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	1,600	0.7925	1,330.66	1,268.06	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0176)	0.0000	1	(0.1777)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	4,500	0.7925	3,742.47	3,566.43	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0495)	0.0000	1	(0.4997)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	8,500	0.7925	7,069.11	6,736.58	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0936)	0.0000	1	(0.9438)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	12,100	0.7925	10,063.09	9,589.72	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1332)	0.0000	1	(1.3436)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	82,700	0.7925	68,778.28	65,542.98	0.0000	4.3300	50.00	0.00	(8.2725)	(0.9103)	0.0000	1	(9.1828)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	1,300	0.7925	1,081.16	1,030.30	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0143)	0.0000	1	(0.1443)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	4,800	0.7925	3,991.97	3,804.19	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0528)	0.0000	1	(0.5330)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	21,900	0.7925	18,213.35	17,356.60	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2411)	0.0000	1	(2.4317)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	11,600	0.7925	9,647.26	9,193.45	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1277)	0.0000	1	(1.2880)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	12,100	0.7925	10,063.09	9,589.72	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1332)	0.0000	1	(1.3436)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	5,900	0.7925	4,906.79	4,675.98	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0649)	0.0000	1	(0.6551)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	6,600	0.7925	5,488.96	5,230.76	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0726)	0.0000	1	(0.7328)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	16,300	0.7925	13,556.06	12,918.39	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1794)	0.0000	1	(1.8099)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	14,400	0.7925	11,975.90	11,412.56	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1585)	0.0000	1	(1.5989)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	10,500	0.7925	8,732.43	8,321.66	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1156)	0.0000	1	(1.1659)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	31,700	0.7925	26,363.62	25,123.49	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3489)	0.0000	1	(3.5199)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	400	0.7925	332.66	317.02	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0044)	0.0000	1	(0.0444)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	3,900	0.7925	3,243.47	3,090.90	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0429)	0.0000	1	(0.4330)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	300	0.7925	249.50	237.76	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0033)	0.0000	1	(0.0333)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	1,200	0.7925	997.99	951.05	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0132)	0.0000	1	(0.1332)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	100	0.7925	83.17	79.25	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0011)	0.0000	1	(0.0111)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	500	0.7925	415.83	396.27	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0055)	0.0000	1	(0.0555)	02/07/2025
600163.SH	01/07/2025	SDB3260122823	0	20,400	0.7925	16,965.86	16,167.80	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2246)	0.0000	1	(2.2652)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600163.SH	01/07/2025	SDB3260122823	0	4,300	0.7925	3,576.14	3,407.92	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0473)	0.0000	1	(0.4775)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	2,600	0.8317	2,162.32	2,162.32	0.0000	4.3300	50.00	0.00	(0.2601)	(0.0300)	0.0000	1	(0.2901)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	2,300	0.8317	1,912.82	1,912.82	0.0000	4.3300	50.00	0.00	(0.2301)	(0.0266)	0.0000	1	(0.2566)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	13,400	0.8317	11,144.24	11,144.24	0.0000	4.3300	50.00	0.00	(1.3404)	(0.1548)	0.0000	1	(1.4952)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	6,500	0.8317	5,405.79	5,405.79	0.0000	4.3300	50.00	0.00	(0.6502)	(0.0751)	0.0000	1	(0.7253)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	5,000	0.8317	4,158.30	4,158.30	0.0000	4.3300	50.00	0.00	(0.5002)	(0.0578)	0.0000	1	(0.5579)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	21,400	0.8317	17,797.52	17,797.52	0.0000	4.3300	50.00	0.00	(2.1406)	(0.2472)	0.0000	1	(2.3878)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	31,700	0.8317	26,363.62	26,363.62	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3662)	0.0000	1	(3.5371)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	2,700	0.8317	2,245.48	2,245.48	0.0000	4.3300	50.00	0.00	(0.2701)	(0.0312)	0.0000	1	(0.3013)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	2,200	0.8317	1,829.65	1,829.65	0.0000	4.3300	50.00	0.00	(0.2201)	(0.0254)	0.0000	1	(0.2455)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	5,200	0.8317	4,324.63	4,324.63	0.0000	4.3300	50.00	0.00	(0.5202)	(0.0601)	0.0000	1	(0.5802)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	1,600	0.8317	1,330.66	1,330.66	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0185)	0.0000	1	(0.1785)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	300	0.8317	249.50	249.50	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0035)	0.0000	1	(0.0335)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	600	0.8317	499.00	499.00	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0069)	0.0000	1	(0.0669)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	12,300	0.8317	10,229.42	10,229.42	0.0000	4.3300	50.00	0.00	(1.2304)	(0.1421)	0.0000	1	(1.3724)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	400	0.8317	332.66	332.66	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0046)	0.0000	1	(0.0446)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	4,600	0.8317	3,825.64	3,825.64	0.0000	4.3300	50.00	0.00	(0.4601)	(0.0531)	0.0000	1	(0.5133)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	1,000	0.8317	831.66	831.66	0.0000	4.3300	50.00	0.00	(0.1000)	(0.0116)	0.0000	1	(0.1116)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	600	0.8317	499.00	499.00	0.0000	4.3300	50.00	0.00	(0.0600)	(0.0069)	0.0000	1	(0.0669)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	18,500	0.8317	15,385.71	15,385.71	0.0000	4.3300	50.00	0.00	(1.8506)	(0.2137)	0.0000	1	(2.0642)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	8,500	0.8317	7,069.11	7,069.11	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0982)	0.0000	1	(0.9484)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	3,900	0.8317	3,243.47	3,243.47	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0450)	0.0000	1	(0.4352)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	3,500	0.8317	2,910.81	2,910.81	0.0000	4.3300	50.00	0.00	(0.3501)	(0.0404)	0.0000	1	(0.3905)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	1,600	0.8317	1,330.66	1,330.66	0.0000	4.3300	50.00	0.00	(0.1600)	(0.0185)	0.0000	1	(0.1785)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	4,500	0.8317	3,742.47	3,742.47	0.0000	4.3300	50.00	0.00	(0.4501)	(0.0520)	0.0000	1	(0.5021)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	8,500	0.8317	7,069.11	7,069.11	0.0000	4.3300	50.00	0.00	(0.8503)	(0.0982)	0.0000	1	(0.9484)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	12,100	0.8317	10,063.09	10,063.09	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1398)	0.0000	1	(1.3501)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	82,700	0.8317	68,778.28	68,778.28	0.0000	4.3300	50.00	0.00	(8.2725)	(0.9553)	0.0000	1	(9.2278)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	1,300	0.8317	1,081.16	1,081.16	0.0000	4.3300	50.00	0.00	(0.1300)	(0.0150)	0.0000	1	(0.1451)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	4,800	0.8317	3,991.97	3,991.97	0.0000	4.3300	50.00	0.00	(0.4801)	(0.0554)	0.0000	1	(0.5356)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	21,900	0.8317	18,213.35	18,213.35	0.0000	4.3300	50.00	0.00	(2.1907)	(0.2530)	0.0000	1	(2.4436)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	11,600	0.8317	9,647.26	9,647.26	0.0000	4.3300	50.00	0.00	(1.1604)	(0.1340)	0.0000	1	(1.2943)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	12,100	0.8317	10,063.09	10,063.09	0.0000	4.3300	50.00	0.00	(1.2104)	(0.1398)	0.0000	1	(1.3501)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	5,900	0.8317	4,906.79	4,906.79	0.0000	4.3300	50.00	0.00	(0.5902)	(0.0681)	0.0000	1	(0.6583)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	6,600	0.8317	5,488.96	5,488.96	0.0000	4.3300	50.00	0.00	(0.6602)	(0.0762)	0.0000	1	(0.7364)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	16,300	0.8317	13,556.06	13,556.06	0.0000	4.3300	50.00	0.00	(1.6305)	(0.1883)	0.0000	1	(1.8188)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	14,400	0.8317	11,975.90	11,975.90	0.0000	4.3300	50.00	0.00	(1.4404)	(0.1663)	0.0000	1	(1.6068)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	10,500	0.8317	8,732.43	8,732.43	0.0000	4.3300	50.00	0.00	(1.0503)	(0.1213)	0.0000	1	(1.1716)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	31,700	0.8317	26,363.62	26,363.62	0.0000	4.3300	50.00	0.00	(3.1710)	(0.3662)	0.0000	1	(3.5371)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	400	0.8317	332.66	332.66	0.0000	4.3300	50.00	0.00	(0.0400)	(0.0046)	0.0000	1	(0.0446)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	3,900	0.8317	3,243.47	3,243.47	0.0000	4.3300	50.00	0.00	(0.3901)	(0.0450)	0.0000	1	(0.4352)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	300	0.8317	249.50	249.50	0.0000	4.3300	50.00	0.00	(0.0300)	(0.0035)	0.0000	1	(0.0335)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	1,200	0.8317	997.99	997.99	0.0000	4.3300	50.00	0.00	(0.1200)	(0.0139)	0.0000	1	(0.1339)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	100	0.8317	83.17	83.17	0.0000	4.3300	50.00	0.00	(0.0100)	(0.0012)	0.0000	1	(0.0112)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	500	0.8317	415.83	415.83	0.0000	4.3300	50.00	0.00	(0.0500)	(0.0058)	0.0000	1	(0.0558)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	20,400	0.8317	16,965.86	16,965.86	0.0000	4.3300	50.00	0.00	(2.0406)	(0.2356)	0.0000	1	(2.2763)	02/07/2025
600163.SH	01/06/2025	SDB3260122823	0	4,300	0.8317	3,576.14	3,576.14	0.0000	4.3300	50.00	0.00	(0.4301)	(0.0497)	0.0000	1	(0.4798)	02/07/2025
TOTAL ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND													(592.6246)	(62.8450)	0.0000	(655.4696)	
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600918.SH	01/17/2025	SDB3262115493	0	5,000	0.8507	4,418.48	4,253.64	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0591)	0.0000	1	(0.5905)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	7,800	0.8507	6,893.66	6,635.68	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0922)	0.0000	1	(0.9213)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	300	0.8507	259.88	255.22	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0035)	0.0000	1	(0.0348)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600918.SH	01/17/2025	SDB3262115493	0	900	0.8507	807.49	765.66	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1078)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	400	0.8507	358.88	340.29	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	27,300	0.8507	24,493.83	23,224.87	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3226)	0.0000	1	(3.2686)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	200	0.8507	179.44	170.15	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	400	0.8507	358.88	340.29	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	900	0.8507	807.49	765.66	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1078)	02/07/2025
600918.SH	01/17/2025	SDB3262115493	0	100	0.8507	89.72	85.07	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	5,000	0.8268	4,418.48	4,133.86	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0574)	0.0000	1	(0.5889)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	7,800	0.8268	6,893.66	6,448.82	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0896)	0.0000	1	(0.9187)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	300	0.8268	259.88	248.03	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	900	0.8268	807.49	744.09	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1075)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	400	0.8268	358.88	330.71	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	100	0.8268	89.72	82.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	27,300	0.8268	24,493.83	22,570.88	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3135)	0.0000	1	(3.2595)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	100	0.8268	89.72	82.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	200	0.8268	179.44	165.35	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	400	0.8268	358.88	330.71	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	100	0.8268	89.72	82.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	100	0.8268	89.72	82.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	900	0.8268	807.49	744.09	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1075)	02/07/2025
600918.SH	01/16/2025	SDB3262115493	0	100	0.8268	89.72	82.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	5,000	0.8212	4,418.48	4,106.14	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0570)	0.0000	1	(0.5885)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	7,800	0.8212	6,893.66	6,405.57	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0890)	0.0000	1	(0.9181)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	300	0.8212	259.88	246.37	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0034)	0.0000	1	(0.0347)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	900	0.8212	807.49	739.10	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	400	0.8212	358.88	328.49	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0477)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	100	0.8212	89.72	82.12	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	27,300	0.8212	24,493.83	22,419.50	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3114)	0.0000	1	(3.2574)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	100	0.8212	89.72	82.12	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	200	0.8212	179.44	164.25	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	400	0.8212	358.88	328.49	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0477)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	100	0.8212	89.72	82.12	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	100	0.8212	89.72	82.12	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	900	0.8212	807.49	739.10	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0103)	0.0000	1	(0.1074)	02/07/2025
600918.SH	01/15/2025	SDB3262115493	0	100	0.8212	89.72	82.12	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0011)	0.0000	1	(0.0119)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	5,000	0.8367	4,418.48	4,183.31	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0581)	0.0000	1	(0.5895)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	7,800	0.8367	6,893.66	6,525.96	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0906)	0.0000	1	(0.9198)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	300	0.8367	259.88	251.00	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0035)	0.0000	1	(0.0347)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	900	0.8367	807.49	752.99	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	400	0.8367	358.88	334.66	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	100	0.8367	89.72	83.67	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	27,300	0.8367	24,493.83	22,840.85	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3172)	0.0000	1	(3.2633)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	100	0.8367	89.72	83.67	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	200	0.8367	179.44	167.33	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	400	0.8367	358.88	334.66	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0046)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	100	0.8367	89.72	83.67	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	100	0.8367	89.72	83.67	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	900	0.8367	807.49	752.99	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
600918.SH	01/14/2025	SDB3262115493	0	100	0.8367	89.72	83.67	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600918.SH	01/13/2025	SDB3262115493	0	5,000	0.8411	4,418.48	4,205.57	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0584)	0.0000	1	(0.5899)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	7,800	0.8411	6,893.66	6,560.69	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0911)	0.0000	1	(0.9203)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	300	0.8411	259.88	252.33	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0035)	0.0000	1	(0.0348)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	900	0.8411	807.49	757.00	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	400	0.8411	358.88	336.45	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	100	0.8411	89.72	84.11	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	27,300	0.8411	24,493.83	22,962.41	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3189)	0.0000	1	(3.2650)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	100	0.8411	89.72	84.11	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	200	0.8411	179.44	168.22	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0023)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	400	0.8411	358.88	336.45	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0478)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	100	0.8411	89.72	84.11	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	100	0.8411	89.72	84.11	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	900	0.8411	807.49	757.00	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0105)	0.0000	1	(0.1076)	02/07/2025
600918.SH	01/13/2025	SDB3262115493	0	100	0.8411	89.72	84.11	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	5,000	0.8533	4,418.48	4,266.40	0.0000	4.3300	50.00	0.00	(1.5943)	(0.1778)	0.0000	3	(1.7721)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	7,800	0.8533	6,893.66	6,655.58	0.0000	4.3300	50.00	0.00	(2.4875)	(0.2773)	0.0000	3	(2.7648)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	300	0.8533	259.88	255.98	0.0000	4.3300	50.00	0.00	(0.0938)	(0.0107)	0.0000	3	(0.1044)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	900	0.8533	807.49	767.95	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0320)	0.0000	3	(0.3234)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	400	0.8533	358.88	341.31	0.0000	4.3300	50.00	0.00	(0.1295)	(0.0142)	0.0000	3	(0.1437)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	100	0.8533	89.72	85.33	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	27,300	0.8533	24,493.83	23,294.54	0.0000	4.3300	50.00	0.00	(8.8382)	(0.9706)	0.0000	3	(9.8088)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	100	0.8533	89.72	85.33	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	200	0.8533	179.44	170.66	0.0000	4.3300	50.00	0.00	(0.0647)	(0.0071)	0.0000	3	(0.0719)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	400	0.8533	358.88	341.31	0.0000	4.3300	50.00	0.00	(0.1295)	(0.0142)	0.0000	3	(0.1437)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	100	0.8533	89.72	85.33	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	100	0.8533	89.72	85.33	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	900	0.8533	807.49	767.95	0.0000	4.3300	50.00	0.00	(0.2914)	(0.0320)	0.0000	3	(0.3234)	02/07/2025
600918.SH	01/10/2025	SDB3262115493	0	100	0.8533	89.72	85.33	0.0000	4.3300	50.00	0.00	(0.0324)	(0.0036)	0.0000	3	(0.0359)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	5,000	0.8468	4,418.48	4,234.07	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0588)	0.0000	1	(0.5903)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	7,800	0.8468	6,893.66	6,605.14	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0917)	0.0000	1	(0.9209)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	300	0.8468	259.88	254.04	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0035)	0.0000	1	(0.0348)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	900	0.8468	807.49	762.13	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	400	0.8468	358.88	338.73	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	100	0.8468	89.72	84.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	27,300	0.8468	24,493.83	23,117.99	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3211)	0.0000	1	(3.2671)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	100	0.8468	89.72	84.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	200	0.8468	179.44	169.36	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	400	0.8468	358.88	338.73	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	100	0.8468	89.72	84.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	100	0.8468	89.72	84.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	900	0.8468	807.49	762.13	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
600918.SH	01/09/2025	SDB3262115493	0	100	0.8468	89.72	84.68	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	5,000	0.8479	4,418.48	4,239.40	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0589)	0.0000	1	(0.5903)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	7,800	0.8479	6,893.66	6,613.46	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0919)	0.0000	1	(0.9210)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	300	0.8479	259.88	254.36	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0035)	0.0000	1	(0.0348)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	900	0.8479	807.49	763.09	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	400	0.8479	358.88	339.15	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	100	0.8479	89.72	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	27,300	0.8479	24,493.83	23,147.10	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3215)	0.0000	1	(3.2676)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	100	0.8479	89.72	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	200	0.8479	179.44	169.58	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0239)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	400	0.8479	358.88	339.15	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0047)	0.0000	1	(0.0479)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	100	0.8479	89.72	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600918.SH	01/08/2025	SDB3262115493	0	100	0.8479	89.72	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	900	0.8479	807.49	763.09	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0106)	0.0000	1	(0.1077)	02/07/2025
600918.SH	01/08/2025	SDB3262115493	0	100	0.8479	89.72	84.79	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	5,000	0.8636	4,418.48	4,317.97	0.0000	4.3300	50.00	0.00	(0.5314)	(0.0600)	0.0000	1	(0.5914)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	7,800	0.8636	6,893.66	6,736.03	0.0000	4.3300	50.00	0.00	(0.8292)	(0.0936)	0.0000	1	(0.9227)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	300	0.8636	259.88	259.08	0.0000	4.3300	50.00	0.00	(0.0313)	(0.0036)	0.0000	1	(0.0349)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	900	0.8636	807.49	777.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	400	0.8636	358.88	345.44	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0048)	0.0000	1	(0.0480)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	100	0.8636	89.72	86.36	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	27,300	0.8636	24,493.83	23,576.12	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3274)	0.0000	1	(3.2735)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	100	0.8636	89.72	86.36	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	200	0.8636	179.44	172.72	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0024)	0.0000	1	(0.0240)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	400	0.8636	358.88	345.44	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0048)	0.0000	1	(0.0480)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	100	0.8636	89.72	86.36	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	100	0.8636	89.72	86.36	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	900	0.8636	807.49	777.23	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0108)	0.0000	1	(0.1079)	02/07/2025
600918.SH	01/07/2025	SDB3262115493	0	100	0.8636	89.72	86.36	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	900	0.8972	807.49	807.49	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	400	0.8972	358.88	358.88	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0050)	0.0000	1	(0.0482)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	27,300	0.8972	24,493.83	24,493.83	0.0000	4.3300	50.00	0.00	(2.9461)	(0.3402)	0.0000	1	(3.2863)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	200	0.8972	179.44	179.44	0.0000	4.3300	50.00	0.00	(0.0216)	(0.0025)	0.0000	1	(0.0241)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	400	0.8972	358.88	358.88	0.0000	4.3300	50.00	0.00	(0.0432)	(0.0050)	0.0000	1	(0.0482)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	900	0.8972	807.49	807.49	0.0000	4.3300	50.00	0.00	(0.0971)	(0.0112)	0.0000	1	(0.1083)	02/07/2025
600918.SH	01/06/2025	SDB3262115493	0	100	0.8972	89.72	89.72	0.0000	4.3300	50.00	0.00	(0.0108)	(0.0012)	0.0000	1	(0.0120)	02/07/2025
													(54.9366)	(6.0226)	0.0000	(60.9593)	
TOTAL ZHONGTAI SECURITIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002423.ZK	01/17/2025	SDB3260760885	0	1,200	1.7682	2,017.10	2,121.78	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0295)	0.0000	1	(0.2721)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	300	1.7682	506.93	530.45	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0074)	0.0000	1	(0.0683)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	600	1.7682	1,047.77	1,060.89	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0147)	0.0000	1	(0.1408)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	900	1.7682	1,548.02	1,591.34	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0221)	0.0000	1	(0.2083)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	500	1.7682	898.36	884.08	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0123)	0.0000	1	(0.1203)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	3,700	1.7682	6,660.59	6,542.17	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0909)	0.0000	1	(0.8920)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	500	1.7682	914.28	884.08	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0123)	0.0000	1	(0.1222)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	600	1.7682	1,097.14	1,060.89	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0147)	0.0000	1	(0.1467)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	400	1.7682	731.42	707.26	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	300	1.7682	548.57	530.45	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	300	1.7682	548.57	530.45	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0074)	0.0000	1	(0.0733)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	400	1.7682	731.42	707.26	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	6,300	1.7682	11,519.93	11,139.36	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1547)	0.0000	1	(1.5403)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	800	1.7682	1,462.85	1,414.52	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0196)	0.0000	1	(0.1956)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	1,000	1.7682	1,828.56	1,768.15	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0246)	0.0000	1	(0.2445)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	100	1.7682	182.86	176.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	500	1.7682	914.28	884.08	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0123)	0.0000	1	(0.1222)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	400	1.7682	731.42	707.26	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	100	1.7682	182.86	176.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	600	1.7682	1,097.14	1,060.89	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0147)	0.0000	1	(0.1467)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	2,700	1.7682	4,937.11	4,774.01	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0663)	0.0000	1	(0.6601)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	100	1.7682	182.86	176.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0244)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002423.ZK	01/17/2025	SDB3260760885	0	800	1.7682	1,462.85	1,414.52	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0196)	0.0000	1	(0.1956)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	900	1.7682	1,645.70	1,591.34	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0221)	0.0000	1	(0.2200)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	2,100	1.7682	3,839.98	3,713.12	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0516)	0.0000	1	(0.5134)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	100	1.7682	182.86	176.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	1,500	1.7682	2,742.84	2,652.23	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0368)	0.0000	1	(0.3667)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	100	1.7682	182.86	176.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/17/2025	SDB3260760885	0	2,000	1.7682	3,657.12	3,536.31	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0491)	0.0000	1	(0.4890)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	1,200	1.6739	2,017.10	2,008.73	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0279)	0.0000	1	(0.2705)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	300	1.6739	506.93	502.18	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0070)	0.0000	1	(0.0679)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	600	1.6739	1,047.77	1,004.37	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0139)	0.0000	1	(0.1400)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	900	1.6739	1,548.02	1,506.55	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0209)	0.0000	1	(0.2071)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	500	1.6739	898.36	836.97	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0116)	0.0000	1	(0.1197)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	3,700	1.6739	6,660.59	6,193.59	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0860)	0.0000	1	(0.8871)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	500	1.6739	914.28	836.97	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0116)	0.0000	1	(0.1216)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	600	1.6739	1,097.14	1,004.37	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0139)	0.0000	1	(0.1459)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	400	1.6739	731.42	669.58	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0093)	0.0000	1	(0.0973)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	300	1.6739	548.57	502.18	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0070)	0.0000	1	(0.0730)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	300	1.6739	548.57	502.18	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0070)	0.0000	1	(0.0730)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	400	1.6739	731.42	669.58	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0093)	0.0000	1	(0.0973)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	6,300	1.6739	11,519.93	10,545.83	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1465)	0.0000	1	(1.5321)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	800	1.6739	1,462.85	1,339.15	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0186)	0.0000	1	(0.1945)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	1,000	1.6739	1,828.56	1,673.94	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0232)	0.0000	1	(0.2432)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	100	1.6739	182.86	167.39	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	500	1.6739	914.28	836.97	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0116)	0.0000	1	(0.1216)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	400	1.6739	731.42	669.58	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0093)	0.0000	1	(0.0973)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	100	1.6739	182.86	167.39	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	600	1.6739	1,097.14	1,004.37	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0139)	0.0000	1	(0.1459)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	2,700	1.6739	4,937.11	4,519.64	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0628)	0.0000	1	(0.6566)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	100	1.6739	182.86	167.39	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	800	1.6739	1,462.85	1,339.15	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0186)	0.0000	1	(0.1945)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	900	1.6739	1,645.70	1,506.55	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0209)	0.0000	1	(0.2189)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	2,100	1.6739	3,839.98	3,515.28	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0488)	0.0000	1	(0.5107)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	100	1.6739	182.86	167.39	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	1,500	1.6739	2,742.84	2,510.91	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0349)	0.0000	1	(0.3648)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	100	1.6739	182.86	167.39	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/16/2025	SDB3260760885	0	2,000	1.6739	3,657.12	3,347.88	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0465)	0.0000	1	(0.4864)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	1,200	1.6588	2,017.10	1,990.52	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0276)	0.0000	1	(0.2703)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	300	1.6588	506.93	497.63	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0069)	0.0000	1	(0.0679)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	600	1.6588	1,047.77	995.26	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0138)	0.0000	1	(0.1398)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	900	1.6588	1,548.02	1,492.89	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0207)	0.0000	1	(0.2069)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	500	1.6588	898.36	829.38	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0115)	0.0000	1	(0.1196)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	3,700	1.6588	6,660.59	6,137.45	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0852)	0.0000	1	(0.8864)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	500	1.6588	914.28	829.38	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0115)	0.0000	1	(0.1215)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	600	1.6588	1,097.14	995.26	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0138)	0.0000	1	(0.1458)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	400	1.6588	731.42	663.51	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0092)	0.0000	1	(0.0972)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	300	1.6588	548.57	497.63	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0069)	0.0000	1	(0.0729)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	300	1.6588	548.57	497.63	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0069)	0.0000	1	(0.0729)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	400	1.6588	731.42	663.51	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0092)	0.0000	1	(0.0972)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	6,300	1.6588	11,519.93	10,450.24	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1451)	0.0000	1	(1.5307)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	800	1.6588	1,462.85	1,327.02	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0184)	0.0000	1	(0.1944)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	1,000	1.6588	1,828.56	1,658.77	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0230)	0.0000	1	(0.2430)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	100	1.6588	182.86	165.88	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	500	1.6588	914.28	829.38	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0115)	0.0000	1	(0.1215)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002423.ZK	01/15/2025	SDB3260760885	0	400	1.6588	731.42	663.51	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0092)	0.0000	1	(0.0972)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	100	1.6588	182.86	165.88	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	600	1.6588	1,097.14	995.26	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0138)	0.0000	1	(0.1458)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	2,700	1.6588	4,937.11	4,478.68	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0622)	0.0000	1	(0.6560)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	100	1.6588	182.86	165.88	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	800	1.6588	1,462.85	1,327.02	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0184)	0.0000	1	(0.1944)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	900	1.6588	1,645.70	1,492.89	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0207)	0.0000	1	(0.2187)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	2,100	1.6588	3,839.98	3,483.41	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0484)	0.0000	1	(0.5102)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	100	1.6588	182.86	165.88	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	1,500	1.6588	2,742.84	2,488.15	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0346)	0.0000	1	(0.3645)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	100	1.6588	182.86	165.88	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/15/2025	SDB3260760885	0	2,000	1.6588	3,657.12	3,317.54	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0461)	0.0000	1	(0.4859)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	1,200	1.7141	2,017.10	2,056.96	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0286)	0.0000	1	(0.2712)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	300	1.7141	506.93	514.24	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0071)	0.0000	1	(0.0681)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	600	1.7141	1,047.77	1,028.48	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0143)	0.0000	1	(0.1403)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	900	1.7141	1,548.02	1,542.72	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0214)	0.0000	1	(0.2076)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	500	1.7141	898.36	857.07	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0119)	0.0000	1	(0.1200)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	3,700	1.7141	6,660.59	6,342.30	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0881)	0.0000	1	(0.8892)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	500	1.7141	914.28	857.07	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0119)	0.0000	1	(0.1219)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	600	1.7141	1,097.14	1,028.48	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0143)	0.0000	1	(0.1462)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	400	1.7141	731.42	685.65	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	300	1.7141	548.57	514.24	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	300	1.7141	548.57	514.24	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	400	1.7141	731.42	685.65	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	6,300	1.7141	11,519.93	10,799.04	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1500)	0.0000	1	(1.5356)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	800	1.7141	1,462.85	1,371.31	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0190)	0.0000	1	(0.1950)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	1,000	1.7141	1,828.56	1,714.13	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0238)	0.0000	1	(0.2437)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	100	1.7141	182.86	171.41	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	500	1.7141	914.28	857.07	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0119)	0.0000	1	(0.1219)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	400	1.7141	731.42	685.65	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	100	1.7141	182.86	171.41	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	600	1.7141	1,097.14	1,028.48	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0143)	0.0000	1	(0.1462)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	2,700	1.7141	4,937.11	4,628.16	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0643)	0.0000	1	(0.6581)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	100	1.7141	182.86	171.41	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	800	1.7141	1,462.85	1,371.31	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0190)	0.0000	1	(0.1950)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	900	1.7141	1,645.70	1,542.72	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0214)	0.0000	1	(0.2194)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	2,100	1.7141	3,839.98	3,599.68	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0500)	0.0000	1	(0.5119)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	100	1.7141	182.86	171.41	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	1,500	1.7141	2,742.84	2,571.20	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0357)	0.0000	1	(0.3656)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	100	1.7141	182.86	171.41	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/14/2025	SDB3260760885	0	2,000	1.7141	3,657.12	3,428.27	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0476)	0.0000	1	(0.4875)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	1,200	1.7190	2,017.10	2,062.77	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0286)	0.0000	1	(0.2713)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	300	1.7190	506.93	515.69	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0072)	0.0000	1	(0.0681)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	600	1.7190	1,047.77	1,031.38	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0143)	0.0000	1	(0.1403)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	900	1.7190	1,548.02	1,547.08	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0215)	0.0000	1	(0.2077)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	500	1.7190	898.36	859.49	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0119)	0.0000	1	(0.1200)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	3,700	1.7190	6,660.59	6,360.21	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0883)	0.0000	1	(0.8895)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	500	1.7190	914.28	859.49	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0119)	0.0000	1	(0.1219)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	600	1.7190	1,097.14	1,031.38	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0143)	0.0000	1	(0.1463)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	400	1.7190	731.42	687.59	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	300	1.7190	548.57	515.69	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	300	1.7190	548.57	515.69	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0072)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	400	1.7190	731.42	687.59	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002423.ZK	01/13/2025	SDB3260760885	0	6,300	1.7190	11,519.93	10,829.54	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1504)	0.0000	1	(1.5360)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	800	1.7190	1,462.85	1,375.18	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0191)	0.0000	1	(0.1950)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	1,000	1.7190	1,828.56	1,718.97	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0239)	0.0000	1	(0.2438)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	100	1.7190	182.86	171.90	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	500	1.7190	914.28	859.49	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0119)	0.0000	1	(0.1219)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	400	1.7190	731.42	687.59	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0095)	0.0000	1	(0.0975)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	100	1.7190	182.86	171.90	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	600	1.7190	1,097.14	1,031.38	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0143)	0.0000	1	(0.1463)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	2,700	1.7190	4,937.11	4,641.23	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0645)	0.0000	1	(0.6583)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	100	1.7190	182.86	171.90	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	800	1.7190	1,462.85	1,375.18	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0191)	0.0000	1	(0.1950)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	900	1.7190	1,645.70	1,547.08	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0215)	0.0000	1	(0.2194)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	2,100	1.7190	3,839.98	3,609.85	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0501)	0.0000	1	(0.5120)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	100	1.7190	182.86	171.90	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	1,500	1.7190	2,742.84	2,578.46	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0358)	0.0000	1	(0.3657)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	100	1.7190	182.86	171.90	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/13/2025	SDB3260760885	0	2,000	1.7190	3,657.12	3,437.95	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0477)	0.0000	1	(0.4876)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	1,200	1.7106	2,017.10	2,052.78	0.0000	4.3300	50.00	0.00	(0.7278)	(0.0855)	0.0000	3	(0.8134)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	300	1.7106	506.93	513.19	0.0000	4.3300	50.00	0.00	(0.1829)	(0.0214)	0.0000	3	(0.2043)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	600	1.7106	1,047.77	1,026.39	0.0000	4.3300	50.00	0.00	(0.3781)	(0.0428)	0.0000	3	(0.4208)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	900	1.7106	1,548.02	1,539.58	0.0000	4.3300	50.00	0.00	(0.5586)	(0.0641)	0.0000	3	(0.6227)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	500	1.7106	898.36	855.32	0.0000	4.3300	50.00	0.00	(0.3242)	(0.0356)	0.0000	3	(0.3598)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	3,700	1.7106	6,660.59	6,329.40	0.0000	4.3300	50.00	0.00	(2.4034)	(0.2637)	0.0000	3	(2.6671)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	500	1.7106	914.28	855.32	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0356)	0.0000	3	(0.3655)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	600	1.7106	1,097.14	1,026.39	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0428)	0.0000	3	(0.4386)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	400	1.7106	731.42	684.26	0.0000	4.3300	50.00	0.00	(0.2639)	(0.0285)	0.0000	3	(0.2924)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	300	1.7106	548.57	513.19	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0214)	0.0000	3	(0.2193)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	300	1.7106	548.57	513.19	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0214)	0.0000	3	(0.2193)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	400	1.7106	731.42	684.26	0.0000	4.3300	50.00	0.00	(0.2639)	(0.0285)	0.0000	3	(0.2924)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	6,300	1.7106	11,519.93	10,777.08	0.0000	4.3300	50.00	0.00	(4.1568)	(0.4490)	0.0000	3	(4.6058)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	800	1.7106	1,462.85	1,368.52	0.0000	4.3300	50.00	0.00	(0.5278)	(0.0570)	0.0000	3	(0.5849)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	1,000	1.7106	1,828.56	1,710.65	0.0000	4.3300	50.00	0.00	(0.6598)	(0.0713)	0.0000	3	(0.7311)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	100	1.7106	182.86	171.06	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	3	(0.0731)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	500	1.7106	914.28	855.32	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0356)	0.0000	3	(0.3655)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	400	1.7106	731.42	684.26	0.0000	4.3300	50.00	0.00	(0.2639)	(0.0285)	0.0000	3	(0.2924)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	100	1.7106	182.86	171.06	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	3	(0.0731)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	600	1.7106	1,097.14	1,026.39	0.0000	4.3300	50.00	0.00	(0.3959)	(0.0428)	0.0000	3	(0.4386)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	2,700	1.7106	4,937.11	4,618.75	0.0000	4.3300	50.00	0.00	(1.7815)	(0.1924)	0.0000	3	(1.9739)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	100	1.7106	182.86	171.06	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	3	(0.0731)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	800	1.7106	1,462.85	1,368.52	0.0000	4.3300	50.00	0.00	(0.5278)	(0.0570)	0.0000	3	(0.5849)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	900	1.7106	1,645.70	1,539.58	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0641)	0.0000	3	(0.6580)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	2,100	1.7106	3,839.98	3,592.36	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1497)	0.0000	3	(1.5353)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	100	1.7106	182.86	171.06	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	3	(0.0731)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	1,500	1.7106	2,742.84	2,565.97	0.0000	4.3300	50.00	0.00	(0.9897)	(0.1069)	0.0000	3	(1.0966)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	100	1.7106	182.86	171.06	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	3	(0.0731)	02/07/2025
002423.ZK	01/10/2025	SDB3260760885	0	2,000	1.7106	3,657.12	3,421.30	0.0000	4.3300	50.00	0.00	(1.3196)	(0.1426)	0.0000	3	(1.4622)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	1,200	1.6882	2,017.10	2,025.83	0.0000	4.3300	50.00	0.00	(0.2426)	(0.0281)	0.0000	1	(0.2707)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	300	1.6882	506.93	506.46	0.0000	4.3300	50.00	0.00	(0.0610)	(0.0070)	0.0000	1	(0.0680)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	600	1.6882	1,047.77	1,012.91	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0141)	0.0000	1	(0.1401)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	900	1.6882	1,548.02	1,519.37	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0211)	0.0000	1	(0.2073)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	500	1.6882	898.36	844.09	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0117)	0.0000	1	(0.1198)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	3,700	1.6882	6,660.59	6,246.30	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0868)	0.0000	1	(0.8879)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	500	1.6882	914.28	844.09	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0117)	0.0000	1	(0.1217)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002423.ZK	01/09/2025	SDB3260760885	0	600	1.6882	1,097.14	1,012.91	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0141)	0.0000	1	(0.1460)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	400	1.6882	731.42	675.28	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	300	1.6882	548.57	506.46	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0070)	0.0000	1	(0.0730)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	300	1.6882	548.57	506.46	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0070)	0.0000	1	(0.0730)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	400	1.6882	731.42	675.28	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	6,300	1.6882	11,519.93	10,635.58	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1477)	0.0000	1	(1.5333)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	800	1.6882	1,462.85	1,350.55	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0188)	0.0000	1	(0.1947)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	1,000	1.6882	1,828.56	1,688.19	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0234)	0.0000	1	(0.2434)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	100	1.6882	182.86	168.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	500	1.6882	914.28	844.09	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0117)	0.0000	1	(0.1217)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	400	1.6882	731.42	675.28	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	100	1.6882	182.86	168.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	600	1.6882	1,097.14	1,012.91	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0141)	0.0000	1	(0.1460)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	2,700	1.6882	4,937.11	4,558.11	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0633)	0.0000	1	(0.6571)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	100	1.6882	182.86	168.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	800	1.6882	1,462.85	1,350.55	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0188)	0.0000	1	(0.1947)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	900	1.6882	1,645.70	1,519.37	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0211)	0.0000	1	(0.2190)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	2,100	1.6882	3,839.98	3,545.19	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0492)	0.0000	1	(0.5111)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	100	1.6882	182.86	168.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	1,500	1.6882	2,742.84	2,532.28	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0352)	0.0000	1	(0.3651)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	100	1.6882	182.86	168.82	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0023)	0.0000	1	(0.0243)	02/07/2025
002423.ZK	01/09/2025	SDB3260760885	0	2,000	1.6882	3,657.12	3,376.38	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0469)	0.0000	1	(0.4868)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	600	1.6985	1,047.77	1,019.09	0.0000	4.3300	50.00	0.00	(0.1260)	(0.0142)	0.0000	1	(0.1402)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	900	1.6985	1,548.02	1,528.64	0.0000	4.3300	50.00	0.00	(0.1862)	(0.0212)	0.0000	1	(0.2074)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	500	1.6985	898.36	849.24	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0118)	0.0000	1	(0.1198)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	3,700	1.6985	6,660.59	6,284.39	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0873)	0.0000	1	(0.8884)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	500	1.6985	914.28	849.24	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0118)	0.0000	1	(0.1218)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	600	1.6985	1,097.14	1,019.09	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0142)	0.0000	1	(0.1461)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	400	1.6985	731.42	679.39	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	300	1.6985	548.57	509.55	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	300	1.6985	548.57	509.55	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0071)	0.0000	1	(0.0731)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	400	1.6985	731.42	679.39	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	6,300	1.6985	11,519.93	10,700.46	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1486)	0.0000	1	(1.5342)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	800	1.6985	1,462.85	1,358.79	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0189)	0.0000	1	(0.1948)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	1,000	1.6985	1,828.56	1,698.48	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0236)	0.0000	1	(0.2435)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	100	1.6985	182.86	169.85	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	500	1.6985	914.28	849.24	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0118)	0.0000	1	(0.1218)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	400	1.6985	731.42	679.39	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0094)	0.0000	1	(0.0974)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	100	1.6985	182.86	169.85	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	600	1.6985	1,097.14	1,019.09	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0142)	0.0000	1	(0.1461)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	2,700	1.6985	4,937.11	4,585.91	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0637)	0.0000	1	(0.6575)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	100	1.6985	182.86	169.85	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	800	1.6985	1,462.85	1,358.79	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0189)	0.0000	1	(0.1948)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	900	1.6985	1,645.70	1,528.64	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0212)	0.0000	1	(0.2192)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	2,100	1.6985	3,839.98	3,566.82	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0495)	0.0000	1	(0.5114)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	100	1.6985	182.86	169.85	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	1,500	1.6985	2,742.84	2,547.73	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0354)	0.0000	1	(0.3653)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	100	1.6985	182.86	169.85	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0024)	0.0000	1	(0.0244)	02/07/2025
002423.ZK	01/08/2025	SDB3260760885	0	2,000	1.6985	3,657.12	3,396.97	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0472)	0.0000	1	(0.4871)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	500	1.7723	898.36	886.14	0.0000	4.3300	50.00	0.00	(0.1081)	(0.0123)	0.0000	1	(0.1204)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	3,700	1.7723	6,660.59	6,557.44	0.0000	4.3300	50.00	0.00	(0.8011)	(0.0911)	0.0000	1	(0.8922)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	500	1.7723	914.28	886.14	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0123)	0.0000	1	(0.1223)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	600	1.7723	1,097.14	1,063.37	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0148)	0.0000	1	(0.1467)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002423.ZK	01/07/2025	SDB3260760885	0	400	1.7723	731.42	708.91	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	300	1.7723	548.57	531.68	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0074)	0.0000	1	(0.0734)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	300	1.7723	548.57	531.68	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0074)	0.0000	1	(0.0734)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	400	1.7723	731.42	708.91	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	6,300	1.7723	11,519.93	11,165.38	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1551)	0.0000	1	(1.5407)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	800	1.7723	1,462.85	1,417.83	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0197)	0.0000	1	(0.1956)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	1,000	1.7723	1,828.86	1,772.28	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0246)	0.0000	1	(0.2446)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	100	1.7723	182.86	177.23	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	500	1.7723	914.28	886.14	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0123)	0.0000	1	(0.1223)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	400	1.7723	731.42	708.91	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0098)	0.0000	1	(0.0978)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	100	1.7723	182.86	177.23	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	600	1.7723	1,097.14	1,063.37	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0148)	0.0000	1	(0.1467)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	2,700	1.7723	4,937.11	4,785.16	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0665)	0.0000	1	(0.6603)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	100	1.7723	182.86	177.23	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	800	1.7723	1,462.85	1,417.83	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0197)	0.0000	1	(0.1956)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	900	1.7723	1,645.70	1,595.05	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0222)	0.0000	1	(0.2201)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	2,100	1.7723	3,839.98	3,721.79	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0517)	0.0000	1	(0.5136)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	100	1.7723	182.86	177.23	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	1,500	1.7723	2,742.84	2,658.42	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0369)	0.0000	1	(0.3668)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	100	1.7723	182.86	177.23	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/07/2025	SDB3260760885	0	2,000	1.7723	3,657.12	3,544.56	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0492)	0.0000	1	(0.4891)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	500	1.8286	914.28	914.28	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0127)	0.0000	1	(0.1227)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	600	1.8286	1,097.14	1,097.14	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	400	1.8286	731.42	731.42	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0102)	0.0000	1	(0.0981)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	300	1.8286	548.57	548.57	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0076)	0.0000	1	(0.0736)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	300	1.8286	548.57	548.57	0.0000	4.3300	50.00	0.00	(0.0660)	(0.0076)	0.0000	1	(0.0736)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	400	1.8286	731.42	731.42	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0102)	0.0000	1	(0.0981)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	6,300	1.8286	11,519.93	11,519.93	0.0000	4.3300	50.00	0.00	(1.3856)	(0.1600)	0.0000	1	(1.5456)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	800	1.8286	1,462.85	1,462.85	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0203)	0.0000	1	(0.1963)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	1,000	1.8286	1,828.86	1,828.86	0.0000	4.3300	50.00	0.00	(0.2199)	(0.0254)	0.0000	1	(0.2453)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	100	1.8286	182.86	182.86	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	500	1.8286	914.28	914.28	0.0000	4.3300	50.00	0.00	(0.1100)	(0.0127)	0.0000	1	(0.1227)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	400	1.8286	731.42	731.42	0.0000	4.3300	50.00	0.00	(0.0880)	(0.0102)	0.0000	1	(0.0981)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	100	1.8286	182.86	182.86	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	600	1.8286	1,097.14	1,097.14	0.0000	4.3300	50.00	0.00	(0.1320)	(0.0152)	0.0000	1	(0.1472)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	2,700	1.8286	4,937.11	4,937.11	0.0000	4.3300	50.00	0.00	(0.5938)	(0.0686)	0.0000	1	(0.6624)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	100	1.8286	182.86	182.86	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	800	1.8286	1,462.85	1,462.85	0.0000	4.3300	50.00	0.00	(0.1759)	(0.0203)	0.0000	1	(0.1963)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	900	1.8286	1,645.70	1,645.70	0.0000	4.3300	50.00	0.00	(0.1979)	(0.0229)	0.0000	1	(0.2208)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	2,100	1.8286	3,839.98	3,839.98	0.0000	4.3300	50.00	0.00	(0.4619)	(0.0533)	0.0000	1	(0.5152)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	100	1.8286	182.86	182.86	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	1,500	1.8286	2,742.84	2,742.84	0.0000	4.3300	50.00	0.00	(0.3299)	(0.0381)	0.0000	1	(0.3680)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	100	1.8286	182.86	182.86	0.0000	4.3300	50.00	0.00	(0.0220)	(0.0025)	0.0000	1	(0.0245)	02/07/2025
002423.ZK	01/06/2025	SDB3260760885	0	2,000	1.8286	3,657.12	3,657.12	0.0000	4.3300	50.00	0.00	(0.4399)	(0.0508)	0.0000	1	(0.4907)	02/07/2025
TOTAL ZHONGYUAN SPECIAL STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												(75.5018)	(8.2561)	0.0000		(83.7579)	
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688772.SH	01/17/2025	SDB3260122849	0	68	2.1561	149.32	146.61	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0200)	02/07/2025
688772.SH	01/16/2025	SDB3260122849	0	68	2.1023	149.32	142.96	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0199)	02/07/2025
688772.SH	01/15/2025	SDB3260122849	0	68	2.1278	149.32	144.69	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0200)	02/07/2025
688772.SH	01/14/2025	SDB3260122849	0	68	2.1726	149.32	147.74	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0021)	0.0000	1	(0.0200)	02/07/2025
688772.SH	01/13/2025	SDB3260122849	0	68	2.1423	149.32	145.67	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0200)	02/07/2025
688772.SH	01/10/2025	SDB3260122849	0	68	2.1182	149.32	144.04	0.0000	4.3300	50.00	0.00	(0.0539)	(0.0060)	0.0000	3	(0.0599)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688772.SH	01/09/2025	SDB3260122849	0	68	2.1231	149.32	144.37	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0200)	02/07/2025
688772.SH	01/08/2025	SDB3260122849	0	68	2.0979	149.32	142.66	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0199)	02/07/2025
688772.SH	01/07/2025	SDB3260122849	0	68	2.0893	149.32	142.07	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0020)	0.0000	1	(0.0199)	02/07/2025
688772.SH	01/06/2025	SDB3260122849	0	68	2.1959	149.32	149.32	0.0000	4.3300	50.00	0.00	(0.0180)	(0.0021)	0.0000	1	(0.0200)	02/07/2025
TOTAL ZHUHAI COSMX BATTERY CO., LTD. CMN CLASS A SERIES NORTHBOUND													(0.2155)	(0.0241)	0.0000	(0.2397)	
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688187.SH	01/17/2025	SDB3260123097	0	6,585	6.0585	43,092.46	39,895.51	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5541)	0.0000	1	(5.7372)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,015	6.0585	6,642.19	6,149.42	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0854)	0.0000	1	(0.8843)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	425	6.0585	2,781.21	2,574.88	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0358)	0.0000	1	(0.3703)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,375	6.0585	8,998.05	8,330.50	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1157)	0.0000	1	(1.1980)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,300	6.0585	8,507.24	7,876.11	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1094)	0.0000	1	(1.1326)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,000	6.0585	6,544.03	6,058.54	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0841)	0.0000	1	(0.8712)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	400	6.0585	2,617.61	2,423.42	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0337)	0.0000	1	(0.3485)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	584	6.0585	3,821.72	3,538.19	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0491)	0.0000	1	(0.5088)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	800	6.0585	5,235.23	4,846.84	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0673)	0.0000	1	(0.6970)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	483	6.0585	3,160.77	2,926.28	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0406)	0.0000	1	(0.4208)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	413	6.0585	2,702.69	2,502.18	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0348)	0.0000	1	(0.3598)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	2,003	6.0585	13,107.70	12,135.26	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1685)	0.0000	1	(1.7451)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,100	6.0585	7,198.44	6,664.40	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0926)	0.0000	1	(0.9584)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	400	6.0585	2,617.61	2,423.42	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0337)	0.0000	1	(0.3485)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	200	6.0585	1,308.81	1,211.71	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	200	6.0585	1,308.81	1,211.71	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	1,600	6.0585	10,470.45	9,693.67	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1346)	0.0000	1	(1.3940)	02/07/2025
688187.SH	01/17/2025	SDB3260123097	0	300	6.0585	1,963.21	1,817.56	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0252)	0.0000	1	(0.2614)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	6,585	5.8636	43,092.46	38,611.51	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5363)	0.0000	1	(5.7193)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,015	5.8636	6,642.19	5,951.51	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0827)	0.0000	1	(0.8816)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	425	5.8636	2,781.21	2,492.01	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0346)	0.0000	1	(0.3691)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,375	5.8636	8,998.05	8,062.39	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1120)	0.0000	1	(1.1942)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,300	5.8636	8,507.24	7,622.62	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1059)	0.0000	1	(1.1291)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,000	5.8636	6,544.03	5,863.56	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0814)	0.0000	1	(0.8685)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	400	5.8636	2,617.61	2,345.42	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0326)	0.0000	1	(0.3474)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	584	5.8636	3,821.72	3,424.32	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0476)	0.0000	1	(0.5072)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	800	5.8636	5,235.23	4,690.84	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0652)	0.0000	1	(0.6948)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	483	5.8636	3,160.77	2,832.10	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0393)	0.0000	1	(0.4195)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	413	5.8636	2,702.69	2,421.65	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0336)	0.0000	1	(0.3587)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	2,003	5.8636	13,107.70	11,744.70	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1631)	0.0000	1	(1.7397)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,100	5.8636	7,198.44	6,449.91	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0896)	0.0000	1	(0.9554)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	400	5.8636	2,617.61	2,345.42	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0326)	0.0000	1	(0.3474)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	200	5.8636	1,308.81	1,172.71	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0163)	0.0000	1	(0.1737)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	200	5.8636	1,308.81	1,172.71	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0163)	0.0000	1	(0.1737)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	1,600	5.8636	10,470.45	9,381.69	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1303)	0.0000	1	(1.3897)	02/07/2025
688187.SH	01/16/2025	SDB3260123097	0	300	5.8636	1,963.21	1,759.07	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0244)	0.0000	1	(0.2606)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	6,585	5.9240	43,092.46	39,009.42	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5418)	0.0000	1	(5.7249)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,015	5.9240	6,642.19	6,012.84	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0835)	0.0000	1	(0.8824)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	425	5.9240	2,781.21	2,517.69	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0350)	0.0000	1	(0.3695)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,375	5.9240	8,998.05	8,145.48	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1131)	0.0000	1	(1.1954)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,300	5.9240	8,507.24	7,701.18	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1070)	0.0000	1	(1.1302)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,000	5.9240	6,544.03	5,923.98	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0823)	0.0000	1	(0.8694)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	400	5.9240	2,617.61	2,369.59	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0329)	0.0000	1	(0.3478)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	584	5.9240	3,821.72	3,459.61	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0481)	0.0000	1	(0.5077)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	800	5.9240	5,235.23	4,739.19	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0658)	0.0000	1	(0.6955)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	483	5.9240	3,160.77	2,861.28	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0397)	0.0000	1	(0.4199)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHUZHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688187.SH	01/15/2025	SDB3260123097	0	413	5.9240	2,702.69	2,446.60	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0340)	0.0000	1	(0.3591)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	2,003	5.9240	13,107.70	11,865.74	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1648)	0.0000	1	(1.7414)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,100	5.9240	7,198.44	6,516.38	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0905)	0.0000	1	(0.9563)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	400	5.9240	2,617.61	2,369.59	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0329)	0.0000	1	(0.3478)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	200	5.9240	1,308.81	1,184.80	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0165)	0.0000	1	(0.1739)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	200	5.9240	1,308.81	1,184.80	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0165)	0.0000	1	(0.1739)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	1,600	5.9240	10,470.45	9,478.37	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1316)	0.0000	1	(1.3910)	02/07/2025
688187.SH	01/15/2025	SDB3260123097	0	300	5.9240	1,963.21	1,777.19	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0247)	0.0000	1	(0.2608)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	6,585	6.0321	43,092.46	39,721.51	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5517)	0.0000	1	(5.7348)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,015	6.0321	6,642.19	6,122.60	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0850)	0.0000	1	(0.8839)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	425	6.0321	2,781.21	2,563.65	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0356)	0.0000	1	(0.3701)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,375	6.0321	8,998.05	8,294.16	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1152)	0.0000	1	(1.1975)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,300	6.0321	8,507.24	7,841.76	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1089)	0.0000	1	(1.1321)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,000	6.0321	6,544.03	6,032.12	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0838)	0.0000	1	(0.8709)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	400	6.0321	2,617.61	2,412.85	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0335)	0.0000	1	(0.3484)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	584	6.0321	3,821.72	3,522.76	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0489)	0.0000	1	(0.5086)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	800	6.0321	5,235.23	4,825.70	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0670)	0.0000	1	(0.6967)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	483	6.0321	3,160.77	2,913.51	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0405)	0.0000	1	(0.4206)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	413	6.0321	2,702.69	2,491.27	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0346)	0.0000	1	(0.3597)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	2,003	6.0321	13,107.70	12,082.34	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1678)	0.0000	1	(1.7444)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,100	6.0321	7,198.44	6,635.33	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0922)	0.0000	1	(0.9580)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	400	6.0321	2,617.61	2,412.85	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0335)	0.0000	1	(0.3484)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	200	6.0321	1,308.81	1,206.42	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	200	6.0321	1,308.81	1,206.42	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	1,600	6.0321	10,470.45	9,651.39	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1340)	0.0000	1	(1.3934)	02/07/2025
688187.SH	01/14/2025	SDB3260123097	0	300	6.0321	1,963.21	1,809.64	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0251)	0.0000	1	(0.2613)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	6,585	6.1450	43,092.46	40,465.03	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5620)	0.0000	1	(5.7451)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,015	6.1450	6,642.19	6,237.21	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0866)	0.0000	1	(0.8855)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	425	6.1450	2,781.21	2,611.64	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0363)	0.0000	1	(0.3708)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,375	6.1450	8,998.05	8,449.42	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1174)	0.0000	1	(1.1996)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,300	6.1450	8,507.24	7,988.54	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1110)	0.0000	1	(1.1342)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,000	6.1450	6,544.03	6,145.03	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0853)	0.0000	1	(0.8724)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	400	6.1450	2,617.61	2,458.01	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0341)	0.0000	1	(0.3490)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	584	6.1450	3,821.72	3,588.70	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0498)	0.0000	1	(0.5095)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	800	6.1450	5,235.23	4,916.02	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0683)	0.0000	1	(0.6980)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	483	6.1450	3,160.77	2,968.05	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0412)	0.0000	1	(0.4214)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	413	6.1450	2,702.69	2,537.90	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0352)	0.0000	1	(0.3603)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	2,003	6.1450	13,107.70	12,308.50	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1710)	0.0000	1	(1.7475)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,100	6.1450	7,198.44	6,759.53	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0939)	0.0000	1	(0.9597)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	400	6.1450	2,617.61	2,458.01	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0341)	0.0000	1	(0.3490)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	200	6.1450	1,308.81	1,229.01	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0171)	0.0000	1	(0.1745)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	200	6.1450	1,308.81	1,229.01	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0171)	0.0000	1	(0.1745)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	1,600	6.1450	10,470.45	9,832.05	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1366)	0.0000	1	(1.3959)	02/07/2025
688187.SH	01/13/2025	SDB3260123097	0	300	6.1450	1,963.21	1,843.51	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0256)	0.0000	1	(0.2617)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	6,585	5.9648	43,092.46	39,278.06	0.0000	4.3300	50.00	0.00	(15.5492)	(1.6366)	0.0000	3	(17.1858)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,015	5.9648	6,642.19	6,054.25	0.0000	4.3300	50.00	0.00	(2.3967)	(0.2523)	0.0000	3	(2.6490)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	425	5.9648	2,781.21	2,535.03	0.0000	4.3300	50.00	0.00	(1.0036)	(0.1056)	0.0000	3	(1.1092)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,375	5.9648	8,998.05	8,201.57	0.0000	4.3300	50.00	0.00	(3.2468)	(0.3417)	0.0000	3	(3.5885)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,300	5.9648	8,507.24	7,754.21	0.0000	4.3300	50.00	0.00	(3.0697)	(0.3231)	0.0000	3	(3.3928)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,000	5.9648	6,544.03	5,964.78	0.0000	4.3300	50.00	0.00	(2.3613)	(0.2485)	0.0000	3	(2.6098)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	400	5.9648	2,617.61	2,385.91	0.0000	4.3300	50.00	0.00	(0.9445)	(0.0994)	0.0000	3	(1.0439)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	584	5.9648	3,821.72	3,483.43	0.0000	4.3300	50.00	0.00	(1.3790)	(0.1451)	0.0000	3	(1.5241)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	800	5.9648	5,235.23	4,771.82	0.0000	4.3300	50.00	0.00	(1.8890)	(0.1988)	0.0000	3	(2.0879)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688187.SH	01/10/2025	SDB3260123097	0	483	5.9648	3,160.77	2,880.99	0.0000	4.3300	50.00	0.00	(1.1405)	(0.1200)	0.0000	3	(1.2606)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	413	5.9648	2,702.69	2,463.45	0.0000	4.3300	50.00	0.00	(0.9752)	(0.1026)	0.0000	3	(1.0779)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	2,003	5.9648	13,107.70	11,947.45	0.0000	4.3300	50.00	0.00	(4.7297)	(0.4978)	0.0000	3	(5.2275)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,100	5.9648	7,198.44	6,561.26	0.0000	4.3300	50.00	0.00	(2.5974)	(0.2734)	0.0000	3	(2.8708)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	400	5.9648	2,617.61	2,385.91	0.0000	4.3300	50.00	0.00	(0.9445)	(0.0994)	0.0000	3	(1.0439)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	200	5.9648	1,308.81	1,192.96	0.0000	4.3300	50.00	0.00	(0.4723)	(0.0497)	0.0000	3	(0.5220)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	200	5.9648	1,308.81	1,192.96	0.0000	4.3300	50.00	0.00	(0.4723)	(0.0497)	0.0000	3	(0.5220)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	1,600	5.9648	10,470.45	9,543.64	0.0000	4.3300	50.00	0.00	(3.7781)	(0.3977)	0.0000	3	(4.1757)	02/07/2025
688187.SH	01/10/2025	SDB3260123097	0	300	5.9648	1,963.21	1,789.43	0.0000	4.3300	50.00	0.00	(0.7084)	(0.0746)	0.0000	3	(0.7830)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	6,585	6.0351	43,092.46	39,740.93	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5520)	0.0000	1	(5.7350)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,015	6.0351	6,642.19	6,125.60	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0851)	0.0000	1	(0.8840)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	425	6.0351	2,781.21	2,564.90	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0356)	0.0000	1	(0.3701)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,375	6.0351	8,998.05	8,298.22	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1153)	0.0000	1	(1.1975)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,300	6.0351	8,507.24	7,845.59	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1090)	0.0000	1	(1.1322)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,000	6.0351	6,544.03	6,035.07	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0838)	0.0000	1	(0.8709)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	400	6.0351	2,617.61	2,414.03	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0335)	0.0000	1	(0.3484)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	584	6.0351	3,821.72	3,524.48	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0490)	0.0000	1	(0.5086)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	800	6.0351	5,235.23	4,828.06	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0671)	0.0000	1	(0.6967)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	483	6.0351	3,160.77	2,914.94	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0405)	0.0000	1	(0.4207)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	413	6.0351	2,702.69	2,492.48	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0346)	0.0000	1	(0.3597)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	2,003	6.0351	13,107.70	12,088.24	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1679)	0.0000	1	(1.7445)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,100	6.0351	7,198.44	6,638.58	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0922)	0.0000	1	(0.9580)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	400	6.0351	2,617.61	2,414.03	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0335)	0.0000	1	(0.3484)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	200	6.0351	1,308.81	1,207.01	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	200	6.0351	1,308.81	1,207.01	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0168)	0.0000	1	(0.1742)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	1,600	6.0351	10,470.45	9,656.11	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1341)	0.0000	1	(1.3935)	02/07/2025
688187.SH	01/09/2025	SDB3260123097	0	300	6.0351	1,963.21	1,810.52	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0251)	0.0000	1	(0.2613)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	6,585	6.1301	43,092.46	40,366.61	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5606)	0.0000	1	(5.7437)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,015	6.1301	6,642.19	6,222.04	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0864)	0.0000	1	(0.8853)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	425	6.1301	2,781.21	2,605.29	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0362)	0.0000	1	(0.3707)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,375	6.1301	8,998.05	8,428.87	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1171)	0.0000	1	(1.1993)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,300	6.1301	8,507.24	7,969.11	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1107)	0.0000	1	(1.1339)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,000	6.1301	6,544.03	6,130.09	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0851)	0.0000	1	(0.8722)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	400	6.1301	2,617.61	2,452.03	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0341)	0.0000	1	(0.3489)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	584	6.1301	3,821.72	3,579.97	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0497)	0.0000	1	(0.5094)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	800	6.1301	5,235.23	4,904.07	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0681)	0.0000	1	(0.6978)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	483	6.1301	3,160.77	2,960.83	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0411)	0.0000	1	(0.4213)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	413	6.1301	2,702.69	2,531.73	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0352)	0.0000	1	(0.3602)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	2,003	6.1301	13,107.70	12,278.56	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1705)	0.0000	1	(1.7471)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,100	6.1301	7,198.44	6,743.09	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0937)	0.0000	1	(0.9595)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	400	6.1301	2,617.61	2,452.03	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0341)	0.0000	1	(0.3489)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	200	6.1301	1,308.81	1,226.02	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0170)	0.0000	1	(0.1744)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	200	6.1301	1,308.81	1,226.02	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0170)	0.0000	1	(0.1744)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	1,600	6.1301	10,470.45	9,808.14	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1362)	0.0000	1	(1.3956)	02/07/2025
688187.SH	01/08/2025	SDB3260123097	0	300	6.1301	1,963.21	1,839.03	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0255)	0.0000	1	(0.2617)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	6,585	6.3676	43,092.46	41,930.93	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5824)	0.0000	1	(5.7654)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,015	6.3676	6,642.19	6,463.16	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0898)	0.0000	1	(0.8887)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	425	6.3676	2,781.21	2,706.25	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0376)	0.0000	1	(0.3721)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,375	6.3676	8,998.05	8,755.51	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1216)	0.0000	1	(1.2039)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,300	6.3676	8,507.24	8,277.94	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1150)	0.0000	1	(1.1382)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,000	6.3676	6,544.03	6,367.64	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0884)	0.0000	1	(0.8755)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	400	6.3676	2,617.61	2,547.06	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0354)	0.0000	1	(0.3502)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	584	6.3676	3,821.72	3,718.70	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0516)	0.0000	1	(0.5113)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688187.SH	01/07/2025	SDB3260123097	0	800	6.3676	5,235.23	5,094.11	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0708)	0.0000	1	(0.7004)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	483	6.3676	3,160.77	3,075.57	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0427)	0.0000	1	(0.4229)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	413	6.3676	2,702.69	2,629.84	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0365)	0.0000	1	(0.3616)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	2,003	6.3676	13,107.70	12,754.39	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1771)	0.0000	1	(1.7537)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,100	6.3676	7,198.44	7,004.41	0.0000	4.3300	50.00	0.00	(0.8658)	(0.0973)	0.0000	1	(0.9631)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	400	6.3676	2,617.61	2,547.06	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0354)	0.0000	1	(0.3502)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	200	6.3676	1,308.81	1,273.53	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0177)	0.0000	1	(0.1751)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	200	6.3676	1,308.81	1,273.53	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0177)	0.0000	1	(0.1751)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	1,600	6.3676	10,470.45	10,188.23	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1415)	0.0000	1	(1.4009)	02/07/2025
688187.SH	01/07/2025	SDB3260123097	0	300	6.3676	1,963.21	1,910.29	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0265)	0.0000	1	(0.2627)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	6,585	6.5440	43,092.46	43,092.46	0.0000	4.3300	50.00	0.00	(5.1831)	(0.5985)	0.0000	1	(5.7816)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,015	6.5440	6,642.19	6,642.19	0.0000	4.3300	50.00	0.00	(0.7989)	(0.0923)	0.0000	1	(0.8912)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	425	6.5440	2,781.21	2,781.21	0.0000	4.3300	50.00	0.00	(0.3345)	(0.0386)	0.0000	1	(0.3731)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,375	6.5440	8,998.05	8,998.05	0.0000	4.3300	50.00	0.00	(1.0823)	(0.1250)	0.0000	1	(1.2072)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,300	6.5440	8,507.24	8,507.24	0.0000	4.3300	50.00	0.00	(1.0232)	(0.1182)	0.0000	1	(1.1414)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,000	6.5440	6,544.03	6,544.03	0.0000	4.3300	50.00	0.00	(0.7871)	(0.0909)	0.0000	1	(0.8780)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	400	6.5440	2,617.61	2,617.61	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0364)	0.0000	1	(0.3512)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	584	6.5440	3,821.72	3,821.72	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0531)	0.0000	1	(0.5127)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	800	6.5440	5,235.23	5,235.23	0.0000	4.3300	50.00	0.00	(0.6297)	(0.0727)	0.0000	1	(0.7024)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	483	6.5440	3,160.77	3,160.77	0.0000	4.3300	50.00	0.00	(0.3802)	(0.0439)	0.0000	1	(0.4241)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	413	6.5440	2,702.69	2,702.69	0.0000	4.3300	50.00	0.00	(0.3251)	(0.0375)	0.0000	1	(0.3626)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	2,003	6.5440	13,107.70	13,107.70	0.0000	4.3300	50.00	0.00	(1.5766)	(0.1621)	0.0000	1	(1.7586)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,100	6.5440	7,198.44	7,198.44	0.0000	4.3300	50.00	0.00	(0.8658)	(0.1000)	0.0000	1	(0.9658)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	400	6.5440	2,617.61	2,617.61	0.0000	4.3300	50.00	0.00	(0.3148)	(0.0364)	0.0000	1	(0.3512)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	200	6.5440	1,308.81	1,308.81	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0182)	0.0000	1	(0.1756)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	200	6.5440	1,308.81	1,308.81	0.0000	4.3300	50.00	0.00	(0.1574)	(0.0182)	0.0000	1	(0.1756)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	1,600	6.5440	10,470.45	10,470.45	0.0000	4.3300	50.00	0.00	(1.2594)	(0.1454)	0.0000	1	(1.4048)	02/07/2025
688187.SH	01/06/2025	SDB3260123097	0	300	6.5440	1,963.21	1,963.21	0.0000	4.3300	50.00	0.00	(0.2361)	(0.0273)	0.0000	1	(0.2634)	02/07/2025
TOTAL ZHUSHOU CRRC TIMES ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND													(190.6329)	(20.4617)	0.0000	(211.0947)	
ZHUSHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND																	
300726.ZK	01/17/2025	SDB3260123508	0	200	3.9855	849.41	797.10	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0111)	0.0000	1	(0.1132)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	100	3.9855	424.71	398.55	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	1,100	3.9855	4,671.77	4,384.04	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0609)	0.0000	1	(0.6228)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	300	3.9855	1,274.12	1,195.65	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0166)	0.0000	1	(0.1699)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	100	3.9855	424.71	398.55	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	200	3.9855	849.41	797.10	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0111)	0.0000	1	(0.1132)	02/07/2025
300726.ZK	01/17/2025	SDB3260123508	0	100	3.9855	424.71	398.55	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0566)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	200	3.8483	849.41	769.66	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	100	3.8483	424.71	384.83	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	1,100	3.8483	4,671.77	4,233.13	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0588)	0.0000	1	(0.6207)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	300	3.8483	1,274.12	1,154.49	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0160)	0.0000	1	(0.1693)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	100	3.8483	424.71	384.83	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	200	3.8483	849.41	769.66	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/16/2025	SDB3260123508	0	100	3.8483	424.71	384.83	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	200	3.7866	849.41	757.32	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0105)	0.0000	1	(0.1127)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	100	3.7866	424.71	378.66	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0563)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	1,100	3.7866	4,671.77	4,165.28	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0579)	0.0000	1	(0.6198)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	300	3.7866	1,274.12	1,135.99	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0158)	0.0000	1	(0.1690)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	100	3.7866	424.71	378.66	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0563)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	200	3.7866	849.41	757.32	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0105)	0.0000	1	(0.1127)	02/07/2025
300726.ZK	01/15/2025	SDB3260123508	0	100	3.7866	424.71	378.66	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0563)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	200	3.9289	849.41	785.78	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0109)	0.0000	1	(0.1131)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300726.ZK	01/14/2025	SDB3260123508	0	100	3.9289	424.71	392.89	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	1,100	3.9289	4,671.77	4,321.79	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0600)	0.0000	1	(0.6219)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	300	3.9289	1,274.12	1,178.67	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0164)	0.0000	1	(0.1696)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	100	3.9289	424.71	392.89	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	200	3.9289	849.41	785.78	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0109)	0.0000	1	(0.1131)	02/07/2025
300726.ZK	01/14/2025	SDB3260123508	0	100	3.9289	424.71	392.89	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0055)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	200	3.8694	849.41	773.88	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	100	3.8694	424.71	386.94	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	1,100	3.8694	4,671.77	4,256.34	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0591)	0.0000	1	(0.6210)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	300	3.8694	1,274.12	1,160.82	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0161)	0.0000	1	(0.1694)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	100	3.8694	424.71	386.94	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	200	3.8694	849.41	773.88	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/13/2025	SDB3260123508	0	100	3.8694	424.71	386.94	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0054)	0.0000	1	(0.0565)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	200	4.0020	849.41	800.39	0.0000	4.3300	50.00	0.00	(0.3065)	(0.0333)	0.0000	3	(0.3398)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	100	4.0020	424.71	400.20	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0167)	0.0000	3	(0.1699)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	1,100	4.0020	4,671.77	4,402.16	0.0000	4.3300	50.00	0.00	(1.6857)	(0.1834)	0.0000	3	(1.8692)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	300	4.0020	1,274.12	1,200.59	0.0000	4.3300	50.00	0.00	(0.4597)	(0.0500)	0.0000	3	(0.5098)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	100	4.0020	424.71	400.20	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0167)	0.0000	3	(0.1699)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	200	4.0020	849.41	800.39	0.0000	4.3300	50.00	0.00	(0.3065)	(0.0333)	0.0000	3	(0.3398)	02/07/2025
300726.ZK	01/10/2025	SDB3260123508	0	100	4.0020	424.71	400.20	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0167)	0.0000	3	(0.1699)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	200	3.8045	849.41	760.91	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0106)	0.0000	1	(0.1127)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	100	3.8045	424.71	380.45	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	1,100	3.8045	4,671.77	4,184.99	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0581)	0.0000	1	(0.6200)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	300	3.8045	1,274.12	1,141.36	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0159)	0.0000	1	(0.1691)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	100	3.8045	424.71	380.45	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	200	3.8045	849.41	760.91	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0106)	0.0000	1	(0.1127)	02/07/2025
300726.ZK	01/09/2025	SDB3260123508	0	100	3.8045	424.71	380.45	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	200	3.8509	849.41	770.18	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	100	3.8509	424.71	385.09	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	1,100	3.8509	4,671.77	4,235.99	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0588)	0.0000	1	(0.6207)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	300	3.8509	1,274.12	1,155.27	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0160)	0.0000	1	(0.1693)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	100	3.8509	424.71	385.09	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	200	3.8509	849.41	770.18	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0107)	0.0000	1	(0.1129)	02/07/2025
300726.ZK	01/08/2025	SDB3260123508	0	100	3.8509	424.71	385.09	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0053)	0.0000	1	(0.0564)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	200	4.0679	849.41	813.58	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	1	(0.1135)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	100	4.0679	424.71	406.79	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	1,100	4.0679	4,671.77	4,474.70	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0621)	0.0000	1	(0.6241)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	300	4.0679	1,274.12	1,220.37	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0169)	0.0000	1	(0.1702)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	100	4.0679	424.71	406.79	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	200	4.0679	849.41	813.58	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0113)	0.0000	1	(0.1135)	02/07/2025
300726.ZK	01/07/2025	SDB3260123508	0	100	4.0679	424.71	406.79	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0056)	0.0000	1	(0.0567)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	200	4.2471	849.41	849.41	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0118)	0.0000	1	(0.1140)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	100	4.2471	424.71	424.71	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	1,100	4.2471	4,671.77	4,671.77	0.0000	4.3300	50.00	0.00	(0.5619)	(0.0649)	0.0000	1	(0.6268)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	300	4.2471	1,274.12	1,274.12	0.0000	4.3300	50.00	0.00	(0.1532)	(0.0177)	0.0000	1	(0.1709)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	100	4.2471	424.71	424.71	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	200	4.2471	849.41	849.41	0.0000	4.3300	50.00	0.00	(0.1022)	(0.0118)	0.0000	1	(0.1140)	02/07/2025
300726.ZK	01/06/2025	SDB3260123508	0	100	4.2471	424.71	424.71	0.0000	4.3300	50.00	0.00	(0.0511)	(0.0059)	0.0000	1	(0.0570)	02/07/2025
TOTAL ZHUZHOU HONGDA ELECTRONIC CORP., LTD CMN CLASS A SERIES NORTHBOUND												(12.8729)	(1.3824)	0.0000		(14.2552)	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002408.ZK	01/17/2025	SDB3260123645	0	1,000	0.6588	686.90	658.80	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	800	0.6588	549.52	527.04	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/17/2025	SDB3260123645	0	2,200	0.6588	1,511.19	1,449.37	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0201)	0.0000	1	(0.2019)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	1,000	0.6588	686.90	658.80	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	100	0.6588	68.69	65.88	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	100	0.6588	68.69	65.88	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	2,000	0.6588	1,373.81	1,317.61	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0183)	0.0000	1	(0.1835)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	500	0.6588	343.45	329.40	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0046)	0.0000	1	(0.0459)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	1,800	0.6588	1,236.43	1,185.85	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0165)	0.0000	1	(0.1652)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	10,300	0.6588	7,075.12	6,785.68	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0942)	0.0000	1	(0.9452)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	300	0.6588	206.07	197.64	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	600	0.6588	412.14	395.28	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0055)	0.0000	1	(0.0551)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	21,300	0.6588	14,631.08	14,032.53	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1949)	0.0000	1	(1.9547)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	5,700	0.6588	3,915.36	3,755.18	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0522)	0.0000	1	(0.5231)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	2,300	0.6588	1,579.88	1,515.25	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0210)	0.0000	1	(0.2111)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	3,800	0.6588	2,610.24	2,503.46	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0348)	0.0000	1	(0.3487)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	12,600	0.6588	8,655.00	8,300.93	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1153)	0.0000	1	(1.1563)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	3,500	0.6588	2,404.17	2,305.81	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0320)	0.0000	1	(0.3212)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	1,100	0.6588	755.60	724.68	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0101)	0.0000	1	(0.1009)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	800	0.6588	549.52	527.04	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	3,700	0.6588	2,541.55	2,437.57	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0339)	0.0000	1	(0.3395)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	4,400	0.6588	3,022.38	2,898.74	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0403)	0.0000	1	(0.4038)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	4,300	0.6588	2,953.69	2,832.86	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0393)	0.0000	1	(0.3946)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	200	0.6588	137.38	131.76	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0184)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	1,000	0.6588	686.90	658.80	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	100	0.6588	68.69	65.88	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	300	0.6588	206.07	197.64	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	1,300	0.6588	892.98	856.45	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0119)	0.0000	1	(0.1193)	02/07/2025
002408.ZK	01/17/2025	SDB3260123645	0	100	0.6588	68.69	65.88	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,000	0.6446	686.90	644.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0916)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	800	0.6446	549.52	515.64	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0733)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	2,200	0.6446	1,511.19	1,418.02	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0197)	0.0000	1	(0.2015)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,000	0.6446	686.90	644.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0916)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	100	0.6446	68.69	64.46	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	100	0.6446	68.69	64.46	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	2,000	0.6446	1,373.81	1,289.11	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0179)	0.0000	1	(0.1831)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	500	0.6446	343.45	322.28	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0458)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,800	0.6446	1,236.43	1,160.20	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0161)	0.0000	1	(0.1648)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	10,300	0.6446	7,075.12	6,638.93	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0922)	0.0000	1	(0.9432)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	300	0.6446	206.07	193.37	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	600	0.6446	412.14	386.73	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0054)	0.0000	1	(0.0549)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	21,300	0.6446	14,631.08	13,729.04	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1907)	0.0000	1	(1.9505)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	5,700	0.6446	3,915.36	3,673.97	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0510)	0.0000	1	(0.5220)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	2,300	0.6446	1,579.88	1,482.48	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0206)	0.0000	1	(0.2106)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	3,800	0.6446	2,610.24	2,449.31	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0340)	0.0000	1	(0.3480)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	12,600	0.6446	8,655.00	8,121.41	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1128)	0.0000	1	(1.1538)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	3,500	0.6446	2,404.17	2,255.95	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0313)	0.0000	1	(0.3205)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,100	0.6446	755.60	709.01	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0098)	0.0000	1	(0.1007)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	800	0.6446	549.52	515.64	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0733)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	3,700	0.6446	2,541.55	2,384.86	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0331)	0.0000	1	(0.3388)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	4,400	0.6446	3,022.38	2,836.05	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0394)	0.0000	1	(0.4029)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	4,300	0.6446	2,953.69	2,771.59	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0385)	0.0000	1	(0.3938)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	200	0.6446	137.38	128.91	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,000	0.6446	686.90	644.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0916)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	100	0.6446	68.69	64.46	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/16/2025	SDB3260123645	0	300	0.6446	206.07	193.37	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	1,300	0.6446	892.98	837.92	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0116)	0.0000	1	(0.1190)	02/07/2025
002408.ZK	01/16/2025	SDB3260123645	0	100	0.6446	68.69	64.46	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,000	0.6418	686.90	641.75	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0089)	0.0000	1	(0.0915)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	800	0.6418	549.52	513.40	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0071)	0.3000	1	(0.0732)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	2,200	0.6418	1,511.19	1,411.86	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0196)	0.0000	1	(0.2014)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,000	0.6418	686.90	641.75	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0089)	0.0000	1	(0.0915)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	100	0.6418	68.69	64.18	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	100	0.6418	68.69	64.18	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	2,000	0.6418	1,373.81	1,283.51	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0178)	0.0000	1	(0.1831)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	500	0.6418	343.45	320.88	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0458)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,800	0.6418	1,236.43	1,155.16	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0160)	0.3000	1	(0.1648)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	10,300	0.6418	7,075.12	6,610.06	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0918)	0.0000	1	(0.9428)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	300	0.6418	206.07	192.53	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	600	0.6418	412.14	385.05	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0053)	0.0000	1	(0.0549)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	21,300	0.6418	14,631.08	13,669.34	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1899)	0.0000	1	(1.9496)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	5,700	0.6418	3,915.36	3,657.99	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0508)	0.0000	1	(0.5217)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	2,300	0.6418	1,579.88	1,476.03	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0205)	0.0000	1	(0.2105)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	3,800	0.6418	2,610.24	2,438.66	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0339)	0.3000	1	(0.3478)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	12,600	0.6418	8,655.00	8,086.09	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1123)	0.0000	1	(1.1533)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	3,500	0.6418	2,404.17	2,246.14	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0312)	0.0000	1	(0.3204)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,100	0.6418	755.60	705.93	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0098)	0.0000	1	(0.1007)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	800	0.6418	549.52	513.40	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0071)	0.0000	1	(0.0732)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	3,700	0.6418	2,541.55	2,374.49	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0330)	0.3000	1	(0.3387)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	4,400	0.6418	3,022.38	2,823.71	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0392)	0.0000	1	(0.4027)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	4,300	0.6418	2,953.69	2,759.54	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0383)	0.3000	1	(0.3936)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	200	0.6418	137.38	128.35	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,000	0.6418	686.90	641.75	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0089)	0.0000	1	(0.0915)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	100	0.6418	68.69	64.18	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	300	0.6418	206.07	192.53	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	1,300	0.6418	892.98	834.28	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0116)	0.3000	1	(0.1190)	02/07/2025
002408.ZK	01/15/2025	SDB3260123645	0	100	0.6418	68.69	64.18	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,000	0.6476	686.90	647.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.3000	1	(0.0916)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	800	0.6476	549.52	518.05	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0733)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	2,200	0.6476	1,511.19	1,424.64	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0198)	0.0000	1	(0.2015)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,000	0.6476	686.90	647.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0916)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	100	0.6476	68.69	64.76	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	100	0.6476	68.69	64.76	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.3000	1	(0.0092)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	2,000	0.6476	1,373.81	1,295.12	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0180)	0.0000	1	(0.1832)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	500	0.6476	343.45	323.78	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.3000	1	(0.0458)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,800	0.6476	1,236.43	1,165.61	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0162)	0.0000	1	(0.1649)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	10,300	0.6476	7,075.12	6,669.89	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0926)	0.0000	1	(0.9436)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	300	0.6476	206.07	194.27	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	600	0.6476	412.14	388.54	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0054)	0.0000	1	(0.0550)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	21,300	0.6476	14,631.08	13,793.07	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1916)	0.3000	1	(1.9514)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	5,700	0.6476	3,915.36	3,691.10	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0513)	0.0000	1	(0.5222)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	2,300	0.6476	1,579.88	1,489.39	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0207)	0.0000	1	(0.2107)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	3,800	0.6476	2,610.24	2,460.74	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0342)	0.0000	1	(0.3481)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	12,600	0.6476	8,655.00	8,159.28	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1133)	0.0000	1	(1.1543)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	3,500	0.6476	2,404.17	2,266.47	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0315)	0.0000	1	(0.3206)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,100	0.6476	755.60	712.32	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0099)	0.0000	1	(0.1008)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	800	0.6476	549.52	518.05	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.3000	1	(0.0733)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	3,700	0.6476	2,541.55	2,395.98	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0333)	0.0000	1	(0.3390)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/14/2025	SDB3260123645	0	4,400	0.6476	3,022.38	2,849.27	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0396)	0.0000	1	(0.4031)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	4,300	0.6476	2,953.69	2,784.52	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0387)	0.0000	1	(0.3939)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	200	0.6476	137.38	129.51	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,000	0.6476	686.90	647.56	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0916)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	100	0.6476	68.69	64.76	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	300	0.6476	206.07	194.27	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	1,300	0.6476	892.98	841.83	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0117)	0.0000	1	(0.1191)	02/07/2025
002408.ZK	01/14/2025	SDB3260123645	0	100	0.6476	68.69	64.76	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,000	0.6506	686.90	650.57	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	800	0.6506	549.52	520.46	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0733)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	2,200	0.6506	1,511.19	1,431.25	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0199)	0.0000	1	(0.2016)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,000	0.6506	686.90	650.57	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	100	0.6506	68.69	65.06	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	100	0.6506	68.69	65.06	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	2,000	0.6506	1,373.81	1,301.14	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0181)	0.0000	1	(0.1833)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	500	0.6506	343.45	325.29	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0458)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,800	0.6506	1,236.43	1,171.03	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0163)	0.0000	1	(0.1650)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	10,300	0.6506	7,075.12	6,700.87	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0931)	0.0000	1	(0.9440)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	300	0.6506	206.07	195.17	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	600	0.6506	412.14	390.34	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0054)	0.0000	1	(0.0550)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	21,300	0.6506	14,631.08	13,857.14	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1925)	0.0000	1	(1.9523)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	5,700	0.6506	3,915.36	3,708.25	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0515)	0.0000	1	(0.5224)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	2,300	0.6506	1,579.88	1,496.31	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0208)	0.0000	1	(0.2108)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	3,800	0.6506	2,610.24	2,472.17	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0343)	0.0000	1	(0.3483)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	12,600	0.6506	8,655.00	8,197.18	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1138)	0.0000	1	(1.1549)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	3,500	0.6506	2,404.17	2,276.99	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0316)	0.0000	1	(0.3208)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,100	0.6506	755.60	715.63	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0099)	0.0000	1	(0.1008)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	800	0.6506	549.52	520.46	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0072)	0.0000	1	(0.0733)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	3,700	0.6506	2,541.55	2,407.11	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0334)	0.0000	1	(0.3391)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	4,400	0.6506	3,022.38	2,862.51	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0398)	0.0000	1	(0.4033)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	4,300	0.6506	2,953.69	2,797.45	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0389)	0.0000	1	(0.3941)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	200	0.6506	137.38	130.11	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,000	0.6506	686.90	650.57	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0090)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	100	0.6506	68.69	65.06	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	300	0.6506	206.07	195.17	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	1,300	0.6506	892.98	845.74	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0117)	0.0000	1	(0.1192)	02/07/2025
002408.ZK	01/13/2025	SDB3260123645	0	100	0.6506	68.69	65.06	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,000	0.6611	686.90	661.09	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0275)	0.0000	3	(0.2754)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	800	0.6611	549.52	528.87	0.0000	4.3300	50.00	0.00	(0.1983)	(0.0220)	0.0000	3	(0.2203)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	2,200	0.6611	1,511.19	1,454.39	0.0000	4.3300	50.00	0.00	(0.5453)	(0.0606)	0.0000	3	(0.6059)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,000	0.6611	686.90	661.09	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0275)	0.0000	3	(0.2754)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	100	0.6611	68.69	66.11	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	3	(0.0275)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	100	0.6611	68.69	66.11	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	3	(0.0275)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	2,000	0.6611	1,373.81	1,322.17	0.0000	4.3300	50.00	0.00	(0.4957)	(0.0551)	0.0000	3	(0.5508)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	500	0.6611	343.45	330.54	0.0000	4.3300	50.00	0.00	(0.1239)	(0.0138)	0.0000	3	(0.1377)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,800	0.6611	1,236.43	1,189.96	0.0000	4.3300	50.00	0.00	(0.4461)	(0.0496)	0.0000	3	(0.4957)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	10,300	0.6611	7,075.12	6,809.20	0.0000	4.3300	50.00	0.00	(2.5529)	(0.2837)	0.0000	3	(2.8367)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	300	0.6611	206.07	198.33	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0083)	0.0000	3	(0.0826)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	600	0.6611	412.14	396.65	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0165)	0.0000	3	(0.1652)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	21,300	0.6611	14,631.08	14,081.15	0.0000	4.3300	50.00	0.00	(5.2794)	(0.5867)	0.0000	3	(5.8661)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	5,700	0.6611	3,915.36	3,768.20	0.0000	4.3300	50.00	0.00	(1.4128)	(0.1570)	0.0000	3	(1.5698)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	2,300	0.6611	1,579.88	1,520.50	0.0000	4.3300	50.00	0.00	(0.5701)	(0.0634)	0.0000	3	(0.6334)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	3,800	0.6611	2,610.24	2,512.13	0.0000	4.3300	50.00	0.00	(0.9419)	(0.1047)	0.0000	3	(1.0465)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/10/2025	SDB3260123645	0	12,600	0.6611	8,655.00	8,329.70	0.0000	4.3300	50.00	0.00	(3.1230)	(0.3471)	0.0000	3	(3.4701)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	3,500	0.6611	2,404.17	2,313.80	0.0000	4.3300	50.00	0.00	(0.8675)	(0.0964)	0.0000	3	(0.9639)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,100	0.6611	755.60	727.20	0.0000	4.3300	50.00	0.00	(0.2726)	(0.0303)	0.0000	3	(0.3029)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	800	0.6611	549.52	528.87	0.0000	4.3300	50.00	0.00	(0.1983)	(0.0220)	0.0000	3	(0.2203)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	3,700	0.6611	2,541.55	2,446.02	0.0000	4.3300	50.00	0.00	(0.9171)	(0.1019)	0.0000	3	(1.0190)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	4,400	0.6611	3,022.38	2,908.78	0.0000	4.3300	50.00	0.00	(1.0906)	(0.1212)	0.0000	3	(1.2118)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	4,300	0.6611	2,953.69	2,842.67	0.0000	4.3300	50.00	0.00	(1.0658)	(0.1184)	0.0000	3	(1.1842)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	200	0.6611	137.38	132.22	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0055)	0.0000	3	(0.0551)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,000	0.6611	686.90	661.09	0.0000	4.3300	50.00	0.00	(0.2479)	(0.0275)	0.0000	3	(0.2754)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	100	0.6611	68.69	66.11	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	3	(0.0275)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	300	0.6611	206.07	198.33	0.0000	4.3300	50.00	0.00	(0.0744)	(0.0083)	0.0000	3	(0.0826)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	1,300	0.6611	892.98	859.41	0.0000	4.3300	50.00	0.00	(0.3222)	(0.0358)	0.0000	3	(0.3580)	02/07/2025
002408.ZK	01/10/2025	SDB3260123645	0	100	0.6611	68.69	66.11	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	3	(0.0275)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,000	0.6647	686.90	664.67	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	800	0.6647	549.52	531.74	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0074)	0.0000	1	(0.0735)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	2,200	0.6647	1,511.19	1,462.28	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0203)	0.0000	1	(0.2021)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,000	0.6647	686.90	664.67	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	100	0.6647	68.69	66.47	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	100	0.6647	68.69	66.47	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	2,000	0.6647	1,373.81	1,329.35	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0185)	0.0000	1	(0.1837)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	500	0.6647	343.45	332.34	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0046)	0.0000	1	(0.0459)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,800	0.6647	1,236.43	1,196.41	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0166)	0.0000	1	(0.1653)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	10,300	0.6647	7,075.12	6,846.13	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0951)	0.0000	1	(0.9461)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	300	0.6647	206.07	199.40	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	1	(0.0276)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	600	0.6647	412.14	398.80	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0055)	0.0000	1	(0.0551)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	21,300	0.6647	14,631.08	14,157.53	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1966)	0.0000	1	(1.9564)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	5,700	0.6647	3,915.36	3,788.64	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0526)	0.0000	1	(0.5236)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	2,300	0.6647	1,579.88	1,528.75	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0212)	0.0000	1	(0.2113)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	3,800	0.6647	2,610.24	2,525.76	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0351)	0.0000	1	(0.3490)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	12,600	0.6647	8,655.00	8,374.88	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1163)	0.0000	1	(1.1573)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	3,500	0.6647	2,404.17	2,326.36	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0323)	0.0000	1	(0.3215)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,100	0.6647	755.60	731.14	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0102)	0.0000	1	(0.1010)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	800	0.6647	549.52	531.74	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0074)	0.0000	1	(0.0735)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	3,700	0.6647	2,541.55	2,459.29	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0342)	0.0000	1	(0.3398)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	4,400	0.6647	3,022.38	2,924.56	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0406)	0.0000	1	(0.4041)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	4,300	0.6647	2,953.69	2,858.09	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0397)	0.0000	1	(0.3950)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	200	0.6647	137.38	132.93	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0184)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,000	0.6647	686.90	664.67	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0919)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	100	0.6647	68.69	66.47	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	300	0.6647	206.07	199.40	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	1	(0.0276)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	1,300	0.6647	892.98	864.07	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0120)	0.0000	1	(0.1194)	02/07/2025
002408.ZK	01/09/2025	SDB3260123645	0	100	0.6647	68.69	66.47	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,000	0.6543	686.90	654.31	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0091)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	800	0.6543	549.52	523.45	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	2,200	0.6543	1,511.19	1,439.49	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0200)	0.0000	1	(0.2018)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,000	0.6543	686.90	654.31	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0091)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	100	0.6543	68.69	65.43	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	100	0.6543	68.69	65.43	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	2,000	0.6543	1,373.81	1,308.62	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0182)	0.0000	1	(0.1834)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	500	0.6543	343.45	327.16	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0045)	0.0000	1	(0.0459)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,800	0.6543	1,236.43	1,177.76	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0164)	0.0000	1	(0.1651)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	10,300	0.6543	7,075.12	6,739.41	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0936)	0.0000	1	(0.9446)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	300	0.6543	206.07	196.29	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/08/2025	SDB3260123645	0	600	0.6543	412.14	392.59	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0055)	0.0000	1	(0.0550)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	21,300	0.6543	14,631.08	13,936.85	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1936)	0.0000	1	(1.9534)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	5,700	0.6543	3,915.36	3,729.58	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0518)	0.0000	1	(0.5227)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	2,300	0.6543	1,579.88	1,504.92	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0209)	0.0000	1	(0.2109)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	3,800	0.6543	2,610.24	2,486.39	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0345)	0.0000	1	(0.3485)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	12,600	0.6543	8,655.00	8,244.33	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1145)	0.0000	1	(1.1555)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	3,500	0.6543	2,404.17	2,290.09	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0318)	0.0000	1	(0.3210)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,100	0.6543	755.60	719.74	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0100)	0.0000	1	(0.1009)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	800	0.6543	549.52	523.45	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	3,700	0.6543	2,541.55	2,420.95	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0336)	0.0000	1	(0.3393)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	4,400	0.6543	3,022.38	2,878.97	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0400)	0.0000	1	(0.4035)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	4,300	0.6543	2,953.69	2,813.54	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0391)	0.0000	1	(0.3943)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	200	0.6543	137.38	130.86	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0183)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,000	0.6543	686.90	654.31	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0091)	0.0000	1	(0.0917)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	100	0.6543	68.69	65.43	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	300	0.6543	206.07	196.29	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0027)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	1,300	0.6543	892.98	850.61	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0118)	0.0000	1	(0.1192)	02/07/2025
002408.ZK	01/08/2025	SDB3260123645	0	100	0.6543	68.69	65.43	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,000	0.6614	686.90	661.36	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	800	0.6614	549.52	529.09	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	2,200	0.6614	1,511.19	1,454.99	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0202)	0.0000	1	(0.2020)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,000	0.6614	686.90	661.36	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	100	0.6614	68.69	66.14	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	100	0.6614	68.69	66.14	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	2,000	0.6614	1,373.81	1,322.72	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0184)	0.0000	1	(0.1836)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	500	0.6614	343.45	330.68	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0046)	0.0000	1	(0.0459)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,800	0.6614	1,236.43	1,190.45	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0165)	0.0000	1	(0.1652)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	10,300	0.6614	7,075.12	6,812.01	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0946)	0.0000	1	(0.9456)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	300	0.6614	206.07	198.41	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	600	0.6614	412.14	396.82	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0055)	0.0000	1	(0.0551)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	21,300	0.6614	14,631.08	14,086.97	0.0000	4.3300	50.00	0.00	(1.7598)	(0.1957)	0.0000	1	(1.9554)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	5,700	0.6614	3,915.36	3,769.75	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0524)	0.0000	1	(0.5233)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	2,300	0.6614	1,579.88	1,521.13	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0211)	0.0000	1	(0.2112)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	3,800	0.6614	2,610.24	2,513.17	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0349)	0.0000	1	(0.3489)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	12,600	0.6614	8,655.00	8,333.14	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1157)	0.0000	1	(1.1567)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	3,500	0.6614	2,404.17	2,314.76	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0321)	0.0000	1	(0.3213)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,100	0.6614	755.60	727.50	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0101)	0.0000	1	(0.1010)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	800	0.6614	549.52	529.09	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0073)	0.0000	1	(0.0734)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	3,700	0.6614	2,541.55	2,447.03	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0340)	0.0000	1	(0.3397)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	4,400	0.6614	3,022.38	2,909.98	0.0000	4.3300	50.00	0.00	(0.3635)	(0.0404)	0.0000	1	(0.4039)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	4,300	0.6614	2,953.69	2,843.85	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0395)	0.0000	1	(0.3948)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	200	0.6614	137.38	132.27	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0018)	0.0000	1	(0.0184)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,000	0.6614	686.90	661.36	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0092)	0.0000	1	(0.0918)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	100	0.6614	68.69	66.14	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	300	0.6614	206.07	198.41	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0028)	0.0000	1	(0.0275)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	1,300	0.6614	892.98	859.77	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0119)	0.0000	1	(0.1193)	02/07/2025
002408.ZK	01/07/2025	SDB3260123645	0	100	0.6614	68.69	66.14	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0009)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,000	0.6869	686.90	686.90	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	800	0.6869	549.52	549.52	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	2,200	0.6869	1,511.19	1,511.19	0.0000	4.3300	50.00	0.00	(0.1818)	(0.0210)	0.0000	1	(0.2028)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,000	0.6869	686.90	686.90	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	100	0.6869	68.69	68.69	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0010)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	100	0.6869	68.69	68.69	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0010)	0.0000	1	(0.0092)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002408.ZK	01/06/2025	SDB3260123645	0	2,000	0.6869	1,373.81	1,373.81	0.0000	4.3300	50.00	0.00	(0.1652)	(0.0191)	0.0000	1	(0.1843)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	500	0.6869	343.45	343.45	0.0000	4.3300	50.00	0.00	(0.0413)	(0.0048)	0.0000	1	(0.0461)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,800	0.6869	1,236.43	1,236.43	0.0000	4.3300	50.00	0.00	(0.1487)	(0.0172)	0.0000	1	(0.1659)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	10,300	0.6869	7,075.12	7,075.12	0.0000	4.3300	50.00	0.00	(0.8510)	(0.0983)	0.0000	1	(0.9492)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	300	0.6869	206.07	206.07	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	600	0.6869	412.14	412.14	0.0000	4.3300	50.00	0.00	(0.0496)	(0.0057)	0.0000	1	(0.0553)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	21,300	0.6869	14,631.08	14,631.08	0.0000	4.3300	50.00	0.00	(1.7598)	(0.2032)	0.0000	1	(1.9630)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	5,700	0.6869	3,915.36	3,915.36	0.0000	4.3300	50.00	0.00	(0.4709)	(0.0544)	0.0000	1	(0.5253)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	2,300	0.6869	1,579.88	1,579.88	0.0000	4.3300	50.00	0.00	(0.1900)	(0.0219)	0.0000	1	(0.2120)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	3,800	0.6869	2,610.24	2,610.24	0.0000	4.3300	50.00	0.00	(0.3140)	(0.0363)	0.0000	1	(0.3502)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	12,600	0.6869	8,655.00	8,655.00	0.0000	4.3300	50.00	0.00	(1.0410)	(0.1202)	0.0000	1	(1.1612)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	3,500	0.6869	2,404.17	2,404.17	0.0000	4.3300	50.00	0.00	(0.2892)	(0.0334)	0.0000	1	(0.3226)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,100	0.6869	755.60	755.60	0.0000	4.3300	50.00	0.00	(0.0909)	(0.0105)	0.0000	1	(0.1014)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	800	0.6869	549.52	549.52	0.0000	4.3300	50.00	0.00	(0.0661)	(0.0076)	0.0000	1	(0.0737)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	3,700	0.6869	2,541.55	2,541.55	0.0000	4.3300	50.00	0.00	(0.3057)	(0.0353)	0.0000	1	(0.3410)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	4,400	0.6869	3,022.38	3,022.38	0.0000	4.3300	50.00	0.00	(0.3835)	(0.0420)	0.0000	1	(0.4055)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	4,300	0.6869	2,953.69	2,953.69	0.0000	4.3300	50.00	0.00	(0.3553)	(0.0410)	0.0000	1	(0.3963)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	200	0.6869	137.38	137.38	0.0000	4.3300	50.00	0.00	(0.0165)	(0.0019)	0.0000	1	(0.0184)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,000	0.6869	686.90	686.90	0.0000	4.3300	50.00	0.00	(0.0826)	(0.0095)	0.0000	1	(0.0922)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	100	0.6869	68.69	68.69	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0010)	0.0000	1	(0.0092)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	300	0.6869	206.07	206.07	0.0000	4.3300	50.00	0.00	(0.0248)	(0.0029)	0.0000	1	(0.0276)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	1,300	0.6869	892.98	892.98	0.0000	4.3300	50.00	0.00	(0.1074)	(0.0124)	0.0000	1	(0.1198)	02/07/2025
002408.ZK	01/06/2025	SDB3260123645	0	100	0.6869	68.69	68.69	0.0000	4.3300	50.00	0.00	(0.0083)	(0.0010)	0.0000	1	(0.0092)	02/07/2025
TOTAL ZIBO QIXIANG TENGDA CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												(86.4529)	(9.5602)	0.0000		(96.0132)	
ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601899.SH	01/08/2025	SDB3265057964	0	3,300	2.1224	6,840.80	7,004.00	0.0000	4.3300	50.00	0.00	(0.8228)	(0.0973)	0.0000	1	(0.9201)	02/07/2025
601899.SH	01/08/2025	SDB3265057964	0	55,700	2.1224	115,708.23	118,219.02	0.0000	4.3300	50.00	0.00	(13.9171)	(1.6419)	0.0000	1	(15.5591)	02/07/2025
601899.SH	01/08/2025	SDB3265057964	0	75,600	2.1224	157,809.41	160,455.25	0.0000	4.3300	50.00	0.00	(18.9810)	(2.2285)	0.0000	1	(21.2095)	02/07/2025
601899.SH	01/07/2025	SDB3265057964	0	3,300	2.0730	6,840.80	6,840.80	0.0000	4.3300	50.00	0.00	(0.8228)	(0.0950)	0.0000	1	(0.9178)	02/07/2025
601899.SH	01/07/2025	SDB3265057964	0	55,700	2.0773	115,708.23	115,708.23	0.0000	4.3300	50.00	0.00	(13.9171)	(1.6071)	0.0000	1	(15.5242)	02/07/2025
601899.SH	01/07/2025	SDB3265057964	0	79,200	2.0874	165,324.14	165,324.14	0.0000	4.3300	50.00	0.00	(19.8848)	(2.2962)	0.0000	1	(22.1810)	02/07/2025
TOTAL ZIJIN MINING GROUP COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												(68.3456)	(7.9660)	0.0000		(76.3116)	
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND																	
000063.ZK	01/14/2025	SDB3265201677	0	13,900	5.2199	69,561.26	72,557.26	0.0000	4.3300	50.00	0.00	(8.3667)	(1.0077)	0.0000	1	(9.3744)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	5,400	5.2199	26,728.25	28,187.71	0.0000	4.3300	50.00	0.00	(3.2148)	(0.3915)	0.0000	1	(3.6063)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	1,200	5.2199	5,630.31	6,263.94	0.0000	4.3300	50.00	0.00	(0.6772)	(0.0870)	0.0000	1	(0.7642)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	700	5.2199	3,309.98	3,653.96	0.0000	4.3300	50.00	0.00	(0.3981)	(0.0507)	0.0000	1	(0.4489)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	16,700	5.2199	80,224.60	87,173.11	0.0000	4.3300	50.00	0.00	(9.6492)	(1.2107)	0.0000	1	(10.8600)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	47,100	5.2199	224,252.38	245,859.50	0.0000	4.3300	50.00	0.00	(26.9726)	(3.4147)	0.0000	1	(30.3873)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	4,500	5.2199	21,708.13	23,489.76	0.0000	4.3300	50.00	0.00	(2.6110)	(0.3262)	0.0000	1	(2.9373)	02/07/2025
000063.ZK	01/14/2025	SDB3265201677	0	8,800	5.2199	42,083.82	45,935.53	0.0000	4.3300	50.00	0.00	(5.0617)	(0.6380)	0.0000	1	(5.6997)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	1,200	4.7473	5,630.31	5,696.71	0.0000	4.3300	50.00	0.00	(0.6772)	(0.0791)	0.0000	1	(0.7563)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	700	4.7473	3,309.98	3,323.08	0.0000	4.3300	50.00	0.00	(0.3981)	(0.0462)	0.0000	1	(0.4443)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	16,700	4.7473	80,224.60	79,279.21	0.0000	4.3300	50.00	0.00	(9.6492)	(1.1011)	0.0000	1	(10.7503)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	47,100	4.7473	224,252.38	223,595.85	0.0000	4.3300	50.00	0.00	(26.9726)	(3.1055)	0.0000	1	(30.0781)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	4,500	4.7473	21,708.13	21,362.66	0.0000	4.3300	50.00	0.00	(2.6110)	(0.2967)	0.0000	1	(2.9077)	02/07/2025
000063.ZK	01/13/2025	SDB3265201677	0	8,800	4.7473	42,083.82	41,775.87	0.0000	4.3300	50.00	0.00	(5.0617)	(0.5802)	0.0000	1	(5.6420)	02/07/2025
000063.ZK	01/10/2025	SDB3265201677	0	16,700	4.8293	80,224.60	80,650.04	0.0000	4.3300	50.00	0.00	(28.9477)	(3.3604)	0.0000	3	(32.3081)	02/07/2025
000063.ZK	01/10/2025	SDB3265201677	0	47,100	4.8293	224,252.38	227,462.10	0.0000	4.3300	50.00	0.00	(80.9177)	(9.4776)	0.0000	3	(90.3953)	02/07/2025
000063.ZK	01/10/2025	SDB3265201677	0	4,500	4.8293	21,708.13	21,732.05	0.0000	4.3300	50.00	0.00	(7.8330)	(0.9055)	0.0000	3	(8.7385)	02/07/2025
000063.ZK	01/10/2025	SDB3265201677	0	8,800	4.8293	42,083.82	42,498.23	0.0000	4.3300	50.00	0.00	(15.1852)	(1.7708)	0.0000	3	(16.9560)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Long (Cont.)																	
ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000063.ZK	01/09/2025	SDB3265201677	0	4,500	4.8240	21,708.13	21,708.13	0.0000	4.3300	50.00	0.00	(2.6110)	(0.3015)	0.0000	1	(2.9125)	02/07/2025
000063.ZK	01/09/2025	SDB3265201677	0	8,800	4.7823	42,083.82	42,083.82	0.0000	4.3300	50.00	0.00	(5.0617)	(0.5845)	0.0000	1	(5.6462)	02/07/2025
TOTAL ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND												(242.8777)	(28.7357)	0.0000		(271.6135)	
Short																	
3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND																	
688536.SH	01/17/2025	SDB3260962153	0	(300)	11.7128	(3,421.22)	(3,513.85)	0.0000	4.3300	(1,823.83)	0.00	0.4115	(1.7802)	0.0000	1	(1.3687)	02/07/2025
688536.SH	01/17/2025	SDB3260962153	0	(500)	11.7128	(5,500.71)	(5,856.41)	0.0000	4.3300	(1,823.83)	0.00	0.6616	(2.9670)	0.0000	1	(2.3054)	02/07/2025
688536.SH	01/17/2025	SDB3260962153	0	(200)	11.7128	(2,258.06)	(2,342.56)	0.0000	4.3300	(1,823.83)	0.00	0.2716	(1.1868)	0.0000	1	(0.9152)	02/07/2025
688536.SH	01/17/2025	SDB3260962153	0	(600)	11.7128	(6,761.02)	(7,027.69)	0.0000	4.3300	(1,823.83)	0.00	0.8132	(3.5604)	0.0000	1	(2.7472)	02/07/2025
688536.SH	01/17/2025	SDB3260962153	0	(3)	11.7128	(37.90)	(35.14)	0.0000	4.3300	(1,823.83)	0.00	0.0046	(0.0178)	0.0000	1	(0.0132)	02/07/2025
688536.SH	01/16/2025	SDB3260962153	0	(300)	11.4116	(3,421.22)	(3,423.49)	0.0000	4.3300	(1,823.83)	0.00	0.4115	(1.7344)	0.0000	1	(1.3229)	02/07/2025
688536.SH	01/16/2025	SDB3260962153	0	(500)	11.4116	(5,500.71)	(5,705.82)	0.0000	4.3300	(1,823.83)	0.00	0.6616	(2.8907)	0.0000	1	(2.2291)	02/07/2025
688536.SH	01/16/2025	SDB3260962153	0	(200)	11.4116	(2,258.06)	(2,282.33)	0.0000	4.3300	(1,823.83)	0.00	0.2716	(1.1563)	0.0000	1	(0.8847)	02/07/2025
688536.SH	01/16/2025	SDB3260962153	0	(600)	11.4116	(6,761.02)	(6,846.98)	0.0000	4.3300	(1,823.83)	0.00	0.8132	(3.4688)	0.0000	1	(2.8556)	02/07/2025
688536.SH	01/16/2025	SDB3260962153	0	(3)	11.4116	(37.90)	(34.23)	0.0000	4.3300	(1,823.83)	0.00	0.0046	(0.0173)	0.0000	1	(0.0128)	02/07/2025
688536.SH	01/15/2025	SDB3260962153	0	(500)	10.8160	(5,500.71)	(5,408.00)	0.0000	4.3300	(1,823.56)	0.00	0.6616	(2.7394)	0.0000	1	(2.0778)	02/07/2025
688536.SH	01/15/2025	SDB3260962153	0	(200)	10.8160	(2,258.06)	(2,163.20)	0.0000	4.3300	(1,823.56)	0.00	0.2716	(1.0958)	0.0000	1	(0.8242)	02/07/2025
688536.SH	01/15/2025	SDB3260962153	0	(600)	10.8160	(6,761.02)	(6,489.60)	0.0000	4.3300	(1,823.56)	0.00	0.8132	(3.2873)	0.0000	1	(2.4741)	02/07/2025
688536.SH	01/15/2025	SDB3260962153	0	(3)	10.8160	(37.90)	(32.45)	0.0000	4.3300	(1,823.56)	0.00	0.0046	(0.0164)	0.0000	1	(0.0119)	02/07/2025
688536.SH	01/14/2025	SDB3260962153	0	(200)	11.2126	(2,258.06)	(2,242.52)	0.0000	4.3300	(1,822.66)	0.00	0.2716	(1.1354)	0.0000	1	(0.8638)	02/07/2025
688536.SH	01/14/2025	SDB3260962153	0	(600)	11.2126	(6,761.02)	(6,727.57)	0.0000	4.3300	(1,822.66)	0.00	0.8132	(3.4061)	0.0000	1	(2.5929)	02/07/2025
688536.SH	01/14/2025	SDB3260962153	0	(3)	11.2126	(37.90)	(33.64)	0.0000	4.3300	(1,822.66)	0.00	0.0046	(0.0170)	0.0000	1	(0.0125)	02/07/2025
688536.SH	01/13/2025	SDB3260962153	0	(3)	11.3714	(37.90)	(34.11)	0.0000	4.3300	(1,200.00)	0.00	0.0046	(0.0114)	0.0000	1	(0.0068)	02/07/2025
688536.SH	01/10/2025	SDB3260962153	0	(3)	11.3993	(37.90)	(34.20)	0.0000	4.3300	(1,200.00)	0.00	0.0137	(0.0342)	0.0000	3	(0.0205)	02/07/2025
688536.SH	01/09/2025	SDB3260962153	0	(3)	11.2342	(37.90)	(33.70)	0.0000	4.3300	(1,200.00)	0.00	0.0046	(0.0112)	0.0000	1	(0.0067)	02/07/2025
688536.SH	01/08/2025	SDB3260962153	0	(3)	11.4614	(37.90)	(34.38)	0.0000	4.3300	(1,200.00)	0.00	0.0046	(0.0115)	0.0000	1	(0.0069)	02/07/2025
688536.SH	01/07/2025	SDB3260962153	0	(3)	11.8867	(37.90)	(35.66)	0.0000	4.3300	(1,200.00)	0.00	0.0046	(0.0119)	0.0000	1	(0.0073)	02/07/2025
688536.SH	01/06/2025	SDB3260962153	0	(3)	12.6320	(37.90)	(37.90)	0.0000	4.3300	(1,200.00)	0.00	0.0046	(0.0126)	0.0000	1	(0.0081)	02/07/2025
TOTAL 3PEAK INCORPORATED CMN CLASS A SERIES NORTHBOUND												7.2017	(30.5698)	0.0000		(23.3681)	
ACER INCORPORATED ORD CMN																	
2353.TW	01/07/2025	SDB3265127447	0	(4,000)	1.2014	(4,805.61)	(4,805.61)	0.0000	4.3300	(225.00)	0.00	0.5780	(0.3004)	0.0000	1	0.2777	02/04/2025
ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND																	
688012.SH	01/17/2025	SDB3260123606	0	(99)	25.6511	(2,557.37)	(2,539.46)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.5114)	0.0000	1	(0.2038)	02/07/2025
688012.SH	01/16/2025	SDB3260123606	0	(99)	24.3354	(2,557.37)	(2,409.20)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4852)	0.0000	1	(0.1776)	02/07/2025
688012.SH	01/15/2025	SDB3260123606	0	(99)	24.3513	(2,557.37)	(2,410.78)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4855)	0.0000	1	(0.1779)	02/07/2025
688012.SH	01/14/2025	SDB3260123606	0	(99)	24.7611	(2,557.37)	(2,451.35)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4937)	0.0000	1	(0.1861)	02/07/2025
688012.SH	01/13/2025	SDB3260123606	0	(99)	24.9081	(2,557.37)	(2,465.90)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4966)	0.0000	1	(0.1890)	02/07/2025
688012.SH	01/10/2025	SDB3260123606	0	(99)	25.1254	(2,557.37)	(2,487.41)	0.0000	4.3300	(725.00)	0.00	0.9228	(1.5028)	0.0000	3	(0.5800)	02/07/2025
688012.SH	01/09/2025	SDB3260123606	0	(99)	24.6989	(2,557.37)	(2,445.19)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4924)	0.0000	1	(0.1848)	02/07/2025
688012.SH	01/08/2025	SDB3260123606	0	(99)	24.7453	(2,557.37)	(2,449.78)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4934)	0.0000	1	(0.1858)	02/07/2025
688012.SH	01/07/2025	SDB3260123606	0	(99)	24.7190	(2,557.37)	(2,447.18)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.4928)	0.0000	1	(0.1852)	02/07/2025
688012.SH	01/06/2025	SDB3260123606	0	(99)	25.8320	(2,557.37)	(2,557.37)	0.0000	4.3300	(725.00)	0.00	0.3076	(0.5150)	0.0000	1	(0.2074)	02/07/2025
TOTAL ADVANCED MICRO-FABRICATION EQUIPMENT INC. CHINA CMN CLASS A SERIES NORTHBOUND												3.6911	(5.9689)	0.0000		(2.2777)	
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN																	
8086.TWO	01/17/2025	SDB3262115492	0	(3,000)	3.0101	(9,862.71)	(9,030.41)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.2550)	0.0000	1	(1.0687)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(1,000)	3.0101	(3,368.90)	(3,010.14)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7517)	0.0000	1	(0.3465)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(2,000)	3.0101	(6,737.80)	(6,020.27)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.5033)	0.0000	1	(0.6929)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(3,000)	3.0101	(10,106.71)	(9,030.41)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.2550)	0.0000	1	(1.0394)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(1,000)	3.0101	(3,368.90)	(3,010.14)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7517)	0.0000	1	(0.3465)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN (Cont.)																	
8086.TWO	01/17/2025	SDB3262115492	0	(5,000)	3.0101	(16,844.51)	(15,050.67)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7583)	0.0000	1	(1.7323)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(5,000)	3.0101	(16,844.51)	(15,050.67)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7583)	0.0000	1	(1.7323)	02/04/2025
8086.TWO	01/17/2025	SDB3262115492	0	(4,000)	3.0101	(13,475.61)	(12,040.54)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.0067)	0.0000	1	(1.3858)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(3,000)	3.0374	(9,862.71)	(9,112.34)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.2754)	0.0000	1	(1.0892)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(1,000)	3.0374	(3,368.90)	(3,037.45)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7585)	0.0000	1	(0.3533)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(2,000)	3.0374	(6,737.80)	(6,074.89)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.5170)	0.0000	1	(0.7066)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(3,000)	3.0374	(10,106.71)	(9,112.34)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.2754)	0.0000	1	(1.0598)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(1,000)	3.0374	(3,368.90)	(3,037.45)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7585)	0.0000	1	(0.3533)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(5,000)	3.0374	(16,844.51)	(15,187.23)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7924)	0.0000	1	(1.7664)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(5,000)	3.0374	(16,844.51)	(15,187.23)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7924)	0.0000	1	(1.7664)	02/04/2025
8086.TWO	01/16/2025	SDB3262115492	0	(4,000)	3.0374	(13,475.61)	(12,149.79)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.0339)	0.0000	1	(1.4131)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(3,000)	2.9745	(9,862.71)	(8,923.45)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.2283)	0.0000	1	(1.0420)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(1,000)	2.9745	(3,368.90)	(2,974.48)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7428)	0.0000	1	(0.3376)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(2,000)	2.9745	(6,737.80)	(5,948.97)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.4855)	0.0000	1	(0.6751)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(3,000)	2.9745	(10,106.71)	(8,923.45)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.2283)	0.0000	1	(1.0127)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(1,000)	2.9745	(3,368.90)	(2,974.48)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7428)	0.0000	1	(0.3376)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(5,000)	2.9745	(16,844.51)	(14,872.42)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7138)	0.0000	1	(1.6878)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(5,000)	2.9745	(16,844.51)	(14,872.42)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.7138)	0.0000	1	(1.6878)	02/04/2025
8086.TWO	01/15/2025	SDB3262115492	0	(4,000)	2.9745	(13,475.61)	(11,897.93)	0.0000	4.3300	(898.96)	0.00	1.6208	(2.9710)	0.0000	1	(1.3502)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(3,000)	3.1704	(9,862.71)	(9,511.24)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.3751)	0.0000	1	(1.1888)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(1,000)	3.1704	(3,368.90)	(3,170.41)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7917)	0.0000	1	(0.3865)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(2,000)	3.1704	(6,737.80)	(6,340.83)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.5834)	0.0000	1	(0.7730)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(3,000)	3.1704	(10,106.71)	(9,511.24)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.3751)	0.0000	1	(1.1594)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(1,000)	3.1704	(3,368.90)	(3,170.41)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7917)	0.0000	1	(0.3865)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(5,000)	3.1704	(16,844.51)	(15,852.07)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.9584)	0.0000	1	(1.9324)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(5,000)	3.1704	(16,844.51)	(15,852.07)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.9584)	0.0000	1	(1.9324)	02/04/2025
8086.TWO	01/14/2025	SDB3262115492	0	(4,000)	3.1704	(13,475.61)	(12,681.66)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.1667)	0.0000	1	(1.5459)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(3,000)	3.0659	(9,862.71)	(9,197.71)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.2968)	0.0000	1	(1.1105)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(1,000)	3.0659	(3,368.90)	(3,065.90)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7656)	0.0000	1	(0.3604)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(2,000)	3.0659	(6,737.80)	(6,131.80)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.5312)	0.0000	1	(0.7208)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(3,000)	3.0659	(10,106.71)	(9,197.71)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.2968)	0.0000	1	(1.0812)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(1,000)	3.0659	(3,368.90)	(3,065.90)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.7656)	0.0000	1	(0.3604)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(5,000)	3.0659	(16,844.51)	(15,329.51)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.8279)	0.0000	1	(1.8019)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(5,000)	3.0659	(16,844.51)	(15,329.51)	0.0000	4.3300	(898.96)	0.00	2.0260	(3.8279)	0.0000	1	(1.8019)	02/04/2025
8086.TWO	01/13/2025	SDB3262115492	0	(4,000)	3.0659	(13,475.61)	(12,263.61)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.0624)	0.0000	1	(1.4415)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(3,000)	3.3460	(9,862.71)	(10,038.02)	0.0000	4.3300	(898.96)	0.00	3.5588	(7.5198)	0.0000	3	(3.9610)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(1,000)	3.3460	(3,368.90)	(3,346.01)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.5066)	0.0000	3	(1.2910)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(2,000)	3.3460	(6,737.80)	(6,692.02)	0.0000	4.3300	(898.96)	0.00	2.4312	(5.0132)	0.0000	3	(2.5820)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(3,000)	3.3460	(10,106.71)	(10,038.02)	0.0000	4.3300	(898.96)	0.00	3.6468	(7.5198)	0.0000	3	(3.8730)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(1,000)	3.3460	(3,368.90)	(3,346.01)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.5066)	0.0000	3	(1.2910)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(5,000)	3.3460	(16,844.51)	(16,730.04)	0.0000	4.3300	(898.96)	0.00	6.0781	(12.5330)	0.0000	3	(6.4549)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(5,000)	3.3460	(16,844.51)	(16,730.04)	0.0000	4.3300	(898.96)	0.00	6.0781	(12.5330)	0.0000	3	(6.4549)	02/04/2025
8086.TWO	01/10/2025	SDB3262115492	0	(4,000)	3.3460	(13,475.61)	(13,384.03)	0.0000	4.3300	(898.96)	0.00	4.8624	(10.0264)	0.0000	3	(5.1640)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(3,000)	3.5012	(9,862.71)	(10,503.62)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.6229)	0.0000	1	(1.4366)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(1,000)	3.5012	(3,368.90)	(3,501.21)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8743)	0.0000	1	(0.4691)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(2,000)	3.5012	(6,737.80)	(7,002.42)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.7486)	0.0000	1	(0.9382)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(3,000)	3.5012	(10,106.71)	(10,503.62)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.6229)	0.0000	1	(1.4073)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(1,000)	3.5012	(3,368.90)	(3,501.21)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8743)	0.0000	1	(0.4691)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(5,000)	3.5012	(16,844.51)	(17,506.04)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.3714)	0.0000	1	(2.3454)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(5,000)	3.5012	(16,844.51)	(17,506.04)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.3714)	0.0000	1	(2.3454)	02/04/2025
8086.TWO	01/09/2025	SDB3262115492	0	(4,000)	3.5012	(13,475.61)	(14,004.83)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.4972)	0.0000	1	(1.8763)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(3,000)	3.4614	(9,862.71)	(10,384.09)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.5930)	0.0000	1	(1.4068)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(1,000)	3.4614	(3,368.90)	(3,461.36)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8643)	0.0000	1	(0.4591)	02/04/2025

This material

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN (Cont.)																	
8086.TWO	01/08/2025	SDB3262115492	0	(2,000)	3.4614	(6,737.80)	(6,922.73)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.7287)	0.0000	1	(0.9183)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(3,000)	3.4614	(10,106.71)	(10,384.09)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.5930)	0.0000	1	(1.3774)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(1,000)	3.4614	(3,368.90)	(3,461.36)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8643)	0.0000	1	(0.4591)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(5,000)	3.4614	(16,844.51)	(17,306.81)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.3217)	0.0000	1	(2.2957)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(5,000)	3.4614	(16,844.51)	(17,306.81)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.3217)	0.0000	1	(2.2957)	02/04/2025
8086.TWO	01/08/2025	SDB3262115492	0	(4,000)	3.4614	(13,475.61)	(13,845.45)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.4574)	0.0000	1	(1.8365)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(3,000)	3.3232	(9,862.71)	(9,969.65)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.4895)	0.0000	1	(1.3033)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(1,000)	3.3232	(3,368.90)	(3,323.22)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8298)	0.0000	1	(0.4246)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(2,000)	3.3232	(6,737.80)	(6,646.43)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.6597)	0.0000	1	(0.8493)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(3,000)	3.3232	(10,106.71)	(9,969.65)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.4895)	0.0000	1	(1.2739)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(1,000)	3.3232	(3,368.90)	(3,323.22)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8298)	0.0000	1	(0.4246)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(5,000)	3.3232	(16,844.51)	(16,616.08)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.1492)	0.0000	1	(2.1232)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(5,000)	3.3232	(16,844.51)	(16,616.08)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.1492)	0.0000	1	(2.1232)	02/04/2025
8086.TWO	01/07/2025	SDB3262115492	0	(4,000)	3.3232	(13,475.61)	(13,292.87)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.3194)	0.0000	1	(1.6986)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(3,000)	3.2731	(9,862.71)	(9,819.44)	0.0000	4.3300	(898.96)	0.00	1.1863	(2.4520)	0.0000	1	(1.2658)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(1,000)	3.2731	(3,368.90)	(3,273.15)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8173)	0.0000	1	(0.4121)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(2,000)	3.2731	(6,737.80)	(6,546.30)	0.0000	4.3300	(898.96)	0.00	0.8104	(1.6347)	0.0000	1	(0.8243)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(3,000)	3.2731	(10,106.71)	(9,819.44)	0.0000	4.3300	(898.96)	0.00	1.2156	(2.4520)	0.0000	1	(1.2364)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(1,000)	3.2731	(3,368.90)	(3,273.15)	0.0000	4.3300	(898.96)	0.00	0.4052	(0.8173)	0.0000	1	(0.4121)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(5,000)	3.2731	(16,844.51)	(16,365.74)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.0867)	0.0000	1	(2.0607)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(5,000)	3.2731	(16,844.51)	(16,365.74)	0.0000	4.3300	(898.96)	0.00	2.0260	(4.0867)	0.0000	1	(2.0607)	02/04/2025
8086.TWO	01/06/2025	SDB3262115492	0	(4,000)	3.2731	(13,475.61)	(13,092.59)	0.0000	4.3300	(898.96)	0.00	1.6208	(3.2694)	0.0000	1	(1.6485)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(1,000)	3.3689	(3,368.90)	(3,368.90)	0.0000	4.3300	(880.95)	0.00	1.2156	(2.4732)	0.0000	3	(1.2576)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(2,000)	3.3689	(6,737.80)	(6,737.80)	0.0000	4.3300	(880.95)	0.00	2.4312	(4.9464)	0.0000	3	(2.5152)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(3,000)	3.3689	(10,106.71)	(10,106.71)	0.0000	4.3300	(880.95)	0.00	3.6468	(7.4196)	0.0000	3	(3.7728)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(1,000)	3.3689	(3,368.90)	(3,368.90)	0.0000	4.3300	(880.95)	0.00	1.2156	(2.4732)	0.0000	3	(1.2576)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(5,000)	3.3689	(16,844.51)	(16,844.51)	0.0000	4.3300	(880.95)	0.00	6.0781	(12.3660)	0.0000	3	(6.2879)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(5,000)	3.3689	(16,844.51)	(16,844.51)	0.0000	4.3300	(880.95)	0.00	6.0781	(12.3660)	0.0000	3	(6.2879)	02/04/2025
8086.TWO	01/03/2025	SDB3262115492	0	(4,000)	3.3689	(13,475.61)	(13,475.61)	0.0000	4.3300	(880.95)	0.00	4.8624	(9.8928)	0.0000	3	(5.0304)	02/04/2025
TOTAL ADVANCED WIRELESS SEMICONDUCTOR CO LTD CMN												141.8745	(284.7994)	0.0000		(142.9250)	
AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND																	
601288.SH	01/09/2025	SDB3264857817	0	(273,400)	0.7055	(199,373.94)	(192,870.30)	0.0000	4.3300	(175.00)	0.00	23.9803	(9.3756)	0.0000	1	14.6046	02/07/2025
601288.SH	01/08/2025	SDB3264857817	0	(662,100)	0.7020	(482,829.14)	(464,808.77)	0.0000	4.3300	(175.00)	0.00	58.0736	(22.5949)	0.0000	1	35.4787	02/07/2025
601288.SH	01/07/2025	SDB3264857817	0	(662,100)	0.7106	(482,829.14)	(470,456.48)	0.0000	4.3300	(175.00)	0.00	58.0736	(22.8694)	0.0000	1	35.2042	02/07/2025
601288.SH	01/06/2025	SDB3264857817	0	(662,100)	0.7292	(482,829.14)	(482,829.14)	0.0000	4.3300	(175.00)	0.00	58.0736	(23.4709)	0.0000	1	34.6028	02/07/2025
TOTAL AGRICULTURAL BANK OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND												198.2011	(78.3108)	0.0000		119.8903	
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603529.SH	01/17/2025	SDB3262800220	0	(300)	5.7291	(1,758.08)	(1,718.74)	0.0000	4.3300	(1,533.76)	0.00	0.2115	(0.7323)	0.0000	1	(0.5208)	02/07/2025
603529.SH	01/17/2025	SDB3262800220	0	(1,900)	5.7291	(11,202.82)	(10,885.37)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.6377)	0.0000	1	(3.2902)	02/07/2025
603529.SH	01/17/2025	SDB3262800220	0	(3,500)	5.7291	(19,606.16)	(20,052.00)	0.0000	4.3300	(1,533.76)	0.00	2.3582	(8.5431)	0.0000	1	(6.1849)	02/07/2025
603529.SH	01/17/2025	SDB3262800220	0	(300)	5.7291	(1,680.53)	(1,718.74)	0.0000	4.3300	(1,533.76)	0.00	0.2021	(0.7323)	0.0000	1	(0.5301)	02/07/2025
603529.SH	01/17/2025	SDB3262800220	0	(1,700)	5.7291	(9,522.99)	(9,739.54)	0.0000	4.3300	(1,533.76)	0.00	1.1454	(4.1495)	0.0000	1	(3.0041)	02/07/2025
603529.SH	01/17/2025	SDB3262800220	0	(2,000)	5.7291	(11,203.52)	(11,458.28)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.8817)	0.0000	1	(3.5342)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(300)	5.5712	(1,758.08)	(1,671.36)	0.0000	4.3300	(1,533.76)	0.00	0.2115	(0.7121)	0.0000	1	(0.5006)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(1,900)	5.5712	(11,202.82)	(10,585.27)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.5098)	0.0000	1	(3.1624)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(3,500)	5.5712	(19,606.16)	(19,499.18)	0.0000	4.3300	(1,533.76)	0.00	2.3582	(8.3075)	0.0000	1	(5.9493)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(300)	5.5712	(1,680.53)	(1,671.36)	0.0000	4.3300	(1,533.76)	0.00	0.2021	(0.7121)	0.0000	1	(0.5099)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(1,700)	5.5712	(9,522.99)	(9,471.03)	0.0000	4.3300	(1,533.76)	0.00	1.1454	(4.0351)	0.0000	1	(2.8897)	02/07/2025
603529.SH	01/16/2025	SDB3262800220	0	(2,000)	5.5712	(11,203.52)	(11,142.39)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.7472)	0.0000	1	(3.3996)	02/07/2025
603529.SH	01/15/2025	SDB3262800220	0	(300)	5.5759	(1,758.08)	(1,672.77)	0.0000	4.3300	(1,533.76)	0.00	0.2115	(0.7127)	0.0000	1	(0.5012)	02/07/2025
603529.SH	01/15/2025	SDB3262800220	0	(1,900)	5.5759	(11,202.82)	(10,594.23)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.5136)	0.0000	1	(3.1662)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603529.SH	01/15/2025	SDB3262800220	0	(3,500)	5.5759	(19,606.16)	(19,515.69)	0.0000	4.3300	(1,533.76)	0.00	2.3582	(8.3146)	0.0000	1	(5.9564)	02/07/2025
603529.SH	01/15/2025	SDB3262800220	0	(300)	5.5759	(1,680.53)	(1,672.77)	0.0000	4.3300	(1,533.76)	0.00	0.2021	(0.7127)	0.0000	1	(0.5105)	02/07/2025
603529.SH	01/15/2025	SDB3262800220	0	(1,700)	5.5759	(9,522.99)	(9,479.05)	0.0000	4.3300	(1,533.76)	0.00	1.1454	(4.0385)	0.0000	1	(2.8931)	02/07/2025
603529.SH	01/15/2025	SDB3262800220	0	(2,000)	5.5759	(11,203.52)	(11,151.82)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.7512)	0.0000	1	(3.4036)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(300)	5.7600	(1,758.08)	(1,728.01)	0.0000	4.3300	(1,533.76)	0.00	0.2115	(0.7362)	0.0000	1	(0.5248)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(1,900)	5.7600	(11,202.82)	(10,944.07)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.6627)	0.0000	1	(3.3152)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(3,500)	5.7600	(19,606.16)	(20,160.12)	0.0000	4.3300	(1,533.76)	0.00	2.3582	(8.5891)	0.0000	1	(6.2309)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(300)	5.7600	(1,680.53)	(1,728.01)	0.0000	4.3300	(1,533.76)	0.00	0.2021	(0.7362)	0.0000	1	(0.5341)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(1,700)	5.7600	(9,522.99)	(9,792.06)	0.0000	4.3300	(1,533.76)	0.00	1.1454	(4.1719)	0.0000	1	(3.0265)	02/07/2025
603529.SH	01/14/2025	SDB3262800220	0	(2,000)	5.7600	(11,203.52)	(11,520.07)	0.0000	4.3300	(1,533.76)	0.00	1.3475	(4.9081)	0.0000	1	(3.5605)	02/07/2025
603529.SH	01/13/2025	SDB3262800220	0	(3,500)	6.0756	(19,606.16)	(21,264.67)	0.0000	4.3300	(1,448.33)	0.00	2.3582	(8.5551)	0.0000	1	(6.1969)	02/07/2025
603529.SH	01/13/2025	SDB3262800220	0	(300)	6.0756	(1,680.53)	(1,822.69)	0.0000	4.3300	(1,448.33)	0.00	0.2021	(0.7333)	0.0000	1	(0.5312)	02/07/2025
603529.SH	01/13/2025	SDB3262800220	0	(1,700)	6.0756	(9,522.99)	(10,328.55)	0.0000	4.3300	(1,448.33)	0.00	1.1454	(4.1553)	0.0000	1	(3.0099)	02/07/2025
603529.SH	01/13/2025	SDB3262800220	0	(2,000)	6.0756	(11,203.52)	(12,151.24)	0.0000	4.3300	(1,448.33)	0.00	1.3475	(4.8886)	0.0000	1	(3.5411)	02/07/2025
603529.SH	01/10/2025	SDB3262800220	0	(3,500)	5.8884	(19,606.16)	(20,609.56)	0.0000	4.3300	(1,448.33)	0.00	7.0746	(24.8746)	0.0000	3	(17.8000)	02/07/2025
603529.SH	01/10/2025	SDB3262800220	0	(300)	5.8884	(1,680.53)	(1,766.53)	0.0000	4.3300	(1,448.33)	0.00	0.6064	(2.1321)	0.0000	3	(1.5257)	02/07/2025
603529.SH	01/10/2025	SDB3262800220	0	(1,700)	5.8884	(9,522.99)	(10,010.36)	0.0000	4.3300	(1,448.33)	0.00	3.4362	(12.0819)	0.0000	3	(8.6457)	02/07/2025
603529.SH	01/10/2025	SDB3262800220	0	(2,000)	5.8884	(11,203.52)	(11,776.89)	0.0000	4.3300	(1,448.33)	0.00	4.0426	(14.2141)	0.0000	3	(10.1715)	02/07/2025
603529.SH	01/09/2025	SDB3262800220	0	(3,500)	5.7986	(19,606.16)	(20,294.96)	0.0000	4.3300	(1,448.33)	0.00	2.3582	(8.1650)	0.0000	1	(5.8068)	02/07/2025
603529.SH	01/09/2025	SDB3262800220	0	(300)	5.7986	(1,680.53)	(1,739.57)	0.0000	4.3300	(1,448.33)	0.00	0.2021	(0.6999)	0.0000	1	(0.4977)	02/07/2025
603529.SH	01/09/2025	SDB3262800220	0	(1,700)	5.7986	(9,522.99)	(9,857.55)	0.0000	4.3300	(1,448.33)	0.00	1.1454	(3.9658)	0.0000	1	(2.8204)	02/07/2025
603529.SH	01/09/2025	SDB3262800220	0	(2,000)	5.7986	(11,203.52)	(11,597.12)	0.0000	4.3300	(1,448.33)	0.00	1.3475	(4.6657)	0.0000	1	(3.3182)	02/07/2025
603529.SH	01/08/2025	SDB3262800220	0	(3,500)	5.7116	(19,606.16)	(19,990.59)	0.0000	4.3300	(1,448.33)	0.00	2.3582	(8.0425)	0.0000	1	(5.6843)	02/07/2025
603529.SH	01/08/2025	SDB3262800220	0	(300)	5.7116	(1,680.53)	(1,713.48)	0.0000	4.3300	(1,448.33)	0.00	0.2021	(0.6894)	0.0000	1	(0.4872)	02/07/2025
603529.SH	01/08/2025	SDB3262800220	0	(1,700)	5.7116	(9,522.99)	(9,709.72)	0.0000	4.3300	(1,448.33)	0.00	1.1454	(3.9064)	0.0000	1	(2.7610)	02/07/2025
603529.SH	01/08/2025	SDB3262800220	0	(2,000)	5.7116	(11,203.52)	(11,423.20)	0.0000	4.3300	(1,448.33)	0.00	1.3475	(4.5957)	0.0000	1	(3.2482)	02/07/2025
603529.SH	01/07/2025	SDB3262800220	0	(3,500)	5.6954	(19,606.16)	(19,933.73)	0.0000	4.3300	(1,448.33)	0.00	2.3582	(8.0196)	0.0000	1	(5.6614)	02/07/2025
603529.SH	01/07/2025	SDB3262800220	0	(300)	5.6954	(1,680.53)	(1,708.61)	0.0000	4.3300	(1,448.33)	0.00	0.2021	(0.6874)	0.0000	1	(0.4853)	02/07/2025
603529.SH	01/07/2025	SDB3262800220	0	(1,700)	5.6954	(9,522.99)	(9,682.10)	0.0000	4.3300	(1,448.33)	0.00	1.1454	(3.8953)	0.0000	1	(2.7498)	02/07/2025
603529.SH	01/07/2025	SDB3262800220	0	(2,000)	5.6954	(11,203.52)	(11,390.70)	0.0000	4.3300	(1,448.33)	0.00	1.3475	(4.5826)	0.0000	1	(3.2351)	02/07/2025
603529.SH	01/06/2025	SDB3262800220	0	(3,500)	5.6018	(19,606.16)	(19,606.16)	0.0000	4.3300	(1,448.33)	0.00	2.3582	(7.8878)	0.0000	1	(5.5297)	02/07/2025
603529.SH	01/06/2025	SDB3262800220	0	(300)	5.6018	(1,680.53)	(1,680.53)	0.0000	4.3300	(1,448.33)	0.00	0.2021	(0.6761)	0.0000	1	(0.4740)	02/07/2025
603529.SH	01/06/2025	SDB3262800220	0	(1,700)	5.6018	(9,522.99)	(9,522.99)	0.0000	4.3300	(1,448.33)	0.00	1.1454	(3.8312)	0.0000	1	(2.6858)	02/07/2025
603529.SH	01/06/2025	SDB3262800220	0	(2,000)	5.6018	(11,203.52)	(11,203.52)	0.0000	4.3300	(1,448.33)	0.00	1.3475	(4.5073)	0.0000	1	(3.1598)	02/07/2025
TOTAL AIMA TECHNOLOGY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												66.8747	(234.0004)	0.0000		(167.1257)	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE																	
AOT_n.BK	01/17/2025	SDB3260121431	0	(71,900)	1.6557	(120,924.66)	(119,048.28)	0.0000	4.3300	(67.10)	0.00	14.5445	(2.2190)	0.0000	1	12.3255	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(22,900)	1.6557	(39,032.68)	(37,916.63)	0.0000	4.3300	(67.10)	0.00	4.6948	(0.7067)	0.0000	1	3.9880	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(54,500)	1.6557	(93,270.70)	(90,238.27)	0.0000	4.3300	(67.10)	0.00	11.2184	(1.6820)	0.0000	1	9.5364	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(25,700)	1.6557	(44,143.60)	(42,552.72)	0.0000	4.3300	(67.10)	0.00	5.3095	(0.7932)	0.0000	1	4.5163	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(6,900)	1.6557	(11,817.28)	(11,424.66)	0.0000	4.3300	(67.10)	0.00	1.4214	(0.2130)	0.0000	1	1.2084	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(26,100)	1.6557	(45,020.20)	(43,215.02)	0.0000	4.3300	(67.10)	0.00	5.4149	(0.8055)	0.0000	1	4.6094	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(11,500)	1.6557	(20,036.82)	(19,041.10)	0.0000	4.3300	(67.10)	0.00	2.4100	(0.3549)	0.0000	1	2.0551	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(6,800)	1.6557	(11,922.79)	(11,259.09)	0.0000	4.3300	(67.10)	0.00	1.4340	(0.2099)	0.0000	1	1.2242	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(1,700)	1.6557	(2,980.70)	(2,814.77)	0.0000	4.3300	(67.10)	0.00	0.3585	(0.0525)	0.0000	1	0.3060	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(11,000)	1.6557	(19,286.87)	(18,213.23)	0.0000	4.3300	(67.10)	0.00	2.3198	(0.3395)	0.0000	1	1.9803	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(2,700)	1.6557	(4,734.05)	(4,470.52)	0.0000	4.3300	(67.10)	0.00	0.5694	(0.0833)	0.0000	1	0.4861	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(2,100)	1.6557	(3,682.04)	(3,477.07)	0.0000	4.3300	(67.10)	0.00	0.4429	(0.0648)	0.0000	1	0.3781	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(9,700)	1.6557	(17,007.51)	(16,060.76)	0.0000	4.3300	(67.10)	0.00	2.0456	(0.2994)	0.0000	1	1.7463	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(52,300)	1.6557	(91,700.31)	(86,595.62)	0.0000	4.3300	(67.10)	0.00	11.0295	(1.6141)	0.0000	1	9.4154	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(53,100)	1.6557	(93,102.99)	(87,920.22)	0.0000	4.3300	(67.10)	0.00	11.1982	(1.6388)	0.0000	1	9.5594	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(9,500)	1.6557	(16,656.84)	(15,729.61)	0.0000	4.3300	(67.10)	0.00	2.0034	(0.2932)	0.0000	1	1.7103	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/17/2025	SDB3260121431	0	(142,400)	1.6557	(249,677.32)	(235,778.52)	0.0000	4.3300	(67.10)	0.00	30.0306	(4.3948)	0.0000	1	25.6358	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(3,800)	1.6557	(6,662.74)	(6,291.84)	0.0000	4.3300	(67.10)	0.00	0.8014	(0.1173)	0.0000	1	0.6841	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(9,800)	1.6557	(17,182.85)	(16,226.33)	0.0000	4.3300	(67.10)	0.00	2.0667	(0.3025)	0.0000	1	1.7643	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(2,000)	1.6557	(3,506.70)	(3,311.50)	0.0000	4.3300	(67.10)	0.00	0.4218	(0.0617)	0.0000	1	0.3601	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(1,500)	1.6557	(2,630.03)	(2,483.62)	0.0000	4.3300	(67.10)	0.00	0.3163	(0.0463)	0.0000	1	0.2700	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(94,800)	1.6557	(166,217.77)	(156,964.91)	0.0000	4.3300	(67.10)	0.00	19.9923	(2.9258)	0.0000	1	17.0665	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(7,700)	1.6557	(13,500.81)	(12,749.26)	0.0000	4.3300	(67.10)	0.00	1.6238	(0.2376)	0.0000	1	1.3862	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(20,700)	1.6557	(36,294.39)	(34,273.98)	0.0000	4.3300	(67.10)	0.00	4.3654	(0.6389)	0.0000	1	3.7266	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(700)	1.6557	(1,227.35)	(1,159.02)	0.0000	4.3300	(67.10)	0.00	0.1476	(0.0216)	0.0000	1	0.1260	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(1,900)	1.6557	(3,331.37)	(3,145.92)	0.0000	4.3300	(67.10)	0.00	0.4007	(0.0586)	0.0000	1	0.3421	02/04/2025
AOT_n.BK	01/17/2025	SDB3260121431	0	(300)	1.6557	(526.01)	(496.72)	0.0000	4.3300	(67.10)	0.00	0.0633	(0.0093)	0.0000	1	0.0540	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(71,900)	1.6409	(120,924.66)	(117,979.13)	0.0000	4.3300	(67.10)	0.00	14.5445	(2.1991)	0.0000	1	12.3455	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(22,900)	1.6409	(39,032.68)	(37,576.11)	0.0000	4.3300	(67.10)	0.00	4.6948	(0.7004)	0.0000	1	3.9944	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(54,500)	1.6409	(93,270.70)	(89,427.85)	0.0000	4.3300	(67.10)	0.00	11.2184	(1.6669)	0.0000	1	9.5515	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(25,700)	1.6409	(44,143.60)	(42,170.56)	0.0000	4.3300	(67.10)	0.00	5.3095	(0.7860)	0.0000	1	4.5235	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(6,900)	1.6409	(11,817.28)	(11,322.06)	0.0000	4.3300	(67.10)	0.00	1.4214	(0.2110)	0.0000	1	1.2103	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(26,100)	1.6409	(45,020.20)	(42,826.92)	0.0000	4.3300	(67.10)	0.00	5.4149	(0.7983)	0.0000	1	4.6167	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(11,500)	1.6409	(20,036.82)	(18,870.10)	0.0000	4.3300	(67.10)	0.00	2.4100	(0.3517)	0.0000	1	2.0583	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(6,800)	1.6409	(11,922.79)	(11,157.97)	0.0000	4.3300	(67.10)	0.00	1.4340	(0.2080)	0.0000	1	1.2261	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(1,700)	1.6409	(2,980.70)	(2,789.49)	0.0000	4.3300	(67.10)	0.00	0.3585	(0.0520)	0.0000	1	0.3065	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(11,000)	1.6409	(19,286.87)	(18,049.66)	0.0000	4.3300	(67.10)	0.00	2.3198	(0.3364)	0.0000	1	1.9833	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(2,700)	1.6409	(4,734.05)	(4,430.37)	0.0000	4.3300	(67.10)	0.00	0.5694	(0.0826)	0.0000	1	0.4868	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(2,100)	1.6409	(3,682.04)	(3,445.84)	0.0000	4.3300	(67.10)	0.00	0.4429	(0.0642)	0.0000	1	0.3786	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(9,700)	1.6409	(17,007.51)	(15,916.52)	0.0000	4.3300	(67.10)	0.00	2.0456	(0.2967)	0.0000	1	1.7489	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(52,300)	1.6409	(91,700.31)	(85,817.92)	0.0000	4.3300	(67.10)	0.00	11.0295	(1.5996)	0.0000	1	9.4299	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(53,100)	1.6409	(93,102.99)	(87,130.62)	0.0000	4.3300	(67.10)	0.00	11.1982	(1.6241)	0.0000	1	9.5741	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(9,500)	1.6409	(16,656.84)	(15,588.34)	0.0000	4.3300	(67.10)	0.00	2.0034	(0.2906)	0.0000	1	1.7129	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(142,400)	1.6409	(249,677.32)	(233,661.03)	0.0000	4.3300	(67.10)	0.00	30.0306	(4.3553)	0.0000	1	25.6753	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(3,800)	1.6409	(6,662.74)	(6,235.34)	0.0000	4.3300	(67.10)	0.00	0.8014	(0.1162)	0.0000	1	0.6852	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(9,800)	1.6409	(17,182.85)	(16,080.60)	0.0000	4.3300	(67.10)	0.00	2.0667	(0.2997)	0.0000	1	1.7670	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(2,000)	1.6409	(3,506.70)	(3,281.76)	0.0000	4.3300	(67.10)	0.00	0.4218	(0.0612)	0.0000	1	0.3606	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(1,500)	1.6409	(2,630.03)	(2,461.32)	0.0000	4.3300	(67.10)	0.00	0.3163	(0.0459)	0.0000	1	0.2705	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(94,800)	1.6409	(166,217.77)	(155,555.23)	0.0000	4.3300	(67.10)	0.00	19.9923	(2.8995)	0.0000	1	17.0928	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(7,700)	1.6409	(13,500.81)	(12,634.76)	0.0000	4.3300	(67.10)	0.00	1.6238	(0.2355)	0.0000	1	1.3883	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(20,700)	1.6409	(36,294.39)	(33,966.17)	0.0000	4.3300	(67.10)	0.00	4.3654	(0.6331)	0.0000	1	3.7323	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(700)	1.6409	(1,227.35)	(1,148.61)	0.0000	4.3300	(67.10)	0.00	0.1476	(0.0214)	0.0000	1	0.1262	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(1,900)	1.6409	(3,331.37)	(3,117.67)	0.0000	4.3300	(67.10)	0.00	0.4007	(0.0581)	0.0000	1	0.3426	02/04/2025
AOT_n.BK	01/16/2025	SDB3260121431	0	(7,900)	1.6409	(13,851.48)	(12,962.94)	0.0000	4.3300	(67.10)	0.00	1.6660	(0.2416)	0.0000	1	1.4244	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(71,900)	1.6241	(120,924.66)	(116,776.17)	0.0000	4.3300	(73.11)	0.00	14.5445	(2.3715)	0.0000	1	12.1730	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(22,900)	1.6241	(39,032.68)	(37,192.97)	0.0000	4.3300	(73.11)	0.00	4.6948	(0.7553)	0.0000	1	3.9394	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(54,500)	1.6241	(93,270.70)	(88,516.01)	0.0000	4.3300	(73.11)	0.00	11.2184	(1.7976)	0.0000	1	9.4208	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(25,700)	1.6241	(44,143.60)	(41,740.58)	0.0000	4.3300	(73.11)	0.00	5.3095	(0.8477)	0.0000	1	4.4618	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(6,900)	1.6241	(11,817.28)	(11,206.61)	0.0000	4.3300	(73.11)	0.00	1.4214	(0.2276)	0.0000	1	1.1938	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(26,100)	1.6241	(45,020.20)	(42,390.24)	0.0000	4.3300	(73.11)	0.00	5.4149	(0.8609)	0.0000	1	4.5541	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(11,500)	1.6241	(20,036.82)	(18,677.69)	0.0000	4.3300	(73.11)	0.00	2.4100	(0.3793)	0.0000	1	2.0307	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(6,800)	1.6241	(11,922.79)	(11,044.20)	0.0000	4.3300	(73.11)	0.00	1.4340	(0.2243)	0.0000	1	1.2098	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(1,700)	1.6241	(2,980.70)	(2,761.05)	0.0000	4.3300	(73.11)	0.00	0.3585	(0.0561)	0.0000	1	0.3024	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(11,000)	1.6241	(19,286.87)	(17,865.62)	0.0000	4.3300	(73.11)	0.00	2.3198	(0.3628)	0.0000	1	1.9570	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(2,700)	1.6241	(4,734.05)	(4,385.20)	0.0000	4.3300	(73.11)	0.00	0.5694	(0.0891)	0.0000	1	0.4803	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(2,100)	1.6241	(3,682.04)	(3,410.71)	0.0000	4.3300	(73.11)	0.00	0.4429	(0.0693)	0.0000	1	0.3736	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(9,700)	1.6241	(17,007.51)	(15,754.23)	0.0000	4.3300	(73.11)	0.00	2.0456	(0.3199)	0.0000	1	1.7257	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(52,300)	1.6241	(91,700.31)	(84,942.89)	0.0000	4.3300	(73.11)	0.00	11.0295	(1.7251)	0.0000	1	9.3045	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(53,100)	1.6241	(93,102.99)	(86,242.21)	0.0000	4.3300	(73.11)	0.00	11.1982	(1.7514)	0.0000	1	9.4468	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/15/2025	SDB3260121431	0	(9,500)	1.6241	(16,656.84)	(15,429.40)	0.0000	4.3300	(73.11)	0.00	2.0034	(0.3133)	0.0000	1	1.6901	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(142,400)	1.6241	(249,677.32)	(231,278.53)	0.0000	4.3300	(73.11)	0.00	30.0306	(4.6969)	0.0000	1	25.3337	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(3,800)	1.6241	(6,662.74)	(6,171.76)	0.0000	4.3300	(73.11)	0.00	0.8014	(0.1253)	0.0000	1	0.6760	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(9,800)	1.6241	(17,182.85)	(15,916.64)	0.0000	4.3300	(73.11)	0.00	2.0667	(0.3232)	0.0000	1	1.7435	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(2,000)	1.6241	(3,506.70)	(3,248.29)	0.0000	4.3300	(73.11)	0.00	0.4218	(0.0660)	0.0000	1	0.3558	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(1,500)	1.6241	(2,630.03)	(2,436.22)	0.0000	4.3300	(73.11)	0.00	0.3163	(0.0495)	0.0000	1	0.2669	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(94,800)	1.6241	(166,217.77)	(153,969.14)	0.0000	4.3300	(73.11)	0.00	19.9923	(3.1269)	0.0000	1	16.8654	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(7,700)	1.6241	(13,500.81)	(12,505.93)	0.0000	4.3300	(73.11)	0.00	1.6238	(0.2540)	0.0000	1	1.3699	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(20,700)	1.6241	(36,294.39)	(33,619.84)	0.0000	4.3300	(73.11)	0.00	4.3654	(0.6828)	0.0000	1	3.6826	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(700)	1.6241	(1,227.35)	(1,136.90)	0.0000	4.3300	(73.11)	0.00	0.1476	(0.0231)	0.0000	1	0.1245	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(200)	1.6241	(350.67)	(324.83)	0.0000	4.3300	(73.11)	0.00	0.0422	(0.0066)	0.0000	1	0.0356	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(1,000)	1.6241	(1,753.35)	(1,624.15)	0.0000	4.3300	(73.11)	0.00	0.2109	(0.0330)	0.0000	1	0.1779	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(2,500)	1.6241	(4,383.38)	(4,060.37)	0.0000	4.3300	(73.11)	0.00	0.5272	(0.0825)	0.0000	1	0.4448	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(42,000)	1.6241	(73,640.78)	(68,214.17)	0.0000	4.3300	(73.11)	0.00	8.8573	(1.3853)	0.0000	1	7.4720	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(1,900)	1.6241	(3,331.37)	(3,085.88)	0.0000	4.3300	(73.11)	0.00	0.4007	(0.0627)	0.0000	1	0.3380	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(22,200)	1.6241	(38,924.41)	(36,056.06)	0.0000	4.3300	(73.11)	0.00	4.6817	(0.7322)	0.0000	1	3.9495	02/04/2025
AOT_n.BK	01/15/2025	SDB3260121431	0	(16,600)	1.6241	(29,105.64)	(26,960.84)	0.0000	4.3300	(73.11)	0.00	3.5008	(0.5475)	0.0000	1	2.9532	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(71,900)	1.6821	(120,924.66)	(120,940.69)	0.0000	4.3300	(73.11)	0.00	14.5445	(2.4561)	0.0000	1	12.0884	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(22,900)	1.6821	(39,032.68)	(38,519.36)	0.0000	4.3300	(73.11)	0.00	4.6948	(0.7823)	0.0000	1	3.9125	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(54,500)	1.6821	(93,270.70)	(91,672.71)	0.0000	4.3300	(73.11)	0.00	11.2184	(1.8617)	0.0000	1	9.3567	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(25,700)	1.6821	(44,143.60)	(43,229.15)	0.0000	4.3300	(73.11)	0.00	5.3095	(0.8779)	0.0000	1	4.4316	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(6,900)	1.6821	(11,817.28)	(11,606.27)	0.0000	4.3300	(73.11)	0.00	1.4214	(0.2357)	0.0000	1	1.1857	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(26,100)	1.6821	(45,020.20)	(43,901.97)	0.0000	4.3300	(73.11)	0.00	5.4149	(0.8916)	0.0000	1	4.5234	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(11,500)	1.6821	(20,036.82)	(19,343.78)	0.0000	4.3300	(73.11)	0.00	2.4100	(0.3928)	0.0000	1	2.0171	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(6,800)	1.6821	(11,922.79)	(11,438.06)	0.0000	4.3300	(73.11)	0.00	1.4340	(0.2323)	0.0000	1	1.2018	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(1,700)	1.6821	(2,980.70)	(2,859.52)	0.0000	4.3300	(73.11)	0.00	0.3585	(0.0581)	0.0000	1	0.3004	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(11,000)	1.6821	(19,286.87)	(18,502.75)	0.0000	4.3300	(73.11)	0.00	2.3198	(0.3758)	0.0000	1	1.9440	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(2,700)	1.6821	(4,734.05)	(4,541.58)	0.0000	4.3300	(73.11)	0.00	0.5694	(0.0922)	0.0000	1	0.4772	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(2,100)	1.6821	(3,682.04)	(3,532.34)	0.0000	4.3300	(73.11)	0.00	0.4429	(0.0717)	0.0000	1	0.3711	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(9,700)	1.6821	(17,007.51)	(16,316.06)	0.0000	4.3300	(73.11)	0.00	2.0456	(0.3314)	0.0000	1	1.7143	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(52,300)	1.6821	(91,700.31)	(87,972.16)	0.0000	4.3300	(73.11)	0.00	11.0295	(1.7866)	0.0000	1	9.2429	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(53,100)	1.6821	(93,102.99)	(89,317.81)	0.0000	4.3300	(73.11)	0.00	11.1982	(1.8139)	0.0000	1	9.3843	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(9,500)	1.6821	(16,656.84)	(15,979.65)	0.0000	4.3300	(73.11)	0.00	2.0034	(0.3245)	0.0000	1	1.6789	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(142,400)	1.6821	(249,677.32)	(239,526.48)	0.0000	4.3300	(73.11)	0.00	30.0306	(4.8644)	0.0000	1	25.1662	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(3,800)	1.6821	(6,662.74)	(6,391.86)	0.0000	4.3300	(73.11)	0.00	0.8014	(0.1298)	0.0000	1	0.6716	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(9,800)	1.6821	(17,182.85)	(16,484.27)	0.0000	4.3300	(73.11)	0.00	2.0667	(0.3348)	0.0000	1	1.7319	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(2,000)	1.6821	(3,506.70)	(3,364.14)	0.0000	4.3300	(73.11)	0.00	0.4218	(0.0683)	0.0000	1	0.3535	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(1,500)	1.6821	(2,630.03)	(2,523.10)	0.0000	4.3300	(73.11)	0.00	0.3163	(0.0512)	0.0000	1	0.2651	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(94,800)	1.6821	(166,217.77)	(159,460.05)	0.0000	4.3300	(73.11)	0.00	19.9923	(3.2384)	0.0000	1	16.7539	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(7,700)	1.6821	(13,500.81)	(12,951.92)	0.0000	4.3300	(73.11)	0.00	1.6238	(0.2630)	0.0000	1	1.3608	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(20,700)	1.6821	(36,294.39)	(34,818.81)	0.0000	4.3300	(73.11)	0.00	4.3654	(0.7071)	0.0000	1	3.6583	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(700)	1.6821	(1,227.35)	(1,177.45)	0.0000	4.3300	(73.11)	0.00	0.1476	(0.0239)	0.0000	1	0.1237	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(200)	1.6821	(350.67)	(336.41)	0.0000	4.3300	(73.11)	0.00	0.0422	(0.0068)	0.0000	1	0.0353	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(1,000)	1.6821	(1,753.35)	(1,682.07)	0.0000	4.3300	(73.11)	0.00	0.2109	(0.0342)	0.0000	1	0.1767	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(2,500)	1.6821	(4,383.38)	(4,205.17)	0.0000	4.3300	(73.11)	0.00	0.5272	(0.0854)	0.0000	1	0.4418	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(42,000)	1.6821	(73,640.78)	(70,646.86)	0.0000	4.3300	(73.11)	0.00	8.8573	(1.4347)	0.0000	1	7.4226	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(1,900)	1.6821	(3,331.37)	(3,195.93)	0.0000	4.3300	(73.11)	0.00	0.4007	(0.0649)	0.0000	1	0.3358	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(22,200)	1.6821	(38,924.41)	(37,341.91)	0.0000	4.3300	(73.11)	0.00	4.6817	(0.7584)	0.0000	1	3.9234	02/04/2025
AOT_n.BK	01/14/2025	SDB3260121431	0	(16,600)	1.6821	(29,105.64)	(27,922.33)	0.0000	4.3300	(73.11)	0.00	3.5008	(0.5671)	0.0000	1	2.9337	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(22,900)	1.7008	(39,032.68)	(38,947.82)	0.0000	4.3300	(75.60)	0.00	4.6948	(0.8179)	0.0000	1	3.8768	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(54,500)	1.7008	(93,270.70)	(92,692.40)	0.0000	4.3300	(75.60)	0.00	11.2184	(1.9466)	0.0000	1	9.2717	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(25,700)	1.7008	(44,143.60)	(43,709.99)	0.0000	4.3300	(75.60)	0.00	5.3095	(0.9180)	0.0000	1	4.3915	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(6,900)	1.7008	(11,817.28)	(11,735.37)	0.0000	4.3300	(75.60)	0.00	1.4214	(0.2465)	0.0000	1	1.1749	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/13/2025	SDB3260121431	0	(26,100)	1.7008	(45,020.20)	(44,390.31)	0.0000	4.3300	(75.60)	0.00	5.4149	(0.9322)	0.0000	1	4.4827	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(11,500)	1.7008	(20,036.82)	(19,558.95)	0.0000	4.3300	(75.60)	0.00	2.4100	(0.4108)	0.0000	1	1.9992	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(6,800)	1.7008	(11,922.79)	(11,565.29)	0.0000	4.3300	(75.60)	0.00	1.4340	(0.2429)	0.0000	1	1.1912	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(1,700)	1.7008	(2,980.70)	(2,891.32)	0.0000	4.3300	(75.60)	0.00	0.3585	(0.0607)	0.0000	1	0.2978	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(11,000)	1.7008	(19,286.87)	(18,708.56)	0.0000	4.3300	(75.60)	0.00	2.3198	(0.3929)	0.0000	1	1.9269	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(2,700)	1.7008	(4,734.05)	(4,592.10)	0.0000	4.3300	(75.60)	0.00	0.5694	(0.0964)	0.0000	1	0.4730	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(2,100)	1.7008	(3,682.04)	(3,571.63)	0.0000	4.3300	(75.60)	0.00	0.4429	(0.0750)	0.0000	1	0.3679	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(9,700)	1.7008	(17,007.51)	(16,497.55)	0.0000	4.3300	(75.60)	0.00	2.0456	(0.3465)	0.0000	1	1.6992	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(52,300)	1.7008	(91,700.31)	(88,950.69)	0.0000	4.3300	(75.60)	0.00	11.0295	(1.8681)	0.0000	1	9.1614	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(53,100)	1.7008	(93,102.99)	(90,311.31)	0.0000	4.3300	(75.60)	0.00	11.1982	(1.8966)	0.0000	1	9.3016	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(9,500)	1.7008	(16,656.84)	(16,157.39)	0.0000	4.3300	(75.60)	0.00	2.0034	(0.3393)	0.0000	1	1.6641	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(142,400)	1.7008	(249,677.32)	(242,190.79)	0.0000	4.3300	(75.60)	0.00	30.0306	(5.0863)	0.0000	1	24.9444	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(3,800)	1.7008	(6,662.74)	(6,462.96)	0.0000	4.3300	(75.60)	0.00	0.8014	(0.1357)	0.0000	1	0.6657	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(9,800)	1.7008	(17,182.85)	(16,667.62)	0.0000	4.3300	(75.60)	0.00	2.0667	(0.3500)	0.0000	1	1.7167	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(2,000)	1.7008	(3,506.70)	(3,401.56)	0.0000	4.3300	(75.60)	0.00	0.4218	(0.0714)	0.0000	1	0.3503	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(1,500)	1.7008	(2,630.03)	(2,551.17)	0.0000	4.3300	(75.60)	0.00	0.3163	(0.0536)	0.0000	1	0.2628	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(94,800)	1.7008	(166,217.77)	(161,233.75)	0.0000	4.3300	(75.60)	0.00	19.9923	(3.3861)	0.0000	1	16.6062	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(7,700)	1.7008	(13,500.81)	(13,095.99)	0.0000	4.3300	(75.60)	0.00	1.6238	(0.2750)	0.0000	1	1.3488	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(20,700)	1.7008	(36,294.39)	(35,206.10)	0.0000	4.3300	(75.60)	0.00	4.3654	(0.7394)	0.0000	1	3.6260	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(700)	1.7008	(1,227.35)	(1,190.54)	0.0000	4.3300	(75.60)	0.00	0.1476	(0.0250)	0.0000	1	0.1226	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(200)	1.7008	(350.67)	(340.16)	0.0000	4.3300	(75.60)	0.00	0.0422	(0.0071)	0.0000	1	0.0350	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(1,000)	1.7008	(1,753.35)	(1,700.78)	0.0000	4.3300	(75.60)	0.00	0.2109	(0.0357)	0.0000	1	0.1752	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(2,500)	1.7008	(4,383.38)	(4,251.94)	0.0000	4.3300	(75.60)	0.00	0.5272	(0.0893)	0.0000	1	0.4379	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(42,000)	1.7008	(73,640.78)	(71,432.68)	0.0000	4.3300	(75.60)	0.00	8.8573	(1.5002)	0.0000	1	7.3572	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(1,900)	1.7008	(3,331.37)	(3,231.48)	0.0000	4.3300	(75.60)	0.00	0.4007	(0.0679)	0.0000	1	0.3328	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(22,200)	1.7008	(38,924.41)	(37,757.27)	0.0000	4.3300	(75.60)	0.00	4.6817	(0.7929)	0.0000	1	3.8888	02/04/2025
AOT_n.BK	01/13/2025	SDB3260121431	0	(16,600)	1.7008	(29,105.64)	(28,232.91)	0.0000	4.3300	(75.60)	0.00	3.5008	(0.5929)	0.0000	1	2.9078	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(54,500)	1.7197	(93,270.70)	(93,721.09)	0.0000	4.3300	(76.52)	0.00	33.6552	(5.9759)	0.0000	3	27.6793	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(25,700)	1.7197	(44,143.60)	(44,195.08)	0.0000	4.3300	(76.52)	0.00	15.9285	(2.8180)	0.0000	3	13.1105	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(6,900)	1.7197	(11,817.28)	(11,865.61)	0.0000	4.3300	(76.52)	0.00	4.2641	(0.7566)	0.0000	3	3.5075	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(26,100)	1.7197	(45,020.20)	(44,882.94)	0.0000	4.3300	(76.52)	0.00	16.2448	(2.8619)	0.0000	3	13.3829	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(11,500)	1.7197	(20,036.82)	(19,776.01)	0.0000	4.3300	(76.52)	0.00	7.2300	(1.2610)	0.0000	3	5.9690	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(6,800)	1.7197	(11,922.79)	(11,693.64)	0.0000	4.3300	(76.52)	0.00	4.3021	(0.7456)	0.0000	3	3.5565	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(1,700)	1.7197	(2,980.70)	(2,923.41)	0.0000	4.3300	(76.52)	0.00	1.0755	(0.1864)	0.0000	3	0.8891	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(11,000)	1.7197	(19,286.87)	(18,916.18)	0.0000	4.3300	(76.52)	0.00	6.9593	(1.2061)	0.0000	3	5.7532	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(2,700)	1.7197	(4,734.05)	(4,643.06)	0.0000	4.3300	(76.52)	0.00	1.7082	(0.2961)	0.0000	3	1.4121	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(2,100)	1.7197	(3,682.04)	(3,611.27)	0.0000	4.3300	(76.52)	0.00	1.3286	(0.2303)	0.0000	3	1.0983	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(9,700)	1.7197	(17,007.51)	(16,680.63)	0.0000	4.3300	(76.52)	0.00	6.1369	(1.0636)	0.0000	3	5.0733	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(52,300)	1.7197	(91,700.31)	(89,937.85)	0.0000	4.3300	(76.52)	0.00	33.0885	(5.7347)	0.0000	3	27.3538	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(53,100)	1.7197	(93,102.99)	(91,313.57)	0.0000	4.3300	(76.52)	0.00	33.5947	(5.8224)	0.0000	3	27.7723	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(9,500)	1.7197	(16,656.84)	(16,336.70)	0.0000	4.3300	(76.52)	0.00	6.0103	(1.0417)	0.0000	3	4.9687	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(142,400)	1.7197	(249,677.32)	(244,878.59)	0.0000	4.3300	(76.52)	0.00	90.0919	(15.6141)	0.0000	3	74.4778	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(3,800)	1.7197	(6,662.74)	(6,534.68)	0.0000	4.3300	(76.52)	0.00	2.4041	(0.4167)	0.0000	3	1.9875	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(9,800)	1.7197	(17,182.85)	(16,852.60)	0.0000	4.3300	(76.52)	0.00	6.2001	(1.0746)	0.0000	3	5.1256	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(2,000)	1.7197	(3,506.70)	(3,439.31)	0.0000	4.3300	(76.52)	0.00	1.2653	(0.2193)	0.0000	3	1.0460	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(1,500)	1.7197	(2,630.03)	(2,579.48)	0.0000	4.3300	(76.52)	0.00	0.9490	(0.1645)	0.0000	3	0.7845	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(94,800)	1.7197	(166,217.77)	(163,023.10)	0.0000	4.3300	(76.52)	0.00	59.9769	(10.3948)	0.0000	3	49.5821	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(7,700)	1.7197	(13,500.81)	(13,241.33)	0.0000	4.3300	(76.52)	0.00	4.8715	(0.8443)	0.0000	3	4.0272	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(20,700)	1.7197	(36,294.39)	(35,596.82)	0.0000	4.3300	(76.52)	0.00	13.0962	(2.2698)	0.0000	3	10.8265	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(700)	1.7197	(1,227.35)	(1,203.76)	0.0000	4.3300	(76.52)	0.00	0.4429	(0.0768)	0.0000	3	0.3661	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(200)	1.7197	(350.67)	(343.93)	0.0000	4.3300	(76.52)	0.00	0.1265	(0.0219)	0.0000	3	0.1046	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(1,000)	1.7197	(1,753.35)	(1,719.65)	0.0000	4.3300	(76.52)	0.00	0.6327	(0.1096)	0.0000	3	0.5230	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(2,500)	1.7197	(4,383.38)	(4,299.13)	0.0000	4.3300	(76.52)	0.00	1.5817	(0.2741)	0.0000	3	1.3075	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/10/2025	SDB3260121431	0	(42,000)	1.7197	(73,640.78)	(72,225.43)	0.0000	4.3300	(76.52)	0.00	26.5720	(4.6053)	0.0000	3	21.9668	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(1,900)	1.7197	(3,331.37)	(3,267.34)	0.0000	4.3300	(76.52)	0.00	1.2021	(0.2083)	0.0000	3	0.9937	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(22,200)	1.7197	(38,924.41)	(38,176.30)	0.0000	4.3300	(76.52)	0.00	14.0452	(2.4342)	0.0000	3	11.6110	02/04/2025
AOT_n.BK	01/10/2025	SDB3260121431	0	(16,600)	1.7197	(29,105.64)	(28,546.24)	0.0000	4.3300	(76.52)	0.00	10.5023	(1.8202)	0.0000	3	8.6821	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(25,700)	1.7381	(44,143.60)	(44,669.76)	0.0000	4.3300	(78.97)	0.00	5.3095	(0.9799)	0.0000	1	4.3296	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(6,900)	1.7381	(11,817.28)	(11,993.05)	0.0000	4.3300	(78.97)	0.00	1.4214	(0.2631)	0.0000	1	1.1583	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(26,100)	1.7381	(45,020.20)	(45,365.01)	0.0000	4.3300	(78.97)	0.00	5.4149	(0.9951)	0.0000	1	4.4198	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(11,500)	1.7381	(20,036.82)	(19,988.41)	0.0000	4.3300	(78.97)	0.00	2.4100	(0.4385)	0.0000	1	1.9715	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(6,800)	1.7381	(11,922.79)	(11,819.24)	0.0000	4.3300	(78.97)	0.00	1.4340	(0.2593)	0.0000	1	1.1748	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(1,700)	1.7381	(2,980.70)	(2,954.81)	0.0000	4.3300	(78.97)	0.00	0.3585	(0.0648)	0.0000	1	0.2937	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(11,000)	1.7381	(19,286.87)	(19,119.35)	0.0000	4.3300	(78.97)	0.00	2.3198	(0.4194)	0.0000	1	1.9004	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(2,700)	1.7381	(4,734.05)	(4,692.93)	0.0000	4.3300	(78.97)	0.00	0.5694	(0.1029)	0.0000	1	0.4665	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(2,100)	1.7381	(3,682.04)	(3,650.06)	0.0000	4.3300	(78.97)	0.00	0.4429	(0.0801)	0.0000	1	0.3628	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(9,700)	1.7381	(17,007.51)	(16,859.79)	0.0000	4.3300	(78.97)	0.00	2.0456	(0.3698)	0.0000	1	1.6758	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(52,300)	1.7381	(91,700.31)	(90,903.83)	0.0000	4.3300	(78.97)	0.00	11.0295	(1.9941)	0.0000	1	9.0355	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(53,100)	1.7381	(93,102.99)	(92,294.33)	0.0000	4.3300	(78.97)	0.00	11.1982	(2.0246)	0.0000	1	9.1737	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(9,500)	1.7381	(16,656.84)	(16,512.17)	0.0000	4.3300	(78.97)	0.00	2.0034	(0.3622)	0.0000	1	1.6412	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(142,400)	1.7381	(249,677.32)	(247,508.72)	0.0000	4.3300	(78.97)	0.00	30.0306	(5.4293)	0.0000	1	24.6013	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(3,800)	1.7381	(6,662.74)	(6,604.87)	0.0000	4.3300	(78.97)	0.00	0.8014	(0.1449)	0.0000	1	0.6565	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(9,800)	1.7381	(17,182.85)	(17,033.61)	0.0000	4.3300	(78.97)	0.00	2.0667	(0.3736)	0.0000	1	1.6931	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(2,000)	1.7381	(3,506.70)	(3,476.25)	0.0000	4.3300	(78.97)	0.00	0.4218	(0.0763)	0.0000	1	0.3455	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(1,500)	1.7381	(2,630.03)	(2,607.18)	0.0000	4.3300	(78.97)	0.00	0.3163	(0.0572)	0.0000	1	0.2591	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(94,800)	1.7381	(166,217.77)	(164,774.06)	0.0000	4.3300	(78.97)	0.00	19.9923	(3.6145)	0.0000	1	16.3778	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(7,700)	1.7381	(13,500.81)	(13,383.55)	0.0000	4.3300	(78.97)	0.00	1.6238	(0.2936)	0.0000	1	1.3303	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(20,700)	1.7381	(36,294.39)	(35,979.15)	0.0000	4.3300	(78.97)	0.00	4.3654	(0.7892)	0.0000	1	3.5762	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(700)	1.7381	(1,227.35)	(1,216.69)	0.0000	4.3300	(78.97)	0.00	0.1476	(0.0267)	0.0000	1	0.1209	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(200)	1.7381	(350.67)	(347.62)	0.0000	4.3300	(78.97)	0.00	0.0422	(0.0076)	0.0000	1	0.0346	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(1,000)	1.7381	(1,753.35)	(1,738.12)	0.0000	4.3300	(78.97)	0.00	0.2109	(0.0381)	0.0000	1	0.1728	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(2,500)	1.7381	(4,383.38)	(4,345.31)	0.0000	4.3300	(78.97)	0.00	0.5272	(0.0953)	0.0000	1	0.4319	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(42,000)	1.7381	(73,640.78)	(73,001.17)	0.0000	4.3300	(78.97)	0.00	8.8573	(1.6013)	0.0000	1	7.2560	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(1,900)	1.7381	(3,331.37)	(3,302.43)	0.0000	4.3300	(78.97)	0.00	0.4007	(0.0724)	0.0000	1	0.3282	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(22,200)	1.7381	(38,924.41)	(38,586.33)	0.0000	4.3300	(78.97)	0.00	4.6817	(0.8464)	0.0000	1	3.8353	02/04/2025
AOT_n.BK	01/09/2025	SDB3260121431	0	(16,600)	1.7381	(29,105.64)	(28,852.84)	0.0000	4.3300	(78.97)	0.00	3.5008	(0.6329)	0.0000	1	2.8678	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(6,900)	1.7013	(11,817.28)	(11,738.76)	0.0000	4.3300	(80.29)	0.00	1.4214	(0.2618)	0.0000	1	1.1595	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(26,100)	1.7013	(45,020.20)	(44,403.12)	0.0000	4.3300	(80.29)	0.00	5.4149	(0.9903)	0.0000	1	4.4246	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(11,500)	1.7013	(20,036.82)	(19,564.59)	0.0000	4.3300	(80.29)	0.00	2.4100	(0.4364)	0.0000	1	1.9736	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(6,800)	1.7013	(11,922.79)	(11,568.63)	0.0000	4.3300	(80.29)	0.00	1.4340	(0.2580)	0.0000	1	1.1760	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(1,700)	1.7013	(2,980.70)	(2,892.16)	0.0000	4.3300	(80.29)	0.00	0.3585	(0.0645)	0.0000	1	0.2940	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(11,000)	1.7013	(19,286.87)	(18,713.96)	0.0000	4.3300	(80.29)	0.00	2.3198	(0.4174)	0.0000	1	1.9024	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(2,700)	1.7013	(4,734.05)	(4,593.43)	0.0000	4.3300	(80.29)	0.00	0.5694	(0.1024)	0.0000	1	0.4670	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(2,100)	1.7013	(3,682.04)	(3,572.66)	0.0000	4.3300	(80.29)	0.00	0.4429	(0.0797)	0.0000	1	0.3632	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(9,700)	1.7013	(17,007.51)	(16,502.31)	0.0000	4.3300	(80.29)	0.00	2.0456	(0.3681)	0.0000	1	1.6776	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(52,300)	1.7013	(91,700.31)	(88,976.37)	0.0000	4.3300	(80.29)	0.00	11.0295	(1.9844)	0.0000	1	9.0451	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(53,100)	1.7013	(93,102.99)	(90,337.38)	0.0000	4.3300	(80.29)	0.00	11.1982	(2.0148)	0.0000	1	9.1834	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(9,500)	1.7013	(16,656.84)	(16,162.06)	0.0000	4.3300	(80.29)	0.00	2.0034	(0.3605)	0.0000	1	1.6430	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(142,400)	1.7013	(249,677.32)	(242,260.71)	0.0000	4.3300	(80.29)	0.00	30.0306	(5.4032)	0.0000	1	24.6275	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(3,800)	1.7013	(6,662.74)	(6,464.82)	0.0000	4.3300	(80.29)	0.00	0.8014	(0.1442)	0.0000	1	0.6572	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(9,800)	1.7013	(17,182.85)	(16,672.44)	0.0000	4.3300	(80.29)	0.00	2.0667	(0.3718)	0.0000	1	1.6949	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(2,000)	1.7013	(3,506.70)	(3,402.54)	0.0000	4.3300	(80.29)	0.00	0.4218	(0.0759)	0.0000	1	0.3459	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(1,500)	1.7013	(2,630.03)	(2,551.90)	0.0000	4.3300	(80.29)	0.00	0.3163	(0.0569)	0.0000	1	0.2594	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(94,800)	1.7013	(166,217.77)	(161,280.30)	0.0000	4.3300	(80.29)	0.00	19.9923	(3.5970)	0.0000	1	16.3953	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(7,700)	1.7013	(13,500.81)	(13,099.77)	0.0000	4.3300	(80.29)	0.00	1.6238	(0.2922)	0.0000	1	1.3317	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(20,700)	1.7013	(36,294.39)	(35,216.27)	0.0000	4.3300	(80.29)	0.00	4.3654	(0.7854)	0.0000	1	3.5800	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/08/2025	SDB3260121431	0	(700)	1.7013	(1,227.35)	(1,190.89)	0.0000	4.3300	(80.29)	0.00	0.1476	(0.0266)	0.0000	1	0.1211	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(200)	1.7013	(350.67)	(340.25)	0.0000	4.3300	(80.29)	0.00	0.0422	(0.0076)	0.0000	1	0.0346	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(1,000)	1.7013	(1,753.35)	(1,701.27)	0.0000	4.3300	(80.29)	0.00	0.2109	(0.0379)	0.0000	1	0.1729	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(2,500)	1.7013	(4,383.38)	(4,253.17)	0.0000	4.3300	(80.29)	0.00	0.5272	(0.0949)	0.0000	1	0.4324	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(42,000)	1.7013	(73,640.78)	(71,453.30)	0.0000	4.3300	(80.29)	0.00	8.8573	(1.5936)	0.0000	1	7.2637	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(1,900)	1.7013	(3,331.37)	(3,232.41)	0.0000	4.3300	(80.29)	0.00	0.4007	(0.0721)	0.0000	1	0.3286	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(22,200)	1.7013	(38,924.41)	(37,768.17)	0.0000	4.3300	(80.29)	0.00	4.6817	(0.8423)	0.0000	1	3.8394	02/04/2025
AOT_n.BK	01/08/2025	SDB3260121431	0	(16,600)	1.7013	(29,105.64)	(28,241.07)	0.0000	4.3300	(80.29)	0.00	3.5008	(0.6299)	0.0000	1	2.8709	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(26,100)	1.7184	(45,020.20)	(44,849.90)	0.0000	4.3300	(80.67)	0.00	5.4149	(1.0050)	0.0000	1	4.4100	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(11,500)	1.7184	(20,036.82)	(19,761.45)	0.0000	4.3300	(80.67)	0.00	2.4100	(0.4428)	0.0000	1	1.9672	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(6,800)	1.7184	(11,922.79)	(11,685.03)	0.0000	4.3300	(80.67)	0.00	1.4340	(0.2618)	0.0000	1	1.1722	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(1,700)	1.7184	(2,980.70)	(2,921.26)	0.0000	4.3300	(80.67)	0.00	0.3585	(0.0655)	0.0000	1	0.2931	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(11,000)	1.7184	(19,286.87)	(18,902.26)	0.0000	4.3300	(80.67)	0.00	2.3198	(0.4236)	0.0000	1	1.8962	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(2,700)	1.7184	(4,734.05)	(4,639.64)	0.0000	4.3300	(80.67)	0.00	0.5694	(0.1040)	0.0000	1	0.4654	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(2,100)	1.7184	(3,682.04)	(3,608.61)	0.0000	4.3300	(80.67)	0.00	0.4429	(0.0809)	0.0000	1	0.3620	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(9,700)	1.7184	(17,007.51)	(16,668.35)	0.0000	4.3300	(80.67)	0.00	2.0456	(0.3735)	0.0000	1	1.6721	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(52,300)	1.7184	(91,700.31)	(89,871.64)	0.0000	4.3300	(80.67)	0.00	11.0295	(2.0138)	0.0000	1	9.0157	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(53,100)	1.7184	(93,102.99)	(91,246.35)	0.0000	4.3300	(80.67)	0.00	11.1982	(2.0446)	0.0000	1	9.1536	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(9,500)	1.7184	(16,656.84)	(16,324.68)	0.0000	4.3300	(80.67)	0.00	2.0034	(0.3658)	0.0000	1	1.6377	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(142,400)	1.7184	(249,677.32)	(244,698.31)	0.0000	4.3300	(80.67)	0.00	30.0306	(5.4831)	0.0000	1	24.5476	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(3,800)	1.7184	(6,662.74)	(6,529.87)	0.0000	4.3300	(80.67)	0.00	0.8014	(0.1463)	0.0000	1	0.6551	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(9,800)	1.7184	(17,182.85)	(16,840.19)	0.0000	4.3300	(80.67)	0.00	2.0667	(0.3773)	0.0000	1	1.6894	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(2,000)	1.7184	(3,506.70)	(3,436.77)	0.0000	4.3300	(80.67)	0.00	0.4218	(0.0770)	0.0000	1	0.3448	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(1,500)	1.7184	(2,630.03)	(2,577.58)	0.0000	4.3300	(80.67)	0.00	0.3163	(0.0578)	0.0000	1	0.2586	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(94,800)	1.7184	(166,217.77)	(162,903.09)	0.0000	4.3300	(80.67)	0.00	19.9923	(3.6502)	0.0000	1	16.3421	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(7,700)	1.7184	(13,500.81)	(13,231.58)	0.0000	4.3300	(80.67)	0.00	1.6238	(0.2965)	0.0000	1	1.3274	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(20,700)	1.7184	(36,294.39)	(35,570.61)	0.0000	4.3300	(80.67)	0.00	4.3654	(0.7970)	0.0000	1	3.5684	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(700)	1.7184	(1,227.35)	(1,202.87)	0.0000	4.3300	(80.67)	0.00	0.1476	(0.0270)	0.0000	1	0.1207	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(200)	1.7184	(350.67)	(343.68)	0.0000	4.3300	(80.67)	0.00	0.0422	(0.0077)	0.0000	1	0.0345	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(1,000)	1.7184	(1,753.35)	(1,718.39)	0.0000	4.3300	(80.67)	0.00	0.2109	(0.0385)	0.0000	1	0.1724	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(2,500)	1.7184	(4,383.38)	(4,295.97)	0.0000	4.3300	(80.67)	0.00	0.5272	(0.0963)	0.0000	1	0.4310	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(42,000)	1.7184	(73,640.78)	(72,172.25)	0.0000	4.3300	(80.67)	0.00	8.8573	(1.6172)	0.0000	1	7.2402	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(1,900)	1.7184	(3,331.37)	(3,264.94)	0.0000	4.3300	(80.67)	0.00	0.4007	(0.0732)	0.0000	1	0.3275	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(22,200)	1.7184	(38,924.41)	(38,148.19)	0.0000	4.3300	(80.67)	0.00	4.6817	(0.8548)	0.0000	1	3.8269	02/04/2025
AOT_n.BK	01/07/2025	SDB3260121431	0	(16,600)	1.7184	(29,105.64)	(28,525.22)	0.0000	4.3300	(80.67)	0.00	3.5008	(0.6392)	0.0000	1	2.8616	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(11,500)	1.7473	(20,036.82)	(20,094.31)	0.0000	4.3300	(82.18)	0.00	2.4100	(0.4587)	0.0000	1	1.9513	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(6,800)	1.7473	(11,922.79)	(11,881.85)	0.0000	4.3300	(82.18)	0.00	1.4340	(0.2712)	0.0000	1	1.1628	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(1,700)	1.7473	(2,980.70)	(2,970.46)	0.0000	4.3300	(82.18)	0.00	0.3585	(0.0678)	0.0000	1	0.2907	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(11,000)	1.7473	(19,286.87)	(19,220.64)	0.0000	4.3300	(82.18)	0.00	2.3198	(0.4387)	0.0000	1	1.8810	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(2,700)	1.7473	(4,734.05)	(4,717.79)	0.0000	4.3300	(82.18)	0.00	0.5694	(0.1077)	0.0000	1	0.4617	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(2,100)	1.7473	(3,682.04)	(3,669.40)	0.0000	4.3300	(82.18)	0.00	0.4429	(0.0838)	0.0000	1	0.3591	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(9,700)	1.7473	(17,007.51)	(16,949.11)	0.0000	4.3300	(82.18)	0.00	2.0456	(0.3869)	0.0000	1	1.6587	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(52,300)	1.7473	(91,700.31)	(91,385.41)	0.0000	4.3300	(82.18)	0.00	11.0295	(2.0860)	0.0000	1	8.9435	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(53,100)	1.7473	(93,102.99)	(92,783.28)	0.0000	4.3300	(82.18)	0.00	11.1982	(2.1179)	0.0000	1	9.0803	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(9,500)	1.7473	(16,656.84)	(16,599.64)	0.0000	4.3300	(82.18)	0.00	2.0034	(0.3789)	0.0000	1	1.6245	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(142,400)	1.7473	(249,677.32)	(248,819.93)	0.0000	4.3300	(82.18)	0.00	30.0306	(5.6798)	0.0000	1	24.3509	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(3,800)	1.7473	(6,662.74)	(6,639.86)	0.0000	4.3300	(82.18)	0.00	0.8014	(0.1516)	0.0000	1	0.6498	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(9,800)	1.7473	(17,182.85)	(17,123.84)	0.0000	4.3300	(82.18)	0.00	2.0667	(0.3909)	0.0000	1	1.6758	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(2,000)	1.7473	(3,506.70)	(3,494.66)	0.0000	4.3300	(82.18)	0.00	0.4218	(0.0798)	0.0000	1	0.3420	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(1,500)	1.7473	(2,630.03)	(2,621.00)	0.0000	4.3300	(82.18)	0.00	0.3163	(0.0598)	0.0000	1	0.2565	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(94,800)	1.7473	(166,217.77)	(165,646.98)	0.0000	4.3300	(82.18)	0.00	19.9923	(3.7812)	0.0000	1	16.2111	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(7,700)	1.7473	(13,500.81)	(13,454.45)	0.0000	4.3300	(82.18)	0.00	1.6238	(0.3071)	0.0000	1	1.3167	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(20,700)	1.7473	(36,294.39)	(36,169.75)	0.0000	4.3300	(82.18)	0.00	4.3654	(0.8256)	0.0000	1	3.5398	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
AOT_n.BK	01/06/2025	SDB3260121431	0	(700)	1.7473	(1,227.35)	(1,223.13)	0.0000	4.3300	(82.18)	0.00	0.1476	(0.0279)	0.0000	1	0.1197	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(200)	1.7473	(350.67)	(349.47)	0.0000	4.3300	(82.18)	0.00	0.0422	(0.0080)	0.0000	1	0.0342	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(1,000)	1.7473	(1,753.35)	(1,747.33)	0.0000	4.3300	(82.18)	0.00	0.2109	(0.0399)	0.0000	1	0.1710	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(2,500)	1.7473	(4,383.38)	(4,368.33)	0.0000	4.3300	(82.18)	0.00	0.5272	(0.0997)	0.0000	1	0.4275	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(42,000)	1.7473	(73,640.78)	(73,387.90)	0.0000	4.3300	(82.18)	0.00	8.8573	(1.6752)	0.0000	1	7.1821	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(1,900)	1.7473	(3,331.37)	(3,319.93)	0.0000	4.3300	(82.18)	0.00	0.4007	(0.0758)	0.0000	1	0.3249	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(22,200)	1.7473	(38,924.41)	(38,790.75)	0.0000	4.3300	(82.18)	0.00	4.6817	(0.8855)	0.0000	1	3.7963	02/04/2025
AOT_n.BK	01/06/2025	SDB3260121431	0	(16,600)	1.7473	(29,105.64)	(29,005.69)	0.0000	4.3300	(82.18)	0.00	3.5008	(0.6621)	0.0000	1	2.8387	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(6,800)	1.7534	(11,922.79)	(11,922.79)	0.0000	4.3300	(82.89)	0.00	4.3021	(0.8236)	0.0000	3	3.4786	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(1,700)	1.7534	(2,980.70)	(2,980.70)	0.0000	4.3300	(82.89)	0.00	1.0755	(0.2059)	0.0000	3	0.8696	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(11,000)	1.7534	(19,286.87)	(19,286.87)	0.0000	4.3300	(82.89)	0.00	6.9593	(1.3322)	0.0000	3	5.6271	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(2,700)	1.7534	(4,734.05)	(4,734.05)	0.0000	4.3300	(82.89)	0.00	1.7082	(0.3270)	0.0000	3	1.3812	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(2,100)	1.7534	(3,682.04)	(3,682.04)	0.0000	4.3300	(82.89)	0.00	1.3286	(0.2543)	0.0000	3	1.0743	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(9,700)	1.7534	(17,007.51)	(17,007.51)	0.0000	4.3300	(82.89)	0.00	6.1369	(1.1748)	0.0000	3	4.9621	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(52,300)	1.7534	(91,700.31)	(91,700.31)	0.0000	4.3300	(82.89)	0.00	33.0885	(6.3342)	0.0000	3	26.7543	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(53,100)	1.7534	(93,102.99)	(93,102.99)	0.0000	4.3300	(82.89)	0.00	33.5947	(6.4311)	0.0000	3	27.1636	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(9,500)	1.7534	(16,656.84)	(16,656.84)	0.0000	4.3300	(82.89)	0.00	6.0103	(1.1506)	0.0000	3	4.8598	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(142,400)	1.7534	(249,677.32)	(249,677.32)	0.0000	4.3300	(82.89)	0.00	90.0919	(17.2464)	0.0000	3	72.8455	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(3,800)	1.7534	(6,662.74)	(6,662.74)	0.0000	4.3300	(82.89)	0.00	2.4041	(0.4602)	0.0000	3	1.9439	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(9,800)	1.7534	(17,182.85)	(17,182.85)	0.0000	4.3300	(82.89)	0.00	6.2001	(1.1869)	0.0000	3	5.0132	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(2,000)	1.7534	(3,506.70)	(3,506.70)	0.0000	4.3300	(82.89)	0.00	1.2653	(0.2422)	0.0000	3	1.0231	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(1,500)	1.7534	(2,630.03)	(2,630.03)	0.0000	4.3300	(82.89)	0.00	0.9490	(0.1617)	0.0000	3	0.7673	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(94,800)	1.7534	(166,217.77)	(166,217.77)	0.0000	4.3300	(82.89)	0.00	59.9769	(11.4815)	0.0000	3	48.4954	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(7,700)	1.7534	(13,500.81)	(13,500.81)	0.0000	4.3300	(82.89)	0.00	4.8715	(0.9326)	0.0000	3	3.9390	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(20,700)	1.7534	(36,294.39)	(36,294.39)	0.0000	4.3300	(82.89)	0.00	13.0962	(2.5070)	0.0000	3	10.5892	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(700)	1.7534	(1,227.35)	(1,227.35)	0.0000	4.3300	(82.89)	0.00	0.4429	(0.0848)	0.0000	3	0.3581	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(200)	1.7534	(350.67)	(350.67)	0.0000	4.3300	(82.89)	0.00	0.1265	(0.0242)	0.0000	3	0.1023	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(1,000)	1.7534	(1,753.35)	(1,753.35)	0.0000	4.3300	(82.89)	0.00	0.6327	(0.1211)	0.0000	3	0.5116	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(2,500)	1.7534	(4,383.38)	(4,383.38)	0.0000	4.3300	(82.89)	0.00	1.5817	(0.3028)	0.0000	3	1.2789	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(42,000)	1.7534	(73,640.78)	(73,640.78)	0.0000	4.3300	(82.89)	0.00	26.5720	(5.0867)	0.0000	3	21.4853	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(1,900)	1.7534	(3,331.37)	(3,331.37)	0.0000	4.3300	(82.89)	0.00	1.2021	(0.2301)	0.0000	3	0.9720	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(22,200)	1.7534	(38,924.41)	(38,924.41)	0.0000	4.3300	(82.89)	0.00	14.0452	(2.6887)	0.0000	3	11.3565	02/04/2025
AOT_n.BK	01/03/2025	SDB3260121431	0	(16,600)	1.7534	(29,105.64)	(29,105.64)	0.0000	4.3300	(82.89)	0.00	10.5023	(2.0105)	0.0000	3	8.4918	02/04/2025
TOTAL AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED LOCAL SHARE												1,928.7953	(333.5444)	0.0000		1,595.2509	
ALCHIP TECHNOLOGIES LTD CMN																	
3661.TW	01/17/2025	SDB3262115577	0	(1,000)	88.3376	(100,000.00)	(88,337.62)	0.0000	4.3300	(400.00)	0.00	12.0278	(9.8153)	0.0000	1	2.2125	02/04/2025
3661.TW	01/17/2025	SDB3262115577	0	(3,000)	88.3376	(300,000.00)	(265,012.86)	0.0000	4.3300	(400.00)	0.00	36.0833	(29.4459)	0.0000	1	6.6375	02/04/2025
3661.TW	01/16/2025	SDB3262115577	0	(1,000)	85.9854	(100,000.00)	(85,985.43)	0.0000	4.3300	(400.00)	0.00	12.0278	(9.5539)	0.0000	1	2.4738	02/04/2025
3661.TW	01/16/2025	SDB3262115577	0	(3,000)	85.9854	(300,000.00)	(257,956.30)	0.0000	4.3300	(400.00)	0.00	36.0833	(28.6618)	0.0000	1	7.4215	02/04/2025
3661.TW	01/15/2025	SDB3262115577	0	(1,000)	84.4028	(100,000.00)	(84,402.84)	0.0000	4.3300	(400.00)	0.00	12.0278	(9.3781)	0.0000	1	2.6497	02/04/2025
3661.TW	01/15/2025	SDB3262115577	0	(3,000)	84.4028	(300,000.00)	(253,208.52)	0.0000	4.3300	(400.00)	0.00	36.0833	(28.1343)	0.0000	1	7.9491	02/04/2025
3661.TW	01/14/2025	SDB3262115577	0	(1,000)	89.3480	(100,000.00)	(89,348.02)	0.0000	4.3300	(400.00)	0.00	12.0278	(9.9276)	0.0000	1	2.1002	02/04/2025
3661.TW	01/14/2025	SDB3262115577	0	(3,000)	89.3480	(300,000.00)	(268,044.05)	0.0000	4.3300	(400.00)	0.00	36.0833	(29.7827)	0.0000	1	6.3007	02/04/2025
3661.TW	01/13/2025	SDB3262115577	0	(1,000)	94.1019	(100,000.00)	(94,101.93)	0.0000	4.3300	(400.00)	0.00	12.0278	(10.4558)	0.0000	1	1.5720	02/04/2025
3661.TW	01/13/2025	SDB3262115577	0	(3,000)	94.1019	(300,000.00)	(282,305.80)	0.0000	4.3300	(400.00)	0.00	36.0833	(31.3673)	0.0000	1	4.7160	02/04/2025
3661.TW	01/10/2025	SDB3262115577	0	(1,000)	93.5361	(100,000.00)	(93,536.12)	0.0000	4.3300	(400.00)	0.00	36.0833	(31.1787)	0.0000	3	4.9046	02/04/2025
3661.TW	01/10/2025	SDB3262115577	0	(3,000)	93.5361	(300,000.00)	(280,608.37)	0.0000	4.3300	(400.00)	0.00	108.2500	(93.5361)	0.0000	3	14.7139	02/04/2025
3661.TW	01/09/2025	SDB3262115577	0	(1,000)	97.8504	(100,000.00)	(97,850.35)	0.0000	4.3300	(400.00)	0.00	12.0278	(10.8723)	0.0000	1	1.1555	02/04/2025
3661.TW	01/09/2025	SDB3262115577	0	(3,000)	97.8504	(300,000.00)	(293,551.05)	0.0000	4.3300	(400.00)	0.00	36.0833	(32.6168)	0.0000	1	3.4665	02/04/2025
3661.TW	01/08/2025	SDB3262115577	0	(1,000)	93.9730	(100,000.00)	(93,972.98)	0.0000	4.3300	(400.00)	0.00	12.0278	(10.4414)	0.0000	1	1.5863	02/04/2025
3661.TW	01/08/2025	SDB3262115577	0	(3,000)	93.9730	(300,000.00)	(281,918.93)	0.0000	4.3300	(400.00)	0.00	36.0833	(31.3243)	0.0000	1	4.7590	02/04/2025
3661.TW	01/07/2025	SDB3262115577	0	(1,000)	90.8953	(100,000.00)	(90,895.30)	0.0000	4.3300	(400.00)	0.00	12.0278	(10.0995)	0.0000	1	1.9283	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ALCHIP TECHNOLOGIES LTD CMN (Cont.)																	
3661.TW	01/07/2025	SDB3262115577	0	(3,000)	90.8953	(300,000.00)	(272,685.89)	0.0000	4.3300	(400.00)	0.00	36.0833	(30.2984)	0.0000	1	5.7849	02/04/2025
3661.TW	01/06/2025	SDB3262115577	0	(1,000)	94.3885	(100,000.00)	(94,388.45)	0.0000	4.3300	(400.00)	0.00	12.0278	(10.4876)	0.0000	1	1.5402	02/04/2025
3661.TW	01/06/2025	SDB3262115577	0	(3,000)	94.3885	(300,000.00)	(283,165.36)	0.0000	4.3300	(400.00)	0.00	36.0833	(31.4628)	0.0000	1	4.6205	02/04/2025
3661.TW	01/03/2025	SDB3262115577	0	(1,000)	100.0000	(100,000.00)	(100,000.00)	0.0000	4.3300	(400.00)	0.00	36.0833	(33.3333)	0.0000	3	2.7500	02/04/2025
3661.TW	01/03/2025	SDB3262115577	0	(3,000)	100.0000	(300,000.00)	(300,000.00)	0.0000	4.3300	(400.00)	0.00	108.2500	(100.0000)	0.0000	3	8.2500	02/04/2025
TOTAL ALCHIP TECHNOLOGIES LTD CMN												721.6667	(622.1739)	0.0000		99.4928	
ALCOR MICRO, CORP. CMN																	
8054.TWO	01/17/2025	SDB3260427104	0	(1,000)	3.4639	(4,192.07)	(3,463.92)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0183)	0.0000	1	(0.5141)	02/04/2025
8054.TWO	01/17/2025	SDB3260427104	0	(1,000)	3.4639	(4,192.07)	(3,463.92)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0183)	0.0000	1	(0.5141)	02/04/2025
8054.TWO	01/17/2025	SDB3260427104	0	(1,000)	3.4639	(4,192.07)	(3,463.92)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0183)	0.0000	1	(0.5141)	02/04/2025
8054.TWO	01/17/2025	SDB3260427104	0	(1,000)	3.4639	(4,192.07)	(3,463.92)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0183)	0.0000	1	(0.5141)	02/04/2025
8054.TWO	01/17/2025	SDB3260427104	0	(2,000)	3.4639	(8,384.15)	(6,927.85)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.0367)	0.0000	1	(1.0282)	02/04/2025
8054.TWO	01/16/2025	SDB3260427104	0	(1,000)	3.5361	(4,192.07)	(3,536.13)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0396)	0.0000	1	(0.5353)	02/04/2025
8054.TWO	01/16/2025	SDB3260427104	0	(1,000)	3.5361	(4,192.07)	(3,536.13)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0396)	0.0000	1	(0.5353)	02/04/2025
8054.TWO	01/16/2025	SDB3260427104	0	(1,000)	3.5361	(4,192.07)	(3,536.13)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0396)	0.0000	1	(0.5353)	02/04/2025
8054.TWO	01/16/2025	SDB3260427104	0	(2,000)	3.5361	(8,384.15)	(7,072.26)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.0791)	0.0000	1	(1.0707)	02/04/2025
8054.TWO	01/15/2025	SDB3260427104	0	(1,000)	3.4425	(4,192.07)	(3,442.55)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0120)	0.0000	1	(0.5078)	02/04/2025
8054.TWO	01/15/2025	SDB3260427104	0	(1,000)	3.4425	(4,192.07)	(3,442.55)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0120)	0.0000	1	(0.5078)	02/04/2025
8054.TWO	01/15/2025	SDB3260427104	0	(1,000)	3.4425	(4,192.07)	(3,442.55)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0120)	0.0000	1	(0.5078)	02/04/2025
8054.TWO	01/15/2025	SDB3260427104	0	(2,000)	3.4425	(8,384.15)	(6,885.10)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.0241)	0.0000	1	(1.0157)	02/04/2025
8054.TWO	01/14/2025	SDB3260427104	0	(1,000)	3.6407	(4,192.07)	(3,640.67)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0703)	0.0000	1	(0.5661)	02/04/2025
8054.TWO	01/14/2025	SDB3260427104	0	(1,000)	3.6407	(4,192.07)	(3,640.67)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0703)	0.0000	1	(0.5661)	02/04/2025
8054.TWO	01/14/2025	SDB3260427104	0	(1,000)	3.6407	(4,192.07)	(3,640.67)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0703)	0.0000	1	(0.5661)	02/04/2025
8054.TWO	01/14/2025	SDB3260427104	0	(2,000)	3.6407	(8,384.15)	(7,281.33)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.1406)	0.0000	1	(1.1322)	02/04/2025
8054.TWO	01/13/2025	SDB3260427104	0	(1,000)	3.7034	(4,192.07)	(3,703.37)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0887)	0.0000	1	(0.5845)	02/04/2025
8054.TWO	01/13/2025	SDB3260427104	0	(1,000)	3.7034	(4,192.07)	(3,703.37)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0887)	0.0000	1	(0.5845)	02/04/2025
8054.TWO	01/13/2025	SDB3260427104	0	(1,000)	3.7034	(4,192.07)	(3,703.37)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0887)	0.0000	1	(0.5845)	02/04/2025
8054.TWO	01/13/2025	SDB3260427104	0	(1,000)	3.7034	(4,192.07)	(3,703.37)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.0887)	0.0000	1	(0.5845)	02/04/2025
8054.TWO	01/13/2025	SDB3260427104	0	(2,000)	3.7034	(8,384.15)	(7,406.73)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.1774)	0.0000	1	(1.1690)	02/04/2025
8054.TWO	01/10/2025	SDB3260427104	0	(1,000)	3.8327	(4,192.07)	(3,832.70)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.3802)	0.0000	3	(1.8676)	02/04/2025
8054.TWO	01/10/2025	SDB3260427104	0	(1,000)	3.8327	(4,192.07)	(3,832.70)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.3802)	0.0000	3	(1.8676)	02/04/2025
8054.TWO	01/10/2025	SDB3260427104	0	(1,000)	3.8327	(4,192.07)	(3,832.70)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.3802)	0.0000	3	(1.8676)	02/04/2025
8054.TWO	01/10/2025	SDB3260427104	0	(2,000)	3.8327	(8,384.15)	(7,665.40)	0.0000	4.3300	(1,058.33)	0.00	3.0253	(6.7605)	0.0000	3	(3.7352)	02/04/2025
8054.TWO	01/09/2025	SDB3260427104	0	(1,000)	4.0822	(4,192.07)	(4,082.19)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2001)	0.0000	1	(0.6959)	02/04/2025
8054.TWO	01/09/2025	SDB3260427104	0	(1,000)	4.0822	(4,192.07)	(4,082.19)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2001)	0.0000	1	(0.6959)	02/04/2025
8054.TWO	01/09/2025	SDB3260427104	0	(1,000)	4.0822	(4,192.07)	(4,082.19)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2001)	0.0000	1	(0.6959)	02/04/2025
8054.TWO	01/09/2025	SDB3260427104	0	(2,000)	4.0822	(8,384.15)	(8,164.39)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.4002)	0.0000	1	(1.3918)	02/04/2025
8054.TWO	01/08/2025	SDB3260427104	0	(1,000)	4.0990	(4,192.07)	(4,098.98)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2050)	0.0000	1	(0.7008)	02/04/2025
8054.TWO	01/08/2025	SDB3260427104	0	(1,000)	4.0990	(4,192.07)	(4,098.98)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2050)	0.0000	1	(0.7008)	02/04/2025
8054.TWO	01/08/2025	SDB3260427104	0	(1,000)	4.0990	(4,192.07)	(4,098.98)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2050)	0.0000	1	(0.7008)	02/04/2025
8054.TWO	01/08/2025	SDB3260427104	0	(2,000)	4.0990	(8,384.15)	(8,197.97)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.4101)	0.0000	1	(1.4016)	02/04/2025
8054.TWO	01/07/2025	SDB3260427104	0	(1,000)	4.1578	(4,192.07)	(4,157.82)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2223)	0.0000	1	(0.7181)	02/04/2025
8054.TWO	01/07/2025	SDB3260427104	0	(1,000)	4.1578	(4,192.07)	(4,157.82)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2223)	0.0000	1	(0.7181)	02/04/2025
8054.TWO	01/07/2025	SDB3260427104	0	(1,000)	4.1578	(4,192.07)	(4,157.82)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2223)	0.0000	1	(0.7181)	02/04/2025
8054.TWO	01/07/2025	SDB3260427104	0	(2,000)	4.1578	(8,384.15)	(8,315.63)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.4446)	0.0000	1	(1.4362)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ALCOR MICRO, CORP. CMN (Cont.)																	
8054.TWO	01/06/2025	SDB3260427104	0	(1,000)	4.0952	(4,192.07)	(4,095.24)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2039)	0.0000	1	(0.6997)	02/04/2025
8054.TWO	01/06/2025	SDB3260427104	0	(1,000)	4.0952	(4,192.07)	(4,095.24)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2039)	0.0000	1	(0.6997)	02/04/2025
8054.TWO	01/06/2025	SDB3260427104	0	(1,000)	4.0952	(4,192.07)	(4,095.24)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2039)	0.0000	1	(0.6997)	02/04/2025
8054.TWO	01/06/2025	SDB3260427104	0	(1,000)	4.0952	(4,192.07)	(4,095.24)	0.0000	4.3300	(1,058.33)	0.00	0.5042	(1.2039)	0.0000	1	(0.6997)	02/04/2025
8054.TWO	01/06/2025	SDB3260427104	0	(2,000)	4.0952	(8,384.15)	(8,190.48)	0.0000	4.3300	(1,058.33)	0.00	1.0084	(2.4078)	0.0000	1	(1.3994)	02/04/2025
8054.TWO	01/03/2025	SDB3260427104	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.6972)	0.0000	3	(2.1845)	02/04/2025
8054.TWO	01/03/2025	SDB3260427104	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.6972)	0.0000	3	(2.1845)	02/04/2025
8054.TWO	01/03/2025	SDB3260427104	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.6972)	0.0000	3	(2.1845)	02/04/2025
8054.TWO	01/03/2025	SDB3260427104	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(1,058.33)	0.00	1.5126	(3.6972)	0.0000	3	(2.1845)	02/04/2025
8054.TWO	01/03/2025	SDB3260427104	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(1,058.33)	0.00	3.0253	(7.3944)	0.0000	3	(4.3691)	02/04/2025
TOTAL ALCOR MICRO, CORP. CMN												45.3792	(102.8262)	0.0000		(57.4470)	
ALL RING TECH CO LTD ORD CMN																	
6187.TWO	01/17/2025	SDB3260121419	0	(2,000)	10.8909	(24,512.20)	(21,781.88)	0.0000	4.3300	(783.33)	0.00	2.9483	(4.7396)	0.0000	1	(1.7913)	02/04/2025
6187.TWO	01/17/2025	SDB3260121419	0	(1,000)	10.8909	(12,256.10)	(10,890.94)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.3698)	0.0000	1	(0.8957)	02/04/2025
6187.TWO	01/16/2025	SDB3260121419	0	(2,000)	11.1071	(24,512.20)	(22,214.16)	0.0000	4.3300	(783.33)	0.00	2.9483	(4.8336)	0.0000	1	(1.8854)	02/04/2025
6187.TWO	01/16/2025	SDB3260121419	0	(1,000)	11.1071	(12,256.10)	(11,107.08)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.4168)	0.0000	1	(0.9427)	02/04/2025
6187.TWO	01/15/2025	SDB3260121419	0	(2,000)	10.7655	(24,512.20)	(21,531.03)	0.0000	4.3300	(783.33)	0.00	2.9483	(4.6850)	0.0000	1	(1.7367)	02/04/2025
6187.TWO	01/15/2025	SDB3260121419	0	(1,000)	10.7655	(12,256.10)	(10,765.51)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.3425)	0.0000	1	(0.8684)	02/04/2025
6187.TWO	01/14/2025	SDB3260121419	0	(2,000)	11.6198	(24,512.20)	(23,239.59)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.0568)	0.0000	1	(2.1085)	02/04/2025
6187.TWO	01/14/2025	SDB3260121419	0	(1,000)	11.6198	(12,256.10)	(11,619.79)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.5284)	0.0000	1	(1.0542)	02/04/2025
6187.TWO	01/13/2025	SDB3260121419	0	(2,000)	12.3699	(24,512.20)	(24,739.70)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.3832)	0.0000	1	(2.4349)	02/04/2025
6187.TWO	01/13/2025	SDB3260121419	0	(1,000)	12.3699	(12,256.10)	(12,369.85)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.6916)	0.0000	1	(1.2175)	02/04/2025
6187.TWO	01/10/2025	SDB3260121419	0	(2,000)	12.6996	(24,512.20)	(25,399.24)	0.0000	4.3300	(783.33)	0.00	8.8448	(16.5801)	0.0000	3	(7.7352)	02/04/2025
6187.TWO	01/10/2025	SDB3260121419	0	(1,000)	12.6996	(12,256.10)	(12,699.62)	0.0000	4.3300	(783.33)	0.00	4.4224	(8.2900)	0.0000	3	(3.8676)	02/04/2025
6187.TWO	01/09/2025	SDB3260121419	0	(2,000)	13.3015	(24,512.20)	(26,603.06)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.7886)	0.0000	1	(2.8404)	02/04/2025
6187.TWO	01/09/2025	SDB3260121419	0	(1,000)	13.3015	(12,256.10)	(13,301.53)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.8943)	0.0000	1	(1.4202)	02/04/2025
6187.TWO	01/08/2025	SDB3260121419	0	(2,000)	12.5095	(24,512.20)	(25,018.98)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.4439)	0.0000	1	(2.4957)	02/04/2025
6187.TWO	01/08/2025	SDB3260121419	0	(1,000)	12.5095	(12,256.10)	(12,509.49)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.7220)	0.0000	1	(1.2478)	02/04/2025
6187.TWO	01/07/2025	SDB3260121419	0	(2,000)	12.0486	(24,512.20)	(24,097.12)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.2434)	0.0000	1	(2.2951)	02/04/2025
6187.TWO	01/07/2025	SDB3260121419	0	(1,000)	12.0486	(12,256.10)	(12,048.56)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.6217)	0.0000	1	(1.1475)	02/04/2025
6187.TWO	01/06/2025	SDB3260121419	0	(2,000)	12.2096	(24,512.20)	(24,419.21)	0.0000	4.3300	(783.33)	0.00	2.9483	(5.3134)	0.0000	1	(2.3652)	02/04/2025
6187.TWO	01/06/2025	SDB3260121419	0	(1,000)	12.2096	(12,256.10)	(12,209.60)	0.0000	4.3300	(783.33)	0.00	1.4741	(2.6567)	0.0000	1	(1.1826)	02/04/2025
6187.TWO	01/03/2025	SDB3260121419	0	(2,000)	12.2561	(24,512.20)	(24,512.20)	0.0000	4.3300	(783.33)	0.00	8.8448	(16.0010)	0.0000	3	(7.1562)	02/04/2025
6187.TWO	01/03/2025	SDB3260121419	0	(1,000)	12.2561	(12,256.10)	(12,256.10)	0.0000	4.3300	(783.33)	0.00	4.4224	(8.0005)	0.0000	3	(3.5781)	02/04/2025
TOTAL ALL RING TECH CO LTD ORD CMN												66.3361	(118.6029)	0.0000		(52.2667)	
ALLIS ELECTRIC CO., LTD. CMN																	
1514.TW	01/17/2025	SDB3260588365	0	(3,000)	2.7711	(9,192.07)	(8,313.42)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(2.9682)	0.0000	1	(1.8626)	02/04/2025
1514.TW	01/17/2025	SDB3260588365	0	(22,000)	2.7711	(67,408.53)	(60,965.06)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(21.7670)	0.0000	1	(13.6592)	02/04/2025
1514.TW	01/17/2025	SDB3260588365	0	(3,000)	2.7711	(9,192.07)	(8,313.42)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(2.9682)	0.0000	1	(1.8626)	02/04/2025
1514.TW	01/17/2025	SDB3260588365	0	(1,000)	2.7711	(3,064.02)	(2,771.14)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(0.9894)	0.0000	1	(0.6209)	02/04/2025
1514.TW	01/16/2025	SDB3260588365	0	(3,000)	2.8259	(9,192.07)	(8,477.65)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.0269)	0.0000	1	(1.9213)	02/04/2025
1514.TW	01/16/2025	SDB3260588365	0	(22,000)	2.8259	(67,408.53)	(62,169.43)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(22.1970)	0.0000	1	(14.0892)	02/04/2025
1514.TW	01/16/2025	SDB3260588365	0	(3,000)	2.8259	(9,192.07)	(8,477.65)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.0269)	0.0000	1	(1.9213)	02/04/2025
1514.TW	01/16/2025	SDB3260588365	0	(1,000)	2.8259	(3,064.02)	(2,825.88)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.0090)	0.0000	1	(0.6404)	02/04/2025
1514.TW	01/15/2025	SDB3260588365	0	(3,000)	2.7601	(9,192.07)	(8,280.24)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(2.9564)	0.0000	1	(1.8508)	02/04/2025
1514.TW	01/15/2025	SDB3260588365	0	(22,000)	2.7601	(67,408.53)	(60,721.74)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(21.6801)	0.0000	1	(13.5724)	02/04/2025
1514.TW	01/15/2025	SDB3260588365	0	(3,000)	2.7601	(9,192.07)	(8,280.24)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(2.9564)	0.0000	1	(1.8508)	02/04/2025
1514.TW	01/15/2025	SDB3260588365	0	(1,000)	2.7601	(3,064.02)	(2,760.08)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(0.9855)	0.0000	1	(0.6169)	02/04/2025
1514.TW	01/14/2025	SDB3260588365	0	(3,000)	2.8913	(9,192.07)	(8,673.89)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.0969)	0.0000	1	(1.9913)	02/04/2025
1514.TW	01/14/2025	SDB3260588365	0	(22,000)	2.8913	(67,408.53)	(63,608.51)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(22.7108)	0.0000	1	(14.6030)	02/04/2025
1514.TW	01/14/2025	SDB3260588365	0	(3,000)	2.8913	(9,192.07)	(8,673.89)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.0969)	0.0000	1	(1.9913)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ALLIS ELECTRIC CO., LTD. CMN (Cont.)																	
1514.TW	01/14/2025	SDB3260588365	0	(1,000)	2.8913	(3,064.02)	(2,891.30)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.0323)	0.0000	1	(0.6638)	02/04/2025
1514.TW	01/13/2025	SDB3260588365	0	(3,000)	2.9870	(9,192.07)	(8,960.93)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.1994)	0.0000	1	(2.0938)	02/04/2025
1514.TW	01/13/2025	SDB3260588365	0	(22,000)	2.9870	(67,408.53)	(65,713.52)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(23.4624)	0.0000	1	(15.3546)	02/04/2025
1514.TW	01/13/2025	SDB3260588365	0	(3,000)	2.9870	(9,192.07)	(8,960.93)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.1994)	0.0000	1	(2.0938)	02/04/2025
1514.TW	01/13/2025	SDB3260588365	0	(1,000)	2.9870	(3,064.02)	(2,986.98)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.0665)	0.0000	1	(0.6979)	02/04/2025
1514.TW	01/10/2025	SDB3260588365	0	(3,000)	3.0418	(9,192.07)	(9,125.47)	0.0000	4.3300	(1,285.34)	0.00	3.3168	(9.7745)	0.0000	3	(6.4577)	02/04/2025
1514.TW	01/10/2025	SDB3260588365	0	(22,000)	3.0418	(67,408.53)	(66,920.15)	0.0000	4.3300	(1,285.34)	0.00	24.3232	(71.6796)	0.0000	3	(47.3563)	02/04/2025
1514.TW	01/10/2025	SDB3260588365	0	(3,000)	3.0418	(9,192.07)	(9,125.47)	0.0000	4.3300	(1,285.34)	0.00	3.3168	(9.7745)	0.0000	3	(6.4577)	02/04/2025
1514.TW	01/10/2025	SDB3260588365	0	(1,000)	3.0418	(3,064.02)	(3,041.82)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2582)	0.0000	3	(2.1526)	02/04/2025
1514.TW	01/09/2025	SDB3260588365	0	(3,000)	3.1037	(9,192.07)	(9,311.07)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.3244)	0.0000	1	(2.2188)	02/04/2025
1514.TW	01/09/2025	SDB3260588365	0	(22,000)	3.1037	(67,408.53)	(68,281.20)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(24.3791)	0.0000	1	(16.2714)	02/04/2025
1514.TW	01/09/2025	SDB3260588365	0	(3,000)	3.1037	(9,192.07)	(9,311.07)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.3244)	0.0000	1	(2.2188)	02/04/2025
1514.TW	01/09/2025	SDB3260588365	0	(1,000)	3.1037	(3,064.02)	(3,103.69)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.1081)	0.0000	1	(0.7396)	02/04/2025
1514.TW	01/08/2025	SDB3260588365	0	(3,000)	3.1122	(9,192.07)	(9,336.57)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.3335)	0.0000	1	(2.2279)	02/04/2025
1514.TW	01/08/2025	SDB3260588365	0	(22,000)	3.1122	(67,408.53)	(68,468.20)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(24.4459)	0.0000	1	(16.3382)	02/04/2025
1514.TW	01/08/2025	SDB3260588365	0	(3,000)	3.1122	(9,192.07)	(9,336.57)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.3335)	0.0000	1	(2.2279)	02/04/2025
1514.TW	01/08/2025	SDB3260588365	0	(1,000)	3.1122	(3,064.02)	(3,112.19)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.1112)	0.0000	1	(0.7426)	02/04/2025
1514.TW	01/07/2025	SDB3260588365	0	(3,000)	3.0804	(9,192.07)	(9,241.27)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2995)	0.0000	1	(2.1939)	02/04/2025
1514.TW	01/07/2025	SDB3260588365	0	(22,000)	3.0804	(67,408.53)	(67,769.35)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(24.1964)	0.0000	1	(16.0886)	02/04/2025
1514.TW	01/07/2025	SDB3260588365	0	(3,000)	3.0804	(9,192.07)	(9,241.27)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2995)	0.0000	1	(2.1939)	02/04/2025
1514.TW	01/07/2025	SDB3260588365	0	(1,000)	3.0804	(3,064.02)	(3,080.43)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.0998)	0.0000	1	(0.7313)	02/04/2025
1514.TW	01/06/2025	SDB3260588365	0	(3,000)	3.0448	(9,192.07)	(9,134.37)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2613)	0.0000	1	(2.1557)	02/04/2025
1514.TW	01/06/2025	SDB3260588365	0	(22,000)	3.0448	(67,408.53)	(66,985.36)	0.0000	4.3300	(1,285.34)	0.00	8.1077	(23.9165)	0.0000	1	(15.8087)	02/04/2025
1514.TW	01/06/2025	SDB3260588365	0	(3,000)	3.0448	(9,192.07)	(9,134.37)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2613)	0.0000	1	(2.1557)	02/04/2025
1514.TW	01/06/2025	SDB3260588365	0	(1,000)	3.0448	(3,064.02)	(3,044.79)	0.0000	4.3300	(1,285.34)	0.00	0.3685	(1.0871)	0.0000	1	(0.7186)	02/04/2025
1514.TW	01/03/2025	SDB3260588365	0	(3,000)	3.0640	(9,192.07)	(9,192.07)	0.0000	4.3300	(1,285.34)	0.00	3.3168	(9.8458)	0.0000	3	(6.5290)	02/04/2025
1514.TW	01/03/2025	SDB3260588365	0	(22,000)	3.0640	(67,408.53)	(67,408.53)	0.0000	4.3300	(1,285.34)	0.00	24.3232	(72.2027)	0.0000	3	(47.8794)	02/04/2025
1514.TW	01/03/2025	SDB3260588365	0	(3,000)	3.0640	(9,192.07)	(9,192.07)	0.0000	4.3300	(1,285.34)	0.00	3.3168	(9.8458)	0.0000	3	(6.5290)	02/04/2025
1514.TW	01/03/2025	SDB3260588365	0	(1,000)	3.0640	(3,064.02)	(3,064.02)	0.0000	4.3300	(1,285.34)	0.00	1.1056	(3.2819)	0.0000	3	(2.1763)	02/04/2025
TOTAL ALLIS ELECTRIC CO., LTD. CMN													160.3123	(464.8401)	0.0000	(304.5278)	
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000543.ZK	01/17/2025	SDB3263985553	0	(5,800)	0.9651	(6,265.18)	(5,597.38)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.8464)	0.0000	1	(2.0928)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(3,300)	0.9651	(3,564.67)	(3,184.72)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.6195)	0.0000	1	(1.1907)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(900)	0.9651	(972.18)	(868.56)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4417)	0.0000	1	(0.3247)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(5,700)	0.9651	(6,157.16)	(5,500.88)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.7973)	0.0000	1	(2.0567)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(32,000)	0.9651	(34,566.50)	(30,882.11)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(15.7041)	0.0000	1	(11.5465)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(13,600)	0.9651	(14,690.76)	(13,124.90)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(6.6742)	0.0000	1	(4.9073)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(300)	0.9651	(324.06)	(289.52)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1472)	0.0000	1	(0.1082)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(2,100)	0.9651	(2,268.43)	(2,026.64)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.0306)	0.0000	1	(0.7577)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(7,700)	0.9651	(8,317.56)	(7,431.01)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.7788)	0.0000	1	(2.7784)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(4,000)	0.9651	(4,320.81)	(3,860.26)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(1.9630)	0.0000	1	(1.4433)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(10,300)	0.9651	(11,126.09)	(9,940.18)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.0547)	0.0000	1	(3.7165)	02/07/2025
000543.ZK	01/17/2025	SDB3263985553	0	(1,300)	0.9651	(1,404.26)	(1,254.59)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6380)	0.0000	1	(0.4691)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(5,800)	0.9233	(6,265.18)	(5,355.26)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.7232)	0.0000	1	(1.9697)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(3,300)	0.9233	(3,564.67)	(3,046.96)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.5494)	0.0000	1	(1.1207)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(900)	0.9233	(972.18)	(830.99)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4226)	0.0000	1	(0.3056)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(5,700)	0.9233	(6,157.16)	(5,262.92)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.6763)	0.0000	1	(1.9357)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(32,000)	0.9233	(34,566.50)	(29,546.24)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(15.0248)	0.0000	1	(10.8672)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(13,600)	0.9233	(14,690.76)	(12,557.15)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(6.3855)	0.0000	1	(4.6186)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(300)	0.9233	(324.06)	(277.00)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1409)	0.0000	1	(0.1019)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(2,100)	0.9233	(2,268.43)	(1,938.97)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(0.9860)	0.0000	1	(0.7132)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(7,700)	0.9233	(8,317.56)	(7,109.56)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.6153)	0.0000	1	(2.6149)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000543.ZK	01/16/2025	SDB3263985553	0	(4,000)	0.9233	(4,320.81)	(3,693.28)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(1.8781)	0.0000	1	(1.3584)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(10,300)	0.9233	(11,126.09)	(9,510.20)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(4.8361)	0.0000	1	(3.4979)	02/07/2025
000543.ZK	01/16/2025	SDB3263985553	0	(1,300)	0.9233	(1,404.26)	(1,200.32)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6104)	0.0000	1	(0.4415)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(5,800)	0.9327	(6,265.18)	(5,409.76)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.7510)	0.0000	1	(1.9974)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(3,300)	0.9327	(3,564.67)	(3,077.97)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.5652)	0.0000	1	(1.1364)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(900)	0.9327	(972.18)	(839.45)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4269)	0.0000	1	(0.3099)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(5,700)	0.9327	(6,157.16)	(5,316.49)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.7035)	0.0000	1	(1.9630)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(32,000)	0.9327	(34,566.50)	(29,846.98)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(15.1777)	0.0000	1	(11.0201)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(13,600)	0.9327	(14,690.76)	(12,684.96)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(6.4505)	0.0000	1	(4.6835)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(300)	0.9327	(324.06)	(279.82)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1423)	0.0000	1	(0.1033)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(2,100)	0.9327	(2,268.43)	(1,958.71)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(0.9960)	0.0000	1	(0.7232)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(7,700)	0.9327	(8,317.56)	(7,181.93)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.6521)	0.0000	1	(2.6517)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(4,000)	0.9327	(4,320.81)	(3,730.87)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(1.8972)	0.0000	1	(1.3775)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(10,300)	0.9327	(11,126.09)	(9,607.00)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(4.8853)	0.0000	1	(3.5471)	02/07/2025
000543.ZK	01/15/2025	SDB3263985553	0	(1,300)	0.9327	(1,404.26)	(1,212.53)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6166)	0.0000	1	(0.4477)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(5,800)	0.9537	(6,265.18)	(5,531.21)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.8127)	0.0000	1	(2.0592)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(3,300)	0.9537	(3,564.67)	(3,147.07)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.6003)	0.0000	1	(1.1716)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(900)	0.9537	(972.18)	(858.29)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4365)	0.0000	1	(0.3195)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(5,700)	0.9537	(6,157.16)	(5,435.84)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.7642)	0.0000	1	(2.0236)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(32,000)	0.9537	(34,566.50)	(30,517.02)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(15.5184)	0.0000	1	(11.3608)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(13,600)	0.9537	(14,690.76)	(12,969.74)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(6.5953)	0.0000	1	(4.8284)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(300)	0.9537	(324.06)	(286.10)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1455)	0.0000	1	(0.1065)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(2,100)	0.9537	(2,268.43)	(2,002.68)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.0184)	0.0000	1	(0.7456)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(7,700)	0.9537	(8,317.56)	(7,343.16)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.7341)	0.0000	1	(2.7337)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(4,000)	0.9537	(4,320.81)	(3,814.63)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(1.9398)	0.0000	1	(1.4201)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(10,300)	0.9537	(11,126.09)	(9,822.67)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(4.9950)	0.0000	1	(3.6568)	02/07/2025
000543.ZK	01/14/2025	SDB3263985553	0	(1,300)	0.9537	(1,404.26)	(1,239.75)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6304)	0.0000	1	(0.4615)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(5,800)	0.9813	(6,265.18)	(5,691.54)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.8942)	0.0000	1	(2.1407)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(3,300)	0.9813	(3,564.67)	(3,238.29)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.6467)	0.0000	1	(1.2180)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(900)	0.9813	(972.18)	(883.17)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4491)	0.0000	1	(0.3322)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(5,700)	0.9813	(6,157.16)	(5,593.41)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.8443)	0.0000	1	(2.1038)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(32,000)	0.9813	(34,566.50)	(31,401.60)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(15.9682)	0.0000	1	(11.8107)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(13,600)	0.9813	(14,690.76)	(13,345.68)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(6.7865)	0.0000	1	(5.0195)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(300)	0.9813	(324.06)	(294.39)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1497)	0.0000	1	(0.1107)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(2,100)	0.9813	(2,268.43)	(2,060.73)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.0479)	0.0000	1	(0.7751)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(7,700)	0.9813	(8,317.56)	(7,556.01)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.8424)	0.0000	1	(2.8419)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(4,000)	0.9813	(4,320.81)	(3,925.20)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(1.9960)	0.0000	1	(1.4763)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(10,300)	0.9813	(11,126.09)	(10,107.39)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.1398)	0.0000	1	(3.8016)	02/07/2025
000543.ZK	01/13/2025	SDB3263985553	0	(1,300)	0.9813	(1,404.26)	(1,275.69)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6487)	0.0000	1	(0.4798)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(5,800)	0.9869	(6,265.18)	(5,723.79)	0.0000	4.3300	(1,830.66)	0.00	2.2607	(8.7319)	0.0000	3	(6.4712)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(3,300)	0.9869	(3,564.67)	(3,256.64)	0.0000	4.3300	(1,830.66)	0.00	1.2863	(4.9682)	0.0000	3	(3.6819)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(900)	0.9869	(972.18)	(888.17)	0.0000	4.3300	(1,830.66)	0.00	0.3508	(1.3550)	0.0000	3	(1.0042)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(5,700)	0.9869	(6,157.16)	(5,625.10)	0.0000	4.3300	(1,830.66)	0.00	2.2217	(8.5814)	0.0000	3	(6.3597)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(32,000)	0.9869	(34,566.50)	(31,579.52)	0.0000	4.3300	(1,830.66)	0.00	12.4727	(48.1762)	0.0000	3	(35.7034)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(13,600)	0.9869	(14,690.76)	(13,421.30)	0.0000	4.3300	(1,830.66)	0.00	5.3009	(20.4749)	0.0000	3	(15.1740)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(300)	0.9869	(324.06)	(296.06)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4517)	0.0000	3	(0.3347)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(2,100)	0.9869	(2,268.43)	(2,072.41)	0.0000	4.3300	(1,830.66)	0.00	0.8185	(3.1616)	0.0000	3	(2.3430)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(7,700)	0.9869	(8,317.56)	(7,598.82)	0.0000	4.3300	(1,830.66)	0.00	3.0013	(11.5924)	0.0000	3	(8.5911)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(4,000)	0.9869	(4,320.81)	(3,947.44)	0.0000	4.3300	(1,830.66)	0.00	1.5591	(6.0220)	0.0000	3	(4.4629)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(10,300)	0.9869	(11,126.09)	(10,164.66)	0.0000	4.3300	(1,830.66)	0.00	4.0147	(15.5067)	0.0000	3	(11.4920)	02/07/2025
000543.ZK	01/10/2025	SDB3263985553	0	(1,300)	0.9869	(1,404.26)	(1,282.92)	0.0000	4.3300	(1,830.66)	0.00	0.5067	(1.9572)	0.0000	3	(1.4505)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(5,800)	1.0140	(6,265.18)	(5,881.20)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(2.9907)	0.0000	1	(2.2371)	02/07/2025
000543.ZK	01/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000543.ZK	01/09/2025	SDB3263985553	0	(900)	1.0140	(972.18)	(912.60)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4641)	0.0000	1	(0.3471)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(5,700)	1.0140	(6,157.16)	(5,779.80)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.9391)	0.0000	1	(2.1986)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(32,000)	1.0140	(34,566.50)	(32,448.00)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(16.5004)	0.0000	1	(12.3428)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(13,600)	1.0140	(14,690.76)	(13,790.40)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(7.0127)	0.0000	1	(5.2457)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(300)	1.0140	(324.06)	(304.20)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1547)	0.0000	1	(0.1157)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(2,100)	1.0140	(2,268.43)	(2,129.40)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.0828)	0.0000	1	(0.8100)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(7,700)	1.0140	(8,317.56)	(7,807.80)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(3.9704)	0.0000	1	(2.9700)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(4,000)	1.0140	(4,320.81)	(4,056.00)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(2.0625)	0.0000	1	(1.5428)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(10,300)	1.0140	(11,126.09)	(10,444.20)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.3111)	0.0000	1	(3.9728)	02/07/2025
000543.ZK	01/09/2025	SDB3263985553	0	(1,300)	1.0140	(1,404.26)	(1,318.20)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6703)	0.0000	1	(0.5014)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(5,800)	1.0319	(6,265.18)	(5,985.05)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(3.0435)	0.0000	1	(2.2899)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(3,300)	1.0319	(3,564.67)	(3,405.29)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.7316)	0.0000	1	(1.3029)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(900)	1.0319	(972.18)	(928.71)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4723)	0.0000	1	(0.3553)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(5,700)	1.0319	(6,157.16)	(5,881.86)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(2.9910)	0.0000	1	(2.2505)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(32,000)	1.0319	(34,566.50)	(33,020.96)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(16.7917)	0.0000	1	(12.8341)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(13,600)	1.0319	(14,690.76)	(14,033.91)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(7.1365)	0.0000	1	(5.3695)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(300)	1.0319	(324.06)	(309.57)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1574)	0.0000	1	(0.1184)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(2,100)	1.0319	(2,268.43)	(2,167.00)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.1020)	0.0000	1	(0.8291)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(7,700)	1.0319	(8,317.56)	(7,945.67)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(4.0405)	0.0000	1	(3.0401)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(4,000)	1.0319	(4,320.81)	(4,127.62)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(2.0990)	0.0000	1	(1.5793)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(10,300)	1.0319	(11,126.09)	(10,628.62)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.4048)	0.0000	1	(4.0666)	02/07/2025
000543.ZK	01/08/2025	SDB3263985553	0	(1,300)	1.0319	(1,404.26)	(1,341.48)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6822)	0.0000	1	(0.5133)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(5,800)	1.0508	(6,265.18)	(6,094.63)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(3.0992)	0.0000	1	(2.3457)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(3,300)	1.0508	(3,564.67)	(3,467.63)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.7634)	0.0000	1	(1.3346)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(900)	1.0508	(972.18)	(945.72)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4809)	0.0000	1	(0.3640)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(5,700)	1.0508	(6,157.16)	(5,989.55)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(3.0458)	0.0000	1	(2.3052)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(32,000)	1.0508	(34,566.50)	(33,625.54)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(17.0992)	0.0000	1	(12.9416)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(13,600)	1.0508	(14,690.76)	(14,290.85)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(7.2671)	0.0000	1	(5.5002)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(300)	1.0508	(324.06)	(315.24)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1603)	0.0000	1	(0.1213)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(2,100)	1.0508	(2,268.43)	(2,206.68)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.1221)	0.0000	1	(0.8493)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(7,700)	1.0508	(8,317.56)	(8,091.14)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(4.1145)	0.0000	1	(3.1141)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(4,000)	1.0508	(4,320.81)	(4,203.19)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(2.1374)	0.0000	1	(1.6177)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(10,300)	1.0508	(11,126.09)	(10,823.22)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.5038)	0.0000	1	(4.1656)	02/07/2025
000543.ZK	01/07/2025	SDB3263985553	0	(1,300)	1.0508	(1,404.26)	(1,366.04)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.6947)	0.0000	1	(0.5258)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(5,800)	1.0802	(6,265.18)	(6,265.18)	0.0000	4.3300	(1,830.66)	0.00	0.7536	(3.1859)	0.0000	1	(2.4324)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(3,300)	1.0802	(3,564.67)	(3,564.67)	0.0000	4.3300	(1,830.66)	0.00	0.4288	(1.8127)	0.0000	1	(1.3839)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(900)	1.0802	(972.18)	(972.18)	0.0000	4.3300	(1,830.66)	0.00	0.1169	(0.4944)	0.0000	1	(0.3774)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(5,700)	1.0802	(6,157.16)	(6,157.16)	0.0000	4.3300	(1,830.66)	0.00	0.7406	(3.1310)	0.0000	1	(2.3904)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(32,000)	1.0802	(34,566.50)	(34,566.50)	0.0000	4.3300	(1,830.66)	0.00	4.1576	(17.5776)	0.0000	1	(13.4201)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(13,600)	1.0802	(14,690.76)	(14,690.76)	0.0000	4.3300	(1,830.66)	0.00	1.7670	(7.4705)	0.0000	1	(5.7035)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(300)	1.0802	(324.06)	(324.06)	0.0000	4.3300	(1,830.66)	0.00	0.0390	(0.1648)	0.0000	1	(0.1258)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(2,100)	1.0802	(2,268.43)	(2,268.43)	0.0000	4.3300	(1,830.66)	0.00	0.2728	(1.1535)	0.0000	1	(0.8807)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(7,700)	1.0802	(8,317.56)	(8,317.56)	0.0000	4.3300	(1,830.66)	0.00	1.0004	(4.2296)	0.0000	1	(3.2292)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(4,000)	1.0802	(4,320.81)	(4,320.81)	0.0000	4.3300	(1,830.66)	0.00	0.5197	(2.1972)	0.0000	1	(1.6775)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(10,300)	1.0802	(11,126.09)	(11,126.09)	0.0000	4.3300	(1,830.66)	0.00	1.3382	(5.6578)	0.0000	1	(4.3196)	02/07/2025
000543.ZK	01/06/2025	SDB3263985553	0	(1,300)	1.0802	(1,404.26)	(1,404.26)	0.0000	4.3300	(1,830.66)	0.00	0.1689	(0.7141)	0.0000	1	(0.5452)	02/07/2025
TOTAL AN HUI WENERGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												135.6411	(526.1821)	0.0000		(390.5410)	
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002432.ZK	01/14/2025	SDB3260123442	0	(1,400)	5.4199	(7,796.58)	(7,587.90)	0.0000	4.3300	(1,196.05)	0.00	0.9378	(2.5210)	0.0000	1	(1.5832)	02/07/2025
002432.ZK	01/14/2025	SDB3260123442	0	(300)	5.4199	(1,670.70)	(1,625.98)	0.0000	4.3300	(1,196.05)	0.00	0.2009	(0.5402)	0.0000	1	(0.3393)	02/07/2025
002432.ZK	01/14/2025	SDB3260123442	0	(100)	5.4199	(556.90)	(541.99)	0.0000	4.3300	(1,196.05)	0.00	0.0670	(0.1801)	0.0000	1	(0.1131)	02/07/2025
002432.ZK	01/14/2025	SDB3260123442	0	(100)	5.4199	(556.90)	(541.99)	0.0000	4.3300	(1,196.05)	0.00	0.0670	(0.1801)	0.0000	1	(0.1131)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002432.ZK	01/13/2025	SDB3260123442	0	(1,400)	5.4373	(7,796.58)	(7,612.22)	0.0000	4.3300	(1,196.05)	0.00	0.9378	(2.5291)	0.0000	1	(1.5913)	02/07/2025
002432.ZK	01/13/2025	SDB3260123442	0	(300)	5.4373	(1,670.70)	(1,631.19)	0.0000	4.3300	(1,196.05)	0.00	0.2009	(0.5419)	0.0000	1	(0.3410)	02/07/2025
002432.ZK	01/13/2025	SDB3260123442	0	(100)	5.4373	(556.90)	(543.73)	0.0000	4.3300	(1,196.05)	0.00	0.0670	(0.1806)	0.0000	1	(0.1137)	02/07/2025
002432.ZK	01/13/2025	SDB3260123442	0	(100)	5.4373	(556.90)	(543.73)	0.0000	4.3300	(1,196.05)	0.00	0.0670	(0.1806)	0.0000	1	(0.1137)	02/07/2025
002432.ZK	01/10/2025	SDB3260123442	0	(900)	5.5313	(5,012.09)	(4,978.19)	0.0000	4.3300	(1,245.31)	0.00	1.8085	(5.1662)	0.0000	3	(3.3576)	02/07/2025
002432.ZK	01/10/2025	SDB3260123442	0	(1,800)	5.5313	(10,024.17)	(9,956.38)	0.0000	4.3300	(1,245.31)	0.00	3.6171	(10.3323)	0.0000	3	(6.7153)	02/07/2025
002432.ZK	01/10/2025	SDB3260123442	0	(300)	5.5313	(1,670.70)	(1,659.40)	0.0000	4.3300	(1,245.31)	0.00	0.6028	(1.7221)	0.0000	3	(1.1192)	02/07/2025
002432.ZK	01/10/2025	SDB3260123442	0	(100)	5.5313	(556.90)	(553.13)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5740)	0.0000	3	(0.3731)	02/07/2025
002432.ZK	01/10/2025	SDB3260123442	0	(100)	5.5313	(556.90)	(553.13)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5740)	0.0000	3	(0.3731)	02/07/2025
002432.ZK	01/09/2025	SDB3260123442	0	(900)	5.6164	(5,012.09)	(5,054.78)	0.0000	4.3300	(1,245.31)	0.00	0.6028	(1.7485)	0.0000	1	(1.1457)	02/07/2025
002432.ZK	01/09/2025	SDB3260123442	0	(1,800)	5.6164	(10,024.17)	(10,109.56)	0.0000	4.3300	(1,245.31)	0.00	1.2057	(3.4971)	0.0000	1	(2.2914)	02/07/2025
002432.ZK	01/09/2025	SDB3260123442	0	(300)	5.6164	(1,670.70)	(1,684.93)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5828)	0.0000	1	(0.3819)	02/07/2025
002432.ZK	01/09/2025	SDB3260123442	0	(100)	5.6164	(556.90)	(561.64)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1943)	0.0000	1	(0.1273)	02/07/2025
002432.ZK	01/09/2025	SDB3260123442	0	(100)	5.6164	(556.90)	(561.64)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1943)	0.0000	1	(0.1273)	02/07/2025
002432.ZK	01/08/2025	SDB3260123442	0	(900)	5.5235	(5,012.09)	(4,971.14)	0.0000	4.3300	(1,245.31)	0.00	0.6028	(1.7196)	0.0000	1	(1.1168)	02/07/2025
002432.ZK	01/08/2025	SDB3260123442	0	(1,800)	5.5235	(10,024.17)	(9,942.27)	0.0000	4.3300	(1,245.31)	0.00	1.2057	(3.4392)	0.0000	1	(2.2335)	02/07/2025
002432.ZK	01/08/2025	SDB3260123442	0	(300)	5.5235	(1,670.70)	(1,657.05)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5732)	0.0000	1	(0.3723)	02/07/2025
002432.ZK	01/08/2025	SDB3260123442	0	(100)	5.5235	(556.90)	(552.35)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1911)	0.0000	1	(0.1241)	02/07/2025
002432.ZK	01/08/2025	SDB3260123442	0	(100)	5.5235	(556.90)	(552.35)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1911)	0.0000	1	(0.1241)	02/07/2025
002432.ZK	01/07/2025	SDB3260123442	0	(900)	5.5833	(5,012.09)	(5,024.97)	0.0000	4.3300	(1,245.31)	0.00	0.6028	(1.7382)	0.0000	1	(1.1354)	02/07/2025
002432.ZK	01/07/2025	SDB3260123442	0	(1,800)	5.5833	(10,024.17)	(10,049.94)	0.0000	4.3300	(1,245.31)	0.00	1.2057	(3.4765)	0.0000	1	(2.2708)	02/07/2025
002432.ZK	01/07/2025	SDB3260123442	0	(300)	5.5833	(1,670.70)	(1,674.99)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5794)	0.0000	1	(0.3785)	02/07/2025
002432.ZK	01/07/2025	SDB3260123442	0	(100)	5.5833	(556.90)	(558.33)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1931)	0.0000	1	(0.1262)	02/07/2025
002432.ZK	01/07/2025	SDB3260123442	0	(100)	5.5833	(556.90)	(558.33)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1931)	0.0000	1	(0.1262)	02/07/2025
002432.ZK	01/06/2025	SDB3260123442	0	(900)	5.5690	(5,012.09)	(5,012.09)	0.0000	4.3300	(1,245.31)	0.00	0.6028	(1.7338)	0.0000	1	(1.1309)	02/07/2025
002432.ZK	01/06/2025	SDB3260123442	0	(1,800)	5.5690	(10,024.17)	(10,024.17)	0.0000	4.3300	(1,245.31)	0.00	1.2057	(3.4676)	0.0000	1	(2.2619)	02/07/2025
002432.ZK	01/06/2025	SDB3260123442	0	(300)	5.5690	(1,670.70)	(1,670.70)	0.0000	4.3300	(1,245.31)	0.00	0.2009	(0.5779)	0.0000	1	(0.3770)	02/07/2025
002432.ZK	01/06/2025	SDB3260123442	0	(100)	5.5690	(556.90)	(556.90)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1926)	0.0000	1	(0.1257)	02/07/2025
002432.ZK	01/06/2025	SDB3260123442	0	(100)	5.5690	(556.90)	(556.90)	0.0000	4.3300	(1,245.31)	0.00	0.0670	(0.1926)	0.0000	1	(0.1257)	02/07/2025
TOTAL ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND												17.5494	(49.8984)	0.0000		(32.3490)	
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
000898.ZK	01/17/2025	SDB3262800206	0	(31,600)	0.3117	(10,356.84)	(9,849.94)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.3303)	0.0000	1	(2.0846)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(27,800)	0.3117	(9,111.39)	(8,665.45)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.9298)	0.0000	1	(1.8339)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(300)	0.3117	(98.32)	(93.51)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0316)	0.0000	1	(0.0198)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(60,600)	0.3117	(19,861.53)	(18,889.44)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.3865)	0.0000	1	(3.9976)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(5,500)	0.3117	(1,802.61)	(1,714.39)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5796)	0.0000	1	(0.3628)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(7,700)	0.3117	(2,523.66)	(2,400.14)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8115)	0.0000	1	(0.5079)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(30,800)	0.3117	(10,094.64)	(9,600.58)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.2460)	0.0000	1	(2.0318)	02/07/2025
000898.ZK	01/17/2025	SDB3262800206	0	(1,500)	0.3117	(491.62)	(467.56)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1581)	0.0000	1	(0.0990)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(31,600)	0.3060	(10,356.84)	(9,668.34)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.2689)	0.0000	1	(2.0232)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(27,800)	0.3060	(9,111.39)	(8,505.69)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.8758)	0.0000	1	(1.7799)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(300)	0.3060	(98.32)	(91.79)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0310)	0.0000	1	(0.0192)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(60,600)	0.3060	(19,861.53)	(18,541.18)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.2688)	0.0000	1	(3.8799)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(5,500)	0.3060	(1,802.61)	(1,682.78)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5689)	0.0000	1	(0.3521)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(7,700)	0.3060	(2,523.66)	(2,355.89)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.7965)	0.0000	1	(0.4930)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(30,800)	0.3060	(10,094.64)	(9,423.57)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.1861)	0.0000	1	(1.9719)	02/07/2025
000898.ZK	01/16/2025	SDB3262800206	0	(1,500)	0.3060	(491.62)	(458.94)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1552)	0.0000	1	(0.0960)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(31,600)	0.3018	(10,356.84)	(9,538.21)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.2249)	0.0000	1	(1.9792)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(27,800)	0.3018	(9,111.39)	(8,391.21)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.8371)	0.0000	1	(1.7412)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(300)	0.3018	(98.32)	(90.55)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0306)	0.0000	1	(0.0188)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(60,600)	0.3018	(19,861.53)	(18,291.63)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.1844)	0.0000	1	(3.7955)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(5,500)	0.3018	(1,802.61)	(1,660.13)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5613)	0.0000	1	(0.3445)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000898.ZK	01/15/2025	SDB3262800206	0	(7,700)	0.3018	(2,523.66)	(2,324.18)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.7858)	0.0000	1	(0.4823)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(30,800)	0.3018	(10,094.64)	(9,296.73)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.1432)	0.0000	1	(1.9291)	02/07/2025
000898.ZK	01/15/2025	SDB3262800206	0	(1,500)	0.3018	(491.62)	(452.76)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1531)	0.0000	1	(0.0939)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(31,600)	0.3075	(10,356.84)	(9,715.61)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.2848)	0.0000	1	(2.0391)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(27,800)	0.3075	(9,111.39)	(8,547.28)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.8898)	0.0000	1	(1.7939)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(300)	0.3075	(98.32)	(92.24)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0312)	0.0000	1	(0.0194)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(60,600)	0.3075	(19,861.53)	(18,631.83)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.2994)	0.0000	1	(3.9105)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(5,500)	0.3075	(1,802.61)	(1,691.01)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5717)	0.0000	1	(0.3549)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(7,700)	0.3075	(2,523.66)	(2,367.41)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8004)	0.0000	1	(0.4969)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(30,800)	0.3075	(10,094.64)	(9,469.64)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.2017)	0.0000	1	(1.9875)	02/07/2025
000898.ZK	01/14/2025	SDB3262800206	0	(1,500)	0.3075	(491.62)	(461.18)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1559)	0.0000	1	(0.0968)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(31,600)	0.3117	(10,356.84)	(9,848.93)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.3299)	0.0000	1	(2.0842)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(27,800)	0.3117	(9,111.39)	(8,664.56)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.9295)	0.0000	1	(1.8336)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(300)	0.3117	(98.32)	(93.50)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0316)	0.0000	1	(0.0198)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(60,600)	0.3117	(19,861.53)	(18,887.50)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.3859)	0.0000	1	(3.9970)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(5,500)	0.3117	(1,802.61)	(1,714.21)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5796)	0.0000	1	(0.3628)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(7,700)	0.3117	(2,523.66)	(2,399.90)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8114)	0.0000	1	(0.5079)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(30,800)	0.3117	(10,094.64)	(9,599.59)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.2456)	0.0000	1	(2.0315)	02/07/2025
000898.ZK	01/13/2025	SDB3262800206	0	(1,500)	0.3117	(491.62)	(467.51)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1581)	0.0000	1	(0.0989)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(31,600)	0.3176	(10,356.84)	(10,035.97)	0.0000	4.3300	(1,217.16)	0.00	3.7371	(10.1795)	0.0000	3	(6.4424)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(27,800)	0.3176	(9,111.39)	(8,829.11)	0.0000	4.3300	(1,217.16)	0.00	3.2877	(8.9554)	0.0000	3	(5.6677)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(300)	0.3176	(98.32)	(95.28)	0.0000	4.3300	(1,217.16)	0.00	0.0355	(0.0966)	0.0000	3	(0.0612)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(60,600)	0.3176	(19,861.53)	(19,246.20)	0.0000	4.3300	(1,217.16)	0.00	7.1667	(19.5214)	0.0000	3	(12.3547)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(5,500)	0.3176	(1,802.61)	(1,746.77)	0.0000	4.3300	(1,217.16)	0.00	0.6504	(1.7717)	0.0000	3	(1.1213)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(7,700)	0.3176	(2,523.66)	(2,445.47)	0.0000	4.3300	(1,217.16)	0.00	0.9106	(2.4804)	0.0000	3	(1.5698)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(30,800)	0.3176	(10,094.64)	(9,781.90)	0.0000	4.3300	(1,217.16)	0.00	3.6425	(9.9218)	0.0000	3	(6.2793)	02/07/2025
000898.ZK	01/10/2025	SDB3262800206	0	(1,500)	0.3176	(491.62)	(476.39)	0.0000	4.3300	(1,217.16)	0.00	0.1774	(0.4832)	0.0000	3	(0.3058)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(31,600)	0.3153	(10,356.84)	(9,964.93)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.3691)	0.0000	1	(2.1234)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(27,800)	0.3153	(9,111.39)	(8,766.62)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.9640)	0.0000	1	(1.8681)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(300)	0.3153	(98.32)	(94.60)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0320)	0.0000	1	(0.0202)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(60,600)	0.3153	(19,861.53)	(19,109.97)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.4611)	0.0000	1	(4.0722)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(5,500)	0.3153	(1,802.61)	(1,734.40)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5864)	0.0000	1	(0.3696)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(7,700)	0.3153	(2,523.66)	(2,428.16)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8210)	0.0000	1	(0.5174)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(30,800)	0.3153	(10,094.64)	(9,712.66)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.2838)	0.0000	1	(2.0697)	02/07/2025
000898.ZK	01/09/2025	SDB3262800206	0	(1,500)	0.3153	(491.62)	(473.02)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1599)	0.0000	1	(0.1008)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(31,600)	0.3135	(10,356.84)	(9,907.36)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.3497)	0.0000	1	(2.1040)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(27,800)	0.3135	(9,111.39)	(8,715.97)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.9469)	0.0000	1	(1.8510)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(300)	0.3135	(98.32)	(94.06)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0318)	0.0000	1	(0.0200)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(60,600)	0.3135	(19,861.53)	(18,999.55)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.4237)	0.0000	1	(4.0348)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(5,500)	0.3135	(1,802.61)	(1,724.38)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5830)	0.0000	1	(0.3662)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(7,700)	0.3135	(2,523.66)	(2,414.13)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8162)	0.0000	1	(0.5127)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(30,800)	0.3135	(10,094.64)	(9,656.54)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.2649)	0.0000	1	(2.0507)	02/07/2025
000898.ZK	01/08/2025	SDB3262800206	0	(1,500)	0.3135	(491.62)	(470.29)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1590)	0.0000	1	(0.0999)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(31,600)	0.3184	(10,356.84)	(10,060.87)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.4016)	0.0000	1	(2.1559)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(27,800)	0.3184	(9,111.39)	(8,851.02)	0.0000	4.3300	(1,217.16)	0.00	1.0959	(2.9925)	0.0000	1	(1.8966)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(300)	0.3184	(98.32)	(95.51)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0323)	0.0000	1	(0.0205)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(60,600)	0.3184	(19,861.53)	(19,293.95)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.5233)	0.0000	1	(4.1344)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(5,500)	0.3184	(1,802.61)	(1,751.10)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.5920)	0.0000	1	(0.3752)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(7,700)	0.3184	(2,523.66)	(2,451.54)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8289)	0.0000	1	(0.5253)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(30,800)	0.3184	(10,094.64)	(9,806.17)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.3155)	0.0000	1	(2.1013)	02/07/2025
000898.ZK	01/07/2025	SDB3262800206	0	(1,500)	0.3184	(491.62)	(477.57)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1615)	0.0000	1	(0.1023)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(31,600)	0.3277	(10,356.84)	(10,356.84)	0.0000	4.3300	(1,217.16)	0.00	1.2457	(3.5016)	0.0000	1	(2.2559)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000898.ZK	01/06/2025	SDB3262800206	0	(300)	0.3277	(98.32)	(98.32)	0.0000	4.3300	(1,217.16)	0.00	0.0118	(0.0332)	0.0000	1	(0.0214)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(60,600)	0.3277	(19,861.53)	(19,861.53)	0.0000	4.3300	(1,217.16)	0.00	2.3889	(6.7152)	0.0000	1	(4.3263)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(5,500)	0.3277	(1,802.61)	(1,802.61)	0.0000	4.3300	(1,217.16)	0.00	0.2168	(0.6095)	0.0000	1	(0.3926)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(7,700)	0.3277	(2,523.66)	(2,523.66)	0.0000	4.3300	(1,217.16)	0.00	0.3035	(0.8532)	0.0000	1	(0.5497)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(30,800)	0.3277	(10,094.64)	(10,094.64)	0.0000	4.3300	(1,217.16)	0.00	1.2142	(3.4130)	0.0000	1	(2.1988)	02/07/2025
000898.ZK	01/06/2025	SDB3262800206	0	(1,500)	0.3277	(491.62)	(491.62)	0.0000	4.3300	(1,217.16)	0.00	0.0591	(0.1662)	0.0000	1	(0.1071)	02/07/2025
TOTAL ANGANG STEEL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												78.4316	(211.1341)	0.0000		(132.7025)	
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
603031.SH	01/17/2025	SDB3263426667	0	(2,200)	3.6044	(7,795.87)	(7,929.60)	0.0000	4.3300	(1,583.72)	0.00	0.9377	(3.4884)	0.0000	1	(2.5507)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(900)	3.6044	(3,175.88)	(3,243.93)	0.0000	4.3300	(1,583.72)	0.00	0.3820	(1.4271)	0.0000	1	(1.0451)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(1,500)	3.6044	(5,132.79)	(5,406.55)	0.0000	4.3300	(1,583.72)	0.00	0.6174	(2.3785)	0.0000	1	(1.7611)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(2,100)	3.6044	(7,164.94)	(7,569.16)	0.0000	4.3300	(1,583.72)	0.00	0.8618	(3.3299)	0.0000	1	(2.4681)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(1,000)	3.6044	(3,496.18)	(3,604.36)	0.0000	4.3300	(1,583.72)	0.00	0.4205	(1.5856)	0.0000	1	(1.1651)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(6,700)	3.6044	(23,340.28)	(24,149.24)	0.0000	4.3300	(1,583.72)	0.00	2.8073	(10.6238)	0.0000	1	(7.8165)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(1,100)	3.6044	(3,909.21)	(3,964.80)	0.0000	4.3300	(1,583.72)	0.00	0.4702	(1.7442)	0.0000	1	(1.2740)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(2,900)	3.6044	(10,305.51)	(10,452.66)	0.0000	4.3300	(1,583.72)	0.00	1.2395	(4.5984)	0.0000	1	(3.3588)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(4,700)	3.6044	(18,356.62)	(16,940.51)	0.0000	4.3300	(1,583.72)	0.00	2.2079	(7.4525)	0.0000	1	(5.2446)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(8,500)	3.6044	(33,198.14)	(30,637.09)	0.0000	4.3300	(1,583.72)	0.00	3.9930	(13.4780)	0.0000	1	(9.4850)	02/07/2025
603031.SH	01/17/2025	SDB3263426667	0	(503)	3.6044	(1,964.55)	(1,813.00)	0.0000	4.3300	(1,583.72)	0.00	0.2363	(0.7976)	0.0000	1	(0.5613)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(1,500)	3.4784	(5,132.79)	(5,217.64)	0.0000	4.3300	(1,583.72)	0.00	0.6174	(2.2954)	0.0000	1	(1.6780)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(2,100)	3.4784	(7,164.94)	(7,304.69)	0.0000	4.3300	(1,583.72)	0.00	0.8618	(3.2135)	0.0000	1	(2.3517)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(1,000)	3.4784	(3,496.18)	(3,478.43)	0.0000	4.3300	(1,583.72)	0.00	0.4205	(1.5302)	0.0000	1	(1.1097)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(6,700)	3.4784	(23,340.28)	(23,305.45)	0.0000	4.3300	(1,583.72)	0.00	2.8073	(10.2526)	0.0000	1	(7.4453)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(1,100)	3.4784	(3,909.21)	(3,826.27)	0.0000	4.3300	(1,583.72)	0.00	0.4702	(1.6833)	0.0000	1	(1.2131)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(2,900)	3.4784	(10,305.51)	(10,087.44)	0.0000	4.3300	(1,583.72)	0.00	1.2395	(4.4377)	0.0000	1	(3.1982)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(4,700)	3.4784	(18,356.62)	(16,348.60)	0.0000	4.3300	(1,583.72)	0.00	2.2079	(7.1921)	0.0000	1	(4.9842)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(8,500)	3.4784	(33,198.14)	(29,566.62)	0.0000	4.3300	(1,583.72)	0.00	3.9930	(13.0070)	0.0000	1	(9.0140)	02/07/2025
603031.SH	01/16/2025	SDB3263426667	0	(503)	3.4784	(1,964.55)	(1,749.65)	0.0000	4.3300	(1,583.72)	0.00	0.2363	(0.7697)	0.0000	1	(0.5334)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(1,000)	3.4494	(3,496.18)	(3,449.43)	0.0000	4.3300	(1,638.10)	0.00	0.4205	(1.5696)	0.0000	1	(1.1491)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(6,700)	3.4494	(23,340.28)	(23,111.15)	0.0000	4.3300	(1,638.10)	0.00	2.8073	(10.5162)	0.0000	1	(7.7089)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(1,100)	3.4494	(3,909.21)	(3,794.37)	0.0000	4.3300	(1,638.10)	0.00	0.4702	(1.7265)	0.0000	1	(1.2564)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(2,900)	3.4494	(10,305.51)	(10,003.33)	0.0000	4.3300	(1,638.10)	0.00	1.2395	(4.5518)	0.0000	1	(3.3123)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(4,700)	3.4494	(18,356.62)	(16,212.30)	0.0000	4.3300	(1,638.10)	0.00	2.2079	(7.3771)	0.0000	1	(5.1692)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(8,500)	3.4494	(33,198.14)	(29,320.11)	0.0000	4.3300	(1,638.10)	0.00	3.9930	(13.3415)	0.0000	1	(9.3485)	02/07/2025
603031.SH	01/15/2025	SDB3263426667	0	(503)	3.4494	(1,964.55)	(1,735.06)	0.0000	4.3300	(1,638.10)	0.00	0.2363	(0.7895)	0.0000	1	(0.5532)	02/07/2025
603031.SH	01/14/2025	SDB3263426667	0	(1,100)	3.5385	(3,909.21)	(3,892.31)	0.0000	4.3300	(1,719.92)	0.00	0.4702	(1.8596)	0.0000	1	(1.3894)	02/07/2025
603031.SH	01/14/2025	SDB3263426667	0	(2,900)	3.5385	(10,305.51)	(10,261.54)	0.0000	4.3300	(1,719.92)	0.00	1.2395	(4.9025)	0.0000	1	(3.6630)	02/07/2025
603031.SH	01/14/2025	SDB3263426667	0	(4,700)	3.5385	(18,356.62)	(16,630.78)	0.0000	4.3300	(1,719.92)	0.00	2.2079	(7.9454)	0.0000	1	(5.7376)	02/07/2025
603031.SH	01/14/2025	SDB3263426667	0	(8,500)	3.5385	(33,198.14)	(30,076.94)	0.0000	4.3300	(1,719.92)	0.00	3.9930	(14.3694)	0.0000	1	(10.3764)	02/07/2025
603031.SH	01/14/2025	SDB3263426667	0	(503)	3.5385	(1,964.55)	(1,779.85)	0.0000	4.3300	(1,719.92)	0.00	0.2363	(0.8503)	0.0000	1	(0.6140)	02/07/2025
603031.SH	01/13/2025	SDB3263426667	0	(4,700)	3.5672	(18,356.62)	(16,766.07)	0.0000	4.3300	(1,725.74)	0.00	2.2079	(8.0372)	0.0000	1	(5.8293)	02/07/2025
603031.SH	01/13/2025	SDB3263426667	0	(8,500)	3.5672	(33,198.14)	(30,321.61)	0.0000	4.3300	(1,725.74)	0.00	3.9930	(14.5353)	0.0000	1	(10.5423)	02/07/2025
603031.SH	01/13/2025	SDB3263426667	0	(503)	3.5672	(1,964.55)	(1,794.33)	0.0000	4.3300	(1,725.74)	0.00	0.2363	(0.8601)	0.0000	1	(0.6239)	02/07/2025
603031.SH	01/10/2025	SDB3263426667	0	(4,700)	3.5740	(18,356.62)	(16,797.61)	0.0000	4.3300	(1,725.74)	0.00	6.6237	(24.1569)	0.0000	3	(17.5332)	02/07/2025
603031.SH	01/10/2025	SDB3263426667	0	(8,500)	3.5740	(33,198.14)	(30,378.66)	0.0000	4.3300	(1,725.74)	0.00	11.9790	(43.6879)	0.0000	3	(31.7089)	02/07/2025
603031.SH	01/10/2025	SDB3263426667	0	(503)	3.5740	(1,964.55)	(1,797.70)	0.0000	4.3300	(1,725.74)	0.00	0.7089	(2.5853)	0.0000	3	(1.8764)	02/07/2025
603031.SH	01/09/2025	SDB3263426667	0	(4,700)	3.5232	(18,356.62)	(16,558.92)	0.0000	4.3300	(1,725.74)	0.00	2.2079	(7.9379)	0.0000	1	(5.7300)	02/07/2025
603031.SH	01/09/2025	SDB3263426667	0	(8,500)	3.5232	(33,198.14)	(29,946.99)	0.0000	4.3300	(1,725.74)	0.00	3.9930	(14.3557)	0.0000	1	(10.3627)	02/07/2025
603031.SH	01/09/2025	SDB3263426667	0	(503)	3.5232	(1,964.55)	(1,772.16)	0.0000	4.3300	(1,725.74)	0.00	0.2363	(0.8495)	0.0000	1	(0.6132)	02/07/2025
603031.SH	01/08/2025	SDB3263426667	0	(4,700)	3.5715	(18,356.62)	(16,785.83)	0.0000	4.3300	(1,725.74)	0.00	2.2079	(8.0466)	0.0000	1	(5.8387)	02/07/2025
603031.SH	01/08/2025	SDB3263426667	0	(8,500)	3.5715	(33,198.14)	(30,357.35)	0.0000	4.3300	(1,725.74)	0.00	3.9930	(14.5524)	0.0000	1	(10.5594)	02/07/2025
603031.SH	01/08/2025	SDB3263426667	0	(503)	3.5715	(1,964.55)	(1,796.44)	0.0000	4.3300	(1,725.74)	0.00	0.2363	(0.8612)	0.0000	1	(0.6249)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603031.SH	01/07/2025	SDB3263426667	0	(4,700)	3.7249	(18,356.62)	(17,507.19)	0.0000	4.3300	(1,734.61)	0.00	2.2079	(8.4356)	0.0000	1	(6.2277)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(8,500)	3.7249	(33,198.14)	(31,661.94)	0.0000	4.3300	(1,734.61)	0.00	3.9930	(15.2559)	0.0000	1	(11.2629)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(503)	3.7249	(1,964.55)	(1,873.64)	0.0000	4.3300	(1,734.61)	0.00	0.2363	(0.9028)	0.0000	1	(0.8665)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(5,697)	3.7249	(22,250.56)	(21,220.95)	0.0000	4.3300	(1,734.61)	0.00	2.6762	(10.2250)	0.0000	1	(7.5488)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(100)	3.7249	(390.57)	(372.49)	0.0000	4.3300	(1,734.61)	0.00	0.0470	(0.1795)	0.0000	1	(0.1325)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(100)	3.7249	(390.57)	(372.49)	0.0000	4.3300	(1,734.61)	0.00	0.0470	(0.1795)	0.0000	1	(0.1325)	02/07/2025
603031.SH	01/07/2025	SDB3263426667	0	(2,003)	3.7249	(7,823.04)	(7,461.04)	0.0000	4.3300	(1,734.61)	0.00	0.9409	(3.5950)	0.0000	1	(2.6541)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(4,700)	3.9057	(18,356.62)	(18,356.62)	0.0000	4.3300	(1,734.61)	0.00	2.2079	(8.8449)	0.0000	1	(6.6370)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(8,500)	3.9057	(33,198.14)	(33,198.14)	0.0000	4.3300	(1,734.61)	0.00	3.9930	(15.9960)	0.0000	1	(12.0030)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(503)	3.9057	(1,964.55)	(1,964.55)	0.0000	4.3300	(1,734.61)	0.00	0.2363	(0.9466)	0.0000	1	(0.7103)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(5,697)	3.9057	(22,250.56)	(22,250.56)	0.0000	4.3300	(1,734.61)	0.00	2.6762	(10.7211)	0.0000	1	(8.0449)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(100)	3.9057	(390.57)	(390.57)	0.0000	4.3300	(1,734.61)	0.00	0.0470	(0.1882)	0.0000	1	(0.1412)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(100)	3.9057	(390.57)	(390.57)	0.0000	4.3300	(1,734.61)	0.00	0.0470	(0.1882)	0.0000	1	(0.1412)	02/07/2025
603031.SH	01/06/2025	SDB3263426667	0	(2,003)	3.9057	(7,823.04)	(7,823.04)	0.0000	4.3300	(1,734.61)	0.00	0.9409	(3.7694)	0.0000	1	(2.8285)	02/07/2025
TOTAL ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												105.4688	(384.9787)	0.0000		(279.5099)	
ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688639.SH	01/17/2025	SDB3260121441	0	(78)	3.7241	(343.09)	(290.48)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0787)	0.0000	1	(0.0374)	02/07/2025
688639.SH	01/16/2025	SDB3260121441	0	(78)	3.5954	(343.09)	(280.44)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0760)	0.0000	1	(0.0347)	02/07/2025
688639.SH	01/15/2025	SDB3260121441	0	(78)	3.6371	(343.09)	(283.69)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0768)	0.0000	1	(0.0356)	02/07/2025
688639.SH	01/14/2025	SDB3260121441	0	(78)	3.6936	(343.09)	(288.10)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0780)	0.0000	1	(0.0368)	02/07/2025
688639.SH	01/13/2025	SDB3260121441	0	(78)	3.7483	(343.09)	(292.36)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0792)	0.0000	1	(0.0379)	02/07/2025
688639.SH	01/10/2025	SDB3260121441	0	(78)	3.8357	(343.09)	(299.18)	0.0000	4.3300	(975.00)	0.00	0.1238	(0.2431)	0.0000	3	(0.1193)	02/07/2025
688639.SH	01/09/2025	SDB3260121441	0	(78)	3.9405	(343.09)	(307.36)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0832)	0.0000	1	(0.0420)	02/07/2025
688639.SH	01/08/2025	SDB3260121441	0	(78)	4.0199	(343.09)	(313.55)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0849)	0.0000	1	(0.0437)	02/07/2025
688639.SH	01/07/2025	SDB3260121441	0	(78)	4.2264	(343.09)	(329.66)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0893)	0.0000	1	(0.0480)	02/07/2025
688639.SH	01/06/2025	SDB3260121441	0	(78)	4.3987	(343.09)	(343.09)	0.0000	4.3300	(975.00)	0.00	0.0413	(0.0929)	0.0000	1	(0.0517)	02/07/2025
TOTAL ANHUI HUAHENG BIOTECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.4952	(0.9821)	0.0000		(0.4869)	
ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603589.SH	01/17/2025	SDB3264390138	0	(5,000)	5.0608	(26,793.40)	(25,304.05)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(13.0035)	0.0000	1	(9.7808)	02/07/2025
603589.SH	01/17/2025	SDB3264390138	0	(2,200)	5.0608	(11,789.09)	(11,133.78)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.7215)	0.0000	1	(4.3036)	02/07/2025
603589.SH	01/16/2025	SDB3264390138	0	(5,000)	4.9443	(26,793.40)	(24,721.57)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(12.7041)	0.0000	1	(9.4815)	02/07/2025
603589.SH	01/16/2025	SDB3264390138	0	(2,200)	4.9443	(11,789.09)	(10,877.49)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.5898)	0.0000	1	(4.1719)	02/07/2025
603589.SH	01/15/2025	SDB3264390138	0	(5,000)	4.8798	(26,793.40)	(24,398.87)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(12.5383)	0.0000	1	(9.3157)	02/07/2025
603589.SH	01/15/2025	SDB3264390138	0	(2,200)	4.8798	(11,789.09)	(10,735.50)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.5169)	0.0000	1	(4.0989)	02/07/2025
603589.SH	01/14/2025	SDB3264390138	0	(5,000)	4.9928	(26,793.40)	(24,963.78)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(12.8286)	0.0000	1	(9.6060)	02/07/2025
603589.SH	01/14/2025	SDB3264390138	0	(2,200)	4.9928	(11,789.09)	(10,984.06)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.6446)	0.0000	1	(4.2266)	02/07/2025
603589.SH	01/13/2025	SDB3264390138	0	(5,000)	5.0154	(26,793.40)	(25,076.90)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(12.8867)	0.0000	1	(9.6641)	02/07/2025
603589.SH	01/13/2025	SDB3264390138	0	(2,200)	5.0154	(11,789.09)	(11,033.84)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.6702)	0.0000	1	(4.2522)	02/07/2025
603589.SH	01/10/2025	SDB3264390138	0	(5,000)	5.0542	(26,793.40)	(25,271.25)	0.0000	4.3300	(1,850.00)	0.00	9.6680	(38.9598)	0.0000	3	(29.2919)	02/07/2025
603589.SH	01/10/2025	SDB3264390138	0	(2,200)	5.0542	(11,789.09)	(11,119.35)	0.0000	4.3300	(1,850.00)	0.00	4.2539	(17.1423)	0.0000	3	(12.8884)	02/07/2025
603589.SH	01/09/2025	SDB3264390138	0	(5,000)	5.0088	(26,793.40)	(25,044.18)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(12.8699)	0.0000	1	(9.6473)	02/07/2025
603589.SH	01/09/2025	SDB3264390138	0	(2,200)	5.0088	(11,789.09)	(11,019.44)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.6628)	0.0000	1	(4.2448)	02/07/2025
603589.SH	01/08/2025	SDB3264390138	0	(5,000)	5.1064	(26,793.40)	(25,531.80)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(13.1205)	0.0000	1	(9.8979)	02/07/2025
603589.SH	01/08/2025	SDB3264390138	0	(2,200)	5.1064	(11,789.09)	(11,233.99)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.7730)	0.0000	1	(4.3551)	02/07/2025
603589.SH	01/07/2025	SDB3264390138	0	(5,000)	5.2062	(26,793.40)	(26,030.81)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(13.3769)	0.0000	1	(10.1543)	02/07/2025
603589.SH	01/07/2025	SDB3264390138	0	(2,200)	5.2062	(11,789.09)	(11,453.56)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(5.8859)	0.0000	1	(4.4679)	02/07/2025
603589.SH	01/06/2025	SDB3264390138	0	(5,000)	5.3587	(26,793.40)	(26,793.40)	0.0000	4.3300	(1,850.00)	0.00	3.2227	(13.7688)	0.0000	1	(10.5462)	02/07/2025
603589.SH	01/06/2025	SDB3264390138	0	(2,200)	5.3587	(11,789.09)	(11,789.09)	0.0000	4.3300	(1,850.00)	0.00	1.4180	(6.0583)	0.0000	1	(4.6403)	02/07/2025
TOTAL ANHUI KOUZI DISTILLERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												55.6874	(224.7225)	0.0000		(169.0351)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301217.ZK	01/17/2025	SDB3264649867	0	(8,500)	1.5231	(12,861.38)	(12,946.72)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.6686)	0.0000	1	(4.1217)	02/07/2025
301217.ZK	01/17/2025	SDB3264649867	0	(1,300)	1.5231	(1,967.03)	(1,980.09)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8670)	0.0000	1	(0.6304)	02/07/2025
301217.ZK	01/17/2025	SDB3264649867	0	(11,300)	1.5231	(17,098.06)	(17,211.52)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.5360)	0.0000	1	(5.4794)	02/07/2025
301217.ZK	01/17/2025	SDB3264649867	0	(3,100)	1.5231	(4,690.62)	(4,721.74)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(2.0674)	0.0000	1	(1.5032)	02/07/2025
301217.ZK	01/16/2025	SDB3264649867	0	(8,500)	1.4645	(12,861.38)	(12,448.50)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.4505)	0.0000	1	(3.9036)	02/07/2025
301217.ZK	01/16/2025	SDB3264649867	0	(1,300)	1.4645	(1,967.03)	(1,903.89)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8336)	0.0000	1	(0.5970)	02/07/2025
301217.ZK	01/16/2025	SDB3264649867	0	(11,300)	1.4645	(17,098.06)	(16,549.18)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.2460)	0.0000	1	(5.1894)	02/07/2025
301217.ZK	01/16/2025	SDB3264649867	0	(3,100)	1.4645	(4,690.62)	(4,540.04)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.9878)	0.0000	1	(1.4237)	02/07/2025
301217.ZK	01/15/2025	SDB3264649867	0	(8,500)	1.4385	(12,861.38)	(12,227.31)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.3537)	0.0000	1	(3.8067)	02/07/2025
301217.ZK	01/15/2025	SDB3264649867	0	(1,300)	1.4385	(1,967.03)	(1,870.06)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8188)	0.0000	1	(0.5822)	02/07/2025
301217.ZK	01/15/2025	SDB3264649867	0	(11,300)	1.4385	(17,098.06)	(16,255.13)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.1172)	0.0000	1	(5.0607)	02/07/2025
301217.ZK	01/15/2025	SDB3264649867	0	(3,100)	1.4385	(4,690.62)	(4,459.37)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.9525)	0.0000	1	(1.3883)	02/07/2025
301217.ZK	01/14/2025	SDB3264649867	0	(8,500)	1.4502	(12,861.38)	(12,326.80)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.3972)	0.0000	1	(3.8503)	02/07/2025
301217.ZK	01/14/2025	SDB3264649867	0	(1,300)	1.4502	(1,967.03)	(1,885.28)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8255)	0.0000	1	(0.5889)	02/07/2025
301217.ZK	01/14/2025	SDB3264649867	0	(11,300)	1.4502	(17,098.06)	(16,387.40)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.1751)	0.0000	1	(5.1186)	02/07/2025
301217.ZK	01/14/2025	SDB3264649867	0	(3,100)	1.4502	(4,690.62)	(4,495.66)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.9684)	0.0000	1	(1.4042)	02/07/2025
301217.ZK	01/13/2025	SDB3264649867	0	(8,500)	1.3583	(12,861.38)	(11,545.58)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.0552)	0.0000	1	(3.5082)	02/07/2025
301217.ZK	01/13/2025	SDB3264649867	0	(1,300)	1.3583	(1,967.03)	(1,765.80)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.7731)	0.0000	1	(0.5366)	02/07/2025
301217.ZK	01/13/2025	SDB3264649867	0	(11,300)	1.3583	(17,098.06)	(15,348.84)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(6.7204)	0.0000	1	(4.6639)	02/07/2025
301217.ZK	01/13/2025	SDB3264649867	0	(3,100)	1.3583	(4,690.62)	(4,210.74)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.8436)	0.0000	1	(1.2795)	02/07/2025
301217.ZK	01/10/2025	SDB3264649867	0	(8,500)	1.4271	(12,861.38)	(12,130.60)	0.0000	4.3300	(1,576.24)	0.00	4.6408	(15.9339)	0.0000	3	(11.2931)	02/07/2025
301217.ZK	01/10/2025	SDB3264649867	0	(1,300)	1.4271	(1,967.03)	(1,855.27)	0.0000	4.3300	(1,576.24)	0.00	0.7098	(2.4370)	0.0000	3	(1.7272)	02/07/2025
301217.ZK	01/10/2025	SDB3264649867	0	(11,300)	1.4271	(17,098.06)	(16,126.57)	0.0000	4.3300	(1,576.24)	0.00	6.1696	(21.1828)	0.0000	3	(15.0132)	02/07/2025
301217.ZK	01/10/2025	SDB3264649867	0	(3,100)	1.4271	(4,690.62)	(4,424.10)	0.0000	4.3300	(1,576.24)	0.00	1.6925	(5.8112)	0.0000	3	(4.1187)	02/07/2025
301217.ZK	01/09/2025	SDB3264649867	0	(8,500)	1.3593	(12,861.38)	(11,553.63)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.0587)	0.0000	1	(3.5118)	02/07/2025
301217.ZK	01/09/2025	SDB3264649867	0	(1,300)	1.3593	(1,967.03)	(1,767.03)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.7737)	0.0000	1	(0.5371)	02/07/2025
301217.ZK	01/09/2025	SDB3264649867	0	(11,300)	1.3593	(17,098.06)	(15,359.53)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(6.7251)	0.0000	1	(4.6686)	02/07/2025
301217.ZK	01/09/2025	SDB3264649867	0	(3,100)	1.3593	(4,690.62)	(4,213.68)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.8449)	0.0000	1	(1.2808)	02/07/2025
301217.ZK	01/08/2025	SDB3264649867	0	(8,500)	1.3413	(12,861.38)	(11,401.39)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(4.9920)	0.0000	1	(3.4451)	02/07/2025
301217.ZK	01/08/2025	SDB3264649867	0	(1,300)	1.3413	(1,967.03)	(1,743.74)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.7635)	0.0000	1	(0.5269)	02/07/2025
301217.ZK	01/08/2025	SDB3264649867	0	(11,300)	1.3413	(17,098.06)	(15,157.14)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(6.6365)	0.0000	1	(4.5800)	02/07/2025
301217.ZK	01/08/2025	SDB3264649867	0	(3,100)	1.3413	(4,690.62)	(4,158.15)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.8206)	0.0000	1	(1.2564)	02/07/2025
301217.ZK	01/07/2025	SDB3264649867	0	(8,500)	1.4416	(12,861.38)	(12,253.61)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.3652)	0.0000	1	(3.8182)	02/07/2025
301217.ZK	01/07/2025	SDB3264649867	0	(1,300)	1.4416	(1,967.03)	(1,874.08)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8206)	0.0000	1	(0.5840)	02/07/2025
301217.ZK	01/07/2025	SDB3264649867	0	(11,300)	1.4416	(17,098.06)	(16,290.09)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.1325)	0.0000	1	(5.0760)	02/07/2025
301217.ZK	01/07/2025	SDB3264649867	0	(3,100)	1.4416	(4,690.62)	(4,468.96)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(1.9567)	0.0000	1	(1.3925)	02/07/2025
301217.ZK	01/06/2025	SDB3264649867	0	(8,500)	1.5131	(12,861.38)	(12,861.38)	0.0000	4.3300	(1,576.24)	0.00	1.5469	(5.6313)	0.0000	1	(4.0843)	02/07/2025
301217.ZK	01/06/2025	SDB3264649867	0	(1,300)	1.5131	(1,967.03)	(1,967.03)	0.0000	4.3300	(1,576.24)	0.00	0.2366	(0.8613)	0.0000	1	(0.6247)	02/07/2025
301217.ZK	01/06/2025	SDB3264649867	0	(11,300)	1.5131	(17,098.06)	(17,098.06)	0.0000	4.3300	(1,576.24)	0.00	2.0565	(7.4863)	0.0000	1	(5.4298)	02/07/2025
301217.ZK	01/06/2025	SDB3264649867	0	(3,100)	1.5131	(4,690.62)	(4,690.62)	0.0000	4.3300	(1,576.24)	0.00	0.5642	(2.0538)	0.0000	1	(1.4896)	02/07/2025
TOTAL ANHUI TONGGUAN COPPER FOIL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												52.8507	(181.9451)	0.0000		(129.0944)	
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601801.SH	01/16/2025	SDB3265127468	0	(18,400)	0.8920	(18,306.25)	(16,413.61)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(6.9530)	0.0000	1	(4.7512)	02/07/2025
601801.SH	01/16/2025	SDB3265127468	0	(2,700)	0.8920	(2,669.32)	(2,408.52)	0.0000	4.3300	(1,525.00)	0.00	0.3211	(1.0203)	0.0000	1	(0.6992)	02/07/2025
601801.SH	01/15/2025	SDB3265127468	0	(18,400)	0.9191	(18,306.25)	(16,911.83)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(7.1640)	0.0000	1	(4.9622)	02/07/2025
601801.SH	01/15/2025	SDB3265127468	0	(3,800)	0.9191	(3,756.82)	(3,492.66)	0.0000	4.3300	(1,525.00)	0.00	0.4519	(1.4795)	0.0000	1	(1.0277)	02/07/2025
601801.SH	01/14/2025	SDB3265127468	0	(18,400)	0.9550	(18,306.25)	(17,572.33)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(7.4438)	0.0000	1	(5.2420)	02/07/2025
601801.SH	01/14/2025	SDB3265127468	0	(3,800)	0.9550	(3,756.82)	(3,629.07)	0.0000	4.3300	(1,525.00)	0.00	0.4519	(1.5373)	0.0000	1	(1.0855)	02/07/2025
601801.SH	01/13/2025	SDB3265127468	0	(18,400)	0.9895	(18,306.25)	(18,206.17)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(7.7123)	0.0000	1	(5.5105)	02/07/2025
601801.SH	01/13/2025	SDB3265127468	0	(3,800)	0.9895	(3,756.82)	(3,759.97)	0.0000	4.3300	(1,525.00)	0.00	0.4519	(1.5928)	0.0000	1	(1.1409)	02/07/2025
601801.SH	01/10/2025	SDB3265127468	0	(18,400)	0.9773	(18,306.25)	(17,982.67)	0.0000	4.3300	(1,525.00)	0.00	6.6055	(22.8530)	0.0000	3	(16.2475)	02/07/2025
601801.SH	01/10/2025	SDB3265127468	0	(3,800)	0.9773	(3,756.82)	(3,713.81)	0.0000	4.3300	(1,525.00)	0.00	1.3556	(4.7196)	0.0000	3	(3.3641)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601801.SH	01/09/2025	SDB3265127468	0	(18,400)	0.9787	(18,306.25)	(18,007.34)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(7.6281)	0.0000	1	(5.4263)	02/07/2025
601801.SH	01/09/2025	SDB3265127468	0	(3,800)	0.9787	(3,756.82)	(3,718.91)	0.0000	4.3300	(1,525.00)	0.00	0.4519	(1.5754)	0.0000	1	(1.1235)	02/07/2025
601801.SH	01/08/2025	SDB3265127468	0	(18,400)	0.9949	(18,306.25)	(18,306.25)	0.0000	4.3300	(1,525.00)	0.00	2.2018	(7.7547)	0.0000	1	(5.5529)	02/07/2025
601801.SH	01/08/2025	SDB3265127468	0	(3,800)	0.9886	(3,756.82)	(3,756.82)	0.0000	4.3300	(1,525.00)	0.00	0.4519	(1.5914)	0.0000	1	(1.1396)	02/07/2025
TOTAL ANHUI XINHUA MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND													23.7525	(81.0253)	0.0000	(57.2729)	
ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
603308.SH	01/17/2025	SDB3265406644	0	(700)	2.3616	(1,566.82)	(1,653.13)	0.0000	4.3300	(600.00)	0.00	0.1885	(0.2755)	0.0000	1	(0.0871)	02/07/2025
603308.SH	01/17/2025	SDB3265406644	0	(4,500)	2.3616	(10,057.80)	(10,627.29)	0.0000	4.3300	(600.00)	0.00	1.2097	(1.7712)	0.0000	1	(0.5615)	02/07/2025
603308.SH	01/16/2025	SDB3265406644	0	(700)	2.1444	(1,566.82)	(1,501.11)	0.0000	4.3300	(600.00)	0.00	0.1885	(0.2502)	0.0000	1	(0.0617)	02/07/2025
603308.SH	01/16/2025	SDB3265406644	0	(4,500)	2.1444	(10,057.80)	(9,649.98)	0.0000	4.3300	(600.00)	0.00	1.2097	(1.6083)	0.0000	1	(0.3986)	02/07/2025
603308.SH	01/15/2025	SDB3265406644	0	(700)	2.1727	(1,566.82)	(1,520.90)	0.0000	4.3300	(600.00)	0.00	0.1885	(0.2535)	0.0000	1	(0.0650)	02/07/2025
603308.SH	01/15/2025	SDB3265406644	0	(4,500)	2.1727	(10,057.80)	(9,777.22)	0.0000	4.3300	(600.00)	0.00	1.2097	(1.6295)	0.0000	1	(0.4198)	02/07/2025
603308.SH	01/14/2025	SDB3265406644	0	(700)	2.2383	(1,566.82)	(1,566.82)	0.0000	4.3300	(600.00)	0.00	0.1885	(0.2611)	0.0000	1	(0.0727)	02/07/2025
603308.SH	01/14/2025	SDB3265406644	0	(4,500)	2.2351	(10,057.80)	(10,057.80)	0.0000	4.3300	(600.00)	0.00	1.2097	(1.6763)	0.0000	1	(0.4666)	02/07/2025
TOTAL ANHUI YINGLIU ELECTROMECHANICAL CO LTD CMN CLASS A SERIES NORTHBOUND													5.5927	(7.7257)	0.0000	(2.1330)	
AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND																	
688208.SH	01/17/2025	SDB3260963914	0	(39)	5.1656	(208.56)	(201.46)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0630)	0.0000	1	(0.0379)	02/07/2025
688208.SH	01/16/2025	SDB3260963914	0	(39)	4.8940	(208.56)	(190.87)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0596)	0.0000	1	(0.0346)	02/07/2025
688208.SH	01/15/2025	SDB3260963914	0	(39)	5.0130	(208.56)	(195.51)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0611)	0.0000	1	(0.0360)	02/07/2025
688208.SH	01/14/2025	SDB3260963914	0	(39)	4.9533	(208.56)	(193.18)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0604)	0.0000	1	(0.0353)	02/07/2025
688208.SH	01/13/2025	SDB3260963914	0	(39)	5.1433	(208.56)	(200.59)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0627)	0.0000	1	(0.0376)	02/07/2025
688208.SH	01/10/2025	SDB3260963914	0	(39)	4.8621	(208.56)	(189.62)	0.0000	4.3300	(1,125.00)	0.00	0.0753	(0.1778)	0.0000	3	(0.1025)	02/07/2025
688208.SH	01/09/2025	SDB3260963914	0	(39)	4.9341	(208.56)	(192.43)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0601)	0.0000	1	(0.0350)	02/07/2025
688208.SH	01/08/2025	SDB3260963914	0	(39)	4.8119	(208.56)	(187.66)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0586)	0.0000	1	(0.0336)	02/07/2025
688208.SH	01/07/2025	SDB3260963914	0	(39)	5.1870	(208.56)	(202.29)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0632)	0.0000	1	(0.0381)	02/07/2025
688208.SH	01/06/2025	SDB3260963914	0	(39)	5.3478	(208.56)	(208.56)	0.0000	4.3300	(1,125.00)	0.00	0.0251	(0.0652)	0.0000	1	(0.0401)	02/07/2025
TOTAL AUTEL INTELLIGENT TECHNOLOGY CORP LTD CMN CLASS A SERIES NORTHBOUND													0.3010	(0.7317)	0.0000	(0.4307)	
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600733.SH	01/17/2025	SDB3261588073	0	(400)	1.0522	(383.07)	(420.87)	0.0000	4.3300	(1,981.18)	0.00	0.0461	(0.2316)	0.0000	1	(0.1855)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(5,200)	1.0522	(4,962.79)	(5,471.34)	0.0000	4.3300	(1,981.18)	0.00	0.5969	(3.0110)	0.0000	1	(2.4141)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(20,900)	1.0522	(22,833.10)	(21,990.56)	0.0000	4.3300	(1,981.18)	0.00	2.7463	(12.1020)	0.0000	1	(9.3557)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(700)	1.0522	(764.75)	(736.53)	0.0000	4.3300	(1,981.18)	0.00	0.0920	(0.4053)	0.0000	1	(0.3133)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(5,700)	1.0522	(6,227.21)	(5,997.43)	0.0000	4.3300	(1,981.18)	0.00	0.7490	(3.3005)	0.0000	1	(2.5516)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(700)	1.0522	(764.75)	(736.53)	0.0000	4.3300	(1,981.18)	0.00	0.0920	(0.4053)	0.0000	1	(0.3133)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(2,900)	1.0522	(3,168.23)	(3,051.32)	0.0000	4.3300	(1,981.18)	0.00	0.3811	(1.6792)	0.0000	1	(1.2982)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(2,600)	1.0522	(2,840.48)	(2,735.67)	0.0000	4.3300	(1,981.18)	0.00	0.3416	(1.5055)	0.0000	1	(1.1639)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(7,100)	1.0522	(7,756.70)	(7,470.48)	0.0000	4.3300	(1,981.18)	0.00	0.9330	(4.1112)	0.0000	1	(3.1783)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(2,600)	1.0522	(2,840.48)	(2,735.67)	0.0000	4.3300	(1,981.18)	0.00	0.3416	(1.5055)	0.0000	1	(1.1639)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(4,400)	1.0522	(4,806.97)	(4,629.59)	0.0000	4.3300	(1,981.18)	0.00	0.5782	(2.5478)	0.0000	1	(1.9696)	02/07/2025
600733.SH	01/17/2025	SDB3261588073	0	(52,000)	1.0522	(56,809.64)	(54,713.36)	0.0000	4.3300	(1,981.18)	0.00	6.8329	(30.1103)	0.0000	1	(23.2773)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(400)	0.9560	(383.07)	(382.38)	0.0000	4.3300	(1,981.18)	0.00	0.0461	(0.2104)	0.0000	1	(0.1644)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(5,200)	0.9560	(4,962.79)	(4,970.97)	0.0000	4.3300	(1,981.18)	0.00	0.5969	(2.7357)	0.0000	1	(2.1387)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(20,900)	0.9560	(22,833.10)	(19,979.46)	0.0000	4.3300	(1,981.18)	0.00	2.7463	(10.9952)	0.0000	1	(8.2489)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(700)	0.9560	(764.75)	(669.17)	0.0000	4.3300	(1,981.18)	0.00	0.0920	(0.3683)	0.0000	1	(0.2763)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(5,700)	0.9560	(6,227.21)	(5,448.94)	0.0000	4.3300	(1,981.18)	0.00	0.7490	(2.9987)	0.0000	1	(2.2497)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(700)	0.9560	(764.75)	(669.17)	0.0000	4.3300	(1,981.18)	0.00	0.0920	(0.3683)	0.0000	1	(0.2763)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(2,900)	0.9560	(3,168.23)	(2,772.27)	0.0000	4.3300	(1,981.18)	0.00	0.3811	(1.5257)	0.0000	1	(1.1446)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(2,600)	0.9560	(2,840.48)	(2,485.48)	0.0000	4.3300	(1,981.18)	0.00	0.3416	(1.3678)	0.0000	1	(1.0262)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(7,100)	0.9560	(7,756.70)	(6,787.28)	0.0000	4.3300	(1,981.18)	0.00	0.9330	(3.7352)	0.0000	1	(2.8023)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(2,600)	0.9560	(2,840.48)	(2,485.48)	0.0000	4.3300	(1,981.18)	0.00	0.3416	(1.3678)	0.0000	1	(1.0262)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600733.SH	01/16/2025	SDB3261588073	0	(4,400)	0.9560	(4,806.97)	(4,206.20)	0.0000	4.3300	(1,981.18)	0.00	0.5782	(2.3148)	0.0000	1	(1.7366)	02/07/2025
600733.SH	01/16/2025	SDB3261588073	0	(52,000)	0.9560	(56,809.64)	(49,709.66)	0.0000	4.3300	(1,981.18)	0.00	6.8329	(27.3566)	0.0000	1	(20.5237)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(20,900)	0.9599	(22,833.10)	(20,062.14)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(11.1132)	0.0000	1	(8.3669)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(700)	0.9599	(764.75)	(671.94)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3722)	0.0000	1	(0.2802)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(5,700)	0.9599	(6,227.21)	(5,471.49)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.0309)	0.0000	1	(2.2819)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(700)	0.9599	(764.75)	(671.94)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3722)	0.0000	1	(0.2802)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(2,900)	0.9599	(3,168.23)	(2,783.74)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.5420)	0.0000	1	(1.1610)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(2,600)	0.9599	(2,840.48)	(2,495.77)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.3825)	0.0000	1	(1.0409)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(7,100)	0.9599	(7,756.70)	(6,815.37)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(3.7753)	0.0000	1	(2.8423)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(2,600)	0.9599	(2,840.48)	(2,495.77)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.3825)	0.0000	1	(1.0409)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(4,400)	0.9599	(4,806.97)	(4,223.61)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.3396)	0.0000	1	(1.7614)	02/07/2025
600733.SH	01/15/2025	SDB3261588073	0	(52,000)	0.9599	(56,809.64)	(49,915.37)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(27.6500)	0.0000	1	(20.8171)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(20,900)	0.9863	(22,833.10)	(20,613.82)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(11.4188)	0.0000	1	(8.6725)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(700)	0.9863	(764.75)	(690.41)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3824)	0.0000	1	(0.2905)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(5,700)	0.9863	(6,227.21)	(5,621.95)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.1142)	0.0000	1	(2.3652)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(700)	0.9863	(764.75)	(690.41)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3824)	0.0000	1	(0.2905)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(2,900)	0.9863	(3,168.23)	(2,860.29)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.5844)	0.0000	1	(1.2034)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(2,600)	0.9863	(2,840.48)	(2,564.40)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4205)	0.0000	1	(1.0789)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(7,100)	0.9863	(7,756.70)	(7,002.78)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(3.8791)	0.0000	1	(2.9461)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(2,600)	0.9863	(2,840.48)	(2,564.40)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4205)	0.0000	1	(1.0789)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(4,400)	0.9863	(4,806.97)	(4,339.75)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.4040)	0.0000	1	(1.8258)	02/07/2025
600733.SH	01/14/2025	SDB3261588073	0	(52,000)	0.9863	(56,809.64)	(51,287.96)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(28.4104)	0.0000	1	(21.5774)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(20,900)	0.9840	(22,833.10)	(20,566.06)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(11.3923)	0.0000	1	(8.6460)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(700)	0.9840	(764.75)	(688.82)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3816)	0.0000	1	(0.2896)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(5,700)	0.9840	(6,227.21)	(5,608.93)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.1070)	0.0000	1	(2.3580)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(700)	0.9840	(764.75)	(688.82)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3816)	0.0000	1	(0.2896)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(2,900)	0.9840	(3,168.23)	(2,853.66)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.5808)	0.0000	1	(1.1997)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(2,600)	0.9840	(2,840.48)	(2,558.46)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4172)	0.0000	1	(1.0756)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(7,100)	0.9840	(7,756.70)	(6,986.56)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(3.8701)	0.0000	1	(2.9372)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(2,600)	0.9840	(2,840.48)	(2,558.46)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4172)	0.0000	1	(1.0756)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(4,400)	0.9840	(4,806.97)	(4,329.70)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.3984)	0.0000	1	(1.8202)	02/07/2025
600733.SH	01/13/2025	SDB3261588073	0	(52,000)	0.9840	(56,809.64)	(51,169.14)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(28.3445)	0.0000	1	(21.5116)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(20,900)	1.0019	(22,833.10)	(20,938.75)	0.0000	4.3300	(1,994.18)	0.00	8.2389	(34.7963)	0.0000	3	(26.5574)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(700)	1.0019	(764.75)	(701.30)	0.0000	4.3300	(1,994.18)	0.00	0.2759	(1.1654)	0.0000	3	(0.8895)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(5,700)	1.0019	(6,227.21)	(5,710.57)	0.0000	4.3300	(1,994.18)	0.00	2.2470	(9.4899)	0.0000	3	(7.2429)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(700)	1.0019	(764.75)	(701.30)	0.0000	4.3300	(1,994.18)	0.00	0.2759	(1.1654)	0.0000	3	(0.8895)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(2,900)	1.0019	(3,168.23)	(2,905.38)	0.0000	4.3300	(1,994.18)	0.00	1.1432	(4.8282)	0.0000	3	(3.6850)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(2,600)	1.0019	(2,840.48)	(2,604.82)	0.0000	4.3300	(1,994.18)	0.00	1.0249	(4.3287)	0.0000	3	(3.3038)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(7,100)	1.0019	(7,756.70)	(7,113.16)	0.0000	4.3300	(1,994.18)	0.00	2.7989	(11.8208)	0.0000	3	(9.0219)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(2,600)	1.0019	(2,840.48)	(2,604.82)	0.0000	4.3300	(1,994.18)	0.00	1.0249	(4.3287)	0.0000	3	(3.3038)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(4,400)	1.0019	(4,806.97)	(4,408.16)	0.0000	4.3300	(1,994.18)	0.00	1.7345	(7.3255)	0.0000	3	(5.5910)	02/07/2025
600733.SH	01/10/2025	SDB3261588073	0	(52,000)	1.0019	(56,809.64)	(52,096.41)	0.0000	4.3300	(1,994.18)	0.00	20.4988	(86.5745)	0.0000	3	(66.0757)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(20,900)	0.9787	(22,833.10)	(20,453.99)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(11.3302)	0.0000	1	(8.5839)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(700)	0.9787	(764.75)	(685.06)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3795)	0.0000	1	(0.2875)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(5,700)	0.9787	(6,227.21)	(5,578.36)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.0901)	0.0000	1	(2.3411)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(700)	0.9787	(764.75)	(685.06)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3795)	0.0000	1	(0.2875)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(2,900)	0.9787	(3,168.23)	(2,838.11)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.5721)	0.0000	1	(1.1911)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(2,600)	0.9787	(2,840.48)	(2,544.52)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4095)	0.0000	1	(1.0679)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(7,100)	0.9787	(7,756.70)	(6,948.49)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(3.8490)	0.0000	1	(2.9161)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(2,600)	0.9787	(2,840.48)	(2,544.52)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4095)	0.0000	1	(1.0679)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(4,400)	0.9787	(4,806.97)	(4,306.10)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.3853)	0.0000	1	(1.8071)	02/07/2025
600733.SH	01/09/2025	SDB3261588073	0	(52,000)	0.9787	(56,809.64)	(50,890.32)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(28.1901)	0.0000	1	(21.3571)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(20,900)	1.0046												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600733.SH	01/08/2025	SDB3261588073	0	(700)	1.0046	(764.75)	(703.25)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3896)	0.0000	1	(0.2976)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(5,700)	1.0046	(6,227.21)	(5,726.46)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.1721)	0.0000	1	(2.4231)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(700)	1.0046	(764.75)	(703.25)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.3896)	0.0000	1	(0.2976)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(2,900)	1.0046	(3,168.23)	(2,913.46)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.6139)	0.0000	1	(1.2328)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(2,600)	1.0046	(2,840.48)	(2,612.07)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4469)	0.0000	1	(1.1053)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(7,100)	1.0046	(7,756.70)	(7,132.96)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(3.9512)	0.0000	1	(3.0183)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(2,600)	1.0046	(2,840.48)	(2,612.07)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.4469)	0.0000	1	(1.1053)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(4,400)	1.0046	(4,806.97)	(4,420.42)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.4486)	0.0000	1	(1.8705)	02/07/2025
600733.SH	01/08/2025	SDB3261588073	0	(52,000)	1.0046	(56,809.64)	(52,241.38)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(28.9385)	0.0000	1	(22.1055)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(20,900)	1.0631	(22,833.10)	(22,218.71)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(12.3078)	0.0000	1	(9.5615)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(700)	1.0631	(764.75)	(744.17)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.4122)	0.0000	1	(0.3202)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(5,700)	1.0631	(6,227.21)	(6,059.65)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.3567)	0.0000	1	(2.6077)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(700)	1.0631	(764.75)	(744.17)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.4122)	0.0000	1	(0.3202)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(2,900)	1.0631	(3,168.23)	(3,082.98)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.7078)	0.0000	1	(1.3267)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(2,600)	1.0631	(2,840.48)	(2,764.05)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.5311)	0.0000	1	(1.1895)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(7,100)	1.0631	(7,756.70)	(7,547.98)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(4.1811)	0.0000	1	(3.2482)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(2,600)	1.0631	(2,840.48)	(2,764.05)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.5311)	0.0000	1	(1.1895)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(4,400)	1.0631	(4,806.97)	(4,677.62)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.5911)	0.0000	1	(2.0129)	02/07/2025
600733.SH	01/07/2025	SDB3261588073	0	(52,000)	1.0631	(56,809.64)	(55,280.99)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(30.6222)	0.0000	1	(23.7893)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(20,900)	1.0925	(22,833.10)	(22,833.10)	0.0000	4.3300	(1,994.18)	0.00	2.7463	(12.6481)	0.0000	1	(9.9018)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(700)	1.0925	(764.75)	(764.75)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.4236)	0.0000	1	(0.3316)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(5,700)	1.0925	(6,227.21)	(6,227.21)	0.0000	4.3300	(1,994.18)	0.00	0.7490	(3.4495)	0.0000	1	(2.7005)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(700)	1.0925	(764.75)	(764.75)	0.0000	4.3300	(1,994.18)	0.00	0.0920	(0.4236)	0.0000	1	(0.3316)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(2,900)	1.0925	(3,168.23)	(3,168.23)	0.0000	4.3300	(1,994.18)	0.00	0.3811	(1.7550)	0.0000	1	(1.3739)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(2,600)	1.0925	(2,840.48)	(2,840.48)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.5735)	0.0000	1	(1.2318)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(7,100)	1.0925	(7,756.70)	(7,756.70)	0.0000	4.3300	(1,994.18)	0.00	0.9330	(4.2967)	0.0000	1	(3.3638)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(2,600)	1.0925	(2,840.48)	(2,840.48)	0.0000	4.3300	(1,994.18)	0.00	0.3416	(1.5735)	0.0000	1	(1.2318)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(4,400)	1.0925	(4,806.97)	(4,806.97)	0.0000	4.3300	(1,994.18)	0.00	0.5782	(2.6628)	0.0000	1	(2.0846)	02/07/2025
600733.SH	01/06/2025	SDB3261588073	0	(52,000)	1.0925	(56,809.64)	(56,809.64)	0.0000	4.3300	(1,994.18)	0.00	6.8329	(31.4690)	0.0000	1	(24.6361)	02/07/2025
TOTAL BAIC BLUEPARK NEW ENERGY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												158.3384	(672.1031)	0.0000		(513.7647)	
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603398.SH	01/17/2025	SDB3262179005	0	(9,100)	2.9578	(26,453.75)	(26,916.08)	0.0000	4.3300	(2,185.99)	0.00	3.1818	(16.3440)	0.0000	1	(13.1622)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(1,700)	2.9578	(4,897.70)	(5,028.28)	0.0000	4.3300	(2,185.99)	0.00	0.5891	(3.0533)	0.0000	1	(2.4642)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(200)	2.9578	(628.46)	(591.56)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3592)	0.0000	1	(0.2836)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(2,600)	2.9578	(8,169.94)	(7,690.31)	0.0000	4.3300	(2,185.99)	0.00	0.9827	(4.6697)	0.0000	1	(3.6871)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(1,300)	2.9578	(4,084.97)	(3,845.15)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.3349)	0.0000	1	(1.8435)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(7,600)	2.9578	(23,881.36)	(22,479.36)	0.0000	4.3300	(2,185.99)	0.00	2.8724	(13.6499)	0.0000	1	(10.7775)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(100)	2.9578	(314.23)	(295.78)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1796)	0.0000	1	(0.1418)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(400)	2.9578	(1,256.91)	(1,183.12)	0.0000	4.3300	(2,185.99)	0.00	0.1512	(0.7184)	0.0000	1	(0.5672)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(1,100)	2.9578	(3,456.51)	(3,253.59)	0.0000	4.3300	(2,185.99)	0.00	0.4157	(1.9756)	0.0000	1	(1.5599)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(200)	2.9578	(628.46)	(591.56)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3592)	0.0000	1	(0.2836)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(100)	2.9578	(314.23)	(295.78)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1796)	0.0000	1	(0.1418)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(600)	2.9578	(1,885.37)	(1,774.69)	0.0000	4.3300	(2,185.99)	0.00	0.2268	(1.0776)	0.0000	1	(0.8509)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(300)	2.9578	(942.69)	(887.34)	0.0000	4.3300	(2,185.99)	0.00	0.1134	(0.5388)	0.0000	1	(0.4254)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(500)	2.9578	(1,571.14)	(1,478.91)	0.0000	4.3300	(2,185.99)	0.00	0.1890	(0.8980)	0.0000	1	(0.7090)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(1,300)	2.9578	(4,084.97)	(3,845.15)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.3349)	0.0000	1	(1.8435)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(3,400)	2.9578	(10,683.77)	(10,056.56)	0.0000	4.3300	(2,185.99)	0.00	1.2850	(6.1065)	0.0000	1	(4.8215)	02/07/2025
603398.SH	01/17/2025	SDB3262179005	0	(200)	2.9578	(628.46)	(591.56)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3592)	0.0000	1	(0.2836)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(9,100)	2.7836	(26,453.75)	(25,330.37)	0.0000	4.3300	(2,185.99)	0.00	3.1818	(15.3811)	0.0000	1	(12.1993)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(1,700)	2.7836	(4,897.70)	(4,732.05)	0.0000	4.3300	(2,185.99)	0.00	0.5891	(2.8734)	0.0000	1	(2.2843)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(200)	2.7836	(628.46)	(556.71)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3380)	0.0000	1	(0.2625)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(2,600)	2.7836	(8,169.94)	(7,237.25)	0.0000	4.3300	(2,185.99)	0.00	0.9827	(4.3946)	0.0000	1	(3.4119)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603398.SH	01/16/2025	SDB3262179005	0	(1,300)	2.7836	(4,084.97)	(3,618.62)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.1973)	0.0000	1	(1.7060)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(7,600)	2.7836	(23,881.36)	(21,155.03)	0.0000	4.3300	(2,185.99)	0.00	2.8724	(12.8458)	0.0000	1	(9.9734)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(100)	2.7836	(314.23)	(278.36)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1690)	0.0000	1	(0.1312)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(400)	2.7836	(1,256.91)	(1,113.42)	0.0000	4.3300	(2,185.99)	0.00	0.1512	(0.6761)	0.0000	1	(0.5249)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(1,100)	2.7836	(3,456.51)	(3,061.91)	0.0000	4.3300	(2,185.99)	0.00	0.4157	(1.8593)	0.0000	1	(1.4435)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(200)	2.7836	(628.46)	(556.71)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3380)	0.0000	1	(0.2625)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(100)	2.7836	(314.23)	(278.36)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1690)	0.0000	1	(0.1312)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(600)	2.7836	(1,885.37)	(1,670.13)	0.0000	4.3300	(2,185.99)	0.00	0.2268	(1.0141)	0.0000	1	(0.7874)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(300)	2.7836	(942.69)	(835.07)	0.0000	4.3300	(2,185.99)	0.00	0.1134	(0.5071)	0.0000	1	(0.3937)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(500)	2.7836	(1,571.14)	(1,391.78)	0.0000	4.3300	(2,185.99)	0.00	0.1890	(0.8451)	0.0000	1	(0.6561)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(1,300)	2.7836	(4,084.97)	(3,618.62)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.1973)	0.0000	1	(1.7060)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(3,400)	2.7836	(10,683.77)	(9,464.09)	0.0000	4.3300	(2,185.99)	0.00	1.2850	(5.7468)	0.0000	1	(4.4618)	02/07/2025
603398.SH	01/16/2025	SDB3262179005	0	(200)	2.7836	(628.46)	(556.71)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3380)	0.0000	1	(0.2625)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(9,100)	2.8321	(26,453.75)	(25,772.52)	0.0000	4.3300	(2,185.99)	0.00	3.1818	(15.6496)	0.0000	1	(12.4678)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(1,700)	2.8321	(4,897.70)	(4,814.65)	0.0000	4.3300	(2,185.99)	0.00	0.5891	(2.9236)	0.0000	1	(2.3345)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(200)	2.8321	(628.46)	(566.43)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3439)	0.0000	1	(0.2684)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(2,600)	2.8321	(8,169.94)	(7,363.58)	0.0000	4.3300	(2,185.99)	0.00	0.9827	(4.4713)	0.0000	1	(3.4887)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(1,300)	2.8321	(4,084.97)	(3,681.79)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.2357)	0.0000	1	(1.7443)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(7,600)	2.8321	(23,881.36)	(21,524.30)	0.0000	4.3300	(2,185.99)	0.00	2.8724	(13.0700)	0.0000	1	(10.1976)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(100)	2.8321	(314.23)	(283.21)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1720)	0.0000	1	(0.1342)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(400)	2.8321	(1,256.91)	(1,132.86)	0.0000	4.3300	(2,185.99)	0.00	0.1512	(0.6879)	0.0000	1	(0.5367)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(1,100)	2.8321	(3,456.51)	(3,115.36)	0.0000	4.3300	(2,185.99)	0.00	0.4157	(1.8917)	0.0000	1	(1.4760)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(200)	2.8321	(628.46)	(566.43)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3439)	0.0000	1	(0.2684)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(100)	2.8321	(314.23)	(283.21)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1720)	0.0000	1	(0.1342)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(600)	2.8321	(1,885.37)	(1,699.29)	0.0000	4.3300	(2,185.99)	0.00	0.2268	(1.0318)	0.0000	1	(0.8051)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(300)	2.8321	(942.69)	(849.64)	0.0000	4.3300	(2,185.99)	0.00	0.1134	(0.5159)	0.0000	1	(0.4025)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(500)	2.8321	(1,571.14)	(1,416.07)	0.0000	4.3300	(2,185.99)	0.00	0.1890	(0.8599)	0.0000	1	(0.6709)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(1,300)	2.8321	(4,084.97)	(3,681.79)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.2357)	0.0000	1	(1.7443)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(3,400)	2.8321	(10,683.77)	(9,629.29)	0.0000	4.3300	(2,185.99)	0.00	1.2850	(5.8471)	0.0000	1	(4.5621)	02/07/2025
603398.SH	01/15/2025	SDB3262179005	0	(200)	2.8321	(628.46)	(566.43)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3439)	0.0000	1	(0.2684)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(9,100)	2.9453	(26,453.75)	(26,802.39)	0.0000	4.3300	(2,185.99)	0.00	3.1818	(16.2750)	0.0000	1	(13.0932)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(1,700)	2.9453	(4,897.70)	(5,007.04)	0.0000	4.3300	(2,185.99)	0.00	0.5891	(3.0404)	0.0000	1	(2.4513)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(200)	2.9453	(628.46)	(589.06)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3577)	0.0000	1	(0.2821)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(2,600)	2.9453	(8,169.94)	(7,657.83)	0.0000	4.3300	(2,185.99)	0.00	0.9827	(4.6500)	0.0000	1	(3.6673)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(1,300)	2.9453	(4,084.97)	(3,828.91)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.3250)	0.0000	1	(1.8337)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(7,600)	2.9453	(23,881.36)	(22,384.42)	0.0000	4.3300	(2,185.99)	0.00	2.8724	(13.5923)	0.0000	1	(10.7199)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(100)	2.9453	(314.23)	(294.53)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1788)	0.0000	1	(0.1411)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(400)	2.9453	(1,256.91)	(1,178.13)	0.0000	4.3300	(2,185.99)	0.00	0.1512	(0.7154)	0.0000	1	(0.5642)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(1,100)	2.9453	(3,456.51)	(3,239.85)	0.0000	4.3300	(2,185.99)	0.00	0.4157	(1.9673)	0.0000	1	(1.5516)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(200)	2.9453	(628.46)	(589.06)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3577)	0.0000	1	(0.2821)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(100)	2.9453	(314.23)	(294.53)	0.0000	4.3300	(2,185.99)	0.00	0.0378	(0.1788)	0.0000	1	(0.1411)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(600)	2.9453	(1,885.37)	(1,767.19)	0.0000	4.3300	(2,185.99)	0.00	0.2268	(1.0731)	0.0000	1	(0.8463)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(300)	2.9453	(942.69)	(883.60)	0.0000	4.3300	(2,185.99)	0.00	0.1134	(0.5365)	0.0000	1	(0.4232)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(500)	2.9453	(1,571.14)	(1,472.66)	0.0000	4.3300	(2,185.99)	0.00	0.1890	(0.8942)	0.0000	1	(0.7053)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(1,300)	2.9453	(4,084.97)	(3,828.91)	0.0000	4.3300	(2,185.99)	0.00	0.4913	(2.3250)	0.0000	1	(1.8337)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(3,400)	2.9453	(10,683.77)	(10,014.08)	0.0000	4.3300	(2,185.99)	0.00	1.2850	(6.0808)	0.0000	1	(4.7957)	02/07/2025
603398.SH	01/14/2025	SDB3262179005	0	(200)	2.9453	(628.46)	(589.06)	0.0000	4.3300	(2,185.99)	0.00	0.0756	(0.3577)	0.0000	1	(0.2821)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(200)	2.9031	(628.46)	(580.61)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3491)	0.0000	1	(0.2736)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(2,600)	2.9031	(8,169.94)	(7,547.98)	0.0000	4.3300	(2,164.82)	0.00	0.9827	(4.5389)	0.0000	1	(3.5562)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(1,300)	2.9031	(4,084.97)	(3,773.99)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.2695)	0.0000	1	(1.7781)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(7,600)	2.9031	(23,881.36)	(22,063.32)	0.0000	4.3300	(2,164.82)	0.00	2.8724	(13.2676)	0.0000	1	(10.3952)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(100)	2.9031	(314.23)	(290.31)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1746)	0.0000	1	(0.1368)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(400)	2.9031	(1,256.91)	(1,161.23)	0.0000	4.3300	(2,164.82)	0.00	0.1512	(0.6983)	0.0000	1	(0.5471)	02/07/2025

This material is not

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603398.SH	01/13/2025	SDB3262179005	0	(1,100)	2.9031	(3,456.51)	(3,193.37)	0.0000	4.3300	(2,164.82)	0.00	0.4157	(1.9203)	0.0000	1	(1.5046)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(200)	2.9031	(628.46)	(580.61)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3491)	0.0000	1	(0.2736)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(100)	2.9031	(314.23)	(290.31)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1746)	0.0000	1	(0.1368)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(600)	2.9031	(1,885.37)	(1,741.84)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0474)	0.0000	1	(0.8207)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(300)	2.9031	(942.69)	(870.92)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5237)	0.0000	1	(0.4103)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(500)	2.9031	(1,571.14)	(1,451.53)	0.0000	4.3300	(2,164.82)	0.00	0.1890	(0.8729)	0.0000	1	(0.6839)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(1,300)	2.9031	(4,084.97)	(3,773.99)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.2695)	0.0000	1	(1.7781)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(3,400)	2.9031	(10,683.77)	(9,870.43)	0.0000	4.3300	(2,164.82)	0.00	1.2850	(5.9355)	0.0000	1	(4.6505)	02/07/2025
603398.SH	01/13/2025	SDB3262179005	0	(200)	2.9031	(628.46)	(580.61)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3491)	0.0000	1	(0.2736)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(200)	2.8311	(628.46)	(566.22)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0215)	0.0000	3	(0.7947)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(2,600)	2.8311	(8,169.94)	(7,360.83)	0.0000	4.3300	(2,164.82)	0.00	2.9480	(13.2791)	0.0000	3	(10.3311)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(1,300)	2.8311	(4,084.97)	(3,680.42)	0.0000	4.3300	(2,164.82)	0.00	1.4740	(6.6395)	0.0000	3	(5.1656)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(7,600)	2.8311	(23,881.36)	(21,516.28)	0.0000	4.3300	(2,164.82)	0.00	8.6172	(38.8158)	0.0000	3	(30.1986)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(100)	2.8311	(314.23)	(283.11)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5107)	0.0000	3	(0.3974)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(400)	2.8311	(1,256.91)	(1,132.44)	0.0000	4.3300	(2,164.82)	0.00	0.4535	(2.0429)	0.0000	3	(1.5894)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(1,100)	2.8311	(3,456.51)	(3,114.20)	0.0000	4.3300	(2,164.82)	0.00	1.2472	(5.6181)	0.0000	3	(4.3709)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(200)	2.8311	(628.46)	(566.22)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0215)	0.0000	3	(0.7947)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(100)	2.8311	(314.23)	(283.11)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5107)	0.0000	3	(0.3974)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(600)	2.8311	(1,885.37)	(1,698.65)	0.0000	4.3300	(2,164.82)	0.00	0.6803	(3.0644)	0.0000	3	(2.3841)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(300)	2.8311	(942.69)	(849.33)	0.0000	4.3300	(2,164.82)	0.00	0.3402	(1.5322)	0.0000	3	(1.1921)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(500)	2.8311	(1,571.14)	(1,415.54)	0.0000	4.3300	(2,164.82)	0.00	0.5669	(2.5537)	0.0000	3	(1.9868)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(1,300)	2.8311	(4,084.97)	(3,680.42)	0.0000	4.3300	(2,164.82)	0.00	1.4740	(6.6395)	0.0000	3	(5.1656)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(3,400)	2.8311	(10,683.77)	(9,625.70)	0.0000	4.3300	(2,164.82)	0.00	3.8551	(17.3650)	0.0000	3	(13.5099)	02/07/2025
603398.SH	01/10/2025	SDB3262179005	0	(200)	2.8311	(628.46)	(566.22)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0215)	0.0000	3	(0.7947)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(200)	2.8218	(628.46)	(564.36)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3394)	0.0000	1	(0.2638)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(2,600)	2.8218	(8,169.94)	(7,336.69)	0.0000	4.3300	(2,164.82)	0.00	0.9827	(4.4118)	0.0000	1	(3.4292)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(1,300)	2.8218	(4,084.97)	(3,668.34)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.2059)	0.0000	1	(1.7146)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(7,600)	2.8218	(23,881.36)	(21,445.70)	0.0000	4.3300	(2,164.82)	0.00	2.8724	(12.8962)	0.0000	1	(10.0238)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(100)	2.8218	(314.23)	(282.18)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1697)	0.0000	1	(0.1319)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(400)	2.8218	(1,256.91)	(1,128.72)	0.0000	4.3300	(2,164.82)	0.00	0.1512	(0.6787)	0.0000	1	(0.5276)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(1,100)	2.8218	(3,456.51)	(3,103.98)	0.0000	4.3300	(2,164.82)	0.00	0.4157	(1.8665)	0.0000	1	(1.4508)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(200)	2.8218	(628.46)	(564.36)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3394)	0.0000	1	(0.2638)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(100)	2.8218	(314.23)	(282.18)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1697)	0.0000	1	(0.1319)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(600)	2.8218	(1,885.37)	(1,693.08)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0181)	0.0000	1	(0.7913)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(300)	2.8218	(942.69)	(846.54)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5091)	0.0000	1	(0.3957)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(500)	2.8218	(1,571.14)	(1,410.90)	0.0000	4.3300	(2,164.82)	0.00	0.1890	(0.8484)	0.0000	1	(0.6595)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(1,300)	2.8218	(4,084.97)	(3,668.34)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.2059)	0.0000	1	(1.7146)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(3,400)	2.8218	(10,683.77)	(9,594.13)	0.0000	4.3300	(2,164.82)	0.00	1.2850	(5.7693)	0.0000	1	(4.4843)	02/07/2025
603398.SH	01/09/2025	SDB3262179005	0	(200)	2.8218	(628.46)	(564.36)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3394)	0.0000	1	(0.2638)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(200)	2.8081	(628.46)	(561.62)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3377)	0.0000	1	(0.2621)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(2,600)	2.8081	(8,169.94)	(7,301.03)	0.0000	4.3300	(2,164.82)	0.00	0.9827	(4.3904)	0.0000	1	(3.4077)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(1,300)	2.8081	(4,084.97)	(3,650.52)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.1952)	0.0000	1	(1.7039)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(7,600)	2.8081	(23,881.36)	(21,341.48)	0.0000	4.3300	(2,164.82)	0.00	2.8724	(12.8335)	0.0000	1	(9.9611)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(100)	2.8081	(314.23)	(280.81)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1689)	0.0000	1	(0.1311)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(400)	2.8081	(1,256.91)	(1,123.24)	0.0000	4.3300	(2,164.82)	0.00	0.1512	(0.6754)	0.0000	1	(0.5243)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(1,100)	2.8081	(3,456.51)	(3,088.90)	0.0000	4.3300	(2,164.82)	0.00	0.4157	(1.8575)	0.0000	1	(1.4417)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(200)	2.8081	(628.46)	(561.62)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3377)	0.0000	1	(0.2621)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(100)	2.8081	(314.23)	(280.81)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1689)	0.0000	1	(0.1311)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(600)	2.8081	(1,885.37)	(1,684.85)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.0132)	0.0000	1	(0.7864)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(300)	2.8081	(942.69)	(842.43)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5066)	0.0000	1	(0.3932)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(500)	2.8081	(1,571.14)	(1,404.04)	0.0000	4.3300	(2,164.82)	0.00	0.1890	(0.8443)	0.0000	1	(0.6553)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(1,300)	2.8081	(4,084.97)	(3,650.52)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.1952)	0.0000	1	(1.7039)	02/07/2025
603398.SH	01/08/2025	SDB3262179005	0	(3,400)	2.8081	(10,683.77)	(9,547.50)	0.0000	4.3300	(2,164.82)	0.00	1.2850	(5.7413)	0.0000	1	(4.4563)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603398.SH	01/08/2025	SDB3262179005	0	(200)	2.8081	(628.46)	(561.62)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3377)	0.0000	1	(0.2621)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(200)	3.0554	(628.46)	(611.08)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3675)	0.0000	1	(0.2919)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(2,600)	3.0554	(8,169.94)	(7,943.98)	0.0000	4.3300	(2,164.82)	0.00	0.9827	(4.7770)	0.0000	1	(3.7944)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(1,300)	3.0554	(4,084.97)	(3,971.99)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.3885)	0.0000	1	(1.8972)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(7,600)	3.0554	(23,881.36)	(23,220.85)	0.0000	4.3300	(2,164.82)	0.00	2.8724	(13.9636)	0.0000	1	(11.0912)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(100)	3.0554	(314.23)	(305.54)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1837)	0.0000	1	(0.1459)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(400)	3.0554	(1,256.91)	(1,222.15)	0.0000	4.3300	(2,164.82)	0.00	0.1512	(0.7349)	0.0000	1	(0.5837)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(1,100)	3.0554	(3,456.51)	(3,360.91)	0.0000	4.3300	(2,164.82)	0.00	0.4157	(2.0211)	0.0000	1	(1.6053)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(200)	3.0554	(628.46)	(611.08)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3675)	0.0000	1	(0.2919)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(100)	3.0554	(314.23)	(305.54)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1837)	0.0000	1	(0.1459)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(600)	3.0554	(1,885.37)	(1,833.22)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.1024)	0.0000	1	(0.8756)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(300)	3.0554	(942.69)	(916.61)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5512)	0.0000	1	(0.4378)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(500)	3.0554	(1,571.14)	(1,527.69)	0.0000	4.3300	(2,164.82)	0.00	0.1890	(0.9187)	0.0000	1	(0.7297)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(1,300)	3.0554	(4,084.97)	(3,971.99)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.3885)	0.0000	1	(1.8972)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(3,400)	3.0554	(10,683.77)	(10,388.28)	0.0000	4.3300	(2,164.82)	0.00	1.2850	(6.2469)	0.0000	1	(4.9619)	02/07/2025
603398.SH	01/07/2025	SDB3262179005	0	(200)	3.0554	(628.46)	(611.08)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3675)	0.0000	1	(0.2919)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(200)	3.1423	(628.46)	(628.46)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3779)	0.0000	1	(0.3023)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(2,600)	3.1423	(8,169.94)	(8,169.94)	0.0000	4.3300	(2,164.82)	0.00	0.9827	(4.9129)	0.0000	1	(3.9302)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(1,300)	3.1423	(4,084.97)	(4,084.97)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.4565)	0.0000	1	(1.9651)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(7,600)	3.1423	(23,881.36)	(23,881.36)	0.0000	4.3300	(2,164.82)	0.00	2.8724	(14.3608)	0.0000	1	(11.4884)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(100)	3.1423	(314.23)	(314.23)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1890)	0.0000	1	(0.1512)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(400)	3.1423	(1,256.91)	(1,256.91)	0.0000	4.3300	(2,164.82)	0.00	0.1512	(0.7558)	0.0000	1	(0.6047)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(1,100)	3.1423	(3,456.51)	(3,456.51)	0.0000	4.3300	(2,164.82)	0.00	0.4157	(2.0785)	0.0000	1	(1.6628)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(200)	3.1423	(628.46)	(628.46)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3779)	0.0000	1	(0.3023)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(100)	3.1423	(314.23)	(314.23)	0.0000	4.3300	(2,164.82)	0.00	0.0378	(0.1890)	0.0000	1	(0.1512)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(600)	3.1423	(1,885.37)	(1,885.37)	0.0000	4.3300	(2,164.82)	0.00	0.2268	(1.1337)	0.0000	1	(0.9070)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(300)	3.1423	(942.69)	(942.69)	0.0000	4.3300	(2,164.82)	0.00	0.1134	(0.5669)	0.0000	1	(0.4535)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(500)	3.1423	(1,571.14)	(1,571.14)	0.0000	4.3300	(2,164.82)	0.00	0.1890	(0.9448)	0.0000	1	(0.7558)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(1,300)	3.1423	(4,084.97)	(4,084.97)	0.0000	4.3300	(2,164.82)	0.00	0.4913	(2.4565)	0.0000	1	(1.9651)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(3,400)	3.1423	(10,683.77)	(10,683.77)	0.0000	4.3300	(2,164.82)	0.00	1.2850	(6.4246)	0.0000	1	(5.1396)	02/07/2025
603398.SH	01/06/2025	SDB3262179005	0	(200)	3.1423	(628.46)	(628.46)	0.0000	4.3300	(2,164.82)	0.00	0.0756	(0.3779)	0.0000	1	(0.3023)	02/07/2025
TOTAL BANBAO CO.,LTD. CMN CLASS A SERIES NORTHBOUND												105.3373	(492.6427)	0.0000		(387.3054)	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE																	
BCP_n.BK	01/17/2025	SDB3260188346	0	(1,900)	0.9719	(1,870.60)	(1,846.52)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4966)	0.0000	1	(0.2716)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(10,900)	0.9719	(11,000.30)	(10,593.19)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8492)	0.0000	1	(1.5261)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(24,400)	0.9719	(25,025.96)	(23,713.19)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.3779)	0.0000	1	(3.3678)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(52,800)	0.9719	(56,012.99)	(51,313.79)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.8014)	0.0000	1	(7.0643)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(29,200)	0.9719	(30,976.88)	(28,378.08)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.6326)	0.0000	1	(3.9068)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(21,300)	0.9719	(22,596.15)	(20,700.45)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.5676)	0.0000	1	(2.8498)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(19,200)	0.9719	(20,368.36)	(18,659.56)	0.0000	4.3300	(968.26)	0.00	2.4499	(5.0187)	0.0000	1	(2.5688)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(7,000)	0.9719	(7,425.96)	(6,802.96)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8297)	0.0000	1	(0.9366)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(10,800)	0.9719	(11,457.20)	(10,496.00)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8230)	0.0000	1	(1.4450)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(6,800)	0.9719	(7,213.79)	(6,608.59)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7775)	0.0000	1	(0.9098)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(400)	0.9719	(424.34)	(388.74)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1046)	0.0000	1	(0.0535)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(22,100)	0.9719	(23,444.83)	(21,477.93)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.7767)	0.0000	1	(2.9568)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(11,800)	0.9719	(12,518.05)	(11,467.85)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0844)	0.0000	1	(1.5788)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(900)	0.9719	(954.77)	(874.67)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2353)	0.0000	1	(0.1204)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(9,100)	0.9719	(9,653.75)	(8,843.85)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3786)	0.0000	1	(1.2175)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(16,000)	0.9719	(16,973.63)	(15,549.63)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1822)	0.0000	1	(2.1407)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(37,300)	0.9719	(39,569.78)	(36,250.08)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.7498)	0.0000	1	(4.9905)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(1,300)	0.9719	(1,379.11)	(1,263.41)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3398)	0.0000	1	(0.1739)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(2,700)	0.9719	(2,864.30)	(2,624.00)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7058)	0.0000	1	(0.3612)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/17/2025	SDB3260188346	0	(300)	0.9719	(318.26)	(291.56)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0784)	0.0000	1	(0.0401)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(29,400)	0.9719	(31,189.05)	(28,572.45)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.6849)	0.0000	1	(3.9335)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(34,700)	0.9719	(36,811.56)	(33,723.26)	0.0000	4.3300	(968.26)	0.00	4.4276	(9.0702)	0.0000	1	(4.6426)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(30,900)	0.9719	(32,780.33)	(30,030.23)	0.0000	4.3300	(968.26)	0.00	3.9427	(8.0770)	0.0000	1	(4.1342)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(38,400)	0.9719	(40,736.72)	(37,319.12)	0.0000	4.3300	(968.26)	0.00	4.8997	(10.0374)	0.0000	1	(5.1377)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(15,600)	0.9719	(16,549.29)	(15,160.89)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0777)	0.0000	1	(2.0872)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(3,400)	0.9719	(3,606.90)	(3,304.30)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8887)	0.0000	1	(0.4549)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(10,800)	0.9719	(11,457.20)	(10,496.00)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8230)	0.0000	1	(1.4450)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(7,700)	0.9719	(8,168.56)	(7,483.26)	0.0000	4.3300	(968.26)	0.00	0.9825	(2.0127)	0.0000	1	(1.0302)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(700)	0.9719	(742.60)	(680.30)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1830)	0.0000	1	(0.0937)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(3,500)	0.9719	(3,712.98)	(3,401.48)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9149)	0.0000	1	(0.4683)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(2,200)	0.9719	(2,333.87)	(2,138.07)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5751)	0.0000	1	(0.2943)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(2,200)	0.9719	(2,333.87)	(2,138.07)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5751)	0.0000	1	(0.2943)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(9,400)	0.9719	(9,972.01)	(9,135.41)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4571)	0.0000	1	(1.2577)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(11,600)	0.9719	(12,305.88)	(11,273.48)	0.0000	4.3300	(968.26)	0.00	1.4801	(3.0321)	0.0000	1	(1.5520)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(8,200)	0.9719	(8,698.99)	(7,969.19)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1434)	0.0000	1	(1.0971)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(1,800)	0.9719	(1,909.53)	(1,749.33)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4705)	0.0000	1	(0.2408)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(2,500)	0.9719	(2,652.13)	(2,429.63)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6535)	0.0000	1	(0.3345)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(14,300)	0.9719	(15,170.18)	(13,897.48)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.7379)	0.0000	1	(1.9132)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(1,000)	0.9719	(1,060.85)	(971.85)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2614)	0.0000	1	(0.1338)	02/04/2025
BCP_n.BK	01/17/2025	SDB3260188346	0	(30,800)	0.9719	(32,674.24)	(29,833.04)	0.0000	4.3300	(968.26)	0.00	3.9300	(8.0508)	0.0000	1	(4.1208)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(1,900)	0.9644	(1,870.60)	(1,832.31)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4928)	0.0000	1	(0.2678)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(10,900)	0.9644	(11,000.30)	(10,511.70)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8272)	0.0000	1	(1.5041)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(24,400)	0.9644	(25,025.96)	(23,530.77)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.3289)	0.0000	1	(3.3188)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(52,800)	0.9644	(56,012.99)	(50,919.05)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.6952)	0.0000	1	(6.9581)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(29,200)	0.9644	(30,976.88)	(28,159.78)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.5739)	0.0000	1	(3.8480)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(21,300)	0.9644	(22,596.15)	(20,541.21)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.5248)	0.0000	1	(2.8070)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(19,200)	0.9644	(20,368.36)	(18,516.02)	0.0000	4.3300	(968.26)	0.00	2.4499	(4.9801)	0.0000	1	(2.5302)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(7,000)	0.9644	(7,425.96)	(6,750.63)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8157)	0.0000	1	(0.9225)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(10,800)	0.9644	(11,457.20)	(10,415.26)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8013)	0.0000	1	(1.4232)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(6,800)	0.9644	(7,213.79)	(6,557.76)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7638)	0.0000	1	(0.8961)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(400)	0.9644	(424.34)	(385.75)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1038)	0.0000	1	(0.0527)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(22,100)	0.9644	(23,444.83)	(21,312.71)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.7323)	0.0000	1	(2.9124)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(11,800)	0.9644	(12,518.05)	(11,379.64)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0607)	0.0000	1	(1.5550)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(900)	0.9644	(954.77)	(867.94)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2334)	0.0000	1	(0.1186)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(9,100)	0.9644	(9,653.75)	(8,775.82)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3604)	0.0000	1	(1.1992)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(16,000)	0.9644	(16,973.63)	(15,430.02)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1501)	0.0000	1	(2.1085)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(37,300)	0.9644	(39,569.78)	(35,971.22)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.6748)	0.0000	1	(4.9155)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(1,300)	0.9644	(1,379.11)	(1,253.69)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3372)	0.0000	1	(0.1713)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(2,700)	0.9644	(2,864.30)	(2,603.82)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7003)	0.0000	1	(0.3558)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(300)	0.9644	(318.26)	(289.31)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0778)	0.0000	1	(0.0395)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(29,400)	0.9644	(31,189.05)	(28,352.65)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.6258)	0.0000	1	(3.8744)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(34,700)	0.9644	(36,811.56)	(33,463.85)	0.0000	4.3300	(968.26)	0.00	4.4276	(9.0005)	0.0000	1	(4.5728)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(30,900)	0.9644	(32,780.33)	(29,799.22)	0.0000	4.3300	(968.26)	0.00	3.9427	(8.0148)	0.0000	1	(4.0721)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(38,400)	0.9644	(40,736.72)	(37,032.04)	0.0000	4.3300	(968.26)	0.00	4.8997	(9.9602)	0.0000	1	(5.0604)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(15,600)	0.9644	(16,549.29)	(15,044.27)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0463)	0.0000	1	(2.0558)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(3,400)	0.9644	(3,606.90)	(3,278.88)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8819)	0.0000	1	(0.4481)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(10,800)	0.9644	(11,457.20)	(10,415.26)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8013)	0.0000	1	(1.4232)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(7,700)	0.9644	(8,168.56)	(7,425.70)	0.0000	4.3300	(968.26)	0.00	0.9825	(1.9972)	0.0000	1	(1.0147)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(700)	0.9644	(742.60)	(675.06)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1816)	0.0000	1	(0.0922)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(3,500)	0.9644	(3,712.98)	(3,375.32)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9078)	0.0000	1	(0.4612)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(1,700)	0.9644	(1,803.45)	(1,639.44)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4409)	0.0000	1	(0.2240)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(2,200)	0.9644	(2,333.87)	(2,121.63)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5706)	0.0000	1	(0.2899)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/16/2025	SDB3260188346	0	(2,200)	0.9644	(2,333.87)	(2,121.63)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5706)	0.0000	1	(0.2899)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(9,400)	0.9644	(9,972.01)	(9,065.13)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4382)	0.0000	1	(1.2388)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(11,600)	0.9644	(12,305.88)	(11,186.76)	0.0000	4.3300	(968.26)	0.00	1.4801	(3.0088)	0.0000	1	(1.5287)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(8,200)	0.9644	(8,698.99)	(7,907.88)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1269)	0.0000	1	(1.0806)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(1,800)	0.9644	(1,909.53)	(1,735.88)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4669)	0.0000	1	(0.2372)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(2,500)	0.9644	(2,652.13)	(2,410.94)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6484)	0.0000	1	(0.3295)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(14,300)	0.9644	(15,170.18)	(13,790.58)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.7091)	0.0000	1	(1.8845)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(1,000)	0.9644	(1,060.85)	(964.38)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2594)	0.0000	1	(0.1318)	02/04/2025
BCP_n.BK	01/16/2025	SDB3260188346	0	(30,800)	0.9644	(32,674.24)	(29,702.78)	0.0000	4.3300	(968.26)	0.00	3.9300	(7.9889)	0.0000	1	(4.0589)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(1,900)	0.9558	(1,870.60)	(1,816.03)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4884)	0.0000	1	(0.2634)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(10,900)	0.9558	(11,000.30)	(10,418.25)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8021)	0.0000	1	(1.4790)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(24,400)	0.9558	(25,025.96)	(23,321.59)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.2726)	0.0000	1	(3.2625)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(52,800)	0.9558	(56,012.99)	(50,466.40)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.5735)	0.0000	1	(6.8364)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(29,200)	0.9558	(30,976.88)	(27,909.45)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.5065)	0.0000	1	(3.7807)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(21,300)	0.9558	(22,596.15)	(20,358.60)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.4757)	0.0000	1	(2.7579)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(19,200)	0.9558	(20,368.36)	(18,351.42)	0.0000	4.3300	(968.26)	0.00	2.4499	(4.9358)	0.0000	1	(2.4859)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(7,000)	0.9558	(7,425.96)	(6,690.62)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.7995)	0.0000	1	(0.9063)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(10,800)	0.9558	(11,457.20)	(10,322.67)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.7764)	0.0000	1	(1.3983)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(6,800)	0.9558	(7,213.79)	(6,499.46)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7481)	0.0000	1	(0.8804)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(400)	0.9558	(424.34)	(382.32)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1028)	0.0000	1	(0.0518)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(22,100)	0.9558	(23,444.83)	(21,123.25)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.6813)	0.0000	1	(2.8614)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(11,800)	0.9558	(12,518.05)	(11,278.48)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0335)	0.0000	1	(1.5278)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(900)	0.9558	(954.77)	(860.22)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2314)	0.0000	1	(0.1165)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(9,100)	0.9558	(9,653.75)	(8,697.81)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3394)	0.0000	1	(1.1782)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(16,000)	0.9558	(16,973.63)	(15,292.85)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1132)	0.0000	1	(2.0716)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(37,300)	0.9558	(39,569.78)	(35,651.45)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.5888)	0.0000	1	(4.8295)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(1,300)	0.9558	(1,379.11)	(1,242.54)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3342)	0.0000	1	(0.1683)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(2,700)	0.9558	(2,864.30)	(2,580.67)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.6941)	0.0000	1	(0.3496)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(300)	0.9558	(318.26)	(286.74)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0771)	0.0000	1	(0.0388)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(29,400)	0.9558	(31,189.05)	(28,100.61)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.5580)	0.0000	1	(3.8066)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(34,700)	0.9558	(36,811.56)	(33,166.36)	0.0000	4.3300	(968.26)	0.00	4.4276	(8.9204)	0.0000	1	(4.4928)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(30,900)	0.9558	(32,780.33)	(29,534.31)	0.0000	4.3300	(968.26)	0.00	3.9427	(7.9436)	0.0000	1	(4.0008)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(38,400)	0.9558	(40,736.72)	(36,702.84)	0.0000	4.3300	(968.26)	0.00	4.8997	(9.8716)	0.0000	1	(4.9719)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(15,600)	0.9558	(16,549.29)	(14,910.53)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0103)	0.0000	1	(2.0198)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(3,400)	0.9558	(3,606.90)	(3,249.73)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8740)	0.0000	1	(0.4402)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(10,800)	0.9558	(11,457.20)	(10,322.67)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.7764)	0.0000	1	(1.3983)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(7,700)	0.9558	(8,168.56)	(7,359.68)	0.0000	4.3300	(968.26)	0.00	0.9825	(1.9795)	0.0000	1	(0.9970)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(700)	0.9558	(742.60)	(669.06)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1800)	0.0000	1	(0.0906)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(3,500)	0.9558	(3,712.98)	(3,345.31)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.8998)	0.0000	1	(0.4532)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(1,700)	0.9558	(1,803.45)	(1,624.87)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4370)	0.0000	1	(0.2201)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(2,200)	0.9558	(2,333.87)	(2,102.77)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5656)	0.0000	1	(0.2848)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(2,200)	0.9558	(2,333.87)	(2,102.77)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5656)	0.0000	1	(0.2848)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(9,400)	0.9558	(9,972.01)	(8,984.55)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4165)	0.0000	1	(1.2171)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(11,600)	0.9558	(12,305.88)	(11,087.31)	0.0000	4.3300	(968.26)	0.00	1.4801	(2.9821)	0.0000	1	(1.5019)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(8,200)	0.9558	(8,698.99)	(7,837.58)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1080)	0.0000	1	(1.0617)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(1,800)	0.9558	(1,909.53)	(1,720.45)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4627)	0.0000	1	(0.2331)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(2,500)	0.9558	(2,652.13)	(2,389.51)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6427)	0.0000	1	(0.3237)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(14,300)	0.9558	(15,170.18)	(13,667.98)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.6762)	0.0000	1	(1.8515)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(1,000)	0.9558	(1,060.85)	(955.80)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2571)	0.0000	1	(0.1295)	02/04/2025
BCP_n.BK	01/15/2025	SDB3260188346	0	(30,800)	0.9558	(32,674.24)	(29,438.73)	0.0000	4.3300	(968.26)	0.00	3.9300	(7.9179)	0.0000	1	(3.9879)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(1,900)	0.9602	(1,870.60)	(1,824.29)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4907)	0.0000	1	(0.2657)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(10,900)	0.9602	(11,000.30)	(10,465.64)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8148)	0.0000	1	(1.4918)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(24,400)	0.9602	(25,025.96)	(23,427.66)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.3011)	0.0000	1	(3.2911)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/14/2025	SDB3260188346	0	(52,800)	0.9602	(56,012.99)	(50,695.92)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.6352)	0.0000	1	(6.8981)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(29,200)	0.9602	(30,976.88)	(28,036.38)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.5407)	0.0000	1	(3.8149)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(21,300)	0.9602	(22,596.15)	(20,451.19)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.5006)	0.0000	1	(2.7828)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(19,200)	0.9602	(20,368.36)	(18,434.88)	0.0000	4.3300	(968.26)	0.00	2.4499	(4.9583)	0.0000	1	(2.5084)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(7,000)	0.9602	(7,425.96)	(6,721.05)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8077)	0.0000	1	(0.9145)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(10,800)	0.9602	(11,457.20)	(10,369.62)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.7890)	0.0000	1	(1.4110)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(6,800)	0.9602	(7,213.79)	(6,529.02)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7560)	0.0000	1	(0.8884)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(400)	0.9602	(424.34)	(384.06)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1033)	0.0000	1	(0.0523)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(22,100)	0.9602	(23,444.83)	(21,219.31)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.7072)	0.0000	1	(2.8873)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(11,800)	0.9602	(12,518.05)	(11,329.77)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0473)	0.0000	1	(1.5416)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(900)	0.9602	(954.77)	(864.13)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2324)	0.0000	1	(0.1176)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(9,100)	0.9602	(9,653.75)	(8,737.36)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3500)	0.0000	1	(1.1889)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(16,000)	0.9602	(16,973.63)	(15,362.40)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1319)	0.0000	1	(2.0903)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(37,300)	0.9602	(39,569.67)	(35,813.60)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.6325)	0.0000	1	(4.8731)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(1,300)	0.9602	(1,379.11)	(1,248.19)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3357)	0.0000	1	(0.1698)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(2,700)	0.9602	(2,864.30)	(2,592.41)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.6973)	0.0000	1	(0.3527)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(300)	0.9602	(318.26)	(288.05)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0775)	0.0000	1	(0.0392)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(29,400)	0.9602	(31,189.05)	(28,228.41)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.5923)	0.0000	1	(3.8410)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(34,700)	0.9602	(36,811.56)	(33,317.21)	0.0000	4.3300	(968.26)	0.00	4.4276	(8.9610)	0.0000	1	(4.5334)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(30,900)	0.9602	(32,780.33)	(29,668.63)	0.0000	4.3300	(968.26)	0.00	3.9427	(7.9797)	0.0000	1	(4.0370)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(38,400)	0.9602	(40,736.72)	(36,869.76)	0.0000	4.3300	(968.26)	0.00	4.8997	(9.9165)	0.0000	1	(5.0168)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(15,600)	0.9602	(16,549.29)	(14,978.34)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0286)	0.0000	1	(2.0381)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(3,400)	0.9602	(3,606.90)	(3,264.51)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8780)	0.0000	1	(0.4442)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(10,800)	0.9602	(11,457.20)	(10,369.62)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.7890)	0.0000	1	(1.4110)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(7,700)	0.9602	(8,168.56)	(7,393.15)	0.0000	4.3300	(968.26)	0.00	0.9825	(1.9885)	0.0000	1	(1.0060)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(700)	0.9602	(742.60)	(672.11)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1808)	0.0000	1	(0.0915)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(3,500)	0.9602	(3,712.98)	(3,360.53)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9038)	0.0000	1	(0.4573)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(1,700)	0.9602	(1,803.45)	(1,632.26)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4390)	0.0000	1	(0.2221)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(2,200)	0.9602	(2,333.87)	(2,112.33)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5681)	0.0000	1	(0.2874)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(2,200)	0.9602	(2,333.87)	(2,112.33)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5681)	0.0000	1	(0.2874)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(9,400)	0.9602	(9,972.01)	(9,025.41)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4275)	0.0000	1	(1.2281)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(11,600)	0.9602	(12,305.88)	(11,137.74)	0.0000	4.3300	(968.26)	0.00	1.4801	(2.9956)	0.0000	1	(1.5155)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(8,200)	0.9602	(8,698.99)	(7,873.23)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1176)	0.0000	1	(1.0713)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(1,800)	0.9602	(1,909.53)	(1,728.27)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4648)	0.0000	1	(0.2352)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(2,500)	0.9602	(2,652.13)	(2,400.38)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6456)	0.0000	1	(0.3266)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(14,300)	0.9602	(15,170.18)	(13,730.14)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.6929)	0.0000	1	(1.8682)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(1,000)	0.9602	(1,060.85)	(960.15)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2582)	0.0000	1	(0.1306)	02/04/2025
BCP_n.BK	01/14/2025	SDB3260188346	0	(30,800)	0.9602	(32,674.24)	(29,572.62)	0.0000	4.3300	(968.26)	0.00	3.9300	(7.9539)	0.0000	1	(4.0239)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(1,900)	0.9657	(1,870.60)	(1,834.82)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4935)	0.0000	1	(0.2685)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(10,900)	0.9657	(11,000.30)	(10,526.09)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8311)	0.0000	1	(1.5080)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(24,400)	0.9657	(25,025.96)	(23,562.98)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.3375)	0.0000	1	(3.3275)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(52,800)	0.9657	(56,012.99)	(50,988.75)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.7140)	0.0000	1	(6.9769)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(29,200)	0.9657	(30,976.88)	(28,198.32)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.5842)	0.0000	1	(3.8584)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(21,300)	0.9657	(22,596.15)	(20,569.32)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.5323)	0.0000	1	(2.8145)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(19,200)	0.9657	(20,368.36)	(18,541.36)	0.0000	4.3300	(968.26)	0.00	2.4499	(4.9869)	0.0000	1	(2.5370)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(7,000)	0.9657	(7,425.96)	(6,759.87)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8181)	0.0000	1	(0.9250)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(10,800)	0.9657	(11,457.20)	(10,429.52)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8051)	0.0000	1	(1.4271)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(6,800)	0.9657	(7,213.79)	(6,566.73)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7662)	0.0000	1	(0.8985)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(400)	0.9657	(424.34)	(386.28)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1039)	0.0000	1	(0.0529)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(22,100)	0.9657	(23,444.83)	(21,341.88)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.7401)	0.0000	1	(2.9202)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(11,800)	0.9657	(12,518.05)	(11,395.21)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0649)	0.0000	1	(1.5592)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(900)	0.9657	(954.77)	(869.13)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2338)	0.0000	1	(0.1189)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(9,100)	0.9657	(9,653.75)	(8,787.83)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3636)	0.0000	1	(1.2025)	02/04/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/13/2025	SDB3260188346	0	(16,000)	0.9657	(16,973.63)	(15,451.14)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1557)	0.0000	1	(2.1142)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(37,300)	0.9657	(39,569.78)	(36,020.46)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.6881)	0.0000	1	(4.9287)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(1,300)	0.9657	(1,379.11)	(1,255.40)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3377)	0.0000	1	(0.1718)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(2,700)	0.9657	(2,864.30)	(2,607.38)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7013)	0.0000	1	(0.3568)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(300)	0.9657	(318.26)	(289.71)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0779)	0.0000	1	(0.0396)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(29,400)	0.9657	(31,189.05)	(28,391.46)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.6362)	0.0000	1	(3.8848)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(34,700)	0.9657	(36,811.56)	(33,509.65)	0.0000	4.3300	(968.26)	0.00	4.4276	(9.0128)	0.0000	1	(4.5852)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(30,900)	0.9657	(32,780.33)	(29,840.01)	0.0000	4.3300	(968.26)	0.00	3.9427	(8.0258)	0.0000	1	(4.0830)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(38,400)	0.9657	(40,736.72)	(37,082.73)	0.0000	4.3300	(968.26)	0.00	4.8997	(9.9738)	0.0000	1	(5.0741)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(15,600)	0.9657	(16,549.29)	(15,064.86)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0519)	0.0000	1	(2.0613)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(3,400)	0.9657	(3,606.90)	(3,283.37)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8831)	0.0000	1	(0.4493)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(10,800)	0.9657	(11,457.20)	(10,429.52)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8051)	0.0000	1	(1.4271)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(7,700)	0.9657	(8,168.56)	(7,435.86)	0.0000	4.3300	(968.26)	0.00	0.9825	(2.0000)	0.0000	1	(1.0175)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(700)	0.9657	(742.60)	(675.99)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1818)	0.0000	1	(0.0925)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(3,500)	0.9657	(3,712.98)	(3,379.94)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9091)	0.0000	1	(0.4625)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(1,700)	0.9657	(1,803.45)	(1,641.68)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4415)	0.0000	1	(0.2246)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(2,200)	0.9657	(2,333.87)	(2,124.53)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5714)	0.0000	1	(0.2907)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(2,200)	0.9657	(2,333.87)	(2,124.53)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5714)	0.0000	1	(0.2907)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(9,400)	0.9657	(9,972.01)	(9,077.54)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4415)	0.0000	1	(1.2421)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(11,600)	0.9657	(12,305.88)	(11,202.07)	0.0000	4.3300	(968.26)	0.00	1.4801	(3.0129)	0.0000	1	(1.5328)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(8,200)	0.9657	(8,698.99)	(7,918.71)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1298)	0.0000	1	(1.0835)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(1,800)	0.9657	(1,909.53)	(1,738.25)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4675)	0.0000	1	(0.2378)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(2,500)	0.9657	(2,652.13)	(2,414.24)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6493)	0.0000	1	(0.3303)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(14,300)	0.9657	(15,170.18)	(13,809.45)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.7142)	0.0000	1	(1.8896)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(1,000)	0.9657	(1,060.85)	(965.70)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2597)	0.0000	1	(0.1321)	02/04/2025
BCP_n.BK	01/13/2025	SDB3260188346	0	(30,800)	0.9657	(32,674.24)	(29,743.44)	0.0000	4.3300	(968.26)	0.00	3.9300	(7.9998)	0.0000	1	(4.0698)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(1,900)	0.9827	(1,870.60)	(1,867.05)	0.0000	4.3300	(968.26)	0.00	0.6750	(1.5065)	0.0000	3	(0.8315)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(10,900)	0.9827	(11,000.30)	(10,710.98)	0.0000	4.3300	(968.26)	0.00	3.9693	(8.6425)	0.0000	3	(4.6732)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(24,400)	0.9827	(25,025.96)	(23,976.88)	0.0000	4.3300	(968.26)	0.00	9.0302	(19.3465)	0.0000	3	(10.3163)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(52,800)	0.9827	(56,012.99)	(51,884.40)	0.0000	4.3300	(968.26)	0.00	20.2114	(41.8646)	0.0000	3	(21.6532)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(29,200)	0.9827	(30,976.88)	(28,693.64)	0.0000	4.3300	(968.26)	0.00	11.1775	(23.1524)	0.0000	3	(11.9749)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(21,300)	0.9827	(22,596.15)	(20,930.64)	0.0000	4.3300	(968.26)	0.00	8.1534	(16.8886)	0.0000	3	(8.7351)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(19,200)	0.9827	(20,368.36)	(18,867.05)	0.0000	4.3300	(968.26)	0.00	7.3496	(15.2235)	0.0000	3	(7.8739)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(7,000)	0.9827	(7,425.96)	(6,878.61)	0.0000	4.3300	(968.26)	0.00	2.6795	(5.5502)	0.0000	3	(2.8707)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(10,800)	0.9827	(11,457.20)	(10,612.72)	0.0000	4.3300	(968.26)	0.00	4.1341	(8.5632)	0.0000	3	(4.4291)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(6,800)	0.9827	(7,213.79)	(6,682.08)	0.0000	4.3300	(968.26)	0.00	2.6030	(5.3917)	0.0000	3	(2.7887)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(400)	0.9827	(424.34)	(393.06)	0.0000	4.3300	(968.26)	0.00	0.1531	(0.3172)	0.0000	3	(0.1640)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(22,100)	0.9827	(23,444.83)	(21,716.76)	0.0000	4.3300	(968.26)	0.00	8.4597	(17.5229)	0.0000	3	(9.0632)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(11,800)	0.9827	(12,518.05)	(11,595.38)	0.0000	4.3300	(968.26)	0.00	4.5169	(9.3561)	0.0000	3	(4.8392)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(900)	0.9827	(954.77)	(884.39)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7136)	0.0000	3	(0.3691)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(9,100)	0.9827	(9,653.75)	(8,942.20)	0.0000	4.3300	(968.26)	0.00	3.4834	(7.2153)	0.0000	3	(3.7319)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(16,000)	0.9827	(16,973.63)	(15,722.54)	0.0000	4.3300	(968.26)	0.00	6.1247	(12.6862)	0.0000	3	(6.5616)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(37,300)	0.9827	(39,569.78)	(36,653.18)	0.0000	4.3300	(968.26)	0.00	14.2781	(29.5748)	0.0000	3	(15.2967)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(1,300)	0.9827	(1,379.11)	(1,277.46)	0.0000	4.3300	(968.26)	0.00	0.4976	(1.0308)	0.0000	3	(0.5331)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(2,700)	0.9827	(2,864.30)	(2,653.18)	0.0000	4.3300	(968.26)	0.00	1.0335	(2.1408)	0.0000	3	(1.1073)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(300)	0.9827	(318.26)	(294.80)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2379)	0.0000	3	(0.1230)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(29,400)	0.9827	(31,189.05)	(28,890.17)	0.0000	4.3300	(968.26)	0.00	11.2540	(23.3110)	0.0000	3	(12.0569)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(34,700)	0.9827	(36,811.56)	(34,098.27)	0.0000	4.3300	(968.26)	0.00	13.2828	(27.5133)	0.0000	3	(14.2304)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(30,900)	0.9827	(32,780.33)	(30,364.16)	0.0000	4.3300	(968.26)	0.00	11.8282	(24.5003)	0.0000	3	(12.6721)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(38,400)	0.9827	(40,736.72)	(37,734.11)	0.0000	4.3300	(968.26)	0.00	14.6992	(30.4470)	0.0000	3	(15.7478)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(15,600)	0.9827	(16,549.29)	(15,329.48)	0.0000	4.3300	(968.26)	0.00	5.9715	(12.3691)	0.0000	3	(6.3975)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(3,400)	0.9827	(3,606.90)	(3,341.04)	0.0000	4.3300	(968.26)	0.00	1.3015	(2.6958)	0.0000	3	(1.3943)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(10,800)	0.9827	(11,457.20)	(10,612.72)	0.0000	4.3300	(968.26)	0.00	4.1341	(8.5632)	0.0000	3	(4.4291)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/10/2025	SDB3260188346	0	(7,700)	0.9827	(8,168.56)	(7,566.47)	0.0000	4.3300	(968.26)	0.00	2.9475	(6.1053)	0.0000	3	(3.1578)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(700)	0.9827	(742.60)	(687.86)	0.0000	4.3300	(968.26)	0.00	0.2680	(0.5550)	0.0000	3	(0.2871)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(3,500)	0.9827	(3,712.98)	(3,439.31)	0.0000	4.3300	(968.26)	0.00	1.3398	(2.7751)	0.0000	3	(1.4353)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(1,700)	0.9827	(1,803.45)	(1,670.52)	0.0000	4.3300	(968.26)	0.00	0.6507	(1.3479)	0.0000	3	(0.6972)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(2,200)	0.9827	(2,333.87)	(2,161.85)	0.0000	4.3300	(968.26)	0.00	0.8421	(1.7444)	0.0000	3	(0.9022)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(2,200)	0.9827	(2,333.87)	(2,161.85)	0.0000	4.3300	(968.26)	0.00	0.8421	(1.7444)	0.0000	3	(0.9022)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(9,400)	0.9827	(9,972.01)	(9,236.99)	0.0000	4.3300	(968.26)	0.00	3.5982	(7.4532)	0.0000	3	(3.8549)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(11,600)	0.9827	(12,305.88)	(11,398.84)	0.0000	4.3300	(968.26)	0.00	4.4404	(9.1975)	0.0000	3	(4.7572)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(8,200)	0.9827	(8,698.99)	(8,057.80)	0.0000	4.3300	(968.26)	0.00	3.1389	(6.5017)	0.0000	3	(3.3628)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(1,800)	0.9827	(1,909.53)	(1,768.79)	0.0000	4.3300	(968.26)	0.00	0.6890	(1.4272)	0.0000	3	(0.7382)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(2,500)	0.9827	(2,652.13)	(2,456.65)	0.0000	4.3300	(968.26)	0.00	0.9570	(1.9822)	0.0000	3	(1.0252)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(14,300)	0.9827	(15,170.18)	(14,052.02)	0.0000	4.3300	(968.26)	0.00	5.4739	(11.3383)	0.0000	3	(5.8644)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(1,000)	0.9827	(1,060.85)	(982.66)	0.0000	4.3300	(968.26)	0.00	0.3828	(0.7929)	0.0000	3	(0.4101)	02/04/2025
BCP_n.BK	01/10/2025	SDB3260188346	0	(30,800)	0.9827	(32,674.24)	(30,265.90)	0.0000	4.3300	(968.26)	0.00	11.7900	(24.4210)	0.0000	3	(12.6311)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(1,900)	0.9849	(1,870.60)	(1,871.38)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.5033)	0.0000	1	(0.2783)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(10,900)	0.9849	(11,000.30)	(10,735.80)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8875)	0.0000	1	(1.5644)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(24,400)	0.9849	(25,025.96)	(24,032.44)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.4638)	0.0000	1	(3.4537)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(52,800)	0.9849	(56,012.99)	(52,004.62)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.9872)	0.0000	1	(7.2501)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(29,200)	0.9849	(30,976.88)	(28,760.13)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.7353)	0.0000	1	(4.0095)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(21,300)	0.9849	(22,596.15)	(20,979.14)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.6426)	0.0000	1	(2.9247)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(19,200)	0.9849	(20,368.36)	(18,910.77)	0.0000	4.3300	(968.26)	0.00	2.4499	(5.0863)	0.0000	1	(2.6364)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(7,000)	0.9849	(7,425.96)	(6,894.55)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8544)	0.0000	1	(0.9612)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(16,800)	0.9849	(11,457.20)	(10,637.31)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8610)	0.0000	1	(1.4830)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(10,800)	0.9849	(7,213.79)	(6,697.56)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.8014)	0.0000	1	(0.9337)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(400)	0.9849	(424.34)	(393.97)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1060)	0.0000	1	(0.0549)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(22,100)	0.9849	(23,444.83)	(21,767.09)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.8545)	0.0000	1	(3.0346)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(11,800)	0.9849	(12,518.05)	(11,622.24)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.1259)	0.0000	1	(1.6203)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(900)	0.9849	(954.77)	(886.44)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2384)	0.0000	1	(0.1236)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(9,100)	0.9849	(9,653.75)	(8,962.92)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.4107)	0.0000	1	(1.2495)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(16,000)	0.9849	(16,973.63)	(15,758.98)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.2385)	0.0000	1	(2.1970)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(37,300)	0.9849	(39,569.78)	(36,738.11)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.8811)	0.0000	1	(5.1217)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(1,300)	0.9849	(1,379.11)	(1,280.42)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3444)	0.0000	1	(0.1785)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(2,700)	0.9849	(2,864.30)	(2,659.33)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7153)	0.0000	1	(0.3707)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(300)	0.9849	(318.26)	(295.48)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0795)	0.0000	1	(0.0412)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(29,400)	0.9849	(31,189.05)	(28,957.12)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.7883)	0.0000	1	(4.0370)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(34,700)	0.9849	(36,811.56)	(34,177.28)	0.0000	4.3300	(968.26)	0.00	4.4276	(9.1923)	0.0000	1	(4.7647)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(30,900)	0.9849	(32,780.33)	(30,434.52)	0.0000	4.3300	(968.26)	0.00	3.9427	(8.1857)	0.0000	1	(4.2429)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(38,400)	0.9849	(40,736.72)	(37,821.54)	0.0000	4.3300	(968.26)	0.00	4.8997	(10.1725)	0.0000	1	(5.2728)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(15,600)	0.9849	(16,549.29)	(15,365.00)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.1326)	0.0000	1	(2.1421)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(3,400)	0.9849	(3,606.90)	(3,348.78)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.9007)	0.0000	1	(0.4669)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(10,800)	0.9849	(11,457.20)	(10,637.31)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8610)	0.0000	1	(1.4830)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(7,700)	0.9849	(8,168.56)	(7,584.01)	0.0000	4.3300	(968.26)	0.00	0.9825	(2.0398)	0.0000	1	(1.0573)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(700)	0.9849	(742.60)	(689.46)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1854)	0.0000	1	(0.0961)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(3,500)	0.9849	(3,712.98)	(3,447.28)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9272)	0.0000	1	(0.4806)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(1,700)	0.9849	(1,803.45)	(1,674.39)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4503)	0.0000	1	(0.2334)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(2,200)	0.9849	(2,333.87)	(2,166.86)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5828)	0.0000	1	(0.3021)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(2,200)	0.9849	(2,333.87)	(2,166.86)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5828)	0.0000	1	(0.3021)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(9,400)	0.9849	(9,972.01)	(9,258.40)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4901)	0.0000	1	(1.2907)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(11,600)	0.9849	(12,305.88)	(11,425.26)	0.0000	4.3300	(968.26)	0.00	1.4801	(3.0729)	0.0000	1	(1.5928)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(8,200)	0.9849	(8,698.99)	(8,076.48)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1723)	0.0000	1	(1.1260)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(1,800)	0.9849	(1,909.53)	(1,772.88)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4768)	0.0000	1	(0.2472)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(2,500)	0.9849	(2,652.13)	(2,462.34)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6623)	0.0000	1	(0.3433)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(14,300)	0.9849	(15,170.18)	(14,084.58)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.7882)	0.0000	1	(1.9636)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/09/2025	SDB3260188346	0	(1,000)	0.9849	(1,060.85)	(984.94)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2649)	0.0000	1	(0.1373)	02/04/2025
BCP_n.BK	01/09/2025	SDB3260188346	0	(30,800)	0.9849	(32,674.24)	(30,336.03)	0.0000	4.3300	(968.26)	0.00	3.9300	(8.1592)	0.0000	1	(4.2292)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(1,900)	0.9732	(1,870.60)	(1,849.05)	0.0000	4.3300	(968.26)	0.00	0.2250	(0.4973)	0.0000	1	(0.2723)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(10,900)	0.9732	(11,000.30)	(10,607.69)	0.0000	4.3300	(968.26)	0.00	1.3231	(2.8531)	0.0000	1	(1.5300)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(24,400)	0.9732	(25,025.96)	(23,745.67)	0.0000	4.3300	(968.26)	0.00	3.0101	(6.3867)	0.0000	1	(3.3766)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(52,800)	0.9732	(56,012.99)	(51,384.06)	0.0000	4.3300	(968.26)	0.00	6.7371	(13.8203)	0.0000	1	(7.0832)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(29,200)	0.9732	(30,976.88)	(28,416.94)	0.0000	4.3300	(968.26)	0.00	3.7258	(7.6430)	0.0000	1	(3.9172)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(21,300)	0.9732	(22,596.15)	(20,728.80)	0.0000	4.3300	(968.26)	0.00	2.7178	(5.5752)	0.0000	1	(2.8574)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(19,200)	0.9732	(20,368.36)	(18,685.11)	0.0000	4.3300	(968.26)	0.00	2.4499	(5.0256)	0.0000	1	(2.5757)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(7,000)	0.9732	(7,425.96)	(6,812.28)	0.0000	4.3300	(968.26)	0.00	0.8932	(1.8322)	0.0000	1	(0.9391)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(10,800)	0.9732	(11,457.20)	(10,510.38)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8269)	0.0000	1	(1.4488)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(6,800)	0.9732	(7,213.79)	(6,617.64)	0.0000	4.3300	(968.26)	0.00	0.8677	(1.7799)	0.0000	1	(0.9122)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(400)	0.9732	(424.34)	(389.27)	0.0000	4.3300	(968.26)	0.00	0.0510	(0.1047)	0.0000	1	(0.0537)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(22,100)	0.9732	(23,444.83)	(21,507.34)	0.0000	4.3300	(968.26)	0.00	2.8199	(5.7846)	0.0000	1	(2.9647)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(11,800)	0.9732	(12,518.05)	(11,483.56)	0.0000	4.3300	(968.26)	0.00	1.5056	(3.0886)	0.0000	1	(1.5830)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(900)	0.9732	(954.77)	(875.86)	0.0000	4.3300	(968.26)	0.00	0.1148	(0.2356)	0.0000	1	(0.1207)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(9,100)	0.9732	(9,653.75)	(8,855.97)	0.0000	4.3300	(968.26)	0.00	1.1611	(2.3819)	0.0000	1	(1.2208)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(16,000)	0.9732	(16,973.63)	(15,570.93)	0.0000	4.3300	(968.26)	0.00	2.0416	(4.1880)	0.0000	1	(2.1464)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(37,300)	0.9732	(39,569.78)	(36,299.73)	0.0000	4.3300	(968.26)	0.00	4.7594	(9.7632)	0.0000	1	(5.0038)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(1,300)	0.9732	(1,379.11)	(1,265.14)	0.0000	4.3300	(968.26)	0.00	0.1659	(0.3403)	0.0000	1	(0.1744)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(2,700)	0.9732	(2,864.30)	(2,627.59)	0.0000	4.3300	(968.26)	0.00	0.3445	(0.7067)	0.0000	1	(0.3622)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(300)	0.9732	(318.26)	(291.95)	0.0000	4.3300	(968.26)	0.00	0.0383	(0.0785)	0.0000	1	(0.0402)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(29,400)	0.9732	(31,189.05)	(28,611.58)	0.0000	4.3300	(968.26)	0.00	3.7513	(7.6954)	0.0000	1	(3.9440)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(34,700)	0.9732	(36,811.56)	(33,769.45)	0.0000	4.3300	(968.26)	0.00	4.4276	(9.0827)	0.0000	1	(4.6550)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(30,900)	0.9732	(32,780.33)	(30,071.35)	0.0000	4.3300	(968.26)	0.00	3.9427	(8.0880)	0.0000	1	(4.1453)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(38,400)	0.9732	(40,736.72)	(37,370.23)	0.0000	4.3300	(968.26)	0.00	4.8997	(10.0511)	0.0000	1	(5.1514)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(15,600)	0.9732	(16,549.29)	(15,181.65)	0.0000	4.3300	(968.26)	0.00	1.9905	(4.0833)	0.0000	1	(2.0928)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(3,400)	0.9732	(3,606.90)	(3,308.82)	0.0000	4.3300	(968.26)	0.00	0.4338	(0.8899)	0.0000	1	(0.4561)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(10,800)	0.9732	(11,457.20)	(10,510.38)	0.0000	4.3300	(968.26)	0.00	1.3780	(2.8269)	0.0000	1	(1.4488)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(7,700)	0.9732	(8,168.56)	(7,493.51)	0.0000	4.3300	(968.26)	0.00	0.9825	(2.0155)	0.0000	1	(1.0330)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(700)	0.9732	(742.60)	(681.23)	0.0000	4.3300	(968.26)	0.00	0.0893	(0.1832)	0.0000	1	(0.0939)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(3,500)	0.9732	(3,712.98)	(3,406.14)	0.0000	4.3300	(968.26)	0.00	0.4466	(0.9161)	0.0000	1	(0.4695)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(1,700)	0.9732	(1,803.45)	(1,654.41)	0.0000	4.3300	(968.26)	0.00	0.2169	(0.4450)	0.0000	1	(0.2281)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(2,200)	0.9732	(2,333.87)	(2,141.00)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5758)	0.0000	1	(0.2951)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(2,200)	0.9732	(2,333.87)	(2,141.00)	0.0000	4.3300	(968.26)	0.00	0.2807	(0.5758)	0.0000	1	(0.2951)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(9,400)	0.9732	(9,972.01)	(9,147.92)	0.0000	4.3300	(968.26)	0.00	1.1994	(2.4604)	0.0000	1	(1.2610)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(11,600)	0.9732	(12,305.88)	(11,288.92)	0.0000	4.3300	(968.26)	0.00	1.4801	(3.0363)	0.0000	1	(1.5562)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(8,200)	0.9732	(8,698.99)	(7,980.10)	0.0000	4.3300	(968.26)	0.00	1.0463	(2.1463)	0.0000	1	(1.1000)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(1,800)	0.9732	(1,909.53)	(1,751.73)	0.0000	4.3300	(968.26)	0.00	0.2297	(0.4711)	0.0000	1	(0.2415)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(2,500)	0.9732	(2,652.13)	(2,432.96)	0.0000	4.3300	(968.26)	0.00	0.3190	(0.6544)	0.0000	1	(0.3354)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(14,300)	0.9732	(15,170.18)	(13,916.52)	0.0000	4.3300	(968.26)	0.00	1.8246	(3.7430)	0.0000	1	(1.9184)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(1,000)	0.9732	(1,060.85)	(973.18)	0.0000	4.3300	(968.26)	0.00	0.1276	(0.2617)	0.0000	1	(0.1342)	02/04/2025
BCP_n.BK	01/08/2025	SDB3260188346	0	(30,800)	0.9732	(32,674.24)	(29,974.04)	0.0000	4.3300	(968.26)	0.00	3.9300	(8.0618)	0.0000	1	(4.1319)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(10,900)	1.0078	(11,000.30)	(10,985.36)	0.0000	4.3300	(968.15)	0.00	1.3231	(2.9543)	0.0000	1	(1.6312)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(24,400)	1.0078	(25,025.96)	(24,591.08)	0.0000	4.3300	(968.15)	0.00	3.0101	(6.6133)	0.0000	1	(3.6032)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(52,800)	1.0078	(56,012.99)	(53,213.48)	0.0000	4.3300	(968.15)	0.00	6.7371	(14.3107)	0.0000	1	(7.5736)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(29,200)	1.0078	(30,976.88)	(29,428.67)	0.0000	4.3300	(968.15)	0.00	3.7258	(7.9143)	0.0000	1	(4.1884)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(21,300)	1.0078	(22,596.15)	(21,466.80)	0.0000	4.3300	(968.15)	0.00	2.7178	(5.7731)	0.0000	1	(3.0553)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(19,200)	1.0078	(20,368.36)	(19,350.36)	0.0000	4.3300	(968.15)	0.00	2.4499	(5.2039)	0.0000	1	(2.7540)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(7,000)	1.0078	(7,425.96)	(7,054.82)	0.0000	4.3300	(968.15)	0.00	0.8932	(1.8973)	0.0000	1	(1.0041)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(10,800)	1.0078	(11,457.20)	(10,884.57)	0.0000	4.3300	(968.15)	0.00	1.3780	(2.9272)	0.0000	1	(1.5491)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(6,800)	1.0078	(7,213.79)	(6,853.25)	0.0000	4.3300	(968.15)	0.00	0.8677	(1.8430)	0.0000	1	(0.9754)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(400)	1.0078	(424.34)	(403.13)	0.0000	4.3300	(968.15)	0.00	0.0510	(0.1084)	0.0000	1	(0.0574)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/07/2025	SDB3260188346	0	(22,100)	1.0078	(23,444.83)	(22,273.07)	0.0000	4.3300	(968.15)	0.00	2.8199	(5.9899)	0.0000	1	(3.1700)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(11,800)	1.0078	(12,518.05)	(11,892.41)	0.0000	4.3300	(968.15)	0.00	1.5056	(3.1982)	0.0000	1	(1.6926)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(900)	1.0078	(954.77)	(907.05)	0.0000	4.3300	(968.15)	0.00	0.1148	(0.2439)	0.0000	1	(0.1291)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(9,100)	1.0078	(9,653.75)	(9,171.26)	0.0000	4.3300	(968.15)	0.00	1.1611	(2.4664)	0.0000	1	(1.3053)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(16,000)	1.0078	(16,973.63)	(16,125.30)	0.0000	4.3300	(968.15)	0.00	2.0416	(4.3366)	0.0000	1	(2.2950)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(37,300)	1.0078	(39,569.78)	(37,592.10)	0.0000	4.3300	(968.15)	0.00	4.7594	(10.1096)	0.0000	1	(5.3503)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(1,300)	1.0078	(1,379.11)	(1,310.18)	0.0000	4.3300	(968.15)	0.00	0.1659	(0.3523)	0.0000	1	(0.1865)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(2,700)	1.0078	(2,864.30)	(2,721.14)	0.0000	4.3300	(968.15)	0.00	0.3445	(0.7318)	0.0000	1	(0.3873)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(300)	1.0078	(318.26)	(302.35)	0.0000	4.3300	(968.15)	0.00	0.0383	(0.0813)	0.0000	1	(0.0430)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(29,400)	1.0078	(31,189.05)	(29,630.23)	0.0000	4.3300	(968.15)	0.00	3.7513	(7.9685)	0.0000	1	(4.2171)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(34,700)	1.0078	(36,811.56)	(34,971.74)	0.0000	4.3300	(968.15)	0.00	4.4276	(9.4049)	0.0000	1	(4.9773)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(30,900)	1.0078	(32,780.33)	(31,141.98)	0.0000	4.3300	(968.15)	0.00	3.9427	(8.3750)	0.0000	1	(4.4323)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(38,400)	1.0078	(40,736.72)	(38,700.71)	0.0000	4.3300	(968.15)	0.00	4.8997	(10.4078)	0.0000	1	(5.5081)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(15,600)	1.0078	(16,549.29)	(15,722.16)	0.0000	4.3300	(968.15)	0.00	1.9905	(4.2282)	0.0000	1	(2.2376)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(3,400)	1.0078	(3,606.90)	(3,426.63)	0.0000	4.3300	(968.15)	0.00	0.4338	(0.9215)	0.0000	1	(0.4877)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(10,800)	1.0078	(11,457.20)	(10,884.57)	0.0000	4.3300	(968.15)	0.00	1.3780	(2.9272)	0.0000	1	(1.5491)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(7,700)	1.0078	(8,168.56)	(7,760.30)	0.0000	4.3300	(968.15)	0.00	0.9825	(2.0870)	0.0000	1	(1.1045)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(700)	1.0078	(742.60)	(705.48)	0.0000	4.3300	(968.15)	0.00	0.0893	(0.1897)	0.0000	1	(0.1004)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(3,500)	1.0078	(3,712.98)	(3,527.41)	0.0000	4.3300	(968.15)	0.00	0.4466	(0.9486)	0.0000	1	(0.5020)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(1,700)	1.0078	(1,803.45)	(1,713.31)	0.0000	4.3300	(968.15)	0.00	0.2169	(0.4608)	0.0000	1	(0.2438)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(2,200)	1.0078	(2,333.87)	(2,217.23)	0.0000	4.3300	(968.15)	0.00	0.2807	(0.5963)	0.0000	1	(0.3156)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(2,200)	1.0078	(2,333.87)	(2,217.23)	0.0000	4.3300	(968.15)	0.00	0.2807	(0.5963)	0.0000	1	(0.3156)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(9,400)	1.0078	(9,972.01)	(9,473.61)	0.0000	4.3300	(968.15)	0.00	1.1994	(2.5477)	0.0000	1	(1.3483)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(11,600)	1.0078	(12,305.88)	(11,690.84)	0.0000	4.3300	(968.15)	0.00	1.4801	(3.1440)	0.0000	1	(1.6639)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(8,200)	1.0078	(8,698.99)	(8,264.21)	0.0000	4.3300	(968.15)	0.00	1.0463	(2.2225)	0.0000	1	(1.1762)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(1,800)	1.0078	(1,909.53)	(1,814.10)	0.0000	4.3300	(968.15)	0.00	0.2297	(0.4879)	0.0000	1	(0.2582)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(2,500)	1.0078	(2,652.13)	(2,519.58)	0.0000	4.3300	(968.15)	0.00	0.3190	(0.6776)	0.0000	1	(0.3586)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(14,300)	1.0078	(15,170.18)	(14,411.98)	0.0000	4.3300	(968.15)	0.00	1.8246	(3.8758)	0.0000	1	(2.0512)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(1,000)	1.0078	(1,060.85)	(1,007.83)	0.0000	4.3300	(968.15)	0.00	0.1276	(0.2710)	0.0000	1	(0.1434)	02/04/2025
BCP_n.BK	01/07/2025	SDB3260188346	0	(30,800)	1.0078	(32,674.24)	(31,041.19)	0.0000	4.3300	(968.15)	0.00	3.9300	(8.3479)	0.0000	1	(4.4179)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(24,400)	1.0235	(25,025.96)	(24,974.40)	0.0000	4.3300	(966.99)	0.00	3.0101	(6.7083)	0.0000	1	(3.6983)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(52,800)	1.0235	(56,012.99)	(54,042.96)	0.0000	4.3300	(966.99)	0.00	6.7371	(14.5164)	0.0000	1	(7.7792)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(29,200)	1.0235	(30,976.88)	(29,887.40)	0.0000	4.3300	(966.99)	0.00	3.7258	(8.0280)	0.0000	1	(4.3022)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(21,300)	1.0235	(22,596.15)	(21,801.42)	0.0000	4.3300	(966.99)	0.00	2.7178	(5.8560)	0.0000	1	(3.1382)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(19,200)	1.0235	(20,368.36)	(19,651.99)	0.0000	4.3300	(966.99)	0.00	2.4499	(5.2787)	0.0000	1	(2.8288)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(7,000)	1.0235	(7,425.96)	(7,164.79)	0.0000	4.3300	(966.99)	0.00	0.8932	(1.9245)	0.0000	1	(1.0313)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(10,800)	1.0235	(11,457.20)	(11,054.24)	0.0000	4.3300	(966.99)	0.00	1.3780	(2.9693)	0.0000	1	(1.5912)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(6,800)	1.0235	(7,213.79)	(6,960.08)	0.0000	4.3300	(966.99)	0.00	0.8677	(1.8695)	0.0000	1	(1.0019)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(400)	1.0235	(424.34)	(409.42)	0.0000	4.3300	(966.99)	0.00	0.0510	(0.1100)	0.0000	1	(0.0589)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(22,100)	1.0235	(23,444.83)	(22,620.26)	0.0000	4.3300	(966.99)	0.00	2.8199	(6.0760)	0.0000	1	(3.2561)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(11,800)	1.0235	(12,518.05)	(12,077.78)	0.0000	4.3300	(966.99)	0.00	1.5056	(3.2442)	0.0000	1	(1.7385)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(900)	1.0235	(954.77)	(921.19)	0.0000	4.3300	(966.99)	0.00	0.1148	(0.2474)	0.0000	1	(0.1326)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(9,100)	1.0235	(9,653.75)	(9,314.22)	0.0000	4.3300	(966.99)	0.00	1.1611	(2.5019)	0.0000	1	(1.3407)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(16,000)	1.0235	(16,973.63)	(16,376.66)	0.0000	4.3300	(966.99)	0.00	2.0416	(4.3989)	0.0000	1	(2.3573)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(37,300)	1.0235	(39,569.78)	(38,178.08)	0.0000	4.3300	(966.99)	0.00	4.7594	(10.2549)	0.0000	1	(5.4956)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(1,300)	1.0235	(1,379.11)	(1,330.60)	0.0000	4.3300	(966.99)	0.00	0.1659	(0.3574)	0.0000	1	(0.1915)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(2,700)	1.0235	(2,864.30)	(2,763.56)	0.0000	4.3300	(966.99)	0.00	0.3445	(0.7423)	0.0000	1	(0.3978)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(300)	1.0235	(318.26)	(307.06)	0.0000	4.3300	(966.99)	0.00	0.0383	(0.0825)	0.0000	1	(0.0442)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(29,400)	1.0235	(31,189.05)	(30,092.11)	0.0000	4.3300	(966.99)	0.00	3.7513	(8.0830)	0.0000	1	(4.3316)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(34,700)	1.0235	(36,811.56)	(35,516.87)	0.0000	4.3300	(966.99)	0.00	4.4276	(9.5401)	0.0000	1	(5.1125)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(30,900)	1.0235	(32,780.33)	(31,627.42)	0.0000	4.3300	(966.99)	0.00	3.9427	(8.4954)	0.0000	1	(4.5526)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(38,400)	1.0235	(40,736.72)	(39,303.97)	0.0000	4.3300	(966.99)	0.00	4.8997	(10.5574)	0.0000	1	(5.6576)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(15,600)	1.0235	(16,549.29)	(15,967.24)	0.0000	4.3300	(966.99)	0.00	1.9905	(4.2889)	0.0000	1	(2.2984)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/06/2025	SDB3260188346	0	(3,400)	1.0235	(3,606.90)	(3,480.04)	0.0000	4.3300	(966.99)	0.00	0.4338	(0.9348)	0.0000	1	(0.5009)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(10,800)	1.0235	(11,457.20)	(11,054.24)	0.0000	4.3300	(966.99)	0.00	1.3780	(2.9693)	0.0000	1	(1.5912)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(7,700)	1.0235	(8,168.56)	(7,881.27)	0.0000	4.3300	(966.99)	0.00	0.9825	(2.1170)	0.0000	1	(1.1345)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(700)	1.0235	(742.60)	(716.48)	0.0000	4.3300	(966.99)	0.00	0.0893	(0.1925)	0.0000	1	(0.1031)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(3,500)	1.0235	(3,712.98)	(3,582.39)	0.0000	4.3300	(966.99)	0.00	0.4466	(0.9623)	0.0000	1	(0.5157)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(1,700)	1.0235	(1,803.45)	(1,740.02)	0.0000	4.3300	(966.99)	0.00	0.2169	(0.4674)	0.0000	1	(0.2505)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(2,200)	1.0235	(2,333.87)	(2,251.79)	0.0000	4.3300	(966.99)	0.00	0.2807	(0.6048)	0.0000	1	(0.3241)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(2,200)	1.0235	(2,333.87)	(2,251.79)	0.0000	4.3300	(966.99)	0.00	0.2807	(0.6048)	0.0000	1	(0.3241)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(9,400)	1.0235	(9,972.01)	(9,621.29)	0.0000	4.3300	(966.99)	0.00	1.1994	(2.5844)	0.0000	1	(1.3849)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(11,600)	1.0235	(12,305.88)	(11,873.08)	0.0000	4.3300	(966.99)	0.00	1.4801	(3.1892)	0.0000	1	(1.7091)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(8,200)	1.0235	(8,698.99)	(8,393.04)	0.0000	4.3300	(966.99)	0.00	1.0463	(2.2544)	0.0000	1	(1.2081)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(1,800)	1.0235	(1,909.53)	(1,842.37)	0.0000	4.3300	(966.99)	0.00	0.2297	(0.4949)	0.0000	1	(0.2652)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(2,500)	1.0235	(2,652.13)	(2,558.85)	0.0000	4.3300	(966.99)	0.00	0.3190	(0.6873)	0.0000	1	(0.3683)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(14,300)	1.0235	(15,170.18)	(14,636.64)	0.0000	4.3300	(966.99)	0.00	1.8246	(3.9315)	0.0000	1	(2.1069)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(1,000)	1.0235	(1,060.85)	(1,023.54)	0.0000	4.3300	(966.99)	0.00	0.1276	(0.2749)	0.0000	1	(0.1473)	02/04/2025
BCP_n.BK	01/06/2025	SDB3260188346	0	(30,800)	1.0235	(32,674.24)	(31,525.06)	0.0000	4.3300	(966.99)	0.00	3.9300	(8.4679)	0.0000	1	(4.5379)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(52,800)	1.0609	(56,012.99)	(56,012.99)	0.0000	4.3300	(969.00)	0.00	20.2114	(45.2304)	0.0000	3	(25.0190)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(29,200)	1.0609	(30,976.88)	(30,976.88)	0.0000	4.3300	(969.00)	0.00	11.1775	(25.0138)	0.0000	3	(13.8363)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(21,300)	1.0609	(22,596.15)	(22,596.15)	0.0000	4.3300	(969.00)	0.00	8.1534	(18.2463)	0.0000	3	(10.0929)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(19,200)	1.0609	(20,368.36)	(20,368.36)	0.0000	4.3300	(969.00)	0.00	7.3496	(16.4474)	0.0000	3	(9.0978)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(7,000)	1.0609	(7,425.96)	(7,425.96)	0.0000	4.3300	(969.00)	0.00	2.6795	(5.9965)	0.0000	3	(3.3169)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(10,800)	1.0609	(11,457.20)	(11,457.20)	0.0000	4.3300	(969.00)	0.00	4.1341	(9.2517)	0.0000	3	(5.1175)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(6,800)	1.0609	(7,213.79)	(7,213.79)	0.0000	4.3300	(969.00)	0.00	2.6030	(5.8251)	0.0000	3	(3.2221)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(400)	1.0609	(424.34)	(424.34)	0.0000	4.3300	(969.00)	0.00	0.1531	(0.3427)	0.0000	3	(0.1895)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(22,100)	1.0609	(23,444.83)	(23,444.83)	0.0000	4.3300	(969.00)	0.00	8.4597	(18.9317)	0.0000	3	(10.4720)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(11,800)	1.0609	(12,518.05)	(12,518.05)	0.0000	4.3300	(969.00)	0.00	4.5169	(10.1083)	0.0000	3	(5.5914)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(900)	1.0609	(954.77)	(954.77)	0.0000	4.3300	(969.00)	0.00	0.3445	(0.7710)	0.0000	3	(0.4265)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(9,100)	1.0609	(9,653.75)	(9,653.75)	0.0000	4.3300	(969.00)	0.00	3.4834	(7.7954)	0.0000	3	(4.3120)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(16,000)	1.0609	(16,973.63)	(16,973.63)	0.0000	4.3300	(969.00)	0.00	6.1247	(13.7062)	0.0000	3	(7.5815)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(37,300)	1.0609	(39,569.78)	(39,569.78)	0.0000	4.3300	(969.00)	0.00	14.2781	(31.9525)	0.0000	3	(17.6744)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(1,300)	1.0609	(1,379.11)	(1,379.11)	0.0000	4.3300	(969.00)	0.00	0.4976	(1.1136)	0.0000	3	(0.6160)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(2,700)	1.0609	(2,864.30)	(2,864.30)	0.0000	4.3300	(969.00)	0.00	1.0335	(2.3129)	0.0000	3	(1.2794)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(300)	1.0609	(318.26)	(318.26)	0.0000	4.3300	(969.00)	0.00	0.1148	(0.2570)	0.0000	3	(0.1422)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(29,400)	1.0609	(31,189.05)	(31,189.05)	0.0000	4.3300	(969.00)	0.00	11.2540	(25.1851)	0.0000	3	(13.9310)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(34,700)	1.0609	(36,811.56)	(36,811.56)	0.0000	4.3300	(969.00)	0.00	13.2828	(29.7253)	0.0000	3	(16.4424)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(30,900)	1.0609	(32,780.33)	(32,780.33)	0.0000	4.3300	(969.00)	0.00	11.8282	(26.4700)	0.0000	3	(14.6418)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(38,400)	1.0609	(40,736.72)	(40,736.72)	0.0000	4.3300	(969.00)	0.00	14.6992	(32.8948)	0.0000	3	(18.1957)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(15,600)	1.0609	(16,549.29)	(16,549.29)	0.0000	4.3300	(969.00)	0.00	5.9715	(13.3635)	0.0000	3	(7.3920)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(3,400)	1.0609	(3,606.90)	(3,606.90)	0.0000	4.3300	(969.00)	0.00	1.3015	(2.9126)	0.0000	3	(1.6111)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(10,800)	1.0609	(11,457.20)	(11,457.20)	0.0000	4.3300	(969.00)	0.00	4.1341	(9.2517)	0.0000	3	(5.1175)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(7,700)	1.0609	(8,168.56)	(8,168.56)	0.0000	4.3300	(969.00)	0.00	2.9475	(6.5961)	0.0000	3	(3.6486)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(700)	1.0609	(742.60)	(742.60)	0.0000	4.3300	(969.00)	0.00	0.2680	(0.5996)	0.0000	3	(0.3317)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(3,500)	1.0609	(3,712.98)	(3,712.98)	0.0000	4.3300	(969.00)	0.00	1.3398	(2.9982)	0.0000	3	(1.6585)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(1,700)	1.0609	(1,803.45)	(1,803.45)	0.0000	4.3300	(969.00)	0.00	0.6507	(1.4563)	0.0000	3	(0.8055)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(2,200)	1.0609	(2,333.87)	(2,333.87)	0.0000	4.3300	(969.00)	0.00	0.8421	(1.8846)	0.0000	3	(1.0425)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(2,200)	1.0609	(2,333.87)	(2,333.87)	0.0000	4.3300	(969.00)	0.00	0.8421	(1.8846)	0.0000	3	(1.0425)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(9,400)	1.0609	(9,972.01)	(9,972.01)	0.0000	4.3300	(969.00)	0.00	3.5982	(8.0524)	0.0000	3	(4.4541)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(11,600)	1.0609	(12,305.88)	(12,305.88)	0.0000	4.3300	(969.00)	0.00	4.4404	(9.9370)	0.0000	3	(5.4966)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(8,200)	1.0609	(8,698.99)	(8,698.99)	0.0000	4.3300	(969.00)	0.00	3.1389	(7.0244)	0.0000	3	(3.8855)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(1,800)	1.0609	(1,909.53)	(1,909.53)	0.0000	4.3300	(969.00)	0.00	0.6890	(1.5419)	0.0000	3	(0.8529)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(2,500)	1.0609	(2,652.13)	(2,652.13)	0.0000	4.3300	(969.00)	0.00	0.9570	(2.1416)	0.0000	3	(1.1846)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(14,300)	1.0609	(15,170.18)	(15,170.18)	0.0000	4.3300	(969.00)	0.00	5.4739	(12.2499)	0.0000	3	(6.7760)	02/04/2025
BCP_n.BK	01/03/2025	SDB3260188346	0	(1,000)	1.0609	(1,060.85)	(1,060.85)	0.0000	4.3300	(969.00)	0.00	0.3828	(0.8566)	0.0000	3	(0.4738)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BCP_n.BK	01/03/2025	SDB3260188346	0	(30,800)	1.0609	(32,674.24)	(32,674.24)	0.0000	4.3300	(969.00)	0.00	11.7900	(26.3844)	0.0000	3	(14.5944)	02/04/2025
TOTAL BANGCHAK CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE												1,028.4415	(2,161.4841)	0.0000		(1,133.0427)	
BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LIMITED LOCAL SHARE																	
BDMS_n.BK	01/17/2025	SDB3264650037	0	(9,700)	0.6853	(6,817.07)	(6,647.76)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0923)	0.0000	1	0.7276	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(126,700)	0.6853	(90,724.30)	(86,832.07)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2060)	0.0000	1	9.7061	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(81,900)	0.6853	(58,640.73)	(56,129.02)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7796)	0.0000	1	6.2736	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(233,800)	0.6853	(168,796.12)	(160,231.56)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2254)	0.0000	1	18.0770	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(44,500)	0.6853	(32,127.58)	(30,497.45)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4236)	0.0000	1	3.4407	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(884,800)	0.6853	(638,797.29)	(606,385.29)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.4220)	0.0000	1	68.4111	02/04/2025
BDMS_n.BK	01/17/2025	SDB3264650037	0	(263,800)	0.6853	(190,455.16)	(180,791.64)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5110)	0.0000	1	20.3965	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(9,700)	0.6736	(6,817.07)	(6,534.15)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0908)	0.0000	1	0.7292	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(126,700)	0.6736	(90,724.30)	(85,348.16)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.1854)	0.0000	1	9.7267	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(81,900)	0.6736	(58,640.73)	(55,169.81)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7662)	0.0000	1	6.2869	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(233,800)	0.6736	(168,796.12)	(157,493.29)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.1874)	0.0000	1	18.1150	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(44,500)	0.6736	(32,127.58)	(29,976.27)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4163)	0.0000	1	3.4479	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(884,800)	0.6736	(638,797.29)	(596,022.52)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.2781)	0.0000	1	68.5550	02/04/2025
BDMS_n.BK	01/16/2025	SDB3264650037	0	(263,800)	0.6736	(190,455.16)	(177,702.01)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.4681)	0.0000	1	20.4394	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(9,700)	0.6870	(6,817.07)	(6,664.17)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0926)	0.0000	1	0.7274	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(126,700)	0.6870	(90,724.30)	(87,046.45)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2090)	0.0000	1	9.7031	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(81,900)	0.6870	(58,640.73)	(56,267.59)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7815)	0.0000	1	6.2717	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(233,800)	0.6870	(168,796.12)	(160,627.15)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2309)	0.0000	1	18.0715	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(44,500)	0.6870	(32,127.58)	(30,572.75)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4246)	0.0000	1	3.4396	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(884,800)	0.6870	(638,797.29)	(607,882.37)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.4428)	0.0000	1	68.3903	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(263,800)	0.6870	(190,455.16)	(181,237.99)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5172)	0.0000	1	20.3903	02/04/2025
BDMS_n.BK	01/15/2025	SDB3264650037	0	(4,200)	0.6870	(3,032.27)	(2,885.52)	0.0000	4.3300	(50.00)	0.00	0.3647	(0.0401)	0.0000	1	0.3246	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(9,700)	0.6844	(6,817.07)	(6,638.47)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0922)	0.0000	1	0.7277	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(126,700)	0.6844	(90,724.30)	(86,710.69)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2043)	0.0000	1	9.7078	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(81,900)	0.6844	(58,640.73)	(56,050.56)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7785)	0.0000	1	6.2747	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(233,800)	0.6844	(168,796.12)	(160,007.58)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2223)	0.0000	1	18.0801	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(44,500)	0.6844	(32,127.58)	(30,454.82)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4230)	0.0000	1	3.4412	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(884,800)	0.6844	(638,797.29)	(605,537.65)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.4102)	0.0000	1	68.4229	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(263,800)	0.6844	(190,455.16)	(180,538.92)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5075)	0.0000	1	20.4000	02/04/2025
BDMS_n.BK	01/14/2025	SDB3264650037	0	(60,700)	0.6844	(43,823.46)	(41,541.74)	0.0000	4.3300	(50.00)	0.00	5.2710	(0.5770)	0.0000	1	4.6940	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(9,700)	0.6832	(6,817.07)	(6,626.98)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0920)	0.0000	1	0.7279	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(126,700)	0.6832	(90,724.30)	(86,560.68)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2022)	0.0000	1	9.7099	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(81,900)	0.6832	(58,640.73)	(55,953.59)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7771)	0.0000	1	6.2760	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(233,800)	0.6832	(168,796.12)	(159,730.76)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2185)	0.0000	1	18.0839	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(44,500)	0.6832	(32,127.58)	(30,402.13)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4223)	0.0000	1	3.4420	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(884,800)	0.6832	(638,797.29)	(604,490.05)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.3957)	0.0000	1	68.4374	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(263,800)	0.6832	(190,455.16)	(180,226.58)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5031)	0.0000	1	20.4044	02/04/2025
BDMS_n.BK	01/13/2025	SDB3264650037	0	(131,000)	0.6832	(94,577.81)	(89,498.41)	0.0000	4.3300	(50.00)	0.00	11.3756	(1.2430)	0.0000	1	10.1326	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(9,700)	0.6936	(6,817.07)	(6,728.33)	0.0000	4.3300	(50.00)	0.00	2.4598	(0.2803)	0.0000	3	2.1795	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(126,700)	0.6936	(90,724.30)	(87,884.44)	0.0000	4.3300	(50.00)	0.00	32.7363	(3.6619)	0.0000	3	29.0745	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(81,900)	0.6936	(58,640.73)	(56,809.28)	0.0000	4.3300	(50.00)	0.00	21.1595	(2.3671)	0.0000	3	18.7925	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(233,800)	0.6936	(168,796.12)	(162,173.50)	0.0000	4.3300	(50.00)	0.00	60.9073	(6.7572)	0.0000	3	54.1500	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(44,500)	0.6936	(32,127.58)	(30,867.07)	0.0000	4.3300	(50.00)	0.00	11.5927	(1.2861)	0.0000	3	10.3066	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(884,800)	0.6936	(638,797.29)	(613,734.44)	0.0000	4.3300	(50.00)	0.00	230.4994	(25.5723)	0.0000	3	204.9271	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(263,800)	0.6936	(190,455.16)	(182,982.76)	0.0000	4.3300	(50.00)	0.00	68.7226	(7.6243)	0.0000	3	61.0983	02/04/2025
BDMS_n.BK	01/10/2025	SDB3264650037	0	(162,100)	0.6936	(117,031.01)	(112,439.37)	0.0000	4.3300	(50.00)	0.00	42.2287	(4.6850)	0.0000	3	37.5437	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(9,700)	0.7039	(6,817.07)	(6,828.22)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0948)	0.0000	1	0.7251	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(126,700)	0.7039	(90,724.30)	(89,189.20)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2387)	0.0000	1	9.6734	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(81,900)	0.7039	(58,640.73)	(57,652.69)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.8007)	0.0000	1	6.2524	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BDMS_n.BK	01/09/2025	SDB3264650037	0	(233,800)	0.7039	(168,796.12)	(164,581.17)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2858)	0.0000	1	18.0166	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(44,500)	0.7039	(32,127.58)	(31,325.33)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4351)	0.0000	1	3.4292	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(884,800)	0.7039	(638,797.29)	(622,846.11)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.6506)	0.0000	1	68.1825	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(263,800)	0.7039	(190,455.16)	(185,699.37)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5792)	0.0000	1	20.3284	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(438,800)	0.7039	(316,799.56)	(308,888.87)	0.0000	4.3300	(50.00)	0.00	38.1039	(4.2901)	0.0000	1	33.8138	02/04/2025
BDMS_n.BK	01/09/2025	SDB3264650037	0	(48,600)	0.7039	(35,087.64)	(34,211.48)	0.0000	4.3300	(50.00)	0.00	4.2203	(0.4752)	0.0000	1	3.7451	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(9,700)	0.6949	(6,817.07)	(6,740.77)	0.0000	4.3300	(50.00)	0.00	0.8199	(0.0936)	0.0000	1	0.7263	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(126,700)	0.6949	(90,724.30)	(88,047.00)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2229)	0.0000	1	9.6892	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(81,900)	0.6949	(58,640.73)	(56,914.36)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.7905)	0.0000	1	6.2627	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(233,800)	0.6949	(168,796.12)	(162,473.46)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.2566)	0.0000	1	18.0458	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(44,500)	0.6949	(32,127.58)	(30,924.16)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4295)	0.0000	1	3.4347	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(884,800)	0.6949	(638,797.29)	(614,869.64)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.5399)	0.0000	1	68.2933	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(263,800)	0.6949	(190,455.16)	(183,321.21)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.5461)	0.0000	1	20.3614	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(438,800)	0.6949	(316,799.56)	(304,933.09)	0.0000	4.3300	(50.00)	0.00	38.1039	(4.2352)	0.0000	1	33.8688	02/04/2025
BDMS_n.BK	01/08/2025	SDB3264650037	0	(49,300)	0.6949	(35,593.02)	(34,259.80)	0.0000	4.3300	(50.00)	0.00	4.2810	(0.4758)	0.0000	1	3.8052	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(126,700)	0.7135	(90,724.30)	(90,395.00)	0.0000	4.3300	(50.00)	0.00	10.9121	(1.2555)	0.0000	1	9.6566	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(81,900)	0.7135	(58,640.73)	(58,432.13)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.8116)	0.0000	1	6.2416	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(233,800)	0.7135	(168,796.12)	(166,806.25)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.3168)	0.0000	1	17.9857	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(44,500)	0.7135	(32,127.58)	(31,748.84)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4410)	0.0000	1	3.4233	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(884,800)	0.7135	(638,797.29)	(631,266.75)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.7676)	0.0000	1	68.0655	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(263,800)	0.7135	(190,455.16)	(188,209.96)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.6140)	0.0000	1	20.2935	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(438,800)	0.7135	(316,799.56)	(313,064.93)	0.0000	4.3300	(50.00)	0.00	38.1039	(4.3481)	0.0000	1	33.7558	02/04/2025
BDMS_n.BK	01/07/2025	SDB3264650037	0	(49,300)	0.7135	(35,593.02)	(35,173.43)	0.0000	4.3300	(50.00)	0.00	4.2810	(0.4885)	0.0000	1	3.7925	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(81,900)	0.7194	(58,640.73)	(58,919.11)	0.0000	4.3300	(50.00)	0.00	7.0532	(0.8183)	0.0000	1	6.2349	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(233,800)	0.7194	(168,796.12)	(168,196.42)	0.0000	4.3300	(50.00)	0.00	20.3024	(2.3361)	0.0000	1	17.9664	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(44,500)	0.7194	(32,127.58)	(32,013.43)	0.0000	4.3300	(50.00)	0.00	3.8642	(0.4446)	0.0000	1	3.4196	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(884,800)	0.7194	(638,797.29)	(636,527.77)	0.0000	4.3300	(50.00)	0.00	76.8331	(8.8407)	0.0000	1	67.9925	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(263,800)	0.7194	(190,455.16)	(189,778.51)	0.0000	4.3300	(50.00)	0.00	22.9075	(2.6358)	0.0000	1	20.2717	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(438,800)	0.7194	(316,799.56)	(315,674.04)	0.0000	4.3300	(50.00)	0.00	38.1039	(4.3844)	0.0000	1	33.7196	02/04/2025
BDMS_n.BK	01/06/2025	SDB3264650037	0	(49,300)	0.7194	(35,593.02)	(35,466.57)	0.0000	4.3300	(50.00)	0.00	4.2810	(0.4926)	0.0000	1	3.7885	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(233,800)	0.7220	(168,796.12)	(168,796.12)	0.0000	4.3300	(50.00)	0.00	60.9073	(7.0332)	0.0000	3	53.8741	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(44,500)	0.7220	(32,127.58)	(32,127.58)	0.0000	4.3300	(50.00)	0.00	11.5927	(1.3386)	0.0000	3	10.2541	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(884,800)	0.7220	(638,797.29)	(638,797.29)	0.0000	4.3300	(50.00)	0.00	230.4994	(26.6166)	0.0000	3	203.8828	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(263,800)	0.7220	(190,455.16)	(190,455.16)	0.0000	4.3300	(50.00)	0.00	68.7226	(7.9356)	0.0000	3	60.7869	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(438,800)	0.7220	(316,799.56)	(316,799.56)	0.0000	4.3300	(50.00)	0.00	114.3118	(13.2000)	0.0000	3	101.1119	02/04/2025
BDMS_n.BK	01/03/2025	SDB3264650037	0	(49,300)	0.7220	(35,593.02)	(35,593.02)	0.0000	4.3300	(50.00)	0.00	12.8431	(1.4830)	0.0000	3	11.3601	02/04/2025
TOTAL BANGKOK DUSIT MEDICAL SERVICES PUBLIC COMPANY LIMITED LOCAL SHARE												2,427.3545	(272.1369)	0.0000		2,155.2176	
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601169.SH	01/17/2025	SDB3264054670	0	(113,600)	0.8167	(95,407.41)	(92,777.01)	0.0000	4.3300	(519.94)	0.00	11.4754	(13.3996)	0.0000	1	(1.9242)	02/07/2025
601169.SH	01/17/2025	SDB3264054670	0	(14,600)	0.8167	(12,261.87)	(11,923.81)	0.0000	4.3300	(519.94)	0.00	1.4748	(1.7221)	0.0000	1	(0.2473)	02/07/2025
601169.SH	01/17/2025	SDB3264054670	0	(491,800)	0.8167	(413,040.20)	(401,652.57)	0.0000	4.3300	(519.94)	0.00	49.6796	(58.0098)	0.0000	1	(8.3302)	02/07/2025
601169.SH	01/17/2025	SDB3264054670	0	(275,100)	0.8167	(231,043.84)	(224,673.89)	0.0000	4.3300	(519.94)	0.00	27.7894	(32.4491)	0.0000	1	(4.6597)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(113,600)	0.7969	(95,407.41)	(90,522.84)	0.0000	4.3300	(519.94)	0.00	11.4754	(13.0740)	0.0000	1	(1.5986)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(14,600)	0.7969	(12,261.87)	(11,634.10)	0.0000	4.3300	(519.94)	0.00	1.4748	(1.6803)	0.0000	1	(0.2055)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(491,800)	0.7969	(413,040.20)	(391,893.78)	0.0000	4.3300	(519.94)	0.00	49.6796	(56.6003)	0.0000	1	(6.9208)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(405,800)	0.7969	(340,812.75)	(323,364.16)	0.0000	4.3300	(519.94)	0.00	40.9922	(46.7027)	0.0000	1	(5.7105)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(227,500)	0.7969	(191,066.79)	(181,284.74)	0.0000	4.3300	(519.94)	0.00	22.9811	(26.1825)	0.0000	1	(3.2014)	02/07/2025
601169.SH	01/16/2025	SDB3264054670	0	(357,300)	0.7969	(300,079.83)	(284,716.65)	0.0000	4.3300	(519.94)	0.00	36.0929	(41.1210)	0.0000	1	(5.0280)	02/07/2025
601169.SH	01/15/2025	SDB3264054670	0	(113,600)	0.8090	(95,407.41)	(91,901.26)	0.0000	4.3300	(519.94)	0.00	11.4754	(13.2731)	0.0000	1	(1.7977)	02/07/2025
601169.SH	01/15/2025	SDB3264054670	0	(14,600)	0.8090	(12,261.87)	(11,811.25)	0.0000	4.3300	(519.94)	0.00	1.4748	(1.7059)	0.0000	1	(0.2310)	02/07/2025
601169.SH	01/15/2025	SDB3264054670	0	(491,800)	0.8090	(413,040.20)	(397,861.28)	0.0000	4.3300	(519.94)	0.00	49.6796	(57.4622)	0.0000	1	(7.7826)	02/07/2025
601169.SH	01/15/2025	SDB3264054670	0	(405,800)	0.8090	(340,812.75)	(328,288.14)	0.0000	4.3300	(519.94)	0.00	40.9922	(47.4139)	0.0000	1	(6.4217)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601169.SH	01/15/2025	SDB3264054670	0	(227,500)	0.8090	(191,066.79)	(184,045.23)	0.0000	4.3300	(519.94)	0.00	22.9811	(26.5812)	0.0000	1	(3.6001)	02/07/2025
601169.SH	01/15/2025	SDB3264054670	0	(357,300)	0.8090	(300,079.83)	(289,052.13)	0.0000	4.3300	(519.94)	0.00	36.0929	(41.7471)	0.0000	1	(5.6542)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(113,600)	0.8149	(95,407.41)	(92,571.96)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.4153)	0.0000	1	(2.9399)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(14,600)	0.8149	(12,261.87)	(11,897.45)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.8527)	0.0000	1	(0.3778)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(491,800)	0.8149	(413,040.20)	(400,764.87)	0.0000	4.3300	(560.59)	0.00	49.6796	(62.4069)	0.0000	1	(12.7273)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(405,800)	0.8149	(340,812.75)	(330,683.99)	0.0000	4.3300	(560.59)	0.00	40.9922	(51.4939)	0.0000	1	(10.5017)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(227,500)	0.8149	(191,066.79)	(185,388.39)	0.0000	4.3300	(560.59)	0.00	22.9811	(28.8686)	0.0000	1	(5.8875)	02/07/2025
601169.SH	01/14/2025	SDB3264054670	0	(473,300)	0.8149	(397,502.90)	(385,689.33)	0.0000	4.3300	(560.59)	0.00	47.8108	(60.0593)	0.0000	1	(12.2486)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(113,600)	0.8248	(95,407.41)	(93,695.24)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.5902)	0.0000	1	(3.1148)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(14,600)	0.8248	(12,261.87)	(12,041.82)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.8751)	0.0000	1	(0.4003)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(491,800)	0.8248	(413,040.20)	(405,627.79)	0.0000	4.3300	(560.59)	0.00	49.6796	(63.1641)	0.0000	1	(13.4846)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(405,800)	0.8248	(340,812.75)	(334,696.54)	0.0000	4.3300	(560.59)	0.00	40.9922	(52.1188)	0.0000	1	(11.1266)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(227,500)	0.8248	(191,066.79)	(187,637.90)	0.0000	4.3300	(560.59)	0.00	22.9811	(29.2189)	0.0000	1	(6.2378)	02/07/2025
601169.SH	01/13/2025	SDB3264054670	0	(473,300)	0.8248	(397,502.90)	(390,369.32)	0.0000	4.3300	(560.59)	0.00	47.8108	(60.7881)	0.0000	1	(12.9773)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(113,600)	0.8247	(95,407.41)	(93,680.81)	0.0000	4.3300	(560.59)	0.00	34.4262	(43.7638)	0.0000	3	(9.3376)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(14,600)	0.8247	(12,261.87)	(12,039.96)	0.0000	4.3300	(560.59)	0.00	4.4245	(5.6246)	0.0000	3	(1.2001)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(491,800)	0.8247	(413,040.20)	(405,565.33)	0.0000	4.3300	(560.59)	0.00	149.0387	(189.4633)	0.0000	3	(40.4246)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(405,800)	0.8247	(340,812.75)	(334,645.00)	0.0000	4.3300	(560.59)	0.00	122.9766	(156.3322)	0.0000	3	(33.3556)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(227,500)	0.8247	(191,066.79)	(187,609.01)	0.0000	4.3300	(560.59)	0.00	68.9433	(87.6431)	0.0000	3	(18.6999)	02/07/2025
601169.SH	01/10/2025	SDB3264054670	0	(473,300)	0.8247	(397,502.90)	(390,309.21)	0.0000	4.3300	(560.59)	0.00	143.4323	(182.3362)	0.0000	3	(38.9039)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(113,600)	0.8115	(95,407.41)	(92,183.22)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.3547)	0.0000	1	(2.8793)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(14,600)	0.8115	(12,261.87)	(11,847.49)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.8449)	0.0000	1	(0.3701)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(491,800)	0.8115	(413,040.20)	(399,081.93)	0.0000	4.3300	(560.59)	0.00	49.6796	(62.1448)	0.0000	1	(12.4653)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(405,800)	0.8115	(340,812.75)	(329,295.34)	0.0000	4.3300	(560.59)	0.00	40.9922	(51.2777)	0.0000	1	(10.2855)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(227,500)	0.8115	(191,066.79)	(184,609.88)	0.0000	4.3300	(560.59)	0.00	22.9811	(28.7474)	0.0000	1	(5.7663)	02/07/2025
601169.SH	01/09/2025	SDB3264054670	0	(473,300)	0.8115	(397,502.90)	(384,069.70)	0.0000	4.3300	(560.59)	0.00	47.8108	(59.8071)	0.0000	1	(11.9964)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(113,600)	0.8056	(95,407.41)	(91,518.66)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.2512)	0.0000	1	(2.7758)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(14,600)	0.8056	(12,261.87)	(11,762.08)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.8316)	0.0000	1	(0.3568)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(491,800)	0.8056	(413,040.20)	(396,204.90)	0.0000	4.3300	(560.59)	0.00	49.6796	(61.6968)	0.0000	1	(12.0173)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(405,800)	0.8056	(340,812.75)	(326,921.41)	0.0000	4.3300	(560.59)	0.00	40.9922	(50.9080)	0.0000	1	(9.9158)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(227,500)	0.8056	(191,066.79)	(183,279.00)	0.0000	4.3300	(560.59)	0.00	22.9811	(28.5401)	0.0000	1	(5.5590)	02/07/2025
601169.SH	01/08/2025	SDB3264054670	0	(473,300)	0.8056	(397,502.90)	(381,300.89)	0.0000	4.3300	(560.59)	0.00	47.8108	(59.3760)	0.0000	1	(11.5652)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(113,600)	0.8226	(95,407.41)	(93,447.47)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.5516)	0.0000	1	(3.0762)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(14,600)	0.8226	(12,261.87)	(12,009.97)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.8702)	0.0000	1	(0.3954)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(491,800)	0.8226	(413,040.20)	(404,555.17)	0.0000	4.3300	(560.59)	0.00	49.6796	(62.9971)	0.0000	1	(13.3176)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(405,800)	0.8226	(340,812.75)	(333,811.49)	0.0000	4.3300	(560.59)	0.00	40.9922	(51.9809)	0.0000	1	(10.9887)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(227,500)	0.8226	(191,066.79)	(187,141.73)	0.0000	4.3300	(560.59)	0.00	22.9811	(29.1416)	0.0000	1	(6.1605)	02/07/2025
601169.SH	01/07/2025	SDB3264054670	0	(473,300)	0.8226	(397,502.90)	(389,337.05)	0.0000	4.3300	(560.59)	0.00	47.8108	(60.6274)	0.0000	1	(12.8166)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(113,600)	0.8399	(95,407.41)	(95,407.41)	0.0000	4.3300	(560.59)	0.00	11.4754	(14.8568)	0.0000	1	(3.3814)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(14,600)	0.8399	(12,261.87)	(12,261.87)	0.0000	4.3300	(560.59)	0.00	1.4748	(1.9094)	0.0000	1	(0.4346)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(491,800)	0.8399	(413,040.20)	(413,040.20)	0.0000	4.3300	(560.59)	0.00	49.6796	(64.3184)	0.0000	1	(14.6388)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(405,800)	0.8399	(340,812.75)	(340,812.75)	0.0000	4.3300	(560.59)	0.00	40.9922	(53.0712)	0.0000	1	(12.0790)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(227,500)	0.8399	(191,066.79)	(191,066.79)	0.0000	4.3300	(560.59)	0.00	22.9811	(29.7528)	0.0000	1	(6.7717)	02/07/2025
601169.SH	01/06/2025	SDB3264054670	0	(473,300)	0.8399	(397,502.90)	(397,502.90)	0.0000	4.3300	(560.59)	0.00	47.8108	(61.8989)	0.0000	1	(14.0882)	02/07/2025
TOTAL BANK OF BEIJING CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,985.5357	(2,466.8967)	0.0000		(481.3609)	
BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601328.SH	01/07/2025	SDB3264649828	0	(169,200)	1.0289	(179,535.41)	(174,095.80)	0.0000	4.3300	(825.00)	0.00	21.5941	(39.8970)	0.0000	1	(18.3028)	02/07/2025
601328.SH	01/06/2025	SDB3264649828	0	(169,200)	1.0611	(179,535.41)	(179,535.41)	0.0000	4.3300	(825.00)	0.00	21.5941	(41.1435)	0.0000	1	(19.5494)	02/07/2025
TOTAL BANK OF COMMUNICATIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND												43.1882	(81.0405)	0.0000		(37.8522)	
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601229.SH	01/17/2025	SDB3263242822	0	(4)	1.2060	(5.00)	(4.82)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601229.SH	01/16/2025	SDB3263242822	0	(4)	1.1871	(5.00)	(4.75)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/15/2025	SDB3263242822	0	(4)	1.1965	(5.00)	(4.79)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/14/2025	SDB3263242822	0	(4)	1.1972	(5.00)	(4.79)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/14/2025	SDB3263242822	0	(31,700)	1.1972	(39,610.39)	(37,950.38)	0.0000	4.3300	(150.00)	0.00	4.7642	(1.5813)	0.0000	1	3.1830	02/07/2025
601229.SH	01/13/2025	SDB3263242822	0	(4)	1.2086	(5.00)	(4.83)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.3300	1	0.0004	02/07/2025
601229.SH	01/13/2025	SDB3263242822	0	(32,000)	1.2086	(39,985.25)	(38,674.91)	0.0000	4.3300	(150.00)	0.00	4.8093	(1.6115)	0.0000	1	3.1979	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(4)	1.1927	(5.00)	(4.77)	0.0000	4.3300	(150.00)	0.00	0.0018	(0.0006)	0.0000	3	0.0012	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(84,796)	1.1927	(105,955.91)	(101,134.75)	0.0000	4.3300	(150.00)	0.00	38.2324	(12.6418)	0.0000	3	25.5906	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(106,800)	1.1927	(133,450.77)	(127,378.54)	0.0000	4.3300	(150.00)	0.00	48.1535	(15.9223)	0.0000	3	32.2312	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(15,100)	1.1927	(18,868.04)	(18,009.51)	0.0000	4.3300	(150.00)	0.00	6.8082	(2.2512)	0.0000	3	4.5570	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(22,800)	1.1927	(28,489.49)	(27,193.17)	0.0000	4.3300	(150.00)	0.00	10.2800	(3.3991)	0.0000	3	6.8808	02/07/2025
601229.SH	01/10/2025	SDB3263242822	0	(33,104)	1.1927	(41,364.74)	(39,482.58)	0.0000	4.3300	(150.00)	0.00	14.9258	(4.9353)	0.3300	3	9.9905	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(4)	1.1921	(5.00)	(4.77)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(84,796)	1.1921	(105,955.91)	(101,082.09)	0.0000	4.3300	(150.00)	0.00	12.7441	(4.2118)	0.0000	1	8.5324	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(106,800)	1.1921	(133,450.77)	(127,312.22)	0.0000	4.3300	(150.00)	0.00	16.0512	(5.3047)	0.0000	1	10.7465	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(15,100)	1.1921	(18,868.04)	(18,000.14)	0.0000	4.3300	(150.00)	0.00	2.2694	(0.7500)	0.0000	1	1.5194	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(22,800)	1.1921	(28,489.49)	(27,179.01)	0.0000	4.3300	(150.00)	0.00	3.4267	(1.1325)	0.3300	1	2.2942	02/07/2025
601229.SH	01/09/2025	SDB3263242822	0	(183,204)	1.1921	(228,920.54)	(218,390.53)	0.0000	4.3300	(150.00)	0.00	27.5341	(9.0996)	0.0000	1	18.4344	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(4)	1.1996	(5.00)	(4.80)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(84,796)	1.1996	(105,955.91)	(101,718.91)	0.0000	4.3300	(150.00)	0.00	12.7441	(4.2383)	0.0000	1	8.5059	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(106,800)	1.1996	(133,450.77)	(128,114.29)	0.0000	4.3300	(150.00)	0.00	16.0512	(5.3381)	0.0000	1	10.7131	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(15,100)	1.1996	(18,868.04)	(18,113.54)	0.0000	4.3300	(150.00)	0.00	2.2694	(0.7547)	0.0000	1	1.5147	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(22,800)	1.1996	(28,489.49)	(27,350.24)	0.0000	4.3300	(150.00)	0.00	3.4267	(1.1396)	0.0000	1	2.2871	02/07/2025
601229.SH	01/08/2025	SDB3263242822	0	(183,204)	1.1996	(228,920.54)	(219,766.39)	0.0000	4.3300	(150.00)	0.00	27.5341	(9.1569)	0.3300	1	18.3771	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(4)	1.2284	(5.00)	(4.91)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(84,796)	1.2284	(105,955.91)	(104,166.46)	0.0000	4.3300	(150.00)	0.00	12.7441	(4.3403)	0.3300	1	8.4039	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(106,800)	1.2284	(133,450.77)	(131,196.96)	0.0000	4.3300	(150.00)	0.00	16.0512	(5.4665)	0.0000	1	10.5846	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(15,100)	1.2284	(18,868.04)	(18,549.38)	0.0000	4.3300	(150.00)	0.00	2.2694	(0.7729)	0.0000	1	1.4965	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(22,800)	1.2284	(28,489.49)	(28,008.34)	0.0000	4.3300	(150.00)	0.00	3.4267	(1.1670)	0.0000	1	2.2596	02/07/2025
601229.SH	01/07/2025	SDB3263242822	0	(183,204)	1.2284	(228,920.54)	(225,054.39)	0.0000	4.3300	(150.00)	0.00	27.5341	(9.3773)	0.0000	1	18.1568	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(4)	1.2495	(5.00)	(5.00)	0.0000	4.3300	(150.00)	0.00	0.0006	(0.0002)	0.0000	1	0.0004	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(84,796)	1.2495	(105,955.91)	(105,955.91)	0.0000	4.3300	(150.00)	0.00	12.7441	(4.4148)	0.0000	1	8.3293	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(106,800)	1.2495	(133,450.77)	(133,450.77)	0.0000	4.3300	(150.00)	0.00	16.0512	(5.5604)	0.3300	1	10.4907	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(15,100)	1.2495	(18,868.04)	(18,868.04)	0.0000	4.3300	(150.00)	0.00	2.2694	(0.7862)	0.0000	1	1.4832	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(22,800)	1.2495	(28,489.49)	(28,489.49)	0.0000	4.3300	(150.00)	0.00	3.4267	(1.1871)	0.0000	1	2.2396	02/07/2025
601229.SH	01/06/2025	SDB3263242822	0	(183,204)	1.2495	(228,920.54)	(228,920.54)	0.0000	4.3300	(150.00)	0.00	27.5341	(9.5384)	0.0000	1	17.9957	02/07/2025
TOTAL BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND												376.0823	(126.0819)	0.0000		250.0004	
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE																	
BANPU_n.BK	01/17/2025	SDB3263247203	0	(17,100)	0.1512	(2,644.98)	(2,585.13)	0.0000	4.3300	(1,111.05)	0.00	0.3181	(0.7978)	0.0000	1	(0.4797)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(7,300)	0.1512	(1,125.49)	(1,103.59)	0.0000	4.3300	(1,111.05)	0.00	0.1354	(0.3406)	0.0000	1	(0.2052)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(52,800)	0.1512	(7,932.25)	(7,982.15)	0.0000	4.3300	(1,111.05)	0.00	0.9541	(2.4635)	0.0000	1	(1.5094)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(112,900)	0.1512	(17,225.83)	(17,067.88)	0.0000	4.3300	(1,111.05)	0.00	2.0719	(5.2676)	0.0000	1	(3.1957)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(21,400)	0.1512	(3,391.54)	(3,235.19)	0.0000	4.3300	(1,111.05)	0.00	0.4079	(0.9985)	0.0000	1	(0.5905)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(336,400)	0.1512	(54,343.07)	(50,855.94)	0.0000	4.3300	(1,111.05)	0.00	6.5363	(15.6954)	0.3300	1	(9.1592)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(56,400)	0.1512	(9,604.58)	(8,526.38)	0.0000	4.3300	(1,111.05)	0.00	1.1552	(2.6315)	0.0000	1	(1.4762)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(110,400)	0.1512	(19,519.71)	(16,689.94)	0.0000	4.3300	(1,111.05)	0.00	2.3478	(5.1509)	0.0000	1	(2.8032)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(123,400)	0.1512	(21,818.23)	(18,655.24)	0.0000	4.3300	(1,111.05)	0.00	2.6242	(5.7575)	0.0000	1	(3.1332)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(327,300)	0.1512	(57,869.59)	(49,480.23)	0.0000	4.3300	(1,111.05)	0.00	6.9604	(15.2709)	0.0000	1	(8.3104)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(175,800)	0.1512	(31,083.02)	(26,576.92)	0.0000	4.3300	(1,111.05)	0.00	3.7386	(8.2023)	0.0000	1	(4.4637)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(307,400)	0.1512	(54,351.09)	(46,471.81)	0.0000	4.3300	(1,111.05)	0.00	6.5372	(14.3424)	0.0000	1	(7.8051)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(119,500)	0.1512	(21,128.68)	(18,065.65)	0.0000	4.3300	(1,111.05)	0.00	2.5413	(5.5755)	0.3300	1	(3.0342)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(124,200)	0.1512	(21,959.68)	(18,776.18)	0.0000	4.3300	(1,111.05)	0.00	2.6413	(5.7948)	0.0000	1	(3.1535)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BANPU_n.BK	01/17/2025	SDB3263247203	0	(214,200)	0.1512	(37,872.49)	(32,382.11)	0.0000	4.3300	(1,111.05)	0.00	4.5552	(9.9939)	0.0000	1	(5.4387)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(249,200)	0.1512	(44,060.80)	(37,673.31)	0.0000	4.3300	(1,111.05)	0.00	5.2995	(11.6269)	0.0000	1	(6.3274)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(271,300)	0.1512	(47,968.28)	(41,014.32)	0.0000	4.3300	(1,111.05)	0.00	5.7695	(12.6581)	0.0000	1	(6.8885)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(59,100)	0.1512	(10,449.41)	(8,934.56)	0.0000	4.3300	(1,111.05)	0.00	1.2568	(2.7574)	0.0000	1	(1.5006)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(148,000)	0.1512	(26,167.73)	(22,374.20)	0.0000	4.3300	(1,111.05)	0.00	3.1474	(6.9052)	0.0000	1	(3.7578)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(255,300)	0.1512	(45,139.34)	(38,595.49)	0.0000	4.3300	(1,111.05)	0.00	5.4293	(11.9115)	0.0000	1	(6.4823)	02/04/2025
BANPU_n.BK	01/17/2025	SDB3263247203	0	(92,600)	0.1512	(16,372.51)	(13,998.99)	0.0000	4.3300	(1,111.05)	0.00	1.9692	(4.3204)	0.0000	1	(2.3512)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(17,100)	0.1511	(2,644.98)	(2,584.39)	0.0000	4.3300	(1,111.05)	0.00	0.3181	(0.7976)	0.0000	1	(0.4795)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(7,300)	0.1511	(1,125.49)	(1,103.28)	0.0000	4.3300	(1,111.05)	0.00	0.1354	(0.3405)	0.0000	1	(0.2051)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(52,800)	0.1511	(7,932.25)	(7,979.88)	0.0000	4.3300	(1,111.05)	0.00	0.9541	(2.4628)	0.0000	1	(1.5087)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(112,900)	0.1511	(17,225.83)	(17,063.03)	0.0000	4.3300	(1,111.05)	0.00	2.0719	(5.2661)	0.0000	1	(3.1942)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(21,400)	0.1511	(3,391.54)	(3,234.27)	0.0000	4.3300	(1,111.05)	0.00	0.4079	(0.9982)	0.0000	1	(0.5903)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(336,400)	0.1511	(54,343.07)	(50,841.48)	0.0000	4.3300	(1,111.05)	0.00	6.5363	(15.6910)	0.0000	1	(9.1547)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(56,400)	0.1511	(9,604.58)	(8,523.96)	0.0000	4.3300	(1,111.05)	0.00	1.1552	(2.6307)	0.0000	1	(1.4755)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(110,400)	0.1511	(19,519.71)	(16,685.19)	0.0000	4.3300	(1,111.05)	0.00	2.3478	(5.1495)	0.0000	1	(2.8017)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(123,400)	0.1511	(21,818.23)	(18,649.94)	0.0000	4.3300	(1,111.05)	0.00	2.6242	(5.7558)	0.0000	1	(3.1316)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(327,300)	0.1511	(57,869.59)	(49,466.16)	0.0000	4.3300	(1,111.05)	0.00	6.9604	(15.2665)	0.0000	1	(8.3061)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(175,800)	0.1511	(31,083.02)	(26,569.36)	0.0000	4.3300	(1,111.05)	0.00	3.7386	(8.2000)	0.0000	1	(4.4614)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(307,400)	0.1511	(54,351.09)	(46,458.59)	0.0000	4.3300	(1,111.05)	0.00	6.5372	(14.3383)	0.0000	1	(7.8011)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(119,500)	0.1511	(21,128.68)	(18,060.51)	0.0000	4.3300	(1,111.05)	0.00	2.5413	(5.5739)	0.0000	1	(3.0326)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(124,200)	0.1511	(21,959.68)	(18,770.84)	0.0000	4.3300	(1,111.05)	0.00	2.6413	(5.7932)	0.0000	1	(3.1519)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(214,200)	0.1511	(37,872.49)	(32,372.90)	0.0000	4.3300	(1,111.05)	0.00	4.5552	(9.9911)	0.0000	1	(5.4359)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(249,200)	0.1511	(44,060.80)	(37,662.59)	0.0000	4.3300	(1,111.05)	0.00	5.2995	(11.6236)	0.0000	1	(6.3241)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(271,300)	0.1511	(47,968.28)	(41,002.65)	0.0000	4.3300	(1,111.05)	0.00	5.7695	(12.6545)	0.0000	1	(6.8849)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(59,100)	0.1511	(10,449.41)	(8,932.02)	0.0000	4.3300	(1,111.05)	0.00	1.2568	(2.7566)	0.0000	1	(1.4998)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(148,000)	0.1511	(26,167.73)	(22,367.83)	0.0000	4.3300	(1,111.05)	0.00	3.1474	(6.9033)	0.0000	1	(3.7559)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(255,300)	0.1511	(45,139.34)	(38,584.51)	0.0000	4.3300	(1,111.05)	0.00	5.4293	(11.9082)	0.0000	1	(6.4789)	02/04/2025
BANPU_n.BK	01/16/2025	SDB3263247203	0	(92,600)	0.1511	(16,372.51)	(13,995.01)	0.0000	4.3300	(1,111.05)	0.00	1.9692	(4.3192)	0.0000	1	(2.3500)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(7,300)	0.1567	(1,125.49)	(1,143.65)	0.0000	4.3300	(1,111.11)	0.00	0.1354	(0.3530)	0.0000	1	(0.2176)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(52,800)	0.1567	(7,932.25)	(8,271.91)	0.0000	4.3300	(1,111.11)	0.00	0.9541	(2.5531)	0.0000	1	(1.5990)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(112,900)	0.1567	(17,225.83)	(17,687.48)	0.0000	4.3300	(1,111.11)	0.00	2.0719	(5.4591)	0.0000	1	(3.3872)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(21,400)	0.1567	(3,391.54)	(3,352.63)	0.0000	4.3300	(1,111.11)	0.00	0.4079	(1.0348)	0.0000	1	(0.6268)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(336,400)	0.1567	(54,343.07)	(52,702.11)	0.0000	4.3300	(1,111.11)	0.00	6.5363	(16.2661)	0.0000	1	(9.7298)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(56,400)	0.1567	(9,604.58)	(8,835.91)	0.0000	4.3300	(1,111.11)	0.00	1.1552	(2.7271)	0.0000	1	(1.5719)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(110,400)	0.1567	(19,519.71)	(17,295.82)	0.0000	4.3300	(1,111.11)	0.00	2.3478	(5.3382)	0.0000	1	(2.9904)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(123,400)	0.1567	(21,818.23)	(19,332.46)	0.0000	4.3300	(1,111.11)	0.00	2.6242	(5.9668)	0.0000	1	(3.3426)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(327,300)	0.1567	(57,869.59)	(51,276.45)	0.0000	4.3300	(1,111.11)	0.00	6.9604	(15.8261)	0.0000	1	(8.8656)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(175,800)	0.1567	(31,083.02)	(27,541.71)	0.0000	4.3300	(1,111.11)	0.00	3.7386	(8.5005)	0.0000	1	(4.7619)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(307,400)	0.1567	(54,351.09)	(48,158.82)	0.0000	4.3300	(1,111.11)	0.00	6.5372	(14.8638)	0.0000	1	(8.3266)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(119,500)	0.1567	(21,128.68)	(18,721.47)	0.0000	4.3300	(1,111.11)	0.00	2.5413	(5.7782)	0.0000	1	(3.2369)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(124,200)	0.1567	(21,959.68)	(19,457.79)	0.0000	4.3300	(1,111.11)	0.00	2.6413	(6.0055)	0.0000	1	(3.3642)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(214,200)	0.1567	(37,872.49)	(33,557.64)	0.0000	4.3300	(1,111.11)	0.00	4.5552	(10.3573)	0.0000	1	(5.8021)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(249,200)	0.1567	(44,060.80)	(39,040.92)	0.0000	4.3300	(1,111.11)	0.00	5.2995	(12.0497)	0.0000	1	(6.7501)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(271,300)	0.1567	(47,968.28)	(42,503.21)	0.0000	4.3300	(1,111.11)	0.00	5.7695	(13.1183)	0.0000	1	(7.3488)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(59,100)	0.1567	(10,449.41)	(9,258.90)	0.0000	4.3300	(1,111.11)	0.00	1.2568	(2.8577)	0.0000	1	(1.6009)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(148,000)	0.1567	(26,167.73)	(23,186.42)	0.0000	4.3300	(1,111.11)	0.00	3.1474	(7.1563)	0.0000	1	(4.0089)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(255,300)	0.1567	(45,139.34)	(39,996.57)	0.0000	4.3300	(1,111.11)	0.00	5.4293	(12.3446)	0.0000	1	(6.9154)	02/04/2025
BANPU_n.BK	01/15/2025	SDB3263247203	0	(92,600)	0.1567	(16,372.51)	(14,507.18)	0.0000	4.3300	(1,111.11)	0.00	1.9692	(4.4775)	0.0000	1	(2.5083)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(52,800)	0.1502	(7,932.25)	(7,928.40)	0.0000	4.3300	(1,111.02)	0.00	0.9541	(2.4468)	0.0000	1	(1.4928)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(112,900)	0.1502	(17,225.83)	(16,952.95)	0.0000	4.3300	(1,111.02)	0.00	2.0719	(5.2320)	0.0000	1	(3.1601)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(21,400)	0.1502	(3,391.54)	(3,213.40)	0.0000	4.3300	(1,111.02)	0.00	0.4079	(0.9917)	0.0000	1	(0.5838)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(336,400)	0.1502	(54,343.07)	(50,513.49)	0.0000	4.3300	(1,111.02)	0.00	6.5363	(15.5893)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BANPU_n.BK	01/14/2025	SDB3263247203	0	(110,400)	0.1502	(19,519.71)	(16,577.55)	0.0000	4.3300	(1,111.02)	0.00	2.3478	(5.1161)	0.0000	1	(2.7683)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(123,400)	0.1502	(21,818.23)	(18,529.62)	0.0000	4.3300	(1,111.02)	0.00	2.6242	(5.7186)	0.0000	1	(3.0943)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(327,300)	0.1502	(57,869.59)	(49,147.04)	0.0000	4.3300	(1,111.02)	0.00	6.9604	(15.1676)	0.0000	1	(8.2072)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(175,800)	0.1502	(31,083.02)	(26,397.95)	0.0000	4.3300	(1,111.02)	0.00	3.7386	(8.1469)	0.0000	1	(4.4083)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(307,400)	0.1502	(54,351.09)	(46,158.88)	0.0000	4.3300	(1,111.02)	0.00	6.5372	(14.2454)	0.0000	1	(7.7082)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(119,500)	0.1502	(21,128.68)	(17,944.00)	0.0000	4.3300	(1,111.02)	0.00	2.5413	(5.5378)	0.0000	1	(2.9965)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(124,200)	0.1502	(21,959.68)	(18,649.75)	0.0000	4.3300	(1,111.02)	0.00	2.6413	(5.7556)	0.0000	1	(3.1144)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(214,200)	0.1502	(37,872.49)	(32,164.06)	0.0000	4.3300	(1,111.02)	0.00	4.5552	(9.9264)	0.0000	1	(5.3712)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(249,200)	0.1502	(44,060.80)	(37,419.62)	0.0000	4.3300	(1,111.02)	0.00	5.2995	(11.5483)	0.0000	1	(6.2488)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(271,300)	0.1502	(47,968.28)	(40,738.14)	0.0000	4.3300	(1,111.02)	0.00	5.7695	(12.5725)	0.0000	1	(6.8030)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(59,100)	0.1502	(10,449.41)	(8,874.40)	0.0000	4.3300	(1,111.02)	0.00	1.2568	(2.7388)	0.0000	1	(1.4820)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(148,000)	0.1502	(26,167.73)	(22,223.53)	0.0000	4.3300	(1,111.02)	0.00	3.1474	(6.8586)	0.0000	1	(3.7112)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(255,300)	0.1502	(45,139.34)	(38,335.59)	0.0000	4.3300	(1,111.02)	0.00	5.4293	(11.8310)	0.0000	1	(6.4018)	02/04/2025
BANPU_n.BK	01/14/2025	SDB3263247203	0	(92,600)	0.1502	(16,372.51)	(13,904.72)	0.0000	4.3300	(1,111.02)	0.00	1.9692	(4.2912)	0.0000	1	(2.3220)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(112,900)	0.1485	(17,225.83)	(16,760.91)	0.0000	4.3300	(1,110.36)	0.00	2.0719	(5.1696)	0.0000	1	(3.0977)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(21,400)	0.1485	(3,391.54)	(3,177.00)	0.0000	4.3300	(1,110.36)	0.00	0.4079	(0.9799)	0.0000	1	(0.5720)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(336,400)	0.1485	(54,343.07)	(49,941.27)	0.0000	4.3300	(1,110.36)	0.00	6.5363	(15.4035)	0.0000	1	(8.8673)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(56,400)	0.1485	(9,604.58)	(8,373.03)	0.0000	4.3300	(1,110.36)	0.00	1.1552	(2.5825)	0.0000	1	(1.4273)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(110,400)	0.1485	(19,519.71)	(16,389.76)	0.0000	4.3300	(1,110.36)	0.00	2.3478	(5.0551)	0.0000	1	(2.7074)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(123,400)	0.1485	(21,818.23)	(18,319.72)	0.0000	4.3300	(1,110.36)	0.00	2.6242	(5.6504)	0.0000	1	(3.0262)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(327,300)	0.1485	(57,869.59)	(48,590.30)	0.0000	4.3300	(1,110.36)	0.00	6.9604	(14.9868)	0.0000	1	(8.0264)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(175,800)	0.1485	(31,083.02)	(26,098.92)	0.0000	4.3300	(1,110.36)	0.00	3.7386	(8.0498)	0.0000	1	(4.3112)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(307,400)	0.1485	(54,351.09)	(45,635.99)	0.0000	4.3300	(1,110.36)	0.00	6.5372	(14.0756)	0.0000	1	(7.5384)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(119,500)	0.1485	(21,128.68)	(17,740.73)	0.0000	4.3300	(1,110.36)	0.00	2.5413	(5.4718)	0.0000	1	(2.9305)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(124,200)	0.1485	(21,959.68)	(18,438.48)	0.0000	4.3300	(1,110.36)	0.00	2.6413	(5.6870)	0.0000	1	(3.0458)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(214,200)	0.1485	(37,872.49)	(31,799.70)	0.0000	4.3300	(1,110.36)	0.00	4.5552	(9.8081)	0.0000	1	(5.2529)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(249,200)	0.1485	(44,060.80)	(36,995.73)	0.0000	4.3300	(1,110.36)	0.00	5.2995	(11.4107)	0.0000	1	(6.1112)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(271,300)	0.1485	(47,968.28)	(40,276.66)	0.0000	4.3300	(1,110.36)	0.00	5.7695	(12.4226)	0.0000	1	(6.6531)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(59,100)	0.1485	(10,449.41)	(8,773.87)	0.0000	4.3300	(1,110.36)	0.00	1.2568	(2.7061)	0.0000	1	(1.4493)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(148,000)	0.1485	(26,167.73)	(21,971.78)	0.0000	4.3300	(1,110.36)	0.00	3.1474	(6.7768)	0.0000	1	(3.6294)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(255,300)	0.1485	(45,139.34)	(37,901.33)	0.0000	4.3300	(1,110.36)	0.00	5.4293	(11.6900)	0.0000	1	(6.2608)	02/04/2025
BANPU_n.BK	01/13/2025	SDB3263247203	0	(92,600)	0.1485	(16,372.51)	(13,747.21)	0.0000	4.3300	(1,110.36)	0.00	1.9692	(4.2401)	0.0000	1	(2.2708)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(21,400)	0.1561	(3,391.54)	(3,339.88)	0.0000	4.3300	(1,108.86)	0.00	1.2238	(3.0862)	0.0000	3	(1.8624)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(336,400)	0.1561	(54,343.07)	(52,501.61)	0.0000	4.3300	(1,108.86)	0.00	19.6088	(48.5142)	0.0000	3	(28.9054)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(56,400)	0.1561	(9,604.58)	(8,802.29)	0.0000	4.3300	(1,108.86)	0.00	3.4657	(8.1338)	0.0000	3	(4.6681)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(110,400)	0.1561	(19,519.71)	(17,230.02)	0.0000	4.3300	(1,108.86)	0.00	7.0434	(15.9214)	0.0000	3	(8.8781)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(123,400)	0.1561	(21,818.23)	(19,258.91)	0.0000	4.3300	(1,108.86)	0.00	7.8727	(17.7962)	0.0000	3	(9.9235)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(327,300)	0.1561	(57,869.59)	(51,081.38)	0.0000	4.3300	(1,108.86)	0.00	20.8813	(47.2018)	0.0000	3	(26.3206)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(175,800)	0.1561	(31,083.02)	(27,436.93)	0.0000	4.3300	(1,108.86)	0.00	11.2158	(25.3531)	0.0000	3	(14.1374)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(307,400)	0.1561	(54,351.09)	(47,975.61)	0.0000	4.3300	(1,108.86)	0.00	19.6117	(44.3320)	0.0000	3	(24.7203)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(119,500)	0.1561	(21,128.68)	(18,650.25)	0.0000	4.3300	(1,108.86)	0.00	7.6239	(17.2338)	0.0000	3	(9.6099)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(124,200)	0.1561	(21,959.68)	(19,383.77)	0.0000	4.3300	(1,108.86)	0.00	7.9238	(17.9116)	0.0000	3	(9.9878)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(214,200)	0.1561	(37,872.49)	(33,429.98)	0.0000	4.3300	(1,108.86)	0.00	13.6657	(30.8910)	0.0000	3	(17.2254)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(249,200)	0.1561	(44,060.80)	(38,892.39)	0.0000	4.3300	(1,108.86)	0.00	15.8986	(35.9386)	0.0000	3	(20.0400)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(271,300)	0.1561	(47,968.28)	(42,341.52)	0.0000	4.3300	(1,108.86)	0.00	17.3086	(39.1258)	0.0000	3	(21.8172)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(59,100)	0.1561	(10,449.41)	(9,223.68)	0.0000	4.3300	(1,108.86)	0.00	3.7705	(8.5232)	0.0000	3	(4.7527)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(148,000)	0.1561	(26,167.73)	(23,098.21)	0.0000	4.3300	(1,108.86)	0.00	9.4422	(21.3439)	0.0000	3	(11.9018)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(255,300)	0.1561	(45,139.34)	(39,844.42)	0.0000	4.3300	(1,108.86)	0.00	16.2878	(36.8183)	0.0000	3	(20.5305)	02/04/2025
BANPU_n.BK	01/10/2025	SDB3263247203	0	(92,600)	0.1561	(16,372.51)	(14,451.99)	0.0000	4.3300	(1,108.86)	0.00	5.9077	(13.3544)	0.0000	3	(7.4466)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(21,400)	0.1579	(3,391.54)	(3,378.61)	0.0000	4.3300	(1,108.86)	0.00	0.4079	(1.0407)	0.0000	1	(0.6327)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(336,400)	0.1579	(54,343.07)	(53,110.50)	0.0000	4.3300	(1,108.86)	0.00	6.5363	(16.3590)	0.0000	1	(9.8227)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(56,400)	0.1579	(9,604.58)	(8,904.38)	0.0000	4.3300	(1,108.86)</							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BANPU_n.BK	01/09/2025	SDB3263247203	0	(123,400)	0.1579	(21,818.23)	(19,482.27)	0.0000	4.3300	(1,108.86)	0.00	2.6242	(6.0009)	0.0000	1	(3.3766)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(327,300)	0.1579	(57,869.59)	(51,673.80)	0.0000	4.3300	(1,108.86)	0.00	6.9604	(15.9164)	0.0000	1	(8.9560)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(175,800)	0.1579	(31,083.02)	(27,755.13)	0.0000	4.3300	(1,108.86)	0.00	3.7386	(8.5491)	0.0000	1	(4.8105)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(307,400)	0.1579	(54,351.09)	(48,532.00)	0.0000	4.3300	(1,108.86)	0.00	6.5372	(14.9487)	0.0000	1	(8.4115)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(119,500)	0.1579	(21,128.68)	(18,866.54)	0.0000	4.3300	(1,108.86)	0.00	2.5413	(5.8112)	0.0000	1	(3.2699)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(124,200)	0.1579	(21,959.68)	(19,608.57)	0.0000	4.3300	(1,108.86)	0.00	2.6413	(6.0398)	0.0000	1	(3.3985)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(214,200)	0.1579	(37,872.49)	(33,817.68)	0.0000	4.3300	(1,108.86)	0.00	4.5552	(10.4164)	0.0000	1	(5.8612)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(249,200)	0.1579	(44,060.80)	(39,343.45)	0.0000	4.3300	(1,108.86)	0.00	5.2995	(12.1185)	0.0000	1	(6.8189)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(271,300)	0.1579	(47,968.28)	(42,832.57)	0.0000	4.3300	(1,108.86)	0.00	5.7695	(13.1932)	0.0000	1	(7.4237)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(59,100)	0.1579	(10,449.41)	(9,330.65)	0.0000	4.3300	(1,108.86)	0.00	1.2568	(2.8740)	0.0000	1	(1.6172)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(148,000)	0.1579	(26,167.73)	(23,366.09)	0.0000	4.3300	(1,108.86)	0.00	3.1474	(7.1972)	0.0000	1	(4.0498)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(255,300)	0.1579	(45,139.34)	(40,306.51)	0.0000	4.3300	(1,108.86)	0.00	5.4293	(12.4151)	0.0000	1	(6.9858)	02/04/2025
BANPU_n.BK	01/09/2025	SDB3263247203	0	(92,600)	0.1579	(16,372.51)	(14,619.60)	0.0000	4.3300	(1,108.86)	0.00	1.9692	(4.5031)	0.0000	1	(2.5338)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(336,400)	0.1557	(54,343.07)	(52,380.51)	0.0000	4.3300	(1,108.57)	0.00	6.5363	(16.1298)	0.0000	1	(9.5935)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(56,400)	0.1557	(9,604.58)	(8,781.99)	0.0000	4.3300	(1,108.57)	0.00	1.1552	(2.7043)	0.0000	1	(1.5491)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(110,400)	0.1557	(19,519.71)	(17,190.27)	0.0000	4.3300	(1,108.57)	0.00	2.3478	(5.2935)	0.0000	1	(2.9457)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(123,400)	0.1557	(21,818.23)	(19,214.49)	0.0000	4.3300	(1,108.57)	0.00	2.6242	(5.9168)	0.0000	1	(3.2926)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(327,300)	0.1557	(57,869.59)	(50,963.56)	0.0000	4.3300	(1,108.57)	0.00	6.9604	(15.6935)	0.0000	1	(8.7330)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(175,800)	0.1557	(31,083.02)	(27,373.64)	0.0000	4.3300	(1,108.57)	0.00	3.7386	(8.4293)	0.0000	1	(4.6907)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(307,400)	0.1557	(54,351.09)	(47,864.95)	0.0000	4.3300	(1,108.57)	0.00	6.5372	(14.7393)	0.0000	1	(8.2021)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(119,500)	0.1557	(21,128.68)	(18,607.23)	0.0000	4.3300	(1,108.57)	0.00	2.5413	(5.7298)	0.0000	1	(3.1885)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(124,200)	0.1557	(21,959.68)	(19,339.06)	0.0000	4.3300	(1,108.57)	0.00	2.6413	(5.9552)	0.0000	1	(3.3139)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(214,200)	0.1557	(37,872.49)	(33,352.87)	0.0000	4.3300	(1,108.57)	0.00	4.5552	(10.2705)	0.0000	1	(5.7153)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(249,200)	0.1557	(44,060.80)	(38,802.68)	0.0000	4.3300	(1,108.57)	0.00	5.2995	(11.9487)	0.0000	1	(6.6492)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(271,300)	0.1557	(47,968.28)	(42,243.85)	0.0000	4.3300	(1,108.57)	0.00	5.7695	(13.0084)	0.0000	1	(7.2388)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(59,100)	0.1557	(10,449.41)	(9,202.40)	0.0000	4.3300	(1,108.57)	0.00	1.2568	(2.8337)	0.0000	1	(1.5769)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(148,000)	0.1557	(26,167.73)	(23,044.93)	0.0000	4.3300	(1,108.57)	0.00	3.1474	(7.0963)	0.0000	1	(3.9489)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(255,300)	0.1557	(45,139.34)	(39,752.51)	0.0000	4.3300	(1,108.57)	0.00	5.4293	(12.2412)	0.0000	1	(6.8119)	02/04/2025
BANPU_n.BK	01/08/2025	SDB3263247203	0	(92,600)	0.1557	(16,372.51)	(14,418.65)	0.0000	4.3300	(1,108.57)	0.00	1.9692	(4.4400)	0.0000	1	(2.4708)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(56,400)	0.1711	(9,604.58)	(9,650.83)	0.0000	4.3300	(1,103.27)	0.00	1.1552	(2.9576)	0.0000	1	(1.8024)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(110,400)	0.1711	(19,519.71)	(18,890.99)	0.0000	4.3300	(1,103.27)	0.00	2.3478	(5.7894)	0.0000	1	(3.4416)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(123,400)	0.1711	(21,818.23)	(21,115.47)	0.0000	4.3300	(1,103.27)	0.00	2.6242	(6.4712)	0.0000	1	(3.8469)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(327,300)	0.1711	(57,869.59)	(56,005.61)	0.0000	4.3300	(1,103.27)	0.00	6.9604	(17.1638)	0.0000	1	(10.2033)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(175,800)	0.1711	(31,083.02)	(30,081.84)	0.0000	4.3300	(1,103.27)	0.00	3.7386	(9.2190)	0.0000	1	(5.4804)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(307,400)	0.1711	(54,351.09)	(52,600.44)	0.0000	4.3300	(1,103.27)	0.00	6.5372	(16.1202)	0.0000	1	(9.5830)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(119,500)	0.1711	(21,128.68)	(20,448.12)	0.0000	4.3300	(1,103.27)	0.00	2.5413	(6.2666)	0.0000	1	(3.7253)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(124,200)	0.1711	(21,959.68)	(21,252.36)	0.0000	4.3300	(1,103.27)	0.00	2.6413	(6.5131)	0.0000	1	(3.8718)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(214,200)	0.1711	(37,872.49)	(36,652.62)	0.0000	4.3300	(1,103.27)	0.00	4.5552	(11.2327)	0.0000	1	(6.6775)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(249,200)	0.1711	(44,060.80)	(42,641.61)	0.0000	4.3300	(1,103.27)	0.00	5.2995	(13.0682)	0.0000	1	(7.7686)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(271,300)	0.1711	(47,968.28)	(46,423.23)	0.0000	4.3300	(1,103.27)	0.00	5.7695	(14.2271)	0.0000	1	(8.4576)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(59,100)	0.1711	(10,449.41)	(10,112.84)	0.0000	4.3300	(1,103.27)	0.00	1.2568	(3.0992)	0.0000	1	(1.8424)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(148,000)	0.1711	(26,167.73)	(25,324.87)	0.0000	4.3300	(1,103.27)	0.00	3.1474	(7.7612)	0.0000	1	(4.6138)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(255,300)	0.1711	(45,139.34)	(43,685.40)	0.0000	4.3300	(1,103.27)	0.00	5.4293	(13.3881)	0.0000	1	(7.9588)	02/04/2025
BANPU_n.BK	01/07/2025	SDB3263247203	0	(92,600)	0.1711	(16,372.51)	(15,845.16)	0.0000	4.3300	(1,103.27)	0.00	1.9692	(4.8560)	0.0000	1	(2.8867)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(110,400)	0.1755	(19,519.71)	(19,371.23)	0.0000	4.3300	(1,102.25)	0.00	2.3478	(5.9311)	0.0000	1	(3.5833)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(123,400)	0.1755	(21,818.23)	(21,652.26)	0.0000	4.3300	(1,102.25)	0.00	2.6242	(6.6295)	0.0000	1	(4.0053)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(327,300)	0.1755	(57,869.59)	(57,429.37)	0.0000	4.3300	(1,102.25)	0.00	6.9604	(17.5838)	0.0000	1	(10.6234)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(175,800)	0.1755	(31,083.02)	(30,846.57)	0.0000	4.3300	(1,102.25)	0.00	3.7386	(9.4446)	0.0000	1	(5.7060)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(307,400)	0.1755	(54,351.09)	(53,937.63)	0.0000	4.3300	(1,102.25)	0.00	6.5372	(16.5147)	0.0000	1	(9.9775)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(119,500)	0.1755	(21,128.68)	(20,967.95)	0.0000	4.3300	(1,102.25)	0.00	2.5413	(6.4200)	0.0000	1	(3.8787)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(124,200)	0.1755	(21,959.68)	(21,792.63)	0.0000	4.3300	(1,102.25)	0.00	2.6413	(6.6725)	0.0000	1	(4.0312)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(214,200)	0.1755	(37,872.49)	(37,584.39)	0.0000	4.3300	(1,102.25)	0.00	4.5552	(11.5076)	0.0000	1	(6.9524)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BANPU PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BANPU_n.BK	01/06/2025	SDB3263247203	0	(271,300)	0.1755	(47,968.28)	(47,603.38)	0.0000	4.3300	(1,102.25)	0.00	5.7695	(14.5753)	0.0000	1	(8.8057)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(59,100)	0.1755	(10,449.41)	(10,369.92)	0.0000	4.3300	(1,102.25)	0.00	1.2568	(3.1751)	0.0000	1	(1.9182)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(148,000)	0.1755	(26,167.73)	(25,968.67)	0.0000	4.3300	(1,102.25)	0.00	3.1474	(7.9511)	0.0000	1	(4.8037)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(255,300)	0.1755	(45,139.34)	(44,795.96)	0.0000	4.3300	(1,102.25)	0.00	5.4293	(13.7157)	0.0000	1	(8.2864)	02/04/2025
BANPU_n.BK	01/06/2025	SDB3263247203	0	(92,600)	0.1755	(16,372.51)	(16,247.97)	0.0000	4.3300	(1,102.25)	0.00	1.9692	(4.9748)	0.0000	1	(3.0056)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(110,400)	0.1768	(19,519.71)	(19,519.71)	0.0000	4.3300	(1,102.25)	0.00	7.0434	(17.9297)	0.0000	3	(10.8863)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(123,400)	0.1768	(21,818.23)	(21,818.23)	0.0000	4.3300	(1,102.25)	0.00	7.8727	(20.0410)	0.0000	3	(12.1682)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(327,300)	0.1768	(57,869.59)	(57,869.59)	0.0000	4.3300	(1,102.25)	0.00	20.8813	(53.1557)	0.0000	3	(32.2744)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(175,800)	0.1768	(31,083.02)	(31,083.02)	0.0000	4.3300	(1,102.25)	0.00	11.2158	(28.5511)	0.0000	3	(17.3353)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(307,400)	0.1768	(54,351.09)	(54,351.09)	0.0000	4.3300	(1,102.25)	0.00	19.6117	(49.9238)	0.0000	3	(30.3121)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(119,500)	0.1768	(21,128.68)	(21,128.68)	0.0000	4.3300	(1,102.25)	0.00	7.6239	(19.4076)	0.0000	3	(11.7837)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(124,200)	0.1768	(21,959.68)	(21,959.68)	0.0000	4.3300	(1,102.25)	0.00	9.9238	(20.1709)	0.0000	3	(12.2471)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(214,200)	0.1768	(37,872.49)	(37,872.49)	0.0000	4.3300	(1,102.25)	0.00	13.6657	(34.7875)	0.0000	3	(21.1219)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(249,200)	0.1768	(44,060.80)	(44,060.80)	0.0000	4.3300	(1,102.25)	0.00	15.8986	(40.4718)	0.0000	3	(24.5732)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(271,300)	0.1768	(47,968.28)	(47,968.28)	0.0000	4.3300	(1,102.25)	0.00	17.3086	(44.0609)	0.0000	3	(26.7524)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(59,100)	0.1768	(10,449.41)	(10,449.41)	0.0000	4.3300	(1,102.25)	0.00	3.7705	(9.5982)	0.0000	3	(5.8277)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(148,000)	0.1768	(26,167.73)	(26,167.73)	0.0000	4.3300	(1,102.25)	0.00	9.4422	(24.0362)	0.0000	3	(14.5940)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(255,300)	0.1768	(45,139.34)	(45,139.34)	0.0000	4.3300	(1,102.25)	0.00	16.2878	(41.4624)	0.0000	3	(25.1747)	02/04/2025
BANPU_n.BK	01/03/2025	SDB3263247203	0	(92,600)	0.1768	(16,372.51)	(16,372.51)	0.0000	4.3300	(1,102.25)	0.00	5.9077	(15.0389)	0.0000	3	(9.1311)	02/04/2025
TOTAL BANPU PUBLIC COMPANY LIMITED LOCAL SHARE												919.2275	(2,153.0689)	0.0000		(1,233.8415)	
BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
002552.ZK	01/13/2025	SDB3264649802	0	(6,500)	1.9585	(13,971.70)	(12,730.35)	0.0000	4.3300	(1,860.77)	0.00	1.6805	(6.5801)	0.0000	1	(4.8996)	02/07/2025
002552.ZK	01/10/2025	SDB3264649802	0	(14,300)	2.0882	(30,737.74)	(29,861.52)	0.0000	4.3300	(2,041.95)	0.00	11.0912	(50.8132)	0.0000	3	(39.7220)	02/07/2025
002552.ZK	01/10/2025	SDB3264649802	0	(3,100)	2.0882	(5,767.37)	(6,473.48)	0.0000	4.3300	(2,041.95)	0.00	2.0811	(11.0154)	0.0000	3	(8.9344)	02/07/2025
002552.ZK	01/09/2025	SDB3264649802	0	(14,300)	2.1653	(30,737.74)	(30,963.58)	0.0000	4.3300	(2,041.95)	0.00	3.6971	(17.5628)	0.0000	1	(13.8658)	02/07/2025
002552.ZK	01/09/2025	SDB3264649802	0	(3,100)	2.1653	(5,767.37)	(6,712.38)	0.0000	4.3300	(2,041.95)	0.00	0.6937	(3.8073)	0.0000	1	(3.1136)	02/07/2025
002552.ZK	01/08/2025	SDB3264649802	0	(13,800)	1.9738	(25,674.10)	(27,239.01)	0.0000	4.3300	(2,055.53)	0.00	3.0880	(15.5529)	0.0000	1	(12.4649)	02/07/2025
002552.ZK	01/08/2025	SDB3264649802	0	(1,400)	1.9738	(2,559.87)	(2,763.38)	0.0000	4.3300	(2,055.53)	0.00	0.3079	(1.5778)	0.0000	1	(1.2699)	02/07/2025
002552.ZK	01/08/2025	SDB3264649802	0	(1,000)	1.9738	(1,791.69)	(1,973.84)	0.0000	4.3300	(2,055.53)	0.00	0.2155	(1.1270)	0.0000	1	(0.9115)	02/07/2025
002552.ZK	01/08/2025	SDB3264649802	0	(3,700)	1.9738	(6,629.25)	(7,303.21)	0.0000	4.3300	(2,055.53)	0.00	0.7974	(4.1700)	0.0000	1	(3.3726)	02/07/2025
002552.ZK	01/07/2025	SDB3264649802	0	(1,000)	1.7982	(1,791.69)	(1,798.24)	0.0000	4.3300	(1,750.00)	0.00	0.2155	(0.8741)	0.0000	1	(0.6586)	02/07/2025
002552.ZK	01/07/2025	SDB3264649802	0	(3,700)	1.7982	(6,629.25)	(6,653.50)	0.0000	4.3300	(1,750.00)	0.00	0.7974	(3.2343)	0.0000	1	(2.4370)	02/07/2025
002552.ZK	01/06/2025	SDB3264649802	0	(1,000)	1.7917	(1,791.69)	(1,791.69)	0.0000	4.3300	(1,750.00)	0.00	0.2155	(0.8710)	0.0000	1	(0.6555)	02/07/2025
002552.ZK	01/06/2025	SDB3264649802	0	(3,700)	1.7917	(6,629.25)	(6,629.25)	0.0000	4.3300	(1,750.00)	0.00	0.7974	(3.2226)	0.0000	1	(2.4252)	02/07/2025
TOTAL BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												25.6780	(120.4087)	0.0000		(94.7307)	
BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000595.ZK	01/17/2025	SDB3265406646	0	(2,500)	0.8466	(2,112.34)	(2,116.61)	0.0000	4.3300	(750.00)	0.00	0.2541	(0.4410)	0.0000	1	(0.1869)	02/07/2025
000595.ZK	01/17/2025	SDB3265406646	0	(12,400)	0.8466	(10,501.49)	(10,498.39)	0.0000	4.3300	(750.00)	0.00	1.2631	(2.1872)	0.0000	1	(0.9241)	02/07/2025
000595.ZK	01/16/2025	SDB3265406646	0	(2,500)	0.8023	(2,112.34)	(2,005.74)	0.0000	4.3300	(750.00)	0.00	0.2541	(0.4179)	0.0000	1	(0.1638)	02/07/2025
000595.ZK	01/16/2025	SDB3265406646	0	(12,400)	0.8023	(10,501.49)	(9,948.46)	0.0000	4.3300	(750.00)	0.00	1.2631	(2.0726)	0.0000	1	(0.8095)	02/07/2025
000595.ZK	01/15/2025	SDB3265406646	0	(2,500)	0.8144	(2,112.34)	(2,036.07)	0.0000	4.3300	(750.00)	0.00	0.2541	(0.4242)	0.0000	1	(0.1701)	02/07/2025
000595.ZK	01/15/2025	SDB3265406646	0	(12,400)	0.8144	(10,501.49)	(10,098.92)	0.0000	4.3300	(750.00)	0.00	1.2631	(2.1039)	0.0000	1	(0.8408)	02/07/2025
000595.ZK	01/14/2025	SDB3265406646	0	(2,500)	0.8449	(2,112.34)	(2,112.34)	0.0000	4.3300	(750.00)	0.00	0.2541	(0.4401)	0.0000	1	(0.1860)	02/07/2025
000595.ZK	01/14/2025	SDB3265406646	0	(12,400)	0.8469	(10,501.49)	(10,501.49)	0.0000	4.3300	(750.00)	0.00	1.2631	(2.1878)	0.0000	1	(0.9247)	02/07/2025
TOTAL BAOTA INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND												6.0686	(10.2746)	0.0000		(4.2059)	
BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301085.ZK	01/16/2025	SDB3265531298	0	(200)	8.0496	(1,609.92)	(1,609.92)	0.0000	4.3300	(2,250.00)	0.00	0.1936	(1.0062)	0.0000	1	(0.8126)	02/07/2025
301085.ZK	01/16/2025	SDB3265531298	0	(100)	7.9605	(796.05)	(796.05)	0.0000	4.3300	(2,250.00)	0.00	0.0957	(0.4975)	0.0000	1	(0.4018)	02/07/2025
TOTAL BEIJING ASIACOM INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.2894	(1.5037)	0.0000		(1.2143)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002985.ZK	01/17/2025	SDB3260427162	0	(1,100)	2.9619	(3,237.93)	(3,258.08)	0.0000	4.3300	(1,447.82)	0.00	0.3895	(1.3103)	0.0000	1	(0.9209)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(300)	2.9619	(865.60)	(888.57)	0.0000	4.3300	(1,447.82)	0.00	0.1041	(0.3574)	0.0000	1	(0.2532)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(400)	2.9619	(1,283.68)	(1,184.76)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4765)	0.0000	1	(0.3221)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(800)	2.9619	(2,567.36)	(2,369.52)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9530)	0.0000	1	(0.6442)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(208)	2.9619	(667.51)	(616.07)	0.0000	4.3300	(1,447.82)	0.00	0.0803	(0.2478)	0.0000	1	(0.1675)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(92)	2.9619	(295.25)	(272.49)	0.0000	4.3300	(1,447.82)	0.00	0.0355	(0.1096)	0.0000	1	(0.0741)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(300)	2.9619	(962.76)	(888.57)	0.0000	4.3300	(1,447.82)	0.00	0.1158	(0.3574)	0.0000	1	(0.2416)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(400)	2.9619	(1,283.68)	(1,184.76)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4765)	0.0000	1	(0.3221)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(800)	2.9619	(2,567.36)	(2,369.52)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9530)	0.0000	1	(0.6442)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(4,100)	2.9619	(13,157.72)	(12,143.77)	0.0000	4.3300	(1,447.82)	0.00	1.5826	(4.8839)	0.0000	1	(3.3013)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(4,300)	2.9619	(13,799.56)	(12,736.14)	0.0000	4.3300	(1,447.82)	0.00	1.6598	(5.1221)	0.0000	1	(3.4623)	02/07/2025
002985.ZK	01/17/2025	SDB3260427162	0	(1,744)	2.9619	(5,596.84)	(5,165.54)	0.0000	4.3300	(1,447.82)	0.00	0.6732	(2.0774)	0.0000	1	(1.4043)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(1,100)	2.8828	(3,237.93)	(3,171.11)	0.0000	4.3300	(1,447.82)	0.00	0.3895	(1.2753)	0.0000	1	(0.8859)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(300)	2.8828	(865.60)	(864.85)	0.0000	4.3300	(1,447.82)	0.00	0.1041	(0.3478)	0.0000	1	(0.2437)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(400)	2.8828	(1,283.68)	(1,153.13)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4638)	0.0000	1	(0.3094)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(800)	2.8828	(2,567.36)	(2,306.26)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9275)	0.0000	1	(0.6187)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(208)	2.8828	(667.51)	(599.63)	0.0000	4.3300	(1,447.82)	0.00	0.0803	(0.2412)	0.0000	1	(0.1609)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(92)	2.8828	(295.25)	(265.22)	0.0000	4.3300	(1,447.82)	0.00	0.0355	(0.1067)	0.0000	1	(0.0712)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(300)	2.8828	(962.76)	(864.85)	0.0000	4.3300	(1,447.82)	0.00	0.1158	(0.3478)	0.0000	1	(0.2320)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(400)	2.8828	(1,283.68)	(1,153.13)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4638)	0.0000	1	(0.3094)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(800)	2.8828	(2,567.36)	(2,306.26)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9275)	0.0000	1	(0.6187)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(4,100)	2.8828	(13,157.72)	(11,819.58)	0.0000	4.3300	(1,447.82)	0.00	1.5826	(4.7535)	0.0000	1	(3.1709)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(4,300)	2.8828	(13,799.56)	(12,396.14)	0.0000	4.3300	(1,447.82)	0.00	1.6598	(4.9854)	0.0000	1	(3.3256)	02/07/2025
002985.ZK	01/16/2025	SDB3260427162	0	(1,744)	2.8828	(5,596.84)	(5,027.65)	0.0000	4.3300	(1,447.82)	0.00	0.6732	(2.0220)	0.0000	1	(1.3488)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(1,100)	2.8947	(3,237.93)	(3,184.16)	0.0000	4.3300	(1,447.82)	0.00	0.3895	(1.2806)	0.0000	1	(0.8911)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(300)	2.8947	(865.60)	(868.41)	0.0000	4.3300	(1,447.82)	0.00	0.1041	(0.3492)	0.0000	1	(0.2451)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(400)	2.8947	(1,283.68)	(1,157.88)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4657)	0.0000	1	(0.3113)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(800)	2.8947	(2,567.36)	(2,315.75)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9313)	0.0000	1	(0.6225)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(208)	2.8947	(667.51)	(602.10)	0.0000	4.3300	(1,447.82)	0.00	0.0803	(0.2421)	0.0000	1	(0.1619)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(92)	2.8947	(295.25)	(266.31)	0.0000	4.3300	(1,447.82)	0.00	0.0355	(0.1071)	0.0000	1	(0.0716)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(300)	2.8947	(962.76)	(868.41)	0.0000	4.3300	(1,447.82)	0.00	0.1158	(0.3492)	0.0000	1	(0.2335)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(400)	2.8947	(1,283.68)	(1,157.88)	0.0000	4.3300	(1,447.82)	0.00	0.1544	(0.4657)	0.0000	1	(0.3113)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(800)	2.8947	(2,567.36)	(2,315.75)	0.0000	4.3300	(1,447.82)	0.00	0.3088	(0.9313)	0.0000	1	(0.6225)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(4,100)	2.8947	(13,157.72)	(11,868.22)	0.0000	4.3300	(1,447.82)	0.00	1.5826	(4.7731)	0.0000	1	(3.1905)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(4,300)	2.8947	(13,799.56)	(12,447.16)	0.0000	4.3300	(1,447.82)	0.00	1.6598	(5.0059)	0.0000	1	(3.3461)	02/07/2025
002985.ZK	01/15/2025	SDB3260427162	0	(1,744)	2.8947	(5,596.84)	(5,048.34)	0.0000	4.3300	(1,447.82)	0.00	0.6732	(2.0303)	0.0000	1	(1.3571)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(400)	2.8800	(1,283.68)	(1,152.01)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4539)	0.0000	1	(0.2995)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(800)	2.8800	(2,567.36)	(2,304.01)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.9077)	0.0000	1	(0.5989)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(208)	2.8800	(667.51)	(599.04)	0.0000	4.3300	(1,418.30)	0.00	0.0803	(0.2360)	0.0000	1	(0.1557)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(92)	2.8800	(295.25)	(264.96)	0.0000	4.3300	(1,418.30)	0.00	0.0355	(0.1044)	0.0000	1	(0.0689)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(300)	2.8800	(962.76)	(864.01)	0.0000	4.3300	(1,418.30)	0.00	0.1158	(0.3404)	0.0000	1	(0.2246)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(400)	2.8800	(1,283.68)	(1,152.01)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4539)	0.0000	1	(0.2995)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(800)	2.8800	(2,567.36)	(2,304.01)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.9077)	0.0000	1	(0.5989)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(4,100)	2.8800	(13,157.72)	(11,808.07)	0.0000	4.3300	(1,418.30)	0.00	1.5826	(4.6520)	0.0000	1	(3.0695)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(4,300)	2.8800	(13,799.56)	(12,384.07)	0.0000	4.3300	(1,418.30)	0.00	1.6598	(4.8790)	0.0000	1	(3.2192)	02/07/2025
002985.ZK	01/14/2025	SDB3260427162	0	(1,744)	2.8800	(5,596.84)	(5,022.75)	0.0000	4.3300	(1,418.30)	0.00	0.6732	(1.9788)	0.0000	1	(1.3056)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(400)	2.8323	(1,283.68)	(1,132.92)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4463)	0.0000	1	(0.2919)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(800)	2.8323	(2,567.36)	(2,265.84)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.8927)	0.0000	1	(0.5839)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(208)	2.8323	(667.51)	(589.12)	0.0000	4.3300	(1,418.30)	0.00	0.0803	(0.2321)	0.0000	1	(0.1518)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(92)	2.8323	(295.25)	(260.57)	0.0000	4.3300	(1,418.30)	0.00	0.0355	(0.1027)	0.0000	1	(0.0671)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(300)	2.8323	(962.76)	(849.69)	0.0000	4.3300	(1,418.30)	0.00	0.1158	(0.3348)	0.0000	1	(0.2190)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(400)	2.8323	(1,283.68)	(1,132.92)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4463)	0.0000	1	(0.2919)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(800)	2.8323	(2,567.36)	(2,265.84)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.8927)	0.0000	1	(0.5839)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002985.ZK	01/13/2025	SDB3260427162	0	(4,100)	2.8323	(13,157.72)	(11,612.41)	0.0000	4.3300	(1,418.30)	0.00	1.5826	(4.5750)	0.0000	1	(2.9924)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(4,300)	2.8323	(13,799.56)	(12,178.86)	0.0000	4.3300	(1,418.30)	0.00	1.6598	(4.7981)	0.0000	1	(3.1383)	02/07/2025
002985.ZK	01/13/2025	SDB3260427162	0	(1,744)	2.8323	(5,596.84)	(4,939.52)	0.0000	4.3300	(1,418.30)	0.00	0.6732	(1.9460)	0.0000	1	(1.2729)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(400)	2.8693	(1,283.68)	(1,147.70)	0.0000	4.3300	(1,418.30)	0.00	0.4632	(1.3565)	0.0000	3	(0.8933)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(800)	2.8693	(2,567.36)	(2,295.40)	0.0000	4.3300	(1,418.30)	0.00	0.9264	(2.7130)	0.0000	3	(1.7866)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(208)	2.8693	(667.51)	(596.81)	0.0000	4.3300	(1,418.30)	0.00	0.2409	(0.7054)	0.0000	3	(0.4645)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(92)	2.8693	(295.25)	(263.97)	0.0000	4.3300	(1,418.30)	0.00	0.1065	(0.3120)	0.0000	3	(0.2055)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(300)	2.8693	(962.76)	(860.78)	0.0000	4.3300	(1,418.30)	0.00	0.3474	(1.0174)	0.0000	3	(0.6700)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(400)	2.8693	(1,283.68)	(1,147.70)	0.0000	4.3300	(1,418.30)	0.00	0.4632	(1.3565)	0.0000	3	(0.8933)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(800)	2.8693	(2,567.36)	(2,295.40)	0.0000	4.3300	(1,418.30)	0.00	0.9264	(2.7130)	0.0000	3	(1.7866)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(4,100)	2.8693	(13,157.72)	(11,763.95)	0.0000	4.3300	(1,418.30)	0.00	4.7477	(13.9040)	0.0000	3	(9.1562)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(4,300)	2.8693	(13,799.56)	(12,337.80)	0.0000	4.3300	(1,418.30)	0.00	4.9793	(14.5822)	0.0000	3	(9.6029)	02/07/2025
002985.ZK	01/10/2025	SDB3260427162	0	(1,744)	2.8693	(5,596.84)	(5,003.98)	0.0000	4.3300	(1,418.30)	0.00	2.0195	(5.9143)	0.0000	3	(3.8947)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(400)	2.8544	(1,283.68)	(1,141.77)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4498)	0.0000	1	(0.2954)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(800)	2.8544	(2,567.36)	(2,283.54)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.8996)	0.0000	1	(0.5909)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(208)	2.8544	(667.51)	(593.72)	0.0000	4.3300	(1,418.30)	0.00	0.0803	(0.2339)	0.0000	1	(0.1536)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(92)	2.8544	(295.25)	(262.61)	0.0000	4.3300	(1,418.30)	0.00	0.0355	(0.1035)	0.0000	1	(0.0679)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(300)	2.8544	(962.76)	(856.33)	0.0000	4.3300	(1,418.30)	0.00	0.1158	(0.3374)	0.0000	1	(0.2216)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(400)	2.8544	(1,283.68)	(1,141.77)	0.0000	4.3300	(1,418.30)	0.00	0.1544	(0.4498)	0.0000	1	(0.2954)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(800)	2.8544	(2,567.36)	(2,283.54)	0.0000	4.3300	(1,418.30)	0.00	0.3088	(0.8996)	0.0000	1	(0.5909)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(4,100)	2.8544	(13,157.72)	(11,703.14)	0.0000	4.3300	(1,418.30)	0.00	1.5826	(4.6107)	0.0000	1	(3.0281)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(4,300)	2.8544	(13,799.56)	(12,274.02)	0.0000	4.3300	(1,418.30)	0.00	1.6598	(4.8356)	0.0000	1	(3.1758)	02/07/2025
002985.ZK	01/09/2025	SDB3260427162	0	(1,744)	2.8544	(5,596.84)	(4,978.12)	0.0000	4.3300	(1,418.30)	0.00	0.6732	(1.9612)	0.0000	1	(1.2881)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(400)	2.8912	(1,283.68)	(1,156.50)	0.0000	4.3300	(1,610.54)	0.00	0.1544	(0.5174)	0.0000	1	(0.3630)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(800)	2.8912	(2,567.36)	(2,312.99)	0.0000	4.3300	(1,610.54)	0.00	0.3088	(1.0348)	0.0000	1	(0.7260)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(208)	2.8912	(667.51)	(601.38)	0.0000	4.3300	(1,610.54)	0.00	0.0803	(0.2690)	0.0000	1	(0.1888)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(92)	2.8912	(295.25)	(265.99)	0.0000	4.3300	(1,610.54)	0.00	0.0355	(0.1190)	0.0000	1	(0.0835)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(300)	2.8912	(962.76)	(867.37)	0.0000	4.3300	(1,610.54)	0.00	0.1158	(0.3880)	0.0000	1	(0.2722)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(400)	2.8912	(1,283.68)	(1,156.50)	0.0000	4.3300	(1,610.54)	0.00	0.1544	(0.5174)	0.0000	1	(0.3630)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(800)	2.8912	(2,567.36)	(2,312.99)	0.0000	4.3300	(1,610.54)	0.00	0.3088	(1.0348)	0.0000	1	(0.7260)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(4,100)	2.8912	(13,157.72)	(11,854.09)	0.0000	4.3300	(1,610.54)	0.00	1.5826	(5.3032)	0.0000	1	(3.7206)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(4,300)	2.8912	(13,799.56)	(12,432.34)	0.0000	4.3300	(1,610.54)	0.00	1.6598	(5.5619)	0.0000	1	(3.9021)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(20,100)	2.8912	(64,504.90)	(58,113.94)	0.0000	4.3300	(1,610.54)	0.00	7.7585	(25.9985)	0.0000	1	(18.2400)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(3,400)	2.8912	(10,911.28)	(9,830.22)	0.0000	4.3300	(1,610.54)	0.00	1.3124	(4.3978)	0.0000	1	(3.0854)	02/07/2025
002985.ZK	01/08/2025	SDB3260427162	0	(2,844)	2.8912	(9,126.96)	(8,222.69)	0.0000	4.3300	(1,610.54)	0.00	1.0978	(3.6786)	0.0000	1	(2.5808)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(400)	3.0116	(1,283.68)	(1,204.66)	0.0000	4.3300	(1,629.57)	0.00	0.1544	(0.5453)	0.0000	1	(0.3909)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(800)	3.0116	(2,567.36)	(2,409.32)	0.0000	4.3300	(1,629.57)	0.00	0.3088	(1.0906)	0.0000	1	(0.7818)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(208)	3.0116	(667.51)	(626.42)	0.0000	4.3300	(1,629.57)	0.00	0.0803	(0.2836)	0.0000	1	(0.2033)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(92)	3.0116	(295.25)	(277.07)	0.0000	4.3300	(1,629.57)	0.00	0.0355	(0.1254)	0.0000	1	(0.0899)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(300)	3.0116	(962.76)	(903.49)	0.0000	4.3300	(1,629.57)	0.00	0.1158	(0.4090)	0.0000	1	(0.2932)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(400)	3.0116	(1,283.68)	(1,204.66)	0.0000	4.3300	(1,629.57)	0.00	0.1544	(0.5453)	0.0000	1	(0.3909)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(800)	3.0116	(2,567.36)	(2,409.32)	0.0000	4.3300	(1,629.57)	0.00	0.3088	(1.0906)	0.0000	1	(0.7818)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(4,100)	3.0116	(13,157.72)	(12,347.76)	0.0000	4.3300	(1,629.57)	0.00	1.5826	(5.5893)	0.0000	1	(4.0067)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(4,300)	3.0116	(13,799.56)	(12,950.09)	0.0000	4.3300	(1,629.57)	0.00	1.6598	(5.8619)	0.0000	1	(4.2022)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(20,100)	3.0116	(64,504.90)	(60,534.14)	0.0000	4.3300	(1,629.57)	0.00	7.7585	(27.4012)	0.0000	1	(19.6427)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(3,400)	3.0116	(10,911.28)	(10,239.61)	0.0000	4.3300	(1,629.57)	0.00	1.3124	(4.6350)	0.0000	1	(3.3226)	02/07/2025
002985.ZK	01/07/2025	SDB3260427162	0	(5,644)	3.0116	(18,112.72)	(16,997.75)	0.0000	4.3300	(1,629.57)	0.00	2.1786	(7.6942)	0.0000	1	(5.5156)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(400)	3.2092	(1,283.68)	(1,283.68)	0.0000	4.3300	(1,629.57)	0.00	0.1544	(0.5811)	0.0000	1	(0.4267)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(800)	3.2092	(2,567.36)	(2,567.36)	0.0000	4.3300	(1,629.57)	0.00	0.3088	(1.1621)	0.0000	1	(0.8533)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(208)	3.2092	(667.51)	(667.51)	0.0000	4.3300	(1,629.57)	0.00	0.0803	(0.3022)	0.0000	1	(0.2219)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(92)	3.2092	(295.25)	(295.25)	0.0000	4.3300	(1,629.57)	0.00	0.0355	(0.1336)	0.0000	1	(0.0981)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(300)	3.2092	(962.76)	(962.76)	0.0000	4.3300	(1,629.57)	0.00	0.1158	(0.4358)	0.0000	1	(0.3200)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(400)	3.2092	(1,283.68)	(1,283.68)	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002985.ZK	01/06/2025	SDB3260427162	0	(800)	3.2092	(2,567.36)	(2,567.36)	0.0000	4.3300	(1,629.57)	0.00	0.3088	(1.1621)	0.0000	1	(0.8533)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(4,100)	3.2092	(13,157.72)	(13,157.72)	0.0000	4.3300	(1,629.57)	0.00	1.5826	(5.9559)	0.0000	1	(4.3734)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(4,300)	3.2092	(13,799.56)	(13,799.56)	0.0000	4.3300	(1,629.57)	0.00	1.6598	(6.2465)	0.0000	1	(4.5867)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(20,100)	3.2092	(64,504.90)	(64,504.90)	0.0000	4.3300	(1,629.57)	0.00	7.7585	(29.1986)	0.0000	1	(21.4401)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(3,400)	3.2092	(10,911.28)	(10,911.28)	0.0000	4.3300	(1,629.57)	0.00	1.3124	(4.9391)	0.0000	1	(3.6267)	02/07/2025
002985.ZK	01/06/2025	SDB3260427162	0	(5,644)	3.2092	(18,112.72)	(18,112.72)	0.0000	4.3300	(1,629.57)	0.00	2.1786	(8.1989)	0.0000	1	(6.0203)	02/07/2025
TOTAL BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												93.0110	(303.0428)	0.0000		(210.0318)	
BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND																	
300579.ZK	01/17/2025	SDB3265127486	0	(2,600)	3.6738	(9,902.46)	(9,551.84)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(5.1076)	0.0000	1	(3.9165)	02/07/2025
300579.ZK	01/17/2025	SDB3265127486	0	(1,200)	3.6738	(4,489.01)	(4,408.54)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.3573)	0.0000	1	(1.8174)	02/07/2025
300579.ZK	01/16/2025	SDB3265127486	0	(2,600)	3.5070	(9,902.46)	(9,118.16)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(4.8757)	0.0000	1	(3.6846)	02/07/2025
300579.ZK	01/16/2025	SDB3265127486	0	(1,200)	3.5070	(4,489.01)	(4,208.38)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.2503)	0.0000	1	(1.7104)	02/07/2025
300579.ZK	01/15/2025	SDB3265127486	0	(2,600)	3.3719	(9,902.46)	(8,767.01)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(4.6879)	0.0000	1	(3.4969)	02/07/2025
300579.ZK	01/15/2025	SDB3265127486	0	(1,200)	3.3719	(4,489.01)	(4,046.31)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.1637)	0.0000	1	(1.6237)	02/07/2025
300579.ZK	01/14/2025	SDB3265127486	0	(2,600)	3.4718	(9,902.46)	(9,026.69)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(4.8268)	0.0000	1	(3.6357)	02/07/2025
300579.ZK	01/14/2025	SDB3265127486	0	(1,200)	3.4718	(4,489.01)	(4,166.16)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.2277)	0.0000	1	(1.6878)	02/07/2025
300579.ZK	01/13/2025	SDB3265127486	0	(2,600)	3.5046	(9,902.46)	(9,112.07)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(4.8724)	0.0000	1	(3.6814)	02/07/2025
300579.ZK	01/13/2025	SDB3265127486	0	(1,200)	3.5046	(4,489.01)	(4,205.57)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.2488)	0.0000	1	(1.7089)	02/07/2025
300579.ZK	01/10/2025	SDB3265127486	0	(2,600)	3.5849	(9,902.46)	(9,320.65)	0.0000	4.3300	(1,925.00)	0.00	3.5731	(14.9519)	0.0000	3	(11.3787)	02/07/2025
300579.ZK	01/10/2025	SDB3265127486	0	(1,200)	3.5849	(4,489.01)	(4,301.84)	0.0000	4.3300	(1,925.00)	0.00	1.6198	(6.9009)	0.0000	3	(5.2811)	02/07/2025
300579.ZK	01/09/2025	SDB3265127486	0	(2,600)	3.4715	(9,902.46)	(9,025.96)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(4.8264)	0.0000	1	(3.6353)	02/07/2025
300579.ZK	01/09/2025	SDB3265127486	0	(1,200)	3.4715	(4,489.01)	(4,165.83)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.2276)	0.0000	1	(1.6876)	02/07/2025
300579.ZK	01/08/2025	SDB3265127486	0	(2,600)	3.8086	(9,902.46)	(9,902.46)	0.0000	4.3300	(1,925.00)	0.00	1.1910	(5.2951)	0.0000	1	(4.1040)	02/07/2025
300579.ZK	01/08/2025	SDB3265127486	0	(1,200)	3.7408	(4,489.01)	(4,489.01)	0.0000	4.3300	(1,925.00)	0.00	0.5399	(2.4004)	0.0000	1	(1.8604)	02/07/2025
TOTAL BEIJING CERTIFICATE AUTHORITY CO LTD CMN CLASS A SERIES NORTHBOUND												17.3097	(72.2203)	0.0000		(54.9106)	
BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND																	
603569.SH	01/08/2025	SDB3265127492	0	(2,600)	0.9702	(2,522.49)	(2,522.49)	0.0000	4.3300	(2,250.00)	0.00	0.3034	(1.5766)	0.0000	1	(1.2732)	02/07/2025
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300212.ZK	01/17/2025	SDB3263372435	0	(3,500)	2.9456	(9,699.70)	(10,309.46)	0.0000	4.3300	(1,737.75)	0.00	1.1667	(4.9765)	0.0000	1	(3.8098)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(8,700)	2.9456	(24,119.38)	(25,626.37)	0.0000	4.3300	(1,737.75)	0.00	2.9010	(12.3701)	0.0000	1	(9.4691)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(14,600)	2.9456	(41,905.04)	(43,005.18)	0.0000	4.3300	(1,737.75)	0.00	5.0402	(20.7590)	0.0000	1	(15.7187)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(7,600)	2.9456	(21,623.36)	(22,386.26)	0.0000	4.3300	(1,737.75)	0.00	2.6008	(10.8060)	0.0000	1	(8.2052)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(25,000)	2.9456	(72,499.35)	(73,639.00)	0.0000	4.3300	(1,737.75)	0.00	8.7201	(35.5462)	0.0000	1	(26.8262)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(5,800)	2.9456	(16,781.37)	(17,084.25)	0.0000	4.3300	(1,737.75)	0.00	2.0184	(8.2467)	0.0000	1	(6.2283)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(500)	2.9456	(1,433.65)	(1,472.78)	0.0000	4.3300	(1,737.75)	0.00	0.1724	(0.7109)	0.0000	1	(0.5385)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(13,800)	2.9456	(39,530.72)	(40,648.73)	0.0000	4.3300	(1,737.75)	0.00	4.7547	(19.6215)	0.0000	1	(14.8668)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(1,700)	2.9456	(4,858.33)	(5,007.45)	0.0000	4.3300	(1,737.75)	0.00	0.5843	(2.4171)	0.0000	1	(1.8328)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(7,200)	2.9456	(20,432.87)	(21,208.03)	0.0000	4.3300	(1,737.75)	0.00	2.4576	(10.2373)	0.0000	1	(7.7797)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(1,900)	2.9456	(5,360.03)	(5,596.56)	0.0000	4.3300	(1,737.75)	0.00	0.6447	(2.7015)	0.0000	1	(2.0568)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(10,700)	2.9456	(33,526.74)	(31,517.49)	0.0000	4.3300	(1,737.75)	0.00	4.0325	(15.2138)	0.0000	1	(11.1813)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(4,900)	2.9456	(15,221.28)	(14,433.24)	0.0000	4.3300	(1,737.75)	0.00	1.8308	(6.9671)	0.0000	1	(5.1363)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(6,700)	2.9456	(21,410.14)	(19,735.25)	0.0000	4.3300	(1,737.75)	0.00	2.5752	(9.5264)	0.0000	1	(6.9512)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(4,500)	2.9456	(14,379.94)	(13,255.02)	0.0000	4.3300	(1,737.75)	0.00	1.7296	(6.3983)	0.0000	1	(4.6687)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(3,100)	2.9456	(9,906.18)	(9,131.24)	0.0000	4.3300	(1,737.75)	0.00	1.1915	(4.4077)	0.0000	1	(3.2162)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(5,300)	2.9456	(16,936.38)	(15,611.47)	0.0000	4.3300	(1,737.75)	0.00	2.0371	(7.5358)	0.0000	1	(5.4987)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(2,500)	2.9456	(7,988.86)	(7,363.90)	0.0000	4.3300	(1,737.75)	0.00	0.9609	(3.5546)	0.0000	1	(2.5937)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(2,200)	2.9456	(7,030.19)	(6,480.23)	0.0000	4.3300	(1,737.75)	0.00	0.8456	(3.1281)	0.0000	1	(2.2825)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(2,900)	2.9456	(9,267.07)	(8,542.12)	0.0000	4.3300	(1,737.75)	0.00	1.1146	(4.1234)	0.0000	1	(3.0087)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(6,000)	2.9456	(19,173.26)	(17,673.36)	0.0000	4.3300	(1,737.75)	0.00	2.3061	(8.5311)	0.0000	1	(6.2250)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(5,000)	2.9456	(15,977.71)	(14,727.80)	0.0000	4.3300	(1,737.75)	0.00	1.9218	(7.1092)	0.0000	1	(5.1875)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300212.ZK	01/17/2025	SDB3263372435	0	(3,400)	2.9456	(10,864.85)	(10,014.90)	0.0000	4.3300	(1,737.75)	0.00	1.3068	(4.8343)	0.0000	1	(3.5275)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(400)	2.9456	(1,278.22)	(1,178.22)	0.0000	4.3300	(1,737.75)	0.00	0.1537	(0.5687)	0.0000	1	(0.4150)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(1,000)	2.9456	(3,195.54)	(2,945.56)	0.0000	4.3300	(1,737.75)	0.00	0.3844	(1.4218)	0.0000	1	(1.0375)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(16,600)	2.9456	(53,046.01)	(48,896.30)	0.0000	4.3300	(1,737.75)	0.00	6.3803	(23.6027)	0.0000	1	(17.2224)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(3,500)	2.9456	(11,184.40)	(10,309.46)	0.0000	4.3300	(1,737.75)	0.00	1.3452	(4.9765)	0.0000	1	(3.6312)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(3,000)	2.9456	(9,586.63)	(8,836.68)	0.0000	4.3300	(1,737.75)	0.00	1.1531	(4.2655)	0.0000	1	(3.1125)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(18,700)	2.9456	(59,756.65)	(55,081.97)	0.0000	4.3300	(1,737.75)	0.00	7.1874	(26.5886)	0.0000	1	(19.4012)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(2,900)	2.9456	(9,267.07)	(8,542.12)	0.0000	4.3300	(1,737.75)	0.00	1.1146	(4.1234)	0.0000	1	(3.0087)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(4,200)	2.9456	(13,421.28)	(12,371.35)	0.0000	4.3300	(1,737.75)	0.00	1.6143	(5.9718)	0.0000	1	(4.3575)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(7,300)	2.9456	(23,327.46)	(21,502.59)	0.0000	4.3300	(1,737.75)	0.00	2.8058	(10.3795)	0.0000	1	(7.5737)	02/07/2025
300212.ZK	01/17/2025	SDB3263372435	0	(22,500)	2.9456	(71,899.72)	(66,275.10)	0.0000	4.3300	(1,737.75)	0.00	8.6479	(31.9916)	0.0000	1	(23.3437)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(3,500)	2.8026	(9,699.70)	(9,809.08)	0.0000	4.3300	(1,737.75)	0.00	1.1667	(4.7349)	0.0000	1	(3.5683)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(8,700)	2.8026	(24,119.38)	(24,382.58)	0.0000	4.3300	(1,737.75)	0.00	2.9010	(11.7697)	0.0000	1	(8.8687)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(14,600)	2.8026	(41,905.04)	(40,917.89)	0.0000	4.3300	(1,737.75)	0.00	5.0402	(19.7514)	0.0000	1	(14.7112)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(7,600)	2.8026	(21,623.36)	(21,299.72)	0.0000	4.3300	(1,737.75)	0.00	2.6008	(10.2816)	0.0000	1	(7.6808)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(25,000)	2.8026	(72,499.35)	(70,064.88)	0.0000	4.3300	(1,737.75)	0.00	8.7201	(33.8209)	0.0000	1	(25.1009)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(5,800)	2.8026	(16,781.37)	(16,255.05)	0.0000	4.3300	(1,737.75)	0.00	2.0184	(7.8465)	0.0000	1	(5.8280)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(500)	2.8026	(1,433.65)	(1,401.30)	0.0000	4.3300	(1,737.75)	0.00	0.1724	(0.6764)	0.0000	1	(0.5040)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(13,800)	2.8026	(39,530.72)	(38,675.81)	0.0000	4.3300	(1,737.75)	0.00	4.7547	(18.6692)	0.0000	1	(13.9145)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(1,700)	2.8026	(4,858.33)	(4,764.41)	0.0000	4.3300	(1,737.75)	0.00	0.5843	(2.2998)	0.0000	1	(1.7155)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(7,200)	2.8026	(20,432.87)	(20,178.68)	0.0000	4.3300	(1,737.75)	0.00	2.4576	(9.7404)	0.0000	1	(7.2828)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(1,900)	2.8026	(5,360.03)	(5,324.93)	0.0000	4.3300	(1,737.75)	0.00	0.6447	(2.5704)	0.0000	1	(1.9257)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(10,700)	2.8026	(33,526.74)	(29,987.77)	0.0000	4.3300	(1,737.75)	0.00	4.0325	(14.4754)	0.0000	1	(10.4428)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(4,900)	2.8026	(15,221.28)	(13,732.72)	0.0000	4.3300	(1,737.75)	0.00	1.8308	(6.6289)	0.0000	1	(4.7981)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(6,700)	2.8026	(21,410.14)	(18,777.39)	0.0000	4.3300	(1,737.75)	0.00	2.5752	(9.0640)	0.0000	1	(6.4889)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(4,500)	2.8026	(14,379.94)	(12,611.68)	0.0000	4.3300	(1,737.75)	0.00	1.7296	(6.0878)	0.0000	1	(4.3582)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(3,100)	2.8026	(9,906.18)	(8,688.04)	0.0000	4.3300	(1,737.75)	0.00	1.1915	(4.1938)	0.0000	1	(3.0023)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(5,300)	2.8026	(16,936.38)	(14,853.75)	0.0000	4.3300	(1,737.75)	0.00	2.0371	(7.1700)	0.0000	1	(5.1330)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(2,500)	2.8026	(7,988.86)	(7,006.49)	0.0000	4.3300	(1,737.75)	0.00	0.9609	(3.3821)	0.0000	1	(2.4212)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(2,200)	2.8026	(7,030.19)	(6,165.71)	0.0000	4.3300	(1,737.75)	0.00	0.8456	(2.9762)	0.0000	1	(2.1307)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(2,900)	2.8026	(9,267.07)	(8,127.53)	0.0000	4.3300	(1,737.75)	0.00	1.1146	(3.9232)	0.0000	1	(2.8086)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(6,000)	2.8026	(19,173.26)	(16,815.57)	0.0000	4.3300	(1,737.75)	0.00	2.3061	(8.1170)	0.0000	1	(5.8109)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(5,000)	2.8026	(15,977.71)	(14,012.98)	0.0000	4.3300	(1,737.75)	0.00	1.9218	(6.7642)	0.0000	1	(4.8424)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(3,400)	2.8026	(10,864.85)	(9,528.82)	0.0000	4.3300	(1,737.75)	0.00	1.3068	(4.5996)	0.0000	1	(3.2928)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(400)	2.8026	(1,278.22)	(1,121.04)	0.0000	4.3300	(1,737.75)	0.00	0.1537	(0.5411)	0.0000	1	(0.3874)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(1,000)	2.8026	(3,195.54)	(2,802.59)	0.0000	4.3300	(1,737.75)	0.00	0.3844	(1.3528)	0.0000	1	(0.9685)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(16,600)	2.8026	(53,046.01)	(46,523.08)	0.0000	4.3300	(1,737.75)	0.00	6.3803	(22.4571)	0.0000	1	(16.0769)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(3,500)	2.8026	(11,184.40)	(9,809.08)	0.0000	4.3300	(1,737.75)	0.00	1.3452	(4.7349)	0.0000	1	(3.3897)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(3,000)	2.8026	(9,586.63)	(8,407.78)	0.0000	4.3300	(1,737.75)	0.00	1.1531	(4.0585)	0.0000	1	(2.9055)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(18,700)	2.8026	(59,756.65)	(52,408.53)	0.0000	4.3300	(1,737.75)	0.00	7.1874	(25.2981)	0.0000	1	(18.1107)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(2,900)	2.8026	(9,267.07)	(8,127.53)	0.0000	4.3300	(1,737.75)	0.00	1.1146	(3.9232)	0.0000	1	(2.8086)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(4,200)	2.8026	(13,421.28)	(11,770.90)	0.0000	4.3300	(1,737.75)	0.00	1.6143	(5.6819)	0.0000	1	(4.0676)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(7,300)	2.8026	(23,327.46)	(20,458.94)	0.0000	4.3300	(1,737.75)	0.00	2.8058	(9.8757)	0.0000	1	(7.0699)	02/07/2025
300212.ZK	01/16/2025	SDB3263372435	0	(22,500)	2.8026	(71,899.72)	(63,058.39)	0.0000	4.3300	(1,737.75)	0.00	8.6479	(30.4389)	0.0000	1	(21.7909)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(14,600)	2.7710	(41,905.04)	(40,456.03)	0.0000	4.3300	(1,749.80)	0.00	5.0402	(19.6639)	0.0000	1	(14.6237)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(7,600)	2.7710	(21,623.36)	(21,059.30)	0.0000	4.3300	(1,749.80)	0.00	2.6008	(10.2360)	0.0000	1	(7.6352)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(25,000)	2.7710	(72,499.35)	(69,274.02)	0.0000	4.3300	(1,749.80)	0.00	8.7201	(33.6711)	0.0000	1	(24.9510)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(5,800)	2.7710	(16,781.37)	(16,071.57)	0.0000	4.3300	(1,749.80)	0.00	2.0184	(7.8117)	0.0000	1	(5.7933)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(500)	2.7710	(1,433.65)	(1,385.48)	0.0000	4.3300	(1,749.80)	0.00	0.1724	(0.6734)	0.0000	1	(0.5010)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(13,800)	2.7710	(39,530.72)	(38,239.26)	0.0000	4.3300	(1,749.80)	0.00	4.7547	(18.5864)	0.0000	1	(13.8318)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(1,700)	2.7710	(4,858.33)	(4,710.63)	0.0000	4.3300	(1,749.80)	0.00	0.5843	(2.2896)	0.0000	1	(1.7053)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(7,200)	2.7710	(20,432.87)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300212.ZK	01/15/2025	SDB3263372435	0	(10,700)	2.7710	(33,526.74)	(29,649.28)	0.0000	4.3300	(1,749.80)	0.00	4.0325	(14.4112)	0.0000	1	(10.3787)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(4,900)	2.7710	(15,221.28)	(13,577.71)	0.0000	4.3300	(1,749.80)	0.00	1.8308	(6.5995)	0.0000	1	(4.7687)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(6,700)	2.7710	(21,410.14)	(18,565.44)	0.0000	4.3300	(1,749.80)	0.00	2.5752	(9.0238)	0.0000	1	(6.4487)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(4,500)	2.7710	(14,379.94)	(12,469.32)	0.0000	4.3300	(1,749.80)	0.00	1.7296	(6.0608)	0.0000	1	(4.3312)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(3,100)	2.7710	(9,906.18)	(8,589.98)	0.0000	4.3300	(1,749.80)	0.00	1.1915	(4.1752)	0.0000	1	(2.9837)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(5,300)	2.7710	(16,936.38)	(14,686.09)	0.0000	4.3300	(1,749.80)	0.00	2.0371	(7.1383)	0.0000	1	(5.1012)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(2,500)	2.7710	(7,988.86)	(6,927.40)	0.0000	4.3300	(1,749.80)	0.00	0.9609	(3.3671)	0.0000	1	(2.4062)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(2,200)	2.7710	(7,030.19)	(6,096.11)	0.0000	4.3300	(1,749.80)	0.00	0.8456	(2.9631)	0.0000	1	(2.1175)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(2,900)	2.7710	(9,267.07)	(8,035.79)	0.0000	4.3300	(1,749.80)	0.00	1.1146	(3.9058)	0.0000	1	(2.7912)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(6,000)	2.7710	(19,173.26)	(16,625.77)	0.0000	4.3300	(1,749.80)	0.00	2.3061	(8.0811)	0.0000	1	(5.7749)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(5,000)	2.7710	(15,977.71)	(13,854.80)	0.0000	4.3300	(1,749.80)	0.00	1.9218	(6.7342)	0.0000	1	(4.8125)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(3,400)	2.7710	(10,864.85)	(9,421.27)	0.0000	4.3300	(1,749.80)	0.00	1.3068	(4.5793)	0.0000	1	(3.2725)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(400)	2.7710	(1,278.22)	(1,108.38)	0.0000	4.3300	(1,749.80)	0.00	0.1537	(0.5387)	0.0000	1	(0.3850)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(1,000)	2.7710	(3,195.54)	(2,770.96)	0.0000	4.3300	(1,749.80)	0.00	0.3844	(1.3468)	0.0000	1	(0.9625)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(16,600)	2.7710	(53,046.01)	(45,997.95)	0.0000	4.3300	(1,749.80)	0.00	6.3803	(22.3576)	0.0000	1	(15.9773)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(3,500)	2.7710	(11,184.40)	(9,698.36)	0.0000	4.3300	(1,749.80)	0.00	1.3452	(4.7140)	0.0000	1	(3.3687)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(3,000)	2.7710	(9,586.63)	(8,312.88)	0.0000	4.3300	(1,749.80)	0.00	1.1531	(4.0405)	0.0000	1	(2.8875)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(18,700)	2.7710	(59,756.65)	(51,816.97)	0.0000	4.3300	(1,749.80)	0.00	7.1874	(25.1860)	0.0000	1	(17.9986)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(2,900)	2.7710	(9,267.07)	(8,035.79)	0.0000	4.3300	(1,749.80)	0.00	1.1146	(3.9058)	0.0000	1	(2.7912)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(4,200)	2.7710	(13,421.28)	(11,638.04)	0.0000	4.3300	(1,749.80)	0.00	1.6143	(5.6567)	0.0000	1	(4.0425)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(7,300)	2.7710	(23,327.46)	(20,228.02)	0.0000	4.3300	(1,749.80)	0.00	2.8058	(9.8320)	0.0000	1	(7.0262)	02/07/2025
300212.ZK	01/15/2025	SDB3263372435	0	(22,500)	2.7710	(71,899.72)	(62,346.62)	0.0000	4.3300	(1,749.80)	0.00	8.6479	(30.3040)	0.0000	1	(21.6560)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(25,000)	2.9018	(72,499.35)	(72,544.60)	0.0000	4.3300	(1,781.38)	0.00	8.7201	(35.8971)	0.0000	1	(27.1770)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(5,800)	2.9018	(16,781.37)	(16,830.35)	0.0000	4.3300	(1,781.38)	0.00	2.0184	(8.3281)	0.0000	1	(6.3097)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(500)	2.9018	(1,433.65)	(1,450.89)	0.0000	4.3300	(1,781.38)	0.00	0.1724	(0.7179)	0.0000	1	(0.5455)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(13,800)	2.9018	(39,530.72)	(40,044.62)	0.0000	4.3300	(1,781.38)	0.00	4.7547	(19.8152)	0.0000	1	(15.0605)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(1,700)	2.9018	(4,858.33)	(4,933.03)	0.0000	4.3300	(1,781.38)	0.00	0.5843	(2.4410)	0.0000	1	(1.8567)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(7,200)	2.9018	(20,432.87)	(20,892.84)	0.0000	4.3300	(1,781.38)	0.00	2.4576	(10.3384)	0.0000	1	(7.8807)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(1,900)	2.9018	(5,360.03)	(5,513.39)	0.0000	4.3300	(1,781.38)	0.00	0.6447	(2.7282)	0.0000	1	(2.0835)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(10,700)	2.9018	(33,526.74)	(31,049.09)	0.0000	4.3300	(1,781.38)	0.00	4.0325	(15.3639)	0.0000	1	(11.3314)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(4,900)	2.9018	(15,221.28)	(14,218.74)	0.0000	4.3300	(1,781.38)	0.00	1.8308	(7.0358)	0.0000	1	(5.2050)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(6,700)	2.9018	(21,410.14)	(19,441.95)	0.0000	4.3300	(1,781.38)	0.00	2.5752	(9.6204)	0.0000	1	(7.0453)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(4,500)	2.9018	(14,379.94)	(13,058.03)	0.0000	4.3300	(1,781.38)	0.00	1.7296	(6.4615)	0.0000	1	(4.7319)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(3,100)	2.9018	(9,906.18)	(8,995.53)	0.0000	4.3300	(1,781.38)	0.00	1.1915	(4.4512)	0.0000	1	(3.2597)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(5,300)	2.9018	(16,936.38)	(15,379.46)	0.0000	4.3300	(1,781.38)	0.00	2.0371	(7.6102)	0.0000	1	(5.5731)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(2,500)	2.9018	(7,988.86)	(7,254.46)	0.0000	4.3300	(1,781.38)	0.00	0.9609	(3.5897)	0.0000	1	(2.6288)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(2,200)	2.9018	(7,030.19)	(6,383.92)	0.0000	4.3300	(1,781.38)	0.00	0.8456	(3.1589)	0.0000	1	(2.3134)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(2,900)	2.9018	(9,267.07)	(8,415.17)	0.0000	4.3300	(1,781.38)	0.00	1.1146	(4.1641)	0.0000	1	(3.0494)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(6,000)	2.9018	(19,173.26)	(17,410.70)	0.0000	4.3300	(1,781.38)	0.00	2.3061	(8.6153)	0.0000	1	(6.3092)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(5,000)	2.9018	(15,977.71)	(14,508.92)	0.0000	4.3300	(1,781.38)	0.00	1.9218	(7.1794)	0.0000	1	(5.2576)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(3,400)	2.9018	(10,864.85)	(9,866.07)	0.0000	4.3300	(1,781.38)	0.00	1.3068	(4.8820)	0.0000	1	(3.5752)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(400)	2.9018	(1,278.22)	(1,160.71)	0.0000	4.3300	(1,781.38)	0.00	0.1537	(0.5744)	0.0000	1	(0.4206)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(1,000)	2.9018	(3,195.54)	(2,901.78)	0.0000	4.3300	(1,781.38)	0.00	0.3844	(1.4359)	0.0000	1	(1.0515)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(16,600)	2.9018	(53,046.01)	(48,169.61)	0.0000	4.3300	(1,781.38)	0.00	6.3803	(23.8357)	0.0000	1	(17.4554)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(3,500)	2.9018	(11,184.40)	(10,156.24)	0.0000	4.3300	(1,781.38)	0.00	1.3452	(5.0256)	0.0000	1	(3.6804)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(3,000)	2.9018	(9,586.63)	(8,705.35)	0.0000	4.3300	(1,781.38)	0.00	1.1531	(4.3076)	0.0000	1	(3.1546)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(18,700)	2.9018	(59,756.65)	(54,263.36)	0.0000	4.3300	(1,781.38)	0.00	7.1874	(26.8510)	0.0000	1	(19.6636)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(2,900)	2.9018	(9,267.07)	(8,415.17)	0.0000	4.3300	(1,781.38)	0.00	1.1146	(4.1641)	0.0000	1	(3.0494)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(4,200)	2.9018	(13,421.28)	(12,187.49)	0.0000	4.3300	(1,781.38)	0.00	1.6143	(6.0307)	0.0000	1	(4.4164)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(7,300)	2.9018	(23,327.46)	(21,183.02)	0.0000	4.3300	(1,781.38)	0.00	2.8058	(10.4819)	0.0000	1	(7.6762)	02/07/2025
300212.ZK	01/14/2025	SDB3263372435	0	(22,500)	2.9018	(71,899.72)	(65,290.14)	0.0000	4.3300	(1,781.38)	0.00	8.6479	(32.3074)	0.0000	1	(23.6594)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(500)	2.8704	(1,433.65)	(1,435.20)	0.0000	4.3300	(1,839.49)							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300212.ZK	01/13/2025	SDB3263372435	0	(1,700)	2.8704	(4,858.33)	(4,879.69)	0.0000	4.3300	(1,839.49)	0.00	0.5843	(2.4934)	0.0000	1	(1.9090)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(7,200)	2.8704	(20,432.87)	(20,666.90)	0.0000	4.3300	(1,839.49)	0.00	2.4576	(10.5601)	0.0000	1	(8.1025)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(1,900)	2.8704	(5,360.03)	(5,453.77)	0.0000	4.3300	(1,839.49)	0.00	0.6447	(2.7867)	0.0000	1	(2.1420)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(10,700)	2.8704	(33,526.74)	(30,713.31)	0.0000	4.3300	(1,839.49)	0.00	4.0325	(15.6935)	0.0000	1	(11.6610)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(4,900)	2.8704	(15,221.28)	(14,064.97)	0.0000	4.3300	(1,839.49)	0.00	1.8308	(7.1868)	0.0000	1	(5.3560)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(6,700)	2.8704	(21,410.14)	(19,231.70)	0.0000	4.3300	(1,839.49)	0.00	2.5752	(9.8268)	0.0000	1	(7.2516)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(4,500)	2.8704	(14,379.94)	(12,916.81)	0.0000	4.3300	(1,839.49)	0.00	1.7296	(6.6001)	0.0000	1	(4.8705)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(3,100)	2.8704	(9,906.18)	(8,898.25)	0.0000	4.3300	(1,839.49)	0.00	1.1915	(4.5467)	0.0000	1	(3.3552)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(5,300)	2.8704	(16,936.38)	(15,213.14)	0.0000	4.3300	(1,839.49)	0.00	2.0371	(7.7734)	0.0000	1	(5.7364)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(2,500)	2.8704	(7,988.86)	(7,176.01)	0.0000	4.3300	(1,839.49)	0.00	0.9609	(3.6667)	0.0000	1	(2.7058)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(2,200)	2.8704	(7,030.19)	(6,314.89)	0.0000	4.3300	(1,839.49)	0.00	0.8456	(3.2267)	0.0000	1	(2.3811)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(2,900)	2.8704	(9,267.07)	(8,324.17)	0.0000	4.3300	(1,839.49)	0.00	1.1146	(4.2534)	0.0000	1	(3.1388)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(6,000)	2.8704	(19,173.26)	(17,222.42)	0.0000	4.3300	(1,839.49)	0.00	2.3061	(8.8001)	0.0000	1	(6.4940)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(5,000)	2.8704	(15,977.71)	(14,352.01)	0.0000	4.3300	(1,839.49)	0.00	1.9218	(7.3334)	0.0000	1	(5.4117)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(3,400)	2.8704	(10,864.85)	(9,759.37)	0.0000	4.3300	(1,839.49)	0.00	1.3068	(4.9867)	0.0000	1	(3.6799)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(400)	2.8704	(1,278.22)	(1,148.16)	0.0000	4.3300	(1,839.49)	0.00	0.1537	(0.5867)	0.0000	1	(0.4329)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(1,000)	2.8704	(3,195.54)	(2,870.40)	0.0000	4.3300	(1,839.49)	0.00	0.3844	(1.4667)	0.0000	1	(1.0823)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(16,600)	2.8704	(53,046.01)	(47,648.69)	0.0000	4.3300	(1,839.49)	0.00	6.3803	(24.3470)	0.0000	1	(17.9667)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(3,500)	2.8704	(11,184.40)	(10,046.41)	0.0000	4.3300	(1,839.49)	0.00	1.3452	(5.1334)	0.0000	1	(3.7882)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(3,000)	2.8704	(9,586.63)	(8,611.21)	0.0000	4.3300	(1,839.49)	0.00	1.1531	(4.4001)	0.0000	1	(3.2470)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(18,700)	2.8704	(59,756.65)	(53,676.54)	0.0000	4.3300	(1,839.49)	0.00	7.1874	(27.4270)	0.0000	1	(20.2396)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(2,900)	2.8704	(9,267.07)	(8,324.17)	0.0000	4.3300	(1,839.49)	0.00	1.1146	(4.2534)	0.0000	1	(3.1388)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(4,200)	2.8704	(13,421.28)	(12,055.69)	0.0000	4.3300	(1,839.49)	0.00	1.6143	(6.1601)	0.0000	1	(4.5458)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(7,300)	2.8704	(23,327.46)	(20,953.94)	0.0000	4.3300	(1,839.49)	0.00	2.8058	(10.7068)	0.0000	1	(7.9010)	02/07/2025
300212.ZK	01/13/2025	SDB3263372435	0	(22,500)	2.8704	(71,899.72)	(64,584.07)	0.0000	4.3300	(1,839.49)	0.00	8.6479	(33.0004)	0.0000	1	(24.3525)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(13,800)	2.9047	(39,530.72)	(40,084.78)	0.0000	4.3300	(1,840.15)	0.00	14.2640	(61.4683)	0.0000	3	(47.2043)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(1,700)	2.9047	(4,858.33)	(4,937.98)	0.0000	4.3300	(1,840.15)	0.00	1.7530	(7.5722)	0.0000	3	(5.8191)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(7,200)	2.9047	(20,432.87)	(20,913.80)	0.0000	4.3300	(1,840.15)	0.00	7.3729	(32.0704)	0.0000	3	(24.6975)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(1,900)	2.9047	(5,360.03)	(5,518.92)	0.0000	4.3300	(1,840.15)	0.00	1.9341	(8.4630)	0.0000	3	(6.5289)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(10,700)	2.9047	(33,526.74)	(31,080.23)	0.0000	4.3300	(1,840.15)	0.00	12.0976	(47.6602)	0.0000	3	(35.5626)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(4,900)	2.9047	(15,221.28)	(14,233.00)	0.0000	4.3300	(1,840.15)	0.00	5.4923	(21.8257)	0.0000	3	(16.3333)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(6,700)	2.9047	(21,410.14)	(19,461.45)	0.0000	4.3300	(1,840.15)	0.00	7.7255	(29.8433)	0.0000	3	(22.1178)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(4,500)	2.9047	(14,379.94)	(13,071.12)	0.0000	4.3300	(1,840.15)	0.00	5.1888	(20.0440)	0.0000	3	(14.8552)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(3,100)	2.9047	(9,906.18)	(9,004.55)	0.0000	4.3300	(1,840.15)	0.00	3.5745	(13.8081)	0.0000	3	(10.2336)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(5,300)	2.9047	(16,936.38)	(15,394.88)	0.0000	4.3300	(1,840.15)	0.00	6.1112	(23.6074)	0.0000	3	(17.4962)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(2,500)	2.9047	(7,988.86)	(7,261.74)	0.0000	4.3300	(1,840.15)	0.00	2.8826	(11.1356)	0.0000	3	(8.2529)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(2,200)	2.9047	(7,030.19)	(6,390.33)	0.0000	4.3300	(1,840.15)	0.00	2.5367	(9.7993)	0.0000	3	(7.2626)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(2,900)	2.9047	(9,267.07)	(8,423.61)	0.0000	4.3300	(1,840.15)	0.00	3.3439	(12.9172)	0.0000	3	(9.5734)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(6,000)	2.9047	(19,173.26)	(17,428.16)	0.0000	4.3300	(1,840.15)	0.00	6.9184	(26.7253)	0.0000	3	(19.8070)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(5,000)	2.9047	(15,977.71)	(14,523.47)	0.0000	4.3300	(1,840.15)	0.00	5.7653	(22.2711)	0.0000	3	(16.5058)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(3,400)	2.9047	(10,864.85)	(9,875.96)	0.0000	4.3300	(1,840.15)	0.00	3.9204	(15.1444)	0.0000	3	(11.2240)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(400)	2.9047	(1,278.22)	(1,161.88)	0.0000	4.3300	(1,840.15)	0.00	0.4612	(1.7817)	0.0000	3	(1.3205)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(1,000)	2.9047	(3,195.54)	(2,904.69)	0.0000	4.3300	(1,840.15)	0.00	1.1531	(4.4542)	0.0000	3	(3.3012)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(16,600)	2.9047	(53,046.01)	(48,217.92)	0.0000	4.3300	(1,840.15)	0.00	19.1408	(73.9401)	0.0000	3	(54.7993)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(3,500)	2.9047	(11,184.40)	(10,166.43)	0.0000	4.3300	(1,840.15)	0.00	4.0357	(15.5898)	0.0000	3	(11.5541)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(3,000)	2.9047	(9,586.63)	(8,714.08)	0.0000	4.3300	(1,840.15)	0.00	3.4592	(13.3627)	0.0000	3	(9.9035)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(18,700)	2.9047	(59,756.65)	(54,317.78)	0.0000	4.3300	(1,840.15)	0.00	21.5622	(83.2940)	0.0000	3	(61.7318)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(2,900)	2.9047	(9,267.07)	(8,423.61)	0.0000	4.3300	(1,840.15)	0.00	3.3439	(12.9172)	0.0000	3	(9.5734)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(4,200)	2.9047	(13,421.28)	(12,199.71)	0.0000	4.3300	(1,840.15)	0.00	4.8428	(18.7077)	0.0000	3	(13.8649)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(7,300)	2.9047	(23,327.46)	(21,204.27)	0.0000	4.3300	(1,840.15)	0.00	8.4173	(32.5158)	0.0000	3	(24.0985)	02/07/2025
300212.ZK	01/10/2025	SDB3263372435	0	(22,500)	2.9047	(71,899.72)	(65,355.62)	0.0000	4.3300	(1,840.15)	0.00	25.9438	(100.2200)	0.0000	3	(74.2762)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(7,200)	2.830												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300212.ZK	01/09/2025	SDB3263372435	0	(10,700)	2.8300	(33,526.74)	(30,280.55)	0.0000	4.3300	(1,870.87)	0.00	4.0325	(15.7364)	0.0000	1	(11.7038)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(4,900)	2.8300	(15,221.28)	(13,866.79)	0.0000	4.3300	(1,870.87)	0.00	1.8308	(7.2064)	0.0000	1	(5.3756)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(6,700)	2.8300	(21,410.14)	(18,960.72)	0.0000	4.3300	(1,870.87)	0.00	2.5752	(9.8536)	0.0000	1	(7.2784)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(4,500)	2.8300	(14,379.94)	(12,734.81)	0.0000	4.3300	(1,870.87)	0.00	1.7296	(6.6181)	0.0000	1	(4.8885)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(3,100)	2.8300	(9,906.18)	(8,772.87)	0.0000	4.3300	(1,870.87)	0.00	1.1915	(4.5591)	0.0000	1	(3.3676)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(5,300)	2.8300	(16,936.38)	(14,998.78)	0.0000	4.3300	(1,870.87)	0.00	2.0371	(7.7946)	0.0000	1	(5.7576)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(2,500)	2.8300	(7,988.86)	(7,074.90)	0.0000	4.3300	(1,870.87)	0.00	0.9609	(3.6767)	0.0000	1	(2.7158)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(2,200)	2.8300	(7,030.19)	(6,225.91)	0.0000	4.3300	(1,870.87)	0.00	0.8456	(3.2355)	0.0000	1	(2.3899)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(2,900)	2.8300	(9,267.07)	(8,206.88)	0.0000	4.3300	(1,870.87)	0.00	1.1146	(4.2650)	0.0000	1	(3.1504)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(6,000)	2.8300	(19,173.26)	(16,979.75)	0.0000	4.3300	(1,870.87)	0.00	2.3061	(8.8241)	0.0000	1	(6.5180)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(5,000)	2.8300	(15,977.71)	(14,149.79)	0.0000	4.3300	(1,870.87)	0.00	1.9218	(7.3534)	0.0000	1	(5.4317)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(3,400)	2.8300	(10,864.85)	(9,621.86)	0.0000	4.3300	(1,870.87)	0.00	1.3068	(5.0003)	0.0000	1	(3.6935)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(400)	2.8300	(1,278.22)	(1,131.98)	0.0000	4.3300	(1,870.87)	0.00	0.1537	(0.5883)	0.0000	1	(0.4345)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(1,000)	2.8300	(3,195.54)	(2,829.96)	0.0000	4.3300	(1,870.87)	0.00	0.3844	(1.4707)	0.0000	1	(1.0863)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(16,600)	2.8300	(53,046.01)	(46,977.30)	0.0000	4.3300	(1,870.87)	0.00	6.3803	(24.4134)	0.0000	1	(18.0332)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(3,500)	2.8300	(11,184.40)	(9,904.85)	0.0000	4.3300	(1,870.87)	0.00	1.3452	(5.1474)	0.0000	1	(3.8022)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(3,000)	2.8300	(9,586.63)	(8,489.87)	0.0000	4.3300	(1,870.87)	0.00	1.1531	(4.4121)	0.0000	1	(3.2590)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(18,700)	2.8300	(59,756.65)	(52,920.21)	0.0000	4.3300	(1,870.87)	0.00	7.1874	(27.5019)	0.0000	1	(20.3145)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(2,900)	2.8300	(9,267.07)	(8,206.88)	0.0000	4.3300	(1,870.87)	0.00	1.1146	(4.2650)	0.0000	1	(3.1504)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(4,200)	2.8300	(13,421.28)	(11,885.82)	0.0000	4.3300	(1,870.87)	0.00	1.6143	(6.1769)	0.0000	1	(4.5626)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(7,300)	2.8300	(23,327.46)	(20,658.69)	0.0000	4.3300	(1,870.87)	0.00	2.8058	(10.7360)	0.0000	1	(7.9302)	02/07/2025
300212.ZK	01/09/2025	SDB3263372435	0	(22,500)	2.8300	(71,899.72)	(63,674.06)	0.0000	4.3300	(1,870.87)	0.00	8.6479	(33.0905)	0.0000	1	(24.4425)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(10,700)	2.8681	(33,526.74)	(30,688.33)	0.0000	4.3300	(1,875.56)	0.00	4.0325	(15.9883)	0.0000	1	(11.9558)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(4,900)	2.8681	(15,221.28)	(14,053.53)	0.0000	4.3300	(1,875.56)	0.00	1.8308	(7.3218)	0.0000	1	(5.4910)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(6,700)	2.8681	(21,410.14)	(19,216.06)	0.0000	4.3300	(1,875.56)	0.00	2.5752	(10.0114)	0.0000	1	(7.4362)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(4,500)	2.8681	(14,379.94)	(12,906.31)	0.0000	4.3300	(1,875.56)	0.00	1.7296	(6.7241)	0.0000	1	(4.9945)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(3,100)	2.8681	(9,906.18)	(8,891.01)	0.0000	4.3300	(1,875.56)	0.00	1.1915	(4.6321)	0.0000	1	(3.4406)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(5,300)	2.8681	(16,936.38)	(15,200.76)	0.0000	4.3300	(1,875.56)	0.00	2.0371	(7.9194)	0.0000	1	(5.8824)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(2,500)	2.8681	(7,988.86)	(7,170.17)	0.0000	4.3300	(1,875.56)	0.00	0.9609	(3.7356)	0.0000	1	(2.7747)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(2,200)	2.8681	(7,030.19)	(6,309.75)	0.0000	4.3300	(1,875.56)	0.00	0.8456	(3.2873)	0.0000	1	(2.4417)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(2,900)	2.8681	(9,267.07)	(8,317.40)	0.0000	4.3300	(1,875.56)	0.00	1.1146	(4.3333)	0.0000	1	(3.2187)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(6,000)	2.8681	(19,173.26)	(17,208.41)	0.0000	4.3300	(1,875.56)	0.00	2.3061	(8.9654)	0.0000	1	(6.6593)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(5,000)	2.8681	(15,977.71)	(14,340.34)	0.0000	4.3300	(1,875.56)	0.00	1.9218	(7.4712)	0.0000	1	(5.5494)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(3,400)	2.8681	(10,864.85)	(9,751.43)	0.0000	4.3300	(1,875.56)	0.00	1.3068	(5.0804)	0.0000	1	(3.7736)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(400)	2.8681	(1,278.22)	(1,147.23)	0.0000	4.3300	(1,875.56)	0.00	0.1537	(0.5977)	0.0000	1	(0.4440)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(1,000)	2.8681	(3,195.54)	(2,868.07)	0.0000	4.3300	(1,875.56)	0.00	0.3844	(1.4942)	0.0000	1	(1.1099)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(16,600)	2.8681	(53,046.01)	(47,609.93)	0.0000	4.3300	(1,875.56)	0.00	6.3803	(24.8043)	0.0000	1	(18.4240)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(3,500)	2.8681	(11,184.40)	(10,038.24)	0.0000	4.3300	(1,875.56)	0.00	1.3452	(5.2298)	0.0000	1	(3.8846)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(3,000)	2.8681	(9,586.63)	(8,604.20)	0.0000	4.3300	(1,875.56)	0.00	1.1531	(4.4827)	0.0000	1	(3.3296)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(18,700)	2.8681	(59,756.65)	(53,632.87)	0.0000	4.3300	(1,875.56)	0.00	7.1874	(27.9422)	0.0000	1	(20.7548)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(2,900)	2.8681	(9,267.07)	(8,317.40)	0.0000	4.3300	(1,875.56)	0.00	1.1146	(4.3333)	0.0000	1	(3.2187)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(4,200)	2.8681	(13,421.28)	(12,045.89)	0.0000	4.3300	(1,875.56)	0.00	1.6143	(6.2758)	0.0000	1	(4.6615)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(7,300)	2.8681	(23,327.46)	(20,936.90)	0.0000	4.3300	(1,875.56)	0.00	2.8058	(10.9079)	0.0000	1	(8.1021)	02/07/2025
300212.ZK	01/08/2025	SDB3263372435	0	(22,500)	2.8681	(71,899.72)	(64,531.53)	0.0000	4.3300	(1,875.56)	0.00	8.6479	(33.6203)	0.0000	1	(24.9724)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(10,700)	3.0540	(33,526.74)	(32,677.90)	0.0000	4.3300	(1,875.56)	0.00	4.0325	(17.0249)	0.0000	1	(12.9923)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(4,900)	3.0540	(15,221.28)	(14,964.64)	0.0000	4.3300	(1,875.56)	0.00	1.8308	(7.7964)	0.0000	1	(5.9566)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(6,700)	3.0540	(21,410.14)	(20,461.86)	0.0000	4.3300	(1,875.56)	0.00	2.5752	(10.6604)	0.0000	1	(8.0853)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(4,500)	3.0540	(14,379.94)	(13,743.04)	0.0000	4.3300	(1,875.56)	0.00	1.7296	(7.1600)	0.0000	1	(5.4304)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(3,100)	3.0540	(9,906.18)	(9,467.43)	0.0000	4.3300	(1,875.56)	0.00	1.1915	(4.9324)	0.0000	1	(3.7409)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(5,300)	3.0540	(16,936.38)	(16,186.25)	0.0000	4.3300	(1,875.56)	0.00	2.0371	(8.4329)	0.0000	1	(6.3958)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(2,500)	3.0540	(7,988.86)	(7,635.02)	0.0000	4.3300	(1,875.56)	0.00	0.9609	(3.9778)	0.0000	1	(3.0169)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(2,200)	3.0540	(7,030.19)	(6,718.82)	0.0000	4.3300	(1,875.56)	0.00	0.8456	(3.5004)	0.0000	1	(2.6549)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300212.ZK	01/07/2025	SDB3263372435	0	(6,000)	3.0540	(19,173.26)	(18,324.05)	0.0000	4.3300	(1,875.56)	0.00	2.3061	(9.5467)	0.0000	1	(7.2405)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(5,000)	3.0540	(15,977.71)	(15,270.05)	0.0000	4.3300	(1,875.56)	0.00	1.9218	(7.9555)	0.0000	1	(6.0338)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(3,400)	3.0540	(10,864.85)	(10,383.63)	0.0000	4.3300	(1,875.56)	0.00	1.3068	(5.4098)	0.0000	1	(4.1030)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(400)	3.0540	(1,278.22)	(1,221.60)	0.0000	4.3300	(1,875.56)	0.00	0.1537	(0.6364)	0.0000	1	(0.4827)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(1,000)	3.0540	(3,195.54)	(3,054.01)	0.0000	4.3300	(1,875.56)	0.00	0.3844	(1.5911)	0.0000	1	(1.2068)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(16,600)	3.0540	(53,046.01)	(50,696.55)	0.0000	4.3300	(1,875.56)	0.00	6.3803	(26.4124)	0.0000	1	(20.0321)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(3,500)	3.0540	(11,184.40)	(10,689.03)	0.0000	4.3300	(1,875.56)	0.00	1.3452	(5.5689)	0.0000	1	(4.2236)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(3,000)	3.0540	(9,586.63)	(9,162.03)	0.0000	4.3300	(1,875.56)	0.00	1.1531	(4.7733)	0.0000	1	(3.6203)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(18,700)	3.0540	(59,756.65)	(57,109.97)	0.0000	4.3300	(1,875.56)	0.00	7.1874	(29.7537)	0.0000	1	(22.5663)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(2,900)	3.0540	(9,267.07)	(8,856.63)	0.0000	4.3300	(1,875.56)	0.00	1.1146	(4.6142)	0.0000	1	(3.4996)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(4,200)	3.0540	(13,421.28)	(12,826.84)	0.0000	4.3300	(1,875.56)	0.00	1.6143	(6.6827)	0.0000	1	(5.0684)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(7,300)	3.0540	(23,327.46)	(22,294.27)	0.0000	4.3300	(1,875.56)	0.00	2.8058	(11.6151)	0.0000	1	(8.8093)	02/07/2025
300212.ZK	01/07/2025	SDB3263372435	0	(22,500)	3.0540	(71,899.72)	(68,715.20)	0.0000	4.3300	(1,875.56)	0.00	8.6479	(35.7999)	0.0000	1	(27.1520)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(6,700)	3.1955	(21,410.14)	(21,410.14)	0.0000	4.3300	(1,885.25)	0.00	2.5752	(11.2121)	0.0000	1	(8.6369)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(4,500)	3.1955	(14,379.94)	(14,379.94)	0.0000	4.3300	(1,885.25)	0.00	1.7296	(7.5305)	0.0000	1	(5.8009)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(3,100)	3.1955	(9,906.18)	(9,906.18)	0.0000	4.3300	(1,885.25)	0.00	1.1915	(5.1877)	0.0000	1	(3.9962)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(5,300)	3.1955	(16,936.38)	(16,936.38)	0.0000	4.3300	(1,885.25)	0.00	2.0371	(8.8693)	0.0000	1	(6.8322)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(2,500)	3.1955	(7,988.86)	(7,988.86)	0.0000	4.3300	(1,885.25)	0.00	0.9609	(4.1836)	0.0000	1	(3.2227)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(2,200)	3.1955	(7,030.19)	(7,030.19)	0.0000	4.3300	(1,885.25)	0.00	0.8456	(3.6816)	0.0000	1	(2.8360)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(2,900)	3.1955	(9,267.07)	(9,267.07)	0.0000	4.3300	(1,885.25)	0.00	1.1146	(4.8530)	0.0000	1	(3.7384)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(6,000)	3.1955	(19,173.26)	(19,173.26)	0.0000	4.3300	(1,885.25)	0.00	2.3061	(10.0407)	0.0000	1	(7.7345)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(5,000)	3.1955	(15,977.71)	(15,977.71)	0.0000	4.3300	(1,885.25)	0.00	1.9218	(8.3672)	0.0000	1	(6.4455)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(3,400)	3.1955	(10,864.85)	(10,864.85)	0.0000	4.3300	(1,885.25)	0.00	1.3068	(5.6897)	0.0000	1	(4.3829)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(400)	3.1955	(1,278.22)	(1,278.22)	0.0000	4.3300	(1,885.25)	0.00	0.1537	(0.6694)	0.0000	1	(0.5156)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(1,000)	3.1955	(3,195.54)	(3,195.54)	0.0000	4.3300	(1,885.25)	0.00	0.3844	(1.6734)	0.0000	1	(1.2891)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(16,600)	3.1955	(53,046.01)	(53,046.01)	0.0000	4.3300	(1,885.25)	0.00	6.3803	(27.7792)	0.0000	1	(21.3989)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(3,500)	3.1955	(11,184.40)	(11,184.40)	0.0000	4.3300	(1,885.25)	0.00	1.3452	(5.8571)	0.0000	1	(4.5118)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(3,000)	3.1955	(9,586.63)	(9,586.63)	0.0000	4.3300	(1,885.25)	0.00	1.1531	(5.0203)	0.0000	1	(3.8673)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(18,700)	3.1955	(59,756.65)	(59,756.65)	0.0000	4.3300	(1,885.25)	0.00	7.1874	(31.2934)	0.0000	1	(24.1060)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(2,900)	3.1955	(9,267.07)	(9,267.07)	0.0000	4.3300	(1,885.25)	0.00	1.1146	(4.8530)	0.0000	1	(3.7384)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(4,200)	3.1955	(13,421.28)	(13,421.28)	0.0000	4.3300	(1,885.25)	0.00	1.6143	(7.0285)	0.0000	1	(5.4142)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(7,300)	3.1955	(23,327.46)	(23,327.46)	0.0000	4.3300	(1,885.25)	0.00	2.8058	(12.2161)	0.0000	1	(9.4104)	02/07/2025
300212.ZK	01/06/2025	SDB3263372435	0	(22,500)	3.1955	(71,899.72)	(71,899.72)	0.0000	4.3300	(1,885.25)	0.00	8.6479	(37.6525)	0.0000	1	(29.0046)	02/07/2025
TOTAL BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												771.3128	(3,000.9540)	0.0000		(2,229.6412)	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300073.ZK	01/17/2025	SDB3260123656	0	(700)	5.2868	(3,535.05)	(3,700.73)	0.0000	4.3300	(1,821.86)	0.00	0.4252	(1.8728)	0.0000	1	(1.4476)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(300)	5.2868	(1,532.90)	(1,586.03)	0.0000	4.3300	(1,821.86)	0.00	0.1844	(0.8026)	0.0000	1	(0.6183)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(2,500)	5.2868	(13,751.76)	(13,216.91)	0.0000	4.3300	(1,821.86)	0.00	1.6540	(6.6887)	0.0000	1	(5.0347)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(200)	5.2868	(1,100.14)	(1,057.35)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5351)	0.0000	1	(0.4028)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(1,200)	5.2868	(6,600.84)	(6,344.12)	0.0000	4.3300	(1,821.86)	0.00	0.7939	(3.2106)	0.0000	1	(2.4166)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(3,100)	5.2868	(17,052.18)	(16,388.97)	0.0000	4.3300	(1,821.86)	0.00	2.0510	(8.2940)	0.0000	1	(6.2430)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(1,900)	5.2868	(10,451.34)	(10,044.85)	0.0000	4.3300	(1,821.86)	0.00	1.2571	(5.0834)	0.0000	1	(3.8264)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(200)	5.2868	(1,100.14)	(1,057.35)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5351)	0.0000	1	(0.4028)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(200)	5.2868	(1,100.14)	(1,057.35)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5351)	0.0000	1	(0.4028)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(1,300)	5.2868	(7,150.91)	(6,872.79)	0.0000	4.3300	(1,821.86)	0.00	0.8601	(3.4781)	0.0000	1	(2.6180)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(1,100)	5.2868	(6,050.77)	(5,815.44)	0.0000	4.3300	(1,821.86)	0.00	0.7278	(2.9430)	0.0000	1	(2.2153)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(7,000)	5.2868	(38,504.92)	(37,007.34)	0.0000	4.3300	(1,821.86)	0.00	4.6313	(18.7284)	0.0000	1	(14.0971)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(100)	5.2868	(550.07)	(528.68)	0.0000	4.3300	(1,821.86)	0.00	0.0662	(0.2675)	0.0000	1	(0.2014)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(400)	5.2868	(2,200.28)	(2,114.71)	0.0000	4.3300	(1,821.86)	0.00	0.2646	(1.0702)	0.0000	1	(0.8055)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(300)	5.2868	(1,650.21)	(1,586.03)	0.0000	4.3300	(1,821.86)	0.00	0.1985	(0.8026)	0.0000	1	(0.6042)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(200)	5.2868	(1,100.14)	(1,057.35)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5351)	0.0000	1	(0.4028)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(6,900)	5.2868	(37,954.85)	(36,478.66)	0.0000	4.3300	(1,821.86)	0.00	4.5651	(18.4608)	0.0000	1	(13.8957)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300073.ZK	01/17/2025	SDB3260123656	0	(5,700)	5.2868	(31,354.01)	(30,134.55)	0.0000	4.3300	(1,821.86)	0.00	3.7712	(15.2502)	0.0000	1	(11.4791)	02/07/2025
300073.ZK	01/17/2025	SDB3260123656	0	(4,900)	5.2868	(26,953.44)	(25,905.14)	0.0000	4.3300	(1,821.86)	0.00	3.2419	(13.1099)	0.0000	1	(9.8680)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(700)	5.0653	(3,535.05)	(3,545.74)	0.0000	4.3300	(1,821.86)	0.00	0.4252	(1.7944)	0.0000	1	(1.3692)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(300)	5.0653	(1,532.90)	(1,519.60)	0.0000	4.3300	(1,821.86)	0.00	0.1844	(0.7690)	0.0000	1	(0.5847)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(2,500)	5.0653	(13,751.76)	(12,663.35)	0.0000	4.3300	(1,821.86)	0.00	1.6540	(6.4086)	0.0000	1	(4.7545)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(200)	5.0653	(1,100.14)	(1,013.07)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5127)	0.0000	1	(0.3804)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(1,200)	5.0653	(6,600.84)	(6,078.41)	0.0000	4.3300	(1,821.86)	0.00	0.7939	(3.0761)	0.0000	1	(2.2822)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(3,100)	5.0653	(17,052.18)	(15,702.55)	0.0000	4.3300	(1,821.86)	0.00	2.0510	(7.9466)	0.0000	1	(5.8956)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(1,900)	5.0653	(10,451.34)	(9,624.14)	0.0000	4.3300	(1,821.86)	0.00	1.2571	(4.8705)	0.0000	1	(3.6134)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(200)	5.0653	(1,100.14)	(1,013.07)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5127)	0.0000	1	(0.3804)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(200)	5.0653	(1,100.14)	(1,013.07)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5127)	0.0000	1	(0.3804)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(1,300)	5.0653	(7,150.91)	(6,584.94)	0.0000	4.3300	(1,821.86)	0.00	0.8601	(3.3325)	0.0000	1	(2.4724)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(1,100)	5.0653	(6,050.77)	(5,571.87)	0.0000	4.3300	(1,821.86)	0.00	0.7278	(2.8198)	0.0000	1	(2.0920)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(7,000)	5.0653	(38,504.92)	(35,457.37)	0.0000	4.3300	(1,821.86)	0.00	4.6313	(17.9440)	0.0000	1	(13.3127)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(100)	5.0653	(550.07)	(506.53)	0.0000	4.3300	(1,821.86)	0.00	0.0662	(0.2563)	0.0000	1	(0.1902)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(400)	5.0653	(2,200.28)	(2,026.14)	0.0000	4.3300	(1,821.86)	0.00	0.2646	(1.0254)	0.0000	1	(0.7607)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(300)	5.0653	(1,650.21)	(1,519.60)	0.0000	4.3300	(1,821.86)	0.00	0.1985	(0.7690)	0.0000	1	(0.5705)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(200)	5.0653	(1,100.14)	(1,013.07)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5127)	0.0000	1	(0.3804)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(6,900)	5.0653	(37,954.85)	(34,950.84)	0.0000	4.3300	(1,821.86)	0.00	4.5651	(17.6876)	0.0000	1	(13.1225)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(5,700)	5.0653	(31,354.01)	(28,872.43)	0.0000	4.3300	(1,821.86)	0.00	3.7712	(14.6115)	0.0000	1	(10.8403)	02/07/2025
300073.ZK	01/16/2025	SDB3260123656	0	(4,900)	5.0653	(26,953.44)	(24,820.16)	0.0000	4.3300	(1,821.86)	0.00	3.2419	(12.5608)	0.0000	1	(9.3189)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(700)	4.9736	(3,535.05)	(3,481.51)	0.0000	4.3300	(1,821.86)	0.00	0.4252	(1.7619)	0.0000	1	(1.3367)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(300)	4.9736	(1,532.90)	(1,492.08)	0.0000	4.3300	(1,821.86)	0.00	0.1844	(0.7551)	0.0000	1	(0.5707)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(2,500)	4.9736	(13,751.76)	(12,433.97)	0.0000	4.3300	(1,821.86)	0.00	1.6540	(6.2925)	0.0000	1	(4.6385)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(200)	4.9736	(1,100.14)	(994.72)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5034)	0.0000	1	(0.3711)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(1,200)	4.9736	(6,600.84)	(5,968.31)	0.0000	4.3300	(1,821.86)	0.00	0.7939	(3.0204)	0.0000	1	(2.2265)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(3,100)	4.9736	(17,052.18)	(15,418.13)	0.0000	4.3300	(1,821.86)	0.00	2.0510	(7.8027)	0.0000	1	(5.7517)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(1,900)	4.9736	(10,451.34)	(9,449.82)	0.0000	4.3300	(1,821.86)	0.00	1.2571	(4.7823)	0.0000	1	(3.5252)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(200)	4.9736	(1,100.14)	(994.72)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5034)	0.0000	1	(0.3711)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(200)	4.9736	(1,100.14)	(994.72)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5034)	0.0000	1	(0.3711)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(1,300)	4.9736	(7,150.91)	(6,465.67)	0.0000	4.3300	(1,821.86)	0.00	0.8601	(3.2721)	0.0000	1	(2.4120)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(1,100)	4.9736	(6,050.77)	(5,470.95)	0.0000	4.3300	(1,821.86)	0.00	0.7278	(2.7687)	0.0000	1	(2.0409)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(7,000)	4.9736	(38,504.92)	(34,815.12)	0.0000	4.3300	(1,821.86)	0.00	4.6313	(17.6190)	0.0000	1	(12.9877)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(100)	4.9736	(550.07)	(497.36)	0.0000	4.3300	(1,821.86)	0.00	0.0662	(0.2517)	0.0000	1	(0.1855)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(400)	4.9736	(2,200.28)	(1,989.44)	0.0000	4.3300	(1,821.86)	0.00	0.2646	(1.0068)	0.0000	1	(0.7422)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(300)	4.9736	(1,650.21)	(1,492.08)	0.0000	4.3300	(1,821.86)	0.00	0.1985	(0.7551)	0.0000	1	(0.5566)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(200)	4.9736	(1,100.14)	(994.72)	0.0000	4.3300	(1,821.86)	0.00	0.1323	(0.5034)	0.0000	1	(0.3711)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(6,900)	4.9736	(37,954.85)	(34,317.76)	0.0000	4.3300	(1,821.86)	0.00	4.5651	(17.3673)	0.0000	1	(12.8021)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(5,700)	4.9736	(31,354.01)	(28,349.46)	0.0000	4.3300	(1,821.86)	0.00	3.7712	(14.3469)	0.0000	1	(10.5757)	02/07/2025
300073.ZK	01/15/2025	SDB3260123656	0	(4,900)	4.9736	(26,953.44)	(24,370.59)	0.0000	4.3300	(1,821.86)	0.00	3.2419	(12.3333)	0.0000	1	(9.0914)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(2,500)	5.1274	(13,751.76)	(12,818.59)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.4868)	0.0000	1	(4.8328)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(200)	5.1274	(1,100.14)	(1,025.49)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5189)	0.0000	1	(0.3866)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(1,200)	5.1274	(6,600.84)	(6,152.93)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.1137)	0.0000	1	(2.3197)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(3,100)	5.1274	(17,052.18)	(15,895.06)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(8.0437)	0.0000	1	(5.9927)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(1,900)	5.1274	(10,451.34)	(9,742.13)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(4.9300)	0.0000	1	(3.6729)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(200)	5.1274	(1,100.14)	(1,025.49)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5189)	0.0000	1	(0.3866)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(200)	5.1274	(1,100.14)	(1,025.49)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5189)	0.0000	1	(0.3866)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(1,300)	5.1274	(7,150.91)	(6,665.67)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.3732)	0.0000	1	(2.5131)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(1,100)	5.1274	(6,050.77)	(5,640.18)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(2.8542)	0.0000	1	(2.1264)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(7,000)	5.1274	(38,504.92)	(35,892.07)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(18.1631)	0.0000	1	(13.5318)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(100)	5.1274	(550.07)	(512.74)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2595)	0.0000	1	(0.1933)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(400)	5.1274	(2,200.28)	(2,050.98)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.0379)	0.0000	1	(0.7732)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300073.ZK	01/14/2025	SDB3260123656	0	(200)	5.1274	(1,100.14)	(1,025.49)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5189)	0.0000	1	(0.3866)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(6,900)	5.1274	(37,954.85)	(35,379.32)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(17.9036)	0.0000	1	(13.3385)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(5,700)	5.1274	(31,354.01)	(29,226.40)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(14.7900)	0.0000	1	(11.0188)	02/07/2025
300073.ZK	01/14/2025	SDB3260123656	0	(4,900)	5.1274	(26,953.44)	(25,124.45)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(12.7142)	0.0000	1	(9.4723)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(2,500)	5.1215	(13,751.76)	(12,803.85)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.4794)	0.0000	1	(4.8253)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(200)	5.1215	(1,100.14)	(1,024.31)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5183)	0.0000	1	(0.3860)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(1,200)	5.1215	(6,600.84)	(6,145.85)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.1101)	0.0000	1	(2.3162)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(3,100)	5.1215	(17,052.18)	(15,876.77)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(8.0344)	0.0000	1	(5.9834)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(1,900)	5.1215	(10,451.34)	(9,730.93)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(4.9243)	0.0000	1	(3.6673)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(200)	5.1215	(1,100.14)	(1,024.31)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5183)	0.0000	1	(0.3860)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(200)	5.1215	(1,100.14)	(1,024.31)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5183)	0.0000	1	(0.3860)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(1,300)	5.1215	(7,150.91)	(6,658.00)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.3693)	0.0000	1	(2.5092)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(1,100)	5.1215	(6,050.77)	(5,633.69)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(2.8509)	0.0000	1	(2.1231)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(7,000)	5.1215	(38,504.92)	(35,850.78)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(18.1422)	0.0000	1	(13.5109)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(100)	5.1215	(550.07)	(512.15)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2592)	0.0000	1	(0.1930)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(400)	5.1215	(2,200.28)	(2,048.62)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.0367)	0.0000	1	(0.7721)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(300)	5.1215	(1,650.21)	(1,536.46)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.7775)	0.0000	1	(0.5790)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(200)	5.1215	(1,100.14)	(1,024.31)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5183)	0.0000	1	(0.3860)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(6,900)	5.1215	(37,954.85)	(35,338.63)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(17.8831)	0.0000	1	(13.3179)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(5,700)	5.1215	(31,354.01)	(29,192.78)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(14.7730)	0.0000	1	(11.0018)	02/07/2025
300073.ZK	01/13/2025	SDB3260123656	0	(4,900)	5.1215	(26,953.44)	(25,095.55)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(12.6996)	0.0000	1	(9.4577)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(2,500)	5.1919	(13,751.76)	(12,979.80)	0.0000	4.3300	(1,821.77)	0.00	4.9621	(19.7052)	0.0000	3	(14.7431)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(200)	5.1919	(1,100.14)	(1,038.38)	0.0000	4.3300	(1,821.77)	0.00	0.3970	(1.5764)	0.0000	3	(1.1795)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(1,200)	5.1919	(6,600.84)	(6,230.30)	0.0000	4.3300	(1,821.77)	0.00	2.3818	(9.4585)	0.0000	3	(7.0767)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(3,100)	5.1919	(17,052.18)	(16,094.95)	0.0000	4.3300	(1,821.77)	0.00	6.1530	(24.4345)	0.0000	3	(18.2815)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(1,900)	5.1919	(10,451.34)	(9,864.65)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(14.9760)	0.0000	3	(11.2048)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(200)	5.1919	(1,100.14)	(1,038.38)	0.0000	4.3300	(1,821.77)	0.00	0.3970	(1.5764)	0.0000	3	(1.1795)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(1,300)	5.1919	(7,150.91)	(6,749.50)	0.0000	4.3300	(1,821.77)	0.00	2.5803	(10.2467)	0.0000	3	(7.6664)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(1,100)	5.1919	(6,050.77)	(5,711.11)	0.0000	4.3300	(1,821.77)	0.00	2.1833	(8.6703)	0.0000	3	(6.4870)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(7,000)	5.1919	(38,504.92)	(36,343.44)	0.0000	4.3300	(1,821.77)	0.00	13.8939	(55.1746)	0.0000	3	(41.2808)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(100)	5.1919	(550.07)	(519.19)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.7882)	0.0000	3	(0.5897)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(400)	5.1919	(2,200.28)	(2,076.77)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.1528)	0.0000	3	(2.3589)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(300)	5.1919	(1,650.21)	(1,557.58)	0.0000	4.3300	(1,821.77)	0.00	0.5955	(2.3646)	0.0000	3	(1.7692)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(200)	5.1919	(1,100.14)	(1,038.38)	0.0000	4.3300	(1,821.77)	0.00	0.3970	(1.5764)	0.0000	3	(1.1795)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(6,900)	5.1919	(37,954.85)	(35,824.25)	0.0000	4.3300	(1,821.77)	0.00	13.6954	(54.3864)	0.0000	3	(40.6910)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(5,700)	5.1919	(31,354.01)	(29,593.94)	0.0000	4.3300	(1,821.77)	0.00	11.3136	(44.9279)	0.0000	3	(33.6143)	02/07/2025
300073.ZK	01/10/2025	SDB3260123656	0	(4,900)	5.1919	(26,953.44)	(25,440.41)	0.0000	4.3300	(1,821.77)	0.00	9.7257	(38.6222)	0.0000	3	(28.8965)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(2,500)	5.1121	(13,751.76)	(12,780.34)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.4675)	0.0000	1	(4.8134)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(200)	5.1121	(1,100.14)	(1,022.43)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5174)	0.0000	1	(0.3851)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(1,200)	5.1121	(6,600.84)	(6,134.57)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.1044)	0.0000	1	(2.3105)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(3,100)	5.1121	(17,052.18)	(15,847.63)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(8.0197)	0.0000	1	(5.9687)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(1,900)	5.1121	(10,451.34)	(9,713.06)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(4.9153)	0.0000	1	(3.6582)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(200)	5.1121	(1,100.14)	(1,022.43)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5174)	0.0000	1	(0.3851)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(200)	5.1121	(1,100.14)	(1,022.43)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5174)	0.0000	1	(0.3851)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(1,300)	5.1121	(7,150.91)	(6,645.78)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.3631)	0.0000	1	(2.5030)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(1,100)	5.1121	(6,050.77)	(5,623.35)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(2.8457)	0.0000	1	(2.1179)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(7,000)	5.1121	(38,504.92)	(35,784.97)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(18.1089)	0.0000	1	(13.4776)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(100)	5.1121	(550.07)	(511.21)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2587)	0.0000	1	(0.1925)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(400)	5.1121	(2,200.28)	(2,044.86)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.0348)	0.0000	1	(0.7702)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(300)	5.1121	(1,650.21)	(1,533.64)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.7761)	0.0000	1	(0.5776)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(200)	5.1121	(1,100.14)	(1,022.43)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5174)	0.0000	1	(0.3851)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(6,900)	5.1121	(37,954.85)	(35,273.75)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(17.8502)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300073.ZK	01/09/2025	SDB3260123656	0	(5,700)	5.1121	(31,354.01)	(29,139.19)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(14.7458)	0.0000	1	(10.9746)	02/07/2025
300073.ZK	01/09/2025	SDB3260123656	0	(4,900)	5.1121	(26,953.44)	(25,049.48)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(12.6762)	0.0000	1	(9.4343)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(2,500)	5.0982	(13,751.76)	(12,745.45)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.4498)	0.0000	1	(4.7958)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(200)	5.0982	(1,100.14)	(1,019.64)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5160)	0.0000	1	(0.3837)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(1,200)	5.0982	(6,600.84)	(6,117.82)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.0959)	0.0000	1	(2.3020)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(3,100)	5.0982	(17,052.18)	(15,804.36)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(7.9978)	0.0000	1	(5.9468)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(1,900)	5.0982	(10,451.34)	(9,686.54)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(4.9019)	0.0000	1	(3.6448)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(200)	5.0982	(1,100.14)	(1,019.64)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5160)	0.0000	1	(0.3837)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(200)	5.0982	(1,100.14)	(1,019.64)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5160)	0.0000	1	(0.3837)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(1,300)	5.0982	(7,150.91)	(6,627.64)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.3539)	0.0000	1	(2.4938)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(1,100)	5.0982	(6,050.77)	(5,608.00)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(2.8379)	0.0000	1	(2.1101)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(7,000)	5.0982	(38,504.92)	(35,687.27)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(18.0595)	0.0000	1	(13.4282)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(100)	5.0982	(550.07)	(509.82)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2580)	0.0000	1	(0.1918)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(400)	5.0982	(2,200.28)	(2,039.27)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.0320)	0.0000	1	(0.7673)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(300)	5.0982	(1,650.21)	(1,529.45)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.7740)	0.0000	1	(0.5755)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(200)	5.0982	(1,100.14)	(1,019.64)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5160)	0.0000	1	(0.3837)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(6,900)	5.0982	(37,954.85)	(35,177.45)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(17.8015)	0.0000	1	(13.2364)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(5,700)	5.0982	(31,354.01)	(29,059.63)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(14.7056)	0.0000	1	(10.9344)	02/07/2025
300073.ZK	01/08/2025	SDB3260123656	0	(4,900)	5.0982	(26,953.44)	(24,981.09)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(12.6416)	0.0000	1	(9.3997)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(2,500)	5.3141	(13,751.76)	(13,285.28)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.7230)	0.0000	1	(5.0690)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(200)	5.3141	(1,100.14)	(1,062.82)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5378)	0.0000	1	(0.4055)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(1,200)	5.3141	(6,600.84)	(6,376.93)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.2270)	0.0000	1	(2.4331)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(3,100)	5.3141	(17,052.18)	(16,473.75)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(8.3365)	0.0000	1	(6.2855)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(1,900)	5.3141	(10,451.34)	(10,096.81)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(5.1095)	0.0000	1	(3.8524)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(200)	5.3141	(1,100.14)	(1,062.82)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5378)	0.0000	1	(0.4055)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(200)	5.3141	(1,100.14)	(1,062.82)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5378)	0.0000	1	(0.4055)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(1,300)	5.3141	(7,150.91)	(6,908.35)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.4960)	0.0000	1	(2.6359)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(1,100)	5.3141	(6,050.77)	(5,845.52)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(2.9581)	0.0000	1	(2.2303)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(7,000)	5.3141	(38,504.92)	(37,198.78)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(18.8244)	0.0000	1	(14.1931)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(100)	5.3141	(550.07)	(531.41)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2689)	0.0000	1	(0.2028)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(400)	5.3141	(2,200.28)	(2,125.64)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.0757)	0.0000	1	(0.8110)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(300)	5.3141	(1,650.21)	(1,594.23)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.8068)	0.0000	1	(0.6083)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(200)	5.3141	(1,100.14)	(1,062.82)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5378)	0.0000	1	(0.4055)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(6,900)	5.3141	(37,954.85)	(36,667.37)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(18.5555)	0.0000	1	(13.9903)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(5,700)	5.3141	(31,354.01)	(30,290.44)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(15.3284)	0.0000	1	(11.5572)	02/07/2025
300073.ZK	01/07/2025	SDB3260123656	0	(4,900)	5.3141	(26,953.44)	(26,039.15)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(13.1771)	0.0000	1	(9.9352)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(2,500)	5.5007	(13,751.76)	(13,751.76)	0.0000	4.3300	(1,821.77)	0.00	1.6540	(6.9591)	0.0000	1	(5.3050)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(200)	5.5007	(1,100.14)	(1,100.14)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5567)	0.0000	1	(0.4244)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(1,200)	5.5007	(6,600.84)	(6,600.84)	0.0000	4.3300	(1,821.77)	0.00	0.7939	(3.3403)	0.0000	1	(2.5464)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(3,100)	5.5007	(17,052.18)	(17,052.18)	0.0000	4.3300	(1,821.77)	0.00	2.0510	(8.6292)	0.0000	1	(6.5782)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(1,900)	5.5007	(10,451.34)	(10,451.34)	0.0000	4.3300	(1,821.77)	0.00	1.2571	(5.2889)	0.0000	1	(4.0318)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(200)	5.5007	(1,100.14)	(1,100.14)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5567)	0.0000	1	(0.4244)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(200)	5.5007	(1,100.14)	(1,100.14)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5567)	0.0000	1	(0.4244)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(1,300)	5.5007	(7,150.91)	(7,150.91)	0.0000	4.3300	(1,821.77)	0.00	0.8601	(3.6187)	0.0000	1	(2.7586)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(1,100)	5.5007	(6,050.77)	(6,050.77)	0.0000	4.3300	(1,821.77)	0.00	0.7278	(3.0620)	0.0000	1	(2.3342)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(7,000)	5.5007	(38,504.92)	(38,504.92)	0.0000	4.3300	(1,821.77)	0.00	4.6313	(19.4854)	0.0000	1	(14.8541)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(100)	5.5007	(550.07)	(550.07)	0.0000	4.3300	(1,821.77)	0.00	0.0662	(0.2784)	0.0000	1	(0.2122)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(400)	5.5007	(2,200.28)	(2,200.28)	0.0000	4.3300	(1,821.77)	0.00	0.2646	(1.1134)	0.0000	1	(0.8488)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(300)	5.5007	(1,650.21)	(1,650.21)	0.0000	4.3300	(1,821.77)	0.00	0.1985	(0.8351)	0.0000	1	(0.6366)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(200)	5.5007	(1,100.14)	(1,100.14)	0.0000	4.3300	(1,821.77)	0.00	0.1323	(0.5567)	0.0000	1	(0.4244)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(6,900)	5.5007	(37,954.85)	(37,954.85)	0.0000	4.3300	(1,821.77)	0.00	4.5651	(19.2070)	0.0000	1	(14.6419)	02/07/2025
300073.ZK	01/06/2025	SDB3260123656	0	(5,700)	5.5007	(31,354.01)	(31,354.01)	0.0000	4.3300	(1,821.77)	0.00	3.7712	(15.8666)	0.0000	1	(12.0955)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300073.ZK	01/06/2025	SDB3260123656	0	(4,900)	5.5007	(26,953.44)	(26,953.44)	0.0000	4.3300	(1,821.77)	0.00	3.2419	(13.6397)	0.0000	1	(10.3978)	02/07/2025
TOTAL BEIJING EASPRING MATERIAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												297.1724	(1,178.2242)	0.0000		(881.0518)	
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300251.ZK	01/17/2025	SDB3264921700	0	(81,900)	1.2237	(101,212.51)	(100,219.97)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(48.3998)	0.0000	1	(36.2262)	02/07/2025
300251.ZK	01/17/2025	SDB3264921700	0	(19,400)	1.2237	(23,703.02)	(23,739.53)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(11.4647)	0.0000	1	(8.6137)	02/07/2025
300251.ZK	01/17/2025	SDB3264921700	0	(7,200)	1.2237	(9,281.82)	(8,810.55)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.2549)	0.0000	1	(3.1385)	02/07/2025
300251.ZK	01/17/2025	SDB3264921700	0	(17,800)	1.2237	(22,946.73)	(21,781.63)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(10.5191)	0.0000	1	(7.7591)	02/07/2025
300251.ZK	01/17/2025	SDB3264921700	0	(7,000)	1.2237	(9,023.99)	(8,565.81)	0.0000	4.3300	(1,738.57)	0.00	1.0854	(4.1367)	0.0000	1	(3.0513)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(81,900)	1.1776	(101,212.51)	(96,445.93)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(46.5772)	0.0000	1	(34.4036)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(19,400)	1.1776	(23,703.02)	(22,845.56)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(11.0329)	0.0000	1	(8.1820)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(7,200)	1.1776	(9,281.82)	(8,478.76)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.0947)	0.0000	1	(2.9783)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(17,800)	1.1776	(22,946.73)	(20,961.39)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(10.1230)	0.0000	1	(7.3630)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(15,700)	1.1776	(20,239.53)	(18,488.41)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(8.9287)	0.0000	1	(6.4944)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(15,300)	1.1776	(19,723.87)	(18,017.37)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.7012)	0.0000	1	(6.3289)	02/07/2025
300251.ZK	01/16/2025	SDB3264921700	0	(7,600)	1.1776	(9,797.48)	(8,949.81)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.3222)	0.0000	1	(3.1438)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(81,900)	1.1516	(101,212.51)	(94,317.76)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(45.5494)	0.0000	1	(33.3758)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(19,400)	1.1516	(23,703.02)	(22,341.45)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(10.7895)	0.0000	1	(7.9385)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(7,200)	1.1516	(9,281.82)	(8,291.67)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.0043)	0.0000	1	(2.8879)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(17,800)	1.1516	(22,946.73)	(20,498.85)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(9.8996)	0.0000	1	(7.1396)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(15,700)	1.1516	(20,239.53)	(18,080.45)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(8.7317)	0.0000	1	(6.2973)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(15,300)	1.1516	(19,723.87)	(17,619.80)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.5092)	0.0000	1	(6.1369)	02/07/2025
300251.ZK	01/15/2025	SDB3264921700	0	(7,600)	1.1516	(9,797.48)	(8,752.32)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.2268)	0.0000	1	(3.0484)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(81,900)	1.1768	(101,212.51)	(96,377.22)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(46.5440)	0.0000	1	(34.3704)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(19,400)	1.1768	(23,703.02)	(22,829.28)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(11.0251)	0.0000	1	(8.1741)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(7,200)	1.1768	(9,281.82)	(8,472.72)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.0918)	0.0000	1	(2.9754)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(17,800)	1.1768	(22,946.73)	(20,946.45)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(10.1158)	0.0000	1	(7.3558)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(15,700)	1.1768	(20,239.53)	(18,475.24)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(8.9224)	0.0000	1	(6.4880)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(15,300)	1.1768	(19,723.87)	(18,004.54)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.6950)	0.0000	1	(6.3227)	02/07/2025
300251.ZK	01/14/2025	SDB3264921700	0	(7,600)	1.1768	(9,797.48)	(8,943.43)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.3191)	0.0000	1	(3.1407)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(81,900)	1.1909	(101,212.51)	(97,534.46)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(47.1029)	0.0000	1	(34.9293)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(19,400)	1.1909	(23,703.02)	(23,103.40)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(11.1575)	0.0000	1	(8.3065)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(7,200)	1.1909	(9,281.82)	(8,574.46)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.1409)	0.0000	1	(3.0245)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(17,800)	1.1909	(22,946.73)	(21,197.97)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(10.2373)	0.0000	1	(7.4773)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(15,700)	1.1909	(20,239.53)	(18,697.08)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(9.0295)	0.0000	1	(6.5951)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(15,300)	1.1909	(19,723.87)	(18,220.72)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.7994)	0.0000	1	(6.4271)	02/07/2025
300251.ZK	01/13/2025	SDB3264921700	0	(7,600)	1.1909	(9,797.48)	(9,050.82)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.3710)	0.0000	1	(3.1925)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(81,900)	1.1900	(101,212.51)	(97,457.48)	0.0000	4.3300	(1,738.57)	0.00	36.5208	(141.1971)	0.0000	3	(104.6763)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(19,400)	1.1900	(23,703.02)	(23,085.17)	0.0000	4.3300	(1,738.57)	0.00	8.5528	(33.4460)	0.0000	3	(24.8931)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(7,200)	1.1900	(9,281.82)	(8,567.69)	0.0000	4.3300	(1,738.57)	0.00	3.3492	(12.4129)	0.0000	3	(9.0637)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(17,800)	1.1900	(22,946.73)	(21,181.23)	0.0000	4.3300	(1,738.57)	0.00	8.2799	(30.6875)	0.0000	3	(22.4076)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(15,700)	1.1900	(20,239.53)	(18,682.32)	0.0000	4.3300	(1,738.57)	0.00	7.3031	(27.0671)	0.0000	3	(19.7640)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(15,300)	1.1900	(19,723.87)	(18,206.34)	0.0000	4.3300	(1,738.57)	0.00	7.1170	(26.3775)	0.0000	3	(19.2605)	02/07/2025
300251.ZK	01/10/2025	SDB3264921700	0	(7,600)	1.1900	(9,797.48)	(9,043.67)	0.0000	4.3300	(1,738.57)	0.00	3.5353	(13.1025)	0.0000	3	(9.5673)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(81,900)	1.1594	(101,212.51)	(94,958.14)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(45.8587)	0.0000	1	(33.6851)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(19,400)	1.1594	(23,703.02)	(22,493.14)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(10.8627)	0.0000	1	(8.0118)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(7,200)	1.1594	(9,281.82)	(8,347.97)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.0315)	0.0000	1	(2.9151)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(17,800)	1.1594	(22,946.73)	(20,638.03)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(9.9668)	0.0000	1	(7.2069)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(15,700)	1.1594	(20,239.53)	(18,203.21)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(8.7910)	0.0000	1	(6.3566)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(15,300)	1.1594	(19,723.87)	(17,739.43)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.5670)	0.0000	1	(6.1947)	02/07/2025
300251.ZK	01/09/2025	SDB3264921700	0	(7,600)	1.1594	(9,797.48)	(8,811.74)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.2555)	0.0000	1	(3.0771)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(81,900)	1.1955	(101,212.51)	(97,910.06)	0.0000	4.3300	(1,738.57)	0.00	12.1736	(47.2843)	0.0000	1	(35.1107)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(19,400)	1.1955	(23,703.02)	(23,192.37)	0.0000	4.3300	(1,738.57)	0.00	2.8509	(11.2004)	0.0000	1	(8.3495)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300251.ZK	01/08/2025	SDB3264921700	0	(7,200)	1.1955	(9,281.82)	(8,607.48)	0.0000	4.3300	(1,738.57)	0.00	1.1164	(4.1569)	0.0000	1	(3.0405)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(17,800)	1.1955	(22,946.73)	(21,279.60)	0.0000	4.3300	(1,738.57)	0.00	2.7600	(10.2767)	0.0000	1	(7.5167)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(15,700)	1.1955	(20,239.53)	(18,769.08)	0.0000	4.3300	(1,738.57)	0.00	2.4344	(9.0643)	0.0000	1	(6.6299)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(15,300)	1.1955	(19,723.87)	(18,290.89)	0.0000	4.3300	(1,738.57)	0.00	2.3723	(8.8333)	0.0000	1	(6.4610)	02/07/2025
300251.ZK	01/08/2025	SDB3264921700	0	(7,600)	1.1955	(9,797.48)	(9,085.67)	0.0000	4.3300	(1,738.57)	0.00	1.1784	(4.3878)	0.0000	1	(3.2094)	02/07/2025
300251.ZK	01/07/2025	SDB3264921700	0	(7,200)	1.2694	(9,281.82)	(9,139.89)	0.0000	4.3300	(1,800.00)	0.00	1.1164	(4.5699)	0.0000	1	(3.4535)	02/07/2025
300251.ZK	01/07/2025	SDB3264921700	0	(17,800)	1.2694	(22,946.73)	(22,595.84)	0.0000	4.3300	(1,800.00)	0.00	2.7600	(11.2979)	0.0000	1	(8.5379)	02/07/2025
300251.ZK	01/07/2025	SDB3264921700	0	(15,700)	1.2694	(20,239.53)	(19,830.04)	0.0000	4.3300	(1,800.00)	0.00	2.4344	(9.9650)	0.0000	1	(7.5307)	02/07/2025
300251.ZK	01/07/2025	SDB3264921700	0	(15,300)	1.2694	(19,723.87)	(19,422.26)	0.0000	4.3300	(1,800.00)	0.00	2.3723	(9.7111)	0.0000	1	(7.3388)	02/07/2025
300251.ZK	01/07/2025	SDB3264921700	0	(7,600)	1.2694	(9,797.48)	(9,647.66)	0.0000	4.3300	(1,800.00)	0.00	1.1784	(4.8238)	0.0000	1	(3.6454)	02/07/2025
300251.ZK	01/06/2025	SDB3264921700	0	(7,200)	1.2891	(9,281.82)	(9,281.82)	0.0000	4.3300	(1,800.00)	0.00	1.1164	(4.6409)	0.0000	1	(3.5245)	02/07/2025
300251.ZK	01/06/2025	SDB3264921700	0	(17,800)	1.2891	(22,946.73)	(22,946.73)	0.0000	4.3300	(1,800.00)	0.00	2.7600	(11.4734)	0.0000	1	(8.7134)	02/07/2025
300251.ZK	01/06/2025	SDB3264921700	0	(15,700)	1.2891	(20,239.53)	(20,239.53)	0.0000	4.3300	(1,800.00)	0.00	2.4344	(10.1198)	0.0000	1	(7.6854)	02/07/2025
300251.ZK	01/06/2025	SDB3264921700	0	(15,300)	1.2891	(19,723.87)	(19,723.87)	0.0000	4.3300	(1,800.00)	0.00	2.3723	(9.8619)	0.0000	1	(7.4896)	02/07/2025
300251.ZK	01/06/2025	SDB3264921700	0	(7,600)	1.2891	(9,797.48)	(9,797.48)	0.0000	4.3300	(1,800.00)	0.00	1.1784	(4.8987)	0.0000	1	(3.7203)	02/07/2025
TOTAL BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND												263.6840	(1,006.0075)	0.0000		(742.3235)	
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND																	
603588.SH	01/17/2025	SDB3260123352	0	(3,700)	0.6738	(2,405.16)	(2,492.97)	0.0000	4.3300	(1,302.06)	0.00	0.2893	(0.9017)	0.0000	1	(0.6124)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(3,100)	0.6738	(2,012.01)	(2,088.71)	0.0000	4.3300	(1,302.06)	0.00	0.2420	(0.7554)	0.0000	1	(0.5134)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(200)	0.6738	(130.80)	(134.76)	0.0000	4.3300	(1,302.06)	0.00	0.0157	(0.0487)	0.0000	1	(0.0330)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(600)	0.6738	(390.22)	(404.27)	0.0000	4.3300	(1,302.06)	0.00	0.0469	(0.1462)	0.0000	1	(0.0993)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(9,600)	0.6738	(6,515.11)	(6,468.25)	0.0000	4.3300	(1,302.06)	0.00	0.7836	(2.3395)	0.0000	1	(1.5558)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(700)	0.6738	(473.00)	(471.64)	0.0000	4.3300	(1,302.06)	0.00	0.0569	(0.1706)	0.0000	1	(0.1137)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(4,900)	0.6738	(3,317.81)	(3,301.50)	0.0000	4.3300	(1,302.06)	0.00	0.3991	(1.1941)	0.0000	1	(0.7950)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(1,300)	0.6738	(873.55)	(875.91)	0.0000	4.3300	(1,302.06)	0.00	0.1051	(0.3168)	0.0000	1	(0.2117)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(72,700)	0.6738	(50,153.40)	(48,983.52)	0.0000	4.3300	(1,302.06)	0.00	6.0323	(17.7165)	0.0000	1	(11.6842)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(4,300)	0.6738	(2,946.14)	(2,897.24)	0.0000	4.3300	(1,302.06)	0.00	0.3544	(1.0479)	0.0000	1	(0.6935)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(13,200)	0.6738	(9,445.70)	(8,893.84)	0.0000	4.3300	(1,302.06)	0.00	1.1361	(3.2168)	0.0000	1	(2.0806)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(7,400)	0.6738	(5,295.31)	(4,985.94)	0.0000	4.3300	(1,302.06)	0.00	0.6369	(1.8033)	0.0000	1	(1.1664)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(8,400)	0.6738	(6,010.90)	(5,659.72)	0.0000	4.3300	(1,302.06)	0.00	0.7230	(2.0470)	0.0000	1	(1.3240)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(7,200)	0.6738	(5,152.20)	(4,851.19)	0.0000	4.3300	(1,302.06)	0.00	0.6197	(1.7546)	0.0000	1	(1.1349)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(18,900)	0.6738	(13,524.52)	(12,734.37)	0.0000	4.3300	(1,302.06)	0.00	1.6267	(4.6058)	0.0000	1	(2.9791)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(21,600)	0.6738	(15,456.59)	(14,553.56)	0.0000	4.3300	(1,302.06)	0.00	1.8591	(5.2638)	0.0000	1	(3.4047)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(13,400)	0.6738	(9,588.81)	(9,028.60)	0.0000	4.3300	(1,302.06)	0.00	1.1533	(3.2655)	0.0000	1	(2.1122)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(20,900)	0.6738	(14,955.68)	(14,081.92)	0.0000	4.3300	(1,302.06)	0.00	1.7988	(5.0932)	0.0000	1	(3.2944)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(11,600)	0.6738	(8,300.76)	(7,815.80)	0.0000	4.3300	(1,302.06)	0.00	0.9984	(2.8268)	0.0000	1	(1.8284)	02/07/2025
603588.SH	01/17/2025	SDB3260123352	0	(11,434)	0.6738	(8,181.98)	(7,703.95)	0.0000	4.3300	(1,302.06)	0.00	0.9841	(2.7864)	0.0000	1	(1.8023)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(3,700)	0.6541	(2,405.16)	(2,420.08)	0.0000	4.3300	(1,302.06)	0.00	0.2893	(0.8753)	0.0000	1	(0.5860)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(3,100)	0.6541	(2,012.01)	(2,027.63)	0.0000	4.3300	(1,302.06)	0.00	0.2420	(0.7334)	0.0000	1	(0.4914)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(200)	0.6541	(130.80)	(130.81)	0.0000	4.3300	(1,302.06)	0.00	0.0157	(0.0473)	0.0000	1	(0.0316)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(600)	0.6541	(390.22)	(392.44)	0.0000	4.3300	(1,302.06)	0.00	0.0469	(0.1419)	0.0000	1	(0.0950)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(9,600)	0.6541	(6,515.11)	(6,279.12)	0.0000	4.3300	(1,302.06)	0.00	0.7836	(2.2711)	0.0000	1	(1.4874)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(700)	0.6541	(473.00)	(457.85)	0.0000	4.3300	(1,302.06)	0.00	0.0569	(0.1656)	0.0000	1	(0.1087)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(4,900)	0.6541	(3,317.81)	(3,204.97)	0.0000	4.3300	(1,302.06)	0.00	0.3991	(1.1592)	0.0000	1	(0.7601)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(1,300)	0.6541	(873.55)	(850.30)	0.0000	4.3300	(1,302.06)	0.00	0.1051	(0.3075)	0.0000	1	(0.2025)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(72,700)	0.6541	(50,153.40)	(47,551.25)	0.0000	4.3300	(1,302.06)	0.00	6.0323	(17.1985)	0.0000	1	(11.1662)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(4,300)	0.6541	(2,946.14)	(2,812.52)	0.0000	4.3300	(1,302.06)	0.00	0.3544	(1.0172)	0.0000	1	(0.6629)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(13,200)	0.6541	(9,445.70)	(8,633.79)	0.0000	4.3300	(1,302.06)	0.00	1.1361	(3.1227)	0.0000	1	(1.9866)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(7,400)	0.6541	(5,295.31)	(4,840.15)	0.0000	4.3300	(1,302.06)	0.00	0.6369	(1.7506)	0.0000	1	(1.1137)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(8,400)	0.6541	(6,010.90)	(5,494.23)	0.0000	4.3300	(1,302.06)	0.00	0.7230	(1.9872)	0.0000	1	(1.2642)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(7,200)	0.6541	(5,152.20)	(4,709.34)	0.0000	4.3300	(1,302.06)	0.00	0.6197	(1.7033)	0.0000	1	(1.0836)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(18,900)	0.6541	(13,524.52)	(12,362.02)	0.0000	4.3300	(1,302.06)	0.00	1.6267	(4.4711)	0.0000	1	(2.8444)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603588.SH	01/16/2025	SDB3260123352	0	(21,600)	0.6541	(15,456.59)	(14,128.02)	0.0000	4.3300	(1,302.06)	0.00	1.8591	(5.1099)	0.0000	1	(3.2508)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(13,400)	0.6541	(9,588.81)	(8,764.60)	0.0000	4.3300	(1,302.06)	0.00	1.1533	(3.1700)	0.0000	1	(2.0167)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(20,900)	0.6541	(14,955.68)	(13,670.17)	0.0000	4.3300	(1,302.06)	0.00	1.7988	(4.9443)	0.0000	1	(3.1454)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(11,600)	0.6541	(8,300.76)	(7,587.27)	0.0000	4.3300	(1,302.06)	0.00	0.9984	(2.7442)	0.0000	1	(1.7458)	02/07/2025
603588.SH	01/16/2025	SDB3260123352	0	(11,434)	0.6541	(8,181.98)	(7,478.69)	0.0000	4.3300	(1,302.06)	0.00	0.9841	(2.7049)	0.0000	1	(1.7208)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(200)	0.6445	(130.80)	(128.89)	0.0000	4.3300	(1,282.02)	0.00	0.0157	(0.0459)	0.0000	1	(0.0302)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(600)	0.6445	(390.22)	(386.68)	0.0000	4.3300	(1,282.02)	0.00	0.0469	(0.1377)	0.0000	1	(0.0908)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(9,600)	0.6445	(6,515.11)	(6,186.94)	0.0000	4.3300	(1,282.02)	0.00	0.7836	(2.2033)	0.0000	1	(1.4196)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(700)	0.6445	(473.00)	(451.13)	0.0000	4.3300	(1,282.02)	0.00	0.0569	(0.1607)	0.0000	1	(0.1038)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(4,900)	0.6445	(3,317.81)	(3,157.92)	0.0000	4.3300	(1,282.02)	0.00	0.3991	(1.1246)	0.0000	1	(0.7255)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(1,300)	0.6445	(873.55)	(837.81)	0.0000	4.3300	(1,282.02)	0.00	0.1051	(0.2984)	0.0000	1	(0.1933)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(72,700)	0.6445	(50,153.40)	(46,853.19)	0.0000	4.3300	(1,282.02)	0.00	6.0323	(16.6852)	0.0000	1	(10.6528)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(4,300)	0.6445	(2,946.14)	(2,771.23)	0.0000	4.3300	(1,282.02)	0.00	0.3544	(0.9869)	0.0000	1	(0.6325)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(13,200)	0.6445	(9,445.70)	(8,507.04)	0.0000	4.3300	(1,282.02)	0.00	1.1361	(3.0295)	0.0000	1	(1.8934)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(7,400)	0.6445	(5,295.31)	(4,769.10)	0.0000	4.3300	(1,282.02)	0.00	0.6369	(1.6984)	0.0000	1	(1.0614)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(8,400)	0.6445	(6,010.90)	(5,413.57)	0.0000	4.3300	(1,282.02)	0.00	0.7230	(1.9279)	0.0000	1	(1.2049)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(7,200)	0.6445	(5,152.20)	(4,640.21)	0.0000	4.3300	(1,282.02)	0.00	0.6197	(1.6525)	0.0000	1	(1.0328)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(18,900)	0.6445	(13,524.52)	(12,180.54)	0.0000	4.3300	(1,282.02)	0.00	1.6267	(4.3377)	0.0000	1	(2.7110)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(21,600)	0.6445	(15,456.59)	(13,920.62)	0.0000	4.3300	(1,282.02)	0.00	1.8591	(4.9574)	0.0000	1	(3.0983)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(13,400)	0.6445	(9,588.81)	(8,635.94)	0.0000	4.3300	(1,282.02)	0.00	1.1533	(3.0754)	0.0000	1	(1.9221)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(20,900)	0.6445	(14,955.68)	(13,469.49)	0.0000	4.3300	(1,282.02)	0.00	1.7988	(4.7967)	0.0000	1	(2.9979)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(11,600)	0.6445	(8,300.76)	(7,475.89)	0.0000	4.3300	(1,282.02)	0.00	0.9984	(2.6623)	0.0000	1	(1.6639)	02/07/2025
603588.SH	01/15/2025	SDB3260123352	0	(11,434)	0.6445	(8,181.98)	(7,368.90)	0.0000	4.3300	(1,282.02)	0.00	0.9841	(2.6242)	0.0000	1	(1.6401)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(9,600)	0.6598	(6,515.11)	(6,334.14)	0.0000	4.3300	(1,279.93)	0.00	0.7836	(2.2520)	0.0000	1	(1.4684)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(700)	0.6598	(473.00)	(461.86)	0.0000	4.3300	(1,279.93)	0.00	0.0569	(0.1642)	0.0000	1	(0.1073)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(4,900)	0.6598	(3,317.81)	(3,233.05)	0.0000	4.3300	(1,279.93)	0.00	0.3991	(1.1495)	0.0000	1	(0.7504)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(1,300)	0.6598	(873.55)	(857.75)	0.0000	4.3300	(1,279.93)	0.00	0.1051	(0.3050)	0.0000	1	(0.1999)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(72,700)	0.6598	(50,153.40)	(47,967.90)	0.0000	4.3300	(1,279.93)	0.00	6.0323	(17.0544)	0.0000	1	(11.0220)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(4,300)	0.6598	(2,946.14)	(2,837.17)	0.0000	4.3300	(1,279.93)	0.00	0.3544	(1.0087)	0.0000	1	(0.6544)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(13,200)	0.6598	(9,445.70)	(8,709.44)	0.0000	4.3300	(1,279.93)	0.00	1.1361	(3.0965)	0.0000	1	(1.9604)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(7,400)	0.6598	(5,295.31)	(4,882.56)	0.0000	4.3300	(1,279.93)	0.00	0.6369	(1.7359)	0.0000	1	(1.0990)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(8,400)	0.6598	(6,010.90)	(5,542.37)	0.0000	4.3300	(1,279.93)	0.00	0.7230	(1.9705)	0.0000	1	(1.2475)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(7,200)	0.6598	(5,152.20)	(4,750.60)	0.0000	4.3300	(1,279.93)	0.00	0.6197	(1.6890)	0.0000	1	(1.0693)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(18,900)	0.6598	(13,524.52)	(12,470.33)	0.0000	4.3300	(1,279.93)	0.00	1.6267	(4.4337)	0.0000	1	(2.8070)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(21,600)	0.6598	(15,456.59)	(14,251.81)	0.0000	4.3300	(1,279.93)	0.00	1.8591	(5.0670)	0.0000	1	(3.2080)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(13,400)	0.6598	(9,588.81)	(8,841.40)	0.0000	4.3300	(1,279.93)	0.00	1.1533	(3.1434)	0.0000	1	(1.9901)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(20,900)	0.6598	(14,955.68)	(13,789.95)	0.0000	4.3300	(1,279.93)	0.00	1.7988	(4.9028)	0.0000	1	(3.1040)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(11,600)	0.6598	(8,300.76)	(7,653.75)	0.0000	4.3300	(1,279.93)	0.00	0.9984	(2.7212)	0.0000	1	(1.7228)	02/07/2025
603588.SH	01/14/2025	SDB3260123352	0	(11,434)	0.6598	(8,181.98)	(7,544.22)	0.0000	4.3300	(1,279.93)	0.00	0.9841	(2.6823)	0.0000	1	(1.6981)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(9,600)	0.6628	(6,515.11)	(6,363.07)	0.0000	4.3300	(1,342.53)	0.00	0.7836	(2.3730)	0.0000	1	(1.5893)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(700)	0.6628	(473.00)	(463.97)	0.0000	4.3300	(1,342.53)	0.00	0.0569	(0.1730)	0.0000	1	(0.1161)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(4,900)	0.6628	(3,317.81)	(3,247.82)	0.0000	4.3300	(1,342.53)	0.00	0.3991	(1.2112)	0.0000	1	(0.8121)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(1,300)	0.6628	(873.55)	(861.67)	0.0000	4.3300	(1,342.53)	0.00	0.1051	(0.3213)	0.0000	1	(0.2163)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(72,700)	0.6628	(50,153.40)	(48,187.01)	0.0000	4.3300	(1,342.53)	0.00	6.0323	(17.9702)	0.0000	1	(11.9378)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(4,300)	0.6628	(2,946.14)	(2,850.13)	0.0000	4.3300	(1,342.53)	0.00	0.3544	(1.0629)	0.0000	1	(0.7085)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(13,200)	0.6628	(9,445.70)	(8,749.22)	0.0000	4.3300	(1,342.53)	0.00	1.1361	(3.2628)	0.0000	1	(2.1267)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(7,400)	0.6628	(5,295.31)	(4,904.87)	0.0000	4.3300	(1,342.53)	0.00	0.6369	(1.8292)	0.0000	1	(1.1922)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(8,400)	0.6628	(6,010.90)	(5,567.69)	0.0000	4.3300	(1,342.53)	0.00	0.7230	(2.0763)	0.0000	1	(1.3534)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(7,200)	0.6628	(5,152.20)	(4,772.30)	0.0000	4.3300	(1,342.53)	0.00	0.6197	(1.7797)	0.0000	1	(1.1600)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(18,900)	0.6628	(13,524.52)	(12,527.30)	0.0000	4.3300	(1,342.53)	0.00	1.6267	(4.6718)	0.0000	1	(3.0451)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(21,600)	0.6628	(15,456.59)	(14,316.91)	0.0000	4.3300	(1,342.53)	0.00	1.8591	(5.3391)	0.0000	1	(3.4801)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(13,400)	0.6628	(9,588.81)	(8,881.79)	0.0000	4.3300	(1,342.53)	0.00	1.1533	(3.3122)	0.0000	1	(2.1589)	02/07/2025
603588.SH																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603588.SH	01/13/2025	SDB3260123352	0	(11,600)	0.6628	(8,300.76)	(7,688.71)	0.0000	4.3300	(1,342.53)	0.00	0.9984	(2.8673)	0.0000	1	(1.8689)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(11,434)	0.6628	(8,181.98)	(7,578.68)	0.0000	4.3300	(1,342.53)	0.00	0.9841	(2.8263)	0.0000	1	(1.8422)	02/07/2025
603588.SH	01/13/2025	SDB3260123352	0	(30,900)	0.6628	(22,111.51)	(20,481.14)	0.0000	4.3300	(1,342.53)	0.00	2.6595	(7.6379)	0.0000	1	(4.9784)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(9,600)	0.6788	(6,515.11)	(6,516.55)	0.0000	4.3300	(1,557.15)	0.00	2.3509	(8.4560)	0.0000	3	(6.1052)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(700)	0.6788	(473.00)	(475.16)	0.0000	4.3300	(1,557.15)	0.00	0.1707	(0.6166)	0.0000	3	(0.4459)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(4,900)	0.6788	(3,317.81)	(3,326.15)	0.0000	4.3300	(1,557.15)	0.00	1.1972	(4.3161)	0.0000	3	(3.1189)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(1,300)	0.6788	(873.55)	(882.45)	0.0000	4.3300	(1,557.15)	0.00	0.3152	(1.1451)	0.0000	3	(0.8299)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(72,700)	0.6788	(50,153.40)	(49,349.27)	0.0000	4.3300	(1,557.15)	0.00	18.0970	(64.0368)	0.0000	3	(45.9397)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(4,300)	0.6788	(2,946.14)	(2,918.87)	0.0000	4.3300	(1,557.15)	0.00	1.0631	(3.7876)	0.0000	3	(2.7245)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(13,200)	0.6788	(9,445.70)	(8,960.25)	0.0000	4.3300	(1,557.15)	0.00	3.4083	(11.6270)	0.0000	3	(8.2187)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(7,400)	0.6788	(5,295.31)	(5,023.17)	0.0000	4.3300	(1,557.15)	0.00	1.9107	(6.5182)	0.0000	3	(4.6075)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(8,400)	0.6788	(6,010.90)	(5,701.98)	0.0000	4.3300	(1,557.15)	0.00	2.1689	(7.3990)	0.0000	3	(5.2301)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(7,200)	0.6788	(5,152.20)	(4,887.41)	0.0000	4.3300	(1,557.15)	0.00	1.8591	(6.3420)	0.0000	3	(4.4829)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(18,900)	0.6788	(13,524.52)	(12,829.45)	0.0000	4.3300	(1,557.15)	0.00	4.8801	(16.6478)	0.0000	3	(11.7677)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(21,600)	0.6788	(15,456.59)	(14,662.23)	0.0000	4.3300	(1,557.15)	0.00	5.5773	(19.0260)	0.0000	3	(13.4488)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(13,400)	0.6788	(9,588.81)	(9,096.01)	0.0000	4.3300	(1,557.15)	0.00	3.4600	(11.8032)	0.0000	3	(8.3432)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(20,900)	0.6788	(14,955.68)	(14,187.07)	0.0000	4.3300	(1,557.15)	0.00	5.3965	(18.4095)	0.0000	3	(13.0130)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(11,600)	0.6788	(8,300.76)	(7,874.16)	0.0000	4.3300	(1,557.15)	0.00	2.9952	(10.2177)	0.0000	3	(7.2225)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(11,434)	0.6788	(8,181.98)	(7,761.48)	0.0000	4.3300	(1,557.15)	0.00	2.9523	(10.0715)	0.0000	3	(7.1191)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(53,966)	0.6788	(38,617.15)	(36,632.50)	0.0000	4.3300	(1,557.15)	0.00	13.9344	(47.5352)	0.0000	3	(33.6008)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(59,900)	0.6788	(42,863.42)	(40,660.54)	0.0000	4.3300	(1,557.15)	0.00	15.4666	(52.7621)	0.0000	3	(37.2955)	02/07/2025
603588.SH	01/10/2025	SDB3260123352	0	(1,834)	0.6788	(1,312.38)	(1,244.93)	0.0000	4.3300	(1,557.15)	0.00	0.4736	(1.6155)	0.0000	3	(1.1419)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(4,900)	0.6837	(3,317.81)	(3,350.14)	0.0000	4.3300	(1,541.13)	0.00	0.3991	(1.4342)	0.0000	1	(1.0351)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(1,300)	0.6837	(873.55)	(888.81)	0.0000	4.3300	(1,541.13)	0.00	0.1051	(0.3805)	0.0000	1	(0.2754)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(72,700)	0.6837	(50,153.40)	(49,705.21)	0.0000	4.3300	(1,541.13)	0.00	6.0323	(21.2783)	0.0000	1	(15.2460)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(4,300)	0.6837	(2,946.14)	(2,939.92)	0.0000	4.3300	(1,541.13)	0.00	0.3544	(1.2586)	0.0000	1	(0.9042)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(13,200)	0.6837	(9,445.70)	(9,024.88)	0.0000	4.3300	(1,541.13)	0.00	1.1361	(3.8635)	0.0000	1	(2.7274)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(7,400)	0.6837	(5,295.31)	(5,059.40)	0.0000	4.3300	(1,541.13)	0.00	0.6369	(2.1659)	0.0000	1	(1.5290)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(8,400)	0.6837	(6,010.90)	(5,743.11)	0.0000	4.3300	(1,541.13)	0.00	0.7230	(2.4586)	0.0000	1	(1.7356)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(7,200)	0.6837	(5,152.20)	(4,922.66)	0.0000	4.3300	(1,541.13)	0.00	0.6197	(2.1073)	0.0000	1	(1.4877)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(18,900)	0.6837	(13,524.52)	(12,921.99)	0.0000	4.3300	(1,541.13)	0.00	1.6267	(5.5318)	0.0000	1	(3.9051)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(21,600)	0.6837	(15,456.59)	(14,767.98)	0.0000	4.3300	(1,541.13)	0.00	1.8591	(6.3220)	0.0000	1	(4.4630)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(13,400)	0.6837	(9,588.81)	(9,161.62)	0.0000	4.3300	(1,541.13)	0.00	1.1533	(3.9220)	0.0000	1	(2.7687)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(20,900)	0.6837	(14,955.68)	(14,289.39)	0.0000	4.3300	(1,541.13)	0.00	1.7988	(6.1172)	0.0000	1	(4.3183)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(11,600)	0.6837	(8,300.76)	(7,930.95)	0.0000	4.3300	(1,541.13)	0.00	0.9984	(3.3952)	0.0000	1	(2.3968)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(11,434)	0.6837	(8,181.98)	(7,817.46)	0.0000	4.3300	(1,541.13)	0.00	0.9841	(3.3466)	0.0000	1	(2.3625)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(53,966)	0.6837	(38,617.15)	(36,896.72)	0.0000	4.3300	(1,541.13)	0.00	4.6448	(15.7951)	0.0000	1	(11.1504)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(59,900)	0.6837	(42,863.42)	(40,953.81)	0.0000	4.3300	(1,541.13)	0.00	5.1555	(17.5319)	0.0000	1	(12.3764)	02/07/2025
603588.SH	01/09/2025	SDB3260123352	0	(1,834)	0.6837	(1,312.38)	(1,253.91)	0.0000	4.3300	(1,541.13)	0.00	0.1579	(0.5368)	0.0000	1	(0.3789)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(72,700)	0.6748	(50,153.40)	(49,054.98)	0.0000	4.3300	(1,532.89)	0.00	6.0323	(20.8878)	0.0000	1	(14.8555)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(4,300)	0.6748	(2,946.14)	(2,901.46)	0.0000	4.3300	(1,532.89)	0.00	0.3544	(1.2355)	0.0000	1	(0.8811)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(13,200)	0.6748	(9,445.70)	(8,906.82)	0.0000	4.3300	(1,532.89)	0.00	1.1361	(3.7926)	0.0000	1	(2.6565)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(7,400)	0.6748	(5,295.31)	(4,993.22)	0.0000	4.3300	(1,532.89)	0.00	0.6369	(2.1261)	0.0000	1	(1.4892)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(8,400)	0.6748	(6,010.90)	(5,667.98)	0.0000	4.3300	(1,532.89)	0.00	0.7230	(2.4134)	0.0000	1	(1.6905)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(7,200)	0.6748	(5,152.20)	(4,858.26)	0.0000	4.3300	(1,532.89)	0.00	0.6197	(2.0687)	0.0000	1	(1.4490)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(18,900)	0.6748	(13,524.52)	(12,752.95)	0.0000	4.3300	(1,532.89)	0.00	1.6267	(5.4303)	0.0000	1	(3.8036)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(21,600)	0.6748	(15,456.59)	(14,574.79)	0.0000	4.3300	(1,532.89)	0.00	1.8591	(6.2060)	0.0000	1	(4.3469)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(13,400)	0.6748	(9,588.81)	(9,041.77)	0.0000	4.3300	(1,532.89)	0.00	1.1533	(3.8500)	0.0000	1	(2.6967)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(20,900)	0.6748	(14,955.68)	(14,102.46)	0.0000	4.3300	(1,532.89)	0.00	1.7988	(6.0049)	0.0000	1	(4.2060)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(11,600)	0.6748	(8,300.76)	(7,827.20)	0.0000	4.3300	(1,532.89)	0.00	0.9984	(3.3329)	0.0000	1	(2.3345)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(11,434)	0.6748	(8,181.98)	(7,715.19)	0.0000	4.3300	(1,532.89)	0.00	0.9841	(3.2852)	0.0000	1	(2.3010)	02/07/2025
603588.SH	01/08/2025	SDB3260123352	0	(53,966)	0.6748	(38,617.15)	(36,414.04)	0.0000	4.3300	(1,532.89)	0.00	4.6448	(15.5				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603588.SH	01/08/2025	SDB3260123352	0	(1,834)	0.6748	(1,312.38)	(1,237.51)	0.0000	4.3300	(1,532.89)	0.00	0.1579	(0.5269)	0.0000	1	(0.3691)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(13,200)	0.6942	(9,445.70)	(9,162.85)	0.0000	4.3300	(1,319.50)	0.00	1.1361	(3.3584)	0.0000	1	(2.2223)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(7,400)	0.6942	(5,295.31)	(5,136.75)	0.0000	4.3300	(1,319.50)	0.00	0.6369	(1.8828)	0.0000	1	(1.2458)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(8,400)	0.6942	(6,010.90)	(5,830.90)	0.0000	4.3300	(1,319.50)	0.00	0.7230	(2.1372)	0.0000	1	(1.4142)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(7,200)	0.6942	(5,152.20)	(4,997.92)	0.0000	4.3300	(1,319.50)	0.00	0.6197	(1.8319)	0.0000	1	(1.2122)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(18,900)	0.6942	(13,524.52)	(13,119.53)	0.0000	4.3300	(1,319.50)	0.00	1.6267	(4.8087)	0.0000	1	(3.1820)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(21,600)	0.6942	(15,456.59)	(14,993.75)	0.0000	4.3300	(1,319.50)	0.00	1.8591	(5.4956)	0.0000	1	(3.6365)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(13,400)	0.6942	(9,588.81)	(9,301.68)	0.0000	4.3300	(1,319.50)	0.00	1.1533	(3.4093)	0.0000	1	(2.2560)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(20,900)	0.6942	(14,955.68)	(14,507.84)	0.0000	4.3300	(1,319.50)	0.00	1.7988	(5.3175)	0.0000	1	(3.5187)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(11,600)	0.6942	(8,300.76)	(8,052.20)	0.0000	4.3300	(1,319.50)	0.00	0.9984	(2.9513)	0.0000	1	(1.9530)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(11,434)	0.6942	(8,181.98)	(7,936.97)	0.0000	4.3300	(1,319.50)	0.00	0.9841	(2.9091)	0.0000	1	(1.9250)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(53,966)	0.6942	(38,617.15)	(37,460.77)	0.0000	4.3300	(1,319.50)	0.00	4.6448	(13.7304)	0.0000	1	(9.0856)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(59,900)	0.6942	(42,863.42)	(41,579.88)	0.0000	4.3300	(1,319.50)	0.00	5.1555	(15.2402)	0.0000	1	(10.0846)	02/07/2025
603588.SH	01/07/2025	SDB3260123352	0	(1,834)	0.6942	(1,312.38)	(1,273.08)	0.0000	4.3300	(1,319.50)	0.00	0.1579	(0.4666)	0.0000	1	(0.3088)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(13,200)	0.7156	(9,445.70)	(9,445.70)	0.0000	4.3300	(1,567.13)	0.00	1.1361	(4.1118)	0.0000	1	(2.9757)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(7,400)	0.7156	(5,295.31)	(5,295.31)	0.0000	4.3300	(1,567.13)	0.00	0.6369	(2.3051)	0.0000	1	(1.6682)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(8,400)	0.7156	(6,010.90)	(6,010.90)	0.0000	4.3300	(1,567.13)	0.00	0.7230	(2.6166)	0.0000	1	(1.8936)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(7,200)	0.7156	(5,152.20)	(5,152.20)	0.0000	4.3300	(1,567.13)	0.00	0.6197	(2.2428)	0.0000	1	(1.6231)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(18,900)	0.7156	(13,524.52)	(13,524.52)	0.0000	4.3300	(1,567.13)	0.00	1.6267	(5.8874)	0.0000	1	(4.2607)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(21,600)	0.7156	(15,456.59)	(15,456.59)	0.0000	4.3300	(1,567.13)	0.00	1.8591	(6.7285)	0.0000	1	(4.8694)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(13,400)	0.7156	(9,588.81)	(9,588.81)	0.0000	4.3300	(1,567.13)	0.00	1.1533	(4.1741)	0.0000	1	(3.0208)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(20,900)	0.7156	(14,955.68)	(14,955.68)	0.0000	4.3300	(1,567.13)	0.00	1.7988	(6.5104)	0.0000	1	(4.7116)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(11,600)	0.7156	(8,300.76)	(8,300.76)	0.0000	4.3300	(1,567.13)	0.00	0.9984	(3.6134)	0.0000	1	(2.6150)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(11,434)	0.7156	(8,181.98)	(8,181.98)	0.0000	4.3300	(1,567.13)	0.00	0.9841	(3.5617)	0.0000	1	(2.5776)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(53,966)	0.7156	(38,617.15)	(38,617.15)	0.0000	4.3300	(1,567.13)	0.00	4.6448	(16.8106)	0.0000	1	(12.1658)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(59,900)	0.7156	(42,863.42)	(42,863.42)	0.0000	4.3300	(1,567.13)	0.00	5.1555	(18.6590)	0.0000	1	(13.5035)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(27,700)	0.7156	(19,821.65)	(19,821.65)	0.0000	4.3300	(1,567.13)	0.00	2.3841	(8.6286)	0.0000	1	(6.2445)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(54,200)	0.7156	(38,784.60)	(38,784.60)	0.0000	4.3300	(1,567.13)	0.00	4.6649	(16.8835)	0.0000	1	(12.2185)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(50,600)	0.7156	(36,208.50)	(36,208.50)	0.0000	4.3300	(1,567.13)	0.00	4.3551	(15.7620)	0.0000	1	(11.4070)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(39,300)	0.7156	(28,122.41)	(28,122.41)	0.0000	4.3300	(1,567.13)	0.00	3.3825	(12.2421)	0.0000	1	(8.8596)	02/07/2025
603588.SH	01/06/2025	SDB3260123352	0	(13,834)	0.7156	(9,899.38)	(9,899.38)	0.0000	4.3300	(1,567.13)	0.00	1.1907	(4.3093)	0.0000	1	(3.1187)	02/07/2025
TOTAL BEIJING GEOENVIRON ENGINEERING & TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND												302.9985	(974.8266)	0.0000		(671.8282)	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300523.ZK	01/17/2025	SDB3263530575	0	(7,900)	2.4814	(19,353.60)	(19,603.08)	0.0000	4.3300	(1,017.22)	0.00	2.3278	(5.5391)	0.0000	1	(3.2113)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(1,300)	2.4814	(3,182.69)	(3,225.82)	0.0000	4.3300	(1,017.22)	0.00	0.3828	(0.9115)	0.0000	1	(0.5287)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(900)	2.4814	(2,140.17)	(2,233.26)	0.0000	4.3300	(1,017.22)	0.00	0.2574	(0.6310)	0.0000	1	(0.3736)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(2,400)	2.4814	(5,815.59)	(5,955.37)	0.0000	4.3300	(1,017.22)	0.00	0.6995	(1.6828)	0.0000	1	(0.9833)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(10,300)	2.4814	(25,088.68)	(25,558.45)	0.0000	4.3300	(1,017.22)	0.00	3.0176	(7.2219)	0.0000	1	(4.2042)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(200)	2.4814	(490.60)	(496.28)	0.0000	4.3300	(1,017.22)	0.00	0.0590	(0.1402)	0.0000	1	(0.0812)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(1,700)	2.4814	(4,169.18)	(4,218.39)	0.0000	4.3300	(1,017.22)	0.00	0.5015	(1.1920)	0.0000	1	(0.6905)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(600)	2.4814	(1,501.47)	(1,488.84)	0.0000	4.3300	(1,017.22)	0.00	0.1806	(0.4207)	0.0000	1	(0.2401)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(2,900)	2.4814	(7,353.67)	(7,196.07)	0.0000	4.3300	(1,017.22)	0.00	0.8845	(2.0333)	0.0000	1	(1.1489)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(1,000)	2.4814	(2,663.14)	(2,481.40)	0.0000	4.3300	(1,017.22)	0.00	0.3203	(0.7012)	0.0000	1	(0.3808)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(500)	2.4814	(1,326.69)	(1,240.70)	0.0000	4.3300	(1,017.22)	0.00	0.1596	(0.3506)	0.0000	1	(0.1910)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(6,700)	2.4814	(18,107.12)	(16,625.40)	0.0000	4.3300	(1,017.22)	0.00	2.1779	(4.6977)	0.0000	1	(2.5198)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(2,200)	2.4814	(5,945.62)	(5,459.09)	0.0000	4.3300	(1,017.22)	0.00	0.7151	(1.5425)	0.0000	1	(0.8274)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(3,300)	2.4814	(8,918.43)	(8,188.63)	0.0000	4.3300	(1,017.22)	0.00	1.0727	(2.3138)	0.0000	1	(1.2411)	02/07/2025
300523.ZK	01/17/2025	SDB3263530575	0	(930)	2.4814	(2,513.38)	(2,307.70)	0.0000	4.3300	(1,017.22)	0.00	0.3023	(0.6521)	0.0000	1	(0.3498)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(900)	2.3865	(2,140.17)	(2,147.84)	0.0000	4.3300	(1,017.22)	0.00	0.2574	(0.6069)	0.0000	1	(0.3495)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(2,400)	2.3865	(5,815.59)	(5,727.57)	0.0000	4.3300	(1,017.22)	0.00	0.6995	(1.6184)	0.0000	1	(0.9189)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(10,300)	2.3865	(25,088.68)	(24,580.84)	0.0000	4.3300	(1,017.22)	0.00	3.0176	(6.9456)	0.0000	1	(3.9280)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(200)	2.3865	(490.60)	(477.30)	0.0000	4.3300	(1,017.22)	0.00	0.0590	(0.1349)	0.0000	1	(0.0759)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300523.ZK	01/16/2025	SDB3263530575	0	(1,700)	2.3865	(4,169.18)	(4,057.03)	0.0000	4.3300	(1,017.22)	0.00	0.5015	(1.1464)	0.0000	1	(0.6449)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(600)	2.3865	(1,501.47)	(1,431.89)	0.0000	4.3300	(1,017.22)	0.00	0.1806	(0.4046)	0.0000	1	(0.2240)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(2,900)	2.3865	(7,353.67)	(6,920.82)	0.0000	4.3300	(1,017.22)	0.00	0.8845	(1.9556)	0.0000	1	(1.0711)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(1,000)	2.3865	(2,663.14)	(2,386.49)	0.0000	4.3300	(1,017.22)	0.00	0.3203	(0.6743)	0.0000	1	(0.3540)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(500)	2.3865	(1,326.69)	(1,193.24)	0.0000	4.3300	(1,017.22)	0.00	0.1596	(0.3372)	0.0000	1	(0.1776)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(6,700)	2.3865	(18,107.12)	(15,989.48)	0.0000	4.3300	(1,017.22)	0.00	2.1779	(4.5180)	0.0000	1	(2.3401)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(2,200)	2.3865	(5,945.62)	(5,250.28)	0.0000	4.3300	(1,017.22)	0.00	0.7151	(1.4835)	0.0000	1	(0.7684)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(3,300)	2.3865	(8,918.43)	(7,875.41)	0.0000	4.3300	(1,017.22)	0.00	1.0727	(2.2253)	0.0000	1	(1.1526)	02/07/2025
300523.ZK	01/16/2025	SDB3263530575	0	(930)	2.3865	(2,513.38)	(2,219.43)	0.0000	4.3300	(1,017.22)	0.00	0.3023	(0.6271)	0.0000	1	(0.3248)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(2,400)	2.3631	(5,815.59)	(5,671.36)	0.0000	4.3300	(1,001.89)	0.00	0.6995	(1.5784)	0.0000	1	(0.8789)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(10,300)	2.3631	(25,088.68)	(24,339.59)	0.0000	4.3300	(1,001.89)	0.00	3.0176	(6.7738)	0.0000	1	(3.7561)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(200)	2.3631	(490.60)	(472.61)	0.0000	4.3300	(1,001.89)	0.00	0.0590	(0.1315)	0.0000	1	(0.0725)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(1,700)	2.3631	(4,169.18)	(4,017.21)	0.0000	4.3300	(1,001.89)	0.00	0.5015	(1.1180)	0.0000	1	(0.6165)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(600)	2.3631	(1,501.47)	(1,417.84)	0.0000	4.3300	(1,001.89)	0.00	0.1806	(0.3946)	0.0000	1	(0.2140)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(2,900)	2.3631	(7,353.67)	(6,852.89)	0.0000	4.3300	(1,001.89)	0.00	0.8845	(1.9072)	0.0000	1	(1.0227)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(1,000)	2.3631	(2,663.14)	(2,363.07)	0.0000	4.3300	(1,001.89)	0.00	0.3203	(0.6576)	0.0000	1	(0.3373)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(500)	2.3631	(1,326.69)	(1,181.53)	0.0000	4.3300	(1,001.89)	0.00	0.1596	(0.3288)	0.0000	1	(0.1693)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(6,700)	2.3631	(18,107.12)	(15,832.55)	0.0000	4.3300	(1,001.89)	0.00	2.1779	(4.4062)	0.0000	1	(2.2283)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(2,200)	2.3631	(5,945.62)	(5,198.75)	0.0000	4.3300	(1,001.89)	0.00	0.7151	(1.4468)	0.0000	1	(0.7317)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(3,300)	2.3631	(8,918.43)	(7,798.12)	0.0000	4.3300	(1,001.89)	0.00	1.0727	(2.1702)	0.0000	1	(1.0975)	02/07/2025
300523.ZK	01/15/2025	SDB3263530575	0	(930)	2.3631	(2,513.38)	(2,197.65)	0.0000	4.3300	(1,001.89)	0.00	0.3023	(0.6116)	0.0000	1	(0.3093)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(200)	2.4447	(490.60)	(488.94)	0.0000	4.3300	(701.91)	0.00	0.0590	(0.0953)	0.0000	1	(0.0363)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(1,700)	2.4447	(4,169.18)	(4,155.96)	0.0000	4.3300	(701.91)	0.00	0.5015	(0.8103)	0.0000	1	(0.3088)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(600)	2.4447	(1,501.47)	(1,466.81)	0.0000	4.3300	(701.91)	0.00	0.1806	(0.2860)	0.0000	1	(0.1054)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(2,900)	2.4447	(7,353.67)	(7,089.58)	0.0000	4.3300	(701.91)	0.00	0.8845	(1.3823)	0.0000	1	(0.4978)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(1,000)	2.4447	(2,663.14)	(2,444.68)	0.0000	4.3300	(701.91)	0.00	0.3203	(0.4767)	0.0000	1	(0.1563)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(500)	2.4447	(1,326.69)	(1,222.34)	0.0000	4.3300	(701.91)	0.00	0.1596	(0.2383)	0.0000	1	(0.0788)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(6,700)	2.4447	(18,107.12)	(16,379.37)	0.0000	4.3300	(701.91)	0.00	2.1779	(3.1936)	0.0000	1	(1.0157)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(2,200)	2.4447	(5,945.62)	(5,378.30)	0.0000	4.3300	(701.91)	0.00	0.7151	(1.0486)	0.0000	1	(0.3335)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(3,300)	2.4447	(8,918.43)	(8,067.45)	0.0000	4.3300	(701.91)	0.00	1.0727	(1.5730)	0.0000	1	(0.5003)	02/07/2025
300523.ZK	01/14/2025	SDB3263530575	0	(930)	2.4447	(2,513.38)	(2,273.55)	0.0000	4.3300	(701.91)	0.00	0.3023	(0.4433)	0.0000	1	(0.1410)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(600)	2.4022	(1,501.47)	(1,441.33)	0.0000	4.3300	(631.37)	0.00	0.1806	(0.2528)	0.0000	1	(0.0722)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(2,900)	2.4022	(7,353.67)	(6,966.41)	0.0000	4.3300	(631.37)	0.00	0.8845	(1.2218)	0.0000	1	(0.3373)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(1,000)	2.4022	(2,663.14)	(2,402.21)	0.0000	4.3300	(631.37)	0.00	0.3203	(0.4213)	0.0000	1	(0.1010)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(500)	2.4022	(1,326.69)	(1,201.11)	0.0000	4.3300	(631.37)	0.00	0.1596	(0.2107)	0.0000	1	(0.0511)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(6,700)	2.4022	(18,107.12)	(16,094.81)	0.0000	4.3300	(631.37)	0.00	2.1779	(2.8227)	0.0000	1	(0.6448)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(2,200)	2.4022	(5,945.62)	(5,284.86)	0.0000	4.3300	(631.37)	0.00	0.7151	(0.9269)	0.0000	1	(0.2117)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(3,300)	2.4022	(8,918.43)	(7,927.29)	0.0000	4.3300	(631.37)	0.00	1.0727	(1.3903)	0.0000	1	(0.3176)	02/07/2025
300523.ZK	01/13/2025	SDB3263530575	0	(930)	2.4022	(2,513.38)	(2,234.06)	0.0000	4.3300	(631.37)	0.00	0.3023	(0.3918)	0.0000	1	(0.0895)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(600)	2.4576	(1,501.47)	(1,474.57)	0.0000	4.3300	(890.67)	0.00	0.5418	(1.0945)	0.0000	3	(0.5527)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(2,900)	2.4576	(7,353.67)	(7,127.07)	0.0000	4.3300	(890.67)	0.00	2.6534	(5.2899)	0.0000	3	(2.6364)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(1,000)	2.4576	(2,663.14)	(2,457.61)	0.0000	4.3300	(890.67)	0.00	0.9609	(1.8241)	0.0000	3	(0.8632)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(500)	2.4576	(1,326.69)	(1,228.80)	0.0000	4.3300	(890.67)	0.00	0.4787	(0.9120)	0.0000	3	(0.4333)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(6,700)	2.4576	(18,107.12)	(16,465.98)	0.0000	4.3300	(890.67)	0.00	6.5337	(12.2215)	0.0000	3	(5.6878)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(2,200)	2.4576	(5,945.62)	(5,406.74)	0.0000	4.3300	(890.67)	0.00	2.1454	(4.0130)	0.0000	3	(1.8676)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(3,300)	2.4576	(8,918.43)	(8,110.11)	0.0000	4.3300	(890.67)	0.00	3.2181	(6.0195)	0.0000	3	(2.8015)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(930)	2.4576	(2,513.38)	(2,285.58)	0.0000	4.3300	(890.67)	0.00	0.9069	(1.6964)	0.0000	3	(0.7895)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(2,370)	2.4576	(6,405.06)	(5,824.53)	0.0000	4.3300	(890.67)	0.00	2.3112	(4.3231)	0.0000	3	(2.0120)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(1,500)	2.4576	(4,053.83)	(3,686.41)	0.0000	4.3300	(890.67)	0.00	1.4628	(2.7361)	0.0000	3	(1.2734)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(5,600)	2.4576	(15,134.31)	(13,762.61)	0.0000	4.3300	(890.67)	0.00	5.4610	(10.2150)	0.0000	3	(4.7540)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(1,800)	2.4576	(4,864.60)	(4,423.70)	0.0000	4.3300	(890.67)	0.00	1.7553	(3.2834)	0.0000	3	(1.5281)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(1,000)	2.4576	(2,702.55)	(2,457.61)	0.0000	4.3300	(890.67)	0.00	0.9752	(1.8241)	0.0000	3	(0.8489)	02/07/2025
300523.ZK	01/10/2025	SDB3263530575	0	(1,700)	2.												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300523.ZK	01/10/2025	SDB3263530575	0	(2,200)	2.4576	(5,945.62)	(5,406.74)	0.0000	4.3300	(890.67)	0.00	2.1454	(4.0130)	0.0000	3	(1.8676)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(600)	2.4303	(1,501.47)	(1,458.20)	0.0000	4.3300	(890.67)	0.00	0.1806	(0.3608)	0.0000	1	(0.1802)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(2,900)	2.4303	(7,353.67)	(7,047.98)	0.0000	4.3300	(890.67)	0.00	0.8845	(1.7437)	0.0000	1	(0.8592)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(1,000)	2.4303	(2,663.14)	(2,430.34)	0.0000	4.3300	(890.67)	0.00	0.3203	(0.6013)	0.0000	1	(0.2810)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(500)	2.4303	(1,326.69)	(1,215.17)	0.0000	4.3300	(890.67)	0.00	0.1596	(0.3006)	0.0000	1	(0.1411)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(6,700)	2.4303	(18,107.12)	(16,283.26)	0.0000	4.3300	(890.67)	0.00	2.1779	(4.0286)	0.0000	1	(1.8507)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(2,200)	2.4303	(5,945.62)	(5,346.74)	0.0000	4.3300	(890.67)	0.00	0.7151	(1.3228)	0.0000	1	(0.6077)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(3,300)	2.4303	(8,918.43)	(8,020.12)	0.0000	4.3300	(890.67)	0.00	1.0727	(1.9842)	0.0000	1	(0.9116)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(930)	2.4303	(2,513.38)	(2,260.21)	0.0000	4.3300	(890.67)	0.00	0.3023	(0.5592)	0.0000	1	(0.2569)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(2,370)	2.4303	(6,405.06)	(5,759.90)	0.0000	4.3300	(890.67)	0.00	0.7704	(1.4250)	0.0000	1	(0.6547)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(1,500)	2.4303	(4,053.83)	(3,645.51)	0.0000	4.3300	(890.67)	0.00	0.4876	(0.9019)	0.0000	1	(0.4143)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(5,600)	2.4303	(15,134.31)	(13,609.89)	0.0000	4.3300	(890.67)	0.00	1.8203	(3.3672)	0.0000	1	(1.5469)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(1,800)	2.4303	(4,864.60)	(4,374.61)	0.0000	4.3300	(890.67)	0.00	0.5851	(1.0823)	0.0000	1	(0.4972)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(1,000)	2.4303	(2,702.55)	(2,430.34)	0.0000	4.3300	(890.67)	0.00	0.3251	(0.6013)	0.0000	1	(0.2762)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(1,700)	2.4303	(4,594.34)	(4,131.57)	0.0000	4.3300	(890.67)	0.00	0.5526	(1.0222)	0.0000	1	(0.4696)	02/07/2025
300523.ZK	01/09/2025	SDB3263530575	0	(2,200)	2.4303	(5,945.62)	(5,346.74)	0.0000	4.3300	(890.67)	0.00	0.7151	(1.3228)	0.0000	1	(0.6077)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(600)	2.4496	(1,501.47)	(1,469.75)	0.0000	4.3300	(890.67)	0.00	0.1806	(0.3636)	0.0000	1	(0.1830)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(2,900)	2.4496	(7,353.67)	(7,103.78)	0.0000	4.3300	(890.67)	0.00	0.8845	(1.7575)	0.0000	1	(0.8731)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(1,000)	2.4496	(2,663.14)	(2,449.58)	0.0000	4.3300	(890.67)	0.00	0.3203	(0.6060)	0.0000	1	(0.2857)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(500)	2.4496	(1,326.69)	(1,224.79)	0.0000	4.3300	(890.67)	0.00	0.1596	(0.3030)	0.0000	1	(0.1435)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(6,700)	2.4496	(18,107.12)	(16,412.19)	0.0000	4.3300	(890.67)	0.00	2.1779	(4.0605)	0.0000	1	(1.8826)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(2,200)	2.4496	(5,945.62)	(5,389.08)	0.0000	4.3300	(890.67)	0.00	0.7151	(1.3333)	0.0000	1	(0.6182)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(3,300)	2.4496	(8,918.43)	(8,083.61)	0.0000	4.3300	(890.67)	0.00	1.0727	(2.0000)	0.0000	1	(0.9273)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(930)	2.4496	(2,513.38)	(2,278.11)	0.0000	4.3300	(890.67)	0.00	0.3023	(0.5636)	0.0000	1	(0.2613)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(2,370)	2.4496	(6,405.06)	(5,805.50)	0.0000	4.3300	(890.67)	0.00	0.7704	(1.4363)	0.0000	1	(0.6659)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(1,500)	2.4496	(4,053.83)	(3,674.37)	0.0000	4.3300	(890.67)	0.00	0.4876	(0.9091)	0.0000	1	(0.4215)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(5,600)	2.4496	(15,134.31)	(13,717.65)	0.0000	4.3300	(890.67)	0.00	1.8203	(3.3939)	0.0000	1	(1.5735)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(1,800)	2.4496	(4,864.60)	(4,409.24)	0.0000	4.3300	(890.67)	0.00	0.5851	(1.0909)	0.0000	1	(0.5058)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(1,000)	2.4496	(2,702.55)	(2,449.58)	0.0000	4.3300	(890.67)	0.00	0.3251	(0.6060)	0.0000	1	(0.2810)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(1,700)	2.4496	(4,594.34)	(4,164.29)	0.0000	4.3300	(890.67)	0.00	0.5526	(1.0303)	0.0000	1	(0.4777)	02/07/2025
300523.ZK	01/08/2025	SDB3263530575	0	(2,200)	2.4496	(5,945.62)	(5,389.08)	0.0000	4.3300	(890.67)	0.00	0.7151	(1.3333)	0.0000	1	(0.6182)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(1,000)	2.6085	(2,663.14)	(2,608.55)	0.0000	4.3300	(881.09)	0.00	0.3203	(0.6384)	0.0000	1	(0.3181)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(500)	2.6085	(1,326.69)	(1,304.27)	0.0000	4.3300	(881.09)	0.00	0.1596	(0.3192)	0.0000	1	(0.1596)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(6,700)	2.6085	(18,107.12)	(17,477.26)	0.0000	4.3300	(881.09)	0.00	2.1779	(4.2775)	0.0000	1	(2.0996)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(2,200)	2.6085	(5,945.62)	(5,738.80)	0.0000	4.3300	(881.09)	0.00	0.7151	(1.4046)	0.0000	1	(0.6894)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(3,300)	2.6085	(8,918.43)	(8,608.21)	0.0000	4.3300	(881.09)	0.00	1.0727	(2.1068)	0.0000	1	(1.0341)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(930)	2.6085	(2,513.38)	(2,425.95)	0.0000	4.3300	(881.09)	0.00	0.3023	(0.5937)	0.0000	1	(0.2914)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(2,370)	2.6085	(6,405.06)	(6,182.26)	0.0000	4.3300	(881.09)	0.00	0.7704	(1.5131)	0.0000	1	(0.7427)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(1,500)	2.6085	(4,053.83)	(3,912.82)	0.0000	4.3300	(881.09)	0.00	0.4876	(0.9576)	0.0000	1	(0.4701)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(5,600)	2.6085	(15,134.31)	(14,607.86)	0.0000	4.3300	(881.09)	0.00	1.8203	(3.5752)	0.0000	1	(1.7549)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(1,800)	2.6085	(4,864.60)	(4,695.38)	0.0000	4.3300	(881.09)	0.00	0.5851	(1.1492)	0.0000	1	(0.5641)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(1,000)	2.6085	(2,702.55)	(2,608.55)	0.0000	4.3300	(881.09)	0.00	0.3251	(0.6384)	0.0000	1	(0.3134)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(1,700)	2.6085	(4,594.34)	(4,434.53)	0.0000	4.3300	(881.09)	0.00	0.5526	(1.0853)	0.0000	1	(0.5327)	02/07/2025
300523.ZK	01/07/2025	SDB3263530575	0	(2,200)	2.6085	(5,945.62)	(5,738.80)	0.0000	4.3300	(881.09)	0.00	0.7151	(1.4046)	0.0000	1	(0.6894)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(6,700)	2.7026	(18,107.12)	(18,107.12)	0.0000	4.3300	(881.40)	0.00	2.1779	(4.4332)	0.0000	1	(2.2553)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(2,200)	2.7026	(5,945.62)	(5,945.62)	0.0000	4.3300	(881.40)	0.00	0.7151	(1.4557)	0.0000	1	(0.7406)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(3,300)	2.7026	(8,918.43)	(8,918.43)	0.0000	4.3300	(881.40)	0.00	1.0727	(2.1835)	0.0000	1	(1.1108)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(930)	2.7026	(2,513.38)	(2,513.38)	0.0000	4.3300	(881.40)	0.00	0.3023	(0.6154)	0.0000	1	(0.3131)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(2,370)	2.7026	(6,405.06)	(6,405.06)	0.0000	4.3300	(881.40)	0.00	0.7704	(1.5682)	0.0000	1	(0.7978)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(1,500)	2.7026	(4,053.83)	(4,053.83)	0.0000	4.3300	(881.40)	0.00	0.4876	(0.9925)	0.0000	1	(0.5049)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(5,600)	2.7026	(15,134.31)	(15,134.31)	0.0000	4.3300	(881.40)	0.00	1.8203	(3.7054)	0.0000	1	(1.8851)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(1,800)	2.7026	(4,864.60)	(4,864.60)	0.0000	4.3300	(881.40)	0.00	0.5851	(1.1910)	0.0000	1	(0.6059)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(1,000)	2.7026	(2,702.55)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300523.ZK	01/06/2025	SDB3263530575	0	(1,700)	2.7026	(4,594.34)	(4,594.34)	0.0000	4.3300	(881.40)	0.00	0.5526	(1.1248)	0.0000	1	(0.5723)	02/07/2025
300523.ZK	01/06/2025	SDB3263530575	0	(2,200)	2.7026	(5,945.62)	(5,945.62)	0.0000	4.3300	(881.40)	0.00	0.7151	(1.4557)	0.0000	1	(0.7406)	02/07/2025
TOTAL BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												120.5574	(234.4473)	0.0000		(113.8899)	
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND																	
600361.SH	01/17/2025	SDB3261439318	0	(28,800)	0.5091	(15,181.29)	(14,661.39)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.2607)	0.0000	1	(5.4347)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(14,200)	0.5091	(7,485.22)	(7,228.88)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.5799)	0.0000	1	(2.6796)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(22,600)	0.5091	(11,913.09)	(11,505.12)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.6976)	0.0000	1	(4.2647)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(58,400)	0.5091	(30,784.28)	(29,730.04)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.7230)	0.0000	1	(11.0204)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(32,000)	0.5091	(16,868.10)	(16,290.43)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.0674)	0.0000	1	(6.0386)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(29,900)	0.5091	(15,761.13)	(15,221.37)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.5380)	0.0000	1	(5.6423)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(23,400)	0.5091	(12,334.80)	(11,912.38)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.8993)	0.0000	1	(4.4157)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(100)	0.5091	(52.71)	(50.91)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0252)	0.0000	1	(0.0189)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(26,200)	0.5091	(13,810.75)	(13,337.79)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.6052)	0.0000	1	(4.9441)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(11,100)	0.5091	(5,851.12)	(5,650.74)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7984)	0.0000	1	(2.0946)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(16,000)	0.5091	(8,434.05)	(8,145.22)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.0337)	0.0000	1	(3.0193)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(57,100)	0.5091	(30,099.01)	(29,068.24)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.3953)	0.0000	1	(10.7750)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(41,000)	0.5091	(21,612.25)	(20,872.12)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.3364)	0.0000	1	(7.7369)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(43,400)	0.5091	(22,877.36)	(22,093.90)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.9414)	0.0000	1	(8.1898)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(43,500)	0.5091	(22,930.07)	(22,144.81)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.9666)	0.0000	1	(8.2087)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(101,300)	0.5091	(53,398.07)	(51,569.40)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(25.5384)	0.0000	1	(19.1158)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(10,300)	0.5091	(5,429.42)	(5,243.48)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5967)	0.0000	1	(1.9437)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(100)	0.5091	(52.71)	(50.91)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0252)	0.0000	1	(0.0189)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(23,100)	0.5091	(12,176.66)	(11,759.66)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.8237)	0.0000	1	(4.3591)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(25,600)	0.5091	(13,494.48)	(13,032.35)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.4539)	0.0000	1	(4.8308)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(12,800)	0.5091	(6,747.24)	(6,516.17)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.2270)	0.0000	1	(2.4154)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(118,861)	0.5091	(62,654.96)	(60,509.28)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.9656)	0.0000	1	(22.4296)	02/07/2025
600361.SH	01/17/2025	SDB3261439318	0	(27,900)	0.5091	(14,706.87)	(14,203.22)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(7.0338)	0.0000	1	(5.2649)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(28,800)	0.4950	(15,181.29)	(14,255.28)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.0596)	0.0000	1	(5.2336)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(14,200)	0.4950	(7,485.22)	(7,028.65)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.4808)	0.0000	1	(2.5804)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(22,600)	0.4950	(11,913.09)	(11,186.43)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.5398)	0.0000	1	(4.1069)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(58,400)	0.4950	(30,784.28)	(28,906.54)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.3152)	0.0000	1	(10.6125)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(32,000)	0.4950	(16,868.10)	(15,839.20)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(7.8440)	0.0000	1	(5.8151)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(29,900)	0.4950	(15,761.13)	(14,799.75)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.3292)	0.0000	1	(5.4335)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(23,400)	0.4950	(12,334.80)	(11,582.41)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.7359)	0.0000	1	(4.2523)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(100)	0.4950	(52.71)	(49.50)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0245)	0.0000	1	(0.0182)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(26,200)	0.4950	(13,810.75)	(12,968.34)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.4222)	0.0000	1	(4.7611)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(11,100)	0.4950	(5,851.12)	(5,494.22)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7209)	0.0000	1	(2.0171)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(16,000)	0.4950	(8,434.05)	(7,919.60)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(3.9220)	0.0000	1	(2.9075)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(57,100)	0.4950	(30,099.01)	(28,263.07)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(13.9965)	0.0000	1	(10.3763)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(41,000)	0.4950	(21,612.25)	(20,293.97)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.0501)	0.0000	1	(7.4506)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(43,400)	0.4950	(22,877.36)	(21,481.92)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.6384)	0.0000	1	(7.8867)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(43,500)	0.4950	(22,930.07)	(21,531.41)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.6629)	0.0000	1	(7.9049)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(101,300)	0.4950	(53,398.07)	(50,140.97)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(24.8310)	0.0000	1	(18.4084)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(10,300)	0.4950	(5,429.42)	(5,098.24)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5248)	0.0000	1	(1.8717)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(100)	0.4950	(52.71)	(49.50)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0245)	0.0000	1	(0.0182)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(23,100)	0.4950	(12,176.66)	(11,433.92)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.6624)	0.0000	1	(4.1978)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(25,600)	0.4950	(13,494.48)	(12,671.36)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.2752)	0.0000	1	(4.8521)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(12,800)	0.4950	(6,747.24)	(6,335.68)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.1376)	0.0000	1	(2.3260)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(118,861)	0.4950	(62,654.96)	(58,833.22)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.1356)	0.0000	1	(21.5996)	02/07/2025
600361.SH	01/16/2025	SDB3261439318	0	(27,900)	0.4950	(14,706.87)	(13,809.80)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(6.8389)	0.0000	1	(5.0700)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(28,800)	0.4908	(15,181.29)	(14,135.99)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.0005)	0.0000	1	(5.1745)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(14,200)	0.4908	(7,485.22)	(6,969.83)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.4516)	0.0000	1	(2.5513)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600361.SH	01/15/2025	SDB3261439318	0	(22,600)	0.4908	(11,913.09)	(11,092.83)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.4934)	0.0000	1	(4.0606)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(58,400)	0.4908	(30,784.28)	(28,664.65)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.1954)	0.0000	1	(10.4928)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(32,000)	0.4908	(16,868.10)	(15,706.66)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(7.7783)	0.0000	1	(5.7495)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(29,900)	0.4908	(15,761.13)	(14,675.91)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.2679)	0.0000	1	(5.3721)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(23,400)	0.4908	(12,334.80)	(11,485.49)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.6879)	0.0000	1	(4.2043)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(100)	0.4908	(52.71)	(49.08)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0243)	0.0000	1	(0.0180)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(26,200)	0.4908	(13,810.75)	(12,859.82)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.3685)	0.0000	1	(4.7074)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(11,100)	0.4908	(5,851.12)	(5,448.25)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.6981)	0.0000	1	(1.9943)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(16,000)	0.4908	(8,434.05)	(7,853.33)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(3.8892)	0.0000	1	(2.8747)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(57,100)	0.4908	(30,099.01)	(28,026.56)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(13.8794)	0.0000	1	(10.2592)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(41,000)	0.4908	(21,612.25)	(20,124.15)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(9.9660)	0.0000	1	(7.3665)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(43,400)	0.4908	(22,877.36)	(21,302.15)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.5493)	0.0000	1	(7.7977)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(43,500)	0.4908	(22,930.07)	(21,351.24)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.5736)	0.0000	1	(7.8157)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(101,300)	0.4908	(53,398.07)	(49,721.38)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(24.6232)	0.0000	1	(18.2006)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(10,300)	0.4908	(5,429.42)	(5,055.58)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5036)	0.0000	1	(1.8506)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(100)	0.4908	(52.71)	(49.08)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0243)	0.0000	1	(0.0180)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(23,100)	0.4908	(12,176.66)	(11,338.24)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.6150)	0.0000	1	(4.1504)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(25,600)	0.4908	(13,494.48)	(12,565.32)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.2226)	0.0000	1	(4.5996)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(12,800)	0.4908	(6,747.24)	(6,282.66)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.1113)	0.0000	1	(2.2998)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(118,861)	0.4908	(62,654.96)	(58,340.90)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(28.8918)	0.0000	1	(21.3558)	02/07/2025
600361.SH	01/15/2025	SDB3261439318	0	(27,900)	0.4908	(14,706.87)	(13,694.24)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(6.7817)	0.0000	1	(5.0128)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(28,800)	0.5006	(15,181.29)	(14,418.32)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.1403)	0.0000	1	(5.3143)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(14,200)	0.5006	(7,485.22)	(7,109.03)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.5206)	0.0000	1	(2.6203)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(22,600)	0.5006	(11,913.09)	(11,314.37)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.6031)	0.0000	1	(4.1703)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(58,400)	0.5006	(30,784.28)	(29,237.14)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.4789)	0.0000	1	(10.7763)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(32,000)	0.5006	(16,868.10)	(16,020.35)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(7.9337)	0.0000	1	(5.9048)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(29,900)	0.5006	(15,761.13)	(14,969.02)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.4130)	0.0000	1	(5.5173)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(23,400)	0.5006	(12,334.80)	(11,714.88)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.8015)	0.0000	1	(4.3179)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(100)	0.5006	(52.71)	(50.06)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0248)	0.0000	1	(0.0185)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(26,200)	0.5006	(13,810.75)	(13,116.66)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.4957)	0.0000	1	(4.8346)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(11,100)	0.5006	(5,851.12)	(5,557.06)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7520)	0.0000	1	(2.0482)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(16,000)	0.5006	(8,434.05)	(8,010.18)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(3.9668)	0.0000	1	(2.9524)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(57,100)	0.5006	(30,099.01)	(28,586.32)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.1566)	0.0000	1	(10.5364)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(41,000)	0.5006	(21,612.25)	(20,526.08)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.1650)	0.0000	1	(7.5655)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(43,400)	0.5006	(22,877.36)	(21,727.60)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.7600)	0.0000	1	(8.0084)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(43,500)	0.5006	(22,930.07)	(21,777.67)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.7848)	0.0000	1	(8.0268)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(101,300)	0.5006	(53,398.07)	(50,714.43)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(25.1150)	0.0000	1	(18.6924)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(10,300)	0.5006	(5,429.42)	(5,156.55)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5536)	0.0000	1	(1.9006)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(100)	0.5006	(52.71)	(50.06)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0248)	0.0000	1	(0.0185)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(23,100)	0.5006	(12,176.66)	(11,564.69)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.7271)	0.0000	1	(4.2625)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(25,600)	0.5006	(13,494.48)	(12,816.28)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.3469)	0.0000	1	(4.7238)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(12,800)	0.5006	(6,747.24)	(6,408.14)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.1735)	0.0000	1	(2.3619)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(118,861)	0.5006	(62,654.96)	(59,506.10)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.4688)	0.0000	1	(21.9328)	02/07/2025
600361.SH	01/14/2025	SDB3261439318	0	(27,900)	0.5006	(14,706.87)	(13,967.74)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(6.9172)	0.0000	1	(5.1483)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(28,800)	0.5049	(15,181.29)	(14,542.30)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.2017)	0.0000	1	(5.3757)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(14,200)	0.5049	(7,485.22)	(7,170.16)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.5508)	0.0000	1	(2.6505)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(22,600)	0.5049	(11,913.09)	(11,411.67)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.6513)	0.0000	1	(4.2184)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(58,400)	0.5049	(30,784.28)	(29,488.55)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.6034)	0.0000	1	(10.9008)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(32,000)	0.5049	(16,868.10)	(16,158.11)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.0019)	0.0000	1	(5.9730)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(29,900)	0.5049	(15,761.13)	(15,097.74)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.4768)	0.0000	1	(5.5810)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(23,400)	0.5049	(12,334.80)	(11,815.62)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.8514)	0.0000	1	(4.3678)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(100)	0.5049	(52.71)	(50.49)	0.0000	4.3300	(1,782.81)							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600361.SH	01/13/2025	SDB3261439318	0	(11,100)	0.5049	(5,851.12)	(5,604.85)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7757)	0.0000	1	(2.0719)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(16,000)	0.5049	(8,434.05)	(8,079.06)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.0009)	0.0000	1	(2.9865)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(57,100)	0.5049	(30,099.01)	(28,832.13)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.2784)	0.0000	1	(10.6581)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(41,000)	0.5049	(21,612.25)	(20,702.58)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.2524)	0.0000	1	(7.6529)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(43,400)	0.5049	(22,877.36)	(21,914.44)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.8526)	0.0000	1	(8.1009)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(43,500)	0.5049	(22,930.07)	(21,964.93)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.8776)	0.0000	1	(8.1196)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(101,300)	0.5049	(53,398.07)	(51,150.52)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(25.3310)	0.0000	1	(18.9084)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(10,300)	0.5049	(5,429.42)	(5,200.89)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5756)	0.0000	1	(1.9226)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(100)	0.5049	(52.71)	(50.49)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0250)	0.0000	1	(0.0187)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(23,100)	0.5049	(12,176.66)	(11,664.14)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.7764)	0.0000	1	(4.3118)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(25,600)	0.5049	(13,494.48)	(12,926.49)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.4015)	0.0000	1	(4.7784)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(12,800)	0.5049	(6,747.24)	(6,463.24)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.2008)	0.0000	1	(2.3892)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(118,861)	0.5049	(62,654.96)	(60,017.79)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.7222)	0.0000	1	(22.1862)	02/07/2025
600361.SH	01/13/2025	SDB3261439318	0	(27,900)	0.5049	(14,706.87)	(14,087.85)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(6.9766)	0.0000	1	(5.2077)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(28,800)	0.5152	(15,181.29)	(14,838.88)	0.0000	4.3300	(1,782.81)	0.00	5.4779	(22.0457)	0.0000	3	(16.5678)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(14,200)	0.5152	(7,485.22)	(7,316.39)	0.0000	4.3300	(1,782.81)	0.00	2.7009	(10.8698)	0.0000	3	(8.1688)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(22,600)	0.5152	(11,913.09)	(11,644.40)	0.0000	4.3300	(1,782.81)	0.00	4.2986	(17.2998)	0.0000	3	(13.0011)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(58,400)	0.5152	(30,784.28)	(30,089.96)	0.0000	4.3300	(1,782.81)	0.00	11.1080	(44.7038)	0.0000	3	(33.5958)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(32,000)	0.5152	(16,868.10)	(16,487.65)	0.0000	4.3300	(1,782.81)	0.00	6.0866	(24.4952)	0.0000	3	(18.4087)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(29,900)	0.5152	(15,761.13)	(15,405.65)	0.0000	4.3300	(1,782.81)	0.00	5.6871	(22.8877)	0.0000	3	(17.2006)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(23,400)	0.5152	(12,334.80)	(12,056.59)	0.0000	4.3300	(1,782.81)	0.00	4.4508	(17.9121)	0.0000	3	(13.4613)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(100)	0.5152	(52.71)	(51.52)	0.0000	4.3300	(1,782.81)	0.00	0.0190	(0.0765)	0.0000	3	(0.0575)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(26,200)	0.5152	(13,810.75)	(13,499.26)	0.0000	4.3300	(1,782.81)	0.00	4.9834	(20.0555)	0.0000	3	(15.0721)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(11,100)	0.5152	(5,851.12)	(5,719.15)	0.0000	4.3300	(1,782.81)	0.00	2.1113	(8.4968)	0.0000	3	(6.3855)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(16,000)	0.5152	(8,434.05)	(8,243.82)	0.0000	4.3300	(1,782.81)	0.00	3.0433	(12.2476)	0.0000	3	(9.2043)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(57,100)	0.5152	(30,099.01)	(29,420.15)	0.0000	4.3300	(1,782.81)	0.00	10.8607	(43.7087)	0.0000	3	(32.8480)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(41,000)	0.5152	(21,612.25)	(21,124.80)	0.0000	4.3300	(1,782.81)	0.00	7.7984	(31.3845)	0.0000	3	(23.5861)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(43,400)	0.5152	(22,877.36)	(22,361.37)	0.0000	4.3300	(1,782.81)	0.00	8.2549	(33.2217)	0.0000	3	(24.9667)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(43,500)	0.5152	(22,930.07)	(22,412.90)	0.0000	4.3300	(1,782.81)	0.00	8.2739	(33.2982)	0.0000	3	(25.0243)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(101,300)	0.5152	(53,398.07)	(52,193.71)	0.0000	4.3300	(1,782.81)	0.00	19.2678	(77.5427)	0.0000	3	(58.2749)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(10,300)	0.5152	(5,429.42)	(5,306.96)	0.0000	4.3300	(1,782.81)	0.00	1.9591	(7.8844)	0.0000	3	(5.9253)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(100)	0.5152	(52.71)	(51.52)	0.0000	4.3300	(1,782.81)	0.00	0.0190	(0.0765)	0.0000	3	(0.0575)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(23,100)	0.5152	(12,176.66)	(11,902.02)	0.0000	4.3300	(1,782.81)	0.00	4.3937	(17.6825)	0.0000	3	(13.2888)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(25,600)	0.5152	(13,494.48)	(13,190.12)	0.0000	4.3300	(1,782.81)	0.00	4.8693	(19.5962)	0.0000	3	(14.7269)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(12,800)	0.5152	(6,747.24)	(6,595.06)	0.0000	4.3300	(1,782.81)	0.00	2.4346	(9.7981)	0.0000	3	(7.3635)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(118,861)	0.5152	(62,654.96)	(61,241.82)	0.0000	4.3300	(1,782.81)	0.00	22.6080	(90.9852)	0.0000	3	(68.3772)	02/07/2025
600361.SH	01/10/2025	SDB3261439318	0	(27,900)	0.5152	(14,706.87)	(14,375.17)	0.0000	4.3300	(1,782.81)	0.00	5.3067	(21.3568)	0.0000	3	(16.0501)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(28,800)	0.5084	(15,181.29)	(14,640.74)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.2504)	0.0000	1	(5.4245)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(14,200)	0.5084	(7,485.22)	(7,218.70)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.5749)	0.0000	1	(2.6746)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(22,600)	0.5084	(11,913.09)	(11,488.91)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.6896)	0.0000	1	(4.2567)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(58,400)	0.5084	(30,784.28)	(29,688.17)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.7023)	0.0000	1	(10.9996)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(32,000)	0.5084	(16,868.10)	(16,267.49)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.0560)	0.0000	1	(6.0272)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(29,900)	0.5084	(15,761.13)	(15,199.93)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.5274)	0.0000	1	(5.6317)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(23,400)	0.5084	(12,334.80)	(11,895.60)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.8910)	0.0000	1	(4.4074)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(100)	0.5084	(52.71)	(50.84)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0252)	0.0000	1	(0.0188)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(26,200)	0.5084	(13,810.75)	(13,319.01)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.5959)	0.0000	1	(4.9348)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(11,100)	0.5084	(5,851.12)	(5,642.78)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7944)	0.0000	1	(2.0907)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(16,000)	0.5084	(8,434.05)	(8,133.74)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.0280)	0.0000	1	(3.0136)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(57,100)	0.5084	(30,099.01)	(29,027.30)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.3750)	0.0000	1	(10.7548)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(41,000)	0.5084	(21,612.25)	(20,842.72)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.3218)	0.0000	1	(7.7223)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(43,400)	0.5084	(22,877.36)	(22,062.78)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.9260)	0.0000	1	(8.1744)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(43,500)	0.5084	(22,930.07)	(22,113.62)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.9512)	0.0000	1	(8.1932)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600361.SH	01/09/2025	SDB3261439318	0	(10,300)	0.5084	(5,429.42)	(5,236.10)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5930)	0.0000	1	(1.9400)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(100)	0.5084	(52.71)	(50.84)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0252)	0.0000	1	(0.0188)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(23,100)	0.5084	(12,176.66)	(11,743.09)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.8155)	0.0000	1	(4.3509)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(25,600)	0.5084	(13,494.48)	(13,013.99)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.4448)	0.0000	1	(4.8218)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(12,800)	0.5084	(6,747.24)	(6,507.00)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.2224)	0.0000	1	(2.4109)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(118,861)	0.5084	(62,654.96)	(60,424.06)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.9234)	0.0000	1	(22.3874)	02/07/2025
600361.SH	01/09/2025	SDB3261439318	0	(27,900)	0.5084	(14,706.87)	(14,183.22)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(7.0239)	0.0000	1	(5.2550)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(28,800)	0.5057	(15,181.29)	(14,565.00)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.2129)	0.0000	1	(5.3870)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(14,200)	0.5057	(7,485.22)	(7,181.35)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.5564)	0.0000	1	(2.6561)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(22,600)	0.5057	(11,913.09)	(11,429.48)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.6601)	0.0000	1	(4.2273)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(58,400)	0.5057	(30,784.28)	(29,534.57)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(14.6262)	0.0000	1	(10.9236)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(32,000)	0.5057	(16,868.10)	(16,183.33)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.0144)	0.0000	1	(5.9855)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(29,900)	0.5057	(15,761.13)	(15,121.30)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.4884)	0.0000	1	(5.5927)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(23,400)	0.5057	(12,334.80)	(11,834.06)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(5.8605)	0.0000	1	(4.3769)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(100)	0.5057	(52.71)	(50.57)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0250)	0.0000	1	(0.0187)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(26,200)	0.5057	(13,810.75)	(13,250.10)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.5618)	0.0000	1	(4.9006)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(11,100)	0.5057	(5,851.12)	(5,613.59)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.7800)	0.0000	1	(2.0762)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(16,000)	0.5057	(8,434.05)	(8,091.66)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.0072)	0.0000	1	(2.9928)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(57,100)	0.5057	(30,099.01)	(28,877.13)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.3006)	0.0000	1	(10.6804)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(41,000)	0.5057	(21,612.25)	(20,734.89)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.2684)	0.0000	1	(7.6689)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(43,400)	0.5057	(22,877.36)	(21,948.64)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(10.8695)	0.0000	1	(8.1179)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(43,500)	0.5057	(22,930.07)	(21,999.21)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(10.8945)	0.0000	1	(8.1366)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(101,300)	0.5057	(53,398.07)	(51,230.35)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(25.3705)	0.0000	1	(18.9479)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(10,300)	0.5057	(5,429.42)	(5,209.01)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.5796)	0.0000	1	(1.9266)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(100)	0.5057	(52.71)	(50.57)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0250)	0.0000	1	(0.0187)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(23,100)	0.5057	(12,176.66)	(11,682.34)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.7854)	0.0000	1	(4.3208)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(25,600)	0.5057	(13,494.48)	(12,946.66)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.4115)	0.0000	1	(4.7884)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(12,800)	0.5057	(6,747.24)	(6,473.33)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.2057)	0.0000	1	(2.3942)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(118,861)	0.5057	(62,654.96)	(60,111.45)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(29.7686)	0.0000	1	(22.2326)	02/07/2025
600361.SH	01/08/2025	SDB3261439318	0	(27,900)	0.5057	(14,706.87)	(14,109.84)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(6.9875)	0.0000	1	(5.2186)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(28,800)	0.5206	(15,181.29)	(14,993.74)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.4253)	0.0000	1	(5.5993)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(14,200)	0.5206	(7,485.22)	(7,392.75)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.6611)	0.0000	1	(2.7608)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(22,600)	0.5206	(11,913.09)	(11,765.92)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.8268)	0.0000	1	(4.3939)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(58,400)	0.5206	(30,784.28)	(30,403.97)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(15.0568)	0.0000	1	(11.3541)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(32,000)	0.5206	(16,868.10)	(16,659.71)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.2503)	0.0000	1	(6.2214)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(29,900)	0.5206	(15,761.13)	(15,566.42)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.7089)	0.0000	1	(5.8131)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(23,400)	0.5206	(12,334.80)	(12,182.41)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(6.0330)	0.0000	1	(4.5494)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(100)	0.5206	(52.71)	(52.06)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0258)	0.0000	1	(0.0194)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(26,200)	0.5206	(13,810.75)	(13,640.14)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.7549)	0.0000	1	(5.0938)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(11,100)	0.5206	(5,851.12)	(5,778.84)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.8618)	0.0000	1	(2.1581)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(16,000)	0.5206	(8,434.05)	(8,329.86)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.1251)	0.0000	1	(3.1107)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(57,100)	0.5206	(30,099.01)	(29,727.17)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.7216)	0.0000	1	(11.1014)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(41,000)	0.5206	(21,612.25)	(21,345.26)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.5707)	0.0000	1	(7.9712)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(43,400)	0.5206	(22,877.36)	(22,594.73)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(11.1895)	0.0000	1	(8.4378)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(43,500)	0.5206	(22,930.07)	(22,646.80)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(11.2152)	0.0000	1	(8.4573)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(101,300)	0.5206	(53,398.07)	(52,738.40)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(26.1173)	0.0000	1	(19.6947)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(10,300)	0.5206	(5,429.42)	(5,362.34)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.6556)	0.0000	1	(2.0025)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(100)	0.5206	(52.71)	(52.06)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0258)	0.0000	1	(0.0194)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(23,100)	0.5206	(12,176.66)	(12,026.23)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(5.9557)	0.0000	1	(4.4911)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(25,600)	0.5206	(13,494.48)	(13,327.77)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.6002)	0.0000	1	(4.9771)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(12,800)	0.5206	(6,747.24)	(6,663.88)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.3001)	0.0000	1	(2.4886)	02/07/2025
600361.SH	01/07/2025	SDB3261439318	0	(118,861)	0.5206	(62,654.96)	(61,880.94)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(30.6449)	0.0000	1	(23.1089)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600361.SH	01/06/2025	SDB3261439318	0	(28,800)	0.5271	(15,181.29)	(15,181.29)	0.0000	4.3300	(1,782.81)	0.00	1.8260	(7.5181)	0.0000	1	(5.6922)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(14,200)	0.5271	(7,485.22)	(7,485.22)	0.0000	4.3300	(1,782.81)	0.00	0.9003	(3.7069)	0.0000	1	(2.8066)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(22,600)	0.5271	(11,913.09)	(11,913.09)	0.0000	4.3300	(1,782.81)	0.00	1.4329	(5.8996)	0.0000	1	(4.4668)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(58,400)	0.5271	(30,784.28)	(30,784.28)	0.0000	4.3300	(1,782.81)	0.00	3.7027	(15.2451)	0.0000	1	(11.5424)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(32,000)	0.5271	(16,868.10)	(16,868.10)	0.0000	4.3300	(1,782.81)	0.00	2.0289	(8.3535)	0.0000	1	(6.3246)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(29,900)	0.5271	(15,761.13)	(15,761.13)	0.0000	4.3300	(1,782.81)	0.00	1.8957	(7.8053)	0.0000	1	(5.9096)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(23,400)	0.5271	(12,334.80)	(12,334.80)	0.0000	4.3300	(1,782.81)	0.00	1.4836	(6.1085)	0.0000	1	(4.6249)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(100)	0.5271	(52.71)	(52.71)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0261)	0.0000	1	(0.0198)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(26,200)	0.5271	(13,810.75)	(13,810.75)	0.0000	4.3300	(1,782.81)	0.00	1.6611	(6.8394)	0.0000	1	(5.1783)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(11,100)	0.5271	(5,851.12)	(5,851.12)	0.0000	4.3300	(1,782.81)	0.00	0.7038	(2.8976)	0.0000	1	(2.1939)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(16,000)	0.5271	(8,434.05)	(8,434.05)	0.0000	4.3300	(1,782.81)	0.00	1.0144	(4.1767)	0.0000	1	(3.1623)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(57,100)	0.5271	(30,099.01)	(30,099.01)	0.0000	4.3300	(1,782.81)	0.00	3.6202	(14.9057)	0.0000	1	(11.2855)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(41,000)	0.5271	(21,612.25)	(21,612.25)	0.0000	4.3300	(1,782.81)	0.00	2.5995	(10.7029)	0.0000	1	(8.1034)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(43,400)	0.5271	(22,877.36)	(22,877.36)	0.0000	4.3300	(1,782.81)	0.00	2.7516	(11.3294)	0.0000	1	(8.5778)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(43,500)	0.5271	(22,930.07)	(22,930.07)	0.0000	4.3300	(1,782.81)	0.00	2.7580	(11.3555)	0.0000	1	(8.5975)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(101,300)	0.5271	(53,398.07)	(53,398.07)	0.0000	4.3300	(1,782.81)	0.00	6.4226	(26.4440)	0.0000	1	(20.0214)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(10,300)	0.5271	(5,429.42)	(5,429.42)	0.0000	4.3300	(1,782.81)	0.00	0.6530	(2.6888)	0.0000	1	(2.0357)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(100)	0.5271	(52.71)	(52.71)	0.0000	4.3300	(1,782.81)	0.00	0.0063	(0.0261)	0.0000	1	(0.0198)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(23,100)	0.5271	(12,176.66)	(12,176.66)	0.0000	4.3300	(1,782.81)	0.00	1.4646	(6.0302)	0.0000	1	(4.5656)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(25,600)	0.5271	(13,494.48)	(13,494.48)	0.0000	4.3300	(1,782.81)	0.00	1.6231	(6.6828)	0.0000	1	(5.0597)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(12,800)	0.5271	(6,747.24)	(6,747.24)	0.0000	4.3300	(1,782.81)	0.00	0.8115	(3.3414)	0.0000	1	(2.5299)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(118,861)	0.5271	(62,654.96)	(62,654.96)	0.0000	4.3300	(1,782.81)	0.00	7.5360	(31.0282)	0.0000	1	(23.4922)	02/07/2025
600361.SH	01/06/2025	SDB3261439318	0	(27,900)	0.5271	(14,706.87)	(14,706.87)	0.0000	4.3300	(1,782.81)	0.00	1.7689	(7.2832)	0.0000	1	(5.5143)	02/07/2025
TOTAL BEIJING HUALIAN HYPERMARKET CO LTD CMN CLASS A SERIES NORTHBOUND												584.0529	(2,322.0460)	0.0000		(1,737.9931)	
BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
300291.ZK	01/17/2025	SDB3265127500	0	(11,200)	0.6697	(7,378.02)	(7,500.56)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(3.1252)	0.0000	1	(2.2378)	02/07/2025
300291.ZK	01/16/2025	SDB3265127500	0	(11,200)	0.6228	(7,378.02)	(6,975.35)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(2.9064)	0.0000	1	(2.0190)	02/07/2025
300291.ZK	01/15/2025	SDB3265127500	0	(11,200)	0.6254	(7,378.02)	(7,004.91)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(2.9187)	0.0000	1	(2.0313)	02/07/2025
300291.ZK	01/14/2025	SDB3265127500	0	(11,200)	0.6612	(7,378.02)	(7,405.06)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(3.0854)	0.0000	1	(2.1980)	02/07/2025
300291.ZK	01/13/2025	SDB3265127500	0	(11,200)	0.6615	(7,378.02)	(7,408.33)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(3.0868)	0.0000	1	(2.1994)	02/07/2025
300291.ZK	01/10/2025	SDB3265127500	0	(11,200)	0.6502	(7,378.02)	(7,282.05)	0.0000	4.3300	(1,500.00)	0.00	2.6622	(9.1026)	0.0000	3	(6.4403)	02/07/2025
300291.ZK	01/09/2025	SDB3265127500	0	(11,200)	0.6307	(7,378.02)	(7,063.75)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(2.9432)	0.0000	1	(2.0558)	02/07/2025
300291.ZK	01/08/2025	SDB3265127500	0	(11,200)	0.6588	(7,378.02)	(7,378.02)	0.0000	4.3300	(1,500.00)	0.00	0.8874	(3.0742)	0.0000	1	(2.1868)	02/07/2025
TOTAL BEIJING HUALUBAINA FILM & TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												8.8741	(30.2426)	0.0000		(21.3684)	
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300418.ZK	01/17/2025	SDB3263116843	0	(5,000)	5.0499	(26,274.46)	(25,249.61)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(13.5015)	0.0000	1	(10.3413)	02/07/2025
300418.ZK	01/17/2025	SDB3263116843	0	(2,600)	5.0499	(13,662.72)	(13,129.79)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(7.0208)	0.0000	1	(5.3775)	02/07/2025
300418.ZK	01/16/2025	SDB3263116843	0	(5,000)	4.7716	(26,274.46)	(23,858.09)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(12.7575)	0.0000	1	(9.5972)	02/07/2025
300418.ZK	01/16/2025	SDB3263116843	0	(2,600)	4.7716	(13,662.72)	(12,406.21)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.6339)	0.0000	1	(4.9906)	02/07/2025
300418.ZK	01/15/2025	SDB3263116843	0	(5,000)	4.7520	(26,274.46)	(23,759.83)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(12.7049)	0.0000	1	(9.5447)	02/07/2025
300418.ZK	01/15/2025	SDB3263116843	0	(2,600)	4.7520	(13,662.72)	(12,355.11)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.6066)	0.0000	1	(4.9632)	02/07/2025
300418.ZK	01/14/2025	SDB3263116843	0	(5,000)	4.9288	(26,274.46)	(24,644.08)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(13.1777)	0.0000	1	(10.0175)	02/07/2025
300418.ZK	01/14/2025	SDB3263116843	0	(2,600)	4.9288	(13,662.72)	(12,814.92)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.8524)	0.0000	1	(5.2091)	02/07/2025
300418.ZK	01/13/2025	SDB3263116843	0	(5,000)	4.9283	(26,274.46)	(24,641.37)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(13.1763)	0.0000	1	(10.0161)	02/07/2025
300418.ZK	01/13/2025	SDB3263116843	0	(2,600)	4.9283	(13,662.72)	(12,813.51)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.8517)	0.0000	1	(5.2083)	02/07/2025
300418.ZK	01/10/2025	SDB3263116843	0	(5,000)	4.9834	(26,274.46)	(24,916.85)	0.0000	4.3300	(1,925.00)	0.00	4.9807	(39.9708)	0.0000	3	(30.4901)	02/07/2025
300418.ZK	01/10/2025	SDB3263116843	0	(2,600)	4.9834	(13,662.72)	(12,956.76)	0.0000	4.3300	(1,925.00)	0.00	4.9300	(20.7848)	0.0000	3	(15.8548)	02/07/2025
300418.ZK	01/09/2025	SDB3263116843	0	(5,000)	4.8308	(26,274.46)	(24,153.86)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(12.9156)	0.0000	1	(9.7554)	02/07/2025
300418.ZK	01/09/2025	SDB3263116843	0	(2,600)	4.8308	(13,662.72)	(12,560.01)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.7161)	0.0000	1	(5.0728)	02/07/2025
300418.ZK	01/08/2025	SDB3263116843	0	(5,000)	4.8351	(26,274.46)	(24,175.46)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(12.9272)	0.0000	1	(9.7669)	02/07/2025
300418.ZK	01/08/2025	SDB3263116843	0	(2,600)	4.8351	(13,662.72)	(12,571.24)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(6.7221)	0.0000	1	(5.0788)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300418.ZK	01/07/2025	SDB3263116843	0	(5,000)	5.0791	(26,274.46)	(25,395.41)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(13.5795)	0.0000	1	(10.4193)	02/07/2025
300418.ZK	01/07/2025	SDB3263116843	0	(2,600)	5.0791	(13,662.72)	(13,205.62)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(7.0613)	0.0000	1	(5.4180)	02/07/2025
300418.ZK	01/06/2025	SDB3263116843	0	(5,000)	5.2549	(26,274.46)	(26,274.46)	0.0000	4.3300	(1,925.00)	0.00	3.1602	(14.0495)	0.0000	1	(10.8893)	02/07/2025
300418.ZK	01/06/2025	SDB3263116843	0	(2,600)	5.2549	(13,662.72)	(13,662.72)	0.0000	4.3300	(1,925.00)	0.00	1.6433	(7.3058)	0.0000	1	(5.6624)	02/07/2025
TOTAL BEIJING KUNLUN TECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND													57.6427	(241.3160)	0.0000	(183.6733)	
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND																	
300166.ZK	01/17/2025	SDB3263589510	0	(200)	1.2114	(223.58)	(242.29)	0.0000	4.3300	(1,480.35)	0.00	0.0269	(0.0996)	0.0000	1	(0.0727)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(1,300)	1.2114	(1,494.36)	(1,574.87)	0.0000	4.3300	(1,480.35)	0.00	0.1797	(0.6476)	0.0000	1	(0.4679)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(1,000)	1.2114	(1,164.99)	(1,211.44)	0.0000	4.3300	(1,480.35)	0.00	0.1401	(0.4982)	0.0000	1	(0.3580)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(500)	1.2114	(581.35)	(605.72)	0.0000	4.3300	(1,480.35)	0.00	0.0699	(0.2491)	0.0000	1	(0.1792)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(900)	1.2114	(1,140.37)	(1,090.29)	0.0000	4.3300	(1,480.35)	0.00	0.1372	(0.4483)	0.0000	1	(0.3112)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(3,600)	1.2114	(4,538.12)	(4,361.17)	0.0000	4.3300	(1,480.35)	0.00	0.5458	(1.7933)	0.0000	1	(1.2475)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(5,100)	1.2114	(6,546.77)	(6,178.33)	0.0000	4.3300	(1,480.35)	0.00	0.7874	(2.5406)	0.0000	1	(1.7531)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(8,700)	1.2114	(11,168.02)	(10,539.50)	0.0000	4.3300	(1,480.35)	0.00	1.3433	(4.3339)	0.0000	1	(2.9907)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(5,200)	1.2114	(6,675.14)	(6,299.47)	0.0000	4.3300	(1,480.35)	0.00	0.8029	(2.5904)	0.0000	1	(1.7875)	02/07/2025
300166.ZK	01/17/2025	SDB3263589510	0	(9,500)	1.2114	(12,194.96)	(11,508.65)	0.0000	4.3300	(1,480.35)	0.00	1.4668	(4.7324)	0.0000	1	(3.2657)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(200)	1.1178	(223.58)	(223.55)	0.0000	4.3300	(1,480.35)	0.00	0.0269	(0.0919)	0.0000	1	(0.0650)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(1,300)	1.1178	(1,494.36)	(1,453.11)	0.0000	4.3300	(1,480.35)	0.00	0.1797	(0.5975)	0.0000	1	(0.4178)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(1,000)	1.1178	(1,164.99)	(1,117.77)	0.0000	4.3300	(1,480.35)	0.00	0.1401	(0.4596)	0.0000	1	(0.3195)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(500)	1.1178	(581.35)	(558.89)	0.0000	4.3300	(1,480.35)	0.00	0.0699	(0.2298)	0.0000	1	(0.1599)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(900)	1.1178	(1,140.37)	(1,006.00)	0.0000	4.3300	(1,480.35)	0.00	0.1372	(0.4137)	0.0000	1	(0.2765)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(3,600)	1.1178	(4,538.12)	(4,023.99)	0.0000	4.3300	(1,480.35)	0.00	0.5458	(1.6547)	0.0000	1	(1.1089)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(5,100)	1.1178	(6,546.77)	(5,700.65)	0.0000	4.3300	(1,480.35)	0.00	0.7874	(2.3441)	0.0000	1	(1.5567)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(8,700)	1.1178	(11,168.02)	(9,724.63)	0.0000	4.3300	(1,480.35)	0.00	1.3433	(3.9988)	0.0000	1	(2.6556)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(5,200)	1.1178	(6,675.14)	(5,812.42)	0.0000	4.3300	(1,480.35)	0.00	0.8029	(2.3901)	0.0000	1	(1.5872)	02/07/2025
300166.ZK	01/16/2025	SDB3263589510	0	(9,500)	1.1178	(12,194.96)	(10,618.85)	0.0000	4.3300	(1,480.35)	0.00	1.4668	(4.3666)	0.0000	1	(2.8998)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(200)	1.1095	(223.58)	(221.89)	0.0000	4.3300	(1,480.35)	0.00	0.0269	(0.0912)	0.0000	1	(0.0644)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(1,300)	1.1095	(1,494.36)	(1,442.31)	0.0000	4.3300	(1,480.35)	0.00	0.1797	(0.5931)	0.0000	1	(0.4134)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(1,000)	1.1095	(1,164.99)	(1,109.47)	0.0000	4.3300	(1,480.35)	0.00	0.1401	(0.4562)	0.0000	1	(0.3161)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(500)	1.1095	(581.35)	(554.74)	0.0000	4.3300	(1,480.35)	0.00	0.0699	(0.2281)	0.0000	1	(0.1582)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(900)	1.1095	(1,140.37)	(998.52)	0.0000	4.3300	(1,480.35)	0.00	0.1372	(0.4106)	0.0000	1	(0.2734)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(3,600)	1.1095	(4,538.12)	(3,994.10)	0.0000	4.3300	(1,480.35)	0.00	0.5458	(1.6424)	0.0000	1	(1.0966)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(5,100)	1.1095	(6,546.77)	(5,658.31)	0.0000	4.3300	(1,480.35)	0.00	0.7874	(2.3267)	0.0000	1	(1.5393)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(8,700)	1.1095	(11,168.02)	(9,652.41)	0.0000	4.3300	(1,480.35)	0.00	1.3433	(3.9691)	0.0000	1	(2.6259)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(5,200)	1.1095	(6,675.14)	(5,769.25)	0.0000	4.3300	(1,480.35)	0.00	0.8029	(2.3724)	0.0000	1	(1.5695)	02/07/2025
300166.ZK	01/15/2025	SDB3263589510	0	(9,500)	1.1095	(12,194.96)	(10,539.98)	0.0000	4.3300	(1,480.35)	0.00	1.4668	(4.3341)	0.0000	1	(2.8673)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(1,000)	1.1632	(1,164.99)	(1,163.16)	0.0000	4.3300	(1,492.54)	0.00	0.1401	(0.4822)	0.0000	1	(0.3421)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(500)	1.1632	(581.35)	(581.58)	0.0000	4.3300	(1,492.54)	0.00	0.0699	(0.2411)	0.0000	1	(0.1712)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(900)	1.1632	(1,140.37)	(1,046.85)	0.0000	4.3300	(1,492.54)	0.00	0.1372	(0.4340)	0.0000	1	(0.2969)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(3,600)	1.1632	(4,538.12)	(4,187.38)	0.0000	4.3300	(1,492.54)	0.00	0.5458	(1.7361)	0.0000	1	(1.1902)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(5,100)	1.1632	(6,546.77)	(5,932.13)	0.0000	4.3300	(1,492.54)	0.00	0.7874	(2.4594)	0.0000	1	(1.6720)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(8,700)	1.1632	(11,168.02)	(10,119.51)	0.0000	4.3300	(1,492.54)	0.00	1.3433	(4.1955)	0.0000	1	(2.8522)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(5,200)	1.1632	(6,675.14)	(6,048.44)	0.0000	4.3300	(1,492.54)	0.00	0.8029	(2.5076)	0.0000	1	(1.7048)	02/07/2025
300166.ZK	01/14/2025	SDB3263589510	0	(9,500)	1.1632	(12,194.96)	(11,050.04)	0.0000	4.3300	(1,492.54)	0.00	1.4668	(4.5813)	0.0000	1	(3.1145)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(900)	1.1555	(1,140.37)	(1,039.96)	0.0000	4.3300	(1,505.83)	0.00	0.1372	(0.4350)	0.0000	1	(0.2978)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(3,600)	1.1555	(4,538.12)	(4,159.84)	0.0000	4.3300	(1,505.83)	0.00	0.5458	(1.7400)	0.0000	1	(1.1942)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(5,100)	1.1555	(6,546.77)	(5,893.11)	0.0000	4.3300	(1,505.83)	0.00	0.7874	(2.4650)	0.0000	1	(1.6776)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(8,700)	1.1555	(11,168.02)	(10,052.95)	0.0000	4.3300	(1,505.83)	0.00	1.3433	(4.2050)	0.0000	1	(2.8618)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(5,200)	1.1555	(6,675.14)	(6,008.66)	0.0000	4.3300	(1,505.83)	0.00	0.8029	(2.5133)	0.0000	1	(1.7105)	02/07/2025
300166.ZK	01/13/2025	SDB3263589510	0	(9,500)	1.1555	(12,194.96)	(10,977.35)	0.0000	4.3300	(1,505.83)	0.00	1.4668	(4.5917)	0.0000	1	(3.1249)	02/07/2025
300166.ZK	01/10/2025	SDB3263589510	0	(900)	1.1709	(1,140.37)	(1,053.79)	0.0000	4.3300	(1,505.83)	0.00	0.4115	(1.3224)	0.0000	3	(0.9109)	02/07/2025
300166.ZK	01/10/2025	SDB3263589510	0	(3,600)	1.1709	(4,538.12)	(4,215.15)	0.0000	4.3300	(1,505.83)	0.00	1.6375	(5.2894)	0.0000	3	(3.6519)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300166.ZK	01/10/2025	SDB3263589510	0	(5,100)	1.1709	(6,546.77)	(5,971.46)	0.0000	4.3300	(1,505.83)	0.00	2.3623	(7.4933)	0.0000	3	(5.1311)	02/07/2025
300166.ZK	01/10/2025	SDB3263589510	0	(8,700)	1.1709	(11,168.02)	(10,186.60)	0.0000	4.3300	(1,505.83)	0.00	4.0298	(12.7828)	0.0000	3	(8.7530)	02/07/2025
300166.ZK	01/10/2025	SDB3263589510	0	(5,200)	1.1709	(6,675.14)	(6,088.54)	0.0000	4.3300	(1,505.83)	0.00	2.4086	(7.6403)	0.0000	3	(5.2317)	02/07/2025
300166.ZK	01/10/2025	SDB3263589510	0	(9,500)	1.1709	(12,194.96)	(11,123.30)	0.0000	4.3300	(1,505.83)	0.00	4.4003	(13.9582)	0.0000	3	(9.5579)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(900)	1.1350	(1,140.37)	(1,021.48)	0.0000	4.3300	(1,505.83)	0.00	0.1372	(0.4273)	0.0000	1	(0.2901)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(3,600)	1.1350	(4,538.12)	(4,085.90)	0.0000	4.3300	(1,505.83)	0.00	0.5458	(1.7091)	0.0000	1	(1.1632)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(5,100)	1.1350	(6,546.77)	(5,788.36)	0.0000	4.3300	(1,505.83)	0.00	0.7874	(2.4212)	0.0000	1	(1.6338)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(8,700)	1.1350	(11,168.02)	(9,874.27)	0.0000	4.3300	(1,505.83)	0.00	1.3433	(4.1303)	0.0000	1	(2.7870)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(5,200)	1.1350	(6,675.14)	(5,901.86)	0.0000	4.3300	(1,505.83)	0.00	0.8029	(2.4687)	0.0000	1	(1.6658)	02/07/2025
300166.ZK	01/09/2025	SDB3263589510	0	(9,500)	1.1350	(12,194.96)	(10,782.24)	0.0000	4.3300	(1,505.83)	0.00	1.4668	(4.5101)	0.0000	1	(3.0433)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(900)	1.1560	(1,140.37)	(1,040.36)	0.0000	4.3300	(1,505.83)	0.00	0.1372	(0.4352)	0.0000	1	(0.2980)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(3,600)	1.1560	(4,538.12)	(4,161.42)	0.0000	4.3300	(1,505.83)	0.00	0.5458	(1.7407)	0.0000	1	(1.1948)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(5,100)	1.1560	(6,546.77)	(5,895.35)	0.0000	4.3300	(1,505.83)	0.00	0.7874	(2.4659)	0.0000	1	(1.6785)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(8,700)	1.1560	(11,168.02)	(10,056.77)	0.0000	4.3300	(1,505.83)	0.00	1.3433	(4.2066)	0.0000	1	(2.8634)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(5,200)	1.1560	(6,675.14)	(6,010.95)	0.0000	4.3300	(1,505.83)	0.00	0.8029	(2.5143)	0.0000	1	(1.7114)	02/07/2025
300166.ZK	01/08/2025	SDB3263589510	0	(9,500)	1.1560	(12,194.96)	(10,981.53)	0.0000	4.3300	(1,505.83)	0.00	1.4668	(4.5934)	0.0000	1	(3.1267)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(900)	1.2271	(1,140.37)	(1,104.36)	0.0000	4.3300	(1,505.83)	0.00	0.1372	(0.4619)	0.0000	1	(0.3248)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(3,600)	1.2271	(4,538.12)	(4,417.45)	0.0000	4.3300	(1,505.83)	0.00	0.5458	(1.8478)	0.0000	1	(1.3019)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(5,100)	1.2271	(6,546.77)	(6,258.05)	0.0000	4.3300	(1,505.83)	0.00	0.7874	(2.6177)	0.0000	1	(1.8302)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(8,700)	1.2271	(11,168.02)	(10,675.50)	0.0000	4.3300	(1,505.83)	0.00	1.3433	(4.4654)	0.0000	1	(3.1222)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(5,200)	1.2271	(6,675.14)	(6,380.76)	0.0000	4.3300	(1,505.83)	0.00	0.8029	(2.6690)	0.0000	1	(1.8661)	02/07/2025
300166.ZK	01/07/2025	SDB3263589510	0	(9,500)	1.2271	(12,194.96)	(11,657.16)	0.0000	4.3300	(1,505.83)	0.00	1.4668	(4.8760)	0.0000	1	(3.4093)	02/07/2025
300166.ZK	01/06/2025	SDB3263589510	0	(5,100)	1.2837	(6,546.77)	(6,546.77)	0.0000	4.3300	(1,542.28)	0.00	0.7874	(2.8047)	0.0000	1	(2.0173)	02/07/2025
300166.ZK	01/06/2025	SDB3263589510	0	(8,700)	1.2837	(11,168.02)	(11,168.02)	0.0000	4.3300	(1,542.28)	0.00	1.3433	(4.7845)	0.0000	1	(3.4412)	02/07/2025
300166.ZK	01/06/2025	SDB3263589510	0	(5,200)	1.2837	(6,675.14)	(6,675.14)	0.0000	4.3300	(1,542.28)	0.00	0.8029	(2.8597)	0.0000	1	(2.0568)	02/07/2025
300166.ZK	01/06/2025	SDB3263589510	0	(9,500)	1.2837	(12,194.96)	(12,194.96)	0.0000	4.3300	(1,542.28)	0.00	1.4668	(5.2245)	0.0000	1	(3.7577)	02/07/2025
TOTAL BEIJING ORIENT NATIONAL COMMUNICATION SCIENCE & TECH CO LTD CMN CLASS A SERIES NORTHBOUND												61.7772	(196.2120)	0.0000		(134.4348)	
BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND																	
002819.ZK	01/17/2025	SDB3264054759	0	(91)	3.5200	(337.77)	(320.32)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.2002)	0.0000	1	(0.1596)	02/07/2025
002819.ZK	01/16/2025	SDB3264054759	0	(91)	3.3710	(337.77)	(306.76)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1917)	0.0000	1	(0.1511)	02/07/2025
002819.ZK	01/15/2025	SDB3264054759	0	(91)	3.3271	(337.77)	(302.76)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1892)	0.0000	1	(0.1486)	02/07/2025
002819.ZK	01/14/2025	SDB3264054759	0	(91)	3.4106	(337.77)	(310.36)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1940)	0.0000	1	(0.1534)	02/07/2025
002819.ZK	01/13/2025	SDB3264054759	0	(91)	3.4053	(337.77)	(309.88)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1937)	0.0000	1	(0.1530)	02/07/2025
002819.ZK	01/10/2025	SDB3264054759	0	(91)	3.4009	(337.77)	(309.48)	0.0000	4.3300	(2,250.00)	0.00	0.1219	(0.5803)	0.0000	3	(0.4584)	02/07/2025
002819.ZK	01/09/2025	SDB3264054759	0	(91)	3.2935	(337.77)	(299.71)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1873)	0.0000	1	(0.1467)	02/07/2025
002819.ZK	01/08/2025	SDB3264054759	0	(91)	3.3452	(337.77)	(304.41)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.1903)	0.0000	1	(0.1496)	02/07/2025
002819.ZK	01/07/2025	SDB3264054759	0	(91)	3.5979	(337.77)	(327.40)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.2046)	0.0000	1	(0.1640)	02/07/2025
002819.ZK	01/06/2025	SDB3264054759	0	(91)	3.7117	(337.77)	(337.77)	0.0000	4.3300	(2,250.00)	0.00	0.0406	(0.2111)	0.0000	1	(0.1705)	02/07/2025
TOTAL BEIJING ORIENTAL JICHENG CO LTD CMN CLASS A SERIES NORTHBOUND												0.4875	(2.3424)	0.0000		(1.8549)	
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688066.SH	01/17/2025	SDB3261588083	0	(13)	2.6230	(36.22)	(34.10)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0163)	0.0000	1	(0.0120)	02/07/2025
688066.SH	01/16/2025	SDB3261588083	0	(13)	2.4681	(36.22)	(32.09)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0154)	0.0000	1	(0.0110)	02/07/2025
688066.SH	01/15/2025	SDB3261588083	0	(13)	2.4406	(36.22)	(31.73)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0152)	0.0000	1	(0.0108)	02/07/2025
688066.SH	01/14/2025	SDB3261588083	0	(13)	2.5590	(36.22)	(33.27)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0159)	0.0000	1	(0.0116)	02/07/2025
688066.SH	01/13/2025	SDB3261588083	0	(13)	2.5070	(36.22)	(32.59)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0156)	0.0000	1	(0.0113)	02/07/2025
688066.SH	01/10/2025	SDB3261588083	0	(13)	2.5680	(36.22)	(33.38)	0.0000	4.3300	(1,725.00)	0.00	0.0131	(0.0480)	0.0000	3	(0.0349)	02/07/2025
688066.SH	01/09/2025	SDB3261588083	0	(13)	2.4929	(36.22)	(32.41)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0155)	0.0000	1	(0.0112)	02/07/2025
688066.SH	01/08/2025	SDB3261588083	0	(13)	2.5600	(36.22)	(33.28)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0159)	0.0000	1	(0.0116)	02/07/2025
688066.SH	01/07/2025	SDB3261588083	0	(13)	2.7315	(36.22)	(35.51)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0170)	0.0000	1	(0.0127)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688066.SH	01/06/2025	SDB3261588083	0	(13)	2.7859	(36.22)	(36.22)	0.0000	4.3300	(1,725.00)	0.00	0.0044	(0.0174)	0.0000	1	(0.0130)	02/07/2025
TOTAL BEIJING PIESAT INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0523	(0.1923)	0.0000		(0.1400)	
BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688169.SH	01/17/2025	SDB3260760892	0	(700)	30.8304	(20,962.62)	(21,581.26)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.1552)	0.0000	1	(5.6339)	02/07/2025
688169.SH	01/17/2025	SDB3260760892	0	(99)	30.8304	(2,964.71)	(3,052.21)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1534)	0.0000	1	(0.7968)	02/07/2025
688169.SH	01/16/2025	SDB3260760892	0	(700)	29.9147	(20,962.62)	(20,940.32)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(7.9130)	0.0000	1	(5.3917)	02/07/2025
688169.SH	01/16/2025	SDB3260760892	0	(99)	29.9147	(2,964.71)	(2,961.56)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1191)	0.0000	1	(0.7625)	02/07/2025
688169.SH	01/15/2025	SDB3260760892	0	(700)	30.4289	(20,962.62)	(21,300.23)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.0490)	0.0000	1	(5.5277)	02/07/2025
688169.SH	01/15/2025	SDB3260760892	0	(99)	30.4289	(2,964.71)	(3,012.46)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1384)	0.0000	1	(0.7818)	02/07/2025
688169.SH	01/14/2025	SDB3260760892	0	(700)	32.0081	(20,962.62)	(22,405.64)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.4668)	0.0000	1	(5.9454)	02/07/2025
688169.SH	01/14/2025	SDB3260760892	0	(99)	32.0081	(2,964.71)	(3,168.80)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1974)	0.0000	1	(0.8409)	02/07/2025
688169.SH	01/13/2025	SDB3260760892	0	(700)	32.7885	(20,962.62)	(22,951.93)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.6732)	0.0000	1	(6.1519)	02/07/2025
688169.SH	01/13/2025	SDB3260760892	0	(99)	32.7885	(2,964.71)	(3,246.06)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.2266)	0.0000	1	(0.8700)	02/07/2025
688169.SH	01/10/2025	SDB3260760892	0	(700)	31.9203	(20,962.62)	(22,344.20)	0.0000	4.3300	(1,360.39)	0.00	7.5640	(25.3307)	0.0000	3	(17.7666)	02/07/2025
688169.SH	01/10/2025	SDB3260760892	0	(99)	31.9203	(2,964.71)	(3,160.11)	0.0000	4.3300	(1,360.39)	0.00	1.0698	(3.5825)	0.0000	3	(2.5127)	02/07/2025
688169.SH	01/09/2025	SDB3260760892	0	(700)	31.9682	(20,962.62)	(22,377.74)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.4562)	0.0000	1	(5.9349)	02/07/2025
688169.SH	01/09/2025	SDB3260760892	0	(99)	31.9682	(2,964.71)	(3,164.85)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1960)	0.0000	1	(0.8394)	02/07/2025
688169.SH	01/08/2025	SDB3260760892	0	(700)	30.8235	(20,962.62)	(21,576.48)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(8.1534)	0.0000	1	(5.6321)	02/07/2025
688169.SH	01/08/2025	SDB3260760892	0	(99)	30.8235	(2,964.71)	(3,051.53)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1531)	0.0000	1	(0.7965)	02/07/2025
688169.SH	01/07/2025	SDB3260760892	0	(700)	30.1028	(20,962.62)	(21,071.98)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(7.9628)	0.0000	1	(5.4415)	02/07/2025
688169.SH	01/07/2025	SDB3260760892	0	(99)	30.1028	(2,964.71)	(2,980.18)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1262)	0.0000	1	(0.7696)	02/07/2025
688169.SH	01/06/2025	SDB3260760892	0	(700)	29.9466	(20,962.62)	(20,962.62)	0.0000	4.3300	(1,360.39)	0.00	2.5213	(7.9215)	0.0000	1	(5.4001)	02/07/2025
688169.SH	01/06/2025	SDB3260760892	0	(99)	29.9466	(2,964.71)	(2,964.71)	0.0000	4.3300	(1,360.39)	0.00	0.3566	(1.1203)	0.0000	1	(0.7637)	02/07/2025
TOTAL BEIJING ROBOROCK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												34.5351	(113.0949)	0.0000		(78.5598)	
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND																	
000860.ZK	01/17/2025	SDB3264054753	0	(100)	2.3466	(234.75)	(234.66)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1220)	0.0000	1	(0.0938)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(1,200)	2.3466	(2,819.00)	(2,815.98)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.4646)	0.0000	1	(1.1255)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(38,400)	2.3466	(102,100.03)	(90,111.28)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(46.8667)	0.0000	1	(34.5863)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(6,000)	2.3466	(15,953.13)	(14,079.89)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(7.3229)	0.0000	1	(5.4041)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(1,300)	2.3466	(3,456.51)	(3,050.64)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5866)	0.0000	1	(1.1709)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(8,000)	2.3466	(21,270.84)	(18,773.18)	0.0000	4.3300	(1,872.35)	0.00	2.5584	(9.7639)	0.0000	1	(7.2055)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(2,600)	2.3466	(6,913.02)	(6,101.28)	0.0000	4.3300	(1,872.35)	0.00	0.8315	(3.1733)	0.0000	1	(2.3418)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(13,000)	2.3466	(34,565.11)	(30,506.42)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.8663)	0.0000	1	(11.7089)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(1,700)	2.3466	(4,520.05)	(3,989.30)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0748)	0.0000	1	(1.5312)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(1,700)	2.3466	(4,520.05)	(3,989.30)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0748)	0.0000	1	(1.5312)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(500)	2.3466	(1,329.43)	(1,173.32)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.6102)	0.0000	1	(0.4503)	02/07/2025
000860.ZK	01/17/2025	SDB3264054753	0	(3,729)	2.3466	(9,914.87)	(8,750.65)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.5512)	0.0000	1	(3.3587)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(100)	2.2818	(234.75)	(228.18)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1187)	0.0000	1	(0.0904)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(1,200)	2.2818	(2,819.00)	(2,738.14)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.4241)	0.0000	1	(1.0850)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(38,400)	2.2818	(102,100.03)	(87,620.43)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(45.5712)	0.0000	1	(33.2908)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(6,000)	2.2818	(15,953.13)	(13,690.69)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(7.1205)	0.0000	1	(5.2017)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(1,300)	2.2818	(3,456.51)	(2,966.32)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5428)	0.0000	1	(1.1270)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(8,000)	2.2818	(21,270.84)	(18,254.26)	0.0000	4.3300	(1,872.35)	0.00	2.5584	(9.4940)	0.0000	1	(6.9356)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(2,600)	2.2818	(6,913.02)	(5,932.63)	0.0000	4.3300	(1,872.35)	0.00	0.8315	(3.0856)	0.0000	1	(2.2541)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(13,000)	2.2818	(34,565.11)	(29,663.17)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.4278)	0.0000	1	(11.2703)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(1,700)	2.2818	(4,520.05)	(3,879.03)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0175)	0.0000	1	(1.4738)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(1,700)	2.2818	(4,520.05)	(3,879.03)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0175)	0.0000	1	(1.4738)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(500)	2.2818	(1,329.43)	(1,140.89)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.5934)	0.0000	1	(0.4335)	02/07/2025
000860.ZK	01/16/2025	SDB3264054753	0	(3,729)	2.2818	(9,914.87)	(8,508.77)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.4254)	0.0000	1	(3.2329)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(100)	2.2325	(234.75)	(223.25)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1161)	0.0000	1	(0.0879)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(1,200)	2.2325	(2,819.00)	(2,679.05)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.3934)	0.0000	1	(1.0543)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000860.ZK	01/15/2025	SDB3264054753	0	(38,400)	2.2325	(102,100.03)	(85,729.54)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(44.5878)	0.0000	1	(32.3074)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(6,000)	2.2325	(15,953.13)	(13,395.24)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(6.9668)	0.0000	1	(5.0480)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(1,300)	2.2325	(3,456.51)	(2,902.30)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5095)	0.0000	1	(1.0937)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(8,000)	2.2325	(21,270.84)	(17,860.32)	0.0000	4.3300	(1,872.35)	0.00	2.5584	(9.2891)	0.0000	1	(6.7307)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(2,600)	2.2325	(6,913.02)	(5,804.60)	0.0000	4.3300	(1,872.35)	0.00	0.8315	(3.0190)	0.0000	1	(2.1875)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(13,000)	2.2325	(34,565.11)	(29,023.02)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.0948)	0.0000	1	(10.9374)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(1,700)	2.2325	(4,520.05)	(3,795.32)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(1.9739)	0.0000	1	(1.4303)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(1,700)	2.2325	(4,520.05)	(3,795.32)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(1.9739)	0.0000	1	(1.4303)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(500)	2.2325	(1,329.43)	(1,116.27)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.5806)	0.0000	1	(0.4207)	02/07/2025
000860.ZK	01/15/2025	SDB3264054753	0	(3,729)	2.2325	(9,914.87)	(8,325.14)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.3299)	0.0000	1	(3.1374)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(100)	2.3114	(234.75)	(231.14)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1202)	0.0000	1	(0.0920)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(1,200)	2.3114	(2,819.00)	(2,773.63)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.4426)	0.0000	1	(1.1035)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(38,400)	2.3114	(102,100.03)	(88,756.22)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(46.1619)	0.0000	1	(33.8816)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(6,000)	2.3114	(15,953.13)	(13,868.16)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(7.2128)	0.0000	1	(5.2940)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(1,300)	2.3114	(3,456.51)	(3,004.77)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5628)	0.0000	1	(1.1470)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(8,000)	2.3114	(21,270.84)	(18,490.88)	0.0000	4.3300	(1,872.35)	0.00	2.5584	(9.6171)	0.0000	1	(7.0587)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(2,600)	2.3114	(6,913.02)	(6,009.54)	0.0000	4.3300	(1,872.35)	0.00	0.8315	(3.1255)	0.0000	1	(2.2941)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(13,000)	2.3114	(34,565.11)	(30,047.68)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.6277)	0.0000	1	(11.4703)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(1,700)	2.3114	(4,520.05)	(3,929.31)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0436)	0.0000	1	(1.5000)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(1,700)	2.3114	(4,520.05)	(3,929.31)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0436)	0.0000	1	(1.5000)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(500)	2.3114	(1,329.43)	(1,155.68)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.6011)	0.0000	1	(0.4412)	02/07/2025
000860.ZK	01/14/2025	SDB3264054753	0	(3,729)	2.3114	(9,914.87)	(8,619.06)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.4828)	0.0000	1	(3.2902)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(100)	2.3137	(234.75)	(231.37)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1203)	0.0000	1	(0.0921)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(1,200)	2.3137	(2,819.00)	(2,776.49)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.4440)	0.0000	1	(1.1050)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(38,400)	2.3137	(102,100.03)	(88,847.77)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(46.2095)	0.0000	1	(33.9292)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(6,000)	2.3137	(15,953.13)	(13,882.46)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(7.2202)	0.0000	1	(5.3014)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(1,300)	2.3137	(3,456.51)	(3,007.87)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5644)	0.0000	1	(1.1486)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(8,000)	2.3137	(21,270.84)	(18,509.95)	0.0000	4.3300	(1,872.35)	0.00	2.5584	(9.6270)	0.0000	1	(7.0686)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(2,600)	2.3137	(6,913.02)	(6,015.73)	0.0000	4.3300	(1,872.35)	0.00	0.8315	(3.1288)	0.0000	1	(2.2973)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(13,000)	2.3137	(34,565.11)	(30,078.67)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.6439)	0.0000	1	(11.4864)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(1,700)	2.3137	(4,520.05)	(3,933.36)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0457)	0.0000	1	(1.5021)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(1,700)	2.3137	(4,520.05)	(3,933.36)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0457)	0.0000	1	(1.5021)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(500)	2.3137	(1,329.43)	(1,156.87)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.6017)	0.0000	1	(0.4418)	02/07/2025
000860.ZK	01/13/2025	SDB3264054753	0	(3,729)	2.3137	(9,914.87)	(8,627.95)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.4874)	0.0000	1	(3.2948)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(100)	2.3458	(234.75)	(234.58)	0.0000	4.3300	(1,872.35)	0.00	0.0847	(0.3660)	0.0000	3	(0.2813)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(1,200)	2.3458	(2,819.00)	(2,815.00)	0.0000	4.3300	(1,872.35)	0.00	1.0172	(4.3922)	0.0000	3	(3.3750)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(38,400)	2.3458	(102,100.03)	(90,080.14)	0.0000	4.3300	(1,872.35)	0.00	36.8411	(140.5515)	0.0000	3	(103.7104)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(6,000)	2.3458	(15,953.13)	(14,075.02)	0.0000	4.3300	(1,872.35)	0.00	5.7564	(21.9612)	0.0000	3	(16.2047)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(1,300)	2.3458	(3,456.51)	(3,049.59)	0.0000	4.3300	(1,872.35)	0.00	1.2472	(4.7583)	0.0000	3	(3.5110)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(8,000)	2.3458	(21,270.84)	(18,766.70)	0.0000	4.3300	(1,872.35)	0.00	7.6752	(29.2816)	0.0000	3	(21.6063)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(2,600)	2.3458	(6,913.02)	(6,099.18)	0.0000	4.3300	(1,872.35)	0.00	2.4944	(9.5165)	0.0000	3	(7.0221)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(13,000)	2.3458	(34,565.11)	(30,495.88)	0.0000	4.3300	(1,872.35)	0.00	12.4722	(47.5825)	0.0000	3	(35.1103)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(1,700)	2.3458	(4,520.05)	(3,987.92)	0.0000	4.3300	(1,872.35)	0.00	1.6310	(6.2223)	0.0000	3	(4.5913)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(1,700)	2.3458	(4,520.05)	(3,987.92)	0.0000	4.3300	(1,872.35)	0.00	1.6310	(6.2223)	0.0000	3	(4.5913)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(500)	2.3458	(1,329.43)	(1,172.92)	0.0000	4.3300	(1,872.35)	0.00	0.4797	(1.8301)	0.0000	3	(1.3504)	02/07/2025
000860.ZK	01/10/2025	SDB3264054753	0	(3,729)	2.3458	(9,914.87)	(8,747.63)	0.0000	4.3300	(1,872.35)	0.00	3.5776	(13.6489)	0.0000	3	(10.0713)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(100)	2.3352	(234.75)	(233.52)	0.0000	4.3300	(1,872.35)	0.00	0.0282	(0.1215)	0.0000	1	(0.0932)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(1,200)	2.3352	(2,819.00)	(2,802.23)	0.0000	4.3300	(1,872.35)	0.00	0.3391	(1.4574)	0.0000	1	(1.1184)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(38,400)	2.3352	(102,100.03)	(89,671.33)	0.0000	4.3300	(1,872.35)	0.00	12.2804	(46.6379)	0.0000	1	(34.3575)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(6,000)	2.3352	(15,953.13)	(14,011.15)	0.0000	4.3300	(1,872.35)	0.00	1.9188	(7.2872)	0.0000	1	(5.3684)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(1,300)	2.3352	(3,456.51)	(3,035.75)	0.0000	4.3300	(1,872.35)	0.00	0.4157	(1.5789)	0.0000	1	(1.1631)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(8,000)	2.3352	(21,270.84)	(18,681.53)	0.0000	4.3300	(1,872.35)							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000860.ZK	01/09/2025	SDB3264054753	0	(13,000)	2.3352	(34,565.11)	(30,357.48)	0.0000	4.3300	(1,872.35)	0.00	4.1574	(15.7889)	0.0000	1	(11.6314)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(1,700)	2.3352	(4,520.05)	(3,969.82)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0647)	0.0000	1	(1.5210)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(1,700)	2.3352	(4,520.05)	(3,969.82)	0.0000	4.3300	(1,872.35)	0.00	0.5437	(2.0647)	0.0000	1	(1.5210)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(500)	2.3352	(1,329.43)	(1,167.60)	0.0000	4.3300	(1,872.35)	0.00	0.1599	(0.6073)	0.0000	1	(0.4474)	02/07/2025
000860.ZK	01/09/2025	SDB3264054753	0	(3,729)	2.3352	(9,914.87)	(8,707.93)	0.0000	4.3300	(1,872.35)	0.00	1.1925	(4.5290)	0.0000	1	(3.3364)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(38,400)	2.4796	(102,100.03)	(95,215.49)	0.0000	4.3300	(1,868.51)	0.00	12.2804	(49.4196)	0.0000	1	(37.1393)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(6,000)	2.4796	(15,953.13)	(14,877.42)	0.0000	4.3300	(1,868.51)	0.00	1.9188	(7.7218)	0.0000	1	(5.8030)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(1,300)	2.4796	(3,456.51)	(3,223.44)	0.0000	4.3300	(1,868.51)	0.00	0.4157	(1.6731)	0.0000	1	(1.2573)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(8,000)	2.4796	(21,270.84)	(19,836.56)	0.0000	4.3300	(1,868.51)	0.00	2.5584	(10.2958)	0.0000	1	(7.7373)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(2,600)	2.4796	(6,913.02)	(6,446.88)	0.0000	4.3300	(1,868.51)	0.00	0.8315	(3.3461)	0.0000	1	(2.5146)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(13,000)	2.4796	(34,565.11)	(32,234.41)	0.0000	4.3300	(1,868.51)	0.00	4.1574	(16.7306)	0.0000	1	(12.5732)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(1,700)	2.4796	(4,520.05)	(4,215.27)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.1878)	0.0000	1	(1.6442)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(1,700)	2.4796	(4,520.05)	(4,215.27)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.1878)	0.0000	1	(1.6442)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(500)	2.4796	(1,329.43)	(1,239.79)	0.0000	4.3300	(1,868.51)	0.00	0.1599	(0.6435)	0.0000	1	(0.4836)	02/07/2025
000860.ZK	01/08/2025	SDB3264054753	0	(3,729)	2.4796	(9,914.87)	(9,246.32)	0.0000	4.3300	(1,868.51)	0.00	1.1925	(4.7991)	0.0000	1	(3.6066)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(38,400)	2.5416	(102,100.03)	(97,597.09)	0.0000	4.3300	(1,868.51)	0.00	12.2804	(50.6558)	0.0000	1	(38.3754)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(6,000)	2.5416	(15,953.13)	(15,249.55)	0.0000	4.3300	(1,868.51)	0.00	1.9188	(7.9150)	0.0000	1	(5.9962)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(1,300)	2.5416	(3,456.51)	(3,304.07)	0.0000	4.3300	(1,868.51)	0.00	0.4157	(1.7149)	0.0000	1	(1.2992)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(8,000)	2.5416	(21,270.84)	(20,332.73)	0.0000	4.3300	(1,868.51)	0.00	2.5584	(10.5533)	0.0000	1	(7.9949)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(2,600)	2.5416	(6,913.02)	(6,608.14)	0.0000	4.3300	(1,868.51)	0.00	0.8315	(3.4298)	0.0000	1	(2.5983)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(13,000)	2.5416	(34,565.11)	(33,040.68)	0.0000	4.3300	(1,868.51)	0.00	4.1574	(17.1491)	0.0000	1	(12.9917)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(1,700)	2.5416	(4,520.05)	(4,320.70)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.2426)	0.0000	1	(1.6989)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(1,700)	2.5416	(4,520.05)	(4,320.70)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.2426)	0.0000	1	(1.6989)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(500)	2.5416	(1,329.43)	(1,270.80)	0.0000	4.3300	(1,868.51)	0.00	0.1599	(0.6596)	0.0000	1	(0.4997)	02/07/2025
000860.ZK	01/07/2025	SDB3264054753	0	(3,729)	2.5416	(9,914.87)	(9,477.59)	0.0000	4.3300	(1,868.51)	0.00	1.1925	(4.9191)	0.0000	1	(3.7266)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(38,400)	2.6589	(102,100.03)	(102,100.03)	0.0000	4.3300	(1,868.51)	0.00	12.2804	(52.9929)	0.0000	1	(40.7125)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(6,000)	2.6589	(15,953.13)	(15,953.13)	0.0000	4.3300	(1,868.51)	0.00	1.9188	(8.2801)	0.0000	1	(6.3613)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(1,300)	2.6589	(3,456.51)	(3,456.51)	0.0000	4.3300	(1,868.51)	0.00	0.4157	(1.7940)	0.0000	1	(1.3783)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(8,000)	2.6589	(21,270.84)	(21,270.84)	0.0000	4.3300	(1,868.51)	0.00	2.5584	(11.0402)	0.0000	1	(8.4818)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(2,600)	2.6589	(6,913.02)	(6,913.02)	0.0000	4.3300	(1,868.51)	0.00	0.8315	(3.5881)	0.0000	1	(2.7566)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(13,000)	2.6589	(34,565.11)	(34,565.11)	0.0000	4.3300	(1,868.51)	0.00	4.1574	(17.9403)	0.0000	1	(13.7829)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(1,700)	2.6589	(4,520.05)	(4,520.05)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.3460)	0.0000	1	(1.8024)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(1,700)	2.6589	(4,520.05)	(4,520.05)	0.0000	4.3300	(1,868.51)	0.00	0.5437	(2.3460)	0.0000	1	(1.8024)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(500)	2.6589	(1,329.43)	(1,329.43)	0.0000	4.3300	(1,868.51)	0.00	0.1599	(0.6900)	0.0000	1	(0.5301)	02/07/2025
000860.ZK	01/06/2025	SDB3264054753	0	(3,729)	2.6589	(9,914.87)	(9,914.87)	0.0000	4.3300	(1,868.51)	0.00	1.1925	(5.1461)	0.0000	1	(3.9536)	02/07/2025
TOTAL BEIJING SHUNXIN AGRICULTURE CO., LTD CMN CLASS A SERIES NORTHBOUND												298.5295	(1,155.3265)	0.0000		(856.7970)	
BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688339.SH	01/08/2025	SDB3265127496	0	(1,956)	3.1263	(6,115.13)	(6,115.13)	0.0000	4.3300	(2,250.00)	0.00	0.7355	(3.8220)	0.0000	1	(3.0864)	02/07/2025
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600085.SH	01/09/2025	SDB3262800223	0	(400)	5.2861	(2,217.21)	(2,114.45)	0.0000	4.3300	(1,395.00)	0.00	0.2667	(0.8193)	0.0000	1	(0.5527)	02/07/2025
600085.SH	01/09/2025	SDB3262800223	0	(1,700)	5.2861	(9,423.16)	(8,986.41)	0.0000	4.3300	(1,395.00)	0.00	1.1334	(3.4822)	0.0000	1	(2.3488)	02/07/2025
600085.SH	01/09/2025	SDB3262800223	0	(100)	5.2861	(554.30)	(528.61)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2048)	0.0000	1	(0.1382)	02/07/2025
600085.SH	01/09/2025	SDB3262800223	0	(100)	5.2861	(554.30)	(528.61)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2048)	0.0000	1	(0.1382)	02/07/2025
600085.SH	01/09/2025	SDB3262800223	0	(1,300)	5.2861	(7,205.95)	(6,871.96)	0.0000	4.3300	(1,395.00)	0.00	0.8667	(2.6629)	0.0000	1	(1.7962)	02/07/2025
600085.SH	01/09/2025	SDB3262800223	0	(5,400)	5.2861	(29,932.40)	(28,545.06)	0.0000	4.3300	(1,395.00)	0.00	3.6002	(11.0612)	0.0000	1	(7.4610)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(400)	5.3149	(2,217.21)	(2,125.97)	0.0000	4.3300	(1,395.00)	0.00	0.2667	(0.8238)	0.0000	1	(0.5571)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(1,700)	5.3149	(9,423.16)	(9,035.37)	0.0000	4.3300	(1,395.00)	0.00	1.1334	(3.5012)	0.0000	1	(2.3678)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(100)	5.3149	(554.30)	(531.49)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2060)	0.0000	1	(0.1393)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(100)	5.3149	(554.30)	(531.49)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2060)	0.0000	1	(0.1393)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(1,300)	5.3149	(7,205.95)	(6,909.40)	0.0000	4.3300	(1,395.00)	0.00	0.8667	(2.6774)	0.0000	1	(1.8107)	02/07/2025
600085.SH	01/08/2025	SDB3262800223	0	(5,400)	5.3149	(29,932.40)	(28,700.58)	0.0000	4.3300	(1,395.00)	0.00	3.6002	(11.1215)	0.0000	1	(7.5213)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600085.SH	01/07/2025	SDB3262800223	0	(400)	5.4043	(2,217.21)	(2,161.72)	0.0000	4.3300	(1,395.00)	0.00	0.2667	(0.8377)	0.0000	1	(0.5710)	02/07/2025
600085.SH	01/07/2025	SDB3262800223	0	(1,700)	5.4043	(9,423.16)	(9,187.30)	0.0000	4.3300	(1,395.00)	0.00	1.1334	(3.5601)	0.0000	1	(2.4267)	02/07/2025
600085.SH	01/07/2025	SDB3262800223	0	(100)	5.4043	(554.30)	(540.43)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2094)	0.0000	1	(0.1427)	02/07/2025
600085.SH	01/07/2025	SDB3262800223	0	(100)	5.4043	(554.30)	(540.43)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2094)	0.0000	1	(0.1427)	02/07/2025
600085.SH	01/07/2025	SDB3262800223	0	(1,300)	5.4043	(7,205.95)	(7,025.59)	0.0000	4.3300	(1,395.00)	0.00	0.8667	(2.7224)	0.0000	1	(1.8557)	02/07/2025
600085.SH	01/07/2025	SDB3262800223	0	(5,400)	5.4043	(29,932.40)	(29,183.20)	0.0000	4.3300	(1,395.00)	0.00	3.6002	(11.3085)	0.0000	1	(7.7083)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(400)	5.5430	(2,217.21)	(2,217.21)	0.0000	4.3300	(1,395.00)	0.00	0.2667	(0.8592)	0.0000	1	(0.5925)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(1,700)	5.5430	(9,423.16)	(9,423.16)	0.0000	4.3300	(1,395.00)	0.00	1.1334	(3.6515)	0.0000	1	(2.5181)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(100)	5.5430	(554.30)	(554.30)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2148)	0.0000	1	(0.1481)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(100)	5.5430	(554.30)	(554.30)	0.0000	4.3300	(1,395.00)	0.00	0.0667	(0.2148)	0.0000	1	(0.1481)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(1,300)	5.5430	(7,205.95)	(7,205.95)	0.0000	4.3300	(1,395.00)	0.00	0.8667	(2.7923)	0.0000	1	(1.9256)	02/07/2025
600085.SH	01/06/2025	SDB3262800223	0	(5,400)	5.5430	(29,932.40)	(29,932.40)	0.0000	4.3300	(1,395.00)	0.00	3.6002	(11.5988)	0.0000	1	(7.9986)	02/07/2025
TOTAL BEIJING TONGRENTANG CO., LTD. CMN CLASS A SERIES NORTHBOUND													24.0014	(75.1500)	0.0000	(51.1486)	
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300379.ZK	01/17/2025	SDB3262540455	0	(5,800)	1.9832	(10,596.88)	(11,502.66)	0.0000	4.3300	(1,729.42)	0.00	1.2746	(5.5258)	0.0000	1	(4.2513)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(1,500)	1.9832	(2,726.71)	(2,974.83)	0.0000	4.3300	(1,729.42)	0.00	0.3280	(1.4291)	0.0000	1	(1.1011)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(3,800)	1.9832	(7,172.30)	(7,536.22)	0.0000	4.3300	(1,729.42)	0.00	0.8627	(3.6204)	0.0000	1	(2.7577)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(10,500)	1.9832	(19,716.15)	(20,823.78)	0.0000	4.3300	(1,729.42)	0.00	2.3714	(10.0036)	0.0000	1	(7.6322)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(11,200)	1.9832	(21,237.96)	(22,212.03)	0.0000	4.3300	(1,729.42)	0.00	2.5545	(10.6706)	0.0000	1	(8.1161)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(5,400)	1.9832	(10,247.09)	(10,709.37)	0.0000	4.3300	(1,729.42)	0.00	1.2325	(5.1447)	0.0000	1	(3.9122)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(3,900)	1.9832	(8,036.79)	(7,734.55)	0.0000	4.3300	(1,729.42)	0.00	0.9666	(3.7156)	0.0000	1	(2.7490)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(7,600)	1.9832	(15,661.43)	(15,072.45)	0.0000	4.3300	(1,729.42)	0.00	1.8837	(7.2407)	0.0000	1	(5.3570)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(500)	1.9832	(1,030.36)	(991.61)	0.0000	4.3300	(1,729.42)	0.00	0.1239	(0.4764)	0.0000	1	(0.3524)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(6,400)	1.9832	(13,188.58)	(12,692.59)	0.0000	4.3300	(1,729.42)	0.00	1.5863	(6.0975)	0.0000	1	(4.5112)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(1,000)	1.9832	(2,060.72)	(1,983.22)	0.0000	4.3300	(1,729.42)	0.00	0.2479	(0.9527)	0.0000	1	(0.7049)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(1,600)	1.9832	(3,297.14)	(3,173.15)	0.0000	4.3300	(1,729.42)	0.00	0.3966	(1.5244)	0.0000	1	(1.1278)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(9,100)	1.9832	(18,752.51)	(18,047.27)	0.0000	4.3300	(1,729.42)	0.00	2.2555	(8.6698)	0.0000	1	(6.4143)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(500)	1.9832	(1,030.36)	(991.61)	0.0000	4.3300	(1,729.42)	0.00	0.1239	(0.4764)	0.0000	1	(0.3524)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(3,700)	1.9832	(7,624.65)	(7,337.90)	0.0000	4.3300	(1,729.42)	0.00	0.9171	(3.5251)	0.0000	1	(2.6080)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(200)	1.9832	(412.14)	(396.64)	0.0000	4.3300	(1,729.42)	0.00	0.0496	(0.1905)	0.0000	1	(0.1410)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(4,900)	1.9832	(10,097.50)	(9,717.76)	0.0000	4.3300	(1,729.42)	0.00	1.2145	(4.6684)	0.0000	1	(3.4539)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(1,809)	1.9832	(3,727.83)	(3,587.64)	0.0000	4.3300	(1,729.42)	0.00	0.4484	(1.7235)	0.0000	1	(1.2751)	02/07/2025
300379.ZK	01/17/2025	SDB3262540455	0	(6,000)	1.9832	(12,364.29)	(11,899.30)	0.0000	4.3300	(1,729.42)	0.00	1.4871	(5.7164)	0.0000	1	(4.2292)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(5,800)	1.8466	(10,596.88)	(10,710.51)	0.0000	4.3300	(1,729.42)	0.00	1.2746	(5.1453)	0.0000	1	(3.8707)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(1,500)	1.8466	(2,726.71)	(2,769.96)	0.0000	4.3300	(1,729.42)	0.00	0.3280	(1.3307)	0.0000	1	(1.0027)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(3,800)	1.8466	(7,172.30)	(7,017.23)	0.0000	4.3300	(1,729.42)	0.00	0.8627	(3.3710)	0.0000	1	(2.5084)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(10,500)	1.8466	(19,716.15)	(19,389.71)	0.0000	4.3300	(1,729.42)	0.00	2.3714	(9.3147)	0.0000	1	(6.9433)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(11,200)	1.8466	(21,237.96)	(20,682.36)	0.0000	4.3300	(1,729.42)	0.00	2.5545	(9.9357)	0.0000	1	(7.3812)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(5,400)	1.8466	(10,247.09)	(9,971.85)	0.0000	4.3300	(1,729.42)	0.00	1.2325	(4.7904)	0.0000	1	(3.5579)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(3,900)	1.8466	(8,036.79)	(7,201.89)	0.0000	4.3300	(1,729.42)	0.00	0.9666	(3.4598)	0.0000	1	(2.4931)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(7,600)	1.8466	(15,661.43)	(14,034.46)	0.0000	4.3300	(1,729.42)	0.00	1.8837	(6.7421)	0.0000	1	(4.8584)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(500)	1.8466	(1,030.36)	(923.32)	0.0000	4.3300	(1,729.42)	0.00	0.1239	(0.4436)	0.0000	1	(0.3196)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(6,400)	1.8466	(13,188.58)	(11,818.49)	0.0000	4.3300	(1,729.42)	0.00	1.5863	(5.6775)	0.0000	1	(4.0913)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(1,000)	1.8466	(2,060.72)	(1,846.64)	0.0000	4.3300	(1,729.42)	0.00	0.2479	(0.8871)	0.0000	1	(0.6393)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(1,600)	1.8466	(3,297.14)	(2,954.62)	0.0000	4.3300	(1,729.42)	0.00	0.3966	(1.4194)	0.0000	1	(1.0228)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(9,100)	1.8466	(18,752.51)	(16,804.41)	0.0000	4.3300	(1,729.42)	0.00	2.2555	(8.0728)	0.0000	1	(5.8172)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(500)	1.8466	(1,030.36)	(923.32)	0.0000	4.3300	(1,729.42)	0.00	0.1239	(0.4436)	0.0000	1	(0.3196)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(3,700)	1.8466	(7,624.65)	(6,832.56)	0.0000	4.3300	(1,729.42)	0.00	0.9171	(3.2823)	0.0000	1	(2.3653)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(200)	1.8466	(412.14)	(369.33)	0.0000	4.3300	(1,729.42)	0.00	0.0496	(0.1774)	0.0000	1	(0.1279)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(4,900)	1.8466	(10,097.50)	(9,048.53)	0.0000	4.3300	(1,729.42)	0.00	1.2145	(4.3469)	0.0000	1	(3.1324)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(1,809)	1.8466	(3,727.83)	(3,340.57)	0.0000	4.3300	(1,729.42)	0.00	0.4484	(1.6048)	0.0000	1	(1.1564)	02/07/2025
300379.ZK	01/16/2025	SDB3262540455	0	(6,000)	1.8466	(12,364.29)	(11,079.83)	0.0000	4.3300	(1,729.42)	0.00	1.4871	(5.3227)	0.0000	1	(3.8355)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300379.ZK	01/15/2025	SDB3262540455	0	(3,800)	1.8301	(7,172.30)	(6,954.32)	0.0000	4.3300	(1,729.84)	0.00	0.8627	(3.3416)	0.0000	1	(2.4790)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(10,500)	1.8301	(19,716.15)	(19,215.89)	0.0000	4.3300	(1,729.84)	0.00	2.3714	(9.2334)	0.0000	1	(6.8620)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(11,200)	1.8301	(21,237.96)	(20,496.95)	0.0000	4.3300	(1,729.84)	0.00	2.5545	(9.8490)	0.0000	1	(7.2945)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(5,400)	1.8301	(10,247.09)	(9,882.46)	0.0000	4.3300	(1,729.84)	0.00	1.2325	(4.7486)	0.0000	1	(3.5161)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(3,900)	1.8301	(8,036.79)	(7,137.33)	0.0000	4.3300	(1,729.84)	0.00	0.9666	(3.4296)	0.0000	1	(2.4629)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(7,600)	1.8301	(15,661.43)	(13,908.65)	0.0000	4.3300	(1,729.84)	0.00	1.8837	(6.6832)	0.0000	1	(4.7995)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(500)	1.8301	(1,030.36)	(915.04)	0.0000	4.3300	(1,729.84)	0.00	0.1239	(0.4397)	0.0000	1	(0.3158)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(6,400)	1.8301	(13,188.58)	(11,712.54)	0.0000	4.3300	(1,729.84)	0.00	1.5863	(5.6280)	0.0000	1	(4.0417)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(1,000)	1.8301	(2,060.72)	(1,830.09)	0.0000	4.3300	(1,729.84)	0.00	0.2479	(0.8794)	0.0000	1	(0.6315)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(1,600)	1.8301	(3,297.14)	(2,928.14)	0.0000	4.3300	(1,729.84)	0.00	0.3966	(1.4070)	0.0000	1	(1.0104)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(9,100)	1.8301	(18,752.51)	(16,653.77)	0.0000	4.3300	(1,729.84)	0.00	2.2555	(8.0023)	0.0000	1	(5.7468)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(500)	1.8301	(1,030.36)	(915.04)	0.0000	4.3300	(1,729.84)	0.00	0.1239	(0.4397)	0.0000	1	(0.3158)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(3,700)	1.8301	(7,624.65)	(6,771.31)	0.0000	4.3300	(1,729.84)	0.00	0.9171	(3.2537)	0.0000	1	(2.3366)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(200)	1.8301	(412.14)	(366.02)	0.0000	4.3300	(1,729.84)	0.00	0.0496	(0.1759)	0.0000	1	(0.1263)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(4,900)	1.8301	(10,097.50)	(8,967.42)	0.0000	4.3300	(1,729.84)	0.00	1.2145	(4.3089)	0.0000	1	(3.0944)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(1,809)	1.8301	(3,727.83)	(3,310.62)	0.0000	4.3300	(1,729.84)	0.00	0.4484	(1.5908)	0.0000	1	(1.1424)	02/07/2025
300379.ZK	01/15/2025	SDB3262540455	0	(6,000)	1.8301	(12,364.29)	(10,980.51)	0.0000	4.3300	(1,729.84)	0.00	1.4871	(5.2762)	0.0000	1	(3.7891)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(11,200)	1.8937	(21,237.96)	(21,209.55)	0.0000	4.3300	(1,730.92)	0.00	2.5545	(10.1978)	0.0000	1	(7.6433)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(5,400)	1.8937	(10,247.09)	(10,226.03)	0.0000	4.3300	(1,730.92)	0.00	1.2325	(4.9168)	0.0000	1	(3.6843)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(3,900)	1.8937	(8,036.79)	(7,385.47)	0.0000	4.3300	(1,730.92)	0.00	0.9666	(3.5510)	0.0000	1	(2.5844)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(7,600)	1.8937	(15,661.43)	(14,392.20)	0.0000	4.3300	(1,730.92)	0.00	1.8837	(6.9199)	0.0000	1	(5.0362)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(500)	1.8937	(1,030.36)	(946.86)	0.0000	4.3300	(1,730.92)	0.00	0.1239	(0.4553)	0.0000	1	(0.3313)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(6,400)	1.8937	(13,188.58)	(12,119.74)	0.0000	4.3300	(1,730.92)	0.00	1.5863	(5.8273)	0.0000	1	(4.2410)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(1,000)	1.8937	(2,060.72)	(1,893.71)	0.0000	4.3300	(1,730.92)	0.00	0.2479	(0.9105)	0.0000	1	(0.6627)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(1,600)	1.8937	(3,297.14)	(3,029.94)	0.0000	4.3300	(1,730.92)	0.00	0.3966	(1.4568)	0.0000	1	(1.0603)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(9,100)	1.8937	(18,752.51)	(17,232.76)	0.0000	4.3300	(1,730.92)	0.00	2.2555	(8.2857)	0.0000	1	(6.0302)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(500)	1.8937	(1,030.36)	(946.86)	0.0000	4.3300	(1,730.92)	0.00	0.1239	(0.4553)	0.0000	1	(0.3313)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(3,700)	1.8937	(7,624.65)	(7,006.73)	0.0000	4.3300	(1,730.92)	0.00	0.9171	(3.3689)	0.0000	1	(2.4518)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(200)	1.8937	(412.14)	(378.74)	0.0000	4.3300	(1,730.92)	0.00	0.0496	(0.1821)	0.0000	1	(0.1325)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(4,900)	1.8937	(10,097.50)	(9,279.18)	0.0000	4.3300	(1,730.92)	0.00	1.2145	(4.4615)	0.0000	1	(3.2470)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(1,809)	1.8937	(3,727.83)	(3,425.72)	0.0000	4.3300	(1,730.92)	0.00	0.4484	(1.6471)	0.0000	1	(1.1987)	02/07/2025
300379.ZK	01/14/2025	SDB3262540455	0	(6,000)	1.8937	(12,364.29)	(11,362.26)	0.0000	4.3300	(1,730.92)	0.00	1.4871	(5.4631)	0.0000	1	(3.9760)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(3,900)	1.8769	(8,036.79)	(7,319.73)	0.0000	4.3300	(1,733.00)	0.00	0.9666	(3.5236)	0.0000	1	(2.5570)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(7,600)	1.8769	(15,661.43)	(14,264.09)	0.0000	4.3300	(1,733.00)	0.00	1.8837	(6.8666)	0.0000	1	(4.9829)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(500)	1.8769	(1,030.36)	(938.43)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4517)	0.0000	1	(0.3278)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(6,400)	1.8769	(13,188.58)	(12,011.87)	0.0000	4.3300	(1,733.00)	0.00	1.5863	(5.7824)	0.0000	1	(4.1961)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(1,000)	1.8769	(2,060.72)	(1,876.85)	0.0000	4.3300	(1,733.00)	0.00	0.2479	(0.9035)	0.0000	1	(0.6556)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(1,600)	1.8769	(3,297.14)	(3,002.97)	0.0000	4.3300	(1,733.00)	0.00	0.3966	(1.4456)	0.0000	1	(1.0490)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(9,100)	1.8769	(18,752.51)	(17,079.37)	0.0000	4.3300	(1,733.00)	0.00	2.2555	(8.2218)	0.0000	1	(5.9663)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(500)	1.8769	(1,030.36)	(938.43)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4517)	0.0000	1	(0.3278)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(3,700)	1.8769	(7,624.65)	(6,944.36)	0.0000	4.3300	(1,733.00)	0.00	0.9171	(3.3429)	0.0000	1	(2.4259)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(200)	1.8769	(412.14)	(375.37)	0.0000	4.3300	(1,733.00)	0.00	0.0496	(0.1807)	0.0000	1	(0.1311)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(4,900)	1.8769	(10,097.50)	(9,196.58)	0.0000	4.3300	(1,733.00)	0.00	1.2145	(4.4271)	0.0000	1	(3.2126)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(1,809)	1.8769	(3,727.83)	(3,395.23)	0.0000	4.3300	(1,733.00)	0.00	0.4484	(1.6344)	0.0000	1	(1.1861)	02/07/2025
300379.ZK	01/13/2025	SDB3262540455	0	(6,000)	1.8769	(12,364.29)	(11,261.12)	0.0000	4.3300	(1,733.00)	0.00	1.4871	(5.4210)	0.0000	1	(3.9338)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(3,900)	1.8960	(8,036.79)	(7,394.50)	0.0000	4.3300	(1,733.00)	0.00	2.8999	(10.6789)	0.0000	3	(7.7790)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(7,600)	1.8960	(15,661.43)	(14,409.79)	0.0000	4.3300	(1,733.00)	0.00	5.6512	(20.8102)	0.0000	3	(15.1590)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(500)	1.8960	(1,030.36)	(948.01)	0.0000	4.3300	(1,733.00)	0.00	0.3718	(1.3691)	0.0000	3	(0.9973)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(6,400)	1.8960	(13,188.58)	(12,134.56)	0.0000	4.3300	(1,733.00)	0.00	4.7589	(17.5243)	0.0000	3	(12.7655)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(1,000)	1.8960	(2,060.72)	(1,896.03)	0.0000	4.3300	(1,733.00)	0.00	0.7436	(2.7382)	0.0000	3	(1.9946)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(1,600)	1.8960	(3,297.14)	(3,033.64)	0.0000	4.3300	(1,733.00)	0.00	1.1897	(4.3811)	0.0000	3	(3.1914)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(9,100)	1.8960	(18,752.51)	(17,253.83)	0.0000	4.3300	(1,733.00)	0.00	6.7665	(24.9174)	0.0000	3		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300379.ZK	01/10/2025	SDB3262540455	0	(3,700)	1.8960	(7,624.65)	(7,015.29)	0.0000	4.3300	(1,733.00)	0.00	2.7512	(10.1313)	0.0000	3	(7.3800)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(200)	1.8960	(412.14)	(379.20)	0.0000	4.3300	(1,733.00)	0.00	0.1487	(0.5476)	0.0000	3	(0.3989)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(4,900)	1.8960	(10,097.50)	(9,290.52)	0.0000	4.3300	(1,733.00)	0.00	3.6435	(13.4171)	0.0000	3	(9.7736)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(1,809)	1.8960	(3,727.83)	(3,429.91)	0.0000	4.3300	(1,733.00)	0.00	1.3451	(4.9534)	0.0000	3	(3.6082)	02/07/2025
300379.ZK	01/10/2025	SDB3262540455	0	(6,000)	1.8960	(12,364.29)	(11,376.15)	0.0000	4.3300	(1,733.00)	0.00	4.4614	(16.4291)	0.0000	3	(11.9676)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(3,900)	1.8282	(8,036.79)	(7,129.94)	0.0000	4.3300	(1,733.00)	0.00	0.9666	(3.4323)	0.0000	1	(2.4656)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(7,600)	1.8282	(15,661.43)	(13,894.25)	0.0000	4.3300	(1,733.00)	0.00	1.8837	(6.6885)	0.0000	1	(4.8048)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(500)	1.8282	(1,030.36)	(914.10)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4400)	0.0000	1	(0.3161)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(6,400)	1.8282	(13,188.58)	(11,700.42)	0.0000	4.3300	(1,733.00)	0.00	1.5863	(5.6325)	0.0000	1	(4.0462)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(1,000)	1.8282	(2,060.72)	(1,828.19)	0.0000	4.3300	(1,733.00)	0.00	0.2479	(0.8801)	0.0000	1	(0.6322)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(1,600)	1.8282	(3,297.14)	(2,925.11)	0.0000	4.3300	(1,733.00)	0.00	0.3966	(1.4081)	0.0000	1	(1.0115)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(9,100)	1.8282	(18,752.51)	(16,636.54)	0.0000	4.3300	(1,733.00)	0.00	2.2555	(8.0086)	0.0000	1	(5.7531)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(500)	1.8282	(1,030.36)	(914.10)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4400)	0.0000	1	(0.3161)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(3,700)	1.8282	(7,624.65)	(6,764.31)	0.0000	4.3300	(1,733.00)	0.00	0.9171	(3.2563)	0.0000	1	(2.3392)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(200)	1.8282	(412.14)	(365.64)	0.0000	4.3300	(1,733.00)	0.00	0.0496	(0.1760)	0.0000	1	(0.1264)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(4,900)	1.8282	(10,097.50)	(8,958.14)	0.0000	4.3300	(1,733.00)	0.00	1.2145	(4.3123)	0.0000	1	(3.0978)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(1,809)	1.8282	(3,727.83)	(3,307.20)	0.0000	4.3300	(1,733.00)	0.00	0.4484	(1.5920)	0.0000	1	(1.1437)	02/07/2025
300379.ZK	01/09/2025	SDB3262540455	0	(6,000)	1.8282	(12,364.29)	(10,969.15)	0.0000	4.3300	(1,733.00)	0.00	1.4871	(5.2804)	0.0000	1	(3.7933)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(3,900)	1.8498	(8,036.79)	(7,214.20)	0.0000	4.3300	(1,733.00)	0.00	0.9666	(3.4728)	0.0000	1	(2.5062)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(7,600)	1.8498	(15,661.43)	(14,058.44)	0.0000	4.3300	(1,733.00)	0.00	1.8837	(6.7676)	0.0000	1	(4.8839)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(500)	1.8498	(1,030.36)	(924.90)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4452)	0.0000	1	(0.3213)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(6,400)	1.8498	(13,188.58)	(11,838.69)	0.0000	4.3300	(1,733.00)	0.00	1.5863	(5.6990)	0.0000	1	(4.1127)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(1,000)	1.8498	(2,060.72)	(1,849.80)	0.0000	4.3300	(1,733.00)	0.00	0.2479	(0.8905)	0.0000	1	(0.6426)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(1,600)	1.8498	(3,297.14)	(2,959.67)	0.0000	4.3300	(1,733.00)	0.00	0.3966	(1.4248)	0.0000	1	(1.0282)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(9,100)	1.8498	(18,752.51)	(16,833.13)	0.0000	4.3300	(1,733.00)	0.00	2.2555	(8.1033)	0.0000	1	(5.8478)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(500)	1.8498	(1,030.36)	(924.90)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4452)	0.0000	1	(0.3213)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(3,700)	1.8498	(7,624.65)	(6,844.24)	0.0000	4.3300	(1,733.00)	0.00	0.9171	(3.2947)	0.0000	1	(2.3777)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(200)	1.8498	(412.14)	(369.96)	0.0000	4.3300	(1,733.00)	0.00	0.0496	(0.1781)	0.0000	1	(0.1285)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(4,900)	1.8498	(10,097.50)	(9,064.00)	0.0000	4.3300	(1,733.00)	0.00	1.2145	(4.3633)	0.0000	1	(3.1488)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(1,809)	1.8498	(3,727.83)	(3,346.28)	0.0000	4.3300	(1,733.00)	0.00	0.4484	(1.6109)	0.0000	1	(1.1625)	02/07/2025
300379.ZK	01/08/2025	SDB3262540455	0	(6,000)	1.8498	(12,364.29)	(11,098.77)	0.0000	4.3300	(1,733.00)	0.00	1.4871	(5.3428)	0.0000	1	(3.8557)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(3,900)	1.9882	(8,036.79)	(7,753.90)	0.0000	4.3300	(1,733.00)	0.00	0.9666	(3.7326)	0.0000	1	(2.7660)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(7,600)	1.9882	(15,661.43)	(15,110.17)	0.0000	4.3300	(1,733.00)	0.00	1.8837	(7.2739)	0.0000	1	(5.3901)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(500)	1.9882	(1,030.36)	(994.09)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4785)	0.0000	1	(0.3546)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(6,400)	1.9882	(13,188.58)	(12,724.35)	0.0000	4.3300	(1,733.00)	0.00	1.5863	(6.1254)	0.0000	1	(4.5391)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(1,000)	1.9882	(2,060.72)	(1,988.18)	0.0000	4.3300	(1,733.00)	0.00	0.2479	(0.9571)	0.0000	1	(0.7092)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(1,600)	1.9882	(3,297.14)	(3,181.09)	0.0000	4.3300	(1,733.00)	0.00	0.3966	(1.5313)	0.0000	1	(1.1348)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(9,100)	1.9882	(18,752.51)	(18,092.44)	0.0000	4.3300	(1,733.00)	0.00	2.2555	(8.7095)	0.0000	1	(6.4540)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(500)	1.9882	(1,030.36)	(994.09)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4785)	0.0000	1	(0.3546)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(3,700)	1.9882	(7,624.65)	(7,356.27)	0.0000	4.3300	(1,733.00)	0.00	0.9171	(3.5412)	0.0000	1	(2.6242)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(200)	1.9882	(412.14)	(397.64)	0.0000	4.3300	(1,733.00)	0.00	0.0496	(0.1914)	0.0000	1	(0.1418)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(4,900)	1.9882	(10,097.50)	(9,742.08)	0.0000	4.3300	(1,733.00)	0.00	1.2145	(4.6897)	0.0000	1	(3.4752)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(1,809)	1.9882	(3,727.83)	(3,596.62)	0.0000	4.3300	(1,733.00)	0.00	0.4484	(1.7314)	0.0000	1	(1.2830)	02/07/2025
300379.ZK	01/07/2025	SDB3262540455	0	(6,000)	1.9882	(12,364.29)	(11,929.08)	0.0000	4.3300	(1,733.00)	0.00	1.4871	(5.7425)	0.0000	1	(4.2554)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(3,900)	2.0607	(8,036.79)	(8,036.79)	0.0000	4.3300	(1,733.00)	0.00	0.9666	(3.8688)	0.0000	1	(2.9022)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(7,600)	2.0607	(15,661.43)	(15,661.43)	0.0000	4.3300	(1,733.00)	0.00	1.8837	(7.5392)	0.0000	1	(5.6555)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(500)	2.0607	(1,030.36)	(1,030.36)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4960)	0.0000	1	(0.3721)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(6,400)	2.0607	(13,188.58)	(13,188.58)	0.0000	4.3300	(1,733.00)	0.00	1.5863	(6.3488)	0.0000	1	(4.7625)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(1,000)	2.0607	(2,060.72)	(2,060.72)	0.0000	4.3300	(1,733.00)	0.00	0.2479	(0.9920)	0.0000	1	(0.7441)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(1,600)	2.0607	(3,297.14)	(3,297.14)	0.0000	4.3300	(1,733.00)	0.00	0.3966	(1.5872)	0.0000	1	(1.1906)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(9,100)	2.0607	(18,752.51)	(18,752.51)	0.0000	4.3300	(1,733.00)	0.00	2.2555	(9.0273)	0.0000	1	(6.7717)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(500)	2.0607	(1,030.36)	(1,030.36)	0.0000	4.3300	(1,733.00)	0.00	0.1239	(0.4960)	0.0000	1	(0.3721)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300379.ZK	01/06/2025	SDB3262540455	0	(200)	2.0607	(412.14)	(412.14)	0.0000	4.3300	(1,733.00)	0.00	0.0496	(0.1984)	0.0000	1	(0.1488)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(4,900)	2.0607	(10,097.50)	(10,097.50)	0.0000	4.3300	(1,733.00)	0.00	1.2145	(4.8608)	0.0000	1	(3.6463)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(1,809)	2.0607	(3,727.83)	(3,727.83)	0.0000	4.3300	(1,733.00)	0.00	0.4484	(1.7945)	0.0000	1	(1.3462)	02/07/2025
300379.ZK	01/06/2025	SDB3262540455	0	(6,000)	2.0607	(12,364.29)	(12,364.29)	0.0000	4.3300	(1,733.00)	0.00	1.4871	(5.9520)	0.0000	1	(4.4649)	02/07/2025
TOTAL BEIJING TONGTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND													168.4688	(631.4456)	0.0000	(462.9768)	
BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND																	
300229.ZK	01/17/2025	SDB3263707306	0	(5,400)	2.5699	(13,037.91)	(13,877.35)	0.0000	4.3300	(1,787.28)	0.00	1.5682	(6.8896)	0.0000	1	(5.3215)	02/07/2025
300229.ZK	01/17/2025	SDB3263707306	0	(1,700)	2.5699	(4,085.31)	(4,368.79)	0.0000	4.3300	(1,787.28)	0.00	0.4914	(2.1690)	0.0000	1	(1.6776)	02/07/2025
300229.ZK	01/17/2025	SDB3263707306	0	(1,100)	2.5699	(3,145.56)	(2,826.87)	0.0000	4.3300	(1,787.28)	0.00	0.3783	(1.4034)	0.0000	1	(1.0251)	02/07/2025
300229.ZK	01/17/2025	SDB3263707306	0	(3,200)	2.5699	(9,150.72)	(8,223.61)	0.0000	4.3300	(1,787.28)	0.00	1.1006	(4.0828)	0.0000	1	(2.9821)	02/07/2025
300229.ZK	01/16/2025	SDB3263707306	0	(5,400)	2.3566	(13,037.91)	(12,725.49)	0.0000	4.3300	(1,787.28)	0.00	1.5682	(6.3178)	0.0000	1	(4.7496)	02/07/2025
300229.ZK	01/16/2025	SDB3263707306	0	(1,700)	2.3566	(4,085.31)	(4,006.17)	0.0000	4.3300	(1,787.28)	0.00	0.4914	(1.9889)	0.0000	1	(1.4976)	02/07/2025
300229.ZK	01/16/2025	SDB3263707306	0	(1,100)	2.3566	(3,145.56)	(2,592.23)	0.0000	4.3300	(1,787.28)	0.00	0.3783	(1.2870)	0.0000	1	(0.9086)	02/07/2025
300229.ZK	01/16/2025	SDB3263707306	0	(3,200)	2.3566	(9,150.72)	(7,541.03)	0.0000	4.3300	(1,787.28)	0.00	1.1006	(3.7439)	0.0000	1	(2.6432)	02/07/2025
300229.ZK	01/15/2025	SDB3263707306	0	(5,400)	2.3345	(13,037.91)	(12,606.38)	0.0000	4.3300	(1,787.28)	0.00	1.5682	(6.2586)	0.0000	1	(4.6905)	02/07/2025
300229.ZK	01/15/2025	SDB3263707306	0	(1,700)	2.3345	(4,085.31)	(3,968.67)	0.0000	4.3300	(1,787.28)	0.00	0.4914	(1.9703)	0.0000	1	(1.4789)	02/07/2025
300229.ZK	01/15/2025	SDB3263707306	0	(1,100)	2.3345	(3,145.56)	(2,567.97)	0.0000	4.3300	(1,787.28)	0.00	0.3783	(1.2749)	0.0000	1	(0.8966)	02/07/2025
300229.ZK	01/15/2025	SDB3263707306	0	(3,200)	2.3345	(9,150.72)	(7,470.44)	0.0000	4.3300	(1,787.28)	0.00	1.1006	(3.7088)	0.0000	1	(2.6082)	02/07/2025
300229.ZK	01/14/2025	SDB3263707306	0	(1,100)	2.4324	(3,145.56)	(2,675.68)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.2821)	0.0000	1	(0.9038)	02/07/2025
300229.ZK	01/14/2025	SDB3263707306	0	(3,200)	2.4324	(9,150.72)	(7,783.80)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(3.7297)	0.0000	1	(2.6291)	02/07/2025
300229.ZK	01/13/2025	SDB3263707306	0	(1,100)	2.3940	(3,145.56)	(2,633.45)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.2619)	0.0000	1	(0.8835)	02/07/2025
300229.ZK	01/13/2025	SDB3263707306	0	(3,200)	2.3940	(9,150.72)	(7,660.94)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(3.6709)	0.0000	1	(2.5702)	02/07/2025
300229.ZK	01/10/2025	SDB3263707306	0	(1,100)	2.4181	(3,145.56)	(2,659.89)	0.0000	4.3300	(1,725.00)	0.00	1.1350	(3.8236)	0.0000	3	(2.6886)	02/07/2025
300229.ZK	01/10/2025	SDB3263707306	0	(3,200)	2.4181	(9,150.72)	(7,737.86)	0.0000	4.3300	(1,725.00)	0.00	3.3019	(11.1232)	0.0000	3	(7.8213)	02/07/2025
300229.ZK	01/09/2025	SDB3263707306	0	(1,100)	2.3352	(3,145.56)	(2,568.71)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.2308)	0.0000	1	(0.8525)	02/07/2025
300229.ZK	01/09/2025	SDB3263707306	0	(3,200)	2.3352	(9,150.72)	(7,472.61)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(3.5806)	0.0000	1	(2.4800)	02/07/2025
300229.ZK	01/08/2025	SDB3263707306	0	(1,100)	2.5109	(3,145.56)	(2,762.01)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.3235)	0.0000	1	(0.9451)	02/07/2025
300229.ZK	01/08/2025	SDB3263707306	0	(3,200)	2.5109	(9,150.72)	(8,034.95)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(3.8501)	0.0000	1	(2.7495)	02/07/2025
300229.ZK	01/07/2025	SDB3263707306	0	(1,100)	2.8805	(3,145.56)	(3,168.52)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.5182)	0.0000	1	(1.1399)	02/07/2025
300229.ZK	01/07/2025	SDB3263707306	0	(3,200)	2.8805	(9,150.72)	(9,217.50)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(4.4167)	0.0000	1	(3.3161)	02/07/2025
300229.ZK	01/06/2025	SDB3263707306	0	(1,100)	2.8596	(3,145.56)	(3,145.56)	0.0000	4.3300	(1,725.00)	0.00	0.3783	(1.5072)	0.0000	1	(1.1289)	02/07/2025
300229.ZK	01/06/2025	SDB3263707306	0	(3,200)	2.8596	(9,150.72)	(9,150.72)	0.0000	4.3300	(1,725.00)	0.00	1.1006	(4.3847)	0.0000	1	(3.2841)	02/07/2025
TOTAL BEIJING TRS INFORMATION TECHNOLOGY CO. LTD CMN CLASS A SERIES NORTHBOUND													23.9263	(87.7983)	0.0000	(63.8721)	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600861.SH	01/17/2025	SDB3260123499	0	(2,600)	2.4351	(6,781.45)	(6,331.32)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.7304)	0.0000	1	(2.9148)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(15,200)	2.4351	(39,402.73)	(37,013.87)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(21.0694)	0.0000	1	(17.0694)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(100)	2.4351	(270.27)	(243.51)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1435)	0.0000	1	(0.1110)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(1,200)	2.4351	(3,170.96)	(2,922.15)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.7217)	0.0000	1	(1.3403)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(3,300)	2.4351	(8,720.14)	(8,035.91)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.7348)	0.0000	1	(3.6859)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(3,100)	2.4351	(8,191.65)	(7,548.88)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.4478)	0.0000	1	(3.4625)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(12,800)	2.4351	(33,823.59)	(31,169.57)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(18.3652)	0.0000	1	(14.2970)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(500)	2.4351	(1,321.23)	(1,217.56)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.7174)	0.0000	1	(0.5585)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(100)	2.4351	(264.25)	(243.51)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1435)	0.0000	1	(0.1117)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(300)	2.4351	(792.74)	(730.54)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4304)	0.0000	1	(0.3351)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(700)	2.4351	(1,849.73)	(1,704.59)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(1.0043)	0.0000	1	(0.7819)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(600)	2.4351	(1,585.48)	(1,461.07)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8609)	0.0000	1	(0.6702)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(800)	2.4351	(2,113.97)	(1,948.10)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1478)	0.0000	1	(0.8936)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(200)	2.4351	(528.49)	(487.02)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2870)	0.0000	1	(0.2234)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(448)	2.4351	(1,183.83)	(1,090.94)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6428)	0.0000	1	(0.5004)	02/07/2025
600861.SH	01/17/2025	SDB3260123499	0	(5,100)	2.4351	(13,476.59)	(12,419.13)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(7.3174)	0.0000	1	(5.6964)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(2,600)	2.3756	(6,781.45)	(6,176.59)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.6393)	0.0000	1	(2.8236)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600861.SH	01/16/2025	SDB3260123499	0	(15,200)	2.3756	(39,402.73)	(36,109.27)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(21.2757)	0.0000	1	(16.5364)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(100)	2.3756	(270.27)	(237.56)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1400)	0.0000	1	(0.1075)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(1,200)	2.3756	(3,170.96)	(2,850.73)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.6797)	0.0000	1	(1.2983)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(3,300)	2.3756	(8,720.14)	(7,839.51)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.6191)	0.0000	1	(3.5702)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(3,100)	2.3756	(8,191.65)	(7,364.39)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.3391)	0.0000	1	(3.3538)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(12,800)	2.3756	(33,823.59)	(30,407.81)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(17.9164)	0.0000	1	(13.8481)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(500)	2.3756	(1,321.23)	(1,187.81)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.6999)	0.0000	1	(0.5409)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(100)	2.3756	(264.25)	(237.56)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1400)	0.0000	1	(0.1082)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(300)	2.3756	(792.74)	(712.68)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4199)	0.0000	1	(0.3246)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(700)	2.3756	(1,849.73)	(1,662.93)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(0.9798)	0.0000	1	(0.7573)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(600)	2.3756	(1,585.48)	(1,425.37)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8398)	0.0000	1	(0.6491)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(800)	2.3756	(2,113.97)	(1,900.49)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1198)	0.0000	1	(0.8655)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(200)	2.3756	(528.49)	(475.12)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2799)	0.0000	1	(0.2164)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(448)	2.3756	(1,183.83)	(1,064.27)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6271)	0.0000	1	(0.4847)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(852)	2.3756	(2,251.38)	(2,024.02)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.1926)	0.0000	1	(0.9218)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(5,100)	2.3756	(13,476.59)	(12,115.61)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(7.1386)	0.0000	1	(5.5176)	02/07/2025
600861.SH	01/16/2025	SDB3260123499	0	(2,666)	2.3756	(7,044.82)	(6,333.38)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.7316)	0.0000	1	(2.8843)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(2,600)	2.3141	(6,781.45)	(6,016.71)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.5451)	0.0000	1	(2.7294)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(15,200)	2.3141	(39,402.73)	(35,174.61)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(20.7250)	0.0000	1	(15.9857)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(100)	2.3141	(270.27)	(231.41)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1363)	0.0000	1	(0.1038)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(1,200)	2.3141	(3,170.96)	(2,776.94)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.6362)	0.0000	1	(1.2548)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(3,300)	2.3141	(8,720.14)	(7,636.59)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.4995)	0.0000	1	(3.4507)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(3,100)	2.3141	(8,191.65)	(7,173.77)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.2268)	0.0000	1	(3.2415)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(12,800)	2.3141	(33,823.59)	(29,620.72)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(17.4526)	0.0000	1	(13.3844)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(500)	2.3141	(1,321.23)	(1,157.06)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.6817)	0.0000	1	(0.5228)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(100)	2.3141	(264.25)	(231.41)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1363)	0.0000	1	(0.1046)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(300)	2.3141	(792.74)	(694.24)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4090)	0.0000	1	(0.3137)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(700)	2.3141	(1,849.73)	(1,619.88)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(0.9544)	0.0000	1	(0.7320)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(600)	2.3141	(1,585.48)	(1,388.47)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8181)	0.0000	1	(0.6274)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(800)	2.3141	(2,113.97)	(1,851.30)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.0908)	0.0000	1	(0.8365)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(200)	2.3141	(528.49)	(462.82)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2727)	0.0000	1	(0.2091)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(448)	2.3141	(1,183.83)	(1,036.73)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6108)	0.0000	1	(0.4685)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(852)	2.3141	(2,251.38)	(1,971.63)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.1617)	0.0000	1	(0.8909)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(5,100)	2.3141	(13,476.59)	(11,802.01)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(6.9538)	0.0000	1	(5.3328)	02/07/2025
600861.SH	01/15/2025	SDB3260123499	0	(2,666)	2.3141	(7,044.82)	(6,169.44)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.6351)	0.0000	1	(2.7877)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(2,600)	2.3780	(6,781.45)	(6,182.85)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.6430)	0.0000	1	(2.8273)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(15,200)	2.3780	(39,402.73)	(36,145.92)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(21.2973)	0.0000	1	(16.5580)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(100)	2.3780	(270.27)	(237.80)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1401)	0.0000	1	(0.1076)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(1,200)	2.3780	(3,170.96)	(2,853.63)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.6814)	0.0000	1	(1.3000)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(3,300)	2.3780	(8,720.14)	(7,847.47)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.6238)	0.0000	1	(3.5749)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(3,100)	2.3780	(8,191.65)	(7,371.87)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.3435)	0.0000	1	(3.3582)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(12,800)	2.3780	(33,823.59)	(30,438.67)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(17.9345)	0.0000	1	(13.8663)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(500)	2.3780	(1,321.23)	(1,189.01)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.7006)	0.0000	1	(0.5417)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(100)	2.3780	(264.25)	(237.80)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1401)	0.0000	1	(0.1083)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(300)	2.3780	(792.74)	(713.41)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4203)	0.0000	1	(0.3250)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(700)	2.3780	(1,849.73)	(1,664.61)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(0.9808)	0.0000	1	(0.7583)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(600)	2.3780	(1,585.48)	(1,426.81)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8407)	0.0000	1	(0.6500)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(800)	2.3780	(2,113.97)	(1,902.42)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1209)	0.0000	1	(0.8666)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(200)	2.3780	(528.49)	(475.60)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2802)	0.0000	1	(0.2167)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(448)	2.3780	(1,183.83)	(1,065.35)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6277)	0.0000	1	(0.4853)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(852)	2.3780	(2,251.38)	(2,026.07)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.1938)	0.0000	1	(0.9230)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(5,100)	2.3780	(13,476.59)	(12,127.91)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(7.1458)	0.0000	1	(5.5249)	02/07/2025
600861.SH	01/14/2025	SDB3260123499	0	(2,666)	2.3780	(7,044.82)	(6,339.80)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.7354)	0.0000	1	(2.8881)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600861.SH	01/13/2025	SDB3260123499	0	(2,600)	2.3872	(6,781.45)	(6,206.82)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.6571)	0.0000	1	(2.8414)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(15,200)	2.3872	(39,402.73)	(36,286.03)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(21.3798)	0.0000	1	(16.6406)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(100)	2.3872	(270.27)	(238.72)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1407)	0.0000	1	(0.1081)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(1,200)	2.3872	(3,170.96)	(2,864.69)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.6879)	0.0000	1	(1.3065)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(3,300)	2.3872	(8,720.14)	(7,877.89)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.6417)	0.0000	1	(3.5928)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(3,100)	2.3872	(8,191.65)	(7,400.44)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.3604)	0.0000	1	(3.3751)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(12,800)	2.3872	(33,823.59)	(30,556.66)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(18.0041)	0.0000	1	(13.9358)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(500)	2.3872	(1,321.23)	(1,193.62)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.7033)	0.0000	1	(0.5444)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(100)	2.3872	(264.25)	(238.72)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1407)	0.0000	1	(0.1089)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(300)	2.3872	(792.74)	(716.17)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4220)	0.0000	1	(0.3266)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(700)	2.3872	(1,849.73)	(1,671.07)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(0.9846)	0.0000	1	(0.7621)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(600)	2.3872	(1,585.48)	(1,432.34)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8439)	0.0000	1	(0.6532)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(800)	2.3872	(2,113.97)	(1,909.79)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1253)	0.0000	1	(0.8710)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(200)	2.3872	(528.49)	(477.45)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2813)	0.0000	1	(0.2177)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(448)	2.3872	(1,183.83)	(1,069.48)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6301)	0.0000	1	(0.4878)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(852)	2.3872	(2,251.38)	(2,033.93)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.1984)	0.0000	1	(0.9276)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(5,100)	2.3872	(13,476.59)	(12,174.92)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(7.1735)	0.0000	1	(5.5526)	02/07/2025
600861.SH	01/13/2025	SDB3260123499	0	(2,666)	2.3872	(7,044.82)	(6,364.38)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.7499)	0.0000	1	(2.9026)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(2,600)	2.4235	(6,781.45)	(6,301.18)	0.0000	4.3300	(2,121.13)	0.00	2.4470	(11.1380)	0.0000	3	(8.6911)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(15,200)	2.4235	(39,402.73)	(36,837.69)	0.0000	4.3300	(2,121.13)	0.00	14.2178	(65.1146)	0.0000	3	(50.8968)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(100)	2.4235	(270.27)	(242.35)	0.0000	4.3300	(2,121.13)	0.00	0.0975	(0.4284)	0.0000	3	(0.3309)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(1,200)	2.4235	(3,170.96)	(2,908.24)	0.0000	4.3300	(2,121.13)	0.00	1.1442	(5.1406)	0.0000	3	(3.9964)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(3,300)	2.4235	(8,720.14)	(7,997.66)	0.0000	4.3300	(2,121.13)	0.00	3.1465	(14.1367)	0.0000	3	(10.9902)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(3,100)	2.4235	(8,191.65)	(7,512.95)	0.0000	4.3300	(2,121.13)	0.00	2.9558	(13.2800)	0.0000	3	(10.3241)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(12,800)	2.4235	(33,823.59)	(31,021.21)	0.0000	4.3300	(2,121.13)	0.00	12.2047	(54.8333)	0.0000	3	(42.6287)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(500)	2.4235	(1,321.23)	(1,211.77)	0.0000	4.3300	(2,121.13)	0.00	0.4767	(2.1419)	0.0000	3	(1.6652)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(100)	2.4235	(264.25)	(242.35)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4284)	0.0000	3	(0.3330)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(300)	2.4235	(792.74)	(727.06)	0.0000	4.3300	(2,121.13)	0.00	0.2860	(1.2852)	0.0000	3	(0.9991)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(700)	2.4235	(1,849.73)	(1,696.47)	0.0000	4.3300	(2,121.13)	0.00	0.6674	(2.9987)	0.0000	3	(2.3313)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(600)	2.4235	(1,585.48)	(1,454.12)	0.0000	4.3300	(2,121.13)	0.00	0.5721	(2.5703)	0.0000	3	(1.9982)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(800)	2.4235	(2,113.97)	(1,938.83)	0.0000	4.3300	(2,121.13)	0.00	0.7628	(3.4271)	0.0000	3	(2.6643)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(200)	2.4235	(528.49)	(484.71)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8568)	0.0000	3	(0.6661)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(448)	2.4235	(1,183.83)	(1,085.74)	0.0000	4.3300	(2,121.13)	0.00	0.4272	(1.9192)	0.0000	3	(1.4920)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(852)	2.4235	(2,251.38)	(2,064.85)	0.0000	4.3300	(2,121.13)	0.00	0.8124	(3.6498)	0.0000	3	(2.8375)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(5,100)	2.4235	(13,476.59)	(12,360.01)	0.0000	4.3300	(2,121.13)	0.00	4.8628	(21.8477)	0.0000	3	(16.9849)	02/07/2025
600861.SH	01/10/2025	SDB3260123499	0	(2,666)	2.4235	(7,044.82)	(6,461.14)	0.0000	4.3300	(2,121.13)	0.00	2.5420	(11.4208)	0.0000	3	(8.8788)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(2,600)	2.3923	(6,781.45)	(6,219.93)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.6648)	0.0000	1	(2.8491)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(15,200)	2.3923	(39,402.73)	(36,362.64)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(21.4250)	0.0000	1	(16.6857)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(100)	2.3923	(270.27)	(239.23)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1410)	0.0000	1	(0.1084)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(1,200)	2.3923	(3,170.96)	(2,870.73)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.6914)	0.0000	1	(1.3100)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(3,300)	2.3923	(8,720.14)	(7,894.52)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.6515)	0.0000	1	(3.6026)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(3,100)	2.3923	(8,191.65)	(7,416.06)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.3696)	0.0000	1	(3.3843)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(12,800)	2.3923	(33,823.59)	(30,621.17)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(18.0421)	0.0000	1	(13.9739)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(500)	2.3923	(1,321.23)	(1,196.14)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.7048)	0.0000	1	(0.5459)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(100)	2.3923	(264.25)	(239.23)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1410)	0.0000	1	(0.1092)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(300)	2.3923	(792.74)	(717.68)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4229)	0.0000	1	(0.3275)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(700)	2.3923	(1,849.73)	(1,674.60)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(0.9867)	0.0000	1	(0.7642)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(600)	2.3923	(1,585.48)	(1,435.37)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8457)	0.0000	1	(0.6550)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(800)	2.3923	(2,113.97)	(1,913.82)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1276)	0.0000	1	(0.8734)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(200)	2.3923	(528.49)	(478.46)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2819)	0.0000	1	(0.2183)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(448)	2.3923	(1,183.83)	(1,071.74)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6315)	0.0000	1	(0.4891)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(852)	2.3923	(2,251.38)	(2,038.22)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.2009)	0.0000	1	(0.9301)	02/07/2025
600861.SH	01/09/2025	SDB3260123499	0	(5,100)	2.3923	(13,476.59)	(12,200.60										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600861.SH	01/09/2025	SDB3260123499	0	(2,666)	2.3923	(7,044.82)	(6,377.82)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.7578)	0.0000	1	(2.9105)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(2,600)	2.5218	(6,781.45)	(6,556.75)	0.0000	4.3300	(2,121.13)	0.00	0.8157	(3.8633)	0.0000	1	(3.0476)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(15,200)	2.5218	(39,402.73)	(38,331.77)	0.0000	4.3300	(2,121.13)	0.00	4.7393	(22.5852)	0.0000	1	(17.8459)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(100)	2.5218	(270.27)	(252.18)	0.0000	4.3300	(2,121.13)	0.00	0.0325	(0.1486)	0.0000	1	(0.1161)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(1,200)	2.5218	(3,170.96)	(3,026.19)	0.0000	4.3300	(2,121.13)	0.00	0.3814	(1.7830)	0.0000	1	(1.4016)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(3,300)	2.5218	(8,720.14)	(8,322.03)	0.0000	4.3300	(2,121.13)	0.00	1.0488	(4.9034)	0.0000	1	(3.8545)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(3,100)	2.5218	(8,191.65)	(7,817.66)	0.0000	4.3300	(2,121.13)	0.00	0.9853	(4.6062)	0.0000	1	(3.6209)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(12,800)	2.5218	(33,823.59)	(32,279.39)	0.0000	4.3300	(2,121.13)	0.00	4.0682	(19.0191)	0.0000	1	(14.9509)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(500)	2.5218	(1,321.23)	(1,260.91)	0.0000	4.3300	(2,121.13)	0.00	0.1589	(0.7429)	0.0000	1	(0.5840)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(100)	2.5218	(264.25)	(252.18)	0.0000	4.3300	(2,121.13)	0.00	0.0318	(0.1486)	0.0000	1	(0.1168)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(300)	2.5218	(792.74)	(756.55)	0.0000	4.3300	(2,121.13)	0.00	0.0953	(0.4458)	0.0000	1	(0.3504)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(700)	2.5218	(1,849.73)	(1,765.28)	0.0000	4.3300	(2,121.13)	0.00	0.2225	(1.0401)	0.0000	1	(0.8176)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(600)	2.5218	(1,585.48)	(1,513.10)	0.0000	4.3300	(2,121.13)	0.00	0.1907	(0.8915)	0.0000	1	(0.7008)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(800)	2.5218	(2,113.97)	(2,017.46)	0.0000	4.3300	(2,121.13)	0.00	0.2543	(1.1887)	0.0000	1	(0.9344)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(200)	2.5218	(528.49)	(504.37)	0.0000	4.3300	(2,121.13)	0.00	0.0636	(0.2972)	0.0000	1	(0.2336)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(448)	2.5218	(1,183.83)	(1,129.78)	0.0000	4.3300	(2,121.13)	0.00	0.1424	(0.6657)	0.0000	1	(0.5233)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(852)	2.5218	(2,251.38)	(2,148.60)	0.0000	4.3300	(2,121.13)	0.00	0.2708	(1.2660)	0.0000	1	(0.9952)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(5,100)	2.5218	(13,476.59)	(12,861.32)	0.0000	4.3300	(2,121.13)	0.00	1.6209	(7.5779)	0.0000	1	(5.9570)	02/07/2025
600861.SH	01/08/2025	SDB3260123499	0	(2,666)	2.5218	(7,044.82)	(6,723.19)	0.0000	4.3300	(2,121.13)	0.00	0.8473	(3.9613)	0.0000	1	(3.1140)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(100)	2.7069	(270.27)	(270.69)	0.0000	4.3300	(2,078.28)	0.00	0.0325	(0.1563)	0.0000	1	(0.1238)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(1,200)	2.7069	(3,170.96)	(3,248.32)	0.0000	4.3300	(2,078.28)	0.00	0.3814	(1.8753)	0.0000	1	(1.4939)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(3,300)	2.7069	(8,720.14)	(8,932.87)	0.0000	4.3300	(2,078.28)	0.00	1.0488	(5.1570)	0.0000	1	(4.1081)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(3,100)	2.7069	(8,191.65)	(8,391.49)	0.0000	4.3300	(2,078.28)	0.00	0.9853	(4.8444)	0.0000	1	(3.8591)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(12,800)	2.7069	(33,823.59)	(34,648.72)	0.0000	4.3300	(2,078.28)	0.00	4.0682	(20.0027)	0.0000	1	(15.9345)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(500)	2.7069	(1,321.23)	(1,353.47)	0.0000	4.3300	(2,078.28)	0.00	0.1589	(0.7814)	0.0000	1	(0.6224)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(100)	2.7069	(264.25)	(270.69)	0.0000	4.3300	(2,078.28)	0.00	0.0318	(0.1563)	0.0000	1	(0.1245)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(300)	2.7069	(792.74)	(812.08)	0.0000	4.3300	(2,078.28)	0.00	0.0953	(0.4688)	0.0000	1	(0.3735)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(700)	2.7069	(1,849.73)	(1,894.85)	0.0000	4.3300	(2,078.28)	0.00	0.2225	(1.0939)	0.0000	1	(0.8714)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(600)	2.7069	(1,585.48)	(1,624.16)	0.0000	4.3300	(2,078.28)	0.00	0.1907	(0.9376)	0.0000	1	(0.7469)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(800)	2.7069	(2,113.97)	(2,165.54)	0.0000	4.3300	(2,078.28)	0.00	0.2543	(1.2502)	0.0000	1	(0.9959)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(200)	2.7069	(528.49)	(541.39)	0.0000	4.3300	(2,078.28)	0.00	0.0636	(0.3125)	0.0000	1	(0.2490)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(448)	2.7069	(1,183.83)	(1,212.71)	0.0000	4.3300	(2,078.28)	0.00	0.1424	(0.7001)	0.0000	1	(0.5577)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(852)	2.7069	(2,251.38)	(2,306.31)	0.0000	4.3300	(2,078.28)	0.00	0.2708	(1.3314)	0.0000	1	(1.0606)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(5,100)	2.7069	(13,476.59)	(13,805.35)	0.0000	4.3300	(2,078.28)	0.00	1.6209	(7.9698)	0.0000	1	(6.3489)	02/07/2025
600861.SH	01/07/2025	SDB3260123499	0	(2,666)	2.7069	(7,044.82)	(7,216.68)	0.0000	4.3300	(2,078.28)	0.00	0.8473	(4.1662)	0.0000	1	(3.3189)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(1,200)	2.6425	(3,170.96)	(3,170.96)	0.0000	4.3300	(2,077.91)	0.00	0.3814	(1.8303)	0.0000	1	(1.4489)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(3,300)	2.6425	(8,720.14)	(8,720.14)	0.0000	4.3300	(2,077.91)	0.00	1.0488	(5.0332)	0.0000	1	(3.9844)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(3,100)	2.6425	(8,191.65)	(8,191.65)	0.0000	4.3300	(2,077.91)	0.00	0.9853	(4.7282)	0.0000	1	(3.7429)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(12,800)	2.6425	(33,823.59)	(33,823.59)	0.0000	4.3300	(2,077.91)	0.00	4.0682	(19.5229)	0.0000	1	(15.4547)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(500)	2.6425	(1,321.23)	(1,321.23)	0.0000	4.3300	(2,077.91)	0.00	0.1589	(0.7626)	0.0000	1	(0.6037)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(100)	2.6425	(264.25)	(264.25)	0.0000	4.3300	(2,077.91)	0.00	0.0318	(0.1525)	0.0000	1	(0.1207)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(300)	2.6425	(792.74)	(792.74)	0.0000	4.3300	(2,077.91)	0.00	0.0953	(0.4576)	0.0000	1	(0.3622)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(700)	2.6425	(1,849.73)	(1,849.73)	0.0000	4.3300	(2,077.91)	0.00	0.2225	(1.0677)	0.0000	1	(0.8452)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(600)	2.6425	(1,585.48)	(1,585.48)	0.0000	4.3300	(2,077.91)	0.00	0.1907	(0.9151)	0.0000	1	(0.7244)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(800)	2.6425	(2,113.97)	(2,113.97)	0.0000	4.3300	(2,077.91)	0.00	0.2543	(1.2202)	0.0000	1	(0.9659)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(200)	2.6425	(528.49)	(528.49)	0.0000	4.3300	(2,077.91)	0.00	0.0636	(0.3050)	0.0000	1	(0.2415)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(448)	2.6425	(1,183.83)	(1,183.83)	0.0000	4.3300	(2,077.91)	0.00	0.1424	(0.6833)	0.0000	1	(0.5409)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(852)	2.6425	(2,251.38)	(2,251.38)	0.0000	4.3300	(2,077.91)	0.00	0.2708	(1.2995)	0.0000	1	(1.0287)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(5,100)	2.6425	(13,476.59)	(13,476.59)	0.0000	4.3300	(2,077.91)	0.00	1.6209	(7.7787)	0.0000	1	(6.1577)	02/07/2025
600861.SH	01/06/2025	SDB3260123499	0	(2,666)	2.6425	(7,044.82)	(7,044.82)	0.0000	4.3300	(2,077.91)	0.00	0.8473	(4.0663)	0.0000	1	(3.2189)	02/07/2025
TOTAL BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND													179.3757	(813.2553)	0.0000	(633.8797)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND																	
600246.SH	01/07/2025	SDB3265057896	0	(100)	1.0535	(105.35)	(105.35)	0.0000	4.3300	(1,900.00)	0.00	0.0127	(0.0556)	0.0000	1	(0.0429)	02/07/2025
600246.SH	01/07/2025	SDB3265057896	0	(4,700)	1.0464	(4,918.27)	(4,918.27)	0.0000	4.3300	(1,900.00)	0.00	0.5916	(2.5958)	0.0000	1	(2.0042)	02/07/2025
TOTAL BEIJING VANTONE REAL ESTATE CO LTD CMN CLASS A SERIES NORTHBOUND												0.6042	(2.6514)	0.0000		(2.0471)	
BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
300352.ZK	01/17/2025	SDB3265406645	0	(15,400)	0.6983	(9,908.99)	(10,753.47)	0.0000	4.3300	(1,592.54)	0.00	1.1918	(4.7570)	0.0000	1	(3.5652)	02/07/2025
300352.ZK	01/17/2025	SDB3265406645	0	(5,000)	0.6983	(3,192.22)	(3,491.39)	0.0000	4.3300	(1,592.54)	0.00	0.3840	(1.5445)	0.0000	1	(1.1605)	02/07/2025
300352.ZK	01/17/2025	SDB3265406645	0	(53,200)	0.6983	(35,297.19)	(37,148.34)	0.0000	4.3300	(1,592.54)	0.00	4.2455	(16.4334)	0.0000	1	(12.1879)	02/07/2025
300352.ZK	01/17/2025	SDB3265406645	0	(1,200)	0.6983	(788.17)	(837.93)	0.0000	4.3300	(1,592.54)	0.00	0.0948	(0.3707)	0.0000	1	(0.2759)	02/07/2025
300352.ZK	01/17/2025	SDB3265406645	0	(11,500)	0.6983	(7,666.21)	(8,030.19)	0.0000	4.3300	(1,592.54)	0.00	0.9221	(3.5523)	0.0000	1	(2.6303)	02/07/2025
300352.ZK	01/17/2025	SDB3265406645	0	(47,100)	0.6983	(31,546.83)	(32,888.85)	0.0000	4.3300	(1,592.54)	0.00	3.7944	(14.5491)	0.0000	1	(10.7547)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(15,400)	0.6514	(9,908.99)	(10,030.87)	0.0000	4.3300	(1,592.54)	0.00	1.1918	(4.4374)	0.0000	1	(3.2455)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(5,000)	0.6514	(3,192.22)	(3,256.78)	0.0000	4.3300	(1,592.54)	0.00	0.3840	(1.4407)	0.0000	1	(1.0568)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(53,200)	0.6514	(35,297.19)	(34,652.09)	0.0000	4.3300	(1,592.54)	0.00	4.2455	(15.3291)	0.0000	1	(11.0837)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(1,200)	0.6514	(788.17)	(781.63)	0.0000	4.3300	(1,592.54)	0.00	0.0948	(0.3458)	0.0000	1	(0.2510)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(11,500)	0.6514	(7,666.21)	(7,490.58)	0.0000	4.3300	(1,592.54)	0.00	0.9221	(3.3136)	0.0000	1	(2.3916)	02/07/2025
300352.ZK	01/16/2025	SDB3265406645	0	(47,100)	0.6514	(31,546.83)	(30,678.82)	0.0000	4.3300	(1,592.54)	0.00	3.7944	(13.5715)	0.0000	1	(9.7771)	02/07/2025
300352.ZK	01/15/2025	SDB3265406645	0	(53,200)	0.6458	(35,297.19)	(34,358.26)	0.0000	4.3300	(1,573.14)	0.00	4.2455	(15.0140)	0.0000	1	(10.7685)	02/07/2025
300352.ZK	01/15/2025	SDB3265406645	0	(1,200)	0.6458	(788.17)	(775.00)	0.0000	4.3300	(1,573.14)	0.00	0.0948	(0.3387)	0.0000	1	(0.2439)	02/07/2025
300352.ZK	01/15/2025	SDB3265406645	0	(11,500)	0.6458	(7,666.21)	(7,427.07)	0.0000	4.3300	(1,573.14)	0.00	0.9221	(3.2455)	0.0000	1	(2.3234)	02/07/2025
300352.ZK	01/15/2025	SDB3265406645	0	(47,100)	0.6458	(31,546.83)	(30,418.69)	0.0000	4.3300	(1,573.14)	0.00	3.7944	(13.2925)	0.0000	1	(9.4981)	02/07/2025
300352.ZK	01/14/2025	SDB3265406645	0	(11,500)	0.6666	(7,666.21)	(7,666.21)	0.0000	4.3300	(1,525.00)	0.00	0.9221	(3.2475)	0.0000	1	(2.3254)	02/07/2025
300352.ZK	01/14/2025	SDB3265406645	0	(47,100)	0.6698	(31,546.83)	(31,546.83)	0.0000	4.3300	(1,525.00)	0.00	3.7944	(13.3636)	0.0000	1	(9.5692)	02/07/2025
TOTAL BEIJING VRV SOFTWARE CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												35.0382	(128.1469)	0.0000		(93.1087)	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603392.SH	01/17/2025	SDB3260123644	0	(2,400)	9.4546	(23,093.12)	(22,691.16)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(13.0617)	0.0000	1	(10.2841)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(5,000)	9.4546	(48,110.67)	(47,273.25)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(27.2119)	0.0000	1	(21.4252)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(11,100)	9.4546	(106,805.69)	(104,946.60)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(60.4104)	0.0000	1	(47.5641)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(6,500)	9.4546	(62,543.87)	(61,455.22)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(35.3755)	0.0000	1	(27.8528)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(900)	9.4546	(8,659.92)	(8,509.18)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.8981)	0.0000	1	(3.8565)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(100)	9.4546	(962.21)	(945.46)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5442)	0.0000	1	(0.4285)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(100)	9.4546	(962.21)	(945.46)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5442)	0.0000	1	(0.4285)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(200)	9.4546	(1,924.43)	(1,890.93)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0885)	0.0000	1	(0.8570)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(300)	9.4546	(2,886.64)	(2,836.39)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6327)	0.0000	1	(1.2855)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(500)	9.4546	(4,811.07)	(4,727.32)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.7212)	0.0000	1	(2.1425)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(300)	9.4546	(2,886.64)	(2,836.39)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6327)	0.0000	1	(1.2855)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(1,600)	9.4546	(15,395.41)	(15,127.44)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.7078)	0.0000	1	(6.8561)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(100)	9.4546	(962.21)	(945.46)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5442)	0.0000	1	(0.4285)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(1,700)	9.4546	(16,357.63)	(16,072.90)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.2520)	0.0000	1	(7.2846)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(1,200)	9.4546	(11,546.56)	(11,345.58)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.5309)	0.0000	1	(5.1421)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(700)	9.4546	(6,735.49)	(6,618.25)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.8097)	0.0000	1	(2.9995)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(100)	9.4546	(962.21)	(945.46)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5442)	0.0000	1	(0.4285)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(200)	9.4546	(1,924.43)	(1,890.93)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0885)	0.0000	1	(0.8570)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(300)	9.4546	(2,886.64)	(2,836.39)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6327)	0.0000	1	(1.2855)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(1,800)	9.4546	(17,319.84)	(17,018.37)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.7963)	0.0000	1	(7.7131)	02/07/2025
603392.SH	01/17/2025	SDB3260123644	0	(1,500)	9.4546	(14,433.20)	(14,181.97)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.1636)	0.0000	1	(6.4276)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(2,400)	9.3107	(23,093.12)	(22,345.69)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(12.8629)	0.0000	1	(10.0853)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(5,000)	9.3107	(48,110.67)	(46,553.53)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(26.7976)	0.0000	1	(21.0110)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(11,100)	9.3107	(106,805.69)	(103,348.84)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(59.4907)	0.0000	1	(46.6443)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(6,500)	9.3107	(62,543.87)	(60,519.59)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(34.8369)	0.0000	1	(27.3142)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(900)	9.3107	(8,659.92)	(8,379.64)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.8236)	0.0000	1	(3.7820)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(100)	9.3107	(962.21)	(931.07)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5360)	0.0000	1	(0.4202)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603392.SH	01/16/2025	SDB3260123644	0	(100)	9.3107	(962.21)	(931.07)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5360)	0.0000	1	(0.4202)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(200)	9.3107	(1,924.43)	(1,862.14)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0719)	0.0000	1	(0.8404)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(300)	9.3107	(2,886.64)	(2,793.21)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6079)	0.0000	1	(1.2607)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(500)	9.3107	(4,811.07)	(4,655.35)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.6798)	0.0000	1	(2.1011)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(300)	9.3107	(2,886.64)	(2,793.21)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6079)	0.0000	1	(1.2607)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(1,600)	9.3107	(15,395.41)	(14,897.13)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.5752)	0.0000	1	(6.7235)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(100)	9.3107	(962.21)	(931.07)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5360)	0.0000	1	(0.4202)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(1,700)	9.3107	(16,357.63)	(15,828.20)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.1112)	0.0000	1	(7.1437)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(1,200)	9.3107	(11,546.56)	(11,172.85)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.4314)	0.0000	1	(5.0426)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(700)	9.3107	(6,735.49)	(6,517.49)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.7517)	0.0000	1	(2.9415)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(100)	9.3107	(962.21)	(931.07)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5360)	0.0000	1	(0.4202)	02/07/2025
603392.RIC	01/16/2025	SDB3260123644	0	(200)	9.3107	(1,924.43)	(1,862.14)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0719)	0.0000	1	(0.8404)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(300)	9.3107	(2,886.64)	(2,793.21)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6079)	0.0000	1	(1.2607)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(1,800)	9.3107	(17,319.84)	(16,759.27)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.6471)	0.0000	1	(7.5639)	02/07/2025
603392.SH	01/16/2025	SDB3260123644	0	(1,500)	9.3107	(14,433.20)	(13,966.06)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.0393)	0.0000	1	(6.3033)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(2,400)	9.2293	(23,093.12)	(22,150.28)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(12.7504)	0.0000	1	(9.9728)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(5,000)	9.2293	(48,110.67)	(46,146.42)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(26.5633)	0.0000	1	(20.7766)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(11,100)	9.2293	(106,805.69)	(102,445.05)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(58.9704)	0.0000	1	(46.1241)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(6,500)	9.2293	(62,543.87)	(59,990.35)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(34.5322)	0.0000	1	(27.0096)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(900)	9.2293	(8,659.92)	(8,306.36)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.7814)	0.0000	1	(3.7398)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(100)	9.2293	(962.21)	(922.93)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5313)	0.0000	1	(0.4155)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(100)	9.2293	(962.21)	(922.93)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5313)	0.0000	1	(0.4155)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(200)	9.2293	(1,924.43)	(1,845.86)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0625)	0.0000	1	(0.8311)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(300)	9.2293	(2,886.64)	(2,768.79)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5938)	0.0000	1	(1.2466)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(500)	9.2293	(4,811.07)	(4,614.64)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.6563)	0.0000	1	(2.0777)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(300)	9.2293	(2,886.64)	(2,768.79)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5938)	0.0000	1	(1.2466)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(1,600)	9.2293	(15,395.41)	(14,766.85)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.5002)	0.0000	1	(6.6485)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(100)	9.2293	(962.21)	(922.93)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5313)	0.0000	1	(0.4155)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(1,700)	9.2293	(16,357.63)	(15,689.78)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.0315)	0.0000	1	(7.0640)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(1,200)	9.2293	(11,546.56)	(11,075.14)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.3752)	0.0000	1	(4.9864)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(700)	9.2293	(6,735.49)	(6,460.50)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.7189)	0.0000	1	(2.9087)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(100)	9.2293	(962.21)	(922.93)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5313)	0.0000	1	(0.4155)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(200)	9.2293	(1,924.43)	(1,845.86)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0625)	0.0000	1	(0.8311)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(300)	9.2293	(2,886.64)	(2,768.79)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5938)	0.0000	1	(1.2466)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(1,800)	9.2293	(17,319.84)	(16,612.71)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.5628)	0.0000	1	(7.4796)	02/07/2025
603392.SH	01/15/2025	SDB3260123644	0	(1,500)	9.2293	(14,433.20)	(13,843.93)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(7.9690)	0.0000	1	(6.2330)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(2,400)	9.3638	(23,093.12)	(22,473.12)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(12.9362)	0.0000	1	(10.1586)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(5,000)	9.3638	(48,110.67)	(46,818.99)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(26.9504)	0.0000	1	(21.1638)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(11,100)	9.3638	(106,805.69)	(103,938.16)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(59.8299)	0.0000	1	(46.9836)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(6,500)	9.3638	(62,543.87)	(60,864.69)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(35.0355)	0.0000	1	(27.5129)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(900)	9.3638	(8,659.92)	(8,427.42)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.8511)	0.0000	1	(3.8095)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(100)	9.3638	(962.21)	(936.38)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5390)	0.0000	1	(0.4233)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(100)	9.3638	(962.21)	(936.38)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5390)	0.0000	1	(0.4233)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(200)	9.3638	(1,924.43)	(1,872.76)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0780)	0.0000	1	(0.8466)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(300)	9.3638	(2,886.64)	(2,809.14)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6170)	0.0000	1	(1.2698)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(500)	9.3638	(4,811.07)	(4,681.90)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.6950)	0.0000	1	(2.1164)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(300)	9.3638	(2,886.64)	(2,809.14)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6170)	0.0000	1	(1.2698)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(1,600)	9.3638	(15,395.41)	(14,982.08)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.6241)	0.0000	1	(6.7724)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(100)	9.3638	(962.21)	(936.38)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5390)	0.0000	1	(0.4233)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(1,700)	9.3638	(16,357.63)	(15,918.46)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.1631)	0.0000	1	(7.1957)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(1,200)	9.3638	(11,546.56)	(11,236.56)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.4681)	0.0000	1	(5.0793)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(700)	9.3638	(6,735.49)	(6,554.66)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.7731)	0.0000	1	(2.9629)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(100)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603392.SH	01/14/2025	SDB3260123644	0	(200)	9.3638	(1,924.43)	(1,872.76)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0780)	0.0000	1	(0.8466)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(300)	9.3638	(2,886.64)	(2,809.14)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6170)	0.0000	1	(1.2698)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(1,800)	9.3638	(17,319.84)	(16,854.84)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.7021)	0.0000	1	(7.6190)	02/07/2025
603392.SH	01/14/2025	SDB3260123644	0	(1,500)	9.3638	(14,433.20)	(14,045.70)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.0851)	0.0000	1	(6.3491)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(2,400)	9.4387	(23,093.12)	(22,652.91)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(13.0397)	0.0000	1	(10.2621)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(5,000)	9.4387	(48,110.67)	(47,193.57)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(27.1660)	0.0000	1	(21.3794)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(11,100)	9.4387	(106,805.69)	(104,769.71)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(60.3086)	0.0000	1	(47.4622)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(6,500)	9.4387	(62,543.87)	(61,351.63)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(35.3158)	0.0000	1	(27.7932)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(900)	9.4387	(8,659.92)	(8,494.84)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.8899)	0.0000	1	(3.8483)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(100)	9.4387	(962.21)	(943.87)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5433)	0.0000	1	(0.4276)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(100)	9.4387	(962.21)	(943.87)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5433)	0.0000	1	(0.4276)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(200)	9.4387	(1,924.43)	(1,887.74)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0866)	0.0000	1	(0.8552)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(300)	9.4387	(2,886.64)	(2,831.61)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6300)	0.0000	1	(1.2828)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(500)	9.4387	(4,811.07)	(4,719.36)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.7166)	0.0000	1	(2.1379)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(300)	9.4387	(2,886.64)	(2,831.61)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6300)	0.0000	1	(1.2828)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(1,600)	9.4387	(15,395.41)	(15,101.94)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.6931)	0.0000	1	(6.8414)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(100)	9.4387	(962.21)	(943.87)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5433)	0.0000	1	(0.4276)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(1,700)	9.4387	(16,357.63)	(16,045.81)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.2364)	0.0000	1	(7.2690)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(1,200)	9.4387	(11,546.56)	(11,326.46)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.5198)	0.0000	1	(5.1311)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(700)	9.4387	(6,735.49)	(6,607.10)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.8032)	0.0000	1	(2.9931)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(100)	9.4387	(962.21)	(943.87)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5433)	0.0000	1	(0.4276)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(200)	9.4387	(1,924.43)	(1,887.74)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0866)	0.0000	1	(0.8552)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(300)	9.4387	(2,886.64)	(2,831.61)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6300)	0.0000	1	(1.2828)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(1,800)	9.4387	(17,319.84)	(16,989.68)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.7798)	0.0000	1	(7.6966)	02/07/2025
603392.SH	01/13/2025	SDB3260123644	0	(1,500)	9.4387	(14,433.20)	(14,158.07)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.1498)	0.0000	1	(6.4138)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(2,400)	9.2307	(23,093.12)	(22,153.64)	0.0000	4.3300	(2,072.27)	0.00	8.3328	(38.2569)	0.0000	3	(29.9241)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(5,000)	9.2307	(48,110.67)	(46,153.42)	0.0000	4.3300	(2,072.27)	0.00	17.3599	(79.7019)	0.0000	3	(62.3419)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(11,100)	9.2307	(106,805.69)	(102,460.60)	0.0000	4.3300	(2,072.27)	0.00	38.5391	(176.9382)	0.0000	3	(138.3991)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(6,500)	9.2307	(62,543.87)	(59,999.45)	0.0000	4.3300	(2,072.27)	0.00	22.5679	(103.6124)	0.0000	3	(81.0445)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(900)	9.2307	(8,659.92)	(8,307.62)	0.0000	4.3300	(2,072.27)	0.00	3.1248	(14.3463)	0.0000	3	(11.2215)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(100)	9.2307	(962.21)	(923.07)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5940)	0.0000	3	(1.2468)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(100)	9.2307	(962.21)	(923.07)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5940)	0.0000	3	(1.2468)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(200)	9.2307	(1,924.43)	(1,846.14)	0.0000	4.3300	(2,072.27)	0.00	0.6944	(3.1881)	0.0000	3	(2.4937)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(300)	9.2307	(2,886.64)	(2,769.21)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.7821)	0.0000	3	(3.7405)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(500)	9.2307	(4,811.07)	(4,615.34)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(7.9702)	0.0000	3	(6.2342)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(300)	9.2307	(2,886.64)	(2,769.21)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.7821)	0.0000	3	(3.7405)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(1,600)	9.2307	(15,395.41)	(14,769.10)	0.0000	4.3300	(2,072.27)	0.00	5.5552	(25.5046)	0.0000	3	(19.9494)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(100)	9.2307	(962.21)	(923.07)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5940)	0.0000	3	(1.2468)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(1,700)	9.2307	(16,357.63)	(15,692.16)	0.0000	4.3300	(2,072.27)	0.00	5.9024	(27.0986)	0.0000	3	(21.1963)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(1,200)	9.2307	(11,546.56)	(11,076.82)	0.0000	4.3300	(2,072.27)	0.00	4.1664	(19.1285)	0.0000	3	(14.9621)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(700)	9.2307	(6,735.49)	(6,461.48)	0.0000	4.3300	(2,072.27)	0.00	2.4304	(11.1583)	0.0000	3	(8.7279)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(100)	9.2307	(962.21)	(923.07)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.5940)	0.0000	3	(1.2468)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(200)	9.2307	(1,924.43)	(1,846.14)	0.0000	4.3300	(2,072.27)	0.00	0.6944	(3.1881)	0.0000	3	(2.4937)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(300)	9.2307	(2,886.64)	(2,769.21)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.7821)	0.0000	3	(3.7405)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(1,800)	9.2307	(17,319.84)	(16,615.23)	0.0000	4.3300	(2,072.27)	0.00	6.2496	(28.6927)	0.0000	3	(22.4431)	02/07/2025
603392.SH	01/10/2025	SDB3260123644	0	(1,500)	9.2307	(14,433.20)	(13,846.03)	0.0000	4.3300	(2,072.27)	0.00	5.2080	(23.9106)	0.0000	3	(18.7026)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(2,400)	9.4726	(23,093.12)	(22,734.27)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(13.0865)	0.0000	1	(10.3089)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(5,000)	9.4726	(48,110.67)	(47,363.06)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(27.2636)	0.0000	1	(21.4769)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(11,100)	9.4726	(106,805.69)	(105,145.98)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(60.5252)	0.0000	1	(47.6788)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(6,500)	9.4726	(62,543.87)	(61,571.97)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(35.4427)	0.0000	1	(27.9200)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(900)	9.4726	(8,659.92)	(8,525.35)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.9074)	0.0000	1	(3.8659)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(100)	9.4726	(962.21)	(947.26)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5453)	0.0000	1	(0.4295)	02/07/2025
603392.SH																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603392.SH	01/09/2025	SDB3260123644	0	(200)	9.4726	(1,924.43)	(1,894.52)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0905)	0.0000	1	(0.8591)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(300)	9.4726	(2,886.64)	(2,841.78)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6358)	0.0000	1	(1.2886)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(500)	9.4726	(4,811.07)	(4,736.31)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.7264)	0.0000	1	(2.1477)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(300)	9.4726	(2,886.64)	(2,841.78)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6358)	0.0000	1	(1.2886)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(1,600)	9.4726	(15,395.41)	(15,156.18)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.7243)	0.0000	1	(6.8726)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(100)	9.4726	(962.21)	(947.26)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5453)	0.0000	1	(0.4295)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(1,700)	9.4726	(16,357.63)	(16,103.44)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.2696)	0.0000	1	(7.3022)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(1,200)	9.4726	(11,546.56)	(11,367.13)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.5433)	0.0000	1	(5.1545)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(700)	9.4726	(6,735.49)	(6,630.83)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.8169)	0.0000	1	(3.0068)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(100)	9.4726	(962.21)	(947.26)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5453)	0.0000	1	(0.4295)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(200)	9.4726	(1,924.43)	(1,894.52)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.0905)	0.0000	1	(0.8591)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(300)	9.4726	(2,886.64)	(2,841.78)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6358)	0.0000	1	(1.2886)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(1,800)	9.4726	(17,319.84)	(17,050.70)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.8149)	0.0000	1	(7.7317)	02/07/2025
603392.SH	01/09/2025	SDB3260123644	0	(1,500)	9.4726	(14,433.20)	(14,208.92)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.1791)	0.0000	1	(6.4431)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(2,400)	9.6347	(23,093.12)	(23,123.39)	0.0000	4.3300	(2,072.27)	0.00	2.7776	(13.3105)	0.0000	1	(10.5329)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(5,000)	9.6347	(48,110.67)	(48,173.72)	0.0000	4.3300	(2,072.27)	0.00	5.7866	(27.7302)	0.0000	1	(21.9436)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(11,100)	9.6347	(106,805.69)	(106,945.66)	0.0000	4.3300	(2,072.27)	0.00	12.8464	(61.5611)	0.0000	1	(48.7148)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(6,500)	9.6347	(62,543.87)	(62,625.84)	0.0000	4.3300	(2,072.27)	0.00	7.5226	(36.0493)	0.0000	1	(28.5267)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(900)	9.6347	(8,659.92)	(8,671.27)	0.0000	4.3300	(2,072.27)	0.00	1.0416	(4.9914)	0.0000	1	(3.9498)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(100)	9.6347	(962.21)	(963.47)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5546)	0.0000	1	(0.4389)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(100)	9.6347	(962.21)	(963.47)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5546)	0.0000	1	(0.4389)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(200)	9.6347	(1,924.43)	(1,926.95)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.1092)	0.0000	1	(0.8777)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(300)	9.6347	(2,886.64)	(2,890.42)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6638)	0.0000	1	(1.3166)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(500)	9.6347	(4,811.07)	(4,817.37)	0.0000	4.3300	(2,072.27)	0.00	0.5787	(2.7730)	0.0000	1	(2.1944)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(300)	9.6347	(2,886.64)	(2,890.42)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6638)	0.0000	1	(1.3166)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(1,600)	9.6347	(15,395.41)	(15,415.59)	0.0000	4.3300	(2,072.27)	0.00	1.8517	(8.8737)	0.0000	1	(7.0219)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(100)	9.6347	(962.21)	(963.47)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5546)	0.0000	1	(0.4389)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(1,700)	9.6347	(16,357.63)	(16,379.06)	0.0000	4.3300	(2,072.27)	0.00	1.9675	(9.4283)	0.0000	1	(7.4608)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(1,200)	9.6347	(11,546.56)	(11,561.69)	0.0000	4.3300	(2,072.27)	0.00	1.3888	(6.6553)	0.0000	1	(5.2665)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(700)	9.6347	(6,735.49)	(6,744.32)	0.0000	4.3300	(2,072.27)	0.00	0.8101	(3.8822)	0.0000	1	(3.0721)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(100)	9.6347	(962.21)	(963.47)	0.0000	4.3300	(2,072.27)	0.00	0.1157	(0.5546)	0.0000	1	(0.4389)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(200)	9.6347	(1,924.43)	(1,926.95)	0.0000	4.3300	(2,072.27)	0.00	0.2315	(1.1092)	0.0000	1	(0.8777)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(300)	9.6347	(2,886.64)	(2,890.42)	0.0000	4.3300	(2,072.27)	0.00	0.3472	(1.6638)	0.0000	1	(1.3166)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(1,800)	9.6347	(17,319.84)	(17,342.54)	0.0000	4.3300	(2,072.27)	0.00	2.0832	(9.9829)	0.0000	1	(7.8997)	02/07/2025
603392.SH	01/08/2025	SDB3260123644	0	(1,500)	9.6347	(14,433.20)	(14,452.12)	0.0000	4.3300	(2,072.27)	0.00	1.7360	(8.3191)	0.0000	1	(6.5831)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(2,400)	9.1962	(23,093.12)	(22,070.85)	0.0000	4.3300	(2,072.37)	0.00	2.7776	(12.7053)	0.0000	1	(9.9277)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(5,000)	9.1962	(48,110.67)	(45,980.94)	0.0000	4.3300	(2,072.37)	0.00	5.7866	(26.4693)	0.0000	1	(20.6826)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(11,100)	9.1962	(106,805.69)	(102,077.69)	0.0000	4.3300	(2,072.37)	0.00	12.8464	(58.7618)	0.0000	1	(45.9155)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(6,500)	9.1962	(62,543.87)	(59,775.22)	0.0000	4.3300	(2,072.37)	0.00	7.5226	(34.4101)	0.0000	1	(26.8874)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(900)	9.1962	(8,659.92)	(8,276.57)	0.0000	4.3300	(2,072.37)	0.00	1.0416	(4.7645)	0.0000	1	(3.7229)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(100)	9.1962	(962.21)	(919.62)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5294)	0.0000	1	(0.4137)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(100)	9.1962	(962.21)	(919.62)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5294)	0.0000	1	(0.4137)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(200)	9.1962	(1,924.43)	(1,839.24)	0.0000	4.3300	(2,072.37)	0.00	0.2315	(1.0588)	0.0000	1	(0.8273)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(300)	9.1962	(2,886.64)	(2,758.86)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.5882)	0.0000	1	(1.2410)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(500)	9.1962	(4,811.07)	(4,598.09)	0.0000	4.3300	(2,072.37)	0.00	0.5787	(2.6469)	0.0000	1	(2.0683)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(300)	9.1962	(2,886.64)	(2,758.86)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.5882)	0.0000	1	(1.2410)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(1,600)	9.1962	(15,395.41)	(14,713.90)	0.0000	4.3300	(2,072.37)	0.00	1.8517	(8.4702)	0.0000	1	(6.6184)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(100)	9.1962	(962.21)	(919.62)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5294)	0.0000	1	(0.4137)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(400)	9.1962	(3,848.85)	(3,678.48)	0.0000	4.3300	(2,072.37)	0.00	0.4629	(2.1175)	0.0000	1	(1.6546)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(300)	9.1962	(2,886.64)	(2,758.86)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.5882)	0.0000	1	(1.2410)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(1,700)	9.1962	(16,357.63)	(15,633.52)	0.0000	4.3300	(2,072.37)	0.00	1.9675	(8.9996)	0.0000	1	(7.0321)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(700)	9.1962	(6,735.49)	(6,437.33)	0.0000	4.3300	(2,072.37)	0.00	0.8101	(3.7057)	0.0000	1	(2.8956)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(1,200)	9.1962	(11,546.56)	(11,035.43)</										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603392.SH	01/07/2025	SDB3260123644	0	(700)	9.1962	(6,735.49)	(6,437.33)	0.0000	4.3300	(2,072.37)	0.00	0.8101	(3.7057)	0.0000	1	(2.8956)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(100)	9.1962	(962.21)	(919.62)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5294)	0.0000	1	(0.4137)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(200)	9.1962	(1,924.43)	(1,839.24)	0.0000	4.3300	(2,072.37)	0.00	0.2315	(1.0588)	0.0000	1	(0.8273)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(300)	9.1962	(2,886.64)	(2,758.86)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.5882)	0.0000	1	(1.2410)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(1,800)	9.1962	(17,319.84)	(16,553.14)	0.0000	4.3300	(2,072.37)	0.00	2.0832	(9.5289)	0.0000	1	(7.4458)	02/07/2025
603392.SH	01/07/2025	SDB3260123644	0	(1,500)	9.1962	(14,433.20)	(13,794.28)	0.0000	4.3300	(2,072.37)	0.00	1.7360	(7.9408)	0.0000	1	(6.2048)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(2,400)	9.6221	(23,093.12)	(23,093.12)	0.0000	4.3300	(2,072.37)	0.00	2.7776	(13.2937)	0.0000	1	(10.5161)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(5,000)	9.6221	(48,110.67)	(48,110.67)	0.0000	4.3300	(2,072.37)	0.00	5.7866	(27.6953)	0.0000	1	(21.9086)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(11,100)	9.6221	(106,805.69)	(106,805.69)	0.0000	4.3300	(2,072.37)	0.00	12.8464	(61.4835)	0.0000	1	(48.6372)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(6,500)	9.6221	(62,543.87)	(62,543.87)	0.0000	4.3300	(2,072.37)	0.00	7.5226	(36.0039)	0.0000	1	(28.4812)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(900)	9.6221	(8,659.92)	(8,659.92)	0.0000	4.3300	(2,072.37)	0.00	1.0416	(4.9852)	0.0000	1	(3.9436)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(100)	9.6221	(962.21)	(962.21)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5539)	0.0000	1	(0.4382)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(100)	9.6221	(962.21)	(962.21)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5539)	0.0000	1	(0.4382)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(200)	9.6221	(1,924.43)	(1,924.43)	0.0000	4.3300	(2,072.37)	0.00	0.2315	(1.1078)	0.0000	1	(0.8763)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(300)	9.6221	(2,886.64)	(2,886.64)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.6617)	0.0000	1	(1.3145)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(500)	9.6221	(4,811.07)	(4,811.07)	0.0000	4.3300	(2,072.37)	0.00	0.5787	(2.7695)	0.0000	1	(2.1909)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(300)	9.6221	(2,886.64)	(2,886.64)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.6617)	0.0000	1	(1.3145)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(1,600)	9.6221	(15,395.41)	(15,395.41)	0.0000	4.3300	(2,072.37)	0.00	1.8517	(8.8625)	0.0000	1	(7.0108)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(100)	9.6221	(962.21)	(962.21)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5539)	0.0000	1	(0.4382)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(400)	9.6221	(3,848.85)	(3,848.85)	0.0000	4.3300	(2,072.37)	0.00	0.4629	(2.2156)	0.0000	1	(1.7527)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(300)	9.6221	(2,886.64)	(2,886.64)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.6617)	0.0000	1	(1.3145)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(1,700)	9.6221	(16,357.63)	(16,357.63)	0.0000	4.3300	(2,072.37)	0.00	1.9675	(9.4164)	0.0000	1	(7.4489)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(700)	9.6221	(6,735.49)	(6,735.49)	0.0000	4.3300	(2,072.37)	0.00	0.8101	(3.8773)	0.0000	1	(3.0672)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(1,200)	9.6221	(11,546.56)	(11,546.56)	0.0000	4.3300	(2,072.37)	0.00	1.3888	(6.6469)	0.0000	1	(5.2581)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(700)	9.6221	(6,735.49)	(6,735.49)	0.0000	4.3300	(2,072.37)	0.00	0.8101	(3.8773)	0.0000	1	(3.0672)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(100)	9.6221	(962.21)	(962.21)	0.0000	4.3300	(2,072.37)	0.00	0.1157	(0.5539)	0.0000	1	(0.4382)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(200)	9.6221	(1,924.43)	(1,924.43)	0.0000	4.3300	(2,072.37)	0.00	0.2315	(1.1078)	0.0000	1	(0.8763)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(300)	9.6221	(2,886.64)	(2,886.64)	0.0000	4.3300	(2,072.37)	0.00	0.3472	(1.6617)	0.0000	1	(1.3145)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(1,800)	9.6221	(17,319.84)	(17,319.84)	0.0000	4.3300	(2,072.37)	0.00	2.0832	(9.9703)	0.0000	1	(7.8871)	02/07/2025
603392.SH	01/06/2025	SDB3260123644	0	(1,500)	9.6221	(14,433.20)	(14,433.20)	0.0000	4.3300	(2,072.37)	0.00	1.7360	(8.3086)	0.0000	1	(6.5726)	02/07/2025
TOTAL BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND												511.5394	(2,383.5483)	0.0000		(1,872.0089)	
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND																	
000729.ZK	01/17/2025	SDB3265057929	0	(3,800)	1.5381	(6,181.75)	(5,844.84)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9336)	0.0000	1	(0.1900)	02/07/2025
000729.ZK	01/17/2025	SDB3265057929	0	(11,300)	1.5381	(18,713.12)	(17,380.71)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.7761)	0.0000	1	(0.5253)	02/07/2025
000729.ZK	01/16/2025	SDB3265057929	0	(3,800)	1.5312	(6,181.75)	(5,818.41)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9293)	0.0000	1	(0.1858)	02/07/2025
000729.ZK	01/16/2025	SDB3265057929	0	(11,300)	1.5312	(18,713.12)	(17,302.11)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.7635)	0.0000	1	(0.5128)	02/07/2025
000729.ZK	01/16/2025	SDB3265057929	0	(400)	1.5312	(662.41)	(612.46)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.0978)	0.0000	1	(0.0182)	02/07/2025
000729.ZK	01/15/2025	SDB3265057929	0	(3,800)	1.5446	(6,181.75)	(5,869.32)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9375)	0.0000	1	(0.1939)	02/07/2025
000729.ZK	01/15/2025	SDB3265057929	0	(11,300)	1.5446	(18,713.12)	(17,453.52)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.7877)	0.0000	1	(0.5369)	02/07/2025
000729.ZK	01/15/2025	SDB3265057929	0	(400)	1.5446	(662.41)	(617.82)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.0987)	0.0000	1	(0.0190)	02/07/2025
000729.ZK	01/14/2025	SDB3265057929	0	(3,800)	1.5727	(6,181.75)	(5,976.07)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9545)	0.0000	1	(0.2110)	02/07/2025
000729.ZK	01/14/2025	SDB3265057929	0	(11,300)	1.5727	(18,713.12)	(17,770.94)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.8384)	0.0000	1	(0.5876)	02/07/2025
000729.ZK	01/14/2025	SDB3265057929	0	(400)	1.5727	(662.41)	(629.06)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.1005)	0.0000	1	(0.0208)	02/07/2025
000729.ZK	01/13/2025	SDB3265057929	0	(3,800)	1.5829	(6,181.75)	(6,014.92)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9607)	0.0000	1	(0.2172)	02/07/2025
000729.ZK	01/13/2025	SDB3265057929	0	(11,300)	1.5829	(18,713.12)	(17,886.46)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.8569)	0.0000	1	(0.6061)	02/07/2025
000729.ZK	01/13/2025	SDB3265057929	0	(400)	1.5829	(662.41)	(633.15)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.1011)	0.0000	1	(0.0215)	02/07/2025
000729.ZK	01/10/2025	SDB3265057929	0	(3,800)	1.5771	(6,181.75)	(5,992.86)	0.0000	4.3300	(575.00)	0.00	2.2306	(2.8716)	0.0000	3	(0.6410)	02/07/2025
000729.ZK	01/10/2025	SDB3265057929	0	(11,300)	1.5771	(18,713.12)	(17,820.87)	0.0000	4.3300	(575.00)	0.00	6.7523	(8.5392)	0.0000	3	(1.7868)	02/07/2025
000729.ZK	01/10/2025	SDB3265057929	0	(400)	1.5771	(662.41)	(630.83)	0.0000	4.3300	(575.00)	0.00	0.2390	(0.3023)	0.0000	3	(0.0633)	02/07/2025
000729.ZK	01/09/2025	SDB3265057929	0	(3,800)	1.5808	(6,181.75)	(6,007.07)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9595)	0.0000	1	(0.2159)	02/07/2025
000729.ZK	01/09/2025	SDB3265057929	0	(11,300)	1.5808	(18,713.12)	(17,863.12)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.8531)	0.0000	1	(0.6024)	02/07/2025
000729.ZK	01/09/2025	SDB3265057929	0	(400)	1.5808	(662.41)	(632.32)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.1010)	0.0000	1	(0.0213)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000729.ZK	01/08/2025	SDB3265057929	0	(3,800)	1.6017	(6,181.75)	(6,086.46)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9721)	0.0000	1	(0.2286)	02/07/2025
000729.ZK	01/08/2025	SDB3265057929	0	(11,300)	1.6017	(18,713.12)	(18,099.22)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.8908)	0.0000	1	(0.6401)	02/07/2025
000729.ZK	01/08/2025	SDB3265057929	0	(400)	1.6017	(662.41)	(640.68)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.1023)	0.0000	1	(0.0227)	02/07/2025
000729.ZK	01/07/2025	SDB3265057929	0	(3,800)	1.6268	(6,181.75)	(6,181.75)	0.0000	4.3300	(575.00)	0.00	0.7435	(0.9874)	0.0000	1	(0.2438)	02/07/2025
000729.ZK	01/07/2025	SDB3265057929	0	(11,300)	1.6560	(18,713.12)	(18,713.12)	0.0000	4.3300	(575.00)	0.00	2.2508	(2.9889)	0.0000	1	(0.7381)	02/07/2025
000729.ZK	01/07/2025	SDB3265057929	0	(400)	1.6560	(662.41)	(662.41)	0.0000	4.3300	(575.00)	0.00	0.0797	(0.1058)	0.0000	1	(0.0261)	02/07/2025
TOTAL BEIJING YANJING BREWERY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND												33.7340	(42.8103)	0.0000		(9.0763)	
BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688608.SH	01/17/2025	SDB3262800208	0	(300)	45.1907	(13,329.92)	(13,557.20)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.8522)	0.0000	1	(3.2489)	02/07/2025
688608.SH	01/17/2025	SDB3262800208	0	(400)	45.1907	(17,773.23)	(18,076.27)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.4696)	0.0000	1	(4.3319)	02/07/2025
688608.SH	01/17/2025	SDB3262800208	0	(400)	45.1907	(17,773.23)	(18,076.27)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.4696)	0.0000	1	(4.3319)	02/07/2025
688608.SH	01/17/2025	SDB3262800208	0	(200)	45.1907	(8,886.61)	(9,038.13)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.2348)	0.0000	1	(2.1659)	02/07/2025
688608.SH	01/16/2025	SDB3262800208	0	(300)	42.3585	(13,329.92)	(12,707.54)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.5481)	0.0000	1	(2.9448)	02/07/2025
688608.SH	01/16/2025	SDB3262800208	0	(400)	42.3585	(17,773.23)	(16,943.39)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.0641)	0.0000	1	(3.9264)	02/07/2025
688608.SH	01/16/2025	SDB3262800208	0	(400)	42.3585	(17,773.23)	(16,943.39)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.0641)	0.0000	1	(3.9264)	02/07/2025
688608.SH	01/16/2025	SDB3262800208	0	(200)	42.3585	(8,886.61)	(8,471.70)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.0321)	0.0000	1	(1.9632)	02/07/2025
688608.SH	01/15/2025	SDB3262800208	0	(300)	42.4523	(13,329.92)	(12,735.68)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.5582)	0.0000	1	(2.9549)	02/07/2025
688608.SH	01/15/2025	SDB3262800208	0	(400)	42.4523	(17,773.23)	(16,980.90)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.0776)	0.0000	1	(3.9398)	02/07/2025
688608.SH	01/15/2025	SDB3262800208	0	(400)	42.4523	(17,773.23)	(16,980.90)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.0776)	0.0000	1	(3.9398)	02/07/2025
688608.SH	01/15/2025	SDB3262800208	0	(200)	42.4523	(8,886.61)	(8,490.45)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.0388)	0.0000	1	(1.9699)	02/07/2025
688608.SH	01/14/2025	SDB3262800208	0	(300)	43.4329	(13,329.92)	(13,029.87)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.6635)	0.0000	1	(3.0602)	02/07/2025
688608.SH	01/14/2025	SDB3262800208	0	(400)	43.4329	(17,773.23)	(17,373.16)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2180)	0.0000	1	(4.0802)	02/07/2025
688608.SH	01/14/2025	SDB3262800208	0	(400)	43.4329	(17,773.23)	(17,373.16)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2180)	0.0000	1	(4.0802)	02/07/2025
688608.SH	01/14/2025	SDB3262800208	0	(200)	43.4329	(8,886.61)	(8,686.58)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.1090)	0.0000	1	(2.0401)	02/07/2025
688608.SH	01/13/2025	SDB3262800208	0	(300)	43.7815	(13,329.92)	(13,134.44)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.7009)	0.0000	1	(3.0976)	02/07/2025
688608.SH	01/13/2025	SDB3262800208	0	(400)	43.7815	(17,773.23)	(17,512.59)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2679)	0.0000	1	(4.1301)	02/07/2025
688608.SH	01/13/2025	SDB3262800208	0	(400)	43.7815	(17,773.23)	(17,512.59)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2679)	0.0000	1	(4.1301)	02/07/2025
688608.SH	01/13/2025	SDB3262800208	0	(200)	43.7815	(8,886.61)	(8,756.29)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.1339)	0.0000	1	(2.0651)	02/07/2025
688608.SH	01/10/2025	SDB3262800208	0	(300)	43.5922	(13,329.92)	(13,077.67)	0.0000	4.3300	(1,288.46)	0.00	4.8099	(14.0417)	0.0000	3	(9.2318)	02/07/2025
688608.SH	01/10/2025	SDB3262800208	0	(400)	43.5922	(17,773.23)	(17,436.89)	0.0000	4.3300	(1,288.46)	0.00	6.4132	(18.7223)	0.0000	3	(12.3091)	02/07/2025
688608.SH	01/10/2025	SDB3262800208	0	(400)	43.5922	(17,773.23)	(17,436.89)	0.0000	4.3300	(1,288.46)	0.00	6.4132	(18.7223)	0.0000	3	(12.3091)	02/07/2025
688608.SH	01/10/2025	SDB3262800208	0	(200)	43.5922	(8,886.61)	(8,718.44)	0.0000	4.3300	(1,288.46)	0.00	3.2066	(9.3612)	0.0000	3	(6.1546)	02/07/2025
688608.SH	01/09/2025	SDB3262800208	0	(300)	40.3452	(13,329.92)	(12,103.57)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.3319)	0.0000	1	(2.7286)	02/07/2025
688608.SH	01/09/2025	SDB3262800208	0	(400)	40.3452	(17,773.23)	(16,138.10)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(5.7759)	0.0000	1	(3.6382)	02/07/2025
688608.SH	01/09/2025	SDB3262800208	0	(400)	40.3452	(17,773.23)	(16,138.10)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(5.7759)	0.0000	1	(3.6382)	02/07/2025
688608.SH	01/09/2025	SDB3262800208	0	(200)	40.3452	(8,886.61)	(8,069.05)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(2.8880)	0.0000	1	(1.8191)	02/07/2025
688608.SH	01/08/2025	SDB3262800208	0	(300)	42.7075	(13,329.92)	(12,812.25)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.5856)	0.0000	1	(2.9823)	02/07/2025
688608.SH	01/08/2025	SDB3262800208	0	(400)	42.7075	(17,773.23)	(17,083.00)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.1141)	0.0000	1	(3.9764)	02/07/2025
688608.SH	01/08/2025	SDB3262800208	0	(400)	42.7075	(17,773.23)	(17,083.00)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.1141)	0.0000	1	(3.9764)	02/07/2025
688608.SH	01/08/2025	SDB3262800208	0	(200)	42.7075	(8,886.61)	(8,541.50)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.0571)	0.0000	1	(1.9882)	02/07/2025
688608.SH	01/07/2025	SDB3262800208	0	(300)	43.7851	(13,329.92)	(13,135.52)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.7013)	0.0000	1	(3.0980)	02/07/2025
688608.SH	01/07/2025	SDB3262800208	0	(400)	43.7851	(17,773.23)	(17,514.02)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2684)	0.0000	1	(4.1306)	02/07/2025
688608.SH	01/07/2025	SDB3262800208	0	(400)	43.7851	(17,773.23)	(17,514.02)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.2684)	0.0000	1	(4.1306)	02/07/2025
688608.SH	01/07/2025	SDB3262800208	0	(200)	43.7851	(8,886.61)	(8,757.01)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.1342)	0.0000	1	(2.0653)	02/07/2025
688608.SH	01/06/2025	SDB3262800208	0	(300)	44.4331	(13,329.92)	(13,329.92)	0.0000	4.3300	(1,288.46)	0.00	1.6033	(4.7709)	0.0000	1	(3.1676)	02/07/2025
688608.SH	01/06/2025	SDB3262800208	0	(400)	44.4331	(17,773.23)	(17,773.23)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.3611)	0.0000	1	(4.2234)	02/07/2025
688608.SH	01/06/2025	SDB3262800208	0	(400)	44.4331	(17,773.23)	(17,773.23)	0.0000	4.3300	(1,288.46)	0.00	2.1377	(6.3611)	0.0000	1	(4.2234)	02/07/2025
688608.SH	01/06/2025	SDB3262800208	0	(200)	44.4331	(8,886.61)	(8,886.61)	0.0000	4.3300	(1,288.46)	0.00	1.0689	(3.1806)	0.0000	1	(2.1117)	02/07/2025
TOTAL BESTECHNIC (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												83.3712	(241.6017)	0.0000		(158.2304)	
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND																	
603719.SH	01/09/2025	SDB3265127409	0	(6,900)	2.1109	(14,362.52)	(14,565.31)	0.0000	4.3300	(2,250.00)	0.00	1.7275	(9.1033)	0.0000	1	(7.3758)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short(Cont.)																	
BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603719.SH	01/09/2025	SDB3265127409	0	(1,200)	2.1109	(2,531.02)	(2,533.10)	0.0000	4.3300	(2,250.00)	0.00	0.3044	(1.5832)	0.0000	1	(1.2788)	02/07/2025
603719.SH	01/08/2025	SDB3265127409	0	(6,900)	2.0815	(14,362.52)	(14,362.52)	0.0000	4.3300	(2,250.00)	0.00	1.7275	(8.9766)	0.0000	1	(7.2491)	02/07/2025
603719.SH	01/08/2025	SDB3265127409	0	(1,200)	2.1092	(2,531.02)	(2,531.02)	0.0000	4.3300	(2,250.00)	0.00	0.3044	(1.5819)	0.0000	1	(1.2775)	02/07/2025
TOTAL BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND												4.0638	(21.2450)	0.0000		(17.1811)	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND																	
688177.SH	01/17/2025	SDB3260123369	0	(1,766)	2.5849	(4,424.20)	(4,564.85)	0.0000	4.3300	(1,246.34)	0.00	0.5321	(1.5804)	0.0000	1	(1.0482)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(3,134)	2.5849	(7,836.98)	(8,100.93)	0.0000	4.3300	(1,246.34)	0.00	0.9426	(2.8046)	0.0000	1	(1.8620)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(988)	2.5849	(2,532.66)	(2,553.83)	0.0000	4.3300	(1,246.34)	0.00	0.3046	(0.8842)	0.0000	1	(0.5795)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(938)	2.5849	(2,407.91)	(2,424.59)	0.0000	4.3300	(1,246.34)	0.00	0.2896	(0.8394)	0.0000	1	(0.5498)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(2,200)	2.5849	(5,729.03)	(5,686.67)	0.0000	4.3300	(1,246.34)	0.00	0.6891	(1.9688)	0.0000	1	(1.2797)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(1,160)	2.5849	(3,070.02)	(2,998.43)	0.0000	4.3300	(1,246.34)	0.00	0.3693	(1.0381)	0.0000	1	(0.6688)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(2,440)	2.5849	(6,457.62)	(6,307.04)	0.0000	4.3300	(1,246.34)	0.00	0.7767	(2.1835)	0.0000	1	(1.4068)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(300)	2.5849	(793.97)	(775.46)	0.0000	4.3300	(1,246.34)	0.00	0.0955	(0.2685)	0.0000	1	(0.1730)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(200)	2.5849	(529.31)	(516.97)	0.0000	4.3300	(1,246.34)	0.00	0.0637	(0.1790)	0.0000	1	(0.1153)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(1,300)	2.5849	(3,440.53)	(3,360.31)	0.0000	4.3300	(1,246.34)	0.00	0.4138	(1.1634)	0.0000	1	(0.7495)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(416)	2.5849	(1,100.97)	(1,075.30)	0.0000	4.3300	(1,246.34)	0.00	0.1324	(0.3723)	0.0000	1	(0.2399)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(984)	2.5849	(2,604.22)	(2,543.49)	0.0000	4.3300	(1,246.34)	0.00	0.3132	(0.8806)	0.0000	1	(0.5673)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(600)	2.5849	(1,587.94)	(1,550.91)	0.0000	4.3300	(1,246.34)	0.00	0.1910	(0.5369)	0.0000	1	(0.3459)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(717)	2.5849	(1,897.59)	(1,853.34)	0.0000	4.3300	(1,246.34)	0.00	0.2282	(0.6416)	0.0000	1	(0.4134)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(400)	2.5849	(1,058.63)	(1,033.94)	0.0000	4.3300	(1,246.34)	0.00	0.1273	(0.3580)	0.0000	1	(0.2306)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(3,156)	2.5849	(8,352.56)	(8,157.79)	0.0000	4.3300	(1,246.34)	0.00	1.0046	(2.8243)	0.0000	1	(1.8196)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(5,297)	2.5849	(14,018.85)	(13,691.96)	0.0000	4.3300	(1,246.34)	0.00	1.6862	(4.7402)	0.0000	1	(3.0541)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(5,003)	2.5849	(13,240.76)	(12,932.01)	0.0000	4.3300	(1,246.34)	0.00	1.5926	(4.4771)	0.0000	1	(2.8846)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(220)	2.5849	(582.24)	(568.67)	0.0000	4.3300	(1,246.34)	0.00	0.0700	(0.1969)	0.0000	1	(0.1268)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(1,080)	2.5849	(2,858.29)	(2,791.64)	0.0000	4.3300	(1,246.34)	0.00	0.3438	(0.9665)	0.0000	1	(0.6227)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(1,470)	2.5849	(3,890.45)	(3,799.73)	0.0000	4.3300	(1,246.34)	0.00	0.4679	(1.3155)	0.0000	1	(0.8476)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(430)	2.5849	(1,138.02)	(1,111.49)	0.0000	4.3300	(1,246.34)	0.00	0.1369	(0.3848)	0.0000	1	(0.2479)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(2,271)	2.5849	(6,010.35)	(5,870.20)	0.0000	4.3300	(1,246.34)	0.00	0.7229	(2.0323)	0.0000	1	(1.3094)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(1,329)	2.5849	(3,517.28)	(3,435.27)	0.0000	4.3300	(1,246.34)	0.00	0.4231	(1.1893)	0.0000	1	(0.7663)	02/07/2025
688177.SH	01/17/2025	SDB3260123369	0	(71)	2.5849	(187.91)	(183.52)	0.0000	4.3300	(1,246.34)	0.00	0.0226	(0.0635)	0.0000	1	(0.0409)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,766)	2.5238	(4,424.20)	(4,457.09)	0.0000	4.3300	(1,246.34)	0.00	0.5321	(1.5431)	0.0000	1	(1.0109)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(3,134)	2.5238	(7,836.98)	(7,909.69)	0.0000	4.3300	(1,246.34)	0.00	0.9426	(2.7384)	0.0000	1	(1.7958)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(988)	2.5238	(2,532.66)	(2,493.55)	0.0000	4.3300	(1,246.34)	0.00	0.3046	(0.8633)	0.0000	1	(0.5587)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(938)	2.5238	(2,407.91)	(2,367.35)	0.0000	4.3300	(1,246.34)	0.00	0.2896	(0.8196)	0.0000	1	(0.5300)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(2,200)	2.5238	(5,729.03)	(5,552.43)	0.0000	4.3300	(1,246.34)	0.00	0.6891	(1.9223)	0.0000	1	(1.2332)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,160)	2.5238	(3,070.02)	(2,927.64)	0.0000	4.3300	(1,246.34)	0.00	0.3693	(1.0136)	0.0000	1	(0.6443)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(2,440)	2.5238	(6,457.62)	(6,158.15)	0.0000	4.3300	(1,246.34)	0.00	0.7767	(2.1320)	0.0000	1	(1.3553)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(300)	2.5238	(793.97)	(757.15)	0.0000	4.3300	(1,246.34)	0.00	0.0955	(0.2621)	0.0000	1	(0.1666)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(200)	2.5238	(529.31)	(504.77)	0.0000	4.3300	(1,246.34)	0.00	0.0637	(0.1748)	0.0000	1	(0.1111)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,300)	2.5238	(3,440.53)	(3,280.98)	0.0000	4.3300	(1,246.34)	0.00	0.4138	(1.1359)	0.0000	1	(0.7221)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(416)	2.5238	(1,100.97)	(1,049.91)	0.0000	4.3300	(1,246.34)	0.00	0.1324	(0.3635)	0.0000	1	(0.2311)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(984)	2.5238	(2,604.22)	(2,483.45)	0.0000	4.3300	(1,246.34)	0.00	0.3132	(0.8598)	0.0000	1	(0.5466)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(600)	2.5238	(1,587.94)	(1,514.30)	0.0000	4.3300	(1,246.34)	0.00	0.1910	(0.5243)	0.0000	1	(0.3333)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(717)	2.5238	(1,897.59)	(1,809.59)	0.0000	4.3300	(1,246.34)	0.00	0.2282	(0.6265)	0.0000	1	(0.3983)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(400)	2.5238	(1,058.63)	(1,009.53)	0.0000	4.3300	(1,246.34)	0.00	0.1273	(0.3495)	0.0000	1	(0.2222)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(3,156)	2.5238	(8,352.56)	(7,965.21)	0.0000	4.3300	(1,246.34)	0.00	1.0046	(2.7576)	0.0000	1	(1.7530)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(5,297)	2.5238	(14,018.85)	(13,368.73)	0.0000	4.3300	(1,246.34)	0.00	1.6862	(4.6283)	0.0000	1	(2.9422)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(5,003)	2.5238	(13,240.76)	(12,626.73)	0.0000	4.3300	(1,246.34)	0.00	1.5926	(4.3714)	0.0000	1	(2.7789)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(220)	2.5238	(582.24)	(555.24)	0.0000	4.3300	(1,246.34)	0.00	0.0700	(0.1922)	0.0000	1	(0.1222)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,080)	2.5238	(2,858.29)	(2,725.74)	0.0000	4.3300	(1,246.34)	0.00	0.3438	(0.9437)	0.0000	1	(0.5999)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,470)	2.5238	(3,890.45)	(3,710.03)	0.0000	4.3300	(1,246.34)	0.00	0.4679	(1.2844)	0.0000	1	(0.8165)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(430)	2.5238	(1,138.02)	(1,085.25)	0.0000	4.3300	(1,246.34)	0.00	0.1369	(0.3757)	0.0000	1	(0.2388)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688177.SH	01/16/2025	SDB3260123369	0	(2,271)	2.5238	(6,010.35)	(5,731.62)	0.0000	4.3300	(1,246.34)	0.00	0.7229	(1.9843)	0.0000	1	(1.2614)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(1,329)	2.5238	(3,517.28)	(3,354.17)	0.0000	4.3300	(1,246.34)	0.00	0.4231	(1.1612)	0.0000	1	(0.7382)	02/07/2025
688177.SH	01/16/2025	SDB3260123369	0	(71)	2.5238	(187.91)	(179.19)	0.0000	4.3300	(1,246.34)	0.00	0.0226	(0.0620)	0.0000	1	(0.0394)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,766)	2.4283	(4,424.20)	(4,288.43)	0.0000	4.3300	(1,246.34)	0.00	0.5321	(1.4847)	0.0000	1	(0.9525)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(3,134)	2.4283	(7,836.98)	(7,610.39)	0.0000	4.3300	(1,246.34)	0.00	0.9426	(2.6348)	0.0000	1	(1.6921)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(988)	2.4283	(2,532.66)	(2,399.19)	0.0000	4.3300	(1,246.34)	0.00	0.3046	(0.8306)	0.0000	1	(0.5260)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(938)	2.4283	(2,407.91)	(2,277.77)	0.0000	4.3300	(1,246.34)	0.00	0.2896	(0.7886)	0.0000	1	(0.4990)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(2,200)	2.4283	(5,729.03)	(5,342.33)	0.0000	4.3300	(1,246.34)	0.00	0.6891	(1.8495)	0.0000	1	(1.1605)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,160)	2.4283	(3,070.02)	(2,816.86)	0.0000	4.3300	(1,246.34)	0.00	0.3693	(0.9752)	0.0000	1	(0.8060)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(2,440)	2.4283	(6,457.62)	(5,925.13)	0.0000	4.3300	(1,246.34)	0.00	0.7767	(2.0513)	0.0000	1	(1.2746)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(300)	2.4283	(793.97)	(728.50)	0.0000	4.3300	(1,246.34)	0.00	0.0955	(0.2522)	0.0000	1	(0.1567)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(200)	2.4283	(529.31)	(485.67)	0.0000	4.3300	(1,246.34)	0.00	0.0637	(0.1681)	0.0000	1	(0.1045)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,300)	2.4283	(3,440.53)	(3,156.83)	0.0000	4.3300	(1,246.34)	0.00	0.4138	(1.0929)	0.0000	1	(0.6791)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(416)	2.4283	(1,100.97)	(1,010.19)	0.0000	4.3300	(1,246.34)	0.00	0.1324	(0.3497)	0.0000	1	(0.2173)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(984)	2.4283	(2,604.22)	(2,389.48)	0.0000	4.3300	(1,246.34)	0.00	0.3132	(0.8273)	0.0000	1	(0.5140)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(600)	2.4283	(1,587.94)	(1,457.00)	0.0000	4.3300	(1,246.34)	0.00	0.1910	(0.5044)	0.0000	1	(0.3134)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(717)	2.4283	(1,897.59)	(1,741.11)	0.0000	4.3300	(1,246.34)	0.00	0.2282	(0.6028)	0.0000	1	(0.3745)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(400)	2.4283	(1,058.63)	(971.33)	0.0000	4.3300	(1,246.34)	0.00	0.1273	(0.3363)	0.0000	1	(0.2090)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(3,156)	2.4283	(8,352.56)	(7,663.81)	0.0000	4.3300	(1,246.34)	0.00	1.0046	(2.6533)	0.0000	1	(1.6486)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(5,297)	2.4283	(14,018.85)	(12,862.86)	0.0000	4.3300	(1,246.34)	0.00	1.6862	(4.4532)	0.0000	1	(2.7670)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(5,003)	2.4283	(13,240.76)	(12,148.93)	0.0000	4.3300	(1,246.34)	0.00	1.5926	(4.2060)	0.0000	1	(2.6135)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(220)	2.4283	(582.24)	(534.23)	0.0000	4.3300	(1,246.34)	0.00	0.0700	(0.1850)	0.0000	1	(0.1149)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,080)	2.4283	(2,858.29)	(2,622.60)	0.0000	4.3300	(1,246.34)	0.00	0.3438	(0.9080)	0.0000	1	(0.5642)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,470)	2.4283	(3,890.45)	(3,569.65)	0.0000	4.3300	(1,246.34)	0.00	0.4679	(1.2358)	0.0000	1	(0.7679)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(430)	2.4283	(1,138.02)	(1,044.18)	0.0000	4.3300	(1,246.34)	0.00	0.1369	(0.3615)	0.0000	1	(0.2246)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(2,271)	2.4283	(6,010.35)	(5,514.74)	0.0000	4.3300	(1,246.34)	0.00	0.7229	(1.9092)	0.0000	1	(1.1863)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(1,329)	2.4283	(3,517.28)	(3,227.25)	0.0000	4.3300	(1,246.34)	0.00	0.4231	(1.1173)	0.0000	1	(0.6942)	02/07/2025
688177.SH	01/15/2025	SDB3260123369	0	(71)	2.4283	(187.91)	(172.41)	0.0000	4.3300	(1,246.34)	0.00	0.0226	(0.0597)	0.0000	1	(0.0371)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,766)	2.4814	(4,424.20)	(4,382.18)	0.0000	4.3300	(1,246.34)	0.00	0.5321	(1.5171)	0.0000	1	(0.9850)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(3,134)	2.4814	(7,836.98)	(7,776.75)	0.0000	4.3300	(1,246.34)	0.00	0.9426	(2.6924)	0.0000	1	(1.7497)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(988)	2.4814	(2,532.66)	(2,451.64)	0.0000	4.3300	(1,246.34)	0.00	0.3046	(0.8488)	0.0000	1	(0.5441)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(938)	2.4814	(2,407.91)	(2,327.57)	0.0000	4.3300	(1,246.34)	0.00	0.2896	(0.8058)	0.0000	1	(0.5162)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(2,200)	2.4814	(5,729.03)	(5,459.11)	0.0000	4.3300	(1,246.34)	0.00	0.6891	(1.8900)	0.0000	1	(1.2009)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,160)	2.4814	(3,070.02)	(2,878.44)	0.0000	4.3300	(1,246.34)	0.00	0.3693	(0.9965)	0.0000	1	(0.6273)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(2,440)	2.4814	(6,457.62)	(6,054.65)	0.0000	4.3300	(1,246.34)	0.00	0.7767	(2.0962)	0.0000	1	(1.3194)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(300)	2.4814	(793.97)	(744.42)	0.0000	4.3300	(1,246.34)	0.00	0.0955	(0.2577)	0.0000	1	(0.1622)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(200)	2.4814	(529.31)	(496.28)	0.0000	4.3300	(1,246.34)	0.00	0.0637	(0.1718)	0.0000	1	(0.1082)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,300)	2.4814	(3,440.53)	(3,225.84)	0.0000	4.3300	(1,246.34)	0.00	0.4138	(1.1168)	0.0000	1	(0.7030)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(416)	2.4814	(1,100.97)	(1,032.27)	0.0000	4.3300	(1,246.34)	0.00	0.1324	(0.3574)	0.0000	1	(0.2250)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(984)	2.4814	(2,604.22)	(2,441.71)	0.0000	4.3300	(1,246.34)	0.00	0.3132	(0.8453)	0.0000	1	(0.5321)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(600)	2.4814	(1,587.94)	(1,488.85)	0.0000	4.3300	(1,246.34)	0.00	0.1910	(0.5154)	0.0000	1	(0.3245)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(717)	2.4814	(1,897.59)	(1,779.17)	0.0000	4.3300	(1,246.34)	0.00	0.2282	(0.6160)	0.0000	1	(0.3877)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(400)	2.4814	(1,058.63)	(992.57)	0.0000	4.3300	(1,246.34)	0.00	0.1273	(0.3436)	0.0000	1	(0.2163)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(3,156)	2.4814	(8,352.56)	(7,831.34)	0.0000	4.3300	(1,246.34)	0.00	1.0046	(2.7113)	0.0000	1	(1.7066)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(5,297)	2.4814	(14,018.85)	(13,144.04)	0.0000	4.3300	(1,246.34)	0.00	1.6862	(4.5505)	0.0000	1	(2.8644)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(5,003)	2.4814	(13,240.76)	(12,414.51)	0.0000	4.3300	(1,246.34)	0.00	1.5926	(4.2980)	0.0000	1	(2.7054)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(220)	2.4814	(582.24)	(545.91)	0.0000	4.3300	(1,246.34)	0.00	0.0700	(0.1890)	0.0000	1	(0.1190)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,080)	2.4814	(2,858.29)	(2,679.93)	0.0000	4.3300	(1,246.34)	0.00	0.3438	(0.9278)	0.0000	1	(0.5840)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,470)	2.4814	(3,890.45)	(3,647.68)	0.0000	4.3300	(1,246.34)	0.00	0.4679	(1.2628)	0.0000	1	(0.7949)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(430)	2.4814	(1,138.02)	(1,067.01)	0.0000	4.3300	(1,246.34)	0.00	0.1369	(0.3694)	0.0000	1	(0.2325)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(2,271)	2.4814	(6,010.35)	(5,635.29)	0.0000	4.3300	(1,246.34)	0.00	0.7229	(1.9510)	0.0000	1	(1.2281)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(1,329)	2.4814	(3,517.28)	(3,297.80)	0.0000	4.3300	(1,246.34)	0.00	0.4231	(1.1417)	0.0000	1	(0.7187)	02/07/2025
688177.SH	01/14/2025	SDB3260123369	0	(71)	2.4814	(187.91)	(176.18)	0.0000	4.3300	(1,246.34)	0.00	0.0226	(0.0610)	0.0000	1	(0.0384)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688177.SH	01/13/2025	SDB3260123369	0	(988)	2.5016	(2,532.66)	(2,471.55)	0.0000	4.3300	(1,238.91)	0.00	0.3046	(0.8506)	0.0000	1	(0.5459)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(938)	2.5016	(2,407.91)	(2,346.47)	0.0000	4.3300	(1,238.91)	0.00	0.2896	(0.8075)	0.0000	1	(0.5179)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(2,200)	2.5016	(5,729.03)	(5,503.44)	0.0000	4.3300	(1,238.91)	0.00	0.6891	(1.8940)	0.0000	1	(1.2049)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(1,160)	2.5016	(3,070.02)	(2,901.82)	0.0000	4.3300	(1,238.91)	0.00	0.3693	(0.9986)	0.0000	1	(0.6294)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(2,440)	2.5016	(6,457.62)	(6,103.82)	0.0000	4.3300	(1,238.91)	0.00	0.7767	(2.1006)	0.0000	1	(1.3239)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(300)	2.5016	(793.97)	(750.47)	0.0000	4.3300	(1,238.91)	0.00	0.0955	(0.2583)	0.0000	1	(0.1628)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(200)	2.5016	(529.31)	(500.31)	0.0000	4.3300	(1,238.91)	0.00	0.0637	(0.1722)	0.0000	1	(0.1085)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(1,300)	2.5016	(3,440.53)	(3,252.03)	0.0000	4.3300	(1,238.91)	0.00	0.4138	(1.1192)	0.0000	1	(0.7053)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(416)	2.5016	(1,100.97)	(1,040.65)	0.0000	4.3300	(1,238.91)	0.00	0.1324	(0.3581)	0.0000	1	(0.2257)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(984)	2.5016	(2,604.22)	(2,461.54)	0.0000	4.3300	(1,238.91)	0.00	0.3132	(0.8471)	0.0000	1	(0.5339)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(600)	2.5016	(1,587.94)	(1,500.94)	0.0000	4.3300	(1,238.91)	0.00	0.1910	(0.5165)	0.0000	1	(0.3255)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(717)	2.5016	(1,897.59)	(1,793.62)	0.0000	4.3300	(1,238.91)	0.00	0.2282	(0.6173)	0.0000	1	(0.3890)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(400)	2.5016	(1,058.63)	(1,000.63)	0.0000	4.3300	(1,238.91)	0.00	0.1273	(0.3444)	0.0000	1	(0.2170)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(3,156)	2.5016	(8,352.56)	(7,894.94)	0.0000	4.3300	(1,238.91)	0.00	1.0046	(2.7170)	0.0000	1	(1.7123)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(5,297)	2.5016	(14,018.85)	(13,250.79)	0.0000	4.3300	(1,238.91)	0.00	1.6862	(4.5601)	0.0000	1	(2.8740)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(5,003)	2.5016	(13,240.76)	(12,515.33)	0.0000	4.3300	(1,238.91)	0.00	1.5926	(4.3070)	0.0000	1	(2.7145)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(220)	2.5016	(582.24)	(550.34)	0.0000	4.3300	(1,238.91)	0.00	0.0700	(0.1894)	0.0000	1	(0.1194)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(1,080)	2.5016	(2,858.29)	(2,701.69)	0.0000	4.3300	(1,238.91)	0.00	0.3438	(0.9298)	0.0000	1	(0.5860)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(1,470)	2.5016	(3,890.45)	(3,677.30)	0.0000	4.3300	(1,238.91)	0.00	0.4679	(1.2655)	0.0000	1	(0.7976)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(430)	2.5016	(1,138.02)	(1,075.67)	0.0000	4.3300	(1,238.91)	0.00	0.1369	(0.3702)	0.0000	1	(0.2333)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(2,271)	2.5016	(6,010.35)	(5,681.05)	0.0000	4.3300	(1,238.91)	0.00	0.7229	(1.9551)	0.0000	1	(1.2322)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(1,329)	2.5016	(3,517.28)	(3,324.58)	0.0000	4.3300	(1,238.91)	0.00	0.4231	(1.1441)	0.0000	1	(0.7211)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(512)	2.5016	(1,355.04)	(1,280.80)	0.0000	4.3300	(1,238.91)	0.00	0.1630	(0.4408)	0.0000	1	(0.2778)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(201)	2.5016	(531.96)	(502.81)	0.0000	4.3300	(1,238.91)	0.00	0.0640	(0.1730)	0.0000	1	(0.1091)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(200)	2.5016	(529.31)	(500.31)	0.0000	4.3300	(1,238.91)	0.00	0.0637	(0.1722)	0.0000	1	(0.1085)	02/07/2025
688177.SH	01/13/2025	SDB3260123369	0	(3,700)	2.5016	(9,792.29)	(9,255.79)	0.0000	4.3300	(1,238.91)	0.00	1.1778	(3.1853)	0.0000	1	(2.0075)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(988)	2.5421	(2,532.66)	(2,511.61)	0.0000	4.3300	(1,238.91)	0.00	0.9139	(2.5931)	0.0000	3	(1.6792)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(938)	2.5421	(2,407.91)	(2,384.51)	0.0000	4.3300	(1,238.91)	0.00	0.8689	(2.4618)	0.0000	3	(1.5930)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(2,200)	2.5421	(5,729.03)	(5,592.66)	0.0000	4.3300	(1,238.91)	0.00	2.0672	(5.7740)	0.0000	3	(3.7068)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(1,160)	2.5421	(3,070.02)	(2,948.86)	0.0000	4.3300	(1,238.91)	0.00	1.1078	(3.0445)	0.0000	3	(1.9367)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(2,440)	2.5421	(6,457.62)	(6,202.77)	0.0000	4.3300	(1,238.91)	0.00	2.3301	(6.4039)	0.0000	3	(4.0738)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(300)	2.5421	(793.97)	(762.64)	0.0000	4.3300	(1,238.91)	0.00	0.2865	(0.7874)	0.0000	3	(0.5009)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(200)	2.5421	(529.31)	(508.42)	0.0000	4.3300	(1,238.91)	0.00	0.1910	(0.5249)	0.0000	3	(0.3339)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(1,300)	2.5421	(3,440.53)	(3,304.75)	0.0000	4.3300	(1,238.91)	0.00	1.2415	(3.4119)	0.0000	3	(2.1704)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(416)	2.5421	(1,100.97)	(1,057.52)	0.0000	4.3300	(1,238.91)	0.00	0.3973	(1.0918)	0.0000	3	(0.6945)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(984)	2.5421	(2,604.22)	(2,501.45)	0.0000	4.3300	(1,238.91)	0.00	0.9397	(2.5826)	0.0000	3	(1.6429)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(600)	2.5421	(1,587.94)	(1,525.27)	0.0000	4.3300	(1,238.91)	0.00	0.5730	(1.5747)	0.0000	3	(1.0017)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(717)	2.5421	(1,897.59)	(1,822.70)	0.0000	4.3300	(1,238.91)	0.00	0.6847	(1.8818)	0.0000	3	(1.1971)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(400)	2.5421	(1,058.63)	(1,016.85)	0.0000	4.3300	(1,238.91)	0.00	0.3820	(1.0498)	0.0000	3	(0.6678)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(3,156)	2.5421	(8,352.56)	(8,022.93)	0.0000	4.3300	(1,238.91)	0.00	3.0139	(8.2831)	0.0000	3	(5.2692)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(5,297)	2.5421	(14,018.85)	(13,465.60)	0.0000	4.3300	(1,238.91)	0.00	5.0585	(13.9022)	0.0000	3	(8.8437)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(5,003)	2.5421	(13,240.76)	(12,718.22)	0.0000	4.3300	(1,238.91)	0.00	4.7777	(13.1306)	0.0000	3	(8.3529)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(220)	2.5421	(582.24)	(559.27)	0.0000	4.3300	(1,238.91)	0.00	0.2101	(0.5774)	0.0000	3	(0.3673)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(1,080)	2.5421	(2,858.29)	(2,745.49)	0.0000	4.3300	(1,238.91)	0.00	1.0314	(2.8345)	0.0000	3	(1.8031)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(1,470)	2.5421	(3,890.45)	(3,736.91)	0.0000	4.3300	(1,238.91)	0.00	1.4038	(3.8581)	0.0000	3	(2.4543)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(430)	2.5421	(1,138.02)	(1,093.11)	0.0000	4.3300	(1,238.91)	0.00	0.4106	(1.1286)	0.0000	3	(0.7179)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(2,271)	2.5421	(6,010.35)	(5,773.15)	0.0000	4.3300	(1,238.91)	0.00	2.1687	(5.9603)	0.0000	3	(3.7916)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(1,329)	2.5421	(3,517.28)	(3,378.48)	0.0000	4.3300	(1,238.91)	0.00	1.2692	(3.4880)	0.0000	3	(2.2189)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(512)	2.5421	(1,355.04)	(1,301.56)	0.0000	4.3300	(1,238.91)	0.00	0.4889	(1.3438)	0.0000	3	(0.8548)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(201)	2.5421	(531.96)	(510.97)	0.0000	4.3300	(1,238.91)	0.00	0.1919	(0.5275)	0.0000	3	(0.3356)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(200)	2.5421	(529.31)	(508.42)	0.0000	4.3300	(1,238.91)	0.00	0.1910	(0.5249)	0.0000	3	(0.3339)	02/07/2025
688177.SH	01/10/2025	SDB3260123369	0	(3,700)	2.5421	(9,792.29)	(9,405.84)	0.0000	4.3300	(1,238.91)	0.00	3.5334	(9.7108)	0.0000	3	(6.1774)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(988)	2.5391	(2,532.66)	(2,508.61)	0.0000	4.3300	(1,238.91)	0.00	0.3046	(0.8633)	0.0000	1	(0.5587)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688177.SH	01/09/2025	SDB3260123369	0	(938)	2.5391	(2,407.91)	(2,381.66)	0.0000	4.3300	(1,238.91)	0.00	0.2896	(0.8196)	0.0000	1	(0.5300)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(2,200)	2.5391	(5,729.03)	(5,585.97)	0.0000	4.3300	(1,238.91)	0.00	0.6891	(1.9224)	0.0000	1	(1.2333)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,160)	2.5391	(3,070.02)	(2,945.33)	0.0000	4.3300	(1,238.91)	0.00	0.3693	(1.0136)	0.0000	1	(0.6444)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(2,440)	2.5391	(6,457.62)	(6,195.35)	0.0000	4.3300	(1,238.91)	0.00	0.7767	(2.1321)	0.0000	1	(1.3554)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(300)	2.5391	(793.97)	(761.72)	0.0000	4.3300	(1,238.91)	0.00	0.0955	(0.2621)	0.0000	1	(0.1666)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(200)	2.5391	(529.31)	(507.82)	0.0000	4.3300	(1,238.91)	0.00	0.0637	(0.1748)	0.0000	1	(0.1111)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,300)	2.5391	(3,440.53)	(3,300.80)	0.0000	4.3300	(1,238.91)	0.00	0.4138	(1.1359)	0.0000	1	(0.7221)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(416)	2.5391	(1,100.97)	(1,056.26)	0.0000	4.3300	(1,238.91)	0.00	0.1324	(0.3635)	0.0000	1	(0.2311)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(984)	2.5391	(2,604.22)	(2,498.45)	0.0000	4.3300	(1,238.91)	0.00	0.3132	(0.8598)	0.0000	1	(0.5466)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(600)	2.5391	(1,587.94)	(1,523.45)	0.0000	4.3300	(1,238.91)	0.00	0.1910	(0.5243)	0.0000	1	(0.3333)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(717)	2.5391	(1,897.59)	(1,820.52)	0.0000	4.3300	(1,238.91)	0.00	0.2282	(0.6265)	0.0000	1	(0.3983)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,400)	2.5391	(1,058.63)	(1,015.63)	0.0000	4.3300	(1,238.91)	0.00	0.1273	(0.3495)	0.0000	1	(0.2222)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(3,156)	2.5391	(8,352.56)	(8,013.33)	0.0000	4.3300	(1,238.91)	0.00	1.0046	(2.7577)	0.0000	1	(1.7531)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(5,297)	2.5391	(14,018.85)	(13,449.50)	0.0000	4.3300	(1,238.91)	0.00	1.6862	(4.6285)	0.0000	1	(2.9424)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(5,003)	2.5391	(13,240.76)	(12,703.01)	0.0000	4.3300	(1,238.91)	0.00	1.5926	(4.3716)	0.0000	1	(2.7791)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(220)	2.5391	(582.24)	(558.60)	0.0000	4.3300	(1,238.91)	0.00	0.0700	(0.1922)	0.0000	1	(0.1222)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,080)	2.5391	(2,858.29)	(2,742.20)	0.0000	4.3300	(1,238.91)	0.00	0.3438	(0.9437)	0.0000	1	(0.5999)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,470)	2.5391	(3,890.45)	(3,732.44)	0.0000	4.3300	(1,238.91)	0.00	0.4679	(1.2845)	0.0000	1	(0.8166)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(430)	2.5391	(1,138.02)	(1,091.80)	0.0000	4.3300	(1,238.91)	0.00	0.1369	(0.3757)	0.0000	1	(0.2389)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(2,271)	2.5391	(6,010.35)	(5,766.25)	0.0000	4.3300	(1,238.91)	0.00	0.7229	(1.9844)	0.0000	1	(1.2615)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(1,329)	2.5391	(3,517.28)	(3,374.43)	0.0000	4.3300	(1,238.91)	0.00	0.4231	(1.1613)	0.0000	1	(0.7382)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(512)	2.5391	(1,355.04)	(1,300.01)	0.0000	4.3300	(1,238.91)	0.00	0.1630	(0.4474)	0.0000	1	(0.2844)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(201)	2.5391	(531.96)	(510.35)	0.0000	4.3300	(1,238.91)	0.00	0.0640	(0.1756)	0.0000	1	(0.1117)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(200)	2.5391	(529.31)	(507.82)	0.0000	4.3300	(1,238.91)	0.00	0.0637	(0.1748)	0.0000	1	(0.1111)	02/07/2025
688177.SH	01/09/2025	SDB3260123369	0	(3,700)	2.5391	(9,792.29)	(9,394.59)	0.0000	4.3300	(1,238.91)	0.00	1.1778	(3.2331)	0.0000	1	(2.0553)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(2,200)	2.5927	(5,729.03)	(5,703.96)	0.0000	4.3300	(1,182.83)	0.00	0.6891	(1.8741)	0.0000	1	(1.1850)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(1,160)	2.5927	(3,070.02)	(3,007.54)	0.0000	4.3300	(1,182.83)	0.00	0.3693	(0.9882)	0.0000	1	(0.6189)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(2,440)	2.5927	(6,457.62)	(6,326.21)	0.0000	4.3300	(1,182.83)	0.00	0.7767	(2.0786)	0.0000	1	(1.3019)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(300)	2.5927	(793.97)	(777.81)	0.0000	4.3300	(1,182.83)	0.00	0.0955	(0.2556)	0.0000	1	(0.1601)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(200)	2.5927	(529.31)	(518.54)	0.0000	4.3300	(1,182.83)	0.00	0.0637	(0.1704)	0.0000	1	(0.1067)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(1,300)	2.5927	(3,440.53)	(3,370.52)	0.0000	4.3300	(1,182.83)	0.00	0.4138	(1.1074)	0.0000	1	(0.6936)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(416)	2.5927	(1,100.97)	(1,078.57)	0.0000	4.3300	(1,182.83)	0.00	0.1324	(0.3544)	0.0000	1	(0.2220)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(984)	2.5927	(2,604.22)	(2,551.23)	0.0000	4.3300	(1,182.83)	0.00	0.3132	(0.8382)	0.0000	1	(0.5250)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(600)	2.5927	(1,587.94)	(1,555.63)	0.0000	4.3300	(1,182.83)	0.00	0.1910	(0.5111)	0.0000	1	(0.3201)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(717)	2.5927	(1,897.59)	(1,858.97)	0.0000	4.3300	(1,182.83)	0.00	0.2282	(0.6108)	0.0000	1	(0.3826)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(400)	2.5927	(1,058.63)	(1,037.08)	0.0000	4.3300	(1,182.83)	0.00	0.1273	(0.3407)	0.0000	1	(0.2134)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(3,156)	2.5927	(8,352.56)	(8,182.60)	0.0000	4.3300	(1,182.83)	0.00	1.0046	(2.6885)	0.0000	1	(1.6839)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(5,297)	2.5927	(14,018.85)	(13,733.59)	0.0000	4.3300	(1,182.83)	0.00	1.6862	(4.5124)	0.0000	1	(2.8262)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(5,003)	2.5927	(13,240.76)	(12,971.33)	0.0000	4.3300	(1,182.83)	0.00	1.5926	(4.2619)	0.0000	1	(2.6694)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(220)	2.5927	(582.24)	(570.40)	0.0000	4.3300	(1,182.83)	0.00	0.0700	(0.1874)	0.0000	1	(0.1174)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(1,080)	2.5927	(2,858.29)	(2,800.13)	0.0000	4.3300	(1,182.83)	0.00	0.3438	(0.9200)	0.0000	1	(0.5762)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(1,470)	2.5927	(3,890.45)	(3,811.29)	0.0000	4.3300	(1,182.83)	0.00	0.4679	(1.2523)	0.0000	1	(0.7843)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(430)	2.5927	(1,138.02)	(1,114.87)	0.0000	4.3300	(1,182.83)	0.00	0.1369	(0.3663)	0.0000	1	(0.2294)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(2,271)	2.5927	(6,010.35)	(5,888.05)	0.0000	4.3300	(1,182.83)	0.00	0.7229	(1.9346)	0.0000	1	(1.2117)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(1,329)	2.5927	(3,517.28)	(3,445.71)	0.0000	4.3300	(1,182.83)	0.00	0.4231	(1.1321)	0.0000	1	(0.7091)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(512)	2.5927	(1,355.04)	(1,327.47)	0.0000	4.3300	(1,182.83)	0.00	0.1630	(0.4362)	0.0000	1	(0.2732)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(201)	2.5927	(531.96)	(521.13)	0.0000	4.3300	(1,182.83)	0.00	0.0640	(0.1712)	0.0000	1	(0.1072)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(200)	2.5927	(529.31)	(518.54)	0.0000	4.3300	(1,182.83)	0.00	0.0637	(0.1704)	0.0000	1	(0.1067)	02/07/2025
688177.SH	01/08/2025	SDB3260123369	0	(3,700)	2.5927	(9,792.29)	(9,593.03)	0.0000	4.3300	(1,182.83)	0.00	1.1778	(3.1519)	0.0000	1	(1.9741)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,160)	2.5962	(3,070.02)	(3,011.65)	0.0000	4.3300	(1,300.28)	0.00	0.3693	(1.0878)	0.0000	1	(0.7185)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(2,440)	2.5962	(6,457.62)	(6,334.85)	0.0000	4.3300	(1,300.28)	0.00	0.7767	(2.2881)	0.0000	1	(1.5114)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(300)	2.5962	(793.97)	(778.87)	0.0000	4.3300	(1,300.28)	0.00	0.0955	(0.2813)	0.0000	1	(0.1858)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(200)	2.5962	(529.31)	(519.25)	0.0000	4.3300	(1,300.28)	0.00	0.0637	(0.1875)	0.0000	1	(0.1239)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688177.SH	01/07/2025	SDB3260123369	0	(1,300)	2.5962	(3,440.53)	(3,375.12)	0.0000	4.3300	(1,300.28)	0.00	0.4138	(1.2191)	0.0000	1	(0.8052)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(416)	2.5962	(1,100.97)	(1,080.04)	0.0000	4.3300	(1,300.28)	0.00	0.1324	(0.3901)	0.0000	1	(0.2577)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(984)	2.5962	(2,604.22)	(2,554.71)	0.0000	4.3300	(1,300.28)	0.00	0.3132	(0.9227)	0.0000	1	(0.6095)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(600)	2.5962	(1,587.94)	(1,557.75)	0.0000	4.3300	(1,300.28)	0.00	0.1910	(0.5626)	0.0000	1	(0.3716)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(717)	2.5962	(1,897.59)	(1,861.51)	0.0000	4.3300	(1,300.28)	0.00	0.2282	(0.6724)	0.0000	1	(0.4441)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(400)	2.5962	(1,058.63)	(1,038.50)	0.0000	4.3300	(1,300.28)	0.00	0.1273	(0.3751)	0.0000	1	(0.2478)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(3,156)	2.5962	(8,352.56)	(8,193.76)	0.0000	4.3300	(1,300.28)	0.00	1.0046	(2.9595)	0.0000	1	(1.9549)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(5,297)	2.5962	(14,018.85)	(13,752.33)	0.0000	4.3300	(1,300.28)	0.00	1.6862	(4.9672)	0.0000	1	(3.2810)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(5,003)	2.5962	(13,240.76)	(12,989.03)	0.0000	4.3300	(1,300.28)	0.00	1.5926	(4.6915)	0.0000	1	(3.0989)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(220)	2.5962	(582.24)	(571.17)	0.0000	4.3300	(1,300.28)	0.00	0.0700	(0.2063)	0.0000	1	(0.1363)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,080)	2.5962	(2,858.29)	(2,803.95)	0.0000	4.3300	(1,300.28)	0.00	0.3438	(1.0128)	0.0000	1	(0.6690)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,470)	2.5962	(3,890.45)	(3,816.49)	0.0000	4.3300	(1,300.28)	0.00	0.4679	(1.3785)	0.0000	1	(0.9105)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(430)	2.5962	(1,138.02)	(1,116.39)	0.0000	4.3300	(1,300.28)	0.00	0.1369	(0.4032)	0.0000	1	(0.2663)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(2,271)	2.5962	(6,010.35)	(5,896.08)	0.0000	4.3300	(1,300.28)	0.00	0.7229	(2.1296)	0.0000	1	(1.4067)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,329)	2.5962	(3,517.28)	(3,450.41)	0.0000	4.3300	(1,300.28)	0.00	0.4231	(1.2462)	0.0000	1	(0.8232)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(2,400)	2.5962	(6,351.76)	(6,231.00)	0.0000	4.3300	(1,300.28)	0.00	0.7640	(2.2506)	0.0000	1	(1.4866)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(898)	2.5962	(2,376.62)	(2,331.43)	0.0000	4.3300	(1,300.28)	0.00	0.2859	(0.8421)	0.0000	1	(0.5562)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,100)	2.5962	(2,911.22)	(2,855.87)	0.0000	4.3300	(1,300.28)	0.00	0.3502	(1.0315)	0.0000	1	(0.6814)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,000)	2.5962	(2,646.57)	(2,596.25)	0.0000	4.3300	(1,300.28)	0.00	0.3183	(0.9377)	0.0000	1	(0.6194)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(1,599)	2.5962	(4,231.86)	(4,151.40)	0.0000	4.3300	(1,300.28)	0.00	0.5090	(1.4994)	0.0000	1	(0.9904)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(201)	2.5962	(531.96)	(521.85)	0.0000	4.3300	(1,300.28)	0.00	0.0640	(0.1885)	0.0000	1	(0.1245)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(900)	2.5962	(2,381.91)	(2,336.62)	0.0000	4.3300	(1,300.28)	0.00	0.2865	(0.8440)	0.0000	1	(0.5575)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(200)	2.5962	(529.31)	(519.25)	0.0000	4.3300	(1,300.28)	0.00	0.0637	(0.1875)	0.0000	1	(0.1239)	02/07/2025
688177.SH	01/07/2025	SDB3260123369	0	(3,700)	2.5962	(9,792.29)	(9,606.12)	0.0000	4.3300	(1,300.28)	0.00	1.1778	(3.4696)	0.0000	1	(2.2918)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,160)	2.6466	(3,070.02)	(3,070.02)	0.0000	4.3300	(1,300.28)	0.00	0.3693	(1.1089)	0.0000	1	(0.7396)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(2,440)	2.6466	(6,457.62)	(6,457.62)	0.0000	4.3300	(1,300.28)	0.00	0.7767	(2.3324)	0.0000	1	(1.5557)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(300)	2.6466	(793.97)	(793.97)	0.0000	4.3300	(1,300.28)	0.00	0.0955	(0.2868)	0.0000	1	(0.1913)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(200)	2.6466	(529.31)	(529.31)	0.0000	4.3300	(1,300.28)	0.00	0.0637	(0.1912)	0.0000	1	(0.1275)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,300)	2.6466	(3,440.53)	(3,440.53)	0.0000	4.3300	(1,300.28)	0.00	0.4138	(1.2427)	0.0000	1	(0.8289)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(416)	2.6466	(1,100.97)	(1,100.97)	0.0000	4.3300	(1,300.28)	0.00	0.1324	(0.3977)	0.0000	1	(0.2652)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(984)	2.6466	(2,604.22)	(2,604.22)	0.0000	4.3300	(1,300.28)	0.00	0.3132	(0.9406)	0.0000	1	(0.6274)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(600)	2.6466	(1,587.94)	(1,587.94)	0.0000	4.3300	(1,300.28)	0.00	0.1910	(0.5735)	0.0000	1	(0.3826)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(717)	2.6466	(1,897.59)	(1,897.59)	0.0000	4.3300	(1,300.28)	0.00	0.2282	(0.6854)	0.0000	1	(0.4571)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(400)	2.6466	(1,058.63)	(1,058.63)	0.0000	4.3300	(1,300.28)	0.00	0.1273	(0.3824)	0.0000	1	(0.2550)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(3,156)	2.6466	(8,352.56)	(8,352.56)	0.0000	4.3300	(1,300.28)	0.00	1.0046	(3.0168)	0.0000	1	(2.0122)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(5,297)	2.6466	(14,018.85)	(14,018.85)	0.0000	4.3300	(1,300.28)	0.00	1.6862	(5.0634)	0.0000	1	(3.3773)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(5,003)	2.6466	(13,240.76)	(13,240.76)	0.0000	4.3300	(1,300.28)	0.00	1.5926	(4.7824)	0.0000	1	(3.1898)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(220)	2.6466	(582.24)	(582.24)	0.0000	4.3300	(1,300.28)	0.00	0.0700	(0.2103)	0.0000	1	(0.1403)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,080)	2.6466	(2,858.29)	(2,858.29)	0.0000	4.3300	(1,300.28)	0.00	0.3438	(1.0324)	0.0000	1	(0.6886)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,470)	2.6466	(3,890.45)	(3,890.45)	0.0000	4.3300	(1,300.28)	0.00	0.4679	(1.4052)	0.0000	1	(0.9372)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(430)	2.6466	(1,138.02)	(1,138.02)	0.0000	4.3300	(1,300.28)	0.00	0.1369	(0.4110)	0.0000	1	(0.2742)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(2,271)	2.6466	(6,010.35)	(6,010.35)	0.0000	4.3300	(1,300.28)	0.00	0.7229	(2.1709)	0.0000	1	(1.4480)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,329)	2.6466	(3,517.28)	(3,517.28)	0.0000	4.3300	(1,300.28)	0.00	0.4231	(1.2704)	0.0000	1	(0.8473)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(2,400)	2.6466	(6,351.76)	(6,351.76)	0.0000	4.3300	(1,300.28)	0.00	0.7640	(2.2942)	0.0000	1	(1.5302)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(898)	2.6466	(2,376.62)	(2,376.62)	0.0000	4.3300	(1,300.28)	0.00	0.2859	(0.8584)	0.0000	1	(0.5726)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,100)	2.6466	(2,911.22)	(2,911.22)	0.0000	4.3300	(1,300.28)	0.00	0.3502	(1.0515)	0.0000	1	(0.7013)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,000)	2.6466	(2,646.57)	(2,646.57)	0.0000	4.3300	(1,300.28)	0.00	0.3183	(0.9559)	0.0000	1	(0.6376)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(1,599)	2.6466	(4,231.86)	(4,231.86)	0.0000	4.3300	(1,300.28)	0.00	0.5090	(1.5285)	0.0000	1	(1.0195)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(201)	2.6466	(531.96)	(531.96)	0.0000	4.3300	(1,300.28)	0.00	0.0640	(0.1921)	0.0000	1	(0.1282)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(900)	2.6466	(2,381.91)	(2,381.91)	0.0000	4.3300	(1,300.28)	0.00	0.2865	(0.8603)	0.0000	1	(0.5738)	02/07/2025
688177.SH	01/06/2025	SDB3260123369	0	(200)	2.6466	(529.31)	(529.31)	0.0000	4.3300	(1,300.28)	0.00	0.0637	(0.1912)	0.0000	1	(0.1275)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688177.SH	01/06/2025	SDB3260123369	0	(3,700)	2.6466	(9,792.29)	(9,792.29)	0.0000	4.3300	(1,300.28)	0.00	1.1778	(3.5369)	0.0000	1	(2.3591)	02/07/2025
TOTAL BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND												144.5866	(402.3938)	0.0000		(257.8072)	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
002382.ZK	01/17/2025	SDB3262867383	0	(4,100)	0.6629	(2,665.60)	(2,717.84)	0.0000	4.3300	(1,343.54)	0.00	0.3206	(1.0143)	0.0000	1	(0.6937)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(14,900)	0.6629	(9,774.41)	(9,877.02)	0.0000	4.3300	(1,343.54)	0.00	1.1756	(3.6862)	0.0000	1	(2.5105)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(25,100)	0.6629	(16,709.60)	(16,638.46)	0.0000	4.3300	(1,343.54)	0.00	2.0098	(6.2096)	0.0000	1	(4.1998)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(3,900)	0.6629	(2,586.15)	(2,585.26)	0.0000	4.3300	(1,343.54)	0.00	0.3111	(0.9648)	0.0000	1	(0.6538)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(4,100)	0.6629	(2,872.30)	(2,717.84)	0.0000	4.3300	(1,343.54)	0.00	0.3455	(1.0143)	0.0000	1	(0.8688)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(1,100)	0.6629	(770.62)	(729.18)	0.0000	4.3300	(1,343.54)	0.00	0.0927	(0.2721)	0.0000	1	(0.1794)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(100)	0.6629	(70.06)	(66.29)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0247)	0.0000	1	(0.0163)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(700)	0.6629	(490.39)	(464.02)	0.0000	4.3300	(1,343.54)	0.00	0.0590	(0.1732)	0.0000	1	(0.1142)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(2,900)	0.6629	(2,031.63)	(1,922.37)	0.0000	4.3300	(1,343.54)	0.00	0.2444	(0.7174)	0.0000	1	(0.4731)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(1,700)	0.6629	(1,190.95)	(1,126.91)	0.0000	4.3300	(1,343.54)	0.00	0.1432	(0.4206)	0.0000	1	(0.2773)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(2,500)	0.6629	(1,751.40)	(1,657.22)	0.0000	4.3300	(1,343.54)	0.00	0.2107	(0.6185)	0.0000	1	(0.4078)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(9,300)	0.6629	(6,515.22)	(6,164.85)	0.0000	4.3300	(1,343.54)	0.00	0.7836	(2.3008)	0.0000	1	(1.5171)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(200)	0.6629	(140.11)	(132.58)	0.0000	4.3300	(1,343.54)	0.00	0.0169	(0.0495)	0.0000	1	(0.0326)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(15,700)	0.6629	(10,998.81)	(10,407.33)	0.0000	4.3300	(1,343.54)	0.00	1.3229	(3.8841)	0.0000	1	(2.5612)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(600)	0.6629	(420.34)	(397.73)	0.0000	4.3300	(1,343.54)	0.00	0.0506	(0.1484)	0.0000	1	(0.0979)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(2,100)	0.6629	(1,471.18)	(1,392.06)	0.0000	4.3300	(1,343.54)	0.00	0.1770	(0.5195)	0.0000	1	(0.3426)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(10,200)	0.6629	(7,145.72)	(6,761.45)	0.0000	4.3300	(1,343.54)	0.00	0.8595	(2.5234)	0.0000	1	(1.6639)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(6,800)	0.6629	(4,763.81)	(4,507.63)	0.0000	4.3300	(1,343.54)	0.00	0.5730	(1.6823)	0.0000	1	(1.1093)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(8,900)	0.6629	(6,234.99)	(5,899.69)	0.0000	4.3300	(1,343.54)	0.00	0.7499	(2.2018)	0.0000	1	(1.4519)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(84,100)	0.6629	(58,917.18)	(55,748.80)	0.0000	4.3300	(1,343.54)	0.00	7.0864	(20.8058)	0.0000	1	(13.7194)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(3,600)	0.6629	(2,522.02)	(2,386.39)	0.0000	4.3300	(1,343.54)	0.00	0.3033	(0.8906)	0.0000	1	(0.5873)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(5,000)	0.6629	(3,502.80)	(3,314.43)	0.0000	4.3300	(1,343.54)	0.00	0.4213	(1.2370)	0.0000	1	(0.8157)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(15,800)	0.6629	(11,068.86)	(10,473.61)	0.0000	4.3300	(1,343.54)	0.00	1.3313	(3.9088)	0.0000	1	(2.5775)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(11,500)	0.6629	(8,056.45)	(7,623.20)	0.0000	4.3300	(1,343.54)	0.00	0.9690	(2.8450)	0.0000	1	(1.8760)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(100)	0.6629	(70.06)	(66.29)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0247)	0.0000	1	(0.0163)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(3,300)	0.6629	(2,311.85)	(2,187.53)	0.0000	4.3300	(1,343.54)	0.00	0.2781	(0.8164)	0.0000	1	(0.5383)	02/07/2025
002382.ZK	01/17/2025	SDB3262867383	0	(6,000)	0.6629	(4,203.37)	(3,977.32)	0.0000	4.3300	(1,343.54)	0.00	0.5056	(1.4844)	0.0000	1	(0.9788)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(4,100)	0.6486	(2,665.60)	(2,659.40)	0.0000	4.3300	(1,343.54)	0.00	0.3206	(0.9925)	0.0000	1	(0.6719)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(14,900)	0.6486	(9,774.41)	(9,664.66)	0.0000	4.3300	(1,343.54)	0.00	1.1756	(3.6069)	0.0000	1	(2.4313)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(25,100)	0.6486	(16,709.60)	(16,280.74)	0.0000	4.3300	(1,343.54)	0.00	2.0098	(6.0761)	0.0000	1	(4.0663)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(3,900)	0.6486	(2,586.15)	(2,529.68)	0.0000	4.3300	(1,343.54)	0.00	0.3111	(0.9441)	0.0000	1	(0.6330)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(4,100)	0.6486	(2,872.30)	(2,659.40)	0.0000	4.3300	(1,343.54)	0.00	0.3455	(0.9925)	0.0000	1	(0.6470)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(1,100)	0.6486	(770.62)	(713.50)	0.0000	4.3300	(1,343.54)	0.00	0.0927	(0.2663)	0.0000	1	(0.1736)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(100)	0.6486	(70.06)	(64.86)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0242)	0.0000	1	(0.0158)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(700)	0.6486	(490.39)	(454.04)	0.0000	4.3300	(1,343.54)	0.00	0.0590	(0.1695)	0.0000	1	(0.1105)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(2,900)	0.6486	(2,031.63)	(1,881.04)	0.0000	4.3300	(1,343.54)	0.00	0.2444	(0.7020)	0.0000	1	(0.4577)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(1,700)	0.6486	(1,190.95)	(1,102.68)	0.0000	4.3300	(1,343.54)	0.00	0.1432	(0.4115)	0.0000	1	(0.2683)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(2,500)	0.6486	(1,751.40)	(1,621.59)	0.0000	4.3300	(1,343.54)	0.00	0.2107	(0.6052)	0.0000	1	(0.3945)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(9,300)	0.6486	(6,515.22)	(6,032.31)	0.0000	4.3300	(1,343.54)	0.00	0.7836	(2.2513)	0.0000	1	(1.4677)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(200)	0.6486	(140.11)	(129.73)	0.0000	4.3300	(1,343.54)	0.00	0.0169	(0.0484)	0.0000	1	(0.0316)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(15,700)	0.6486	(10,998.81)	(10,183.57)	0.0000	4.3300	(1,343.54)	0.00	1.3229	(3.8006)	0.0000	1	(2.4777)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(600)	0.6486	(420.34)	(389.18)	0.0000	4.3300	(1,343.54)	0.00	0.0506	(0.1452)	0.0000	1	(0.0947)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(2,100)	0.6486	(1,471.18)	(1,362.13)	0.0000	4.3300	(1,343.54)	0.00	0.1770	(0.5084)	0.0000	1	(0.3314)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(10,200)	0.6486	(7,145.72)	(6,616.08)	0.0000	4.3300	(1,343.54)	0.00	0.8595	(2.4692)	0.0000	1	(1.6097)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(6,800)	0.6486	(4,763.81)	(4,410.72)	0.0000	4.3300	(1,343.54)	0.00	0.5730	(1.6461)	0.0000	1	(1.0731)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(8,900)	0.6486	(6,234.99)	(5,772.85)	0.0000	4.3300	(1,343.54)	0.00	0.7499	(2.1545)	0.0000	1	(1.4045)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(84,100)	0.6486	(58,917.18)	(54,550.20)	0.0000	4.3300	(1,343.54)	0.00	7.0864	(20.3585)	0.0000	1	(13.2721)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(3,600)	0.6486	(2,522.02)	(2,335.09)	0.0000	4.3300	(1,343.54)	0.00	0.3033	(0.8715)	0.0000	1	(0.5681)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(5,000)	0.6486	(3,502.80)	(3,243.18)	0.0000	4.3300	(1,343.54)	0.00	0.4213	(1.2104)	0.0000	1	(0.7891)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002382.ZK	01/16/2025	SDB3262867383	0	(15,800)	0.6486	(11,068.86)	(10,248.43)	0.0000	4.3300	(1,343.54)	0.00	1.3313	(3.8248)	0.0000	1	(2.4934)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(11,500)	0.6486	(8,056.45)	(7,459.30)	0.0000	4.3300	(1,343.54)	0.00	0.9690	(2.7839)	0.0000	1	(1.8148)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(100)	0.6486	(70.06)	(64.86)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0242)	0.0000	1	(0.0158)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(3,300)	0.6486	(2,311.85)	(2,140.50)	0.0000	4.3300	(1,343.54)	0.00	0.2781	(0.7988)	0.0000	1	(0.5208)	02/07/2025
002382.ZK	01/16/2025	SDB3262867383	0	(6,000)	0.6486	(4,203.37)	(3,891.81)	0.0000	4.3300	(1,343.54)	0.00	0.5056	(1.4524)	0.0000	1	(0.9469)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(4,100)	0.6445	(2,665.60)	(2,642.34)	0.0000	4.3300	(1,343.54)	0.00	0.3206	(0.9861)	0.0000	1	(0.6655)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(14,900)	0.6445	(9,774.41)	(9,602.65)	0.0000	4.3300	(1,343.54)	0.00	1.1756	(3.5838)	0.0000	1	(2.4081)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(25,100)	0.6445	(16,709.60)	(16,176.27)	0.0000	4.3300	(1,343.54)	0.00	2.0098	(6.0371)	0.0000	1	(4.0273)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(3,900)	0.6445	(2,586.15)	(2,513.44)	0.0000	4.3300	(1,343.54)	0.00	0.3111	(0.9380)	0.0000	1	(0.6270)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(4,100)	0.6445	(2,872.30)	(2,642.34)	0.0000	4.3300	(1,343.54)	0.00	0.3455	(0.9861)	0.0000	1	(0.6407)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(1,100)	0.6445	(770.62)	(708.92)	0.0000	4.3300	(1,343.54)	0.00	0.0927	(0.2646)	0.0000	1	(0.1719)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(100)	0.6445	(70.06)	(64.45)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0241)	0.0000	1	(0.0156)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(700)	0.6445	(490.39)	(451.13)	0.0000	4.3300	(1,343.54)	0.00	0.0590	(0.1684)	0.0000	1	(0.1094)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(2,900)	0.6445	(2,031.63)	(1,868.97)	0.0000	4.3300	(1,343.54)	0.00	0.2444	(0.6975)	0.0000	1	(0.4532)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(1,700)	0.6445	(1,190.95)	(1,095.60)	0.0000	4.3300	(1,343.54)	0.00	0.1432	(0.4089)	0.0000	1	(0.2656)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(2,500)	0.6445	(1,751.40)	(1,611.18)	0.0000	4.3300	(1,343.54)	0.00	0.2107	(0.6013)	0.0000	1	(0.3906)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(9,300)	0.6445	(6,515.22)	(5,993.60)	0.0000	4.3300	(1,343.54)	0.00	0.7836	(2.2368)	0.0000	1	(1.4532)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(200)	0.6445	(140.11)	(128.89)	0.0000	4.3300	(1,343.54)	0.00	0.0169	(0.0481)	0.0000	1	(0.0313)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(15,700)	0.6445	(10,998.81)	(10,118.23)	0.0000	4.3300	(1,343.54)	0.00	1.3229	(3.7762)	0.0000	1	(2.4533)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(600)	0.6445	(420.34)	(386.68)	0.0000	4.3300	(1,343.54)	0.00	0.0506	(0.1443)	0.0000	1	(0.0938)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(2,100)	0.6445	(1,471.18)	(1,353.39)	0.0000	4.3300	(1,343.54)	0.00	0.1770	(0.5051)	0.0000	1	(0.3281)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(10,200)	0.6445	(7,145.72)	(6,573.62)	0.0000	4.3300	(1,343.54)	0.00	0.8595	(2.4533)	0.0000	1	(1.5938)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(6,800)	0.6445	(4,763.81)	(4,382.42)	0.0000	4.3300	(1,343.54)	0.00	0.5730	(1.6355)	0.0000	1	(1.0626)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(8,900)	0.6445	(6,234.99)	(5,735.81)	0.0000	4.3300	(1,343.54)	0.00	0.7499	(2.1406)	0.0000	1	(1.3907)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(84,100)	0.6445	(58,917.18)	(54,200.18)	0.0000	4.3300	(1,343.54)	0.00	7.0864	(20.2278)	0.0000	1	(13.1414)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(3,600)	0.6445	(2,522.02)	(2,320.10)	0.0000	4.3300	(1,343.54)	0.00	0.3033	(0.8659)	0.0000	1	(0.5625)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(5,000)	0.6445	(3,502.80)	(3,222.36)	0.0000	4.3300	(1,343.54)	0.00	0.4213	(1.2026)	0.0000	1	(0.7813)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(15,800)	0.6445	(11,068.86)	(10,182.67)	0.0000	4.3300	(1,343.54)	0.00	1.3313	(3.8002)	0.0000	1	(2.4689)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(11,500)	0.6445	(8,056.45)	(7,411.44)	0.0000	4.3300	(1,343.54)	0.00	0.9690	(2.7660)	0.0000	1	(1.7970)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(100)	0.6445	(70.06)	(64.45)	0.0000	4.3300	(1,343.54)	0.00	0.0084	(0.0241)	0.0000	1	(0.0156)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(3,300)	0.6445	(2,311.85)	(2,126.76)	0.0000	4.3300	(1,343.54)	0.00	0.2781	(0.7937)	0.0000	1	(0.5157)	02/07/2025
002382.ZK	01/15/2025	SDB3262867383	0	(6,000)	0.6445	(4,203.37)	(3,866.84)	0.0000	4.3300	(1,343.54)	0.00	0.5056	(1.4431)	0.0000	1	(0.9376)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(25,100)	0.6625	(16,709.60)	(16,629.40)	0.0000	4.3300	(1,309.27)	0.00	2.0098	(6.0479)	0.0000	1	(4.0381)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(3,900)	0.6625	(2,586.15)	(2,583.85)	0.0000	4.3300	(1,309.27)	0.00	0.3111	(0.9397)	0.0000	1	(0.6287)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(4,100)	0.6625	(2,872.30)	(2,716.36)	0.0000	4.3300	(1,309.27)	0.00	0.3455	(0.9879)	0.0000	1	(0.6424)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(1,100)	0.6625	(770.62)	(728.78)	0.0000	4.3300	(1,309.27)	0.00	0.0927	(0.2650)	0.0000	1	(0.1724)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(100)	0.6625	(70.06)	(66.25)	0.0000	4.3300	(1,309.27)	0.00	0.0084	(0.0241)	0.0000	1	(0.0157)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(700)	0.6625	(490.39)	(463.77)	0.0000	4.3300	(1,309.27)	0.00	0.0590	(0.1687)	0.0000	1	(0.1097)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(2,900)	0.6625	(2,031.63)	(1,921.33)	0.0000	4.3300	(1,309.27)	0.00	0.2444	(0.6988)	0.0000	1	(0.4544)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(1,700)	0.6625	(1,190.95)	(1,126.29)	0.0000	4.3300	(1,309.27)	0.00	0.1432	(0.4096)	0.0000	1	(0.2664)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(2,500)	0.6625	(1,751.40)	(1,656.32)	0.0000	4.3300	(1,309.27)	0.00	0.2107	(0.6024)	0.0000	1	(0.3917)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(9,300)	0.6625	(6,515.22)	(6,161.49)	0.0000	4.3300	(1,309.27)	0.00	0.7836	(2.2408)	0.0000	1	(1.4572)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(200)	0.6625	(140.11)	(132.51)	0.0000	4.3300	(1,309.27)	0.00	0.0169	(0.0482)	0.0000	1	(0.0313)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(15,700)	0.6625	(10,998.81)	(10,401.66)	0.0000	4.3300	(1,309.27)	0.00	1.3229	(3.7829)	0.0000	1	(2.4600)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(600)	0.6625	(420.34)	(397.52)	0.0000	4.3300	(1,309.27)	0.00	0.0506	(0.1446)	0.0000	1	(0.0940)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(2,100)	0.6625	(1,471.18)	(1,391.30)	0.0000	4.3300	(1,309.27)	0.00	0.1770	(0.5060)	0.0000	1	(0.3290)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(10,200)	0.6625	(7,145.72)	(6,757.77)	0.0000	4.3300	(1,309.27)	0.00	0.8595	(2.4577)	0.0000	1	(1.5982)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(6,800)	0.6625	(4,763.81)	(4,505.18)	0.0000	4.3300	(1,309.27)	0.00	0.5730	(1.6385)	0.0000	1	(1.0655)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(8,900)	0.6625	(6,234.99)	(5,896.48)	0.0000	4.3300	(1,309.27)	0.00	0.7499	(2.1445)	0.0000	1	(1.3945)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(84,100)	0.6625	(58,917.18)	(55,718.44)	0.0000	4.3300	(1,309.27)	0.00	7.0864	(20.2640)	0.0000	1	(13.1775)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(3,600)	0.6625	(2,522.02)	(2,385.09)	0.0000	4.3300	(1,309.27)	0.00	0.3033	(0.8674)	0.0000	1	(0.5641)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(5,000)	0.6625	(3,502.80)	(3,312.63)	0.0000	4.3300	(1,309.27)	0.00	0.4213	(1.2048)	0.0000	1	(0.7834)	02/07/2025
002382.ZK	01/14/20																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002382.ZK	01/14/2025	SDB3262867383	0	(11,500)	0.6625	(8,056.45)	(7,619.05)	0.0000	4.3300	(1,309.27)	0.00	0.9690	(2.7709)	0.0000	1	(1.8019)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(100)	0.6625	(70.06)	(66.25)	0.0000	4.3300	(1,309.27)	0.00	0.0084	(0.0241)	0.0000	1	(0.0157)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(3,300)	0.6625	(2,311.85)	(2,186.34)	0.0000	4.3300	(1,309.27)	0.00	0.2781	(0.7951)	0.0000	1	(0.5171)	02/07/2025
002382.ZK	01/14/2025	SDB3262867383	0	(6,000)	0.6625	(4,203.37)	(3,975.16)	0.0000	4.3300	(1,309.27)	0.00	0.5056	(1.4457)	0.0000	1	(0.9401)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(4,100)	0.6737	(2,872.30)	(2,762.20)	0.0000	4.3300	(1,244.15)	0.00	0.3455	(0.9546)	0.0000	1	(0.6091)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(1,100)	0.6737	(770.62)	(741.08)	0.0000	4.3300	(1,244.15)	0.00	0.0927	(0.2561)	0.0000	1	(0.1634)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(100)	0.6737	(70.06)	(67.37)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0233)	0.0000	1	(0.0149)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(700)	0.6737	(490.39)	(471.60)	0.0000	4.3300	(1,244.15)	0.00	0.0590	(0.1630)	0.0000	1	(0.1040)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(2,900)	0.6737	(2,031.63)	(1,953.75)	0.0000	4.3300	(1,244.15)	0.00	0.2444	(0.6752)	0.0000	1	(0.4309)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(1,700)	0.6737	(1,190.95)	(1,145.30)	0.0000	4.3300	(1,244.15)	0.00	0.1432	(0.3958)	0.0000	1	(0.2526)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(2,500)	0.6737	(1,751.40)	(1,684.27)	0.0000	4.3300	(1,244.15)	0.00	0.2107	(0.5821)	0.0000	1	(0.3714)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(9,300)	0.6737	(6,515.22)	(6,265.48)	0.0000	4.3300	(1,244.15)	0.00	0.7836	(2.1653)	0.0000	1	(1.3817)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(200)	0.6737	(140.11)	(134.74)	0.0000	4.3300	(1,244.15)	0.00	0.0169	(0.0466)	0.0000	1	(0.0297)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(15,700)	0.6737	(10,998.81)	(10,577.22)	0.0000	4.3300	(1,244.15)	0.00	1.3229	(3.6555)	0.0000	1	(2.3326)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(600)	0.6737	(420.34)	(404.22)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1397)	0.0000	1	(0.0891)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(2,100)	0.6737	(1,471.18)	(1,414.79)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.4889)	0.0000	1	(0.3120)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(10,200)	0.6737	(7,145.72)	(6,871.82)	0.0000	4.3300	(1,244.15)	0.00	0.8595	(2.3749)	0.0000	1	(1.5154)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(6,800)	0.6737	(4,763.81)	(4,581.21)	0.0000	4.3300	(1,244.15)	0.00	0.5730	(1.5833)	0.0000	1	(1.0103)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(8,900)	0.6737	(6,234.99)	(5,996.00)	0.0000	4.3300	(1,244.15)	0.00	0.7499	(2.0722)	0.0000	1	(1.3223)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(84,100)	0.6737	(58,917.18)	(56,658.84)	0.0000	4.3300	(1,244.15)	0.00	7.0864	(19.5812)	0.0000	1	(12.4948)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(3,600)	0.6737	(2,522.02)	(2,425.35)	0.0000	4.3300	(1,244.15)	0.00	0.3033	(0.8382)	0.0000	1	(0.5349)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(5,000)	0.6737	(3,502.80)	(3,368.54)	0.0000	4.3300	(1,244.15)	0.00	0.4213	(1.1642)	0.0000	1	(0.7429)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(15,800)	0.6737	(11,068.86)	(10,644.59)	0.0000	4.3300	(1,244.15)	0.00	1.3313	(3.6788)	0.0000	1	(2.3474)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(11,500)	0.6737	(8,056.45)	(7,747.64)	0.0000	4.3300	(1,244.15)	0.00	0.9690	(2.6776)	0.0000	1	(1.7086)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(100)	0.6737	(70.06)	(67.37)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0233)	0.0000	1	(0.0149)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(3,300)	0.6737	(2,311.85)	(2,223.24)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7683)	0.0000	1	(0.4903)	02/07/2025
002382.ZK	01/13/2025	SDB3262867383	0	(6,000)	0.6737	(4,203.37)	(4,042.25)	0.0000	4.3300	(1,244.15)	0.00	0.5056	(1.3970)	0.0000	1	(0.8914)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(4,100)	0.6761	(2,872.30)	(2,771.93)	0.0000	4.3300	(1,244.15)	0.00	1.0364	(2.8739)	0.0000	3	(1.8375)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(1,100)	0.6761	(770.62)	(743.69)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7711)	0.0000	3	(0.4930)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(100)	0.6761	(70.06)	(67.61)	0.0000	4.3300	(1,244.15)	0.00	0.0253	(0.0701)	0.0000	3	(0.0448)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(700)	0.6761	(490.39)	(473.26)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.4907)	0.0000	3	(0.3137)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(2,900)	0.6761	(2,031.63)	(1,960.63)	0.0000	4.3300	(1,244.15)	0.00	0.7331	(2.0328)	0.0000	3	(1.2997)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(1,700)	0.6761	(1,190.95)	(1,149.34)	0.0000	4.3300	(1,244.15)	0.00	0.4297	(1.1916)	0.0000	3	(0.7619)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(2,500)	0.6761	(1,751.40)	(1,690.20)	0.0000	4.3300	(1,244.15)	0.00	0.6320	(1.7524)	0.0000	3	(1.1204)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(9,300)	0.6761	(6,515.22)	(6,287.55)	0.0000	4.3300	(1,244.15)	0.00	2.3509	(6.5189)	0.0000	3	(4.1680)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(200)	0.6761	(140.11)	(135.22)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1402)	0.0000	3	(0.0896)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(15,700)	0.6761	(10,998.81)	(10,614.47)	0.0000	4.3300	(1,244.15)	0.00	3.9687	(11.0050)	0.0000	3	(7.0363)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(600)	0.6761	(420.34)	(405.65)	0.0000	4.3300	(1,244.15)	0.00	0.1517	(0.4206)	0.0000	3	(0.2689)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(2,100)	0.6761	(1,471.18)	(1,419.77)	0.0000	4.3300	(1,244.15)	0.00	0.5309	(1.4720)	0.0000	3	(0.9412)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(10,200)	0.6761	(7,145.72)	(6,896.03)	0.0000	4.3300	(1,244.15)	0.00	2.5784	(7.1498)	0.0000	3	(4.5714)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(6,800)	0.6761	(4,763.81)	(4,597.35)	0.0000	4.3300	(1,244.15)	0.00	1.7189	(4.7665)	0.0000	3	(3.0476)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(8,900)	0.6761	(6,234.99)	(6,017.12)	0.0000	4.3300	(1,244.15)	0.00	2.2498	(6.2385)	0.0000	3	(3.9887)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(84,100)	0.6761	(58,917.18)	(56,858.41)	0.0000	4.3300	(1,244.15)	0.00	21.2593	(58.9505)	0.0000	3	(37.6912)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(3,600)	0.6761	(2,522.02)	(2,433.89)	0.0000	4.3300	(1,244.15)	0.00	0.9100	(2.5234)	0.0000	3	(1.6134)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(5,000)	0.6761	(3,502.80)	(3,380.41)	0.0000	4.3300	(1,244.15)	0.00	1.2639	(3.5048)	0.0000	3	(2.2409)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(15,800)	0.6761	(11,068.86)	(10,682.08)	0.0000	4.3300	(1,244.15)	0.00	3.9940	(11.0751)	0.0000	3	(7.0811)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(11,500)	0.6761	(8,056.45)	(7,774.93)	0.0000	4.3300	(1,244.15)	0.00	2.9070	(8.0610)	0.0000	3	(5.1540)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(100)	0.6761	(70.06)	(67.61)	0.0000	4.3300	(1,244.15)	0.00	0.0253	(0.0701)	0.0000	3	(0.0448)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(3,300)	0.6761	(2,311.85)	(2,231.07)	0.0000	4.3300	(1,244.15)	0.00	0.8342	(2.3132)	0.0000	3	(1.4790)	02/07/2025
002382.ZK	01/10/2025	SDB3262867383	0	(6,000)	0.6761	(4,203.37)	(4,056.49)	0.0000	4.3300	(1,244.15)	0.00	1.5167	(4.2057)	0.0000	3	(2.6890)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(4,100)	0.6755	(2,872.30)	(2,769.74)	0.0000	4.3300	(1,244.15)	0.00	0.3455	(0.9572)	0.0000	1	(0.6117)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(1,100)	0.6755	(770.62)	(743.10)	0.0000	4.3300	(1,244.15)	0.00	0.0927	(0.2568)	0.0000	1	(0.1641)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(100)	0.6755	(70.0											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002382.ZK	01/09/2025	SDB3262867383	0	(700)	0.6755	(490.39)	(472.88)	0.0000	4.3300	(1,244.15)	0.00	0.0590	(0.1634)	0.0000	1	(0.1044)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(2,900)	0.6755	(2,031.63)	(1,959.09)	0.0000	4.3300	(1,244.15)	0.00	0.2444	(0.6771)	0.0000	1	(0.4327)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(1,700)	0.6755	(1,190.95)	(1,148.43)	0.0000	4.3300	(1,244.15)	0.00	0.1432	(0.3969)	0.0000	1	(0.2537)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(2,500)	0.6755	(1,751.40)	(1,688.87)	0.0000	4.3300	(1,244.15)	0.00	0.2107	(0.5837)	0.0000	1	(0.3730)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(9,300)	0.6755	(6,515.22)	(6,282.59)	0.0000	4.3300	(1,244.15)	0.00	0.7836	(2.1713)	0.0000	1	(1.3876)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(200)	0.6755	(140.11)	(135.11)	0.0000	4.3300	(1,244.15)	0.00	0.0169	(0.0467)	0.0000	1	(0.0298)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(15,700)	0.6755	(10,998.81)	(10,606.09)	0.0000	4.3300	(1,244.15)	0.00	1.3229	(3.6654)	0.0000	1	(2.3425)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(600)	0.6755	(420.34)	(405.33)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1401)	0.0000	1	(0.0895)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(2,100)	0.6755	(1,471.18)	(1,418.65)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.4903)	0.0000	1	(0.3133)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(10,200)	0.6755	(7,145.72)	(6,890.58)	0.0000	4.3300	(1,244.15)	0.00	0.8595	(2.3814)	0.0000	1	(1.5219)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(6,800)	0.6755	(4,763.81)	(4,593.72)	0.0000	4.3300	(1,244.15)	0.00	0.5730	(1.5876)	0.0000	1	(1.0146)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(8,900)	0.6755	(6,234.99)	(6,012.37)	0.0000	4.3300	(1,244.15)	0.00	0.7499	(2.0779)	0.0000	1	(1.3279)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(84,100)	0.6755	(58,917.18)	(56,813.50)	0.0000	4.3300	(1,244.15)	0.00	7.0864	(19.6347)	0.0000	1	(12.5482)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(3,600)	0.6755	(2,522.02)	(2,431.97)	0.0000	4.3300	(1,244.15)	0.00	0.3033	(0.8405)	0.0000	1	(0.5371)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(5,000)	0.6755	(3,502.80)	(3,377.74)	0.0000	4.3300	(1,244.15)	0.00	0.4213	(1.1673)	0.0000	1	(0.7460)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(15,800)	0.6755	(11,068.86)	(10,673.64)	0.0000	4.3300	(1,244.15)	0.00	1.3313	(3.6888)	0.0000	1	(2.3575)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(11,500)	0.6755	(8,056.45)	(7,768.79)	0.0000	4.3300	(1,244.15)	0.00	0.9690	(2.6849)	0.0000	1	(1.7159)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(100)	0.6755	(70.06)	(67.55)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0233)	0.0000	1	(0.0149)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(3,300)	0.6755	(2,311.85)	(2,229.31)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7704)	0.0000	1	(0.4924)	02/07/2025
002382.ZK	01/09/2025	SDB3262867383	0	(6,000)	0.6755	(4,203.37)	(4,053.28)	0.0000	4.3300	(1,244.15)	0.00	0.5056	(1.4008)	0.0000	1	(0.8952)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(4,100)	0.6652	(2,872.30)	(2,727.39)	0.0000	4.3300	(1,244.15)	0.00	0.3455	(0.9426)	0.0000	1	(0.5971)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(1,100)	0.6652	(770.62)	(731.74)	0.0000	4.3300	(1,244.15)	0.00	0.0927	(0.2529)	0.0000	1	(0.1602)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(100)	0.6652	(70.06)	(66.52)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0230)	0.0000	1	(0.0146)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(700)	0.6652	(490.39)	(465.65)	0.0000	4.3300	(1,244.15)	0.00	0.0590	(0.1609)	0.0000	1	(0.1019)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(2,900)	0.6652	(2,031.63)	(1,929.13)	0.0000	4.3300	(1,244.15)	0.00	0.2444	(0.6667)	0.0000	1	(0.4223)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(1,700)	0.6652	(1,190.95)	(1,130.87)	0.0000	4.3300	(1,244.15)	0.00	0.1432	(0.3908)	0.0000	1	(0.2476)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(2,500)	0.6652	(1,751.40)	(1,663.04)	0.0000	4.3300	(1,244.15)	0.00	0.2107	(0.5747)	0.0000	1	(0.3641)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(9,300)	0.6652	(6,515.22)	(6,186.52)	0.0000	4.3300	(1,244.15)	0.00	0.7836	(2.1381)	0.0000	1	(1.3544)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(200)	0.6652	(140.11)	(133.04)	0.0000	4.3300	(1,244.15)	0.00	0.0169	(0.0460)	0.0000	1	(0.0291)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(15,700)	0.6652	(10,998.81)	(10,443.91)	0.0000	4.3300	(1,244.15)	0.00	1.3229	(3.6094)	0.0000	1	(2.2865)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(600)	0.6652	(420.34)	(399.13)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1379)	0.0000	1	(0.0874)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(2,100)	0.6652	(1,471.18)	(1,396.96)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.4828)	0.0000	1	(0.3058)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(10,200)	0.6652	(7,145.72)	(6,785.21)	0.0000	4.3300	(1,244.15)	0.00	0.8595	(2.3450)	0.0000	1	(1.4855)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(6,800)	0.6652	(4,763.81)	(4,523.48)	0.0000	4.3300	(1,244.15)	0.00	0.5730	(1.5633)	0.0000	1	(0.9903)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(8,900)	0.6652	(6,234.99)	(5,920.43)	0.0000	4.3300	(1,244.15)	0.00	0.7499	(2.0461)	0.0000	1	(1.2962)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(84,100)	0.6652	(58,917.18)	(55,944.75)	0.0000	4.3300	(1,244.15)	0.00	7.0864	(19.3344)	0.0000	1	(12.2480)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(3,600)	0.6652	(2,522.02)	(2,394.78)	0.0000	4.3300	(1,244.15)	0.00	0.3033	(0.8276)	0.0000	1	(0.5243)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(5,000)	0.6652	(3,502.80)	(3,326.09)	0.0000	4.3300	(1,244.15)	0.00	0.4213	(1.1495)	0.0000	1	(0.7282)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(15,800)	0.6652	(11,068.86)	(10,510.43)	0.0000	4.3300	(1,244.15)	0.00	1.3313	(3.6324)	0.0000	1	(2.3010)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(11,500)	0.6652	(8,056.45)	(7,650.00)	0.0000	4.3300	(1,244.15)	0.00	0.9690	(2.6438)	0.0000	1	(1.6748)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(100)	0.6652	(70.06)	(66.52)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0230)	0.0000	1	(0.0146)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(3,300)	0.6652	(2,311.85)	(2,195.22)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7587)	0.0000	1	(0.4806)	02/07/2025
002382.ZK	01/08/2025	SDB3262867383	0	(6,000)	0.6652	(4,203.37)	(3,991.30)	0.0000	4.3300	(1,244.15)	0.00	0.5056	(1.3794)	0.0000	1	(0.8738)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(4,100)	0.6832	(2,872.30)	(2,801.21)	0.0000	4.3300	(1,244.15)	0.00	0.3455	(0.9681)	0.0000	1	(0.6226)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(1,100)	0.6832	(770.62)	(751.55)	0.0000	4.3300	(1,244.15)	0.00	0.0927	(0.2597)	0.0000	1	(0.1670)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(100)	0.6832	(70.06)	(68.32)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0236)	0.0000	1	(0.0152)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(700)	0.6832	(490.39)	(478.26)	0.0000	4.3300	(1,244.15)	0.00	0.0590	(0.1653)	0.0000	1	(0.1063)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(2,900)	0.6832	(2,031.63)	(1,981.35)	0.0000	4.3300	(1,244.15)	0.00	0.2444	(0.6848)	0.0000	1	(0.4404)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(1,700)	0.6832	(1,190.95)	(1,161.48)	0.0000	4.3300	(1,244.15)	0.00	0.1432	(0.4014)	0.0000	1	(0.2582)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(2,500)	0.6832	(1,751.40)	(1,708.06)	0.0000	4.3300	(1,244.15)	0.00	0.2107	(0.5903)	0.0000	1	(0.3796)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(9,300)	0.6832	(6,515.22)	(6,353.97)	0.0000	4.3300	(1,244.15)	0.00	0.7836	(2.1959)	0.0000	1	(1.4123)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(200)	0.6832	(140.11)	(136.64)	0.0000	4.3300	(1,244.15)	0.00	0.0169	(0.0472)	0.0000	1	(0.0304)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(15,700)	0.6832	(10,9											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002382.ZK	01/07/2025	SDB3262867383	0	(600)	0.6832	(420.34)	(409.93)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1417)	0.0000	1	(0.0911)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(2,100)	0.6832	(1,471.18)	(1,434.77)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.4959)	0.0000	1	(0.3189)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(10,200)	0.6832	(7,145.72)	(6,968.87)	0.0000	4.3300	(1,244.15)	0.00	0.8595	(2.4084)	0.0000	1	(1.5490)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(6,800)	0.6832	(4,763.81)	(4,645.92)	0.0000	4.3300	(1,244.15)	0.00	0.5730	(1.6056)	0.0000	1	(1.0326)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(8,900)	0.6832	(6,234.99)	(6,080.68)	0.0000	4.3300	(1,244.15)	0.00	0.7499	(2.1015)	0.0000	1	(1.3515)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(84,100)	0.6832	(58,917.18)	(57,459.05)	0.0000	4.3300	(1,244.15)	0.00	7.0864	(19.8578)	0.0000	1	(12.7713)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(3,600)	0.6832	(2,522.02)	(2,459.60)	0.0000	4.3300	(1,244.15)	0.00	0.3033	(0.8500)	0.0000	1	(0.5467)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(5,000)	0.6832	(3,502.80)	(3,416.11)	0.0000	4.3300	(1,244.15)	0.00	0.4213	(1.1806)	0.0000	1	(0.7593)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(15,800)	0.6832	(11,068.86)	(10,794.92)	0.0000	4.3300	(1,244.15)	0.00	1.3313	(3.7307)	0.0000	1	(2.3994)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(11,500)	0.6832	(8,056.45)	(7,857.06)	0.0000	4.3300	(1,244.15)	0.00	0.9690	(2.7154)	0.0000	1	(1.7464)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(100)	0.6832	(70.06)	(68.32)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0236)	0.0000	1	(0.0152)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(3,300)	0.6832	(2,311.85)	(2,254.64)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7792)	0.0000	1	(0.5011)	02/07/2025
002382.ZK	01/07/2025	SDB3262867383	0	(6,000)	0.6832	(4,203.37)	(4,099.34)	0.0000	4.3300	(1,244.15)	0.00	0.5056	(1.4167)	0.0000	1	(0.9112)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(4,100)	0.7006	(2,872.30)	(2,872.30)	0.0000	4.3300	(1,244.15)	0.00	0.3455	(0.9927)	0.0000	1	(0.6472)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(1,100)	0.7006	(770.62)	(770.62)	0.0000	4.3300	(1,244.15)	0.00	0.0927	(0.2663)	0.0000	1	(0.1736)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(100)	0.7006	(70.06)	(70.06)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0242)	0.0000	1	(0.0158)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(700)	0.7006	(490.39)	(490.39)	0.0000	4.3300	(1,244.15)	0.00	0.0590	(0.1695)	0.0000	1	(0.1105)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(2,900)	0.7006	(2,031.63)	(2,031.63)	0.0000	4.3300	(1,244.15)	0.00	0.2444	(0.7021)	0.0000	1	(0.4578)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(1,700)	0.7006	(1,190.95)	(1,190.95)	0.0000	4.3300	(1,244.15)	0.00	0.1432	(0.4116)	0.0000	1	(0.2683)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(2,500)	0.7006	(1,751.40)	(1,751.40)	0.0000	4.3300	(1,244.15)	0.00	0.2107	(0.6053)	0.0000	1	(0.3946)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(9,300)	0.7006	(6,515.22)	(6,515.22)	0.0000	4.3300	(1,244.15)	0.00	0.7836	(2.2516)	0.0000	1	(1.4680)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(200)	0.7006	(140.11)	(140.11)	0.0000	4.3300	(1,244.15)	0.00	0.0169	(0.0484)	0.0000	1	(0.0316)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(15,700)	0.7006	(10,998.81)	(10,998.81)	0.0000	4.3300	(1,244.15)	0.00	1.3229	(3.8012)	0.0000	1	(2.4783)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(600)	0.7006	(420.34)	(420.34)	0.0000	4.3300	(1,244.15)	0.00	0.0506	(0.1453)	0.0000	1	(0.0947)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(2,100)	0.7006	(1,471.18)	(1,471.18)	0.0000	4.3300	(1,244.15)	0.00	0.1770	(0.5084)	0.0000	1	(0.3315)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(10,200)	0.7006	(7,145.72)	(7,145.72)	0.0000	4.3300	(1,244.15)	0.00	0.8595	(2.4696)	0.0000	1	(1.6101)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(6,800)	0.7006	(4,763.81)	(4,763.81)	0.0000	4.3300	(1,244.15)	0.00	0.5730	(1.6464)	0.0000	1	(1.0734)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(8,900)	0.7006	(6,234.99)	(6,234.99)	0.0000	4.3300	(1,244.15)	0.00	0.7499	(2.1548)	0.0000	1	(1.4049)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(84,100)	0.7006	(58,917.18)	(58,917.18)	0.0000	4.3300	(1,244.15)	0.00	7.0864	(20.3617)	0.0000	1	(13.2753)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(3,600)	0.7006	(2,522.02)	(2,522.02)	0.0000	4.3300	(1,244.15)	0.00	0.3033	(0.8716)	0.0000	1	(0.5683)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(5,000)	0.7006	(3,502.80)	(3,502.80)	0.0000	4.3300	(1,244.15)	0.00	0.4213	(1.2106)	0.0000	1	(0.7893)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(15,800)	0.7006	(11,068.86)	(11,068.86)	0.0000	4.3300	(1,244.15)	0.00	1.3313	(3.8254)	0.0000	1	(2.4940)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(11,500)	0.7006	(8,056.45)	(8,056.45)	0.0000	4.3300	(1,244.15)	0.00	0.9690	(2.7843)	0.0000	1	(1.8153)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(100)	0.7006	(70.06)	(70.06)	0.0000	4.3300	(1,244.15)	0.00	0.0084	(0.0242)	0.0000	1	(0.0158)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(3,300)	0.7006	(2,311.85)	(2,311.85)	0.0000	4.3300	(1,244.15)	0.00	0.2781	(0.7990)	0.0000	1	(0.5209)	02/07/2025
002382.ZK	01/06/2025	SDB3262867383	0	(6,000)	0.7006	(4,203.37)	(4,203.37)	0.0000	4.3300	(1,244.15)	0.00	0.5056	(1.4527)	0.0000	1	(0.9471)	02/07/2025
TOTAL BLUE SAIL MEDICAL CO. LTD. CMN CLASS A SERIES NORTHBOUND												212.2595	(600.7616)	0.0000		(388.5021)	
BORA PHARMACEUTICALS CO., LTD. CMN																	
6472.TW	01/17/2025	SDB3260661389	0	(1,000)	23.7483	(22,926.83)	(23,748.30)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2879)	0.0000	1	(1.5303)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(1,000)	23.7483	(22,926.83)	(23,748.30)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2879)	0.0000	1	(1.5303)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(2,000)	23.7483	(45,853.66)	(47,496.60)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.5758)	0.0000	1	(3.0606)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(3,000)	23.7483	(68,780.49)	(71,244.89)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.8637)	0.0000	1	(4.5909)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(2,000)	23.7483	(45,853.66)	(47,496.60)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.5758)	0.0000	1	(3.0606)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(2,000)	23.7483	(45,853.66)	(47,496.60)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.5758)	0.0000	1	(3.0606)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(12,000)	23.7483	(275,121.95)	(284,979.58)	0.0000	4.3300	(650.00)	0.00	33.0911	(51.4546)	0.0000	1	(18.3636)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(4,000)	23.7483	(91,707.32)	(94,993.19)	0.0000	4.3300	(650.00)	0.00	11.0304	(17.1515)	0.0000	1	(6.1212)	02/04/2025
6472.TW	01/17/2025	SDB3260661389	0	(2,000)	23.7483	(45,853.66)	(47,496.60)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.5758)	0.0000	1	(3.0606)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(1,000)	24.3600	(22,926.83)	(24,360.02)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3983)	0.0000	1	(1.6407)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(1,000)	24.3600	(22,926.83)	(24,360.02)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3983)	0.0000	1	(1.6407)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(2,000)	24.3600	(45,853.66)	(48,720.04)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7967)	0.0000	1	(3.2815)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(3,000)	24.3600	(68,780.49)	(73,080.06)	0.0000	4.3300	(650.00)	0.00	8.2728	(13.1950)	0.0000	1	(4.9222)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(2,000)	24.3600	(45,853.66)	(48,720.04)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7967)	0.0000	1	(3.2815)	02/04/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BORA PHARMACEUTICALS CO., LTD. CMN (Cont.)																	
6472.TW	01/16/2025	SDB3260661389	0	(2,000)	24.3600	(45,853.66)	(48,720.04)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7967)	0.0000	1	(3.2815)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(12,000)	24.3600	(275,121.95)	(292,320.25)	0.0000	4.3300	(650.00)	0.00	33.0911	(52.7800)	0.0000	1	(19.6890)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(4,000)	24.3600	(91,707.32)	(97,440.08)	0.0000	4.3300	(650.00)	0.00	11.0304	(17.5933)	0.0000	1	(6.5630)	02/04/2025
6472.TW	01/16/2025	SDB3260661389	0	(2,000)	24.3600	(45,853.66)	(48,720.04)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7967)	0.0000	1	(3.2815)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(1,000)	24.1280	(22,926.83)	(24,128.04)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3565)	0.0000	1	(1.5989)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(1,000)	24.1280	(22,926.83)	(24,128.04)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3565)	0.0000	1	(1.5989)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(2,000)	24.1280	(45,853.66)	(48,256.08)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7129)	0.0000	1	(3.1977)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(3,000)	24.1280	(68,780.49)	(72,384.12)	0.0000	4.3300	(650.00)	0.00	8.2728	(13.0694)	0.0000	1	(4.7966)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(2,000)	24.1280	(45,853.66)	(48,256.08)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7129)	0.0000	1	(3.1977)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(2,000)	24.1280	(45,853.66)	(48,256.08)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7129)	0.0000	1	(3.1977)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(12,000)	24.1280	(275,121.95)	(289,536.47)	0.0000	4.3300	(650.00)	0.00	33.0911	(52.2774)	0.0000	1	(19.1864)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(4,000)	24.1280	(91,707.32)	(96,512.16)	0.0000	4.3300	(650.00)	0.00	11.0304	(17.4258)	0.0000	1	(6.3955)	02/04/2025
6472.TW	01/15/2025	SDB3260661389	0	(2,000)	24.1280	(45,853.66)	(48,256.08)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7129)	0.0000	1	(3.1977)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(1,000)	24.3014	(22,926.83)	(24,301.45)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3878)	0.0000	1	(1.6302)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(1,000)	24.3014	(22,926.83)	(24,301.45)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.3878)	0.0000	1	(1.6302)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(2,000)	24.3014	(45,853.66)	(48,602.89)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7755)	0.0000	1	(3.2603)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(3,000)	24.3014	(68,780.49)	(72,904.34)	0.0000	4.3300	(650.00)	0.00	8.2728	(13.1633)	0.0000	1	(4.8905)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(2,000)	24.3014	(45,853.66)	(48,602.89)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7755)	0.0000	1	(3.2603)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(2,000)	24.3014	(45,853.66)	(48,602.89)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7755)	0.0000	1	(3.2603)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(12,000)	24.3014	(275,121.95)	(291,617.36)	0.0000	4.3300	(650.00)	0.00	33.0911	(52.6531)	0.0000	1	(19.5621)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(4,000)	24.3014	(91,707.32)	(97,205.79)	0.0000	4.3300	(650.00)	0.00	11.0304	(17.5510)	0.0000	1	(6.5207)	02/04/2025
6472.TW	01/14/2025	SDB3260661389	0	(2,000)	24.3014	(45,853.66)	(48,602.89)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.7755)	0.0000	1	(3.2603)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(1,000)	23.5255	(22,926.83)	(23,525.48)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2477)	0.0000	1	(1.4901)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(1,000)	23.5255	(22,926.83)	(23,525.48)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2477)	0.0000	1	(1.4901)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(2,000)	23.5255	(45,853.66)	(47,050.97)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4953)	0.0000	1	(2.9801)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(3,000)	23.5255	(68,780.49)	(70,576.45)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.7430)	0.0000	1	(4.4702)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(2,000)	23.5255	(45,853.66)	(47,050.97)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4953)	0.0000	1	(2.9801)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(2,000)	23.5255	(45,853.66)	(47,050.97)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4953)	0.0000	1	(2.9801)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(12,000)	23.5255	(275,121.95)	(282,305.80)	0.0000	4.3300	(650.00)	0.00	33.0911	(50.9719)	0.0000	1	(17.8808)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(4,000)	23.5255	(91,707.32)	(94,101.93)	0.0000	4.3300	(650.00)	0.00	11.0304	(16.9906)	0.0000	1	(5.9603)	02/04/2025
6472.TW	01/13/2025	SDB3260661389	0	(2,000)	23.5255	(45,853.66)	(47,050.97)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4953)	0.0000	1	(2.9801)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(1,000)	23.2395	(22,926.83)	(23,239.54)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.5881)	0.0000	3	(4.3153)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(1,000)	23.2395	(22,926.83)	(23,239.54)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.5881)	0.0000	3	(4.3153)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(2,000)	23.2395	(45,853.66)	(46,479.09)	0.0000	4.3300	(650.00)	0.00	16.5455	(25.1762)	0.0000	3	(8.6306)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(3,000)	23.2395	(68,780.49)	(69,718.63)	0.0000	4.3300	(650.00)	0.00	24.8183	(37.7643)	0.0000	3	(12.9460)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(2,000)	23.2395	(45,853.66)	(46,479.09)	0.0000	4.3300	(650.00)	0.00	16.5455	(25.1762)	0.0000	3	(8.6306)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(2,000)	23.2395	(45,853.66)	(46,479.09)	0.0000	4.3300	(650.00)	0.00	16.5455	(25.1762)	0.0000	3	(8.6306)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(12,000)	23.2395	(275,121.95)	(278,874.53)	0.0000	4.3300	(650.00)	0.00	99.2732	(151.0570)	0.0000	3	(51.7839)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(4,000)	23.2395	(91,707.32)	(92,958.18)	0.0000	4.3300	(650.00)	0.00	33.0911	(50.3523)	0.0000	3	(17.2613)	02/04/2025
6472.TW	01/10/2025	SDB3260661389	0	(2,000)	23.2395	(45,853.66)	(46,479.09)	0.0000	4.3300	(650.00)	0.00	16.5455	(25.1762)	0.0000	3	(8.6306)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(1,000)	23.4229	(22,926.83)	(23,422.93)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2291)	0.0000	1	(1.4716)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(1,000)	23.4229	(22,926.83)	(23,422.93)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.2291)	0.0000	1	(1.4716)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(2,000)	23.4229	(45,853.66)	(46,845.86)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4583)	0.0000	1	(2.9431)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(3,000)	23.4229	(68,780.49)	(70,268.78)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.6874)	0.0000	1	(4.4147)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(2,000)	23.4229	(45,853.66)	(46,845.86)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4583)	0.0000	1	(2.9431)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(2,000)	23.4229	(45,853.66)	(46,845.86)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4583)	0.0000	1	(2.9431)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(12,000)	23.4229	(275,121.95)	(281,075.14)	0.0000	4.3300	(650.00)	0.00	33.0911	(50.7497)	0.0000	1	(17.6586)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(4,000)	23.4229	(91,707.32)	(93,691.71)	0.0000	4.3300	(650.00)	0.00	11.0304	(16.9166)	0.0000	1	(5.8862)	02/04/2025
6472.TW	01/09/2025	SDB3260661389	0	(2,000)	23.4229	(45,853.66)	(46,845.86)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.4583)	0.0000	1	(2.9431)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(1,000)	22.9543	(22,926.83)	(22,954.30)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.1445)	0.0000	1	(1.3869)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(1,000)	22.9543	(22,926.83)	(22,954.30)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.1445)	0.0000	1	(1.3869)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(2,000)	22.9543	(45,853.66)	(45,908.61)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.2891)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BORA PHARMACEUTICALS CO., LTD. CMN (Cont.)																	
6472.TW	01/08/2025	SDB3260661389	0	(2,000)	22.9543	(45,853.66)	(45,908.61)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.2891)	0.0000	1	(2.7739)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(2,000)	22.9543	(45,853.66)	(45,908.61)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.2891)	0.0000	1	(2.7739)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(12,000)	22.9543	(275,121.95)	(275,451.65)	0.0000	4.3300	(650.00)	0.00	33.0911	(49.7343)	0.0000	1	(16.6433)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(4,000)	22.9543	(91,707.32)	(91,817.22)	0.0000	4.3300	(650.00)	0.00	11.0304	(16.5781)	0.0000	1	(5.5478)	02/04/2025
6472.TW	01/08/2025	SDB3260661389	0	(2,000)	22.9543	(45,853.66)	(45,908.61)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.2891)	0.0000	1	(2.7739)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(1,000)	22.6707	(22,926.83)	(22,670.71)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.0933)	0.0000	1	(1.3357)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(1,000)	22.6707	(22,926.83)	(22,670.71)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.0933)	0.0000	1	(1.3357)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(2,000)	22.6707	(45,853.66)	(45,341.43)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1866)	0.0000	1	(2.6715)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(3,000)	22.6707	(68,780.49)	(68,012.14)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.2800)	0.0000	1	(4.0072)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(2,000)	22.6707	(45,853.66)	(45,341.43)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1866)	0.0000	1	(2.6715)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(2,000)	22.6707	(45,853.66)	(45,341.43)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1866)	0.0000	1	(2.6715)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(12,000)	22.6707	(275,121.95)	(272,048.56)	0.0000	4.3300	(650.00)	0.00	33.0911	(49.1199)	0.0000	1	(16.0288)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(4,000)	22.6707	(91,707.32)	(90,682.85)	0.0000	4.3300	(650.00)	0.00	11.0304	(16.3733)	0.0000	1	(5.3429)	02/04/2025
6472.TW	01/07/2025	SDB3260661389	0	(2,000)	22.6707	(45,853.66)	(45,341.43)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1866)	0.0000	1	(2.6715)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(1,000)	22.5619	(22,926.83)	(22,561.88)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.0737)	0.0000	1	(1.3161)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(1,000)	22.5619	(22,926.83)	(22,561.88)	0.0000	4.3300	(650.00)	0.00	2.7576	(4.0737)	0.0000	1	(1.3161)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(2,000)	22.5619	(45,853.66)	(45,123.77)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1473)	0.0000	1	(2.6322)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(3,000)	22.5619	(68,780.49)	(67,685.65)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.2210)	0.0000	1	(3.9483)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(2,000)	22.5619	(45,853.66)	(45,123.77)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1473)	0.0000	1	(2.6322)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(2,000)	22.5619	(45,853.66)	(45,123.77)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1473)	0.0000	1	(2.6322)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(12,000)	22.5619	(275,121.95)	(270,742.62)	0.0000	4.3300	(650.00)	0.00	33.0911	(48.8841)	0.0000	1	(15.7930)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(4,000)	22.5619	(91,707.32)	(90,247.54)	0.0000	4.3300	(650.00)	0.00	11.0304	(16.2947)	0.0000	1	(5.2643)	02/04/2025
6472.TW	01/06/2025	SDB3260661389	0	(2,000)	22.5619	(45,853.66)	(45,123.77)	0.0000	4.3300	(650.00)	0.00	5.5152	(8.1473)	0.0000	1	(2.6322)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(1,000)	22.9268	(22,926.83)	(22,926.83)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.4187)	0.0000	3	(4.1459)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(1,000)	22.9268	(22,926.83)	(22,926.83)	0.0000	4.3300	(650.00)	0.00	8.2728	(12.4187)	0.0000	3	(4.1459)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(2,000)	22.9268	(45,853.66)	(45,853.66)	0.0000	4.3300	(650.00)	0.00	16.5455	(24.8374)	0.0000	3	(8.2919)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(3,000)	22.9268	(68,780.49)	(68,780.49)	0.0000	4.3300	(650.00)	0.00	24.8183	(37.2561)	0.0000	3	(12.4378)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(2,000)	22.9268	(45,853.66)	(45,853.66)	0.0000	4.3300	(650.00)	0.00	16.5455	(24.8374)	0.0000	3	(8.2919)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(2,000)	22.9268	(45,853.66)	(45,853.66)	0.0000	4.3300	(650.00)	0.00	16.5455	(24.8374)	0.0000	3	(8.2919)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(12,000)	22.9268	(275,121.95)	(275,121.95)	0.0000	4.3300	(650.00)	0.00	99.2732	(149.0244)	0.0000	3	(49.7512)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(4,000)	22.9268	(91,707.32)	(91,707.32)	0.0000	4.3300	(650.00)	0.00	33.0911	(49.6748)	0.0000	3	(16.5837)	02/04/2025
6472.TW	01/03/2025	SDB3260661389	0	(2,000)	22.9268	(45,853.66)	(45,853.66)	0.0000	4.3300	(650.00)	0.00	16.5455	(24.8374)	0.0000	3	(8.2919)	02/04/2025
TOTAL BORA PHARMACEUTICALS CO., LTD. CMN												1,199.5508	(1,833.5407)	0.0000		(633.9899)	
BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
688166.SH	01/17/2025	SDB3260121473	0	(27)	4.0222	(111.35)	(108.60)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0392)	0.0000	1	(0.0258)	02/07/2025
688166.SH	01/16/2025	SDB3260121473	0	(27)	3.9258	(111.35)	(106.00)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0383)	0.0000	1	(0.0249)	02/07/2025
688166.SH	01/15/2025	SDB3260121473	0	(27)	3.9443	(111.35)	(106.50)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0385)	0.0000	1	(0.0251)	02/07/2025
688166.SH	01/14/2025	SDB3260121473	0	(27)	3.9874	(111.35)	(107.66)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0389)	0.0000	1	(0.0255)	02/07/2025
688166.SH	01/13/2025	SDB3260121473	0	(27)	4.0218	(111.35)	(108.59)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0392)	0.0000	1	(0.0258)	02/07/2025
688166.SH	01/10/2025	SDB3260121473	0	(27)	4.0292	(111.35)	(108.79)	0.0000	4.3300	(1,300.00)	0.00	0.0402	(0.1179)	0.0000	3	(0.0777)	02/07/2025
688166.SH	01/09/2025	SDB3260121473	0	(27)	4.1049	(111.35)	(110.83)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0400)	0.0000	1	(0.0266)	02/07/2025
688166.SH	01/08/2025	SDB3260121473	0	(27)	4.0431	(111.35)	(109.16)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0394)	0.0000	1	(0.0260)	02/07/2025
688166.SH	01/07/2025	SDB3260121473	0	(27)	4.0652	(111.35)	(109.76)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0396)	0.0000	1	(0.0262)	02/07/2025
688166.SH	01/06/2025	SDB3260121473	0	(27)	4.1242	(111.35)	(111.35)	0.0000	4.3300	(1,300.00)	0.00	0.0134	(0.0402)	0.0000	1	(0.0268)	02/07/2025
TOTAL BRIGHTGENE BIO-MEDICAL TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												0.1607	(0.4712)	0.0000		(0.3105)	
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																	
300548.ZK	01/16/2025	SDB3265406686	0	(1,000)	6.0009	(6,531.80)	(6,000.90)	0.0000	4.3300	(2,250.00)	0.00	0.7856	(3.7506)	0.0000	1	(2.9649)	02/07/2025
300548.ZK	01/15/2025	SDB3265406686	0	(1,000)	5.9621	(6,531.80)	(5,962.05)	0.0000	4.3300	(2,250.00)	0.00	0.7856	(3.7263)	0.0000	1	(2.9407)	02/07/2025
300548.ZK	01/14/2025	SDB3265406686	0	(1,000)	6.5318	(6,531.80)	(6,531.80)	0.0000	4.3300	(2,250.00)	0.00	0.7856	(4.0824)	0.0000	1	(3.2967)	02/07/2025
300548.ZK	01/10/2025	SDB3265127490	0	(600)	6.5986	(3,593.72)	(3,959.16)	0.0000	4.3300	(2,250.00)	0.00	1.2967	(7.4234)	0.0000	3	(6.1267)	02/07/2025
300548.ZK	01/10/2025	SDB3265127490	0	(700)	6.5986	(4,240.80)	(4,619.02)	0.0000	4.3300	(2,250.00)	0.00	1.5302	(8.6607)	0.0000	3	(7.1304)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300548.ZK	01/09/2025	SDB3265127490	0	(600)	5.7795	(3,593.72)	(3,467.72)	0.0000	4.3300	(2,250.00)	0.00	0.4322	(2.1673)	0.0000	1	(1.7351)	02/07/2025
300548.ZK	01/09/2025	SDB3265127490	0	(700)	5.7795	(4,240.80)	(4,045.67)	0.0000	4.3300	(2,250.00)	0.00	0.5101	(2.5285)	0.0000	1	(2.0185)	02/07/2025
300548.ZK	01/08/2025	SDB3265127490	0	(600)	5.9895	(3,593.72)	(3,593.72)	0.0000	4.3300	(2,250.00)	0.00	0.4322	(2.2461)	0.0000	1	(1.8138)	02/07/2025
300548.ZK	01/08/2025	SDB3265127490	0	(700)	6.0583	(4,240.80)	(4,240.80)	0.0000	4.3300	(2,250.00)	0.00	0.5101	(2.6505)	0.0000	1	(2.1404)	02/07/2025
300548.ZK	01/06/2025	SDB3264921772	0	(300)	6.3378	(1,901.35)	(1,901.35)	0.0000	4.3300	(1,500.00)	0.00	0.2287	(0.7922)	0.0000	1	(0.5635)	02/07/2025
300548.ZK	01/06/2025	SDB3264921772	0	(500)	6.3378	(3,168.91)	(3,168.91)	0.0000	4.3300	(1,500.00)	0.00	0.3811	(1.3204)	0.0000	1	(0.9392)	02/07/2025
300548.ZK	01/06/2025	SDB3264921772	0	(300)	6.3378	(1,901.35)	(1,901.35)	0.0000	4.3300	(1,500.00)	0.00	0.2287	(0.7922)	0.0000	1	(0.5635)	02/07/2025
TOTAL BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												7.9070	(40.1406)	0.0000		(32.2336)	
BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300796.ZK	01/16/2025	SDB3264983870	0	(800)	1.3625	(1,108.83)	(1,090.03)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5299)	0.0000	1	(0.3965)	02/07/2025
300796.ZK	01/16/2025	SDB3264983870	0	(4,900)	1.3625	(6,797.07)	(6,676.46)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2455)	0.0000	1	(2.4280)	02/07/2025
300796.ZK	01/16/2025	SDB3264983870	0	(3,300)	1.3625	(4,601.17)	(4,496.39)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.1857)	0.0000	1	(1.6323)	02/07/2025
300796.ZK	01/16/2025	SDB3264983870	0	(6,700)	1.3625	(9,341.77)	(9,129.03)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.4377)	0.0000	1	(3.3141)	02/07/2025
300796.ZK	01/15/2025	SDB3264983870	0	(800)	1.3501	(1,108.83)	(1,080.10)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5251)	0.0000	1	(0.3917)	02/07/2025
300796.ZK	01/15/2025	SDB3264983870	0	(4,900)	1.3501	(6,797.07)	(6,615.64)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2159)	0.0000	1	(2.3984)	02/07/2025
300796.ZK	01/15/2025	SDB3264983870	0	(3,300)	1.3501	(4,601.17)	(4,455.43)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.1658)	0.0000	1	(1.6124)	02/07/2025
300796.ZK	01/15/2025	SDB3264983870	0	(6,700)	1.3501	(9,341.77)	(9,045.87)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.3973)	0.0000	1	(3.2737)	02/07/2025
300796.ZK	01/14/2025	SDB3264983870	0	(800)	1.3754	(1,108.83)	(1,100.31)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5349)	0.0000	1	(0.4015)	02/07/2025
300796.ZK	01/14/2025	SDB3264983870	0	(4,900)	1.3754	(6,797.07)	(6,739.41)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2761)	0.0000	1	(2.4586)	02/07/2025
300796.ZK	01/14/2025	SDB3264983870	0	(3,300)	1.3754	(4,601.17)	(4,538.78)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.2064)	0.0000	1	(1.6529)	02/07/2025
300796.ZK	01/14/2025	SDB3264983870	0	(6,700)	1.3754	(9,341.77)	(9,215.11)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.4796)	0.0000	1	(3.3560)	02/07/2025
300796.ZK	01/13/2025	SDB3264983870	0	(800)	1.3842	(1,108.83)	(1,107.33)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5383)	0.0000	1	(0.4049)	02/07/2025
300796.ZK	01/13/2025	SDB3264983870	0	(4,900)	1.3842	(6,797.07)	(6,782.40)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2970)	0.0000	1	(2.4795)	02/07/2025
300796.ZK	01/13/2025	SDB3264983870	0	(3,300)	1.3842	(4,601.17)	(4,567.74)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.2204)	0.0000	1	(1.6670)	02/07/2025
300796.ZK	01/13/2025	SDB3264983870	0	(6,700)	1.3842	(9,341.77)	(9,273.89)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.5081)	0.0000	1	(3.3845)	02/07/2025
300796.ZK	01/10/2025	SDB3264983870	0	(800)	1.3985	(1,108.83)	(1,118.80)	0.0000	4.3300	(1,750.00)	0.00	0.4001	(1.6316)	0.0000	3	(1.2315)	02/07/2025
300796.ZK	01/10/2025	SDB3264983870	0	(4,900)	1.3985	(6,797.07)	(6,852.68)	0.0000	4.3300	(1,750.00)	0.00	2.4526	(9.9935)	0.0000	3	(7.5409)	02/07/2025
300796.ZK	01/10/2025	SDB3264983870	0	(3,300)	1.3985	(4,601.17)	(4,615.07)	0.0000	4.3300	(1,750.00)	0.00	1.6603	(6.7303)	0.0000	3	(5.0701)	02/07/2025
300796.ZK	01/10/2025	SDB3264983870	0	(6,700)	1.3985	(9,341.77)	(9,369.99)	0.0000	4.3300	(1,750.00)	0.00	3.3708	(13.6646)	0.0000	3	(10.2937)	02/07/2025
300796.ZK	01/09/2025	SDB3264983870	0	(800)	1.3457	(1,108.83)	(1,076.53)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5233)	0.0000	1	(0.3899)	02/07/2025
300796.ZK	01/09/2025	SDB3264983870	0	(4,900)	1.3457	(6,797.07)	(6,593.72)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2053)	0.0000	1	(2.3877)	02/07/2025
300796.ZK	01/09/2025	SDB3264983870	0	(3,300)	1.3457	(4,601.17)	(4,440.67)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.1587)	0.0000	1	(1.6052)	02/07/2025
300796.ZK	01/09/2025	SDB3264983870	0	(6,700)	1.3457	(9,341.77)	(9,015.90)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.3827)	0.0000	1	(3.2591)	02/07/2025
300796.ZK	01/08/2025	SDB3264983870	0	(800)	1.3359	(1,108.83)	(1,068.71)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5195)	0.0000	1	(0.3861)	02/07/2025
300796.ZK	01/08/2025	SDB3264983870	0	(4,900)	1.3359	(6,797.07)	(6,545.85)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.1820)	0.0000	1	(2.3645)	02/07/2025
300796.ZK	01/08/2025	SDB3264983870	0	(3,300)	1.3359	(4,601.17)	(4,408.43)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.1430)	0.0000	1	(1.5896)	02/07/2025
300796.ZK	01/08/2025	SDB3264983870	0	(6,700)	1.3359	(9,341.77)	(8,950.44)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.3509)	0.0000	1	(3.2273)	02/07/2025
300796.ZK	01/07/2025	SDB3264983870	0	(800)	1.3746	(1,108.83)	(1,099.72)	0.0000	4.3300	(1,750.00)	0.00	0.1334	(0.5346)	0.0000	1	(0.4012)	02/07/2025
300796.ZK	01/07/2025	SDB3264983870	0	(4,900)	1.3746	(6,797.07)	(6,735.77)	0.0000	4.3300	(1,750.00)	0.00	0.8175	(3.2743)	0.0000	1	(2.4568)	02/07/2025
300796.ZK	01/07/2025	SDB3264983870	0	(3,300)	1.3746	(4,601.17)	(4,536.33)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.2052)	0.0000	1	(1.6517)	02/07/2025
300796.ZK	01/07/2025	SDB3264983870	0	(6,700)	1.3746	(9,341.77)	(9,210.13)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.4771)	0.0000	1	(3.3535)	02/07/2025
300796.ZK	01/06/2025	SDB3264983870	0	(3,300)	1.4178	(4,601.17)	(4,678.69)	0.0000	4.3300	(1,750.00)	0.00	0.5534	(2.2744)	0.0000	1	(1.7209)	02/07/2025
300796.ZK	01/06/2025	SDB3264983870	0	(6,700)	1.4139	(9,341.77)	(9,473.11)	0.0000	4.3300	(1,750.00)	0.00	1.1236	(4.6050)	0.0000	1	(3.4814)	02/07/2025
TOTAL BSM CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												27.9563	(111.6196)	0.0000		(83.6633)	
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE																	
BTS_n_BK	01/17/2025	SDB3264390770	0	(20,800)	0.1685	(3,588.52)	(3,503.84)	0.0000	4.3300	(1,296.80)	0.00	0.4316	(1.2622)	0.0000	1	(0.8305)	02/04/2025
BTS_n_BK	01/17/2025	SDB3264390770	0	(87,800)	0.1685	(15,469.57)	(14,790.26)	0.0000	4.3300	(1,296.80)	0.00	1.8606	(5.3278)	0.0000	1	(3.4671)	02/04/2025
BTS_n_BK	01/17/2025	SDB3264390770	0	(160,800)	0.1685	(28,423.33)	(27,087.40)	0.0000	4.3300	(1,296.80)	0.00	3.4187	(9.7575)	0.0000	1	(6.3388)	02/04/2025
BTS_n_BK	01/17/2025	SDB3264390770	0	(337,800)	0.1685	(60,721.24)	(56,903.76)	0.0000	4.3300	(1,296.80)	0.00	7.3034	(20.4980)	0.0000	1	(13.1946)	02/04/2025
BTS_n_BK	01/17/2025	SDB3264390770	0	(61,600)	0.1685	(11,072.91)	(10,376.77)	0.0000	4.3300	(1,296.80)	0.00	1.3318	(3.7379)	0.0000	1	(2.4061)	02/04/2025
BTS_n_BK	01/17/2025	SDB3264390770	0	(16,400)	0.1685	(2,947.98)	(2,762.65)	0.0000	4.3300	(1,296.80)	0.00	0.3546	(0.9952)	0.0000	1	(0.6406)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BTS_n.BK	01/17/2025	SDB3264390770	0	(57,700)	0.1685	(10,371.86)	(9,719.80)	0.0000	4.3300	(1,296.80)	0.00	1.2475	(3.5013)	0.0000	1	(2.2538)	02/04/2025
BTS_n.BK	01/17/2025	SDB3264390770	0	(2,500)	0.1685	(449.39)	(421.13)	0.0000	4.3300	(1,296.80)	0.00	0.0541	(0.1517)	0.0000	1	(0.0977)	02/04/2025
BTS_n.BK	01/17/2025	SDB3264390770	0	(7,800)	0.1685	(1,402.09)	(1,313.94)	0.0000	4.3300	(1,296.80)	0.00	0.1686	(0.4733)	0.0000	1	(0.3047)	02/04/2025
BTS_n.BK	01/17/2025	SDB3264390770	0	(38,100)	0.1685	(6,848.67)	(6,418.10)	0.0000	4.3300	(1,296.80)	0.00	0.8237	(2.3119)	0.0000	1	(1.4882)	02/04/2025
BTS_n.BK	01/17/2025	SDB3264390770	0	(43,000)	0.1685	(7,729.47)	(7,243.52)	0.0000	4.3300	(1,296.80)	0.00	0.9297	(2.6093)	0.0000	1	(1.6796)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(20,800)	0.1655	(3,588.52)	(3,442.96)	0.0000	4.3300	(1,296.80)	0.00	0.4316	(1.2402)	0.0000	1	(0.8086)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(87,800)	0.1655	(15,469.57)	(14,533.27)	0.0000	4.3300	(1,296.80)	0.00	1.8606	(5.2352)	0.0000	1	(3.3746)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(160,800)	0.1655	(28,423.33)	(26,616.74)	0.0000	4.3300	(1,296.80)	0.00	3.4187	(9.5879)	0.0000	1	(6.1692)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(337,800)	0.1655	(60,721.24)	(55,915.02)	0.0000	4.3300	(1,296.80)	0.00	7.3034	(20.1418)	0.0000	1	(12.8384)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(61,600)	0.1655	(11,072.91)	(10,196.46)	0.0000	4.3300	(1,296.80)	0.00	1.3318	(3.6730)	0.0000	1	(2.3412)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(16,400)	0.1655	(2,947.98)	(2,714.64)	0.0000	4.3300	(1,296.80)	0.00	0.3546	(0.9779)	0.0000	1	(0.6233)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(57,700)	0.1655	(10,371.86)	(9,550.91)	0.0000	4.3300	(1,296.80)	0.00	1.2475	(3.4404)	0.0000	1	(2.1929)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(2,500)	0.1655	(449.39)	(413.82)	0.0000	4.3300	(1,296.80)	0.00	0.0541	(0.1491)	0.0000	1	(0.0950)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(7,800)	0.1655	(1,402.09)	(1,291.11)	0.0000	4.3300	(1,296.80)	0.00	0.1686	(0.4651)	0.0000	1	(0.2964)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(38,100)	0.1655	(6,848.67)	(6,306.58)	0.0000	4.3300	(1,296.80)	0.00	0.8237	(2.2718)	0.0000	1	(1.4480)	02/04/2025
BTS_n.BK	01/16/2025	SDB3264390770	0	(343,900)	0.1655	(61,817.74)	(56,924.74)	0.0000	4.3300	(1,296.80)	0.00	7.4353	(20.5056)	0.0000	1	(13.0703)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(20,800)	0.1725	(3,588.52)	(3,587.50)	0.0000	4.3300	(1,298.84)	0.00	0.4316	(1.2943)	0.0000	1	(0.8627)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(87,800)	0.1725	(15,469.57)	(15,143.39)	0.0000	4.3300	(1,298.84)	0.00	1.8606	(5.4635)	0.0000	1	(3.6029)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(160,800)	0.1725	(28,423.33)	(27,734.14)	0.0000	4.3300	(1,298.84)	0.00	3.4187	(10.0061)	0.0000	1	(6.5874)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(337,800)	0.1725	(60,721.24)	(58,262.39)	0.0000	4.3300	(1,298.84)	0.00	7.3034	(21.0204)	0.0000	1	(13.7169)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(61,600)	0.1725	(11,072.91)	(10,624.52)	0.0000	4.3300	(1,298.84)	0.00	1.3318	(3.8332)	0.0000	1	(2.5014)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(16,400)	0.1725	(2,947.98)	(2,828.61)	0.0000	4.3300	(1,298.84)	0.00	0.3546	(1.0205)	0.0000	1	(0.6659)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(57,700)	0.1725	(10,371.86)	(9,951.87)	0.0000	4.3300	(1,298.84)	0.00	1.2475	(3.5905)	0.0000	1	(2.3430)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(2,500)	0.1725	(449.39)	(431.19)	0.0000	4.3300	(1,298.84)	0.00	0.0541	(0.1556)	0.0000	1	(0.1015)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(7,800)	0.1725	(1,402.09)	(1,345.31)	0.0000	4.3300	(1,298.84)	0.00	0.1686	(0.4854)	0.0000	1	(0.3167)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(38,100)	0.1725	(6,848.67)	(6,571.34)	0.0000	4.3300	(1,298.84)	0.00	0.8237	(2.3709)	0.0000	1	(1.5471)	02/04/2025
BTS_n.BK	01/15/2025	SDB3264390770	0	(353,100)	0.1725	(63,471.49)	(60,901.28)	0.0000	4.3300	(1,298.84)	0.00	7.6342	(21.9724)	0.0000	1	(14.3382)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(20,800)	0.1704	(3,588.52)	(3,543.76)	0.0000	4.3300	(1,298.84)	0.00	0.4316	(1.2785)	0.0000	1	(0.8469)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(87,800)	0.1704	(15,469.57)	(14,958.75)	0.0000	4.3300	(1,298.84)	0.00	1.8606	(5.3969)	0.0000	1	(3.5363)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(160,800)	0.1704	(28,423.33)	(27,395.98)	0.0000	4.3300	(1,298.84)	0.00	3.4187	(9.8841)	0.0000	1	(6.4654)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(337,800)	0.1704	(60,721.24)	(57,552.00)	0.0000	4.3300	(1,298.84)	0.00	7.3034	(20.7641)	0.0000	1	(13.4606)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(61,600)	0.1704	(11,072.91)	(10,494.98)	0.0000	4.3300	(1,298.84)	0.00	1.3318	(3.7865)	0.0000	1	(2.4546)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(16,400)	0.1704	(2,947.98)	(2,794.12)	0.0000	4.3300	(1,298.84)	0.00	0.3546	(1.0081)	0.0000	1	(0.6535)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(57,700)	0.1704	(10,371.86)	(9,830.52)	0.0000	4.3300	(1,298.84)	0.00	1.2475	(3.5467)	0.0000	1	(2.2992)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(2,500)	0.1704	(449.39)	(425.93)	0.0000	4.3300	(1,298.84)	0.00	0.0541	(0.1537)	0.0000	1	(0.0996)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(7,800)	0.1704	(1,402.09)	(1,328.91)	0.0000	4.3300	(1,298.84)	0.00	0.1686	(0.4795)	0.0000	1	(0.3108)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(38,100)	0.1704	(6,848.67)	(6,491.21)	0.0000	4.3300	(1,298.84)	0.00	0.8237	(2.3419)	0.0000	1	(1.5182)	02/04/2025
BTS_n.BK	01/14/2025	SDB3264390770	0	(353,100)	0.1704	(63,471.49)	(60,158.71)	0.0000	4.3300	(1,298.84)	0.00	7.6342	(21.7045)	0.0000	1	(14.0703)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(20,800)	0.1629	(3,588.52)	(3,387.72)	0.0000	4.3300	(1,298.84)	0.00	0.4316	(1.2222)	0.0000	1	(0.7906)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(87,800)	0.1629	(15,469.57)	(14,300.07)	0.0000	4.3300	(1,298.84)	0.00	1.8606	(5.1593)	0.0000	1	(3.2986)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(160,800)	0.1629	(28,423.33)	(26,189.66)	0.0000	4.3300	(1,298.84)	0.00	3.4187	(9.4489)	0.0000	1	(6.0302)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(337,800)	0.1629	(60,721.24)	(55,017.82)	0.0000	4.3300	(1,298.84)	0.00	7.3034	(19.8498)	0.0000	1	(12.5463)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(61,600)	0.1629	(11,072.91)	(10,032.85)	0.0000	4.3300	(1,298.84)	0.00	1.3318	(3.6197)	0.0000	1	(2.2879)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(16,400)	0.1629	(2,947.98)	(2,671.08)	0.0000	4.3300	(1,298.84)	0.00	0.3546	(0.9637)	0.0000	1	(0.6091)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(57,700)	0.1629	(10,371.86)	(9,397.66)	0.0000	4.3300	(1,298.84)	0.00	1.2475	(3.3906)	0.0000	1	(2.1431)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(2,500)	0.1629	(449.39)	(407.18)	0.0000	4.3300	(1,298.84)	0.00	0.0541	(0.1469)	0.0000	1	(0.0929)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(7,800)	0.1629	(1,402.09)	(1,270.39)	0.0000	4.3300	(1,298.84)	0.00	0.1686	(0.4583)	0.0000	1	(0.2897)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(38,100)	0.1629	(6,848.67)	(6,205.39)	0.0000	4.3300	(1,298.84)	0.00	0.8237	(2.2388)	0.0000	1	(1.4151)	02/04/2025
BTS_n.BK	01/13/2025	SDB3264390770	0	(353,100)	0.1629	(63,471.49)	(57,509.75)	0.0000	4.3300	(1,298.84)	0.00	7.6342	(20.7488)	0.0000	1	(13.1146)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(20,800)	0.1705	(3,588.52)	(3,546.82)	0.0000	4.3300	(1,298.84)	0.00	1.2949	(3.8389)	0.0000	3	(2.5441)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(87,800)	0.1705	(15,469.57)	(14,971.66)	0.0000	4.3300	(1,298.84)	0.00	5.5819	(16.2048)	0.0000	3	(10.6228)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(160,800)	0.1705	(28,423.33)	(27,419.62)	0.0000	4.3300	(1,298.84)	0.00	10.2561	(29.6780)	0.0000	3	(19.4219)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(337,800)	0.1705	(60,721.24)	(575										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BTS_n.BK	01/10/2025	SDB3264390770	0	(61,600)	0.1705	(11,072.91)	(10,504.03)	0.0000	4.3300	(1,298.84)	0.00	3.9955	(11.3692)	0.0000	3	(7.3737)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(16,400)	0.1705	(2,947.98)	(2,796.53)	0.0000	4.3300	(1,298.84)	0.00	1.0637	(3.0269)	0.0000	3	(1.9631)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(57,700)	0.1705	(10,371.86)	(9,839.00)	0.0000	4.3300	(1,298.84)	0.00	3.7425	(10.6494)	0.0000	3	(6.9069)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(2,500)	0.1705	(449.39)	(426.30)	0.0000	4.3300	(1,298.84)	0.00	0.1622	(0.4614)	0.0000	3	(0.2993)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(7,800)	0.1705	(1,402.09)	(1,330.06)	0.0000	4.3300	(1,298.84)	0.00	0.5059	(1.4396)	0.0000	3	(0.9337)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(38,100)	0.1705	(6,848.67)	(6,496.81)	0.0000	4.3300	(1,298.84)	0.00	2.4712	(7.0319)	0.0000	3	(4.5607)	02/04/2025
BTS_n.BK	01/10/2025	SDB3264390770	0	(353,100)	0.1705	(63,471.49)	(60,210.61)	0.0000	4.3300	(1,298.84)	0.00	22.9026	(65.1697)	0.0000	3	(42.2671)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(20,800)	0.1738	(3,588.52)	(3,615.29)	0.0000	4.3300	(1,298.84)	0.00	0.4316	(1.3044)	0.0000	1	(0.8727)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(87,800)	0.1738	(15,469.57)	(15,260.69)	0.0000	4.3300	(1,298.84)	0.00	1.8606	(5.5059)	0.0000	1	(3.6452)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(160,800)	0.1738	(28,423.33)	(27,948.97)	0.0000	4.3300	(1,298.84)	0.00	3.4187	(10.0836)	0.0000	1	(6.6649)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(337,800)	0.1738	(60,721.24)	(58,713.69)	0.0000	4.3300	(1,298.84)	0.00	7.3034	(21.1832)	0.0000	1	(13.8798)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(61,600)	0.1738	(11,072.91)	(10,706.82)	0.0000	4.3300	(1,298.84)	0.00	1.3318	(3.8629)	0.0000	1	(2.5311)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(16,400)	0.1738	(2,947.98)	(2,850.52)	0.0000	4.3300	(1,298.84)	0.00	0.3546	(1.0284)	0.0000	1	(0.6739)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(57,700)	0.1738	(10,371.86)	(10,028.95)	0.0000	4.3300	(1,298.84)	0.00	1.2475	(3.6183)	0.0000	1	(2.3708)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(2,500)	0.1738	(449.39)	(434.53)	0.0000	4.3300	(1,298.84)	0.00	0.0541	(0.1568)	0.0000	1	(0.1027)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(7,800)	0.1738	(1,402.09)	(1,355.73)	0.0000	4.3300	(1,298.84)	0.00	0.1686	(0.4891)	0.0000	1	(0.3205)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(38,100)	0.1738	(6,848.67)	(6,622.24)	0.0000	4.3300	(1,298.84)	0.00	0.8237	(2.3892)	0.0000	1	(1.5655)	02/04/2025
BTS_n.BK	01/09/2025	SDB3264390770	0	(353,100)	0.1738	(63,471.49)	(61,373.02)	0.0000	4.3300	(1,298.84)	0.00	7.6342	(22.1426)	0.0000	1	(14.5084)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(20,800)	0.1687	(3,588.52)	(3,508.65)	0.0000	4.3300	(1,298.84)	0.00	0.4316	(1.2659)	0.0000	1	(0.8343)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(87,800)	0.1687	(15,469.57)	(14,810.54)	0.0000	4.3300	(1,298.84)	0.00	1.8606	(5.3435)	0.0000	1	(3.4828)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(160,800)	0.1687	(28,423.33)	(27,124.55)	0.0000	4.3300	(1,298.84)	0.00	3.4187	(9.7862)	0.0000	1	(6.3675)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(337,800)	0.1687	(60,721.24)	(56,981.79)	0.0000	4.3300	(1,298.84)	0.00	7.3034	(20.5583)	0.0000	1	(13.2549)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(61,600)	0.1687	(11,072.91)	(10,391.00)	0.0000	4.3300	(1,298.84)	0.00	1.3318	(3.7489)	0.0000	1	(2.4171)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(16,400)	0.1687	(2,947.98)	(2,766.43)	0.0000	4.3300	(1,298.84)	0.00	0.3546	(0.9981)	0.0000	1	(0.6435)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(57,700)	0.1687	(10,371.86)	(9,733.12)	0.0000	4.3300	(1,298.84)	0.00	1.2475	(3.5116)	0.0000	1	(2.2641)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(2,500)	0.1687	(449.39)	(421.71)	0.0000	4.3300	(1,298.84)	0.00	0.0541	(0.1521)	0.0000	1	(0.0981)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(7,800)	0.1687	(1,402.09)	(1,315.74)	0.0000	4.3300	(1,298.84)	0.00	0.1686	(0.4747)	0.0000	1	(0.3061)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(38,100)	0.1687	(6,848.67)	(6,426.90)	0.0000	4.3300	(1,298.84)	0.00	0.8237	(2.3187)	0.0000	1	(1.4950)	02/04/2025
BTS_n.BK	01/08/2025	SDB3264390770	0	(353,100)	0.1687	(63,471.49)	(59,562.67)	0.0000	4.3300	(1,298.84)	0.00	7.6342	(21.4895)	0.0000	1	(13.8553)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(87,800)	0.1755	(15,469.57)	(15,405.74)	0.0000	4.3300	(1,297.43)	0.00	1.8606	(5.5522)	0.0000	1	(3.6915)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(160,800)	0.1755	(28,423.33)	(28,214.61)	0.0000	4.3300	(1,297.43)	0.00	3.4187	(10.1684)	0.0000	1	(6.7497)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(337,800)	0.1755	(60,721.24)	(59,271.74)	0.0000	4.3300	(1,297.43)	0.00	7.3034	(21.3613)	0.0000	1	(14.0579)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(61,600)	0.1755	(11,072.91)	(10,808.58)	0.0000	4.3300	(1,297.43)	0.00	1.3318	(3.8954)	0.0000	1	(2.5635)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(16,400)	0.1755	(2,947.98)	(2,877.61)	0.0000	4.3300	(1,297.43)	0.00	0.3546	(1.0371)	0.0000	1	(0.6825)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(57,700)	0.1755	(10,371.86)	(10,124.27)	0.0000	4.3300	(1,297.43)	0.00	1.2475	(3.6487)	0.0000	1	(2.4012)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(2,500)	0.1755	(449.39)	(438.66)	0.0000	4.3300	(1,297.43)	0.00	0.0541	(0.1581)	0.0000	1	(0.1040)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(7,800)	0.1755	(1,402.09)	(1,368.62)	0.0000	4.3300	(1,297.43)	0.00	0.1686	(0.4932)	0.0000	1	(0.3246)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(38,100)	0.1755	(6,848.67)	(6,685.18)	0.0000	4.3300	(1,297.43)	0.00	0.8237	(2.4093)	0.0000	1	(1.5856)	02/04/2025
BTS_n.BK	01/07/2025	SDB3264390770	0	(353,100)	0.1755	(63,471.49)	(61,956.34)	0.0000	4.3300	(1,297.43)	0.00	7.6342	(22.3288)	0.0000	1	(14.6946)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(160,800)	0.1799	(28,423.33)	(28,920.04)	0.0000	4.3300	(1,280.25)	0.00	3.4187	(10.2847)	0.0000	1	(6.8660)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(337,800)	0.1799	(60,721.24)	(60,753.67)	0.0000	4.3300	(1,280.25)	0.00	7.3034	(21.6056)	0.0000	1	(14.3022)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(61,600)	0.1799	(11,072.91)	(11,078.82)	0.0000	4.3300	(1,280.25)	0.00	1.3318	(3.9399)	0.0000	1	(2.6081)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(16,400)	0.1799	(2,947.98)	(2,949.56)	0.0000	4.3300	(1,280.25)	0.00	0.3546	(1.0489)	0.0000	1	(0.6944)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(57,700)	0.1799	(10,371.86)	(10,377.40)	0.0000	4.3300	(1,280.25)	0.00	1.2475	(3.6905)	0.0000	1	(2.4430)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(2,500)	0.1799	(449.39)	(449.63)	0.0000	4.3300	(1,280.25)	0.00	0.0541	(0.1599)	0.0000	1	(0.1058)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(7,800)	0.1799	(1,402.09)	(1,402.84)	0.0000	4.3300	(1,280.25)	0.00	0.1686	(0.4989)	0.0000	1	(0.3302)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(38,100)	0.1799	(6,848.67)	(6,852.32)	0.0000	4.3300	(1,280.25)	0.00	0.8237	(2.4369)	0.0000	1	(1.6131)	02/04/2025
BTS_n.BK	01/06/2025	SDB3264390770	0	(353,100)	0.1799	(63,471.49)	(63,505.39)	0.0000	4.3300	(1,280.25)	0.00	7.6342	(22.5842)	0.0000	1	(14.9500)	02/04/2025
BTS_n.BK	01/03/2025	SDB3264390770	0	(337,800)	0.1798	(60,721.24)	(60,721.24)	0.0000	4.3300	(1,230.68)	0.00	21.9102	(62.2738)	0.0000	3	(40.3636)	02/04/2025
BTS_n.BK	01/03/2025	SDB3264390770	0	(61,600)	0.1798	(11,072.91)	(11,072.91)	0.0000	4.3300	(1,230.68)	0.00	3.9955	(11.3560)	0.0000	3	(7.3606)	02/04/2025
BTS_n.BK	01/03/2025	SDB3264390770	0	(16,400)	0.1798	(2,947.98)	(2,947.98)	0.0000	4.3300	(1,230.68)	0.00	1.0637	(3.0234)	0.0000	3	(1.9596)	02/04/2025
BTS_n.BK	01/03/2025	SDB3264390770	0	(57,700)	0.1798	(10,371.86)	(10,371.86)	0.0000	4.3300	(1,230.68)	0.00	3.7425	(10.6371)	0.0000	3	(6.8945)	02/04/2025
BTS_n.BK	01/03/2025	SDB3264390770	0	(2,500)	0.1798	(4494											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
BTS_n_BK	01/03/2025	SDB3264390770	0	(7,800)	0.1798	(1,402.09)	(1,402.09)	0.0000	4.3300	(1,230.68)	0.00	0.5059	(1.4379)	0.0000	3	(0.9320)	02/04/2025
BTS_n_BK	01/03/2025	SDB3264390770	0	(38,100)	0.1798	(6,848.67)	(6,848.67)	0.0000	4.3300	(1,230.68)	0.00	2.4712	(7.0238)	0.0000	3	(4.5526)	02/04/2025
BTS_n_BK	01/03/2025	SDB3264390770	0	(353,100)	0.1798	(63,471.49)	(63,471.49)	0.0000	4.3300	(1,230.68)	0.00	22.9026	(65.0944)	0.0000	3	(42.1918)	02/04/2025
TOTAL BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED LOCAL SHARE												342.6737	(978.3555)	0.0000		(635.6818)	
BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED LOCAL SHARE																	
BH_n_BK	01/16/2025	SDB3264716756	0	(100)	5.4696	(588.50)	(546.96)	0.0000	4.3300	(400.00)	0.00	0.0708	(0.0608)	0.0000	1	0.0100	02/04/2025
BH_n_BK	01/16/2025	SDB3264716756	0	(1,100)	5.4696	(6,483.25)	(6,016.55)	0.0000	4.3300	(400.00)	0.00	0.7798	(0.6685)	0.0000	1	0.1113	02/04/2025
BH_n_BK	01/15/2025	SDB3264716756	0	(100)	5.5336	(588.50)	(553.36)	0.0000	4.3300	(400.00)	0.00	0.0708	(0.0615)	0.0000	1	0.0093	02/04/2025
BH_n_BK	01/15/2025	SDB3264716756	0	(4,600)	5.5336	(27,111.79)	(25,454.55)	0.0000	4.3300	(400.00)	0.00	3.2609	(2.8283)	0.0000	1	0.4327	02/04/2025
BH_n_BK	01/14/2025	SDB3264716756	0	(100)	5.4577	(588.50)	(545.77)	0.0000	4.3300	(400.00)	0.00	0.0708	(0.0606)	0.0000	1	0.0101	02/04/2025
BH_n_BK	01/14/2025	SDB3264716756	0	(6,000)	5.4577	(35,363.21)	(32,746.18)	0.0000	4.3300	(400.00)	0.00	4.2534	(3.6385)	0.0000	1	0.6149	02/04/2025
BH_n_BK	01/14/2025	SDB3264716756	0	(6,200)	5.4577	(36,449.09)	(33,837.72)	0.0000	4.3300	(400.00)	0.00	4.3840	(3.7597)	0.0000	1	0.6243	02/04/2025
BH_n_BK	01/13/2025	SDB3264716756	0	(100)	5.4771	(588.50)	(547.71)	0.0000	4.3300	(417.37)	0.00	0.0708	(0.0635)	0.0000	1	0.0073	02/04/2025
BH_n_BK	01/13/2025	SDB3264716756	0	(6,000)	5.4771	(35,363.21)	(32,862.50)	0.0000	4.3300	(417.37)	0.00	4.2534	(3.8099)	0.0000	1	0.4435	02/04/2025
BH_n_BK	01/13/2025	SDB3264716756	0	(12,400)	5.4771	(72,898.19)	(67,915.83)	0.0000	4.3300	(417.37)	0.00	8.7680	(7.8739)	0.0000	1	0.8942	02/04/2025
BH_n_BK	01/13/2025	SDB3264716756	0	(500)	5.4771	(2,939.44)	(2,738.54)	0.0000	4.3300	(417.37)	0.00	0.3535	(0.3175)	0.0000	1	0.0361	02/04/2025
BH_n_BK	01/10/2025	SDB3264716756	0	(100)	5.6358	(588.50)	(563.58)	0.0000	4.3300	(417.37)	0.00	0.2124	(0.1960)	0.0000	3	0.0163	02/04/2025
BH_n_BK	01/10/2025	SDB3264716756	0	(6,000)	5.6358	(35,363.21)	(33,815.03)	0.0000	4.3300	(417.37)	0.00	12.7602	(11.7611)	0.0000	3	0.9991	02/04/2025
BH_n_BK	01/10/2025	SDB3264716756	0	(12,400)	5.6358	(72,898.19)	(69,884.39)	0.0000	4.3300	(417.37)	0.00	26.3041	(24.3063)	0.0000	3	1.9978	02/04/2025
BH_n_BK	01/10/2025	SDB3264716756	0	(500)	5.6358	(2,939.44)	(2,817.92)	0.0000	4.3300	(417.37)	0.00	1.0606	(0.9801)	0.0000	3	0.0806	02/04/2025
BH_n_BK	01/09/2025	SDB3264716756	0	(100)	5.7068	(588.50)	(570.68)	0.0000	4.3300	(421.30)	0.00	0.0708	(0.0668)	0.0000	1	0.0040	02/04/2025
BH_n_BK	01/09/2025	SDB3264716756	0	(6,000)	5.7068	(35,363.21)	(34,241.02)	0.0000	4.3300	(421.30)	0.00	4.2534	(4.0071)	0.0000	1	0.2463	02/04/2025
BH_n_BK	01/09/2025	SDB3264716756	0	(12,400)	5.7068	(72,898.19)	(70,764.78)	0.0000	4.3300	(421.30)	0.00	8.7680	(8.2814)	0.0000	1	0.4867	02/04/2025
BH_n_BK	01/09/2025	SDB3264716756	0	(1,300)	5.7068	(7,642.55)	(7,418.89)	0.0000	4.3300	(421.30)	0.00	0.9192	(0.8682)	0.0000	1	0.0510	02/04/2025
BH_n_BK	01/09/2025	SDB3264716756	0	(1,800)	5.7068	(10,581.99)	(10,272.31)	0.0000	4.3300	(421.30)	0.00	1.2728	(1.2021)	0.0000	1	0.0706	02/04/2025
BH_n_BK	01/08/2025	SDB3264716756	0	(100)	5.6517	(588.50)	(565.17)	0.0000	4.3300	(421.30)	0.00	0.0708	(0.0661)	0.0000	1	0.0046	02/04/2025
BH_n_BK	01/08/2025	SDB3264716756	0	(6,000)	5.6517	(35,363.21)	(33,910.03)	0.0000	4.3300	(421.30)	0.00	4.2534	(3.9684)	0.0000	1	0.2850	02/04/2025
BH_n_BK	01/08/2025	SDB3264716756	0	(12,400)	5.6517	(72,898.19)	(70,080.73)	0.0000	4.3300	(421.30)	0.00	8.7680	(8.2013)	0.0000	1	0.5667	02/04/2025
BH_n_BK	01/08/2025	SDB3264716756	0	(1,300)	5.6517	(7,642.55)	(7,347.17)	0.0000	4.3300	(421.30)	0.00	0.9192	(0.8598)	0.0000	1	0.0594	02/04/2025
BH_n_BK	01/08/2025	SDB3264716756	0	(1,800)	5.6517	(10,581.99)	(10,173.01)	0.0000	4.3300	(421.30)	0.00	1.2728	(1.1905)	0.0000	1	0.0823	02/04/2025
BH_n_BK	01/07/2025	SDB3264716756	0	(100)	5.8585	(588.50)	(585.85)	0.0000	4.3300	(421.30)	0.00	0.0708	(0.0686)	0.0000	1	0.0022	02/04/2025
BH_n_BK	01/07/2025	SDB3264716756	0	(6,000)	5.8585	(35,363.21)	(35,150.81)	0.0000	4.3300	(421.30)	0.00	4.2534	(4.1136)	0.0000	1	0.1398	02/04/2025
BH_n_BK	01/07/2025	SDB3264716756	0	(12,400)	5.8585	(72,898.19)	(72,645.02)	0.0000	4.3300	(421.30)	0.00	8.7680	(8.5014)	0.0000	1	0.2666	02/04/2025
BH_n_BK	01/07/2025	SDB3264716756	0	(1,300)	5.8585	(7,642.55)	(7,616.01)	0.0000	4.3300	(421.30)	0.00	0.9192	(0.8913)	0.0000	1	0.0280	02/04/2025
BH_n_BK	01/07/2025	SDB3264716756	0	(1,800)	5.8585	(10,581.99)	(10,545.24)	0.0000	4.3300	(421.30)	0.00	1.2728	(1.2341)	0.0000	1	0.0387	02/04/2025
BH_n_BK	01/06/2025	SDB3264716756	0	(6,000)	5.9365	(35,363.21)	(35,619.24)	0.0000	4.3300	(421.16)	0.00	4.2534	(4.1671)	0.0000	1	0.0863	02/04/2025
BH_n_BK	01/06/2025	SDB3264716756	0	(12,400)	5.9365	(72,898.19)	(73,613.10)	0.0000	4.3300	(421.16)	0.00	8.7680	(8.6120)	0.0000	1	0.1561	02/04/2025
BH_n_BK	01/06/2025	SDB3264716756	0	(1,300)	5.9365	(7,642.55)	(7,717.50)	0.0000	4.3300	(421.16)	0.00	0.9192	(0.9029)	0.0000	1	0.0164	02/04/2025
BH_n_BK	01/06/2025	SDB3264716756	0	(1,800)	5.9365	(10,581.99)	(10,685.77)	0.0000	4.3300	(421.16)	0.00	1.2728	(1.2501)	0.0000	1	0.0227	02/04/2025
BH_n_BK	01/03/2025	SDB3264716756	0	(12,400)	5.8789	(72,898.19)	(72,898.19)	0.0000	4.3300	(410.00)	0.00	26.3041	(24.9069)	0.0000	3	1.3972	02/04/2025
BH_n_BK	01/03/2025	SDB3264716756	0	(1,300)	5.8789	(7,642.55)	(7,642.55)	0.0000	4.3300	(410.00)	0.00	2.7577	(2.6112)	0.0000	3	0.1465	02/04/2025
BH_n_BK	01/03/2025	SDB3264716756	0	(1,800)	5.8789	(10,581.99)	(10,581.99)	0.0000	4.3300	(410.00)	0.00	3.8183	(3.6155)	0.0000	3	0.2028	02/04/2025
TOTAL BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED LOCAL SHARE												160.6199	(149.9725)	0.0000		10.6473	
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002511.ZK	01/17/2025	SDB3260123088	0	(200)	0.8997	(177.13)	(179.95)	0.0000	4.3300	(1,360.70)	0.00	0.0213	(0.0680)	0.0000	1	(0.0467)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(1,700)	0.8997	(1,504.60)	(1,529.54)	0.0000	4.3300	(1,360.70)	0.00	0.1810	(0.5781)	0.0000	1	(0.3972)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(600)	0.8997	(557.99)	(539.84)	0.0000	4.3300	(1,360.70)	0.00	0.0671	(0.2040)	0.0000	1	(0.1369)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(100)	0.8997	(93.00)	(89.97)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0340)	0.0000	1	(0.0228)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(9,700)	0.8997	(9,020.85)	(8,727.38)	0.0000	4.3300	(1,360.70)	0.00	1.0850	(3.2987)	0.0000	1	(2.2137)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(1,600)	0.8997	(1,487.98)	(1,439.57)	0.0000	4.3300	(1,360.70)	0.00	0.1790	(0.5441)	0.0000	1	(0.3651)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(300)	0.8997	(279.00)	(269.92)	0.0000	4.3300	(1,360.70)	0.00	0.0336	(0.1020)	0.0000	1	(0.0685)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002511.ZK	01/17/2025	SDB3260123088	0	(100)	0.8997	(93.00)	(89.97)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0340)	0.0000	1	(0.0228)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(31,200)	0.8997	(29,015.53)	(28,071.58)	0.0000	4.3300	(1,360.70)	0.00	3.4899	(10.6102)	0.0000	1	(7.1203)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(200)	0.8997	(186.00)	(179.95)	0.0000	4.3300	(1,360.70)	0.00	0.0224	(0.0680)	0.0000	1	(0.0456)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(800)	0.8997	(743.99)	(719.78)	0.0000	4.3300	(1,360.70)	0.00	0.0895	(0.2721)	0.0000	1	(0.1826)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(9,400)	0.8997	(8,741.86)	(8,457.46)	0.0000	4.3300	(1,360.70)	0.00	1.0515	(3.1967)	0.0000	1	(2.1452)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(18,900)	0.8997	(17,576.72)	(17,004.90)	0.0000	4.3300	(1,360.70)	0.00	2.1141	(6.4274)	0.0000	1	(4.3133)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(6,200)	0.8997	(5,765.91)	(5,578.33)	0.0000	4.3300	(1,360.70)	0.00	0.6935	(2.1084)	0.0000	1	(1.4149)	02/07/2025
002511.ZK	01/17/2025	SDB3260123088	0	(100)	0.8997	(93.00)	(89.97)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0340)	0.0000	1	(0.0228)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(200)	0.8757	(177.13)	(175.15)	0.0000	4.3300	(1,360.70)	0.00	0.0213	(0.0662)	0.0000	1	(0.0449)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(1,700)	0.8757	(1,504.60)	(1,488.73)	0.0000	4.3300	(1,360.70)	0.00	0.1810	(0.5627)	0.0000	1	(0.3817)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(600)	0.8757	(557.99)	(525.44)	0.0000	4.3300	(1,360.70)	0.00	0.0671	(0.1986)	0.0000	1	(0.1315)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(100)	0.8757	(93.00)	(87.57)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0331)	0.0000	1	(0.0219)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(9,700)	0.8757	(9,020.85)	(8,494.54)	0.0000	4.3300	(1,360.70)	0.00	1.0850	(3.2107)	0.0000	1	(2.1257)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(1,600)	0.8757	(1,487.98)	(1,401.16)	0.0000	4.3300	(1,360.70)	0.00	0.1790	(0.5296)	0.0000	1	(0.3506)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(300)	0.8757	(279.00)	(262.72)	0.0000	4.3300	(1,360.70)	0.00	0.0336	(0.0993)	0.0000	1	(0.0657)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(100)	0.8757	(93.00)	(87.57)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0331)	0.0000	1	(0.0219)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(31,200)	0.8757	(29,015.53)	(27,322.65)	0.0000	4.3300	(1,360.70)	0.00	3.4899	(10.3272)	0.0000	1	(6.8373)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(200)	0.8757	(186.00)	(175.15)	0.0000	4.3300	(1,360.70)	0.00	0.0224	(0.0662)	0.0000	1	(0.0438)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(800)	0.8757	(743.99)	(700.58)	0.0000	4.3300	(1,360.70)	0.00	0.0895	(0.2648)	0.0000	1	(0.1753)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(9,400)	0.8757	(8,741.86)	(8,231.82)	0.0000	4.3300	(1,360.70)	0.00	1.0515	(3.1114)	0.0000	1	(2.0599)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(18,900)	0.8757	(17,576.72)	(16,551.22)	0.0000	4.3300	(1,360.70)	0.00	2.1141	(6.2559)	0.0000	1	(4.1418)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(6,200)	0.8757	(5,765.91)	(5,429.50)	0.0000	4.3300	(1,360.70)	0.00	0.6935	(2.0522)	0.0000	1	(1.3587)	02/07/2025
002511.ZK	01/16/2025	SDB3260123088	0	(100)	0.8757	(93.00)	(87.57)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0331)	0.0000	1	(0.0219)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(200)	0.8702	(177.13)	(174.03)	0.0000	4.3300	(1,360.70)	0.00	0.0213	(0.0658)	0.0000	1	(0.0445)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(1,700)	0.8702	(1,504.60)	(1,479.30)	0.0000	4.3300	(1,360.70)	0.00	0.1810	(0.5591)	0.0000	1	(0.3782)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(600)	0.8702	(557.99)	(522.10)	0.0000	4.3300	(1,360.70)	0.00	0.0671	(0.1973)	0.0000	1	(0.1302)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(100)	0.8702	(93.00)	(87.02)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0329)	0.0000	1	(0.0217)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(9,700)	0.8702	(9,020.85)	(8,440.69)	0.0000	4.3300	(1,360.70)	0.00	1.0850	(3.1903)	0.0000	1	(2.1053)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(1,600)	0.8702	(1,487.98)	(1,392.28)	0.0000	4.3300	(1,360.70)	0.00	0.1790	(0.5262)	0.0000	1	(0.3473)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(300)	0.8702	(279.00)	(261.05)	0.0000	4.3300	(1,360.70)	0.00	0.0336	(0.0987)	0.0000	1	(0.0651)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(100)	0.8702	(93.00)	(87.02)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0329)	0.0000	1	(0.0217)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(31,200)	0.8702	(29,015.53)	(27,149.43)	0.0000	4.3300	(1,360.70)	0.00	3.4899	(10.2617)	0.0000	1	(6.7718)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(200)	0.8702	(186.00)	(174.03)	0.0000	4.3300	(1,360.70)	0.00	0.0224	(0.0658)	0.0000	1	(0.0434)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(800)	0.8702	(743.99)	(696.14)	0.0000	4.3300	(1,360.70)	0.00	0.0895	(0.2631)	0.0000	1	(0.1736)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(9,400)	0.8702	(8,741.86)	(8,179.64)	0.0000	4.3300	(1,360.70)	0.00	1.0515	(3.0917)	0.0000	1	(2.0402)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(18,900)	0.8702	(17,576.72)	(16,446.29)	0.0000	4.3300	(1,360.70)	0.00	2.1141	(6.2162)	0.0000	1	(4.1021)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(6,200)	0.8702	(5,765.91)	(5,395.08)	0.0000	4.3300	(1,360.70)	0.00	0.6935	(2.0392)	0.0000	1	(1.3457)	02/07/2025
002511.ZK	01/15/2025	SDB3260123088	0	(100)	0.8702	(93.00)	(87.02)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0329)	0.0000	1	(0.0217)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(200)	0.8829	(177.13)	(176.58)	0.0000	4.3300	(1,360.70)	0.00	0.0213	(0.0667)	0.0000	1	(0.0454)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(1,700)	0.8829	(1,504.60)	(1,500.96)	0.0000	4.3300	(1,360.70)	0.00	0.1810	(0.5673)	0.0000	1	(0.3863)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(600)	0.8829	(557.99)	(529.75)	0.0000	4.3300	(1,360.70)	0.00	0.0671	(0.2002)	0.0000	1	(0.1331)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(100)	0.8829	(93.00)	(88.29)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0334)	0.0000	1	(0.0222)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(9,700)	0.8829	(9,020.85)	(8,564.28)	0.0000	4.3300	(1,360.70)	0.00	1.0850	(3.2371)	0.0000	1	(2.1520)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(1,600)	0.8829	(1,487.98)	(1,412.66)	0.0000	4.3300	(1,360.70)	0.00	0.1790	(0.5339)	0.0000	1	(0.3550)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(300)	0.8829	(279.00)	(264.87)	0.0000	4.3300	(1,360.70)	0.00	0.0336	(0.1001)	0.0000	1	(0.0666)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(100)	0.8829	(93.00)	(88.29)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0334)	0.0000	1	(0.0222)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(31,200)	0.8829	(29,015.53)	(27,546.95)	0.0000	4.3300	(1,360.70)	0.00	3.4899	(10.4120)	0.0000	1	(6.9220)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(200)	0.8829	(186.00)	(176.58)	0.0000	4.3300	(1,360.70)	0.00	0.0224	(0.0667)	0.0000	1	(0.0444)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(800)	0.8829	(743.99)	(706.33)	0.0000	4.3300	(1,360.70)	0.00	0.0895	(0.2670)	0.0000	1	(0.1775)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(9,400)	0.8829	(8,741.86)	(8,299.40)	0.0000	4.3300	(1,360.70)	0.00	1.0515	(3.1369)	0.0000	1	(2.0855)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(18,900)	0.8829	(17,576.72)	(16,687.09)	0.0000	4.3300	(1,360.70)	0.00	2.1141	(6.3072)	0.0000	1	(4.1932)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(6,200)	0.8829	(5,765.91)	(5,474.07)	0.0000	4.3300	(1,360.70)	0.00	0.6935	(2.0690)	0.0000	1	(1.3755)	02/07/2025
002511.ZK	01/14/2025	SDB3260123088	0	(100)	0.8829	(93.00)	(88.29)	0.0000	4.3300	(1,360.70)	0.00	0.0112	(0.0334)	0.0000	1	(0.0222)	02/07/2025

This material is not

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002511.ZK	01/13/2025	SDB3260123088	0	(600)	0.8942	(557.99)	(536.52)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2013)	0.0000	1	(0.1342)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(9,700)	0.8942	(9,020.85)	(8,673.68)	0.0000	4.3300	(1,350.76)	0.00	1.0850	(3.2545)	0.0000	1	(2.1694)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(1,600)	0.8942	(1,487.98)	(1,430.71)	0.0000	4.3300	(1,350.76)	0.00	0.1790	(0.5368)	0.0000	1	(0.3578)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(300)	0.8942	(279.00)	(268.26)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1007)	0.0000	1	(0.0671)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(31,200)	0.8942	(29,015.53)	(27,898.85)	0.0000	4.3300	(1,350.76)	0.00	3.4899	(10.4679)	0.0000	1	(6.9780)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(200)	0.8942	(186.00)	(178.84)	0.0000	4.3300	(1,350.76)	0.00	0.0224	(0.0671)	0.0000	1	(0.0447)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(800)	0.8942	(743.99)	(715.36)	0.0000	4.3300	(1,350.76)	0.00	0.0895	(0.2684)	0.0000	1	(0.1789)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(9,400)	0.8942	(8,741.86)	(8,405.42)	0.0000	4.3300	(1,350.76)	0.00	1.0515	(3.1538)	0.0000	1	(2.1024)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(18,900)	0.8942	(17,576.72)	(16,900.27)	0.0000	4.3300	(1,350.76)	0.00	2.1141	(6.3412)	0.0000	1	(4.2271)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(6,200)	0.8942	(5,765.91)	(5,544.00)	0.0000	4.3300	(1,350.76)	0.00	0.6935	(2.0802)	0.0000	1	(1.3867)	02/07/2025
002511.ZK	01/13/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(600)	0.8942	(557.99)	(536.50)	0.0000	4.3300	(1,350.76)	0.00	0.2013	(0.6039)	0.0000	3	(0.4026)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1007)	0.0000	3	(0.0671)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(9,700)	0.8942	(9,020.85)	(8,673.47)	0.0000	4.3300	(1,350.76)	0.00	3.2550	(9.7631)	0.0000	3	(6.5081)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(1,600)	0.8942	(1,487.98)	(1,430.68)	0.0000	4.3300	(1,350.76)	0.00	0.5369	(1.6104)	0.0000	3	(1.0735)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(300)	0.8942	(279.00)	(268.25)	0.0000	4.3300	(1,350.76)	0.00	0.1007	(0.3020)	0.0000	3	(0.2013)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1007)	0.0000	3	(0.0671)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(31,200)	0.8942	(29,015.53)	(27,898.17)	0.0000	4.3300	(1,350.76)	0.00	10.4698	(31.4030)	0.0000	3	(20.9333)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(200)	0.8942	(186.00)	(178.83)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2013)	0.0000	3	(0.1342)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(800)	0.8942	(743.99)	(715.34)	0.0000	4.3300	(1,350.76)	0.00	0.2685	(0.8052)	0.0000	3	(0.5368)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(9,400)	0.8942	(8,741.86)	(8,405.22)	0.0000	4.3300	(1,350.76)	0.00	3.1544	(9.4612)	0.0000	3	(6.3068)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(18,900)	0.8942	(17,576.72)	(16,899.85)	0.0000	4.3300	(1,350.76)	0.00	6.3423	(19.0230)	0.0000	3	(12.6807)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(6,200)	0.8942	(5,765.91)	(5,543.87)	0.0000	4.3300	(1,350.76)	0.00	2.0805	(6.2403)	0.0000	3	(4.1598)	02/07/2025
002511.ZK	01/10/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1007)	0.0000	3	(0.0671)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(600)	0.8971	(557.99)	(538.26)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2020)	0.0000	1	(0.1348)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(100)	0.8971	(93.00)	(89.71)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0337)	0.0000	1	(0.0225)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(9,700)	0.8971	(9,020.85)	(8,701.92)	0.0000	4.3300	(1,350.76)	0.00	1.0850	(3.2651)	0.0000	1	(2.1800)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(1,600)	0.8971	(1,487.98)	(1,435.37)	0.0000	4.3300	(1,350.76)	0.00	0.1790	(0.5386)	0.0000	1	(0.3596)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(300)	0.8971	(279.00)	(269.13)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1010)	0.0000	1	(0.0674)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(100)	0.8971	(93.00)	(89.71)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0337)	0.0000	1	(0.0225)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(31,200)	0.8971	(29,015.53)	(27,989.68)	0.0000	4.3300	(1,350.76)	0.00	3.4899	(10.5020)	0.0000	1	(7.0121)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(200)	0.8971	(186.00)	(179.42)	0.0000	4.3300	(1,350.76)	0.00	0.0224	(0.0673)	0.0000	1	(0.0449)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(800)	0.8971	(743.99)	(717.68)	0.0000	4.3300	(1,350.76)	0.00	0.0895	(0.2693)	0.0000	1	(0.1798)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(9,400)	0.8971	(8,741.86)	(8,432.79)	0.0000	4.3300	(1,350.76)	0.00	1.0515	(3.1641)	0.0000	1	(2.1126)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(18,900)	0.8971	(17,576.72)	(16,955.28)	0.0000	4.3300	(1,350.76)	0.00	2.1141	(6.3618)	0.0000	1	(4.2477)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(6,200)	0.8971	(5,765.91)	(5,562.05)	0.0000	4.3300	(1,350.76)	0.00	0.6935	(2.0869)	0.0000	1	(1.3934)	02/07/2025
002511.ZK	01/09/2025	SDB3260123088	0	(100)	0.8971	(93.00)	(89.71)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0337)	0.0000	1	(0.0225)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(600)	0.8942	(557.99)	(536.54)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2013)	0.0000	1	(0.1342)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(9,700)	0.8942	(9,020.85)	(8,673.99)	0.0000	4.3300	(1,350.76)	0.00	1.0850	(3.2546)	0.0000	1	(2.1696)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(1,600)	0.8942	(1,487.98)	(1,430.76)	0.0000	4.3300	(1,350.76)	0.00	0.1790	(0.5368)	0.0000	1	(0.3579)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(300)	0.8942	(279.00)	(268.27)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1007)	0.0000	1	(0.0671)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(31,200)	0.8942	(29,015.53)	(27,899.85)	0.0000	4.3300	(1,350.76)	0.00	3.4899	(10.4683)	0.0000	1	(6.9784)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(200)	0.8942	(186.00)	(178.85)	0.0000	4.3300	(1,350.76)	0.00	0.0224	(0.0671)	0.0000	1	(0.0447)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(800)	0.8942	(743.99)	(715.38)	0.0000	4.3300	(1,350.76)	0.00	0.0895	(0.2684)	0.0000	1	(0.1789)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(9,400)	0.8942	(8,741.86)	(8,405.72)	0.0000	4.3300	(1,350.76)	0.00	1.0515	(3.1539)	0.0000	1	(2.1025)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(18,900)	0.8942	(17,576.72)	(16,900.87)	0.0000	4.3300	(1,350.76)	0.00	2.1141	(6.3414)	0.0000	1	(4.2273)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(6,200)	0.8942	(5,765.91)	(5,544.20)	0.0000	4.3300	(1,350.76)	0.00	0.6935	(2.0802)	0.0000	1	(1.3867)	02/07/2025
002511.ZK	01/08/2025	SDB3260123088	0	(100)	0.8942	(93.00)	(89.42)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0336)	0.0000	1	(0.0224)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(600)	0.9128	(557.99)	(547.67)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2055)	0.0000	1	(0.1384)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002511.ZK	01/07/2025	SDB3260123088	0	(100)	0.9128	(93.00)	(91.28)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0342)	0.0000	1	(0.0231)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(9,700)	0.9128	(9,020.85)	(8,854.03)	0.0000	4.3300	(1,350.76)	0.00	1.0850	(3.3221)	0.0000	1	(2.2371)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(1,600)	0.9128	(1,487.98)	(1,460.46)	0.0000	4.3300	(1,350.76)	0.00	0.1790	(0.5480)	0.0000	1	(0.3690)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(300)	0.9128	(279.00)	(273.84)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1027)	0.0000	1	(0.0692)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(100)	0.9128	(93.00)	(91.28)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0342)	0.0000	1	(0.0231)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(31,200)	0.9128	(29,015.53)	(28,478.95)	0.0000	4.3300	(1,350.76)	0.00	3.4899	(10.6856)	0.0000	1	(7.1957)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(200)	0.9128	(186.00)	(182.56)	0.0000	4.3300	(1,350.76)	0.00	0.0224	(0.0685)	0.0000	1	(0.0461)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(800)	0.9128	(743.99)	(730.23)	0.0000	4.3300	(1,350.76)	0.00	0.0895	(0.2740)	0.0000	1	(0.1845)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(9,400)	0.9128	(8,741.86)	(8,580.20)	0.0000	4.3300	(1,350.76)	0.00	1.0515	(3.2194)	0.0000	1	(2.1679)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(18,900)	0.9128	(17,576.72)	(17,251.67)	0.0000	4.3300	(1,350.76)	0.00	2.1141	(6.4730)	0.0000	1	(4.3589)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(6,200)	0.9128	(5,765.91)	(5,659.28)	0.0000	4.3300	(1,350.76)	0.00	0.6935	(2.1234)	0.0000	1	(1.4299)	02/07/2025
002511.ZK	01/07/2025	SDB3260123088	0	(100)	0.9128	(93.00)	(91.28)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0342)	0.0000	1	(0.0231)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(600)	0.9300	(557.99)	(557.99)	0.0000	4.3300	(1,350.76)	0.00	0.0671	(0.2094)	0.0000	1	(0.1423)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(100)	0.9300	(93.00)	(93.00)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0349)	0.0000	1	(0.0237)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(9,700)	0.9300	(9,020.85)	(9,020.85)	0.0000	4.3300	(1,350.76)	0.00	1.0850	(3.3847)	0.0000	1	(2.2997)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(1,600)	0.9300	(1,487.98)	(1,487.98)	0.0000	4.3300	(1,350.76)	0.00	0.1790	(0.5583)	0.0000	1	(0.3793)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(300)	0.9300	(279.00)	(279.00)	0.0000	4.3300	(1,350.76)	0.00	0.0336	(0.1047)	0.0000	1	(0.0711)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(100)	0.9300	(93.00)	(93.00)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0349)	0.0000	1	(0.0237)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(31,200)	0.9300	(29,015.53)	(29,015.53)	0.0000	4.3300	(1,350.76)	0.00	3.4899	(10.8869)	0.0000	1	(7.3970)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(200)	0.9300	(186.00)	(186.00)	0.0000	4.3300	(1,350.76)	0.00	0.0224	(0.0698)	0.0000	1	(0.0474)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(800)	0.9300	(743.99)	(743.99)	0.0000	4.3300	(1,350.76)	0.00	0.0895	(0.2792)	0.0000	1	(0.1897)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(9,400)	0.9300	(8,741.86)	(8,741.86)	0.0000	4.3300	(1,350.76)	0.00	1.0515	(3.2800)	0.0000	1	(2.2286)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(18,900)	0.9300	(17,576.72)	(17,576.72)	0.0000	4.3300	(1,350.76)	0.00	2.1141	(6.5950)	0.0000	1	(4.4809)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(6,200)	0.9300	(5,765.91)	(5,765.91)	0.0000	4.3300	(1,350.76)	0.00	0.6935	(2.1634)	0.0000	1	(1.4699)	02/07/2025
002511.ZK	01/06/2025	SDB3260123088	0	(100)	0.9300	(93.00)	(93.00)	0.0000	4.3300	(1,350.76)	0.00	0.0112	(0.0349)	0.0000	1	(0.0237)	02/07/2025
TOTAL C&S PAPER CO., LTD. CMN CLASS A SERIES NORTHBOUND													107.1175	(322.4435)	0.0000	(215.3259)	
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688262.SH	01/17/2025	SDB3262867370	0	(1,272)	3.7514	(4,423.72)	(4,771.74)	0.0000	4.3300	(1,886.13)	0.00	0.5321	(2.5000)	0.0000	1	(1.9680)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(928)	3.7514	(3,213.60)	(3,481.27)	0.0000	4.3300	(1,886.13)	0.00	0.3865	(1.8239)	0.0000	1	(1.4374)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(3,049)	3.7514	(10,895.21)	(11,437.93)	0.0000	4.3300	(1,886.13)	0.00	1.3105	(5.9926)	0.0000	1	(4.6822)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(551)	3.7514	(1,952.94)	(2,067.00)	0.0000	4.3300	(1,886.13)	0.00	0.2349	(1.0830)	0.0000	1	(0.8481)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(1,137)	3.7514	(4,065.78)	(4,265.31)	0.0000	4.3300	(1,886.13)	0.00	0.4890	(2.2347)	0.0000	1	(1.7457)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(200)	3.7514	(705.52)	(750.27)	0.0000	4.3300	(1,886.13)	0.00	0.0849	(0.3931)	0.0000	1	(0.3082)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(220)	3.7514	(780.36)	(825.30)	0.0000	4.3300	(1,886.13)	0.00	0.0939	(0.4324)	0.0000	1	(0.3385)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(980)	3.7514	(3,435.13)	(3,676.34)	0.0000	4.3300	(1,886.13)	0.00	0.4132	(1.9261)	0.0000	1	(1.5130)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(200)	3.7514	(756.55)	(750.27)	0.0000	4.3300	(1,886.13)	0.00	0.0910	(0.3931)	0.0000	1	(0.3021)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(800)	3.7514	(3,026.21)	(3,001.10)	0.0000	4.3300	(1,886.13)	0.00	0.3640	(1.5724)	0.0000	1	(1.2084)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(9,415)	3.7514	(35,614.67)	(35,319.15)	0.0000	4.3300	(1,886.13)	0.00	4.2837	(18.5046)	0.0000	1	(14.2210)	02/07/2025
688262.SH	01/17/2025	SDB3262867370	0	(285)	3.7514	(1,078.09)	(1,069.14)	0.0000	4.3300	(1,886.13)	0.00	0.1297	(0.5602)	0.0000	1	(0.4305)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(1,272)	3.5029	(4,423.72)	(4,455.69)	0.0000	4.3300	(1,886.13)	0.00	0.5321	(2.3345)	0.0000	1	(1.8024)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(928)	3.5029	(3,213.60)	(3,250.69)	0.0000	4.3300	(1,886.13)	0.00	0.3865	(1.7031)	0.0000	1	(1.3166)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(3,049)	3.5029	(10,895.21)	(10,680.35)	0.0000	4.3300	(1,886.13)	0.00	1.3105	(5.5957)	0.0000	1	(4.2853)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(551)	3.5029	(1,952.94)	(1,930.10)	0.0000	4.3300	(1,886.13)	0.00	0.2349	(1.0112)	0.0000	1	(0.7763)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(1,137)	3.5029	(4,065.78)	(3,982.80)	0.0000	4.3300	(1,886.13)	0.00	0.4890	(2.0867)	0.0000	1	(1.5977)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(200)	3.5029	(705.52)	(700.58)	0.0000	4.3300	(1,886.13)	0.00	0.0849	(0.3671)	0.0000	1	(0.2822)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(220)	3.5029	(780.36)	(770.64)	0.0000	4.3300	(1,886.13)	0.00	0.0939	(0.4038)	0.0000	1	(0.3099)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(980)	3.5029	(3,435.13)	(3,432.84)	0.0000	4.3300	(1,886.13)	0.00	0.4132	(1.7986)	0.0000	1	(1.3854)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(200)	3.5029	(756.55)	(700.58)	0.0000	4.3300	(1,886.13)	0.00	0.0910	(0.3671)	0.0000	1	(0.2761)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(800)	3.5029	(3,026.21)	(2,802.32)	0.0000	4.3300	(1,886.13)	0.00	0.3640	(1.4682)	0.0000	1	(1.1042)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(9,415)	3.5029	(35,614.67)	(32,979.83)	0.0000	4.3300	(1,886.13)	0.00	4.2837	(17.2790)	0.0000	1	(12.9953)	02/07/2025
688262.SH	01/16/2025	SDB3262867370	0	(285)	3.5029	(1,078.09)	(998.33)	0.0000	4.3300	(1,886.13)	0.00	0.1297	(0.5230)	0.0000	1	(0.3934)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(3,049)	3.4603	(10,895.21)	(10,550.46)	0.0000	4.3300	(1,910.45)	0.00	1.3105	(5.5989)	0.0000	1	(4.2885)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688262.SH	01/15/2025	SDB3262867370	0	(551)	3.4603	(1,952.94)	(1,906.63)	0.0000	4.3300	(1,910.45)	0.00	0.2349	(1.0118)	0.0000	1	(0.7769)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(1,137)	3.4603	(4,065.78)	(3,934.36)	0.0000	4.3300	(1,910.45)	0.00	0.4890	(2.0879)	0.0000	1	(1.5989)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(200)	3.4603	(705.52)	(692.06)	0.0000	4.3300	(1,910.45)	0.00	0.0849	(0.3673)	0.0000	1	(0.2824)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(220)	3.4603	(780.36)	(761.27)	0.0000	4.3300	(1,910.45)	0.00	0.0939	(0.4040)	0.0000	1	(0.3101)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(980)	3.4603	(3,435.13)	(3,391.10)	0.0000	4.3300	(1,910.45)	0.00	0.4132	(1.7996)	0.0000	1	(1.3864)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(200)	3.4603	(756.55)	(692.06)	0.0000	4.3300	(1,910.45)	0.00	0.0910	(0.3673)	0.0000	1	(0.2763)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(800)	3.4603	(3,026.21)	(2,768.24)	0.0000	4.3300	(1,910.45)	0.00	0.3640	(1.4691)	0.0000	1	(1.1051)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(9,415)	3.4603	(35,614.67)	(32,578.74)	0.0000	4.3300	(1,910.45)	0.00	4.2837	(17.2889)	0.0000	1	(13.0053)	02/07/2025
688262.SH	01/15/2025	SDB3262867370	0	(285)	3.4603	(1,078.09)	(986.19)	0.0000	4.3300	(1,910.45)	0.00	0.1297	(0.5234)	0.0000	1	(0.3937)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(1,137)	3.5602	(4,065.78)	(4,047.98)	0.0000	4.3300	(1,933.70)	0.00	0.4890	(2.1743)	0.0000	1	(1.6853)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(200)	3.5602	(705.52)	(712.05)	0.0000	4.3300	(1,933.70)	0.00	0.0849	(0.3825)	0.0000	1	(0.2976)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(220)	3.5602	(780.36)	(783.25)	0.0000	4.3300	(1,933.70)	0.00	0.0939	(0.4207)	0.0000	1	(0.3269)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(980)	3.5602	(3,435.13)	(3,489.02)	0.0000	4.3300	(1,933.70)	0.00	0.4132	(1.8741)	0.0000	1	(1.4609)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(200)	3.5602	(756.55)	(712.05)	0.0000	4.3300	(1,933.70)	0.00	0.0910	(0.3825)	0.0000	1	(0.2915)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(800)	3.5602	(3,026.21)	(2,848.18)	0.0000	4.3300	(1,933.70)	0.00	0.3640	(1.5299)	0.0000	1	(1.1659)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(9,415)	3.5602	(35,614.67)	(33,519.56)	0.0000	4.3300	(1,933.70)	0.00	4.2837	(18.0046)	0.0000	1	(13.7210)	02/07/2025
688262.SH	01/14/2025	SDB3262867370	0	(285)	3.5602	(1,078.09)	(1,014.67)	0.0000	4.3300	(1,933.70)	0.00	0.1297	(0.5450)	0.0000	1	(0.4153)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(220)	3.5604	(780.36)	(783.30)	0.0000	4.3300	(1,957.14)	0.00	0.0939	(0.4258)	0.0000	1	(0.3320)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(980)	3.5604	(3,435.13)	(3,489.23)	0.0000	4.3300	(1,957.14)	0.00	0.4132	(1.8969)	0.0000	1	(1.4838)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(200)	3.5604	(756.55)	(712.09)	0.0000	4.3300	(1,957.14)	0.00	0.0910	(0.3871)	0.0000	1	(0.2961)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(800)	3.5604	(3,026.21)	(2,848.35)	0.0000	4.3300	(1,957.14)	0.00	0.3640	(1.5485)	0.0000	1	(1.1845)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(9,415)	3.5604	(35,614.67)	(33,521.57)	0.0000	4.3300	(1,957.14)	0.00	4.2837	(18.2240)	0.0000	1	(13.9404)	02/07/2025
688262.SH	01/13/2025	SDB3262867370	0	(285)	3.5604	(1,078.09)	(1,014.73)	0.0000	4.3300	(1,957.14)	0.00	0.1297	(0.5517)	0.0000	1	(0.4220)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(220)	3.5999	(780.36)	(791.97)	0.0000	4.3300	(1,957.14)	0.00	0.2816	(1.2917)	0.0000	3	(1.0101)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(980)	3.5999	(3,435.13)	(3,527.86)	0.0000	4.3300	(1,957.14)	0.00	1.2395	(5.7538)	0.0000	3	(4.5143)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(200)	3.5999	(756.55)	(719.97)	0.0000	4.3300	(1,957.14)	0.00	0.2730	(1.1742)	0.0000	3	(0.9013)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(800)	3.5999	(3,026.21)	(2,879.89)	0.0000	4.3300	(1,957.14)	0.00	1.0920	(4.6970)	0.0000	3	(3.6050)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(9,415)	3.5999	(35,614.67)	(33,892.66)	0.0000	4.3300	(1,957.14)	0.00	12.8510	(55.2773)	0.0000	3	(42.4264)	02/07/2025
688262.SH	01/10/2025	SDB3262867370	0	(285)	3.5999	(1,078.09)	(1,025.96)	0.0000	4.3300	(1,957.14)	0.00	0.3890	(1.6733)	0.0000	3	(1.2843)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(220)	3.4090	(780.36)	(749.98)	0.0000	4.3300	(1,957.14)	0.00	0.0939	(0.4077)	0.0000	1	(0.3139)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(980)	3.4090	(3,435.13)	(3,340.82)	0.0000	4.3300	(1,957.14)	0.00	0.4132	(1.8162)	0.0000	1	(1.4031)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(200)	3.4090	(756.55)	(681.80)	0.0000	4.3300	(1,957.14)	0.00	0.0910	(0.3707)	0.0000	1	(0.2797)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(800)	3.4090	(3,026.21)	(2,727.20)	0.0000	4.3300	(1,957.14)	0.00	0.3640	(1.4826)	0.0000	1	(1.1187)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(9,415)	3.4090	(35,614.67)	(32,095.72)	0.0000	4.3300	(1,957.14)	0.00	4.2837	(17.4489)	0.0000	1	(13.1652)	02/07/2025
688262.SH	01/09/2025	SDB3262867370	0	(285)	3.4090	(1,078.09)	(971.56)	0.0000	4.3300	(1,957.14)	0.00	0.1297	(0.5282)	0.0000	1	(0.3985)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(220)	3.4161	(780.36)	(751.53)	0.0000	4.3300	(1,957.14)	0.00	0.0939	(0.4086)	0.0000	1	(0.3147)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(980)	3.4161	(3,435.13)	(3,347.73)	0.0000	4.3300	(1,957.14)	0.00	0.4132	(1.8200)	0.0000	1	(1.4068)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(200)	3.4161	(756.55)	(683.21)	0.0000	4.3300	(1,957.14)	0.00	0.0910	(0.3714)	0.0000	1	(0.2804)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(800)	3.4161	(3,026.21)	(2,732.84)	0.0000	4.3300	(1,957.14)	0.00	0.3640	(1.4857)	0.0000	1	(1.1217)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(9,415)	3.4161	(35,614.67)	(32,162.15)	0.0000	4.3300	(1,957.14)	0.00	4.2837	(17.4850)	0.0000	1	(13.2013)	02/07/2025
688262.SH	01/08/2025	SDB3262867370	0	(285)	3.4161	(1,078.09)	(973.58)	0.0000	4.3300	(1,957.14)	0.00	0.1297	(0.5293)	0.0000	1	(0.3996)	02/07/2025
688262.SH	01/07/2025	SDB3262867370	0	(200)	3.5938	(756.55)	(718.75)	0.0000	4.3300	(2,011.21)	0.00	0.0910	(0.4015)	0.0000	1	(0.3105)	02/07/2025
688262.SH	01/07/2025	SDB3262867370	0	(800)	3.5938	(3,026.21)	(2,875.00)	0.0000	4.3300	(2,011.21)	0.00	0.3640	(1.6062)	0.0000	1	(1.2422)	02/07/2025
688262.SH	01/07/2025	SDB3262867370	0	(9,415)	3.5938	(35,614.67)	(33,835.20)	0.0000	4.3300	(2,011.21)	0.00	4.2837	(18.9027)	0.0000	1	(14.6191)	02/07/2025
688262.SH	01/07/2025	SDB3262867370	0	(285)	3.5938	(1,078.09)	(1,024.22)	0.0000	4.3300	(2,011.21)	0.00	0.1297	(0.5722)	0.0000	1	(0.4425)	02/07/2025
688262.SH	01/06/2025	SDB3262867370	0	(200)	3.7828	(756.55)	(756.55)	0.0000	4.3300	(2,011.21)	0.00	0.0910	(0.4227)	0.0000	1	(0.3317)	02/07/2025
688262.SH	01/06/2025	SDB3262867370	0	(800)	3.7828	(3,026.21)	(3,026.21)	0.0000	4.3300	(2,011.21)	0.00	0.3640	(1.6907)	0.0000	1	(1.3267)	02/07/2025
688262.SH	01/06/2025	SDB3262867370	0	(9,415)	3.7828	(35,614.67)	(35,614.67)	0.0000	4.3300	(2,011.21)	0.00	4.2837	(19.8969)	0.0000	1	(15.6132)	02/07/2025
688262.SH	01/06/2025	SDB3262867370	0	(285)	3.7828	(1,078.09)	(1,078.09)	0.0000	4.3300	(2,011.21)	0.00	0.1297	(0.6023)	0.0000	1	(0.4726)	02/07/2025
TOTAL C*CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												72.2587	(309.7364)	0.0000		(237.4777)	
CAL-COMP ELECTRONICS (THAILAND)* PUBLIC COMPANY LIMITED LOCAL SHARE																	
CCET_n.BK	01/17/2025	SDB3264922958	0	(7,200)	0.2419	(2,058.09)	(1,741.56)	0.0000	4.3300	(2,320.75)	0.00	0.2475	(1.1227)	0.0000	1	(0.8752)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CAL-COMP ELECTRONICS (THAILAND)* PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
CCET_n.BK	01/17/2025	SDB3264922958	0	(16,100)	0.2419	(4,645.82)	(3,894.32)	0.0000	4.3300	(2,320.75)	0.00	0.5588	(2,5105)	0.0000	1	(1,9517)	02/04/2025
CCET_n.BK	01/17/2025	SDB3264922958	0	(9,800)	0.2419	(2,916.75)	(2,370.45)	0.0000	4.3300	(2,320.75)	0.00	0.3508	(1,5281)	0.0000	1	(1,1773)	02/04/2025
CCET_n.BK	01/16/2025	SDB3264922958	0	(7,200)	0.2591	(2,058.09)	(1,865.42)	0.0000	4.3300	(2,320.75)	0.00	0.2475	(1,2025)	0.0000	1	(0,9550)	02/04/2025
CCET_n.BK	01/16/2025	SDB3264922958	0	(16,100)	0.2591	(4,645.82)	(4,171.28)	0.0000	4.3300	(2,320.75)	0.00	0.5588	(2,6890)	0.0000	1	(2,1302)	02/04/2025
CCET_n.BK	01/16/2025	SDB3264922958	0	(9,800)	0.2591	(2,916.75)	(2,539.04)	0.0000	4.3300	(2,320.75)	0.00	0.3508	(1,6368)	0.0000	1	(1,2860)	02/04/2025
CCET_n.BK	01/16/2025	SDB3264922958	0	(6,900)	0.2591	(2,053.63)	(1,787.69)	0.0000	4.3300	(2,320.75)	0.00	0.2470	(1,1524)	0.0000	1	(0,9054)	02/04/2025
CCET_n.BK	01/15/2025	SDB3264922958	0	(7,200)	0.2731	(2,058.09)	(1,966.23)	0.0000	4.3300	(2,349.69)	0.00	0.2475	(1,2833)	0.0000	1	(1,0358)	02/04/2025
CCET_n.BK	01/15/2025	SDB3264922958	0	(16,100)	0.2731	(4,645.82)	(4,396.70)	0.0000	4.3300	(2,349.69)	0.00	0.5588	(2,8697)	0.0000	1	(2,3109)	02/04/2025
CCET_n.BK	01/15/2025	SDB3264922958	0	(9,800)	0.2731	(2,916.75)	(2,676.25)	0.0000	4.3300	(2,349.69)	0.00	0.3508	(1,7468)	0.0000	1	(1,3959)	02/04/2025
CCET_n.BK	01/15/2025	SDB3264922958	0	(14,600)	0.2731	(4,345.37)	(3,987.07)	0.0000	4.3300	(2,349.69)	0.00	0.5227	(2,6023)	0.0000	1	(2,0797)	02/04/2025
CCET_n.BK	01/14/2025	SDB3264922958	0	(7,200)	0.2772	(2,058.09)	(1,995.96)	0.0000	4.3300	(2,355.44)	0.00	0.2475	(1,3059)	0.0000	1	(1,0584)	02/04/2025
CCET_n.BK	01/14/2025	SDB3264922958	0	(16,100)	0.2772	(4,645.82)	(4,463.18)	0.0000	4.3300	(2,355.44)	0.00	0.5588	(2,9202)	0.0000	1	(2,3614)	02/04/2025
CCET_n.BK	01/14/2025	SDB3264922958	0	(9,800)	0.2772	(2,916.75)	(2,716.72)	0.0000	4.3300	(2,355.44)	0.00	0.3508	(1,7775)	0.0000	1	(1,4267)	02/04/2025
CCET_n.BK	01/14/2025	SDB3264922958	0	(16,500)	0.2772	(4,910.86)	(4,574.06)	0.0000	4.3300	(2,355.44)	0.00	0.5907	(2,9928)	0.0000	1	(2,4021)	02/04/2025
CCET_n.BK	01/13/2025	SDB3264922958	0	(7,200)	0.2710	(2,058.09)	(1,950.99)	0.0000	4.3300	(2,355.44)	0.00	0.2475	(1,2765)	0.0000	1	(1,0290)	02/04/2025
CCET_n.BK	01/13/2025	SDB3264922958	0	(16,100)	0.2710	(4,645.82)	(4,362.63)	0.0000	4.3300	(2,355.44)	0.00	0.5588	(2,8544)	0.0000	1	(2,2956)	02/04/2025
CCET_n.BK	01/13/2025	SDB3264922958	0	(9,800)	0.2710	(2,916.75)	(2,655.52)	0.0000	4.3300	(2,355.44)	0.00	0.3508	(1,7375)	0.0000	1	(1,3867)	02/04/2025
CCET_n.BK	01/13/2025	SDB3264922958	0	(16,500)	0.2710	(4,910.86)	(4,471.02)	0.0000	4.3300	(2,355.44)	0.00	0.5907	(2,9253)	0.0000	1	(2,3347)	02/04/2025
CCET_n.BK	01/10/2025	SDB3264922958	0	(7,200)	0.2847	(2,058.09)	(2,049.71)	0.0000	4.3300	(2,355.44)	0.00	0.7426	(4,0233)	0.0000	3	(3,2807)	02/04/2025
CCET_n.BK	01/10/2025	SDB3264922958	0	(16,100)	0.2847	(4,645.82)	(4,583.38)	0.0000	4.3300	(2,355.44)	0.00	1.6764	(8,9966)	0.0000	3	(7,3202)	02/04/2025
CCET_n.BK	01/10/2025	SDB3264922958	0	(9,800)	0.2847	(2,916.75)	(2,789.88)	0.0000	4.3300	(2,355.44)	0.00	1.0525	(5,4762)	0.0000	3	(4,4237)	02/04/2025
CCET_n.BK	01/10/2025	SDB3264922958	0	(16,500)	0.2847	(4,910.86)	(4,697.25)	0.0000	4.3300	(2,355.44)	0.00	1.7720	(9,2201)	0.0000	3	(7,4481)	02/04/2025
CCET_n.BK	01/09/2025	SDB3264922958	0	(7,200)	0.2926	(2,058.09)	(2,106.60)	0.0000	4.3300	(2,355.44)	0.00	0.2475	(1,3783)	0.0000	1	(1,1308)	02/04/2025
CCET_n.BK	01/09/2025	SDB3264922958	0	(16,100)	0.2926	(4,645.82)	(4,710.60)	0.0000	4.3300	(2,355.44)	0.00	0.5588	(3,0821)	0.0000	1	(2,5233)	02/04/2025
CCET_n.BK	01/09/2025	SDB3264922958	0	(9,800)	0.2926	(2,916.75)	(2,867.32)	0.0000	4.3300	(2,355.44)	0.00	0.3508	(1,8761)	0.0000	1	(1,5252)	02/04/2025
CCET_n.BK	01/09/2025	SDB3264922958	0	(16,500)	0.2926	(4,910.86)	(4,827.64)	0.0000	4.3300	(2,355.44)	0.00	0.5907	(3,1587)	0.0000	1	(2,5680)	02/04/2025
CCET_n.BK	01/08/2025	SDB3264922958	0	(7,200)	0.2912	(2,058.09)	(2,096.88)	0.0000	4.3300	(2,355.44)	0.00	0.2475	(1,3720)	0.0000	1	(1,1244)	02/04/2025
CCET_n.BK	01/08/2025	SDB3264922958	0	(16,100)	0.2912	(4,645.82)	(4,688.87)	0.0000	4.3300	(2,355.44)	0.00	0.5588	(3,0679)	0.0000	1	(2,5091)	02/04/2025
CCET_n.BK	01/08/2025	SDB3264922958	0	(9,800)	0.2912	(2,916.75)	(2,854.09)	0.0000	4.3300	(2,355.44)	0.00	0.3508	(1,8674)	0.0000	1	(1,5166)	02/04/2025
CCET_n.BK	01/08/2025	SDB3264922958	0	(16,500)	0.2912	(4,910.86)	(4,805.36)	0.0000	4.3300	(2,355.44)	0.00	0.5907	(3,1441)	0.0000	1	(2,5534)	02/04/2025
CCET_n.BK	01/07/2025	SDB3264922958	0	(16,100)	0.2886	(4,645.82)	(4,646.03)	0.0000	4.3300	(2,500.00)	0.00	0.5588	(3,2264)	0.0000	1	(2,6676)	02/04/2025
CCET_n.BK	01/07/2025	SDB3264922958	0	(9,800)	0.2886	(2,916.75)	(2,828.02)	0.0000	4.3300	(2,500.00)	0.00	0.3508	(1,9639)	0.0000	1	(1,6131)	02/04/2025
CCET_n.BK	01/07/2025	SDB3264922958	0	(16,500)	0.2886	(4,910.86)	(4,761.45)	0.0000	4.3300	(2,500.00)	0.00	0.5907	(3,3066)	0.0000	1	(2,7159)	02/04/2025
CCET_n.BK	01/06/2025	SDB3264922958	0	(9,800)	0.2881	(2,916.75)	(2,822.93)	0.0000	4.3300	(2,500.00)	0.00	0.3508	(1,9604)	0.0000	1	(1,6095)	02/04/2025
CCET_n.BK	01/06/2025	SDB3264922958	0	(16,500)	0.2881	(4,910.86)	(4,752.89)	0.0000	4.3300	(2,500.00)	0.00	0.5907	(3,3006)	0.0000	1	(2,7100)	02/04/2025
CCET_n.BK	01/03/2025	SDB3264922958	0	(9,800)	0.2905	(2,916.75)	(2,846.43)	0.0000	4.3300	(2,500.00)	0.00	1.0525	(5,9301)	0.0000	3	(4,8776)	02/04/2025
CCET_n.BK	01/03/2025	SDB3264922958	0	(16,500)	0.2905	(4,910.86)	(4,792.46)	0.0000	4.3300	(2,500.00)	0.00	1.7720	(9,9843)	0.0000	3	(8,2123)	02/04/2025
TOTAL CAL-COMP ELECTRONICS (THAILAND)* PUBLIC COMPANY LIMITED LOCAL SHARE												21.7421	(114.4693)	0.0000		(92.7272)	
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND																	
688256.SH	01/17/2025	SDB3260497774	0	(500)	94.4662	(48,118.08)	(47,233.09)	0.0000	4.3300	(1,301.59)	0.00	5.7875	(17,0773)	0.0000	1	(11,2897)	02/07/2025
688256.SH	01/17/2025	SDB3260497774	0	(700)	94.4662	(60,078.78)	(66,126.33)	0.0000	4.3300	(1,301.59)	0.00	7.2261	(23,9082)	0.0000	1	(16,8820)	02/07/2025
688256.SH	01/17/2025	SDB3260497774	0	(206)	94.4662	(18,510.66)	(19,460.03)	0.0000	4.3300	(1,301.59)	0.00	2.2264	(7,0358)	0.0000	1	(4,8094)	02/07/2025
688256.SH	01/17/2025	SDB3260497774	0	(371)	94.4662	(33,337.16)	(35,046.95)	0.0000	4.3300	(1,301.59)	0.00	4.0097	(12,6713)	0.0000	1	(8,6616)	02/07/2025
688256.SH	01/17/2025	SDB3260497774	0	(7,529)	94.4662	(676,537.61)	(711,235.91)	0.0000	4.3300	(1,301.59)	0.00	81.3724	(257,1494)	0.0000	1	(175,7769)	02/07/2025
688256.SH	01/16/2025	SDB3260497774	0	(500)	97.7713	(48,118.08)	(48,885.63)	0.0000	4.3300	(1,301.59)	0.00	5.7875	(17,6747)	0.0000	1	(11,8872)	02/07/2025
688256.SH	01/16/2025	SDB3260497774	0	(700)	97.7713	(60,078.78)	(68,439.88)	0.0000	4.3300	(1,301.59)	0.00	7.2261	(24,7446)	0.0000	1	(17,5185)	02/07/2025
688256.SH	01/16/2025	SDB3260497774	0	(206)	97.7713	(18,510.66)	(20,140.88)	0.0000	4.3300	(1,301.59)	0.00	2.2264	(7,2820)	0.0000	1	(5,0556)	02/07/2025
688256.SH	01/16/2025	SDB3260497774	0	(371)	97.7713	(33,337.16)	(36,273.13)	0.0000	4.3300	(1,301.59)	0.00	4.0097	(13,1147)	0.0000	1	(9,1049)	02/07/2025
688256.SH	01/16/2025	SDB3260497774	0	(7,529)	97.7713	(676,537.61)	(736,119.75)	0.0000	4.3300	(1,301.59)	0.00	81.3724	(266,1462)	0.0000	1	(184,7738)	02/07/2025
688256.SH	01/15/2025	SDB3260497774	0	(700)	99.2502	(60,078.78)	(69,475.11)	0.0000	4.3300	(1,298.84)	0.00	7.2261	(25,0659)	0.0000	1	(17,8397)	02/07/2025
688256.SH	01/15/2025	SDB3260497774	0	(206)	99.2502	(18,510.66)	(20,445.53)	0.0000	4.3300	(1,298.84)	0.00	2.2264	(7,3765)	0.0000	1	(5,1501)	02/07/2025
688256.SH	01/15/2025	SDB3260497774	0	(371)	99.2502	(33,337.16)	(36,821.81)	0.0000	4.3300	(1,298.84)	0.00	4.0097	(13,2849)	0.0000	1	(9,2752)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688256.SH	01/15/2025	SDB3260497774	0	(7,529)	99.2502	(676,537.61)	(747,254.42)	0.0000	4.3300	(1,298.84)	0.00	81.3724	(269.6014)	0.0000	1	(188.2290)	02/07/2025
688256.SH	01/14/2025	SDB3260497774	0	(700)	96.9016	(60,078.78)	(67,831.14)	0.0000	4.3300	(1,298.84)	0.00	7.2261	(24.4728)	0.0000	1	(17.2466)	02/07/2025
688256.SH	01/14/2025	SDB3260497774	0	(206)	96.9016	(18,510.66)	(19,961.74)	0.0000	4.3300	(1,298.84)	0.00	2.2264	(7.2020)	0.0000	1	(4.9756)	02/07/2025
688256.SH	01/14/2025	SDB3260497774	0	(371)	96.9016	(33,337.16)	(35,950.51)	0.0000	4.3300	(1,298.84)	0.00	4.0097	(12.9706)	0.0000	1	(8.9608)	02/07/2025
688256.SH	01/14/2025	SDB3260497774	0	(7,529)	96.9016	(676,537.61)	(729,572.41)	0.0000	4.3300	(1,298.84)	0.00	81.3724	(263.2219)	0.0000	1	(181.8495)	02/07/2025
688256.SH	01/13/2025	SDB3260497774	0	(700)	98.8105	(60,078.78)	(69,167.32)	0.0000	4.3300	(1,298.84)	0.00	7.2261	(24.9548)	0.0000	1	(17.7287)	02/07/2025
688256.SH	01/13/2025	SDB3260497774	0	(206)	98.8105	(18,510.66)	(20,354.96)	0.0000	4.3300	(1,298.84)	0.00	2.2264	(7.3439)	0.0000	1	(5.1174)	02/07/2025
688256.SH	01/13/2025	SDB3260497774	0	(371)	98.8105	(33,337.16)	(36,658.68)	0.0000	4.3300	(1,298.84)	0.00	4.0097	(13.2261)	0.0000	1	(9.2163)	02/07/2025
688256.SH	01/13/2025	SDB3260497774	0	(7,529)	98.8105	(676,537.61)	(743,943.98)	0.0000	4.3300	(1,298.84)	0.00	81.3724	(268.4071)	0.0000	1	(187.0346)	02/07/2025
688256.SH	01/10/2025	SDB3260497774	0	(700)	97.8682	(60,078.78)	(68,507.71)	0.0000	4.3300	(1,298.84)	0.00	21.6784	(74.1506)	0.0000	3	(52.4721)	02/07/2025
688256.SH	01/10/2025	SDB3260497774	0	(206)	97.8682	(18,510.66)	(20,160.84)	0.0000	4.3300	(1,298.84)	0.00	6.6793	(21.8215)	0.0000	3	(15.1422)	02/07/2025
688256.SH	01/10/2025	SDB3260497774	0	(371)	97.8682	(33,337.16)	(36,309.09)	0.0000	4.3300	(1,298.84)	0.00	12.0292	(39.2998)	0.0000	3	(27.2706)	02/07/2025
688256.SH	01/10/2025	SDB3260497774	0	(7,529)	97.8682	(676,537.61)	(736,849.41)	0.0000	4.3300	(1,298.84)	0.00	244.1173	(797.5422)	0.0000	3	(553.4249)	02/07/2025
688256.SH	01/09/2025	SDB3260497774	0	(700)	88.2805	(60,078.78)	(61,796.38)	0.0000	4.3300	(1,298.84)	0.00	7.2261	(22.2955)	0.0000	1	(15.0693)	02/07/2025
688256.SH	01/09/2025	SDB3260497774	0	(206)	88.2805	(18,510.66)	(18,185.79)	0.0000	4.3300	(1,298.84)	0.00	2.2264	(6.5612)	0.0000	1	(4.3348)	02/07/2025
688256.SH	01/09/2025	SDB3260497774	0	(371)	88.2805	(33,337.16)	(32,752.08)	0.0000	4.3300	(1,298.84)	0.00	4.0097	(11.8166)	0.0000	1	(7.8069)	02/07/2025
688256.SH	01/09/2025	SDB3260497774	0	(7,529)	88.2805	(676,537.61)	(664,664.25)	0.0000	4.3300	(1,298.84)	0.00	81.3724	(239.8038)	0.0000	1	(158.4313)	02/07/2025
688256.SH	01/08/2025	SDB3260497774	0	(700)	84.6516	(60,078.78)	(59,256.13)	0.0000	4.3300	(1,299.98)	0.00	7.2261	(21.3977)	0.0000	1	(14.1715)	02/07/2025
688256.SH	01/08/2025	SDB3260497774	0	(206)	84.6516	(18,510.66)	(17,438.23)	0.0000	4.3300	(1,299.98)	0.00	2.2264	(6.2970)	0.0000	1	(4.0706)	02/07/2025
688256.SH	01/08/2025	SDB3260497774	0	(371)	84.6516	(33,337.16)	(31,405.75)	0.0000	4.3300	(1,299.98)	0.00	4.0097	(11.3408)	0.0000	1	(7.3311)	02/07/2025
688256.SH	01/08/2025	SDB3260497774	0	(7,929)	84.6516	(712,480.64)	(671,202.64)	0.0000	4.3300	(1,299.98)	0.00	85.6956	(242.3747)	0.0000	1	(156.6791)	02/07/2025
688256.SH	01/07/2025	SDB3260497774	0	(206)	88.2205	(18,510.66)	(18,173.43)	0.0000	4.3300	(1,324.66)	0.00	2.2264	(6.6871)	0.0000	1	(4.4607)	02/07/2025
688256.SH	01/07/2025	SDB3260497774	0	(371)	88.2205	(33,337.16)	(32,729.82)	0.0000	4.3300	(1,324.66)	0.00	4.0097	(12.0433)	0.0000	1	(8.0336)	02/07/2025
688256.SH	01/07/2025	SDB3260497774	0	(7,929)	88.2205	(712,480.64)	(699,500.70)	0.0000	4.3300	(1,324.66)	0.00	85.6956	(257.3900)	0.0000	1	(171.6944)	02/07/2025
688256.SH	01/06/2025	SDB3260497774	0	(206)	89.8576	(18,510.66)	(18,510.66)	0.0000	4.3300	(1,324.66)	0.00	2.2264	(6.8112)	0.0000	1	(4.5848)	02/07/2025
688256.SH	01/06/2025	SDB3260497774	0	(371)	89.8576	(33,337.16)	(33,337.16)	0.0000	4.3300	(1,324.66)	0.00	4.0097	(12.2668)	0.0000	1	(8.2571)	02/07/2025
688256.SH	01/06/2025	SDB3260497774	0	(7,929)	89.8576	(712,480.64)	(712,480.64)	0.0000	4.3300	(1,324.66)	0.00	85.6956	(262.1661)	0.0000	1	(176.4705)	02/07/2025
TOTAL CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND												1,148.1089	(3,635.9979)	0.0000		(2,487.8890)	
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300390.ZK	01/17/2025	SDB3262741473	0	(1,400)	3.0844	(4,406.84)	(4,318.16)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.1685)	0.0000	1	(1.6384)	02/07/2025
300390.ZK	01/17/2025	SDB3262741473	0	(3,400)	3.0844	(10,702.34)	(10,486.96)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.2663)	0.0000	1	(3.9791)	02/07/2025
300390.ZK	01/17/2025	SDB3262741473	0	(1,500)	3.0844	(4,721.62)	(4,626.60)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.3234)	0.0000	1	(1.7555)	02/07/2025
300390.ZK	01/17/2025	SDB3262741473	0	(110)	3.0844	(346.25)	(339.28)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1704)	0.0000	1	(0.1287)	02/07/2025
300390.ZK	01/16/2025	SDB3262741473	0	(1,400)	2.9807	(4,406.84)	(4,173.02)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.0956)	0.0000	1	(1.5656)	02/07/2025
300390.ZK	01/16/2025	SDB3262741473	0	(3,400)	2.9807	(10,702.34)	(10,134.49)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.0893)	0.0000	1	(3.8021)	02/07/2025
300390.ZK	01/16/2025	SDB3262741473	0	(1,500)	2.9807	(4,721.62)	(4,471.10)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.2453)	0.0000	1	(1.6774)	02/07/2025
300390.ZK	01/16/2025	SDB3262741473	0	(110)	2.9807	(346.25)	(327.88)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1647)	0.0000	1	(0.1230)	02/07/2025
300390.ZK	01/15/2025	SDB3262741473	0	(1,400)	2.9205	(4,406.84)	(4,088.73)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.0533)	0.0000	1	(1.5232)	02/07/2025
300390.ZK	01/15/2025	SDB3262741473	0	(3,400)	2.9205	(10,702.34)	(9,929.77)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(4.9865)	0.0000	1	(3.6993)	02/07/2025
300390.ZK	01/15/2025	SDB3262741473	0	(1,500)	2.9205	(4,721.62)	(4,380.78)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.1999)	0.0000	1	(1.6320)	02/07/2025
300390.ZK	01/15/2025	SDB3262741473	0	(110)	2.9205	(346.25)	(321.26)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1613)	0.0000	1	(0.1197)	02/07/2025
300390.ZK	01/14/2025	SDB3262741473	0	(1,400)	3.0201	(4,406.84)	(4,228.20)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.1233)	0.0000	1	(1.5933)	02/07/2025
300390.ZK	01/14/2025	SDB3262741473	0	(3,400)	3.0201	(10,702.34)	(10,268.48)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.1566)	0.0000	1	(3.8693)	02/07/2025
300390.ZK	01/14/2025	SDB3262741473	0	(1,500)	3.0201	(4,721.62)	(4,530.21)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.2750)	0.0000	1	(1.7071)	02/07/2025
300390.ZK	01/14/2025	SDB3262741473	0	(110)	3.0201	(346.25)	(332.22)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1668)	0.0000	1	(0.1252)	02/07/2025
300390.ZK	01/13/2025	SDB3262741473	0	(1,400)	3.0174	(4,406.84)	(4,224.35)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.1214)	0.0000	1	(1.5913)	02/07/2025
300390.ZK	01/13/2025	SDB3262741473	0	(3,400)	3.0174	(10,702.34)	(10,259.14)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.1519)	0.0000	1	(3.8647)	02/07/2025
300390.ZK	01/13/2025	SDB3262741473	0	(1,500)	3.0174	(4,721.62)	(4,526.09)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.2729)	0.0000	1	(1.7050)	02/07/2025
300390.ZK	01/13/2025	SDB3262741473	0	(110)	3.0174	(346.25)	(331.91)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1667)	0.0000	1	(0.1250)	02/07/2025
300390.ZK	01/10/2025	SDB3262741473	0	(1,400)	3.0642	(4,406.84)	(4,289.84)	0.0000	4.3300	(1,807.84)	0.00	1.5901	(6.4628)	0.0000	3	(4.8727)	02/07/2025
300390.ZK	01/10/2025	SDB3262741473	0	(3,400)	3.0642	(10,702.34)	(10,418.19)	0.0000	4.3300	(1,807.84)	0.00	3.8618	(15.6953)	0.0000	3	(11.8336)	02/07/2025
300390.ZK	01/10/2025	SDB3262741473	0	(1,500)	3.0642	(4,721.62)	(4,596.26)	0.0000	4.3300	(1,807.84)	0.00	1.7037	(6.9244)	0.0000	3	(5.2207)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300390.ZK	01/10/2025	SDB3262741473	0	(110)	3.0642	(346.25)	(337.06)	0.0000	4.3300	(1,807.84)	0.00	0.1249	(0.5078)	0.0000	3	(0.3829)	02/07/2025
300390.ZK	01/09/2025	SDB3262741473	0	(1,400)	3.0080	(4,406.84)	(4,211.23)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.1148)	0.0000	1	(1.5847)	02/07/2025
300390.ZK	01/09/2025	SDB3262741473	0	(3,400)	3.0080	(10,702.34)	(10,227.27)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.1359)	0.0000	1	(3.8487)	02/07/2025
300390.ZK	01/09/2025	SDB3262741473	0	(1,500)	3.0080	(4,721.62)	(4,512.03)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.2658)	0.0000	1	(1.6979)	02/07/2025
300390.ZK	01/09/2025	SDB3262741473	0	(110)	3.0080	(346.25)	(330.88)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1662)	0.0000	1	(0.1245)	02/07/2025
300390.ZK	01/08/2025	SDB3262741473	0	(1,400)	2.9826	(4,406.84)	(4,175.60)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.0969)	0.0000	1	(1.5668)	02/07/2025
300390.ZK	01/08/2025	SDB3262741473	0	(3,400)	2.9826	(10,702.34)	(10,140.74)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.0925)	0.0000	1	(3.8052)	02/07/2025
300390.ZK	01/08/2025	SDB3262741473	0	(1,500)	2.9826	(4,721.62)	(4,473.86)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.2467)	0.0000	1	(1.6788)	02/07/2025
300390.ZK	01/08/2025	SDB3262741473	0	(110)	2.9826	(346.25)	(328.08)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1648)	0.0000	1	(0.1231)	02/07/2025
300390.ZK	01/07/2025	SDB3262741473	0	(1,400)	3.0608	(4,406.84)	(4,285.18)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.1519)	0.0000	1	(1.6219)	02/07/2025
300390.ZK	01/07/2025	SDB3262741473	0	(3,400)	3.0608	(10,702.34)	(10,406.86)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.2261)	0.0000	1	(3.9388)	02/07/2025
300390.ZK	01/07/2025	SDB3262741473	0	(1,500)	3.0608	(4,721.62)	(4,591.26)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.3056)	0.0000	1	(1.7377)	02/07/2025
300390.ZK	01/07/2025	SDB3262741473	0	(110)	3.0608	(346.25)	(336.69)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1691)	0.0000	1	(0.1274)	02/07/2025
300390.ZK	01/06/2025	SDB3262741473	0	(1,400)	3.1477	(4,406.84)	(4,406.84)	0.0000	4.3300	(1,807.84)	0.00	0.5300	(2.2130)	0.0000	1	(1.6830)	02/07/2025
300390.ZK	01/06/2025	SDB3262741473	0	(3,400)	3.1477	(10,702.34)	(10,702.34)	0.0000	4.3300	(1,807.84)	0.00	1.2873	(5.3745)	0.0000	1	(4.0872)	02/07/2025
300390.ZK	01/06/2025	SDB3262741473	0	(1,500)	3.1477	(4,721.62)	(4,721.62)	0.0000	4.3300	(1,807.84)	0.00	0.5679	(2.3711)	0.0000	1	(1.8032)	02/07/2025
300390.ZK	01/06/2025	SDB3262741473	0	(110)	3.1477	(346.25)	(346.25)	0.0000	4.3300	(1,807.84)	0.00	0.0416	(0.1739)	0.0000	1	(0.1322)	02/07/2025
TOTAL CANMAX TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												29.1222	(117.2180)	0.0000		(88.0958)	
CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND																	
688185.SH	01/17/2025	SDB3265057947	0	(50)	7.8607	(409.69)	(393.04)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2429)	0.0000	1	(0.1936)	02/07/2025
688185.SH	01/16/2025	SDB3265057947	0	(50)	7.5321	(409.69)	(376.60)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2328)	0.0000	1	(0.1835)	02/07/2025
688185.SH	01/15/2025	SDB3265057947	0	(50)	7.4930	(409.69)	(374.65)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2316)	0.0000	1	(0.1823)	02/07/2025
688185.SH	01/14/2025	SDB3265057947	0	(50)	7.7680	(409.69)	(388.40)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2401)	0.0000	1	(0.1908)	02/07/2025
688185.SH	01/13/2025	SDB3265057947	0	(50)	7.7293	(409.69)	(386.46)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2389)	0.0000	1	(0.1896)	02/07/2025
688185.SH	01/10/2025	SDB3265057947	0	(50)	7.9617	(409.69)	(398.08)	0.0000	4.3300	(2,225.00)	0.00	0.1478	(0.7381)	0.0000	3	(0.5903)	02/07/2025
688185.SH	01/09/2025	SDB3265057947	0	(50)	8.0916	(409.69)	(404.58)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2501)	0.0000	1	(0.2008)	02/07/2025
688185.SH	01/08/2025	SDB3265057947	0	(50)	8.1244	(409.69)	(406.22)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2511)	0.0000	1	(0.2018)	02/07/2025
688185.SH	01/07/2025	SDB3265057947	0	(50)	8.1938	(409.69)	(409.69)	0.0000	4.3300	(2,225.00)	0.00	0.0493	(0.2532)	0.0000	1	(0.2039)	02/07/2025
688185.SH	01/07/2025	SDB3265057947	0	(500)	8.1938	(4,096.88)	(4,096.88)	0.0000	4.3300	(2,225.00)	0.00	0.4928	(2.5321)	0.0000	1	(2.0393)	02/07/2025
TOTAL CANSINO BIOLOGICS INC. CMN CLASS A SERIES NORTHBOUND												1.0348	(5.2107)	0.0000		(4.1759)	
CARABAO GROUP PUBLIC COMPANY LIMITED LOCAL SHARE																	
CBG_n.BK	01/03/2025	SDB3264858079	0	(14,700)	2.3132	(34,004.72)	(34,004.72)	0.0000	4.3300	(3,000.00)	0.00	12.2700	(85.0118)	0.0000	3	(72.7418)	02/04/2025
CBG_n.BK	01/03/2025	SDB3264858079	0	(9,500)	2.3132	(21,975.84)	(21,975.84)	0.0000	4.3300	(3,000.00)	0.00	7.9296	(54.9396)	0.0000	3	(47.0100)	02/04/2025
TOTAL CARABAO GROUP PUBLIC COMPANY LIMITED LOCAL SHARE												20.1996	(139.9514)	0.0000		(119.7517)	
CATCHER TECHNOLOGY CO., LTD. CMN																	
2474.TW	01/17/2025	SDB3260661466	0	(14,000)	6.0051	(82,804.88)	(84,072.00)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9341)	0.0000	1	9.0255	02/04/2025
2474.TW	01/17/2025	SDB3260661466	0	(5,000)	6.0051	(29,573.17)	(30,025.72)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3336)	0.0000	1	3.2234	02/04/2025
2474.TW	01/16/2025	SDB3260661466	0	(14,000)	6.0144	(82,804.88)	(84,202.26)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9356)	0.0000	1	9.0240	02/04/2025
2474.TW	01/16/2025	SDB3260661466	0	(5,000)	6.0144	(29,573.17)	(30,072.23)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3341)	0.0000	1	3.2229	02/04/2025
2474.TW	01/15/2025	SDB3260661466	0	(14,000)	5.9490	(82,804.88)	(83,285.52)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9254)	0.0000	1	9.0342	02/04/2025
2474.TW	01/15/2025	SDB3260661466	0	(5,000)	5.9490	(29,573.17)	(29,744.83)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3305)	0.0000	1	3.2265	02/04/2025
2474.TW	01/14/2025	SDB3260661466	0	(14,000)	5.9919	(82,804.88)	(83,887.02)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9321)	0.0000	1	9.0275	02/04/2025
2474.TW	01/14/2025	SDB3260661466	0	(5,000)	5.9919	(29,573.17)	(29,959.65)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3329)	0.0000	1	3.2241	02/04/2025
2474.TW	01/13/2025	SDB3260661466	0	(14,000)	5.9497	(82,804.88)	(83,295.39)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9255)	0.0000	1	9.0341	02/04/2025
2474.TW	01/13/2025	SDB3260661466	0	(5,000)	5.9497	(29,573.17)	(29,748.36)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3305)	0.0000	1	3.2265	02/04/2025
2474.TW	01/10/2025	SDB3260661466	0	(14,000)	6.0228	(82,804.88)	(84,319.40)	0.0000	4.3300	(40.00)	0.00	29.8788	(2.8106)	0.0000	3	27.0681	02/04/2025
2474.TW	01/10/2025	SDB3260661466	0	(5,000)	6.0228	(29,573.17)	(30,114.07)	0.0000	4.3300	(40.00)	0.00	10.6710	(1.0038)	0.0000	3	9.6672	02/04/2025
2474.TW	01/09/2025	SDB3260661466	0	(14,000)	6.0698	(82,804.88)	(84,976.92)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9442)	0.0000	1	9.0154	02/04/2025
2474.TW	01/09/2025	SDB3260661466	0	(5,000)	6.0698	(29,573.17)	(30,348.90)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3372)	0.0000	1	3.2198	02/04/2025
2474.TW	01/08/2025	SDB3260661466	0	(14,000)	5.9359	(82,804.88)	(83,103.08)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9234)	0.0000	1	9.0362	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CATCHER TECHNOLOGY CO., LTD. CMN (Cont.)																	
2474.TW	01/08/2025	SDB3260661466	0	(5,000)	5.9359	(29,573.17)	(29,679.67)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3298)	0.0000	1	3.2272	02/04/2025
2474.TW	01/07/2025	SDB3260661466	0	(14,000)	5.9029	(82,804.88)	(82,640.36)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9182)	0.0000	1	9.0414	02/04/2025
2474.TW	01/07/2025	SDB3260661466	0	(5,000)	5.9029	(29,573.17)	(29,514.42)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3279)	0.0000	1	3.2291	02/04/2025
2474.TW	01/06/2025	SDB3260661466	0	(14,000)	5.9678	(82,804.88)	(83,549.00)	0.0000	4.3300	(40.00)	0.00	9.9596	(0.9283)	0.0000	1	9.0313	02/04/2025
2474.TW	01/06/2025	SDB3260661466	0	(5,000)	5.9678	(29,573.17)	(29,838.93)	0.0000	4.3300	(40.00)	0.00	3.5570	(0.3315)	0.0000	1	3.2255	02/04/2025
2474.TW	01/03/2025	SDB3260661466	0	(14,000)	5.9146	(82,804.88)	(82,804.88)	0.0000	4.3300	(40.00)	0.00	29.8788	(2.7602)	0.0000	3	27.1186	02/04/2025
2474.TW	01/03/2025	SDB3260661466	0	(5,000)	5.9146	(29,573.17)	(29,573.17)	0.0000	4.3300	(40.00)	0.00	10.6710	(0.9858)	0.0000	3	9.6852	02/04/2025
TOTAL CATCHER TECHNOLOGY CO., LTD. CMN												202.7487	(18.9153)	0.0000		183.8334	
CENTRAL PATTANA PCL LOCAL SHARE																	
CPN_n.BK	01/16/2025	SDB3264792849	0	(4,200)	1.5113	(6,944.52)	(6,347.61)	0.0000	4.3300	(224.15)	0.00	0.8353	(0.3952)	0.0000	1	0.4401	02/04/2025
CPN_n.BK	01/16/2025	SDB3264792849	0	(16,300)	1.5113	(27,378.82)	(24,634.76)	0.0000	4.3300	(224.15)	0.00	3.2931	(1.5338)	0.0000	1	1.7592	02/04/2025
CPN_n.BK	01/15/2025	SDB3264792849	0	(4,200)	1.5307	(6,944.52)	(6,429.03)	0.0000	4.3300	(246.98)	0.00	0.8353	(0.4411)	0.0000	1	0.3942	02/04/2025
CPN_n.BK	01/15/2025	SDB3264792849	0	(26,700)	1.5307	(44,847.51)	(40,870.28)	0.0000	4.3300	(246.98)	0.00	5.3942	(2.8039)	0.0000	1	2.5903	02/04/2025
CPN_n.BK	01/15/2025	SDB3264792849	0	(6,300)	1.5307	(10,582.00)	(9,643.55)	0.0000	4.3300	(246.98)	0.00	1.2728	(0.6616)	0.0000	1	0.6112	02/04/2025
CPN_n.BK	01/14/2025	SDB3264792849	0	(4,200)	1.5666	(6,944.52)	(6,579.56)	0.0000	4.3300	(249.00)	0.00	0.8353	(0.4551)	0.0000	1	0.3802	02/04/2025
CPN_n.BK	01/14/2025	SDB3264792849	0	(26,700)	1.5666	(44,847.51)	(41,827.18)	0.0000	4.3300	(251.73)	0.00	5.3942	(2.8931)	0.0000	1	2.5011	02/04/2025
CPN_n.BK	01/14/2025	SDB3264792849	0	(9,200)	1.5666	(15,453.07)	(14,412.36)	0.0000	4.3300	(249.00)	0.00	1.8587	(0.9969)	0.0000	1	0.8618	02/04/2025
CPN_n.BK	01/13/2025	SDB3264792849	0	(4,200)	1.5639	(6,944.52)	(6,568.17)	0.0000	4.3300	(251.73)	0.00	0.8353	(0.4593)	0.0000	1	0.3760	02/04/2025
CPN_n.BK	01/13/2025	SDB3264792849	0	(26,700)	1.5639	(44,847.51)	(41,754.82)	0.0000	4.3300	(251.73)	0.00	5.3942	(2.9197)	0.0000	1	2.4745	02/04/2025
CPN_n.BK	01/13/2025	SDB3264792849	0	(12,900)	1.5639	(21,667.90)	(20,173.68)	0.0000	4.3300	(251.73)	0.00	2.6062	(1.4106)	0.0000	1	1.1955	02/04/2025
CPN_n.BK	01/13/2025	SDB3264792849	0	(1,000)	1.5639	(1,679.68)	(1,563.85)	0.0000	4.3300	(251.73)	0.00	0.2020	(0.1094)	0.0000	1	0.0927	02/04/2025
CPN_n.BK	01/10/2025	SDB3264792849	0	(4,200)	1.6185	(6,944.52)	(6,797.69)	0.0000	4.3300	(251.73)	0.00	2.5058	(1.4260)	0.0000	3	1.0798	02/04/2025
CPN_n.BK	01/10/2025	SDB3264792849	0	(26,700)	1.6185	(44,847.51)	(43,213.87)	0.0000	4.3300	(251.73)	0.00	16.1825	(9.0652)	0.0000	3	7.1173	02/04/2025
CPN_n.BK	01/10/2025	SDB3264792849	0	(12,900)	1.6185	(21,667.90)	(20,878.61)	0.0000	4.3300	(251.73)	0.00	7.8185	(4.3798)	0.0000	3	3.4387	02/04/2025
CPN_n.BK	01/10/2025	SDB3264792849	0	(1,000)	1.6185	(1,679.68)	(1,618.50)	0.0000	4.3300	(251.73)	0.00	0.6061	(0.3395)	0.0000	3	0.2666	02/04/2025
CPN_n.BK	01/09/2025	SDB3264792849	0	(4,200)	1.6440	(6,944.52)	(6,904.69)	0.0000	4.3300	(251.73)	0.00	0.8353	(0.4828)	0.0000	1	0.3525	02/04/2025
CPN_n.BK	01/09/2025	SDB3264792849	0	(26,700)	1.6440	(44,847.51)	(43,894.13)	0.0000	4.3300	(251.73)	0.00	5.3942	(3.0693)	0.0000	1	2.3249	02/04/2025
CPN_n.BK	01/09/2025	SDB3264792849	0	(12,900)	1.6440	(21,667.90)	(21,207.28)	0.0000	4.3300	(251.73)	0.00	2.6062	(1.4829)	0.0000	1	1.1232	02/04/2025
CPN_n.BK	01/09/2025	SDB3264792849	0	(1,000)	1.6440	(1,679.68)	(1,643.97)	0.0000	4.3300	(251.73)	0.00	0.2020	(0.1150)	0.0000	1	0.0871	02/04/2025
CPN_n.BK	01/08/2025	SDB3264792849	0	(4,200)	1.6003	(6,944.52)	(6,721.45)	0.0000	4.3300	(251.73)	0.00	0.8353	(0.4700)	0.0000	1	0.3653	02/04/2025
CPN_n.BK	01/08/2025	SDB3264792849	0	(26,700)	1.6003	(44,847.51)	(42,729.24)	0.0000	4.3300	(251.73)	0.00	5.3942	(2.9878)	0.0000	1	2.4063	02/04/2025
CPN_n.BK	01/08/2025	SDB3264792849	0	(12,900)	1.6003	(21,667.90)	(20,644.46)	0.0000	4.3300	(251.73)	0.00	2.6062	(1.4436)	0.0000	1	1.1626	02/04/2025
CPN_n.BK	01/08/2025	SDB3264792849	0	(1,000)	1.6003	(1,679.68)	(1,600.35)	0.0000	4.3300	(251.73)	0.00	0.2020	(0.1119)	0.0000	1	0.0901	02/04/2025
CPN_n.BK	01/07/2025	SDB3264792849	0	(4,200)	1.6241	(6,944.52)	(6,821.35)	0.0000	4.3300	(200.00)	0.00	0.8353	(0.3790)	0.0000	1	0.4563	02/04/2025
CPN_n.BK	01/07/2025	SDB3264792849	0	(26,700)	1.6241	(44,847.51)	(43,364.27)	0.0000	4.3300	(200.00)	0.00	5.3942	(2.4091)	0.0000	1	2.9850	02/04/2025
CPN_n.BK	01/07/2025	SDB3264792849	0	(12,900)	1.6241	(21,667.90)	(20,951.28)	0.0000	4.3300	(200.00)	0.00	2.6062	(1.1640)	0.0000	1	1.4422	02/04/2025
CPN_n.BK	01/07/2025	SDB3264792849	0	(1,000)	1.6241	(1,679.68)	(1,624.13)	0.0000	4.3300	(200.00)	0.00	0.2020	(0.0902)	0.0000	1	0.1118	02/04/2025
CPN_n.BK	01/06/2025	SDB3264792849	0	(4,200)	1.6523	(6,944.52)	(6,939.61)	0.0000	4.3300	(200.00)	0.00	0.8353	(0.3855)	0.0000	1	0.4497	02/04/2025
CPN_n.BK	01/06/2025	SDB3264792849	0	(26,700)	1.6523	(44,847.51)	(44,116.09)	0.0000	4.3300	(200.00)	0.00	5.3942	(2.4509)	0.0000	1	2.9433	02/04/2025
CPN_n.BK	01/06/2025	SDB3264792849	0	(12,900)	1.6523	(21,667.90)	(21,314.52)	0.0000	4.3300	(200.00)	0.00	2.6062	(1.1841)	0.0000	1	1.4220	02/04/2025
CPN_n.BK	01/06/2025	SDB3264792849	0	(1,000)	1.6523	(1,679.68)	(1,652.29)	0.0000	4.3300	(200.00)	0.00	0.2020	(0.0918)	0.0000	1	0.1102	02/04/2025
CPN_n.BK	01/03/2025	SDB3264792849	0	(26,700)	1.6797	(44,847.51)	(44,847.51)	0.0000	4.3300	(200.00)	0.00	16.1825	(7.4746)	0.0000	3	8.7079	02/04/2025
CPN_n.BK	01/03/2025	SDB3264792849	0	(12,900)	1.6797	(21,667.90)	(21,667.90)	0.0000	4.3300	(200.00)	0.00	7.8185	(3.6113)	0.0000	3	4.2072	02/04/2025
CPN_n.BK	01/03/2025	SDB3264792849	0	(1,000)	1.6797	(1,679.68)	(1,679.68)	0.0000	4.3300	(200.00)	0.00	0.6061	(0.2799)	0.0000	3	0.3261	02/04/2025
TOTAL CENTRAL PATTANA PCL LOCAL SHARE												116.6267	(59.9739)	0.0000		56.6528	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN																	
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(4,580.15)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.5509	(0.7604)	0.0000	1	(0.2095)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(2,000)	4.5681	(9,054.57)	(9,136.29)	0.0000	4.3300	(599.25)	0.00	1.0891	(1.5208)	0.0000	1	(0.4318)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(12,000)	4.5681	(60,000.00)	(54,817.73)	0.0000	4.3300	(599.25)	0.00	7.2167	(9.1249)	0.0000	1	(1.9083)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(5,000)	4.5681	(25,000.00)	(22,840.72)	0.0000	4.3300	(599.25)	0.00	3.0069	(3.8021)	0.0000	1	(0.7951)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)																	
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(2,000)	4.5681	(10,000.00)	(9,136.29)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5208)	0.0000	1	(0.3180)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(3,000)	4.5681	(15,000.00)	(13,704.43)	0.0000	4.3300	(599.25)	0.00	1.8042	(2.2812)	0.0000	1	(0.4771)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(4,000)	4.5681	(20,000.00)	(18,272.58)	0.0000	4.3300	(599.25)	0.00	2.4056	(3.0416)	0.0000	1	(0.6361)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(23,000)	4.5681	(115,000.00)	(105,067.31)	0.0000	4.3300	(599.25)	0.00	13.8319	(17.4894)	0.0000	1	(3.6575)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(2,000)	4.5681	(10,000.00)	(9,136.29)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5208)	0.0000	1	(0.3180)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(2,000)	4.5681	(10,000.00)	(9,136.29)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5208)	0.0000	1	(0.3180)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/17/2025	SDB3260121551	0	(1,000)	4.5681	(5,000.00)	(4,568.14)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7604)	0.0000	1	(0.1590)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(2,000)	4.6544	(9,054.57)	(9,308.79)	0.0000	4.3300	(599.25)	0.00	1.0891	(1.5495)	0.0000	1	(0.4605)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(12,000)	4.6544	(60,000.00)	(55,852.75)	0.0000	4.3300	(599.25)	0.00	7.2167	(8.2972)	0.0000	1	(2.0805)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(5,000)	4.6544	(25,000.00)	(23,271.98)	0.0000	4.3300	(599.25)	0.00	3.0069	(3.8738)	0.0000	1	(0.8669)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(2,000)	4.6544	(10,000.00)	(9,308.79)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5495)	0.0000	1	(0.3468)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(3,000)	4.6544	(15,000.00)	(13,963.19)	0.0000	4.3300	(599.25)	0.00	1.8042	(2.3243)	0.0000	1	(0.5201)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(4,000)	4.6544	(20,000.00)	(18,617.58)	0.0000	4.3300	(599.25)	0.00	2.4056	(3.0991)	0.0000	1	(0.6935)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(23,000)	4.6544	(115,000.00)	(107,051.11)	0.0000	4.3300	(599.25)	0.00	13.8319	(17.8197)	0.0000	1	(3.9877)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(2,000)	4.6544	(10,000.00)	(9,308.79)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5495)	0.0000	1	(0.3468)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(2,000)	4.6544	(10,000.00)	(9,308.79)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.5495)	0.0000	1	(0.3468)	02/04/2025
9958.TW	01/16/2025	SDB3260121551	0	(1,000)	4.6544	(5,000.00)	(4,654.40)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7748)	0.0000	1	(0.1734)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(9,054.57)	(8,817.76)	0.0000	4.3300	(599.25)	0.00	1.0891	(1.4678)	0.0000	1	(0.3787)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(2,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(12,000)	4.4089	(60,000.00)	(52,906.54)	0.0000	4.3300	(599.25)	0.00	7.2167	(8.8068)	0.0000	1	(1.5901)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(5,000)	4.4089	(25,000.00)	(22,044.39)	0.0000	4.3300	(599.25)	0.00	3.0069	(3.6695)	0.0000	1	(0.6626)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(2,000)	4.4089	(10,000.00)	(8,817.76)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.4678)	0.0000	1	(0.2650)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(3,000)	4.4089	(15,000.00)	(13,226.63)	0.0000	4.3300	(599.25)	0.00	1.8042	(2.2017)	0.0000	1	(0.3975)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(4,000)	4.4089	(20,000.00)	(17,635.51)	0.0000	4.3300	(599.25)	0.00	2.4056	(2.9356)	0.0000	1	(0.5300)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)																	
9958.TW	01/15/2025	SDB3260121551	0	(23,000)	4.4089	(115,000.00)	(101,404.19)	0.0000	4.3300	(599.25)	0.00	13.8319	(16.8797)	0.0000	1	(3.0477)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(2,000)	4.4089	(10,000.00)	(8,817.76)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.4678)	0.0000	1	(0.2650)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(2,000)	4.4089	(10,000.00)	(8,817.76)	0.0000	4.3300	(599.25)	0.00	1.2028	(1.4678)	0.0000	1	(0.2650)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/15/2025	SDB3260121551	0	(1,000)	4.4089	(5,000.00)	(4,408.88)	0.0000	4.3300	(599.25)	0.00	0.6014	(0.7339)	0.0000	1	(0.1325)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(12,000)	4.7329	(60,000.00)	(56,794.39)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.4293)	0.0000	1	(2.2127)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(5,000)	4.7329	(25,000.00)	(23,664.33)	0.0000	4.3300	(597.69)	0.00	3.0069	(3.9289)	0.0000	1	(0.9219)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(2,000)	4.7329	(10,000.00)	(9,465.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5716)	0.0000	1	(0.3688)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(3,000)	4.7329	(15,000.00)	(14,198.60)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.3573)	0.0000	1	(0.5532)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(4,000)	4.7329	(20,000.00)	(18,931.46)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.1431)	0.0000	1	(0.7376)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(23,000)	4.7329	(115,000.00)	(108,855.92)	0.0000	4.3300	(597.69)	0.00	13.8319	(18.0729)	0.0000	1	(4.2409)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(2,000)	4.7329	(10,000.00)	(9,465.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5716)	0.0000	1	(0.3688)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(2,000)	4.7329	(10,000.00)	(9,465.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5716)	0.0000	1	(0.3688)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/14/2025	SDB3260121551	0	(1,000)	4.7329	(5,000.00)	(4,732.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7858)	0.0000	1	(0.1844)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(12,000)	4.7203	(60,000.00)	(56,643.29)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.4042)	0.0000	1	(2.1876)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(5,000)	4.7203	(25,000.00)	(23,601.37)	0.0000	4.3300	(597.69)	0.00	3.0069	(3.9184)	0.0000	1	(0.9115)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(2,000)	4.7203	(10,000.00)	(9,440.55)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5674)	0.0000	1	(0.3646)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(3,000)	4.7203	(15,000.00)	(14,160.82)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.3511)	0.0000	1	(0.5469)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(4,000)	4.7203	(20,000.00)	(18,881.10)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.1347)	0.0000	1	(0.7292)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(23,000)	4.7203	(115,000.00)	(108,566.30)	0.0000	4.3300	(597.69)	0.00	13.8319	(18.0248)	0.0000	1	(4.1928)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(2,000)	4.7203	(10,000.00)	(9,440.55)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5674)	0.0000	1	(0.3646)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(2,000)	4.7203	(10,000.00)	(9,440.55)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.5674)	0.0000	1	(0.3646)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/13/2025	SDB3260121551	0	(1,000)	4.7203	(5,000.00)	(4,720.27)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.7837)	0.0000	1	(0.1823)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(12,000)	4.9430	(60,000.00)	(59,315.59)	0.0000	4.3300	(597.69)	0.00	21.6500	(29.5437)	0.0000	3	(7.8937)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(5,000)	4.9430	(25,000.00)	(24,714.83)	0.0000	4.3300	(597.69)	0.00	9.0208	(12.3099)	0.0000	3	(3.2891)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)																	
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(3,000)	4.9430	(15,000.00)	(14,828.90)	0.0000	4.3300	(597.69)	0.00	5.4125	(7.3859)	0.0000	3	(1.9734)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(4,000)	4.9430	(20,000.00)	(19,771.86)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.8479)	0.0000	3	(2.6312)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(23,000)	4.9430	(115,000.00)	(113,688.22)	0.0000	4.3300	(597.69)	0.00	41.4958	(56.6255)	0.0000	3	(15.1296)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(2,000)	4.9430	(10,000.00)	(9,885.93)	0.0000	4.3300	(597.69)	0.00	3.6083	(4.9240)	0.0000	3	(1.3156)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(2,000)	4.9430	(10,000.00)	(9,885.93)	0.0000	4.3300	(597.69)	0.00	3.6083	(4.9240)	0.0000	3	(1.3156)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/10/2025	SDB3260121551	0	(1,000)	4.9430	(5,000.00)	(4,942.97)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4620)	0.0000	3	(0.6578)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(12,000)	4.9537	(60,000.00)	(59,444.09)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.8692)	0.0000	1	(2.6526)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(5,000)	4.9537	(25,000.00)	(24,768.37)	0.0000	4.3300	(597.69)	0.00	3.0069	(4.1122)	0.0000	1	(1.1052)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(2,000)	4.9537	(10,000.00)	(9,907.35)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6449)	0.0000	1	(0.4421)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(3,000)	4.9537	(15,000.00)	(14,861.02)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4673)	0.0000	1	(0.6631)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(4,000)	4.9537	(20,000.00)	(19,814.70)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.2897)	0.0000	1	(0.8842)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(23,000)	4.9537	(115,000.00)	(113,934.50)	0.0000	4.3300	(597.69)	0.00	13.8319	(18.9160)	0.0000	1	(5.0841)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(2,000)	4.9537	(10,000.00)	(9,907.35)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6449)	0.0000	1	(0.4421)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(2,000)	4.9537	(10,000.00)	(9,907.35)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6449)	0.0000	1	(0.4421)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/09/2025	SDB3260121551	0	(1,000)	4.9537	(5,000.00)	(4,953.67)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8224)	0.0000	1	(0.2210)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(12,000)	5.0099	(60,000.00)	(60,118.42)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.9812)	0.0000	1	(2.7645)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(5,000)	5.0099	(25,000.00)	(25,049.34)	0.0000	4.3300	(597.69)	0.00	3.0069	(4.1588)	0.0000	1	(1.1519)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(2,000)	5.0099	(10,000.00)	(10,019.74)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6635)	0.0000	1	(0.4608)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(3,000)	5.0099	(15,000.00)	(15,029.60)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4953)	0.0000	1	(0.6911)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(4,000)	5.0099	(20,000.00)	(20,039.47)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.3271)	0.0000	1	(0.9215)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(23,000)	5.0099	(115,000.00)	(115,226.96)	0.0000	4.3300	(597.69)	0.00	13.8319	(19.1306)	0.0000	1	(5.2987)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(2,000)	5.0099	(10,000.00)	(10,019.74)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6635)	0.0000	1	(0.4608)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(1,000)	5.0099	(5,000.00)	(5,009.87)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8318)	0.0000	1	(0.2304)	02/04/2025
9958.TW	01/08/2025	SDB3260121551	0	(2,000)	5.0099	(10,000.00)	(10,019.74)	0.0000	4.3300	(597.69)	0.0						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)																	
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(12,000)	4.9014	(60,000.00)	(58,816.39)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.7650)	0.0000	1	(2.5484)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(5,000)	4.9014	(25,000.00)	(24,506.83)	0.0000	4.3300	(597.69)	0.00	3.0069	(4.0688)	0.0000	1	(1.0618)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(2,000)	4.9014	(10,000.00)	(9,802.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6275)	0.0000	1	(0.4247)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(3,000)	4.9014	(15,000.00)	(14,704.10)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4413)	0.0000	1	(0.6371)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(4,000)	4.9014	(20,000.00)	(19,605.46)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.2550)	0.0000	1	(0.8495)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(23,000)	4.9014	(115,000.00)	(112,731.42)	0.0000	4.3300	(597.69)	0.00	13.8319	(18.7163)	0.0000	1	(4.8844)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(2,000)	4.9014	(10,000.00)	(9,802.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6275)	0.0000	1	(0.4247)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(2,000)	4.9014	(10,000.00)	(9,802.73)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6275)	0.0000	1	(0.4247)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/07/2025	SDB3260121551	0	(1,000)	4.9014	(5,000.00)	(4,901.37)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8138)	0.0000	1	(0.2124)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(12,000)	4.9630	(60,000.00)	(59,556.07)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.8878)	0.0000	1	(2.6712)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(5,000)	4.9630	(25,000.00)	(24,815.03)	0.0000	4.3300	(597.69)	0.00	3.0069	(4.1199)	0.0000	1	(1.1130)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(2,000)	4.9630	(10,000.00)	(9,926.01)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6480)	0.0000	1	(0.4452)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(3,000)	4.9630	(15,000.00)	(14,889.02)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4720)	0.0000	1	(0.6678)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(4,000)	4.9630	(20,000.00)	(19,852.02)	0.0000	4.3300	(597.69)	0.00	2.4056	(3.2959)	0.0000	1	(0.8904)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(23,000)	4.9630	(115,000.00)	(114,149.14)	0.0000	4.3300	(597.69)	0.00	13.8319	(18.9517)	0.0000	1	(5.1197)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(2,000)	4.9630	(10,000.00)	(9,926.01)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6480)	0.0000	1	(0.4452)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(2,000)	4.9630	(10,000.00)	(9,926.01)	0.0000	4.3300	(597.69)	0.00	1.2028	(1.6480)	0.0000	1	(0.4452)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/06/2025	SDB3260121551	0	(1,000)	4.9630	(5,000.00)	(4,963.01)	0.0000	4.3300	(597.69)	0.00	0.6014	(0.8240)	0.0000	1	(0.2226)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(12,000)	5.0000	(60,000.00)	(60,000.00)	0.0000	4.3300	(597.69)	0.00	21.6500	(29.8846)	0.0000	3	(8.2346)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(5,000)	5.0000	(25,000.00)	(25,000.00)	0.0000	4.3300	(597.69)	0.00	9.0208	(12.4519)	0.0000	3	(3.4311)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(2,000)	5.0000	(10,000.00)	(10,000.00)	0.0000	4.3300	(597.69)	0.00	3.6083	(4.9808)	0.0000	3	(1.3724)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(3,000)	5.0000	(15,000.00)	(15,000.00)	0.0000	4.3300	(597.69)	0.00	5.4125	(7.4712)	0.0000	3	(2.0587)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN (Cont.)																	
9958.TW	01/03/2025	SDB3260121551	0	(4,000)	5.0000	(20,000.00)	(20,000.00)	0.0000	4.3300	(597.69)	0.00	7.2167	(9.9615)	0.0000	3	(2.7449)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(23,000)	5.0000	(115,000.00)	(115,000.00)	0.0000	4.3300	(597.69)	0.00	41.4958	(57.2788)	0.0000	3	(15.7830)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(2,000)	5.0000	(10,000.00)	(10,000.00)	0.0000	4.3300	(597.69)	0.00	3.6083	(4.9808)	0.0000	3	(1.3724)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(2,000)	5.0000	(10,000.00)	(10,000.00)	0.0000	4.3300	(597.69)	0.00	3.6083	(4.9808)	0.0000	3	(1.3724)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
9958.TW	01/03/2025	SDB3260121551	0	(1,000)	5.0000	(5,000.00)	(5,000.00)	0.0000	4.3300	(597.69)	0.00	1.8042	(2.4904)	0.0000	3	(0.6862)	02/04/2025
TOTAL CENTURY IRON AND STEEL INDUSTRIAL CO., LTD. CMN												590.1722	(790.6835)	0.0000		(200.5112)	
CHAILEASE HOLDING CO LTD CMN																	
5871.TW	01/17/2025	SDB3265127426	0	(2,000)	3.4034	(7,110.37)	(6,806.84)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0756)	0.0000	1	0.7796	02/04/2025
5871.TW	01/17/2025	SDB3265127426	0	(1,000)	3.4034	(3,552.94)	(3,403.42)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0378)	0.0000	1	0.3895	02/04/2025
5871.TW	01/17/2025	SDB3265127426	0	(61,000)	3.4034	(215,999.11)	(207,608.56)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.3068)	0.0000	1	23.6731	02/04/2025
5871.TW	01/16/2025	SDB3265127426	0	(2,000)	3.4152	(7,110.37)	(6,830.48)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0759)	0.0000	1	0.7793	02/04/2025
5871.TW	01/16/2025	SDB3265127426	0	(1,000)	3.4152	(3,552.94)	(3,415.24)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0379)	0.0000	1	0.3894	02/04/2025
5871.TW	01/16/2025	SDB3265127426	0	(61,000)	3.4152	(215,999.11)	(208,329.58)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.3148)	0.0000	1	23.6651	02/04/2025
5871.TW	01/15/2025	SDB3265127426	0	(2,000)	3.3218	(7,110.37)	(6,643.52)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0738)	0.0000	1	0.7814	02/04/2025
5871.TW	01/15/2025	SDB3265127426	0	(1,000)	3.3218	(3,552.94)	(3,321.76)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0369)	0.0000	1	0.3904	02/04/2025
5871.TW	01/15/2025	SDB3265127426	0	(61,000)	3.3218	(215,999.11)	(202,627.24)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.2514)	0.0000	1	23.7285	02/04/2025
5871.TW	01/14/2025	SDB3265127426	0	(2,000)	3.4131	(7,110.37)	(6,826.25)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0758)	0.0000	1	0.7794	02/04/2025
5871.TW	01/14/2025	SDB3265127426	0	(1,000)	3.4131	(3,552.94)	(3,413.13)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0379)	0.0000	1	0.3894	02/04/2025
5871.TW	01/14/2025	SDB3265127426	0	(61,000)	3.4131	(215,999.11)	(208,200.63)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.3133)	0.0000	1	23.6666	02/04/2025
5871.TW	01/13/2025	SDB3265127426	0	(2,000)	3.4302	(7,110.37)	(6,860.33)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0762)	0.0000	1	0.7790	02/04/2025
5871.TW	01/13/2025	SDB3265127426	0	(1,000)	3.4302	(3,552.94)	(3,430.17)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0381)	0.0000	1	0.3892	02/04/2025
5871.TW	01/13/2025	SDB3265127426	0	(61,000)	3.4302	(215,999.11)	(209,240.19)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.3249)	0.0000	1	23.6550	02/04/2025
5871.TW	01/13/2025	SDB3265127426	0	(1,000)	3.4302	(3,540.97)	(3,430.17)	0.0000	4.3300	(40.00)	0.00	0.4259	(0.0381)	0.0000	1	0.3878	02/04/2025
5871.TW	01/10/2025	SDB3265127426	0	(2,000)	3.5437	(7,110.37)	(7,087.45)	0.0000	4.3300	(40.00)	0.00	2.5657	(0.2362)	0.0000	3	2.3294	02/04/2025
5871.TW	01/10/2025	SDB3265127426	0	(1,000)	3.5437	(3,552.94)	(3,543.73)	0.0000	4.3300	(40.00)	0.00	1.2820	(0.1181)	0.0000	3	1.1639	02/04/2025
5871.TW	01/10/2025	SDB3265127426	0	(61,000)	3.5437	(215,999.11)	(216,167.29)	0.0000	4.3300	(40.00)	0.00	77.9397	(7.2056)	0.0000	3	70.7341	02/04/2025
5871.TW	01/10/2025	SDB3265127426	0	(1,000)	3.5437	(3,540.97)	(3,543.73)	0.0000	4.3300	(40.00)	0.00	1.2777	(0.1181)	0.0000	3	1.1596	02/04/2025
5871.TW	01/09/2025	SDB3265127426	0	(2,000)	3.5624	(7,110.37)	(7,124.73)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0792)	0.0000	1	0.7761	02/04/2025
5871.TW	01/09/2025	SDB3265127426	0	(1,000)	3.5624	(3,552.94)	(3,562.36)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0396)	0.0000	1	0.3878	02/04/2025
5871.TW	01/09/2025	SDB3265127426	0	(61,000)	3.5624	(215,999.11)	(217,304.20)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.4145)	0.0000	1	23.5654	02/04/2025
5871.TW	01/09/2025	SDB3265127426	0	(1,000)	3.5624	(3,540.97)	(3,562.36)	0.0000	4.3300	(40.00)	0.00	0.4259	(0.0396)	0.0000	1	0.3863	02/04/2025
5871.TW	01/08/2025	SDB3265127426	0	(2,000)	3.5525	(7,110.37)	(7,104.90)	0.0000	4.3300	(40.00)	0.00	0.8552	(0.0789)	0.0000	1	0.7763	02/04/2025
5871.TW	01/08/2025	SDB3265127426	0	(1,000)	3.5525	(3,552.94)	(3,552.45)	0.0000	4.3300	(40.00)	0.00	0.4273	(0.0395)	0.0000	1	0.3879	02/04/2025
5871.TW	01/08/2025	SDB3265127426	0	(61,000)	3.5525	(215,999.11)	(216,699.57)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.4078)	0.0000	1	23.5721	02/04/2025
5871.TW	01/08/2025	SDB3265127426	0	(1,000)	3.5525	(3,540.97)	(3,552.45)	0.0000	4.3300	(40.00)	0.00	0.4259	(0.0395)	0.0000	1	0.3864	02/04/2025
5871.TW	01/07/2025	SDB3265127426	0	(61,000)	3.5410	(215,999.11)	(215,999.11)	0.0000	4.3300	(40.00)	0.00	25.9799	(2.4000)	0.0000	1	23.5799	02/04/2025
5871.TW	01/07/2025	SDB3265127426	0	(1,000)	3.5410	(3,540.97)	(3,540.97)	0.0000	4.3300	(40.00)	0.00	0.4259	(0.0393)	0.0000	1	0.3866	02/04/2025
TOTAL CHAILEASE HOLDING CO LTD CMN												301.5857	(27.3713)	0.0000		274.2144	
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603698.SH	01/17/2025	SDB3265531276	0	(5,900)	2.1915	(12,809.37)	(12,929.70)	0.0000	4.3300	(1,825.00)	0.00	1.5407	(6.5546)	0.0000	1	(5.0140)	02/07/2025
603698.SH	01/17/2025	SDB3265531276	0	(9,000)	2.1915	(18,931.09)	(19,723.28)	0.0000	4.3300	(1,825.00)	0.00	2.2770	(9.9986)	0.0000	1	(7.7216)	02/07/2025
603698.SH	01/17/2025	SDB3265531276	0	(300)	2.1915	(642.36)	(657.44)	0.0000	4.3300	(1,825.00)	0.00	0.0773	(0.3333)	0.0000	1	(0.2560)	02/07/2025
603698.SH	01/16/2025	SDB3265531276	0	(9,000)	2.1035	(18,931.09)	(18,931.09)	0.0000	4.3300	(1,825.00)	0.00	2.2770	(9.5970)	0.0000	1	(7.3200)	02/07/2025
603698.SH	01/16/2025	SDB3265531276	0	(300)	2.1412	(642.36)	(642.36)	0.0000	4.3300	(1,825.00)	0.00	0.0773	(0.3256)	0.0000	1	(0.2484)	02/07/2025
603698.SH	01/14/2025	SDB3265406682	0		2.0982	(209.82)	(209.82)	0.0000	4.3300	(1,875.00)	0.00	0.0252	(0.1093)	0.0000	1	(0.0840)	02/07/2025
603698.SH	01/14/2025	SDB3265406682	0	(13,855)	2.0787	(28,800.04)	(28,800.04)	0.0000	4.3300	(1,875.00)	0.00	3.4640	(15.0000)	0.0000	1	(11.5360)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(11,100)	2.0102	(22,273.35)	(22,313.61)	0.0000	4.3300	(1,916.84)	0.00	2.6790	(11.8810)	0.0000	1	(9.2020)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(8,400)	2.0102	(16,859.97)	(16,885.97)	0.0000	4.3300	(1,916.84)	0.00	2.0279	(8.9910)	0.0000	1	(6.9631)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(2,300)	2.0102	(4,652.18)	(4,623.54)	0.0000	4.3300	(1,916.84)	0.00	0.5596	(2.4618)	0.0000	1	(1.9023)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603698.SH	01/13/2025	SDB3264857827	0	(5,100)	2.0102	(10,318.96)	(10,252.20)	0.0000	4.3300	(1,916.84)	0.00	1.2411	(5.4588)	0.0000	1	(4.2177)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(700)	2.0102	(1,395.37)	(1,407.16)	0.0000	4.3300	(1,916.84)	0.00	0.1678	(0.7493)	0.0000	1	(0.5814)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(8,900)	2.0102	(18,911.60)	(17,891.09)	0.0000	4.3300	(1,916.84)	0.00	2.2746	(9.5262)	0.0000	1	(7.2515)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(9,500)	2.0102	(20,186.54)	(19,097.23)	0.0000	4.3300	(1,916.84)	0.00	2.4280	(10.1684)	0.0000	1	(7.7404)	02/07/2025
603698.SH	01/13/2025	SDB3264857827	0	(1,519)	2.0102	(3,227.72)	(3,053.55)	0.0000	4.3300	(1,916.84)	0.00	0.3882	(1.6259)	0.0000	1	(1.2377)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(2,300)	2.0405	(4,652.18)	(4,693.17)	0.0000	4.3300	(1,876.36)	0.00	1.6787	(7.3384)	0.0000	3	(5.6597)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(5,100)	2.0405	(10,318.96)	(10,406.60)	0.0000	4.3300	(1,876.36)	0.00	3.7234	(16.2721)	0.0000	3	(12.5486)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(700)	2.0405	(1,395.37)	(1,428.36)	0.0000	4.3300	(1,876.36)	0.00	0.5035	(2.2334)	0.0000	3	(1.7299)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(8,900)	2.0405	(18,911.60)	(18,160.54)	0.0000	4.3300	(1,876.36)	0.00	6.8239	(28.3964)	0.0000	3	(21.5724)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(9,500)	2.0405	(20,186.54)	(19,384.84)	0.0000	4.3300	(1,876.36)	0.00	7.2840	(30.3107)	0.0000	3	(23.0267)	02/07/2025
603698.SH	01/10/2025	SDB3264857827	0	(1,519)	2.0405	(3,227.72)	(3,099.53)	0.0000	4.3300	(1,876.36)	0.00	1.1647	(4.8465)	0.0000	3	(3.6819)	02/07/2025
603698.SH	01/09/2025	SDB3264857827	0	(700)	1.9954	(1,395.37)	(1,396.77)	0.0000	4.3300	(1,876.84)	0.00	0.1678	(0.7282)	0.0000	1	(0.5604)	02/07/2025
603698.SH	01/09/2025	SDB3264857827	0	(8,900)	1.9954	(18,911.60)	(17,758.87)	0.0000	4.3300	(1,876.84)	0.00	2.2746	(9.2585)	0.0000	1	(6.9839)	02/07/2025
603698.SH	01/09/2025	SDB3264857827	0	(9,500)	1.9954	(20,186.54)	(18,956.10)	0.0000	4.3300	(1,876.84)	0.00	2.4280	(9.8827)	0.0000	1	(7.4547)	02/07/2025
603698.SH	01/09/2025	SDB3264857827	0	(1,519)	1.9954	(3,227.72)	(3,030.98)	0.0000	4.3300	(1,876.84)	0.00	0.3882	(1.5802)	0.0000	1	(1.1920)	02/07/2025
603698.SH	01/08/2025	SDB3264857827	0	(8,900)	1.9779	(18,911.60)	(17,603.59)	0.0000	4.3300	(1,876.91)	0.00	2.2746	(9.1779)	0.0000	1	(6.9032)	02/07/2025
603698.SH	01/08/2025	SDB3264857827	0	(9,500)	1.9779	(20,186.54)	(18,790.34)	0.0000	4.3300	(1,876.91)	0.00	2.4280	(9.7966)	0.0000	1	(7.3686)	02/07/2025
603698.SH	01/08/2025	SDB3264857827	0	(1,519)	1.9779	(3,227.72)	(3,004.48)	0.0000	4.3300	(1,876.91)	0.00	0.3882	(1.5664)	0.0000	1	(1.1782)	02/07/2025
603698.SH	01/07/2025	SDB3264857827	0	(8,900)	2.0456	(18,911.60)	(18,205.58)	0.0000	4.3300	(1,881.76)	0.00	2.2746	(9.5163)	0.0000	1	(7.2416)	02/07/2025
603698.SH	01/07/2025	SDB3264857827	0	(9,500)	2.0456	(20,186.54)	(19,432.92)	0.0000	4.3300	(1,881.76)	0.00	2.4280	(10.1578)	0.0000	1	(7.7298)	02/07/2025
603698.SH	01/07/2025	SDB3264857827	0	(6,819)	2.0456	(14,489.69)	(13,948.75)	0.0000	4.3300	(1,881.76)	0.00	1.7428	(7.2912)	0.0000	1	(5.5484)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(8,900)	2.1249	(18,911.60)	(18,911.60)	0.0000	4.3300	(1,910.16)	0.00	2.2746	(10.0345)	0.0000	1	(7.7599)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(9,500)	2.1249	(20,186.54)	(20,186.54)	0.0000	4.3300	(1,910.16)	0.00	2.4280	(10.7110)	0.0000	1	(8.2830)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(7,300)	2.1249	(15,511.76)	(15,511.76)	0.0000	4.3300	(1,910.16)	0.00	1.8657	(8.2306)	0.0000	1	(6.3648)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(24,500)	2.1249	(52,060.03)	(52,060.03)	0.0000	4.3300	(1,910.16)	0.00	6.2617	(27.6231)	0.0000	1	(21.3614)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(9,000)	2.1249	(19,124.09)	(19,124.09)	0.0000	4.3300	(1,910.16)	0.00	2.3002	(10.1473)	0.0000	1	(7.8471)	02/07/2025
603698.SH	01/06/2025	SDB3264857827	0	(1,800)	2.1249	(3,824.82)	(3,824.82)	0.0000	4.3300	(1,910.16)	0.00	0.4600	(2.0295)	0.0000	1	(1.5694)	02/07/2025
TOTAL CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												75.0681	(319.9098)	0.0000		(244.8417)	
CHENG UEI PRECISION INDUSTRY CMN																	
2392.TW	01/17/2025	SDB3260661438	0	(1,000)	1.9967	(2,213.41)	(1,996.67)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1201)	0.0000	1	0.1461	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(3,000)	1.9967	(6,640.24)	(5,990.02)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3602)	0.0000	1	0.4384	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(2,000)	1.9967	(4,426.83)	(3,993.34)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2402)	0.0000	1	0.2923	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(1,000)	1.9967	(2,213.41)	(1,996.67)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1201)	0.0000	1	0.1461	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(1,000)	1.9967	(2,213.41)	(1,996.67)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1201)	0.0000	1	0.1461	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(1,000)	1.9967	(2,213.41)	(1,996.67)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1201)	0.0000	1	0.1461	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(2,000)	1.9967	(4,426.83)	(3,993.34)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2402)	0.0000	1	0.2923	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(35,000)	1.9967	(77,469.52)	(69,883.52)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.2027)	0.0000	1	5.1151	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(3,000)	1.9967	(6,640.24)	(5,990.02)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3602)	0.0000	1	0.4384	02/04/2025
2392.TW	01/17/2025	SDB3260661438	0	(1,000)	1.9967	(2,213.41)	(1,996.67)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1201)	0.0000	1	0.1461	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(1,000)	2.0250	(2,213.41)	(2,024.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1218)	0.0000	1	0.1444	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(3,000)	2.0250	(6,640.24)	(6,074.89)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3653)	0.0000	1	0.4333	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(2,000)	2.0250	(4,426.83)	(4,049.93)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2436)	0.0000	1	0.2889	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(1,000)	2.0250	(2,213.41)	(2,024.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1218)	0.0000	1	0.1444	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(1,000)	2.0250	(2,213.41)	(2,024.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1218)	0.0000	1	0.1444	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(1,000)	2.0250	(2,213.41)	(2,024.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1218)	0.0000	1	0.1444	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(2,000)	2.0250	(4,426.83)	(4,049.93)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2436)	0.0000	1	0.2889	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(35,000)	2.0250	(77,469.52)	(70,873.74)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.2623)	0.0000	1	5.0556	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(3,000)	2.0250	(6,640.24)	(6,074.89)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3653)	0.0000	1	0.4333	02/04/2025
2392.TW	01/16/2025	SDB3260661438	0	(1,000)	2.0250	(2,213.41)	(2,024.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1218)	0.0000	1	0.1444	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(1,000)	1.9689	(2,213.41)	(1,968.90)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1184)	0.0000	1	0.1478	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(3,000)	1.9689	(6,640.24)	(5,906.69)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3552)	0.0000	1	0.4435	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(2,000)	1.9689	(4,426.83)	(3,937.79)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2368)	0.0000	1	0.2956	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHENG UEI PRECISION INDUSTRY CMN (Cont.)																	
2392.TW	01/15/2025	SDB3260661438	0	(1,000)	1.9689	(2,213.41)	(1,968.90)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1184)	0.0000	1	0.1478	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(1,000)	1.9689	(2,213.41)	(1,968.90)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1184)	0.0000	1	0.1478	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(1,000)	1.9689	(2,213.41)	(1,968.90)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1184)	0.0000	1	0.1478	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(2,000)	1.9689	(4,426.83)	(3,937.79)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2368)	0.0000	1	0.2956	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(35,000)	1.9689	(77,469.52)	(68,911.36)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.1443)	0.0000	1	5.1736	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(3,000)	1.9689	(6,640.24)	(5,906.69)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3552)	0.0000	1	0.4435	02/04/2025
2392.TW	01/15/2025	SDB3260661438	0	(1,000)	1.9689	(2,213.41)	(1,968.90)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1184)	0.0000	1	0.1478	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(1,000)	2.0266	(2,213.41)	(2,026.64)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1219)	0.0000	1	0.1443	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(3,000)	2.0266	(6,640.24)	(6,079.91)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3656)	0.0000	1	0.4330	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(2,000)	2.0266	(4,426.83)	(4,053.28)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2438)	0.0000	1	0.2887	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(1,000)	2.0266	(2,213.41)	(2,026.64)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1219)	0.0000	1	0.1443	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(1,000)	2.0266	(2,213.41)	(2,026.64)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1219)	0.0000	1	0.1443	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(1,000)	2.0266	(2,213.41)	(2,026.64)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1219)	0.0000	1	0.1443	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(2,000)	2.0266	(4,426.83)	(4,053.28)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2438)	0.0000	1	0.2887	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(35,000)	2.0266	(77,469.52)	(70,932.33)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.2658)	0.0000	1	5.0521	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(3,000)	2.0266	(6,640.24)	(6,079.91)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3656)	0.0000	1	0.4330	02/04/2025
2392.TW	01/14/2025	SDB3260661438	0	(1,000)	2.0266	(2,213.41)	(2,026.64)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1219)	0.0000	1	0.1443	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(1,000)	2.0460	(2,213.41)	(2,045.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1230)	0.0000	1	0.1432	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(3,000)	2.0460	(6,640.24)	(6,137.87)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3691)	0.0000	1	0.4295	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(2,000)	2.0460	(4,426.83)	(4,091.92)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2461)	0.0000	1	0.2864	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(1,000)	2.0460	(2,213.41)	(2,045.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1230)	0.0000	1	0.1432	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(1,000)	2.0460	(2,213.41)	(2,045.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1230)	0.0000	1	0.1432	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(1,000)	2.0460	(2,213.41)	(2,045.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1230)	0.0000	1	0.1432	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(2,000)	2.0460	(4,426.83)	(4,091.92)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2461)	0.0000	1	0.2864	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(35,000)	2.0460	(77,469.52)	(71,608.53)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.3065)	0.0000	1	5.0114	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(3,000)	2.0460	(6,640.24)	(6,137.87)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3691)	0.0000	1	0.4295	02/04/2025
2392.TW	01/13/2025	SDB3260661438	0	(1,000)	2.0460	(2,213.41)	(2,045.96)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1230)	0.0000	1	0.1432	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(1,000)	2.1445	(2,213.41)	(2,144.49)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3869)	0.0000	3	0.4118	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(3,000)	2.1445	(6,640.24)	(6,433.46)	0.0000	4.3300	(216.50)	0.00	2.3960	(1.1607)	0.0000	3	1.2353	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(2,000)	2.1445	(4,426.83)	(4,288.97)	0.0000	4.3300	(216.50)	0.00	1.5973	(0.7738)	0.0000	3	0.8235	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(1,000)	2.1445	(2,213.41)	(2,144.49)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3869)	0.0000	3	0.4118	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(1,000)	2.1445	(2,213.41)	(2,144.49)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3869)	0.0000	3	0.4118	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(1,000)	2.1445	(2,213.41)	(2,144.49)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3869)	0.0000	3	0.4118	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(2,000)	2.1445	(4,426.83)	(4,288.97)	0.0000	4.3300	(216.50)	0.00	1.5973	(0.7738)	0.0000	3	0.8235	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(35,000)	2.1445	(77,469.52)	(75,057.04)	0.0000	4.3300	(216.50)	0.00	27.9536	(13.5415)	0.0000	3	14.4120	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(3,000)	2.1445	(6,640.24)	(6,433.46)	0.0000	4.3300	(216.50)	0.00	2.3960	(1.1607)	0.0000	3	1.2353	02/04/2025
2392.TW	01/10/2025	SDB3260661438	0	(1,000)	2.1445	(2,213.41)	(2,144.49)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3869)	0.0000	3	0.4118	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(1,000)	2.1863	(2,213.41)	(2,186.34)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1347	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(3,000)	2.1863	(6,640.24)	(6,559.03)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3945)	0.0000	1	0.4042	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(2,000)	2.1863	(4,426.83)	(4,372.69)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2630)	0.0000	1	0.2695	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(1,000)	2.1863	(2,213.41)	(2,186.34)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1347	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(1,000)	2.1863	(2,213.41)	(2,186.34)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1347	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(1,000)	2.1863	(2,213.41)	(2,186.34)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1347	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(2,000)	2.1863	(4,426.83)	(4,372.69)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2630)	0.0000	1	0.2695	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(35,000)	2.1863	(77,469.52)	(76,522.04)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.6020)	0.0000	1	4.7159	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(3,000)	2.1863	(6,640.24)	(6,559.03)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3945)	0.0000	1	0.4042	02/04/2025
2392.TW	01/09/2025	SDB3260661438	0	(1,000)	2.1863	(2,213.41)	(2,186.34)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1347	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(1,000)	2.1709	(2,213.41)	(2,170.94)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1306)	0.0000	1	0.1357	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(3,000)	2.1709	(6,640.24)	(6,512.83)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3917)	0.0000	1	0.4070	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(2,000)	2.1709	(4,426.83)	(4,341.89)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2611)	0.0000	1	0.2713	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(1,000)	2.1709	(2,213.41)	(2,170.94)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1306)	0.0000	1	0.1357	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(1,000)	2.1709	(2,213.41)	(2,170.94)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1306)	0.0000	1	0.1357	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(1,000)	2.1709	(2,213.41)	(2,170.94)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1306)	0.0000	1	0.1357	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHENG UEI PRECISION INDUSTRY CMN (Cont.)																	
2392.TW	01/08/2025	SDB3260661438	0	(2,000)	2.1709	(4,426.83)	(4,341.89)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2611)	0.0000	1	0.2713	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(35,000)	2.1709	(77,469.52)	(75,983.00)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.5695)	0.0000	1	4.7483	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(3,000)	2.1709	(6,640.24)	(6,512.83)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3917)	0.0000	1	0.4070	02/04/2025
2392.TW	01/08/2025	SDB3260661438	0	(1,000)	2.1709	(2,213.41)	(2,170.94)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1306)	0.0000	1	0.1357	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(1,000)	2.1335	(2,213.41)	(2,133.54)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1283)	0.3000	1	0.1379	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(3,000)	2.1335	(6,640.24)	(6,400.61)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3849)	0.0000	1	0.4137	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(2,000)	2.1335	(4,426.83)	(4,267.07)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2566)	0.0000	1	0.2758	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(1,000)	2.1335	(2,213.41)	(2,133.54)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1283)	0.0000	1	0.1379	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(1,000)	2.1335	(2,213.41)	(2,133.54)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1283)	0.0000	1	0.1379	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(1,000)	2.1335	(2,213.41)	(2,133.54)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1283)	0.0000	1	0.1379	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(2,000)	2.1335	(4,426.83)	(4,267.07)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2566)	0.0000	1	0.2758	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(35,000)	2.1335	(77,469.52)	(74,673.76)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.4908)	0.3000	1	4.8271	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(3,000)	2.1335	(6,640.24)	(6,400.61)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3849)	0.0000	1	0.4137	02/04/2025
2392.TW	01/07/2025	SDB3260661438	0	(1,000)	2.1335	(2,213.41)	(2,133.54)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1283)	0.0000	1	0.1379	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(1,000)	2.1862	(2,213.41)	(2,186.16)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1348	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(3,000)	2.1862	(6,640.24)	(6,558.47)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3944)	0.0000	1	0.4043	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(2,000)	2.1862	(4,426.83)	(4,372.32)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2629)	0.0000	1	0.2695	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(1,000)	2.1862	(2,213.41)	(2,186.16)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1348	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(1,000)	2.1862	(2,213.41)	(2,186.16)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1348	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(1,000)	2.1862	(2,213.41)	(2,186.16)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1348	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(2,000)	2.1862	(4,426.83)	(4,372.32)	0.0000	4.3300	(216.50)	0.00	0.5324	(0.2629)	0.0000	1	0.2695	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(35,000)	2.1862	(77,469.52)	(76,515.53)	0.0000	4.3300	(216.50)	0.00	9.3179	(4.6016)	0.0000	1	4.7163	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(3,000)	2.1862	(6,640.24)	(6,558.47)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3944)	0.0000	1	0.4043	02/04/2025
2392.TW	01/06/2025	SDB3260661438	0	(1,000)	2.1862	(2,213.41)	(2,186.16)	0.0000	4.3300	(216.50)	0.00	0.2662	(0.1315)	0.0000	1	0.1348	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(1,000)	2.2134	(2,213.41)	(2,213.41)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3993)	0.0000	3	0.3993	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(3,000)	2.2134	(6,640.24)	(6,400.61)	0.0000	4.3300	(216.50)	0.00	2.3960	(1.1980)	0.3000	3	1.1980	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(2,000)	2.2134	(4,426.83)	(4,426.83)	0.0000	4.3300	(216.50)	0.00	1.5973	(0.7987)	0.0000	3	0.7987	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(1,000)	2.2134	(2,213.41)	(2,213.41)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3993)	0.0000	3	0.3993	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(1,000)	2.2134	(2,213.41)	(2,213.41)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3993)	0.0000	3	0.3993	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(1,000)	2.2134	(2,213.41)	(2,213.41)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3993)	0.0000	3	0.3993	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(2,000)	2.2134	(4,426.83)	(4,426.83)	0.0000	4.3300	(216.50)	0.00	1.5973	(0.7987)	0.3000	3	0.7987	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(35,000)	2.2134	(77,469.52)	(77,469.52)	0.0000	4.3300	(216.50)	0.00	27.9536	(13.9768)	0.0000	3	13.9768	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(3,000)	2.2134	(6,640.24)	(6,400.61)	0.0000	4.3300	(216.50)	0.00	2.3960	(1.1980)	0.3000	3	1.1980	02/04/2025
2392.TW	01/03/2025	SDB3260661438	0	(1,000)	2.2134	(2,213.41)	(2,213.41)	0.0000	4.3300	(216.50)	0.00	0.7987	(0.3993)	0.0000	3	0.3993	02/04/2025
TOTAL CHENG UEI PRECISION INDUSTRY CMN													199.6685	(95.6624)	0.0000	104.0061	
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002240.ZK	01/17/2025	SDB3264649818	0	(600)	1.8240	(1,083.13)	(1,094.38)	0.0000	4.3300	(1,914.44)	0.00	0.1303	(0.5820)	0.0000	1	(0.4517)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(400)	1.8240	(726.52)	(729.58)	0.0000	4.3300	(1,914.44)	0.00	0.0874	(0.3880)	0.0000	1	(0.3006)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(300)	1.8240	(529.24)	(547.19)	0.0000	4.3300	(1,914.44)	0.00	0.0637	(0.2910)	0.0000	1	(0.2273)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(2,600)	1.8240	(4,645.18)	(4,742.30)	0.0000	4.3300	(1,914.44)	0.00	0.5587	(2.5219)	0.0000	1	(1.9632)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(200)	1.8240	(362.94)	(364.79)	0.0000	4.3300	(1,914.44)	0.00	0.0437	(0.1940)	0.0000	1	(0.1503)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(6,900)	1.8240	(12,883.11)	(12,585.33)	0.0000	4.3300	(1,914.44)	0.00	1.5496	(6.6928)	0.0000	1	(5.1432)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(300)	1.8240	(564.55)	(547.19)	0.0000	4.3300	(1,914.44)	0.00	0.0679	(0.2910)	0.0000	1	(0.2231)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(500)	1.8240	(940.91)	(911.98)	0.0000	4.3300	(1,914.44)	0.00	0.1132	(0.4850)	0.0000	1	(0.3718)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(7,600)	1.8240	(14,301.83)	(13,862.10)	0.0000	4.3300	(1,914.44)	0.00	1.7202	(7.3717)	0.0000	1	(5.6515)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(2,200)	1.8240	(4,140.00)	(4,012.71)	0.0000	4.3300	(1,914.44)	0.00	0.4980	(2.1339)	0.0000	1	(1.6360)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(9,400)	1.8240	(17,689.11)	(17,145.23)	0.0000	4.3300	(1,914.44)	0.00	2.1276	(9.1177)	0.0000	1	(6.9901)	02/07/2025
002240.ZK	01/17/2025	SDB3264649818	0	(6,000)	1.8240	(11,290.92)	(10,943.77)	0.0000	4.3300	(1,914.44)	0.00	1.3580	(5.8198)	0.0000	1	(4.4617)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(300)	1.7786	(529.24)	(533.59)	0.0000	4.3300	(1,914.44)	0.00	0.0637	(0.2838)	0.0000	1	(0.2201)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(2,600)	1.7786	(4,645.18)	(4,624.48)	0.0000	4.3300	(1,914.44)	0.00	0.5587	(2.4593)	0.0000	1	(1.9005)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(200)	1.7786	(362.94)	(355.73)	0.0000	4.3300	(1,914.44)	0.00	0.0437	(0.1892)	0.0000	1	(0.1455)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(6,900)	1.7786	(12,883.11)	(12,272.67)	0.0000	4.3300	(1,914.44)	0.00	1.5496	(6.5265)	0.0000	1	(4.9769)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002240.ZK	01/16/2025	SDB3264649818	0	(300)	1.7786	(564.55)	(533.59)	0.0000	4.3300	(1,914.44)	0.00	0.0679	(0.2838)	0.0000	1	(0.2159)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(500)	1.7786	(940.91)	(889.32)	0.0000	4.3300	(1,914.44)	0.00	0.1132	(0.4729)	0.0000	1	(0.3598)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(7,600)	1.7786	(14,301.83)	(13,517.72)	0.0000	4.3300	(1,914.44)	0.00	1.7202	(7.1886)	0.0000	1	(5.4684)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(2,200)	1.7786	(4,140.00)	(3,913.03)	0.0000	4.3300	(1,914.44)	0.00	0.4980	(2.0809)	0.0000	1	(1.5830)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(9,400)	1.7786	(17,689.11)	(16,719.29)	0.0000	4.3300	(1,914.44)	0.00	2.1276	(8.8912)	0.0000	1	(6.7635)	02/07/2025
002240.ZK	01/16/2025	SDB3264649818	0	(6,000)	1.7786	(11,290.92)	(10,671.89)	0.0000	4.3300	(1,914.44)	0.00	1.3580	(5.6752)	0.0000	1	(4.3172)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(300)	1.7363	(529.24)	(520.88)	0.0000	4.3300	(1,914.44)	0.00	0.0637	(0.2770)	0.0000	1	(0.2133)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(2,600)	1.7363	(4,645.18)	(4,514.30)	0.0000	4.3300	(1,914.44)	0.00	0.5587	(2.4007)	0.0000	1	(1.8419)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(200)	1.7363	(362.94)	(347.25)	0.0000	4.3300	(1,914.44)	0.00	0.0437	(0.1847)	0.0000	1	(0.1410)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(6,900)	1.7363	(12,883.11)	(11,980.26)	0.0000	4.3300	(1,914.44)	0.00	1.5496	(6.3710)	0.0000	1	(4.8214)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(300)	1.7363	(564.55)	(520.88)	0.0000	4.3300	(1,914.44)	0.00	0.0679	(0.2770)	0.0000	1	(0.2091)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(500)	1.7363	(940.91)	(868.13)	0.0000	4.3300	(1,914.44)	0.00	0.1132	(0.4617)	0.0000	1	(0.3485)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(7,600)	1.7363	(14,301.83)	(13,195.64)	0.0000	4.3300	(1,914.44)	0.00	1.7202	(7.0173)	0.0000	1	(5.2971)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(2,200)	1.7363	(4,140.00)	(3,819.79)	0.0000	4.3300	(1,914.44)	0.00	0.4980	(2.0313)	0.0000	1	(1.5334)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(9,400)	1.7363	(17,689.11)	(16,320.93)	0.0000	4.3300	(1,914.44)	0.00	2.1276	(8.6793)	0.0000	1	(6.5517)	02/07/2025
002240.ZK	01/15/2025	SDB3264649818	0	(6,000)	1.7363	(11,290.92)	(10,417.61)	0.0000	4.3300	(1,914.44)	0.00	1.3580	(5.5400)	0.0000	1	(4.1819)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(300)	1.7930	(529.24)	(537.91)	0.0000	4.3300	(1,914.44)	0.00	0.0637	(0.2861)	0.0000	1	(0.2224)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(2,600)	1.7930	(4,645.18)	(4,661.90)	0.0000	4.3300	(1,914.44)	0.00	0.5587	(2.4792)	0.0000	1	(1.9204)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(200)	1.7930	(362.94)	(358.61)	0.0000	4.3300	(1,914.44)	0.00	0.0437	(0.1907)	0.0000	1	(0.1471)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(6,900)	1.7930	(12,883.11)	(12,371.97)	0.0000	4.3300	(1,914.44)	0.00	1.5496	(6.5793)	0.0000	1	(5.0297)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(300)	1.7930	(564.55)	(537.91)	0.0000	4.3300	(1,914.44)	0.00	0.0679	(0.2861)	0.0000	1	(0.2182)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(500)	1.7930	(940.91)	(896.52)	0.0000	4.3300	(1,914.44)	0.00	0.1132	(0.4768)	0.0000	1	(0.3636)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(7,600)	1.7930	(14,301.83)	(13,627.10)	0.0000	4.3300	(1,914.44)	0.00	1.7202	(7.2468)	0.0000	1	(5.5266)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(2,200)	1.7930	(4,140.00)	(3,944.69)	0.0000	4.3300	(1,914.44)	0.00	0.4980	(2.0977)	0.0000	1	(1.5998)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(9,400)	1.7930	(17,689.11)	(16,854.57)	0.0000	4.3300	(1,914.44)	0.00	2.1276	(8.9631)	0.0000	1	(6.8355)	02/07/2025
002240.ZK	01/14/2025	SDB3264649818	0	(6,000)	1.7930	(11,290.92)	(10,758.23)	0.0000	4.3300	(1,914.44)	0.00	1.3580	(5.7211)	0.0000	1	(4.3631)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(300)	1.7857	(529.24)	(535.70)	0.0000	4.3300	(1,914.44)	0.00	0.0637	(0.2849)	0.0000	1	(0.2212)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(2,600)	1.7857	(4,645.18)	(4,642.73)	0.0000	4.3300	(1,914.44)	0.00	0.5587	(2.4690)	0.0000	1	(1.9102)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(200)	1.7857	(362.94)	(357.13)	0.0000	4.3300	(1,914.44)	0.00	0.0437	(0.1899)	0.0000	1	(0.1463)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(6,900)	1.7857	(12,883.11)	(12,321.10)	0.0000	4.3300	(1,914.44)	0.00	1.5496	(6.5522)	0.0000	1	(5.0027)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(300)	1.7857	(564.55)	(535.70)	0.0000	4.3300	(1,914.44)	0.00	0.0679	(0.2849)	0.0000	1	(0.2170)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(500)	1.7857	(940.91)	(892.83)	0.0000	4.3300	(1,914.44)	0.00	0.1132	(0.4748)	0.0000	1	(0.3616)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(7,600)	1.7857	(14,301.83)	(13,571.06)	0.0000	4.3300	(1,914.44)	0.00	1.7202	(7.2170)	0.0000	1	(5.4968)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(2,200)	1.7857	(4,140.00)	(3,928.47)	0.0000	4.3300	(1,914.44)	0.00	0.4980	(2.0891)	0.0000	1	(1.5912)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(9,400)	1.7857	(17,689.11)	(16,785.26)	0.0000	4.3300	(1,914.44)	0.00	2.1276	(8.9262)	0.0000	1	(6.7986)	02/07/2025
002240.ZK	01/13/2025	SDB3264649818	0	(6,000)	1.7857	(11,290.92)	(10,714.00)	0.0000	4.3300	(1,914.44)	0.00	1.3580	(5.6976)	0.0000	1	(4.3396)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(200)	1.8347	(362.94)	(366.94)	0.0000	4.3300	(1,913.52)	0.00	0.1310	(0.5851)	0.0000	3	(0.4542)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(6,900)	1.8347	(12,883.11)	(12,659.34)	0.0000	4.3300	(1,913.52)	0.00	4.6487	(20.1866)	0.0000	3	(15.5379)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(300)	1.8347	(564.55)	(550.41)	0.0000	4.3300	(1,913.52)	0.00	0.2037	(0.8777)	0.0000	3	(0.6740)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(500)	1.8347	(940.91)	(917.34)	0.0000	4.3300	(1,913.52)	0.00	0.3395	(1.4628)	0.0000	3	(1.1233)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(7,600)	1.8347	(14,301.83)	(13,943.62)	0.0000	4.3300	(1,913.52)	0.00	5.1606	(22.2345)	0.0000	3	(17.0739)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(2,200)	1.8347	(4,140.00)	(4,036.31)	0.0000	4.3300	(1,913.52)	0.00	1.4939	(6.4363)	0.0000	3	(4.9424)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(9,400)	1.8347	(17,689.11)	(17,246.06)	0.0000	4.3300	(1,913.52)	0.00	6.3828	(27.5006)	0.0000	3	(21.1177)	02/07/2025
002240.ZK	01/10/2025	SDB3264649818	0	(6,000)	1.8347	(11,290.92)	(11,008.12)	0.0000	4.3300	(1,913.52)	0.00	4.0741	(17.5535)	0.0000	3	(13.4794)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(200)	1.7874	(362.94)	(357.48)	0.0000	4.3300	(1,913.52)	0.00	0.0437	(0.1900)	0.0000	1	(0.1464)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(6,900)	1.7874	(12,883.11)	(12,333.15)	0.0000	4.3300	(1,913.52)	0.00	1.5496	(6.5555)	0.0000	1	(5.0059)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(300)	1.7874	(564.55)	(536.22)	0.0000	4.3300	(1,913.52)	0.00	0.0679	(0.2850)	0.0000	1	(0.2171)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(500)	1.7874	(940.91)	(893.71)	0.0000	4.3300	(1,913.52)	0.00	0.1132	(0.4750)	0.0000	1	(0.3619)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(7,600)	1.7874	(14,301.83)	(13,584.34)	0.0000	4.3300	(1,913.52)	0.00	1.7202	(7.2205)	0.0000	1	(5.5003)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(2,200)	1.7874	(4,140.00)	(3,932.31)	0.0000	4.3300	(1,913.52)	0.00	0.4980	(2.0902)	0.0000	1	(1.5922)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(9,400)	1.7874	(17,689.11)	(16,801.68)	0.0000	4.3300	(1,913.52)	0.00	2.1276	(8.9307)	0.0000	1	(6.8030)	02/07/2025
002240.ZK	01/09/2025	SDB3264649818	0	(6,000)	1.7874	(11,290.92)	(10,724.48)	0.0000	4.3300	(1,913.52)	0.00	1.3580	(5.7004)	0.0000	1	(4.3424)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002240.ZK	01/08/2025	SDB3264649818	0	(6,900)	1.7680	(12,883.11)	(12,199.24)	0.0000	4.3300	(1,913.52)	0.00	1.5496	(6.4843)	0.0000	1	(4.9347)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(300)	1.7680	(564.55)	(530.40)	0.0000	4.3300	(1,913.52)	0.00	0.0679	(0.2819)	0.0000	1	(0.2140)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(500)	1.7680	(940.91)	(884.00)	0.0000	4.3300	(1,913.52)	0.00	0.1132	(0.4699)	0.0000	1	(0.3567)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(7,600)	1.7680	(14,301.83)	(13,436.85)	0.0000	4.3300	(1,913.52)	0.00	1.7202	(7.1421)	0.0000	1	(5.4219)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(2,200)	1.7680	(4,140.00)	(3,889.61)	0.0000	4.3300	(1,913.52)	0.00	0.4980	(2.0675)	0.0000	1	(1.5695)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(9,400)	1.7680	(17,689.11)	(16,619.26)	0.0000	4.3300	(1,913.52)	0.00	2.1276	(8.8337)	0.0000	1	(6.7061)	02/07/2025
002240.ZK	01/08/2025	SDB3264649818	0	(6,000)	1.7680	(11,290.92)	(10,608.04)	0.0000	4.3300	(1,913.52)	0.00	1.3580	(5.6385)	0.0000	1	(4.2805)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(200)	1.8351	(362.94)	(367.03)	0.0000	4.3300	(1,913.52)	0.00	0.0437	(0.1951)	0.0000	1	(0.1514)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(6,900)	1.8351	(12,883.11)	(12,662.45)	0.0000	4.3300	(1,913.52)	0.00	1.5496	(6.7305)	0.0000	1	(5.1810)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(300)	1.8351	(564.55)	(550.54)	0.0000	4.3300	(1,913.52)	0.00	0.0679	(0.2926)	0.0000	1	(0.2247)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(500)	1.8351	(940.91)	(917.57)	0.0000	4.3300	(1,913.52)	0.00	0.1132	(0.4877)	0.0000	1	(0.3745)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(7,600)	1.8351	(14,301.83)	(13,947.05)	0.0000	4.3300	(1,913.52)	0.00	1.7202	(7.4133)	0.0000	1	(5.6931)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(2,200)	1.8351	(4,140.00)	(4,037.30)	0.0000	4.3300	(1,913.52)	0.00	0.4980	(2.1460)	0.0000	1	(1.6480)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(9,400)	1.8351	(17,689.11)	(17,250.30)	0.0000	4.3300	(1,913.52)	0.00	2.1276	(9.1691)	0.0000	1	(7.0415)	02/07/2025
002240.ZK	01/07/2025	SDB3264649818	0	(6,000)	1.8351	(11,290.92)	(11,010.83)	0.0000	4.3300	(1,913.52)	0.00	1.3580	(5.8526)	0.0000	1	(4.4946)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(300)	1.8818	(564.55)	(564.55)	0.0000	4.3300	(1,924.04)	0.00	0.0679	(0.3017)	0.0000	1	(0.2338)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(500)	1.8818	(940.91)	(940.91)	0.0000	4.3300	(1,924.04)	0.00	0.1132	(0.5029)	0.0000	1	(0.3897)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(7,600)	1.8818	(14,301.83)	(14,301.83)	0.0000	4.3300	(1,924.04)	0.00	1.7202	(7.6437)	0.0000	1	(5.9235)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(2,200)	1.8818	(4,140.00)	(4,140.00)	0.0000	4.3300	(1,924.04)	0.00	0.4980	(2.2126)	0.0000	1	(1.7147)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(9,400)	1.8818	(17,689.11)	(17,689.11)	0.0000	4.3300	(1,924.04)	0.00	2.1276	(9.4540)	0.0000	1	(7.3264)	02/07/2025
002240.ZK	01/06/2025	SDB3264649818	0	(6,000)	1.8818	(11,290.92)	(11,290.92)	0.0000	4.3300	(1,924.04)	0.00	1.3580	(6.0345)	0.0000	1	(4.6764)	02/07/2025
TOTAL CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND												91.4732	(389.5188)	0.0000		(298.0456)	
CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002716.ZK	01/17/2025	SDB3263985563	0	(1,000)	0.4750	(464.31)	(475.05)	0.0000	4.3300	(1,577.48)	0.00	0.0558	(0.2082)	0.0000	1	(0.1523)	02/07/2025
002716.ZK	01/17/2025	SDB3263985563	0	(18,000)	0.4750	(8,359.67)	(8,550.83)	0.0000	4.3300	(1,577.48)	0.00	1.0055	(3.7469)	0.0000	1	(2.7414)	02/07/2025
002716.ZK	01/17/2025	SDB3263985563	0	(11,900)	0.4750	(5,544.82)	(5,653.05)	0.0000	4.3300	(1,577.48)	0.00	0.6669	(2.4771)	0.0000	1	(1.8102)	02/07/2025
002716.ZK	01/17/2025	SDB3263985563	0	(2,100)	0.4750	(980.93)	(997.60)	0.0000	4.3300	(1,577.48)	0.00	0.1180	(0.4371)	0.0000	1	(0.3192)	02/07/2025
002716.ZK	01/17/2025	SDB3263985563	0	(21,500)	0.4750	(9,953.30)	(10,213.49)	0.0000	4.3300	(1,577.48)	0.00	1.1972	(4.4754)	0.0000	1	(3.2783)	02/07/2025
002716.ZK	01/16/2025	SDB3263985563	0	(1,000)	0.4664	(464.31)	(466.42)	0.0000	4.3300	(1,577.48)	0.00	0.0558	(0.2044)	0.0000	1	(0.1485)	02/07/2025
002716.ZK	01/16/2025	SDB3263985563	0	(18,000)	0.4664	(8,359.67)	(8,395.54)	0.0000	4.3300	(1,577.48)	0.00	1.0055	(3.6788)	0.0000	1	(2.6733)	02/07/2025
002716.ZK	01/16/2025	SDB3263985563	0	(11,900)	0.4664	(5,544.82)	(5,550.39)	0.0000	4.3300	(1,577.48)	0.00	0.6669	(2.4321)	0.0000	1	(1.7652)	02/07/2025
002716.ZK	01/16/2025	SDB3263985563	0	(2,100)	0.4664	(980.93)	(979.48)	0.0000	4.3300	(1,577.48)	0.00	0.1180	(0.4292)	0.0000	1	(0.3112)	02/07/2025
002716.ZK	01/16/2025	SDB3263985563	0	(21,500)	0.4664	(9,953.30)	(10,028.01)	0.0000	4.3300	(1,577.48)	0.00	1.1972	(4.3942)	0.0000	1	(3.1970)	02/07/2025
002716.ZK	01/15/2025	SDB3263985563	0	(1,000)	0.4582	(464.31)	(458.20)	0.0000	4.3300	(1,577.48)	0.00	0.0558	(0.2008)	0.0000	1	(0.1449)	02/07/2025
002716.ZK	01/15/2025	SDB3263985563	0	(18,000)	0.4582	(8,359.67)	(8,247.62)	0.0000	4.3300	(1,577.48)	0.00	1.0055	(3.6140)	0.0000	1	(2.6085)	02/07/2025
002716.ZK	01/15/2025	SDB3263985563	0	(11,900)	0.4582	(5,544.82)	(5,452.59)	0.0000	4.3300	(1,577.48)	0.00	0.6669	(2.3893)	0.0000	1	(1.7223)	02/07/2025
002716.ZK	01/15/2025	SDB3263985563	0	(2,100)	0.4582	(980.93)	(962.22)	0.0000	4.3300	(1,577.48)	0.00	0.1180	(0.4216)	0.0000	1	(0.3037)	02/07/2025
002716.ZK	01/15/2025	SDB3263985563	0	(21,500)	0.4582	(9,953.30)	(9,851.32)	0.0000	4.3300	(1,577.48)	0.00	1.1972	(4.3167)	0.0000	1	(3.1196)	02/07/2025
002716.ZK	01/14/2025	SDB3263985563	0	(11,900)	0.4680	(5,544.82)	(5,569.03)	0.0000	4.3300	(1,739.37)	0.00	0.6669	(2.6907)	0.0000	1	(2.0238)	02/07/2025
002716.ZK	01/14/2025	SDB3263985563	0	(2,100)	0.4680	(980.93)	(982.77)	0.0000	4.3300	(1,739.37)	0.00	0.1180	(0.4748)	0.0000	1	(0.3568)	02/07/2025
002716.ZK	01/14/2025	SDB3263985563	0	(21,500)	0.4680	(9,953.30)	(10,061.70)	0.0000	4.3300	(1,739.37)	0.00	1.1972	(4.8614)	0.0000	1	(3.6642)	02/07/2025
002716.ZK	01/13/2025	SDB3263985563	0	(21,500)	0.4641	(9,953.30)	(9,978.36)	0.0000	4.3300	(1,960.35)	0.00	1.1972	(5.4336)	0.0000	1	(4.2365)	02/07/2025
002716.ZK	01/10/2025	SDB3263985563	0	(21,500)	0.4675	(9,953.30)	(10,051.94)	0.0000	4.3300	(1,960.35)	0.00	3.5915	(16.4211)	0.0000	3	(12.8296)	02/07/2025
002716.ZK	01/09/2025	SDB3263985563	0	(21,500)	0.4553	(9,953.30)	(9,790.00)	0.0000	4.3300	(1,960.35)	0.00	1.1972	(5.3311)	0.0000	1	(4.1339)	02/07/2025
002716.ZK	01/08/2025	SDB3263985563	0	(21,500)	0.4648	(9,953.30)	(9,993.93)	0.0000	4.3300	(1,960.35)	0.00	1.1972	(5.4421)	0.0000	1	(4.2449)	02/07/2025
002716.ZK	01/07/2025	SDB3263985563	0	(21,500)	0.4632	(9,953.30)	(9,959.34)	0.0000	4.3300	(1,978.25)	0.00	1.1972	(5.4728)	0.0000	1	(4.2756)	02/07/2025
002716.ZK	01/07/2025	SDB3263985563	0	(17,700)	0.4632	(8,194.11)	(8,199.08)	0.0000	4.3300	(1,978.25)	0.00	0.9856	(4.5055)	0.0000	1	(3.5199)	02/07/2025
002716.ZK	01/06/2025	SDB3263985563	0	(21,500)	0.4629	(9,953.30)	(9,953.30)	0.0000	4.3300	(1,978.25)	0.00	1.1972	(5.4695)	0.0000	1	(4.2723)	02/07/2025
002716.ZK	01/06/2025	SDB3263985563	0	(17,700)	0.4629	(8,194.11)	(8,194.11)	0.0000	4.3300	(1,978.25)	0.00	0.9856	(4.5028)	0.0000	1	(3.5172)	02/07/2025
TOTAL CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												22.6607	(94.0312)	0.0000		(71.3705)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHIEFTEK PRECISION CO., LTD. CMN																	
1597.TW	01/17/2025	SDB3265057945	0	(3,000)	3.1311	(10,885.38)	(9,393.43)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.5003)	0.0000	1	(0.1911)	02/04/2025
1597.TW	01/17/2025	SDB3265057945	0	(1,000)	3.1311	(3,817.82)	(3,131.14)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5001)	0.0000	1	(0.0409)	02/04/2025
1597.TW	01/17/2025	SDB3265057945	0	(3,000)	3.1311	(11,271.67)	(9,393.43)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.5003)	0.0000	1	(0.1446)	02/04/2025
1597.TW	01/17/2025	SDB3265057945	0	(1,000)	3.1311	(3,762.88)	(3,131.14)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5001)	0.0000	1	(0.0475)	02/04/2025
1597.TW	01/16/2025	SDB3265057945	0	(3,000)	3.1432	(10,885.38)	(9,429.68)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.5061)	0.0000	1	(0.1969)	02/04/2025
1597.TW	01/16/2025	SDB3265057945	0	(1,000)	3.1432	(3,817.82)	(3,143.23)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5020)	0.0000	1	(0.0428)	02/04/2025
1597.TW	01/16/2025	SDB3265057945	0	(3,000)	3.1432	(11,271.67)	(9,429.68)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.5061)	0.0000	1	(0.1504)	02/04/2025
1597.TW	01/16/2025	SDB3265057945	0	(1,000)	3.1432	(3,762.88)	(3,143.23)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5020)	0.0000	1	(0.0495)	02/04/2025
1597.TW	01/15/2025	SDB3265057945	0	(3,000)	3.0802	(10,885.38)	(9,240.52)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.4759)	0.0000	1	(0.1666)	02/04/2025
1597.TW	01/15/2025	SDB3265057945	0	(1,000)	3.0802	(3,817.82)	(3,080.18)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.4920)	0.0000	1	(0.0328)	02/04/2025
1597.TW	01/15/2025	SDB3265057945	0	(3,000)	3.0802	(11,271.67)	(9,240.52)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.4759)	0.0000	1	(0.1202)	02/04/2025
1597.TW	01/15/2025	SDB3265057945	0	(1,000)	3.0802	(3,762.88)	(3,080.18)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.4920)	0.0000	1	(0.0394)	02/04/2025
1597.TW	01/14/2025	SDB3265057945	0	(3,000)	3.2159	(10,885.38)	(9,647.77)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.5410)	0.0000	1	(0.2317)	02/04/2025
1597.TW	01/14/2025	SDB3265057945	0	(1,000)	3.2159	(3,817.82)	(3,215.92)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5137)	0.0000	1	(0.0545)	02/04/2025
1597.TW	01/14/2025	SDB3265057945	0	(3,000)	3.2159	(11,271.67)	(9,647.77)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.5410)	0.0000	1	(0.1852)	02/04/2025
1597.TW	01/14/2025	SDB3265057945	0	(1,000)	3.2159	(3,762.88)	(3,215.92)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5137)	0.0000	1	(0.0611)	02/04/2025
1597.TW	01/13/2025	SDB3265057945	0	(3,000)	3.2632	(10,885.38)	(9,789.64)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.5636)	0.0000	1	(0.2544)	02/04/2025
1597.TW	01/13/2025	SDB3265057945	0	(1,000)	3.2632	(3,817.82)	(3,263.21)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5212)	0.0000	1	(0.0620)	02/04/2025
1597.TW	01/13/2025	SDB3265057945	0	(3,000)	3.2632	(11,271.67)	(9,789.64)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.5636)	0.0000	1	(0.2079)	02/04/2025
1597.TW	01/13/2025	SDB3265057945	0	(1,000)	3.2632	(3,762.88)	(3,263.21)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5212)	0.0000	1	(0.0686)	02/04/2025
1597.TW	01/10/2025	SDB3265057945	0	(3,000)	3.4373	(10,885.38)	(10,311.79)	0.0000	4.3300	(575.00)	0.00	3.9278	(4.9411)	0.0000	3	(1.0133)	02/04/2025
1597.TW	01/10/2025	SDB3265057945	0	(1,000)	3.4373	(3,817.82)	(3,437.26)	0.0000	4.3300	(575.00)	0.00	1.3776	(1.6470)	0.0000	3	(0.2694)	02/04/2025
1597.TW	01/10/2025	SDB3265057945	0	(3,000)	3.4373	(11,271.67)	(10,311.79)	0.0000	4.3300	(575.00)	0.00	4.0672	(4.9411)	0.0000	3	(0.8739)	02/04/2025
1597.TW	01/10/2025	SDB3265057945	0	(1,000)	3.4373	(3,762.88)	(3,437.26)	0.0000	4.3300	(575.00)	0.00	1.3578	(1.6470)	0.0000	3	(0.2892)	02/04/2025
1597.TW	01/09/2025	SDB3265057945	0	(3,000)	3.5318	(10,885.38)	(10,595.36)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.6923)	0.0000	1	(0.3830)	02/04/2025
1597.TW	01/09/2025	SDB3265057945	0	(1,000)	3.5318	(3,817.82)	(3,531.79)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5641)	0.0000	1	(0.1049)	02/04/2025
1597.TW	01/09/2025	SDB3265057945	0	(3,000)	3.5318	(11,271.67)	(10,595.36)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.6923)	0.0000	1	(0.3366)	02/04/2025
1597.TW	01/09/2025	SDB3265057945	0	(1,000)	3.5318	(3,762.88)	(3,531.79)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5641)	0.0000	1	(0.1115)	02/04/2025
1597.TW	01/08/2025	SDB3265057945	0	(3,000)	3.5828	(10,885.38)	(10,748.44)	0.0000	4.3300	(575.00)	0.00	1.3093	(1.7168)	0.0000	1	(0.4075)	02/04/2025
1597.TW	01/08/2025	SDB3265057945	0	(1,000)	3.5828	(3,817.82)	(3,582.82)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5723)	0.0000	1	(0.1131)	02/04/2025
1597.TW	01/08/2025	SDB3265057945	0	(3,000)	3.5828	(11,271.67)	(10,748.44)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.7168)	0.0000	1	(0.3610)	02/04/2025
1597.TW	01/08/2025	SDB3265057945	0	(1,000)	3.5828	(3,762.88)	(3,582.82)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5723)	0.0000	1	(0.1197)	02/04/2025
1597.TW	01/07/2025	SDB3265057945	0	(1,000)	3.7026	(3,817.82)	(3,702.58)	0.0000	4.3300	(575.00)	0.00	0.4592	(0.5914)	0.0000	1	(0.1322)	02/04/2025
1597.TW	01/07/2025	SDB3265057945	0	(3,000)	3.7026	(11,271.67)	(11,107.74)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.7742)	0.0000	1	(0.4184)	02/04/2025
1597.TW	01/07/2025	SDB3265057945	0	(1,000)	3.7026	(3,762.88)	(3,702.58)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.5914)	0.0000	1	(0.1388)	02/04/2025
1597.TW	01/06/2025	SDB3265057945	0	(3,000)	3.7572	(11,271.67)	(11,271.67)	0.0000	4.3300	(575.00)	0.00	1.3557	(1.8003)	0.0000	1	(0.4446)	02/04/2025
1597.TW	01/06/2025	SDB3265057945	0	(1,000)	3.7629	(3,762.88)	(3,762.88)	0.0000	4.3300	(575.00)	0.00	0.4526	(0.6010)	0.0000	1	(0.1484)	02/04/2025
TOTAL CHIEFTEK PRECISION CO., LTD. CMN													39.8438	(47.8573)	0.0000	(8.0135)	
CHINA COAL XINJI ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601918.SH	01/15/2025	SDB3265465960	0	(2,300)	0.9550	(2,196.41)	(2,196.41)	0.0000	4.3300	(700.00)	0.00	0.2642	(0.4271)	0.0000	1	(0.1629)	02/07/2025
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600138.SH	01/15/2025	SDB3263372431	0	(19,800)	1.2699	(27,417.75)	(25,144.22)	0.0000	4.3300	(1,670.33)	0.00	3.2977	(11.6664)	0.0000	1	(8.3687)	02/07/2025
600138.SH	01/14/2025	SDB3263372431	0	(19,800)	1.2965	(27,417.75)	(25,670.38)	0.0000	4.3300	(1,670.33)	0.00	3.2977	(11.9105)	0.0000	1	(8.6128)	02/07/2025
600138.SH	01/13/2025	SDB3263372431	0	(19,800)	1.3039	(27,417.75)	(25,816.49)	0.0000	4.3300	(1,670.33)	0.00	3.2977	(11.9783)	0.0000	1	(8.6806)	02/07/2025
600138.SH	01/10/2025	SDB3263372431	0	(19,800)	1.3208	(27,417.75)	(26,152.06)	0.0000	4.3300	(1,670.33)	0.00	9.8932	(36.4021)	0.0000	3	(26.5089)	02/07/2025
600138.SH	01/09/2025	SDB3263372431	0	(64,100)	1.3117	(88,761.51)	(84,078.43)	0.0000	4.3300	(1,707.75)	0.00	10.6760	(39.8848)	0.0000	1	(29.2087)	02/07/2025
600138.SH	01/09/2025	SDB3263372431	0	(400)	1.3117	(553.89)	(524.67)	0.0000	4.3300	(1,707.75)	0.00	0.0666	(0.2489)	0.0000	1	(0.1823)	02/07/2025
600138.SH	01/08/2025	SDB3263372431	0	(64,100)	1.3332	(88,761.51)	(85,455.62)	0.0000	4.3300	(1,707.75)	0.00	10.6760	(40.5381)	0.0000	1	(29.8620)	02/07/2025
600138.SH	01/08/2025	SDB3263372431	0	(400)	1.3332	(553.89)	(533.26)	0.0000	4.3300	(1,707.75)	0.00	0.0666	(0.2530)	0.0000	1	(0.1863)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(64,100)	1.3774	(88,761.51)	(88,289.93)	0.0000	4.3300	(1,731.49)	0.00	10.6760	(42.4647)	0.0000	1	(31.7887)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(27,400)	1.3774	(37,941.74)	(37,740.16)	0.0000	4.3300	(1,731.49)	0.00	4.5635	(18.1518)	0.0000	1	(13.5883)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600138.SH	01/07/2025	SDB3263372431	0	(3,500)	1.3774	(4,846.57)	(4,820.82)	0.0000	4.3300	(1,731.49)	0.00	0.5829	(2.3187)	0.0000	1	(1.7357)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(1,500)	1.3774	(2,077.10)	(2,066.07)	0.0000	4.3300	(1,731.49)	0.00	0.2498	(0.9937)	0.0000	1	(0.7439)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(700)	1.3774	(969.31)	(964.16)	0.0000	4.3300	(1,731.49)	0.00	0.1166	(0.4637)	0.0000	1	(0.3471)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(5,800)	1.3774	(8,031.46)	(7,988.79)	0.0000	4.3300	(1,731.49)	0.00	0.9660	(3.8424)	0.0000	1	(2.8764)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(1,300)	1.3774	(1,800.16)	(1,790.59)	0.0000	4.3300	(1,731.49)	0.00	0.2165	(0.8612)	0.0000	1	(0.6447)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(1,800)	1.3774	(2,492.52)	(2,479.28)	0.0000	4.3300	(1,731.49)	0.00	0.2998	(1.1925)	0.0000	1	(0.8927)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(6,400)	1.3774	(8,862.30)	(8,815.22)	0.0000	4.3300	(1,731.49)	0.00	1.0659	(4.2398)	0.0000	1	(3.1739)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(33,800)	1.3774	(46,804.04)	(46,555.38)	0.0000	4.3300	(1,731.49)	0.00	5.6295	(22.3917)	0.0000	1	(16.7622)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(9,900)	1.3774	(13,708.88)	(13,636.04)	0.0000	4.3300	(1,731.49)	0.00	1.6489	(6.5585)	0.0000	1	(4.9096)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(8,100)	1.3774	(11,216.35)	(11,156.76)	0.0000	4.3300	(1,731.49)	0.00	1.3491	(5.3661)	0.0000	1	(4.0170)	02/07/2025
600138.SH	01/07/2025	SDB3263372431	0	(1,000)	1.3774	(1,384.73)	(1,377.38)	0.0000	4.3300	(1,731.49)	0.00	0.1666	(0.6625)	0.0000	1	(0.4959)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(64,100)	1.3847	(88,761.51)	(88,761.51)	0.0000	4.3300	(1,731.49)	0.00	10.6760	(42.6915)	0.0000	1	(32.0155)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(27,400)	1.3847	(37,941.74)	(37,941.74)	0.0000	4.3300	(1,731.49)	0.00	4.5635	(18.2488)	0.0000	1	(13.6853)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(3,500)	1.3847	(4,846.57)	(4,846.57)	0.0000	4.3300	(1,731.49)	0.00	0.5829	(2.3311)	0.0000	1	(1.7481)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(1,500)	1.3847	(2,077.10)	(2,077.10)	0.0000	4.3300	(1,731.49)	0.00	0.2498	(0.9990)	0.0000	1	(0.7492)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(700)	1.3847	(969.31)	(969.31)	0.0000	4.3300	(1,731.49)	0.00	0.1166	(0.4662)	0.0000	1	(0.3496)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(5,800)	1.3847	(8,031.46)	(8,031.46)	0.0000	4.3300	(1,731.49)	0.00	0.9660	(3.8629)	0.0000	1	(2.8969)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(1,300)	1.3847	(1,800.16)	(1,800.16)	0.0000	4.3300	(1,731.49)	0.00	0.2165	(0.8658)	0.0000	1	(0.6493)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(1,800)	1.3847	(2,492.52)	(2,492.52)	0.0000	4.3300	(1,731.49)	0.00	0.2998	(1.1988)	0.0000	1	(0.8990)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(6,400)	1.3847	(8,862.30)	(8,862.30)	0.0000	4.3300	(1,731.49)	0.00	1.0659	(4.2625)	0.0000	1	(3.1966)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(33,800)	1.3847	(46,804.04)	(46,804.04)	0.0000	4.3300	(1,731.49)	0.00	5.6295	(22.5113)	0.0000	1	(16.8818)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(9,900)	1.3847	(13,708.88)	(13,708.88)	0.0000	4.3300	(1,731.49)	0.00	1.6489	(6.5935)	0.0000	1	(4.9447)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(8,100)	1.3847	(11,216.35)	(11,216.35)	0.0000	4.3300	(1,731.49)	0.00	1.3491	(5.3947)	0.0000	1	(4.0456)	02/07/2025
600138.SH	01/06/2025	SDB3263372431	0	(1,000)	1.3847	(1,384.73)	(1,384.73)	0.0000	4.3300	(1,731.49)	0.00	0.1666	(0.6660)	0.0000	1	(0.4995)	02/07/2025
TOTAL CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND												96.3342	(372.4816)	0.0000		(276.1474)	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600977.SH	01/17/2025	SDB3260122943	0	(1,400)	1.4524	(2,219.67)	(2,033.31)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7879)	0.0000	1	(0.5210)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(2,600)	1.4524	(4,122.25)	(3,776.14)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4633)	0.0000	1	(0.9675)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(5,900)	1.4524	(9,354.34)	(8,568.94)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.3206)	0.0000	1	(2.1955)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(9,600)	1.4524	(15,220.62)	(13,942.68)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.4030)	0.0000	1	(3.5723)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(22,100)	1.4524	(35,039.13)	(32,097.22)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.4381)	0.0000	1	(8.2237)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(6,700)	1.4524	(10,622.72)	(9,730.83)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.7708)	0.0000	1	(2.4931)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(4,500)	1.4524	(7,134.66)	(6,535.63)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5326)	0.0000	1	(1.6745)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(100)	1.4524	(158.55)	(145.24)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0563)	0.0000	1	(0.0372)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(9,700)	1.4524	(15,379.17)	(14,087.92)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.4593)	0.0000	1	(3.6095)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(3,600)	1.4524	(5,707.73)	(5,228.51)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.0261)	0.0000	1	(1.3396)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(100)	1.4524	(158.55)	(145.24)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0563)	0.0000	1	(0.0372)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(1,500)	1.4524	(2,378.22)	(2,178.54)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8442)	0.0000	1	(0.5582)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(1,100)	1.4524	(1,744.03)	(1,597.60)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6191)	0.0000	1	(0.4093)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(1,100)	1.4524	(1,744.03)	(1,597.60)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6191)	0.0000	1	(0.4093)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(14,700)	1.4524	(23,306.57)	(21,349.74)	0.0000	4.3300	(1,395.05)	0.00	2.8033	(8.2733)	0.0000	1	(5.4700)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(4,500)	1.4524	(7,134.66)	(6,535.63)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5326)	0.0000	1	(1.6745)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(4,000)	1.4524	(6,341.92)	(5,809.45)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.2512)	0.0000	1	(1.4884)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(7,400)	1.4524	(11,732.56)	(10,747.49)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.1648)	0.0000	1	(2.7536)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(2,000)	1.4524	(3,170.96)	(2,904.73)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1256)	0.0000	1	(0.7442)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(2,300)	1.4524	(3,646.61)	(3,340.43)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2945)	0.0000	1	(0.8559)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(400)	1.4524	(634.19)	(580.95)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2251)	0.0000	1	(0.1488)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(400)	1.4524	(634.19)	(580.95)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2251)	0.0000	1	(0.1488)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(4,100)	1.4524	(6,500.47)	(5,954.69)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3075)	0.0000	1	(1.5257)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(8,200)	1.4524	(13,000.94)	(11,909.38)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.6150)	0.0000	1	(3.0513)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(1,900)	1.4524	(3,012.41)	(2,759.49)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0693)	0.0000	1	(0.7070)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(8,500)	1.4524	(13,476.59)	(12,345.09)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.7839)	0.0000	1	(3.1629)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/17/2025	SDB3260122943	0	(800)	1.4524	(1,268.38)	(1,161.89)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4502)	0.0000	1	(0.2977)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(3,200)	1.4524	(5,073.54)	(4,647.56)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.8010)	0.0000	1	(1.1908)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(6,400)	1.4524	(10,147.08)	(9,295.12)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.6020)	0.0000	1	(2.3815)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(1,600)	1.4524	(2,536.77)	(2,323.78)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.9005)	0.0000	1	(0.5954)	02/07/2025
600977.SH	01/17/2025	SDB3260122943	0	(4,100)	1.4524	(6,500.47)	(5,954.69)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3075)	0.0000	1	(1.5257)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,400)	1.4169	(2,219.67)	(1,983.71)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7687)	0.0000	1	(0.5017)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(2,600)	1.4169	(4,122.25)	(3,684.03)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4276)	0.0000	1	(0.9318)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(5,900)	1.4169	(9,354.34)	(8,359.92)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.2396)	0.0000	1	(2.1145)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(9,600)	1.4169	(15,220.62)	(13,602.58)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.2712)	0.0000	1	(3.4405)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(22,100)	1.4169	(35,039.13)	(31,314.26)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.1347)	0.0000	1	(7.9203)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(6,700)	1.4169	(10,622.72)	(9,493.46)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.6788)	0.0000	1	(2.4012)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(4,500)	1.4169	(7,134.66)	(6,376.21)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4709)	0.0000	1	(1.6127)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(100)	1.4169	(158.55)	(141.69)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0549)	0.0000	1	(0.0358)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(9,700)	1.4169	(15,379.17)	(13,744.27)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.3261)	0.0000	1	(3.4763)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(3,600)	1.4169	(5,707.73)	(5,100.97)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(1.9767)	0.0000	1	(1.2902)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(100)	1.4169	(158.55)	(141.69)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0549)	0.0000	1	(0.0358)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,500)	1.4169	(2,378.22)	(2,125.40)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8236)	0.0000	1	(0.5376)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,100)	1.4169	(1,744.03)	(1,558.63)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6040)	0.0000	1	(0.3942)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,100)	1.4169	(1,744.03)	(1,558.63)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6040)	0.0000	1	(0.3942)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(29,200)	1.4169	(46,296.05)	(41,374.50)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(16.0332)	0.0000	1	(10.4648)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(4,500)	1.4169	(7,134.66)	(6,376.21)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4709)	0.0000	1	(1.6127)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(4,000)	1.4169	(6,341.92)	(5,667.74)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.1963)	0.0000	1	(1.4335)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(7,400)	1.4169	(11,732.56)	(10,485.32)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.0632)	0.0000	1	(2.6520)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(2,000)	1.4169	(3,170.96)	(2,833.87)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.0982)	0.0000	1	(0.7168)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(2,300)	1.4169	(3,646.61)	(3,258.95)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2629)	0.0000	1	(0.8243)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(400)	1.4169	(634.19)	(566.77)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2196)	0.0000	1	(0.1434)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(400)	1.4169	(634.19)	(566.77)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2196)	0.0000	1	(0.1434)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(4,100)	1.4169	(6,500.47)	(5,809.43)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2512)	0.0000	1	(1.4694)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(8,200)	1.4169	(13,000.94)	(11,618.87)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.5025)	0.0000	1	(2.9387)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,900)	1.4169	(3,012.41)	(2,692.18)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0433)	0.0000	1	(0.6809)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(8,500)	1.4169	(13,476.59)	(12,043.95)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.6672)	0.0000	1	(3.0463)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(800)	1.4169	(1,268.38)	(1,133.55)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4393)	0.0000	1	(0.2867)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(3,200)	1.4169	(5,073.54)	(4,534.19)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.7571)	0.0000	1	(1.1468)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(6,400)	1.4169	(10,147.08)	(9,068.38)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.5141)	0.0000	1	(2.2936)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(1,600)	1.4169	(2,536.77)	(2,267.10)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.8785)	0.0000	1	(0.5734)	02/07/2025
600977.SH	01/16/2025	SDB3260122943	0	(4,100)	1.4169	(6,500.47)	(5,809.43)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2512)	0.0000	1	(1.4694)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,400)	1.4032	(2,219.67)	(1,964.42)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7612)	0.0000	1	(0.4943)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(2,600)	1.4032	(4,122.25)	(3,648.21)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4137)	0.0000	1	(0.9179)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(5,900)	1.4032	(9,354.34)	(8,278.62)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.2081)	0.0000	1	(2.0830)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(9,600)	1.4032	(15,220.62)	(13,470.30)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.2199)	0.0000	1	(3.3892)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(22,100)	1.4032	(35,039.13)	(31,009.75)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.0167)	0.0000	1	(7.8023)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(6,700)	1.4032	(10,622.72)	(9,401.15)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.6431)	0.0000	1	(2.3654)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(4,500)	1.4032	(7,134.66)	(6,314.20)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4468)	0.0000	1	(1.5887)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(100)	1.4032	(158.55)	(140.32)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0544)	0.0000	1	(0.0353)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(9,700)	1.4032	(15,379.17)	(13,610.61)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.2743)	0.0000	1	(3.4245)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(3,600)	1.4032	(5,707.73)	(5,051.36)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(1.9575)	0.0000	1	(1.2710)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(100)	1.4032	(158.55)	(140.32)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0544)	0.0000	1	(0.0353)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,500)	1.4032	(2,378.22)	(2,104.73)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8156)	0.0000	1	(0.5296)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,100)	1.4032	(1,744.03)	(1,543.47)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.5981)	0.0000	1	(0.3883)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,100)	1.4032	(1,744.03)	(1,543.47)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.5981)	0.0000	1	(0.3883)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(29,200)	1.4032	(46,296.05)	(40,972.16)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(15.8772)	0.0000	1	(10.3089)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(4,500)	1.4032	(7,134.66)	(6,314.20)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4468)	0.0000	1	(1.5887)	02/07/2025
600977.SH	01/15/2025	SDB326012291															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/15/2025	SDB3260122943	0	(7,400)	1.4032	(11,732.56)	(10,383.35)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.0237)	0.0000	1	(2.6125)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(2,000)	1.4032	(3,170.96)	(2,806.31)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.0875)	0.0000	1	(0.7061)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(2,300)	1.4032	(3,646.61)	(3,227.26)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2506)	0.0000	1	(0.8120)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(400)	1.4032	(634.19)	(561.26)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2175)	0.0000	1	(0.1412)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(400)	1.4032	(634.19)	(561.26)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2175)	0.0000	1	(0.1412)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(4,100)	1.4032	(6,500.47)	(5,752.94)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2293)	0.0000	1	(1.4475)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(8,200)	1.4032	(13,000.94)	(11,505.88)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.4587)	0.0000	1	(2.8950)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,900)	1.4032	(3,012.41)	(2,666.00)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0331)	0.0000	1	(0.6708)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(8,500)	1.4032	(13,476.59)	(11,926.83)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.6218)	0.0000	1	(3.0009)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(800)	1.4032	(1,268.38)	(1,122.52)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4350)	0.0000	1	(0.2824)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(3,200)	1.4032	(5,073.54)	(4,490.10)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.7400)	0.0000	1	(1.1297)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(6,400)	1.4032	(10,147.08)	(8,980.20)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.4799)	0.0000	1	(2.2595)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(1,600)	1.4032	(2,536.77)	(2,245.05)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.8700)	0.0000	1	(0.5649)	02/07/2025
600977.SH	01/15/2025	SDB3260122943	0	(4,100)	1.4032	(6,500.47)	(5,752.94)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2293)	0.0000	1	(1.4475)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,400)	1.4312	(2,219.67)	(2,003.63)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7764)	0.0000	1	(0.5095)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(2,600)	1.4312	(4,122.25)	(3,721.03)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4419)	0.0000	1	(0.9461)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(5,900)	1.4312	(9,354.34)	(8,443.88)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.2721)	0.0000	1	(2.1470)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(9,600)	1.4312	(15,220.62)	(13,739.19)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.3241)	0.0000	1	(3.4934)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(22,100)	1.4312	(35,039.13)	(31,628.77)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.2566)	0.0000	1	(8.0421)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(6,700)	1.4312	(10,622.72)	(9,588.81)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.7158)	0.0000	1	(2.4381)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(4,500)	1.4312	(7,134.66)	(6,440.25)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4957)	0.0000	1	(1.6375)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(100)	1.4312	(158.55)	(143.12)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0555)	0.0000	1	(0.0364)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(9,700)	1.4312	(15,379.17)	(13,882.31)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.3796)	0.0000	1	(3.5298)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(3,600)	1.4312	(5,707.73)	(5,152.20)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(1.9965)	0.0000	1	(1.3100)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(100)	1.4312	(158.55)	(143.12)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0555)	0.0000	1	(0.0364)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,500)	1.4312	(2,378.22)	(2,146.75)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8319)	0.0000	1	(0.5458)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,100)	1.4312	(1,744.03)	(1,574.28)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6101)	0.0000	1	(0.4003)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,100)	1.4312	(1,744.03)	(1,574.28)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6101)	0.0000	1	(0.4003)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(29,200)	1.4312	(46,296.05)	(41,790.05)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(16.1942)	0.0000	1	(10.6258)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(4,500)	1.4312	(7,134.66)	(6,440.25)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.4957)	0.0000	1	(1.6375)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(4,000)	1.4312	(6,341.92)	(5,724.66)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.2184)	0.0000	1	(1.4556)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(7,400)	1.4312	(11,732.56)	(10,590.63)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.1040)	0.0000	1	(2.6928)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(2,000)	1.4312	(3,170.96)	(2,862.33)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1092)	0.0000	1	(0.7278)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(2,300)	1.4312	(3,646.61)	(3,291.68)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2756)	0.0000	1	(0.8370)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(400)	1.4312	(634.19)	(572.47)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2218)	0.0000	1	(0.1456)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(400)	1.4312	(634.19)	(572.47)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2218)	0.0000	1	(0.1456)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(4,100)	1.4312	(6,500.47)	(5,867.78)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2738)	0.0000	1	(1.4920)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(8,200)	1.4312	(13,000.94)	(11,735.56)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.5477)	0.0000	1	(2.9840)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,900)	1.4312	(3,012.41)	(2,719.22)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0537)	0.0000	1	(0.6914)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(8,500)	1.4312	(13,476.59)	(12,164.91)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.7141)	0.0000	1	(3.0931)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(800)	1.4312	(1,268.38)	(1,144.93)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4437)	0.0000	1	(0.2911)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(3,200)	1.4312	(5,073.54)	(4,579.73)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.7747)	0.0000	1	(1.1645)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(6,400)	1.4312	(10,147.08)	(9,159.46)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.5494)	0.0000	1	(2.3289)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(1,600)	1.4312	(2,536.77)	(2,289.87)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.8874)	0.0000	1	(0.5822)	02/07/2025
600977.SH	01/14/2025	SDB3260122943	0	(4,100)	1.4312	(6,500.47)	(5,867.78)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2738)	0.0000	1	(1.4920)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,400)	1.4468	(2,219.67)	(2,025.48)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7849)	0.0000	1	(0.5179)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(2,600)	1.4468	(4,122.25)	(3,761.60)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4577)	0.0000	1	(0.9619)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(5,900)	1.4468	(9,354.34)	(8,535.94)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.3078)	0.0000	1	(2.1827)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(9,600)	1.4468	(15,220.62)	(13,888.99)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.3822)	0.0000	1	(3.5515)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(22,100)	1.4468	(35,039.13)	(31,973.62)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.3902)	0.0000	1	(8.1758)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(6,700)	1.4468	(10,622.72)	(9,693.36)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.7563)	0.0000	1	(2.4786)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(4,500)	1.4468	(7,134.66)	(6,510.46)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5229)	0.0000	1	(1.6647)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(100)	1.4468	(158.											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/13/2025	SDB3260122943	0	(9,700)	1.4468	(15,379.17)	(14,033.67)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.4382)	0.0000	1	(3.5885)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(3,600)	1.4468	(5,707.73)	(5,208.37)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.0183)	0.0000	1	(1.3318)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(100)	1.4468	(158.55)	(144.68)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0561)	0.0000	1	(0.0370)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,500)	1.4468	(2,378.22)	(2,170.16)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8410)	0.0000	1	(0.5549)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,100)	1.4468	(1,744.03)	(1,591.45)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6167)	0.0000	1	(0.4069)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,100)	1.4468	(1,744.03)	(1,591.45)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6167)	0.0000	1	(0.4069)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(29,200)	1.4468	(46,296.05)	(42,245.68)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(16.3708)	0.0000	1	(10.8024)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(4,500)	1.4468	(7,134.66)	(6,510.46)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5229)	0.0000	1	(1.6647)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(4,000)	1.4468	(6,341.92)	(5,787.08)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.2426)	0.0000	1	(1.4798)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(7,400)	1.4468	(11,732.56)	(10,706.10)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.1488)	0.0000	1	(2.7376)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(2,000)	1.4468	(3,170.96)	(2,893.54)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1213)	0.0000	1	(0.7399)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(2,300)	1.4468	(3,646.61)	(3,327.57)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2895)	0.0000	1	(0.8509)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(400)	1.4468	(634.19)	(578.71)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2243)	0.0000	1	(0.1480)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(400)	1.4468	(634.19)	(578.71)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2243)	0.0000	1	(0.1480)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(4,100)	1.4468	(6,500.47)	(5,931.76)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2986)	0.0000	1	(1.5168)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(8,200)	1.4468	(13,000.94)	(11,863.51)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.5973)	0.0000	1	(3.0335)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,900)	1.4468	(3,012.41)	(2,748.86)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0652)	0.0000	1	(0.7029)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(8,500)	1.4468	(13,476.59)	(12,297.54)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.7655)	0.0000	1	(3.1445)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(800)	1.4468	(1,268.38)	(1,157.42)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4485)	0.0000	1	(0.2960)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(3,200)	1.4468	(5,073.54)	(4,629.66)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.7941)	0.0000	1	(1.1838)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(6,400)	1.4468	(10,147.08)	(9,259.33)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.5881)	0.0000	1	(2.3676)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(1,600)	1.4468	(2,536.77)	(2,314.83)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.8970)	0.0000	1	(0.5919)	02/07/2025
600977.SH	01/13/2025	SDB3260122943	0	(4,100)	1.4468	(6,500.47)	(5,931.76)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.2986)	0.0000	1	(1.5168)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(1,400)	1.4435	(2,219.67)	(2,020.88)	0.0000	4.3300	(1,395.05)	0.00	0.8009	(2.3494)	0.0000	3	(1.5484)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(2,600)	1.4435	(4,122.25)	(3,753.07)	0.0000	4.3300	(1,395.05)	0.00	1.4874	(4.3631)	0.0000	3	(2.8756)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(5,900)	1.4435	(9,354.34)	(8,516.57)	0.0000	4.3300	(1,395.05)	0.00	3.3754	(9.9009)	0.0000	3	(6.5255)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(9,600)	1.4435	(15,220.62)	(13,857.48)	0.0000	4.3300	(1,395.05)	0.00	5.4921	(16.1099)	0.0000	3	(10.6178)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(22,100)	1.4435	(35,039.13)	(31,901.06)	0.0000	4.3300	(1,395.05)	0.00	12.6433	(37.0862)	0.0000	3	(24.4430)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(6,700)	1.4435	(10,622.72)	(9,671.36)	0.0000	4.3300	(1,395.05)	0.00	3.8330	(11.2433)	0.0000	3	(7.4103)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(4,500)	1.4435	(7,134.66)	(6,495.69)	0.0000	4.3300	(1,395.05)	0.00	2.5744	(7.5515)	0.0000	3	(4.9771)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(100)	1.4435	(158.55)	(144.35)	0.0000	4.3300	(1,395.05)	0.00	0.0572	(0.1678)	0.0000	3	(0.1106)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(9,700)	1.4435	(15,379.17)	(14,001.82)	0.0000	4.3300	(1,395.05)	0.00	5.5493	(16.2777)	0.0000	3	(10.7284)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(3,600)	1.4435	(5,707.73)	(5,196.55)	0.0000	4.3300	(1,395.05)	0.00	2.0595	(6.0412)	0.0000	3	(3.9817)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(100)	1.4435	(158.55)	(144.35)	0.0000	4.3300	(1,395.05)	0.00	0.0572	(0.1678)	0.0000	3	(0.1106)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(1,500)	1.4435	(2,378.22)	(2,165.23)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5172)	0.0000	3	(1.6590)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(1,100)	1.4435	(1,744.03)	(1,587.84)	0.0000	4.3300	(1,395.05)	0.00	0.6293	(1.8459)	0.0000	3	(1.2166)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(1,100)	1.4435	(1,744.03)	(1,587.84)	0.0000	4.3300	(1,395.05)	0.00	0.6293	(1.8459)	0.0000	3	(1.2166)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(29,200)	1.4435	(46,296.05)	(42,149.82)	0.0000	4.3300	(1,395.05)	0.00	16.7052	(49.0008)	0.0000	3	(32.2957)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(4,500)	1.4435	(7,134.66)	(6,495.69)	0.0000	4.3300	(1,395.05)	0.00	2.5744	(7.5515)	0.0000	3	(4.9771)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(4,000)	1.4435	(6,341.92)	(5,773.95)	0.0000	4.3300	(1,395.05)	0.00	2.2884	(6.7124)	0.0000	3	(4.4241)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(7,400)	1.4435	(11,732.56)	(10,681.80)	0.0000	4.3300	(1,395.05)	0.00	4.2335	(12.4180)	0.0000	3	(8.1845)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(2,000)	1.4435	(3,170.96)	(2,886.97)	0.0000	4.3300	(1,395.05)	0.00	1.1442	(3.3562)	0.0000	3	(2.2120)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(2,300)	1.4435	(3,646.61)	(3,320.02)	0.0000	4.3300	(1,395.05)	0.00	1.3158	(3.8597)	0.0000	3	(2.5438)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(400)	1.4435	(634.19)	(577.39)	0.0000	4.3300	(1,395.05)	0.00	0.2288	(0.6712)	0.0000	3	(0.4424)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(400)	1.4435	(634.19)	(577.39)	0.0000	4.3300	(1,395.05)	0.00	0.2288	(0.6712)	0.0000	3	(0.4424)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(4,100)	1.4435	(6,500.47)	(5,918.30)	0.0000	4.3300	(1,395.05)	0.00	2.3456	(6.8803)	0.0000	3	(4.5347)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(8,200)	1.4435	(13,000.94)	(11,836.59)	0.0000	4.3300	(1,395.05)	0.00	4.6912	(13.7605)	0.0000	3	(9.0693)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(1,900)	1.4435	(3,012.41)	(2,742.63)	0.0000	4.3300	(1,395.05)	0.00	1.0870	(3.1884)	0.0000	3	(2.1014)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(8,500)	1.4435	(13,476.59)	(12,269.64)	0.0000	4.3300	(1,395.05)	0.00	4.8628	(14.2639)	0.0000	3	(9.4011)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(800)	1.4435	(1,268.38)	(1,154.79)	0.0000	4.3300	(1,395.05)	0.00	0.4577	(1.3425)	0.0000	3	(0.8848)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(3,200)	1.4435	(5,073.54)	(4,619.16)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.3700)	0.0000	3	(3.5393)	02/07/2025
600977.SH	01/10/2025	SDB3260122943	0	(6,400)	1.4435	(10,147.08)	(9,238.32)	0.0000	4.3300	(1,395.05)	0.00	3.6614	(10.7399)	0.0000	3	(7.0785)	02/07/2025
600977.SH	01/10/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/10/2025	SDB3260122943	0	(4,100)	1.4435	(6,500.47)	(5,918.30)	0.0000	4.3300	(1,395.05)	0.00	2.3456	(6.8803)	0.0000	3	(4.5347)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,400)	1.4503	(2,219.67)	(2,030.45)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.7868)	0.0000	1	(0.5198)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(2,600)	1.4503	(4,122.25)	(3,770.83)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4612)	0.0000	1	(0.9654)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(5,900)	1.4503	(9,354.34)	(8,556.88)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.3159)	0.0000	1	(2.1908)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(9,600)	1.4503	(15,220.62)	(13,923.06)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.3954)	0.0000	1	(3.5647)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(22,100)	1.4503	(35,039.13)	(32,052.05)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.4206)	0.0000	1	(8.2062)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(6,700)	1.4503	(10,622.72)	(9,717.14)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.7655)	0.0000	1	(2.4878)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(4,500)	1.4503	(7,134.66)	(6,526.44)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5291)	0.0000	1	(1.6709)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(100)	1.4503	(158.55)	(145.03)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0562)	0.0000	1	(0.0371)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(9,700)	1.4503	(15,379.17)	(14,068.09)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.4516)	0.0000	1	(3.6018)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(3,600)	1.4503	(5,707.73)	(5,221.15)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.0233)	0.0000	1	(1.3368)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(100)	1.4503	(158.55)	(145.03)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0562)	0.0000	1	(0.0371)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,500)	1.4503	(2,378.22)	(2,175.48)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8430)	0.0000	1	(0.5570)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,100)	1.4503	(1,744.03)	(1,595.35)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6182)	0.0000	1	(0.4085)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,100)	1.4503	(1,744.03)	(1,595.35)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6182)	0.0000	1	(0.4085)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(29,200)	1.4503	(46,296.05)	(42,349.31)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(16.4109)	0.0000	1	(10.8425)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(4,500)	1.4503	(7,134.66)	(6,526.44)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5291)	0.0000	1	(1.6709)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(4,000)	1.4503	(6,341.92)	(5,801.28)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.2481)	0.0000	1	(1.4853)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(7,400)	1.4503	(11,732.56)	(10,732.36)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.1589)	0.0000	1	(2.7478)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(2,000)	1.4503	(3,170.96)	(2,900.64)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1240)	0.0000	1	(0.7426)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(2,300)	1.4503	(3,646.61)	(3,335.73)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.2926)	0.0000	1	(0.8540)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(400)	1.4503	(634.19)	(580.13)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2248)	0.0000	1	(0.1485)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(400)	1.4503	(634.19)	(580.13)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2248)	0.0000	1	(0.1485)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(4,100)	1.4503	(6,500.47)	(5,946.31)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3043)	0.0000	1	(1.5224)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(8,200)	1.4503	(13,000.94)	(11,892.62)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.6085)	0.0000	1	(3.0448)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,900)	1.4503	(3,012.41)	(2,755.61)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0678)	0.0000	1	(0.7055)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(8,500)	1.4503	(13,476.59)	(12,327.71)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.7771)	0.0000	1	(3.1562)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(800)	1.4503	(1,268.38)	(1,160.26)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4496)	0.0000	1	(0.2971)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(3,200)	1.4503	(5,073.54)	(4,641.02)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.7985)	0.0000	1	(1.1882)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(6,400)	1.4503	(10,147.08)	(9,282.04)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.5969)	0.0000	1	(2.3764)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(1,600)	1.4503	(2,536.77)	(2,320.51)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.8992)	0.0000	1	(0.5941)	02/07/2025
600977.SH	01/09/2025	SDB3260122943	0	(4,100)	1.4503	(6,500.47)	(5,946.31)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3043)	0.0000	1	(1.5224)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,400)	1.4790	(2,219.67)	(2,070.63)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.8024)	0.0000	1	(0.5354)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(2,600)	1.4790	(4,122.25)	(3,845.45)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.4902)	0.0000	1	(0.9943)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(5,900)	1.4790	(9,354.34)	(8,726.21)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.3815)	0.0000	1	(2.2564)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(9,600)	1.4790	(15,220.62)	(14,198.57)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.5021)	0.0000	1	(3.6714)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(22,100)	1.4790	(35,039.13)	(32,686.30)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(12.6664)	0.0000	1	(8.4519)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(6,700)	1.4790	(10,622.72)	(9,909.42)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.8400)	0.0000	1	(2.5624)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(4,500)	1.4790	(7,134.66)	(6,655.58)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5791)	0.0000	1	(1.7210)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(100)	1.4790	(158.55)	(147.90)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0573)	0.0000	1	(0.0382)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(9,700)	1.4790	(15,379.17)	(14,346.47)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.5594)	0.0000	1	(3.7097)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(3,600)	1.4790	(5,707.73)	(5,324.46)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.0633)	0.0000	1	(1.3768)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(100)	1.4790	(158.55)	(147.90)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0573)	0.0000	1	(0.0382)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,500)	1.4790	(2,378.22)	(2,218.53)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8597)	0.0000	1	(0.5737)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,100)	1.4790	(1,744.03)	(1,626.92)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6305)	0.0000	1	(0.4207)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,100)	1.4790	(1,744.03)	(1,626.92)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6305)	0.0000	1	(0.4207)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(29,200)	1.4790	(46,296.05)	(43,187.33)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(16.7357)	0.0000	1	(11.1673)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(4,500)	1.4790	(7,134.66)	(6,655.58)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.5791)	0.0000	1	(1.7210)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(4,000)	1.4790	(6,341.92)	(5,916.07)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.2926)	0.0000	1	(1.5298)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(7,400)	1.4790	(11,732.56)	(10,944.73)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.2412)	0.0000	1	(2.8301)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(2,000)	1.4790	(3,170.96)	(2,958.04)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1463)	0.0000	1	(0.7649)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(2,300)	1.4790	(3,646.61)	(3,401.74)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.3182)	0.0000	1	(0.8796)	02/07/2025
600977.SH	01/08/2025	SDB32606															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/08/2025	SDB3260122943	0	(400)	1.4790	(634.19)	(591.61)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2293)	0.0000	1	(0.1530)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(4,100)	1.4790	(6,500.47)	(6,063.97)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3499)	0.0000	1	(1.5680)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(8,200)	1.4790	(13,000.94)	(12,127.95)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.6997)	0.0000	1	(3.1360)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,900)	1.4790	(3,012.41)	(2,810.13)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.0890)	0.0000	1	(0.7266)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(8,500)	1.4790	(13,476.59)	(12,571.65)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(4.8717)	0.0000	1	(3.2507)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(800)	1.4790	(1,268.38)	(1,183.21)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4585)	0.0000	1	(0.3060)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(3,200)	1.4790	(5,073.54)	(4,732.86)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.8340)	0.0000	1	(1.2238)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(6,400)	1.4790	(10,147.08)	(9,465.72)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.6681)	0.0000	1	(2.4476)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(1,600)	1.4790	(2,536.77)	(2,366.43)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.9170)	0.0000	1	(0.6119)	02/07/2025
600977.SH	01/08/2025	SDB3260122943	0	(4,100)	1.4790	(6,500.47)	(6,063.97)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.3499)	0.0000	1	(1.5680)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,400)	1.5373	(2,219.67)	(2,152.15)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.8340)	0.0000	1	(0.5670)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(2,600)	1.5373	(4,122.25)	(3,996.86)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.5488)	0.0000	1	(1.0530)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(5,900)	1.5373	(9,354.34)	(9,069.79)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.5147)	0.0000	1	(2.3895)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(9,600)	1.5373	(15,220.62)	(14,757.63)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.7188)	0.0000	1	(3.8881)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(22,100)	1.5373	(35,039.13)	(33,973.29)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(13.1651)	0.0000	1	(8.9507)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(6,700)	1.5373	(10,622.72)	(10,299.60)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(3.9912)	0.0000	1	(2.7136)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(4,500)	1.5373	(7,134.66)	(6,917.64)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.6807)	0.0000	1	(1.8225)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(100)	1.5373	(158.55)	(153.73)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0596)	0.0000	1	(0.0405)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(9,700)	1.5373	(15,379.17)	(14,911.35)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.7783)	0.0000	1	(3.9286)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(3,600)	1.5373	(5,707.73)	(5,534.11)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.1445)	0.0000	1	(1.4580)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(100)	1.5373	(158.55)	(153.73)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0596)	0.0000	1	(0.0405)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,500)	1.5373	(2,378.22)	(2,305.88)	0.0000	4.3300	(1,395.05)	0.00	0.2860	(0.8936)	0.0000	1	(0.6075)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,100)	1.5373	(1,744.03)	(1,690.98)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6553)	0.0000	1	(0.4455)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,100)	1.5373	(1,744.03)	(1,690.98)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6553)	0.0000	1	(0.4455)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(29,200)	1.5373	(46,296.05)	(44,887.79)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(17.3946)	0.0000	1	(11.8262)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(4,500)	1.5373	(7,134.66)	(6,917.64)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.6807)	0.0000	1	(1.8225)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(4,000)	1.5373	(6,341.92)	(6,149.01)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.3828)	0.0000	1	(1.6200)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(7,400)	1.5373	(11,732.56)	(11,375.67)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.4082)	0.0000	1	(2.9971)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(2,000)	1.5373	(3,170.96)	(3,074.51)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.1914)	0.0000	1	(0.8100)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(2,300)	1.5373	(3,646.61)	(3,535.68)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.3701)	0.0000	1	(0.9315)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(400)	1.5373	(634.19)	(614.90)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2383)	0.0000	1	(0.1620)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(400)	1.5373	(634.19)	(614.90)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2383)	0.0000	1	(0.1620)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(4,100)	1.5373	(6,500.47)	(6,302.74)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.4424)	0.0000	1	(1.6605)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(8,200)	1.5373	(13,000.94)	(12,605.47)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(4.8848)	0.0000	1	(3.3211)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,900)	1.5373	(3,012.41)	(2,920.78)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.1318)	0.0000	1	(0.7695)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(8,500)	1.5373	(13,476.59)	(13,066.65)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(5.0635)	0.0000	1	(3.4426)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(800)	1.5373	(1,268.38)	(1,229.80)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4766)	0.0000	1	(0.3240)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(3,200)	1.5373	(5,073.54)	(4,919.21)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.9063)	0.0000	1	(1.2960)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(6,400)	1.5373	(10,147.08)	(9,838.42)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.8125)	0.0000	1	(2.5920)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(1,600)	1.5373	(2,536.77)	(2,459.60)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.9531)	0.0000	1	(0.6480)	02/07/2025
600977.SH	01/07/2025	SDB3260122943	0	(4,100)	1.5373	(6,500.47)	(6,302.74)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.4424)	0.0000	1	(1.6605)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(1,400)	1.5855	(2,219.67)	(2,219.67)	0.0000	4.3300	(1,395.05)	0.00	0.2670	(0.8602)	0.0000	1	(0.5932)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(2,600)	1.5855	(4,122.25)	(4,122.25)	0.0000	4.3300	(1,395.05)	0.00	0.4958	(1.5974)	0.0000	1	(1.1016)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(5,900)	1.5855	(9,354.34)	(9,354.34)	0.0000	4.3300	(1,395.05)	0.00	1.1251	(3.6249)	0.0000	1	(2.4998)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(9,600)	1.5855	(15,220.62)	(15,220.62)	0.0000	4.3300	(1,395.05)	0.00	1.8307	(5.8982)	0.0000	1	(4.0675)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(22,100)	1.5855	(35,039.13)	(35,039.13)	0.0000	4.3300	(1,395.05)	0.00	4.2144	(13.5781)	0.0000	1	(9.3637)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(6,700)	1.5855	(10,622.72)	(10,622.72)	0.0000	4.3300	(1,395.05)	0.00	1.2777	(4.1164)	0.0000	1	(2.8388)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(4,500)	1.5855	(7,134.66)	(7,134.66)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.7648)	0.0000	1	(1.9066)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(100)	1.5855	(158.55)	(158.55)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0614)	0.0000	1	(0.0424)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(9,700)	1.5855	(15,379.17)	(15,379.17)	0.0000	4.3300	(1,395.05)	0.00	1.8498	(5.9596)	0.0000	1	(4.1099)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(3,600)	1.5855	(5,707.73)	(5,707.73)	0.0000	4.3300	(1,395.05)	0.00	0.6865	(2.2118)	0.0000	1	(1.5253)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(100)	1.5855	(158.55)	(158.55)	0.0000	4.3300	(1,395.05)	0.00	0.0191	(0.0614)	0.0000	1	(0.0424)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(1,500)	1.5855	(2,378.22)</											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600977.SH	01/06/2025	SDB3260122943	0	(1,100)	1.5855	(1,744.03)	(1,744.03)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6758)	0.0000	1	(0.4661)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(1,100)	1.5855	(1,744.03)	(1,744.03)	0.0000	4.3300	(1,395.05)	0.00	0.2098	(0.6758)	0.0000	1	(0.4661)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(29,200)	1.5855	(46,296.05)	(46,296.05)	0.0000	4.3300	(1,395.05)	0.00	5.5684	(17.9403)	0.0000	1	(12.3719)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(4,500)	1.5855	(7,134.66)	(7,134.66)	0.0000	4.3300	(1,395.05)	0.00	0.8581	(2.7648)	0.0000	1	(1.9066)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(4,000)	1.5855	(6,341.92)	(6,341.92)	0.0000	4.3300	(1,395.05)	0.00	0.7628	(2.4576)	0.0000	1	(1.6948)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(7,400)	1.5855	(11,732.56)	(11,732.56)	0.0000	4.3300	(1,395.05)	0.00	1.4112	(4.5465)	0.0000	1	(3.1354)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(2,000)	1.5855	(3,170.96)	(3,170.96)	0.0000	4.3300	(1,395.05)	0.00	0.3814	(1.2288)	0.0000	1	(0.8474)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(2,300)	1.5855	(3,646.61)	(3,646.61)	0.0000	4.3300	(1,395.05)	0.00	0.4386	(1.4131)	0.0000	1	(0.9745)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(400)	1.5855	(634.19)	(634.19)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2458)	0.0000	1	(0.1695)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(400)	1.5855	(634.19)	(634.19)	0.0000	4.3300	(1,395.05)	0.00	0.0763	(0.2458)	0.0000	1	(0.1695)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(4,100)	1.5855	(6,500.47)	(6,500.47)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.5190)	0.0000	1	(1.7372)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(8,200)	1.5855	(13,000.94)	(13,000.94)	0.0000	4.3300	(1,395.05)	0.00	1.5637	(5.0380)	0.0000	1	(3.4743)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(1,900)	1.5855	(3,012.41)	(3,012.41)	0.0000	4.3300	(1,395.05)	0.00	0.3623	(1.1673)	0.0000	1	(0.8050)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(8,500)	1.5855	(13,476.59)	(13,476.59)	0.0000	4.3300	(1,395.05)	0.00	1.6209	(5.2224)	0.0000	1	(3.6014)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(800)	1.5855	(1,268.38)	(1,268.38)	0.0000	4.3300	(1,395.05)	0.00	0.1526	(0.4915)	0.0000	1	(0.3390)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(3,200)	1.5855	(5,073.54)	(5,073.54)	0.0000	4.3300	(1,395.05)	0.00	0.6102	(1.9661)	0.0000	1	(1.3558)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(6,400)	1.5855	(10,147.08)	(10,147.08)	0.0000	4.3300	(1,395.05)	0.00	1.2205	(3.9321)	0.0000	1	(2.7117)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(1,600)	1.5855	(2,536.77)	(2,536.77)	0.0000	4.3300	(1,395.05)	0.00	0.3051	(0.9830)	0.0000	1	(0.6779)	02/07/2025
600977.SH	01/06/2025	SDB3260122943	0	(4,100)	1.5855	(6,500.47)	(6,500.47)	0.0000	4.3300	(1,395.05)	0.00	0.7819	(2.5190)	0.0000	1	(1.7372)	02/07/2025
TOTAL CHINA FILM CO., LTD. CMN CLASS A SERIES NORTHBOUND												361.0869	(1,072.1229)	0.0000		(711.0360)	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND																	
000537.ZK	01/17/2025	SDB3262681187	0	(500)	1.1829	(622.72)	(591.43)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2385)	0.0000	1	(0.1636)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(300)	1.1829	(373.63)	(354.86)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1431)	0.0000	1	(0.0982)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,900)	1.1829	(2,366.34)	(2,247.42)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9064)	0.0000	1	(0.6218)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(3,700)	1.1829	(4,608.14)	(4,376.55)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.7651)	0.0000	1	(1.2108)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,600)	1.1829	(1,992.71)	(1,892.56)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7633)	0.0000	1	(0.5236)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,700)	1.1829	(2,117.25)	(2,010.85)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8110)	0.0000	1	(0.5563)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(5,500)	1.1829	(6,849.93)	(6,505.69)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6238)	0.0000	1	(1.7999)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(2,500)	1.1829	(3,113.61)	(2,957.13)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.1926)	0.0000	1	(0.8181)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(33,400)	1.1829	(41,597.76)	(39,507.26)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(15.9334)	0.0000	1	(10.9301)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(23,500)	1.1829	(29,267.89)	(27,797.02)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.2106)	0.0000	1	(7.6903)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(27,500)	1.1829	(34,249.65)	(32,528.43)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.1188)	0.0000	1	(8.9993)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(13,400)	1.1829	(16,688.92)	(15,850.22)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.3924)	0.0000	1	(4.3851)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(43,900)	1.1829	(54,674.90)	(51,927.20)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(20.9424)	0.0000	1	(14.3662)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(7,300)	1.1829	(9,091.73)	(8,634.82)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.4824)	0.0000	1	(2.3889)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,200)	1.1829	(1,494.53)	(1,419.42)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5725)	0.0000	1	(0.3927)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(3,800)	1.1829	(4,732.68)	(4,494.84)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.8128)	0.0000	1	(1.2435)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(34,200)	1.1829	(42,594.12)	(40,453.54)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.3150)	0.0000	1	(11.1919)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(18,800)	1.1829	(23,414.31)	(22,237.62)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(8.9685)	0.0000	1	(6.1523)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(4,700)	1.1829	(5,853.58)	(5,559.40)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.2421)	0.0000	1	(1.5381)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(37,400)	1.1829	(46,579.53)	(44,238.66)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(17.8416)	0.0000	1	(12.2391)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(22,500)	1.1829	(28,022.44)	(26,614.17)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.7336)	0.0000	1	(7.3631)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(36,400)	1.1829	(45,334.09)	(43,055.81)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.3645)	0.0000	1	(11.9118)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(5,900)	1.1829	(7,348.11)	(6,978.83)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8146)	0.0000	1	(1.9308)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(19,100)	1.1829	(23,787.94)	(22,592.47)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.1116)	0.0000	1	(6.2504)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(4,400)	1.1829	(5,479.94)	(5,204.55)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.0990)	0.0000	1	(1.4399)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(100)	1.1829	(124.54)	(118.29)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0477)	0.0000	1	(0.0327)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,800)	1.1829	(2,241.80)	(2,129.13)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8587)	0.0000	1	(0.5890)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(1,300)	1.1829	(1,619.07)	(1,537.71)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6202)	0.0000	1	(0.4254)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(400)	1.1829	(498.18)	(473.14)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1908)	0.0000	1	(0.1309)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(5,500)	1.1829	(6,849.93)	(6,505.69)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6238)	0.0000	1	(1.7999)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(3,000)	1.1829	(3,736.33)	(3,548.56)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4311)	0.0000	1	(0.9817)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/17/2025	SDB3262681187	0	(1,300)	1.1829	(1,619.07)	(1,537.71)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6202)	0.0000	1	(0.4254)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(2,300)	1.1829	(2,864.52)	(2,720.56)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.0972)	0.0000	1	(0.7527)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(9,700)	1.1829	(12,080.79)	(11,473.66)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.6274)	0.0000	1	(3.1743)	02/07/2025
000537.ZK	01/17/2025	SDB3262681187	0	(2,200)	1.1829	(2,739.97)	(2,602.27)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0495)	0.0000	1	(0.7199)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(500)	1.1694	(622.72)	(584.72)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2358)	0.0000	1	(0.1609)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(300)	1.1694	(373.63)	(350.83)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1415)	0.0000	1	(0.0966)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,900)	1.1694	(2,366.34)	(2,221.95)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.8961)	0.0000	1	(0.6115)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(3,700)	1.1694	(4,608.14)	(4,326.96)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.7451)	0.0000	1	(1.1908)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,600)	1.1694	(1,992.71)	(1,871.12)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7546)	0.0000	1	(0.5149)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,700)	1.1694	(2,117.25)	(1,988.06)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8018)	0.0000	1	(0.5471)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(5,500)	1.1694	(6,849.93)	(6,431.96)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.5940)	0.0000	1	(1.7701)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(2,500)	1.1694	(3,113.61)	(2,923.62)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.1791)	0.0000	1	(0.8046)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(33,400)	1.1694	(41,597.76)	(39,059.56)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(15.7528)	0.0000	1	(10.7495)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(23,500)	1.1694	(29,267.89)	(27,482.03)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.0836)	0.0000	1	(7.5633)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(27,500)	1.1694	(34,249.65)	(32,159.82)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(12.9701)	0.0000	1	(8.8507)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(13,400)	1.1694	(16,688.92)	(15,670.60)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.3200)	0.0000	1	(4.3127)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(43,900)	1.1694	(54,674.90)	(51,338.77)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(20.7050)	0.0000	1	(14.1289)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(7,300)	1.1694	(9,091.73)	(8,536.97)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.4430)	0.0000	1	(2.3494)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,200)	1.1694	(1,494.53)	(1,403.34)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5660)	0.0000	1	(0.3862)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(3,800)	1.1694	(4,732.68)	(4,443.90)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.7922)	0.0000	1	(1.2230)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(34,200)	1.1694	(42,594.12)	(39,995.12)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.1301)	0.0000	1	(11.0070)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(18,800)	1.1694	(23,414.31)	(21,965.62)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(8.8668)	0.0000	1	(6.0506)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(4,700)	1.1694	(5,853.58)	(5,496.41)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.2167)	0.0000	1	(1.5127)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(37,400)	1.1694	(46,579.53)	(43,737.36)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(17.6394)	0.0000	1	(12.0369)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(22,500)	1.1694	(28,022.44)	(26,312.58)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.6119)	0.0000	1	(7.2414)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(36,400)	1.1694	(45,334.09)	(42,567.91)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.1677)	0.0000	1	(11.7150)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(5,900)	1.1694	(7,348.11)	(6,899.74)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.7827)	0.0000	1	(1.8989)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(19,100)	1.1694	(23,787.94)	(22,336.46)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.0083)	0.0000	1	(6.1472)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(4,400)	1.1694	(5,479.94)	(5,145.57)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.0752)	0.0000	1	(1.4161)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(100)	1.1694	(124.54)	(116.94)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0472)	0.0000	1	(0.0322)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,800)	1.1694	(2,241.80)	(2,105.01)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8490)	0.0000	1	(0.5793)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,300)	1.1694	(1,619.07)	(1,520.28)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6131)	0.0000	1	(0.4184)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(400)	1.1694	(498.18)	(467.78)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1887)	0.0000	1	(0.1287)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(5,500)	1.1694	(6,849.93)	(6,431.96)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.5940)	0.0000	1	(1.7701)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(3,000)	1.1694	(3,736.33)	(3,508.34)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4149)	0.0000	1	(0.9655)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(1,300)	1.1694	(1,619.07)	(1,520.28)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6131)	0.0000	1	(0.4184)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(2,300)	1.1694	(2,864.52)	(2,689.73)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.0848)	0.0000	1	(0.7402)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(9,700)	1.1694	(12,080.79)	(11,343.65)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.5749)	0.0000	1	(3.1219)	02/07/2025
000537.ZK	01/16/2025	SDB3262681187	0	(2,200)	1.1694	(2,739.97)	(2,572.79)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0376)	0.0000	1	(0.7081)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(500)	1.1571	(622.72)	(578.53)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2333)	0.0000	1	(0.1584)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(300)	1.1571	(373.63)	(347.12)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1400)	0.0000	1	(0.0951)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,900)	1.1571	(2,366.34)	(2,198.41)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.8866)	0.0000	1	(0.6020)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(3,700)	1.1571	(4,608.14)	(4,281.12)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.7266)	0.0000	1	(1.1723)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,600)	1.1571	(1,992.71)	(1,851.30)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7466)	0.0000	1	(0.5070)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,700)	1.1571	(2,117.25)	(1,967.00)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.7933)	0.0000	1	(0.5386)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(5,500)	1.1571	(6,849.93)	(6,363.83)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.5665)	0.0000	1	(1.7427)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(2,500)	1.1571	(3,113.61)	(2,892.65)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.1666)	0.0000	1	(0.7921)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(33,400)	1.1571	(41,597.76)	(38,645.80)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(15.5859)	0.0000	1	(10.5827)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(23,500)	1.1571	(29,267.89)	(27,190.91)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(10.9662)	0.0000	1	(7.4459)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(27,500)	1.1571	(34,249.65)	(31,819.15)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(12.8327)	0.0000	1	(8.7133)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(13,400)	1.1571	(16,688.92)	(15,504.60)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.2530)	0.0000	1	(4.2457)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(43,900)	1.1571	(54,674.90)	(50,794.93)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(20.4857)	0.0000	1	(13.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/15/2025	SDB3262681187	0	(1,200)	1.1571	(1,494.53)	(1,388.47)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5600)	0.0000	1	(0.3802)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(3,800)	1.1571	(4,732.68)	(4,396.83)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.7733)	0.0000	1	(1.2040)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(34,200)	1.1571	(42,594.12)	(39,571.45)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(15.9593)	0.0000	1	(10.8361)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(18,800)	1.1571	(23,414.31)	(21,752.73)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(8.7729)	0.0000	1	(5.9567)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(4,700)	1.1571	(5,853.58)	(5,438.18)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.1932)	0.0000	1	(1.4892)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(37,400)	1.1571	(46,579.53)	(43,274.04)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(17.4525)	0.0000	1	(11.8500)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(22,500)	1.1571	(28,022.44)	(26,033.85)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.4995)	0.0000	1	(7.1290)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(36,400)	1.1571	(45,334.09)	(42,116.98)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(16.9859)	0.0000	1	(11.5332)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(5,900)	1.1571	(7,348.11)	(6,826.65)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.7532)	0.0000	1	(1.8694)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(19,100)	1.1571	(23,787.94)	(22,099.85)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(8.9129)	0.0000	1	(6.0518)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(4,400)	1.1571	(5,479.94)	(5,091.06)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.0532)	0.0000	1	(1.3941)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(100)	1.1571	(124.54)	(115.71)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0467)	0.0000	1	(0.0317)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,800)	1.1571	(2,241.80)	(2,082.71)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8400)	0.0000	1	(0.5703)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,300)	1.1571	(1,619.07)	(1,504.18)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6066)	0.0000	1	(0.4119)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(400)	1.1571	(498.18)	(462.82)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1867)	0.0000	1	(0.1267)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(5,500)	1.1571	(6,849.93)	(6,363.83)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.5665)	0.0000	1	(1.7427)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(3,000)	1.1571	(3,736.33)	(3,471.18)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.3999)	0.0000	1	(0.9505)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(1,300)	1.1571	(1,619.07)	(1,504.18)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6066)	0.0000	1	(0.4119)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(2,300)	1.1571	(2,864.52)	(2,661.24)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.0733)	0.0000	1	(0.7287)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(9,700)	1.1571	(12,080.79)	(11,223.48)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.5265)	0.0000	1	(3.0734)	02/07/2025
000537.ZK	01/15/2025	SDB3262681187	0	(2,200)	1.1571	(2,739.97)	(2,545.53)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0266)	0.0000	1	(0.6971)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(500)	1.1822	(622.72)	(591.10)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2384)	0.0000	1	(0.1635)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(300)	1.1822	(373.63)	(354.66)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1430)	0.0000	1	(0.0981)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,900)	1.1822	(2,366.34)	(2,246.20)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9059)	0.0000	1	(0.6213)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(3,700)	1.1822	(4,608.14)	(4,374.17)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.7641)	0.0000	1	(1.2099)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,600)	1.1822	(1,992.71)	(1,891.53)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7629)	0.0000	1	(0.5232)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,700)	1.1822	(2,117.25)	(2,009.75)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8105)	0.0000	1	(0.5559)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(5,500)	1.1822	(6,849.93)	(6,502.14)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6223)	0.0000	1	(1.7984)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(2,500)	1.1822	(3,113.61)	(2,955.52)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.1920)	0.0000	1	(0.8175)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(33,400)	1.1822	(41,597.76)	(39,485.75)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(15.9247)	0.0000	1	(10.9214)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(23,500)	1.1822	(29,267.89)	(27,781.89)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.2045)	0.0000	1	(7.6842)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(27,500)	1.1822	(34,249.65)	(32,510.72)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.1116)	0.0000	1	(8.9922)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(13,400)	1.1822	(16,688.92)	(15,841.59)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.3889)	0.0000	1	(4.3816)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(43,900)	1.1822	(54,674.90)	(51,898.93)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(20.9310)	0.0000	1	(14.3548)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(7,300)	1.1822	(9,091.73)	(8,630.12)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.4805)	0.0000	1	(2.3870)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,200)	1.1822	(1,494.53)	(1,418.65)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5721)	0.0000	1	(0.3924)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(3,800)	1.1822	(4,732.68)	(4,492.39)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.8118)	0.0000	1	(1.2426)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(34,200)	1.1822	(42,594.12)	(40,431.51)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.3061)	0.0000	1	(11.1830)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(18,800)	1.1822	(23,414.31)	(22,225.51)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(8.9636)	0.0000	1	(6.1474)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(4,700)	1.1822	(5,853.58)	(5,556.38)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.2409)	0.0000	1	(1.5368)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(37,400)	1.1822	(46,579.53)	(44,214.58)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(17.8318)	0.0000	1	(12.2294)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(22,500)	1.1822	(28,022.44)	(26,599.68)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.7277)	0.0000	1	(7.3572)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(36,400)	1.1822	(45,334.09)	(43,032.37)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.3550)	0.0000	1	(11.9024)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(5,900)	1.1822	(7,348.11)	(6,975.03)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8130)	0.0000	1	(1.9292)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(19,100)	1.1822	(23,787.94)	(22,580.17)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.1066)	0.0000	1	(6.2455)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(4,400)	1.1822	(5,479.94)	(5,201.72)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.0979)	0.0000	1	(1.4387)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(100)	1.1822	(124.54)	(118.22)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0477)	0.0000	1	(0.0327)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,800)	1.1822	(2,241.80)	(2,127.97)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8582)	0.0000	1	(0.5886)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(1,300)	1.1822	(1,619.07)	(1,536.87)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6198)	0.0000	1	(0.4251)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(400)	1.1822	(498.18)	(472.88)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1907)	0.0000	1	(0.1308)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(5,500)	1.1822	(6,849.93)	(6,502.14)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6223)	0.0000	1	(1.7984)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(3,000)	1.1822	(3,736.33)	(3,546.62)	0.0000	4.3300	(1,451.89)	0.00	0.44					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/14/2025	SDB3262681187	0	(2,300)	1.1822	(2,864.52)	(2,719.08)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.0966)	0.0000	1	(0.7521)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(9,700)	1.1822	(12,080.79)	(11,467.42)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.6248)	0.0000	1	(3.1718)	02/07/2025
000537.ZK	01/14/2025	SDB3262681187	0	(2,200)	1.1822	(2,739.97)	(2,600.86)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0489)	0.0000	1	(0.7194)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(500)	1.1991	(622.72)	(599.53)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2418)	0.0000	1	(0.1669)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(300)	1.1991	(373.63)	(359.72)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1451)	0.0000	1	(0.1001)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,900)	1.1991	(2,366.34)	(2,278.22)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9188)	0.0000	1	(0.6342)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(3,700)	1.1991	(4,608.14)	(4,436.54)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.7893)	0.0000	1	(1.2350)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,600)	1.1991	(1,992.71)	(1,918.50)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7737)	0.0000	1	(0.5341)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,700)	1.1991	(2,117.25)	(2,038.41)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8221)	0.0000	1	(0.5674)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(5,500)	1.1991	(6,849.93)	(6,594.85)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6597)	0.0000	1	(1.8358)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(2,500)	1.1991	(3,113.61)	(2,997.66)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.2090)	0.0000	1	(0.8345)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(33,400)	1.1991	(41,597.76)	(40,048.74)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(16.1517)	0.0000	1	(11.1485)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(23,500)	1.1991	(29,267.89)	(28,178.00)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.3643)	0.0000	1	(7.8440)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(27,500)	1.1991	(34,249.65)	(32,974.26)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.2986)	0.0000	1	(9.1791)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(13,400)	1.1991	(16,688.92)	(16,067.46)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.4800)	0.0000	1	(4.4727)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(43,900)	1.1991	(54,674.90)	(52,638.91)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(21.2294)	0.0000	1	(14.6532)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(7,300)	1.1991	(9,091.73)	(8,753.17)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.5302)	0.0000	1	(2.4366)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,200)	1.1991	(1,494.53)	(1,438.88)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5803)	0.0000	1	(0.4005)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(3,800)	1.1991	(4,732.68)	(4,556.44)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.8376)	0.0000	1	(1.2684)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(34,200)	1.1991	(42,594.12)	(41,007.99)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.5386)	0.0000	1	(11.4155)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(18,800)	1.1991	(23,414.31)	(22,542.40)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(9.0914)	0.0000	1	(6.2752)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(4,700)	1.1991	(5,853.58)	(5,635.60)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.2729)	0.0000	1	(1.5688)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(37,400)	1.1991	(46,579.53)	(44,844.99)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(18.0861)	0.0000	1	(12.4836)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(22,500)	1.1991	(28,022.44)	(26,978.94)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.8807)	0.0000	1	(7.5102)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(36,400)	1.1991	(45,334.09)	(43,645.93)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.6025)	0.0000	1	(12.1498)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(5,900)	1.1991	(7,348.11)	(7,074.48)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8532)	0.0000	1	(1.9693)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(19,100)	1.1991	(23,787.94)	(22,902.12)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.2365)	0.0000	1	(6.3753)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(4,400)	1.1991	(5,479.94)	(5,275.88)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.1278)	0.0000	1	(1.4687)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(100)	1.1991	(124.54)	(119.91)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0484)	0.0000	1	(0.0334)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,800)	1.1991	(2,241.80)	(2,158.32)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8705)	0.0000	1	(0.6008)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,300)	1.1991	(1,619.07)	(1,558.78)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6287)	0.0000	1	(0.4339)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(400)	1.1991	(498.18)	(479.63)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1934)	0.0000	1	(0.1335)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(5,500)	1.1991	(6,849.93)	(6,594.85)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6597)	0.0000	1	(1.8358)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(3,000)	1.1991	(3,736.33)	(3,597.19)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4508)	0.0000	1	(1.0014)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(1,300)	1.1991	(1,619.07)	(1,558.78)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6287)	0.0000	1	(0.4339)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(2,300)	1.1991	(2,864.52)	(2,757.85)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.1122)	0.0000	1	(0.7677)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(9,700)	1.1991	(12,080.79)	(11,630.92)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.6908)	0.0000	1	(3.2377)	02/07/2025
000537.ZK	01/13/2025	SDB3262681187	0	(2,200)	1.1991	(2,739.97)	(2,637.94)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0639)	0.0000	1	(0.7343)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(500)	1.2036	(622.72)	(601.79)	0.0000	4.3300	(1,451.89)	0.00	0.2247	(0.7281)	0.0000	3	(0.5034)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(300)	1.2036	(373.63)	(361.08)	0.0000	4.3300	(1,451.89)	0.00	0.1348	(0.4369)	0.0000	3	(0.3020)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,900)	1.2036	(2,366.34)	(2,286.82)	0.0000	4.3300	(1,451.89)	0.00	0.8539	(2.7668)	0.0000	3	(1.9130)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(3,700)	1.2036	(4,608.14)	(4,453.28)	0.0000	4.3300	(1,451.89)	0.00	1.6628	(5.3880)	0.0000	3	(3.7253)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,600)	1.2036	(1,992.71)	(1,925.74)	0.0000	4.3300	(1,451.89)	0.00	0.7190	(2.3300)	0.0000	3	(1.6109)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,700)	1.2036	(2,117.25)	(2,046.10)	0.0000	4.3300	(1,451.89)	0.00	0.7640	(2.4756)	0.0000	3	(1.7116)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(5,500)	1.2036	(6,849.93)	(6,619.73)	0.0000	4.3300	(1,451.89)	0.00	2.4717	(8.0093)	0.0000	3	(5.5376)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(2,500)	1.2036	(3,113.61)	(3,008.97)	0.0000	4.3300	(1,451.89)	0.00	1.1235	(3.6406)	0.0000	3	(2.5171)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(33,400)	1.2036	(41,597.76)	(40,199.84)	0.0000	4.3300	(1,451.89)	0.00	15.0099	(48.6381)	0.0000	3	(33.6282)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(23,500)	1.2036	(29,267.89)	(28,284.32)	0.0000	4.3300	(1,451.89)	0.00	10.5608	(34.2214)	0.0000	3	(23.6606)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(27,500)	1.2036	(34,249.65)	(33,098.67)	0.0000	4.3300	(1,451.89)	0.00	12.3584	(40.0463)	0.0000	3	(27.6879)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(13,400)	1.2036	(16,688.92)	(16,128.08)	0.0000	4.3300	(1,451.89)	0.00	6.0219	(19.5135)	0.0000	3	(13.4915)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(43,900)	1.2036	(54,674.90)	(52,837.51)	0.0000	4.3300	(1,451.89)	0.00	19.7285	(63.9285)	0.0000	3	(44.1999)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(7,300)	1.2036	(9,091.73)	(8,786.19)	0.0000	4.3300	(1,451.89)	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/10/2025	SDB3262681187	0	(3,800)	1.2036	(4,732.68)	(4,573.63)	0.0000	4.3300	(1,451.89)	0.00	1.7077	(5.5337)	0.0000	3	(3.8260)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(34,200)	1.2036	(42,594.12)	(41,162.71)	0.0000	4.3300	(1,451.89)	0.00	15.3694	(49.8030)	0.0000	3	(34.4337)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(18,800)	1.2036	(23,414.31)	(22,627.45)	0.0000	4.3300	(1,451.89)	0.00	8.4487	(27.3771)	0.0000	3	(18.9284)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(4,700)	1.2036	(5,853.58)	(5,656.86)	0.0000	4.3300	(1,451.89)	0.00	2.1122	(6.8443)	0.0000	3	(4.7321)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(37,400)	1.2036	(46,579.53)	(45,014.19)	0.0000	4.3300	(1,451.89)	0.00	16.8074	(54.4630)	0.0000	3	(37.6555)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(22,500)	1.2036	(28,022.44)	(27,080.73)	0.0000	4.3300	(1,451.89)	0.00	10.1114	(32.7652)	0.0000	3	(22.6537)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(36,400)	1.2036	(45,334.09)	(43,810.60)	0.0000	4.3300	(1,451.89)	0.00	16.3581	(53.0067)	0.0000	3	(36.6487)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(5,900)	1.2036	(7,348.11)	(7,101.17)	0.0000	4.3300	(1,451.89)	0.00	2.6514	(8.5918)	0.0000	3	(5.9403)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(19,100)	1.2036	(23,787.94)	(22,988.53)	0.0000	4.3300	(1,451.89)	0.00	8.5835	(27.8140)	0.0000	3	(19.2305)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(4,400)	1.2036	(5,479.94)	(5,295.79)	0.0000	4.3300	(1,451.89)	0.00	1.9773	(6.4074)	0.0000	3	(4.4301)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(100)	1.2036	(124.54)	(120.36)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1456)	0.0000	3	(0.1007)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,800)	1.2036	(2,241.80)	(2,166.46)	0.0000	4.3300	(1,451.89)	0.00	0.8089	(2.6212)	0.0000	3	(1.8123)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,300)	1.2036	(1,619.07)	(1,564.66)	0.0000	4.3300	(1,451.89)	0.00	0.5842	(1.8931)	0.0000	3	(1.3089)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(400)	1.2036	(498.18)	(481.44)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5825)	0.0000	3	(0.4027)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(5,500)	1.2036	(6,849.93)	(6,619.73)	0.0000	4.3300	(1,451.89)	0.00	2.4717	(8.0093)	0.0000	3	(5.5376)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(3,000)	1.2036	(3,736.33)	(3,610.76)	0.0000	4.3300	(1,451.89)	0.00	1.3482	(4.3687)	0.0000	3	(3.0205)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(1,300)	1.2036	(1,619.07)	(1,564.66)	0.0000	4.3300	(1,451.89)	0.00	0.5842	(1.8931)	0.0000	3	(1.3089)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(2,300)	1.2036	(2,864.52)	(2,768.25)	0.0000	4.3300	(1,451.89)	0.00	1.0336	(3.3493)	0.0000	3	(2.3157)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(9,700)	1.2036	(12,080.79)	(11,674.80)	0.0000	4.3300	(1,451.89)	0.00	4.3592	(14.1254)	0.0000	3	(9.7663)	02/07/2025
000537.ZK	01/10/2025	SDB3262681187	0	(2,200)	1.2036	(2,739.97)	(2,647.89)	0.0000	4.3300	(1,451.89)	0.00	0.9887	(3.2037)	0.0000	3	(2.2150)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(500)	1.2165	(622.72)	(608.26)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2453)	0.0000	1	(0.1704)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(300)	1.2165	(373.63)	(364.96)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1472)	0.0000	1	(0.1022)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,900)	1.2165	(2,366.34)	(2,311.40)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9322)	0.0000	1	(0.6476)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(3,700)	1.2165	(4,608.14)	(4,501.15)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.8153)	0.0000	1	(1.2611)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,600)	1.2165	(1,992.71)	(1,946.44)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7850)	0.0000	1	(0.5453)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,700)	1.2165	(2,117.25)	(2,068.10)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8341)	0.0000	1	(0.5794)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(5,500)	1.2165	(6,849.93)	(6,690.90)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6985)	0.0000	1	(1.8746)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(2,500)	1.2165	(3,113.61)	(3,041.32)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.2266)	0.0000	1	(0.8521)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(33,400)	1.2165	(41,597.76)	(40,632.04)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(16.3870)	0.0000	1	(11.3837)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(23,500)	1.2165	(29,267.89)	(28,588.41)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.5298)	0.0000	1	(8.0095)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(27,500)	1.2165	(34,249.65)	(33,454.52)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.4923)	0.0000	1	(9.3728)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(13,400)	1.2165	(16,688.92)	(16,301.48)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.5744)	0.0000	1	(4.5671)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(43,900)	1.2165	(54,674.90)	(53,405.58)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(21.5386)	0.0000	1	(14.9624)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(7,300)	1.2165	(9,091.73)	(8,880.65)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.5816)	0.0000	1	(2.4881)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,200)	1.2165	(1,494.53)	(1,459.83)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5888)	0.0000	1	(0.4090)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(3,800)	1.2165	(4,732.68)	(4,622.81)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.8644)	0.0000	1	(1.2952)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(34,200)	1.2165	(42,594.12)	(41,605.26)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.7795)	0.0000	1	(11.6564)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(18,800)	1.2165	(23,414.31)	(22,870.73)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(9.2238)	0.0000	1	(6.4076)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(4,700)	1.2165	(5,853.58)	(5,717.68)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.3060)	0.0000	1	(1.6019)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(37,400)	1.2165	(46,579.53)	(45,498.15)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(18.3495)	0.0000	1	(12.7470)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(22,500)	1.2165	(28,022.44)	(27,371.88)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(11.0391)	0.0000	1	(7.6687)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(36,400)	1.2165	(45,334.09)	(44,281.62)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.8589)	0.0000	1	(12.4062)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(5,900)	1.2165	(7,348.11)	(7,177.52)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8947)	0.0000	1	(2.0109)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(19,100)	1.2165	(23,787.94)	(23,235.68)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.3710)	0.0000	1	(6.5098)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(4,400)	1.2165	(5,479.94)	(5,352.72)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.1588)	0.0000	1	(1.4996)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(100)	1.2165	(124.54)	(121.65)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0491)	0.0000	1	(0.0341)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,800)	1.2165	(2,241.80)	(2,189.75)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8831)	0.0000	1	(0.6135)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,300)	1.2165	(1,619.07)	(1,581.49)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6378)	0.0000	1	(0.4431)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(400)	1.2165	(498.18)	(486.61)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1963)	0.0000	1	(0.1363)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(5,500)	1.2165	(6,849.93)	(6,690.90)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6985)	0.0000	1	(1.8746)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(3,000)	1.2165	(3,736.33)	(3,649.58)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4719)	0.0000	1	(1.0225)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(1,300)	1.2165	(1,619.07)	(1,581.49)	0.0000	4.3300	(1,451.89)	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/09/2025	SDB3262681187	0	(9,700)	1.2165	(12,080.79)	(11,800.32)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.7591)	0.0000	1	(3.3060)	02/07/2025
000537.ZK	01/09/2025	SDB3262681187	0	(2,200)	1.2165	(2,739.97)	(2,676.36)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0794)	0.0000	1	(0.7498)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(500)	1.2078	(622.72)	(603.88)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2435)	0.0000	1	(0.1686)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(300)	1.2078	(373.63)	(362.33)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1461)	0.0000	1	(0.1012)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,900)	1.2078	(2,366.34)	(2,294.73)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9255)	0.0000	1	(0.6409)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(3,700)	1.2078	(4,608.14)	(4,468.68)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.8022)	0.0000	1	(1.2480)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,600)	1.2078	(1,992.71)	(1,932.40)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7793)	0.0000	1	(0.5397)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,700)	1.2078	(2,117.25)	(2,053.18)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8281)	0.0000	1	(0.5734)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(5,500)	1.2078	(6,849.93)	(6,642.63)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6790)	0.0000	1	(1.8551)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(2,500)	1.2078	(3,113.61)	(3,019.38)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.2177)	0.0000	1	(0.8432)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(33,400)	1.2078	(41,597.76)	(40,338.88)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(16.2688)	0.0000	1	(11.2655)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(23,500)	1.2078	(29,267.89)	(28,382.15)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.4466)	0.0000	1	(7.9263)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(27,500)	1.2078	(34,249.65)	(33,213.15)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.3949)	0.0000	1	(9.2755)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(13,400)	1.2078	(16,688.92)	(16,183.86)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.5270)	0.0000	1	(4.5197)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(43,900)	1.2078	(54,674.90)	(53,020.27)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(21.3832)	0.0000	1	(14.8070)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(7,300)	1.2078	(9,091.73)	(8,816.58)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.5557)	0.0000	1	(2.4622)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,200)	1.2078	(1,494.53)	(1,449.30)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.5845)	0.0000	1	(0.4047)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(3,800)	1.2078	(4,732.68)	(4,589.45)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.8509)	0.0000	1	(1.2817)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(34,200)	1.2078	(42,594.12)	(41,305.08)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.6584)	0.0000	1	(11.5353)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(18,800)	1.2078	(23,414.31)	(22,705.72)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(9.1573)	0.0000	1	(6.3410)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(4,700)	1.2078	(5,853.58)	(5,676.43)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.2893)	0.0000	1	(1.5853)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(37,400)	1.2078	(46,579.53)	(45,169.89)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(18.2171)	0.0000	1	(12.6146)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(22,500)	1.2078	(28,022.44)	(27,174.40)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(10.9595)	0.0000	1	(7.5890)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(36,400)	1.2078	(45,334.09)	(43,962.14)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.7300)	0.0000	1	(12.2773)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(5,900)	1.2078	(7,348.11)	(7,125.73)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8738)	0.0000	1	(1.9900)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(19,100)	1.2078	(23,787.94)	(23,068.04)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.3034)	0.0000	1	(6.4422)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(4,400)	1.2078	(5,479.94)	(5,314.10)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.1432)	0.0000	1	(1.4841)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(100)	1.2078	(124.54)	(120.78)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0487)	0.0000	1	(0.0337)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,800)	1.2078	(2,241.80)	(2,173.95)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8768)	0.0000	1	(0.6071)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,300)	1.2078	(1,619.07)	(1,570.08)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6332)	0.0000	1	(0.4385)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(400)	1.2078	(498.18)	(483.10)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1948)	0.0000	1	(0.1349)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(5,500)	1.2078	(6,849.93)	(6,642.63)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.6790)	0.0000	1	(1.8551)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(3,000)	1.2078	(3,736.33)	(3,623.25)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4613)	0.0000	1	(1.0119)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(1,300)	1.2078	(1,619.07)	(1,570.08)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6332)	0.0000	1	(0.4385)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(2,300)	1.2078	(2,864.52)	(2,777.83)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.1203)	0.0000	1	(0.7758)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(9,700)	1.2078	(12,080.79)	(11,715.18)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.7248)	0.0000	1	(3.2717)	02/07/2025
000537.ZK	01/08/2025	SDB3262681187	0	(2,200)	1.2078	(2,739.97)	(2,657.05)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0716)	0.0000	1	(0.7420)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(500)	1.2175	(622.72)	(608.75)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2455)	0.0000	1	(0.1706)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(300)	1.2175	(373.63)	(365.25)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1473)	0.0000	1	(0.1024)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,900)	1.2175	(2,366.34)	(2,313.26)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9329)	0.0000	1	(0.6483)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(3,700)	1.2175	(4,608.14)	(4,504.76)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.8168)	0.0000	1	(1.2625)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,600)	1.2175	(1,992.71)	(1,948.01)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.7856)	0.0000	1	(0.5460)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,700)	1.2175	(2,117.25)	(2,069.76)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8347)	0.0000	1	(0.5801)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(5,500)	1.2175	(6,849.93)	(6,696.27)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.7006)	0.0000	1	(1.8767)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(2,500)	1.2175	(3,113.61)	(3,043.76)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.2276)	0.0000	1	(0.8531)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(33,400)	1.2175	(41,597.76)	(40,664.63)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(16.4001)	0.0000	1	(11.3968)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(23,500)	1.2175	(29,267.89)	(28,611.34)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.5390)	0.0000	1	(8.0187)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(27,500)	1.2175	(34,249.65)	(33,481.36)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.5031)	0.0000	1	(9.3836)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(13,400)	1.2175	(16,688.92)	(16,314.55)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.5797)	0.0000	1	(4.5724)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(43,900)	1.2175	(54,674.90)	(53,448.43)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(21.5559)	0.0000	1	(14.9797)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(7,300)	1.2175	(9,091.73)	(8,887.78)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.5845)	0.0000	1	(2.4909)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,200)	1.2175	(1,494.53)	(1,461.00)	0.0000	4.3300	(1,451.89)	0.00	0.1798					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/07/2025	SDB3262681187	0	(34,200)	1.2175	(42,594.12)	(41,638.64)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(16.7930)	0.0000	1	(11.6698)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(18,800)	1.2175	(23,414.31)	(22,889.08)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(9.2312)	0.0000	1	(6.4150)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(4,700)	1.2175	(5,853.58)	(5,722.27)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.3078)	0.0000	1	(1.6037)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(37,400)	1.2175	(46,579.53)	(45,534.65)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(18.3642)	0.0000	1	(12.7617)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(22,500)	1.2175	(28,022.44)	(27,393.84)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(11.0480)	0.0000	1	(7.6775)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(36,400)	1.2175	(45,334.09)	(44,317.15)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(17.8732)	0.0000	1	(12.4205)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(5,900)	1.2175	(7,348.11)	(7,183.27)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.8970)	0.0000	1	(2.0132)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(19,100)	1.2175	(23,787.94)	(23,254.33)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.3785)	0.0000	1	(6.5174)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(4,400)	1.2175	(5,479.94)	(5,357.02)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.1605)	0.0000	1	(1.5014)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(100)	1.2175	(124.54)	(121.75)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0491)	0.0000	1	(0.0341)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,800)	1.2175	(2,241.80)	(2,191.51)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.8838)	0.0000	1	(0.6142)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,300)	1.2175	(1,619.07)	(1,582.76)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6383)	0.0000	1	(0.4436)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(400)	1.2175	(498.18)	(487.00)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.1964)	0.0000	1	(0.1365)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(5,500)	1.2175	(6,849.93)	(6,696.27)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.7006)	0.0000	1	(1.8767)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(3,000)	1.2175	(3,736.33)	(3,652.51)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.4731)	0.0000	1	(1.0237)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(1,300)	1.2175	(1,619.07)	(1,582.76)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6383)	0.0000	1	(0.4436)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(2,300)	1.2175	(2,864.52)	(2,800.26)	0.0000	4.3300	(1,451.89)	0.00	0.3445	(1.1294)	0.0000	1	(0.7848)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(9,700)	1.2175	(12,080.79)	(11,809.79)	0.0000	4.3300	(1,451.89)	0.00	1.4531	(4.7629)	0.0000	1	(3.3099)	02/07/2025
000537.ZK	01/07/2025	SDB3262681187	0	(2,200)	1.2175	(2,739.97)	(2,678.51)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.0802)	0.0000	1	(0.7507)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(500)	1.2454	(622.72)	(622.72)	0.0000	4.3300	(1,451.89)	0.00	0.0749	(0.2511)	0.0000	1	(0.1762)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(300)	1.2454	(373.63)	(373.63)	0.0000	4.3300	(1,451.89)	0.00	0.0449	(0.1507)	0.0000	1	(0.1057)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,900)	1.2454	(2,366.34)	(2,366.34)	0.0000	4.3300	(1,451.89)	0.00	0.2846	(0.9544)	0.0000	1	(0.6697)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(3,700)	1.2454	(4,608.14)	(4,608.14)	0.0000	4.3300	(1,451.89)	0.00	0.5543	(1.8585)	0.0000	1	(1.3042)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,600)	1.2454	(1,992.71)	(1,992.71)	0.0000	4.3300	(1,451.89)	0.00	0.2397	(0.8037)	0.0000	1	(0.5640)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,700)	1.2454	(2,117.25)	(2,117.25)	0.0000	4.3300	(1,451.89)	0.00	0.2547	(0.8539)	0.0000	1	(0.5992)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(5,500)	1.2454	(6,849.93)	(6,849.93)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.7626)	0.0000	1	(1.9387)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(2,500)	1.2454	(3,113.61)	(3,113.61)	0.0000	4.3300	(1,451.89)	0.00	0.3745	(1.2557)	0.0000	1	(0.8812)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(33,400)	1.2454	(41,597.76)	(41,597.76)	0.0000	4.3300	(1,451.89)	0.00	5.0033	(16.7765)	0.0000	1	(11.7732)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(23,500)	1.2454	(29,267.89)	(29,267.89)	0.0000	4.3300	(1,451.89)	0.00	3.5203	(11.8038)	0.0000	1	(8.2835)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(27,500)	1.2454	(34,249.65)	(34,249.65)	0.0000	4.3300	(1,451.89)	0.00	4.1195	(13.8130)	0.0000	1	(9.6935)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(13,400)	1.2454	(16,688.92)	(16,688.92)	0.0000	4.3300	(1,451.89)	0.00	2.0073	(6.7307)	0.0000	1	(4.7234)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(43,900)	1.2454	(54,674.90)	(54,674.90)	0.0000	4.3300	(1,451.89)	0.00	6.5762	(22.0505)	0.0000	1	(15.4743)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(7,300)	1.2454	(9,091.73)	(9,091.73)	0.0000	4.3300	(1,451.89)	0.00	1.0935	(3.6667)	0.0000	1	(2.5732)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,200)	1.2454	(1,494.53)	(1,494.53)	0.0000	4.3300	(1,451.89)	0.00	0.1798	(0.6027)	0.0000	1	(0.4230)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(3,800)	1.2454	(4,732.68)	(4,732.68)	0.0000	4.3300	(1,451.89)	0.00	0.5692	(1.9087)	0.0000	1	(1.3395)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(34,200)	1.2454	(42,594.12)	(42,594.12)	0.0000	4.3300	(1,451.89)	0.00	5.1231	(17.1783)	0.0000	1	(12.0552)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(18,800)	1.2454	(23,414.31)	(23,414.31)	0.0000	4.3300	(1,451.89)	0.00	2.8162	(9.4430)	0.0000	1	(6.6268)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(4,700)	1.2454	(5,853.58)	(5,853.58)	0.0000	4.3300	(1,451.89)	0.00	0.7041	(2.3608)	0.0000	1	(1.6567)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(37,400)	1.2454	(46,579.53)	(46,579.53)	0.0000	4.3300	(1,451.89)	0.00	5.6025	(18.7856)	0.0000	1	(13.1831)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(22,500)	1.2454	(28,022.44)	(28,022.44)	0.0000	4.3300	(1,451.89)	0.00	3.3705	(11.3015)	0.0000	1	(7.9310)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(36,400)	1.2454	(45,334.09)	(45,334.09)	0.0000	4.3300	(1,451.89)	0.00	5.4527	(18.2833)	0.0000	1	(12.8307)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(5,900)	1.2454	(7,348.11)	(7,348.11)	0.0000	4.3300	(1,451.89)	0.00	0.8838	(2.9635)	0.0000	1	(2.0797)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(19,100)	1.2454	(23,787.94)	(23,787.94)	0.0000	4.3300	(1,451.89)	0.00	2.8612	(9.5937)	0.0000	1	(6.7326)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(4,400)	1.2454	(5,479.94)	(5,479.94)	0.0000	4.3300	(1,451.89)	0.00	0.6591	(2.2101)	0.0000	1	(1.5510)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(100)	1.2454	(124.54)	(124.54)	0.0000	4.3300	(1,451.89)	0.00	0.0150	(0.0502)	0.0000	1	(0.0352)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,800)	1.2454	(2,241.80)	(2,241.80)	0.0000	4.3300	(1,451.89)	0.00	0.2696	(0.9041)	0.0000	1	(0.6345)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,300)	1.2454	(1,619.07)	(1,619.07)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6530)	0.0000	1	(0.4582)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(400)	1.2454	(498.18)	(498.18)	0.0000	4.3300	(1,451.89)	0.00	0.0599	(0.2009)	0.0000	1	(0.1410)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(5,500)	1.2454	(6,849.93)	(6,849.93)	0.0000	4.3300	(1,451.89)	0.00	0.8239	(2.7626)	0.0000	1	(1.9387)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(3,000)	1.2454	(3,736.33)	(3,736.33)	0.0000	4.3300	(1,451.89)	0.00	0.4494	(1.5069)	0.0000	1	(1.0575)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(1,300)	1.2454	(1,619.07)	(1,619.07)	0.0000	4.3300	(1,451.89)	0.00	0.1947	(0.6530)	0.0000	1	(0.4582)	02/07/2025
000537.ZK	01/06/2025	SDB3262681187	0	(2,300)	1.2454	(2,864.52)	(2,864.52)	0.0000	4.3300	(1,451.89)	0.00	0.3					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000537.ZK	01/06/2025	SDB3262681187	0	(2,200)	1.2454	(2,739.97)	(2,739.97)	0.0000	4.3300	(1,451.89)	0.00	0.3296	(1.1050)	0.0000	1	(0.7755)	02/07/2025
TOTAL CHINA GREEN ELECTRICITY INVESTMENT OF TIANJIN CO LTD CMN CLASS A SERIES NORTHBOUND												687.9369	(2,220.7937)	0.0000		(1,532.8568)	
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000039.ZK	01/17/2025	SDB3260123417	0	(500)	1.0318	(501.12)	(515.88)	0.0000	4.3300	(1,760.81)	0.00	0.0603	(0.2523)	0.0000	1	(0.1921)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(2,600)	1.0318	(2,758.82)	(2,682.58)	0.0000	4.3300	(1,760.81)	0.00	0.3318	(1.3121)	0.0000	1	(0.9803)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(500)	1.0318	(530.54)	(515.88)	0.0000	4.3300	(1,760.81)	0.00	0.0638	(0.2523)	0.0000	1	(0.1885)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(200)	1.0318	(212.22)	(206.35)	0.0000	4.3300	(1,760.81)	0.00	0.0255	(0.1009)	0.0000	1	(0.0754)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(100)	1.0318	(106.11)	(103.18)	0.0000	4.3300	(1,760.81)	0.00	0.0128	(0.0505)	0.0000	1	(0.0377)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(50,200)	1.0318	(53,266.42)	(51,794.50)	0.0000	4.3300	(1,760.81)	0.00	6.4068	(25.3334)	0.0000	1	(18.9266)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(3,600)	1.0318	(3,819.90)	(3,714.35)	0.0000	4.3300	(1,760.81)	0.00	0.4594	(1.8167)	0.0000	1	(1.3573)	02/07/2025
000039.ZK	01/17/2025	SDB3260123417	0	(600)	1.0318	(636.65)	(619.06)	0.0000	4.3300	(1,760.81)	0.00	0.0766	(0.3028)	0.0000	1	(0.2262)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(500)	0.9995	(501.12)	(499.74)	0.0000	4.3300	(1,760.81)	0.00	0.0603	(0.2444)	0.0000	1	(0.1842)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(2,600)	0.9995	(2,758.82)	(2,598.62)	0.0000	4.3300	(1,760.81)	0.00	0.3318	(1.2710)	0.0000	1	(0.9392)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(500)	0.9995	(530.54)	(499.74)	0.0000	4.3300	(1,760.81)	0.00	0.0638	(0.2444)	0.0000	1	(0.1806)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(200)	0.9995	(212.22)	(199.89)	0.0000	4.3300	(1,760.81)	0.00	0.0255	(0.0978)	0.0000	1	(0.0722)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(100)	0.9995	(106.11)	(99.95)	0.0000	4.3300	(1,760.81)	0.00	0.0128	(0.0489)	0.0000	1	(0.0361)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(50,200)	0.9995	(53,266.42)	(50,173.39)	0.0000	4.3300	(1,760.81)	0.00	6.4068	(24.5404)	0.0000	1	(18.1337)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(3,600)	0.9995	(3,819.90)	(3,598.09)	0.0000	4.3300	(1,760.81)	0.00	0.4594	(1.7599)	0.0000	1	(1.3004)	02/07/2025
000039.ZK	01/16/2025	SDB3260123417	0	(600)	0.9995	(636.65)	(599.68)	0.0000	4.3300	(1,760.81)	0.00	0.0766	(0.2933)	0.0000	1	(0.2167)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(500)	0.9966	(501.12)	(498.31)	0.0000	4.3300	(1,760.81)	0.00	0.0603	(0.2437)	0.0000	1	(0.1835)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(2,600)	0.9966	(2,758.82)	(2,591.21)	0.0000	4.3300	(1,760.81)	0.00	0.3318	(1.2674)	0.0000	1	(0.9356)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(500)	0.9966	(530.54)	(498.31)	0.0000	4.3300	(1,760.81)	0.00	0.0638	(0.2437)	0.0000	1	(0.1799)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(200)	0.9966	(212.22)	(199.32)	0.0000	4.3300	(1,760.81)	0.00	0.0255	(0.0975)	0.0000	1	(0.0720)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(100)	0.9966	(106.11)	(99.66)	0.0000	4.3300	(1,760.81)	0.00	0.0128	(0.0487)	0.0000	1	(0.0360)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(50,200)	0.9966	(53,266.42)	(50,030.37)	0.0000	4.3300	(1,760.81)	0.00	6.4068	(24.4705)	0.0000	1	(18.0637)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(3,600)	0.9966	(3,819.90)	(3,587.84)	0.0000	4.3300	(1,760.81)	0.00	0.4594	(1.7549)	0.0000	1	(1.2954)	02/07/2025
000039.ZK	01/15/2025	SDB3260123417	0	(600)	0.9966	(636.65)	(597.97)	0.0000	4.3300	(1,760.81)	0.00	0.0766	(0.2925)	0.0000	1	(0.2159)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(2,600)	1.0067	(2,758.82)	(2,617.46)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.2863)	0.0000	1	(0.9544)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(500)	1.0067	(530.54)	(503.36)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2474)	0.0000	1	(0.1835)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(200)	1.0067	(212.22)	(201.34)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.0989)	0.0000	1	(0.0734)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(100)	1.0067	(106.11)	(100.67)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0495)	0.0000	1	(0.0367)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(50,200)	1.0067	(53,266.42)	(50,537.04)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(24.8350)	0.0000	1	(18.4282)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(3,600)	1.0067	(3,819.90)	(3,624.17)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.7810)	0.0000	1	(1.3215)	02/07/2025
000039.ZK	01/14/2025	SDB3260123417	0	(600)	1.0067	(636.65)	(604.03)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.2968)	0.0000	1	(0.2203)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(2,600)	1.0208	(2,758.82)	(2,654.00)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.3042)	0.0000	1	(0.9724)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(500)	1.0208	(530.54)	(510.38)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2508)	0.0000	1	(0.1870)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(200)	1.0208	(212.22)	(204.15)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.1003)	0.0000	1	(0.0748)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(100)	1.0208	(106.11)	(102.08)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0502)	0.0000	1	(0.0374)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(50,200)	1.0208	(53,266.42)	(51,242.60)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(25.1817)	0.0000	1	(18.7750)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(3,600)	1.0208	(3,819.90)	(3,674.77)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.8059)	0.0000	1	(1.3464)	02/07/2025
000039.ZK	01/13/2025	SDB3260123417	0	(600)	1.0208	(636.65)	(612.46)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3010)	0.0000	1	(0.2244)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(2,600)	1.0237	(2,758.82)	(2,661.52)	0.0000	4.3300	(1,769.12)	0.00	0.9955	(3.9238)	0.0000	3	(2.9283)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(500)	1.0237	(530.54)	(511.83)	0.0000	4.3300	(1,769.12)	0.00	0.1914	(0.7546)	0.0000	3	(0.5631)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(200)	1.0237	(212.22)	(204.73)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3018)	0.0000	3	(0.2253)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(100)	1.0237	(106.11)	(102.37)	0.0000	4.3300	(1,769.12)	0.00	0.0383	(0.1509)	0.0000	3	(0.1126)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(50,200)	1.0237	(53,266.42)	(51,387.88)	0.0000	4.3300	(1,769.12)	0.00	19.2203	(75.7593)	0.0000	3	(56.5390)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(3,600)	1.0237	(3,819.90)	(3,685.19)	0.0000	4.3300	(1,769.12)	0.00	1.3783	(5.4329)	0.0000	3	(4.0546)	02/07/2025
000039.ZK	01/10/2025	SDB3260123417	0	(600)	1.0237	(636.65)	(614.20)	0.0000	4.3300	(1,769.12)	0.00	0.2297	(0.9055)	0.0000	3	(0.6758)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(2,600)	1.0276	(2,758.82)	(2,671.74)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.3130)	0.0000	1	(0.9811)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(500)	1.0276	(530.54)	(513.80)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2525)	0.0000	1	(0.1887)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(200)	1.0276	(212.22)	(205.52)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.1010)	0.0000	1	(0.0755)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(100)	1.0276	(106.11)	(102.76)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0505)	0.0000	1	(0.0377)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000039.ZK	01/09/2025	SDB3260123417	0	(50,200)	1.0276	(53,266.42)	(51,585.17)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(25.3501)	0.0000	1	(18.9433)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(3,600)	1.0276	(3,819.90)	(3,699.33)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.8179)	0.0000	1	(1.3585)	02/07/2025
000039.ZK	01/09/2025	SDB3260123417	0	(600)	1.0276	(636.65)	(618.56)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3030)	0.0000	1	(0.2264)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(2,600)	1.0196	(2,758.82)	(2,651.05)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.3028)	0.0000	1	(0.9710)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(500)	1.0196	(530.54)	(509.82)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2505)	0.0000	1	(0.1867)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(200)	1.0196	(212.22)	(203.93)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.1002)	0.0000	1	(0.0747)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(100)	1.0196	(106.11)	(101.96)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0501)	0.0000	1	(0.0373)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(50,200)	1.0196	(53,266.42)	(51,185.73)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(25.1538)	0.0000	1	(18.7470)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(3,600)	1.0196	(3,819.90)	(3,670.69)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.8039)	0.0000	1	(1.3444)	02/07/2025
000039.ZK	01/08/2025	SDB3260123417	0	(600)	1.0196	(636.65)	(611.78)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3006)	0.0000	1	(0.2241)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(2,600)	1.0317	(2,758.82)	(2,682.33)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.3182)	0.0000	1	(0.9863)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(500)	1.0317	(530.54)	(515.83)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2535)	0.0000	1	(0.1897)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(200)	1.0317	(212.22)	(206.33)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.1014)	0.0000	1	(0.0759)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(100)	1.0317	(106.11)	(103.17)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0507)	0.0000	1	(0.0379)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(50,200)	1.0317	(53,266.42)	(51,789.68)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(25.4506)	0.0000	1	(19.0438)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(3,600)	1.0317	(3,819.90)	(3,714.00)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.8251)	0.0000	1	(1.3657)	02/07/2025
000039.ZK	01/07/2025	SDB3260123417	0	(600)	1.0317	(636.65)	(619.00)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3042)	0.0000	1	(0.2276)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(2,600)	1.0611	(2,758.82)	(2,758.82)	0.0000	4.3300	(1,769.12)	0.00	0.3318	(1.3557)	0.0000	1	(1.0239)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(500)	1.0611	(530.54)	(530.54)	0.0000	4.3300	(1,769.12)	0.00	0.0638	(0.2607)	0.0000	1	(0.1969)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(200)	1.0611	(212.22)	(212.22)	0.0000	4.3300	(1,769.12)	0.00	0.0255	(0.1043)	0.0000	1	(0.0788)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(100)	1.0611	(106.11)	(106.11)	0.0000	4.3300	(1,769.12)	0.00	0.0128	(0.0521)	0.0000	1	(0.0394)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(50,200)	1.0611	(53,266.42)	(53,266.42)	0.0000	4.3300	(1,769.12)	0.00	6.4068	(26.1763)	0.0000	1	(19.7695)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(3,600)	1.0611	(3,819.90)	(3,819.90)	0.0000	4.3300	(1,769.12)	0.00	0.4594	(1.8772)	0.0000	1	(1.4177)	02/07/2025
000039.ZK	01/06/2025	SDB3260123417	0	(600)	1.0611	(636.65)	(636.65)	0.0000	4.3300	(1,769.12)	0.00	0.0766	(0.3129)	0.0000	1	(0.2363)	02/07/2025
TOTAL CHINA INTERNATIONAL MARINE CONTAINERS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND												88.7014	(348.7506)	0.0000		(260.0492)	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND																	
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(26,300)	1.5762	(40,907.99)	(41,454.82)	0.0000	4.3300	(721.03)	0.00	4.9203	(8.3028)	0.0000	1	(3.3825)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(34,700)	1.5762	(53,973.66)	(54,695.15)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.9547)	0.0000	1	(4.4629)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(3,000)	1.5762	(4,666.31)	(4,728.69)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.9471)	0.0000	1	(0.3858)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(13,800)	1.5762	(21,465.03)	(21,751.96)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.3566)	0.0000	1	(1.7749)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(6,100)	1.5762	(9,488.17)	(9,615.00)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.9258)	0.0000	1	(0.7845)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(12,200)	1.5762	(18,976.33)	(19,229.99)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.8515)	0.0000	1	(1.5691)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(36,600)	1.5762	(56,928.99)	(57,689.98)	0.0000	4.3300	(721.03)	0.00	6.8473	(11.5545)	0.0000	1	(4.7072)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(2,500)	1.5762	(3,888.59)	(3,940.57)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7892)	0.0000	1	(0.3215)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(2,800)	1.5762	(4,355.22)	(4,413.44)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8840)	0.0000	1	(0.3601)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(300)	1.5762	(466.63)	(472.87)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0947)	0.0000	1	(0.0386)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(900)	1.5762	(1,399.89)	(1,418.61)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2841)	0.0000	1	(0.1158)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(21,900)	1.5762	(34,064.07)	(34,519.42)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.9138)	0.0000	1	(2.8166)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(30,200)	1.5762	(46,974.20)	(47,602.12)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.5341)	0.0000	1	(3.8841)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(200)	1.5762	(311.09)	(315.25)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0631)	0.0000	1	(0.0257)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(8,400)	1.5762	(13,065.67)	(13,240.32)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.6519)	0.0000	1	(1.0804)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,900)	1.5762	(2,955.33)	(2,994.84)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5998)	0.0000	1	(0.2444)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(15,200)	1.5762	(23,642.64)	(23,958.68)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.7986)	0.0000	1	(1.9549)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(4,400)	1.5762	(6,843.92)	(6,935.41)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3891)	0.0000	1	(0.5659)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(88,700)	1.5762	(137,967.26)	(139,811.51)	0.0000	4.3300	(721.03)	0.00	16.5944	(28.0024)	0.0000	1	(11.4080)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,100)	1.5762	(1,710.98)	(1,733.85)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3473)	0.0000	1	(0.1415)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(3,600)	1.5762	(5,599.57)	(5,674.42)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.1365)	0.0000	1	(0.4630)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,500)	1.5762	(2,333.16)	(2,364.34)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4735)	0.0000	1	(0.1929)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(18,500)	1.5762	(28,775.58)	(29,160.24)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.8404)	0.0000	1	(2.3793)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(8,300)	1.5762	(12,910.13)	(13,082.70)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.6203)	0.0000	1	(1.0675)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,500)	1.5762	(2,333.16)	(2,364.34)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4735)	0.0000	1	(0.1929)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(59,100)	1.5762	(91,926.33)	(93,155.13)	0.0000	4.3300	(721.03)	0.00	11.0567	(18.6577)	0.0000	1	(7.6010)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,600)	1.5762	(2,488.70)	(2,521.97)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.5051)	0.0000	1	(0.2058)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(8,900)	1.5762	(13,843.39)	(14,028.44)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.8097)	0.0000	1	(1.1447)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(7,500)	1.5762	(11,665.78)	(11,821.72)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.3677)	0.0000	1	(0.9646)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(400)	1.5762	(622.17)	(630.49)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1263)	0.0000	1	(0.0514)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(800)	1.5762	(1,244.35)	(1,260.98)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2526)	0.0000	1	(0.1029)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(8,200)	1.5762	(12,754.58)	(12,925.08)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.5887)	0.0000	1	(1.0546)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(3,100)	1.5762	(4,821.85)	(4,886.31)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9787)	0.0000	1	(0.3987)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(16,700)	1.5762	(25,975.80)	(26,323.02)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.2722)	0.0000	1	(2.1478)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(60,400)	1.5762	(93,948.39)	(95,204.23)	0.0000	4.3300	(721.03)	0.00	11.2999	(19.0681)	0.0000	1	(7.7682)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(27,000)	1.5762	(41,996.80)	(42,558.18)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.5238)	0.0000	1	(3.4726)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(34,000)	1.5762	(52,884.86)	(53,591.79)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.7337)	0.0000	1	(4.3728)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(43,700)	1.5762	(67,972.60)	(68,881.21)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.7960)	0.0000	1	(5.6204)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(1,100)	1.5762	(1,710.98)	(1,733.85)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3473)	0.0000	1	(0.1415)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(2,400)	1.5762	(3,733.05)	(3,782.95)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7577)	0.0000	1	(0.3087)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(200)	1.5762	(311.09)	(315.25)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0631)	0.0000	1	(0.0257)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(4,500)	1.5762	(6,999.47)	(7,093.03)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.4206)	0.0000	1	(0.5788)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(32,800)	1.5762	(51,018.33)	(51,700.31)	0.0000	4.3300	(721.03)	0.00	6.1364	(10.3549)	0.0000	1	(4.2185)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(100)	1.5762	(155.54)	(157.62)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0316)	0.0000	1	(0.0129)	02/07/2025
600176.SH	01/17/2025	SDB3260123583	0	(9,400)	1.5762	(14,621.11)	(14,816.55)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.9676)	0.0000	1	(1.2090)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(26,300)	1.4958	(40,907.99)	(39,339.67)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.8792)	0.0000	1	(2.9589)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(34,700)	1.4958	(53,973.66)	(51,904.43)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.3958)	0.0000	1	(3.9039)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(3,000)	1.4958	(4,666.31)	(4,487.41)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.8988)	0.0000	1	(0.3375)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(13,800)	1.4958	(21,465.03)	(20,642.11)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1343)	0.0000	1	(1.5526)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(6,100)	1.4958	(9,488.17)	(9,124.41)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8275)	0.0000	1	(0.6863)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(12,200)	1.4958	(18,976.33)	(18,248.82)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6550)	0.0000	1	(1.3726)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(36,600)	1.4958	(56,928.99)	(54,746.46)	0.0000	4.3300	(721.03)	0.00	6.8473	(10.9650)	0.0000	1	(4.1177)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(2,500)	1.4958	(3,888.59)	(3,739.51)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7490)	0.0000	1	(0.2813)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(2,800)	1.4958	(4,355.22)	(4,188.25)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8389)	0.0000	1	(0.3150)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(300)	1.4958	(466.63)	(448.74)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0899)	0.0000	1	(0.0338)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(900)	1.4958	(1,399.89)	(1,346.22)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2696)	0.0000	1	(0.1013)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(21,900)	1.4958	(34,064.07)	(32,758.13)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.5610)	0.0000	1	(2.4639)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(30,200)	1.4958	(46,974.20)	(45,173.31)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.0476)	0.0000	1	(3.3977)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(200)	1.4958	(311.09)	(299.16)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0599)	0.0000	1	(0.0225)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(8,400)	1.4958	(13,065.67)	(12,564.76)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5166)	0.0000	1	(0.9450)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,900)	1.4958	(2,955.33)	(2,842.03)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5692)	0.0000	1	(0.2138)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(15,200)	1.4958	(23,642.64)	(22,736.24)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.5538)	0.0000	1	(1.7101)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(4,400)	1.4958	(6,843.92)	(6,581.54)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3182)	0.0000	1	(0.4950)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(88,700)	1.4958	(137,967.26)	(132,677.90)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.5736)	0.0000	1	(9.9792)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,100)	1.4958	(1,710.98)	(1,645.39)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3295)	0.0000	1	(0.1238)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(3,600)	1.4958	(5,599.57)	(5,384.90)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0785)	0.0000	1	(0.4050)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,500)	1.4958	(2,333.16)	(2,243.71)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4494)	0.0000	1	(0.1688)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/16/2025	SDB3260123583	0	(18,500)	1.4958	(28,775.58)	(27,672.39)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.5424)	0.0000	1	(2.0813)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(8,300)	1.4958	(12,910.13)	(12,415.18)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.4866)	0.0000	1	(0.9338)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,500)	1.4958	(2,333.16)	(2,243.71)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4494)	0.0000	1	(0.1688)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(59,100)	1.4958	(91,926.33)	(88,402.08)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.7058)	0.0000	1	(6.6491)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,600)	1.4958	(2,488.70)	(2,393.29)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4793)	0.0000	1	(0.1800)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(8,900)	1.4958	(13,843.39)	(13,312.66)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6663)	0.0000	1	(1.0013)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(7,500)	1.4958	(11,665.78)	(11,218.54)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2469)	0.0000	1	(0.8438)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(400)	1.4958	(622.17)	(598.32)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1198)	0.0000	1	(0.0450)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(800)	1.4958	(1,244.35)	(1,196.64)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2397)	0.0000	1	(0.0900)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(8,200)	1.4958	(12,754.58)	(12,265.60)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4566)	0.0000	1	(0.9225)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(3,100)	1.4958	(4,821.85)	(4,637.00)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9287)	0.0000	1	(0.3488)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(16,700)	1.4958	(25,975.80)	(24,979.94)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.0031)	0.0000	1	(1.8788)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(60,400)	1.4958	(93,948.39)	(90,346.62)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.0952)	0.0000	1	(6.7953)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(27,000)	1.4958	(41,996.80)	(40,386.74)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.0889)	0.0000	1	(3.0376)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(34,000)	1.4958	(52,884.86)	(50,857.37)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.1861)	0.0000	1	(3.8252)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(43,700)	1.4958	(67,972.60)	(65,366.68)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.0921)	0.0000	1	(4.9165)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(1,100)	1.4958	(1,710.98)	(1,645.39)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3295)	0.0000	1	(0.1238)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(2,400)	1.4958	(3,733.05)	(3,589.93)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7190)	0.0000	1	(0.2700)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(200)	1.4958	(311.09)	(299.16)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0599)	0.0000	1	(0.0225)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(4,500)	1.4958	(6,999.47)	(6,731.12)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3482)	0.0000	1	(0.5063)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(32,800)	1.4958	(51,018.33)	(49,062.40)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.8265)	0.0000	1	(3.6902)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(100)	1.4958	(155.54)	(149.58)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/16/2025	SDB3260123583	0	(9,400)	1.4958	(14,621.11)	(14,060.57)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8161)	0.0000	1	(1.0575)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(26,300)	1.5119	(40,907.99)	(39,763.71)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.9641)	0.0000	1	(3.0438)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(34,700)	1.5119	(53,973.66)	(52,463.90)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.5078)	0.0000	1	(4.0160)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(3,000)	1.5119	(4,666.31)	(4,535.78)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.9085)	0.0000	1	(0.3472)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(13,800)	1.5119	(21,465.03)	(20,864.61)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1789)	0.0000	1	(1.5971)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(6,100)	1.5119	(9,488.17)	(9,222.76)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8472)	0.0000	1	(0.7060)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(12,200)	1.5119	(18,976.33)	(18,445.52)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6944)	0.0000	1	(1.4120)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(36,600)	1.5119	(56,928.99)	(55,336.56)	0.0000	4.3300	(721.03)	0.00	6.8473	(11.0832)	0.0000	1	(4.2359)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(2,500)	1.5119	(3,888.59)	(3,779.82)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7570)	0.0000	1	(0.2893)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(2,800)	1.5119	(4,355.22)	(4,233.40)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8479)	0.0000	1	(0.3241)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(300)	1.5119	(466.63)	(453.58)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0908)	0.0000	1	(0.0347)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(900)	1.5119	(1,399.89)	(1,360.74)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2725)	0.0000	1	(0.1042)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(21,900)	1.5119	(34,064.07)	(33,111.22)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.6317)	0.0000	1	(2.5346)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(30,200)	1.5119	(46,974.20)	(45,660.23)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.1451)	0.0000	1	(3.4952)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(200)	1.5119	(311.09)	(302.39)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0606)	0.0000	1	(0.0231)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(8,400)	1.5119	(13,065.67)	(12,700.20)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5437)	0.0000	1	(0.9722)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,900)	1.5119	(2,955.33)	(2,872.66)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5754)	0.0000	1	(0.2199)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(15,200)	1.5119	(23,642.64)	(22,981.31)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.6028)	0.0000	1	(1.7592)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(4,400)	1.5119	(6,843.92)	(6,652.48)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3324)	0.0000	1	(0.5092)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(88,700)	1.5119	(137,967.26)	(134,108.01)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.8600)	0.0000	1	(10.2656)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,100)	1.5119	(1,710.98)	(1,663.12)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3331)	0.0000	1	(0.1273)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(3,600)	1.5119	(5,599.57)	(5,442.94)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0901)	0.0000	1	(0.4166)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,500)	1.5119	(2,333.16)	(2,267.89)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4542)	0.0000	1	(0.1736)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(18,500)	1.5119	(28,775.58)	(27,970.67)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.6022)	0.0000	1	(2.1411)	02/07/2025</

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/15/2025	SDB3260123583	0	(8,300)	1.5119	(12,910.13)	(12,549.00)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.5134)	0.0000	1	(0.9606)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,500)	1.5119	(2,333.16)	(2,267.89)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4542)	0.0000	1	(0.1736)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(59,100)	1.5119	(91,926.33)	(89,354.94)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.8966)	0.0000	1	(6.8399)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,600)	1.5119	(2,488.70)	(2,419.08)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4845)	0.0000	1	(0.1852)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(8,900)	1.5119	(13,843.39)	(13,456.16)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6951)	0.0000	1	(1.0300)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(7,500)	1.5119	(11,665.78)	(11,339.46)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2711)	0.0000	1	(0.8680)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(400)	1.5119	(622.17)	(604.77)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1211)	0.0000	1	(0.0463)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(800)	1.5119	(1,244.35)	(1,209.54)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2423)	0.0000	1	(0.0926)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(8,200)	1.5119	(12,754.58)	(12,397.81)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4831)	0.0000	1	(0.9490)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(3,100)	1.5119	(4,821.85)	(4,686.98)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9387)	0.0000	1	(0.3588)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(16,700)	1.5119	(25,975.80)	(25,249.20)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.0571)	0.0000	1	(1.9328)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(60,400)	1.5119	(93,948.39)	(91,320.45)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.2903)	0.0000	1	(6.9904)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(27,000)	1.5119	(41,996.80)	(40,822.06)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.1761)	0.0000	1	(3.1248)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(34,000)	1.5119	(52,884.86)	(51,405.55)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.2958)	0.0000	1	(3.9350)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(43,700)	1.5119	(67,972.60)	(66,071.25)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.2332)	0.0000	1	(5.0576)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(1,100)	1.5119	(1,710.98)	(1,663.12)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3331)	0.0000	1	(0.1273)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(2,400)	1.5119	(3,733.05)	(3,628.63)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7268)	0.0000	1	(0.2778)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(200)	1.5119	(311.09)	(302.39)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0606)	0.0000	1	(0.0231)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(4,500)	1.5119	(6,999.47)	(6,803.68)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3627)	0.0000	1	(0.5208)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(32,800)	1.5119	(51,018.33)	(49,591.24)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.9325)	0.0000	1	(3.7961)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(100)	1.5119	(155.54)	(151.19)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0303)	0.0000	1	(0.0116)	02/07/2025
600176.SH	01/15/2025	SDB3260123583	0	(9,400)	1.5119	(14,621.11)	(14,212.12)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8465)	0.0000	1	(1.0879)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(26,300)	1.4937	(40,907.99)	(39,285.49)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.8684)	0.0000	1	(2.9480)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(34,700)	1.4937	(53,973.66)	(51,832.95)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.3814)	0.0000	1	(3.8896)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(3,000)	1.4937	(4,666.31)	(4,481.24)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.8975)	0.0000	1	(0.3363)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(13,800)	1.4937	(21,465.03)	(20,613.68)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1286)	0.0000	1	(1.5469)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(6,100)	1.4937	(9,488.17)	(9,111.84)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8250)	0.0000	1	(0.6838)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(12,200)	1.4937	(18,976.33)	(18,223.69)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6500)	0.0000	1	(1.3675)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(36,600)	1.4937	(56,928.99)	(54,671.07)	0.0000	4.3300	(721.03)	0.00	6.8473	(10.9499)	0.0000	1	(4.1026)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(2,500)	1.4937	(3,888.59)	(3,734.36)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7479)	0.0000	1	(0.2802)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(2,800)	1.4937	(4,355.22)	(4,182.49)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8377)	0.0000	1	(0.3139)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(300)	1.4937	(466.63)	(448.12)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0898)	0.0000	1	(0.0336)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(900)	1.4937	(1,399.89)	(1,344.37)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2693)	0.0000	1	(0.1009)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(21,900)	1.4937	(34,064.07)	(32,713.02)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.5520)	0.0000	1	(2.4548)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(30,200)	1.4937	(46,974.20)	(45,111.10)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.0352)	0.0000	1	(3.3852)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(200)	1.4937	(311.09)	(298.75)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0598)	0.0000	1	(0.0224)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(8,400)	1.4937	(13,065.67)	(12,547.46)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5131)	0.0000	1	(0.9416)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(1,900)	1.4937	(2,955.33)	(2,838.12)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5684)	0.0000	1	(0.2130)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(15,200)	1.4937	(23,642.64)	(22,704.92)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.5475)	0.0000	1	(1.7038)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(4,400)	1.4937	(6,843.92)	(6,572.48)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3164)	0.0000	1	(0.4932)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(88,700)	1.4937	(137,967.26)	(132,495.18)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.5370)	0.0000	1	(9.9426)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(1,100)	1.4937	(1,710.98)	(1,643.12)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3291)	0.0000	1	(0.1233)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(3,600)	1.4937	(5,599.57)	(5,377.48)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0770)	0.0000	1	(0.4035)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(1,500)	1.4937	(2,333.16)	(2,240.62)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4488)	0.0000	1	(0.1681)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(18,500)	1.4937	(28,775.58)	(27,634.28)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.5348)	0.0000	1	(2.0737)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(8,300)	1.4937	(12,910.13)	(12,398.08)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.4832)	0.0000	1	(0.9304)	02/07/2025

This material is

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/14/2025	SDB3260123583	0	(1,500)	1.4937	(2,333.16)	(2,240.62)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4488)	0.0000	1	(0.1681)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(59,100)	1.4937	(91,926.33)	(88,280.33)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.6814)	0.0000	1	(6.6247)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(1,600)	1.4937	(2,488.70)	(2,389.99)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4787)	0.0000	1	(0.1793)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(8,900)	1.4937	(13,843.39)	(13,294.33)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6627)	0.0000	1	(0.9976)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(7,500)	1.4937	(11,665.78)	(11,203.09)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2438)	0.0000	1	(0.8407)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(400)	1.4937	(622.17)	(597.50)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1197)	0.0000	1	(0.0448)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(800)	1.4937	(1,244.35)	(1,195.00)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2393)	0.0000	1	(0.0897)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(8,200)	1.4937	(12,754.58)	(12,248.71)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4533)	0.0000	1	(0.9192)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(3,100)	1.4937	(4,821.85)	(4,630.61)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9274)	0.0000	1	(0.3475)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(16,700)	1.4937	(25,975.80)	(24,945.54)	0.0000	4.3300	(721.03)	0.00	3.1243	(4.9963)	0.0000	1	(1.8719)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(60,400)	1.4937	(93,948.39)	(90,222.20)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.0703)	0.0000	1	(6.7704)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(27,000)	1.4937	(41,996.80)	(40,331.12)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.0778)	0.0000	1	(3.0265)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(34,000)	1.4937	(52,884.86)	(50,787.33)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.1720)	0.0000	1	(3.8112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(43,700)	1.4937	(67,972.60)	(65,276.66)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.0740)	0.0000	1	(4.8984)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(1,100)	1.4937	(1,710.98)	(1,643.12)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3291)	0.0000	1	(0.1233)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(2,400)	1.4937	(3,733.05)	(3,584.99)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7180)	0.0000	1	(0.2690)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(200)	1.4937	(311.09)	(298.75)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0598)	0.0000	1	(0.0224)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(4,500)	1.4937	(6,999.47)	(6,721.85)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3463)	0.0000	1	(0.5044)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(32,800)	1.4937	(51,018.33)	(48,994.84)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.8130)	0.0000	1	(3.6766)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(100)	1.4937	(155.54)	(149.37)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0299)	0.0000	1	(0.0112)	02/07/2025
600176.SH	01/14/2025	SDB3260123583	0	(9,400)	1.4937	(14,621.11)	(14,041.20)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8123)	0.0000	1	(1.0537)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(26,300)	1.5080	(40,907.99)	(39,660.82)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.9435)	0.0000	1	(3.0232)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(34,700)	1.5080	(53,973.66)	(52,328.16)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.4806)	0.0000	1	(3.9888)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(3,000)	1.5080	(4,666.31)	(4,524.05)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.9061)	0.0000	1	(0.3449)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(13,800)	1.5080	(21,465.03)	(20,810.62)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1681)	0.0000	1	(1.5863)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(6,100)	1.5080	(9,488.17)	(9,198.90)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8424)	0.0000	1	(0.7012)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(12,200)	1.5080	(18,976.33)	(18,397.80)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6848)	0.0000	1	(1.4024)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(36,600)	1.5080	(56,928.99)	(55,193.39)	0.0000	4.3300	(721.03)	0.00	6.8473	(11.0545)	0.0000	1	(4.2072)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(2,500)	1.5080	(3,888.59)	(3,770.04)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7551)	0.0000	1	(0.2874)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(2,800)	1.5080	(4,355.22)	(4,222.44)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8457)	0.0000	1	(0.3219)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(300)	1.5080	(466.63)	(452.40)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	1	(0.0345)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(900)	1.5080	(1,399.89)	(1,357.21)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2718)	0.0000	1	(0.1035)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(21,900)	1.5080	(34,064.07)	(33,025.55)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.6146)	0.0000	1	(2.5174)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(30,200)	1.5080	(46,974.20)	(45,542.08)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.1215)	0.0000	1	(3.4715)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(200)	1.5080	(311.09)	(301.60)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0604)	0.0000	1	(0.0230)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(8,400)	1.5080	(13,065.67)	(12,667.33)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5371)	0.0000	1	(0.9656)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,900)	1.5080	(2,955.33)	(2,865.23)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5739)	0.0000	1	(0.2184)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(15,200)	1.5080	(23,642.64)	(22,921.84)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.5909)	0.0000	1	(1.7473)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(4,400)	1.5080	(6,843.92)	(6,635.27)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3290)	0.0000	1	(0.5058)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(88,700)	1.5080	(137,967.26)	(133,761.02)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.7905)	0.0000	1	(10.1961)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,100)	1.5080	(1,710.98)	(1,658.82)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3322)	0.0000	1	(0.1264)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(3,600)	1.5080	(5,599.57)	(5,428.86)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0873)	0.0000	1	(0.4138)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,500)	1.5080	(2,333.16)	(2,262.02)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4531)	0.0000	1	(0.1724)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(18,500)	1.5080	(28,775.58)	(27,898.30)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.5877)	0.0000	1	(2.1266)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(8,300)	1.5080	(12,910.13)	(12,516.53)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.5069)	0.0000	1	(0.9541)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,500)	1.5080	(2,333.16)	(2,262.02)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4531)	0.0000	1	(0.1724)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/13/2025	SDB3260123583	0	(59,100)	1.5080	(91,926.33)	(89,123.75)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.8503)	0.0000	1	(6.7936)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,600)	1.5080	(2,488.70)	(2,412.83)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4833)	0.0000	1	(0.1839)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(8,900)	1.5080	(13,843.39)	(13,421.34)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6881)	0.0000	1	(1.0231)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(7,500)	1.5080	(11,665.78)	(11,310.12)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2653)	0.0000	1	(0.8621)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(400)	1.5080	(622.17)	(603.21)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1208)	0.0000	1	(0.0460)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(800)	1.5080	(1,244.35)	(1,206.41)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2416)	0.0000	1	(0.0920)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(8,200)	1.5080	(12,754.58)	(12,365.73)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4767)	0.0000	1	(0.9426)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(3,100)	1.5080	(4,821.85)	(4,674.85)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9363)	0.0000	1	(0.3563)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(16,700)	1.5080	(25,975.80)	(25,183.87)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.0440)	0.0000	1	(1.9197)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(60,400)	1.5080	(93,948.39)	(91,084.17)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.2429)	0.0000	1	(6.9430)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(27,000)	1.5080	(41,996.80)	(40,716.43)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.1550)	0.0000	1	(3.1037)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(34,000)	1.5080	(52,884.86)	(51,272.54)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.2692)	0.0000	1	(3.9083)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(43,700)	1.5080	(67,972.60)	(65,900.30)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.1989)	0.0000	1	(5.0234)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(1,100)	1.5080	(1,710.98)	(1,658.82)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3322)	0.0000	1	(0.1264)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(2,400)	1.5080	(3,733.05)	(3,619.24)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7249)	0.0000	1	(0.2759)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(200)	1.5080	(311.09)	(301.60)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0604)	0.0000	1	(0.0230)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(4,500)	1.5080	(6,999.47)	(6,786.07)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3592)	0.0000	1	(0.5173)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(32,800)	1.5080	(51,018.33)	(49,462.92)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.9068)	0.0000	1	(3.7704)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(100)	1.5080	(155.54)	(150.80)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0302)	0.0000	1	(0.0115)	02/07/2025
600176.SH	01/13/2025	SDB3260123583	0	(9,400)	1.5080	(14,621.11)	(14,175.35)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8391)	0.0000	1	(1.0805)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(26,300)	1.5076	(40,907.99)	(39,648.59)	0.0000	4.3300	(721.03)	0.00	14.7610	(23.8232)	0.0000	3	(9.0623)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(34,700)	1.5076	(53,973.66)	(52,312.02)	0.0000	4.3300	(721.03)	0.00	19.4755	(31.4322)	0.0000	3	(11.9567)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(3,000)	1.5076	(4,666.31)	(4,522.65)	0.0000	4.3300	(721.03)	0.00	1.6838	(2.7175)	0.0000	3	(1.0337)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(13,800)	1.5076	(21,465.03)	(20,804.20)	0.0000	4.3300	(721.03)	0.00	7.7453	(12.5004)	0.0000	3	(4.7551)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(6,100)	1.5076	(9,488.17)	(9,196.06)	0.0000	4.3300	(721.03)	0.00	3.4236	(5.5255)	0.0000	3	(2.1019)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(12,200)	1.5076	(18,976.33)	(18,392.12)	0.0000	4.3300	(721.03)	0.00	6.8473	(11.0511)	0.0000	3	(4.2038)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(36,600)	1.5076	(56,928.99)	(55,176.37)	0.0000	4.3300	(721.03)	0.00	20.5419	(33.1533)	0.0000	3	(12.6114)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(2,500)	1.5076	(3,888.59)	(3,768.88)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2646)	0.0000	3	(0.8614)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(2,800)	1.5076	(4,355.22)	(4,221.14)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5363)	0.0000	3	(0.9648)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(300)	1.5076	(466.63)	(452.27)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2717)	0.0000	3	(0.1034)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(900)	1.5076	(1,399.89)	(1,356.80)	0.0000	4.3300	(721.03)	0.00	0.5051	(0.8152)	0.0000	3	(0.3101)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(21,900)	1.5076	(34,064.07)	(33,015.37)	0.0000	4.3300	(721.03)	0.00	12.2915	(19.8376)	0.0000	3	(7.5462)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(30,200)	1.5076	(46,974.20)	(45,528.04)	0.0000	4.3300	(721.03)	0.00	16.9499	(27.3560)	0.0000	3	(10.4061)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(200)	1.5076	(311.09)	(301.51)	0.0000	4.3300	(721.03)	0.00	0.1123	(0.1812)	0.0000	3	(0.0689)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(8,400)	1.5076	(13,065.67)	(12,663.43)	0.0000	4.3300	(721.03)	0.00	4.7145	(7.6089)	0.0000	3	(2.8944)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(1,900)	1.5076	(2,955.33)	(2,864.35)	0.0000	4.3300	(721.03)	0.00	1.0664	(1.7211)	0.0000	3	(0.6547)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(15,200)	1.5076	(23,642.64)	(22,914.78)	0.0000	4.3300	(721.03)	0.00	8.5311	(13.7686)	0.0000	3	(5.2375)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(4,400)	1.5076	(6,843.92)	(6,633.22)	0.0000	4.3300	(721.03)	0.00	2.4695	(3.9856)	0.0000	3	(1.5161)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(88,700)	1.5076	(137,967.26)	(133,719.77)	0.0000	4.3300	(721.03)	0.00	49.7832	(80.3469)	0.0000	3	(30.5637)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(1,100)	1.5076	(1,710.98)	(1,658.31)	0.0000	4.3300	(721.03)	0.00	0.6174	(0.9964)	0.0000	3	(0.3790)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(3,600)	1.5076	(5,599.57)	(5,427.18)	0.0000	4.3300	(721.03)	0.00	2.0205	(3.2610)	0.0000	3	(1.2405)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(1,500)	1.5076	(2,333.16)	(2,261.33)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3587)	0.0000	3	(0.5169)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(18,500)	1.5076	(28,775.58)	(27,889.69)	0.0000	4.3300	(721.03)	0.00	10.3832	(16.7578)	0.0000	3	(6.3746)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(8,300)	1.5076	(12,910.13)	(12,512.67)	0.0000	4.3300	(721.03)	0.00	4.6584	(7.5184)	0.0000	3	(2.8600)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(1,500)	1.5076	(2,333.16)	(2,261.33)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3587)	0.0000	3	(0.5169)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(59,100)	1.5076	(91,926.33)	(89,096.26)	0.0000	4.3300	(721.03)	0.00	33.1701	(533				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/10/2025	SDB3260123583	0	(1,600)	1.5076	(2,488.70)	(2,412.08)	0.0000	4.3300	(721.03)	0.00	0.8980	(1.4493)	0.0000	3	(0.5513)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(8,900)	1.5076	(13,843.39)	(13,417.20)	0.0000	4.3300	(721.03)	0.00	4.9952	(8.0619)	0.0000	3	(3.0667)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(7,500)	1.5076	(11,665.78)	(11,306.63)	0.0000	4.3300	(721.03)	0.00	4.2094	(6.7937)	0.0000	3	(2.5843)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(400)	1.5076	(622.17)	(603.02)	0.0000	4.3300	(721.03)	0.00	0.2245	(0.3623)	0.0000	3	(0.1378)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(800)	1.5076	(1,244.35)	(1,206.04)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7247)	0.0000	3	(0.2757)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(8,200)	1.5076	(12,754.58)	(12,361.92)	0.0000	4.3300	(721.03)	0.00	4.6023	(7.4278)	0.0000	3	(2.8255)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(3,100)	1.5076	(4,821.85)	(4,673.41)	0.0000	4.3300	(721.03)	0.00	1.7399	(2.8081)	0.0000	3	(1.0682)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(16,700)	1.5076	(25,975.80)	(25,176.10)	0.0000	4.3300	(721.03)	0.00	9.3729	(15.1273)	0.0000	3	(5.7544)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(60,400)	1.5076	(93,948.39)	(91,056.08)	0.0000	4.3300	(721.03)	0.00	33.8997	(54.7119)	0.0000	3	(20.8122)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(27,000)	1.5076	(41,996.80)	(40,703.88)	0.0000	4.3300	(721.03)	0.00	15.1538	(24.4573)	0.0000	3	(9.3035)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(34,000)	1.5076	(52,884.86)	(51,256.73)	0.0000	4.3300	(721.03)	0.00	19.0826	(30.7981)	0.0000	3	(11.7155)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(43,700)	1.5076	(67,972.60)	(65,879.98)	0.0000	4.3300	(721.03)	0.00	24.5268	(39.5846)	0.0000	3	(15.0579)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(1,100)	1.5076	(1,710.98)	(1,658.31)	0.0000	4.3300	(721.03)	0.00	0.6174	(0.9964)	0.0000	3	(0.3790)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(2,400)	1.5076	(3,733.05)	(3,618.12)	0.0000	4.3300	(721.03)	0.00	1.3470	(2.1740)	0.0000	3	(0.8270)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(200)	1.5076	(311.09)	(301.51)	0.0000	4.3300	(721.03)	0.00	0.1123	(0.1812)	0.0000	3	(0.0689)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(4,500)	1.5076	(6,999.47)	(6,783.98)	0.0000	4.3300	(721.03)	0.00	2.5256	(4.0762)	0.0000	3	(1.5506)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(32,800)	1.5076	(51,018.33)	(49,447.67)	0.0000	4.3300	(721.03)	0.00	18.4091	(29.7111)	0.0000	3	(11.3020)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(100)	1.5076	(155.54)	(150.76)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0906)	0.0000	3	(0.0345)	02/07/2025
600176.SH	01/10/2025	SDB3260123583	0	(9,400)	1.5076	(14,621.11)	(14,170.98)	0.0000	4.3300	(721.03)	0.00	5.2758	(8.5148)	0.0000	3	(3.2390)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(26,300)	1.4993	(40,907.99)	(39,430.33)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.8974)	0.0000	1	(2.9770)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(34,700)	1.4993	(53,973.66)	(52,024.04)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.4197)	0.0000	1	(3.9279)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(3,000)	1.4993	(4,666.31)	(4,497.76)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.9008)	0.0000	1	(0.3396)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(13,800)	1.4993	(21,465.03)	(20,689.68)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1439)	0.0000	1	(1.5621)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(6,100)	1.4993	(9,488.17)	(9,145.44)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8317)	0.0000	1	(0.6905)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(12,200)	1.4993	(18,976.33)	(18,290.87)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6634)	0.0000	1	(1.3810)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(36,600)	1.4993	(56,928.99)	(54,872.62)	0.0000	4.3300	(721.03)	0.00	6.8473	(10.9903)	0.0000	1	(4.1430)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(2,500)	1.4993	(3,888.59)	(3,748.13)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7507)	0.0000	1	(0.2830)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(2,800)	1.4993	(4,355.22)	(4,197.91)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8408)	0.0000	1	(0.3169)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(300)	1.4993	(466.63)	(449.78)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0901)	0.0000	1	(0.0340)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(900)	1.4993	(1,399.89)	(1,349.33)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2703)	0.0000	1	(0.1019)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(21,900)	1.4993	(34,064.07)	(32,833.62)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.5761)	0.0000	1	(2.4790)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(30,200)	1.4993	(46,974.20)	(45,277.41)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.0685)	0.0000	1	(3.4185)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(200)	1.4993	(311.09)	(299.85)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0601)	0.0000	1	(0.0226)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(8,400)	1.4993	(13,065.67)	(12,593.72)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5224)	0.0000	1	(0.9508)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,900)	1.4993	(2,955.33)	(2,848.58)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5705)	0.0000	1	(0.2151)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(15,200)	1.4993	(23,642.64)	(22,788.63)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.5643)	0.0000	1	(1.7206)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(4,400)	1.4993	(6,843.92)	(6,596.71)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3212)	0.0000	1	(0.4981)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(88,700)	1.4993	(137,967.26)	(132,983.65)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.6348)	0.0000	1	(10.0405)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,100)	1.4993	(1,710.98)	(1,649.18)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3303)	0.0000	1	(0.1245)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(3,600)	1.4993	(5,599.57)	(5,397.31)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0810)	0.0000	1	(0.4075)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,500)	1.4993	(2,333.16)	(2,248.88)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4504)	0.0000	1	(0.1698)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(18,500)	1.4993	(28,775.58)	(27,736.16)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.5552)	0.0000	1	(2.0941)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(8,300)	1.4993	(12,910.13)	(12,443.79)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.4923)	0.0000	1	(0.9395)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,500)	1.4993	(2,333.16)	(2,248.88)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4504)	0.0000	1	(0.1698)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(59,100)	1.4993	(91,926.33)	(88,605.79)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.7466)	0.0000	1	(6.6899)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,600)	1.4993	(2,488.70)	(2,398.80)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4804)	0.0000	1	(0.1811)	02/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/09/2025	SDB3260123583	0	(8,900)	1.4993	(13,843.39)	(13,343.34)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6725)	0.0000	1	(1.0074)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(7,500)	1.4993	(11,665.78)	(11,244.39)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2521)	0.0000	1	(0.8490)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(400)	1.4993	(622.17)	(599.70)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1201)	0.0000	1	(0.0453)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(800)	1.4993	(1,244.35)	(1,199.40)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2402)	0.0000	1	(0.0906)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(8,200)	1.4993	(12,754.58)	(12,293.87)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4623)	0.0000	1	(0.9282)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(3,100)	1.4993	(4,821.85)	(4,647.68)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9309)	0.0000	1	(0.3509)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(16,700)	1.4993	(25,975.80)	(25,037.51)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.0147)	0.0000	1	(1.8904)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(60,400)	1.4993	(93,948.39)	(90,554.82)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.1369)	0.0000	1	(6.8370)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(27,000)	1.4993	(41,996.80)	(40,479.80)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.1076)	0.0000	1	(3.0563)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(34,000)	1.4993	(52,884.86)	(50,974.57)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.2095)	0.0000	1	(3.8487)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(43,700)	1.4993	(67,972.60)	(65,517.31)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.1222)	0.0000	1	(4.9466)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(1,100)	1.4993	(1,710.98)	(1,649.18)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3303)	0.0000	1	(0.1245)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(2,400)	1.4993	(3,733.05)	(3,598.20)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7207)	0.0000	1	(0.2717)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(200)	1.4993	(311.09)	(299.85)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0601)	0.0000	1	(0.0226)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(4,500)	1.4993	(6,999.47)	(6,746.63)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3513)	0.0000	1	(0.5094)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(32,800)	1.4993	(51,018.33)	(49,175.47)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.8492)	0.0000	1	(3.7128)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(100)	1.4993	(155.54)	(149.93)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/09/2025	SDB3260123583	0	(9,400)	1.4993	(14,621.11)	(14,092.97)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8226)	0.0000	1	(1.0640)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(26,300)	1.4777	(40,907.99)	(38,862.33)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.7836)	0.0000	1	(2.8633)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(34,700)	1.4777	(53,973.66)	(51,274.63)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.2696)	0.0000	1	(3.7778)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(3,000)	1.4777	(4,666.31)	(4,432.97)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.8879)	0.0000	1	(0.3266)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(13,800)	1.4777	(21,465.03)	(20,391.64)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.0842)	0.0000	1	(1.5024)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(6,100)	1.4777	(9,488.17)	(9,013.70)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8053)	0.0000	1	(0.6641)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(12,200)	1.4777	(18,976.33)	(18,027.39)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6106)	0.0000	1	(1.3282)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(36,600)	1.4777	(56,928.99)	(54,082.17)	0.0000	4.3300	(721.03)	0.00	6.8473	(10.8319)	0.0000	1	(3.9846)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(2,500)	1.4777	(3,888.59)	(3,694.14)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7399)	0.0000	1	(0.2722)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(2,800)	1.4777	(4,355.22)	(4,137.43)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8287)	0.0000	1	(0.3048)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(300)	1.4777	(466.63)	(443.30)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0888)	0.0000	1	(0.0327)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(900)	1.4777	(1,399.89)	(1,329.89)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2664)	0.0000	1	(0.0980)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(21,900)	1.4777	(34,064.07)	(32,360.64)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.4814)	0.0000	1	(2.3843)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(30,200)	1.4777	(46,974.20)	(44,625.18)	0.0000	4.3300	(721.03)	0.00	5.6500	(8.9378)	0.0000	1	(3.2879)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(200)	1.4777	(311.09)	(295.53)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0592)	0.0000	1	(0.0218)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(8,400)	1.4777	(13,065.67)	(12,412.30)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.4860)	0.0000	1	(0.9145)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,900)	1.4777	(2,955.33)	(2,807.54)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5623)	0.0000	1	(0.2069)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(15,200)	1.4777	(23,642.64)	(22,460.36)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.4985)	0.0000	1	(1.6548)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(4,400)	1.4777	(6,843.92)	(6,501.68)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3022)	0.0000	1	(0.4790)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(88,700)	1.4777	(137,967.26)	(131,068.00)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.2512)	0.0000	1	(9.6568)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,100)	1.4777	(1,710.98)	(1,625.42)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3256)	0.0000	1	(0.1198)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(3,600)	1.4777	(5,599.57)	(5,319.56)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0654)	0.0000	1	(0.3919)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,500)	1.4777	(2,333.16)	(2,216.48)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4439)	0.0000	1	(0.1633)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(18,500)	1.4777	(28,775.58)	(27,336.62)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.4752)	0.0000	1	(2.0141)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(8,300)	1.4777	(12,910.13)	(12,264.54)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.4564)	0.0000	1	(0.9036)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,500)	1.4777	(2,333.16)	(2,216.48)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4439)	0.0000	1	(0.1633)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(59,100)	1.4777	(91,926.33)	(87,329.41)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.4909)	0.0000	1	(6.4342)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,600)	1.4777	(2,488.70)	(2,364.25)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4735)	0.0000	1	(0.1742)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(8,900)	1.4777	(13,843.39)	(13,151.13)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6340)	0.0000	1	(0.9689)	02/07/2025

This material is

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/08/2025	SDB3260123583	0	(7,500)	1.4777	(11,665.78)	(11,082.41)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2197)	0.0000	1	(0.8165)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(400)	1.4777	(622.17)	(591.06)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1184)	0.0000	1	(0.0435)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(800)	1.4777	(1,244.35)	(1,182.12)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2368)	0.0000	1	(0.0871)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(8,200)	1.4777	(12,754.58)	(12,116.77)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4268)	0.0000	1	(0.8927)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(3,100)	1.4777	(4,821.85)	(4,580.73)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9175)	0.0000	1	(0.3375)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(16,700)	1.4777	(25,975.80)	(24,676.84)	0.0000	4.3300	(721.03)	0.00	3.1243	(4.9424)	0.0000	1	(1.8181)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(60,400)	1.4777	(93,948.39)	(89,250.36)	0.0000	4.3300	(721.03)	0.00	11.2999	(17.8757)	0.0000	1	(6.5758)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(27,000)	1.4777	(41,996.80)	(39,896.68)	0.0000	4.3300	(721.03)	0.00	5.0513	(7.9908)	0.0000	1	(2.9395)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(34,000)	1.4777	(52,884.86)	(50,240.27)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.0625)	0.0000	1	(3.7016)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(43,700)	1.4777	(67,972.60)	(64,573.52)	0.0000	4.3300	(721.03)	0.00	8.1756	(12.9332)	0.0000	1	(4.7576)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(1,100)	1.4777	(1,710.98)	(1,625.42)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3256)	0.0000	1	(0.1198)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(2,400)	1.4777	(3,733.05)	(3,546.37)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7103)	0.0000	1	(0.2613)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(200)	1.4777	(311.09)	(295.53)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0592)	0.0000	1	(0.0218)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(4,500)	1.4777	(6,999.47)	(6,649.45)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3318)	0.0000	1	(0.4899)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(32,800)	1.4777	(51,018.33)	(48,467.08)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.7073)	0.0000	1	(3.5709)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(100)	1.4777	(155.54)	(147.77)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0296)	0.0000	1	(0.0109)	02/07/2025
600176.SH	01/08/2025	SDB3260123583	0	(9,400)	1.4777	(14,621.11)	(13,889.96)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.7820)	0.0000	1	(1.0234)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(26,300)	1.4976	(40,907.99)	(39,387.56)	0.0000	4.3300	(721.03)	0.00	4.9203	(7.8888)	0.0000	1	(2.9685)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(34,700)	1.4976	(53,973.66)	(51,967.62)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.4084)	0.0000	1	(3.9166)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(3,000)	1.4976	(4,666.31)	(4,492.88)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.8999)	0.0000	1	(0.3386)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(13,800)	1.4976	(21,465.03)	(20,667.24)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.1394)	0.0000	1	(1.5576)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(6,100)	1.4976	(9,488.17)	(9,135.52)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.8297)	0.0000	1	(0.6885)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(12,200)	1.4976	(18,976.33)	(18,271.04)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.6594)	0.0000	1	(1.3770)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(36,600)	1.4976	(56,928.99)	(54,813.11)	0.0000	4.3300	(721.03)	0.00	6.8473	(10.9783)	0.0000	1	(4.1310)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(2,500)	1.4976	(3,888.59)	(3,744.07)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7499)	0.0000	1	(0.2822)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(2,800)	1.4976	(4,355.22)	(4,193.35)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8399)	0.0000	1	(0.3160)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(300)	1.4976	(466.63)	(449.29)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0900)	0.0000	1	(0.0339)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(900)	1.4976	(1,399.89)	(1,347.86)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2700)	0.0000	1	(0.1016)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(21,900)	1.4976	(34,064.07)	(32,798.01)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.5690)	0.0000	1	(2.4719)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(30,200)	1.4976	(46,974.20)	(45,228.31)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.0586)	0.0000	1	(3.4087)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(200)	1.4976	(311.09)	(299.53)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0600)	0.0000	1	(0.0226)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(8,400)	1.4976	(13,065.67)	(12,580.06)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.5196)	0.0000	1	(0.9481)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,900)	1.4976	(2,955.33)	(2,845.49)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5699)	0.0000	1	(0.2145)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(15,200)	1.4976	(23,642.64)	(22,763.92)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.5593)	0.0000	1	(1.7156)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(4,400)	1.4976	(6,843.92)	(6,589.55)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3198)	0.0000	1	(0.4966)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(88,700)	1.4976	(137,967.26)	(132,839.43)	0.0000	4.3300	(721.03)	0.00	16.5944	(26.6060)	0.0000	1	(10.0116)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,100)	1.4976	(1,710.98)	(1,647.39)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3299)	0.0000	1	(0.1242)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(3,600)	1.4976	(5,599.57)	(5,391.45)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.0798)	0.0000	1	(0.4063)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,500)	1.4976	(2,333.16)	(2,246.44)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4499)	0.0000	1	(0.1693)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(18,500)	1.4976	(28,775.58)	(27,706.08)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.5492)	0.0000	1	(2.0881)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(8,300)	1.4976	(12,910.13)	(12,430.30)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.4896)	0.0000	1	(0.9368)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,500)	1.4976	(2,333.16)	(2,246.44)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4499)	0.0000	1	(0.1693)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(59,100)	1.4976	(91,926.33)	(88,509.70)	0.0000	4.3300	(721.03)	0.00	11.0567	(17.7273)	0.0000	1	(6.6706)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,600)	1.4976	(2,488.70)	(2,396.20)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4799)	0.0000	1	(0.1806)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(8,900)	1.4976	(13,843.39)	(13,328.87)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.6696)	0.0000	1	(1.0045)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(7,500)	1.4976	(11,665.78)	(11,232.19)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.2497)	0.0000	1	(0.8465)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/07/2025	SDB3260123583	0	(400)	1.4976	(622.17)	(599.05)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1200)	0.0000	1	(0.0451)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(800)	1.4976	(1,244.35)	(1,198.10)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2400)	0.0000	1	(0.0903)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(8,200)	1.4976	(12,754.58)	(12,280.53)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.4596)	0.0000	1	(0.9255)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(3,100)	1.4976	(4,821.85)	(4,642.64)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9299)	0.0000	1	(0.3499)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(16,700)	1.4976	(25,975.80)	(25,010.35)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.0092)	0.0000	1	(1.8849)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(60,400)	1.4976	(93,948.39)	(90,456.61)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.1173)	0.0000	1	(6.8173)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(27,000)	1.4976	(41,996.80)	(40,435.90)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.0988)	0.0000	1	(3.0475)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(34,000)	1.4976	(52,884.86)	(50,919.28)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.1985)	0.0000	1	(3.8376)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(43,700)	1.4976	(67,972.60)	(65,446.26)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.1080)	0.0000	1	(4.9324)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(1,100)	1.4976	(1,710.98)	(1,647.39)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3299)	0.0000	1	(0.1242)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(2,400)	1.4976	(3,733.05)	(3,594.30)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7199)	0.0000	1	(0.2709)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(200)	1.4976	(311.09)	(299.53)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0600)	0.0000	1	(0.0226)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(4,500)	1.4976	(6,999.47)	(6,739.32)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.3498)	0.0000	1	(0.5079)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(32,800)	1.4976	(51,018.33)	(49,122.13)	0.0000	4.3300	(721.03)	0.00	6.1364	(9.8385)	0.0000	1	(3.7021)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(100)	1.4976	(155.54)	(149.76)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0300)	0.0000	1	(0.0113)	02/07/2025
600176.SH	01/07/2025	SDB3260123583	0	(9,400)	1.4976	(14,621.11)	(14,077.68)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.8196)	0.0000	1	(1.0610)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(26,300)	1.5554	(40,907.99)	(40,907.99)	0.0000	4.3300	(721.03)	0.00	4.9203	(8.1933)	0.0000	1	(3.2730)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(34,700)	1.5554	(53,973.66)	(53,973.66)	0.0000	4.3300	(721.03)	0.00	6.4918	(10.8102)	0.0000	1	(4.3184)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(3,000)	1.5554	(4,666.31)	(4,666.31)	0.0000	4.3300	(721.03)	0.00	0.5613	(0.9346)	0.0000	1	(0.3733)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(13,800)	1.5554	(21,465.03)	(21,465.03)	0.0000	4.3300	(721.03)	0.00	2.5818	(4.2992)	0.0000	1	(1.7174)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(6,100)	1.5554	(9,488.17)	(9,488.17)	0.0000	4.3300	(721.03)	0.00	1.1412	(1.9004)	0.0000	1	(0.7591)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(12,200)	1.5554	(18,976.33)	(18,976.33)	0.0000	4.3300	(721.03)	0.00	2.2824	(3.8007)	0.0000	1	(1.5183)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(36,600)	1.5554	(56,928.99)	(56,928.99)	0.0000	4.3300	(721.03)	0.00	6.8473	(11.4021)	0.0000	1	(4.5548)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(2,500)	1.5554	(3,888.59)	(3,888.59)	0.0000	4.3300	(721.03)	0.00	0.4677	(0.7788)	0.0000	1	(0.3111)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(2,800)	1.5554	(4,355.22)	(4,355.22)	0.0000	4.3300	(721.03)	0.00	0.5238	(0.8723)	0.0000	1	(0.3485)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(300)	1.5554	(466.63)	(466.63)	0.0000	4.3300	(721.03)	0.00	0.0561	(0.0935)	0.0000	1	(0.0373)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(900)	1.5554	(1,399.89)	(1,399.89)	0.0000	4.3300	(721.03)	0.00	0.1684	(0.2804)	0.0000	1	(0.1120)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(21,900)	1.5554	(34,064.07)	(34,064.07)	0.0000	4.3300	(721.03)	0.00	4.0972	(6.8226)	0.0000	1	(2.7254)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(30,200)	1.5554	(46,974.20)	(46,974.20)	0.0000	4.3300	(721.03)	0.00	5.6500	(9.4083)	0.0000	1	(3.7584)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(200)	1.5554	(311.09)	(311.09)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0623)	0.0000	1	(0.0249)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(8,400)	1.5554	(13,065.67)	(13,065.67)	0.0000	4.3300	(721.03)	0.00	1.5715	(2.6169)	0.0000	1	(1.0454)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,900)	1.5554	(2,955.33)	(2,955.33)	0.0000	4.3300	(721.03)	0.00	0.3555	(0.5919)	0.0000	1	(0.2365)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(15,200)	1.5554	(23,642.64)	(23,642.64)	0.0000	4.3300	(721.03)	0.00	2.8437	(4.7353)	0.0000	1	(1.8916)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(4,400)	1.5554	(6,843.92)	(6,843.92)	0.0000	4.3300	(721.03)	0.00	0.8232	(1.3707)	0.0000	1	(0.5476)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(88,700)	1.5554	(137,967.26)	(137,967.26)	0.0000	4.3300	(721.03)	0.00	16.5944	(27.6330)	0.0000	1	(11.0386)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,100)	1.5554	(1,710.98)	(1,710.98)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3427)	0.0000	1	(0.1369)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(3,600)	1.5554	(5,599.57)	(5,599.57)	0.0000	4.3300	(721.03)	0.00	0.6735	(1.1215)	0.0000	1	(0.4480)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,500)	1.5554	(2,333.16)	(2,333.16)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4673)	0.0000	1	(0.1867)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(18,500)	1.5554	(28,775.58)	(28,775.58)	0.0000	4.3300	(721.03)	0.00	3.4611	(5.7634)	0.0000	1	(2.3023)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(8,300)	1.5554	(12,910.13)	(12,910.13)	0.0000	4.3300	(721.03)	0.00	1.5528	(2.5857)	0.0000	1	(1.0329)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,500)	1.5554	(2,333.16)	(2,333.16)	0.0000	4.3300	(721.03)	0.00	0.2806	(0.4673)	0.0000	1	(0.1867)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(59,100)	1.5554	(91,926.33)	(91,926.33)	0.0000	4.3300	(721.03)	0.00	11.0567	(18.4116)	0.0000	1	(7.3549)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,600)	1.5554	(2,488.70)	(2,488.70)	0.0000	4.3300	(721.03)	0.00	0.2993	(0.4985)	0.0000	1	(0.1991)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(8,900)	1.5554	(13,843.39)	(13,843.39)	0.0000	4.3300	(721.03)	0.00	1.6651	(2.7726)	0.0000	1	(1.1076)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(7,500)	1.5554	(11,665.78)	(11,665.78)	0.0000	4.3300	(721.03)	0.00	1.4031	(2.3365)	0.0000	1	(0.9334)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(400)	1.5554	(622.17)	(622.17)	0.0000	4.3300	(721.03)	0.00	0.0748	(0.1246)	0.0000	1	(0.0498)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(800)	1.5554	(1,244.35)	(1,244.35)	0.0000	4.3300	(721.03)	0.00	0.1497	(0.2492)	0.0000	1	(0.0996)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(8,200)	1.5554	(12,754.58)	(12,754.58)	0.0000	4.3300	(721.03)	0.00	1.5341	(2.5546)	0.0000	1	(1.0205)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(3,100)	1.5554	(4,821.85)	(4,821.85)	0.0000	4.3300	(721.03)	0.00	0.5800	(0.9658)	0.0000	1	(0.3858)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(16,700)	1.5554	(25,975.80)	(25,975.80)	0.0000	4.3300	(721.03)	0.00	3.1243	(5.2026)	0.0000	1	(2.0783)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(60,400)	1.5554	(93,948.39)	(93,948.39)	0.0000	4.3300	(721.03)	0.00	11.2999	(18.8166)	0.0000	1	(7.5167)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(27,000)	1.5554	(41,996.80)	(41,996.80)	0.0000	4.3300	(721.03)	0.00	5.0513	(8.4114)	0.0000	1	(3.3601)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(34,000)	1.5554	(52,884.86)	(52,884.86)	0.0000	4.3300	(721.03)	0.00	6.3609	(10.5921)	0.0000	1	(4.2313)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(43,700)	1.5554	(67,972.60)	(67,972.60)	0.0000	4.3300	(721.03)	0.00	8.1756	(13.6140)	0.0000	1	(5.4384)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(1,100)	1.5554	(1,710.98)	(1,710.98)	0.0000	4.3300	(721.03)	0.00	0.2058	(0.3427)	0.0000	1	(0.1369)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(2,400)	1.5554	(3,733.05)	(3,733.05)	0.0000	4.3300	(721.03)	0.00	0.4490	(0.7477)	0.0000	1	(0.2987)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(200)	1.5554	(311.09)	(311.09)	0.0000	4.3300	(721.03)	0.00	0.0374	(0.0623)	0.0000	1	(0.0249)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(4,500)	1.5554	(6,999.47)	(6,999.47)	0.0000	4.3300	(721.03)	0.00	0.8419	(1.4019)	0.0000	1	(0.5600)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(32,800)	1.5554	(51,018.33)	(51,018.33)	0.0000	4.3300	(721.03)	0.00	6.1364	(10.2183)	0.0000	1	(4.0819)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(100)	1.5554	(155.54)	(155.54)	0.0000	4.3300	(721.03)	0.00	0.0187	(0.0312)	0.0000	1	(0.0124)	02/07/2025
600176.SH	01/06/2025	SDB3260123583	0	(9,400)	1.5554	(14,621.11)	(14,621.11)	0.0000	4.3300	(721.03)	0.00	1.7586	(2.9284)	0.0000	1	(1.1698)	02/07/2025
TOTAL CHINA JUSHI CO LTD CMN CLASS A SERIES NORTHBOUND												1,497.8734	(2,423.8498)	0.0000		(925.9764)	
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603505.SH	01/17/2025	SDB3264054683	0	(6,000)	3.3349	(19,881.31)	(20,009.12)	0.0000	4.3300	(1,884.31)	0.00	2.3913	(10.4732)	0.0000	1	(8.0819)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(1,000)	3.3349	(3,328.82)	(3,334.85)	0.0000	4.3300	(1,884.31)	0.00	0.4004	(1.7455)	0.0000	1	(1.3451)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(3,500)	3.3349	(11,360.73)	(11,671.99)	0.0000	4.3300	(1,884.31)	0.00	1.3664	(6.1093)	0.0000	1	(4.7429)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(900)	3.3349	(2,906.96)	(3,001.37)	0.0000	4.3300	(1,884.31)	0.00	0.3496	(1.5710)	0.0000	1	(1.2213)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(2,100)	3.3349	(6,607.03)	(7,003.19)	0.0000	4.3300	(1,884.31)	0.00	0.7947	(3.6656)	0.0000	1	(2.8709)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(300)	3.3349	(946.57)	(1,000.46)	0.0000	4.3300	(1,884.31)	0.00	0.1139	(0.5237)	0.0000	1	(0.4098)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(500)	3.3349	(1,557.51)	(1,667.43)	0.0000	4.3300	(1,884.31)	0.00	0.1873	(0.8728)	0.0000	1	(0.6854)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(500)	3.3349	(1,566.43)	(1,667.43)	0.0000	4.3300	(1,884.31)	0.00	0.1884	(0.8728)	0.0000	1	(0.6844)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(2,000)	3.3349	(6,381.65)	(6,669.71)	0.0000	4.3300	(1,884.31)	0.00	0.7676	(3.4911)	0.0000	1	(2.7235)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(100)	3.3349	(318.77)	(333.49)	0.0000	4.3300	(1,884.31)	0.00	0.0383	(0.1746)	0.0000	1	(0.1362)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(1,900)	3.3349	(6,087.41)	(6,336.22)	0.0000	4.3300	(1,884.31)	0.00	0.7322	(3.3165)	0.0000	1	(2.5843)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(600)	3.3349	(1,928.18)	(2,000.91)	0.0000	4.3300	(1,884.31)	0.00	0.2319	(1.0473)	0.0000	1	(0.8154)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(200)	3.3349	(648.39)	(666.97)	0.0000	4.3300	(1,884.31)	0.00	0.0780	(0.3491)	0.0000	1	(0.2711)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(500)	3.3349	(1,620.99)	(1,667.43)	0.0000	4.3300	(1,884.31)	0.00	0.1950	(0.8728)	0.0000	1	(0.6778)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(2,400)	3.3349	(7,780.74)	(8,003.65)	0.0000	4.3300	(1,884.31)	0.00	0.9358	(4.1893)	0.0000	1	(3.2534)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(1,000)	3.3349	(3,241.97)	(3,334.85)	0.0000	4.3300	(1,884.31)	0.00	0.3899	(1.7455)	0.0000	1	(1.3556)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(2,800)	3.3349	(9,077.53)	(9,337.59)	0.0000	4.3300	(1,884.31)	0.00	1.0918	(4.8875)	0.0000	1	(3.7957)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(500)	3.3349	(1,620.99)	(1,667.43)	0.0000	4.3300	(1,884.31)	0.00	0.1950	(0.8728)	0.0000	1	(0.6778)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(900)	3.3349	(2,917.78)	(3,001.37)	0.0000	4.3300	(1,884.31)	0.00	0.3509	(1.5710)	0.0000	1	(1.2200)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(6,900)	3.3349	(22,369.62)	(23,010.49)	0.0000	4.3300	(1,884.31)	0.00	2.6906	(12.0441)	0.0000	1	(9.3536)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(200)	3.3349	(648.39)	(666.97)	0.0000	4.3300	(1,884.31)	0.00	0.0780	(0.3491)	0.0000	1	(0.2711)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(12,100)	3.3349	(39,227.89)	(40,351.72)	0.0000	4.3300	(1,884.31)	0.00	4.7182	(21.1209)	0.0000	1	(16.4026)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(3,700)	3.3349	(11,995.30)	(12,338.96)	0.0000	4.3300	(1,884.31)	0.00	1.4428	(6.4585)	0.0000	1	(5.0157)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(700)	3.3349	(2,269.38)	(2,334.40)	0.0000	4.3300	(1,884.31)	0.00	0.2730	(1.2219)	0.0000	1	(0.9489)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(2,900)	3.3349	(9,401.72)	(9,671.07)	0.0000	4.3300	(1,884.31)	0.00	1.1308	(5.0620)	0.0000	1	(3.9312)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(10,100)	3.3349	(32,743.94)	(33,682.02)	0.0000	4.3300	(1,884.31)	0.00	3.9384	(17.6298)	0.0000	1	(13.6915)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(300)	3.3349	(972.59)	(1,000.46)	0.0000	4.3300	(1,884.31)	0.00	0.1170	(0.5237)	0.0000	1	(0.4067)	02/07/2025
603505.SH	01/17/2025	SDB3264054683	0	(5,500)	3.3349	(17,830.86)	(18,341.69)	0.0000	4.3300	(1,884.31)	0.00	2.1447	(9.6004)	0.0000	1	(7.4557)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(3,500)	3.2962	(11,360.73)	(11,536.73)	0.0000	4.3300	(1,884.31)	0.00	1.3664	(6.0386)	0.0000	1	(4.6721)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(900)	3.2962	(2,906.96)	(2,966.59)	0.0000	4.3300	(1,884.31)	0.00	0.3496	(1.5528)	0.0000	1	(1.2031)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(2,100)	3.2962	(6,607.03)	(6,922.04)	0.0000	4.3300	(1,884.31)	0.00	0.7947	(3.6231)	0.0000	1	(2.8285)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(300)	3.2962	(946.57)	(988.86)	0.0000	4.3300	(1,884.31)	0.00	0.1139	(0.5176)	0.0000	1	(0.4037)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(500)	3.2962	(1,557.51)	(1,648.11)	0.0000	4.3300	(1,884.31)	0.00	0.1873	(0.8627)	0.0000	1	(0.6753)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603505.SH	01/16/2025	SDB3264054683	0	(500)	3.2962	(1,566.43)	(1,648.11)	0.0000	4.3300	(1,884.31)	0.00	0.1884	(0.8627)	0.0000	1	(0.6742)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(2,000)	3.2962	(6,381.65)	(6,592.42)	0.0000	4.3300	(1,884.31)	0.00	0.7676	(3.4506)	0.0000	1	(2.6830)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(100)	3.2962	(318.77)	(329.62)	0.0000	4.3300	(1,884.31)	0.00	0.0383	(0.1725)	0.0000	1	(0.1342)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(1,900)	3.2962	(6,087.41)	(6,262.80)	0.0000	4.3300	(1,884.31)	0.00	0.7322	(3.2781)	0.0000	1	(2.5459)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(600)	3.2962	(1,928.18)	(1,977.73)	0.0000	4.3300	(1,884.31)	0.00	0.2319	(1.0352)	0.0000	1	(0.8033)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(200)	3.2962	(648.39)	(659.24)	0.0000	4.3300	(1,884.31)	0.00	0.0780	(0.3451)	0.0000	1	(0.2671)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(500)	3.2962	(1,620.99)	(1,648.11)	0.0000	4.3300	(1,884.31)	0.00	0.1950	(0.8627)	0.0000	1	(0.6677)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(2,400)	3.2962	(7,780.74)	(7,910.90)	0.0000	4.3300	(1,884.31)	0.00	0.9358	(4.1407)	0.0000	1	(3.2049)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(1,000)	3.2962	(3,241.97)	(3,296.21)	0.0000	4.3300	(1,884.31)	0.00	0.3899	(1.7253)	0.0000	1	(1.3354)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(2,800)	3.2962	(9,077.53)	(9,229.39)	0.0000	4.3300	(1,884.31)	0.00	1.0918	(4.8308)	0.0000	1	(3.7390)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(500)	3.2962	(1,620.99)	(1,648.11)	0.0000	4.3300	(1,884.31)	0.00	0.1950	(0.8627)	0.0000	1	(0.6677)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(900)	3.2962	(2,917.78)	(2,966.59)	0.0000	4.3300	(1,884.31)	0.00	0.3509	(1.5528)	0.0000	1	(1.2018)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(6,900)	3.2962	(22,369.62)	(22,743.85)	0.0000	4.3300	(1,884.31)	0.00	2.6906	(11.9046)	0.0000	1	(9.2140)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(200)	3.2962	(648.39)	(659.24)	0.0000	4.3300	(1,884.31)	0.00	0.0780	(0.3451)	0.0000	1	(0.2671)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(12,100)	3.2962	(39,227.89)	(39,884.14)	0.0000	4.3300	(1,884.31)	0.00	4.7182	(20.8761)	0.0000	1	(16.1579)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(3,700)	3.2962	(11,995.30)	(12,195.98)	0.0000	4.3300	(1,884.31)	0.00	1.4428	(6.3836)	0.0000	1	(4.9408)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(700)	3.2962	(2,269.38)	(2,307.35)	0.0000	4.3300	(1,884.31)	0.00	0.2730	(1.2077)	0.0000	1	(0.9348)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(2,900)	3.2962	(9,401.72)	(9,559.01)	0.0000	4.3300	(1,884.31)	0.00	1.1308	(5.0034)	0.0000	1	(3.8726)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(10,100)	3.2962	(32,743.94)	(33,291.72)	0.0000	4.3300	(1,884.31)	0.00	3.9384	(17.4255)	0.0000	1	(13.4872)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(300)	3.2962	(972.59)	(988.86)	0.0000	4.3300	(1,884.31)	0.00	0.1170	(0.5176)	0.0000	1	(0.4006)	02/07/2025
603505.SH	01/16/2025	SDB3264054683	0	(5,500)	3.2962	(17,830.86)	(18,129.15)	0.0000	4.3300	(1,884.31)	0.00	2.1447	(9.4892)	0.0000	1	(7.3445)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(2,100)	3.1381	(6,607.03)	(6,589.94)	0.0000	4.3300	(1,896.25)	0.00	0.7947	(3.4712)	0.0000	1	(2.6765)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(300)	3.1381	(946.57)	(941.42)	0.0000	4.3300	(1,896.25)	0.00	0.1139	(0.4959)	0.0000	1	(0.3820)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(500)	3.1381	(1,557.51)	(1,569.03)	0.0000	4.3300	(1,896.25)	0.00	0.1873	(0.8265)	0.0000	1	(0.6391)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(500)	3.1381	(1,566.43)	(1,569.03)	0.0000	4.3300	(1,896.25)	0.00	0.1884	(0.8265)	0.0000	1	(0.6381)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(2,000)	3.1381	(6,381.65)	(6,276.13)	0.0000	4.3300	(1,896.25)	0.00	0.7676	(3.3059)	0.0000	1	(2.5383)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(100)	3.1381	(318.77)	(313.81)	0.0000	4.3300	(1,896.25)	0.00	0.0383	(0.1653)	0.0000	1	(0.1270)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(1,900)	3.1381	(6,087.41)	(5,962.32)	0.0000	4.3300	(1,896.25)	0.00	0.7322	(3.1406)	0.0000	1	(2.4084)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(600)	3.1381	(1,928.18)	(1,882.84)	0.0000	4.3300	(1,896.25)	0.00	0.2319	(0.9918)	0.0000	1	(0.7598)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(200)	3.1381	(648.39)	(627.61)	0.0000	4.3300	(1,896.25)	0.00	0.0780	(0.3306)	0.0000	1	(0.2526)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(500)	3.1381	(1,620.99)	(1,569.03)	0.0000	4.3300	(1,896.25)	0.00	0.1950	(0.8265)	0.0000	1	(0.6315)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(2,400)	3.1381	(7,780.74)	(7,531.36)	0.0000	4.3300	(1,896.25)	0.00	0.9358	(3.9670)	0.0000	1	(3.0312)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(1,000)	3.1381	(3,241.97)	(3,138.07)	0.0000	4.3300	(1,896.25)	0.00	0.3899	(1.6529)	0.0000	1	(1.2630)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(2,800)	3.1381	(9,077.53)	(8,786.58)	0.0000	4.3300	(1,896.25)	0.00	1.0918	(4.6282)	0.0000	1	(3.5364)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(500)	3.1381	(1,620.99)	(1,569.03)	0.0000	4.3300	(1,896.25)	0.00	0.1950	(0.8265)	0.0000	1	(0.6315)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(900)	3.1381	(2,917.78)	(2,824.26)	0.0000	4.3300	(1,896.25)	0.00	0.3509	(1.4876)	0.0000	1	(1.1367)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(6,900)	3.1381	(22,369.62)	(21,652.65)	0.0000	4.3300	(1,896.25)	0.00	2.6906	(11.4052)	0.0000	1	(8.7147)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(200)	3.1381	(648.39)	(627.61)	0.0000	4.3300	(1,896.25)	0.00	0.0780	(0.3306)	0.0000	1	(0.2526)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(12,100)	3.1381	(39,227.89)	(37,970.59)	0.0000	4.3300	(1,896.25)	0.00	4.7182	(20.0005)	0.0000	1	(15.2823)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(3,700)	3.1381	(11,995.30)	(11,610.84)	0.0000	4.3300	(1,896.25)	0.00	1.4428	(6.1159)	0.0000	1	(4.6731)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(700)	3.1381	(2,269.38)	(2,196.65)	0.0000	4.3300	(1,896.25)	0.00	0.2730	(1.1571)	0.0000	1	(0.8841)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(2,900)	3.1381	(9,401.72)	(9,100.39)	0.0000	4.3300	(1,896.25)	0.00	1.1308	(4.7935)	0.0000	1	(3.6627)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(10,100)	3.1381	(32,743.94)	(31,694.46)	0.0000	4.3300	(1,896.25)	0.00	3.9384	(16.6946)	0.0000	1	(12.7563)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(300)	3.1381	(972.59)	(941.42)	0.0000	4.3300	(1,896.25)	0.00	0.1170	(0.4959)	0.0000	1	(0.3789)	02/07/2025
603505.SH	01/15/2025	SDB3264054683	0	(5,500)	3.1381	(17,830.86)	(17,259.36)	0.0000	4.3300	(1,896.25)	0.00	2.1447	(9.0911)	0.0000	1	(6.9465)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(500)	3.1480	(1,557.51)	(1,574.01)	0.0000	4.3300	(1,903.55)	0.00	0.1873	(0.8323)	0.0000	1	(0.6449)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(500)	3.1480	(1,566.43)	(1,574.01)	0.0000	4.3300	(1,903.55)	0.00	0.1884	(0.8323)	0.0000	1	(0.6439)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(2,000)	3.1480	(6,381.65)	(6,296.04)	0.0000	4.3300	(1,903.55)	0.00	0.7676	(3.3291)	0.0000	1	(2.5616)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(100)	3.1480	(318.77)	(314.80)	0.0000	4.3300	(1,903.55)	0.00	0.0383	(0.1665)	0.0000	1	(0.1281)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(1,900)	3.1480	(6,087.41)	(5,981.24)	0.0000	4.3300	(1,903.55)	0.00	0.7322	(3.1627)	0.0000	1	(2.4305)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(600)	3.1480	(1,928.18)	(1,888.81)	0.0000	4.3300	(1,903.55)	0.00	0.2319	(0.9987)	0.0000	1	(0.7668)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(200)	3.1480	(648.39)	(629.60)	0.0000	4.3300	(1,903.55)	0.00	0.0780	(0.3329)	0.0000	1	(0.2549)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(500)	3.1480	(1,620.99)	(1,574.01)	0.0000	4.3300	(1,903.55)	0.00	0.1950	(0.8323)	0.0000	1	(0.6373)	02/07

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603505.SH	01/14/2025	SDB3264054683	0	(2,400)	3.1480	(7,780.74)	(7,555.25)	0.0000	4.3300	(1,903.55)	0.00	0.9358	(3.9949)	0.0000	1	(3.0591)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(1,000)	3.1480	(3,241.97)	(3,148.02)	0.0000	4.3300	(1,903.55)	0.00	0.3899	(1.6646)	0.0000	1	(1.2746)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(2,800)	3.1480	(9,077.53)	(8,814.46)	0.0000	4.3300	(1,903.55)	0.00	1.0918	(4.6608)	0.0000	1	(3.5689)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(500)	3.1480	(1,620.99)	(1,574.01)	0.0000	4.3300	(1,903.55)	0.00	0.1950	(0.8323)	0.0000	1	(0.6373)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(900)	3.1480	(2,917.78)	(2,833.22)	0.0000	4.3300	(1,903.55)	0.00	0.3509	(1.4981)	0.0000	1	(1.1472)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(6,900)	3.1480	(22,369.62)	(21,721.34)	0.0000	4.3300	(1,903.55)	0.00	2.6906	(11.4855)	0.0000	1	(8.7949)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(200)	3.1480	(648.39)	(629.60)	0.0000	4.3300	(1,903.55)	0.00	0.0780	(0.3329)	0.0000	1	(0.2549)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(12,100)	3.1480	(39,227.89)	(38,091.05)	0.0000	4.3300	(1,903.55)	0.00	4.7182	(20.1412)	0.0000	1	(15.4230)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(3,700)	3.1480	(11,995.30)	(11,647.68)	0.0000	4.3300	(1,903.55)	0.00	1.4428	(6.1589)	0.0000	1	(4.7161)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(700)	3.1480	(2,269.38)	(2,203.61)	0.0000	4.3300	(1,903.55)	0.00	0.2730	(1.1652)	0.0000	1	(0.8922)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(2,900)	3.1480	(9,401.72)	(9,129.26)	0.0000	4.3300	(1,903.55)	0.00	1.1308	(4.8272)	0.0000	1	(3.6964)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(10,100)	3.1480	(32,743.94)	(31,795.01)	0.0000	4.3300	(1,903.55)	0.00	3.9384	(16.8121)	0.0000	1	(12.8737)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(300)	3.1480	(972.59)	(944.41)	0.0000	4.3300	(1,903.55)	0.00	0.1170	(0.4994)	0.0000	1	(0.3824)	02/07/2025
603505.SH	01/14/2025	SDB3264054683	0	(5,500)	3.1480	(17,830.86)	(17,314.12)	0.0000	4.3300	(1,903.55)	0.00	2.1447	(9.1551)	0.0000	1	(7.0104)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(2,000)	3.0963	(6,381.65)	(6,192.67)	0.0000	4.3300	(1,906.78)	0.00	0.7676	(3.2800)	0.0000	1	(2.5124)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(100)	3.0963	(318.77)	(309.63)	0.0000	4.3300	(1,906.78)	0.00	0.0383	(0.1640)	0.0000	1	(0.1257)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(1,900)	3.0963	(6,087.41)	(5,883.03)	0.0000	4.3300	(1,906.78)	0.00	0.7322	(3.1160)	0.0000	1	(2.3838)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(600)	3.0963	(1,928.18)	(1,857.80)	0.0000	4.3300	(1,906.78)	0.00	0.2319	(0.9840)	0.0000	1	(0.7521)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(200)	3.0963	(648.39)	(619.27)	0.0000	4.3300	(1,906.78)	0.00	0.0780	(0.3280)	0.0000	1	(0.2500)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(500)	3.0963	(1,620.99)	(1,548.17)	0.0000	4.3300	(1,906.78)	0.00	0.1950	(0.8200)	0.0000	1	(0.6250)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(2,400)	3.0963	(7,780.74)	(7,431.20)	0.0000	4.3300	(1,906.78)	0.00	0.9358	(3.9360)	0.0000	1	(3.0002)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(1,000)	3.0963	(3,241.97)	(3,096.33)	0.0000	4.3300	(1,906.78)	0.00	0.3899	(1.6400)	0.0000	1	(1.2501)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(2,800)	3.0963	(9,077.53)	(8,669.73)	0.0000	4.3300	(1,906.78)	0.00	1.0918	(4.5920)	0.0000	1	(3.5002)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(500)	3.0963	(1,620.99)	(1,548.17)	0.0000	4.3300	(1,906.78)	0.00	0.1950	(0.8200)	0.0000	1	(0.6250)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(900)	3.0963	(2,917.78)	(2,786.70)	0.0000	4.3300	(1,906.78)	0.00	0.3509	(1.4760)	0.0000	1	(1.1251)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(6,900)	3.0963	(22,369.62)	(21,364.70)	0.0000	4.3300	(1,906.78)	0.00	2.6906	(11.3161)	0.0000	1	(8.6255)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(200)	3.0963	(648.39)	(619.27)	0.0000	4.3300	(1,906.78)	0.00	0.0780	(0.3280)	0.0000	1	(0.2500)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(12,100)	3.0963	(39,227.89)	(37,465.63)	0.0000	4.3300	(1,906.78)	0.00	4.7182	(19.8441)	0.0000	1	(15.1259)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(3,700)	3.0963	(11,995.30)	(11,456.43)	0.0000	4.3300	(1,906.78)	0.00	1.4428	(6.0680)	0.0000	1	(4.6253)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(700)	3.0963	(2,269.38)	(2,167.43)	0.0000	4.3300	(1,906.78)	0.00	0.2730	(1.1480)	0.0000	1	(0.8750)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(2,900)	3.0963	(9,401.72)	(8,979.37)	0.0000	4.3300	(1,906.78)	0.00	1.1308	(4.7560)	0.0000	1	(3.6252)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(10,100)	3.0963	(32,743.94)	(31,272.96)	0.0000	4.3300	(1,906.78)	0.00	3.9384	(16.5641)	0.0000	1	(12.6257)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(300)	3.0963	(972.59)	(928.90)	0.0000	4.3300	(1,906.78)	0.00	0.1170	(0.4920)	0.0000	1	(0.3750)	02/07/2025
603505.SH	01/13/2025	SDB3264054683	0	(5,500)	3.0963	(17,830.86)	(17,029.83)	0.0000	4.3300	(1,906.78)	0.00	2.1447	(9.0200)	0.0000	1	(6.8754)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(2,000)	3.1978	(6,381.65)	(6,395.51)	0.0000	4.3300	(1,941.39)	0.00	2.3027	(10.3468)	0.0000	3	(8.0441)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(100)	3.1978	(318.77)	(319.78)	0.0000	4.3300	(1,941.39)	0.00	0.1150	(0.5173)	0.0000	3	(0.4023)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(1,900)	3.1978	(6,087.41)	(6,075.73)	0.0000	4.3300	(1,941.39)	0.00	2.1965	(9.8295)	0.0000	3	(7.6329)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(600)	3.1978	(1,928.18)	(1,918.65)	0.0000	4.3300	(1,941.39)	0.00	0.6958	(3.1040)	0.0000	3	(2.4083)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(200)	3.1978	(648.39)	(639.55)	0.0000	4.3300	(1,941.39)	0.00	0.2340	(1.0347)	0.0000	3	(0.8007)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(500)	3.1978	(1,620.99)	(1,598.88)	0.0000	4.3300	(1,941.39)	0.00	0.5849	(2.5867)	0.0000	3	(2.0018)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(2,400)	3.1978	(7,780.74)	(7,674.61)	0.0000	4.3300	(1,941.39)	0.00	2.8075	(12.4162)	0.0000	3	(9.6086)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(1,000)	3.1978	(3,241.97)	(3,197.75)	0.0000	4.3300	(1,941.39)	0.00	1.1698	(5.1734)	0.0000	3	(4.0036)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(2,800)	3.1978	(9,077.53)	(8,953.71)	0.0000	4.3300	(1,941.39)	0.00	3.2755	(14.4855)	0.0000	3	(11.2100)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(500)	3.1978	(1,620.99)	(1,598.88)	0.0000	4.3300	(1,941.39)	0.00	0.5849	(2.5867)	0.0000	3	(2.0018)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(900)	3.1978	(2,917.78)	(2,877.98)	0.0000	4.3300	(1,941.39)	0.00	1.0528	(4.6561)	0.0000	3	(3.6032)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(6,900)	3.1978	(22,369.62)	(22,064.50)	0.0000	4.3300	(1,941.39)	0.00	8.0717	(35.6965)	0.0000	3	(27.6248)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(200)	3.1978	(648.39)	(639.55)	0.0000	4.3300	(1,941.39)	0.00	0.2340	(1.0347)	0.0000	3	(0.8007)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(12,100)	3.1978	(39,227.89)	(38,692.82)	0.0000	4.3300	(1,941.39)	0.00	14.1547	(62.5981)	0.0000	3	(48.4434)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(3,700)	3.1978	(11,995.30)	(11,831.69)	0.0000	4.3300	(1,941.39)	0.00	4.3283	(19.1416)	0.0000	3	(14.8133)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(700)	3.1978	(2,269.38)	(2,238.43)	0.0000	4.3300	(1,941.39)	0.00	0.8189	(3.6214)	0.0000	3	(2.8025)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(2,900)	3.1978	(9,401.72)	(9,273.49)	0.0000	4.3300	(1,941.39)	0.00	3.3925	(15.0029)	0.0000	3	(11.6104)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0	(10,100)	3.1978	(32,743.94)	(32,297.32)	0.0000	4.3300	(1,941.39)	0.00	11.8151	(52.2513)	0.0000	3	(40.4362)	02/07/2025
603505.SH	01/10/2025	SDB3264054683	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603505.SH	01/10/2025	SDB3264054683	0	(12,900)	3.1978	(41,821.46)	(41,251.03)	0.0000	4.3300	(1,941.39)	0.00	15.0906	(66.7369)	0.0000	3	(51.6463)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(2,000)	3.2201	(6,381.65)	(6,440.13)	0.0000	4.3300	(1,941.39)	0.00	0.7676	(3.4730)	0.0000	1	(2.7054)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(100)	3.2201	(318.77)	(322.01)	0.0000	4.3300	(1,941.39)	0.00	0.0383	(0.1736)	0.0000	1	(0.1353)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(1,900)	3.2201	(6,087.41)	(6,118.12)	0.0000	4.3300	(1,941.39)	0.00	0.7322	(3.2993)	0.0000	1	(2.5672)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(600)	3.2201	(1,928.18)	(1,932.04)	0.0000	4.3300	(1,941.39)	0.00	0.2319	(1.0419)	0.0000	1	(0.8100)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(200)	3.2201	(648.39)	(644.01)	0.0000	4.3300	(1,941.39)	0.00	0.0780	(0.3473)	0.0000	1	(0.2693)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(500)	3.2201	(1,620.99)	(1,610.03)	0.0000	4.3300	(1,941.39)	0.00	0.1950	(0.8682)	0.0000	1	(0.6733)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(2,400)	3.2201	(7,780.74)	(7,728.15)	0.0000	4.3300	(1,941.39)	0.00	0.9358	(4.1676)	0.0000	1	(3.2317)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(1,000)	3.2201	(3,241.97)	(3,220.06)	0.0000	4.3300	(1,941.39)	0.00	0.3899	(1.7365)	0.0000	1	(1.3466)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(2,800)	3.2201	(9,077.53)	(9,016.18)	0.0000	4.3300	(1,941.39)	0.00	1.0918	(4.8622)	0.0000	1	(3.7704)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(500)	3.2201	(1,620.99)	(1,610.03)	0.0000	4.3300	(1,941.39)	0.00	0.1950	(0.8682)	0.0000	1	(0.6733)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(900)	3.2201	(2,917.78)	(2,898.06)	0.0000	4.3300	(1,941.39)	0.00	0.3509	(1.5628)	0.0000	1	(1.2119)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(6,900)	3.2201	(22,369.62)	(22,218.43)	0.0000	4.3300	(1,941.39)	0.00	2.6906	(11.9818)	0.0000	1	(9.2913)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(200)	3.2201	(648.39)	(644.01)	0.0000	4.3300	(1,941.39)	0.00	0.0780	(0.3473)	0.0000	1	(0.2693)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(12,100)	3.2201	(39,227.89)	(38,962.76)	0.0000	4.3300	(1,941.39)	0.00	4.7182	(21.0116)	0.0000	1	(16.2934)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(3,700)	3.2201	(11,995.30)	(11,914.23)	0.0000	4.3300	(1,941.39)	0.00	1.4428	(6.4250)	0.0000	1	(4.9823)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(700)	3.2201	(2,269.38)	(2,254.04)	0.0000	4.3300	(1,941.39)	0.00	0.2730	(1.2155)	0.0000	1	(0.9426)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(2,900)	3.2201	(9,401.72)	(9,338.18)	0.0000	4.3300	(1,941.39)	0.00	1.1308	(5.0358)	0.0000	1	(3.9050)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(10,100)	3.2201	(32,743.94)	(32,522.64)	0.0000	4.3300	(1,941.39)	0.00	3.9384	(17.5386)	0.0000	1	(13.6003)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(300)	3.2201	(972.59)	(966.02)	0.0000	4.3300	(1,941.39)	0.00	0.1170	(0.5209)	0.0000	1	(0.4040)	02/07/2025
603505.SH	01/09/2025	SDB3264054683	0	(12,900)	3.2201	(41,821.46)	(41,538.81)	0.0000	4.3300	(1,941.39)	0.00	5.0302	(22.4008)	0.0000	1	(17.3706)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(2,000)	3.1802	(6,381.65)	(6,360.46)	0.0000	4.3300	(1,941.39)	0.00	0.7676	(3.4300)	0.0000	1	(2.6625)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(100)	3.1802	(318.77)	(318.02)	0.0000	4.3300	(1,941.39)	0.00	0.0383	(0.1715)	0.0000	1	(0.1332)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(1,900)	3.1802	(6,087.41)	(6,042.44)	0.0000	4.3300	(1,941.39)	0.00	0.7322	(3.2585)	0.0000	1	(2.5264)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(600)	3.1802	(1,928.18)	(1,908.14)	0.0000	4.3300	(1,941.39)	0.00	0.2319	(1.0290)	0.0000	1	(0.7971)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(200)	3.1802	(648.39)	(636.05)	0.0000	4.3300	(1,941.39)	0.00	0.0780	(0.3430)	0.0000	1	(0.2650)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(500)	3.1802	(1,620.99)	(1,590.11)	0.0000	4.3300	(1,941.39)	0.00	0.1950	(0.8575)	0.0000	1	(0.6625)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(2,400)	3.1802	(7,780.74)	(7,632.55)	0.0000	4.3300	(1,941.39)	0.00	0.9358	(4.1160)	0.0000	1	(3.1802)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(1,000)	3.1802	(3,241.97)	(3,180.23)	0.0000	4.3300	(1,941.39)	0.00	0.3899	(1.7150)	0.0000	1	(1.3251)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(2,800)	3.1802	(9,077.53)	(8,904.64)	0.0000	4.3300	(1,941.39)	0.00	1.0918	(4.8020)	0.0000	1	(3.7102)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(500)	3.1802	(1,620.99)	(1,590.11)	0.0000	4.3300	(1,941.39)	0.00	0.1950	(0.8575)	0.0000	1	(0.6625)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(900)	3.1802	(2,917.78)	(2,862.21)	0.0000	4.3300	(1,941.39)	0.00	0.3509	(1.5435)	0.0000	1	(1.1926)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(6,900)	3.1802	(22,369.62)	(21,943.58)	0.0000	4.3300	(1,941.39)	0.00	2.6906	(11.8336)	0.0000	1	(9.1430)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(200)	3.1802	(648.39)	(636.05)	0.0000	4.3300	(1,941.39)	0.00	0.0780	(0.3430)	0.0000	1	(0.2650)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(12,100)	3.1802	(39,227.89)	(38,480.77)	0.0000	4.3300	(1,941.39)	0.00	4.7182	(20.7517)	0.0000	1	(16.0334)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(3,700)	3.1802	(11,995.30)	(11,766.85)	0.0000	4.3300	(1,941.39)	0.00	1.4428	(6.3456)	0.0000	1	(4.9028)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(700)	3.1802	(2,269.38)	(2,226.16)	0.0000	4.3300	(1,941.39)	0.00	0.2730	(1.2005)	0.0000	1	(0.9276)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(2,900)	3.1802	(9,401.72)	(9,222.66)	0.0000	4.3300	(1,941.39)	0.00	1.1308	(4.9735)	0.0000	1	(3.8427)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(10,100)	3.1802	(32,743.94)	(32,120.31)	0.0000	4.3300	(1,941.39)	0.00	3.9384	(17.3217)	0.0000	1	(13.3833)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(300)	3.1802	(972.59)	(954.07)	0.0000	4.3300	(1,941.39)	0.00	0.1170	(0.5145)	0.0000	1	(0.3975)	02/07/2025
603505.SH	01/08/2025	SDB3264054683	0	(12,900)	3.1802	(41,821.46)	(41,024.95)	0.0000	4.3300	(1,941.39)	0.00	5.0302	(22.1237)	0.0000	1	(17.0935)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(1,900)	3.1606	(6,087.41)	(6,005.12)	0.0000	4.3300	(1,941.96)	0.00	0.7322	(3.2394)	0.0000	1	(2.5072)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(600)	3.1606	(1,928.18)	(1,896.36)	0.0000	4.3300	(1,941.96)	0.00	0.2319	(1.0230)	0.0000	1	(0.7910)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(200)	3.1606	(648.39)	(632.12)	0.0000	4.3300	(1,941.96)	0.00	0.0780	(0.3410)	0.0000	1	(0.2630)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(500)	3.1606	(1,620.99)	(1,580.30)	0.0000	4.3300	(1,941.96)	0.00	0.1950	(0.8525)	0.0000	1	(0.6575)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(2,400)	3.1606	(7,780.74)	(7,585.42)	0.0000	4.3300	(1,941.96)	0.00	0.9358	(4.0918)	0.0000	1	(3.1560)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(1,000)	3.1606	(3,241.97)	(3,160.59)	0.0000	4.3300	(1,941.96)	0.00	0.3899	(1.7049)	0.0000	1	(1.3150)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(2,800)	3.1606	(9,077.53)	(8,849.66)	0.0000	4.3300	(1,941.96)	0.00	1.0918	(4.7738)	0.0000	1	(3.6820)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(500)	3.1606	(1,620.99)	(1,580.30)	0.0000	4.3300	(1,941.96)	0.00	0.1950	(0.8525)	0.0000	1	(0.6575)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(900)	3.1606	(2,917.78)	(2,844.53)	0.0000	4.3300	(1,941.96)	0.00	0.3509	(1.5344)	0.0000	1	(1.1835)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(6,900)	3.1606	(22,369.62)	(21,808.08)	0.0000	4.3300	(1,941.96)	0.00	2.6906	(11.7640)	0.0000	1	(9.0734)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(200)	3.1606	(648.39)	(632.12)	0.0000	4.3300	(1,941.96)	0.00	0.0780	(0.3410)	0.0000	1	(0.2630)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(12,100)	3.16061												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603505.SH	01/07/2025	SDB3264054683	0	(3,700)	3.1606	(11,995.30)	(11,694.19)	0.0000	4.3300	(1,941.96)	0.00	1.4428	(6.3082)	0.0000	1	(4.8655)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(700)	3.1606	(2,269.38)	(2,212.41)	0.0000	4.3300	(1,941.96)	0.00	0.2730	(1.1934)	0.0000	1	(0.9205)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(2,900)	3.1606	(9,401.72)	(9,165.72)	0.0000	4.3300	(1,941.96)	0.00	1.1308	(4.9443)	0.0000	1	(3.8135)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(10,100)	3.1606	(32,743.94)	(31,921.98)	0.0000	4.3300	(1,941.96)	0.00	3.9384	(17.2197)	0.0000	1	(13.2814)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(300)	3.1606	(972.59)	(948.18)	0.0000	4.3300	(1,941.96)	0.00	0.1170	(0.5115)	0.0000	1	(0.3945)	02/07/2025
603505.SH	01/07/2025	SDB3264054683	0	(12,900)	3.1606	(41,821.46)	(40,771.64)	0.0000	4.3300	(1,941.96)	0.00	5.0302	(21.9935)	0.0000	1	(16.9633)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(200)	3.2420	(648.39)	(648.39)	0.0000	4.3300	(1,942.69)	0.00	0.0780	(0.3499)	0.0000	1	(0.2719)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(500)	3.2420	(1,620.99)	(1,620.99)	0.0000	4.3300	(1,942.69)	0.00	0.1950	(0.8747)	0.0000	1	(0.6798)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(2,400)	3.2420	(7,780.74)	(7,780.74)	0.0000	4.3300	(1,942.69)	0.00	0.9358	(4.1988)	0.0000	1	(3.2629)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(1,000)	3.2420	(3,241.97)	(3,241.97)	0.0000	4.3300	(1,942.69)	0.00	0.3899	(1.7495)	0.0000	1	(1.3595)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(2,800)	3.2420	(9,077.53)	(9,077.53)	0.0000	4.3300	(1,942.69)	0.00	1.0918	(4.8985)	0.0000	1	(3.8067)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(500)	3.2420	(1,620.99)	(1,620.99)	0.0000	4.3300	(1,942.69)	0.00	0.1950	(0.8747)	0.0000	1	(0.6798)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(900)	3.2420	(2,917.78)	(2,917.78)	0.0000	4.3300	(1,942.69)	0.00	0.3509	(1.5745)	0.0000	1	(1.2236)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(6,900)	3.2420	(22,369.62)	(22,369.62)	0.0000	4.3300	(1,942.69)	0.00	2.6906	(12.0714)	0.0000	1	(9.3809)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(200)	3.2420	(648.39)	(648.39)	0.0000	4.3300	(1,942.69)	0.00	0.0780	(0.3499)	0.0000	1	(0.2719)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(12,100)	3.2420	(39,227.89)	(39,227.89)	0.0000	4.3300	(1,942.69)	0.00	4.7182	(21.1687)	0.0000	1	(16.4505)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(3,700)	3.2420	(11,995.30)	(11,995.30)	0.0000	4.3300	(1,942.69)	0.00	1.4428	(6.4731)	0.0000	1	(5.0303)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(700)	3.2420	(2,269.38)	(2,269.38)	0.0000	4.3300	(1,942.69)	0.00	0.2730	(1.2246)	0.0000	1	(0.9517)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(2,900)	3.2420	(9,401.72)	(9,401.72)	0.0000	4.3300	(1,942.69)	0.00	1.1308	(5.0735)	0.0000	1	(3.9427)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(10,100)	3.2420	(32,743.94)	(32,743.94)	0.0000	4.3300	(1,942.69)	0.00	3.9384	(17.6698)	0.0000	1	(13.7314)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(300)	3.2420	(972.59)	(972.59)	0.0000	4.3300	(1,942.69)	0.00	0.1170	(0.5248)	0.0000	1	(0.4079)	02/07/2025
603505.SH	01/06/2025	SDB3264054683	0	(12,900)	3.2420	(41,821.46)	(41,821.46)	0.0000	4.3300	(1,942.69)	0.00	5.0302	(22.5683)	0.0000	1	(17.5381)	02/07/2025
TOTAL CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												286.5533	(1,258.4078)	0.0000		(971.8546)	
CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601872.SH	01/17/2025	SDB3265406629	0	(700)	0.9283	(648.22)	(649.82)	0.0000	4.3300	(1,225.00)	0.00	0.0780	(0.2211)	0.0000	1	(0.1432)	02/07/2025
601872.SH	01/17/2025	SDB3265406629	0	(4,000)	0.9283	(3,708.52)	(3,713.26)	0.0000	4.3300	(1,225.00)	0.00	0.4461	(1.2635)	0.0000	1	(0.8175)	02/07/2025
601872.SH	01/17/2025	SDB3265406629	0	(900)	0.9283	(790.48)	(835.48)	0.0000	4.3300	(1,225.00)	0.00	0.0951	(0.2843)	0.0000	1	(0.1892)	02/07/2025
601872.SH	01/17/2025	SDB3265406629	0	(10,100)	0.9283	(8,847.40)	(9,375.97)	0.0000	4.3300	(1,225.00)	0.00	1.0641	(3.1904)	0.0000	1	(2.1263)	02/07/2025
601872.SH	01/16/2025	SDB3265406629	0	(900)	0.9002	(790.48)	(810.18)	0.0000	4.3300	(1,225.00)	0.00	0.0951	(0.2757)	0.0000	1	(0.1806)	02/07/2025
601872.SH	01/16/2025	SDB3265406629	0	(10,100)	0.9002	(8,847.40)	(9,092.05)	0.0000	4.3300	(1,225.00)	0.00	1.0641	(3.0938)	0.0000	1	(2.0297)	02/07/2025
601872.SH	01/15/2025	SDB3265406629	0	(900)	0.8552	(790.48)	(769.70)	0.0000	4.3300	(1,225.00)	0.00	0.0951	(0.2619)	0.0000	1	(0.1668)	02/07/2025
601872.SH	01/15/2025	SDB3265406629	0	(10,100)	0.8552	(8,847.40)	(8,637.70)	0.0000	4.3300	(1,225.00)	0.00	1.0641	(2.9392)	0.0000	1	(1.8751)	02/07/2025
601872.SH	01/14/2025	SDB3265406629	0	(900)	0.8783	(790.48)	(790.48)	0.0000	4.3300	(1,225.00)	0.00	0.0951	(0.2690)	0.0000	1	(0.1739)	02/07/2025
601872.SH	01/14/2025	SDB3265406629	0	(10,100)	0.8760	(8,847.40)	(8,847.40)	0.0000	4.3300	(1,225.00)	0.00	1.0641	(3.0106)	0.0000	1	(1.9464)	02/07/2025
TOTAL CHINA MERCHANTS ENERGY SHIPPING CO., LTD. CMN CLASS A SERIES NORTHBOUND												5.1609	(14.8096)	0.0000		(9.6487)	
CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
001979.ZK	01/17/2025	SDB3265604023	0	(6,700)	1.3836	(9,270.03)	(9,270.03)	0.0000	4.3300	(1,975.00)	0.00	1.1150	(5.0856)	0.0000	1	(3.9707)	02/07/2025
001979.ZK	01/17/2025	SDB3265604023	0	(24,800)	1.3850	(34,347.93)	(34,347.93)	0.0000	4.3300	(1,975.00)	0.00	4.1313	(18.8437)	0.0000	1	(14.7124)	02/07/2025
001979.ZK	01/17/2025	SDB3265604023	0	(6,400)	1.3850	(8,863.98)	(8,863.98)	0.0000	4.3300	(1,975.00)	0.00	1.0661	(4.8629)	0.0000	1	(3.7967)	02/07/2025
TOTAL CHINA MERCHANTS SHEKOU INDUSTRIAL ZONE HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												6.3124	(28.7922)	0.0000		(22.4798)	
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601985.SH	01/09/2025	SDB3264054733	0	(8,900)	1.3525	(12,676.61)	(12,036.83)	0.0000	4.3300	(275.92)	0.00	1.5247	(0.9226)	0.0000	1	0.6021	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(19,500)	1.3525	(27,774.59)	(26,372.83)	0.0000	4.3300	(275.92)	0.00	3.3407	(2.0214)	0.0000	1	1.3193	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(10,900)	1.3525	(15,525.28)	(14,741.74)	0.0000	4.3300	(275.92)	0.00	1.8673	(1.1299)	0.0000	1	0.7375	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(17,300)	1.3525	(24,641.05)	(23,397.44)	0.0000	4.3300	(275.92)	0.00	2.9638	(1.7933)	0.0000	1	1.1705	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(1,000)	1.3525	(1,424.34)	(1,352.45)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1037)	0.0000	1	0.0677	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(19,800)	1.3525	(28,201.89)	(26,778.57)	0.0000	4.3300	(275.92)	0.00	3.3921	(2.0525)	0.0000	1	1.3396	02/07/2025
601985.SH	01/09/2025	SDB3264054733	0	(1,000)	1.3525	(1,424.34)	(1,352.45)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1037)	0.0000	1	0.0677	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(8,900)	1.3659	(12,676.61)	(12,156.30)	0.0000	4.3300	(275.92)	0.00	1.5247	(0.9317)	0.0000	1	0.5930	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(19,500)	1.3659	(27,774.59)	(26,634.58)	0.0000	4.3300	(275.92)	0.00	3.3407	(2.0414)	0.0000	1	1.2992	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601985.SH	01/08/2025	SDB3264054733	0	(10,900)	1.3659	(15,525.28)	(14,888.05)	0.0000	4.3300	(275.92)	0.00	1.8673	(1.1411)	0.0000	1	0.7262	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(17,300)	1.3659	(24,641.05)	(23,629.65)	0.0000	4.3300	(275.92)	0.00	2.9638	(1.8111)	0.0000	1	1.1527	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(1,000)	1.3659	(1,424.34)	(1,365.88)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1047)	0.0000	1	0.0666	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(19,800)	1.3659	(28,201.89)	(27,044.34)	0.0000	4.3300	(275.92)	0.00	3.3921	(2.0728)	0.0000	1	1.3192	02/07/2025
601985.SH	01/08/2025	SDB3264054733	0	(1,000)	1.3659	(1,424.34)	(1,365.88)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1047)	0.0000	1	0.0666	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(8,900)	1.3869	(12,676.61)	(12,343.80)	0.0000	4.3300	(275.92)	0.00	1.5247	(0.9461)	0.0000	1	0.5786	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(19,500)	1.3869	(27,774.59)	(27,045.41)	0.0000	4.3300	(275.92)	0.00	3.3407	(2.0729)	0.0000	1	1.2678	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(10,900)	1.3869	(15,525.28)	(15,117.69)	0.0000	4.3300	(275.92)	0.00	1.8673	(1.1587)	0.0000	1	0.7086	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(17,300)	1.3869	(24,641.05)	(23,994.13)	0.0000	4.3300	(275.92)	0.00	2.9638	(1.8390)	0.0000	1	1.1247	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(1,000)	1.3869	(1,424.34)	(1,386.94)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1063)	0.0000	1	0.0650	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(19,800)	1.3869	(28,201.89)	(27,461.49)	0.0000	4.3300	(275.92)	0.00	3.3921	(2.1048)	0.0000	1	1.2873	02/07/2025
601985.SH	01/07/2025	SDB3264054733	0	(1,000)	1.3869	(1,424.34)	(1,386.94)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1063)	0.0000	1	0.0650	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(8,900)	1.4243	(12,676.61)	(12,676.61)	0.0000	4.3300	(275.92)	0.00	1.5247	(0.9716)	0.0000	1	0.5531	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(19,500)	1.4243	(27,774.59)	(27,774.59)	0.0000	4.3300	(275.92)	0.00	3.3407	(2.1288)	0.0000	1	1.2119	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(10,900)	1.4243	(15,525.28)	(15,525.28)	0.0000	4.3300	(275.92)	0.00	1.8673	(1.1899)	0.0000	1	0.6774	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(17,300)	1.4243	(24,641.05)	(24,641.05)	0.0000	4.3300	(275.92)	0.00	2.9638	(1.8886)	0.0000	1	1.0751	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(1,000)	1.4243	(1,424.34)	(1,424.34)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1092)	0.0000	1	0.0621	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(19,800)	1.4243	(28,201.89)	(28,201.89)	0.0000	4.3300	(275.92)	0.00	3.3921	(2.1616)	0.0000	1	1.2305	02/07/2025
601985.SH	01/06/2025	SDB3264054733	0	(1,000)	1.4243	(1,424.34)	(1,424.34)	0.0000	4.3300	(275.92)	0.00	0.1713	(0.1092)	0.0000	1	0.0621	02/07/2025
TOTAL CHINA NATIONAL NUCLEAR POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND												53.7248	(33.2276)	0.0000		20.4972	
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600536.SH	01/17/2025	SDB3260123202	0	(7,100)	6.3471	(42,841.40)	(45,064.49)	0.0000	4.3300	(1,797.09)	0.00	5.1529	(22.4958)	0.0000	1	(17.3429)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(3,700)	6.3471	(22,387.65)	(23,484.31)	0.0000	4.3300	(1,797.09)	0.00	2.6927	(11.7232)	0.0000	1	(9.0304)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(10,400)	6.3471	(62,531.42)	(66,009.95)	0.0000	4.3300	(1,797.09)	0.00	7.5211	(32.9516)	0.0000	1	(25.4304)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(5,100)	6.3471	(30,642.65)	(32,370.27)	0.0000	4.3300	(1,797.09)	0.00	3.6856	(16.1589)	0.0000	1	(12.4733)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(5,900)	6.3471	(34,901.62)	(37,447.95)	0.0000	4.3300	(1,797.09)	0.00	4.1979	(18.6937)	0.0000	1	(14.4958)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(3,900)	6.3471	(23,109.21)	(24,753.73)	0.0000	4.3300	(1,797.09)	0.00	2.7795	(12.3568)	0.0000	1	(9.5773)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(300)	6.3471	(1,867.75)	(1,904.13)	0.0000	4.3300	(1,797.09)	0.00	0.2246	(0.9505)	0.0000	1	(0.7259)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(200)	6.3471	(1,237.05)	(1,269.42)	0.0000	4.3300	(1,797.09)	0.00	0.1488	(0.6337)	0.0000	1	(0.4849)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(100)	6.3471	(637.61)	(634.71)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3168)	0.0000	1	(0.2402)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(2,000)	6.3471	(12,752.13)	(12,694.22)	0.0000	4.3300	(1,797.09)	0.00	1.5338	(6.3368)	0.0000	1	(4.8030)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(500)	6.3471	(3,188.03)	(3,173.56)	0.0000	4.3300	(1,797.09)	0.00	0.3834	(1.5842)	0.0000	1	(1.2008)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(800)	6.3471	(5,100.85)	(5,077.69)	0.0000	4.3300	(1,797.09)	0.00	0.6135	(2.5347)	0.0000	1	(1.9212)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(100)	6.3471	(637.61)	(634.71)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3168)	0.0000	1	(0.2402)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(8,900)	6.3471	(56,746.96)	(56,489.29)	0.0000	4.3300	(1,797.09)	0.00	6.8254	(28.1990)	0.0000	1	(21.3736)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(900)	6.3471	(5,738.46)	(5,712.40)	0.0000	4.3300	(1,797.09)	0.00	0.6902	(2.8516)	0.0000	1	(2.1614)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(7,000)	6.3471	(44,632.44)	(44,429.78)	0.0000	4.3300	(1,797.09)	0.00	5.3683	(22.1789)	0.0000	1	(16.8107)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(1,000)	6.3471	(6,376.06)	(6,347.11)	0.0000	4.3300	(1,797.09)	0.00	0.7669	(3.1684)	0.0000	1	(2.4015)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(1,500)	6.3471	(9,564.09)	(9,520.67)	0.0000	4.3300	(1,797.09)	0.00	1.1503	(4.7526)	0.0000	1	(3.6023)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(100)	6.3471	(637.61)	(634.71)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3168)	0.0000	1	(0.2402)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(200)	6.3471	(1,275.21)	(1,269.42)	0.0000	4.3300	(1,797.09)	0.00	0.1534	(0.6337)	0.0000	1	(0.4803)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(9,500)	6.3471	(60,572.60)	(60,297.55)	0.0000	4.3300	(1,797.09)	0.00	7.2855	(30.1000)	0.0000	1	(22.8145)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(1,100)	6.3471	(7,013.67)	(6,981.82)	0.0000	4.3300	(1,797.09)	0.00	0.8436	(3.4853)	0.0000	1	(2.6417)	02/07/2025
600536.SH	01/17/2025	SDB3260123202	0	(100)	6.3471	(637.61)	(634.71)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3168)	0.0000	1	(0.2402)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(7,100)	6.1423	(42,841.40)	(43,610.46)	0.0000	4.3300	(1,797.09)	0.00	5.1529	(21.7700)	0.0000	1	(16.6171)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(3,700)	6.1423	(22,387.65)	(22,726.58)	0.0000	4.3300	(1,797.09)	0.00	2.6927	(11.3449)	0.0000	1	(8.6522)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(10,400)	6.1423	(62,531.42)	(63,880.12)	0.0000	4.3300	(1,797.09)	0.00	7.5211	(31.8884)	0.0000	1	(24.3672)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(5,100)	6.1423	(30,642.65)	(31,325.83)	0.0000	4.3300	(1,797.09)	0.00	3.6856	(15.6376)	0.0000	1	(11.9519)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(5,900)	6.1423	(34,901.62)	(36,239.68)	0.0000	4.3300	(1,797.09)	0.00	4.1979	(18.0905)	0.0000	1	(13.8926)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(3,900)	6.1423	(23,109.21)	(23,955.04)	0.0000	4.3300	(1,797.09)	0.00	2.7795	(11.9581)	0.0000	1	(9.1786)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(300)	6.1423	(1,867.75)	(1,842.70)	0.0000	4.3300	(1,797.09)	0.00	0.2246	(0.9199)	0.0000	1	(0.6952)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(200)	6.1423	(1,237.05)	(1,228.46)	0.0000	4.3300	(1,797.09)	0.00	0.1488	(0.6132)	0.0000	1	(0.4644)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600536.SH	01/16/2025	SDB3260123202	0	(100)	6.1423	(637.61)	(614.23)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3066)	0.0000	1	(0.2299)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(2,000)	6.1423	(12,752.13)	(12,284.64)	0.0000	4.3300	(1,797.09)	0.00	1.5338	(6.1324)	0.0000	1	(4.5986)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(500)	6.1423	(3,188.03)	(3,071.16)	0.0000	4.3300	(1,797.09)	0.00	0.3834	(1.5331)	0.0000	1	(1.1496)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(800)	6.1423	(5,100.85)	(4,913.86)	0.0000	4.3300	(1,797.09)	0.00	0.6135	(2.4530)	0.0000	1	(1.8394)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(100)	6.1423	(637.61)	(614.23)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3066)	0.0000	1	(0.2299)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(8,900)	6.1423	(56,746.96)	(54,666.64)	0.0000	4.3300	(1,797.09)	0.00	6.8254	(27.2891)	0.0000	1	(20.4637)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(900)	6.1423	(5,738.46)	(5,528.09)	0.0000	4.3300	(1,797.09)	0.00	0.6902	(2.7596)	0.0000	1	(2.0694)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(7,000)	6.1423	(44,632.44)	(42,996.23)	0.0000	4.3300	(1,797.09)	0.00	5.3683	(21.4633)	0.0000	1	(16.0950)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(1,000)	6.1423	(6,376.06)	(6,142.32)	0.0000	4.3300	(1,797.09)	0.00	0.7669	(3.0662)	0.0000	1	(2.2993)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(1,500)	6.1423	(9,564.09)	(9,213.48)	0.0000	4.3300	(1,797.09)	0.00	1.1503	(4.5993)	0.0000	1	(3.4489)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(100)	6.1423	(637.61)	(614.23)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3066)	0.0000	1	(0.2299)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(200)	6.1423	(1,275.21)	(1,228.46)	0.0000	4.3300	(1,797.09)	0.00	0.1534	(0.6132)	0.0000	1	(0.4599)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(9,500)	6.1423	(60,572.60)	(58,352.03)	0.0000	4.3300	(1,797.09)	0.00	7.2855	(29.1288)	0.0000	1	(21.8433)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(1,100)	6.1423	(7,013.67)	(6,756.55)	0.0000	4.3300	(1,797.09)	0.00	0.8436	(3.3728)	0.0000	1	(2.5292)	02/07/2025
600536.SH	01/16/2025	SDB3260123202	0	(100)	6.1423	(637.61)	(614.23)	0.0000	4.3300	(1,797.09)	0.00	0.0767	(0.3066)	0.0000	1	(0.2299)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(10,400)	5.8981	(62,531.42)	(61,340.75)	0.0000	4.3300	(1,782.97)	0.00	7.5211	(30.3802)	0.0000	1	(22.8591)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(5,100)	5.8981	(30,642.65)	(30,080.56)	0.0000	4.3300	(1,782.97)	0.00	3.6856	(14.8980)	0.0000	1	(11.2123)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(5,900)	5.8981	(34,901.62)	(34,799.08)	0.0000	4.3300	(1,782.97)	0.00	4.1979	(17.2349)	0.0000	1	(13.0370)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(3,900)	5.8981	(23,109.21)	(23,002.78)	0.0000	4.3300	(1,782.97)	0.00	2.7795	(11.3926)	0.0000	1	(8.6130)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(300)	5.8981	(1,867.75)	(1,769.44)	0.0000	4.3300	(1,782.97)	0.00	0.2246	(0.8764)	0.0000	1	(0.6517)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(200)	5.8981	(1,237.05)	(1,179.63)	0.0000	4.3300	(1,782.97)	0.00	0.1488	(0.5842)	0.0000	1	(0.4354)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(100)	5.8981	(637.61)	(589.81)	0.0000	4.3300	(1,782.97)	0.00	0.0767	(0.2921)	0.0000	1	(0.2154)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(2,000)	5.8981	(12,752.13)	(11,796.30)	0.0000	4.3300	(1,782.97)	0.00	1.5338	(5.8423)	0.0000	1	(4.3085)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(500)	5.8981	(3,188.03)	(2,949.07)	0.0000	4.3300	(1,782.97)	0.00	0.3834	(1.4606)	0.0000	1	(1.0771)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(800)	5.8981	(5,100.85)	(4,718.52)	0.0000	4.3300	(1,782.97)	0.00	0.6135	(2.3369)	0.0000	1	(1.7234)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(100)	5.8981	(637.61)	(589.81)	0.0000	4.3300	(1,782.97)	0.00	0.0767	(0.2921)	0.0000	1	(0.2154)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(8,900)	5.8981	(56,746.96)	(52,493.53)	0.0000	4.3300	(1,782.97)	0.00	6.8254	(25.9984)	0.0000	1	(19.1730)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(900)	5.8981	(5,738.46)	(5,308.33)	0.0000	4.3300	(1,782.97)	0.00	0.6902	(2.6291)	0.0000	1	(1.9388)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(7,000)	5.8981	(44,632.44)	(41,287.04)	0.0000	4.3300	(1,782.97)	0.00	5.3683	(20.4482)	0.0000	1	(15.0799)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(1,000)	5.8981	(6,376.06)	(5,898.15)	0.0000	4.3300	(1,782.97)	0.00	0.7669	(2.9212)	0.0000	1	(2.1543)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(1,500)	5.8981	(9,564.09)	(8,847.22)	0.0000	4.3300	(1,782.97)	0.00	1.1503	(4.3818)	0.0000	1	(3.2314)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(100)	5.8981	(637.61)	(589.81)	0.0000	4.3300	(1,782.97)	0.00	0.0767	(0.2921)	0.0000	1	(0.2154)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(200)	5.8981	(1,275.21)	(1,179.63)	0.0000	4.3300	(1,782.97)	0.00	0.1534	(0.5842)	0.0000	1	(0.4309)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(9,500)	5.8981	(60,572.60)	(56,032.42)	0.0000	4.3300	(1,782.97)	0.00	7.2855	(27.7511)	0.0000	1	(20.4656)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(1,100)	5.8981	(7,013.67)	(6,487.96)	0.0000	4.3300	(1,782.97)	0.00	0.8436	(3.2133)	0.0000	1	(2.3697)	02/07/2025
600536.SH	01/15/2025	SDB3260123202	0	(100)	5.8981	(637.61)	(589.81)	0.0000	4.3300	(1,782.97)	0.00	0.0767	(0.2921)	0.0000	1	(0.2154)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(5,900)	5.9614	(34,901.62)	(35,172.13)	0.0000	4.3300	(1,750.62)	0.00	4.1979	(17.1037)	0.0000	1	(12.9058)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(3,900)	5.9614	(23,109.21)	(23,249.37)	0.0000	4.3300	(1,750.62)	0.00	2.7795	(11.3058)	0.0000	1	(8.5263)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(300)	5.9614	(1,867.75)	(1,788.41)	0.0000	4.3300	(1,750.62)	0.00	0.2246	(0.8697)	0.0000	1	(0.6450)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(200)	5.9614	(1,237.05)	(1,192.28)	0.0000	4.3300	(1,750.62)	0.00	0.1488	(0.5798)	0.0000	1	(0.4310)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(100)	5.9614	(637.61)	(596.14)	0.0000	4.3300	(1,750.62)	0.00	0.0767	(0.2899)	0.0000	1	(0.2132)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(2,000)	5.9614	(12,752.13)	(11,922.76)	0.0000	4.3300	(1,750.62)	0.00	1.5338	(5.7978)	0.0000	1	(4.2641)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(500)	5.9614	(3,188.03)	(2,980.69)	0.0000	4.3300	(1,750.62)	0.00	0.3834	(1.4495)	0.0000	1	(1.0660)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(800)	5.9614	(5,100.85)	(4,769.10)	0.0000	4.3300	(1,750.62)	0.00	0.6135	(2.3191)	0.0000	1	(1.7056)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(100)	5.9614	(637.61)	(596.14)	0.0000	4.3300	(1,750.62)	0.00	0.0767	(0.2899)	0.0000	1	(0.2132)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(8,900)	5.9614	(56,746.96)	(53,056.26)	0.0000	4.3300	(1,750.62)	0.00	6.8254	(25.8004)	0.0000	1	(18.9750)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(900)	5.9614	(5,738.46)	(5,365.24)	0.0000	4.3300	(1,750.62)	0.00	0.6902	(2.6090)	0.0000	1	(1.9188)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(7,000)	5.9614	(44,632.44)	(41,729.65)	0.0000	4.3300	(1,750.62)	0.00	5.3683	(20.2925)	0.0000	1	(14.9242)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(1,000)	5.9614	(6,376.06)	(5,961.38)	0.0000	4.3300	(1,750.62)	0.00	0.7669	(2.8989)	0.0000	1	(2.1320)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(1,500)	5.9614	(9,564.09)	(8,942.07)	0.0000	4.3300	(1,750.62)	0.00	1.1503	(4.3484)	0.0000	1	(3.1980)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(100)	5.9614	(637.61)	(596.14)	0.0000	4.3300	(1,750.62)	0.00	0.0767	(0.2899)	0.0000	1	(0.2132)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(200)	5.9614	(1,275.21)	(1,192.28)	0.0000	4.3300	(1,750.62)	0.00	0.1534	(0.5798)	0.0000	1	(0.4264)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(9,500)	5.9614	(60,572.60)	(56,633.09)										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA NATL SOFTWARE & SRVC CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600536.SH	01/14/2025	SDB3260123202	0	(1,100)	5.9614	(7,013.67)	(6,557.52)	0.0000	4.3300	(1,750.62)	0.00	0.8436	(3.1888)	0.0000	1	(2.3452)	02/07/2025
600536.SH	01/14/2025	SDB3260123202	0	(100)	5.9614	(637.61)	(596.14)	0.0000	4.3300	(1,750.62)	0.00	0.0767	(0.2899)	0.0000	1	(0.2132)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(300)	5.8116	(1,867.75)	(1,743.47)	0.0000	4.3300	(1,707.94)	0.00	0.2246	(0.8272)	0.0000	1	(0.6025)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(200)	5.8116	(1,237.05)	(1,162.32)	0.0000	4.3300	(1,707.94)	0.00	0.1488	(0.5514)	0.0000	1	(0.4026)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(100)	5.8116	(637.61)	(581.16)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2757)	0.0000	1	(0.1990)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(2,000)	5.8116	(12,752.13)	(11,623.16)	0.0000	4.3300	(1,707.94)	0.00	1.5338	(5,5144)	0.0000	1	(3.9806)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(500)	5.8116	(3,188.03)	(2,905.79)	0.0000	4.3300	(1,707.94)	0.00	0.3834	(1.3786)	0.0000	1	(0.9951)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(800)	5.8116	(5,100.85)	(4,649.26)	0.0000	4.3300	(1,707.94)	0.00	0.6135	(2.2057)	0.0000	1	(1.5922)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(100)	5.8116	(637.61)	(581.16)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2757)	0.0000	1	(0.1990)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(8,900)	5.8116	(56,746.96)	(51,723.06)	0.0000	4.3300	(1,707.94)	0.00	6.8254	(24.5389)	0.0000	1	(17.7135)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(900)	5.8116	(5,738.46)	(5,230.42)	0.0000	4.3300	(1,707.94)	0.00	0.6902	(2.4815)	0.0000	1	(1.7913)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(7,000)	5.8116	(44,632.44)	(40,681.06)	0.0000	4.3300	(1,707.94)	0.00	5.3683	(19.3003)	0.0000	1	(13.9320)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(1,000)	5.8116	(6,376.06)	(5,811.58)	0.0000	4.3300	(1,707.94)	0.00	0.7669	(2.7572)	0.0000	1	(1.9903)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(1,500)	5.8116	(9,564.09)	(8,717.37)	0.0000	4.3300	(1,707.94)	0.00	1.1503	(4.1358)	0.0000	1	(2.9854)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(100)	5.8116	(637.61)	(581.16)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2757)	0.0000	1	(0.1990)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(200)	5.8116	(1,275.21)	(1,162.32)	0.0000	4.3300	(1,707.94)	0.00	0.1534	(0.5514)	0.0000	1	(0.3981)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(9,500)	5.8116	(60,572.60)	(55,210.01)	0.0000	4.3300	(1,707.94)	0.00	7.2855	(26.1932)	0.0000	1	(18.9077)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(1,100)	5.8116	(7,013.67)	(6,392.74)	0.0000	4.3300	(1,707.94)	0.00	0.8436	(3.0329)	0.0000	1	(2.1893)	02/07/2025
600536.SH	01/13/2025	SDB3260123202	0	(100)	5.8116	(637.61)	(581.16)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2757)	0.0000	1	(0.1990)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(300)	5.8612	(1,867.75)	(1,758.36)	0.0000	4.3300	(1,707.94)	0.00	0.6739	(2.5026)	0.0000	3	(1.8287)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(200)	5.8612	(1,237.05)	(1,172.24)	0.0000	4.3300	(1,707.94)	0.00	0.4464	(1.6684)	0.0000	3	(1.2221)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(100)	5.8612	(637.61)	(586.12)	0.0000	4.3300	(1,707.94)	0.00	0.2301	(0.8342)	0.0000	3	(0.6041)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(2,000)	5.8612	(12,752.13)	(11,722.37)	0.0000	4.3300	(1,707.94)	0.00	4.6014	(16.6843)	0.0000	3	(12.0829)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(500)	5.8612	(3,188.03)	(2,930.59)	0.0000	4.3300	(1,707.94)	0.00	1.1503	(4.1711)	0.0000	3	(3.0207)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(800)	5.8612	(5,100.85)	(4,688.95)	0.0000	4.3300	(1,707.94)	0.00	1.8406	(6.6737)	0.0000	3	(4.8332)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(100)	5.8612	(637.61)	(586.12)	0.0000	4.3300	(1,707.94)	0.00	0.2301	(0.8342)	0.0000	3	(0.6041)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(8,900)	5.8612	(56,746.96)	(52,164.55)	0.0000	4.3300	(1,707.94)	0.00	20.4762	(74.2451)	0.0000	3	(53.7689)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(900)	5.8612	(5,738.46)	(5,275.07)	0.0000	4.3300	(1,707.94)	0.00	2.0706	(7.5079)	0.0000	3	(5.4373)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(7,000)	5.8612	(44,632.44)	(41,028.29)	0.0000	4.3300	(1,707.94)	0.00	16.1049	(58.3950)	0.0000	3	(42.2902)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(1,000)	5.8612	(6,376.06)	(5,861.18)	0.0000	4.3300	(1,707.94)	0.00	2.3007	(8.3421)	0.0000	3	(6.0415)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(1,500)	5.8612	(9,564.09)	(8,791.78)	0.0000	4.3300	(1,707.94)	0.00	3.4510	(12.5132)	0.0000	3	(9.0622)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(100)	5.8612	(637.61)	(586.12)	0.0000	4.3300	(1,707.94)	0.00	0.2301	(0.8342)	0.0000	3	(0.6041)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(200)	5.8612	(1,275.21)	(1,172.24)	0.0000	4.3300	(1,707.94)	0.00	0.4601	(1.6684)	0.0000	3	(1.2083)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(9,500)	5.8612	(60,572.60)	(55,681.26)	0.0000	4.3300	(1,707.94)	0.00	21.8566	(79.2504)	0.0000	3	(57.3938)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(1,100)	5.8612	(7,013.67)	(6,447.30)	0.0000	4.3300	(1,707.94)	0.00	2.5308	(9.1764)	0.0000	3	(6.6456)	02/07/2025
600536.SH	01/10/2025	SDB3260123202	0	(100)	5.8612	(637.61)	(586.12)	0.0000	4.3300	(1,707.94)	0.00	0.2301	(0.8342)	0.0000	3	(0.6041)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(300)	5.6762	(1,867.75)	(1,702.87)	0.0000	4.3300	(1,707.94)	0.00	0.2246	(0.8079)	0.0000	1	(0.5832)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(200)	5.6762	(1,237.05)	(1,135.25)	0.0000	4.3300	(1,707.94)	0.00	0.1488	(0.5386)	0.0000	1	(0.3898)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(100)	5.6762	(637.61)	(567.62)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2693)	0.0000	1	(0.1926)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(2,000)	5.6762	(12,752.13)	(11,352.45)	0.0000	4.3300	(1,707.94)	0.00	1.5338	(5.3859)	0.0000	1	(3.8521)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(500)	5.6762	(3,188.03)	(2,838.11)	0.0000	4.3300	(1,707.94)	0.00	0.3834	(1.3465)	0.0000	1	(0.9630)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(800)	5.6762	(5,100.85)	(4,540.98)	0.0000	4.3300	(1,707.94)	0.00	0.6135	(2.1544)	0.0000	1	(1.5409)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(100)	5.6762	(637.61)	(567.62)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2693)	0.0000	1	(0.1926)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(8,900)	5.6762	(56,746.96)	(50,518.42)	0.0000	4.3300	(1,707.94)	0.00	6.8254	(23.9674)	0.0000	1	(17.1420)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(900)	5.6762	(5,738.46)	(5,108.60)	0.0000	4.3300	(1,707.94)	0.00	0.6902	(2.4237)	0.0000	1	(1.7335)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(7,000)	5.6762	(44,632.44)	(39,733.59)	0.0000	4.3300	(1,707.94)	0.00	5.3683	(18.8508)	0.0000	1	(13.4825)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(1,000)	5.6762	(6,376.06)	(5,676.23)	0.0000	4.3300	(1,707.94)	0.00	0.7669	(2.6930)	0.0000	1	(1.9261)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(1,500)	5.6762	(9,564.09)	(8,514.34)	0.0000	4.3300	(1,707.94)	0.00	1.1503	(4.0395)	0.0000	1	(2.8891)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(100)	5.6762	(637.61)	(567.62)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2693)	0.0000	1	(0.1926)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(200)	5.6762	(1,275.21)	(1,135.25)	0.0000	4.3300	(1,707.94)	0.00	0.1534	(0.5386)	0.0000	1	(0.3852)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(9,500)	5.6762	(60,572.60)	(53,924.16)	0.0000	4.3300	(1,707.94)	0.00	7.2855	(25.5832)	0.0000	1	(18.2976)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(1,100)	5.6762	(7,013.67)	(6,243.85)	0.0000	4.3300	(1,707.94)	0.00	0.8436	(2.9623)	0.0000	1	(2.1187)	02/07/2025
600536.SH	01/09/2025	SDB3260123202	0	(100)	5.6762	(637.61)	(567.62)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2693)	0.0000	1	(0.1926)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600536.SH	01/08/2025	SDB3260123202	0	(300)	5.7211	(1,867.75)	(1,716.34)	0.0000	4.3300	(1,707.94)	0.00	0.2246	(0.8143)	0.0000	1	(0.5896)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(200)	5.7211	(1,237.05)	(1,144.23)	0.0000	4.3300	(1,707.94)	0.00	0.1488	(0.5429)	0.0000	1	(0.3941)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(100)	5.7211	(637.61)	(572.11)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2714)	0.0000	1	(0.1947)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(2,000)	5.7211	(12,752.13)	(11,442.28)	0.0000	4.3300	(1,707.94)	0.00	1.5338	(5.4286)	0.0000	1	(3.8948)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(500)	5.7211	(3,188.03)	(2,860.57)	0.0000	4.3300	(1,707.94)	0.00	0.3834	(1.3571)	0.0000	1	(0.9737)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(800)	5.7211	(5,100.85)	(4,576.91)	0.0000	4.3300	(1,707.94)	0.00	0.6135	(2.1714)	0.0000	1	(1.5579)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(100)	5.7211	(637.61)	(572.11)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2714)	0.0000	1	(0.1947)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(8,900)	5.7211	(56,746.96)	(50,918.15)	0.0000	4.3300	(1,707.94)	0.00	6.8254	(24.1570)	0.0000	1	(17.3316)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(900)	5.7211	(5,738.46)	(5,149.03)	0.0000	4.3300	(1,707.94)	0.00	0.6902	(2.4428)	0.0000	1	(1.7526)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(7,000)	5.7211	(44,632.44)	(40,047.98)	0.0000	4.3300	(1,707.94)	0.00	5.3683	(18.9999)	0.0000	1	(13.6316)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(1,000)	5.7211	(6,376.06)	(5,721.14)	0.0000	4.3300	(1,707.94)	0.00	0.7669	(2.7143)	0.0000	1	(1.9474)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(1,500)	5.7211	(9,564.09)	(8,581.71)	0.0000	4.3300	(1,707.94)	0.00	1.1503	(4.0714)	0.0000	1	(2.9211)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(100)	5.7211	(637.61)	(572.11)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2714)	0.0000	1	(0.1947)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(200)	5.7211	(1,275.21)	(1,144.23)	0.0000	4.3300	(1,707.94)	0.00	0.1534	(0.5429)	0.0000	1	(0.3895)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(9,500)	5.7211	(60,572.60)	(54,350.83)	0.0000	4.3300	(1,707.94)	0.00	7.2855	(25.7856)	0.0000	1	(18.5001)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(1,100)	5.7211	(7,013.67)	(6,293.25)	0.0000	4.3300	(1,707.94)	0.00	0.8436	(2.9857)	0.0000	1	(2.1421)	02/07/2025
600536.SH	01/08/2025	SDB3260123202	0	(100)	5.7211	(637.61)	(572.11)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2714)	0.0000	1	(0.1947)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(300)	6.0780	(1,867.75)	(1,823.39)	0.0000	4.3300	(1,707.94)	0.00	0.2246	(0.8651)	0.0000	1	(0.6404)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(200)	6.0780	(1,237.05)	(1,215.59)	0.0000	4.3300	(1,707.94)	0.00	0.1488	(0.5767)	0.0000	1	(0.4279)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(100)	6.0780	(637.61)	(607.80)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2884)	0.0000	1	(0.2117)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(2,000)	6.0780	(12,752.13)	(12,155.91)	0.0000	4.3300	(1,707.94)	0.00	1.5338	(5.7671)	0.0000	1	(4.2333)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(500)	6.0780	(3,188.03)	(3,038.98)	0.0000	4.3300	(1,707.94)	0.00	0.3834	(1.4418)	0.0000	1	(1.0583)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(800)	6.0780	(5,100.85)	(4,862.36)	0.0000	4.3300	(1,707.94)	0.00	0.6135	(2.3068)	0.0000	1	(1.6933)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(100)	6.0780	(637.61)	(607.80)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2884)	0.0000	1	(0.2117)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(8,900)	6.0780	(56,746.96)	(54,093.81)	0.0000	4.3300	(1,707.94)	0.00	6.8254	(25.6637)	0.0000	1	(18.8383)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(900)	6.0780	(5,738.46)	(5,470.16)	0.0000	4.3300	(1,707.94)	0.00	0.6902	(2.5952)	0.0000	1	(1.9050)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(7,000)	6.0780	(44,632.44)	(42,545.69)	0.0000	4.3300	(1,707.94)	0.00	5.3683	(20.1849)	0.0000	1	(14.8166)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(1,000)	6.0780	(6,376.06)	(6,077.96)	0.0000	4.3300	(1,707.94)	0.00	0.7669	(2.8836)	0.0000	1	(2.1167)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(1,500)	6.0780	(9,564.09)	(9,116.93)	0.0000	4.3300	(1,707.94)	0.00	1.1503	(4.3253)	0.0000	1	(3.1750)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(100)	6.0780	(637.61)	(607.80)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2884)	0.0000	1	(0.2117)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(200)	6.0780	(1,275.21)	(1,215.59)	0.0000	4.3300	(1,707.94)	0.00	0.1534	(0.5767)	0.0000	1	(0.4233)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(9,500)	6.0780	(60,572.60)	(57,740.58)	0.0000	4.3300	(1,707.94)	0.00	7.2855	(27.3938)	0.0000	1	(20.1083)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(1,100)	6.0780	(7,013.67)	(6,685.75)	0.0000	4.3300	(1,707.94)	0.00	0.8436	(3.1719)	0.0000	1	(2.3283)	02/07/2025
600536.SH	01/07/2025	SDB3260123202	0	(100)	6.0780	(637.61)	(607.80)	0.0000	4.3300	(1,707.94)	0.00	0.0767	(0.2884)	0.0000	1	(0.2117)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(100)	6.3761	(637.61)	(637.61)	0.0000	4.3300	(1,697.71)	0.00	0.0767	(0.3007)	0.0000	1	(0.2240)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(2,000)	6.3761	(12,752.13)	(12,752.13)	0.0000	4.3300	(1,697.71)	0.00	1.5338	(6.0137)	0.0000	1	(4.4799)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(500)	6.3761	(3,188.03)	(3,188.03)	0.0000	4.3300	(1,697.71)	0.00	0.3834	(1.5034)	0.0000	1	(1.1200)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(800)	6.3761	(5,100.85)	(5,100.85)	0.0000	4.3300	(1,697.71)	0.00	0.6135	(2.4055)	0.0000	1	(1.7920)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(100)	6.3761	(637.61)	(637.61)	0.0000	4.3300	(1,697.71)	0.00	0.0767	(0.3007)	0.0000	1	(0.2240)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(8,900)	6.3761	(56,746.96)	(56,746.96)	0.0000	4.3300	(1,697.71)	0.00	6.8254	(26.7610)	0.0000	1	(19.9356)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(900)	6.3761	(5,738.46)	(5,738.46)	0.0000	4.3300	(1,697.71)	0.00	0.6902	(2.7062)	0.0000	1	(2.0160)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(7,000)	6.3761	(44,632.44)	(44,632.44)	0.0000	4.3300	(1,697.71)	0.00	5.3683	(21.0480)	0.0000	1	(15.6797)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(1,000)	6.3761	(6,376.06)	(6,376.06)	0.0000	4.3300	(1,697.71)	0.00	0.7669	(3.0069)	0.0000	1	(2.2400)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(1,500)	6.3761	(9,564.09)	(9,564.09)	0.0000	4.3300	(1,697.71)	0.00	1.1503	(4.5103)	0.0000	1	(3.3599)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(100)	6.3761	(637.61)	(637.61)	0.0000	4.3300	(1,697.71)	0.00	0.0767	(0.3007)	0.0000	1	(0.2240)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(200)	6.3761	(1,275.21)	(1,275.21)	0.0000	4.3300	(1,697.71)	0.00	0.1534	(0.6014)	0.0000	1	(0.4480)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(9,500)	6.3761	(60,572.60)	(60,572.60)	0.0000	4.3300	(1,697.71)	0.00	7.2855	(28.5651)	0.0000	1	(21.2796)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(1,100)	6.3761	(7,013.67)	(7,013.67)	0.0000	4.3300	(1,697.71)	0.00	0.8436	(3.3075)	0.0000	1	(2.4640)	02/07/2025
600536.SH	01/06/2025	SDB3260123202	0	(100)	6.3761	(637.61)	(637.61)	0.0000	4.3300	(1,697.71)	0.00	0.0767	(0.3007)	0.0000	1	(0.2240)	02/07/2025
TOTAL CHINA NATL SOFTWARE & SRVC CO.*, LTD CMN CLASS A SERIES NORTHBOUND												392.3831	(1,507.5745)	0.0000		(1,115.1914)	
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600111.SH	01/17/2025	SDB3260962135	0	(2,800)	3.0055	(8,113.95)	(8,415.26)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(3.1557)	0.0000	1	(2.1798)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600111.SH	01/17/2025	SDB3260962135	0	(9,100)	3.0055	(26,370.33)	(27,349.60)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(10.2561)	0.0000	1	(7.0843)	02/07/2025
600111.SH	01/17/2025	SDB3260962135	0	(13,300)	3.0055	(38,541.25)	(39,972.50)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.9897)	0.0000	1	(10.3540)	02/07/2025
600111.SH	01/17/2025	SDB3260962135	0	(13,800)	3.0055	(39,990.16)	(41,475.22)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(15.5532)	0.0000	1	(10.7433)	02/07/2025
600111.SH	01/16/2025	SDB3260962135	0	(2,800)	2.8978	(8,113.95)	(8,113.79)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(3.0427)	0.0000	1	(2.0667)	02/07/2025
600111.SH	01/16/2025	SDB3260962135	0	(9,100)	2.8978	(26,370.33)	(26,369.82)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(9.8887)	0.0000	1	(6.7169)	02/07/2025
600111.SH	01/16/2025	SDB3260962135	0	(13,300)	2.8978	(38,541.25)	(38,540.50)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.4527)	0.0000	1	(9.8170)	02/07/2025
600111.SH	01/16/2025	SDB3260962135	0	(13,800)	2.8978	(39,990.16)	(39,989.39)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(14.9960)	0.0000	1	(10.1861)	02/07/2025
600111.SH	01/15/2025	SDB3260962135	0	(2,800)	2.8743	(8,113.95)	(8,048.02)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(3.0180)	0.0000	1	(2.0421)	02/07/2025
600111.SH	01/15/2025	SDB3260962135	0	(9,100)	2.8743	(26,370.33)	(26,156.08)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(9.8085)	0.0000	1	(6.6368)	02/07/2025
600111.SH	01/15/2025	SDB3260962135	0	(13,300)	2.8743	(38,541.25)	(38,228.11)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.3355)	0.0000	1	(9.6999)	02/07/2025
600111.SH	01/15/2025	SDB3260962135	0	(13,800)	2.8743	(39,990.16)	(39,665.26)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(14.8745)	0.0000	1	(10.0645)	02/07/2025
600111.SH	01/14/2025	SDB3260962135	0	(2,800)	2.8787	(8,113.95)	(8,060.24)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(3.0226)	0.0000	1	(2.0467)	02/07/2025
600111.SH	01/14/2025	SDB3260962135	0	(9,100)	2.8787	(26,370.33)	(26,195.78)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(9.8234)	0.0000	1	(6.6517)	02/07/2025
600111.SH	01/14/2025	SDB3260962135	0	(13,300)	2.8787	(38,541.25)	(38,286.14)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.3573)	0.0000	1	(9.7216)	02/07/2025
600111.SH	01/14/2025	SDB3260962135	0	(13,800)	2.8787	(39,990.16)	(39,725.47)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(14.8970)	0.0000	1	(10.0871)	02/07/2025
600111.SH	01/13/2025	SDB3260962135	0	(2,800)	2.8636	(8,113.95)	(8,018.07)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(3.0068)	0.0000	1	(2.0309)	02/07/2025
600111.SH	01/13/2025	SDB3260962135	0	(9,100)	2.8636	(26,370.33)	(26,058.74)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(9.7720)	0.0000	1	(6.6003)	02/07/2025
600111.SH	01/13/2025	SDB3260962135	0	(13,300)	2.8636	(38,541.25)	(38,085.85)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.2822)	0.0000	1	(9.6465)	02/07/2025
600111.SH	01/13/2025	SDB3260962135	0	(13,800)	2.8636	(39,990.16)	(39,517.65)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(14.8191)	0.0000	1	(10.0092)	02/07/2025
600111.SH	01/10/2025	SDB3260962135	0	(2,800)	2.9265	(8,113.95)	(8,194.21)	0.0000	4.3300	(1,350.00)	0.00	2.9278	(9.2185)	0.0000	3	(6.2907)	02/07/2025
600111.SH	01/10/2025	SDB3260962135	0	(9,100)	2.9265	(26,370.33)	(26,631.18)	0.0000	4.3300	(1,350.00)	0.00	9.5153	(29.9601)	0.0000	3	(20.4448)	02/07/2025
600111.SH	01/10/2025	SDB3260962135	0	(13,300)	2.9265	(38,541.25)	(38,922.49)	0.0000	4.3300	(1,350.00)	0.00	13.9070	(43.7878)	0.0000	3	(29.8808)	02/07/2025
600111.SH	01/10/2025	SDB3260962135	0	(13,800)	2.9265	(39,990.16)	(40,385.74)	0.0000	4.3300	(1,350.00)	0.00	14.4298	(45.4340)	0.0000	3	(31.0042)	02/07/2025
600111.SH	01/09/2025	SDB3260962135	0	(2,800)	2.8300	(8,113.95)	(7,923.88)	0.0000	4.3300	(1,350.00)	0.00	0.9759	(2.9715)	0.0000	1	(1.9955)	02/07/2025
600111.SH	01/09/2025	SDB3260962135	0	(9,100)	2.8300	(26,370.33)	(25,752.62)	0.0000	4.3300	(1,350.00)	0.00	3.1718	(9.6572)	0.0000	1	(6.4855)	02/07/2025
600111.SH	01/09/2025	SDB3260962135	0	(13,300)	2.8300	(38,541.25)	(37,638.44)	0.0000	4.3300	(1,350.00)	0.00	4.6357	(14.1144)	0.0000	1	(9.4788)	02/07/2025
600111.SH	01/09/2025	SDB3260962135	0	(13,800)	2.8300	(39,990.16)	(39,053.42)	0.0000	4.3300	(1,350.00)	0.00	4.8099	(14.6450)	0.0000	1	(9.8351)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(33,900)	2.7713	(98,236.71)	(93,946.53)	0.0000	4.3300	(1,390.55)	0.00	11.8157	(36.2881)	0.0000	1	(24.4724)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(2,800)	2.7713	(8,113.95)	(7,759.60)	0.0000	4.3300	(1,390.55)	0.00	0.9759	(2.9972)	0.0000	1	(2.0213)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(9,100)	2.7713	(26,370.33)	(25,218.68)	0.0000	4.3300	(1,390.55)	0.00	3.1718	(9.7411)	0.0000	1	(6.5693)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(13,300)	2.7713	(38,541.25)	(36,858.08)	0.0000	4.3300	(1,390.55)	0.00	4.6357	(14.2369)	0.0000	1	(9.6013)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(12,800)	2.7713	(37,092.33)	(35,472.44)	0.0000	4.3300	(1,390.55)	0.00	4.4614	(13.7017)	0.0000	1	(9.2403)	02/07/2025
600111.SH	01/08/2025	SDB3260962135	0	(13,800)	2.7713	(39,990.16)	(38,243.72)	0.0000	4.3300	(1,390.55)	0.00	4.8099	(14.7722)	0.0000	1	(9.9622)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(45,400)	2.7999	(131,561.85)	(127,113.19)	0.0000	4.3300	(1,397.58)	0.00	15.8240	(49.3475)	0.0000	1	(33.5236)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(2,800)	2.7999	(8,113.95)	(7,839.58)	0.0000	4.3300	(1,397.58)	0.00	0.9759	(3.0435)	0.0000	1	(2.0675)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(9,100)	2.7999	(26,370.33)	(25,478.64)	0.0000	4.3300	(1,397.58)	0.00	3.1718	(9.8912)	0.0000	1	(6.7195)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(13,300)	2.7999	(38,541.25)	(37,238.01)	0.0000	4.3300	(1,397.58)	0.00	4.6357	(14.4564)	0.0000	1	(9.8208)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(12,800)	2.7999	(37,092.33)	(35,838.08)	0.0000	4.3300	(1,397.58)	0.00	4.4614	(13.9130)	0.0000	1	(9.4516)	02/07/2025
600111.SH	01/07/2025	SDB3260962135	0	(13,800)	2.7999	(39,990.16)	(38,637.93)	0.0000	4.3300	(1,397.58)	0.00	4.8099	(14.9999)	0.0000	1	(10.1900)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(45,400)	2.8978	(131,561.85)	(131,561.85)	0.0000	4.3300	(1,397.58)	0.00	15.8240	(51.0746)	0.0000	1	(35.2506)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(2,800)	2.8978	(8,113.95)	(8,113.95)	0.0000	4.3300	(1,397.58)	0.00	0.9759	(3.1500)	0.0000	1	(2.1740)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(9,100)	2.8978	(26,370.33)	(26,370.33)	0.0000	4.3300	(1,397.58)	0.00	3.1718	(10.2374)	0.0000	1	(7.0657)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(13,300)	2.8978	(38,541.25)	(38,541.25)	0.0000	4.3300	(1,397.58)	0.00	4.6357	(14.9624)	0.0000	1	(10.3267)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(12,800)	2.8978	(37,092.33)	(37,092.33)	0.0000	4.3300	(1,397.58)	0.00	4.4614	(14.3999)	0.0000	1	(9.9385)	02/07/2025
600111.SH	01/06/2025	SDB3260962135	0	(13,800)	2.8978	(39,990.16)	(39,990.16)	0.0000	4.3300	(1,397.58)	0.00	4.8099	(15.5249)	0.0000	1	(10.7149)	02/07/2025
TOTAL CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												219.9671	(688.8781)	0.0000		(468.9111)	
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																	
601390.SH	01/17/2025	SDB3260121539	0	(99)	0.8072	(86.39)	(79.91)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0061)	0.0000	1	0.0043	02/07/2025
601390.SH	01/16/2025	SDB3260121539	0	(99)	0.7901	(86.39)	(78.22)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0060)	0.0000	1	0.0044	02/07/2025
601390.SH	01/15/2025	SDB3260121539	0	(99)	0.7900	(86.39)	(78.21)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0060)	0.0000	1	0.0044	02/07/2025
601390.SH	01/14/2025	SDB3260121539	0	(99)	0.8040	(86.39)	(79.60)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0061)	0.0000	1	0.0043	02/07/2025
601390.SH	01/13/2025	SDB3260121539	0	(99)	0.8125	(86.39)	(80.44)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0061)	0.0000	1	0.0042	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601390.SH	01/10/2025	SDB3260121539	0	(99)	0.8206	(86.39)	(81.24)	0.0000	4.3300	(275.00)	0.00	0.0312	(0.0186)	0.0000	3	0.0126	02/07/2025
601390.SH	01/09/2025	SDB3260121539	0	(99)	0.8196	(86.39)	(81.14)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0062)	0.0000	1	0.0042	02/07/2025
601390.SH	01/08/2025	SDB3260121539	0	(99)	0.8220	(86.39)	(81.38)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0062)	0.0000	1	0.0042	02/07/2025
601390.SH	01/07/2025	SDB3260121539	0	(99)	0.8335	(86.39)	(82.52)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0063)	0.0000	1	0.0041	02/07/2025
601390.SH	01/06/2025	SDB3260121539	0	(99)	0.8726	(86.39)	(86.39)	0.0000	4.3300	(275.00)	0.00	0.0104	(0.0066)	0.0000	1	0.0038	02/07/2025
TOTAL CHINA RAILWAY GROUP LIMITED CMN CLASS A SERIES NORTHBOUND												0.1247	(0.0742)	0.0000		0.0505	
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600158.SH	01/17/2025	SDB3260123493	0	(800)	1.0358	(864.46)	(828.68)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3350)	0.0000	1	(0.2311)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(10,700)	1.0358	(12,084.21)	(11,083.55)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.4811)	0.0000	1	(3.0277)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(1,300)	1.0358	(1,468.17)	(1,346.60)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5444)	0.0000	1	(0.3678)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(3,400)	1.0358	(3,839.84)	(3,521.88)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.4239)	0.0000	1	(0.9621)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(9,400)	1.0358	(10,616.03)	(9,736.95)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.9367)	0.0000	1	(2.6598)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(2,000)	1.0358	(2,258.73)	(2,071.69)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8376)	0.0000	1	(0.5659)	02/07/2025
600158.SH	01/17/2025	SDB3260123493	0	(11,500)	1.0358	(12,987.70)	(11,912.23)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.8162)	0.0000	1	(3.2540)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(800)	0.9913	(864.46)	(793.05)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3206)	0.0000	1	(0.2167)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(10,700)	0.9913	(12,084.21)	(10,607.03)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.2885)	0.0000	1	(2.8350)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(1,300)	0.9913	(1,468.17)	(1,288.70)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5210)	0.0000	1	(0.3444)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(3,400)	0.9913	(3,839.84)	(3,370.46)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.3627)	0.0000	1	(0.9008)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(9,400)	0.9913	(10,616.03)	(9,318.32)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.7674)	0.0000	1	(2.4906)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(2,000)	0.9913	(2,258.73)	(1,982.62)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8016)	0.0000	1	(0.5299)	02/07/2025
600158.SH	01/16/2025	SDB3260123493	0	(11,500)	0.9913	(12,987.70)	(11,400.08)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.6091)	0.0000	1	(3.0470)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(800)	0.9925	(864.46)	(794.03)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3210)	0.0000	1	(0.2171)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(10,700)	0.9925	(12,084.21)	(10,620.20)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.2938)	0.0000	1	(2.8403)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(1,300)	0.9925	(1,468.17)	(1,290.30)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5217)	0.0000	1	(0.3451)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(3,400)	0.9925	(3,839.84)	(3,374.64)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.3644)	0.0000	1	(0.9025)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(9,400)	0.9925	(10,616.03)	(9,329.89)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.7721)	0.0000	1	(2.4953)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(2,000)	0.9925	(2,258.73)	(1,985.08)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8026)	0.0000	1	(0.5309)	02/07/2025
600158.SH	01/15/2025	SDB3260123493	0	(11,500)	0.9925	(12,987.70)	(11,414.23)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.6148)	0.0000	1	(3.0527)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(800)	1.0312	(864.46)	(824.96)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3335)	0.0000	1	(0.2296)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(10,700)	1.0312	(12,084.21)	(11,033.85)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.4610)	0.0000	1	(3.0076)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(1,300)	1.0312	(1,468.17)	(1,340.56)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5420)	0.0000	1	(0.3654)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(3,400)	1.0312	(3,839.84)	(3,506.08)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.4175)	0.0000	1	(0.9557)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(9,400)	1.0312	(10,616.03)	(9,693.29)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.9190)	0.0000	1	(2.6422)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(2,000)	1.0312	(2,258.73)	(2,062.40)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8338)	0.0000	1	(0.5622)	02/07/2025
600158.SH	01/14/2025	SDB3260123493	0	(11,500)	1.0312	(12,987.70)	(11,858.81)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.7946)	0.0000	1	(3.2324)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(800)	1.0344	(864.46)	(827.50)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3346)	0.0000	1	(0.2306)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(10,700)	1.0344	(12,084.21)	(11,067.87)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.4748)	0.0000	1	(3.0213)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(1,300)	1.0344	(1,468.17)	(1,344.69)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5437)	0.0000	1	(0.3671)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(3,400)	1.0344	(3,839.84)	(3,516.89)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.4219)	0.0000	1	(0.9601)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(9,400)	1.0344	(10,616.03)	(9,723.17)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.9311)	0.0000	1	(2.6543)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(2,000)	1.0344	(2,258.73)	(2,068.76)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8364)	0.0000	1	(0.5647)	02/07/2025
600158.SH	01/13/2025	SDB3260123493	0	(11,500)	1.0344	(12,987.70)	(11,895.37)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.8094)	0.0000	1	(3.2472)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(800)	1.0536	(864.46)	(842.92)	0.0000	4.3300	(1,455.50)	0.00	0.3119	(1.0224)	0.0000	3	(0.7105)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(10,700)	1.0536	(12,084.21)	(11,274.06)	0.0000	4.3300	(1,455.50)	0.00	4.3604	(13.6745)	0.0000	3	(9.3141)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(1,300)	1.0536	(1,468.17)	(1,369.74)	0.0000	4.3300	(1,455.50)	0.00	0.5298	(1.6614)	0.0000	3	(1.1316)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(3,400)	1.0536	(3,839.84)	(3,582.41)	0.0000	4.3300	(1,455.50)	0.00	1.3855	(4.3452)	0.0000	3	(2.9596)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(9,400)	1.0536	(10,616.03)	(9,904.31)	0.0000	4.3300	(1,455.50)	0.00	3.8306	(12.0131)	0.0000	3	(8.1825)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(2,000)	1.0536	(2,258.73)	(2,107.30)	0.0000	4.3300	(1,455.50)	0.00	0.8150	(2.5560)	0.0000	3	(1.7410)	02/07/2025
600158.SH	01/10/2025	SDB3260123493	0	(11,500)	1.0536	(12,987.70)	(12,116.98)	0.0000	4.3300	(1,455.50)	0.00	4.6864	(14.6969)	0.0000	3	(10.0105)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(800)	1.0425	(864.46)	(834.04)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3372)	0.0000	1	(0.2332)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(10,700)	1.0425	(12,084.21)	(11,155.23)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.5101)	0.0000	1	(3.0567)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(1,300)	1.0425	(1,468.17)	(1,355.31)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5480)	0.0000	1	(0.3714)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600158.SH	01/09/2025	SDB3260123493	0	(3,400)	1.0425	(3,839.84)	(3,544.65)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.4331)	0.0000	1	(0.9713)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(9,400)	1.0425	(10,616.03)	(9,799.92)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(3.9622)	0.0000	1	(2.6853)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(2,000)	1.0425	(2,258.73)	(2,085.09)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8430)	0.0000	1	(0.5713)	02/07/2025
600158.SH	01/09/2025	SDB3260123493	0	(11,500)	1.0425	(12,987.70)	(11,989.27)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.8473)	0.0000	1	(3.2852)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(800)	1.0578	(864.46)	(846.24)	0.0000	4.3300	(1,455.50)	0.00	0.1040	(0.3421)	0.0000	1	(0.2382)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(10,700)	1.0578	(12,084.21)	(11,318.50)	0.0000	4.3300	(1,455.50)	0.00	1.4535	(4.5761)	0.0000	1	(3.1227)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(1,300)	1.0578	(1,468.17)	(1,375.15)	0.0000	4.3300	(1,455.50)	0.00	0.1766	(0.5560)	0.0000	1	(0.3794)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(3,400)	1.0578	(3,839.84)	(3,596.53)	0.0000	4.3300	(1,455.50)	0.00	0.4618	(1.4541)	0.0000	1	(0.9922)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(9,400)	1.0578	(10,616.03)	(9,943.36)	0.0000	4.3300	(1,455.50)	0.00	1.2769	(4.0202)	0.0000	1	(2.7433)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(2,000)	1.0578	(2,258.73)	(2,115.61)	0.0000	4.3300	(1,455.50)	0.00	0.2717	(0.8554)	0.0000	1	(0.5837)	02/07/2025
600158.SH	01/08/2025	SDB3260123493	0	(11,500)	1.0578	(12,987.70)	(12,164.75)	0.0000	4.3300	(1,455.50)	0.00	1.5621	(4.9183)	0.0000	1	(3.3561)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(10,700)	1.1123	(12,084.21)	(11,901.48)	0.0000	4.3300	(1,449.87)	0.00	1.4535	(4.7932)	0.0000	1	(3.3398)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(1,300)	1.1123	(1,468.17)	(1,445.97)	0.0000	4.3300	(1,449.87)	0.00	0.1766	(0.5824)	0.0000	1	(0.4058)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(3,400)	1.1123	(3,839.84)	(3,781.78)	0.0000	4.3300	(1,449.87)	0.00	0.4618	(1.5231)	0.0000	1	(1.0612)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(9,400)	1.1123	(10,616.03)	(10,455.51)	0.0000	4.3300	(1,449.87)	0.00	1.2769	(4.2109)	0.0000	1	(2.9340)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(2,000)	1.1123	(2,258.73)	(2,224.58)	0.0000	4.3300	(1,449.87)	0.00	0.2717	(0.8959)	0.0000	1	(0.6243)	02/07/2025
600158.SH	01/07/2025	SDB3260123493	0	(11,500)	1.1123	(12,987.70)	(12,791.31)	0.0000	4.3300	(1,449.87)	0.00	1.5621	(5.1516)	0.0000	1	(3.5895)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(10,700)	1.1294	(12,084.21)	(12,084.21)	0.0000	4.3300	(1,449.87)	0.00	1.4535	(4.8668)	0.0000	1	(3.4133)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(1,300)	1.1294	(1,468.17)	(1,468.17)	0.0000	4.3300	(1,449.87)	0.00	0.1766	(0.5913)	0.0000	1	(0.4147)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(3,400)	1.1294	(3,839.84)	(3,839.84)	0.0000	4.3300	(1,449.87)	0.00	0.4618	(1.5465)	0.0000	1	(1.0846)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(9,400)	1.1294	(10,616.03)	(10,616.03)	0.0000	4.3300	(1,449.87)	0.00	1.2769	(4.2755)	0.0000	1	(2.9986)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(2,000)	1.1294	(2,258.73)	(2,258.73)	0.0000	4.3300	(1,449.87)	0.00	0.2717	(0.9097)	0.0000	1	(0.6380)	02/07/2025
600158.SH	01/06/2025	SDB3260123493	0	(11,500)	1.1294	(12,987.70)	(12,987.70)	0.0000	4.3300	(1,449.87)	0.00	1.5621	(5.2307)	0.0000	1	(3.6686)	02/07/2025
TOTAL CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												63.4707	(198.1397)	0.0000		(134.6690)	
CHINA STEEL CORPORATION CMN																	
2002.TW	01/17/2025	SDB3260661474	0	(37,000)	0.5657	(22,166.15)	(20,931.79)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2772)	0.0000	1	2.3889	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(6,000)	0.5657	(3,594.51)	(3,394.34)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0449)	0.0000	1	0.3874	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(166,000)	0.5657	(99,448.11)	(93,910.18)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2435)	0.0000	1	10.7179	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(455,000)	0.5657	(272,583.67)	(257,404.42)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.4084)	0.0000	1	29.3774	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(1,000)	0.5657	(599.09)	(565.72)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0075)	0.0000	1	0.0646	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(45,000)	0.5657	(26,958.83)	(25,457.58)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3371)	0.0000	1	2.9055	02/04/2025
2002.TW	01/17/2025	SDB3260661474	0	(2,000)	0.5657	(1,198.17)	(1,131.45)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0150)	0.0000	1	0.1291	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(37,000)	0.5546	(22,166.15)	(20,520.13)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2717)	0.0000	1	2.3944	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(6,000)	0.5546	(3,594.51)	(3,327.59)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0441)	0.0000	1	0.3883	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(166,000)	0.5546	(99,448.11)	(92,063.27)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2190)	0.0000	1	10.7424	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(455,000)	0.5546	(272,583.67)	(252,342.09)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.3413)	0.0000	1	29.4444	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(1,000)	0.5546	(599.09)	(554.60)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0073)	0.0000	1	0.0647	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(45,000)	0.5546	(26,958.83)	(24,956.91)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3305)	0.0000	1	2.9121	02/04/2025
2002.TW	01/16/2025	SDB3260661474	0	(2,000)	0.5546	(1,198.17)	(1,109.20)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0147)	0.0000	1	0.1294	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(37,000)	0.5466	(22,166.15)	(20,223.46)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2678)	0.0000	1	2.3983	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(6,000)	0.5466	(3,594.51)	(3,279.48)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0434)	0.0000	1	0.3889	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(166,000)	0.5466	(99,448.11)	(90,732.28)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2014)	0.0000	1	10.7600	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(455,000)	0.5466	(272,583.67)	(248,693.90)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.2930)	0.0000	1	29.4927	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(1,000)	0.5466	(599.09)	(546.58)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0072)	0.0000	1	0.0648	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(45,000)	0.5466	(26,958.83)	(24,596.10)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3257)	0.0000	1	2.9169	02/04/2025
2002.TW	01/15/2025	SDB3260661474	0	(2,000)	0.5466	(1,198.17)	(1,093.16)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0145)	0.0000	1	0.1296	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(37,000)	0.5552	(22,166.15)	(20,542.47)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2720)	0.0000	1	2.3941	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(6,000)	0.5552	(3,594.51)	(3,331.21)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0441)	0.0000	1	0.3882	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(166,000)	0.5552	(99,448.11)	(92,163.53)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2204)	0.0000	1	10.7410	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(455,000)	0.5552	(272,583.67)	(252,616.91)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.3450)	0.0000	1	29.4408	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(1,000)	0.5552	(599.09)	(555.20)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0074)	0.0000	1	0.0647	02/04/2025
2002.TW	01/14/2025	SDB3260661474	0	(45,000)	0.5552	(26,958.83)	(24,984.09)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3308)	0.0000	1	2.9117	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA STEEL CORPORATION CMN (Cont.)																	
2002.TW	01/14/2025	SDB3260661474	0	(2,000)	0.5552	(1,198.17)	(1,110.40)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0147)	0.0000	1	0.1294	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(37,000)	0.5646	(22,166.15)	(20,890.64)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2766)	0.0000	1	2.3895	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(6,000)	0.5646	(3,594.51)	(3,387.67)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0449)	0.0000	1	0.3875	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(166,000)	0.5646	(99,448.11)	(93,725.59)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2410)	0.0000	1	10.7204	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(455,000)	0.5646	(272,583.67)	(256,898.46)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.4017)	0.0000	1	29.3841	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(1,000)	0.5646	(599.09)	(564.61)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0075)	0.0000	1	0.0646	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(45,000)	0.5646	(26,958.83)	(25,407.54)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3364)	0.0000	1	2.9061	02/04/2025
2002.TW	01/13/2025	SDB3260661474	0	(2,000)	0.5646	(1,198.17)	(1,129.22)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0150)	0.0000	1	0.1292	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(37,000)	0.5749	(22,166.15)	(21,271.49)	0.0000	4.3300	(47.67)	0.00	7.9983	(0.8450)	0.0000	3	7.1533	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(6,000)	0.5749	(3,594.51)	(3,449.43)	0.0000	4.3300	(47.67)	0.00	1.2970	(0.1370)	0.0000	3	1.1600	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(166,000)	0.5749	(99,448.11)	(95,434.23)	0.0000	4.3300	(47.67)	0.00	35.8842	(3.7910)	0.0000	3	32.0932	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(455,000)	0.5749	(272,583.67)	(261,581.77)	0.0000	4.3300	(47.67)	0.00	98.3573	(10.3910)	0.0000	3	87.9663	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(1,000)	0.5749	(599.09)	(574.90)	0.0000	4.3300	(47.67)	0.00	0.2162	(0.0228)	0.0000	3	0.1933	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(45,000)	0.5749	(26,958.83)	(25,870.72)	0.0000	4.3300	(47.67)	0.00	9.7276	(1.0277)	0.0000	3	8.7000	02/04/2025
2002.TW	01/10/2025	SDB3260661474	0	(2,000)	0.5749	(1,198.17)	(1,149.81)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0457)	0.0000	3	0.3867	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(37,000)	0.5795	(22,166.15)	(21,439.95)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2839)	0.0000	1	2.3822	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(6,000)	0.5795	(3,594.51)	(3,476.75)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0460)	0.0000	1	0.3863	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(166,000)	0.5795	(99,448.11)	(96,190.03)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2737)	0.0000	1	10.6877	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(455,000)	0.5795	(272,583.67)	(263,653.39)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.4911)	0.0000	1	29.2947	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(1,000)	0.5795	(599.09)	(579.46)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0077)	0.0000	1	0.0644	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(45,000)	0.5795	(26,958.83)	(26,075.61)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3453)	0.0000	1	2.8973	02/04/2025
2002.TW	01/09/2025	SDB3260661474	0	(2,000)	0.5795	(1,198.17)	(1,158.92)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0153)	0.0000	1	0.1288	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(37,000)	0.5860	(22,166.15)	(21,682.11)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2871)	0.0000	1	2.3790	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(6,000)	0.5860	(3,594.51)	(3,516.02)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0466)	0.0000	1	0.3858	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(166,000)	0.5860	(99,448.11)	(97,276.50)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2881)	0.0000	1	10.6733	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(455,000)	0.5860	(272,583.67)	(266,631.37)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.5305)	0.0000	1	29.2552	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(1,000)	0.5860	(599.09)	(586.00)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0078)	0.0000	1	0.0643	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(45,000)	0.5860	(26,958.83)	(26,370.14)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3492)	0.0000	1	2.8934	02/04/2025
2002.TW	01/08/2025	SDB3260661474	0	(2,000)	0.5860	(1,198.17)	(1,172.01)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0155)	0.0000	1	0.1286	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(37,000)	0.5766	(22,166.15)	(21,335.35)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2825)	0.0000	1	2.3836	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(6,000)	0.5766	(3,594.51)	(3,459.79)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0458)	0.0000	1	0.3865	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(166,000)	0.5766	(99,448.11)	(95,720.75)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2675)	0.0000	1	10.6939	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(455,000)	0.5766	(272,583.67)	(262,367.10)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.4741)	0.0000	1	29.3117	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(1,000)	0.5766	(599.09)	(576.63)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0076)	0.0000	1	0.0644	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(45,000)	0.5766	(26,958.83)	(25,948.40)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3436)	0.0000	1	2.8990	02/04/2025
2002.TW	01/07/2025	SDB3260661474	0	(2,000)	0.5766	(1,198.17)	(1,153.26)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0153)	0.0000	1	0.1288	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(37,000)	0.5861	(22,166.15)	(21,686.51)	0.0000	4.3300	(47.67)	0.00	2.6661	(0.2872)	0.0000	1	2.3789	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(6,000)	0.5861	(3,594.51)	(3,516.73)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0466)	0.0000	1	0.3858	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(166,000)	0.5861	(99,448.11)	(97,296.25)	0.0000	4.3300	(47.67)	0.00	11.9614	(1.2883)	0.0000	1	10.6731	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(455,000)	0.5861	(272,583.67)	(266,685.51)	0.0000	4.3300	(47.67)	0.00	32.7858	(3.5312)	0.0000	1	29.2545	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(1,000)	0.5861	(599.09)	(586.12)	0.0000	4.3300	(47.67)	0.00	0.0721	(0.0078)	0.0000	1	0.0643	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(45,000)	0.5861	(26,958.83)	(26,375.49)	0.0000	4.3300	(47.67)	0.00	3.2425	(0.3492)	0.0000	1	2.8933	02/04/2025
2002.TW	01/06/2025	SDB3260661474	0	(2,000)	0.5861	(1,198.17)	(1,172.24)	0.0000	4.3300	(47.67)	0.00	0.1441	(0.0155)	0.0000	1	0.1286	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(37,000)	0.5991	(22,166.15)	(22,166.15)	0.0000	4.3300	(47.67)	0.00	7.9983	(0.8805)	0.0000	3	7.1178	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(6,000)	0.5991	(3,594.51)	(3,594.51)	0.0000	4.3300	(47.67)	0.00	1.2970	(0.1428)	0.0000	3	1.1542	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(166,000)	0.5991	(99,448.11)	(99,448.11)	0.0000	4.3300	(47.67)	0.00	35.8842	(3.9505)	0.0000	3	31.9337	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(455,000)	0.5991	(272,583.67)	(272,583.67)	0.0000	4.3300	(47.67)	0.00	98.3573	(10.8280)	0.0000	3	87.5292	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(1,000)	0.5991	(599.09)	(599.09)	0.0000	4.3300	(47.67)	0.00	0.2162	(0.0238)	0.0000	3	0.1924	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(45,000)	0.5991	(26,958.83)	(26,958.83)	0.0000	4.3300	(47.67)	0.00	9.7276	(1.0709)	0.0000	3	8.6567	02/04/2025
2002.TW	01/03/2025	SDB3260661474	0	(2,000)	0.5991	(1,198.17)	(1,198.17)	0.0000	4.3300	(47.67)	0.00	0.4323	(0.0476)	0.0000	3	0.3847	02/04/2025
TOTAL CHINA STEEL CORPORATION CMN												769.5646	(81.4267)	0.0000		688.1379	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND																	
600088.SH	01/14/2025	SDB3265406613	0	(200)	2.4380	(487.61)	(487.61)	0.0000	4.3300	(2,250.00)	0.00	0.0586	(0.3048)	0.0000	1	(0.2461)	02/07/2025
600088.SH	01/14/2025	SDB3265406613	0	(5,300)	2.4432	(12,949.04)	(12,949.04)	0.0000	4.3300	(2,250.00)	0.00	1.5575	(8.0931)	0.0000	1	(6.5357)	02/07/2025
TOTAL CHINA TELEVISION MEDIA LTD CMN CLASS A SERIES NORTHBOUND												1.6161	(8.3979)	0.0000		(6.7818)	
CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601916.SH	01/06/2025	SDB3260123491	0	(6,200)	0.3974	(2,463.84)	(2,463.84)	0.0000	4.3300	(867.73)	0.00	0.2963	(0.5939)	0.0000	1	(0.2975)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(2,200)	0.3974	(874.27)	(874.27)	0.0000	4.3300	(867.73)	0.00	0.1052	(0.2107)	0.0000	1	(0.1056)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(4,700)	0.3974	(1,867.75)	(1,867.75)	0.0000	4.3300	(867.73)	0.00	0.2246	(0.4502)	0.0000	1	(0.2255)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(54,800)	0.3974	(21,777.19)	(21,777.19)	0.0000	4.3300	(867.73)	0.00	2.6193	(5.2491)	0.0000	1	(2.6298)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(3,600)	0.3974	(1,430.62)	(1,430.62)	0.0000	4.3300	(867.73)	0.00	0.1721	(0.3448)	0.0000	1	(0.1728)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(2,400)	0.3974	(953.75)	(953.75)	0.0000	4.3300	(867.73)	0.00	0.1147	(0.2299)	0.0000	1	(0.1152)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(300,200)	0.3974	(119,297.68)	(119,297.68)	0.0000	4.3300	(867.73)	0.00	14.3489	(28.7549)	0.0000	1	(14.4060)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(79,900)	0.3974	(31,751.78)	(31,751.78)	0.0000	4.3300	(867.73)	0.00	3.8190	(7.6533)	0.0000	1	(3.8343)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(46,400)	0.3974	(18,439.08)	(18,439.08)	0.0000	4.3300	(867.73)	0.00	2.2178	(4.4445)	0.0000	1	(2.2267)	02/07/2025
601916.SH	01/06/2025	SDB3260123491	0	(4,800)	0.3974	(1,907.49)	(1,907.49)	0.0000	4.3300	(867.73)	0.00	0.2294	(0.4598)	0.0000	1	(0.2303)	02/07/2025
TOTAL CHINA ZHESHANG BANK CO.,LTD. CMN CLASS A SERIES NORTHBOUND												24.1474	(48.3910)	0.0000		(24.2436)	
CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300364.ZK	01/08/2025	SDB3265127498	0	(2,900)	3.1481	(9,129.46)	(9,129.46)	0.0000	4.3300	(1,750.00)	0.00	1.0981	(4.4379)	0.0000	1	(3.3399)	02/07/2025
CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND																	
603191.SH	01/13/2025	SDB3265345691	0	(6,400)	1.8137	(11,607.69)	(11,607.69)	0.0000	4.3300	(300.00)	0.00	1.3961	(0.9673)	0.0000	1	0.4288	02/07/2025
CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND																	
300122.ZK	01/13/2025	SDB3265272459	0	(1,600)	3.4257	(5,457.40)	(5,481.12)	0.0000	4.3300	(1,400.00)	0.00	0.6564	(2.1315)	0.0000	1	(1.4751)	02/07/2025
300122.ZK	01/13/2025	SDB3265272459	0	(1,495)	3.4257	(5,124.07)	(5,121.42)	0.0000	4.3300	(1,400.00)	0.00	0.6163	(1.9917)	0.0000	1	(1.3754)	02/07/2025
300122.ZK	01/10/2025	SDB3265272459	0	(1,600)	3.4109	(5,457.40)	(5,457.40)	0.0000	4.3300	(1,400.00)	0.00	1.9692	(6.3670)	0.0000	3	(4.3978)	02/07/2025
300122.ZK	01/10/2025	SDB3265272459	0	(1,495)	3.4275	(5,124.07)	(5,124.07)	0.0000	4.3300	(1,400.00)	0.00	1.8489	(5.9781)	0.0000	3	(4.1291)	02/07/2025
TOTAL CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO. LTD CMN CLASS A SERIES NORTHBOUND												5.0909	(16.4683)	0.0000		(11.3774)	
CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301559.ZK	01/17/2025	SDB3265465985	0	(100)	2.0213	(200.51)	(202.13)	0.0000	4.3300	(1,775.00)	0.00	0.0241	(0.0997)	0.0000	1	(0.0755)	02/07/2025
301559.ZK	01/17/2025	SDB3265465985	0	(600)	2.0213	(1,198.98)	(1,212.80)	0.0000	4.3300	(1,775.00)	0.00	0.1442	(0.5980)	0.0000	1	(0.4538)	02/07/2025
301559.ZK	01/17/2025	SDB3265465985	0	(2,300)	2.0213	(4,469.36)	(4,649.06)	0.0000	4.3300	(1,775.00)	0.00	0.5376	(2.2922)	0.0000	1	(1.7547)	02/07/2025
301559.ZK	01/17/2025	SDB3265465985	0	(2,600)	2.0213	(5,072.59)	(5,255.46)	0.0000	4.3300	(1,775.00)	0.00	0.6101	(2.5912)	0.0000	1	(1.9811)	02/07/2025
301559.ZK	01/17/2025	SDB3265465985	0	(15,800)	2.0213	(31,557.74)	(31,937.00)	0.0000	4.3300	(1,775.00)	0.00	3.7957	(15.7467)	0.0000	1	(11.9510)	02/07/2025
301559.ZK	01/17/2025	SDB3265465985	0	(5,700)	2.0213	(11,386.73)	(11,521.58)	0.0000	4.3300	(1,775.00)	0.00	1.3696	(5.6808)	0.0000	1	(4.3112)	02/07/2025
301559.ZK	01/16/2025	SDB3265465985	0	(2,300)	1.9581	(4,469.36)	(4,503.73)	0.0000	4.3300	(1,775.00)	0.00	0.5376	(2.2206)	0.0000	1	(1.6830)	02/07/2025
301559.ZK	01/16/2025	SDB3265465985	0	(2,600)	1.9581	(5,072.59)	(5,091.18)	0.0000	4.3300	(1,775.00)	0.00	0.6101	(2.5102)	0.0000	1	(1.9001)	02/07/2025
301559.ZK	01/16/2025	SDB3265465985	0	(15,800)	1.9581	(31,557.74)	(30,938.69)	0.0000	4.3300	(1,775.00)	0.00	3.7957	(15.2545)	0.0000	1	(11.4588)	02/07/2025
301559.ZK	01/16/2025	SDB3265465985	0	(5,700)	1.9581	(11,386.73)	(11,161.43)	0.0000	4.3300	(1,775.00)	0.00	1.3696	(5.5032)	0.0000	1	(4.1336)	02/07/2025
301559.ZK	01/15/2025	SDB3265465985	0	(15,800)	1.9973	(31,557.74)	(31,557.74)	0.0000	4.3300	(1,775.00)	0.00	3.7957	(15.5597)	0.0000	1	(11.7640)	02/07/2025
301559.ZK	01/15/2025	SDB3265465985	0	(5,700)	1.9977	(11,386.73)	(11,386.73)	0.0000	4.3300	(1,775.00)	0.00	1.3696	(5.6143)	0.0000	1	(4.2447)	02/07/2025
TOTAL CIMC SAFEWAY TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												17.9595	(73.6711)	0.0000		(55.7116)	
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601061.SH	01/17/2025	SDB3262800200	0	(3,800)	0.9773	(3,767.46)	(3,713.80)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.8053)	0.0000	1	(1.3522)	02/07/2025
601061.SH	01/17/2025	SDB3262800200	0	(13,100)	0.9773	(12,987.84)	(12,802.84)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.2236)	0.0000	1	(4.6615)	02/07/2025
601061.SH	01/16/2025	SDB3262800200	0	(3,800)	0.9614	(3,767.46)	(3,653.30)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7759)	0.0000	1	(1.3228)	02/07/2025
601061.SH	01/16/2025	SDB3262800200	0	(13,100)	0.9614	(12,987.84)	(12,594.27)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1222)	0.0000	1	(4.5601)	02/07/2025
601061.SH	01/15/2025	SDB3262800200	0	(3,800)	0.9477	(3,767.46)	(3,601.16)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7506)	0.0000	1	(1.2974)	02/07/2025
601061.SH	01/15/2025	SDB3262800200	0	(13,100)	0.9477	(12,987.84)	(12,414.53)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.0348)	0.0000	1	(4.4727)	02/07/2025
601061.SH	01/14/2025	SDB3262800200	0	(3,800)	0.9591	(3,767.46)	(3,644.58)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7717)	0.0000	1	(1.3185)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601061.SH	01/14/2025	SDB3262800200	0	(13,100)	0.9591	(12,987.84)	(12,564.20)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1076)	0.0000	1	(4.5454)	02/07/2025
601061.SH	01/13/2025	SDB3262800200	0	(3,800)	0.9650	(3,767.46)	(3,666.87)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7825)	0.0000	1	(1.3294)	02/07/2025
601061.SH	01/13/2025	SDB3262800200	0	(13,100)	0.9650	(12,987.84)	(12,641.07)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1450)	0.0000	1	(4.5828)	02/07/2025
601061.SH	01/10/2025	SDB3262800200	0	(3,800)	0.9773	(3,767.46)	(3,713.81)	0.0000	4.3300	(1,750.00)	0.00	1.3594	(5.4160)	0.0000	3	(4.0565)	02/07/2025
601061.SH	01/10/2025	SDB3262800200	0	(13,100)	0.9773	(12,987.84)	(12,802.88)	0.0000	4.3300	(1,750.00)	0.00	4.6864	(18.6709)	0.0000	3	(13.9844)	02/07/2025
601061.SH	01/09/2025	SDB3262800200	0	(3,800)	0.9691	(3,767.46)	(3,682.75)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7902)	0.0000	1	(1.3371)	02/07/2025
601061.SH	01/09/2025	SDB3262800200	0	(13,100)	0.9691	(12,987.84)	(12,695.80)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1716)	0.0000	1	(4.6094)	02/07/2025
601061.SH	01/08/2025	SDB3262800200	0	(3,800)	0.9624	(3,767.46)	(3,657.06)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7777)	0.0000	1	(1.3246)	02/07/2025
601061.SH	01/08/2025	SDB3262800200	0	(13,100)	0.9624	(12,987.84)	(12,607.23)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1285)	0.0000	1	(4.5664)	02/07/2025
601061.SH	01/07/2025	SDB3262800200	0	(3,800)	0.9688	(3,767.46)	(3,681.48)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.7896)	0.0000	1	(1.3365)	02/07/2025
601061.SH	01/07/2025	SDB3262800200	0	(13,100)	0.9688	(12,987.84)	(12,691.42)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.1694)	0.0000	1	(4.6073)	02/07/2025
601061.SH	01/06/2025	SDB3262800200	0	(3,800)	0.9914	(3,767.46)	(3,767.46)	0.0000	4.3300	(1,750.00)	0.00	0.4531	(1.8314)	0.0000	1	(1.3783)	02/07/2025
601061.SH	01/06/2025	SDB3262800200	0	(13,100)	0.9914	(12,987.84)	(12,987.84)	0.0000	4.3300	(1,750.00)	0.00	1.5621	(6.3135)	0.0000	1	(4.7514)	02/07/2025
TOTAL CITIC METAL CO., LTD. CMN CLASS A SERIES NORTHBOUND													24.1835	(95.5781)	0.0000	(71.3946)	
CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																	
603993.SH	01/17/2025	SDB3265345633	0	(300)	0.9596	(283.09)	(287.89)	0.0000	4.3300	(750.00)	0.00	0.0340	(0.0600)	0.0000	1	(0.0259)	02/07/2025
603993.SH	01/17/2025	SDB3265345633	0	(5,500)	0.9596	(5,195.43)	(5,277.92)	0.0000	4.3300	(750.00)	0.00	0.6249	(1.0996)	0.0000	1	(0.4747)	02/07/2025
603993.SH	01/17/2025	SDB3265345633	0	(1,300)	0.9596	(1,224.73)	(1,247.51)	0.0000	4.3300	(750.00)	0.00	0.1473	(0.2599)	0.0000	1	(0.1126)	02/07/2025
603993.SH	01/17/2025	SDB3265345633	0	(65,000)	0.9596	(61,436.51)	(62,375.36)	0.0000	4.3300	(750.00)	0.00	7.3894	(12.9949)	0.0000	1	(5.6054)	02/07/2025
603993.SH	01/17/2025	SDB3265345633	0	(7,800)	0.9596	(7,404.79)	(7,485.04)	0.0000	4.3300	(750.00)	0.00	0.8906	(1.5594)	0.0000	1	(0.6688)	02/07/2025
603993.SH	01/16/2025	SDB3265345633	0	(300)	0.9437	(283.09)	(283.12)	0.0000	4.3300	(750.00)	0.00	0.0340	(0.0590)	0.0000	1	(0.0249)	02/07/2025
603993.SH	01/16/2025	SDB3265345633	0	(5,500)	0.9437	(5,195.43)	(5,190.44)	0.0000	4.3300	(750.00)	0.00	0.6249	(1.0813)	0.0000	1	(0.4564)	02/07/2025
603993.SH	01/16/2025	SDB3265345633	0	(1,300)	0.9437	(1,224.73)	(1,226.83)	0.0000	4.3300	(750.00)	0.00	0.1473	(0.2556)	0.0000	1	(0.1083)	02/07/2025
603993.SH	01/16/2025	SDB3265345633	0	(65,000)	0.9437	(61,436.51)	(61,341.61)	0.0000	4.3300	(750.00)	0.00	7.3894	(12.7795)	0.0000	1	(5.3901)	02/07/2025
603993.SH	01/16/2025	SDB3265345633	0	(7,800)	0.9437	(7,404.79)	(7,360.99)	0.0000	4.3300	(750.00)	0.00	0.8906	(1.5335)	0.0000	1	(0.6429)	02/07/2025
603993.SH	01/15/2025	SDB3265345633	0	(300)	0.9463	(283.09)	(283.89)	0.0000	4.3300	(750.00)	0.00	0.0340	(0.0591)	0.0000	1	(0.0251)	02/07/2025
603993.SH	01/15/2025	SDB3265345633	0	(5,500)	0.9463	(5,195.43)	(5,204.73)	0.0000	4.3300	(750.00)	0.00	0.6249	(1.0843)	0.0000	1	(0.4594)	02/07/2025
603993.SH	01/15/2025	SDB3265345633	0	(1,300)	0.9463	(1,224.73)	(1,230.21)	0.0000	4.3300	(750.00)	0.00	0.1473	(0.2563)	0.0000	1	(0.1090)	02/07/2025
603993.SH	01/15/2025	SDB3265345633	0	(65,000)	0.9463	(61,436.51)	(61,510.41)	0.0000	4.3300	(750.00)	0.00	7.3894	(12.8147)	0.0000	1	(5.4252)	02/07/2025
603993.SH	01/15/2025	SDB3265345633	0	(7,800)	0.9463	(7,404.79)	(7,381.25)	0.0000	4.3300	(750.00)	0.00	0.8906	(1.5378)	0.0000	1	(0.6471)	02/07/2025
603993.SH	01/14/2025	SDB3265345633	0	(300)	0.9441	(283.09)	(283.24)	0.0000	4.3300	(750.00)	0.00	0.0340	(0.0590)	0.0000	1	(0.0250)	02/07/2025
603993.SH	01/14/2025	SDB3265345633	0	(5,500)	0.9441	(5,195.43)	(5,192.74)	0.0000	4.3300	(750.00)	0.00	0.6249	(1.0818)	0.0000	1	(0.4569)	02/07/2025
603993.SH	01/14/2025	SDB3265345633	0	(1,300)	0.9441	(1,224.73)	(1,227.37)	0.0000	4.3300	(750.00)	0.00	0.1473	(0.2557)	0.0000	1	(0.1084)	02/07/2025
603993.SH	01/14/2025	SDB3265345633	0	(65,000)	0.9441	(61,436.51)	(61,368.71)	0.0000	4.3300	(750.00)	0.00	7.3894	(12.7851)	0.0000	1	(5.3957)	02/07/2025
603993.SH	01/14/2025	SDB3265345633	0	(7,800)	0.9441	(7,404.79)	(7,364.25)	0.0000	4.3300	(750.00)	0.00	0.8906	(1.5342)	0.0000	1	(0.6436)	02/07/2025
603993.SH	01/13/2025	SDB3265345633	0	(65,000)	0.9452	(61,436.51)	(61,436.51)	0.0000	4.3300	(750.00)	0.00	7.3894	(12.7993)	0.0000	1	(5.4098)	02/07/2025
603993.SH	01/13/2025	SDB3265345633	0	(7,800)	0.9493	(7,404.79)	(7,404.79)	0.0000	4.3300	(750.00)	0.00	0.8906	(1.5427)	0.0000	1	(0.6520)	02/07/2025
TOTAL CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND													44.6254	(77.4927)	0.0000	(32.8673)	
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND																	
600787.SH	01/17/2025	SDB3265406624	0	(500)	0.8276	(406.74)	(413.79)	0.0000	4.3300	(1,683.81)	0.00	0.0489	(0.1935)	0.0000	1	(0.1446)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(39,800)	0.8276	(31,215.70)	(32,938.00)	0.0000	4.3300	(1,683.81)	0.00	3.7546	(15.4059)	0.0000	1	(11.6513)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(11,300)	0.8276	(8,838.94)	(9,351.74)	0.0000	4.3300	(1,683.81)	0.00	1.0631	(4.3740)	0.0000	1	(3.3109)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(9,800)	0.8276	(7,953.69)	(8,110.36)	0.0000	4.3300	(1,683.81)	0.00	0.9567	(3.7934)	0.0000	1	(2.8368)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(13,400)	0.8276	(10,814.54)	(11,089.68)	0.0000	4.3300	(1,683.81)	0.00	1.3007	(5.1869)	0.0000	1	(3.8862)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(40,000)	0.8276	(32,582.36)	(33,103.52)	0.0000	4.3300	(1,683.81)	0.00	3.9189	(15.4833)	0.0000	1	(11.5644)	02/07/2025
600787.SH	01/17/2025	SDB3265406624	0	(400)	0.8276	(325.98)	(331.04)	0.0000	4.3300	(1,683.81)	0.00	0.0392	(0.1548)	0.0000	1	(0.1156)	02/07/2025
600787.SH	01/16/2025	SDB3265406624	0	(39,800)	0.7914	(31,215.70)	(31,498.40)	0.0000	4.3300	(1,683.81)	0.00	3.7546	(14.7325)	0.0000	1	(10.9780)	02/07/2025
600787.SH	01/16/2025	SDB3265406624	0	(11,300)	0.7914	(8,838.94)	(8,943.01)	0.0000	4.3300	(1,683.81)	0.00	1.0631	(4.1829)	0.0000	1	(3.1197)	02/07/2025
600787.SH	01/16/2025	SDB3265406624	0	(9,800)	0.7914	(7,953.69)	(7,755.89)	0.0000	4.3300	(1,683.81)	0.00	0.9567	(3.6276)	0.0000	1	(2.6710)	02/07/2025
600787.SH	01/16/2025	SDB3265406624	0	(13,400)	0.7914	(10,814.54)	(10,604.99)	0.0000	4.3300	(1,683.81)	0.00	1.3007	(4.9602)	0.0000	1	(3.6595)	02/07/2025
600787.SH	01/16/2025	SDB3265406624	0	(40,000)	0.7914	(32,582.36)	(31,656.68)	0.0000	4.3300	(1,683.81)	0.00	3.9189	(14.8066)	0.0000	1	(10.8876)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600787.SH	01/16/2025	SDB3265406624	0	(400)	0.7914	(325.98)	(316.57)	0.0000	4.3300	(1,683.81)	0.00	0.0392	(0.1481)	0.0000	1	(0.1089)	02/07/2025
600787.SH	01/15/2025	SDB3265406624	0	(9,800)	0.7913	(7,953.69)	(7,754.89)	0.0000	4.3300	(1,690.88)	0.00	0.9567	(3.6424)	0.0000	1	(2.6857)	02/07/2025
600787.SH	01/15/2025	SDB3265406624	0	(13,400)	0.7913	(10,814.54)	(10,603.62)	0.0000	4.3300	(1,690.88)	0.00	1.3007	(4.9804)	0.0000	1	(3.6797)	02/07/2025
600787.SH	01/15/2025	SDB3265406624	0	(40,000)	0.7913	(32,582.36)	(31,652.60)	0.0000	4.3300	(1,690.88)	0.00	3.9189	(14.8669)	0.0000	1	(10.9479)	02/07/2025
600787.SH	01/15/2025	SDB3265406624	0	(400)	0.7913	(325.98)	(316.53)	0.0000	4.3300	(1,690.88)	0.00	0.0392	(0.1487)	0.0000	1	(0.1095)	02/07/2025
600787.SH	01/14/2025	SDB3265406624	0	(40,000)	0.8146	(32,582.36)	(32,582.36)	0.0000	4.3300	(1,700.00)	0.00	3.9189	(15.3861)	0.0000	1	(11.4672)	02/07/2025
600787.SH	01/14/2025	SDB3265406624	0	(400)	0.8149	(325.98)	(325.98)	0.0000	4.3300	(1,700.00)	0.00	0.0392	(0.1539)	0.0000	1	(0.1147)	02/07/2025
TOTAL CMST DEVELOPMENT CO., LTD. WUXI LOGISTICS CENTER CMN CLASS A SERIES NORTHBOUND												32.2891	(126.2282)	0.0000		(93.9391)	
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND																	
300919.ZK	01/17/2025	SDB3260123665	0	(300)	4.7899	(1,479.78)	(1,436.98)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5570)	0.0000	1	(0.3790)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(100)	4.7899	(493.26)	(478.99)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1857)	0.0000	1	(0.1263)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(300)	4.7899	(1,479.78)	(1,436.98)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5570)	0.0000	1	(0.3790)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(400)	4.7899	(1,973.04)	(1,915.98)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7427)	0.0000	1	(0.5054)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(4,244)	4.7899	(20,933.98)	(20,328.50)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.8799)	0.0000	1	(5.3620)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(4,100)	4.7899	(20,223.69)	(19,638.75)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.6126)	0.0000	1	(5.1801)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(600)	4.7899	(2,959.56)	(2,873.96)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.1140)	0.0000	1	(0.7581)	02/07/2025
300919.ZK	01/17/2025	SDB3260123665	0	(500)	4.7899	(2,466.30)	(2,394.97)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.9284)	0.0000	1	(0.6317)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(300)	4.6465	(1,479.78)	(1,393.95)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5403)	0.0000	1	(0.3624)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(100)	4.6465	(493.26)	(464.65)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1801)	0.0000	1	(0.1208)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(300)	4.6465	(1,479.78)	(1,393.95)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5403)	0.0000	1	(0.3624)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(400)	4.6465	(1,973.04)	(1,858.61)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7205)	0.0000	1	(0.4831)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(4,244)	4.6465	(20,933.98)	(19,719.81)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.6440)	0.0000	1	(5.1261)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(4,100)	4.6465	(20,223.69)	(19,050.71)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.3846)	0.0000	1	(4.9522)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(600)	4.6465	(2,959.56)	(2,787.91)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0807)	0.0000	1	(0.7247)	02/07/2025
300919.ZK	01/16/2025	SDB3260123665	0	(500)	4.6465	(2,466.30)	(2,323.26)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.9006)	0.0000	1	(0.6039)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(300)	4.5154	(1,479.78)	(1,354.62)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5251)	0.0000	1	(0.3471)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(100)	4.5154	(493.26)	(451.54)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1750)	0.0000	1	(0.1157)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(300)	4.5154	(1,479.78)	(1,354.62)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5251)	0.0000	1	(0.3471)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(400)	4.5154	(1,973.04)	(1,806.16)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7001)	0.0000	1	(0.4628)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(4,244)	4.5154	(20,933.98)	(19,163.31)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.4283)	0.0000	1	(4.9104)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(4,100)	4.5154	(20,223.69)	(18,513.09)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.1762)	0.0000	1	(4.7438)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(600)	4.5154	(2,959.56)	(2,709.23)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0502)	0.0000	1	(0.6942)	02/07/2025
300919.ZK	01/15/2025	SDB3260123665	0	(500)	4.5154	(2,466.30)	(2,257.69)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.8751)	0.0000	1	(0.5785)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(300)	4.6186	(1,479.78)	(1,385.59)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5371)	0.0000	1	(0.3591)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(100)	4.6186	(493.26)	(461.86)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1790)	0.0000	1	(0.1197)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(300)	4.6186	(1,479.78)	(1,385.59)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5371)	0.0000	1	(0.3591)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(400)	4.6186	(1,973.04)	(1,847.46)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7161)	0.0000	1	(0.4788)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(4,244)	4.6186	(20,933.98)	(19,601.50)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.5981)	0.0000	1	(5.0802)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(4,100)	4.6186	(20,223.69)	(18,936.42)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.3403)	0.0000	1	(4.9079)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(600)	4.6186	(2,959.56)	(2,771.18)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0742)	0.0000	1	(0.7182)	02/07/2025
300919.ZK	01/14/2025	SDB3260123665	0	(500)	4.6186	(2,466.30)	(2,309.32)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.8952)	0.0000	1	(0.5985)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(300)	4.6275	(1,479.78)	(1,388.25)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5381)	0.0000	1	(0.3601)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(100)	4.6275	(493.26)	(462.75)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1794)	0.0000	1	(0.1200)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(300)	4.6275	(1,479.78)	(1,388.25)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5381)	0.0000	1	(0.3601)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(400)	4.6275	(1,973.04)	(1,850.99)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7175)	0.0000	1	(0.4802)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(4,244)	4.6275	(20,933.98)	(19,639.05)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.6127)	0.0000	1	(5.0948)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(4,100)	4.6275	(20,223.69)	(18,972.70)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.3544)	0.0000	1	(4.9219)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(600)	4.6275	(2,959.56)	(2,776.49)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0763)	0.0000	1	(0.7203)	02/07/2025
300919.ZK	01/13/2025	SDB3260123665	0	(500)	4.6275	(2,466.30)	(2,313.74)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.8969)	0.0000	1	(0.6002)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(300)	4.6862	(1,479.78)	(1,405.87)	0.0000	4.3300	(1,395.47)	0.00	0.5340	(1.6349)	0.0000	3	(1.1009)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(100)	4.6862	(493.26)	(468.62)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5450)	0.0000	3	(0.3670)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(300)	4.6862	(1,479.78)	(1,405.87)	0.0000	4.3300	(1,395.47)	0.00	0.5340	(1.6349)	0.0000	3	(1.1009)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300919.ZK	01/10/2025	SDB3260123665	0	(400)	4.6862	(1,973.04)	(1,874.49)	0.0000	4.3300	(1,395.47)	0.00	0.7119	(2.1798)	0.0000	3	(1.4679)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(4,244)	4.6862	(20,933.98)	(19,888.33)	0.0000	4.3300	(1,395.47)	0.00	7.5537	(23.1279)	0.0000	3	(15.5742)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(4,100)	4.6862	(20,223.69)	(19,213.51)	0.0000	4.3300	(1,395.47)	0.00	7.2974	(22.3432)	0.0000	3	(15.0458)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(600)	4.6862	(2,959.56)	(2,811.73)	0.0000	4.3300	(1,395.47)	0.00	1.0679	(3.2697)	0.0000	3	(2.2018)	02/07/2025
300919.ZK	01/10/2025	SDB3260123665	0	(500)	4.6862	(2,466.30)	(2,343.11)	0.0000	4.3300	(1,395.47)	0.00	0.8899	(2.7248)	0.0000	3	(1.8349)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(300)	4.6323	(1,479.78)	(1,389.70)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5387)	0.0000	1	(0.3607)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(100)	4.6323	(493.26)	(463.23)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1796)	0.0000	1	(0.1202)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(300)	4.6323	(1,479.78)	(1,389.70)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5387)	0.0000	1	(0.3607)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(400)	4.6323	(1,973.04)	(1,852.93)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7183)	0.0000	1	(0.4809)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(4,244)	4.6323	(20,933.98)	(19,659.58)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.6206)	0.0000	1	(5.1027)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(4,100)	4.6323	(20,223.69)	(18,992.52)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.3621)	0.0000	1	(4.9296)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(600)	4.6323	(2,959.56)	(2,779.39)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0774)	0.0000	1	(0.7214)	02/07/2025
300919.ZK	01/09/2025	SDB3260123665	0	(500)	4.6323	(2,466.30)	(2,316.16)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.8978)	0.0000	1	(0.6012)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(300)	4.6470	(1,479.78)	(1,394.09)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5404)	0.0000	1	(0.3624)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(100)	4.6470	(493.26)	(464.70)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1801)	0.0000	1	(0.1208)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(300)	4.6470	(1,479.78)	(1,394.09)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5404)	0.0000	1	(0.3624)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(400)	4.6470	(1,973.04)	(1,858.79)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7205)	0.0000	1	(0.4832)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(4,244)	4.6470	(20,933.98)	(19,721.77)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.6447)	0.0000	1	(5.1269)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(4,100)	4.6470	(20,223.69)	(19,052.61)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.3854)	0.0000	1	(4.9529)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(600)	4.6470	(2,959.56)	(2,788.19)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.0808)	0.0000	1	(0.7248)	02/07/2025
300919.ZK	01/08/2025	SDB3260123665	0	(500)	4.6470	(2,466.30)	(2,323.49)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.9007)	0.0000	1	(0.6040)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(300)	4.7621	(1,479.78)	(1,428.62)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5538)	0.0000	1	(0.3758)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(100)	4.7621	(493.26)	(476.21)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1846)	0.0000	1	(0.1253)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(300)	4.7621	(1,479.78)	(1,428.62)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5538)	0.0000	1	(0.3758)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(400)	4.7621	(1,973.04)	(1,904.83)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7384)	0.0000	1	(0.5011)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(4,244)	4.7621	(20,933.98)	(20,210.21)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(7.8341)	0.0000	1	(5.3162)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(4,100)	4.7621	(20,223.69)	(19,524.47)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.5683)	0.0000	1	(5.1358)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(600)	4.7621	(2,959.56)	(2,857.24)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.1076)	0.0000	1	(0.7516)	02/07/2025
300919.ZK	01/07/2025	SDB3260123665	0	(500)	4.7621	(2,466.30)	(2,381.03)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.9230)	0.0000	1	(0.6263)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(300)	4.9326	(1,479.78)	(1,479.78)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5736)	0.0000	1	(0.3956)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(100)	4.9326	(493.26)	(493.26)	0.0000	4.3300	(1,395.47)	0.00	0.0593	(0.1912)	0.0000	1	(0.1319)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(300)	4.9326	(1,479.78)	(1,479.78)	0.0000	4.3300	(1,395.47)	0.00	0.1780	(0.5736)	0.0000	1	(0.3956)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(400)	4.9326	(1,973.04)	(1,973.04)	0.0000	4.3300	(1,395.47)	0.00	0.2373	(0.7648)	0.0000	1	(0.5275)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(4,244)	4.9326	(20,933.98)	(20,933.98)	0.0000	4.3300	(1,395.47)	0.00	2.5179	(8.1146)	0.0000	1	(5.5967)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(4,100)	4.9326	(20,223.69)	(20,223.69)	0.0000	4.3300	(1,395.47)	0.00	2.4325	(7.8393)	0.0000	1	(5.4068)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(600)	4.9326	(2,959.56)	(2,959.56)	0.0000	4.3300	(1,395.47)	0.00	0.3560	(1.1472)	0.0000	1	(0.7912)	02/07/2025
300919.ZK	01/06/2025	SDB3260123665	0	(500)	4.9326	(2,466.30)	(2,466.30)	0.0000	4.3300	(1,395.47)	0.00	0.2966	(0.9560)	0.0000	1	(0.6594)	02/07/2025
TOTAL CNGR ADVANCED MATERIAL CO. LTD CMN CLASS A SERIES NORTHBOUND												75.0669	(229.8239)	0.0000		(154.7569)	
COM7 PCL LOCAL SHARE																	
COM7_n.BK	01/17/2025	SDB3264390772	0	(7,100)	0.6681	(5,021.87)	(4,743.21)	0.0000	4.3300	(2,127.65)	0.00	0.6040	(2.8033)	0.0000	1	(2.1993)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(1,700)	0.6681	(1,256.17)	(1,135.70)	0.0000	4.3300	(2,127.65)	0.00	0.1511	(0.6712)	0.0000	1	(0.5201)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(1,000)	0.6681	(736.68)	(668.06)	0.0000	4.3300	(2,127.65)	0.00	0.0886	(0.3948)	0.0000	1	(0.3062)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(15,400)	0.6681	(11,418.48)	(10,288.09)	0.0000	4.3300	(2,127.65)	0.00	1.3734	(6.0804)	0.0000	1	(4.7070)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(6,000)	0.6681	(4,596.61)	(4,008.35)	0.0000	4.3300	(2,127.65)	0.00	0.5529	(2.3690)	0.0000	1	(1.8161)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(50,500)	0.6681	(39,063.67)	(33,736.93)	0.0000	4.3300	(2,127.65)	0.00	4.6985	(19.9390)	0.0000	1	(15.2405)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(6,200)	0.6681	(4,795.94)	(4,141.96)	0.0000	4.3300	(2,127.65)	0.00	0.5768	(2.4480)	0.0000	1	(1.8711)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(1,000)	0.6681	(773.54)	(668.06)	0.0000	4.3300	(2,127.65)	0.00	0.0930	(0.3948)	0.0000	1	(0.3018)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(9,900)	0.6681	(7,658.03)	(6,613.77)	0.0000	4.3300	(2,127.65)	0.00	0.9211	(3.9088)	0.0000	1	(2.9877)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(1,700)	0.6681	(1,315.01)	(1,135.70)	0.0000	4.3300	(2,127.65)	0.00	0.1582	(0.6712)	0.0000	1	(0.5130)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(3,400)	0.6681	(2,630.03)	(2,271.40)	0.0000	4.3300	(2,127.65)	0.00	0.3163	(1.3424)	0.0000	1	(1.0261)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(13,500)	0.6681	(10,442.76)	(9,018.78)	0.0000	4.3300	(2,127.65)	0.00	1.2560	(5.3302)	0.0000	1	(4.0742)	02/04/2025
COM7_n.BK	01/17/2025	SDB3264390772	0	(41,600)	0.6681	(32,179.18)	(27,791.21)	0.0000	4.3300	(2,127.65)	0.00	3.8704	(16.4250)	0.0000	1	(12.5546)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COM7 PCL LOCAL SHARE (Cont.)																	
COM7_n.BK	01/16/2025	SDB3264390772	0	(7,100)	0.6448	(5,021.87)	(4,578.34)	0.0000	4.3300	(2,127.65)	0.00	0.6040	(2.7059)	0.0000	1	(2.1018)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(1,700)	0.6448	(1,256.17)	(1,096.22)	0.0000	4.3300	(2,127.65)	0.00	0.1511	(0.6479)	0.0000	1	(0.4968)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(1,000)	0.6448	(736.68)	(644.84)	0.0000	4.3300	(2,127.65)	0.00	0.0886	(0.3811)	0.0000	1	(0.2925)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(15,400)	0.6448	(11,418.48)	(9,930.47)	0.0000	4.3300	(2,127.65)	0.00	1.3734	(5.8691)	0.0000	1	(4.4957)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(6,000)	0.6448	(4,596.61)	(3,869.02)	0.0000	4.3300	(2,127.65)	0.00	0.5529	(2.2866)	0.0000	1	(1.7338)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(50,500)	0.6448	(39,063.67)	(32,564.22)	0.0000	4.3300	(2,127.65)	0.00	4.6985	(19.2459)	0.0000	1	(14.5474)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(6,200)	0.6448	(4,795.94)	(3,997.98)	0.0000	4.3300	(2,127.65)	0.00	0.5768	(2.3629)	0.0000	1	(1.7860)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(1,000)	0.6448	(773.54)	(644.84)	0.0000	4.3300	(2,127.65)	0.00	0.0930	(0.3811)	0.0000	1	(0.2881)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(9,900)	0.6448	(7,658.03)	(6,383.88)	0.0000	4.3300	(2,127.65)	0.00	0.9211	(3.7730)	0.0000	1	(2.8519)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(1,700)	0.6448	(1,315.01)	(1,096.22)	0.0000	4.3300	(2,127.65)	0.00	0.1582	(0.6479)	0.0000	1	(0.4897)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(3,400)	0.6448	(2,630.03)	(2,192.44)	0.0000	4.3300	(2,127.65)	0.00	0.3163	(1.2958)	0.0000	1	(0.9794)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(13,500)	0.6448	(10,442.76)	(8,705.29)	0.0000	4.3300	(2,127.65)	0.00	1.2560	(5.1449)	0.0000	1	(3.8889)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(41,600)	0.6448	(32,179.18)	(26,825.18)	0.0000	4.3300	(2,127.65)	0.00	3.8704	(15.8541)	0.0000	1	(11.9836)	02/04/2025
COM7_n.BK	01/16/2025	SDB3264390772	0	(2,200)	0.6448	(1,701.78)	(1,418.64)	0.0000	4.3300	(2,127.65)	0.00	0.2047	(0.8384)	0.0000	1	(0.6337)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(7,100)	0.6727	(5,021.87)	(4,775.85)	0.0000	4.3300	(2,127.65)	0.00	0.6040	(2.8226)	0.0000	1	(2.2186)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(1,700)	0.6727	(1,256.17)	(1,143.51)	0.0000	4.3300	(2,127.65)	0.00	0.1511	(0.6758)	0.0000	1	(0.5247)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(1,000)	0.6727	(736.68)	(672.65)	0.0000	4.3300	(2,127.65)	0.00	0.0886	(0.3975)	0.0000	1	(0.3089)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(15,400)	0.6727	(11,418.48)	(10,358.89)	0.0000	4.3300	(2,127.65)	0.00	1.3734	(6.1223)	0.0000	1	(4.7489)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(6,000)	0.6727	(4,596.61)	(4,035.93)	0.0000	4.3300	(2,127.65)	0.00	0.5529	(2.3853)	0.0000	1	(1.8324)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(50,500)	0.6727	(39,063.67)	(33,969.08)	0.0000	4.3300	(2,127.65)	0.00	4.6985	(20.0762)	0.0000	1	(15.3777)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(6,200)	0.6727	(4,795.94)	(4,170.46)	0.0000	4.3300	(2,127.65)	0.00	0.5768	(2.4648)	0.0000	1	(1.8880)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(1,000)	0.6727	(773.54)	(672.65)	0.0000	4.3300	(2,127.65)	0.00	0.0930	(0.3975)	0.0000	1	(0.3045)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(9,900)	0.6727	(7,658.03)	(6,659.28)	0.0000	4.3300	(2,127.65)	0.00	0.9211	(3.9357)	0.0000	1	(3.0146)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(1,700)	0.6727	(1,315.01)	(1,143.51)	0.0000	4.3300	(2,127.65)	0.00	0.1582	(0.6758)	0.0000	1	(0.5177)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(3,400)	0.6727	(2,630.03)	(2,287.03)	0.0000	4.3300	(2,127.65)	0.00	0.3163	(1.3517)	0.0000	1	(1.0353)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(13,500)	0.6727	(10,442.76)	(9,080.84)	0.0000	4.3300	(2,127.65)	0.00	1.2560	(5.3669)	0.0000	1	(4.1109)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(41,600)	0.6727	(32,179.18)	(27,982.45)	0.0000	4.3300	(2,127.65)	0.00	3.8704	(16.5380)	0.0000	1	(12.6676)	02/04/2025
COM7_n.BK	01/15/2025	SDB3264390772	0	(2,200)	0.6727	(1,701.78)	(1,479.84)	0.0000	4.3300	(2,127.65)	0.00	0.2047	(0.8746)	0.0000	1	(0.6699)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(7,100)	0.7017	(5,021.87)	(4,982.10)	0.0000	4.3300	(2,127.65)	0.00	0.6040	(2.9445)	0.0000	1	(2.3405)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(1,700)	0.7017	(1,256.17)	(1,192.90)	0.0000	4.3300	(2,127.65)	0.00	0.1511	(0.7050)	0.0000	1	(0.5539)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(1,000)	0.7017	(736.68)	(701.70)	0.0000	4.3300	(2,127.65)	0.00	0.0886	(0.4147)	0.0000	1	(0.3261)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(15,400)	0.7017	(11,418.48)	(10,806.24)	0.0000	4.3300	(2,127.65)	0.00	1.3734	(6.3866)	0.0000	1	(5.0133)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(6,000)	0.7017	(4,596.61)	(4,210.22)	0.0000	4.3300	(2,127.65)	0.00	0.5529	(2.4883)	0.0000	1	(1.9354)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(50,500)	0.7017	(39,063.67)	(35,436.05)	0.0000	4.3300	(2,127.65)	0.00	4.6985	(20.9432)	0.0000	1	(16.2447)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(6,200)	0.7017	(4,795.94)	(4,350.56)	0.0000	4.3300	(2,127.65)	0.00	0.5768	(2.5712)	0.0000	1	(1.9944)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(1,000)	0.7017	(773.54)	(701.70)	0.0000	4.3300	(2,127.65)	0.00	0.0930	(0.4147)	0.0000	1	(0.3217)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(9,900)	0.7017	(7,658.03)	(6,946.87)	0.0000	4.3300	(2,127.65)	0.00	0.9211	(4.1057)	0.0000	1	(3.1846)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(1,700)	0.7017	(1,315.01)	(1,192.90)	0.0000	4.3300	(2,127.65)	0.00	0.1582	(0.7050)	0.0000	1	(0.5469)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(3,400)	0.7017	(2,630.03)	(2,385.79)	0.0000	4.3300	(2,127.65)	0.00	0.3163	(1.4100)	0.0000	1	(1.0937)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(13,500)	0.7017	(10,442.76)	(9,473.00)	0.0000	4.3300	(2,127.65)	0.00	1.2560	(5.5987)	0.0000	1	(4.3426)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(41,600)	0.7017	(32,179.18)	(29,190.89)	0.0000	4.3300	(2,127.65)	0.00	3.8704	(17.2522)	0.0000	1	(13.3818)	02/04/2025
COM7_n.BK	01/14/2025	SDB3264390772	0	(2,200)	0.7017	(1,701.78)	(1,543.75)	0.0000	4.3300	(2,127.65)	0.00	0.2047	(0.9124)	0.0000	1	(0.7077)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(7,100)	0.7034	(5,021.87)	(4,993.95)	0.0000	4.3300	(2,127.65)	0.00	0.6040	(2.9515)	0.0000	1	(2.3475)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(1,700)	0.7034	(1,256.17)	(1,195.73)	0.0000	4.3300	(2,127.65)	0.00	0.1511	(0.7067)	0.0000	1	(0.5556)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(1,000)	0.7034	(736.68)	(703.37)	0.0000	4.3300	(2,127.65)	0.00	0.0886	(0.4157)	0.0000	1	(0.3271)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(15,400)	0.7034	(11,418.48)	(10,831.94)	0.0000	4.3300	(2,127.65)	0.00	1.3734	(6.4018)	0.0000	1	(5.0284)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(6,000)	0.7034	(4,596.61)	(4,220.24)	0.0000	4.3300	(2,127.65)	0.00	0.5529	(2.4942)	0.0000	1	(1.9414)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(50,500)	0.7034	(39,063.67)	(35,520.34)	0.0000	4.3300	(2,127.65)	0.00	4.6985	(20.9930)	0.0000	1	(16.2945)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(6,200)	0.7034	(4,795.94)	(4,360.91)	0.0000	4.3300	(2,127.65)	0.00	0.5768	(2.5774)	0.0000	1	(2.0005)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(1,000)	0.7034	(773.54)	(703.37)	0.0000	4.3300	(2,127.65)	0.00	0.0930	(0.4157)	0.0000	1	(0.3227)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(9,900)	0.7034	(7,658.03)	(6,963.39)	0.0000	4.3300	(2,127.65)	0.00	0.9211	(4.1155)	0.0000	1	(3.1944)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(1,700)	0.7034	(1,315.01)	(1,195.73)	0.0000	4.3300	(2,127.65)	0.00	0.1582	(0.7067)	0.0000	1	(0.5485)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(3,400)	0.7034	(2,630.03)	(2,391.47)	0.0000	4.3300	(2,127.65)	0.00	0.3163	(1.4134)	0.0000	1	(1.0971)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COM7 PCL LOCAL SHARE (Cont.)																	
COM7_n.BK	01/13/2025	SDB3264390772	0	(13.500)	0.7034	(10,442.76)	(9,495.54)	0.0000	4.3300	(2,127.65)	0.00	1.2560	(5.6120)	0.0000	1	(4.3560)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(41.600)	0.7034	(32,179.18)	(29,260.32)	0.0000	4.3300	(2,127.65)	0.00	3.8704	(17.2933)	0.0000	1	(13.4228)	02/04/2025
COM7_n.BK	01/13/2025	SDB3264390772	0	(2.200)	0.7034	(1,701.78)	(1,547.42)	0.0000	4.3300	(2,127.65)	0.00	0.2047	(0.9145)	0.0000	1	(0.7099)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(1,700)	0.7298	(1,256.17)	(1,240.61)	0.0000	4.3300	(2,127.77)	0.00	0.4533	(2.1998)	0.0000	3	(1.7465)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(1,700)	0.7298	(736.68)	(729.77)	0.0000	4.3300	(2,127.77)	0.00	0.2658	(1.2940)	0.0000	3	(1.0282)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(15.400)	0.7298	(11,418.48)	(11,238.44)	0.0000	4.3300	(2,127.77)	0.00	4.1202	(19.9274)	0.0000	3	(15.8072)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(6.000)	0.7298	(4,596.61)	(4,378.61)	0.0000	4.3300	(2,127.77)	0.00	1.6586	(7.7639)	0.0000	3	(6.1053)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(50.500)	0.7298	(39,063.67)	(36,853.33)	0.0000	4.3300	(2,127.77)	0.00	14.0955	(65.3463)	0.0000	3	(51.2508)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(6.200)	0.7298	(4,795.94)	(4,524.57)	0.0000	4.3300	(2,127.77)	0.00	1.7305	(8.0227)	0.0000	3	(6.2922)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(1.000)	0.7298	(773.54)	(729.77)	0.0000	4.3300	(2,127.77)	0.00	0.2791	(1.2940)	0.0000	3	(1.0149)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(9.900)	0.7298	(7,658.03)	(7,224.71)	0.0000	4.3300	(2,127.77)	0.00	2.7633	(12.8105)	0.0000	3	(10.0472)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(1,700)	0.7298	(1,315.01)	(1,240.61)	0.0000	4.3300	(2,127.77)	0.00	0.4745	(2.1998)	0.0000	3	(1.7253)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(3.400)	0.7298	(2,630.03)	(2,481.21)	0.0000	4.3300	(2,127.77)	0.00	0.9490	(4.3996)	0.0000	3	(3.4506)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(13.500)	0.7298	(10,442.76)	(9,851.88)	0.0000	4.3300	(2,127.77)	0.00	3.7681	(17.4688)	0.0000	3	(13.7007)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(41.600)	0.7298	(32,179.18)	(30,358.39)	0.0000	4.3300	(2,127.77)	0.00	11.6113	(53.8298)	0.0000	3	(42.2185)	02/04/2025
COM7_n.BK	01/10/2025	SDB3264390772	0	(2.200)	0.7298	(1,701.78)	(1,605.49)	0.0000	4.3300	(2,127.77)	0.00	0.6141	(2.8468)	0.0000	3	(2.2327)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(1,700)	0.7387	(1,256.17)	(1,255.79)	0.0000	4.3300	(2,127.77)	0.00	0.1511	(0.7422)	0.0000	1	(0.5911)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(1,000)	0.7387	(736.68)	(738.70)	0.0000	4.3300	(2,127.77)	0.00	0.0886	(0.4366)	0.0000	1	(0.3480)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(15.400)	0.7387	(11,418.48)	(11,376.01)	0.0000	4.3300	(2,127.77)	0.00	1.3734	(6.7238)	0.0000	1	(5.3504)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(6.000)	0.7387	(4,596.61)	(4,432.21)	0.0000	4.3300	(2,127.77)	0.00	0.5529	(2.6197)	0.0000	1	(2.0668)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(50.500)	0.7387	(39,063.67)	(37,304.45)	0.0000	4.3300	(2,127.77)	0.00	4.6985	(22.0487)	0.0000	1	(17.3502)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(6.200)	0.7387	(4,795.94)	(4,579.95)	0.0000	4.3300	(2,127.77)	0.00	0.5768	(2.7070)	0.0000	1	(2.1301)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(1.000)	0.7387	(773.54)	(738.70)	0.0000	4.3300	(2,127.77)	0.00	0.0930	(0.4366)	0.0000	1	(0.3436)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(9.900)	0.7387	(7,658.03)	(7,313.15)	0.0000	4.3300	(2,127.77)	0.00	0.9211	(4.3224)	0.0000	1	(3.4013)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(1,700)	0.7387	(1,315.01)	(1,255.79)	0.0000	4.3300	(2,127.77)	0.00	0.1582	(0.7422)	0.0000	1	(0.5841)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(3.400)	0.7387	(2,630.03)	(2,511.59)	0.0000	4.3300	(2,127.77)	0.00	0.3163	(1.4845)	0.0000	1	(1.1681)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(13.500)	0.7387	(10,442.76)	(9,972.48)	0.0000	4.3300	(2,127.77)	0.00	1.2560	(5.8942)	0.0000	1	(4.6382)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(41.600)	0.7387	(32,179.18)	(30,730.00)	0.0000	4.3300	(2,127.77)	0.00	3.8704	(18.1629)	0.0000	1	(14.2925)	02/04/2025
COM7_n.BK	01/09/2025	SDB3264390772	0	(2.200)	0.7387	(1,701.78)	(1,625.14)	0.0000	4.3300	(2,127.77)	0.00	0.2047	(0.9605)	0.0000	1	(0.7559)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(1.000)	0.7281	(736.68)	(728.09)	0.0000	4.3300	(2,127.53)	0.00	0.0886	(0.4303)	0.0000	1	(0.3417)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(15.400)	0.7281	(11,418.48)	(11,212.51)	0.0000	4.3300	(2,127.53)	0.00	1.3734	(6.6264)	0.0000	1	(5.2530)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(6.000)	0.7281	(4,596.61)	(4,368.51)	0.0000	4.3300	(2,127.53)	0.00	0.5529	(2.5817)	0.0000	1	(2.0288)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(50.500)	0.7281	(39,063.67)	(36,768.29)	0.0000	4.3300	(2,127.53)	0.00	4.6985	(21.7293)	0.0000	1	(17.0308)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(6.200)	0.7281	(4,795.94)	(4,514.13)	0.0000	4.3300	(2,127.53)	0.00	0.5768	(2.6678)	0.0000	1	(2.0909)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(1,000)	0.7281	(773.54)	(728.09)	0.0000	4.3300	(2,127.53)	0.00	0.0930	(0.4303)	0.0000	1	(0.3372)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(9.900)	0.7281	(7,658.03)	(7,208.04)	0.0000	4.3300	(2,127.53)	0.00	0.9211	(4.2598)	0.0000	1	(3.3387)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(1,700)	0.7281	(1,315.01)	(1,237.74)	0.0000	4.3300	(2,127.53)	0.00	0.1582	(0.7315)	0.0000	1	(0.5733)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(3.400)	0.7281	(2,630.03)	(2,475.49)	0.0000	4.3300	(2,127.53)	0.00	0.3163	(1.4630)	0.0000	1	(1.1466)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(13.500)	0.7281	(10,442.76)	(9,829.15)	0.0000	4.3300	(2,127.53)	0.00	1.2560	(5.8088)	0.0000	1	(4.5528)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(41.600)	0.7281	(32,179.18)	(30,288.34)	0.0000	4.3300	(2,127.53)	0.00	3.8704	(17.8998)	0.0000	1	(14.0293)	02/04/2025
COM7_n.BK	01/08/2025	SDB3264390772	0	(2.200)	0.7281	(1,701.78)	(1,601.79)	0.0000	4.3300	(2,127.53)	0.00	0.2047	(0.9466)	0.0000	1	(0.7419)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(15.400)	0.7396	(11,418.48)	(11,389.21)	0.0000	4.3300	(2,127.54)	0.00	1.3734	(6.7308)	0.0000	1	(5.3575)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(6.000)	0.7396	(4,596.61)	(4,437.35)	0.0000	4.3300	(2,127.54)	0.00	0.5529	(2.6224)	0.0000	1	(2.0695)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(50.500)	0.7396	(39,063.67)	(37,347.73)	0.0000	4.3300	(2,127.54)	0.00	4.6985	(22.0719)	0.0000	1	(17.3734)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(6.200)	0.7396	(4,795.94)	(4,585.27)	0.0000	4.3300	(2,127.54)	0.00	0.5768	(2.7098)	0.0000	1	(2.1330)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(1,000)	0.7396	(773.54)	(739.56)	0.0000	4.3300	(2,127.54)	0.00	0.0930	(0.4371)	0.0000	1	(0.3440)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(9.900)	0.7396	(7,658.03)	(7,321.63)	0.0000	4.3300	(2,127.54)	0.00	0.9211	(4.3270)	0.0000	1	(3.4059)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(1,700)	0.7396	(1,315.01)	(1,257.25)	0.0000	4.3300	(2,127.54)	0.00	0.1582	(0.7430)	0.0000	1	(0.5848)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(3.400)	0.7396	(2,630.03)	(2,514.50)	0.0000	4.3300	(2,127.54)	0.00	0.3163	(1.4860)	0.0000	1	(1.1697)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(13.500)	0.7396	(10,442.76)	(9,984.05)	0.0000	4.3300	(2,127.54)	0.00	1.2560	(5.9004)	0.0000	1	(4.6444)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(41.600)	0.7396	(32,179.18)	(30,765.65)	0.0000	4.3300	(2,127.54)	0.00	3.8704	(18.1820)	0.0000	1	(14.3116)	02/04/2025
COM7_n.BK	01/07/2025	SDB3264390772	0	(2.200)	0.7396	(1,701.78)	(1,627.03)	0.0000	4.3300	(2,127.54)	0.00	0.2047	(0.9615)	0.0000	1	(0.7569)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(6.000)	0.7530	(4,596.61)	(4,518.20)	0.0000	4.3300	(2,125.00)	0.00	0.5529	(2.6670)	0.0000	1	(2.1141)	02/04/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COM7 PCL LOCAL SHARE (Cont.)																	
COM7_n.BK	01/06/2025	SDB3264390772	0	(50,500)	0.7530	(39,063.67)	(38,028.22)	0.0000	4.3300	(2,125.00)	0.00	4.6985	(22.4472)	0.0000	1	(17.7487)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(6,200)	0.7530	(4,795.94)	(4,668.81)	0.0000	4.3300	(2,125.00)	0.00	0.5768	(2.7559)	0.0000	1	(2.1791)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(1,000)	0.7530	(773.54)	(753.03)	0.0000	4.3300	(2,125.00)	0.00	0.0930	(0.4445)	0.0000	1	(0.3515)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(9,900)	0.7530	(7,658.03)	(7,455.04)	0.0000	4.3300	(2,125.00)	0.00	0.9211	(4.4005)	0.0000	1	(3.4795)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(1,700)	0.7530	(1,315.01)	(1,280.16)	0.0000	4.3300	(2,125.00)	0.00	0.1582	(0.7556)	0.0000	1	(0.5975)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(3,400)	0.7530	(2,630.03)	(2,560.32)	0.0000	4.3300	(2,125.00)	0.00	0.3163	(1.5113)	0.0000	1	(1.1950)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(13,500)	0.7530	(10,442.76)	(10,165.96)	0.0000	4.3300	(2,125.00)	0.00	1.2560	(6.0007)	0.0000	1	(4.7447)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(41,600)	0.7530	(32,179.18)	(31,326.21)	0.0000	4.3300	(2,125.00)	0.00	3.8704	(18.4912)	0.0000	1	(14.6207)	02/04/2025
COM7_n.BK	01/06/2025	SDB3264390772	0	(2,200)	0.7530	(1,701.78)	(1,656.67)	0.0000	4.3300	(2,125.00)	0.00	0.2047	(0.9779)	0.0000	1	(0.7732)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(50,500)	0.7735	(39,063.67)	(39,063.67)	0.0000	4.3300	(2,125.00)	0.00	14.0955	(69.1752)	0.0000	3	(55.0798)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(6,200)	0.7735	(4,795.94)	(4,795.94)	0.0000	4.3300	(2,125.00)	0.00	1.7305	(8.4928)	0.0000	3	(6.7623)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(1,000)	0.7735	(773.54)	(773.54)	0.0000	4.3300	(2,125.00)	0.00	0.2791	(1.3698)	0.0000	3	(1.0907)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(9,900)	0.7735	(7,658.03)	(7,658.03)	0.0000	4.3300	(2,125.00)	0.00	2.7633	(13.5611)	0.0000	3	(10.7978)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(1,700)	0.7735	(1,315.01)	(1,315.01)	0.0000	4.3300	(2,125.00)	0.00	0.4745	(2.3287)	0.0000	3	(1.8542)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(3,400)	0.7735	(2,630.03)	(2,630.03)	0.0000	4.3300	(2,125.00)	0.00	0.9490	(4.6573)	0.0000	3	(3.7083)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(13,500)	0.7735	(10,442.76)	(10,442.76)	0.0000	4.3300	(2,125.00)	0.00	3.7681	(18.4924)	0.0000	3	(14.7243)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(41,600)	0.7735	(32,179.18)	(32,179.18)	0.0000	4.3300	(2,125.00)	0.00	11.6113	(56.9840)	0.0000	3	(45.3726)	02/04/2025
COM7_n.BK	01/03/2025	SDB3264390772	0	(2,200)	0.7735	(1,701.78)	(1,701.78)	0.0000	4.3300	(2,125.00)	0.00	0.6141	(3.0136)	0.0000	3	(2.3995)	02/04/2025
TOTAL COM7 PCL LOCAL SHARE												208.2299	(959.1202)	0.0000		(750.8903)	
COMTREND CORPORATION CMN																	
8089.TWO	01/17/2025	SDB3260188352	0	(1,000)	2.1721	(2,399.39)	(2,172.14)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4493)	0.0000	1	(0.1607)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(4,000)	2.1721	(9,597.56)	(8,688.55)	0.0000	4.3300	(744.62)	0.00	1.1544	(1.7971)	0.0000	1	(0.6427)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(1,000)	2.1721	(2,399.39)	(2,172.14)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4493)	0.0000	1	(0.1607)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(13,000)	2.1721	(31,192.07)	(28,237.78)	0.0000	4.3300	(744.62)	0.00	3.7517	(5.8406)	0.0000	1	(2.0889)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(16,000)	2.1721	(38,390.24)	(34,754.19)	0.0000	4.3300	(744.62)	0.00	4.6175	(7.1885)	0.0000	1	(2.5710)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(2,000)	2.1721	(4,798.78)	(4,344.27)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8986)	0.0000	1	(0.3214)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(8,000)	2.1721	(19,195.12)	(17,377.10)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5942)	0.0000	1	(1.2855)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(8,000)	2.1721	(19,195.12)	(17,377.10)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5942)	0.0000	1	(1.2855)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(2,000)	2.1721	(4,798.78)	(4,344.27)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8986)	0.0000	1	(0.3214)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(3,000)	2.1721	(7,198.17)	(6,516.41)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3478)	0.0000	1	(0.4821)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(1,000)	2.1721	(2,399.39)	(2,172.14)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4493)	0.0000	1	(0.1607)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(3,000)	2.1721	(7,198.17)	(6,516.41)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3478)	0.0000	1	(0.4821)	02/04/2025
8089.TWO	01/17/2025	SDB3260188352	0	(3,000)	2.1721	(7,198.17)	(6,516.41)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3478)	0.0000	1	(0.4821)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(1,000)	2.1519	(2,399.39)	(2,151.90)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4451)	0.0000	1	(0.1565)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(4,000)	2.1519	(9,597.56)	(8,607.61)	0.0000	4.3300	(744.62)	0.00	1.1544	(1.7804)	0.0000	1	(0.6260)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(1,000)	2.1519	(2,399.39)	(2,151.90)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4451)	0.0000	1	(0.1565)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(13,000)	2.1519	(31,192.07)	(27,974.74)	0.0000	4.3300	(744.62)	0.00	3.7517	(5.7862)	0.0000	1	(2.0345)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(16,000)	2.1519	(38,390.24)	(34,430.45)	0.0000	4.3300	(744.62)	0.00	4.6175	(7.1215)	0.0000	1	(2.5040)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(2,000)	2.1519	(4,798.78)	(4,303.81)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8902)	0.0000	1	(0.3130)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(8,000)	2.1519	(19,195.12)	(17,215.22)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5608)	0.0000	1	(1.2520)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(8,000)	2.1519	(19,195.12)	(17,215.22)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5608)	0.0000	1	(1.2520)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(2,000)	2.1519	(4,798.78)	(4,303.81)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8902)	0.0000	1	(0.3130)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(3,000)	2.1519	(7,198.17)	(6,455.71)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3353)	0.0000	1	(0.4695)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(1,000)	2.1519	(2,399.39)	(2,151.90)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4451)	0.0000	1	(0.1565)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(3,000)	2.1519	(7,198.17)	(6,455.71)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3353)	0.0000	1	(0.4695)	02/04/2025
8089.TWO	01/16/2025	SDB3260188352	0	(3,000)	2.1519	(7,198.17)	(6,455.71)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3353)	0.0000	1	(0.4695)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(1,000)	2.1259	(2,399.39)	(2,125.93)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4397)	0.0000	1	(0.1511)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(4,000)	2.1259	(9,597.56)	(8,503.70)	0.0000	4.3300	(744.62)	0.00	1.1544	(1.7589)	0.0000	1	(0.6045)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(1,000)	2.1259	(2,399.39)	(2,125.93)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4397)	0.0000	1	(0.1511)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(13,000)	2.1259	(31,192.07)	(27,637.03)	0.0000	4.3300	(744.62)	0.00	3.7517	(5.7164)	0.0000	1	(1.9647)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(16,000)	2.1259	(38,390.24)	(34,014.80)	0.0000	4.3300	(744.62)	0.00	4.6175	(7.0355)	0.0000	1	(2.4180)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(2,000)	2.1259	(4,798.78)	(4,251.85)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8794)	0.0000	1	(0.3023)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COMTREND CORPORATION CMN (Cont.)																	
8089.TWO	01/15/2025	SDB3260188352	0	(8,000)	2.1259	(19,195.12)	(17,007.40)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5178)	0.0000	1	(1.2090)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(8,000)	2.1259	(19,195.12)	(17,007.40)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.5178)	0.0000	1	(1.2090)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(2,000)	2.1259	(4,798.78)	(4,251.85)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.8794)	0.0000	1	(0.3023)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(3,000)	2.1259	(7,198.17)	(6,377.78)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3192)	0.0000	1	(0.4534)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(1,000)	2.1259	(2,399.39)	(2,125.93)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4397)	0.0000	1	(0.1511)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(3,000)	2.1259	(7,198.17)	(6,377.78)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3192)	0.0000	1	(0.4534)	02/04/2025
8089.TWO	01/15/2025	SDB3260188352	0	(3,000)	2.1259	(7,198.17)	(6,377.78)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3192)	0.0000	1	(0.4534)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(1,000)	2.2147	(2,399.39)	(2,214.74)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4581)	0.0000	1	(0.1695)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(4,000)	2.2147	(9,597.56)	(8,858.96)	0.0000	4.3300	(744.62)	0.00	1.1544	(1.8324)	0.0000	1	(0.6780)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(1,000)	2.2147	(2,399.39)	(2,214.74)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4581)	0.0000	1	(0.1695)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(13,000)	2.2147	(31,192.07)	(28,791.61)	0.0000	4.3300	(744.62)	0.00	3.7517	(5.9552)	0.0000	1	(2.2035)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(16,000)	2.2147	(38,390.24)	(35,435.82)	0.0000	4.3300	(744.62)	0.00	4.6175	(7.3295)	0.0000	1	(2.7120)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(2,000)	2.2147	(4,798.78)	(4,429.48)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.9162)	0.0000	1	(0.3390)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(8,000)	2.2147	(19,195.12)	(17,717.91)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.6647)	0.0000	1	(1.3560)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(8,000)	2.2147	(19,195.12)	(17,717.91)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.6647)	0.0000	1	(1.3560)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(2,000)	2.2147	(4,798.78)	(4,429.48)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.9162)	0.0000	1	(0.3390)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(3,000)	2.2147	(7,198.17)	(6,644.22)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3743)	0.0000	1	(0.5085)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(1,000)	2.2147	(2,399.39)	(2,214.74)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4581)	0.0000	1	(0.1695)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(3,000)	2.2147	(7,198.17)	(6,644.22)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3743)	0.0000	1	(0.5085)	02/04/2025
8089.TWO	01/14/2025	SDB3260188352	0	(3,000)	2.2147	(7,198.17)	(6,644.22)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.3743)	0.0000	1	(0.5085)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(1,000)	2.4527	(2,399.39)	(2,452.72)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5073)	0.0000	1	(0.2187)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(4,000)	2.4527	(9,597.56)	(9,810.88)	0.0000	4.3300	(744.62)	0.00	1.1544	(2.0293)	0.0000	1	(0.8749)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(1,000)	2.4527	(2,399.39)	(2,452.72)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5073)	0.0000	1	(0.2187)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(13,000)	2.4527	(31,192.07)	(31,885.37)	0.0000	4.3300	(744.62)	0.00	3.7517	(6.5951)	0.0000	1	(2.8434)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(16,000)	2.4527	(38,390.24)	(39,243.54)	0.0000	4.3300	(744.62)	0.00	4.6175	(8.1170)	0.0000	1	(3.4995)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(2,000)	2.4527	(4,798.78)	(4,905.44)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0146)	0.0000	1	(0.4374)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(8,000)	2.4527	(19,195.12)	(19,621.77)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0585)	0.0000	1	(1.7498)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(8,000)	2.4527	(19,195.12)	(19,621.77)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0585)	0.0000	1	(1.7498)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(2,000)	2.4527	(4,798.78)	(4,905.44)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0146)	0.0000	1	(0.4374)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(3,000)	2.4527	(7,198.17)	(7,358.16)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5219)	0.0000	1	(0.6562)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(1,000)	2.4527	(2,399.39)	(2,452.72)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5073)	0.0000	1	(0.2187)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(3,000)	2.4527	(7,198.17)	(7,358.16)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5219)	0.0000	1	(0.6562)	02/04/2025
8089.TWO	01/13/2025	SDB3260188352	0	(3,000)	2.4527	(7,198.17)	(7,358.16)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5219)	0.0000	1	(0.6562)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(1,000)	2.4395	(2,399.39)	(2,439.54)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5138)	0.0000	3	(0.6480)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(4,000)	2.4395	(9,597.56)	(9,758.18)	0.0000	4.3300	(744.62)	0.00	3.4631	(6.0551)	0.0000	3	(2.5920)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(1,000)	2.4395	(2,399.39)	(2,439.54)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5138)	0.0000	3	(0.6480)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(13,000)	2.4395	(31,192.07)	(31,714.07)	0.0000	4.3300	(744.62)	0.00	11.2551	(19.6790)	0.0000	3	(8.4238)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(16,000)	2.4395	(38,390.24)	(39,032.70)	0.0000	4.3300	(744.62)	0.00	13.8525	(24.2203)	0.0000	3	(10.3678)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(2,000)	2.4395	(4,798.78)	(4,879.09)	0.0000	4.3300	(744.62)	0.00	1.7316	(3.0275)	0.0000	3	(1.2960)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(8,000)	2.4395	(19,195.12)	(19,516.35)	0.0000	4.3300	(744.62)	0.00	6.9262	(12.1101)	0.0000	3	(5.1839)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(8,000)	2.4395	(19,195.12)	(19,516.35)	0.0000	4.3300	(744.62)	0.00	6.9262	(12.1101)	0.0000	3	(5.1839)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(2,000)	2.4395	(4,798.78)	(4,879.09)	0.0000	4.3300	(744.62)	0.00	1.7316	(3.0275)	0.0000	3	(1.2960)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(3,000)	2.4395	(7,198.17)	(7,318.63)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.5413)	0.0000	3	(1.9440)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(1,000)	2.4395	(2,399.39)	(2,439.54)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5138)	0.0000	3	(0.6480)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(3,000)	2.4395	(7,198.17)	(7,318.63)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.5413)	0.0000	3	(1.9440)	02/04/2025
8089.TWO	01/10/2025	SDB3260188352	0	(3,000)	2.4395	(7,198.17)	(7,318.63)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.5413)	0.0000	3	(1.9440)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(1,000)	2.4310	(2,399.39)	(2,430.97)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5028)	0.0000	1	(0.2142)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(4,000)	2.4310	(9,597.56)	(9,723.88)	0.0000	4.3300	(744.62)	0.00	1.1544	(2.0113)	0.0000	1	(0.8569)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(1,000)	2.4310	(2,399.39)	(2,430.97)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5028)	0.0000	1	(0.2142)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(13,000)	2.4310	(31,192.07)	(31,602.61)	0.0000	4.3300	(744.62)	0.00	3.7517	(6.5366)	0.0000	1	(2.7849)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(16,000)	2.4310	(38,390.24)	(38,895.52)	0.0000	4.3300	(744.62)	0.00	4.6175	(8.0451)	0.0000	1	(3.4276)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(2,000)	2.4310	(4,798.78)	(4,861.94)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0056)	0.0000	1	(0.4284)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(8,000)	2.4310	(19,195.12)	(19,447.76)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0225)	0.0000	1	(1.7138)	02/04/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COMTREND CORPORATION CMN (Cont.)																	
8089.TWO	01/09/2025	SDB3260188352	0	(8,000)	2.4310	(19,195.12)	(19,447.76)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0225)	0.0000	1	(1.7138)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(2,000)	2.4310	(4,798.78)	(4,861.94)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0056)	0.0000	1	(0.4284)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(3,000)	2.4310	(7,198.17)	(7,292.91)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5084)	0.0000	1	(0.6427)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(1,000)	2.4310	(2,399.39)	(2,430.97)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5028)	0.0000	1	(0.2142)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(3,000)	2.4310	(7,198.17)	(7,292.91)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5084)	0.0000	1	(0.6427)	02/04/2025
8089.TWO	01/09/2025	SDB3260188352	0	(3,000)	2.4310	(7,198.17)	(7,292.91)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5084)	0.0000	1	(0.6427)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(1,000)	2.4594	(2,399.39)	(2,459.39)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5087)	0.0000	1	(0.2201)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(4,000)	2.4594	(9,597.56)	(9,837.56)	0.0000	4.3300	(744.62)	0.00	1.1544	(2.0348)	0.0000	1	(0.8804)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(1,000)	2.4594	(2,399.39)	(2,459.39)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5087)	0.0000	1	(0.2201)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(13,000)	2.4594	(31,192.07)	(31,972.07)	0.0000	4.3300	(744.62)	0.00	3.7517	(6.6130)	0.0000	1	(2.8613)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(16,000)	2.4594	(38,390.24)	(39,350.24)	0.0000	4.3300	(744.62)	0.00	4.6175	(8.1391)	0.0000	1	(3.5216)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(2,000)	2.4594	(4,798.78)	(4,918.78)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0174)	0.0000	1	(0.4402)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(8,000)	2.4594	(19,195.12)	(19,675.12)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0696)	0.0000	1	(1.7608)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(8,000)	2.4594	(19,195.12)	(19,675.12)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0696)	0.0000	1	(1.7608)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(2,000)	2.4594	(4,798.78)	(4,918.78)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0174)	0.0000	1	(0.4402)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(3,000)	2.4594	(7,198.17)	(7,378.17)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5261)	0.0000	1	(0.6603)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(1,000)	2.4594	(2,399.39)	(2,459.39)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5087)	0.0000	1	(0.2201)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(3,000)	2.4594	(7,198.17)	(7,378.17)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5261)	0.0000	1	(0.6603)	02/04/2025
8089.TWO	01/08/2025	SDB3260188352	0	(3,000)	2.4594	(7,198.17)	(7,378.17)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5261)	0.0000	1	(0.6603)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(1,000)	2.4431	(2,399.39)	(2,443.10)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5053)	0.0000	1	(0.2167)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(4,000)	2.4431	(9,597.56)	(9,772.38)	0.0000	4.3300	(744.62)	0.00	1.1544	(2.0213)	0.0000	1	(0.8669)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(1,000)	2.4431	(2,399.39)	(2,443.10)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5053)	0.0000	1	(0.2167)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(13,000)	2.4431	(31,192.07)	(31,760.25)	0.0000	4.3300	(744.62)	0.00	3.7517	(6.5692)	0.0000	1	(2.8175)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(16,000)	2.4431	(38,390.24)	(39,089.54)	0.0000	4.3300	(744.62)	0.00	4.6175	(8.0852)	0.0000	1	(3.4677)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(2,000)	2.4431	(4,798.78)	(4,886.19)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0106)	0.0000	1	(0.4335)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(8,000)	2.4431	(19,195.12)	(19,544.77)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0426)	0.0000	1	(1.7338)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(8,000)	2.4431	(19,195.12)	(19,544.77)	0.0000	4.3300	(744.62)	0.00	2.3087	(4.0426)	0.0000	1	(1.7338)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(2,000)	2.4431	(4,798.78)	(4,886.19)	0.0000	4.3300	(744.62)	0.00	0.5772	(1.0106)	0.0000	1	(0.4335)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(3,000)	2.4431	(7,198.17)	(7,329.29)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5160)	0.0000	1	(0.6502)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(1,000)	2.4431	(2,399.39)	(2,443.10)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.5053)	0.0000	1	(0.2167)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(3,000)	2.4431	(7,198.17)	(7,329.29)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5160)	0.0000	1	(0.6502)	02/04/2025
8089.TWO	01/07/2025	SDB3260188352	0	(3,000)	2.4431	(7,198.17)	(7,329.29)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.5160)	0.0000	1	(0.6502)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(1,000)	2.4054	(2,399.39)	(2,405.38)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4975)	0.0000	1	(0.2089)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(4,000)	2.4054	(9,597.56)	(9,621.53)	0.0000	4.3300	(744.62)	0.00	1.1544	(1.9901)	0.0000	1	(0.8357)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(1,000)	2.4054	(2,399.39)	(2,405.38)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4975)	0.0000	1	(0.2089)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(13,000)	2.4054	(31,192.07)	(31,269.98)	0.0000	4.3300	(744.62)	0.00	3.7517	(6.4678)	0.0000	1	(2.7161)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(16,000)	2.4054	(38,390.24)	(38,486.13)	0.0000	4.3300	(744.62)	0.00	4.6175	(7.9604)	0.0000	1	(3.3429)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(2,000)	2.4054	(4,798.78)	(4,810.77)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.9950)	0.0000	1	(0.4179)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(8,000)	2.4054	(19,195.12)	(19,243.06)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.9802)	0.0000	1	(1.6714)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(8,000)	2.4054	(19,195.12)	(19,243.06)	0.0000	4.3300	(744.62)	0.00	2.3087	(3.9802)	0.0000	1	(1.6714)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(2,000)	2.4054	(4,798.78)	(4,810.77)	0.0000	4.3300	(744.62)	0.00	0.5772	(0.9950)	0.0000	1	(0.4179)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(3,000)	2.4054	(7,198.17)	(7,216.15)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4926)	0.0000	1	(0.6268)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(1,000)	2.4054	(2,399.39)	(2,405.38)	0.0000	4.3300	(744.62)	0.00	0.2886	(0.4975)	0.0000	1	(0.2089)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(3,000)	2.4054	(7,198.17)	(7,216.15)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4926)	0.0000	1	(0.6268)	02/04/2025
8089.TWO	01/06/2025	SDB3260188352	0	(3,000)	2.4054	(7,198.17)	(7,216.15)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4926)	0.0000	1	(0.6268)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(1,000)	2.3994	(2,399.39)	(2,399.39)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4889)	0.0000	3	(0.6231)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(4,000)	2.3994	(9,597.56)	(9,597.56)	0.0000	4.3300	(744.62)	0.00	3.4631	(5.9554)	0.0000	3	(2.4923)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(1,000)	2.3994	(2,399.39)	(2,399.39)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4889)	0.0000	3	(0.6231)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(13,000)	2.3994	(31,192.07)	(31,192.07)	0.0000	4.3300	(744.62)	0.00	11.2551	(19.3551)	0.0000	3	(8.0999)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(16,000)	2.3994	(38,390.24)	(38,390.24)	0.0000	4.3300	(744.62)	0.00	13.8525	(23.8216)	0.0000	3	(9.9692)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(2,000)	2.3994	(4,798.78)	(4,798.78)	0.0000	4.3300	(744.62)	0.00	1.7316	(2.9777)	0.0000	3	(1.2461)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(8,000)	2.3994	(19,195.12)	(19,195.12)	0.0000	4.3300	(744.62)	0.00	6.9262	(11.9108)	0.0000	3	(4.9846)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(8,000)	2.3994	(19,195.12)	(19,195.12)	0.0000	4.3300	(744.62)	0.00	6.9262	(11.9108)	0.0000	3	(4.9846)	02/04/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
COMTREND CORPORATION CMN (Cont.)																	
8089.TWO	01/03/2025	SDB3260188352	0	(2,000)	2.3994	(4,798.78)	(4,798.78)	0.0000	4.3300	(744.62)	0.00	1.7316	(2.9777)	0.0000	3	(1.2461)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(3,000)	2.3994	(7,198.17)	(7,198.17)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.4666)	0.0000	3	(1.8692)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(1,000)	2.3994	(2,399.39)	(2,399.39)	0.0000	4.3300	(744.62)	0.00	0.8658	(1.4889)	0.0000	3	(0.6231)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(3,000)	2.3994	(7,198.17)	(7,198.17)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.4666)	0.0000	3	(1.8692)	02/04/2025
8089.TWO	01/03/2025	SDB3260188352	0	(3,000)	2.3994	(7,198.17)	(7,198.17)	0.0000	4.3300	(744.62)	0.00	2.5973	(4.4666)	0.0000	3	(1.8692)	02/04/2025
TOTAL COMTREND CORPORATION CMN												281.3785	(475.5712)	0.0000		(194.1927)	
CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND																	
300750.ZK	01/10/2025	SDB3265127435	0	(5,300)	34.0017	(184,937.60)	(180,208.96)	0.0000	4.3300	(10.00)	0.00	66.7317	(1.5017)	0.0000	3	65.2299	02/07/2025
300750.ZK	01/10/2025	SDB3265127435	0	(6,400)	34.0017	(222,793.64)	(217,610.82)	0.0000	4.3300	(10.00)	0.00	80.3914	(1.8134)	0.0000	3	78.5780	02/07/2025
300750.ZK	01/10/2025	SDB3265127435	0	(4,600)	34.0017	(162,899.11)	(156,407.77)	0.0000	4.3300	(10.00)	0.00	58.7794	(1.3034)	0.0000	3	57.4760	02/07/2025
300750.ZK	01/10/2025	SDB3265127435	0	(3,778)	34.0017	(134,009.22)	(128,458.38)	0.0000	4.3300	(10.00)	0.00	48.3550	(1.0705)	0.0000	3	47.2845	02/07/2025
300750.ZK	01/09/2025	SDB3265127435	0	(5,300)	34.8987	(184,937.60)	(184,963.30)	0.0000	4.3300	(10.00)	0.00	22.2439	(0.5138)	0.0000	1	21.7301	02/07/2025
300750.ZK	01/09/2025	SDB3265127435	0	(6,400)	34.8987	(222,793.64)	(223,351.91)	0.0000	4.3300	(10.00)	0.00	26.7971	(0.6204)	0.0000	1	26.1767	02/07/2025
300750.ZK	01/09/2025	SDB3265127435	0	(4,600)	34.8987	(162,899.11)	(160,534.19)	0.0000	4.3300	(10.00)	0.00	19.5931	(0.4459)	0.0000	1	19.1472	02/07/2025
300750.ZK	01/09/2025	SDB3265127435	0	(3,778)	34.8987	(134,009.22)	(131,847.42)	0.0000	4.3300	(10.00)	0.00	16.1183	(0.3662)	0.0000	1	15.7521	02/07/2025
300750.ZK	01/08/2025	SDB3265127435	0	(4,600)	35.4129	(162,899.11)	(162,899.11)	0.0000	4.3300	(10.00)	0.00	19.5931	(0.4525)	0.0000	1	19.1406	02/07/2025
300750.ZK	01/08/2025	SDB3265127435	0	(3,778)	35.4709	(134,009.22)	(134,009.22)	0.0000	4.3300	(10.00)	0.00	16.1183	(0.3722)	0.0000	1	15.7461	02/07/2025
TOTAL CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND												374.7214	(8.4602)	0.0000		366.2612	
COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																	
601866.SH	01/17/2025	SDB3265465984	0	(61,800)	0.3362	(20,395.98)	(20,777.65)	0.0000	4.3300	(250.00)	0.00	2.4532	(1.4429)	0.0000	1	1.0103	02/07/2025
601866.SH	01/17/2025	SDB3265465984	0	(28,100)	0.3362	(9,250.24)	(9,447.44)	0.0000	4.3300	(250.00)	0.00	1.1126	(0.6561)	0.0000	1	0.4565	02/07/2025
601866.SH	01/16/2025	SDB3265465984	0	(61,800)	0.3291	(20,395.98)	(20,336.96)	0.0000	4.3300	(250.00)	0.00	2.4532	(1.4123)	0.0000	1	1.0409	02/07/2025
601866.SH	01/16/2025	SDB3265465984	0	(28,100)	0.3291	(9,250.24)	(9,247.06)	0.0000	4.3300	(250.00)	0.00	1.1126	(0.6422)	0.0000	1	0.4704	02/07/2025
601866.SH	01/15/2025	SDB3265465984	0	(61,800)	0.3300	(20,395.98)	(20,395.98)	0.0000	4.3300	(250.00)	0.00	2.4532	(1.4164)	0.0000	1	1.0368	02/07/2025
601866.SH	01/15/2025	SDB3265465984	0	(28,100)	0.3292	(9,250.24)	(9,250.24)	0.0000	4.3300	(250.00)	0.00	1.1126	(0.6424)	0.0000	1	0.4702	02/07/2025
TOTAL COSCO SHIPPING DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND												10.6973	(6.2122)	0.0000		4.4852	
COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600026.SH	01/17/2025	SDB3260123667	0	(12)	1.8049	(19.01)	(21.66)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0074)	0.0000	1	(0.0051)	02/07/2025
600026.SH	01/16/2025	SDB3260123667	0	(12)	1.7311	(19.01)	(20.77)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0071)	0.0000	1	(0.0048)	02/07/2025
600026.SH	01/15/2025	SDB3260123667	0	(12)	1.6479	(19.01)	(19.77)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0067)	0.0000	1	(0.0044)	02/07/2025
600026.SH	01/14/2025	SDB3260123667	0	(12)	1.6243	(19.01)	(19.49)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0066)	0.0000	1	(0.0043)	02/07/2025
600026.SH	01/13/2025	SDB3260123667	0	(12)	1.7203	(19.01)	(20.64)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0070)	0.0000	1	(0.0047)	02/07/2025
600026.SH	01/10/2025	SDB3260123667	0	(12)	1.5798	(19.01)	(18.96)	0.0000	4.3300	(1,225.00)	0.00	0.0069	(0.0194)	0.0000	3	(0.0125)	02/07/2025
600026.SH	01/09/2025	SDB3260123667	0	(12)	1.5890	(19.01)	(19.07)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0065)	0.0000	1	(0.0042)	02/07/2025
600026.SH	01/08/2025	SDB3260123667	0	(12)	1.5840	(19.01)	(19.01)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0065)	0.0000	1	(0.0042)	02/07/2025
600026.SH	01/07/2025	SDB3260123667	0	(12)	1.5496	(19.01)	(18.59)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0063)	0.0000	1	(0.0040)	02/07/2025
600026.SH	01/06/2025	SDB3260123667	0	(12)	1.5841	(19.01)	(19.01)	0.0000	4.3300	(1,225.00)	0.00	0.0023	(0.0065)	0.0000	1	(0.0042)	02/07/2025
TOTAL COSCO SHIPPING ENERGY TRANSPORTATION CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0274	(0.0799)	0.0000		(0.0525)	
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600072.SH	01/17/2025	SDB3261168661	0	(5,000)	1.6783	(8,234.61)	(8,391.58)	0.0000	4.3300	(1,925.89)	0.00	0.9904	(4.4892)	0.0000	1	(3.4988)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(36,000)	1.6783	(59,270.54)	(60,419.38)	0.0000	4.3300	(1,925.89)	0.00	7.1289	(32.3225)	0.0000	1	(25.1935)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(13,900)	1.6783	(22,782.56)	(23,328.59)	0.0000	4.3300	(1,925.89)	0.00	2.7402	(12.4801)	0.0000	1	(9.7398)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(3,200)	1.6783	(5,408.32)	(5,370.61)	0.0000	4.3300	(1,925.89)	0.00	0.6505	(2.8731)	0.0000	1	(2.2226)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(100)	1.6783	(167.89)	(167.83)	0.0000	4.3300	(1,925.89)	0.00	0.0202	(0.0898)	0.0000	1	(0.0696)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(1,100)	1.6783	(1,882.00)	(1,846.15)	0.0000	4.3300	(1,925.89)	0.00	0.2264	(0.9876)	0.0000	1	(0.7613)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(9,500)	1.6783	(16,319.08)	(15,944.00)	0.0000	4.3300	(1,925.89)	0.00	1.9628	(8.5295)	0.0000	1	(6.5667)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(100)	1.6783	(170.89)	(167.83)	0.0000	4.3300	(1,925.89)	0.00	0.0206	(0.0898)	0.0000	1	(0.0692)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(800)	1.6783	(1,498.74)	(1,342.65)	0.0000	4.3300	(1,925.89)	0.00	0.1803	(0.7183)	0.0000	1	(0.5380)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(40,800)	1.6783	(76,688.25)	(68,475.29)	0.0000	4.3300	(1,925.89)	0.00	9.2239	(36.6321)	0.0000	1	(27.4082)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600072.SH	01/17/2025	SDB3261168661	0	(13,000)	1.6783	(24,942.98)	(21,818.11)	0.0000	4.3300	(1,925.89)	0.00	3.0001	(11.6720)	0.0000	1	(8.6719)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(200)	1.6783	(383.74)	(335.66)	0.0000	4.3300	(1,925.89)	0.00	0.0462	(0.1796)	0.0000	1	(0.1334)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(24,600)	1.6783	(47,199.80)	(41,286.57)	0.0000	4.3300	(1,925.89)	0.00	5.6771	(22.0870)	0.0000	1	(16.4099)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(77,900)	1.6783	(149,466.03)	(130,740.82)	0.0000	4.3300	(1,925.89)	0.00	17.9774	(69.9422)	0.0000	1	(51.9648)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(8,500)	1.6783	(16,308.87)	(14,265.69)	0.0000	4.3300	(1,925.89)	0.00	1.9616	(7.6317)	0.0000	1	(5.6701)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(10,040)	1.6783	(19,263.66)	(16,850.29)	0.0000	4.3300	(1,925.89)	0.00	2.3170	(9.0144)	0.0000	1	(6.6974)	02/07/2025
600072.SH	01/17/2025	SDB3261168661	0	(59,000)	1.6783	(113,202.77)	(99,020.64)	0.0000	4.3300	(1,925.89)	0.00	13.6158	(52.9729)	0.0000	1	(39.3572)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(13,900)	1.6100	(22,782.56)	(22,379.42)	0.0000	4.3300	(1,925.89)	0.00	2.7402	(11.9723)	0.0000	1	(9.2320)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(3,200)	1.6100	(5,408.32)	(5,152.10)	0.0000	4.3300	(1,925.89)	0.00	0.6505	(2.7562)	0.0000	1	(2.1057)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(100)	1.6100	(167.89)	(161.00)	0.0000	4.3300	(1,925.89)	0.00	0.0202	(0.0861)	0.0000	1	(0.0659)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(1,100)	1.6100	(1,882.00)	(1,771.03)	0.0000	4.3300	(1,925.89)	0.00	0.2264	(0.9474)	0.0000	1	(0.7211)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(9,500)	1.6100	(16,319.08)	(15,295.28)	0.0000	4.3300	(1,925.89)	0.00	1.9628	(8.1825)	0.0000	1	(6.2197)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(100)	1.6100	(170.89)	(161.00)	0.0000	4.3300	(1,925.89)	0.00	0.0206	(0.0861)	0.0000	1	(0.0656)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(800)	1.6100	(1,498.74)	(1,288.02)	0.0000	4.3300	(1,925.89)	0.00	0.1803	(0.6891)	0.0000	1	(0.5088)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(40,800)	1.6100	(76,688.25)	(65,689.22)	0.0000	4.3300	(1,925.89)	0.00	9.2239	(35.1417)	0.0000	1	(25.9178)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(13,000)	1.6100	(24,942.98)	(20,930.39)	0.0000	4.3300	(1,925.89)	0.00	3.0001	(11.1971)	0.0000	1	(8.1970)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(200)	1.6100	(383.74)	(322.01)	0.0000	4.3300	(1,925.89)	0.00	0.0462	(0.1723)	0.0000	1	(0.1261)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(24,600)	1.6100	(47,199.80)	(39,606.74)	0.0000	4.3300	(1,925.89)	0.00	5.6771	(21.1884)	0.0000	1	(15.5113)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(77,900)	1.6100	(149,466.03)	(125,421.34)	0.0000	4.3300	(1,925.89)	0.00	17.9774	(67.0965)	0.0000	1	(49.1190)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(8,500)	1.6100	(16,308.87)	(13,685.26)	0.0000	4.3300	(1,925.89)	0.00	1.9616	(7.3212)	0.0000	1	(5.3596)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(10,040)	1.6100	(19,263.66)	(16,164.70)	0.0000	4.3300	(1,925.89)	0.00	2.3170	(8.6476)	0.0000	1	(6.3306)	02/07/2025
600072.SH	01/16/2025	SDB3261168661	0	(59,000)	1.6100	(113,202.77)	(94,991.77)	0.0000	4.3300	(1,925.89)	0.00	13.6158	(50.8176)	0.0000	1	(37.2018)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(13,900)	1.5989	(22,782.56)	(22,225.34)	0.0000	4.3300	(1,943.18)	0.00	2.7402	(11.9966)	0.0000	1	(9.2564)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(3,200)	1.5989	(5,408.32)	(5,116.62)	0.0000	4.3300	(1,943.18)	0.00	0.6505	(2.7618)	0.0000	1	(2.1113)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(100)	1.5989	(167.89)	(159.89)	0.0000	4.3300	(1,943.18)	0.00	0.0202	(0.0863)	0.0000	1	(0.0661)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(1,100)	1.5989	(1,882.00)	(1,758.84)	0.0000	4.3300	(1,943.18)	0.00	0.2264	(0.9494)	0.0000	1	(0.7230)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(9,500)	1.5989	(16,319.08)	(15,189.98)	0.0000	4.3300	(1,943.18)	0.00	1.9628	(8.1991)	0.0000	1	(6.2363)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(100)	1.5989	(170.89)	(159.89)	0.0000	4.3300	(1,943.18)	0.00	0.0206	(0.0863)	0.0000	1	(0.0658)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(800)	1.5989	(1,498.74)	(1,279.16)	0.0000	4.3300	(1,943.18)	0.00	0.1803	(0.6905)	0.0000	1	(0.5102)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(40,800)	1.5989	(76,688.25)	(65,236.96)	0.0000	4.3300	(1,943.18)	0.00	9.2239	(35.2130)	0.0000	1	(25.9891)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(13,000)	1.5989	(24,942.98)	(20,786.28)	0.0000	4.3300	(1,943.18)	0.00	3.0001	(11.2198)	0.0000	1	(8.2197)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(200)	1.5989	(383.74)	(319.79)	0.0000	4.3300	(1,943.18)	0.00	0.0462	(0.1726)	0.0000	1	(0.1265)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(24,600)	1.5989	(47,199.80)	(39,334.05)	0.0000	4.3300	(1,943.18)	0.00	5.6771	(21.2314)	0.0000	1	(15.5543)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(77,900)	1.5989	(149,466.03)	(124,557.82)	0.0000	4.3300	(1,943.18)	0.00	17.9774	(67.2327)	0.0000	1	(49.2553)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(8,500)	1.5989	(16,308.87)	(13,591.03)	0.0000	4.3300	(1,943.18)	0.00	1.9616	(7.3360)	0.0000	1	(5.3745)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(10,040)	1.5989	(19,263.66)	(16,053.41)	0.0000	4.3300	(1,943.18)	0.00	2.3170	(8.6652)	0.0000	1	(6.3482)	02/07/2025
600072.SH	01/15/2025	SDB3261168661	0	(68,900)	1.5989	(132,197.81)	(110,167.31)	0.0000	4.3300	(1,943.18)	0.00	15.9005	(59.4651)	0.0000	1	(43.5647)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(3,200)	1.6679	(5,408.32)	(5,337.22)	0.0000	4.3300	(1,930.91)	0.00	0.6505	(2.8627)	0.0000	1	(2.2122)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(100)	1.6679	(167.89)	(166.79)	0.0000	4.3300	(1,930.91)	0.00	0.0202	(0.0895)	0.0000	1	(0.0693)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(1,100)	1.6679	(1,882.00)	(1,834.67)	0.0000	4.3300	(1,930.91)	0.00	0.2264	(0.9840)	0.0000	1	(0.7577)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(9,500)	1.6679	(16,319.08)	(15,844.86)	0.0000	4.3300	(1,930.91)	0.00	1.9628	(8.4986)	0.0000	1	(6.5358)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(100)	1.6679	(170.89)	(166.79)	0.0000	4.3300	(1,930.91)	0.00	0.0206	(0.0895)	0.0000	1	(0.0689)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(800)	1.6679	(1,498.74)	(1,334.30)	0.0000	4.3300	(1,930.91)	0.00	0.1803	(0.7157)	0.0000	1	(0.5354)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(40,800)	1.6679	(76,688.25)	(68,049.50)	0.0000	4.3300	(1,930.91)	0.00	9.2239	(36.4992)	0.0000	1	(27.2753)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(13,000)	1.6679	(24,942.98)	(21,682.44)	0.0000	4.3300	(1,930.91)	0.00	3.0001	(11.6296)	0.0000	1	(8.6296)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(200)	1.6679	(383.74)	(333.58)	0.0000	4.3300	(1,930.91)	0.00	0.0462	(0.1789)	0.0000	1	(0.1328)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(24,600)	1.6679	(47,199.80)	(41,029.85)	0.0000	4.3300	(1,930.91)	0.00	5.6771	(22.0069)	0.0000	1	(16.3298)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(77,900)	1.6679	(149,466.03)	(129,927.85)	0.0000	4.3300	(1,930.91)	0.00	17.9774	(69.6884)	0.0000	1	(51.7110)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(8,500)	1.6679	(16,308.87)	(14,176.98)	0.0000	4.3300	(1,930.91)	0.00	1.9616	(7.6040)	0.0000	1	(5.6424)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(10,040)	1.6679	(19,263.66)	(16,745.52)	0.0000	4.3300	(1,930.91)	0.00	2.3170	(8.9817)	0.0000	1	(6.6647)	02/07/2025
600072.SH	01/14/2025	SDB3261168661	0	(77,800)	1.6679	(149,274.16)	(129,761.06)	0.0000	4.3300	(1,930.91)	0.00	17.9544	(69.5990)	0.0000	1	(51.6446)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(3,200)	1.6781	(5,408.32)	(5,370.06)	0.0000	4.3300	(1,957.64)	0.00	0.6505	(2.9202)	0.0000	1	(2.2697)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CSSC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600072.SH	01/13/2025	SDB3261168661	0	(1,100)	1.6781	(1,882.00)	(1,845.96)	0.0000	4.3300	(1,957.64)	0.00	0.2264	(1.0038)	0.0000	1	(0.7774)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(9,500)	1.6781	(16,319.08)	(15,942.38)	0.0000	4.3300	(1,957.64)	0.00	1.9628	(8.6693)	0.0000	1	(6.7065)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(100)	1.6781	(170.89)	(167.81)	0.0000	4.3300	(1,957.64)	0.00	0.0206	(0.0913)	0.0000	1	(0.0707)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(800)	1.6781	(1,498.74)	(1,342.52)	0.0000	4.3300	(1,957.64)	0.00	0.1803	(0.7300)	0.0000	1	(0.5498)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(40,800)	1.6781	(76,688.25)	(68,468.32)	0.0000	4.3300	(1,957.64)	0.00	9.2239	(37.2323)	0.0000	1	(28.0084)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(13,000)	1.6781	(24,942.98)	(21,815.88)	0.0000	4.3300	(1,957.64)	0.00	3.0001	(11.8632)	0.0000	1	(8.8631)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(200)	1.6781	(383.74)	(335.63)	0.0000	4.3300	(1,957.64)	0.00	0.0462	(0.1825)	0.0000	1	(0.1364)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(24,600)	1.6781	(47,199.80)	(41,282.37)	0.0000	4.3300	(1,957.64)	0.00	5.6771	(22.4489)	0.0000	1	(16.7718)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(77,900)	1.6781	(149,466.03)	(130,727.50)	0.0000	4.3300	(1,957.64)	0.00	17.9774	(71.0881)	0.0000	1	(53.1106)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(8,500)	1.6781	(16,308.87)	(14,264.23)	0.0000	4.3300	(1,957.64)	0.00	1.9616	(7.7567)	0.0000	1	(5.7951)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(10,040)	1.6781	(19,263.66)	(16,848.58)	0.0000	4.3300	(1,957.64)	0.00	2.3170	(9.1621)	0.0000	1	(6.8451)	02/07/2025
600072.SH	01/13/2025	SDB3261168661	0	(106,000)	1.6781	(203,381.25)	(177,883.37)	0.0000	4.3300	(1,957.64)	0.00	24.4622	(96.7309)	0.0000	1	(72.2686)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(1,100)	1.7338	(1,882.00)	(1,907.20)	0.0000	4.3300	(1,965.99)	0.00	0.6791	(3.1246)	0.0000	3	(2.4455)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(9,500)	1.7338	(16,319.08)	(16,471.29)	0.0000	4.3300	(1,965.99)	0.00	5.8885	(26.9854)	0.0000	3	(21.0969)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(100)	1.7338	(170.89)	(173.38)	0.0000	4.3300	(1,965.99)	0.00	0.0617	(0.2841)	0.0000	3	(0.2224)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(800)	1.7338	(1,498.74)	(1,387.06)	0.0000	4.3300	(1,965.99)	0.00	0.5408	(2.2725)	0.0000	3	(1.7317)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(40,800)	1.7338	(76,688.25)	(70,739.86)	0.0000	4.3300	(1,965.99)	0.00	27.6717	(115.8950)	0.0000	3	(88.2233)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(13,000)	1.7338	(24,942.98)	(22,539.66)	0.0000	4.3300	(1,965.99)	0.00	9.0003	(36.9273)	0.0000	3	(27.9271)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(200)	1.7338	(383.74)	(346.76)	0.0000	4.3300	(1,965.99)	0.00	0.1385	(0.5681)	0.0000	3	(0.4296)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(24,600)	1.7338	(47,199.80)	(42,651.97)	0.0000	4.3300	(1,965.99)	0.00	17.0313	(69.8779)	0.0000	3	(52.8466)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(77,900)	1.7338	(149,466.03)	(135,064.58)	0.0000	4.3300	(1,965.99)	0.00	53.9323	(221.2799)	0.0000	3	(167.3476)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(8,500)	1.7338	(16,308.87)	(14,737.47)	0.0000	4.3300	(1,965.99)	0.00	5.8848	(24.1448)	0.0000	3	(18.2600)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(10,040)	1.7338	(19,263.66)	(17,407.55)	0.0000	4.3300	(1,965.99)	0.00	6.9510	(28.5193)	0.0000	3	(21.5683)	02/07/2025
600072.SH	01/10/2025	SDB3261168661	0	(116,700)	1.7338	(223,911.24)	(202,336.79)	0.0000	4.3300	(1,965.99)	0.00	80.7946	(331.4938)	0.0000	3	(250.6992)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(100)	1.7099	(170.89)	(170.99)	0.0000	4.3300	(1,953.89)	0.00	0.0206	(0.0928)	0.0000	1	(0.0723)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(800)	1.7099	(1,498.74)	(1,367.95)	0.0000	4.3300	(1,953.89)	0.00	0.1803	(0.7425)	0.0000	1	(0.5622)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(40,800)	1.7099	(76,688.25)	(69,765.39)	0.0000	4.3300	(1,953.89)	0.00	9.2239	(37.8650)	0.0000	1	(28.6412)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(13,000)	1.7099	(24,942.98)	(22,229.17)	0.0000	4.3300	(1,953.89)	0.00	3.0001	(12.0648)	0.0000	1	(9.0648)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(200)	1.7099	(383.74)	(341.99)	0.0000	4.3300	(1,953.89)	0.00	0.0462	(0.1856)	0.0000	1	(0.1395)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(24,600)	1.7099	(47,199.80)	(42,064.43)	0.0000	4.3300	(1,953.89)	0.00	5.6771	(22.8304)	0.0000	1	(17.1533)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(77,900)	1.7099	(149,466.03)	(133,204.01)	0.0000	4.3300	(1,953.89)	0.00	17.9774	(72.2962)	0.0000	1	(54.3188)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(8,500)	1.7099	(16,308.87)	(14,534.46)	0.0000	4.3300	(1,953.89)	0.00	1.9616	(7.8886)	0.0000	1	(5.9270)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(10,040)	1.7099	(19,263.66)	(17,167.76)	0.0000	4.3300	(1,953.89)	0.00	2.3170	(9.3178)	0.0000	1	(7.0008)	02/07/2025
600072.SH	01/09/2025	SDB3261168661	0	(116,700)	1.7099	(223,911.24)	(199,549.53)	0.0000	4.3300	(1,953.89)	0.00	26.9315	(108.3052)	0.0000	1	(81.3736)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(800)	1.7544	(1,498.74)	(1,403.50)	0.0000	4.3300	(1,953.81)	0.00	0.1803	(0.7617)	0.0000	1	(0.5814)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(40,800)	1.7544	(76,688.25)	(71,578.46)	0.0000	4.3300	(1,953.81)	0.00	9.2239	(38.8474)	0.0000	1	(29.6235)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(13,000)	1.7544	(24,942.98)	(22,806.86)	0.0000	4.3300	(1,953.81)	0.00	3.0001	(12.3779)	0.0000	1	(9.3778)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(200)	1.7544	(383.74)	(350.87)	0.0000	4.3300	(1,953.81)	0.00	0.0462	(0.1904)	0.0000	1	(0.1443)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(24,600)	1.7544	(47,199.80)	(43,157.60)	0.0000	4.3300	(1,953.81)	0.00	5.6771	(23.4227)	0.0000	1	(17.7456)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(77,900)	1.7544	(149,466.03)	(136,665.73)	0.0000	4.3300	(1,953.81)	0.00	17.9774	(74.1719)	0.0000	1	(56.1945)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(8,500)	1.7544	(16,308.87)	(14,912.18)	0.0000	4.3300	(1,953.81)	0.00	1.9616	(8.0932)	0.0000	1	(6.1316)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(10,040)	1.7544	(19,263.66)	(17,613.91)	0.0000	4.3300	(1,953.81)	0.00	2.3170	(9.5595)	0.0000	1	(7.2425)	02/07/2025
600072.SH	01/08/2025	SDB3261168661	0	(116,700)	1.7544	(223,911.24)	(204,735.45)	0.0000	4.3300	(1,953.81)	0.00	26.9315	(111.1150)	0.0000	1	(84.1835)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(800)	1.8160	(1,498.74)	(1,452.81)	0.0000	4.3300	(1,953.81)	0.00	0.1803	(0.7885)	0.0000	1	(0.6082)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(40,800)	1.8160	(76,688.25)	(74,093.13)	0.0000	4.3300	(1,953.81)	0.00	9.2239	(40.2122)	0.0000	1	(30.9883)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(13,000)	1.8160	(24,942.98)	(23,608.10)	0.0000	4.3300	(1,953.81)	0.00	3.0001	(12.8127)	0.0000	1	(9.8126)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(200)	1.8160	(383.74)	(363.20)	0.0000	4.3300	(1,953.81)	0.00	0.0462	(0.1971)	0.0000	1	(0.1510)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(24,600)	1.8160	(47,199.80)	(44,673.80)	0.0000	4.3300	(1,953.81)	0.00	5.6771	(24.2456)	0.0000	1	(18.5685)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(77,900)	1.8160	(149,466.03)	(141,467.02)	0.0000	4.3300	(1,953.81)	0.00	17.9774	(76.7777)	0.0000	1	(58.8002)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(8,500)	1.8160	(16,308.87)	(15,436.07)	0.0000	4.3300	(1,953.81)	0.00	1.9616	(8.3775)	0.0000	1	(6.4159)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(10,040)	1.8160	(19,263.66)	(18,232.72)	0.0000	4.3300	(1,953.81)	0.00	2.3170	(9.8954)	0.0000	1	(7.5784)	02/07/2025
600072.SH	01/07/2025	SDB3261168661	0	(116,700)	1.8160	(223,911.24)	(211,928.13)	0.0									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CSCC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600072.SH	01/06/2025	SDB3261168661	0	(200)	1.9187	(383.74)	(383.74)	0.0000	4.3300	(1,913.00)	0.00	0.0462	(0.2039)	0.0000	1	(0.1578)	02/07/2025
600072.SH	01/06/2025	SDB3261168661	0	(24,600)	1.9187	(47,199.80)	(47,199.80)	0.0000	4.3300	(1,913.00)	0.00	5.6771	(25.0814)	0.0000	1	(19.4043)	02/07/2025
600072.SH	01/06/2025	SDB3261168661	0	(77,900)	1.9187	(149,466.03)	(149,466.03)	0.0000	4.3300	(1,913.00)	0.00	17.9774	(79.4245)	0.0000	1	(61.4470)	02/07/2025
600072.SH	01/06/2025	SDB3261168661	0	(8,500)	1.9187	(16,308.87)	(16,308.87)	0.0000	4.3300	(1,913.00)	0.00	1.9616	(8.6663)	0.0000	1	(6.7047)	02/07/2025
600072.SH	01/06/2025	SDB3261168661	0	(10,040)	1.9187	(19,263.66)	(19,263.66)	0.0000	4.3300	(1,913.00)	0.00	2.3170	(10.2365)	0.0000	1	(7.9195)	02/07/2025
600072.SH	01/06/2025	SDB3261168661	0	(116,700)	1.9187	(223,911.24)	(223,911.24)	0.0000	4.3300	(1,913.00)	0.00	26.9315	(118.9838)	0.0000	1	(92.0522)	02/07/2025
TOTAL CSCC SCIENCE & TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												786.6595	(3,199.3951)	0.0000		(2,412.7356)	
CTBC FINANCIAL HOLDING CO LTD ORD CMN																	
2891.TW	01/17/2025	SDB3263040675	0	(7,000)	1.1723	(8,344.51)	(8,206.02)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0912)	0.0000	1	0.9125	02/04/2025
2891.TW	01/17/2025	SDB3263040675	0	(3,000)	1.1723	(3,576.22)	(3,516.87)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0391)	0.0000	1	0.3911	02/04/2025
2891.TW	01/17/2025	SDB3263040675	0	(134,000)	1.1723	(159,737.78)	(157,086.73)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7454)	0.0000	1	17.4675	02/04/2025
2891.TW	01/17/2025	SDB3263040675	0	(80,000)	1.1723	(95,365.84)	(93,783.12)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0420)	0.0000	1	10.4284	02/04/2025
2891.TW	01/17/2025	SDB3263040675	0	(87,000)	1.1723	(103,710.35)	(101,989.14)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1332)	0.0000	1	11.3408	02/04/2025
2891.TW	01/17/2025	SDB3263040675	0	(247,000)	1.1723	(294,442.03)	(289,555.38)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2173)	0.0000	1	32.1976	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(7,000)	1.1742	(8,344.51)	(8,219.24)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0913)	0.0000	1	0.9123	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(3,000)	1.1742	(3,576.22)	(3,522.53)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0391)	0.0000	1	0.3910	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(134,000)	1.1742	(159,737.78)	(157,339.72)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7482)	0.0000	1	17.4647	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(80,000)	1.1742	(95,365.84)	(93,934.16)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0437)	0.0000	1	10.4267	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(87,000)	1.1742	(103,710.35)	(102,153.40)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1350)	0.0000	1	11.3390	02/04/2025
2891.TW	01/16/2025	SDB3263040675	0	(247,000)	1.1742	(294,442.03)	(290,021.72)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2225)	0.0000	1	32.1924	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(7,000)	1.1566	(8,344.51)	(8,096.03)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0900)	0.0000	1	0.9137	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(3,000)	1.1566	(3,576.22)	(3,469.73)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0386)	0.0000	1	0.3916	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(134,000)	1.1566	(159,737.78)	(154,981.18)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7220)	0.0000	1	17.4909	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(80,000)	1.1566	(95,365.84)	(92,526.08)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0281)	0.0000	1	10.4423	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(87,000)	1.1566	(103,710.35)	(100,622.11)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1180)	0.0000	1	11.3560	02/04/2025
2891.TW	01/15/2025	SDB3263040675	0	(247,000)	1.1566	(294,442.03)	(285,674.27)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.1742)	0.0000	1	32.2407	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(7,000)	1.1696	(8,344.51)	(8,186.95)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0910)	0.0000	1	0.9127	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(3,000)	1.1696	(3,576.22)	(3,508.69)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0390)	0.0000	1	0.3912	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(134,000)	1.1696	(159,737.78)	(156,721.58)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7414)	0.0000	1	17.4716	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(80,000)	1.1696	(95,365.84)	(93,565.12)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0396)	0.0000	1	10.4308	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(87,000)	1.1696	(103,710.35)	(101,752.07)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1306)	0.0000	1	11.3435	02/04/2025
2891.TW	01/14/2025	SDB3263040675	0	(247,000)	1.1696	(294,442.03)	(288,882.31)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2098)	0.0000	1	32.2050	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(7,000)	1.1823	(8,344.51)	(8,276.41)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0920)	0.0000	1	0.9117	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(3,000)	1.1823	(3,576.22)	(3,547.03)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0394)	0.0000	1	0.3907	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(134,000)	1.1823	(159,737.78)	(158,434.23)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7604)	0.0000	1	17.4525	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(80,000)	1.1823	(95,365.84)	(94,587.60)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0510)	0.0000	1	10.4194	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(87,000)	1.1823	(103,710.35)	(102,864.01)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1429)	0.0000	1	11.3311	02/04/2025
2891.TW	01/13/2025	SDB3263040675	0	(247,000)	1.1823	(294,442.03)	(292,039.21)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2449)	0.0000	1	32.1700	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(7,000)	1.1894	(8,344.51)	(8,325.48)	0.0000	4.3300	(40.00)	0.00	3.0110	(0.2775)	0.0000	3	2.7335	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(3,000)	1.1894	(3,576.22)	(3,568.06)	0.0000	4.3300	(40.00)	0.00	1.2904	(0.1189)	0.0000	3	1.1715	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(134,000)	1.1894	(159,737.78)	(159,373.44)	0.0000	4.3300	(40.00)	0.00	57.6387	(5.3124)	0.0000	3	52.3263	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(80,000)	1.1894	(95,365.84)	(95,148.32)	0.0000	4.3300	(40.00)	0.00	34.4112	(3.1716)	0.0000	3	31.2396	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(87,000)	1.1894	(103,710.35)	(103,473.80)	0.0000	4.3300	(40.00)	0.00	37.4222	(3.4491)	0.0000	3	33.9730	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(247,000)	1.1894	(294,442.03)	(293,770.44)	0.0000	4.3300	(40.00)	0.00	106.2445	(9.7923)	0.0000	3	96.4522	02/04/2025
2891.TW	01/10/2025	SDB3263040675	0	(10,000)	1.1894	(11,920.73)	(11,893.54)	0.0000	4.3300	(40.00)	0.00	4.3014	(0.3965)	0.0000	3	3.9049	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(7,000)	1.1987	(8,344.51)	(8,390.67)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0932)	0.0000	1	0.9104	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(3,000)	1.1987	(3,576.22)	(3,596.00)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0400)	0.0000	1	0.3902	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(134,000)	1.1987	(159,737.78)	(160,621.38)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7847)	0.0000	1	17.4282	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(80,000)	1.1987	(95,365.84)	(95,893.36)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0655)	0.0000	1	10.4049	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(87,000)	1.1987	(103,710.35)	(104,284.03)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1587)	0.0000	1	11.3153	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(247,000)	1.1987	(294,442.03)	(296,070.75)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2897)	0.0000	1	32.1252	02/04/2025
2891.TW	01/09/2025	SDB3263040675	0	(10,000)	1.1987	(11,920.73)	(11,986.67)	0.0000	4.3300	(40.00)	0.00	1.4338	(0.1332)	0.0000	1	1.3006	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CTBC FINANCIAL HOLDING CO LTD ORD CMN (Cont.)																	
2891.TW	01/08/2025	SDB3263040675	0	(7,000)	1.1963	(8,344.51)	(8,374.07)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0930)	0.0000	1	0.9106	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(3,000)	1.1963	(3,576.22)	(3,588.89)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0399)	0.0000	1	0.3903	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(134,000)	1.1963	(159,737.78)	(160,303.66)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7812)	0.0000	1	17.4318	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(80,000)	1.1963	(95,365.84)	(95,703.68)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0634)	0.0000	1	10.4070	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(87,000)	1.1963	(103,710.35)	(104,077.75)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1564)	0.0000	1	11.3176	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(247,000)	1.1963	(294,442.03)	(295,485.11)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2832)	0.0000	1	32.1317	02/04/2025
2891.TW	01/08/2025	SDB3263040675	0	(10,000)	1.1963	(11,920.73)	(11,962.96)	0.0000	4.3300	(40.00)	0.00	1.4338	(0.1329)	0.0000	1	1.3009	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(7,000)	1.1836	(8,344.51)	(8,285.28)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0921)	0.0000	1	0.9116	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(3,000)	1.1836	(3,576.22)	(3,550.84)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0395)	0.0000	1	0.3907	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(134,000)	1.1836	(159,737.78)	(158,604.01)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7623)	0.0000	1	17.4506	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(80,000)	1.1836	(95,365.84)	(94,688.96)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0521)	0.0000	1	10.4183	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(87,000)	1.1836	(103,710.35)	(102,974.24)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1442)	0.0000	1	11.3299	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(247,000)	1.1836	(294,442.03)	(292,352.16)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2484)	0.0000	1	32.1665	02/04/2025
2891.TW	01/07/2025	SDB3263040675	0	(10,000)	1.1836	(11,920.73)	(11,836.12)	0.0000	4.3300	(40.00)	0.00	1.4338	(0.1315)	0.0000	1	1.3023	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(7,000)	1.1783	(8,344.51)	(8,248.33)	0.0000	4.3300	(40.00)	0.00	1.0037	(0.0916)	0.0000	1	0.9120	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(3,000)	1.1783	(3,576.22)	(3,535.00)	0.0000	4.3300	(40.00)	0.00	0.4301	(0.0393)	0.0000	1	0.3909	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(134,000)	1.1783	(159,737.78)	(157,896.62)	0.0000	4.3300	(40.00)	0.00	19.2129	(1.7544)	0.0000	1	17.4585	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(80,000)	1.1783	(95,365.84)	(94,266.64)	0.0000	4.3300	(40.00)	0.00	11.4704	(1.0474)	0.0000	1	10.4230	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(87,000)	1.1783	(103,710.35)	(102,514.97)	0.0000	4.3300	(40.00)	0.00	12.4741	(1.1391)	0.0000	1	11.3350	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(247,000)	1.1783	(294,442.03)	(291,048.25)	0.0000	4.3300	(40.00)	0.00	35.4148	(3.2339)	0.0000	1	32.1810	02/04/2025
2891.TW	01/06/2025	SDB3263040675	0	(10,000)	1.1783	(11,920.73)	(11,783.33)	0.0000	4.3300	(40.00)	0.00	1.4338	(0.1309)	0.0000	1	1.3029	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(7,000)	1.1921	(8,344.51)	(8,344.51)	0.0000	4.3300	(40.00)	0.00	3.0110	(0.2782)	0.0000	3	2.7328	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(3,000)	1.1921	(3,576.22)	(3,576.22)	0.0000	4.3300	(40.00)	0.00	1.2904	(0.1192)	0.0000	3	1.1712	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(134,000)	1.1921	(159,737.78)	(159,737.78)	0.0000	4.3300	(40.00)	0.00	57.6387	(5.3246)	0.0000	3	52.3141	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(80,000)	1.1921	(95,365.84)	(95,365.84)	0.0000	4.3300	(40.00)	0.00	34.4112	(3.1789)	0.0000	3	31.2323	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(87,000)	1.1921	(103,710.35)	(103,710.35)	0.0000	4.3300	(40.00)	0.00	37.4222	(3.4570)	0.0000	3	33.9651	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(247,000)	1.1921	(294,442.03)	(294,442.03)	0.0000	4.3300	(40.00)	0.00	106.2445	(9.8147)	0.0000	3	96.4298	02/04/2025
2891.TW	01/03/2025	SDB3263040675	0	(10,000)	1.1921	(11,920.73)	(11,920.73)	0.0000	4.3300	(40.00)	0.00	4.3014	(0.3974)	0.0000	3	3.9040	02/04/2025
TOTAL CTBC FINANCIAL HOLDING CO LTD ORD CMN												1,214.4277	(111.4104)	0.0000		1,103.0173	
CYBERTAN TECHNOLOGY INC. CMN																	
3062.TW	01/17/2025	SDB3260123576	0	(3,000)	0.9167	(3,026.08)	(2,749.96)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.5506)	0.0000	1	(0.1866)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(23,000)	0.9167	(23,378.40)	(21,083.04)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.2214)	0.0000	1	(1.4095)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(5,000)	0.9167	(5,060.14)	(4,583.27)	0.0000	4.3300	(720.81)	0.00	0.6086	(0.9177)	0.0000	1	(0.3091)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(18,000)	0.9167	(18,477.56)	(16,499.77)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.3037)	0.0000	1	(1.0812)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(4,000)	0.9167	(4,092.04)	(3,666.62)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.7342)	0.0000	1	(0.2420)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(3,000)	0.9167	(3,077.74)	(2,749.96)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5506)	0.0000	1	(0.1804)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(1,000)	0.9167	(1,025.91)	(916.65)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1835)	0.0000	1	(0.0601)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(3,000)	0.9167	(3,077.74)	(2,749.96)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5506)	0.0000	1	(0.1804)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(1,000)	0.9167	(1,025.91)	(916.65)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1835)	0.0000	1	(0.0601)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(9,000)	0.9167	(9,233.23)	(8,249.89)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6518)	0.0000	1	(0.5413)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(7,000)	0.9167	(7,181.40)	(6,416.58)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.2848)	0.0000	1	(0.4210)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(1,000)	0.9167	(1,025.91)	(916.65)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1835)	0.0000	1	(0.0601)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(9,000)	0.9167	(9,233.23)	(8,249.89)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6518)	0.0000	1	(0.5413)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(12,000)	0.9167	(12,310.98)	(10,999.85)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.2025)	0.0000	1	(0.7217)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(4,000)	0.9167	(4,103.66)	(3,666.62)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.7342)	0.0000	1	(0.2406)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(13,000)	0.9167	(13,336.89)	(11,916.50)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3860)	0.0000	1	(0.7819)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(6,000)	0.9167	(6,155.49)	(5,499.92)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1012)	0.0000	1	(0.3609)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(1,000)	0.9167	(1,025.91)	(916.65)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1835)	0.0000	1	(0.0601)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(9,000)	0.9167	(9,233.23)	(8,249.89)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6518)	0.0000	1	(0.5413)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(39,000)	0.9167	(40,010.68)	(35,749.51)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.1580)	0.0000	1	(2.3456)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(9,000)	0.9167	(9,233.23)	(8,249.89)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6518)	0.0000	1	(0.5413)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(3,000)	0.9167	(3,077.74)	(2,749.96)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5506)	0.0000	1	(0.1804)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(13,000)	0.9167	(13,336.89)	(11,916.50)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3860)	0.0000	1	(0.7819)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(1,000)	0.9167	(1,025.91)	(916.65)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1835)	0.0000	1	(0.0601)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(2,000)	0.9167	(2,051.83)	(1,833.31)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3671)	0.0000	1	(0.1203)	02/04/2025
3062.TW	01/17/2025	SDB3260123576	0	(6,000)	0.9167	(6,155.49)	(5,499.92)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1012)	0.0000	1	(0.3609)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(3,000)	0.9218	(3,026.08)	(2,765.44)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.5537)	0.0000	1	(0.1897)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(23,000)	0.9218	(23,378.40)	(21,201.68)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.2451)	0.0000	1	(1.4332)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(5,000)	0.9218	(5,060.14)	(4,609.06)	0.0000	4.3300	(720.81)	0.00	0.6086	(0.9229)	0.0000	1	(0.3142)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(18,000)	0.9218	(18,477.56)	(16,592.62)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.3223)	0.0000	1	(1.0998)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(4,000)	0.9218	(4,092.04)	(3,687.25)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.7383)	0.0000	1	(0.2461)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(3,000)	0.9218	(3,077.74)	(2,765.44)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5537)	0.0000	1	(0.1835)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(1,000)	0.9218	(1,025.91)	(921.81)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1846)	0.0000	1	(0.0612)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(3,000)	0.9218	(3,077.74)	(2,765.44)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5537)	0.0000	1	(0.1835)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(1,000)	0.9218	(1,025.91)	(921.81)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1846)	0.0000	1	(0.0612)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(9,000)	0.9218	(9,233.23)	(8,296.31)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6611)	0.0000	1	(0.5506)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(7,000)	0.9218	(7,181.40)	(6,452.68)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.2920)	0.0000	1	(0.4282)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(1,000)	0.9218	(1,025.91)	(921.81)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1846)	0.0000	1	(0.0612)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(9,000)	0.9218	(9,233.23)	(8,296.31)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6611)	0.0000	1	(0.5506)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(12,000)	0.9218	(12,310.98)	(11,061.74)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.2148)	0.0000	1	(0.7341)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(4,000)	0.9218	(4,103.66)	(3,687.25)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.7383)	0.0000	1	(0.2447)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(13,000)	0.9218	(13,336.89)	(11,983.56)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3994)	0.0000	1	(0.7953)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(6,000)	0.9218	(6,155.49)	(5,530.87)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1074)	0.0000	1	(0.3671)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(1,000)	0.9218	(1,025.91)	(921.81)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1846)	0.0000	1	(0.0612)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(9,000)	0.9218	(9,233.23)	(8,296.31)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6611)	0.0000	1	(0.5506)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(39,000)	0.9218	(40,010.68)	(35,950.67)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.1983)	0.0000	1	(2.3859)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(9,000)	0.9218	(9,233.23)	(8,296.31)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6611)	0.0000	1	(0.5506)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(3,000)	0.9218	(3,077.74)	(2,765.44)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5537)	0.0000	1	(0.1835)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(13,000)	0.9218	(13,336.89)	(11,983.56)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3994)	0.0000	1	(0.7953)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(1,000)	0.9218	(1,025.91)	(921.81)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1846)	0.0000	1	(0.0612)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(2,000)	0.9218	(2,051.83)	(1,843.62)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3691)	0.0000	1	(0.1224)	02/04/2025
3062.TW	01/16/2025	SDB3260123576	0	(6,000)	0.9218	(6,155.49)	(5,530.87)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1074)	0.0000	1	(0.3671)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(3,000)	0.9135	(3,026.08)	(2,740.45)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.5487)	0.0000	1	(0.1847)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(23,000)	0.9135	(23,378.40)	(21,010.11)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.2068)	0.0000	1	(1.3949)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(5,000)	0.9135	(5,060.14)	(4,567.41)	0.0000	4.3300	(720.81)	0.00	0.6086	(0.9145)	0.0000	1	(0.3059)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(18,000)	0.9135	(18,477.56)	(16,442.69)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.2923)	0.0000	1	(1.0698)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(4,000)	0.9135	(4,092.04)	(3,653.93)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.7316)	0.0000	1	(0.2394)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(3,000)	0.9135	(3,077.74)	(2,740.45)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5487)	0.0000	1	(0.1785)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(1,000)	0.9135	(1,025.91)	(913.48)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1829)	0.0000	1	(0.0595)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(3,000)	0.9135	(3,077.74)	(2,740.45)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5487)	0.0000	1	(0.1785)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(1,000)	0.9135	(1,025.91)	(913.48)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1829)	0.0000	1	(0.0595)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(9,000)	0.9135	(9,233.23)	(8,221.35)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6461)	0.0000	1	(0.5356)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(7,000)	0.9135	(7,181.40)	(6,394.38)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.2803)	0.0000	1	(0.4166)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(1,000)	0.9135	(1,025.91)	(913.48)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1829)	0.0000	1	(0.0595)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/15/2025	SDB3260123576	0	(9,000)	0.9135	(9,233.23)	(8,221.35)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6461)	0.0000	1	(0.5356)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(12,000)	0.9135	(12,310.98)	(10,961.80)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.1948)	0.0000	1	(0.7141)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(4,000)	0.9135	(4,103.66)	(3,653.93)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.7316)	0.0000	1	(0.2380)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(13,000)	0.9135	(13,336.89)	(11,875.28)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3777)	0.0000	1	(0.7736)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(6,000)	0.9135	(6,155.49)	(5,480.90)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.0974)	0.0000	1	(0.3571)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(1,000)	0.9135	(1,025.91)	(913.48)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1829)	0.0000	1	(0.0595)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(9,000)	0.9135	(9,233.23)	(8,221.35)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6461)	0.0000	1	(0.5356)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(39,000)	0.9135	(40,010.68)	(35,625.84)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.1332)	0.0000	1	(2.3208)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(9,000)	0.9135	(9,233.23)	(8,221.35)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6461)	0.0000	1	(0.5356)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(3,000)	0.9135	(3,077.74)	(2,740.45)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5487)	0.0000	1	(0.1785)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(13,000)	0.9135	(13,336.89)	(11,875.28)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.3777)	0.0000	1	(0.7736)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(1,000)	0.9135	(1,025.91)	(913.48)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1829)	0.0000	1	(0.0595)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(2,000)	0.9135	(2,051.83)	(1,826.97)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3658)	0.0000	1	(0.1190)	02/04/2025
3062.TW	01/15/2025	SDB3260123576	0	(6,000)	0.9135	(6,155.49)	(5,480.90)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.0974)	0.0000	1	(0.3571)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(3,000)	0.9299	(3,026.08)	(2,789.66)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.5586)	0.0000	1	(0.1946)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(23,000)	0.9299	(23,378.40)	(21,387.40)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.2823)	0.0000	1	(1.4704)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(5,000)	0.9299	(5,060.14)	(4,649.44)	0.0000	4.3300	(720.81)	0.00	0.6086	(0.9309)	0.0000	1	(0.3223)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(18,000)	0.9299	(18,477.56)	(16,737.97)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.3514)	0.0000	1	(1.1289)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(4,000)	0.9299	(4,092.04)	(3,719.55)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.7448)	0.0000	1	(0.2526)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(3,000)	0.9299	(3,077.74)	(2,789.66)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5586)	0.0000	1	(0.1884)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(1,000)	0.9299	(1,025.91)	(929.89)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1862)	0.0000	1	(0.0628)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(3,000)	0.9299	(3,077.74)	(2,789.66)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5586)	0.0000	1	(0.1884)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(1,000)	0.9299	(1,025.91)	(929.89)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1862)	0.0000	1	(0.0628)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(9,000)	0.9299	(9,233.23)	(8,368.98)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6757)	0.0000	1	(0.5651)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(7,000)	0.9299	(7,181.40)	(6,509.21)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.3033)	0.0000	1	(0.4395)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(1,000)	0.9299	(1,025.91)	(929.89)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1862)	0.0000	1	(0.0628)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(9,000)	0.9299	(9,233.23)	(8,368.98)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6757)	0.0000	1	(0.5651)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(12,000)	0.9299	(12,310.98)	(11,158.64)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.2343)	0.0000	1	(0.7535)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(4,000)	0.9299	(4,103.66)	(3,719.55)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.7448)	0.0000	1	(0.2512)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(13,000)	0.9299	(13,336.89)	(12,088.53)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.4204)	0.0000	1	(0.8163)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(6,000)	0.9299	(6,155.49)	(5,579.32)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1171)	0.0000	1	(0.3768)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(1,000)	0.9299	(1,025.91)	(929.89)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1862)	0.0000	1	(0.0628)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(9,000)	0.9299	(9,233.23)	(8,368.98)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6757)	0.0000	1	(0.5651)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(39,000)	0.9299	(40,010.68)	(36,265.59)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.2613)	0.0000	1	(2.4489)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(9,000)	0.9299	(9,233.23)	(8,368.98)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.6757)	0.0000	1	(0.5651)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(3,000)	0.9299	(3,077.74)	(2,789.66)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5586)	0.0000	1	(0.1884)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(13,000)	0.9299	(13,336.89)	(12,088.53)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.4204)	0.0000	1	(0.8163)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(1,000)	0.9299	(1,025.91)	(929.89)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1862)	0.0000	1	(0.0628)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(2,000)	0.9299	(2,051.83)	(1,859.77)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3724)	0.0000	1	(0.1256)	02/04/2025
3062.TW	01/14/2025	SDB3260123576	0	(6,000)	0.9299	(6,155.49)	(5,579.32)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1171)	0.0000	1	(0.3768)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(3,000)	0.9441	(3,026.08)	(2,832.16)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.5671)	0.0000	1	(0.2031)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(23,000)	0.9441	(23,378.40)	(21,713.26)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.3476)	0.0000	1	(1.5357)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(5,000)	0.9441	(5,060.14)	(4,720.27)	0.0000	4.3300	(720.81)	0.00	0.6086	(0.9451)	0.0000	1	(0.3365)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(18,000)	0.9441	(18,477.56)	(16,992.99)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.4024)	0.0000	1	(1.1800)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/13/2025	SDB3260123576	0	(4,000)	0.9441	(4,092.04)	(3,776.22)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.7561)	0.0000	1	(0.2639)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(3,000)	0.9441	(3,077.74)	(2,832.16)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5671)	0.0000	1	(0.1969)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(1,000)	0.9441	(1,025.91)	(944.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1890)	0.0000	1	(0.0656)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(3,000)	0.9441	(3,077.74)	(2,832.16)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5671)	0.0000	1	(0.1969)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(1,000)	0.9441	(1,025.91)	(944.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1890)	0.0000	1	(0.0656)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(9,000)	0.9441	(9,233.23)	(8,496.49)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7012)	0.0000	1	(0.5907)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(7,000)	0.9441	(7,181.40)	(6,608.39)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.3232)	0.0000	1	(0.4594)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(1,000)	0.9441	(1,025.91)	(944.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1890)	0.0000	1	(0.0656)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(9,000)	0.9441	(9,233.23)	(8,496.49)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7012)	0.0000	1	(0.5907)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(12,000)	0.9441	(12,310.98)	(11,328.66)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.2683)	0.0000	1	(0.7876)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(4,000)	0.9441	(4,103.66)	(3,776.22)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.7561)	0.0000	1	(0.2625)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(13,000)	0.9441	(13,336.89)	(12,272.72)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.4573)	0.0000	1	(0.8532)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(6,000)	0.9441	(6,155.49)	(5,664.33)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1341)	0.0000	1	(0.3938)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(1,000)	0.9441	(1,025.91)	(944.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1890)	0.0000	1	(0.0656)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(9,000)	0.9441	(9,233.23)	(8,496.49)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7012)	0.0000	1	(0.5907)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(39,000)	0.9441	(40,010.68)	(36,818.14)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.3720)	0.0000	1	(2.5596)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(9,000)	0.9441	(9,233.23)	(8,496.49)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7012)	0.0000	1	(0.5907)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(3,000)	0.9441	(3,077.74)	(2,832.16)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5671)	0.0000	1	(0.1969)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(13,000)	0.9441	(13,336.89)	(12,272.72)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.4573)	0.0000	1	(0.8532)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(1,000)	0.9441	(1,025.91)	(944.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.1890)	0.0000	1	(0.0656)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(2,000)	0.9441	(2,051.83)	(1,888.11)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.3780)	0.0000	1	(0.1313)	02/04/2025
3062.TW	01/13/2025	SDB3260123576	0	(6,000)	0.9441	(6,155.49)	(5,664.33)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1341)	0.0000	1	(0.3938)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(3,000)	0.9749	(3,026.08)	(2,924.72)	0.0000	4.3300	(720.81)	0.00	1.0919	(1.7568)	0.0000	3	(0.6649)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(23,000)	0.9749	(23,378.40)	(22,422.81)	0.0000	4.3300	(720.81)	0.00	8.4357	(13.4689)	0.0000	3	(5.0332)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(5,000)	0.9749	(5,060.14)	(4,874.53)	0.0000	4.3300	(720.81)	0.00	1.8259	(2.9280)	0.0000	3	(1.1022)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(18,000)	0.9749	(18,477.56)	(17,548.29)	0.0000	4.3300	(720.81)	0.00	6.6673	(10.5409)	0.0000	3	(3.8736)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(4,000)	0.9749	(4,092.04)	(3,899.62)	0.0000	4.3300	(720.81)	0.00	1.4765	(2.3424)	0.0000	3	(0.8659)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(3,000)	0.9749	(3,077.74)	(2,924.72)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7568)	0.0000	3	(0.6463)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(1,000)	0.9749	(1,025.91)	(974.90)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5856)	0.0000	3	(0.2154)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(3,000)	0.9749	(3,077.74)	(2,924.72)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7568)	0.0000	3	(0.6463)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(1,000)	0.9749	(1,025.91)	(974.90)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5856)	0.0000	3	(0.2154)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(9,000)	0.9749	(9,233.23)	(8,774.15)	0.0000	4.3300	(720.81)	0.00	3.3317	(5.2704)	0.0000	3	(1.9388)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(7,000)	0.9749	(7,181.40)	(6,824.34)	0.0000	4.3300	(720.81)	0.00	2.5913	(4.0992)	0.0000	3	(1.5079)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(1,000)	0.9749	(1,025.91)	(974.90)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5856)	0.0000	3	(0.2154)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(9,000)	0.9749	(9,233.23)	(8,774.15)	0.0000	4.3300	(720.81)	0.00	3.3317	(5.2704)	0.0000	3	(1.9388)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(12,000)	0.9749	(12,310.98)	(11,698.86)	0.0000	4.3300	(720.81)	0.00	4.4422	(7.0273)	0.0000	3	(2.5850)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(4,000)	0.9749	(4,103.66)	(3,899.62)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.3424)	0.0000	3	(0.8617)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(13,000)	0.9749	(13,336.89)	(12,673.76)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.6129)	0.0000	3	(2.8005)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(6,000)	0.9749	(6,155.49)	(5,849.43)	0.0000	4.3300	(720.81)	0.00	2.2211	(3.5136)	0.0000	3	(1.2925)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(1,000)	0.9749	(1,025.91)	(974.90)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5856)	0.0000	3	(0.2154)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(9,000)	0.9749	(9,233.23)	(8,774.15)	0.0000	4.3300	(720.81)	0.00	3.3317	(5.2704)	0.0000	3	(1.9388)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(39,000)	0.9749	(40,010.68)	(38,021.29)	0.0000	4.3300	(720.81)	0.00	14.4372	(22.8386)	0.0000	3	(8.4014)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(9,000)	0.9749	(9,233.23)	(8,774.15)	0.0000	4.3300	(720.81)	0.00	3.3317	(5.2704)	0.0000	3	(1.9388)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/10/2025	SDB3260123576	0	(3,000)	0.9749	(3,077.74)	(2,924.72)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.7568)	0.0000	3	(0.6463)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(13,000)	0.9749	(13,336.89)	(12,673.76)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.6129)	0.0000	3	(2.8005)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(1,000)	0.9749	(1,025.91)	(974.90)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.5856)	0.0000	3	(0.2154)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(2,000)	0.9749	(2,051.83)	(1,949.81)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.1712)	0.0000	3	(0.4308)	02/04/2025
3062.TW	01/10/2025	SDB3260123576	0	(6,000)	0.9749	(6,155.49)	(5,849.43)	0.0000	4.3300	(720.81)	0.00	2.2211	(3.5136)	0.0000	3	(1.2925)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(3,000)	1.0014	(3,026.08)	(3,004.31)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.6015)	0.0000	1	(0.2376)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(23,000)	1.0014	(23,378.40)	(23,033.05)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.6118)	0.0000	1	(1.7999)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(5,000)	1.0014	(5,060.14)	(5,007.18)	0.0000	4.3300	(720.81)	0.00	0.6086	(1.0026)	0.0000	1	(0.3939)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(18,000)	1.0014	(18,477.56)	(18,025.87)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.6092)	0.0000	1	(1.3868)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(4,000)	1.0014	(4,092.04)	(4,005.75)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.8021)	0.0000	1	(0.3099)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(3,000)	1.0014	(3,077.74)	(3,004.31)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6015)	0.0000	1	(0.2314)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(1,000)	1.0014	(1,025.91)	(1,001.44)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2005)	0.0000	1	(0.0771)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(3,000)	1.0014	(3,077.74)	(3,004.31)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6015)	0.0000	1	(0.2314)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(1,000)	1.0014	(1,025.91)	(1,001.44)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2005)	0.0000	1	(0.0771)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(9,000)	1.0014	(9,233.23)	(9,012.93)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8046)	0.0000	1	(0.6941)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(7,000)	1.0014	(7,181.40)	(7,010.06)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.4036)	0.0000	1	(0.5398)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(1,000)	1.0014	(1,025.91)	(1,001.44)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2005)	0.0000	1	(0.0771)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(9,000)	1.0014	(9,233.23)	(9,012.93)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8046)	0.0000	1	(0.6941)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(12,000)	1.0014	(12,310.98)	(12,017.24)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.4062)	0.0000	1	(0.9254)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(4,000)	1.0014	(4,103.66)	(4,005.75)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.8021)	0.0000	1	(0.3085)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(13,000)	1.0014	(13,336.89)	(13,018.68)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.6067)	0.0000	1	(1.0025)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(6,000)	1.0014	(6,155.49)	(6,008.62)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.2031)	0.0000	1	(0.4627)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(1,000)	1.0014	(1,025.91)	(1,001.44)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2005)	0.0000	1	(0.0771)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(9,000)	1.0014	(9,233.23)	(9,012.93)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8046)	0.0000	1	(0.6941)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(39,000)	1.0014	(40,010.68)	(39,056.04)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.8200)	0.0000	1	(3.0076)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(9,000)	1.0014	(9,233.23)	(9,012.93)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8046)	0.0000	1	(0.6941)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(3,000)	1.0014	(3,077.74)	(3,004.31)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6015)	0.0000	1	(0.2314)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(13,000)	1.0014	(13,336.89)	(13,018.68)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.6067)	0.0000	1	(1.0025)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(1,000)	1.0014	(1,025.91)	(1,001.44)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2005)	0.0000	1	(0.0771)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(2,000)	1.0014	(2,051.83)	(2,002.87)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4010)	0.0000	1	(0.1542)	02/04/2025
3062.TW	01/09/2025	SDB3260123576	0	(6,000)	1.0014	(6,155.49)	(6,008.62)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.2031)	0.0000	1	(0.4627)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(3,000)	1.0080	(3,026.08)	(3,024.14)	0.0000	4.3300	(720.81)	0.00	0.3640	(0.6055)	0.0000	1	(0.2415)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(23,000)	1.0080	(23,378.40)	(23,185.06)	0.0000	4.3300	(720.81)	0.00	2.8119	(4.6423)	0.0000	1	(1.8304)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(5,000)	1.0080	(5,060.14)	(5,040.23)	0.0000	4.3300	(720.81)	0.00	0.6086	(1.0092)	0.0000	1	(0.4006)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(18,000)	1.0080	(18,477.56)	(18,144.83)	0.0000	4.3300	(720.81)	0.00	2.2224	(3.6331)	0.0000	1	(1.4106)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(4,000)	1.0080	(4,092.04)	(4,032.18)	0.0000	4.3300	(720.81)	0.00	0.4922	(0.8073)	0.0000	1	(0.3152)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(3,000)	1.0080	(3,077.74)	(3,024.14)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6055)	0.0000	1	(0.2353)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(1,000)	1.0080	(1,025.91)	(1,008.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2018)	0.0000	1	(0.0784)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(3,000)	1.0080	(3,077.74)	(3,024.14)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6055)	0.0000	1	(0.2353)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(1,000)	1.0080	(1,025.91)	(1,008.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2018)	0.0000	1	(0.0784)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(9,000)	1.0080	(9,233.23)	(9,072.41)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8165)	0.0000	1	(0.7060)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(7,000)	1.0080	(7,181.40)	(7,056.32)	0.0000	4.3300	(720.81)	0.00	0.8638	(1.4129)	0.0000	1	(0.5491)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(1,000)	1.0080	(1,025.91)	(1,008.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2018)	0.0000	1	(0.0784)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(9,000)	1.0080	(9,233.23)	(9,072.41)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8165)	0.0000	1	(0.7060)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(12,000)	1.0080	(12,310.98)	(12,096.55)	0.0000	4.3300	(720.81)	0.00	1.4807	(2.4220)	0.0000	1	(0.9413)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(4,000)	1.0080	(4,103.66)	(4,032.18)	0.0000	4.3300	(720.81)	0.00	0.4936	(0.8073)	0.0000	1	(0.3138)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(13,000)	1.0080	(13,336.89)	(13,104.60)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.6239)	0.0000	1	(1.0198)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(6,000)	1.0080	(6,155.49)	(6,048.28)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.2110)	0.0000	1	(0.4707)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(1,000)	1.0080	(1,025.91)	(1,008.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2018)	0.0000	1	(0.0784)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(9,000)	1.0080	(9,233.23)	(9,072.41)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8165)	0.0000	1	(0.7060)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(39,000)	1.0080	(40,010.68)	(39,313.79)	0.0000	4.3300	(720.81)	0.00	4.8124	(7.8716)	0.0000	1	(3.0593)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(9,000)	1.0080	(9,233.23)	(9,072.41)	0.0000	4.3300	(720.81)	0.00	1.1106	(1.8165)	0.0000	1	(0.7060)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(3,000)	1.0080	(3,077.74)	(3,024.14)	0.0000	4.3300	(720.81)	0.00	0.3702	(0.6055)	0.0000	1	(0.2353)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(13,000)	1.0080	(13,336.89)	(13,104.60)	0.0000	4.3300	(720.81)	0.00	1.6041	(2.6239)	0.0000	1	(1.0198)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(1,000)	1.0080	(1,025.91)	(1,008.05)	0.0000	4.3300	(720.81)	0.00	0.1234	(0.2018)	0.0000	1	(0.0784)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(2,000)	1.0080	(2,051.83)	(2,016.09)	0.0000	4.3300	(720.81)	0.00	0.2468	(0.4037)	0.0000	1	(0.1569)	02/04/2025
3062.TW	01/08/2025	SDB3260123576	0	(6,000)	1.0080	(6,155.49)	(6,048.28)	0.0000	4.3300	(720.81)	0.00	0.7404	(1.2110)	0.0000	1	(0.4707)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(23,000)	1.0015	(23,378.40)	(23,034.89)	0.0000	4.3300	(718.28)	0.00	2.8119	(4.5960)	0.0000	1	(1.7841)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(5,000)	1.0015	(5,060.14)	(5,007.59)	0.0000	4.3300	(718.28)	0.00	0.6086	(0.9991)	0.0000	1	(0.3905)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(18,000)	1.0015	(18,477.56)	(18,027.31)	0.0000	4.3300	(718.28)	0.00	2.2224	(3.5968)	0.0000	1	(1.3744)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(4,000)	1.0015	(4,092.04)	(4,006.07)	0.0000	4.3300	(718.28)	0.00	0.4922	(0.7993)	0.0000	1	(0.3071)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(3,000)	1.0015	(3,077.74)	(3,004.55)	0.0000	4.3300	(718.28)	0.00	0.3702	(0.5995)	0.0000	1	(0.2293)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(1,000)	1.0015	(1,025.91)	(1,001.52)	0.0000	4.3300	(718.28)	0.00	0.1234	(0.1998)	0.0000	1	(0.0764)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(3,000)	1.0015	(3,077.74)	(3,004.55)	0.0000	4.3300	(718.28)	0.00	0.3702	(0.5995)	0.0000	1	(0.2293)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(1,000)	1.0015	(1,025.91)	(1,001.52)	0.0000	4.3300	(718.28)	0.00	0.1234	(0.1998)	0.0000	1	(0.0764)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(9,000)	1.0015	(9,233.23)	(9,013.65)	0.0000	4.3300	(718.28)	0.00	1.1106	(1.7984)	0.0000	1	(0.6879)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(7,000)	1.0015	(7,181.40)	(7,010.62)	0.0000	4.3300	(718.28)	0.00	0.8638	(1.3988)	0.0000	1	(0.5350)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(1,000)	1.0015	(1,025.91)	(1,001.52)	0.0000	4.3300	(718.28)	0.00	0.1234	(0.1998)	0.0000	1	(0.0764)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(9,000)	1.0015	(9,233.23)	(9,013.65)	0.0000	4.3300	(718.28)	0.00	1.1106	(1.7984)	0.0000	1	(0.6879)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(12,000)	1.0015	(12,310.98)	(12,018.20)	0.0000	4.3300	(718.28)	0.00	1.4907	(2.3979)	0.0000	1	(0.9172)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(4,000)	1.0015	(4,103.66)	(4,006.07)	0.0000	4.3300	(718.28)	0.00	0.4936	(0.7993)	0.0000	1	(0.3057)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(13,000)	1.0015	(13,336.89)	(13,019.72)	0.0000	4.3300	(718.28)	0.00	1.6041	(2.5977)	0.0000	1	(0.9936)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(6,000)	1.0015	(6,155.49)	(6,009.10)	0.0000	4.3300	(718.28)	0.00	0.7404	(1.1989)	0.0000	1	(0.4586)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(1,000)	1.0015	(1,025.91)	(1,001.52)	0.0000	4.3300	(718.28)	0.00	0.1234	(0.1998)	0.0000	1	(0.0764)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(9,000)	1.0015	(9,233.23)	(9,013.65)	0.0000	4.3300	(718.28)	0.00	1.1106	(1.7984)	0.0000	1	(0.6879)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(39,000)	1.0015	(40,010.68)	(39,059.16)	0.0000	4.3300	(718.28)	0.00	4.8124	(7.7932)	0.0000	1	(2.9808)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(9,000)	1.0015	(9,233.23)	(9,013.65)	0.0000	4.3300	(718.28)	0.00	1.1106	(1.7984)	0.0000	1	(0.6879)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(3,000)	1.0015	(3,077.74)	(3,004.55)	0.0000	4.3300	(718.28)	0.00	0.3702	(0.5995)	0.0000	1	(0.2293)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(13,000)	1.0015	(13,336.89)	(13,019.72)	0.0000	4.3300	(718.28)	0.00	1.6041	(2.5977)	0.0000	1	(0.9936)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(1,000)	1.0015	(1,025.91)	(1,001.52)	0.0000	4.3300	(718.28)	0.00	0.1234	(0.1998)	0.0000	1	(0.0764)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(2,000)	1.0015	(2,051.83)	(2,003.03)	0.0000	4.3300	(718.28)	0.00	0.2468	(0.3996)	0.0000	1	(0.1529)	02/04/2025
3062.TW	01/07/2025	SDB3260123576	0	(6,000)	1.0015	(6,155.49)	(6,009.10)	0.0000	4.3300	(718.28)	0.00	0.7404	(1.1989)	0.0000	1	(0.4586)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(18,000)	1.0261	(18,477.56)	(18,469.69)	0.0000	4.3300	(690.63)	0.00	2.2224	(3.5432)	0.0000	1	(1.3208)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(4,000)	1.0261	(4,092.04)	(4,104.38)	0.0000	4.3300	(690.63)	0.00	0.4922	(0.7874)	0.0000	1	(0.2952)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(3,000)	1.0261	(3,077.74)	(3,078.28)	0.0000	4.3300	(690.63)	0.00	0.3702	(0.5905)	0.0000	1	(0.2204)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(1,000)	1.0261	(1,025.91)	(1,026.09)	0.0000	4.3300	(690.63)	0.00	0.1234	(0.1968)	0.0000	1	(0.0735)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(3,000)	1.0261	(3,077.74)	(3,078.28)	0.0000	4.3300	(690.63)	0.00	0.3702	(0.5905)	0.0000	1	(0.2204)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(1,000)	1.0261	(1,025.91)	(1,026.09)	0.0000	4.3300	(690.63)	0.00	0.1234	(0.1968)	0.0000	1	(0.0735)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(9,000)	1.0261	(9,233.23)	(9,234.85)	0.0000	4.3300	(690.63)	0.00	1.1106	(1.7716)	0.0000	1	(0.6611)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(7,000)	1.0261	(7,181.40)	(7,182.66)	0.0000	4.3300	(690.63)	0.00	0.8638	(1.3779)	0.0000	1	(0.5142)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
CYBERTAN TECHNOLOGY INC. CMN (Cont.)																	
3062.TW	01/06/2025	SDB3260123576	0	(1,000)	1.0261	(1,025.91)	(1,026.09)	0.0000	4.3300	(690.63)	0.00	0.1234	(0.1968)	0.0000	1	(0.0735)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(9,000)	1.0261	(9,233.23)	(9,234.85)	0.0000	4.3300	(690.63)	0.00	1.1106	(1.7716)	0.0000	1	(0.6611)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(12,000)	1.0261	(12,310.98)	(12,313.13)	0.0000	4.3300	(690.63)	0.00	1.4807	(2.3622)	0.0000	1	(0.8814)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(4,000)	1.0261	(4,103.66)	(4,104.38)	0.0000	4.3300	(690.63)	0.00	0.4936	(0.7874)	0.0000	1	(0.2938)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(13,000)	1.0261	(13,336.89)	(13,339.22)	0.0000	4.3300	(690.63)	0.00	1.6041	(2.5590)	0.0000	1	(0.9549)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(6,000)	1.0261	(6,155.49)	(6,156.56)	0.0000	4.3300	(690.63)	0.00	0.7404	(1.1811)	0.0000	1	(0.4407)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(1,000)	1.0261	(1,025.91)	(1,026.09)	0.0000	4.3300	(690.63)	0.00	0.1234	(0.1968)	0.0000	1	(0.0735)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(9,000)	1.0261	(9,233.23)	(9,234.85)	0.0000	4.3300	(690.63)	0.00	1.1106	(1.7716)	0.0000	1	(0.6611)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(39,000)	1.0261	(40,010.68)	(40,017.67)	0.0000	4.3300	(690.63)	0.00	4.8124	(7.6770)	0.0000	1	(2.8646)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(9,000)	1.0261	(9,233.23)	(9,234.85)	0.0000	4.3300	(690.63)	0.00	1.1106	(1.7716)	0.0000	1	(0.6611)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(3,000)	1.0261	(3,077.74)	(3,078.28)	0.0000	4.3300	(690.63)	0.00	0.3702	(0.5905)	0.0000	1	(0.2204)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(13,000)	1.0261	(13,336.89)	(13,339.22)	0.0000	4.3300	(690.63)	0.00	1.6041	(2.5590)	0.0000	1	(0.9549)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(1,000)	1.0261	(1,025.91)	(1,026.09)	0.0000	4.3300	(690.63)	0.00	0.1234	(0.1968)	0.0000	1	(0.0735)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(2,000)	1.0261	(2,051.83)	(2,052.19)	0.0000	4.3300	(690.63)	0.00	0.2468	(0.3937)	0.0000	1	(0.1469)	02/04/2025
3062.TW	01/06/2025	SDB3260123576	0	(6,000)	1.0261	(6,155.49)	(6,156.56)	0.0000	4.3300	(690.63)	0.00	0.7404	(1.1811)	0.0000	1	(0.4407)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(3,000)	1.0259	(3,077.74)	(3,077.74)	0.0000	4.3300	(662.19)	0.00	1.1106	(1.6984)	0.0000	3	(0.5878)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(1,000)	1.0259	(1,025.91)	(1,025.91)	0.0000	4.3300	(662.19)	0.00	0.3702	(0.5661)	0.0000	3	(0.1959)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(3,000)	1.0259	(3,077.74)	(3,077.74)	0.0000	4.3300	(662.19)	0.00	1.1106	(1.6984)	0.0000	3	(0.5878)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(1,000)	1.0259	(1,025.91)	(1,025.91)	0.0000	4.3300	(662.19)	0.00	0.3702	(0.5661)	0.0000	3	(0.1959)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(9,000)	1.0259	(9,233.23)	(9,233.23)	0.0000	4.3300	(662.19)	0.00	3.3317	(5.0951)	0.0000	3	(1.7635)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(7,000)	1.0259	(7,181.40)	(7,181.40)	0.0000	4.3300	(662.19)	0.00	2.5913	(3.9629)	0.0000	3	(1.3716)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(1,000)	1.0259	(1,025.91)	(1,025.91)	0.0000	4.3300	(662.19)	0.00	0.3702	(0.5661)	0.0000	3	(0.1959)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(9,000)	1.0259	(9,233.23)	(9,233.23)	0.0000	4.3300	(662.19)	0.00	3.3317	(5.0951)	0.0000	3	(1.7635)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(12,000)	1.0259	(12,310.98)	(12,310.98)	0.0000	4.3300	(662.19)	0.00	4.4422	(6.7935)	0.0000	3	(2.3513)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(4,000)	1.0259	(4,103.66)	(4,103.66)	0.0000	4.3300	(662.19)	0.00	1.4807	(2.2645)	0.0000	3	(0.7838)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(13,000)	1.0259	(13,336.89)	(13,336.89)	0.0000	4.3300	(662.19)	0.00	4.8124	(7.3596)	0.0000	3	(2.5473)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(6,000)	1.0259	(6,155.49)	(6,155.49)	0.0000	4.3300	(662.19)	0.00	2.2211	(3.3968)	0.0000	3	(1.1757)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(1,000)	1.0259	(1,025.91)	(1,025.91)	0.0000	4.3300	(662.19)	0.00	0.3702	(0.5661)	0.0000	3	(0.1959)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(9,000)	1.0259	(9,233.23)	(9,233.23)	0.0000	4.3300	(662.19)	0.00	3.3317	(5.0951)	0.0000	3	(1.7635)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(39,000)	1.0259	(40,010.68)	(40,010.68)	0.0000	4.3300	(662.19)	0.00	14.4372	(22.0789)	0.0000	3	(7.6418)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(9,000)	1.0259	(9,233.23)	(9,233.23)	0.0000	4.3300	(662.19)	0.00	3.3317	(5.0951)	0.0000	3	(1.7635)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(3,000)	1.0259	(3,077.74)	(3,077.74)	0.0000	4.3300	(662.19)	0.00	1.1106	(1.6984)	0.0000	3	(0.5878)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(13,000)	1.0259	(13,336.89)	(13,336.89)	0.0000	4.3300	(662.19)	0.00	4.8124	(7.3596)	0.0000	3	(2.5473)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(1,000)	1.0259	(1,025.91)	(1,025.91)	0.0000	4.3300	(662.19)	0.00	0.3702	(0.5661)	0.0000	3	(0.1959)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(2,000)	1.0259	(2,051.83)	(2,051.83)	0.0000	4.3300	(662.19)	0.00	0.7404	(1.1323)	0.0000	3	(0.3919)	02/04/2025
3062.TW	01/03/2025	SDB3260123576	0	(6,000)	1.0259	(6,155.49)	(6,155.49)	0.0000	4.3300	(662.19)	0.00	2.2211	(3.3968)	0.0000	3	(1.1757)	02/04/2025
TOTAL CYBERTAN TECHNOLOGY INC. CMN												373.6902	(581.8435)	0.0000		(208.1533)	
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601006.SH	01/17/2025	SDB3263242792	0	(77)	0.8562	(68.73)	(65.93)	0.0000	4.3300	(1,268.02)	0.00	0.0083	(0.0232)	0.0000	1	(0.0150)	02/07/2025
601006.SH	01/17/2025	SDB3263242792	0	(51,323)	0.8562	(45,809.63)	(43,941.37)	0.0000	4.3300	(1,268.02)	0.00	5.5099	(15.4774)	0.0000	1	(9.9675)	02/07/2025
601006.SH	01/17/2025	SDB3263242792	0	(1,600)	0.8562	(1,424.40)	(1,369.88)	0.0000	4.3300	(1,268.02)	0.00	0.1713	(0.4825)	0.0000	1	(0.3112)	02/07/2025
601006.SH	01/17/2025	SDB3263242792	0	(36,800)	0.8562	(34,072.68)	(31,507.17)	0.0000	4.3300	(1,268.02)	0.00	4.0982	(11.0977)	0.0000	1	(6.9995)	02/07/2025
601006.SH	01/17/2025	SDB3263242792	0	(72,977)	0.8562	(67,568.53)	(62,480.94)	0.0000	4.3300	(1,268.02)	0.00	8.1270	(22.0075)	0.0000	1	(13.8805)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601006.SH	01/16/2025	SDB3263242792	0	(77)	0.8472	(68.73)	(65.23)	0.0000	4.3300	(1,268.02)	0.00	0.0083	(0.0230)	0.0000	1	(0.0147)	02/07/2025
601006.SH	01/16/2025	SDB3263242792	0	(51,323)	0.8472	(45,809.63)	(43,479.31)	0.0000	4.3300	(1,268.02)	0.00	5.5099	(15.3146)	0.0000	1	(9.8047)	02/07/2025
601006.SH	01/16/2025	SDB3263242792	0	(1,600)	0.8472	(1,424.40)	(1,355.47)	0.0000	4.3300	(1,268.02)	0.00	0.1713	(0.4774)	0.0000	1	(0.3061)	02/07/2025
601006.SH	01/16/2025	SDB3263242792	0	(36,800)	0.8472	(34,072.68)	(31,175.86)	0.0000	4.3300	(1,268.02)	0.00	4.0982	(10.9810)	0.0000	1	(6.8828)	02/07/2025
601006.SH	01/16/2025	SDB3263242792	0	(72,977)	0.8472	(67,568.53)	(61,823.93)	0.0000	4.3300	(1,268.02)	0.00	8.1270	(21.7761)	0.0000	1	(13.6491)	02/07/2025
601006.SH	01/15/2025	SDB3263242792	0	(77)	0.8484	(68.73)	(65.33)	0.0000	4.3300	(1,268.02)	0.00	0.0083	(0.0230)	0.0000	1	(0.0147)	02/07/2025
601006.SH	01/15/2025	SDB3263242792	0	(51,323)	0.8484	(45,809.63)	(43,543.46)	0.0000	4.3300	(1,268.02)	0.00	5.5099	(15.3372)	0.0000	1	(9.8273)	02/07/2025
601006.SH	01/15/2025	SDB3263242792	0	(1,600)	0.8484	(1,424.40)	(1,357.47)	0.0000	4.3300	(1,268.02)	0.00	0.1713	(0.4781)	0.0000	1	(0.3068)	02/07/2025
601006.SH	01/15/2025	SDB3263242792	0	(36,800)	0.8484	(34,072.68)	(31,221.86)	0.0000	4.3300	(1,268.02)	0.00	4.0982	(10.9972)	0.0000	1	(6.8990)	02/07/2025
601006.SH	01/15/2025	SDB3263242792	0	(72,977)	0.8484	(67,568.53)	(61,915.15)	0.0000	4.3300	(1,268.02)	0.00	8.1270	(21.8082)	0.0000	1	(13.6812)	02/07/2025
601006.SH	01/14/2025	SDB3263242792	0	(77)	0.8720	(68.73)	(67.15)	0.0000	4.3300	(1,268.02)	0.00	0.0083	(0.0237)	0.0000	1	(0.0154)	02/07/2025
601006.SH	01/14/2025	SDB3263242792	0	(51,323)	0.8720	(45,809.63)	(44,755.30)	0.0000	4.3300	(1,268.02)	0.00	5.5099	(15.7641)	0.0000	1	(10.2542)	02/07/2025
601006.SH	01/14/2025	SDB3263242792	0	(1,600)	0.8720	(1,424.40)	(1,395.25)	0.0000	4.3300	(1,268.02)	0.00	0.1713	(0.4914)	0.0000	1	(0.3201)	02/07/2025
601006.SH	01/14/2025	SDB3263242792	0	(36,800)	0.8720	(34,072.68)	(32,090.78)	0.0000	4.3300	(1,268.02)	0.00	4.0982	(11.3033)	0.0000	1	(7.2051)	02/07/2025
601006.SH	01/14/2025	SDB3263242792	0	(72,977)	0.8720	(67,568.53)	(63,638.28)	0.0000	4.3300	(1,268.02)	0.00	8.1270	(22.4152)	0.0000	1	(14.2882)	02/07/2025
601006.SH	01/13/2025	SDB3263242792	0	(77)	0.8956	(68.73)	(68.96)	0.0000	4.3300	(1,268.02)	0.00	0.0083	(0.0243)	0.0000	1	(0.0160)	02/07/2025
601006.SH	01/13/2025	SDB3263242792	0	(51,323)	0.8956	(45,809.63)	(45,962.57)	0.0000	4.3300	(1,268.02)	0.00	5.5099	(16.1893)	0.0000	1	(10.6794)	02/07/2025
601006.SH	01/13/2025	SDB3263242792	0	(1,600)	0.8956	(1,424.40)	(1,432.89)	0.0000	4.3300	(1,268.02)	0.00	0.1713	(0.5047)	0.0000	1	(0.3334)	02/07/2025
601006.SH	01/13/2025	SDB3263242792	0	(36,800)	0.8956	(34,072.68)	(32,956.42)	0.0000	4.3300	(1,268.02)	0.00	4.0982	(11.6082)	0.0000	1	(7.5100)	02/07/2025
601006.SH	01/13/2025	SDB3263242792	0	(72,977)	0.8956	(67,568.53)	(65,354.92)	0.0000	4.3300	(1,268.02)	0.00	8.1270	(23.0198)	0.0000	1	(14.8928)	02/07/2025
601006.SH	01/10/2025	SDB3263242792	0	(36,800)	0.8942	(34,072.68)	(32,905.53)	0.0000	4.3300	(1,325.00)	0.00	12.2946	(36.3332)	0.0000	3	(24.0386)	02/07/2025
601006.SH	01/10/2025	SDB3263242792	0	(72,977)	0.8942	(67,568.53)	(65,253.99)	0.0000	4.3300	(1,325.00)	0.00	24.3810	(72.0513)	0.0000	3	(47.6703)	02/07/2025
601006.SH	01/09/2025	SDB3263242792	0	(36,800)	0.8998	(34,072.68)	(33,113.49)	0.0000	4.3300	(1,325.00)	0.00	4.0982	(12.1876)	0.0000	1	(8.0894)	02/07/2025
601006.SH	01/09/2025	SDB3263242792	0	(87,677)	0.8998	(81,179.08)	(78,893.78)	0.0000	4.3300	(1,325.00)	0.00	9.7640	(29.0373)	0.0000	1	(19.2733)	02/07/2025
601006.SH	01/08/2025	SDB3263242792	0	(36,800)	0.9106	(34,072.68)	(33,509.49)	0.0000	4.3300	(1,325.00)	0.00	4.0982	(12.3334)	0.0000	1	(8.2352)	02/07/2025
601006.SH	01/08/2025	SDB3263242792	0	(87,677)	0.9106	(81,179.08)	(79,837.27)	0.0000	4.3300	(1,325.00)	0.00	9.7640	(29.3846)	0.0000	1	(19.6205)	02/07/2025
601006.SH	01/07/2025	SDB3263242792	0	(36,800)	0.9019	(34,072.68)	(33,188.26)	0.0000	4.3300	(1,325.00)	0.00	4.0982	(12.2151)	0.0000	1	(8.1169)	02/07/2025
601006.SH	01/07/2025	SDB3263242792	0	(87,677)	0.9019	(81,179.08)	(79,071.94)	0.0000	4.3300	(1,325.00)	0.00	9.7640	(29.1029)	0.0000	1	(19.3388)	02/07/2025
601006.SH	01/06/2025	SDB3263242792	0	(36,800)	0.9259	(34,072.68)	(34,072.68)	0.0000	4.3300	(1,325.00)	0.00	4.0982	(12.5406)	0.0000	1	(8.4425)	02/07/2025
601006.SH	01/06/2025	SDB3263242792	0	(87,677)	0.9259	(81,179.08)	(81,179.08)	0.0000	4.3300	(1,325.00)	0.00	9.7640	(29.8784)	0.0000	1	(20.1144)	02/07/2025
TOTAL DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND												181.6977	(522.7125)	0.0000		(341.0148)	
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603233.SH	01/17/2025	SDB3263589484	0	(8,900)	1.9288	(18,303.90)	(17,166.05)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.7173)	0.0000	1	(6.5158)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(29,000)	1.9288	(59,641.92)	(55,934.33)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(28.4048)	0.0000	1	(21.2312)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(2,300)	1.9288	(4,730.22)	(4,436.17)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.2528)	0.0000	1	(1.6839)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(7,300)	1.9288	(15,013.31)	(14,080.02)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1502)	0.0000	1	(5.3444)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(25,300)	1.9288	(52,032.44)	(48,797.88)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(24.7807)	0.0000	1	(18.5224)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(7,300)	1.9288	(15,013.31)	(14,080.02)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1502)	0.0000	1	(5.3444)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(1,000)	1.9288	(2,056.62)	(1,928.77)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9795)	0.0000	1	(0.7321)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(7,200)	1.9288	(14,807.65)	(13,887.14)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.0522)	0.0000	1	(5.2712)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(900)	1.9288	(1,850.96)	(1,735.89)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8815)	0.0000	1	(0.6589)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(1,300)	1.9288	(2,673.60)	(2,507.40)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2733)	0.0000	1	(0.9517)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(100)	1.9288	(205.66)	(192.88)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0979)	0.0000	1	(0.0732)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(1,200)	1.9288	(2,467.94)	(2,314.52)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1754)	0.0000	1	(0.8785)	02/07/2025
603233.SH	01/17/2025	SDB3263589484	0	(3,000)	1.9288	(6,169.85)	(5,786.31)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.9384)	0.0000	1	(2.1963)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(8,900)	1.8874	(18,303.90)	(16,798.16)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.5305)	0.0000	1	(6.3289)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(29,000)	1.8874	(59,641.92)	(54,735.59)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(27.7960)	0.0000	1	(20.6224)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(2,300)	1.8874	(4,730.22)	(4,341.10)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.2045)	0.0000	1	(1.6356)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(7,300)	1.8874	(15,013.31)	(13,778.27)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(6.9969)	0.0000	1	(5.1912)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(25,300)	1.8874	(52,032.44)	(47,752.08)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(24.2496)	0.0000	1	(17.9913)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(7,300)	1.8874	(15,013.31)	(13,778.27)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(6.9969)	0.0000	1	(5.1912)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(1,000)	1.8874	(2,056.62)	(1,887.43)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9585)	0.0000	1	(0.7111)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603233.SH	01/16/2025	SDB3263589484	0	(7,200)	1.8874	(14,807.65)	(13,589.52)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(6.9011)	0.0000	1	(5.1200)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(900)	1.8874	(1,850.96)	(1,698.69)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8626)	0.0000	1	(0.6400)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(1,300)	1.8874	(2,673.60)	(2,453.66)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2460)	0.0000	1	(0.9245)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(100)	1.8874	(205.66)	(188.74)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0958)	0.0000	1	(0.0711)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(1,200)	1.8874	(2,467.94)	(2,264.92)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1502)	0.0000	1	(0.8533)	02/07/2025
603233.SH	01/16/2025	SDB3263589484	0	(3,000)	1.8874	(6,169.85)	(5,662.30)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.8754)	0.0000	1	(2.1334)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(8,900)	1.8777	(18,303.90)	(16,711.29)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.4864)	0.0000	1	(6.2848)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(29,000)	1.8777	(59,641.92)	(54,452.52)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(27.6523)	0.0000	1	(20.4787)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(2,300)	1.8777	(4,730.22)	(4,318.65)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.1931)	0.0000	1	(1.6242)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(7,300)	1.8777	(15,013.31)	(13,707.01)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(6.9607)	0.0000	1	(5.1550)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(25,300)	1.8777	(52,032.44)	(47,505.13)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(24.1242)	0.0000	1	(17.8659)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(7,300)	1.8777	(15,013.31)	(13,707.01)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(6.9607)	0.0000	1	(5.1550)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(1,000)	1.8777	(2,056.62)	(1,877.67)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9535)	0.0000	1	(0.7062)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(7,200)	1.8777	(14,807.65)	(13,519.25)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(6.8654)	0.0000	1	(5.0844)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(900)	1.8777	(1,850.96)	(1,689.91)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8582)	0.0000	1	(0.6355)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(1,300)	1.8777	(2,673.60)	(2,440.97)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2396)	0.0000	1	(0.9180)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(100)	1.8777	(205.66)	(187.77)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0954)	0.0000	1	(0.0706)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(1,200)	1.8777	(2,467.94)	(2,253.21)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1442)	0.0000	1	(0.8474)	02/07/2025
603233.SH	01/15/2025	SDB3263589484	0	(3,000)	1.8777	(6,169.85)	(5,633.02)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.8606)	0.0000	1	(2.1185)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(8,900)	1.9386	(18,303.90)	(17,253.58)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.7618)	0.0000	1	(6.5602)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(29,000)	1.9386	(59,641.92)	(56,219.52)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(28.5496)	0.0000	1	(21.3760)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(2,300)	1.9386	(4,730.22)	(4,458.79)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.2643)	0.0000	1	(1.6953)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(7,300)	1.9386	(15,013.31)	(14,151.81)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1866)	0.0000	1	(5.3809)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(25,300)	1.9386	(52,032.44)	(49,046.68)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(24.9071)	0.0000	1	(18.6487)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(7,300)	1.9386	(15,013.31)	(14,151.81)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1866)	0.0000	1	(5.3809)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(1,000)	1.9386	(2,056.62)	(1,938.60)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9845)	0.0000	1	(0.7371)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(7,200)	1.9386	(14,807.65)	(13,957.95)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.0882)	0.0000	1	(5.3071)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(900)	1.9386	(1,850.96)	(1,744.74)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8860)	0.0000	1	(0.6634)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(1,300)	1.9386	(2,673.60)	(2,520.19)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2798)	0.0000	1	(0.9582)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(100)	1.9386	(205.66)	(193.86)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0984)	0.0000	1	(0.0737)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(1,200)	1.9386	(2,467.94)	(2,326.32)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1814)	0.0000	1	(0.8845)	02/07/2025
603233.SH	01/14/2025	SDB3263589484	0	(3,000)	1.9386	(6,169.85)	(5,815.81)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.9534)	0.0000	1	(2.2113)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(8,900)	1.9367	(18,303.90)	(17,236.99)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.7533)	0.0000	1	(6.5518)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(29,000)	1.9367	(59,641.92)	(56,165.46)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(28.5221)	0.0000	1	(21.3485)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(2,300)	1.9367	(4,730.22)	(4,454.50)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.2621)	0.0000	1	(1.6932)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(7,300)	1.9367	(15,013.31)	(14,138.20)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1797)	0.0000	1	(5.3739)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(25,300)	1.9367	(52,032.44)	(48,999.52)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(24.8831)	0.0000	1	(18.6248)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(7,300)	1.9367	(15,013.31)	(14,138.20)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.1797)	0.0000	1	(5.3739)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(1,000)	1.9367	(2,056.62)	(1,936.74)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9835)	0.0000	1	(0.7362)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(7,200)	1.9367	(14,807.65)	(13,944.53)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.0814)	0.0000	1	(5.3003)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(900)	1.9367	(1,850.96)	(1,743.07)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8852)	0.0000	1	(0.6625)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(1,300)	1.9367	(2,673.60)	(2,517.76)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2786)	0.0000	1	(0.9570)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(100)	1.9367	(205.66)	(193.67)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0984)	0.0000	1	(0.0736)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(1,200)	1.9367	(2,467.94)	(2,324.09)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1802)	0.0000	1	(0.8834)	02/07/2025
603233.SH	01/13/2025	SDB3263589484	0	(3,000)	1.9367	(6,169.85)	(5,810.22)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.9506)	0.0000	1	(2.2085)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(8,900)	1.9642	(18,303.90)	(17,481.19)	0.0000	4.3300	(1,828.16)	0.00	6.6047	(26.6321)	0.0000	3	(20.0274)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(29,000)	1.9642	(59,641.92)	(56,961.19)	0.0000	4.3300	(1,828.16)	0.00	21.5208	(86.7787)	0.0000	3	(65.2579)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(2,300)	1.9642	(4,730.22)	(4,517.61)	0.0000	4.3300	(1,828.16)	0.00	1.7068	(6.8824)	0.0000	3	(5.1756)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(7,300)	1.9642	(15,013.31)	(14,338.51)	0.0000	4.3300	(1,828.16)	0.00	5.4173	(21.8443)	0.0000	3	(16.4270)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(25,300)	1.9642	(52,032.44)	(49,693.73)	0.0000	4.3300	(1,828.16)	0.00	18.7750	(75.7069)	0.0000	3	(56.9319)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(7,300)	1.9642	(15,013.31)	(14,338.51)	0.0000	4.3300	(1,828.16)	0.00	5.4173	(21.8443)	0.0000	3	(16.4270)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(1,000)	1.9642	(2,056.62)	(1,964.18)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.9924)	0.0000	3	(2.2503)</	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603233.SH	01/10/2025	SDB3263589484	0	(900)	1.9642	(1,850.96)	(1,767.76)	0.0000	4.3300	(1,828.16)	0.00	0.6679	(2.6931)	0.0000	3	(2.0252)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(1,300)	1.9642	(2,673.60)	(2,553.43)	0.0000	4.3300	(1,828.16)	0.00	0.9647	(3.8901)	0.0000	3	(2.9254)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(100)	1.9642	(205.66)	(196.42)	0.0000	4.3300	(1,828.16)	0.00	0.0742	(0.2992)	0.0000	3	(0.2250)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(1,200)	1.9642	(2,467.94)	(2,357.01)	0.0000	4.3300	(1,828.16)	0.00	0.8905	(3.5908)	0.0000	3	(2.7003)	02/07/2025
603233.SH	01/10/2025	SDB3263589484	0	(3,000)	1.9642	(6,169.85)	(5,892.54)	0.0000	4.3300	(1,828.16)	0.00	2.2263	(8.9771)	0.0000	3	(6.7508)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(8,900)	1.9872	(18,303.90)	(17,686.28)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.9815)	0.0000	1	(6.7800)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(29,000)	1.9872	(59,641.92)	(57,629.47)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(29.2656)	0.0000	1	(22.0920)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(2,300)	1.9872	(4,730.22)	(4,570.61)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.3211)	0.0000	1	(1.7521)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(7,300)	1.9872	(15,013.31)	(14,506.73)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.3669)	0.0000	1	(5.5611)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(25,300)	1.9872	(52,032.44)	(50,276.74)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(25.5317)	0.0000	1	(19.2734)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(7,300)	1.9872	(15,013.31)	(14,506.73)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.3669)	0.0000	1	(5.5611)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(1,000)	1.9872	(2,056.62)	(1,987.22)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(1.0092)	0.0000	1	(0.7618)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(7,200)	1.9872	(14,807.65)	(14,308.01)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.2659)	0.0000	1	(5.4849)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(900)	1.9872	(1,850.96)	(1,788.50)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.9082)	0.0000	1	(0.6856)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(1,300)	1.9872	(2,673.60)	(2,583.39)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.3119)	0.0000	1	(0.9903)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(100)	1.9872	(205.66)	(198.72)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.1009)	0.0000	1	(0.0762)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(1,200)	1.9872	(2,467.94)	(2,384.67)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.2110)	0.0000	1	(0.9142)	02/07/2025
603233.SH	01/09/2025	SDB3263589484	0	(3,000)	1.9872	(6,169.85)	(5,961.67)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(3.0275)	0.0000	1	(2.2854)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(8,900)	1.9629	(18,303.90)	(17,470.13)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(8.8717)	0.0000	1	(6.6702)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(29,000)	1.9629	(59,641.92)	(56,925.14)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(28.9079)	0.0000	1	(21.7343)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(2,300)	1.9629	(4,730.22)	(4,514.75)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.2927)	0.0000	1	(1.7238)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(7,300)	1.9629	(15,013.31)	(14,329.43)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.2768)	0.0000	1	(5.4711)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(25,300)	1.9629	(52,032.44)	(49,662.28)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(25.2197)	0.0000	1	(18.9613)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(7,300)	1.9629	(15,013.31)	(14,329.43)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.2768)	0.0000	1	(5.4711)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(1,000)	1.9629	(2,056.62)	(1,962.94)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(0.9968)	0.0000	1	(0.7495)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(7,200)	1.9629	(14,807.65)	(14,133.14)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.1771)	0.0000	1	(5.3961)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(900)	1.9629	(1,850.96)	(1,766.64)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.8971)	0.0000	1	(0.6745)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(1,300)	1.9629	(2,673.60)	(2,551.82)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.2959)	0.0000	1	(0.9743)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(100)	1.9629	(205.66)	(196.29)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.0997)	0.0000	1	(0.0749)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(1,200)	1.9629	(2,467.94)	(2,355.52)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.1962)	0.0000	1	(0.8994)	02/07/2025
603233.SH	01/08/2025	SDB3263589484	0	(3,000)	1.9629	(6,169.85)	(5,888.81)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(2.9905)	0.0000	1	(2.2484)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(8,900)	2.0005	(18,303.90)	(17,804.25)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(9.0414)	0.0000	1	(6.8399)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(29,000)	2.0005	(59,641.92)	(58,013.86)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(29.4608)	0.0000	1	(22.2872)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(2,300)	2.0005	(4,730.22)	(4,601.10)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.3365)	0.0000	1	(1.7676)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(7,300)	2.0005	(15,013.31)	(14,603.49)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.4160)	0.0000	1	(5.6102)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(25,300)	2.0005	(52,032.44)	(50,612.09)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(25.7020)	0.0000	1	(19.4437)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(7,300)	2.0005	(15,013.31)	(14,603.49)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.4160)	0.0000	1	(5.6102)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(1,000)	2.0005	(2,056.62)	(2,000.48)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(1.0159)	0.0000	1	(0.7685)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(7,200)	2.0005	(14,807.65)	(14,403.44)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.3144)	0.0000	1	(5.5334)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(900)	2.0005	(1,850.96)	(1,800.43)	0.0000	4.3300	(1,828.16)	0.00	0.2226	(0.9143)	0.0000	1	(0.6917)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(1,300)	2.0005	(2,673.60)	(2,600.62)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.3207)	0.0000	1	(0.9991)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(100)	2.0005	(205.66)	(200.05)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.1016)	0.0000	1	(0.0769)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(1,200)	2.0005	(2,467.94)	(2,400.57)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.2191)	0.0000	1	(0.9222)	02/07/2025
603233.SH	01/07/2025	SDB3263589484	0	(3,000)	2.0005	(6,169.85)	(6,001.43)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(3.0477)	0.0000	1	(2.3056)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(8,900)	2.0566	(18,303.90)	(18,303.90)	0.0000	4.3300	(1,828.16)	0.00	2.2016	(9.2952)	0.0000	1	(7.0936)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(29,000)	2.0566	(59,641.92)	(59,641.92)	0.0000	4.3300	(1,828.16)	0.00	7.1736	(30.2876)	0.0000	1	(23.1140)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(2,300)	2.0566	(4,730.22)	(4,730.22)	0.0000	4.3300	(1,828.16)	0.00	0.5689	(2.4021)	0.0000	1	(1.8332)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(7,300)	2.0566	(15,013.31)	(15,013.31)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.6241)	0.0000	1	(5.8183)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(25,300)	2.0566	(52,032.44)	(52,032.44)	0.0000	4.3300	(1,828.16)	0.00	6.2583	(26.4233)	0.0000	1	(20.1649)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(7,300)	2.0566	(15,013.31)	(15,013.31)	0.0000	4.3300	(1,828.16)	0.00	1.8058	(7.6241)	0.0000	1	(5.8183)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(1,000)	2.0566	(2,056.62)	(2,056.62)	0.0000	4.3300	(1,828.16)	0.00	0.2474	(1.0444)	0.0000	1	(0.7970)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(7,200)	2.0566	(14,807.65)	(14,807.65)	0.0000	4.3300	(1,828.16)	0.00	1.7810	(7.5197)	0.0000	1	(5.7386)	02/07

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603233.SH	01/06/2025	SDB3263589484	0	(1,300)	2.0566	(2,673.60)	(2,673.60)	0.0000	4.3300	(1,828.16)	0.00	0.3216	(1.3577)	0.0000	1	(1.0361)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(100)	2.0566	(205.66)	(205.66)	0.0000	4.3300	(1,828.16)	0.00	0.0247	(0.1044)	0.0000	1	(0.0797)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(1,200)	2.0566	(2,467.94)	(2,467.94)	0.0000	4.3300	(1,828.16)	0.00	0.2968	(1.2533)	0.0000	1	(0.9564)	02/07/2025
603233.SH	01/06/2025	SDB3263589484	0	(3,000)	2.0566	(6,169.85)	(6,169.85)	0.0000	4.3300	(1,828.16)	0.00	0.7421	(3.1332)	0.0000	1	(2.3911)	02/07/2025
TOTAL DASHENLIN PHARMACEUTICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												281.4029	(1,129.8374)	0.0000		(848.4344)	
DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600198.SH	01/17/2025	SDB3265406679	0	(100)	1.1434	(106.81)	(114.34)	0.0000	4.3300	(1,625.40)	0.00	0.0128	(0.0516)	0.0000	1	(0.0388)	02/07/2025
600198.SH	01/17/2025	SDB3265406679	0	(4,300)	1.1434	(4,748.92)	(4,916.53)	0.0000	4.3300	(1,625.40)	0.00	0.5712	(2.2198)	0.0000	1	(1.6486)	02/07/2025
600198.SH	01/17/2025	SDB3265406679	0	(1,800)	1.1434	(2,002.26)	(2,058.08)	0.0000	4.3300	(1,625.40)	0.00	0.2408	(0.9292)	0.0000	1	(0.6884)	02/07/2025
600198.SH	01/16/2025	SDB3265406679	0	(100)	1.0688	(106.81)	(106.88)	0.0000	4.3300	(1,625.40)	0.00	0.0128	(0.0483)	0.0000	1	(0.0354)	02/07/2025
600198.SH	01/16/2025	SDB3265406679	0	(4,300)	1.0688	(4,748.92)	(4,595.93)	0.0000	4.3300	(1,625.40)	0.00	0.5712	(2.0751)	0.0000	1	(1.5039)	02/07/2025
600198.SH	01/16/2025	SDB3265406679	0	(1,800)	1.0688	(2,002.26)	(1,923.88)	0.0000	4.3300	(1,625.40)	0.00	0.2408	(0.8686)	0.0000	1	(0.6278)	02/07/2025
600198.SH	01/15/2025	SDB3265406679	0	(4,300)	1.0714	(4,748.92)	(4,607.03)	0.0000	4.3300	(1,625.00)	0.00	0.5712	(2.0796)	0.0000	1	(1.5084)	02/07/2025
600198.SH	01/15/2025	SDB3265406679	0	(1,800)	1.0714	(2,002.26)	(1,928.52)	0.0000	4.3300	(1,625.00)	0.00	0.2408	(0.8705)	0.0000	1	(0.6297)	02/07/2025
600198.SH	01/14/2025	SDB3265406679	0	(4,300)	1.1044	(4,748.92)	(4,748.92)	0.0000	4.3300	(1,625.00)	0.00	0.5712	(2.1436)	0.0000	1	(1.5724)	02/07/2025
600198.SH	01/14/2025	SDB3265406679	0	(1,800)	1.1124	(2,002.26)	(2,002.26)	0.0000	4.3300	(1,625.00)	0.00	0.2408	(0.9038)	0.0000	1	(0.6630)	02/07/2025
TOTAL DATANG TELECOM TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												3.2738	(12.1901)	0.0000		(8.9163)	
DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE																	
DELTA_n.BK	01/16/2025	SDB3265407095	0	(5,300)	4.1310	(23,062.68)	(21,894.20)	0.0000	4.3300	(50.00)	0.00	2.7739	(0.3041)	0.0000	1	2.4698	02/04/2025
DELTA_n.BK	01/16/2025	SDB3265407095	0	(38,600)	4.1310	(174,142.28)	(159,455.91)	0.0000	4.3300	(50.00)	0.00	20.9454	(2.2147)	0.0000	1	18.7308	02/04/2025
DELTA_n.BK	01/15/2025	SDB3265407095	0	(5,300)	4.2688	(23,062.68)	(22,624.51)	0.0000	4.3300	(50.00)	0.00	2.7739	(0.3142)	0.0000	1	2.4597	02/04/2025
DELTA_n.BK	01/15/2025	SDB3265407095	0	(60,600)	4.2688	(273,394.35)	(258,687.76)	0.0000	4.3300	(50.00)	0.00	32.8833	(3.5929)	0.0000	1	29.2904	02/04/2025
DELTA_n.BK	01/15/2025	SDB3265407095	0	(18,600)	4.2688	(83,749.40)	(79,399.21)	0.0000	4.3300	(50.00)	0.00	10.0732	(1.1028)	0.0000	1	8.9704	02/04/2025
DELTA_n.BK	01/14/2025	SDB3265407095	0	(60,600)	4.5192	(273,394.35)	(273,863.70)	0.0000	4.3300	(50.00)	0.00	32.8833	(3.8037)	0.0000	1	29.0796	02/04/2025
DELTA_n.BK	01/14/2025	SDB3265407095	0	(18,600)	4.5192	(83,749.40)	(84,057.18)	0.0000	4.3300	(50.00)	0.00	10.0732	(1.1675)	0.0000	1	8.9057	02/04/2025
DELTA_n.BK	01/13/2025	SDB3265407095	0	(18,600)	4.5027	(83,749.40)	(83,749.40)	0.0000	4.3300	(50.00)	0.00	10.0732	(1.1632)	0.0000	1	8.9100	02/04/2025
DELTA_n.BK	01/06/2025	SDB3264255883	0	(11,800)	4.0649	(53,027.84)	(47,966.08)	0.0000	4.3300	(50.00)	0.00	6.3781	(0.6662)	0.0000	1	5.7119	02/04/2025
DELTA_n.BK	01/06/2025	SDB3264255883	0	(4,100)	4.0649	(18,424.93)	(16,666.18)	0.0000	4.3300	(50.00)	0.00	2.2161	(0.2315)	0.0000	1	1.9846	02/04/2025
DELTA_n.BK	01/06/2025	SDB3264255883	0	(3,900)	4.0649	(17,526.15)	(15,853.20)	0.0000	4.3300	(50.00)	0.00	2.1080	(0.2202)	0.0000	1	1.8878	02/04/2025
DELTA_n.BK	01/03/2025	SDB3264255883	0	(11,800)	4.4939	(53,027.84)	(53,027.84)	0.0000	4.3300	(50.00)	0.00	19.1342	(2.2095)	0.0000	3	16.9247	02/04/2025
DELTA_n.BK	01/03/2025	SDB3264255883	0	(4,100)	4.4939	(18,424.93)	(18,424.93)	0.0000	4.3300	(50.00)	0.00	6.6483	(0.7677)	0.0000	3	5.8806	02/04/2025
DELTA_n.BK	01/03/2025	SDB3264255883	0	(3,900)	4.4939	(17,526.15)	(17,526.15)	0.0000	4.3300	(50.00)	0.00	6.3240	(0.7303)	0.0000	3	5.5938	02/04/2025
TOTAL DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITED LOCAL SHARE												165.2882	(18.4883)	0.0000		146.7999	
DELTA ELECTRONICS, INC. CMN																	
2308.TW	01/07/2025	SDB3264255545	0	(6,000)	12.5645	(78,750.00)	(75,386.95)	0.0000	4.3300	(40.00)	0.00	9.4719	(0.8376)	0.0000	1	8.6342	02/04/2025
2308.TW	01/07/2025	SDB3264255545	0	(4,000)	12.5645	(52,500.00)	(50,257.97)	0.0000	4.3300	(40.00)	0.00	6.3146	(0.5584)	0.0000	1	5.7562	02/04/2025
2308.TW	01/06/2025	SDB3264255545	0	(6,000)	12.6968	(78,750.00)	(76,180.61)	0.0000	4.3300	(40.00)	0.00	9.4719	(0.8465)	0.0000	1	8.6254	02/04/2025
2308.TW	01/06/2025	SDB3264255545	0	(4,000)	12.6968	(52,500.00)	(50,787.08)	0.0000	4.3300	(40.00)	0.00	6.3146	(0.5643)	0.0000	1	5.7503	02/04/2025
2308.TW	01/06/2025	SDB3264255545	0	(1,000)	12.6968	(13,125.00)	(12,696.77)	0.0000	4.3300	(40.00)	0.00	1.5786	(0.1411)	0.0000	1	1.4376	02/04/2025
2308.TW	01/06/2025	SDB3264255545	0	(1,000)	12.6968	(13,125.00)	(12,696.77)	0.0000	4.3300	(40.00)	0.00	1.5786	(0.1411)	0.0000	1	1.4376	02/04/2025
2308.TW	01/03/2025	SDB3264255545	0	(6,000)	13.1250	(78,750.00)	(78,750.00)	0.0000	4.3300	(40.00)	0.00	28.4156	(2.6250)	0.0000	3	25.7906	02/04/2025
2308.TW	01/03/2025	SDB3264255545	0	(4,000)	13.1250	(52,500.00)	(52,500.00)	0.0000	4.3300	(40.00)	0.00	18.9438	(1.7500)	0.0000	3	17.1938	02/04/2025
2308.TW	01/03/2025	SDB3264255545	0	(1,000)	13.1250	(13,125.00)	(13,125.00)	0.0000	4.3300	(40.00)	0.00	4.7359	(0.4375)	0.0000	3	4.2984	02/04/2025
2308.TW	01/03/2025	SDB3264255545	0	(1,000)	13.1250	(13,125.00)	(13,125.00)	0.0000	4.3300	(40.00)	0.00	4.7359	(0.4375)	0.0000	3	4.2984	02/04/2025
TOTAL DELTA ELECTRONICS, INC. CMN												91.5615	(8.3390)	0.0000		83.2225	
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
001328.ZK	01/17/2025	SDB3264649819	0	(2,500)	4.7709	(11,953.99)	(11,927.20)	0.0000	4.3300	(1,500.00)	0.00	1.4378	(4.9697)	0.0000	1	(3.5319)	02/07/2025
001328.ZK	01/17/2025	SDB3264649819	0	(100)	4.7709	(468.75)	(477.09)	0.0000	4.3300	(1,500.00)	0.00	0.0564	(0.1988)	0.0000	1	(0.1424)	02/07/2025
001328.ZK	01/17/2025	SDB3264649819	0	(500)	4.7709	(2,330.44)	(2,385.44)	0.0000	4.3300	(1,500.00)	0.00	0.2803	(0.9939)	0.0000	1	(0.7136)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
001328.ZK	01/16/2025	SDB3264649819	0	(2,500)	4.7254	(11,953.99)	(11,813.46)	0.0000	4.3300	(1,500.00)	0.00	1.4378	(4.9223)	0.0000	1	(3.4845)	02/07/2025
001328.ZK	01/16/2025	SDB3264649819	0	(100)	4.7254	(468.75)	(472.54)	0.0000	4.3300	(1,500.00)	0.00	0.0564	(0.1969)	0.0000	1	(0.1405)	02/07/2025
001328.ZK	01/16/2025	SDB3264649819	0	(500)	4.7254	(2,330.44)	(2,362.69)	0.0000	4.3300	(1,500.00)	0.00	0.2803	(0.9845)	0.0000	1	(0.7042)	02/07/2025
001328.ZK	01/15/2025	SDB3264649819	0	(2,500)	4.6160	(11,953.99)	(11,540.00)	0.0000	4.3300	(1,500.00)	0.00	1.4378	(4.8083)	0.0000	1	(3.3705)	02/07/2025
001328.ZK	01/15/2025	SDB3264649819	0	(100)	4.6160	(468.75)	(461.60)	0.0000	4.3300	(1,500.00)	0.00	0.0564	(0.1923)	0.0000	1	(0.1360)	02/07/2025
001328.ZK	01/15/2025	SDB3264649819	0	(500)	4.6160	(2,330.44)	(2,308.00)	0.0000	4.3300	(1,500.00)	0.00	0.2803	(0.9617)	0.0000	1	(0.6814)	02/07/2025
001328.ZK	01/14/2025	SDB3264649819	0	(2,500)	4.8159	(11,953.99)	(12,039.75)	0.0000	4.3300	(1,500.00)	0.00	1.4378	(5.0166)	0.0000	1	(3.5788)	02/07/2025
001328.ZK	01/14/2025	SDB3264649819	0	(100)	4.8159	(468.75)	(481.59)	0.0000	4.3300	(1,500.00)	0.00	0.0564	(0.2007)	0.0000	1	(0.1443)	02/07/2025
001328.ZK	01/14/2025	SDB3264649819	0	(500)	4.8159	(2,330.44)	(2,407.95)	0.0000	4.3300	(1,500.00)	0.00	0.2803	(1.0033)	0.0000	1	(0.7230)	02/07/2025
001328.ZK	01/13/2025	SDB3264649819	0	(2,500)	5.1147	(11,953.99)	(12,786.84)	0.0000	4.3300	(1,500.00)	0.00	1.4378	(5.3278)	0.0000	1	(3.8900)	02/07/2025
001328.ZK	01/13/2025	SDB3264649819	0	(100)	5.1147	(468.75)	(511.47)	0.0000	4.3300	(1,500.00)	0.00	0.0564	(0.2131)	0.0000	1	(0.1567)	02/07/2025
001328.ZK	01/13/2025	SDB3264649819	0	(500)	5.1147	(2,330.44)	(2,557.37)	0.0000	4.3300	(1,500.00)	0.00	0.2803	(1.0656)	0.0000	1	(0.7853)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(2,500)	4.8811	(11,953.99)	(12,202.85)	0.0000	4.3300	(1,571.31)	0.00	4.3134	(15.9787)	0.0000	3	(11.6653)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(100)	4.8811	(468.75)	(488.11)	0.0000	4.3300	(1,571.31)	0.00	0.1691	(0.6391)	0.0000	3	(0.4700)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(500)	4.8811	(2,330.44)	(2,440.57)	0.0000	4.3300	(1,571.31)	0.00	0.8409	(3.1957)	0.0000	3	(2.3548)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(1,000)	4.8811	(4,660.87)	(4,881.14)	0.0000	4.3300	(1,571.31)	0.00	1.6818	(6.3915)	0.0000	3	(4.7097)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(400)	4.8811	(1,771.90)	(1,952.46)	0.0000	4.3300	(1,571.31)	0.00	0.6394	(2.5566)	0.0000	3	(1.9172)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(4,000)	4.8811	(17,348.79)	(19,524.56)	0.0000	4.3300	(1,571.31)	0.00	6.2600	(25.5660)	0.0000	3	(19.3060)	02/07/2025
001328.ZK	01/10/2025	SDB3264649819	0	(3,700)	4.8811	(16,047.63)	(18,060.22)	0.0000	4.3300	(1,571.31)	0.00	5.7905	(23.6485)	0.0000	3	(17.8580)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(2,500)	4.8716	(11,953.99)	(12,178.88)	0.0000	4.3300	(1,571.31)	0.00	1.4378	(5.3158)	0.0000	1	(3.8780)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(100)	4.8716	(468.75)	(487.16)	0.0000	4.3300	(1,571.31)	0.00	0.0564	(0.2126)	0.0000	1	(0.1563)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(500)	4.8716	(2,330.44)	(2,435.78)	0.0000	4.3300	(1,571.31)	0.00	0.2803	(1.0632)	0.0000	1	(0.7829)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(1,000)	4.8716	(4,660.87)	(4,871.55)	0.0000	4.3300	(1,571.31)	0.00	0.5606	(2.1263)	0.0000	1	(1.5657)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(400)	4.8716	(1,771.90)	(1,948.62)	0.0000	4.3300	(1,571.31)	0.00	0.2131	(0.8505)	0.0000	1	(0.6374)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(4,000)	4.8716	(17,348.79)	(19,486.20)	0.0000	4.3300	(1,571.31)	0.00	2.0867	(8.5052)	0.0000	1	(6.4186)	02/07/2025
001328.ZK	01/09/2025	SDB3264649819	0	(3,700)	4.8716	(16,047.63)	(18,024.74)	0.0000	4.3300	(1,571.31)	0.00	1.9302	(7.8674)	0.0000	1	(5.9372)	02/07/2025
001328.ZK	01/08/2025	SDB3264649819	0	(500)	4.7615	(2,330.44)	(2,380.74)	0.0000	4.3300	(1,529.69)	0.00	0.2803	(1.0116)	0.0000	1	(0.7313)	02/07/2025
001328.ZK	01/08/2025	SDB3264649819	0	(1,000)	4.7615	(4,660.87)	(4,761.48)	0.0000	4.3300	(1,529.69)	0.00	0.5606	(2.0232)	0.0000	1	(1.4626)	02/07/2025
001328.ZK	01/08/2025	SDB3264649819	0	(400)	4.7615	(1,771.90)	(1,904.59)	0.0000	4.3300	(1,529.69)	0.00	0.2131	(0.8093)	0.0000	1	(0.5962)	02/07/2025
001328.ZK	01/08/2025	SDB3264649819	0	(4,000)	4.7615	(17,348.79)	(19,045.93)	0.0000	4.3300	(1,529.69)	0.00	2.0867	(8.0929)	0.0000	1	(6.0062)	02/07/2025
001328.ZK	01/08/2025	SDB3264649819	0	(3,700)	4.7615	(16,047.63)	(17,617.49)	0.0000	4.3300	(1,529.69)	0.00	1.9302	(7.4859)	0.0000	1	(5.5557)	02/07/2025
001328.ZK	01/07/2025	SDB3264649819	0	(4,000)	4.4683	(17,348.79)	(17,873.12)	0.0000	4.3300	(1,500.00)	0.00	2.0867	(7.4471)	0.0000	1	(5.3605)	02/07/2025
001328.ZK	01/07/2025	SDB3264649819	0	(3,700)	4.4683	(16,047.63)	(16,532.64)	0.0000	4.3300	(1,500.00)	0.00	1.9302	(6.8886)	0.0000	1	(4.9584)	02/07/2025
001328.ZK	01/06/2025	SDB3264649819	0	(4,000)	4.3372	(17,348.79)	(17,348.79)	0.0000	4.3300	(1,500.00)	0.00	2.0867	(7.2287)	0.0000	1	(5.1420)	02/07/2025
001328.ZK	01/06/2025	SDB3264649819	0	(3,700)	4.3372	(16,047.63)	(16,047.63)	0.0000	4.3300	(1,500.00)	0.00	1.9302	(6.6865)	0.0000	1	(4.7563)	02/07/2025
TOTAL DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND												48.2371	(182.6464)	0.0000		(134.4093)	
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
688192.SH	01/17/2025	SDB3263116863	0	(300)	5.6992	(1,628.26)	(1,709.76)	0.0000	4.3300	(1,985.50)	0.00	0.1958	(0.9430)	0.0000	1	(0.7471)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(1,176)	5.6992	(6,507.25)	(6,702.25)	0.0000	4.3300	(1,985.50)	0.00	0.7827	(3.6965)	0.0000	1	(2.9138)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(224)	5.6992	(1,228.47)	(1,276.62)	0.0000	4.3300	(1,985.50)	0.00	0.1478	(0.7041)	0.0000	1	(0.5563)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(800)	5.6992	(4,530.57)	(4,559.36)	0.0000	4.3300	(1,985.50)	0.00	0.5449	(2.5146)	0.0000	1	(1.9697)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(400)	5.6992	(2,265.28)	(2,279.68)	0.0000	4.3300	(1,985.50)	0.00	0.2725	(1.2573)	0.0000	1	(0.9848)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(1,367)	5.6992	(7,741.61)	(7,790.80)	0.0000	4.3300	(1,985.50)	0.00	0.9311	(4.2968)	0.0000	1	(3.3657)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(633)	5.6992	(3,584.81)	(3,607.59)	0.0000	4.3300	(1,985.50)	0.00	0.4312	(1.9897)	0.0000	1	(1.5585)	02/07/2025
688192.SH	01/17/2025	SDB3263116863	0	(935)	5.6992	(5,295.10)	(5,328.75)	0.0000	4.3300	(1,985.50)	0.00	0.6369	(2.9389)	0.0000	1	(2.3021)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(300)	5.4311	(1,628.26)	(1,629.34)	0.0000	4.3300	(1,985.50)	0.00	0.1958	(0.8986)	0.0000	1	(0.7028)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(1,176)	5.4311	(6,507.25)	(6,387.01)	0.0000	4.3300	(1,985.50)	0.00	0.7827	(3.5226)	0.0000	1	(2.7399)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(224)	5.4311	(1,228.47)	(1,216.57)	0.0000	4.3300	(1,985.50)	0.00	0.1478	(0.6710)	0.0000	1	(0.5232)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(800)	5.4311	(4,530.57)	(4,344.91)	0.0000	4.3300	(1,985.50)	0.00	0.5449	(2.3963)	0.0000	1	(1.8514)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(400)	5.4311	(2,265.28)	(2,172.45)	0.0000	4.3300	(1,985.50)	0.00	0.2725	(1.1982)	0.0000	1	(0.9257)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(1,367)	5.4311	(7,741.61)	(7,424.36)	0.0000	4.3300	(1,985.50)	0.00	0.9311	(4.0947)	0.0000	1	(3.1636)	02/07/2025
688192.SH	01/16/2025	SDB3263116863	0	(633)	5.4311	(3,584.81)	(3,437.91)	0.0000	4.3300	(1,985.50)	0.00	0.4312	(1.8961)	0.0000	1	(1.4649)	02/07/2025

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Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688192.SH	01/16/2025	SDB3263116863	0	(935)	5.4311	(5,295.10)	(5,078.11)	0.0000	4.3300	(1,985.50)	0.00	0.6369	(2.8007)	0.0000	1	(2.1638)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(1,176)	5.2890	(6,507.25)	(6,219.90)	0.0000	4.3300	(2,014.52)	0.00	0.7827	(3.4806)	0.0000	1	(2.6979)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(224)	5.2890	(1,228.47)	(1,184.74)	0.0000	4.3300	(2,014.52)	0.00	0.1478	(0.6630)	0.0000	1	(0.5152)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(800)	5.2890	(4,530.57)	(4,231.22)	0.0000	4.3300	(2,014.52)	0.00	0.5449	(2.3677)	0.0000	1	(1.8228)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(400)	5.2890	(2,265.28)	(2,115.61)	0.0000	4.3300	(2,014.52)	0.00	0.2725	(1.1839)	0.0000	1	(0.9114)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(1,367)	5.2890	(7,741.61)	(7,230.10)	0.0000	4.3300	(2,014.52)	0.00	0.9311	(4.0459)	0.0000	1	(3.1147)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(633)	5.2890	(3,584.81)	(3,347.95)	0.0000	4.3300	(2,014.52)	0.00	0.4312	(1.8735)	0.0000	1	(1.4423)	02/07/2025
688192.SH	01/15/2025	SDB3263116863	0	(935)	5.2890	(5,295.10)	(4,945.24)	0.0000	4.3300	(2,014.52)	0.00	0.6369	(2.7673)	0.0000	1	(2.1304)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(1,176)	5.3873	(6,507.25)	(6,335.44)	0.0000	4.3300	(2,014.52)	0.00	0.7827	(3.5452)	0.0000	1	(2.7626)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(224)	5.3873	(1,228.47)	(1,206.75)	0.0000	4.3300	(2,014.52)	0.00	0.1478	(0.6753)	0.0000	1	(0.5275)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(800)	5.3873	(4,530.57)	(4,309.82)	0.0000	4.3300	(2,014.52)	0.00	0.5449	(2.4117)	0.0000	1	(1.8668)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(400)	5.3873	(2,265.28)	(2,154.91)	0.0000	4.3300	(2,014.52)	0.00	0.2725	(1.2059)	0.0000	1	(0.9334)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(1,367)	5.3873	(7,741.61)	(7,364.41)	0.0000	4.3300	(2,014.52)	0.00	0.9311	(4.1210)	0.0000	1	(3.1899)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(633)	5.3873	(3,584.81)	(3,410.15)	0.0000	4.3300	(2,014.52)	0.00	0.4312	(1.9083)	0.0000	1	(1.4771)	02/07/2025
688192.SH	01/14/2025	SDB3263116863	0	(935)	5.3873	(5,295.10)	(5,037.11)	0.0000	4.3300	(2,014.52)	0.00	0.6369	(2.8187)	0.0000	1	(2.1818)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(1,176)	5.2005	(6,507.25)	(6,115.76)	0.0000	4.3300	(2,014.52)	0.00	0.7827	(3.4223)	0.0000	1	(2.6396)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(224)	5.2005	(1,228.47)	(1,164.91)	0.0000	4.3300	(2,014.52)	0.00	0.1478	(0.6519)	0.0000	1	(0.5041)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(800)	5.2005	(4,530.57)	(4,160.38)	0.0000	4.3300	(2,014.52)	0.00	0.5449	(2.3281)	0.0000	1	(1.7832)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(400)	5.2005	(2,265.28)	(2,080.19)	0.0000	4.3300	(2,014.52)	0.00	0.2725	(1.1641)	0.0000	1	(0.8916)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(1,367)	5.2005	(7,741.61)	(7,109.05)	0.0000	4.3300	(2,014.52)	0.00	0.9311	(3.9782)	0.0000	1	(3.0470)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(633)	5.2005	(3,584.81)	(3,291.90)	0.0000	4.3300	(2,014.52)	0.00	0.4312	(1.8421)	0.0000	1	(1.4109)	02/07/2025
688192.SH	01/13/2025	SDB3263116863	0	(935)	5.2005	(5,295.10)	(4,862.45)	0.0000	4.3300	(2,014.52)	0.00	0.6369	(2.7210)	0.0000	1	(2.0841)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(1,176)	5.1428	(6,507.25)	(6,047.99)	0.0000	4.3300	(2,014.52)	0.00	2.3480	(10.1532)	0.0000	3	(7.8051)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(224)	5.1428	(1,228.47)	(1,152.00)	0.0000	4.3300	(2,014.52)	0.00	0.4433	(1.9339)	0.0000	3	(1.4907)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(800)	5.1428	(4,530.57)	(4,114.28)	0.0000	4.3300	(2,014.52)	0.00	1.6348	(6.9069)	0.0000	3	(5.2721)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(400)	5.1428	(2,265.28)	(2,057.14)	0.0000	4.3300	(2,014.52)	0.00	0.8174	(3.4535)	0.0000	3	(2.6361)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(1,367)	5.1428	(7,741.61)	(7,030.27)	0.0000	4.3300	(2,014.52)	0.00	2.7934	(11.8022)	0.0000	3	(9.0088)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(633)	5.1428	(3,584.81)	(3,255.42)	0.0000	4.3300	(2,014.52)	0.00	1.2935	(5.4651)	0.0000	3	(4.1716)	02/07/2025
688192.SH	01/10/2025	SDB3263116863	0	(935)	5.1428	(5,295.10)	(4,808.56)	0.0000	4.3300	(2,014.52)	0.00	1.9106	(8.0725)	0.0000	3	(6.1618)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(1,176)	5.2780	(6,507.25)	(6,206.89)	0.0000	4.3300	(2,014.52)	0.00	0.7827	(3.4733)	0.0000	1	(2.6906)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(224)	5.2780	(1,228.47)	(1,182.26)	0.0000	4.3300	(2,014.52)	0.00	0.1478	(0.6616)	0.0000	1	(0.5138)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(800)	5.2780	(4,530.57)	(4,222.37)	0.0000	4.3300	(2,014.52)	0.00	0.5449	(2.3628)	0.0000	1	(1.8179)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(400)	5.2780	(2,265.28)	(2,111.19)	0.0000	4.3300	(2,014.52)	0.00	0.2725	(1.1814)	0.0000	1	(0.9089)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(1,367)	5.2780	(7,741.61)	(7,214.98)	0.0000	4.3300	(2,014.52)	0.00	0.9311	(4.0374)	0.0000	1	(3.1063)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(633)	5.2780	(3,584.81)	(3,340.95)	0.0000	4.3300	(2,014.52)	0.00	0.4312	(1.8696)	0.0000	1	(1.4384)	02/07/2025
688192.SH	01/09/2025	SDB3263116863	0	(935)	5.2780	(5,295.10)	(4,934.90)	0.0000	4.3300	(2,014.52)	0.00	0.6369	(2.7615)	0.0000	1	(2.1246)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(1,176)	5.4526	(6,507.25)	(6,412.26)	0.0000	4.3300	(2,014.52)	0.00	0.7827	(3.5882)	0.0000	1	(2.8056)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(224)	5.4526	(1,228.47)	(1,221.38)	0.0000	4.3300	(2,014.52)	0.00	0.1478	(0.6835)	0.0000	1	(0.5357)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(800)	5.4526	(4,530.57)	(4,362.08)	0.0000	4.3300	(2,014.52)	0.00	0.5449	(2.4410)	0.0000	1	(1.8960)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(400)	5.4526	(2,265.28)	(2,181.04)	0.0000	4.3300	(2,014.52)	0.00	0.2725	(1.2205)	0.0000	1	(0.9480)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(1,367)	5.4526	(7,741.61)	(7,453.70)	0.0000	4.3300	(2,014.52)	0.00	0.9311	(4.1710)	0.0000	1	(3.2399)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(633)	5.4526	(3,584.81)	(3,451.50)	0.0000	4.3300	(2,014.52)	0.00	0.4312	(1.9314)	0.0000	1	(1.5002)	02/07/2025
688192.SH	01/08/2025	SDB3263116863	0	(935)	5.4526	(5,295.10)	(5,098.18)	0.0000	4.3300	(2,014.52)	0.00	0.6369	(2.8529)	0.0000	1	(2.2160)	02/07/2025
688192.SH	01/07/2025	SDB3263116863	0	(800)	5.6243	(4,530.57)	(4,499.44)	0.0000	4.3300	(2,002.51)	0.00	0.5449	(2.5028)	0.0000	1	(1.9579)	02/07/2025
688192.SH	01/07/2025	SDB3263116863	0	(400)	5.6243	(2,265.28)	(2,249.72)	0.0000	4.3300	(2,002.51)	0.00	0.2725	(1.2514)	0.0000	1	(0.9789)	02/07/2025
688192.SH	01/07/2025	SDB3263116863	0	(1,367)	5.6243	(7,741.61)	(7,688.41)	0.0000	4.3300	(2,002.51)	0.00	0.9311	(4.2767)	0.0000	1	(3.3456)	02/07/2025
688192.SH	01/07/2025	SDB3263116863	0	(633)	5.6243	(3,584.81)	(3,560.18)	0.0000	4.3300	(2,002.51)	0.00	0.4312	(1.9804)	0.0000	1	(1.5492)	02/07/2025
688192.SH	01/07/2025	SDB3263116863	0	(935)	5.6243	(5,295.10)	(5,258.72)	0.0000	4.3300	(2,002.51)	0.00	0.6369	(2.9252)	0.0000	1	(2.2883)	02/07/2025
688192.SH	01/06/2025	SDB3263116863	0	(800)	5.6632	(4,530.57)	(4,530.57)	0.0000	4.3300	(2,002.51)	0.00	0.5449	(2.5201)	0.0000	1	(1.9752)	02/07/2025
688192.SH	01/06/2025	SDB3263116863	0	(400)	5.6632	(2,265.28)	(2,265.28)	0.0000	4.3300	(2,002.51)	0.00	0.2725	(1.2601)	0.0000	1	(0.9876)	02/07/2025
688192.SH	01/06/2025	SDB3263116863	0	(1,367)	5.6632	(7,741.61)	(7,741.61)	0.0000	4.3300	(2,002.51)	0.00	0.9311	(4.3063)	0.0000	1	(3.3751)	02/07/2025
688192.SH	01/06/2025	SDB3263116863	0	(633)	5.6632	(3,584.81)	(3,584.81)	0.0000	4.3300	(2,002.51)	0.00	0.4312	(1.9941)	0.0000	1	(1.5629)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688192.SH	01/06/2025	SDB3263116863	0	(935)	5.6632	(5,295.10)	(5,295.10)	0.0000	4.3300	(2,002.51)	0.00	0.6369	(2.9454)	0.0000	1	(2.3085)	02/07/2025
TOTAL DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND												43.4951	(191.9805)	0.0000		(148.4854)	
DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002407.ZK	01/17/2025	SDB3265465922	0	(6,300)	1.5803	(9,556.15)	(9,955.97)	0.0000	4.3300	(1,825.00)	0.00	1.1494	(5.0471)	0.0000	1	(3.8977)	02/07/2025
002407.ZK	01/17/2025	SDB3265465922	0	(4,900)	1.5803	(7,470.68)	(7,743.53)	0.0000	4.3300	(1,825.00)	0.00	0.8986	(3.9255)	0.0000	1	(3.0270)	02/07/2025
002407.ZK	01/17/2025	SDB3265465922	0	(17,400)	1.5803	(26,724.10)	(27,497.43)	0.0000	4.3300	(1,825.00)	0.00	3.2143	(13.9397)	0.0000	1	(10.7254)	02/07/2025
002407.ZK	01/17/2025	SDB3265465922	0	(34,000)	1.5803	(52,480.84)	(53,730.61)	0.0000	4.3300	(1,825.00)	0.00	6.3123	(27.2384)	0.0000	1	(20.9262)	02/07/2025
002407.ZK	01/16/2025	SDB3265465922	0	(6,300)	1.5298	(9,596.15)	(9,637.75)	0.0000	4.3300	(1,825.00)	0.00	1.1494	(4.8858)	0.0000	1	(3.7364)	02/07/2025
002407.ZK	01/16/2025	SDB3265465922	0	(4,900)	1.5298	(7,470.68)	(7,496.02)	0.0000	4.3300	(1,825.00)	0.00	0.8986	(3.8001)	0.0000	1	(2.9015)	02/07/2025
002407.ZK	01/16/2025	SDB3265465922	0	(17,400)	1.5298	(26,724.10)	(26,618.54)	0.0000	4.3300	(1,825.00)	0.00	3.2143	(13.4941)	0.0000	1	(10.2798)	02/07/2025
002407.ZK	01/16/2025	SDB3265465922	0	(34,000)	1.5298	(52,480.84)	(52,013.23)	0.0000	4.3300	(1,825.00)	0.00	6.3123	(26.3678)	0.0000	1	(20.0555)	02/07/2025
002407.ZK	01/15/2025	SDB3265465922	0	(17,400)	1.5359	(26,724.10)	(26,724.10)	0.0000	4.3300	(1,825.00)	0.00	3.2143	(13.5476)	0.0000	1	(10.3333)	02/07/2025
002407.ZK	01/15/2025	SDB3265465922	0	(34,000)	1.5436	(52,480.84)	(52,480.84)	0.0000	4.3300	(1,825.00)	0.00	6.3123	(26.6049)	0.0000	1	(20.2926)	02/07/2025
TOTAL DO-FLUORIDE CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												32.6757	(138.8511)	0.0000		(106.1754)	
DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
002855.ZK	01/15/2025	SDB3265465977	0	(900)	2.4552	(2,209.65)	(2,209.65)	0.0000	4.3300	(1,750.00)	0.00	0.2658	(1.0741)	0.0000	1	(0.8084)	02/07/2025
002855.ZK	01/15/2025	SDB3265465977	0	(1,100)	2.4377	(2,681.49)	(2,681.49)	0.0000	4.3300	(1,750.00)	0.00	0.3225	(1.3035)	0.0000	1	(0.9810)	02/07/2025
TOTAL DONGGUAN CHITWING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												0.5883	(2.3776)	0.0000		(1.7893)	
DONGGUAN DINGTONG PRECISION METAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688668.SH	01/14/2025	SDB3265406619	0	(1,400)	7.3147	(10,240.63)	(10,240.63)	0.0000	4.3300	(1,750.00)	0.00	1.2317	(4.9781)	0.0000	1	(3.7464)	02/07/2025
DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002902.ZK	01/08/2025	SDB3265127493	0	(100)	3.1270	(312.70)	(312.70)	0.0000	4.3300	(50.00)	0.00	0.0376	(0.0043)	0.0000	1	0.0333	02/07/2025
002902.ZK	01/08/2025	SDB3265127493	0	(100)	3.1833	(318.33)	(318.33)	0.0000	4.3300	(50.00)	0.00	0.0383	(0.0044)	0.0000	1	0.0339	02/07/2025
TOTAL DONGGUAN MENTECH OPTICAL & MAGNETIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0759	(0.0088)	0.0000		0.0671	
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
002672.ZK	01/17/2025	SDB3262990900	0	(7,800)	0.5499	(4,238.40)	(4,289.31)	0.0000	4.3300	(1,555.73)	0.00	0.5098	(1.8536)	0.0000	1	(1.3438)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(1,600)	0.5499	(872.21)	(879.86)	0.0000	4.3300	(1,555.73)	0.00	0.1049	(0.3802)	0.0000	1	(0.2753)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(2,100)	0.5499	(1,107.66)	(1,154.81)	0.0000	4.3300	(1,555.73)	0.00	0.1332	(0.4991)	0.0000	1	(0.3658)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(500)	0.5499	(262.29)	(274.96)	0.0000	4.3300	(1,555.73)	0.00	0.0315	(0.1188)	0.0000	1	(0.0873)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(8,600)	0.5499	(4,610.46)	(4,729.23)	0.0000	4.3300	(1,555.73)	0.00	0.5545	(2.0437)	0.0000	1	(1.4892)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(25,000)	0.5499	(13,447.98)	(13,747.78)	0.0000	4.3300	(1,555.73)	0.00	1.6175	(5.9411)	0.0000	1	(4.3236)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(10,200)	0.5499	(5,562.20)	(5,609.09)	0.0000	4.3300	(1,555.73)	0.00	0.6690	(2.4240)	0.0000	1	(1.7549)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(2,400)	0.5499	(1,309.49)	(1,319.79)	0.0000	4.3300	(1,555.73)	0.00	0.1575	(0.5703)	0.0000	1	(0.4128)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(700)	0.5499	(378.70)	(384.94)	0.0000	4.3300	(1,555.73)	0.00	0.0455	(0.1664)	0.0000	1	(0.1208)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(3,800)	0.5499	(2,073.42)	(2,089.66)	0.0000	4.3300	(1,555.73)	0.00	0.2494	(0.9030)	0.0000	1	(0.6537)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(100)	0.5499	(53.93)	(54.99)	0.0000	4.3300	(1,555.73)	0.00	0.0065	(0.0238)	0.0000	1	(0.0173)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(5,800)	0.5499	(3,194.01)	(3,189.48)	0.0000	4.3300	(1,555.73)	0.00	0.3842	(1.3783)	0.0000	1	(0.9942)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(7,600)	0.5499	(4,207.90)	(4,179.32)	0.0000	4.3300	(1,555.73)	0.00	0.5061	(1.8061)	0.0000	1	(1.3000)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(5,500)	0.5499	(3,186.76)	(3,024.51)	0.0000	4.3300	(1,555.73)	0.00	0.3833	(1.3070)	0.0000	1	(0.9237)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(3,600)	0.5499	(2,067.32)	(1,979.68)	0.0000	4.3300	(1,555.73)	0.00	0.2487	(0.8555)	0.0000	1	(0.6069)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(1,500)	0.5499	(866.48)	(824.87)	0.0000	4.3300	(1,555.73)	0.00	0.1042	(0.3565)	0.0000	1	(0.2522)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(2,100)	0.5499	(1,213.08)	(1,154.81)	0.0000	4.3300	(1,555.73)	0.00	0.1459	(0.4991)	0.0000	1	(0.3531)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(33,500)	0.5499	(19,351.48)	(18,422.02)	0.0000	4.3300	(1,555.73)	0.00	2.3276	(7.9610)	0.0000	1	(5.6335)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(13,400)	0.5499	(7,740.59)	(7,368.81)	0.0000	4.3300	(1,555.73)	0.00	0.9310	(3.1844)	0.0000	1	(2.2534)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(500)	0.5499	(288.83)	(274.96)	0.0000	4.3300	(1,555.73)	0.00	0.0347	(0.1188)	0.0000	1	(0.0841)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(300)	0.5499	(173.30)	(164.97)	0.0000	4.3300	(1,555.73)	0.00	0.0208	(0.0713)	0.0000	1	(0.0504)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(4,900)	0.5499	(2,830.51)	(2,694.56)	0.0000	4.3300	(1,555.73)	0.00	0.3404	(1.1645)	0.0000	1	(0.8240)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(14,000)	0.5499	(8,087.18)	(7,698.75)	0.0000	4.3300	(1,555.73)	0.00	0.9727	(3.3270)	0.0000	1	(2.3543)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002672.ZK	01/17/2025	SDB3262990900	0	(1,800)	0.5499	(1,039.78)	(989.84)	0.0000	4.3300	(1,555.73)	0.00	0.1251	(0.4278)	0.0000	1	(0.3027)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(2,100)	0.5499	(1,213.08)	(1,154.81)	0.0000	4.3300	(1,555.73)	0.00	0.1459	(0.4991)	0.0000	1	(0.3531)	02/07/2025
002672.ZK	01/17/2025	SDB3262990900	0	(3,500)	0.5499	(2,021.80)	(1,924.69)	0.0000	4.3300	(1,555.73)	0.00	0.2432	(0.8318)	0.0000	1	(0.5886)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(2,100)	0.5331	(1,107.66)	(1,119.40)	0.0000	4.3300	(1,555.73)	0.00	0.1332	(0.4837)	0.0000	1	(0.3505)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(500)	0.5331	(262.29)	(266.52)	0.0000	4.3300	(1,555.73)	0.00	0.0315	(0.1152)	0.0000	1	(0.0836)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(8,600)	0.5331	(4,610.46)	(4,584.23)	0.0000	4.3300	(1,555.73)	0.00	0.5545	(1.9811)	0.0000	1	(1.4265)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(25,000)	0.5331	(13,447.98)	(13,326.25)	0.0000	4.3300	(1,555.73)	0.00	1.6175	(5.7589)	0.0000	1	(4.1414)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(10,200)	0.5331	(5,562.20)	(5,437.11)	0.0000	4.3300	(1,555.73)	0.00	0.6690	(2.3496)	0.0000	1	(1.6806)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(2,400)	0.5331	(1,309.49)	(1,279.32)	0.0000	4.3300	(1,555.73)	0.00	0.1575	(0.5529)	0.0000	1	(0.3954)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(700)	0.5331	(378.70)	(373.13)	0.0000	4.3300	(1,555.73)	0.00	0.0455	(0.1612)	0.0000	1	(0.1157)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(3,800)	0.5331	(2,073.42)	(2,025.59)	0.0000	4.3300	(1,555.73)	0.00	0.2494	(0.8754)	0.0000	1	(0.6260)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(100)	0.5331	(53.93)	(53.30)	0.0000	4.3300	(1,555.73)	0.00	0.0065	(0.0230)	0.0000	1	(0.0165)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(5,800)	0.5331	(3,194.01)	(3,091.69)	0.0000	4.3300	(1,555.73)	0.00	0.3842	(1.3361)	0.0000	1	(0.9519)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(7,600)	0.5331	(4,207.90)	(4,051.18)	0.0000	4.3300	(1,555.73)	0.00	0.5061	(1.7507)	0.0000	1	(1.2446)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(5,500)	0.5331	(3,186.76)	(2,931.78)	0.0000	4.3300	(1,555.73)	0.00	0.3833	(1.2670)	0.0000	1	(0.8837)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(3,600)	0.5331	(2,067.32)	(1,918.98)	0.0000	4.3300	(1,555.73)	0.00	0.2487	(0.8293)	0.0000	1	(0.5806)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(1,500)	0.5331	(866.48)	(799.58)	0.0000	4.3300	(1,555.73)	0.00	0.1042	(0.3455)	0.0000	1	(0.2413)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(2,100)	0.5331	(1,213.08)	(1,119.40)	0.0000	4.3300	(1,555.73)	0.00	0.1459	(0.4837)	0.0000	1	(0.3378)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(33,500)	0.5331	(19,351.48)	(17,857.17)	0.0000	4.3300	(1,555.73)	0.00	2.3276	(7.7169)	0.0000	1	(5.3894)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(13,400)	0.5331	(7,740.59)	(7,142.87)	0.0000	4.3300	(1,555.73)	0.00	0.9310	(3.0868)	0.0000	1	(2.1558)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(500)	0.5331	(288.83)	(266.52)	0.0000	4.3300	(1,555.73)	0.00	0.0347	(0.1152)	0.0000	1	(0.0804)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(300)	0.5331	(173.30)	(159.91)	0.0000	4.3300	(1,555.73)	0.00	0.0208	(0.0691)	0.0000	1	(0.0483)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(4,900)	0.5331	(2,830.51)	(2,611.95)	0.0000	4.3300	(1,555.73)	0.00	0.3404	(1.1287)	0.0000	1	(0.7883)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(14,000)	0.5331	(8,087.18)	(7,462.70)	0.0000	4.3300	(1,555.73)	0.00	0.9727	(3.2250)	0.0000	1	(2.2523)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(1,800)	0.5331	(1,039.78)	(959.49)	0.0000	4.3300	(1,555.73)	0.00	0.1251	(0.4146)	0.0000	1	(0.2896)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(2,100)	0.5331	(1,213.08)	(1,119.40)	0.0000	4.3300	(1,555.73)	0.00	0.1459	(0.4837)	0.0000	1	(0.3378)	02/07/2025
002672.ZK	01/16/2025	SDB3262990900	0	(3,500)	0.5331	(2,021.80)	(1,865.67)	0.0000	4.3300	(1,555.73)	0.00	0.2432	(0.8062)	0.0000	1	(0.5631)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(8,600)	0.5262	(4,610.46)	(4,525.17)	0.0000	4.3300	(1,552.39)	0.00	0.5545	(1.9513)	0.0000	1	(1.3968)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(25,000)	0.5262	(13,447.98)	(13,154.57)	0.0000	4.3300	(1,552.39)	0.00	1.6175	(5.6725)	0.0000	1	(4.0550)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(10,200)	0.5262	(5,562.20)	(5,367.07)	0.0000	4.3300	(1,552.39)	0.00	0.6690	(2.3144)	0.0000	1	(1.6454)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(2,400)	0.5262	(1,309.49)	(1,262.84)	0.0000	4.3300	(1,552.39)	0.00	0.1575	(0.5446)	0.0000	1	(0.3871)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(700)	0.5262	(378.70)	(368.33)	0.0000	4.3300	(1,552.39)	0.00	0.0455	(0.1588)	0.0000	1	(0.1133)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(3,800)	0.5262	(2,073.42)	(1,999.50)	0.0000	4.3300	(1,552.39)	0.00	0.2494	(0.8622)	0.0000	1	(0.6128)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(100)	0.5262	(53.93)	(52.62)	0.0000	4.3300	(1,552.39)	0.00	0.0065	(0.0227)	0.0000	1	(0.0162)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(5,800)	0.5262	(3,194.01)	(3,051.86)	0.0000	4.3300	(1,552.39)	0.00	0.3842	(1.3160)	0.0000	1	(0.9319)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(7,600)	0.5262	(4,207.90)	(3,998.99)	0.0000	4.3300	(1,552.39)	0.00	0.5061	(1.7244)	0.0000	1	(1.2183)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(5,500)	0.5262	(3,186.76)	(2,894.01)	0.0000	4.3300	(1,552.39)	0.00	0.3833	(1.2479)	0.0000	1	(0.8647)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(3,600)	0.5262	(2,067.32)	(1,894.26)	0.0000	4.3300	(1,552.39)	0.00	0.2487	(0.8168)	0.0000	1	(0.5682)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(1,500)	0.5262	(866.48)	(789.27)	0.0000	4.3300	(1,552.39)	0.00	0.1042	(0.3403)	0.0000	1	(0.2361)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(2,100)	0.5262	(1,213.08)	(1,104.98)	0.0000	4.3300	(1,552.39)	0.00	0.1459	(0.4765)	0.0000	1	(0.3306)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(33,500)	0.5262	(19,351.48)	(17,627.13)	0.0000	4.3300	(1,552.39)	0.00	2.3276	(7.6011)	0.0000	1	(5.2736)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(13,400)	0.5262	(7,740.59)	(7,050.85)	0.0000	4.3300	(1,552.39)	0.00	0.9310	(3.0405)	0.0000	1	(2.1094)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(500)	0.5262	(288.83)	(263.09)	0.0000	4.3300	(1,552.39)	0.00	0.0347	(0.1134)	0.0000	1	(0.0787)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(300)	0.5262	(173.30)	(157.85)	0.0000	4.3300	(1,552.39)	0.00	0.0208	(0.0681)	0.0000	1	(0.0472)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(4,900)	0.5262	(2,830.51)	(2,578.30)	0.0000	4.3300	(1,552.39)	0.00	0.3404	(1.1118)	0.0000	1	(0.7714)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(14,000)	0.5262	(8,087.18)	(7,366.56)	0.0000	4.3300	(1,552.39)	0.00	0.9727	(3.1766)	0.0000	1	(2.2039)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(1,800)	0.5262	(1,039.78)	(947.13)	0.0000	4.3300	(1,552.39)	0.00	0.1251	(0.4084)	0.0000	1	(0.2834)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(2,100)	0.5262	(1,213.08)	(1,104.98)	0.0000	4.3300	(1,552.39)	0.00	0.1459	(0.4765)	0.0000	1	(0.3306)	02/07/2025
002672.ZK	01/15/2025	SDB3262990900	0	(3,500)	0.5262	(2,021.80)	(1,841.64)	0.0000	4.3300	(1,552.39)	0.00	0.2432	(0.7941)	0.0000	1	(0.5510)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(10,200)	0.5469	(5,562.20)	(5,578.28)	0.0000	4.3300	(1,510.10)	0.00	0.6690	(2.3399)	0.0000	1	(1.6709)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(2,400)	0.5469	(1,309.49)	(1,312.54)	0.0000	4.3300	(1,510.10)	0.00	0.1575	(0.5506)	0.0000	1	(0.3931)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(700)	0.5469	(378.70)	(382.82)	0.0000	4.3300	(1,510.10)	0.00	0.0455	(0.1606)	0.0000	1	(0.1150)	02/07/2025
002672.ZK	01/14/2025	SDB326299090															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002672.ZK	01/14/2025	SDB3262990900	0	(100)	0.5469	(53.93)	(54.69)	0.0000	4.3300	(1,510.10)	0.00	0.0065	(0.0229)	0.0000	1	(0.0165)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(5,800)	0.5469	(3,194.01)	(3,171.96)	0.0000	4.3300	(1,510.10)	0.00	0.3842	(1.3306)	0.0000	1	(0.9464)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(7,600)	0.5469	(4,207.90)	(4,156.36)	0.0000	4.3300	(1,510.10)	0.00	0.5061	(1.7435)	0.0000	1	(1.2374)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(5,500)	0.5469	(3,186.76)	(3,007.89)	0.0000	4.3300	(1,510.10)	0.00	0.3833	(1.2617)	0.0000	1	(0.8784)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(3,600)	0.5469	(2,067.32)	(1,968.80)	0.0000	4.3300	(1,510.10)	0.00	0.2487	(0.8259)	0.0000	1	(0.5772)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(1,500)	0.5469	(866.48)	(820.34)	0.0000	4.3300	(1,510.10)	0.00	0.1042	(0.3441)	0.0000	1	(0.2399)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(2,100)	0.5469	(1,213.08)	(1,148.47)	0.0000	4.3300	(1,510.10)	0.00	0.1459	(0.4818)	0.0000	1	(0.3358)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(33,500)	0.5469	(19,351.48)	(18,320.81)	0.0000	4.3300	(1,510.10)	0.00	2.3276	(7.6851)	0.0000	1	(5.3575)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(13,400)	0.5469	(7,740.59)	(7,328.33)	0.0000	4.3300	(1,510.10)	0.00	0.9310	(3.0740)	0.0000	1	(2.1430)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(500)	0.5469	(288.83)	(273.44)	0.0000	4.3300	(1,510.10)	0.00	0.0347	(0.1147)	0.0000	1	(0.0800)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(300)	0.5469	(173.30)	(164.07)	0.0000	4.3300	(1,510.10)	0.00	0.0208	(0.0688)	0.0000	1	(0.0480)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(4,900)	0.5469	(2,830.51)	(2,679.76)	0.0000	4.3300	(1,510.10)	0.00	0.3404	(1.1241)	0.0000	1	(0.7836)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(14,000)	0.5469	(8,087.18)	(7,656.46)	0.0000	4.3300	(1,510.10)	0.00	0.9727	(3.2117)	0.0000	1	(2.2390)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(1,800)	0.5469	(1,039.78)	(984.40)	0.0000	4.3300	(1,510.10)	0.00	0.1251	(0.4129)	0.0000	1	(0.2879)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(2,100)	0.5469	(1,213.08)	(1,148.47)	0.0000	4.3300	(1,510.10)	0.00	0.1459	(0.4818)	0.0000	1	(0.3358)	02/07/2025
002672.ZK	01/14/2025	SDB3262990900	0	(3,500)	0.5469	(2,021.80)	(1,914.12)	0.0000	4.3300	(1,510.10)	0.00	0.2432	(0.8029)	0.0000	1	(0.5597)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(700)	0.5471	(378.70)	(382.99)	0.0000	4.3300	(1,496.27)	0.00	0.0455	(0.1592)	0.0000	1	(0.1136)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(3,800)	0.5471	(2,073.42)	(2,079.10)	0.0000	4.3300	(1,496.27)	0.00	0.2494	(0.8641)	0.0000	1	(0.6148)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(100)	0.5471	(53.93)	(54.71)	0.0000	4.3300	(1,496.27)	0.00	0.0065	(0.0227)	0.0000	1	(0.0163)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(5,800)	0.5471	(3,194.01)	(3,173.37)	0.0000	4.3300	(1,496.27)	0.00	0.3842	(1.3190)	0.0000	1	(0.9348)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(7,600)	0.5471	(4,207.90)	(4,158.20)	0.0000	4.3300	(1,496.27)	0.00	0.5061	(1.7283)	0.0000	1	(1.2222)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(5,500)	0.5471	(3,186.76)	(3,009.23)	0.0000	4.3300	(1,496.27)	0.00	0.3833	(1.2507)	0.0000	1	(0.8674)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(3,600)	0.5471	(2,067.32)	(1,969.68)	0.0000	4.3300	(1,496.27)	0.00	0.2487	(0.8187)	0.0000	1	(0.5700)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(1,500)	0.5471	(866.48)	(820.70)	0.0000	4.3300	(1,496.27)	0.00	0.1042	(0.3411)	0.0000	1	(0.2369)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(2,100)	0.5471	(1,213.08)	(1,148.98)	0.0000	4.3300	(1,496.27)	0.00	0.1459	(0.4776)	0.0000	1	(0.3316)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(33,500)	0.5471	(19,351.48)	(18,328.92)	0.0000	4.3300	(1,496.27)	0.00	2.3276	(7.6181)	0.0000	1	(5.2905)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(13,400)	0.5471	(7,740.59)	(7,331.57)	0.0000	4.3300	(1,496.27)	0.00	0.9310	(3.0472)	0.0000	1	(2.1162)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(500)	0.5471	(288.83)	(273.57)	0.0000	4.3300	(1,496.27)	0.00	0.0347	(0.1137)	0.0000	1	(0.0790)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(300)	0.5471	(173.30)	(164.14)	0.0000	4.3300	(1,496.27)	0.00	0.0208	(0.0682)	0.0000	1	(0.0474)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(4,900)	0.5471	(2,830.51)	(2,680.95)	0.0000	4.3300	(1,496.27)	0.00	0.3404	(1.1143)	0.0000	1	(0.7738)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(14,000)	0.5471	(8,087.18)	(7,659.85)	0.0000	4.3300	(1,496.27)	0.00	0.9727	(3.1837)	0.0000	1	(2.2110)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(1,800)	0.5471	(1,039.78)	(984.84)	0.0000	4.3300	(1,496.27)	0.00	0.1251	(0.4093)	0.0000	1	(0.2843)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(2,100)	0.5471	(1,213.08)	(1,148.98)	0.0000	4.3300	(1,496.27)	0.00	0.1459	(0.4776)	0.0000	1	(0.3316)	02/07/2025
002672.ZK	01/13/2025	SDB3262990900	0	(3,500)	0.5471	(2,021.80)	(1,914.96)	0.0000	4.3300	(1,496.27)	0.00	0.2432	(0.7959)	0.0000	1	(0.5527)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(100)	0.5534	(53.93)	(55.34)	0.0000	4.3300	(1,493.86)	0.00	0.0195	(0.0689)	0.0000	3	(0.0494)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(5,800)	0.5534	(3,194.01)	(3,209.75)	0.0000	4.3300	(1,493.86)	0.00	1.1525	(3.9958)	0.0000	3	(2.8433)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(7,600)	0.5534	(4,207.90)	(4,205.88)	0.0000	4.3300	(1,493.86)	0.00	1.5184	(5.2358)	0.0000	3	(3.7175)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(5,500)	0.5534	(3,186.76)	(3,043.73)	0.0000	4.3300	(1,493.86)	0.00	1.1499	(3.7891)	0.0000	3	(2.6392)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(3,600)	0.5534	(2,067.32)	(1,992.26)	0.0000	4.3300	(1,493.86)	0.00	0.7460	(2.4801)	0.0000	3	(1.7342)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(1,500)	0.5534	(866.48)	(830.11)	0.0000	4.3300	(1,493.86)	0.00	0.3127	(1.0334)	0.0000	3	(0.7207)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(2,100)	0.5534	(1,213.08)	(1,162.15)	0.0000	4.3300	(1,493.86)	0.00	0.4377	(1.4467)	0.0000	3	(1.0090)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(33,500)	0.5534	(19,351.48)	(18,539.07)	0.0000	4.3300	(1,493.86)	0.00	6.9827	(23.0790)	0.0000	3	(16.0964)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(13,400)	0.5534	(7,740.59)	(7,415.63)	0.0000	4.3300	(1,493.86)	0.00	2.7931	(9.2316)	0.0000	3	(6.4385)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(500)	0.5534	(288.83)	(276.70)	0.0000	4.3300	(1,493.86)	0.00	0.1042	(0.3445)	0.0000	3	(0.2402)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(300)	0.5534	(173.30)	(166.02)	0.0000	4.3300	(1,493.86)	0.00	0.0625	(0.2067)	0.0000	3	(0.1441)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(4,900)	0.5534	(2,830.51)	(2,711.68)	0.0000	4.3300	(1,493.86)	0.00	1.0213	(3.3757)	0.0000	3	(2.3544)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(14,000)	0.5534	(8,087.18)	(7,747.67)	0.0000	4.3300	(1,493.86)	0.00	2.9181	(9.6450)	0.0000	3	(6.7268)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(1,800)	0.5534	(1,039.78)	(996.13)	0.0000	4.3300	(1,493.86)	0.00	0.3752	(1.2401)	0.0000	3	(0.8649)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(2,100)	0.5534	(1,213.08)	(1,162.15)	0.0000	4.3300	(1,493.86)	0.00	0.4377	(1.4467)	0.0000	3	(1.0090)	02/07/2025
002672.ZK	01/10/2025	SDB3262990900	0	(3,500)	0.5534	(2,021.80)	(1,936.92)	0.0000	4.3300	(1,493.86)	0.00	0.7295	(2.4112)	0.0000	3	(1.6817)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(100)	0.5396	(53.93)	(53.96)	0.0000	4.3300	(1,493.86)	0.00	0.0065	(0.0224)	0.0000	1	(0.0159)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(5,800)	0.5396	(3,194.01)	(3,129.81)	0.0000	4.3300	(1,493.86)	0.00	0.3842	(1.2988)	0.0000	1	(0.9146)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(7,													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002672.ZK	01/09/2025	SDB3262990900	0	(5,500)	0.5396	(3,186.76)	(2,967.92)	0.0000	4.3300	(1,493.86)	0.00	0.3833	(1.2316)	0.0000	1	(0.8483)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(3,600)	0.5396	(2,067.32)	(1,942.64)	0.0000	4.3300	(1,493.86)	0.00	0.2487	(0.8061)	0.0000	1	(0.5575)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(1,500)	0.5396	(866.48)	(809.43)	0.0000	4.3300	(1,493.86)	0.00	0.1042	(0.3359)	0.0000	1	(0.2317)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(2,100)	0.5396	(1,213.08)	(1,133.21)	0.0000	4.3300	(1,493.86)	0.00	0.1459	(0.4702)	0.0000	1	(0.3243)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(33,500)	0.5396	(19,351.48)	(18,077.34)	0.0000	4.3300	(1,493.86)	0.00	2.3276	(7.5014)	0.0000	1	(5.1739)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(13,400)	0.5396	(7,740.59)	(7,230.93)	0.0000	4.3300	(1,493.86)	0.00	0.9310	(3.0006)	0.0000	1	(2.0695)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(500)	0.5396	(288.83)	(269.81)	0.0000	4.3300	(1,493.86)	0.00	0.0347	(0.1120)	0.0000	1	(0.0772)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(300)	0.5396	(173.30)	(161.89)	0.0000	4.3300	(1,493.86)	0.00	0.0208	(0.0672)	0.0000	1	(0.0463)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(4,900)	0.5396	(2,830.51)	(2,644.15)	0.0000	4.3300	(1,493.86)	0.00	0.3404	(1.0972)	0.0000	1	(0.7568)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(14,000)	0.5396	(8,087.18)	(7,554.71)	0.0000	4.3300	(1,493.86)	0.00	0.9727	(3.1349)	0.0000	1	(2.1622)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(1,800)	0.5396	(1,039.78)	(971.32)	0.0000	4.3300	(1,493.86)	0.00	0.1251	(0.4031)	0.0000	1	(0.2780)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(2,100)	0.5396	(1,213.08)	(1,133.21)	0.0000	4.3300	(1,493.86)	0.00	0.1459	(0.4702)	0.0000	1	(0.3243)	02/07/2025
002672.ZK	01/09/2025	SDB3262990900	0	(3,500)	0.5396	(2,021.80)	(1,888.68)	0.0000	4.3300	(1,493.86)	0.00	0.2432	(0.7837)	0.0000	1	(0.5406)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(5,800)	0.5412	(3,194.01)	(3,138.79)	0.0000	4.3300	(1,493.93)	0.00	0.3842	(1.3025)	0.0000	1	(0.9184)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(7,600)	0.5412	(4,207.90)	(4,112.90)	0.0000	4.3300	(1,493.93)	0.00	0.5061	(1.7068)	0.0000	1	(1.2007)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(5,500)	0.5412	(3,186.76)	(2,976.44)	0.0000	4.3300	(1,493.93)	0.00	0.3833	(1.2352)	0.0000	1	(0.8519)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(3,600)	0.5412	(2,067.32)	(1,948.22)	0.0000	4.3300	(1,493.93)	0.00	0.2487	(0.8085)	0.0000	1	(0.5598)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(1,500)	0.5412	(866.48)	(811.76)	0.0000	4.3300	(1,493.93)	0.00	0.1042	(0.3369)	0.0000	1	(0.2326)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(2,100)	0.5412	(1,213.08)	(1,136.46)	0.0000	4.3300	(1,493.93)	0.00	0.1459	(0.4716)	0.0000	1	(0.3257)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(33,500)	0.5412	(19,351.48)	(18,129.23)	0.0000	4.3300	(1,493.93)	0.00	2.3276	(7.5233)	0.0000	1	(5.1957)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(13,400)	0.5412	(7,740.59)	(7,251.69)	0.0000	4.3300	(1,493.93)	0.00	0.9310	(3.0093)	0.0000	1	(2.0783)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(500)	0.5412	(288.83)	(270.59)	0.0000	4.3300	(1,493.93)	0.00	0.0347	(0.1123)	0.0000	1	(0.0775)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(300)	0.5412	(173.30)	(162.35)	0.0000	4.3300	(1,493.93)	0.00	0.0208	(0.0674)	0.0000	1	(0.0465)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(4,900)	0.5412	(2,830.51)	(2,651.74)	0.0000	4.3300	(1,493.93)	0.00	0.3404	(1.1004)	0.0000	1	(0.7600)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(14,000)	0.5412	(8,087.18)	(7,576.39)	0.0000	4.3300	(1,493.93)	0.00	0.9727	(3.1441)	0.0000	1	(2.1713)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(1,800)	0.5412	(1,039.78)	(974.11)	0.0000	4.3300	(1,493.93)	0.00	0.1251	(0.4042)	0.0000	1	(0.2792)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(2,100)	0.5412	(1,213.08)	(1,136.46)	0.0000	4.3300	(1,493.93)	0.00	0.1459	(0.4716)	0.0000	1	(0.3257)	02/07/2025
002672.ZK	01/08/2025	SDB3262990900	0	(3,500)	0.5412	(2,021.80)	(1,894.10)	0.0000	4.3300	(1,493.93)	0.00	0.2432	(0.7860)	0.0000	1	(0.5428)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(5,500)	0.5657	(3,186.76)	(3,111.40)	0.0000	4.3300	(1,520.04)	0.00	0.3833	(1.3137)	0.0000	1	(0.9304)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(3,600)	0.5657	(2,067.32)	(2,036.55)	0.0000	4.3300	(1,520.04)	0.00	0.2487	(0.8599)	0.0000	1	(0.6112)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(1,500)	0.5657	(866.48)	(848.56)	0.0000	4.3300	(1,520.04)	0.00	0.1042	(0.3583)	0.0000	1	(0.2541)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(2,100)	0.5657	(1,213.08)	(1,187.99)	0.0000	4.3300	(1,520.04)	0.00	0.1459	(0.5016)	0.0000	1	(0.3557)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(33,500)	0.5657	(19,351.48)	(18,951.25)	0.0000	4.3300	(1,520.04)	0.00	2.3276	(8.0019)	0.0000	1	(5.6743)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(13,400)	0.5657	(7,740.59)	(7,580.50)	0.0000	4.3300	(1,520.04)	0.00	0.9310	(3.2007)	0.0000	1	(2.2697)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(500)	0.5657	(288.83)	(282.85)	0.0000	4.3300	(1,520.04)	0.00	0.0347	(0.1194)	0.0000	1	(0.0847)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(300)	0.5657	(173.30)	(169.71)	0.0000	4.3300	(1,520.04)	0.00	0.0208	(0.0717)	0.0000	1	(0.0508)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(4,900)	0.5657	(2,830.51)	(2,771.97)	0.0000	4.3300	(1,520.04)	0.00	0.3404	(1.1704)	0.0000	1	(0.8300)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(14,000)	0.5657	(8,087.18)	(7,919.93)	0.0000	4.3300	(1,520.04)	0.00	0.9727	(3.3441)	0.0000	1	(2.3713)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(1,800)	0.5657	(1,039.78)	(1,018.28)	0.0000	4.3300	(1,520.04)	0.00	0.1251	(0.4300)	0.0000	1	(0.3049)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(2,100)	0.5657	(1,213.08)	(1,187.99)	0.0000	4.3300	(1,520.04)	0.00	0.1459	(0.5016)	0.0000	1	(0.3557)	02/07/2025
002672.ZK	01/07/2025	SDB3262990900	0	(3,500)	0.5657	(2,021.80)	(1,979.98)	0.0000	4.3300	(1,520.04)	0.00	0.2432	(0.8360)	0.0000	1	(0.5928)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(1,500)	0.5777	(866.48)	(866.48)	0.0000	4.3300	(1,554.64)	0.00	0.1042	(0.3742)	0.0000	1	(0.2700)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(2,100)	0.5777	(1,213.08)	(1,213.08)	0.0000	4.3300	(1,554.64)	0.00	0.1459	(0.5239)	0.0000	1	(0.3780)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(33,500)	0.5777	(19,351.48)	(19,351.48)	0.0000	4.3300	(1,554.64)	0.00	2.3276	(8.3568)	0.0000	1	(6.0293)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(13,400)	0.5777	(7,740.59)	(7,740.59)	0.0000	4.3300	(1,554.64)	0.00	0.9310	(3.3427)	0.0000	1	(2.4117)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(500)	0.5777	(288.83)	(288.83)	0.0000	4.3300	(1,554.64)	0.00	0.0347	(0.1247)	0.0000	1	(0.0900)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(300)	0.5777	(173.30)	(173.30)	0.0000	4.3300	(1,554.64)	0.00	0.0208	(0.0748)	0.0000	1	(0.0540)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(4,900)	0.5777	(2,830.51)	(2,830.51)	0.0000	4.3300	(1,554.64)	0.00	0.3404	(1.2223)	0.0000	1	(0.8819)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(14,000)	0.5777	(8,087.18)	(8,087.18)	0.0000	4.3300	(1,554.64)	0.00	0.9727	(3.4924)	0.0000	1	(2.5197)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(1,800)	0.5777	(1,039.78)	(1,039.78)	0.0000	4.3300	(1,554.64)	0.00	0.1251	(0.4490)	0.0000	1	(0.3240)	02/07/2025
002672.ZK	01/06/2025	SDB3262990900	0	(2,100)	0.5777	(1,213.08)	(1,213.08)	0.0000	4.3300	(1,554.64)	0.00	0.1459	(0.5239)	0.0000	1	(0.3780)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002672.ZK	01/06/2025	SDB3262990900	0	(3,500)	0.5777	(2,021.80)	(2,021.80)	0.0000	4.3300	(1,554.64)	0.00	0.2432	(0.8731)	0.0000	1	(0.6299)	02/07/2025
TOTAL DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												92.8527	(313.0441)	0.0000		(220.1914)	
DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688110.SH	01/17/2025	SDB3265406675	0	(3,172)	3.5377	(10,507.38)	(11,221.48)	0.0000	4.3300	(1,754.32)	0.00	1.2638	(5.4684)	0.0000	1	(4.2046)	02/07/2025
688110.SH	01/17/2025	SDB3265406675	0	(328)	3.5377	(1,078.35)	(1,160.35)	0.0000	4.3300	(1,754.32)	0.00	0.1297	(0.5655)	0.0000	1	(0.4358)	02/07/2025
688110.SH	01/17/2025	SDB3265406675	0	(3,319)	3.5377	(11,277.80)	(11,741.52)	0.0000	4.3300	(1,754.32)	0.00	1.3565	(5.7218)	0.0000	1	(4.3653)	02/07/2025
688110.SH	01/17/2025	SDB3265406675	0	(1,322)	3.5377	(4,501.18)	(4,676.80)	0.0000	4.3300	(1,754.32)	0.00	0.5414	(2.2791)	0.0000	1	(1.7377)	02/07/2025
688110.SH	01/16/2025	SDB3265406675	0	(3,172)	3.3656	(10,507.38)	(10,675.56)	0.0000	4.3300	(1,754.32)	0.00	1.2638	(5.2023)	0.0000	1	(3.9385)	02/07/2025
688110.SH	01/16/2025	SDB3265406675	0	(328)	3.3656	(1,078.35)	(1,103.90)	0.0000	4.3300	(1,754.32)	0.00	0.1297	(0.5379)	0.0000	1	(0.4082)	02/07/2025
688110.SH	01/16/2025	SDB3265406675	0	(3,319)	3.3656	(11,277.80)	(11,170.30)	0.0000	4.3300	(1,754.32)	0.00	1.3565	(5.4434)	0.0000	1	(4.0870)	02/07/2025
688110.SH	01/16/2025	SDB3265406675	0	(1,322)	3.3656	(4,501.18)	(4,449.27)	0.0000	4.3300	(1,754.32)	0.00	0.5414	(2.1682)	0.0000	1	(1.6268)	02/07/2025
688110.SH	01/15/2025	SDB3265406675	0	(3,319)	3.3352	(11,277.80)	(11,069.58)	0.0000	4.3300	(1,380.51)	0.00	1.3565	(4.2449)	0.0000	1	(2.8884)	02/07/2025
688110.SH	01/15/2025	SDB3265406675	0	(1,322)	3.3352	(4,501.18)	(4,409.15)	0.0000	4.3300	(1,380.51)	0.00	0.5414	(1.6908)	0.0000	1	(1.1494)	02/07/2025
688110.SH	01/14/2025	SDB3265406675	0	(3,319)	3.3979	(11,277.80)	(11,277.80)	0.0000	4.3300	(1,380.51)	0.00	1.3565	(4.3248)	0.0000	1	(2.9683)	02/07/2025
688110.SH	01/14/2025	SDB3265406675	0	(1,322)	3.4048	(4,501.18)	(4,501.18)	0.0000	4.3300	(1,380.51)	0.00	0.5414	(1.7261)	0.0000	1	(1.1847)	02/07/2025
688110.SH	01/13/2025	SDB3265127474	0	(409)	3.3481	(1,287.65)	(1,369.38)	0.0000	4.3300	(1,436.50)	0.00	0.1549	(0.5464)	0.0000	1	(0.3915)	02/07/2025
688110.SH	01/13/2025	SDB3265127474	0	(496)	3.3481	(1,686.64)	(1,660.67)	0.0000	4.3300	(1,436.50)	0.00	0.2029	(0.6627)	0.0000	1	(0.4598)	02/07/2025
688110.SH	01/13/2025	SDB3265127474	0	(9,736)	3.3481	(33,017.85)	(32,597.33)	0.0000	4.3300	(1,436.50)	0.00	3.9713	(13.0072)	0.0000	1	(9.0359)	02/07/2025
688110.SH	01/10/2025	SDB3265127474	0	(409)	3.3041	(1,287.65)	(1,351.37)	0.0000	4.3300	(1,436.50)	0.00	0.4646	(1.6177)	0.0000	3	(1.1531)	02/07/2025
688110.SH	01/10/2025	SDB3265127474	0	(496)	3.3041	(1,686.64)	(1,638.82)	0.0000	4.3300	(1,436.50)	0.00	0.6086	(1.9618)	0.0000	3	(1.3532)	02/07/2025
688110.SH	01/10/2025	SDB3265127474	0	(9,736)	3.3041	(33,017.85)	(32,168.45)	0.0000	4.3300	(1,436.50)	0.00	11.9139	(38.5083)	0.0000	3	(26.5943)	02/07/2025
688110.SH	01/09/2025	SDB3265127474	0	(409)	3.1616	(1,287.65)	(1,293.10)	0.0000	4.3300	(1,436.50)	0.00	0.1549	(0.5160)	0.0000	1	(0.3611)	02/07/2025
688110.SH	01/09/2025	SDB3265127474	0	(496)	3.1616	(1,686.64)	(1,568.16)	0.0000	4.3300	(1,436.50)	0.00	0.2029	(0.6257)	0.0000	1	(0.4229)	02/07/2025
688110.SH	01/09/2025	SDB3265127474	0	(9,736)	3.1616	(33,017.85)	(30,781.48)	0.0000	4.3300	(1,436.50)	0.00	3.9713	(12.2826)	0.0000	1	(8.3113)	02/07/2025
688110.SH	01/08/2025	SDB3265127474	0	(496)	3.4005	(1,686.64)	(1,686.64)	0.0000	4.3300	(1,425.97)	0.00	0.2029	(0.6681)	0.0000	1	(0.4652)	02/07/2025
688110.SH	01/08/2025	SDB3265127474	0	(9,736)	3.3913	(33,017.85)	(33,017.85)	0.0000	4.3300	(1,425.97)	0.00	3.9713	(13.0784)	0.0000	1	(9.1071)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(208)	3.3765	(707.28)	(702.31)	0.0000	4.3300	(1,432.73)	0.00	0.0851	(0.2795)	0.0000	1	(0.1944)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(2,661)	3.3765	(9,048.42)	(8,984.84)	0.0000	4.3300	(1,432.73)	0.00	1.0883	(3.5758)	0.0000	1	(2.4875)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(438)	3.3765	(1,489.37)	(1,478.90)	0.0000	4.3300	(1,432.73)	0.00	0.1791	(0.5886)	0.0000	1	(0.4094)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(3,862)	3.3765	(13,132.29)	(13,040.00)	0.0000	4.3300	(1,432.73)	0.00	1.5795	(5.1897)	0.0000	1	(3.6101)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(4,095)	3.3765	(13,924.58)	(13,826.73)	0.0000	4.3300	(1,432.73)	0.00	1.6748	(5.5028)	0.0000	1	(3.8279)	02/07/2025
688110.SH	01/07/2025	SDB3264328848	0	(605)	3.3765	(2,057.23)	(2,042.78)	0.0000	4.3300	(1,432.73)	0.00	0.2474	(0.8130)	0.0000	1	(0.5655)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(208)	3.4004	(707.28)	(707.28)	0.0000	4.3300	(1,432.73)	0.00	0.0851	(0.2815)	0.0000	1	(0.1964)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(2,661)	3.4004	(9,048.42)	(9,048.42)	0.0000	4.3300	(1,432.73)	0.00	1.0883	(3.6011)	0.0000	1	(2.5128)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(438)	3.4004	(1,489.37)	(1,489.37)	0.0000	4.3300	(1,432.73)	0.00	0.1791	(0.5927)	0.0000	1	(0.4136)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(3,862)	3.4004	(13,132.29)	(13,132.29)	0.0000	4.3300	(1,432.73)	0.00	1.5795	(5.2264)	0.0000	1	(3.6469)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(4,095)	3.4004	(13,924.58)	(13,924.58)	0.0000	4.3300	(1,432.73)	0.00	1.6748	(5.5417)	0.0000	1	(3.8669)	02/07/2025
688110.SH	01/06/2025	SDB3264328848	0	(605)	3.4004	(2,057.23)	(2,057.23)	0.0000	4.3300	(1,432.73)	0.00	0.2474	(0.8187)	0.0000	1	(0.5713)	02/07/2025
TOTAL DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND												45.9065	(154.8594)	0.0000		(108.9529)	
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND																	
002901.ZK	01/17/2025	SDB3263040663	0	(700)	4.6143	(3,198.95)	(3,230.04)	0.0000	4.3300	(730.00)	0.00	0.3848	(0.6550)	0.0000	1	(0.2702)	02/07/2025
002901.ZK	01/17/2025	SDB3263040663	0	(1,700)	4.6143	(7,742.12)	(7,844.39)	0.0000	4.3300	(730.00)	0.00	0.9312	(1.5907)	0.0000	1	(0.6595)	02/07/2025
002901.ZK	01/17/2025	SDB3263040663	0	(100)	4.6143	(395.79)	(461.43)	0.0000	4.3300	(730.00)	0.00	0.0476	(0.0936)	0.0000	1	(0.0460)	02/07/2025
002901.ZK	01/17/2025	SDB3263040663	0	(100)	4.6143	(411.00)	(461.43)	0.0000	4.3300	(730.00)	0.00	0.0494	(0.0936)	0.0000	1	(0.0441)	02/07/2025
002901.ZK	01/17/2025	SDB3263040663	0	(600)	4.6143	(2,526.94)	(2,768.61)	0.0000	4.3300	(730.00)	0.00	0.3039	(0.5614)	0.0000	1	(0.2575)	02/07/2025
002901.ZK	01/17/2025	SDB3263040663	0	(1,200)	4.6143	(5,053.87)	(5,537.22)	0.0000	4.3300	(730.00)	0.00	0.6079	(1.1228)	0.0000	1	(0.5150)	02/07/2025
002901.ZK	01/16/2025	SDB3263040663	0	(100)	4.3555	(395.79)	(435.55)	0.0000	4.3300	(730.00)	0.00	0.0476	(0.0883)	0.0000	1	(0.0407)	02/07/2025
002901.ZK	01/16/2025	SDB3263040663	0	(100)	4.3555	(411.00)	(435.55)	0.0000	4.3300	(730.00)	0.00	0.0494	(0.0883)	0.0000	1	(0.0389)	02/07/2025
002901.ZK	01/16/2025	SDB3263040663	0	(600)	4.3555	(2,526.94)	(2,613.31)	0.0000	4.3300	(730.00)	0.00	0.3039	(0.5299)	0.0000	1	(0.2260)	02/07/2025
002901.ZK	01/16/2025	SDB3263040663	0	(1,200)	4.3555	(5,053.87)	(5,226.61)	0.0000	4.3300	(730.00)	0.00	0.6079	(1.0598)	0.0000	1	(0.4520)	02/07/2025
002901.ZK	01/15/2025	SDB3263040663	0	(100)	3.9593	(395.79)	(395.93)	0.0000	4.3300	(730.00)	0.00	0.0476	(0.0803)	0.0000	1	(0.0327)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002901.ZK	01/15/2025	SDB3263040663	0	(100)	3.9593	(411.00)	(395.93)	0.0000	4.3300	(730.00)	0.00	0.0494	(0.0803)	0.0000	1	(0.0309)	02/07/2025
002901.ZK	01/15/2025	SDB3263040663	0	(600)	3.9593	(2,526.94)	(2,375.58)	0.0000	4.3300	(730.00)	0.00	0.3039	(0.4817)	0.0000	1	(0.1778)	02/07/2025
002901.ZK	01/15/2025	SDB3263040663	0	(1,200)	3.9593	(5,053.87)	(4,751.15)	0.0000	4.3300	(730.00)	0.00	0.6079	(0.9634)	0.0000	1	(0.3556)	02/07/2025
002901.ZK	01/14/2025	SDB3263040663	0	(100)	3.9969	(411.00)	(399.69)	0.0000	4.3300	(678.95)	0.00	0.0494	(0.0754)	0.0000	1	(0.0259)	02/07/2025
002901.ZK	01/14/2025	SDB3263040663	0	(600)	3.9969	(2,526.94)	(2,398.16)	0.0000	4.3300	(678.95)	0.00	0.3039	(0.4523)	0.0000	1	(0.1483)	02/07/2025
002901.ZK	01/14/2025	SDB3263040663	0	(1,200)	3.9969	(5,053.87)	(4,796.31)	0.0000	4.3300	(678.95)	0.00	0.6079	(0.9046)	0.0000	1	(0.2967)	02/07/2025
002901.ZK	01/13/2025	SDB3263040663	0	(100)	3.9960	(411.00)	(399.60)	0.0000	4.3300	(678.95)	0.00	0.0494	(0.0754)	0.0000	1	(0.0259)	02/07/2025
002901.ZK	01/13/2025	SDB3263040663	0	(600)	3.9960	(2,526.94)	(2,397.58)	0.0000	4.3300	(678.95)	0.00	0.3039	(0.4522)	0.0000	1	(0.1482)	02/07/2025
002901.ZK	01/13/2025	SDB3263040663	0	(1,200)	3.9960	(5,053.87)	(4,795.17)	0.0000	4.3300	(678.95)	0.00	0.6079	(0.9044)	0.0000	1	(0.2965)	02/07/2025
002901.ZK	01/10/2025	SDB3263040663	0	(100)	4.0238	(411.00)	(402.38)	0.0000	4.3300	(678.95)	0.00	0.1483	(0.2277)	0.0000	3	(0.0794)	02/07/2025
002901.ZK	01/10/2025	SDB3263040663	0	(600)	4.0238	(2,526.94)	(2,414.26)	0.0000	4.3300	(678.95)	0.00	0.9118	(1.3660)	0.0000	3	(0.4542)	02/07/2025
002901.ZK	01/10/2025	SDB3263040663	0	(1,200)	4.0238	(5,053.87)	(4,828.53)	0.0000	4.3300	(678.95)	0.00	1.8236	(2.7319)	0.0000	3	(0.9083)	02/07/2025
002901.ZK	01/09/2025	SDB3263040663	0	(100)	4.0546	(411.00)	(405.46)	0.0000	4.3300	(678.95)	0.00	0.0494	(0.0765)	0.0000	1	(0.0270)	02/07/2025
002901.ZK	01/09/2025	SDB3263040663	0	(600)	4.0546	(2,526.94)	(2,432.79)	0.0000	4.3300	(678.95)	0.00	0.3039	(0.4588)	0.0000	1	(0.1549)	02/07/2025
002901.ZK	01/09/2025	SDB3263040663	0	(1,200)	4.0546	(5,053.87)	(4,865.57)	0.0000	4.3300	(678.95)	0.00	0.6079	(0.9176)	0.0000	1	(0.3098)	02/07/2025
002901.ZK	01/08/2025	SDB3263040663	0	(100)	4.0486	(411.00)	(404.86)	0.0000	4.3300	(678.95)	0.00	0.0494	(0.0764)	0.0000	1	(0.0269)	02/07/2025
002901.ZK	01/08/2025	SDB3263040663	0	(600)	4.0486	(2,526.94)	(2,429.13)	0.0000	4.3300	(678.95)	0.00	0.3039	(0.4581)	0.0000	1	(0.1542)	02/07/2025
002901.ZK	01/08/2025	SDB3263040663	0	(1,200)	4.0486	(5,053.87)	(4,858.27)	0.0000	4.3300	(678.95)	0.00	0.6079	(0.9163)	0.0000	1	(0.3084)	02/07/2025
002901.ZK	01/07/2025	SDB3263040663	0	(100)	4.1157	(411.00)	(411.57)	0.0000	4.3300	(678.95)	0.00	0.0494	(0.0776)	0.0000	1	(0.0282)	02/07/2025
002901.ZK	01/07/2025	SDB3263040663	0	(600)	4.1157	(2,526.94)	(2,469.44)	0.0000	4.3300	(678.95)	0.00	0.3039	(0.4657)	0.0000	1	(0.1618)	02/07/2025
002901.ZK	01/07/2025	SDB3263040663	0	(1,200)	4.1157	(5,053.87)	(4,938.89)	0.0000	4.3300	(678.95)	0.00	0.6079	(0.9315)	0.0000	1	(0.3236)	02/07/2025
002901.ZK	01/06/2025	SDB3263040663	0	(600)	4.2116	(2,526.94)	(2,526.94)	0.0000	4.3300	(650.00)	0.00	0.3039	(0.4563)	0.0000	1	(0.1523)	02/07/2025
002901.ZK	01/06/2025	SDB3263040663	0	(1,200)	4.2116	(5,053.87)	(5,053.87)	0.0000	4.3300	(650.00)	0.00	0.6079	(0.9125)	0.0000	1	(0.3046)	02/07/2025
TOTAL DOUBLE MEDICAL TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND												12.9442	(20.4260)	0.0000		(7.4818)	
E INK HOLDINGS INC CMN																	
8069.TWO	01/17/2025	SDB3260661457	0	(2,000)	8.3497	(16,240.91)	(16,699.44)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.1265)	0.0000	1	0.8269	02/04/2025
8069.TWO	01/17/2025	SDB3260661457	0	(2,000)	8.3497	(16,646.34)	(16,699.44)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.1265)	0.0000	1	0.8756	02/04/2025
8069.TWO	01/17/2025	SDB3260661457	0	(3,000)	8.3497	(24,969.51)	(25,049.16)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6898)	0.0000	1	1.3135	02/04/2025
8069.TWO	01/16/2025	SDB3260661457	0	(2,000)	7.9941	(16,240.91)	(15,988.15)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.0786)	0.0000	1	0.8749	02/04/2025
8069.TWO	01/16/2025	SDB3260661457	0	(2,000)	7.9941	(16,646.34)	(15,988.15)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.0786)	0.0000	1	0.9236	02/04/2025
8069.TWO	01/16/2025	SDB3260661457	0	(3,000)	7.9941	(24,969.51)	(23,982.23)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6178)	0.0000	1	1.3854	02/04/2025
8069.TWO	01/15/2025	SDB3260661457	0	(2,000)	7.9269	(16,240.91)	(15,853.84)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.0695)	0.0000	1	0.8839	02/04/2025
8069.TWO	01/15/2025	SDB3260661457	0	(2,000)	7.9269	(16,646.34)	(15,853.84)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.0695)	0.0000	1	0.9327	02/04/2025
8069.TWO	01/15/2025	SDB3260661457	0	(3,000)	7.9269	(24,969.51)	(23,780.76)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6043)	0.0000	1	1.3990	02/04/2025
8069.TWO	01/14/2025	SDB3260661457	0	(2,000)	8.2825	(16,240.91)	(16,565.03)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.1175)	0.0000	1	0.8359	02/04/2025
8069.TWO	01/14/2025	SDB3260661457	0	(2,000)	8.2825	(16,646.34)	(16,565.03)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.1175)	0.0000	1	0.8847	02/04/2025
8069.TWO	01/14/2025	SDB3260661457	0	(3,000)	8.2825	(24,969.51)	(24,847.55)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6762)	0.0000	1	1.3271	02/04/2025
8069.TWO	01/13/2025	SDB3260661457	0	(2,000)	8.2263	(16,240.91)	(16,452.66)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.1099)	0.0000	1	0.8435	02/04/2025
8069.TWO	01/13/2025	SDB3260661457	0	(2,000)	8.2263	(16,646.34)	(16,452.66)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.1099)	0.0000	1	0.8923	02/04/2025
8069.TWO	01/13/2025	SDB3260661457	0	(3,000)	8.2263	(24,969.51)	(24,678.99)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6649)	0.0000	1	1.3384	02/04/2025
8069.TWO	01/10/2025	SDB3260661457	0	(2,000)	8.4259	(16,240.91)	(16,851.71)	0.0000	4.3300	(242.86)	0.00	5.8603	(3.4105)	0.0000	3	2.4498	02/04/2025
8069.TWO	01/10/2025	SDB3260661457	0	(2,000)	8.4259	(16,646.34)	(16,851.71)	0.0000	4.3300	(242.86)	0.00	6.0066	(3.4105)	0.0000	3	2.5961	02/04/2025
8069.TWO	01/10/2025	SDB3260661457	0	(3,000)	8.4259	(24,969.51)	(25,277.57)	0.0000	4.3300	(242.86)	0.00	9.0098	(5.1157)	0.0000	3	3.8941	02/04/2025
8069.TWO	01/09/2025	SDB3260661457	0	(2,000)	8.4702	(16,240.91)	(16,940.34)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.1428)	0.0000	1	0.8106	02/04/2025
8069.TWO	01/09/2025	SDB3260661457	0	(2,000)	8.4702	(16,646.34)	(16,940.34)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.1428)	0.0000	1	0.8594	02/04/2025
8069.TWO	01/09/2025	SDB3260661457	0	(3,000)	8.4702	(24,969.51)	(25,410.51)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.7142)	0.0000	1	1.2891	02/04/2025
8069.TWO	01/08/2025	SDB3260661457	0	(2,000)	8.3346	(16,240.91)	(16,669.20)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.1245)	0.0000	1	0.8289	02/04/2025
8069.TWO	01/08/2025	SDB3260661457	0	(2,000)	8.3346	(16,646.34)	(16,669.20)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.1245)	0.0000	1	0.8777	02/04/2025
8069.TWO	01/08/2025	SDB3260661457	0	(3,000)	8.3346	(24,969.51)	(25,003.79)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6868)	0.0000	1	1.3165	02/04/2025
8069.TWO	01/07/2025	SDB3260661457	0	(2,000)	8.0577	(16,240.91)	(16,115.33)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.0871)	0.0000	1	0.8663	02/04/2025
8069.TWO	01/07/2025	SDB3260661457	0	(2,000)	8.0577	(16,646.34)	(16,115.33)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.0871)	0.0000	1	0.9150	02/04/2025
8069.TWO	01/07/2025	SDB3260661457	0	(3,000)	8.0577	(24,969.51)	(24,172.99)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6307)	0.0000	1	1.3726	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
E INK HOLDINGS INC CMN (Cont.)																	
8069.TWO	01/06/2025	SDB3260661457	0	(2,000)	8.0078	(16,240.91)	(16,015.59)	0.0000	4.3300	(242.86)	0.00	1.9534	(1.0804)	0.0000	1	0.8730	02/04/2025
8069.TWO	01/06/2025	SDB3260661457	0	(2,000)	8.0078	(16,646.34)	(16,015.59)	0.0000	4.3300	(242.86)	0.00	2.0022	(1.0804)	0.0000	1	0.9218	02/04/2025
8069.TWO	01/06/2025	SDB3260661457	0	(3,000)	8.0078	(24,969.51)	(24,023.38)	0.0000	4.3300	(242.86)	0.00	3.0033	(1.6206)	0.0000	1	1.3827	02/04/2025
8069.TWO	01/03/2025	SDB3260661457	0	(2,000)	8.3232	(16,646.34)	(16,646.34)	0.0000	4.3300	(250.00)	0.00	6.0066	(3.4680)	0.0000	3	2.5386	02/04/2025
8069.TWO	01/03/2025	SDB3260661457	0	(3,000)	8.3232	(24,969.51)	(24,969.51)	0.0000	4.3300	(250.00)	0.00	9.0098	(5.2020)	0.0000	3	3.8079	02/04/2025
TOTAL E INK HOLDINGS INC CMN												98.5230	(55.3857)	0.0000		43.1373	
EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002922.ZK	01/17/2025	SDB3265057983	0	(400)	2.3888	(930.62)	(955.54)	0.0000	4.3300	(1,750.00)	0.00	0.1119	(0.4645)	0.0000	1	(0.3526)	02/07/2025
002922.ZK	01/17/2025	SDB3265057983	0	(100)	2.3888	(244.33)	(238.88)	0.0000	4.3300	(1,750.00)	0.00	0.0294	(0.1161)	0.0000	1	(0.0867)	02/07/2025
002922.ZK	01/17/2025	SDB3265057983	0	(700)	2.3888	(1,703.63)	(1,672.19)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.8129)	0.0000	1	(0.6080)	02/07/2025
002922.ZK	01/17/2025	SDB3265057983	0	(1,800)	2.3888	(4,422.74)	(4,299.92)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.0902)	0.0000	1	(1.5583)	02/07/2025
002922.ZK	01/16/2025	SDB3265057983	0	(400)	2.1689	(930.62)	(867.57)	0.0000	4.3300	(1,750.00)	0.00	0.1119	(0.4217)	0.0000	1	(0.3098)	02/07/2025
002922.ZK	01/16/2025	SDB3265057983	0	(100)	2.1689	(244.33)	(216.89)	0.0000	4.3300	(1,750.00)	0.00	0.0294	(0.1054)	0.0000	1	(0.0760)	02/07/2025
002922.ZK	01/16/2025	SDB3265057983	0	(700)	2.1689	(1,703.63)	(1,518.24)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.7380)	0.0000	1	(0.5331)	02/07/2025
002922.ZK	01/16/2025	SDB3265057983	0	(1,800)	2.1689	(4,422.74)	(3,904.05)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(1.8978)	0.0000	1	(1.3658)	02/07/2025
002922.ZK	01/15/2025	SDB3265057983	0	(400)	2.2611	(930.62)	(904.44)	0.0000	4.3300	(1,750.00)	0.00	0.1119	(0.4397)	0.0000	1	(0.3277)	02/07/2025
002922.ZK	01/15/2025	SDB3265057983	0	(100)	2.2611	(244.33)	(226.11)	0.0000	4.3300	(1,750.00)	0.00	0.0294	(0.1099)	0.0000	1	(0.0805)	02/07/2025
002922.ZK	01/15/2025	SDB3265057983	0	(700)	2.2611	(1,703.63)	(1,582.77)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.7694)	0.0000	1	(0.5645)	02/07/2025
002922.ZK	01/15/2025	SDB3265057983	0	(1,800)	2.2611	(4,422.74)	(4,069.97)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(1.9785)	0.0000	1	(1.4465)	02/07/2025
002922.ZK	01/14/2025	SDB3265057983	0	(100)	2.4460	(244.33)	(244.60)	0.0000	4.3300	(1,750.00)	0.00	0.0294	(0.1189)	0.0000	1	(0.0895)	02/07/2025
002922.ZK	01/14/2025	SDB3265057983	0	(700)	2.4460	(1,703.63)	(1,712.23)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.8323)	0.0000	1	(0.6274)	02/07/2025
002922.ZK	01/14/2025	SDB3265057983	0	(1,800)	2.4460	(4,422.74)	(4,402.88)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.1403)	0.0000	1	(1.6083)	02/07/2025
002922.ZK	01/13/2025	SDB3265057983	0	(700)	2.4852	(1,703.63)	(1,739.66)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.8457)	0.0000	1	(0.6408)	02/07/2025
002922.ZK	01/13/2025	SDB3265057983	0	(1,800)	2.4852	(4,422.74)	(4,473.42)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.1746)	0.0000	1	(1.6426)	02/07/2025
002922.ZK	01/10/2025	SDB3265057983	0	(700)	2.4808	(1,703.63)	(1,736.55)	0.0000	4.3300	(1,750.00)	0.00	0.6147	(2.5325)	0.0000	3	(1.9177)	02/07/2025
002922.ZK	01/10/2025	SDB3265057983	0	(1,800)	2.4808	(4,422.74)	(4,465.41)	0.0000	4.3300	(1,750.00)	0.00	1.5959	(6.5121)	0.0000	3	(4.9162)	02/07/2025
002922.ZK	01/09/2025	SDB3265057983	0	(700)	2.3461	(1,703.63)	(1,642.25)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.7983)	0.0000	1	(0.5934)	02/07/2025
002922.ZK	01/09/2025	SDB3265057983	0	(1,800)	2.3461	(4,422.74)	(4,222.92)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.0528)	0.0000	1	(1.5208)	02/07/2025
002922.ZK	01/08/2025	SDB3265057983	0	(700)	2.2969	(1,703.63)	(1,607.84)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.7816)	0.0000	1	(0.5767)	02/07/2025
002922.ZK	01/08/2025	SDB3265057983	0	(1,800)	2.2969	(4,422.74)	(4,134.43)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.0098)	0.0000	1	(1.4778)	02/07/2025
002922.ZK	01/07/2025	SDB3265057983	0	(700)	2.4338	(1,703.63)	(1,703.63)	0.0000	4.3300	(1,750.00)	0.00	0.2049	(0.8282)	0.0000	1	(0.6232)	02/07/2025
002922.ZK	01/07/2025	SDB3265057983	0	(1,800)	2.4571	(4,422.74)	(4,422.74)	0.0000	4.3300	(1,750.00)	0.00	0.5320	(2.1499)	0.0000	1	(1.6180)	02/07/2025
TOTAL EAGLERISE ELECTRIC & ELECTRONIC (CHINA) CO.,LTD. CMN CLASS A SERIES NORTHBOUND												8.5589	(33.7210)	0.0000		(25.1622)	
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605499.SH	01/17/2025	SDB3261097757	0	(700)	33.4670	(25,634.72)	(23,426.87)	0.0000	4.3300	(180.12)	0.00	3.0833	(1.1721)	0.0000	1	1.9112	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(100)	33.4670	(3,645.89)	(3,346.70)	0.0000	4.3300	(180.12)	0.00	0.4385	(0.1674)	0.0000	1	0.2711	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,600)	33.4670	(58,622.39)	(53,547.13)	0.0000	4.3300	(180.12)	0.00	7.0510	(2.6791)	0.0000	1	4.3718	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(500)	33.4670	(18,722.07)	(16,733.48)	0.0000	4.3300	(180.12)	0.00	2.2518	(0.8372)	0.0000	1	1.4146	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(700)	33.4670	(26,259.03)	(23,426.87)	0.0000	4.3300	(180.12)	0.00	3.1584	(1.1721)	0.0000	1	1.9863	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(4,100)	33.4670	(151,168.06)	(137,214.51)	0.0000	4.3300	(180.12)	0.00	18.1822	(6.8653)	0.0000	1	11.3169	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,600)	33.4670	(58,979.02)	(53,547.13)	0.0000	4.3300	(180.12)	0.00	7.0939	(2.6791)	0.0000	1	4.4147	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(400)	33.4670	(14,356.59)	(13,386.78)	0.0000	4.3300	(180.12)	0.00	1.7268	(0.6698)	0.0000	1	1.0570	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,800)	33.4670	(64,937.61)	(60,240.52)	0.0000	4.3300	(180.12)	0.00	7.8106	(3.0140)	0.0000	1	4.7965	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(5,800)	33.4670	(202,520.52)	(194,108.33)	0.0000	4.3300	(180.12)	0.00	24.3587	(9.7118)	0.0000	1	14.6469	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,900)	33.4670	(66,058.89)	(63,587.21)	0.0000	4.3300	(180.12)	0.00	7.9454	(3.1815)	0.0000	1	4.7639	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(100)	33.4670	(3,361.04)	(3,346.70)	0.0000	4.3300	(180.12)	0.00	0.4043	(0.1674)	0.0000	1	0.2368	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(4,200)	33.4670	(141,737.68)	(140,561.21)	0.0000	4.3300	(180.12)	0.00	17.0479	(7.0327)	0.0000	1	10.0152	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(7,200)	33.4670	(243,611.01)	(240,962.07)	0.0000	4.3300	(180.12)	0.00	29.3010	(12.0561)	0.0000	1	17.2449	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(2,400)	33.4670	(81,451.92)	(80,320.69)	0.0000	4.3300	(180.12)	0.00	9.7969	(4.0187)	0.0000	1	5.7782	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,200)	33.4670	(40,725.96)	(40,160.34)	0.0000	4.3300	(180.12)	0.00	4.8984	(2.0093)	0.0000	1	2.8891	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,400)	33.4670	(47,513.62)	(46,853.74)	0.0000	4.3300	(180.12)	0.00	5.7148	(2.3442)	0.0000	1	3.3706	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605499.SH	01/17/2025	SDB3261097757	0	(100)	33.4670	(3,393.83)	(3,346.70)	0.0000	4.3300	(180.12)	0.00	0.4082	(0.1674)	0.0000	1	0.2408	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,400)	33.4670	(47,513.62)	(46,853.74)	0.0000	4.3300	(180.12)	0.00	5.7148	(2.3442)	0.0000	1	3.3706	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(1,900)	33.4670	(64,482.77)	(63,587.21)	0.0000	4.3300	(180.12)	0.00	7.7558	(3.1815)	0.0000	1	4.5744	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(3,600)	33.4670	(122,177.88)	(120,481.03)	0.0000	4.3300	(180.12)	0.00	14.6953	(6.0280)	0.0000	1	8.6672	02/07/2025
605499.SH	01/17/2025	SDB3261097757	0	(30)	33.4670	(1,018.15)	(1,004.01)	0.0000	4.3300	(180.12)	0.00	0.1225	(0.0502)	0.0000	1	0.0722	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(700)	36.3086	(25,634.72)	(25,416.04)	0.0000	4.3300	(180.12)	0.00	3.0833	(1.2716)	0.0000	1	1.8116	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(100)	36.3086	(3,645.89)	(3,630.86)	0.0000	4.3300	(180.12)	0.00	0.4385	(0.1817)	0.0000	1	0.2569	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,600)	36.3086	(58,622.39)	(58,093.80)	0.0000	4.3300	(180.12)	0.00	7.0510	(2.9066)	0.0000	1	4.1444	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(500)	36.3086	(18,722.07)	(18,154.31)	0.0000	4.3300	(180.12)	0.00	2.2518	(0.9083)	0.0000	1	1.3435	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(700)	36.3086	(26,259.03)	(25,416.04)	0.0000	4.3300	(180.12)	0.00	3.1584	(1.2716)	0.0000	1	1.8867	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(4,100)	36.3086	(151,168.06)	(148,865.36)	0.0000	4.3300	(180.12)	0.00	18.1822	(7.4482)	0.0000	1	10.7340	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,600)	36.3086	(58,979.02)	(58,093.80)	0.0000	4.3300	(180.12)	0.00	7.0939	(2.9066)	0.0000	1	4.1873	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(400)	36.3086	(14,356.59)	(14,523.45)	0.0000	4.3300	(180.12)	0.00	1.7268	(0.7267)	0.0000	1	1.0001	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,800)	36.3086	(64,937.61)	(65,355.53)	0.0000	4.3300	(180.12)	0.00	7.8106	(3.2699)	0.0000	1	4.5406	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(5,800)	36.3086	(202,520.52)	(210,590.02)	0.0000	4.3300	(180.12)	0.00	24.3587	(10.5365)	0.0000	1	13.8222	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,900)	36.3086	(66,058.89)	(68,986.39)	0.0000	4.3300	(180.12)	0.00	7.9454	(3.4516)	0.0000	1	4.4938	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(100)	36.3086	(3,361.04)	(3,630.86)	0.0000	4.3300	(180.12)	0.00	0.4043	(0.1817)	0.0000	1	0.2226	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(4,200)	36.3086	(141,737.68)	(152,496.23)	0.0000	4.3300	(180.12)	0.00	17.0479	(7.6299)	0.0000	1	9.4180	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(7,200)	36.3086	(243,611.01)	(261,422.10)	0.0000	4.3300	(180.12)	0.00	29.3010	(13.0798)	0.0000	1	16.2212	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(2,400)	36.3086	(81,451.92)	(87,140.70)	0.0000	4.3300	(180.12)	0.00	9.7969	(4.3599)	0.0000	1	5.4369	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,200)	36.3086	(40,725.96)	(43,570.35)	0.0000	4.3300	(180.12)	0.00	4.8984	(2.1800)	0.0000	1	2.7185	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,400)	36.3086	(47,513.62)	(50,832.07)	0.0000	4.3300	(180.12)	0.00	5.7148	(2.5433)	0.0000	1	3.1715	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(100)	36.3086	(3,393.83)	(3,630.86)	0.0000	4.3300	(180.12)	0.00	0.4082	(0.1817)	0.0000	1	0.2265	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,400)	36.3086	(47,513.62)	(50,832.07)	0.0000	4.3300	(180.12)	0.00	5.7148	(2.5433)	0.0000	1	3.1715	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(1,900)	36.3086	(64,482.77)	(68,986.39)	0.0000	4.3300	(180.12)	0.00	7.7558	(3.4516)	0.0000	1	4.3042	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(3,600)	36.3086	(122,177.88)	(130,711.05)	0.0000	4.3300	(180.12)	0.00	14.6953	(6.5399)	0.0000	1	8.1554	02/07/2025
605499.SH	01/16/2025	SDB3261097757	0	(30)	36.3086	(1,018.15)	(1,089.26)	0.0000	4.3300	(180.12)	0.00	0.1225	(0.0545)	0.0000	1	0.0680	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(500)	37.6568	(18,722.07)	(18,828.39)	0.0000	4.3300	(178.94)	0.00	2.2518	(0.9359)	0.0000	1	1.3160	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(700)	37.6568	(26,259.03)	(26,359.75)	0.0000	4.3300	(178.94)	0.00	3.1584	(1.3102)	0.0000	1	1.8482	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(4,100)	37.6568	(151,168.06)	(154,392.81)	0.0000	4.3300	(178.94)	0.00	18.1822	(7.6740)	0.0000	1	10.5081	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,600)	37.6568	(58,979.02)	(60,250.85)	0.0000	4.3300	(178.94)	0.00	7.0939	(2.9947)	0.0000	1	4.0991	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(400)	37.6568	(14,356.59)	(15,062.71)	0.0000	4.3300	(178.94)	0.00	1.7268	(0.7487)	0.0000	1	0.9781	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,800)	37.6568	(64,937.61)	(67,782.21)	0.0000	4.3300	(178.94)	0.00	7.8106	(3.3691)	0.0000	1	4.4415	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(5,800)	37.6568	(202,520.52)	(218,409.35)	0.0000	4.3300	(178.94)	0.00	24.3587	(10.8559)	0.0000	1	13.5028	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,900)	37.6568	(66,058.89)	(71,547.89)	0.0000	4.3300	(178.94)	0.00	7.9454	(3.5563)	0.0000	1	4.3892	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(100)	37.6568	(3,361.04)	(3,765.68)	0.0000	4.3300	(178.94)	0.00	0.4043	(0.1872)	0.0000	1	0.2171	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(4,200)	37.6568	(141,737.68)	(158,158.49)	0.0000	4.3300	(178.94)	0.00	17.0479	(7.8612)	0.0000	1	9.1867	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(7,200)	37.6568	(243,611.01)	(271,128.84)	0.0000	4.3300	(178.94)	0.00	29.3010	(13.4763)	0.0000	1	15.8247	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(2,400)	37.6568	(81,451.92)	(90,376.28)	0.0000	4.3300	(178.94)	0.00	9.7969	(4.4921)	0.0000	1	5.3047	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,200)	37.6568	(40,725.96)	(45,188.14)	0.0000	4.3300	(178.94)	0.00	4.8984	(2.2461)	0.0000	1	2.6524	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,400)	37.6568	(47,513.62)	(52,719.50)	0.0000	4.3300	(178.94)	0.00	5.7148	(2.6204)	0.0000	1	3.0944	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(100)	37.6568	(3,393.83)	(3,765.68)	0.0000	4.3300	(178.94)	0.00	0.4082	(0.1872)	0.0000	1	0.2210	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,400)	37.6568	(47,513.62)	(52,719.50)	0.0000	4.3300	(178.94)	0.00	5.7148	(2.6204)	0.0000	1	3.0944	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(1,900)	37.6568	(64,482.77)	(71,547.89)	0.0000	4.3300	(178.94)	0.00	7.7558	(3.5563)	0.0000	1	4.1996	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(3,600)	37.6568	(122,177.88)	(135,564.42)	0.0000	4.3300	(178.94)	0.00	14.6953	(6.7382)	0.0000	1	7.9571	02/07/2025
605499.SH	01/15/2025	SDB3261097757	0	(30)	37.6568	(1,018.15)	(1,129.70)	0.0000	4.3300	(178.94)	0.00	0.1225	(0.0562)	0.0000	1	0.0663	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(4,100)	36.9219	(151,168.06)	(151,379.81)	0.0000	4.3300	(173.69)	0.00	18.1822	(7.3037)	0.0000	1	10.8785	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,600)	36.9219	(58,979.02)	(59,075.05)	0.0000	4.3300	(173.69)	0.00	7.0939	(2.8502)	0.0000	1	4.2437	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(400)	36.9219	(14,356.59)	(14,768.76)	0.0000	4.3300	(173.69)	0.00	1.7268	(0.7126)	0.0000	1	1.0142	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,800)	36.9219	(64,937.61)	(66,459.43)	0.0000	4.3300	(173.69)	0.00	7.8106	(3.2065)	0.0000	1	4.6041	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(5,800)	36.9219	(202,520.52)	(214,147.05)	0.0000	4.3300	(173.69)	0.00	24.3587	(10.3320)	0.0000	1	14.0267	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,900)	36.9219	(66,058.89)	(70,151.62)	0.0000	4.3300	(173.69)	0.00	7.9454	(3.3846)	0.0000	1	4.5608	02/07/2025
605499.SH	0																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605499.SH	01/14/2025	SDB3261097757	0	(4,200)	36.9219	(141,737.68)	(155,072.00)	0.0000	4.3300	(173.69)	0.00	17.0479	(7.4818)	0.0000	1	9.5661	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(7,200)	36.9219	(243,611.01)	(265,837.72)	0.0000	4.3300	(173.69)	0.00	29.3010	(12.8259)	0.0000	1	16.4750	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(2,400)	36.9219	(81,451.92)	(88,612.57)	0.0000	4.3300	(173.69)	0.00	9.7969	(4.2753)	0.0000	1	5.5215	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,200)	36.9219	(40,725.96)	(44,306.29)	0.0000	4.3300	(173.69)	0.00	4.8984	(2.1377)	0.0000	1	2.7608	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,400)	36.9219	(47,513.62)	(51,690.67)	0.0000	4.3300	(173.69)	0.00	5.7148	(2.4939)	0.0000	1	3.2209	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(100)	36.9219	(3,393.83)	(3,692.19)	0.0000	4.3300	(173.69)	0.00	0.4082	(0.1781)	0.0000	1	0.2301	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,400)	36.9219	(47,513.62)	(51,690.67)	0.0000	4.3300	(173.69)	0.00	5.7148	(2.4939)	0.0000	1	3.2209	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(1,900)	36.9219	(64,482.77)	(70,151.62)	0.0000	4.3300	(173.69)	0.00	7.7558	(3.3846)	0.0000	1	4.3712	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(3,600)	36.9219	(122,177.88)	(132,918.86)	0.0000	4.3300	(173.69)	0.00	14.6953	(6.4130)	0.0000	1	8.2823	02/07/2025
605499.SH	01/14/2025	SDB3261097757	0	(30)	36.9219	(1,018.15)	(1,107.66)	0.0000	4.3300	(173.69)	0.00	0.1225	(0.0534)	0.0000	1	0.0690	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(400)	36.5993	(14,356.59)	(14,639.74)	0.0000	4.3300	(143.63)	0.00	1.7268	(0.5841)	0.0000	1	1.1427	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,800)	36.5993	(64,937.61)	(65,878.81)	0.0000	4.3300	(143.63)	0.00	7.8106	(2.6284)	0.0000	1	5.1822	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(5,800)	36.5993	(202,520.52)	(212,276.18)	0.0000	4.3300	(143.63)	0.00	24.3587	(8.4691)	0.0000	1	15.8896	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,900)	36.5993	(66,058.89)	(69,538.75)	0.0000	4.3300	(143.63)	0.00	7.9454	(2.7744)	0.0000	1	5.1710	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(100)	36.5993	(3,361.04)	(3,659.93)	0.0000	4.3300	(143.63)	0.00	0.4043	(0.1460)	0.0000	1	0.2582	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(4,200)	36.5993	(141,737.68)	(153,717.23)	0.0000	4.3300	(143.63)	0.00	17.0479	(6.1328)	0.0000	1	10.9151	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(7,200)	36.5993	(243,611.01)	(263,515.26)	0.0000	4.3300	(143.63)	0.00	29.3010	(10.5134)	0.0000	1	18.7876	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(2,400)	36.5993	(81,451.92)	(87,838.42)	0.0000	4.3300	(143.63)	0.00	9.7969	(3.5045)	0.0000	1	6.2924	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,200)	36.5993	(40,725.96)	(43,919.21)	0.0000	4.3300	(143.63)	0.00	4.8984	(1.7522)	0.0000	1	3.1462	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,400)	36.5993	(47,513.62)	(51,239.08)	0.0000	4.3300	(143.63)	0.00	5.7148	(2.0443)	0.0000	1	3.6706	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(100)	36.5993	(3,393.83)	(3,659.93)	0.0000	4.3300	(143.63)	0.00	0.4082	(0.1460)	0.0000	1	0.2622	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,400)	36.5993	(47,513.62)	(51,239.08)	0.0000	4.3300	(143.63)	0.00	5.7148	(2.0443)	0.0000	1	3.6706	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(1,900)	36.5993	(64,482.77)	(69,538.75)	0.0000	4.3300	(143.63)	0.00	7.7558	(2.7744)	0.0000	1	4.9815	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(3,600)	36.5993	(122,177.88)	(131,757.63)	0.0000	4.3300	(143.63)	0.00	14.6953	(5.2567)	0.0000	1	9.4386	02/07/2025
605499.SH	01/13/2025	SDB3261097757	0	(30)	36.5993	(1,018.15)	(1,097.98)	0.0000	4.3300	(143.63)	0.00	0.1225	(0.0438)	0.0000	1	0.0787	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(5,800)	35.2598	(202,520.52)	(204,506.84)	0.0000	4.3300	(136.14)	0.00	73.0762	(23.2005)	0.0000	3	49.8757	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(1,900)	35.2598	(66,058.89)	(66,993.62)	0.0000	4.3300	(136.14)	0.00	23.8363	(7.6002)	0.0000	3	16.2361	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(100)	35.2598	(3,361.04)	(3,525.98)	0.0000	4.3300	(136.14)	0.00	1.2128	(0.4000)	0.0000	3	0.8128	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(4,200)	35.2598	(141,737.68)	(148,091.16)	0.0000	4.3300	(136.14)	0.00	51.1437	(16.8003)	0.0000	3	34.3433	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(7,200)	35.2598	(243,611.01)	(253,870.56)	0.0000	4.3300	(136.14)	0.00	87.9030	(28.8006)	0.0000	3	59.1024	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(2,400)	35.2598	(81,451.92)	(84,623.52)	0.0000	4.3300	(136.14)	0.00	29.3906	(9.6002)	0.0000	3	19.7904	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(1,200)	35.2598	(40,725.96)	(42,311.76)	0.0000	4.3300	(136.14)	0.00	14.6953	(4.8001)	0.0000	3	9.8952	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(1,400)	35.2598	(47,513.62)	(49,363.72)	0.0000	4.3300	(136.14)	0.00	17.1445	(5.6001)	0.0000	3	11.5444	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(100)	35.2598	(3,393.83)	(3,525.98)	0.0000	4.3300	(136.14)	0.00	1.2246	(0.4000)	0.0000	3	0.8246	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(1,400)	35.2598	(47,513.62)	(49,363.72)	0.0000	4.3300	(136.14)	0.00	17.1445	(5.6001)	0.0000	3	11.5444	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(1,900)	35.2598	(64,482.77)	(66,993.62)	0.0000	4.3300	(136.14)	0.00	23.2675	(7.6002)	0.0000	3	15.6674	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(3,600)	35.2598	(122,177.88)	(126,935.28)	0.0000	4.3300	(136.14)	0.00	44.0859	(14.4003)	0.0000	3	29.6856	02/07/2025
605499.SH	01/10/2025	SDB3261097757	0	(30)	35.2598	(1,018.15)	(1,057.79)	0.0000	4.3300	(136.14)	0.00	0.3674	(0.1200)	0.0000	3	0.2474	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(100)	34.2123	(3,361.04)	(3,421.23)	0.0000	4.3300	(98.87)	0.00	0.4043	(0.0940)	0.0000	1	0.3103	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(4,200)	34.2123	(141,737.68)	(143,691.72)	0.0000	4.3300	(98.87)	0.00	17.0479	(3.9465)	0.0000	1	13.1014	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(7,200)	34.2123	(243,611.01)	(246,328.67)	0.0000	4.3300	(98.87)	0.00	29.3010	(6.7654)	0.0000	1	22.5356	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(2,400)	34.2123	(81,451.92)	(82,109.56)	0.0000	4.3300	(98.87)	0.00	9.7969	(2.2551)	0.0000	1	7.5417	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(1,200)	34.2123	(40,725.96)	(41,054.78)	0.0000	4.3300	(98.87)	0.00	4.8984	(1.1276)	0.0000	1	3.7709	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(1,400)	34.2123	(47,513.62)	(47,897.24)	0.0000	4.3300	(98.87)	0.00	5.7148	(1.3155)	0.0000	1	4.3993	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(100)	34.2123	(3,393.83)	(3,421.23)	0.0000	4.3300	(98.87)	0.00	0.4082	(0.0940)	0.0000	1	0.3142	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(1,400)	34.2123	(47,513.62)	(47,897.24)	0.0000	4.3300	(98.87)	0.00	5.7148	(1.3155)	0.0000	1	4.3993	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(1,900)	34.2123	(64,482.77)	(65,003.40)	0.0000	4.3300	(98.87)	0.00	7.7558	(1.7853)	0.0000	1	5.9705	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(3,600)	34.2123	(122,177.88)	(123,164.33)	0.0000	4.3300	(98.87)	0.00	14.6953	(3.3827)	0.0000	1	11.3126	02/07/2025
605499.SH	01/09/2025	SDB3261097757	0	(30)	34.2123	(1,018.15)	(1,026.37)	0.0000	4.3300	(98.87)	0.00	0.1225	(0.0282)	0.0000	1	0.0943	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(100)	33.5880	(3,361.04)	(3,358.80)	0.0000	4.3300	(98.87)	0.00	0.4043	(0.0922)	0.0000	1	0.3120	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(4,200)	33.5880	(141,737.68)	(141,069.66)	0.0000	4.3300	(98.87)	0.00	17.0479	(3.8745)	0.0000	1	13.1734	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(7,200)	33.5880	(243,611.01)	(241,833.71)	0.0000	4.3300	(98.87)	0.00	29.3010	(6.6419)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
605499.SH	01/08/2025	SDB3261097757	0	(1,200)	33.5880	(40,725.96)	(40,305.62)	0.0000	4.3300	(98.87)	0.00	4.8984	(1.1070)	0.0000	1	3.7914	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(1,400)	33.5880	(47,513.62)	(47,023.22)	0.0000	4.3300	(98.87)	0.00	5.7148	(1.2915)	0.0000	1	4.4233	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(100)	33.5880	(3,393.83)	(3,358.80)	0.0000	4.3300	(98.87)	0.00	0.4082	(0.0922)	0.0000	1	0.3160	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(1,400)	33.5880	(47,513.62)	(47,023.22)	0.0000	4.3300	(98.87)	0.00	5.7148	(1.2915)	0.0000	1	4.4233	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(1,900)	33.5880	(64,482.77)	(63,817.23)	0.0000	4.3300	(98.87)	0.00	7.7558	(1.7527)	0.0000	1	6.0031	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(3,600)	33.5880	(122,177.88)	(120,916.85)	0.0000	4.3300	(98.87)	0.00	14.6953	(3.3210)	0.0000	1	11.3743	02/07/2025
605499.SH	01/08/2025	SDB3261097757	0	(30)	33.5880	(1,018.15)	(1,007.64)	0.0000	4.3300	(98.87)	0.00	0.1225	(0.0277)	0.0000	1	0.0948	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(2,400)	33.8114	(81,451.92)	(81,147.27)	0.0000	4.3300	(50.00)	0.00	9.7969	(1.1270)	0.0000	1	8.6698	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(1,200)	33.8114	(40,725.96)	(40,573.63)	0.0000	4.3300	(50.00)	0.00	4.8984	(0.5635)	0.0000	1	4.3349	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(1,400)	33.8114	(47,513.62)	(47,335.91)	0.0000	4.3300	(50.00)	0.00	5.7148	(0.6574)	0.0000	1	5.0574	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(100)	33.8114	(3,393.83)	(3,381.14)	0.0000	4.3300	(50.00)	0.00	0.4082	(0.0470)	0.0000	1	0.3612	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(1,400)	33.8114	(47,513.62)	(47,335.91)	0.0000	4.3300	(50.00)	0.00	5.7148	(0.6574)	0.0000	1	5.0574	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(1,900)	33.8114	(64,482.77)	(64,241.59)	0.0000	4.3300	(50.00)	0.00	7.7558	(0.8922)	0.0000	1	6.8636	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(3,600)	33.8114	(122,177.88)	(121,720.90)	0.0000	4.3300	(50.00)	0.00	14.6953	(1.6906)	0.0000	1	13.0047	02/07/2025
605499.SH	01/07/2025	SDB3261097757	0	(30)	33.8114	(1,018.15)	(1,014.34)	0.0000	4.3300	(50.00)	0.00	0.1225	(0.0141)	0.0000	1	0.1084	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(2,400)	33.9383	(81,451.92)	(81,451.92)	0.0000	4.3300	(50.00)	0.00	9.7969	(1.1313)	0.0000	1	8.6656	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(1,200)	33.9383	(40,725.96)	(40,725.96)	0.0000	4.3300	(50.00)	0.00	4.8984	(0.5656)	0.0000	1	4.3328	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(1,400)	33.9383	(47,513.62)	(47,513.62)	0.0000	4.3300	(50.00)	0.00	5.7148	(0.6599)	0.0000	1	5.0549	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(100)	33.9383	(3,393.83)	(3,393.83)	0.0000	4.3300	(50.00)	0.00	0.4082	(0.0471)	0.0000	1	0.3611	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(1,400)	33.9383	(47,513.62)	(47,513.62)	0.0000	4.3300	(50.00)	0.00	5.7148	(0.6599)	0.0000	1	5.0549	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(1,900)	33.9383	(64,482.77)	(64,482.77)	0.0000	4.3300	(50.00)	0.00	7.7558	(0.8956)	0.0000	1	6.8603	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(3,600)	33.9383	(122,177.88)	(122,177.88)	0.0000	4.3300	(50.00)	0.00	14.6953	(1.6969)	0.0000	1	12.9984	02/07/2025
605499.SH	01/06/2025	SDB3261097757	0	(30)	33.9383	(1,018.15)	(1,018.15)	0.0000	4.3300	(50.00)	0.00	0.1225	(0.0141)	0.0000	1	0.1083	02/07/2025
TOTAL EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,501.4124	(523.2385)	0.0000		978.1738	
EDIMAX TECHNOLOGY CO., LTD. CMN																	
3047.TW	01/09/2025	SDB3262115529	0	(2,000)	0.9097	(1,804.88)	(1,819.40)	0.0000	4.3300	(951.92)	0.00	0.2171	(0.4811)	0.0000	1	(0.2640)	02/04/2025
3047.TW	01/09/2025	SDB3262115529	0	(10,000)	0.9097	(9,024.39)	(9,097.02)	0.0000	4.3300	(951.92)	0.00	1.0854	(2.4055)	0.0000	1	(1.3200)	02/04/2025
3047.TW	01/09/2025	SDB3262115529	0	(1,000)	0.9097	(902.44)	(909.70)	0.0000	4.3300	(951.92)	0.00	0.1085	(0.2405)	0.0000	1	(0.1320)	02/04/2025
3047.TW	01/08/2025	SDB3262115529	0	(2,000)	0.9048	(1,804.88)	(1,809.63)	0.0000	4.3300	(951.92)	0.00	0.2171	(0.4785)	0.0000	1	(0.2614)	02/04/2025
3047.TW	01/08/2025	SDB3262115529	0	(10,000)	0.9048	(9,024.39)	(9,048.13)	0.0000	4.3300	(951.92)	0.00	1.0854	(2.3925)	0.0000	1	(1.3071)	02/04/2025
3047.TW	01/08/2025	SDB3262115529	0	(1,000)	0.9048	(902.44)	(904.81)	0.0000	4.3300	(951.92)	0.00	0.1085	(0.2393)	0.0000	1	(0.1307)	02/04/2025
3047.TW	01/07/2025	SDB3262115529	0	(2,000)	0.9090	(1,804.88)	(1,817.91)	0.0000	4.3300	(951.92)	0.00	0.2171	(0.4807)	0.0000	1	(0.2636)	02/04/2025
3047.TW	01/07/2025	SDB3262115529	0	(10,000)	0.9090	(9,024.39)	(9,089.53)	0.0000	4.3300	(951.92)	0.00	1.0854	(2.4035)	0.0000	1	(1.3180)	02/04/2025
3047.TW	01/07/2025	SDB3262115529	0	(1,000)	0.9090	(902.44)	(908.95)	0.0000	4.3300	(951.92)	0.00	0.1085	(0.2403)	0.0000	1	(0.1318)	02/04/2025
3047.TW	01/06/2025	SDB3262115529	0	(2,000)	0.9043	(1,804.88)	(1,808.60)	0.0000	4.3300	(951.92)	0.00	0.2171	(0.4782)	0.0000	1	(0.2611)	02/04/2025
3047.TW	01/06/2025	SDB3262115529	0	(10,000)	0.9043	(9,024.39)	(9,043.02)	0.0000	4.3300	(951.92)	0.00	1.0854	(2.3912)	0.0000	1	(1.3057)	02/04/2025
3047.TW	01/06/2025	SDB3262115529	0	(1,000)	0.9043	(902.44)	(904.30)	0.0000	4.3300	(951.92)	0.00	0.1085	(0.2391)	0.0000	1	(0.1306)	02/04/2025
3047.TW	01/03/2025	SDB3262115529	0	(2,000)	0.9024	(1,804.88)	(1,804.88)	0.0000	4.3300	(951.92)	0.00	0.6513	(1.4318)	0.0000	3	(0.7805)	02/04/2025
3047.TW	01/03/2025	SDB3262115529	0	(10,000)	0.9024	(9,024.39)	(9,024.39)	0.0000	4.3300	(951.92)	0.00	3.2563	(7.1588)	0.0000	3	(3.9025)	02/04/2025
3047.TW	01/03/2025	SDB3262115529	0	(1,000)	0.9024	(902.44)	(902.44)	0.0000	4.3300	(951.92)	0.00	0.3256	(0.7159)	0.0000	3	(0.3902)	02/04/2025
TOTAL EDIMAX TECHNOLOGY CO., LTD. CMN												9.8774	(21.7769)	0.0000		(11.8994)	
EGIS TECHNOLOGY INC. CMN																	
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(4,595.22)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.5527	(0.9751)	0.0000	1	(0.4224)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,412.36)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2524	(1.9503)	0.0000	1	(0.6979)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,245.60)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6309	(0.9751)	0.0000	1	(0.3442)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,377.82)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2482	(1.9503)	0.0000	1	(0.7020)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,151.03)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6196	(0.9751)	0.0000	1	(0.3556)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,381.10)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9751)	0.0000	1	(0.3279)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,381.10)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9751)	0.0000	1	(0.3279)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EGIS TECHNOLOGY INC. CMN (Cont.)																	
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,381.10)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9751)	0.0000	1	(0.3279)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(3,000)	4.4774	(16,143.29)	(13,432.16)	0.0000	4.3300	(784.04)	0.00	1.9417	(2.9254)	0.3300	1	(0.9837)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.0000	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(5,000)	4.4774	(26,905.49)	(22,386.93)	0.0000	4.3300	(784.04)	0.00	3.2361	(4.8756)	0.0000	1	(1.6395)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(8,000)	4.4774	(43,048.78)	(35,819.09)	0.0000	4.3300	(784.04)	0.00	5.1778	(7.8010)	0.0000	1	(2.6232)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(5,000)	4.4774	(26,905.49)	(22,386.93)	0.0000	4.3300	(784.04)	0.00	3.2361	(4.8756)	0.0000	1	(1.6395)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.3300	1	(0.6558)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(1,000)	4.4774	(5,381.10)	(4,477.39)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9751)	0.0000	1	(0.3279)	02/04/2025
6462.TWO	01/17/2025	SDB3260122816	0	(2,000)	4.4774	(10,762.20)	(8,954.77)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9503)	0.3300	1	(0.6558)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,412.36)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2524	(2.0076)	0.0000	1	(0.7552)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,245.60)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6309	(1.0038)	0.0000	1	(0.3729)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,377.82)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2482	(2.0076)	0.0000	1	(0.7594)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,151.03)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6196	(1.0038)	0.0000	1	(0.3843)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,381.10)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0038)	0.0000	1	(0.3566)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,381.10)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0038)	0.0000	1	(0.3566)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,381.10)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0038)	0.0000	1	(0.3566)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(3,000)	4.6091	(16,143.29)	(13,827.18)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.0114)	0.0000	1	(1.0697)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.3300	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(5,000)	4.6091	(26,905.49)	(23,045.30)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.0190)	0.0000	1	(1.7829)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(8,000)	4.6091	(43,048.78)	(36,872.49)	0.0000	4.3300	(784.04)	0.00	5.1778	(8.0304)	0.0000	1	(2.8526)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(5,000)	4.6091	(26,905.49)	(23,045.30)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.0190)	0.0000	1	(1.7829)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(1,000)	4.6091	(5,381.10)	(4,609.06)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0038)	0.0000	1	(0.3566)	02/04/2025
6462.TWO	01/16/2025	SDB3260122816	0	(2,000)	4.6091	(10,762.20)	(9,218.12)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0076)	0.0000	1	(0.7132)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,412.36)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2524	(1.9204)	0.3300	1	(0.6680)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,245.60)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6309	(0.9602)	0.0000	1	(0.3293)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,377.82)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2482	(1.9204)	0.0000	1	(0.6722)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,151.03)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6196	(0.9602)	0.3300	1	(0.3407)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,381.10)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9602)	0.0000	1	(0.3130)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,381.10)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9602)	0.3300	1	(0.3130)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,381.10)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9602)	0.0000	1	(0.3130)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(3,000)	4.4089	(16,143.29)	(13,226.63)	0.0000	4.3300	(784.04)	0.00	1.9417	(2.8806)	0.3300	1	(0.9389)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(5,000)	4.4089	(26,905.49)	(22,044.39)	0.0000	4.3300	(784.04)	0.00	3.2361	(4.8010)	0.0000	1	(1.5649)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(8,000)	4.4089	(43,048.78)	(35,271.02)	0.0000	4.3300	(784.04)	0.00	5.1778	(7.6817)	0.0000	1	(2.5038)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(5,000)	4.4089	(26,905.49)	(22,044.39)	0.0000	4.3300	(784.04)	0.00	3.2361	(4.8010)	0.0000	1	(1.5649)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.0000	1	(0.6260)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(1,000)	4.4089	(5,381.10)	(4,408.88)	0.0000	4.3300	(784.04)	0.00	0.6472	(0.9602)	0.0000	1	(0.3130)	02/04/2025
6462.TWO	01/15/2025	SDB3260122816	0	(2,000)	4.4089	(10,762.20)	(8,817.76)	0.0000	4.3300	(784.04)	0.00	1.2945	(1.9204)	0.3300	1	(0.6260)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,412.36)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2524	(2.0285)	0.0000	1	(0.7761)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EGIS TECHNOLOGY INC. CMN (Cont.)																	
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,245.60)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6309	(1.0143)	0.0000	1	(0.3833)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,377.82)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2482	(2.0285)	0.0000	1	(0.7803)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,151.03)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6196	(1.0143)	0.0000	1	(0.3947)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,381.10)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0143)	0.0000	1	(0.3670)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,381.10)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0143)	0.0000	1	(0.3670)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,381.10)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0143)	0.0000	1	(0.3670)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(3,000)	4.6570	(16,143.29)	(13,971.06)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.0428)	0.0000	1	(1.1011)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(5,000)	4.6570	(26,905.49)	(23,285.10)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.0713)	0.0000	1	(1.8351)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(8,000)	4.6570	(43,048.78)	(37,256.15)	0.0000	4.3300	(784.04)	0.00	5.1778	(8.1140)	0.0000	1	(2.9362)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(5,000)	4.6570	(26,905.49)	(23,285.10)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.0713)	0.0000	1	(1.8351)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(1,000)	4.6570	(5,381.10)	(4,657.02)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0143)	0.0000	1	(0.3670)	02/04/2025
6462.TWO	01/14/2025	SDB3260122816	0	(2,000)	4.6570	(10,762.20)	(9,314.04)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0285)	0.0000	1	(0.7340)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,412.36)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2524	(2.0494)	0.0000	1	(0.7971)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,245.60)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6309	(1.0247)	0.0000	1	(0.3938)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,377.82)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2482	(2.0494)	0.0000	1	(0.8012)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,151.03)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6196	(1.0247)	0.0000	1	(0.4052)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,381.10)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0247)	0.0000	1	(0.3775)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,381.10)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0247)	0.0000	1	(0.3775)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,381.10)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0247)	0.0000	1	(0.3775)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(3,000)	4.7051	(16,143.29)	(14,115.29)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.0742)	0.0000	1	(1.1325)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(5,000)	4.7051	(26,905.49)	(23,525.49)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.1236)	0.0000	1	(1.8875)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(8,000)	4.7051	(43,048.78)	(37,640.78)	0.0000	4.3300	(784.04)	0.00	5.1778	(8.1978)	0.0000	1	(3.0200)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(5,000)	4.7051	(26,905.49)	(23,525.49)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.1236)	0.0000	1	(1.8875)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(1,000)	4.7051	(5,381.10)	(4,705.10)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.0247)	0.0000	1	(0.3775)	02/04/2025
6462.TWO	01/13/2025	SDB3260122816	0	(2,000)	4.7051	(10,762.20)	(9,410.19)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.0494)	0.0000	1	(0.7550)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,412.36)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.7571	(6.4393)	0.0000	3	(2.6822)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(1,000)	4.9278	(5,245.60)	(4,927.76)	0.0000	4.3300	(784.04)	0.00	1.8928	(3.2196)	0.0000	3	(1.3269)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,377.82)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.7447	(6.4393)	0.0000	3	(2.6946)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(1,000)	4.9278	(5,151.03)	(4,927.76)	0.0000	4.3300	(784.04)	0.00	1.8587	(3.2196)	0.0000	3	(1.3610)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(1,000)	4.9278	(5,381.10)	(4,927.76)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.2196)	0.0000	3	(1.2780)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(1,000)	4.9278	(5,381.10)	(4,927.76)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.2196)	0.0000	3	(1.2780)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(3,000)	4.9278	(16,143.29)	(14,783.27)	0.0000	4.3300	(784.04)	0.00	5.8250	(9.6589)	0.0000	3	(3.8339)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EGIS TECHNOLOGY INC. CMN (Cont.)																	
6462.TWO	01/10/2025	SDB3260122816	0	(5,000)	4.9278	(26,905.49)	(24,638.78)	0.0000	4.3300	(784.04)	0.00	9.7084	(16.0982)	0.0000	3	(6.3898)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(8,000)	4.9278	(43,048.78)	(39,422.06)	0.0000	4.3300	(784.04)	0.00	15.5334	(25.7571)	0.0000	3	(10.2237)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(5,000)	4.9278	(26,905.49)	(24,638.78)	0.0000	4.3300	(784.04)	0.00	9.7084	(16.0982)	0.0000	3	(6.3898)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(1,000)	4.9278	(5,381.10)	(4,927.76)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.2196)	0.0000	3	(1.2780)	02/04/2025
6462.TWO	01/10/2025	SDB3260122816	0	(2,000)	4.9278	(10,762.20)	(9,855.51)	0.0000	4.3300	(784.04)	0.00	3.8834	(6.4393)	0.0000	3	(2.5559)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,412.36)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2524	(2.2510)	0.0000	1	(0.9886)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,245.60)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6309	(1.1255)	0.0000	1	(0.4945)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,377.82)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2482	(2.2510)	0.0000	1	(1.0027)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,151.03)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6196	(1.1255)	0.0000	1	(0.5059)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,381.10)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.1255)	0.0000	1	(0.4782)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,381.10)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.1255)	0.0000	1	(0.4782)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,381.10)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.1255)	0.0000	1	(0.4782)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(3,000)	5.1677	(16,143.29)	(15,503.17)	0.0000	4.3300	(784.04)	0.00	1.9417	(3.3764)	0.0000	1	(1.4347)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(5,000)	5.1677	(26,905.49)	(25,838.61)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.6274)	0.0000	1	(2.3912)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(8,000)	5.1677	(43,048.78)	(41,341.78)	0.0000	4.3300	(784.04)	0.00	5.1778	(9.0038)	0.0000	1	(3.8260)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(5,000)	5.1677	(26,905.49)	(25,838.61)	0.0000	4.3300	(784.04)	0.00	3.2361	(5.6274)	0.0000	1	(2.3912)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(1,000)	5.1677	(5,381.10)	(5,167.72)	0.0000	4.3300	(784.04)	0.00	0.6472	(1.1255)	0.0000	1	(0.4782)	02/04/2025
6462.TWO	01/09/2025	SDB3260122816	0	(2,000)	5.1677	(10,762.20)	(10,335.44)	0.0000	4.3300	(784.04)	0.00	1.2945	(2.2510)	0.0000	1	(0.9565)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,245.60)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6309	(1.1267)	0.0000	1	(0.4958)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,377.82)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2482	(2.2534)	0.0000	1	(1.0052)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,151.03)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6196	(1.1267)	0.0000	1	(0.5071)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,381.10)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6472	(1.1267)	0.0000	1	(0.4795)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,381.10)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6472	(1.1267)	0.0000	1	(0.4795)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,381.10)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6472	(1.1267)	0.0000	1	(0.4795)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(3,000)	5.2224	(16,143.29)	(15,667.22)	0.0000	4.3300	(776.67)	0.00	1.9417	(3.3801)	0.0000	1	(1.4384)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(5,000)	5.2224	(26,905.49)	(26,112.04)	0.0000	4.3300	(776.67)	0.00	3.2361	(5.6334)	0.0000	1	(2.3973)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(8,000)	5.2224	(43,048.78)	(41,779.26)	0.0000	4.3300	(776.67)	0.00	5.1778	(9.0135)	0.0000	1	(3.8357)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(5,000)	5.2224	(26,905.49)	(26,112.04)	0.0000	4.3300	(776.67)	0.00	3.2361	(5.6334)	0.0000	1	(2.3973)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(1,000)	5.2224	(5,381.10)	(5,222.41)	0.0000	4.3300	(776.67)	0.00	0.6472	(1.1267)	0.0000	1	(0.4795)	02/04/2025
6462.TWO	01/08/2025	SDB3260122816	0	(2,000)	5.2224	(10,762.20)	(10,444.82)	0.0000	4.3300	(776.67)	0.00	1.2945	(2.2534)	0.0000	1	(0.9589)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,377.82)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2482	(2.2361)	0.0000	1	(0.9879)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(1,000)	5.1897	(5,151.03)	(5,189.68)	0.0000	4.3300	(775.57)	0.00	0.6196	(1.1180)	0.0000	1	(0.4985)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(1,000)	5.1897	(5,381.10)	(5,189.68)	0.0000	4.3300	(775.57)	0.00	0.6472	(1.1180)	0.0000	1	(0.4708)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(1,000)	5.1897	(5,381.10)	(5,189.68)	0.0000	4.3300	(775.57)	0.00	0.6472	(1.1180)	0.0000	1	(0.4708)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(1,000)	5.1897	(5,381.10)	(5,189.68)	0.0000	4.3300	(775.57)	0.00	0.6472	(1.1180)	0.0000	1	(0.4708)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EGIS TECHNOLOGY INC. CMN (Cont.)																	
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(3,000)	5.1897	(16,143.29)	(15,569.04)	0.0000	4.3300	(775.57)	0.00	1.9417	(3.3541)	0.0000	1	(1.4124)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(5,000)	5.1897	(26,905.49)	(25,948.41)	0.0000	4.3300	(775.57)	0.00	3.2361	(5.5902)	0.0000	1	(2.3541)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(8,000)	5.1897	(43,048.78)	(41,517.45)	0.0000	4.3300	(775.57)	0.00	5.1778	(8.9443)	0.0000	1	(3.7665)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(5,000)	5.1897	(26,905.49)	(25,948.41)	0.0000	4.3300	(775.57)	0.00	3.2361	(5.5902)	0.0000	1	(2.3541)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(1,000)	5.1897	(5,381.10)	(5,189.68)	0.0000	4.3300	(775.57)	0.00	0.6472	(1.1180)	0.0000	1	(0.4708)	02/04/2025
6462.TWO	01/07/2025	SDB3260122816	0	(2,000)	5.1897	(10,762.20)	(10,379.36)	0.0000	4.3300	(775.57)	0.00	1.2945	(2.2361)	0.0000	1	(0.9416)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(1,000)	5.1761	(5,151.03)	(5,176.14)	0.0000	4.3300	(773.21)	0.00	0.6196	(1.1117)	0.0000	1	(0.4922)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(1,000)	5.1761	(5,381.10)	(5,176.14)	0.0000	4.3300	(773.21)	0.00	0.6472	(1.1117)	0.0000	1	(0.4645)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(1,000)	5.1761	(5,381.10)	(5,176.14)	0.0000	4.3300	(773.21)	0.00	0.6472	(1.1117)	0.0000	1	(0.4645)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(1,000)	5.1761	(5,381.10)	(5,176.14)	0.0000	4.3300	(773.21)	0.00	0.6472	(1.1117)	0.0000	1	(0.4645)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(3,000)	5.1761	(16,143.29)	(15,528.42)	0.0000	4.3300	(773.21)	0.00	1.9417	(3.3532)	0.0000	1	(1.3935)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(5,000)	5.1761	(26,905.49)	(25,880.71)	0.0000	4.3300	(773.21)	0.00	3.2361	(5.5587)	0.0000	1	(2.3226)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(8,000)	5.1761	(43,048.78)	(41,409.13)	0.0000	4.3300	(773.21)	0.00	5.1778	(8.8939)	0.0000	1	(3.7161)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(5,000)	5.1761	(26,905.49)	(25,880.71)	0.0000	4.3300	(773.21)	0.00	3.2361	(5.5587)	0.0000	1	(2.3226)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(1,000)	5.1761	(5,381.10)	(5,176.14)	0.0000	4.3300	(773.21)	0.00	0.6472	(1.1117)	0.0000	1	(0.4645)	02/04/2025
6462.TWO	01/06/2025	SDB3260122816	0	(2,000)	5.1761	(10,762.20)	(10,352.28)	0.0000	4.3300	(773.21)	0.00	1.2945	(2.2235)	0.0000	1	(0.9290)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(1,000)	5.3811	(5,381.10)	(5,381.10)	0.0000	4.3300	(771.95)	0.00	1.9417	(3.4616)	0.0000	3	(1.5199)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(1,000)	5.3811	(5,381.10)	(5,381.10)	0.0000	4.3300	(771.95)	0.00	1.9417	(3.4616)	0.0000	3	(1.5199)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(3,000)	5.3811	(16,143.29)	(16,143.29)	0.0000	4.3300	(771.95)	0.00	5.8250	(10.3849)	0.0000	3	(4.5598)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(5,000)	5.3811	(26,905.49)	(26,905.49)	0.0000	4.3300	(771.95)	0.00	9.7084	(17.3081)	0.0000	3	(7.5997)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(8,000)	5.3811	(43,048.78)	(43,048.78)	0.0000	4.3300	(771.95)	0.00	15.5334	(27.6930)	0.0000	3	(12.1595)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(5,000)	5.3811	(26,905.49)	(26,905.49)	0.0000	4.3300	(771.95)	0.00	9.7084	(17.3081)	0.0000	3	(7.5997)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(1,000)	5.3811	(5,381.10)	(5,381.10)	0.0000	4.3300	(771.95)	0.00	1.9417	(3.4616)	0.0000	3	(1.5199)	02/04/2025
6462.TWO	01/03/2025	SDB3260122816	0	(2,000)	5.3811	(10,762.20)	(10,762.20)	0.0000	4.3300	(771.95)	0.00	3.8834	(6.9232)	0.0000	3	(3.0399)	02/04/2025
TOTAL EGIS TECHNOLOGY INC. CMN												437.3428	(727.6813)	0.0000		(290.3385)	
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED LOCAL SHARE																	
EA_n.BK	01/17/2025	SDB3265128021	0	(1,100)	0.0864	(121.76)	(95.03)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1452)	0.0000	1	(0.1305)	02/04/2025
EA_n.BK	01/17/2025	SDB3265128021	0	(23,700)	0.0864	(2,681.58)	(2,047.37)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.1279)	0.0000	1	(2.8054)	02/04/2025
EA_n.BK	01/17/2025	SDB3265128021	0	(53,600)	0.0864	(6,208.01)	(4,630.34)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(7.0741)	0.0000	1	(6.3275)	02/04/2025
EA_n.BK	01/17/2025	SDB3265128021	0	(4,600)	0.0864	(532.78)	(397.38)	0.0000	4.3300	(5,500.00)	0.00	0.0641	(0.6071)	0.0000	1	(0.5430)	02/04/2025
EA_n.BK	01/16/2025	SDB3265128021	0	(1,100)	0.0875	(121.76)	(96.26)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1471)	0.0000	1	(0.1324)	02/04/2025
EA_n.BK	01/16/2025	SDB3265128021	0	(23,700)	0.0875	(2,681.58)	(2,074.06)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.1687)	0.0000	1	(2.8462)	02/04/2025
EA_n.BK	01/16/2025	SDB3265128021	0	(53,600)	0.0875	(6,208.01)	(4,690.70)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(7.1663)	0.0000	1	(6.4197)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ENERGY ABSOLUTE PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
EA_n.BK	01/16/2025	SDB3265128021	0	(65,800)	0.0875	(7,621.02)	(5,758.36)	0.0000	4.3300	(5,500.00)	0.00	0.9166	(8.7975)	0.0000	1	(7.8808)	02/04/2025
EA_n.BK	01/15/2025	SDB3265128021	0	(1,100)	0.0880	(121.76)	(96.76)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1478)	0.0000	1	(0.1332)	02/04/2025
EA_n.BK	01/15/2025	SDB3265128021	0	(23,700)	0.0880	(2,681.58)	(2,084.72)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.1850)	0.0000	1	(2.8625)	02/04/2025
EA_n.BK	01/15/2025	SDB3265128021	0	(53,600)	0.0880	(6,208.01)	(4,714.82)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(7.2032)	0.0000	1	(6.4565)	02/04/2025
EA_n.BK	01/15/2025	SDB3265128021	0	(79,100)	0.0880	(9,161.44)	(6,957.87)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(10.6301)	0.0000	1	(9.5282)	02/04/2025
EA_n.BK	01/14/2025	SDB3265128021	0	(1,100)	0.0982	(121.76)	(108.00)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1650)	0.0000	1	(0.1504)	02/04/2025
EA_n.BK	01/14/2025	SDB3265128021	0	(23,700)	0.0982	(2,681.58)	(2,326.89)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.5550)	0.0000	1	(3.2324)	02/04/2025
EA_n.BK	01/14/2025	SDB3265128021	0	(53,600)	0.0982	(6,208.01)	(5,262.50)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(8.0399)	0.0000	1	(7.2932)	02/04/2025
EA_n.BK	01/14/2025	SDB3265128021	0	(79,100)	0.0982	(9,161.44)	(7,766.12)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(11.8649)	0.0000	1	(10.7630)	02/04/2025
EA_n.BK	01/13/2025	SDB3265128021	0	(1,100)	0.1055	(121.76)	(116.06)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1773)	0.0000	1	(0.1627)	02/04/2025
EA_n.BK	01/13/2025	SDB3265128021	0	(23,700)	0.1055	(2,681.58)	(2,500.49)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.8202)	0.0000	1	(3.4977)	02/04/2025
EA_n.BK	01/13/2025	SDB3265128021	0	(53,600)	0.1055	(6,208.01)	(5,655.12)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(8.6398)	0.0000	1	(7.8931)	02/04/2025
EA_n.BK	01/13/2025	SDB3265128021	0	(79,100)	0.1055	(9,161.44)	(8,345.52)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(12.7501)	0.0000	1	(11.6482)	02/04/2025
EA_n.BK	01/10/2025	SDB3265128021	0	(1,100)	0.1046	(121.76)	(115.09)	0.0000	4.3300	(5,500.00)	0.00	0.0439	(0.5275)	0.0000	3	(0.4835)	02/04/2025
EA_n.BK	01/10/2025	SDB3265128021	0	(23,700)	0.1046	(2,681.58)	(2,479.59)	0.0000	4.3300	(5,500.00)	0.00	0.9676	(11.3648)	0.0000	3	(10.3972)	02/04/2025
EA_n.BK	01/10/2025	SDB3265128021	0	(53,600)	0.1046	(6,208.01)	(5,607.85)	0.0000	4.3300	(5,500.00)	0.00	2.2401	(25.7026)	0.0000	3	(23.4626)	02/04/2025
EA_n.BK	01/10/2025	SDB3265128021	0	(79,100)	0.1046	(9,161.44)	(8,275.76)	0.0000	4.3300	(5,500.00)	0.00	3.3058	(37.9306)	0.0000	3	(34.6248)	02/04/2025
EA_n.BK	01/09/2025	SDB3265128021	0	(1,100)	0.1095	(121.76)	(120.45)	0.0000	4.3300	(5,500.00)	0.00	0.0146	(0.1840)	0.0000	1	(0.1694)	02/04/2025
EA_n.BK	01/09/2025	SDB3265128021	0	(23,700)	0.1095	(2,681.58)	(2,595.20)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.9649)	0.0000	1	(3.6423)	02/04/2025
EA_n.BK	01/09/2025	SDB3265128021	0	(53,600)	0.1095	(6,208.01)	(5,869.31)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(8.9670)	0.0000	1	(8.2203)	02/04/2025
EA_n.BK	01/09/2025	SDB3265128021	0	(79,100)	0.1095	(9,161.44)	(8,661.61)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(13.2330)	0.0000	1	(12.1311)	02/04/2025
EA_n.BK	01/08/2025	SDB3265128021	0	(23,700)	0.1096	(2,681.58)	(2,596.88)	0.0000	4.3300	(5,500.00)	0.00	0.3225	(3.9675)	0.0000	1	(3.6449)	02/04/2025
EA_n.BK	01/08/2025	SDB3265128021	0	(53,600)	0.1096	(6,208.01)	(5,873.11)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(8.9728)	0.0000	1	(8.2261)	02/04/2025
EA_n.BK	01/08/2025	SDB3265128021	0	(79,100)	0.1096	(9,161.44)	(8,667.22)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(13.2416)	0.0000	1	(12.1397)	02/04/2025
EA_n.BK	01/07/2025	SDB3265128021	0	(53,600)	0.1158	(6,208.01)	(6,208.01)	0.0000	4.3300	(5,500.00)	0.00	0.7467	(9.4845)	0.0000	1	(8.7378)	02/04/2025
EA_n.BK	01/07/2025	SDB3265128021	0	(79,100)	0.1158	(9,161.44)	(9,161.44)	0.0000	4.3300	(5,500.00)	0.00	1.1019	(13.9966)	0.0000	1	(12.8947)	02/04/2025
TOTAL ENERGY ABSOLUTE PUBLIC COMPANY LIMITED LOCAL SHARE												22.4687	(251.9496)	0.0000		(229.4809)	
EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND																	
300502.ZK	01/15/2025	SDB3265272425	0	(200)	14.7195	(3,186.69)	(2,943.91)	0.0000	4.3300	(550.00)	0.00	0.3833	(0.4498)	0.0000	1	(0.0665)	02/07/2025
300502.ZK	01/15/2025	SDB3265272425	0	(600)	14.7195	(9,463.64)	(8,831.72)	0.0000	4.3300	(550.00)	0.00	1.1383	(1.3493)	0.0000	1	(0.2110)	02/07/2025
300502.ZK	01/15/2025	SDB3265272425	0	(6,100)	14.7195	(97,705.45)	(89,789.19)	0.0000	4.3300	(550.00)	0.00	11.7518	(13.7178)	0.0000	1	(1.9660)	02/07/2025
300502.ZK	01/15/2025	SDB3265272425	0	(1,700)	14.7195	(27,230.60)	(25,023.22)	0.0000	4.3300	(550.00)	0.00	3.2752	(3.8230)	0.0000	1	(0.5478)	02/07/2025
300502.ZK	01/14/2025	SDB3265272425	0	(200)	15.6095	(3,186.69)	(3,121.90)	0.0000	4.3300	(550.00)	0.00	0.3833	(0.4770)	0.0000	1	(0.0937)	02/07/2025
300502.ZK	01/14/2025	SDB3265272425	0	(600)	15.6095	(9,463.64)	(9,365.70)	0.0000	4.3300	(550.00)	0.00	1.1383	(1.4309)	0.0000	1	(0.2926)	02/07/2025
300502.ZK	01/14/2025	SDB3265272425	0	(6,100)	15.6095	(97,705.45)	(95,217.97)	0.0000	4.3300	(550.00)	0.00	11.7518	(14.5472)	0.0000	1	(2.7954)	02/07/2025
300502.ZK	01/14/2025	SDB3265272425	0	(7,300)	15.6095	(116,931.39)	(113,949.38)	0.0000	4.3300	(550.00)	0.00	14.0642	(17.4089)	0.0000	1	(3.3447)	02/07/2025
300502.ZK	01/13/2025	SDB3265272425	0	(200)	15.9267	(3,186.69)	(3,185.34)	0.0000	4.3300	(550.00)	0.00	0.3833	(0.4866)	0.0000	1	(0.1034)	02/07/2025
300502.ZK	01/13/2025	SDB3265272425	0	(600)	15.9267	(9,463.64)	(9,556.03)	0.0000	4.3300	(550.00)	0.00	1.1383	(1.4599)	0.0000	1	(0.3217)	02/07/2025
300502.ZK	01/13/2025	SDB3265272425	0	(6,100)	15.9267	(97,705.45)	(97,153.00)	0.0000	4.3300	(550.00)	0.00	11.7518	(14.8428)	0.0000	1	(3.0910)	02/07/2025
300502.ZK	01/13/2025	SDB3265272425	0	(7,300)	15.9267	(116,931.39)	(116,265.07)	0.0000	4.3300	(550.00)	0.00	14.0642	(17.7627)	0.0000	1	(3.6985)	02/07/2025
300502.ZK	01/10/2025	SDB3265272425	0	(6,100)	16.0173	(97,705.45)	(97,705.45)	0.0000	4.3300	(550.00)	0.00	35.2554	(44.7817)	0.0000	3	(9.5263)	02/07/2025
300502.ZK	01/10/2025	SDB3265272425	0	(7,300)	16.0180	(116,931.39)	(116,931.39)	0.0000	4.3300	(550.00)	0.00	42.1927	(53.5936)	0.0000	3	(11.4008)	02/07/2025
TOTAL EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND												148.6719	(186.1311)	0.0000		(37.4592)	
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
300014.ZK	01/17/2025	SDB3260588418	0	(1,500)	6.0340	(9,397.83)	(9,051.06)	0.0000	4.3300	(1,424.85)	0.00	1.1304	(3.5823)	0.0000	1	(2.4520)	02/07/2025
300014.ZK	01/17/2025	SDB3260588418	0	(1,600)	6.0340	(9,945.88)	(9,654.47)	0.0000	4.3300	(1,424.85)	0.00	1.1963	(3.8211)	0.0000	1	(2.6249)	02/07/2025
300014.ZK	01/17/2025	SDB3260588418	0	(39,134)	6.0340	(249,788.10)	(236,136.24)	0.0000	4.3300	(1,424.85)	0.00	30.0440	(39.4606)	0.0000	1	(63.4166)	02/07/2025
300014.ZK	01/17/2025	SDB3260588418	0	(92,766)	6.0340	(592,115.36)	(559,754.03)	0.0000	4.3300	(1,424.85)	0.00	71.2183	(221.5455)	0.0000	1	(150.3272)	02/07/2025
300014.ZK	01/17/2025	SDB3260588418	0	(14,634)	6.0340	(93,407.24)	(88,302.19)	0.0000	4.3300	(1,424.85)	0.00	11.2348	(34.9492)	0.0000	1	(23.7144)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(1,500)	5.8540	(9,397.83)	(8,781.06)	0.0000	4.3300	(1,424.85)	0.00	1.1304	(3.4755)	0.0000	1	(2.3451)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(1,600)	5.8540	(9,945.88)	(9,366.46)	0.0000	4.3300	(1,424.85)	0.00	1.1963	(3.7072)	0.0000	1	(2.5109)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300014.ZK	01/16/2025	SDB3260588418	0	(39,134)	5.8540	(249,788.10)	(229,091.88)	0.0000	4.3300	(1,424.85)	0.00	30.0440	(90.6725)	0.0000	1	(60.6285)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(92,766)	5.8540	(592,115.36)	(543,055.60)	0.0000	4.3300	(1,424.85)	0.00	71.2183	(214.9364)	0.0000	1	(143.7181)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(18,700)	5.8540	(119,360.08)	(109,470.49)	0.0000	4.3300	(1,424.85)	0.00	14.3564	(43.3274)	0.0000	1	(28.9710)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(200)	5.8540	(1,276.58)	(1,170.81)	0.0000	4.3300	(1,424.85)	0.00	0.1535	(0.4634)	0.0000	1	(0.3099)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(9,900)	5.8540	(63,190.63)	(57,954.97)	0.0000	4.3300	(1,424.85)	0.00	7.6004	(22.9380)	0.0000	1	(15.3376)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(1,900)	5.8540	(12,127.49)	(11,122.67)	0.0000	4.3300	(1,424.85)	0.00	1.4587	(4.4023)	0.0000	1	(2.9436)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(500)	5.8540	(3,191.45)	(2,927.02)	0.0000	4.3300	(1,424.85)	0.00	0.3839	(1.1585)	0.0000	1	(0.7746)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(500)	5.8540	(3,191.45)	(2,927.02)	0.0000	4.3300	(1,424.85)	0.00	0.3839	(1.1585)	0.0000	1	(0.7746)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(17,900)	5.8540	(114,253.77)	(104,787.26)	0.0000	4.3300	(1,424.85)	0.00	13.7422	(41.4738)	0.0000	1	(27.7316)	02/07/2025
300014.ZK	01/16/2025	SDB3260588418	0	(3,634)	5.8540	(23,195.43)	(21,273.57)	0.0000	4.3300	(1,424.85)	0.00	2.7899	(8.4199)	0.0000	1	(5.6300)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(1,500)	5.8329	(9,397.83)	(8,749.33)	0.0000	4.3300	(1,426.08)	0.00	1.1304	(3.4659)	0.0000	1	(2.3355)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(1,600)	5.8329	(9,945.88)	(9,332.62)	0.0000	4.3300	(1,426.08)	0.00	1.1963	(3.6970)	0.0000	1	(2.5007)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(39,134)	5.8329	(249,788.10)	(228,264.16)	0.0000	4.3300	(1,426.08)	0.00	30.0440	(90.4230)	0.0000	1	(60.3791)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(92,766)	5.8329	(592,115.36)	(541,093.50)	0.0000	4.3300	(1,426.08)	0.00	71.2183	(214.3451)	0.0000	1	(143.1268)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(18,700)	5.8329	(119,360.08)	(109,074.97)	0.0000	4.3300	(1,426.08)	0.00	14.3564	(43.2082)	0.0000	1	(28.8519)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(200)	5.8329	(1,276.58)	(1,166.58)	0.0000	4.3300	(1,426.08)	0.00	0.1535	(0.4621)	0.0000	1	(0.3086)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(9,900)	5.8329	(63,190.63)	(57,745.57)	0.0000	4.3300	(1,426.08)	0.00	7.6004	(22.8749)	0.0000	1	(15.2745)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(1,900)	5.8329	(12,127.49)	(11,082.48)	0.0000	4.3300	(1,426.08)	0.00	1.4587	(4.3901)	0.0000	1	(2.9315)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(500)	5.8329	(3,191.45)	(2,916.44)	0.0000	4.3300	(1,426.08)	0.00	0.3839	(1.1553)	0.0000	1	(0.7714)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(500)	5.8329	(3,191.45)	(2,916.44)	0.0000	4.3300	(1,426.08)	0.00	0.3839	(1.1553)	0.0000	1	(0.7714)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(17,900)	5.8329	(114,253.77)	(104,408.66)	0.0000	4.3300	(1,426.08)	0.00	13.7422	(41.3597)	0.0000	1	(27.6175)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(4,200)	5.8329	(26,808.15)	(24,498.12)	0.0000	4.3300	(1,426.08)	0.00	3.2244	(9.7045)	0.0000	1	(6.4801)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(800)	5.8329	(5,106.31)	(4,666.31)	0.0000	4.3300	(1,426.08)	0.00	0.6142	(1.8485)	0.0000	1	(1.2343)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(1,200)	5.8329	(7,659.47)	(6,999.46)	0.0000	4.3300	(1,426.08)	0.00	0.9213	(2.7727)	0.0000	1	(1.8515)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(300)	5.8329	(1,914.87)	(1,749.87)	0.0000	4.3300	(1,426.08)	0.00	0.2303	(0.6932)	0.0000	1	(0.4629)	02/07/2025
300014.ZK	01/15/2025	SDB3260588418	0	(6,834)	5.8329	(43,620.68)	(39,861.94)	0.0000	4.3300	(1,426.08)	0.00	5.2466	(15.7906)	0.0000	1	(10.5440)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(1,500)	5.9750	(9,397.83)	(8,962.47)	0.0000	4.3300	(1,426.89)	0.00	1.1304	(3.5523)	0.0000	1	(2.4220)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(1,600)	5.9750	(9,945.88)	(9,559.97)	0.0000	4.3300	(1,426.89)	0.00	1.1963	(3.7892)	0.0000	1	(2.5929)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(39,134)	5.9750	(249,788.10)	(233,824.95)	0.0000	4.3300	(1,426.89)	0.00	30.0440	(92.6782)	0.0000	1	(62.6342)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(92,766)	5.9750	(592,115.36)	(554,275.18)	0.0000	4.3300	(1,426.89)	0.00	71.2183	(219.6909)	0.0000	1	(148.4726)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(18,700)	5.9750	(119,360.08)	(111,732.16)	0.0000	4.3300	(1,426.89)	0.00	14.3564	(44.2858)	0.0000	1	(29.9295)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(200)	5.9750	(1,276.58)	(1,195.00)	0.0000	4.3300	(1,426.89)	0.00	0.1535	(0.4736)	0.0000	1	(0.3201)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(9,900)	5.9750	(63,190.63)	(59,152.32)	0.0000	4.3300	(1,426.89)	0.00	7.6004	(23.4454)	0.0000	1	(15.8450)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(1,900)	5.9750	(12,127.49)	(11,352.47)	0.0000	4.3300	(1,426.89)	0.00	1.4587	(4.4996)	0.0000	1	(3.0410)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(500)	5.9750	(3,191.45)	(2,987.49)	0.0000	4.3300	(1,426.89)	0.00	0.3839	(1.1841)	0.0000	1	(0.8003)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(500)	5.9750	(3,191.45)	(2,987.49)	0.0000	4.3300	(1,426.89)	0.00	0.3839	(1.1841)	0.0000	1	(0.8003)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(17,900)	5.9750	(114,253.77)	(106,952.18)	0.0000	4.3300	(1,426.89)	0.00	13.7422	(42.3913)	0.0000	1	(28.6491)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(4,200)	5.9750	(26,808.15)	(25,094.92)	0.0000	4.3300	(1,426.89)	0.00	3.2244	(9.9466)	0.0000	1	(6.7221)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(800)	5.9750	(5,106.31)	(4,779.99)	0.0000	4.3300	(1,426.89)	0.00	0.6142	(1.8946)	0.0000	1	(1.2804)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(1,200)	5.9750	(7,659.47)	(7,169.98)	0.0000	4.3300	(1,426.89)	0.00	0.9213	(2.8419)	0.0000	1	(1.9206)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(300)	5.9750	(1,914.87)	(1,792.49)	0.0000	4.3300	(1,426.89)	0.00	0.2303	(0.7105)	0.0000	1	(0.4802)	02/07/2025
300014.ZK	01/14/2025	SDB3260588418	0	(13,734)	5.9750	(87,662.64)	(82,060.40)	0.0000	4.3300	(1,426.89)	0.00	10.5439	(32.5252)	0.0000	1	(21.9814)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(1,500)	6.0307	(9,397.83)	(9,046.06)	0.0000	4.3300	(1,426.89)	0.00	1.1304	(3.5855)	0.0000	1	(2.4551)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(1,600)	6.0307	(9,945.88)	(9,649.13)	0.0000	4.3300	(1,426.89)	0.00	1.1963	(3.8245)	0.0000	1	(2.6282)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(39,134)	6.0307	(249,788.10)	(236,005.61)	0.0000	4.3300	(1,426.89)	0.00	30.0440	(93.5425)	0.0000	1	(63.4985)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(92,766)	6.0307	(592,115.36)	(559,444.38)	0.0000	4.3300	(1,426.89)	0.00	71.2183	(221.7397)	0.0000	1	(150.5214)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(18,700)	6.0307	(119,360.08)	(112,774.18)	0.0000	4.3300	(1,426.89)	0.00	14.3564	(44.6988)	0.0000	1	(30.3425)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(200)	6.0307	(1,276.58)	(1,206.14)	0.0000	4.3300	(1,426.89)	0.00	0.1535	(0.4781)	0.0000	1	(0.3245)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(9,900)	6.0307	(63,190.63)	(59,703.98)	0.0000	4.3300	(1,426.89)	0.00	7.6004	(23.6641)	0.0000	1	(16.0637)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(1,900)	6.0307	(12,127.49)	(11,458.34)	0.0000	4.3300	(1,426.89)	0.00	1.4587	(4.5416)	0.0000	1	(3.0829)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(500)	6.0307	(3,191.45)	(3,015.35)	0.0000	4.3300	(1,426.89)	0.00	0.3839	(1.1952)	0.0000	1	(0.8113)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(50													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300014.ZK	01/13/2025	SDB3260588418	0	(4,200)	6.0307	(26,808.15)	(25,328.96)	0.0000	4.3300	(1,426.89)	0.00	3.2244	(10.0393)	0.0000	1	(6.8149)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(800)	6.0307	(5,106.31)	(4,824.56)	0.0000	4.3300	(1,426.89)	0.00	0.6142	(1.9122)	0.0000	1	(1.2981)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(1,200)	6.0307	(7,659.47)	(7,236.85)	0.0000	4.3300	(1,426.89)	0.00	0.9213	(2.8684)	0.0000	1	(1.9471)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(300)	6.0307	(1,914.87)	(1,809.21)	0.0000	4.3300	(1,426.89)	0.00	0.2303	(0.7171)	0.0000	1	(0.4868)	02/07/2025
300014.ZK	01/13/2025	SDB3260588418	0	(13,734)	6.0307	(87,662.64)	(82,825.70)	0.0000	4.3300	(1,426.89)	0.00	10.5439	(32.8286)	0.0000	1	(22.2847)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(1,500)	6.1856	(9,397.83)	(9,278.39)	0.0000	4.3300	(1,426.89)	0.00	3.3911	(11.0327)	0.0000	3	(7.6416)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(1,600)	6.1856	(9,945.88)	(9,896.95)	0.0000	4.3300	(1,426.89)	0.00	3.5888	(11.7682)	0.0000	3	(8.1794)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(39,134)	6.1856	(249,788.10)	(242,067.07)	0.0000	4.3300	(1,426.89)	0.00	90.1319	(287.8350)	0.0000	3	(197.7031)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(92,766)	6.1856	(592,115.36)	(573,812.91)	0.0000	4.3300	(1,426.89)	0.00	213.6550	(682.3044)	0.0000	3	(468.6494)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(18,700)	6.1856	(119,360.08)	(115,670.63)	0.0000	4.3300	(1,426.89)	0.00	43.0691	(137.5406)	0.0000	3	(94.4715)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(200)	6.1856	(1,276.58)	(1,237.12)	0.0000	4.3300	(1,426.89)	0.00	0.4606	(1.4710)	0.0000	3	(1.0104)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(9,900)	6.1856	(63,190.63)	(61,237.39)	0.0000	4.3300	(1,426.89)	0.00	22.8013	(72.8156)	0.0000	3	(50.0143)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(1,900)	6.1856	(12,127.49)	(11,752.63)	0.0000	4.3300	(1,426.89)	0.00	4.3760	(13.9747)	0.0000	3	(9.5987)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(500)	6.1856	(3,191.45)	(3,092.80)	0.0000	4.3300	(1,426.89)	0.00	1.1516	(3.6776)	0.0000	3	(2.5260)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(500)	6.1856	(3,191.45)	(3,092.80)	0.0000	4.3300	(1,426.89)	0.00	1.1516	(3.6776)	0.0000	3	(2.5260)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(17,900)	6.1856	(114,253.77)	(110,722.15)	0.0000	4.3300	(1,426.89)	0.00	41.2266	(131.6565)	0.0000	3	(90.4299)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(4,200)	6.1856	(26,808.15)	(25,979.50)	0.0000	4.3300	(1,426.89)	0.00	9.6733	(30.8915)	0.0000	3	(21.2182)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(800)	6.1856	(5,106.31)	(4,948.48)	0.0000	4.3300	(1,426.89)	0.00	1.8425	(5.8841)	0.0000	3	(4.0416)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(1,200)	6.1856	(7,659.47)	(7,422.71)	0.0000	4.3300	(1,426.89)	0.00	2.7638	(8.8261)	0.0000	3	(6.0623)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(300)	6.1856	(1,914.87)	(1,855.68)	0.0000	4.3300	(1,426.89)	0.00	0.6909	(2.2065)	0.0000	3	(1.5156)	02/07/2025
300014.ZK	01/10/2025	SDB3260588418	0	(13,734)	6.1856	(87,662.64)	(84,952.96)	0.0000	4.3300	(1,426.89)	0.00	31.6316	(101.0151)	0.0000	3	(69.3835)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(1,500)	6.0269	(9,397.83)	(9,040.37)	0.0000	4.3300	(1,426.89)	0.00	1.1304	(3.5832)	0.0000	1	(2.4529)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(1,600)	6.0269	(9,945.88)	(9,643.06)	0.0000	4.3300	(1,426.89)	0.00	1.1963	(3.8221)	0.0000	1	(2.6258)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(39,134)	6.0269	(249,788.10)	(235,857.21)	0.0000	4.3300	(1,426.89)	0.00	30.0440	(93.4837)	0.0000	1	(63.4397)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(92,766)	6.0269	(592,115.36)	(559,092.61)	0.0000	4.3300	(1,426.89)	0.00	71.2183	(221.6003)	0.0000	1	(150.3820)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(18,700)	6.0269	(119,360.08)	(112,703.27)	0.0000	4.3300	(1,426.89)	0.00	14.3564	(44.6707)	0.0000	1	(30.3144)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(200)	6.0269	(1,276.58)	(1,205.38)	0.0000	4.3300	(1,426.89)	0.00	0.1535	(0.4778)	0.0000	1	(0.3242)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(9,900)	6.0269	(63,190.63)	(59,666.44)	0.0000	4.3300	(1,426.89)	0.00	7.6004	(23.6492)	0.0000	1	(16.0488)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(1,900)	6.0269	(12,127.49)	(11,451.13)	0.0000	4.3300	(1,426.89)	0.00	1.4587	(4.5387)	0.0000	1	(3.0801)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(500)	6.0269	(3,191.45)	(3,013.46)	0.0000	4.3300	(1,426.89)	0.00	0.3839	(1.1944)	0.0000	1	(0.8105)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(500)	6.0269	(3,191.45)	(3,013.46)	0.0000	4.3300	(1,426.89)	0.00	0.3839	(1.1944)	0.0000	1	(0.8105)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(17,900)	6.0269	(114,253.77)	(107,881.74)	0.0000	4.3300	(1,426.89)	0.00	13.7422	(42.7597)	0.0000	1	(29.0175)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(4,200)	6.0269	(26,808.15)	(25,313.03)	0.0000	4.3300	(1,426.89)	0.00	3.2244	(10.0330)	0.0000	1	(6.8086)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(800)	6.0269	(5,106.31)	(4,821.53)	0.0000	4.3300	(1,426.89)	0.00	0.6142	(1.9110)	0.0000	1	(1.2969)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(1,200)	6.0269	(7,659.47)	(7,232.30)	0.0000	4.3300	(1,426.89)	0.00	0.9213	(2.8666)	0.0000	1	(1.9453)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(300)	6.0269	(1,914.87)	(1,808.07)	0.0000	4.3300	(1,426.89)	0.00	0.2303	(0.7166)	0.0000	1	(0.4863)	02/07/2025
300014.ZK	01/09/2025	SDB3260588418	0	(13,734)	6.0269	(87,662.64)	(82,773.62)	0.0000	4.3300	(1,426.89)	0.00	10.5439	(32.8079)	0.0000	1	(22.2640)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(1,500)	5.9692	(9,397.83)	(8,953.85)	0.0000	4.3300	(1,427.39)	0.00	1.1304	(3.5502)	0.0000	1	(2.4198)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(1,600)	5.9692	(9,945.88)	(9,550.77)	0.0000	4.3300	(1,427.39)	0.00	1.1963	(3.7869)	0.0000	1	(2.5906)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(39,134)	5.9692	(249,788.10)	(233,600.00)	0.0000	4.3300	(1,427.39)	0.00	30.0440	(92.6220)	0.0000	1	(62.5780)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(92,766)	5.9692	(592,115.36)	(553,741.96)	0.0000	4.3300	(1,427.39)	0.00	71.2183	(219.5576)	0.0000	1	(148.3393)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(18,700)	5.9692	(119,360.08)	(111,624.68)	0.0000	4.3300	(1,427.39)	0.00	14.3564	(44.2590)	0.0000	1	(29.9026)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(200)	5.9692	(1,276.58)	(1,193.85)	0.0000	4.3300	(1,427.39)	0.00	0.1535	(0.4734)	0.0000	1	(0.3198)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(9,900)	5.9692	(63,190.63)	(59,095.42)	0.0000	4.3300	(1,427.39)	0.00	7.6004	(23.4312)	0.0000	1	(15.8308)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(1,900)	5.9692	(12,127.49)	(11,341.54)	0.0000	4.3300	(1,427.39)	0.00	1.4587	(4.4969)	0.0000	1	(3.0382)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(500)	5.9692	(3,191.45)	(2,984.62)	0.0000	4.3300	(1,427.39)	0.00	0.3839	(1.1834)	0.0000	1	(0.7995)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(500)	5.9692	(3,191.45)	(2,984.62)	0.0000	4.3300	(1,427.39)	0.00	0.3839	(1.1834)	0.0000	1	(0.7995)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(17,900)	5.9692	(114,253.77)	(106,849.29)	0.0000	4.3300	(1,427.39)	0.00	13.7422	(42.3655)	0.0000	1	(28.6233)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(4,200)	5.9692	(26,808.15)	(25,070.78)	0.0000	4.3300	(1,427.39)	0.00	3.2244	(9.9405)	0.0000	1	(6.7161)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(800)	5.9692	(5,106.31)	(4,775.39)	0.0000	4.3300	(1,427.39)	0.00	0.6142	(1.8934)	0.0000	1	(1.2793)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(1,200)	5.9692	(7,659.47)	(7,163.08)	0.0000	4.3300	(1,427.39)	0.00	0.9213	(2.8401)	0.0000	1	(1.9189)	02/07/2025
300014.ZK	01/08/2025	SDB3260588418	0	(300)	5.9												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300014.ZK	01/08/2025	SDB3260588418	0	(3,434)	5.9692	(21,918.85)	(20,498.35)	0.0000	4.3300	(1,427.39)	0.00	2.6364	(8.1276)	0.0000	1	(5.4912)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(1,500)	6.1353	(9,397.83)	(9,203.02)	0.0000	4.3300	(1,427.39)	0.00	1.1304	(3.6490)	0.0000	1	(2.5186)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(1,600)	6.1353	(9,945.88)	(9,816.56)	0.0000	4.3300	(1,427.39)	0.00	1.1963	(3.8922)	0.0000	1	(2.6960)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(39,134)	6.1353	(249,788.10)	(240,100.67)	0.0000	4.3300	(1,427.39)	0.00	30.0440	(95.1995)	0.0000	1	(65.1555)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(92,766)	6.1353	(592,115.36)	(569,151.60)	0.0000	4.3300	(1,427.39)	0.00	71.2183	(225.6675)	0.0000	1	(154.4492)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(18,700)	6.1353	(119,360.08)	(114,730.99)	0.0000	4.3300	(1,427.39)	0.00	14.3564	(45.4906)	0.0000	1	(31.1343)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(200)	6.1353	(1,276.58)	(1,227.07)	0.0000	4.3300	(1,427.39)	0.00	0.1535	(0.4865)	0.0000	1	(0.3330)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(9,900)	6.1353	(63,190.63)	(60,739.94)	0.0000	4.3300	(1,427.39)	0.00	7.6004	(24.0833)	0.0000	1	(16.4828)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(1,900)	6.1353	(12,127.49)	(11,657.16)	0.0000	4.3300	(1,427.39)	0.00	1.4587	(4.6220)	0.0000	1	(3.1634)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(500)	6.1353	(3,191.45)	(3,067.67)	0.0000	4.3300	(1,427.39)	0.00	0.3839	(1.2163)	0.0000	1	(0.8325)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(500)	6.1353	(3,191.45)	(3,067.67)	0.0000	4.3300	(1,427.39)	0.00	0.3839	(1.2163)	0.0000	1	(0.8325)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(17,900)	6.1353	(114,253.77)	(109,822.71)	0.0000	4.3300	(1,427.39)	0.00	13.7422	(43.5445)	0.0000	1	(29.8023)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(4,200)	6.1353	(26,808.15)	(25,768.46)	0.0000	4.3300	(1,427.39)	0.00	3.2244	(10.2171)	0.0000	1	(6.9927)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(800)	6.1353	(5,106.31)	(4,908.28)	0.0000	4.3300	(1,427.39)	0.00	0.6142	(1.9461)	0.0000	1	(1.3319)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(1,200)	6.1353	(7,659.47)	(7,362.42)	0.0000	4.3300	(1,427.39)	0.00	0.9213	(2.9192)	0.0000	1	(1.9979)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(300)	6.1353	(1,914.87)	(1,840.60)	0.0000	4.3300	(1,427.39)	0.00	0.2303	(0.7298)	0.0000	1	(0.4995)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(14,900)	6.1353	(95,105.09)	(91,416.67)	0.0000	4.3300	(1,427.39)	0.00	11.4390	(36.2465)	0.0000	1	(24.8075)	02/07/2025
300014.ZK	01/07/2025	SDB3260588418	0	(3,434)	6.1353	(21,918.85)	(21,068.78)	0.0000	4.3300	(1,427.39)	0.00	2.6364	(8.3537)	0.0000	1	(5.7174)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(39,134)	6.3829	(249,788.10)	(249,788.10)	0.0000	4.3300	(1,430.06)	0.00	30.0440	(99.2254)	0.0000	1	(69.1815)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(92,766)	6.3829	(592,115.36)	(592,115.36)	0.0000	4.3300	(1,430.06)	0.00	71.2183	(235.2110)	0.0000	1	(163.9926)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(18,700)	6.3829	(119,360.08)	(119,360.08)	0.0000	4.3300	(1,430.06)	0.00	14.3564	(47.4144)	0.0000	1	(33.0580)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(200)	6.3829	(1,276.58)	(1,276.58)	0.0000	4.3300	(1,430.06)	0.00	0.1535	(0.5071)	0.0000	1	(0.3536)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(9,900)	6.3829	(63,190.63)	(63,190.63)	0.0000	4.3300	(1,430.06)	0.00	7.6004	(25.1017)	0.0000	1	(17.5013)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(1,900)	6.3829	(12,127.49)	(12,127.49)	0.0000	4.3300	(1,430.06)	0.00	1.4587	(4.8175)	0.0000	1	(3.3588)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(500)	6.3829	(3,191.45)	(3,191.45)	0.0000	4.3300	(1,430.06)	0.00	0.3839	(1.2678)	0.0000	1	(0.8839)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(500)	6.3829	(3,191.45)	(3,191.45)	0.0000	4.3300	(1,430.06)	0.00	0.3839	(1.2678)	0.0000	1	(0.8839)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(17,900)	6.3829	(114,253.77)	(114,253.77)	0.0000	4.3300	(1,430.06)	0.00	13.7422	(45.3860)	0.0000	1	(31.6438)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(4,200)	6.3829	(26,808.15)	(26,808.15)	0.0000	4.3300	(1,430.06)	0.00	3.2244	(10.6492)	0.0000	1	(7.4248)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(800)	6.3829	(5,106.31)	(5,106.31)	0.0000	4.3300	(1,430.06)	0.00	0.6142	(2.0284)	0.0000	1	(1.4142)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(1,200)	6.3829	(7,659.47)	(7,659.47)	0.0000	4.3300	(1,430.06)	0.00	0.9213	(3.0426)	0.0000	1	(2.1214)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(300)	6.3829	(1,914.87)	(1,914.87)	0.0000	4.3300	(1,430.06)	0.00	0.2303	(0.7607)	0.0000	1	(0.5303)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(14,900)	6.3829	(95,105.09)	(95,105.09)	0.0000	4.3300	(1,430.06)	0.00	11.4390	(37.7794)	0.0000	1	(26.3404)	02/07/2025
300014.ZK	01/06/2025	SDB3260588418	0	(3,434)	6.3829	(21,918.85)	(21,918.85)	0.0000	4.3300	(1,430.06)	0.00	2.6364	(8.7070)	0.0000	1	(6.0707)	02/07/2025
TOTAL EVE ENERGY CO., LTD CMN CLASS A SERIES NORTHBOUND													1,834.2707	(5,749.7680)	0.0000	(3,915.4973)	
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688538.SH	01/17/2025	SDB3260760825	0	(18,563)	0.3076	(5,582.04)	(5,710.41)	0.0000	4.3300	(1,075.60)	0.00	0.6714	(1.7061)	0.0000	1	(1.0347)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(58,537)	0.3076	(17,579.60)	(18,007.33)	0.0000	4.3300	(1,075.60)	0.00	2.1144	(5.3802)	0.0000	1	(3.2658)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(9,280)	0.3076	(2,824.59)	(2,854.74)	0.0000	4.3300	(1,075.60)	0.00	0.3397	(0.8529)	0.0000	1	(0.5132)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(8,020)	0.3076	(2,448.11)	(2,467.14)	0.0000	4.3300	(1,075.60)	0.00	0.2945	(0.7371)	0.0000	1	(0.4427)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(209)	0.3076	(66.22)	(64.29)	0.0000	4.3300	(1,075.60)	0.00	0.0080	(0.0192)	0.0000	1	(0.0112)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(3,625)	0.3076	(1,148.48)	(1,115.13)	0.0000	4.3300	(1,075.60)	0.00	0.1381	(0.3332)	0.0000	1	(0.1950)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(3,266)	0.3076	(1,034.74)	(1,004.70)	0.0000	4.3300	(1,075.60)	0.00	0.1245	(0.3002)	0.0000	1	(0.1757)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(3,040)	0.3076	(963.14)	(935.17)	0.0000	4.3300	(1,075.60)	0.00	0.1158	(0.2794)	0.0000	1	(0.1636)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(3,560)	0.3076	(1,127.89)	(1,095.14)	0.0000	4.3300	(1,075.60)	0.00	0.1357	(0.3272)	0.0000	1	(0.1915)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(8,668)	0.3076	(2,746.22)	(2,666.48)	0.0000	4.3300	(1,075.60)	0.00	0.3303	(0.7967)	0.0000	1	(0.4664)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(6,432)	0.3076	(2,037.81)	(1,978.63)	0.0000	4.3300	(1,075.60)	0.00	0.2451	(0.5912)	0.0000	1	(0.3461)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(742)	0.3076	(235.08)	(228.26)	0.0000	4.3300	(1,075.60)	0.00	0.0283	(0.0682)	0.0000	1	(0.0399)	02/07/2025
688538.SH	01/17/2025	SDB3260760825	0	(1,000)	0.3076	(316.82)	(307.62)	0.0000	4.3300	(1,075.60)	0.00	0.0381	(0.0919)	0.0000	1	(0.0538)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(18,563)	0.2992	(5,582.04)	(5,553.33)	0.0000	4.3300	(1,075.60)	0.00	0.6714	(1.6592)	0.0000	1	(0.9878)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(58,537)	0.2992	(17,579.60)	(17,511.99)	0.0000	4.3300	(1,075.60)	0.00	2.1144	(5.2322)	0.0000	1	(3.1178)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(9,280)	0.2992	(2,824.59)	(2,776.21)	0.0000	4.3300	(1,075.60)	0.00	0.3397	(0.8295)	0.0000	1	(0.4897)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(8,020)	0.2992	(2,448.11)	(2,399.27)	0.0000	4.3300	(1,075.60)	0.00	0.2945	(0.7168)	0.0000	1	(0.4224)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688538.SH	01/16/2025	SDB3260760825	0	(209)	0.2992	(66.22)	(62.52)	0.0000	4.3300	(1,075.60)	0.00	0.0080	(0.0187)	0.0000	1	(0.0107)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(3,625)	0.2992	(1,148.48)	(1,084.46)	0.0000	4.3300	(1,075.60)	0.00	0.1381	(0.3240)	0.0000	1	(0.1859)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(3,266)	0.2992	(1,034.74)	(977.06)	0.0000	4.3300	(1,075.60)	0.00	0.1245	(0.2919)	0.0000	1	(0.1675)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(3,040)	0.2992	(963.14)	(909.45)	0.0000	4.3300	(1,075.60)	0.00	0.1158	(0.2717)	0.0000	1	(0.1559)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(3,560)	0.2992	(1,127.89)	(1,065.01)	0.0000	4.3300	(1,075.60)	0.00	0.1357	(0.3182)	0.0000	1	(0.1825)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(8,668)	0.2992	(2,746.22)	(2,593.13)	0.0000	4.3300	(1,075.60)	0.00	0.3303	(0.7748)	0.0000	1	(0.4445)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(6,432)	0.2992	(2,037.81)	(1,924.20)	0.0000	4.3300	(1,075.60)	0.00	0.2451	(0.5749)	0.0000	1	(0.3298)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(742)	0.2992	(235.08)	(221.98)	0.0000	4.3300	(1,075.60)	0.00	0.0283	(0.0663)	0.0000	1	(0.0380)	02/07/2025
688538.SH	01/16/2025	SDB3260760825	0	(1,000)	0.2992	(316.82)	(299.16)	0.0000	4.3300	(1,075.60)	0.00	0.0381	(0.0894)	0.0000	1	(0.0513)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(18,563)	0.2964	(5,582.04)	(5,502.13)	0.0000	4.3300	(1,075.60)	0.00	0.6714	(1.6439)	0.0000	1	(0.9725)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(58,537)	0.2964	(17,579.60)	(17,350.54)	0.0000	4.3300	(1,075.60)	0.00	2.1144	(5.1840)	0.0000	1	(3.0695)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(9,280)	0.2964	(2,824.59)	(2,750.62)	0.0000	4.3300	(1,075.60)	0.00	0.3397	(0.8218)	0.0000	1	(0.4821)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(8,020)	0.2964	(2,448.11)	(2,377.15)	0.0000	4.3300	(1,075.60)	0.00	0.2945	(0.7102)	0.0000	1	(0.4158)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(209)	0.2964	(66.22)	(61.95)	0.0000	4.3300	(1,075.60)	0.00	0.0080	(0.0185)	0.0000	1	(0.0105)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(3,625)	0.2964	(1,148.48)	(1,074.46)	0.0000	4.3300	(1,075.60)	0.00	0.1381	(0.3210)	0.0000	1	(0.1829)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(3,266)	0.2964	(1,034.74)	(968.05)	0.0000	4.3300	(1,075.60)	0.00	0.1245	(0.2892)	0.0000	1	(0.1648)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(3,040)	0.2964	(963.14)	(901.07)	0.0000	4.3300	(1,075.60)	0.00	0.1158	(0.2692)	0.0000	1	(0.1534)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(3,560)	0.2964	(1,127.89)	(1,055.19)	0.0000	4.3300	(1,075.60)	0.00	0.1357	(0.3153)	0.0000	1	(0.1796)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(8,668)	0.2964	(2,746.22)	(2,569.22)	0.0000	4.3300	(1,075.60)	0.00	0.3303	(0.7676)	0.0000	1	(0.4373)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(6,432)	0.2964	(2,037.81)	(1,906.46)	0.0000	4.3300	(1,075.60)	0.00	0.2451	(0.5696)	0.0000	1	(0.3245)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(742)	0.2964	(235.08)	(219.93)	0.0000	4.3300	(1,075.60)	0.00	0.0283	(0.0657)	0.0000	1	(0.0374)	02/07/2025
688538.SH	01/15/2025	SDB3260760825	0	(1,000)	0.2964	(316.82)	(296.40)	0.0000	4.3300	(1,075.60)	0.00	0.0381	(0.0886)	0.0000	1	(0.0505)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(9,280)	0.3061	(2,824.59)	(2,840.56)	0.0000	4.3300	(875.12)	0.00	0.3397	(0.6905)	0.0000	1	(0.3508)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(8,020)	0.3061	(2,448.11)	(2,454.88)	0.0000	4.3300	(875.12)	0.00	0.2945	(0.5968)	0.0000	1	(0.3023)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(209)	0.3061	(66.22)	(63.97)	0.0000	4.3300	(875.12)	0.00	0.0080	(0.0156)	0.0000	1	(0.0076)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(3,625)	0.3061	(1,148.48)	(1,109.59)	0.0000	4.3300	(875.12)	0.00	0.1381	(0.2697)	0.0000	1	(0.1316)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(3,266)	0.3061	(1,034.74)	(999.71)	0.0000	4.3300	(875.12)	0.00	0.1245	(0.2430)	0.0000	1	(0.1186)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(3,040)	0.3061	(963.14)	(930.53)	0.0000	4.3300	(875.12)	0.00	0.1158	(0.2262)	0.0000	1	(0.1104)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(3,560)	0.3061	(1,127.89)	(1,089.70)	0.0000	4.3300	(875.12)	0.00	0.1357	(0.2649)	0.0000	1	(0.1292)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(8,668)	0.3061	(2,746.22)	(2,653.23)	0.0000	4.3300	(875.12)	0.00	0.3303	(0.6450)	0.0000	1	(0.3147)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(6,432)	0.3061	(2,037.81)	(1,968.80)	0.0000	4.3300	(875.12)	0.00	0.2451	(0.4786)	0.0000	1	(0.2335)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(742)	0.3061	(235.08)	(227.12)	0.0000	4.3300	(875.12)	0.00	0.0283	(0.0552)	0.0000	1	(0.0269)	02/07/2025
688538.SH	01/14/2025	SDB3260760825	0	(1,000)	0.3061	(316.82)	(306.10)	0.0000	4.3300	(875.12)	0.00	0.0381	(0.0744)	0.0000	1	(0.0363)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(209)	0.3021	(66.22)	(63.15)	0.0000	4.3300	(733.58)	0.00	0.0080	(0.0129)	0.0000	1	(0.0049)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(3,625)	0.3021	(1,148.48)	(1,095.29)	0.0000	4.3300	(733.58)	0.00	0.1381	(0.2232)	0.0000	1	(0.0851)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(3,266)	0.3021	(1,034.74)	(986.82)	0.0000	4.3300	(733.58)	0.00	0.1245	(0.2011)	0.0000	1	(0.0766)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(3,040)	0.3021	(963.14)	(918.53)	0.0000	4.3300	(733.58)	0.00	0.1158	(0.1872)	0.0000	1	(0.0713)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(3,560)	0.3021	(1,127.89)	(1,075.65)	0.0000	4.3300	(733.58)	0.00	0.1357	(0.2192)	0.0000	1	(0.0835)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(8,668)	0.3021	(2,746.22)	(2,619.02)	0.0000	4.3300	(733.58)	0.00	0.3303	(0.5337)	0.0000	1	(0.2034)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(6,432)	0.3021	(2,037.81)	(1,943.42)	0.0000	4.3300	(733.58)	0.00	0.2451	(0.3960)	0.0000	1	(0.1509)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(742)	0.3021	(235.08)	(224.19)	0.0000	4.3300	(733.58)	0.00	0.0283	(0.0457)	0.0000	1	(0.0174)	02/07/2025
688538.SH	01/13/2025	SDB3260760825	0	(1,000)	0.3021	(316.82)	(302.15)	0.0000	4.3300	(733.58)	0.00	0.0381	(0.0616)	0.0000	1	(0.0235)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(209)	0.3067	(66.22)	(64.10)	0.0000	4.3300	(733.58)	0.00	0.0239	(0.0392)	0.0000	3	(0.0153)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(3,625)	0.3067	(1,148.48)	(1,111.75)	0.0000	4.3300	(733.58)	0.00	0.4144	(0.6796)	0.0000	3	(0.2652)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(3,266)	0.3067	(1,034.74)	(1,001.65)	0.0000	4.3300	(733.58)	0.00	0.3734	(0.6123)	0.0000	3	(0.2390)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(3,040)	0.3067	(963.14)	(932.34)	0.0000	4.3300	(733.58)	0.00	0.3475	(0.5700)	0.0000	3	(0.2224)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(3,560)	0.3067	(1,127.89)	(1,091.82)	0.0000	4.3300	(733.58)	0.00	0.4070	(0.6674)	0.0000	3	(0.2605)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(8,668)	0.3067	(2,746.22)	(2,658.39)	0.0000	4.3300	(733.58)	0.00	0.9909	(1.6251)	0.0000	3	(0.6342)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(6,432)	0.3067	(2,037.81)	(1,972.63)	0.0000	4.3300	(733.58)	0.00	0.7353	(1.2059)	0.0000	3	(0.4706)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(742)	0.3067	(235.08)	(227.56)	0.0000	4.3300	(733.58)	0.00	0.0848	(0.1391)	0.0000	3	(0.0543)	02/07/2025
688538.SH	01/10/2025	SDB3260760825	0	(1,000)	0.3067	(316.82)	(306.69)	0.0000	4.3300	(733.58)	0.00	0.1143	(0.1875)	0.0000	3	(0.0732)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(209)	0.3031	(66.22)	(63.35)	0.0000	4.3300	(733.58)	0.00	0.0080	(0.0129)	0.0000	1	(0.0049)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(3,625)	0.3031	(1,148.48)	(1,098.78)	0.0000	4.3300	(733.58)	0.00	0.1381	(0.2239)	0.0000	1	(0.0858)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688538.SH	01/09/2025	SDB3260760825	0	(3,266)	0.3031	(1,034.74)	(989.97)	0.0000	4.3300	(733.58)	0.00	0.1245	(0.2017)	0.0000	1	(0.0773)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(3,040)	0.3031	(963.14)	(921.46)	0.0000	4.3300	(733.58)	0.00	0.1158	(0.1878)	0.0000	1	(0.0719)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(3,560)	0.3031	(1,127.89)	(1,079.08)	0.0000	4.3300	(733.58)	0.00	0.1357	(0.2199)	0.0000	1	(0.0842)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(8,668)	0.3031	(2,746.22)	(2,627.38)	0.0000	4.3300	(733.58)	0.00	0.3303	(0.5354)	0.0000	1	(0.2051)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(6,432)	0.3031	(2,037.81)	(1,949.62)	0.0000	4.3300	(733.58)	0.00	0.2451	(0.3973)	0.3000	1	(0.1522)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(742)	0.3031	(235.08)	(224.91)	0.0000	4.3300	(733.58)	0.00	0.0283	(0.0458)	0.0000	1	(0.0176)	02/07/2025
688538.SH	01/09/2025	SDB3260760825	0	(1,000)	0.3031	(316.82)	(303.11)	0.0000	4.3300	(733.58)	0.00	0.0381	(0.0618)	0.0000	1	(0.0237)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(209)	0.3053	(66.22)	(63.82)	0.0000	4.3300	(733.58)	0.00	0.0080	(0.0130)	0.0000	1	(0.0050)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(3,625)	0.3053	(1,148.48)	(1,106.88)	0.0000	4.3300	(733.58)	0.00	0.1381	(0.2256)	0.0000	1	(0.0874)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(3,266)	0.3053	(1,034.74)	(997.26)	0.0000	4.3300	(733.58)	0.00	0.1245	(0.2032)	0.3000	1	(0.0788)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(3,040)	0.3053	(963.14)	(928.25)	0.0000	4.3300	(733.58)	0.00	0.1158	(0.1892)	0.0000	1	(0.0733)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(3,560)	0.3053	(1,127.89)	(1,087.03)	0.0000	4.3300	(733.58)	0.00	0.1357	(0.2215)	0.3000	1	(0.0858)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(8,668)	0.3053	(2,746.22)	(2,646.74)	0.0000	4.3300	(733.58)	0.00	0.3303	(0.5393)	0.0000	1	(0.2090)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(6,432)	0.3053	(2,037.81)	(1,963.99)	0.0000	4.3300	(733.58)	0.00	0.2451	(0.4002)	0.0000	1	(0.1551)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(742)	0.3053	(235.08)	(226.57)	0.0000	4.3300	(733.58)	0.00	0.0283	(0.0462)	0.0000	1	(0.0179)	02/07/2025
688538.SH	01/08/2025	SDB3260760825	0	(1,000)	0.3053	(316.82)	(305.35)	0.0000	4.3300	(733.58)	0.00	0.0381	(0.0622)	0.0000	1	(0.0241)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(209)	0.3088	(66.22)	(64.54)	0.0000	4.3300	(733.58)	0.00	0.0080	(0.0132)	0.3000	1	(0.0052)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(3,625)	0.3088	(1,148.48)	(1,119.46)	0.0000	4.3300	(733.58)	0.00	0.1381	(0.2281)	0.0000	1	(0.0900)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(3,266)	0.3088	(1,034.74)	(1,008.60)	0.0000	4.3300	(733.58)	0.00	0.1245	(0.2055)	0.0000	1	(0.0811)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(3,040)	0.3088	(963.14)	(938.80)	0.0000	4.3300	(733.58)	0.00	0.1158	(0.1913)	0.0000	1	(0.0755)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(3,560)	0.3088	(1,127.89)	(1,099.39)	0.0000	4.3300	(733.58)	0.00	0.1357	(0.2240)	0.0000	1	(0.0884)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(8,668)	0.3088	(2,746.22)	(2,676.83)	0.0000	4.3300	(733.58)	0.00	0.3303	(0.5455)	0.0000	1	(0.2152)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(6,432)	0.3088	(2,037.81)	(1,986.31)	0.0000	4.3300	(733.58)	0.00	0.2451	(0.4048)	0.0000	1	(0.1597)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(742)	0.3088	(235.08)	(229.14)	0.0000	4.3300	(733.58)	0.00	0.0283	(0.0467)	0.3000	1	(0.0184)	02/07/2025
688538.SH	01/07/2025	SDB3260760825	0	(1,000)	0.3088	(316.82)	(308.82)	0.0000	4.3300	(733.58)	0.00	0.0381	(0.0629)	0.0000	1	(0.0248)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(209)	0.3168	(66.22)	(66.22)	0.0000	4.3300	(733.58)	0.00	0.0080	(0.0135)	0.3000	1	(0.0055)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(3,625)	0.3168	(1,148.48)	(1,148.48)	0.0000	4.3300	(733.58)	0.00	0.1381	(0.2340)	0.0000	1	(0.0959)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(3,266)	0.3168	(1,034.74)	(1,034.74)	0.0000	4.3300	(733.58)	0.00	0.1245	(0.2109)	0.0000	1	(0.0864)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(3,040)	0.3168	(963.14)	(963.14)	0.0000	4.3300	(733.58)	0.00	0.1158	(0.1963)	0.0000	1	(0.0804)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(3,560)	0.3168	(1,127.89)	(1,127.89)	0.0000	4.3300	(733.58)	0.00	0.1357	(0.2298)	0.0000	1	(0.0942)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(8,668)	0.3168	(2,746.22)	(2,746.22)	0.0000	4.3300	(733.58)	0.00	0.3303	(0.5596)	0.0000	1	(0.2293)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(6,432)	0.3168	(2,037.81)	(2,037.81)	0.0000	4.3300	(733.58)	0.00	0.2451	(0.4152)	0.0000	1	(0.1701)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(742)	0.3168	(235.08)	(235.08)	0.0000	4.3300	(733.58)	0.00	0.0283	(0.0479)	0.3000	1	(0.0196)	02/07/2025
688538.SH	01/06/2025	SDB3260760825	0	(1,000)	0.3168	(316.82)	(316.82)	0.0000	4.3300	(733.58)	0.00	0.0381	(0.0646)	0.0000	1	(0.0265)	02/07/2025
TOTAL EVERDISPLAY OPTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												24.8605	(52.5629)	0.0000		(27.7024)	
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688050.SH	01/17/2025	SDB3265272426	0	(1,000)	13.2822	(13,214.50)	(13,282.24)	0.0000	4.3300	(768.18)	0.00	1.5894	(2.8342)	0.0000	1	(1.2448)	02/07/2025
688050.SH	01/17/2025	SDB3265272426	0	(1,000)	13.2822	(13,201.99)	(13,282.24)	0.0000	4.3300	(768.18)	0.00	1.5879	(2.8342)	0.0000	1	(1.2463)	02/07/2025
688050.SH	01/17/2025	SDB3265272426	0	(200)	13.2822	(2,636.83)	(2,656.45)	0.0000	4.3300	(768.18)	0.00	0.3172	(0.5668)	0.0000	1	(0.2497)	02/07/2025
688050.SH	01/16/2025	SDB3265272426	0	(1,000)	12.7919	(13,214.50)	(12,791.85)	0.0000	4.3300	(768.18)	0.00	1.5894	(2.7296)	0.0000	1	(1.1402)	02/07/2025
688050.SH	01/16/2025	SDB3265272426	0	(1,000)	12.7919	(13,201.99)	(12,791.85)	0.0000	4.3300	(768.18)	0.00	1.5879	(2.7296)	0.0000	1	(1.1417)	02/07/2025
688050.SH	01/16/2025	SDB3265272426	0	(200)	12.7919	(2,636.83)	(2,558.37)	0.0000	4.3300	(768.18)	0.00	0.3172	(0.5459)	0.0000	1	(0.2288)	02/07/2025
688050.SH	01/15/2025	SDB3265272426	0	(1,000)	12.9819	(13,214.50)	(12,981.91)	0.0000	4.3300	(768.18)	0.00	1.5894	(2.7701)	0.0000	1	(1.1807)	02/07/2025
688050.SH	01/15/2025	SDB3265272426	0	(1,000)	12.9819	(13,201.99)	(12,981.91)	0.0000	4.3300	(768.18)	0.00	1.5879	(2.7701)	0.3000	1	(1.1822)	02/07/2025
688050.SH	01/15/2025	SDB3265272426	0	(200)	12.9819	(2,636.83)	(2,596.38)	0.0000	4.3300	(768.18)	0.00	0.3172	(0.5540)	0.0000	1	(0.2369)	02/07/2025
688050.SH	01/14/2025	SDB3265272426	0	(1,000)	13.1811	(13,214.50)	(13,181.15)	0.0000	4.3300	(768.18)	0.00	1.5894	(2.8126)	0.0000	1	(1.2232)	02/07/2025
688050.SH	01/14/2025	SDB3265272426	0	(1,000)	13.1811	(13,201.99)	(13,181.15)	0.0000	4.3300	(768.18)	0.00	1.5879	(2.8126)	0.0000	1	(1.2247)	02/07/2025
688050.SH	01/14/2025	SDB3265272426	0	(200)	13.1811	(2,636.83)	(2,636.23)	0.0000	4.3300	(768.18)	0.00	0.3172	(0.5625)	0.0000	1	(0.2454)	02/07/2025
688050.SH	01/13/2025	SDB3265272426	0	(1,000)	13.4238	(13,201.99)	(13,423.80)	0.0000	4.3300	(700.00)	0.00	1.5879	(2.6102)	0.3000	1	(1.0223)	02/07/2025
688050.SH	01/13/2025	SDB3265272426	0	(200)	13.4238	(2,636.83)	(2,684.76)	0.0000	4.3300	(700.00)	0.00	0.3172	(0.5220)	0.0000	1	(0.2049)	02/07/2025
688050.SH	01/10/2025	SDB3265272426	0	(1,000)	13.2020	(13,201.99)	(13,201.99)	0.0000	4.3300	(700.00)	0.00	4.7637	(7.7012)	0.0000	3	(2.9374)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688050.SH	01/10/2025	SDB3265272426	0	(200)	13.1841	(2,636.83)	(2,636.83)	0.0000	4.3300	(700.00)	0.00	0.9515	(1.5381)	0.0000	3	(0.5867)	02/07/2025
TOTAL EYEBRIGHT MEDICAL TECHNOLOGY (BEIJING) CO., LTD. CMN CLASS A SERIES NORTHBOUND												21.5981	(36.8940)	0.0000		(15.2959)	
EZCONN CORP CMN																	
6442.TW	01/17/2025	SDB3260188354	0	(1,000)	17.2440	(19,817.07)	(17,243.99)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6043)	0.0000	1	(3.2207)	02/04/2025
6442.TW	01/17/2025	SDB3260188354	0	(2,000)	17.2440	(39,634.15)	(34,487.97)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.2086)	0.0000	1	(6.4415)	02/04/2025
6442.TW	01/17/2025	SDB3260188354	0	(1,000)	17.2440	(19,817.07)	(17,243.99)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6043)	0.0000	1	(3.2207)	02/04/2025
6442.TW	01/17/2025	SDB3260188354	0	(1,000)	17.2440	(19,817.07)	(17,243.99)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6043)	0.0000	1	(3.2207)	02/04/2025
6442.TW	01/16/2025	SDB3260188354	0	(1,000)	16.9251	(19,817.07)	(16,925.08)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.5006)	0.0000	1	(3.1171)	02/04/2025
6442.TW	01/16/2025	SDB3260188354	0	(2,000)	16.9251	(39,634.15)	(33,850.15)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.0013)	0.0000	1	(6.2342)	02/04/2025
6442.TW	01/16/2025	SDB3260188354	0	(1,000)	16.9251	(19,817.07)	(16,925.08)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.5006)	0.0000	1	(3.1171)	02/04/2025
6442.TW	01/16/2025	SDB3260188354	0	(1,000)	16.9251	(19,817.07)	(16,925.08)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.5006)	0.0000	1	(3.1171)	02/04/2025
6442.TW	01/15/2025	SDB3260188354	0	(1,000)	16.4880	(19,817.07)	(16,488.00)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.3586)	0.0000	1	(2.9750)	02/04/2025
6442.TW	01/15/2025	SDB3260188354	0	(2,000)	16.4880	(39,634.15)	(32,975.99)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(10.7172)	0.0000	1	(5.9501)	02/04/2025
6442.TW	01/15/2025	SDB3260188354	0	(1,000)	16.4880	(19,817.07)	(16,488.00)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.3586)	0.0000	1	(2.9750)	02/04/2025
6442.TW	01/15/2025	SDB3260188354	0	(1,000)	16.4880	(19,817.07)	(16,488.00)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.3586)	0.0000	1	(2.9750)	02/04/2025
6442.TW	01/14/2025	SDB3260188354	0	(1,000)	18.3854	(19,817.07)	(18,385.37)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9752)	0.0000	1	(3.5917)	02/04/2025
6442.TW	01/14/2025	SDB3260188354	0	(2,000)	18.3854	(39,634.15)	(36,770.73)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.9505)	0.0000	1	(7.1834)	02/04/2025
6442.TW	01/14/2025	SDB3260188354	0	(1,000)	18.3854	(19,817.07)	(18,385.37)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9752)	0.0000	1	(3.5917)	02/04/2025
6442.TW	01/14/2025	SDB3260188354	0	(1,000)	18.3854	(19,817.07)	(18,385.37)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9752)	0.0000	1	(3.5917)	02/04/2025
6442.TW	01/13/2025	SDB3260188354	0	(1,000)	17.7579	(19,817.07)	(17,757.95)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.7713)	0.0000	1	(3.3878)	02/04/2025
6442.TW	01/13/2025	SDB3260188354	0	(2,000)	17.7579	(39,634.15)	(35,515.89)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.5427)	0.0000	1	(6.7756)	02/04/2025
6442.TW	01/13/2025	SDB3260188354	0	(1,000)	17.7579	(19,817.07)	(17,757.95)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.7713)	0.0000	1	(3.3878)	02/04/2025
6442.TW	01/13/2025	SDB3260188354	0	(1,000)	17.7579	(19,817.07)	(17,757.95)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.7713)	0.0000	1	(3.3878)	02/04/2025
6442.TW	01/10/2025	SDB3260188354	0	(1,000)	18.7376	(19,817.07)	(18,737.64)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(18.2692)	0.0000	3	(11.1185)	02/04/2025
6442.TW	01/10/2025	SDB3260188354	0	(2,000)	18.7376	(39,634.15)	(37,475.29)	0.0000	4.3300	(1,170.00)	0.00	14.3013	(36.5384)	0.0000	3	(22.2371)	02/04/2025
6442.TW	01/10/2025	SDB3260188354	0	(1,000)	18.7376	(19,817.07)	(18,737.64)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(18.2692)	0.0000	3	(11.1185)	02/04/2025
6442.TW	01/10/2025	SDB3260188354	0	(1,000)	18.7376	(19,817.07)	(18,737.64)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(18.2692)	0.0000	3	(11.1185)	02/04/2025
6442.TW	01/09/2025	SDB3260188354	0	(1,000)	18.0106	(19,817.07)	(18,010.58)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.8534)	0.0000	1	(3.4699)	02/04/2025
6442.TW	01/09/2025	SDB3260188354	0	(2,000)	18.0106	(39,634.15)	(36,021.16)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.7069)	0.0000	1	(6.9398)	02/04/2025
6442.TW	01/09/2025	SDB3260188354	0	(1,000)	18.0106	(19,817.07)	(18,010.58)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.8534)	0.0000	1	(3.4699)	02/04/2025
6442.TW	01/09/2025	SDB3260188354	0	(1,000)	18.0106	(19,817.07)	(18,010.58)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.8534)	0.0000	1	(3.4699)	02/04/2025
6442.TW	01/08/2025	SDB3260188354	0	(1,000)	17.3675	(19,817.07)	(17,367.54)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6445)	0.0000	1	(3.2609)	02/04/2025
6442.TW	01/08/2025	SDB3260188354	0	(2,000)	17.3675	(39,634.15)	(34,735.08)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.2889)	0.0000	1	(6.5218)	02/04/2025
6442.TW	01/08/2025	SDB3260188354	0	(1,000)	17.3675	(19,817.07)	(17,367.54)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6445)	0.0000	1	(3.2609)	02/04/2025
6442.TW	01/08/2025	SDB3260188354	0	(1,000)	17.3675	(19,817.07)	(17,367.54)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6445)	0.0000	1	(3.2609)	02/04/2025
6442.TW	01/07/2025	SDB3260188354	0	(1,000)	17.2989	(19,817.07)	(17,298.94)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6222)	0.0000	1	(3.2386)	02/04/2025
6442.TW	01/07/2025	SDB3260188354	0	(2,000)	17.2989	(39,634.15)	(34,597.88)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.2443)	0.0000	1	(6.4772)	02/04/2025
6442.TW	01/07/2025	SDB3260188354	0	(1,000)	17.2989	(19,817.07)	(17,298.94)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6222)	0.0000	1	(3.2386)	02/04/2025
6442.TW	01/07/2025	SDB3260188354	0	(1,000)	17.2989	(19,817.07)	(17,298.94)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.6222)	0.0000	1	(3.2386)	02/04/2025
6442.TW	01/06/2025	SDB3260188354	0	(1,000)	18.2383	(19,817.07)	(18,238.28)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9274)	0.0000	1	(3.5439)	02/04/2025
6442.TW	01/06/2025	SDB3260188354	0	(2,000)	18.2383	(39,634.15)	(36,476.57)	0.0000	4.3300	(1,170.00)	0.00	4.7671	(11.8549)	0.0000	1	(7.0878)	02/04/2025
6442.TW	01/06/2025	SDB3260188354	0	(1,000)	18.2383	(19,817.07)	(18,238.28)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9274)	0.0000	1	(3.5439)	02/04/2025
6442.TW	01/06/2025	SDB3260188354	0	(1,000)	18.2383	(19,817.07)	(18,238.28)	0.0000	4.3300	(1,170.00)	0.00	2.3836	(5.9274)	0.0000	1	(3.5439)	02/04/2025
6442.TW	01/03/2025	SDB3260188354	0	(1,000)	19.8171	(19,817.07)	(19,817.07)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(19.3216)	0.0000	3	(12.1710)	02/04/2025
6442.TW	01/03/2025	SDB3260188354	0	(2,000)	19.8171	(39,634.15)	(39,634.15)	0.0000	4.3300	(1,170.00)	0.00	14.3013	(38.6433)	0.0000	3	(24.3420)	02/04/2025
6442.TW	01/03/2025	SDB3260188354	0	(1,000)	19.8171	(19,817.07)	(19,817.07)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(19.3216)	0.0000	3	(12.1710)	02/04/2025
6442.TW	01/03/2025	SDB3260188354	0	(1,000)	19.8171	(19,817.07)	(19,817.07)	0.0000	4.3300	(1,170.00)	0.00	7.1507	(19.3216)	0.0000	3	(12.1710)	02/04/2025
TOTAL EZCONN CORP CMN												178.7665	(444.2423)	0.0000		(265.4758)	
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688567.SH	01/16/2025	SDB3260122926	0	(1,302)	1.4482	(1,969.56)	(1,885.57)	0.0000	4.3300	(763.22)	0.00	0.2369	(0.3997)	0.0000	1	(0.1629)	02/07/2025
688567.SH	01/16/2025	SDB3260122926	0	(2,498)	1.4482	(3,795.34)	(3,617.63)	0.0000	4.3300	(763.22)	0.00	0.4565	(0.7670)	0.0000	1	(0.3105)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688567.SH	01/16/2025	SDB3260122926	0	(200)	1.4482	(338.09)	(289.64)	0.0000	4.3300	(763.22)	0.00	0.0407	(0.0614)	0.0000	1	(0.0207)	02/07/2025
688567.SH	01/16/2025	SDB3260122926	0	(600)	1.4482	(980.72)	(868.93)	0.0000	4.3300	(763.22)	0.00	0.1180	(0.1842)	0.0000	1	(0.0663)	02/07/2025
688567.SH	01/16/2025	SDB3260122926	0	(6,982)	1.4482	(11,060.29)	(10,111.41)	0.0000	4.3300	(763.22)	0.00	1.3303	(2.1437)	0.0000	1	(0.8134)	02/07/2025
688567.SH	01/16/2025	SDB3260122926	0	(2,859)	1.4482	(4,528.98)	(4,140.44)	0.0000	4.3300	(763.22)	0.00	0.5447	(0.8778)	0.0000	1	(0.3331)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(1,302)	1.4725	(1,969.56)	(1,917.19)	0.0000	4.3300	(763.22)	0.00	0.2369	(0.4065)	0.0000	1	(0.1696)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(2,498)	1.4725	(3,795.34)	(3,678.30)	0.0000	4.3300	(763.22)	0.00	0.4565	(0.7798)	0.0000	1	(0.3233)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(200)	1.4725	(338.09)	(294.50)	0.0000	4.3300	(763.22)	0.00	0.0407	(0.0624)	0.0000	1	(0.0218)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(600)	1.4725	(980.72)	(883.50)	0.0000	4.3300	(763.22)	0.00	0.1180	(0.1873)	0.0000	1	(0.0693)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(6,982)	1.4725	(11,060.29)	(10,280.98)	0.0000	4.3300	(763.22)	0.00	1.3303	(2.1796)	0.0000	1	(0.8493)	02/07/2025
688567.SH	01/15/2025	SDB3260122926	0	(2,859)	1.4725	(4,528.98)	(4,209.87)	0.0000	4.3300	(763.22)	0.00	0.5447	(0.8925)	0.0000	1	(0.3478)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(1,302)	1.5223	(1,969.56)	(1,982.05)	0.0000	4.3300	(763.22)	0.00	0.2369	(0.4202)	0.0000	1	(0.1833)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(2,498)	1.5223	(3,795.34)	(3,802.74)	0.0000	4.3300	(763.22)	0.00	0.4565	(0.8062)	0.0000	1	(0.3497)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(200)	1.5223	(338.09)	(304.46)	0.0000	4.3300	(763.22)	0.00	0.0407	(0.0645)	0.0000	1	(0.0239)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(600)	1.5223	(980.72)	(913.39)	0.0000	4.3300	(763.22)	0.00	0.1180	(0.1936)	0.0000	1	(0.0757)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(6,982)	1.5223	(11,060.29)	(10,628.80)	0.0000	4.3300	(763.22)	0.00	1.3303	(2.2534)	0.0000	1	(0.9230)	02/07/2025
688567.SH	01/14/2025	SDB3260122926	0	(2,859)	1.5223	(4,528.98)	(4,352.30)	0.0000	4.3300	(763.22)	0.00	0.5447	(0.9227)	0.0000	1	(0.3780)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(1,302)	1.5502	(1,969.56)	(2,018.37)	0.0000	4.3300	(763.22)	0.00	0.2369	(0.4279)	0.0000	1	(0.1910)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(2,498)	1.5502	(3,795.34)	(3,872.42)	0.0000	4.3300	(763.22)	0.00	0.4565	(0.8210)	0.0000	1	(0.3645)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(200)	1.5502	(338.09)	(310.04)	0.0000	4.3300	(763.22)	0.00	0.0407	(0.0657)	0.0000	1	(0.0251)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(600)	1.5502	(980.72)	(930.12)	0.0000	4.3300	(763.22)	0.00	0.1180	(0.1972)	0.0000	1	(0.0792)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(6,982)	1.5502	(11,060.29)	(10,823.55)	0.0000	4.3300	(763.22)	0.00	1.3303	(2.2946)	0.0000	1	(0.9643)	02/07/2025
688567.SH	01/13/2025	SDB3260122926	0	(2,859)	1.5502	(4,528.98)	(4,432.04)	0.0000	4.3300	(763.22)	0.00	0.5447	(0.9396)	0.0000	1	(0.3949)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(1,302)	1.5239	(1,969.56)	(1,984.13)	0.0000	4.3300	(1,174.45)	0.00	0.7107	(1.9419)	0.0000	3	(1.2312)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(2,498)	1.5239	(3,795.34)	(3,806.72)	0.0000	4.3300	(1,174.45)	0.00	1.3695	(3.7257)	0.0000	3	(2.3562)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(200)	1.5239	(338.09)	(304.78)	0.0000	4.3300	(1,174.45)	0.00	0.1220	(0.2983)	0.0000	3	(0.1763)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(600)	1.5239	(980.72)	(914.34)	0.0000	4.3300	(1,174.45)	0.00	0.3539	(0.8949)	0.0000	3	(0.5410)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(6,982)	1.5239	(11,060.29)	(10,639.93)	0.0000	4.3300	(1,174.45)	0.00	3.9909	(10.4134)	0.0000	3	(6.4225)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(9,818)	1.5239	(15,552.84)	(14,961.73)	0.0000	4.3300	(1,174.45)	0.00	5.6120	(14.6432)	0.0000	3	(9.0312)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(5,900)	1.5239	(9,346.28)	(8,991.06)	0.0000	4.3300	(1,174.45)	0.00	3.3724	(8.7996)	0.0000	3	(5.4272)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(588)	1.5239	(931.46)	(896.06)	0.0000	4.3300	(1,174.45)	0.00	0.3361	(0.8770)	0.0000	3	(0.5409)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(6,912)	1.5239	(10,949.40)	(10,533.25)	0.0000	4.3300	(1,174.45)	0.00	3.9509	(10.3090)	0.0000	3	(6.3581)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(70)	1.5239	(110.89)	(106.67)	0.0000	4.3300	(1,174.45)	0.00	0.0400	(0.1044)	0.0000	3	(0.0644)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(368)	1.5239	(582.95)	(560.80)	0.0000	4.3300	(1,174.45)	0.00	0.2103	(0.5489)	0.0000	3	(0.3385)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(587)	1.5239	(929.88)	(894.53)	0.0000	4.3300	(1,174.45)	0.00	0.3355	(0.8755)	0.0000	3	(0.5400)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(1,400)	1.5239	(2,217.76)	(2,133.47)	0.0000	4.3300	(1,174.45)	0.00	0.8002	(2.0881)	0.0000	3	(1.2878)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(2,131)	1.5239	(3,375.75)	(3,247.45)	0.0000	4.3300	(1,174.45)	0.00	1.2181	(3.1783)	0.0000	3	(1.9602)	02/07/2025
688567.SH	01/10/2025	SDB3260122926	0	(5,169)	1.5239	(8,188.29)	(7,877.08)	0.0000	4.3300	(1,174.45)	0.00	2.9546	(7.7094)	0.0000	3	(4.7548)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(200)	1.6080	(338.09)	(321.60)	0.0000	4.3300	(1,155.74)	0.00	0.0407	(0.1032)	0.0000	1	(0.0626)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(600)	1.6080	(980.72)	(964.80)	0.0000	4.3300	(1,155.74)	0.00	0.1180	(0.3097)	0.0000	1	(0.1918)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(6,982)	1.6080	(11,060.29)	(11,227.00)	0.0000	4.3300	(1,155.74)	0.00	1.3303	(3.6043)	0.0000	1	(2.2740)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(9,818)	1.6080	(15,552.84)	(15,787.27)	0.0000	4.3300	(1,155.74)	0.00	1.8707	(5.0683)	0.0000	1	(3.1977)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(5,900)	1.6080	(9,346.28)	(9,487.15)	0.0000	4.3300	(1,155.74)	0.00	1.1241	(3.0457)	0.0000	1	(1.9216)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(588)	1.6080	(931.46)	(945.50)	0.0000	4.3300	(1,155.74)	0.00	0.1120	(0.3035)	0.0000	1	(0.1915)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(6,912)	1.6080	(10,949.40)	(11,114.44)	0.0000	4.3300	(1,155.74)	0.00	1.3170	(3.5682)	0.0000	1	(2.2512)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(70)	1.6080	(110.89)	(112.56)	0.0000	4.3300	(1,155.74)	0.00	0.0133	(0.0361)	0.0000	1	(0.0228)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(368)	1.6080	(582.95)	(591.74)	0.0000	4.3300	(1,155.74)	0.00	0.0701	(0.1900)	0.0000	1	(0.1199)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(587)	1.6080	(929.88)	(943.89)	0.0000	4.3300	(1,155.74)	0.00	0.1118	(0.3030)	0.0000	1	(0.1912)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(1,400)	1.6080	(2,217.76)	(2,251.19)	0.0000	4.3300	(1,155.74)	0.00	0.2667	(0.7227)	0.0000	1	(0.4560)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(2,131)	1.6080	(3,375.75)	(3,426.63)	0.0000	4.3300	(1,155.74)	0.00	0.4060	(1.1001)	0.0000	1	(0.6941)	02/07/2025
688567.SH	01/09/2025	SDB3260122926	0	(5,169)	1.6080	(8,188.29)	(8,311.71)	0.0000	4.3300	(1,155.74)	0.00	0.9849	(2.6684)	0.0000	1	(1.6835)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(6,982)	1.5813	(11,060.29)	(11,040.32)	0.0000	4.3300	(1,153.35)	0.00	1.3303	(3.5370)	0.0000	1	(2.2067)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(9,818)	1.5813	(15,552.84)	(15,524.75)	0.0000	4.3300	(1,153.35)	0.00	1.8707	(4.9737)	0.0000	1	(3.1031)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(5,900)	1.5813	(9,346.28)	(9,329.40)	0.0000	4.3300	(1,153.35)	0.00	1.1241	(2.9889)	0.0000	1	(1.8648)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688567.SH	01/08/2025	SDB3260122926	0	(588)	1.5813	(931.46)	(929.78)	0.0000	4.3300	(1,153.35)	0.00	0.1120	(0.2979)	0.0000	1	(0.1858)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(6,912)	1.5813	(10,949.40)	(10,929.63)	0.0000	4.3300	(1,153.35)	0.00	1.3170	(3.5016)	0.0000	1	(2.1846)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(70)	1.5813	(110.89)	(110.69)	0.0000	4.3300	(1,153.35)	0.00	0.0133	(0.0355)	0.0000	1	(0.0221)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(368)	1.5813	(582.95)	(581.90)	0.0000	4.3300	(1,153.35)	0.00	0.0701	(0.1864)	0.0000	1	(0.1163)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(587)	1.5813	(929.88)	(928.20)	0.0000	4.3300	(1,153.35)	0.00	0.1118	(0.2974)	0.0000	1	(0.1855)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(1,400)	1.5813	(2,217.76)	(2,213.76)	0.0000	4.3300	(1,153.35)	0.00	0.2667	(0.7092)	0.0000	1	(0.4425)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(2,131)	1.5813	(3,375.75)	(3,369.65)	0.0000	4.3300	(1,153.35)	0.00	0.4060	(1.0796)	0.0000	1	(0.6735)	02/07/2025
688567.SH	01/08/2025	SDB3260122926	0	(5,169)	1.5813	(8,188.29)	(8,173.50)	0.0000	4.3300	(1,153.35)	0.00	0.9849	(2.6186)	0.0000	1	(1.6337)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(6,982)	1.5851	(11,060.29)	(11,067.01)	0.0000	4.3300	(1,153.35)	0.00	1.3303	(3.5456)	0.0000	1	(2.2153)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(9,818)	1.5851	(15,552.84)	(15,562.30)	0.0000	4.3300	(1,153.35)	0.00	1.8707	(4.9858)	0.0000	1	(3.1151)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(5,900)	1.5851	(9,346.28)	(9,351.96)	0.0000	4.3300	(1,153.35)	0.00	1.1241	(2.9961)	0.0000	1	(1.8720)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(588)	1.5851	(931.46)	(932.03)	0.0000	4.3300	(1,153.35)	0.00	0.1120	(0.2986)	0.0000	1	(0.1866)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(6,912)	1.5851	(10,949.40)	(10,956.06)	0.0000	4.3300	(1,153.35)	0.00	1.3170	(3.5100)	0.0000	1	(2.1931)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(70)	1.5851	(110.89)	(110.96)	0.0000	4.3300	(1,153.35)	0.00	0.0133	(0.0355)	0.0000	1	(0.0222)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(368)	1.5851	(582.95)	(583.31)	0.0000	4.3300	(1,153.35)	0.00	0.0701	(0.1869)	0.0000	1	(0.1168)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(587)	1.5851	(929.88)	(930.44)	0.0000	4.3300	(1,153.35)	0.00	0.1118	(0.2981)	0.0000	1	(0.1862)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(1,400)	1.5851	(2,217.76)	(2,219.11)	0.0000	4.3300	(1,153.35)	0.00	0.2667	(0.7109)	0.0000	1	(0.4442)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(5,169)	1.5851	(8,188.29)	(8,193.27)	0.0000	4.3300	(1,153.35)	0.00	0.4060	(1.0822)	0.0000	1	(0.6761)	02/07/2025
688567.SH	01/07/2025	SDB3260122926	0	(2,131)	1.5851	(3,375.75)	(3,377.80)	0.0000	4.3300	(1,153.35)	0.00	0.9849	(2.6249)	0.0000	1	(1.6400)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(6,982)	1.5841	(11,060.29)	(11,060.29)	0.0000	4.3300	(1,153.35)	0.00	1.3303	(3.5434)	0.0000	1	(2.2131)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(9,818)	1.5841	(15,552.84)	(15,552.84)	0.0000	4.3300	(1,153.35)	0.00	1.8707	(4.9827)	0.0000	1	(3.1121)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(5,900)	1.5841	(9,346.28)	(9,346.28)	0.0000	4.3300	(1,153.35)	0.00	1.1241	(2.9943)	0.0000	1	(1.8702)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(588)	1.5841	(931.46)	(931.46)	0.0000	4.3300	(1,153.35)	0.00	0.1120	(0.2984)	0.0000	1	(0.1864)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(6,912)	1.5841	(10,949.40)	(10,949.40)	0.0000	4.3300	(1,153.35)	0.00	1.3170	(3.5079)	0.0000	1	(2.1909)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(70)	1.5841	(110.89)	(110.89)	0.0000	4.3300	(1,153.35)	0.00	0.0133	(0.0355)	0.0000	1	(0.0222)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(368)	1.5841	(582.95)	(582.95)	0.0000	4.3300	(1,153.35)	0.00	0.0701	(0.1868)	0.0000	1	(0.1166)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(587)	1.5841	(929.88)	(929.88)	0.0000	4.3300	(1,153.35)	0.00	0.1118	(0.2979)	0.0000	1	(0.1861)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(1,400)	1.5841	(2,217.76)	(2,217.76)	0.0000	4.3300	(1,153.35)	0.00	0.2667	(0.7105)	0.0000	1	(0.4438)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(2,131)	1.5841	(3,375.75)	(3,375.75)	0.0000	4.3300	(1,153.35)	0.00	0.4060	(1.0815)	0.0000	1	(0.6755)	02/07/2025
688567.SH	01/06/2025	SDB3260122926	0	(5,169)	1.5841	(8,188.29)	(8,188.29)	0.0000	4.3300	(1,153.35)	0.00	0.9849	(2.6233)	0.0000	1	(1.6385)	02/07/2025
TOTAL FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND												66.8723	(166.5423)	0.0000		(99.6700)	
FIBER OPTIC COMMUNICATIONS, INC. CMN																	
3363.TWO	01/17/2025	SDB3261018870	0	(1,000)	8.9548	(7,575.05)	(8,954.77)	0.0000	4.3300	(875.00)	0.00	0.9111	(2.1765)	0.0000	1	(1.2654)	02/04/2025
3363.TWO	01/17/2025	SDB3261018870	0	(2,000)	8.9548	(15,091.46)	(17,909.54)	0.0000	4.3300	(875.00)	0.00	1.8152	(4.3530)	0.0000	1	(2.5378)	02/04/2025
3363.TWO	01/16/2025	SDB3261018870	0	(1,000)	8.1452	(7,575.05)	(8,145.19)	0.0000	4.3300	(875.00)	0.00	0.9111	(1.9797)	0.0000	1	(1.0686)	02/04/2025
3363.TWO	01/16/2025	SDB3261018870	0	(2,000)	8.1452	(15,091.46)	(16,290.39)	0.0000	4.3300	(875.00)	0.00	1.8152	(3.9595)	0.0000	1	(2.1443)	02/04/2025
3363.TWO	01/15/2025	SDB3261018870	0	(1,000)	8.3346	(7,575.05)	(8,334.59)	0.0000	4.3300	(875.00)	0.00	0.9111	(2.0258)	0.0000	1	(1.1147)	02/04/2025
3363.TWO	01/15/2025	SDB3261018870	0	(2,000)	8.3346	(15,091.46)	(16,669.18)	0.0000	4.3300	(875.00)	0.00	1.8152	(4.0515)	0.0000	1	(2.2364)	02/04/2025
3363.TWO	01/14/2025	SDB3261018870	0	(1,000)	9.2989	(7,575.05)	(9,298.87)	0.0000	4.3300	(875.00)	0.00	0.9111	(2.2601)	0.0000	1	(1.3490)	02/04/2025
3363.TWO	01/14/2025	SDB3261018870	0	(2,000)	9.2989	(15,091.46)	(18,597.74)	0.0000	4.3300	(875.00)	0.00	1.8152	(4.5203)	0.0000	1	(2.7051)	02/04/2025
3363.TWO	01/13/2025	SDB3261018870	0	(1,000)	9.0156	(7,575.05)	(9,015.57)	0.0000	4.3300	(875.00)	0.00	0.9111	(2.1913)	0.0000	1	(1.2802)	02/04/2025
3363.TWO	01/13/2025	SDB3261018870	0	(2,000)	9.0156	(15,091.46)	(18,031.14)	0.0000	4.3300	(875.00)	0.00	1.8152	(4.3826)	0.0000	1	(2.5674)	02/04/2025
3363.TWO	01/10/2025	SDB3261018870	0	(1,000)	9.3688	(7,575.05)	(9,368.82)	0.0000	4.3300	(875.00)	0.00	2.7333	(6.8314)	0.0000	3	(4.0981)	02/04/2025
3363.TWO	01/10/2025	SDB3261018870	0	(2,000)	9.3688	(15,091.46)	(18,737.64)	0.0000	4.3300	(875.00)	0.00	5.4455	(13.6629)	0.0000	3	(8.2174)	02/04/2025
3363.TWO	01/09/2025	SDB3261018870	0	(1,000)	9.0512	(7,575.05)	(9,051.16)	0.0000	4.3300	(875.00)	0.00	0.9111	(2.1999)	0.0000	1	(1.2888)	02/04/2025
3363.TWO	01/09/2025	SDB3261018870	0	(2,000)	9.0512	(15,091.46)	(18,102.31)	0.0000	4.3300	(875.00)	0.00	1.8152	(4.3999)	0.0000	1	(2.5847)	02/04/2025
3363.TWO	01/08/2025	SDB3261018870	0	(1,000)	8.1828	(7,575.05)	(8,182.78)	0.0000	4.3300	(875.00)	0.00	0.9111	(1.9889)	0.0000	1	(1.0778)	02/04/2025
3363.TWO	01/08/2025	SDB3261018870	0	(2,000)	8.1828	(15,091.46)	(16,365.57)	0.0000	4.3300	(875.00)	0.00	1.8152	(3.9777)	0.0000	1	(2.1626)	02/04/2025
3363.TWO	01/07/2025	SDB3261018870	0	(1,000)	7.5873	(7,575.05)	(7,587.25)	0.0000	4.3300	(875.00)	0.00	0.9111	(1.8441)	0.0000	1	(0.9330)	02/04/2025
3363.TWO	01/07/2025	SDB3261018870	0	(2,000)	7.5873	(15,091.46)	(15,174.51)	0.0000	4.3300	(875.00)	0.00	1.8152	(3.6882)	0.0000	1	(1.8731)	02/04/2025
3363.TWO	01/06/2025	SDB3261018870	0	(2,000)	7.5206	(15,091.46)	(15,041.26)	0.0000	4.3300	(850.00)	0.00	1.8152	(3.5514)	0.0000	1	(1.7362)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FIBER OPTIC COMMUNICATIONS, INC. CMN (Cont.)																	
3363.TWO	01/03/2025	SDB3261018870	0	(2,000)	7.5457	(15,091.46)	(15,091.46)	0.0000	4.3300	(850.00)	0.00	5.4455	(10.6898)	0.0000	3	(5.2443)	02/04/2025
TOTAL FIBER OPTIC COMMUNICATIONS, INC. CMN												37.2497	(84.7346)	0.0000		(47.4849)	
FIT HOLDING CO., LTD. CMN																	
3712.TW	01/17/2025	SDB3265670311	0	(1,000)	1.8061	(1,806.15)	(1,806.15)	0.0000	4.3300	(525.00)	0.00	0.2172	(0.2634)	0.0000	1	(0.0462)	02/04/2025
3712.TW	01/17/2025	SDB3265670311	0	(4,000)	1.7688	(7,075.13)	(7,075.13)	0.0000	4.3300	(525.00)	0.00	0.8510	(1.0318)	0.0000	1	(0.1808)	02/04/2025
TOTAL FIT HOLDING CO., LTD. CMN												1.0682	(1.2952)	0.0000		(0.2270)	
FITTECH CO., LTD. CMN																	
6706.TW	01/17/2025	SDB3263308418	0	(1,000)	3.0132	(3,927.34)	(3,013.16)	0.0000	4.3300	(1,025.76)	0.00	0.4724	(0.8585)	0.0000	1	(0.3862)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(5,000)	3.0132	(20,185.26)	(15,065.80)	0.0000	4.3300	(1,025.76)	0.00	2.4278	(4.2927)	0.0000	1	(1.8649)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(2,000)	3.0132	(8,144.17)	(6,026.32)	0.0000	4.3300	(1,025.76)	0.00	0.9796	(1.7171)	0.0000	1	(0.7375)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(2,000)	3.0132	(7,762.28)	(6,026.32)	0.0000	4.3300	(1,025.76)	0.00	0.9336	(1.7171)	0.0000	1	(0.7835)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(4,000)	3.0132	(15,157.72)	(12,052.64)	0.0000	4.3300	(1,025.76)	0.00	1.8231	(3.4342)	0.0000	1	(1.6111)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(3,000)	3.0132	(11,165.62)	(9,039.48)	0.0000	4.3300	(1,025.76)	0.00	1.3430	(2.5756)	0.0000	1	(1.2327)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(4,000)	3.0132	(15,165.25)	(12,052.64)	0.0000	4.3300	(1,025.76)	0.00	1.8240	(3.4342)	0.0000	1	(1.6101)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(4,000)	3.0132	(15,491.53)	(12,052.64)	0.0000	4.3300	(1,025.76)	0.00	1.8633	(3.4342)	0.0000	1	(1.5709)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(3,000)	3.0132	(11,478.66)	(9,039.48)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.5756)	0.0000	1	(1.1950)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(2,000)	3.0132	(7,652.44)	(6,026.32)	0.0000	4.3300	(1,025.76)	0.00	0.9204	(1.7171)	0.0000	1	(0.7967)	02/04/2025
6706.TW	01/17/2025	SDB3263308418	0	(3,000)	3.0132	(11,478.66)	(9,039.48)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.5756)	0.0000	1	(1.1950)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(1,000)	3.1281	(3,927.34)	(3,128.12)	0.0000	4.3300	(1,025.76)	0.00	0.4724	(0.8913)	0.0000	1	(0.4189)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(5,000)	3.1281	(20,185.26)	(15,640.59)	0.0000	4.3300	(1,025.76)	0.00	2.4278	(4.4565)	0.0000	1	(2.0287)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(2,000)	3.1281	(8,144.17)	(6,256.23)	0.0000	4.3300	(1,025.76)	0.00	0.9796	(1.7826)	0.0000	1	(0.8030)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(2,000)	3.1281	(7,762.28)	(6,256.23)	0.0000	4.3300	(1,025.76)	0.00	0.9336	(1.7826)	0.0000	1	(0.8490)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(4,000)	3.1281	(15,157.72)	(12,512.47)	0.0000	4.3300	(1,025.76)	0.00	1.8231	(3.5652)	0.0000	1	(1.7421)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(3,000)	3.1281	(11,165.62)	(9,384.35)	0.0000	4.3300	(1,025.76)	0.00	1.3430	(2.6739)	0.0000	1	(1.3309)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(4,000)	3.1281	(15,165.25)	(12,512.47)	0.0000	4.3300	(1,025.76)	0.00	1.8240	(3.5652)	0.0000	1	(1.7412)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(4,000)	3.1281	(15,491.53)	(12,512.47)	0.0000	4.3300	(1,025.76)	0.00	1.8633	(3.5652)	0.0000	1	(1.7019)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(3,000)	3.1281	(11,478.66)	(9,384.35)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.6739)	0.0000	1	(1.2933)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(2,000)	3.1281	(7,652.44)	(6,256.23)	0.0000	4.3300	(1,025.76)	0.00	0.9204	(1.7826)	0.0000	1	(0.8622)	02/04/2025
6706.TW	01/16/2025	SDB3263308418	0	(3,000)	3.1281	(11,478.66)	(9,384.35)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.6739)	0.0000	1	(1.2933)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(1,000)	3.2161	(3,927.34)	(3,216.07)	0.0000	4.3300	(1,025.76)	0.00	0.4724	(0.9164)	0.0000	1	(0.4440)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(5,000)	3.2161	(20,185.26)	(16,080.32)	0.0000	4.3300	(1,025.76)	0.00	2.4278	(4.5818)	0.0000	1	(2.1540)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(2,000)	3.2161	(8,144.17)	(6,432.13)	0.0000	4.3300	(1,025.76)	0.00	0.9796	(1.8327)	0.0000	1	(0.8532)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(2,000)	3.2161	(7,762.28)	(6,432.13)	0.0000	4.3300	(1,025.76)	0.00	0.9336	(1.8327)	0.0000	1	(0.8991)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(4,000)	3.2161	(15,157.72)	(12,864.26)	0.0000	4.3300	(1,025.76)	0.00	1.8231	(3.6654)	0.0000	1	(1.8423)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(3,000)	3.2161	(11,165.62)	(9,648.19)	0.0000	4.3300	(1,025.76)	0.00	1.3430	(2.7491)	0.0000	1	(1.4061)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(4,000)	3.2161	(15,165.25)	(12,864.26)	0.0000	4.3300	(1,025.76)	0.00	1.8240	(3.6654)	0.0000	1	(1.8414)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(4,000)	3.2161	(15,491.53)	(12,864.26)	0.0000	4.3300	(1,025.76)	0.00	1.8633	(3.6654)	0.0000	1	(1.8022)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(3,000)	3.2161	(11,478.66)	(9,648.19)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.7491)	0.0000	1	(1.3685)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(2,000)	3.2161	(7,652.44)	(6,432.13)	0.0000	4.3300	(1,025.76)	0.00	0.9204	(1.8327)	0.0000	1	(0.9123)	02/04/2025
6706.TW	01/15/2025	SDB3263308418	0	(3,000)	3.2161	(11,478.66)	(9,648.19)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.7491)	0.0000	1	(1.3685)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(1,000)	3.3524	(3,927.34)	(3,352.45)	0.0000	4.3300	(1,025.76)	0.00	0.4724	(0.9552)	0.0000	1	(0.4829)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(5,000)	3.3524	(20,185.26)	(16,762.24)	0.0000	4.3300	(1,025.76)	0.00	2.4278	(4.7761)	0.0000	1	(2.3483)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(2,000)	3.3524	(8,144.17)	(6,704.89)	0.0000	4.3300	(1,025.76)	0.00	0.9796	(1.9104)	0.0000	1	(0.9309)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(2,000)	3.3524	(7,762.28)	(6,704.89)	0.0000	4.3300	(1,025.76)	0.00	0.9336	(1.9104)	0.0000	1	(0.9768)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(4,000)	3.3524	(15,157.72)	(13,409.79)	0.0000	4.3300	(1,025.76)	0.00	1.8231	(3.8209)	0.0000	1	(1.9977)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(3,000)	3.3524	(11,165.62)	(10,057.34)	0.0000	4.3300	(1,025.76)	0.00	1.3430	(2.8657)	0.0000	1	(1.5227)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(4,000)	3.3524	(15,165.25)	(13,409.79)	0.0000	4.3300	(1,025.76)	0.00	1.8240	(3.8209)	0.0000	1	(1.9968)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(4,000)	3.3524	(15,491.53)	(13,409.79)	0.0000	4.3300	(1,025.76)	0.00	1.8633	(3.8209)	0.0000	1	(1.9576)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(3,000)	3.3524	(11,478.66)	(10,057.34)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.8657)	0.0000	1	(1.4850)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(2,000)	3.3524	(7,652.44)	(6,704.89)	0.0000	4.3300	(1,025.76)	0.00	0.9204	(1.9104)	0.0000	1	(0.9900)	02/04/2025
6706.TW	01/14/2025	SDB3263308418	0	(3,000)	3.3524	(11,478.66)	(10,057.34)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(2.8657)	0.0000	1	(1.4850)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FITTECH CO., LTD. CMN (Cont.)																	
6706.TW	01/13/2025	SDB3263308418	0	(1,000)	3.7185	(3,927.34)	(3,718.54)	0.0000	4.3300	(1,025.76)	0.00	0.4724	(1.0595)	0.0000	1	(0.5872)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(5,000)	3.7185	(20,185.26)	(18,592.72)	0.0000	4.3300	(1,025.76)	0.00	2.4278	(5.2977)	0.0000	1	(2.8698)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(2,000)	3.7185	(8,144.17)	(7,437.09)	0.0000	4.3300	(1,025.76)	0.00	0.9796	(2.1191)	0.0000	1	(1.1395)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(2,000)	3.7185	(7,762.28)	(7,437.09)	0.0000	4.3300	(1,025.76)	0.00	0.9336	(2.1191)	0.0000	1	(1.1854)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(4,000)	3.7185	(15,157.72)	(14,874.18)	0.0000	4.3300	(1,025.76)	0.00	1.8231	(4.2381)	0.0000	1	(2.4150)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(3,000)	3.7185	(11,165.62)	(11,155.63)	0.0000	4.3300	(1,025.76)	0.00	1.3430	(3.1786)	0.0000	1	(1.8356)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(4,000)	3.7185	(15,165.25)	(14,874.18)	0.0000	4.3300	(1,025.76)	0.00	1.8240	(4.2381)	0.0000	1	(2.4141)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(4,000)	3.7185	(15,491.53)	(14,874.18)	0.0000	4.3300	(1,025.76)	0.00	1.8633	(4.2381)	0.0000	1	(2.3749)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(3,000)	3.7185	(11,478.66)	(11,155.63)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(3.1786)	0.0000	1	(1.7980)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(2,000)	3.7185	(7,652.44)	(7,437.09)	0.0000	4.3300	(1,025.76)	0.00	0.9204	(2.1191)	0.0000	1	(1.1987)	02/04/2025
6706.TW	01/13/2025	SDB3263308418	0	(3,000)	3.7185	(11,478.66)	(11,155.63)	0.0000	4.3300	(1,025.76)	0.00	1.3806	(3.1786)	0.0000	1	(1.7980)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(1,000)	3.9848	(3,927.34)	(3,984.79)	0.0000	4.3300	(1,025.76)	0.00	1.4171	(3.4062)	0.0000	3	(1.9891)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(5,000)	3.9848	(20,185.26)	(19,923.95)	0.0000	4.3300	(1,025.76)	0.00	7.2835	(17.0310)	0.0000	3	(9.7474)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(2,000)	3.9848	(8,144.17)	(7,969.58)	0.0000	4.3300	(1,025.76)	0.00	2.9387	(6.8124)	0.0000	3	(3.8737)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(2,000)	3.9848	(7,762.28)	(7,969.58)	0.0000	4.3300	(1,025.76)	0.00	2.8009	(6.8124)	0.0000	3	(4.0115)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(4,000)	3.9848	(15,157.72)	(15,939.16)	0.0000	4.3300	(1,025.76)	0.00	5.4694	(13.6248)	0.0000	3	(8.1554)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(3,000)	3.9848	(11,165.62)	(11,954.37)	0.0000	4.3300	(1,025.76)	0.00	4.0289	(10.2186)	0.0000	3	(6.1896)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(4,000)	3.9848	(15,165.25)	(15,939.16)	0.0000	4.3300	(1,025.76)	0.00	5.4721	(13.6248)	0.0000	3	(8.1526)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(4,000)	3.9848	(15,491.53)	(15,939.16)	0.0000	4.3300	(1,025.76)	0.00	5.5899	(13.6248)	0.0000	3	(8.0349)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(3,000)	3.9848	(11,478.66)	(11,954.37)	0.0000	4.3300	(1,025.76)	0.00	4.1419	(10.2186)	0.0000	3	(6.0767)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(2,000)	3.9848	(7,652.44)	(7,969.58)	0.0000	4.3300	(1,025.76)	0.00	2.7613	(6.8124)	0.0000	3	(4.0511)	02/04/2025
6706.TW	01/10/2025	SDB3263308418	0	(3,000)	3.9848	(11,478.66)	(11,954.37)	0.0000	4.3300	(1,025.76)	0.00	4.1419	(10.2186)	0.0000	3	(6.0767)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(5,000)	4.0057	(20,185.26)	(20,028.74)	0.0000	4.3300	(1,025.00)	0.00	2.4278	(5.7026)	0.0000	1	(3.2748)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(2,000)	4.0057	(8,144.17)	(8,011.50)	0.0000	4.3300	(1,025.00)	0.00	0.9796	(2.2811)	0.0000	1	(1.3015)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(2,000)	4.0057	(7,762.28)	(8,011.50)	0.0000	4.3300	(1,025.00)	0.00	0.9336	(2.2811)	0.0000	1	(1.3474)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(4,000)	4.0057	(15,157.72)	(16,023.00)	0.0000	4.3300	(1,025.00)	0.00	1.8231	(4.5621)	0.0000	1	(2.7390)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(3,000)	4.0057	(11,165.62)	(12,017.25)	0.0000	4.3300	(1,025.00)	0.00	1.3430	(3.4216)	0.0000	1	(2.0786)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(4,000)	4.0057	(15,165.25)	(16,023.00)	0.0000	4.3300	(1,025.00)	0.00	1.8240	(4.5621)	0.0000	1	(2.7381)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(4,000)	4.0057	(15,491.53)	(16,023.00)	0.0000	4.3300	(1,025.00)	0.00	1.8633	(4.5621)	0.0000	1	(2.6988)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(3,000)	4.0057	(11,478.66)	(12,017.25)	0.0000	4.3300	(1,025.00)	0.00	1.3806	(3.4216)	0.0000	1	(2.0409)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(2,000)	4.0057	(7,652.44)	(8,011.50)	0.0000	4.3300	(1,025.00)	0.00	0.9204	(2.2811)	0.0000	1	(1.3606)	02/04/2025
6706.TW	01/09/2025	SDB3263308418	0	(3,000)	4.0057	(11,478.66)	(12,017.25)	0.0000	4.3300	(1,025.00)	0.00	1.3806	(3.4216)	0.0000	1	(2.0409)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(2,000)	4.0534	(7,762.28)	(8,106.88)	0.0000	4.3300	(1,018.00)	0.00	0.9336	(2.2924)	0.0000	1	(1.3588)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(4,000)	4.0534	(15,157.72)	(16,213.76)	0.0000	4.3300	(1,018.00)	0.00	1.8231	(4.5849)	0.0000	1	(2.7618)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(3,000)	4.0534	(11,165.62)	(12,160.32)	0.0000	4.3300	(1,018.00)	0.00	1.3430	(3.4387)	0.0000	1	(2.0957)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(4,000)	4.0534	(15,165.25)	(16,213.76)	0.0000	4.3300	(1,018.00)	0.00	1.8240	(4.5849)	0.0000	1	(2.7608)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(4,000)	4.0534	(15,491.53)	(16,213.76)	0.0000	4.3300	(1,018.00)	0.00	1.8633	(4.5849)	0.0000	1	(2.7216)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(3,000)	4.0534	(11,478.66)	(12,160.32)	0.0000	4.3300	(1,018.00)	0.00	1.3806	(3.4387)	0.0000	1	(2.0580)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(2,000)	4.0534	(7,652.44)	(8,106.88)	0.0000	4.3300	(1,018.00)	0.00	0.9204	(2.2924)	0.0000	1	(1.3720)	02/04/2025
6706.TW	01/08/2025	SDB3263308418	0	(3,000)	4.0534	(11,478.66)	(12,160.32)	0.0000	4.3300	(1,018.00)	0.00	1.3806	(3.4387)	0.0000	1	(2.0580)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(4,000)	3.6874	(15,157.72)	(14,749.62)	0.0000	4.3300	(1,015.22)	0.00	1.8231	(4.1595)	0.0000	1	(2.3363)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(3,000)	3.6874	(11,165.62)	(11,062.22)	0.0000	4.3300	(1,015.22)	0.00	1.3430	(3.1196)	0.0000	1	(1.7766)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(4,000)	3.6874	(15,165.25)	(14,749.62)	0.0000	4.3300	(1,015.22)	0.00	1.8240	(4.1595)	0.0000	1	(2.3354)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(4,000)	3.6874	(15,491.53)	(14,749.62)	0.0000	4.3300	(1,015.22)	0.00	1.8633	(4.1595)	0.0000	1	(2.2962)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(3,000)	3.6874	(11,478.66)	(11,062.22)	0.0000	4.3300	(1,015.22)	0.00	1.3806	(3.1196)	0.0000	1	(1.7390)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(2,000)	3.6874	(7,652.44)	(7,374.81)	0.0000	4.3300	(1,015.22)	0.00	0.9204	(2.0797)	0.0000	1	(1.1593)	02/04/2025
6706.TW	01/07/2025	SDB3263308418	0	(3,000)	3.6874	(11,478.66)	(11,062.22)	0.0000	4.3300	(1,015.22)	0.00	1.3806	(3.1196)	0.0000	1	(1.7390)	02/04/2025
6706.TW	01/06/2025	SDB3263308418	0	(4,000)	3.8060	(15,165.25)	(15,223.94)	0.0000	4.3300	(1,000.00)	0.00	1.8240	(4.2289)	0.0000	1	(2.4048)	02/04/2025
6706.TW	01/06/2025	SDB3263308418	0	(4,000)	3.8060	(15,491.53)	(15,223.94)	0.0000	4.3300	(1,000.00)	0.00	1.8633	(4.2289)	0.0000	1	(2.3656)	02/04/2025
6706.TW	01/06/2025	SDB3263308418	0	(3,000)	3.8060	(11,478.66)	(11,417.96)	0.0000	4.3300	(1,000.00)	0.00	1.3806	(3.1717)	0.0000	1	(1.7910)	02/04/2025
6706.TW	01/06/2025	SDB3263308418	0	(2,000)	3.8060	(7,652.44)	(7,611.97)	0.0000	4.3300	(1,000.00)	0.00	0.9204	(2.1144)	0.0000	1	(1.1940)	02/04/2025
6706.TW	01/06/2025	SDB3263308418	0	(3,000)	3.8060	(11,478.66)	(11,417.96)	0.0000	4.3300	(1,000.00)	0.00	1.3806	(3.1717)	0.0000	1	(1.7910)	02/04/2025
6706.TW</																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FITTECH CO., LTD. CMN (Cont.)																	
6706.TW	01/03/2025	SDB3263308418	0	(2,000)	3.8262	(7,652.44)	(7,652.44)	0.0000	4.3300	(950.00)	0.00	2.7613	(6.0582)	0.0000	3	(3.2969)	02/04/2025
6706.TW	01/03/2025	SDB3263308418	0	(3,000)	3.8262	(11,478.66)	(11,478.66)	0.0000	4.3300	(950.00)	0.00	4.1419	(9.0873)	0.0000	3	(4.9454)	02/04/2025
TOTAL FITTECH CO., LTD. CMN												178.0822	(397.0938)	0.0000		(219.0116)	
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002911.ZK	01/17/2025	SDB3264453038	0	(9,700)	1.5640	(15,032.32)	(15,170.59)	0.0000	4.3300	(1,293.27)	0.00	1.8081	(5.4499)	0.0000	1	(3.6418)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(4,100)	1.5640	(6,319.98)	(6,412.31)	0.0000	4.3300	(1,293.27)	0.00	0.7602	(2.3036)	0.0000	1	(1.5434)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(1,300)	1.5640	(1,978.85)	(2,033.17)	0.0000	4.3300	(1,293.27)	0.00	0.2380	(0.7304)	0.0000	1	(0.4924)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(400)	1.5640	(609.75)	(625.59)	0.0000	4.3300	(1,293.27)	0.00	0.0733	(0.2247)	0.0000	1	(0.1514)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(14,000)	1.5640	(21,596.55)	(21,895.69)	0.0000	4.3300	(1,293.27)	0.00	2.5976	(7.8658)	0.0000	1	(5.2682)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(6,400)	1.5640	(9,851.51)	(10,009.46)	0.0000	4.3300	(1,293.27)	0.00	1.1849	(3.5958)	0.0000	1	(2.4109)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(300)	1.5640	(465.30)	(469.19)	0.0000	4.3300	(1,293.27)	0.00	0.0560	(0.1686)	0.0000	1	(0.1126)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,700)	1.5640	(4,518.54)	(4,222.74)	0.0000	4.3300	(1,293.27)	0.00	0.5435	(1.5170)	0.0000	1	(0.9735)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,300)	1.5640	(3,917.58)	(3,597.15)	0.0000	4.3300	(1,293.27)	0.00	0.4712	(1.2922)	0.0000	1	(0.8210)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,700)	1.5640	(4,660.58)	(4,222.74)	0.0000	4.3300	(1,293.27)	0.00	0.5606	(1.5170)	0.0000	1	(0.9564)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,900)	1.5640	(5,005.80)	(4,535.54)	0.0000	4.3300	(1,293.27)	0.00	0.6021	(1.6293)	0.0000	1	(1.0273)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(4,900)	1.5640	(8,458.08)	(7,663.49)	0.0000	4.3300	(1,293.27)	0.00	1.0173	(2.7530)	0.0000	1	(1.7357)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(22,200)	1.5640	(38,320.29)	(34,720.31)	0.0000	4.3300	(1,293.27)	0.00	4.6091	(12.4729)	0.0000	1	(7.8639)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(300)	1.5640	(517.84)	(469.19)	0.0000	4.3300	(1,293.27)	0.00	0.0623	(0.1686)	0.0000	1	(0.1063)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(200)	1.5640	(345.23)	(312.80)	0.0000	4.3300	(1,293.27)	0.00	0.0415	(0.1124)	0.0000	1	(0.0708)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,700)	1.5640	(4,660.58)	(4,222.74)	0.0000	4.3300	(1,293.27)	0.00	0.5606	(1.5170)	0.0000	1	(0.9564)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(6,000)	1.5640	(10,356.83)	(9,383.87)	0.0000	4.3300	(1,293.27)	0.00	1.2457	(3.3711)	0.0000	1	(2.1254)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(28,800)	1.5640	(49,712.80)	(45,042.57)	0.0000	4.3300	(1,293.27)	0.00	5.9793	(16.1811)	0.0000	1	(10.2018)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(1,900)	1.5640	(3,279.66)	(2,971.56)	0.0000	4.3300	(1,293.27)	0.00	0.3945	(1.0675)	0.0000	1	(0.6730)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(300)	1.5640	(517.84)	(469.19)	0.0000	4.3300	(1,293.27)	0.00	0.0623	(0.1686)	0.0000	1	(0.1063)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(1,200)	1.5640	(2,071.37)	(1,876.77)	0.0000	4.3300	(1,293.27)	0.00	0.2491	(0.6742)	0.0000	1	(0.4251)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(200)	1.5640	(345.23)	(312.80)	0.0000	4.3300	(1,293.27)	0.00	0.0415	(0.1124)	0.0000	1	(0.0708)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(2,400)	1.5640	(4,142.73)	(3,753.55)	0.0000	4.3300	(1,293.27)	0.00	0.4983	(1.3484)	0.0000	1	(0.8501)	02/07/2025
002911.ZK	01/17/2025	SDB3264453038	0	(4,300)	1.5640	(7,422.40)	(6,725.11)	0.0000	4.3300	(1,293.27)	0.00	0.8927	(2.4159)	0.0000	1	(1.5232)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(1,300)	1.5257	(1,978.85)	(1,983.44)	0.0000	4.3300	(1,293.27)	0.00	0.2380	(0.7125)	0.0000	1	(0.4745)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(400)	1.5257	(609.75)	(610.29)	0.0000	4.3300	(1,293.27)	0.00	0.0733	(0.2192)	0.0000	1	(0.1459)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(14,000)	1.5257	(21,596.55)	(21,360.09)	0.0000	4.3300	(1,293.27)	0.00	2.5976	(7.6734)	0.0000	1	(5.0758)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(6,400)	1.5257	(9,851.51)	(9,764.61)	0.0000	4.3300	(1,293.27)	0.00	1.1849	(3.5078)	0.0000	1	(2.3229)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(300)	1.5257	(465.30)	(457.72)	0.0000	4.3300	(1,293.27)	0.00	0.0560	(0.1644)	0.0000	1	(0.1085)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,700)	1.5257	(4,518.54)	(4,119.45)	0.0000	4.3300	(1,293.27)	0.00	0.5435	(1.4799)	0.0000	1	(0.9364)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,300)	1.5257	(3,917.58)	(3,509.16)	0.0000	4.3300	(1,293.27)	0.00	0.4712	(1.2606)	0.0000	1	(0.7894)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,700)	1.5257	(4,660.58)	(4,119.45)	0.0000	4.3300	(1,293.27)	0.00	0.5606	(1.4799)	0.0000	1	(0.9193)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,900)	1.5257	(5,005.80)	(4,424.59)	0.0000	4.3300	(1,293.27)	0.00	0.6021	(1.5895)	0.0000	1	(0.9874)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(4,900)	1.5257	(8,458.08)	(7,476.03)	0.0000	4.3300	(1,293.27)	0.00	1.0173	(2.6857)	0.0000	1	(1.6684)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(22,200)	1.5257	(38,320.29)	(33,871.01)	0.0000	4.3300	(1,293.27)	0.00	4.6091	(12.1678)	0.0000	1	(7.5588)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(300)	1.5257	(517.84)	(457.72)	0.0000	4.3300	(1,293.27)	0.00	0.0623	(0.1644)	0.0000	1	(0.1021)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(200)	1.5257	(345.23)	(305.14)	0.0000	4.3300	(1,293.27)	0.00	0.0415	(0.1096)	0.0000	1	(0.0681)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,700)	1.5257	(4,660.58)	(4,119.45)	0.0000	4.3300	(1,293.27)	0.00	0.5606	(1.4799)	0.0000	1	(0.9193)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(6,000)	1.5257	(10,356.83)	(9,154.33)	0.0000	4.3300	(1,293.27)	0.00	1.2457	(3.2886)	0.0000	1	(2.0429)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(28,800)	1.5257	(49,712.80)	(43,940.76)	0.0000	4.3300	(1,293.27)	0.00	5.9793	(15.7853)	0.0000	1	(9.8060)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(1,900)	1.5257	(3,279.66)	(2,898.87)	0.0000	4.3300	(1,293.27)	0.00	0.3945	(1.0414)	0.0000	1	(0.6469)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(300)	1.5257	(517.84)	(457.72)	0.0000	4.3300	(1,293.27)	0.00	0.0623	(0.1644)	0.0000	1	(0.1021)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(1,200)	1.5257	(2,071.37)	(1,830.87)	0.0000	4.3300	(1,293.27)	0.00	0.2491	(0.6577)	0.0000	1	(0.4086)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(200)	1.5257	(345.23)	(305.14)	0.0000	4.3300	(1,293.27)	0.00	0.0415	(0.1096)	0.0000	1	(0.0681)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(2,400)	1.5257	(4,142.73)	(3,661.73)	0.0000	4.3300	(1,293.27)	0.00	0.4983	(1.3154)	0.0000	1	(0.8172)	02/07/2025
002911.ZK	01/16/2025	SDB3264453038	0	(4,300)	1.5257	(7,422.40)	(6,560.60)	0.0000	4.3300	(1,293.27)	0.00	0.8927	(2.3568)	0.0000	1	(1.4641)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(14,000)	1.5228	(21,596.55)	(21,319.27)	0.0000	4.3300	(1,286.79)	0.00	2.5976	(7.6204)	0.0000	1	(5.0228)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(6,400)	1.5228	(9,851.51)	(9,745.95)	0.0000	4.3300	(1,286.79)	0.00	1.1849	(3.4836)	0.0000	1	(2.2987)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002911.ZK	01/15/2025	SDB3264453038	0	(300)	1.5228	(465.30)	(456.84)	0.0000	4.3300	(1,286.79)	0.00	0.0560	(0.1633)	0.0000	1	(0.1073)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,700)	1.5228	(4,518.54)	(4,111.57)	0.0000	4.3300	(1,286.79)	0.00	0.5435	(1.4696)	0.0000	1	(0.9262)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,300)	1.5228	(3,917.58)	(3,502.45)	0.0000	4.3300	(1,286.79)	0.00	0.4712	(1.2519)	0.0000	1	(0.7807)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,700)	1.5228	(4,660.58)	(4,111.57)	0.0000	4.3300	(1,286.79)	0.00	0.5606	(1.4696)	0.0000	1	(0.9091)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,900)	1.5228	(5,005.80)	(4,416.13)	0.0000	4.3300	(1,286.79)	0.00	0.6021	(1.5785)	0.0000	1	(0.9764)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(4,900)	1.5228	(8,458.08)	(7,461.74)	0.0000	4.3300	(1,286.79)	0.00	1.0173	(2.6671)	0.0000	1	(1.6498)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(22,200)	1.5228	(38,320.29)	(33,806.27)	0.0000	4.3300	(1,286.79)	0.00	4.6091	(12.0837)	0.0000	1	(7.4746)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(300)	1.5228	(517.84)	(456.84)	0.0000	4.3300	(1,286.79)	0.00	0.0623	(0.1633)	0.0000	1	(0.1010)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(200)	1.5228	(345.23)	(304.56)	0.0000	4.3300	(1,286.79)	0.00	0.0415	(0.1089)	0.0000	1	(0.0673)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,700)	1.5228	(4,660.58)	(4,111.57)	0.0000	4.3300	(1,286.79)	0.00	0.5606	(1.4696)	0.0000	1	(0.9091)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(6,000)	1.5228	(10,356.83)	(9,136.83)	0.0000	4.3300	(1,286.79)	0.00	1.2457	(3.2659)	0.0000	1	(2.0202)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(28,800)	1.5228	(49,712.80)	(43,856.78)	0.0000	4.3300	(1,286.79)	0.00	5.9793	(15.6762)	0.0000	1	(9.6968)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(1,900)	1.5228	(3,279.66)	(2,893.33)	0.0000	4.3300	(1,286.79)	0.00	0.3945	(1.0342)	0.0000	1	(0.6397)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(300)	1.5228	(517.84)	(456.84)	0.0000	4.3300	(1,286.79)	0.00	0.0623	(0.1633)	0.0000	1	(0.1010)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(1,200)	1.5228	(2,071.37)	(1,827.37)	0.0000	4.3300	(1,286.79)	0.00	0.2491	(0.6532)	0.0000	1	(0.4040)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(200)	1.5228	(345.23)	(304.56)	0.0000	4.3300	(1,286.79)	0.00	0.0415	(0.1089)	0.0000	1	(0.0673)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(2,400)	1.5228	(4,142.73)	(3,654.73)	0.0000	4.3300	(1,286.79)	0.00	0.4983	(1.3063)	0.0000	1	(0.8081)	02/07/2025
002911.ZK	01/15/2025	SDB3264453038	0	(4,300)	1.5228	(7,422.40)	(6,548.06)	0.0000	4.3300	(1,286.79)	0.00	0.8927	(2.3405)	0.0000	1	(1.4478)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(300)	1.5441	(465.30)	(463.22)	0.0000	4.3300	(1,206.84)	0.00	0.0560	(0.1553)	0.0000	1	(0.0993)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,700)	1.5441	(4,518.54)	(4,169.02)	0.0000	4.3300	(1,206.84)	0.00	0.5435	(1.3976)	0.0000	1	(0.8541)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,300)	1.5441	(3,917.58)	(3,551.39)	0.0000	4.3300	(1,206.84)	0.00	0.4712	(1.1905)	0.0000	1	(0.7193)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,700)	1.5441	(4,660.58)	(4,169.02)	0.0000	4.3300	(1,206.84)	0.00	0.5606	(1.3976)	0.0000	1	(0.8370)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,900)	1.5441	(5,005.80)	(4,477.83)	0.0000	4.3300	(1,206.84)	0.00	0.6021	(1.5011)	0.0000	1	(0.8990)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(4,900)	1.5441	(8,458.08)	(7,566.00)	0.0000	4.3300	(1,206.84)	0.00	1.0173	(2.5364)	0.0000	1	(1.5190)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(22,200)	1.5441	(38,320.29)	(34,278.60)	0.0000	4.3300	(1,206.84)	0.00	4.6091	(11.4913)	0.0000	1	(6.8822)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(300)	1.5441	(517.84)	(463.22)	0.0000	4.3300	(1,206.84)	0.00	0.0623	(0.1553)	0.0000	1	(0.0930)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(200)	1.5441	(345.23)	(308.82)	0.0000	4.3300	(1,206.84)	0.00	0.0415	(0.1035)	0.0000	1	(0.0620)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,700)	1.5441	(4,660.58)	(4,169.02)	0.0000	4.3300	(1,206.84)	0.00	0.5606	(1.3976)	0.0000	1	(0.8370)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(6,000)	1.5441	(10,356.83)	(9,264.49)	0.0000	4.3300	(1,206.84)	0.00	1.2457	(3.1058)	0.0000	1	(1.8601)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(28,800)	1.5441	(49,712.80)	(44,469.53)	0.0000	4.3300	(1,206.84)	0.00	5.9793	(14.9076)	0.0000	1	(8.9283)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(1,900)	1.5441	(3,279.66)	(2,933.75)	0.0000	4.3300	(1,206.84)	0.00	0.3945	(0.9835)	0.0000	1	(0.5890)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(300)	1.5441	(517.84)	(463.22)	0.0000	4.3300	(1,206.84)	0.00	0.0623	(0.1553)	0.0000	1	(0.0930)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(1,200)	1.5441	(2,071.37)	(1,852.90)	0.0000	4.3300	(1,206.84)	0.00	0.2491	(0.6212)	0.0000	1	(0.3720)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(200)	1.5441	(345.23)	(308.82)	0.0000	4.3300	(1,206.84)	0.00	0.0415	(0.1035)	0.0000	1	(0.0620)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(2,400)	1.5441	(4,142.73)	(3,705.79)	0.0000	4.3300	(1,206.84)	0.00	0.4983	(1.2423)	0.0000	1	(0.7440)	02/07/2025
002911.ZK	01/14/2025	SDB3264453038	0	(4,300)	1.5441	(7,422.40)	(6,639.55)	0.0000	4.3300	(1,206.84)	0.00	0.8927	(2.2258)	0.0000	1	(1.3330)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,700)	1.5802	(4,518.54)	(4,266.41)	0.0000	4.3300	(1,205.64)	0.00	0.5435	(1.4288)	0.0000	1	(0.8853)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,300)	1.5802	(3,917.58)	(3,634.35)	0.0000	4.3300	(1,205.64)	0.00	0.4712	(1.2171)	0.0000	1	(0.7459)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,700)	1.5802	(4,660.58)	(4,266.41)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4288)	0.0000	1	(0.8683)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,900)	1.5802	(5,005.80)	(4,582.44)	0.0000	4.3300	(1,205.64)	0.00	0.6021	(1.5347)	0.0000	1	(0.9326)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(4,900)	1.5802	(8,458.08)	(7,742.74)	0.0000	4.3300	(1,205.64)	0.00	1.0173	(2.5930)	0.0000	1	(1.5757)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(22,200)	1.5802	(38,320.29)	(35,079.35)	0.0000	4.3300	(1,205.64)	0.00	4.6091	(11.7481)	0.0000	1	(7.1390)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(300)	1.5802	(517.84)	(474.05)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1588)	0.0000	1	(0.0965)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(200)	1.5802	(345.23)	(316.03)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1058)	0.0000	1	(0.0643)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,700)	1.5802	(4,660.58)	(4,266.41)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4288)	0.0000	1	(0.8683)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(6,000)	1.5802	(10,356.83)	(9,480.91)	0.0000	4.3300	(1,205.64)	0.00	1.2457	(3.1752)	0.0000	1	(1.9295)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(28,800)	1.5802	(49,712.80)	(45,508.35)	0.0000	4.3300	(1,205.64)	0.00	5.9793	(15.2407)	0.0000	1	(9.2614)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(1,900)	1.5802	(3,279.66)	(3,002.29)	0.0000	4.3300	(1,205.64)	0.00	0.3945	(1.0055)	0.0000	1	(0.6110)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(300)	1.5802	(517.84)	(474.05)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1588)	0.0000	1	(0.0965)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(1,200)	1.5802	(2,071.37)	(1,896.18)	0.0000	4.3300	(1,205.64)	0.00	0.2491	(0.6350)	0.0000	1	(0.3859)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(200)	1.5802	(345.23)	(316.03)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1058)	0.0000	1	(0.0643)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(2,400)	1.5802	(4,142.73)	(3,792.36)	0.0000	4.3300	(1,205.64)	0.00	0.4983	(1.2701)	0.0000	1	(0.7718)	02/07/2025
002911.ZK	01/13/2025	SDB3264453038	0	(4,300)	1.5802												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002911.ZK	01/10/2025	SDB3264453038	0	(2,700)	1.5553	(4,518.54)	(4,199.20)	0.0000	4.3300	(1,205.64)	0.00	1.6304	(4.2189)	0.0000	3	(2.5885)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(2,300)	1.5553	(3,917.58)	(3,577.10)	0.0000	4.3300	(1,205.64)	0.00	1.4136	(3.5939)	0.0000	3	(2.1803)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(2,700)	1.5553	(4,660.58)	(4,199.20)	0.0000	4.3300	(1,205.64)	0.00	1.6817	(4.2189)	0.0000	3	(2.5372)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(2,900)	1.5553	(5,005.80)	(4,510.25)	0.0000	4.3300	(1,205.64)	0.00	1.8063	(4.5314)	0.0000	3	(2.7252)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(4,900)	1.5553	(8,458.08)	(7,620.77)	0.0000	4.3300	(1,205.64)	0.00	3.0520	(7.6566)	0.0000	3	(4.6046)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(22,200)	1.5553	(38,320.29)	(34,526.75)	0.0000	4.3300	(1,205.64)	0.00	13.8272	(34.6890)	0.0000	3	(20.8618)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(300)	1.5553	(517.84)	(466.58)	0.0000	4.3300	(1,205.64)	0.00	0.1869	(0.4688)	0.0000	3	(0.2819)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(200)	1.5553	(345.23)	(311.05)	0.0000	4.3300	(1,205.64)	0.00	0.1246	(0.3125)	0.0000	3	(0.1879)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(2,700)	1.5553	(4,660.58)	(4,199.20)	0.0000	4.3300	(1,205.64)	0.00	1.6817	(4.2189)	0.0000	3	(2.5372)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(6,000)	1.5553	(10,356.83)	(9,331.55)	0.0000	4.3300	(1,205.64)	0.00	3.7371	(9.3754)	0.0000	3	(5.6383)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(28,800)	1.5553	(49,712.80)	(44,791.46)	0.0000	4.3300	(1,205.64)	0.00	17.9380	(45.0020)	0.0000	3	(27.0639)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(1,900)	1.5553	(3,279.66)	(2,954.99)	0.0000	4.3300	(1,205.64)	0.00	1.1834	(2.9689)	0.0000	3	(1.7855)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(300)	1.5553	(517.84)	(466.58)	0.0000	4.3300	(1,205.64)	0.00	0.1869	(0.4688)	0.0000	3	(0.2819)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(1,200)	1.5553	(2,071.37)	(1,866.31)	0.0000	4.3300	(1,205.64)	0.00	0.7474	(1.8751)	0.0000	3	(1.1277)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(200)	1.5553	(345.23)	(311.05)	0.0000	4.3300	(1,205.64)	0.00	0.1246	(0.3125)	0.0000	3	(0.1879)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(2,400)	1.5553	(4,142.73)	(3,732.62)	0.0000	4.3300	(1,205.64)	0.00	1.4948	(3.7502)	0.0000	3	(2.2553)	02/07/2025
002911.ZK	01/10/2025	SDB3264453038	0	(4,300)	1.5553	(7,422.40)	(6,687.61)	0.0000	4.3300	(1,205.64)	0.00	2.6782	(6.7190)	0.0000	3	(4.0408)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,700)	1.5944	(4,518.54)	(4,304.88)	0.0000	4.3300	(1,205.64)	0.00	0.5435	(1.4417)	0.0000	1	(0.8982)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,300)	1.5944	(3,917.58)	(3,667.12)	0.0000	4.3300	(1,205.64)	0.00	0.4712	(1.2281)	0.0000	1	(0.7569)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,700)	1.5944	(4,660.58)	(4,304.88)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4417)	0.0000	1	(0.8811)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,900)	1.5944	(5,005.80)	(4,623.76)	0.0000	4.3300	(1,205.64)	0.00	0.6021	(1.5485)	0.0000	1	(0.9464)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(4,900)	1.5944	(8,458.08)	(7,812.56)	0.0000	4.3300	(1,205.64)	0.00	1.0173	(2.6164)	0.0000	1	(1.5991)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(22,200)	1.5944	(38,320.29)	(35,395.68)	0.0000	4.3300	(1,205.64)	0.00	4.6091	(11.8540)	0.0000	1	(7.2449)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(300)	1.5944	(517.84)	(478.32)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1602)	0.0000	1	(0.0979)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(200)	1.5944	(345.23)	(318.88)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1068)	0.0000	1	(0.0653)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,700)	1.5944	(4,660.58)	(4,304.88)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4417)	0.0000	1	(0.8811)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(6,000)	1.5944	(10,356.83)	(9,566.40)	0.0000	4.3300	(1,205.64)	0.00	1.2457	(3.2038)	0.0000	1	(1.9581)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(28,800)	1.5944	(49,712.80)	(45,918.72)	0.0000	4.3300	(1,205.64)	0.00	5.9793	(15.3782)	0.0000	1	(9.3988)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(1,900)	1.5944	(3,279.66)	(3,029.36)	0.0000	4.3300	(1,205.64)	0.00	0.3945	(1.0145)	0.0000	1	(0.6201)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(300)	1.5944	(517.84)	(478.32)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1602)	0.0000	1	(0.0979)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(1,200)	1.5944	(2,071.37)	(1,913.28)	0.0000	4.3300	(1,205.64)	0.00	0.2491	(0.6408)	0.0000	1	(0.3916)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(200)	1.5944	(345.23)	(318.88)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1068)	0.0000	1	(0.0653)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(2,400)	1.5944	(4,142.73)	(3,826.56)	0.0000	4.3300	(1,205.64)	0.00	0.4983	(1.2815)	0.0000	1	(0.7832)	02/07/2025
002911.ZK	01/09/2025	SDB3264453038	0	(4,300)	1.5944	(7,422.40)	(6,855.92)	0.0000	4.3300	(1,205.64)	0.00	0.8927	(2.2960)	0.0000	1	(1.4033)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,700)	1.6181	(4,518.54)	(4,368.76)	0.0000	4.3300	(1,205.64)	0.00	0.5435	(1.4631)	0.0000	1	(0.9196)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,300)	1.6181	(3,917.58)	(3,721.54)	0.0000	4.3300	(1,205.64)	0.00	0.4712	(1.2463)	0.0000	1	(0.7751)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,700)	1.6181	(4,660.58)	(4,368.76)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4631)	0.0000	1	(0.9025)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,900)	1.6181	(5,005.80)	(4,692.37)	0.0000	4.3300	(1,205.64)	0.00	0.6021	(1.5715)	0.0000	1	(0.9694)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(4,900)	1.6181	(8,458.08)	(7,928.49)	0.0000	4.3300	(1,205.64)	0.00	1.0173	(2.6552)	0.0000	1	(1.6379)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(22,200)	1.6181	(38,320.29)	(35,920.91)	0.0000	4.3300	(1,205.64)	0.00	4.6091	(12.0299)	0.0000	1	(7.4208)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(300)	1.6181	(517.84)	(485.42)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1626)	0.0000	1	(0.1003)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(200)	1.6181	(345.23)	(323.61)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1084)	0.0000	1	(0.0669)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,700)	1.6181	(4,660.58)	(4,368.76)	0.0000	4.3300	(1,205.64)	0.00	0.5606	(1.4631)	0.0000	1	(0.9025)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(6,000)	1.6181	(10,356.83)	(9,708.35)	0.0000	4.3300	(1,205.64)	0.00	1.2457	(3.2513)	0.0000	1	(2.0056)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(28,800)	1.6181	(49,712.80)	(46,600.10)	0.0000	4.3300	(1,205.64)	0.00	5.9793	(15.6064)	0.0000	1	(9.6270)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(1,900)	1.6181	(3,279.66)	(3,074.31)	0.0000	4.3300	(1,205.64)	0.00	0.3945	(1.0296)	0.0000	1	(0.6351)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(300)	1.6181	(517.84)	(485.42)	0.0000	4.3300	(1,205.64)	0.00	0.0623	(0.1626)	0.0000	1	(0.1003)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(1,200)	1.6181	(2,071.37)	(1,941.67)	0.0000	4.3300	(1,205.64)	0.00	0.2491	(0.6503)	0.0000	1	(0.4011)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(200)	1.6181	(345.23)	(323.61)	0.0000	4.3300	(1,205.64)	0.00	0.0415	(0.1084)	0.0000	1	(0.0669)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(2,400)	1.6181	(4,142.73)	(3,883.34)	0.0000	4.3300	(1,205.64)	0.00	0.4983	(1.3005)	0.0000	1	(0.8023)	02/07/2025
002911.ZK	01/08/2025	SDB3264453038	0	(4,300)	1.6181	(7,422.40)	(6,957.65)	0.0000	4.3300	(1,205.64)	0.00	0.8927	(2.3301)	0.0000	1	(1.4374)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(2,700)	1.6520	(4,518.54)	(4,460.49)	0.0000	4.3300	(1,211.83)	0.00	0.5435	(1.5015)	0.0000	1	(0.9580)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(2,300													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002911.ZK	01/07/2025	SDB3264453038	0	(2,700)	1.6520	(4,660.58)	(4,460.49)	0.0000	4.3300	(1,211.83)	0.00	0.5606	(1.5015)	0.0000	1	(0.9409)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(2,900)	1.6520	(5,005.80)	(4,790.90)	0.0000	4.3300	(1,211.83)	0.00	0.6021	(1.6127)	0.0000	1	(1.0106)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(4,900)	1.6520	(8,458.08)	(8,094.97)	0.0000	4.3300	(1,211.83)	0.00	1.0173	(2.7249)	0.0000	1	(1.7076)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(22,200)	1.6520	(38,320.29)	(36,675.15)	0.0000	4.3300	(1,211.83)	0.00	4.6091	(12.3456)	0.0000	1	(7.7365)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(300)	1.6520	(517.84)	(495.61)	0.0000	4.3300	(1,211.83)	0.00	0.0623	(0.1668)	0.0000	1	(0.1045)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(200)	1.6520	(345.23)	(330.41)	0.0000	4.3300	(1,211.83)	0.00	0.0415	(0.1112)	0.0000	1	(0.0697)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(2,700)	1.6520	(4,660.58)	(4,460.49)	0.0000	4.3300	(1,211.83)	0.00	0.5606	(1.5015)	0.0000	1	(0.9409)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(6,000)	1.6520	(10,356.83)	(9,912.20)	0.0000	4.3300	(1,211.83)	0.00	1.2457	(3.3366)	0.0000	1	(2.0909)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(28,800)	1.6520	(49,712.80)	(47,578.58)	0.0000	4.3300	(1,211.83)	0.00	5.9793	(16.0159)	0.0000	1	(10.0365)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(1,900)	1.6520	(3,279.66)	(3,138.86)	0.0000	4.3300	(1,211.83)	0.00	0.3945	(1.0566)	0.0000	1	(0.6621)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(300)	1.6520	(517.84)	(495.61)	0.0000	4.3300	(1,211.83)	0.00	0.0623	(0.1668)	0.0000	1	(0.1045)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(1,200)	1.6520	(2,071.37)	(1,982.44)	0.0000	4.3300	(1,211.83)	0.00	0.2491	(0.6673)	0.0000	1	(0.4182)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(200)	1.6520	(345.23)	(330.41)	0.0000	4.3300	(1,211.83)	0.00	0.0415	(0.1112)	0.0000	1	(0.0697)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(2,400)	1.6520	(4,142.73)	(3,964.88)	0.0000	4.3300	(1,211.83)	0.00	0.4983	(1.3347)	0.0000	1	(0.8364)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(4,300)	1.6520	(7,422.40)	(7,103.75)	0.0000	4.3300	(1,211.83)	0.00	0.8927	(2.3913)	0.0000	1	(1.4985)	02/07/2025
002911.ZK	01/07/2025	SDB3264453038	0	(1,700)	1.6520	(2,934.44)	(2,808.46)	0.0000	4.3300	(1,211.83)	0.00	0.3529	(0.9454)	0.0000	1	(0.5924)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(2,700)	1.7261	(4,660.58)	(4,660.58)	0.0000	4.3300	(1,192.90)	0.00	0.5606	(1.5443)	0.0000	1	(0.9838)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(2,900)	1.7261	(5,005.80)	(5,005.80)	0.0000	4.3300	(1,192.90)	0.00	0.6021	(1.6587)	0.0000	1	(1.0566)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(4,900)	1.7261	(8,458.08)	(8,458.08)	0.0000	4.3300	(1,192.90)	0.00	1.0173	(2.8027)	0.0000	1	(1.7854)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(22,200)	1.7261	(38,320.29)	(38,320.29)	0.0000	4.3300	(1,192.90)	0.00	4.6091	(12.6978)	0.0000	1	(8.0887)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(300)	1.7261	(517.84)	(517.84)	0.0000	4.3300	(1,192.90)	0.00	0.0623	(0.1716)	0.0000	1	(0.1093)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(200)	1.7261	(345.23)	(345.23)	0.0000	4.3300	(1,192.90)	0.00	0.0415	(0.1144)	0.0000	1	(0.0729)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(2,700)	1.7261	(4,660.58)	(4,660.58)	0.0000	4.3300	(1,192.90)	0.00	0.5606	(1.5443)	0.0000	1	(0.9838)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(6,000)	1.7261	(10,356.83)	(10,356.83)	0.0000	4.3300	(1,192.90)	0.00	1.2457	(3.4318)	0.0000	1	(2.1861)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(28,800)	1.7261	(49,712.80)	(49,712.80)	0.0000	4.3300	(1,192.90)	0.00	5.9793	(16.4728)	0.0000	1	(10.4935)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(1,900)	1.7261	(3,279.66)	(3,279.66)	0.0000	4.3300	(1,192.90)	0.00	0.3945	(1.0867)	0.0000	1	(0.6923)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(300)	1.7261	(517.84)	(517.84)	0.0000	4.3300	(1,192.90)	0.00	0.0623	(0.1716)	0.0000	1	(0.1093)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(1,200)	1.7261	(2,071.37)	(2,071.37)	0.0000	4.3300	(1,192.90)	0.00	0.2491	(0.6864)	0.0000	1	(0.4372)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(200)	1.7261	(345.23)	(345.23)	0.0000	4.3300	(1,192.90)	0.00	0.0415	(0.1144)	0.0000	1	(0.0729)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(2,400)	1.7261	(4,142.73)	(4,142.73)	0.0000	4.3300	(1,192.90)	0.00	0.4983	(1.3727)	0.0000	1	(0.8745)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(4,300)	1.7261	(7,422.40)	(7,422.40)	0.0000	4.3300	(1,192.90)	0.00	0.8927	(2.4595)	0.0000	1	(1.5667)	02/07/2025
002911.ZK	01/06/2025	SDB3264453038	0	(1,700)	1.7261	(2,934.44)	(2,934.44)	0.0000	4.3300	(1,192.90)	0.00	0.3529	(0.9724)	0.0000	1	(0.6194)	02/07/2025
TOTAL FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND												228.4325	(599.3081)	0.0000		(370.8756)	
FORMOSA PLASTICS CORPORATION CMN																	
1301.TW	01/17/2025	SDB3260123682	0	(23,000)	1.0755	(24,434.49)	(24,736.04)	0.0000	4.3300	(40.00)	0.00	2.9389	(0.2748)	0.0000	1	2.6641	02/04/2025
1301.TW	01/17/2025	SDB3260123682	0	(231,000)	1.0755	(247,829.27)	(248,435.88)	0.0000	4.3300	(40.00)	0.00	29.8084	(2.7604)	0.0000	1	27.0480	02/04/2025
1301.TW	01/17/2025	SDB3260123682	0	(54,000)	1.0755	(58,445.12)	(58,075.92)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6453)	0.0000	1	6.3844	02/04/2025
1301.TW	01/17/2025	SDB3260123682	0	(13,000)	1.0755	(14,070.12)	(13,981.24)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1553)	0.0000	1	1.5370	02/04/2025
1301.TW	01/16/2025	SDB3260123682	0	(54,000)	1.0563	(58,445.12)	(57,040.52)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6338)	0.0000	1	6.3959	02/04/2025
1301.TW	01/16/2025	SDB3260123682	0	(13,000)	1.0563	(14,070.12)	(13,731.98)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1526)	0.0000	1	1.5397	02/04/2025
1301.TW	01/15/2025	SDB3260123682	0	(54,000)	0.9769	(58,445.12)	(52,752.55)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.5861)	0.0000	1	6.4435	02/04/2025
1301.TW	01/15/2025	SDB3260123682	0	(13,000)	0.9769	(14,070.12)	(12,699.69)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1411)	0.0000	1	1.5512	02/04/2025
1301.TW	01/14/2025	SDB3260123682	0	(54,000)	0.9542	(58,445.12)	(51,524.53)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.5725)	0.0000	1	6.4572	02/04/2025
1301.TW	01/14/2025	SDB3260123682	0	(13,000)	0.9542	(14,070.12)	(12,404.05)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1378)	0.0000	1	1.5545	02/04/2025
1301.TW	01/13/2025	SDB3260123682	0	(54,000)	0.9714	(58,445.12)	(52,454.25)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.5828)	0.0000	1	6.4468	02/04/2025
1301.TW	01/13/2025	SDB3260123682	0	(13,000)	0.9714	(14,070.12)	(12,627.88)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1403)	0.0000	1	1.5520	02/04/2025
1301.TW	01/10/2025	SDB3260123682	0	(54,000)	1.0114	(58,445.12)	(54,615.98)	0.0000	4.3300	(40.00)	0.00	21.0889	(1.8205)	0.0000	3	19.2684	02/04/2025
1301.TW	01/10/2025	SDB3260123682	0	(13,000)	1.0114	(14,070.12)	(13,148.29)	0.0000	4.3300	(40.00)	0.00	5.0770	(0.4383)	0.0000	3	4.6387	02/04/2025
1301.TW	01/09/2025	SDB3260123682	0	(54,000)	1.0565	(58,445.12)	(57,049.81)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6339)	0.0000	1	6.3958	02/04/2025
1301.TW	01/09/2025	SDB3260123682	0	(13,000)	1.0565	(14,070.12)	(13,734.21)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1526)	0.0000	1	1.5397	02/04/2025
1301.TW	01/08/2025	SDB3260123682	0	(54,000)	1.1007	(58,445.12)	(59,435.26)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6604)	0.0000	1	6.3693	02/04/2025
1301.TW	01/08/2025	SDB3260123682	0	(13,000)	1.1007	(14,070.12)	(14,308.49)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1590)	0.0000	1	1.5333	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FORMOSA PLASTICS CORPORATION CMN (Cont.)																	
1301.TW	01/07/2025	SDB3260123682	0	(54,000)	1.0470	(58,445.12)	(56,540.21)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6282)	0.0000	1	6.4014	02/04/2025
1301.TW	01/07/2025	SDB3260123682	0	(13,000)	1.0470	(14,070.12)	(13,611.53)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1512)	0.0000	1	1.5411	02/04/2025
1301.TW	01/06/2025	SDB3260123682	0	(54,000)	1.0626	(58,445.12)	(57,382.07)	0.0000	4.3300	(40.00)	0.00	7.0296	(0.6376)	0.0000	1	6.3921	02/04/2025
1301.TW	01/06/2025	SDB3260123682	0	(13,000)	1.0626	(14,070.12)	(13,814.20)	0.0000	4.3300	(40.00)	0.00	1.6923	(0.1535)	0.0000	1	1.5388	02/04/2025
1301.TW	01/03/2025	SDB3260123682	0	(54,000)	1.0823	(58,445.12)	(58,445.12)	0.0000	4.3300	(40.00)	0.00	21.0889	(1.9482)	0.0000	3	19.1408	02/04/2025
1301.TW	01/03/2025	SDB3260123682	0	(13,000)	1.0823	(14,070.12)	(14,070.12)	0.0000	4.3300	(40.00)	0.00	5.0770	(0.4690)	0.0000	3	4.6080	02/04/2025
TOTAL FORMOSA PLASTICS CORPORATION CMN												163.5769	(14.6353)	0.0000		148.9415	
FOSITEK CORP CMN																	
6805.TW	01/17/2025	SDB3260661411	0	(2,000)	19.4524	(49,390.24)	(38,904.86)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(14.8595)	0.0000	1	(8.9189)	02/04/2025
6805.TW	01/16/2025	SDB3260661411	0	(2,000)	20.3101	(49,390.24)	(40,620.18)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(15.5147)	0.0000	1	(9.5741)	02/04/2025
6805.TW	01/15/2025	SDB3260661411	0	(2,000)	19.9003	(49,390.24)	(39,800.69)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(15.2017)	0.0000	1	(9.2611)	02/04/2025
6805.TW	01/14/2025	SDB3260661411	0	(2,000)	21.4496	(49,390.24)	(42,899.18)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(16.3851)	0.0000	1	(10.4446)	02/04/2025
6805.TW	01/13/2025	SDB3260661411	0	(2,000)	22.8452	(49,390.24)	(45,290.35)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(17.2984)	0.0000	1	(11.3578)	02/04/2025
6805.TW	01/10/2025	SDB3260661411	0	(2,000)	23.5437	(49,390.24)	(47,087.45)	0.0000	4.3300	(1,375.00)	0.00	17.8216	(53.9544)	0.0000	3	(36.1327)	02/04/2025
6805.TW	01/09/2025	SDB3260661411	0	(2,000)	23.8510	(49,390.24)	(47,702.05)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(18.2195)	0.0000	1	(12.2790)	02/04/2025
6805.TW	01/08/2025	SDB3260661411	0	(2,000)	23.3490	(49,390.24)	(46,698.04)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(17.8361)	0.0000	1	(11.8955)	02/04/2025
6805.TW	01/07/2025	SDB3260661411	0	(2,000)	23.7936	(49,390.24)	(47,587.25)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(18.1757)	0.0000	1	(12.2351)	02/04/2025
6805.TW	01/06/2025	SDB3260661411	0	(2,000)	23.9016	(49,390.24)	(47,803.18)	0.0000	4.3300	(1,375.00)	0.00	5.9405	(18.2582)	0.0000	1	(12.3176)	02/04/2025
6805.TW	01/03/2025	SDB3260661411	0	(2,000)	24.6951	(49,390.24)	(49,390.24)	0.0000	4.3300	(1,375.00)	0.00	17.8216	(56.5930)	0.0000	3	(38.7713)	02/04/2025
TOTAL FOSITEK CORP CMN												89.1082	(262.2961)	0.0000		(173.1879)	
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND																	
002229.ZK	01/14/2025	SDB3264120636	0	(100)	1.6543	(163.74)	(165.43)	0.0000	4.3300	(1,750.00)	0.00	0.0197	(0.0804)	0.0000	1	(0.0607)	02/07/2025
002229.ZK	01/14/2025	SDB3264120636	0	(600)	1.6543	(982.42)	(992.57)	0.0000	4.3300	(1,750.00)	0.00	0.1182	(0.4825)	0.0000	1	(0.3643)	02/07/2025
002229.ZK	01/14/2025	SDB3264120636	0	(700)	1.6543	(1,146.16)	(1,157.99)	0.0000	4.3300	(1,750.00)	0.00	0.1379	(0.5629)	0.0000	1	(0.4251)	02/07/2025
002229.ZK	01/14/2025	SDB3264120636	0	(4,500)	1.6543	(7,368.18)	(7,444.24)	0.0000	4.3300	(1,750.00)	0.00	0.8862	(3.6187)	0.0000	1	(2.7325)	02/07/2025
002229.ZK	01/14/2025	SDB3264120636	0	(2,020)	1.6543	(3,307.50)	(3,341.64)	0.0000	4.3300	(1,750.00)	0.00	0.3978	(1.6244)	0.0000	1	(1.2266)	02/07/2025
002229.ZK	01/13/2025	SDB3264120636	0	(100)	1.6741	(163.74)	(167.41)	0.0000	4.3300	(1,750.00)	0.00	0.0197	(0.0814)	0.0000	1	(0.0617)	02/07/2025
002229.ZK	01/13/2025	SDB3264120636	0	(600)	1.6741	(982.42)	(1,004.44)	0.0000	4.3300	(1,750.00)	0.00	0.1182	(0.4883)	0.0000	1	(0.3701)	02/07/2025
002229.ZK	01/13/2025	SDB3264120636	0	(700)	1.6741	(1,146.16)	(1,171.84)	0.0000	4.3300	(1,750.00)	0.00	0.1379	(0.5696)	0.0000	1	(0.4318)	02/07/2025
002229.ZK	01/13/2025	SDB3264120636	0	(4,500)	1.6741	(7,368.18)	(7,533.28)	0.0000	4.3300	(1,750.00)	0.00	0.8862	(3.6620)	0.0000	1	(2.7758)	02/07/2025
002229.ZK	01/13/2025	SDB3264120636	0	(2,020)	1.6741	(3,307.50)	(3,381.61)	0.0000	4.3300	(1,750.00)	0.00	0.3978	(1.6438)	0.0000	1	(1.2460)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(100)	1.6370	(163.74)	(163.70)	0.0000	4.3300	(1,750.94)	0.00	0.0591	(0.2389)	0.0000	3	(0.1798)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(600)	1.6370	(982.42)	(982.23)	0.0000	4.3300	(1,750.94)	0.00	0.3545	(1.4332)	0.0000	3	(1.0787)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(700)	1.6370	(1,146.16)	(1,145.93)	0.0000	4.3300	(1,750.94)	0.00	0.4136	(1.6720)	0.0000	3	(1.2585)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(4,500)	1.6370	(7,368.18)	(7,366.69)	0.0000	4.3300	(1,750.94)	0.00	2.6587	(10.7489)	0.0000	3	(8.0902)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(8,900)	1.6370	(14,572.63)	(14,569.68)	0.0000	4.3300	(1,750.94)	0.00	5.2583	(21.2589)	0.0000	3	(16.0006)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(16,300)	1.6370	(26,689.20)	(26,683.80)	0.0000	4.3300	(1,750.94)	0.00	9.6304	(38.9348)	0.0000	3	(29.3044)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(2,200)	1.6370	(3,602.22)	(3,601.49)	0.0000	4.3300	(1,750.94)	0.00	1.2998	(5.2550)	0.0000	3	(3.9552)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(200)	1.6370	(327.47)	(327.41)	0.0000	4.3300	(1,750.94)	0.00	0.1182	(0.4777)	0.0000	3	(0.3596)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(14,300)	1.6370	(23,414.45)	(23,409.71)	0.0000	4.3300	(1,750.94)	0.00	8.4487	(34.1575)	0.0000	3	(25.7088)	02/07/2025
002229.ZK	01/10/2025	SDB3264120636	0	(8,000)	1.6370	(13,098.99)	(13,096.34)	0.0000	4.3300	(1,750.94)	0.00	4.7266	(19.1091)	0.0000	3	(14.3825)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(100)	1.4843	(163.74)	(148.43)	0.0000	4.3300	(1,750.94)	0.00	0.0197	(0.0722)	0.0000	1	(0.0525)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(600)	1.4843	(982.42)	(890.58)	0.0000	4.3300	(1,750.94)	0.00	0.1182	(0.4332)	0.0000	1	(0.3150)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(700)	1.4843	(1,146.16)	(1,039.01)	0.0000	4.3300	(1,750.94)	0.00	0.1379	(0.5053)	0.0000	1	(0.3675)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(4,500)	1.4843	(7,368.18)	(6,679.35)	0.0000	4.3300	(1,750.94)	0.00	0.8862	(3.2487)	0.0000	1	(2.3624)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(8,900)	1.4843	(14,572.63)	(13,210.28)	0.0000	4.3300	(1,750.94)	0.00	1.7528	(6.4251)	0.0000	1	(4.6724)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(16,300)	1.4843	(26,689.20)	(24,194.11)	0.0000	4.3300	(1,750.94)	0.00	3.2101	(11.7673)	0.0000	1	(8.5572)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(2,200)	1.4843	(3,602.22)	(3,265.46)	0.0000	4.3300	(1,750.94)	0.00	0.4333	(1.5882)	0.0000	1	(1.1550)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(200)	1.4843	(327.47)	(296.86)	0.0000	4.3300	(1,750.94)	0.00	0.0394	(0.1444)	0.0000	1	(0.1050)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(14,300)	1.4843	(23,414.45)	(21,225.50)	0.0000	4.3300	(1,750.94)	0.00	2.8162	(10.3235)	0.0000	1	(7.5073)	02/07/2025
002229.ZK	01/09/2025	SDB3264120636	0	(8,000)	1.4843	(13,098.99)	(11,874.41)	0.0000	4.3300	(1,750.94)	0.00	1.5755	(5.7754)	0.0000	1	(4.1999)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002229.ZK	01/08/2025	SDB3264120636	0	(100)	1.4831	(163.74)	(148.31)	0.0000	4.3300	(1,750.94)	0.00	0.0197	(0.0721)	0.0000	1	(0.0524)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(600)	1.4831	(982.42)	(889.86)	0.0000	4.3300	(1,750.94)	0.00	0.1182	(0.4328)	0.0000	1	(0.3146)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(700)	1.4831	(1,146.16)	(1,038.17)	0.0000	4.3300	(1,750.94)	0.00	0.1379	(0.5049)	0.0000	1	(0.3671)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(4,500)	1.4831	(7,368.18)	(6,673.98)	0.0000	4.3300	(1,750.94)	0.00	0.8862	(3.2460)	0.0000	1	(2.3598)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(8,900)	1.4831	(14,572.63)	(13,199.65)	0.0000	4.3300	(1,750.94)	0.00	1.7528	(6.4199)	0.0000	1	(4.6672)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(16,300)	1.4831	(26,689.20)	(24,174.64)	0.0000	4.3300	(1,750.94)	0.00	3.2101	(11.7579)	0.0000	1	(8.5478)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(2,200)	1.4831	(3,602.22)	(3,262.84)	0.0000	4.3300	(1,750.94)	0.00	0.4333	(1.5870)	0.0000	1	(1.1537)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(200)	1.4831	(327.47)	(296.62)	0.0000	4.3300	(1,750.94)	0.00	0.0394	(0.1443)	0.0000	1	(0.1049)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(14,300)	1.4831	(23,414.45)	(21,208.43)	0.0000	4.3300	(1,750.94)	0.00	2.8162	(10.3152)	0.0000	1	(7.4990)	02/07/2025
002229.ZK	01/08/2025	SDB3264120636	0	(8,000)	1.4831	(13,098.99)	(11,864.86)	0.0000	4.3300	(1,750.94)	0.00	1.5755	(5.7707)	0.0000	1	(4.1952)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(100)	1.6028	(163.74)	(160.28)	0.0000	4.3300	(1,750.94)	0.00	0.0197	(0.0780)	0.0000	1	(0.0583)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(600)	1.6028	(982.42)	(961.71)	0.0000	4.3300	(1,750.94)	0.00	0.1182	(0.4677)	0.0000	1	(0.3496)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(700)	1.6028	(1,146.16)	(1,121.99)	0.0000	4.3300	(1,750.94)	0.00	0.1379	(0.5457)	0.0000	1	(0.4078)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(4,500)	1.6028	(7,368.18)	(7,212.79)	0.0000	4.3300	(1,750.94)	0.00	0.8862	(3.5081)	0.0000	1	(2.6219)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(8,900)	1.6028	(14,572.63)	(14,265.29)	0.0000	4.3300	(1,750.94)	0.00	1.7528	(6.9382)	0.0000	1	(5.1855)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(16,300)	1.6028	(26,689.20)	(26,126.32)	0.0000	4.3300	(1,750.94)	0.00	3.2101	(12.7071)	0.0000	1	(9.4970)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(2,200)	1.6028	(3,602.22)	(3,526.25)	0.0000	4.3300	(1,750.94)	0.00	0.4333	(1.7151)	0.0000	1	(1.2818)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(200)	1.6028	(327.47)	(320.57)	0.0000	4.3300	(1,750.94)	0.00	0.0394	(0.1559)	0.0000	1	(0.1165)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(14,300)	1.6028	(23,414.45)	(22,920.64)	0.0000	4.3300	(1,750.94)	0.00	2.8162	(11.1480)	0.0000	1	(8.3317)	02/07/2025
002229.ZK	01/07/2025	SDB3264120636	0	(8,000)	1.6028	(13,098.99)	(12,822.74)	0.0000	4.3300	(1,750.94)	0.00	1.5755	(6.2366)	0.0000	1	(4.6611)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(100)	1.6374	(163.74)	(163.74)	0.0000	4.3300	(1,750.94)	0.00	0.0197	(0.0796)	0.0000	1	(0.0599)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(600)	1.6374	(982.42)	(982.42)	0.0000	4.3300	(1,750.94)	0.00	0.1182	(0.4778)	0.0000	1	(0.3597)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(700)	1.6374	(1,146.16)	(1,146.16)	0.0000	4.3300	(1,750.94)	0.00	0.1379	(0.5575)	0.0000	1	(0.4196)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(4,500)	1.6374	(7,368.18)	(7,368.18)	0.0000	4.3300	(1,750.94)	0.00	0.8862	(3.5837)	0.0000	1	(2.6975)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(8,900)	1.6374	(14,572.63)	(14,572.63)	0.0000	4.3300	(1,750.94)	0.00	1.7528	(7.0877)	0.0000	1	(5.3350)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(16,300)	1.6374	(26,689.20)	(26,689.20)	0.0000	4.3300	(1,750.94)	0.00	3.2101	(12.9809)	0.0000	1	(9.7708)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(2,200)	1.6374	(3,602.22)	(3,602.22)	0.0000	4.3300	(1,750.94)	0.00	0.4333	(1.7520)	0.0000	1	(1.3188)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(200)	1.6374	(327.47)	(327.47)	0.0000	4.3300	(1,750.94)	0.00	0.0394	(0.1593)	0.0000	1	(0.1199)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(14,300)	1.6374	(23,414.45)	(23,414.45)	0.0000	4.3300	(1,750.94)	0.00	2.8162	(11.3881)	0.0000	1	(8.5719)	02/07/2025
002229.ZK	01/06/2025	SDB3264120636	0	(8,000)	1.6374	(13,098.99)	(13,098.99)	0.0000	4.3300	(1,750.94)	0.00	1.5755	(6.3710)	0.0000	1	(4.7955)	02/07/2025
TOTAL FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND													80.0442	(314.5724)	0.0000	(234.5282)	
FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																	
300712.ZK	01/17/2025	SDB3265465972	0	(1,600)	3.2123	(5,047.65)	(5,139.76)	0.0000	4.3300	(1,221.15)	0.00	0.6071	(1.7435)	0.0000	1	(1.1363)	02/07/2025
300712.ZK	01/17/2025	SDB3265465972	0	(100)	3.2123	(303.21)	(321.23)	0.0000	4.3300	(1,221.15)	0.00	0.0365	(0.1090)	0.0000	1	(0.0725)	02/07/2025
300712.ZK	01/17/2025	SDB3265465972	0	(800)	3.2123	(2,439.13)	(2,569.88)	0.0000	4.3300	(1,221.15)	0.00	0.2934	(0.8717)	0.0000	1	(0.5784)	02/07/2025
300712.ZK	01/17/2025	SDB3265465972	0	(200)	3.2123	(627.87)	(642.47)	0.0000	4.3300	(1,221.15)	0.00	0.0755	(0.2179)	0.0000	1	(0.1424)	02/07/2025
300712.ZK	01/17/2025	SDB3265465972	0	(200)	3.2123	(627.17)	(642.47)	0.0000	4.3300	(1,221.15)	0.00	0.0754	(0.2179)	0.0000	1	(0.1425)	02/07/2025
300712.ZK	01/16/2025	SDB3265465972	0	(100)	3.0637	(303.21)	(306.37)	0.0000	4.3300	(1,221.15)	0.00	0.0365	(0.1039)	0.0000	1	(0.0675)	02/07/2025
300712.ZK	01/16/2025	SDB3265465972	0	(800)	3.0637	(2,439.13)	(2,450.94)	0.0000	4.3300	(1,221.15)	0.00	0.2934	(0.8314)	0.0000	1	(0.5380)	02/07/2025
300712.ZK	01/16/2025	SDB3265465972	0	(200)	3.0637	(627.87)	(612.74)	0.0000	4.3300	(1,221.15)	0.00	0.0755	(0.2078)	0.0000	1	(0.1323)	02/07/2025
300712.ZK	01/16/2025	SDB3265465972	0	(200)	3.0637	(627.17)	(612.74)	0.0000	4.3300	(1,221.15)	0.00	0.0754	(0.2078)	0.0000	1	(0.1324)	02/07/2025
300712.ZK	01/15/2025	SDB3265465972	0	(200)	3.1394	(627.87)	(627.87)	0.0000	4.3300	(1,325.00)	0.00	0.0755	(0.2311)	0.0000	1	(0.1556)	02/07/2025
300712.ZK	01/15/2025	SDB3265465972	0	(200)	3.1359	(627.17)	(627.17)	0.0000	4.3300	(1,325.00)	0.00	0.0754	(0.2308)	0.0000	1	(0.1554)	02/07/2025
300712.ZK	01/14/2025	SDB3265345686	0	(1,900)	3.1902	(6,064.29)	(6,061.37)	0.0000	4.3300	(1,325.00)	0.00	0.7294	(2.2309)	0.0000	1	(1.5015)	02/07/2025
300712.ZK	01/13/2025	SDB3265345686	0	(1,900)	3.1917	(6,064.29)	(6,064.29)	0.0000	4.3300	(1,325.00)	0.00	0.7294	(2.2320)	0.0000	1	(1.5026)	02/07/2025
TOTAL FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND													3.1785	(9.4359)	0.0000	(6.2574)	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603087.SH	01/17/2025	SDB3260123470	0	(900)	5.8462	(5,420.13)	(5,261.58)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0333)	0.0000	1	(0.3814)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(2,000)	5.8462	(12,044.74)	(11,692.40)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2962)	0.0000	1	(0.8475)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(500)	5.8462	(3,011.18)	(2,923.10)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5740)	0.0000	1	(0.2119)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(500)	5.8462	(3,011.18)	(2,923.10)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5740)	0.0000	1	(0.2119)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603087.SH	01/17/2025	SDB3260123470	0	(1,800)	5.8462	(10,840.26)	(10,523.16)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0666)	0.0000	1	(0.7627)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(3,200)	5.8462	(19,271.58)	(18,707.85)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.6739)	0.0000	1	(1.3560)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(400)	5.8462	(2,408.95)	(2,338.48)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4592)	0.0000	1	(0.1695)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(2,800)	5.8462	(16,862.63)	(16,369.37)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.2147)	0.0000	1	(1.1865)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(200)	5.8462	(1,204.47)	(1,169.24)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2296)	0.0000	1	(0.0847)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(300)	5.8462	(1,806.71)	(1,753.86)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3444)	0.0000	1	(0.1271)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(100)	5.8462	(602.24)	(584.62)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1148)	0.0000	1	(0.0424)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(3,300)	5.8462	(19,873.82)	(19,292.47)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.7887)	0.0000	1	(1.3983)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(600)	5.8462	(3,613.42)	(3,507.72)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6889)	0.0000	1	(0.2542)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(900)	5.8462	(5,420.13)	(5,261.58)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0333)	0.0000	1	(0.3814)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(500)	5.8462	(3,011.18)	(2,923.10)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5740)	0.0000	1	(0.2119)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(100)	5.8462	(602.24)	(584.62)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1148)	0.0000	1	(0.0424)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(2,800)	5.8462	(16,862.63)	(16,369.37)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.2147)	0.0000	1	(1.1865)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(1,400)	5.8462	(8,431.32)	(8,184.68)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.6073)	0.0000	1	(0.5932)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(1,000)	5.8462	(6,022.37)	(5,846.20)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1481)	0.0000	1	(0.4237)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(1,300)	5.8462	(7,829.08)	(7,600.06)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4925)	0.0000	1	(0.5509)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(1,000)	5.8462	(6,022.37)	(5,846.20)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1481)	0.0000	1	(0.4237)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(600)	5.8462	(3,613.42)	(3,507.72)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6889)	0.0000	1	(0.2542)	02/07/2025
603087.SH	01/17/2025	SDB3260123470	0	(300)	5.8462	(1,806.71)	(1,753.86)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3444)	0.0000	1	(0.1271)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(900)	5.6637	(5,420.13)	(5,097.29)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0010)	0.0000	1	(0.3491)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(2,000)	5.6637	(12,044.74)	(11,327.32)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2245)	0.0000	1	(0.7758)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(500)	5.6637	(3,011.18)	(2,831.83)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5561)	0.0000	1	(0.1939)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(500)	5.6637	(3,011.18)	(2,831.83)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5561)	0.0000	1	(0.1939)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(1,800)	5.6637	(10,840.26)	(10,194.59)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0021)	0.0000	1	(0.6982)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(3,200)	5.6637	(19,271.58)	(18,123.72)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.5592)	0.0000	1	(1.2413)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(400)	5.6637	(2,408.95)	(2,265.46)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4449)	0.0000	1	(0.1552)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(2,800)	5.6637	(16,862.63)	(15,858.25)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1143)	0.0000	1	(1.0861)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(200)	5.6637	(1,204.47)	(1,132.73)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2225)	0.0000	1	(0.0776)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(300)	5.6637	(1,806.71)	(1,699.10)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3337)	0.0000	1	(0.1164)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(100)	5.6637	(602.24)	(566.37)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1112)	0.0000	1	(0.0388)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(3,300)	5.6637	(19,873.82)	(18,690.08)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.6704)	0.0000	1	(1.2800)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(600)	5.6637	(3,613.42)	(3,398.20)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6674)	0.0000	1	(0.2327)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(900)	5.6637	(5,420.13)	(5,097.29)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0010)	0.0000	1	(0.3491)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(500)	5.6637	(3,011.18)	(2,831.83)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5561)	0.0000	1	(0.1939)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(100)	5.6637	(602.24)	(566.37)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1112)	0.0000	1	(0.0388)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(2,800)	5.6637	(16,862.63)	(15,858.25)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1143)	0.0000	1	(1.0861)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(1,400)	5.6637	(8,431.32)	(7,929.13)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5572)	0.0000	1	(0.5431)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(1,000)	5.6637	(6,022.37)	(5,663.66)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1123)	0.0000	1	(0.3879)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(1,300)	5.6637	(7,829.08)	(7,362.76)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4459)	0.0000	1	(0.5043)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(1,000)	5.6637	(6,022.37)	(5,663.66)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1123)	0.0000	1	(0.3879)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(600)	5.6637	(3,613.42)	(3,398.20)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6674)	0.0000	1	(0.2327)	02/07/2025
603087.SH	01/16/2025	SDB3260123470	0	(300)	5.6637	(1,806.71)	(1,699.10)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3337)	0.0000	1	(0.1164)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(900)	5.5732	(5,420.13)	(5,015.87)	0.0000	4.3300	(706.98)	0.00	0.6519	(0.9850)	0.0000	1	(0.3331)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(2,000)	5.5732	(12,044.74)	(11,146.39)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.1890)	0.0000	1	(0.7403)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(500)	5.5732	(3,011.18)	(2,786.60)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5472)	0.0000	1	(0.1851)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(500)	5.5732	(3,011.18)	(2,786.60)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5472)	0.0000	1	(0.1851)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(1,800)	5.5732	(10,840.26)	(10,031.75)	0.0000	4.3300	(706.98)	0.00	1.3038	(1.9701)	0.0000	1	(0.6662)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(3,200)	5.5732	(19,271.58)	(17,834.22)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.5023)	0.0000	1	(1.1844)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(400)	5.5732	(2,408.95)	(2,229.28)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4378)	0.0000	1	(0.1481)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(2,800)	5.5732	(16,862.63)	(15,604.94)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.0646)	0.0000	1	(1.0364)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(200)	5.5732	(1,204.47)	(1,114.64)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2189)	0.0000	1	(0.0740)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(300)	5.5732	(1,806.71)	(1,671.96)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3283)	0.0000	1	(0.1110)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(100)	5.5732	(602.24)	(557.32)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1094)	0.0000	1	(0.0370)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603087.SH	01/15/2025	SDB3260123470	0	(3,300)	5.5732	(19,873.82)	(18,391.54)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.6118)	0.0000	1	(1.2214)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(600)	5.5732	(3,613.42)	(3,343.92)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6567)	0.0000	1	(0.2221)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(900)	5.5732	(5,420.13)	(5,015.87)	0.0000	4.3300	(706.98)	0.00	0.6519	(0.9850)	0.0000	1	(0.3331)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(500)	5.5732	(3,011.18)	(2,786.60)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5472)	0.0000	1	(0.1851)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(100)	5.5732	(602.24)	(557.32)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1094)	0.0000	1	(0.0370)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(2,800)	5.5732	(16,862.63)	(15,604.94)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.0646)	0.0000	1	(1.0364)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(1,400)	5.5732	(8,431.32)	(7,802.47)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5323)	0.0000	1	(0.5182)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(1,000)	5.5732	(6,022.37)	(5,573.19)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.0945)	0.0000	1	(0.3701)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(1,300)	5.5732	(7,829.08)	(7,245.15)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4228)	0.0000	1	(0.4812)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(1,000)	5.5732	(6,022.37)	(5,573.19)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.0945)	0.0000	1	(0.3701)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(600)	5.5732	(3,613.42)	(3,343.92)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6567)	0.0000	1	(0.2221)	02/07/2025
603087.SH	01/15/2025	SDB3260123470	0	(300)	5.5732	(1,806.71)	(1,671.96)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3283)	0.0000	1	(0.1110)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(900)	5.6689	(5,420.13)	(5,102.00)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0019)	0.0000	1	(0.3500)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(2,000)	5.6689	(12,044.74)	(11,337.77)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2266)	0.0000	1	(0.7778)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(500)	5.6689	(3,011.18)	(2,834.44)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5566)	0.0000	1	(0.1945)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(500)	5.6689	(3,011.18)	(2,834.44)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5566)	0.0000	1	(0.1945)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(1,800)	5.6689	(10,840.26)	(10,203.99)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0039)	0.0000	1	(0.7001)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(3,200)	5.6689	(19,271.58)	(18,140.44)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.5625)	0.0000	1	(1.2445)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(400)	5.6689	(2,408.95)	(2,267.55)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4453)	0.0000	1	(0.1556)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(2,800)	5.6689	(16,862.63)	(15,872.88)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1172)	0.0000	1	(1.0890)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(200)	5.6689	(1,204.47)	(1,133.78)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2227)	0.0000	1	(0.0778)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(300)	5.6689	(1,806.71)	(1,700.67)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3340)	0.0000	1	(0.1167)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(100)	5.6689	(602.24)	(566.89)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1113)	0.0000	1	(0.0389)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(3,300)	5.6689	(19,873.82)	(18,707.32)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.6738)	0.0000	1	(1.2834)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(600)	5.6689	(3,613.42)	(3,401.33)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6680)	0.0000	1	(0.2334)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(900)	5.6689	(5,420.13)	(5,102.00)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0019)	0.0000	1	(0.3500)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(500)	5.6689	(3,011.18)	(2,834.44)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5566)	0.0000	1	(0.1945)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(100)	5.6689	(602.24)	(566.89)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1113)	0.0000	1	(0.0389)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(2,800)	5.6689	(16,862.63)	(15,872.88)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1172)	0.0000	1	(1.0890)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(1,400)	5.6689	(8,431.32)	(7,936.44)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5586)	0.0000	1	(0.5445)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(1,000)	5.6689	(6,022.37)	(5,668.89)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1133)	0.0000	1	(0.3889)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(1,300)	5.6689	(7,829.08)	(7,369.55)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4473)	0.0000	1	(0.5056)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(1,000)	5.6689	(6,022.37)	(5,668.89)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1133)	0.0000	1	(0.3889)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(600)	5.6689	(3,613.42)	(3,401.33)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6680)	0.0000	1	(0.2334)	02/07/2025
603087.SH	01/14/2025	SDB3260123470	0	(300)	5.6689	(1,806.71)	(1,700.67)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3340)	0.0000	1	(0.1167)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(900)	5.7136	(5,420.13)	(5,142.23)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0098)	0.0000	1	(0.3579)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(2,000)	5.7136	(12,044.74)	(11,427.17)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2441)	0.0000	1	(0.7954)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(500)	5.7136	(3,011.18)	(2,856.79)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5610)	0.0000	1	(0.1988)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(500)	5.7136	(3,011.18)	(2,856.79)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5610)	0.0000	1	(0.1988)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(1,800)	5.7136	(10,840.26)	(10,284.45)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0197)	0.0000	1	(0.7159)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(3,200)	5.7136	(19,271.58)	(18,283.48)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.5906)	0.0000	1	(1.2726)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(400)	5.7136	(2,408.95)	(2,285.43)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4488)	0.0000	1	(0.1591)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(2,800)	5.7136	(16,862.63)	(15,998.04)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1418)	0.0000	1	(1.1136)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(200)	5.7136	(1,204.47)	(1,142.72)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2244)	0.0000	1	(0.0795)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(300)	5.7136	(1,806.71)	(1,714.08)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3366)	0.0000	1	(0.1193)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(100)	5.7136	(602.24)	(571.36)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1122)	0.0000	1	(0.0398)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(3,300)	5.7136	(19,873.82)	(18,854.83)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.7028)	0.0000	1	(1.3124)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(600)	5.7136	(3,613.42)	(3,428.15)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6732)	0.0000	1	(0.2386)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(900)	5.7136	(5,420.13)	(5,142.23)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0098)	0.0000	1	(0.3579)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(500)	5.7136	(3,011.18)	(2,856.79)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5610)	0.0000	1	(0.1988)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(100)	5.7136	(602.24)	(571.36)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1122)	0.0000	1	(0.0398)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(2,800)	5.7136	(16,862.63)	(15,998.04)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1418)	0.0000	1	(1.1136)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(1,400)	5.7136	(8,431.32)	(7,999.02)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5709)	0.0000	1	(0.5568)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603087.SH	01/13/2025	SDB3260123470	0	(1,000)	5.7136	(6,022.37)	(5,713.59)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1221)	0.0000	1	(0.3977)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(1,300)	5.7136	(7,829.08)	(7,427.66)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4587)	0.0000	1	(0.5170)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(1,000)	5.7136	(6,022.37)	(5,713.59)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1221)	0.0000	1	(0.3977)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(600)	5.7136	(3,613.42)	(3,428.15)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6732)	0.0000	1	(0.2386)	02/07/2025
603087.SH	01/13/2025	SDB3260123470	0	(300)	5.7136	(1,806.71)	(1,714.08)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3366)	0.0000	1	(0.1193)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(900)	5.7821	(5,420.13)	(5,203.91)	0.0000	4.3300	(706.98)	0.00	1.9558	(3.0659)	0.0000	3	(1.1101)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(2,000)	5.7821	(12,044.74)	(11,564.25)	0.0000	4.3300	(706.98)	0.00	4.3461	(6.8131)	0.0000	3	(2.4669)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(500)	5.7821	(3,011.18)	(2,891.06)	0.0000	4.3300	(706.98)	0.00	1.0865	(1.7033)	0.0000	3	(0.6167)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(500)	5.7821	(3,011.18)	(2,891.06)	0.0000	4.3300	(706.98)	0.00	1.0865	(1.7033)	0.0000	3	(0.6167)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(1,800)	5.7821	(10,840.26)	(10,407.83)	0.0000	4.3300	(706.98)	0.00	3.9115	(6.1318)	0.0000	3	(2.2203)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(3,200)	5.7821	(19,271.58)	(18,502.81)	0.0000	4.3300	(706.98)	0.00	6.9538	(10.9009)	0.0000	3	(3.9471)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(400)	5.7821	(2,408.95)	(2,312.85)	0.0000	4.3300	(706.98)	0.00	0.8692	(1.3626)	0.0000	3	(0.4934)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(2,800)	5.7821	(16,862.63)	(16,189.96)	0.0000	4.3300	(706.98)	0.00	6.0846	(9.5383)	0.0000	3	(3.4537)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(200)	5.7821	(1,204.47)	(1,156.43)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6813)	0.0000	3	(0.2467)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(300)	5.7821	(1,806.71)	(1,734.64)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0220)	0.0000	3	(0.3700)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(100)	5.7821	(602.24)	(578.21)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3407)	0.0000	3	(0.1233)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(3,300)	5.7821	(19,873.82)	(19,081.02)	0.0000	4.3300	(706.98)	0.00	7.1711	(11.2416)	0.0000	3	(4.0705)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(600)	5.7821	(3,613.42)	(3,469.28)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0439)	0.0000	3	(0.7401)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(900)	5.7821	(5,420.13)	(5,203.91)	0.0000	4.3300	(706.98)	0.00	1.9558	(3.0659)	0.0000	3	(1.1101)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(500)	5.7821	(3,011.18)	(2,891.06)	0.0000	4.3300	(706.98)	0.00	1.0865	(1.7033)	0.0000	3	(0.6167)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(100)	5.7821	(602.24)	(578.21)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3407)	0.0000	3	(0.1233)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(2,800)	5.7821	(16,862.63)	(16,189.96)	0.0000	4.3300	(706.98)	0.00	6.0846	(9.5383)	0.0000	3	(3.4537)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(1,400)	5.7821	(8,431.32)	(8,094.98)	0.0000	4.3300	(706.98)	0.00	3.0423	(4.7692)	0.0000	3	(1.7269)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(1,000)	5.7821	(6,022.37)	(5,782.13)	0.0000	4.3300	(706.98)	0.00	2.1731	(3.4065)	0.0000	3	(1.2335)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(1,300)	5.7821	(7,829.08)	(7,516.77)	0.0000	4.3300	(706.98)	0.00	2.8250	(4.4285)	0.0000	3	(1.6035)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(1,000)	5.7821	(6,022.37)	(5,782.13)	0.0000	4.3300	(706.98)	0.00	2.1731	(3.4065)	0.0000	3	(1.2335)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(600)	5.7821	(3,613.42)	(3,469.28)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0439)	0.0000	3	(0.7401)	02/07/2025
603087.SH	01/10/2025	SDB3260123470	0	(300)	5.7821	(1,806.71)	(1,734.64)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0220)	0.0000	3	(0.3700)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(900)	5.7727	(5,420.13)	(5,195.46)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0203)	0.0000	1	(0.3684)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(2,000)	5.7727	(12,044.74)	(11,545.47)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2673)	0.0000	1	(0.8186)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(500)	5.7727	(3,011.18)	(2,886.37)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5668)	0.0000	1	(0.2047)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(500)	5.7727	(3,011.18)	(2,886.37)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5668)	0.0000	1	(0.2047)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(1,800)	5.7727	(10,840.26)	(10,390.92)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0406)	0.0000	1	(0.7368)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(3,200)	5.7727	(19,271.58)	(18,472.75)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.6277)	0.0000	1	(1.3098)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(400)	5.7727	(2,408.95)	(2,309.09)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4535)	0.0000	1	(0.1637)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(2,800)	5.7727	(16,862.63)	(16,163.65)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1743)	0.0000	1	(1.1461)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(200)	5.7727	(1,204.47)	(1,154.55)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2267)	0.0000	1	(0.0819)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(300)	5.7727	(1,806.71)	(1,731.82)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3401)	0.0000	1	(0.1228)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(100)	5.7727	(602.24)	(577.27)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1134)	0.0000	1	(0.0409)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(3,300)	5.7727	(19,873.82)	(19,050.02)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.7411)	0.0000	1	(1.3507)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(600)	5.7727	(3,613.42)	(3,463.64)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6802)	0.0000	1	(0.2456)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(900)	5.7727	(5,420.13)	(5,195.46)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0203)	0.0000	1	(0.3684)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(500)	5.7727	(3,011.18)	(2,886.37)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5668)	0.0000	1	(0.2047)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(100)	5.7727	(602.24)	(577.27)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1134)	0.0000	1	(0.0409)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(2,800)	5.7727	(16,862.63)	(16,163.65)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1743)	0.0000	1	(1.1461)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(1,400)	5.7727	(8,431.32)	(8,081.83)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5871)	0.0000	1	(0.5730)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(1,000)	5.7727	(6,022.37)	(5,772.73)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1337)	0.0000	1	(0.4093)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(1,300)	5.7727	(7,829.08)	(7,504.55)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4738)	0.0000	1	(0.5321)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(1,000)	5.7727	(6,022.37)	(5,772.73)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1337)	0.0000	1	(0.4093)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(600)	5.7727	(3,613.42)	(3,463.64)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6802)	0.0000	1	(0.2456)	02/07/2025
603087.SH	01/09/2025	SDB3260123470	0	(300)	5.7727	(1,806.71)	(1,731.82)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3401)	0.0000	1	(0.1228)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(900)	5.7266	(5,420.13)	(5,153.93)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0121)	0.0000	1	(0.3602)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(2,000)	5.7266	(12,044.74)	(11,453.19)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2492)	0.0000	1	(0.8005)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603087.SH	01/08/2025	SDB3260123470	0	(500)	5.7266	(3,011.18)	(2,863.30)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5623)	0.0000	1	(0.2001)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(500)	5.7266	(3,011.18)	(2,863.30)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5623)	0.0000	1	(0.2001)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(1,800)	5.7266	(10,840.26)	(10,307.87)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0243)	0.0000	1	(0.7205)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(3,200)	5.7266	(19,271.58)	(18,325.10)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.5987)	0.0000	1	(1.2808)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(400)	5.7266	(2,408.95)	(2,290.64)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4498)	0.0000	1	(0.1601)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(2,800)	5.7266	(16,862.63)	(16,034.46)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1489)	0.0000	1	(1.1207)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(200)	5.7266	(1,204.47)	(1,145.32)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2249)	0.0000	1	(0.0801)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(300)	5.7266	(1,806.71)	(1,717.98)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3374)	0.0000	1	(0.1201)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(100)	5.7266	(602.24)	(572.66)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1125)	0.0000	1	(0.0400)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(3,300)	5.7266	(19,873.82)	(18,897.76)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.7112)	0.0000	1	(1.3208)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(600)	5.7266	(3,613.42)	(3,435.96)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6748)	0.0000	1	(0.2402)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(900)	5.7266	(5,420.13)	(5,153.93)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0121)	0.0000	1	(0.3602)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(500)	5.7266	(3,011.18)	(2,863.30)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5623)	0.0000	1	(0.2001)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(100)	5.7266	(602.24)	(572.66)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1125)	0.0000	1	(0.0400)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(2,800)	5.7266	(16,862.63)	(16,034.46)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1489)	0.0000	1	(1.1207)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(1,400)	5.7266	(8,431.32)	(8,017.23)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5745)	0.0000	1	(0.5604)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(1,000)	5.7266	(6,022.37)	(5,726.59)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1246)	0.0000	1	(0.4003)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(1,300)	5.7266	(7,829.08)	(7,444.57)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4620)	0.0000	1	(0.5203)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(1,000)	5.7266	(6,022.37)	(5,726.59)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1246)	0.0000	1	(0.4003)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(600)	5.7266	(3,613.42)	(3,435.96)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6748)	0.0000	1	(0.2402)	02/07/2025
603087.SH	01/08/2025	SDB3260123470	0	(300)	5.7266	(1,806.71)	(1,717.98)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3374)	0.0000	1	(0.1201)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(900)	5.7623	(5,420.13)	(5,186.08)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0185)	0.0000	1	(0.3665)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(2,000)	5.7623	(12,044.74)	(11,524.61)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.2632)	0.0000	1	(0.8145)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(500)	5.7623	(3,011.18)	(2,881.15)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5658)	0.0000	1	(0.2036)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(500)	5.7623	(3,011.18)	(2,881.15)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5658)	0.0000	1	(0.2036)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(1,800)	5.7623	(10,840.26)	(10,372.15)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.0369)	0.0000	1	(0.7331)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(3,200)	5.7623	(19,271.58)	(18,439.38)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.6212)	0.0000	1	(1.3033)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(400)	5.7623	(2,408.95)	(2,304.92)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4526)	0.0000	1	(0.1629)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(2,800)	5.7623	(16,862.63)	(16,134.46)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1685)	0.0000	1	(1.1403)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(200)	5.7623	(1,204.47)	(1,152.46)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2263)	0.0000	1	(0.0815)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(300)	5.7623	(1,806.71)	(1,728.69)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3395)	0.0000	1	(0.1222)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(100)	5.7623	(602.24)	(576.23)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1132)	0.0000	1	(0.0407)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(3,300)	5.7623	(19,873.82)	(19,015.61)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.7344)	0.0000	1	(1.3440)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(600)	5.7623	(3,613.42)	(3,457.38)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6790)	0.0000	1	(0.2444)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(900)	5.7623	(5,420.13)	(5,186.08)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0185)	0.0000	1	(0.3665)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(500)	5.7623	(3,011.18)	(2,881.15)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5658)	0.0000	1	(0.2036)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(100)	5.7623	(602.24)	(576.23)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1132)	0.0000	1	(0.0407)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(2,800)	5.7623	(16,862.63)	(16,134.46)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.1685)	0.0000	1	(1.1403)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(1,400)	5.7623	(8,431.32)	(8,067.23)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.5843)	0.0000	1	(0.5702)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(1,000)	5.7623	(6,022.37)	(5,762.31)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1316)	0.0000	1	(0.4073)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(1,300)	5.7623	(7,829.08)	(7,491.00)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.4711)	0.0000	1	(0.5294)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(1,000)	5.7623	(6,022.37)	(5,762.31)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1316)	0.0000	1	(0.4073)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(600)	5.7623	(3,613.42)	(3,457.38)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.6790)	0.0000	1	(0.2444)	02/07/2025
603087.SH	01/07/2025	SDB3260123470	0	(300)	5.7623	(1,806.71)	(1,728.69)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3395)	0.0000	1	(0.1222)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(900)	6.0224	(5,420.13)	(5,420.13)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0644)	0.0000	1	(0.4125)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(2,000)	6.0224	(12,044.74)	(12,044.74)	0.0000	4.3300	(706.98)	0.00	1.4487	(2.3654)	0.0000	1	(0.9167)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(500)	6.0224	(3,011.18)	(3,011.18)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5913)	0.0000	1	(0.2292)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(500)	6.0224	(3,011.18)	(3,011.18)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5913)	0.0000	1	(0.2292)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(1,800)	6.0224	(10,840.26)	(10,840.26)	0.0000	4.3300	(706.98)	0.00	1.3038	(2.1289)	0.0000	1	(0.8250)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(3,200)	6.0224	(19,271.58)	(19,271.58)	0.0000	4.3300	(706.98)	0.00	2.3179	(3.7846)	0.0000	1	(1.4667)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(400)	6.0224	(2,408.95)	(2,408.95)	0.0000	4.3300	(706.98)	0.00	0.2897	(0.4731)	0.0000	1	(0.1833)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(2,800)	6.0224	(16,862.63)	(16,862.63)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.3115)	0.0000	1	(1.2833)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(200)	6.0224	(1,204.47)	(1,204.47)	0.0000	4.3300	(706.98)	0.00	0.1449	(0.2365)	0.0000	1	(0.0917)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603087.SH	01/06/2025	SDB3260123470	0	(300)	6.0224	(1,806.71)	(1,806.71)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3548)	0.0000	1	(0.1375)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(100)	6.0224	(602.24)	(602.24)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1183)	0.0000	1	(0.0458)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(3,300)	6.0224	(19,873.82)	(19,873.82)	0.0000	4.3300	(706.98)	0.00	2.3904	(3.9029)	0.0000	1	(1.5125)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(600)	6.0224	(3,613.42)	(3,613.42)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.7096)	0.0000	1	(0.2750)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(900)	6.0224	(5,420.13)	(5,420.13)	0.0000	4.3300	(706.98)	0.00	0.6519	(1.0644)	0.0000	1	(0.4125)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(500)	6.0224	(3,011.18)	(3,011.18)	0.0000	4.3300	(706.98)	0.00	0.3622	(0.5913)	0.0000	1	(0.2292)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(100)	6.0224	(602.24)	(602.24)	0.0000	4.3300	(706.98)	0.00	0.0724	(0.1183)	0.0000	1	(0.0458)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(2,800)	6.0224	(16,862.63)	(16,862.63)	0.0000	4.3300	(706.98)	0.00	2.0282	(3.3115)	0.0000	1	(1.2833)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(1,400)	6.0224	(8,431.32)	(8,431.32)	0.0000	4.3300	(706.98)	0.00	1.0141	(1.6558)	0.0000	1	(0.6417)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(1,000)	6.0224	(6,022.37)	(6,022.37)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1827)	0.0000	1	(0.4583)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(1,300)	6.0224	(7,829.08)	(7,829.08)	0.0000	4.3300	(706.98)	0.00	0.9417	(1.5375)	0.0000	1	(0.5958)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(1,000)	6.0224	(6,022.37)	(6,022.37)	0.0000	4.3300	(706.98)	0.00	0.7244	(1.1827)	0.0000	1	(0.4583)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(600)	6.0224	(3,613.42)	(3,613.42)	0.0000	4.3300	(706.98)	0.00	0.4346	(0.7096)	0.0000	1	(0.2750)	02/07/2025
603087.SH	01/06/2025	SDB3260123470	0	(300)	6.0224	(1,806.71)	(1,806.71)	0.0000	4.3300	(706.98)	0.00	0.2173	(0.3548)	0.0000	1	(0.1375)	02/07/2025
TOTAL GAN&LEE PHARMACEUTICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												230.3456	(359.5866)	0.0000		(129.2410)	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002460.ZK	01/17/2025	SDB3260350088	0	(5,900)	4.7641	(27,673.37)	(28,108.05)	0.0000	4.3300	(1,398.97)	0.00	3.3285	(10.9228)	0.0000	1	(7.5944)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(34,700)	4.7641	(163,709.19)	(165,313.44)	0.0000	4.3300	(1,398.97)	0.00	19.6906	(64.2412)	0.0000	1	(44.5506)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(300)	4.7641	(1,389.63)	(1,429.22)	0.0000	4.3300	(1,398.97)	0.00	0.1671	(0.5554)	0.0000	1	(0.3883)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(500)	4.7641	(2,316.24)	(2,382.04)	0.0000	4.3300	(1,398.97)	0.00	0.2786	(0.9257)	0.0000	1	(0.6471)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(2,700)	4.7641	(12,399.78)	(12,863.01)	0.0000	4.3300	(1,398.97)	0.00	1.4914	(4.9986)	0.0000	1	(3.5072)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(9,800)	4.7641	(45,004.36)	(46,687.94)	0.0000	4.3300	(1,398.97)	0.00	5.4130	(18.1430)	0.0000	1	(12.7300)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(100)	4.7641	(451.42)	(476.41)	0.0000	4.3300	(1,398.97)	0.00	0.0543	(0.1851)	0.0000	1	(0.1308)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(5,600)	4.7641	(25,920.23)	(26,678.83)	0.0000	4.3300	(1,398.97)	0.00	3.1176	(10.3674)	0.0000	1	(7.2498)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(9,800)	4.7641	(45,339.03)	(46,687.94)	0.0000	4.3300	(1,398.97)	0.00	5.4533	(18.1430)	0.0000	1	(12.6898)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(34,200)	4.7641	(158,658.66)	(162,931.40)	0.0000	4.3300	(1,398.97)	0.00	19.0831	(63.3155)	0.0000	1	(44.2324)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(81,100)	4.7641	(373,482.37)	(386,366.56)	0.0000	4.3300	(1,398.97)	0.00	44.9216	(150.1429)	0.0000	1	(105.2212)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(900)	4.7641	(4,189.35)	(4,287.67)	0.0000	4.3300	(1,398.97)	0.00	0.5039	(1.6662)	0.0000	1	(1.1623)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(100)	4.7641	(473.09)	(476.41)	0.0000	4.3300	(1,398.97)	0.00	0.0569	(0.1851)	0.0000	1	(0.1282)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(1,200)	4.7641	(5,621.27)	(5,716.89)	0.0000	4.3300	(1,398.97)	0.00	0.6761	(2.2216)	0.0000	1	(1.5455)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(1,200)	4.7641	(5,486.72)	(5,716.89)	0.0000	4.3300	(1,398.97)	0.00	0.6599	(2.2216)	0.0000	1	(1.5617)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(2,300)	4.7641	(10,591.18)	(10,957.37)	0.0000	4.3300	(1,398.97)	0.00	1.2739	(4.2581)	0.0000	1	(2.9842)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(3,200)	4.7641	(15,299.27)	(15,245.04)	0.0000	4.3300	(1,398.97)	0.00	1.8402	(5.9243)	0.0000	1	(4.0841)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(2,500)	4.7641	(11,952.56)	(11,910.19)	0.0000	4.3300	(1,398.97)	0.00	1.4376	(4.6283)	0.0000	1	(3.1907)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(3,900)	4.7641	(18,645.99)	(18,579.90)	0.0000	4.3300	(1,398.97)	0.00	2.2427	(7.2202)	0.0000	1	(4.9775)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(1,300)	4.7641	(6,215.33)	(6,193.30)	0.0000	4.3300	(1,398.97)	0.00	0.7476	(2.4067)	0.0000	1	(1.6592)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(4,800)	4.7641	(22,948.91)	(22,867.56)	0.0000	4.3300	(1,398.97)	0.00	2.7602	(8.8864)	0.0000	1	(6.1261)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(27,500)	4.7641	(131,478.13)	(131,012.09)	0.0000	4.3300	(1,398.97)	0.00	15.8139	(50.9116)	0.0000	1	(35.0977)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(2,900)	4.7641	(13,864.97)	(13,815.82)	0.0000	4.3300	(1,398.97)	0.00	1.6676	(5.3689)	0.0000	1	(3.7012)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(16,500)	4.7641	(78,886.88)	(78,607.25)	0.0000	4.3300	(1,398.97)	0.00	9.4883	(30.5469)	0.0000	1	(21.0586)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(4,100)	4.7641	(19,602.19)	(19,532.71)	0.0000	4.3300	(1,398.97)	0.00	2.3577	(7.5905)	0.0000	1	(5.2327)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(600)	4.7641	(2,868.61)	(2,858.45)	0.0000	4.3300	(1,398.97)	0.00	0.3450	(1.1108)	0.0000	1	(0.7658)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(10,000)	4.7641	(47,810.23)	(47,640.76)	0.0000	4.3300	(1,398.97)	0.00	5.7505	(18.5133)	0.0000	1	(12.7628)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(7,500)	4.7641	(35,857.67)	(35,730.57)	0.0000	4.3300	(1,398.97)	0.00	4.3129	(13.8850)	0.0000	1	(9.5721)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(200)	4.7641	(956.20)	(952.82)	0.0000	4.3300	(1,398.97)	0.00	0.1150	(0.3703)	0.0000	1	(0.2553)	02/07/2025
002460.ZK	01/17/2025	SDB3260350088	0	(100)	4.7641	(478.10)	(476.41)	0.0000	4.3300	(1,398.97)	0.00	0.0575	(0.1851)	0.0000	1	(0.1276)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(300)	4.6696	(1,389.63)	(1,400.89)	0.0000	4.3300	(1,398.97)	0.00	0.1671	(0.5444)	0.0000	1	(0.3772)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(500)	4.6696	(2,316.24)	(2,334.82)	0.0000	4.3300	(1,398.97)	0.00	0.2786	(0.9073)	0.0000	1	(0.6287)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(2,700)	4.6696	(12,399.78)	(12,608.00)	0.0000	4.3300	(1,398.97)	0.00	1.4914	(4.8995)	0.0000	1	(3.4081)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(9,800)	4.6696	(45,004.36)	(45,762.38)	0.0000	4.3300	(1,398.97)	0.00	5.4130	(17.7834)	0.0000	1	(12.3703)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(100)	4.6696	(451.42)	(466.96)	0.0000	4.3300	(1,398.97)	0.00	0.0543	(0.1815)	0.0000	1	(0.1272)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(5,600)	4.6696	(25,920.23)	(26,149.93)	0.0000	4.3300	(1,398.97)	0.00	3.1176	(10.1619)	0.0000	1	(7.0443)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002460.ZK	01/16/2025	SDB3260350088	0	(9,800)	4.6696	(45,339.03)	(45,762.38)	0.0000	4.3300	(1,398.97)	0.00	5.4533	(17.7834)	0.0000	1	(12.3301)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(34,200)	4.6696	(158,658.66)	(159,701.38)	0.0000	4.3300	(1,398.97)	0.00	19.0831	(62.0603)	0.0000	1	(42.9772)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(81,100)	4.6696	(373,482.37)	(378,707.07)	0.0000	4.3300	(1,398.97)	0.00	44.9216	(147.1664)	0.0000	1	(102.2447)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(900)	4.6696	(4,189.35)	(4,202.67)	0.0000	4.3300	(1,398.97)	0.00	0.5039	(1.6332)	0.0000	1	(1.1293)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(100)	4.6696	(473.09)	(466.96)	0.0000	4.3300	(1,398.97)	0.00	0.0569	(0.1815)	0.0000	1	(0.1246)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(1,200)	4.6696	(5,621.27)	(5,603.56)	0.0000	4.3300	(1,398.97)	0.00	0.6761	(2.1776)	0.0000	1	(1.5014)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(1,200)	4.6696	(5,486.72)	(5,603.56)	0.0000	4.3300	(1,398.97)	0.00	0.6599	(2.1776)	0.0000	1	(1.5176)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(2,300)	4.6696	(10,591.18)	(10,740.15)	0.0000	4.3300	(1,398.97)	0.00	1.2739	(4.1736)	0.0000	1	(2.8998)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(3,200)	4.6696	(15,299.27)	(14,942.82)	0.0000	4.3300	(1,398.97)	0.00	1.8402	(5.8068)	0.0000	1	(3.9666)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(2,500)	4.6696	(11,952.56)	(11,674.08)	0.0000	4.3300	(1,398.97)	0.00	1.4376	(4.5366)	0.0000	1	(3.0989)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(3,900)	4.6696	(18,645.99)	(18,211.56)	0.0000	4.3300	(1,398.97)	0.00	2.2427	(7.0771)	0.0000	1	(4.8344)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(1,300)	4.6696	(6,215.33)	(6,070.52)	0.0000	4.3300	(1,398.97)	0.00	0.7476	(2.3590)	0.0000	1	(1.6115)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(4,800)	4.6696	(22,948.91)	(22,414.23)	0.0000	4.3300	(1,398.97)	0.00	2.7602	(8.7102)	0.0000	1	(5.9500)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(27,500)	4.6696	(131,478.13)	(128,414.85)	0.0000	4.3300	(1,398.97)	0.00	15.8139	(49.9023)	0.0000	1	(34.0884)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(2,900)	4.6696	(13,864.97)	(13,541.93)	0.0000	4.3300	(1,398.97)	0.00	1.6676	(5.2624)	0.0000	1	(3.5948)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(16,500)	4.6696	(78,886.88)	(77,048.91)	0.0000	4.3300	(1,398.97)	0.00	9.4883	(29.9414)	0.0000	1	(20.4530)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(4,100)	4.6696	(19,602.19)	(19,145.49)	0.0000	4.3300	(1,398.97)	0.00	2.3577	(7.4400)	0.0000	1	(5.0823)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(600)	4.6696	(2,868.61)	(2,801.78)	0.0000	4.3300	(1,398.97)	0.00	0.3450	(1.0888)	0.0000	1	(0.7437)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(10,000)	4.6696	(47,810.23)	(46,696.31)	0.0000	4.3300	(1,398.97)	0.00	5.7505	(18.1463)	0.0000	1	(12.3958)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(7,500)	4.6696	(35,857.67)	(35,022.23)	0.0000	4.3300	(1,398.97)	0.00	4.3129	(13.6097)	0.0000	1	(9.2968)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(200)	4.6696	(966.20)	(933.93)	0.0000	4.3300	(1,398.97)	0.00	0.1150	(0.3629)	0.0000	1	(0.2479)	02/07/2025
002460.ZK	01/16/2025	SDB3260350088	0	(100)	4.6696	(478.10)	(466.96)	0.0000	4.3300	(1,398.97)	0.00	0.0575	(0.1615)	0.0000	1	(0.1240)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(2,700)	4.5059	(12,399.78)	(12,165.85)	0.0000	4.3300	(1,398.96)	0.00	1.4914	(4.7277)	0.0000	1	(3.2362)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(9,800)	4.5059	(45,004.36)	(44,157.53)	0.0000	4.3300	(1,398.96)	0.00	5.4130	(17.1597)	0.0000	1	(11.7466)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(100)	4.5059	(451.42)	(450.59)	0.0000	4.3300	(1,398.96)	0.00	0.0543	(0.1751)	0.0000	1	(0.1208)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(5,600)	4.5059	(25,920.23)	(25,232.87)	0.0000	4.3300	(1,398.96)	0.00	3.1176	(9.8055)	0.0000	1	(6.6879)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(9,800)	4.5059	(45,339.03)	(44,157.53)	0.0000	4.3300	(1,398.96)	0.00	5.4533	(17.1597)	0.0000	1	(11.7064)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(34,200)	4.5059	(158,658.66)	(154,100.75)	0.0000	4.3300	(1,398.96)	0.00	19.0831	(59.8837)	0.0000	1	(40.8006)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(81,100)	4.5059	(373,482.37)	(365,426.06)	0.0000	4.3300	(1,398.96)	0.00	44.9216	(142.0050)	0.0000	1	(97.0834)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(900)	4.5059	(4,189.35)	(4,055.28)	0.0000	4.3300	(1,398.96)	0.00	0.5039	(1.5759)	0.0000	1	(1.0720)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(100)	4.5059	(473.09)	(450.59)	0.0000	4.3300	(1,398.96)	0.00	0.0569	(0.1751)	0.0000	1	(0.1182)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(1,200)	4.5059	(5,621.27)	(5,407.04)	0.0000	4.3300	(1,398.96)	0.00	0.6761	(2.1012)	0.0000	1	(1.4251)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(1,200)	4.5059	(5,486.72)	(5,407.04)	0.0000	4.3300	(1,398.96)	0.00	0.6599	(2.1012)	0.0000	1	(1.4413)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(2,300)	4.5059	(10,591.18)	(10,363.50)	0.0000	4.3300	(1,398.96)	0.00	1.2739	(4.0273)	0.0000	1	(2.7534)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(3,200)	4.5059	(15,299.27)	(14,418.78)	0.0000	4.3300	(1,398.96)	0.00	1.8402	(5.6032)	0.0000	1	(3.7630)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(2,500)	4.5059	(11,952.56)	(11,264.67)	0.0000	4.3300	(1,398.96)	0.00	1.4376	(4.3775)	0.0000	1	(2.9398)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(3,900)	4.5059	(18,645.99)	(17,572.89)	0.0000	4.3300	(1,398.96)	0.00	2.2427	(6.8288)	0.0000	1	(4.5861)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(1,300)	4.5059	(6,215.33)	(5,857.63)	0.0000	4.3300	(1,398.96)	0.00	0.7476	(2.2763)	0.0000	1	(1.5287)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(4,800)	4.5059	(22,948.91)	(21,628.18)	0.0000	4.3300	(1,398.96)	0.00	2.7602	(8.4047)	0.0000	1	(5.6445)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(27,500)	4.5059	(131,478.13)	(123,911.42)	0.0000	4.3300	(1,398.96)	0.00	15.8139	(48.1521)	0.0000	1	(32.3382)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(2,900)	4.5059	(13,864.97)	(13,067.02)	0.0000	4.3300	(1,398.96)	0.00	1.6676	(5.0779)	0.0000	1	(3.4102)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(16,500)	4.5059	(78,886.88)	(74,346.85)	0.0000	4.3300	(1,398.96)	0.00	9.4883	(28.8913)	0.0000	1	(19.4029)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(4,100)	4.5059	(19,602.19)	(18,474.07)	0.0000	4.3300	(1,398.96)	0.00	2.3577	(7.1790)	0.0000	1	(4.8213)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(600)	4.5059	(2,868.61)	(2,703.52)	0.0000	4.3300	(1,398.96)	0.00	0.3450	(1.0506)	0.0000	1	(0.7056)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(10,000)	4.5059	(47,810.23)	(45,058.70)	0.0000	4.3300	(1,398.96)	0.00	5.7505	(17.5099)	0.0000	1	(11.7594)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(7,500)	4.5059	(35,857.67)	(33,794.03)	0.0000	4.3300	(1,398.96)	0.00	4.3129	(13.1324)	0.0000	1	(8.8195)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(200)	4.5059	(966.20)	(901.17)	0.0000	4.3300	(1,398.96)	0.00	0.1150	(0.3502)	0.0000	1	(0.2352)	02/07/2025
002460.ZK	01/15/2025	SDB3260350088	0	(100)	4.5059	(478.10)	(450.59)	0.0000	4.3300	(1,398.96)	0.00	0.0575	(0.1751)	0.0000	1	(0.1176)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(5,600)	4.6431	(25,920.23)	(26,001.51)	0.0000	4.3300	(1,398.91)	0.00	3.1176	(10.1038)	0.0000	1	(6.9862)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(9,800)	4.6431	(45,339.03)	(45,502.64)	0.0000	4.3300	(1,398.91)	0.00	5.4533	(17.6816)	0.0000	1	(12.2284)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(34,200)	4.6431	(158,658.66)	(158,794.94)	0.0000	4.3300	(1,398.91)	0.00	19.0831	(61.7053)	0.0000	1	(42.6222)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(81,100)	4.6431	(373,482.37)	(376,557.60)	0.0000	4.3300	(1,398.91)	0.00	44.9216	(146.3245)	0.0000	1	(101.4029)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002460.ZK	01/14/2025	SDB3260350088	0	(100)	4.6431	(473.09)	(464.31)	0.0000	4.3300	(1,398.91)	0.00	0.0569	(0.1804)	0.0000	1	(0.1235)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(1,200)	4.6431	(5,621.27)	(5,571.75)	0.0000	4.3300	(1,398.91)	0.00	0.6761	(2.1651)	0.0000	1	(1.4890)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(1,200)	4.6431	(5,486.72)	(5,571.75)	0.0000	4.3300	(1,398.91)	0.00	0.6599	(2.1651)	0.0000	1	(1.5052)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(2,300)	4.6431	(10,591.18)	(10,679.19)	0.0000	4.3300	(1,398.91)	0.00	1.2739	(4.1498)	0.0000	1	(2.8759)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(3,200)	4.6431	(15,299.27)	(14,858.01)	0.0000	4.3300	(1,398.91)	0.00	1.8402	(5.7736)	0.0000	1	(3.9334)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(2,500)	4.6431	(11,952.56)	(11,607.82)	0.0000	4.3300	(1,398.91)	0.00	1.4376	(4.5106)	0.0000	1	(3.0730)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(3,900)	4.6431	(18,645.99)	(18,108.20)	0.0000	4.3300	(1,398.91)	0.00	2.2427	(7.0366)	0.0000	1	(4.7939)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(1,300)	4.6431	(6,215.33)	(6,036.07)	0.0000	4.3300	(1,398.91)	0.00	0.7476	(2.3455)	0.0000	1	(1.5980)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(4,800)	4.6431	(22,948.91)	(22,287.01)	0.0000	4.3300	(1,398.91)	0.00	2.7602	(8.6604)	0.0000	1	(5.9001)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(27,500)	4.6431	(131,478.13)	(127,685.99)	0.0000	4.3300	(1,398.91)	0.00	15.8139	(49.6168)	0.0000	1	(33.8029)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(2,900)	4.6431	(13,864.97)	(13,465.07)	0.0000	4.3300	(1,398.91)	0.00	1.6676	(5.2323)	0.0000	1	(3.5647)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(16,500)	4.6431	(78,886.88)	(76,611.60)	0.0000	4.3300	(1,398.91)	0.00	9.4883	(29.7701)	0.0000	1	(20.2818)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(4,100)	4.6431	(19,602.19)	(19,036.82)	0.0000	4.3300	(1,398.91)	0.00	2.3577	(7.3974)	0.0000	1	(5.0397)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(600)	4.6431	(2,868.61)	(2,785.88)	0.0000	4.3300	(1,398.91)	0.00	0.3450	(1.0825)	0.0000	1	(0.7375)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(10,000)	4.6431	(47,810.23)	(46,431.27)	0.0000	4.3300	(1,398.91)	0.00	5.7505	(18.0425)	0.0000	1	(12.2920)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(7,500)	4.6431	(35,857.67)	(34,823.45)	0.0000	4.3300	(1,398.91)	0.00	4.3129	(13.5319)	0.0000	1	(9.2190)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(200)	4.6431	(956.20)	(928.63)	0.0000	4.3300	(1,398.91)	0.00	0.1150	(0.3608)	0.0000	1	(0.2458)	02/07/2025
002460.ZK	01/14/2025	SDB3260350088	0	(100)	4.6431	(478.10)	(464.31)	0.0000	4.3300	(1,398.91)	0.00	0.0575	(0.1804)	0.0000	1	(0.1229)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(34,200)	4.6261	(158,658.66)	(158,213.51)	0.0000	4.3300	(1,398.82)	0.00	19.0831	(61.4758)	0.0000	1	(42.3927)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(81,100)	4.6261	(373,482.37)	(375,178.82)	0.0000	4.3300	(1,398.82)	0.00	44.9216	(145.7802)	0.0000	1	(100.8586)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(900)	4.6261	(4,189.35)	(4,163.51)	0.0000	4.3300	(1,398.82)	0.00	0.5039	(1.6178)	0.0000	1	(1.1139)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(100)	4.6261	(473.09)	(462.61)	0.0000	4.3300	(1,398.82)	0.00	0.0569	(0.1798)	0.0000	1	(0.1229)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(1,200)	4.6261	(5,621.27)	(5,551.35)	0.0000	4.3300	(1,398.82)	0.00	0.6761	(2.1570)	0.0000	1	(1.4809)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(1,200)	4.6261	(5,486.72)	(5,551.35)	0.0000	4.3300	(1,398.82)	0.00	0.6599	(2.1570)	0.0000	1	(1.4971)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(2,300)	4.6261	(10,591.18)	(10,640.09)	0.0000	4.3300	(1,398.82)	0.00	1.2739	(4.1343)	0.0000	1	(2.8605)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(3,200)	4.6261	(15,299.27)	(14,803.60)	0.0000	4.3300	(1,398.82)	0.00	1.8402	(5.7521)	0.0000	1	(3.9120)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(2,500)	4.6261	(11,952.56)	(11,565.32)	0.0000	4.3300	(1,398.82)	0.00	1.4376	(4.4938)	0.0000	1	(3.0562)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(3,900)	4.6261	(18,645.99)	(18,041.89)	0.0000	4.3300	(1,398.82)	0.00	2.2427	(7.0104)	0.0000	1	(4.7677)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(1,300)	4.6261	(6,215.33)	(6,013.96)	0.0000	4.3300	(1,398.82)	0.00	0.7476	(2.3368)	0.0000	1	(1.5892)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(4,800)	4.6261	(22,948.91)	(22,205.40)	0.0000	4.3300	(1,398.82)	0.00	2.7602	(8.6282)	0.0000	1	(5.8679)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(27,500)	4.6261	(131,478.13)	(127,218.47)	0.0000	4.3300	(1,398.82)	0.00	15.8139	(49.4323)	0.0000	1	(33.6184)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(2,900)	4.6261	(13,864.97)	(13,415.77)	0.0000	4.3300	(1,398.82)	0.00	1.6676	(5.2129)	0.0000	1	(3.5452)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(16,500)	4.6261	(78,886.88)	(76,331.08)	0.0000	4.3300	(1,398.82)	0.00	9.4883	(29.6594)	0.0000	1	(20.1710)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(4,100)	4.6261	(19,602.19)	(18,967.12)	0.0000	4.3300	(1,398.82)	0.00	2.3577	(7.3699)	0.0000	1	(5.0122)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(600)	4.6261	(2,868.61)	(2,775.68)	0.0000	4.3300	(1,398.82)	0.00	0.3450	(1.0785)	0.0000	1	(0.7335)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(10,000)	4.6261	(47,810.23)	(46,261.26)	0.0000	4.3300	(1,398.82)	0.00	5.7505	(17.9754)	0.0000	1	(12.2249)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(7,500)	4.6261	(35,857.67)	(34,695.94)	0.0000	4.3300	(1,398.82)	0.00	4.3129	(13.4815)	0.0000	1	(9.1686)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(200)	4.6261	(956.20)	(925.23)	0.0000	4.3300	(1,398.82)	0.00	0.1150	(0.3595)	0.0000	1	(0.2445)	02/07/2025
002460.ZK	01/13/2025	SDB3260350088	0	(100)	4.6261	(478.10)	(462.61)	0.0000	4.3300	(1,398.82)	0.00	0.0575	(0.1798)	0.0000	1	(0.1222)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(900)	4.7367	(4,189.35)	(4,262.99)	0.0000	4.3300	(1,397.33)	0.00	1.5117	(4.9640)	0.0000	3	(3.4523)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(100)	4.7367	(473.09)	(473.67)	0.0000	4.3300	(1,397.33)	0.00	0.1707	(0.5516)	0.0000	3	(0.3808)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(1,200)	4.7367	(5,621.27)	(5,683.99)	0.0000	4.3300	(1,397.33)	0.00	2.0283	(6.6187)	0.0000	3	(4.5903)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(1,200)	4.7367	(5,486.72)	(5,683.99)	0.0000	4.3300	(1,397.33)	0.00	1.9798	(6.6187)	0.0000	3	(4.6389)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(2,300)	4.7367	(10,591.18)	(10,894.31)	0.0000	4.3300	(1,397.33)	0.00	3.8217	(12.6858)	0.0000	3	(8.8641)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(3,200)	4.7367	(15,299.27)	(15,157.30)	0.0000	4.3300	(1,397.33)	0.00	5.5205	(17.6498)	0.0000	3	(12.1293)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(2,500)	4.7367	(11,952.56)	(11,841.64)	0.0000	4.3300	(1,397.33)	0.00	4.3129	(13.7889)	0.0000	3	(9.4760)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(3,900)	4.7367	(18,645.99)	(18,472.96)	0.0000	4.3300	(1,397.33)	0.00	6.7281	(21.5107)	0.0000	3	(14.7826)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(1,300)	4.7367	(6,215.33)	(6,157.65)	0.0000	4.3300	(1,397.33)	0.00	2.2427	(7.1702)	0.0000	3	(4.9275)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(4,800)	4.7367	(22,948.91)	(22,735.95)	0.0000	4.3300	(1,397.33)	0.00	8.2807	(26.4747)	0.0000	3	(18.1939)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(27,500)	4.7367	(131,478.13)	(130,258.04)	0.0000	4.3300	(1,397.33)	0.00	47.4417	(151.6778)	0.0000	3	(104.2361)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(2,900)	4.7367	(13,864.97)	(13,736.30)	0.0000	4.3300	(1,397.33)	0.00	5.0029	(15.9951)	0.0000	3	(10.9922)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(16,500)	4.7367	(78,886.88)	(78,154.82)	0.0000	4.33								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002460.ZK	01/10/2025	SDB3260350088	0	(600)	4.7367	(2,868.61)	(2,841.99)	0.0000	4.3300	(1,397.33)	0.00	1.0351	(3.3093)	0.0000	3	(2.2742)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(10,000)	4.7367	(47,810.23)	(47,366.56)	0.0000	4.3300	(1,397.33)	0.00	17.2515	(55.1556)	0.0000	3	(37.9040)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(7,500)	4.7367	(35,857.67)	(35,524.92)	0.0000	4.3300	(1,397.33)	0.00	12.9386	(41.3667)	0.0000	3	(28.4280)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(200)	4.7367	(956.20)	(947.33)	0.0000	4.3300	(1,397.33)	0.00	0.3450	(1.1031)	0.0000	3	(0.7581)	02/07/2025
002460.ZK	01/10/2025	SDB3260350088	0	(100)	4.7367	(478.10)	(473.67)	0.0000	4.3300	(1,397.33)	0.00	0.1725	(0.5516)	0.0000	3	(0.3790)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(1,200)	4.6011	(5,486.72)	(5,521.27)	0.0000	4.3300	(1,399.75)	0.00	0.6599	(2.1468)	0.0000	1	(1.4868)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(2,300)	4.6011	(10,591.18)	(10,582.44)	0.0000	4.3300	(1,399.75)	0.00	1.2739	(4.1146)	0.0000	1	(2.8408)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(3,200)	4.6011	(15,299.27)	(14,723.39)	0.0000	4.3300	(1,399.75)	0.00	1.8402	(5.7247)	0.0000	1	(3.8846)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(2,500)	4.6011	(11,952.56)	(11,502.65)	0.0000	4.3300	(1,399.75)	0.00	1.4376	(4.4724)	0.0000	1	(3.0348)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(3,900)	4.6011	(18,645.99)	(17,944.13)	0.0000	4.3300	(1,399.75)	0.00	2.2427	(6.9770)	0.0000	1	(4.7343)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(1,300)	4.6011	(6,215.33)	(5,981.38)	0.0000	4.3300	(1,399.75)	0.00	0.7476	(2.3257)	0.0000	1	(1.5781)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(4,800)	4.6011	(22,948.91)	(22,085.09)	0.0000	4.3300	(1,399.75)	0.00	2.7602	(8.5871)	0.0000	1	(5.8268)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(27,500)	4.6011	(131,478.13)	(126,529.15)	0.0000	4.3300	(1,399.75)	0.00	15.8139	(49.1969)	0.0000	1	(33.3830)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(2,900)	4.6011	(13,864.97)	(13,343.07)	0.0000	4.3300	(1,399.75)	0.00	1.6676	(5.1880)	0.0000	1	(3.5204)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(16,500)	4.6011	(78,886.88)	(75,917.49)	0.0000	4.3300	(1,399.75)	0.00	9.4883	(29.5181)	0.0000	1	(20.0298)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(4,100)	4.6011	(19,602.19)	(18,864.35)	0.0000	4.3300	(1,399.75)	0.00	2.3577	(7.3348)	0.0000	1	(4.9771)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(600)	4.6011	(2,868.61)	(2,760.64)	0.0000	4.3300	(1,399.75)	0.00	0.3450	(1.0734)	0.0000	1	(0.7284)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(10,000)	4.6011	(47,810.23)	(46,010.60)	0.0000	4.3300	(1,399.75)	0.00	5.7505	(17.8898)	0.0000	1	(12.1393)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(7,500)	4.6011	(35,857.67)	(34,507.95)	0.0000	4.3300	(1,399.75)	0.00	4.3129	(13.4173)	0.0000	1	(9.1044)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(200)	4.6011	(956.20)	(920.21)	0.0000	4.3300	(1,399.75)	0.00	0.1150	(0.3578)	0.0000	1	(0.2428)	02/07/2025
002460.ZK	01/09/2025	SDB3260350088	0	(100)	4.6011	(478.10)	(460.11)	0.0000	4.3300	(1,399.75)	0.00	0.0575	(0.1789)	0.0000	1	(0.1214)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(1,200)	4.5052	(5,486.72)	(5,406.25)	0.0000	4.3300	(1,399.75)	0.00	0.6599	(2.1021)	0.0000	1	(1.4421)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(2,300)	4.5052	(10,591.18)	(10,361.99)	0.0000	4.3300	(1,399.75)	0.00	1.2739	(4.0289)	0.0000	1	(2.7550)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(3,200)	4.5052	(15,299.27)	(14,416.68)	0.0000	4.3300	(1,399.75)	0.00	1.8402	(5.6055)	0.0000	1	(3.7653)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(2,500)	4.5052	(11,952.56)	(11,263.03)	0.0000	4.3300	(1,399.75)	0.00	1.4376	(4.3793)	0.0000	1	(2.9416)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(3,900)	4.5052	(18,645.99)	(17,570.32)	0.0000	4.3300	(1,399.75)	0.00	2.2427	(6.8317)	0.0000	1	(4.5890)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(1,300)	4.5052	(6,215.33)	(5,856.77)	0.0000	4.3300	(1,399.75)	0.00	0.7476	(2.2772)	0.0000	1	(1.5297)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(4,800)	4.5052	(22,948.91)	(21,625.01)	0.0000	4.3300	(1,399.75)	0.00	2.7602	(8.4082)	0.0000	1	(5.6480)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(27,500)	4.5052	(131,478.13)	(123,893.30)	0.0000	4.3300	(1,399.75)	0.00	15.8139	(48.1720)	0.0000	1	(32.3581)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(2,900)	4.5052	(13,864.97)	(13,065.11)	0.0000	4.3300	(1,399.75)	0.00	1.6676	(5.0800)	0.0000	1	(3.4123)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(16,500)	4.5052	(78,886.88)	(74,335.98)	0.0000	4.3300	(1,399.75)	0.00	9.4883	(28.9032)	0.0000	1	(19.4149)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(4,100)	4.5052	(19,602.19)	(18,471.37)	0.0000	4.3300	(1,399.75)	0.00	2.3577	(7.1820)	0.0000	1	(4.8243)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(600)	4.5052	(2,868.61)	(2,703.13)	0.0000	4.3300	(1,399.75)	0.00	0.3450	(1.0510)	0.0000	1	(0.7060)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(10,000)	4.5052	(47,810.23)	(45,052.11)	0.0000	4.3300	(1,399.75)	0.00	5.7505	(17.5171)	0.0000	1	(11.7666)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(7,500)	4.5052	(35,857.67)	(33,789.08)	0.0000	4.3300	(1,399.75)	0.00	4.3129	(13.1378)	0.0000	1	(8.8249)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(200)	4.5052	(956.20)	(901.04)	0.0000	4.3300	(1,399.75)	0.00	0.1150	(0.3503)	0.0000	1	(0.2353)	02/07/2025
002460.ZK	01/08/2025	SDB3260350088	0	(100)	4.5052	(478.10)	(450.52)	0.0000	4.3300	(1,399.75)	0.00	0.0575	(0.1752)	0.0000	1	(0.1177)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(3,200)	4.6555	(15,299.27)	(14,897.55)	0.0000	4.3300	(1,397.68)	0.00	1.8402	(5.7839)	0.0000	1	(3.9437)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(2,500)	4.6555	(11,952.56)	(11,638.71)	0.0000	4.3300	(1,397.68)	0.00	1.4376	(4.5187)	0.0000	1	(3.0810)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(3,900)	4.6555	(18,645.99)	(18,156.39)	0.0000	4.3300	(1,397.68)	0.00	2.2427	(7.0491)	0.0000	1	(4.8064)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(1,300)	4.6555	(6,215.33)	(6,052.13)	0.0000	4.3300	(1,397.68)	0.00	0.7476	(2.3497)	0.0000	1	(1.6021)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(4,800)	4.6555	(22,948.91)	(22,346.33)	0.0000	4.3300	(1,397.68)	0.00	2.7602	(8.6758)	0.0000	1	(5.9156)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(27,500)	4.6555	(131,478.13)	(128,025.84)	0.0000	4.3300	(1,397.68)	0.00	15.8139	(49.7053)	0.0000	1	(33.8914)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(2,900)	4.6555	(13,864.97)	(13,500.91)	0.0000	4.3300	(1,397.68)	0.00	1.6676	(5.2416)	0.0000	1	(3.5740)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(16,500)	4.6555	(78,886.88)	(76,815.50)	0.0000	4.3300	(1,397.68)	0.00	9.4883	(29.8232)	0.0000	1	(20.3348)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(4,100)	4.6555	(19,602.19)	(19,087.49)	0.0000	4.3300	(1,397.68)	0.00	2.3577	(7.4106)	0.0000	1	(5.0529)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(600)	4.6555	(2,868.61)	(2,793.29)	0.0000	4.3300	(1,397.68)	0.00	0.3450	(1.0845)	0.0000	1	(0.7394)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(10,000)	4.6555	(47,810.23)	(46,554.85)	0.0000	4.3300	(1,397.68)	0.00	5.7505	(18.0747)	0.0000	1	(12.3241)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(7,500)	4.6555	(35,857.67)	(34,916.14)	0.0000	4.3300	(1,397.68)	0.00	4.3129	(13.5560)	0.0000	1	(9.2431)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(200)	4.6555	(956.20)	(931.10)	0.0000	4.3300	(1,397.68)	0.00	0.1150	(0.3615)	0.0000	1	(0.2465)	02/07/2025
002460.ZK	01/07/2025	SDB3260350088	0	(100)	4.6555	(478.10)	(465.55)	0.0000	4.3300	(1,397.68)	0.00	0.0575	(0.1807)	0.0000	1	(0.1232)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(3,200)	4.7810	(15,299.27)	(15,299.27)	0.0000	4.3300	(1,397.							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002460.ZK	01/06/2025	SDB3260350088	0	(3,900)	4.7810	(18,645.99)	(18,645.99)	0.0000	4.3300	(1,397.68)	0.00	2.2427	(7.2392)	0.0000	1	(4.9965)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(1,300)	4.7810	(6,215.33)	(6,215.33)	0.0000	4.3300	(1,397.68)	0.00	0.7476	(2.4131)	0.0000	1	(1.6655)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(4,800)	4.7810	(22,948.91)	(22,948.91)	0.0000	4.3300	(1,397.68)	0.00	2.7602	(8.9098)	0.0000	1	(6.1495)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(27,500)	4.7810	(131,478.13)	(131,478.13)	0.0000	4.3300	(1,397.68)	0.00	15.8139	(51.0456)	0.0000	1	(35.2317)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(2,900)	4.7810	(13,864.97)	(13,864.97)	0.0000	4.3300	(1,397.68)	0.00	1.6676	(5.3830)	0.0000	1	(3.7153)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(16,500)	4.7810	(78,886.88)	(78,886.88)	0.0000	4.3300	(1,397.68)	0.00	9.4883	(30.6274)	0.0000	1	(21.1390)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(4,100)	4.7810	(19,602.19)	(19,602.19)	0.0000	4.3300	(1,397.68)	0.00	2.3577	(7.6104)	0.0000	1	(5.2527)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(600)	4.7810	(2,868.61)	(2,868.61)	0.0000	4.3300	(1,397.68)	0.00	0.3450	(1.1137)	0.0000	1	(0.7687)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(10,000)	4.7810	(47,810.23)	(47,810.23)	0.0000	4.3300	(1,397.68)	0.00	5.7505	(18.5620)	0.0000	1	(12.8115)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(7,500)	4.7810	(35,857.67)	(35,857.67)	0.0000	4.3300	(1,397.68)	0.00	4.3129	(13.9215)	0.0000	1	(9.6087)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(200)	4.7810	(956.20)	(956.20)	0.0000	4.3300	(1,397.68)	0.00	0.1150	(0.3712)	0.0000	1	(0.2562)	02/07/2025
002460.ZK	01/06/2025	SDB3260350088	0	(100)	4.7810	(478.10)	(478.10)	0.0000	4.3300	(1,397.68)	0.00	0.0575	(0.1856)	0.0000	1	(0.1281)	02/07/2025
TOTAL GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,015.5693	(3,242.6124)	0.0000		(2,227.0431)	
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002219.ZK	01/17/2025	SDB3263589493	0	(15,700)	0.3512	(5,511.96)	(5,513.53)	0.0000	4.3300	(1,907.57)	0.00	0.6630	(2.9215)	0.0000	1	(2.2586)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(100)	0.3512	(36.02)	(35.12)	0.0000	4.3300	(1,907.57)	0.00	0.0043	(0.0186)	0.0000	1	(0.0143)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(3,300)	0.3512	(1,214.41)	(1,158.89)	0.0000	4.3300	(1,907.57)	0.00	0.1461	(0.6141)	0.0000	1	(0.4680)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(100)	0.3512	(36.80)	(35.12)	0.0000	4.3300	(1,907.57)	0.00	0.0044	(0.0186)	0.0000	1	(0.0142)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(3,900)	0.3512	(1,389.18)	(1,369.60)	0.0000	4.3300	(1,907.57)	0.00	0.1671	(0.7257)	0.0000	1	(0.5586)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(52,500)	0.3512	(18,825.66)	(18,436.95)	0.0000	4.3300	(1,907.57)	0.00	2.2643	(9.7694)	0.0000	1	(7.5051)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(56,200)	0.3512	(20,261.39)	(19,736.32)	0.0000	4.3300	(1,907.57)	0.00	2.4370	(10.4579)	0.0000	1	(8.0209)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(9,800)	0.3512	(3,533.13)	(3,441.56)	0.0000	4.3300	(1,907.57)	0.00	0.4250	(1.8236)	0.0000	1	(1.3987)	02/07/2025
002219.ZK	01/17/2025	SDB3263589493	0	(26,080)	0.3512	(9,402.44)	(9,158.77)	0.0000	4.3300	(1,907.57)	0.00	1.1309	(4.8531)	0.0000	1	(3.7222)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(15,700)	0.3372	(5,511.96)	(5,294.61)	0.0000	4.3300	(1,907.57)	0.00	0.6630	(2.8055)	0.0000	1	(2.1425)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(100)	0.3372	(36.02)	(33.72)	0.0000	4.3300	(1,907.57)	0.00	0.0043	(0.0179)	0.0000	1	(0.0135)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(3,300)	0.3372	(1,214.41)	(1,112.88)	0.0000	4.3300	(1,907.57)	0.00	0.1461	(0.5897)	0.0000	1	(0.4436)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(100)	0.3372	(36.80)	(33.72)	0.0000	4.3300	(1,907.57)	0.00	0.0044	(0.0179)	0.0000	1	(0.0134)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(3,900)	0.3372	(1,389.18)	(1,315.22)	0.0000	4.3300	(1,907.57)	0.00	0.1671	(0.6969)	0.0000	1	(0.5298)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(52,500)	0.3372	(18,825.66)	(17,704.89)	0.0000	4.3300	(1,907.57)	0.00	2.2643	(9.3815)	0.0000	1	(7.1172)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(56,200)	0.3372	(20,261.39)	(18,952.66)	0.0000	4.3300	(1,907.57)	0.00	2.4370	(10.0427)	0.0000	1	(7.6057)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(9,800)	0.3372	(3,533.13)	(3,304.91)	0.0000	4.3300	(1,907.57)	0.00	0.4250	(1.7512)	0.0000	1	(1.3263)	02/07/2025
002219.ZK	01/16/2025	SDB3263589493	0	(26,080)	0.3372	(9,402.44)	(8,795.11)	0.0000	4.3300	(1,907.57)	0.00	1.1309	(4.6604)	0.0000	1	(3.5295)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(15,700)	0.3440	(5,511.96)	(5,400.66)	0.0000	4.3300	(1,907.57)	0.00	0.6630	(2.8617)	0.0000	1	(2.1987)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(100)	0.3440	(36.02)	(34.40)	0.0000	4.3300	(1,907.57)	0.00	0.0043	(0.0182)	0.0000	1	(0.0139)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(3,300)	0.3440	(1,214.41)	(1,135.17)	0.0000	4.3300	(1,907.57)	0.00	0.1461	(0.6015)	0.0000	1	(0.4554)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(100)	0.3440	(36.80)	(34.40)	0.0000	4.3300	(1,907.57)	0.00	0.0044	(0.0182)	0.0000	1	(0.0138)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(3,900)	0.3440	(1,389.18)	(1,341.56)	0.0000	4.3300	(1,907.57)	0.00	0.1671	(0.7109)	0.0000	1	(0.5438)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(52,500)	0.3440	(18,825.66)	(18,059.53)	0.0000	4.3300	(1,907.57)	0.00	2.2643	(9.5694)	0.0000	1	(7.3051)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(56,200)	0.3440	(20,261.39)	(19,332.29)	0.0000	4.3300	(1,907.57)	0.00	2.4370	(10.2438)	0.0000	1	(7.8068)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(9,800)	0.3440	(3,533.13)	(3,371.11)	0.0000	4.3300	(1,907.57)	0.00	0.4250	(1.7863)	0.0000	1	(1.3613)	02/07/2025
002219.ZK	01/15/2025	SDB3263589493	0	(26,080)	0.3440	(9,402.44)	(8,971.29)	0.0000	4.3300	(1,907.57)	0.00	1.1309	(4.7537)	0.0000	1	(3.6228)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(100)	0.3605	(36.02)	(36.05)	0.0000	4.3300	(1,892.86)	0.00	0.0043	(0.0190)	0.0000	1	(0.0146)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(3,300)	0.3605	(1,214.41)	(1,189.69)	0.0000	4.3300	(1,892.86)	0.00	0.1461	(0.6255)	0.0000	1	(0.4795)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(100)	0.3605	(36.80)	(36.05)	0.0000	4.3300	(1,892.86)	0.00	0.0044	(0.0190)	0.0000	1	(0.0145)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(3,900)	0.3605	(1,389.18)	(1,406.00)	0.0000	4.3300	(1,892.86)	0.00	0.1671	(0.7393)	0.0000	1	(0.5722)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(52,500)	0.3605	(18,825.66)	(18,926.88)	0.0000	4.3300	(1,892.86)	0.00	2.2643	(9.9517)	0.0000	1	(7.6873)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(56,200)	0.3605	(20,261.39)	(20,260.77)	0.0000	4.3300	(1,892.86)	0.00	2.4370	(10.6530)	0.0000	1	(8.2160)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(9,800)	0.3605	(3,533.13)	(3,533.02)	0.0000	4.3300	(1,892.86)	0.00	0.4250	(1.8576)	0.0000	1	(1.4327)	02/07/2025
002219.ZK	01/14/2025	SDB3263589493	0	(26,080)	0.3605	(9,402.44)	(9,402.15)	0.0000	4.3300	(1,892.86)	0.00	1.1309	(4.9436)	0.0000	1	(3.8127)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(3,300)	0.3661	(1,214.41)	(1,208.18)	0.0000	4.3300	(1,892.82)	0.00	0.1461	(0.6352)	0.0000	1	(0.4892)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(100)	0.3661	(36.80)	(36.61)	0.0000	4.3300	(1,892.82)	0.00	0.0044	(0.0192)	0.0000	1	(0.0148)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(3,900)	0.3661	(1,389.18)	(1,427.85)	0.0000	4.3300	(1,892.82)	0.00	0.1671	(0.7507)	0.0000	1	(0.5837)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002219.ZK	01/13/2025	SDB3263589493	0	(52,500)	0.3661	(18,825.66)	(19,221.09)	0.0000	4.3300	(1,892.82)	0.00	2.2643	(10.1061)	0.0000	1	(7.8418)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(56,200)	0.3661	(20,261.39)	(20,575.72)	0.0000	4.3300	(1,892.82)	0.00	2.4370	(10.8184)	0.0000	1	(8.3814)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(9,800)	0.3661	(3,533.13)	(3,587.94)	0.0000	4.3300	(1,892.82)	0.00	0.4250	(1.8865)	0.0000	1	(1.4615)	02/07/2025
002219.ZK	01/13/2025	SDB3263589493	0	(26,080)	0.3661	(9,402.44)	(9,548.31)	0.0000	4.3300	(1,892.82)	0.00	1.1309	(5.0203)	0.0000	1	(3.8894)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(3,900)	0.3626	(1,389.18)	(1,414.05)	0.0000	4.3300	(1,996.64)	0.00	0.5013	(2.3528)	0.0000	3	(1.8515)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(52,500)	0.3626	(18,825.66)	(19,035.24)	0.0000	4.3300	(1,996.64)	0.00	6.7929	(31.6720)	0.0000	3	(24.8791)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(56,200)	0.3626	(20,261.39)	(20,376.77)	0.0000	4.3300	(1,996.64)	0.00	7.3110	(33.9042)	0.0000	3	(26.5932)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(9,800)	0.3626	(3,533.13)	(3,553.24)	0.0000	4.3300	(1,996.64)	0.00	1.2749	(5.9121)	0.0000	3	(4.6372)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(26,080)	0.3626	(9,402.44)	(9,455.98)	0.0000	4.3300	(1,996.64)	0.00	3.3927	(15.7335)	0.0000	3	(12.3407)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(97,520)	0.3626	(35,158.20)	(35,358.41)	0.0000	4.3300	(1,996.64)	0.00	12.6863	(58.8316)	0.0000	3	(46.1453)	02/07/2025
002219.ZK	01/10/2025	SDB3263589493	0	(8,688)	0.3626	(3,132.22)	(3,150.06)	0.0000	4.3300	(1,996.64)	0.00	1.1302	(5.2413)	0.0000	3	(4.1111)	02/07/2025
002219.ZK	01/09/2025	SDB3263589493	0	(56,200)	0.3684	(20,261.39)	(20,701.66)	0.0000	4.3300	(2,066.79)	0.00	2.4370	(11.8850)	0.0000	1	(9.4480)	02/07/2025
002219.ZK	01/09/2025	SDB3263589493	0	(9,800)	0.3684	(3,533.13)	(3,609.90)	0.0000	4.3300	(2,066.79)	0.00	0.4250	(2.0725)	0.0000	1	(1.6475)	02/07/2025
002219.ZK	01/09/2025	SDB3263589493	0	(26,080)	0.3684	(9,402.44)	(9,606.75)	0.0000	4.3300	(2,066.79)	0.00	1.1309	(5.5153)	0.0000	1	(4.3844)	02/07/2025
002219.ZK	01/09/2025	SDB3263589493	0	(97,520)	0.3684	(35,158.20)	(35,922.17)	0.0000	4.3300	(2,066.79)	0.00	4.2288	(20.6232)	0.0000	1	(16.3944)	02/07/2025
002219.ZK	01/09/2025	SDB3263589493	0	(8,688)	0.3684	(3,132.22)	(3,200.29)	0.0000	4.3300	(2,066.79)	0.00	0.3767	(1.8373)	0.0000	1	(1.4606)	02/07/2025
002219.ZK	01/08/2025	SDB3263589493	0	(56,200)	0.3585	(20,261.39)	(20,148.15)	0.0000	4.3300	(2,066.79)	0.00	2.4370	(11.5672)	0.0000	1	(9.1302)	02/07/2025
002219.ZK	01/08/2025	SDB3263589493	0	(9,800)	0.3585	(3,533.13)	(3,513.38)	0.0000	4.3300	(2,066.79)	0.00	0.4250	(2.0171)	0.0000	1	(1.5921)	02/07/2025
002219.ZK	01/08/2025	SDB3263589493	0	(26,080)	0.3585	(9,402.44)	(9,349.89)	0.0000	4.3300	(2,066.79)	0.00	1.1309	(5.3678)	0.0000	1	(4.2369)	02/07/2025
002219.ZK	01/08/2025	SDB3263589493	0	(97,520)	0.3585	(35,158.20)	(34,961.70)	0.0000	4.3300	(2,066.79)	0.00	4.2288	(20.0718)	0.0000	1	(15.8430)	02/07/2025
002219.ZK	01/08/2025	SDB3263589493	0	(8,688)	0.3585	(3,132.22)	(3,114.72)	0.0000	4.3300	(2,066.79)	0.00	0.3767	(1.7882)	0.0000	1	(1.4114)	02/07/2025
002219.ZK	01/07/2025	SDB3263589493	0	(56,200)	0.3525	(20,261.39)	(19,812.92)	0.0000	4.3300	(2,066.79)	0.00	2.4370	(11.3747)	0.0000	1	(8.9378)	02/07/2025
002219.ZK	01/07/2025	SDB3263589493	0	(9,800)	0.3525	(3,533.13)	(3,454.92)	0.0000	4.3300	(2,066.79)	0.00	0.4250	(1.9835)	0.0000	1	(1.5585)	02/07/2025
002219.ZK	01/07/2025	SDB3263589493	0	(26,080)	0.3525	(9,402.44)	(9,194.32)	0.0000	4.3300	(2,066.79)	0.00	1.1309	(5.2785)	0.0000	1	(4.1476)	02/07/2025
002219.ZK	01/07/2025	SDB3263589493	0	(97,520)	0.3525	(35,158.20)	(34,379.99)	0.0000	4.3300	(2,066.79)	0.00	4.2288	(19.7378)	0.0000	1	(15.5091)	02/07/2025
002219.ZK	01/07/2025	SDB3263589493	0	(8,688)	0.3525	(3,132.22)	(3,062.89)	0.0000	4.3300	(2,066.79)	0.00	0.3767	(1.7584)	0.0000	1	(1.3817)	02/07/2025
002219.ZK	01/06/2025	SDB3263589493	0	(56,200)	0.3605	(20,261.39)	(20,261.39)	0.0000	4.3300	(2,066.79)	0.00	2.4370	(11.6322)	0.0000	1	(9.1952)	02/07/2025
002219.ZK	01/06/2025	SDB3263589493	0	(9,800)	0.3605	(3,533.13)	(3,533.13)	0.0000	4.3300	(2,066.79)	0.00	0.4250	(2.0284)	0.0000	1	(1.6034)	02/07/2025
002219.ZK	01/06/2025	SDB3263589493	0	(26,080)	0.3605	(9,402.44)	(9,402.44)	0.0000	4.3300	(2,066.79)	0.00	1.1309	(5.3980)	0.0000	1	(4.2671)	02/07/2025
002219.ZK	01/06/2025	SDB3263589493	0	(97,520)	0.3605	(35,158.20)	(35,158.20)	0.0000	4.3300	(2,066.79)	0.00	4.2288	(20.1846)	0.0000	1	(15.9558)	02/07/2025
002219.ZK	01/06/2025	SDB3263589493	0	(8,688)	0.3605	(3,132.22)	(3,132.22)	0.0000	4.3300	(2,066.79)	0.00	0.3767	(1.7982)	0.0000	1	(1.4215)	02/07/2025
TOTAL GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												102.3625	(467.3423)	0.0000		(364.9798)	
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND																	
000552.ZK	01/17/2025	SDB3260123340	0	(9,900)	0.3566	(3,717.90)	(3,530.59)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.0931)	0.0000	1	(1.6459)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(7,100)	0.3566	(2,666.37)	(2,532.04)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.5011)	0.0000	1	(1.1804)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(1,100)	0.3566	(413.10)	(392.29)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2326)	0.0000	1	(0.1829)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(1,300)	0.3566	(488.21)	(463.61)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2748)	0.0000	1	(0.2161)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(14,800)	0.3566	(5,558.07)	(5,278.05)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.1290)	0.0000	1	(2.4605)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(50,400)	0.3566	(18,927.47)	(17,973.90)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.6557)	0.0000	1	(8.3791)	02/07/2025
000552.ZK	01/17/2025	SDB3260123340	0	(16,243)	0.3566	(6,099.98)	(5,792.66)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.4341)	0.0000	1	(2.7004)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(9,900)	0.3481	(3,717.90)	(3,446.34)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.0431)	0.0000	1	(1.5960)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(7,100)	0.3481	(2,666.37)	(2,471.62)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.4653)	0.0000	1	(1.1446)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(1,100)	0.3481	(413.10)	(382.93)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2270)	0.0000	1	(0.1773)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(1,300)	0.3481	(488.21)	(452.55)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2683)	0.0000	1	(0.2096)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(14,800)	0.3481	(5,558.07)	(5,152.10)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.0544)	0.0000	1	(2.3859)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(50,400)	0.3481	(18,927.47)	(17,545.00)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.4014)	0.0000	1	(8.1248)	02/07/2025
000552.ZK	01/16/2025	SDB3260123340	0	(16,243)	0.3481	(6,099.98)	(5,654.43)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.3522)	0.0000	1	(2.6185)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(9,900)	0.3467	(3,717.90)	(3,432.43)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.0349)	0.0000	1	(1.5877)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(7,100)	0.3467	(2,666.37)	(2,461.64)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.4594)	0.0000	1	(1.1387)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(1,100)	0.3467	(413.10)	(381.38)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2261)	0.0000	1	(0.1764)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(1,300)	0.3467	(488.21)	(450.72)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2672)	0.0000	1	(0.2085)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(14,800)	0.3467	(5,558.07)	(5,131.31)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.0421)	0.0000	1	(2.3735)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000552.ZK	01/15/2025	SDB3260123340	0	(50,400)	0.3467	(18,927.47)	(17,474.18)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.3594)	0.0000	1	(8.0829)	02/07/2025
000552.ZK	01/15/2025	SDB3260123340	0	(16,243)	0.3467	(6,099.98)	(5,631.61)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.3387)	0.0000	1	(2.6050)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(9,900)	0.3537	(3,717.90)	(3,501.73)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.0760)	0.0000	1	(1.6288)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(7,100)	0.3537	(2,666.37)	(2,511.34)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.4888)	0.0000	1	(1.1681)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(1,100)	0.3537	(413.10)	(389.08)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2307)	0.0000	1	(0.1810)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(1,300)	0.3537	(488.21)	(459.82)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2726)	0.0000	1	(0.2139)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(14,800)	0.3537	(5,558.07)	(5,234.91)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.1035)	0.0000	1	(2.4350)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(50,400)	0.3537	(18,927.47)	(17,826.98)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.5686)	0.0000	1	(8.2920)	02/07/2025
000552.ZK	01/14/2025	SDB3260123340	0	(16,243)	0.3537	(6,099.98)	(5,745.31)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.4061)	0.0000	1	(2.6724)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(9,900)	0.3593	(3,717.90)	(3,557.18)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.1088)	0.0000	1	(1.6617)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(7,100)	0.3593	(2,666.37)	(2,551.11)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.5124)	0.0000	1	(1.1917)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(1,100)	0.3593	(413.10)	(395.24)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2343)	0.0000	1	(0.1846)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(1,300)	0.3593	(488.21)	(467.10)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2769)	0.0000	1	(0.2182)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(14,800)	0.3593	(5,558.07)	(5,317.80)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.1526)	0.0000	1	(2.4841)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(50,400)	0.3593	(18,927.47)	(18,109.27)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.7359)	0.0000	1	(8.4594)	02/07/2025
000552.ZK	01/13/2025	SDB3260123340	0	(16,243)	0.3593	(6,099.98)	(5,836.29)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.4600)	0.0000	1	(2.7263)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(9,900)	0.3626	(3,717.90)	(3,589.50)	0.0000	4.3300	(2,134.23)	0.00	1.3415	(6.3840)	0.0000	3	(5.0425)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(7,100)	0.3626	(2,666.37)	(2,574.29)	0.0000	4.3300	(2,134.23)	0.00	0.9621	(4.5784)	0.0000	3	(3.6163)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(1,100)	0.3626	(413.10)	(398.83)	0.0000	4.3300	(2,134.23)	0.00	0.1491	(0.7093)	0.0000	3	(0.5603)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(1,300)	0.3626	(488.21)	(471.35)	0.0000	4.3300	(2,134.23)	0.00	0.1762	(0.8383)	0.0000	3	(0.6621)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(14,800)	0.3626	(5,558.07)	(5,366.12)	0.0000	4.3300	(2,134.23)	0.00	2.0055	(9.5438)	0.0000	3	(7.5382)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(50,400)	0.3626	(18,927.47)	(18,273.83)	0.0000	4.3300	(2,134.23)	0.00	6.8297	(32.5004)	0.0000	3	(25.6708)	02/07/2025
000552.ZK	01/10/2025	SDB3260123340	0	(16,243)	0.3626	(6,099.98)	(5,889.32)	0.0000	4.3300	(2,134.23)	0.00	2.2011	(10.4743)	0.0000	3	(8.2732)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(9,900)	0.3629	(3,717.90)	(3,592.91)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.1300)	0.0000	1	(1.6828)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(7,100)	0.3629	(2,666.37)	(2,576.73)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.5276)	0.0000	1	(1.2069)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(1,100)	0.3629	(413.10)	(399.21)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2367)	0.0000	1	(0.1870)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(1,300)	0.3629	(488.21)	(471.80)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2797)	0.0000	1	(0.2210)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(14,800)	0.3629	(5,558.07)	(5,371.22)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.1843)	0.0000	1	(2.5158)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(50,400)	0.3629	(18,927.47)	(18,291.17)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.8438)	0.0000	1	(8.5672)	02/07/2025
000552.ZK	01/09/2025	SDB3260123340	0	(16,243)	0.3629	(6,099.98)	(5,894.91)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.4947)	0.0000	1	(2.7611)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(9,900)	0.3640	(3,717.90)	(3,603.21)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.1361)	0.0000	1	(1.6890)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(7,100)	0.3640	(2,666.37)	(2,584.12)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.5320)	0.0000	1	(1.2113)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(1,100)	0.3640	(413.10)	(400.36)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2373)	0.0000	1	(0.1877)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(1,300)	0.3640	(488.21)	(473.15)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2805)	0.0000	1	(0.2218)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(14,800)	0.3640	(5,558.07)	(5,386.62)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.1934)	0.0000	1	(2.5249)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(50,400)	0.3640	(18,927.47)	(18,343.63)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.8749)	0.0000	1	(8.5983)	02/07/2025
000552.ZK	01/08/2025	SDB3260123340	0	(16,243)	0.3640	(6,099.98)	(5,911.82)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.5048)	0.0000	1	(2.7711)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(9,900)	0.3662	(3,717.90)	(3,625.46)	0.0000	4.3300	(2,134.23)	0.00	0.4472	(2.1493)	0.0000	1	(1.7021)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(7,100)	0.3662	(2,666.37)	(2,600.08)	0.0000	4.3300	(2,134.23)	0.00	0.3207	(1.5414)	0.0000	1	(1.2207)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(1,100)	0.3662	(413.10)	(402.83)	0.0000	4.3300	(2,134.23)	0.00	0.0497	(0.2388)	0.0000	1	(0.1891)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(1,300)	0.3662	(488.21)	(476.07)	0.0000	4.3300	(2,134.23)	0.00	0.0587	(0.2822)	0.0000	1	(0.2235)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(14,800)	0.3662	(5,558.07)	(5,419.88)	0.0000	4.3300	(2,134.23)	0.00	0.6685	(3.2131)	0.0000	1	(2.5446)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(50,400)	0.3662	(18,927.47)	(18,456.88)	0.0000	4.3300	(2,134.23)	0.00	2.2766	(10.9420)	0.0000	1	(8.6654)	02/07/2025
000552.ZK	01/07/2025	SDB3260123340	0	(16,243)	0.3662	(6,099.98)	(5,948.32)	0.0000	4.3300	(2,134.23)	0.00	0.7337	(3.5264)	0.0000	1	(2.7927)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(9,900)	0.3755	(3,717.90)	(3,717.90)	0.0000	4.3300	(2,179.76)	0.00	0.4472	(2.2511)	0.0000	1	(1.8040)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(7,100)	0.3755	(2,666.37)	(2,666.37)	0.0000	4.3300	(2,179.76)	0.00	0.3207	(1.6145)	0.0000	1	(1.2938)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(1,100)	0.3755	(413.10)	(413.10)	0.0000	4.3300	(2,179.76)	0.00	0.0497	(0.2501)	0.0000	1	(0.2004)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(1,300)	0.3755	(488.21)	(488.21)	0.0000	4.3300	(2,179.76)	0.00	0.0587	(0.2956)	0.0000	1	(0.2369)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(14,800)	0.3755	(5,558.07)	(5,558.07)	0.0000	4.3300	(2,179.76)	0.00	0.6685	(3.3653)	0.0000	1	(2.6968)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(50,400)	0.3755	(18,927.47)	(18,927.47)	0.0000	4.3300	(2,179.76)	0.00	2.2766	(11.4604)	0.0000	1	(9.1838)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(16,243)	0.3755	(6,099.98)	(6,099.98)	0.0000	4.3300	(2,179.76)	0.00	0.7337	(3.6935)	0.0000	1	(2.9598)	02/07/2025
000552.ZK	01/06/2025	SDB3260123340	0	(62,157)	0.3755	(23,342.75)	(23,342.75)	0.0000	4.3300	(2,179.76)	0.00	2.8076	(14.1338)	0.0000	1	(11.3262)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000552.ZK	01/06/2025	SDB3260123340	0	(39,343)	0.3755	(14,775.07)	(14,775.07)	0.0000	4.3300	(2,179.76)	0.00	1.7771	(8.9461)	0.0000	1	(7.1690)	02/07/2025
TOTAL GANSU JINGYUAN COAL INDUSTRY AND ELECTRICITY POWER CO LTD CMN CLASS A SERIES NORTHBOUND												59.2453	(281.8751)	0.0000		(222.6298)	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002340.ZK	01/17/2025	SDB3261439319	0	(3,300)	0.8820	(2,831.65)	(2,910.72)	0.0000	4.3300	(606.67)	0.00	0.3406	(0.4905)	0.0000	1	(0.1499)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(1,600)	0.8820	(1,372.51)	(1,411.26)	0.0000	4.3300	(606.67)	0.00	0.1651	(0.2378)	0.0000	1	(0.0727)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,700)	0.8820	(3,210.67)	(3,263.53)	0.0000	4.3300	(606.67)	0.00	0.3862	(0.5500)	0.0000	1	(0.1638)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(39,100)	0.8820	(33,792.33)	(34,487.57)	0.0000	4.3300	(606.67)	0.00	4.0645	(5.8119)	0.0000	1	(1.7474)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(100)	0.8820	(86.57)	(88.20)	0.0000	4.3300	(606.67)	0.00	0.0104	(0.0149)	0.0000	1	(0.0045)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(8,600)	0.8820	(7,565.44)	(7,585.50)	0.0000	4.3300	(606.67)	0.00	0.9100	(1.2783)	0.0000	1	(0.3684)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(500)	0.8820	(445.87)	(441.02)	0.0000	4.3300	(606.67)	0.00	0.0536	(0.0743)	0.0000	1	(0.0207)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,200)	0.8820	(2,853.59)	(2,822.51)	0.0000	4.3300	(606.67)	0.00	0.3432	(0.4757)	0.0000	1	(0.1324)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(78,900)	0.8820	(70,358.92)	(69,592.56)	0.0000	4.3300	(606.67)	0.00	8.4626	(11.7278)	0.0000	1	(3.2652)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(100)	0.8820	(89.17)	(88.20)	0.0000	4.3300	(606.67)	0.00	0.0107	(0.0149)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(7,400)	0.8820	(6,598.94)	(6,527.06)	0.0000	4.3300	(606.67)	0.00	0.7937	(1.0999)	0.0000	1	(0.3062)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,500)	0.8820	(3,121.12)	(3,087.12)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5202)	0.0000	1	(0.1448)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(2,400)	0.8820	(2,140.20)	(2,116.88)	0.0000	4.3300	(606.67)	0.00	0.2574	(0.3567)	0.0000	1	(0.0993)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(4,900)	0.8820	(4,369.57)	(4,321.97)	0.0000	4.3300	(606.67)	0.00	0.5256	(0.7283)	0.0000	1	(0.2028)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(13,800)	0.8820	(12,306.12)	(12,172.08)	0.0000	4.3300	(606.67)	0.00	1.4802	(2.0512)	0.0000	1	(0.5711)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(40,700)	0.8820	(36,294.14)	(35,898.82)	0.0000	4.3300	(606.67)	0.00	4.3654	(6.0497)	0.0000	1	(1.6843)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(10,400)	0.8820	(9,274.18)	(9,173.16)	0.0000	4.3300	(606.67)	0.00	1.1155	(1.5459)	0.0000	1	(0.4304)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(11,900)	0.8820	(10,611.80)	(10,496.22)	0.0000	4.3300	(606.67)	0.00	1.2764	(1.7688)	0.0000	1	(0.4925)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(40,300)	0.8820	(35,937.44)	(35,546.01)	0.0000	4.3300	(606.67)	0.00	4.3225	(5.9902)	0.0000	1	(1.6678)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(1,500)	0.8820	(1,337.62)	(1,323.05)	0.0000	4.3300	(606.67)	0.00	0.1609	(0.2230)	0.0000	1	(0.0621)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,500)	0.8820	(3,121.12)	(3,087.12)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5202)	0.0000	1	(0.1448)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(800)	0.8820	(713.40)	(705.63)	0.0000	4.3300	(606.67)	0.00	0.0858	(0.1189)	0.0000	1	(0.0331)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,100)	0.8820	(2,764.42)	(2,734.31)	0.0000	4.3300	(606.67)	0.00	0.3325	(0.4608)	0.0000	1	(0.1283)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(100)	0.8820	(89.17)	(88.20)	0.0000	4.3300	(606.67)	0.00	0.0107	(0.0149)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(700)	0.8820	(624.22)	(617.42)	0.0000	4.3300	(606.67)	0.00	0.0751	(0.1040)	0.0000	1	(0.0290)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(45,800)	0.8820	(40,842.06)	(40,397.20)	0.0000	4.3300	(606.67)	0.00	4.9124	(6.8078)	0.0000	1	(1.8954)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(8,100)	0.8820	(7,223.16)	(7,144.48)	0.0000	4.3300	(606.67)	0.00	0.8688	(1.2040)	0.0000	1	(0.3352)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(4,500)	0.8820	(4,012.87)	(3,969.16)	0.0000	4.3300	(606.67)	0.00	0.4827	(0.6689)	0.0000	1	(0.1862)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(10,700)	0.8820	(9,541.70)	(9,437.77)	0.0000	4.3300	(606.67)	0.00	1.1477	(1.5905)	0.0000	1	(0.4428)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(34,400)	0.8820	(30,676.13)	(30,342.00)	0.0000	4.3300	(606.67)	0.00	3.6897	(5.1133)	0.0000	1	(1.4236)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(3,500)	0.8820	(3,121.12)	(3,087.12)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5202)	0.0000	1	(0.1448)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(28,600)	0.8820	(25,503.99)	(25,226.20)	0.0000	4.3300	(606.67)	0.00	3.0676	(4.2511)	0.0000	1	(1.1836)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(38,700)	0.8820	(34,510.65)	(34,134.75)	0.0000	4.3300	(606.67)	0.00	4.1509	(5.7524)	0.0000	1	(1.6015)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(2,400)	0.8820	(2,140.20)	(2,116.88)	0.0000	4.3300	(606.67)	0.00	0.2574	(0.3567)	0.0000	1	(0.0993)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(15,400)	0.8820	(13,732.92)	(13,583.34)	0.0000	4.3300	(606.67)	0.00	1.6518	(2.2891)	0.0000	1	(0.6373)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(11,500)	0.8820	(10,255.10)	(10,143.40)	0.0000	4.3300	(606.67)	0.00	1.2335	(1.7094)	0.0000	1	(0.4759)	02/07/2025
002340.ZK	01/17/2025	SDB3261439319	0	(17,200)	0.8820	(15,338.07)	(15,171.00)	0.0000	4.3300	(606.67)	0.00	1.8448	(2.5566)	0.0000	1	(0.7118)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,300)	0.8635	(2,831.65)	(2,849.51)	0.0000	4.3300	(606.67)	0.00	0.3406	(0.4802)	0.0000	1	(0.1396)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(1,600)	0.8635	(1,372.51)	(1,381.58)	0.0000	4.3300	(606.67)	0.00	0.1651	(0.2328)	0.0000	1	(0.0677)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,700)	0.8635	(3,210.67)	(3,194.90)	0.0000	4.3300	(606.67)	0.00	0.3862	(0.5384)	0.0000	1	(0.1522)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(39,100)	0.8635	(33,792.33)	(33,762.34)	0.0000	4.3300	(606.67)	0.00	4.0645	(5.6897)	0.0000	1	(1.6252)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(100)	0.8635	(86.57)	(86.35)	0.0000	4.3300	(606.67)	0.00	0.0104	(0.0146)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(8,600)	0.8635	(7,565.44)	(7,425.99)	0.0000	4.3300	(606.67)	0.00	0.9100	(1.2514)	0.0000	1	(0.3415)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(500)	0.8635	(445.87)	(431.74)	0.0000	4.3300	(606.67)	0.00	0.0536	(0.0728)	0.0000	1	(0.0191)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,200)	0.8635	(2,853.59)	(2,763.16)	0.0000	4.3300	(606.67)	0.00	0.3432	(0.4656)	0.0000	1	(0.1224)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(78,900)	0.8635	(70,358.92)	(68,129.12)	0.0000	4.3300	(606.67)	0.00	8.4626	(11.4812)	0.0000	1	(3.0186)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(100)	0.8635	(89.17)	(86.35)	0.0000	4.3300	(606.67)	0.00	0.0107	(0.0146)	0.0000	1	(0.0038)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(7,400)	0.8635	(6,598.94)	(6,389.80)	0.0000	4.3300	(606.67)	0.00	0.7937	(1.0768)	0.0000	1	(0.2831)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,500)	0.8635	(3,121.12)	(3,022.20)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5093)	0.0000	1	(0.1339)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/16/2025	SDB3261439319	0	(2,400)	0.8635	(2,140.20)	(2,072.37)	0.0000	4.3300	(606.67)	0.00	0.2574	(0.3492)	0.0000	1	(0.0918)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(4,900)	0.8635	(4,369.57)	(4,231.09)	0.0000	4.3300	(606.67)	0.00	0.5256	(0.7130)	0.0000	1	(0.1875)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(13,800)	0.8635	(12,306.12)	(11,916.12)	0.0000	4.3300	(606.67)	0.00	1.4802	(2.0081)	0.0000	1	(0.5280)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(40,700)	0.8635	(36,294.14)	(35,143.92)	0.0000	4.3300	(606.67)	0.00	4.3654	(5.9225)	0.0000	1	(1.5571)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(10,400)	0.8635	(9,274.18)	(8,980.26)	0.0000	4.3300	(606.67)	0.00	1.1155	(1.5134)	0.0000	1	(0.3979)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(11,900)	0.8635	(10,611.80)	(10,275.50)	0.0000	4.3300	(606.67)	0.00	1.2764	(1.7316)	0.0000	1	(0.4553)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(40,300)	0.8635	(35,937.44)	(34,798.53)	0.0000	4.3300	(606.67)	0.00	4.3225	(5.8643)	0.0000	1	(1.5418)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(1,500)	0.8635	(1,337.62)	(1,295.23)	0.0000	4.3300	(606.67)	0.00	0.1609	(0.2183)	0.0000	1	(0.0574)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,500)	0.8635	(3,121.12)	(3,022.20)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5093)	0.0000	1	(0.1339)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(800)	0.8635	(713.40)	(690.79)	0.0000	4.3300	(606.67)	0.00	0.0858	(0.1164)	0.0000	1	(0.0306)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,100)	0.8635	(2,764.42)	(2,676.81)	0.0000	4.3300	(606.67)	0.00	0.3325	(0.4511)	0.0000	1	(0.1186)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(100)	0.8635	(89.17)	(86.35)	0.0000	4.3300	(606.67)	0.00	0.0107	(0.0146)	0.0000	1	(0.0038)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(700)	0.8635	(624.22)	(604.44)	0.0000	4.3300	(606.67)	0.00	0.0751	(0.1019)	0.0000	1	(0.0268)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(45,800)	0.8635	(40,842.06)	(39,547.70)	0.0000	4.3300	(606.67)	0.00	4.9124	(6.6646)	0.0000	1	(1.7522)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(8,100)	0.8635	(7,223.16)	(6,994.24)	0.0000	4.3300	(606.67)	0.00	0.8688	(1.1787)	0.0000	1	(0.3099)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(4,500)	0.8635	(4,012.87)	(3,885.69)	0.0000	4.3300	(606.67)	0.00	0.4827	(0.6548)	0.0000	1	(0.1722)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(10,700)	0.8635	(9,541.70)	(9,239.31)	0.0000	4.3300	(606.67)	0.00	1.1477	(1.5570)	0.0000	1	(0.4094)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(34,400)	0.8635	(30,676.13)	(29,703.95)	0.0000	4.3300	(606.67)	0.00	3.6897	(5.0057)	0.0000	1	(1.3161)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(3,500)	0.8635	(3,121.12)	(3,022.20)	0.0000	4.3300	(606.67)	0.00	0.3754	(0.5093)	0.0000	1	(0.1339)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(28,600)	0.8635	(25,503.99)	(24,695.73)	0.0000	4.3300	(606.67)	0.00	3.0676	(4.1617)	0.0000	1	(1.0942)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(38,700)	0.8635	(34,510.65)	(33,416.95)	0.0000	4.3300	(606.67)	0.00	4.1509	(5.6314)	0.0000	1	(1.4806)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(2,400)	0.8635	(2,140.20)	(2,072.37)	0.0000	4.3300	(606.67)	0.00	0.2574	(0.3492)	0.0000	1	(0.0918)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(15,400)	0.8635	(13,732.92)	(13,297.70)	0.0000	4.3300	(606.67)	0.00	1.6518	(2.2409)	0.0000	1	(0.5892)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(11,500)	0.8635	(10,255.10)	(9,930.10)	0.0000	4.3300	(606.67)	0.00	1.2335	(1.6734)	0.0000	1	(0.4400)	02/07/2025
002340.ZK	01/16/2025	SDB3261439319	0	(17,200)	0.8635	(15,338.07)	(14,851.98)	0.0000	4.3300	(606.67)	0.00	1.8448	(2.5029)	0.0000	1	(0.6580)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(3,700)	0.8539	(3,210.67)	(3,159.27)	0.0000	4.3300	(606.74)	0.00	0.3862	(0.5325)	0.0000	1	(0.1463)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(39,100)	0.8539	(33,792.33)	(33,385.85)	0.0000	4.3300	(606.74)	0.00	4.0645	(5.6268)	0.0000	1	(1.5623)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(100)	0.8539	(86.57)	(85.39)	0.0000	4.3300	(606.74)	0.00	0.0104	(0.0144)	0.0000	1	(0.0040)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(8,600)	0.8539	(7,565.44)	(7,343.18)	0.0000	4.3300	(606.74)	0.00	0.9100	(1.2376)	0.0000	1	(0.3277)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(500)	0.8539	(445.87)	(426.93)	0.0000	4.3300	(606.74)	0.00	0.0536	(0.0720)	0.0000	1	(0.0183)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(3,200)	0.8539	(2,853.59)	(2,732.35)	0.0000	4.3300	(606.74)	0.00	0.3432	(0.4605)	0.0000	1	(0.1173)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(78,900)	0.8539	(70,358.92)	(67,369.40)	0.0000	4.3300	(606.74)	0.00	8.4626	(11.3544)	0.0000	1	(2.8917)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(100)	0.8539	(89.17)	(85.39)	0.0000	4.3300	(606.74)	0.00	0.0107	(0.0144)	0.0000	1	(0.0037)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(7,400)	0.8539	(6,598.94)	(6,318.55)	0.0000	4.3300	(606.74)	0.00	0.7937	(1.0649)	0.0000	1	(0.2712)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(3,500)	0.8539	(3,121.12)	(2,988.50)	0.0000	4.3300	(606.74)	0.00	0.3754	(0.5037)	0.0000	1	(0.1283)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(2,400)	0.8539	(2,140.20)	(2,049.26)	0.0000	4.3300	(606.74)	0.00	0.2574	(0.3454)	0.0000	1	(0.0880)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(4,900)	0.8539	(4,369.57)	(4,183.90)	0.0000	4.3300	(606.74)	0.00	0.5256	(0.7052)	0.0000	1	(0.1796)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(13,800)	0.8539	(12,306.12)	(11,783.24)	0.0000	4.3300	(606.74)	0.00	1.4802	(1.9859)	0.0000	1	(0.5058)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(40,700)	0.8539	(36,294.14)	(34,752.02)	0.0000	4.3300	(606.74)	0.00	4.3654	(5.8571)	0.0000	1	(1.4917)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(10,400)	0.8539	(9,274.18)	(8,880.12)	0.0000	4.3300	(606.74)	0.00	1.1155	(1.4966)	0.0000	1	(0.3812)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(11,900)	0.8539	(10,611.80)	(10,160.91)	0.0000	4.3300	(606.74)	0.00	1.2764	(1.7125)	0.0000	1	(0.4361)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(40,300)	0.8539	(35,937.44)	(34,410.48)	0.0000	4.3300	(606.74)	0.00	4.3225	(5.7995)	0.0000	1	(1.4770)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(1,500)	0.8539	(1,337.62)	(1,280.79)	0.0000	4.3300	(606.74)	0.00	0.1609	(0.2159)	0.0000	1	(0.0550)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(3,500)	0.8539	(3,121.12)	(2,988.50)	0.0000	4.3300	(606.74)	0.00	0.3754	(0.5037)	0.0000	1	(0.1283)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(800)	0.8539	(713.40)	(683.09)	0.0000	4.3300	(606.74)	0.00	0.0858	(0.1151)	0.0000	1	(0.0293)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(3,100)	0.8539	(2,764.42)	(2,646.96)	0.0000	4.3300	(606.74)	0.00	0.3325	(0.4461)	0.0000	1	(0.1136)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(100)	0.8539	(89.17)	(85.39)	0.0000	4.3300	(606.74)	0.00	0.0107	(0.0144)	0.0000	1	(0.0037)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(700)	0.8539	(624.22)	(597.70)	0.0000	4.3300	(606.74)	0.00	0.0751	(0.1007)	0.0000	1	(0.0257)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(45,800)	0.8539	(40,842.06)	(39,106.70)	0.0000	4.3300	(606.74)	0.00	4.9124	(6.5910)	0.0000	1	(1.6786)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(8,100)	0.8539	(7,223.16)	(6,916.25)	0.0000	4.3300	(606.74)	0.00	0.8688	(1.1657)	0.0000	1	(0.2969)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(4,500)	0.8539	(4,012.87)	(3,842.36)	0.0000	4.3300	(606.74)	0.00	0.4827	(0.6476)	0.0000	1	(0.1649)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(10,700)	0.8539	(9,541.70)	(9,136.28)	0.0000	4.3300	(606.74)	0.00	1.1477	(1.5398)	0.0000	1	(0.3922)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(34,400)	0.8539	(30,676.13)	(29,372.										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/15/2025	SDB3261439319	0	(3,500)	0.8539	(3,121.12)	(2,988.50)	0.0000	4.3300	(606.74)	0.00	0.3754	(0.5037)	0.0000	1	(0.1283)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(28,600)	0.8539	(25,503.99)	(24,420.34)	0.0000	4.3300	(606.74)	0.00	3.0676	(4.1158)	0.0000	1	(1.0482)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(38,700)	0.8539	(34,510.65)	(33,044.30)	0.0000	4.3300	(606.74)	0.00	4.1509	(5.5693)	0.0000	1	(1.4184)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(2,400)	0.8539	(2,140.20)	(2,049.26)	0.0000	4.3300	(606.74)	0.00	0.2574	(0.3454)	0.0000	1	(0.0880)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(15,400)	0.8539	(13,732.92)	(13,149.41)	0.0000	4.3300	(606.74)	0.00	1.6518	(2.2162)	0.0000	1	(0.5644)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(11,500)	0.8539	(10,255.10)	(9,819.37)	0.0000	4.3300	(606.74)	0.00	1.2335	(1.6549)	0.0000	1	(0.4215)	02/07/2025
002340.ZK	01/15/2025	SDB3261439319	0	(17,200)	0.8539	(15,338.07)	(14,686.36)	0.0000	4.3300	(606.74)	0.00	1.8448	(2.4752)	0.0000	1	(0.6304)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(100)	0.8693	(86.57)	(86.93)	0.0000	4.3300	(607.37)	0.00	0.0104	(0.0147)	0.0000	1	(0.0043)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(8,600)	0.8693	(7,565.44)	(7,476.07)	0.0000	4.3300	(607.37)	0.00	0.9100	(1.2613)	0.0000	1	(0.3514)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(500)	0.8693	(445.87)	(434.66)	0.0000	4.3300	(607.37)	0.00	0.0536	(0.0733)	0.0000	1	(0.0197)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(3,200)	0.8693	(2,853.59)	(2,781.80)	0.0000	4.3300	(607.37)	0.00	0.3432	(0.4693)	0.0000	1	(0.1261)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(78,900)	0.8693	(70,358.92)	(68,588.64)	0.0000	4.3300	(607.37)	0.00	8.4626	(11.5719)	0.0000	1	(3.1093)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(100)	0.8693	(89.17)	(86.93)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0147)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(7,400)	0.8693	(6,598.94)	(6,432.90)	0.0000	4.3300	(607.37)	0.00	0.7937	(1.0853)	0.0000	1	(0.2916)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(3,500)	0.8693	(3,121.12)	(3,042.59)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5133)	0.0000	1	(0.1379)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(2,400)	0.8693	(2,140.20)	(2,086.35)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3520)	0.0000	1	(0.0946)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(4,900)	0.8693	(4,369.57)	(4,259.62)	0.0000	4.3300	(607.37)	0.00	0.5256	(0.7187)	0.0000	1	(0.1931)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(13,800)	0.8693	(12,306.12)	(11,996.49)	0.0000	4.3300	(607.37)	0.00	1.4802	(2.0240)	0.0000	1	(0.5438)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(40,700)	0.8693	(36,294.14)	(35,380.96)	0.0000	4.3300	(607.37)	0.00	4.3654	(5.9693)	0.0000	1	(1.6039)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(10,400)	0.8693	(9,274.18)	(9,040.83)	0.0000	4.3300	(607.37)	0.00	1.1155	(1.5253)	0.0000	1	(0.4098)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(11,900)	0.8693	(10,611.80)	(10,344.80)	0.0000	4.3300	(607.37)	0.00	1.2764	(1.7453)	0.0000	1	(0.4690)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(40,300)	0.8693	(35,937.44)	(35,033.23)	0.0000	4.3300	(607.37)	0.00	4.3225	(5.9106)	0.0000	1	(1.5881)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(1,500)	0.8693	(1,337.62)	(1,303.97)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2200)	0.0000	1	(0.0591)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(3,500)	0.8693	(3,121.12)	(3,042.59)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5133)	0.0000	1	(0.1379)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(800)	0.8693	(713.40)	(695.45)	0.0000	4.3300	(607.37)	0.00	0.0858	(0.1173)	0.0000	1	(0.0315)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(3,100)	0.8693	(2,764.42)	(2,694.86)	0.0000	4.3300	(607.37)	0.00	0.3325	(0.4547)	0.0000	1	(0.1222)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(100)	0.8693	(89.17)	(86.93)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0147)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(700)	0.8693	(624.22)	(608.52)	0.0000	4.3300	(607.37)	0.00	0.0751	(0.1027)	0.0000	1	(0.0276)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(45,800)	0.8693	(40,842.06)	(39,814.44)	0.0000	4.3300	(607.37)	0.00	4.9124	(6.7173)	0.0000	1	(1.8049)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(8,100)	0.8693	(7,223.16)	(7,041.42)	0.0000	4.3300	(607.37)	0.00	0.8688	(1.1880)	0.0000	1	(0.3192)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(4,500)	0.8693	(4,012.87)	(3,911.90)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6600)	0.0000	1	(0.1773)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(10,700)	0.8693	(9,541.70)	(9,301.63)	0.0000	4.3300	(607.37)	0.00	1.1477	(1.5693)	0.0000	1	(0.4217)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(34,400)	0.8693	(30,676.13)	(29,904.30)	0.0000	4.3300	(607.37)	0.00	3.6897	(5.0453)	0.0000	1	(1.3556)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(3,500)	0.8693	(3,121.12)	(3,042.59)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5133)	0.0000	1	(0.1379)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(28,600)	0.8693	(25,503.99)	(24,862.29)	0.0000	4.3300	(607.37)	0.00	3.0676	(4.1946)	0.0000	1	(1.1271)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(38,700)	0.8693	(34,510.65)	(33,642.34)	0.0000	4.3300	(607.37)	0.00	4.1509	(5.6759)	0.0000	1	(1.5251)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(2,400)	0.8693	(2,140.20)	(2,086.35)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3520)	0.0000	1	(0.0946)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(15,400)	0.8693	(13,732.92)	(13,387.39)	0.0000	4.3300	(607.37)	0.00	1.6518	(2.2586)	0.0000	1	(0.6069)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(11,500)	0.8693	(10,255.10)	(9,997.08)	0.0000	4.3300	(607.37)	0.00	1.2335	(1.6866)	0.0000	1	(0.4532)	02/07/2025
002340.ZK	01/14/2025	SDB3261439319	0	(17,200)	0.8693	(15,338.07)	(14,952.15)	0.0000	4.3300	(607.37)	0.00	1.8448	(2.5226)	0.0000	1	(0.6778)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(100)	0.8656	(86.57)	(86.56)	0.0000	4.3300	(607.37)	0.00	0.0104	(0.0146)	0.0000	1	(0.0042)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(8,600)	0.8656	(7,565.44)	(7,444.26)	0.0000	4.3300	(607.37)	0.00	0.9100	(1.2560)	0.0000	1	(0.3460)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(500)	0.8656	(445.87)	(432.81)	0.0000	4.3300	(607.37)	0.00	0.0536	(0.0730)	0.0000	1	(0.0194)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(3,200)	0.8656	(2,853.59)	(2,769.96)	0.0000	4.3300	(607.37)	0.00	0.3432	(0.4673)	0.0000	1	(0.1241)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(78,900)	0.8656	(70,358.92)	(68,296.79)	0.0000	4.3300	(607.37)	0.00	8.4626	(11.5226)	0.0000	1	(3.0600)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(100)	0.8656	(89.17)	(86.56)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0146)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(7,400)	0.8656	(6,598.94)	(6,405.53)	0.0000	4.3300	(607.37)	0.00	0.7937	(1.0807)	0.0000	1	(0.2870)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(3,500)	0.8656	(3,121.12)	(3,029.64)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5111)	0.0000	1	(0.1357)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(2,400)	0.8656	(2,140.20)	(2,077.47)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3505)	0.0000	1	(0.0931)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(4,900)	0.8656	(4,369.57)	(4,241.50)	0.0000	4.3300	(607.37)	0.00	0.5256	(0.7156)	0.0000	1	(0.1900)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(13,800)	0.8656	(12,306.12)	(11,945.45)	0.0000	4.3300	(607.37)	0.00	1.4802	(2.0154)	0.0000	1	(0.5352)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(40,700)	0.8656	(36,294.14)	(35,230.41)	0.0000	4.3300	(607.37)	0.00	4.3654	(5.9439)	0.0000	1	(1.5785)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(10,400)	0.8656	(9,274.18)	(9,002.36)	0.0000	4.3300	(6070							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/13/2025	SDB3261439319	0	(11,900)	0.8656	(10,611.80)	(10,300.78)	0.0000	4.3300	(607.37)	0.00	1.2764	(1.7379)	0.0000	1	(0.4615)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(40,300)	0.8656	(35,937.44)	(34,884.16)	0.0000	4.3300	(607.37)	0.00	4.3225	(5.8855)	0.0000	1	(1.5630)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(1,500)	0.8656	(1,337.62)	(1,298.42)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2191)	0.0000	1	(0.0582)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(3,500)	0.8656	(3,121.12)	(3,029.64)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5111)	0.0000	1	(0.1357)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(800)	0.8656	(713.40)	(692.49)	0.0000	4.3300	(607.37)	0.00	0.0858	(0.1168)	0.0000	1	(0.0310)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(3,100)	0.8656	(2,764.42)	(2,683.40)	0.0000	4.3300	(607.37)	0.00	0.3325	(0.4527)	0.0000	1	(0.1202)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(100)	0.8656	(89.17)	(86.56)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0146)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(700)	0.8656	(624.22)	(605.93)	0.0000	4.3300	(607.37)	0.00	0.0751	(0.1022)	0.0000	1	(0.0271)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(45,800)	0.8656	(40,842.06)	(39,645.03)	0.0000	4.3300	(607.37)	0.00	4.9124	(6.6887)	0.0000	1	(1.7763)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(8,100)	0.8656	(7,223.16)	(7,011.46)	0.0000	4.3300	(607.37)	0.00	0.8688	(1.1829)	0.0000	1	(0.3141)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(4,500)	0.8656	(4,012.87)	(3,895.25)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6572)	0.0000	1	(0.1745)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(10,700)	0.8656	(9,541.70)	(9,262.05)	0.0000	4.3300	(607.37)	0.00	1.1477	(1.5626)	0.0000	1	(0.4150)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(34,400)	0.8656	(30,676.13)	(29,777.05)	0.0000	4.3300	(607.37)	0.00	3.6897	(5.0238)	0.0000	1	(1.3342)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(3,500)	0.8656	(3,121.12)	(3,029.64)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5111)	0.0000	1	(0.1357)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(28,600)	0.8656	(25,503.99)	(24,756.50)	0.0000	4.3300	(607.37)	0.00	3.0676	(4.1768)	0.0000	1	(1.1092)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(38,700)	0.8656	(34,510.65)	(33,499.18)	0.0000	4.3300	(607.37)	0.00	4.1509	(5.6518)	0.0000	1	(1.5009)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(2,400)	0.8656	(2,140.20)	(2,077.47)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3505)	0.0000	1	(0.0931)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(15,400)	0.8656	(13,732.92)	(13,330.42)	0.0000	4.3300	(607.37)	0.00	1.6518	(2.2490)	0.0000	1	(0.5973)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(11,500)	0.8656	(10,255.10)	(9,954.54)	0.0000	4.3300	(607.37)	0.00	1.2335	(1.6795)	0.0000	1	(0.4460)	02/07/2025
002340.ZK	01/13/2025	SDB3261439319	0	(17,200)	0.8656	(15,338.07)	(14,888.53)	0.0000	4.3300	(607.37)	0.00	1.8448	(2.5119)	0.0000	1	(0.6671)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(100)	0.8751	(86.57)	(87.51)	0.0000	4.3300	(607.37)	0.00	0.0312	(0.0443)	0.0000	3	(0.0131)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(8,600)	0.8751	(7,565.44)	(7,525.77)	0.0000	4.3300	(607.37)	0.00	2.7299	(3.8091)	0.0000	3	(1.0792)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(500)	0.8751	(445.87)	(437.54)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2215)	0.0000	3	(0.0606)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(3,200)	0.8751	(2,853.59)	(2,800.28)	0.0000	4.3300	(607.37)	0.00	1.0297	(1.4173)	0.0000	3	(0.3877)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(78,900)	0.8751	(70,358.92)	(69,044.52)	0.0000	4.3300	(607.37)	0.00	25.3878	(34.9464)	0.0000	3	(9.5585)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(100)	0.8751	(89.17)	(87.51)	0.0000	4.3300	(607.37)	0.00	0.0322	(0.0443)	0.0000	3	(0.0121)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(7,400)	0.8751	(6,598.94)	(6,475.66)	0.0000	4.3300	(607.37)	0.00	2.3811	(3.2776)	0.0000	3	(0.8965)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(3,500)	0.8751	(3,121.12)	(3,062.81)	0.0000	4.3300	(607.37)	0.00	1.1262	(1.5502)	0.0000	3	(0.4240)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(2,400)	0.8751	(2,140.20)	(2,100.21)	0.0000	4.3300	(607.37)	0.00	0.7723	(1.0630)	0.0000	3	(0.2908)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(4,900)	0.8751	(4,369.57)	(4,287.94)	0.0000	4.3300	(607.37)	0.00	1.5767	(2.1703)	0.0000	3	(0.5936)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(13,800)	0.8751	(12,306.12)	(12,076.23)	0.0000	4.3300	(607.37)	0.00	4.4405	(6.1123)	0.0000	3	(1.6718)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(40,700)	0.8751	(36,294.14)	(35,616.12)	0.0000	4.3300	(607.37)	0.00	13.0961	(18.0268)	0.0000	3	(4.9307)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(10,400)	0.8751	(9,274.18)	(9,100.93)	0.0000	4.3300	(607.37)	0.00	3.3464	(4.6064)	0.0000	3	(1.2599)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(11,900)	0.8751	(10,611.80)	(10,413.56)	0.0000	4.3300	(607.37)	0.00	3.8291	(5.2707)	0.0000	3	(1.4417)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(40,300)	0.8751	(35,937.44)	(35,266.09)	0.0000	4.3300	(607.37)	0.00	12.9674	(17.8497)	0.0000	3	(4.8822)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(1,500)	0.8751	(1,337.62)	(1,312.63)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6644)	0.0000	3	(0.1817)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(3,500)	0.8751	(3,121.12)	(3,062.81)	0.0000	4.3300	(607.37)	0.00	1.1262	(1.5502)	0.0000	3	(0.4240)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(800)	0.8751	(713.40)	(700.07)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3543)	0.0000	3	(0.0969)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(3,100)	0.8751	(2,764.42)	(2,712.78)	0.0000	4.3300	(607.37)	0.00	0.9975	(1.3731)	0.0000	3	(0.3756)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(100)	0.8751	(89.17)	(87.51)	0.0000	4.3300	(607.37)	0.00	0.0322	(0.0443)	0.0000	3	(0.0121)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(700)	0.8751	(624.22)	(612.56)	0.0000	4.3300	(607.37)	0.00	0.2252	(0.3100)	0.0000	3	(0.0848)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(45,800)	0.8751	(40,842.06)	(40,079.08)	0.0000	4.3300	(607.37)	0.00	14.7372	(20.2857)	0.0000	3	(5.5485)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(8,100)	0.8751	(7,223.16)	(7,088.22)	0.0000	4.3300	(607.37)	0.00	2.6064	(3.5876)	0.0000	3	(0.9813)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(4,500)	0.8751	(4,012.87)	(3,937.90)	0.0000	4.3300	(607.37)	0.00	1.4480	(1.9931)	0.0000	3	(0.5452)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(10,700)	0.8751	(9,541.70)	(9,363.45)	0.0000	4.3300	(607.37)	0.00	3.4430	(4.7392)	0.0000	3	(1.2963)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(34,400)	0.8751	(30,676.13)	(30,103.06)	0.0000	4.3300	(607.37)	0.00	11.0690	(15.2364)	0.0000	3	(4.1675)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(3,500)	0.8751	(3,121.12)	(3,062.81)	0.0000	4.3300	(607.37)	0.00	1.1262	(1.5502)	0.0000	3	(0.4240)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(28,600)	0.8751	(25,503.99)	(25,027.55)	0.0000	4.3300	(607.37)	0.00	9.2027	(12.6675)	0.0000	3	(3.4648)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(38,700)	0.8751	(34,510.65)	(33,865.94)	0.0000	4.3300	(607.37)	0.00	12.4526	(17.1410)	0.0000	3	(4.6884)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(2,400)	0.8751	(2,140.20)	(2,100.21)	0.0000	4.3300	(607.37)	0.00	0.7723	(1.0630)	0.0000	3	(0.2908)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(15,400)	0.8751	(13,732.92)	(13,476.37)	0.0000	4.3300	(607.37)	0.00	4.9553	(6.8210)	0.0000	3	(1.8657)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(11,500)	0.8751	(10,255.10)	(10,063.52)	0.0000	4.3300	(607.37)	0.00	3.7004	(5.0936)	0.0000	3	(1.3932)	02/07/2025
002340.ZK	01/10/2025	SDB3261439319	0	(17,200)	0.8751	(15,338.07)	(15,051.53)	0.0000</									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/09/2025	SDB3261439319	0	(100)	0.8577	(86.57)	(85.77)	0.0000	4.3300	(607.37)	0.00	0.0104	(0.0145)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(8,600)	0.8577	(7,565.44)	(7,376.11)	0.0000	4.3300	(607.37)	0.00	0.9100	(1.2445)	0.0000	1	(0.3345)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(500)	0.8577	(445.87)	(428.84)	0.0000	4.3300	(607.37)	0.00	0.0536	(0.0724)	0.0000	1	(0.0187)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(3,200)	0.8577	(2,853.59)	(2,744.60)	0.0000	4.3300	(607.37)	0.00	0.3432	(0.4631)	0.0000	1	(0.1198)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(78,900)	0.8577	(70,358.92)	(67,671.50)	0.0000	4.3300	(607.37)	0.00	8.4626	(11.4171)	0.0000	1	(2.9545)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(100)	0.8577	(89.17)	(85.77)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0145)	0.0000	1	(0.0037)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(7,400)	0.8577	(6,598.94)	(6,346.88)	0.0000	4.3300	(607.37)	0.00	0.7937	(1.0708)	0.0000	1	(0.2771)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(3,500)	0.8577	(3,121.12)	(3,001.90)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5065)	0.0000	1	(0.1311)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(2,400)	0.8577	(2,140.20)	(2,058.45)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3473)	0.0000	1	(0.0899)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(4,900)	0.8577	(4,369.57)	(4,202.67)	0.0000	4.3300	(607.37)	0.00	0.5256	(0.7090)	0.0000	1	(0.1835)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(13,800)	0.8577	(12,306.12)	(11,836.08)	0.0000	4.3300	(607.37)	0.00	1.4802	(1.9969)	0.0000	1	(0.5168)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(40,700)	0.8577	(36,294.14)	(34,907.86)	0.0000	4.3300	(607.37)	0.00	4.3654	(5.8894)	0.0000	1	(1.5241)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(10,400)	0.8577	(9,274.18)	(8,919.94)	0.0000	4.3300	(607.37)	0.00	1.1155	(1.5049)	0.0000	1	(0.3894)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(11,900)	0.8577	(10,611.80)	(10,206.48)	0.0000	4.3300	(607.37)	0.00	1.2764	(1.7220)	0.0000	1	(0.4456)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(40,300)	0.8577	(35,937.44)	(34,564.79)	0.0000	4.3300	(607.37)	0.00	4.3225	(5.8316)	0.0000	1	(1.5091)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(1,500)	0.8577	(1,337.62)	(1,286.53)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2171)	0.0000	1	(0.0562)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(3,500)	0.8577	(3,121.12)	(3,001.90)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5065)	0.0000	1	(0.1311)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(800)	0.8577	(713.40)	(686.15)	0.0000	4.3300	(607.37)	0.00	0.0858	(0.1158)	0.0000	1	(0.0300)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(3,100)	0.8577	(2,764.42)	(2,658.83)	0.0000	4.3300	(607.37)	0.00	0.3325	(0.4486)	0.0000	1	(0.1161)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(100)	0.8577	(89.17)	(85.77)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0145)	0.0000	1	(0.0037)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(700)	0.8577	(624.22)	(600.38)	0.0000	4.3300	(607.37)	0.00	0.0751	(0.1013)	0.0000	1	(0.0262)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(45,800)	0.8577	(40,842.06)	(39,282.06)	0.0000	4.3300	(607.37)	0.00	4.9124	(6.6274)	0.0000	1	(1.7150)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(8,100)	0.8577	(7,223.16)	(6,947.26)	0.0000	4.3300	(607.37)	0.00	0.8688	(1.1721)	0.0000	1	(0.3033)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(4,500)	0.8577	(4,012.87)	(3,859.59)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6512)	0.0000	1	(0.1685)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(10,700)	0.8577	(9,541.70)	(9,177.25)	0.0000	4.3300	(607.37)	0.00	1.1477	(1.5483)	0.0000	1	(0.4007)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(34,400)	0.8577	(30,676.13)	(29,504.43)	0.0000	4.3300	(607.37)	0.00	3.6897	(4.9778)	0.0000	1	(1.2882)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(3,500)	0.8577	(3,121.12)	(3,001.90)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5065)	0.0000	1	(0.1311)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(28,600)	0.8577	(25,503.99)	(24,529.85)	0.0000	4.3300	(607.37)	0.00	3.0676	(4.1385)	0.0000	1	(1.0710)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(38,700)	0.8577	(34,510.65)	(33,192.49)	0.0000	4.3300	(607.37)	0.00	4.1509	(5.6000)	0.0000	1	(1.4492)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(2,400)	0.8577	(2,140.20)	(2,058.45)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3473)	0.0000	1	(0.0899)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(15,400)	0.8577	(13,732.92)	(13,208.38)	0.0000	4.3300	(607.37)	0.00	1.6518	(2.2284)	0.0000	1	(0.5767)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(11,500)	0.8577	(10,255.10)	(9,863.40)	0.0000	4.3300	(607.37)	0.00	1.2335	(1.6641)	0.0000	1	(0.4306)	02/07/2025
002340.ZK	01/09/2025	SDB3261439319	0	(17,200)	0.8577	(15,338.07)	(14,752.22)	0.0000	4.3300	(607.37)	0.00	1.8448	(2.4889)	0.0000	1	(0.6441)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(100)	0.8492	(86.57)	(84.92)	0.0000	4.3300	(607.37)	0.00	0.0104	(0.0143)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(8,600)	0.8492	(7,565.44)	(7,303.48)	0.0000	4.3300	(607.37)	0.00	0.9100	(1.2322)	0.0000	1	(0.3222)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(500)	0.8492	(445.87)	(424.62)	0.0000	4.3300	(607.37)	0.00	0.0536	(0.0716)	0.0000	1	(0.0180)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(3,200)	0.8492	(2,853.59)	(2,717.57)	0.0000	4.3300	(607.37)	0.00	0.3432	(0.4585)	0.0000	1	(0.1153)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(78,900)	0.8492	(70,358.92)	(67,005.19)	0.0000	4.3300	(607.37)	0.00	8.4626	(11.3047)	0.0000	1	(2.8421)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(100)	0.8492	(89.17)	(84.92)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0143)	0.0000	1	(0.0036)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(7,400)	0.8492	(6,598.94)	(6,284.39)	0.0000	4.3300	(607.37)	0.00	0.7937	(1.0603)	0.0000	1	(0.2666)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(3,500)	0.8492	(3,121.12)	(2,972.35)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5015)	0.0000	1	(0.1261)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(2,400)	0.8492	(2,140.20)	(2,038.18)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3439)	0.0000	1	(0.0865)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(4,900)	0.8492	(4,369.57)	(4,161.29)	0.0000	4.3300	(607.37)	0.00	0.5256	(0.7021)	0.0000	1	(0.1765)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(13,800)	0.8492	(12,306.12)	(11,719.54)	0.0000	4.3300	(607.37)	0.00	1.4802	(1.9773)	0.0000	1	(0.4971)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(40,700)	0.8492	(36,294.14)	(34,564.15)	0.0000	4.3300	(607.37)	0.00	4.3654	(5.8315)	0.0000	1	(1.4661)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(10,400)	0.8492	(9,274.18)	(8,832.12)	0.0000	4.3300	(607.37)	0.00	1.1155	(1.4901)	0.0000	1	(0.3746)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(11,900)	0.8492	(10,611.80)	(10,105.98)	0.0000	4.3300	(607.37)	0.00	1.2764	(1.7050)	0.0000	1	(0.4287)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(40,300)	0.8492	(35,937.44)	(34,224.45)	0.0000	4.3300	(607.37)	0.00	4.3225	(5.7741)	0.0000	1	(1.4517)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(1,500)	0.8492	(1,337.62)	(1,273.86)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2149)	0.0000	1	(0.0540)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(3,500)	0.8492	(3,121.12)	(2,972.35)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5015)	0.0000	1	(0.1261)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(800)	0.8492	(713.40)	(679.39)	0.0000	4.3300	(607.37)	0.00	0.0858	(0.1146)	0.0000	1	(0.0288)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(3,100)	0.8492	(2,764.42)	(2,632.65)	0.0000	4.3300	(607.37)	0.00	0.3325	(0.4442)	0.0000	1	(0.1117)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(100)	0.8492	(89.17)	(84.92)	0.0000	4.3300	(607.37)	0.00	0.01					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/08/2025	SDB3261439319	0	(700)	0.8492	(624.22)	(594.47)	0.0000	4.3300	(607.37)	0.00	0.0751	(0.1003)	0.0000	1	(0.0252)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(45,800)	0.8492	(40,842.06)	(38,895.28)	0.0000	4.3300	(607.37)	0.00	4.9124	(6.5622)	0.0000	1	(1.6498)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(8,100)	0.8492	(7,223.16)	(6,878.86)	0.0000	4.3300	(607.37)	0.00	0.8688	(1.1606)	0.0000	1	(0.2918)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(4,500)	0.8492	(4,012.87)	(3,821.59)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6448)	0.0000	1	(0.1621)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(10,700)	0.8492	(9,541.70)	(9,086.89)	0.0000	4.3300	(607.37)	0.00	1.1477	(1.5331)	0.0000	1	(0.3854)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(34,400)	0.8492	(30,676.13)	(29,213.92)	0.0000	4.3300	(607.37)	0.00	3.6897	(4.9288)	0.0000	1	(1.2391)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(3,500)	0.8492	(3,121.12)	(2,972.35)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5015)	0.0000	1	(0.1261)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(28,600)	0.8492	(25,503.99)	(24,288.32)	0.0000	4.3300	(607.37)	0.00	3.0676	(4.0978)	0.0000	1	(1.0302)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(38,700)	0.8492	(34,510.65)	(32,865.67)	0.0000	4.3300	(607.37)	0.00	4.1509	(5.5449)	0.0000	1	(1.3940)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(2,400)	0.8492	(2,140.20)	(2,038.18)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3439)	0.0000	1	(0.0865)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(15,400)	0.8492	(13,732.92)	(13,078.33)	0.0000	4.3300	(607.37)	0.00	1.6518	(2.2065)	0.0000	1	(0.5547)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(11,500)	0.8492	(10,255.10)	(9,766.28)	0.0000	4.3300	(607.37)	0.00	1.2335	(1.6477)	0.0000	1	(0.4142)	02/07/2025
002340.ZK	01/08/2025	SDB3261439319	0	(17,200)	0.8492	(15,338.07)	(14,606.96)	0.0000	4.3300	(607.37)	0.00	1.8448	(2.4644)	0.0000	1	(0.6196)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(100)	0.8663	(86.57)	(86.63)	0.0000	4.3300	(607.37)	0.00	0.0104	(0.0146)	0.0000	1	(0.0042)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(8,600)	0.8663	(7,565.44)	(7,450.41)	0.0000	4.3300	(607.37)	0.00	0.9100	(1.2570)	0.0000	1	(0.3470)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(500)	0.8663	(445.87)	(433.16)	0.0000	4.3300	(607.37)	0.00	0.0536	(0.0731)	0.0000	1	(0.0195)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(3,200)	0.8663	(2,853.59)	(2,772.25)	0.0000	4.3300	(607.37)	0.00	0.3432	(0.4677)	0.0000	1	(0.1245)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(78,900)	0.8663	(70,358.92)	(68,353.20)	0.0000	4.3300	(607.37)	0.00	8.4626	(11.5322)	0.0000	1	(3.0695)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(100)	0.8663	(89.17)	(86.63)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0146)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(7,400)	0.8663	(6,598.94)	(6,410.82)	0.0000	4.3300	(607.37)	0.00	0.7937	(1.0816)	0.0000	1	(0.2879)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(3,500)	0.8663	(3,121.12)	(3,032.14)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5116)	0.0000	1	(0.1362)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(2,400)	0.8663	(2,140.20)	(2,079.18)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3508)	0.0000	1	(0.0934)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(4,900)	0.8663	(4,369.57)	(4,245.00)	0.0000	4.3300	(607.37)	0.00	0.5256	(0.7162)	0.0000	1	(0.1906)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(13,800)	0.8663	(12,306.12)	(11,955.31)	0.0000	4.3300	(607.37)	0.00	1.4802	(2.0170)	0.0000	1	(0.5369)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(40,700)	0.8663	(36,294.14)	(35,259.51)	0.0000	4.3300	(607.37)	0.00	4.3654	(5.9488)	0.0000	1	(1.5834)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(10,400)	0.8663	(9,274.18)	(9,009.80)	0.0000	4.3300	(607.37)	0.00	1.1155	(1.5201)	0.0000	1	(0.4046)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(11,900)	0.8663	(10,611.80)	(10,309.29)	0.0000	4.3300	(607.37)	0.00	1.2764	(1.7393)	0.0000	1	(0.4630)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(40,300)	0.8663	(35,937.44)	(34,912.98)	0.0000	4.3300	(607.37)	0.00	4.3225	(5.8903)	0.0000	1	(1.5678)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(1,500)	0.8663	(1,337.62)	(1,299.49)	0.0000	4.3300	(607.37)	0.00	0.1609	(0.2192)	0.0000	1	(0.0584)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(3,500)	0.8663	(3,121.12)	(3,032.14)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5116)	0.0000	1	(0.1362)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(800)	0.8663	(713.40)	(693.06)	0.0000	4.3300	(607.37)	0.00	0.0858	(0.1169)	0.0000	1	(0.0311)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(3,100)	0.8663	(2,764.42)	(2,685.61)	0.0000	4.3300	(607.37)	0.00	0.3325	(0.4531)	0.0000	1	(0.1206)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(100)	0.8663	(89.17)	(86.63)	0.0000	4.3300	(607.37)	0.00	0.0107	(0.0146)	0.0000	1	(0.0039)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(700)	0.8663	(624.22)	(606.43)	0.0000	4.3300	(607.37)	0.00	0.0751	(0.1023)	0.0000	1	(0.0272)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(45,800)	0.8663	(40,842.06)	(39,677.78)	0.0000	4.3300	(607.37)	0.00	4.9124	(6.6942)	0.0000	1	(1.7818)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(8,100)	0.8663	(7,223.16)	(7,017.25)	0.0000	4.3300	(607.37)	0.00	0.8688	(1.1839)	0.0000	1	(0.3151)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(4,500)	0.8663	(4,012.87)	(3,898.47)	0.0000	4.3300	(607.37)	0.00	0.4827	(0.6577)	0.0000	1	(0.1751)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(10,700)	0.8663	(9,541.70)	(9,269.70)	0.0000	4.3300	(607.37)	0.00	1.1477	(1.5639)	0.0000	1	(0.4163)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(34,400)	0.8663	(30,676.13)	(29,801.65)	0.0000	4.3300	(607.37)	0.00	3.6897	(5.0280)	0.0000	1	(1.3383)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(3,500)	0.8663	(3,121.12)	(3,032.14)	0.0000	4.3300	(607.37)	0.00	0.3754	(0.5116)	0.0000	1	(0.1362)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(28,600)	0.8663	(25,503.99)	(24,776.95)	0.0000	4.3300	(607.37)	0.00	3.0676	(4.1802)	0.0000	1	(1.1127)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(38,700)	0.8663	(34,510.65)	(33,526.85)	0.0000	4.3300	(607.37)	0.00	4.1509	(5.6565)	0.0000	1	(1.5056)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(2,400)	0.8663	(2,140.20)	(2,079.18)	0.0000	4.3300	(607.37)	0.00	0.2574	(0.3508)	0.0000	1	(0.0934)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(15,400)	0.8663	(13,732.92)	(13,341.44)	0.0000	4.3300	(607.37)	0.00	1.6518	(2.2509)	0.0000	1	(0.5991)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(11,500)	0.8663	(10,255.10)	(9,962.76)	0.0000	4.3300	(607.37)	0.00	1.2335	(1.6809)	0.0000	1	(0.4474)	02/07/2025
002340.ZK	01/07/2025	SDB3261439319	0	(17,200)	0.8663	(15,338.07)	(14,900.82)	0.0000	4.3300	(607.37)	0.00	1.8448	(2.5140)	0.0000	1	(0.6692)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(500)	0.8917	(445.87)	(445.87)	0.0000	4.3300	(597.81)	0.00	0.0536	(0.0740)	0.0000	1	(0.0204)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(3,200)	0.8917	(2,853.59)	(2,853.59)	0.0000	4.3300	(597.81)	0.00	0.3432	(0.4739)	0.0000	1	(0.1306)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(78,900)	0.8917	(70,358.92)	(70,358.92)	0.0000	4.3300	(597.81)	0.00	8.4626	(11.6838)	0.0000	1	(3.2212)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(100)	0.8917	(89.17)	(89.17)	0.0000	4.3300	(597.81)	0.00	0.0107	(0.0148)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(7,400)	0.8917	(6,598.94)	(6,598.94)	0.0000	4.3300	(597.81)	0.00	0.7937	(1.0958)	0.0000	1	(0.3021)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(3,500)	0.8917	(3,121.12)	(3,121.12)	0.0000	4.3300	(597.81)	0.00	0.3754	(0.5183)	0.0000	1	(0.1429)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(2,400)	0.8917	(2,140.20)	(2,140.20)	0.0000	4.3300	(5							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002340.ZK	01/06/2025	SDB3261439319	0	(4,900)	0.8917	(4,369.57)	(4,369.57)	0.0000	4.3300	(597.81)	0.00	0.5256	(0.7256)	0.0000	1	(0.2000)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(13,800)	0.8917	(12,306.12)	(12,306.12)	0.0000	4.3300	(597.81)	0.00	1.4802	(2.0436)	0.0000	1	(0.5634)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(40,700)	0.8917	(36,294.14)	(36,294.14)	0.0000	4.3300	(597.81)	0.00	4.3654	(6.0270)	0.0000	1	(1.6616)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(10,400)	0.8917	(9,274.18)	(9,274.18)	0.0000	4.3300	(597.81)	0.00	1.1155	(1.5401)	0.0000	1	(0.4246)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(11,900)	0.8917	(10,611.80)	(10,611.80)	0.0000	4.3300	(597.81)	0.00	1.2764	(1.7622)	0.0000	1	(0.4858)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(40,300)	0.8917	(35,937.44)	(35,937.44)	0.0000	4.3300	(597.81)	0.00	4.3225	(5.9678)	0.0000	1	(1.6453)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(1,500)	0.8917	(1,337.62)	(1,337.62)	0.0000	4.3300	(597.81)	0.00	0.1609	(0.2221)	0.0000	1	(0.0612)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(3,500)	0.8917	(3,121.12)	(3,121.12)	0.0000	4.3300	(597.81)	0.00	0.3754	(0.5183)	0.0000	1	(0.1429)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(800)	0.8917	(713.40)	(713.40)	0.0000	4.3300	(597.81)	0.00	0.0858	(0.1185)	0.0000	1	(0.0327)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(3,100)	0.8917	(2,764.42)	(2,764.42)	0.0000	4.3300	(597.81)	0.00	0.3325	(0.4591)	0.0000	1	(0.1266)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(100)	0.8917	(89.17)	(89.17)	0.0000	4.3300	(597.81)	0.00	0.0107	(0.0148)	0.0000	1	(0.0041)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(700)	0.8917	(624.22)	(624.22)	0.0000	4.3300	(597.81)	0.00	0.0751	(0.1037)	0.0000	1	(0.0286)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(45,800)	0.8917	(40,842.06)	(40,842.06)	0.0000	4.3300	(597.81)	0.00	4.9124	(6.7822)	0.0000	1	(1.8698)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(8,100)	0.8917	(7,223.16)	(7,223.16)	0.0000	4.3300	(597.81)	0.00	0.8688	(1.1995)	0.0000	1	(0.3307)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(4,500)	0.8917	(4,012.87)	(4,012.87)	0.0000	4.3300	(597.81)	0.00	0.4827	(0.6664)	0.0000	1	(0.1837)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(10,700)	0.8917	(9,541.70)	(9,541.70)	0.0000	4.3300	(597.81)	0.00	1.1477	(1.5845)	0.0000	1	(0.4368)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(34,400)	0.8917	(30,676.13)	(30,676.13)	0.0000	4.3300	(597.81)	0.00	3.6897	(5.0941)	0.0000	1	(1.4044)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(3,500)	0.8917	(3,121.12)	(3,121.12)	0.0000	4.3300	(597.81)	0.00	0.3754	(0.5183)	0.0000	1	(0.1429)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(28,600)	0.8917	(25,503.99)	(25,503.99)	0.0000	4.3300	(597.81)	0.00	3.0676	(4.2352)	0.0000	1	(1.1676)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(38,700)	0.8917	(34,510.65)	(34,510.65)	0.0000	4.3300	(597.81)	0.00	4.1509	(5.7308)	0.0000	1	(1.5800)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(2,400)	0.8917	(2,140.20)	(2,140.20)	0.0000	4.3300	(597.81)	0.00	0.2574	(0.3554)	0.0000	1	(0.0980)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(15,400)	0.8917	(13,732.92)	(13,732.92)	0.0000	4.3300	(597.81)	0.00	1.6518	(2.2805)	0.0000	1	(0.6287)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(11,500)	0.8917	(10,255.10)	(10,255.10)	0.0000	4.3300	(597.81)	0.00	1.2335	(1.7030)	0.0000	1	(0.4695)	02/07/2025
002340.ZK	01/06/2025	SDB3261439319	0	(17,200)	0.8917	(15,338.07)	(15,338.07)	0.0000	4.3300	(597.81)	0.00	1.8448	(2.5470)	0.0000	1	(0.7022)	02/07/2025
TOTAL GEM CO., LTD. CMN CLASS A SERIES NORTHBOUND												601.7470	(821.7082)	0.0000		(219.9612)	
GEOVIS TECHNOLOGY CO.LTD. CMN CLASS A SERIES NORTHBOUND																	
688568.SH	01/17/2025	SDB3260123611	0	(2,000)	6.7500	(13,937.48)	(13,500.03)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.9875)	0.0000	1	(3.3111)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(2,100)	6.7500	(14,634.36)	(14,175.03)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.2369)	0.0000	1	(3.4767)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(1,800)	6.7500	(12,543.73)	(12,150.03)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.4888)	0.0000	1	(2.9800)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(2,500)	6.7500	(17,421.85)	(16,875.04)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(6.2344)	0.0000	1	(4.1389)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(3,225)	6.7500	(22,474.19)	(21,768.80)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(8.0424)	0.0000	1	(5.3392)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(640)	6.7500	(4,459.99)	(4,320.01)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.5960)	0.0000	1	(1.0596)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(1,760)	6.7500	(12,264.98)	(11,880.03)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.3890)	0.0000	1	(2.9138)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(5,000)	6.7500	(34,843.71)	(33,750.08)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(12.4688)	0.0000	1	(8.2778)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(1,962)	6.7500	(13,672.67)	(13,243.53)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.8927)	0.0000	1	(3.2482)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(5,138)	6.7500	(35,805.39)	(34,681.58)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(12.8129)	0.0000	1	(8.5063)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(299)	6.7500	(2,083.65)	(2,018.25)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7456)	0.0000	1	(0.4950)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(200)	6.7500	(1,393.75)	(1,350.00)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4988)	0.0000	1	(0.3311)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(400)	6.7500	(2,787.50)	(2,700.01)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9975)	0.0000	1	(0.6622)	02/07/2025
688568.SH	01/17/2025	SDB3260123611	0	(2,100)	6.7500	(14,634.36)	(14,175.03)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.2369)	0.0000	1	(3.4767)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(2,000)	6.4524	(13,937.48)	(12,904.72)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.7676)	0.0000	1	(3.0912)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(2,100)	6.4524	(14,634.36)	(13,549.95)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0060)	0.0000	1	(3.2458)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(1,800)	6.4524	(12,543.73)	(11,614.25)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.2908)	0.0000	1	(2.7821)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(2,500)	6.4524	(17,421.85)	(16,130.90)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(5.9595)	0.0000	1	(3.8640)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(3,225)	6.4524	(22,474.19)	(20,808.86)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.6877)	0.0000	1	(4.9846)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(640)	6.4524	(4,459.99)	(4,129.51)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.5256)	0.0000	1	(0.9892)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(1,760)	6.4524	(12,264.98)	(11,356.15)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.1955)	0.0000	1	(2.7203)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(5,000)	6.4524	(34,843.71)	(32,261.80)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(11.9189)	0.0000	1	(7.7280)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(1,962)	6.4524	(13,672.67)	(12,659.53)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.6770)	0.0000	1	(3.0325)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(5,138)	6.4524	(35,805.39)	(33,152.22)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(12.2479)	0.0000	1	(7.9413)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(299)	6.4524	(2,083.65)	(1,929.26)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7128)	0.0000	1	(0.4621)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(200)	6.4524	(1,393.75)	(1,290.47)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4768)	0.0000	1	(0.3091)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688568.SH	01/16/2025	SDB3260123611	0	(400)	6.4524	(2,787.50)	(2,580.94)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9535)	0.0000	1	(0.6182)	02/07/2025
688568.SH	01/16/2025	SDB3260123611	0	(2,100)	6.4524	(14,634.36)	(13,549.95)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0060)	0.0000	1	(3.2458)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(2,000)	6.3128	(13,937.48)	(12,625.68)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.6645)	0.0000	1	(2.9881)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(2,100)	6.3128	(14,634.36)	(13,256.97)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.8977)	0.0000	1	(3.1375)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(1,800)	6.3128	(12,543.73)	(11,363.11)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.1980)	0.0000	1	(2.6893)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(2,500)	6.3128	(17,421.85)	(15,782.10)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(5.8306)	0.0000	1	(3.7351)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(3,225)	6.3128	(22,474.19)	(20,358.91)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.5215)	0.0000	1	(4.8183)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(640)	6.3128	(4,459.99)	(4,040.22)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.4926)	0.0000	1	(0.9562)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(1,760)	6.3128	(12,264.98)	(11,110.60)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.1047)	0.0000	1	(2.6295)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(5,000)	6.3128	(34,843.71)	(31,564.20)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(11.6612)	0.0000	1	(7.4703)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(1,962)	6.3128	(13,672.67)	(12,385.79)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.5759)	0.0000	1	(2.9313)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(5,138)	6.3128	(35,805.39)	(32,435.38)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(11.9831)	0.0000	1	(7.6765)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(299)	6.3128	(2,083.65)	(1,887.54)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.6973)	0.0000	1	(0.4467)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(200)	6.3128	(1,393.75)	(1,262.57)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4664)	0.0000	1	(0.2988)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(400)	6.3128	(2,787.50)	(2,525.14)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9329)	0.0000	1	(0.5976)	02/07/2025
688568.SH	01/15/2025	SDB3260123611	0	(2,100)	6.3128	(14,634.36)	(13,256.97)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.8977)	0.0000	1	(3.1375)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(2,000)	6.5096	(13,937.48)	(13,019.26)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.8099)	0.0000	1	(3.1335)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(2,100)	6.5096	(14,634.36)	(13,670.22)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0504)	0.0000	1	(3.2902)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(1,800)	6.5096	(12,543.73)	(11,717.33)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.3289)	0.0000	1	(2.8202)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(2,500)	6.5096	(17,421.85)	(16,274.07)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(6.0124)	0.0000	1	(3.9169)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(3,225)	6.5096	(22,474.19)	(20,993.55)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.7559)	0.0000	1	(5.0528)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(640)	6.5096	(4,459.99)	(4,166.16)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.5392)	0.0000	1	(1.0027)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(1,760)	6.5096	(12,264.98)	(11,456.95)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.2327)	0.0000	1	(2.7575)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(5,000)	6.5096	(34,843.71)	(32,548.14)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(12.0247)	0.0000	1	(7.8338)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(1,962)	6.5096	(13,672.67)	(12,771.89)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.7185)	0.0000	1	(3.0740)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(5,138)	6.5096	(35,805.39)	(33,446.47)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(12.3566)	0.0000	1	(8.0500)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(299)	6.5096	(2,083.65)	(1,946.38)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7191)	0.0000	1	(0.4685)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(200)	6.5096	(1,393.75)	(1,301.93)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4810)	0.0000	1	(0.3134)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(400)	6.5096	(2,787.50)	(2,603.85)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9620)	0.0000	1	(0.6267)	02/07/2025
688568.SH	01/14/2025	SDB3260123611	0	(2,100)	6.5096	(14,634.36)	(13,670.22)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0504)	0.0000	1	(3.2902)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(2,000)	6.4104	(13,937.48)	(12,820.86)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.7366)	0.0000	1	(3.0602)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(2,100)	6.4104	(14,634.36)	(13,461.91)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.9734)	0.0000	1	(3.2132)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(1,800)	6.4104	(12,543.73)	(11,538.78)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.2629)	0.0000	1	(2.7542)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(2,500)	6.4104	(17,421.85)	(16,026.08)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(5.9207)	0.0000	1	(3.8253)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(3,225)	6.4104	(22,474.19)	(20,673.64)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.6378)	0.0000	1	(4.9346)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(640)	6.4104	(4,459.99)	(4,102.68)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.5157)	0.0000	1	(0.9793)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(1,760)	6.4104	(12,264.98)	(11,282.36)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.1682)	0.0000	1	(2.6930)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(5,000)	6.4104	(34,843.71)	(32,052.15)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(11.8415)	0.0000	1	(7.6506)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(1,962)	6.4104	(13,672.67)	(12,577.27)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.6466)	0.0000	1	(3.0021)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(5,138)	6.4104	(35,805.39)	(32,936.79)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(12.1683)	0.0000	1	(7.8617)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(299)	6.4104	(2,083.65)	(1,916.72)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7081)	0.0000	1	(0.4575)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(200)	6.4104	(1,393.75)	(1,282.09)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4737)	0.0000	1	(0.3060)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(400)	6.4104	(2,787.50)	(2,564.17)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9473)	0.0000	1	(0.6120)	02/07/2025
688568.SH	01/13/2025	SDB3260123611	0	(2,100)	6.4104	(14,634.36)	(13,461.91)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.9734)	0.0000	1	(3.2132)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(2,000)	6.3192	(13,937.48)	(12,638.35)	0.0000	4.3300	(1,330.00)	0.00	5.0291	(14.0075)	0.0000	3	(8.9784)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(2,100)	6.3192	(14,634.36)	(13,270.27)	0.0000	4.3300	(1,330.00)	0.00	5.2806	(14.7079)	0.0000	3	(9.4273)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(1,800)	6.3192	(12,543.73)	(11,374.52)	0.0000	4.3300	(1,330.00)	0.00	4.5262	(12.6067)	0.0000	3	(8.0806)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(2,500)	6.3192	(17,421.85)	(15,797.94)	0.0000	4.3300	(1,330.00)	0.00	6.2864	(17.5094)	0.0000	3	(11.2230)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(3,225)	6.3192	(22,474.19)	(20,379.34)	0.0000	4.3300	(1,330.00)	0.00	8.1094	(22.5871)	0.0000	3	(14.4777)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(640)	6.3192	(4,459.99)	(4,044.27)	0.0000	4.3300	(1,330.00)	0.00	1.6093	(4.4824)	0.0000	3	(2.8731)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(1,760)	6.3192	(12,264.98)	(11,121.75)	0.0000	4.3300	(1,330.00)	0.00	4.4256	(12.3266)	0.0000	3	(7.9010)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(5,000)	6.3192	(34,843.71)	(31,595.88)	0.0000	4.3300	(1,330.00)	0.00	12.5728	(35.0187)	0.0000	3	(22.4460)	02/07/2025
6885																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688568.SH	01/10/2025	SDB3260123611	0	(5,138)	6.3192	(35,805.39)	(32,467.93)	0.0000	4.3300	(1,330.00)	0.00	12.9198	(35.9853)	0.0000	3	(23.0655)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(299)	6.3192	(2,083.65)	(1,889.43)	0.0000	4.3300	(1,330.00)	0.00	0.7519	(2.0941)	0.0000	3	(1.3423)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(200)	6.3192	(1,393.75)	(1,263.84)	0.0000	4.3300	(1,330.00)	0.00	0.5029	(1.4007)	0.0000	3	(0.8978)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(400)	6.3192	(2,787.50)	(2,527.67)	0.0000	4.3300	(1,330.00)	0.00	1.0058	(2.8015)	0.0000	3	(1.7957)	02/07/2025
688568.SH	01/10/2025	SDB3260123611	0	(2,100)	6.3192	(14,634.36)	(13,270.27)	0.0000	4.3300	(1,330.00)	0.00	5.2806	(14.7079)	0.0000	3	(9.4273)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(2,000)	6.1832	(13,937.48)	(12,366.45)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.5687)	0.0000	1	(2.8923)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(2,100)	6.1832	(14,634.36)	(12,984.78)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.7972)	0.0000	1	(3.0370)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(1,800)	6.1832	(12,543.73)	(11,129.81)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.1118)	0.0000	1	(2.6031)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(2,500)	6.1832	(17,421.85)	(15,458.07)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(5.7109)	0.0000	1	(3.6154)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(3,225)	6.1832	(22,474.19)	(19,940.91)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.3671)	0.0000	1	(4.6639)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(640)	6.1832	(4,459.99)	(3,957.27)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.4620)	0.0000	1	(0.9256)	02/07/2025
688568.RIC	01/09/2025	SDB3260123611	0	(1,760)	6.1832	(12,264.98)	(10,882.48)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.0205)	0.0000	1	(2.5453)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(5,000)	6.1832	(34,843.71)	(30,916.13)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(11.4218)	0.0000	1	(7.2309)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(1,962)	6.1832	(13,672.67)	(12,131.49)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.4819)	0.0000	1	(2.8374)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(5,138)	6.1832	(35,805.39)	(31,769.42)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(11.7370)	0.0000	1	(7.4304)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(299)	6.1832	(2,083.65)	(1,848.78)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.6830)	0.0000	1	(0.4324)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(200)	6.1832	(1,393.75)	(1,236.65)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4569)	0.0000	1	(0.2892)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(400)	6.1832	(2,787.50)	(2,473.29)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9137)	0.0000	1	(0.5785)	02/07/2025
688568.SH	01/09/2025	SDB3260123611	0	(2,100)	6.1832	(14,634.36)	(12,984.78)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.7972)	0.0000	1	(3.0370)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(2,000)	6.2814	(13,937.48)	(12,562.79)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.6413)	0.0000	1	(2.9649)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(2,100)	6.2814	(14,634.36)	(13,190.93)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.8733)	0.0000	1	(3.1131)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(1,800)	6.2814	(12,543.73)	(11,306.51)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.1771)	0.0000	1	(2.6684)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(2,500)	6.2814	(17,421.85)	(15,703.49)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(5.8016)	0.0000	1	(3.7061)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(3,225)	6.2814	(22,474.19)	(20,257.50)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.4840)	0.0000	1	(4.7809)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(640)	6.2814	(4,459.99)	(4,020.09)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.4852)	0.0000	1	(0.9488)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(1,760)	6.2814	(12,264.98)	(11,055.26)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.0843)	0.0000	1	(2.6091)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(5,000)	6.2814	(34,843.71)	(31,406.97)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(11.6031)	0.0000	1	(7.4122)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(1,962)	6.2814	(13,672.67)	(12,324.10)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.5531)	0.0000	1	(2.9085)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(5,138)	6.2814	(35,805.39)	(32,273.81)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(11.9234)	0.0000	1	(7.6168)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(299)	6.2814	(2,083.65)	(1,878.14)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.6939)	0.0000	1	(0.4432)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(200)	6.2814	(1,393.75)	(1,256.28)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4641)	0.0000	1	(0.2965)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(400)	6.2814	(2,787.50)	(2,512.56)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9283)	0.0000	1	(0.5930)	02/07/2025
688568.SH	01/08/2025	SDB3260123611	0	(2,100)	6.2814	(14,634.36)	(13,190.93)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(4.8733)	0.0000	1	(3.1131)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(2,000)	6.5589	(13,937.48)	(13,117.89)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(4.8463)	0.0000	1	(3.1700)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(2,100)	6.5589	(14,634.36)	(13,773.78)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0886)	0.0000	1	(3.3285)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(1,800)	6.5589	(12,543.73)	(11,806.10)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.3617)	0.0000	1	(2.8530)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(2,500)	6.5589	(17,421.85)	(16,397.36)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(6.0579)	0.0000	1	(3.9624)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(3,225)	6.5589	(22,474.19)	(21,152.60)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(7.8147)	0.0000	1	(5.1116)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(640)	6.5589	(4,459.99)	(4,197.72)	0.0000	4.3300	(1,330.00)	0.00	0.5364	(1.5508)	0.0000	1	(1.0144)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(1,760)	6.5589	(12,264.98)	(11,543.74)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.2648)	0.0000	1	(2.7896)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(5,000)	6.5589	(34,843.71)	(32,794.72)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(12.1158)	0.0000	1	(7.9249)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(1,962)	6.5589	(13,672.67)	(12,868.65)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(4.7542)	0.0000	1	(3.1097)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(5,138)	6.5589	(35,805.39)	(33,699.86)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(12.4502)	0.0000	1	(8.1436)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(299)	6.5589	(2,083.65)	(1,961.12)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7245)	0.0000	1	(0.4739)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(200)	6.5589	(1,393.75)	(1,311.79)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.4846)	0.0000	1	(0.3170)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(400)	6.5589	(2,787.50)	(2,623.58)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(0.9693)	0.0000	1	(0.6340)	02/07/2025
688568.SH	01/07/2025	SDB3260123611	0	(2,100)	6.5589	(14,634.36)	(13,773.78)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.0886)	0.0000	1	(3.3285)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(2,000)	6.9687	(13,937.48)	(13,937.48)	0.0000	4.3300	(1,330.00)	0.00	1.6764	(5.1491)	0.0000	1	(3.4728)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(2,100)	6.9687	(14,634.36)	(14,634.36)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.4066)	0.0000	1	(3.6464)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(1,800)	6.9687	(12,543.73)	(12,543.73)	0.0000	4.3300	(1,330.00)	0.00	1.5087	(4.6342)	0.0000	1	(3.1255)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(2,500)	6.9687	(17,421.85)	(17,421.85)	0.0000	4.3300	(1,330.00)	0.00	2.0955	(6.4364)	0.0000	1	(4.3409)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(3,225)	6.9687	(22,474.19)	(22,474.19)	0.0000	4.3300	(1,330.00)	0.00	2.7031	(8.3030)	0.0000	1	(5.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688568.SH	01/06/2025	SDB3260123611	0	(1,760)	6.9687	(12,264.98)	(12,264.98)	0.0000	4.3300	(1,330.00)	0.00	1.4752	(4.5312)	0.0000	1	(3.0560)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(5,000)	6.9687	(34,843.71)	(34,843.71)	0.0000	4.3300	(1,330.00)	0.00	4.1909	(12.8728)	0.0000	1	(8.6819)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(1,962)	6.9687	(13,672.67)	(13,672.67)	0.0000	4.3300	(1,330.00)	0.00	1.6445	(5.0513)	0.0000	1	(3.4068)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(5,138)	6.9687	(35,805.39)	(35,805.39)	0.0000	4.3300	(1,330.00)	0.00	4.3066	(13.2281)	0.0000	1	(8.9215)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(299)	6.9687	(2,083.65)	(2,083.65)	0.0000	4.3300	(1,330.00)	0.00	0.2506	(0.7698)	0.0000	1	(0.5192)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(200)	6.9687	(1,393.75)	(1,393.75)	0.0000	4.3300	(1,330.00)	0.00	0.1676	(0.5149)	0.0000	1	(0.3473)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(400)	6.9687	(2,787.50)	(2,787.50)	0.0000	4.3300	(1,330.00)	0.00	0.3353	(1.0298)	0.0000	1	(0.6946)	02/07/2025
688568.SH	01/06/2025	SDB3260123611	0	(2,100)	6.9687	(14,634.36)	(14,634.36)	0.0000	4.3300	(1,330.00)	0.00	1.7602	(5.4066)	0.0000	1	(3.6464)	02/07/2025
TOTAL GEOVIS TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND													292.9355	(832.6401)	0.0000	(539.7046)	
GIANT MANUFACTURING COMPANY CMN																	
9921.TW	01/17/2025	SDB3263040681	0	(1,000)	4.2959	(4,382.24)	(4,295.87)	0.0000	4.3300	(255.00)	0.00	0.5271	(0.3043)	0.0000	1	0.2228	02/04/2025
9921.TW	01/17/2025	SDB3263040681	0	(1,000)	4.2959	(4,314.02)	(4,295.87)	0.0000	4.3300	(255.00)	0.00	0.5189	(0.3043)	0.0000	1	0.2146	02/04/2025
9921.TW	01/17/2025	SDB3263040681	0	(3,000)	4.2959	(12,942.07)	(12,887.61)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9129)	0.0000	1	0.6438	02/04/2025
9921.TW	01/17/2025	SDB3263040681	0	(2,000)	4.2959	(8,628.05)	(8,591.74)	0.0000	4.3300	(255.00)	0.00	1.0378	(0.6086)	0.0000	1	0.4292	02/04/2025
9921.TW	01/17/2025	SDB3263040681	0	(3,000)	4.2959	(12,942.07)	(12,887.61)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9129)	0.0000	1	0.6438	02/04/2025
9921.TW	01/16/2025	SDB3263040681	0	(1,000)	4.3522	(4,382.24)	(4,352.16)	0.0000	4.3300	(255.00)	0.00	0.5271	(0.3083)	0.0000	1	0.2188	02/04/2025
9921.TW	01/16/2025	SDB3263040681	0	(1,000)	4.3522	(4,314.02)	(4,352.16)	0.0000	4.3300	(255.00)	0.00	0.5189	(0.3083)	0.0000	1	0.2106	02/04/2025
9921.TW	01/16/2025	SDB3263040681	0	(3,000)	4.3522	(12,942.07)	(13,056.49)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9248)	0.0000	1	0.6318	02/04/2025
9921.TW	01/16/2025	SDB3263040681	0	(2,000)	4.3522	(8,628.05)	(8,704.32)	0.0000	4.3300	(255.00)	0.00	1.0378	(0.6166)	0.0000	1	0.4212	02/04/2025
9921.TW	01/16/2025	SDB3263040681	0	(3,000)	4.3522	(12,942.07)	(13,056.49)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9248)	0.0000	1	0.6318	02/04/2025
9921.TW	01/15/2025	SDB3263040681	0	(1,000)	4.3334	(4,382.24)	(4,333.38)	0.0000	4.3300	(255.00)	0.00	0.5271	(0.3069)	0.0000	1	0.2201	02/04/2025
9921.TW	01/15/2025	SDB3263040681	0	(1,000)	4.3334	(4,314.02)	(4,333.38)	0.0000	4.3300	(255.00)	0.00	0.5189	(0.3069)	0.0000	1	0.2119	02/04/2025
9921.TW	01/15/2025	SDB3263040681	0	(3,000)	4.3334	(12,942.07)	(13,000.15)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9208)	0.0000	1	0.6358	02/04/2025
9921.TW	01/15/2025	SDB3263040681	0	(2,000)	4.3334	(8,628.05)	(8,666.77)	0.0000	4.3300	(255.00)	0.00	1.0378	(0.6139)	0.0000	1	0.4239	02/04/2025
9921.TW	01/15/2025	SDB3263040681	0	(3,000)	4.3334	(12,942.07)	(13,000.15)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9208)	0.0000	1	0.6358	02/04/2025
9921.TW	01/14/2025	SDB3263040681	0	(1,000)	4.3536	(4,382.24)	(4,353.63)	0.0000	4.3300	(255.00)	0.00	0.5271	(0.3084)	0.0000	1	0.2187	02/04/2025
9921.TW	01/14/2025	SDB3263040681	0	(1,000)	4.3536	(4,314.02)	(4,353.63)	0.0000	4.3300	(255.00)	0.00	0.5189	(0.3084)	0.0000	1	0.2105	02/04/2025
9921.TW	01/14/2025	SDB3263040681	0	(3,000)	4.3536	(12,942.07)	(13,060.89)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9251)	0.0000	1	0.6315	02/04/2025
9921.TW	01/14/2025	SDB3263040681	0	(2,000)	4.3536	(8,628.05)	(8,707.26)	0.0000	4.3300	(255.00)	0.00	1.0378	(0.6168)	0.0000	1	0.4210	02/04/2025
9921.TW	01/14/2025	SDB3263040681	0	(3,000)	4.3536	(12,942.07)	(13,060.89)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9251)	0.0000	1	0.6315	02/04/2025
9921.TW	01/13/2025	SDB3263040681	0	(1,000)	4.1891	(4,382.24)	(4,189.05)	0.0000	4.3300	(255.00)	0.00	0.5271	(0.2967)	0.0000	1	0.2304	02/04/2025
9921.TW	01/13/2025	SDB3263040681	0	(1,000)	4.1891	(4,314.02)	(4,189.05)	0.0000	4.3300	(255.00)	0.00	0.5189	(0.2967)	0.0000	1	0.2222	02/04/2025
9921.TW	01/13/2025	SDB3263040681	0	(3,000)	4.1891	(12,942.07)	(12,567.16)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.8902)	0.0000	1	0.6665	02/04/2025
9921.TW	01/13/2025	SDB3263040681	0	(2,000)	4.1891	(8,628.05)	(8,378.11)	0.0000	4.3300	(255.00)	0.00	1.0378	(0.5934)	0.0000	1	0.4443	02/04/2025
9921.TW	01/13/2025	SDB3263040681	0	(3,000)	4.1891	(12,942.07)	(12,567.16)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.8902)	0.0000	1	0.6665	02/04/2025
9921.TW	01/10/2025	SDB3263040681	0	(1,000)	4.3954	(4,382.24)	(4,395.44)	0.0000	4.3300	(255.00)	0.00	1.5813	(0.9340)	0.0000	3	0.6472	02/04/2025
9921.TW	01/10/2025	SDB3263040681	0	(1,000)	4.3954	(4,314.02)	(4,395.44)	0.0000	4.3300	(255.00)	0.00	1.5566	(0.9340)	0.0000	3	0.6226	02/04/2025
9921.TW	01/10/2025	SDB3263040681	0	(3,000)	4.3954	(12,942.07)	(13,186.31)	0.0000	4.3300	(255.00)	0.00	4.6699	(2.8021)	0.0000	3	1.8678	02/04/2025
9921.TW	01/10/2025	SDB3263040681	0	(2,000)	4.3954	(8,628.05)	(8,790.87)	0.0000	4.3300	(255.00)	0.00	3.1133	(1.8681)	0.0000	3	1.2452	02/04/2025
9921.TW	01/10/2025	SDB3263040681	0	(3,000)	4.3954	(12,942.07)	(13,186.31)	0.0000	4.3300	(255.00)	0.00	4.6699	(2.8021)	0.0000	3	1.8678	02/04/2025
9921.TW	01/09/2025	SDB3263040681	0	(1,000)	4.4491	(4,314.02)	(4,449.13)	0.0000	4.3300	(252.78)	0.00	0.5189	(0.3124)	0.0000	1	0.2065	02/04/2025
9921.TW	01/09/2025	SDB3263040681	0	(3,000)	4.4491	(12,942.07)	(13,347.40)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9372)	0.0000	1	0.6194	02/04/2025
9921.TW	01/09/2025	SDB3263040681	0	(2,000)	4.4491	(8,628.05)	(8,898.27)	0.0000	4.3300	(252.78)	0.00	1.0378	(0.6248)	0.0000	1	0.4130	02/04/2025
9921.TW	01/09/2025	SDB3263040681	0	(3,000)	4.4491	(12,942.07)	(13,347.40)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9372)	0.0000	1	0.6194	02/04/2025
9921.TW	01/08/2025	SDB3263040681	0	(1,000)	4.3419	(4,314.02)	(4,341.89)	0.0000	4.3300	(252.78)	0.00	0.5189	(0.3049)	0.0000	1	0.2140	02/04/2025
9921.TW	01/08/2025	SDB3263040681	0	(3,000)	4.3419	(12,942.07)	(13,025.66)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9146)	0.0000	1	0.6420	02/04/2025
9921.TW	01/08/2025	SDB3263040681	0	(2,000)	4.3419	(8,628.05)	(8,683.77)	0.0000	4.3300	(252.78)	0.00	1.0378	(0.6097)	0.0000	1	0.4280	02/04/2025
9921.TW	01/08/2025	SDB3263040681	0	(3,000)	4.3419	(12,942.07)	(13,025.66)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9146)	0.0000	1	0.6420	02/04/2025
9921.TW	01/07/2025	SDB3263040681	0	(1,000)	4.2185	(4,314.02)	(4,218.51)	0.0000	4.3300	(252.78)	0.00	0.5189	(0.2962)	0.0000	1	0.2227	02/04/2025
9921.TW	01/07/2025	SDB3263040681	0	(3,000)	4.2185	(12,942.07)	(12,655.54)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.8886)	0.0000	1	0.6680	02/04/2025
9921.TW	01/07/2025	SDB3263040681	0	(2,000)	4.2185	(8,628.05)	(8,437.03)	0.0000	4.3300	(252.78)	0.00	1.0378	(0.5924)	0.0000	1	0.4453	02/04/2025
9921.TW	01/07/2025	SDB3263040681	0	(3,000)	4.2185	(12,942.07)	(12,655.54)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.8886)	0.0000	1	0.6680	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GIANT MANUFACTURING COMPANY CMN (Cont.)																	
9921.TW	01/06/2025	SDB3263040681	0	(1,000)	4.2779	(4,314.02)	(4,277.93)	0.0000	4.3300	(252.78)	0.00	0.5189	(0.3004)	0.0000	1	0.2185	02/04/2025
9921.TW	01/06/2025	SDB3263040681	0	(3,000)	4.2779	(12,942.07)	(12,833.78)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9011)	0.0000	1	0.6555	02/04/2025
9921.TW	01/06/2025	SDB3263040681	0	(2,000)	4.2779	(8,628.05)	(8,555.86)	0.0000	4.3300	(252.78)	0.00	1.0378	(0.6008)	0.0000	1	0.4370	02/04/2025
9921.TW	01/06/2025	SDB3263040681	0	(3,000)	4.2779	(12,942.07)	(12,833.78)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9011)	0.0000	1	0.6555	02/04/2025
9921.TW	01/03/2025	SDB3263040681	0	(1,000)	4.3140	(4,314.02)	(4,314.02)	0.0000	4.3300	(252.78)	0.00	1.5566	(0.9087)	0.3000	3	0.6479	02/04/2025
9921.TW	01/03/2025	SDB3263040681	0	(3,000)	4.3140	(12,942.07)	(12,942.07)	0.0000	4.3300	(252.78)	0.00	4.6699	(2.7262)	0.0000	3	1.9437	02/04/2025
9921.TW	01/03/2025	SDB3263040681	0	(2,000)	4.3140	(8,628.05)	(8,628.05)	0.0000	4.3300	(252.78)	0.00	3.1133	(1.8175)	0.0000	3	1.2958	02/04/2025
9921.TW	01/03/2025	SDB3263040681	0	(3,000)	4.3140	(12,942.07)	(12,942.07)	0.0000	4.3300	(252.78)	0.00	4.6699	(2.7262)	0.0000	3	1.9437	02/04/2025
TOTAL GIANT MANUFACTURING COMPANY CMN													74.2657	(43.6899)	0.0000	30.5757	
GIGA-BYTE TECHNOLOGY CMN																	
2376.TW	01/17/2025	SDB3260661469	0	(1,000)	7.5026	(8,307.93)	(7,502.65)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.7288)	0.0000	1	(0.7296)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(3,000)	7.5026	(24,923.78)	(22,507.94)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.1865)	0.0000	1	(2.1887)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(7,000)	7.5026	(58,155.49)	(52,518.53)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.1018)	0.0000	1	(5.1070)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(7,000)	7.5026	(58,155.49)	(52,518.53)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.1018)	0.0000	1	(5.1070)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(1,000)	7.5026	(8,307.93)	(7,502.65)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.7288)	0.0000	1	(0.7296)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(7,000)	7.5026	(58,155.49)	(52,518.53)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.1018)	0.3000	1	(5.1070)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(4,000)	7.5026	(33,231.71)	(30,010.59)	0.0000	4.3300	(829.55)	0.00	3.9970	(6.9153)	0.0000	1	(2.9183)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(3,000)	7.5026	(24,923.78)	(22,507.94)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.1865)	0.0000	1	(2.1887)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(4,000)	7.5026	(33,231.71)	(30,010.59)	0.0000	4.3300	(829.55)	0.00	3.9970	(6.9153)	0.0000	1	(2.9183)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(4,000)	7.5026	(33,231.71)	(30,010.59)	0.0000	4.3300	(829.55)	0.00	3.9970	(6.9153)	0.0000	1	(2.9183)	02/04/2025
2376.TW	01/17/2025	SDB3260661469	0	(3,000)	7.5026	(24,923.78)	(22,507.94)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.1865)	0.0000	1	(2.1887)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(1,000)	7.8127	(8,307.93)	(7,812.74)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8003)	0.0000	1	(0.8010)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(3,000)	7.8127	(24,923.78)	(23,438.21)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4008)	0.3000	1	(2.4031)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(7,000)	7.8127	(58,155.49)	(54,689.15)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6020)	0.0000	1	(5.6072)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(7,000)	7.8127	(58,155.49)	(54,689.15)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6020)	0.0000	1	(5.6072)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(1,000)	7.8127	(8,307.93)	(7,812.74)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8003)	0.0000	1	(0.8010)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(7,000)	7.8127	(58,155.49)	(54,689.15)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6020)	0.0000	1	(5.6072)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(4,000)	7.8127	(33,231.71)	(31,250.94)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2011)	0.0000	1	(3.2041)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(3,000)	7.8127	(24,923.78)	(23,438.21)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4008)	0.0000	1	(2.4031)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(4,000)	7.8127	(33,231.71)	(31,250.94)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2011)	0.3000	1	(3.2041)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(4,000)	7.8127	(33,231.71)	(31,250.94)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2011)	0.0000	1	(3.2041)	02/04/2025
2376.TW	01/16/2025	SDB3260661469	0	(3,000)	7.8127	(24,923.78)	(23,438.21)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4008)	0.3000	1	(2.4031)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(1,000)	7.8514	(8,307.93)	(7,851.43)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8092)	0.0000	1	(0.8099)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(3,000)	7.8514	(24,923.78)	(23,554.28)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4276)	0.0000	1	(2.4298)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(7,000)	7.8514	(58,155.49)	(54,959.99)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6644)	0.0000	1	(5.6696)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(7,000)	7.8514	(58,155.49)	(54,959.99)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6644)	0.0000	1	(5.6696)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(1,000)	7.8514	(8,307.93)	(7,851.43)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8092)	0.3000	1	(0.8099)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(7,000)	7.8514	(58,155.49)	(54,959.99)	0.0000	4.3300	(829.55)	0.00	6.9948	(12.6644)	0.0000	1	(5.6696)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(4,000)	7.8514	(33,231.71)	(31,405.71)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2368)	0.0000	1	(3.2398)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(3,000)	7.8514	(24,923.78)	(23,554.28)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4276)	0.0000	1	(2.4298)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(4,000)	7.8514	(33,231.71)	(31,405.71)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2368)	0.0000	1	(3.2398)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(4,000)	7.8514	(33,231.71)	(31,405.71)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.2368)	0.0000	1	(3.2398)	02/04/2025
2376.TW	01/15/2025	SDB3260661469	0	(3,000)	7.8514	(24,923.78)	(23,554.28)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.4276)	0.0000	1	(2.4298)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(1,000)	8.2218	(8,307.93)	(8,221.84)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8946)	0.0000	1	(0.8953)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(3,000)	8.2218	(24,923.78)	(24,665.51)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6837)	0.0000	1	(2.6859)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(7,000)	8.2218	(58,155.49)	(57,552.87)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.2619)	0.0000	1	(6.2671)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(7,000)	8.2218	(58,155.49)	(57,552.87)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.2619)	0.0000	1	(6.2671)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(1,000)	8.2218	(8,307.93)	(8,221.84)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8946)	0.0000	1	(0.8953)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(7,000)	8.2218	(58,155.49)	(57,552.87)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.2619)	0.3000	1	(6.2671)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(4,000)	8.2218	(33,231.71)	(32,887.35)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.5782)	0.0000	1	(3.5812)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(3,000)	8.2218	(24,923.78)	(24,665.51)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6837)	0.0000	1	(2.6859)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(4,000)	8.2218	(33,231.71)	(32,887.35)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.5782)	0.0000	1	(3.5812)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GIGA-BYTE TECHNOLOGY CMN (Cont.)																	
2376.TW	01/14/2025	SDB3260661469	0	(4,000)	8.2218	(33,231.71)	(32,887.35)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.5782)	0.0000	1	(3.5812)	02/04/2025
2376.TW	01/14/2025	SDB3260661469	0	(3,000)	8.2218	(24,923.78)	(24,665.51)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6837)	0.0000	1	(2.6859)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(1,000)	8.3933	(8,307.93)	(8,393.28)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9341)	0.0000	1	(0.9348)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(3,000)	8.3933	(24,923.78)	(25,179.86)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.8022)	0.0000	1	(2.8044)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(7,000)	8.3933	(58,155.49)	(58,753.00)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.5384)	0.0000	1	(6.5436)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(7,000)	8.3933	(58,155.49)	(58,753.00)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.5384)	0.0000	1	(6.5436)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(1,000)	8.3933	(8,307.93)	(8,393.28)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9341)	0.0000	1	(0.9348)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(7,000)	8.3933	(58,155.49)	(58,753.00)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.5384)	0.0000	1	(6.5436)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(4,000)	8.3933	(33,231.71)	(33,573.14)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.7362)	0.0000	1	(3.7392)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(3,000)	8.3933	(24,923.78)	(25,179.86)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.8022)	0.0000	1	(2.8044)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(4,000)	8.3933	(33,231.71)	(33,573.14)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.7362)	0.0000	1	(3.7392)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(4,000)	8.3933	(33,231.71)	(33,573.14)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.7362)	0.0000	1	(3.7392)	02/04/2025
2376.TW	01/13/2025	SDB3260661469	0	(3,000)	8.3933	(24,923.78)	(25,179.86)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.8022)	0.0000	1	(2.8044)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(1,000)	8.6540	(8,307.93)	(8,653.99)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.9824)	0.0000	3	(2.9846)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(3,000)	8.6540	(24,923.78)	(25,961.98)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.9472)	0.0000	3	(8.9539)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(7,000)	8.6540	(58,155.49)	(60,577.94)	0.0000	4.3300	(829.55)	0.00	20.9844	(41.8768)	0.0000	3	(20.8924)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(7,000)	8.6540	(58,155.49)	(60,577.94)	0.0000	4.3300	(829.55)	0.00	20.9844	(41.8768)	0.0000	3	(20.8924)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(1,000)	8.6540	(8,307.93)	(8,653.99)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.9824)	0.0000	3	(2.9846)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(7,000)	8.6540	(58,155.49)	(60,577.94)	0.0000	4.3300	(829.55)	0.00	20.9844	(41.8768)	0.0000	3	(20.8924)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(4,000)	8.6540	(33,231.71)	(34,615.97)	0.0000	4.3300	(829.55)	0.00	11.9911	(23.9296)	0.0000	3	(11.9385)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(3,000)	8.6540	(24,923.78)	(25,961.98)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.9472)	0.0000	3	(8.9539)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(4,000)	8.6540	(33,231.71)	(34,615.97)	0.0000	4.3300	(829.55)	0.00	11.9911	(23.9296)	0.0000	3	(11.9385)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(4,000)	8.6540	(33,231.71)	(34,615.97)	0.0000	4.3300	(829.55)	0.00	11.9911	(23.9296)	0.0000	3	(11.9385)	02/04/2025
2376.TW	01/10/2025	SDB3260661469	0	(3,000)	8.6540	(24,923.78)	(25,961.98)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.9472)	0.0000	3	(8.9539)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(1,000)	8.6689	(8,307.93)	(8,668.93)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9976)	0.0000	1	(0.9983)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(3,000)	8.6689	(24,923.78)	(26,006.79)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.9927)	0.0000	1	(2.9949)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(7,000)	8.6689	(58,155.49)	(60,682.50)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.9830)	0.0000	1	(6.9882)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(7,000)	8.6689	(58,155.49)	(60,682.50)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.9830)	0.0000	1	(6.9882)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(1,000)	8.6689	(8,307.93)	(8,668.93)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9976)	0.0000	1	(0.9983)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(7,000)	8.6689	(58,155.49)	(60,682.50)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.9830)	0.0000	1	(6.9882)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(4,000)	8.6689	(33,231.71)	(34,675.72)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.9903)	0.0000	1	(3.9933)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(3,000)	8.6689	(24,923.78)	(26,006.79)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.9927)	0.0000	1	(2.9949)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(4,000)	8.6689	(33,231.71)	(34,675.72)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.9903)	0.0000	1	(3.9933)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(4,000)	8.6689	(33,231.71)	(34,675.72)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.9903)	0.0000	1	(3.9933)	02/04/2025
2376.TW	01/09/2025	SDB3260661469	0	(3,000)	8.6689	(24,923.78)	(26,006.79)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.9927)	0.0000	1	(2.9949)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(1,000)	8.6838	(8,307.93)	(8,683.77)	0.0000	4.3300	(829.55)	0.00	0.9993	(2.0010)	0.0000	1	(1.0017)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(3,000)	8.6838	(24,923.78)	(26,051.31)	0.0000	4.3300	(829.55)	0.00	2.9978	(6.0030)	0.0000	1	(3.0052)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(7,000)	8.6838	(58,155.49)	(60,786.40)	0.0000	4.3300	(829.55)	0.00	6.9948	(14.0070)	0.0000	1	(7.0122)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(7,000)	8.6838	(58,155.49)	(60,786.40)	0.0000	4.3300	(829.55)	0.00	6.9948	(14.0070)	0.0000	1	(7.0122)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(1,000)	8.6838	(8,307.93)	(8,683.77)	0.0000	4.3300	(829.55)	0.00	0.9993	(2.0010)	0.0000	1	(1.0017)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(7,000)	8.6838	(58,155.49)	(60,786.40)	0.0000	4.3300	(829.55)	0.00	6.9948	(14.0070)	0.0000	1	(7.0122)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(4,000)	8.6838	(33,231.71)	(34,735.08)	0.0000	4.3300	(829.55)	0.00	3.9970	(8.0040)	0.0000	1	(4.0069)	02/04/2025
2376.TW	01/08/2025	SDB3260661469	0	(3,000)	8.6838	(24,923.78)	(26,051.31)	0.0000	4.3300	(829.55)	0.00	2.9978	(6.0030)	0.0000	1	(3.0052)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(1,000)	8.2853	(8,307.93)	(8,285.28)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9092)	0.0000	1	(0.9099)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(3,000)	8.2853	(24,923.78)	(24,855.84)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.7275)	0.0000	1	(2.7297)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(7,000)	8.2853	(58,155.49)	(57,996.97)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.3642)	0.0000	1	(6.3694)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(7,000)	8.2853	(58,155.49)	(57,996.97)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.3642)	0.0000	1	(6.3694)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(1,000)	8.2853	(8,307.93)	(8,285.28)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.9092)	0.0000	1	(0.9099)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(7,000)	8.2853	(58,155.49)	(57,996.97)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.3642)	0.0000	1	(6.3694)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(4,000)	8.2853	(33,231.71)	(33,141.12)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.6367)	0.0000	1	(3.6396)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GIGA-BYTE TECHNOLOGY CMN (Cont.)																	
2376.TW	01/07/2025	SDB3260661469	0	(3,000)	8.2853	(24,923.78)	(24,855.84)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.7275)	0.0000	1	(2.7297)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(4,000)	8.2853	(33,231.71)	(33,141.12)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.6367)	0.0000	1	(3.6396)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(4,000)	8.2853	(33,231.71)	(33,141.12)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.6367)	0.0000	1	(3.6396)	02/04/2025
2376.TW	01/07/2025	SDB3260661469	0	(3,000)	8.2853	(24,923.78)	(24,855.84)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.7275)	0.0000	1	(2.7297)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(1,000)	8.1296	(8,307.93)	(8,129.59)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8733)	0.0000	1	(0.8740)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(3,000)	8.1296	(24,923.78)	(24,388.76)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6199)	0.0000	1	(2.6221)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(7,000)	8.1296	(58,155.49)	(56,907.10)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.1131)	0.0000	1	(6.1182)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(7,000)	8.1296	(58,155.49)	(56,907.10)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.1131)	0.0000	1	(6.1182)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(1,000)	8.1296	(8,307.93)	(8,129.59)	0.0000	4.3300	(829.55)	0.00	0.9993	(1.8733)	0.0000	1	(0.8740)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(7,000)	8.1296	(58,155.49)	(56,907.10)	0.0000	4.3300	(829.55)	0.00	6.9948	(13.1131)	0.0000	1	(6.1182)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(4,000)	8.1296	(33,231.71)	(32,518.34)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.4932)	0.0000	1	(3.4961)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(3,000)	8.1296	(24,923.78)	(24,388.76)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6199)	0.0000	1	(2.6221)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(4,000)	8.1296	(33,231.71)	(32,518.34)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.4932)	0.0000	1	(3.4961)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(4,000)	8.1296	(33,231.71)	(32,518.34)	0.0000	4.3300	(829.55)	0.00	3.9970	(7.4932)	0.0000	1	(3.4961)	02/04/2025
2376.TW	01/06/2025	SDB3260661469	0	(3,000)	8.1296	(24,923.78)	(24,388.76)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.6199)	0.0000	1	(2.6221)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(1,000)	8.3079	(8,307.93)	(8,307.93)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.7432)	0.0000	3	(2.7454)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(3,000)	8.3079	(24,923.78)	(24,923.78)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.2295)	0.0000	3	(8.2362)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(7,000)	8.3079	(58,155.49)	(58,155.49)	0.0000	4.3300	(829.55)	0.00	20.9844	(40.2022)	0.0000	3	(19.2177)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(7,000)	8.3079	(58,155.49)	(58,155.49)	0.0000	4.3300	(829.55)	0.00	20.9844	(40.2022)	0.0000	3	(19.2177)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(1,000)	8.3079	(8,307.93)	(8,307.93)	0.0000	4.3300	(829.55)	0.00	2.9978	(5.7432)	0.0000	3	(2.7454)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(7,000)	8.3079	(58,155.49)	(58,155.49)	0.0000	4.3300	(829.55)	0.00	20.9844	(40.2022)	0.0000	3	(19.2177)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(4,000)	8.3079	(33,231.71)	(33,231.71)	0.0000	4.3300	(829.55)	0.00	11.9911	(22.9727)	0.0000	3	(10.9816)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(3,000)	8.3079	(24,923.78)	(24,923.78)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.2295)	0.0000	3	(8.2362)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(4,000)	8.3079	(33,231.71)	(33,231.71)	0.0000	4.3300	(829.55)	0.00	11.9911	(22.9727)	0.0000	3	(10.9816)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(4,000)	8.3079	(33,231.71)	(33,231.71)	0.0000	4.3300	(829.55)	0.00	11.9911	(22.9727)	0.0000	3	(10.9816)	02/04/2025
2376.TW	01/03/2025	SDB3260661469	0	(3,000)	8.3079	(24,923.78)	(24,923.78)	0.0000	4.3300	(829.55)	0.00	8.9933	(17.2295)	0.0000	3	(8.2362)	02/04/2025
TOTAL GIGA-BYTE TECHNOLOGY CMN												659.5109	(1,261.6352)	0.0000		(602.1242)	
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND																	
603986.SH	01/17/2025	SDB3265406657	0	(3,800)	17.6461	(60,992.39)	(67,055.32)	0.0000	4.3300	(1,183.16)	0.00	7.3360	(22.0382)	0.0000	1	(14.7022)	02/07/2025
603986.SH	01/17/2025	SDB3265406657	0	(6,100)	17.6461	(101,161.98)	(107,641.44)	0.0000	4.3300	(1,183.16)	0.00	12.1675	(35.3771)	0.0000	1	(23.2096)	02/07/2025
603986.SH	01/17/2025	SDB3265406657	0	(2,300)	17.6461	(38,044.41)	(40,586.12)	0.0000	4.3300	(1,183.16)	0.00	4.5759	(13.3389)	0.0000	1	(8.7630)	02/07/2025
603986.SH	01/17/2025	SDB3265406657	0	(14,300)	17.6461	(230,764.59)	(252,339.77)	0.0000	4.3300	(1,183.16)	0.00	27.7559	(82.9332)	0.0000	1	(55.1773)	02/07/2025
603986.SH	01/17/2025	SDB3265406657	0	(12,900)	17.6461	(209,893.32)	(227,635.18)	0.0000	4.3300	(1,183.16)	0.00	25.2455	(74.8139)	0.0000	1	(49.5683)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(3,800)	16.0255	(60,992.39)	(60,896.94)	0.0000	4.3300	(1,183.16)	0.00	7.3360	(20.0142)	0.0000	1	(12.6782)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(6,100)	16.0255	(101,161.98)	(97,755.61)	0.0000	4.3300	(1,183.16)	0.00	12.1675	(32.1280)	0.0000	1	(19.9605)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(2,300)	16.0255	(38,044.41)	(36,858.67)	0.0000	4.3300	(1,183.16)	0.00	4.5759	(12.1139)	0.0000	1	(7.5380)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(14,300)	16.0255	(230,764.59)	(229,164.79)	0.0000	4.3300	(1,183.16)	0.00	27.7559	(75.3166)	0.0000	1	(47.5607)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(12,900)	16.0255	(209,893.32)	(206,729.08)	0.0000	4.3300	(1,183.16)	0.00	25.2455	(67.9429)	0.0000	1	(42.6974)	02/07/2025
603986.SH	01/16/2025	SDB3265406657	0	(100)	16.0255	(1,627.08)	(1,602.55)	0.0000	4.3300	(1,183.16)	0.00	0.1957	(0.5267)	0.0000	1	(0.3310)	02/07/2025
603986.SH	01/15/2025	SDB3265406657	0	(6,100)	16.3837	(101,161.98)	(99,940.86)	0.0000	4.3300	(1,200.00)	0.00	12.1675	(33.3136)	0.0000	1	(21.1461)	02/07/2025
603986.SH	01/15/2025	SDB3265406657	0	(2,300)	16.3837	(38,044.41)	(37,682.62)	0.0000	4.3300	(1,200.00)	0.00	4.5759	(12.5609)	0.0000	1	(7.9850)	02/07/2025
603986.SH	01/15/2025	SDB3265406657	0	(14,300)	16.3837	(230,764.59)	(234,287.58)	0.0000	4.3300	(1,200.00)	0.00	27.7559	(78.0959)	0.0000	1	(50.3400)	02/07/2025
603986.SH	01/15/2025	SDB3265406657	0	(12,900)	16.3837	(209,893.32)	(211,350.34)	0.0000	4.3300	(1,200.00)	0.00	25.2455	(70.4501)	0.0000	1	(45.2046)	02/07/2025
603986.SH	01/15/2025	SDB3265406657	0	(100)	16.3837	(1,627.08)	(1,638.37)	0.0000	4.3300	(1,200.00)	0.00	0.1957	(0.5461)	0.0000	1	(0.3504)	02/07/2025
603986.SH	01/14/2025	SDB3265406657	0	(14,300)	16.1374	(230,764.59)	(230,764.59)	0.0000	4.3300	(1,200.00)	0.00	27.7559	(76.9215)	0.0000	1	(49.1657)	02/07/2025
603986.SH	01/14/2025	SDB3265406657	0	(12,900)	16.2708	(209,893.32)	(209,893.32)	0.0000	4.3300	(1,200.00)	0.00	25.2455	(69.9644)	0.0000	1	(44.7189)	02/07/2025
603986.SH	01/14/2025	SDB3265406657	0	(100)	16.2708	(1,627.08)	(1,627.08)	0.0000	4.3300	(1,200.00)	0.00	0.1957	(0.5424)	0.0000	1	(0.3467)	02/07/2025
603986.SH	01/09/2025	SDB3264390185	0	(1,400)	13.5300	(20,418.70)	(18,941.96)	0.0000	4.3300	(1,550.00)	0.00	2.4559	(8.1556)	0.0000	1	(5.6997)	02/07/2025
603986.SH	01/09/2025	SDB3264390185	0	(500)	13.5300	(7,292.39)	(6,764.99)	0.0000	4.3300	(1,550.00)	0.00	0.8771	(2.9127)	0.0000	1	(2.0356)	02/07/2025
603986.SH	01/09/2025	SDB3264390185	0	(8,900)	13.5300	(129,804.58)	(120,416.74)	0.0000	4.3300	(1,550.00)	0.00	15.6126	(51.8461)	0.0000	1	(36.2335)	02/07/2025
603986.SH	01/08/2025	SDB3264390185	0	(1,400)	14.0541	(20,418.70)	(19,675.71)	0.0000	4.3300	(1,550.00)	0.00	2.4559	(8.4715)	0.0000	1	(6.0156)	02/07/2025
603986.SH	01/08/2025	SDB3264390185	0	(500)	14.0541	(7,292.39)	(7,027.04)	0.0000	4.3300	(1,550.00)	0.00	0.8771	(3.0255)	0.0000	1	(2.1484)	02/07/2025

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 Fund: ALL
 Business Date: Jan 17, 2025
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Equity Synthetic Interest Details
 AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603986.SH	01/08/2025	SDB3264390185	0	(9,000)	14.0541	(131,263.06)	(126,486.68)	0.0000	4.3300	(1,550.00)	0.00	15.7880	(54.4595)	0.0000	1	(38.6715)	02/07/2025
603986.SH	01/07/2025	SDB3264390185	0	(1,400)	14.0730	(20,418.70)	(19,702.25)	0.0000	4.3300	(1,550.00)	0.00	2.4559	(8.4829)	0.0000	1	(6.0270)	02/07/2025
603986.SH	01/07/2025	SDB3264390185	0	(500)	14.0730	(7,292.39)	(7,036.52)	0.0000	4.3300	(1,550.00)	0.00	0.8771	(3.0296)	0.0000	1	(2.1525)	02/07/2025
603986.SH	01/07/2025	SDB3264390185	0	(16,900)	14.0730	(246,482.85)	(237,834.33)	0.0000	4.3300	(1,550.00)	0.00	29.6464	(102.4009)	0.0000	1	(72.7545)	02/07/2025
603986.SH	01/07/2025	SDB3264390185	0	(13,700)	14.0730	(199,811.54)	(192,800.61)	0.0000	4.3300	(1,550.00)	0.00	24.0329	(83.0114)	0.0000	1	(58.9785)	02/07/2025
603986.SH	01/06/2025	SDB3264390185	0	(1,400)	14.5848	(20,418.70)	(20,418.70)	0.0000	4.3300	(1,550.00)	0.00	2.4559	(8.7914)	0.0000	1	(6.3355)	02/07/2025
603986.SH	01/06/2025	SDB3264390185	0	(500)	14.5848	(7,292.39)	(7,292.39)	0.0000	4.3300	(1,550.00)	0.00	0.8771	(3.1398)	0.0000	1	(2.2627)	02/07/2025
603986.SH	01/06/2025	SDB3264390185	0	(16,900)	14.5848	(246,482.85)	(246,482.85)	0.0000	4.3300	(1,550.00)	0.00	29.6464	(106.1246)	0.0000	1	(76.4782)	02/07/2025
603986.SH	01/06/2025	SDB3264390185	0	(14,800)	14.5848	(215,854.80)	(215,854.80)	0.0000	4.3300	(1,550.00)	0.00	25.9625	(92.9375)	0.0000	1	(66.9749)	02/07/2025
TOTAL GIGADEVICE SEMICONDUCTOR(BEIJING) INC. CMN CLASS A SERIES NORTHBOUND												431.5159	(1,315.7273)	0.0000		(884.2115)	
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																	
300763.ZK	01/17/2025	SDB3264120682	0	(300)	7.5776	(2,218.43)	(2,273.28)	0.0000	4.3300	(1,949.57)	0.00	0.2668	(1.2311)	0.0000	1	(0.9643)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(500)	7.5776	(3,825.91)	(3,788.80)	0.0000	4.3300	(1,949.57)	0.00	0.4602	(2.0518)	0.0000	1	(1.5916)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(700)	7.5776	(5,837.87)	(5,304.32)	0.0000	4.3300	(1,949.57)	0.00	0.7022	(2.8725)	0.0000	1	(2.1704)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(2,600)	7.5776	(21,683.53)	(19,701.77)	0.0000	4.3300	(1,949.57)	0.00	2.6080	(10.6695)	0.0000	1	(8.0614)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(9,300)	7.5776	(77,560.33)	(70,471.71)	0.0000	4.3300	(1,949.57)	0.00	9.3288	(38.1638)	0.0000	1	(28.8351)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(5,400)	7.5776	(45,035.03)	(40,919.06)	0.0000	4.3300	(1,949.57)	0.00	5.4167	(22.1597)	0.0000	1	(16.7429)	02/07/2025
300763.ZK	01/17/2025	SDB3264120682	0	(4,700)	7.5776	(39,197.15)	(35,614.73)	0.0000	4.3300	(1,949.57)	0.00	4.7145	(19.2871)	0.0000	1	(14.5726)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(300)	7.3308	(2,218.43)	(2,199.24)	0.0000	4.3300	(1,949.57)	0.00	0.2668	(1.1910)	0.0000	1	(0.9242)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(500)	7.3308	(3,825.91)	(3,665.40)	0.0000	4.3300	(1,949.57)	0.00	0.4602	(1.9850)	0.0000	1	(1.5248)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(700)	7.3308	(5,837.87)	(5,131.56)	0.0000	4.3300	(1,949.57)	0.00	0.7022	(2.7790)	0.0000	1	(2.0768)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(2,600)	7.3308	(21,683.53)	(19,060.09)	0.0000	4.3300	(1,949.57)	0.00	2.6080	(10.3220)	0.0000	1	(7.7139)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(9,300)	7.3308	(77,560.33)	(68,176.48)	0.0000	4.3300	(1,949.57)	0.00	9.3288	(36.9209)	0.0000	1	(27.5921)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(5,400)	7.3308	(45,035.03)	(39,586.34)	0.0000	4.3300	(1,949.57)	0.00	5.4167	(21.4379)	0.0000	1	(16.0212)	02/07/2025
300763.ZK	01/16/2025	SDB3264120682	0	(4,700)	7.3308	(39,197.15)	(34,454.78)	0.0000	4.3300	(1,949.57)	0.00	4.7145	(18.6589)	0.0000	1	(13.9444)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(300)	7.2999	(2,218.43)	(2,189.98)	0.0000	4.3300	(1,949.57)	0.00	0.2668	(1.1860)	0.0000	1	(0.9192)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(500)	7.2999	(3,825.91)	(3,649.97)	0.0000	4.3300	(1,949.57)	0.00	0.4602	(1.9766)	0.0000	1	(1.5165)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(700)	7.2999	(5,837.87)	(5,109.96)	0.0000	4.3300	(1,949.57)	0.00	0.7022	(2.7673)	0.0000	1	(2.0651)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(2,600)	7.2999	(21,683.53)	(18,979.86)	0.0000	4.3300	(1,949.57)	0.00	2.6080	(10.2785)	0.0000	1	(7.6705)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(9,300)	7.2999	(77,560.33)	(67,889.49)	0.0000	4.3300	(1,949.57)	0.00	9.3288	(36.7654)	0.0000	1	(27.4367)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(5,400)	7.2999	(45,035.03)	(39,419.70)	0.0000	4.3300	(1,949.57)	0.00	5.4167	(21.3477)	0.0000	1	(15.9310)	02/07/2025
300763.ZK	01/15/2025	SDB3264120682	0	(4,700)	7.2999	(39,197.15)	(34,309.74)	0.0000	4.3300	(1,949.57)	0.00	4.7145	(18.5804)	0.0000	1	(13.8658)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(500)	7.5762	(3,825.91)	(3,788.10)	0.0000	4.3300	(1,950.86)	0.00	0.4602	(2.0528)	0.0000	1	(1.5926)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(700)	7.5762	(5,837.87)	(5,303.34)	0.0000	4.3300	(1,950.86)	0.00	0.7022	(2.8739)	0.0000	1	(2.1717)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(2,600)	7.5762	(21,683.53)	(19,698.12)	0.0000	4.3300	(1,950.86)	0.00	2.6080	(10.6745)	0.0000	1	(8.0665)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(9,300)	7.5762	(77,560.33)	(70,458.67)	0.0000	4.3300	(1,950.86)	0.00	9.3288	(38.1820)	0.0000	1	(28.8532)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(5,400)	7.5762	(45,035.03)	(40,911.49)	0.0000	4.3300	(1,950.86)	0.00	5.4167	(22.1702)	0.0000	1	(16.7535)	02/07/2025
300763.ZK	01/14/2025	SDB3264120682	0	(4,700)	7.5762	(39,197.15)	(35,608.14)	0.0000	4.3300	(1,950.86)	0.00	4.7145	(19.2963)	0.0000	1	(14.5817)	02/07/2025
300763.ZK	01/13/2025	SDB3264120682	0	(700)	7.7020	(5,837.87)	(5,391.43)	0.0000	4.3300	(1,953.63)	0.00	0.7022	(2.9258)	0.0000	1	(2.2236)	02/07/2025
300763.ZK	01/13/2025	SDB3264120682	0	(2,600)	7.7020	(21,683.53)	(20,025.31)	0.0000	4.3300	(1,953.63)	0.00	2.6080	(10.8673)	0.0000	1	(8.2592)	02/07/2025
300763.ZK	01/13/2025	SDB3264120682	0	(9,300)	7.7020	(77,560.33)	(71,629.01)	0.0000	4.3300	(1,953.63)	0.00	9.3288	(38.8714)	0.0000	1	(29.5426)	02/07/2025
300763.ZK	01/13/2025	SDB3264120682	0	(5,400)	7.7020	(45,035.03)	(41,591.04)	0.0000	4.3300	(1,953.63)	0.00	5.4167	(22.5705)	0.0000	1	(17.1538)	02/07/2025
300763.ZK	01/13/2025	SDB3264120682	0	(4,700)	7.7020	(39,197.15)	(36,199.61)	0.0000	4.3300	(1,953.63)	0.00	4.7145	(19.6447)	0.0000	1	(14.9301)	02/07/2025
300763.ZK	01/10/2025	SDB3264120682	0	(700)	7.7081	(5,837.87)	(5,395.70)	0.0000	4.3300	(1,953.63)	0.00	2.1065	(8.7844)	0.0000	3	(6.6779)	02/07/2025
300763.ZK	01/10/2025	SDB3264120682	0	(2,600)	7.7081	(21,683.53)	(20,041.16)	0.0000	4.3300	(1,953.63)	0.00	7.8241	(32.6276)	0.0000	3	(24.8034)	02/07/2025
300763.ZK	01/10/2025	SDB3264120682	0	(9,300)	7.7081	(77,560.33)	(71,685.70)	0.0000	4.3300	(1,953.63)	0.00	27.9864	(116.7064)	0.0000	3	(88.7200)	02/07/2025
300763.ZK	01/10/2025	SDB3264120682	0	(5,400)	7.7081	(45,035.03)	(41,623.96)	0.0000	4.3300	(1,953.63)	0.00	16.2501	(67.7650)	0.0000	3	(51.5149)	02/07/2025
300763.ZK	01/10/2025	SDB3264120682	0	(4,700)	7.7081	(39,197.15)	(36,228.26)	0.0000	4.3300	(1,953.63)	0.00	14.1436	(58.9806)	0.0000	3	(44.8370)	02/07/2025
300763.ZK	01/09/2025	SDB3264120682	0	(700)	7.6512	(5,837.87)	(5,355.85)	0.0000	4.3300	(1,953.63)	0.00	0.7022	(2.9065)	0.0000	1	(2.2043)	02/07/2025
300763.ZK	01/09/2025	SDB3264120682	0	(2,600)	7.6512	(21,683.53)	(19,893.16)	0.0000	4.3300	(1,953.63)	0.00	2.6080	(10.7955)	0.0000	1	(8.1875)	02/07/2025
300763.ZK	01/09/2025	SDB3264120682	0	(9,300)	7.6512	(77,560.33)	(71,156.32)	0.0000	4.3300	(1,953.63)	0.00	9.3288	(38.6148)	0.0000	1	(29.2861)	02/07/2025
300763.ZK	01/09/2025	SDB3264120682	0	(5,400)	7.6512	(45,035.03)	(41,316.57)	0.0000	4.3300	(1,953.63)	0.00	5.4167	(22.4215)	0.0000	1	(17.0048)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300763.ZK	01/09/2025	SDB3264120682	0	(4,700)	7.6512	(39,197.15)	(35,960.72)	0.0000	4.3300	(1,953.63)	0.00	4.7145	(19,5150)	0.0000	1	(14.8005)	02/07/2025
300763.ZK	01/08/2025	SDB3264120682	0	(700)	7.5464	(5,837.87)	(5,282.48)	0.0000	4.3300	(1,953.63)	0.00	0.7022	(2.8667)	0.0000	1	(2.1645)	02/07/2025
300763.ZK	01/08/2025	SDB3264120682	0	(2,600)	7.5464	(21,683.53)	(19,620.63)	0.0000	4.3300	(1,953.63)	0.00	2.6080	(10.6477)	0.0000	1	(8.0396)	02/07/2025
300763.ZK	01/08/2025	SDB3264120682	0	(9,300)	7.5464	(77,560.33)	(70,181.50)	0.0000	4.3300	(1,953.63)	0.00	9.3288	(38.0858)	0.0000	1	(28.7570)	02/07/2025
300763.ZK	01/08/2025	SDB3264120682	0	(5,400)	7.5464	(45,035.03)	(40,750.55)	0.0000	4.3300	(1,953.63)	0.00	5.4167	(22.1144)	0.0000	1	(16.6976)	02/07/2025
300763.ZK	01/08/2025	SDB3264120682	0	(4,700)	7.5464	(39,197.15)	(35,468.07)	0.0000	4.3300	(1,953.63)	0.00	4.7145	(19,2477)	0.0000	1	(14.5331)	02/07/2025
300763.ZK	01/07/2025	SDB3264120682	0	(700)	7.8571	(5,837.87)	(5,499.95)	0.0000	4.3300	(1,953.63)	0.00	0.7022	(2.9847)	0.0000	1	(2.2825)	02/07/2025
300763.ZK	01/07/2025	SDB3264120682	0	(2,600)	7.8571	(21,683.53)	(20,428.38)	0.0000	4.3300	(1,953.63)	0.00	2.6080	(11.0860)	0.0000	1	(8.4779)	02/07/2025
300763.ZK	01/07/2025	SDB3264120682	0	(9,300)	7.8571	(77,560.33)	(73,070.75)	0.0000	4.3300	(1,953.63)	0.00	9.3288	(39.6538)	0.0000	1	(30.3250)	02/07/2025
300763.ZK	01/07/2025	SDB3264120682	0	(5,400)	7.8571	(45,035.03)	(42,428.18)	0.0000	4.3300	(1,953.63)	0.00	5.4167	(23.0248)	0.0000	1	(17.6080)	02/07/2025
300763.ZK	01/07/2025	SDB3264120682	0	(4,700)	7.8571	(39,197.15)	(36,928.23)	0.0000	4.3300	(1,953.63)	0.00	4.7145	(20.0401)	0.0000	1	(15.3255)	02/07/2025
300763.ZK	01/06/2025	SDB3264120682	0	(700)	8.3398	(5,837.87)	(5,837.87)	0.0000	4.3300	(1,953.63)	0.00	0.7022	(3.1681)	0.0000	1	(2.4659)	02/07/2025
300763.ZK	01/06/2025	SDB3264120682	0	(2,600)	8.3398	(21,683.53)	(21,683.53)	0.0000	4.3300	(1,953.63)	0.00	2.6080	(11.7671)	0.0000	1	(9.1591)	02/07/2025
300763.ZK	01/06/2025	SDB3264120682	0	(9,300)	8.3398	(77,560.33)	(77,560.33)	0.0000	4.3300	(1,953.63)	0.00	9.3288	(42.0901)	0.0000	1	(32.7614)	02/07/2025
300763.ZK	01/06/2025	SDB3264120682	0	(5,400)	8.3398	(45,035.03)	(45,035.03)	0.0000	4.3300	(1,953.63)	0.00	5.4167	(24.4394)	0.0000	1	(19.0227)	02/07/2025
300763.ZK	01/06/2025	SDB3264120682	0	(4,700)	8.3398	(39,197.15)	(39,197.15)	0.0000	4.3300	(1,953.63)	0.00	4.7145	(21.2714)	0.0000	1	(16.5568)	02/07/2025
TOTAL GINLONG TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												275.8843	(1,144.3663)	0.0000		(868.4821)	
GLOBALWAFERS CO., LTD. CMN																	
6488.TWO	01/17/2025	SDB3262741481	0	(1,000)	10.3313	(11,631.10)	(10,331.27)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.2914)	0.0000	1	0.1076	02/04/2025
6488.TWO	01/16/2025	SDB3262741481	0	(1,000)	10.2155	(11,631.10)	(10,215.49)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.2769)	0.0000	1	0.1220	02/04/2025
6488.TWO	01/15/2025	SDB3262741481	0	(1,000)	10.2974	(11,631.10)	(10,297.45)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.2872)	0.0000	1	0.1118	02/04/2025
6488.TWO	01/14/2025	SDB3262741481	0	(1,000)	10.7855	(11,631.10)	(10,785.47)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.3482)	0.0000	1	0.0508	02/04/2025
6488.TWO	01/13/2025	SDB3262741481	0	(1,000)	11.2012	(11,631.10)	(11,201.17)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.4001)	0.0000	1	(0.0012)	02/04/2025
6488.TWO	01/10/2025	SDB3262741481	0	(1,000)	11.7262	(11,631.10)	(11,726.24)	0.0000	4.3300	(450.00)	0.00	4.1969	(4.3973)	0.0000	3	(0.2005)	02/04/2025
6488.TWO	01/09/2025	SDB3262741481	0	(1,000)	11.8949	(11,631.10)	(11,894.93)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.4869)	0.0000	1	(0.0879)	02/04/2025
6488.TWO	01/08/2025	SDB3262741481	0	(1,000)	11.6897	(11,631.10)	(11,689.69)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.4612)	0.0000	1	(0.0622)	02/04/2025
6488.TWO	01/07/2025	SDB3262741481	0	(1,000)	11.6388	(11,631.10)	(11,638.85)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.4549)	0.0000	1	(0.0559)	02/04/2025
6488.TWO	01/06/2025	SDB3262741481	0	(1,000)	11.6006	(11,631.10)	(11,600.65)	0.0000	4.3300	(450.00)	0.00	1.3990	(1.4501)	0.0000	1	(0.0511)	02/04/2025
6488.TWO	01/03/2025	SDB3262741481	0	(1,000)	11.6311	(11,631.10)	(11,631.10)	0.0000	4.3300	(450.00)	0.00	4.1969	(4.3617)	0.0000	3	(0.1648)	02/04/2025
TOTAL GLOBALWAFERS CO., LTD. CMN												20.9844	(21.2159)	0.0000		(0.2314)	
GOTTON HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002074.ZK	01/17/2025	SDB3260123593	0	(1,300)	2.8557	(3,660.75)	(3,712.44)	0.0000	4.3300	(1,150.00)	0.00	0.4403	(1.1859)	0.0000	1	(0.7456)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(400)	2.8557	(1,126.76)	(1,142.29)	0.0000	4.3300	(1,150.00)	0.00	0.1355	(0.3649)	0.0000	1	(0.2294)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(100)	2.8557	(278.00)	(285.57)	0.0000	4.3300	(1,150.00)	0.00	0.0334	(0.0912)	0.0000	1	(0.0578)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(200)	2.8557	(557.41)	(571.14)	0.0000	4.3300	(1,150.00)	0.00	0.0670	(0.1824)	0.0000	1	(0.1154)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(3,500)	2.8557	(10,142.43)	(9,995.03)	0.0000	4.3300	(1,150.00)	0.00	1.2199	(3.1929)	0.0000	1	(1.9729)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(6,200)	2.8557	(17,966.60)	(17,705.48)	0.0000	4.3300	(1,150.00)	0.00	2.1610	(5.6559)	0.0000	1	(3.4949)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(5,000)	2.8557	(14,489.19)	(14,278.61)	0.0000	4.3300	(1,150.00)	0.00	1.7427	(4.5612)	0.0000	1	(2.8185)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(900)	2.8557	(2,608.05)	(2,570.15)	0.0000	4.3300	(1,150.00)	0.00	0.3137	(0.8210)	0.0000	1	(0.5073)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(800)	2.8557	(2,318.27)	(2,284.58)	0.0000	4.3300	(1,150.00)	0.00	0.2788	(0.7298)	0.0000	1	(0.4510)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(400)	2.8557	(1,159.14)	(1,142.29)	0.0000	4.3300	(1,150.00)	0.00	0.1394	(0.3649)	0.0000	1	(0.2255)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(100)	2.8557	(289.78)	(285.57)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0912)	0.0000	1	(0.0564)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(4,300)	2.8557	(12,460.70)	(12,279.61)	0.0000	4.3300	(1,150.00)	0.00	1.4987	(3.9227)	0.0000	1	(2.4239)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(300)	2.8557	(869.35)	(856.72)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2737)	0.0000	1	(0.1691)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(100)	2.8557	(289.78)	(285.57)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0912)	0.0000	1	(0.0564)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(700)	2.8557	(2,028.49)	(1,999.01)	0.0000	4.3300	(1,150.00)	0.00	0.2440	(0.6386)	0.0000	1	(0.3946)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(2,000)	2.8557	(5,795.68)	(5,711.45)	0.0000	4.3300	(1,150.00)	0.00	0.6971	(1.8245)	0.0000	1	(1.1274)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(300)	2.8557	(869.35)	(856.72)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2737)	0.0000	1	(0.1691)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(7,800)	2.8557	(22,603.14)	(22,274.64)	0.0000	4.3300	(1,150.00)	0.00	2.7187	(7.1155)	0.0000	1	(4.3969)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(300)	2.8557	(869.35)	(856.72)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2737)	0.0000	1	(0.1691)	02/07/2025
002074.ZK	01/17/2025	SDB3260123593	0	(11,800)	2.8557	(34,194.49)	(33,697.53)	0.0000	4.3300	(1,150.00)	0.00	4.1128	(10.7645)	0.0000	1	(6.6517)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002074.ZK	01/17/2025	SDB3260123593	0	(200)	2.8557	(579.57)	(571.14)	0.0000	4.3300	(1,150.00)	0.00	0.0697	(0.1824)	0.0000	1	(0.1127)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(100)	2.7686	(278.00)	(276.86)	0.0000	4.3300	(1,150.00)	0.00	0.0334	(0.0884)	0.0000	1	(0.0550)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(200)	2.7686	(557.41)	(553.72)	0.0000	4.3300	(1,150.00)	0.00	0.0670	(0.1769)	0.0000	1	(0.1098)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(3,500)	2.7686	(10,142.43)	(9,690.10)	0.0000	4.3300	(1,150.00)	0.00	1.2199	(3.0954)	0.0000	1	(1.8755)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(6,200)	2.7686	(17,966.60)	(17,165.31)	0.0000	4.3300	(1,150.00)	0.00	2.1610	(5.4834)	0.0000	1	(3.3224)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(5,000)	2.7686	(14,489.19)	(13,843.00)	0.0000	4.3300	(1,150.00)	0.00	1.7427	(4.4221)	0.0000	1	(2.6793)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(900)	2.7686	(2,608.05)	(2,491.74)	0.0000	4.3300	(1,150.00)	0.00	0.3137	(0.7960)	0.0000	1	(0.4823)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(800)	2.7686	(2,318.27)	(2,214.88)	0.0000	4.3300	(1,150.00)	0.00	0.2788	(0.7075)	0.0000	1	(0.4287)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(400)	2.7686	(1,159.14)	(1,107.44)	0.0000	4.3300	(1,150.00)	0.00	0.1394	(0.3538)	0.0000	1	(0.2143)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(100)	2.7686	(289.78)	(276.86)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0884)	0.0000	1	(0.0536)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(4,300)	2.7686	(12,460.70)	(11,904.98)	0.0000	4.3300	(1,150.00)	0.00	1.4987	(3.8030)	0.0000	1	(2.3042)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(300)	2.7686	(869.35)	(830.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2653)	0.0000	1	(0.1608)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(100)	2.7686	(289.78)	(276.86)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0884)	0.0000	1	(0.0536)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(700)	2.7686	(2,028.49)	(1,938.02)	0.0000	4.3300	(1,150.00)	0.00	0.2440	(0.6191)	0.0000	1	(0.3751)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(2,000)	2.7686	(5,795.68)	(5,537.20)	0.0000	4.3300	(1,150.00)	0.00	0.6971	(1.7688)	0.0000	1	(1.0717)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(300)	2.7686	(869.35)	(830.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2653)	0.0000	1	(0.1608)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(7,800)	2.7686	(22,603.14)	(21,595.07)	0.0000	4.3300	(1,150.00)	0.00	2.7187	(6.8984)	0.0000	1	(4.1798)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(300)	2.7686	(869.35)	(830.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2653)	0.0000	1	(0.1608)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(11,800)	2.7686	(34,194.49)	(32,669.47)	0.0000	4.3300	(1,150.00)	0.00	4.1128	(10.4361)	0.0000	1	(6.3232)	02/07/2025
002074.ZK	01/16/2025	SDB3260123593	0	(200)	2.7686	(579.57)	(553.72)	0.0000	4.3300	(1,150.00)	0.00	0.0697	(0.1769)	0.0000	1	(0.1072)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(100)	2.7356	(278.00)	(273.56)	0.0000	4.3300	(1,150.00)	0.00	0.0334	(0.0874)	0.0000	1	(0.0540)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(200)	2.7356	(557.41)	(547.12)	0.0000	4.3300	(1,150.00)	0.00	0.0670	(0.1748)	0.0000	1	(0.1077)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(3,500)	2.7356	(10,142.43)	(9,574.64)	0.0000	4.3300	(1,150.00)	0.00	1.2199	(3.0586)	0.0000	1	(1.8387)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(6,200)	2.7356	(17,966.60)	(16,960.78)	0.0000	4.3300	(1,150.00)	0.00	2.1610	(5.4180)	0.0000	1	(3.2570)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(5,000)	2.7356	(14,489.19)	(13,678.05)	0.0000	4.3300	(1,150.00)	0.00	1.7427	(4.3694)	0.0000	1	(2.6266)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(900)	2.7356	(2,608.05)	(2,462.05)	0.0000	4.3300	(1,150.00)	0.00	0.3137	(0.7865)	0.0000	1	(0.4728)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(800)	2.7356	(2,318.27)	(2,188.49)	0.0000	4.3300	(1,150.00)	0.00	0.2788	(0.6991)	0.0000	1	(0.4203)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(400)	2.7356	(1,159.14)	(1,094.24)	0.0000	4.3300	(1,150.00)	0.00	0.1394	(0.3496)	0.0000	1	(0.2101)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(100)	2.7356	(289.78)	(273.56)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0874)	0.0000	1	(0.0525)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(4,300)	2.7356	(12,460.70)	(11,763.12)	0.0000	4.3300	(1,150.00)	0.00	1.4987	(3.7577)	0.0000	1	(2.2589)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(300)	2.7356	(869.35)	(820.68)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2622)	0.0000	1	(0.1576)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(100)	2.7356	(289.78)	(273.56)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0874)	0.0000	1	(0.0525)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(700)	2.7356	(2,028.49)	(1,914.93)	0.0000	4.3300	(1,150.00)	0.00	0.2440	(0.6117)	0.0000	1	(0.3677)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(2,000)	2.7356	(5,795.68)	(5,471.22)	0.0000	4.3300	(1,150.00)	0.00	0.6971	(1.7478)	0.0000	1	(1.0507)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(300)	2.7356	(869.35)	(820.68)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2622)	0.0000	1	(0.1576)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(7,800)	2.7356	(22,603.14)	(21,337.76)	0.0000	4.3300	(1,150.00)	0.00	2.7187	(6.8162)	0.0000	1	(4.0976)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(300)	2.7356	(869.35)	(820.68)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2622)	0.0000	1	(0.1576)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(11,800)	2.7356	(34,194.49)	(32,280.20)	0.0000	4.3300	(1,150.00)	0.00	4.1128	(10.3117)	0.0000	1	(6.1989)	02/07/2025
002074.ZK	01/15/2025	SDB3260123593	0	(200)	2.7356	(579.57)	(547.12)	0.0000	4.3300	(1,150.00)	0.00	0.0697	(0.1748)	0.0000	1	(0.1051)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(100)	2.7793	(278.00)	(277.93)	0.0000	4.3300	(1,150.00)	0.00	0.0334	(0.0888)	0.0000	1	(0.0553)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(200)	2.7793	(557.41)	(555.87)	0.0000	4.3300	(1,150.00)	0.00	0.0670	(0.1776)	0.0000	1	(0.1105)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(3,500)	2.7793	(10,142.43)	(9,727.71)	0.0000	4.3300	(1,150.00)	0.00	1.2199	(3.1075)	0.0000	1	(1.8876)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(6,200)	2.7793	(17,966.60)	(17,231.95)	0.0000	4.3300	(1,150.00)	0.00	2.1610	(5.5046)	0.0000	1	(3.3437)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(5,000)	2.7793	(14,489.19)	(13,896.73)	0.0000	4.3300	(1,150.00)	0.00	1.7427	(4.4392)	0.0000	1	(2.6965)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(900)	2.7793	(2,608.05)	(2,501.41)	0.0000	4.3300	(1,150.00)	0.00	0.3137	(0.7991)	0.0000	1	(0.4854)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(800)	2.7793	(2,318.27)	(2,223.48)	0.0000	4.3300	(1,150.00)	0.00	0.2788	(0.7103)	0.0000	1	(0.4314)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(400)	2.7793	(1,159.14)	(1,111.74)	0.0000	4.3300	(1,150.00)	0.00	0.1394	(0.3551)	0.0000	1	(0.2157)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(100)	2.7793	(289.78)	(277.93)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0888)	0.0000	1	(0.0539)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(4,300)	2.7793	(12,460.70)	(11,951.19)	0.0000	4.3300	(1,150.00)	0.00	1.4987	(3.8177)	0.0000	1	(2.3190)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(300)	2.7793	(869.35)	(833.80)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2664)	0.0000	1	(0.1618)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(100)	2.7793	(289.78)	(277.93)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0888)	0.0000	1	(0.0539)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(700)	2.7793	(2,028.49)	(1,945.54)	0.0000	4.3300	(1,150.00)	0.00	0.2440	(0.6215)	0.0000	1	(0.3775)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(2,000)	2.7793	(5,795.68)	(5,558.69)	0.0000	4.3300	(1,150.00)	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GOTIION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002074.ZK	01/14/2025	SDB3260123593	0	(300)	2.7793	(869.35)	(833.80)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2664)	0.0000	1	(0.1618)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(7,800)	2.7793	(22,603.14)	(21,678.90)	0.0000	4.3300	(1,150.00)	0.00	2.7187	(6.9252)	0.0000	1	(4.2065)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(300)	2.7793	(869.35)	(833.80)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2664)	0.0000	1	(0.1618)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(11,800)	2.7793	(34,194.49)	(32,796.28)	0.0000	4.3300	(1,150.00)	0.00	4.1128	(10.4766)	0.0000	1	(6.3638)	02/07/2025
002074.ZK	01/14/2025	SDB3260123593	0	(200)	2.7793	(579.57)	(555.87)	0.0000	4.3300	(1,150.00)	0.00	0.0697	(0.1776)	0.0000	1	(0.1079)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(100)	2.7819	(278.00)	(278.19)	0.0000	4.3300	(1,150.00)	0.00	0.0334	(0.0889)	0.0000	1	(0.0554)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(200)	2.7819	(557.41)	(556.39)	0.0000	4.3300	(1,150.00)	0.00	0.0670	(0.1777)	0.0000	1	(0.1107)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(3,500)	2.7819	(10,142.43)	(9,736.78)	0.0000	4.3300	(1,150.00)	0.00	1.2199	(3.1104)	0.0000	1	(1.8904)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(6,200)	2.7819	(17,966.60)	(17,248.00)	0.0000	4.3300	(1,150.00)	0.00	2.1610	(5.5098)	0.0000	1	(3.3488)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(5,000)	2.7819	(14,489.19)	(13,909.68)	0.0000	4.3300	(1,150.00)	0.00	1.7427	(4.4434)	0.0000	1	(2.7006)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(900)	2.7819	(2,608.05)	(2,503.74)	0.0000	4.3300	(1,150.00)	0.00	0.3137	(0.7998)	0.0000	1	(0.4861)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(800)	2.7819	(2,318.27)	(2,225.55)	0.0000	4.3300	(1,150.00)	0.00	0.2788	(0.7109)	0.0000	1	(0.4321)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(400)	2.7819	(1,159.14)	(1,112.77)	0.0000	4.3300	(1,150.00)	0.00	0.1394	(0.3555)	0.0000	1	(0.2161)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(100)	2.7819	(289.78)	(278.19)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0889)	0.0000	1	(0.0540)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(4,300)	2.7819	(12,460.70)	(11,962.32)	0.0000	4.3300	(1,150.00)	0.00	1.4987	(3.8213)	0.0000	1	(2.3226)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(300)	2.7819	(869.35)	(834.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2666)	0.0000	1	(0.1620)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(100)	2.7819	(289.78)	(278.19)	0.0000	4.3300	(1,150.00)	0.00	0.0349	(0.0889)	0.0000	1	(0.0540)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(700)	2.7819	(2,028.49)	(1,947.36)	0.0000	4.3300	(1,150.00)	0.00	0.2440	(0.6221)	0.0000	1	(0.3781)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(2,000)	2.7819	(5,795.68)	(5,563.87)	0.0000	4.3300	(1,150.00)	0.00	0.6971	(1.7773)	0.0000	1	(1.0803)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(300)	2.7819	(869.35)	(834.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2666)	0.0000	1	(0.1620)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(7,800)	2.7819	(22,603.14)	(21,699.10)	0.0000	4.3300	(1,150.00)	0.00	2.7187	(6.9317)	0.0000	1	(4.2130)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(300)	2.7819	(869.35)	(834.58)	0.0000	4.3300	(1,150.00)	0.00	0.1046	(0.2666)	0.0000	1	(0.1620)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(11,800)	2.7819	(34,194.49)	(32,826.84)	0.0000	4.3300	(1,150.00)	0.00	4.1128	(10.4864)	0.0000	1	(6.3735)	02/07/2025
002074.ZK	01/13/2025	SDB3260123593	0	(200)	2.7819	(579.57)	(556.39)	0.0000	4.3300	(1,150.00)	0.00	0.0697	(0.1777)	0.0000	1	(0.1080)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(3,500)	2.8147	(10,142.43)	(9,851.56)	0.0000	4.3300	(1,147.82)	0.00	3.6597	(9.4232)	0.0000	3	(5.7634)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(6,200)	2.8147	(17,966.60)	(17,451.34)	0.0000	4.3300	(1,147.82)	0.00	6.4829	(16.6925)	0.0000	3	(10.2095)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(5,000)	2.8147	(14,489.19)	(14,073.66)	0.0000	4.3300	(1,147.82)	0.00	5.2282	(13.4617)	0.0000	3	(8.2335)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(900)	2.8147	(2,608.05)	(2,533.26)	0.0000	4.3300	(1,147.82)	0.00	0.9411	(2.4231)	0.0000	3	(1.4820)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(800)	2.8147	(2,318.27)	(2,251.79)	0.0000	4.3300	(1,147.82)	0.00	0.8365	(2.1539)	0.0000	3	(1.3174)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(400)	2.8147	(1,159.14)	(1,125.89)	0.0000	4.3300	(1,147.82)	0.00	0.4183	(1.0769)	0.0000	3	(0.6587)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(100)	2.8147	(289.78)	(281.47)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2692)	0.0000	3	(0.1647)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(4,300)	2.8147	(12,460.70)	(12,103.35)	0.0000	4.3300	(1,147.82)	0.00	4.4962	(11.5770)	0.0000	3	(7.0808)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(300)	2.8147	(869.35)	(844.42)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.8077)	0.0000	3	(0.4940)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(100)	2.8147	(289.78)	(281.47)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2692)	0.0000	3	(0.1647)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(700)	2.8147	(2,028.49)	(1,970.31)	0.0000	4.3300	(1,147.82)	0.00	0.7319	(1.8846)	0.0000	3	(1.1527)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(2,000)	2.8147	(5,795.68)	(5,629.46)	0.0000	4.3300	(1,147.82)	0.00	2.0913	(5.3847)	0.0000	3	(3.2934)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(300)	2.8147	(869.35)	(844.42)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.8077)	0.0000	3	(0.4940)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(7,800)	2.8147	(22,603.14)	(21,954.91)	0.0000	4.3300	(1,147.82)	0.00	8.1560	(21.0002)	0.0000	3	(12.8442)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(300)	2.8147	(869.35)	(844.42)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.8077)	0.0000	3	(0.4940)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(11,800)	2.8147	(34,194.49)	(33,213.84)	0.0000	4.3300	(1,147.82)	0.00	12.3385	(31.7696)	0.0000	3	(19.4310)	02/07/2025
002074.ZK	01/10/2025	SDB3260123593	0	(200)	2.8147	(579.57)	(562.95)	0.0000	4.3300	(1,147.82)	0.00	0.2091	(0.5385)	0.0000	3	(0.3293)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(3,500)	2.7402	(10,142.43)	(9,590.86)	0.0000	4.3300	(1,147.82)	0.00	1.2199	(3.0579)	0.0000	1	(1.8380)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(6,200)	2.7402	(17,966.60)	(16,989.53)	0.0000	4.3300	(1,147.82)	0.00	2.1610	(5.4169)	0.0000	1	(3.2559)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(5,000)	2.7402	(14,489.19)	(13,701.24)	0.0000	4.3300	(1,147.82)	0.00	1.7427	(4.3685)	0.0000	1	(2.6258)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(900)	2.7402	(2,608.05)	(2,466.22)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.7863)	0.0000	1	(0.4726)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(800)	2.7402	(2,318.27)	(2,192.20)	0.0000	4.3300	(1,147.82)	0.00	0.2788	(0.6990)	0.0000	1	(0.4201)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(400)	2.7402	(1,159.14)	(1,096.10)	0.0000	4.3300	(1,147.82)	0.00	0.1394	(0.3495)	0.0000	1	(0.2101)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(100)	2.7402	(289.78)	(274.02)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0874)	0.0000	1	(0.0525)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(4,300)	2.7402	(12,460.70)	(11,783.06)	0.0000	4.3300	(1,147.82)	0.00	1.4987	(3.7569)	0.0000	1	(2.2581)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(300)	2.7402	(869.35)	(822.07)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2621)	0.0000	1	(0.1575)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(100)	2.7402	(289.78)	(274.02)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0874)	0.0000	1	(0.0525)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(700)	2.7402	(2,028.49)	(1,918.17)	0.0000	4.3300	(1,147.82)	0.00	0.2440	(0.6116)	0.0000	1	(0.3676)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(2,000)	2.7402	(5,7,											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002074.ZK	01/09/2025	SDB3260123593	0	(300)	2.7402	(869.35)	(822.07)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2621)	0.0000	1	(0.1575)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(7,800)	2.7402	(22,603.14)	(21,373.93)	0.0000	4.3300	(1,147.82)	0.00	2.7187	(6.8148)	0.0000	1	(4.0962)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(300)	2.7402	(869.35)	(822.07)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2621)	0.0000	1	(0.1575)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(11,800)	2.7402	(34,194.49)	(32,334.91)	0.0000	4.3300	(1,147.82)	0.00	4.1128	(10.3096)	0.0000	1	(6.1968)	02/07/2025
002074.ZK	01/09/2025	SDB3260123593	0	(200)	2.7402	(579.57)	(548.05)	0.0000	4.3300	(1,147.82)	0.00	0.0697	(0.1747)	0.0000	1	(0.1050)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(3,500)	2.7168	(10,142.43)	(9,508.65)	0.0000	4.3300	(1,147.82)	0.00	1.2199	(3.0317)	0.0000	1	(1.8118)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(6,200)	2.7168	(17,966.60)	(16,843.90)	0.0000	4.3300	(1,147.82)	0.00	2.1610	(5.3705)	0.0000	1	(3.2095)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(5,000)	2.7168	(14,489.19)	(13,583.79)	0.0000	4.3300	(1,147.82)	0.00	1.7427	(4.3310)	0.0000	1	(2.5883)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(900)	2.7168	(2,608.05)	(2,445.08)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.7796)	0.0000	1	(0.4659)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(800)	2.7168	(2,318.27)	(2,173.41)	0.0000	4.3300	(1,147.82)	0.00	0.2788	(0.6930)	0.0000	1	(0.4141)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(400)	2.7168	(1,159.14)	(1,086.70)	0.0000	4.3300	(1,147.82)	0.00	0.1394	(0.3465)	0.0000	1	(0.2071)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(100)	2.7168	(289.78)	(271.68)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0866)	0.0000	1	(0.0518)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(4,300)	2.7168	(12,460.70)	(11,682.06)	0.0000	4.3300	(1,147.82)	0.00	1.4987	(3.7247)	0.0000	1	(2.2259)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(300)	2.7168	(869.35)	(815.03)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2599)	0.0000	1	(0.1553)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(100)	2.7168	(289.78)	(271.68)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0866)	0.0000	1	(0.0518)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(700)	2.7168	(2,028.49)	(1,901.73)	0.0000	4.3300	(1,147.82)	0.00	0.2440	(0.6063)	0.0000	1	(0.3624)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(2,000)	2.7168	(5,795.68)	(5,433.52)	0.0000	4.3300	(1,147.82)	0.00	0.6971	(1.7324)	0.0000	1	(1.0353)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(300)	2.7168	(869.35)	(815.03)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2599)	0.0000	1	(0.1553)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(7,800)	2.7168	(22,603.14)	(21,190.71)	0.0000	4.3300	(1,147.82)	0.00	2.7187	(6.7564)	0.0000	1	(4.0378)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(300)	2.7168	(869.35)	(815.03)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2599)	0.0000	1	(0.1553)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(11,800)	2.7168	(34,194.49)	(32,057.74)	0.0000	4.3300	(1,147.82)	0.00	4.1128	(10.2212)	0.0000	1	(6.1084)	02/07/2025
002074.ZK	01/08/2025	SDB3260123593	0	(200)	2.7168	(579.57)	(543.35)	0.0000	4.3300	(1,147.82)	0.00	0.0697	(0.1732)	0.0000	1	(0.1035)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(3,500)	2.7876	(10,142.43)	(9,756.43)	0.0000	4.3300	(1,147.82)	0.00	1.2199	(3.1107)	0.0000	1	(1.8908)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(6,200)	2.7876	(17,966.60)	(17,282.82)	0.0000	4.3300	(1,147.82)	0.00	2.1610	(5.5104)	0.0000	1	(3.3494)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(5,000)	2.7876	(14,489.19)	(13,937.76)	0.0000	4.3300	(1,147.82)	0.00	1.7427	(4.4439)	0.0000	1	(2.7012)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(900)	2.7876	(2,608.05)	(2,508.80)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.7999)	0.0000	1	(0.4862)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(800)	2.7876	(2,318.27)	(2,230.04)	0.0000	4.3300	(1,147.82)	0.00	0.2788	(0.7110)	0.0000	1	(0.4322)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(400)	2.7876	(1,159.14)	(1,115.02)	0.0000	4.3300	(1,147.82)	0.00	0.1394	(0.3555)	0.0000	1	(0.2161)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(100)	2.7876	(289.78)	(278.76)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0889)	0.0000	1	(0.0540)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(4,300)	2.7876	(12,460.70)	(11,986.47)	0.0000	4.3300	(1,147.82)	0.00	1.4987	(3.8217)	0.0000	1	(2.3230)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(300)	2.7876	(869.35)	(836.27)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2666)	0.0000	1	(0.1621)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(100)	2.7876	(289.78)	(278.76)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0889)	0.0000	1	(0.0540)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(700)	2.7876	(2,028.49)	(1,951.29)	0.0000	4.3300	(1,147.82)	0.00	0.2440	(0.6221)	0.0000	1	(0.3782)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(2,000)	2.7876	(5,795.68)	(5,575.10)	0.0000	4.3300	(1,147.82)	0.00	0.6971	(1.7776)	0.0000	1	(1.0805)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(300)	2.7876	(869.35)	(836.27)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2666)	0.0000	1	(0.1621)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(7,800)	2.7876	(22,603.14)	(21,742.91)	0.0000	4.3300	(1,147.82)	0.00	2.7187	(6.9325)	0.0000	1	(4.2138)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(300)	2.7876	(869.35)	(836.27)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2666)	0.0000	1	(0.1621)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(11,800)	2.7876	(34,194.49)	(32,893.11)	0.0000	4.3300	(1,147.82)	0.00	4.1128	(10.4876)	0.0000	1	(6.3748)	02/07/2025
002074.ZK	01/07/2025	SDB3260123593	0	(200)	2.7876	(579.57)	(557.51)	0.0000	4.3300	(1,147.82)	0.00	0.0697	(0.1778)	0.0000	1	(0.1080)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(3,500)	2.8978	(10,142.43)	(10,142.43)	0.0000	4.3300	(1,147.82)	0.00	1.2199	(3.2338)	0.0000	1	(2.0139)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(6,200)	2.8978	(17,966.60)	(17,966.60)	0.0000	4.3300	(1,147.82)	0.00	2.1610	(5.7284)	0.0000	1	(3.5675)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(5,000)	2.8978	(14,489.19)	(14,489.19)	0.0000	4.3300	(1,147.82)	0.00	1.7427	(4.6197)	0.0000	1	(2.8770)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(900)	2.8978	(2,608.05)	(2,608.05)	0.0000	4.3300	(1,147.82)	0.00	0.3137	(0.8315)	0.0000	1	(0.5179)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(800)	2.8978	(2,318.27)	(2,318.27)	0.0000	4.3300	(1,147.82)	0.00	0.2788	(0.7392)	0.0000	1	(0.4603)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(400)	2.8978	(1,159.14)	(1,159.14)	0.0000	4.3300	(1,147.82)	0.00	0.1394	(0.3696)	0.0000	1	(0.2302)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(100)	2.8978	(289.78)	(289.78)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0924)	0.0000	1	(0.0575)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(4,300)	2.8978	(12,460.70)	(12,460.70)	0.0000	4.3300	(1,147.82)	0.00	1.4987	(3.9730)	0.0000	1	(2.4742)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(300)	2.8978	(869.35)	(869.35)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2772)	0.0000	1	(0.1726)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(100)	2.8978	(289.78)	(289.78)	0.0000	4.3300	(1,147.82)	0.00	0.0349	(0.0924)	0.0000	1	(0.0575)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(700)	2.8978	(2,028.49)	(2,028.49)	0.0000	4.3300	(1,147.82)	0.00	0.2440	(0.6468)	0.0000	1	(0.4028)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(2,000)	2.8978	(5,795.68)	(5,795.68)	0.0000	4.3300	(1,147.82)	0.00	0.6971	(1.8479)	0.0000	1	(1.1508)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(300)	2.8978	(869.35)	(869.35)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2772)	0.0000	1	(0.1726)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(7,800)	2.8978	(22,603.1											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002074.ZK	01/06/2025	SDB3260123593	0	(300)	2.8978	(869.35)	(869.35)	0.0000	4.3300	(1,147.82)	0.00	0.1046	(0.2772)	0.0000	1	(0.1726)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(11,800)	2.8978	(34,194.49)	(34,194.49)	0.0000	4.3300	(1,147.82)	0.00	4.1128	(10.9025)	0.0000	1	(6.7897)	02/07/2025
002074.ZK	01/06/2025	SDB3260123593	0	(200)	2.8978	(579.57)	(579.57)	0.0000	4.3300	(1,147.82)	0.00	0.0697	(0.1848)	0.0000	1	(0.1151)	02/07/2025
TOTAL GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												188.0380	(480.8180)	0.0000		(292.7799)	
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600323.SH	01/17/2025	SDB3262741449	0	(12,200)	3.0708	(38,706.12)	(37,463.60)	0.0000	4.3300	(887.68)	0.00	4.6555	(9.2377)	0.0000	1	(4.5822)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(7,900)	3.0708	(25,016.13)	(24,259.22)	0.0000	4.3300	(887.68)	0.00	3.0089	(5.9618)	0.0000	1	(2.9729)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(3,900)	3.0708	(12,597.25)	(11,976.07)	0.0000	4.3300	(887.68)	0.00	1.5152	(2.9530)	0.0000	1	(1.4379)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(600)	3.0708	(1,937.94)	(1,842.47)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4543)	0.0000	1	(0.2212)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(200)	3.0708	(642.59)	(614.16)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1514)	0.0000	1	(0.0741)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(2,600)	3.0708	(8,363.70)	(7,984.05)	0.0000	4.3300	(887.68)	0.00	1.0060	(1.9687)	0.0000	1	(0.9627)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(900)	3.0708	(2,903.03)	(2,763.71)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6815)	0.0000	1	(0.3323)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(300)	3.0708	(967.68)	(921.24)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2272)	0.0000	1	(0.1108)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(1,100)	3.0708	(3,548.14)	(3,377.87)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8329)	0.0000	1	(0.4061)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(1,300)	3.0708	(4,193.26)	(3,992.02)	0.0000	4.3300	(887.68)	0.00	0.5044	(0.9843)	0.0000	1	(0.4800)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(3,000)	3.0708	(9,676.76)	(9,212.36)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.2716)	0.0000	1	(1.1077)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(1,900)	3.0708	(6,128.61)	(5,834.50)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.4387)	0.0000	1	(0.7015)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(700)	3.0708	(2,257.91)	(2,149.55)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5300)	0.0000	1	(0.2585)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(4,700)	3.0708	(15,160.25)	(14,432.70)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.5588)	0.0000	1	(1.7354)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(400)	3.0708	(1,290.23)	(1,228.31)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.3029)	0.0000	1	(0.1477)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(1,100)	3.0708	(3,548.14)	(3,377.87)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8329)	0.0000	1	(0.4061)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(700)	3.0708	(2,257.91)	(2,149.55)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5300)	0.0000	1	(0.2585)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(500)	3.0708	(1,612.79)	(1,535.39)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3786)	0.0000	1	(0.1846)	02/07/2025
600323.SH	01/17/2025	SDB3262741449	0	(3,700)	3.0708	(11,934.67)	(11,361.91)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.8016)	0.0000	1	(1.3661)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(12,200)	2.9726	(38,706.12)	(36,265.38)	0.0000	4.3300	(887.68)	0.00	4.6555	(8.9423)	0.0000	1	(4.2868)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(7,900)	2.9726	(25,016.13)	(23,483.32)	0.0000	4.3300	(887.68)	0.00	3.0089	(5.7905)	0.0000	1	(2.7816)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(3,900)	2.9726	(12,597.25)	(11,593.03)	0.0000	4.3300	(887.68)	0.00	1.5152	(2.8586)	0.0000	1	(1.3434)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(600)	2.9726	(1,937.94)	(1,783.54)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4398)	0.0000	1	(0.2067)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(200)	2.9726	(642.59)	(594.51)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1466)	0.0000	1	(0.0693)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(2,600)	2.9726	(8,363.70)	(7,728.69)	0.0000	4.3300	(887.68)	0.00	1.0060	(1.9057)	0.0000	1	(0.8998)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(900)	2.9726	(2,903.03)	(2,675.31)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6597)	0.0000	1	(0.3105)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(300)	2.9726	(967.68)	(891.77)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2199)	0.0000	1	(0.1035)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(1,100)	2.9726	(3,548.14)	(3,269.83)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8063)	0.0000	1	(0.3795)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(1,300)	2.9726	(4,193.26)	(3,864.34)	0.0000	4.3300	(887.68)	0.00	0.5044	(0.9529)	0.0000	1	(0.4485)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(3,000)	2.9726	(9,676.76)	(8,917.72)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.1989)	0.0000	1	(1.0350)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(1,900)	2.9726	(6,128.61)	(5,647.89)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.3926)	0.0000	1	(0.6555)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(700)	2.9726	(2,257.91)	(2,080.80)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5131)	0.0000	1	(0.2415)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(4,700)	2.9726	(15,160.25)	(13,971.09)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.4450)	0.0000	1	(1.6215)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(400)	2.9726	(1,290.23)	(1,189.03)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.2932)	0.0000	1	(0.1380)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(1,100)	2.9726	(3,548.14)	(3,269.83)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8063)	0.0000	1	(0.3795)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(700)	2.9726	(2,257.91)	(2,080.80)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5131)	0.0000	1	(0.2415)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(500)	2.9726	(1,612.79)	(1,486.29)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3665)	0.0000	1	(0.1725)	02/07/2025
600323.SH	01/16/2025	SDB3262741449	0	(3,700)	2.9726	(11,934.67)	(10,998.52)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.7120)	0.0000	1	(1.2765)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(12,200)	2.9831	(38,706.12)	(36,393.41)	0.0000	4.3300	(887.68)	0.00	4.6555	(8.9738)	0.0000	1	(4.3184)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(7,900)	2.9831	(25,016.13)	(23,566.22)	0.0000	4.3300	(887.68)	0.00	3.0089	(5.8109)	0.0000	1	(2.8020)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(3,900)	2.9831	(12,597.25)	(11,633.96)	0.0000	4.3300	(887.68)	0.00	1.5152	(2.8687)	0.0000	1	(1.3535)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(600)	2.9831	(1,937.94)	(1,789.84)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4413)	0.0000	1	(0.2082)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(200)	2.9831	(642.59)	(596.61)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1471)	0.0000	1	(0.0698)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(2,600)	2.9831	(8,363.70)	(7,755.97)	0.0000	4.3300	(887.68)	0.00	1.0060	(1.9125)	0.0000	1	(0.9065)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(900)	2.9831	(2,903.03)	(2,684.76)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6620)	0.0000	1	(0.3128)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(300)	2.9831	(967.68)	(894.92)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2207)	0.0000	1	(0.1043)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(1,100)	2.9831	(3,548.14)	(3,281.37)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8091)	0.0000	1	(0.3824)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600323.SH	01/15/2025	SDB3262741449	0	(1,300)	2.9831	(4,193.26)	(3,877.99)	0.0000	4.3300	(887.68)	0.00	0.5044	(0.9562)	0.0000	1	(0.4519)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(3,000)	2.9831	(9,676.76)	(8,949.20)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.2067)	0.0000	1	(1.0428)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(1,900)	2.9831	(6,128.61)	(5,667.83)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.3976)	0.0000	1	(0.8604)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(700)	2.9831	(2,257.91)	(2,088.15)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5149)	0.0000	1	(0.2433)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(4,700)	2.9831	(15,160.25)	(14,020.41)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.4571)	0.0000	1	(1.6337)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(400)	2.9831	(1,290.23)	(1,193.23)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.2942)	0.0000	1	(0.1390)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(1,100)	2.9831	(3,548.14)	(3,281.37)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8091)	0.0000	1	(0.3824)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(700)	2.9831	(2,257.91)	(2,088.15)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5149)	0.0000	1	(0.2433)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(500)	2.9831	(1,612.79)	(1,491.53)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3678)	0.0000	1	(0.1738)	02/07/2025
600323.SH	01/15/2025	SDB3262741449	0	(3,700)	2.9831	(11,934.67)	(11,037.34)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.7216)	0.0000	1	(1.2861)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(12,200)	2.9902	(38,706.12)	(36,480.59)	0.0000	4.3300	(887.68)	0.00	4.6555	(8.9953)	0.0000	1	(4.3398)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(7,900)	2.9902	(25,016.13)	(23,622.67)	0.0000	4.3300	(887.68)	0.00	3.0089	(5.8248)	0.0000	1	(2.8160)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(3,900)	2.9902	(12,597.25)	(11,661.83)	0.0000	4.3300	(887.68)	0.00	1.5152	(2.8756)	0.0000	1	(1.3604)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(600)	2.9902	(1,937.94)	(1,794.13)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4424)	0.0000	1	(0.2093)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(200)	2.9902	(642.59)	(598.04)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1475)	0.0000	1	(0.0702)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(2,600)	2.9902	(8,363.70)	(7,774.55)	0.0000	4.3300	(887.68)	0.00	1.0060	(1.9170)	0.0000	1	(0.9111)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(900)	2.9902	(2,903.03)	(2,691.19)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6636)	0.0000	1	(0.3144)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(300)	2.9902	(967.68)	(897.06)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2212)	0.0000	1	(0.1048)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(1,100)	2.9902	(3,548.14)	(3,289.23)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8111)	0.0000	1	(0.3843)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(1,300)	2.9902	(4,193.26)	(3,887.28)	0.0000	4.3300	(887.68)	0.00	0.5044	(0.9585)	0.0000	1	(0.4542)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(3,000)	2.9902	(9,676.76)	(8,970.64)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.2120)	0.0000	1	(1.0481)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(1,900)	2.9902	(6,128.61)	(5,681.40)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.4009)	0.0000	1	(0.6638)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(700)	2.9902	(2,257.91)	(2,093.15)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5161)	0.0000	1	(0.2445)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(4,700)	2.9902	(15,160.25)	(14,054.00)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.4654)	0.0000	1	(1.6420)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(400)	2.9902	(1,290.23)	(1,196.08)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.2949)	0.0000	1	(0.1397)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(1,100)	2.9902	(3,548.14)	(3,289.23)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8111)	0.0000	1	(0.3843)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(700)	2.9902	(2,257.91)	(2,093.15)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5161)	0.0000	1	(0.2445)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(500)	2.9902	(1,612.79)	(1,495.11)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3687)	0.0000	1	(0.1747)	02/07/2025
600323.SH	01/14/2025	SDB3262741449	0	(3,700)	2.9902	(11,934.67)	(11,063.78)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.7281)	0.0000	1	(1.2926)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(12,200)	3.0324	(38,706.12)	(36,994.85)	0.0000	4.3300	(887.68)	0.00	4.6555	(9.1221)	0.0000	1	(4.4667)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(7,900)	3.0324	(25,016.13)	(23,955.68)	0.0000	4.3300	(887.68)	0.00	3.0089	(5.9070)	0.0000	1	(2.8981)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(3,900)	3.0324	(12,597.25)	(11,826.22)	0.0000	4.3300	(887.68)	0.00	1.5152	(2.9161)	0.0000	1	(1.4009)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(600)	3.0324	(1,937.94)	(1,819.42)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4486)	0.0000	1	(0.2155)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(200)	3.0324	(642.59)	(606.47)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1495)	0.0000	1	(0.0723)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(2,600)	3.0324	(8,363.70)	(7,884.15)	0.0000	4.3300	(887.68)	0.00	1.0060	(1.9441)	0.0000	1	(0.9381)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(900)	3.0324	(2,903.03)	(2,729.13)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6729)	0.0000	1	(0.3238)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(300)	3.0324	(967.68)	(909.71)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2243)	0.0000	1	(0.1079)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(1,100)	3.0324	(3,548.14)	(3,335.60)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8225)	0.0000	1	(0.3957)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(1,300)	3.0324	(4,193.26)	(3,942.07)	0.0000	4.3300	(887.68)	0.00	0.5044	(0.9720)	0.0000	1	(0.4677)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(3,000)	3.0324	(9,676.76)	(9,097.09)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.2432)	0.0000	1	(1.0793)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(1,900)	3.0324	(6,128.61)	(5,761.49)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.4207)	0.0000	1	(0.6835)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(700)	3.0324	(2,257.91)	(2,122.66)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5234)	0.0000	1	(0.2518)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(4,700)	3.0324	(15,160.25)	(14,252.12)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.5143)	0.0000	1	(1.6908)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(400)	3.0324	(1,290.23)	(1,212.95)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.2991)	0.0000	1	(0.1439)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(1,100)	3.0324	(3,548.14)	(3,335.60)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8225)	0.0000	1	(0.3957)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(700)	3.0324	(2,257.91)	(2,122.66)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5234)	0.0000	1	(0.2518)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(500)	3.0324	(1,612.79)	(1,516.18)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3739)	0.0000	1	(0.1799)	02/07/2025
600323.SH	01/13/2025	SDB3262741449	0	(3,700)	3.0324	(11,934.67)	(11,219.75)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.7666)	0.0000	1	(1.3311)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(12,200)	3.0669	(38,706.12)	(37,416.17)	0.0000	4.3300	(887.68)	0.00	13.9665	(27.6781)	0.0000	3	(13.7116)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(7,900)	3.0669	(25,016.13)	(24,228.50)	0.0000	4.3300	(887.68)	0.00	9.0267	(17.9227)	0.0000	3	(8.8960)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(3,900)	3.0669	(12,597.25)	(11,960.91)	0.0000	4.3300	(887.68)	0.00	4.5455	(8.8479)	0.0000	3	(4.3024)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(600)	3.0669	(1,937.94)	(1,840.14)	0.0000	4.3300	(887.68)	0.00	0.6993	(1.3612)	0.0000	3	(0.6619)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(200)	3.0669	(642.59)	(613.38)	0.0000	4.3300	(887.68)	0.00	0.2319	(0.4537)	0.0000	3	(0.2219)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600323.SH	01/10/2025	SDB3262741449	0	(2,600)	3.0669	(8,363.70)	(7,973.94)	0.0000	4.3300	(887.68)	0.00	3.0179	(5.8986)	0.0000	3	(2.8807)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(900)	3.0669	(2,903.03)	(2,760.21)	0.0000	4.3300	(887.68)	0.00	1.0475	(2.0418)	0.0000	3	(0.9943)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(300)	3.0669	(967.68)	(920.07)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.6806)	0.0000	3	(0.3314)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(1,100)	3.0669	(3,548.14)	(3,373.59)	0.0000	4.3300	(887.68)	0.00	1.2803	(2.4956)	0.0000	3	(1.2153)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(1,300)	3.0669	(4,193.26)	(3,986.97)	0.0000	4.3300	(887.68)	0.00	1.5131	(2.9493)	0.0000	3	(1.4362)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(3,000)	3.0669	(9,676.76)	(9,200.70)	0.0000	4.3300	(887.68)	0.00	3.4917	(6.8061)	0.0000	3	(3.3144)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(1,900)	3.0669	(6,128.61)	(5,827.11)	0.0000	4.3300	(887.68)	0.00	2.2114	(4.3105)	0.0000	3	(2.0991)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(700)	3.0669	(2,257.91)	(2,146.83)	0.0000	4.3300	(887.68)	0.00	0.8147	(1.5881)	0.0000	3	(0.7734)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(4,700)	3.0669	(15,160.25)	(14,414.43)	0.0000	4.3300	(887.68)	0.00	5.4703	(10.6629)	0.0000	3	(5.1925)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(400)	3.0669	(1,290.23)	(1,226.76)	0.0000	4.3300	(887.68)	0.00	0.4656	(0.9075)	0.0000	3	(0.4419)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(1,100)	3.0669	(3,548.14)	(3,373.59)	0.0000	4.3300	(887.68)	0.00	1.2803	(2.4956)	0.0000	3	(1.2153)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(700)	3.0669	(2,257.91)	(2,146.83)	0.0000	4.3300	(887.68)	0.00	0.8147	(1.5881)	0.0000	3	(0.7734)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(500)	3.0669	(1,612.79)	(1,533.45)	0.0000	4.3300	(887.68)	0.00	0.5819	(1.1343)	0.0000	3	(0.5524)	02/07/2025
600323.SH	01/10/2025	SDB3262741449	0	(3,700)	3.0669	(11,934.67)	(11,347.53)	0.0000	4.3300	(887.68)	0.00	4.3064	(8.3942)	0.0000	3	(4.0877)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(12,200)	3.1766	(38,706.12)	(38,754.12)	0.0000	4.3300	(887.68)	0.00	4.6555	(9.5559)	0.0000	1	(4.9005)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(7,900)	3.1766	(25,016.13)	(25,094.88)	0.0000	4.3300	(887.68)	0.00	3.0089	(6.1879)	0.0000	1	(3.1790)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(3,900)	3.1766	(12,597.25)	(12,388.61)	0.0000	4.3300	(887.68)	0.00	1.5152	(3.0548)	0.0000	1	(1.5396)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(600)	3.1766	(1,937.94)	(1,905.94)	0.0000	4.3300	(887.68)	0.00	0.2331	(0.4700)	0.0000	1	(0.2369)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(200)	3.1766	(642.59)	(635.31)	0.0000	4.3300	(887.68)	0.00	0.0773	(0.1567)	0.0000	1	(0.0794)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(2,600)	3.1766	(8,363.70)	(8,259.07)	0.0000	4.3300	(887.68)	0.00	1.0060	(2.0365)	0.0000	1	(1.0305)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(900)	3.1766	(2,903.03)	(2,858.91)	0.0000	4.3300	(887.68)	0.00	0.3492	(0.7049)	0.0000	1	(0.3558)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(300)	3.1766	(967.68)	(952.97)	0.0000	4.3300	(887.68)	0.00	0.1164	(0.2350)	0.0000	1	(0.1186)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(1,100)	3.1766	(3,548.14)	(3,494.22)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8616)	0.0000	1	(0.4348)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(1,300)	3.1766	(4,193.26)	(4,129.54)	0.0000	4.3300	(887.68)	0.00	0.5044	(1.0183)	0.0000	1	(0.5139)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(3,000)	3.1766	(9,676.76)	(9,529.70)	0.0000	4.3300	(887.68)	0.00	1.1639	(2.3498)	0.0000	1	(1.1859)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(1,900)	3.1766	(6,128.61)	(6,035.48)	0.0000	4.3300	(887.68)	0.00	0.7371	(1.4882)	0.0000	1	(0.7511)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(700)	3.1766	(2,257.91)	(2,223.60)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5483)	0.0000	1	(0.2767)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(4,700)	3.1766	(15,160.25)	(14,929.86)	0.0000	4.3300	(887.68)	0.00	1.8234	(3.6814)	0.0000	1	(1.8579)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(400)	3.1766	(1,290.23)	(1,270.63)	0.0000	4.3300	(887.68)	0.00	0.1552	(0.3133)	0.0000	1	(0.1581)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(1,100)	3.1766	(3,548.14)	(3,494.22)	0.0000	4.3300	(887.68)	0.00	0.4268	(0.8616)	0.0000	1	(0.4348)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(700)	3.1766	(2,257.91)	(2,223.60)	0.0000	4.3300	(887.68)	0.00	0.2716	(0.5483)	0.0000	1	(0.2767)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(500)	3.1766	(1,612.79)	(1,588.28)	0.0000	4.3300	(887.68)	0.00	0.1940	(0.3916)	0.0000	1	(0.1977)	02/07/2025
600323.SH	01/09/2025	SDB3262741449	0	(3,700)	3.1766	(11,934.67)	(11,753.30)	0.0000	4.3300	(887.68)	0.00	1.4355	(2.8981)	0.0000	1	(1.4626)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(3,900)	3.2239	(12,597.25)	(12,573.02)	0.0000	4.3300	(878.71)	0.00	1.5152	(3.0689)	0.0000	1	(1.5537)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(600)	3.2239	(1,937.94)	(1,934.31)	0.0000	4.3300	(878.71)	0.00	0.2331	(0.4721)	0.0000	1	(0.2390)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(200)	3.2239	(642.59)	(644.77)	0.0000	4.3300	(878.71)	0.00	0.0773	(0.1574)	0.0000	1	(0.0801)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(2,600)	3.2239	(8,363.70)	(8,382.01)	0.0000	4.3300	(878.71)	0.00	1.0060	(2.0459)	0.0000	1	(1.0400)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(900)	3.2239	(2,903.03)	(2,901.47)	0.0000	4.3300	(878.71)	0.00	0.3492	(0.7082)	0.0000	1	(0.3590)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(300)	3.2239	(967.68)	(967.15)	0.0000	4.3300	(878.71)	0.00	0.1164	(0.2361)	0.0000	1	(0.1197)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(1,100)	3.2239	(3,548.14)	(3,546.24)	0.0000	4.3300	(878.71)	0.00	0.4268	(0.8656)	0.0000	1	(0.4388)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(1,300)	3.2239	(4,193.26)	(4,191.01)	0.0000	4.3300	(878.71)	0.00	0.5044	(1.0230)	0.0000	1	(0.5186)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(3,000)	3.2239	(9,676.76)	(9,671.55)	0.0000	4.3300	(878.71)	0.00	1.1639	(2.3607)	0.0000	1	(1.1968)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(1,900)	3.2239	(6,128.61)	(6,125.32)	0.0000	4.3300	(878.71)	0.00	0.7371	(1.4951)	0.0000	1	(0.7580)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(700)	3.2239	(2,257.91)	(2,256.70)	0.0000	4.3300	(878.71)	0.00	0.2716	(0.5508)	0.0000	1	(0.2793)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(4,700)	3.2239	(15,160.25)	(15,152.10)	0.0000	4.3300	(878.71)	0.00	1.8234	(3.6984)	0.0000	1	(1.8750)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(400)	3.2239	(1,290.23)	(1,289.54)	0.0000	4.3300	(878.71)	0.00	0.1552	(0.3148)	0.0000	1	(0.1596)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(1,100)	3.2239	(3,548.14)	(3,546.24)	0.0000	4.3300	(878.71)	0.00	0.4268	(0.8656)	0.0000	1	(0.4388)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(700)	3.2239	(2,257.91)	(2,256.70)	0.0000	4.3300	(878.71)	0.00	0.2716	(0.5508)	0.0000	1	(0.2793)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(500)	3.2239	(1,612.79)	(1,611.92)	0.0000	4.3300	(878.71)	0.00	0.1940	(0.3935)	0.0000	1	(0.1995)	02/07/2025
600323.SH	01/08/2025	SDB3262741449	0	(3,700)	3.2239	(11,934.67)	(11,928.25)	0.0000	4.3300	(878.71)	0.00	1.4355	(2.9115)	0.0000	1	(1.4761)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(200)	3.1811	(642.59)	(636.22)	0.0000	4.3300	(879.44)	0.00	0.0773	(0.1554)	0.0000	1	(0.0781)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(2,600)	3.1811	(8,363.70)	(8,270.83)	0.0000	4.3300	(879.44)	0.00	1.0060	(2.0205)	0.0000	1	(1.0145)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(900)	3.1811	(2,903.03)	(2,862.98)	0.0000	4.3300	(879.44)	0.00	0.3492	(0.6994)	0.0000	1	(0.3502)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600323.SH	01/07/2025	SDB3262741449	0	(300)	3.1811	(967.68)	(954.33)	0.0000	4.3300	(879.44)	0.00	0.1164	(0.2331)	0.0000	1	(0.1167)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(1,100)	3.1811	(3,548.14)	(3,499.20)	0.0000	4.3300	(879.44)	0.00	0.4268	(0.8548)	0.0000	1	(0.4280)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(1,300)	3.1811	(4,193.26)	(4,135.41)	0.0000	4.3300	(879.44)	0.00	0.5044	(1.0102)	0.0000	1	(0.5059)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(3,000)	3.1811	(9,676.76)	(9,543.26)	0.0000	4.3300	(879.44)	0.00	1.1639	(2.3313)	0.0000	1	(1.1674)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(1,900)	3.1811	(6,128.61)	(6,044.07)	0.0000	4.3300	(879.44)	0.00	0.7371	(1.4765)	0.0000	1	(0.7394)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(700)	3.1811	(2,257.91)	(2,226.76)	0.0000	4.3300	(879.44)	0.00	0.2716	(0.5440)	0.0000	1	(0.2724)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(4,700)	3.1811	(15,160.25)	(14,951.11)	0.0000	4.3300	(879.44)	0.00	1.8234	(3.6524)	0.0000	1	(1.8289)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(400)	3.1811	(1,290.23)	(1,272.44)	0.0000	4.3300	(879.44)	0.00	0.1552	(0.3108)	0.0000	1	(0.1557)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(1,100)	3.1811	(3,548.14)	(3,499.20)	0.0000	4.3300	(879.44)	0.00	0.4268	(0.8548)	0.0000	1	(0.4280)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(700)	3.1811	(2,257.91)	(2,226.76)	0.0000	4.3300	(879.44)	0.00	0.2716	(0.5440)	0.0000	1	(0.2724)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(500)	3.1811	(1,612.79)	(1,590.54)	0.0000	4.3300	(879.44)	0.00	0.1940	(0.3886)	0.0000	1	(0.1946)	02/07/2025
600323.SH	01/07/2025	SDB3262741449	0	(3,700)	3.1811	(11,934.67)	(11,770.03)	0.0000	4.3300	(879.44)	0.00	1.4355	(2.8753)	0.0000	1	(1.4398)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(900)	3.2256	(2,903.03)	(2,903.03)	0.0000	4.3300	(876.60)	0.00	0.3492	(0.7069)	0.0000	1	(0.3577)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(300)	3.2256	(967.68)	(967.68)	0.0000	4.3300	(876.60)	0.00	0.1164	(0.2356)	0.0000	1	(0.1192)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(1,100)	3.2256	(3,548.14)	(3,548.14)	0.0000	4.3300	(876.60)	0.00	0.4268	(0.8640)	0.0000	1	(0.4372)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(1,300)	3.2256	(4,193.26)	(4,193.26)	0.0000	4.3300	(876.60)	0.00	0.5044	(1.0211)	0.0000	1	(0.5167)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(3,000)	3.2256	(9,676.76)	(9,676.76)	0.0000	4.3300	(876.60)	0.00	1.1639	(2.3563)	0.0000	1	(1.1924)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(1,900)	3.2256	(6,128.61)	(6,128.61)	0.0000	4.3300	(876.60)	0.00	0.7371	(1.4923)	0.0000	1	(0.7552)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(700)	3.2256	(2,257.91)	(2,257.91)	0.0000	4.3300	(876.60)	0.00	0.2716	(0.5498)	0.0000	1	(0.2782)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(4,700)	3.2256	(15,160.25)	(15,160.25)	0.0000	4.3300	(876.60)	0.00	1.8234	(3.6915)	0.0000	1	(1.8681)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(400)	3.2256	(1,290.23)	(1,290.23)	0.0000	4.3300	(876.60)	0.00	0.1552	(0.3142)	0.0000	1	(0.1590)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(1,100)	3.2256	(3,548.14)	(3,548.14)	0.0000	4.3300	(876.60)	0.00	0.4268	(0.8640)	0.0000	1	(0.4372)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(700)	3.2256	(2,257.91)	(2,257.91)	0.0000	4.3300	(876.60)	0.00	0.2716	(0.5498)	0.0000	1	(0.2782)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(500)	3.2256	(1,612.79)	(1,612.79)	0.0000	4.3300	(876.60)	0.00	0.1940	(0.3927)	0.0000	1	(0.1987)	02/07/2025
600323.SH	01/06/2025	SDB3262741449	0	(3,700)	3.2256	(11,934.67)	(11,934.67)	0.0000	4.3300	(876.60)	0.00	1.4355	(2.9061)	0.0000	1	(1.4706)	02/07/2025
TOTAL GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND													192.8864	(378.1961)	0.0000	(185.3098)	
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND																	
000651.ZK	01/17/2025	SDB3262441831	0	(11,500)	6.2124	(71,610.22)	(71,442.08)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.7874)	0.0000	1	6.8257	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(200)	6.2124	(1,249.85)	(1,242.47)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0311)	0.0000	1	0.1192	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(12,400)	6.2124	(77,434.38)	(77,033.20)	0.0000	4.3300	(90.07)	0.00	9.3136	(1.9273)	0.0000	1	7.3864	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(5,500)	6.2124	(34,946.86)	(34,167.95)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8548)	0.0000	1	3.3485	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(33,800)	6.2124	(212,731.42)	(209,977.60)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.2534)	0.0000	1	20.3335	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(600)	6.2124	(3,814.12)	(3,727.41)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0933)	0.0000	1	0.3655	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(600)	6.2124	(3,827.00)	(3,727.41)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0933)	0.0000	1	0.3670	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(3,100)	6.2124	(19,240.85)	(19,258.30)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.4818)	0.0000	1	1.8324	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(5,600)	6.2124	(34,757.67)	(34,789.19)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.8704)	0.0000	1	3.3102	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(15,300)	6.2124	(94,962.92)	(95,049.03)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.3780)	0.0000	1	9.0439	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(6,400)	6.2124	(39,723.05)	(39,759.07)	0.0000	4.3300	(90.07)	0.00	4.7778	(0.9947)	0.0000	1	3.7831	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(300)	6.2124	(1,862.02)	(1,863.71)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0466)	0.0000	1	0.1773	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(11,100)	6.2124	(68,894.67)	(68,957.14)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.7252)	0.0000	1	6.5613	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(5,000)	6.2124	(31,033.63)	(31,061.77)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.7771)	0.0000	1	2.9555	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(100)	6.2124	(620.67)	(621.24)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0155)	0.0000	1	0.0591	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(13,700)	6.2124	(85,032.16)	(85,109.26)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.1293)	0.0000	1	8.0982	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(600)	6.2124	(3,724.04)	(3,727.41)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0933)	0.0000	1	0.3547	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(26,400)	6.2124	(163,857.59)	(164,006.17)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.1032)	0.0000	1	15.6052	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(5,800)	6.2124	(35,999.02)	(36,031.66)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.9015)	0.0000	1	3.4284	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(100)	6.2124	(620.67)	(621.24)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0155)	0.0000	1	0.0591	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(18,200)	6.2124	(112,962.43)	(113,064.86)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.8287)	0.0000	1	10.7581	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(13,500)	6.2124	(83,790.81)	(83,866.79)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.0982)	0.0000	1	7.9799	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(200)	6.2124	(1,241.35)	(1,242.47)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0311)	0.0000	1	0.1182	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(4,500)	6.2124	(27,930.27)	(27,955.60)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.6994)	0.0000	1	2.6600	02/07/2025
000651.ZK	01/17/2025	SDB3262441831	0	(50,400)	6.2124	(312,819.04)	(313,102.69)	0.0000	4.3300	(90.07)	0.00	37.6252	(7.8334)	0.0000	1	29.7918	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000651.ZK	01/16/2025	SDB3262441831	0	(11,500)	6.1056	(71,610.22)	(70,214.45)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.7567)	0.0000	1	6.8564	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(200)	6.1056	(1,249.85)	(1,221.12)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0306)	0.0000	1	0.1198	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(12,400)	6.1056	(77,434.38)	(75,709.49)	0.0000	4.3300	(90.07)	0.00	9.3136	(1.8942)	0.0000	1	7.4195	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(5,500)	6.1056	(34,946.86)	(33,580.82)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8401)	0.0000	1	3.3632	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(33,800)	6.1056	(212,731.42)	(206,369.42)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.1631)	0.0000	1	20.4238	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(600)	6.1056	(3,814.12)	(3,663.36)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0917)	0.0000	1	0.3671	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(600)	6.1056	(3,827.00)	(3,663.36)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0917)	0.0000	1	0.3687	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(3,100)	6.1056	(19,240.85)	(18,927.37)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.4735)	0.0000	1	1.8407	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(5,600)	6.1056	(34,757.67)	(34,191.38)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.8554)	0.0000	1	3.3252	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(15,300)	6.1056	(94,962.92)	(93,415.74)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.3371)	0.0000	1	9.0848	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(6,400)	6.1056	(39,723.05)	(39,075.87)	0.0000	4.3300	(90.07)	0.00	4.7778	(0.9776)	0.0000	1	3.8002	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(300)	6.1056	(1,862.02)	(1,831.68)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0458)	0.0000	1	0.1781	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(11,100)	6.1056	(68,894.67)	(67,772.20)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.6956)	0.0000	1	6.5909	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(5,000)	6.1056	(31,033.63)	(30,528.02)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.7638)	0.0000	1	2.9689	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(100)	6.1056	(620.67)	(610.56)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0153)	0.0000	1	0.0594	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(13,700)	6.1056	(85,032.16)	(83,646.77)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.0927)	0.0000	1	8.1347	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(600)	6.1056	(3,724.04)	(3,663.36)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0917)	0.0000	1	0.3563	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(26,400)	6.1056	(163,857.59)	(161,187.95)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.0327)	0.0000	1	15.6757	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(5,800)	6.1056	(35,999.02)	(35,412.50)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.8860)	0.0000	1	3.4439	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(100)	6.1056	(620.67)	(610.56)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0153)	0.0000	1	0.0594	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(18,200)	6.1056	(112,962.43)	(111,121.99)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.7801)	0.0000	1	10.8067	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(13,500)	6.1056	(83,790.81)	(82,425.65)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.0622)	0.0000	1	8.0160	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(200)	6.1056	(1,241.35)	(1,221.12)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0306)	0.0000	1	0.1188	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(4,500)	6.1056	(27,930.27)	(27,475.22)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.6874)	0.0000	1	2.6720	02/07/2025
000651.ZK	01/16/2025	SDB3262441831	0	(50,400)	6.1056	(312,819.04)	(307,722.44)	0.0000	4.3300	(90.07)	0.00	37.6252	(7.6988)	0.0000	1	29.9264	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(11,500)	6.3088	(71,610.22)	(72,550.76)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.8151)	0.0000	1	6.7980	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(200)	6.3088	(1,249.85)	(1,261.75)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0316)	0.0000	1	0.1188	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(12,400)	6.3088	(77,434.38)	(78,228.65)	0.0000	4.3300	(90.07)	0.00	9.3136	(1.9572)	0.0000	1	7.3565	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(5,500)	6.3088	(34,946.86)	(34,698.19)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8681)	0.0000	1	3.3352	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(33,800)	6.3088	(212,731.42)	(213,236.16)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.3349)	0.0000	1	20.2520	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(600)	6.3088	(3,814.12)	(3,785.26)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0947)	0.0000	1	0.3641	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(600)	6.3088	(3,827.00)	(3,785.26)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0947)	0.0000	1	0.3656	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(3,100)	6.3088	(19,240.85)	(19,557.16)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.4893)	0.0000	1	1.8250	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(5,600)	6.3088	(34,757.67)	(35,329.07)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.8839)	0.0000	1	3.2967	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(15,300)	6.3088	(94,962.92)	(96,524.06)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.4149)	0.0000	1	9.0070	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(6,400)	6.3088	(39,723.05)	(40,376.08)	0.0000	4.3300	(90.07)	0.00	4.7778	(1.0102)	0.0000	1	3.7676	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(300)	6.3088	(1,862.02)	(1,892.63)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0474)	0.0000	1	0.1766	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(11,100)	6.3088	(68,894.67)	(70,027.26)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.7520)	0.0000	1	6.5345	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(5,000)	6.3088	(31,033.63)	(31,543.81)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.7892)	0.0000	1	2.9435	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(100)	6.3088	(620.67)	(630.88)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0158)	0.0000	1	0.0589	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(13,700)	6.3088	(85,032.16)	(86,430.04)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.1624)	0.0000	1	8.0651	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(600)	6.3088	(3,724.04)	(3,785.26)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0947)	0.0000	1	0.3532	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(26,400)	6.3088	(163,857.59)	(166,551.32)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.1669)	0.0000	1	15.5415	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(5,800)	6.3088	(35,999.02)	(36,590.82)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.9155)	0.0000	1	3.4144	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(100)	6.3088	(620.67)	(630.88)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0158)	0.0000	1	0.0589	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(18,200)	6.3088	(112,962.43)	(114,819.47)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.8726)	0.0000	1	10.7142	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(13,500)	6.3088	(83,790.81)	(85,168.29)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.1308)	0.0000	1	7.9474	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(200)	6.3088	(1,241.35)	(1,261.75)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0316)	0.0000	1	0.1177	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(4,500)	6.3088	(27,930.27)	(28,389.43)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.7103)	0.0000	1	2.6491	02/07/2025
000651.ZK	01/15/2025	SDB3262441831	0	(50,400)	6.3088	(312,819.04)	(317,961.60)	0.0000	4.3300	(90.07)	0.00	37.6252	(7.9550)	0.0000	1	29.6702	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(11,500)	6.4620	(71,610.22)	(74,313.16)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.8592)	0.0000	1	6.7539	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(200)	6.4620	(1,249.85)	(1,292.40)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0323)	0.0000	1	0.1180	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(12,40													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000651.ZK	01/14/2025	SDB3262441831	0	(5,500)	6.4620	(34,946.86)	(35,541.08)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8892)	0.0000	1	3.3141	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(33,800)	6.4620	(212,731.42)	(218,416.07)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.4645)	0.0000	1	20.1224	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(600)	6.4620	(3,814.12)	(3,877.21)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0970)	0.0000	1	0.3618	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(600)	6.4620	(3,827.00)	(3,877.21)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0970)	0.0000	1	0.3633	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(3,100)	6.4620	(19,240.85)	(20,032.24)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.5012)	0.0000	1	1.8131	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(5,600)	6.4620	(34,757.67)	(36,187.28)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.9054)	0.0000	1	3.2752	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(15,300)	6.4620	(94,962.92)	(98,868.81)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.4736)	0.0000	1	8.9484	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(6,400)	6.4620	(39,723.05)	(41,356.89)	0.0000	4.3300	(90.07)	0.00	4.7778	(1.0347)	0.0000	1	3.7431	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(300)	6.4620	(1,862.02)	(1,938.60)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0485)	0.0000	1	0.1755	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(11,100)	6.4620	(68,894.67)	(71,728.36)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.7945)	0.0000	1	6.4919	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(5,000)	6.4620	(31,033.63)	(32,310.07)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.8084)	0.0000	1	2.9243	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(100)	6.4620	(620.67)	(646.20)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0162)	0.0000	1	0.0585	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(13,700)	6.4620	(85,032.16)	(88,529.59)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.2149)	0.0000	1	8.0126	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(600)	6.4620	(3,724.04)	(3,877.21)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0970)	0.0000	1	0.3509	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(26,400)	6.4620	(163,857.59)	(170,597.17)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.2681)	0.0000	1	15.4403	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(5,800)	6.4620	(35,999.02)	(37,479.68)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.9377)	0.0000	1	3.3922	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(100)	6.4620	(620.67)	(646.20)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0162)	0.0000	1	0.0585	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(18,200)	6.4620	(112,962.43)	(117,608.65)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.9424)	0.0000	1	10.6445	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(13,500)	6.4620	(83,790.81)	(87,237.19)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.1826)	0.0000	1	7.8956	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(200)	6.4620	(1,241.35)	(1,292.40)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0323)	0.0000	1	0.1170	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(4,500)	6.4620	(27,930.27)	(29,079.06)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.7275)	0.0000	1	2.6319	02/07/2025
000651.ZK	01/14/2025	SDB3262441831	0	(50,400)	6.4620	(312,819.04)	(325,685.51)	0.0000	4.3300	(90.07)	0.00	37.6252	(8.1482)	0.0000	1	29.4770	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(11,500)	6.4295	(71,610.22)	(73,939.08)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.8499)	0.0000	1	6.7633	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(200)	6.4295	(1,249.85)	(1,285.90)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0322)	0.0000	1	0.1182	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(12,400)	6.4295	(77,434.38)	(79,725.61)	0.0000	4.3300	(90.07)	0.00	9.3136	(1.9946)	0.0000	1	7.3190	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(5,500)	6.4295	(34,946.86)	(35,362.17)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8847)	0.0000	1	3.3186	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(33,800)	6.4295	(212,731.42)	(217,316.59)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.4370)	0.0000	1	20.1499	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(600)	6.4295	(3,814.12)	(3,857.69)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0965)	0.0000	1	0.3622	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(600)	6.4295	(3,827.00)	(3,857.69)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0965)	0.0000	1	0.3638	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(3,100)	6.4295	(19,240.85)	(19,931.40)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.4987)	0.0000	1	1.8156	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(5,600)	6.4295	(34,757.67)	(36,005.12)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.9008)	0.0000	1	3.2798	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(15,300)	6.4295	(94,962.92)	(98,371.12)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.4611)	0.0000	1	8.9608	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(6,400)	6.4295	(39,723.05)	(41,148.70)	0.0000	4.3300	(90.07)	0.00	4.7778	(1.0295)	0.0000	1	3.7483	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(300)	6.4295	(1,862.02)	(1,928.85)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0483)	0.0000	1	0.1757	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(11,100)	6.4295	(68,894.67)	(71,367.28)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.7855)	0.0000	1	6.5010	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(5,000)	6.4295	(31,033.63)	(32,147.42)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.8043)	0.0000	1	2.9284	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(100)	6.4295	(620.67)	(642.95)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0161)	0.0000	1	0.0586	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(13,700)	6.4295	(85,032.16)	(88,083.94)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.2037)	0.0000	1	8.0237	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(600)	6.4295	(3,724.04)	(3,857.69)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0965)	0.0000	1	0.3514	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(26,400)	6.4295	(163,857.59)	(169,738.40)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.2466)	0.0000	1	15.4618	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(5,800)	6.4295	(35,999.02)	(37,291.01)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.9330)	0.0000	1	3.3969	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(100)	6.4295	(620.67)	(642.95)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0161)	0.0000	1	0.0586	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(18,200)	6.4295	(112,962.43)	(117,016.63)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.9276)	0.0000	1	10.6593	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(13,500)	6.4295	(83,790.81)	(86,798.05)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.1716)	0.0000	1	7.9066	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(200)	6.4295	(1,241.35)	(1,285.90)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0322)	0.0000	1	0.1171	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(4,500)	6.4295	(27,930.27)	(28,932.68)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.7239)	0.0000	1	2.6355	02/07/2025
000651.ZK	01/13/2025	SDB3262441831	0	(50,400)	6.4295	(312,819.04)	(324,046.04)	0.0000	4.3300	(90.07)	0.00	37.6252	(8.1072)	0.0000	1	29.5180	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(11,500)	6.2224	(71,610.22)	(71,557.58)	0.0000	4.3300	(90.07)	0.00	25.8394	(5.3708)	0.0000	3	20.4685	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(200)	6.2224	(1,249.85)	(1,244.48)	0.0000	4.3300	(90.07)	0.00	0.4510	(0.0934)	0.0000	3	0.3576	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(12,400)	6.2224	(77,434.38)	(77,157.74)	0.0000	4.3300	(90.07)	0.00	27.9409	(5.7912)	0.0000	3	22.1497	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(5,500)	6.2224	(34,946.86)	(34,223.19)	0.0000	4.3300	(90.07)	0.00	12.6100	(2.5687)	0.0000	3	10.0413	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(33,800)	6.2224	(212,731.42)	(210,317.05)	0.0000	4.3300	(90.07)	0.00	76.7606	(15.7856)	0.0000	3	60.9750	02/07/2025
000651.ZK	01/10/2025	SDB32624418318															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000651.ZK	01/10/2025	SDB3262441831	0	(600)	6.2224	(3,827.00)	(3,733.44)	0.0000	4.3300	(90.07)	0.00	1.3809	(0.2802)	0.0000	3	1.1007	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(3,100)	6.2224	(19,240.85)	(19,289.43)	0.0000	4.3300	(90.07)	0.00	6.9427	(1.4478)	0.0000	3	5.4950	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(5,600)	6.2224	(34,757.67)	(34,845.43)	0.0000	4.3300	(90.07)	0.00	12.5417	(2.6154)	0.0000	3	9.9264	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(15,300)	6.2224	(94,962.92)	(95,202.69)	0.0000	4.3300	(90.07)	0.00	34.2658	(7.1455)	0.0000	3	27.1202	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(6,400)	6.2224	(39,723.05)	(39,823.35)	0.0000	4.3300	(90.07)	0.00	14.3334	(2.9890)	0.0000	3	11.3444	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(300)	6.2224	(1,862.02)	(1,866.72)	0.0000	4.3300	(90.07)	0.00	0.6719	(0.1401)	0.0000	3	0.5318	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(11,100)	6.2224	(68,894.67)	(69,068.62)	0.0000	4.3300	(90.07)	0.00	24.8595	(5.1840)	0.0000	3	19.6755	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(5,000)	6.2224	(31,033.63)	(31,111.99)	0.0000	4.3300	(90.07)	0.00	11.1980	(2.3351)	0.0000	3	8.8628	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(100)	6.2224	(620.67)	(622.24)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0467)	0.0000	3	0.1773	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(13,700)	6.2224	(85,032.16)	(85,246.85)	0.0000	4.3300	(90.07)	0.00	30.6824	(6.3983)	0.0000	3	24.2841	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(600)	6.2224	(3,724.04)	(3,733.44)	0.0000	4.3300	(90.07)	0.00	1.3438	(0.2802)	0.0000	3	1.0635	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(26,400)	6.2224	(163,857.59)	(164,271.31)	0.0000	4.3300	(90.07)	0.00	59.1253	(12.3296)	0.0000	3	46.7957	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(5,800)	6.2224	(35,999.02)	(36,089.91)	0.0000	4.3300	(90.07)	0.00	12.9896	(2.7088)	0.0000	3	10.2809	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(100)	6.2224	(620.67)	(622.24)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0467)	0.0000	3	0.1773	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(18,200)	6.2224	(112,962.43)	(113,247.64)	0.0000	4.3300	(90.07)	0.00	40.7606	(8.4999)	0.0000	3	32.2607	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(13,500)	6.2224	(83,790.81)	(84,002.37)	0.0000	4.3300	(90.07)	0.00	30.2345	(6.3049)	0.0000	3	23.9296	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(200)	6.2224	(1,241.35)	(1,244.48)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0934)	0.0000	3	0.3545	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(4,500)	6.2224	(27,930.27)	(28,000.79)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.1016)	0.0000	3	7.9765	02/07/2025
000651.ZK	01/10/2025	SDB3262441831	0	(50,400)	6.2224	(312,819.04)	(313,608.86)	0.0000	4.3300	(90.07)	0.00	112.8755	(23.5383)	0.0000	3	89.3373	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(11,500)	6.2553	(71,610.22)	(71,935.57)	0.0000	4.3300	(90.07)	0.00	8.6131	(1.7997)	0.0000	1	6.8134	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(200)	6.2553	(1,249.85)	(1,251.05)	0.0000	4.3300	(90.07)	0.00	0.1503	(0.0313)	0.0000	1	0.1190	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(12,400)	6.2553	(77,434.38)	(77,565.31)	0.0000	4.3300	(90.07)	0.00	9.3136	(1.9406)	0.0000	1	7.3731	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(5,500)	6.2553	(34,946.86)	(34,403.97)	0.0000	4.3300	(90.07)	0.00	4.2033	(0.8607)	0.0000	1	3.3426	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(33,800)	6.2553	(212,731.42)	(211,428.02)	0.0000	4.3300	(90.07)	0.00	25.5869	(5.2897)	0.0000	1	20.2972	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(600)	6.2553	(3,814.12)	(3,753.16)	0.0000	4.3300	(90.07)	0.00	0.4588	(0.0939)	0.0000	1	0.3649	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(600)	6.2553	(3,827.00)	(3,753.16)	0.0000	4.3300	(90.07)	0.00	0.4603	(0.0939)	0.0000	1	0.3664	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(3,100)	6.2553	(19,240.85)	(19,391.33)	0.0000	4.3300	(90.07)	0.00	2.3142	(0.4851)	0.0000	1	1.8291	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(5,600)	6.2553	(34,757.67)	(35,029.50)	0.0000	4.3300	(90.07)	0.00	4.1806	(0.8764)	0.0000	1	3.3042	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(15,300)	6.2553	(94,962.92)	(95,705.59)	0.0000	4.3300	(90.07)	0.00	11.4219	(2.3944)	0.0000	1	9.0275	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(6,400)	6.2553	(39,723.05)	(40,033.71)	0.0000	4.3300	(90.07)	0.00	4.7778	(1.0016)	0.0000	1	3.7762	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(300)	6.2553	(1,862.02)	(1,876.58)	0.0000	4.3300	(90.07)	0.00	0.2240	(0.0469)	0.0000	1	0.1770	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(11,100)	6.2553	(68,894.67)	(69,433.46)	0.0000	4.3300	(90.07)	0.00	8.2865	(1.7371)	0.0000	1	6.5494	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(5,000)	6.2553	(31,033.63)	(31,276.33)	0.0000	4.3300	(90.07)	0.00	3.7327	(0.7825)	0.0000	1	2.9502	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(100)	6.2553	(620.67)	(625.53)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0156)	0.0000	1	0.0590	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(13,700)	6.2553	(85,032.16)	(85,697.16)	0.0000	4.3300	(90.07)	0.00	10.2275	(2.1440)	0.0000	1	8.0834	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(600)	6.2553	(3,724.04)	(3,753.16)	0.0000	4.3300	(90.07)	0.00	0.4479	(0.0939)	0.0000	1	0.3540	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(26,400)	6.2553	(163,857.59)	(165,139.05)	0.0000	4.3300	(90.07)	0.00	19.7084	(4.1316)	0.0000	1	15.5769	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(5,800)	6.2553	(35,999.02)	(36,280.55)	0.0000	4.3300	(90.07)	0.00	4.3299	(0.9077)	0.0000	1	3.4222	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(100)	6.2553	(620.67)	(625.53)	0.0000	4.3300	(90.07)	0.00	0.0747	(0.0156)	0.0000	1	0.0590	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(18,200)	6.2553	(112,962.43)	(113,845.86)	0.0000	4.3300	(90.07)	0.00	13.5869	(2.8483)	0.0000	1	10.7386	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(13,500)	6.2553	(83,790.81)	(84,446.10)	0.0000	4.3300	(90.07)	0.00	10.0782	(2.1127)	0.0000	1	7.9654	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(200)	6.2553	(1,241.35)	(1,251.05)	0.0000	4.3300	(90.07)	0.00	0.1493	(0.0313)	0.0000	1	0.1180	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(4,500)	6.2553	(27,930.27)	(28,148.70)	0.0000	4.3300	(90.07)	0.00	3.3594	(0.7042)	0.0000	1	2.6551	02/07/2025
000651.ZK	01/09/2025	SDB3262441831	0	(50,400)	6.2553	(312,819.04)	(315,265.46)	0.0000	4.3300	(90.07)	0.00	37.6252	(7.8875)	0.0000	1	29.7376	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(5,500)	6.2350	(34,946.86)	(34,292.76)	0.0000	4.3300	(86.25)	0.00	4.2033	(0.8216)	0.0000	1	3.3817	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(33,800)	6.2350	(212,731.42)	(210,744.62)	0.0000	4.3300	(86.25)	0.00	25.5869	(5.0494)	0.0000	1	20.5375	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(600)	6.2350	(3,814.12)	(3,741.03)	0.0000	4.3300	(86.25)	0.00	0.4588	(0.0896)	0.0000	1	0.3691	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(600)	6.2350	(3,827.00)	(3,741.03)	0.0000	4.3300	(86.25)	0.00	0.4603	(0.0896)	0.0000	1	0.3707	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(3,100)	6.2350	(19,240.85)	(19,328.65)	0.0000	4.3300	(86.25)	0.00	2.3142	(0.4631)	0.0000	1	1.8511	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(5,600)	6.2350	(34,757.67)	(34,916.27)	0.0000	4.3300	(86.25)	0.00	4.1806	(0.8366)	0.0000	1	3.3440	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(15,300)	6.2350	(94,962.92)	(95,396.23)	0.0000	4.3300	(86.25)	0.00	11.4219	(2.2857)	0.0000	1	9.1363	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(6,400)	6.2350	(39,723.05)	(39,904.31)	0.0000	4.3300	(86.25)	0.00	4.7778	(0.9561)	0.0000	1	3.8217	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(300)	6.2350	(1,862.											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000651.ZK	01/08/2025	SDB3262441831	0	(11,100)	6.2350	(68,894.67)	(69,209.03)	0.0000	4.3300	(86.25)	0.00	8.2865	(1.6582)	0.0000	1	6.6283	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(5,000)	6.2350	(31,033.63)	(31,175.24)	0.0000	4.3300	(86.25)	0.00	3.7327	(0.7469)	0.0000	1	2.9857	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(100)	6.2350	(620.67)	(623.50)	0.0000	4.3300	(86.25)	0.00	0.0747	(0.0149)	0.0000	1	0.0597	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(13,700)	6.2350	(85,032.16)	(85,420.16)	0.0000	4.3300	(86.25)	0.00	10.2275	(2.0466)	0.0000	1	8.1808	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(600)	6.2350	(3,724.04)	(3,741.03)	0.0000	4.3300	(86.25)	0.00	0.4479	(0.0896)	0.0000	1	0.3583	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(26,400)	6.2350	(163,857.59)	(164,605.27)	0.0000	4.3300	(86.25)	0.00	19.7084	(3.9439)	0.0000	1	15.7646	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(5,800)	6.2350	(35,999.02)	(36,163.28)	0.0000	4.3300	(86.25)	0.00	4.3299	(0.8665)	0.0000	1	3.4634	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(100)	6.2350	(620.67)	(623.50)	0.0000	4.3300	(86.25)	0.00	0.0747	(0.0149)	0.0000	1	0.0597	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(18,200)	6.2350	(112,962.43)	(113,477.87)	0.0000	4.3300	(86.25)	0.00	13.5869	(2.7189)	0.0000	1	10.8680	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(13,500)	6.2350	(83,790.81)	(84,173.15)	0.0000	4.3300	(86.25)	0.00	10.0782	(2.0168)	0.0000	1	8.0614	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(200)	6.2350	(1,241.35)	(1,247.01)	0.0000	4.3300	(86.25)	0.00	0.1493	(0.0299)	0.0000	1	0.1194	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(4,500)	6.2350	(27,930.27)	(28,057.72)	0.0000	4.3300	(86.25)	0.00	3.3594	(0.6723)	0.0000	1	2.6871	02/07/2025
000651.ZK	01/08/2025	SDB3262441831	0	(50,400)	6.2350	(312,819.04)	(314,246.42)	0.0000	4.3300	(86.25)	0.00	37.6252	(7.5292)	0.0000	1	30.0960	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(600)	6.3321	(3,814.12)	(3,799.27)	0.0000	4.3300	(102.77)	0.00	0.4588	(0.1085)	0.0000	1	0.3503	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(600)	6.3321	(3,827.00)	(3,799.27)	0.0000	4.3300	(102.77)	0.00	0.4603	(0.1085)	0.0000	1	0.3518	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(3,100)	6.3321	(19,240.85)	(19,629.56)	0.0000	4.3300	(102.77)	0.00	2.3142	(0.5603)	0.0000	1	1.7539	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(5,600)	6.3321	(34,757.67)	(35,459.84)	0.0000	4.3300	(102.77)	0.00	4.1806	(1.0122)	0.0000	1	3.1683	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(15,300)	6.3321	(94,962.92)	(96,881.36)	0.0000	4.3300	(102.77)	0.00	11.4219	(2.7656)	0.0000	1	8.6563	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(6,400)	6.3321	(39,723.05)	(40,525.54)	0.0000	4.3300	(102.77)	0.00	4.7778	(1.1568)	0.0000	1	3.6210	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(300)	6.3321	(1,862.02)	(1,899.63)	0.0000	4.3300	(102.77)	0.00	0.2240	(0.0542)	0.0000	1	0.1697	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(11,100)	6.3321	(68,894.67)	(70,286.48)	0.0000	4.3300	(102.77)	0.00	8.2865	(2.0064)	0.0000	1	6.2801	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(5,000)	6.3321	(31,033.63)	(31,660.58)	0.0000	4.3300	(102.77)	0.00	3.7327	(0.9038)	0.0000	1	2.8289	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(100)	6.3321	(620.67)	(633.21)	0.0000	4.3300	(102.77)	0.00	0.0747	(0.0181)	0.0000	1	0.0566	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(13,700)	6.3321	(85,032.16)	(86,749.98)	0.0000	4.3300	(102.77)	0.00	10.2275	(2.4764)	0.0000	1	7.7511	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(600)	6.3321	(3,724.04)	(3,799.27)	0.0000	4.3300	(102.77)	0.00	0.4479	(0.1085)	0.0000	1	0.3395	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(26,400)	6.3321	(163,857.59)	(167,167.84)	0.0000	4.3300	(102.77)	0.00	19.7084	(4.7720)	0.0000	1	14.9364	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(5,800)	6.3321	(35,999.02)	(36,726.27)	0.0000	4.3300	(102.77)	0.00	4.3299	(1.0484)	0.0000	1	3.2815	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(100)	6.3321	(620.67)	(633.21)	0.0000	4.3300	(102.77)	0.00	0.0747	(0.0181)	0.0000	1	0.0566	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(18,200)	6.3321	(112,962.43)	(115,244.49)	0.0000	4.3300	(102.77)	0.00	13.5869	(3.2898)	0.0000	1	10.2971	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(13,500)	6.3321	(83,790.81)	(85,483.55)	0.0000	4.3300	(102.77)	0.00	10.0782	(2.4402)	0.0000	1	7.6380	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(200)	6.3321	(1,241.35)	(1,266.42)	0.0000	4.3300	(102.77)	0.00	0.1493	(0.0362)	0.0000	1	0.1132	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(4,500)	6.3321	(27,930.27)	(28,494.52)	0.0000	4.3300	(102.77)	0.00	3.3594	(0.8134)	0.0000	1	2.5460	02/07/2025
000651.ZK	01/07/2025	SDB3262441831	0	(50,400)	6.3321	(312,819.04)	(319,138.60)	0.0000	4.3300	(102.77)	0.00	37.6252	(9.1101)	0.0000	1	28.5150	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(3,100)	6.2067	(19,240.85)	(19,240.85)	0.0000	4.3300	(103.38)	0.00	2.3142	(0.5526)	0.0000	1	1.7617	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(5,600)	6.2067	(34,757.67)	(34,757.67)	0.0000	4.3300	(103.38)	0.00	4.1806	(0.9982)	0.0000	1	3.1824	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(15,300)	6.2067	(94,962.92)	(94,962.92)	0.0000	4.3300	(103.38)	0.00	11.4219	(2.7271)	0.0000	1	8.6948	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(6,400)	6.2067	(39,723.05)	(39,723.05)	0.0000	4.3300	(103.38)	0.00	4.7778	(1.1407)	0.0000	1	3.6371	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(300)	6.2067	(1,862.02)	(1,862.02)	0.0000	4.3300	(103.38)	0.00	0.2240	(0.0535)	0.0000	1	0.1705	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(11,100)	6.2067	(68,894.67)	(68,894.67)	0.0000	4.3300	(103.38)	0.00	8.2865	(1.9785)	0.0000	1	6.3080	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(5,000)	6.2067	(31,033.63)	(31,033.63)	0.0000	4.3300	(103.38)	0.00	3.7327	(0.8912)	0.0000	1	2.8414	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(100)	6.2067	(620.67)	(620.67)	0.0000	4.3300	(103.38)	0.00	0.0747	(0.0178)	0.0000	1	0.0568	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(13,700)	6.2067	(85,032.16)	(85,032.16)	0.0000	4.3300	(103.38)	0.00	10.2275	(2.4419)	0.0000	1	7.7856	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(600)	6.2067	(3,724.04)	(3,724.04)	0.0000	4.3300	(103.38)	0.00	0.4479	(0.1069)	0.0000	1	0.3410	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(26,400)	6.2067	(163,857.59)	(163,857.59)	0.0000	4.3300	(103.38)	0.00	19.7084	(4.7056)	0.0000	1	15.0028	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(5,800)	6.2067	(35,999.02)	(35,999.02)	0.0000	4.3300	(103.38)	0.00	4.3299	(1.0338)	0.0000	1	3.2961	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(100)	6.2067	(620.67)	(620.67)	0.0000	4.3300	(103.38)	0.00	0.0747	(0.0178)	0.0000	1	0.0568	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(18,200)	6.2067	(112,962.43)	(112,962.43)	0.0000	4.3300	(103.38)	0.00	13.5869	(3.2440)	0.0000	1	10.3429	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(13,500)	6.2067	(83,790.81)	(83,790.81)	0.0000	4.3300	(103.38)	0.00	10.0782	(2.4063)	0.0000	1	7.6719	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(200)	6.2067	(1,241.35)	(1,241.35)	0.0000	4.3300	(103.38)	0.00	0.1493	(0.0356)	0.0000	1	0.1137	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(4,500)	6.2067	(27,930.27)	(27,930.27)	0.0000	4.3300	(103.38)	0.00	3.3594	(0.8021)	0.0000	1	2.5573	02/07/2025
000651.ZK	01/06/2025	SDB3262441831	0	(50,400)	6.2067	(312,819.04)	(312,819.04)	0.0000	4.3300	(103.38)	0.00	37.6252	(8.9834)	0.0000	1	28.6418	02/07/2025
TOTAL GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND												2,085.9005	(443.7460)	0.0000		1,642.1545	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002400.ZK	01/14/2025	SDB3264328870	0	(10,100)	1.1196	(11,020.39)	(11,308.25)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.9891)	0.0000	1	(5.6636)	02/07/2025
002400.ZK	01/14/2025	SDB3264328870	0	(1,200)	1.1196	(1,309.35)	(1,343.55)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.8304)	0.0000	1	(0.6729)	02/07/2025
002400.ZK	01/14/2025	SDB3264328870	0	(6,800)	1.1196	(7,419.67)	(7,613.48)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.7056)	0.0000	1	(3.8131)	02/07/2025
002400.ZK	01/14/2025	SDB3264328870	0	(3,500)	1.1196	(3,818.95)	(3,918.70)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.4220)	0.0000	1	(1.9626)	02/07/2025
002400.ZK	01/13/2025	SDB3264328870	0	(10,100)	1.0180	(11,020.39)	(10,282.27)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.3550)	0.0000	1	(5.0295)	02/07/2025
002400.ZK	01/13/2025	SDB3264328870	0	(1,200)	1.0180	(1,309.35)	(1,221.66)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.7551)	0.0000	1	(0.5976)	02/07/2025
002400.ZK	01/13/2025	SDB3264328870	0	(6,800)	1.0180	(7,419.67)	(6,922.72)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.2786)	0.0000	1	(3.3862)	02/07/2025
002400.ZK	01/13/2025	SDB3264328870	0	(3,500)	1.0180	(3,818.95)	(3,563.16)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.2022)	0.0000	1	(1.7429)	02/07/2025
002400.ZK	01/10/2025	SDB3264328870	0	(10,100)	1.0128	(11,020.39)	(10,228.86)	0.0000	4.3300	(2,225.00)	0.00	3.9765	(18.9660)	0.0000	3	(14.9895)	02/07/2025
002400.ZK	01/10/2025	SDB3264328870	0	(1,200)	1.0128	(1,309.35)	(1,215.31)	0.0000	4.3300	(2,225.00)	0.00	0.4725	(2.2534)	0.0000	3	(1.7809)	02/07/2025
002400.ZK	01/10/2025	SDB3264328870	0	(6,800)	1.0128	(7,419.67)	(6,886.75)	0.0000	4.3300	(2,225.00)	0.00	2.6773	(12.7692)	0.0000	3	(10.0919)	02/07/2025
002400.ZK	01/10/2025	SDB3264328870	0	(3,500)	1.0128	(3,818.95)	(3,544.65)	0.0000	4.3300	(2,225.00)	0.00	1.3780	(6.5724)	0.0000	3	(5.1944)	02/07/2025
002400.ZK	01/09/2025	SDB3264328870	0	(10,100)	0.9746	(11,020.39)	(9,843.28)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.0837)	0.0000	1	(4.7582)	02/07/2025
002400.ZK	01/09/2025	SDB3264328870	0	(1,200)	0.9746	(1,309.35)	(1,169.50)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.7228)	0.0000	1	(0.5653)	02/07/2025
002400.ZK	01/09/2025	SDB3264328870	0	(6,800)	0.9746	(7,419.67)	(6,627.16)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.0960)	0.0000	1	(3.2035)	02/07/2025
002400.ZK	01/09/2025	SDB3264328870	0	(3,500)	0.9746	(3,818.95)	(3,411.04)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.1082)	0.0000	1	(1.6489)	02/07/2025
002400.ZK	01/08/2025	SDB3264328870	0	(10,100)	0.9910	(11,020.39)	(10,009.20)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.1862)	0.0000	1	(4.8607)	02/07/2025
002400.ZK	01/08/2025	SDB3264328870	0	(1,200)	0.9910	(1,309.35)	(1,189.21)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.7350)	0.0000	1	(0.5775)	02/07/2025
002400.ZK	01/08/2025	SDB3264328870	0	(6,800)	0.9910	(7,419.67)	(6,738.87)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.1650)	0.0000	1	(3.2726)	02/07/2025
002400.ZK	01/08/2025	SDB3264328870	0	(3,500)	0.9910	(3,818.95)	(3,468.53)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.1437)	0.0000	1	(1.6844)	02/07/2025
002400.ZK	01/07/2025	SDB3264328870	0	(10,100)	1.0904	(11,020.39)	(11,013.29)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.8068)	0.0000	1	(5.4813)	02/07/2025
002400.ZK	01/07/2025	SDB3264328870	0	(1,200)	1.0904	(1,309.35)	(1,308.51)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.8087)	0.0000	1	(0.6512)	02/07/2025
002400.ZK	01/07/2025	SDB3264328870	0	(6,800)	1.0904	(7,419.67)	(7,414.89)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.5828)	0.0000	1	(3.6904)	02/07/2025
002400.ZK	01/07/2025	SDB3264328870	0	(3,500)	1.0904	(3,818.95)	(3,816.49)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.3588)	0.0000	1	(1.8995)	02/07/2025
002400.ZK	01/06/2025	SDB3264328870	0	(10,100)	1.0911	(11,020.39)	(11,020.39)	0.0000	4.3300	(2,225.00)	0.00	1.3255	(6.8112)	0.0000	1	(5.4857)	02/07/2025
002400.ZK	01/06/2025	SDB3264328870	0	(1,200)	1.0911	(1,309.35)	(1,309.35)	0.0000	4.3300	(2,225.00)	0.00	0.1575	(0.8093)	0.0000	1	(0.6518)	02/07/2025
002400.ZK	01/06/2025	SDB3264328870	0	(6,800)	1.0911	(7,419.67)	(7,419.67)	0.0000	4.3300	(2,225.00)	0.00	0.8924	(4.5858)	0.0000	1	(3.6933)	02/07/2025
002400.ZK	01/06/2025	SDB3264328870	0	(3,500)	1.0911	(3,818.95)	(3,818.95)	0.0000	4.3300	(2,225.00)	0.00	0.4593	(2.3603)	0.0000	1	(1.9010)	02/07/2025
TOTAL GUANGDONG ADVERTISING CO., LTD CMN CLASS A SERIES NORTHBOUND												25.5128	(124.4633)	0.0000		(98.9506)	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300738.ZK	01/17/2025	SDB3260123601	0	(15,000)	1.7137	(29,702.16)	(25,705.59)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(13.1053)	0.0000	1	(9.5328)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(15,800)	1.7137	(31,286.28)	(27,076.55)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.8043)	0.0000	1	(10.0412)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(6,800)	1.7137	(13,464.98)	(11,653.20)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.9411)	0.0000	1	(4.3215)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(4,400)	1.7137	(8,712.63)	(7,540.31)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.8442)	0.0000	1	(2.7963)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,200)	1.7137	(2,376.17)	(2,056.45)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.0484)	0.0000	1	(0.7626)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(500)	1.7137	(990.07)	(856.85)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4368)	0.0000	1	(0.3178)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(500)	1.7137	(990.07)	(856.85)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4368)	0.0000	1	(0.3178)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(4,700)	1.7137	(9,306.68)	(8,054.42)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.1063)	0.0000	1	(2.9870)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,000)	1.7137	(1,980.14)	(1,713.71)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8737)	0.0000	1	(0.6355)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(12,700)	1.7137	(25,147.83)	(21,764.07)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(11.0958)	0.0000	1	(8.0711)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(900)	1.7137	(1,782.13)	(1,542.34)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7863)	0.0000	1	(0.5720)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(8,300)	1.7137	(16,435.20)	(14,223.76)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(7.2516)	0.0000	1	(5.2748)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(300)	1.7137	(594.04)	(514.11)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2621)	0.0000	1	(0.1907)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(200)	1.7137	(396.03)	(342.74)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1747)	0.0000	1	(0.1271)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,100)	1.7137	(2,178.16)	(1,885.08)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9611)	0.0000	1	(0.6991)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,900)	1.7137	(3,762.27)	(3,256.04)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.6600)	0.0000	1	(1.2075)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(2,000)	1.7137	(3,960.29)	(3,427.41)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.7474)	0.0000	1	(1.2710)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(500)	1.7137	(990.07)	(856.85)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4368)	0.0000	1	(0.3178)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,500)	1.7137	(2,970.22)	(2,570.56)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.3105)	0.0000	1	(0.9533)	02/07/2025
300738.ZK	01/17/2025	SDB3260123601	0	(1,000)	1.7137	(1,980.14)	(1,713.71)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8737)	0.0000	1	(0.6355)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(15,000)	1.6195	(29,702.16)	(24,293.23)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(12.3853)	0.0000	1	(8.8128)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(15,800)	1.6195	(31,286.28)	(25,588.87)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.0458)	0.0000	1	(9.2828)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300738.ZK	01/16/2025	SDB3260123601	0	(6,800)	1.6195	(13,464.98)	(11,012.93)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.6147)	0.0000	1	(3.9951)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(4,400)	1.6195	(8,712.63)	(7,126.02)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.6330)	0.0000	1	(2.5851)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,200)	1.6195	(2,376.17)	(1,943.46)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(0.9908)	0.0000	1	(0.7050)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(500)	1.6195	(990.07)	(809.77)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4128)	0.0000	1	(0.2938)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(500)	1.6195	(990.07)	(809.77)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4128)	0.0000	1	(0.2938)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(4,700)	1.6195	(9,306.68)	(7,611.88)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(3.8807)	0.0000	1	(2.7613)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,000)	1.6195	(1,980.14)	(1,619.55)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8257)	0.0000	1	(0.5875)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(12,700)	1.6195	(25,147.83)	(20,568.27)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(10.4862)	0.0000	1	(7.4615)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(900)	1.6195	(1,782.13)	(1,457.59)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7431)	0.0000	1	(0.5288)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(8,300)	1.6195	(16,435.20)	(13,442.26)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(6.8532)	0.0000	1	(4.8764)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(300)	1.6195	(594.04)	(485.86)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2477)	0.0000	1	(0.1763)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(200)	1.6195	(396.03)	(323.91)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1651)	0.0000	1	(0.1175)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,100)	1.6195	(2,178.16)	(1,781.50)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9083)	0.0000	1	(0.6463)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,900)	1.6195	(3,762.27)	(3,077.14)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.5688)	0.0000	1	(1.1163)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(2,000)	1.6195	(3,960.29)	(3,239.10)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.6514)	0.0000	1	(1.1750)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(500)	1.6195	(990.07)	(809.77)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4128)	0.0000	1	(0.2938)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,500)	1.6195	(2,970.22)	(2,429.32)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.2385)	0.0000	1	(0.8813)	02/07/2025
300738.ZK	01/16/2025	SDB3260123601	0	(1,000)	1.6195	(1,980.14)	(1,619.55)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8257)	0.0000	1	(0.5875)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(15,000)	1.6057	(29,702.16)	(24,086.15)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(12.2797)	0.0000	1	(8.7072)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(15,800)	1.6057	(31,286.28)	(25,370.74)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(12.9346)	0.0000	1	(9.1716)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(6,800)	1.6057	(13,464.98)	(10,919.05)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.5668)	0.0000	1	(3.9473)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(4,400)	1.6057	(8,712.63)	(7,065.27)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.6020)	0.0000	1	(2.5541)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,200)	1.6057	(2,376.17)	(1,926.89)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(0.9824)	0.0000	1	(0.6966)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(500)	1.6057	(990.07)	(802.87)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4093)	0.0000	1	(0.2902)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(500)	1.6057	(990.07)	(802.87)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4093)	0.0000	1	(0.2902)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(4,700)	1.6057	(9,306.68)	(7,546.99)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(3.8476)	0.0000	1	(2.7283)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,000)	1.6057	(1,980.14)	(1,605.74)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8186)	0.0000	1	(0.5805)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(12,700)	1.6057	(25,147.83)	(20,392.94)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(10.3968)	0.0000	1	(7.3721)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(900)	1.6057	(1,782.13)	(1,445.17)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7368)	0.0000	1	(0.5224)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(8,300)	1.6057	(16,435.20)	(13,327.67)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(6.7948)	0.0000	1	(4.8180)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(300)	1.6057	(594.04)	(481.72)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2456)	0.0000	1	(0.1741)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(200)	1.6057	(396.03)	(321.15)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1637)	0.0000	1	(0.1161)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,100)	1.6057	(2,178.16)	(1,766.32)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9005)	0.0000	1	(0.6385)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,900)	1.6057	(3,762.27)	(3,050.91)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.5554)	0.0000	1	(1.1029)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(2,000)	1.6057	(3,960.29)	(3,211.49)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.6373)	0.0000	1	(1.1610)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(500)	1.6057	(990.07)	(802.87)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4093)	0.0000	1	(0.2902)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,500)	1.6057	(2,970.22)	(2,408.61)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.2280)	0.0000	1	(0.8707)	02/07/2025
300738.ZK	01/15/2025	SDB3260123601	0	(1,000)	1.6057	(1,980.14)	(1,605.74)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8186)	0.0000	1	(0.5805)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(15,000)	1.7060	(29,702.16)	(25,589.58)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(13.0462)	0.0000	1	(9.4737)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(15,800)	1.7060	(31,286.28)	(26,954.36)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.7420)	0.0000	1	(9.9789)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(6,800)	1.7060	(13,464.98)	(11,600.61)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.9143)	0.0000	1	(4.2947)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(4,400)	1.7060	(8,712.63)	(7,506.28)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.8269)	0.0000	1	(2.7789)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(1,200)	1.7060	(2,376.17)	(2,047.17)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.0437)	0.0000	1	(0.7579)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(500)	1.7060	(990.07)	(852.99)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4349)	0.0000	1	(0.3158)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(500)	1.7060	(990.07)	(852.99)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4349)	0.0000	1	(0.3158)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(4,700)	1.7060	(9,306.68)	(8,018.07)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.0878)	0.0000	1	(2.9684)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(1,000)	1.7060	(1,980.14)	(1,705.97)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8697)	0.0000	1	(0.6316)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(12,700)	1.7060	(25,147.83)	(21,665.84)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(11.0458)	0.0000	1	(8.0210)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(900)	1.7060	(1,782.13)	(1,535.37)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7828)	0.0000	1	(0.5684)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(8,300)	1.7060	(16,435.20)	(14,159.57)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(7.2189)	0.0000	1	(5.2421)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(300)	1.7060	(594.04)	(511.79)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2609)	0.0000	1	(0.1895)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(200)	1.7060	(396.03)	(341.19)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1739)	0.0000	1	(0.1263)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(1,100)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300738.ZK	01/14/2025	SDB3260123601	0	(1,900)	1.7060	(3,762.27)	(3,241.35)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.6525)	0.0000	1	(1.2000)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(2,000)	1.7060	(3,960.29)	(3,411.94)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.7395)	0.0000	1	(1.2632)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(500)	1.7060	(990.07)	(852.99)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4349)	0.0000	1	(0.3158)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(1,500)	1.7060	(2,970.22)	(2,558.96)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.3046)	0.0000	1	(0.9474)	02/07/2025
300738.ZK	01/14/2025	SDB3260123601	0	(1,000)	1.7060	(1,980.14)	(1,705.97)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8697)	0.0000	1	(0.6316)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(15,000)	1.6958	(29,702.16)	(25,437.57)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(12.9687)	0.0000	1	(9.3962)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(15,800)	1.6958	(31,286.28)	(26,794.24)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.6604)	0.0000	1	(9.8973)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(6,800)	1.6958	(13,464.98)	(11,531.70)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.8791)	0.0000	1	(4.2596)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(4,400)	1.6958	(8,712.63)	(7,461.69)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.8041)	0.0000	1	(2.7562)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,200)	1.6958	(2,376.17)	(2,035.01)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.0375)	0.0000	1	(0.7517)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(500)	1.6958	(990.07)	(847.92)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4323)	0.0000	1	(0.3132)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(500)	1.6958	(990.07)	(847.92)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4323)	0.0000	1	(0.3132)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(4,700)	1.6958	(9,306.68)	(7,970.44)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.0635)	0.0000	1	(2.9441)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,000)	1.6958	(1,980.14)	(1,695.84)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8646)	0.0000	1	(0.6264)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(12,700)	1.6958	(25,147.83)	(21,537.14)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(10.9802)	0.0000	1	(7.9554)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(900)	1.6958	(1,782.13)	(1,526.25)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7781)	0.0000	1	(0.5638)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(8,300)	1.6958	(16,435.20)	(14,075.46)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(7.1760)	0.0000	1	(5.1992)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(300)	1.6958	(594.04)	(508.75)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2594)	0.0000	1	(0.1879)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(200)	1.6958	(396.03)	(339.17)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1729)	0.0000	1	(0.1253)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,100)	1.6958	(2,178.16)	(1,865.42)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9510)	0.0000	1	(0.6891)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,900)	1.6958	(3,762.27)	(3,222.09)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.6427)	0.0000	1	(1.1902)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(2,000)	1.6958	(3,960.29)	(3,391.68)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.7292)	0.0000	1	(1.2528)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(500)	1.6958	(990.07)	(847.92)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4323)	0.0000	1	(0.3132)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,500)	1.6958	(2,970.22)	(2,543.76)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.2969)	0.0000	1	(0.9396)	02/07/2025
300738.ZK	01/13/2025	SDB3260123601	0	(1,000)	1.6958	(1,980.14)	(1,695.84)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8646)	0.0000	1	(0.6264)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(15,000)	1.7106	(29,702.16)	(25,659.72)	0.0000	4.3300	(1,835.37)	0.00	10.7175	(39.2458)	0.0000	3	(28.5283)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(15,800)	1.7106	(31,286.28)	(27,028.24)	0.0000	4.3300	(1,835.37)	0.00	11.2891	(41.3390)	0.0000	3	(30.0498)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(6,800)	1.7106	(13,464.98)	(11,632.41)	0.0000	4.3300	(1,835.37)	0.00	4.8586	(17.7914)	0.0000	3	(12.9328)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(4,400)	1.7106	(8,712.63)	(7,526.85)	0.0000	4.3300	(1,835.37)	0.00	3.1438	(11.5121)	0.0000	3	(8.3683)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,200)	1.7106	(2,376.17)	(2,052.78)	0.0000	4.3300	(1,835.37)	0.00	0.8574	(3.1397)	0.0000	3	(2.2823)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(500)	1.7106	(990.07)	(855.32)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.3082)	0.0000	3	(0.9509)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(500)	1.7106	(990.07)	(855.32)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.3082)	0.0000	3	(0.9509)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(4,700)	1.7106	(9,306.68)	(8,040.05)	0.0000	4.3300	(1,835.37)	0.00	3.3582	(12.2970)	0.0000	3	(8.9389)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,000)	1.7106	(1,980.14)	(1,710.65)	0.0000	4.3300	(1,835.37)	0.00	0.7145	(2.6164)	0.0000	3	(1.9019)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(12,700)	1.7106	(25,147.83)	(21,725.23)	0.0000	4.3300	(1,835.37)	0.00	9.0742	(33.2281)	0.0000	3	(24.1540)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(900)	1.7106	(1,782.13)	(1,539.58)	0.0000	4.3300	(1,835.37)	0.00	0.6431	(2.3548)	0.0000	3	(1.7117)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(8,300)	1.7106	(16,435.20)	(14,198.38)	0.0000	4.3300	(1,835.37)	0.00	5.9304	(21.7160)	0.0000	3	(15.7857)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(300)	1.7106	(594.04)	(513.19)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7849)	0.0000	3	(0.5706)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(200)	1.7106	(396.03)	(342.13)	0.0000	4.3300	(1,835.37)	0.00	0.1429	(0.5233)	0.0000	3	(0.3804)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,100)	1.7106	(2,178.16)	(1,881.71)	0.0000	4.3300	(1,835.37)	0.00	0.7860	(2.8780)	0.0000	3	(2.0921)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,900)	1.7106	(3,762.27)	(3,250.23)	0.0000	4.3300	(1,835.37)	0.00	1.3576	(4.9711)	0.0000	3	(3.6136)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(2,000)	1.7106	(3,960.29)	(3,421.30)	0.0000	4.3300	(1,835.37)	0.00	1.4290	(5.2328)	0.0000	3	(3.8038)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(500)	1.7106	(990.07)	(855.32)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.3082)	0.0000	3	(0.9509)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,500)	1.7106	(2,970.22)	(2,565.97)	0.0000	4.3300	(1,835.37)	0.00	1.0718	(3.9246)	0.0000	3	(2.8528)	02/07/2025
300738.ZK	01/10/2025	SDB3260123601	0	(1,000)	1.7106	(1,980.14)	(1,710.65)	0.0000	4.3300	(1,835.37)	0.00	0.7145	(2.6164)	0.0000	3	(1.9019)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(15,000)	1.6406	(29,702.16)	(24,609.21)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(12.5464)	0.0000	1	(8.9739)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(15,800)	1.6406	(31,286.28)	(25,921.70)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.2155)	0.0000	1	(9.4525)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(6,800)	1.6406	(13,464.98)	(11,156.18)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.6877)	0.0000	1	(4.0682)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(4,400)	1.6406	(8,712.63)	(7,218.70)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.6803)	0.0000	1	(2.6323)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(1,200)	1.6406	(2,376.17)	(1,968.74)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.0037)	0.0000	1	(0.7179)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(500)	1.6406	(990.07)	(820.31)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4182)	0.0000	1	(0.2991)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(500)	1.6406	(990.07)	(820.31)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4182)	0.0000	1	(0.2991)	02/07/2025
300738.ZK	01/09/2025	SDB326012															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300738.ZK	01/09/2025	SDB3260123601	0	(1,000)	1.6406	(1,980.14)	(1,640.61)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8364)	0.0000	1	(0.5983)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(12,700)	1.6406	(25,147.83)	(20,835.80)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(10.6226)	0.0000	1	(7.5979)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(900)	1.6406	(1,782.13)	(1,476.55)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7528)	0.0000	1	(0.5384)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(8,300)	1.6406	(16,435.20)	(13,617.10)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(6.9423)	0.0000	1	(4.9655)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(300)	1.6406	(594.04)	(492.18)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2509)	0.0000	1	(0.1795)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(200)	1.6406	(396.03)	(328.12)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1673)	0.0000	1	(0.1197)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(1,100)	1.6406	(2,178.16)	(1,804.68)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9201)	0.0000	1	(0.6581)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(1,900)	1.6406	(3,762.27)	(3,117.17)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.5892)	0.0000	1	(1.1367)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(2,000)	1.6406	(3,960.29)	(3,281.23)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.6728)	0.0000	1	(1.1965)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(500)	1.6406	(990.07)	(820.31)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4182)	0.0000	1	(0.2991)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(1,500)	1.6406	(2,970.22)	(2,460.92)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.2546)	0.0000	1	(0.8974)	02/07/2025
300738.ZK	01/09/2025	SDB3260123601	0	(1,000)	1.6406	(1,980.14)	(1,640.61)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8364)	0.0000	1	(0.5983)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(15,000)	1.6739	(29,702.16)	(25,109.22)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(12.8013)	0.0000	1	(9.2288)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(15,800)	1.6739	(31,286.28)	(26,448.38)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(13.4840)	0.0000	1	(9.7210)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(6,800)	1.6739	(13,464.98)	(11,382.85)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(5.8033)	0.0000	1	(4.1837)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(4,400)	1.6739	(8,712.63)	(7,365.37)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(3.7550)	0.0000	1	(2.7071)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,200)	1.6739	(2,376.17)	(2,008.74)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.0241)	0.0000	1	(0.7383)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(500)	1.6739	(990.07)	(836.97)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4267)	0.0000	1	(0.3076)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(500)	1.6739	(990.07)	(836.97)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4267)	0.0000	1	(0.3076)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(4,700)	1.6739	(9,306.68)	(7,867.56)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.0111)	0.0000	1	(2.8917)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,000)	1.6739	(1,980.14)	(1,673.95)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8534)	0.0000	1	(0.6153)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(12,700)	1.6739	(25,147.83)	(21,259.14)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(10.8384)	0.0000	1	(7.8137)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(900)	1.6739	(1,782.13)	(1,506.55)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.7681)	0.0000	1	(0.5537)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(8,300)	1.6739	(16,435.20)	(13,893.77)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(7.0834)	0.0000	1	(5.1066)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(300)	1.6739	(594.04)	(502.18)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2560)	0.0000	1	(0.1846)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(200)	1.6739	(396.03)	(334.79)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1707)	0.0000	1	(0.1231)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,100)	1.6739	(2,178.16)	(1,841.34)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(0.9388)	0.0000	1	(0.6768)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,900)	1.6739	(3,762.27)	(3,180.50)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.6215)	0.0000	1	(1.1690)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(2,000)	1.6739	(3,960.29)	(3,347.90)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.7068)	0.0000	1	(1.2305)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(500)	1.6739	(990.07)	(836.97)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4267)	0.0000	1	(0.3076)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,500)	1.6739	(2,970.22)	(2,510.92)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.2801)	0.0000	1	(0.9229)	02/07/2025
300738.ZK	01/08/2025	SDB3260123601	0	(1,000)	1.6739	(1,980.14)	(1,673.95)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.8534)	0.0000	1	(0.6153)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(15,000)	1.8529	(29,702.16)	(27,793.53)	0.0000	4.3300	(1,835.37)	0.00	3.5725	(14.1698)	0.0000	1	(10.5973)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(15,800)	1.8529	(31,286.28)	(29,275.85)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(14.9255)	0.0000	1	(11.1625)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(6,800)	1.8529	(13,464.98)	(12,599.73)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(6.4236)	0.0000	1	(4.8041)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(4,400)	1.8529	(8,712.63)	(8,152.77)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(4.1565)	0.0000	1	(3.1085)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,200)	1.8529	(2,376.17)	(2,223.48)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.1336)	0.0000	1	(0.8478)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(500)	1.8529	(990.07)	(926.45)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4723)	0.0000	1	(0.3532)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(500)	1.8529	(990.07)	(926.45)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4723)	0.0000	1	(0.3532)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(4,700)	1.8529	(9,306.68)	(8,708.64)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.4399)	0.0000	1	(3.3205)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,000)	1.8529	(1,980.14)	(1,852.90)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.9447)	0.0000	1	(0.7065)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(12,700)	1.8529	(25,147.83)	(23,531.86)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(11.9971)	0.0000	1	(8.9724)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(900)	1.8529	(1,782.13)	(1,667.61)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.8502)	0.0000	1	(0.6358)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(8,300)	1.8529	(16,435.20)	(15,379.09)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(7.8406)	0.0000	1	(5.8638)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(300)	1.8529	(594.04)	(555.87)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.2834)	0.0000	1	(0.2119)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(200)	1.8529	(396.03)	(370.58)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.1889)	0.0000	1	(0.1413)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,100)	1.8529	(2,178.16)	(2,038.19)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(1.0391)	0.0000	1	(0.7771)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,900)	1.8529	(3,762.27)	(3,520.51)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.7948)	0.0000	1	(1.3423)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(2,000)	1.8529	(3,960.29)	(3,705.80)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(1.8893)	0.0000	1	(1.4130)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(500)	1.8529	(990.07)	(926.45)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.4723)	0.0000	1	(0.3532)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,500)	1.8529	(2,970.22)	(2,779.35)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.4170)	0.0000	1	(1.0597)	02/07/2025
300738.ZK	01/07/2025	SDB3260123601	0	(1,000)	1.8529	(1,980.14)	(1,852.90)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(0.9447)	0.0000	1	(0.7065)	02/07/2025
300738.ZK	010																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300738.ZK	01/06/2025	SDB3260123601	0	(15,800)	1.9801	(31,286.28)	(31,286.28)	0.0000	4.3300	(1,835.37)	0.00	3.7630	(15.9505)	0.0000	1	(12.1875)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(6,800)	1.9801	(13,464.98)	(13,464.98)	0.0000	4.3300	(1,835.37)	0.00	1.6195	(6.8648)	0.0000	1	(5.2452)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(4,400)	1.9801	(8,712.63)	(8,712.63)	0.0000	4.3300	(1,835.37)	0.00	1.0479	(4.4419)	0.0000	1	(3.3940)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,200)	1.9801	(2,376.17)	(2,376.17)	0.0000	4.3300	(1,835.37)	0.00	0.2858	(1.2114)	0.0000	1	(0.9256)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(500)	1.9801	(990.07)	(990.07)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.5048)	0.0000	1	(0.3857)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(500)	1.9801	(990.07)	(990.07)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.5048)	0.0000	1	(0.3857)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(4,700)	1.9801	(9,306.68)	(9,306.68)	0.0000	4.3300	(1,835.37)	0.00	1.1194	(4.7448)	0.0000	1	(3.6254)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,000)	1.9801	(1,980.14)	(1,980.14)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(1.0095)	0.0000	1	(0.7714)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(12,700)	1.9801	(25,147.83)	(25,147.83)	0.0000	4.3300	(1,835.37)	0.00	3.0247	(12.8210)	0.0000	1	(9.7962)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(900)	1.9801	(1,782.13)	(1,782.13)	0.0000	4.3300	(1,835.37)	0.00	0.2144	(0.9086)	0.0000	1	(0.6942)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(8,300)	1.9801	(16,435.20)	(16,435.20)	0.0000	4.3300	(1,835.37)	0.00	1.9768	(8.3791)	0.0000	1	(6.4023)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(300)	1.9801	(594.04)	(594.04)	0.0000	4.3300	(1,835.37)	0.00	0.0715	(0.3029)	0.0000	1	(0.2314)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(200)	1.9801	(396.03)	(396.03)	0.0000	4.3300	(1,835.37)	0.00	0.0476	(0.2019)	0.0000	1	(0.1543)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,100)	1.9801	(2,178.16)	(2,178.16)	0.0000	4.3300	(1,835.37)	0.00	0.2620	(1.1105)	0.0000	1	(0.8485)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,900)	1.9801	(3,762.27)	(3,762.27)	0.0000	4.3300	(1,835.37)	0.00	0.4525	(1.9181)	0.0000	1	(1.4656)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(2,000)	1.9801	(3,960.29)	(3,960.29)	0.0000	4.3300	(1,835.37)	0.00	0.4763	(2.0191)	0.0000	1	(1.5427)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(500)	1.9801	(990.07)	(990.07)	0.0000	4.3300	(1,835.37)	0.00	0.1191	(0.5048)	0.0000	1	(0.3857)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,500)	1.9801	(2,970.22)	(2,970.22)	0.0000	4.3300	(1,835.37)	0.00	0.3573	(1.5143)	0.0000	1	(1.1570)	02/07/2025
300738.ZK	01/06/2025	SDB3260123601	0	(1,000)	1.9801	(1,980.14)	(1,980.14)	0.0000	4.3300	(1,835.37)	0.00	0.2382	(1.0095)	0.0000	1	(0.7714)	02/07/2025
TOTAL GUANGDONG AOFEI DATA TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												229.4980	(844.1746)	0.0000		(614.6766)	
GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000690.ZK	01/17/2025	SDB3260122983	0	(10)	0.5690	(6.12)	(5.69)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0011)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/16/2025	SDB3260122983	0	(10)	0.5589	(6.12)	(5.59)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0011)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/15/2025	SDB3260122983	0	(10)	0.5561	(6.12)	(5.56)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0011)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/14/2025	SDB3260122983	0	(10)	0.5673	(6.12)	(5.67)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0011)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/13/2025	SDB3260122983	0	(10)	0.5730	(6.12)	(5.73)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0012)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/10/2025	SDB3260122983	0	(10)	0.5766	(6.12)	(5.77)	0.0000	4.3300	(725.00)	0.00	0.0022	(0.0035)	0.0000	3	(0.0013)	02/07/2025
000690.ZK	01/09/2025	SDB3260122983	0	(10)	0.5790	(6.12)	(5.79)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0012)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/08/2025	SDB3260122983	0	(10)	0.5780	(6.12)	(5.78)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0012)	0.0000	1	(0.0004)	02/07/2025
000690.ZK	01/07/2025	SDB3260122983	0	(10)	0.5930	(6.12)	(5.93)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0012)	0.0000	1	(0.0005)	02/07/2025
000690.ZK	01/06/2025	SDB3260122983	0	(10)	0.6118	(6.12)	(6.12)	0.0000	4.3300	(725.00)	0.00	0.0007	(0.0012)	0.0000	1	(0.0005)	02/07/2025
TOTAL GUANGDONG BAOLIHUA NEW ENERGY STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0088	(0.0139)	0.0000		(0.0051)	
GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND																	
002031.ZK	01/17/2025	SDB3265531308	0	(900)	0.8262	(694.34)	(743.60)	0.0000	4.3300	(1,875.00)	0.00	0.0835	(0.3873)	0.0000	1	(0.3038)	02/07/2025
002031.ZK	01/16/2025	SDB3265531308	0	(1,200)	0.7715	(925.78)	(925.78)	0.0000	4.3300	(1,875.00)	0.00	0.1114	(0.4822)	0.0000	1	(0.3708)	02/07/2025
TOTAL GUANGDONG GREATOO MOLDS INC CMN CLASS A SERIES NORTHBOUND												0.1949	(0.8695)	0.0000		(0.6746)	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND																	
600433.SH	01/17/2025	SDB3263040688	0	(19,800)	0.4138	(7,878.08)	(8,193.12)	0.0000	4.3300	(1,747.85)	0.00	0.9476	(3.9779)	0.0000	1	(3.0303)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(1,700)	0.4138	(673.37)	(703.45)	0.0000	4.3300	(1,747.85)	0.00	0.0810	(0.3415)	0.0000	1	(0.2605)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(200)	0.4138	(82.26)	(82.76)	0.0000	4.3300	(1,747.85)	0.00	0.0099	(0.0402)	0.0000	1	(0.0303)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(1,700)	0.4138	(688.96)	(703.45)	0.0000	4.3300	(1,747.85)	0.00	0.0829	(0.3415)	0.0000	1	(0.2587)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(55,900)	0.4138	(23,032.09)	(23,131.08)	0.0000	4.3300	(1,747.85)	0.00	2.7702	(11.2304)	0.0000	1	(8.4602)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(31,200)	0.4138	(12,849.44)	(12,910.37)	0.0000	4.3300	(1,747.85)	0.00	1.5455	(6.2681)	0.0000	1	(4.7226)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,100)	0.4138	(1,275.70)	(1,282.76)	0.0000	4.3300	(1,747.85)	0.00	0.1534	(0.6228)	0.0000	1	(0.4694)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(7,500)	0.4138	(3,091.44)	(3,103.45)	0.0000	4.3300	(1,747.85)	0.00	0.3718	(1.5068)	0.0000	1	(1.1349)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(100)	0.4138	(44.58)	(41.38)	0.0000	4.3300	(1,747.85)	0.00	0.0054	(0.0201)	0.0000	1	(0.0147)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,200)	0.4138	(1,402.82)	(1,324.14)	0.0000	4.3300	(1,747.85)	0.00	0.1687	(0.6429)	0.0000	1	(0.4742)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,800)	0.4138	(1,645.02)	(1,572.42)	0.0000	4.3300	(1,747.85)	0.00	0.1979	(0.7634)	0.0000	1	(0.5656)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(9,000)	0.4138	(3,896.10)	(3,724.15)	0.0000	4.3300	(1,747.85)	0.00	0.4686	(1.8081)	0.0000	1	(1.3395)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(500)	0.4138	(216.45)	(206.90)	0.0000	4.3300	(1,747.85)	0.00	0.0260	(0.1005)	0.0000	1	(0.0744)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600433.SH	01/17/2025	SDB3263040688	0	(700)	0.4138	(303.03)	(289.66)	0.0000	4.3300	(1,747.85)	0.00	0.0364	(0.1406)	0.0000	1	(0.1042)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(600)	0.4138	(259.74)	(248.28)	0.0000	4.3300	(1,747.85)	0.00	0.0312	(0.1205)	0.0000	1	(0.0893)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(2,700)	0.4138	(1,168.83)	(1,117.24)	0.0000	4.3300	(1,747.85)	0.00	0.1406	(0.5424)	0.0000	1	(0.4019)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(4,000)	0.4138	(1,731.60)	(1,655.18)	0.0000	4.3300	(1,747.85)	0.00	0.2083	(0.8036)	0.0000	1	(0.5953)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(200)	0.4138	(86.58)	(82.76)	0.0000	4.3300	(1,747.85)	0.00	0.0104	(0.0402)	0.0000	1	(0.0298)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,100)	0.4138	(1,341.99)	(1,282.76)	0.0000	4.3300	(1,747.85)	0.00	0.1614	(0.6228)	0.0000	1	(0.4614)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(17,300)	0.4138	(7,489.17)	(7,158.64)	0.0000	4.3300	(1,747.85)	0.00	0.9008	(3.4756)	0.0000	1	(2.5748)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(16,500)	0.4138	(7,142.85)	(6,827.60)	0.0000	4.3300	(1,747.85)	0.00	0.8591	(3.3149)	0.0000	1	(2.4558)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(6,900)	0.4138	(2,987.01)	(2,855.18)	0.0000	4.3300	(1,747.85)	0.00	0.3593	(1.3862)	0.0000	1	(1.0270)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(1,500)	0.4138	(649.35)	(620.69)	0.0000	4.3300	(1,747.85)	0.00	0.0781	(0.3014)	0.0000	1	(0.2233)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(300)	0.4138	(129.87)	(124.14)	0.0000	4.3300	(1,747.85)	0.00	0.0156	(0.0603)	0.0000	1	(0.0447)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(900)	0.4138	(389.61)	(372.41)	0.0000	4.3300	(1,747.85)	0.00	0.0469	(0.1808)	0.0000	1	(0.1340)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,400)	0.4138	(1,471.86)	(1,406.90)	0.0000	4.3300	(1,747.85)	0.00	0.1770	(0.6831)	0.0000	1	(0.5060)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(4,800)	0.4138	(2,077.92)	(1,986.21)	0.0000	4.3300	(1,747.85)	0.00	0.2499	(0.9643)	0.0000	1	(0.7144)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(8,700)	0.4138	(3,766.23)	(3,600.01)	0.0000	4.3300	(1,747.85)	0.00	0.4530	(1.7478)	0.0000	1	(1.2949)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(3,300)	0.4138	(1,428.57)	(1,365.52)	0.0000	4.3300	(1,747.85)	0.00	0.1718	(0.6630)	0.0000	1	(0.4912)	02/07/2025
600433.SH	01/17/2025	SDB3263040688	0	(11,300)	0.4138	(4,891.77)	(4,675.87)	0.0000	4.3300	(1,747.85)	0.00	0.5884	(2.2702)	0.0000	1	(1.6818)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(19,800)	0.4011	(7,878.08)	(7,942.73)	0.0000	4.3300	(1,747.85)	0.00	0.9476	(3.8563)	0.0000	1	(2.9087)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(1,700)	0.4011	(673.37)	(681.95)	0.0000	4.3300	(1,747.85)	0.00	0.0810	(0.3311)	0.0000	1	(0.2501)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(200)	0.4011	(82.26)	(80.23)	0.0000	4.3300	(1,747.85)	0.00	0.0099	(0.0390)	0.0000	1	(0.0291)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(1,700)	0.4011	(688.96)	(681.95)	0.0000	4.3300	(1,747.85)	0.00	0.0829	(0.3311)	0.0000	1	(0.2482)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(55,900)	0.4011	(23,032.09)	(22,424.17)	0.0000	4.3300	(1,747.85)	0.00	2.7702	(10.8872)	0.0000	1	(8.1170)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(31,200)	0.4011	(12,849.44)	(12,515.82)	0.0000	4.3300	(1,747.85)	0.00	1.5455	(6.0766)	0.0000	1	(4.5311)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,100)	0.4011	(1,275.70)	(1,243.56)	0.0000	4.3300	(1,747.85)	0.00	0.1534	(0.6038)	0.0000	1	(0.4503)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(7,500)	0.4011	(3,091.44)	(3,008.61)	0.0000	4.3300	(1,747.85)	0.00	0.3718	(1.4607)	0.0000	1	(1.0889)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(100)	0.4011	(44.58)	(40.11)	0.0000	4.3300	(1,747.85)	0.00	0.0054	(0.0195)	0.0000	1	(0.0141)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,200)	0.4011	(1,402.82)	(1,283.67)	0.0000	4.3300	(1,747.85)	0.00	0.1687	(0.6232)	0.0000	1	(0.4545)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,800)	0.4011	(1,645.02)	(1,524.36)	0.0000	4.3300	(1,747.85)	0.00	0.1979	(0.7401)	0.0000	1	(0.5422)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(9,000)	0.4011	(3,896.10)	(3,610.33)	0.0000	4.3300	(1,747.85)	0.00	0.4686	(1.7529)	0.0000	1	(1.2842)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(500)	0.4011	(216.45)	(200.57)	0.0000	4.3300	(1,747.85)	0.00	0.0260	(0.0974)	0.0000	1	(0.0713)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(700)	0.4011	(303.03)	(280.80)	0.0000	4.3300	(1,747.85)	0.00	0.0364	(0.1363)	0.0000	1	(0.0999)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(600)	0.4011	(259.74)	(240.69)	0.0000	4.3300	(1,747.85)	0.00	0.0312	(0.1169)	0.0000	1	(0.0856)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(2,700)	0.4011	(1,168.83)	(1,083.10)	0.0000	4.3300	(1,747.85)	0.00	0.1406	(0.5259)	0.0000	1	(0.3853)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(4,000)	0.4011	(1,731.60)	(1,604.59)	0.0000	4.3300	(1,747.85)	0.00	0.2083	(0.7790)	0.0000	1	(0.5708)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(200)	0.4011	(86.58)	(80.23)	0.0000	4.3300	(1,747.85)	0.00	0.0104	(0.0390)	0.0000	1	(0.0285)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,100)	0.4011	(1,341.99)	(1,243.56)	0.0000	4.3300	(1,747.85)	0.00	0.1614	(0.6038)	0.0000	1	(0.4424)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(17,300)	0.4011	(7,489.17)	(6,939.86)	0.0000	4.3300	(1,747.85)	0.00	0.9008	(3.3694)	0.0000	1	(2.4686)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(16,500)	0.4011	(7,142.85)	(6,618.94)	0.0000	4.3300	(1,747.85)	0.00	0.8591	(3.2136)	0.0000	1	(2.3545)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(6,900)	0.4011	(2,987.01)	(2,767.92)	0.0000	4.3300	(1,747.85)	0.00	0.3593	(1.3439)	0.0000	1	(0.9846)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(1,500)	0.4011	(649.35)	(601.72)	0.0000	4.3300	(1,747.85)	0.00	0.0781	(0.2921)	0.0000	1	(0.2140)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(300)	0.4011	(129.87)	(120.34)	0.0000	4.3300	(1,747.85)	0.00	0.0156	(0.0584)	0.0000	1	(0.0428)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(900)	0.4011	(389.61)	(361.03)	0.0000	4.3300	(1,747.85)	0.00	0.0469	(0.1753)	0.0000	1	(0.1284)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,400)	0.4011	(1,471.86)	(1,363.90)	0.0000	4.3300	(1,747.85)	0.00	0.1770	(0.6622)	0.0000	1	(0.4852)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(4,800)	0.4011	(2,077.92)	(1,925.51)	0.0000	4.3300	(1,747.85)	0.00	0.2499	(0.9349)	0.0000	1	(0.6849)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(8,700)	0.4011	(3,766.23)	(3,489.99)	0.0000	4.3300	(1,747.85)	0.00	0.4530	(1.6944)	0.0000	1	(1.2414)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(3,300)	0.4011	(1,428.57)	(1,323.79)	0.0000	4.3300	(1,747.85)	0.00	0.1718	(0.6427)	0.0000	1	(0.4709)	02/07/2025
600433.SH	01/16/2025	SDB3263040688	0	(11,300)	0.4011	(4,891.77)	(4,532.97)	0.0000	4.3300	(1,747.85)	0.00	0.5884	(2.2008)	0.0000	1	(1.6124)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(200)	0.3997	(82.26)	(79.95)	0.0000	4.3300	(1,747.62)	0.00	0.0099	(0.0388)	0.0000	1	(0.0289)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(1,700)	0.3997	(688.96)	(679.55)	0.0000	4.3300	(1,747.62)	0.00	0.0829	(0.3299)	0.0000	1	(0.2470)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(55,900)	0.3997	(23,032.09)	(22,345.24)	0.0000	4.3300	(1,747.62)	0.00	2.7702	(10.8475)	0.0000	1	(8.0772)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(31,200)	0.3997	(12,849.44)	(12,471.76)	0.0000	4.3300	(1,747.62)	0.00	1.5455	(6.0544)	0.0000	1	(4.5089)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,100)	0.3997	(1,275.70)	(1,239.18)	0.0000	4.3300	(1,747.62)	0.00	0.1534	(0.6016)	0.0000	1	(0.4481)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(7,500)	0.3997	(3,091.44)	(2,998.02)	0.0000	4.3300	(1,747.62)	0.00	0.3718	(1.4				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600433.SH	01/15/2025	SDB3263040688	0	(100)	0.3997	(44.58)	(39.97)	0.0000	4.3300	(1,747.62)	0.00	0.0054	(0.0194)	0.0000	1	(0.0140)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,200)	0.3997	(1,402.82)	(1,279.16)	0.0000	4.3300	(1,747.62)	0.00	0.1687	(0.6210)	0.0000	1	(0.4522)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,800)	0.3997	(1,645.02)	(1,519.00)	0.0000	4.3300	(1,747.62)	0.00	0.1979	(0.7374)	0.0000	1	(0.5395)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(9,000)	0.3997	(3,896.10)	(3,597.62)	0.0000	4.3300	(1,747.62)	0.00	0.4686	(1.7465)	0.0000	1	(1.2778)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(500)	0.3997	(216.45)	(199.87)	0.0000	4.3300	(1,747.62)	0.00	0.0260	(0.0970)	0.0000	1	(0.0710)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(700)	0.3997	(303.03)	(279.82)	0.0000	4.3300	(1,747.62)	0.00	0.0364	(0.1358)	0.0000	1	(0.0994)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(600)	0.3997	(259.74)	(239.84)	0.0000	4.3300	(1,747.62)	0.00	0.0312	(0.1164)	0.0000	1	(0.0852)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(2,700)	0.3997	(1,168.83)	(1,079.29)	0.0000	4.3300	(1,747.62)	0.00	0.1406	(0.5239)	0.0000	1	(0.3834)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(4,000)	0.3997	(1,731.60)	(1,598.94)	0.0000	4.3300	(1,747.62)	0.00	0.2083	(0.7762)	0.0000	1	(0.5679)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(200)	0.3997	(86.58)	(79.95)	0.0000	4.3300	(1,747.62)	0.00	0.0104	(0.0388)	0.0000	1	(0.0284)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,100)	0.3997	(1,341.99)	(1,239.18)	0.0000	4.3300	(1,747.62)	0.00	0.1614	(0.6016)	0.0000	1	(0.4401)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(17,300)	0.3997	(7,489.17)	(6,915.43)	0.0000	4.3300	(1,747.62)	0.00	0.9008	(3.3571)	0.0000	1	(2.4563)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(16,500)	0.3997	(7,142.85)	(6,595.64)	0.0000	4.3300	(1,747.62)	0.00	0.8591	(3.2018)	0.0000	1	(2.3427)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(6,900)	0.3997	(2,987.01)	(2,758.18)	0.0000	4.3300	(1,747.62)	0.00	0.3593	(1.3390)	0.0000	1	(0.9797)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(1,500)	0.3997	(649.35)	(599.60)	0.0000	4.3300	(1,747.62)	0.00	0.0781	(0.2911)	0.0000	1	(0.2130)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(300)	0.3997	(129.87)	(119.92)	0.0000	4.3300	(1,747.62)	0.00	0.0156	(0.0582)	0.0000	1	(0.0426)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(900)	0.3997	(389.61)	(359.76)	0.0000	4.3300	(1,747.62)	0.00	0.0469	(0.1746)	0.0000	1	(0.1278)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,400)	0.3997	(1,471.86)	(1,359.10)	0.0000	4.3300	(1,747.62)	0.00	0.1770	(0.6598)	0.0000	1	(0.4827)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(4,800)	0.3997	(2,077.92)	(1,918.73)	0.0000	4.3300	(1,747.62)	0.00	0.2499	(0.9314)	0.0000	1	(0.6815)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(8,700)	0.3997	(3,766.23)	(3,477.70)	0.0000	4.3300	(1,747.62)	0.00	0.4530	(1.6882)	0.0000	1	(1.2353)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(3,300)	0.3997	(1,428.57)	(1,319.13)	0.0000	4.3300	(1,747.62)	0.00	0.1718	(0.6404)	0.0000	1	(0.4685)	02/07/2025
600433.SH	01/15/2025	SDB3263040688	0	(11,300)	0.3997	(4,891.77)	(4,517.02)	0.0000	4.3300	(1,747.62)	0.00	0.5884	(2.1928)	0.0000	1	(1.6044)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(55,900)	0.4108	(23,032.09)	(22,966.40)	0.0000	4.3300	(1,747.83)	0.00	2.7702	(11.1504)	0.0000	1	(8.3801)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(31,200)	0.4108	(12,849.44)	(12,818.46)	0.0000	4.3300	(1,747.83)	0.00	1.5455	(6.2235)	0.0000	1	(4.6780)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,100)	0.4108	(1,275.70)	(1,273.63)	0.0000	4.3300	(1,747.83)	0.00	0.1534	(0.6184)	0.0000	1	(0.4649)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(7,500)	0.4108	(3,091.44)	(3,081.36)	0.0000	4.3300	(1,747.83)	0.00	0.3718	(1.4960)	0.0000	1	(1.1242)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(100)	0.4108	(44.58)	(41.08)	0.0000	4.3300	(1,747.83)	0.00	0.0054	(0.0199)	0.0000	1	(0.0146)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,200)	0.4108	(1,402.82)	(1,314.71)	0.0000	4.3300	(1,747.83)	0.00	0.1687	(0.6383)	0.0000	1	(0.4696)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,800)	0.4108	(1,645.02)	(1,561.22)	0.0000	4.3300	(1,747.83)	0.00	0.1979	(0.7580)	0.0000	1	(0.5601)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(9,000)	0.4108	(3,896.10)	(3,697.63)	0.0000	4.3300	(1,747.83)	0.00	0.4686	(1.7952)	0.0000	1	(1.3266)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(500)	0.4108	(216.45)	(205.42)	0.0000	4.3300	(1,747.83)	0.00	0.0260	(0.0997)	0.0000	1	(0.0737)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(700)	0.4108	(303.03)	(287.59)	0.0000	4.3300	(1,747.83)	0.00	0.0364	(0.1396)	0.0000	1	(0.1032)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(600)	0.4108	(259.74)	(246.51)	0.0000	4.3300	(1,747.83)	0.00	0.0312	(0.1197)	0.0000	1	(0.0884)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(2,700)	0.4108	(1,168.83)	(1,109.29)	0.0000	4.3300	(1,747.83)	0.00	0.1406	(0.5386)	0.0000	1	(0.3980)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(4,000)	0.4108	(1,731.60)	(1,643.39)	0.0000	4.3300	(1,747.83)	0.00	0.2083	(0.7979)	0.0000	1	(0.5896)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(200)	0.4108	(86.58)	(82.17)	0.0000	4.3300	(1,747.83)	0.00	0.0104	(0.0399)	0.0000	1	(0.0295)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,100)	0.4108	(1,341.99)	(1,273.63)	0.0000	4.3300	(1,747.83)	0.00	0.1614	(0.6184)	0.0000	1	(0.4569)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(17,300)	0.4108	(7,489.17)	(7,107.67)	0.0000	4.3300	(1,747.83)	0.00	0.9008	(3.4508)	0.0000	1	(2.5501)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(16,500)	0.4108	(7,142.85)	(6,778.99)	0.0000	4.3300	(1,747.83)	0.00	0.8591	(3.2913)	0.0000	1	(2.4321)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(6,900)	0.4108	(2,987.01)	(2,834.85)	0.0000	4.3300	(1,747.83)	0.00	0.3593	(1.3763)	0.0000	1	(1.0171)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(1,500)	0.4108	(649.35)	(616.27)	0.0000	4.3300	(1,747.83)	0.00	0.0781	(0.2992)	0.0000	1	(0.2211)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(300)	0.4108	(129.87)	(123.25)	0.0000	4.3300	(1,747.83)	0.00	0.0156	(0.0598)	0.0000	1	(0.0442)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(900)	0.4108	(389.61)	(369.76)	0.0000	4.3300	(1,747.83)	0.00	0.0469	(0.1795)	0.0000	1	(0.1327)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,400)	0.4108	(1,471.86)	(1,396.88)	0.0000	4.3300	(1,747.83)	0.00	0.1770	(0.6782)	0.0000	1	(0.5012)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(4,800)	0.4108	(2,077.92)	(1,972.07)	0.0000	4.3300	(1,747.83)	0.00	0.2499	(0.9575)	0.0000	1	(0.7075)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(8,700)	0.4108	(3,766.23)	(3,574.38)	0.0000	4.3300	(1,747.83)	0.00	0.4530	(1.7354)	0.0000	1	(1.2824)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(3,300)	0.4108	(1,428.57)	(1,355.80)	0.0000	4.3300	(1,747.83)	0.00	0.1718	(0.6583)	0.0000	1	(0.4864)	02/07/2025
600433.SH	01/14/2025	SDB3263040688	0	(11,300)	0.4108	(4,891.77)	(4,642.58)	0.0000	4.3300	(1,747.83)	0.00	0.5884	(2.2540)	0.0000	1	(1.6656)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,100)	0.4138	(1,275.70)	(1,282.63)	0.0000	4.3300	(1,765.37)	0.00	0.1534	(0.6290)	0.0000	1	(0.4755)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(7,500)	0.4138	(3,091.44)	(3,103.14)	0.0000	4.3300	(1,765.37)	0.00	0.3718	(1.5217)	0.0000	1	(1.1499)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(100)	0.4138	(44.58)	(41.38)	0.0000	4.3300	(1,765.37)	0.00	0.0054	(0.0203)	0.0000	1	(0.0149)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,200)	0.4138	(1,402.82)	(1,324.01)	0.0000	4.3300	(1,765.37)	0.00	0.1687	(0.6493)	0.0000	1	(0.4805)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,800)	0.4138	(1,645.02)	(1,572.26)	0.0000	4.3300	(1,765.37)	0.00	0.1979	(0.7				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600433.SH	01/13/2025	SDB3263040688	0	(9,000)	0.4138	(3,896.10)	(3,723.77)	0.0000	4.3300	(1,765.37)	0.00	0.4686	(1.8261)	0.0000	1	(1.3574)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(500)	0.4138	(216.45)	(206.88)	0.0000	4.3300	(1,765.37)	0.00	0.0260	(0.1014)	0.0000	1	(0.0754)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(700)	0.4138	(303.03)	(289.63)	0.0000	4.3300	(1,765.37)	0.00	0.0364	(0.1420)	0.0000	1	(0.1056)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(600)	0.4138	(259.74)	(248.25)	0.0000	4.3300	(1,765.37)	0.00	0.0312	(0.1217)	0.0000	1	(0.0905)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(2,700)	0.4138	(1,168.83)	(1,117.13)	0.0000	4.3300	(1,765.37)	0.00	0.1406	(0.5478)	0.0000	1	(0.4072)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(4,000)	0.4138	(1,731.60)	(1,655.01)	0.0000	4.3300	(1,765.37)	0.00	0.2083	(0.8116)	0.0000	1	(0.6033)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(200)	0.4138	(86.58)	(82.75)	0.0000	4.3300	(1,765.37)	0.00	0.0104	(0.0406)	0.0000	1	(0.0302)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,100)	0.4138	(1,341.99)	(1,282.63)	0.0000	4.3300	(1,765.37)	0.00	0.1614	(0.6290)	0.0000	1	(0.4676)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(17,300)	0.4138	(7,489.17)	(7,157.91)	0.0000	4.3300	(1,765.37)	0.00	0.9008	(3.5101)	0.0000	1	(2.6093)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(16,500)	0.4138	(7,142.85)	(6,826.91)	0.0000	4.3300	(1,765.37)	0.00	0.8591	(3.3478)	0.0000	1	(2.4886)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(6,900)	0.4138	(2,987.01)	(2,854.89)	0.0000	4.3300	(1,765.37)	0.00	0.3593	(1.4000)	0.0000	1	(1.0407)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(1,500)	0.4138	(649.35)	(620.63)	0.0000	4.3300	(1,765.37)	0.00	0.0781	(0.3043)	0.0000	1	(0.2262)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(300)	0.4138	(129.87)	(124.13)	0.0000	4.3300	(1,765.37)	0.00	0.0156	(0.0609)	0.0000	1	(0.0452)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(900)	0.4138	(389.61)	(372.38)	0.0000	4.3300	(1,765.37)	0.00	0.0469	(0.1826)	0.0000	1	(0.1357)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,400)	0.4138	(1,471.86)	(1,406.76)	0.0000	4.3300	(1,765.37)	0.00	0.1770	(0.6898)	0.0000	1	(0.5128)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(4,800)	0.4138	(2,077.92)	(1,986.01)	0.0000	4.3300	(1,765.37)	0.00	0.2499	(0.9739)	0.0000	1	(0.7240)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(8,700)	0.4138	(3,766.23)	(3,599.64)	0.0000	4.3300	(1,765.37)	0.00	0.4530	(1.7652)	0.0000	1	(1.3122)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(3,300)	0.4138	(1,428.57)	(1,365.38)	0.0000	4.3300	(1,765.37)	0.00	0.1718	(0.6696)	0.0000	1	(0.4977)	02/07/2025
600433.SH	01/13/2025	SDB3263040688	0	(11,300)	0.4138	(4,891.77)	(4,675.40)	0.0000	4.3300	(1,765.37)	0.00	0.5884	(2.2927)	0.0000	1	(1.7043)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(100)	0.4212	(44.58)	(42.12)	0.0000	4.3300	(1,766.95)	0.00	0.0161	(0.0620)	0.0000	3	(0.0459)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(3,200)	0.4212	(1,402.82)	(1,347.80)	0.0000	4.3300	(1,766.95)	0.00	0.5062	(1.9846)	0.0000	3	(1.4784)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(3,800)	0.4212	(1,645.02)	(1,600.51)	0.0000	4.3300	(1,766.95)	0.00	0.5936	(2.3567)	0.0000	3	(1.7631)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(9,000)	0.4212	(3,896.10)	(3,790.69)	0.0000	4.3300	(1,766.95)	0.00	1.4058	(5.5816)	0.0000	3	(4.1758)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(500)	0.4212	(216.45)	(210.59)	0.0000	4.3300	(1,766.95)	0.00	0.0781	(0.3101)	0.0000	3	(0.2320)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(700)	0.4212	(303.03)	(294.83)	0.0000	4.3300	(1,766.95)	0.00	0.1093	(0.4341)	0.0000	3	(0.3248)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(600)	0.4212	(259.74)	(252.71)	0.0000	4.3300	(1,766.95)	0.00	0.0937	(0.3721)	0.0000	3	(0.2784)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(2,700)	0.4212	(1,168.83)	(1,137.21)	0.0000	4.3300	(1,766.95)	0.00	0.4218	(1.6745)	0.0000	3	(1.2527)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(4,000)	0.4212	(1,731.60)	(1,684.75)	0.0000	4.3300	(1,766.95)	0.00	0.6248	(2.4807)	0.0000	3	(1.8559)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(200)	0.4212	(86.58)	(84.24)	0.0000	4.3300	(1,766.95)	0.00	0.0312	(0.1240)	0.0000	3	(0.0928)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(3,100)	0.4212	(1,341.99)	(1,305.68)	0.0000	4.3300	(1,766.95)	0.00	0.4842	(1.9226)	0.0000	3	(1.4383)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(17,300)	0.4212	(7,489.17)	(7,286.55)	0.0000	4.3300	(1,766.95)	0.00	2.7023	(10.7291)	0.0000	3	(8.0268)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(16,500)	0.4212	(7,142.85)	(6,949.60)	0.0000	4.3300	(1,766.95)	0.00	2.5774	(10.2330)	0.0000	3	(7.8556)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(6,900)	0.4212	(2,987.01)	(2,906.20)	0.0000	4.3300	(1,766.95)	0.00	1.0778	(4.2793)	0.0000	3	(3.2014)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(1,500)	0.4212	(649.35)	(631.78)	0.0000	4.3300	(1,766.95)	0.00	0.2343	(0.9303)	0.0000	3	(0.6960)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(300)	0.4212	(129.87)	(126.36)	0.0000	4.3300	(1,766.95)	0.00	0.0469	(0.1861)	0.0000	3	(0.1392)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(900)	0.4212	(389.61)	(379.07)	0.0000	4.3300	(1,766.95)	0.00	0.1406	(0.5582)	0.0000	3	(0.4176)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(3,400)	0.4212	(1,471.86)	(1,432.04)	0.0000	4.3300	(1,766.95)	0.00	0.5311	(2.1086)	0.0000	3	(1.5775)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(4,800)	0.4212	(2,077.92)	(2,021.70)	0.0000	4.3300	(1,766.95)	0.00	0.7498	(2.9769)	0.0000	3	(2.2271)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(8,700)	0.4212	(3,766.23)	(3,664.34)	0.0000	4.3300	(1,766.95)	0.00	1.3590	(5.3956)	0.0000	3	(4.0366)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(3,300)	0.4212	(1,428.57)	(1,389.92)	0.0000	4.3300	(1,766.95)	0.00	0.5155	(2.0466)	0.0000	3	(1.5311)	02/07/2025
600433.SH	01/10/2025	SDB3263040688	0	(11,300)	0.4212	(4,891.77)	(4,759.42)	0.0000	4.3300	(1,766.95)	0.00	1.7651	(7.0081)	0.0000	3	(5.2429)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(100)	0.4132	(44.58)	(41.32)	0.0000	4.3300	(1,766.95)	0.00	0.0054	(0.0203)	0.0000	1	(0.0149)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(3,200)	0.4132	(1,402.82)	(1,322.28)	0.0000	4.3300	(1,766.95)	0.00	0.1687	(0.6490)	0.0000	1	(0.4803)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(3,800)	0.4132	(1,645.02)	(1,570.21)	0.0000	4.3300	(1,766.95)	0.00	0.1979	(0.7707)	0.0000	1	(0.5728)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(9,000)	0.4132	(3,896.10)	(3,718.91)	0.0000	4.3300	(1,766.95)	0.00	0.4686	(1.8253)	0.0000	1	(1.3567)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(500)	0.4132	(216.45)	(206.61)	0.0000	4.3300	(1,766.95)	0.00	0.0260	(0.1014)	0.0000	1	(0.0754)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(700)	0.4132	(303.03)	(289.25)	0.0000	4.3300	(1,766.95)	0.00	0.0364	(0.1420)	0.0000	1	(0.1055)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(600)	0.4132	(259.74)	(247.93)	0.0000	4.3300	(1,766.95)	0.00	0.0312	(0.1217)	0.0000	1	(0.0904)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(2,700)	0.4132	(1,168.83)	(1,115.67)	0.0000	4.3300	(1,766.95)	0.00	0.1406	(0.5476)	0.0000	1	(0.4070)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(4,000)	0.4132	(1,731.60)	(1,652.85)	0.0000	4.3300	(1,766.95)	0.00	0.2083	(0.8113)	0.0000	1	(0.6030)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(200)	0.4132	(86.58)	(82.64)	0.0000	4.3300	(1,766.95)	0.00	0.0104	(0.0406)	0.0000	1	(0.0301)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(3,100)	0.4132	(1,341.99)	(1,280.96)	0.0000	4.3300	(1,766.95)	0.00	0.1614	(0.6287)	0.0000	1	(0.4673)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(17,300)	0.4132	(7,489.17)	(7,148.57)	0.0000	4.3300	(1,766.95)	0.00	0.9008	(3.5087)	0.0000	1	(2.6079)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600433.SH	01/09/2025	SDB3263040688	0	(16,500)	0.4132	(7,142.85)	(6,818.00)	0.0000	4.3300	(1,766.95)	0.00	0.8591	(3.3464)	0.0000	1	(2.4873)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(6,900)	0.4132	(2,987.01)	(2,851.16)	0.0000	4.3300	(1,766.95)	0.00	0.3593	(1.3994)	0.0000	1	(1.0401)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(1,500)	0.4132	(649.35)	(619.82)	0.0000	4.3300	(1,766.95)	0.00	0.0781	(0.3042)	0.0000	1	(0.2261)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(300)	0.4132	(129.87)	(123.96)	0.0000	4.3300	(1,766.95)	0.00	0.0156	(0.0608)	0.0000	1	(0.0452)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(900)	0.4132	(389.61)	(371.89)	0.0000	4.3300	(1,766.95)	0.00	0.0469	(0.1825)	0.0000	1	(0.1357)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(3,400)	0.4132	(1,471.86)	(1,404.92)	0.0000	4.3300	(1,766.95)	0.00	0.1770	(0.6896)	0.0000	1	(0.5125)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(4,800)	0.4132	(2,077.92)	(1,983.42)	0.0000	4.3300	(1,766.95)	0.00	0.2499	(0.9735)	0.0000	1	(0.7236)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(8,700)	0.4132	(3,766.23)	(3,594.94)	0.0000	4.3300	(1,766.95)	0.00	0.4530	(1.7645)	0.0000	1	(1.3115)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(3,300)	0.4132	(1,428.57)	(1,363.60)	0.0000	4.3300	(1,766.95)	0.00	0.1718	(0.6693)	0.0000	1	(0.4975)	02/07/2025
600433.SH	01/09/2025	SDB3263040688	0	(11,300)	0.4132	(4,891.77)	(4,669.30)	0.0000	4.3300	(1,766.95)	0.00	0.5884	(2.2918)	0.0000	1	(1.7034)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(100)	0.4144	(44.58)	(41.44)	0.0000	4.3300	(1,766.95)	0.00	0.0054	(0.0203)	0.0000	1	(0.0150)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(3,200)	0.4144	(1,402.82)	(1,326.07)	0.0000	4.3300	(1,766.95)	0.00	0.1687	(0.6509)	0.0000	1	(0.4821)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(3,800)	0.4144	(1,645.02)	(1,574.71)	0.0000	4.3300	(1,766.95)	0.00	0.1979	(0.7729)	0.0000	1	(0.5750)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(9,000)	0.4144	(3,896.10)	(3,729.58)	0.0000	4.3300	(1,766.95)	0.00	0.4686	(1.8306)	0.0000	1	(1.3619)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(500)	0.4144	(216.45)	(207.20)	0.0000	4.3300	(1,766.95)	0.00	0.0260	(0.1017)	0.0000	1	(0.0757)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(700)	0.4144	(303.03)	(290.08)	0.0000	4.3300	(1,766.95)	0.00	0.0364	(0.1424)	0.0000	1	(0.1059)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(600)	0.4144	(259.74)	(248.64)	0.0000	4.3300	(1,766.95)	0.00	0.0312	(0.1220)	0.0000	1	(0.0908)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(2,700)	0.4144	(1,168.83)	(1,118.87)	0.0000	4.3300	(1,766.95)	0.00	0.1406	(0.5492)	0.0000	1	(0.4086)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(4,000)	0.4144	(1,731.60)	(1,657.59)	0.0000	4.3300	(1,766.95)	0.00	0.2083	(0.8136)	0.0000	1	(0.6053)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(200)	0.4144	(86.58)	(82.88)	0.0000	4.3300	(1,766.95)	0.00	0.0104	(0.0407)	0.0000	1	(0.0303)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(3,100)	0.4144	(1,341.99)	(1,284.63)	0.0000	4.3300	(1,766.95)	0.00	0.1614	(0.6305)	0.0000	1	(0.4691)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(17,300)	0.4144	(7,489.17)	(7,169.09)	0.0000	4.3300	(1,766.95)	0.00	0.9008	(3.5187)	0.0000	1	(2.6179)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(16,500)	0.4144	(7,142.85)	(6,837.57)	0.0000	4.3300	(1,766.95)	0.00	0.8591	(3.3560)	0.0000	1	(2.4969)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(6,900)	0.4144	(2,987.01)	(2,859.35)	0.0000	4.3300	(1,766.95)	0.00	0.3593	(1.4034)	0.0000	1	(1.0442)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(1,500)	0.4144	(649.35)	(621.60)	0.0000	4.3300	(1,766.95)	0.00	0.0781	(0.3051)	0.0000	1	(0.2270)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(300)	0.4144	(129.87)	(124.32)	0.0000	4.3300	(1,766.95)	0.00	0.0156	(0.0610)	0.0000	1	(0.0454)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(900)	0.4144	(389.61)	(372.96)	0.0000	4.3300	(1,766.95)	0.00	0.0469	(0.1831)	0.0000	1	(0.1362)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(3,400)	0.4144	(1,471.86)	(1,408.95)	0.0000	4.3300	(1,766.95)	0.00	0.1770	(0.6915)	0.0000	1	(0.5145)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(4,800)	0.4144	(2,077.92)	(1,989.11)	0.0000	4.3300	(1,766.95)	0.00	0.2499	(0.9763)	0.0000	1	(0.7264)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(8,700)	0.4144	(3,766.23)	(3,605.26)	0.0000	4.3300	(1,766.95)	0.00	0.4530	(1.7695)	0.0000	1	(1.3165)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(3,300)	0.4144	(1,428.57)	(1,367.51)	0.0000	4.3300	(1,766.95)	0.00	0.1718	(0.6712)	0.0000	1	(0.4994)	02/07/2025
600433.SH	01/08/2025	SDB3263040688	0	(11,300)	0.4144	(4,891.77)	(4,682.70)	0.0000	4.3300	(1,766.95)	0.00	0.5884	(2.2984)	0.0000	1	(1.7100)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(100)	0.4332	(44.58)	(43.32)	0.0000	4.3300	(1,766.95)	0.00	0.0054	(0.0213)	0.0000	1	(0.0159)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(3,200)	0.4332	(1,402.82)	(1,386.12)	0.0000	4.3300	(1,766.95)	0.00	0.1687	(0.6803)	0.0000	1	(0.5116)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(3,800)	0.4332	(1,645.02)	(1,646.02)	0.0000	4.3300	(1,766.95)	0.00	0.1979	(0.8079)	0.0000	1	(0.6100)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(9,000)	0.4332	(3,896.10)	(3,898.48)	0.0000	4.3300	(1,766.95)	0.00	0.4686	(1.9134)	0.0000	1	(1.4448)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(500)	0.4332	(216.45)	(216.58)	0.0000	4.3300	(1,766.95)	0.00	0.0260	(0.1063)	0.0000	1	(0.0803)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(700)	0.4332	(303.03)	(303.21)	0.0000	4.3300	(1,766.95)	0.00	0.0364	(0.1488)	0.0000	1	(0.1124)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(600)	0.4332	(259.74)	(259.90)	0.0000	4.3300	(1,766.95)	0.00	0.0312	(0.1276)	0.0000	1	(0.0963)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(2,700)	0.4332	(1,168.83)	(1,169.54)	0.0000	4.3300	(1,766.95)	0.00	0.1406	(0.5740)	0.0000	1	(0.4335)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(4,000)	0.4332	(1,731.60)	(1,732.66)	0.0000	4.3300	(1,766.95)	0.00	0.2083	(0.8504)	0.0000	1	(0.6421)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(200)	0.4332	(86.58)	(86.63)	0.0000	4.3300	(1,766.95)	0.00	0.0104	(0.0425)	0.0000	1	(0.0321)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(3,100)	0.4332	(1,341.99)	(1,342.81)	0.0000	4.3300	(1,766.95)	0.00	0.1614	(0.6591)	0.0000	1	(0.4977)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(17,300)	0.4332	(7,489.17)	(7,493.74)	0.0000	4.3300	(1,766.95)	0.00	0.9008	(3.6781)	0.0000	1	(2.7773)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(16,500)	0.4332	(7,142.85)	(7,147.21)	0.0000	4.3300	(1,766.95)	0.00	0.8591	(3.5080)	0.0000	1	(2.6489)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(6,900)	0.4332	(2,987.01)	(2,988.83)	0.0000	4.3300	(1,766.95)	0.00	0.3593	(1.4670)	0.0000	1	(1.1077)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(1,500)	0.4332	(649.35)	(649.75)	0.0000	4.3300	(1,766.95)	0.00	0.0781	(0.3189)	0.0000	1	(0.2408)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(300)	0.4332	(129.87)	(129.95)	0.0000	4.3300	(1,766.95)	0.00	0.0156	(0.0638)	0.0000	1	(0.0482)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(900)	0.4332	(389.61)	(389.85)	0.0000	4.3300	(1,766.95)	0.00	0.0469	(0.1913)	0.0000	1	(0.1445)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(3,400)	0.4332	(1,471.86)	(1,472.76)	0.0000	4.3300	(1,766.95)	0.00	0.1770	(0.7229)	0.0000	1	(0.5458)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(4,800)	0.4332	(2,077.92)	(2,079.19)	0.0000	4.3300	(1,766.95)	0.00	0.2499	(1.0205)	0.0000	1	(0.7706)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(8,700)	0.4332	(3,766.23)	(3,768.53)	0.0000	4.3300	(1,766.95)	0.00	0.4530	(1.8497)	0.0000	1	(1.3967)	02/07/2025
600433.SH	01/07/2025	SDB3263040688	0	(3,300)	0.4332	(1,428.57)	(1,429.44)	0.0000	4.3300	(1,766.95)	0.00	0.1718	(0.7016)	0.0000	1	(0.5298)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600433.SH	01/07/2025	SDB3263040688	0	(11,300)	0.4332	(4,891.77)	(4,894.75)	0.0000	4.3300	(1,766.95)	0.00	0.5884	(2.4024)	0.0000	1	(1.8141)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(3,800)	0.4329	(1,645.02)	(1,645.02)	0.0000	4.3300	(1,767.51)	0.00	0.1979	(0.8077)	0.0000	1	(0.6098)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(9,000)	0.4329	(3,896.10)	(3,896.10)	0.0000	4.3300	(1,767.51)	0.00	0.4686	(1.9129)	0.0000	1	(1.4443)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(500)	0.4329	(216.45)	(216.45)	0.0000	4.3300	(1,767.51)	0.00	0.0260	(0.1063)	0.0000	1	(0.0802)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(700)	0.4329	(303.03)	(303.03)	0.0000	4.3300	(1,767.51)	0.00	0.0364	(0.1488)	0.0000	1	(0.1123)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(600)	0.4329	(259.74)	(259.74)	0.0000	4.3300	(1,767.51)	0.00	0.0312	(0.1275)	0.0000	1	(0.0963)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(2,700)	0.4329	(1,168.83)	(1,168.83)	0.0000	4.3300	(1,767.51)	0.00	0.1406	(0.5739)	0.0000	1	(0.4333)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(4,000)	0.4329	(1,731.60)	(1,731.60)	0.0000	4.3300	(1,767.51)	0.00	0.2083	(0.8502)	0.0000	1	(0.6419)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(200)	0.4329	(86.58)	(86.58)	0.0000	4.3300	(1,767.51)	0.00	0.0104	(0.0425)	0.0000	1	(0.0321)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(3,100)	0.4329	(1,341.99)	(1,341.99)	0.0000	4.3300	(1,767.51)	0.00	0.1614	(0.6589)	0.0000	1	(0.4975)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(17,300)	0.4329	(7,489.17)	(7,489.17)	0.0000	4.3300	(1,767.51)	0.00	0.9008	(3.6770)	0.0000	1	(2.7762)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(16,500)	0.4329	(7,142.85)	(7,142.85)	0.0000	4.3300	(1,767.51)	0.00	0.8591	(3.5070)	0.0000	1	(2.6478)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(6,900)	0.4329	(2,987.01)	(2,987.01)	0.0000	4.3300	(1,767.51)	0.00	0.3593	(1.4665)	0.0000	1	(1.1073)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(1,500)	0.4329	(649.35)	(649.35)	0.0000	4.3300	(1,767.51)	0.00	0.0781	(0.3188)	0.0000	1	(0.2407)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(300)	0.4329	(129.87)	(129.87)	0.0000	4.3300	(1,767.51)	0.00	0.0156	(0.0638)	0.0000	1	(0.0481)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(900)	0.4329	(389.61)	(389.61)	0.0000	4.3300	(1,767.51)	0.00	0.0469	(0.1913)	0.0000	1	(0.1444)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(3,400)	0.4329	(1,471.86)	(1,471.86)	0.0000	4.3300	(1,767.51)	0.00	0.1770	(0.7226)	0.0000	1	(0.5456)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(4,800)	0.4329	(2,077.92)	(2,077.92)	0.0000	4.3300	(1,767.51)	0.00	0.2499	(1.0202)	0.0000	1	(0.7703)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(8,700)	0.4329	(3,766.23)	(3,766.23)	0.0000	4.3300	(1,767.51)	0.00	0.4530	(1.8491)	0.0000	1	(1.3961)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(3,300)	0.4329	(1,428.57)	(1,428.57)	0.0000	4.3300	(1,767.51)	0.00	0.1718	(0.7014)	0.0000	1	(0.5296)	02/07/2025
600433.SH	01/06/2025	SDB3263040688	0	(11,300)	0.4329	(4,891.77)	(4,891.77)	0.0000	4.3300	(1,767.51)	0.00	0.5884	(2.4017)	0.0000	1	(1.8134)	02/07/2025
TOTAL GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND												86.3092	(339.3841)	0.0000		(253.0749)	
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688388.SH	01/17/2025	SDB3263645031	0	(700)	1.9233	(1,408.09)	(1,346.33)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6022)	0.0000	1	(0.4328)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(1,823)	1.9233	(3,667.06)	(3,506.22)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5683)	0.0000	1	(1.1273)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(3,577)	1.9233	(7,195.33)	(6,879.74)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(3.0773)	0.0000	1	(2.2119)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(1,400)	1.9233	(2,816.17)	(2,692.66)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.2044)	0.0000	1	(0.8657)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(700)	1.9233	(1,408.09)	(1,346.33)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6022)	0.0000	1	(0.4328)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(1,266)	1.9233	(2,546.63)	(2,434.93)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0891)	0.0000	1	(0.7828)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(234)	1.9233	(470.70)	(450.06)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.2013)	0.0000	1	(0.1447)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(416)	1.9233	(836.81)	(800.10)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3579)	0.0000	1	(0.2572)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(2,484)	1.9233	(4,996.70)	(4,777.54)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.1370)	0.0000	1	(1.5360)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(11,593)	1.9233	(23,319.93)	(22,297.12)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.9734)	0.0000	1	(7.1686)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(2,238)	1.9233	(4,501.86)	(4,304.40)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.9253)	0.0000	1	(1.3839)	02/07/2025
688388.SH	01/17/2025	SDB3263645031	0	(1,112)	1.9233	(2,236.85)	(2,138.74)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9567)	0.0000	1	(0.6876)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(700)	1.8439	(1,408.09)	(1,290.74)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5773)	0.0000	1	(0.4080)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(1,823)	1.8439	(3,667.06)	(3,361.47)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5036)	0.0000	1	(1.0625)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(3,577)	1.8439	(7,195.33)	(6,595.70)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(2.9502)	0.0000	1	(2.0848)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(1,400)	1.8439	(2,816.17)	(2,581.49)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1547)	0.0000	1	(0.8160)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(700)	1.8439	(1,408.09)	(1,290.74)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5773)	0.0000	1	(0.4080)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(1,266)	1.8439	(2,546.63)	(2,334.40)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0442)	0.0000	1	(0.7379)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(234)	1.8439	(470.70)	(431.48)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1930)	0.0000	1	(0.1364)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(416)	1.8439	(836.81)	(767.07)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3431)	0.0000	1	(0.2425)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(2,484)	1.8439	(4,996.70)	(4,580.30)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.0488)	0.0000	1	(1.4478)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(11,593)	1.8439	(23,319.93)	(21,376.56)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.5617)	0.0000	1	(6.7568)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(2,238)	1.8439	(4,501.86)	(4,126.69)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.8459)	0.0000	1	(1.3044)	02/07/2025
688388.SH	01/16/2025	SDB3263645031	0	(1,112)	1.8439	(2,236.85)	(2,050.44)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9172)	0.0000	1	(0.6481)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(700)	1.8178	(1,408.09)	(1,272.49)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5692)	0.0000	1	(0.3998)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(1,823)	1.8178	(3,667.06)	(3,313.94)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.4823)	0.0000	1	(1.0412)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(3,577)	1.8178	(7,195.33)	(6,502.44)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(2.9085)	0.0000	1	(2.0431)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(1,400)	1.8178	(2,816.17)	(2,544.99)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1384)	0.0000	1	(0.7996)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(700)	1.8178	(1,408.09)	(1,272.49)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5692)	0.0000	1	(0.3998)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688388.SH	01/15/2025	SDB3263645031	0	(1,266)	1.8178	(2,546.63)	(2,301.40)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0294)	0.0000	1	(0.7231)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(234)	1.8178	(470.70)	(425.38)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1903)	0.0000	1	(0.1337)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(416)	1.8178	(836.81)	(756.22)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3383)	0.0000	1	(0.2376)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(2,484)	1.8178	(4,996.70)	(4,515.53)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.0198)	0.0000	1	(1.4188)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(11,593)	1.8178	(23,319.93)	(21,074.31)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.4265)	0.0000	1	(6.6216)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(2,238)	1.8178	(4,501.86)	(4,068.34)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.8198)	0.0000	1	(1.2783)	02/07/2025
688388.SH	01/15/2025	SDB3263645031	0	(1,112)	1.8178	(2,236.85)	(2,021.45)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9042)	0.0000	1	(0.6351)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(700)	1.8706	(1,408.09)	(1,309.41)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5857)	0.0000	1	(0.4163)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(1,823)	1.8706	(3,667.06)	(3,410.07)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5253)	0.0000	1	(1.0843)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(3,577)	1.8706	(7,195.33)	(6,691.08)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(2.9929)	0.0000	1	(2.1275)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(1,400)	1.8706	(2,816.17)	(2,618.82)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1714)	0.0000	1	(0.8327)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(700)	1.8706	(1,408.09)	(1,309.41)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5857)	0.0000	1	(0.4163)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(1,266)	1.8706	(2,546.63)	(2,368.16)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0593)	0.0000	1	(0.7530)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(234)	1.8706	(470.70)	(437.72)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1958)	0.0000	1	(0.1392)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(416)	1.8706	(836.81)	(778.16)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3481)	0.0000	1	(0.2474)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(2,484)	1.8706	(4,996.70)	(4,646.53)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.0784)	0.0000	1	(1.4774)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(11,593)	1.8706	(23,319.93)	(21,685.67)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.6999)	0.0000	1	(6.8951)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(2,238)	1.8706	(4,501.86)	(4,186.36)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.8725)	0.0000	1	(1.3311)	02/07/2025
688388.SH	01/14/2025	SDB3263645031	0	(1,112)	1.8706	(2,236.85)	(2,080.09)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9304)	0.0000	1	(0.6614)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(700)	1.7870	(1,408.09)	(1,250.92)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5595)	0.0000	1	(0.3902)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(1,823)	1.7870	(3,667.06)	(3,257.75)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.4572)	0.0000	1	(1.0161)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(3,577)	1.7870	(7,195.33)	(6,392.20)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(2.8592)	0.0000	1	(1.9938)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(1,400)	1.7870	(2,816.17)	(2,501.84)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1191)	0.0000	1	(0.7803)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(700)	1.7870	(1,408.09)	(1,250.92)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5595)	0.0000	1	(0.3902)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(1,266)	1.7870	(2,546.63)	(2,262.38)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0120)	0.0000	1	(0.7057)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(234)	1.7870	(470.70)	(418.16)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1870)	0.0000	1	(0.1304)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(416)	1.7870	(836.81)	(743.40)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3325)	0.0000	1	(0.2319)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(2,484)	1.7870	(4,996.70)	(4,438.98)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(1.9855)	0.0000	1	(1.3845)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(11,593)	1.7870	(23,319.93)	(20,717.00)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.2667)	0.0000	1	(6.4618)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(2,238)	1.7870	(4,501.86)	(3,999.37)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.7889)	0.0000	1	(1.2474)	02/07/2025
688388.SH	01/13/2025	SDB3263645031	0	(1,112)	1.7870	(2,236.85)	(1,987.17)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.8889)	0.0000	1	(0.6198)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(700)	1.8156	(1,408.09)	(1,270.92)	0.0000	4.3300	(1,610.27)	0.00	0.5081	(1.7054)	0.0000	3	(1.1974)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(1,823)	1.8156	(3,667.06)	(3,309.85)	0.0000	4.3300	(1,610.27)	0.00	1.3232	(4.4415)	0.0000	3	(3.1183)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(3,577)	1.8156	(7,195.33)	(6,494.42)	0.0000	4.3300	(1,610.27)	0.00	2.5963	(8.7148)	0.0000	3	(6.1185)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(1,400)	1.8156	(2,816.17)	(2,541.85)	0.0000	4.3300	(1,610.27)	0.00	1.0162	(3.4109)	0.0000	3	(2.3947)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(700)	1.8156	(1,408.09)	(1,270.92)	0.0000	4.3300	(1,610.27)	0.00	0.5081	(1.7054)	0.0000	3	(1.1974)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(1,266)	1.8156	(2,546.63)	(2,298.55)	0.0000	4.3300	(1,610.27)	0.00	0.9189	(3.0844)	0.0000	3	(2.1655)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(234)	1.8156	(470.70)	(424.85)	0.0000	4.3300	(1,610.27)	0.00	0.1698	(0.5701)	0.0000	3	(0.4003)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(416)	1.8156	(836.81)	(755.29)	0.0000	4.3300	(1,610.27)	0.00	0.3019	(1.0135)	0.0000	3	(0.7116)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(2,484)	1.8156	(4,996.70)	(4,509.96)	0.0000	4.3300	(1,610.27)	0.00	1.8030	(6.0519)	0.0000	3	(4.2489)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(11,593)	1.8156	(23,319.93)	(21,048.30)	0.0000	4.3300	(1,610.27)	0.00	8.4146	(28.2445)	0.0000	3	(19.8299)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(2,238)	1.8156	(4,501.86)	(4,063.32)	0.0000	4.3300	(1,610.27)	0.00	1.6244	(5.4525)	0.0000	3	(3.8281)	02/07/2025
688388.SH	01/10/2025	SDB3263645031	0	(1,112)	1.8156	(2,236.85)	(2,018.95)	0.0000	4.3300	(1,610.27)	0.00	0.8071	(2.7092)	0.0000	3	(1.9021)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(700)	1.8567	(1,408.09)	(1,299.71)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5814)	0.0000	1	(0.4120)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(1,823)	1.8567	(3,667.06)	(3,384.83)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5140)	0.0000	1	(1.0730)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(3,577)	1.8567	(7,195.33)	(6,641.54)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(2.9707)	0.0000	1	(2.1053)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(1,400)	1.8567	(2,816.17)	(2,599.43)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1627)	0.0000	1	(0.8240)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(700)	1.8567	(1,408.09)	(1,299.71)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5814)	0.0000	1	(0.4120)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(1,266)	1.8567	(2,546.63)	(2,350.63)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0514)	0.0000	1	(0.7451)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(234)	1.8567	(470.70)	(434.48)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1943)	0.0000	1	(0.1377)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(416)	1.8567	(836.81)	(772.40)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3455)	0.0000	1	(0.2448)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(2,484)	1.8567	(4,996.70)	(4,612.13)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.0630)	0.0000	1	(1.4620)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(11,593)	1.8567	(23,319.93)	(21,525.13)	0.0000	4.3300	(1							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688388.SH	01/09/2025	SDB3263645031	0	(2,238)	1.8567	(4,501.86)	(4,155.37)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.8587)	0.0000	1	(1.3172)	02/07/2025
688388.SH	01/09/2025	SDB3263645031	0	(1,112)	1.8567	(2,236.85)	(2,064.69)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9235)	0.0000	1	(0.6545)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(700)	1.8771	(1,408.09)	(1,313.94)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5877)	0.0000	1	(0.4184)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(1,823)	1.8771	(3,667.06)	(3,421.88)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5306)	0.0000	1	(1.0895)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(3,577)	1.8771	(7,195.33)	(6,714.24)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(3.0033)	0.0000	1	(2.1378)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(1,400)	1.8771	(2,816.17)	(2,627.88)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.1754)	0.0000	1	(0.8367)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(700)	1.8771	(1,408.09)	(1,313.94)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.5877)	0.0000	1	(0.4184)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(1,266)	1.8771	(2,546.63)	(2,376.36)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.0629)	0.0000	1	(0.7566)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(234)	1.8771	(470.70)	(439.23)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.1965)	0.0000	1	(0.1399)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(416)	1.8771	(836.81)	(780.86)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3493)	0.0000	1	(0.2486)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(2,484)	1.8771	(4,996.70)	(4,662.61)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.0856)	0.0000	1	(1.4846)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(11,593)	1.8771	(23,319.93)	(21,760.73)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(9.7335)	0.0000	1	(6.9286)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(2,238)	1.8771	(4,501.86)	(4,200.86)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.8790)	0.0000	1	(1.3376)	02/07/2025
688388.SH	01/08/2025	SDB3263645031	0	(1,112)	1.8771	(2,236.85)	(2,087.29)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9336)	0.0000	1	(0.6646)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(700)	1.9499	(1,408.09)	(1,364.94)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6105)	0.0000	1	(0.4412)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(1,823)	1.9499	(3,667.06)	(3,554.70)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.5900)	0.0000	1	(1.1489)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(3,577)	1.9499	(7,195.33)	(6,974.86)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(3.1198)	0.0000	1	(2.2544)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(1,400)	1.9499	(2,816.17)	(2,729.89)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.2211)	0.0000	1	(0.8823)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(700)	1.9499	(1,408.09)	(1,364.94)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6105)	0.0000	1	(0.4412)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(1,266)	1.9499	(2,546.63)	(2,468.60)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.1042)	0.0000	1	(0.7979)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(234)	1.9499	(470.70)	(456.28)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.2041)	0.0000	1	(0.1475)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(416)	1.9499	(836.81)	(811.17)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3628)	0.0000	1	(0.2622)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(2,484)	1.9499	(4,996.70)	(4,843.60)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.1665)	0.0000	1	(1.5655)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(11,593)	1.9499	(23,319.93)	(22,605.42)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(10.1113)	0.0000	1	(7.3065)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(2,238)	1.9499	(4,501.86)	(4,363.92)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(1.9520)	0.0000	1	(1.4105)	02/07/2025
688388.SH	01/07/2025	SDB3263645031	0	(1,112)	1.9499	(2,236.85)	(2,168.31)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(0.9699)	0.0000	1	(0.7008)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(700)	2.0116	(1,408.09)	(1,408.09)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6298)	0.0000	1	(0.4605)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(1,823)	2.0116	(3,667.06)	(3,667.06)	0.0000	4.3300	(1,610.27)	0.00	0.4411	(1.6403)	0.0000	1	(1.1992)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(3,577)	2.0116	(7,195.33)	(7,195.33)	0.0000	4.3300	(1,610.27)	0.00	0.8654	(3.2184)	0.0000	1	(2.3530)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(1,400)	2.0116	(2,816.17)	(2,816.17)	0.0000	4.3300	(1,610.27)	0.00	0.3387	(1.2597)	0.0000	1	(0.9209)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(700)	2.0116	(1,408.09)	(1,408.09)	0.0000	4.3300	(1,610.27)	0.00	0.1694	(0.6298)	0.0000	1	(0.4605)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(1,266)	2.0116	(2,546.63)	(2,546.63)	0.0000	4.3300	(1,610.27)	0.00	0.3063	(1.1391)	0.0000	1	(0.8328)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(234)	2.0116	(470.70)	(470.70)	0.0000	4.3300	(1,610.27)	0.00	0.0566	(0.2105)	0.0000	1	(0.1539)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(416)	2.0116	(836.81)	(836.81)	0.0000	4.3300	(1,610.27)	0.00	0.1006	(0.3743)	0.0000	1	(0.2737)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(2,484)	2.0116	(4,996.70)	(4,996.70)	0.0000	4.3300	(1,610.27)	0.00	0.6010	(2.2350)	0.0000	1	(1.6340)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(11,593)	2.0116	(23,319.93)	(23,319.93)	0.0000	4.3300	(1,610.27)	0.00	2.8049	(10.4309)	0.0000	1	(7.6261)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(2,238)	2.0116	(4,501.86)	(4,501.86)	0.0000	4.3300	(1,610.27)	0.00	0.5415	(2.0137)	0.0000	1	(1.4722)	02/07/2025
688388.SH	01/06/2025	SDB3263645031	0	(1,112)	2.0116	(2,236.85)	(2,236.85)	0.0000	4.3300	(1,610.27)	0.00	0.2690	(1.0005)	0.0000	1	(0.7315)	02/07/2025
TOTAL GUANGDONG JIA YUAN TECHNOLOGY SHARES CO., LTD. CMN CLASS A SERIES NORTHBOUND												79.9667	(275.7785)	0.0000		(195.8118)	
GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603322.SH	01/15/2025	SDB3265465955	0	(700)	5.7265	(4,008.58)	(4,008.58)	0.0000	4.3300	(1,775.00)	0.00	0.4821	(1.9765)	0.0000	1	(1.4943)	02/07/2025
603322.SH	01/15/2025	SDB3265465955	0	(100)	5.7682	(576.82)	(576.82)	0.0000	4.3300	(1,775.00)	0.00	0.0694	(0.2844)	0.0000	1	(0.2150)	02/07/2025
TOTAL GUANGDONG SUPER TELECOM CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.5515	(2.2609)	0.0000		(1.7093)	
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
300607.ZK	01/17/2025	SDB3265345688	0	(400)	4.6511	(1,608.69)	(1,860.44)	0.0000	4.3300	(1,750.00)	0.00	0.1935	(0.9044)	0.0000	1	(0.7109)	02/07/2025
300607.ZK	01/17/2025	SDB3265345688	0	(1,800)	4.6511	(7,436.71)	(8,371.98)	0.0000	4.3300	(1,750.00)	0.00	0.8945	(4.0697)	0.0000	1	(3.1752)	02/07/2025
300607.ZK	01/17/2025	SDB3265345688	0	(1,600)	4.6511	(7,091.67)	(7,441.76)	0.0000	4.3300	(1,750.00)	0.00	0.8530	(3.6175)	0.0000	1	(2.7646)	02/07/2025
300607.ZK	01/17/2025	SDB3265345688	0	(200)	4.6511	(878.43)	(930.22)	0.0000	4.3300	(1,750.00)	0.00	0.1057	(0.4522)	0.0000	1	(0.3465)	02/07/2025
300607.ZK	01/17/2025	SDB3265345688	0	(300)	4.6511	(1,295.68)	(1,395.33)	0.0000	4.3300	(1,750.00)	0.00	0.1558	(0.6783)	0.0000	1	(0.5224)	02/07/2025
300607.ZK	01/16/2025	SDB3265345688	0	(400)	3.9707	(1,608.69)	(1,588.27)	0.0000	4.3300	(1,750.00)	0.00	0.1935	(0.7721)	0.0000	1	(0.5786)	02/07/2025
300607.ZK	01/16/2025	SDB3265345688	0	(1,800)	3.9707	(7,436.71)	(7,147.23)	0.0000	4.3300	(1,750.00)	0.00	0.8945	(3.4743)	0.0000	1	(2.5799)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300607.ZK	01/16/2025	SDB3265345688	0	(1,600)	3.9707	(7,091.67)	(6,353.09)	0.0000	4.3300	(1,750.00)	0.00	0.8530	(3.0883)	0.0000	1	(2.2353)	02/07/2025
300607.ZK	01/16/2025	SDB3265345688	0	(200)	3.9707	(878.43)	(794.14)	0.0000	4.3300	(1,750.00)	0.00	0.1057	(0.3860)	0.0000	1	(0.2804)	02/07/2025
300607.ZK	01/16/2025	SDB3265345688	0	(300)	3.9707	(1,295.68)	(1,191.20)	0.0000	4.3300	(1,750.00)	0.00	0.1558	(0.5791)	0.0000	1	(0.4232)	02/07/2025
300607.ZK	01/15/2025	SDB3265345688	0	(1,600)	4.1605	(7,091.67)	(6,656.83)	0.0000	4.3300	(1,750.00)	0.00	0.8530	(3.2360)	0.0000	1	(2.3830)	02/07/2025
300607.ZK	01/15/2025	SDB3265345688	0	(200)	4.1605	(878.43)	(832.10)	0.0000	4.3300	(1,750.00)	0.00	0.1057	(0.4045)	0.0000	1	(0.2988)	02/07/2025
300607.ZK	01/15/2025	SDB3265345688	0	(300)	4.1605	(1,295.68)	(1,248.16)	0.0000	4.3300	(1,750.00)	0.00	0.1558	(0.6067)	0.0000	1	(0.4509)	02/07/2025
300607.ZK	01/14/2025	SDB3265345688	0	(1,600)	4.3860	(7,091.67)	(7,017.61)	0.0000	4.3300	(1,750.00)	0.00	0.8530	(3.4113)	0.0000	1	(2.5584)	02/07/2025
300607.ZK	01/14/2025	SDB3265345688	0	(200)	4.3860	(878.43)	(877.20)	0.0000	4.3300	(1,750.00)	0.00	0.1057	(0.4264)	0.0000	1	(0.3208)	02/07/2025
300607.ZK	01/14/2025	SDB3265345688	0	(300)	4.3860	(1,295.68)	(1,315.80)	0.0000	4.3300	(1,750.00)	0.00	0.1558	(0.6396)	0.0000	1	(0.4838)	02/07/2025
300607.ZK	01/13/2025	SDB3265345688	0	(300)	4.3189	(1,295.68)	(1,295.68)	0.0000	4.3300	(1,750.00)	0.00	0.1558	(0.6298)	0.0000	1	(0.4740)	02/07/2025
300607.ZK	01/10/2025	SDB3265272466	0	(1,200)	4.0695	(4,883.35)	(4,883.35)	0.0000	4.3300	(1,750.00)	0.00	1.7621	(7.1215)	0.0000	3	(5.3595)	02/07/2025
300607.ZK	01/08/2025	SDB3265127404	0	(400)	4.0446	(1,617.82)	(1,617.82)	0.0000	4.3300	(1,750.00)	0.00	0.1946	(0.7864)	0.0000	1	(0.5919)	02/07/2025
TOTAL GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												8.7463	(35.2843)	0.0000		(26.5380)	
GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600310.SH	01/17/2025	SDB3261588065	0	(24,500)	0.5826	(15,256.66)	(14,273.16)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.4141)	0.0000	1	(5.5791)	02/07/2025
600310.SH	01/16/2025	SDB3261588065	0	(24,500)	0.5698	(15,256.66)	(13,959.27)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.2511)	0.0000	1	(5.4160)	02/07/2025
600310.SH	01/15/2025	SDB3261588065	0	(24,500)	0.5629	(15,256.66)	(13,790.90)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.1636)	0.0000	1	(5.3286)	02/07/2025
600310.SH	01/14/2025	SDB3261588065	0	(24,500)	0.5809	(15,256.66)	(14,232.07)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.3928)	0.0000	1	(5.5577)	02/07/2025
600310.SH	01/13/2025	SDB3261588065	0	(24,500)	0.5880	(15,256.66)	(14,405.09)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.4826)	0.0000	1	(5.6476)	02/07/2025
600310.SH	01/10/2025	SDB3261588065	0	(24,500)	0.5929	(15,256.66)	(14,526.88)	0.0000	4.3300	(1,870.00)	0.00	5.5051	(22.6377)	0.0000	3	(17.1326)	02/07/2025
600310.SH	01/09/2025	SDB3261588065	0	(24,500)	0.5872	(15,256.66)	(14,386.30)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.4729)	0.0000	1	(5.6378)	02/07/2025
600310.SH	01/08/2025	SDB3261588065	0	(24,500)	0.5916	(15,256.66)	(14,494.37)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.5290)	0.0000	1	(5.6940)	02/07/2025
600310.SH	01/07/2025	SDB3261588065	0	(24,500)	0.6108	(15,256.66)	(14,964.65)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.7733)	0.0000	1	(5.9383)	02/07/2025
600310.SH	01/06/2025	SDB3261588065	0	(24,500)	0.6227	(15,256.66)	(15,256.66)	0.0000	4.3300	(1,870.00)	0.00	1.8350	(7.9250)	0.0000	1	(6.0900)	02/07/2025
TOTAL GUANGXI GUIDONG ELECTRIC POWER COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												22.0205	(90.0421)	0.0000		(68.0217)	
GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601238.SH	01/17/2025	SDB3263644963	0	(2,200)	1.2005	(2,806.07)	(2,641.20)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4857)	0.0000	1	(1.1482)	02/07/2025
601238.SH	01/17/2025	SDB3263644963	0	(9,500)	1.2005	(12,117.12)	(11,405.20)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.4154)	0.0000	1	(4.9580)	02/07/2025
601238.SH	01/16/2025	SDB3263644963	0	(2,200)	1.1395	(2,806.07)	(2,506.97)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4102)	0.0000	1	(1.0727)	02/07/2025
601238.SH	01/16/2025	SDB3263644963	0	(9,500)	1.1395	(12,117.12)	(10,825.54)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.0894)	0.0000	1	(4.6319)	02/07/2025
601238.SH	01/15/2025	SDB3263644963	0	(2,200)	1.1244	(2,806.07)	(2,473.74)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.3915)	0.0000	1	(1.0540)	02/07/2025
601238.SH	01/15/2025	SDB3263644963	0	(9,500)	1.1244	(12,117.12)	(10,682.07)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.0087)	0.0000	1	(4.5512)	02/07/2025
601238.SH	01/14/2025	SDB3263644963	0	(2,200)	1.1360	(2,806.07)	(2,499.10)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4057)	0.0000	1	(1.0682)	02/07/2025
601238.SH	01/14/2025	SDB3263644963	0	(9,500)	1.1360	(12,117.12)	(10,791.56)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.0703)	0.0000	1	(4.6128)	02/07/2025
601238.SH	01/13/2025	SDB3263644963	0	(2,200)	1.1351	(2,806.07)	(2,497.21)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4047)	0.0000	1	(1.0672)	02/07/2025
601238.SH	01/13/2025	SDB3263644963	0	(9,500)	1.1351	(12,117.12)	(10,783.40)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.0657)	0.0000	1	(4.6082)	02/07/2025
601238.SH	01/10/2025	SDB3263644963	0	(2,200)	1.1572	(2,806.07)	(2,545.93)	0.0000	4.3300	(2,025.00)	0.00	1.0125	(4.2963)	0.0000	3	(3.2837)	02/07/2025
601238.SH	01/10/2025	SDB3263644963	0	(9,500)	1.1572	(12,117.12)	(10,993.81)	0.0000	4.3300	(2,025.00)	0.00	4.3723	(18.5521)	0.0000	3	(14.1798)	02/07/2025
601238.SH	01/09/2025	SDB3263644963	0	(2,200)	1.1404	(2,806.07)	(2,508.90)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4113)	0.0000	1	(1.0737)	02/07/2025
601238.SH	01/09/2025	SDB3263644963	0	(9,500)	1.1404	(12,117.12)	(10,833.89)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.0941)	0.0000	1	(4.6366)	02/07/2025
601238.SH	01/08/2025	SDB3263644963	0	(2,200)	1.1641	(2,806.07)	(2,561.09)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.4406)	0.0000	1	(1.1031)	02/07/2025
601238.SH	01/08/2025	SDB3263644963	0	(9,500)	1.1641	(12,117.12)	(11,059.24)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.2208)	0.0000	1	(4.7634)	02/07/2025
601238.SH	01/07/2025	SDB3263644963	0	(2,200)	1.2216	(2,806.07)	(2,687.53)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.5117)	0.0000	1	(1.1742)	02/07/2025
601238.SH	01/07/2025	SDB3263644963	0	(9,500)	1.2216	(12,117.12)	(11,605.24)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.5279)	0.0000	1	(5.0705)	02/07/2025
601238.SH	01/06/2025	SDB3263644963	0	(2,200)	1.2755	(2,806.07)	(2,806.07)	0.0000	4.3300	(2,025.00)	0.00	0.3375	(1.5784)	0.0000	1	(1.2409)	02/07/2025
601238.SH	01/06/2025	SDB3263644963	0	(9,500)	1.2755	(12,117.12)	(12,117.12)	0.0000	4.3300	(2,025.00)	0.00	1.4574	(6.8159)	0.0000	1	(5.3585)	02/07/2025
TOTAL GUANGZHOU AUTOMOBILE GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												21.5391	(92.1962)	0.0000		(70.6570)	
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600332.SH	01/17/2025	SDB3262741471	0	(4,000)	3.7051	(15,524.33)	(14,820.36)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.2615)	0.0000	1	(2.3943)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(1,000)	3.7051	(3,881.08)	(3,705.09)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0654)	0.0000	1	(0.5986)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600332.SH	01/17/2025	SDB3262741471	0	(1,200)	3.7051	(4,657.30)	(4,446.11)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2784)	0.0000	1	(0.7183)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(3,200)	3.7051	(12,419.46)	(11,856.29)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.4092)	0.0000	1	(1.9154)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(1,800)	3.7051	(6,985.95)	(6,669.16)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9177)	0.0000	1	(1.0774)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(1,000)	3.7051	(3,881.08)	(3,705.09)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0654)	0.0000	1	(0.5986)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(300)	3.7051	(1,164.32)	(1,111.53)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3196)	0.0000	1	(0.1796)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(700)	3.7051	(2,716.76)	(2,593.56)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7458)	0.0000	1	(0.4190)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(600)	3.7051	(2,328.65)	(2,223.05)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6392)	0.0000	1	(0.3591)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(3,000)	3.7051	(11,643.25)	(11,115.27)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.1961)	0.0000	1	(1.7957)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(200)	3.7051	(776.22)	(741.02)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2131)	0.0000	1	(0.1197)	02/07/2025
600332.SH	01/17/2025	SDB3262741471	0	(2,200)	3.7051	(8,538.38)	(8,151.20)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.3438)	0.0000	1	(1.3168)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(4,000)	3.6226	(15,524.33)	(14,490.27)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.1666)	0.0000	1	(2.2994)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(1,000)	3.6226	(3,881.08)	(3,622.57)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0416)	0.0000	1	(0.5748)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(1,200)	3.6226	(4,657.30)	(4,347.08)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2500)	0.0000	1	(0.6898)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(3,200)	3.6226	(12,419.46)	(11,592.22)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.3333)	0.0000	1	(1.8395)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(1,800)	3.6226	(6,985.95)	(6,520.62)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.8750)	0.0000	1	(1.0347)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(1,000)	3.6226	(3,881.08)	(3,622.57)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0416)	0.0000	1	(0.5748)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(300)	3.6226	(1,164.32)	(1,086.77)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3125)	0.0000	1	(0.1725)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(700)	3.6226	(2,716.76)	(2,535.80)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7292)	0.0000	1	(0.4024)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(600)	3.6226	(2,328.65)	(2,173.54)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6250)	0.0000	1	(0.3449)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(3,000)	3.6226	(11,643.25)	(10,867.70)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.1249)	0.0000	1	(1.7245)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(200)	3.6226	(776.22)	(724.51)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2083)	0.0000	1	(0.1150)	02/07/2025
600332.SH	01/16/2025	SDB3262741471	0	(2,200)	3.6226	(8,538.38)	(7,969.65)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.2916)	0.0000	1	(1.2646)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(4,000)	3.6153	(15,524.33)	(14,461.20)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.1582)	0.0000	1	(2.2910)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(1,000)	3.6153	(3,881.08)	(3,615.30)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0396)	0.0000	1	(0.5727)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(1,200)	3.6153	(4,657.30)	(4,338.36)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2475)	0.0000	1	(0.6873)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(3,200)	3.6153	(12,419.46)	(11,568.96)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.3266)	0.0000	1	(1.8328)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(1,800)	3.6153	(6,985.95)	(6,507.54)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.8712)	0.0000	1	(1.0309)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(1,000)	3.6153	(3,881.08)	(3,615.30)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0396)	0.0000	1	(0.5727)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(300)	3.6153	(1,164.32)	(1,084.59)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3119)	0.0000	1	(0.1718)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(700)	3.6153	(2,716.76)	(2,530.71)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7277)	0.0000	1	(0.4009)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(600)	3.6153	(2,328.65)	(2,169.18)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6237)	0.0000	1	(0.3436)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(3,000)	3.6153	(11,643.25)	(10,845.90)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.1187)	0.0000	1	(1.7182)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(200)	3.6153	(776.22)	(723.06)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2079)	0.0000	1	(0.1145)	02/07/2025
600332.SH	01/15/2025	SDB3262741471	0	(2,200)	3.6153	(8,538.38)	(7,953.66)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.2870)	0.0000	1	(1.2600)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(4,000)	3.6636	(15,524.33)	(14,654.49)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.2138)	0.0000	1	(2.3466)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(1,000)	3.6636	(3,881.08)	(3,663.62)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0535)	0.0000	1	(0.5866)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(1,200)	3.6636	(4,657.30)	(4,396.35)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2641)	0.0000	1	(0.7040)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(3,200)	3.6636	(12,419.46)	(11,723.59)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.3710)	0.0000	1	(1.8773)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(1,800)	3.6636	(6,985.95)	(6,594.52)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.8962)	0.0000	1	(1.0560)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(1,000)	3.6636	(3,881.08)	(3,663.62)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0535)	0.0000	1	(0.5866)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(300)	3.6636	(1,164.32)	(1,099.09)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3160)	0.0000	1	(0.1760)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(700)	3.6636	(2,716.76)	(2,564.54)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7374)	0.0000	1	(0.4106)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(600)	3.6636	(2,328.65)	(2,198.17)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6321)	0.0000	1	(0.3520)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(3,000)	3.6636	(11,643.25)	(10,990.87)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.1604)	0.0000	1	(1.7599)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(200)	3.6636	(776.22)	(732.72)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2107)	0.0000	1	(0.1173)	02/07/2025
600332.SH	01/14/2025	SDB3262741471	0	(2,200)	3.6636	(8,538.38)	(8,059.97)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.3176)	0.0000	1	(1.2906)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(4,000)	3.6734	(15,524.33)	(14,693.63)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.2251)	0.0000	1	(2.3578)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(1,000)	3.6734	(3,881.08)	(3,673.41)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0563)	0.0000	1	(0.5895)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(1,200)	3.6734	(4,657.30)	(4,408.09)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2675)	0.0000	1	(0.7073)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(3,200)	3.6734	(12,419.46)	(11,754.91)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.3800)	0.0000	1	(1.8863)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(1,800)	3.6734	(6,985.95)	(6,612.13)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9013)	0.0000	1	(1.0610)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(1,000)	3.6734	(3,881.08)	(3,673.41)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0563)	0.0000	1	(0.5895)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(300)	3.6734	(1,164.32)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600332.SH	01/13/2025	SDB3262741471	0	(700)	3.6734	(2,716.76)	(2,571.39)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7394)	0.0000	1	(0.4126)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(600)	3.6734	(2,328.65)	(2,204.04)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6338)	0.0000	1	(0.3537)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(3,000)	3.6734	(11,643.25)	(11,020.22)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.1688)	0.0000	1	(1.7684)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(200)	3.6734	(776.22)	(734.68)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2113)	0.0000	1	(0.1179)	02/07/2025
600332.SH	01/13/2025	SDB3262741471	0	(2,200)	3.6734	(8,538.38)	(8,081.50)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.3238)	0.0000	1	(1.2968)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(4,000)	3.7184	(15,524.33)	(14,873.78)	0.0000	4.3300	(1,035.16)	0.00	5.6017	(12.8306)	0.0000	3	(7.2289)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(1,000)	3.7184	(3,881.08)	(3,718.45)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.2076)	0.0000	3	(1.8072)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(1,200)	3.7184	(4,657.30)	(4,462.13)	0.0000	4.3300	(1,035.16)	0.00	1.6805	(3.8492)	0.0000	3	(2.1687)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(3,200)	3.7184	(12,419.46)	(11,899.02)	0.0000	4.3300	(1,035.16)	0.00	4.4814	(10.2645)	0.0000	3	(5.7831)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(1,800)	3.7184	(6,985.95)	(6,693.20)	0.0000	4.3300	(1,035.16)	0.00	2.5208	(5.7738)	0.0000	3	(3.2530)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(1,000)	3.7184	(3,881.08)	(3,718.45)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.2076)	0.0000	3	(1.8072)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(300)	3.7184	(1,164.32)	(1,115.53)	0.0000	4.3300	(1,035.16)	0.00	0.4201	(0.9623)	0.0000	3	(0.5422)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(700)	3.7184	(2,716.76)	(2,602.91)	0.0000	4.3300	(1,035.16)	0.00	0.9803	(2.2453)	0.0000	3	(1.2651)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(600)	3.7184	(2,328.65)	(2,231.07)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9246)	0.0000	3	(1.0843)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(3,000)	3.7184	(11,643.25)	(11,155.33)	0.0000	4.3300	(1,035.16)	0.00	4.2013	(9.6229)	0.0000	3	(5.4217)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(200)	3.7184	(776.22)	(743.69)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6415)	0.0000	3	(0.3614)	02/07/2025
600332.SH	01/10/2025	SDB3262741471	0	(2,200)	3.7184	(8,538.38)	(8,180.58)	0.0000	4.3300	(1,035.16)	0.00	3.0809	(7.0568)	0.0000	3	(3.9759)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(4,000)	3.7692	(15,524.33)	(15,076.80)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.3352)	0.0000	1	(2.4680)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(1,000)	3.7692	(3,881.08)	(3,769.20)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0838)	0.0000	1	(0.6170)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(1,200)	3.7692	(4,657.30)	(4,523.04)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.3006)	0.0000	1	(0.7404)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(3,200)	3.7692	(12,419.46)	(12,061.44)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.4682)	0.0000	1	(1.9744)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(1,800)	3.7692	(6,985.95)	(6,784.56)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9509)	0.0000	1	(1.1106)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(1,000)	3.7692	(3,881.08)	(3,769.20)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0838)	0.0000	1	(0.6170)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(300)	3.7692	(1,164.32)	(1,130.76)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3251)	0.0000	1	(0.1851)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(700)	3.7692	(2,716.76)	(2,638.44)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7587)	0.0000	1	(0.4319)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(600)	3.7692	(2,328.65)	(2,261.52)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6503)	0.0000	1	(0.3702)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(3,000)	3.7692	(11,643.25)	(11,307.60)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.2514)	0.0000	1	(1.8510)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(200)	3.7692	(776.22)	(753.84)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2168)	0.0000	1	(0.1234)	02/07/2025
600332.SH	01/09/2025	SDB3262741471	0	(2,200)	3.7692	(8,538.38)	(8,292.24)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.3844)	0.0000	1	(1.3574)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(4,000)	3.7364	(15,524.33)	(14,945.58)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.2975)	0.0000	1	(2.4303)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(1,000)	3.7364	(3,881.08)	(3,736.39)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0744)	0.0000	1	(0.6076)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(1,200)	3.7364	(4,657.30)	(4,483.67)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2893)	0.0000	1	(0.7291)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(3,200)	3.7364	(12,419.46)	(11,956.46)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.4380)	0.0000	1	(1.9442)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(1,800)	3.7364	(6,985.95)	(6,725.51)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9339)	0.0000	1	(1.0936)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(1,000)	3.7364	(3,881.08)	(3,736.39)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0744)	0.0000	1	(0.6076)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(300)	3.7364	(1,164.32)	(1,120.92)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3223)	0.0000	1	(0.1823)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(700)	3.7364	(2,716.76)	(2,615.48)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7521)	0.0000	1	(0.4253)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(600)	3.7364	(2,328.65)	(2,241.84)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6446)	0.0000	1	(0.3645)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(3,000)	3.7364	(11,643.25)	(11,209.18)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.2231)	0.0000	1	(1.8227)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(200)	3.7364	(776.22)	(747.28)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2149)	0.0000	1	(0.1215)	02/07/2025
600332.SH	01/08/2025	SDB3262741471	0	(2,200)	3.7364	(8,538.38)	(8,220.07)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.3636)	0.0000	1	(1.3366)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(4,000)	3.7618	(15,524.33)	(15,047.31)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.3268)	0.0000	1	(2.4595)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(1,000)	3.7618	(3,881.08)	(3,761.83)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0817)	0.0000	1	(0.6149)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(1,200)	3.7618	(4,657.30)	(4,514.19)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.2980)	0.0000	1	(0.7379)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(3,200)	3.7618	(12,419.46)	(12,037.85)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.4614)	0.0000	1	(1.9676)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(1,800)	3.7618	(6,985.95)	(6,771.29)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(1.9470)	0.0000	1	(1.1068)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(1,000)	3.7618	(3,881.08)	(3,761.83)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.0817)	0.0000	1	(0.6149)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(300)	3.7618	(1,164.32)	(1,128.55)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3245)	0.0000	1	(0.1845)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(700)	3.7618	(2,716.76)	(2,633.28)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7572)	0.0000	1	(0.4304)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(600)	3.7618	(2,328.65)	(2,257.10)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6490)	0.0000	1	(0.3689)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(3,000)	3.7618	(11,643.25)	(11,285.48)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.2451)	0.0000	1	(1.8446)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0	(200)	3.7618	(776.22)	(752.37)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2163)	0.0000	1	(0.1230)	02/07/2025
600332.SH	01/07/2025	SDB3262741471	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600332.SH	01/06/2025	SDB3262741471	0	(4,000)	3.8811	(15,524.33)	(15,524.33)	0.0000	4.3300	(1,035.16)	0.00	1.8672	(4.4639)	0.0000	1	(2.5967)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(1,000)	3.8811	(3,881.08)	(3,881.08)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.1160)	0.0000	1	(0.6492)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(1,200)	3.8811	(4,657.30)	(4,657.30)	0.0000	4.3300	(1,035.16)	0.00	0.5602	(1.3392)	0.0000	1	(0.7790)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(3,200)	3.8811	(12,419.46)	(12,419.46)	0.0000	4.3300	(1,035.16)	0.00	1.4938	(3.5711)	0.0000	1	(2.0773)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(1,800)	3.8811	(6,985.95)	(6,985.95)	0.0000	4.3300	(1,035.16)	0.00	0.8403	(2.0088)	0.0000	1	(1.1685)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(1,000)	3.8811	(3,881.08)	(3,881.08)	0.0000	4.3300	(1,035.16)	0.00	0.4668	(1.1160)	0.0000	1	(0.6492)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(300)	3.8811	(1,164.32)	(1,164.32)	0.0000	4.3300	(1,035.16)	0.00	0.1400	(0.3348)	0.0000	1	(0.1948)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(700)	3.8811	(2,716.76)	(2,716.76)	0.0000	4.3300	(1,035.16)	0.00	0.3268	(0.7812)	0.0000	1	(0.4544)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(600)	3.8811	(2,328.65)	(2,328.65)	0.0000	4.3300	(1,035.16)	0.00	0.2801	(0.6696)	0.0000	1	(0.3895)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(3,000)	3.8811	(11,643.25)	(11,643.25)	0.0000	4.3300	(1,035.16)	0.00	1.4004	(3.3479)	0.0000	1	(1.9475)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(200)	3.8811	(776.22)	(776.22)	0.0000	4.3300	(1,035.16)	0.00	0.0934	(0.2232)	0.0000	1	(0.1298)	02/07/2025
600332.SH	01/06/2025	SDB3262741471	0	(2,200)	3.8811	(8,538.38)	(8,538.38)	0.0000	4.3300	(1,035.16)	0.00	1.0270	(2.4552)	0.0000	1	(1.4282)	02/07/2025
TOTAL GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												107.5525	(246.1399)	0.0000		(138.5873)	
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND																	
600098.SH	01/17/2025	SDB3262800250	0	(21,700)	0.8276	(17,562.31)	(17,958.66)	0.0000	4.3300	(266.61)	0.00	2.1124	(1.3300)	0.0000	1	0.7824	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(19,400)	0.8276	(15,691.55)	(16,055.21)	0.0000	4.3300	(266.61)	0.00	1.8873	(1.1890)	0.0000	1	0.6983	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(21,500)	0.8276	(17,543.48)	(17,793.14)	0.0000	4.3300	(266.61)	0.00	2.1101	(1.3177)	0.0000	1	0.7924	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(444,700)	0.8276	(362,524.78)	(368,028.38)	0.0000	4.3300	(266.61)	0.00	43.6037	(27.2551)	0.0000	1	16.3486	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(179,600)	0.8276	(146,993.62)	(148,634.80)	0.0000	4.3300	(266.61)	0.00	17.6801	(11.0074)	0.0000	1	6.6726	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(23,000)	0.8276	(18,711.28)	(19,034.52)	0.0000	4.3300	(266.61)	0.00	2.2506	(1.4096)	0.0000	1	0.8409	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(1,000)	0.8276	(828.01)	(827.59)	0.0000	4.3300	(266.61)	0.00	0.0996	(0.0613)	0.0000	1	0.0383	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(200)	0.8276	(166.94)	(165.52)	0.0000	4.3300	(266.61)	0.00	0.0201	(0.0123)	0.0000	1	0.0078	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(10,500)	0.8276	(9,205.62)	(8,689.67)	0.0000	4.3300	(266.61)	0.00	1.1072	(0.6435)	0.0000	1	0.4637	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(2,200)	0.8276	(1,928.80)	(1,820.69)	0.0000	4.3300	(266.61)	0.00	0.2320	(0.1348)	0.0000	1	0.0972	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(500)	0.8276	(438.36)	(413.79)	0.0000	4.3300	(266.61)	0.00	0.0527	(0.0306)	0.0000	1	0.0221	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(300)	0.8276	(263.02)	(248.28)	0.0000	4.3300	(266.61)	0.00	0.0316	(0.0184)	0.0000	1	0.0132	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(27,400)	0.8276	(24,022.29)	(22,675.91)	0.0000	4.3300	(266.61)	0.00	2.8893	(1.6793)	0.0000	1	1.2100	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(10,000)	0.8276	(8,767.26)	(8,275.88)	0.0000	4.3300	(266.61)	0.00	1.0545	(0.6129)	0.0000	1	0.4416	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(74,900)	0.8276	(65,666.78)	(61,986.34)	0.0000	4.3300	(266.61)	0.00	7.8983	(4.5905)	0.0000	1	3.3077	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(9,200)	0.8276	(8,065.88)	(7,613.81)	0.0000	4.3300	(266.61)	0.00	0.9701	(0.5639)	0.0000	1	0.4063	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(10,900)	0.8276	(9,556.31)	(9,020.71)	0.0000	4.3300	(266.61)	0.00	1.1494	(0.6680)	0.0000	1	0.4814	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(45,300)	0.8276	(39,715.69)	(37,489.74)	0.0000	4.3300	(266.61)	0.00	4.7769	(2.7764)	0.0000	1	2.0005	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(7,400)	0.8276	(6,487.77)	(6,124.15)	0.0000	4.3300	(266.61)	0.00	0.7803	(0.4535)	0.0000	1	0.3268	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(21,800)	0.8276	(19,112.63)	(18,041.42)	0.0000	4.3300	(266.61)	0.00	2.2988	(1.3361)	0.0000	1	0.9627	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(300)	0.8276	(263.02)	(248.28)	0.0000	4.3300	(266.61)	0.00	0.0316	(0.0184)	0.0000	1	0.0132	02/07/2025
600098.SH	01/17/2025	SDB3262800250	0	(1,200)	0.8276	(1,052.07)	(993.11)	0.0000	4.3300	(266.61)	0.00	0.1265	(0.0735)	0.0000	1	0.0530	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(21,700)	0.8132	(17,562.31)	(17,645.88)	0.0000	4.3300	(266.61)	0.00	2.1124	(1.3068)	0.0000	1	0.8056	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(19,400)	0.8132	(15,691.55)	(15,775.58)	0.0000	4.3300	(266.61)	0.00	1.8873	(1.1683)	0.0000	1	0.7191	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(21,500)	0.8132	(17,543.48)	(17,483.24)	0.0000	4.3300	(266.61)	0.00	2.1101	(1.2948)	0.0000	1	0.8153	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(444,700)	0.8132	(362,524.78)	(361,618.48)	0.0000	4.3300	(266.61)	0.00	43.6037	(26.7804)	0.0000	1	16.8233	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(179,600)	0.8132	(146,993.62)	(146,046.05)	0.0000	4.3300	(266.61)	0.00	17.6801	(10.8157)	0.0000	1	6.8643	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(23,000)	0.8132	(18,711.28)	(18,703.00)	0.0000	4.3300	(266.61)	0.00	2.2506	(1.3851)	0.0000	1	0.8655	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(1,000)	0.8132	(828.01)	(813.17)	0.0000	4.3300	(266.61)	0.00	0.0996	(0.0602)	0.0000	1	0.0394	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(200)	0.8132	(166.94)	(162.63)	0.0000	4.3300	(266.61)	0.00	0.0201	(0.0120)	0.0000	1	0.0080	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(10,500)	0.8132	(9,205.62)	(8,538.33)	0.0000	4.3300	(266.61)	0.00	1.1072	(0.6323)	0.0000	1	0.4749	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(2,200)	0.8132	(1,928.80)	(1,788.98)	0.0000	4.3300	(266.61)	0.00	0.2320	(0.1325)	0.0000	1	0.0995	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(500)	0.8132	(438.36)	(406.59)	0.0000	4.3300	(266.61)	0.00	0.0527	(0.0301)	0.0000	1	0.0226	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(300)	0.8132	(263.02)	(243.95)	0.0000	4.3300	(266.61)	0.00	0.0316	(0.0181)	0.0000	1	0.0136	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(27,400)	0.8132	(24,022.29)	(22,280.97)	0.0000	4.3300	(266.61)	0.00	2.8893	(1.6501)	0.0000	1	1.2393	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(10,000)	0.8132	(8,767.26)	(8,131.74)	0.0000	4.3300	(266.61)	0.00	1.0545	(0.6022)	0.0000	1	0.4523	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(74,900)	0.8132	(65,666.78)	(60,906.73)	0.0000	4.3300	(266.61)	0.00	7.8983	(4.5106)	0.0000	1	3.3877	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(9,200)	0.8132	(8,065.88)	(7,481.20)	0.0000	4.3300	(266.61)	0.00	0.9701	(0.5540)	0.0000	1	0.4161	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600098.SH	01/16/2025	SDB3262800250	0	(10,900)	0.8132	(9,556.31)	(8,863.60)	0.0000	4.3300	(266.61)	0.00	1.1494	(0.6564)	0.0000	1	0.4930	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(45,300)	0.8132	(39,715.69)	(36,836.78)	0.0000	4.3300	(266.61)	0.00	4.7769	(2.7280)	0.0000	1	2.0489	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(7,400)	0.8132	(6,487.77)	(6,017.49)	0.0000	4.3300	(266.61)	0.00	0.7803	(0.4456)	0.0000	1	0.3347	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(21,800)	0.8132	(19,112.63)	(17,727.19)	0.0000	4.3300	(266.61)	0.00	2.2988	(1.3128)	0.0000	1	0.9860	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(300)	0.8132	(263.02)	(243.95)	0.0000	4.3300	(266.61)	0.00	0.0316	(0.0181)	0.0000	1	0.0136	02/07/2025
600098.SH	01/16/2025	SDB3262800250	0	(1,200)	0.8132	(1,052.07)	(975.81)	0.0000	4.3300	(266.61)	0.00	0.1265	(0.0723)	0.0000	1	0.0543	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(21,500)	0.8117	(17,543.48)	(17,451.74)	0.0000	4.3300	(265.07)	0.00	2.1101	(1.2850)	0.0000	1	0.8251	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(444,700)	0.8117	(362,524.78)	(360,966.99)	0.0000	4.3300	(265.07)	0.00	43.6037	(26.5778)	0.0000	1	17.0259	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(179,600)	0.8117	(146,993.62)	(145,782.94)	0.0000	4.3300	(265.07)	0.00	17.6801	(10.7339)	0.0000	1	6.9461	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(23,000)	0.8117	(18,711.28)	(18,669.31)	0.0000	4.3300	(265.07)	0.00	2.2506	(1.3746)	0.0000	1	0.8759	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(1,000)	0.8117	(828.01)	(811.71)	0.0000	4.3300	(265.07)	0.00	0.0996	(0.0598)	0.0000	1	0.0398	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(200)	0.8117	(166.94)	(162.34)	0.0000	4.3300	(265.07)	0.00	0.0201	(0.0120)	0.0000	1	0.0081	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(10,500)	0.8117	(9,205.62)	(8,522.94)	0.0000	4.3300	(265.07)	0.00	1.1072	(0.6275)	0.0000	1	0.4797	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(2,200)	0.8117	(1,928.80)	(1,785.76)	0.0000	4.3300	(265.07)	0.00	0.2320	(0.1315)	0.0000	1	0.1005	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(500)	0.8117	(438.36)	(405.85)	0.0000	4.3300	(265.07)	0.00	0.0527	(0.0299)	0.0000	1	0.0228	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(300)	0.8117	(263.02)	(243.51)	0.0000	4.3300	(265.07)	0.00	0.0316	(0.0179)	0.0000	1	0.0137	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(27,400)	0.8117	(24,022.29)	(22,240.83)	0.0000	4.3300	(265.07)	0.00	2.8893	(1.6376)	0.0000	1	1.2518	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(10,000)	0.8117	(8,767.26)	(8,117.09)	0.0000	4.3300	(265.07)	0.00	1.0545	(0.5977)	0.0000	1	0.4568	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(74,900)	0.8117	(65,666.78)	(60,797.00)	0.0000	4.3300	(265.07)	0.00	7.8983	(4.4765)	0.0000	1	3.4218	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(9,200)	0.8117	(8,065.88)	(7,467.72)	0.0000	4.3300	(265.07)	0.00	0.9701	(0.5498)	0.0000	1	0.4203	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(10,900)	0.8117	(9,556.31)	(8,847.63)	0.0000	4.3300	(265.07)	0.00	1.1494	(0.6514)	0.0000	1	0.4980	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(45,300)	0.8117	(39,715.69)	(36,770.42)	0.0000	4.3300	(265.07)	0.00	4.7769	(2.7074)	0.0000	1	2.0695	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(7,400)	0.8117	(6,487.77)	(6,006.65)	0.0000	4.3300	(265.07)	0.00	0.7803	(0.4423)	0.0000	1	0.3381	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(21,800)	0.8117	(19,112.63)	(17,695.26)	0.0000	4.3300	(265.07)	0.00	2.2988	(1.3029)	0.0000	1	0.9959	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(300)	0.8117	(263.02)	(243.51)	0.0000	4.3300	(265.07)	0.00	0.0316	(0.0179)	0.0000	1	0.0137	02/07/2025
600098.SH	01/15/2025	SDB3262800250	0	(1,200)	0.8117	(1,052.07)	(974.05)	0.0000	4.3300	(265.07)	0.00	0.1265	(0.0717)	0.0000	1	0.0548	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(179,600)	0.8176	(146,993.62)	(146,843.65)	0.0000	4.3300	(281.57)	0.00	17.6801	(11.4850)	0.0000	1	6.1950	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(23,000)	0.8176	(18,711.28)	(18,805.15)	0.0000	4.3300	(281.57)	0.00	2.2506	(1.4708)	0.0000	1	0.7798	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(1,000)	0.8176	(828.01)	(817.62)	0.0000	4.3300	(281.57)	0.00	0.0996	(0.0639)	0.0000	1	0.0356	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(200)	0.8176	(166.94)	(163.52)	0.0000	4.3300	(281.57)	0.00	0.0201	(0.0128)	0.0000	1	0.0073	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(10,500)	0.8176	(9,205.62)	(8,584.96)	0.0000	4.3300	(281.57)	0.00	1.1072	(0.6715)	0.0000	1	0.4358	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(2,200)	0.8176	(1,928.80)	(1,798.75)	0.0000	4.3300	(281.57)	0.00	0.2320	(0.1407)	0.0000	1	0.0913	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(500)	0.8176	(438.36)	(408.81)	0.0000	4.3300	(281.57)	0.00	0.0527	(0.0320)	0.0000	1	0.0208	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(300)	0.8176	(263.02)	(245.28)	0.0000	4.3300	(281.57)	0.00	0.0316	(0.0192)	0.0000	1	0.0125	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(27,400)	0.8176	(24,022.29)	(22,402.65)	0.0000	4.3300	(281.57)	0.00	2.8893	(1.7522)	0.0000	1	1.1372	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(10,000)	0.8176	(8,767.26)	(8,176.15)	0.0000	4.3300	(281.57)	0.00	1.0545	(0.6395)	0.0000	1	0.4150	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(74,900)	0.8176	(65,666.78)	(61,239.36)	0.0000	4.3300	(281.57)	0.00	7.8983	(4.7897)	0.0000	1	3.1086	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(9,200)	0.8176	(8,065.88)	(7,522.06)	0.0000	4.3300	(281.57)	0.00	0.9701	(0.5883)	0.0000	1	0.3818	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(10,900)	0.8176	(9,556.31)	(8,912.00)	0.0000	4.3300	(281.57)	0.00	1.1494	(0.6970)	0.0000	1	0.4524	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(45,300)	0.8176	(39,715.69)	(37,037.96)	0.0000	4.3300	(281.57)	0.00	4.7769	(2.8968)	0.0000	1	1.8801	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(7,400)	0.8176	(6,487.77)	(6,050.35)	0.0000	4.3300	(281.57)	0.00	0.7803	(0.4732)	0.0000	1	0.3071	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(21,800)	0.8176	(19,112.63)	(17,824.01)	0.0000	4.3300	(281.57)	0.00	2.2988	(1.3941)	0.0000	1	0.9048	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(300)	0.8176	(263.02)	(245.28)	0.0000	4.3300	(281.57)	0.00	0.0316	(0.0192)	0.0000	1	0.0125	02/07/2025
600098.SH	01/14/2025	SDB3262800250	0	(1,200)	0.8176	(1,052.07)	(981.14)	0.0000	4.3300	(281.57)	0.00	0.1265	(0.0767)	0.0000	1	0.0498	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(1,000)	0.8329	(828.01)	(832.95)	0.0000	4.3300	(310.23)	0.00	0.0996	(0.0718)	0.0000	1	0.0278	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(200)	0.8329	(166.94)	(166.59)	0.0000	4.3300	(310.23)	0.00	0.0201	(0.0144)	0.0000	1	0.0057	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(10,500)	0.8329	(9,205.62)	(8,745.95)	0.0000	4.3300	(310.23)	0.00	1.1072	(0.7537)	0.0000	1	0.3535	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(2,200)	0.8329	(1,928.80)	(1,832.49)	0.0000	4.3300	(310.23)	0.00	0.2320	(0.1579)	0.0000	1	0.0741	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(500)	0.8329	(438.36)	(416.47)	0.0000	4.3300	(310.23)	0.00	0.0527	(0.0359)	0.0000	1	0.0168	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(300)	0.8329	(263.02)	(249.88)	0.0000	4.3300	(310.23)	0.00	0.0316	(0.0215)	0.0000	1	0.0101	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(27,400)	0.8329	(24,022.29)	(22,822.78)	0.0000	4.3300	(310.23)	0.00	2.8893	(1.9668)	0.0000	1	0.9226	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(10,000)	0.8329	(8,767.26)	(8,329.48)	0.0000	4.3300	(310.23)	0.00	1.0545	(0.7178)	0.0000	1	0.3367	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(74,900)	0.8329	(65,666.78)	(62,387.81)	0.0000	4.3300	(310.23)	0.00	7.8983	(5.3763)	0.0000	1	2.5220	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600098.SH	01/13/2025	SDB3262800250	0	(9,200)	0.8329	(8,065.88)	(7,663.12)	0.0000	4.3300	(310.23)	0.00	0.9701	(0.6604)	0.0000	1	0.3098	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(10,900)	0.8329	(9,556.31)	(9,079.13)	0.0000	4.3300	(310.23)	0.00	1.1494	(0.7824)	0.0000	1	0.3670	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(45,300)	0.8329	(39,715.69)	(37,732.54)	0.0000	4.3300	(310.23)	0.00	4.7769	(3.2516)	0.0000	1	1.5253	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(7,400)	0.8329	(6,487.77)	(6,163.82)	0.0000	4.3300	(310.23)	0.00	0.7803	(0.5312)	0.0000	1	0.2492	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(21,800)	0.8329	(19,112.63)	(18,158.27)	0.0000	4.3300	(310.23)	0.00	2.2988	(1.5648)	0.0000	1	0.7340	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(300)	0.8329	(263.02)	(249.88)	0.0000	4.3300	(310.23)	0.00	0.0316	(0.0215)	0.0000	1	0.0101	02/07/2025
600098.SH	01/13/2025	SDB3262800250	0	(1,200)	0.8329	(1,052.07)	(999.54)	0.0000	4.3300	(310.23)	0.00	0.1265	(0.0861)	0.0000	1	0.0404	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(10,500)	0.8356	(9,205.62)	(8,773.38)	0.0000	4.3300	(310.69)	0.00	3.3217	(2.2715)	0.0000	3	1.0502	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(2,200)	0.8356	(1,928.80)	(1,838.23)	0.0000	4.3300	(310.69)	0.00	0.6960	(0.4759)	0.0000	3	0.2200	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(500)	0.8356	(438.36)	(417.78)	0.0000	4.3300	(310.69)	0.00	0.1582	(0.1082)	0.0000	3	0.0500	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(300)	0.8356	(263.02)	(250.67)	0.0000	4.3300	(310.69)	0.00	0.0949	(0.0649)	0.0000	3	0.0300	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(27,400)	0.8356	(24,022.29)	(22,894.34)	0.0000	4.3300	(310.69)	0.00	8.6680	(5.9276)	0.0000	3	2.7405	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(10,000)	0.8356	(8,767.26)	(8,355.60)	0.0000	4.3300	(310.69)	0.00	3.1635	(2.1633)	0.0000	3	1.0002	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(74,900)	0.8356	(65,666.78)	(62,583.44)	0.0000	4.3300	(310.69)	0.00	23.6948	(16.2035)	0.0000	3	7.4913	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(9,200)	0.8356	(8,065.88)	(7,687.15)	0.0000	4.3300	(310.69)	0.00	2.9104	(1.9903)	0.0000	3	0.9202	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(10,900)	0.8356	(9,556.31)	(9,107.60)	0.0000	4.3300	(310.69)	0.00	3.4482	(2.3580)	0.0000	3	1.0902	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(45,300)	0.8356	(39,715.69)	(37,850.87)	0.0000	4.3300	(310.69)	0.00	14.3307	(9.8000)	0.0000	3	4.5308	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(7,400)	0.8356	(6,487.77)	(6,183.14)	0.0000	4.3300	(310.69)	0.00	2.3410	(1.6009)	0.0000	3	0.7401	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(21,800)	0.8356	(19,112.63)	(18,215.21)	0.0000	4.3300	(310.69)	0.00	6.8965	(4.7161)	0.0000	3	2.1804	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(300)	0.8356	(263.02)	(250.67)	0.0000	4.3300	(310.69)	0.00	0.0949	(0.0649)	0.0000	3	0.0300	02/07/2025
600098.SH	01/10/2025	SDB3262800250	0	(1,200)	0.8356	(1,052.07)	(1,002.67)	0.0000	4.3300	(310.69)	0.00	0.3796	(0.2596)	0.0000	3	0.1200	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(10,500)	0.8427	(9,205.62)	(8,848.72)	0.0000	4.3300	(310.69)	0.00	1.1072	(0.7637)	0.0000	1	0.3436	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(2,200)	0.8427	(1,928.80)	(1,854.02)	0.0000	4.3300	(310.69)	0.00	0.2320	(0.1600)	0.0000	1	0.0720	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(500)	0.8427	(438.36)	(421.37)	0.0000	4.3300	(310.69)	0.00	0.0527	(0.0364)	0.0000	1	0.0164	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(300)	0.8427	(263.02)	(252.82)	0.0000	4.3300	(310.69)	0.00	0.0316	(0.0218)	0.0000	1	0.0098	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(27,400)	0.8427	(24,022.29)	(23,090.94)	0.0000	4.3300	(310.69)	0.00	2.8893	(1.9928)	0.0000	1	0.8965	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(10,000)	0.8427	(8,767.26)	(8,427.35)	0.0000	4.3300	(310.69)	0.00	1.0545	(0.7273)	0.0000	1	0.3272	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(74,900)	0.8427	(65,666.78)	(63,120.85)	0.0000	4.3300	(310.69)	0.00	7.8983	(5.4475)	0.0000	1	2.4507	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(9,200)	0.8427	(8,065.88)	(7,753.16)	0.0000	4.3300	(310.69)	0.00	0.9701	(0.6691)	0.0000	1	0.3010	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(10,900)	0.8427	(9,556.31)	(9,185.81)	0.0000	4.3300	(310.69)	0.00	1.1494	(0.7928)	0.0000	1	0.3566	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(45,300)	0.8427	(39,715.69)	(38,175.90)	0.0000	4.3300	(310.69)	0.00	4.7769	(3.2947)	0.0000	1	1.4822	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(7,400)	0.8427	(6,487.77)	(6,236.24)	0.0000	4.3300	(310.69)	0.00	0.7803	(0.5382)	0.0000	1	0.2421	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(21,800)	0.8427	(19,112.63)	(18,371.62)	0.0000	4.3300	(310.69)	0.00	2.2988	(1.5855)	0.0000	1	0.7133	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(300)	0.8427	(263.02)	(252.82)	0.0000	4.3300	(310.69)	0.00	0.0316	(0.0218)	0.0000	1	0.0098	02/07/2025
600098.SH	01/09/2025	SDB3262800250	0	(1,200)	0.8427	(1,052.07)	(1,011.28)	0.0000	4.3300	(310.69)	0.00	0.1265	(0.0873)	0.0000	1	0.0393	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(10,500)	0.8438	(9,205.62)	(8,859.80)	0.0000	4.3300	(310.69)	0.00	1.1072	(0.7646)	0.0000	1	0.3426	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(2,200)	0.8438	(1,928.80)	(1,856.34)	0.0000	4.3300	(310.69)	0.00	0.2320	(0.1602)	0.0000	1	0.0718	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(500)	0.8438	(438.36)	(421.89)	0.0000	4.3300	(310.69)	0.00	0.0527	(0.0364)	0.0000	1	0.0163	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(300)	0.8438	(263.02)	(253.14)	0.0000	4.3300	(310.69)	0.00	0.0316	(0.0218)	0.0000	1	0.0098	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(27,400)	0.8438	(24,022.29)	(23,119.85)	0.0000	4.3300	(310.69)	0.00	2.8893	(1.9953)	0.0000	1	0.8940	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(10,000)	0.8438	(8,767.26)	(8,437.90)	0.0000	4.3300	(310.69)	0.00	1.0545	(0.7282)	0.0000	1	0.3263	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(74,900)	0.8438	(65,666.78)	(63,199.87)	0.0000	4.3300	(310.69)	0.00	7.8983	(5.4544)	0.0000	1	2.4439	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(9,200)	0.8438	(8,065.88)	(7,762.87)	0.0000	4.3300	(310.69)	0.00	0.9701	(0.6700)	0.0000	1	0.3002	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(10,900)	0.8438	(9,556.31)	(9,197.31)	0.0000	4.3300	(310.69)	0.00	1.1494	(0.7938)	0.0000	1	0.3557	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(45,300)	0.8438	(39,715.69)	(38,223.69)	0.0000	4.3300	(310.69)	0.00	4.7769	(3.2988)	0.0000	1	1.4781	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(7,400)	0.8438	(6,487.77)	(6,244.05)	0.0000	4.3300	(310.69)	0.00	0.7803	(0.5389)	0.0000	1	0.2415	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(21,800)	0.8438	(19,112.63)	(18,394.62)	0.0000	4.3300	(310.69)	0.00	2.2988	(1.5875)	0.0000	1	0.7113	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(300)	0.8438	(263.02)	(253.14)	0.0000	4.3300	(310.69)	0.00	0.0316	(0.0218)	0.0000	1	0.0098	02/07/2025
600098.SH	01/08/2025	SDB3262800250	0	(1,200)	0.8438	(1,052.07)	(1,012.55)	0.0000	4.3300	(310.69)	0.00	0.1265	(0.0874)	0.0000	1	0.0392	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(10,500)	0.8390	(9,205.62)	(8,809.48)	0.0000	4.3300	(322.18)	0.00	1.1072	(0.7884)	0.0000	1	0.3188	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(2,200)	0.8390	(1,928.80)	(1,845.80)	0.0000	4.3300	(322.18)	0.00	0.2320	(0.1652)	0.0000	1	0.0668	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(500)	0.8390	(438.36)	(419.50)	0.0000	4.3300	(322.18)	0.00	0.0527	(0.0375)	0.0000	1	0.0152	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(300)	0.8390	(263.02)	(251.70)	0.0000	4.3300	(322.18)	0.00	0.0316	(0.0225)	0.0000	1	0.0091	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600098.SH	01/07/2025	SDB3262800250	0	(27,400)	0.8390	(24,022.29)	(22,988.55)	0.0000	4.3300	(322.18)	0.00	2.8893	(2.0574)	0.0000	1	0.8320	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(10,000)	0.8390	(8,767.26)	(8,389.98)	0.0000	4.3300	(322.18)	0.00	1.0545	(0.7509)	0.0000	1	0.3036	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(74,900)	0.8390	(65,666.78)	(62,840.95)	0.0000	4.3300	(322.18)	0.00	7.8983	(5.6239)	0.0000	1	2.2743	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(9,200)	0.8390	(8,065.88)	(7,718.78)	0.0000	4.3300	(322.18)	0.00	0.9701	(0.6908)	0.0000	1	0.2794	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(10,900)	0.8390	(9,556.31)	(9,145.08)	0.0000	4.3300	(322.18)	0.00	1.1494	(0.8184)	0.0000	1	0.3310	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(45,300)	0.8390	(39,715.69)	(38,006.61)	0.0000	4.3300	(322.18)	0.00	4.7769	(3.4014)	0.0000	1	1.3755	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(7,400)	0.8390	(6,487.77)	(6,208.59)	0.0000	4.3300	(322.18)	0.00	0.7803	(0.5556)	0.0000	1	0.2247	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(21,800)	0.8390	(19,112.63)	(18,290.16)	0.0000	4.3300	(322.18)	0.00	2.2988	(1.6369)	0.0000	1	0.6620	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(300)	0.8390	(263.02)	(251.70)	0.0000	4.3300	(322.18)	0.00	0.0316	(0.0225)	0.0000	1	0.0091	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(1,200)	0.8390	(1,052.07)	(1,006.80)	0.0000	4.3300	(322.18)	0.00	0.1265	(0.0901)	0.0000	1	0.0364	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(8,000)	0.8390	(7,013.81)	(6,711.98)	0.0000	4.3300	(322.18)	0.00	0.8436	(0.6007)	0.0000	1	0.2429	02/07/2025
600098.SH	01/07/2025	SDB3262800250	0	(4,200)	0.8390	(3,682.25)	(3,523.79)	0.0000	4.3300	(322.18)	0.00	0.4429	(0.3154)	0.0000	1	0.1275	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(10,500)	0.8767	(9,205.62)	(9,205.62)	0.0000	4.3300	(586.37)	0.00	1.1072	(1.4994)	0.0000	1	(0.3922)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(2,200)	0.8767	(1,928.80)	(1,928.80)	0.0000	4.3300	(586.37)	0.00	0.2320	(0.3142)	0.0000	1	(0.0822)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(500)	0.8767	(438.36)	(438.36)	0.0000	4.3300	(586.37)	0.00	0.0527	(0.0714)	0.0000	1	(0.0187)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(300)	0.8767	(263.02)	(263.02)	0.0000	4.3300	(586.37)	0.00	0.0316	(0.0428)	0.0000	1	(0.0112)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(27,400)	0.8767	(24,022.29)	(24,022.29)	0.0000	4.3300	(586.37)	0.00	2.8893	(3.9127)	0.0000	1	(1.0234)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(10,000)	0.8767	(8,767.26)	(8,767.26)	0.0000	4.3300	(586.37)	0.00	1.0545	(1.4280)	0.0000	1	(0.3735)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(74,900)	0.8767	(65,666.78)	(65,666.78)	0.0000	4.3300	(586.37)	0.00	7.8983	(10.6958)	0.0000	1	(2.7975)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(9,200)	0.8767	(8,065.88)	(8,065.88)	0.0000	4.3300	(586.37)	0.00	0.9701	(1.3138)	0.0000	1	(0.3436)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(10,900)	0.8767	(9,556.31)	(9,556.31)	0.0000	4.3300	(586.37)	0.00	1.1494	(1.5565)	0.0000	1	(0.4071)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(45,300)	0.8767	(39,715.69)	(39,715.69)	0.0000	4.3300	(586.37)	0.00	4.7769	(6.4689)	0.0000	1	(1.6920)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(7,400)	0.8767	(6,487.77)	(6,487.77)	0.0000	4.3300	(586.37)	0.00	0.7803	(1.0567)	0.0000	1	(0.2764)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(21,800)	0.8767	(19,112.63)	(19,112.63)	0.0000	4.3300	(586.37)	0.00	2.2988	(3.1131)	0.0000	1	(0.8142)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(300)	0.8767	(263.02)	(263.02)	0.0000	4.3300	(586.37)	0.00	0.0316	(0.0428)	0.0000	1	(0.0112)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(1,200)	0.8767	(1,052.07)	(1,052.07)	0.0000	4.3300	(586.37)	0.00	0.1265	(0.1714)	0.0000	1	(0.0448)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(8,000)	0.8767	(7,013.81)	(7,013.81)	0.0000	4.3300	(586.37)	0.00	0.8436	(1.1424)	0.0000	1	(0.2988)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(84,000)	0.8767	(73,644.98)	(73,644.98)	0.0000	4.3300	(586.37)	0.00	8.8579	(11.9953)	0.0000	1	(3.1374)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(11,000)	0.8767	(9,643.99)	(9,643.99)	0.0000	4.3300	(586.37)	0.00	1.1600	(1.5708)	0.0000	1	(0.4109)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(5,900)	0.8767	(5,172.68)	(5,172.68)	0.0000	4.3300	(586.37)	0.00	0.6222	(0.8425)	0.0000	1	(0.2204)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(9,700)	0.8767	(8,504.24)	(8,504.24)	0.0000	4.3300	(586.37)	0.00	1.0229	(1.3852)	0.0000	1	(0.3623)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(37,700)	0.8767	(33,052.57)	(33,052.57)	0.0000	4.3300	(586.37)	0.00	3.9755	(5.3836)	0.0000	1	(1.4081)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(11,900)	0.8767	(10,433.04)	(10,433.04)	0.0000	4.3300	(586.37)	0.00	1.2549	(1.6993)	0.0000	1	(0.4445)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(20,800)	0.8767	(18,235.90)	(18,235.90)	0.0000	4.3300	(586.37)	0.00	2.1934	(2.9703)	0.0000	1	(0.7769)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(3,500)	0.8767	(3,068.54)	(3,068.54)	0.0000	4.3300	(586.37)	0.00	0.3691	(0.4998)	0.0000	1	(0.1307)	02/07/2025
600098.SH	01/06/2025	SDB3262800250	0	(600)	0.8767	(526.04)	(526.04)	0.0000	4.3300	(586.37)	0.00	0.0633	(0.0857)	0.0000	1	(0.0224)	02/07/2025
TOTAL GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND												527.9045	(367.0531)	0.0000		160.8515	
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
603882.SH	01/17/2025	SDB3264120716	0	(200)	3.5322	(691.52)	(706.44)	0.0000	4.3300	(1,626.82)	0.00	0.0832	(0.3192)	0.0000	1	(0.2361)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(3,600)	3.5322	(12,429.12)	(12,716.00)	0.0000	4.3300	(1,626.82)	0.00	1.4949	(5.7463)	0.0000	1	(4.2513)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(2,500)	3.5322	(8,706.85)	(8,830.56)	0.0000	4.3300	(1,626.82)	0.00	1.0472	(3.9905)	0.0000	1	(2.9432)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(7,400)	3.5322	(25,907.82)	(26,138.44)	0.0000	4.3300	(1,626.82)	0.00	3.1161	(11.8118)	0.0000	1	(8.6957)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(1,800)	3.5322	(6,380.09)	(6,358.00)	0.0000	4.3300	(1,626.82)	0.00	0.7674	(2.8731)	0.0000	1	(2.1058)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(500)	3.5322	(1,767.73)	(1,766.11)	0.0000	4.3300	(1,626.82)	0.00	0.2126	(0.7981)	0.0000	1	(0.5855)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(7,800)	3.5322	(27,990.87)	(27,551.33)	0.0000	4.3300	(1,626.82)	0.00	3.3667	(12.4503)	0.0000	1	(9.0836)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(1,800)	3.5322	(6,443.66)	(6,358.00)	0.0000	4.3300	(1,626.82)	0.00	0.7750	(2.8731)	0.0000	1	(2.0981)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(400)	3.5322	(1,503.82)	(1,412.89)	0.0000	4.3300	(1,626.82)	0.00	0.1809	(0.6385)	0.0000	1	(0.4576)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(600)	3.5322	(2,255.73)	(2,119.33)	0.0000	4.3300	(1,626.82)	0.00	0.2713	(0.9577)	0.0000	1	(0.6864)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(100)	3.5322	(375.95)	(353.22)	0.0000	4.3300	(1,626.82)	0.00	0.0452	(0.1596)	0.0000	1	(0.1144)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(7,900)	3.5322	(29,700.38)	(27,904.55)	0.0000	4.3300	(1,626.82)	0.00	3.5723	(12.6099)	0.0000	1	(9.0376)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(1,200)	3.5322	(4,511.45)	(4,238.67)	0.0000	4.3300	(1,626.82)	0.00	0.5426	(1.9154)	0.0000	1	(1.3728)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(2,900)	3.5322	(10,902.67)	(10,243.44)	0.0000	4.3300	(1,626.82)	0.00	1.3113	(4.6290)	0.0000	1	(3.3176)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603882.SH	01/17/2025	SDB3264120716	0	(2,000)	3.5322	(7,519.08)	(7,064.44)	0.0000	4.3300	(1,626.82)	0.00	0.9044	(3.1924)	0.0000	1	(2.2880)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(10,100)	3.5322	(37,971.37)	(35,675.44)	0.0000	4.3300	(1,626.82)	0.00	4.5671	(16.1216)	0.0000	1	(11.5544)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(1,900)	3.5322	(7,143.13)	(6,711.22)	0.0000	4.3300	(1,626.82)	0.00	0.8592	(3.0328)	0.0000	1	(2.1736)	02/07/2025
603882.SH	01/17/2025	SDB3264120716	0	(1,767)	3.5322	(6,643.11)	(6,241.44)	0.0000	4.3300	(1,626.82)	0.00	0.7990	(2.8205)	0.0000	1	(2.0215)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(200)	3.4594	(691.52)	(691.88)	0.0000	4.3300	(1,626.82)	0.00	0.0832	(0.3127)	0.0000	1	(0.2295)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(3,600)	3.4594	(12,429.12)	(12,453.80)	0.0000	4.3300	(1,626.82)	0.00	1.4949	(5.6278)	0.0000	1	(4.1329)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(2,500)	3.4594	(8,706.85)	(8,648.47)	0.0000	4.3300	(1,626.82)	0.00	1.0472	(3.9082)	0.0000	1	(2.8610)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(7,400)	3.4594	(25,907.82)	(25,599.48)	0.0000	4.3300	(1,626.82)	0.00	3.1161	(11.5683)	0.0000	1	(8.4521)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(1,800)	3.4594	(6,380.09)	(6,226.90)	0.0000	4.3300	(1,626.82)	0.00	0.7674	(2.8139)	0.0000	1	(2.0465)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(500)	3.4594	(1,767.73)	(1,729.69)	0.0000	4.3300	(1,626.82)	0.00	0.2126	(0.7816)	0.0000	1	(0.5690)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(7,800)	3.4594	(27,990.87)	(26,983.23)	0.0000	4.3300	(1,626.82)	0.00	3.3667	(12.1936)	0.0000	1	(8.8269)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(1,800)	3.4594	(6,443.66)	(6,226.90)	0.0000	4.3300	(1,626.82)	0.00	0.7750	(2.8139)	0.0000	1	(2.0389)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(400)	3.4594	(1,503.82)	(1,383.76)	0.0000	4.3300	(1,626.82)	0.00	0.1809	(0.6253)	0.0000	1	(0.4444)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(600)	3.4594	(2,255.73)	(2,075.63)	0.0000	4.3300	(1,626.82)	0.00	0.2713	(0.9380)	0.0000	1	(0.6667)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(100)	3.4594	(375.95)	(345.94)	0.0000	4.3300	(1,626.82)	0.00	0.0452	(0.1563)	0.0000	1	(0.1111)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(7,900)	3.4594	(29,700.38)	(27,329.17)	0.0000	4.3300	(1,626.82)	0.00	3.5723	(12.3499)	0.0000	1	(8.7776)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(1,200)	3.4594	(4,511.45)	(4,151.27)	0.0000	4.3300	(1,626.82)	0.00	0.5426	(1.8759)	0.0000	1	(1.3333)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(2,900)	3.4594	(10,902.67)	(10,032.23)	0.0000	4.3300	(1,626.82)	0.00	1.3113	(4.5335)	0.0000	1	(3.2222)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(2,000)	3.4594	(7,519.08)	(6,918.78)	0.0000	4.3300	(1,626.82)	0.00	0.9044	(3.1266)	0.0000	1	(2.2222)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(10,100)	3.4594	(37,971.37)	(34,939.83)	0.0000	4.3300	(1,626.82)	0.00	4.5671	(15.7891)	0.0000	1	(11.2220)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(1,900)	3.4594	(7,143.13)	(6,572.84)	0.0000	4.3300	(1,626.82)	0.00	0.8592	(2.9702)	0.0000	1	(2.1111)	02/07/2025
603882.SH	01/16/2025	SDB3264120716	0	(1,767)	3.4594	(6,643.11)	(6,112.74)	0.0000	4.3300	(1,626.82)	0.00	0.7990	(2.7623)	0.0000	1	(1.9633)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(2,500)	3.4399	(8,706.85)	(8,599.77)	0.0000	4.3300	(1,623.21)	0.00	1.0472	(3.8776)	0.0000	1	(2.8303)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(7,400)	3.4399	(25,907.82)	(25,455.31)	0.0000	4.3300	(1,623.21)	0.00	3.1161	(11.4776)	0.0000	1	(8.3614)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(1,800)	3.4399	(6,380.09)	(6,191.83)	0.0000	4.3300	(1,623.21)	0.00	0.7674	(2.7918)	0.0000	1	(2.0245)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(500)	3.4399	(1,767.73)	(1,719.95)	0.0000	4.3300	(1,623.21)	0.00	0.2126	(0.7755)	0.0000	1	(0.5629)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(7,800)	3.4399	(27,990.87)	(26,831.27)	0.0000	4.3300	(1,623.21)	0.00	3.3667	(12.0980)	0.0000	1	(8.7313)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(1,800)	3.4399	(6,443.66)	(6,191.83)	0.0000	4.3300	(1,623.21)	0.00	0.7750	(2.7918)	0.0000	1	(2.0168)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(400)	3.4399	(1,503.82)	(1,375.96)	0.0000	4.3300	(1,623.21)	0.00	0.1809	(0.6204)	0.0000	1	(0.4395)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(600)	3.4399	(2,255.73)	(2,063.94)	0.0000	4.3300	(1,623.21)	0.00	0.2713	(0.9306)	0.0000	1	(0.6593)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(100)	3.4399	(375.95)	(343.99)	0.0000	4.3300	(1,623.21)	0.00	0.0452	(0.1551)	0.0000	1	(0.1099)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(7,900)	3.4399	(29,700.38)	(27,175.27)	0.0000	4.3300	(1,623.21)	0.00	3.5723	(12.2531)	0.0000	1	(8.6808)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(1,200)	3.4399	(4,511.45)	(4,127.89)	0.0000	4.3300	(1,623.21)	0.00	0.5426	(1.8612)	0.0000	1	(1.3186)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(2,900)	3.4399	(10,902.67)	(9,975.73)	0.0000	4.3300	(1,623.21)	0.00	1.3113	(4.4980)	0.0000	1	(3.1866)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(2,000)	3.4399	(7,519.08)	(6,879.81)	0.0000	4.3300	(1,623.21)	0.00	0.9044	(3.1020)	0.0000	1	(2.1977)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(10,100)	3.4399	(37,971.37)	(34,743.06)	0.0000	4.3300	(1,623.21)	0.00	4.5671	(15.6653)	0.0000	1	(11.0982)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(1,900)	3.4399	(7,143.13)	(6,535.82)	0.0000	4.3300	(1,623.21)	0.00	0.8592	(2.9469)	0.0000	1	(2.0878)	02/07/2025
603882.SH	01/15/2025	SDB3264120716	0	(1,767)	3.4399	(6,643.11)	(6,078.32)	0.0000	4.3300	(1,623.21)	0.00	0.7990	(2.7407)	0.0000	1	(1.9416)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(1,800)	3.5303	(6,380.09)	(6,354.54)	0.0000	4.3300	(1,634.92)	0.00	0.7674	(2.8859)	0.0000	1	(2.1185)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(500)	3.5303	(1,767.73)	(1,765.15)	0.0000	4.3300	(1,634.92)	0.00	0.2126	(0.8016)	0.0000	1	(0.5890)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(7,800)	3.5303	(27,990.87)	(27,536.34)	0.0000	4.3300	(1,634.92)	0.00	3.3667	(12.5054)	0.0000	1	(9.1388)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(1,800)	3.5303	(6,443.66)	(6,354.54)	0.0000	4.3300	(1,634.92)	0.00	0.7750	(2.8859)	0.0000	1	(2.1108)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(400)	3.5303	(1,503.82)	(1,412.12)	0.0000	4.3300	(1,634.92)	0.00	0.1809	(0.6413)	0.0000	1	(0.4604)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(600)	3.5303	(2,255.73)	(2,118.18)	0.0000	4.3300	(1,634.92)	0.00	0.2713	(0.9620)	0.0000	1	(0.6906)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(100)	3.5303	(375.95)	(353.03)	0.0000	4.3300	(1,634.92)	0.00	0.0452	(0.1603)	0.0000	1	(0.1151)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(7,900)	3.5303	(29,700.38)	(27,889.37)	0.0000	4.3300	(1,634.92)	0.00	3.5723	(12.6658)	0.0000	1	(9.0935)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(1,200)	3.5303	(4,511.45)	(4,236.36)	0.0000	4.3300	(1,634.92)	0.00	0.5426	(1.9239)	0.0000	1	(1.3813)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(2,900)	3.5303	(10,902.67)	(10,237.87)	0.0000	4.3300	(1,634.92)	0.00	1.3113	(4.6495)	0.0000	1	(3.3381)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(2,000)	3.5303	(7,519.08)	(7,060.60)	0.0000	4.3300	(1,634.92)	0.00	0.9044	(3.2065)	0.0000	1	(2.3021)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(10,100)	3.5303	(37,971.37)	(35,656.03)	0.0000	4.3300	(1,634.92)	0.00	4.5671	(16.1929)	0.0000	1	(11.6258)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(1,900)	3.5303	(7,143.13)	(6,707.57)	0.0000	4.3300	(1,634.92)	0.00	0.8592	(3.0462)	0.0000	1	(2.1870)	02/07/2025
603882.SH	01/14/2025	SDB3264120716	0	(1,767)	3.5303	(6,643.11)	(6,238.04)	0.0000	4.3300	(1,634.92)	0.00	0.7990	(2.8330)	0.0000	1	(2.0339)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(1,80													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603882.SH	01/13/2025	SDB3264120716	0	(500)	3.5359	(1,767.73)	(1,767.97)	0.0000	4.3300	(1,634.92)	0.00	0.2126	(0.8029)	0.0000	1	(0.5903)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(7,800)	3.5359	(27,990.87)	(27,580.37)	0.0000	4.3300	(1,634.92)	0.00	3.3667	(12.5254)	0.0000	1	(9.1588)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(1,800)	3.5359	(6,443.66)	(6,364.70)	0.0000	4.3300	(1,634.92)	0.00	0.7750	(2.8905)	0.0000	1	(2.1155)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(400)	3.5359	(1,503.82)	(1,414.38)	0.0000	4.3300	(1,634.92)	0.00	0.1809	(0.6423)	0.0000	1	(0.4615)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(600)	3.5359	(2,255.73)	(2,121.57)	0.0000	4.3300	(1,634.92)	0.00	0.2713	(0.9635)	0.0000	1	(0.6922)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(100)	3.5359	(375.95)	(353.59)	0.0000	4.3300	(1,634.92)	0.00	0.0452	(0.1606)	0.0000	1	(0.1154)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(7,900)	3.5359	(29,700.38)	(27,933.97)	0.0000	4.3300	(1,634.92)	0.00	3.5723	(12.6860)	0.0000	1	(9.1137)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(1,200)	3.5359	(4,511.45)	(4,243.13)	0.0000	4.3300	(1,634.92)	0.00	0.5426	(1.9270)	0.0000	1	(1.3844)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(2,900)	3.5359	(10,902.67)	(10,254.24)	0.0000	4.3300	(1,634.92)	0.00	1.3113	(4.6569)	0.0000	1	(3.3455)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(2,000)	3.5359	(7,519.08)	(7,071.89)	0.0000	4.3300	(1,634.92)	0.00	0.9044	(3.2117)	0.0000	1	(2.3073)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(10,100)	3.5359	(37,971.37)	(35,713.04)	0.0000	4.3300	(1,634.92)	0.00	4.5671	(16.2188)	0.0000	1	(11.6517)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(1,900)	3.5359	(7,143.13)	(6,718.30)	0.0000	4.3300	(1,634.92)	0.00	0.8592	(3.0511)	0.0000	1	(2.1919)	02/07/2025
603882.SH	01/13/2025	SDB3264120716	0	(1,767)	3.5359	(6,643.11)	(6,248.01)	0.0000	4.3300	(1,634.92)	0.00	0.7990	(2.8375)	0.0000	1	(2.0385)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(7,800)	3.6189	(27,990.87)	(28,227.74)	0.0000	4.3300	(1,650.46)	0.00	10.1000	(38.8239)	0.0000	3	(28.7238)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(1,800)	3.6189	(6,443.66)	(6,514.09)	0.0000	4.3300	(1,650.46)	0.00	2.3251	(8.9594)	0.0000	3	(6.6343)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(400)	3.6189	(1,503.82)	(1,447.58)	0.0000	4.3300	(1,650.46)	0.00	0.5426	(1.9910)	0.0000	3	(1.4483)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(600)	3.6189	(2,255.73)	(2,171.36)	0.0000	4.3300	(1,650.46)	0.00	0.8139	(2.9865)	0.0000	3	(2.1725)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(100)	3.6189	(375.95)	(361.89)	0.0000	4.3300	(1,650.46)	0.00	0.1357	(0.4977)	0.0000	3	(0.3621)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(7,900)	3.6189	(29,700.38)	(28,589.63)	0.0000	4.3300	(1,650.46)	0.00	10.7169	(39.3216)	0.0000	3	(28.6047)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(1,200)	3.6189	(4,511.45)	(4,342.73)	0.0000	4.3300	(1,650.46)	0.00	1.6279	(5.9729)	0.0000	3	(4.3450)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(2,900)	3.6189	(10,902.67)	(10,494.93)	0.0000	4.3300	(1,650.46)	0.00	3.9340	(14.4345)	0.0000	3	(10.5005)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(2,000)	3.6189	(7,519.08)	(7,237.88)	0.0000	4.3300	(1,650.46)	0.00	2.7131	(9.9548)	0.0000	3	(7.2417)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(10,100)	3.6189	(37,971.37)	(36,551.30)	0.0000	4.3300	(1,650.46)	0.00	13.7013	(50.2719)	0.0000	3	(36.5706)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(1,900)	3.6189	(7,143.13)	(6,875.99)	0.0000	4.3300	(1,650.46)	0.00	2.5775	(9.4571)	0.0000	3	(6.8796)	02/07/2025
603882.SH	01/10/2025	SDB3264120716	0	(1,767)	3.6189	(6,643.11)	(6,394.67)	0.0000	4.3300	(1,650.46)	0.00	2.3971	(8.7951)	0.0000	3	(6.3980)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(400)	3.6306	(1,503.82)	(1,452.22)	0.0000	4.3300	(1,775.32)	0.00	0.1809	(0.7162)	0.0000	1	(0.5353)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(600)	3.6306	(2,255.73)	(2,178.33)	0.0000	4.3300	(1,775.32)	0.00	0.2713	(1.0742)	0.0000	1	(0.8029)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(100)	3.6306	(375.95)	(363.06)	0.0000	4.3300	(1,775.32)	0.00	0.0452	(0.1790)	0.0000	1	(0.1338)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(7,900)	3.6306	(29,700.38)	(28,681.39)	0.0000	4.3300	(1,775.32)	0.00	3.5723	(14.1441)	0.0000	1	(10.5718)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(1,200)	3.6306	(4,511.45)	(4,356.67)	0.0000	4.3300	(1,775.32)	0.00	0.5426	(2.1485)	0.0000	1	(1.6058)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(2,900)	3.6306	(10,902.67)	(10,528.61)	0.0000	4.3300	(1,775.32)	0.00	1.3113	(5.1921)	0.0000	1	(3.8808)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(2,000)	3.6306	(7,519.08)	(7,261.11)	0.0000	4.3300	(1,775.32)	0.00	0.9044	(3.5808)	0.0000	1	(2.6764)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(10,100)	3.6306	(37,971.37)	(36,668.62)	0.0000	4.3300	(1,775.32)	0.00	4.5671	(18.0829)	0.0000	1	(13.5158)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(1,900)	3.6306	(7,143.13)	(6,898.06)	0.0000	4.3300	(1,775.32)	0.00	0.8592	(3.4017)	0.0000	1	(2.5426)	02/07/2025
603882.SH	01/09/2025	SDB3264120716	0	(1,767)	3.6306	(6,643.11)	(6,415.19)	0.0000	4.3300	(1,775.32)	0.00	0.7990	(3.1636)	0.0000	1	(2.3646)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(400)	3.5960	(1,503.82)	(1,438.40)	0.0000	4.3300	(1,775.32)	0.00	0.1809	(0.7093)	0.0000	1	(0.5285)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(600)	3.5960	(2,255.73)	(2,157.59)	0.0000	4.3300	(1,775.32)	0.00	0.2713	(1.0640)	0.0000	1	(0.7927)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(100)	3.5960	(375.95)	(359.60)	0.0000	4.3300	(1,775.32)	0.00	0.0452	(0.1773)	0.0000	1	(0.1321)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(7,900)	3.5960	(29,700.38)	(28,408.32)	0.0000	4.3300	(1,775.32)	0.00	3.5723	(14.0094)	0.0000	1	(10.4371)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(1,200)	3.5960	(4,511.45)	(4,315.19)	0.0000	4.3300	(1,775.32)	0.00	0.5426	(2.1280)	0.0000	1	(1.5854)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(2,900)	3.5960	(10,902.67)	(10,428.37)	0.0000	4.3300	(1,775.32)	0.00	1.3113	(5.1427)	0.0000	1	(3.8313)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(2,000)	3.5960	(7,519.08)	(7,191.98)	0.0000	4.3300	(1,775.32)	0.00	0.9044	(3.5467)	0.0000	1	(2.6423)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(10,100)	3.5960	(37,971.37)	(36,319.50)	0.0000	4.3300	(1,775.32)	0.00	4.5671	(17.9107)	0.0000	1	(13.3436)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(1,900)	3.5960	(7,143.13)	(6,832.38)	0.0000	4.3300	(1,775.32)	0.00	0.8592	(3.3693)	0.0000	1	(2.5102)	02/07/2025
603882.SH	01/08/2025	SDB3264120716	0	(1,767)	3.5960	(6,643.11)	(6,354.11)	0.0000	4.3300	(1,775.32)	0.00	0.7990	(3.1335)	0.0000	1	(2.3345)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(400)	3.6744	(1,503.82)	(1,469.75)	0.0000	4.3300	(1,775.32)	0.00	0.1809	(0.7248)	0.0000	1	(0.5439)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(600)	3.6744	(2,255.73)	(2,204.63)	0.0000	4.3300	(1,775.32)	0.00	0.2713	(1.0872)	0.0000	1	(0.8159)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(100)	3.6744	(375.95)	(367.44)	0.0000	4.3300	(1,775.32)	0.00	0.0452	(0.1812)	0.0000	1	(0.1360)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(7,900)	3.6744	(29,700.38)	(29,027.57)	0.0000	4.3300	(1,775.32)	0.00	3.5723	(14.3148)	0.0000	1	(10.7425)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(1,200)	3.6744	(4,511.45)	(4,409.25)	0.0000	4.3300	(1,775.32)	0.00	0.5426	(2.1744)	0.0000	1	(1.6318)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(2,900)	3.6744	(10,902.67)	(10,655.69)	0.0000	4.3300	(1,775.32)	0.00	1.3113	(5.2548)	0.0000	1	(3.9434)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(2,000)	3.6744	(7,519.08)	(7,348.75)	0.0000	4.3300	(1,775.32)	0.00	0.9044	(3.6240)	0.0000	1	(2.7196)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(10,10													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603882.SH	01/07/2025	SDB3264120716	0	(1,900)	3.6744	(7,143.13)	(6,981.31)	0.0000	4.3300	(1,775.32)	0.00	0.8592	(3.4428)	0.0000	1	(2.5836)	02/07/2025
603882.SH	01/07/2025	SDB3264120716	0	(1,767)	3.6744	(6,643.11)	(6,492.62)	0.0000	4.3300	(1,775.32)	0.00	0.7990	(3.2018)	0.0000	1	(2.4028)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(400)	3.7595	(1,503.82)	(1,503.82)	0.0000	4.3300	(1,775.32)	0.00	0.1809	(0.7416)	0.0000	1	(0.5607)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(600)	3.7595	(2,255.73)	(2,255.73)	0.0000	4.3300	(1,775.32)	0.00	0.2713	(1.1124)	0.0000	1	(0.8411)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(100)	3.7595	(375.95)	(375.95)	0.0000	4.3300	(1,775.32)	0.00	0.0452	(0.1854)	0.0000	1	(0.1402)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(7,900)	3.7595	(29,700.38)	(29,700.38)	0.0000	4.3300	(1,775.32)	0.00	3.5723	(14.6466)	0.0000	1	(11.0743)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(1,200)	3.7595	(4,511.45)	(4,511.45)	0.0000	4.3300	(1,775.32)	0.00	0.5426	(2.2248)	0.0000	1	(1.6822)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(2,900)	3.7595	(10,902.67)	(10,902.67)	0.0000	4.3300	(1,775.32)	0.00	1.3113	(5.3766)	0.0000	1	(4.0652)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(2,000)	3.7595	(7,519.08)	(7,519.08)	0.0000	4.3300	(1,775.32)	0.00	0.9044	(3.7080)	0.0000	1	(2.8036)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(10,100)	3.7595	(37,971.37)	(37,971.37)	0.0000	4.3300	(1,775.32)	0.00	4.5671	(18.7253)	0.0000	1	(14.1582)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(1,900)	3.7595	(7,143.13)	(7,143.13)	0.0000	4.3300	(1,775.32)	0.00	0.8592	(3.5226)	0.0000	1	(2.6634)	02/07/2025
603882.SH	01/06/2025	SDB3264120716	0	(1,767)	3.7595	(6,643.11)	(6,643.11)	0.0000	4.3300	(1,775.32)	0.00	0.7990	(3.2760)	0.0000	1	(2.4770)	02/07/2025
TOTAL GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												210.3202	(781.6643)	0.0000		(571.3440)	
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002461.ZK	01/17/2025	SDB3264649873	0	(500)	1.2427	(620.89)	(621.37)	0.0000	4.3300	(1,362.68)	0.00	0.0747	(0.2352)	0.0000	1	(0.1605)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(8,200)	1.2427	(10,406.97)	(10,190.49)	0.0000	4.3300	(1,362.68)	0.00	1.2517	(3.8573)	0.0000	1	(2.6056)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(5,900)	1.2427	(7,463.21)	(7,332.18)	0.0000	4.3300	(1,362.68)	0.00	0.8977	(2.7754)	0.0000	1	(1.8777)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(2,700)	1.2427	(3,478.57)	(3,355.41)	0.0000	4.3300	(1,362.68)	0.00	0.4184	(1.2701)	0.0000	1	(0.8517)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(5,100)	1.2427	(6,576.94)	(6,337.99)	0.0000	4.3300	(1,362.68)	0.00	0.7911	(2.3991)	0.0000	1	(1.6080)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(10,300)	1.2427	(13,567.79)	(12,800.25)	0.0000	4.3300	(1,362.68)	0.00	1.6319	(4.8452)	0.0000	1	(3.2133)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(1,700)	1.2427	(2,253.90)	(2,112.66)	0.0000	4.3300	(1,362.68)	0.00	0.2711	(0.7997)	0.0000	1	(0.5286)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(1,500)	1.2427	(2,036.39)	(1,864.11)	0.0000	4.3300	(1,362.68)	0.00	0.2449	(0.7056)	0.0000	1	(0.4607)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(200)	1.2427	(271.36)	(248.55)	0.0000	4.3300	(1,362.68)	0.00	0.0326	(0.0941)	0.0000	1	(0.0614)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(13,900)	1.2427	(18,773.27)	(17,274.13)	0.0000	4.3300	(1,362.68)	0.00	2.2580	(6.5387)	0.0000	1	(4.2807)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(2,900)	1.2427	(3,916.73)	(3,603.95)	0.0000	4.3300	(1,362.68)	0.00	0.4711	(1.3642)	0.0000	1	(0.8931)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(1,400)	1.2427	(1,890.83)	(1,739.84)	0.0000	4.3300	(1,362.68)	0.00	0.2274	(0.6586)	0.0000	1	(0.4311)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(4,500)	1.2427	(6,077.68)	(5,592.34)	0.0000	4.3300	(1,362.68)	0.00	0.7310	(2.1168)	0.0000	1	(1.3858)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(800)	1.2427	(1,080.48)	(994.19)	0.0000	4.3300	(1,362.68)	0.00	0.1300	(0.3763)	0.0000	1	(0.2464)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(12,100)	1.2427	(16,342.20)	(15,037.19)	0.0000	4.3300	(1,362.68)	0.00	1.9656	(5.6919)	0.0000	1	(3.7263)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(7,800)	1.2427	(10,534.64)	(9,693.40)	0.0000	4.3300	(1,362.68)	0.00	1.2671	(3.6692)	0.0000	1	(2.4021)	02/07/2025
002461.ZK	01/17/2025	SDB3264649873	0	(35,600)	1.2427	(48,081.18)	(44,241.65)	0.0000	4.3300	(1,362.68)	0.00	5.7831	(16.7465)	0.0000	1	(10.9634)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(500)	1.2429	(620.89)	(621.44)	0.0000	4.3300	(1,362.68)	0.00	0.0747	(0.2352)	0.0000	1	(0.1605)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(8,200)	1.2429	(10,406.97)	(10,191.60)	0.0000	4.3300	(1,362.68)	0.00	1.2517	(3.8578)	0.0000	1	(2.6060)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(5,900)	1.2429	(7,463.21)	(7,332.98)	0.0000	4.3300	(1,362.68)	0.00	0.8977	(2.7757)	0.0000	1	(1.8780)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(2,700)	1.2429	(3,478.57)	(3,355.77)	0.0000	4.3300	(1,362.68)	0.00	0.4184	(1.2702)	0.0000	1	(0.8518)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(5,100)	1.2429	(6,576.94)	(6,338.68)	0.0000	4.3300	(1,362.68)	0.00	0.7911	(2.3993)	0.0000	1	(1.6083)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(10,300)	1.2429	(13,567.79)	(12,801.64)	0.0000	4.3300	(1,362.68)	0.00	1.6319	(4.8457)	0.0000	1	(3.2138)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(1,700)	1.2429	(2,253.90)	(2,112.89)	0.0000	4.3300	(1,362.68)	0.00	0.2711	(0.7998)	0.0000	1	(0.5287)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(1,500)	1.2429	(2,036.39)	(1,864.32)	0.0000	4.3300	(1,362.68)	0.00	0.2449	(0.7057)	0.0000	1	(0.4608)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(200)	1.2429	(271.36)	(248.58)	0.0000	4.3300	(1,362.68)	0.00	0.0326	(0.0941)	0.0000	1	(0.0615)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(13,900)	1.2429	(18,773.27)	(17,276.00)	0.0000	4.3300	(1,362.68)	0.00	2.2580	(6.5394)	0.0000	1	(4.2814)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(2,900)	1.2429	(3,916.73)	(3,604.35)	0.0000	4.3300	(1,362.68)	0.00	0.4711	(1.3643)	0.0000	1	(0.8932)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(1,400)	1.2429	(1,890.83)	(1,740.03)	0.0000	4.3300	(1,362.68)	0.00	0.2274	(0.6586)	0.0000	1	(0.4312)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(4,500)	1.2429	(6,077.68)	(5,592.95)	0.0000	4.3300	(1,362.68)	0.00	0.7310	(2.1171)	0.0000	1	(1.3861)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(800)	1.2429	(1,080.48)	(994.30)	0.0000	4.3300	(1,362.68)	0.00	0.1300	(0.3764)	0.0000	1	(0.2464)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(12,100)	1.2429	(16,342.20)	(15,038.82)	0.0000	4.3300	(1,362.68)	0.00	1.9656	(5.6925)	0.0000	1	(3.7269)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(7,800)	1.2429	(10,534.64)	(9,694.45)	0.0000	4.3300	(1,362.68)	0.00	1.2671	(3.6696)	0.0000	1	(2.4025)	02/07/2025
002461.ZK	01/16/2025	SDB3264649873	0	(35,600)	1.2429	(48,081.18)	(44,246.46)	0.0000	4.3300	(1,362.68)	0.00	5.7831	(16.7483)	0.0000	1	(10.9652)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(8,200)	1.2522	(10,406.97)	(10,268.33)	0.0000	4.3300	(1,362.19)	0.00	1.2517	(3.8854)	0.0000	1	(2.6337)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(5,900)	1.2522	(7,463.21)	(7,388.19)	0.0000	4.3300	(1,362.19)	0.00	0.8977	(2.7956)	0.0000	1	(1.8979)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(2,700)	1.2522	(3,478.57)	(3,381.03)	0.0000	4.3300	(1,362.19)	0.00	0.4184	(1.2793)	0.0000	1	(0.8609)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(5,100)	1.2522	(6,576.94)	(6,386.40)	0.0000	4.3300	(1,362.19)	0.00	0.7911	(2.4165)	0.0000	1	(1.6255)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002461.ZK	01/15/2025	SDB3264649873	0	(10,300)	1.2522	(13,567.79)	(12,898.02)	0.0000	4.3300	(1,362.19)	0.00	1.6319	(4.8804)	0.0000	1	(3.2485)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(1,700)	1.2522	(2,253.90)	(2,128.80)	0.0000	4.3300	(1,362.19)	0.00	0.2711	(0.8055)	0.0000	1	(0.5344)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(1,500)	1.2522	(2,036.39)	(1,878.35)	0.0000	4.3300	(1,362.19)	0.00	0.2449	(0.7107)	0.0000	1	(0.4658)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(200)	1.2522	(271.36)	(250.45)	0.0000	4.3300	(1,362.19)	0.00	0.0326	(0.0948)	0.0000	1	(0.0621)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(13,900)	1.2522	(18,773.27)	(17,406.07)	0.0000	4.3300	(1,362.19)	0.00	2.2580	(6.5862)	0.0000	1	(4.3282)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(2,900)	1.2522	(3,916.73)	(3,631.48)	0.0000	4.3300	(1,362.19)	0.00	0.4711	(1.3741)	0.0000	1	(0.9030)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(1,400)	1.2522	(1,890.83)	(1,753.13)	0.0000	4.3300	(1,362.19)	0.00	0.2274	(0.6634)	0.0000	1	(0.4359)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(4,500)	1.2522	(6,077.68)	(5,635.06)	0.0000	4.3300	(1,362.19)	0.00	0.7310	(2.1322)	0.0000	1	(1.4012)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(800)	1.2522	(1,080.48)	(1,001.79)	0.0000	4.3300	(1,362.19)	0.00	0.1300	(0.3791)	0.0000	1	(0.2491)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(12,100)	1.2522	(16,342.20)	(15,152.04)	0.0000	4.3300	(1,362.19)	0.00	1.9656	(5.7333)	0.0000	1	(3.7677)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(7,800)	1.2522	(10,534.64)	(9,767.43)	0.0000	4.3300	(1,362.19)	0.00	1.2671	(3.6959)	0.0000	1	(2.4288)	02/07/2025
002461.ZK	01/15/2025	SDB3264649873	0	(35,600)	1.2522	(48,081.18)	(44,579.57)	0.0000	4.3300	(1,362.19)	0.00	5.7831	(16.8683)	0.0000	1	(11.0852)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(2,700)	1.2802	(3,478.57)	(3,456.43)	0.0000	4.3300	(1,311.29)	0.00	0.4184	(1.2590)	0.0000	1	(0.8406)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(5,100)	1.2802	(6,576.94)	(6,528.81)	0.0000	4.3300	(1,311.29)	0.00	0.7911	(2.3781)	0.0000	1	(1.5870)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(10,300)	1.2802	(13,567.79)	(13,185.64)	0.0000	4.3300	(1,311.29)	0.00	1.6319	(4.8028)	0.0000	1	(3.1709)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(1,700)	1.2802	(2,253.90)	(2,176.27)	0.0000	4.3300	(1,311.29)	0.00	0.2711	(0.7927)	0.0000	1	(0.5216)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(1,500)	1.2802	(2,036.39)	(1,920.24)	0.0000	4.3300	(1,311.29)	0.00	0.2449	(0.6994)	0.0000	1	(0.4545)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(200)	1.2802	(271.36)	(256.03)	0.0000	4.3300	(1,311.29)	0.00	0.0326	(0.0933)	0.0000	1	(0.0606)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(13,900)	1.2802	(18,773.27)	(17,794.21)	0.0000	4.3300	(1,311.29)	0.00	2.2580	(6.4815)	0.0000	1	(4.2235)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(2,900)	1.2802	(3,916.73)	(3,712.46)	0.0000	4.3300	(1,311.29)	0.00	0.4711	(1.3523)	0.0000	1	(0.8812)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(1,400)	1.2802	(1,890.83)	(1,792.22)	0.0000	4.3300	(1,311.29)	0.00	0.2274	(0.6528)	0.0000	1	(0.4254)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(4,500)	1.2802	(6,077.68)	(5,760.72)	0.0000	4.3300	(1,311.29)	0.00	0.7310	(2.0983)	0.0000	1	(1.3673)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(800)	1.2802	(1,080.48)	(1,024.13)	0.0000	4.3300	(1,311.29)	0.00	0.1300	(0.3730)	0.0000	1	(0.2431)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(12,100)	1.2802	(16,342.20)	(15,489.92)	0.0000	4.3300	(1,311.29)	0.00	1.9656	(5.6422)	0.0000	1	(3.6766)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(7,800)	1.2802	(10,534.64)	(9,985.24)	0.0000	4.3300	(1,311.29)	0.00	1.2671	(3.6371)	0.0000	1	(2.3700)	02/07/2025
002461.ZK	01/14/2025	SDB3264649873	0	(35,600)	1.2802	(48,081.18)	(45,573.66)	0.0000	4.3300	(1,311.29)	0.00	5.7831	(16.6001)	0.0000	1	(10.8170)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(10,300)	1.2998	(13,567.79)	(13,387.73)	0.0000	4.3300	(1,276.48)	0.00	1.6319	(4.7470)	0.0000	1	(3.1151)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(1,700)	1.2998	(2,253.90)	(2,209.63)	0.0000	4.3300	(1,276.48)	0.00	0.2711	(0.7835)	0.0000	1	(0.5124)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(1,500)	1.2998	(2,036.39)	(1,949.67)	0.0000	4.3300	(1,276.48)	0.00	0.2449	(0.6913)	0.0000	1	(0.4464)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(200)	1.2998	(271.36)	(259.96)	0.0000	4.3300	(1,276.48)	0.00	0.0326	(0.0922)	0.0000	1	(0.0595)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(13,900)	1.2998	(18,773.27)	(18,066.94)	0.0000	4.3300	(1,276.48)	0.00	2.2580	(6.4062)	0.0000	1	(4.1481)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(2,900)	1.2998	(3,916.73)	(3,769.36)	0.0000	4.3300	(1,276.48)	0.00	0.4711	(1.3365)	0.0000	1	(0.8654)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(1,400)	1.2998	(1,890.83)	(1,819.69)	0.0000	4.3300	(1,276.48)	0.00	0.2274	(0.6452)	0.0000	1	(0.4178)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(4,500)	1.2998	(6,077.68)	(5,849.01)	0.0000	4.3300	(1,276.48)	0.00	0.7310	(2.0739)	0.0000	1	(1.3429)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(800)	1.2998	(1,080.48)	(1,039.82)	0.0000	4.3300	(1,276.48)	0.00	0.1300	(0.3687)	0.0000	1	(0.2387)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(12,100)	1.2998	(16,342.20)	(15,727.34)	0.0000	4.3300	(1,276.48)	0.00	1.9656	(5.5766)	0.0000	1	(3.6110)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(7,800)	1.2998	(10,534.64)	(10,138.28)	0.0000	4.3300	(1,276.48)	0.00	1.2671	(3.5948)	0.0000	1	(2.3277)	02/07/2025
002461.ZK	01/13/2025	SDB3264649873	0	(35,600)	1.2998	(48,081.18)	(46,272.17)	0.0000	4.3300	(1,276.48)	0.00	5.7831	(16.4071)	0.0000	1	(10.6240)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(10,300)	1.3017	(13,567.79)	(13,407.80)	0.0000	4.3300	(1,276.48)	0.00	4.8957	(14.2624)	0.0000	3	(9.3666)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(1,700)	1.3017	(2,253.90)	(2,212.94)	0.0000	4.3300	(1,276.48)	0.00	0.8133	(2.3540)	0.0000	3	(1.5407)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(1,500)	1.3017	(2,036.39)	(1,952.59)	0.0000	4.3300	(1,276.48)	0.00	0.7348	(2.0770)	0.0000	3	(1.3422)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(200)	1.3017	(271.36)	(260.35)	0.0000	4.3300	(1,276.48)	0.00	0.0979	(0.2769)	0.0000	3	(0.1790)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(13,900)	1.3017	(18,773.27)	(18,094.02)	0.0000	4.3300	(1,276.48)	0.00	6.7740	(19.2473)	0.0000	3	(12.4732)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(2,900)	1.3017	(3,916.73)	(3,775.01)	0.0000	4.3300	(1,276.48)	0.00	1.4133	(4.0156)	0.0000	3	(2.6023)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(1,400)	1.3017	(1,890.83)	(1,822.42)	0.0000	4.3300	(1,276.48)	0.00	0.6823	(1.9386)	0.0000	3	(1.2563)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(4,500)	1.3017	(6,077.68)	(5,857.78)	0.0000	4.3300	(1,276.48)	0.00	2.1930	(6.2311)	0.0000	3	(4.0381)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(800)	1.3017	(1,080.48)	(1,041.38)	0.0000	4.3300	(1,276.48)	0.00	0.3899	(1.1078)	0.0000	3	(0.7179)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(12,100)	1.3017	(16,342.20)	(15,750.91)	0.0000	4.3300	(1,276.48)	0.00	5.8968	(16.7548)	0.0000	3	(10.8580)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(7,800)	1.3017	(10,534.64)	(10,153.48)	0.0000	4.3300	(1,276.48)	0.00	3.8012	(10.8006)	0.0000	3	(6.9994)	02/07/2025
002461.ZK	01/10/2025	SDB3264649873	0	(35,600)	1.3017	(48,081.18)	(46,341.52)	0.0000	4.3300	(1,276.48)	0.00	17.3493	(49.2951)	0.0000	3	(31.9458)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(10,300)	1.3130	(13,567.79)	(13,524.26)	0.0000	4.3300	(1,276.48)	0.00	1.6319	(4.7954)	0.0000	1	(3.1635)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(1,700)	1.3130	(2,253.90)	(2,232.16)	0.0000	4.3300	(1,276.48)	0.00	0					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002461.ZK	01/09/2025	SDB3264649873	0	(200)	1.3130	(271.36)	(262.61)	0.0000	4.3300	(1,276.48)	0.00	0.0326	(0.0931)	0.0000	1	(0.0605)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(13,900)	1.3130	(18,773.27)	(18,251.19)	0.0000	4.3300	(1,276.48)	0.00	2.2580	(6.4715)	0.0000	1	(4.2135)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(2,900)	1.3130	(3,916.73)	(3,807.80)	0.0000	4.3300	(1,276.48)	0.00	0.4711	(1.3502)	0.0000	1	(0.8791)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(1,400)	1.3130	(1,890.83)	(1,838.25)	0.0000	4.3300	(1,276.48)	0.00	0.2274	(0.6518)	0.0000	1	(0.4244)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(4,500)	1.3130	(6,077.68)	(5,908.66)	0.0000	4.3300	(1,276.48)	0.00	0.7310	(2.0951)	0.0000	1	(1.3641)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(800)	1.3130	(1,080.48)	(1,050.43)	0.0000	4.3300	(1,276.48)	0.00	0.1300	(0.3725)	0.0000	1	(0.2425)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(12,100)	1.3130	(16,342.20)	(15,887.72)	0.0000	4.3300	(1,276.48)	0.00	1.9656	(5.6334)	0.0000	1	(3.6678)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(7,800)	1.3130	(10,534.64)	(10,241.67)	0.0000	4.3300	(1,276.48)	0.00	1.2671	(3.6315)	0.0000	1	(2.3644)	02/07/2025
002461.ZK	01/09/2025	SDB3264649873	0	(35,600)	1.3130	(48,081.18)	(46,744.05)	0.0000	4.3300	(1,276.48)	0.00	5.7831	(16.5744)	0.0000	1	(10.7913)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(1,500)	1.3127	(2,036.39)	(1,969.07)	0.0000	4.3300	(1,213.51)	0.00	0.2449	(0.6637)	0.0000	1	(0.4188)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(200)	1.3127	(271.36)	(262.54)	0.0000	4.3300	(1,213.51)	0.00	0.0326	(0.0885)	0.0000	1	(0.0559)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(13,900)	1.3127	(18,773.27)	(18,246.71)	0.0000	4.3300	(1,213.51)	0.00	2.2580	(6.1507)	0.0000	1	(3.8927)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(2,900)	1.3127	(3,916.73)	(3,806.87)	0.0000	4.3300	(1,213.51)	0.00	0.4711	(1.2832)	0.0000	1	(0.8121)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(1,400)	1.3127	(1,890.83)	(1,837.80)	0.0000	4.3300	(1,213.51)	0.00	0.2274	(0.6195)	0.0000	1	(0.3921)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(4,500)	1.3127	(6,077.68)	(5,907.21)	0.0000	4.3300	(1,213.51)	0.00	0.7310	(1.9912)	0.0000	1	(1.2602)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(800)	1.3127	(1,080.48)	(1,050.17)	0.0000	4.3300	(1,213.51)	0.00	0.1300	(0.3540)	0.0000	1	(0.2240)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(12,100)	1.3127	(16,342.20)	(15,883.83)	0.0000	4.3300	(1,213.51)	0.00	1.9656	(5.3542)	0.0000	1	(3.3886)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(7,800)	1.3127	(10,534.64)	(10,239.16)	0.0000	4.3300	(1,213.51)	0.00	1.2671	(3.4515)	0.0000	1	(2.1844)	02/07/2025
002461.ZK	01/08/2025	SDB3264649873	0	(35,600)	1.3127	(48,081.18)	(46,732.58)	0.0000	4.3300	(1,213.51)	0.00	5.7831	(15.7529)	0.0000	1	(9.9698)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(1,500)	1.3378	(2,036.39)	(2,006.63)	0.0000	4.3300	(1,213.51)	0.00	0.2449	(0.6764)	0.0000	1	(0.4315)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(200)	1.3378	(271.36)	(267.55)	0.0000	4.3300	(1,213.51)	0.00	0.0326	(0.0902)	0.0000	1	(0.0575)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(13,900)	1.3378	(18,773.27)	(18,594.75)	0.0000	4.3300	(1,213.51)	0.00	2.2580	(6.2680)	0.0000	1	(4.0100)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(2,900)	1.3378	(3,916.73)	(3,879.48)	0.0000	4.3300	(1,213.51)	0.00	0.4711	(1.3077)	0.0000	1	(0.8366)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(1,400)	1.3378	(1,890.83)	(1,872.85)	0.0000	4.3300	(1,213.51)	0.00	0.2274	(0.6313)	0.0000	1	(0.4039)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(4,500)	1.3378	(6,077.68)	(6,019.88)	0.0000	4.3300	(1,213.51)	0.00	0.7310	(2.0292)	0.0000	1	(1.2982)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(800)	1.3378	(1,080.48)	(1,070.20)	0.0000	4.3300	(1,213.51)	0.00	0.1300	(0.3607)	0.0000	1	(0.2308)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(12,100)	1.3378	(16,342.20)	(16,186.80)	0.0000	4.3300	(1,213.51)	0.00	1.9656	(5.4563)	0.0000	1	(3.4907)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(7,800)	1.3378	(10,534.64)	(10,434.47)	0.0000	4.3300	(1,213.51)	0.00	1.2671	(3.5173)	0.0000	1	(2.2502)	02/07/2025
002461.ZK	01/07/2025	SDB3264649873	0	(35,600)	1.3378	(48,081.18)	(47,623.97)	0.0000	4.3300	(1,213.51)	0.00	5.7831	(16.0533)	0.0000	1	(10.2702)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(13,900)	1.3506	(18,773.27)	(18,773.27)	0.0000	4.3300	(1,206.27)	0.00	2.2580	(6.2904)	0.0000	1	(4.0324)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(2,900)	1.3506	(3,916.73)	(3,916.73)	0.0000	4.3300	(1,206.27)	0.00	0.4711	(1.3124)	0.0000	1	(0.8413)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(1,400)	1.3506	(1,890.83)	(1,890.83)	0.0000	4.3300	(1,206.27)	0.00	0.2274	(0.6336)	0.0000	1	(0.4061)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(4,500)	1.3506	(6,077.68)	(6,077.68)	0.0000	4.3300	(1,206.27)	0.00	0.7310	(2.0365)	0.0000	1	(1.3055)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(800)	1.3506	(1,080.48)	(1,080.48)	0.0000	4.3300	(1,206.27)	0.00	0.1300	(0.3620)	0.0000	1	(0.2321)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(12,100)	1.3506	(16,342.20)	(16,342.20)	0.0000	4.3300	(1,206.27)	0.00	1.9656	(5.4758)	0.0000	1	(3.5102)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(7,800)	1.3506	(10,534.64)	(10,534.64)	0.0000	4.3300	(1,206.27)	0.00	1.2671	(3.5299)	0.0000	1	(2.2628)	02/07/2025
002461.ZK	01/06/2025	SDB3264649873	0	(35,600)	1.3506	(48,081.18)	(48,081.18)	0.0000	4.3300	(1,206.27)	0.00	5.7831	(16.1107)	0.0000	1	(10.3276)	02/07/2025
TOTAL GUANGZHOU ZHUJIANG BREWERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												185.6149	(531.5517)	0.0000		(345.9367)	
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600395.SH	01/17/2025	SDB3264453047	0	(29,300)	0.6711	(20,038.91)	(19,661.88)	0.0000	4.3300	(2,247.69)	0.00	2.4102	(12.2761)	0.0000	1	(9.8658)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(3,000)	0.6711	(2,043.21)	(2,013.16)	0.0000	4.3300	(2,247.69)	0.00	0.2458	(1.2589)	0.0000	1	(1.0112)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(13,900)	0.6711	(9,496.86)	(9,327.65)	0.0000	4.3300	(2,247.69)	0.00	1.1423	(5.8238)	0.0000	1	(4.6815)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(95,400)	0.6711	(65,530.26)	(64,018.55)	0.0000	4.3300	(2,247.69)	0.00	7.8818	(39.9706)	0.0000	1	(32.0888)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(108,800)	0.6711	(74,776.28)	(73,010.68)	0.0000	4.3300	(2,247.69)	0.00	8.9939	(45.5849)	0.0000	1	(36.5910)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(15,900)	0.6711	(10,978.76)	(10,669.76)	0.0000	4.3300	(2,247.69)	0.00	1.3205	(6.6618)	0.0000	1	(5.3413)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(2,700)	0.6711	(1,874.57)	(1,811.85)	0.0000	4.3300	(2,247.69)	0.00	0.2255	(1.1312)	0.0000	1	(0.9058)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(700)	0.6711	(482.35)	(469.74)	0.0000	4.3300	(2,247.69)	0.00	0.0580	(0.2933)	0.0000	1	(0.2353)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(13,200)	0.6711	(9,175.31)	(8,857.91)	0.0000	4.3300	(2,247.69)	0.00	1.1036	(5.5305)	0.0000	1	(4.4269)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(3,700)	0.6711	(2,571.87)	(2,482.90)	0.0000	4.3300	(2,247.69)	0.00	0.3093	(1.5502)	0.0000	1	(1.2409)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(16,100)	0.6711	(11,191.09)	(10,803.97)	0.0000	4.3300	(2,247.69)	0.00	1.3460	(6.7456)	0.0000	1	(5.3995)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(3,100)	0.6711	(2,154.81)	(2,080.27)	0.0000	4.3300	(2,247.69)	0.00	0.2592	(1.2988)	0.0000	1	(1.0397)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(6,600)	0.6711	(4,587.65)	(4,428.96)	0.0000	4.3300	(2,247.69)	0.00	0.5518	(2.7653)	0.0000	1	(2.2135)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600395.SH	01/17/2025	SDB3264453047	0	(200)	0.6711	(139.02)	(134.21)	0.0000	4.3300	(2,247.69)	0.00	0.0167	(0.0838)	0.0000	1	(0.0671)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(32,700)	0.6711	(22,729.74)	(21,943.47)	0.0000	4.3300	(2,247.69)	0.00	2.7339	(13.7006)	0.0000	1	(10.9667)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(2,900)	0.6711	(2,015.79)	(1,946.06)	0.0000	4.3300	(2,247.69)	0.00	0.2425	(1.2150)	0.0000	1	(0.9726)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(15,600)	0.6711	(10,843.54)	(10,468.44)	0.0000	4.3300	(2,247.69)	0.00	1.3042	(6.5361)	0.0000	1	(5.2318)	02/07/2025
600395.SH	01/17/2025	SDB3264453047	0	(232,700)	0.6711	(161,749.54)	(156,154.27)	0.0000	4.3300	(2,247.69)	0.00	19.4549	(97.4964)	0.0000	1	(78.0415)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(29,300)	0.6568	(20,038.91)	(19,244.06)	0.0000	4.3300	(2,247.69)	0.00	2.4102	(12.0152)	0.0000	1	(9.6050)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(3,000)	0.6568	(2,043.21)	(1,970.38)	0.0000	4.3300	(2,247.69)	0.00	0.2458	(1.2302)	0.0000	1	(0.9845)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(13,900)	0.6568	(9,496.86)	(9,129.44)	0.0000	4.3300	(2,247.69)	0.00	1.1423	(5.7000)	0.0000	1	(4.5578)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(95,400)	0.6568	(65,530.26)	(62,658.15)	0.0000	4.3300	(2,247.69)	0.00	7.8818	(39.1212)	0.0000	1	(31.2394)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(108,800)	0.6568	(74,776.28)	(71,459.19)	0.0000	4.3300	(2,247.69)	0.00	8.9939	(44.6162)	0.0000	1	(35.6223)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(15,900)	0.6568	(10,978.76)	(10,443.02)	0.0000	4.3300	(2,247.69)	0.00	1.3205	(6.5202)	0.0000	1	(5.1997)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(2,700)	0.6568	(1,874.57)	(1,773.34)	0.0000	4.3300	(2,247.69)	0.00	0.2255	(1.1072)	0.0000	1	(0.8817)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(700)	0.6568	(482.35)	(459.76)	0.0000	4.3300	(2,247.69)	0.00	0.0580	(0.2871)	0.0000	1	(0.2290)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(13,200)	0.6568	(9,175.31)	(8,669.68)	0.0000	4.3300	(2,247.69)	0.00	1.1036	(5.4130)	0.0000	1	(4.3094)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(3,700)	0.6568	(2,571.87)	(2,430.14)	0.0000	4.3300	(2,247.69)	0.00	0.3093	(1.5173)	0.0000	1	(1.2079)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(16,100)	0.6568	(11,191.09)	(10,574.38)	0.0000	4.3300	(2,247.69)	0.00	1.3460	(6.6022)	0.0000	1	(5.2562)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(3,100)	0.6568	(2,154.81)	(2,036.06)	0.0000	4.3300	(2,247.69)	0.00	0.2592	(1.2712)	0.0000	1	(1.0121)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(6,600)	0.6568	(4,587.65)	(4,334.84)	0.0000	4.3300	(2,247.69)	0.00	0.5518	(2.7065)	0.0000	1	(2.1547)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(200)	0.6568	(139.02)	(131.36)	0.0000	4.3300	(2,247.69)	0.00	0.0167	(0.0820)	0.0000	1	(0.0653)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(32,700)	0.6568	(22,729.74)	(21,477.16)	0.0000	4.3300	(2,247.69)	0.00	2.7339	(13.4095)	0.0000	1	(10.6756)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(2,900)	0.6568	(2,015.79)	(1,904.70)	0.0000	4.3300	(2,247.69)	0.00	0.2425	(1.1892)	0.0000	1	(0.9468)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(15,600)	0.6568	(10,843.54)	(10,245.99)	0.0000	4.3300	(2,247.69)	0.00	1.3042	(6.3972)	0.0000	1	(5.0929)	02/07/2025
600395.SH	01/16/2025	SDB3264453047	0	(265,000)	0.6568	(184,201.24)	(174,050.41)	0.0000	4.3300	(2,247.69)	0.00	22.1553	(108.6700)	0.0000	1	(86.5147)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(29,300)	0.6526	(20,038.91)	(19,122.09)	0.0000	4.3300	(2,250.13)	0.00	2.4102	(11.9520)	0.0000	1	(9.5418)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(3,000)	0.6526	(2,043.21)	(1,957.89)	0.0000	4.3300	(2,250.13)	0.00	0.2458	(1.2238)	0.0000	1	(0.9780)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(13,900)	0.6526	(9,496.86)	(9,071.57)	0.0000	4.3300	(2,250.13)	0.00	1.1423	(5.6701)	0.0000	1	(4.5278)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(95,400)	0.6526	(65,530.26)	(62,261.00)	0.0000	4.3300	(2,250.13)	0.00	7.8818	(38.9154)	0.0000	1	(31.0335)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(108,800)	0.6526	(74,776.28)	(71,006.25)	0.0000	4.3300	(2,250.13)	0.00	8.9939	(44.3815)	0.0000	1	(35.3876)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(15,900)	0.6526	(10,978.76)	(10,376.83)	0.0000	4.3300	(2,250.13)	0.00	1.3205	(6.4859)	0.0000	1	(5.1654)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(2,700)	0.6526	(1,874.57)	(1,762.10)	0.0000	4.3300	(2,250.13)	0.00	0.2255	(1.1014)	0.0000	1	(0.8759)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(700)	0.6526	(482.35)	(456.84)	0.0000	4.3300	(2,250.13)	0.00	0.0580	(0.2855)	0.0000	1	(0.2275)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(13,200)	0.6526	(9,175.31)	(8,614.73)	0.0000	4.3300	(2,250.13)	0.00	1.1036	(5.3845)	0.0000	1	(4.2809)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(3,700)	0.6526	(2,571.87)	(2,414.73)	0.0000	4.3300	(2,250.13)	0.00	0.3093	(1.5093)	0.0000	1	(1.2000)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(16,100)	0.6526	(11,191.09)	(10,507.36)	0.0000	4.3300	(2,250.13)	0.00	1.3460	(6.5675)	0.0000	1	(5.2214)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(3,100)	0.6526	(2,154.81)	(2,023.16)	0.0000	4.3300	(2,250.13)	0.00	0.2592	(1.2645)	0.0000	1	(1.0054)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(6,600)	0.6526	(4,587.65)	(4,307.36)	0.0000	4.3300	(2,250.13)	0.00	0.5518	(2.6923)	0.0000	1	(2.1405)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(200)	0.6526	(139.02)	(130.53)	0.0000	4.3300	(2,250.13)	0.00	0.0167	(0.0816)	0.0000	1	(0.0649)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(32,700)	0.6526	(22,729.74)	(21,341.03)	0.0000	4.3300	(2,250.13)	0.00	2.7339	(13.3389)	0.0000	1	(10.6050)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(2,900)	0.6526	(2,015.79)	(1,892.63)	0.0000	4.3300	(2,250.13)	0.00	0.2425	(1.1830)	0.0000	1	(0.9405)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(15,600)	0.6526	(10,843.54)	(10,181.04)	0.0000	4.3300	(2,250.13)	0.00	1.3042	(6.3635)	0.0000	1	(5.0593)	02/07/2025
600395.SH	01/15/2025	SDB3264453047	0	(326,600)	0.6526	(227,019.33)	(213,149.28)	0.0000	4.3300	(2,250.13)	0.00	27.3054	(133.2260)	0.0000	1	(105.9206)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(29,300)	0.6612	(20,038.91)	(19,372.16)	0.0000	4.3300	(2,251.93)	0.00	2.4102	(12.1180)	0.0000	1	(9.7078)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(3,000)	0.6612	(2,043.21)	(1,983.50)	0.0000	4.3300	(2,251.93)	0.00	0.2458	(1.2408)	0.0000	1	(0.9950)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(13,900)	0.6612	(9,496.86)	(9,190.21)	0.0000	4.3300	(2,251.93)	0.00	1.1423	(5.7488)	0.0000	1	(4.6065)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(95,400)	0.6612	(65,530.26)	(63,075.24)	0.0000	4.3300	(2,251.93)	0.00	7.8818	(39.4559)	0.0000	1	(31.5740)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(108,800)	0.6612	(74,776.28)	(71,934.86)	0.0000	4.3300	(2,251.93)	0.00	8.9939	(44.9979)	0.0000	1	(36.0040)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(15,900)	0.6612	(10,978.76)	(10,512.54)	0.0000	4.3300	(2,251.93)	0.00	1.3205	(6.5760)	0.0000	1	(5.2555)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(2,700)	0.6612	(1,874.57)	(1,785.15)	0.0000	4.3300	(2,251.93)	0.00	0.2255	(1.1167)	0.0000	1	(0.8912)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(700)	0.6612	(482.35)	(462.82)	0.0000	4.3300	(2,251.93)	0.00	0.0580	(0.2895)	0.0000	1	(0.2315)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(13,200)	0.6612	(9,175.31)	(8,727.39)	0.0000	4.3300	(2,251.93)	0.00	1.1036	(5.4593)	0.0000	1	(4.3557)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(3,700)	0.6612	(2,571.87)	(2,446.31)	0.0000	4.3300	(2,251.93)	0.00	0.3093	(1.5303)	0.0000	1	(1.2209)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(16,100)	0.6612	(11,191.09)	(10,644.77)	0.0000	4.3300	(2,251.93)	0.00	1.346					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600395.SH	01/14/2025	SDB3264453047	0	(6,600)	0.6612	(4,587.65)	(4,363.70)	0.0000	4.3300	(2,251.93)	0.00	0.5518	(2.7297)	0.0000	1	(2.1779)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(200)	0.6612	(139.02)	(132.23)	0.0000	4.3300	(2,251.93)	0.00	0.0167	(0.0827)	0.0000	1	(0.0660)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(32,700)	0.6612	(22,729.74)	(21,620.13)	0.0000	4.3300	(2,251.93)	0.00	2.7339	(13.5242)	0.0000	1	(10.7903)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(2,900)	0.6612	(2,015.79)	(1,917.38)	0.0000	4.3300	(2,251.93)	0.00	0.2425	(1.1994)	0.0000	1	(0.9569)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(15,600)	0.6612	(10,843.54)	(10,314.19)	0.0000	4.3300	(2,251.93)	0.00	1.3042	(6.4519)	0.0000	1	(5.1477)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(376,800)	0.6612	(261,913.30)	(249,127.35)	0.0000	4.3300	(2,251.93)	0.00	31.5024	(155.8382)	0.0000	1	(124.3359)	02/07/2025
600395.SH	01/14/2025	SDB3264453047	0	(3,700)	0.6612	(2,571.87)	(2,446.31)	0.0000	4.3300	(2,251.93)	0.00	0.3093	(1.5303)	0.0000	1	(1.2209)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(29,300)	0.6710	(20,038.91)	(19,659.89)	0.0000	4.3300	(2,251.93)	0.00	2.4102	(12.2980)	0.0000	1	(9.8877)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(3,000)	0.6710	(2,043.21)	(2,012.96)	0.0000	4.3300	(2,251.93)	0.00	0.2458	(1.2592)	0.0000	1	(1.0134)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(13,900)	0.6710	(9,496.86)	(9,326.71)	0.0000	4.3300	(2,251.93)	0.00	1.1423	(5.8342)	0.0000	1	(4.6919)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(95,400)	0.6710	(65,530.26)	(64,012.06)	0.0000	4.3300	(2,251.93)	0.00	7.8818	(40.0419)	0.0000	1	(32.1600)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(108,800)	0.6710	(74,776.28)	(73,003.28)	0.0000	4.3300	(2,251.93)	0.00	8.9939	(45.6662)	0.0000	1	(36.6723)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(15,900)	0.6710	(10,978.76)	(10,668.68)	0.0000	4.3300	(2,251.93)	0.00	1.3205	(6.6736)	0.0000	1	(5.3531)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(2,700)	0.6710	(1,874.57)	(1,811.66)	0.0000	4.3300	(2,251.93)	0.00	0.2255	(1.1333)	0.0000	1	(0.9078)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(700)	0.6710	(482.35)	(469.69)	0.0000	4.3300	(2,251.93)	0.00	0.0580	(0.2938)	0.0000	1	(0.2358)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(13,200)	0.6710	(9,175.31)	(8,857.02)	0.0000	4.3300	(2,251.93)	0.00	1.1036	(5.5404)	0.0000	1	(4.4368)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(3,700)	0.6710	(2,571.87)	(2,482.65)	0.0000	4.3300	(2,251.93)	0.00	0.3093	(1.5530)	0.0000	1	(1.2436)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(16,100)	0.6710	(11,191.09)	(10,802.87)	0.0000	4.3300	(2,251.93)	0.00	1.3460	(6.7576)	0.0000	1	(5.4116)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(3,100)	0.6710	(2,154.81)	(2,080.06)	0.0000	4.3300	(2,251.93)	0.00	0.2592	(1.3012)	0.0000	1	(1.0420)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(6,600)	0.6710	(4,587.65)	(4,428.51)	0.0000	4.3300	(2,251.93)	0.00	0.5518	(2.7702)	0.0000	1	(2.2184)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(200)	0.6710	(139.02)	(134.20)	0.0000	4.3300	(2,251.93)	0.00	0.0167	(0.0839)	0.0000	1	(0.0672)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(32,700)	0.6710	(22,729.74)	(21,941.24)	0.0000	4.3300	(2,251.93)	0.00	2.7339	(13.7250)	0.0000	1	(10.9912)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(2,900)	0.6710	(2,015.79)	(1,945.86)	0.0000	4.3300	(2,251.93)	0.00	0.2425	(1.2172)	0.0000	1	(0.9748)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(15,600)	0.6710	(10,843.54)	(10,467.38)	0.0000	4.3300	(2,251.93)	0.00	1.3042	(6.5477)	0.0000	1	(5.2435)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(376,800)	0.6710	(261,913.30)	(252,827.52)	0.0000	4.3300	(2,251.93)	0.00	31.5024	(158.1528)	0.0000	1	(126.6505)	02/07/2025
600395.SH	01/13/2025	SDB3264453047	0	(3,700)	0.6710	(2,571.87)	(2,482.65)	0.0000	4.3300	(2,251.93)	0.00	0.3093	(1.5530)	0.0000	1	(1.2436)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(29,300)	0.6815	(20,038.91)	(19,968.92)	0.0000	4.3300	(2,251.93)	0.00	7.2307	(37.4739)	0.0000	3	(30.2431)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(3,000)	0.6815	(2,043.21)	(2,044.60)	0.0000	4.3300	(2,251.93)	0.00	0.7373	(3.8369)	0.0000	3	(3.0997)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(13,900)	0.6815	(9,496.86)	(9,473.31)	0.0000	4.3300	(2,251.93)	0.00	3.4268	(17.7777)	0.0000	3	(14.3509)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(95,400)	0.6815	(65,530.26)	(65,018.25)	0.0000	4.3300	(2,251.93)	0.00	23.6455	(122.0139)	0.0000	3	(98.3684)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(108,800)	0.6815	(74,776.28)	(74,150.79)	0.0000	4.3300	(2,251.93)	0.00	26.9818	(139.1521)	0.0000	3	(112.1703)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(15,900)	0.6815	(10,978.76)	(10,836.37)	0.0000	4.3300	(2,251.93)	0.00	3.9615	(20.3356)	0.0000	3	(16.3741)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(2,700)	0.6815	(1,874.57)	(1,840.14)	0.0000	4.3300	(2,251.93)	0.00	0.6764	(3.4532)	0.0000	3	(2.7768)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(700)	0.6815	(482.35)	(477.07)	0.0000	4.3300	(2,251.93)	0.00	0.1740	(0.8953)	0.0000	3	(0.7212)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(13,200)	0.6815	(9,175.31)	(8,996.24)	0.0000	4.3300	(2,251.93)	0.00	3.3108	(16.8824)	0.0000	3	(13.5717)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(3,700)	0.6815	(2,571.87)	(2,521.67)	0.0000	4.3300	(2,251.93)	0.00	0.9280	(4.7322)	0.0000	3	(3.8042)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(16,100)	0.6815	(11,191.09)	(10,972.68)	0.0000	4.3300	(2,251.93)	0.00	4.0381	(20.5914)	0.0000	3	(16.5533)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(3,100)	0.6815	(2,154.81)	(2,112.75)	0.0000	4.3300	(2,251.93)	0.00	0.7775	(3.9648)	0.0000	3	(3.1873)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(6,600)	0.6815	(4,587.65)	(4,498.12)	0.0000	4.3300	(2,251.93)	0.00	1.6554	(8.4412)	0.0000	3	(6.7858)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(200)	0.6815	(139.02)	(136.31)	0.0000	4.3300	(2,251.93)	0.00	0.0502	(0.2558)	0.0000	3	(0.2056)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(32,700)	0.6815	(22,729.74)	(22,286.13)	0.0000	4.3300	(2,251.93)	0.00	8.2016	(41.8224)	0.0000	3	(33.6207)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(2,900)	0.6815	(2,015.79)	(1,976.45)	0.0000	4.3300	(2,251.93)	0.00	0.7274	(3.7090)	0.0000	3	(2.9817)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(15,600)	0.6815	(10,843.54)	(10,631.91)	0.0000	4.3300	(2,251.93)	0.00	3.9127	(19.9520)	0.0000	3	(16.0392)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(376,800)	0.6815	(261,913.30)	(256,801.63)	0.0000	4.3300	(2,251.93)	0.00	94.5071	(481.9164)	0.0000	3	(387.4093)	02/07/2025
600395.SH	01/10/2025	SDB3264453047	0	(3,700)	0.6815	(2,571.87)	(2,521.67)	0.0000	4.3300	(2,251.93)	0.00	0.9280	(4.7322)	0.0000	3	(3.8042)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(13,900)	0.6905	(9,496.86)	(9,597.94)	0.0000	4.3300	(2,253.15)	0.00	1.1423	(6.0071)	0.0000	1	(4.8649)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(95,400)	0.6905	(65,530.26)	(65,873.60)	0.0000	4.3300	(2,253.15)	0.00	7.8818	(41.2287)	0.0000	1	(33.3469)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(108,800)	0.6905	(74,776.28)	(75,126.29)	0.0000	4.3300	(2,253.15)	0.00	8.9939	(47.0197)	0.0000	1	(38.0258)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(15,900)	0.6905	(10,978.76)	(10,978.93)	0.0000	4.3300	(2,253.15)	0.00	1.3205	(6.8714)	0.0000	1	(5.5509)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(2,700)	0.6905	(1,874.57)	(1,864.35)	0.0000	4.3300	(2,253.15)	0.00	0.2255	(1.1668)	0.0000	1	(0.9414)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(700)	0.6905	(482.35)	(483.35)	0.0000	4.3300	(2,253.15)	0.00	0.0580	(0.3025)	0.0000	1	(0.2445)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(13,200)	0.6905	(9,175.31)	(9,114.59)	0.0000	4.3300	(2,253.15)	0.00	1.1036	(5.7046)	0.0000	1	(4.6010)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600395.SH	01/09/2025	SDB3264453047	0	(16,100)	0.6905	(11,191.09)	(11,117.03)	0.0000	4.3300	(2,253.15)	0.00	1.3460	(6.9579)	0.0000	1	(5.6118)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(3,100)	0.6905	(2,154.81)	(2,140.55)	0.0000	4.3300	(2,253.15)	0.00	0.2592	(1.3397)	0.0000	1	(1.0805)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(6,600)	0.6905	(4,587.65)	(4,557.29)	0.0000	4.3300	(2,253.15)	0.00	0.5518	(2.8523)	0.0000	1	(2.3005)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(200)	0.6905	(139.02)	(138.10)	0.0000	4.3300	(2,253.15)	0.00	0.0167	(0.0864)	0.0000	1	(0.0697)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(32,700)	0.6905	(22,729.74)	(22,579.32)	0.0000	4.3300	(2,253.15)	0.00	2.7339	(14.1318)	0.0000	1	(11.3980)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(2,900)	0.6905	(2,015.79)	(2,002.45)	0.0000	4.3300	(2,253.15)	0.00	0.2425	(1.2533)	0.0000	1	(1.0108)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(15,600)	0.6905	(10,843.54)	(10,771.78)	0.0000	4.3300	(2,253.15)	0.00	1.3042	(6.7418)	0.0000	1	(5.4376)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(376,800)	0.6905	(261,913.30)	(260,180.02)	0.0000	4.3300	(2,253.15)	0.00	31.5024	(162.8404)	0.0000	1	(131.3380)	02/07/2025
600395.SH	01/09/2025	SDB3264453047	0	(3,700)	0.6905	(2,571.87)	(2,554.85)	0.0000	4.3300	(2,253.15)	0.00	0.3093	(1.5990)	0.0000	1	(1.2897)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(108,800)	0.6802	(74,776.28)	(74,007.07)	0.0000	4.3300	(2,258.26)	0.00	8.9939	(46.4242)	0.0000	1	(37.4303)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(15,900)	0.6802	(10,978.76)	(10,815.37)	0.0000	4.3300	(2,258.26)	0.00	1.3205	(6.7844)	0.0000	1	(5.4639)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(2,700)	0.6802	(1,874.57)	(1,836.57)	0.0000	4.3300	(2,258.26)	0.00	0.2255	(1.1521)	0.0000	1	(0.9266)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(700)	0.6802	(482.35)	(476.15)	0.0000	4.3300	(2,258.26)	0.00	0.0580	(0.2987)	0.0000	1	(0.2407)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(13,200)	0.6802	(9,175.31)	(8,978.80)	0.0000	4.3300	(2,258.26)	0.00	1.1036	(5.6323)	0.0000	1	(4.5288)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(3,700)	0.6802	(2,571.87)	(2,516.78)	0.0000	4.3300	(2,258.26)	0.00	0.3093	(1.5788)	0.0000	1	(1.2694)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(16,100)	0.6802	(11,191.09)	(10,951.41)	0.0000	4.3300	(2,258.26)	0.00	1.3460	(6.8698)	0.0000	1	(5.5237)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(3,100)	0.6802	(2,154.81)	(2,108.66)	0.0000	4.3300	(2,258.26)	0.00	0.2592	(1.3227)	0.0000	1	(1.0636)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(6,600)	0.6802	(4,587.65)	(4,489.40)	0.0000	4.3300	(2,258.26)	0.00	0.5518	(2.8162)	0.0000	1	(2.2644)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(200)	0.6802	(139.02)	(136.04)	0.0000	4.3300	(2,258.26)	0.00	0.0167	(0.0853)	0.0000	1	(0.0686)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(32,700)	0.6802	(22,729.74)	(22,242.93)	0.0000	4.3300	(2,258.26)	0.00	2.7339	(13.9529)	0.0000	1	(11.2190)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(2,900)	0.6802	(2,015.79)	(1,972.61)	0.0000	4.3300	(2,258.26)	0.00	0.2425	(1.2374)	0.0000	1	(0.9950)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(15,600)	0.6802	(10,843.54)	(10,611.31)	0.0000	4.3300	(2,258.26)	0.00	1.3042	(6.6564)	0.0000	1	(5.3522)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(376,800)	0.6802	(261,913.30)	(256,303.88)	0.0000	4.3300	(2,258.26)	0.00	31.5024	(160.7779)	0.0000	1	(129.2756)	02/07/2025
600395.SH	01/08/2025	SDB3264453047	0	(3,700)	0.6802	(2,571.87)	(2,516.78)	0.0000	4.3300	(2,258.26)	0.00	0.3093	(1.5788)	0.0000	1	(1.2694)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(2,700)	0.6832	(1,874.57)	(1,844.70)	0.0000	4.3300	(2,266.94)	0.00	0.2255	(1.1616)	0.0000	1	(0.9361)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(700)	0.6832	(482.35)	(478.26)	0.0000	4.3300	(2,266.94)	0.00	0.0580	(0.3012)	0.0000	1	(0.2431)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(13,200)	0.6832	(9,175.31)	(9,018.54)	0.0000	4.3300	(2,266.94)	0.00	1.1036	(5.6790)	0.0000	1	(4.5754)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(3,700)	0.6832	(2,571.87)	(2,527.93)	0.0000	4.3300	(2,266.94)	0.00	0.3093	(1.5918)	0.0000	1	(1.2825)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(16,100)	0.6832	(11,191.09)	(10,999.89)	0.0000	4.3300	(2,266.94)	0.00	1.3460	(6.9267)	0.0000	1	(5.5806)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(3,100)	0.6832	(2,154.81)	(2,117.99)	0.0000	4.3300	(2,266.94)	0.00	0.2592	(1.3337)	0.0000	1	(1.0745)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(6,600)	0.6832	(4,587.65)	(4,509.27)	0.0000	4.3300	(2,266.94)	0.00	0.5518	(2.8395)	0.0000	1	(2.2877)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(200)	0.6832	(139.02)	(136.64)	0.0000	4.3300	(2,266.94)	0.00	0.0167	(0.0860)	0.0000	1	(0.0693)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(32,700)	0.6832	(22,729.74)	(22,341.39)	0.0000	4.3300	(2,266.94)	0.00	2.7339	(14.0685)	0.0000	1	(11.3346)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(2,900)	0.6832	(2,015.79)	(1,981.35)	0.0000	4.3300	(2,266.94)	0.00	0.2425	(1.2477)	0.0000	1	(1.0052)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(15,600)	0.6832	(10,843.54)	(10,658.28)	0.0000	4.3300	(2,266.94)	0.00	1.3042	(6.7116)	0.0000	1	(5.4073)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(376,800)	0.6832	(261,913.30)	(257,438.43)	0.0000	4.3300	(2,266.94)	0.00	31.5024	(162.1101)	0.0000	1	(130.6077)	02/07/2025
600395.SH	01/07/2025	SDB3264453047	0	(3,700)	0.6832	(2,571.87)	(2,527.93)	0.0000	4.3300	(2,266.94)	0.00	0.3093	(1.5918)	0.0000	1	(1.2825)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(13,200)	0.6951	(9,175.31)	(9,175.31)	0.0000	4.3300	(2,267.24)	0.00	1.1036	(5.7785)	0.0000	1	(4.6749)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(3,700)	0.6951	(2,571.87)	(2,571.87)	0.0000	4.3300	(2,267.24)	0.00	0.3093	(1.6197)	0.0000	1	(1.3104)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(16,100)	0.6951	(11,191.09)	(11,191.09)	0.0000	4.3300	(2,267.24)	0.00	1.3460	(7.0480)	0.0000	1	(5.7020)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(3,100)	0.6951	(2,154.81)	(2,154.81)	0.0000	4.3300	(2,267.24)	0.00	0.2592	(1.3571)	0.0000	1	(1.0979)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(6,600)	0.6951	(4,587.65)	(4,587.65)	0.0000	4.3300	(2,267.24)	0.00	0.5518	(2.8892)	0.0000	1	(2.3375)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(200)	0.6951	(139.02)	(139.02)	0.0000	4.3300	(2,267.24)	0.00	0.0167	(0.0876)	0.0000	1	(0.0708)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(32,700)	0.6951	(22,729.74)	(22,729.74)	0.0000	4.3300	(2,267.24)	0.00	2.7339	(14.3149)	0.0000	1	(11.5810)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(2,900)	0.6951	(2,015.79)	(2,015.79)	0.0000	4.3300	(2,267.24)	0.00	0.2425	(1.2695)	0.0000	1	(1.0271)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(15,600)	0.6951	(10,843.54)	(10,843.54)	0.0000	4.3300	(2,267.24)	0.00	1.3042	(6.8291)	0.0000	1	(5.5249)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(376,800)	0.6951	(261,913.30)	(261,913.30)	0.0000	4.3300	(2,267.24)	0.00	31.5024	(164.9498)	0.0000	1	(133.4474)	02/07/2025
600395.SH	01/06/2025	SDB3264453047	0	(3,700)	0.6951	(2,571.87)	(2,571.87)	0.0000	4.3300	(2,267.24)	0.00	0.3093	(1.6197)	0.0000	1	(1.3104)	02/07/2025
TOTAL GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												658.3548	(3,339.8565)	0.0000		(2,681.5016)	
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603439.SH	01/17/2025	SDB3262741451	0	(2,700)	1.7178	(4,793.31)	(4,638.03)	0.0000	4.3300	(1,262.78)	0.00	0.5765	(1.6269)	0.0000	1	(1.0504)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(2,700)	1.7178	(4,793.31)	(4,638.03)	0.0000	4.3300	(1,262.78)	0.00	0.5765	(1.6269)	0.0000	1	(1.0504)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603439.SH	01/17/2025	SDB3262741451	0	(300)	1.7178	(532.59)	(515.34)	0.0000	4.3300	(1,262.78)	0.00	0.0641	(0.1808)	0.0000	1	(0.1167)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(800)	1.7178	(1,420.24)	(1,374.23)	0.0000	4.3300	(1,262.78)	0.00	0.1708	(0.4820)	0.0000	1	(0.3112)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(600)	1.7178	(1,065.18)	(1,030.67)	0.0000	4.3300	(1,262.78)	0.00	0.1281	(0.3615)	0.0000	1	(0.2334)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(3,400)	1.7178	(6,036.02)	(5,840.49)	0.0000	4.3300	(1,262.78)	0.00	0.7260	(2.0487)	0.0000	1	(1.3227)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(900)	1.7178	(1,597.77)	(1,546.01)	0.0000	4.3300	(1,262.78)	0.00	0.1922	(0.5423)	0.0000	1	(0.3501)	02/07/2025
603439.SH	01/17/2025	SDB3262741451	0	(700)	1.7178	(1,242.71)	(1,202.45)	0.0000	4.3300	(1,262.78)	0.00	0.1495	(0.4218)	0.0000	1	(0.2723)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(2,700)	1.6807	(4,793.31)	(4,538.00)	0.0000	4.3300	(1,262.78)	0.00	0.5765	(1.5918)	0.0000	1	(1.0153)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(2,700)	1.6807	(4,793.31)	(4,538.00)	0.0000	4.3300	(1,262.78)	0.00	0.5765	(1.5918)	0.0000	1	(1.0153)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(300)	1.6807	(532.59)	(504.22)	0.0000	4.3300	(1,262.78)	0.00	0.0641	(0.1769)	0.0000	1	(0.1128)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(800)	1.6807	(1,420.24)	(1,344.59)	0.0000	4.3300	(1,262.78)	0.00	0.1708	(0.4716)	0.0000	1	(0.3008)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(600)	1.6807	(1,065.18)	(1,008.44)	0.0000	4.3300	(1,262.78)	0.00	0.1281	(0.3537)	0.0000	1	(0.2256)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(3,400)	1.6807	(6,036.02)	(5,714.52)	0.0000	4.3300	(1,262.78)	0.00	0.7260	(2.0045)	0.0000	1	(1.2785)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(900)	1.6807	(1,597.77)	(1,512.67)	0.0000	4.3300	(1,262.78)	0.00	0.1922	(0.5306)	0.0000	1	(0.3384)	02/07/2025
603439.SH	01/16/2025	SDB3262741451	0	(2,100)	1.6807	(3,728.13)	(3,529.56)	0.0000	4.3300	(1,262.78)	0.00	0.4484	(1.2381)	0.0000	1	(0.7897)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(2,700)	1.7023	(4,793.31)	(4,596.15)	0.0000	4.3300	(1,371.17)	0.00	0.5765	(1.7506)	0.0000	1	(1.1741)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(2,700)	1.7023	(4,793.31)	(4,596.15)	0.0000	4.3300	(1,371.17)	0.00	0.5765	(1.7506)	0.0000	1	(1.1741)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(300)	1.7023	(532.59)	(510.68)	0.0000	4.3300	(1,371.17)	0.00	0.0641	(0.1945)	0.0000	1	(0.1305)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(800)	1.7023	(1,420.24)	(1,361.82)	0.0000	4.3300	(1,371.17)	0.00	0.1708	(0.5187)	0.0000	1	(0.3479)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(600)	1.7023	(1,065.18)	(1,021.37)	0.0000	4.3300	(1,371.17)	0.00	0.1281	(0.3890)	0.0000	1	(0.2609)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(3,400)	1.7023	(6,036.02)	(5,787.75)	0.0000	4.3300	(1,371.17)	0.00	0.7260	(2.2044)	0.0000	1	(1.4784)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(900)	1.7023	(1,597.77)	(1,532.05)	0.0000	4.3300	(1,371.17)	0.00	0.1922	(0.5835)	0.0000	1	(0.3914)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(13,800)	1.7023	(24,499.15)	(23,491.44)	0.0000	4.3300	(1,371.17)	0.00	2.9467	(8.9475)	0.0000	1	(6.0008)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(400)	1.7023	(710.12)	(680.91)	0.0000	4.3300	(1,371.17)	0.00	0.0854	(0.2593)	0.0000	1	(0.1739)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(100)	1.7023	(177.53)	(170.23)	0.0000	4.3300	(1,371.17)	0.00	0.0214	(0.0648)	0.0000	1	(0.0435)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(400)	1.7023	(710.12)	(680.91)	0.0000	4.3300	(1,371.17)	0.00	0.0854	(0.2593)	0.0000	1	(0.1739)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(1,600)	1.7023	(2,840.48)	(2,723.64)	0.0000	4.3300	(1,371.17)	0.00	0.3416	(1.0374)	0.0000	1	(0.6957)	02/07/2025
603439.SH	01/15/2025	SDB3262741451	0	(400)	1.7023	(710.12)	(680.91)	0.0000	4.3300	(1,371.17)	0.00	0.0854	(0.2593)	0.0000	1	(0.1739)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(2,700)	1.7468	(4,793.31)	(4,716.32)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8658)	0.0000	1	(1.2893)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(2,700)	1.7468	(4,793.31)	(4,716.32)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8658)	0.0000	1	(1.2893)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(300)	1.7468	(532.59)	(524.04)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2073)	0.0000	1	(0.1433)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(800)	1.7468	(1,420.24)	(1,397.43)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5528)	0.0000	1	(0.3820)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(600)	1.7468	(1,065.18)	(1,048.07)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4146)	0.0000	1	(0.2865)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(3,400)	1.7468	(6,036.02)	(5,939.07)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.3495)	0.0000	1	(1.6235)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(900)	1.7468	(1,597.77)	(1,572.11)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6219)	0.0000	1	(0.4298)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(13,800)	1.7468	(24,499.15)	(24,105.62)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.5363)	0.0000	1	(6.5896)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(400)	1.7468	(710.12)	(698.71)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2764)	0.0000	1	(0.1910)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(100)	1.7468	(177.53)	(174.68)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0691)	0.0000	1	(0.0478)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(400)	1.7468	(710.12)	(698.71)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2764)	0.0000	1	(0.1910)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(6,500)	1.7468	(11,539.46)	(11,354.10)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.4917)	0.0000	1	(3.1038)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(1,300)	1.7468	(2,307.89)	(2,270.82)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.8983)	0.0000	1	(0.6208)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(2,300)	1.7468	(4,083.19)	(4,017.60)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.5894)	0.0000	1	(1.0983)	02/07/2025
603439.SH	01/14/2025	SDB3262741451	0	(400)	1.7468	(710.12)	(698.71)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2764)	0.0000	1	(0.1910)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(2,700)	1.7530	(4,793.31)	(4,733.10)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8724)	0.0000	1	(1.2959)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(2,700)	1.7530	(4,793.31)	(4,733.10)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8724)	0.0000	1	(1.2959)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(300)	1.7530	(532.59)	(525.90)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2080)	0.0000	1	(0.1440)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(800)	1.7530	(1,420.24)	(1,402.40)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5548)	0.0000	1	(0.3840)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(600)	1.7530	(1,065.18)	(1,051.80)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4161)	0.0000	1	(0.2880)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(3,400)	1.7530	(6,036.02)	(5,960.20)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.3579)	0.0000	1	(1.6319)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(900)	1.7530	(1,597.77)	(1,577.70)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6241)	0.0000	1	(0.4320)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(13,800)	1.7530	(24,499.15)	(24,191.41)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.5703)	0.0000	1	(6.6236)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(400)	1.7530	(710.12)	(701.20)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2774)	0.0000	1	(0.1920)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(100)	1.7530	(177.53)	(175.30)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0693)	0.0000	1	(0.0480)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(400)	1.7530	(710.12)	(701.20)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2774)	0.0000	1	(0.1920)	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603439.SH	01/13/2025	SDB3262741451	0	(6,500)	1.7530	(11,539.46)	(11,394.51)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.5077)	0.0000	1	(3.1198)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(1,300)	1.7530	(2,307.89)	(2,278.90)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.9015)	0.0000	1	(0.6240)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(2,300)	1.7530	(4,083.19)	(4,031.90)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.5950)	0.0000	1	(1.1039)	02/07/2025
603439.SH	01/13/2025	SDB3262741451	0	(400)	1.7530	(710.12)	(701.20)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2774)	0.0000	1	(0.1920)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(2,700)	1.7584	(4,793.31)	(4,747.56)	0.0000	4.3300	(1,424.18)	0.00	1.7296	(5.6345)	0.0000	3	(3.9049)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(2,700)	1.7584	(4,793.31)	(4,747.56)	0.0000	4.3300	(1,424.18)	0.00	1.7296	(5.6345)	0.0000	3	(3.9049)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(300)	1.7584	(532.59)	(527.51)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6261)	0.0000	3	(0.4339)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(800)	1.7584	(1,420.24)	(1,406.68)	0.0000	4.3300	(1,424.18)	0.00	0.5125	(1.6695)	0.0000	3	(1.1570)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(600)	1.7584	(1,065.18)	(1,055.01)	0.0000	4.3300	(1,424.18)	0.00	0.3844	(1.2521)	0.0000	3	(0.8678)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(3,400)	1.7584	(6,036.02)	(5,978.41)	0.0000	4.3300	(1,424.18)	0.00	2.1780	(7.0953)	0.0000	3	(4.9173)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(900)	1.7584	(1,597.77)	(1,582.52)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8782)	0.0000	3	(1.3016)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(13,800)	1.7584	(24,499.15)	(24,265.31)	0.0000	4.3300	(1,424.18)	0.00	8.8401	(28.7985)	0.0000	3	(19.9584)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(400)	1.7584	(710.12)	(703.34)	0.0000	4.3300	(1,424.18)	0.00	0.2562	(0.8347)	0.0000	3	(0.5785)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(100)	1.7584	(177.53)	(175.84)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2087)	0.0000	3	(0.1446)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(400)	1.7584	(710.12)	(703.34)	0.0000	4.3300	(1,424.18)	0.00	0.2562	(0.8347)	0.0000	3	(0.5785)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(6,500)	1.7584	(11,539.46)	(11,429.31)	0.0000	4.3300	(1,424.18)	0.00	4.1638	(13.5645)	0.0000	3	(9.4007)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(1,300)	1.7584	(2,307.89)	(2,285.86)	0.0000	4.3300	(1,424.18)	0.00	0.8328	(2.7129)	0.0000	3	(1.8801)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(2,300)	1.7584	(4,083.19)	(4,044.22)	0.0000	4.3300	(1,424.18)	0.00	1.4734	(4.7997)	0.0000	3	(3.3264)	02/07/2025
603439.SH	01/10/2025	SDB3262741451	0	(400)	1.7584	(710.12)	(703.34)	0.0000	4.3300	(1,424.18)	0.00	0.2562	(0.8347)	0.0000	3	(0.5785)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(2,700)	1.8228	(4,793.31)	(4,921.44)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.9469)	0.0000	1	(1.3704)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(2,700)	1.8228	(4,793.31)	(4,921.44)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.9469)	0.0000	1	(1.3704)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(300)	1.8228	(532.59)	(546.83)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2163)	0.0000	1	(0.1523)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(800)	1.8228	(1,420.24)	(1,458.20)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5769)	0.0000	1	(0.4061)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(600)	1.8228	(1,065.18)	(1,093.65)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4327)	0.0000	1	(0.3045)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(3,400)	1.8228	(6,036.02)	(6,197.36)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.4517)	0.0000	1	(1.7257)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(900)	1.8228	(1,597.77)	(1,640.48)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6490)	0.0000	1	(0.4568)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(13,800)	1.8228	(24,499.15)	(25,154.01)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.9511)	0.0000	1	(7.0044)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(400)	1.8228	(710.12)	(729.10)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2884)	0.0000	1	(0.2030)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(100)	1.8228	(177.53)	(182.28)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0721)	0.0000	1	(0.0508)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(400)	1.8228	(710.12)	(729.10)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2884)	0.0000	1	(0.2030)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(6,500)	1.8228	(11,539.46)	(11,847.90)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.6871)	0.0000	1	(3.2992)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(1,300)	1.8228	(2,307.89)	(2,369.58)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.9374)	0.0000	1	(0.6598)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(2,300)	1.8228	(4,083.19)	(4,192.33)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.6585)	0.0000	1	(1.1674)	02/07/2025
603439.SH	01/09/2025	SDB3262741451	0	(400)	1.8228	(710.12)	(729.10)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2884)	0.0000	1	(0.2030)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(2,700)	1.7053	(4,793.31)	(4,604.31)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8215)	0.0000	1	(1.2450)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(2,700)	1.7053	(4,793.31)	(4,604.31)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8215)	0.0000	1	(1.2450)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(300)	1.7053	(532.59)	(511.59)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2024)	0.0000	1	(0.1383)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(800)	1.7053	(1,420.24)	(1,364.24)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5397)	0.0000	1	(0.3689)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(600)	1.7053	(1,065.18)	(1,023.18)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4048)	0.0000	1	(0.2767)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(3,400)	1.7053	(6,036.02)	(5,798.02)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.2937)	0.0000	1	(1.5677)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(900)	1.7053	(1,597.77)	(1,534.77)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6072)	0.0000	1	(0.4150)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(13,800)	1.7053	(24,499.15)	(23,533.15)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.3096)	0.0000	1	(6.3631)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(400)	1.7053	(710.12)	(682.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2699)	0.0000	1	(0.1844)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(100)	1.7053	(177.53)	(170.53)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0675)	0.0000	1	(0.0461)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(400)	1.7053	(710.12)	(682.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2699)	0.0000	1	(0.1844)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(6,500)	1.7053	(11,539.46)	(11,084.46)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.3851)	0.0000	1	(2.9971)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(1,300)	1.7053	(2,307.89)	(2,216.89)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.8770)	0.0000	1	(0.5994)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(2,300)	1.7053	(4,083.19)	(3,922.19)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.5516)	0.0000	1	(1.0605)	02/07/2025
603439.SH	01/08/2025	SDB3262741451	0	(400)	1.7053	(710.12)	(682.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2699)	0.0000	1	(0.1844)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(2,700)	1.7313	(4,793.31)	(4,674.48)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8492)	0.0000	1	(1.2727)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(2,700)	1.7313	(4,793.31)	(4,674.48)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8492)	0.0000	1	(1.2727)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(300)	1.7313	(532.59)	(519.39)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2055)	0.0000	1	(0.1414)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(800)	1.7313	(1,420.24)	(1,385.03)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5479)	0.0000	1	(0.3771)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603439.SH	01/07/2025	SDB3262741451	0	(600)	1.7313	(1,065.18)	(1,038.77)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4109)	0.0000	1	(0.2828)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(3,400)	1.7313	(6,036.02)	(5,886.38)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.3287)	0.0000	1	(1.6027)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(900)	1.7313	(1,597.77)	(1,558.16)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6164)	0.0000	1	(0.4242)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(13,800)	1.7313	(24,499.15)	(23,891.77)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.4517)	0.0000	1	(6.5050)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(400)	1.7313	(710.12)	(692.52)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2740)	0.0000	1	(0.1886)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(100)	1.7313	(177.53)	(173.13)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0685)	0.0000	1	(0.0471)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(400)	1.7313	(710.12)	(692.52)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2740)	0.0000	1	(0.1886)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(6,500)	1.7313	(11,539.46)	(11,253.37)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.4519)	0.0000	1	(3.0640)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(1,300)	1.7313	(2,307.89)	(2,250.67)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.8904)	0.0000	1	(0.6128)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(2,300)	1.7313	(4,083.19)	(3,981.96)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.5753)	0.0000	1	(1.0842)	02/07/2025
603439.SH	01/07/2025	SDB3262741451	0	(400)	1.7313	(710.12)	(692.52)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2740)	0.0000	1	(0.1886)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(2,700)	1.7753	(4,793.31)	(4,793.31)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8963)	0.0000	1	(1.3197)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(2,700)	1.7753	(4,793.31)	(4,793.31)	0.0000	4.3300	(1,424.18)	0.00	0.5765	(1.8963)	0.0000	1	(1.3197)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(300)	1.7753	(532.59)	(532.59)	0.0000	4.3300	(1,424.18)	0.00	0.0641	(0.2107)	0.0000	1	(0.1466)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(800)	1.7753	(1,420.24)	(1,420.24)	0.0000	4.3300	(1,424.18)	0.00	0.1708	(0.5619)	0.0000	1	(0.3910)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(600)	1.7753	(1,065.18)	(1,065.18)	0.0000	4.3300	(1,424.18)	0.00	0.1281	(0.4214)	0.0000	1	(0.2933)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(3,400)	1.7753	(6,036.02)	(6,036.02)	0.0000	4.3300	(1,424.18)	0.00	0.7260	(2.3879)	0.0000	1	(1.6619)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(900)	1.7753	(1,597.77)	(1,597.77)	0.0000	4.3300	(1,424.18)	0.00	0.1922	(0.6321)	0.0000	1	(0.4399)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(13,800)	1.7753	(24,499.15)	(24,499.15)	0.0000	4.3300	(1,424.18)	0.00	2.9467	(9.6920)	0.0000	1	(6.7453)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(400)	1.7753	(710.12)	(710.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2809)	0.0000	1	(0.1955)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(100)	1.7753	(177.53)	(177.53)	0.0000	4.3300	(1,424.18)	0.00	0.0214	(0.0702)	0.0000	1	(0.0489)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(400)	1.7753	(710.12)	(710.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2809)	0.0000	1	(0.1955)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(6,500)	1.7753	(11,539.46)	(11,539.46)	0.0000	4.3300	(1,424.18)	0.00	1.3879	(4.5651)	0.0000	1	(3.1771)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(1,300)	1.7753	(2,307.89)	(2,307.89)	0.0000	4.3300	(1,424.18)	0.00	0.2776	(0.9130)	0.0000	1	(0.6354)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(2,300)	1.7753	(4,083.19)	(4,083.19)	0.0000	4.3300	(1,424.18)	0.00	0.4911	(1.6153)	0.0000	1	(1.1242)	02/07/2025
603439.SH	01/06/2025	SDB3262741451	0	(400)	1.7753	(710.12)	(710.12)	0.0000	4.3300	(1,424.18)	0.00	0.0854	(0.2809)	0.0000	1	(0.1955)	02/07/2025
TOTAL GUIZHOU SANLI PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												81.8031	(262.3773)	0.0000		(180.5743)	
GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED LOCAL SHARE																	
GULF_n.BK	01/17/2025	SDB3265466290	0	(95,700)	1.7277	(161,820.76)	(165,344.43)	0.0000	4.3300	(825.00)	0.00	19.4634	(37.8914)	0.0000	1	(18.4280)	02/04/2025
GULF_n.BK	01/17/2025	SDB3265466290	0	(26,300)	1.7277	(44,653.03)	(45,439.48)	0.0000	4.3300	(825.00)	0.00	5.3708	(10.4132)	0.0000	1	(5.0424)	02/04/2025
GULF_n.BK	01/17/2025	SDB3265466290	0	(101,600)	1.7277	(169,101.41)	(175,538.08)	0.0000	4.3300	(825.00)	0.00	20.3391	(40.2275)	0.0000	1	(19.8883)	02/04/2025
GULF_n.BK	01/17/2025	SDB3265466290	0	(15,100)	1.7277	(25,116.51)	(26,088.83)	0.0000	4.3300	(825.00)	0.00	3.0210	(5.9787)	0.0000	1	(2.9577)	02/04/2025
GULF_n.BK	01/16/2025	SDB3265466290	0	(26,300)	1.6769	(44,653.03)	(44,101.47)	0.0000	4.3300	(825.00)	0.00	5.3708	(10.1066)	0.0000	1	(4.7358)	02/04/2025
GULF_n.BK	01/16/2025	SDB3265466290	0	(101,600)	1.6769	(169,101.41)	(170,369.18)	0.0000	4.3300	(825.00)	0.00	20.3391	(39.0429)	0.0000	1	(18.7038)	02/04/2025
GULF_n.BK	01/16/2025	SDB3265466290	0	(15,100)	1.6769	(25,116.51)	(25,320.62)	0.0000	4.3300	(825.00)	0.00	3.0210	(5.8026)	0.0000	1	(2.7817)	02/04/2025
GULF_n.BK	01/15/2025	SDB3265466290	0	(101,600)	1.6673	(169,101.41)	(169,394.23)	0.0000	4.3300	(825.00)	0.00	20.3391	(38.8195)	0.0000	1	(18.4804)	02/04/2025
GULF_n.BK	01/15/2025	SDB3265466290	0	(15,100)	1.6673	(25,116.51)	(25,175.72)	0.0000	4.3300	(825.00)	0.00	3.0210	(5.7694)	0.0000	1	(2.7485)	02/04/2025
GULF_n.BK	01/14/2025	SDB3265466290	0	(15,100)	1.6633	(25,116.51)	(25,116.51)	0.0000	4.3300	(825.00)	0.00	3.0210	(5.7559)	0.0000	1	(2.7349)	02/04/2025
GULF_n.BK	01/06/2025	SDB3265058822	0	(14,800)	1.6691	(24,702.00)	(24,702.00)	0.0000	4.3300	(825.00)	0.00	2.9711	(5.6609)	0.0000	1	(2.6898)	02/04/2025
TOTAL GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED LOCAL SHARE												106.2773	(205.4687)	0.0000		(99.1913)	
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300520.ZK	01/17/2025	SDB3265127472	0	(4,300)	2.9605	(11,749.03)	(12,730.29)	0.0000	4.3300	(1,364.35)	0.00	1.4131	(4.8246)	0.0000	1	(3.4115)	02/07/2025
300520.ZK	01/17/2025	SDB3265127472	0	(4,800)	2.9605	(13,209.95)	(14,210.56)	0.0000	4.3300	(1,364.35)	0.00	1.5889	(5.3856)	0.0000	1	(3.7967)	02/07/2025
300520.ZK	01/17/2025	SDB3265127472	0	(7,500)	2.9605	(21,627.08)	(22,204.00)	0.0000	4.3300	(1,364.35)	0.00	2.6013	(8.4150)	0.0000	1	(5.8137)	02/07/2025
300520.ZK	01/17/2025	SDB3265127472	0	(21,200)	2.9605	(61,541.95)	(62,763.30)	0.0000	4.3300	(1,364.35)	0.00	7.4021	(23.7864)	0.0000	1	(16.3843)	02/07/2025
300520.ZK	01/17/2025	SDB3265127472	0	(4,700)	2.9605	(13,863.33)	(13,914.51)	0.0000	4.3300	(1,364.35)	0.00	1.6675	(5.2734)	0.0000	1	(3.8060)	02/07/2025
300520.ZK	01/17/2025	SDB3265127472	0	(2,100)	2.9605	(6,141.11)	(6,217.12)	0.0000	4.3300	(1,364.35)	0.00	0.7386	(2.3562)	0.0000	1	(1.6176)	02/07/2025
300520.ZK	01/16/2025	SDB3265127472	0	(4,300)	2.7700	(11,749.03)	(11,910.82)	0.0000	4.3300	(1,364.35)	0.00	1.4131	(4.5140)	0.0000	1	(3.1009)	02/07/2025
300520.ZK	01/16/2025	SDB3265127472	0	(4,800)	2.7700	(13,209.95)	(13,295.80)	0.0000	4.3300	(1,364.35)	0.00	1.5889	(5.0389)	0.0000	1	(3.4501)	02/07/2025
300520.ZK	01/16/2025	SDB3265127472	0	(7,500)	2.7700	(21,627.08)	(20,774.69)	0.0000	4.3300	(1,364.35)	0.00	2.6013	(7.8733)	0.0000	1	(5.2721)	02/07/2025
300520.ZK	01/16/2025	SDB3265127472	0	(21,200)	2.7700	(61,541.95)	(58,723.13)	0.0000	4.3300	(1,364.35)	0.00	7.4021	(22.2552)	0.0000	1	(14.8531)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300520.ZK	01/16/2025	SDB3265127472	0	(4,700)	2.7700	(13,863.33)	(13,018.81)	0.0000	4.3300	(1,364.35)	0.00	1.6675	(4.9339)	0.0000	1	(3.2665)	02/07/2025
300520.ZK	01/16/2025	SDB3265127472	0	(2,100)	2.7700	(6,141.11)	(5,816.91)	0.0000	4.3300	(1,364.35)	0.00	0.7386	(2.2045)	0.0000	1	(1.4659)	02/07/2025
300520.ZK	01/15/2025	SDB3265127472	0	(7,500)	2.7737	(21,627.08)	(20,802.60)	0.0000	4.3300	(1,393.66)	0.00	2.6013	(8.0533)	0.0000	1	(5.4520)	02/07/2025
300520.ZK	01/15/2025	SDB3265127472	0	(21,200)	2.7737	(61,541.95)	(58,802.02)	0.0000	4.3300	(1,393.66)	0.00	7.4021	(22.7639)	0.0000	1	(15.3618)	02/07/2025
300520.ZK	01/15/2025	SDB3265127472	0	(4,700)	2.7737	(13,863.33)	(13,036.30)	0.0000	4.3300	(1,393.66)	0.00	1.6675	(5.0467)	0.0000	1	(3.3793)	02/07/2025
300520.ZK	01/15/2025	SDB3265127472	0	(2,100)	2.7737	(6,141.11)	(5,824.73)	0.0000	4.3300	(1,393.66)	0.00	0.7386	(2.2549)	0.0000	1	(1.5163)	02/07/2025
300520.ZK	01/14/2025	SDB3265127472	0	(7,500)	2.9086	(21,627.08)	(21,814.40)	0.0000	4.3300	(1,393.66)	0.00	2.6013	(8.4450)	0.0000	1	(5.8437)	02/07/2025
300520.ZK	01/14/2025	SDB3265127472	0	(21,200)	2.9086	(61,541.95)	(61,662.02)	0.0000	4.3300	(1,393.66)	0.00	7.4021	(23.8711)	0.0000	1	(16.4690)	02/07/2025
300520.ZK	01/14/2025	SDB3265127472	0	(4,700)	2.9086	(13,863.33)	(13,670.35)	0.0000	4.3300	(1,393.66)	0.00	1.6675	(5.2922)	0.0000	1	(3.6247)	02/07/2025
300520.ZK	01/14/2025	SDB3265127472	0	(2,100)	2.9086	(6,141.11)	(6,108.03)	0.0000	4.3300	(1,393.66)	0.00	0.7386	(2.3646)	0.0000	1	(1.6260)	02/07/2025
300520.ZK	01/13/2025	SDB3265127472	0	(4,700)	2.8949	(13,863.33)	(13,606.04)	0.0000	4.3300	(2,000.00)	0.00	1.6675	(7.5589)	0.0000	1	(5.8915)	02/07/2025
300520.ZK	01/13/2025	SDB3265127472	0	(2,100)	2.8949	(6,141.11)	(6,079.29)	0.0000	4.3300	(2,000.00)	0.00	0.7386	(3.3774)	0.0000	1	(2.6387)	02/07/2025
300520.ZK	01/10/2025	SDB3265127472	0	(4,700)	2.8979	(13,863.33)	(13,620.03)	0.0000	4.3300	(2,000.00)	0.00	5.0024	(22.7001)	0.0000	3	(17.6977)	02/07/2025
300520.ZK	01/10/2025	SDB3265127472	0	(2,100)	2.8979	(6,141.11)	(6,085.55)	0.0000	4.3300	(2,000.00)	0.00	2.2159	(10.1426)	0.0000	3	(7.9267)	02/07/2025
300520.ZK	01/09/2025	SDB3265127472	0	(4,700)	2.7566	(13,863.33)	(12,955.82)	0.0000	4.3300	(2,000.00)	0.00	1.6675	(7.1977)	0.0000	1	(5.5302)	02/07/2025
300520.ZK	01/09/2025	SDB3265127472	0	(2,100)	2.7566	(6,141.11)	(5,788.77)	0.0000	4.3300	(2,000.00)	0.00	0.7386	(3.2160)	0.0000	1	(2.4773)	02/07/2025
300520.ZK	01/08/2025	SDB3265127472	0	(4,700)	2.9496	(13,863.33)	(13,863.33)	0.0000	4.3300	(2,000.00)	0.00	1.6675	(7.7018)	0.0000	1	(6.0344)	02/07/2025
300520.ZK	01/08/2025	SDB3265127472	0	(2,100)	2.9243	(6,141.11)	(6,141.11)	0.0000	4.3300	(2,000.00)	0.00	0.7386	(3.4117)	0.0000	1	(2.6731)	02/07/2025
TOTAL GUO CHUANG SOFTWARE CO.,LTD. CMN CLASS A SERIES NORTHBOUND													70.0784	(240.2591)	0.0000	(170.1806)	
HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000886.ZK	01/17/2025	SDB3265604059	0	(600)	0.8113	(486.78)	(486.78)	0.0000	4.3300	(350.00)	0.00	0.0585	(0.0473)	0.0000	1	0.0112	02/07/2025
000886.ZK	01/17/2025	SDB3265604059	0	(7,600)	0.8163	(6,204.04)	(6,204.04)	0.0000	4.3300	(350.00)	0.00	0.7462	(0.6032)	0.0000	1	0.1430	02/07/2025
000886.ZK	01/15/2025	SDB3265465974	0	(1,700)	0.8147	(1,384.93)	(1,384.93)	0.0000	4.3300	(150.00)	0.00	0.1666	(0.0577)	0.0000	1	0.1089	02/07/2025
TOTAL HAINAN EXPRESSWAY CO LTD CMN CLASS A SERIES NORTHBOUND													0.9713	(0.7082)	0.0000	0.2631	
HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603069.SH	01/17/2025	SDB3265465956	0	(2,000)	2.3004	(4,544.05)	(4,600.74)	0.0000	4.3300	(1,850.00)	0.00	0.5465	(2.3643)	0.0000	1	(1.8177)	02/07/2025
603069.SH	01/17/2025	SDB3265465956	0	(3,200)	2.3004	(7,292.86)	(7,361.18)	0.0000	4.3300	(1,850.00)	0.00	0.8772	(3.7828)	0.0000	1	(2.9057)	02/07/2025
603069.SH	01/16/2025	SDB3265465956	0	(2,000)	2.2260	(4,544.05)	(4,452.06)	0.0000	4.3300	(1,850.00)	0.00	0.5465	(2.2879)	0.0000	1	(1.7413)	02/07/2025
603069.SH	01/16/2025	SDB3265465956	0	(3,200)	2.2260	(7,292.86)	(7,123.30)	0.0000	4.3300	(1,850.00)	0.00	0.8772	(3.6606)	0.0000	1	(2.7834)	02/07/2025
603069.SH	01/15/2025	SDB3265465956	0	(2,000)	2.2720	(4,544.05)	(4,544.05)	0.0000	4.3300	(1,850.00)	0.00	0.5465	(2.3351)	0.0000	1	(1.7886)	02/07/2025
603069.SH	01/15/2025	SDB3265465956	0	(3,200)	2.2790	(7,292.86)	(7,292.86)	0.0000	4.3300	(1,850.00)	0.00	0.8772	(3.7477)	0.0000	1	(2.8706)	02/07/2025
TOTAL HAINAN HAIQI TRANSPORTATION GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND													4.2712	(18.1784)	0.0000	(13.9072)	
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688676.SH	01/17/2025	SDB3264649885	0	(4,300)	5.6733	(24,322.45)	(24,395.34)	0.0000	4.3300	(1,725.00)	0.00	2.9255	(11.6894)	0.0000	1	(8.7640)	02/07/2025
688676.SH	01/17/2025	SDB3264649885	0	(761)	5.6733	(4,304.51)	(4,317.41)	0.0000	4.3300	(1,725.00)	0.00	0.5177	(2.0688)	0.0000	1	(1.5510)	02/07/2025
688676.SH	01/16/2025	SDB3264649885	0	(4,300)	5.2204	(24,322.45)	(22,447.54)	0.0000	4.3300	(1,725.00)	0.00	2.9255	(10.7561)	0.0000	1	(7.8307)	02/07/2025
688676.SH	01/16/2025	SDB3264649885	0	(761)	5.2204	(4,304.51)	(3,972.69)	0.0000	4.3300	(1,725.00)	0.00	0.5177	(1.9036)	0.0000	1	(1.3858)	02/07/2025
688676.SH	01/16/2025	SDB3264649885	0	(279)	5.2204	(1,578.13)	(1,456.48)	0.0000	4.3300	(1,725.00)	0.00	0.1898	(0.6979)	0.0000	1	(0.5081)	02/07/2025
688676.SH	01/16/2025	SDB3264649885	0	(21)	5.2204	(118.78)	(109.63)	0.0000	4.3300	(1,725.00)	0.00	0.0143	(0.0525)	0.0000	1	(0.0382)	02/07/2025
688676.SH	01/15/2025	SDB3264649885	0	(4,300)	5.0919	(24,322.45)	(21,895.08)	0.0000	4.3300	(1,730.30)	0.00	2.9255	(10.5236)	0.0000	1	(7.5982)	02/07/2025
688676.SH	01/15/2025	SDB3264649885	0	(761)	5.0919	(4,304.51)	(3,874.92)	0.0000	4.3300	(1,730.30)	0.00	0.5177	(1.8624)	0.0000	1	(1.3447)	02/07/2025
688676.SH	01/15/2025	SDB3264649885	0	(279)	5.0919	(1,578.13)	(1,420.63)	0.0000	4.3300	(1,730.30)	0.00	0.1898	(0.6828)	0.0000	1	(0.4930)	02/07/2025
688676.SH	01/15/2025	SDB3264649885	0	(321)	5.0919	(1,815.70)	(1,634.49)	0.0000	4.3300	(1,730.30)	0.00	0.2184	(0.7856)	0.0000	1	(0.5672)	02/07/2025
688676.SH	01/14/2025	SDB3264649885	0	(4,300)	5.4771	(24,322.45)	(23,551.39)	0.0000	4.3300	(1,730.30)	0.00	2.9255	(11.3197)	0.0000	1	(8.3943)	02/07/2025
688676.SH	01/14/2025	SDB3264649885	0	(761)	5.4771	(4,304.51)	(4,168.05)	0.0000	4.3300	(1,730.30)	0.00	0.5177	(2.0033)	0.0000	1	(1.4856)	02/07/2025
688676.SH	01/14/2025	SDB3264649885	0	(279)	5.4771	(1,578.13)	(1,528.10)	0.0000	4.3300	(1,730.30)	0.00	0.1898	(0.7345)	0.0000	1	(0.5447)	02/07/2025
688676.SH	01/14/2025	SDB3264649885	0	(321)	5.4771	(1,815.70)	(1,758.14)	0.0000	4.3300	(1,730.30)	0.00	0.2184	(0.8450)	0.0000	1	(0.6266)	02/07/2025
688676.SH	01/13/2025	SDB3264649885	0	(4,300)	5.6564	(24,322.45)	(24,322.62)	0.0000	4.3300	(1,730.30)	0.00	2.9255	(11.6904)	0.0000	1	(8.7649)	02/07/2025
688676.SH	01/13/2025	SDB3264649885	0	(761)	5.6564	(4,304.51)	(4,304.54)	0.0000	4.3300	(1,730.30)	0.00	0.5177	(2.0689)	0.0000	1	(1.5512)	02/07/2025
688676.SH	01/13/2025	SDB3264649885	0	(279)	5.6564	(1,578.13)	(1,578.14)	0.0000	4.3300	(1,730.30)	0.00	0.1898	(0.7585)	0.0000	1	(0.5687)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688676.SH	01/13/2025	SDB3264649885	0	(321)	5.6564	(1,815.70)	(1,815.71)	0.0000	4.3300	(1,730.30)	0.00	0.2184	(0.8727)	0.0000	1	(0.6543)	02/07/2025
688676.SH	01/10/2025	SDB3264649885	0	(4,300)	5.7412	(24,322.45)	(24,687.31)	0.0000	4.3300	(1,730.30)	0.00	8.7764	(35.5970)	0.0000	3	(26.8207)	02/07/2025
688676.SH	01/10/2025	SDB3264649885	0	(761)	5.7412	(4,304.51)	(4,369.08)	0.0000	4.3300	(1,730.30)	0.00	1.5532	(6.2998)	0.0000	3	(4.7466)	02/07/2025
688676.SH	01/10/2025	SDB3264649885	0	(279)	5.7412	(1,578.13)	(1,601.80)	0.0000	4.3300	(1,730.30)	0.00	0.5694	(2.3097)	0.0000	3	(1.7402)	02/07/2025
688676.SH	01/10/2025	SDB3264649885	0	(321)	5.7412	(1,815.70)	(1,842.94)	0.0000	4.3300	(1,730.30)	0.00	0.6552	(2.6574)	0.0000	3	(2.0022)	02/07/2025
688676.SH	01/09/2025	SDB3264649885	0	(4,300)	5.3704	(24,322.45)	(23,092.70)	0.0000	4.3300	(1,730.30)	0.00	2.9255	(11.0992)	0.0000	1	(8.1738)	02/07/2025
688676.SH	01/09/2025	SDB3264649885	0	(761)	5.3704	(4,304.51)	(4,086.87)	0.0000	4.3300	(1,730.30)	0.00	0.5177	(1.9643)	0.0000	1	(1.4466)	02/07/2025
688676.SH	01/09/2025	SDB3264649885	0	(279)	5.3704	(1,578.13)	(1,498.34)	0.0000	4.3300	(1,730.30)	0.00	0.1898	(0.7202)	0.0000	1	(0.5303)	02/07/2025
688676.SH	01/09/2025	SDB3264649885	0	(321)	5.3704	(1,815.70)	(1,723.90)	0.0000	4.3300	(1,730.30)	0.00	0.2184	(0.8286)	0.0000	1	(0.6102)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(4,300)	5.0437	(24,322.45)	(21,687.72)	0.0000	4.3300	(1,772.75)	0.00	2.9255	(10.6797)	0.0000	1	(7.7543)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(761)	5.0437	(4,304.51)	(3,838.22)	0.0000	4.3300	(1,772.75)	0.00	0.5177	(1.8901)	0.0000	1	(1.3723)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(279)	5.0437	(1,578.13)	(1,407.18)	0.0000	4.3300	(1,772.75)	0.00	0.1898	(0.6929)	0.0000	1	(0.5031)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(4,360)	5.0437	(24,661.83)	(21,990.34)	0.0000	4.3300	(1,772.75)	0.00	2.9663	(10.8287)	0.0000	1	(7.8625)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(300)	5.0437	(1,696.92)	(1,513.10)	0.0000	4.3300	(1,772.75)	0.00	0.2041	(0.7451)	0.0000	1	(0.5410)	02/07/2025
688676.SH	01/08/2025	SDB3264649885	0	(261)	5.0437	(1,476.32)	(1,316.39)	0.0000	4.3300	(1,772.75)	0.00	0.1776	(0.6482)	0.0000	1	(0.4707)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(4,300)	5.2950	(24,322.45)	(22,768.42)	0.0000	4.3300	(1,775.18)	0.00	2.9255	(11.2272)	0.0000	1	(8.3018)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(761)	5.2950	(4,304.51)	(4,029.48)	0.0000	4.3300	(1,775.18)	0.00	0.5177	(1.9870)	0.0000	1	(1.4692)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(279)	5.2950	(1,578.13)	(1,477.30)	0.0000	4.3300	(1,775.18)	0.00	0.1898	(0.7285)	0.0000	1	(0.5387)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(4,360)	5.2950	(24,661.83)	(23,086.12)	0.0000	4.3300	(1,775.18)	0.00	2.9663	(11.3839)	0.0000	1	(8.4176)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(300)	5.2950	(1,696.92)	(1,588.49)	0.0000	4.3300	(1,775.18)	0.00	0.2041	(0.7833)	0.0000	1	(0.5792)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(304)	5.2950	(1,719.54)	(1,609.67)	0.0000	4.3300	(1,775.18)	0.00	0.2068	(0.7937)	0.0000	1	(0.5869)	02/07/2025
688676.SH	01/07/2025	SDB3264649885	0	(457)	5.2950	(2,584.97)	(2,419.81)	0.0000	4.3300	(1,775.18)	0.00	0.3109	(1.1932)	0.0000	1	(0.8823)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(4,300)	5.6564	(24,322.45)	(24,322.45)	0.0000	4.3300	(1,775.18)	0.00	2.9255	(11.9935)	0.0000	1	(9.0681)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(761)	5.6564	(4,304.51)	(4,304.51)	0.0000	4.3300	(1,775.18)	0.00	0.5177	(2.1226)	0.0000	1	(1.6048)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(279)	5.6564	(1,578.13)	(1,578.13)	0.0000	4.3300	(1,775.18)	0.00	0.1898	(0.7782)	0.0000	1	(0.5884)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(4,360)	5.6564	(24,661.83)	(24,661.83)	0.0000	4.3300	(1,775.18)	0.00	2.9663	(12.1609)	0.0000	1	(9.1946)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(300)	5.6564	(1,696.92)	(1,696.92)	0.0000	4.3300	(1,775.18)	0.00	0.2041	(0.8368)	0.0000	1	(0.6327)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(304)	5.6564	(1,719.54)	(1,719.54)	0.0000	4.3300	(1,775.18)	0.00	0.2068	(0.8479)	0.0000	1	(0.6411)	02/07/2025
688676.SH	01/06/2025	SDB3264649885	0	(457)	5.6564	(2,584.97)	(2,584.97)	0.0000	4.3300	(1,775.18)	0.00	0.3109	(1.2747)	0.0000	1	(0.9637)	02/07/2025
TOTAL HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												55.6734	(216.3882)	0.0000		(160.7148)	
HANA MICROELECTRONICS PCL LOCAL SHARE																	
HANA_n.BK	01/17/2025	SDB3265058825	0	(5,700)	0.6623	(4,008.72)	(3,775.10)	0.0000	4.3300	(2,125.00)	0.00	0.4822	(2.2284)	0.0000	1	(1.7462)	02/04/2025
HANA_n.BK	01/17/2025	SDB3265058825	0	(900)	0.6623	(644.81)	(596.07)	0.0000	4.3300	(2,125.00)	0.00	0.0776	(0.3518)	0.0000	1	(0.2743)	02/04/2025
HANA_n.BK	01/17/2025	SDB3265058825	0	(19,100)	0.6623	(14,141.75)	(12,649.91)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(7.4670)	0.0000	1	(5.7660)	02/04/2025
HANA_n.BK	01/17/2025	SDB3265058825	0	(20,500)	0.6623	(14,646.14)	(13,577.13)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.0143)	0.0000	1	(6.2527)	02/04/2025
HANA_n.BK	01/17/2025	SDB3265058825	0	(20,500)	0.6623	(14,656.54)	(13,577.13)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.0143)	0.0000	1	(6.2514)	02/04/2025
HANA_n.BK	01/17/2025	SDB3265058825	0	(9,600)	0.6623	(6,819.52)	(6,358.07)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(3.7530)	0.0000	1	(2.9328)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(5,700)	0.6535	(4,008.72)	(3,724.79)	0.0000	4.3300	(2,125.00)	0.00	0.4822	(2.1987)	0.0000	1	(1.7165)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(900)	0.6535	(644.81)	(588.12)	0.0000	4.3300	(2,125.00)	0.00	0.0776	(0.3472)	0.0000	1	(0.2696)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(19,100)	0.6535	(14,141.75)	(12,481.32)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(7.3674)	0.0000	1	(5.6665)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(20,500)	0.6535	(14,646.14)	(13,396.18)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(7.9075)	0.0000	1	(6.1459)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(20,500)	0.6535	(14,656.54)	(13,396.18)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(7.9075)	0.0000	1	(6.1446)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(9,600)	0.6535	(6,819.52)	(6,273.33)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(3.7030)	0.0000	1	(2.8828)	02/04/2025
HANA_n.BK	01/16/2025	SDB3265058825	0	(8,500)	0.6535	(6,038.12)	(5,554.51)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.2787)	0.0000	1	(2.5525)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(5,700)	0.6755	(4,008.72)	(3,850.52)	0.0000	4.3300	(2,125.00)	0.00	0.4822	(2.2729)	0.0000	1	(1.7907)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(900)	0.6755	(644.81)	(607.98)	0.0000	4.3300	(2,125.00)	0.00	0.0776	(0.3589)	0.0000	1	(0.2813)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(19,100)	0.6755	(14,141.75)	(12,902.62)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(7.6161)	0.0000	1	(5.9152)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(20,500)	0.6755	(14,646.14)	(13,848.36)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.1744)	0.0000	1	(6.4128)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(20,500)	0.6755	(14,656.54)	(13,848.36)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.1744)	0.0000	1	(6.4115)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(9,600)	0.6755	(6,819.52)	(6,485.09)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(3.8280)	0.0000	1	(3.0078)	02/04/2025
HANA_n.BK	01/15/2025	SDB3265058825	0	(8,500)	0.6755	(6,038.12)	(5,742.01)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.3894)	0.0000	1	(2.6631)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(5,700)	0.6873	(4,008.72)	(3,917.41)	0.0000	4.3300	(2,125.00)	0.00	0.4822	(2.3124)	0.0000	1	(1.8302)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANA MICROELECTRONICS PCL LOCAL SHARE (Cont.)																	
HANA_n.BK	01/14/2025	SDB3265058825	0	(900)	0.6873	(644.81)	(618.54)	0.0000	4.3300	(2,125.00)	0.00	0.0776	(0.3651)	0.0000	1	(0.2876)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(19,100)	0.6873	(14,141.75)	(13,126.76)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(7.7484)	0.0000	1	(6.0475)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(20,500)	0.6873	(14,646.14)	(14,088.93)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.3164)	0.0000	1	(6.5548)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(20,500)	0.6873	(14,656.54)	(14,088.93)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.3164)	0.0000	1	(6.5535)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(9,600)	0.6873	(6,819.52)	(6,597.74)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(3.8945)	0.0000	1	(3.0743)	02/04/2025
HANA_n.BK	01/14/2025	SDB3265058825	0	(8,500)	0.6873	(6,038.12)	(5,841.75)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.4483)	0.0000	1	(2.7220)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(5,700)	0.6947	(4,008.72)	(3,959.93)	0.0000	4.3300	(2,125.00)	0.00	0.4822	(2.3375)	0.0000	1	(1.8553)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(900)	0.6947	(644.81)	(625.25)	0.0000	4.3300	(2,125.00)	0.00	0.0776	(0.3691)	0.0000	1	(0.2915)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(19,100)	0.6947	(14,141.75)	(13,269.25)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(7.8325)	0.0000	1	(6.1316)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(20,500)	0.6947	(14,646.14)	(14,241.86)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.4067)	0.0000	1	(6.6450)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(20,500)	0.6947	(14,656.54)	(14,241.86)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.4067)	0.0000	1	(6.6438)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(9,600)	0.6947	(6,819.52)	(6,669.36)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(3.9368)	0.0000	1	(3.1165)	02/04/2025
HANA_n.BK	01/13/2025	SDB3265058825	0	(8,500)	0.6947	(6,038.12)	(5,905.16)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.4857)	0.0000	1	(2.7594)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(900)	0.7168	(644.81)	(645.09)	0.0000	4.3300	(2,125.00)	0.00	0.2327	(1.1423)	0.0000	3	(0.9097)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(19,100)	0.7168	(14,141.75)	(13,690.17)	0.0000	4.3300	(2,125.00)	0.00	5.1028	(24.2430)	0.0000	3	(19.1402)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(20,500)	0.7168	(14,646.14)	(14,693.64)	0.0000	4.3300	(2,125.00)	0.00	5.2848	(26.0200)	0.0000	3	(20.7352)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(20,500)	0.7168	(14,656.54)	(14,693.64)	0.0000	4.3300	(2,125.00)	0.00	5.2886	(26.0200)	0.0000	3	(20.7314)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(9,600)	0.7168	(6,819.52)	(6,880.92)	0.0000	4.3300	(2,125.00)	0.00	2.4607	(12.1850)	0.0000	3	(9.7243)	02/04/2025
HANA_n.BK	01/10/2025	SDB3265058825	0	(8,500)	0.7168	(6,038.12)	(6,092.49)	0.0000	4.3300	(2,125.00)	0.00	2.1788	(10.7888)	0.0000	3	(8.6100)	02/04/2025
HANA_n.BK	01/09/2025	SDB3265058825	0	(19,100)	0.7315	(14,141.75)	(13,970.89)	0.0000	4.3300	(2,125.00)	0.00	1.7009	(8.2467)	0.0000	1	(6.5458)	02/04/2025
HANA_n.BK	01/09/2025	SDB3265058825	0	(20,500)	0.7315	(14,646.14)	(14,994.93)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.8512)	0.0000	1	(7.0896)	02/04/2025
HANA_n.BK	01/09/2025	SDB3265058825	0	(20,500)	0.7315	(14,656.54)	(14,994.93)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.8512)	0.0000	1	(7.0883)	02/04/2025
HANA_n.BK	01/09/2025	SDB3265058825	0	(9,600)	0.7315	(6,819.52)	(7,022.02)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(4.1449)	0.0000	1	(3.3247)	02/04/2025
HANA_n.BK	01/09/2025	SDB3265058825	0	(8,500)	0.7315	(6,038.12)	(6,217.41)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.6700)	0.0000	1	(2.9437)	02/04/2025
HANA_n.BK	01/08/2025	SDB3265058825	0	(20,500)	0.7122	(14,646.14)	(14,600.63)	0.0000	4.3300	(2,125.00)	0.00	1.7616	(8.6184)	0.0000	1	(6.8568)	02/04/2025
HANA_n.BK	01/08/2025	SDB3265058825	0	(20,500)	0.7122	(14,656.54)	(14,600.63)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.6184)	0.0000	1	(6.8556)	02/04/2025
HANA_n.BK	01/08/2025	SDB3265058825	0	(9,600)	0.7122	(6,819.52)	(6,837.37)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(4.0359)	0.0000	1	(3.2157)	02/04/2025
HANA_n.BK	01/08/2025	SDB3265058825	0	(8,500)	0.7122	(6,038.12)	(6,053.92)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.5735)	0.0000	1	(2.8472)	02/04/2025
HANA_n.BK	01/07/2025	SDB3265058825	0	(20,500)	0.7077	(14,656.54)	(14,506.97)	0.0000	4.3300	(2,125.00)	0.00	1.7629	(8.5631)	0.0000	1	(6.8003)	02/04/2025
HANA_n.BK	01/07/2025	SDB3265058825	0	(9,600)	0.7077	(6,819.52)	(6,793.51)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(4.0101)	0.0000	1	(3.1898)	02/04/2025
HANA_n.BK	01/07/2025	SDB3265058825	0	(8,500)	0.7077	(6,038.12)	(6,015.08)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.5506)	0.0000	1	(2.8243)	02/04/2025
HANA_n.BK	01/06/2025	SDB3265058825	0	(9,600)	0.7104	(6,819.52)	(6,819.52)	0.0000	4.3300	(2,125.00)	0.00	0.8202	(4.0254)	0.0000	1	(3.2052)	02/04/2025
HANA_n.BK	01/06/2025	SDB3265058825	0	(8,500)	0.7104	(6,038.12)	(6,038.12)	0.0000	4.3300	(2,125.00)	0.00	0.7263	(3.5642)	0.0000	1	(2.8379)	02/04/2025
TOTAL HANA MICROELECTRONICS PCL LOCAL SHARE												73.1788	(348.2517)	0.0000		(275.0729)	
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000818.ZK	01/17/2025	SDB3264649891	0	(4,500)	2.1574	(11,737.48)	(9,708.51)	0.0000	4.3300	(1,342.24)	0.00	1.4118	(3.6198)	0.0000	1	(2.2080)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(2,500)	2.1574	(6,520.82)	(5,393.62)	0.0000	4.3300	(1,342.24)	0.00	0.7843	(2.0110)	0.0000	1	(1.2267)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(9,800)	2.1574	(25,561.61)	(21,142.97)	0.0000	4.3300	(1,342.24)	0.00	3.0745	(7.8830)	0.0000	1	(4.8085)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(800)	2.1574	(2,086.66)	(1,725.96)	0.0000	4.3300	(1,342.24)	0.00	0.2510	(0.6435)	0.0000	1	(0.3925)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(7,400)	2.1574	(19,301.63)	(15,965.10)	0.0000	4.3300	(1,342.24)	0.00	2.3216	(5.9525)	0.0000	1	(3.6309)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(4,300)	2.1574	(11,215.81)	(9,277.02)	0.0000	4.3300	(1,342.24)	0.00	1.3490	(3.4589)	0.0000	1	(2.1099)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(10,500)	2.1574	(27,387.44)	(22,653.18)	0.0000	4.3300	(1,342.24)	0.00	3.2941	(8.4461)	0.0000	1	(5.1520)	02/07/2025
000818.ZK	01/17/2025	SDB3264649891	0	(16,895)	2.1574	(44,067.70)	(36,450.05)	0.0000	4.3300	(1,342.24)	0.00	5.3004	(13.5902)	0.0000	1	(8.2898)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(4,500)	2.0574	(11,737.48)	(9,258.35)	0.0000	4.3300	(1,342.24)	0.00	1.4118	(3.4519)	0.0000	1	(2.0402)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(2,500)	2.0574	(6,520.82)	(5,143.53)	0.0000	4.3300	(1,342.24)	0.00	0.7843	(1.9177)	0.0000	1	(1.1334)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(9,800)	2.0574	(25,561.61)	(20,162.64)	0.0000	4.3300	(1,342.24)	0.00	3.0745	(7.5175)	0.0000	1	(4.4430)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(800)	2.0574	(2,086.66)	(1,645.93)	0.0000	4.3300	(1,342.24)	0.00	0.2510	(0.6137)	0.0000	1	(0.3627)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(7,400)	2.0574	(19,301.63)	(15,224.85)	0.0000	4.3300	(1,342.24)	0.00	2.3216	(5.6765)	0.0000	1	(3.3549)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(4,300)	2.0574	(11,215.81)	(8,846.87)	0.0000	4.3300	(1,342.24)	0.00	1.3490	(3.2985)	0.0000	1	(1.9495)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(10,500)	2.0574	(27,387.44)	(21,602.83)	0.0000	4.3300	(1,342.24)	0.00	3.2941	(8.0545)	0.0000	1	(4.7604)	02/07/2025
000818.ZK	01/16/2025	SDB3264649891	0	(16,895)	2.0574	(44,067.70)	(34,759.98)	0.0000	4.3300	(1,342.24)	0.00	5.3004	(12.9601)	0.0000	1	(7.6597)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(4,500)	2.0707	(11,737.48)	(9,318.34)	0.0000	4.3300	(1,359.37)	0.00	1.4118	(3.5186)	0.0000	1	(2.1069)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000818.ZK	01/15/2025	SDB3264649891	0	(2,500)	2.0707	(6,520.82)	(5,176.85)	0.0000	4.3300	(1,359.37)	0.00	0.7843	(1.9548)	0.0000	1	(1.1705)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(9,800)	2.0707	(25,561.61)	(20,293.27)	0.0000	4.3300	(1,359.37)	0.00	3.0745	(7.6628)	0.0000	1	(4.5883)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(800)	2.0707	(2,086.66)	(1,656.59)	0.0000	4.3300	(1,359.37)	0.00	0.2510	(0.6255)	0.0000	1	(0.3746)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(7,400)	2.0707	(19,301.63)	(15,323.49)	0.0000	4.3300	(1,359.37)	0.00	2.3216	(5.7862)	0.0000	1	(3.4646)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(4,300)	2.0707	(11,215.81)	(8,904.19)	0.0000	4.3300	(1,359.37)	0.00	1.3490	(3.3622)	0.0000	1	(2.0132)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(10,500)	2.0707	(27,387.44)	(21,742.79)	0.0000	4.3300	(1,359.37)	0.00	3.2941	(8.2101)	0.0000	1	(4.9160)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(16,895)	2.0707	(44,067.70)	(34,985.19)	0.0000	4.3300	(1,359.37)	0.00	5.3004	(13.2105)	0.0000	1	(7.9101)	02/07/2025
000818.ZK	01/15/2025	SDB3264649891	0	(19,105)	2.0707	(49,832.11)	(39,561.53)	0.0000	4.3300	(1,359.37)	0.00	5.9937	(14.9385)	0.0000	1	(8.9448)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(4,500)	2.1590	(11,737.48)	(9,715.47)	0.0000	4.3300	(1,359.37)	0.00	1.4118	(3.6686)	0.0000	1	(2.2568)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(2,500)	2.1590	(6,520.82)	(5,397.48)	0.0000	4.3300	(1,359.37)	0.00	0.7843	(2.0381)	0.0000	1	(1.2538)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(9,800)	2.1590	(25,561.61)	(21,158.13)	0.0000	4.3300	(1,359.37)	0.00	3.0745	(7.9893)	0.0000	1	(4.9149)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(800)	2.1590	(2,086.66)	(1,727.19)	0.0000	4.3300	(1,359.37)	0.00	0.2510	(0.6522)	0.0000	1	(0.4012)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(7,400)	2.1590	(19,301.63)	(15,976.55)	0.0000	4.3300	(1,359.37)	0.00	2.3216	(6.0328)	0.0000	1	(3.7112)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(4,300)	2.1590	(11,215.81)	(9,283.67)	0.0000	4.3300	(1,359.37)	0.00	1.3490	(3.5055)	0.0000	1	(2.1565)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(10,500)	2.1590	(27,387.44)	(22,669.43)	0.0000	4.3300	(1,359.37)	0.00	3.2941	(8.5600)	0.0000	1	(5.2659)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(16,895)	2.1590	(44,067.70)	(36,476.19)	0.0000	4.3300	(1,359.37)	0.00	5.3004	(13.7735)	0.0000	1	(8.4731)	02/07/2025
000818.ZK	01/14/2025	SDB3264649891	0	(19,105)	2.1590	(49,832.11)	(41,247.56)	0.0000	4.3300	(1,359.37)	0.00	5.9937	(15.5752)	0.0000	1	(9.5815)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(4,500)	2.2389	(11,737.48)	(10,074.99)	0.0000	4.3300	(1,359.37)	0.00	1.4118	(3.8043)	0.0000	1	(2.3926)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(2,500)	2.2389	(6,520.82)	(5,597.22)	0.0000	4.3300	(1,359.37)	0.00	0.7843	(2.1135)	0.0000	1	(1.3292)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(9,800)	2.2389	(25,561.61)	(21,941.09)	0.0000	4.3300	(1,359.37)	0.00	3.0745	(8.2850)	0.0000	1	(5.2105)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(800)	2.2389	(2,086.66)	(1,791.11)	0.0000	4.3300	(1,359.37)	0.00	0.2510	(0.6763)	0.0000	1	(0.4253)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(7,400)	2.2389	(19,301.63)	(16,567.76)	0.0000	4.3300	(1,359.37)	0.00	2.3216	(6.2560)	0.0000	1	(3.9345)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(4,300)	2.2389	(11,215.81)	(9,627.21)	0.0000	4.3300	(1,359.37)	0.00	1.3490	(3.6353)	0.0000	1	(2.2862)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(10,500)	2.2389	(27,387.44)	(23,508.31)	0.0000	4.3300	(1,359.37)	0.00	3.2941	(8.8768)	0.0000	1	(5.5827)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(16,895)	2.2389	(44,067.70)	(37,826.00)	0.0000	4.3300	(1,359.37)	0.00	5.3004	(14.2832)	0.0000	1	(8.9828)	02/07/2025
000818.ZK	01/13/2025	SDB3264649891	0	(19,105)	2.2389	(49,832.11)	(42,773.94)	0.0000	4.3300	(1,359.37)	0.00	5.9937	(16.1515)	0.0000	1	(10.1578)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(4,500)	2.2872	(11,737.48)	(10,292.51)	0.0000	4.3300	(1,359.37)	0.00	4.2353	(11.6594)	0.0000	3	(7.4241)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(2,500)	2.2872	(6,520.82)	(5,718.06)	0.0000	4.3300	(1,359.37)	0.00	2.3529	(6.4775)	0.0000	3	(4.1245)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(9,800)	2.2872	(25,561.61)	(22,414.80)	0.0000	4.3300	(1,359.37)	0.00	9.2235	(25.3916)	0.0000	3	(16.1681)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(800)	2.2872	(2,086.66)	(1,829.78)	0.0000	4.3300	(1,359.37)	0.00	0.7529	(2.0728)	0.0000	3	(1.3198)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(7,400)	2.2872	(19,301.63)	(16,925.47)	0.0000	4.3300	(1,359.37)	0.00	6.9647	(19.1733)	0.0000	3	(12.2086)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(4,300)	2.2872	(11,215.81)	(9,835.07)	0.0000	4.3300	(1,359.37)	0.00	4.0470	(11.1412)	0.0000	3	(7.0942)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(10,500)	2.2872	(27,387.44)	(24,015.86)	0.0000	4.3300	(1,359.37)	0.00	9.8823	(27.2053)	0.0000	3	(17.3230)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(16,895)	2.2872	(44,067.70)	(38,642.67)	0.0000	4.3300	(1,359.37)	0.00	15.9011	(43.7746)	0.0000	3	(27.8735)	02/07/2025
000818.ZK	01/10/2025	SDB3264649891	0	(19,105)	2.2872	(49,832.11)	(43,697.43)	0.0000	4.3300	(1,359.37)	0.00	17.9811	(49.5007)	0.0000	3	(31.5196)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(4,500)	2.1898	(11,737.48)	(9,853.88)	0.0000	4.3300	(1,359.61)	0.00	1.4118	(3.7215)	0.0000	1	(2.3097)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(2,500)	2.1898	(6,520.82)	(5,474.38)	0.0000	4.3300	(1,359.61)	0.00	0.7843	(2.0675)	0.0000	1	(1.2832)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(9,800)	2.1898	(25,561.61)	(21,459.56)	0.0000	4.3300	(1,359.61)	0.00	3.0745	(8.1046)	0.0000	1	(5.0301)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(800)	2.1898	(2,086.66)	(1,751.80)	0.0000	4.3300	(1,359.61)	0.00	0.2510	(0.6616)	0.0000	1	(0.4106)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(7,400)	2.1898	(19,301.63)	(16,204.16)	0.0000	4.3300	(1,359.61)	0.00	2.3216	(6.1198)	0.0000	1	(3.7982)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(4,300)	2.1898	(11,215.81)	(9,415.93)	0.0000	4.3300	(1,359.61)	0.00	1.3490	(3.5561)	0.0000	1	(2.2071)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(10,500)	2.1898	(27,387.44)	(22,992.39)	0.0000	4.3300	(1,359.61)	0.00	3.2941	(8.6835)	0.0000	1	(5.3894)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(16,895)	2.1898	(44,067.70)	(36,995.84)	0.0000	4.3300	(1,359.61)	0.00	5.3004	(13.9722)	0.0000	1	(8.6718)	02/07/2025
000818.ZK	01/09/2025	SDB3264649891	0	(19,305)	2.1898	(50,353.77)	(42,273.14)	0.0000	4.3300	(1,359.61)	0.00	6.0564	(15.9652)	0.0000	1	(9.9088)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(4,500)	2.2437	(11,737.48)	(10,096.85)	0.0000	4.3300	(1,359.61)	0.00	1.4118	(3.8133)	0.0000	1	(2.4015)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(2,500)	2.2437	(6,520.82)	(5,609.36)	0.0000	4.3300	(1,359.61)	0.00	0.7843	(2.1185)	0.0000	1	(1.3342)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(9,800)	2.2437	(25,561.61)	(21,988.70)	0.0000	4.3300	(1,359.61)	0.00	3.0745	(8.3044)	0.0000	1	(5.2299)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(800)	2.2437	(2,086.66)	(1,795.00)	0.0000	4.3300	(1,359.61)	0.00	0.2510	(0.6779)	0.0000	1	(0.4269)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(7,400)	2.2437	(19,301.63)	(16,603.71)	0.0000	4.3300	(1,359.61)	0.00	2.3216	(6.2707)	0.0000	1	(3.9491)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(4,300)	2.2437	(11,215.81)	(9,648.10)	0.0000	4.3300	(1,359.61)	0.00	1.3490	(3.6438)	0.0000	1	(2.2948)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(10,500)	2.2437	(27,387.44)	(23,559.32)	0.0000	4.3300	(1,359.61)	0.00	3.2941	(8.8976)	0.0000	1	(5.6035)	02/07/2025
000818.ZK	01/08/2025	SDB3264649891	0	(16,895)	2.2437	(44,067.70)	(37,908.07.										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000818.ZK	01/07/2025	SDB3264649891	0	(4,500)	2.3872	(11,737.48)	(10,742.32)	0.0000	4.3300	(1,359.61)	0.00	1.4118	(4.0570)	0.0000	1	(2.6453)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(2,500)	2.3872	(6,520.82)	(5,967.96)	0.0000	4.3300	(1,359.61)	0.00	0.7843	(2.2539)	0.0000	1	(1.4696)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(9,800)	2.3872	(25,561.61)	(23,394.39)	0.0000	4.3300	(1,359.61)	0.00	3.0745	(8.8353)	0.0000	1	(5.7608)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(800)	2.3872	(2,086.66)	(1,909.75)	0.0000	4.3300	(1,359.61)	0.00	0.2510	(0.7213)	0.0000	1	(0.4703)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(7,400)	2.3872	(19,301.63)	(17,665.15)	0.0000	4.3300	(1,359.61)	0.00	2.3216	(6.6716)	0.0000	1	(4.3500)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(4,300)	2.3872	(11,215.81)	(10,264.89)	0.0000	4.3300	(1,359.61)	0.00	1.3490	(3.8767)	0.0000	1	(2.5277)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(10,500)	2.3872	(27,387.44)	(25,065.42)	0.0000	4.3300	(1,359.61)	0.00	3.2941	(9.4664)	0.0000	1	(6.1723)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(16,895)	2.3872	(44,067.70)	(40,331.46)	0.0000	4.3300	(1,359.61)	0.00	5.3004	(15.2319)	0.0000	1	(9.9315)	02/07/2025
000818.ZK	01/07/2025	SDB3264649891	0	(19,305)	2.3872	(50,353.77)	(46,084.57)	0.0000	4.3300	(1,359.61)	0.00	6.0564	(17.4047)	0.0000	1	(11.3482)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(4,500)	2.6083	(11,737.48)	(11,737.48)	0.0000	4.3300	(1,359.61)	0.00	1.4118	(4.4329)	0.0000	1	(3.0211)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(2,500)	2.6083	(6,520.82)	(6,520.82)	0.0000	4.3300	(1,359.61)	0.00	0.7843	(2.4627)	0.0000	1	(1.6784)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(9,800)	2.6083	(25,561.61)	(25,561.61)	0.0000	4.3300	(1,359.61)	0.00	3.0745	(9.6538)	0.0000	1	(6.5793)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(800)	2.6083	(2,086.66)	(2,086.66)	0.0000	4.3300	(1,359.61)	0.00	0.2510	(0.7881)	0.0000	1	(0.5371)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(7,400)	2.6083	(19,301.63)	(19,301.63)	0.0000	4.3300	(1,359.61)	0.00	2.3216	(7.2896)	0.0000	1	(4.9681)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(4,300)	2.6083	(11,215.81)	(11,215.81)	0.0000	4.3300	(1,359.61)	0.00	1.3490	(4.2359)	0.0000	1	(2.8868)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(10,500)	2.6083	(27,387.44)	(27,387.44)	0.0000	4.3300	(1,359.61)	0.00	3.2941	(10.3434)	0.0000	1	(7.0493)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(16,895)	2.6083	(44,067.70)	(44,067.70)	0.0000	4.3300	(1,359.61)	0.00	5.3004	(16.6430)	0.0000	1	(11.3426)	02/07/2025
000818.ZK	01/06/2025	SDB3264649891	0	(19,305)	2.6083	(50,353.77)	(50,353.77)	0.0000	4.3300	(1,359.61)	0.00	6.0564	(19.0170)	0.0000	1	(12.9606)	02/07/2025
TOTAL HANGJIN TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												273.6268	(741.2767)	0.0000		(467.6499)	
HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688581.SH	01/17/2025	SDB3264649856	0	(784)	7.6484	(6,390.67)	(5,996.33)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.3319)	0.0000	1	(1.5633)	02/07/2025
688581.SH	01/17/2025	SDB3264649856	0	(216)	7.6484	(1,760.69)	(1,652.05)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6425)	0.0000	1	(0.4307)	02/07/2025
688581.SH	01/16/2025	SDB3264649856	0	(784)	7.3675	(6,390.67)	(5,776.13)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.2463)	0.0000	1	(1.4776)	02/07/2025
688581.SH	01/16/2025	SDB3264649856	0	(216)	7.3675	(1,760.69)	(1,591.38)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6189)	0.0000	1	(0.4071)	02/07/2025
688581.SH	01/15/2025	SDB3264649856	0	(784)	7.3271	(6,390.67)	(5,744.48)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.2340)	0.0000	1	(1.4653)	02/07/2025
688581.SH	01/15/2025	SDB3264649856	0	(216)	7.3271	(1,760.69)	(1,582.66)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6155)	0.0000	1	(0.4037)	02/07/2025
688581.SH	01/14/2025	SDB3264649856	0	(784)	7.7599	(6,390.67)	(6,083.73)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.3659)	0.0000	1	(1.5972)	02/07/2025
688581.SH	01/14/2025	SDB3264649856	0	(216)	7.7599	(1,760.69)	(1,676.13)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6518)	0.0000	1	(0.4401)	02/07/2025
688581.SH	01/13/2025	SDB3264649856	0	(784)	7.7946	(6,390.67)	(6,110.96)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.3765)	0.0000	1	(1.6078)	02/07/2025
688581.SH	01/13/2025	SDB3264649856	0	(216)	7.7946	(1,760.69)	(1,683.63)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6547)	0.0000	1	(0.4430)	02/07/2025
688581.SH	01/10/2025	SDB3264649856	0	(784)	7.8104	(6,390.67)	(6,123.33)	0.0000	4.3300	(1,400.00)	0.00	2.3060	(7.1439)	0.0000	3	(4.8379)	02/07/2025
688581.SH	01/10/2025	SDB3264649856	0	(216)	7.8104	(1,760.69)	(1,687.04)	0.0000	4.3300	(1,400.00)	0.00	0.6353	(1.9682)	0.0000	3	(1.3329)	02/07/2025
688581.SH	01/09/2025	SDB3264649856	0	(784)	7.7912	(6,390.67)	(6,108.32)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.3755)	0.0000	1	(1.6068)	02/07/2025
688581.SH	01/09/2025	SDB3264649856	0	(216)	7.7912	(1,760.69)	(1,682.90)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6545)	0.0000	1	(0.4427)	02/07/2025
688581.SH	01/08/2025	SDB3264649856	0	(784)	7.7154	(6,390.67)	(6,048.90)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.3523)	0.0000	1	(1.5837)	02/07/2025
688581.SH	01/08/2025	SDB3264649856	0	(216)	7.7154	(1,760.69)	(1,666.53)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6481)	0.0000	1	(0.4363)	02/07/2025
688581.SH	01/07/2025	SDB3264649856	0	(784)	7.9049	(6,390.67)	(6,197.44)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.4101)	0.0000	1	(1.6415)	02/07/2025
688581.SH	01/07/2025	SDB3264649856	0	(216)	7.9049	(1,760.69)	(1,707.46)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6640)	0.0000	1	(0.4522)	02/07/2025
688581.SH	01/06/2025	SDB3264649856	0	(784)	8.1514	(6,390.67)	(6,390.67)	0.0000	4.3300	(1,400.00)	0.00	0.7687	(2.4853)	0.0000	1	(1.7166)	02/07/2025
688581.SH	01/06/2025	SDB3264649856	0	(216)	8.1514	(1,760.69)	(1,760.69)	0.0000	4.3300	(1,400.00)	0.00	0.2118	(0.6847)	0.0000	1	(0.4729)	02/07/2025
TOTAL HANGZHOU AGS MEDTECH CO.,LTD. CMN CLASS A SERIES NORTHBOUND												11.7651	(36.1245)	0.0000		(24.3593)	
HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND																	
300792.ZK	01/08/2025	SDB3265127484	0	(4,000)	3.2547	(13,018.64)	(13,018.64)	0.0000	4.3300	(2,150.00)	0.00	1.5659	(7.7750)	0.0000	1	(6.2092)	02/07/2025
300792.ZK	01/08/2025	SDB3265127484	0	(2,100)	3.1789	(6,675.76)	(6,675.76)	0.0000	4.3300	(2,150.00)	0.00	0.8029	(3.9869)	0.0000	1	(3.1840)	02/07/2025
TOTAL HANGZHOU ONECHANCE TECH CORP. CMN CLASS A SERIES NORTHBOUND												2.3688	(11.7619)	0.0000		(9.3931)	
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																	
600460.SH	01/17/2025	SDB3260123628	0	(5,300)	3.4587	(18,832.67)	(18,331.21)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.5947)	0.0000	1	(5.3296)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(10,800)	3.4587	(38,376.01)	(37,354.17)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(15.4761)	0.0000	1	(10.8603)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(15,800)	3.4587	(56,142.68)	(54,647.76)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(22.6409)	0.0000	1	(15.8882)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(100)	3.4587	(355.33)	(345.87)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1433)	0.0000	1	(0.1006)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600460.SH	01/17/2025	SDB3260123628	0	(600)	3.4587	(2,132.00)	(2,075.23)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8598)	0.0000	1	(0.6034)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(500)	3.4587	(1,776.67)	(1,729.36)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.7165)	0.0000	1	(0.5028)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(1,100)	3.4587	(3,908.67)	(3,804.59)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5763)	0.0000	1	(1.1061)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(11,300)	3.4587	(40,152.67)	(39,083.52)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(16.1926)	0.0000	1	(11.3631)	02/07/2025
600460.SH	01/17/2025	SDB3260123628	0	(16,300)	3.4587	(57,919.34)	(56,377.12)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(23.3574)	0.0000	1	(16.3910)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(5,300)	3.3152	(18,832.67)	(17,570.81)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.2797)	0.0000	1	(5.0146)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(10,800)	3.3152	(38,376.01)	(35,804.68)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(14.8341)	0.0000	1	(10.2183)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(15,800)	3.3152	(56,142.68)	(52,380.92)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(21.7018)	0.0000	1	(14.9491)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(100)	3.3152	(355.33)	(331.52)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1374)	0.0000	1	(0.0946)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(600)	3.3152	(2,132.00)	(1,989.15)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8241)	0.0000	1	(0.5677)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(500)	3.3152	(1,776.67)	(1,657.62)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6868)	0.0000	1	(0.4731)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(1,100)	3.3152	(3,908.67)	(3,646.77)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5109)	0.0000	1	(1.0408)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(11,300)	3.3152	(40,152.67)	(37,462.30)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.5209)	0.0000	1	(10.6914)	02/07/2025
600460.SH	01/16/2025	SDB3260123628	0	(16,300)	3.3152	(57,919.34)	(54,038.54)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.3885)	0.0000	1	(15.4221)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(5,300)	3.2931	(18,832.67)	(17,453.24)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.2310)	0.0000	1	(4.9658)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(10,800)	3.2931	(38,376.01)	(35,565.10)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(14.7349)	0.0000	1	(10.1191)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(15,800)	3.2931	(56,142.68)	(52,030.43)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(21.5566)	0.0000	1	(14.8038)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(100)	3.2931	(355.33)	(329.31)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1364)	0.0000	1	(0.0937)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(600)	3.2931	(2,132.00)	(1,975.84)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8186)	0.0000	1	(0.5622)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(500)	3.2931	(1,776.67)	(1,646.53)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6822)	0.0000	1	(0.4685)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(1,100)	3.2931	(3,908.67)	(3,622.37)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5008)	0.0000	1	(1.0306)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(11,300)	3.2931	(40,152.67)	(37,211.63)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.4170)	0.0000	1	(10.5876)	02/07/2025
600460.SH	01/15/2025	SDB3260123628	0	(16,300)	3.2931	(57,919.34)	(53,676.96)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.2387)	0.0000	1	(15.2723)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(5,300)	3.3562	(18,832.67)	(17,787.68)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.3696)	0.0000	1	(5.1044)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(10,800)	3.3562	(38,376.01)	(36,246.59)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(15.0172)	0.0000	1	(10.4014)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(15,800)	3.3562	(56,142.68)	(53,027.42)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(21.9696)	0.0000	1	(15.2169)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(100)	3.3562	(355.33)	(335.62)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1390)	0.0000	1	(0.0963)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(600)	3.3562	(2,132.00)	(2,013.70)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8343)	0.0000	1	(0.5779)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(500)	3.3562	(1,776.67)	(1,678.08)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6952)	0.0000	1	(0.4815)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(1,100)	3.3562	(3,908.67)	(3,691.78)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5295)	0.0000	1	(1.0594)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(11,300)	3.3562	(40,152.67)	(37,924.68)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.7125)	0.0000	1	(10.8830)	02/07/2025
600460.SH	01/14/2025	SDB3260123628	0	(16,300)	3.3562	(57,919.34)	(54,705.51)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.6649)	0.0000	1	(15.6985)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(5,300)	3.3590	(18,832.67)	(17,802.76)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.3758)	0.0000	1	(5.1107)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(10,800)	3.3590	(38,376.01)	(36,277.32)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(15.0299)	0.0000	1	(10.4142)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(15,800)	3.3590	(56,142.68)	(53,072.37)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(21.9883)	0.0000	1	(15.2355)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(100)	3.3590	(355.33)	(335.90)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1392)	0.0000	1	(0.0964)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(600)	3.3590	(2,132.00)	(2,015.41)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8350)	0.0000	1	(0.5786)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(500)	3.3590	(1,776.67)	(1,679.51)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6958)	0.0000	1	(0.4821)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(1,100)	3.3590	(3,908.67)	(3,694.91)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5308)	0.0000	1	(1.0607)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(11,300)	3.3590	(40,152.67)	(37,956.82)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.7258)	0.0000	1	(10.8963)	02/07/2025
600460.SH	01/13/2025	SDB3260123628	0	(16,300)	3.3590	(57,919.34)	(54,751.88)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.6841)	0.0000	1	(15.7177)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(5,300)	3.4009	(18,832.67)	(18,024.51)	0.0000	4.3300	(1,491.50)	0.00	6.7955	(22.4030)	0.0000	3	(15.6076)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(10,800)	3.4009	(38,376.01)	(36,729.19)	0.0000	4.3300	(1,491.50)	0.00	13.8473	(45.6515)	0.0000	3	(31.8041)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(15,800)	3.4009	(56,142.68)	(53,733.45)	0.0000	4.3300	(1,491.50)	0.00	20.2581	(66.7864)	0.0000	3	(46.5283)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(100)	3.4009	(355.33)	(340.09)	0.0000	4.3300	(1,491.50)	0.00	0.1282	(0.4227)	0.0000	3	(0.2945)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(600)	3.4009	(2,132.00)	(2,040.51)	0.0000	4.3300	(1,491.50)	0.00	0.7693	(2.5362)	0.0000	3	(1.7669)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(500)	3.4009	(1,776.67)	(1,700.43)	0.0000	4.3300	(1,491.50)	0.00	0.6411	(2.1135)	0.0000	3	(1.4724)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(1,100)	3.4009	(3,908.67)	(3,740.94)	0.0000	4.3300	(1,491.50)	0.00	1.4104	(4.6497)	0.0000	3	(3.2393)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(11,300)	3.4009	(40,152.67)	(38,429.62)	0.0000	4.3300	(1,491.50)	0.00	14.4884	(47.7650)	0.0000	3	(33.2765)	02/07/2025
600460.SH	01/10/2025	SDB3260123628	0	(16,300)	3.4009	(57,919.34)	(55,433.87)	0.0000	4.3300	(1,491.50)	0.00	20.8992	(68.8999)	0.0000	3	(48.0007)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(5,300)	3.2744	(18,832.67)	(17,354.49)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.1901)	0.0000	1	(4.9249)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(10,800)	3.2744	(38,376.01)	(35,363.88)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(14.6515)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600460.SH	01/09/2025	SDB3260123628	0	(100)	3.2744	(355.33)	(327.44)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1357)	0.0000	1	(0.0929)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(600)	3.2744	(2,132.00)	(1,964.66)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8140)	0.0000	1	(0.5575)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(500)	3.2744	(1,776.67)	(1,637.22)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6783)	0.0000	1	(0.4646)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(1,100)	3.2744	(3,908.67)	(3,601.88)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.4923)	0.0000	1	(1.0222)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(11,300)	3.2744	(40,152.67)	(37,001.09)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.3298)	0.0000	1	(10.5003)	02/07/2025
600460.SH	01/09/2025	SDB3260123628	0	(16,300)	3.2744	(57,919.34)	(53,373.26)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.1129)	0.0000	1	(15.1465)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(5,300)	3.2716	(18,832.67)	(17,339.27)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.1838)	0.0000	1	(4.9186)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(10,800)	3.2716	(38,376.01)	(35,332.85)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(14.6386)	0.0000	1	(10.0229)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(15,800)	3.2716	(56,142.68)	(51,690.65)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(21.4158)	0.0000	1	(14.6631)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(100)	3.2716	(355.33)	(327.16)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1355)	0.0000	1	(0.0928)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(600)	3.2716	(2,132.00)	(1,962.94)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8133)	0.0000	1	(0.5568)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(500)	3.2716	(1,776.67)	(1,635.78)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6777)	0.0000	1	(0.4640)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(1,100)	3.2716	(3,908.67)	(3,598.72)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.4910)	0.0000	1	(1.0208)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(11,300)	3.2716	(40,152.67)	(36,968.63)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.3164)	0.0000	1	(10.4869)	02/07/2025
600460.SH	01/08/2025	SDB3260123628	0	(16,300)	3.2716	(57,919.34)	(53,326.43)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.0935)	0.0000	1	(15.1271)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(5,300)	3.3751	(18,832.67)	(17,888.16)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.4112)	0.0000	1	(5.1460)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(10,800)	3.3751	(38,376.01)	(36,451.34)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(15.1020)	0.0000	1	(10.4863)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(15,800)	3.3751	(56,142.68)	(53,326.96)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(22.0937)	0.0000	1	(15.3410)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(100)	3.3751	(355.33)	(337.51)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1398)	0.0000	1	(0.0971)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(600)	3.3751	(2,132.00)	(2,025.07)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8390)	0.0000	1	(0.5826)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(500)	3.3751	(1,776.67)	(1,687.56)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.6992)	0.0000	1	(0.4855)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(1,100)	3.3751	(3,908.67)	(3,712.64)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.5382)	0.0000	1	(1.0680)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(11,300)	3.3751	(40,152.67)	(38,138.90)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(15.8012)	0.0000	1	(10.9717)	02/07/2025
600460.SH	01/07/2025	SDB3260123628	0	(16,300)	3.3751	(57,919.34)	(55,014.52)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(22.7929)	0.0000	1	(15.8265)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(5,300)	3.5533	(18,832.67)	(18,832.67)	0.0000	4.3300	(1,491.50)	0.00	2.2652	(7.8025)	0.0000	1	(5.5374)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(10,800)	3.5533	(38,376.01)	(38,376.01)	0.0000	4.3300	(1,491.50)	0.00	4.6158	(15.8994)	0.0000	1	(11.2837)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(15,800)	3.5533	(56,142.68)	(56,142.68)	0.0000	4.3300	(1,491.50)	0.00	6.7527	(23.2603)	0.0000	1	(16.5076)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(100)	3.5533	(355.33)	(355.33)	0.0000	4.3300	(1,491.50)	0.00	0.0427	(0.1472)	0.0000	1	(0.1045)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(600)	3.5533	(2,132.00)	(2,132.00)	0.0000	4.3300	(1,491.50)	0.00	0.2564	(0.8833)	0.0000	1	(0.6269)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(500)	3.5533	(1,776.67)	(1,776.67)	0.0000	4.3300	(1,491.50)	0.00	0.2137	(0.7361)	0.0000	1	(0.5224)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(1,100)	3.5533	(3,908.67)	(3,908.67)	0.0000	4.3300	(1,491.50)	0.00	0.4701	(1.6194)	0.0000	1	(1.1493)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(11,300)	3.5533	(40,152.67)	(40,152.67)	0.0000	4.3300	(1,491.50)	0.00	4.8295	(16.6355)	0.0000	1	(11.8061)	02/07/2025
600460.SH	01/06/2025	SDB3260123628	0	(16,300)	3.5533	(57,919.34)	(57,919.34)	0.0000	4.3300	(1,491.50)	0.00	6.9664	(23.9964)	0.0000	1	(17.0300)	02/07/2025
TOTAL HANGZHOU SILAN MICROELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND												316.9503	(1,035.9244)	0.0000		(718.9741)	
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600571.SH	01/17/2025	SDB3265406634	0	(23,700)	1.6525	(37,824.16)	(39,163.16)	0.0000	4.3300	(1,762.61)	0.00	4.5494	(19.1748)	0.0000	1	(14.6254)	02/07/2025
600571.SH	01/17/2025	SDB3265406634	0	(10,600)	1.6525	(16,841.38)	(17,516.01)	0.0000	4.3300	(1,762.61)	0.00	2.0256	(8.5761)	0.0000	1	(6.5504)	02/07/2025
600571.SH	01/17/2025	SDB3265406634	0	(4,800)	1.6525	(7,733.50)	(7,931.78)	0.0000	4.3300	(1,762.61)	0.00	0.9302	(3.8835)	0.0000	1	(2.9533)	02/07/2025
600571.SH	01/17/2025	SDB3265406634	0	(24,400)	1.6525	(39,620.16)	(40,319.88)	0.0000	4.3300	(1,762.61)	0.00	4.7654	(19.7412)	0.0000	1	(14.9757)	02/07/2025
600571.SH	01/16/2025	SDB3265406634	0	(23,700)	1.5475	(37,824.16)	(36,675.23)	0.0000	4.3300	(1,762.61)	0.00	4.5494	(17.9567)	0.0000	1	(13.4073)	02/07/2025
600571.SH	01/16/2025	SDB3265406634	0	(10,600)	1.5475	(16,841.38)	(16,403.27)	0.0000	4.3300	(1,762.61)	0.00	2.0256	(8.0313)	0.0000	1	(6.0056)	02/07/2025
600571.SH	01/16/2025	SDB3265406634	0	(4,800)	1.5475	(7,733.50)	(7,427.89)	0.0000	4.3300	(1,762.61)	0.00	0.9302	(3.6368)	0.0000	1	(2.7066)	02/07/2025
600571.SH	01/16/2025	SDB3265406634	0	(24,400)	1.5475	(39,620.16)	(37,758.46)	0.0000	4.3300	(1,762.61)	0.00	4.7654	(18.4871)	0.0000	1	(13.7216)	02/07/2025
600571.SH	01/16/2025	SDB3265406634	0	(5,700)	1.5475	(9,255.53)	(8,820.62)	0.0000	4.3300	(1,762.61)	0.00	1.1132	(4.3187)	0.0000	1	(3.2055)	02/07/2025
600571.SH	01/15/2025	SDB3265406634	0	(23,700)	1.5446	(37,824.16)	(36,606.05)	0.0000	4.3300	(1,762.61)	0.00	4.5494	(17.9228)	0.0000	1	(13.3734)	02/07/2025
600571.SH	01/15/2025	SDB3265406634	0	(10,600)	1.5446	(16,841.38)	(16,372.33)	0.0000	4.3300	(1,762.61)	0.00	2.0256	(8.0161)	0.0000	1	(5.9905)	02/07/2025
600571.SH	01/15/2025	SDB3265406634	0	(4,800)	1.5446	(7,733.50)	(7,413.88)	0.0000	4.3300	(1,762.61)	0.00	0.9302	(3.6299)	0.0000	1	(2.6998)	02/07/2025
600571.SH	01/15/2025	SDB3265406634	0	(24,400)	1.5446	(39,620.16)	(37,687.24)	0.0000	4.3300	(1,762.61)	0.00	4.7654	(18.4522)	0.0000	1	(13.6868)	02/07/2025
600571.SH	01/15/2025	SDB3265406634	0	(5,700)	1.5446	(9,255.53)	(8,803.99)	0.0000	4.3300	(1,762.61)	0.00	1.1132	(4.3105)	0.0000	1	(3.1973)	02/07/2025
600571.SH	01/14/2025	SDB3265406634	0	(4,800)	1.6111	(7,733.50)	(7,733.50)	0.0000	4.3300	(1,775.00)	0.00	0.9302	(3.8130)	0.0000	1	(2.8829)	02/07/2025
600571.SH	01/14/2025	SDB3265406634	0	(24,400)	1.6238	(39,620.16)	(39,620.16)	0.0000	4.3300	(1,775.00)	0.00	4.7654	(19.5349)	0.0000	1	(14.7695)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600571.SH	01/14/2025	SDB3265406634	0	(5,700)	1.6238	(9,255.53)	(9,255.53)	0.0000	4.3300	(1,775.00)	0.00	1.1132	(4.5635)	0.0000	1	(3.4503)	02/07/2025
TOTAL HANGZHOU SUNYARD SYSTEM ENGINEERING COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												45.8472	(184.0491)	0.0000		(138.2019)	
HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND																	
300323.ZK	01/17/2025	SDB3265057932	0	(300)	1.1162	(363.38)	(334.85)	0.0000	4.3300	(1,600.00)	0.00	0.0437	(0.1488)	0.0000	1	(0.1051)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(2,800)	1.1162	(3,428.19)	(3,125.23)	0.0000	4.3300	(1,600.00)	0.00	0.0423	(1.3890)	0.0000	1	(0.9767)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(800)	1.1162	(881.03)	(892.92)	0.0000	4.3300	(1,600.00)	0.00	0.1060	(0.3969)	0.0000	1	(0.2909)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(10,400)	1.1162	(11,490.42)	(11,608.01)	0.0000	4.3300	(1,600.00)	0.00	1.3820	(5.1591)	0.0000	1	(3.7771)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(100)	1.1162	(111.80)	(111.62)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0496)	0.0000	1	(0.0362)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(100)	1.1162	(122.69)	(111.62)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0496)	0.0000	1	(0.0349)	02/07/2025
300323.ZK	01/17/2025	SDB3265057932	0	(6,400)	1.1162	(7,866.02)	(7,143.39)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.1748)	0.0000	1	(2.2287)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(300)	1.0131	(363.38)	(303.92)	0.0000	4.3300	(1,600.00)	0.00	0.0437	(0.1351)	0.0000	1	(0.0914)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(2,800)	1.0131	(3,428.19)	(2,836.59)	0.0000	4.3300	(1,600.00)	0.00	0.0423	(1.2607)	0.0000	1	(0.8484)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(800)	1.0131	(881.03)	(810.45)	0.0000	4.3300	(1,600.00)	0.00	0.1060	(0.3602)	0.0000	1	(0.2542)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(10,400)	1.0131	(11,490.42)	(10,535.91)	0.0000	4.3300	(1,600.00)	0.00	1.3820	(4.6826)	0.0000	1	(3.3006)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(100)	1.0131	(111.80)	(101.31)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0450)	0.0000	1	(0.0316)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(100)	1.0131	(122.69)	(101.31)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0450)	0.0000	1	(0.0303)	02/07/2025
300323.ZK	01/16/2025	SDB3265057932	0	(6,400)	1.0131	(7,866.02)	(6,483.64)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(2.8816)	0.0000	1	(1.9355)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(300)	1.1081	(363.38)	(332.43)	0.0000	4.3300	(1,600.00)	0.00	0.0437	(0.1477)	0.0000	1	(0.1040)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(2,800)	1.1081	(3,428.19)	(3,102.71)	0.0000	4.3300	(1,600.00)	0.00	0.0423	(1.3790)	0.0000	1	(0.9666)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(800)	1.1081	(881.03)	(886.49)	0.0000	4.3300	(1,600.00)	0.00	0.1060	(0.3940)	0.0000	1	(0.2880)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(10,400)	1.1081	(11,490.42)	(11,524.36)	0.0000	4.3300	(1,600.00)	0.00	1.3820	(5.1219)	0.0000	1	(3.7399)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(100)	1.1081	(111.80)	(110.81)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0492)	0.0000	1	(0.0358)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(100)	1.1081	(122.69)	(110.81)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0492)	0.0000	1	(0.0345)	02/07/2025
300323.ZK	01/15/2025	SDB3265057932	0	(6,400)	1.1081	(7,866.02)	(7,091.92)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.1520)	0.0000	1	(2.2059)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(300)	1.2135	(363.38)	(364.05)	0.0000	4.3300	(1,600.00)	0.00	0.0437	(0.1618)	0.0000	1	(0.1181)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(2,800)	1.2135	(3,428.19)	(3,397.79)	0.0000	4.3300	(1,600.00)	0.00	0.0423	(1.5101)	0.0000	1	(1.0978)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(800)	1.2135	(881.03)	(970.80)	0.0000	4.3300	(1,600.00)	0.00	0.1060	(0.4315)	0.0000	1	(0.3255)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(10,400)	1.2135	(11,490.42)	(12,620.38)	0.0000	4.3300	(1,600.00)	0.00	1.3820	(5.6091)	0.0000	1	(4.2270)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(100)	1.2135	(111.80)	(121.35)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0539)	0.0000	1	(0.0405)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(100)	1.2135	(122.69)	(121.35)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0539)	0.0000	1	(0.0392)	02/07/2025
300323.ZK	01/14/2025	SDB3265057932	0	(6,400)	1.2135	(7,866.02)	(7,766.39)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.4517)	0.0000	1	(2.5056)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(2,800)	1.2862	(3,428.19)	(3,601.27)	0.0000	4.3300	(1,600.00)	0.00	0.0423	(1.6006)	0.0000	1	(1.1882)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(800)	1.2862	(881.03)	(1,028.94)	0.0000	4.3300	(1,600.00)	0.00	0.1060	(0.4573)	0.0000	1	(0.3513)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(10,400)	1.2862	(11,490.42)	(13,376.16)	0.0000	4.3300	(1,600.00)	0.00	1.3820	(5.9450)	0.0000	1	(4.5629)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(100)	1.2862	(111.80)	(128.62)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0572)	0.0000	1	(0.0437)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(100)	1.2862	(122.69)	(128.62)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0572)	0.0000	1	(0.0424)	02/07/2025
300323.ZK	01/13/2025	SDB3265057932	0	(6,400)	1.2862	(7,866.02)	(8,231.48)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.6584)	0.0000	1	(2.7123)	02/07/2025
300323.ZK	01/10/2025	SDB3265057932	0	(800)	1.1872	(881.03)	(949.78)	0.0000	4.3300	(1,600.00)	0.00	0.3179	(1.2664)	0.0000	3	(0.9485)	02/07/2025
300323.ZK	01/10/2025	SDB3265057932	0	(10,400)	1.1872	(11,490.42)	(12,347.20)	0.0000	4.3300	(1,600.00)	0.00	1.4161	(16.4629)	0.0000	3	(12.3168)	02/07/2025
300323.ZK	01/10/2025	SDB3265057932	0	(100)	1.1872	(111.80)	(118.72)	0.0000	4.3300	(1,600.00)	0.00	0.0403	(0.1583)	0.0000	3	(0.1180)	02/07/2025
300323.ZK	01/10/2025	SDB3265057932	0	(100)	1.1872	(122.69)	(118.72)	0.0000	4.3300	(1,600.00)	0.00	0.0443	(0.1583)	0.0000	3	(0.1140)	02/07/2025
300323.ZK	01/10/2025	SDB3265057932	0	(6,400)	1.1872	(7,866.02)	(7,598.28)	0.0000	4.3300	(1,600.00)	0.00	2.8383	(10.1310)	0.0000	3	(7.2927)	02/07/2025
300323.ZK	01/09/2025	SDB3265057932	0	(100)	1.1159	(111.80)	(111.59)	0.0000	4.3300	(1,600.00)	0.00	0.0134	(0.0496)	0.0000	1	(0.0362)	02/07/2025
300323.ZK	01/09/2025	SDB3265057932	0	(100)	1.1159	(122.69)	(111.59)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0496)	0.0000	1	(0.0348)	02/07/2025
300323.ZK	01/09/2025	SDB3265057932	0	(6,400)	1.1159	(7,866.02)	(7,142.04)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.1742)	0.0000	1	(2.2281)	02/07/2025
300323.ZK	01/08/2025	SDB3265057932	0	(100)	1.3986	(122.69)	(139.86)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0622)	0.0000	1	(0.0474)	02/07/2025
300323.ZK	01/08/2025	SDB3265057932	0	(6,400)	1.3986	(7,866.02)	(8,950.99)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.9782)	0.0000	1	(3.0321)	02/07/2025
300323.ZK	01/07/2025	SDB3265057932	0	(100)	1.2269	(122.69)	(122.69)	0.0000	4.3300	(1,600.00)	0.00	0.0148	(0.0545)	0.0000	1	(0.0398)	02/07/2025
300323.ZK	01/07/2025	SDB3265057932	0	(6,400)	1.2291	(7,866.02)	(7,866.02)	0.0000	4.3300	(1,600.00)	0.00	0.9461	(3.4960)	0.0000	1	(2.5499)	02/07/2025
TOTAL HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND												24.8311	(92.1602)	0.0000		(67.3291)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HD RENEWABLE ENERGY CO., LTD. CMN																	
6873.TW	01/17/2025	SDB3260661399	0	(3,000)	5.7329	(19,161.58)	(17,198.61)	0.0000	4.3300	(800.00)	0.00	2.3047	(3.8219)	0.0000	1	(1.5172)	02/04/2025
6873.TW	01/16/2025	SDB3260661399	0	(3,000)	5.8029	(19,161.58)	(17,408.65)	0.0000	4.3300	(800.00)	0.00	2.3047	(3.8686)	0.0000	1	(1.5639)	02/04/2025
6873.TW	01/15/2025	SDB3260661399	0	(3,000)	5.7074	(19,161.58)	(17,122.15)	0.0000	4.3300	(800.00)	0.00	2.3047	(3.8049)	0.0000	1	(1.5002)	02/04/2025
6873.TW	01/14/2025	SDB3260661399	0	(3,000)	6.1133	(19,161.58)	(18,339.85)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.0755)	0.0000	1	(1.7708)	02/04/2025
6873.TW	01/13/2025	SDB3260661399	0	(3,000)	6.2836	(19,161.58)	(18,850.74)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.1891)	0.0000	1	(1.8843)	02/04/2025
6873.TW	01/10/2025	SDB3260661399	0	(3,000)	6.6312	(19,161.58)	(19,893.54)	0.0000	4.3300	(800.00)	0.00	6.9141	(13.2624)	0.0000	3	(6.3482)	02/04/2025
6873.TW	01/09/2025	SDB3260661399	0	(3,000)	6.6966	(19,161.58)	(20,089.90)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.4644)	0.0000	1	(2.1597)	02/04/2025
6873.TW	01/08/2025	SDB3260661399	0	(3,000)	6.6950	(19,161.58)	(20,085.01)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.4633)	0.0000	1	(2.1586)	02/04/2025
6873.TW	01/07/2025	SDB3260661399	0	(3,000)	6.4643	(19,161.58)	(19,393.02)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.3096)	0.0000	1	(2.0048)	02/04/2025
6873.TW	01/06/2025	SDB3260661399	0	(3,000)	6.3636	(19,161.58)	(19,090.83)	0.0000	4.3300	(800.00)	0.00	2.3047	(4.2424)	0.0000	1	(1.9377)	02/04/2025
6873.TW	01/03/2025	SDB3260661399	0	(3,000)	6.3872	(19,161.58)	(19,161.58)	0.0000	4.3300	(800.00)	0.00	6.9141	(12.7744)	0.0000	3	(5.8603)	02/04/2025
TOTAL HD RENEWABLE ENERGY CO., LTD. CMN												34.5707	(63.2785)	0.0000		(28.7058)	
HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
002208.ZK	01/17/2025	SDB3265604056	0	(1,000)	0.9237	(923.69)	(923.69)	0.0000	4.3300	(1,625.00)	0.00	0.1111	(0.4169)	0.0000	1	(0.3058)	02/07/2025
002208.ZK	01/17/2025	SDB3265604056	0	(13,800)	0.9308	(12,845.03)	(12,845.03)	0.0000	4.3300	(1,625.00)	0.00	1.5450	(5.7981)	0.0000	1	(4.2531)	02/07/2025
TOTAL HEFEI URBAN CONSTRUCTION DEVELOPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND												1.6561	(6.2150)	0.0000		(4.5590)	
HENGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600346.SH	01/17/2025	SDB3264255562	0	(100)	2.0472	(209.62)	(204.72)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0569)	0.0000	1	(0.0317)	02/07/2025
600346.SH	01/17/2025	SDB3264255562	0	(42,900)	2.0472	(89,927.88)	(87,824.54)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.3990)	0.0000	1	(13.5827)	02/07/2025
600346.SH	01/17/2025	SDB3264255562	0	(68,000)	2.0472	(142,543.03)	(139,209.06)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.6745)	0.0000	1	(21.5297)	02/07/2025
600346.SH	01/17/2025	SDB3264255562	0	(3,500)	2.0472	(7,336.77)	(7,165.17)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9906)	0.0000	1	(1.1081)	02/07/2025
600346.SH	01/17/2025	SDB3264255562	0	(13,100)	2.0472	(27,460.50)	(26,818.22)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.4505)	0.0000	1	(4.1476)	02/07/2025
600346.SH	01/16/2025	SDB3264255562	0	(100)	2.0180	(209.62)	(201.80)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0561)	0.0000	1	(0.0308)	02/07/2025
600346.SH	01/16/2025	SDB3264255562	0	(42,900)	2.0180	(89,927.88)	(86,571.21)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.0509)	0.0000	1	(13.2345)	02/07/2025
600346.SH	01/16/2025	SDB3264255562	0	(68,000)	2.0180	(142,543.03)	(137,222.44)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.1226)	0.0000	1	(20.9778)	02/07/2025
600346.SH	01/16/2025	SDB3264255562	0	(3,500)	2.0180	(7,336.77)	(7,062.92)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9622)	0.0000	1	(1.0797)	02/07/2025
600346.SH	01/16/2025	SDB3264255562	0	(13,100)	2.0180	(27,460.50)	(26,435.50)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.3442)	0.0000	1	(4.0413)	02/07/2025
600346.SH	01/15/2025	SDB3264255562	0	(100)	2.0191	(209.62)	(201.91)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0561)	0.0000	1	(0.0309)	02/07/2025
600346.SH	01/15/2025	SDB3264255562	0	(42,900)	2.0191	(89,927.88)	(86,618.36)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.0640)	0.0000	1	(13.2476)	02/07/2025
600346.SH	01/15/2025	SDB3264255562	0	(68,000)	2.0191	(142,543.03)	(137,297.17)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.1433)	0.0000	1	(20.9986)	02/07/2025
600346.SH	01/15/2025	SDB3264255562	0	(3,500)	2.0191	(7,336.77)	(7,066.77)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9633)	0.0000	1	(1.0808)	02/07/2025
600346.SH	01/15/2025	SDB3264255562	0	(13,100)	2.0191	(27,460.50)	(26,449.90)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.3482)	0.0000	1	(4.0453)	02/07/2025
600346.SH	01/14/2025	SDB3264255562	0	(100)	2.0406	(209.62)	(204.06)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0567)	0.0000	1	(0.0315)	02/07/2025
600346.SH	01/14/2025	SDB3264255562	0	(42,900)	2.0406	(89,927.88)	(87,543.28)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.3209)	0.0000	1	(13.5046)	02/07/2025
600346.SH	01/14/2025	SDB3264255562	0	(68,000)	2.0406	(142,543.03)	(138,763.25)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.5506)	0.0000	1	(21.4059)	02/07/2025
600346.SH	01/14/2025	SDB3264255562	0	(3,500)	2.0406	(7,336.77)	(7,142.23)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9842)	0.0000	1	(1.1018)	02/07/2025
600346.SH	01/14/2025	SDB3264255562	0	(13,100)	2.0406	(27,460.50)	(26,732.33)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.4267)	0.0000	1	(4.1238)	02/07/2025
600346.SH	01/13/2025	SDB3264255562	0	(100)	2.0524	(209.62)	(205.24)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0570)	0.0000	1	(0.0318)	02/07/2025
600346.SH	01/13/2025	SDB3264255562	0	(42,900)	2.0524	(89,927.88)	(88,049.12)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.4614)	0.0000	1	(13.6451)	02/07/2025
600346.SH	01/13/2025	SDB3264255562	0	(68,000)	2.0524	(142,543.03)	(139,565.04)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.7734)	0.0000	1	(21.6286)	02/07/2025
600346.SH	01/13/2025	SDB3264255562	0	(3,500)	2.0524	(7,336.77)	(7,183.49)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9957)	0.0000	1	(1.1132)	02/07/2025
600346.SH	01/13/2025	SDB3264255562	0	(13,100)	2.0524	(27,460.50)	(26,886.79)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.4696)	0.0000	1	(4.1667)	02/07/2025
600346.SH	01/10/2025	SDB3264255562	0	(100)	2.0582	(209.62)	(205.82)	0.0000	4.3300	(1,000.14)	0.00	0.0756	(0.1715)	0.0000	3	(0.0959)	02/07/2025
600346.SH	01/10/2025	SDB3264255562	0	(42,900)	2.0582	(89,927.88)	(88,298.07)	0.0000	4.3300	(1,000.14)	0.00	32.4490	(73.5918)	0.0000	3	(41.1428)	02/07/2025
600346.SH	01/10/2025	SDB3264255562	0	(68,000)	2.0582	(142,543.03)	(139,959.64)	0.0000	4.3300	(1,000.14)	0.00	51.4343	(116.6490)	0.0000	3	(65.2147)	02/07/2025
600346.SH	01/10/2025	SDB3264255562	0	(3,500)	2.0582	(7,336.77)	(7,203.81)	0.0000	4.3300	(1,000.14)	0.00	2.6474	(6.0040)	0.0000	3	(3.3566)	02/07/2025
600346.SH	01/10/2025	SDB3264255562	0	(13,100)	2.0582	(27,460.50)	(26,962.81)	0.0000	4.3300	(1,000.14)	0.00	9.9087	(22.4721)	0.0000	3	(12.5634)	02/07/2025
600346.SH	01/09/2025	SDB3264255562	0	(100)	2.0416	(209.62)	(204.16)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0567)	0.0000	1	(0.0315)	02/07/2025
600346.SH	01/09/2025	SDB3264255562	0	(42,900)	2.0416	(89,927.88)	(87,584.34)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.3323)	0.0000	1	(13.5160)	02/07/2025
600346.SH	01/09/2025	SDB3264255562	0	(68,000)	2.0416	(142,543.03)	(138,828.32)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.5687)	0.0000	1	(21.4240)	02/07/2025
600346.SH	01/09/2025	SDB3264255562	0	(3,500)	2.0416	(7,336.77)	(7,145.58)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9852)	0.0000	1	(1.1027)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HEINGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600346.SH	01/09/2025	SDB3264255562	0	(13,100)	2.0416	(27,460.50)	(26,744.87)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.4301)	0.0000	1	(4.1273)	02/07/2025
600346.SH	01/08/2025	SDB3264255562	0	(100)	2.0311	(209.62)	(203.11)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0564)	0.0000	1	(0.0312)	02/07/2025
600346.SH	01/08/2025	SDB3264255562	0	(42,900)	2.0311	(89,927.88)	(87,133.89)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.2072)	0.0000	1	(13.3909)	02/07/2025
600346.SH	01/08/2025	SDB3264255562	0	(68,000)	2.0311	(142,543.03)	(138,114.32)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.3703)	0.0000	1	(21.2256)	02/07/2025
600346.SH	01/08/2025	SDB3264255562	0	(3,500)	2.0311	(7,336.77)	(7,108.83)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9749)	0.0000	1	(1.0925)	02/07/2025
600346.SH	01/08/2025	SDB3264255562	0	(13,100)	2.0311	(27,460.50)	(26,607.32)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.3919)	0.0000	1	(4.0890)	02/07/2025
600346.SH	01/07/2025	SDB3264255562	0	(100)	2.0415	(209.62)	(204.15)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0567)	0.0000	1	(0.0315)	02/07/2025
600346.SH	01/07/2025	SDB3264255562	0	(42,900)	2.0415	(89,927.88)	(87,579.15)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.3309)	0.0000	1	(13.5146)	02/07/2025
600346.SH	01/07/2025	SDB3264255562	0	(68,000)	2.0415	(142,543.03)	(138,820.10)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(38.5664)	0.0000	1	(21.4217)	02/07/2025
600346.SH	01/07/2025	SDB3264255562	0	(3,500)	2.0415	(7,336.77)	(7,145.15)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(1.9850)	0.0000	1	(1.1026)	02/07/2025
600346.SH	01/07/2025	SDB3264255562	0	(13,100)	2.0415	(27,460.50)	(26,743.28)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.4297)	0.0000	1	(4.1268)	02/07/2025
600346.SH	01/06/2025	SDB3264255562	0	(100)	2.0962	(209.62)	(209.62)	0.0000	4.3300	(1,000.14)	0.00	0.0252	(0.0582)	0.0000	1	(0.0330)	02/07/2025
600346.SH	01/06/2025	SDB3264255562	0	(42,900)	2.0962	(89,927.88)	(89,927.88)	0.0000	4.3300	(1,000.14)	0.00	10.8163	(24.9834)	0.0000	1	(14.1671)	02/07/2025
600346.SH	01/06/2025	SDB3264255562	0	(68,000)	2.0962	(142,543.03)	(142,543.03)	0.0000	4.3300	(1,000.14)	0.00	17.1448	(39.6007)	0.0000	1	(22.4560)	02/07/2025
600346.SH	01/06/2025	SDB3264255562	0	(3,500)	2.0962	(7,336.77)	(7,336.77)	0.0000	4.3300	(1,000.14)	0.00	0.8825	(2.0383)	0.0000	1	(1.1558)	02/07/2025
600346.SH	01/06/2025	SDB3264255562	0	(13,100)	2.0962	(27,460.50)	(27,460.50)	0.0000	4.3300	(1,000.14)	0.00	3.3029	(7.6290)	0.0000	1	(4.3261)	02/07/2025
TOTAL HENGGLI PETROCHEMICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												386.0596	(870.7192)	0.0000		(484.6595)	
HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603223.SH	01/15/2025	SDB3264328873	0	(100)	1.2985	(143.12)	(129.85)	0.0000	4.3300	(1,650.00)	0.00	0.0172	(0.0595)	0.0000	1	(0.0423)	02/07/2025
603223.SH	01/15/2025	SDB3264328873	0	(700)	1.2985	(1,001.82)	(908.92)	0.0000	4.3300	(1,650.00)	0.00	0.1205	(0.4166)	0.0000	1	(0.2961)	02/07/2025
603223.SH	01/15/2025	SDB3264328873	0	(4,700)	1.2985	(6,726.48)	(6,102.78)	0.0000	4.3300	(1,650.00)	0.00	0.8090	(2.7971)	0.0000	1	(1.9881)	02/07/2025
603223.SH	01/14/2025	SDB3264328873	0	(100)	1.3074	(143.12)	(130.74)	0.0000	4.3300	(1,650.00)	0.00	0.0172	(0.0599)	0.0000	1	(0.0427)	02/07/2025
603223.SH	01/14/2025	SDB3264328873	0	(700)	1.3074	(1,001.82)	(915.16)	0.0000	4.3300	(1,650.00)	0.00	0.1205	(0.4194)	0.0000	1	(0.2990)	02/07/2025
603223.SH	01/14/2025	SDB3264328873	0	(4,700)	1.3074	(6,726.48)	(6,144.62)	0.0000	4.3300	(1,650.00)	0.00	0.8090	(2.8163)	0.0000	1	(2.0072)	02/07/2025
603223.SH	01/13/2025	SDB3264328873	0	(100)	1.3297	(143.12)	(132.97)	0.0000	4.3300	(1,650.00)	0.00	0.0172	(0.0609)	0.0000	1	(0.0437)	02/07/2025
603223.SH	01/13/2025	SDB3264328873	0	(700)	1.3297	(1,001.82)	(930.81)	0.0000	4.3300	(1,650.00)	0.00	0.1205	(0.4266)	0.0000	1	(0.3061)	02/07/2025
603223.SH	01/13/2025	SDB3264328873	0	(4,700)	1.3297	(6,726.48)	(6,249.69)	0.0000	4.3300	(1,650.00)	0.00	0.8090	(2.8644)	0.0000	1	(2.0554)	02/07/2025
603223.SH	01/10/2025	SDB3264328873	0	(100)	1.3017	(143.12)	(130.17)	0.0000	4.3300	(1,650.00)	0.00	0.0516	(0.1790)	0.0000	3	(0.1273)	02/07/2025
603223.SH	01/10/2025	SDB3264328873	0	(700)	1.3017	(1,001.82)	(911.21)	0.0000	4.3300	(1,650.00)	0.00	0.3615	(1.2529)	0.0000	3	(0.8914)	02/07/2025
603223.SH	01/10/2025	SDB3264328873	0	(4,700)	1.3017	(6,726.48)	(6,118.12)	0.0000	4.3300	(1,650.00)	0.00	2.4271	(8.4124)	0.0000	3	(5.9853)	02/07/2025
603223.SH	01/09/2025	SDB3264328873	0	(100)	1.2532	(143.12)	(125.32)	0.0000	4.3300	(1,651.12)	0.00	0.0172	(0.0575)	0.0000	1	(0.0403)	02/07/2025
603223.SH	01/09/2025	SDB3264328873	0	(700)	1.2532	(1,001.82)	(877.26)	0.0000	4.3300	(1,651.12)	0.00	0.1205	(0.4024)	0.0000	1	(0.2819)	02/07/2025
603223.SH	01/09/2025	SDB3264328873	0	(5,900)	1.2532	(8,443.88)	(7,394.05)	0.0000	4.3300	(1,651.12)	0.00	1.0156	(3.3912)	0.0000	1	(2.3756)	02/07/2025
603223.SH	01/08/2025	SDB3264328873	0	(100)	1.3413	(143.12)	(134.13)	0.0000	4.3300	(1,651.12)	0.00	0.0172	(0.0615)	0.0000	1	(0.0443)	02/07/2025
603223.SH	01/08/2025	SDB3264328873	0	(700)	1.3413	(1,001.82)	(938.94)	0.0000	4.3300	(1,651.12)	0.00	0.1205	(0.4306)	0.0000	1	(0.3101)	02/07/2025
603223.SH	01/08/2025	SDB3264328873	0	(5,900)	1.3413	(8,443.88)	(7,913.91)	0.0000	4.3300	(1,651.12)	0.00	1.0156	(3.6297)	0.0000	1	(2.6141)	02/07/2025
603223.SH	01/07/2025	SDB3264328873	0	(100)	1.4184	(143.12)	(141.84)	0.0000	4.3300	(1,651.12)	0.00	0.0172	(0.0651)	0.0000	1	(0.0478)	02/07/2025
603223.SH	01/07/2025	SDB3264328873	0	(700)	1.4184	(1,001.82)	(992.86)	0.0000	4.3300	(1,651.12)	0.00	0.1205	(0.4554)	0.0000	1	(0.3349)	02/07/2025
603223.SH	01/07/2025	SDB3264328873	0	(5,900)	1.4184	(8,443.88)	(8,368.39)	0.0000	4.3300	(1,651.12)	0.00	1.0156	(3.8381)	0.0000	1	(2.8225)	02/07/2025
603223.SH	01/06/2025	SDB3264328873	0	(100)	1.4312	(143.12)	(143.12)	0.0000	4.3300	(1,651.12)	0.00	0.0172	(0.0656)	0.0000	1	(0.0484)	02/07/2025
603223.SH	01/06/2025	SDB3264328873	0	(700)	1.4312	(1,001.82)	(1,001.82)	0.0000	4.3300	(1,651.12)	0.00	0.1205	(0.4595)	0.0000	1	(0.3390)	02/07/2025
603223.SH	01/06/2025	SDB3264328873	0	(5,900)	1.4312	(8,443.88)	(8,443.88)	0.0000	4.3300	(1,651.12)	0.00	1.0156	(3.8727)	0.0000	1	(2.8571)	02/07/2025
TOTAL HENG TONG LOGISTIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												10.2938	(36.4945)	0.0000		(26.2007)	
HYIES INTERNATIONAL CO LTD ORD CMN																	
2348.TW	01/09/2025	SDB3260121430	0	(1,000)	5.5652	(6,128.05)	(5,565.24)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5227)	0.0000	1	(0.7856)	02/04/2025
2348.TW	01/09/2025	SDB3260121430	0	(1,000)	5.5652	(6,128.05)	(5,565.24)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5227)	0.0000	1	(0.7856)	02/04/2025
2348.TW	01/09/2025	SDB3260121430	0	(2,000)	5.5652	(12,256.10)	(11,130.48)	0.0000	4.3300	(985.00)	0.00	1.4741	(3.0454)	0.0000	1	(1.5713)	02/04/2025
2348.TW	01/09/2025	SDB3260121430	0	(1,000)	5.5652	(6,128.05)	(5,565.24)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5227)	0.0000	1	(0.7856)	02/04/2025
2348.TW	01/08/2025	SDB3260121430	0	(1,000)	5.8297	(6,128.05)	(5,829.66)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5951)	0.0000	1	(0.8580)	02/04/2025
2348.TW	01/08/2025	SDB3260121430	0	(1,000)	5.8297	(6,128.05)	(5,829.66)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5951)	0.0000	1	(0.8580)	02/04/2025
2348.TW	01/08/2025	SDB3260121430	0	(2,000)	5.8297	(12,256.10)	(11,659.33)	0.0000	4.3300	(985.00)	0.00	1.4741	(3.1901)	0.0000	1	(1.7160)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HIYES INTERNATIONAL CO LTD ORD CMN (Cont.)																	
2348.TW	01/08/2025	SDB3260121430	0	(1,000)	5.8297	(6,128.05)	(5,829.66)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.5951)	0.0000	1	(0.8580)	02/04/2025
2348.TW	01/07/2025	SDB3260121430	0	(1,000)	5.9484	(6,128.05)	(5,948.41)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.6276)	0.0000	1	(0.8905)	02/04/2025
2348.TW	01/07/2025	SDB3260121430	0	(1,000)	5.9484	(6,128.05)	(5,948.41)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.6276)	0.0000	1	(0.8905)	02/04/2025
2348.TW	01/07/2025	SDB3260121430	0	(2,000)	5.9484	(12,256.10)	(11,896.81)	0.0000	4.3300	(985.00)	0.00	1.4741	(3.2551)	0.0000	1	(1.7810)	02/04/2025
2348.TW	01/07/2025	SDB3260121430	0	(1,000)	5.9484	(6,128.05)	(5,948.41)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.6276)	0.0000	1	(0.8905)	02/04/2025
2348.TW	01/06/2025	SDB3260121430	0	(1,000)	6.2570	(6,128.05)	(6,257.04)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.7120)	0.0000	1	(0.9749)	02/04/2025
2348.TW	01/06/2025	SDB3260121430	0	(1,000)	6.2570	(6,128.05)	(6,257.04)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.7120)	0.0000	1	(0.9749)	02/04/2025
2348.TW	01/06/2025	SDB3260121430	0	(2,000)	6.2570	(12,256.10)	(12,514.08)	0.0000	4.3300	(985.00)	0.00	1.4741	(3.4240)	0.0000	1	(1.9499)	02/04/2025
2348.TW	01/06/2025	SDB3260121430	0	(1,000)	6.2570	(6,128.05)	(6,257.04)	0.0000	4.3300	(985.00)	0.00	0.7371	(1.7120)	0.0000	1	(0.9749)	02/04/2025
2348.TW	01/03/2025	SDB3260121430	0	(1,000)	6.1280	(6,128.05)	(6,128.05)	0.0000	4.3300	(985.00)	0.00	2.2112	(5.0301)	0.0000	3	(2.8189)	02/04/2025
2348.TW	01/03/2025	SDB3260121430	0	(1,000)	6.1280	(6,128.05)	(6,128.05)	0.0000	4.3300	(985.00)	0.00	2.2112	(5.0301)	0.0000	3	(2.8189)	02/04/2025
2348.TW	01/03/2025	SDB3260121430	0	(2,000)	6.1280	(12,256.10)	(12,256.10)	0.0000	4.3300	(985.00)	0.00	4.4224	(10.0602)	0.0000	3	(5.6378)	02/04/2025
2348.TW	01/03/2025	SDB3260121430	0	(1,000)	6.1280	(6,128.05)	(6,128.05)	0.0000	4.3300	(985.00)	0.00	2.2112	(5.0301)	0.0000	3	(2.8189)	02/04/2025
TOTAL HIYES INTERNATIONAL CO LTD ORD CMN													25.7974	(57.4371)	0.0000	(31.6397)	
HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND																	
600398.SH	01/17/2025	SDB3265201718	0	(12,900)	1.0427	(13,602.44)	(13,450.21)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.8185)	0.0000	1	(5.1824)	02/07/2025
600398.SH	01/17/2025	SDB3265201718	0	(33,000)	1.0427	(34,165.03)	(34,407.52)	0.0000	4.3300	(1,825.00)	0.00	4.1093	(17.4427)	0.0000	1	(13.3334)	02/07/2025
600398.SH	01/16/2025	SDB3265201718	0	(12,900)	1.0035	(13,602.44)	(12,945.78)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.5628)	0.0000	1	(4.9267)	02/07/2025
600398.SH	01/16/2025	SDB3265201718	0	(37,500)	1.0035	(38,823.90)	(37,633.09)	0.0000	4.3300	(1,825.00)	0.00	4.6697	(19.0779)	0.0000	1	(14.4082)	02/07/2025
600398.SH	01/15/2025	SDB3265201718	0	(12,900)	1.0442	(13,602.44)	(13,470.30)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.8287)	0.0000	1	(5.1926)	02/07/2025
600398.SH	01/15/2025	SDB3265201718	0	(37,500)	1.0442	(38,823.90)	(39,157.84)	0.0000	4.3300	(1,825.00)	0.00	4.6697	(19.8508)	0.0000	1	(15.1812)	02/07/2025
600398.SH	01/14/2025	SDB3265201718	0	(12,900)	1.0502	(13,602.44)	(13,548.19)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.8682)	0.0000	1	(5.2321)	02/07/2025
600398.SH	01/14/2025	SDB3265201718	0	(37,500)	1.0502	(38,823.90)	(39,384.26)	0.0000	4.3300	(1,825.00)	0.00	4.6697	(19.9656)	0.0000	1	(15.2960)	02/07/2025
600398.SH	01/13/2025	SDB3265201718	0	(12,900)	1.0630	(13,602.44)	(13,712.20)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.9513)	0.0000	1	(5.3153)	02/07/2025
600398.SH	01/13/2025	SDB3265201718	0	(37,500)	1.0630	(38,823.90)	(39,861.04)	0.0000	4.3300	(1,825.00)	0.00	4.6697	(20.2073)	0.0000	1	(15.5377)	02/07/2025
600398.SH	01/10/2025	SDB3265201718	0	(12,900)	1.1041	(13,602.44)	(14,242.68)	0.0000	4.3300	(1,825.00)	0.00	4.9082	(21.6607)	0.0000	3	(16.7525)	02/07/2025
600398.SH	01/10/2025	SDB3265201718	0	(37,500)	1.1041	(38,823.90)	(41,403.15)	0.0000	4.3300	(1,825.00)	0.00	14.0090	(62.9673)	0.0000	3	(48.9583)	02/07/2025
600398.SH	01/09/2025	SDB3265201718	0	(12,900)	1.0545	(13,602.44)	(13,602.44)	0.0000	4.3300	(1,825.00)	0.00	1.6361	(6.8957)	0.0000	1	(5.2596)	02/07/2025
600398.SH	01/09/2025	SDB3265201718	0	(37,500)	1.0535	(38,823.90)	(38,823.90)	0.0000	4.3300	(1,825.00)	0.00	4.6697	(19.6816)	0.0000	1	(15.0119)	02/07/2025
TOTAL HLA GROUP CORP LTD CMN CLASS A SERIES NORTHBOUND													56.1912	(241.7792)	0.0000	(185.5880)	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603260.SH	01/17/2025	SDB3260123629	0	(400)	7.1543	(2,781.83)	(2,861.71)	0.0000	4.3300	(1,767.18)	0.00	0.3346	(1.4048)	0.0000	1	(1.0702)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,300)	7.1543	(9,028.82)	(9,300.57)	0.0000	4.3300	(1,767.18)	0.00	1.0860	(4.5655)	0.0000	1	(3.4795)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(691.33)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0832	(0.3512)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(700.81)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0843	(0.3512)	0.0000	1	(0.2669)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(691.41)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0832	(0.3512)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(4,300)	7.1543	(32,625.67)	(30,763.41)	0.0000	4.3300	(1,767.18)	0.00	3.9241	(15.1013)	0.0000	1	(11.1771)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(4,200)	7.1543	(31,866.93)	(30,047.98)	0.0000	4.3300	(1,767.18)	0.00	3.8329	(14.7501)	0.0000	1	(10.9172)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,900)	7.1543	(29,590.72)	(27,901.70)	0.0000	4.3300	(1,767.18)	0.00	3.5591	(13.6965)	0.0000	1	(10.1374)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,700)	7.1543	(12,898.52)	(12,162.28)	0.0000	4.3300	(1,767.18)	0.00	1.5514	(5.9703)	0.0000	1	(4.4189)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(900)	7.1543	(6,828.63)	(6,438.85)	0.0000	4.3300	(1,767.18)	0.00	0.8213	(3.1607)	0.0000	1	(2.3394)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(900)	7.1543	(6,828.63)	(6,438.85)	0.0000	4.3300	(1,767.18)	0.00	0.8213	(3.1607)	0.0000	1	(2.3394)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,300)	7.1543	(25,038.30)	(23,609.13)	0.0000	4.3300	(1,767.18)	0.00	3.0116	(11.5893)	0.0000	1	(8.5778)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,000)	7.1543	(15,174.73)	(14,308.56)	0.0000	4.3300	(1,767.18)	0.00	1.8252	(7.0238)	0.0000	1	(5.1987)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(500)	7.1543	(3,793.68)	(3,577.14)	0.0000	4.3300	(1,767.18)	0.00	0.4563	(1.7560)	0.0000	1	(1.2997)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,200)	7.1543	(9,104.84)	(8,585.14)	0.0000	4.3300	(1,767.18)	0.00	1.0951	(4.2143)	0.0000	1	(3.1192)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,500)	7.1543	(26,555.78)	(25,039.98)	0.0000	4.3300	(1,767.18)	0.00	3.1941	(12.2917)	0.0000	1	(9.0977)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,000)	7.1543	(22,762.10)	(21,462.84)	0.0000	4.3300	(1,767.18)	0.00	2.7378	(10.5358)	0.0000	1	(7.7980)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,200)	7.1543	(9,104.84)	(8,585.14)	0.0000	4.3300	(1,767.18)	0.00	1.0951	(4.2143)	0.0000	1	(3.1192)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,000)	7.1543	(15,174.73)	(14,308.56)	0.0000	4.3300	(1,767.18)	0.00	1.8252	(7.0238)	0.0000	1	(5.1987)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(400)	7.1543	(3,034.95)	(2,861.71)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.4048)	0.0000	1	(1.0397)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,800)	7.1543	(28,831.99)	(27,186.27)	0.0000	4.3300	(1,767.18)	0.00	3.4678	(13.3453)	0.0000	1	(9.8775)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(600)	7.1543	(4,552.42)	(4,292.57)	0.0000	4.3300	(1,767.18)	0.00	0.5476	(2.1072)	0.0000	1	(1.5596)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,300)	7.1543	(17,450.94)	(16,454.85)	0.0000	4.3300	(1,767.18)	0.00	2.0990	(8.0774)	0.0000	1	(5.9785)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,100)	7.1543	(8,346.10)	(7,869.71)	0.0000	4.3300	(1,767.18)	0.00	1.0039	(3.8631)	0.0000	1	(2.8593)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(12,900)	7.1543	(97,877.01)	(92,290.22)	0.0000	4.3300	(1,767.18)	0.00	11.7724	(45.3038)	0.0000	1	(33.5314)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(7,400)	7.1543	(56,146.50)	(52,941.68)	0.0000	4.3300	(1,767.18)	0.00	6.7532	(25.9882)	0.0000	1	(19.2350)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,500)	7.1543	(11,381.05)	(10,731.42)	0.0000	4.3300	(1,767.18)	0.00	1.3689	(5.2679)	0.0000	1	(3.8990)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(400)	7.1543	(3,034.95)	(2,861.71)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.4048)	0.0000	1	(1.0397)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,200)	7.1543	(16,692.20)	(15,739.42)	0.0000	4.3300	(1,767.18)	0.00	2.0077	(7.7262)	0.0000	1	(5.7185)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,000)	7.1543	(7,587.36)	(7,154.28)	0.0000	4.3300	(1,767.18)	0.00	0.9126	(3.5119)	0.0000	1	(2.5993)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,600)	7.1543	(27,314.51)	(25,755.41)	0.0000	4.3300	(1,767.18)	0.00	3.2853	(12.6429)	0.0000	1	(9.3576)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(17,300)	7.1543	(131,261.41)	(123,769.06)	0.0000	4.3300	(1,767.18)	0.00	15.7878	(60.7562)	0.0000	1	(44.9684)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(17,600)	7.1543	(133,537.62)	(125,915.35)	0.0000	4.3300	(1,767.18)	0.00	16.0616	(61.8098)	0.0000	1	(45.7482)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(800)	7.1543	(6,069.89)	(5,723.42)	0.0000	4.3300	(1,767.18)	0.00	0.7301	(2.8095)	0.0000	1	(2.0795)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(8,100)	7.1543	(61,457.66)	(57,949.68)	0.0000	4.3300	(1,767.18)	0.00	7.3920	(28.4466)	0.0000	1	(21.0546)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(400)	7.1543	(3,034.95)	(2,861.71)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.4048)	0.0000	1	(1.0397)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(6,100)	7.1543	(46,282.93)	(43,641.11)	0.0000	4.3300	(1,767.18)	0.00	5.5668	(21.4227)	0.0000	1	(15.8559)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(3,000)	7.1543	(22,762.10)	(21,462.84)	0.0000	4.3300	(1,767.18)	0.00	2.7378	(10.5358)	0.0000	1	(7.7980)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(1,900)	7.1543	(14,415.99)	(13,593.13)	0.0000	4.3300	(1,767.18)	0.00	1.7339	(6.6727)	0.0000	1	(4.9387)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,200)	7.1543	(16,692.20)	(15,739.42)	0.0000	4.3300	(1,767.18)	0.00	2.0077	(7.7262)	0.0000	1	(5.7185)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(4,600)	7.1543	(34,901.88)	(32,909.69)	0.0000	4.3300	(1,767.18)	0.00	4.1979	(16.1548)	0.0000	1	(11.9569)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(300)	7.1543	(2,276.21)	(2,146.28)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0536)	0.0000	1	(0.7798)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(200)	7.1543	(1,517.47)	(1,430.86)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.7024)	0.0000	1	(0.5199)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(100)	7.1543	(758.74)	(715.43)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3512)	0.0000	1	(0.2599)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(2,100)	7.1543	(15,933.47)	(15,023.99)	0.0000	4.3300	(1,767.18)	0.00	1.9164	(7.3750)	0.0000	1	(5.4586)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(600)	7.1543	(4,552.42)	(4,292.57)	0.0000	4.3300	(1,767.18)	0.00	0.5476	(2.1072)	0.0000	1	(1.5596)	02/07/2025
603260.SH	01/17/2025	SDB3260123629	0	(400)	7.1543	(3,034.95)	(2,861.71)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.4048)	0.0000	1	(1.0397)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(400)	6.9555	(2,781.83)	(2,782.20)	0.0000	4.3300	(1,767.18)	0.00	0.3346	(1.3657)	0.0000	1	(1.0311)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,300)	6.9555	(9,028.82)	(9,042.14)	0.0000	4.3300	(1,767.18)	0.00	1.0860	(4.4386)	0.0000	1	(3.3527)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(691.33)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0832	(0.3414)	0.0000	1	(0.2583)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(700.81)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0843	(0.3414)	0.0000	1	(0.2571)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(691.41)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0832	(0.3414)	0.0000	1	(0.2583)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(4,300)	6.9555	(32,625.67)	(29,908.62)	0.0000	4.3300	(1,767.18)	0.00	3.9241	(14.6817)	0.0000	1	(10.7575)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(4,200)	6.9555	(31,866.93)	(29,213.07)	0.0000	4.3300	(1,767.18)	0.00	3.8329	(14.3402)	0.0000	1	(10.5073)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,900)	6.9555	(29,590.72)	(27,126.42)	0.0000	4.3300	(1,767.18)	0.00	3.5991	(13.3159)	0.0000	1	(9.7568)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,700)	6.9555	(1											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(900)	6.9555	(6,828.63)	(6,259.94)	0.0000	4.3300	(1,767.18)	0.00	0.8213	(3.0729)	0.0000	1	(2.2516)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(900)	6.9555	(6,828.63)	(6,259.94)	0.0000	4.3300	(1,767.18)	0.00	0.8213	(3.0729)	0.0000	1	(2.2516)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,300)	6.9555	(25,038.30)	(22,953.13)	0.0000	4.3300	(1,767.18)	0.00	3.0116	(11.2673)	0.0000	1	(8.2558)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(2,000)	6.9555	(15,174.73)	(13,910.99)	0.0000	4.3300	(1,767.18)	0.00	1.8252	(6.8287)	0.0000	1	(5.0035)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(500)	6.9555	(3,793.68)	(3,477.75)	0.0000	4.3300	(1,767.18)	0.00	0.4563	(1.7072)	0.0000	1	(1.2509)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,200)	6.9555	(9,104.84)	(8,346.59)	0.0000	4.3300	(1,767.18)	0.00	1.0951	(4.0972)	0.0000	1	(3.0021)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,500)	6.9555	(26,555.78)	(24,344.23)	0.0000	4.3300	(1,767.18)	0.00	3.1941	(11.9502)	0.0000	1	(8.7561)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,000)	6.9555	(22,762.10)	(20,866.48)	0.0000	4.3300	(1,767.18)	0.00	2.7378	(10.2430)	0.0000	1	(7.5052)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,200)	6.9555	(9,104.84)	(8,346.59)	0.0000	4.3300	(1,767.18)	0.00	1.0951	(4.0972)	0.0000	1	(3.0021)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(2,000)	6.9555	(15,174.73)	(13,910.99)	0.0000	4.3300	(1,767.18)	0.00	1.8252	(6.8287)	0.0000	1	(5.0035)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(400)	6.9555	(3,034.95)	(2,782.20)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.3657)	0.0000	1	(1.0007)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,800)	6.9555	(28,831.99)	(26,430.87)	0.0000	4.3300	(1,767.18)	0.00	3.4678	(12.9745)	0.0000	1	(9.5066)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(600)	6.9555	(4,552.42)	(4,173.30)	0.0000	4.3300	(1,767.18)	0.00	0.5476	(2.0486)	0.0000	1	(1.5010)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(2,300)	6.9555	(17,450.94)	(15,997.63)	0.0000	4.3300	(1,767.18)	0.00	2.0990	(7.8530)	0.0000	1	(5.7540)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,100)	6.9555	(8,346.10)	(7,651.04)	0.0000	4.3300	(1,767.18)	0.00	1.0039	(3.7558)	0.0000	1	(2.7519)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(12,900)	6.9555	(97,877.01)	(89,725.86)	0.0000	4.3300	(1,767.18)	0.00	11.7724	(44.0450)	0.0000	1	(32.2725)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(7,400)	6.9555	(56,146.50)	(51,470.65)	0.0000	4.3300	(1,767.18)	0.00	6.7532	(25.2661)	0.0000	1	(18.5129)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,500)	6.9555	(11,381.05)	(10,433.24)	0.0000	4.3300	(1,767.18)	0.00	1.3689	(5.1215)	0.0000	1	(3.7526)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(400)	6.9555	(3,034.95)	(2,782.20)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.3657)	0.0000	1	(1.0007)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(2,200)	6.9555	(16,692.20)	(15,302.08)	0.0000	4.3300	(1,767.18)	0.00	2.0077	(7.5115)	0.0000	1	(5.5038)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,000)	6.9555	(7,587.36)	(6,955.49)	0.0000	4.3300	(1,767.18)	0.00	0.9126	(3.4143)	0.0000	1	(2.5017)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,600)	6.9555	(27,314.51)	(25,039.77)	0.0000	4.3300	(1,767.18)	0.00	3.2853	(12.2916)	0.0000	1	(9.0063)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(17,300)	6.9555	(131,261.41)	(120,330.03)	0.0000	4.3300	(1,767.18)	0.00	15.7878	(59.0681)	0.0000	1	(43.2802)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(17,600)	6.9555	(133,537.62)	(122,416.68)	0.0000	4.3300	(1,767.18)	0.00	16.0616	(60.0924)	0.0000	1	(44.0308)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(800)	6.9555	(6,069.89)	(5,564.39)	0.0000	4.3300	(1,767.18)	0.00	0.7301	(2.7315)	0.0000	1	(2.0014)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(8,100)	6.9555	(61,457.66)	(56,339.49)	0.0000	4.3300	(1,767.18)	0.00	7.3920	(27.6561)	0.0000	1	(20.2642)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(400)	6.9555	(3,034.95)	(2,782.20)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.3657)	0.0000	1	(1.0007)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(6,100)	6.9555	(46,282.93)	(42,428.51)	0.0000	4.3300	(1,767.18)	0.00	5.5668	(20.8275)	0.0000	1	(15.2607)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(3,000)	6.9555	(22,762.10)	(20,866.48)	0.0000	4.3300	(1,767.18)	0.00	2.7378	(10.2430)	0.0000	1	(7.5052)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(1,900)	6.9555	(14,415.99)	(13,215.44)	0.0000	4.3300	(1,767.18)	0.00	1.7339	(6.4872)	0.0000	1	(4.7533)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(2,200)	6.9555	(16,692.20)	(15,302.08)	0.0000	4.3300	(1,767.18)	0.00	2.0077	(7.5115)	0.0000	1	(5.5038)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(4,600)	6.9555	(34,901.88)	(31,995.27)	0.0000	4.3300	(1,767.18)	0.00	4.1979	(15.7060)	0.0000	1	(11.5080)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(300)	6.9555	(2,276.21)	(2,086.65)	0.0000	4.3300	(1,767.18)	0.00	0.2738	(1.0243)	0.0000	1	(0.7505)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(200)	6.9555	(1,517.47)	(1,391.10)	0.0000	4.3300	(1,767.18)	0.00	0.1825	(0.6829)	0.0000	1	(0.5003)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(100)	6.9555	(758.74)	(695.55)	0.0000	4.3300	(1,767.18)	0.00	0.0913	(0.3414)	0.0000	1	(0.2502)	02/07/2025
603260.SH	01/16/2025	SDB3260123629															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/16/2025	SDB3260123629	0	(600)	6.9555	(4,552.42)	(4,173.30)	0.0000	4.3300	(1,767.18)	0.00	0.5476	(2.0486)	0.0000	1	(1.5010)	02/07/2025
603260.SH	01/16/2025	SDB3260123629	0	(400)	6.9555	(3,034.95)	(2,782.20)	0.0000	4.3300	(1,767.18)	0.00	0.3650	(1.3657)	0.0000	1	(1.0007)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(691.33)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0832	(0.3388)	0.0000	1	(0.2556)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(700.81)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0843	(0.3388)	0.0000	1	(0.2545)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(691.41)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0832	(0.3388)	0.0000	1	(0.2556)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(4,300)	6.9165	(32,625.67)	(29,741.05)	0.0000	4.3300	(1,763.42)	0.00	3.9241	(14.5683)	0.0000	1	(10.6442)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(4,200)	6.9165	(31,866.93)	(29,049.40)	0.0000	4.3300	(1,763.42)	0.00	3.8329	(14.2295)	0.0000	1	(10.3966)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,900)	6.9165	(29,590.72)	(26,974.44)	0.0000	4.3300	(1,763.42)	0.00	3.5591	(13.2131)	0.0000	1	(9.6540)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,700)	6.9165	(12,898.52)	(11,758.09)	0.0000	4.3300	(1,763.42)	0.00	1.5514	(5.7596)	0.0000	1	(4.2082)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(900)	6.9165	(6,828.63)	(6,224.87)	0.0000	4.3300	(1,763.42)	0.00	0.8213	(3.0492)	0.0000	1	(2.2278)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(900)	6.9165	(6,828.63)	(6,224.87)	0.0000	4.3300	(1,763.42)	0.00	0.8213	(3.0492)	0.0000	1	(2.2278)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,300)	6.9165	(25,038.30)	(22,824.53)	0.0000	4.3300	(1,763.42)	0.00	3.0116	(11.1803)	0.0000	1	(8.1688)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,000)	6.9165	(15,174.73)	(13,833.05)	0.0000	4.3300	(1,763.42)	0.00	1.8252	(6.7760)	0.0000	1	(4.9508)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(500)	6.9165	(3,793.68)	(3,458.26)	0.0000	4.3300	(1,763.42)	0.00	0.4563	(1.6940)	0.0000	1	(1.2377)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,200)	6.9165	(9,104.84)	(8,299.83)	0.0000	4.3300	(1,763.42)	0.00	1.0951	(4.0656)	0.0000	1	(2.9705)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,500)	6.9165	(26,555.78)	(24,207.83)	0.0000	4.3300	(1,763.42)	0.00	3.1941	(11.8579)	0.0000	1	(8.6638)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,000)	6.9165	(22,762.10)	(20,749.57)	0.0000	4.3300	(1,763.42)	0.00	2.7378	(10.1639)	0.0000	1	(7.4262)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,200)	6.9165	(9,104.84)	(8,299.83)	0.0000	4.3300	(1,763.42)	0.00	1.0951	(4.0656)	0.0000	1	(2.9705)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,000)	6.9165	(15,174.73)	(13,833.05)	0.0000	4.3300	(1,763.42)	0.00	1.8252	(6.7760)	0.0000	1	(4.9508)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(400)	6.9165	(3,034.95)	(2,766.61)	0.0000	4.3300	(1,763.42)	0.00	0.3650	(1.3552)	0.0000	1	(0.9902)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,800)	6.9165	(28,831.99)	(26,282.79)	0.0000	4.3300	(1,763.42)	0.00	3.4678	(12.8743)	0.0000	1	(9.4065)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(600)	6.9165	(4,552.42)	(4,149.91)	0.0000	4.3300	(1,763.42)	0.00	0.5476	(2.0328)	0.0000	1	(1.4852)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,300)	6.9165	(17,450.94)	(15,908.01)	0.0000	4.3300	(1,763.42)	0.00	2.0990	(7.7923)	0.0000	1	(5.8934)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,100)	6.9165	(8,346.10)	(7,608.18)	0.0000	4.3300	(1,763.42)	0.00	1.0039	(3.7268)	0.0000	1	(2.7229)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(12,900)	6.9165	(97,877.01)	(89,223.16)	0.0000	4.3300	(1,763.42)	0.00	11.7724	(43.7049)	0.0000	1	(31.9325)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(7,400)	6.9165	(56,146.50)	(51,182.28)	0.0000	4.3300	(1,763.42)	0.00	6.7532	(25.0710)	0.0000	1	(18.3179)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,500)	6.9165	(11,381.05)	(10,374.79)	0.0000	4.3300	(1,763.42)	0.00	1.3689	(5.0820)	0.0000	1	(3.7131)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(400)	6.9165	(3,034.95)	(2,766.61)	0.0000	4.3300	(1,763.42)	0.00	0.3650	(1.3552)	0.0000	1	(0.9902)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,200)	6.9165	(16,692.20)	(15,216.35)	0.0000	4.3300	(1,763.42)	0.00	2.0077	(7.4535)	0.0000	1	(5.4458)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,000)	6.9165	(7,587.36)	(6,916.52)	0.0000	4.3300	(1,763.42)	0.00	0.9126	(3.3880)	0.0000	1	(2.4754)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,600)	6.9165	(27,314.51)	(24,899.49)	0.0000	4.3300	(1,763.42)	0.00	3.2853	(12.1967)	0.0000	1	(8.9114)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(17,300)	6.9165	(131,261.41)	(119,655.87)	0.0000	4.3300	(1,763.42)	0.00	15.7878	(58.6120)	0.0000	1	(42.8242)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(17,600)	6.9165	(133,537.62)	(121,730.82)	0.0000	4.3300	(1,763.42)	0.00	16.0616	(59.6284)	0.0000	1	(43.5668)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(800)	6.9165	(6,069.89)	(5,533.22)	0.0000	4.3300	(1,763.42)	0.00	0.7301	(2.7104)	0.0000	1	(1.9803)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(8,100)	6.9165	(61,457.66)	(56,023.84)	0.0000	4.3300	(1,763.42)	0.00	7.3920	(27.4426)	0.0000	1	(20.0506)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(400)	6.9165	(3,034.95)	(2,766.61)	0.0000	4.3300	(1,763.42)	0.00	0.3650	(1.3552)	0.0000	1	(0.9902)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(6,100)	6.9165	(46,282.93)	(42,190.80)	0.0000	4.3300	(1,763.42)	0.00	5.5668	(20.6667)	0.0000	1	(15.0999)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(3,000)	6.9165	(22,762.10)	(20,749.57)	0.0000	4.3300	(1,763.42)	0.00	2.7378	(10.1639)	0.0000	1	(7.4262)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(1,900)	6.9165	(14,415.995											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,200)	6.9165	(16,692.20)	(15,216.35)	0.0000	4.3300	(1,763.42)	0.00	2.0077	(7.4535)	0.0000	1	(5.4458)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(4,600)	6.9165	(34,901.88)	(31,816.01)	0.0000	4.3300	(1,763.42)	0.00	4.1979	(15.5847)	0.0000	1	(11.3868)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(300)	6.9165	(2,276.21)	(2,074.96)	0.0000	4.3300	(1,763.42)	0.00	0.2738	(1.0164)	0.0000	1	(0.7426)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(200)	6.9165	(1,517.47)	(1,383.30)	0.0000	4.3300	(1,763.42)	0.00	0.1825	(0.6776)	0.0000	1	(0.4951)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(100)	6.9165	(758.74)	(691.65)	0.0000	4.3300	(1,763.42)	0.00	0.0913	(0.3388)	0.0000	1	(0.2475)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(2,100)	6.9165	(15,933.47)	(14,524.70)	0.0000	4.3300	(1,763.42)	0.00	1.9164	(7.1148)	0.0000	1	(5.1983)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(600)	6.9165	(4,552.42)	(4,149.91)	0.0000	4.3300	(1,763.42)	0.00	0.5476	(2.0328)	0.0000	1	(1.4852)	02/07/2025
603260.SH	01/15/2025	SDB3260123629	0	(400)	6.9165	(3,034.95)	(2,766.61)	0.0000	4.3300	(1,763.42)	0.00	0.3650	(1.3552)	0.0000	1	(0.9902)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(4,300)	7.0130	(32,625.67)	(30,155.84)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(14.7636)	0.0000	1	(10.8394)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(4,200)	7.0130	(31,866.93)	(29,454.54)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(14.4202)	0.0000	1	(10.5873)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,900)	7.0130	(29,590.72)	(27,350.64)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(13.3902)	0.0000	1	(9.8311)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,700)	7.0130	(12,898.52)	(11,922.07)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(5.8368)	0.0000	1	(4.2854)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(900)	7.0130	(6,828.63)	(6,311.69)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.0900)	0.0000	1	(2.2687)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(900)	7.0130	(6,828.63)	(6,311.69)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.0900)	0.0000	1	(2.2687)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,300)	7.0130	(25,038.30)	(23,142.85)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(11.3302)	0.0000	1	(8.3186)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,000)	7.0130	(15,174.73)	(14,025.97)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(6.8668)	0.0000	1	(5.0416)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(500)	7.0130	(3,793.68)	(3,506.49)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.7167)	0.0000	1	(1.2604)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,200)	7.0130	(9,104.84)	(8,415.58)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.1201)	0.0000	1	(3.0250)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,500)	7.0130	(26,555.78)	(24,545.45)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(12.0169)	0.0000	1	(8.8228)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,000)	7.0130	(22,762.10)	(21,038.95)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.3002)	0.0000	1	(7.5624)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,200)	7.0130	(9,104.84)	(8,415.58)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.1201)	0.0000	1	(3.0250)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,000)	7.0130	(15,174.73)	(14,025.97)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(6.8668)	0.0000	1	(5.0416)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(400)	7.0130	(3,034.95)	(2,805.19)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3734)	0.0000	1	(1.0083)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,800)	7.0130	(28,831.99)	(26,649.34)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(13.0469)	0.0000	1	(9.5790)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(600)	7.0130	(4,552.42)	(4,207.79)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.0600)	0.0000	1	(1.5125)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,300)	7.0130	(17,450.94)	(16,129.87)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(7.8968)	0.0000	1	(5.7978)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,100)	7.0130	(8,346.10)	(7,714.28)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(3.7767)	0.0000	1	(2.7729)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(12,900)	7.0130	(97,877.01)	(90,467.51)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(44.2907)	0.0000	1	(32.5183)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(7,400)	7.0130	(56,146.50)	(51,896.09)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(25.4071)	0.0000	1	(18.6539)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,500)	7.0130	(11,381.05)	(10,519.48)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.1501)	0.0000	1	(3.7812)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(400)	7.0130	(3,034.95)	(2,805.19)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3734)	0.0000	1	(1.0083)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,200)	7.0130	(16,692.20)	(15,428.57)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.5535)	0.0000	1	(5.5458)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,000)	7.0130	(7,587.36)	(7,012.98)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.4334)	0.0000	1	(2.5208)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,600)	7.0130	(27,314.51)	(25,246.75)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.3602)	0.0000	1	(9.0749)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(17,300)	7.0130	(131,261.41)	(121,324.64)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(59.3976)	0.0000	1	(43.6098)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(17,600)	7.0130	(133,537.62)	(123,428.54)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(60.4276)	0.0000	1	(44.3660)	02/07/2025
603260.SH	01/14/2025	SDB3260123629</															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/14/2025	SDB3260123629	0	(8,100)	7.0130	(61,457.66)	(56,805.18)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(27.8104)	0.0000	1	(20.4185)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(400)	7.0130	(3,034.95)	(2,805.19)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3734)	0.0000	1	(1.0083)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(6,100)	7.0130	(46,282.93)	(42,779.21)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(20.9437)	0.0000	1	(15.3769)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(3,000)	7.0130	(22,762.10)	(21,038.95)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.3002)	0.0000	1	(7.5624)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(1,900)	7.0130	(14,415.99)	(13,324.67)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(6.5234)	0.0000	1	(4.7895)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,200)	7.0130	(16,692.20)	(15,428.57)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.5535)	0.0000	1	(5.5458)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(4,600)	7.0130	(34,901.88)	(32,259.73)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(15.7936)	0.0000	1	(11.5957)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(300)	7.0130	(2,276.21)	(2,103.90)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0300)	0.0000	1	(0.7562)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(200)	7.0130	(1,517.47)	(1,402.60)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6867)	0.0000	1	(0.5042)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(100)	7.0130	(758.74)	(701.30)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3433)	0.0000	1	(0.2521)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(2,100)	7.0130	(15,933.47)	(14,727.27)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.2101)	0.0000	1	(5.2937)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(600)	7.0130	(4,552.42)	(4,207.79)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.0600)	0.0000	1	(1.5125)	02/07/2025
603260.SH	01/14/2025	SDB3260123629	0	(400)	7.0130	(3,034.95)	(2,805.19)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3734)	0.0000	1	(1.0083)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(4,300)	7.0501	(32,625.67)	(30,315.49)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(14.8417)	0.0000	1	(10.9176)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(4,200)	7.0501	(31,866.93)	(29,610.47)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(14.4966)	0.0000	1	(10.6637)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,900)	7.0501	(29,590.72)	(27,495.44)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(13.4611)	0.0000	1	(9.9020)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,700)	7.0501	(12,898.52)	(11,985.19)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(5.8677)	0.0000	1	(4.3163)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(900)	7.0501	(6,828.63)	(6,345.10)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1064)	0.0000	1	(2.2851)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(900)	7.0501	(6,828.63)	(6,345.10)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1064)	0.0000	1	(2.2851)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,300)	7.0501	(25,038.30)	(23,265.37)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(11.3902)	0.0000	1	(8.3786)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,000)	7.0501	(15,174.73)	(14,100.23)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(6.9031)	0.0000	1	(5.0779)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(500)	7.0501	(3,793.68)	(3,525.06)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.7258)	0.0000	1	(1.2695)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,200)	7.0501	(9,104.84)	(8,460.14)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.1419)	0.0000	1	(3.0468)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,500)	7.0501	(26,555.78)	(24,675.40)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(12.0805)	0.0000	1	(8.8864)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,000)	7.0501	(22,762.10)	(21,150.34)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.3547)	0.0000	1	(7.6169)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,200)	7.0501	(9,104.84)	(8,460.14)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.1419)	0.0000	1	(3.0468)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,000)	7.0501	(15,174.73)	(14,100.23)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(6.9031)	0.0000	1	(5.0779)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(400)	7.0501	(3,034.95)	(2,820.05)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3806)	0.0000	1	(1.0156)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,800)	7.0501	(28,831.99)	(26,790.43)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(13.1159)	0.0000	1	(9.6481)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(600)	7.0501	(4,552.42)	(4,230.07)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.0709)	0.0000	1	(1.5234)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,300)	7.0501	(17,450.94)	(16,215.26)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(7.9386)	0.0000	1	(5.8396)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,100)	7.0501	(8,346.10)	(7,755.12)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(3.7967)	0.0000	1	(2.7929)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(12,900)	7.0501	(97,877.01)	(90,946.46)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(44.5252)	0.0000	1	(32.7528)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(7,400)	7.0501	(56,146.50)	(52,170.84)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(25.5416)	0.0000	1	(18.7884)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,500)	7.0501	(11,381.05)	(10,575.17)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.1773)	0.0000	1	(3.8085)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(400)	7.0501	(3,034.95)	(2,820.05)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3806)	0.0000	1	(1.0156)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,200)	7.0501	(16,692.20)	(15,510.25)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.5934)	0.0000	1	(5.5857)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(300)	7.0501	(2,276.21)	(2,115.03)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0355)	0.0000	1	(0.7617)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/13/2025	SDB3260123629	0	(1,000)	7.0501	(7,587.36)	(7,050.11)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.4516)	0.0000	1	(2.5390)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(300)	7.0501	(2,276.21)	(2,115.03)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0355)	0.0000	1	(0.7617)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,600)	7.0501	(27,314.51)	(25,380.41)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.4256)	0.0000	1	(9.1403)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(17,300)	7.0501	(131,261.41)	(121,966.95)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(59.7121)	0.0000	1	(43.9242)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(17,600)	7.0501	(133,537.62)	(124,081.99)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(60.7475)	0.0000	1	(44.6859)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(800)	7.0501	(6,069.89)	(5,640.09)	0.0000	4.3300	(1,762.47)	0.00	0.7301	(2.7613)	0.0000	1	(2.0312)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(8,100)	7.0501	(61,457.66)	(57,105.92)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(27.9577)	0.0000	1	(20.5657)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(400)	7.0501	(3,034.95)	(2,820.05)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3806)	0.0000	1	(1.0156)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(6,100)	7.0501	(46,282.93)	(43,005.69)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(21.0545)	0.0000	1	(15.4877)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(3,000)	7.0501	(22,762.10)	(21,150.34)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.3547)	0.0000	1	(7.6169)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(1,900)	7.0501	(14,415.99)	(13,395.21)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(6.5580)	0.0000	1	(4.8240)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(300)	7.0501	(2,276.21)	(2,115.03)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0355)	0.0000	1	(0.7617)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(300)	7.0501	(2,276.21)	(2,115.03)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0355)	0.0000	1	(0.7617)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,200)	7.0501	(16,692.20)	(15,510.25)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.5934)	0.0000	1	(5.5857)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(4,600)	7.0501	(34,901.88)	(32,430.52)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(15.8772)	0.0000	1	(11.6793)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(300)	7.0501	(2,276.21)	(2,115.03)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0355)	0.0000	1	(0.7617)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(200)	7.0501	(1,517.47)	(1,410.02)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.6903)	0.0000	1	(0.5078)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(100)	7.0501	(758.74)	(705.01)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3452)	0.0000	1	(0.2539)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(2,100)	7.0501	(15,933.47)	(14,805.24)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.2483)	0.0000	1	(5.3318)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(600)	7.0501	(4,552.42)	(4,230.07)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.0709)	0.0000	1	(1.5234)	02/07/2025
603260.SH	01/13/2025	SDB3260123629	0	(400)	7.0501	(3,034.95)	(2,820.05)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.3806)	0.0000	1	(1.0156)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(4,300)	7.1520	(32,625.67)	(30,753.64)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(45.1687)	0.0000	3	(33.3963)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(4,200)	7.1520	(31,866.93)	(30,038.44)	0.0000	4.3300	(1,762.47)	0.00	11.4987	(44.1183)	0.0000	3	(32.6196)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,900)	7.1520	(29,590.72)	(27,892.84)	0.0000	4.3300	(1,762.47)	0.00	10.6773	(40.9670)	0.0000	3	(30.2897)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,700)	7.1520	(12,898.52)	(12,158.42)	0.0000	4.3300	(1,762.47)	0.00	4.6542	(17.8574)	0.0000	3	(13.2032)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(900)	7.1520	(6,828.63)	(6,436.81)	0.0000	4.3300	(1,762.47)	0.00	2.4640	(9.4539)	0.0000	3	(6.9899)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(900)	7.1520	(6,828.63)	(6,436.81)	0.0000	4.3300	(1,762.47)	0.00	2.4640	(9.4539)	0.0000	3	(6.9899)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,300)	7.1520	(25,038.30)	(23,601.63)	0.0000	4.3300	(1,762.47)	0.00	9.0347	(34.6644)	0.0000	3	(25.6297)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,000)	7.1520	(15,174.73)	(14,304.02)	0.0000	4.3300	(1,762.47)	0.00	5.4755	(21.0087)	0.0000	3	(15.5332)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(500)	7.1520	(3,793.68)	(3,576.00)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.2522)	0.0000	3	(3.8833)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,200)	7.1520	(9,104.84)	(8,582.41)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.6052)	0.0000	3	(9.3199)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,500)	7.1520	(26,555.78)	(25,032.03)	0.0000	4.3300	(1,762.47)	0.00	9.5822	(36.7652)	0.0000	3	(27.1830)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,000)	7.1520	(22,762.10)	(21,456.03)	0.0000	4.3300	(1,762.47)	0.00	8.2133	(31.5131)	0.0000	3	(23.2997)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,200)	7.1520	(9,104.84)	(8,582.41)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.6052)	0.0000	3	(9.3199)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,000)	7.1520	(15,174.73)	(14,304.02)	0.0000	4.3300	(1,762.47)	0.00	5.4755	(21.0087)	0.0000	3	(15.5332)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(400)	7.1520	(3,034.95)	(2,860.80)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2017)	0.0000	3	(3.1066)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,800)	7.1520	(28,831.99)	(27,177.63)	0.0000	4.3300	(1,762.47)	0.00	10.4035	(39.9165)	0.0000	3	(29.5130)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(600)	7.1520	(4,552.42)	(4,291.21)	0.0000	4.3300	(1,762.47)	0.00	1.6427	(6.3026)	0.0000	3	(4.6599)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,300)	7.1520	(17,450.94)	(16,449.62)	0.0000	4.3300	(1,762.47)	0.00	6.2969	(24.1600)	0.0000	3	(17.8631)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,100)	7.1520	(8,346.10)	(7,867.21)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(11.5548)	0.0000	3	(8.5432)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(12,900)	7.1520	(97,877.01)	(92,260.92)	0.0000	4.3300	(1,762.47)	0.00	35.3173	(135.5061)	0.0000	3	(100.1888)	02/07/2025
603260.SH																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/10/2025	SDB3260123629	0	(1,500)	7.1520	(11,381.05)	(10,728.01)	0.0000	4.3300	(1,762.47)	0.00	4.1067	(15.7565)	0.0000	3	(11.6499)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(400)	7.1520	(3,034.95)	(2,860.80)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2017)	0.0000	3	(3.1066)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,200)	7.1520	(16,692.20)	(15,734.42)	0.0000	4.3300	(1,762.47)	0.00	6.0231	(23.1096)	0.0000	3	(17.0865)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,000)	7.1520	(7,587.36)	(7,152.01)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.5044)	0.0000	3	(7.7666)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,600)	7.1520	(27,314.51)	(25,747.23)	0.0000	4.3300	(1,762.47)	0.00	9.8560	(37.8157)	0.0000	3	(27.9597)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(17,300)	7.1520	(131,261.41)	(123,729.76)	0.0000	4.3300	(1,762.47)	0.00	47.3635	(181.7253)	0.0000	3	(134.3618)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(17,600)	7.1520	(133,537.62)	(125,875.36)	0.0000	4.3300	(1,762.47)	0.00	48.1848	(184.8766)	0.0000	3	(136.6918)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(800)	7.1520	(6,069.89)	(5,721.61)	0.0000	4.3300	(1,762.47)	0.00	2.1902	(8.4035)	0.0000	3	(6.2133)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(8,100)	7.1520	(61,457.66)	(57,931.27)	0.0000	4.3300	(1,762.47)	0.00	22.1760	(85.0852)	0.0000	3	(62.9093)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(400)	7.1520	(3,034.95)	(2,860.80)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2017)	0.0000	3	(3.1066)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(6,100)	7.1520	(46,282.93)	(43,627.25)	0.0000	4.3300	(1,762.47)	0.00	16.7004	(64.0765)	0.0000	3	(47.3761)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(3,000)	7.1520	(22,762.10)	(21,456.03)	0.0000	4.3300	(1,762.47)	0.00	8.2133	(31.5131)	0.0000	3	(23.2997)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(1,900)	7.1520	(14,415.99)	(13,588.82)	0.0000	4.3300	(1,762.47)	0.00	5.2018	(19.9583)	0.0000	3	(14.7565)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,200)	7.1520	(16,692.20)	(15,734.42)	0.0000	4.3300	(1,762.47)	0.00	6.0231	(23.1096)	0.0000	3	(17.0865)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(4,600)	7.1520	(34,901.88)	(32,899.24)	0.0000	4.3300	(1,762.47)	0.00	12.5938	(48.3200)	0.0000	3	(35.7263)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(300)	7.1520	(2,276.21)	(2,145.60)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1513)	0.0000	3	(2.3300)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(200)	7.1520	(1,517.47)	(1,430.40)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1009)	0.0000	3	(1.5533)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(100)	7.1520	(758.74)	(715.20)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0504)	0.0000	3	(0.7767)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(2,100)	7.1520	(15,933.47)	(15,019.22)	0.0000	4.3300	(1,762.47)	0.00	5.7493	(22.0591)	0.0000	3	(16.3098)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(600)	7.1520	(4,552.42)	(4,291.21)	0.0000	4.3300	(1,762.47)	0.00	1.6427	(6.3026)	0.0000	3	(4.6599)	02/07/2025
603260.SH	01/10/2025	SDB3260123629	0	(400)	7.1520	(3,034.95)	(2,860.80)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2017)	0.0000	3	(3.1066)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(4,300)	7.2502	(32,625.67)	(31,176.02)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(15.2630)	0.0000	1	(11.3389)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(4,200)	7.2502	(31,866.93)	(30,451.00)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(14.9081)	0.0000	1	(11.0752)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,900)	7.2502	(29,590.72)	(28,275.93)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(13.8432)	0.0000	1	(10.2841)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,700)	7.2502	(12,898.52)	(12,325.40)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(6.0342)	0.0000	1	(4.4828)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(900)	7.2502	(6,828.63)	(6,525.21)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1946)	0.0000	1	(2.3733)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(900)	7.2502	(6,828.63)	(6,525.21)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.1946)	0.0000	1	(2.3733)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,300)	7.2502	(25,038.30)	(23,925.79)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(11.7135)	0.0000	1	(8.7019)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,000)	7.2502	(15,174.73)	(14,500.48)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.0991)	0.0000	1	(5.2739)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(500)	7.2502	(3,793.68)	(3,625.12)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.7748)	0.0000	1	(1.3185)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,200)	7.2502	(9,104.84)	(8,700.29)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2594)	0.0000	1	(3.1643)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,500)	7.2502	(26,555.78)	(25,375.83)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(12.4234)	0.0000	1	(9.2293)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,000)	7.2502	(22,762.10)	(21,750.71)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.6486)	0.0000	1	(7.9108)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,200)	7.2502	(9,104.84)	(8,700.29)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.2594)	0.0000	1	(3.1643)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,000)	7.2502	(15,174.73)	(14,500.48)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.0991)	0.0000	1	(5.2739)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(400)	7.2502	(3,034.95)	(2,900.10)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4198)	0.0000	1	(1.0548)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/09/2025	SDB3260123629	0	(3,800)	7.2502	(28,831.99)	(27,550.90)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(13.4883)	0.0000	1	(10.0204)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(600)	7.2502	(4,552.42)	(4,350.14)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1297)	0.0000	1	(1.5822)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,300)	7.2502	(17,450.94)	(16,675.55)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(8.1639)	0.0000	1	(6.0650)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,100)	7.2502	(8,346.10)	(7,975.26)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(3.9045)	0.0000	1	(2.9006)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(12,900)	7.2502	(97,877.01)	(93,528.07)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(45.7891)	0.0000	1	(34.0167)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(7,400)	7.2502	(56,146.50)	(53,651.76)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(26.2666)	0.0000	1	(19.5134)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,500)	7.2502	(11,381.05)	(10,875.36)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.3243)	0.0000	1	(3.9554)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(400)	7.2502	(3,034.95)	(2,900.10)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4198)	0.0000	1	(1.0548)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,200)	7.2502	(16,692.20)	(15,950.52)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.8090)	0.0000	1	(5.8013)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,000)	7.2502	(7,587.36)	(7,250.24)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.5495)	0.0000	1	(2.6369)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,600)	7.2502	(27,314.51)	(26,100.86)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.7783)	0.0000	1	(9.4930)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(17,300)	7.2502	(131,261.41)	(125,429.12)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(61.4071)	0.0000	1	(45.6192)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(17,600)	7.2502	(133,537.62)	(127,604.19)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(62.4719)	0.0000	1	(46.4103)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(800)	7.2502	(6,069.89)	(5,800.19)	0.0000	4.3300	(1,762.47)	0.00	0.7301	(2.8396)	0.0000	1	(2.1096)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(8,100)	7.2502	(61,457.66)	(58,726.93)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(28.7513)	0.0000	1	(21.3593)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(400)	7.2502	(3,034.95)	(2,900.10)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4198)	0.0000	1	(1.0548)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(6,100)	7.2502	(46,282.93)	(44,226.45)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(21.6522)	0.0000	1	(16.0854)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(3,000)	7.2502	(22,762.10)	(21,750.71)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.6486)	0.0000	1	(7.9108)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(1,900)	7.2502	(14,415.99)	(13,775.45)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(6.7441)	0.0000	1	(5.0102)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,200)	7.2502	(16,692.20)	(15,950.52)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.8090)	0.0000	1	(5.8013)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(4,600)	7.2502	(34,901.88)	(33,351.09)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(16.3279)	0.0000	1	(12.1300)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(300)	7.2502	(2,276.21)	(2,175.07)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0649)	0.0000	1	(0.7911)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(200)	7.2502	(1,517.47)	(1,450.05)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7099)	0.0000	1	(0.5274)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(100)	7.2502	(758.74)	(725.02)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3550)	0.0000	1	(0.2637)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(2,100)	7.2502	(15,933.47)	(15,225.50)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.4540)	0.0000	1	(5.5376)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(600)	7.2502	(4,552.42)	(4,350.14)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1297)	0.0000	1	(1.5822)	02/07/2025
603260.SH	01/09/2025	SDB3260123629	0	(400)	7.2502	(3,034.95)	(2,900.10)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4198)	0.0000	1	(1.0548)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(4,300)	7.3378	(32,625.67)	(31,552.69)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(15.4474)	0.0000	1	(11.5233)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(4,200)	7.3378	(31,866.93)	(30,818.91)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(15.0882)	0.0000	1	(11.2553)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,900)	7.3378	(29,590.72)	(28,617.56)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(14.0105)	0.0000	1	(10.4514)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,700)	7.3378	(12,898.52)	(12,474.32)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(6.1071)	0.0000	1	(4.5557)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(900)	7.3378	(6,828.63)	(6,604.05)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.2332)	0.0000	1	(2.4119)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(900)	7.3378	(6,828.63)	(6,604.05)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.2332)	0.0000	1	(2.4119)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,300)	7.3378	(25,038.30)	(24,214.86)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(11.8550)	0.0000	1	(8.8435)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,000)	7.3378	(15,174.73)	(14,675.67)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.1849)	0.0000	1	(5.3597)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(500)	7.3378	(3,793.68)	(3,668.92)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.7962)	0.0000	1	(1.3399)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,200)	7.3378	(9,104.84)	(8,805.40)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.3109)	0.0000	1	(3.2158)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,500)	7.3378	(26,555.78)	(25,682.43)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(12.5735)	0.0000	1	(9.3794)	02/07/2025
603260.SH	01/08																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/08/2025	SDB3260123629	0	(1,200)	7.3378	(9,104.84)	(8,805.40)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.3109)	0.0000	1	(3.2158)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,000)	7.3378	(15,174.73)	(14,675.67)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.1849)	0.0000	1	(5.3597)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(400)	7.3378	(3,034.95)	(2,935.13)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4370)	0.0000	1	(1.0719)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,800)	7.3378	(28,831.99)	(27,883.78)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(13.6512)	0.0000	1	(10.1834)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(600)	7.3378	(4,552.42)	(4,402.70)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1555)	0.0000	1	(1.6079)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,300)	7.3378	(17,450.94)	(16,877.02)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(8.2626)	0.0000	1	(6.1636)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,100)	7.3378	(8,346.10)	(8,071.62)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(3.9517)	0.0000	1	(2.9478)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(12,900)	7.3378	(97,877.01)	(94,658.08)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(46.3423)	0.0000	1	(34.5699)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(7,400)	7.3378	(56,146.50)	(54,299.99)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(26.5840)	0.0000	1	(19.8308)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,500)	7.3378	(11,381.05)	(11,006.75)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.3886)	0.0000	1	(4.0198)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(400)	7.3378	(3,034.95)	(2,935.13)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4370)	0.0000	1	(1.0719)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,200)	7.3378	(16,692.20)	(16,143.24)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.9033)	0.0000	1	(5.8956)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,000)	7.3378	(7,587.36)	(7,337.84)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.5924)	0.0000	1	(2.6798)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,600)	7.3378	(27,314.51)	(26,416.21)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(12.9327)	0.0000	1	(9.6474)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(17,300)	7.3378	(131,261.41)	(126,944.56)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(62.1490)	0.0000	1	(46.3612)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(17,600)	7.3378	(133,537.62)	(129,145.91)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(63.2267)	0.0000	1	(47.1651)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(800)	7.3378	(6,069.89)	(5,870.27)	0.0000	4.3300	(1,762.47)	0.00	0.7301	(2.8739)	0.0000	1	(2.1439)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(8,100)	7.3378	(61,457.66)	(59,436.47)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(29.0987)	0.0000	1	(21.7067)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(400)	7.3378	(3,034.95)	(2,935.13)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4370)	0.0000	1	(1.0719)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(6,100)	7.3378	(46,282.93)	(44,760.80)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(21.9138)	0.0000	1	(16.3470)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(3,000)	7.3378	(22,762.10)	(22,013.51)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.7773)	0.0000	1	(8.0395)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(1,900)	7.3378	(14,415.99)	(13,941.89)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(6.8256)	0.0000	1	(5.0917)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,200)	7.3378	(16,692.20)	(16,143.24)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(7.9033)	0.0000	1	(5.8956)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(4,600)	7.3378	(34,901.88)	(33,754.05)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(16.5252)	0.0000	1	(12.3272)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(300)	7.3378	(2,276.21)	(2,201.35)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0777)	0.0000	1	(0.8040)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(200)	7.3378	(1,517.47)	(1,467.57)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7185)	0.0000	1	(0.5360)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(100)	7.3378	(758.74)	(733.78)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3592)	0.0000	1	(0.2680)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(2,100)	7.3378	(15,933.47)	(15,409.46)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.5441)	0.0000	1	(5.6277)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(600)	7.3378	(4,552.42)	(4,402.70)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1555)	0.0000	1	(1.6079)	02/07/2025
603260.SH	01/08/2025	SDB3260123629	0	(400)	7.3378	(3,034.95)	(2,935.13)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4370)	0.0000	1	(1.0719)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(4,300)	7.4827	(32,625.67)	(32,175.45)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(15.7523)	0.0000	1	(11.8282)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(4,200)	7.4827	(31,866.93)	(31,427.18)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(15.3860)	0.0000	1	(11.5531)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,900)	7.4827	(29,590.72)	(29,182.39)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(14.2870)	0.0000	1	(10.7279)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,700)	7.4827	(12,898.52)	(12,720.53)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(6.2277)	0.0000	1	(4.6763)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(900)	7.4827	(6,828.63)	(6,734.40)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.2970)	0.0000	1	(2.4757)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(900)	7.4827	(6,828.63)	(6,734.40)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.2970)	0.0000	1	(2.4757)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,300)	7.4827	(25,038.30)	(24,692.79)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(12.0890)	0.0000	1	(9.0774)	02/07/2025
603260.SH	01/07/2025</																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(500)	7.4827	(3,793.68)	(3,741.33)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.8317)	0.0000	1	(1.3754)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,200)	7.4827	(9,104.84)	(8,979.20)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.3960)	0.0000	1	(3.3009)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,500)	7.4827	(26,555.78)	(26,189.32)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(12.8217)	0.0000	1	(9.6276)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,000)	7.4827	(22,762.10)	(22,447.99)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.9900)	0.0000	1	(8.2522)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,200)	7.4827	(9,104.84)	(8,979.20)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.3960)	0.0000	1	(3.3009)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(2,000)	7.4827	(15,174.73)	(14,965.33)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.3267)	0.0000	1	(5.5015)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(400)	7.4827	(3,034.95)	(2,993.07)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4653)	0.0000	1	(1.1003)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,800)	7.4827	(28,831.99)	(28,434.12)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(13.9207)	0.0000	1	(10.4528)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(600)	7.4827	(4,552.42)	(4,489.60)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1980)	0.0000	1	(1.6504)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(2,300)	7.4827	(17,450.94)	(17,210.12)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(8.4257)	0.0000	1	(6.3267)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,100)	7.4827	(8,346.10)	(8,230.93)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(4.0297)	0.0000	1	(3.0258)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(12,900)	7.4827	(97,877.01)	(96,526.35)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(47.2570)	0.0000	1	(35.4845)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(7,400)	7.4827	(56,146.50)	(55,371.71)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(27.1086)	0.0000	1	(20.3555)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,500)	7.4827	(11,381.05)	(11,223.99)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.4950)	0.0000	1	(4.1261)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(400)	7.4827	(3,034.95)	(2,993.07)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4653)	0.0000	1	(1.1003)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(2,200)	7.4827	(16,692.20)	(16,461.86)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(8.0593)	0.0000	1	(6.0516)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,000)	7.4827	(7,587.36)	(7,482.66)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.6633)	0.0000	1	(2.7507)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,600)	7.4827	(27,314.51)	(26,937.59)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(13.1880)	0.0000	1	(9.9027)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(17,300)	7.4827	(131,261.41)	(129,450.07)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(63.3756)	0.0000	1	(47.5878)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(17,600)	7.4827	(133,537.62)	(131,694.87)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(64.4746)	0.0000	1	(48.4130)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(800)	7.4827	(6,069.89)	(5,986.13)	0.0000	4.3300	(1,762.47)	0.00	0.7301	(2.9307)	0.0000	1	(2.2006)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(8,100)	7.4827	(61,457.66)	(60,609.57)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(29.6730)	0.0000	1	(22.2810)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(400)	7.4827	(3,034.95)	(2,993.07)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4653)	0.0000	1	(1.1003)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(6,100)	7.4827	(46,282.93)	(45,644.24)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(22.3463)	0.0000	1	(16.7795)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(3,000)	7.4827	(22,762.10)	(22,447.99)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(10.9900)	0.0000	1	(8.2522)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(1,900)	7.4827	(14,415.99)	(14,217.06)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(6.9603)	0.0000	1	(5.2264)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(2,200)	7.4827	(16,692.20)	(16,461.86)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(8.0593)	0.0000	1	(6.0516)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(4,600)	7.4827	(34,901.88)	(34,420.25)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(16.8513)	0.0000	1	(12.6534)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(300)	7.4827	(2,276.21)	(2,244.80)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.0990)	0.0000	1	(0.8252)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(200)	7.4827	(1,517.47)	(1,496.53)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7327)	0.0000	1	(0.5501)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(100)	7.4827	(758.74)	(748.27)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3663)	0.0000	1	(0.2751)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(2,100)	7.4827	(15,933.47)	(15,713.59)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.6930)	0.0000	1	(5.7766)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(600)	7.4827	(4,552.42)	(4,489.60)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.1980)	0.0000	1	(1.6504)	02/07/2025
603260.SH	01/07/2025	SDB3260123629	0	(400)	7.4827	(3,034.95)	(2,993.07)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4653)	0.0000	1	(1.1003)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(4,300)	7.5874	(32,625.67)	(32,625.67)	0.0000	4.3300	(1,762.47)	0.00	3.9241	(15.9727)	0.0000	1	(12.0486)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(4,200)	7.5874	(31,866.93)	(31,866.93)	0.0000	4.3300	(1,762.47)	0.00	3.8329	(15.6013)	0.0000	1	(11.7684)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,900)	7.5874	(29,590.72)	(29,590.72)	0.0000	4.3300	(1,762.47)	0.00	3.5591	(14.4869)	0.0000	1	(10.9278)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,700)	7.5874	(12,898.52)	(12,898.52)	0.0000	4.3300	(1,762.47)	0.00	1.5514	(6.3148)	0.0000	1	(4.7634)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(200)	7												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/06/2025	SDB3260123629	0	(200)	7.5874	(1,517.47)	(1,517.47)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7429)	0.0000	1	(0.5604)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(900)	7.5874	(6,828.63)	(6,828.63)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.3431)	0.0000	1	(2.5218)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(900)	7.5874	(6,828.63)	(6,828.63)	0.0000	4.3300	(1,762.47)	0.00	0.8213	(3.3431)	0.0000	1	(2.5218)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,300)	7.5874	(25,038.30)	(25,038.30)	0.0000	4.3300	(1,762.47)	0.00	3.0116	(12.2581)	0.0000	1	(9.2466)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,000)	7.5874	(15,174.73)	(15,174.73)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.4292)	0.0000	1	(5.6040)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(500)	7.5874	(3,793.68)	(3,793.68)	0.0000	4.3300	(1,762.47)	0.00	0.4563	(1.8573)	0.0000	1	(1.4010)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,200)	7.5874	(9,104.84)	(9,104.84)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.4575)	0.0000	1	(3.3624)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,500)	7.5874	(26,555.78)	(26,555.78)	0.0000	4.3300	(1,762.47)	0.00	3.1941	(13.0011)	0.0000	1	(9.8070)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,000)	7.5874	(22,762.10)	(22,762.10)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(11.1438)	0.0000	1	(8.4060)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,200)	7.5874	(9,104.84)	(9,104.84)	0.0000	4.3300	(1,762.47)	0.00	1.0951	(4.4575)	0.0000	1	(3.3624)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,000)	7.5874	(15,174.73)	(15,174.73)	0.0000	4.3300	(1,762.47)	0.00	1.8252	(7.4292)	0.0000	1	(5.6040)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(400)	7.5874	(3,034.95)	(3,034.95)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4858)	0.0000	1	(1.1208)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,800)	7.5874	(28,831.99)	(28,831.99)	0.0000	4.3300	(1,762.47)	0.00	3.4678	(14.1154)	0.0000	1	(10.6476)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(600)	7.5874	(4,552.42)	(4,552.42)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.2288)	0.0000	1	(1.6812)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,300)	7.5874	(17,450.94)	(17,450.94)	0.0000	4.3300	(1,762.47)	0.00	2.0990	(8.5436)	0.0000	1	(6.4446)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,100)	7.5874	(8,346.10)	(8,346.10)	0.0000	4.3300	(1,762.47)	0.00	1.0039	(4.0860)	0.0000	1	(3.0822)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(12,900)	7.5874	(97,877.01)	(97,877.01)	0.0000	4.3300	(1,762.47)	0.00	11.7724	(47.9182)	0.0000	1	(36.1458)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(7,400)	7.5874	(56,146.50)	(56,146.50)	0.0000	4.3300	(1,762.47)	0.00	6.7532	(27.4880)	0.0000	1	(20.7348)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,500)	7.5874	(11,381.05)	(11,381.05)	0.0000	4.3300	(1,762.47)	0.00	1.3689	(5.5719)	0.0000	1	(4.2030)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(400)	7.5874	(3,034.95)	(3,034.95)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4858)	0.0000	1	(1.1208)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,200)	7.5874	(16,692.20)	(16,692.20)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(8.1721)	0.0000	1	(6.1644)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(200)	7.5874	(1,517.47)	(1,517.47)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7429)	0.0000	1	(0.5604)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,000)	7.5874	(7,587.36)	(7,587.36)	0.0000	4.3300	(1,762.47)	0.00	0.9126	(3.7146)	0.0000	1	(2.8020)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,600)	7.5874	(27,314.51)	(27,314.51)	0.0000	4.3300	(1,762.47)	0.00	3.2853	(13.3725)	0.0000	1	(10.0872)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(17,300)	7.5874	(131,261.41)	(131,261.41)	0.0000	4.3300	(1,762.47)	0.00	15.7878	(64.2624)	0.0000	1	(48.4746)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(17,600)	7.5874	(133,537.62)	(133,537.62)	0.0000	4.3300	(1,762.47)	0.00	16.0616	(65.3768)	0.0000	1	(49.3152)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(800)	7.5874	(6,069.89)	(6,069.89)	0.0000	4.3300	(1,762.47)	0.00	0.7301	(2.9717)	0.0000	1	(2.2416)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(8,100)	7.5874	(61,457.66)	(61,457.66)	0.0000	4.3300	(1,762.47)	0.00	7.3920	(30.0882)	0.0000	1	(22.6962)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(400)	7.5874	(3,034.95)	(3,034.95)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4858)	0.0000	1	(1.1208)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(6,100)	7.5874	(46,282.93)	(46,282.93)	0.0000	4.3300	(1,762.47)	0.00	5.5668	(22.6590)	0.0000	1	(17.0922)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(3,000)	7.5874	(22,762.10)	(22,762.10)	0.0000	4.3300	(1,762.47)	0.00	2.7378	(11.1438)	0.0000	1	(8.4060)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(200)	7.5874	(1,517.47)	(1,517.47)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7429)	0.0000	1	(0.5604)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(1,900)	7.5874	(14,415.99)	(14,415.99)	0.0000	4.3300	(1,762.47)	0.00	1.7339	(7.0577)	0.0000	1	(5.3238)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(200)	7.5874	(1,517.47)	(1,517.47)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7429)	0.0000	1	(0.5604)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,200)	7.5874	(16,692.20)	(16,692.20)	0.0000	4.3300	(1,762.47)	0.00	2.0077	(8.1721)	0.0000	1	(6.1644)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(4,600)	7.5874	(34,901.88)	(34,901.88)	0.0000	4.3300	(1,762.47)	0.00	4.1979	(17.0871)	0.0000	1	(12.8892)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(300)	7.5874	(2,276.21)	(2,276.21)	0.0000	4.3300	(1,762.47)	0.00	0.2738	(1.1144)	0.0000	1	(0.8406)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(200)	7.5874	(1,517.47)	(1,517.47)	0.0000	4.3300	(1,762.47)	0.00	0.1825	(0.7429)	0.0000	1	(0.5604)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(100)	7.5874	(758.74)	(758.74)	0.0000	4.3300	(1,762.47)	0.00	0.0913	(0.3715)	0.0000	1	(0.2802)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(2,100)	7.5874	(15,933.47)	(15,933.47)	0.0000	4.3300	(1,762.47)	0.00	1.9164	(7.8006)	0.0000	1	(5.8842)	02/07/2025
603260.SH	01/06/2025	SDB3260123629	0	(600)	7.5874	(4,552.42)	(4,552.42)	0.0000	4.3300	(1,762.47)	0.00	0.5476	(2.2288)	0.0000	1	(1.6812)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603260.SH	01/06/2025	SDB3260123629	0	(400)	7.5874	(3,034.95)	(3,034.95)	0.0000	4.3300	(1,762.47)	0.00	0.3650	(1.4858)	0.0000	1	(1.1208)	02/07/2025
TOTAL HOSHINE SILICON INDUSTRY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												1,522.5101	(5,871.2588)	0.0000		(4,348.7487)	
HSIN-LI CHEMICAL INDUSTRIAL CO CMN																	
4303.TWO	01/17/2025	SDB3264453056	0	(7,000)	1.4642	(10,589.75)	(10,249.58)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(2.9657)	0.0000	1	(1.6920)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(12,000)	1.4642	(19,060.98)	(17,570.71)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.0841)	0.0000	1	(2.7915)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(6,000)	1.4642	(9,530.49)	(8,785.36)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.5421)	0.0000	1	(1.3958)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(2,000)	1.4642	(3,176.83)	(2,928.45)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8474)	0.0000	1	(0.4653)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(3,000)	1.4642	(4,765.24)	(4,392.68)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2710)	0.0000	1	(0.6979)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(1,000)	1.4642	(1,588.41)	(1,464.23)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4237)	0.0000	1	(0.2326)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(5,000)	1.4642	(7,942.07)	(7,321.13)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1184)	0.0000	1	(1.1631)	02/04/2025
4303.TWO	01/17/2025	SDB3264453056	0	(3,000)	1.4642	(4,765.24)	(4,392.68)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2710)	0.0000	1	(0.6979)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(7,000)	1.4613	(10,589.75)	(10,229.09)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(2.9598)	0.0000	1	(1.6861)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(12,000)	1.4613	(19,060.98)	(17,535.59)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.0740)	0.0000	1	(2.7813)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(6,000)	1.4613	(9,530.49)	(8,767.79)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.5370)	0.0000	1	(1.3907)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(2,000)	1.4613	(3,176.83)	(2,922.60)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8457)	0.0000	1	(0.4636)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(3,000)	1.4613	(4,765.24)	(4,383.90)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2685)	0.0000	1	(0.6953)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(1,000)	1.4613	(1,588.41)	(1,461.30)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4228)	0.0000	1	(0.2318)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(5,000)	1.4613	(7,942.07)	(7,306.49)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1141)	0.0000	1	(1.1589)	02/04/2025
4303.TWO	01/16/2025	SDB3264453056	0	(3,000)	1.4613	(4,765.24)	(4,383.90)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2685)	0.0000	1	(0.6953)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(7,000)	1.4555	(10,589.75)	(10,188.74)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(2.9481)	0.0000	1	(1.6744)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(12,000)	1.4555	(19,060.98)	(17,466.41)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.0539)	0.0000	1	(2.7613)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(6,000)	1.4555	(9,530.49)	(8,733.20)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.5270)	0.0000	1	(1.3807)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(2,000)	1.4555	(3,176.83)	(2,911.07)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8423)	0.0000	1	(0.4602)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(3,000)	1.4555	(4,765.24)	(4,366.60)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2635)	0.0000	1	(0.6903)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(1,000)	1.4555	(1,588.41)	(1,455.53)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4212)	0.0000	1	(0.2301)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(5,000)	1.4555	(7,942.07)	(7,277.67)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1058)	0.0000	1	(1.1506)	02/04/2025
4303.TWO	01/15/2025	SDB3264453056	0	(3,000)	1.4555	(4,765.24)	(4,366.60)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2635)	0.0000	1	(0.6903)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(7,000)	1.4851	(10,589.75)	(10,395.62)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(3.0080)	0.0000	1	(1.7343)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(12,000)	1.4851	(19,060.98)	(17,821.06)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.1566)	0.0000	1	(2.8639)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(6,000)	1.4851	(9,530.49)	(8,910.53)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.5783)	0.0000	1	(1.4320)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(2,000)	1.4851	(3,176.83)	(2,970.18)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8594)	0.0000	1	(0.4773)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(3,000)	1.4851	(4,765.24)	(4,455.26)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2891)	0.0000	1	(0.7160)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(1,000)	1.4851	(1,588.41)	(1,485.09)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4297)	0.0000	1	(0.2387)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(5,000)	1.4851	(7,942.07)	(7,425.44)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1486)	0.0000	1	(1.1933)	02/04/2025
4303.TWO	01/14/2025	SDB3264453056	0	(3,000)	1.4851	(4,765.24)	(4,455.26)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2891)	0.0000	1	(0.7160)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(7,000)	1.4631	(10,589.75)	(10,241.93)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(2.9635)	0.0000	1	(1.6898)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(12,000)	1.4631	(19,060.98)	(17,557.60)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.0803)	0.0000	1	(2.7877)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(6,000)	1.4631	(9,530.49)	(8,778.80)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.5402)	0.0000	1	(1.3939)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(2,000)	1.4631	(3,176.83)	(2,926.27)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8467)	0.0000	1	(0.4646)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(3,000)	1.4631	(4,765.24)	(4,389.40)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2701)	0.0000	1	(0.6969)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(1,000)	1.4631	(1,588.41)	(1,463.13)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4234)	0.0000	1	(0.2323)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(5,000)	1.4631	(7,942.07)	(7,315.66)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1168)	0.0000	1	(1.1615)	02/04/2025
4303.TWO	01/13/2025	SDB3264453056	0	(3,000)	1.4631	(4,765.24)	(4,389.40)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.2701)	0.0000	1	(0.6969)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(7,000)	1.5057	(10,589.75)	(10,539.92)	0.0000	4.3300	(1,041.67)	0.00	3.8211	(9.1492)	0.0000	3	(5.3281)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(12,000)	1.5057	(19,060.98)	(18,068.44)	0.0000	4.3300	(1,041.67)	0.00	6.8778	(15.6844)	0.0000	3	(8.8066)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(6,000)	1.5057	(9,530.49)	(9,034.22)	0.0000	4.3300	(1,041.67)	0.00	3.4389	(7.8422)	0.0000	3	(4.4033)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(2,000)	1.5057	(3,176.83)	(3,011.41)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.6141)	0.0000	3	(1.4678)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(3,000)	1.5057	(4,765.24)	(4,517.11)	0.0000	4.3300	(1,041.67)	0.00	1.7195	(3.9211)	0.0000	3	(2.2016)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(1,000)	1.5057	(1,588.41)	(1,505.70)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.3070)	0.0000	3	(0.7339)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(5,000)	1.5057	(7,942.07)	(7,528.52)	0.0000	4.3300	(1,041.67)	0.00	2.8658	(6.5352)	0.0000	3	(3.6694)	02/04/2025
4303.TWO	01/10/2025	SDB3264453056	0	(3,000)	1.5057	(4,765.24)	(4,517.11)	0.0000	4.3300	(1,041.67)	0.00	1.7195	(3.9211)	0.0000	3	(2.2016)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(7,000)	1.5167	(10,589.75)	(10,616.76)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(3.0720)	0.0000	1	(1.7983)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HSIN-LI CHEMICAL INDUSTRIAL CO CMN (Cont.)																	
4303.TWO	01/09/2025	SDB3264453056	0	(12,000)	1.5167	(19,060.98)	(18,200.16)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.2662)	0.0000	1	(2.9736)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(6,000)	1.5167	(9,530.49)	(9,100.08)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.6331)	0.0000	1	(1.4868)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(2,000)	1.5167	(3,176.83)	(3,033.36)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8777)	0.0000	1	(0.4956)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(3,000)	1.5167	(4,765.24)	(4,550.04)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.3166)	0.0000	1	(0.7434)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(1,000)	1.5167	(1,588.41)	(1,516.68)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4389)	0.0000	1	(0.2478)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(5,000)	1.5167	(7,942.07)	(7,583.40)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1943)	0.0000	1	(1.2390)	02/04/2025
4303.TWO	01/09/2025	SDB3264453056	0	(3,000)	1.5167	(4,765.24)	(4,550.04)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.3166)	0.0000	1	(0.7434)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(7,000)	1.5075	(10,589.75)	(10,552.60)	0.0000	4.3300	(1,041.67)	0.00	1.2737	(3.0534)	0.0000	1	(1.7797)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(12,000)	1.5075	(19,060.98)	(18,090.18)	0.0000	4.3300	(1,041.67)	0.00	2.2926	(5.2344)	0.0000	1	(2.9418)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(6,000)	1.5075	(9,530.49)	(9,045.09)	0.0000	4.3300	(1,041.67)	0.00	1.1463	(2.6172)	0.0000	1	(1.4709)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(2,000)	1.5075	(3,176.83)	(3,015.03)	0.0000	4.3300	(1,041.67)	0.00	0.3821	(0.8724)	0.0000	1	(0.4903)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(3,000)	1.5075	(4,765.24)	(4,522.55)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.3086)	0.0000	1	(0.7355)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(1,000)	1.5075	(1,588.41)	(1,507.52)	0.0000	4.3300	(1,041.67)	0.00	0.1911	(0.4362)	0.0000	1	(0.2452)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(5,000)	1.5075	(7,942.07)	(7,537.57)	0.0000	4.3300	(1,041.67)	0.00	0.9553	(2.1810)	0.0000	1	(1.2258)	02/04/2025
4303.TWO	01/08/2025	SDB3264453056	0	(3,000)	1.5075	(4,765.24)	(4,522.55)	0.0000	4.3300	(1,041.67)	0.00	0.5732	(1.3086)	0.0000	1	(0.7355)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(12,000)	1.5448	(19,060.98)	(18,537.18)	0.0000	4.3300	(1,105.47)	0.00	2.2926	(5.6923)	0.0000	1	(3.3997)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(6,000)	1.5448	(9,530.49)	(9,268.59)	0.0000	4.3300	(1,105.47)	0.00	1.1463	(2.8461)	0.0000	1	(1.6998)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(2,000)	1.5448	(3,176.83)	(3,089.53)	0.0000	4.3300	(1,105.47)	0.00	0.3821	(0.9487)	0.0000	1	(0.5666)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(3,000)	1.5448	(4,765.24)	(4,634.30)	0.0000	4.3300	(1,105.47)	0.00	0.5732	(1.4231)	0.0000	1	(0.8499)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(1,000)	1.5448	(1,588.41)	(1,544.77)	0.0000	4.3300	(1,105.47)	0.00	0.1911	(0.4744)	0.0000	1	(0.2833)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(5,000)	1.5448	(7,942.07)	(7,723.82)	0.0000	4.3300	(1,105.47)	0.00	0.9553	(2.3718)	0.0000	1	(1.4165)	02/04/2025
4303.TWO	01/07/2025	SDB3264453056	0	(3,000)	1.5448	(4,765.24)	(4,634.30)	0.0000	4.3300	(1,105.47)	0.00	0.5732	(1.4231)	0.0000	1	(0.8499)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(12,000)	1.5863	(19,060.98)	(19,036.02)	0.0000	4.3300	(1,105.47)	0.00	2.2926	(5.8455)	0.0000	1	(3.5529)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(6,000)	1.5863	(9,530.49)	(9,518.01)	0.0000	4.3300	(1,105.47)	0.00	1.1463	(2.9227)	0.0000	1	(1.7764)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(2,000)	1.5863	(3,176.83)	(3,172.67)	0.0000	4.3300	(1,105.47)	0.00	0.3821	(0.9742)	0.0000	1	(0.5921)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(3,000)	1.5863	(4,765.24)	(4,759.01)	0.0000	4.3300	(1,105.47)	0.00	0.5732	(1.4614)	0.0000	1	(0.8882)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(1,000)	1.5863	(1,588.41)	(1,586.34)	0.0000	4.3300	(1,105.47)	0.00	0.1911	(0.4871)	0.0000	1	(0.2961)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(5,000)	1.5863	(7,942.07)	(7,931.68)	0.0000	4.3300	(1,105.47)	0.00	0.9553	(2.4356)	0.0000	1	(1.4804)	02/04/2025
4303.TWO	01/06/2025	SDB3264453056	0	(3,000)	1.5863	(4,765.24)	(4,759.01)	0.0000	4.3300	(1,105.47)	0.00	0.5732	(1.4614)	0.0000	1	(0.8882)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(12,000)	1.5884	(19,060.98)	(19,060.98)	0.0000	4.3300	(1,105.47)	0.00	6.8778	(17.5594)	0.0000	3	(10.6816)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(6,000)	1.5884	(9,530.49)	(9,530.49)	0.0000	4.3300	(1,105.47)	0.00	3.4389	(8.7797)	0.0000	3	(5.3408)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(2,000)	1.5884	(3,176.83)	(3,176.83)	0.0000	4.3300	(1,105.47)	0.00	1.1463	(2.9266)	0.0000	3	(1.7803)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(3,000)	1.5884	(4,765.24)	(4,765.24)	0.0000	4.3300	(1,105.47)	0.00	1.7195	(4.3899)	0.0000	3	(2.6704)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(1,000)	1.5884	(1,588.41)	(1,588.41)	0.0000	4.3300	(1,105.47)	0.00	0.5732	(1.4633)	0.0000	3	(0.8901)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(5,000)	1.5884	(7,942.07)	(7,942.07)	0.0000	4.3300	(1,105.47)	0.00	2.8658	(7.3164)	0.0000	3	(4.4507)	02/04/2025
4303.TWO	01/03/2025	SDB3264453056	0	(3,000)	1.5884	(4,765.24)	(4,765.24)	0.0000	4.3300	(1,105.47)	0.00	1.7195	(4.3899)	0.0000	3	(2.6704)	02/04/2025
TOTAL HSIN-LI CHEMICAL INDUSTRIAL CO CMN												104.4416	(245.4030)	0.0000		(140.9613)	
HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN																	
2880.TW	01/17/2025	SDB3265670290	0	(16,000)	0.8255	(13,208.61)	(13,208.61)	0.0000	4.3300	(40.00)	0.00	1.5887	(0.1468)	0.0000	1	1.4419	02/04/2025
2880.TW	01/17/2025	SDB3265670290	0	(84,000)	0.8266	(69,434.82)	(69,434.82)	0.0000	4.3300	(40.00)	0.00	8.3515	(0.7715)	0.0000	1	7.5800	02/04/2025
TOTAL HUA NAN FINANCIAL HOLDINGS CO., LTD ORD CMN												9.9402	(0.9183)	0.0000		9.0219	
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND																	
601226.SH	01/13/2025	SDB3265057926	0	(100)	1.0752	(92.20)	(107.52)	0.0000	4.3300	(886.44)	0.00	0.0111	(0.0265)	0.0000	1	(0.0154)	02/07/2025
601226.SH	01/13/2025	SDB3265057926	0	(8,100)	1.0752	(7,699.28)	(8,709.20)	0.0000	4.3300	(886.44)	0.00	0.9261	(2.1445)	0.0000	1	(1.2185)	02/07/2025
601226.SH	01/13/2025	SDB3265057926	0	(11,700)	1.0752	(10,697.05)	(12,579.96)	0.0000	4.3300	(886.44)	0.00	1.2866	(3.0976)	0.0000	1	(1.8110)	02/07/2025
601226.SH	01/13/2025	SDB3265057926	0	(2,600)	1.0752	(2,355.57)	(2,795.55)	0.0000	4.3300	(886.44)	0.00	0.2833	(0.6884)	0.0000	1	(0.4050)	02/07/2025
601226.SH	01/10/2025	SDB3265057926	0	(100)	1.0332	(92.20)	(103.32)	0.0000	4.3300	(886.44)	0.00	0.0333	(0.0763)	0.0000	3	(0.0431)	02/07/2025
601226.SH	01/10/2025	SDB3265057926	0	(8,100)	1.0332	(7,699.28)	(8,368.95)	0.0000	4.3300	(886.44)	0.00	2.7782	(6.1822)	0.0000	3	(3.4040)	02/07/2025
601226.SH	01/10/2025	SDB3265057926	0	(11,700)	1.0332	(10,697.05)	(12,088.49)	0.0000	4.3300	(886.44)	0.00	3.8599	(8.9298)	0.0000	3	(5.0700)	02/07/2025
601226.SH	01/10/2025	SDB3265057926	0	(2,600)	1.0332	(2,355.57)	(2,686.33)	0.0000	4.3300	(886.44)	0.00	0.8500	(1.9844)	0.0000	3	(1.1344)	02/07/2025
601226.SH	01/09/2025	SDB3265057926	0	(100)	1.0167	(92.20)	(101.67)	0.0000	4.3300	(886.44)	0.00	0.0111	(0.0250)	0.0000	1	(0.0139)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601226.SH	01/09/2025	SDB3265057926	0	(8,100)	1.0167	(7,699.28)	(8,235.42)	0.0000	4.3300	(886.44)	0.00	0.9261	(2.0278)	0.0000	1	(1.1018)	02/07/2025
601226.SH	01/09/2025	SDB3265057926	0	(11,700)	1.0167	(10,697.05)	(11,895.61)	0.0000	4.3300	(886.44)	0.00	1.2866	(2.9291)	0.0000	1	(1.6425)	02/07/2025
601226.SH	01/09/2025	SDB3265057926	0	(2,600)	1.0167	(2,355.57)	(2,643.47)	0.0000	4.3300	(886.44)	0.00	0.2833	(0.6509)	0.0000	1	(0.3676)	02/07/2025
601226.SH	01/08/2025	SDB3265057926	0	(11,700)	0.9269	(10,697.05)	(10,845.22)	0.0000	4.3300	(850.00)	0.00	1.2866	(2.5607)	0.0000	1	(1.2741)	02/07/2025
601226.SH	01/08/2025	SDB3265057926	0	(2,600)	0.9269	(2,355.57)	(2,410.05)	0.0000	4.3300	(850.00)	0.00	0.2833	(0.5690)	0.0000	1	(0.2857)	02/07/2025
601226.SH	01/07/2025	SDB3265057926	0	(11,700)	0.9143	(10,697.05)	(10,697.05)	0.0000	4.3300	(850.00)	0.00	1.2866	(2.5257)	0.0000	1	(1.2391)	02/07/2025
601226.SH	01/07/2025	SDB3265057926	0	(2,600)	0.9060	(2,355.57)	(2,355.57)	0.0000	4.3300	(850.00)	0.00	0.2833	(0.5562)	0.0000	1	(0.2729)	02/07/2025
TOTAL HUADIAN HEAVY INDUSTRIES COMPANY CMN CLASS A SERIES NORTHBOUND												15.6753	(34.9742)	0.0000		(19.2989)	
HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND																	
000988.ZK	01/09/2025	SDB3265057933	0	(6,200)	5.3052	(35,502.45)	(32,891.94)	0.0000	4.3300	(800.00)	0.00	4.2702	(7.3093)	0.0000	1	(3.0392)	02/07/2025
000988.ZK	01/09/2025	SDB3265057933	0	(900)	5.3052	(5,120.54)	(4,774.64)	0.0000	4.3300	(800.00)	0.00	0.6159	(1.0610)	0.0000	1	(0.4451)	02/07/2025
000988.ZK	01/08/2025	SDB3265057933	0	(6,200)	5.3885	(35,502.45)	(33,408.90)	0.0000	4.3300	(800.00)	0.00	4.2702	(7.4242)	0.0000	1	(3.1540)	02/07/2025
000988.ZK	01/08/2025	SDB3265057933	0	(1,100)	5.3885	(6,258.44)	(5,927.39)	0.0000	4.3300	(800.00)	0.00	0.7528	(1.3172)	0.0000	1	(0.5644)	02/07/2025
000988.ZK	01/07/2025	SDB3265057933	0	(6,200)	5.7262	(35,502.45)	(35,502.45)	0.0000	4.3300	(800.00)	0.00	4.2702	(7.8894)	0.0000	1	(3.6193)	02/07/2025
000988.ZK	01/07/2025	SDB3265057933	0	(1,100)	5.6895	(6,258.44)	(6,258.44)	0.0000	4.3300	(800.00)	0.00	0.7528	(1.3908)	0.0000	1	(0.6380)	02/07/2025
TOTAL HUAGONG TECH CO LTD CMN CLASS A SERIES NORTHBOUND												14.9319	(26.3919)	0.0000		(11.4601)	
HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
300592.ZK	01/17/2025	SDB3265531286	0	(700)	1.8294	(1,206.25)	(1,280.58)	0.0000	4.3300	(1,750.00)	0.00	0.1451	(0.6225)	0.0000	1	(0.4774)	02/07/2025
300592.ZK	01/17/2025	SDB3265531286	0	(4,200)	1.8294	(7,445.34)	(7,683.50)	0.0000	4.3300	(1,750.00)	0.00	0.8955	(3.7350)	0.0000	1	(2.8395)	02/07/2025
300592.ZK	01/17/2025	SDB3265531286	0	(200)	1.8294	(337.60)	(365.88)	0.0000	4.3300	(1,750.00)	0.00	0.0406	(0.1779)	0.0000	1	(0.1373)	02/07/2025
300592.ZK	01/17/2025	SDB3265531286	0	(1,200)	1.8294	(2,031.73)	(2,195.29)	0.0000	4.3300	(1,750.00)	0.00	0.2444	(1.0672)	0.0000	1	(0.8228)	02/07/2025
300592.ZK	01/16/2025	SDB3265531286	0	(200)	1.6880	(337.60)	(337.60)	0.0000	4.3300	(1,750.00)	0.00	0.0406	(0.1641)	0.0000	1	(0.1235)	02/07/2025
300592.ZK	01/16/2025	SDB3265531286	0	(1,200)	1.6931	(2,031.73)	(2,031.73)	0.0000	4.3300	(1,750.00)	0.00	0.2444	(0.9876)	0.0000	1	(0.7433)	02/07/2025
300592.ZK	01/14/2025	SDB3265345681	0	(900)	1.7781	(1,612.36)	(1,600.27)	0.0000	4.3300	(1,710.00)	0.00	0.1939	(0.7601)	0.0000	1	(0.5662)	02/07/2025
300592.ZK	01/14/2025	SDB3265345681	0	(600)	1.7781	(1,051.06)	(1,066.84)	0.0000	4.3300	(1,710.00)	0.00	0.1264	(0.5068)	0.0000	1	(0.3803)	02/07/2025
300592.ZK	01/13/2025	SDB3265345681	0	(600)	1.7518	(1,051.06)	(1,051.06)	0.0000	4.3300	(1,500.00)	0.00	0.1264	(0.4379)	0.0000	1	(0.3115)	02/07/2025
300592.ZK	01/10/2025	SDB3265127463	0	(5,700)	1.7638	(9,823.74)	(10,053.71)	0.0000	4.3300	(1,576.71)	0.00	3.5447	(13.2098)	0.0000	3	(9.6651)	02/07/2025
300592.ZK	01/10/2025	SDB3265127463	0	(1,600)	1.7638	(2,757.43)	(2,822.09)	0.0000	4.3300	(1,576.71)	0.00	0.9950	(3.7080)	0.0000	3	(2.7131)	02/07/2025
300592.ZK	01/09/2025	SDB3265127463	0	(5,700)	1.7018	(9,823.74)	(9,700.15)	0.0000	4.3300	(1,591.83)	0.00	1.1816	(4.2892)	0.0000	1	(3.1076)	02/07/2025
300592.ZK	01/09/2025	SDB3265127463	0	(13,400)	1.7018	(23,093.48)	(22,803.87)	0.0000	4.3300	(1,591.83)	0.00	2.7776	(10.0833)	0.0000	1	(7.3056)	02/07/2025
300592.ZK	01/09/2025	SDB3265127463	0	(800)	1.7018	(1,445.97)	(1,361.42)	0.0000	4.3300	(1,591.83)	0.00	0.1739	(0.6020)	0.0000	1	(0.4281)	02/07/2025
300592.ZK	01/09/2025	SDB3265127463	0	(900)	1.7018	(1,637.98)	(1,531.60)	0.0000	4.3300	(1,591.83)	0.00	0.1970	(0.6772)	0.0000	1	(0.4802)	02/07/2025
300592.ZK	01/08/2025	SDB3265127463	0	(800)	1.8075	(1,445.97)	(1,445.97)	0.0000	4.3300	(1,500.00)	0.00	0.1739	(0.6025)	0.0000	1	(0.4286)	02/07/2025
300592.ZK	01/08/2025	SDB3265127463	0	(900)	1.8200	(1,637.98)	(1,637.98)	0.0000	4.3300	(1,500.00)	0.00	0.1970	(0.6825)	0.0000	1	(0.4855)	02/07/2025
300592.ZK	01/06/2025	SDB3264921676	0	(43,200)	1.9501	(84,244.32)	(84,244.32)	0.0000	4.3300	(1,753.90)	0.00	10.1327	(41.0433)	0.0000	1	(30.9106)	02/07/2025
300592.ZK	01/06/2025	SDB3264921676	0	(24,300)	1.9501	(47,387.43)	(47,387.43)	0.0000	4.3300	(1,753.90)	0.00	5.6997	(23.0868)	0.0000	1	(17.3872)	02/07/2025
300592.ZK	01/06/2025	SDB3264921676	0	(1,800)	1.9501	(3,510.18)	(3,510.18)	0.0000	4.3300	(1,753.90)	0.00	0.4222	(1.7101)	0.0000	1	(1.2879)	02/07/2025
TOTAL HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												27.5527	(108.1539)	0.0000		(80.6012)	
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600054.SH	01/17/2025	SDB3265604099	0	(18,756)	1.4776	(27,714.07)	(27,714.07)	0.0000	4.3300	(1,750.00)	0.00	3.3334	(13.4721)	0.0000	1	(10.1387)	02/07/2025
600054.SH	01/16/2025	SDB3265531307	0	(27,000)	1.4440	(38,987.76)	(38,987.76)	0.0000	4.3300	(1,751.31)	0.00	4.6894	(18.9666)	0.0000	1	(14.2772)	02/07/2025
600054.SH	01/16/2025	SDB3265531307	0	(7,256)	1.4465	(10,496.06)	(10,496.06)	0.0000	4.3300	(1,751.31)	0.00	1.2624	(5.1061)	0.0000	1	(3.8436)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(100)	1.4399	(154.31)	(143.99)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0700)	0.0000	1	(0.0514)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(2,800)	1.4399	(4,320.81)	(4,031.62)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(1.9598)	0.0000	1	(1.4401)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(4,200)	1.4399	(6,481.22)	(6,047.44)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(2.9397)	0.0000	1	(2.1602)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(11,900)	1.4399	(18,363.45)	(17,134.41)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.3292)	0.0000	1	(6.1205)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(7,900)	1.4399	(12,190.86)	(11,374.94)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.5295)	0.0000	1	(4.0632)	02/07/2025
600054.SH	01/15/2025	SDB3262441829	0	(7,266)	1.4399	(11,212.51)	(10,462.07)	0.0000	4.3300	(1,750.00)	0.00	1.3486	(5.0857)	0.0000	1	(3.7371)	02/07/2025
600054.SH	01/14/2025	SDB3262441829	0	(100)	1.4693	(154.31)	(146.93)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0714)	0.0000	1	(0.0529)	02/07/2025
600054.SH	01/14/2025	SDB3262441829	0	(2,800)	1.4693	(4,320.81)	(4,113.92)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(1.9998)	0.0000	1	(1.4801)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600054.SH	01/14/2025	SDB3262441829	0	(4,200)	1.4693	(6,481.22)	(6,170.88)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(2.9997)	0.0000	1	(2.2202)	02/07/2025
600054.SH	01/14/2025	SDB3262441829	0	(11,900)	1.4693	(18,363.45)	(17,484.17)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.4992)	0.0000	1	(6.2905)	02/07/2025
600054.SH	01/14/2025	SDB3262441829	0	(7,900)	1.4693	(12,190.86)	(11,607.14)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.6424)	0.0000	1	(4.1761)	02/07/2025
600054.SH	01/14/2025	SDB3262441829	0	(27,766)	1.4693	(42,847.02)	(40,795.42)	0.0000	4.3300	(1,750.00)	0.00	5.1535	(19.8311)	0.0000	1	(14.6776)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(100)	1.4794	(154.31)	(147.94)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0719)	0.0000	1	(0.0534)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(2,800)	1.4794	(4,320.81)	(4,142.42)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(2.0137)	0.0000	1	(1.4940)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(4,200)	1.4794	(6,481.22)	(6,213.63)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0205)	0.0000	1	(2.2410)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(11,900)	1.4794	(18,363.45)	(17,605.28)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.5581)	0.0000	1	(6.3494)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(7,900)	1.4794	(12,190.86)	(11,687.54)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.6814)	0.0000	1	(4.2152)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(29,700)	1.4794	(45,831.47)	(43,939.22)	0.0000	4.3300	(1,750.00)	0.00	5.5125	(21.3593)	0.0000	1	(15.8468)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(4,200)	1.4794	(6,481.22)	(6,213.63)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0205)	0.0000	1	(2.2410)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(25,700)	1.4794	(39,658.88)	(38,021.48)	0.0000	4.3300	(1,750.00)	0.00	4.7701	(18.4827)	0.0000	1	(13.7126)	02/07/2025
600054.SH	01/13/2025	SDB3262441829	0	(100)	1.4794	(154.31)	(147.94)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0719)	0.0000	1	(0.0534)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(100)	1.4912	(154.31)	(149.12)	0.0000	4.3300	(1,750.00)	0.00	0.0557	(0.2175)	0.0000	3	(0.1618)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(2,800)	1.4912	(4,320.81)	(4,175.35)	0.0000	4.3300	(1,750.00)	0.00	1.5591	(6.0890)	0.0000	3	(4.5300)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(4,200)	1.4912	(6,481.22)	(6,263.02)	0.0000	4.3300	(1,750.00)	0.00	2.3386	(9.1336)	0.0000	3	(6.7949)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(11,900)	1.4912	(18,363.45)	(17,745.22)	0.0000	4.3300	(1,750.00)	0.00	6.6261	(25.8784)	0.0000	3	(19.2523)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(7,900)	1.4912	(12,190.86)	(11,780.44)	0.0000	4.3300	(1,750.00)	0.00	4.3989	(17.1798)	0.0000	3	(12.7809)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(29,700)	1.4912	(45,831.47)	(44,288.49)	0.0000	4.3300	(1,750.00)	0.00	16.5375	(64.5874)	0.0000	3	(48.0499)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(4,200)	1.4912	(6,481.22)	(6,263.02)	0.0000	4.3300	(1,750.00)	0.00	2.3386	(9.1336)	0.0000	3	(6.7949)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(25,700)	1.4912	(39,658.88)	(38,323.71)	0.0000	4.3300	(1,750.00)	0.00	14.3102	(55.8887)	0.0000	3	(41.5785)	02/07/2025
600054.SH	01/10/2025	SDB3262441829	0	(100)	1.4912	(154.31)	(149.12)	0.0000	4.3300	(1,750.00)	0.00	0.0557	(0.2175)	0.0000	3	(0.1618)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(100)	1.4734	(154.31)	(147.34)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0716)	0.0000	1	(0.0531)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(2,800)	1.4734	(4,320.81)	(4,125.60)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(2.0055)	0.0000	1	(1.4858)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(4,200)	1.4734	(6,481.22)	(6,188.39)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0082)	0.0000	1	(2.2287)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(11,900)	1.4734	(18,363.45)	(17,533.78)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.5234)	0.0000	1	(6.3147)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(7,900)	1.4734	(12,190.86)	(11,640.07)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.6584)	0.0000	1	(4.1921)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(29,700)	1.4734	(45,831.47)	(43,760.78)	0.0000	4.3300	(1,750.00)	0.00	5.5125	(21.2726)	0.0000	1	(15.7601)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(4,200)	1.4734	(6,481.22)	(6,188.39)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0082)	0.0000	1	(2.2287)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(25,700)	1.4734	(39,658.88)	(37,867.07)	0.0000	4.3300	(1,750.00)	0.00	4.7701	(18.4076)	0.0000	1	(13.6375)	02/07/2025
600054.SH	01/09/2025	SDB3262441829	0	(100)	1.4734	(154.31)	(147.34)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0716)	0.0000	1	(0.0531)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(100)	1.4926	(154.31)	(149.26)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0726)	0.0000	1	(0.0540)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(2,800)	1.4926	(4,320.81)	(4,179.42)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(2.0317)	0.0000	1	(1.5120)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(4,200)	1.4926	(6,481.22)	(6,269.13)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0475)	0.0000	1	(2.2679)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(11,900)	1.4926	(18,363.45)	(17,762.52)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.6346)	0.0000	1	(6.4258)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(7,900)	1.4926	(12,190.86)	(11,791.93)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.7322)	0.0000	1	(4.2659)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(29,700)	1.4926	(45,831.47)	(44,331.68)	0.0000	4.3300	(1,750.00)	0.00	5.5125	(21.5501)	0.0000	1	(16.0376)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(4,200)	1.4926	(6,481.22)	(6,269.13)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.0475)	0.0000	1	(2.2679)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(25,700)	1.4926	(39,658.88)	(38,361.08)	0.0000	4.3300	(1,750.00)	0.00	4.7701	(18.6477)	0.0000	1	(13.8777)	02/07/2025
600054.SH	01/08/2025	SDB3262441829	0	(100)	1.4926	(154.31)	(149.26)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0726)	0.0000	1	(0.0540)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(100)	1.5332	(154.31)	(153.32)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0745)	0.0000	1	(0.0560)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(2,800)	1.5332	(4,320.81)	(4,292.83)	0.0000	4.3300	(1,750.00)	0.00	0.5197	(2.0868)	0.0000	1	(1.5671)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(4,200)	1.5332	(6,481.22)	(6,439.24)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.1302)	0.0000	1	(2.3506)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(11,900)	1.5332	(18,363.45)	(18,244.52)	0.0000	4.3300	(1,750.00)	0.00	2.2087	(8.8689)	0.0000	1	(6.6601)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(7,900)	1.5332	(12,190.86)	(12,111.91)	0.0000	4.3300	(1,750.00)	0.00	1.4663	(5.8877)	0.0000	1	(4.4214)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(29,700)	1.5332	(45,831.47)	(45,534.64)	0.0000	4.3300	(1,750.00)	0.00	5.5125	(22.1349)	0.0000	1	(16.6224)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(4,200)	1.5332	(6,481.22)	(6,439.24)	0.0000	4.3300	(1,750.00)	0.00	0.7795	(3.1302)	0.0000	1	(2.3506)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(25,700)	1.5332	(39,658.88)	(39,402.03)	0.0000	4.3300	(1,750.00)	0.00	4.7701	(19.1538)	0.0000	1	(14.3837)	02/07/2025
600054.SH	01/07/2025	SDB3262441829	0	(100)	1.5332	(154.31)	(153.32)	0.0000	4.3300	(1,750.00)	0.00	0.0186	(0.0745)	0.0000	1	(0.0560)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(100)	1.5431	(154.31)	(154.31)	0.0000	4.3300	(1,753.95)	0.00	0.0186	(0.0752)	0.0000	1	(0.0566)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(2,800)	1.5431	(4,320.81)	(4,320.81)	0.0000	4.3300	(1,753.95)	0.00	0.5197	(2.1051)	0.0000	1	(1.5854)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(4,200)	1.5431	(6,481.22)	(6,481.22)	0.0000	4.3300	(1,753.95)	0.00	0.7795	(3.1577)	0.0000	1	(2.3781)	02/07/2025
60																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600054.SH	01/06/2025	SDB3262441829	0	(7,900)	1.5431	(12,190.86)	(12,190.86)	0.0000	4.3300	(1,753.95)	0.00	1.4663	(5.9395)	0.0000	1	(4.4732)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(29,700)	1.5431	(45,831.47)	(45,831.47)	0.0000	4.3300	(1,753.95)	0.00	5.5125	(22.3294)	0.0000	1	(16.8169)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(4,200)	1.5431	(6,481.22)	(6,481.22)	0.0000	4.3300	(1,753.95)	0.00	0.7795	(3.1577)	0.0000	1	(2.3781)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(25,700)	1.5431	(39,658.88)	(39,658.88)	0.0000	4.3300	(1,753.95)	0.00	4.7701	(19.3221)	0.0000	1	(14.5520)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(27,000)	1.5431	(41,664.97)	(41,664.97)	0.0000	4.3300	(1,753.95)	0.00	5.0114	(20.2995)	0.0000	1	(15.2881)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(10,400)	1.5431	(16,048.73)	(16,048.73)	0.0000	4.3300	(1,753.95)	0.00	1.9303	(7.8191)	0.0000	1	(5.8888)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(3,300)	1.5431	(5,092.39)	(5,092.39)	0.0000	4.3300	(1,753.95)	0.00	0.6125	(2.4810)	0.0000	1	(1.8685)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(14,500)	1.5431	(22,375.63)	(22,375.63)	0.0000	4.3300	(1,753.95)	0.00	2.6913	(10.9016)	0.0000	1	(8.2103)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(5,300)	1.5431	(8,178.68)	(8,178.68)	0.0000	4.3300	(1,753.95)	0.00	0.9837	(3.9847)	0.0000	1	(3.0010)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(2,100)	1.5431	(3,240.61)	(3,240.61)	0.0000	4.3300	(1,753.95)	0.00	0.3898	(1.5788)	0.0000	1	(1.1891)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(100)	1.5431	(154.31)	(154.31)	0.0000	4.3300	(1,753.95)	0.00	0.0186	(0.0752)	0.0000	1	(0.0566)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(700)	1.5431	(1,080.20)	(1,080.20)	0.0000	4.3300	(1,753.95)	0.00	0.1299	(0.5263)	0.0000	1	(0.3964)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(9,400)	1.5431	(14,505.58)	(14,505.58)	0.0000	4.3300	(1,753.95)	0.00	1.7447	(7.0672)	0.0000	1	(5.3225)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(1,100)	1.5431	(1,697.46)	(1,697.46)	0.0000	4.3300	(1,753.95)	0.00	0.2042	(0.8270)	0.0000	1	(0.6228)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(5,700)	1.5431	(8,795.94)	(8,795.94)	0.0000	4.3300	(1,753.95)	0.00	1.0580	(4.2854)	0.0000	1	(3.2275)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(300)	1.5431	(462.94)	(462.94)	0.0000	4.3300	(1,753.95)	0.00	0.0557	(0.2255)	0.0000	1	(0.1699)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(600)	1.5431	(925.89)	(925.89)	0.0000	4.3300	(1,753.95)	0.00	0.1114	(0.4511)	0.0000	1	(0.3397)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(3,800)	1.5431	(5,863.96)	(5,863.96)	0.0000	4.3300	(1,753.95)	0.00	0.7053	(2.8570)	0.0000	1	(2.1517)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(2,800)	1.5431	(4,320.81)	(4,320.81)	0.0000	4.3300	(1,753.95)	0.00	0.5197	(2.1051)	0.0000	1	(1.5854)	02/07/2025
600054.SH	01/06/2025	SDB3262441829	0	(3,800)	1.5431	(5,863.96)	(5,863.96)	0.0000	4.3300	(1,753.95)	0.00	0.7053	(2.8570)	0.0000	1	(2.1517)	02/07/2025
TOTAL HUANGSHAN TOURISM DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND												171.2141	(673.8882)	0.0000		(502.6741)	
HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
301267.ZK	01/07/2025	SDB3262681170	0	(100)	2.5525	(260.01)	(255.25)	0.0000	4.3300	(1,793.92)	0.00	0.0313	(0.1272)	0.0000	1	(0.0959)	02/07/2025
301267.ZK	01/07/2025	SDB3262681170	0	(400)	2.5525	(1,040.05)	(1,021.01)	0.0000	4.3300	(1,793.92)	0.00	0.1251	(0.5088)	0.0000	1	(0.3837)	02/07/2025
301267.ZK	01/07/2025	SDB3262681170	0	(1,200)	2.5525	(3,120.16)	(3,063.03)	0.0000	4.3300	(1,793.92)	0.00	0.3753	(1.5263)	0.0000	1	(1.1511)	02/07/2025
301267.ZK	01/07/2025	SDB3262681170	0	(2,000)	2.5525	(5,200.27)	(5,105.05)	0.0000	4.3300	(1,793.92)	0.00	0.6255	(2.5439)	0.0000	1	(1.9184)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(600)	2.6001	(1,560.08)	(1,560.08)	0.0000	4.3300	(1,795.31)	0.00	0.1876	(0.7780)	0.0000	1	(0.5904)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(100)	2.6001	(260.01)	(260.01)	0.0000	4.3300	(1,795.31)	0.00	0.0313	(0.1297)	0.0000	1	(0.0984)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(500)	2.6001	(1,300.07)	(1,300.07)	0.0000	4.3300	(1,795.31)	0.00	0.1564	(0.6483)	0.0000	1	(0.4920)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(400)	2.6001	(1,040.05)	(1,040.05)	0.0000	4.3300	(1,795.31)	0.00	0.1251	(0.5187)	0.0000	1	(0.3936)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(1,200)	2.6001	(3,120.16)	(3,120.16)	0.0000	4.3300	(1,795.31)	0.00	0.3753	(1.5560)	0.0000	1	(1.1807)	02/07/2025
301267.ZK	01/06/2025	SDB3262681170	0	(2,000)	2.6001	(5,200.27)	(5,200.27)	0.0000	4.3300	(1,795.31)	0.00	0.6255	(2.5934)	0.0000	1	(1.9679)	02/07/2025
TOTAL HUAXIA EYE HOSPITAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												2.6583	(10.9303)	0.0000		(8.2720)	
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND																	
300027.ZK	01/17/2025	SDB3265127476	0	(1)	0.3430	(0.34)	(0.34)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/16/2025	SDB3265127476	0	(1)	0.3196	(0.34)	(0.32)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/16/2025	SDB3265127476	0	(22,699)	0.3196	(7,776.97)	(7,253.65)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.0298)	0.0000	1	(3.0944)	02/07/2025
300027.ZK	01/16/2025	SDB3265127476	0	(10,500)	0.3196	(3,617.46)	(3,355.36)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(1.8641)	0.0000	1	(1.4290)	02/07/2025
300027.ZK	01/15/2025	SDB3265127476	0	(1)	0.3182	(0.34)	(0.32)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/15/2025	SDB3265127476	0	(22,699)	0.3182	(7,776.97)	(7,221.85)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.0121)	0.0000	1	(3.0767)	02/07/2025
300027.ZK	01/15/2025	SDB3265127476	0	(10,500)	0.3182	(3,617.46)	(3,340.65)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(1.8559)	0.0000	1	(1.4208)	02/07/2025
300027.ZK	01/14/2025	SDB3265127476	0	(1)	0.3333	(0.34)	(0.33)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/14/2025	SDB3265127476	0	(22,699)	0.3333	(7,776.97)	(7,565.67)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.2031)	0.0000	1	(3.2678)	02/07/2025
300027.ZK	01/14/2025	SDB3265127476	0	(10,500)	0.3333	(3,617.46)	(3,499.69)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(1.9443)	0.0000	1	(1.5092)	02/07/2025
300027.ZK	01/13/2025	SDB3265127476	0	(1)	0.3321	(0.34)	(0.33)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/13/2025	SDB3265127476	0	(22,699)	0.3321	(7,776.97)	(7,538.11)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.1878)	0.0000	1	(3.2524)	02/07/2025
300027.ZK	01/13/2025	SDB3265127476	0	(10,500)	0.3321	(3,617.46)	(3,486.95)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(1.9372)	0.0000	1	(1.5021)	02/07/2025
300027.ZK	01/10/2025	SDB3265127476	0	(1)	0.3312	(0.34)	(0.33)	0.0000	4.3300	(2,000.00)	0.00	0.0001	(0.0006)	0.0000	3	(0.0004)	02/07/2025
300027.ZK	01/10/2025	SDB3265127476	0	(22,699)	0.3312	(7,776.97)	(7,518.48)	0.0000	4.3300	(2,000.00)	0.00	2.8062	(12.5308)	0.0000	3	(9.7246)	02/07/2025
300027.ZK	01/10/2025	SDB3265127476	0	(10,500)	0.3312	(3,617.46)	(3,477.86)	0.0000	4.3300	(2,000.00)	0.00	1.3053	(5.7964)	0.0000	3	(4.4911)	02/07/2025
300027.ZK	01/09/2025	SDB3265127476	0	(1)	0.3235	(0.34)	(0.32)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300027.ZK	01/09/2025	SDB3265127476	0	(22,699)	0.3235	(7,776.97)	(7,343.15)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.0795)	0.0000	1	(3.1441)	02/07/2025
300027.ZK	01/09/2025	SDB3265127476	0	(10,500)	0.3235	(3,617.46)	(3,396.76)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(1.8871)	0.0000	1	(1.4520)	02/07/2025
300027.ZK	01/08/2025	SDB3265127476	0	(1)	0.3426	(0.34)	(0.34)	0.0000	4.3300	(2,000.00)	0.00	0.0000	(0.0002)	0.0000	1	(0.0001)	02/07/2025
300027.ZK	01/08/2025	SDB3265127476	0	(22,699)	0.3426	(7,776.97)	(7,776.97)	0.0000	4.3300	(2,000.00)	0.00	0.9354	(4.3205)	0.0000	1	(3.3851)	02/07/2025
300027.ZK	01/08/2025	SDB3265127476	0	(10,500)	0.3445	(3,617.46)	(3,617.46)	0.0000	4.3300	(2,000.00)	0.00	0.4351	(2.0097)	0.0000	1	(1.5746)	02/07/2025
TOTAL HUAYI BROTHERS MEDIA CORPORATION CMN CLASS A SERIES NORTHBOUND												12.3349	(54.6603)	0.0000		(42.3254)	
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND																	
000932.ZK	01/17/2025	SDB3262741469	0	(900)	0.5377	(513.75)	(483.89)	0.0000	4.3300	(1,589.31)	0.00	0.0618	(0.2136)	0.0000	1	(0.1518)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(27,600)	0.5377	(15,754.85)	(14,839.42)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.5513)	0.0000	1	(4.6563)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(500)	0.5377	(285.41)	(268.83)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1187)	0.0000	1	(0.0844)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(28,900)	0.5377	(16,496.93)	(15,538.37)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(6.8598)	0.0000	1	(4.8756)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(49,000)	0.5377	(27,970.57)	(26,345.34)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(11.6308)	0.0000	1	(8.2666)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(4,200)	0.5377	(2,397.48)	(2,258.17)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(0.9969)	0.0000	1	(0.7086)	02/07/2025
000932.ZK	01/17/2025	SDB3262741469	0	(3,000)	0.5377	(1,712.48)	(1,612.98)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7121)	0.0000	1	(0.5061)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(9,400)	0.5290	(5,365.78)	(4,972.33)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.1952)	0.0000	1	(1.5498)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(27,600)	0.5290	(15,754.85)	(14,599.60)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.4454)	0.0000	1	(4.5504)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(500)	0.5290	(285.41)	(264.49)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1168)	0.0000	1	(0.0824)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(28,900)	0.5290	(16,496.93)	(15,287.26)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(6.7490)	0.0000	1	(4.7648)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(49,000)	0.5290	(27,970.57)	(25,919.58)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(11.4429)	0.0000	1	(8.0786)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(4,200)	0.5290	(2,397.48)	(2,221.68)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(0.9808)	0.0000	1	(0.6925)	02/07/2025
000932.ZK	01/16/2025	SDB3262741469	0	(3,000)	0.5290	(1,712.48)	(1,586.91)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7006)	0.0000	1	(0.4946)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(9,400)	0.5262	(5,365.78)	(4,946.12)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.1836)	0.0000	1	(1.5382)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(27,600)	0.5262	(15,754.85)	(14,522.65)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.4114)	0.0000	1	(4.5164)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(500)	0.5262	(285.41)	(263.09)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1161)	0.0000	1	(0.0818)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(28,900)	0.5262	(16,496.93)	(15,206.69)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(6.7134)	0.0000	1	(4.7292)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(49,000)	0.5262	(27,970.57)	(25,782.97)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(11.3826)	0.0000	1	(8.0183)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(4,200)	0.5262	(2,397.48)	(2,209.97)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(0.9756)	0.0000	1	(0.6873)	02/07/2025
000932.ZK	01/15/2025	SDB3262741469	0	(3,000)	0.5262	(1,712.48)	(1,578.55)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.6969)	0.0000	1	(0.4909)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(9,400)	0.5374	(5,365.78)	(5,051.25)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.2300)	0.0000	1	(1.5846)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(27,600)	0.5374	(15,754.85)	(14,831.33)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.5477)	0.0000	1	(4.6527)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(500)	0.5374	(285.41)	(268.68)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1186)	0.0000	1	(0.0843)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(28,900)	0.5374	(16,496.93)	(15,529.91)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(6.8561)	0.0000	1	(4.8719)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(49,000)	0.5374	(27,970.57)	(26,330.98)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(11.6245)	0.0000	1	(8.2603)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(4,200)	0.5374	(2,397.48)	(2,256.94)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(0.9964)	0.0000	1	(0.7080)	02/07/2025
000932.ZK	01/14/2025	SDB3262741469	0	(3,000)	0.5374	(1,712.48)	(1,612.10)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7117)	0.0000	1	(0.5057)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(9,400)	0.5499	(5,365.78)	(5,168.63)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.2818)	0.0000	1	(1.6364)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(27,600)	0.5499	(15,754.85)	(15,175.97)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.6998)	0.0000	1	(4.8049)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(500)	0.5499	(285.41)	(274.93)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1214)	0.0000	1	(0.0870)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(28,900)	0.5499	(16,496.93)	(15,890.78)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(7.0154)	0.0000	1	(5.0312)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(49,000)	0.5499	(27,970.57)	(26,942.85)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(11.8946)	0.0000	1	(8.5304)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(4,200)	0.5499	(2,397.48)	(2,309.39)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(1.0195)	0.0000	1	(0.7312)	02/07/2025
000932.ZK	01/13/2025	SDB3262741469	0	(3,000)	0.5499	(1,712.48)	(1,649.56)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7282)	0.0000	1	(0.5223)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(9,400)	0.5616	(5,365.78)	(5,278.88)	0.0000	4.3300	(1,589.31)	0.00	1.9362	(6.9915)	0.0000	3	(5.0553)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(27,600)	0.5616	(15,754.85)	(15,499.69)	0.0000	4.3300	(1,589.31)	0.00	5.6849	(20.5282)	0.0000	3	(14.8434)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(500)	0.5616	(285.41)	(280.79)	0.0000	4.3300	(1,589.31)	0.00	0.1030	(0.3719)	0.0000	3	(0.2689)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(28,900)	0.5616	(16,496.93)	(16,229.75)	0.0000	4.3300	(1,589.31)	0.00	5.9526	(21.4951)	0.0000	3	(15.5425)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(49,000)	0.5616	(27,970.57)	(27,517.57)	0.0000	4.3300	(1,589.31)	0.00	10.0927	(36.4451)	0.0000	3	(26.3523)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(4,200)	0.5616	(2,397.48)	(2,358.65)	0.0000	4.3300	(1,589.31)	0.00	0.8651	(3.1239)	0.0000	3	(2.2588)	02/07/2025
000932.ZK	01/10/2025	SDB3262741469	0	(3,000)	0.5616	(1,712.48)	(1,684.75)	0.0000	4.3300	(1,589.31)	0.00	0.6179	(2.2313)	0.0000	3	(1.6134)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(9,400)	0.5668	(5,365.78)	(5,327.99)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.3522)	0.0000	1	(1.7068)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(27,600)	0.5668	(15,754.85)	(15,643.87)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.9064)	0.0000	1	(5.0114)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(500)	0.5668	(285.41)	(283.40)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1251)	0.0000	1	(0.0908)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000932.ZK	01/09/2025	SDB3262741469	0	(28,900)	0.5668	(16,496.93)	(16,380.72)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(7.2317)	0.0000	1	(5.2475)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(49,000)	0.5668	(27,970.57)	(27,773.54)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(12.2614)	0.0000	1	(8.8971)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(4,200)	0.5668	(2,397.48)	(2,380.59)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(1.0510)	0.0000	1	(0.7626)	02/07/2025
000932.ZK	01/09/2025	SDB3262741469	0	(3,000)	0.5668	(1,712.48)	(1,700.42)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7507)	0.0000	1	(0.5447)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(9,400)	0.5616	(5,365.78)	(5,279.21)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.3306)	0.0000	1	(1.6853)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(27,600)	0.5616	(15,754.85)	(15,500.66)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.8432)	0.0000	1	(4.9482)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(500)	0.5616	(285.41)	(280.81)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1240)	0.0000	1	(0.0896)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(28,900)	0.5616	(16,496.93)	(16,230.76)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(7.1655)	0.0000	1	(5.1813)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(49,000)	0.5616	(27,970.57)	(27,519.28)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(12.1491)	0.0000	1	(8.7849)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(4,200)	0.5616	(2,397.48)	(2,358.80)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(1.0414)	0.0000	1	(0.7530)	02/07/2025
000932.ZK	01/08/2025	SDB3262741469	0	(3,000)	0.5616	(1,712.48)	(1,684.85)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7438)	0.0000	1	(0.5378)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(9,400)	0.5725	(5,365.78)	(5,381.89)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.3760)	0.0000	1	(1.7306)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(27,600)	0.5725	(15,754.85)	(15,802.13)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.9763)	0.0000	1	(5.0813)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(500)	0.5725	(285.41)	(286.27)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1264)	0.0000	1	(0.0921)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(28,900)	0.5725	(16,496.93)	(16,546.43)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(7.3049)	0.0000	1	(5.3206)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(49,000)	0.5725	(27,970.57)	(28,054.51)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(12.3854)	0.0000	1	(9.0212)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(4,200)	0.5725	(2,397.48)	(2,404.67)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(1.0616)	0.0000	1	(0.7732)	02/07/2025
000932.ZK	01/07/2025	SDB3262741469	0	(3,000)	0.5725	(1,712.48)	(1,717.62)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7583)	0.0000	1	(0.5523)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(9,400)	0.5708	(5,365.78)	(5,365.78)	0.0000	4.3300	(1,589.31)	0.00	0.6454	(2.3689)	0.0000	1	(1.7235)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(27,600)	0.5708	(15,754.85)	(15,754.85)	0.0000	4.3300	(1,589.31)	0.00	1.8950	(6.9554)	0.0000	1	(5.0604)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(500)	0.5708	(285.41)	(285.41)	0.0000	4.3300	(1,589.31)	0.00	0.0343	(0.1260)	0.0000	1	(0.0917)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(28,900)	0.5708	(16,496.93)	(16,496.93)	0.0000	4.3300	(1,589.31)	0.00	1.9842	(7.2630)	0.0000	1	(5.2988)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(49,000)	0.5708	(27,970.57)	(27,970.57)	0.0000	4.3300	(1,589.31)	0.00	3.3642	(12.3483)	0.0000	1	(8.9841)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(4,200)	0.5708	(2,397.48)	(2,397.48)	0.0000	4.3300	(1,589.31)	0.00	0.2884	(1.0584)	0.0000	1	(0.7701)	02/07/2025
000932.ZK	01/06/2025	SDB3262741469	0	(3,000)	0.5708	(1,712.48)	(1,712.48)	0.0000	4.3300	(1,589.31)	0.00	0.2060	(0.7560)	0.0000	1	(0.5500)	02/07/2025
TOTAL HUNAN VALIN STEEL CO., LTD CMN CLASS A SERIES NORTHBOUND													100.4259	(357.1872)	0.0000	(256.7612)	
HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
001208.ZK	01/17/2025	SDB3264649868	0	(7,500)	1.2101	(9,299.85)	(9,075.56)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(4.0336)	0.0000	1	(2.9150)	02/07/2025
001208.ZK	01/17/2025	SDB3264649868	0	(5,500)	1.2101	(6,819.89)	(6,655.41)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.9580)	0.0000	1	(2.1377)	02/07/2025
001208.ZK	01/16/2025	SDB3264649868	0	(7,500)	1.1436	(9,299.85)	(8,577.08)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(3.8120)	0.0000	1	(2.6935)	02/07/2025
001208.ZK	01/16/2025	SDB3264649868	0	(5,500)	1.1436	(6,819.89)	(6,289.86)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.7955)	0.0000	1	(1.9752)	02/07/2025
001208.ZK	01/15/2025	SDB3264649868	0	(7,500)	1.1475	(9,299.85)	(8,606.57)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(3.8251)	0.0000	1	(2.7066)	02/07/2025
001208.ZK	01/15/2025	SDB3264649868	0	(5,500)	1.1475	(6,819.89)	(6,311.48)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.8051)	0.0000	1	(1.9848)	02/07/2025
001208.ZK	01/14/2025	SDB3264649868	0	(7,500)	1.2040	(9,299.85)	(9,029.81)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(4.0133)	0.0000	1	(2.8947)	02/07/2025
001208.ZK	01/14/2025	SDB3264649868	0	(5,500)	1.2040	(6,819.89)	(6,621.86)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.9431)	0.0000	1	(2.1228)	02/07/2025
001208.ZK	01/13/2025	SDB3264649868	0	(7,500)	1.1963	(9,299.85)	(8,972.57)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(3.9878)	0.0000	1	(2.8692)	02/07/2025
001208.ZK	01/13/2025	SDB3264649868	0	(5,500)	1.1963	(6,819.89)	(6,579.88)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.9244)	0.0000	1	(2.1041)	02/07/2025
001208.ZK	01/10/2025	SDB3264649868	0	(7,500)	1.2131	(9,299.85)	(9,098.47)	0.0000	4.3300	(1,600.00)	0.00	3.3557	(12.1313)	0.0000	3	(8.7756)	02/07/2025
001208.ZK	01/10/2025	SDB3264649868	0	(5,500)	1.2131	(6,819.89)	(6,672.21)	0.0000	4.3300	(1,600.00)	0.00	2.4608	(8.8963)	0.0000	3	(6.4354)	02/07/2025
001208.ZK	01/09/2025	SDB3264649868	0	(7,500)	1.1499	(9,299.85)	(8,624.44)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(3.8331)	0.0000	1	(2.7145)	02/07/2025
001208.ZK	01/09/2025	SDB3264649868	0	(5,500)	1.1499	(6,819.89)	(6,324.59)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.8109)	0.0000	1	(1.9906)	02/07/2025
001208.ZK	01/08/2025	SDB3264649868	0	(7,500)	1.1410	(9,299.85)	(8,557.18)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(3.8032)	0.0000	1	(2.6846)	02/07/2025
001208.ZK	01/08/2025	SDB3264649868	0	(5,500)	1.1410	(6,819.89)	(6,275.26)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.7890)	0.0000	1	(1.9687)	02/07/2025
001208.ZK	01/08/2025	SDB3264649868	0	(600)	1.1410	(743.99)	(684.57)	0.0000	4.3300	(1,600.00)	0.00	0.0895	(0.3043)	0.0000	1	(0.2148)	02/07/2025
001208.ZK	01/07/2025	SDB3264649868	0	(7,500)	1.2107	(9,299.85)	(9,080.04)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(4.0356)	0.0000	1	(2.9170)	02/07/2025
001208.ZK	01/07/2025	SDB3264649868	0	(5,500)	1.2107	(6,819.89)	(6,658.70)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(2.9594)	0.0000	1	(2.1391)	02/07/2025
001208.ZK	01/07/2025	SDB3264649868	0	(600)	1.2107	(743.99)	(726.40)	0.0000	4.3300	(1,600.00)	0.00	0.0895	(0.3228)	0.0000	1	(0.2334)	02/07/2025
001208.ZK	01/06/2025	SDB3264649868	0	(7,500)	1.2400	(9,299.85)	(9,299.85)	0.0000	4.3300	(1,600.00)	0.00	1.1186	(4.1333)	0.0000	1	(3.0147)	02/07/2025
001208.ZK	01/06/2025	SDB3264649868	0	(5,500)	1.2400	(6,819.89)	(6,819.89)	0.0000	4.3300	(1,600.00)	0.00	0.8203	(3.0311)	0.0000	1	(2.2108)	02/07/2025
001208.ZK	01/06/2025	SDB3264649868	0	(600)	1.2400	(743.99)	(743.99)	0.0000	4.3300	(1,600.00)	0.00	0.0895	(0.3307)	0.0000	1	(0.2412)	02/07/2025
TOTAL HUNAN VALIN WIRE & CABLE CO., LTD. CMN CLASS A SERIES NORTHBOUND													23.5346	(83.4787)	0.0000	(59.9441)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300035.ZK	01/17/2025	SDB3265057958	0	(16,300)	1.9451	(32,654.08)	(31,705.20)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.4859)	0.0000	1	(3.5584)	02/07/2025
300035.ZK	01/17/2025	SDB3265057958	0	(1,400)	1.9451	(2,787.38)	(2,723.15)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6430)	0.0000	1	(0.3077)	02/07/2025
300035.ZK	01/16/2025	SDB3265057958	0	(16,300)	1.7936	(32,654.08)	(29,235.78)	0.0000	4.3300	(850.00)	0.00	3.9276	(6.9029)	0.0000	1	(2.9753)	02/07/2025
300035.ZK	01/16/2025	SDB3265057958	0	(1,400)	1.7936	(2,787.38)	(2,511.05)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.5929)	0.0000	1	(0.2576)	02/07/2025
300035.ZK	01/16/2025	SDB3265057958	0	(100)	1.7936	(199.10)	(179.36)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0423)	0.0000	1	(0.0184)	02/07/2025
300035.ZK	01/15/2025	SDB3265057958	0	(16,300)	1.8219	(32,654.08)	(29,697.41)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.0119)	0.0000	1	(3.0843)	02/07/2025
300035.ZK	01/15/2025	SDB3265057958	0	(1,400)	1.8219	(2,787.38)	(2,550.70)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6022)	0.0000	1	(0.2670)	02/07/2025
300035.ZK	01/15/2025	SDB3265057958	0	(100)	1.8219	(199.10)	(182.19)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0430)	0.0000	1	(0.0191)	02/07/2025
300035.ZK	01/14/2025	SDB3265057958	0	(16,300)	1.8869	(32,654.08)	(30,756.60)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.2620)	0.0000	1	(3.3344)	02/07/2025
300035.ZK	01/14/2025	SDB3265057958	0	(1,400)	1.8869	(2,787.38)	(2,641.67)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6237)	0.0000	1	(0.2885)	02/07/2025
300035.ZK	01/14/2025	SDB3265057958	0	(100)	1.8869	(199.10)	(188.69)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0446)	0.0000	1	(0.0206)	02/07/2025
300035.ZK	01/13/2025	SDB3265057958	0	(16,300)	1.8578	(32,654.08)	(30,282.14)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.1499)	0.0000	1	(3.2224)	02/07/2025
300035.ZK	01/13/2025	SDB3265057958	0	(1,400)	1.8578	(2,787.38)	(2,600.92)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6141)	0.0000	1	(0.2788)	02/07/2025
300035.ZK	01/13/2025	SDB3265057958	0	(100)	1.8578	(199.10)	(185.78)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0439)	0.0000	1	(0.0199)	02/07/2025
300035.ZK	01/10/2025	SDB3265057958	0	(16,300)	1.9137	(32,654.08)	(31,194.04)	0.0000	4.3300	(850.00)	0.00	11.7827	(22.0958)	0.0000	3	(10.3131)	02/07/2025
300035.ZK	01/10/2025	SDB3265057958	0	(1,400)	1.9137	(2,787.38)	(2,679.24)	0.0000	4.3300	(850.00)	0.00	1.0058	(1.8978)	0.0000	3	(0.8920)	02/07/2025
300035.ZK	01/10/2025	SDB3265057958	0	(100)	1.9137	(199.10)	(191.37)	0.0000	4.3300	(850.00)	0.00	0.0718	(0.1356)	0.0000	3	(0.0637)	02/07/2025
300035.ZK	01/09/2025	SDB3265057958	0	(16,300)	1.8730	(32,654.08)	(30,530.65)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.2086)	0.0000	1	(3.2811)	02/07/2025
300035.ZK	01/09/2025	SDB3265057958	0	(1,400)	1.8730	(2,787.38)	(2,622.26)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6191)	0.0000	1	(0.2839)	02/07/2025
300035.ZK	01/09/2025	SDB3265057958	0	(100)	1.8730	(199.10)	(187.30)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0442)	0.0000	1	(0.0203)	02/07/2025
300035.ZK	01/08/2025	SDB3265057958	0	(16,300)	1.8634	(32,654.08)	(30,373.84)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.1716)	0.0000	1	(3.2440)	02/07/2025
300035.ZK	01/08/2025	SDB3265057958	0	(1,400)	1.8634	(2,787.38)	(2,608.80)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6160)	0.0000	1	(0.2807)	02/07/2025
300035.ZK	01/08/2025	SDB3265057958	0	(100)	1.8634	(199.10)	(186.34)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0440)	0.0000	1	(0.0201)	02/07/2025
300035.ZK	01/07/2025	SDB3265057958	0	(16,300)	2.0033	(32,654.08)	(32,654.08)	0.0000	4.3300	(850.00)	0.00	3.9276	(7.7100)	0.0000	1	(3.7824)	02/07/2025
300035.ZK	01/07/2025	SDB3265057958	0	(1,400)	1.9910	(2,787.38)	(2,787.38)	0.0000	4.3300	(850.00)	0.00	0.3353	(0.6581)	0.0000	1	(0.3229)	02/07/2025
300035.ZK	01/07/2025	SDB3265057958	0	(100)	1.9910	(199.10)	(199.10)	0.0000	4.3300	(850.00)	0.00	0.0239	(0.0470)	0.0000	1	(0.0231)	02/07/2025
TOTAL HUNAN ZHONGKE ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND												47.1305	(87.3102)	0.0000		(40.1797)	
HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																	
600570.SH	01/17/2025	SDB3260123688	0	(80)	3.6289	(305.79)	(290.31)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1230)	0.0000	1	(0.0862)	02/07/2025
600570.SH	01/16/2025	SDB3260123688	0	(80)	3.4376	(305.79)	(275.01)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1165)	0.0000	1	(0.0797)	02/07/2025
600570.SH	01/15/2025	SDB3260123688	0	(80)	3.3855	(305.79)	(270.84)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1147)	0.0000	1	(0.0780)	02/07/2025
600570.SH	01/14/2025	SDB3260123688	0	(80)	3.4582	(305.79)	(276.66)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1172)	0.0000	1	(0.0804)	02/07/2025
600570.SH	01/13/2025	SDB3260123688	0	(80)	3.4529	(305.79)	(276.23)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1170)	0.0000	1	(0.0802)	02/07/2025
600570.SH	01/10/2025	SDB3260123688	0	(80)	3.4895	(305.79)	(279.16)	0.0000	4.3300	(1,525.00)	0.00	0.1103	(0.3548)	0.0000	3	(0.2444)	02/07/2025
600570.SH	01/09/2025	SDB3260123688	0	(80)	3.4199	(305.79)	(273.59)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1159)	0.0000	1	(0.0791)	02/07/2025
600570.SH	01/08/2025	SDB3260123688	0	(80)	3.4569	(305.79)	(276.56)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1172)	0.0000	1	(0.0804)	02/07/2025
600570.SH	01/07/2025	SDB3260123688	0	(80)	3.6102	(305.79)	(288.81)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1223)	0.0000	1	(0.0856)	02/07/2025
600570.SH	01/06/2025	SDB3260123688	0	(80)	3.8224	(305.79)	(305.79)	0.0000	4.3300	(1,525.00)	0.00	0.0368	(0.1295)	0.0000	1	(0.0928)	02/07/2025
TOTAL HUNDSUN TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND												0.4414	(1.4281)	0.0000		(0.9868)	
HWANG CHANG GEN CONTRACTOR CO CMN																	
2543.TW	01/17/2025	SDB3260661423	0	(2,000)	2.1963	(5,075.27)	(4,392.68)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.1897)	0.0000	1	(0.5792)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(2,000)	2.1963	(4,902.97)	(4,392.68)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.1897)	0.0000	1	(0.6000)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(5,670)	2.1963	(12,705.64)	(12,453.24)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.3727)	0.0000	1	(1.8445)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(4,000)	2.1963	(8,963.42)	(8,785.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.3793)	0.0000	1	(1.3012)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(7,000)	2.1963	(15,685.98)	(15,374.37)	0.0000	4.3300	(974.99)	0.00	1.8867	(4.1639)	0.0000	1	(2.2772)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(4,000)	2.1963	(8,963.42)	(8,785.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.3793)	0.0000	1	(1.3012)	02/04/2025
2543.TW	01/17/2025	SDB3260661423	0	(4,000)	2.1963	(8,963.42)	(8,785.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.3793)	0.0000	1	(1.3012)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(2,000)	1.9947	(5,075.27)	(3,989.48)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.0805)	0.0000	1	(0.4700)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(2,000)	1.9947	(4,902.97)	(3,989.48)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.0805)	0.0000	1	(0.4908)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(5,670)	1.9947	(12,705.64)	(11,310.18)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.0631)	0.0000	1	(1.5349)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(4,000)	1.9947	(8,963.42)	(7,978.96)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1609)	0.0000	1	(1.0829)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HWANG CHANG GEN CONTRACTOR CO CMN (Cont.)																	
2543.TW	01/16/2025	SDB3260661423	0	(7,000)	1.9947	(15,685.98)	(13,963.19)	0.0000	4.3300	(974.99)	0.00	1.8867	(3.7817)	0.0000	1	(1.8950)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(4,000)	1.9947	(8,963.42)	(7,978.96)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1609)	0.0000	1	(1.0829)	02/04/2025
2543.TW	01/16/2025	SDB3260661423	0	(4,000)	1.9947	(8,963.42)	(7,978.96)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1609)	0.0000	1	(1.0829)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(2,000)	2.0293	(5,075.27)	(4,058.58)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.0992)	0.0000	1	(0.4887)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(2,000)	2.0293	(4,902.97)	(4,058.58)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.0992)	0.0000	1	(0.5095)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(5,670)	2.0293	(12,705.64)	(11,506.09)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.1162)	0.0000	1	(1.5880)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(4,000)	2.0293	(8,963.42)	(8,117.17)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1984)	0.0000	1	(1.1203)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(7,000)	2.0293	(15,685.98)	(14,205.04)	0.0000	4.3300	(974.99)	0.00	1.8867	(3.8472)	0.0000	1	(1.9605)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(4,000)	2.0293	(8,963.42)	(8,117.17)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1984)	0.0000	1	(1.1203)	02/04/2025
2543.TW	01/15/2025	SDB3260661423	0	(4,000)	2.0293	(8,963.42)	(8,117.17)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.1984)	0.0000	1	(1.1203)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(2,000)	2.2238	(5,075.27)	(4,447.68)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.2046)	0.0000	1	(0.5941)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(2,000)	2.2238	(4,902.97)	(4,447.68)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.2046)	0.0000	1	(0.6149)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(5,670)	2.2238	(12,705.64)	(12,609.17)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.4150)	0.0000	1	(1.8867)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(4,000)	2.2238	(8,963.42)	(8,895.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.4091)	0.0000	1	(1.3310)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(7,000)	2.2238	(15,685.98)	(15,566.88)	0.0000	4.3300	(974.99)	0.00	1.8867	(4.2160)	0.0000	1	(2.3293)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(4,000)	2.2238	(8,963.42)	(8,895.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.4091)	0.0000	1	(1.3310)	02/04/2025
2543.TW	01/14/2025	SDB3260661423	0	(4,000)	2.2238	(8,963.42)	(8,895.36)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.4091)	0.0000	1	(1.3310)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(2,000)	2.3101	(5,075.27)	(4,620.10)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.2513)	0.0000	1	(0.6408)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(2,000)	2.3101	(4,902.97)	(4,620.10)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.2513)	0.0000	1	(0.6615)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(5,670)	2.3101	(12,705.64)	(13,097.99)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.5473)	0.0000	1	(2.0191)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(4,000)	2.3101	(8,963.42)	(9,240.20)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.5025)	0.0000	1	(1.4244)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(7,000)	2.3101	(15,685.98)	(16,170.36)	0.0000	4.3300	(974.99)	0.00	1.8867	(4.3794)	0.0000	1	(2.4928)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(4,000)	2.3101	(8,963.42)	(9,240.20)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.5025)	0.0000	1	(1.4244)	02/04/2025
2543.TW	01/13/2025	SDB3260661423	0	(4,000)	2.3101	(8,963.42)	(9,240.20)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.5025)	0.0000	1	(1.4244)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(2,000)	2.4548	(5,075.27)	(4,909.51)	0.0000	4.3300	(974.99)	0.00	1.8313	(3.9889)	0.0000	3	(2.1576)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(2,000)	2.4548	(4,902.97)	(4,909.51)	0.0000	4.3300	(974.99)	0.00	1.7692	(3.9889)	0.0000	3	(2.2198)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(5,670)	2.4548	(12,705.64)	(13,918.45)	0.0000	4.3300	(974.99)	0.00	4.5846	(11.3086)	0.0000	3	(6.7240)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(4,000)	2.4548	(8,963.42)	(9,819.01)	0.0000	4.3300	(974.99)	0.00	3.2343	(7.9779)	0.0000	3	(4.7436)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(7,000)	2.4548	(15,685.98)	(17,183.27)	0.0000	4.3300	(974.99)	0.00	5.6600	(13.9613)	0.0000	3	(8.3013)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(4,000)	2.4548	(8,963.42)	(9,819.01)	0.0000	4.3300	(974.99)	0.00	3.2343	(7.9779)	0.0000	3	(4.7436)	02/04/2025
2543.TW	01/10/2025	SDB3260661423	0	(4,000)	2.4548	(8,963.42)	(9,819.01)	0.0000	4.3300	(974.99)	0.00	3.2343	(7.9779)	0.0000	3	(4.7436)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(2,000)	2.5441	(5,075.27)	(5,088.22)	0.0000	4.3300	(974.99)	0.00	0.6104	(1.3780)	0.0000	1	(0.7676)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(2,000)	2.5441	(4,902.97)	(5,088.22)	0.0000	4.3300	(974.99)	0.00	0.5897	(1.3780)	0.0000	1	(0.7883)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(5,670)	2.5441	(12,705.64)	(14,425.10)	0.0000	4.3300	(974.99)	0.00	1.5282	(3.9068)	0.0000	1	(2.3786)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(4,000)	2.5441	(8,963.42)	(10,176.44)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.7561)	0.0000	1	(1.6780)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(7,000)	2.5441	(15,685.98)	(17,808.76)	0.0000	4.3300	(974.99)	0.00	1.8867	(4.8232)	0.0000	1	(2.9365)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(4,000)	2.5441	(8,963.42)	(10,176.44)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.7561)	0.0000	1	(1.6780)	02/04/2025
2543.TW	01/09/2025	SDB3260661423	0	(4,000)	2.5441	(8,963.42)	(10,176.44)	0.0000	4.3300	(974.99)	0.00	1.0781	(2.7561)	0.0000	1	(1.6780)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(2,000)	2.5171	(4,902.97)	(5,034.16)	0.0000	4.3300	(939.37)	0.00	0.5897	(1.3136)	0.0000	1	(0.7239)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(5,670)	2.5171	(12,705.64)	(14,271.84)	0.0000	4.3300	(939.37)	0.00	1.5282	(3.7240)	0.0000	1	(2.1958)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(4,000)	2.5171	(8,963.42)	(10,068.32)	0.0000	4.3300	(939.37)	0.00	1.0781	(2.6272)	0.0000	1	(1.5491)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(7,000)	2.5171	(15,685.98)	(17,619.55)	0.0000	4.3300	(939.37)	0.00	1.8867	(4.5976)	0.0000	1	(2.7109)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(4,000)	2.5171	(8,963.42)	(10,068.32)	0.0000	4.3300	(939.37)	0.00	1.0781	(2.6272)	0.0000	1	(1.5491)	02/04/2025
2543.TW	01/08/2025	SDB3260661423	0	(4,000)	2.5171	(8,963.42)	(10,068.32)	0.0000	4.3300	(939.37)	0.00	1.0781	(2.6272)	0.0000	1	(1.5491)	02/04/2025
2543.TW	01/07/2025	SDB3260661423	0	(5,670)	2.3672	(12,705.64)	(13,422.15)	0.0000	4.3300	(900.00)	0.00	1.5282	(3.3555)	0.0000	1	(1.8273)	02/04/2025
2543.TW	01/07/2025	SDB3260661423	0	(4,000)	2.3672	(8,963.42)	(9,468.89)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.3672)	0.0000	1	(1.2891)	02/04/2025
2543.TW	01/07/2025	SDB3260661423	0	(7,000)	2.3672	(15,685.98)	(16,570.56)	0.0000	4.3300	(900.00)	0.00	1.8867	(4.1426)	0.0000	1	(2.2560)	02/04/2025
2543.TW	01/07/2025	SDB3260661423	0	(4,000)	2.3672	(8,963.42)	(9,468.89)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.3672)	0.0000	1	(1.2891)	02/04/2025
2543.TW	01/07/2025	SDB3260661423	0	(4,000)	2.3672	(8,963.42)	(9,468.89)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.3672)	0.0000	1	(1.2891)	02/04/2025
2543.TW	01/06/2025	SDB3260661423	0	(5,670)	2.2501	(12,705.64)	(12,758.06)	0.0000	4.3300	(900.00)	0.00	1.5282	(3.1895)	0.0000	1	(1.6613)	02/04/2025
2543.TW	01/06/2025	SDB3260661423	0	(4,000)	2.2501	(8,963.42)	(9,000.40)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.2501)	0.0000	1	(1.1720)	02/04/2025
2543.TW	01/06/2025	SDB3260661423	0	(7,000)	2.2501	(15,685.98)	(15,750.69)	0.0000	4.3300	(900.00)	0.00	1.8867	(3.9377)	0.0000	1	(2.0510)	02/04/2025
2543.TW	01/06/2025	SDB3260661423	0	(4,000)	2.2501	(8,963.42)	(9,000.40)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.2501)	0.0000	1	(1.1720)	02/04/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HWANG CHANG GEN CONTRACTOR CO CMN (Cont.)																	
2543.TW	01/06/2025	SDB3260661423	0	(4,000)	2.2501	(8,963.42)	(9,000.40)	0.0000	4.3300	(900.00)	0.00	1.0781	(2.2501)	0.0000	1	(1.1720)	02/04/2025
2543.TW	01/03/2025	SDB3260661423	0	(5,670)	2.2409	(12,705.64)	(12,705.64)	0.0000	4.3300	(900.00)	0.00	4.5846	(9.5292)	0.0000	3	(4.9446)	02/04/2025
2543.TW	01/03/2025	SDB3260661423	0	(4,000)	2.2409	(8,963.42)	(8,963.42)	0.0000	4.3300	(900.00)	0.00	3.2343	(6.7226)	0.0000	3	(3.4883)	02/04/2025
2543.TW	01/03/2025	SDB3260661423	0	(7,000)	2.2409	(15,685.98)	(15,685.98)	0.0000	4.3300	(900.00)	0.00	5.6600	(11.7645)	0.0000	3	(6.1045)	02/04/2025
2543.TW	01/03/2025	SDB3260661423	0	(4,000)	2.2409	(8,963.42)	(8,963.42)	0.0000	4.3300	(900.00)	0.00	3.2343	(6.7226)	0.0000	3	(3.4883)	02/04/2025
2543.TW	01/03/2025	SDB3260661423	0	(4,000)	2.2409	(8,963.42)	(8,963.42)	0.0000	4.3300	(900.00)	0.00	3.2343	(6.7226)	0.0000	3	(3.4883)	02/04/2025
TOTAL HWANG CHANG GEN CONTRACTOR CO CMN												111.1289	(247.8951)	0.0000		(136.7662)	
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688041.SH	01/17/2025	SDB3261928006	0	(95)	19.6076	(1,919.50)	(1,862.72)	0.0000	4.3300	(703.20)	0.00	0.2309	(0.3639)	0.0000	1	(0.1330)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(105)	19.6076	(2,121.55)	(2,058.80)	0.0000	4.3300	(703.20)	0.00	0.2552	(0.4022)	0.0000	1	(0.1470)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(1,200)	19.6076	(24,288.49)	(23,529.09)	0.0000	4.3300	(703.20)	0.00	2.9214	(4.5960)	0.0000	1	(1.6747)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(640)	19.6076	(12,788.18)	(12,548.85)	0.0000	4.3300	(703.20)	0.00	1.5381	(2.4512)	0.0000	1	(0.9131)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(3,560)	19.6076	(71,876.52)	(69,802.97)	0.0000	4.3300	(703.20)	0.00	8.6451	(13.6349)	0.0000	1	(4.9898)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(1,000)	19.6076	(20,145.89)	(19,607.58)	0.0000	4.3300	(703.20)	0.00	2.4231	(3.8300)	0.0000	1	(1.4069)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(200)	19.6076	(4,091.11)	(3,921.52)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7660)	0.0000	1	(0.2739)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(600)	19.6076	(12,273.34)	(11,764.55)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.2980)	0.0000	1	(0.8218)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(200)	19.6076	(4,091.11)	(3,921.52)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7660)	0.0000	1	(0.2739)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(600)	19.6076	(12,273.34)	(11,764.55)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.2980)	0.0000	1	(0.8218)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(200)	19.6076	(4,091.11)	(3,921.52)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7660)	0.0000	1	(0.2739)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(500)	19.6076	(10,227.79)	(9,803.79)	0.0000	4.3300	(703.20)	0.00	1.2302	(1.9150)	0.0000	1	(0.6848)	02/07/2025
688041.SH	01/17/2025	SDB3261928006	0	(1,595)	19.6076	(32,626.63)	(31,274.08)	0.0000	4.3300	(703.20)	0.00	3.9243	(6.1089)	0.0000	1	(2.1846)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(95)	19.4999	(1,919.50)	(1,852.49)	0.0000	4.3300	(703.20)	0.00	0.2309	(0.3619)	0.0000	1	(0.1310)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(105)	19.4999	(2,121.55)	(2,047.48)	0.0000	4.3300	(703.20)	0.00	0.2552	(0.3999)	0.0000	1	(0.1448)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(1,200)	19.4999	(24,288.49)	(23,399.83)	0.0000	4.3300	(703.20)	0.00	2.9214	(4.5708)	0.0000	1	(1.6494)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(640)	19.4999	(12,788.18)	(12,479.91)	0.0000	4.3300	(703.20)	0.00	1.5381	(2.4378)	0.0000	1	(0.8996)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(3,560)	19.4999	(71,876.52)	(69,419.49)	0.0000	4.3300	(703.20)	0.00	8.6451	(13.5600)	0.0000	1	(4.9149)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(1,000)	19.4999	(20,145.89)	(19,499.86)	0.0000	4.3300	(703.20)	0.00	2.4231	(3.8090)	0.0000	1	(1.3859)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(200)	19.4999	(4,091.11)	(3,899.97)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7618)	0.0000	1	(0.2697)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(600)	19.4999	(12,273.34)	(11,699.91)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.2854)	0.0000	1	(0.8092)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(200)	19.4999	(4,091.11)	(3,899.97)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7618)	0.0000	1	(0.2697)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(600)	19.4999	(12,273.34)	(11,699.91)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.2854)	0.0000	1	(0.8092)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(200)	19.4999	(4,091.11)	(3,899.97)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7618)	0.0000	1	(0.2697)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(500)	19.4999	(10,227.79)	(9,749.93)	0.0000	4.3300	(703.20)	0.00	1.2302	(1.9045)	0.0000	1	(0.6743)	02/07/2025
688041.SH	01/16/2025	SDB3261928006	0	(1,595)	19.4999	(32,626.63)	(31,102.27)	0.0000	4.3300	(703.20)	0.00	3.9243	(6.0753)	0.0000	1	(2.1511)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(95)	19.9460	(1,919.50)	(1,894.87)	0.0000	4.3300	(703.20)	0.00	0.2309	(0.3701)	0.0000	1	(0.1393)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(105)	19.9460	(2,121.55)	(2,094.33)	0.0000	4.3300	(703.20)	0.00	0.2552	(0.4091)	0.0000	1	(0.1539)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(1,200)	19.9460	(24,288.49)	(23,935.23)	0.0000	4.3300	(703.20)	0.00	2.9214	(4.6754)	0.0000	1	(1.7540)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(640)	19.9460	(12,788.18)	(12,765.45)	0.0000	4.3300	(703.20)	0.00	1.5381	(2.4935)	0.0000	1	(0.9554)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(3,560)	19.9460	(71,876.52)	(71,007.84)	0.0000	4.3300	(703.20)	0.00	8.6451	(13.8703)	0.0000	1	(5.2251)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(1,000)	19.9460	(20,145.89)	(19,946.02)	0.0000	4.3300	(703.20)	0.00	2.4231	(3.8961)	0.0000	1	(1.4730)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(200)	19.9460	(4,091.11)	(3,989.20)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7792)	0.0000	1	(0.2872)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(600)	19.9460	(12,273.34)	(11,967.61)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.3377)	0.0000	1	(0.8615)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(200)	19.9460	(4,091.11)	(3,989.20)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7792)	0.0000	1	(0.2872)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(600)	19.9460	(12,273.34)	(11,967.61)	0.0000	4.3300	(703.20)	0.00	1.4762	(2.3377)	0.0000	1	(0.8615)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(200)	19.9460	(4,091.11)	(3,989.20)	0.0000	4.3300	(703.20)	0.00	0.4921	(0.7792)	0.0000	1	(0.2872)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(500)	19.9460	(10,227.79)	(9,973.01)	0.0000	4.3300	(703.20)	0.00	1.2302	(1.9481)	0.0000	1	(0.7179)	02/07/2025
688041.SH	01/15/2025	SDB3261928006	0	(1,595)	19.9460	(32,626.63)	(31,813.91)	0.0000	4.3300	(703.20)	0.00	3.9243	(6.2144)	0.0000	1	(2.2901)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(640)	20.1615	(12,788.18)	(12,903.35)	0.0000	4.3300	(703.70)	0.00	1.5381	(2.5222)	0.0000	1	(0.9841)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(3,560)	20.1615	(71,876.52)	(71,774.88)	0.0000	4.3300	(703.70)	0.00	8.6451	(14.0299)	0.0000	1	(5.3848)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(1,000)	20.1615	(20,145.89)	(20,161.48)	0.0000	4.3300	(703.70)	0.00	2.4231	(3.9410)	0.0000	1	(1.5179)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(200)	20.1615	(4,091.11)	(4,032.30)	0.0000	4.3300	(703.70)	0.00	0.4921	(0.7882)	0.0000	1	(0.2961)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(600)	20.1615	(12,273.34)	(12,096.89)	0.0000	4.3300	(703.70)	0.00	1.4762	(2.3646)	0.0000	1	(0.8884)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688041.SH	01/14/2025	SDB3261928006	0	(200)	20.1615	(4,091.11)	(4,032.30)	0.0000	4.3300	(703.70)	0.00	0.4921	(0.7882)	0.0000	1	(0.2961)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(600)	20.1615	(12,273.34)	(12,096.89)	0.0000	4.3300	(703.70)	0.00	1.4762	(2.3646)	0.0000	1	(0.8884)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(200)	20.1615	(4,091.11)	(4,032.30)	0.0000	4.3300	(703.70)	0.00	0.4921	(0.7882)	0.0000	1	(0.2961)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(500)	20.1615	(10,227.79)	(10,080.74)	0.0000	4.3300	(703.70)	0.00	1.2302	(1.9705)	0.0000	1	(0.7403)	02/07/2025
688041.SH	01/14/2025	SDB3261928006	0	(1,595)	20.1615	(32,626.63)	(32,157.56)	0.0000	4.3300	(703.70)	0.00	3.9243	(6.2859)	0.0000	1	(2.3616)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(1,000)	20.4004	(20,145.89)	(20,400.41)	0.0000	4.3300	(706.87)	0.00	2.4231	(4.0057)	0.0000	1	(1.5826)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(200)	20.4004	(4,091.11)	(4,080.08)	0.0000	4.3300	(706.87)	0.00	0.4921	(0.8011)	0.0000	1	(0.3091)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(600)	20.4004	(12,273.34)	(12,240.25)	0.0000	4.3300	(706.87)	0.00	1.4762	(2.4034)	0.0000	1	(0.9272)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(200)	20.4004	(4,091.11)	(4,080.08)	0.0000	4.3300	(706.87)	0.00	0.4921	(0.8011)	0.0000	1	(0.3091)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(600)	20.4004	(12,273.34)	(12,240.25)	0.0000	4.3300	(706.87)	0.00	1.4762	(2.4034)	0.0000	1	(0.9272)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(200)	20.4004	(4,091.11)	(4,080.08)	0.0000	4.3300	(706.87)	0.00	0.4921	(0.8011)	0.0000	1	(0.3091)	02/07/2025
688041.RIC	01/13/2025	SDB3261928006	0	(500)	20.4004	(10,227.79)	(10,200.21)	0.0000	4.3300	(706.87)	0.00	1.2302	(2.0028)	0.0000	1	(0.7727)	02/07/2025
688041.SH	01/13/2025	SDB3261928006	0	(1,595)	20.4004	(32,626.63)	(32,538.66)	0.0000	4.3300	(706.87)	0.00	3.9243	(6.3890)	0.0000	1	(2.4648)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(200)	20.1189	(4,091.11)	(4,023.77)	0.0000	4.3300	(708.63)	0.00	1.4762	(2.3761)	0.0000	3	(0.8999)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(600)	20.1189	(12,273.34)	(12,071.32)	0.0000	4.3300	(708.63)	0.00	4.4286	(7.1284)	0.0000	3	(2.6998)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(200)	20.1189	(4,091.11)	(4,023.77)	0.0000	4.3300	(708.63)	0.00	1.4762	(2.3761)	0.0000	3	(0.8999)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(600)	20.1189	(12,273.34)	(12,071.32)	0.0000	4.3300	(708.63)	0.00	4.4286	(7.1284)	0.0000	3	(2.6998)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(200)	20.1189	(4,091.11)	(4,023.77)	0.0000	4.3300	(708.63)	0.00	1.4762	(2.3761)	0.0000	3	(0.8999)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	20.1189	20.1189	(10,227.79)	(10,059.43)	0.0000	4.3300	(708.63)	0.00	3.6905	(5.9404)	0.0000	3	(2.2498)	02/07/2025
688041.SH	01/10/2025	SDB3261928006	0	(1,595)	20.1189	(32,626.63)	(32,089.58)	0.0000	4.3300	(708.63)	0.00	11.7728	(18.9498)	0.0000	3	(7.1770)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(200)	18.2914	(4,091.11)	(3,658.28)	0.0000	4.3300	(720.38)	0.00	0.4921	(0.7320)	0.0000	1	(0.2400)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(600)	18.2914	(12,273.34)	(10,974.85)	0.0000	4.3300	(720.38)	0.00	1.4762	(2.1961)	0.0000	1	(0.7199)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(200)	18.2914	(4,091.11)	(3,658.28)	0.0000	4.3300	(720.38)	0.00	0.4921	(0.7320)	0.0000	1	(0.2400)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(600)	18.2914	(12,273.34)	(10,974.85)	0.0000	4.3300	(720.38)	0.00	1.4762	(2.1961)	0.0000	1	(0.7199)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(200)	18.2914	(4,091.11)	(3,658.28)	0.0000	4.3300	(720.38)	0.00	0.4921	(0.7320)	0.0000	1	(0.2400)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(500)	18.2914	(10,227.79)	(9,145.71)	0.0000	4.3300	(720.38)	0.00	1.2302	(1.8301)	0.0000	1	(0.5999)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(9,347)	18.2914	(191,198.21)	(170,969.93)	0.0000	4.3300	(720.38)	0.00	22.9969	(34,2120)	0.0000	1	(11.2151)	02/07/2025
688041.SH	01/09/2025	SDB3261928006	0	(2,148)	18.2914	(43,938.56)	(39,289.98)	0.0000	4.3300	(720.38)	0.00	5.2848	(7.8621)	0.0000	1	(2.5773)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(200)	18.4857	(4,091.11)	(3,697.14)	0.0000	4.3300	(721.18)	0.00	0.4921	(0.7406)	0.0000	1	(0.2486)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(600)	18.4857	(12,273.34)	(11,091.41)	0.0000	4.3300	(721.18)	0.00	1.4762	(2.2219)	0.0000	1	(0.7457)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(200)	18.4857	(4,091.11)	(3,697.14)	0.0000	4.3300	(721.18)	0.00	0.4921	(0.7406)	0.0000	1	(0.2486)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(600)	18.4857	(12,273.34)	(11,091.41)	0.0000	4.3300	(721.18)	0.00	1.4762	(2.2219)	0.0000	1	(0.7457)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(200)	18.4857	(4,091.11)	(3,697.14)	0.0000	4.3300	(721.18)	0.00	0.4921	(0.7406)	0.0000	1	(0.2486)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(500)	18.4857	(10,227.79)	(9,242.84)	0.0000	4.3300	(721.18)	0.00	1.2302	(1.8516)	0.0000	1	(0.6214)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(9,347)	18.4857	(191,198.21)	(172,785.62)	0.0000	4.3300	(721.18)	0.00	22.9969	(34,6138)	0.0000	1	(11.6169)	02/07/2025
688041.SH	01/08/2025	SDB3261928006	0	(5,048)	18.4857	(103,259.72)	(93,315.70)	0.0000	4.3300	(721.18)	0.00	12.4198	(18,6938)	0.0000	1	(6.2739)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(200)	19.0045	(4,091.11)	(3,800.91)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.7626)	0.0000	1	(0.2706)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(600)	19.0045	(12,273.34)	(11,402.73)	0.0000	4.3300	(722.31)	0.00	1.4762	(2.2879)	0.0000	1	(0.8117)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(200)	19.0045	(4,091.11)	(3,800.91)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.7626)	0.0000	1	(0.2706)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(600)	19.0045	(12,273.34)	(11,402.73)	0.0000	4.3300	(722.31)	0.00	1.4762	(2.2879)	0.0000	1	(0.8117)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(200)	19.0045	(4,091.11)	(3,800.91)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.7626)	0.0000	1	(0.2706)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(500)	19.0045	(10,227.79)	(9,502.27)	0.0000	4.3300	(722.31)	0.00	1.2302	(1.9066)	0.0000	1	(0.6764)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(9,347)	19.0045	(191,198.21)	(177,635.46)	0.0000	4.3300	(722.31)	0.00	22.9969	(35,6411)	0.0000	1	(12.6442)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(7,753)	19.0045	(158,592.03)	(147,342.22)	0.0000	4.3300	(722.31)	0.00	19.0751	(29,5630)	0.0000	1	(10.4879)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(1,000)	19.0045	(20,455.57)	(19,004.54)	0.0000	4.3300	(722.31)	0.00	2.4604	(3.8131)	0.0000	1	(1.3528)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(3,200)	19.0045	(65,457.82)	(60,814.54)	0.0000	4.3300	(722.31)	0.00	7.8731	(12,2019)	0.0000	1	(4.3288)	02/07/2025
688041.SH	01/07/2025	SDB3261928006	0	(95)	19.0045	(1,943.28)	(1,805.43)	0.0000	4.3300	(722.31)	0.00	0.2337	(0.3622)	0.0000	1	(0.1285)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(200)	20.4556	(4,091.11)	(4,091.11)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.8208)	0.0000	1	(0.3288)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(600)	20.4556	(12,273.34)	(12,273.34)	0.0000	4.3300	(722.31)	0.00	1.4762	(2.4625)	0.0000	1	(0.9863)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(200)	20.4556	(4,091.11)	(4,091.11)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.8208)	0.0000	1	(0.3288)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(600)	20.4556	(12,273.34)	(12,273.34)	0.0000	4.3300	(722.31)	0.00	1.4762	(2.4625)	0.0000	1	(0.9863)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(200)	20.4556	(4,091.11)	(4,091.11)	0.0000	4.3300	(722.31)	0.00	0.4921	(0.8208)	0.0000	1	(0.3288)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(500)	20.4556	(10,227.79)	(10,227.79)	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688041.SH	01/06/2025	SDB3261928006	0	(9,347)	20.4556	(191,198.21)	(191,198.21)	0.0000	4.3300	(722.31)	0.00	22.9969	(38.3623)	0.0000	1	(15.3654)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(7,753)	20.4556	(158,592.03)	(158,592.03)	0.0000	4.3300	(722.31)	0.00	19.0751	(31.8201)	0.0000	1	(12.7451)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(1,000)	20.4556	(20,455.57)	(20,455.57)	0.0000	4.3300	(722.31)	0.00	2.4604	(4.1042)	0.0000	1	(1.6439)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(3,200)	20.4556	(65,457.82)	(65,457.82)	0.0000	4.3300	(722.31)	0.00	7.8731	(13.1336)	0.0000	1	(5.2604)	02/07/2025
688041.SH	01/06/2025	SDB3261928006	0	(95)	20.4556	(1,943.28)	(1,943.28)	0.0000	4.3300	(722.31)	0.00	0.2337	(0.3899)	0.0000	1	(0.1562)	02/07/2025
TOTAL HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												331.3475	(522.7070)	0.0000		(191.3595)	
I-CHIUN PRECISION IND CO LTD ORD CMN																	
2486.TW	01/17/2025	SDB3265057901	0	(2,000)	3.0706	(6,620.59)	(6,141.28)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.5780)	0.0000	1	(0.7817)	02/04/2025
2486.TW	01/17/2025	SDB3265057901	0	(1,000)	3.0706	(3,322.86)	(3,070.64)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.7890)	0.0000	1	(0.3893)	02/04/2025
2486.TW	01/17/2025	SDB3265057901	0	(3,000)	3.0706	(10,180.87)	(9,211.92)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.3670)	0.0000	1	(1.1424)	02/04/2025
2486.TW	01/16/2025	SDB3265057901	0	(2,000)	3.0828	(6,620.59)	(6,165.56)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.5842)	0.0000	1	(0.7879)	02/04/2025
2486.TW	01/16/2025	SDB3265057901	0	(1,000)	3.0828	(3,322.86)	(3,082.78)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.7921)	0.0000	1	(0.3924)	02/04/2025
2486.TW	01/16/2025	SDB3265057901	0	(3,000)	3.0828	(10,180.87)	(9,248.35)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.3763)	0.0000	1	(1.1518)	02/04/2025
2486.TW	01/15/2025	SDB3265057901	0	(2,000)	3.0500	(6,620.59)	(6,099.95)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.5673)	0.0000	1	(0.7710)	02/04/2025
2486.TW	01/15/2025	SDB3265057901	0	(1,000)	3.0500	(3,322.86)	(3,049.98)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.7837)	0.0000	1	(0.3840)	02/04/2025
2486.TW	01/15/2025	SDB3265057901	0	(3,000)	3.0500	(10,180.87)	(9,149.93)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.3510)	0.0000	1	(1.1265)	02/04/2025
2486.TW	01/14/2025	SDB3265057901	0	(2,000)	3.2159	(6,620.59)	(6,431.84)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.6526)	0.0000	1	(0.8563)	02/04/2025
2486.TW	01/14/2025	SDB3265057901	0	(1,000)	3.2159	(3,322.86)	(3,215.92)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8263)	0.0000	1	(0.4266)	02/04/2025
2486.TW	01/14/2025	SDB3265057901	0	(3,000)	3.2159	(10,180.87)	(9,647.77)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.4789)	0.0000	1	(1.2544)	02/04/2025
2486.TW	01/13/2025	SDB3265057901	0	(2,000)	3.2784	(6,620.59)	(6,556.78)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.6847)	0.0000	1	(0.8884)	02/04/2025
2486.TW	01/13/2025	SDB3265057901	0	(1,000)	3.2784	(3,322.86)	(3,278.39)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8424)	0.0000	1	(0.4427)	02/04/2025
2486.TW	01/13/2025	SDB3265057901	0	(3,000)	3.2784	(10,180.87)	(9,835.17)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.5271)	0.0000	1	(1.3026)	02/04/2025
2486.TW	01/10/2025	SDB3265057901	0	(2,000)	3.3916	(6,620.59)	(6,783.27)	0.0000	4.3300	(925.00)	0.00	2.3889	(5.2288)	0.0000	3	(2.8398)	02/04/2025
2486.TW	01/10/2025	SDB3265057901	0	(1,000)	3.3916	(3,322.86)	(3,391.64)	0.0000	4.3300	(925.00)	0.00	1.1990	(2.6144)	0.0000	3	(1.4154)	02/04/2025
2486.TW	01/10/2025	SDB3265057901	0	(3,000)	3.3916	(10,180.87)	(10,174.91)	0.0000	4.3300	(925.00)	0.00	3.6736	(7.8432)	0.0000	3	(4.1696)	02/04/2025
2486.TW	01/09/2025	SDB3265057901	0	(2,000)	3.3024	(6,620.59)	(6,604.90)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.6971)	0.0000	1	(0.9008)	02/04/2025
2486.TW	01/09/2025	SDB3265057901	0	(1,000)	3.3024	(3,322.86)	(3,302.45)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8485)	0.0000	1	(0.4489)	02/04/2025
2486.TW	01/09/2025	SDB3265057901	0	(3,000)	3.3024	(10,180.87)	(9,907.35)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.5456)	0.0000	1	(1.3211)	02/04/2025
2486.TW	01/08/2025	SDB3265057901	0	(2,000)	3.2640	(6,620.59)	(6,528.01)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.6773)	0.0000	1	(0.8810)	02/04/2025
2486.TW	01/08/2025	SDB3265057901	0	(1,000)	3.2640	(3,322.86)	(3,264.01)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8387)	0.0000	1	(0.4390)	02/04/2025
2486.TW	01/08/2025	SDB3265057901	0	(3,000)	3.2640	(10,180.87)	(9,792.01)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.5160)	0.0000	1	(1.2915)	02/04/2025
2486.TW	01/07/2025	SDB3265057901	0	(2,000)	3.2625	(6,620.59)	(6,525.04)	0.0000	4.3300	(925.00)	0.00	0.7963	(1.6766)	0.0000	1	(0.8803)	02/04/2025
2486.TW	01/07/2025	SDB3265057901	0	(1,000)	3.2625	(3,322.86)	(3,262.52)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8383)	0.0000	1	(0.4386)	02/04/2025
2486.TW	01/07/2025	SDB3265057901	0	(3,000)	3.2625	(10,180.87)	(9,787.56)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.5149)	0.0000	1	(1.2903)	02/04/2025
2486.TW	01/06/2025	SDB3265057901	0	(1,000)	3.3229	(3,322.86)	(3,322.86)	0.0000	4.3300	(925.00)	0.00	0.3997	(0.8538)	0.0000	1	(0.4541)	02/04/2025
2486.TW	01/06/2025	SDB3265057901	0	(3,000)	3.3936	(10,180.87)	(10,180.87)	0.0000	4.3300	(925.00)	0.00	1.2245	(2.6159)	0.0000	1	(1.3914)	02/04/2025
TOTAL I-CHIUN PRECISION IND CO LTD ORD CMN												28.2498	(58.5097)	0.0000		(30.2599)	
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND																	
002230.ZK	01/17/2025	SDB3260123681	0	(1,800)	6.3988	(11,262.05)	(11,517.90)	0.0000	4.3300	(1,595.80)	0.00	1.3546	(5.1056)	0.0000	1	(3.7511)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(2,500)	6.3988	(15,827.15)	(15,997.09)	0.0000	4.3300	(1,595.80)	0.00	1.9037	(7.0912)	0.0000	1	(5.1875)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(28,600)	6.3988	(175,554.75)	(183,006.68)	0.0000	4.3300	(1,595.80)	0.00	21.1153	(81.1229)	0.0000	1	(60.0076)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(26,300)	6.3988	(160,457.19)	(168,289.36)	0.0000	4.3300	(1,595.80)	0.00	19.2994	(74.5991)	0.0000	1	(55.2996)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(3,500)	6.3988	(21,697.73)	(22,395.92)	0.0000	4.3300	(1,595.80)	0.00	2.6088	(9.9276)	0.0000	1	(7.3179)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(2,100)	6.3988	(12,893.16)	(13,437.55)	0.0000	4.3300	(1,595.80)	0.00	1.5508	(5.9566)	0.0000	1	(4.4058)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(500)	6.3988	(3,097.80)	(3,199.42)	0.0000	4.3300	(1,595.80)	0.00	0.3726	(1.4182)	0.0000	1	(1.0456)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(1,600)	6.3988	(9,902.93)	(10,238.14)	0.0000	4.3300	(1,595.80)	0.00	1.1911	(4.5383)	0.0000	1	(3.3472)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(500)	6.3988	(3,299.33)	(3,199.42)	0.0000	4.3300	(1,595.80)	0.00	0.3968	(1.4182)	0.0000	1	(1.0214)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(700)	6.3988	(4,619.06)	(4,479.18)	0.0000	4.3300	(1,595.80)	0.00	0.5556	(1.9855)	0.0000	1	(1.4300)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(5,300)	6.3988	(34,972.89)	(33,913.83)	0.0000	4.3300	(1,595.80)	0.00	4.2065	(15.0333)	0.0000	1	(10.8268)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(3,400)	6.3988	(22,435.44)	(21,756.04)	0.0000	4.3300	(1,595.80)	0.00	2.6985	(9.6440)	0.0000	1	(6.9455)	02/07/2025
002230.ZK	01/17/2025	SDB3260123681	0	(13,200)	6.3988	(87,102.30)	(84,464.62)	0.0000	4.3300	(1,595.80)	0.00	10.4765	(37.4414)	0.0000	1	(26.9649)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002230.ZK	01/17/2025	SDB3260123681	0	(23,900)	6.3988	(157,707.95)	(152,932.16)	0.0000	4.3300	(1,595.80)	0.00	18.9688	(67.7915)	0.0000	1	(48.8228)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(28,600)	6.1369	(175,554.75)	(175,514.77)	0.0000	4.3300	(1,595.80)	0.00	21.1153	(77.8019)	0.0000	1	(56.6866)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(26,300)	6.1369	(160,457.19)	(161,399.94)	0.0000	4.3300	(1,595.80)	0.00	19.2994	(71.5451)	0.0000	1	(52.2457)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(3,500)	6.1369	(21,697.73)	(21,479.08)	0.0000	4.3300	(1,595.80)	0.00	2.6098	(9.5212)	0.0000	1	(6.9115)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(2,100)	6.1369	(12,893.16)	(12,887.45)	0.0000	4.3300	(1,595.80)	0.00	1.5508	(5.7127)	0.0000	1	(4.1620)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(500)	6.1369	(3,097.80)	(3,068.44)	0.0000	4.3300	(1,595.80)	0.00	0.3726	(1.3602)	0.0000	1	(0.9876)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(1,600)	6.1369	(9,902.93)	(9,819.01)	0.0000	4.3300	(1,595.80)	0.00	1.1911	(4.3526)	0.0000	1	(3.1615)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(500)	6.1369	(3,299.33)	(3,068.44)	0.0000	4.3300	(1,595.80)	0.00	0.3968	(1.3602)	0.0000	1	(0.9633)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(700)	6.1369	(4,619.06)	(4,295.82)	0.0000	4.3300	(1,595.80)	0.00	0.5556	(1.9042)	0.0000	1	(1.3487)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(5,300)	6.1369	(34,972.89)	(32,525.46)	0.0000	4.3300	(1,595.80)	0.00	4.2065	(14.4178)	0.0000	1	(10.2114)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(3,400)	6.1369	(22,435.44)	(20,865.39)	0.0000	4.3300	(1,595.80)	0.00	2.6985	(9.2492)	0.0000	1	(6.5507)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(13,200)	6.1369	(87,102.30)	(81,006.82)	0.0000	4.3300	(1,595.80)	0.00	10.4765	(35.9086)	0.0000	1	(25.4321)	02/07/2025
002230.ZK	01/16/2025	SDB3260123681	0	(23,900)	6.1369	(157,707.95)	(146,671.43)	0.0000	4.3300	(1,595.80)	0.00	18.9688	(65.0163)	0.0000	1	(46.0475)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(3,500)	6.0912	(21,697.73)	(21,319.27)	0.0000	4.3300	(1,516.32)	0.00	2.6098	(8.9797)	0.0000	1	(6.3699)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(2,100)	6.0912	(12,893.16)	(12,791.56)	0.0000	4.3300	(1,516.32)	0.00	1.5508	(5.3878)	0.0000	1	(3.8370)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(500)	6.0912	(3,097.80)	(3,045.61)	0.0000	4.3300	(1,516.32)	0.00	0.3726	(1.2828)	0.0000	1	(0.9102)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(1,600)	6.0912	(9,902.93)	(9,745.95)	0.0000	4.3300	(1,516.32)	0.00	1.1911	(4.1050)	0.0000	1	(2.9139)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(500)	6.0912	(3,299.33)	(3,045.61)	0.0000	4.3300	(1,516.32)	0.00	0.3968	(1.2828)	0.0000	1	(0.8860)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(700)	6.0912	(4,619.06)	(4,263.85)	0.0000	4.3300	(1,516.32)	0.00	0.5556	(1.7959)	0.0000	1	(1.2404)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(5,300)	6.0912	(34,972.89)	(32,283.46)	0.0000	4.3300	(1,516.32)	0.00	4.2065	(13.5978)	0.0000	1	(9.3913)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(3,400)	6.0912	(22,435.44)	(20,710.14)	0.0000	4.3300	(1,516.32)	0.00	2.6985	(8.7231)	0.0000	1	(6.0246)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(13,200)	6.0912	(87,102.30)	(80,404.09)	0.0000	4.3300	(1,516.32)	0.00	10.4765	(33.8661)	0.0000	1	(23.3896)	02/07/2025
002230.ZK	01/15/2025	SDB3260123681	0	(23,900)	6.0912	(157,707.95)	(145,580.13)	0.0000	4.3300	(1,516.32)	0.00	18.9688	(61.3182)	0.0000	1	(42.3494)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(500)	6.1777	(3,097.80)	(3,088.84)	0.0000	4.3300	(1,509.62)	0.00	0.3726	(1.2953)	0.0000	1	(0.9227)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(1,600)	6.1777	(9,902.93)	(9,884.30)	0.0000	4.3300	(1,509.62)	0.00	1.1911	(4.1449)	0.0000	1	(2.9538)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(500)	6.1777	(3,299.33)	(3,088.84)	0.0000	4.3300	(1,509.62)	0.00	0.3968	(1.2953)	0.0000	1	(0.8984)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(700)	6.1777	(4,619.06)	(4,324.38)	0.0000	4.3300	(1,509.62)	0.00	0.5556	(1.8134)	0.0000	1	(1.2578)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(5,300)	6.1777	(34,972.89)	(32,741.73)	0.0000	4.3300	(1,509.62)	0.00	4.2065	(13.7299)	0.0000	1	(9.5234)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(3,400)	6.1777	(22,435.44)	(21,004.13)	0.0000	4.3300	(1,509.62)	0.00	2.6985	(8.8079)	0.0000	1	(6.1094)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(13,200)	6.1777	(87,102.30)	(81,545.44)	0.0000	4.3300	(1,509.62)	0.00	10.4765	(34.1952)	0.0000	1	(23.7188)	02/07/2025
002230.ZK	01/14/2025	SDB3260123681	0	(23,900)	6.1777	(157,707.95)	(147,646.67)	0.0000	4.3300	(1,509.62)	0.00	18.9688	(61.9141)	0.0000	1	(42.9454)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(500)	6.1369	(3,299.33)	(3,068.43)	0.0000	4.3300	(1,506.70)	0.00	0.3968	(1.2842)	0.0000	1	(0.8874)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(700)	6.1369	(4,619.06)	(4,295.81)	0.0000	4.3300	(1,506.70)	0.00	0.5556	(1.7979)	0.0000	1	(1.2423)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(5,300)	6.1369	(34,972.89)	(32,525.38)	0.0000	4.3300	(1,506.70)	0.00	4.2065	(13.6128)	0.0000	1	(9.4063)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(3,400)	6.1369	(22,435.44)	(20,865.34)	0.0000	4.3300	(1,506.70)	0.00	2.6985	(8.7327)	0.0000	1	(6.0343)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(13,200)	6.1369	(87,102.30)	(81,006.62)	0.0000	4.3300	(1,506.70)	0.00	10.4765	(33.9036)	0.0000	1	(23.4271)	02/07/2025
002230.ZK	01/13/2025	SDB3260123681	0	(23,900)	6.1369	(157,707.95)	(146,671.07)	0.0000	4.3300	(1,506.70)	0.00	18.9688	(61.3860)	0.0000	1	(42.4172)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(500)	6.1624	(3,299.33)	(3,081.21)	0.0000	4.3300	(1,506.70)	0.00	1.1905	(3.8687)	0.0000	3	(2.6782)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(700)	6.1624	(4,619.06)	(4,313.70)	0.0000	4.3300	(1,506.70)	0.00	1.6667	(5.4162)	0.0000	3	(3.7495)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(5,300)	6.1624	(34,972.89)	(32,660.84)	0.0000	4.3300	(1,506.70)	0.00	12.6194	(41.0085)	0.0000	3	(28.3891)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(3,400)	6.1624	(22,435.44)	(20,952.24)	0.0000	4.3300	(1,506.70)	0.00	8.0955	(26.3073)	0.0000	3	(18.2119)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(13,200)	6.1624	(87,102.30)	(81,343.98)	0.0000	4.3300	(1,506.70)	0.00	31.4294	(102.1343)	0.0000	3	(70.7049)	02/07/2025
002230.ZK	01/10/2025	SDB3260123681	0	(23,900)	6.1624	(157,707.95)	(147,281.91)	0.0000	4.3300	(1,506.70)	0.00	56.9063	(184.9250)	0.0000	3	(128.0187)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(500)	6.0351	(3,299.33)	(3,017.53)	0.0000	4.3300	(1,505.65)	0.00	0.3968	(1.2620)	0.0000	1	(0.8652)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(700)	6.0351	(4,619.06)	(4,224.55)	0.0000	4.3300	(1,505.65)	0.00	0.5556	(1.7669)	0.0000	1	(1.2113)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(5,300)	6.0351	(34,972.89)	(31,985.87)	0.0000	4.3300	(1,505.65)	0.00	4.2065	(13.3776)	0.0000	1	(9.1711)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(3,400)	6.0351	(22,435.44)	(20,519.23)	0.0000	4.3300	(1,505.65)	0.00	2.6985	(8.5819)	0.0000	1	(5.8834)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(13,200)	6.0351	(87,102.30)	(79,662.91)	0.0000	4.3300	(1,505.65)	0.00	10.4765	(33.3178)	0.0000	1	(22.8413)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(23,900)	6.0351	(157,707.95)	(144,238.15)	0.0000	4.3300	(1,505.65)	0.00	18.9688	(60.3254)	0.0000	1	(41.3566)	02/07/2025
002230.ZK	01/09/2025	SDB3260123681	0	(8,800)	6.0351	(58,068.20)	(53,108.61)	0.0000	4.3300	(1,505.65)	0.00	6.9843	(22.2119)	0.0000	1	(15.2276)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(500)	6.0619	(3,299.33)	(3,030.96)	0.0000	4.3300	(1,510.97)	0.00	0.3968	(1.2721)	0.0000	1	(0.8753)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(700)	6.0619	(4,619.06)	(4,243.35)	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002230.ZK	01/08/2025	SDB3260123681	0	(3,400)	6.0619	(22,435.44)	(20,610.56)	0.0000	4.3300	(1,510.97)	0.00	2.6985	(8.6505)	0.0000	1	(5.9520)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(13,200)	6.0619	(87,102.30)	(80,017.45)	0.0000	4.3300	(1,510.97)	0.00	10.4765	(33.5843)	0.0000	1	(23.1079)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(23,900)	6.0619	(157,707.95)	(144,880.08)	0.0000	4.3300	(1,510.97)	0.00	18.9688	(60.8080)	0.0000	1	(41.8392)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(37,900)	6.0619	(250,089.18)	(229,747.07)	0.0000	4.3300	(1,510.97)	0.00	30.0802	(96.4278)	0.0000	1	(66.3476)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(18,300)	6.0619	(120,755.46)	(110,933.28)	0.0000	4.3300	(1,510.97)	0.00	14.5242	(46.5601)	0.0000	1	(32.0359)	02/07/2025
002230.ZK	01/08/2025	SDB3260123681	0	(1,900)	6.0619	(12,537.45)	(11,517.66)	0.0000	4.3300	(1,510.97)	0.00	1.5080	(4.8341)	0.0000	1	(3.3261)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(500)	6.3266	(3,299.33)	(3,163.32)	0.0000	4.3300	(1,515.75)	0.00	0.3968	(1.3319)	0.0000	1	(0.9351)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(700)	6.3266	(4,619.06)	(4,428.65)	0.0000	4.3300	(1,515.75)	0.00	0.5556	(1.8646)	0.0000	1	(1.3091)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(5,300)	6.3266	(34,972.89)	(33,531.24)	0.0000	4.3300	(1,515.75)	0.00	4.2065	(14.1180)	0.0000	1	(9.9116)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(3,400)	6.3266	(22,435.44)	(21,510.61)	0.0000	4.3300	(1,515.75)	0.00	2.6985	(9.0568)	0.0000	1	(6.3584)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(13,200)	6.3266	(87,102.30)	(83,511.77)	0.0000	4.3300	(1,515.75)	0.00	10.4765	(35.1619)	0.0000	1	(24.6854)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(23,900)	6.3266	(157,707.95)	(151,206.91)	0.0000	4.3300	(1,515.75)	0.00	18.9688	(63.6643)	0.0000	1	(44.6955)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(37,900)	6.3266	(250,089.18)	(239,780.00)	0.0000	4.3300	(1,515.75)	0.00	30.0802	(100.9571)	0.0000	1	(70.8770)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(18,300)	6.3266	(120,755.46)	(115,777.68)	0.0000	4.3300	(1,515.75)	0.00	14.5242	(48.7471)	0.0000	1	(34.2229)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(7,000)	6.3266	(46,190.61)	(44,286.54)	0.0000	4.3300	(1,515.75)	0.00	5.5557	(18.6464)	0.0000	1	(13.0907)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(11,900)	6.3266	(78,524.04)	(75,287.12)	0.0000	4.3300	(1,515.75)	0.00	9.4447	(31.6989)	0.0000	1	(22.2542)	02/07/2025
002230.ZK	01/07/2025	SDB3260123681	0	(37,300)	6.3266	(246,129.98)	(235,984.01)	0.0000	4.3300	(1,515.75)	0.00	29.6040	(99.3589)	0.0000	1	(69.7549)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(500)	6.5987	(3,299.33)	(3,299.33)	0.0000	4.3300	(1,515.75)	0.00	0.3968	(1.3892)	0.0000	1	(0.9923)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(700)	6.5987	(4,619.06)	(4,619.06)	0.0000	4.3300	(1,515.75)	0.00	0.5556	(1.9448)	0.0000	1	(1.3892)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(5,300)	6.5987	(34,972.89)	(34,972.89)	0.0000	4.3300	(1,515.75)	0.00	4.2065	(14.7250)	0.0000	1	(10.5185)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(3,400)	6.5987	(22,435.44)	(22,435.44)	0.0000	4.3300	(1,515.75)	0.00	2.6985	(9.4462)	0.0000	1	(6.7477)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(13,200)	6.5987	(87,102.30)	(87,102.30)	0.0000	4.3300	(1,515.75)	0.00	10.4765	(36.6736)	0.0000	1	(26.1971)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(23,900)	6.5987	(157,707.95)	(157,707.95)	0.0000	4.3300	(1,515.75)	0.00	18.9688	(66.4015)	0.0000	1	(47.4327)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(37,900)	6.5987	(250,089.18)	(250,089.18)	0.0000	4.3300	(1,515.75)	0.00	30.0802	(105.2977)	0.0000	1	(75.2176)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(18,300)	6.5987	(120,755.46)	(120,755.46)	0.0000	4.3300	(1,515.75)	0.00	14.5242	(50.8430)	0.0000	1	(36.3188)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(7,000)	6.5987	(46,190.61)	(46,190.61)	0.0000	4.3300	(1,515.75)	0.00	5.5557	(19.4481)	0.0000	1	(13.8924)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(11,900)	6.5987	(78,524.04)	(78,524.04)	0.0000	4.3300	(1,515.75)	0.00	9.4447	(33.0618)	0.0000	1	(23.6171)	02/07/2025
002230.ZK	01/06/2025	SDB3260123681	0	(37,300)	6.5987	(246,129.98)	(246,129.98)	0.0000	4.3300	(1,515.75)	0.00	29.6040	(103.6307)	0.0000	1	(74.0268)	02/07/2025
TOTAL IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND												781.9693	(2,648.8496)	0.0000		(1,866.8803)	
INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND																	
601398.SH	01/09/2025	SDB3264520324	0	(386,000)	0.9175	(364,772.70)	(354,152.68)	0.0000	4.3300	(275.00)	0.00	43.8740	(27.0533)	0.0000	1	16.8207	02/07/2025
601398.SH	01/08/2025	SDB3264520324	0	(386,000)	0.9147	(364,772.70)	(353,064.16)	0.0000	4.3300	(275.00)	0.00	43.8740	(26.9702)	0.0000	1	16.9039	02/07/2025
601398.SH	01/07/2025	SDB3264520324	0	(386,000)	0.9292	(364,772.70)	(358,665.02)	0.0000	4.3300	(275.00)	0.00	43.8740	(27.3980)	0.0000	1	16.4760	02/07/2025
601398.SH	01/06/2025	SDB3264520324	0	(386,000)	0.9450	(364,772.70)	(364,772.70)	0.0000	4.3300	(275.00)	0.00	43.8740	(27.8646)	0.0000	1	16.0095	02/07/2025
TOTAL INDUSTRIAL AND COMMERCIAL BANK* OF CHINA LTD CMN CLASS A SERIES NORTHBOUND												175.4962	(109.2861)	0.0000		66.2101	
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601166.SH	01/17/2025	SDB3264649850	0	(19,900)	2.6692	(53,111.75)	(53,117.96)	0.0000	4.3300	(170.83)	0.00	6.3882	(2.5206)	0.0000	1	3.8675	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(1,500)	2.6692	(3,997.79)	(4,003.87)	0.0000	4.3300	(170.83)	0.00	0.4808	(0.1900)	0.0000	1	0.2908	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(8,800)	2.6692	(23,444.13)	(23,489.35)	0.0000	4.3300	(170.83)	0.00	2.8198	(1.1146)	0.0000	1	1.7052	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(128,800)	2.6692	(338,935.14)	(343,798.63)	0.0000	4.3300	(170.83)	0.00	40.7664	(16.3144)	0.0000	1	24.4520	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(319,900)	2.6692	(842,920.82)	(853,891.16)	0.0000	4.3300	(170.83)	0.00	101.3846	(40.5199)	0.0000	1	60.8647	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(39,000)	2.6692	(100,756.89)	(104,100.52)	0.0000	4.3300	(170.83)	0.00	12.1188	(4.9399)	0.0000	1	7.1789	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(16,600)	2.6692	(42,872.92)	(44,309.45)	0.0000	4.3300	(170.83)	0.00	5.1567	(2.1026)	0.0000	1	3.0540	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(2,300)	2.6692	(6,018.00)	(6,139.26)	0.0000	4.3300	(170.83)	0.00	0.7238	(0.2913)	0.0000	1	0.4325	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(22,000)	2.6692	(57,563.46)	(58,723.37)	0.0000	4.3300	(170.83)	0.00	6.9236	(2.7866)	0.0000	1	4.1370	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(44,200)	2.6692	(115,650.23)	(117,980.58)	0.0000	4.3300	(170.83)	0.00	13.9102	(5.5986)	0.0000	1	8.3116	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(100)	2.6692	(261.65)	(266.92)	0.0000	4.3300	(170.83)	0.00	0.0315	(0.0127)	0.0000	1	0.0188	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(19,400)	2.6692	(50,760.51)	(51,783.33)	0.0000	4.3300	(170.83)	0.00	6.1054	(2.4573)	0.0000	1	3.6481	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(65,900)	2.6692	(172,428.73)	(175,903.18)	0.0000	4.3300	(170.83)	0.00	20.7393	(8.3472)	0.0000	1	12.9322	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(46,100)	2.6692	(120,621.62)	(123,052.15)	0.0000	4.3300	(170.83)	0.00	14.5081	(5.8392)	0.0000	1	8.6689	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(56,600)	2.6692	(148,095.09)	(151,079.21)	0.0000	4.3300	(170.83)	0.00	17.8125	(7.1692)	0.0000	1	10.6433	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601166.SH	01/17/2025	SDB3264649850	0	(19,000)	2.6692	(49,713.90)	(50,715.64)	0.0000	4.3300	(170.83)	0.00	5.9795	(2.4066)	0.0000	1	3.5729	02/07/2025
601166.SH	01/17/2025	SDB3264649850	0	(2,600)	2.6692	(6,802.95)	(6,940.03)	0.0000	4.3300	(170.83)	0.00	0.8182	(0.3293)	0.0000	1	0.4889	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(19,900)	2.6231	(53,111.75)	(52,199.65)	0.0000	4.3300	(170.83)	0.00	6.3882	(2.4770)	0.0000	1	3.9111	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(1,500)	2.6231	(3,997.79)	(3,934.65)	0.0000	4.3300	(170.83)	0.00	0.4808	(0.1867)	0.0000	1	0.2941	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(8,800)	2.6231	(23,444.13)	(23,083.26)	0.0000	4.3300	(170.83)	0.00	2.8198	(1.0954)	0.0000	1	1.7244	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(128,800)	2.6231	(338,935.14)	(337,855.02)	0.0000	4.3300	(170.83)	0.00	40.7664	(16.0323)	0.0000	1	24.7340	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(319,900)	2.6231	(842,920.82)	(839,129.05)	0.0000	4.3300	(170.83)	0.00	101.3846	(39.8194)	0.0000	1	61.5652	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(39,000)	2.6231	(100,756.89)	(102,300.82)	0.0000	4.3300	(170.83)	0.00	12.1188	(4.8545)	0.0000	1	7.2643	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(16,600)	2.6231	(42,872.92)	(43,543.43)	0.0000	4.3300	(170.83)	0.00	5.1567	(2.0663)	0.0000	1	3.0904	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(2,300)	2.6231	(6,018.00)	(6,033.13)	0.0000	4.3300	(170.83)	0.00	0.7238	(0.2863)	0.0000	1	0.4375	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(22,000)	2.6231	(57,563.46)	(57,708.16)	0.0000	4.3300	(170.83)	0.00	6.9236	(2.7384)	0.0000	1	4.1852	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(44,200)	2.6231	(115,650.23)	(115,940.93)	0.0000	4.3300	(170.83)	0.00	13.9102	(5.5018)	0.0000	1	8.4084	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(100)	2.6231	(261.65)	(262.31)	0.0000	4.3300	(170.83)	0.00	0.0315	(0.0124)	0.0000	1	0.0190	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(19,400)	2.6231	(50,760.51)	(50,888.10)	0.0000	4.3300	(170.83)	0.00	6.1054	(2.4148)	0.0000	1	3.6906	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(65,900)	2.6231	(172,428.73)	(172,862.16)	0.0000	4.3300	(170.83)	0.00	20.7393	(8.2029)	0.0000	1	12.5365	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(46,100)	2.6231	(120,621.62)	(120,924.82)	0.0000	4.3300	(170.83)	0.00	14.5081	(5.7383)	0.0000	1	8.7698	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(56,600)	2.6231	(148,095.09)	(148,467.35)	0.0000	4.3300	(170.83)	0.00	17.8125	(7.0453)	0.0000	1	10.7673	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(19,000)	2.6231	(49,713.90)	(49,838.86)	0.0000	4.3300	(170.83)	0.00	5.9795	(2.3650)	0.0000	1	3.6145	02/07/2025
601166.SH	01/16/2025	SDB3264649850	0	(2,600)	2.6231	(6,802.95)	(6,820.05)	0.0000	4.3300	(170.83)	0.00	0.8182	(0.3236)	0.0000	1	0.4946	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(19,900)	2.6622	(53,111.75)	(52,977.56)	0.0000	4.3300	(171.57)	0.00	6.3882	(2.5248)	0.0000	1	3.8634	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(1,500)	2.6622	(3,997.79)	(3,993.28)	0.0000	4.3300	(171.57)	0.00	0.4808	(0.1903)	0.0000	1	0.2905	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(8,800)	2.6622	(23,444.13)	(23,427.26)	0.0000	4.3300	(171.57)	0.00	2.8198	(1.1165)	0.0000	1	1.7033	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(128,800)	2.6622	(338,935.14)	(342,889.94)	0.0000	4.3300	(171.57)	0.00	40.7664	(16.3411)	0.0000	1	24.4253	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(319,900)	2.6622	(842,920.82)	(851,634.26)	0.0000	4.3300	(171.57)	0.00	101.3846	(40.5863)	0.0000	1	60.7983	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(39,000)	2.6622	(100,756.89)	(103,825.37)	0.0000	4.3300	(171.57)	0.00	12.1188	(4.9480)	0.0000	1	7.1708	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(16,600)	2.6622	(42,872.92)	(44,192.34)	0.0000	4.3300	(171.57)	0.00	5.1567	(2.1061)	0.0000	1	3.0506	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(2,300)	2.6622	(6,018.00)	(6,123.03)	0.0000	4.3300	(171.57)	0.00	0.7238	(0.2918)	0.0000	1	0.4320	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(22,000)	2.6622	(57,563.46)	(58,568.16)	0.0000	4.3300	(171.57)	0.00	6.9236	(2.7912)	0.0000	1	4.1324	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(44,200)	2.6622	(115,650.23)	(117,668.75)	0.0000	4.3300	(171.57)	0.00	13.9102	(5.6077)	0.0000	1	8.3024	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(100)	2.6622	(261.65)	(266.22)	0.0000	4.3300	(171.57)	0.00	0.0315	(0.0127)	0.0000	1	0.0188	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(19,400)	2.6622	(50,760.51)	(51,646.47)	0.0000	4.3300	(171.57)	0.00	6.1054	(2.4613)	0.0000	1	3.6440	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(65,900)	2.6622	(172,428.73)	(175,438.26)	0.0000	4.3300	(171.57)	0.00	20.7393	(8.3609)	0.0000	1	12.3785	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(46,100)	2.6622	(120,621.62)	(122,726.91)	0.0000	4.3300	(171.57)	0.00	14.5081	(5.8488)	0.0000	1	8.6593	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(56,600)	2.6622	(148,095.09)	(150,679.90)	0.0000	4.3300	(171.57)	0.00	17.8125	(7.1810)	0.0000	1	10.6316	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(19,000)	2.6622	(49,713.90)	(50,581.59)	0.0000	4.3300	(171.57)	0.00	5.9795	(2.4106)	0.0000	1	3.5689	02/07/2025
601166.SH	01/15/2025	SDB3264649850	0	(10,200)	2.6622	(26,688.51)	(27,154.33)	0.0000	4.3300	(171.57)	0.00	3.2100	(1.2941)	0.0000	1	1.9159	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(1,500)	2.6678	(3,997.79)	(4,001.69)	0.0000	4.3300	(172.72)	0.00	0.4808	(0.1920)	0.0000	1	0.2889	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(8,800)	2.6678	(23,444.13)	(23,476.56)	0.0000	4.3300	(172.72)	0.00	2.8198	(1.1264)	0.0000	1	1.6934	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(128,800)	2.6678	(338,935.14)	(343,611.48)	0.0000	4.3300	(172.72)	0.00	40.7664	(16.4860)	0.0000	1	24.2804	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(319,900)	2.6678	(842,920.82)	(853,426.34)	0.0000	4.3300	(172.72)	0.00	101.3846	(40.9462)	0.0000	1	60.4384	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(39,000)	2.6678	(100,756.89)	(104,043.85)	0.0000	4.3300	(172.72)	0.00	12.1188	(4.9919)	0.0000	1	7.1269	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(16,600)	2.6678	(42,872.92)	(44,285.33)	0.0000	4.3300	(172.72)	0.00	5.1567	(2.1247)	0.0000	1	3.0319	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(2,300)	2.6678	(6,018.00)	(6,135.92)	0.0000	4.3300	(172.72)	0.00	0.7238	(0.2944)	0.0000	1	0.4294	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(22,000)	2.6678	(57,563.46)	(58,691.40)	0.0000	4.3300	(172.72)	0.00	6.9236	(2.8159)	0.0000	1	4.1077	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(44,200)	2.6678	(115,650.23)	(117,916.36)	0.0000	4.3300	(172.72)	0.00	13.9102	(5.6575)	0.0000	1	8.2527	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(100)	2.6678	(261.65)	(266.78)	0.0000	4.3300	(172.72)	0.00	0.0315	(0.0128)	0.0000	1	0.0187	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(19,400)	2.6678	(50,760.51)	(51,755.15)	0.0000	4.3300	(172.72)	0.00	6.1054	(2.4831)	0.0000	1	3.6222	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(65,900)	2.6678	(172,428.73)	(175,807.43)	0.0000	4.3300	(172.72)	0.00	20.7393	(8.4350)	0.0000	1	12.3043	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(46,100)	2.6678	(120,621.62)	(122,985.17)	0.0000	4.3300	(172.72)	0.00	14.5081	(5.9007)	0.0000	1	8.6074	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(56,600)	2.6678	(148,095.09)	(150,996.97)	0.0000	4.3300	(172.72)	0.00	17.8125	(7.2446)	0.0000	1	10.5679	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(19,000)	2.6678	(49,713.90)	(50,688.03)	0.0000	4.3300	(172.72)	0.00	5.9795	(2.4319)	0.0000	1	3.5475	02/07/2025
601166.SH	01/14/2025	SDB3264649850	0	(10,200)	2.6678	(26,688.51)	(27,211.47)	0.0000	4.3300	(172.72)	0.00	3.2100	(				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601166.SH	01/13/2025	SDB3264649850	0	(319,900)	2.6731	(842,920.82)	(855,109.97)	0.0000	4.3300	(173.02)	0.00	101.3846	(41.0973)	0.0000	1	60.2873	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(39,000)	2.6731	(100,756.89)	(104,249.11)	0.0000	4.3300	(173.02)	0.00	12.1188	(5.0103)	0.0000	1	7.1085	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(16,600)	2.6731	(42,872.92)	(44,372.70)	0.0000	4.3300	(173.02)	0.00	5.1567	(2.1326)	0.0000	1	3.0241	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(2,300)	2.6731	(6,018.00)	(6,148.02)	0.0000	4.3300	(173.02)	0.00	0.7238	(0.2955)	0.0000	1	0.4284	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(22,000)	2.6731	(57,563.46)	(58,807.19)	0.0000	4.3300	(173.02)	0.00	6.9236	(2.8263)	0.0000	1	4.0973	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(44,200)	2.6731	(115,650.23)	(118,148.99)	0.0000	4.3300	(173.02)	0.00	13.9102	(5.6783)	0.0000	1	8.2318	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(100)	2.6731	(261.65)	(267.31)	0.0000	4.3300	(173.02)	0.00	0.0315	(0.0128)	0.0000	1	0.0186	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(19,400)	2.6731	(50,760.51)	(51,857.25)	0.0000	4.3300	(173.02)	0.00	6.1054	(2.4923)	0.0000	1	3.6131	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(65,900)	2.6731	(172,428.73)	(176,154.26)	0.0000	4.3300	(173.02)	0.00	20.7393	(8.4661)	0.0000	1	12.2732	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(46,100)	2.6731	(120,621.62)	(123,227.79)	0.0000	4.3300	(173.02)	0.00	14.5081	(5.9224)	0.0000	1	8.5857	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(56,600)	2.6731	(148,095.09)	(151,294.86)	0.0000	4.3300	(173.02)	0.00	17.8125	(7.2714)	0.0000	1	10.5412	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(19,000)	2.6731	(49,713.90)	(50,788.03)	0.0000	4.3300	(173.02)	0.00	5.9795	(2.4409)	0.0000	1	3.5386	02/07/2025
601166.SH	01/13/2025	SDB3264649850	0	(10,200)	2.6731	(26,688.51)	(27,265.15)	0.0000	4.3300	(173.02)	0.00	3.2100	(1.3104)	0.0000	1	1.8996	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(128,800)	2.6484	(338,935.14)	(341,118.81)	0.0000	4.3300	(175.49)	0.00	122.2991	(49.8858)	0.0000	3	72.4133	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(319,900)	2.6484	(842,920.82)	(847,235.32)	0.0000	4.3300	(175.49)	0.00	304.1539	(123.9011)	0.0000	3	180.2528	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(39,000)	2.6484	(100,756.89)	(103,289.08)	0.0000	4.3300	(175.49)	0.00	36.3564	(15.1052)	0.0000	3	21.2513	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(16,600)	2.6484	(42,872.92)	(43,964.07)	0.0000	4.3300	(175.49)	0.00	15.4700	(6.4294)	0.0000	3	9.0406	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(2,300)	2.6484	(6,018.00)	(6,091.41)	0.0000	4.3300	(175.49)	0.00	2.1715	(0.8908)	0.0000	3	1.2807	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(22,000)	2.6484	(57,563.46)	(58,265.64)	0.0000	4.3300	(175.49)	0.00	20.7708	(8.5209)	0.0000	3	12.2500	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(44,200)	2.6484	(115,650.23)	(117,060.96)	0.0000	4.3300	(175.49)	0.00	41.7305	(17.1192)	0.0000	3	24.6113	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(100)	2.6484	(261.65)	(264.84)	0.0000	4.3300	(175.49)	0.00	0.0944	(0.0387)	0.0000	3	0.0557	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(19,400)	2.6484	(50,760.51)	(51,379.70)	0.0000	4.3300	(175.49)	0.00	18.3161	(7.5139)	0.0000	3	10.8022	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(65,900)	2.6484	(172,428.73)	(174,532.06)	0.0000	4.3300	(175.49)	0.00	62.2180	(25.5239)	0.0000	3	36.6942	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(46,100)	2.6484	(120,621.62)	(122,092.99)	0.0000	4.3300	(175.49)	0.00	43.5243	(17.8551)	0.0000	3	25.6692	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(56,600)	2.6484	(148,095.09)	(149,901.59)	0.0000	4.3300	(175.49)	0.00	53.4376	(21.9219)	0.0000	3	31.5158	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(19,000)	2.6484	(49,713.90)	(50,320.32)	0.0000	4.3300	(175.49)	0.00	17.9384	(7.3589)	0.0000	3	10.5795	02/07/2025
601166.SH	01/10/2025	SDB3264649850	0	(36,400)	2.6484	(95,241.36)	(96,403.14)	0.0000	4.3300	(175.49)	0.00	34.3663	(14.0982)	0.0000	3	20.2681	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(39,000)	2.6111	(100,756.89)	(101,833.64)	0.0000	4.3300	(206.60)	0.00	12.1188	(5.8442)	0.0000	1	6.2746	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(16,600)	2.6111	(42,872.92)	(43,344.58)	0.0000	4.3300	(206.60)	0.00	5.1567	(2.4875)	0.0000	1	2.6691	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(2,300)	2.6111	(6,018.00)	(6,005.57)	0.0000	4.3300	(206.60)	0.00	0.7238	(0.3447)	0.0000	1	0.3792	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(22,000)	2.6111	(57,563.46)	(57,444.62)	0.0000	4.3300	(206.60)	0.00	6.9236	(3.2967)	0.0000	1	3.6269	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(44,200)	2.6111	(115,650.23)	(115,411.46)	0.0000	4.3300	(206.60)	0.00	13.9102	(6.6235)	0.0000	1	7.2867	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(100)	2.6111	(261.65)	(261.11)	0.0000	4.3300	(206.60)	0.00	0.0315	(0.0150)	0.0000	1	0.0165	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(19,400)	2.6111	(50,760.51)	(50,655.71)	0.0000	4.3300	(206.60)	0.00	6.1054	(2.9071)	0.0000	1	3.1982	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(65,900)	2.6111	(172,428.73)	(172,072.74)	0.0000	4.3300	(206.60)	0.00	20.7393	(9.8752)	0.0000	1	10.8641	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(46,100)	2.6111	(120,621.62)	(120,372.59)	0.0000	4.3300	(206.60)	0.00	14.5081	(6.9082)	0.0000	1	7.5999	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(56,600)	2.6111	(148,095.09)	(147,789.34)	0.0000	4.3300	(206.60)	0.00	17.8125	(8.4816)	0.0000	1	9.3309	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(19,000)	2.6111	(49,713.90)	(49,611.26)	0.0000	4.3300	(206.60)	0.00	5.9795	(2.8472)	0.0000	1	3.1323	02/07/2025
601166.SH	01/09/2025	SDB3264649850	0	(36,400)	2.6111	(95,241.36)	(95,044.73)	0.0000	4.3300	(206.60)	0.00	11.4554	(5.4546)	0.0000	1	6.0008	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(39,000)	2.5791	(100,756.89)	(100,584.12)	0.0000	4.3300	(206.60)	0.00	12.1188	(5.7725)	0.0000	1	6.3463	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(16,600)	2.5791	(42,872.92)	(42,812.73)	0.0000	4.3300	(206.60)	0.00	5.1567	(2.4570)	0.0000	1	2.6996	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(2,300)	2.5791	(6,018.00)	(5,931.88)	0.0000	4.3300	(206.60)	0.00	0.7238	(0.3404)	0.0000	1	0.3834	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(22,000)	2.5791	(57,563.46)	(56,739.76)	0.0000	4.3300	(206.60)	0.00	6.9236	(3.2563)	0.0000	1	3.6673	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(44,200)	2.5791	(115,650.23)	(113,995.34)	0.0000	4.3300	(206.60)	0.00	13.9102	(6.5422)	0.0000	1	7.3680	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(100)	2.5791	(261.65)	(257.91)	0.0000	4.3300	(206.60)	0.00	0.0315	(0.0148)	0.0000	1	0.0167	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(19,400)	2.5791	(50,760.51)	(50,034.15)	0.0000	4.3300	(206.60)	0.00	6.1054	(2.8715)	0.0000	1	3.2339	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(65,900)	2.5791	(172,428.73)	(169,961.37)	0.0000	4.3300	(206.60)	0.00	20.7393	(9.7541)	0.0000	1	10.9853	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(46,100)	2.5791	(120,621.62)	(118,895.59)	0.0000	4.3300	(206.60)	0.00	14.5081	(6.8234)	0.0000	1	7.6847	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(56,600)	2.5791	(148,095.09)	(145,975.93)	0.0000	4.3300	(206.60)	0.00	17.8125	(8.3775)	0.0000	1	9.4350	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(19,000)	2.5791	(49,713.90)	(49,002.52)	0.0000	4.3300	(206.60)	0.00	5.9795	(2.8122)	0.0000	1	3.1672	02/07/2025
601166.SH	01/08/2025	SDB3264649850	0	(36,400)	2.5791	(95,241.36)	(93,878.51)	0.0000	4.3300	(206.60)	0.00	11.4554	(5.3877)	0.0000	1	6.0677	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(2,300)	2.5853	(6,018.00)	(5,946.23)	0.0000	4.3300	(216.69)	0.00	0.7238	(0.3579)	0.0000	1	0.3659	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601166.SH	01/07/2025	SDB3264649850	0	(44,200)	2.5853	(115,650.23)	(114,271.06)	0.0000	4.3300	(216.69)	0.00	13.9102	(6.8782)	0.0000	1	7.0320	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(100)	2.5853	(261.65)	(258.53)	0.0000	4.3300	(216.69)	0.00	0.0315	(0.0156)	0.0000	1	0.0159	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(19,400)	2.5853	(50,760.51)	(50,155.17)	0.0000	4.3300	(216.69)	0.00	6.1054	(3.0189)	0.0000	1	3.0864	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(65,900)	2.5853	(172,428.73)	(170,372.46)	0.0000	4.3300	(216.69)	0.00	20.7393	(10.2550)	0.0000	1	10.4843	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(46,100)	2.5853	(120,621.62)	(119,183.16)	0.0000	4.3300	(216.69)	0.00	14.5081	(7.1739)	0.0000	1	7.3342	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(56,600)	2.5853	(148,095.09)	(146,329.00)	0.0000	4.3300	(216.69)	0.00	17.8125	(8.8078)	0.0000	1	9.0047	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(19,000)	2.5853	(49,713.90)	(49,121.04)	0.0000	4.3300	(216.69)	0.00	5.9795	(2.9567)	0.0000	1	3.0228	02/07/2025
601166.SH	01/07/2025	SDB3264649850	0	(36,400)	2.5853	(95,241.36)	(94,105.58)	0.0000	4.3300	(216.69)	0.00	11.4554	(5.6644)	0.0000	1	5.7910	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(2,300)	2.6165	(6,018.00)	(6,018.00)	0.0000	4.3300	(216.69)	0.00	0.7238	(0.3622)	0.0000	1	0.3616	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(22,000)	2.6165	(57,563.46)	(57,563.46)	0.0000	4.3300	(216.69)	0.00	6.9236	(3.4649)	0.0000	1	3.4588	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(44,200)	2.6165	(115,650.23)	(115,650.23)	0.0000	4.3300	(216.69)	0.00	13.9102	(6.9612)	0.0000	1	6.9489	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(100)	2.6165	(261.65)	(261.65)	0.0000	4.3300	(216.69)	0.00	0.0315	(0.0157)	0.0000	1	0.0157	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(19,400)	2.6165	(50,760.51)	(50,760.51)	0.0000	4.3300	(216.69)	0.00	6.1054	(3.0554)	0.0000	1	3.0500	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(65,900)	2.6165	(172,428.73)	(172,428.73)	0.0000	4.3300	(216.69)	0.00	20.7393	(10.3788)	0.0000	1	10.3605	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(46,100)	2.6165	(120,621.62)	(120,621.62)	0.0000	4.3300	(216.69)	0.00	14.5081	(7.2604)	0.0000	1	7.2477	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(56,600)	2.6165	(148,095.09)	(148,095.09)	0.0000	4.3300	(216.69)	0.00	17.8125	(8.9141)	0.0000	1	8.8984	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(19,000)	2.6165	(49,713.90)	(49,713.90)	0.0000	4.3300	(216.69)	0.00	5.9795	(2.9924)	0.0000	1	2.9871	02/07/2025
601166.SH	01/06/2025	SDB3264649850	0	(36,400)	2.6165	(95,241.36)	(95,241.36)	0.0000	4.3300	(216.69)	0.00	11.4554	(5.7328)	0.0000	1	5.7227	02/07/2025
TOTAL INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND													2,474.5912	(1,035.4737)	0.0000	1,439.1175	
INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND																	
600602.SH	01/09/2025	SDB3265127461	0	(6,700)	1.8051	(13,839.88)	(12,094.06)	0.0000	4.3300	(1,725.00)	0.00	1.6646	(5.7951)	0.0000	1	(4.1304)	02/07/2025
600602.SH	01/09/2025	SDB3265127461	0	(400)	1.8051	(839.24)	(722.03)	0.0000	4.3300	(1,725.00)	0.00	0.1009	(0.3460)	0.0000	1	(0.2450)	02/07/2025
600602.SH	01/08/2025	SDB3265127461	0	(6,700)	2.0657	(13,839.88)	(13,839.88)	0.0000	4.3300	(1,725.00)	0.00	1.6646	(6.6316)	0.0000	1	(4.9670)	02/07/2025
600602.SH	01/08/2025	SDB3265127461	0	(400)	2.0981	(839.24)	(839.24)	0.0000	4.3300	(1,725.00)	0.00	0.1009	(0.4021)	0.0000	1	(0.3012)	02/07/2025
TOTAL INESA INTELLIGENT TECH INC. CMN CLASS A SERIES NORTHBOUND													3.5311	(13.1748)	0.0000	(9.6436)	
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600010.SH	01/17/2025	SDB3261862950	0	(1,100)	0.2505	(279.41)	(275.50)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0915)	0.0000	1	(0.0579)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(63,200)	0.2505	(16,053.12)	(15,828.69)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.2575)	0.0000	1	(3.3267)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(159,100)	0.2505	(40,412.20)	(39,847.23)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(13.2353)	0.0000	1	(8.3747)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(900)	0.2505	(228.60)	(225.41)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0749)	0.0000	1	(0.0474)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(6,200)	0.2505	(1,574.83)	(1,552.81)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.5158)	0.0000	1	(0.3264)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(236,600)	0.2505	(60,097.58)	(59,257.42)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(19.6825)	0.0000	1	(12.4541)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(33,800)	0.2505	(8,585.37)	(8,465.35)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.8118)	0.0000	1	(1.7792)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(21,000)	0.2505	(5,334.10)	(5,259.53)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.7470)	0.0000	1	(1.1054)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(26,000)	0.2505	(6,604.13)	(6,511.80)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.1629)	0.0000	1	(1.3686)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(49,300)	0.2505	(12,522.45)	(12,347.38)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(4.1012)	0.0000	1	(2.5950)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(5,000)	0.2505	(1,270.03)	(1,252.27)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.4159)	0.0000	1	(0.2632)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(71,800)	0.2505	(18,237.56)	(17,982.60)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.9730)	0.0000	1	(3.7794)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(32,200)	0.2505	(8,178.96)	(8,064.62)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.6787)	0.0000	1	(1.6949)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(264,900)	0.2505	(67,285.92)	(66,345.26)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(22.0367)	0.0000	1	(13.9437)	02/07/2025
600010.SH	01/17/2025	SDB3261862950	0	(27,300)	0.2505	(6,934.34)	(6,837.39)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.2711)	0.0000	1	(1.4370)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(1,100)	0.2434	(279.41)	(267.75)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0889)	0.0000	1	(0.0553)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(63,200)	0.2434	(16,053.12)	(15,383.39)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.1096)	0.0000	1	(3.1788)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(159,100)	0.2434	(40,412.20)	(38,726.21)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(12.8630)	0.0000	1	(8.0023)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(900)	0.2434	(228.60)	(219.07)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0728)	0.0000	1	(0.0453)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(6,200)	0.2434	(1,574.83)	(1,509.13)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.5013)	0.0000	1	(0.3118)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(236,600)	0.2434	(60,097.58)	(57,590.33)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(19.1288)	0.0000	1	(11.9004)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(33,800)	0.2434	(8,585.37)	(8,227.19)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.7327)	0.0000	1	(1.7001)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(21,000)	0.2434	(5,334.10)	(5,111.57)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.6978)	0.0000	1	(1.0562)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(26,000)	0.2434	(6,604.13)	(6,328.61)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.1021)	0.0000	1	(1.3077)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(49,300)	0.2434	(12,522.45)	(12,000.01)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(3.9658)	0.0000	1	(2.4797)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600010.SH	01/16/2025	SDB3261862950	0	(5,000)	0.2434	(1,270.03)	(1,217.04)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.4042)	0.0000	1	(0.2515)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(71,800)	0.2434	(18,237.56)	(17,476.69)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.8049)	0.0000	1	(3.6114)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(32,200)	0.2434	(8,178.96)	(7,837.74)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.6033)	0.0000	1	(1.6196)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(264,900)	0.2434	(67,285.92)	(64,478.78)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(21.4168)	0.0000	1	(13.3238)	02/07/2025
600010.SH	01/16/2025	SDB3261862950	0	(27,300)	0.2434	(6,934.34)	(6,645.04)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.2072)	0.0000	1	(1.3731)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(1,100)	0.2407	(279.41)	(264.72)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0879)	0.0000	1	(0.0543)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(63,200)	0.2407	(16,053.12)	(15,209.59)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.0519)	0.0000	1	(3.1211)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(159,100)	0.2407	(40,412.20)	(38,288.69)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(12.7177)	0.0000	1	(7.8570)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(900)	0.2407	(228.60)	(216.59)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0719)	0.0000	1	(0.0444)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(6,200)	0.2407	(1,574.83)	(1,492.08)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.4956)	0.0000	1	(0.3062)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(236,600)	0.2407	(60,097.58)	(56,939.68)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(18.9126)	0.0000	1	(11.6842)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(33,800)	0.2407	(8,585.37)	(8,134.24)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.7018)	0.0000	1	(1.6692)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(21,000)	0.2407	(5,334.10)	(5,053.82)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.6786)	0.0000	1	(1.0371)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(26,000)	0.2407	(6,604.13)	(6,257.11)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.0783)	0.0000	1	(1.2840)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(49,300)	0.2407	(12,522.45)	(11,864.44)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(3.9408)	0.0000	1	(2.4346)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(5,000)	0.2407	(1,270.03)	(1,203.29)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.3997)	0.0000	1	(0.2469)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(71,800)	0.2407	(18,237.56)	(17,279.24)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.7393)	0.0000	1	(3.5458)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(32,200)	0.2407	(8,178.96)	(7,749.19)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.5739)	0.0000	1	(1.5902)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(264,900)	0.2407	(67,285.92)	(63,750.30)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(21.1748)	0.0000	1	(13.0818)	02/07/2025
600010.SH	01/15/2025	SDB3261862950	0	(27,300)	0.2407	(6,934.34)	(6,569.96)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.1822)	0.0000	1	(1.3482)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(1,100)	0.2435	(279.41)	(267.87)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0890)	0.0000	1	(0.0554)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(63,200)	0.2435	(16,053.12)	(15,390.21)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.1119)	0.0000	1	(3.1811)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(159,100)	0.2435	(40,412.20)	(38,743.40)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(12.8687)	0.0000	1	(8.0080)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(900)	0.2435	(228.60)	(219.16)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0728)	0.0000	1	(0.0453)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(6,200)	0.2435	(1,574.83)	(1,509.80)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.5015)	0.0000	1	(0.3121)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(236,600)	0.2435	(60,097.58)	(57,615.89)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(19.1372)	0.0000	1	(11.9088)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(33,800)	0.2435	(8,585.37)	(8,230.84)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.7339)	0.0000	1	(1.7013)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(21,000)	0.2435	(5,334.10)	(5,113.84)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.6986)	0.0000	1	(1.0570)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(26,000)	0.2435	(6,604.13)	(6,331.42)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.1030)	0.0000	1	(1.3087)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(49,300)	0.2435	(12,522.45)	(12,005.34)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(3.9876)	0.0000	1	(2.4814)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(5,000)	0.2435	(1,270.03)	(1,217.58)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.4044)	0.0000	1	(0.2517)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(71,800)	0.2435	(18,237.56)	(17,484.45)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.8075)	0.0000	1	(3.6139)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(32,200)	0.2435	(8,178.96)	(7,841.22)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.6045)	0.0000	1	(1.6207)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(264,900)	0.2435	(67,285.92)	(64,507.39)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(21.4263)	0.0000	1	(13.3333)	02/07/2025
600010.SH	01/14/2025	SDB3261862950	0	(27,300)	0.2435	(6,934.34)	(6,647.99)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.2081)	0.0000	1	(1.3741)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(1,100)	0.2450	(279.41)	(269.48)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0895)	0.0000	1	(0.0559)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(63,200)	0.2450	(16,053.12)	(15,483.05)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.1427)	0.0000	1	(3.2119)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(159,100)	0.2450	(40,412.20)	(38,977.11)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(12.9463)	0.0000	1	(8.0856)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(900)	0.2450	(228.60)	(220.49)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0732)	0.0000	1	(0.0457)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(6,200)	0.2450	(1,574.83)	(1,518.91)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.5045)	0.0000	1	(0.3151)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(236,600)	0.2450	(60,097.58)	(57,963.45)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(19.2527)	0.0000	1	(12.0243)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(33,800)	0.2450	(8,585.37)	(8,280.49)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.7504)	0.0000	1	(1.7178)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(21,000)	0.2450	(5,334.10)	(5,144.69)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.7088)	0.0000	1	(1.0672)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(26,000)	0.2450	(6,604.13)	(6,369.61)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.1157)	0.0000	1	(1.3214)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(49,300)	0.2450	(12,522.45)	(12,077.76)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(4.0117)	0.0000	1	(2.5055)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(5,000)	0.2450	(1,270.03)	(1,224.92)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.4069)	0.0000	1	(0.2541)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(71,800)	0.2450	(18,237.56)	(17,589.92)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.8425)	0.0000	1	(3.6490)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(32,200)	0.2450	(8,178.96)	(7,888.52)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.6202)	0.0000	1	(1.6364)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(264,900)	0.2450	(67,285.92)	(64,896.53)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(21.5555)	0.0000	1	(13.4625)	02/07/2025
600010.SH	01/13/2025	SDB3261862950	0	(27,300)	0.2450	(6,934.34)	(6,688.09)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.2215)	0.0000	1	(1.3874)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(1,100)	0.2494	(279.41)	(274.39)	0.0000	4.3300	(1,195.75)	0.00	0.1008	(0.2734)	0.0000	3	(0.1726)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(63,200)	0.2494	(16,053.12)	(15,764.67)	0.0000	4.3300	(1,195.75)	0.00	5.7925	(15.7088)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600010.SH	01/10/2025	SDB3261862950	0	(900)	0.2494	(228.60)	(224.50)	0.0000	4.3300	(1,195.75)	0.00	0.0825	(0.2237)	0.0000	3	(0.1412)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(6,200)	0.2494	(1,574.83)	(1,546.53)	0.0000	4.3300	(1,195.75)	0.00	0.5683	(1.5411)	0.0000	3	(0.9728)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(236,600)	0.2494	(60,097.58)	(59,017.74)	0.0000	4.3300	(1,195.75)	0.00	21.6852	(58.8086)	0.0000	3	(37.1234)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(33,800)	0.2494	(8,585.37)	(8,431.11)	0.0000	4.3300	(1,195.75)	0.00	3.0979	(8.4012)	0.0000	3	(5.3033)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(21,000)	0.2494	(5,334.10)	(5,238.26)	0.0000	4.3300	(1,195.75)	0.00	1.9247	(5.2197)	0.0000	3	(3.2950)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(26,000)	0.2494	(6,604.13)	(6,485.47)	0.0000	4.3300	(1,195.75)	0.00	2.3830	(6.4625)	0.0000	3	(4.0795)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(49,300)	0.2494	(12,522.45)	(12,297.44)	0.0000	4.3300	(1,195.75)	0.00	4.5185	(12.2539)	0.0000	3	(7.7354)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(5,000)	0.2494	(1,270.03)	(1,247.20)	0.0000	4.3300	(1,195.75)	0.00	0.4583	(1.2428)	0.0000	3	(0.7845)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(71,800)	0.2494	(18,237.56)	(17,909.86)	0.0000	4.3300	(1,195.75)	0.00	6.5807	(17.8464)	0.0000	3	(11.2657)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(32,200)	0.2494	(8,178.96)	(8,032.00)	0.0000	4.3300	(1,195.75)	0.00	2.9512	(8.0035)	0.0000	3	(5.0523)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(264,900)	0.2494	(67,285.92)	(66,076.92)	0.0000	4.3300	(1,195.75)	0.00	24.2790	(65.8428)	0.0000	3	(41.5638)	02/07/2025
600010.SH	01/10/2025	SDB3261862950	0	(27,300)	0.2494	(6,934.34)	(6,809.74)	0.0000	4.3300	(1,195.75)	0.00	2.5021	(6.7856)	0.0000	3	(4.2835)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(1,100)	0.2447	(279.41)	(269.13)	0.0000	4.3300	(1,195.75)	0.00	0.0336	(0.0894)	0.0000	1	(0.0558)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(63,200)	0.2447	(16,053.12)	(15,462.83)	0.0000	4.3300	(1,195.75)	0.00	1.9308	(5.1360)	0.0000	1	(3.2052)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(159,100)	0.2447	(40,412.20)	(38,926.20)	0.0000	4.3300	(1,195.75)	0.00	4.8607	(12.9294)	0.0000	1	(8.0687)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(900)	0.2447	(228.60)	(220.20)	0.0000	4.3300	(1,195.75)	0.00	0.0275	(0.0731)	0.0000	1	(0.0456)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(6,200)	0.2447	(1,574.83)	(1,516.92)	0.0000	4.3300	(1,195.75)	0.00	0.1894	(0.5038)	0.0000	1	(0.3144)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(236,600)	0.2447	(60,097.58)	(57,887.74)	0.0000	4.3300	(1,195.75)	0.00	7.2284	(19.2275)	0.0000	1	(11.9991)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(33,800)	0.2447	(8,585.37)	(8,269.68)	0.0000	4.3300	(1,195.75)	0.00	1.0326	(2.7468)	0.0000	1	(1.7142)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(21,000)	0.2447	(5,334.10)	(5,137.97)	0.0000	4.3300	(1,195.75)	0.00	0.6416	(1.7066)	0.0000	1	(1.0650)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(26,000)	0.2447	(6,604.13)	(6,361.29)	0.0000	4.3300	(1,195.75)	0.00	0.7943	(2.1129)	0.0000	1	(1.3186)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(49,300)	0.2447	(12,522.45)	(12,061.98)	0.0000	4.3300	(1,195.75)	0.00	1.5062	(4.0064)	0.0000	1	(2.5002)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(5,000)	0.2447	(1,270.03)	(1,223.33)	0.0000	4.3300	(1,195.75)	0.00	0.1528	(0.4063)	0.0000	1	(0.2536)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(71,800)	0.2447	(18,237.56)	(17,566.95)	0.0000	4.3300	(1,195.75)	0.00	2.1936	(5.8349)	0.0000	1	(3.6413)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(32,200)	0.2447	(8,178.96)	(7,878.21)	0.0000	4.3300	(1,195.75)	0.00	0.9837	(2.6168)	0.0000	1	(1.6330)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(264,900)	0.2447	(67,285.92)	(64,811.76)	0.0000	4.3300	(1,195.75)	0.00	8.0930	(21.5274)	0.0000	1	(13.4344)	02/07/2025
600010.SH	01/09/2025	SDB3261862950	0	(27,300)	0.2447	(6,934.34)	(6,679.35)	0.0000	4.3300	(1,195.75)	0.00	0.8340	(2.2186)	0.0000	1	(1.3845)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(1,100)	0.2426	(279.41)	(266.91)	0.0000	4.3300	(1,202.85)	0.00	0.0336	(0.0892)	0.0000	1	(0.0556)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(63,200)	0.2426	(16,053.12)	(15,334.91)	0.0000	4.3300	(1,202.85)	0.00	1.9308	(5.1238)	0.0000	1	(3.1930)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(159,100)	0.2426	(40,412.20)	(38,604.18)	0.0000	4.3300	(1,202.85)	0.00	4.8607	(12.8986)	0.0000	1	(8.0379)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(900)	0.2426	(228.60)	(218.38)	0.0000	4.3300	(1,202.85)	0.00	0.0275	(0.0730)	0.0000	1	(0.0455)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(6,200)	0.2426	(1,574.83)	(1,504.37)	0.0000	4.3300	(1,202.85)	0.00	0.1894	(0.5026)	0.0000	1	(0.3132)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(73,000)	0.2426	(18,542.36)	(17,712.79)	0.0000	4.3300	(1,202.85)	0.00	2.2302	(5.9183)	0.0000	1	(3.6881)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(236,600)	0.2426	(60,097.58)	(57,408.86)	0.0000	4.3300	(1,202.85)	0.00	7.2284	(19.1818)	0.0000	1	(11.9534)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(33,800)	0.2426	(8,585.37)	(8,201.27)	0.0000	4.3300	(1,202.85)	0.00	1.0326	(2.7403)	0.0000	1	(1.7076)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(21,000)	0.2426	(5,334.10)	(5,095.46)	0.0000	4.3300	(1,202.85)	0.00	0.6416	(1.7025)	0.0000	1	(1.0609)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(26,000)	0.2426	(6,604.13)	(6,308.67)	0.0000	4.3300	(1,202.85)	0.00	0.7943	(2.1079)	0.0000	1	(1.3136)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(49,300)	0.2426	(12,522.45)	(11,962.20)	0.0000	4.3300	(1,202.85)	0.00	1.5062	(3.9969)	0.0000	1	(2.4907)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(5,000)	0.2426	(1,270.03)	(1,213.20)	0.0000	4.3300	(1,202.85)	0.00	0.1528	(0.4054)	0.0000	1	(0.2526)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(71,800)	0.2426	(18,237.56)	(17,421.62)	0.0000	4.3300	(1,202.85)	0.00	2.1936	(5.8210)	0.0000	1	(3.6274)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(32,200)	0.2426	(8,178.96)	(7,813.04)	0.0000	4.3300	(1,202.85)	0.00	0.9837	(2.6105)	0.0000	1	(1.6268)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(264,900)	0.2426	(67,285.92)	(64,275.60)	0.0000	4.3300	(1,202.85)	0.00	8.0930	(21.4761)	0.0000	1	(13.3831)	02/07/2025
600010.SH	01/08/2025	SDB3261862950	0	(27,300)	0.2426	(6,934.34)	(6,624.10)	0.0000	4.3300	(1,202.85)	0.00	0.8340	(2.2133)	0.0000	1	(1.3792)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(1,100)	0.2473	(279.41)	(272.06)	0.0000	4.3300	(1,202.85)	0.00	0.0336	(0.0909)	0.0000	1	(0.0573)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(63,200)	0.2473	(16,053.12)	(15,631.07)	0.0000	4.3300	(1,202.85)	0.00	1.9308	(5.2227)	0.0000	1	(3.2919)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(159,100)	0.2473	(40,412.20)	(39,349.73)	0.0000	4.3300	(1,202.85)	0.00	4.8607	(13.1477)	0.0000	1	(8.2871)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(900)	0.2473	(228.60)	(222.59)	0.0000	4.3300	(1,202.85)	0.00	0.0275	(0.0744)	0.0000	1	(0.0469)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(6,200)	0.2473	(1,574.83)	(1,533.43)	0.0000	4.3300	(1,202.85)	0.00	0.1894	(0.5124)	0.0000	1	(0.3229)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(73,000)	0.2473	(18,542.36)	(18,054.87)	0.0000	4.3300	(1,202.85)	0.00	2.2302	(6.0326)	0.0000	1	(3.8024)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(236,600)	0.2473	(60,097.58)	(58,517.57)	0.0000	4.3300	(1,202.85)	0.00	7.2284	(19.5522)	0.0000	1	(12.3238)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(33,800)	0.2473	(8,585.37)	(8,359.65)	0.0000	4.3300	(1,202.85)	0.00	1.0326	(2.7932)	0.0000	1	(1.7605)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(21,000)	0.2473	(5,334.10)	(5,193.87)	0.0000	4.3300	(1,202.85)	0.00	0.6416	(1.73.				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600010.SH	01/07/2025	SDB3261862950	0	(49,300)	0.2473	(12,522.45)	(12,193.22)	0.0000	4.3300	(1,202.85)	0.00	1.5062	(4.0741)	0.0000	1	(2.5679)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(5,000)	0.2473	(1,270.03)	(1,236.63)	0.0000	4.3300	(1,202.85)	0.00	0.1528	(0.4132)	0.0000	1	(0.2604)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(71,800)	0.2473	(18,237.56)	(17,758.08)	0.0000	4.3300	(1,202.85)	0.00	2.1936	(5.9334)	0.0000	1	(3.7399)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(32,200)	0.2473	(8,178.96)	(7,963.93)	0.0000	4.3300	(1,202.85)	0.00	0.9837	(2.6610)	0.0000	1	(1.6772)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(264,900)	0.2473	(67,285.92)	(65,516.92)	0.0000	4.3300	(1,202.85)	0.00	8.0930	(21.8909)	0.0000	1	(13.7979)	02/07/2025
600010.SH	01/07/2025	SDB3261862950	0	(27,300)	0.2473	(6,934.34)	(6,752.03)	0.0000	4.3300	(1,202.85)	0.00	0.8340	(2.2560)	0.0000	1	(1.4220)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(1,100)	0.2540	(279.41)	(279.41)	0.0000	4.3300	(1,202.85)	0.00	0.0336	(0.0934)	0.0000	1	(0.0598)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(63,200)	0.2540	(16,053.12)	(16,053.12)	0.0000	4.3300	(1,202.85)	0.00	1.9308	(5.3638)	0.0000	1	(3.4329)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(159,100)	0.2540	(40,412.20)	(40,412.20)	0.0000	4.3300	(1,202.85)	0.00	4.8607	(13.5027)	0.0000	1	(8.6421)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(900)	0.2540	(228.60)	(228.60)	0.0000	4.3300	(1,202.85)	0.00	0.0275	(0.0764)	0.0000	1	(0.0489)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(6,200)	0.2540	(1,574.83)	(1,574.83)	0.0000	4.3300	(1,202.85)	0.00	0.1894	(0.5262)	0.0000	1	(0.3368)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(73,000)	0.2540	(18,542.36)	(18,542.36)	0.0000	4.3300	(1,202.85)	0.00	2.2302	(6.1955)	0.0000	1	(3.9652)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(236,600)	0.2540	(60,097.58)	(60,097.58)	0.0000	4.3300	(1,202.85)	0.00	7.2284	(20.0801)	0.0000	1	(12.8517)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(33,800)	0.2540	(8,585.37)	(8,585.37)	0.0000	4.3300	(1,202.85)	0.00	1.0326	(2.8686)	0.0000	1	(1.8360)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(21,000)	0.2540	(5,334.10)	(5,334.10)	0.0000	4.3300	(1,202.85)	0.00	0.6416	(1.7823)	0.0000	1	(1.1407)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(26,000)	0.2540	(6,604.13)	(6,604.13)	0.0000	4.3300	(1,202.85)	0.00	0.7943	(2.2066)	0.0000	1	(1.4123)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(49,300)	0.2540	(12,522.45)	(12,522.45)	0.0000	4.3300	(1,202.85)	0.00	1.5062	(4.1841)	0.0000	1	(2.6779)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(5,000)	0.2540	(1,270.03)	(1,270.03)	0.0000	4.3300	(1,202.85)	0.00	0.1528	(0.4243)	0.0000	1	(0.2716)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(71,800)	0.2540	(18,237.56)	(18,237.56)	0.0000	4.3300	(1,202.85)	0.00	2.1936	(6.0936)	0.0000	1	(3.9001)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(32,200)	0.2540	(8,178.96)	(8,178.96)	0.0000	4.3300	(1,202.85)	0.00	0.9837	(2.7328)	0.0000	1	(1.7491)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(264,900)	0.2540	(67,285.92)	(67,285.92)	0.0000	4.3300	(1,202.85)	0.00	8.0930	(22.4819)	0.0000	1	(14.3889)	02/07/2025
600010.SH	01/06/2025	SDB3261862950	0	(27,300)	0.2540	(6,934.34)	(6,934.34)	0.0000	4.3300	(1,202.85)	0.00	0.8340	(2.3169)	0.0000	1	(1.4829)	02/07/2025
TOTAL INNER MONGOLIAN BAOTOU STEEL UNION CO., LTD. CMN CLASS A SERIES NORTHBOUND												372.7180	(1,001.2036)	0.0000		(628.4856)	
INNOLUX CORPORATION CMN																	
3481.TW	01/17/2025	SDB3260661467	0	(46,000)	0.4250	(20,125.00)	(19,552.25)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2172)	0.0000	1	2.2033	02/04/2025
3481.TW	01/17/2025	SDB3260661467	0	(137,000)	0.4250	(59,937.50)	(58,231.71)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6470)	0.0000	1	6.5621	02/04/2025
3481.TW	01/16/2025	SDB3260661467	0	(46,000)	0.4201	(20,125.00)	(19,324.83)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2147)	0.0000	1	2.2059	02/04/2025
3481.TW	01/16/2025	SDB3260661467	0	(137,000)	0.4201	(59,937.50)	(57,554.39)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6395)	0.0000	1	6.5697	02/04/2025
3481.TW	01/15/2025	SDB3260661467	0	(46,000)	0.4107	(20,125.00)	(18,891.74)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2099)	0.0000	1	2.2107	02/04/2025
3481.TW	01/15/2025	SDB3260661467	0	(137,000)	0.4107	(59,937.50)	(56,264.53)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6252)	0.0000	1	6.5840	02/04/2025
3481.TW	01/14/2025	SDB3260661467	0	(46,000)	0.4217	(20,125.00)	(19,398.71)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2155)	0.0000	1	2.2050	02/04/2025
3481.TW	01/14/2025	SDB3260661467	0	(137,000)	0.4217	(59,937.50)	(57,774.41)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6419)	0.0000	1	6.5672	02/04/2025
3481.TW	01/13/2025	SDB3260661467	0	(46,000)	0.4295	(20,125.00)	(19,758.38)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2195)	0.0000	1	2.2011	02/04/2025
3481.TW	01/13/2025	SDB3260661467	0	(137,000)	0.4295	(59,937.50)	(58,845.61)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6538)	0.0000	1	6.5553	02/04/2025
3481.TW	01/10/2025	SDB3260661467	0	(46,000)	0.4441	(20,125.00)	(20,428.88)	0.0000	4.3300	(40.00)	0.00	7.2618	(0.6810)	0.0000	3	6.5808	02/04/2025
3481.TW	01/10/2025	SDB3260661467	0	(137,000)	0.4441	(59,937.50)	(60,842.52)	0.0000	4.3300	(40.00)	0.00	21.6274	(2.0281)	0.0000	3	19.5994	02/04/2025
3481.TW	01/09/2025	SDB3260661467	0	(46,000)	0.4434	(20,125.00)	(20,395.66)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2266)	0.0000	1	2.1940	02/04/2025
3481.TW	01/09/2025	SDB3260661467	0	(137,000)	0.4434	(59,937.50)	(60,743.61)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6749)	0.0000	1	6.5342	02/04/2025
3481.TW	01/08/2025	SDB3260661467	0	(46,000)	0.4281	(20,125.00)	(19,693.34)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2188)	0.0000	1	2.2018	02/04/2025
3481.TW	01/08/2025	SDB3260661467	0	(137,000)	0.4281	(59,937.50)	(58,651.89)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6517)	0.0000	1	6.5575	02/04/2025
3481.TW	01/07/2025	SDB3260661467	0	(46,000)	0.4234	(20,125.00)	(19,474.97)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2164)	0.0000	1	2.2042	02/04/2025
3481.TW	01/07/2025	SDB3260661467	0	(137,000)	0.4234	(59,937.50)	(58,001.55)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6445)	0.0000	1	6.5647	02/04/2025
3481.TW	01/06/2025	SDB3260661467	0	(46,000)	0.4293	(20,125.00)	(19,748.49)	0.0000	4.3300	(40.00)	0.00	2.4206	(0.2194)	0.0000	1	2.2012	02/04/2025
3481.TW	01/06/2025	SDB3260661467	0	(137,000)	0.4293	(59,937.50)	(58,816.15)	0.0000	4.3300	(40.00)	0.00	7.2091	(0.6535)	0.0000	1	6.5556	02/04/2025
3481.TW	01/03/2025	SDB3260661467	0	(46,000)	0.4375	(20,125.00)	(20,125.00)	0.0000	4.3300	(40.00)	0.00	7.2618	(0.6708)	0.0000	3	6.5909	02/04/2025
3481.TW	01/03/2025	SDB3260661467	0	(137,000)	0.4375	(59,937.50)	(59,937.50)	0.0000	4.3300	(40.00)	0.00	21.6274	(1.9979)	0.0000	3	19.6295	02/04/2025
TOTAL INNOLUX CORPORATION CMN												144.4461	(13.1680)	0.0000		131.2781	
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000977.ZK	01/07/2025	SDB3264583148	0	(5,600)	6.6532	(39,674.98)	(37,258.09)	0.0000	4.3300	(1,425.00)	0.00	4.7720	(14.7480)	0.0000	1	(9.9760)	02/07/2025
000977.ZK	01/07/2025	SDB3264583148	0	(7,000)	6.6532	(49,593.73)	(46,572.61)	0.0000	4.3300	(1,425.00)	0.00	5.9650	(18.4350)	0.0000	1	(12.4700)	02/07/2025
000977.ZK	01/06/2025	SDB3264583148	0	(5,600)	7.0848	(39,674.98)	(39,674.98)	0.0000	4.3300	(1,425.00)	0.00	4.7720	(15.7047)	0.0000	1	(10.9327)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000977.ZK	01/06/2025	SDB3264583148	0	(7,000)	7.0848	(49,593.73)	(49,593.73)	0.0000	4.3300	(1,425.00)	0.00	5.9650	(19.6308)	0.0000	1	(13.6658)	02/07/2025
TOTAL INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD CMN CLASS A SERIES NORTHBOUND												21.4741	(68.5185)	0.0000		(47.0444)	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300677.ZK	01/17/2025	SDB3260861215	0	(3,400)	3.3634	(11,737.75)	(11,435.69)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7638)	0.0000	1	(3.3521)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(5,000)	3.3634	(17,261.40)	(16,817.19)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(7.0057)	0.0000	1	(4.9295)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(2,300)	3.3634	(7,940.24)	(7,735.91)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.2226)	0.0000	1	(2.2676)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(3,600)	3.3634	(12,428.20)	(12,108.38)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.0441)	0.0000	1	(3.5492)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(1,300)	3.3634	(4,487.96)	(4,372.47)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.8215)	0.0000	1	(1.2817)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(1,100)	3.3634	(3,797.51)	(3,699.78)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5412)	0.0000	1	(1.0845)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(100)	3.3634	(345.23)	(336.34)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1401)	0.0000	1	(0.0986)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(100)	3.3634	(345.23)	(336.34)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1401)	0.0000	1	(0.0986)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(300)	3.3634	(1,035.68)	(1,009.03)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4203)	0.0000	1	(0.2958)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(900)	3.3634	(3,107.05)	(3,027.09)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2610)	0.0000	1	(0.8873)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(300)	3.3634	(1,035.68)	(1,009.03)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4203)	0.0000	1	(0.2958)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(3,400)	3.3634	(11,737.75)	(11,435.69)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7638)	0.0000	1	(3.3521)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(3,600)	3.3634	(12,428.20)	(12,108.38)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.0441)	0.0000	1	(3.5492)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(200)	3.3634	(690.46)	(672.69)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2802)	0.0000	1	(0.1972)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(500)	3.3634	(1,726.14)	(1,681.72)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.7006)	0.0000	1	(0.4929)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(500)	3.3634	(1,726.14)	(1,681.72)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.7006)	0.0000	1	(0.4929)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(2,400)	3.3634	(8,285.47)	(8,072.25)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.3627)	0.0000	1	(2.3662)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(400)	3.3634	(1,380.91)	(1,345.38)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5605)	0.0000	1	(0.3944)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(2,300)	3.3634	(7,940.24)	(7,735.91)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.2226)	0.0000	1	(2.2676)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(4,400)	3.3634	(15,190.03)	(14,799.13)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.1650)	0.0000	1	(4.3380)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(300)	3.3634	(1,035.68)	(1,009.03)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4203)	0.0000	1	(0.2958)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(5,100)	3.3634	(17,606.62)	(17,153.53)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.1458)	0.0000	1	(5.0281)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(2,200)	3.3634	(7,595.01)	(7,399.56)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.0825)	0.0000	1	(2.1690)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(200)	3.3634	(690.46)	(672.69)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2802)	0.0000	1	(0.1972)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(2,600)	3.3634	(8,975.93)	(8,744.94)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.6429)	0.0000	1	(2.5633)	02/07/2025
300677.ZK	01/17/2025	SDB3260861215	0	(100)	3.3634	(345.23)	(336.34)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1401)	0.0000	1	(0.0986)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(3,400)	3.2445	(11,737.75)	(11,031.43)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.5954)	0.0000	1	(3.1837)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(5,000)	3.2445	(17,261.40)	(16,222.68)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.7580)	0.0000	1	(4.6818)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(2,300)	3.2445	(7,940.24)	(7,462.44)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1087)	0.0000	1	(2.1536)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(3,600)	3.2445	(12,428.20)	(11,680.33)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8658)	0.0000	1	(3.3709)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(1,300)	3.2445	(4,487.96)	(4,217.90)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.7571)	0.0000	1	(1.2173)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(1,100)	3.2445	(3,797.51)	(3,568.99)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.4868)	0.0000	1	(1.0300)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(100)	3.2445	(345.23)	(324.45)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1352)	0.0000	1	(0.0936)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(100)	3.2445	(345.23)	(324.45)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1352)	0.0000	1	(0.0936)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(300)	3.2445	(1,035.68)	(973.36)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4055)	0.0000	1	(0.2809)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(900)	3.2445	(3,107.05)	(2,920.08)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2164)	0.0000	1	(0.8427)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(300)	3.2445	(1,035.68)	(973.36)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4055)	0.0000	1	(0.2809)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(3,400)	3.2445	(11,737.75)	(11,031.43)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.5954)	0.0000	1	(3.1837)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(3,600)	3.2445	(12,428.20)	(11,680.33)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8658)	0.0000	1	(3.3709)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(200)	3.2445	(690.46)	(648.91)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2703)	0.0000	1	(0.1873)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(500)	3.2445	(1,726.14)	(1,622.27)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6758)	0.0000	1	(0.4682)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(500)	3.2445	(1,726.14)	(1,622.27)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6758)	0.0000	1	(0.4682)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(2,400)	3.2445	(8,285.47)	(7,786.89)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.2438)	0.0000	1	(2.2473)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(400)	3.2445	(1,380.91)	(1,297.81)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5406)	0.0000	1	(0.3745)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(2,300)	3.2445	(7,940.24)	(7,462.44)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1087)	0.0000	1	(2.1536)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(4,400)	3.2445	(15,190.03)	(14,275.96)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(5.9470)	0.0000	1	(4.1200)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(300)	3.2445	(1,035.68)	(973.36)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4055)	0.0000	1	(0.2809)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(5,100)	3.2445	(17,606.62)	(16,547.14)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(6.8932)	0.0000	1	(4.7755)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(2,200)	3.2445	(7,595.01)	(7,137.98)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(2.9735)	0.0000	1	(2.0600)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300677.ZK	01/16/2025	SDB3260861215	0	(200)	3.2445	(690.46)	(648.91)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2703)	0.0000	1	(0.1873)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(2,600)	3.2445	(8,975.93)	(8,435.80)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.5142)	0.0000	1	(2.4346)	02/07/2025
300677.ZK	01/16/2025	SDB3260861215	0	(100)	3.2445	(345.23)	(324.45)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1352)	0.0000	1	(0.0936)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(3,400)	3.2618	(11,737.75)	(11,090.10)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6199)	0.0000	1	(3.2081)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(5,000)	3.2618	(17,261.40)	(16,308.97)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.7939)	0.0000	1	(4.7178)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(2,300)	3.2618	(7,940.24)	(7,502.12)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1252)	0.0000	1	(2.1702)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(3,600)	3.2618	(12,428.20)	(11,742.45)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8916)	0.0000	1	(3.3968)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(1,300)	3.2618	(4,487.96)	(4,240.33)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.7664)	0.0000	1	(1.2266)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(1,100)	3.2618	(3,797.51)	(3,587.97)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.4947)	0.0000	1	(1.0379)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(100)	3.2618	(345.23)	(326.18)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1359)	0.0000	1	(0.0944)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(100)	3.2618	(345.23)	(326.18)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1359)	0.0000	1	(0.0944)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(300)	3.2618	(1,035.68)	(978.54)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4076)	0.0000	1	(0.2831)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(900)	3.2618	(3,107.05)	(2,935.61)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2229)	0.0000	1	(0.8492)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(300)	3.2618	(1,035.68)	(978.54)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4076)	0.0000	1	(0.2831)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(3,400)	3.2618	(11,737.75)	(11,090.10)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6199)	0.0000	1	(3.2081)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(3,600)	3.2618	(12,428.20)	(11,742.45)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8916)	0.0000	1	(3.3968)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(200)	3.2618	(690.46)	(652.36)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2718)	0.0000	1	(0.1887)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(500)	3.2618	(1,726.14)	(1,630.90)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6794)	0.0000	1	(0.4718)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(500)	3.2618	(1,726.14)	(1,630.90)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6794)	0.0000	1	(0.4718)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(2,400)	3.2618	(8,285.47)	(7,828.30)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.2611)	0.0000	1	(2.2645)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(400)	3.2618	(1,380.91)	(1,304.72)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5435)	0.0000	1	(0.3774)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(2,300)	3.2618	(7,940.24)	(7,502.12)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1252)	0.0000	1	(2.1702)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(4,400)	3.2618	(15,190.03)	(14,351.89)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(5.9787)	0.0000	1	(4.1516)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(300)	3.2618	(1,035.68)	(978.54)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4076)	0.0000	1	(0.2831)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(5,100)	3.2618	(17,606.62)	(16,635.14)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(6.9298)	0.0000	1	(4.8121)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(2,200)	3.2618	(7,595.01)	(7,175.94)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(2.9893)	0.0000	1	(2.0758)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(200)	3.2618	(690.46)	(652.36)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2718)	0.0000	1	(0.1887)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(2,600)	3.2618	(8,975.93)	(8,480.66)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.5329)	0.0000	1	(2.4532)	02/07/2025
300677.ZK	01/15/2025	SDB3260861215	0	(100)	3.2618	(345.23)	(326.18)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1359)	0.0000	1	(0.0944)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(3,400)	3.3113	(11,737.75)	(11,258.32)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6900)	0.0000	1	(3.2782)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(5,000)	3.3113	(17,261.40)	(16,556.36)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.8970)	0.0000	1	(4.8208)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(2,300)	3.3113	(7,940.24)	(7,615.93)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1726)	0.0000	1	(2.2176)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(3,600)	3.3113	(12,428.20)	(11,920.58)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9658)	0.0000	1	(3.4710)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(1,300)	3.3113	(4,487.96)	(4,304.65)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.7932)	0.0000	1	(1.2534)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(1,100)	3.3113	(3,797.51)	(3,642.40)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5173)	0.0000	1	(1.0606)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(100)	3.3113	(345.23)	(331.13)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1379)	0.0000	1	(0.0964)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(100)	3.3113	(345.23)	(331.13)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1379)	0.0000	1	(0.0964)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(300)	3.3113	(1,035.68)	(993.38)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4138)	0.0000	1	(0.2893)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(900)	3.3113	(3,107.05)	(2,980.14)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2415)	0.0000	1	(0.8678)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(300)	3.3113	(1,035.68)	(993.38)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4138)	0.0000	1	(0.2893)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(3,400)	3.3113	(11,737.75)	(11,258.32)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6900)	0.0000	1	(3.2782)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(3,600)	3.3113	(12,428.20)	(11,920.58)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9658)	0.0000	1	(3.4710)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(200)	3.3113	(690.46)	(662.25)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2759)	0.0000	1	(0.1928)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(500)	3.3113	(1,726.14)	(1,655.64)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6897)	0.0000	1	(0.4821)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(500)	3.3113	(1,726.14)	(1,655.64)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6897)	0.0000	1	(0.4821)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(2,400)	3.3113	(8,285.47)	(7,947.05)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.3106)	0.0000	1	(2.3140)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(400)	3.3113	(1,380.91)	(1,324.51)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5518)	0.0000	1	(0.3857)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(2,300)	3.3113	(7,940.24)	(7,615.93)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1726)	0.0000	1	(2.2176)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(4,400)	3.3113	(15,190.03)	(14,569.60)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.0694)	0.0000	1	(4.2423)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(300)	3.3113	(1,035.68)	(993.38)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4138)	0.0000	1	(0.2893)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(5,100)	3.3113	(17,606.62)	(16,887.49)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.0349)	0.0000	1	(4.9173)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(2,200)	3.3113	(7,595.01)	(7,284.80)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.0347)	0.0000	1	(2.1212)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300677.ZK	01/14/2025	SDB3260861215	0	(2,600)	3.3113	(8,975.93)	(8,609.31)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.5864)	0.0000	1	(2.5068)	02/07/2025
300677.ZK	01/14/2025	SDB3260861215	0	(100)	3.3113	(345.23)	(331.13)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1379)	0.0000	1	(0.0964)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(3,400)	3.3291	(11,737.75)	(11,318.83)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7152)	0.0000	1	(3.3034)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(5,000)	3.3291	(17,261.40)	(16,645.35)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.9341)	0.0000	1	(4.8579)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(2,300)	3.3291	(7,940.24)	(7,656.86)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1897)	0.0000	1	(2.2346)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(3,600)	3.3291	(12,428.20)	(11,984.65)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9925)	0.0000	1	(3.4977)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(1,300)	3.3291	(4,487.96)	(4,327.79)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.8029)	0.0000	1	(1.2631)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(1,100)	3.3291	(3,797.51)	(3,661.98)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5255)	0.0000	1	(1.0687)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(100)	3.3291	(345.23)	(332.91)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1387)	0.0000	1	(0.0972)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(100)	3.3291	(345.23)	(332.91)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1387)	0.0000	1	(0.0972)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(300)	3.3291	(1,035.68)	(998.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4160)	0.0000	1	(0.2915)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(900)	3.3291	(3,107.05)	(2,996.16)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2481)	0.0000	1	(0.8744)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(300)	3.3291	(1,035.68)	(998.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4160)	0.0000	1	(0.2915)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(3,400)	3.3291	(11,737.75)	(11,318.83)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7152)	0.0000	1	(3.3034)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(3,600)	3.3291	(12,428.20)	(11,984.65)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9925)	0.0000	1	(3.4977)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(200)	3.3291	(690.46)	(665.81)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2774)	0.0000	1	(0.1943)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(500)	3.3291	(1,726.14)	(1,664.53)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6934)	0.0000	1	(0.4858)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(500)	3.3291	(1,726.14)	(1,664.53)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6934)	0.0000	1	(0.4858)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(2,400)	3.3291	(8,285.47)	(7,989.77)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.3284)	0.0000	1	(2.3318)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(400)	3.3291	(1,380.91)	(1,331.63)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5547)	0.0000	1	(0.3886)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(2,300)	3.3291	(7,940.24)	(7,656.86)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1897)	0.0000	1	(2.2346)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(4,400)	3.3291	(15,190.03)	(14,647.90)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.1020)	0.0000	1	(4.2750)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(300)	3.3291	(1,035.68)	(998.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4160)	0.0000	1	(0.2915)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(5,100)	3.3291	(17,606.62)	(16,978.25)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.0728)	0.0000	1	(4.9551)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(2,200)	3.3291	(7,595.01)	(7,323.95)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.0510)	0.0000	1	(2.1375)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(200)	3.3291	(690.46)	(665.81)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2774)	0.0000	1	(0.1943)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(2,600)	3.3291	(8,975.93)	(8,655.58)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.6057)	0.0000	1	(2.5261)	02/07/2025
300677.ZK	01/13/2025	SDB3260861215	0	(100)	3.3291	(345.23)	(332.91)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1387)	0.0000	1	(0.0972)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(3,400)	3.3572	(11,737.75)	(11,414.59)	0.0000	4.3300	(1,499.68)	0.00	4.2354	(14.2652)	0.0000	3	(10.0298)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(5,000)	3.3572	(17,261.40)	(16,786.16)	0.0000	4.3300	(1,499.68)	0.00	6.2285	(20.9782)	0.0000	3	(14.7497)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(2,300)	3.3572	(7,940.24)	(7,721.63)	0.0000	4.3300	(1,499.68)	0.00	2.8651	(9.6500)	0.0000	3	(6.7849)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(3,600)	3.3572	(12,428.20)	(12,086.04)	0.0000	4.3300	(1,499.68)	0.00	4.4845	(15.1043)	0.0000	3	(10.6198)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(1,300)	3.3572	(4,487.96)	(4,364.40)	0.0000	4.3300	(1,499.68)	0.00	1.6194	(5.4543)	0.0000	3	(3.8349)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(1,100)	3.3572	(3,797.51)	(3,692.96)	0.0000	4.3300	(1,499.68)	0.00	1.3703	(4.6152)	0.0000	3	(3.2449)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(100)	3.3572	(345.23)	(335.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4196)	0.0000	3	(0.2950)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(100)	3.3572	(345.23)	(335.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4196)	0.0000	3	(0.2950)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(300)	3.3572	(1,035.68)	(1,007.17)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2587)	0.0000	3	(0.8850)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(900)	3.3572	(3,107.05)	(3,021.51)	0.0000	4.3300	(1,499.68)	0.00	1.1211	(3.7761)	0.0000	3	(2.6549)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(300)	3.3572	(1,035.68)	(1,007.17)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2587)	0.0000	3	(0.8850)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(3,400)	3.3572	(11,737.75)	(11,414.59)	0.0000	4.3300	(1,499.68)	0.00	4.2354	(14.2652)	0.0000	3	(10.0298)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(3,600)	3.3572	(12,428.20)	(12,086.04)	0.0000	4.3300	(1,499.68)	0.00	4.4845	(15.1043)	0.0000	3	(10.6198)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(200)	3.3572	(690.46)	(671.45)	0.0000	4.3300	(1,499.68)	0.00	0.2491	(0.8391)	0.0000	3	(0.5900)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(500)	3.3572	(1,726.14)	(1,678.62)	0.0000	4.3300	(1,499.68)	0.00	0.6228	(2.0978)	0.0000	3	(1.4750)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(500)	3.3572	(1,726.14)	(1,678.62)	0.0000	4.3300	(1,499.68)	0.00	0.6228	(2.0978)	0.0000	3	(1.4750)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(2,400)	3.3572	(8,285.47)	(8,057.36)	0.0000	4.3300	(1,499.68)	0.00	2.9897	(10.0695)	0.0000	3	(7.0799)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(400)	3.3572	(1,380.91)	(1,342.89)	0.0000	4.3300	(1,499.68)	0.00	0.4983	(1.6783)	0.0000	3	(1.1800)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(2,300)	3.3572	(7,940.24)	(7,721.63)	0.0000	4.3300	(1,499.68)	0.00	2.8651	(9.6500)	0.0000	3	(6.7849)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(4,400)	3.3572	(15,190.03)	(14,771.82)	0.0000	4.3300	(1,499.68)	0.00	5.4811	(18.4608)	0.0000	3	(12.9797)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(300)	3.3572	(1,035.68)	(1,007.17)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2587)	0.0000	3	(0.8850)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(5,100)	3.3572	(17,606.62)	(17,121.88)	0.0000	4.3300	(1,499.68)	0.00	6.3531	(21.3978)	0.0000	3	(15.0447)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(2,200)	3.3572	(7,595.01)	(7,385.91)	0.0000	4.3300	(1,499.68)	0.00	2.7405	(9.2304)	0.0000	3	(6.4899)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(200)	3.3572	(690.46)	(671.45)	0.0000	4.3300	(1,499.68)	0.00	0.2491	(0.8391)	0.0000	3	(0.5900)	02/07/2025
300677.ZK	01/10/2025	SDB3260861215	0	(2,600)	3												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300677.ZK	01/10/2025	SDB3260861215	0	(100)	3.3572	(345.23)	(335.72)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4196)	0.0000	3	(0.2950)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(3,400)	3.3451	(11,737.75)	(11,373.38)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7379)	0.0000	1	(3.3261)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(5,000)	3.3451	(17,261.40)	(16,725.56)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.9675)	0.0000	1	(4.8913)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(2,300)	3.3451	(7,940.24)	(7,693.76)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.2050)	0.0000	1	(2.2500)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(3,600)	3.3451	(12,428.20)	(12,042.41)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.0166)	0.0000	1	(3.5218)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(1,300)	3.3451	(4,487.96)	(4,348.65)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.8115)	0.0000	1	(1.2717)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(1,100)	3.3451	(3,797.51)	(3,679.62)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5328)	0.0000	1	(1.0761)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(100)	3.3451	(345.23)	(334.51)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1393)	0.0000	1	(0.0978)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(100)	3.3451	(345.23)	(334.51)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1393)	0.0000	1	(0.0978)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(300)	3.3451	(1,035.68)	(1,003.53)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4180)	0.0000	1	(0.2935)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(900)	3.3451	(3,107.05)	(3,010.60)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2541)	0.0000	1	(0.8804)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(300)	3.3451	(1,035.68)	(1,003.53)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4180)	0.0000	1	(0.2935)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(3,400)	3.3451	(11,737.75)	(11,373.38)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7379)	0.0000	1	(3.3261)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(3,600)	3.3451	(12,428.20)	(12,042.41)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.0166)	0.0000	1	(3.5218)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(200)	3.3451	(690.46)	(669.02)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2787)	0.0000	1	(0.1957)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(500)	3.3451	(1,726.14)	(1,672.56)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6967)	0.0000	1	(0.4891)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(500)	3.3451	(1,726.14)	(1,672.56)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6967)	0.0000	1	(0.4891)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(2,400)	3.3451	(8,285.47)	(8,028.27)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.3444)	0.0000	1	(2.3478)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(400)	3.3451	(1,380.91)	(1,338.05)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5574)	0.0000	1	(0.3913)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(2,300)	3.3451	(7,940.24)	(7,693.76)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.2050)	0.0000	1	(2.2500)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(4,400)	3.3451	(15,190.03)	(14,718.50)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.1314)	0.0000	1	(4.3044)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(300)	3.3451	(1,035.68)	(1,003.53)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4180)	0.0000	1	(0.2935)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(5,100)	3.3451	(17,606.62)	(17,060.08)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.1068)	0.0000	1	(4.9892)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(2,200)	3.3451	(7,595.01)	(7,359.25)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.0657)	0.0000	1	(2.1522)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(200)	3.3451	(690.46)	(669.02)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2787)	0.0000	1	(0.1957)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(2,600)	3.3451	(8,975.93)	(8,697.29)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.6231)	0.0000	1	(2.5435)	02/07/2025
300677.ZK	01/09/2025	SDB3260861215	0	(100)	3.3451	(345.23)	(334.51)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1393)	0.0000	1	(0.0978)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(3,400)	3.2538	(11,737.75)	(11,063.05)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6086)	0.0000	1	(3.1968)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(5,000)	3.2538	(17,261.40)	(16,269.20)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.7774)	0.0000	1	(4.7012)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(2,300)	3.2538	(7,940.24)	(7,483.83)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1176)	0.0000	1	(2.1626)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(3,600)	3.2538	(12,428.20)	(11,713.82)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8797)	0.0000	1	(3.3849)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(1,300)	3.2538	(4,487.96)	(4,229.99)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.7621)	0.0000	1	(1.2223)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(1,100)	3.2538	(3,797.51)	(3,579.22)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.4910)	0.0000	1	(1.0343)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(100)	3.2538	(345.23)	(325.38)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1355)	0.0000	1	(0.0940)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(100)	3.2538	(345.23)	(325.38)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1355)	0.0000	1	(0.0940)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(300)	3.2538	(1,035.68)	(976.15)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4066)	0.0000	1	(0.2821)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(900)	3.2538	(3,107.05)	(2,928.46)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2199)	0.0000	1	(0.8462)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(300)	3.2538	(1,035.68)	(976.15)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4066)	0.0000	1	(0.2821)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(3,400)	3.2538	(11,737.75)	(11,063.05)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.6086)	0.0000	1	(3.1968)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(3,600)	3.2538	(12,428.20)	(11,713.82)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.8797)	0.0000	1	(3.3849)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(200)	3.2538	(690.46)	(650.77)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2711)	0.0000	1	(0.1880)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(500)	3.2538	(1,726.14)	(1,626.92)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6777)	0.0000	1	(0.4701)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(500)	3.2538	(1,726.14)	(1,626.92)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6777)	0.0000	1	(0.4701)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(2,400)	3.2538	(8,285.47)	(7,809.21)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.2531)	0.0000	1	(2.2566)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(400)	3.2538	(1,380.91)	(1,301.54)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5422)	0.0000	1	(0.3761)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(2,300)	3.2538	(7,940.24)	(7,483.83)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1176)	0.0000	1	(2.1626)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(4,400)	3.2538	(15,190.03)	(14,316.89)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(5.9641)	0.0000	1	(4.1371)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(300)	3.2538	(1,035.68)	(976.15)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4066)	0.0000	1	(0.2821)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(5,100)	3.2538	(17,606.62)	(16,594.58)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(6.9129)	0.0000	1	(4.7952)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(2,200)	3.2538	(7,595.01)	(7,158.45)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(2.9820)	0.0000	1	(2.0685)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(200)	3.2538	(690.46)	(650.77)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2711)	0.0000	1	(0.1880)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(2,600)	3.2538	(8,975.93)	(8,459.98)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.5242)	0.0000	1	(2.4446)	02/07/2025
300677.ZK	01/08/2025	SDB3260861215	0	(100)	3.2538	(345.23)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300677.ZK	01/07/2025	SDB3260861215	0	(3,400)	3.3232	(11,737.75)	(11,298.88)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7069)	0.0000	1	(3.2951)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(5,000)	3.3232	(17,261.40)	(16,615.99)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(6.9218)	0.0000	1	(4.8457)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(2,300)	3.3232	(7,940.24)	(7,643.36)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1840)	0.0000	1	(2.2290)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(3,600)	3.3232	(12,428.20)	(11,963.52)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9837)	0.0000	1	(3.4889)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(1,300)	3.3232	(4,487.96)	(4,320.16)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.7997)	0.0000	1	(1.2599)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(1,100)	3.3232	(3,797.51)	(3,655.52)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5228)	0.0000	1	(1.0661)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(100)	3.3232	(345.23)	(332.32)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1384)	0.0000	1	(0.0969)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(100)	3.3232	(345.23)	(332.32)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1384)	0.0000	1	(0.0969)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(300)	3.3232	(1,035.68)	(996.96)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4153)	0.0000	1	(0.2907)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(900)	3.3232	(3,107.05)	(2,990.88)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2459)	0.0000	1	(0.8722)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(300)	3.3232	(1,035.68)	(996.96)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4153)	0.0000	1	(0.2907)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(3,400)	3.3232	(11,737.75)	(11,298.88)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.7069)	0.0000	1	(3.2951)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(3,600)	3.3232	(12,428.20)	(11,963.52)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(4.9837)	0.0000	1	(3.4889)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(200)	3.3232	(690.46)	(664.64)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2769)	0.0000	1	(0.1938)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(500)	3.3232	(1,726.14)	(1,661.60)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6922)	0.0000	1	(0.4846)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(500)	3.3232	(1,726.14)	(1,661.60)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.6922)	0.0000	1	(0.4846)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(2,400)	3.3232	(8,285.47)	(7,975.68)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.3225)	0.0000	1	(2.3259)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(400)	3.3232	(1,380.91)	(1,329.28)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5537)	0.0000	1	(0.3877)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(2,300)	3.3232	(7,940.24)	(7,643.36)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.1840)	0.0000	1	(2.2290)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(4,400)	3.3232	(15,190.03)	(14,622.08)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.0912)	0.0000	1	(4.2642)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(300)	3.3232	(1,035.68)	(996.96)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4153)	0.0000	1	(0.2907)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(5,100)	3.3232	(17,606.62)	(16,948.31)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.0603)	0.0000	1	(4.9426)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(2,200)	3.3232	(7,595.01)	(7,311.04)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.0456)	0.0000	1	(2.1321)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(200)	3.3232	(690.46)	(664.64)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2769)	0.0000	1	(0.1938)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(2,600)	3.3232	(8,975.93)	(8,640.32)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.5994)	0.0000	1	(2.5198)	02/07/2025
300677.ZK	01/07/2025	SDB3260861215	0	(100)	3.3232	(345.23)	(332.32)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1384)	0.0000	1	(0.0969)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(3,400)	3.4523	(11,737.75)	(11,737.75)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.8897)	0.0000	1	(3.4779)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(5,000)	3.4523	(17,261.40)	(17,261.40)	0.0000	4.3300	(1,499.68)	0.00	2.0762	(7.1907)	0.0000	1	(5.1145)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(2,300)	3.4523	(7,940.24)	(7,940.24)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.3077)	0.0000	1	(2.3527)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(3,600)	3.4523	(12,428.20)	(12,428.20)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.1773)	0.0000	1	(3.6825)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(1,300)	3.4523	(4,487.96)	(4,487.96)	0.0000	4.3300	(1,499.68)	0.00	0.5398	(1.8696)	0.0000	1	(1.3298)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(1,100)	3.4523	(3,797.51)	(3,797.51)	0.0000	4.3300	(1,499.68)	0.00	0.4568	(1.5820)	0.0000	1	(1.1252)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(100)	3.4523	(345.23)	(345.23)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1438)	0.0000	1	(0.1023)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(100)	3.4523	(345.23)	(345.23)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1438)	0.0000	1	(0.1023)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(300)	3.4523	(1,035.68)	(1,035.68)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4314)	0.0000	1	(0.3069)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(900)	3.4523	(3,107.05)	(3,107.05)	0.0000	4.3300	(1,499.68)	0.00	0.3737	(1.2943)	0.0000	1	(0.9206)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(300)	3.4523	(1,035.68)	(1,035.68)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4314)	0.0000	1	(0.3069)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(3,400)	3.4523	(11,737.75)	(11,737.75)	0.0000	4.3300	(1,499.68)	0.00	1.4118	(4.8897)	0.0000	1	(3.4779)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(3,600)	3.4523	(12,428.20)	(12,428.20)	0.0000	4.3300	(1,499.68)	0.00	1.4948	(5.1773)	0.0000	1	(3.6825)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(200)	3.4523	(690.46)	(690.46)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2876)	0.0000	1	(0.2046)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(500)	3.4523	(1,726.14)	(1,726.14)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.7191)	0.0000	1	(0.5115)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(500)	3.4523	(1,726.14)	(1,726.14)	0.0000	4.3300	(1,499.68)	0.00	0.2076	(0.7191)	0.0000	1	(0.5115)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(2,400)	3.4523	(8,285.47)	(8,285.47)	0.0000	4.3300	(1,499.68)	0.00	0.9966	(3.4515)	0.0000	1	(2.4550)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(400)	3.4523	(1,380.91)	(1,380.91)	0.0000	4.3300	(1,499.68)	0.00	0.1661	(0.5753)	0.0000	1	(0.4092)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(2,300)	3.4523	(7,940.24)	(7,940.24)	0.0000	4.3300	(1,499.68)	0.00	0.9550	(3.3077)	0.0000	1	(2.3527)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(4,400)	3.4523	(15,190.03)	(15,190.03)	0.0000	4.3300	(1,499.68)	0.00	1.8270	(6.3278)	0.0000	1	(4.5008)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(300)	3.4523	(1,035.68)	(1,035.68)	0.0000	4.3300	(1,499.68)	0.00	0.1246	(0.4314)	0.0000	1	(0.3069)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(5,100)	3.4523	(17,606.62)	(17,606.62)	0.0000	4.3300	(1,499.68)	0.00	2.1177	(7.3345)	0.0000	1	(5.2168)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(2,200)	3.4523	(7,595.01)	(7,595.01)	0.0000	4.3300	(1,499.68)	0.00	0.9135	(3.1639)	0.0000	1	(2.2504)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(200)	3.4523	(690.46)	(690.46)	0.0000	4.3300	(1,499.68)	0.00	0.0830	(0.2876)	0.0000	1	(0.2046)	02/07/2025
300677.ZK	01/06/2025	SDB3260861215	0	(2,600)	3.4523	(8,975.93)	(8,975.93)	0.0000	4.3300	(1,499.68)	0.00	1.0796	(3.7392)	0.0000	1	(2.6596)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300677.ZK	01/06/2025	SDB3260861215	0	(100)	3.4523	(345.23)	(345.23)	0.0000	4.3300	(1,499.68)	0.00	0.0415	(0.1438)	0.0000	1	(0.1023)	02/07/2025
TOTAL INTCO MEDICAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												232.1980	(775.6504)	0.0000		(543.4524)	
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
688301.SH	01/17/2025	SDB3264120675	0	(1,769)	13.2714	(23,260.15)	(23,477.03)	0.0000	4.3300	(1,400.00)	0.00	2.7977	(9.1300)	0.0000	1	(6.3323)	02/07/2025
688301.SH	01/17/2025	SDB3264120675	0	(631)	13.2714	(8,306.34)	(8,374.23)	0.0000	4.3300	(1,400.00)	0.00	0.9991	(3.2566)	0.0000	1	(2.2576)	02/07/2025
688301.SH	01/17/2025	SDB3264120675	0	(1,028)	13.2714	(13,553.44)	(13,642.95)	0.0000	4.3300	(1,400.00)	0.00	1.6302	(5.3056)	0.0000	1	(3.6754)	02/07/2025
688301.SH	01/17/2025	SDB3264120675	0	(734)	13.2714	(9,759.20)	(9,741.17)	0.0000	4.3300	(1,400.00)	0.00	1.1738	(3.7882)	0.0000	1	(2.6144)	02/07/2025
688301.SH	01/16/2025	SDB3264120675	0	(1,028)	12.8979	(13,553.44)	(13,259.06)	0.0000	4.3300	(1,400.00)	0.00	1.6302	(5.1563)	0.0000	1	(3.5261)	02/07/2025
688301.SH	01/16/2025	SDB3264120675	0	(734)	12.8979	(9,759.20)	(9,467.07)	0.0000	4.3300	(1,400.00)	0.00	1.1738	(3.6816)	0.0000	1	(2.5078)	02/07/2025
688301.SH	01/15/2025	SDB3264120675	0	(1,028)	12.9887	(13,553.44)	(13,352.39)	0.0000	4.3300	(1,400.00)	0.00	1.6302	(5.1926)	0.0000	1	(3.5624)	02/07/2025
688301.SH	01/15/2025	SDB3264120675	0	(734)	12.9887	(9,759.20)	(9,533.71)	0.0000	4.3300	(1,400.00)	0.00	1.1738	(3.7076)	0.0000	1	(2.5337)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,028)	13.2573	(13,553.44)	(13,628.54)	0.0000	4.3300	(1,539.29)	0.00	1.6302	(5.8273)	0.0000	1	(4.1971)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(734)	13.2573	(9,759.20)	(9,730.88)	0.0000	4.3300	(1,539.29)	0.00	1.1738	(4.1607)	0.0000	1	(2.9869)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(643)	13.2573	(8,549.27)	(8,524.46)	0.0000	4.3300	(1,539.29)	0.00	1.0283	(3.6449)	0.0000	1	(2.8166)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(212)	13.2573	(2,809.81)	(2,810.55)	0.0000	4.3300	(1,539.29)	0.00	0.3380	(1.2017)	0.0000	1	(0.8638)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(374)	13.2573	(5,033.67)	(4,958.24)	0.0000	4.3300	(1,539.29)	0.00	0.6054	(2.1200)	0.0000	1	(1.5146)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(790)	13.2573	(10,310.45)	(10,473.29)	0.0000	4.3300	(1,539.29)	0.00	1.2401	(4.4782)	0.0000	1	(3.2381)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(410)	13.2573	(5,350.99)	(5,435.51)	0.0000	4.3300	(1,539.29)	0.00	0.6436	(2.3241)	0.0000	1	(1.6805)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(400)	13.2573	(5,220.48)	(5,302.93)	0.0000	4.3300	(1,539.29)	0.00	0.6279	(2.2674)	0.0000	1	(1.6395)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,700)	13.2573	(22,187.03)	(22,537.46)	0.0000	4.3300	(1,539.29)	0.00	2.6686	(9.6366)	0.0000	1	(6.9680)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(5,061)	13.2573	(66,052.11)	(67,095.35)	0.0000	4.3300	(1,539.29)	0.00	7.9446	(28.6887)	0.0000	1	(20.7441)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,039)	13.2573	(13,560.19)	(13,774.37)	0.0000	4.3300	(1,539.29)	0.00	1.6310	(5.8896)	0.0000	1	(4.2587)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,000)	13.2573	(13,051.20)	(13,257.33)	0.0000	4.3300	(1,539.29)	0.00	1.5698	(5.6686)	0.0000	1	(4.0988)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,100)	13.2573	(14,356.32)	(14,583.06)	0.0000	4.3300	(1,539.29)	0.00	1.7267	(6.2354)	0.0000	1	(4.5087)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,000)	13.2573	(13,051.20)	(13,257.33)	0.0000	4.3300	(1,539.29)	0.00	1.5698	(5.6686)	0.0000	1	(4.0988)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(426)	13.2573	(5,559.81)	(5,647.62)	0.0000	4.3300	(1,539.29)	0.00	0.6687	(2.4148)	0.0000	1	(1.7461)	02/07/2025
688301.SH	01/14/2025	SDB3264120675	0	(1,297)	13.2573	(16,927.40)	(17,194.76)	0.0000	4.3300	(1,539.29)	0.00	2.0360	(7.3521)	0.0000	1	(5.3162)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(734)	13.2578	(9,759.20)	(9,731.19)	0.0000	4.3300	(1,542.95)	0.00	1.1738	(4.1708)	0.0000	1	(2.9969)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(643)	13.2578	(8,549.27)	(8,524.73)	0.0000	4.3300	(1,542.95)	0.00	1.0283	(3.6537)	0.0000	1	(2.6254)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(212)	13.2578	(2,809.81)	(2,810.64)	0.0000	4.3300	(1,542.95)	0.00	0.3380	(1.2046)	0.0000	1	(0.8667)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(374)	13.2578	(5,033.67)	(4,958.40)	0.0000	4.3300	(1,542.95)	0.00	0.6054	(2.1252)	0.0000	1	(1.5197)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(790)	13.2578	(10,310.45)	(10,473.62)	0.0000	4.3300	(1,542.95)	0.00	1.2401	(4.4890)	0.0000	1	(3.2488)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(410)	13.2578	(5,350.99)	(5,435.68)	0.0000	4.3300	(1,542.95)	0.00	0.6436	(2.3297)	0.0000	1	(1.6861)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(400)	13.2578	(5,220.48)	(5,303.10)	0.0000	4.3300	(1,542.95)	0.00	0.6279	(2.2729)	0.0000	1	(1.6450)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,700)	13.2578	(22,187.03)	(22,538.18)	0.0000	4.3300	(1,542.95)	0.00	2.6686	(9.6598)	0.0000	1	(6.9912)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(5,061)	13.2578	(66,052.11)	(67,097.48)	0.0000	4.3300	(1,542.95)	0.00	7.9446	(28.7577)	0.0000	1	(20.8131)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,039)	13.2578	(13,560.19)	(13,774.80)	0.0000	4.3300	(1,542.95)	0.00	1.6310	(5.9038)	0.0000	1	(4.2728)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,000)	13.2578	(13,051.20)	(13,257.75)	0.0000	4.3300	(1,542.95)	0.00	1.5698	(5.6822)	0.0000	1	(4.1125)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,100)	13.2578	(14,356.32)	(14,583.53)	0.0000	4.3300	(1,542.95)	0.00	1.7267	(6.2504)	0.0000	1	(4.5237)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,000)	13.2578	(13,051.20)	(13,257.75)	0.0000	4.3300	(1,542.95)	0.00	1.5698	(5.6822)	0.0000	1	(4.1125)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(426)	13.2578	(5,559.81)	(5,647.80)	0.0000	4.3300	(1,542.95)	0.00	0.6687	(2.4206)	0.0000	1	(1.7519)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(1,319)	13.2578	(17,214.53)	(17,486.97)	0.0000	4.3300	(1,542.95)	0.00	2.0705	(7.4949)	0.0000	1	(5.4243)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(444)	13.2578	(5,794.73)	(5,886.44)	0.0000	4.3300	(1,542.95)	0.00	0.6970	(2.5229)	0.0000	1	(1.8259)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(405)	13.2578	(5,285.73)	(5,369.39)	0.0000	4.3300	(1,542.95)	0.00	0.6358	(2.3013)	0.0000	1	(1.6655)	02/07/2025
688301.SH	01/13/2025	SDB3264120675	0	(558)	13.2578	(7,282.57)	(7,397.83)	0.0000	4.3300	(1,542.95)	0.00	0.8759	(3.1707)	0.0000	1	(2.2948)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(734)	13.2217	(9,759.20)	(9,704.76)	0.0000	4.3300	(1,594.92)	0.00	3.5214	(12.8986)	0.0000	3	(9.3771)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(643)	13.2217	(8,549.27)	(8,501.58)	0.0000	4.3300	(1,594.92)	0.00	3.0849	(11.2994)	0.0000	3	(8.2146)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(212)	13.2217	(2,809.81)	(2,803.01)	0.0000	4.3300	(1,594.92)	0.00	1.0139	(3.7255)	0.0000	3	(2.7116)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(374)	13.2217	(5,033.67)	(4,944.93)	0.0000	4.3300	(1,594.92)	0.00	1.8163	(6.5723)	0.0000	3	(4.7560)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(790)	13.2217	(10,310.45)	(10,445.18)	0.0000	4.3300	(1,594.92)	0.00	3.7204	(13.8827)	0.0000	3	(10.1623)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(410)	13.2217	(5,350.99)	(5,420.92)	0.0000	4.3300	(1,594.92)	0.00	1.9308	(7.2049)	0.0000	3	(5.2741)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(400)	13.2217	(5,220.48)	(5,288.70)	0.0000	4.3300	(1,594.92)	0.00	1.8837	(7.0292)	0.0000	3	(5.1455)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688301.SH	01/10/2025	SDB3264120675	0	(1,700)	13.2217	(22,187.03)	(22,476.96)	0.0000	4.3300	(1,594.92)	0.00	8.0058	(29.8741)	0.0000	3	(21.8683)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(5,061)	13.2217	(66,052.11)	(66,915.25)	0.0000	4.3300	(1,594.92)	0.00	23.8338	(88.9369)	0.0000	3	(65.1031)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,039)	13.2217	(13,560.19)	(13,737.39)	0.0000	4.3300	(1,594.92)	0.00	4.8930	(18.2583)	0.0000	3	(13.3654)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,000)	13.2217	(13,051.20)	(13,221.74)	0.0000	4.3300	(1,594.92)	0.00	4.7093	(17.5730)	0.0000	3	(12.8637)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,100)	13.2217	(14,356.32)	(14,543.92)	0.0000	4.3300	(1,594.92)	0.00	5.1802	(19.3303)	0.0000	3	(14.1500)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,000)	13.2217	(13,051.20)	(13,221.74)	0.0000	4.3300	(1,594.92)	0.00	4.7093	(17.5730)	0.0000	3	(12.8637)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(426)	13.2217	(5,559.81)	(5,632.46)	0.0000	4.3300	(1,594.92)	0.00	2.0062	(7.4861)	0.0000	3	(5.4799)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,319)	13.2217	(17,214.53)	(17,439.48)	0.0000	4.3300	(1,594.92)	0.00	6.2116	(23.1788)	0.0000	3	(16.9672)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(444)	13.2217	(5,794.73)	(5,870.45)	0.0000	4.3300	(1,594.92)	0.00	2.0909	(7.8024)	0.0000	3	(5.7115)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(405)	13.2217	(5,285.73)	(5,354.81)	0.0000	4.3300	(1,594.92)	0.00	1.9073	(7.1171)	0.0000	3	(5.2098)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,436)	13.2217	(18,741.52)	(18,986.42)	0.0000	4.3300	(1,594.92)	0.00	6.7626	(25.2348)	0.0000	3	(18.4722)	02/07/2025
688301.SH	01/10/2025	SDB3264120675	0	(1,323)	13.2217	(17,266.73)	(17,492.37)	0.0000	4.3300	(1,594.92)	0.00	6.2304	(23.2491)	0.0000	3	(17.0186)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(734)	13.4049	(9,759.20)	(9,839.21)	0.0000	4.3300	(1,594.92)	0.00	1.1738	(4.3591)	0.0000	1	(3.1853)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(643)	13.4049	(8,549.27)	(8,619.36)	0.0000	4.3300	(1,594.92)	0.00	1.0283	(3.8187)	0.0000	1	(2.7904)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(212)	13.4049	(2,809.81)	(2,841.84)	0.0000	4.3300	(1,594.92)	0.00	0.3380	(1.2590)	0.0000	1	(0.9211)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(374)	13.4049	(5,033.67)	(5,013.44)	0.0000	4.3300	(1,594.92)	0.00	0.6054	(2.2211)	0.0000	1	(1.6157)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(790)	13.4049	(10,310.45)	(10,589.89)	0.0000	4.3300	(1,594.92)	0.00	1.2401	(4.6917)	0.0000	1	(3.4515)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(410)	13.4049	(5,350.99)	(5,496.02)	0.0000	4.3300	(1,594.92)	0.00	0.6436	(2.4349)	0.0000	1	(1.7913)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(400)	13.4049	(5,220.48)	(5,361.97)	0.0000	4.3300	(1,594.92)	0.00	0.6279	(2.3755)	0.0000	1	(1.7476)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,700)	13.4049	(22,187.03)	(22,788.36)	0.0000	4.3300	(1,594.92)	0.00	2.6686	(10.0960)	0.0000	1	(7.4274)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(5,061)	13.4049	(66,052.11)	(67,842.30)	0.0000	4.3300	(1,594.92)	0.00	7.9446	(30.0563)	0.0000	1	(22.1117)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,039)	13.4049	(13,560.19)	(13,927.71)	0.0000	4.3300	(1,594.92)	0.00	1.6310	(6.1704)	0.0000	1	(4.5394)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,000)	13.4049	(13,051.20)	(13,404.92)	0.0000	4.3300	(1,594.92)	0.00	1.5698	(5.9388)	0.0000	1	(4.3690)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,100)	13.4049	(14,356.32)	(14,745.41)	0.0000	4.3300	(1,594.92)	0.00	1.7267	(6.5327)	0.0000	1	(4.8060)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,000)	13.4049	(13,051.20)	(13,404.92)	0.0000	4.3300	(1,594.92)	0.00	1.5698	(5.9388)	0.0000	1	(4.3690)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(426)	13.4049	(5,559.81)	(5,710.50)	0.0000	4.3300	(1,594.92)	0.00	0.6687	(2.5299)	0.0000	1	(1.8612)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,319)	13.4049	(17,214.53)	(17,681.09)	0.0000	4.3300	(1,594.92)	0.00	2.0705	(7.8333)	0.0000	1	(5.7628)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(444)	13.4049	(5,794.73)	(5,951.78)	0.0000	4.3300	(1,594.92)	0.00	0.6970	(2.6368)	0.0000	1	(1.9399)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(405)	13.4049	(5,285.73)	(5,428.99)	0.0000	4.3300	(1,594.92)	0.00	0.6358	(2.4052)	0.0000	1	(1.7695)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,436)	13.4049	(18,741.52)	(19,249.47)	0.0000	4.3300	(1,594.92)	0.00	2.2542	(8.5281)	0.0000	1	(6.2739)	02/07/2025
688301.SH	01/09/2025	SDB3264120675	0	(1,323)	13.4049	(17,266.73)	(17,734.71)	0.0000	4.3300	(1,594.92)	0.00	2.0768	(7.8571)	0.0000	1	(5.7802)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(374)	13.1708	(5,033.67)	(4,925.86)	0.0000	4.3300	(1,587.94)	0.00	0.6054	(2.1728)	0.0000	1	(1.5673)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(790)	13.1708	(10,310.45)	(10,404.90)	0.0000	4.3300	(1,587.94)	0.00	1.2401	(4.5895)	0.0000	1	(3.3494)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(410)	13.1708	(5,350.99)	(5,400.01)	0.0000	4.3300	(1,587.94)	0.00	0.6436	(2.3819)	0.0000	1	(1.7383)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(400)	13.1708	(5,220.48)	(5,268.30)	0.0000	4.3300	(1,587.94)	0.00	0.6279	(2.3238)	0.0000	1	(1.6959)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,700)	13.1708	(22,187.03)	(22,390.28)	0.0000	4.3300	(1,587.94)	0.00	2.6686	(9.8762)	0.0000	1	(7.2076)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(5,061)	13.1708	(66,052.11)	(66,657.19)	0.0000	4.3300	(1,587.94)	0.00	7.9446	(29.4020)	0.0000	1	(21.4574)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,039)	13.1708	(13,560.19)	(13,684.41)	0.0000	4.3300	(1,587.94)	0.00	1.6310	(6.0361)	0.0000	1	(4.4051)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,000)	13.1708	(13,051.20)	(13,170.75)	0.0000	4.3300	(1,587.94)	0.00	1.5698	(5.8095)	0.0000	1	(4.2398)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,100)	13.1708	(14,356.32)	(14,487.83)	0.0000	4.3300	(1,587.94)	0.00	1.7267	(6.3905)	0.0000	1	(4.6637)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,000)	13.1708	(13,051.20)	(13,170.75)	0.0000	4.3300	(1,587.94)	0.00	1.5698	(5.8095)	0.0000	1	(4.2398)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(426)	13.1708	(5,559.81)	(5,610.74)	0.0000	4.3300	(1,587.94)	0.00	0.6687	(2.4749)	0.0000	1	(1.8061)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,319)	13.1708	(17,214.53)	(17,372.23)	0.0000	4.3300	(1,587.94)	0.00	2.0705	(7.6628)	0.0000	1	(5.5922)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(444)	13.1708	(5,794.73)	(5,847.82)	0.0000	4.3300	(1,587.94)	0.00	0.6970	(2.5794)	0.0000	1	(1.8825)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(405)	13.1708	(5,285.73)	(5,334.16)	0.0000	4.3300	(1,587.94)	0.00	0.6358	(2.3529)	0.0000	1	(1.7171)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,436)	13.1708	(18,741.52)	(18,913.20)	0.0000	4.3300	(1,587.94)	0.00	2.2542	(8.3425)	0.0000	1	(6.0883)	02/07/2025
688301.SH	01/08/2025	SDB3264120675	0	(1,323)	13.1708	(17,266.73)	(17,424.91)	0.0000	4.3300	(1,587.94)	0.00	2.0768	(7.6860)	0.0000	1	(5.6092)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(374)	13.4732	(5,033.67)	(5,038.96)	0.0000	4.3300	(1,587.94)	0.00	0.6054	(2.2227)	0.0000	1	(1.6172)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(790)	13.4732	(10,310.45)	(10,643.80)	0.0000	4.3300	(1,587.94)	0.00	1.2401	(4.6949)	0.0000	1	(3.4548)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(410)	13.4732	(5,350.99)	(5,524.00)	0.0000	4.3300	(1,587.94)	0.00	0.6436	(2.4366)	0.0000	1	(1.7930)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(400)	13.4732	(5,220.48)	(5,389.27)	0.0000	4.3300	(1,587.94)	0.00	0.6279	(2.3772)	0.0000	1	(1.7493)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,700)	13.4732	(22,187.03)	(22,904.38)	0.0000	4.3300	(1,587.94)	0.00	2.6686	(				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688301.SH	01/07/2025	SDB3264120675	0	(1,039)	13.4732	(13,560.19)	(13,998.62)	0.0000	4.3300	(1,587.94)	0.00	1.6310	(6.1747)	0.0000	1	(4.5437)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,000)	13.4732	(13,051.20)	(13,473.17)	0.0000	4.3300	(1,587.94)	0.00	1.5698	(5.9429)	0.0000	1	(4.3732)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,100)	13.4732	(14,356.32)	(14,820.48)	0.0000	4.3300	(1,587.94)	0.00	1.7267	(6.5372)	0.0000	1	(4.8105)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,000)	13.4732	(13,051.20)	(13,473.17)	0.0000	4.3300	(1,587.94)	0.00	1.5698	(5.9429)	0.0000	1	(4.3732)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(426)	13.4732	(5,559.81)	(5,739.57)	0.0000	4.3300	(1,587.94)	0.00	0.6687	(2.5317)	0.0000	1	(1.8630)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,319)	13.4732	(17,214.53)	(17,771.11)	0.0000	4.3300	(1,587.94)	0.00	2.0705	(7.8387)	0.0000	1	(5.7682)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(444)	13.4732	(5,794.73)	(5,982.09)	0.0000	4.3300	(1,587.94)	0.00	0.6970	(2.6387)	0.0000	1	(1.9417)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(405)	13.4732	(5,285.73)	(5,456.63)	0.0000	4.3300	(1,587.94)	0.00	0.6358	(2.4069)	0.0000	1	(1.7711)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,436)	13.4732	(18,741.52)	(19,347.47)	0.0000	4.3300	(1,587.94)	0.00	2.2542	(8.5340)	0.0000	1	(6.2798)	02/07/2025
688301.SH	01/07/2025	SDB3264120675	0	(1,323)	13.4732	(17,266.73)	(17,825.00)	0.0000	4.3300	(1,587.94)	0.00	2.0768	(7.8625)	0.0000	1	(5.7857)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(790)	13.0512	(10,310.45)	(10,310.45)	0.0000	4.3300	(1,588.21)	0.00	1.2401	(4.5486)	0.0000	1	(3.3085)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(410)	13.0512	(5,350.99)	(5,350.99)	0.0000	4.3300	(1,588.21)	0.00	0.6436	(2.3607)	0.0000	1	(1.7171)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(400)	13.0512	(5,220.48)	(5,220.48)	0.0000	4.3300	(1,588.21)	0.00	0.6279	(2.3031)	0.0000	1	(1.6752)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,700)	13.0512	(22,187.03)	(22,187.03)	0.0000	4.3300	(1,588.21)	0.00	2.6686	(9.7882)	0.0000	1	(7.1196)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(5,061)	13.0512	(66,052.11)	(66,052.11)	0.0000	4.3300	(1,588.21)	0.00	7.9446	(29.1401)	0.0000	1	(21.1955)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,039)	13.0512	(13,560.19)	(13,560.19)	0.0000	4.3300	(1,588.21)	0.00	1.6310	(5.9823)	0.0000	1	(4.3513)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,000)	13.0512	(13,051.20)	(13,051.20)	0.0000	4.3300	(1,588.21)	0.00	1.5698	(5.7578)	0.0000	1	(4.1880)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,100)	13.0512	(14,356.32)	(14,356.32)	0.0000	4.3300	(1,588.21)	0.00	1.7267	(6.3336)	0.0000	1	(4.6068)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,000)	13.0512	(13,051.20)	(13,051.20)	0.0000	4.3300	(1,588.21)	0.00	1.5698	(5.7578)	0.0000	1	(4.1880)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(426)	13.0512	(5,559.81)	(5,559.81)	0.0000	4.3300	(1,588.21)	0.00	0.6687	(2.4528)	0.0000	1	(1.7841)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,319)	13.0512	(17,214.53)	(17,214.53)	0.0000	4.3300	(1,588.21)	0.00	2.0705	(7.5945)	0.0000	1	(5.5240)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(444)	13.0512	(5,794.73)	(5,794.73)	0.0000	4.3300	(1,588.21)	0.00	0.6970	(2.5565)	0.0000	1	(1.8595)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(405)	13.0512	(5,285.73)	(5,285.73)	0.0000	4.3300	(1,588.21)	0.00	0.6358	(2.3319)	0.0000	1	(1.6961)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,436)	13.0512	(18,741.52)	(18,741.52)	0.0000	4.3300	(1,588.21)	0.00	2.2542	(8.2682)	0.0000	1	(6.0140)	02/07/2025
688301.SH	01/06/2025	SDB3264120675	0	(1,323)	13.0512	(17,266.73)	(17,266.73)	0.0000	4.3300	(1,588.21)	0.00	2.0768	(7.6175)	0.0000	1	(5.5407)	02/07/2025
TOTAL IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												276.9952	(1,019.8051)	0.0000		(742.8099)	
ITEQ CORPORATION CMN																	
6213.TW	01/17/2025	SDB3262115536	0	(2,000)	2.1207	(4,801.26)	(4,241.42)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.0430)	0.0000	1	(0.4655)	02/04/2025
6213.TW	01/17/2025	SDB3262115536	0	(2,000)	2.1207	(4,766.52)	(4,241.42)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.0430)	0.0000	1	(0.4697)	02/04/2025
6213.TW	01/17/2025	SDB3262115536	0	(5,000)	2.1207	(11,832.23)	(10,603.54)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.6076)	0.0000	1	(1.1844)	02/04/2025
6213.TW	01/17/2025	SDB3262115536	0	(3,000)	2.1207	(7,147.82)	(6,362.12)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.5645)	0.0000	1	(0.7048)	02/04/2025
6213.TW	01/17/2025	SDB3262115536	0	(5,000)	2.1207	(11,996.95)	(10,603.54)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.6076)	0.0000	1	(1.1646)	02/04/2025
6213.TW	01/16/2025	SDB3262115536	0	(2,000)	2.1549	(4,801.26)	(4,309.85)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.0599)	0.0000	1	(0.4824)	02/04/2025
6213.TW	01/16/2025	SDB3262115536	0	(2,000)	2.1549	(4,766.52)	(4,309.85)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.0599)	0.0000	1	(0.4865)	02/04/2025
6213.TW	01/16/2025	SDB3262115536	0	(5,000)	2.1549	(11,832.23)	(10,774.63)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.6496)	0.0000	1	(1.2265)	02/04/2025
6213.TW	01/16/2025	SDB3262115536	0	(3,000)	2.1549	(7,147.82)	(6,464.77)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.5898)	0.0000	1	(0.7301)	02/04/2025
6213.TW	01/16/2025	SDB3262115536	0	(5,000)	2.1549	(11,996.95)	(10,774.63)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.6496)	0.0000	1	(1.2067)	02/04/2025
6213.TW	01/15/2025	SDB3262115536	0	(2,000)	2.0987	(4,801.26)	(4,197.49)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.0322)	0.0000	1	(0.4547)	02/04/2025
6213.TW	01/15/2025	SDB3262115536	0	(2,000)	2.0987	(4,766.52)	(4,197.49)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.0322)	0.0000	1	(0.4589)	02/04/2025
6213.TW	01/15/2025	SDB3262115536	0	(5,000)	2.0987	(11,832.23)	(10,493.73)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.5806)	0.0000	1	(1.1574)	02/04/2025
6213.TW	01/15/2025	SDB3262115536	0	(3,000)	2.0987	(7,147.82)	(6,296.24)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.5483)	0.0000	1	(0.8886)	02/04/2025
6213.TW	01/15/2025	SDB3262115536	0	(5,000)	2.0987	(11,996.95)	(10,493.73)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.5806)	0.0000	1	(1.1376)	02/04/2025
6213.TW	01/14/2025	SDB3262115536	0	(2,000)	2.1874	(4,801.26)	(4,374.87)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.0758)	0.0000	1	(0.4984)	02/04/2025
6213.TW	01/14/2025	SDB3262115536	0	(2,000)	2.1874	(4,766.52)	(4,374.87)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.0758)	0.0000	1	(0.5025)	02/04/2025
6213.TW	01/14/2025	SDB3262115536	0	(5,000)	2.1874	(11,832.23)	(10,937.17)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.6896)	0.0000	1	(1.2665)	02/04/2025
6213.TW	01/14/2025	SDB3262115536	0	(3,000)	2.1874	(7,147.82)	(6,562.30)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.6138)	0.0000	1	(0.7540)	02/04/2025
6213.TW	01/14/2025	SDB3262115536	0	(5,000)	2.1874	(11,996.95)	(10,937.17)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.6896)	0.0000	1	(1.2466)	02/04/2025
6213.TW	01/13/2025	SDB3262115536	0	(2,000)	2.2220	(4,801.26)	(4,444.04)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.0929)	0.0000	1	(0.5154)	02/04/2025
6213.TW	01/13/2025	SDB3262115536	0	(2,000)	2.2220	(4,766.52)	(4,444.04)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.0929)	0.0000	1	(0.5195)	02/04/2025
6213.TW	01/13/2025	SDB3262115536	0	(5,000)	2.2220	(11,832.23)	(11,110.10)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.7321)	0.0000	1	(1.3090)	02/04/2025
6213.TW	01/13/2025	SDB3262115536	0	(3,000)	2.2220	(7,147.82)	(6,666.06)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.6393)	0.0000	1	(0.7796)	02/04/2025
6213.TW	01/13/2025	SDB3262115536	0	(5,000)	2.2220	(11,996.95)	(11,110.10)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.7321)	0.0000	1	(1.2892)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ITEQ CORPORATION CMN (Cont.)																	
6213.TW	01/10/2025	SDB3262115536	0	(2,000)	2.3605	(4,801.26)	(4,720.91)	0.0000	4.3300	(885.29)	0.00	1.7325	(3.4828)	0.0000	3	(1.7504)	02/04/2025
6213.TW	01/10/2025	SDB3262115536	0	(2,000)	2.3605	(4,766.52)	(4,720.91)	0.0000	4.3300	(885.29)	0.00	1.7199	(3.4828)	0.0000	3	(1.7629)	02/04/2025
6213.TW	01/10/2025	SDB3262115536	0	(5,000)	2.3605	(11,832.23)	(11,802.28)	0.0000	4.3300	(885.29)	0.00	4.2695	(8.7071)	0.0000	3	(4.4376)	02/04/2025
6213.TW	01/10/2025	SDB3262115536	0	(3,000)	2.3605	(7,147.82)	(7,081.37)	0.0000	4.3300	(885.29)	0.00	2.5792	(5.2242)	0.0000	3	(2.6451)	02/04/2025
6213.TW	01/10/2025	SDB3262115536	0	(5,000)	2.3605	(11,996.95)	(11,802.28)	0.0000	4.3300	(885.29)	0.00	4.3289	(8.7071)	0.0000	3	(4.3782)	02/04/2025
6213.TW	01/09/2025	SDB3262115536	0	(2,000)	2.4004	(4,801.26)	(4,800.78)	0.0000	4.3300	(885.29)	0.00	0.5775	(1.1806)	0.0000	1	(0.6031)	02/04/2025
6213.TW	01/09/2025	SDB3262115536	0	(2,000)	2.4004	(4,766.52)	(4,800.78)	0.0000	4.3300	(885.29)	0.00	0.5733	(1.1806)	0.0000	1	(0.6073)	02/04/2025
6213.TW	01/09/2025	SDB3262115536	0	(5,000)	2.4004	(11,832.23)	(12,001.95)	0.0000	4.3300	(885.29)	0.00	1.4232	(2.9515)	0.0000	1	(1.5283)	02/04/2025
6213.TW	01/09/2025	SDB3262115536	0	(3,000)	2.4004	(7,147.82)	(7,201.17)	0.0000	4.3300	(885.29)	0.00	0.8597	(1.7709)	0.0000	1	(0.9112)	02/04/2025
6213.TW	01/09/2025	SDB3262115536	0	(5,000)	2.4004	(11,996.95)	(12,001.95)	0.0000	4.3300	(885.29)	0.00	1.4430	(2.9515)	0.0000	1	(1.5085)	02/04/2025
6213.TW	01/08/2025	SDB3262115536	0	(2,000)	2.4047	(4,766.52)	(4,809.47)	0.0000	4.3300	(876.67)	0.00	0.5733	(1.1712)	0.0000	1	(0.5979)	02/04/2025
6213.TW	01/08/2025	SDB3262115536	0	(5,000)	2.4047	(11,832.23)	(12,023.68)	0.0000	4.3300	(876.67)	0.00	1.4232	(2.9280)	0.0000	1	(1.5048)	02/04/2025
6213.TW	01/08/2025	SDB3262115536	0	(3,000)	2.4047	(7,147.82)	(7,214.21)	0.0000	4.3300	(876.67)	0.00	0.8597	(1.7568)	0.0000	1	(0.8971)	02/04/2025
6213.TW	01/08/2025	SDB3262115536	0	(5,000)	2.4047	(11,996.95)	(12,023.68)	0.0000	4.3300	(876.67)	0.00	1.4430	(2.9280)	0.0000	1	(1.4850)	02/04/2025
6213.TW	01/07/2025	SDB3262115536	0	(5,000)	2.3612	(11,832.23)	(11,805.76)	0.0000	4.3300	(865.38)	0.00	1.4232	(2.8379)	0.0000	1	(1.4148)	02/04/2025
6213.TW	01/07/2025	SDB3262115536	0	(3,000)	2.3612	(7,147.82)	(7,083.46)	0.0000	4.3300	(865.38)	0.00	0.8597	(1.7028)	0.0000	1	(0.8430)	02/04/2025
6213.TW	01/07/2025	SDB3262115536	0	(5,000)	2.3612	(11,996.95)	(11,805.76)	0.0000	4.3300	(865.38)	0.00	1.4430	(2.8379)	0.0000	1	(1.3950)	02/04/2025
6213.TW	01/06/2025	SDB3262115536	0	(3,000)	2.3962	(7,147.82)	(7,188.75)	0.0000	4.3300	(781.25)	0.00	0.8597	(1.5601)	0.0000	1	(0.7003)	02/04/2025
6213.TW	01/06/2025	SDB3262115536	0	(5,000)	2.3962	(11,996.95)	(11,981.25)	0.0000	4.3300	(781.25)	0.00	1.4430	(2.6001)	0.0000	1	(1.1571)	02/04/2025
6213.TW	01/03/2025	SDB3262115536	0	(5,000)	2.3994	(11,996.95)	(11,996.95)	0.0000	4.3300	(650.00)	0.00	4.3289	(6.4983)	0.0000	3	(2.1694)	02/04/2025
TOTAL ITEQ CORPORATION CMN												58.5463	(111.5425)	0.0000		(52.9962)	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000301.ZK	01/17/2025	SDB3260427201	0	(29,000)	1.1461	(33,696.96)	(33,236.93)	0.0000	4.3300	(1,392.65)	0.00	4.0530	(12.8576)	0.0000	1	(8.8046)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(35,500)	1.1461	(41,115.11)	(40,686.59)	0.0000	4.3300	(1,392.65)	0.00	4.9452	(15.7395)	0.0000	1	(10.7942)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(17,300)	1.1461	(19,878.93)	(19,827.55)	0.0000	4.3300	(1,392.65)	0.00	2.3910	(7.6702)	0.0000	1	(5.2792)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(8,600)	1.1461	(9,855.00)	(9,856.47)	0.0000	4.3300	(1,392.65)	0.00	1.1853	(3.8129)	0.0000	1	(2.6276)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(500)	1.1461	(567.47)	(573.05)	0.0000	4.3300	(1,392.65)	0.00	0.0683	(0.2217)	0.0000	1	(0.1534)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,800)	1.1461	(2,056.38)	(2,062.98)	0.0000	4.3300	(1,392.65)	0.00	0.2473	(0.7981)	0.0000	1	(0.5507)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(100)	1.1461	(114.39)	(114.61)	0.0000	4.3300	(1,392.65)	0.00	0.0138	(0.0443)	0.0000	1	(0.0306)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(200)	1.1461	(224.23)	(229.22)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0887)	0.0000	1	(0.0617)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(2,100)	1.1461	(2,354.46)	(2,406.81)	0.0000	4.3300	(1,392.65)	0.00	0.2832	(0.9311)	0.0000	1	(0.6479)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(600)	1.1461	(672.70)	(687.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2660)	0.0000	1	(0.1851)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(6,100)	1.1461	(6,839.14)	(6,991.22)	0.0000	4.3300	(1,392.65)	0.00	0.8226	(2.7045)	0.0000	1	(1.8819)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(500)	1.1461	(560.59)	(573.05)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2217)	0.0000	1	(0.1543)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(200)	1.1461	(224.23)	(229.22)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0887)	0.0000	1	(0.0617)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,100)	1.1461	(1,233.29)	(1,260.71)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4877)	0.0000	1	(0.3394)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(600)	1.1461	(672.70)	(687.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2660)	0.0000	1	(0.1851)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,100)	1.1461	(1,233.29)	(1,260.71)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4877)	0.0000	1	(0.3394)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(2,500)	1.1461	(2,802.93)	(2,865.25)	0.0000	4.3300	(1,392.65)	0.00	0.3371	(1.1084)	0.0000	1	(0.7713)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(17,500)	1.1461	(19,620.49)	(20,056.77)	0.0000	4.3300	(1,392.65)	0.00	2.3599	(7.7589)	0.0000	1	(5.3990)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,100)	1.1461	(1,233.29)	(1,260.71)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4877)	0.0000	1	(0.3394)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,600)	1.1461	(1,793.87)	(1,833.76)	0.0000	4.3300	(1,392.65)	0.00	0.2158	(0.7094)	0.0000	1	(0.4936)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,400)	1.1461	(1,569.64)	(1,604.54)	0.0000	4.3300	(1,392.65)	0.00	0.1888	(0.6207)	0.0000	1	(0.4319)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(1,100)	1.1461	(1,233.29)	(1,260.71)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4877)	0.0000	1	(0.3394)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(28,500)	1.1461	(31,953.37)	(32,663.88)	0.0000	4.3300	(1,392.65)	0.00	3.8433	(12.6359)	0.0000	1	(8.7926)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(7,700)	1.1461	(8,633.02)	(8,824.98)	0.0000	4.3300	(1,392.65)	0.00	1.0384	(3.4139)	0.0000	1	(2.3756)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(100)	1.1461	(112.12)	(114.61)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0443)	0.0000	1	(0.0309)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(3,400)	1.1461	(3,811.98)	(3,896.74)	0.0000	4.3300	(1,392.65)	0.00	0.4585	(1.5074)	0.0000	1	(1.0489)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(24,300)	1.1461	(27,244.46)	(27,850.25)	0.0000	4.3300	(1,392.65)	0.00	3.2769	(10.7738)	0.0000	1	(7.4969)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(4,800)	1.1461	(5,381.62)	(5,501.28)	0.0000	4.3300	(1,392.65)	0.00	0.6473	(2.1282)	0.0000	1	(1.4809)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(12,200)	1.1461	(13,678.29)	(13,982.43)	0.0000	4.3300	(1,392.65)	0.00	1.6452	(5.4091)	0.0000	1	(3.7639)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(200)	1.1461	(224.23)	(229.22)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0887)	0.0000	1	(0.0617)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/17/2025	SDB3260427201	0	(600)	1.1461	(672.70)	(687.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2660)	0.0000	1	(0.1851)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(500)	1.1461	(560.59)	(573.05)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2217)	0.0000	1	(0.1543)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(16,800)	1.1461	(18,835.67)	(19,254.50)	0.0000	4.3300	(1,392.65)	0.00	2.2655	(7.4485)	0.0000	1	(5.1830)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(40,200)	1.1461	(45,071.07)	(46,073.26)	0.0000	4.3300	(1,392.65)	0.00	5.4210	(17.8233)	0.0000	1	(12.4022)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(25,500)	1.1461	(28,589.86)	(29,225.58)	0.0000	4.3300	(1,392.65)	0.00	3.4387	(11.3058)	0.0000	1	(7.8671)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(21,000)	1.1461	(23,544.59)	(24,068.12)	0.0000	4.3300	(1,392.65)	0.00	2.8319	(9.3107)	0.0000	1	(6.4788)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(200)	1.1461	(224.23)	(229.22)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0887)	0.0000	1	(0.0617)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(900)	1.1461	(1,009.05)	(1,031.49)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3990)	0.0000	1	(0.2777)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(900)	1.1461	(1,009.05)	(1,031.49)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3990)	0.0000	1	(0.2777)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(200)	1.1461	(224.23)	(229.22)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0887)	0.0000	1	(0.0617)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(600)	1.1461	(672.70)	(687.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2660)	0.0000	1	(0.1851)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(187,900)	1.1461	(210,668.03)	(215,352.38)	0.0000	4.3300	(1,392.65)	0.00	25.3387	(83.3083)	0.0000	1	(57.9696)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(15,300)	1.1461	(17,153.92)	(17,535.35)	0.0000	4.3300	(1,392.65)	0.00	2.0632	(6.7835)	0.0000	1	(4.7203)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(19,600)	1.1461	(21,974.95)	(22,463.58)	0.0000	4.3300	(1,392.65)	0.00	2.6431	(8.6900)	0.0000	1	(6.0469)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(7,900)	1.1461	(8,857.25)	(9,054.20)	0.0000	4.3300	(1,392.65)	0.00	1.0653	(3.5026)	0.0000	1	(2.4373)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(600)	1.1461	(672.70)	(687.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2660)	0.0000	1	(0.1851)	02/07/2025
000301.ZK	01/17/2025	SDB3260427201	0	(100)	1.1461	(112.12)	(114.61)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0443)	0.0000	1	(0.0309)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(29,000)	1.1300	(33,696.96)	(32,770.38)	0.0000	4.3300	(1,392.65)	0.00	4.0530	(12.6771)	0.0000	1	(8.6241)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(35,500)	1.1300	(41,115.11)	(40,115.46)	0.0000	4.3300	(1,392.65)	0.00	4.9452	(15.5185)	0.0000	1	(10.5733)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(17,300)	1.1300	(19,878.93)	(19,549.22)	0.0000	4.3300	(1,392.65)	0.00	2.3910	(7.5625)	0.0000	1	(5.1716)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(8,600)	1.1300	(9,855.00)	(9,718.11)	0.0000	4.3300	(1,392.65)	0.00	1.1853	(3.7594)	0.0000	1	(2.5741)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(500)	1.1300	(567.47)	(565.01)	0.0000	4.3300	(1,392.65)	0.00	0.0683	(0.2186)	0.0000	1	(0.1503)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,800)	1.1300	(2,056.38)	(2,034.02)	0.0000	4.3300	(1,392.65)	0.00	0.2473	(0.7869)	0.0000	1	(0.5395)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(100)	1.1300	(114.39)	(113.00)	0.0000	4.3300	(1,392.65)	0.00	0.0138	(0.0437)	0.0000	1	(0.0300)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(200)	1.1300	(224.23)	(226.00)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0874)	0.0000	1	(0.0605)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(2,100)	1.1300	(2,354.46)	(2,373.03)	0.0000	4.3300	(1,392.65)	0.00	0.2832	(0.9180)	0.0000	1	(0.6348)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(600)	1.1300	(672.70)	(678.01)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2623)	0.0000	1	(0.1814)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(6,100)	1.1300	(6,839.14)	(6,893.08)	0.0000	4.3300	(1,392.65)	0.00	0.8226	(2.6666)	0.0000	1	(1.8440)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(500)	1.1300	(560.59)	(565.01)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2186)	0.0000	1	(0.1511)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(200)	1.1300	(224.23)	(226.00)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0874)	0.0000	1	(0.0605)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,100)	1.1300	(1,233.29)	(1,243.01)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4809)	0.0000	1	(0.3325)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(600)	1.1300	(672.70)	(678.01)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2623)	0.0000	1	(0.1814)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,100)	1.1300	(1,233.29)	(1,243.01)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4809)	0.0000	1	(0.3325)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(2,500)	1.1300	(2,802.93)	(2,825.03)	0.0000	4.3300	(1,392.65)	0.00	0.3371	(1.0929)	0.0000	1	(0.7557)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(17,500)	1.1300	(19,620.49)	(19,775.23)	0.0000	4.3300	(1,392.65)	0.00	2.3599	(7.6500)	0.0000	1	(5.2901)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,100)	1.1300	(1,233.29)	(1,243.01)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4809)	0.0000	1	(0.3325)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,600)	1.1300	(1,793.87)	(1,808.02)	0.0000	4.3300	(1,392.65)	0.00	0.2158	(0.6994)	0.0000	1	(0.4837)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,400)	1.1300	(1,569.64)	(1,582.02)	0.0000	4.3300	(1,392.65)	0.00	0.1888	(0.6120)	0.0000	1	(0.4232)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(1,100)	1.1300	(1,233.29)	(1,243.01)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4809)	0.0000	1	(0.3325)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(28,500)	1.1300	(31,953.37)	(32,205.37)	0.0000	4.3300	(1,392.65)	0.00	3.8433	(12.4585)	0.0000	1	(8.6153)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(7,700)	1.1300	(8,633.02)	(8,701.10)	0.0000	4.3300	(1,392.65)	0.00	1.0384	(3.3660)	0.0000	1	(2.3276)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(100)	1.1300	(112.12)	(113.00)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0437)	0.0000	1	(0.0302)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(3,400)	1.1300	(3,811.98)	(3,842.04)	0.0000	4.3300	(1,392.65)	0.00	0.4585	(1.4863)	0.0000	1	(1.0278)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(24,300)	1.1300	(27,244.46)	(27,459.32)	0.0000	4.3300	(1,392.65)	0.00	3.2769	(10.6225)	0.0000	1	(7.3456)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(4,800)	1.1300	(5,381.62)	(5,424.06)	0.0000	4.3300	(1,392.65)	0.00	0.6473	(2.0983)	0.0000	1	(1.4510)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(12,200)	1.1300	(13,678.29)	(13,786.16)	0.0000	4.3300	(1,392.65)	0.00	1.6452	(5.3331)	0.0000	1	(3.6879)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(200)	1.1300	(224.23)	(226.00)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0874)	0.0000	1	(0.0605)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(600)	1.1300	(672.70)	(678.01)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2623)	0.0000	1	(0.1814)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(500)	1.1300	(560.59)	(565.01)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2186)	0.0000	1	(0.1511)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(16,800)	1.1300	(18,835.67)	(18,984.22)	0.0000	4.3300	(1,392.65)	0.00	2.2655	(7.3440)	0.0000	1	(5.0785)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(40,200)	1.1300	(45,071.07)	(45,426.52)	0.0000	4.3300	(1,392.65)	0.00	5.4210	(17.5731)	0.0000	1	(12.1520)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(25,500)	1.1300	(28,589.86)	(28,815.33)	0.0000	4.3300	(1,392.65)	0.00	3.4387	(11.1471)	0.0000	1	(7.7084)	02/07/2025
000301.ZK	01/16/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/16/2025	SDB3260427201	0	(200)	1.1300	(224.23)	(226.00)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0874)	0.0000	1	(0.0605)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(900)	1.1300	(1,009.05)	(1,017.01)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3934)	0.0000	1	(0.2721)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(900)	1.1300	(1,009.05)	(1,017.01)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3934)	0.0000	1	(0.2721)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(200)	1.1300	(224.23)	(226.00)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0874)	0.0000	1	(0.0605)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(600)	1.1300	(672.70)	(678.01)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2623)	0.0000	1	(0.1814)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(187,900)	1.1300	(210,668.03)	(212,329.44)	0.0000	4.3300	(1,392.65)	0.00	25.3387	(82.1389)	0.0000	1	(56.8002)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(15,300)	1.1300	(17,153.92)	(17,289.20)	0.0000	4.3300	(1,392.65)	0.00	2.0632	(6.6883)	0.0000	1	(4.6250)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(19,600)	1.1300	(21,974.95)	(22,148.25)	0.0000	4.3300	(1,392.65)	0.00	2.6431	(8.5680)	0.0000	1	(5.9249)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(7,900)	1.1300	(8,857.25)	(8,927.10)	0.0000	4.3300	(1,392.65)	0.00	1.0653	(3.4534)	0.0000	1	(2.3881)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(600)	1.1300	(672.70)	(678.01)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2623)	0.0000	1	(0.1814)	02/07/2025
000301.ZK	01/16/2025	SDB3260427201	0	(100)	1.1300	(112.12)	(113.00)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0437)	0.0000	1	(0.0302)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(29,000)	1.1231	(33,696.96)	(32,568.97)	0.0000	4.3300	(1,392.65)	0.00	4.0530	(12.5992)	0.0000	1	(8.5462)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(35,500)	1.1231	(41,115.11)	(39,868.91)	0.0000	4.3300	(1,392.65)	0.00	4.9452	(15.4232)	0.0000	1	(10.4779)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(17,300)	1.1231	(19,878.93)	(19,429.08)	0.0000	4.3300	(1,392.65)	0.00	2.3910	(7.5161)	0.0000	1	(5.1251)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(8,600)	1.1231	(9,855.00)	(9,658.38)	0.0000	4.3300	(1,392.65)	0.00	1.1853	(3.7363)	0.0000	1	(2.5510)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(500)	1.1231	(567.47)	(561.53)	0.0000	4.3300	(1,392.65)	0.00	0.0683	(0.2172)	0.0000	1	(0.1490)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,800)	1.1231	(2,056.38)	(2,021.52)	0.0000	4.3300	(1,392.65)	0.00	0.2473	(0.7820)	0.0000	1	(0.5347)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(100)	1.1231	(114.39)	(112.31)	0.0000	4.3300	(1,392.65)	0.00	0.0138	(0.0434)	0.0000	1	(0.0297)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(200)	1.1231	(224.23)	(224.61)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0869)	0.0000	1	(0.0599)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(2,100)	1.1231	(2,354.46)	(2,358.44)	0.0000	4.3300	(1,392.65)	0.00	0.2832	(0.9124)	0.0000	1	(0.6292)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(600)	1.1231	(672.70)	(673.84)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2607)	0.0000	1	(0.1798)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(6,100)	1.1231	(6,839.14)	(6,850.71)	0.0000	4.3300	(1,392.65)	0.00	0.8226	(2.6502)	0.0000	1	(1.8276)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(500)	1.1231	(560.59)	(561.53)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2172)	0.0000	1	(0.1498)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(200)	1.1231	(224.23)	(224.61)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0869)	0.0000	1	(0.0599)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,100)	1.1231	(1,233.29)	(1,235.37)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4779)	0.0000	1	(0.3296)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(600)	1.1231	(672.70)	(673.84)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2607)	0.0000	1	(0.1798)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,100)	1.1231	(1,233.29)	(1,235.37)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4779)	0.0000	1	(0.3296)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(2,500)	1.1231	(2,802.93)	(2,807.67)	0.0000	4.3300	(1,392.65)	0.00	0.3371	(1.0861)	0.0000	1	(0.7490)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(17,500)	1.1231	(19,620.49)	(19,653.69)	0.0000	4.3300	(1,392.65)	0.00	2.3599	(7.6030)	0.0000	1	(5.2431)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,100)	1.1231	(1,233.29)	(1,235.37)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4779)	0.0000	1	(0.3296)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,600)	1.1231	(1,793.87)	(1,796.91)	0.0000	4.3300	(1,392.65)	0.00	0.2158	(0.6951)	0.0000	1	(0.4794)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,400)	1.1231	(1,569.64)	(1,572.30)	0.0000	4.3300	(1,392.65)	0.00	0.1888	(0.6082)	0.0000	1	(0.4194)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(1,100)	1.1231	(1,233.29)	(1,235.37)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4779)	0.0000	1	(0.3296)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(28,500)	1.1231	(31,953.37)	(32,007.44)	0.0000	4.3300	(1,392.65)	0.00	3.8433	(12.3820)	0.0000	1	(8.5387)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(7,700)	1.1231	(8,633.02)	(8,647.62)	0.0000	4.3300	(1,392.65)	0.00	1.0384	(3.3453)	0.0000	1	(2.3069)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(100)	1.1231	(112.12)	(112.31)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0434)	0.0000	1	(0.0300)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(3,400)	1.1231	(3,811.98)	(3,818.43)	0.0000	4.3300	(1,392.65)	0.00	0.4585	(1.4771)	0.0000	1	(1.0187)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(24,300)	1.1231	(27,244.46)	(27,290.55)	0.0000	4.3300	(1,392.65)	0.00	3.2769	(10.5573)	0.0000	1	(7.2804)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(4,800)	1.1231	(5,381.62)	(5,390.73)	0.0000	4.3300	(1,392.65)	0.00	0.6473	(2.0854)	0.0000	1	(1.4381)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(12,200)	1.1231	(13,678.29)	(13,701.43)	0.0000	4.3300	(1,392.65)	0.00	1.6452	(5.3004)	0.0000	1	(3.6552)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(200)	1.1231	(224.23)	(224.61)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0869)	0.0000	1	(0.0599)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(600)	1.1231	(672.70)	(673.84)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2607)	0.0000	1	(0.1798)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(500)	1.1231	(560.59)	(561.53)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2172)	0.0000	1	(0.1498)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(16,800)	1.1231	(18,835.67)	(18,867.54)	0.0000	4.3300	(1,392.65)	0.00	2.2655	(7.2988)	0.0000	1	(5.0333)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(40,200)	1.1231	(45,071.07)	(45,147.33)	0.0000	4.3300	(1,392.65)	0.00	5.4210	(17.4651)	0.0000	1	(12.0440)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(25,500)	1.1231	(28,589.86)	(28,638.23)	0.0000	4.3300	(1,392.65)	0.00	3.4387	(11.0786)	0.0000	1	(7.6399)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(21,000)	1.1231	(23,544.59)	(23,584.43)	0.0000	4.3300	(1,392.65)	0.00	2.8319	(9.1236)	0.0000	1	(6.2917)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(200)	1.1231	(224.23)	(224.61)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0869)	0.0000	1	(0.0599)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(900)	1.1231	(1,009.05)	(1,010.76)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3910)	0.0000	1	(0.2696)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(900)	1.1231	(1,009.05)	(1,010.76)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3910)	0.0000	1	(0.2696)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(200)	1.1231	(224.23)	(224.61)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0869)	0.0000	1	(0.0599)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(600)	1.1231	(672.70)	(673.84)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2607)	0.0000	1	(0.1798)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(187,900)	1.1231	(210											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/15/2025	SDB3260427201	0	(15,300)	1.1231	(17,153.92)	(17,182.94)	0.0000	4.3300	(1,392.65)	0.00	2.0632	(6.6472)	0.0000	1	(4.5839)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(19,600)	1.1231	(21,974.95)	(22,012.13)	0.0000	4.3300	(1,392.65)	0.00	2.6431	(8.5153)	0.0000	1	(5.8722)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(7,900)	1.1231	(8,857.25)	(8,872.24)	0.0000	4.3300	(1,392.65)	0.00	1.0653	(3.4322)	0.0000	1	(2.3669)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(600)	1.1231	(672.70)	(673.84)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2607)	0.0000	1	(0.1798)	02/07/2025
000301.ZK	01/15/2025	SDB3260427201	0	(100)	1.1231	(112.12)	(112.31)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0434)	0.0000	1	(0.0300)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(29,000)	1.1482	(33,696.96)	(33,297.74)	0.0000	4.3300	(1,392.65)	0.00	4.0530	(12.8811)	0.0000	1	(8.8281)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(35,500)	1.1482	(41,115.11)	(40,761.03)	0.0000	4.3300	(1,392.65)	0.00	4.9452	(15.7683)	0.0000	1	(10.8230)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(17,300)	1.1482	(19,878.93)	(19,863.83)	0.0000	4.3300	(1,392.65)	0.00	2.3910	(7.6843)	0.0000	1	(5.2933)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(8,600)	1.1482	(9,855.00)	(9,874.50)	0.0000	4.3300	(1,392.65)	0.00	1.1853	(3.8199)	0.0000	1	(2.6346)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(500)	1.1482	(567.47)	(574.10)	0.0000	4.3300	(1,392.65)	0.00	0.0683	(0.2221)	0.0000	1	(0.1538)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,800)	1.1482	(2,056.38)	(2,066.76)	0.0000	4.3300	(1,392.65)	0.00	0.2473	(0.7995)	0.0000	1	(0.5522)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(100)	1.1482	(114.39)	(114.82)	0.0000	4.3300	(1,392.65)	0.00	0.0138	(0.0444)	0.0000	1	(0.0307)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(200)	1.1482	(224.23)	(229.64)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0888)	0.0000	1	(0.0619)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(2,100)	1.1482	(2,354.46)	(2,411.22)	0.0000	4.3300	(1,392.65)	0.00	0.2832	(0.9328)	0.0000	1	(0.6496)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(600)	1.1482	(672.70)	(688.92)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2665)	0.0000	1	(0.1856)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(6,100)	1.1482	(6,839.14)	(7,004.01)	0.0000	4.3300	(1,392.65)	0.00	0.8226	(2.7095)	0.0000	1	(1.8869)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(500)	1.1482	(560.59)	(574.10)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2221)	0.0000	1	(0.1547)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(200)	1.1482	(224.23)	(229.64)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0888)	0.0000	1	(0.0619)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,100)	1.1482	(1,233.29)	(1,263.02)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4886)	0.0000	1	(0.3403)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(600)	1.1482	(672.70)	(688.92)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2665)	0.0000	1	(0.1856)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,100)	1.1482	(1,233.29)	(1,263.02)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4886)	0.0000	1	(0.3403)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(2,500)	1.1482	(2,802.93)	(2,870.49)	0.0000	4.3300	(1,392.65)	0.00	0.3371	(1.1104)	0.0000	1	(0.7733)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(17,500)	1.1482	(19,620.49)	(20,093.47)	0.0000	4.3300	(1,392.65)	0.00	2.3599	(7.7731)	0.0000	1	(5.4132)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,100)	1.1482	(1,233.29)	(1,263.02)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4886)	0.0000	1	(0.3403)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,600)	1.1482	(1,793.87)	(1,837.12)	0.0000	4.3300	(1,392.65)	0.00	0.2158	(0.7107)	0.0000	1	(0.4949)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,400)	1.1482	(1,569.64)	(1,607.48)	0.0000	4.3300	(1,392.65)	0.00	0.1888	(0.6218)	0.0000	1	(0.4331)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(1,100)	1.1482	(1,233.29)	(1,263.02)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4886)	0.0000	1	(0.3403)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(28,500)	1.1482	(31,953.37)	(32,723.64)	0.0000	4.3300	(1,392.65)	0.00	3.8433	(12.6590)	0.0000	1	(8.8157)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(7,700)	1.1482	(8,633.02)	(8,841.12)	0.0000	4.3300	(1,392.65)	0.00	1.0384	(3.4202)	0.0000	1	(2.3818)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(100)	1.1482	(112.12)	(114.82)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0444)	0.0000	1	(0.0309)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(3,400)	1.1482	(3,811.98)	(3,903.87)	0.0000	4.3300	(1,392.65)	0.00	0.4585	(1.5102)	0.0000	1	(1.0517)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(24,300)	1.1482	(27,244.46)	(27,901.21)	0.0000	4.3300	(1,392.65)	0.00	3.2769	(10.7935)	0.0000	1	(7.5166)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(4,800)	1.1482	(5,381.62)	(5,511.35)	0.0000	4.3300	(1,392.65)	0.00	0.6473	(2.1320)	0.0000	1	(1.4848)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(12,200)	1.1482	(13,678.29)	(14,008.02)	0.0000	4.3300	(1,392.65)	0.00	1.6452	(5.4190)	0.0000	1	(3.7738)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(200)	1.1482	(224.23)	(229.64)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0888)	0.0000	1	(0.0619)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(600)	1.1482	(672.70)	(688.92)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2665)	0.0000	1	(0.1856)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(500)	1.1482	(560.59)	(574.10)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2221)	0.0000	1	(0.1547)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(16,800)	1.1482	(18,835.67)	(19,289.73)	0.0000	4.3300	(1,392.65)	0.00	2.2655	(7.4622)	0.0000	1	(5.1967)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(40,200)	1.1482	(45,071.07)	(46,157.56)	0.0000	4.3300	(1,392.65)	0.00	5.4210	(17.8559)	0.0000	1	(12.4348)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(25,500)	1.1482	(28,589.86)	(29,279.05)	0.0000	4.3300	(1,392.65)	0.00	3.4387	(11.3265)	0.0000	1	(7.8878)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(21,000)	1.1482	(23,544.59)	(24,112.16)	0.0000	4.3300	(1,392.65)	0.00	2.8319	(9.3277)	0.0000	1	(6.4958)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(200)	1.1482	(224.23)	(229.64)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0888)	0.0000	1	(0.0619)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(900)	1.1482	(1,009.05)	(1,033.38)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3998)	0.0000	1	(0.2784)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(900)	1.1482	(1,009.05)	(1,033.38)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.3998)	0.0000	1	(0.2784)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(200)	1.1482	(224.23)	(229.64)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0888)	0.0000	1	(0.0619)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(600)	1.1482	(672.70)	(688.92)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2665)	0.0000	1	(0.1856)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(187,900)	1.1482	(210,668.03)	(215,746.40)	0.0000	4.3300	(1,392.65)	0.00	25.3387	(83.4607)	0.0000	1	(58.1221)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(15,300)	1.1482	(17,153.92)	(17,567.43)	0.0000	4.3300	(1,392.65)	0.00	2.0632	(6.7959)	0.0000	1	(4.7327)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(19,600)	1.1482	(21,974.95)	(22,504.68)	0.0000	4.3300	(1,392.65)	0.00	2.6431	(8.7059)	0.0000	1	(6.0628)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(7,900)	1.1482	(8,857.25)	(9,070.76)	0.0000	4.3300	(1,392.65)	0.00	1.0653	(3.5090)	0.0000	1	(2.4437)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(600)	1.1482	(672.70)	(688.92)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2665)	0.0000	1	(0.1856)	02/07/2025
000301.ZK	01/14/2025	SDB3260427201	0	(100)	1.1482	(112.12)	(114.82)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0444)	0.0000	1	(0.0309)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(29,000)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/13/2025	SDB3260427201	0	(35,500)	1.1678	(41,115.11)	(41,455.48)	0.0000	4.3300	(1,392.65)	0.00	4.9452	(16.0369)	0.0000	1	(11.0917)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(17,300)	1.1678	(19,878.93)	(20,202.25)	0.0000	4.3300	(1,392.65)	0.00	2.3910	(7.8152)	0.0000	1	(5.4242)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(8,600)	1.1678	(9,855.00)	(10,042.74)	0.0000	4.3300	(1,392.65)	0.00	1.1853	(3.8850)	0.0000	1	(2.6997)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(500)	1.1678	(567.47)	(583.88)	0.0000	4.3300	(1,392.65)	0.00	0.0683	(0.2259)	0.0000	1	(0.1576)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,800)	1.1678	(2,056.38)	(2,101.97)	0.0000	4.3300	(1,392.65)	0.00	0.2473	(0.8131)	0.0000	1	(0.5658)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(100)	1.1678	(114.39)	(116.78)	0.0000	4.3300	(1,392.65)	0.00	0.0138	(0.0452)	0.0000	1	(0.0314)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(200)	1.1678	(224.23)	(233.55)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0903)	0.0000	1	(0.0634)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(2,100)	1.1678	(2,354.46)	(2,452.30)	0.0000	4.3300	(1,392.65)	0.00	0.2832	(0.9487)	0.0000	1	(0.6655)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(600)	1.1678	(672.70)	(700.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2710)	0.0000	1	(0.1901)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(6,100)	1.1678	(6,839.14)	(7,123.34)	0.0000	4.3300	(1,392.65)	0.00	0.8226	(2.7556)	0.0000	1	(1.9330)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(500)	1.1678	(560.59)	(583.88)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2259)	0.0000	1	(0.1584)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(200)	1.1678	(224.23)	(233.55)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0903)	0.0000	1	(0.0634)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,100)	1.1678	(1,233.29)	(1,284.54)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4969)	0.0000	1	(0.3486)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(600)	1.1678	(672.70)	(700.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2710)	0.0000	1	(0.1901)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,100)	1.1678	(1,233.29)	(1,284.54)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4969)	0.0000	1	(0.3486)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(2,500)	1.1678	(2,802.93)	(2,919.40)	0.0000	4.3300	(1,392.65)	0.00	0.3371	(1.1294)	0.0000	1	(0.7922)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(17,500)	1.1678	(19,620.49)	(20,435.80)	0.0000	4.3300	(1,392.65)	0.00	2.3599	(7.9055)	0.0000	1	(5.5456)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,100)	1.1678	(1,233.29)	(1,284.54)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4969)	0.0000	1	(0.3486)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,600)	1.1678	(1,793.87)	(1,868.42)	0.0000	4.3300	(1,392.65)	0.00	0.2158	(0.7228)	0.0000	1	(0.5070)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,400)	1.1678	(1,569.64)	(1,634.86)	0.0000	4.3300	(1,392.65)	0.00	0.1888	(0.6324)	0.0000	1	(0.4436)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(1,100)	1.1678	(1,233.29)	(1,284.54)	0.0000	4.3300	(1,392.65)	0.00	0.1483	(0.4969)	0.0000	1	(0.3486)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(28,500)	1.1678	(31,953.37)	(33,281.16)	0.0000	4.3300	(1,392.65)	0.00	3.8433	(12.8747)	0.0000	1	(9.0314)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(7,700)	1.1678	(8,633.02)	(8,991.75)	0.0000	4.3300	(1,392.65)	0.00	1.0384	(3.4784)	0.0000	1	(2.4401)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(100)	1.1678	(112.12)	(116.78)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0452)	0.0000	1	(0.0317)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(3,400)	1.1678	(3,811.98)	(3,970.38)	0.0000	4.3300	(1,392.65)	0.00	0.4585	(1.5359)	0.0000	1	(1.0774)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(24,300)	1.1678	(27,244.46)	(28,376.57)	0.0000	4.3300	(1,392.65)	0.00	3.2769	(10.9774)	0.0000	1	(7.7005)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(4,800)	1.1678	(5,381.62)	(5,605.25)	0.0000	4.3300	(1,392.65)	0.00	0.6473	(2.1684)	0.0000	1	(1.5211)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(12,200)	1.1678	(13,678.29)	(14,246.67)	0.0000	4.3300	(1,392.65)	0.00	1.6452	(5.5113)	0.0000	1	(3.8661)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(200)	1.1678	(224.23)	(233.55)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0903)	0.0000	1	(0.0634)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(600)	1.1678	(672.70)	(700.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2710)	0.0000	1	(0.1901)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(500)	1.1678	(560.59)	(583.88)	0.0000	4.3300	(1,392.65)	0.00	0.0674	(0.2259)	0.0000	1	(0.1584)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(16,800)	1.1678	(18,835.67)	(19,618.37)	0.0000	4.3300	(1,392.65)	0.00	2.2655	(7.5893)	0.0000	1	(5.3238)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(40,200)	1.1678	(45,071.07)	(46,943.95)	0.0000	4.3300	(1,392.65)	0.00	5.4210	(18.1601)	0.0000	1	(12.7391)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(25,500)	1.1678	(28,589.86)	(29,777.88)	0.0000	4.3300	(1,392.65)	0.00	3.4387	(11.5195)	0.0000	1	(8.0807)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(21,000)	1.1678	(23,544.59)	(24,522.96)	0.0000	4.3300	(1,392.65)	0.00	2.8319	(9.4866)	0.0000	1	(6.6547)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(200)	1.1678	(224.23)	(233.55)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0903)	0.0000	1	(0.0634)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(900)	1.1678	(1,009.05)	(1,050.98)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.4066)	0.0000	1	(0.2852)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(900)	1.1678	(1,009.05)	(1,050.98)	0.0000	4.3300	(1,392.65)	0.00	0.1214	(0.4066)	0.0000	1	(0.2852)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(200)	1.1678	(224.23)	(233.55)	0.0000	4.3300	(1,392.65)	0.00	0.0270	(0.0903)	0.0000	1	(0.0634)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(600)	1.1678	(672.70)	(700.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2710)	0.0000	1	(0.1901)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(187,900)	1.1678	(210,668.03)	(219,422.10)	0.0000	4.3300	(1,392.65)	0.00	25.3387	(84.8827)	0.0000	1	(59.5440)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(15,300)	1.1678	(17,153.92)	(17,866.73)	0.0000	4.3300	(1,392.65)	0.00	2.0632	(6.9117)	0.0000	1	(4.8484)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(19,600)	1.1678	(21,974.95)	(22,888.10)	0.0000	4.3300	(1,392.65)	0.00	2.6431	(8.8542)	0.0000	1	(6.2111)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(7,900)	1.1678	(8,857.25)	(9,225.30)	0.0000	4.3300	(1,392.65)	0.00	1.0653	(3.5688)	0.0000	1	(2.5034)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(600)	1.1678	(672.70)	(700.66)	0.0000	4.3300	(1,392.65)	0.00	0.0809	(0.2710)	0.0000	1	(0.1901)	02/07/2025
000301.ZK	01/13/2025	SDB3260427201	0	(100)	1.1678	(112.12)	(116.78)	0.0000	4.3300	(1,392.65)	0.00	0.0135	(0.0452)	0.0000	1	(0.0317)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(17,300)	1.1722	(19,878.93)	(20,279.70)	0.0000	4.3300	(1,398.31)	0.00	7.1730	(23.6310)	0.0000	3	(16.4581)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(8,600)	1.1722	(9,855.00)	(10,081.24)	0.0000	4.3300	(1,398.31)	0.00	3.5560	(11.7472)	0.0000	3	(8.1912)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(500)	1.1722	(567.47)	(586.12)	0.0000	4.3300	(1,398.31)	0.00	0.2048	(0.6830)	0.0000	3	(0.4782)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,800)	1.1722	(2,056.38)	(2,110.03)	0.0000	4.3300	(1,398.31)	0.00	0.7420	(2.4587)	0.0000	3	(1.7167)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(100)	1.1722	(114.39)	(117.22)	0.0000	4.3300	(1,398.31)	0.00	0.0413	(0.1366)	0.0000	3	(0.0953)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(200)	1.1722	(224.23)	(234.45)	0.0000	4.3300	(1,398.31)	0.00	0.0809	(0.2732)	0.0000	3	(0.1923)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(2,100)	1.1722												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/10/2025	SDB3260427201	0	(600)	1.1722	(672.70)	(703.34)	0.0000	4.3300	(1,398.31)	0.00	0.2427	(0.8196)	0.0000	3	(0.5768)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(6,100)	1.1722	(6,839.14)	(7,150.65)	0.0000	4.3300	(1,398.31)	0.00	2.4678	(8.3323)	0.0000	3	(5.8645)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(500)	1.1722	(560.59)	(586.12)	0.0000	4.3300	(1,398.31)	0.00	0.2023	(0.6830)	0.0000	3	(0.4807)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(200)	1.1722	(224.23)	(234.45)	0.0000	4.3300	(1,398.31)	0.00	0.0809	(0.2732)	0.0000	3	(0.1923)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,100)	1.1722	(1,233.29)	(1,289.46)	0.0000	4.3300	(1,398.31)	0.00	0.4450	(1.5026)	0.0000	3	(1.0575)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(600)	1.1722	(672.70)	(703.34)	0.0000	4.3300	(1,398.31)	0.00	0.2427	(0.8196)	0.0000	3	(0.5768)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,100)	1.1722	(1,233.29)	(1,289.46)	0.0000	4.3300	(1,398.31)	0.00	0.4450	(1.5026)	0.0000	3	(1.0575)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(2,500)	1.1722	(2,802.93)	(2,930.59)	0.0000	4.3300	(1,398.31)	0.00	1.0114	(3.4149)	0.0000	3	(2.4035)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(17,500)	1.1722	(19,620.49)	(20,514.15)	0.0000	4.3300	(1,398.31)	0.00	7.0797	(23.9042)	0.0000	3	(16.8245)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,100)	1.1722	(1,233.29)	(1,289.46)	0.0000	4.3300	(1,398.31)	0.00	0.4450	(1.5026)	0.0000	3	(1.0575)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,600)	1.1722	(1,793.87)	(1,875.58)	0.0000	4.3300	(1,398.31)	0.00	0.6473	(2.1855)	0.0000	3	(1.5382)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,400)	1.1722	(1,569.64)	(1,641.13)	0.0000	4.3300	(1,398.31)	0.00	0.5664	(1.9123)	0.0000	3	(1.3460)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(1,100)	1.1722	(1,233.29)	(1,289.46)	0.0000	4.3300	(1,398.31)	0.00	0.4450	(1.5026)	0.0000	3	(1.0575)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(28,500)	1.1722	(31,953.37)	(33,408.75)	0.0000	4.3300	(1,398.31)	0.00	11.5298	(38.9298)	0.0000	3	(27.3999)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(7,700)	1.1722	(8,633.02)	(9,026.22)	0.0000	4.3300	(1,398.31)	0.00	3.1151	(10.5179)	0.0000	3	(7.4028)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(100)	1.1722	(112.12)	(117.22)	0.0000	4.3300	(1,398.31)	0.00	0.0405	(0.1366)	0.0000	3	(0.0961)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(3,400)	1.1722	(3,811.98)	(3,985.61)	0.0000	4.3300	(1,398.31)	0.00	1.3755	(4.6443)	0.0000	3	(3.2688)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(24,300)	1.1722	(27,244.46)	(28,485.36)	0.0000	4.3300	(1,398.31)	0.00	9.8307	(33.1927)	0.0000	3	(23.3620)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(4,800)	1.1722	(5,381.62)	(5,626.74)	0.0000	4.3300	(1,398.31)	0.00	1.9419	(6.5566)	0.0000	3	(4.6147)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(12,200)	1.1722	(13,678.29)	(14,301.29)	0.0000	4.3300	(1,398.31)	0.00	4.9356	(16.6647)	0.0000	3	(11.7291)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(200)	1.1722	(224.23)	(234.45)	0.0000	4.3300	(1,398.31)	0.00	0.0809	(0.2732)	0.0000	3	(0.1923)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(600)	1.1722	(672.70)	(703.34)	0.0000	4.3300	(1,398.31)	0.00	0.2427	(0.8196)	0.0000	3	(0.5768)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(500)	1.1722	(560.59)	(586.12)	0.0000	4.3300	(1,398.31)	0.00	0.2023	(0.6830)	0.0000	3	(0.4807)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(16,800)	1.1722	(18,835.67)	(19,693.58)	0.0000	4.3300	(1,398.31)	0.00	6.7965	(22.9481)	0.0000	3	(16.1515)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(40,200)	1.1722	(45,071.07)	(47,123.93)	0.0000	4.3300	(1,398.31)	0.00	16.2631	(54.9115)	0.0000	3	(38.6483)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(25,500)	1.1722	(28,589.86)	(29,892.04)	0.0000	4.3300	(1,398.31)	0.00	10.3162	(34.8319)	0.0000	3	(24.5157)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(21,000)	1.1722	(23,544.59)	(24,616.98)	0.0000	4.3300	(1,398.31)	0.00	8.4957	(28.6851)	0.0000	3	(20.1894)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(200)	1.1722	(224.23)	(234.45)	0.0000	4.3300	(1,398.31)	0.00	0.0809	(0.2732)	0.0000	3	(0.1923)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(900)	1.1722	(1,009.05)	(1,055.01)	0.0000	4.3300	(1,398.31)	0.00	0.3641	(1.2294)	0.0000	3	(0.8653)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(900)	1.1722	(1,009.05)	(1,055.01)	0.0000	4.3300	(1,398.31)	0.00	0.3641	(1.2294)	0.0000	3	(0.8653)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(200)	1.1722	(224.23)	(234.45)	0.0000	4.3300	(1,398.31)	0.00	0.0809	(0.2732)	0.0000	3	(0.1923)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(600)	1.1722	(672.70)	(703.34)	0.0000	4.3300	(1,398.31)	0.00	0.2427	(0.8196)	0.0000	3	(0.5768)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(187,900)	1.1722	(210,668.03)	(220,263.33)	0.0000	4.3300	(1,398.31)	0.00	76.0160	(256.6632)	0.0000	3	(180.6472)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(15,300)	1.1722	(17,153.92)	(17,935.23)	0.0000	4.3300	(1,398.31)	0.00	6.1897	(20.8991)	0.0000	3	(14.7094)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(19,600)	1.1722	(21,974.95)	(22,975.85)	0.0000	4.3300	(1,398.31)	0.00	7.9293	(26.7727)	0.0000	3	(18.8435)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(7,900)	1.1722	(8,857.25)	(9,260.67)	0.0000	4.3300	(1,398.31)	0.00	3.1960	(10.7911)	0.0000	3	(7.5951)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(600)	1.1722	(672.70)	(703.34)	0.0000	4.3300	(1,398.31)	0.00	0.2427	(0.8196)	0.0000	3	(0.5768)	02/07/2025
000301.ZK	01/10/2025	SDB3260427201	0	(100)	1.1722	(112.12)	(117.22)	0.0000	4.3300	(1,398.31)	0.00	0.0405	(0.1366)	0.0000	3	(0.0961)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(500)	1.1458	(567.47)	(572.92)	0.0000	4.3300	(1,401.03)	0.00	0.0683	(0.2230)	0.0000	1	(0.1547)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(1,800)	1.1458	(2,056.38)	(2,062.52)	0.0000	4.3300	(1,401.03)	0.00	0.2473	(0.8027)	0.0000	1	(0.5553)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(100)	1.1458	(114.39)	(114.58)	0.0000	4.3300	(1,401.03)	0.00	0.0138	(0.0446)	0.0000	1	(0.0308)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(200)	1.1458	(224.23)	(229.17)	0.0000	4.3300	(1,401.03)	0.00	0.0270	(0.0892)	0.0000	1	(0.0622)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(2,100)	1.1458	(2,354.46)	(2,406.28)	0.0000	4.3300	(1,401.03)	0.00	0.2832	(0.9365)	0.0000	1	(0.6533)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(600)	1.1458	(672.70)	(687.51)	0.0000	4.3300	(1,401.03)	0.00	0.0809	(0.2676)	0.0000	1	(0.1866)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(6,100)	1.1458	(6,839.14)	(6,989.67)	0.0000	4.3300	(1,401.03)	0.00	0.8226	(2.7202)	0.0000	1	(1.8976)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(500)	1.1458	(560.59)	(572.92)	0.0000	4.3300	(1,401.03)	0.00	0.0674	(0.2230)	0.0000	1	(0.1555)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(200)	1.1458	(224.23)	(229.17)	0.0000	4.3300	(1,401.03)	0.00	0.0270	(0.0892)	0.0000	1	(0.0622)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(1,100)	1.1458	(1,233.29)	(1,260.43)	0.0000	4.3300	(1,401.03)	0.00	0.1483	(0.4905)	0.0000	1	(0.3422)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(600)	1.1458	(672.70)	(687.51)	0.0000	4.3300	(1,401.03)	0.00	0.0809	(0.2676)	0.0000	1	(0.1866)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(1,100)	1.1458	(1,233.29)	(1,260.43)	0.0000	4.3300	(1,401.03)	0.00	0.1483	(0.4905)	0.0000	1	(0.3422)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(2,500)	1.1458	(2,802.93)	(2,864.62)	0.0000	4.3300	(1,401.03)	0.00	0.3371	(1.1148)	0.0000	1	(0.7777)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(17,500)	1.1458	(19,620.49)	(20,052.32)	0.0000	4.3300	(1,401.03)	0.00	2.3599	(7.8038)	0.0000	1	(5.4439)	02/07/2025
000301.ZK	01/09/2025	SDB3260															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/09/2025	SDB3260427201	0	(1,600)	1.1458	(1,793.87)	(1,833.36)	0.0000	4.3300	(1,401.03)	0.00	0.2158	(0.7135)	0.0000	1	(0.4977)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(1,400)	1.1458	(1,569.64)	(1,604.19)	0.0000	4.3300	(1,401.03)	0.00	0.1888	(0.6243)	0.0000	1	(0.4355)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(1,100)	1.1458	(1,233.29)	(1,260.43)	0.0000	4.3300	(1,401.03)	0.00	0.1483	(0.4905)	0.0000	1	(0.3422)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(28,500)	1.1458	(31,953.37)	(32,656.64)	0.0000	4.3300	(1,401.03)	0.00	3.8433	(12.7091)	0.0000	1	(8.8658)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(7,700)	1.1458	(8,633.02)	(8,823.02)	0.0000	4.3300	(1,401.03)	0.00	1.0384	(3.4337)	0.0000	1	(2.3953)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(100)	1.1458	(112.12)	(114.58)	0.0000	4.3300	(1,401.03)	0.00	0.0135	(0.0446)	0.0000	1	(0.0311)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(3,400)	1.1458	(3,811.98)	(3,895.88)	0.0000	4.3300	(1,401.03)	0.00	0.4585	(1.5162)	0.0000	1	(1.0577)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(24,300)	1.1458	(27,244.46)	(27,844.08)	0.0000	4.3300	(1,401.03)	0.00	3.2769	(10.8362)	0.0000	1	(7.5593)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(4,800)	1.1458	(5,381.62)	(5,500.07)	0.0000	4.3300	(1,401.03)	0.00	0.6473	(2.1405)	0.0000	1	(1.4932)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(12,200)	1.1458	(13,678.29)	(13,979.33)	0.0000	4.3300	(1,401.03)	0.00	1.6452	(5.4404)	0.0000	1	(3.7952)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(200)	1.1458	(224.23)	(229.17)	0.0000	4.3300	(1,401.03)	0.00	0.0270	(0.0892)	0.0000	1	(0.0622)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(600)	1.1458	(672.70)	(687.51)	0.0000	4.3300	(1,401.03)	0.00	0.0809	(0.2676)	0.0000	1	(0.1866)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(500)	1.1458	(560.59)	(572.92)	0.0000	4.3300	(1,401.03)	0.00	0.0674	(0.2230)	0.0000	1	(0.1555)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(16,800)	1.1458	(18,835.67)	(19,250.23)	0.0000	4.3300	(1,401.03)	0.00	2.2655	(7.4917)	0.0000	1	(5.2262)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(40,200)	1.1458	(45,071.07)	(46,063.05)	0.0000	4.3300	(1,401.03)	0.00	5.4210	(17.9265)	0.0000	1	(12.5055)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(25,500)	1.1458	(28,589.86)	(29,219.10)	0.0000	4.3300	(1,401.03)	0.00	3.4387	(11.3713)	0.0000	1	(7.9326)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(21,000)	1.1458	(23,544.59)	(24,062.79)	0.0000	4.3300	(1,401.03)	0.00	2.8319	(9.3646)	0.0000	1	(6.5327)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(200)	1.1458	(224.23)	(229.17)	0.0000	4.3300	(1,401.03)	0.00	0.0270	(0.0892)	0.0000	1	(0.0622)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(900)	1.1458	(1,009.05)	(1,031.26)	0.0000	4.3300	(1,401.03)	0.00	0.1214	(0.4013)	0.0000	1	(0.2800)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(900)	1.1458	(1,009.05)	(1,031.26)	0.0000	4.3300	(1,401.03)	0.00	0.1214	(0.4013)	0.0000	1	(0.2800)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(200)	1.1458	(224.23)	(229.17)	0.0000	4.3300	(1,401.03)	0.00	0.0270	(0.0892)	0.0000	1	(0.0622)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(600)	1.1458	(672.70)	(687.51)	0.0000	4.3300	(1,401.03)	0.00	0.0809	(0.2676)	0.0000	1	(0.1866)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(187,900)	1.1458	(210,668.03)	(215,304.65)	0.0000	4.3300	(1,401.03)	0.00	25.3387	(83.7910)	0.0000	1	(58.4523)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(15,300)	1.1458	(17,153.92)	(17,531.46)	0.0000	4.3300	(1,401.03)	0.00	2.0632	(6.8228)	0.0000	1	(4.7596)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(19,600)	1.1458	(21,974.95)	(22,458.60)	0.0000	4.3300	(1,401.03)	0.00	2.6431	(8.7403)	0.0000	1	(6.0972)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(7,900)	1.1458	(8,857.25)	(9,052.19)	0.0000	4.3300	(1,401.03)	0.00	1.0653	(3.5229)	0.0000	1	(2.4575)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(600)	1.1458	(672.70)	(687.51)	0.0000	4.3300	(1,401.03)	0.00	0.0809	(0.2676)	0.0000	1	(0.1866)	02/07/2025
000301.ZK	01/09/2025	SDB3260427201	0	(100)	1.1458	(112.12)	(114.58)	0.0000	4.3300	(1,401.03)	0.00	0.0135	(0.0446)	0.0000	1	(0.0311)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(200)	1.1260	(224.23)	(225.19)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0876)	0.0000	1	(0.0606)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(2,100)	1.1260	(2,354.46)	(2,364.52)	0.0000	4.3300	(1,400.64)	0.00	0.2832	(0.9200)	0.0000	1	(0.6368)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(600)	1.1260	(672.70)	(675.58)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2628)	0.0000	1	(0.1819)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(6,100)	1.1260	(6,839.14)	(6,868.37)	0.0000	4.3300	(1,400.64)	0.00	0.8226	(2.6723)	0.0000	1	(1.8497)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(500)	1.1260	(560.59)	(562.98)	0.0000	4.3300	(1,400.64)	0.00	0.0674	(0.2190)	0.0000	1	(0.1516)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(200)	1.1260	(224.23)	(225.19)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0876)	0.0000	1	(0.0606)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,100)	1.1260	(1,233.29)	(1,238.56)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4819)	0.0000	1	(0.3335)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(600)	1.1260	(672.70)	(675.58)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2628)	0.0000	1	(0.1819)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,100)	1.1260	(1,233.29)	(1,238.56)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4819)	0.0000	1	(0.3335)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(2,500)	1.1260	(2,802.93)	(2,814.91)	0.0000	4.3300	(1,400.64)	0.00	0.3371	(1.0952)	0.0000	1	(0.7581)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(17,500)	1.1260	(19,620.49)	(19,704.33)	0.0000	4.3300	(1,400.64)	0.00	2.3599	(7.6663)	0.0000	1	(5.3064)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,100)	1.1260	(1,233.29)	(1,238.56)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4819)	0.0000	1	(0.3335)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,600)	1.1260	(1,793.87)	(1,801.54)	0.0000	4.3300	(1,400.64)	0.00	0.2158	(0.7009)	0.0000	1	(0.4852)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,400)	1.1260	(1,569.64)	(1,576.35)	0.0000	4.3300	(1,400.64)	0.00	0.1888	(0.6133)	0.0000	1	(0.4245)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(1,100)	1.1260	(1,233.29)	(1,238.56)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4819)	0.0000	1	(0.3335)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(28,500)	1.1260	(31,953.37)	(32,089.92)	0.0000	4.3300	(1,400.64)	0.00	3.8433	(12.4851)	0.0000	1	(8.6418)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(7,700)	1.1260	(8,633.02)	(8,669.91)	0.0000	4.3300	(1,400.64)	0.00	1.0384	(3.3732)	0.0000	1	(2.3348)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(100)	1.1260	(112.12)	(112.60)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0438)	0.0000	1	(0.0303)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(3,400)	1.1260	(3,811.98)	(3,828.27)	0.0000	4.3300	(1,400.64)	0.00	0.4585	(1.4895)	0.0000	1	(1.0310)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(24,300)	1.1260	(27,244.46)	(27,360.88)	0.0000	4.3300	(1,400.64)	0.00	3.2769	(10.6452)	0.0000	1	(7.3683)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(4,800)	1.1260	(5,381.62)	(5,404.62)	0.0000	4.3300	(1,400.64)	0.00	0.6473	(2.1028)	0.0000	1	(1.4555)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(12,200)	1.1260	(13,678.29)	(13,736.74)	0.0000	4.3300	(1,400.64)	0.00	1.6452	(5.3445)	0.0000	1	(3.6993)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(200)	1.1260	(224.23)	(225.19)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0876)	0.0000	1	(0.0606)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(600)	1.1260	(672.70)	(675.58)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2628)	0.0000	1	(0.1819)	02/07/2025
000301.ZK	01/08/2025/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/08/2025	SDB3260427201	0	(16,800)	1.1260	(18,835.67)	(18,916.16)	0.0000	4.3300	(1,400.64)	0.00	2.2655	(7.3596)	0.0000	1	(5.0941)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(40,200)	1.1260	(45,071.07)	(45,263.67)	0.0000	4.3300	(1,400.64)	0.00	5.4210	(17.6106)	0.0000	1	(12.1895)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(25,500)	1.1260	(28,589.86)	(28,712.03)	0.0000	4.3300	(1,400.64)	0.00	3.4387	(11.1709)	0.0000	1	(7.7322)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(21,000)	1.1260	(23,544.59)	(23,645.20)	0.0000	4.3300	(1,400.64)	0.00	2.8319	(9.1996)	0.0000	1	(6.3677)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(200)	1.1260	(224.23)	(225.19)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0876)	0.0000	1	(0.0606)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(900)	1.1260	(1,009.05)	(1,013.37)	0.0000	4.3300	(1,400.64)	0.00	0.1214	(0.3943)	0.0000	1	(0.2729)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(200)	1.1260	(224.23)	(225.19)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0876)	0.0000	1	(0.0606)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(600)	1.1260	(672.70)	(675.58)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2628)	0.0000	1	(0.1819)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(187,900)	1.1260	(210,668.03)	(211,568.26)	0.0000	4.3300	(1,400.64)	0.00	25.3387	(82.3141)	0.0000	1	(56.9754)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(15,300)	1.1260	(17,153.92)	(17,227.22)	0.0000	4.3300	(1,400.64)	0.00	2.0632	(6.7025)	0.0000	1	(4.6393)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(19,600)	1.1260	(21,974.95)	(22,068.86)	0.0000	4.3300	(1,400.64)	0.00	2.6431	(8.5862)	0.0000	1	(5.9432)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(7,900)	1.1260	(8,857.25)	(8,895.10)	0.0000	4.3300	(1,400.64)	0.00	1.0653	(3.4608)	0.0000	1	(2.3955)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(600)	1.1260	(672.70)	(675.58)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2628)	0.0000	1	(0.1819)	02/07/2025
000301.ZK	01/08/2025	SDB3260427201	0	(100)	1.1260	(112.12)	(112.60)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0438)	0.0000	1	(0.0303)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(200)	1.0932	(224.23)	(218.63)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0851)	0.0000	1	(0.0581)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(2,100)	1.0932	(2,354.46)	(2,295.63)	0.0000	4.3300	(1,400.64)	0.00	0.2832	(0.8932)	0.0000	1	(0.6100)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(600)	1.0932	(672.70)	(655.89)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2552)	0.0000	1	(0.1743)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(6,100)	1.0932	(6,839.14)	(6,668.26)	0.0000	4.3300	(1,400.64)	0.00	0.8226	(2.5944)	0.0000	1	(1.7718)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(500)	1.0932	(560.59)	(546.58)	0.0000	4.3300	(1,400.64)	0.00	0.0674	(0.2127)	0.0000	1	(0.1452)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(200)	1.0932	(224.23)	(218.63)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0851)	0.0000	1	(0.0581)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,100)	1.0932	(1,233.29)	(1,202.47)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4678)	0.0000	1	(0.3195)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(600)	1.0932	(672.70)	(655.89)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2552)	0.0000	1	(0.1743)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,100)	1.0932	(1,233.29)	(1,202.47)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4678)	0.0000	1	(0.3195)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(2,500)	1.0932	(2,802.93)	(2,732.89)	0.0000	4.3300	(1,400.64)	0.00	0.3371	(1.0633)	0.0000	1	(0.7261)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(17,500)	1.0932	(19,620.49)	(19,130.27)	0.0000	4.3300	(1,400.64)	0.00	2.3599	(7.4429)	0.0000	1	(5.0830)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,100)	1.0932	(1,233.29)	(1,202.47)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4678)	0.0000	1	(0.3195)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,600)	1.0932	(1,793.87)	(1,749.05)	0.0000	4.3300	(1,400.64)	0.00	0.2158	(0.6805)	0.0000	1	(0.4647)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,400)	1.0932	(1,569.64)	(1,530.42)	0.0000	4.3300	(1,400.64)	0.00	0.1888	(0.5954)	0.0000	1	(0.4066)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(1,100)	1.0932	(1,233.29)	(1,202.47)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4678)	0.0000	1	(0.3195)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(28,500)	1.0932	(31,953.37)	(31,155.00)	0.0000	4.3300	(1,400.64)	0.00	3.8433	(12.1214)	0.0000	1	(8.2781)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(7,700)	1.0932	(8,633.02)	(8,417.32)	0.0000	4.3300	(1,400.64)	0.00	1.0384	(3.2749)	0.0000	1	(2.2365)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(100)	1.0932	(112.12)	(109.32)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0425)	0.0000	1	(0.0290)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(3,400)	1.0932	(3,811.98)	(3,716.74)	0.0000	4.3300	(1,400.64)	0.00	0.4585	(1.4461)	0.0000	1	(0.9876)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(24,300)	1.0932	(27,244.46)	(26,563.74)	0.0000	4.3300	(1,400.64)	0.00	3.2769	(10.3351)	0.0000	1	(7.0582)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(4,800)	1.0932	(5,381.62)	(5,247.16)	0.0000	4.3300	(1,400.64)	0.00	0.6473	(2.0415)	0.0000	1	(1.3942)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(12,200)	1.0932	(13,678.29)	(13,336.53)	0.0000	4.3300	(1,400.64)	0.00	1.6452	(5.1888)	0.0000	1	(3.5436)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(200)	1.0932	(224.23)	(218.63)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0851)	0.0000	1	(0.0581)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(600)	1.0932	(672.70)	(655.89)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2552)	0.0000	1	(0.1743)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(500)	1.0932	(560.59)	(546.58)	0.0000	4.3300	(1,400.64)	0.00	0.0674	(0.2127)	0.0000	1	(0.1452)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(16,800)	1.0932	(18,835.67)	(18,365.05)	0.0000	4.3300	(1,400.64)	0.00	2.2655	(7.1452)	0.0000	1	(4.8797)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(40,200)	1.0932	(45,071.07)	(43,944.95)	0.0000	4.3300	(1,400.64)	0.00	5.4210	(17.0975)	0.0000	1	(11.6765)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(25,500)	1.0932	(28,589.86)	(27,875.53)	0.0000	4.3300	(1,400.64)	0.00	3.4387	(10.8454)	0.0000	1	(7.4067)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(21,000)	1.0932	(23,544.59)	(22,956.32)	0.0000	4.3300	(1,400.64)	0.00	2.8319	(8.9315)	0.0000	1	(6.0996)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(200)	1.0932	(224.23)	(218.63)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0851)	0.0000	1	(0.0581)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(900)	1.0932	(1,009.05)	(983.84)	0.0000	4.3300	(1,400.64)	0.00	0.1214	(0.3828)	0.0000	1	(0.2614)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(900)	1.0932	(1,009.05)	(983.84)	0.0000	4.3300	(1,400.64)	0.00	0.1214	(0.3828)	0.0000	1	(0.2614)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(200)	1.0932	(224.23)	(218.63)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0851)	0.0000	1	(0.0581)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(600)	1.0932	(672.70)	(655.89)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2552)	0.0000	1	(0.1743)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(187,900)	1.0932	(210,668.03)	(205,404.39)	0.0000	4.3300	(1,400.64)	0.00	25.3387	(79.9159)	0.0000	1	(54.5773)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(15,300)	1.0932	(17,153.92)	(16,725.32)	0.0000	4.3300	(1,400.64)	0.00	2.0632	(6.5073)	0.0000	1	(4.4440)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(19,600)	1.0932	(21,974.95)	(21,425.90)	0.0000	4.3300	(1,400.64)	0.00	2.6431	(8.3361)	0.0000	1	(5.6930)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(7,900)	1.0932	(8,857.25)	(8,635.95)	0.0000	4.3300	(1,400.64)	0.00	1.0653	(3.3600)	0.0000	1	(2.2946)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000301.ZK	01/07/2025	SDB3260427201	0	(600)	1.0932	(672.70)	(655.89)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2552)	0.0000	1	(0.1743)	02/07/2025
000301.ZK	01/07/2025	SDB3260427201	0	(100)	1.0932	(112.12)	(109.32)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0425)	0.0000	1	(0.0290)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(200)	1.1212	(224.23)	(224.23)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0872)	0.0000	1	(0.0603)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(2,100)	1.1212	(2,354.46)	(2,354.46)	0.0000	4.3300	(1,400.64)	0.00	0.2832	(0.9160)	0.0000	1	(0.6329)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(600)	1.1212	(672.70)	(672.70)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2617)	0.0000	1	(0.1808)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(6,100)	1.1212	(6,839.14)	(6,839.14)	0.0000	4.3300	(1,400.64)	0.00	0.8226	(2.6609)	0.0000	1	(1.8383)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(500)	1.1212	(560.59)	(560.59)	0.0000	4.3300	(1,400.64)	0.00	0.0674	(0.2181)	0.0000	1	(0.1507)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(200)	1.1212	(224.23)	(224.23)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0872)	0.0000	1	(0.0603)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,100)	1.1212	(1,233.29)	(1,233.29)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4798)	0.0000	1	(0.3315)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(600)	1.1212	(672.70)	(672.70)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2617)	0.0000	1	(0.1808)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,100)	1.1212	(1,233.29)	(1,233.29)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4798)	0.0000	1	(0.3315)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(2,500)	1.1212	(2,802.93)	(2,802.93)	0.0000	4.3300	(1,400.64)	0.00	0.3371	(1.0905)	0.0000	1	(0.7534)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(17,500)	1.1212	(19,620.49)	(19,620.49)	0.0000	4.3300	(1,400.64)	0.00	2.3599	(7.6337)	0.0000	1	(5.2738)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,100)	1.1212	(1,233.29)	(1,233.29)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4798)	0.0000	1	(0.3315)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,600)	1.1212	(1,793.87)	(1,793.87)	0.0000	4.3300	(1,400.64)	0.00	0.2158	(0.6979)	0.0000	1	(0.4822)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,400)	1.1212	(1,569.64)	(1,569.64)	0.0000	4.3300	(1,400.64)	0.00	0.1888	(0.6107)	0.0000	1	(0.4219)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(1,100)	1.1212	(1,233.29)	(1,233.29)	0.0000	4.3300	(1,400.64)	0.00	0.1483	(0.4798)	0.0000	1	(0.3315)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(28,500)	1.1212	(31,953.37)	(31,953.37)	0.0000	4.3300	(1,400.64)	0.00	3.8433	(12.4320)	0.0000	1	(8.5887)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(7,700)	1.1212	(8,633.02)	(8,633.02)	0.0000	4.3300	(1,400.64)	0.00	1.0384	(3.3588)	0.0000	1	(2.3205)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(100)	1.1212	(112.12)	(112.12)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0436)	0.0000	1	(0.0301)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(3,400)	1.1212	(3,811.98)	(3,811.98)	0.0000	4.3300	(1,400.64)	0.00	0.4585	(1.4831)	0.0000	1	(1.0246)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(24,300)	1.1212	(27,244.46)	(27,244.46)	0.0000	4.3300	(1,400.64)	0.00	3.2769	(10.5999)	0.0000	1	(7.3230)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(4,800)	1.1212	(5,381.62)	(5,381.62)	0.0000	4.3300	(1,400.64)	0.00	0.6473	(2.0938)	0.0000	1	(1.4465)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(12,200)	1.1212	(13,678.29)	(13,678.29)	0.0000	4.3300	(1,400.64)	0.00	1.6452	(5.3218)	0.0000	1	(3.6766)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(200)	1.1212	(224.23)	(224.23)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0872)	0.0000	1	(0.0603)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(600)	1.1212	(672.70)	(672.70)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2617)	0.0000	1	(0.1808)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(500)	1.1212	(560.59)	(560.59)	0.0000	4.3300	(1,400.64)	0.00	0.0674	(0.2181)	0.0000	1	(0.1507)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(16,800)	1.1212	(18,835.67)	(18,835.67)	0.0000	4.3300	(1,400.64)	0.00	2.2655	(7.3283)	0.0000	1	(5.0628)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(40,200)	1.1212	(45,071.07)	(45,071.07)	0.0000	4.3300	(1,400.64)	0.00	5.4210	(17.5356)	0.0000	1	(12.1146)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(25,500)	1.1212	(28,589.86)	(28,589.86)	0.0000	4.3300	(1,400.64)	0.00	3.4387	(11.1234)	0.0000	1	(7.6846)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(21,000)	1.1212	(23,544.59)	(23,544.59)	0.0000	4.3300	(1,400.64)	0.00	2.8319	(9.1604)	0.0000	1	(6.3285)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(200)	1.1212	(224.23)	(224.23)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0872)	0.0000	1	(0.0603)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(900)	1.1212	(1,009.05)	(1,009.05)	0.0000	4.3300	(1,400.64)	0.00	0.1214	(0.3926)	0.0000	1	(0.2712)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(900)	1.1212	(1,009.05)	(1,009.05)	0.0000	4.3300	(1,400.64)	0.00	0.1214	(0.3926)	0.0000	1	(0.2712)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(200)	1.1212	(224.23)	(224.23)	0.0000	4.3300	(1,400.64)	0.00	0.0270	(0.0872)	0.0000	1	(0.0603)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(600)	1.1212	(672.70)	(672.70)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2617)	0.0000	1	(0.1808)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(187,900)	1.1212	(210,668.03)	(210,668.03)	0.0000	4.3300	(1,400.64)	0.00	25.3387	(81.9639)	0.0000	1	(56.6252)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(15,300)	1.1212	(17,153.92)	(17,153.92)	0.0000	4.3300	(1,400.64)	0.00	2.0632	(6.6740)	0.0000	1	(4.6108)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(19,600)	1.1212	(21,974.95)	(21,974.95)	0.0000	4.3300	(1,400.64)	0.00	2.6431	(8.5497)	0.0000	1	(5.9066)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(7,900)	1.1212	(8,857.25)	(8,857.25)	0.0000	4.3300	(1,400.64)	0.00	1.0653	(3.4461)	0.0000	1	(2.3807)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(600)	1.1212	(672.70)	(672.70)	0.0000	4.3300	(1,400.64)	0.00	0.0809	(0.2617)	0.0000	1	(0.1808)	02/07/2025
000301.ZK	01/06/2025	SDB3260427201	0	(100)	1.1212	(112.12)	(112.12)	0.0000	4.3300	(1,400.64)	0.00	0.0135	(0.0436)	0.0000	1	(0.0301)	02/07/2025
TOTAL JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND												817.2268	(2,680.9443)	0.0000		(1,863.7175)	
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND																	
000936.ZK	01/15/2025	SDB3264983892	0	(400)	0.9069	(414.01)	(362.75)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1068)	0.0000	1	(0.0570)	02/07/2025
000936.ZK	01/15/2025	SDB3264983892	0	(8,100)	0.9069	(9,037.24)	(7,345.77)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.1617)	0.0000	1	(1.0747)	02/07/2025
000936.ZK	01/14/2025	SDB3264983892	0	(400)	0.9632	(414.01)	(385.27)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1134)	0.0000	1	(0.0636)	02/07/2025
000936.ZK	01/14/2025	SDB3264983892	0	(8,100)	0.9632	(9,037.24)	(7,801.76)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.2959)	0.0000	1	(1.2089)	02/07/2025
000936.ZK	01/13/2025	SDB3264983892	0	(400)	0.9391	(414.01)	(375.64)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1105)	0.0000	1	(0.0607)	02/07/2025
000936.ZK	01/13/2025	SDB3264983892	0	(8,100)	0.9391	(9,037.24)	(7,606.77)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.2385)	0.0000	1	(1.1516)	02/07/2025
000936.ZK	01/10/2025	SDB3264983892	0	(400)	0.9664	(414.01)	(386.57)	0.0000	4.3300	(1,059.41)	0.00	0.1494	(0.3413)	0.0000	3	(0.1919)	02/07/2025
000936.ZK	01/10/2025	SDB3264983892	0	(8,100)	0.9664	(9,037.24)	(7,827.95)	0.0000	4.3300	(1,059.41)	0.00	3.2609	(6.9109)	0.0000	3	(3.6499)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000936.ZK	01/09/2025	SDB3264983892	0	(400)	0.9365	(414.01)	(374.61)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1102)	0.0000	1	(0.0604)	02/07/2025
000936.ZK	01/09/2025	SDB3264983892	0	(8,100)	0.9365	(9,037.24)	(7,585.84)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.2324)	0.0000	1	(1.1454)	02/07/2025
000936.ZK	01/08/2025	SDB3264983892	0	(400)	0.9324	(414.01)	(372.96)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1098)	0.0000	1	(0.0600)	02/07/2025
000936.ZK	01/08/2025	SDB3264983892	0	(8,100)	0.9324	(9,037.24)	(7,552.40)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.2225)	0.0000	1	(1.1355)	02/07/2025
000936.ZK	01/07/2025	SDB3264983892	0	(400)	1.0166	(414.01)	(406.65)	0.0000	4.3300	(1,059.41)	0.00	0.0498	(0.1197)	0.0000	1	(0.0699)	02/07/2025
000936.ZK	01/07/2025	SDB3264983892	0	(8,100)	1.0166	(9,037.24)	(8,234.75)	0.0000	4.3300	(1,059.41)	0.00	1.0870	(2.4233)	0.0000	1	(1.3364)	02/07/2025
000936.ZK	01/06/2025	SDB3264983892	0	(8,100)	1.1597	(9,037.24)	(9,393.29)	0.0000	4.3300	(1,050.00)	0.00	1.0870	(2.7397)	0.0000	1	(1.6527)	02/07/2025
TOTAL JIANGSU HUAXICUN CO LTD CMN CLASS A SERIES NORTHBOUND												11.3180	(24.2366)	0.0000		(12.9186)	
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601028.SH	01/17/2025	SDB3263530600	0	(18,700)	1.6157	(29,738.61)	(30,213.63)	0.0000	4.3300	(1,952.85)	0.00	3.5769	(16.3896)	0.0000	1	(12.8127)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(1,800)	1.6157	(2,872.74)	(2,908.26)	0.0000	4.3300	(1,952.85)	0.00	0.3455	(1.5776)	0.0000	1	(1.2321)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(2,200)	1.6157	(3,481.09)	(3,554.54)	0.0000	4.3300	(1,952.85)	0.00	0.4187	(1.9282)	0.0000	1	(1.5095)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(200)	1.6157	(317.74)	(323.14)	0.0000	4.3300	(1,952.85)	0.00	0.0382	(0.1753)	0.0000	1	(0.1371)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(700)	1.6157	(1,095.09)	(1,130.99)	0.0000	4.3300	(1,952.85)	0.00	0.1317	(0.6135)	0.0000	1	(0.4818)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(11,100)	1.6157	(17,646.58)	(17,934.29)	0.0000	4.3300	(1,952.85)	0.00	2.1225	(9.7286)	0.0000	1	(7.6061)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(11,700)	1.6157	(18,171.36)	(18,903.71)	0.0000	4.3300	(1,952.85)	0.00	2.1856	(10.2545)	0.0000	1	(8.0689)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(1,900)	1.6157	(2,955.63)	(3,069.83)	0.0000	4.3300	(1,952.85)	0.00	0.3555	(1.6653)	0.0000	1	(1.3098)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(700)	1.6157	(1,095.50)	(1,130.99)	0.0000	4.3300	(1,952.85)	0.00	0.1318	(0.6135)	0.0000	1	(0.4818)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(1,900)	1.6157	(2,973.49)	(3,069.83)	0.0000	4.3300	(1,952.85)	0.00	0.3576	(1.6653)	0.0000	1	(1.3076)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(1,300)	1.6157	(2,034.50)	(2,100.41)	0.0000	4.3300	(1,952.85)	0.00	0.2447	(1.1394)	0.0000	1	(0.8947)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(700)	1.6157	(1,095.50)	(1,130.99)	0.0000	4.3300	(1,952.85)	0.00	0.1318	(0.6135)	0.0000	1	(0.4818)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(4,700)	1.6157	(7,355.49)	(7,593.80)	0.0000	4.3300	(1,952.85)	0.00	0.8847	(4.1193)	0.0000	1	(3.2346)	02/07/2025
601028.SH	01/17/2025	SDB3263530600	0	(24,300)	1.6157	(38,029.43)	(39,261.56)	0.0000	4.3300	(1,952.85)	0.00	4.5741	(21.2978)	0.0000	1	(16.7237)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(2,200)	1.5869	(3,481.09)	(3,491.21)	0.0000	4.3300	(1,952.85)	0.00	0.4187	(1.8938)	0.0000	1	(1.4751)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(200)	1.5869	(317.74)	(317.38)	0.0000	4.3300	(1,952.85)	0.00	0.0382	(0.1722)	0.0000	1	(0.1339)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(700)	1.5869	(1,095.09)	(1,110.84)	0.0000	4.3300	(1,952.85)	0.00	0.1317	(0.6026)	0.0000	1	(0.4709)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(11,100)	1.5869	(17,646.58)	(17,614.73)	0.0000	4.3300	(1,952.85)	0.00	2.1225	(9.5553)	0.0000	1	(7.4328)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(11,700)	1.5869	(18,171.36)	(18,566.88)	0.0000	4.3300	(1,952.85)	0.00	2.1856	(10.0718)	0.0000	1	(7.8861)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(1,900)	1.5869	(2,955.63)	(3,015.13)	0.0000	4.3300	(1,952.85)	0.00	0.3555	(1.6356)	0.0000	1	(1.2801)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(700)	1.5869	(1,095.50)	(1,110.84)	0.0000	4.3300	(1,952.85)	0.00	0.1318	(0.6026)	0.0000	1	(0.4708)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(1,900)	1.5869	(2,973.49)	(3,015.13)	0.0000	4.3300	(1,952.85)	0.00	0.3576	(1.6356)	0.0000	1	(1.2779)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(1,300)	1.5869	(2,034.50)	(2,062.99)	0.0000	4.3300	(1,952.85)	0.00	0.2447	(1.1191)	0.0000	1	(0.8744)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(700)	1.5869	(1,095.50)	(1,110.84)	0.0000	4.3300	(1,952.85)	0.00	0.1318	(0.6026)	0.0000	1	(0.4708)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(4,700)	1.5869	(7,355.49)	(7,458.49)	0.0000	4.3300	(1,952.85)	0.00	0.8847	(4.0459)	0.0000	1	(3.1612)	02/07/2025
601028.SH	01/16/2025	SDB3263530600	0	(24,300)	1.5869	(38,029.43)	(38,561.99)	0.0000	4.3300	(1,952.85)	0.00	4.5741	(20.9183)	0.0000	1	(16.3442)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(2,200)	1.5731	(3,481.09)	(3,460.85)	0.0000	4.3300	(1,963.12)	0.00	0.4187	(1.8872)	0.0000	1	(1.4685)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(200)	1.5731	(317.74)	(314.62)	0.0000	4.3300	(1,963.12)	0.00	0.0382	(0.1716)	0.0000	1	(0.1333)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(700)	1.5731	(1,095.09)	(1,101.18)	0.0000	4.3300	(1,963.12)	0.00	0.1317	(0.6005)	0.0000	1	(0.4688)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(11,100)	1.5731	(17,646.58)	(17,461.54)	0.0000	4.3300	(1,963.12)	0.00	2.1225	(9.5220)	0.0000	1	(7.3995)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(11,700)	1.5731	(18,171.36)	(18,405.41)	0.0000	4.3300	(1,963.12)	0.00	2.1856	(10.0367)	0.0000	1	(7.8511)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(1,900)	1.5731	(2,955.63)	(2,988.91)	0.0000	4.3300	(1,963.12)	0.00	0.3555	(1.6299)	0.0000	1	(1.2744)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(700)	1.5731	(1,095.50)	(1,101.18)	0.0000	4.3300	(1,963.12)	0.00	0.1318	(0.6005)	0.0000	1	(0.4687)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(1,900)	1.5731	(2,973.49)	(2,988.91)	0.0000	4.3300	(1,963.12)	0.00	0.3576	(1.6299)	0.0000	1	(1.2722)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(1,300)	1.5731	(2,034.50)	(2,045.05)	0.0000	4.3300	(1,963.12)	0.00	0.2447	(1.1152)	0.0000	1	(0.8705)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(700)	1.5731	(1,095.50)	(1,101.18)	0.0000	4.3300	(1,963.12)	0.00	0.1318	(0.6005)	0.0000	1	(0.4687)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(4,700)	1.5731	(7,355.49)	(7,393.63)	0.0000	4.3300	(1,963.12)	0.00	0.8847	(4.0318)	0.0000	1	(3.1471)	02/07/2025
601028.SH	01/15/2025	SDB3263530600	0	(29,400)	1.5731	(46,010.91)	(46,249.49)	0.0000	4.3300	(1,963.12)	0.00	5.5341	(25.2204)	0.0000	1	(19.6863)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(700)	1.6067	(1,095.09)	(1,124.66)	0.0000	4.3300	(1,964.55)	0.00	0.1317	(0.6137)	0.0000	1	(0.4820)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(11,100)	1.6067	(17,646.58)	(17,833.94)	0.0000	4.3300	(1,964.55)	0.00	2.1225	(9.7321)	0.0000	1	(7.6096)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(11,700)	1.6067	(18,171.36)	(18,797.93)	0.0000	4.3300	(1,964.55)	0.00	2.1856	(10.2582)	0.0000	1	(8.0726)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(1,900)	1.6067	(2,955.63)	(3,052.66)	0.0000	4.3300	(1,964.55)	0.00	0.3555	(1.6659)	0.0000	1	(1.3104)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(700)	1.6067	(1,095.50)	(1,124.66)	0.0000	4.3300	(1,964.55)	0.00	0.1318	(0.6137)	0.0000	1	(0.4820)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601028.SH	01/14/2025	SDB3263530600	0	(1,900)	1.6067	(2,973.49)	(3,052.66)	0.0000	4.3300	(1,964.55)	0.00	0.3576	(1.6659)	0.0000	1	(1.3082)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(1,300)	1.6067	(2,034.50)	(2,088.66)	0.0000	4.3300	(1,964.55)	0.00	0.2447	(1.1398)	0.0000	1	(0.8951)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(700)	1.6067	(1,095.50)	(1,124.66)	0.0000	4.3300	(1,964.55)	0.00	0.1318	(0.6137)	0.0000	1	(0.4820)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(4,700)	1.6067	(7,355.49)	(7,551.31)	0.0000	4.3300	(1,964.55)	0.00	0.8847	(4.1208)	0.0000	1	(3.2361)	02/07/2025
601028.SH	01/14/2025	SDB3263530600	0	(29,400)	1.6067	(46,010.91)	(47,235.83)	0.0000	4.3300	(1,964.55)	0.00	5.5341	(25.7770)	0.0000	1	(20.2429)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(700)	1.6033	(1,095.09)	(1,122.30)	0.0000	4.3300	(1,994.17)	0.00	0.1317	(0.6217)	0.0000	1	(0.4900)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(11,100)	1.6033	(17,646.58)	(17,796.50)	0.0000	4.3300	(1,994.17)	0.00	2.1225	(9.8581)	0.0000	1	(7.7356)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(11,700)	1.6033	(18,171.36)	(18,758.47)	0.0000	4.3300	(1,994.17)	0.00	2.1856	(10.3910)	0.0000	1	(8.2054)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(1,900)	1.6033	(2,955.63)	(3,046.25)	0.0000	4.3300	(1,994.17)	0.00	0.3555	(1.6874)	0.0000	1	(1.3319)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(700)	1.6033	(1,095.50)	(1,122.30)	0.0000	4.3300	(1,994.17)	0.00	0.1318	(0.6217)	0.0000	1	(0.4899)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(1,900)	1.6033	(2,973.49)	(3,046.25)	0.0000	4.3300	(1,994.17)	0.00	0.3576	(1.6874)	0.0000	1	(1.3298)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(1,300)	1.6033	(2,034.50)	(2,084.27)	0.0000	4.3300	(1,994.17)	0.00	0.2447	(1.1546)	0.0000	1	(0.9098)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(700)	1.6033	(1,095.50)	(1,122.30)	0.0000	4.3300	(1,994.17)	0.00	0.1318	(0.6217)	0.0000	1	(0.4899)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(4,700)	1.6033	(7,355.49)	(7,535.45)	0.0000	4.3300	(1,994.17)	0.00	0.8847	(4.1742)	0.0000	1	(3.2895)	02/07/2025
601028.SH	01/13/2025	SDB3263530600	0	(39,900)	1.6033	(62,443.38)	(63,971.19)	0.0000	4.3300	(1,994.17)	0.00	7.5106	(35.4359)	0.0000	1	(27.9254)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(700)	1.6152	(1,095.09)	(1,130.66)	0.0000	4.3300	(1,997.97)	0.00	0.3951	(1.8825)	0.0000	3	(1.4874)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(11,100)	1.6152	(17,646.58)	(17,929.10)	0.0000	4.3300	(1,997.97)	0.00	6.3675	(29.8514)	0.0000	3	(23.4840)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(11,700)	1.6152	(18,171.36)	(18,898.24)	0.0000	4.3300	(1,997.97)	0.00	6.5568	(31.4650)	0.0000	3	(24.9082)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(1,900)	1.6152	(2,955.63)	(3,068.94)	0.0000	4.3300	(1,997.97)	0.00	1.0665	(5.1097)	0.0000	3	(4.0432)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(700)	1.6152	(1,095.50)	(1,130.66)	0.0000	4.3300	(1,997.97)	0.00	0.3953	(1.8825)	0.0000	3	(1.4872)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(1,900)	1.6152	(2,973.49)	(3,068.94)	0.0000	4.3300	(1,997.97)	0.00	1.0729	(5.1097)	0.0000	3	(4.0368)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(1,300)	1.6152	(2,034.50)	(2,099.80)	0.0000	4.3300	(1,997.97)	0.00	0.7341	(3.4961)	0.0000	3	(2.7620)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(700)	1.6152	(1,095.50)	(1,130.66)	0.0000	4.3300	(1,997.97)	0.00	0.3953	(1.8825)	0.0000	3	(1.4872)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(4,700)	1.6152	(7,355.49)	(7,591.60)	0.0000	4.3300	(1,997.97)	0.00	2.6541	(12.6398)	0.0000	3	(9.9857)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(40,900)	1.6152	(64,008.38)	(66,063.07)	0.0000	4.3300	(1,997.97)	0.00	23.0964	(109.9931)	0.0000	3	(86.8968)	02/07/2025
601028.SH	01/10/2025	SDB3263530600	0	(600)	1.6152	(939.00)	(969.14)	0.0000	4.3300	(1,997.97)	0.00	0.3388	(1.6136)	0.0000	3	(1.2748)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(11,700)	1.5740	(18,171.36)	(18,415.93)	0.0000	4.3300	(1,988.43)	0.00	2.1856	(10.1719)	0.0000	1	(7.9863)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(1,900)	1.5740	(2,955.63)	(2,990.62)	0.0000	4.3300	(1,988.43)	0.00	0.3555	(1.6518)	0.0000	1	(1.2963)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(700)	1.5740	(1,095.50)	(1,101.81)	0.0000	4.3300	(1,988.43)	0.00	0.1318	(0.6086)	0.0000	1	(0.4768)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(1,900)	1.5740	(2,973.49)	(2,990.62)	0.0000	4.3300	(1,988.43)	0.00	0.3576	(1.6518)	0.0000	1	(1.2942)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(1,300)	1.5740	(2,034.50)	(2,046.21)	0.0000	4.3300	(1,988.43)	0.00	0.2447	(1.1302)	0.0000	1	(0.8855)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(700)	1.5740	(1,095.50)	(1,101.81)	0.0000	4.3300	(1,988.43)	0.00	0.1318	(0.6086)	0.0000	1	(0.4768)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(4,700)	1.5740	(7,355.49)	(7,397.85)	0.0000	4.3300	(1,988.43)	0.00	0.8847	(4.0861)	0.0000	1	(3.2014)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(40,900)	1.5740	(64,008.38)	(64,377.05)	0.0000	4.3300	(1,988.43)	0.00	7.6988	(35.5582)	0.0000	1	(27.8594)	02/07/2025
601028.SH	01/09/2025	SDB3263530600	0	(600)	1.5740	(939.00)	(944.41)	0.0000	4.3300	(1,988.43)	0.00	0.1129	(0.5216)	0.0000	1	(0.4087)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(700)	1.5444	(1,095.50)	(1,081.11)	0.0000	4.3300	(1,938.48)	0.00	0.1318	(0.5821)	0.0000	1	(0.4504)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(1,900)	1.5444	(2,973.49)	(2,934.45)	0.0000	4.3300	(1,938.48)	0.00	0.3576	(1.5801)	0.0000	1	(1.2225)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(1,300)	1.5444	(2,034.50)	(2,007.78)	0.0000	4.3300	(1,938.48)	0.00	0.2447	(1.0811)	0.0000	1	(0.8364)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(700)	1.5444	(1,095.50)	(1,081.11)	0.0000	4.3300	(1,938.48)	0.00	0.1318	(0.5821)	0.0000	1	(0.4504)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(4,700)	1.5444	(7,355.49)	(7,258.91)	0.0000	4.3300	(1,938.48)	0.00	0.8847	(3.9087)	0.0000	1	(3.0240)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(40,900)	1.5444	(64,008.38)	(63,167.96)	0.0000	4.3300	(1,938.48)	0.00	7.6988	(34.0139)	0.0000	1	(26.3151)	02/07/2025
601028.SH	01/08/2025	SDB3263530600	0	(600)	1.5444	(939.00)	(926.67)	0.0000	4.3300	(1,938.48)	0.00	0.1129	(0.4990)	0.0000	1	(0.3860)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(700)	1.5509	(1,095.50)	(1,085.64)	0.0000	4.3300	(1,970.14)	0.00	0.1318	(0.5941)	0.0000	1	(0.4624)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(1,900)	1.5509	(2,973.49)	(2,946.74)	0.0000	4.3300	(1,970.14)	0.00	0.3576	(1.6126)	0.0000	1	(1.2550)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(1,300)	1.5509	(2,034.50)	(2,016.19)	0.0000	4.3300	(1,970.14)	0.00	0.2447	(1.1034)	0.0000	1	(0.8587)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(700)	1.5509	(1,095.50)	(1,085.64)	0.0000	4.3300	(1,970.14)	0.00	0.1318	(0.5941)	0.0000	1	(0.4624)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(4,700)	1.5509	(7,355.49)	(7,289.31)	0.0000	4.3300	(1,970.14)	0.00	0.8847	(3.9892)	0.0000	1	(3.1044)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(40,900)	1.5509	(64,008.38)	(63,432.51)	0.0000	4.3300	(1,970.14)	0.00	7.6988	(34.7141)	0.0000	1	(27.0153)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(5,300)	1.5509	(8,294.48)	(8,219.86)	0.0000	4.3300	(1,970.14)	0.00	0.9976	(4.4984)	0.0000	1	(3.5008)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(8,200)	1.5509	(12,832.98)	(12,717.52)	0.0000	4.3300	(1,970.14)	0.00	1.5435	(6.9598)	0.0000	1	(5.4163)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(700)	1.5509	(1,095.50)	(1,085.64)	0.0000	4.3300	(1,970.14)	0.00	0.1318	(0.5941)	0.0000	1	(0.4624)	02/07/2025
601028.SH	01/07/2025	SDB3263530600	0	(900)	1.5509	(1,408.50)	(1,395.83)	0.0000	4.3300	(1,970.14)	0.00	0.1694	(0.7639)	0.0000	1	(0.5945)	02/07/2025
601028.SH	01/06/2																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601028.SH	01/06/2025	SDB3263530600	0	(1,900)	1.5650	(2,973.49)	(2,973.49)	0.0000	4.3300	(1,970.14)	0.00	0.3576	(1.6273)	0.0000	1	(1.2696)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(1,300)	1.5650	(2,034.50)	(2,034.50)	0.0000	4.3300	(1,970.14)	0.00	0.2447	(1.1134)	0.0000	1	(0.8687)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(700)	1.5650	(1,095.50)	(1,095.50)	0.0000	4.3300	(1,970.14)	0.00	0.1318	(0.5995)	0.0000	1	(0.4678)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(4,700)	1.5650	(7,355.49)	(7,355.49)	0.0000	4.3300	(1,970.14)	0.00	0.8847	(4.0254)	0.0000	1	(3.1407)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(40,900)	1.5650	(64,008.38)	(64,008.38)	0.0000	4.3300	(1,970.14)	0.00	7.6988	(35.0293)	0.0000	1	(27.3305)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(5,300)	1.5650	(8,294.48)	(8,294.48)	0.0000	4.3300	(1,970.14)	0.00	0.9976	(4.5392)	0.0000	1	(3.5416)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(8,200)	1.5650	(12,832.98)	(12,832.98)	0.0000	4.3300	(1,970.14)	0.00	1.5435	(7.0230)	0.0000	1	(5.4795)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(700)	1.5650	(1,095.50)	(1,095.50)	0.0000	4.3300	(1,970.14)	0.00	0.1318	(0.5995)	0.0000	1	(0.4678)	02/07/2025
601028.SH	01/06/2025	SDB3263530600	0	(900)	1.5650	(1,408.50)	(1,408.50)	0.0000	4.3300	(1,970.14)	0.00	0.1694	(0.7708)	0.0000	1	(0.6014)	02/07/2025
TOTAL JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND												155.0715	(718.6498)	0.0000		(563.5782)	
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND																	
300294.ZK	01/17/2025	SDB3263040698	0	(2,600)	3.9800	(10,751.23)	(10,348.12)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.8147)	0.0000	1	(3.5216)	02/07/2025
300294.ZK	01/17/2025	SDB3263040698	0	(3,100)	3.9800	(12,818.77)	(12,338.14)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.7407)	0.0000	1	(4.1988)	02/07/2025
300294.ZK	01/17/2025	SDB3263040698	0	(800)	3.9800	(3,308.07)	(3,184.04)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.4815)	0.0000	1	(1.0836)	02/07/2025
300294.ZK	01/17/2025	SDB3263040698	0	(2,500)	3.9800	(10,337.72)	(9,950.11)	0.0000	4.3300	(1,675.00)	0.00	1.2434	(4.6296)	0.0000	1	(3.3862)	02/07/2025
300294.ZK	01/16/2025	SDB3263040698	0	(2,600)	3.9000	(10,751.23)	(10,139.92)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.7179)	0.0000	1	(3.4247)	02/07/2025
300294.ZK	01/16/2025	SDB3263040698	0	(3,100)	3.9000	(12,818.77)	(12,089.91)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.6252)	0.0000	1	(4.0834)	02/07/2025
300294.ZK	01/16/2025	SDB3263040698	0	(800)	3.9000	(3,308.07)	(3,119.98)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.4517)	0.0000	1	(1.0538)	02/07/2025
300294.ZK	01/16/2025	SDB3263040698	0	(2,800)	3.9000	(11,578.24)	(10,919.92)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.0808)	0.0000	1	(3.6882)	02/07/2025
300294.ZK	01/15/2025	SDB3263040698	0	(2,600)	3.8899	(10,751.23)	(10,113.87)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.7058)	0.0000	1	(3.4126)	02/07/2025
300294.ZK	01/15/2025	SDB3263040698	0	(3,100)	3.8899	(12,818.77)	(12,058.84)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.6107)	0.0000	1	(4.0689)	02/07/2025
300294.ZK	01/15/2025	SDB3263040698	0	(800)	3.8899	(3,308.07)	(3,111.96)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.4479)	0.0000	1	(1.0500)	02/07/2025
300294.ZK	01/15/2025	SDB3263040698	0	(2,800)	3.8899	(11,578.24)	(10,891.86)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.0677)	0.0000	1	(3.6751)	02/07/2025
300294.ZK	01/14/2025	SDB3263040698	0	(2,600)	3.9439	(10,751.23)	(10,254.06)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.7710)	0.0000	1	(3.4779)	02/07/2025
300294.ZK	01/14/2025	SDB3263040698	0	(3,100)	3.9439	(12,818.77)	(12,225.99)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.6885)	0.0000	1	(4.1467)	02/07/2025
300294.ZK	01/14/2025	SDB3263040698	0	(800)	3.9439	(3,308.07)	(3,155.10)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.4680)	0.0000	1	(1.0701)	02/07/2025
300294.ZK	01/14/2025	SDB3263040698	0	(2,800)	3.9439	(11,578.24)	(11,042.83)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.1380)	0.0000	1	(3.7454)	02/07/2025
300294.ZK	01/13/2025	SDB3263040698	0	(2,600)	3.9606	(10,751.23)	(10,297.52)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.7912)	0.0000	1	(3.4981)	02/07/2025
300294.ZK	01/13/2025	SDB3263040698	0	(3,100)	3.9606	(12,818.77)	(12,277.81)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.7126)	0.0000	1	(4.1708)	02/07/2025
300294.ZK	01/13/2025	SDB3263040698	0	(800)	3.9606	(3,308.07)	(3,168.47)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.4742)	0.0000	1	(1.0763)	02/07/2025
300294.ZK	01/13/2025	SDB3263040698	0	(2,800)	3.9606	(11,578.24)	(11,089.64)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.1598)	0.0000	1	(3.7672)	02/07/2025
300294.ZK	01/10/2025	SDB3263040698	0	(2,600)	3.9842	(10,751.23)	(10,359.03)	0.0000	4.3300	(1,675.00)	0.00	3.8794	(14.4595)	0.0000	3	(10.5801)	02/07/2025
300294.ZK	01/10/2025	SDB3263040698	0	(3,100)	3.9842	(12,818.77)	(12,351.15)	0.0000	4.3300	(1,675.00)	0.00	4.6254	(17.2402)	0.0000	3	(12.6147)	02/07/2025
300294.ZK	01/10/2025	SDB3263040698	0	(800)	3.9842	(3,308.07)	(3,187.39)	0.0000	4.3300	(1,675.00)	0.00	1.1937	(4.4491)	0.0000	3	(3.2554)	02/07/2025
300294.ZK	01/10/2025	SDB3263040698	0	(2,800)	3.9842	(11,578.24)	(11,155.88)	0.0000	4.3300	(1,675.00)	0.00	4.1778	(15.5717)	0.0000	3	(11.3939)	02/07/2025
300294.ZK	01/09/2025	SDB3263040698	0	(2,600)	4.0370	(10,751.23)	(10,496.13)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.8836)	0.0000	1	(3.5905)	02/07/2025
300294.ZK	01/09/2025	SDB3263040698	0	(3,100)	4.0370	(12,818.77)	(12,514.61)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.8228)	0.0000	1	(4.2810)	02/07/2025
300294.ZK	01/09/2025	SDB3263040698	0	(800)	4.0370	(3,308.07)	(3,229.58)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.5027)	0.0000	1	(1.1048)	02/07/2025
300294.ZK	01/09/2025	SDB3263040698	0	(2,800)	4.0370	(11,578.24)	(11,303.52)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.2593)	0.0000	1	(3.8667)	02/07/2025
300294.ZK	01/08/2025	SDB3263040698	0	(2,600)	4.0390	(10,751.23)	(10,501.43)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.8861)	0.0000	1	(3.5930)	02/07/2025
300294.ZK	01/08/2025	SDB3263040698	0	(3,100)	4.0390	(12,818.77)	(12,520.94)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.8257)	0.0000	1	(4.2639)	02/07/2025
300294.ZK	01/08/2025	SDB3263040698	0	(800)	4.0390	(3,308.07)	(3,231.21)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.5034)	0.0000	1	(1.1055)	02/07/2025
300294.ZK	01/08/2025	SDB3263040698	0	(2,800)	4.0390	(11,578.24)	(11,309.24)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.2619)	0.0000	1	(3.8693)	02/07/2025
300294.ZK	01/07/2025	SDB3263040698	0	(2,600)	4.0542	(10,751.23)	(10,541.04)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(4.9045)	0.0000	1	(3.6114)	02/07/2025
300294.ZK	01/07/2025	SDB3263040698	0	(3,100)	4.0542	(12,818.77)	(12,568.17)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.8477)	0.0000	1	(4.3059)	02/07/2025
300294.ZK	01/07/2025	SDB3263040698	0	(800)	4.0542	(3,308.07)	(3,243.40)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.5091)	0.0000	1	(1.1112)	02/07/2025
300294.ZK	01/07/2025	SDB3263040698	0	(2,800)	4.0542	(11,578.24)	(11,351.89)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.2818)	0.0000	1	(3.8892)	02/07/2025
300294.ZK	01/06/2025	SDB3263040698	0	(2,600)	4.1351	(10,751.23)	(10,751.23)	0.0000	4.3300	(1,675.00)	0.00	1.2931	(5.0023)	0.0000	1	(3.7092)	02/07/2025
300294.ZK	01/06/2025	SDB3263040698	0	(3,100)	4.1351	(12,818.77)	(12,818.77)	0.0000	4.3300	(1,675.00)	0.00	1.5418	(5.9643)	0.0000	1	(4.4225)	02/07/2025
300294.ZK	01/06/2025	SDB3263040698	0	(800)	4.1351	(3,308.07)	(3,308.07)	0.0000	4.3300	(1,675.00)	0.00	0.3979	(1.5392)	0.0000	1	(1.1413)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300294.ZK	01/06/2025	SDB3263040698	0	(2,800)	4.1351	(11,578.24)	(11,578.24)	0.0000	4.3300	(1,675.00)	0.00	1.3926	(5.3871)	0.0000	1	(3.9945)	02/07/2025
TOTAL JIANGXI BOYA BIO-PHARMACEUTICAL CO., LTD CMN CLASS A SERIES NORTHBOUND												55.3561	(206.6792)	0.0000		(151.3231)	
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND																	
600461.SH	01/17/2025	SDB3263707292	0	(3,600)	1.2713	(4,501.98)	(4,576.78)	0.0000	4.3300	(1,829.64)	0.00	0.5415	(2.3261)	0.0000	1	(1.7846)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(700)	1.2713	(875.24)	(889.93)	0.0000	4.3300	(1,829.64)	0.00	0.1053	(0.4523)	0.0000	1	(0.3470)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(2,400)	1.2713	(3,261.09)	(3,051.19)	0.0000	4.3300	(1,829.64)	0.00	0.3922	(1.5507)	0.0000	1	(1.1585)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(17,300)	1.2713	(23,507.03)	(21,993.97)	0.0000	4.3300	(1,829.64)	0.00	2.8274	(11.1781)	0.0000	1	(8.3507)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(14,700)	1.2713	(19,974.18)	(18,688.52)	0.0000	4.3300	(1,829.64)	0.00	2.4025	(9.4981)	0.0000	1	(7.0957)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(5,200)	1.2713	(7,065.70)	(6,610.91)	0.0000	4.3300	(1,829.64)	0.00	0.8498	(3.3599)	0.0000	1	(2.5100)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(4,000)	1.2713	(5,435.15)	(5,085.31)	0.0000	4.3300	(1,829.64)	0.00	0.6537	(2.5845)	0.0000	1	(1.9308)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(24,800)	1.2713	(33,697.94)	(31,528.93)	0.0000	4.3300	(1,829.64)	0.00	4.0531	(16.0240)	0.0000	1	(11.9709)	02/07/2025
600461.SH	01/17/2025	SDB3263707292	0	(8,700)	1.2713	(11,821.46)	(11,060.55)	0.0000	4.3300	(1,829.64)	0.00	1.4219	(5.6213)	0.0000	1	(4.1995)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(3,600)	1.2402	(4,501.98)	(4,464.57)	0.0000	4.3300	(1,829.64)	0.00	0.5415	(2.2690)	0.0000	1	(1.7276)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(700)	1.2402	(875.24)	(868.11)	0.0000	4.3300	(1,829.64)	0.00	0.1053	(0.4412)	0.0000	1	(0.3359)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(2,400)	1.2402	(3,261.09)	(2,976.38)	0.0000	4.3300	(1,829.64)	0.00	0.3922	(1.5127)	0.0000	1	(1.1205)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(17,300)	1.2402	(23,507.03)	(21,454.73)	0.0000	4.3300	(1,829.64)	0.00	2.8274	(10.9040)	0.0000	1	(8.0766)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(14,700)	1.2402	(19,974.18)	(18,230.32)	0.0000	4.3300	(1,829.64)	0.00	2.4025	(9.2652)	0.0000	1	(6.8628)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(5,200)	1.2402	(7,065.70)	(6,448.82)	0.0000	4.3300	(1,829.64)	0.00	0.8498	(3.2775)	0.0000	1	(2.4277)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(4,000)	1.2402	(5,435.15)	(4,960.63)	0.0000	4.3300	(1,829.64)	0.00	0.6537	(2.5212)	0.0000	1	(1.8674)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(24,800)	1.2402	(33,697.94)	(30,755.92)	0.0000	4.3300	(1,829.64)	0.00	4.0531	(15.6312)	0.0000	1	(11.5780)	02/07/2025
600461.SH	01/16/2025	SDB3263707292	0	(8,700)	1.2402	(11,821.46)	(10,789.37)	0.0000	4.3300	(1,829.64)	0.00	1.4219	(5.4835)	0.0000	1	(4.0617)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(3,600)	1.2414	(4,501.98)	(4,468.89)	0.0000	4.3300	(1,829.64)	0.00	0.5415	(2.2712)	0.0000	1	(1.7297)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(700)	1.2414	(875.24)	(868.95)	0.0000	4.3300	(1,829.64)	0.00	0.1053	(0.4416)	0.0000	1	(0.3364)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(2,400)	1.2414	(3,261.09)	(2,979.26)	0.0000	4.3300	(1,829.64)	0.00	0.3922	(1.5142)	0.0000	1	(1.1219)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(17,300)	1.2414	(23,507.03)	(21,475.49)	0.0000	4.3300	(1,829.64)	0.00	2.8274	(10.9145)	0.0000	1	(8.0872)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(14,700)	1.2414	(19,974.18)	(18,247.96)	0.0000	4.3300	(1,829.64)	0.00	2.4025	(9.2742)	0.0000	1	(6.8718)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(5,200)	1.2414	(7,065.70)	(6,455.06)	0.0000	4.3300	(1,829.64)	0.00	0.8498	(3.2807)	0.0000	1	(2.4308)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(4,000)	1.2414	(5,435.15)	(4,965.43)	0.0000	4.3300	(1,829.64)	0.00	0.6537	(2.5236)	0.0000	1	(1.8699)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(24,800)	1.2414	(33,697.94)	(30,785.68)	0.0000	4.3300	(1,829.64)	0.00	4.0531	(15.6463)	0.0000	1	(11.5932)	02/07/2025
600461.SH	01/15/2025	SDB3263707292	0	(8,700)	1.2414	(11,821.46)	(10,799.81)	0.0000	4.3300	(1,829.64)	0.00	1.4219	(5.4888)	0.0000	1	(4.0670)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(3,600)	1.2489	(4,501.98)	(4,495.93)	0.0000	4.3300	(1,829.64)	0.00	0.5415	(2.2850)	0.0000	1	(1.7435)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(700)	1.2489	(875.24)	(874.21)	0.0000	4.3300	(1,829.64)	0.00	0.1053	(0.4443)	0.0000	1	(0.3390)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(2,400)	1.2489	(3,261.09)	(2,997.29)	0.0000	4.3300	(1,829.64)	0.00	0.3922	(1.5233)	0.0000	1	(1.1311)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(17,300)	1.2489	(23,507.03)	(21,605.43)	0.0000	4.3300	(1,829.64)	0.00	2.8274	(10.9806)	0.0000	1	(8.1532)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(14,700)	1.2489	(19,974.18)	(18,358.37)	0.0000	4.3300	(1,829.64)	0.00	2.4025	(9.3303)	0.0000	1	(6.9279)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(5,200)	1.2489	(7,065.70)	(6,494.12)	0.0000	4.3300	(1,829.64)	0.00	0.8498	(3.3005)	0.0000	1	(2.4507)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(4,000)	1.2489	(5,435.15)	(4,995.48)	0.0000	4.3300	(1,829.64)	0.00	0.6537	(2.5389)	0.0000	1	(1.8851)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(24,800)	1.2489	(33,697.94)	(30,971.95)	0.0000	4.3300	(1,829.64)	0.00	4.0531	(15.7410)	0.0000	1	(11.6878)	02/07/2025
600461.SH	01/14/2025	SDB3263707292	0	(8,700)	1.2489	(11,821.46)	(10,865.16)	0.0000	4.3300	(1,829.64)	0.00	1.4219	(5.5220)	0.0000	1	(4.1002)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(2,400)	1.2712	(3,261.09)	(3,050.88)	0.0000	4.3300	(1,832.68)	0.00	0.3922	(1.5531)	0.0000	1	(1.1609)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(17,300)	1.2712	(23,507.03)	(21,991.73)	0.0000	4.3300	(1,832.68)	0.00	2.8274	(11.1955)	0.0000	1	(8.3682)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(14,700)	1.2712	(19,974.18)	(18,686.61)	0.0000	4.3300	(1,832.68)	0.00	2.4025	(9.5130)	0.0000	1	(7.1105)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(5,200)	1.2712	(7,065.70)	(6,610.23)	0.0000	4.3300	(1,832.68)	0.00	0.8498	(3.3651)	0.0000	1	(2.5153)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(4,000)	1.2712	(5,435.15)	(5,084.79)	0.0000	4.3300	(1,832.68)	0.00	0.6537	(2.5886)	0.0000	1	(1.9348)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(24,800)	1.2712	(33,697.94)	(31,525.71)	0.0000	4.3300	(1,832.68)	0.00	4.0531	(16.0491)	0.0000	1	(11.9960)	02/07/2025
600461.SH	01/13/2025	SDB3263707292	0	(8,700)	1.2712	(11,821.46)	(11,059.42)	0.0000	4.3300	(1,832.68)	0.00	1.4219	(5.6301)	0.0000	1	(4.2083)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(2,400)	1.2731	(3,261.09)	(3,055.45)	0.0000	4.3300	(1,832.68)	0.00	1.1767	(4.6664)	0.0000	3	(3.4897)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(17,300)	1.2731	(23,507.03)	(22,024.70)	0.0000	4.3300	(1,832.68)	0.00	8.4821	(33.6369)	0.0000	3	(25.1548)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(14,700)	1.2731	(19,974.18)	(18,714.63)	0.0000	4.3300	(1,832.68)	0.00	7.2074	(28.5817)	0.0000	3	(21.3743)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(5,200)	1.2731	(7,065.70)	(6,620.14)	0.0000	4.3300	(1,832.68)	0.00	2.5495	(10.1105)	0.0000	3	(7.5610)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(4,000)	1.2731	(5,435.15)	(5,092.42)	0.0000	4.3300	(1,832.68)	0.00	1.9612	(7.7773)	0.0000	3	(5.8161)	02/07/2025
600461.SH	01/10/2025	SDB3263707292	0	(24,800)	1.2731	(33,697.94)	(31,572.98)	0.0000	4.3300	(1,832.68)	0.00	12.1593	(48.2194)	0.0000	3	(36.0601)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600461.SH	01/10/2025	SDB3263707292	0	(8,700)	1.2731	(11,821.46)	(11,076.00)	0.0000	4.3300	(1,832.68)	0.00	4.2656	(16,9157)	0.0000	3	(12,6501)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(2,400)	1.3008	(3,261.09)	(3,121.92)	0.0000	4.3300	(1,832.68)	0.00	0.3922	(1,5893)	0.0000	1	(1,1971)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(17,300)	1.3008	(23,507.03)	(22,503.87)	0.0000	4.3300	(1,832.68)	0.00	2.8274	(11,4563)	0.0000	1	(8,6289)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(14,700)	1.3008	(19,974.18)	(19,121.79)	0.0000	4.3300	(1,832.68)	0.00	2.4025	(9,7345)	0.0000	1	(7,3321)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(5,200)	1.3008	(7,065.70)	(6,764.17)	0.0000	4.3300	(1,832.68)	0.00	0.8498	(3,4435)	0.0000	1	(2,5937)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(4,000)	1.3008	(5,435.15)	(5,203.21)	0.0000	4.3300	(1,832.68)	0.00	0.6537	(2,6488)	0.0000	1	(1,9951)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(24,800)	1.3008	(33,697.94)	(32,259.89)	0.0000	4.3300	(1,832.68)	0.00	4.0531	(16,4228)	0.0000	1	(12,3697)	02/07/2025
600461.SH	01/09/2025	SDB3263707292	0	(8,700)	1.3008	(11,821.46)	(11,316.98)	0.0000	4.3300	(1,832.68)	0.00	1.4219	(5,7612)	0.0000	1	(4,3394)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(2,400)	1.3059	(3,261.09)	(3,134.16)	0.0000	4.3300	(1,832.68)	0.00	0.3922	(1,5955)	0.0000	1	(1,2033)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(17,300)	1.3059	(23,507.03)	(22,592.04)	0.0000	4.3300	(1,832.68)	0.00	2.8274	(11,5011)	0.0000	1	(8,6738)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(14,700)	1.3059	(19,974.18)	(19,196.70)	0.0000	4.3300	(1,832.68)	0.00	2.4025	(9,7726)	0.0000	1	(7,3702)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(5,200)	1.3059	(7,065.70)	(6,790.67)	0.0000	4.3300	(1,832.68)	0.00	0.8498	(3,4570)	0.0000	1	(2,6071)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(4,000)	1.3059	(5,435.15)	(5,223.59)	0.0000	4.3300	(1,832.68)	0.00	0.6537	(2,6592)	0.0000	1	(2,0055)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(24,800)	1.3059	(33,697.94)	(32,386.27)	0.0000	4.3300	(1,832.68)	0.00	4.0531	(16,4872)	0.0000	1	(12,4341)	02/07/2025
600461.SH	01/08/2025	SDB3263707292	0	(8,700)	1.3059	(11,821.46)	(11,361.31)	0.0000	4.3300	(1,832.68)	0.00	1.4219	(5,7838)	0.0000	1	(4,3619)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(2,400)	1.3227	(3,261.09)	(3,174.53)	0.0000	4.3300	(1,832.68)	0.00	0.3922	(1,6161)	0.0000	1	(1,2239)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(17,300)	1.3227	(23,507.03)	(22,883.07)	0.0000	4.3300	(1,832.68)	0.00	2.8274	(11,6493)	0.0000	1	(8,8219)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(14,700)	1.3227	(19,974.18)	(19,444.00)	0.0000	4.3300	(1,832.68)	0.00	2.4025	(9,8985)	0.0000	1	(7,4961)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(5,200)	1.3227	(7,065.70)	(6,878.15)	0.0000	4.3300	(1,832.68)	0.00	0.8498	(3,5015)	0.0000	1	(2,6517)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(4,000)	1.3227	(5,435.15)	(5,290.88)	0.0000	4.3300	(1,832.68)	0.00	0.6537	(2,6935)	0.0000	1	(2,0398)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(24,800)	1.3227	(33,697.94)	(32,803.48)	0.0000	4.3300	(1,832.68)	0.00	4.0531	(16,6996)	0.0000	1	(12,6465)	02/07/2025
600461.SH	01/07/2025	SDB3263707292	0	(8,700)	1.3227	(11,821.46)	(11,507.67)	0.0000	4.3300	(1,832.68)	0.00	1.4219	(5,8583)	0.0000	1	(4,4365)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(2,400)	1.3588	(3,261.09)	(3,261.09)	0.0000	4.3300	(1,832.68)	0.00	0.3922	(1,6602)	0.0000	1	(1,2679)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(17,300)	1.3588	(23,507.03)	(23,507.03)	0.0000	4.3300	(1,832.68)	0.00	2.8274	(11,9669)	0.0000	1	(9,1396)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(14,700)	1.3588	(19,974.18)	(19,974.18)	0.0000	4.3300	(1,832.68)	0.00	2.4025	(10,1684)	0.0000	1	(7,7660)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(5,200)	1.3588	(7,065.70)	(7,065.70)	0.0000	4.3300	(1,832.68)	0.00	0.8498	(3,5970)	0.0000	1	(2,7472)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(4,000)	1.3588	(5,435.15)	(5,435.15)	0.0000	4.3300	(1,832.68)	0.00	0.6537	(2,7669)	0.0000	1	(2,1132)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(24,800)	1.3588	(33,697.94)	(33,697.94)	0.0000	4.3300	(1,832.68)	0.00	4.0531	(17,1549)	0.0000	1	(13,1018)	02/07/2025
600461.SH	01/06/2025	SDB3263707292	0	(8,700)	1.3588	(11,821.46)	(11,821.46)	0.0000	4.3300	(1,832.68)	0.00	1.4219	(6,0181)	0.0000	1	(4,5962)	02/07/2025
TOTAL JIANGXI HONGCHENG WATERWORKS CO LTD CMN CLASS A SERIES NORTHBOUND												153.7943	(614.2863)	0.0000		(460.4919)	
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002176.ZK	01/17/2025	SDB3263116866	0	(3,100)	0.9841	(2,954.68)	(3,050.78)	0.0000	4.3300	(2,002.14)	0.00	0.3554	(1,6967)	0.0000	1	(1,3413)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(900)	0.9841	(864.78)	(885.71)	0.0000	4.3300	(2,002.14)	0.00	0.1040	(0,4926)	0.0000	1	(0,3886)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(700)	0.9841	(676.15)	(688.89)	0.0000	4.3300	(2,002.14)	0.00	0.0813	(0,3831)	0.0000	1	(0,3018)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(2,600)	0.9841	(2,511.43)	(2,558.72)	0.0000	4.3300	(2,002.14)	0.00	0.3021	(1,4230)	0.0000	1	(1,1210)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(100)	0.9841	(101.19)	(98.41)	0.0000	4.3300	(2,002.14)	0.00	0.0122	(0,0547)	0.0000	1	(0,0426)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(2,000)	0.9841	(2,023.84)	(1,968.24)	0.0000	4.3300	(2,002.14)	0.00	0.2434	(1,0946)	0.0000	1	(0,8512)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(900)	0.9841	(910.73)	(885.71)	0.0000	4.3300	(2,002.14)	0.00	0.1095	(0,4926)	0.0000	1	(0,3830)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(16,100)	0.9841	(16,291.94)	(15,844.36)	0.0000	4.3300	(2,002.14)	0.00	1.9596	(8,8119)	0.0000	1	(6,8523)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(2,600)	0.9841	(2,631.00)	(2,558.72)	0.0000	4.3300	(2,002.14)	0.00	0.3165	(1,4230)	0.0000	1	(1,1066)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(85,300)	0.9841	(86,316.95)	(83,945.61)	0.0000	4.3300	(2,002.14)	0.00	10.3820	(46,6864)	0.0000	1	(36,3044)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(19,600)	0.9841	(19,833.67)	(19,288.79)	0.0000	4.3300	(2,002.14)	0.00	2.3855	(10,7275)	0.0000	1	(8,3419)	02/07/2025
002176.ZK	01/17/2025	SDB3263116866	0	(300)	0.9841	(303.58)	(295.24)	0.0000	4.3300	(2,002.14)	0.00	0.0365	(0,1642)	0.0000	1	(0,1277)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(3,100)	0.9546	(2,954.68)	(2,959.25)	0.0000	4.3300	(2,002.14)	0.00	0.3554	(1,6458)	0.0000	1	(1,2904)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(900)	0.9546	(864.78)	(859.14)	0.0000	4.3300	(2,002.14)	0.00	0.1040	(0,4778)	0.0000	1	(0,3738)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(700)	0.9546	(676.15)	(668.22)	0.0000	4.3300	(2,002.14)	0.00	0.0813	(0,3716)	0.0000	1	(0,2903)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(2,600)	0.9546	(2,511.43)	(2,481.95)	0.0000	4.3300	(2,002.14)	0.00	0.3021	(1,3803)	0.0000	1	(1,0783)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(100)	0.9546	(101.19)	(95.46)	0.0000	4.3300	(2,002.14)	0.00	0.0122	(0,0531)	0.0000	1	(0,0409)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(2,000)	0.9546	(2,023.84)	(1,909.19)	0.0000	4.3300	(2,002.14)	0.00	0.2434	(1,0618)	0.0000	1	(0,8184)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(900)	0.9546	(910.73)	(859.14)	0.0000	4.3300	(2,002.14)	0.00	0.1095	(0,4778)	0.0000	1	(0,3683)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(16,100)	0.9546	(16,291.94)	(15,369.00)	0.0000	4.3300	(2,002.14)	0.00	1.9596	(8,5475)	0.0000	1	(6,5879)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(2,600)	0.9546	(2,631.00)	(2,481.95)	0.0000	4.3300	(2,002.14)	0.00	0.3165	(1,3803)	0.0000	1	(1,0639)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002176.ZK	01/16/2025	SDB3263116866	0	(85,300)	0.9546	(86,316.95)	(81,427.04)	0.0000	4.3300	(2,002.14)	0.00	10.3820	(45.2857)	0.0000	1	(34.9037)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(19,600)	0.9546	(19,833.67)	(18,710.08)	0.0000	4.3300	(2,002.14)	0.00	2.3855	(10.4056)	0.0000	1	(8.0201)	02/07/2025
002176.ZK	01/16/2025	SDB3263116866	0	(300)	0.9546	(303.58)	(286.38)	0.0000	4.3300	(2,002.14)	0.00	0.0365	(0.1593)	0.0000	1	(0.1228)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(3,100)	0.9382	(2,954.68)	(2,908.28)	0.0000	4.3300	(2,002.14)	0.00	0.3554	(1.6174)	0.0000	1	(1.2621)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(900)	0.9382	(864.78)	(844.34)	0.0000	4.3300	(2,002.14)	0.00	0.1040	(0.4696)	0.0000	1	(0.3656)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(700)	0.9382	(676.15)	(656.71)	0.0000	4.3300	(2,002.14)	0.00	0.0813	(0.3652)	0.0000	1	(0.2839)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(2,600)	0.9382	(2,511.43)	(2,439.21)	0.0000	4.3300	(2,002.14)	0.00	0.3021	(1.3566)	0.0000	1	(1.0545)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(100)	0.9382	(101.19)	(93.82)	0.0000	4.3300	(2,002.14)	0.00	0.0122	(0.0522)	0.0000	1	(0.0400)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(2,000)	0.9382	(2,023.84)	(1,876.31)	0.0000	4.3300	(2,002.14)	0.00	0.2434	(1.0435)	0.0000	1	(0.8001)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(900)	0.9382	(910.73)	(844.34)	0.0000	4.3300	(2,002.14)	0.00	0.1095	(0.4696)	0.0000	1	(0.3600)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(16,100)	0.9382	(16,291.94)	(15,104.31)	0.0000	4.3300	(2,002.14)	0.00	1.9596	(8.4003)	0.0000	1	(6.4407)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(2,600)	0.9382	(2,631.00)	(2,439.21)	0.0000	4.3300	(2,002.14)	0.00	0.3165	(1.3566)	0.0000	1	(1.0401)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(85,300)	0.9382	(86,316.95)	(80,024.71)	0.0000	4.3300	(2,002.14)	0.00	10.3820	(44.5058)	0.0000	1	(34.1238)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(19,600)	0.9382	(19,833.67)	(18,387.86)	0.0000	4.3300	(2,002.14)	0.00	2.3855	(10.2264)	0.0000	1	(7.8409)	02/07/2025
002176.ZK	01/15/2025	SDB3263116866	0	(300)	0.9382	(303.58)	(281.45)	0.0000	4.3300	(2,002.14)	0.00	0.0365	(0.1565)	0.0000	1	(0.1200)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(700)	0.9645	(676.15)	(675.18)	0.0000	4.3300	(2,015.26)	0.00	0.0813	(0.3780)	0.0000	1	(0.2966)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(2,600)	0.9645	(2,511.43)	(2,507.81)	0.0000	4.3300	(2,015.26)	0.00	0.3021	(1.4039)	0.0000	1	(1.1018)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(100)	0.9645	(101.19)	(96.45)	0.0000	4.3300	(2,015.26)	0.00	0.0122	(0.0540)	0.0000	1	(0.0418)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(2,000)	0.9645	(2,023.84)	(1,929.08)	0.0000	4.3300	(2,015.26)	0.00	0.2434	(1.0799)	0.0000	1	(0.8365)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(900)	0.9645	(910.73)	(868.09)	0.0000	4.3300	(2,015.26)	0.00	0.1095	(0.4860)	0.0000	1	(0.3764)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(16,100)	0.9645	(16,291.94)	(15,529.11)	0.0000	4.3300	(2,015.26)	0.00	1.9596	(8.6931)	0.0000	1	(6.7336)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(2,600)	0.9645	(2,631.00)	(2,507.81)	0.0000	4.3300	(2,015.26)	0.00	0.3165	(1.4039)	0.0000	1	(1.0874)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(85,300)	0.9645	(86,316.95)	(82,275.35)	0.0000	4.3300	(2,015.26)	0.00	10.3820	(46.0574)	0.0000	1	(35.6754)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(19,600)	0.9645	(19,833.67)	(18,905.00)	0.0000	4.3300	(2,015.26)	0.00	2.3855	(10.5829)	0.0000	1	(8.1974)	02/07/2025
002176.ZK	01/14/2025	SDB3263116866	0	(300)	0.9645	(303.58)	(289.36)	0.0000	4.3300	(2,015.26)	0.00	0.0365	(0.1620)	0.0000	1	(0.1255)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(100)	0.9663	(101.19)	(96.63)	0.0000	4.3300	(2,026.71)	0.00	0.0122	(0.0544)	0.0000	1	(0.0422)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(2,000)	0.9663	(2,023.84)	(1,932.66)	0.0000	4.3300	(2,026.71)	0.00	0.2434	(1.0880)	0.0000	1	(0.8446)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(900)	0.9663	(910.73)	(869.70)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.4896)	0.0000	1	(0.3801)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(16,100)	0.9663	(16,291.94)	(15,557.88)	0.0000	4.3300	(2,026.71)	0.00	1.9596	(8.7587)	0.0000	1	(6.7992)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(2,600)	0.9663	(2,631.00)	(2,512.45)	0.0000	4.3300	(2,026.71)	0.00	0.3165	(1.4145)	0.0000	1	(1.0980)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(85,300)	0.9663	(86,316.95)	(82,427.78)	0.0000	4.3300	(2,026.71)	0.00	10.3820	(46.4049)	0.0000	1	(36.0229)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(19,600)	0.9663	(19,833.67)	(18,940.03)	0.0000	4.3300	(2,026.71)	0.00	2.3855	(10.6628)	0.0000	1	(8.2772)	02/07/2025
002176.ZK	01/13/2025	SDB3263116866	0	(300)	0.9663	(303.58)	(289.90)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1632)	0.0000	1	(0.1267)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(100)	0.9828	(101.19)	(98.28)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1660)	0.0000	3	(0.1295)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(2,000)	0.9828	(2,023.84)	(1,965.54)	0.0000	4.3300	(2,026.71)	0.00	0.7303	(3.3197)	0.0000	3	(2.5894)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(900)	0.9828	(910.73)	(884.49)	0.0000	4.3300	(2,026.71)	0.00	0.3286	(1.4938)	0.0000	3	(1.1652)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(16,100)	0.9828	(16,291.94)	(15,822.61)	0.0000	4.3300	(2,026.71)	0.00	5.8787	(26.7233)	0.0000	3	(20.8446)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(2,600)	0.9828	(2,631.00)	(2,555.20)	0.0000	4.3300	(2,026.71)	0.00	0.9494	(4.3156)	0.0000	3	(3.3662)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(85,300)	0.9828	(86,316.95)	(83,830.37)	0.0000	4.3300	(2,026.71)	0.00	31.1460	(141.5835)	0.0000	3	(110.4374)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(19,600)	0.9828	(19,833.67)	(19,262.31)	0.0000	4.3300	(2,026.71)	0.00	7.1566	(32.5327)	0.0000	3	(25.3760)	02/07/2025
002176.ZK	01/10/2025	SDB3263116866	0	(300)	0.9828	(303.58)	(294.83)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.4979)	0.0000	3	(0.3884)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(100)	0.9691	(101.19)	(96.91)	0.0000	4.3300	(2,026.71)	0.00	0.0122	(0.0546)	0.0000	1	(0.0424)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(2,000)	0.9691	(2,023.84)	(1,938.29)	0.0000	4.3300	(2,026.71)	0.00	0.2434	(1.0912)	0.0000	1	(0.8478)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(900)	0.9691	(910.73)	(872.23)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.4910)	0.0000	1	(0.3815)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(16,100)	0.9691	(16,291.94)	(15,603.23)	0.0000	4.3300	(2,026.71)	0.00	1.9596	(8.7842)	0.0000	1	(6.8247)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(2,600)	0.9691	(2,631.00)	(2,519.78)	0.0000	4.3300	(2,026.71)	0.00	0.3165	(1.4186)	0.0000	1	(1.1021)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(85,300)	0.9691	(86,316.95)	(82,668.07)	0.0000	4.3300	(2,026.71)	0.00	10.3820	(46.5401)	0.0000	1	(36.1581)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(19,600)	0.9691	(19,833.67)	(18,995.24)	0.0000	4.3300	(2,026.71)	0.00	2.3855	(10.6939)	0.0000	1	(8.3083)	02/07/2025
002176.ZK	01/09/2025	SDB3263116866	0	(300)	0.9691	(303.58)	(290.74)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1637)	0.0000	1	(0.1272)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(100)	0.9583	(101.19)	(95.83)	0.0000	4.3300	(2,026.71)	0.00	0.0122	(0.0539)	0.0000	1	(0.0418)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(2,000)	0.9583	(2,023.84)	(1,916.59)	0.0000	4.3300	(2,026.71)	0.00	0.2434	(1.0790)	0.0000	1	(0.8356)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(900)	0.9583	(910.73)	(862.46)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.4855)	0.0000	1	(0.3760)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(16,100)	0.9												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002176.ZK	01/08/2025	SDB3263116866	0	(2,600)	0.9583	(2,631.00)	(2,491.56)	0.0000	4.3300	(2,026.71)	0.00	0.3165	(1.4027)	0.0000	1	(1.0862)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(85,300)	0.9583	(86,316.95)	(81,742.48)	0.0000	4.3300	(2,026.71)	0.00	10.3820	(46.0191)	0.0000	1	(35.6370)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(19,600)	0.9583	(19,833.67)	(18,782.56)	0.0000	4.3300	(2,026.71)	0.00	2.3855	(10.5741)	0.0000	1	(8.1886)	02/07/2025
002176.ZK	01/08/2025	SDB3263116866	0	(300)	0.9583	(303.58)	(287.49)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1618)	0.0000	1	(0.1253)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(100)	0.9852	(101.19)	(98.52)	0.0000	4.3300	(2,026.71)	0.00	0.0122	(0.0555)	0.0000	1	(0.0433)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(2,000)	0.9852	(2,023.84)	(1,970.42)	0.0000	4.3300	(2,026.71)	0.00	0.2434	(1.1093)	0.0000	1	(0.8659)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(900)	0.9852	(910.73)	(886.69)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.4992)	0.0000	1	(0.3896)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(16,100)	0.9852	(16,291.94)	(15,861.85)	0.0000	4.3300	(2,026.71)	0.00	1.9596	(8.9298)	0.0000	1	(6.9703)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(2,600)	0.9852	(2,631.00)	(2,561.54)	0.0000	4.3300	(2,026.71)	0.00	0.3165	(1.4421)	0.0000	1	(1.1256)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(85,300)	0.9852	(86,316.95)	(84,038.24)	0.0000	4.3300	(2,026.71)	0.00	10.3820	(47.3115)	0.0000	1	(36.9295)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(19,600)	0.9852	(19,833.67)	(19,310.08)	0.0000	4.3300	(2,026.71)	0.00	2.3855	(10.8711)	0.0000	1	(8.4856)	02/07/2025
002176.ZK	01/07/2025	SDB3263116866	0	(300)	0.9852	(303.58)	(295.56)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1664)	0.0000	1	(0.1299)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(100)	1.0119	(101.19)	(101.19)	0.0000	4.3300	(2,026.71)	0.00	0.0122	(0.0570)	0.0000	1	(0.0448)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(2,000)	1.0119	(2,023.84)	(2,023.84)	0.0000	4.3300	(2,026.71)	0.00	0.2434	(1.1394)	0.0000	1	(0.8960)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(900)	1.0119	(910.73)	(910.73)	0.0000	4.3300	(2,026.71)	0.00	0.1095	(0.5127)	0.0000	1	(0.4032)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(16,100)	1.0119	(16,291.94)	(16,291.94)	0.0000	4.3300	(2,026.71)	0.00	1.9596	(9.1720)	0.0000	1	(7.2124)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(2,600)	1.0119	(2,631.00)	(2,631.00)	0.0000	4.3300	(2,026.71)	0.00	0.3165	(1.4812)	0.0000	1	(1.1647)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(85,300)	1.0119	(86,316.95)	(86,316.95)	0.0000	4.3300	(2,026.71)	0.00	10.3820	(48.5944)	0.0000	1	(38.2124)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(19,600)	1.0119	(19,833.67)	(19,833.67)	0.0000	4.3300	(2,026.71)	0.00	2.3855	(11.1659)	0.0000	1	(8.7803)	02/07/2025
002176.ZK	01/06/2025	SDB3263116866	0	(300)	1.0119	(303.58)	(303.58)	0.0000	4.3300	(2,026.71)	0.00	0.0365	(0.1709)	0.0000	1	(0.1344)	02/07/2025
TOTAL JIANGXI SPECIAL ELECTRIC MOTOR CO., LTD. CMN CLASS A SERIES NORTHBOUND												188.2544	(845.0639)	0.0000		(656.8095)	
JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301251.ZK	01/13/2025	SDB3264649839	0	(1,600)	4.5594	(7,623.42)	(7,295.10)	0.0000	4.3300	(1,750.00)	0.00	0.9169	(3.5462)	0.0000	1	(2.6293)	02/07/2025
301251.ZK	01/13/2025	SDB3264649839	0	(1,112)	4.5594	(5,298.28)	(5,070.09)	0.0000	4.3300	(1,750.00)	0.00	0.6373	(2.4646)	0.0000	1	(1.8274)	02/07/2025
301251.ZK	01/10/2025	SDB3264649839	0	(1,600)	4.6181	(7,623.42)	(7,388.91)	0.0000	4.3300	(1,750.00)	0.00	2.7508	(10.7755)	0.0000	3	(8.0247)	02/07/2025
301251.ZK	01/10/2025	SDB3264649839	0	(1,112)	4.6181	(5,298.28)	(5,135.29)	0.0000	4.3300	(1,750.00)	0.00	1.9118	(7.4890)	0.0000	3	(5.5772)	02/07/2025
301251.ZK	01/09/2025	SDB3264649839	0	(1,600)	4.2599	(7,623.42)	(6,815.82)	0.0000	4.3300	(1,750.00)	0.00	0.9169	(3.3132)	0.0000	1	(2.3963)	02/07/2025
301251.ZK	01/09/2025	SDB3264649839	0	(1,112)	4.2599	(5,298.28)	(4,737.00)	0.0000	4.3300	(1,750.00)	0.00	0.6373	(2.3027)	0.0000	1	(1.6654)	02/07/2025
301251.ZK	01/08/2025	SDB3264649839	0	(1,600)	4.2939	(7,623.42)	(6,870.28)	0.0000	4.3300	(1,750.00)	0.00	0.9169	(3.3397)	0.0000	1	(2.4228)	02/07/2025
301251.ZK	01/08/2025	SDB3264649839	0	(1,112)	4.2939	(5,298.28)	(4,774.84)	0.0000	4.3300	(1,750.00)	0.00	0.6373	(2.3211)	0.0000	1	(1.6838)	02/07/2025
301251.ZK	01/07/2025	SDB3264649839	0	(1,600)	4.6746	(7,623.42)	(7,479.38)	0.0000	4.3300	(1,750.00)	0.00	0.9169	(3.6358)	0.0000	1	(2.7189)	02/07/2025
301251.ZK	01/07/2025	SDB3264649839	0	(1,112)	4.6746	(5,298.28)	(5,198.17)	0.0000	4.3300	(1,750.00)	0.00	0.6373	(2.5269)	0.0000	1	(1.8896)	02/07/2025
301251.ZK	01/06/2025	SDB3264649839	0	(1,600)	4.7646	(7,623.42)	(7,623.42)	0.0000	4.3300	(1,750.00)	0.00	0.9169	(3.7058)	0.0000	1	(2.7889)	02/07/2025
301251.ZK	01/06/2025	SDB3264649839	0	(1,112)	4.7646	(5,298.28)	(5,298.28)	0.0000	4.3300	(1,750.00)	0.00	0.6373	(2.5756)	0.0000	1	(1.9383)	02/07/2025
TOTAL JIANGXI WELGAO ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												12.4335	(47.9962)	0.0000		(35.5626)	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603871.SH	01/17/2025	SDB3260123345	0	(6,600)	2.4106	(15,734.56)	(15,910.11)	0.0000	4.3300	(1,613.39)	0.00	1.8925	(7.1303)	0.0000	1	(5.2378)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,500)	2.4106	(8,319.05)	(8,437.18)	0.0000	4.3300	(1,613.39)	0.00	1.0006	(3.7812)	0.0000	1	(2.7806)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(18,900)	2.4106	(46,784.85)	(45,560.77)	0.0000	4.3300	(1,613.39)	0.00	5.6272	(20.4186)	0.0000	1	(14.7915)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,800)	2.4106	(6,920.59)	(6,749.74)	0.0000	4.3300	(1,613.39)	0.00	0.8324	(3.0250)	0.0000	1	(2.1926)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(15,800)	2.4106	(40,771.35)	(38,087.84)	0.0000	4.3300	(1,613.39)	0.00	4.9039	(17.0695)	0.0000	1	(12.1657)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(4,500)	2.4106	(11,571.46)	(10,847.80)	0.0000	4.3300	(1,613.39)	0.00	1.3918	(4.8616)	0.0000	1	(3.4698)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(23,000)	2.4106	(60,808.83)	(55,444.33)	0.0000	4.3300	(1,613.39)	0.00	7.3140	(24.8481)	0.0000	1	(17.5341)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(14,600)	2.4106	(38,473.77)	(35,195.10)	0.0000	4.3300	(1,613.39)	0.00	4.6275	(15.7731)	0.0000	1	(11.1456)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(21,600)	2.4106	(57,522.55)	(52,069.46)	0.0000	4.3300	(1,613.39)	0.00	6.9187	(23.3356)	0.0000	1	(16.4169)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(17,500)	2.4106	(46,462.31)	(42,185.90)	0.0000	4.3300	(1,613.39)	0.00	5.5884	(18.9061)	0.0000	1	(13.3178)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(100)	2.4106	(264.25)	(241.06)	0.0000	4.3300	(1,613.39)	0.00	0.0318	(0.1080)	0.0000	1	(0.0763)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,000)	2.4106	(7,927.40)	(7,231.87)	0.0000	4.3300	(1,613.39)	0.00	0.9535	(3.2411)	0.0000	1	(2.2876)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,100)	2.4106	(5,549.18)	(5,062.31)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2687)	0.0000	1	(1.6013)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(14,500)	2.4106	(38,315.79)	(34,954.03)	0.0000	4.3300	(1,613.39)	0.00	4.6085	(15.6651)	0.0000	1	(11.0566)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,100)	2.4106	(5,549.18)	(5,062.31)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2687)	0.0000	1	(1.6013)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/17/2025	SDB3260123345	0	(6,300)	2.4106	(16,647.55)	(15,186.92)	0.0000	4.3300	(1,613.39)	0.00	2.0023	(6.8062)	0.0000	1	(4.8039)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(21,700)	2.4106	(57,341.56)	(52,310.52)	0.0000	4.3300	(1,613.39)	0.00	6.8969	(23.4436)	0.0000	1	(16.5467)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,600)	2.4106	(6,870.42)	(6,267.62)	0.0000	4.3300	(1,613.39)	0.00	0.8264	(2.8089)	0.0000	1	(1.9826)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(300)	2.4106	(792.74)	(723.19)	0.0000	4.3300	(1,613.39)	0.00	0.0953	(0.3241)	0.0000	1	(0.2288)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,100)	2.4106	(5,549.18)	(5,062.31)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2687)	0.0000	1	(1.6013)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(12,500)	2.4106	(33,030.85)	(30,132.79)	0.0000	4.3300	(1,613.39)	0.00	3.9729	(13.5044)	0.0000	1	(9.5315)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(5,300)	2.4106	(14,005.08)	(12,776.30)	0.0000	4.3300	(1,613.39)	0.00	1.6845	(5.7259)	0.0000	1	(4.0414)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(20,100)	2.4106	(53,113.61)	(48,453.52)	0.0000	4.3300	(1,613.39)	0.00	6.3884	(21.7151)	0.0000	1	(15.3267)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,200)	2.4106	(8,455.90)	(7,713.99)	0.0000	4.3300	(1,613.39)	0.00	1.0171	(3.4571)	0.0000	1	(2.4401)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(1,500)	2.4106	(3,963.70)	(3,615.93)	0.0000	4.3300	(1,613.39)	0.00	0.4767	(1.6205)	0.0000	1	(1.1438)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(11,600)	2.4106	(30,652.63)	(27,963.23)	0.0000	4.3300	(1,613.39)	0.00	3.6868	(12.5321)	0.0000	1	(8.8452)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,000)	2.4106	(7,927.40)	(7,231.87)	0.0000	4.3300	(1,613.39)	0.00	0.9535	(3.2411)	0.0000	1	(2.2876)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(10,400)	2.4106	(27,481.67)	(25,070.48)	0.0000	4.3300	(1,613.39)	0.00	3.3054	(11.2357)	0.0000	1	(7.9302)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(400)	2.4106	(1,056.99)	(964.25)	0.0000	4.3300	(1,613.39)	0.00	0.1271	(0.4321)	0.0000	1	(0.3050)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,200)	2.4106	(5,813.43)	(5,303.37)	0.0000	4.3300	(1,613.39)	0.00	0.6992	(2.3768)	0.0000	1	(1.6775)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,200)	2.4106	(8,455.90)	(7,713.99)	0.0000	4.3300	(1,613.39)	0.00	1.0171	(3.4571)	0.0000	1	(2.4401)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(1,800)	2.4106	(4,756.44)	(4,339.12)	0.0000	4.3300	(1,613.39)	0.00	0.5721	(1.9446)	0.0000	1	(1.3725)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(300)	2.4106	(792.74)	(723.19)	0.0000	4.3300	(1,613.39)	0.00	0.0953	(0.3241)	0.0000	1	(0.2288)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(200)	2.4106	(528.49)	(482.12)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2161)	0.0000	1	(0.1525)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,600)	2.4106	(6,870.42)	(6,267.62)	0.0000	4.3300	(1,613.39)	0.00	0.8264	(2.8089)	0.0000	1	(1.9826)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(1,200)	2.4106	(3,170.96)	(2,892.75)	0.0000	4.3300	(1,613.39)	0.00	0.3814	(1.2964)	0.0000	1	(0.9150)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(200)	2.4106	(528.49)	(482.12)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2161)	0.0000	1	(0.1525)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(7,000)	2.4106	(18,497.28)	(16,874.36)	0.0000	4.3300	(1,613.39)	0.00	2.2248	(7.5625)	0.0000	1	(5.3376)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(800)	2.4106	(2,113.97)	(1,928.50)	0.0000	4.3300	(1,613.39)	0.00	0.2543	(0.8643)	0.0000	1	(0.6100)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,800)	2.4106	(7,398.91)	(6,749.74)	0.0000	4.3300	(1,613.39)	0.00	0.8899	(3.0250)	0.0000	1	(2.1351)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(600)	2.4106	(1,585.48)	(1,446.37)	0.0000	4.3300	(1,613.39)	0.00	0.1907	(0.6482)	0.0000	1	(0.4575)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,300)	2.4106	(6,077.68)	(5,544.43)	0.0000	4.3300	(1,613.39)	0.00	0.7310	(2.4848)	0.0000	1	(1.7538)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(3,300)	2.4106	(8,720.14)	(7,955.06)	0.0000	4.3300	(1,613.39)	0.00	1.0488	(3.5652)	0.0000	1	(2.5163)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(5,900)	2.4106	(15,590.56)	(14,222.68)	0.0000	4.3300	(1,613.39)	0.00	1.8752	(6.3741)	0.0000	1	(4.4989)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(200)	2.4106	(528.49)	(482.12)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2161)	0.0000	1	(0.1525)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(600)	2.4106	(1,585.48)	(1,446.37)	0.0000	4.3300	(1,613.39)	0.00	0.1907	(0.6482)	0.0000	1	(0.4575)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(5,900)	2.4106	(15,590.56)	(14,222.68)	0.0000	4.3300	(1,613.39)	0.00	1.8752	(6.3741)	0.0000	1	(4.4989)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(7,100)	2.4106	(18,761.52)	(17,115.42)	0.0000	4.3300	(1,613.39)	0.00	2.2566	(7.6705)	0.0000	1	(5.4139)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,300)	2.4106	(6,077.68)	(5,544.43)	0.0000	4.3300	(1,613.39)	0.00	0.7310	(2.4848)	0.0000	1	(1.7538)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(8,500)	2.4106	(22,460.98)	(20,490.30)	0.0000	4.3300	(1,613.39)	0.00	2.7016	(9.1830)	0.0000	1	(6.4814)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(500)	2.4106	(1,321.23)	(1,205.31)	0.0000	4.3300	(1,613.39)	0.00	0.1589	(0.5402)	0.0000	1	(0.3813)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,800)	2.4106	(7,398.91)	(6,749.74)	0.0000	4.3300	(1,613.39)	0.00	0.8899	(3.0250)	0.0000	1	(2.1351)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(7,400)	2.4106	(19,554.26)	(17,838.61)	0.0000	4.3300	(1,613.39)	0.00	2.3519	(7.9946)	0.0000	1	(5.6427)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(4,900)	2.4106	(12,948.09)	(11,812.05)	0.0000	4.3300	(1,613.39)	0.00	1.5574	(5.2937)	0.0000	1	(3.7364)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(400)	2.4106	(1,056.99)	(964.25)	0.0000	4.3300	(1,613.39)	0.00	0.1271	(0.4321)	0.0000	1	(0.3050)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(10,100)	2.4106	(26,688.93)	(24,347.29)	0.0000	4.3300	(1,613.39)	0.00	3.2101	(10.9115)	0.0000	1	(7.7015)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(2,500)	2.4106	(6,606.17)	(6,026.56)	0.0000	4.3300	(1,613.39)	0.00	0.7946	(2.7009)	0.0000	1	(1.9063)	02/07/2025
603871.SH	01/17/2025	SDB3260123345	0	(1,100)	2.4106	(2,906.71)	(2,651.69)	0.0000	4.3300	(1,613.39)	0.00	0.3496	(1.1884)	0.0000	1	(0.8388)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(6,600)	2.3607	(15,734.56)	(15,580.30)	0.0000	4.3300	(1,613.39)	0.00	1.8925	(6.9825)	0.0000	1	(5.0900)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,500)	2.3607	(8,319.05)	(8,262.28)	0.0000	4.3300	(1,613.39)	0.00	1.0006	(3.7028)	0.0000	1	(2.7022)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(18,900)	2.3607	(46,784.85)	(44,616.32)	0.0000	4.3300	(1,613.39)	0.00	5.6272	(19.9954)	0.0000	1	(14.3682)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,800)	2.3607	(6,920.59)	(6,609.83)	0.0000	4.3300	(1,613.39)	0.00	0.8324	(2.9623)	0.0000	1	(2.1299)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(15,800)	2.3607	(40,771.35)	(37,298.30)	0.0000	4.3300	(1,613.39)	0.00	4.9039	(16.7157)	0.0000	1	(11.8118)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(4,500)	2.3607	(11,571.46)	(10,622.93)	0.0000	4.3300	(1,613.39)	0.00	1.3918	(4.7608)	0.0000	1	(3.3690)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(23,000)	2.3607	(60,808.83)	(54,295.00)	0.0000	4.3300	(1,613.39)	0.00	7.3140	(24.3330)	0.0000	1	(17.0190)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(14,600)	2.3607	(38,473.77)	(34,465.52)	0.0000	4.3300	(1,613.39)	0.00	4.6275	(15.4462)	0.0000	1	(10.8186)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(21,600)	2.3607	(57,522.55)	(50,990.08)	0.0000	4.3300	(1,613.39)	0.00	6.9187	(22.8518)	0.0000	1	(15.9332)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/16/2025	SDB3260123345	0	(100)	2.3607	(264.25)	(236.07)	0.0000	4.3300	(1,613.39)	0.00	0.0318	(0.1058)	0.0000	1	(0.0740)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,000)	2.3607	(7,927.40)	(7,081.96)	0.0000	4.3300	(1,613.39)	0.00	0.9535	(3.1739)	0.0000	1	(2.2204)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,100)	2.3607	(5,549.18)	(4,957.37)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2217)	0.0000	1	(1.5543)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(14,500)	2.3607	(38,315.79)	(34,229.45)	0.0000	4.3300	(1,613.39)	0.00	4.6085	(15.3404)	0.0000	1	(10.7318)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,100)	2.3607	(5,549.18)	(4,957.37)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2217)	0.0000	1	(1.5543)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(6,300)	2.3607	(16,647.55)	(14,872.11)	0.0000	4.3300	(1,613.39)	0.00	2.0023	(6.6651)	0.0000	1	(4.6628)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(21,700)	2.3607	(57,341.56)	(51,226.15)	0.0000	4.3300	(1,613.39)	0.00	6.8969	(22.9576)	0.0000	1	(16.0607)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,600)	2.3607	(6,870.42)	(6,137.70)	0.0000	4.3300	(1,613.39)	0.00	0.8264	(2.7507)	0.0000	1	(1.9243)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(300)	2.3607	(792.74)	(708.20)	0.0000	4.3300	(1,613.39)	0.00	0.0953	(0.3174)	0.0000	1	(0.2220)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,100)	2.3607	(5,549.18)	(4,957.37)	0.0000	4.3300	(1,613.39)	0.00	0.6674	(2.2217)	0.0000	1	(1.5543)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(12,500)	2.3607	(33,030.85)	(29,508.15)	0.0000	4.3300	(1,613.39)	0.00	3.9729	(13.2244)	0.0000	1	(9.2516)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(5,300)	2.3607	(14,005.08)	(12,511.46)	0.0000	4.3300	(1,613.39)	0.00	1.6845	(5.6072)	0.0000	1	(3.9227)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(20,100)	2.3607	(53,113.61)	(47,449.11)	0.0000	4.3300	(1,613.39)	0.00	6.3884	(21.2649)	0.0000	1	(14.8765)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,200)	2.3607	(8,455.90)	(7,554.09)	0.0000	4.3300	(1,613.39)	0.00	1.0171	(3.3855)	0.0000	1	(2.3684)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(1,500)	2.3607	(3,963.70)	(3,540.98)	0.0000	4.3300	(1,613.39)	0.00	0.4767	(1.5869)	0.0000	1	(1.1102)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(11,600)	2.3607	(30,652.63)	(27,383.56)	0.0000	4.3300	(1,613.39)	0.00	3.6868	(12.2723)	0.0000	1	(8.5855)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,000)	2.3607	(7,927.40)	(7,081.96)	0.0000	4.3300	(1,613.39)	0.00	0.9535	(3.1739)	0.0000	1	(2.2204)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(10,400)	2.3607	(27,481.67)	(24,550.78)	0.0000	4.3300	(1,613.39)	0.00	3.3054	(11.0027)	0.0000	1	(7.6973)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(400)	2.3607	(1,056.99)	(944.26)	0.0000	4.3300	(1,613.39)	0.00	0.1271	(0.4232)	0.0000	1	(0.2961)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,200)	2.3607	(5,813.43)	(5,193.43)	0.0000	4.3300	(1,613.39)	0.00	0.6992	(2.3275)	0.0000	1	(1.6283)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,200)	2.3607	(8,455.90)	(7,554.09)	0.0000	4.3300	(1,613.39)	0.00	1.0171	(3.3855)	0.0000	1	(2.3684)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(1,800)	2.3607	(4,756.44)	(4,249.17)	0.0000	4.3300	(1,613.39)	0.00	0.5721	(1.9043)	0.0000	1	(1.3322)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(300)	2.3607	(792.74)	(708.20)	0.0000	4.3300	(1,613.39)	0.00	0.0953	(0.3174)	0.0000	1	(0.2220)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(200)	2.3607	(528.49)	(472.13)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2116)	0.0000	1	(0.1480)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,600)	2.3607	(6,870.42)	(6,137.70)	0.0000	4.3300	(1,613.39)	0.00	0.8264	(2.7507)	0.0000	1	(1.9243)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(1,200)	2.3607	(3,170.96)	(2,832.78)	0.0000	4.3300	(1,613.39)	0.00	0.3814	(1.2695)	0.0000	1	(0.8882)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(200)	2.3607	(528.49)	(472.13)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2116)	0.0000	1	(0.1480)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(7,000)	2.3607	(18,497.28)	(16,524.56)	0.0000	4.3300	(1,613.39)	0.00	2.2248	(7.4057)	0.0000	1	(5.1809)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(800)	2.3607	(2,113.97)	(1,888.52)	0.0000	4.3300	(1,613.39)	0.00	0.2543	(0.8464)	0.0000	1	(0.5921)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,800)	2.3607	(7,398.91)	(6,609.83)	0.0000	4.3300	(1,613.39)	0.00	0.8899	(2.9623)	0.0000	1	(2.0724)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(600)	2.3607	(1,585.48)	(1,416.39)	0.0000	4.3300	(1,613.39)	0.00	0.1907	(0.6348)	0.0000	1	(0.4441)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,300)	2.3607	(6,077.68)	(5,429.50)	0.0000	4.3300	(1,613.39)	0.00	0.7310	(2.4333)	0.0000	1	(1.7023)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(3,300)	2.3607	(8,720.14)	(7,790.15)	0.0000	4.3300	(1,613.39)	0.00	1.0488	(3.4913)	0.0000	1	(2.4424)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(5,900)	2.3607	(15,590.56)	(13,927.85)	0.0000	4.3300	(1,613.39)	0.00	1.8752	(6.2419)	0.0000	1	(4.3667)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(200)	2.3607	(528.49)	(472.13)	0.0000	4.3300	(1,613.39)	0.00	0.0636	(0.2116)	0.0000	1	(0.1480)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(600)	2.3607	(1,585.48)	(1,416.39)	0.0000	4.3300	(1,613.39)	0.00	0.1907	(0.6348)	0.0000	1	(0.4441)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(5,900)	2.3607	(15,590.56)	(13,927.85)	0.0000	4.3300	(1,613.39)	0.00	1.8752	(6.2419)	0.0000	1	(4.3667)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(7,100)	2.3607	(18,761.52)	(16,760.63)	0.0000	4.3300	(1,613.39)	0.00	2.2566	(7.5115)	0.0000	1	(5.2549)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,300)	2.3607	(6,077.68)	(5,429.50)	0.0000	4.3300	(1,613.39)	0.00	0.7310	(2.4333)	0.0000	1	(1.7023)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(8,500)	2.3607	(22,460.98)	(20,065.54)	0.0000	4.3300	(1,613.39)	0.00	2.7016	(8.9926)	0.0000	1	(6.2911)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(500)	2.3607	(1,321.23)	(1,180.33)	0.0000	4.3300	(1,613.39)	0.00	0.1589	(0.5290)	0.0000	1	(0.3701)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,800)	2.3607	(7,398.91)	(6,609.83)	0.0000	4.3300	(1,613.39)	0.00	0.8899	(2.9623)	0.0000	1	(2.0724)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(7,400)	2.3607	(19,554.26)	(17,468.82)	0.0000	4.3300	(1,613.39)	0.00	2.3519	(7.8289)	0.0000	1	(5.4769)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(4,900)	2.3607	(12,948.09)	(11,567.19)	0.0000	4.3300	(1,613.39)	0.00	1.5574	(5.1840)	0.0000	1	(3.6266)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(400)	2.3607	(1,056.99)	(944.26)	0.0000	4.3300	(1,613.39)	0.00	0.1271	(0.4232)	0.0000	1	(0.2961)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(10,100)	2.3607	(26,688.93)	(23,842.59)	0.0000	4.3300	(1,613.39)	0.00	3.2101	(10.6854)	0.0000	1	(7.4753)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(2,500)	2.3607	(6,606.17)	(5,901.63)	0.0000	4.3300	(1,613.39)	0.00	0.7946	(2.6449)	0.0000	1	(1.8503)	02/07/2025
603871.SH	01/16/2025	SDB3260123345	0	(1,100)	2.3607	(2,906.71)	(2,596.72)	0.0000	4.3300	(1,613.39)	0.00	0.3496	(1.1638)	0.0000	1	(0.8141)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(18,900)	2.4120	(46,784.85)	(45,587.06)	0.0000	4.3300	(1,609.97)	0.00	5.6272	(20.3872)	0.0000	1	(14.7600)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,800)	2.4120	(6,920.59)	(6,753.64)	0.0000	4.3300	(1,609.97)	0.00	0.8324	(3.0203)	0.0000	1	(2.1879)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(15,800)	2.4120	(40,771.35)	(38,109.82)	0.0000	4.3300	(1,609.97)	0.00	4.9039	(17.0433)	0.0000	1	(12.1394)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(4,500)	2.4120	(11,571.46)	(10,854.06)	0.0000	4.3300	(1,609.97)	0.00	1.3918	(4.8541)	0.0000	1	(3.4623)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(23,000)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/15/2025	SDB3260123345	0	(14,600)	2.4120	(38,473.77)	(35,215.40)	0.0000	4.3300	(1,609.97)	0.00	4.6275	(15.7488)	0.0000	1	(11.1213)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(21,600)	2.4120	(57,522.55)	(52,099.50)	0.0000	4.3300	(1,609.97)	0.00	6.9187	(23.2996)	0.0000	1	(16.3810)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(17,500)	2.4120	(46,462.31)	(42,210.25)	0.0000	4.3300	(1,609.97)	0.00	5.5884	(18.8770)	0.0000	1	(13.2886)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(100)	2.4120	(264.25)	(241.20)	0.0000	4.3300	(1,609.97)	0.00	0.0318	(0.1079)	0.0000	1	(0.0761)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(3,000)	2.4120	(7,927.40)	(7,236.04)	0.0000	4.3300	(1,609.97)	0.00	0.9535	(3.2361)	0.0000	1	(2.2826)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,100)	2.4120	(5,549.18)	(5,065.23)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.2652)	0.0000	1	(1.5978)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(14,500)	2.4120	(38,315.79)	(34,974.20)	0.0000	4.3300	(1,609.97)	0.00	4.6085	(15.6410)	0.0000	1	(11.0324)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,100)	2.4120	(5,549.18)	(5,065.23)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.2652)	0.0000	1	(1.5978)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(6,300)	2.4120	(16,647.55)	(15,195.69)	0.0000	4.3300	(1,609.97)	0.00	2.0023	(6.7957)	0.0000	1	(4.7934)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(21,700)	2.4120	(57,341.56)	(52,340.70)	0.0000	4.3300	(1,609.97)	0.00	6.8969	(23.4075)	0.0000	1	(16.5106)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,600)	2.4120	(6,870.42)	(6,271.24)	0.0000	4.3300	(1,609.97)	0.00	0.8264	(2.8046)	0.0000	1	(1.9782)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(300)	2.4120	(792.74)	(723.60)	0.0000	4.3300	(1,609.97)	0.00	0.0953	(0.3236)	0.0000	1	(0.2283)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,100)	2.4120	(5,549.18)	(5,065.23)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.2652)	0.0000	1	(1.5978)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(12,500)	2.4120	(33,030.85)	(30,150.18)	0.0000	4.3300	(1,609.97)	0.00	3.9729	(13.4836)	0.0000	1	(9.5107)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(5,300)	2.4120	(14,005.08)	(12,783.67)	0.0000	4.3300	(1,609.97)	0.00	1.6845	(5.7170)	0.0000	1	(4.0325)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(20,100)	2.4120	(53,113.61)	(48,481.48)	0.0000	4.3300	(1,609.97)	0.00	6.3884	(21.6816)	0.0000	1	(15.2932)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(3,200)	2.4120	(8,455.90)	(7,718.44)	0.0000	4.3300	(1,609.97)	0.00	1.0171	(3.4518)	0.0000	1	(2.4347)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(1,500)	2.4120	(3,963.70)	(3,618.02)	0.0000	4.3300	(1,609.97)	0.00	0.4767	(1.6180)	0.0000	1	(1.1413)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(11,600)	2.4120	(30,652.63)	(27,979.36)	0.0000	4.3300	(1,609.97)	0.00	3.6868	(12.5128)	0.0000	1	(8.8259)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(3,000)	2.4120	(7,927.40)	(7,236.04)	0.0000	4.3300	(1,609.97)	0.00	0.9535	(3.2361)	0.0000	1	(2.2826)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(10,400)	2.4120	(27,481.67)	(25,084.95)	0.0000	4.3300	(1,609.97)	0.00	3.3054	(11.2183)	0.0000	1	(7.9129)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(400)	2.4120	(1,056.99)	(964.81)	0.0000	4.3300	(1,609.97)	0.00	0.1271	(0.4315)	0.0000	1	(0.3043)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,200)	2.4120	(5,813.43)	(5,306.43)	0.0000	4.3300	(1,609.97)	0.00	0.6992	(2.3731)	0.0000	1	(1.6739)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(3,200)	2.4120	(8,455.90)	(7,718.44)	0.0000	4.3300	(1,609.97)	0.00	1.0171	(3.4518)	0.0000	1	(2.4347)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(1,800)	2.4120	(4,756.44)	(4,341.63)	0.0000	4.3300	(1,609.97)	0.00	0.5721	(1.9416)	0.0000	1	(1.3695)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(300)	2.4120	(792.74)	(723.60)	0.0000	4.3300	(1,609.97)	0.00	0.0953	(0.3236)	0.0000	1	(0.2283)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(200)	2.4120	(528.49)	(482.40)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2157)	0.0000	1	(0.1522)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,600)	2.4120	(6,870.42)	(6,271.24)	0.0000	4.3300	(1,609.97)	0.00	0.8264	(2.8046)	0.0000	1	(1.9782)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(1,200)	2.4120	(3,170.96)	(2,894.42)	0.0000	4.3300	(1,609.97)	0.00	0.3814	(1.2944)	0.0000	1	(0.9130)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(200)	2.4120	(528.49)	(482.40)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2157)	0.0000	1	(0.1522)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(7,000)	2.4120	(18,497.28)	(16,884.10)	0.0000	4.3300	(1,609.97)	0.00	2.2248	(7.5508)	0.0000	1	(5.3260)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(800)	2.4120	(2,113.97)	(1,929.61)	0.0000	4.3300	(1,609.97)	0.00	0.2543	(0.8629)	0.0000	1	(0.6087)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,800)	2.4120	(7,398.91)	(6,753.64)	0.0000	4.3300	(1,609.97)	0.00	0.8899	(3.0203)	0.0000	1	(2.1304)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(600)	2.4120	(1,585.48)	(1,447.21)	0.0000	4.3300	(1,609.97)	0.00	0.1907	(0.6472)	0.0000	1	(0.4565)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,300)	2.4120	(6,077.68)	(5,547.63)	0.0000	4.3300	(1,609.97)	0.00	0.7310	(2.4810)	0.0000	1	(1.7500)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(3,300)	2.4120	(8,720.14)	(7,959.65)	0.0000	4.3300	(1,609.97)	0.00	1.0488	(3.5597)	0.0000	1	(2.5108)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(5,900)	2.4120	(15,590.56)	(14,230.88)	0.0000	4.3300	(1,609.97)	0.00	1.8752	(6.3643)	0.0000	1	(4.4891)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(200)	2.4120	(528.49)	(482.40)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2157)	0.0000	1	(0.1522)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(600)	2.4120	(1,585.48)	(1,447.21)	0.0000	4.3300	(1,609.97)	0.00	0.1907	(0.6472)	0.0000	1	(0.4565)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(5,900)	2.4120	(15,590.56)	(14,230.88)	0.0000	4.3300	(1,609.97)	0.00	1.8752	(6.3643)	0.0000	1	(4.4891)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(7,100)	2.4120	(18,761.52)	(17,125.30)	0.0000	4.3300	(1,609.97)	0.00	2.2566	(7.6587)	0.0000	1	(5.4021)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,300)	2.4120	(6,077.68)	(5,547.63)	0.0000	4.3300	(1,609.97)	0.00	0.7310	(2.4810)	0.0000	1	(1.7500)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(8,500)	2.4120	(22,460.98)	(20,502.12)	0.0000	4.3300	(1,609.97)	0.00	2.7016	(9.1688)	0.0000	1	(6.4673)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(500)	2.4120	(1,321.23)	(1,206.01)	0.0000	4.3300	(1,609.97)	0.00	0.1589	(0.5393)	0.0000	1	(0.3804)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,800)	2.4120	(7,398.91)	(6,753.64)	0.0000	4.3300	(1,609.97)	0.00	0.8899	(3.0203)	0.0000	1	(2.1304)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(7,400)	2.4120	(19,554.26)	(17,848.90)	0.0000	4.3300	(1,609.97)	0.00	2.3519	(7.9823)	0.0000	1	(5.6303)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(4,900)	2.4120	(12,948.09)	(11,818.87)	0.0000	4.3300	(1,609.97)	0.00	1.5574	(5.2856)	0.0000	1	(3.7282)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(400)	2.4120	(1,056.99)	(964.81)	0.0000	4.3300	(1,609.97)	0.00	0.1271	(0.4315)	0.0000	1	(0.3043)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(10,100)	2.4120	(26,688.93)	(24,361.34)	0.0000	4.3300	(1,609.97)	0.00	3.2101	(10.8947)	0.0000	1	(7.6847)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(2,500)	2.4120	(6,606.17)	(6,030.03)	0.0000	4.3300	(1,609.97)	0.00	0.7946	(2.6967)	0.0000	1	(1.9021)	02/07/2025
603871.SH	01/15/2025	SDB3260123345	0	(1,100)	2.4120	(2,906.71)	(2,653.22)	0.0000	4.3300	(1,609.97)	0.00	0.3496	(1.1866)	0.0000	1	(0.8369)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(18,900)	2.4651	(46,784.85)	(46,590.16)	0.0000	4.3300	(1,609.97)	0.00	5.6272	(20.8358)	0.0000	1	(15.2086)	02/07/2025
603871.SH																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/14/2025	SDB3260123345	0	(15,800)	2.4651	(40,771.35)	(38,948.39)	0.0000	4.3300	(1,609.97)	0.00	4.9039	(17.4183)	0.0000	1	(12.5144)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(4,500)	2.4651	(11,571.46)	(11,092.90)	0.0000	4.3300	(1,609.97)	0.00	1.3918	(4.9609)	0.0000	1	(3.5691)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(23,000)	2.4651	(60,808.83)	(56,697.02)	0.0000	4.3300	(1,609.97)	0.00	7.3140	(25.3557)	0.0000	1	(18.0418)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(14,600)	2.4651	(38,473.77)	(35,990.28)	0.0000	4.3300	(1,609.97)	0.00	4.6275	(16.0954)	0.0000	1	(11.4678)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(21,600)	2.4651	(57,522.55)	(53,245.90)	0.0000	4.3300	(1,609.97)	0.00	6.9187	(23.8123)	0.0000	1	(16.8936)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(17,500)	2.4651	(46,462.31)	(43,139.04)	0.0000	4.3300	(1,609.97)	0.00	5.5884	(19.2924)	0.0000	1	(13.7040)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(100)	2.4651	(264.25)	(246.51)	0.0000	4.3300	(1,609.97)	0.00	0.0318	(0.1102)	0.0000	1	(0.0785)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(3,000)	2.4651	(7,927.40)	(7,395.26)	0.0000	4.3300	(1,609.97)	0.00	0.9535	(3.3073)	0.0000	1	(2.3538)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,100)	2.4651	(5,549.18)	(5,176.68)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.3151)	0.0000	1	(1.6476)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(14,500)	2.4651	(38,315.79)	(35,743.78)	0.0000	4.3300	(1,609.97)	0.00	4.6085	(15.9851)	0.0000	1	(11.3766)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,100)	2.4651	(5,549.18)	(5,176.68)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.3151)	0.0000	1	(1.6476)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(6,300)	2.4651	(16,647.55)	(15,530.05)	0.0000	4.3300	(1,609.97)	0.00	2.0023	(6.9453)	0.0000	1	(4.9429)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(21,700)	2.4651	(57,341.56)	(53,492.41)	0.0000	4.3300	(1,609.97)	0.00	6.8969	(23.9226)	0.0000	1	(17.0257)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,600)	2.4651	(6,870.42)	(6,409.23)	0.0000	4.3300	(1,609.97)	0.00	0.8264	(2.8663)	0.0000	1	(2.0399)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(300)	2.4651	(792.74)	(739.53)	0.0000	4.3300	(1,609.97)	0.00	0.0953	(0.3307)	0.0000	1	(0.2354)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,100)	2.4651	(5,549.18)	(5,176.68)	0.0000	4.3300	(1,609.97)	0.00	0.6674	(2.3151)	0.0000	1	(1.6476)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(12,500)	2.4651	(33,030.85)	(30,813.60)	0.0000	4.3300	(1,609.97)	0.00	3.9729	(13.7803)	0.0000	1	(9.8074)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(5,300)	2.4651	(14,005.08)	(13,064.97)	0.0000	4.3300	(1,609.97)	0.00	1.6845	(5.8428)	0.0000	1	(4.1583)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(20,100)	2.4651	(53,113.61)	(49,548.27)	0.0000	4.3300	(1,609.97)	0.00	6.3884	(22.1587)	0.0000	1	(15.7703)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(3,200)	2.4651	(8,455.90)	(7,888.28)	0.0000	4.3300	(1,609.97)	0.00	1.0171	(3.5278)	0.0000	1	(2.5107)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(1,500)	2.4651	(3,963.70)	(3,697.63)	0.0000	4.3300	(1,609.97)	0.00	0.4767	(1.6536)	0.0000	1	(1.1769)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(11,600)	2.4651	(30,652.63)	(28,595.02)	0.0000	4.3300	(1,609.97)	0.00	3.6868	(12.7881)	0.0000	1	(9.1013)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(3,000)	2.4651	(7,927.40)	(7,395.26)	0.0000	4.3300	(1,609.97)	0.00	0.9535	(3.3073)	0.0000	1	(2.3538)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(10,400)	2.4651	(27,481.67)	(25,636.92)	0.0000	4.3300	(1,609.97)	0.00	3.3054	(11.4652)	0.0000	1	(8.1598)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(400)	2.4651	(1,056.99)	(986.04)	0.0000	4.3300	(1,609.97)	0.00	0.1271	(0.4410)	0.0000	1	(0.3138)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,200)	2.4651	(5,813.43)	(5,423.19)	0.0000	4.3300	(1,609.97)	0.00	0.6992	(2.4253)	0.0000	1	(1.7261)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(3,200)	2.4651	(8,455.90)	(7,888.28)	0.0000	4.3300	(1,609.97)	0.00	1.0171	(3.5278)	0.0000	1	(2.5107)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(1,800)	2.4651	(4,756.44)	(4,437.16)	0.0000	4.3300	(1,609.97)	0.00	0.5721	(1.9844)	0.0000	1	(1.4123)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(300)	2.4651	(792.74)	(739.53)	0.0000	4.3300	(1,609.97)	0.00	0.0953	(0.3307)	0.0000	1	(0.2354)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(200)	2.4651	(528.49)	(493.02)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2205)	0.0000	1	(0.1569)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,600)	2.4651	(6,870.42)	(6,409.23)	0.0000	4.3300	(1,609.97)	0.00	0.8264	(2.8663)	0.0000	1	(2.0399)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(1,200)	2.4651	(3,170.96)	(2,958.11)	0.0000	4.3300	(1,609.97)	0.00	0.3814	(1.3229)	0.0000	1	(0.9415)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(200)	2.4651	(528.49)	(493.02)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2205)	0.0000	1	(0.1569)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(7,000)	2.4651	(18,497.28)	(17,255.62)	0.0000	4.3300	(1,609.97)	0.00	2.2248	(7.7170)	0.0000	1	(5.4921)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(800)	2.4651	(2,113.97)	(1,972.07)	0.0000	4.3300	(1,609.97)	0.00	0.2543	(0.8819)	0.0000	1	(0.6277)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,800)	2.4651	(7,398.91)	(6,902.25)	0.0000	4.3300	(1,609.97)	0.00	0.8899	(3.0868)	0.0000	1	(2.1969)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(600)	2.4651	(1,585.48)	(1,479.05)	0.0000	4.3300	(1,609.97)	0.00	0.1907	(0.6615)	0.0000	1	(0.4708)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,300)	2.4651	(6,077.68)	(5,669.70)	0.0000	4.3300	(1,609.97)	0.00	0.7310	(2.5356)	0.0000	1	(1.8046)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(3,300)	2.4651	(8,720.14)	(8,134.79)	0.0000	4.3300	(1,609.97)	0.00	1.0488	(3.6380)	0.0000	1	(2.5892)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(5,900)	2.4651	(15,590.56)	(14,544.02)	0.0000	4.3300	(1,609.97)	0.00	1.8752	(6.5043)	0.0000	1	(4.6291)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(200)	2.4651	(528.49)	(493.02)	0.0000	4.3300	(1,609.97)	0.00	0.0636	(0.2205)	0.0000	1	(0.1569)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(600)	2.4651	(1,585.48)	(1,479.05)	0.0000	4.3300	(1,609.97)	0.00	0.1907	(0.6615)	0.0000	1	(0.4708)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(5,900)	2.4651	(15,590.56)	(14,544.02)	0.0000	4.3300	(1,609.97)	0.00	1.8752	(6.5043)	0.0000	1	(4.6291)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(7,100)	2.4651	(18,761.52)	(17,502.12)	0.0000	4.3300	(1,609.97)	0.00	2.2566	(7.8272)	0.0000	1	(5.5706)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,300)	2.4651	(6,077.68)	(5,669.70)	0.0000	4.3300	(1,609.97)	0.00	0.7310	(2.5356)	0.0000	1	(1.8046)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(8,500)	2.4651	(22,460.98)	(20,953.25)	0.0000	4.3300	(1,609.97)	0.00	2.7016	(9.3706)	0.0000	1	(6.6690)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(500)	2.4651	(1,321.23)	(1,232.54)	0.0000	4.3300	(1,609.97)	0.00	0.1589	(0.5512)	0.0000	1	(0.3923)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(2,800)	2.4651	(7,398.91)	(6,902.25)	0.0000	4.3300	(1,609.97)	0.00	0.8899	(3.0868)	0.0000	1	(2.1969)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(7,400)	2.4651	(19,554.26)	(18,241.65)	0.0000	4.3300	(1,609.97)	0.00	2.3519	(8.1579)	0.0000	1	(5.8060)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(4,900)	2.4651	(12,948.09)	(12,078.93)	0.0000	4.3300	(1,609.97)	0.00	1.5574	(5.4019)	0.0000	1	(3.8445)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(400)	2.4651	(1,056.99)	(986.04)	0.0000	4.3300	(1,609.97)	0.00	0.1271	(0.4410)	0.0000	1	(0.3138)	02/07/2025
603871.SH	01/14/2025	SDB3260123345	0	(10,100)	2.4651	(26,688.93)	(24,897.39)	0.0000	4.3300	(1,609.97)	0.00	3.2101	(11.1345)	0.0000	1	(7.9244)	02/07/2025
6038710																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/14/2025	SDB3260123345	0	(1,100)	2.4651	(2,906.71)	(2,711.60)	0.0000	4.3300	(1,609.97)	0.00	0.3496	(1.2127)	0.0000	1	(0.8631)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(15,800)	2.5438	(40,771.35)	(40,191.36)	0.0000	4.3300	(1,601.88)	0.00	4.9039	(17.8838)	0.0000	1	(12.9799)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(4,500)	2.5438	(11,571.46)	(11,446.91)	0.0000	4.3300	(1,601.88)	0.00	1.3918	(5.0935)	0.0000	1	(3.7017)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(23,000)	2.5438	(60,808.83)	(58,506.41)	0.0000	4.3300	(1,601.88)	0.00	7.3140	(26.0334)	0.0000	1	(18.7195)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(14,600)	2.5438	(38,473.77)	(37,138.85)	0.0000	4.3300	(1,601.88)	0.00	4.6275	(16.5256)	0.0000	1	(11.8980)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(21,600)	2.5438	(57,522.55)	(54,945.15)	0.0000	4.3300	(1,601.88)	0.00	6.9187	(24.4488)	0.0000	1	(17.5301)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(17,500)	2.5438	(46,462.31)	(44,515.75)	0.0000	4.3300	(1,601.88)	0.00	5.5884	(19.8080)	0.0000	1	(14.2196)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(100)	2.5438	(264.25)	(254.38)	0.0000	4.3300	(1,601.88)	0.00	0.0318	(0.1132)	0.0000	1	(0.0814)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(3,000)	2.5438	(7,927.40)	(7,631.27)	0.0000	4.3300	(1,601.88)	0.00	0.9535	(3.3957)	0.0000	1	(2.4422)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,100)	2.5438	(5,549.18)	(5,341.89)	0.0000	4.3300	(1,601.88)	0.00	0.6674	(2.3770)	0.0000	1	(1.7095)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(14,500)	2.5438	(38,315.79)	(36,884.48)	0.0000	4.3300	(1,601.88)	0.00	4.6085	(16.4124)	0.0000	1	(11.8038)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,100)	2.5438	(5,549.18)	(5,341.89)	0.0000	4.3300	(1,601.88)	0.00	0.6674	(2.3770)	0.0000	1	(1.7095)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(6,300)	2.5438	(16,647.55)	(16,025.67)	0.0000	4.3300	(1,601.88)	0.00	2.0023	(7.1309)	0.0000	1	(5.1286)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(21,700)	2.5438	(57,341.56)	(55,199.53)	0.0000	4.3300	(1,601.88)	0.00	6.8969	(24.5619)	0.0000	1	(17.6650)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,600)	2.5438	(6,870.42)	(6,613.77)	0.0000	4.3300	(1,601.88)	0.00	0.8264	(2.9429)	0.0000	1	(2.1165)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(300)	2.5438	(792.74)	(763.13)	0.0000	4.3300	(1,601.88)	0.00	0.0953	(0.3396)	0.0000	1	(0.2442)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,100)	2.5438	(5,549.18)	(5,341.89)	0.0000	4.3300	(1,601.88)	0.00	0.6674	(2.3770)	0.0000	1	(1.7095)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(12,500)	2.5438	(33,030.85)	(31,796.96)	0.0000	4.3300	(1,601.88)	0.00	3.9729	(14.1486)	0.0000	1	(10.1757)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(5,300)	2.5438	(14,005.08)	(13,481.91)	0.0000	4.3300	(1,601.88)	0.00	1.6845	(5.9990)	0.0000	1	(4.3145)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(20,100)	2.5438	(53,113.61)	(51,129.52)	0.0000	4.3300	(1,601.88)	0.00	6.3884	(22.7509)	0.0000	1	(16.3625)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(3,200)	2.5438	(8,455.90)	(8,140.02)	0.0000	4.3300	(1,601.88)	0.00	1.0171	(3.6220)	0.0000	1	(2.6050)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(1,500)	2.5438	(3,963.70)	(3,815.64)	0.0000	4.3300	(1,601.88)	0.00	0.4767	(1.6978)	0.0000	1	(1.2211)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(11,600)	2.5438	(30,652.63)	(29,507.58)	0.0000	4.3300	(1,601.88)	0.00	3.6868	(13.1299)	0.0000	1	(9.4431)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(3,000)	2.5438	(7,927.40)	(7,631.27)	0.0000	4.3300	(1,601.88)	0.00	0.9535	(3.3957)	0.0000	1	(2.4422)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(10,400)	2.5438	(27,481.67)	(26,455.07)	0.0000	4.3300	(1,601.88)	0.00	3.3054	(11.7716)	0.0000	1	(8.4662)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(400)	2.5438	(1,056.99)	(1,017.50)	0.0000	4.3300	(1,601.88)	0.00	0.1271	(0.4528)	0.0000	1	(0.3256)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,200)	2.5438	(5,813.43)	(5,596.27)	0.0000	4.3300	(1,601.88)	0.00	0.6992	(2.4902)	0.0000	1	(1.7909)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(3,200)	2.5438	(8,455.90)	(8,140.02)	0.0000	4.3300	(1,601.88)	0.00	1.0171	(3.6220)	0.0000	1	(2.6050)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(1,800)	2.5438	(4,756.44)	(4,578.76)	0.0000	4.3300	(1,601.88)	0.00	0.5721	(2.0374)	0.0000	1	(1.4653)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(300)	2.5438	(792.74)	(763.13)	0.0000	4.3300	(1,601.88)	0.00	0.0953	(0.3396)	0.0000	1	(0.2442)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(200)	2.5438	(528.49)	(508.75)	0.0000	4.3300	(1,601.88)	0.00	0.0636	(0.2264)	0.0000	1	(0.1628)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,600)	2.5438	(6,870.42)	(6,613.77)	0.0000	4.3300	(1,601.88)	0.00	0.8264	(2.9429)	0.0000	1	(2.1165)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(1,200)	2.5438	(3,170.96)	(3,052.51)	0.0000	4.3300	(1,601.88)	0.00	0.3814	(1.3583)	0.0000	1	(0.9769)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(200)	2.5438	(528.49)	(508.75)	0.0000	4.3300	(1,601.88)	0.00	0.0636	(0.2264)	0.0000	1	(0.1628)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(7,000)	2.5438	(18,497.28)	(17,806.30)	0.0000	4.3300	(1,601.88)	0.00	2.2248	(7.9232)	0.0000	1	(5.6984)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(800)	2.5438	(2,113.97)	(2,035.01)	0.0000	4.3300	(1,601.88)	0.00	0.2543	(0.9055)	0.0000	1	(0.6512)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,800)	2.5438	(7,398.91)	(7,122.52)	0.0000	4.3300	(1,601.88)	0.00	0.8899	(3.1693)	0.0000	1	(2.2794)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(600)	2.5438	(1,585.48)	(1,526.25)	0.0000	4.3300	(1,601.88)	0.00	0.1907	(0.6791)	0.0000	1	(0.4884)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,300)	2.5438	(6,077.68)	(5,850.64)	0.0000	4.3300	(1,601.88)	0.00	0.7310	(2.6033)	0.0000	1	(1.8723)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(3,300)	2.5438	(8,720.14)	(8,394.40)	0.0000	4.3300	(1,601.88)	0.00	1.0488	(3.7352)	0.0000	1	(2.6864)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(5,900)	2.5438	(15,590.56)	(15,008.17)	0.0000	4.3300	(1,601.88)	0.00	1.8752	(6.6781)	0.0000	1	(4.8029)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(200)	2.5438	(528.49)	(508.75)	0.0000	4.3300	(1,601.88)	0.00	0.0636	(0.2264)	0.0000	1	(0.1628)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(600)	2.5438	(1,585.48)	(1,526.25)	0.0000	4.3300	(1,601.88)	0.00	0.1907	(0.6791)	0.0000	1	(0.4884)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(5,900)	2.5438	(15,590.56)	(15,008.17)	0.0000	4.3300	(1,601.88)	0.00	1.8752	(6.6781)	0.0000	1	(4.8029)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(7,100)	2.5438	(18,761.52)	(18,060.67)	0.0000	4.3300	(1,601.88)	0.00	2.2566	(8.0364)	0.0000	1	(5.7798)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,300)	2.5438	(6,077.68)	(5,850.64)	0.0000	4.3300	(1,601.88)	0.00	0.7310	(2.6033)	0.0000	1	(1.8723)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(8,500)	2.5438	(22,460.98)	(21,621.93)	0.0000	4.3300	(1,601.88)	0.00	2.7016	(9.6210)	0.0000	1	(6.9195)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(500)	2.5438	(1,321.23)	(1,271.88)	0.0000	4.3300	(1,601.88)	0.00	0.1589	(0.5659)	0.0000	1	(0.4070)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(2,800)	2.5438	(7,398.91)	(7,122.52)	0.0000	4.3300	(1,601.88)	0.00	0.8899	(3.1693)	0.0000	1	(2.2794)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(7,400)	2.5438	(19,554.26)	(18,823.80)	0.0000	4.3300	(1,601.88)	0.00	2.3519	(8.3760)	0.0000	1	(6.0240)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(4,900)	2.5438	(12,948.09)	(12,464.41)	0.0000	4.3300	(1,601.88)	0.00	1.5574	(5.5462)	0.0000	1	(3.9889)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(400)	2.5438	(1,056.99)	(1,017.50)	0.0000	4.3300	(1,601.88)	0.00	0.1271	(0.4528)	0.0000	1	(0.3256)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/13/2025	SDB3260123345	0	(2,500)	2.5438	(6,606.17)	(6,359.39)	0.0000	4.3300	(1,601.88)	0.00	0.7946	(2.8297)	0.0000	1	(2.0351)	02/07/2025
603871.SH	01/13/2025	SDB3260123345	0	(1,100)	2.5438	(2,906.71)	(2,798.13)	0.0000	4.3300	(1,601.88)	0.00	0.3496	(1.2451)	0.0000	1	(0.8955)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(23,000)	2.6075	(60,808.83)	(59,973.56)	0.0000	4.3300	(1,593.21)	0.00	21.9419	(79.6253)	0.0000	3	(57.6834)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(14,600)	2.6075	(38,473.77)	(38,070.17)	0.0000	4.3300	(1,593.21)	0.00	13.8826	(50.5447)	0.0000	3	(36.6621)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(21,600)	2.6075	(57,522.55)	(56,322.99)	0.0000	4.3300	(1,593.21)	0.00	20.7561	(74.7785)	0.0000	3	(54.0225)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(17,500)	2.6075	(46,462.31)	(45,632.06)	0.0000	4.3300	(1,593.21)	0.00	16.7651	(60.5845)	0.0000	3	(43.8193)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(100)	2.6075	(264.25)	(260.75)	0.0000	4.3300	(1,593.21)	0.00	0.0953	(0.3462)	0.0000	3	(0.2508)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(3,000)	2.6075	(7,927.40)	(7,822.64)	0.0000	4.3300	(1,593.21)	0.00	2.8605	(10.3859)	0.0000	3	(7.5254)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,100)	2.6075	(5,549.18)	(5,475.85)	0.0000	4.3300	(1,593.21)	0.00	2.0023	(7.2701)	0.0000	3	(5.2678)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(14,500)	2.6075	(38,315.79)	(37,809.42)	0.0000	4.3300	(1,593.21)	0.00	13.8256	(50.1985)	0.0000	3	(36.3729)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,100)	2.6075	(5,549.18)	(5,475.85)	0.0000	4.3300	(1,593.21)	0.00	2.0023	(7.2701)	0.0000	3	(5.2678)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(6,300)	2.6075	(16,647.55)	(16,427.54)	0.0000	4.3300	(1,593.21)	0.00	6.0070	(21.8104)	0.0000	3	(15.8034)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(21,700)	2.6075	(57,341.56)	(56,583.75)	0.0000	4.3300	(1,593.21)	0.00	20.6907	(75.1247)	0.0000	3	(54.4340)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,600)	2.6075	(6,870.42)	(6,779.62)	0.0000	4.3300	(1,593.21)	0.00	2.4791	(9.0011)	0.0000	3	(6.5220)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(300)	2.6075	(792.74)	(782.26)	0.0000	4.3300	(1,593.21)	0.00	0.2860	(1.0386)	0.0000	3	(0.7525)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,100)	2.6075	(5,549.18)	(5,475.85)	0.0000	4.3300	(1,593.21)	0.00	2.0023	(7.2701)	0.0000	3	(5.2678)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(12,500)	2.6075	(33,030.85)	(32,594.33)	0.0000	4.3300	(1,593.21)	0.00	11.9186	(43.2746)	0.0000	3	(31.3560)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(5,300)	2.6075	(14,005.08)	(13,819.99)	0.0000	4.3300	(1,593.21)	0.00	5.0535	(18.3484)	0.0000	3	(13.2949)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(20,100)	2.6075	(53,113.61)	(52,411.67)	0.0000	4.3300	(1,593.21)	0.00	19.1652	(69.5856)	0.0000	3	(50.4204)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(3,200)	2.6075	(8,455.90)	(8,344.15)	0.0000	4.3300	(1,593.21)	0.00	3.0512	(11.0783)	0.0000	3	(8.0271)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(1,500)	2.6075	(3,963.70)	(3,911.32)	0.0000	4.3300	(1,593.21)	0.00	1.4302	(5.1930)	0.0000	3	(3.7627)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(11,600)	2.6075	(30,652.63)	(30,247.53)	0.0000	4.3300	(1,593.21)	0.00	11.0605	(40.1588)	0.0000	3	(29.0983)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(3,000)	2.6075	(7,927.40)	(7,822.64)	0.0000	4.3300	(1,593.21)	0.00	2.8605	(10.3859)	0.0000	3	(7.5254)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(10,400)	2.6075	(27,481.67)	(27,118.48)	0.0000	4.3300	(1,593.21)	0.00	9.9163	(36.0045)	0.0000	3	(26.0882)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(400)	2.6075	(1,056.99)	(1,043.02)	0.0000	4.3300	(1,593.21)	0.00	0.3814	(1.3848)	0.0000	3	(1.0034)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,200)	2.6075	(5,813.43)	(5,736.60)	0.0000	4.3300	(1,593.21)	0.00	2.0977	(7.6163)	0.0000	3	(5.5187)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(3,200)	2.6075	(8,455.90)	(8,344.15)	0.0000	4.3300	(1,593.21)	0.00	3.0512	(11.0783)	0.0000	3	(8.0271)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(1,800)	2.6075	(4,756.44)	(4,693.58)	0.0000	4.3300	(1,593.21)	0.00	1.7163	(6.2315)	0.0000	3	(4.5153)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(300)	2.6075	(792.74)	(782.26)	0.0000	4.3300	(1,593.21)	0.00	0.2860	(1.0386)	0.0000	3	(0.7525)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(200)	2.6075	(528.49)	(521.51)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6924)	0.0000	3	(0.5017)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,600)	2.6075	(6,870.42)	(6,779.62)	0.0000	4.3300	(1,593.21)	0.00	2.4791	(9.0011)	0.0000	3	(6.5220)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(1,200)	2.6075	(3,170.96)	(3,129.06)	0.0000	4.3300	(1,593.21)	0.00	1.1442	(4.1544)	0.0000	3	(3.0102)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(200)	2.6075	(528.49)	(521.51)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6924)	0.0000	3	(0.5017)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(7,000)	2.6075	(18,497.28)	(18,252.82)	0.0000	4.3300	(1,593.21)	0.00	6.6744	(24.2338)	0.0000	3	(17.5593)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(800)	2.6075	(2,113.97)	(2,086.04)	0.0000	4.3300	(1,593.21)	0.00	0.7628	(2.7696)	0.0000	3	(2.0068)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,800)	2.6075	(7,398.91)	(7,301.13)	0.0000	4.3300	(1,593.21)	0.00	2.6698	(9.6935)	0.0000	3	(7.0237)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(600)	2.6075	(1,585.48)	(1,564.53)	0.0000	4.3300	(1,593.21)	0.00	0.5721	(2.0772)	0.0000	3	(1.5051)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,300)	2.6075	(6,077.68)	(5,997.36)	0.0000	4.3300	(1,593.21)	0.00	2.1930	(7.9625)	0.0000	3	(5.7695)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(3,300)	2.6075	(8,720.14)	(8,604.90)	0.0000	4.3300	(1,593.21)	0.00	3.1465	(11.4245)	0.0000	3	(8.2780)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(5,900)	2.6075	(15,590.56)	(15,384.52)	0.0000	4.3300	(1,593.21)	0.00	5.6256	(20.4256)	0.0000	3	(14.8000)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(200)	2.6075	(528.49)	(521.51)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6924)	0.0000	3	(0.5017)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(600)	2.6075	(1,585.48)	(1,564.53)	0.0000	4.3300	(1,593.21)	0.00	0.5721	(2.0772)	0.0000	3	(1.5051)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(5,900)	2.6075	(15,590.56)	(15,384.52)	0.0000	4.3300	(1,593.21)	0.00	5.6256	(20.4256)	0.0000	3	(14.8000)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(7,100)	2.6075	(18,761.52)	(18,513.58)	0.0000	4.3300	(1,593.21)	0.00	6.7698	(24.5800)	0.0000	3	(17.8102)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,300)	2.6075	(6,077.68)	(5,997.36)	0.0000	4.3300	(1,593.21)	0.00	2.1930	(7.9625)	0.0000	3	(5.7695)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(8,500)	2.6075	(22,460.98)	(22,164.14)	0.0000	4.3300	(1,593.21)	0.00	8.1047	(29.4267)	0.0000	3	(21.3221)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(500)	2.6075	(1,321.23)	(1,303.77)	0.0000	4.3300	(1,593.21)	0.00	0.4767	(1.7310)	0.0000	3	(1.2542)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(2,800)	2.6075	(7,398.91)	(7,301.13)	0.0000	4.3300	(1,593.21)	0.00	2.6698	(9.6935)	0.0000	3	(7.0237)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(7,400)	2.6075	(19,554.26)	(19,295.84)	0.0000	4.3300	(1,593.21)	0.00	7.0558	(25.6186)	0.0000	3	(18.5627)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(4,900)	2.6075	(12,948.09)	(12,776.98)	0.0000	4.3300	(1,593.21)	0.00	4.6721	(16.9636)	0.0000	3	(12.2915)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(400)	2.6075	(1,056.99)	(1,043.02)	0.0000	4.3300	(1,593.21)	0.00	0.3814	(1.3848)	0.0000	3	(1.0034)	02/07/2025
603871.SH	01/10/2025	SDB3260123345	0	(10,100)	2.6075	(26,688.93)	(26,336.21)	0.0000	4.3300	(1,593.21)	0.00	9.6303	(34.9659)	0.0000	3	(25	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/10/2025	SDB3260123345	0	(1,100)	2.6075	(2,906.71)	(2,868.30)	0.0000	4.3300	(1,593.21)	0.00	1.0488	(3.8082)	0.0000	3	(2.7593)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(23,000)	2.5486	(60,808.83)	(58,617.64)	0.0000	4.3300	(1,593.21)	0.00	7.3140	(25.9417)	0.0000	1	(18.6277)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(14,600)	2.5486	(38,473.77)	(37,209.46)	0.0000	4.3300	(1,593.21)	0.00	4.6275	(16.4673)	0.0000	1	(11.8398)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(21,600)	2.5486	(57,522.55)	(55,049.61)	0.0000	4.3300	(1,593.21)	0.00	6.9187	(24.3626)	0.0000	1	(17.4439)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(17,500)	2.5486	(46,462.31)	(44,600.38)	0.0000	4.3300	(1,593.21)	0.00	5.5884	(19.7382)	0.0000	1	(14.1499)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(100)	2.5486	(264.25)	(254.86)	0.0000	4.3300	(1,593.21)	0.00	0.0318	(0.1128)	0.0000	1	(0.0810)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(3,000)	2.5486	(7,927.40)	(7,645.78)	0.0000	4.3300	(1,593.21)	0.00	0.9535	(3.3837)	0.0000	1	(2.4302)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,100)	2.5486	(5,549.18)	(5,352.05)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.3686)	0.0000	1	(1.7011)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(14,500)	2.5486	(38,315.79)	(36,954.60)	0.0000	4.3300	(1,593.21)	0.00	4.6085	(16.3545)	0.0000	1	(11.7460)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,100)	2.5486	(5,549.18)	(5,352.05)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.3686)	0.0000	1	(1.7011)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(6,300)	2.5486	(16,647.55)	(16,056.14)	0.0000	4.3300	(1,593.21)	0.00	2.0023	(7.1058)	0.0000	1	(5.1034)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(21,700)	2.5486	(57,341.56)	(55,304.47)	0.0000	4.3300	(1,593.21)	0.00	6.8969	(24.4754)	0.0000	1	(17.5785)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,600)	2.5486	(6,870.42)	(6,626.34)	0.0000	4.3300	(1,593.21)	0.00	0.8264	(2.9325)	0.0000	1	(2.1062)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(300)	2.5486	(792.74)	(764.58)	0.0000	4.3300	(1,593.21)	0.00	0.0953	(0.3384)	0.0000	1	(0.2430)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,100)	2.5486	(5,549.18)	(5,352.05)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.3686)	0.0000	1	(1.7011)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(12,500)	2.5486	(33,030.85)	(31,857.41)	0.0000	4.3300	(1,593.21)	0.00	3.9729	(14.0987)	0.0000	1	(10.1259)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(5,300)	2.5486	(14,005.08)	(13,507.54)	0.0000	4.3300	(1,593.21)	0.00	1.6845	(5.9779)	0.0000	1	(4.2934)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(20,100)	2.5486	(53,113.61)	(51,226.72)	0.0000	4.3300	(1,593.21)	0.00	6.3884	(22.6708)	0.0000	1	(16.2824)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(3,200)	2.5486	(8,455.90)	(8,155.50)	0.0000	4.3300	(1,593.21)	0.00	1.0171	(3.6093)	0.0000	1	(2.5922)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(1,500)	2.5486	(3,963.70)	(3,822.89)	0.0000	4.3300	(1,593.21)	0.00	0.4767	(1.6918)	0.0000	1	(1.2151)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(11,600)	2.5486	(30,652.63)	(29,563.68)	0.0000	4.3300	(1,593.21)	0.00	3.6868	(13.0836)	0.0000	1	(9.3968)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(3,000)	2.5486	(7,927.40)	(7,645.78)	0.0000	4.3300	(1,593.21)	0.00	0.9535	(3.3837)	0.0000	1	(2.4302)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(10,400)	2.5486	(27,481.67)	(26,505.37)	0.0000	4.3300	(1,593.21)	0.00	3.3054	(11.7302)	0.0000	1	(8.4247)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(400)	2.5486	(1,056.99)	(1,019.44)	0.0000	4.3300	(1,593.21)	0.00	0.1271	(0.4512)	0.0000	1	(0.3240)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,200)	2.5486	(5,813.43)	(5,606.90)	0.0000	4.3300	(1,593.21)	0.00	0.6992	(2.4814)	0.0000	1	(1.7822)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(3,200)	2.5486	(8,455.90)	(8,155.50)	0.0000	4.3300	(1,593.21)	0.00	1.0171	(3.6093)	0.0000	1	(2.5922)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(1,800)	2.5486	(4,756.44)	(4,587.47)	0.0000	4.3300	(1,593.21)	0.00	0.5721	(2.0302)	0.0000	1	(1.4581)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(300)	2.5486	(792.74)	(764.58)	0.0000	4.3300	(1,593.21)	0.00	0.0953	(0.3384)	0.0000	1	(0.2430)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(200)	2.5486	(528.49)	(509.72)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2256)	0.0000	1	(0.1620)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,600)	2.5486	(6,870.42)	(6,626.34)	0.0000	4.3300	(1,593.21)	0.00	0.8264	(2.9325)	0.0000	1	(2.1062)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(1,200)	2.5486	(3,170.96)	(3,058.31)	0.0000	4.3300	(1,593.21)	0.00	0.3814	(1.3535)	0.0000	1	(0.9721)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(200)	2.5486	(528.49)	(509.72)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2256)	0.0000	1	(0.1620)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(7,000)	2.5486	(18,497.28)	(17,840.15)	0.0000	4.3300	(1,593.21)	0.00	2.2248	(7.8953)	0.0000	1	(5.6705)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(800)	2.5486	(2,113.97)	(2,038.87)	0.0000	4.3300	(1,593.21)	0.00	0.2543	(0.9023)	0.0000	1	(0.6481)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,800)	2.5486	(7,398.91)	(7,136.06)	0.0000	4.3300	(1,593.21)	0.00	0.8899	(3.1581)	0.0000	1	(2.2682)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(600)	2.5486	(1,585.48)	(1,529.16)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6767)	0.0000	1	(0.4860)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,300)	2.5486	(6,077.68)	(5,861.76)	0.0000	4.3300	(1,593.21)	0.00	0.7310	(2.5942)	0.0000	1	(1.8632)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(3,300)	2.5486	(8,720.14)	(8,410.36)	0.0000	4.3300	(1,593.21)	0.00	1.0488	(3.7221)	0.0000	1	(2.6732)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(5,900)	2.5486	(15,590.56)	(15,036.70)	0.0000	4.3300	(1,593.21)	0.00	1.8752	(6.6546)	0.0000	1	(4.7794)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(200)	2.5486	(528.49)	(509.72)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2256)	0.0000	1	(0.1620)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(600)	2.5486	(1,585.48)	(1,529.16)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6767)	0.0000	1	(0.4860)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(5,900)	2.5486	(15,590.56)	(15,036.70)	0.0000	4.3300	(1,593.21)	0.00	1.8752	(6.6546)	0.0000	1	(4.7794)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(7,100)	2.5486	(18,761.52)	(18,095.01)	0.0000	4.3300	(1,593.21)	0.00	2.2566	(8.0081)	0.0000	1	(5.7515)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,300)	2.5486	(6,077.68)	(5,861.76)	0.0000	4.3300	(1,593.21)	0.00	0.7310	(2.5942)	0.0000	1	(1.8632)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(8,500)	2.5486	(22,460.98)	(21,663.04)	0.0000	4.3300	(1,593.21)	0.00	2.7016	(9.5871)	0.0000	1	(6.8856)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(500)	2.5486	(1,321.23)	(1,274.30)	0.0000	4.3300	(1,593.21)	0.00	0.1589	(0.5639)	0.0000	1	(0.4050)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,800)	2.5486	(7,398.91)	(7,136.06)	0.0000	4.3300	(1,593.21)	0.00	0.8899	(3.1581)	0.0000	1	(2.2682)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(7,400)	2.5486	(19,554.26)	(18,859.59)	0.0000	4.3300	(1,593.21)	0.00	2.3519	(8.3465)	0.0000	1	(5.9945)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(4,900)	2.5486	(12,948.09)	(12,488.11)	0.0000	4.3300	(1,593.21)	0.00	1.5574	(5.5267)	0.0000	1	(3.9693)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(400)	2.5486	(1,056.99)	(1,019.44)	0.0000	4.3300	(1,593.21)	0.00	0.1271	(0.4512)	0.0000	1	(0.3240)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(10,100)	2.5486	(26,688.93)	(25,740.79)	0.0000	4.3300	(1,593.21)	0.00	3.2101	(11.3918)	0.0000	1	(8.1817)	02/07/2025
603871.SH	01/09/2025	SDB3260123345	0	(2,500)	2.5486	(6,006.17)	(6,371.48)	0.0000	4.3300	(1,593.21)	0.00	0.7946	(2.8197)	0.0000	1	(2.0252)	02/07/2025
603870																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/08/2025	SDB3260123345	0	(23,000)	2.6050	(60,808.83)	(59,914.54)	0.0000	4.3300	(1,593.21)	0.00	7.3140	(26.5156)	0.0000	1	(19.2017)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(14,600)	2.6050	(38,473.77)	(38,032.71)	0.0000	4.3300	(1,593.21)	0.00	4.6275	(16.8317)	0.0000	1	(12.2041)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(21,600)	2.6050	(57,522.55)	(56,267.57)	0.0000	4.3300	(1,593.21)	0.00	6.9187	(24.9016)	0.0000	1	(17.9830)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(17,500)	2.6050	(46,462.31)	(45,587.15)	0.0000	4.3300	(1,593.21)	0.00	5.5884	(20.1749)	0.0000	1	(14.5866)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(100)	2.6050	(264.25)	(260.50)	0.0000	4.3300	(1,593.21)	0.00	0.0318	(0.1153)	0.0000	1	(0.0835)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(3,000)	2.6050	(7,927.40)	(7,814.94)	0.0000	4.3300	(1,593.21)	0.00	0.9535	(3.4586)	0.0000	1	(2.5051)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,100)	2.6050	(5,549.18)	(5,470.46)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.4210)	0.0000	1	(1.7536)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(14,500)	2.6050	(38,315.79)	(37,772.21)	0.0000	4.3300	(1,593.21)	0.00	4.6085	(16.7164)	0.0000	1	(12.1078)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,100)	2.6050	(5,549.18)	(5,470.46)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.4210)	0.0000	1	(1.7536)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(6,300)	2.6050	(16,647.55)	(16,411.37)	0.0000	4.3300	(1,593.21)	0.00	2.0023	(7.2630)	0.0000	1	(5.2607)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(21,700)	2.6050	(57,341.56)	(56,528.07)	0.0000	4.3300	(1,593.21)	0.00	6.8969	(25.0169)	0.0000	1	(18.1200)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,600)	2.6050	(6,870.42)	(6,772.95)	0.0000	4.3300	(1,593.21)	0.00	0.8264	(2.9974)	0.0000	1	(2.1711)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(300)	2.6050	(792.74)	(781.49)	0.0000	4.3300	(1,593.21)	0.00	0.0953	(0.3459)	0.0000	1	(0.2505)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,100)	2.6050	(5,549.18)	(5,470.46)	0.0000	4.3300	(1,593.21)	0.00	0.6674	(2.4210)	0.0000	1	(1.7536)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(12,500)	2.6050	(33,030.85)	(32,562.25)	0.0000	4.3300	(1,593.21)	0.00	3.9729	(14.4107)	0.0000	1	(10.4378)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(5,300)	2.6050	(14,005.08)	(13,806.39)	0.0000	4.3300	(1,593.21)	0.00	1.6845	(6.1101)	0.0000	1	(4.4256)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(20,100)	2.6050	(53,113.61)	(52,360.10)	0.0000	4.3300	(1,593.21)	0.00	6.3884	(23.1724)	0.0000	1	(16.7840)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(3,200)	2.6050	(8,455.90)	(8,335.94)	0.0000	4.3300	(1,593.21)	0.00	1.0171	(3.6891)	0.0000	1	(2.6721)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(1,500)	2.6050	(3,963.70)	(3,907.47)	0.0000	4.3300	(1,593.21)	0.00	0.4767	(1.7293)	0.0000	1	(1.2525)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(11,600)	2.6050	(30,652.63)	(30,217.77)	0.0000	4.3300	(1,593.21)	0.00	3.6868	(13.3731)	0.0000	1	(9.6863)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(3,000)	2.6050	(7,927.40)	(7,814.94)	0.0000	4.3300	(1,593.21)	0.00	0.9535	(3.4586)	0.0000	1	(2.5051)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(10,400)	2.6050	(27,481.67)	(27,091.79)	0.0000	4.3300	(1,593.21)	0.00	3.3054	(11.9997)	0.0000	1	(8.6842)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(400)	2.6050	(1,056.99)	(1,041.99)	0.0000	4.3300	(1,593.21)	0.00	0.1271	(0.4611)	0.0000	1	(0.3340)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,200)	2.6050	(5,813.43)	(5,730.96)	0.0000	4.3300	(1,593.21)	0.00	0.6992	(2.5363)	0.0000	1	(1.8371)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(3,200)	2.6050	(8,455.90)	(8,335.94)	0.0000	4.3300	(1,593.21)	0.00	1.0171	(3.6891)	0.0000	1	(2.6721)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(1,800)	2.6050	(4,756.44)	(4,688.96)	0.0000	4.3300	(1,593.21)	0.00	0.5721	(2.0751)	0.0000	1	(1.5030)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(300)	2.6050	(792.74)	(781.49)	0.0000	4.3300	(1,593.21)	0.00	0.0953	(0.3459)	0.0000	1	(0.2505)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(200)	2.6050	(528.49)	(521.00)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2306)	0.0000	1	(0.1670)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,600)	2.6050	(6,870.42)	(6,772.95)	0.0000	4.3300	(1,593.21)	0.00	0.8264	(2.9974)	0.0000	1	(2.1711)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(1,200)	2.6050	(3,170.96)	(3,125.98)	0.0000	4.3300	(1,593.21)	0.00	0.3814	(1.3834)	0.0000	1	(1.0020)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(200)	2.6050	(528.49)	(521.00)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2306)	0.0000	1	(0.1670)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(7,000)	2.6050	(18,497.28)	(18,234.86)	0.0000	4.3300	(1,593.21)	0.00	2.2248	(8.0700)	0.0000	1	(5.8452)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(800)	2.6050	(2,113.97)	(2,083.98)	0.0000	4.3300	(1,593.21)	0.00	0.2543	(0.9223)	0.0000	1	(0.6680)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,800)	2.6050	(7,398.91)	(7,293.94)	0.0000	4.3300	(1,593.21)	0.00	0.8899	(3.2280)	0.0000	1	(2.3381)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(600)	2.6050	(1,585.48)	(1,562.99)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6917)	0.0000	1	(0.5010)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,300)	2.6050	(6,077.68)	(5,991.45)	0.0000	4.3300	(1,593.21)	0.00	0.7310	(2.6516)	0.0000	1	(1.9206)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(3,300)	2.6050	(8,720.14)	(8,596.43)	0.0000	4.3300	(1,593.21)	0.00	1.0488	(3.8044)	0.0000	1	(2.7556)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(5,900)	2.6050	(15,590.56)	(15,369.38)	0.0000	4.3300	(1,593.21)	0.00	1.8752	(6.8018)	0.0000	1	(4.9266)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(200)	2.6050	(528.49)	(521.00)	0.0000	4.3300	(1,593.21)	0.00	0.0636	(0.2306)	0.0000	1	(0.1670)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(600)	2.6050	(1,585.48)	(1,562.99)	0.0000	4.3300	(1,593.21)	0.00	0.1907	(0.6917)	0.0000	1	(0.5010)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(5,900)	2.6050	(15,590.56)	(15,369.38)	0.0000	4.3300	(1,593.21)	0.00	1.8752	(6.8018)	0.0000	1	(4.9266)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(7,100)	2.6050	(18,761.52)	(18,495.36)	0.0000	4.3300	(1,593.21)	0.00	2.2566	(8.1853)	0.0000	1	(5.9287)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,300)	2.6050	(6,077.68)	(5,991.45)	0.0000	4.3300	(1,593.21)	0.00	0.7310	(2.6516)	0.0000	1	(1.9206)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(8,500)	2.6050	(22,460.98)	(22,142.33)	0.0000	4.3300	(1,593.21)	0.00	2.7016	(9.7993)	0.0000	1	(7.0977)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(500)	2.6050	(1,321.23)	(1,302.49)	0.0000	4.3300	(1,593.21)	0.00	0.1589	(0.5764)	0.0000	1	(0.4175)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,800)	2.6050	(7,398.91)	(7,293.94)	0.0000	4.3300	(1,593.21)	0.00	0.8899	(3.2280)	0.0000	1	(2.3381)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(7,400)	2.6050	(19,554.26)	(19,276.85)	0.0000	4.3300	(1,593.21)	0.00	2.3519	(8.5311)	0.0000	1	(6.1792)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(4,900)	2.6050	(12,948.09)	(12,764.40)	0.0000	4.3300	(1,593.21)	0.00	1.5574	(5.6490)	0.0000	1	(4.0916)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(400)	2.6050	(1,056.99)	(1,041.99)	0.0000	4.3300	(1,593.21)	0.00	0.1271	(0.4611)	0.0000	1	(0.3340)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(10,100)	2.6050	(26,688.93)	(26,310.30)	0.0000	4.3300	(1,593.21)	0.00	3.2101	(11.6438)	0.0000	1	(8.4337)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(2,500)	2.6050	(6,606.17)	(6,512.45)	0.0000	4.3300	(1,593.21)	0.00	0.7946	(2.8821)	0.0000	1	(2.0876)	02/07/2025
603871.SH	01/08/2025	SDB3260123345	0	(1,100)	2.6050	(2,906.71)	(2,865.48)	0.0000	4.3300	(1,593.21)	0.00	0.3496	(1.2681)	0.0000	1	(0.9185)	02/07/2025
603871.SH	01/07/2025	SDB3260123345															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/07/2025	SDB3260123345	0	(17,500)	2.6454	(46,462.31)	(46,295.22)	0.0000	4.3300	(1,577.18)	0.00	5.5884	(20.2823)	0.0000	1	(14.6939)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(100)	2.6454	(264.25)	(264.54)	0.0000	4.3300	(1,577.18)	0.00	0.0318	(0.1159)	0.0000	1	(0.0841)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(3,000)	2.6454	(7,927.40)	(7,936.32)	0.0000	4.3300	(1,577.18)	0.00	0.9535	(3.4770)	0.0000	1	(2.5235)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,100)	2.6454	(5,549.18)	(5,555.43)	0.0000	4.3300	(1,577.18)	0.00	0.6674	(2.4339)	0.0000	1	(1.7664)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(14,500)	2.6454	(38,315.79)	(38,358.89)	0.0000	4.3300	(1,577.18)	0.00	4.6085	(16.8053)	0.0000	1	(12.1968)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,100)	2.6454	(5,549.18)	(5,555.43)	0.0000	4.3300	(1,577.18)	0.00	0.6674	(2.4339)	0.0000	1	(1.7664)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(6,300)	2.6454	(16,647.55)	(16,666.28)	0.0000	4.3300	(1,577.18)	0.00	2.0023	(7.3016)	0.0000	1	(5.2993)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(21,700)	2.6454	(57,341.56)	(57,406.07)	0.0000	4.3300	(1,577.18)	0.00	6.8969	(25.1500)	0.0000	1	(18.2531)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,600)	2.6454	(6,870.42)	(6,878.15)	0.0000	4.3300	(1,577.18)	0.00	0.8264	(3.0134)	0.0000	1	(2.1870)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(300)	2.6454	(792.74)	(793.63)	0.0000	4.3300	(1,577.18)	0.00	0.0953	(0.3477)	0.0000	1	(0.2523)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,100)	2.6454	(5,549.18)	(5,555.43)	0.0000	4.3300	(1,577.18)	0.00	0.6674	(2.4339)	0.0000	1	(1.7664)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(12,500)	2.6454	(33,030.85)	(33,068.01)	0.0000	4.3300	(1,577.18)	0.00	3.9729	(14.4873)	0.0000	1	(10.5144)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(5,300)	2.6454	(14,005.08)	(14,020.84)	0.0000	4.3300	(1,577.18)	0.00	1.6845	(6.1426)	0.0000	1	(4.4581)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(20,100)	2.6454	(53,113.61)	(53,173.36)	0.0000	4.3300	(1,577.18)	0.00	6.3884	(23.2956)	0.0000	1	(16.9072)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(3,200)	2.6454	(8,455.90)	(8,465.41)	0.0000	4.3300	(1,577.18)	0.00	1.0171	(3.7088)	0.0000	1	(2.6917)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(1,500)	2.6454	(3,963.70)	(3,968.16)	0.0000	4.3300	(1,577.18)	0.00	0.4767	(1.7385)	0.0000	1	(1.2617)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(11,600)	2.6454	(30,652.63)	(30,687.12)	0.0000	4.3300	(1,577.18)	0.00	3.6868	(13.4442)	0.0000	1	(9.7574)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(3,000)	2.6454	(7,927.40)	(7,936.32)	0.0000	4.3300	(1,577.18)	0.00	0.9535	(3.4770)	0.0000	1	(2.5235)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(10,400)	2.6454	(27,481.67)	(27,512.59)	0.0000	4.3300	(1,577.18)	0.00	3.3054	(12.0535)	0.0000	1	(8.7480)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(400)	2.6454	(1,056.99)	(1,058.18)	0.0000	4.3300	(1,577.18)	0.00	0.1271	(0.4636)	0.0000	1	(0.3365)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,200)	2.6454	(5,813.43)	(5,819.97)	0.0000	4.3300	(1,577.18)	0.00	0.6992	(2.5498)	0.0000	1	(1.8505)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(3,200)	2.6454	(8,455.90)	(8,465.41)	0.0000	4.3300	(1,577.18)	0.00	1.0171	(3.7088)	0.0000	1	(2.6917)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(1,800)	2.6454	(4,756.44)	(4,761.79)	0.0000	4.3300	(1,577.18)	0.00	0.5721	(2.0862)	0.0000	1	(1.5141)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(300)	2.6454	(792.74)	(793.63)	0.0000	4.3300	(1,577.18)	0.00	0.0953	(0.3477)	0.0000	1	(0.2523)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(200)	2.6454	(528.49)	(529.09)	0.0000	4.3300	(1,577.18)	0.00	0.0636	(0.2318)	0.0000	1	(0.1682)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,600)	2.6454	(6,870.42)	(6,878.15)	0.0000	4.3300	(1,577.18)	0.00	0.8264	(3.0134)	0.0000	1	(2.1870)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(1,200)	2.6454	(3,170.96)	(3,174.53)	0.0000	4.3300	(1,577.18)	0.00	0.3814	(1.3908)	0.0000	1	(1.0094)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(200)	2.6454	(528.49)	(529.09)	0.0000	4.3300	(1,577.18)	0.00	0.0636	(0.2318)	0.0000	1	(0.1682)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(7,000)	2.6454	(18,497.28)	(18,518.09)	0.0000	4.3300	(1,577.18)	0.00	2.2248	(8.1129)	0.0000	1	(5.8881)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(800)	2.6454	(2,113.97)	(2,116.35)	0.0000	4.3300	(1,577.18)	0.00	0.2543	(0.9272)	0.0000	1	(0.6729)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,800)	2.6454	(7,398.91)	(7,407.23)	0.0000	4.3300	(1,577.18)	0.00	0.8899	(3.2452)	0.0000	1	(2.3552)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(600)	2.6454	(1,585.48)	(1,587.26)	0.0000	4.3300	(1,577.18)	0.00	0.1907	(0.6954)	0.0000	1	(0.5047)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,300)	2.6454	(6,077.68)	(6,084.51)	0.0000	4.3300	(1,577.18)	0.00	0.7310	(2.6657)	0.0000	1	(1.9347)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(3,300)	2.6454	(8,720.14)	(8,729.96)	0.0000	4.3300	(1,577.18)	0.00	1.0488	(3.8247)	0.0000	1	(2.7758)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(5,900)	2.6454	(15,590.56)	(15,608.10)	0.0000	4.3300	(1,577.18)	0.00	1.8752	(6.8380)	0.0000	1	(4.9628)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(200)	2.6454	(528.49)	(529.09)	0.0000	4.3300	(1,577.18)	0.00	0.0636	(0.2318)	0.0000	1	(0.1682)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(600)	2.6454	(1,585.48)	(1,587.26)	0.0000	4.3300	(1,577.18)	0.00	0.1907	(0.6954)	0.0000	1	(0.5047)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(5,900)	2.6454	(15,590.56)	(15,608.10)	0.0000	4.3300	(1,577.18)	0.00	1.8752	(6.8380)	0.0000	1	(4.9628)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(7,100)	2.6454	(18,761.52)	(18,782.63)	0.0000	4.3300	(1,577.18)	0.00	2.2566	(8.2288)	0.0000	1	(5.9722)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,300)	2.6454	(6,077.68)	(6,084.51)	0.0000	4.3300	(1,577.18)	0.00	0.7310	(2.6657)	0.0000	1	(1.9347)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(8,500)	2.6454	(22,460.98)	(22,486.25)	0.0000	4.3300	(1,577.18)	0.00	2.7016	(9.8514)	0.0000	1	(7.1498)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(500)	2.6454	(1,321.23)	(1,322.72)	0.0000	4.3300	(1,577.18)	0.00	0.1589	(0.5795)	0.0000	1	(0.4206)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,800)	2.6454	(7,398.91)	(7,407.23)	0.0000	4.3300	(1,577.18)	0.00	0.8899	(3.2452)	0.0000	1	(2.3552)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(7,400)	2.6454	(19,554.26)	(19,576.26)	0.0000	4.3300	(1,577.18)	0.00	2.3519	(8.5765)	0.0000	1	(6.2246)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(4,900)	2.6454	(12,948.09)	(12,962.66)	0.0000	4.3300	(1,577.18)	0.00	1.5574	(5.6790)	0.0000	1	(4.1217)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(400)	2.6454	(1,056.99)	(1,058.18)	0.0000	4.3300	(1,577.18)	0.00	0.1271	(0.4636)	0.0000	1	(0.3365)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(10,100)	2.6454	(26,688.93)	(26,718.95)	0.0000	4.3300	(1,577.18)	0.00	3.2101	(11.7058)	0.0000	1	(8.4957)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(2,500)	2.6454	(6,606.17)	(6,613.60)	0.0000	4.3300	(1,577.18)	0.00	0.7946	(2.8975)	0.0000	1	(2.1029)	02/07/2025
603871.SH	01/07/2025	SDB3260123345	0	(1,100)	2.6454	(2,906.71)	(2,909.99)	0.0000	4.3300	(1,577.18)	0.00	0.3496	(1.2749)	0.0000	1	(0.9253)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(100)	2.6425	(264.25)	(264.25)	0.0000	4.3300	(1,554.48)	0.00	0.0318	(0.1141)	0.0000	1	(0.0823)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(3,000)	2.6425	(7,927.40)	(7,927.40)	0.0000	4.3300	(1,554.48)	0.00	0.9535	(3.4231)	0.0000	1	(2.4696)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,100)	2.6425	(5,549.18)	(5,549.18)	0.0000	4.3300	(1,554.48)	0.00	0.6674	(2.3961)	0.0000	1	(1.7287)	02/07/2025
603871.SH	01/06/2025	S															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603871.SH	01/06/2025	SDB3260123345	0	(2,100)	2.6425	(5,549.18)	(5,549.18)	0.0000	4.3300	(1,554.48)	0.00	0.6674	(2.3961)	0.0000	1	(1.7287)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(6,300)	2.6425	(16,647.55)	(16,647.55)	0.0000	4.3300	(1,554.48)	0.00	2.0023	(7.1884)	0.0000	1	(5.1861)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(21,700)	2.6425	(57,341.56)	(57,341.56)	0.0000	4.3300	(1,554.48)	0.00	6.8969	(24.7601)	0.0000	1	(17.8632)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,600)	2.6425	(6,870.42)	(6,870.42)	0.0000	4.3300	(1,554.48)	0.00	0.8264	(2.9666)	0.0000	1	(2.1403)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(300)	2.6425	(792.74)	(792.74)	0.0000	4.3300	(1,554.48)	0.00	0.0953	(0.3423)	0.0000	1	(0.2470)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,100)	2.6425	(5,549.18)	(5,549.18)	0.0000	4.3300	(1,554.48)	0.00	0.6674	(2.3961)	0.0000	1	(1.7287)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(12,500)	2.6425	(33,030.85)	(33,030.85)	0.0000	4.3300	(1,554.48)	0.00	3.9729	(14.2627)	0.0000	1	(10.2898)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(5,300)	2.6425	(14,005.08)	(14,005.08)	0.0000	4.3300	(1,554.48)	0.00	1.6845	(6.0474)	0.0000	1	(4.3629)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(20,100)	2.6425	(53,113.61)	(53,113.61)	0.0000	4.3300	(1,554.48)	0.00	6.3884	(22.9345)	0.0000	1	(16.5461)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(3,200)	2.6425	(8,455.90)	(8,455.90)	0.0000	4.3300	(1,554.48)	0.00	1.0171	(3.6513)	0.0000	1	(2.6342)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(1,500)	2.6425	(3,963.70)	(3,963.70)	0.0000	4.3300	(1,554.48)	0.00	0.4767	(1.7115)	0.0000	1	(1.2348)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(11,600)	2.6425	(30,652.63)	(30,652.63)	0.0000	4.3300	(1,554.48)	0.00	3.6868	(13.2358)	0.0000	1	(9.5490)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(3,000)	2.6425	(7,927.40)	(7,927.40)	0.0000	4.3300	(1,554.48)	0.00	0.9535	(3.4231)	0.0000	1	(2.4696)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(10,400)	2.6425	(27,481.67)	(27,481.67)	0.0000	4.3300	(1,554.48)	0.00	3.3054	(11.8666)	0.0000	1	(8.5611)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(400)	2.6425	(1,056.99)	(1,056.99)	0.0000	4.3300	(1,554.48)	0.00	0.1271	(0.4564)	0.0000	1	(0.3293)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,200)	2.6425	(5,813.43)	(5,813.43)	0.0000	4.3300	(1,554.48)	0.00	0.6992	(2.5102)	0.0000	1	(1.8110)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(3,200)	2.6425	(8,455.90)	(8,455.90)	0.0000	4.3300	(1,554.48)	0.00	1.0171	(3.6513)	0.0000	1	(2.6342)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(1,800)	2.6425	(4,756.44)	(4,756.44)	0.0000	4.3300	(1,554.48)	0.00	0.5721	(2.0538)	0.0000	1	(1.4817)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(300)	2.6425	(792.74)	(792.74)	0.0000	4.3300	(1,554.48)	0.00	0.0953	(0.3423)	0.0000	1	(0.2470)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(200)	2.6425	(528.49)	(528.49)	0.0000	4.3300	(1,554.48)	0.00	0.0636	(0.2282)	0.0000	1	(0.1646)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,600)	2.6425	(6,870.42)	(6,870.42)	0.0000	4.3300	(1,554.48)	0.00	0.8264	(2.9666)	0.0000	1	(2.1403)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(1,200)	2.6425	(3,170.96)	(3,170.96)	0.0000	4.3300	(1,554.48)	0.00	0.3814	(1.3692)	0.0000	1	(0.9878)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(200)	2.6425	(528.49)	(528.49)	0.0000	4.3300	(1,554.48)	0.00	0.0636	(0.2282)	0.0000	1	(0.1646)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(7,000)	2.6425	(18,497.28)	(18,497.28)	0.0000	4.3300	(1,554.48)	0.00	2.2248	(7.9871)	0.0000	1	(5.7623)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(800)	2.6425	(2,113.97)	(2,113.97)	0.0000	4.3300	(1,554.48)	0.00	0.2543	(0.9128)	0.0000	1	(0.6585)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,800)	2.6425	(7,398.91)	(7,398.91)	0.0000	4.3300	(1,554.48)	0.00	0.8899	(3.1948)	0.0000	1	(2.3049)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(600)	2.6425	(1,585.48)	(1,585.48)	0.0000	4.3300	(1,554.48)	0.00	0.1907	(0.6846)	0.0000	1	(0.4939)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,300)	2.6425	(6,077.68)	(6,077.68)	0.0000	4.3300	(1,554.48)	0.00	0.7310	(2.6243)	0.0000	1	(1.8933)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(3,300)	2.6425	(8,720.14)	(8,720.14)	0.0000	4.3300	(1,554.48)	0.00	1.0488	(3.7654)	0.0000	1	(2.7165)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(5,900)	2.6425	(15,590.56)	(15,590.56)	0.0000	4.3300	(1,554.48)	0.00	1.8752	(6.7320)	0.0000	1	(4.8568)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(200)	2.6425	(528.49)	(528.49)	0.0000	4.3300	(1,554.48)	0.00	0.0636	(0.2282)	0.0000	1	(0.1646)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(600)	2.6425	(1,585.48)	(1,585.48)	0.0000	4.3300	(1,554.48)	0.00	0.1907	(0.6846)	0.0000	1	(0.4939)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(5,900)	2.6425	(15,590.56)	(15,590.56)	0.0000	4.3300	(1,554.48)	0.00	1.8752	(6.7320)	0.0000	1	(4.8568)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(7,100)	2.6425	(18,761.52)	(18,761.52)	0.0000	4.3300	(1,554.48)	0.00	2.2566	(8.1012)	0.0000	1	(5.8446)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,300)	2.6425	(6,077.68)	(6,077.68)	0.0000	4.3300	(1,554.48)	0.00	0.7310	(2.6243)	0.0000	1	(1.8933)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(8,500)	2.6425	(22,460.98)	(22,460.98)	0.0000	4.3300	(1,554.48)	0.00	2.7016	(9.6986)	0.0000	1	(6.9971)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(500)	2.6425	(1,321.23)	(1,321.23)	0.0000	4.3300	(1,554.48)	0.00	0.1589	(0.5705)	0.0000	1	(0.4116)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,800)	2.6425	(7,398.91)	(7,398.91)	0.0000	4.3300	(1,554.48)	0.00	0.8899	(3.1948)	0.0000	1	(2.3049)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(7,400)	2.6425	(19,554.26)	(19,554.26)	0.0000	4.3300	(1,554.48)	0.00	2.3519	(8.4435)	0.0000	1	(6.0916)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(4,900)	2.6425	(12,948.09)	(12,948.09)	0.0000	4.3300	(1,554.48)	0.00	1.5574	(5.5910)	0.0000	1	(4.0336)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(400)	2.6425	(1,056.99)	(1,056.99)	0.0000	4.3300	(1,554.48)	0.00	0.1271	(0.4564)	0.0000	1	(0.3293)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(10,100)	2.6425	(26,688.93)	(26,688.93)	0.0000	4.3300	(1,554.48)	0.00	3.2101	(11.5243)	0.0000	1	(8.3142)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(2,500)	2.6425	(6,606.17)	(6,606.17)	0.0000	4.3300	(1,554.48)	0.00	0.7946	(2.8525)	0.0000	1	(2.0580)	02/07/2025
603871.SH	01/06/2025	SDB3260123345	0	(1,100)	2.6425	(2,906.71)	(2,906.71)	0.0000	4.3300	(1,554.48)	0.00	0.3496	(1.2551)	0.0000	1	(0.9055)	02/07/2025
TOTAL JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												1,126.7485	(3,983.8750)	0.0000		(2,857.1264)	
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002501.ZK	01/17/2025	SDB3264120639	0	(27)	0.2219	(5.90)	(5.99)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0037)	0.0000	1	(0.0030)	02/07/2025
002501.ZK	01/16/2025	SDB3264120639	0	(27)	0.2053	(5.90)	(5.54)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0035)	0.0000	1	(0.0028)	02/07/2025
002501.ZK	01/15/2025	SDB3264120639	0	(27)	0.2053	(5.90)	(5.54)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0035)	0.0000	1	(0.0028)	02/07/2025
002501.ZK	01/14/2025	SDB3264120639	0	(27)	0.2177	(5.90)	(5.88)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0037)	0.0000	1	(0.0030)	02/07/2025
002501.ZK	01/13/2025	SDB3264120639	0	(27)	0.2232	(5.90)	(6.03)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0038)	0.0000	1	(0.0031)	02/07/2025
002501.ZK	01/10/2025	SDB3264120639	0	(27)	0.2154	(5.90)	(5.81)	0.0000	4.3300	(2,250.00)	0.00	0.0021	(0.0109)	0.0000	3	(0.0088)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002501.ZK	01/09/2025	SDB3264120639	0	(27)	0.2052	(5.90)	(5.54)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0035)	0.0000	1	(0.0028)	02/07/2025
002501.ZK	01/08/2025	SDB3264120639	0	(27)	0.2113	(5.90)	(5.70)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0036)	0.0000	1	(0.0029)	02/07/2025
002501.ZK	01/07/2025	SDB3264120639	0	(27)	0.2255	(5.90)	(6.09)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0038)	0.0000	1	(0.0031)	02/07/2025
002501.ZK	01/06/2025	SDB3264120639	0	(27)	0.2185	(5.90)	(5.90)	0.0000	4.3300	(2,250.00)	0.00	0.0007	(0.0037)	0.0000	1	(0.0030)	02/07/2025
002501.ZK	01/06/2025	SDB3264120639	0	(3,973)	0.2185	(868.10)	(868.10)	0.0000	4.3300	(2,250.00)	0.00	0.1044	(0.5426)	0.3000	1	(0.4381)	02/07/2025
002501.ZK	01/06/2025	SDB3264120639	0	(49,627)	0.2185	(10,843.45)	(10,843.45)	0.0000	4.3300	(2,250.00)	0.00	1.3042	(6.7772)	0.0000	1	(5.4729)	02/07/2025
TOTAL JILIN LIYUAN PRECISION MANUFACTURING CO., LTD CMN CLASS A SERIES NORTHBOUND												1.4172	(7.3633)	0.0000		(5.9461)	
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND																	
600189.SH	01/17/2025	SDB326604103	0	(41,095)	0.9612	(39,500.88)	(39,500.88)	0.0000	4.3300	(2,000.00)	0.00	4.7511	(21.9449)	0.0000	1	(17.1939)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(11,100)	0.9492	(10,561.96)	(10,535.63)	0.0000	4.3300	(1,750.00)	0.00	1.2704	(5.1215)	0.0000	1	(3.8511)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(2,000)	0.9492	(1,901.02)	(1,898.31)	0.0000	4.3300	(1,750.00)	0.00	0.2287	(0.9228)	0.0000	1	(0.6941)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(4,500)	0.9492	(4,288.16)	(4,271.20)	0.0000	4.3300	(1,750.00)	0.00	0.5158	(2.0763)	0.0000	1	(1.5605)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(700)	0.9492	(666.11)	(664.41)	0.0000	4.3300	(1,750.00)	0.00	0.0801	(0.3230)	0.0000	1	(0.2429)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(5,600)	0.9492	(5,378.16)	(5,315.27)	0.0000	4.3300	(1,750.00)	0.00	0.6469	(2.5838)	0.0000	1	(1.9369)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(20,100)	0.9492	(19,287.28)	(19,078.04)	0.0000	4.3300	(1,750.00)	0.00	2.3198	(9.2740)	0.0000	1	(6.9542)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(11,700)	0.9492	(11,519.94)	(11,105.13)	0.0000	4.3300	(1,750.00)	0.00	1.3856	(5.3983)	0.3000	1	(4.0127)	02/07/2025
600189.SH	01/16/2025	SDB3261230623	0	(6,995)	0.9492	(6,887.35)	(6,639.35)	0.0000	4.3300	(1,750.00)	0.00	0.8284	(3.2275)	0.0000	1	(2.3991)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(11,100)	0.9273	(10,561.96)	(10,292.80)	0.0000	4.3300	(1,750.00)	0.00	1.2704	(5.0034)	0.3000	1	(3.7331)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(2,000)	0.9273	(1,901.02)	(1,854.56)	0.0000	4.3300	(1,750.00)	0.00	0.2287	(0.9015)	0.0000	1	(0.6729)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(4,500)	0.9273	(4,288.16)	(4,172.76)	0.0000	4.3300	(1,750.00)	0.00	0.5158	(2.0284)	0.0000	1	(1.5127)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(700)	0.9273	(666.11)	(649.10)	0.0000	4.3300	(1,750.00)	0.00	0.0801	(0.3155)	0.0000	1	(0.2354)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(5,600)	0.9273	(5,378.16)	(5,192.76)	0.0000	4.3300	(1,750.00)	0.00	0.6469	(2.5243)	0.0000	1	(1.8774)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(20,100)	0.9273	(19,287.28)	(18,638.31)	0.0000	4.3300	(1,750.00)	0.00	2.3198	(9.0603)	0.3000	1	(6.7405)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(11,700)	0.9273	(11,519.94)	(10,849.16)	0.0000	4.3300	(1,750.00)	0.00	1.3856	(5.2739)	0.0000	1	(3.8883)	02/07/2025
600189.SH	01/15/2025	SDB3261230623	0	(6,995)	0.9273	(6,887.35)	(6,486.32)	0.0000	4.3300	(1,750.00)	0.00	0.8284	(3.1531)	0.3000	1	(2.3247)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(11,100)	0.9523	(10,561.96)	(10,570.50)	0.0000	4.3300	(1,808.01)	0.00	1.2704	(5.3088)	0.0000	1	(4.0384)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(2,000)	0.9523	(1,901.02)	(1,904.59)	0.0000	4.3300	(1,808.01)	0.00	0.2287	(0.9565)	0.0000	1	(0.7279)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(4,500)	0.9523	(4,288.16)	(4,285.34)	0.0000	4.3300	(1,808.01)	0.00	0.5158	(2.1522)	0.3000	1	(1.6364)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(700)	0.9523	(666.11)	(666.61)	0.0000	4.3300	(1,808.01)	0.00	0.0801	(0.3348)	0.0000	1	(0.2547)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(5,600)	0.9523	(5,378.16)	(5,332.86)	0.0000	4.3300	(1,808.01)	0.00	0.6469	(2.6783)	0.3000	1	(2.0314)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(20,100)	0.9523	(19,287.28)	(19,141.17)	0.0000	4.3300	(1,808.01)	0.00	2.3198	(9.6132)	0.0000	1	(7.2934)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(11,700)	0.9523	(11,519.94)	(11,141.87)	0.0000	4.3300	(1,808.01)	0.00	1.3856	(5.5957)	0.3000	1	(4.2101)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(23,400)	0.9523	(23,039.87)	(22,283.75)	0.0000	4.3300	(1,808.01)	0.00	2.7712	(11.1915)	0.0000	1	(8.4203)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(45,200)	0.9523	(44,504.37)	(43,043.82)	0.0000	4.3300	(1,808.01)	0.00	5.3529	(21.6177)	0.0000	1	(16.2648)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(13,700)	0.9523	(13,489.16)	(13,046.47)	0.0000	4.3300	(1,808.01)	0.00	1.6224	(6.5523)	0.0000	1	(4.9298)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(16,500)	0.9523	(16,246.07)	(15,712.90)	0.0000	4.3300	(1,808.01)	0.00	1.9540	(7.8914)	0.0000	1	(5.9374)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(400)	0.9523	(393.84)	(380.92)	0.0000	4.3300	(1,808.01)	0.00	0.0474	(0.1913)	0.3000	1	(0.1439)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(5,100)	0.9523	(5,021.51)	(4,856.71)	0.0000	4.3300	(1,808.01)	0.00	0.6040	(2.4392)	0.0000	1	(1.8352)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(6,900)	0.9523	(6,793.81)	(6,570.85)	0.0000	4.3300	(1,808.01)	0.00	0.8171	(3.3001)	0.0000	1	(2.4829)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(200)	0.9523	(196.92)	(190.46)	0.0000	4.3300	(1,808.01)	0.00	0.0237	(0.0957)	0.0000	1	(0.0720)	02/07/2025
600189.SH	01/14/2025	SDB3261230623	0	(19,495)	0.9523	(19,194.97)	(18,565.03)	0.0000	4.3300	(1,808.01)	0.00	2.3087	(9.3238)	0.0000	1	(7.0151)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(4,500)	0.9582	(4,288.16)	(4,311.73)	0.0000	4.3300	(1,864.07)	0.00	0.5158	(2.2326)	0.0000	1	(1.7168)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(700)	0.9582	(666.11)	(670.71)	0.0000	4.3300	(1,864.07)	0.00	0.0801	(0.3473)	0.0000	1	(0.2672)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(5,600)	0.9582	(5,378.16)	(5,365.71)	0.0000	4.3300	(1,864.07)	0.00	0.6469	(2.7783)	0.3000	1	(2.1315)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(20,100)	0.9582	(19,287.28)	(19,259.06)	0.0000	4.3300	(1,864.07)	0.00	2.3198	(9.9723)	0.0000	1	(7.6524)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(11,700)	0.9582	(11,519.94)	(11,210.50)	0.0000	4.3300	(1,864.07)	0.00	1.3856	(5.8048)	0.0000	1	(4.4192)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(23,400)	0.9582	(23,039.87)	(22,420.99)	0.0000	4.3300	(1,864.07)	0.00	2.7712	(11.6095)	0.0000	1	(8.8383)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(45,200)	0.9582	(44,504.37)	(43,308.92)	0.0000	4.3300	(1,864.07)	0.00	5.3529	(22.4252)	0.0000	1	(17.0723)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(13,700)	0.9582	(13,489.16)	(13,126.82)	0.0000	4.3300	(1,864.07)	0.00	1.6224	(6.7970)	0.3000	1	(5.1746)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(16,500)	0.9582	(16,246.07)	(15,809.67)	0.0000	4.3300	(1,864.07)	0.00	1.9540	(8.1862)	0.0000	1	(6.2322)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(400)	0.9582	(393.84)	(383.26)	0.0000	4.3300	(1,864.07)	0.00	0.0474	(0.1985)	0.3000	1	(0.1511)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(5,100)	0.9582	(5,021.51)	(4,886.63)	0.0000	4.3300	(1,864.07)	0.00	0.6040	(2.5303)	0.0000	1	(1.9263)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600189.SH	01/13/2025	SDB3261230623	0	(6,900)	0.9582	(6,793.81)	(6,611.32)	0.0000	4.3300	(1,864.07)	0.00	0.8171	(3.4233)	0.0000	1	(2.6062)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(200)	0.9582	(196.92)	(191.63)	0.0000	4.3300	(1,864.07)	0.00	0.0237	(0.0992)	0.0000	1	(0.0755)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(19,700)	0.9582	(19,396.82)	(18,875.79)	0.0000	4.3300	(1,864.07)	0.00	2.3330	(9.7738)	0.0000	1	(7.4408)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(4,400)	0.9582	(4,332.28)	(4,215.91)	0.0000	4.3300	(1,864.07)	0.00	0.5211	(2.1830)	0.0000	1	(1.6619)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(5,788)	0.9582	(5,698.92)	(5,545.84)	0.0000	4.3300	(1,864.07)	0.00	0.6855	(2.8716)	0.0000	1	(2.1862)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(4,500)	0.9582	(4,430.74)	(4,311.73)	0.0000	4.3300	(1,864.07)	0.00	0.5329	(2.2326)	0.0000	1	(1.6997)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(1,000)	0.9582	(984.61)	(958.16)	0.0000	4.3300	(1,864.07)	0.00	0.1184	(0.4961)	0.0000	1	(0.3777)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(4,900)	0.9582	(4,824.59)	(4,694.99)	0.0000	4.3300	(1,864.07)	0.00	0.5803	(2.4311)	0.0000	1	(1.8508)	02/07/2025
600189.SH	01/13/2025	SDB3261230623	0	(20,300)	0.9582	(19,987.58)	(19,450.69)	0.0000	4.3300	(1,864.07)	0.00	2.4041	(10.0715)	0.0000	1	(7.6674)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(5,600)	0.9637	(5,378.16)	(5,396.65)	0.0000	4.3300	(1,858.21)	0.00	1.9406	(8.3568)	0.0000	3	(6.4161)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(20,100)	0.9637	(19,287.28)	(19,370.13)	0.0000	4.3300	(1,858.21)	0.00	6.9595	(29.9948)	0.0000	3	(23.0353)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(11,700)	0.9637	(11,519.94)	(11,275.15)	0.0000	4.3300	(1,858.21)	0.00	4.1568	(17.4596)	0.0000	3	(13.3029)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(23,400)	0.9637	(23,039.87)	(22,550.30)	0.0000	4.3300	(1,858.21)	0.00	8.3136	(34.9193)	0.0000	3	(26.6057)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(45,200)	0.9637	(44,504.37)	(43,558.70)	0.0000	4.3300	(1,858.21)	0.00	16.0587	(67.4510)	0.0000	3	(51.3923)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(13,700)	0.9637	(13,489.16)	(13,202.53)	0.0000	4.3300	(1,858.21)	0.00	4.8673	(20.4442)	0.0000	3	(15.5769)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(16,500)	0.9637	(16,246.07)	(15,900.85)	0.0000	4.3300	(1,858.21)	0.00	5.8621	(24.6226)	0.0000	3	(18.7605)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(400)	0.9637	(393.84)	(385.48)	0.0000	4.3300	(1,858.21)	0.00	0.1421	(0.5969)	0.0000	3	(0.4548)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(5,100)	0.9637	(5,021.51)	(4,914.81)	0.0000	4.3300	(1,858.21)	0.00	1.8119	(7.6106)	0.0000	3	(5.7987)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(6,900)	0.9637	(6,793.81)	(6,649.45)	0.0000	4.3300	(1,858.21)	0.00	2.4514	(10.2967)	0.0000	3	(7.8453)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(200)	0.9637	(196.92)	(192.74)	0.0000	4.3300	(1,858.21)	0.00	0.0711	(0.2985)	0.0000	3	(0.2274)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(19,700)	0.9637	(19,396.82)	(18,984.65)	0.0000	4.3300	(1,858.21)	0.00	6.9990	(29.3979)	0.0000	3	(22.3989)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(4,400)	0.9637	(4,332.28)	(4,240.23)	0.0000	4.3300	(1,858.21)	0.00	1.5632	(6.5660)	0.0000	3	(5.0028)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(5,788)	0.9637	(5,698.92)	(5,577.83)	0.0000	4.3300	(1,858.21)	0.00	2.0564	(8.6373)	0.0000	3	(6.5809)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(4,500)	0.9637	(4,430.74)	(4,336.60)	0.0000	4.3300	(1,858.21)	0.00	1.5988	(6.7152)	0.0000	3	(5.1165)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(1,000)	0.9637	(984.61)	(963.69)	0.0000	4.3300	(1,858.21)	0.00	0.3553	(1.4923)	0.0000	3	(1.1370)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(4,900)	0.9637	(4,824.59)	(4,722.07)	0.0000	4.3300	(1,858.21)	0.00	1.7409	(7.3122)	0.0000	3	(5.5713)	02/07/2025
600189.SH	01/10/2025	SDB3261230623	0	(20,300)	0.9637	(19,987.58)	(19,562.87)	0.0000	4.3300	(1,858.21)	0.00	7.2122	(30.2932)	0.0000	3	(23.0811)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(5,600)	0.9392	(5,378.16)	(5,259.76)	0.0000	4.3300	(1,858.21)	0.00	0.6469	(2.7149)	0.0000	1	(2.0680)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(20,100)	0.9392	(19,287.28)	(18,878.76)	0.0000	4.3300	(1,858.21)	0.00	2.3198	(9.7446)	0.0000	1	(7.4248)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(11,700)	0.9392	(11,519.94)	(10,989.13)	0.0000	4.3300	(1,858.21)	0.00	1.3856	(5.6722)	0.0000	1	(4.2867)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(23,400)	0.9392	(23,039.87)	(21,978.26)	0.0000	4.3300	(1,858.21)	0.00	2.7712	(11.3445)	0.0000	1	(8.5733)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(45,200)	0.9392	(44,504.37)	(42,453.74)	0.0000	4.3300	(1,858.21)	0.00	5.3529	(21.9133)	0.0000	1	(16.5604)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(13,700)	0.9392	(13,489.16)	(12,867.62)	0.0000	4.3300	(1,858.21)	0.00	1.6224	(6.6419)	0.0000	1	(5.0194)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(16,500)	0.9392	(16,246.07)	(15,497.49)	0.0000	4.3300	(1,858.21)	0.00	1.9540	(7.9993)	0.0000	1	(6.0453)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(400)	0.9392	(393.84)	(375.70)	0.0000	4.3300	(1,858.21)	0.00	0.0474	(0.1939)	0.0000	1	(0.1466)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(5,100)	0.9392	(5,021.51)	(4,790.13)	0.0000	4.3300	(1,858.21)	0.00	0.6040	(2.4725)	0.0000	1	(1.8685)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(6,900)	0.9392	(6,793.81)	(6,480.77)	0.0000	4.3300	(1,858.21)	0.00	0.8171	(3.3452)	0.0000	1	(2.5280)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(200)	0.9392	(196.92)	(187.85)	0.0000	4.3300	(1,858.21)	0.00	0.0237	(0.0970)	0.0000	1	(0.0733)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(19,700)	0.9392	(19,396.82)	(18,503.07)	0.0000	4.3300	(1,858.21)	0.00	2.3330	(9.5507)	0.0000	1	(7.2177)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(4,400)	0.9392	(4,332.28)	(4,132.66)	0.0000	4.3300	(1,858.21)	0.00	0.5211	(2.1332)	0.0000	1	(1.6121)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(5,788)	0.9392	(5,698.92)	(5,436.33)	0.0000	4.3300	(1,858.21)	0.00	0.6855	(2.8061)	0.0000	1	(2.1206)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(4,500)	0.9392	(4,430.74)	(4,226.59)	0.0000	4.3300	(1,858.21)	0.00	0.5329	(2.1816)	0.0000	1	(1.6487)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(1,000)	0.9392	(984.61)	(939.24)	0.0000	4.3300	(1,858.21)	0.00	0.1184	(0.4848)	0.0000	1	(0.3664)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(4,900)	0.9392	(4,824.59)	(4,602.29)	0.0000	4.3300	(1,858.21)	0.00	0.5803	(2.3756)	0.0000	1	(1.7953)	02/07/2025
600189.SH	01/09/2025	SDB3261230623	0	(20,300)	0.9392	(19,987.58)	(19,066.61)	0.0000	4.3300	(1,858.21)	0.00	2.4041	(9.8416)	0.0000	1	(7.4375)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(5,600)	0.9501	(5,378.16)	(5,320.65)	0.0000	4.3300	(1,858.21)	0.00	0.6469	(2.7464)	0.0000	1	(2.0995)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(20,100)	0.9501	(19,287.28)	(19,097.33)	0.0000	4.3300	(1,858.21)	0.00	2.3198	(9.8575)	0.0000	1	(7.5376)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(11,700)	0.9501	(11,519.94)	(11,116.36)	0.0000	4.3300	(1,858.21)	0.00	1.3856	(5.7379)	0.0000	1	(4.3523)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(23,400)	0.9501	(23,039.87)	(22,232.71)	0.0000	4.3300	(1,858.21)	0.00	2.7712	(11.4758)	0.0000	1	(8.7047)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(45,200)	0.9501	(44,504.37)	(42,945.24)	0.0000	4.3300	(1,858.21)	0.00	5.3529	(22.1670)	0.0000	1	(16.8141)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(13,700)	0.9501	(13,489.16)	(13,016.59)	0.0000	4.3300	(1,858.21)	0.00	1.6224	(6.7188)	0.0000	1	(5.0963)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(16,500)	0.9501	(16,246.07)	(15,676.91)	0.0000	4.3300	(1,858.21)	0.00	1.9540	(8.0919)	0.0000	1	(6.137.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600189.SH	01/08/2025	SDB3261230623	0	(5,100)	0.9501	(5,021.51)	(4,845.59)	0.0000	4.3300	(1,858.21)	0.00	0.6040	(2.5011)	0.0000	1	(1.8972)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(6,900)	0.9501	(6,793.81)	(6,555.80)	0.0000	4.3300	(1,858.21)	0.00	0.8171	(3.3839)	0.0000	1	(2.5668)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(200)	0.9501	(196.92)	(190.02)	0.0000	4.3300	(1,858.21)	0.00	0.0237	(0.0981)	0.0000	1	(0.0744)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(19,700)	0.9501	(19,396.82)	(18,717.29)	0.0000	4.3300	(1,858.21)	0.00	2.3330	(9.6613)	0.0000	1	(7.3283)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(4,400)	0.9501	(4,332.28)	(4,180.51)	0.0000	4.3300	(1,858.21)	0.00	0.5211	(2.1579)	0.0000	1	(1.6368)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(5,788)	0.9501	(5,698.92)	(5,499.27)	0.0000	4.3300	(1,858.21)	0.00	0.6855	(2.8386)	0.0000	1	(2.1531)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(4,500)	0.9501	(4,430.74)	(4,275.52)	0.0000	4.3300	(1,858.21)	0.00	0.5329	(2.2069)	0.0000	1	(1.6740)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(1,000)	0.9501	(984.61)	(950.12)	0.0000	4.3300	(1,858.21)	0.00	0.1184	(0.4904)	0.0000	1	(0.3720)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(4,900)	0.9501	(4,824.59)	(4,655.57)	0.0000	4.3300	(1,858.21)	0.00	0.5803	(2.4031)	0.0000	1	(1.8228)	02/07/2025
600189.SH	01/08/2025	SDB3261230623	0	(20,300)	0.9501	(19,987.58)	(19,287.35)	0.0000	4.3300	(1,858.21)	0.00	2.4041	(9.9555)	0.0000	1	(7.5515)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(11,700)	0.9756	(11,519.94)	(11,415.02)	0.0000	4.3300	(1,803.39)	0.00	1.3856	(5.7183)	0.0000	1	(4.3327)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(23,400)	0.9756	(23,039.87)	(22,830.05)	0.0000	4.3300	(1,803.39)	0.00	2.7712	(11.4365)	0.0000	1	(8.6654)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(45,200)	0.9756	(44,504.37)	(44,099.06)	0.0000	4.3300	(1,803.39)	0.00	5.3529	(22.0911)	0.0000	1	(16.7382)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(13,700)	0.9756	(13,489.16)	(13,366.31)	0.0000	4.3300	(1,803.39)	0.00	1.6224	(6.6958)	0.0000	1	(5.0733)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(16,500)	0.9756	(16,246.07)	(16,098.11)	0.0000	4.3300	(1,803.39)	0.00	1.9540	(8.0642)	0.0000	1	(6.1102)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(400)	0.9756	(393.84)	(390.26)	0.0000	4.3300	(1,803.39)	0.00	0.0474	(0.1955)	0.0000	1	(0.1481)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(5,100)	0.9756	(5,021.51)	(4,975.78)	0.0000	4.3300	(1,803.39)	0.00	0.6040	(2.4926)	0.0000	1	(1.8886)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(6,900)	0.9756	(6,793.81)	(6,731.94)	0.0000	4.3300	(1,803.39)	0.00	0.8171	(3.3723)	0.0000	1	(2.5552)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(200)	0.9756	(196.92)	(195.13)	0.0000	4.3300	(1,803.39)	0.00	0.0237	(0.0977)	0.0000	1	(0.0741)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(19,700)	0.9756	(19,396.82)	(19,220.17)	0.0000	4.3300	(1,803.39)	0.00	2.3330	(9.6282)	0.0000	1	(7.2952)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(4,400)	0.9756	(4,332.28)	(4,292.83)	0.0000	4.3300	(1,803.39)	0.00	0.5211	(2.1505)	0.0000	1	(1.6294)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(5,788)	0.9756	(5,698.92)	(5,647.02)	0.0000	4.3300	(1,803.39)	0.00	0.6855	(2.8288)	0.0000	1	(2.1434)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(4,500)	0.9756	(4,430.74)	(4,390.39)	0.0000	4.3300	(1,803.39)	0.00	0.5329	(2.1993)	0.0000	1	(1.6664)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(1,000)	0.9756	(984.61)	(975.64)	0.0000	4.3300	(1,803.39)	0.00	0.1184	(0.4887)	0.0000	1	(0.3703)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(4,900)	0.9756	(4,824.59)	(4,780.65)	0.0000	4.3300	(1,803.39)	0.00	0.5803	(2.3948)	0.0000	1	(1.8145)	02/07/2025
600189.SH	01/07/2025	SDB3261230623	0	(20,300)	0.9756	(19,987.58)	(19,805.55)	0.0000	4.3300	(1,803.39)	0.00	2.4041	(9.9214)	0.0000	1	(7.5174)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(11,700)	0.9846	(11,519.94)	(11,519.94)	0.0000	4.3300	(1,816.87)	0.00	1.3856	(5.8140)	0.0000	1	(4.4284)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(23,400)	0.9846	(23,039.87)	(23,039.87)	0.0000	4.3300	(1,816.87)	0.00	2.7712	(11.6279)	0.0000	1	(8.8567)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(45,200)	0.9846	(44,504.37)	(44,504.37)	0.0000	4.3300	(1,816.87)	0.00	5.3529	(22.4608)	0.0000	1	(17.1079)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(13,700)	0.9846	(13,489.16)	(13,489.16)	0.0000	4.3300	(1,816.87)	0.00	1.6224	(6.8078)	0.0000	1	(5.1854)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(16,500)	0.9846	(16,246.07)	(16,246.07)	0.0000	4.3300	(1,816.87)	0.00	1.9540	(8.1992)	0.0000	1	(6.2451)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(400)	0.9846	(393.84)	(393.84)	0.0000	4.3300	(1,816.87)	0.00	0.0474	(0.1988)	0.0000	1	(0.1514)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(5,100)	0.9846	(5,021.51)	(5,021.51)	0.0000	4.3300	(1,816.87)	0.00	0.6040	(2.5343)	0.0000	1	(1.9303)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(6,900)	0.9846	(6,793.81)	(6,793.81)	0.0000	4.3300	(1,816.87)	0.00	0.8171	(3.4287)	0.0000	1	(2.6116)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(200)	0.9846	(196.92)	(196.92)	0.0000	4.3300	(1,816.87)	0.00	0.0237	(0.0994)	0.0000	1	(0.0757)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(19,700)	0.9846	(19,396.82)	(19,396.82)	0.0000	4.3300	(1,816.87)	0.00	2.3330	(9.7893)	0.0000	1	(7.4563)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(4,400)	0.9846	(4,332.28)	(4,332.28)	0.0000	4.3300	(1,816.87)	0.00	0.5211	(2.1864)	0.0000	1	(1.6654)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(24,388)	0.9846	(24,012.67)	(24,012.67)	0.0000	4.3300	(1,816.87)	0.00	2.8882	(12.1189)	0.0000	1	(9.2307)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(4,500)	0.9846	(4,430.74)	(4,430.74)	0.0000	4.3300	(1,816.87)	0.00	0.5329	(2.2361)	0.0000	1	(1.7032)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(1,000)	0.9846	(984.61)	(984.61)	0.0000	4.3300	(1,816.87)	0.00	0.1184	(0.4969)	0.0000	1	(0.3785)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(4,900)	0.9846	(4,824.59)	(4,824.59)	0.0000	4.3300	(1,816.87)	0.00	0.5803	(2.4349)	0.0000	1	(1.8546)	02/07/2025
600189.SH	01/06/2025	SDB3261230623	0	(20,300)	0.9846	(19,987.58)	(19,987.58)	0.0000	4.3300	(1,816.87)	0.00	2.4041	(10.0875)	0.0000	1	(7.6834)	02/07/2025
TOTAL JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND												235.8783	(981.8021)	0.0000		(745.9238)	
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND																	
300762.ZK	01/15/2025	SDB3260760928	0	(800)	2.6200	(2,187.11)	(2,096.03)	0.0000	4.3300	(1,753.30)	0.00	0.2631	(1.0208)	0.0000	1	(0.7578)	02/07/2025
300762.ZK	01/15/2025	SDB3260760928	0	(1,200)	2.6200	(3,446.27)	(3,144.05)	0.0000	4.3300	(1,753.30)	0.00	0.4145	(1.5312)	0.0000	1	(1.1167)	02/07/2025
300762.ZK	01/15/2025	SDB3260760928	0	(1,000)	2.6200	(2,871.89)	(2,620.04)	0.0000	4.3300	(1,753.30)	0.00	0.3454	(1.2760)	0.0000	1	(0.9306)	02/07/2025
300762.ZK	01/15/2025	SDB3260760928	0	(4,500)	2.6200	(12,923.51)	(11,790.18)	0.0000	4.3300	(1,753.30)	0.00	1.5544	(5.7421)	0.0000	1	(4.1877)	02/07/2025
300762.ZK	01/15/2025	SDB3260760928	0	(1,400)	2.6200	(4,020.65)	(3,668.06)	0.0000	4.3300	(1,753.30)	0.00	0.4836	(1.7864)	0.0000	1	(1.3028)	02/07/2025
300762.ZK	01/15/2025	SDB3260760928	0	(200)	2.6200	(574.38)	(524.01)	0.0000	4.3300	(1,753.30)	0.00	0.0691	(0.2552)	0.0000	1	(0.1861)	02/07/2025
300762.ZK	01/14/2025	SDB3260760928	0	(800)	2.7072	(2,187.11)	(2,165.80)	0.0000	4.3300	(1,753.30)	0.00	0.2631	(1.0548)	0.0000	1	(0.7917)	02/07/2025
300762.ZK	01/14/2025	SDB3260760928	0	(1,200)	2.7072	(3,446.27)	(3,248.69)	0.0000	4.3300	(1,753.30)	0.00	0.4145	(1.5822)	0.0000	1	(1.1677)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300762.ZK	01/14/2025	SDB3260760928	0	(1,000)	2.7072	(2,871.89)	(2,707.24)	0.0000	4.3300	(1,753.30)	0.00	0.3454	(1.3185)	0.0000	1	(0.9731)	02/07/2025
300762.ZK	01/14/2025	SDB3260760928	0	(4,500)	2.7072	(12,923.51)	(12,182.60)	0.0000	4.3300	(1,753.30)	0.00	1.5544	(5.9333)	0.0000	1	(4.3788)	02/07/2025
300762.ZK	01/14/2025	SDB3260760928	0	(1,400)	2.7072	(4,020.65)	(3,790.14)	0.0000	4.3300	(1,753.30)	0.00	0.4836	(1.8459)	0.0000	1	(1.3623)	02/07/2025
300762.ZK	01/14/2025	SDB3260760928	0	(200)	2.7072	(574.38)	(541.45)	0.0000	4.3300	(1,753.30)	0.00	0.0691	(0.2637)	0.0000	1	(0.1946)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(800)	2.6690	(2,187.11)	(2,135.18)	0.0000	4.3300	(1,753.30)	0.00	0.2631	(1.0399)	0.0000	1	(0.7768)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(1,200)	2.6690	(3,446.27)	(3,202.77)	0.0000	4.3300	(1,753.30)	0.00	0.4145	(1.5598)	0.0000	1	(1.1453)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(1,000)	2.6690	(2,871.89)	(2,668.97)	0.0000	4.3300	(1,753.30)	0.00	0.3454	(1.2999)	0.0000	1	(0.9544)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(4,500)	2.6690	(12,923.51)	(12,010.37)	0.0000	4.3300	(1,753.30)	0.00	1.5544	(5.8494)	0.0000	1	(4.2950)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(1,400)	2.6690	(4,020.65)	(3,736.56)	0.0000	4.3300	(1,753.30)	0.00	0.4836	(1.8198)	0.0000	1	(1.3362)	02/07/2025
300762.ZK	01/13/2025	SDB3260760928	0	(200)	2.6690	(574.38)	(533.79)	0.0000	4.3300	(1,753.30)	0.00	0.0691	(0.2600)	0.0000	1	(0.1909)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(800)	2.6621	(2,187.11)	(2,129.66)	0.0000	4.3300	(1,753.30)	0.00	0.7892	(3.1116)	0.0000	3	(2.3224)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(1,200)	2.6621	(3,446.27)	(3,194.48)	0.0000	4.3300	(1,753.30)	0.00	1.2435	(4.6674)	0.0000	3	(3.4239)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(1,000)	2.6621	(2,871.89)	(2,662.07)	0.0000	4.3300	(1,753.30)	0.00	1.0363	(3.8895)	0.0000	3	(2.8532)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(4,500)	2.6621	(12,923.51)	(11,979.31)	0.0000	4.3300	(1,753.30)	0.00	4.6632	(17.5027)	0.0000	3	(12.8395)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(1,400)	2.6621	(4,020.65)	(3,726.90)	0.0000	4.3300	(1,753.30)	0.00	1.4508	(5.4453)	0.0000	3	(3.9945)	02/07/2025
300762.ZK	01/10/2025	SDB3260760928	0	(200)	2.6621	(574.38)	(532.41)	0.0000	4.3300	(1,753.30)	0.00	0.2073	(0.7779)	0.0000	3	(0.5706)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(800)	2.5948	(2,187.11)	(2,075.85)	0.0000	4.3300	(1,753.30)	0.00	0.2631	(1.0110)	0.0000	1	(0.7479)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(1,200)	2.5948	(3,446.27)	(3,113.77)	0.0000	4.3300	(1,753.30)	0.00	0.4145	(1.5165)	0.0000	1	(1.1020)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(1,000)	2.5948	(2,871.89)	(2,594.81)	0.0000	4.3300	(1,753.30)	0.00	0.3454	(1.2637)	0.0000	1	(0.9183)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(4,500)	2.5948	(12,923.51)	(11,676.64)	0.0000	4.3300	(1,753.30)	0.00	1.5544	(5.6868)	0.0000	1	(4.1324)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(1,400)	2.5948	(4,020.65)	(3,632.73)	0.0000	4.3300	(1,753.30)	0.00	0.4836	(1.7692)	0.0000	1	(1.2856)	02/07/2025
300762.ZK	01/09/2025	SDB3260760928	0	(200)	2.5948	(574.38)	(518.96)	0.0000	4.3300	(1,753.30)	0.00	0.0691	(0.2527)	0.0000	1	(0.1837)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(800)	2.6554	(2,187.11)	(2,124.33)	0.0000	4.3300	(1,753.30)	0.00	0.2631	(1.0346)	0.0000	1	(0.7715)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(1,200)	2.6554	(3,446.27)	(3,186.50)	0.0000	4.3300	(1,753.30)	0.00	0.4145	(1.5519)	0.0000	1	(1.1374)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(1,000)	2.6554	(2,871.89)	(2,655.42)	0.0000	4.3300	(1,753.30)	0.00	0.3454	(1.2933)	0.0000	1	(0.9478)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(4,500)	2.6554	(12,923.51)	(11,949.37)	0.0000	4.3300	(1,753.30)	0.00	1.5544	(5.8197)	0.0000	1	(4.2653)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(1,400)	2.6554	(4,020.65)	(3,717.58)	0.0000	4.3300	(1,753.30)	0.00	0.4836	(1.8106)	0.0000	1	(1.3270)	02/07/2025
300762.ZK	01/08/2025	SDB3260760928	0	(200)	2.6554	(574.38)	(531.08)	0.0000	4.3300	(1,753.30)	0.00	0.0691	(0.2587)	0.0000	1	(0.1896)	02/07/2025
300762.ZK	01/07/2025	SDB3260760928	0	(1,200)	2.7999	(3,446.27)	(3,359.82)	0.0000	4.3300	(1,758.43)	0.00	0.4145	(1.6411)	0.0000	1	(1.2266)	02/07/2025
300762.ZK	01/07/2025	SDB3260760928	0	(1,000)	2.7999	(2,871.89)	(2,799.85)	0.0000	4.3300	(1,758.43)	0.00	0.3454	(1.3676)	0.0000	1	(1.0222)	02/07/2025
300762.ZK	01/07/2025	SDB3260760928	0	(4,500)	2.7999	(12,923.51)	(12,599.33)	0.0000	4.3300	(1,758.43)	0.00	1.5544	(6.1542)	0.0000	1	(4.5998)	02/07/2025
300762.ZK	01/07/2025	SDB3260760928	0	(1,400)	2.7999	(4,020.65)	(3,919.79)	0.0000	4.3300	(1,758.43)	0.00	0.4836	(1.9146)	0.0000	1	(1.4310)	02/07/2025
300762.ZK	01/07/2025	SDB3260760928	0	(200)	2.7999	(574.38)	(559.97)	0.0000	4.3300	(1,758.43)	0.00	0.0691	(0.2735)	0.0000	1	(0.2044)	02/07/2025
300762.ZK	01/06/2025	SDB3260760928	0	(1,200)	2.8719	(3,446.27)	(3,446.27)	0.0000	4.3300	(1,758.43)	0.00	0.4145	(1.6833)	0.0000	1	(1.2688)	02/07/2025
300762.ZK	01/06/2025	SDB3260760928	0	(1,000)	2.8719	(2,871.89)	(2,871.89)	0.0000	4.3300	(1,758.43)	0.00	0.3454	(1.4028)	0.0000	1	(1.0574)	02/07/2025
300762.ZK	01/06/2025	SDB3260760928	0	(4,500)	2.8719	(12,923.51)	(12,923.51)	0.0000	4.3300	(1,758.43)	0.00	1.5544	(6.3125)	0.0000	1	(4.7581)	02/07/2025
300762.ZK	01/06/2025	SDB3260760928	0	(1,400)	2.8719	(4,020.65)	(4,020.65)	0.0000	4.3300	(1,758.43)	0.00	0.4836	(1.9639)	0.0000	1	(1.4803)	02/07/2025
300762.ZK	01/06/2025	SDB3260760928	0	(200)	2.8719	(574.38)	(574.38)	0.0000	4.3300	(1,758.43)	0.00	0.0691	(0.2806)	0.0000	1	(0.2115)	02/07/2025
TOTAL JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND												30.7747	(117.0963)	0.0000		(86.3215)	
KASIKORNBANK PCL LOCAL SHARE																	
KBANK_n.BK	01/17/2025	SDB3265276894	0	(93,700)	4.7081	(437,568.51)	(441,147.47)	0.0000	4.3300	(50.00)	0.00	52.6298	(6.1270)	0.0000	1	46.5027	02/04/2025
KBANK_n.BK	01/17/2025	SDB3265276894	0	(6,600)	4.7081	(30,672.17)	(31,073.35)	0.0000	4.3300	(50.00)	0.00	3.6892	(0.4316)	0.0000	1	3.2576	02/04/2025
KBANK_n.BK	01/17/2025	SDB3265276894	0	(17,700)	4.7081	(81,388.32)	(83,333.09)	0.0000	4.3300	(50.00)	0.00	9.7892	(1.1574)	0.0000	1	8.6318	02/04/2025
KBANK_n.BK	01/17/2025	SDB3265276894	0	(1,600)	4.7081	(7,342.28)	(7,532.93)	0.0000	4.3300	(50.00)	0.00	0.8831	(0.1046)	0.0000	1	0.7785	02/04/2025
KBANK_n.BK	01/17/2025	SDB3265276894	0	(66,300)	4.7081	(305,795.22)	(312,145.97)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.3354)	0.0000	1	32.4450	02/04/2025
KBANK_n.BK	01/16/2025	SDB3265276894	0	(6,600)	4.6635	(30,672.17)	(30,779.42)	0.0000	4.3300	(50.00)	0.00	3.6892	(0.4275)	0.0000	1	3.2617	02/04/2025
KBANK_n.BK	01/16/2025	SDB3265276894	0	(17,700)	4.6635	(81,388.32)	(82,544.80)	0.0000	4.3300	(50.00)	0.00	9.7892	(1.1465)	0.0000	1	8.6428	02/04/2025
KBANK_n.BK	01/16/2025	SDB3265276894	0	(1,600)	4.6635	(7,342.28)	(7,461.68)	0.0000	4.3300	(50.00)	0.00	0.8831	(0.1036)	0.0000	1	0.7795	02/04/2025
KBANK_n.BK	01/16/2025	SDB3265276894	0	(66,300)	4.6635	(305,795.22)	(309,193.23)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.2944)	0.0000	1	32.4860	02/04/2025
KBANK_n.BK	01/15/2025	SDB3265276894	0	(17,700)	4.6568	(81,388.32)	(82,426.16)	0.0000	4.3300	(50.00)	0.00	9.7892	(1.1448)	0.0000	1	8.6444	02/04/2025
KBANK_n.BK	01/15/2025	SDB3265276894	0	(1,600)	4.6568	(7,342.28)	(7,450.95)	0.0000	4.3300	(50.00)	0.00	0.8831	(0.1035)	0.0000	1	0.7796	02/04/2025
KBANK_n.BK	01/15/2025	SDB3265276894	0	(66,300)	4.6568	(305,795.22)	(308,748.82)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.2882)	0.0000	1	32.4922	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
KASIKORNBANK PCL LOCAL SHARE (Cont.)																	
KBANK_n.BK	01/14/2025	SDB3265276894	0	(17,700)	4.6058	(81,388.32)	(81,523.24)	0.0000	4.3300	(50.00)	0.00	9.7892	(1.1323)	0.0000	1	8.6569	02/04/2025
KBANK_n.BK	01/14/2025	SDB3265276894	0	(1,600)	4.6058	(7,342.28)	(7,369.33)	0.0000	4.3300	(50.00)	0.00	0.8831	(0.1024)	0.0000	1	0.7808	02/04/2025
KBANK_n.BK	01/14/2025	SDB3265276894	0	(66,300)	4.6058	(305,795.22)	(305,366.73)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.2412)	0.0000	1	32.5392	02/04/2025
KBANK_n.BK	01/13/2025	SDB3265276894	0	(1,600)	4.6123	(7,342.28)	(7,379.65)	0.0000	4.3300	(50.00)	0.00	0.8831	(0.1025)	0.0000	1	0.7806	02/04/2025
KBANK_n.BK	01/13/2025	SDB3265276894	0	(66,300)	4.6123	(305,795.22)	(305,794.16)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.2471)	0.0000	1	32.5332	02/04/2025
KBANK_n.BK	01/10/2025	SDB3265276894	0	(1,600)	4.5954	(7,342.28)	(7,352.60)	0.0000	4.3300	(50.00)	0.00	2.6493	(0.3064)	0.0000	3	2.3430	02/04/2025
KBANK_n.BK	01/10/2025	SDB3265276894	0	(66,300)	4.5954	(305,795.22)	(304,673.43)	0.0000	4.3300	(50.00)	0.00	110.3411	(12.6947)	0.0000	3	97.6464	02/04/2025
KBANK_n.BK	01/09/2025	SDB3265276894	0	(66,300)	4.6123	(305,795.22)	(305,795.22)	0.0000	4.3300	(50.00)	0.00	36.7804	(4.2472)	0.0000	1	32.5332	02/04/2025
TOTAL KASIKORNBANK PCL LOCAL SHARE												437.2532	(50.7381)	0.0000		386.5151	
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND																	
688598.SH	01/17/2025	SDB3260123437	0	(1,900)	2.7591	(5,000.57)	(5,242.25)	0.0000	4.3300	(2,146.51)	0.00	0.6015	(3.1257)	0.0000	1	(2.5243)	02/07/2025
688598.SH	01/17/2025	SDB3260123437	0	(300)	2.7591	(784.62)	(827.72)	0.0000	4.3300	(2,146.51)	0.00	0.0944	(0.4935)	0.0000	1	(0.3992)	02/07/2025
688598.SH	01/17/2025	SDB3260123437	0	(11,525)	2.7591	(33,145.76)	(31,798.41)	0.0000	4.3300	(2,146.51)	0.00	3.9867	(18.9599)	0.0000	1	(14.9732)	02/07/2025
688598.SH	01/17/2025	SDB3260123437	0	(1,975)	2.7591	(5,680.08)	(5,449.18)	0.0000	4.3300	(2,146.51)	0.00	0.6832	(3.2491)	0.0000	1	(2.5659)	02/07/2025
688598.SH	01/17/2025	SDB3260123437	0	(1,528)	2.7591	(4,394.51)	(4,215.88)	0.0000	4.3300	(2,146.51)	0.00	0.5286	(2.5137)	0.0000	1	(1.9852)	02/07/2025
688598.SH	01/17/2025	SDB3260123437	0	(4,450)	2.7591	(12,798.15)	(12,277.91)	0.0000	4.3300	(2,146.51)	0.00	1.5393	(7.3207)	0.0000	1	(5.7814)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(1,900)	2.5769	(5,000.57)	(4,896.04)	0.0000	4.3300	(2,146.51)	0.00	0.6015	(2.9193)	0.0000	1	(2.3178)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(300)	2.5769	(784.62)	(773.06)	0.0000	4.3300	(2,146.51)	0.00	0.0944	(0.4609)	0.0000	1	(0.3666)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(11,525)	2.5769	(33,145.76)	(29,698.36)	0.0000	4.3300	(2,146.51)	0.00	3.9867	(17.7077)	0.0000	1	(13.7210)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(1,975)	2.5769	(5,680.08)	(5,089.31)	0.0000	4.3300	(2,146.51)	0.00	0.6832	(3.0345)	0.0000	1	(2.3513)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(1,528)	2.5769	(4,394.51)	(3,937.45)	0.0000	4.3300	(2,146.51)	0.00	0.5286	(2.3477)	0.0000	1	(1.8192)	02/07/2025
688598.SH	01/16/2025	SDB3260123437	0	(4,450)	2.5769	(12,798.15)	(11,467.04)	0.0000	4.3300	(2,146.51)	0.00	1.5393	(6.8373)	0.0000	1	(5.2979)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(1,900)	2.5031	(5,000.57)	(4,755.91)	0.0000	4.3300	(2,146.51)	0.00	0.6015	(2.8357)	0.0000	1	(2.2343)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(300)	2.5031	(784.62)	(750.93)	0.0000	4.3300	(2,146.51)	0.00	0.0944	(0.4477)	0.0000	1	(0.3534)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(11,525)	2.5031	(33,145.76)	(28,848.34)	0.0000	4.3300	(2,146.51)	0.00	3.9867	(17.2009)	0.0000	1	(13.2142)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(1,975)	2.5031	(5,680.08)	(4,943.64)	0.0000	4.3300	(2,146.51)	0.00	0.6832	(2.9477)	0.0000	1	(2.2645)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(1,528)	2.5031	(4,394.51)	(3,824.75)	0.0000	4.3300	(2,146.51)	0.00	0.5286	(2.2805)	0.0000	1	(1.7520)	02/07/2025
688598.SH	01/15/2025	SDB3260123437	0	(4,450)	2.5031	(12,798.15)	(11,138.84)	0.0000	4.3300	(2,146.51)	0.00	1.5393	(6.6416)	0.0000	1	(5.1022)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(1,900)	2.6351	(5,000.57)	(5,006.77)	0.0000	4.3300	(2,146.51)	0.00	0.6015	(2.9853)	0.0000	1	(2.3838)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(300)	2.6351	(784.62)	(790.54)	0.0000	4.3300	(2,146.51)	0.00	0.0944	(0.4714)	0.0000	1	(0.3770)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(11,525)	2.6351	(33,145.76)	(30,370.00)	0.0000	4.3300	(2,146.51)	0.00	3.9867	(18.1082)	0.0000	1	(14.1215)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(1,975)	2.6351	(5,680.08)	(5,204.40)	0.0000	4.3300	(2,146.51)	0.00	0.6832	(3.1031)	0.0000	1	(2.4200)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(1,528)	2.6351	(4,394.51)	(4,026.50)	0.0000	4.3300	(2,146.51)	0.00	0.5286	(2.4008)	0.0000	1	(1.8722)	02/07/2025
688598.SH	01/14/2025	SDB3260123437	0	(4,450)	2.6351	(12,798.15)	(11,726.38)	0.0000	4.3300	(2,146.51)	0.00	1.5393	(6.9919)	0.0000	1	(5.4526)	02/07/2025
688598.SH	01/13/2025	SDB3260123437	0	(300)	2.6173	(784.62)	(785.18)	0.0000	4.3300	(2,129.36)	0.00	0.0944	(0.4644)	0.0000	1	(0.3701)	02/07/2025
688598.SH	01/13/2025	SDB3260123437	0	(11,525)	2.6173	(33,145.76)	(30,163.83)	0.0000	4.3300	(2,129.36)	0.00	3.9867	(17.8416)	0.0000	1	(13.8549)	02/07/2025
688598.SH	01/13/2025	SDB3260123437	0	(1,975)	2.6173	(5,680.08)	(5,169.07)	0.0000	4.3300	(2,129.36)	0.00	0.6832	(3.0575)	0.0000	1	(2.3743)	02/07/2025
688598.SH	01/13/2025	SDB3260123437	0	(1,528)	2.6173	(4,394.51)	(3,999.16)	0.0000	4.3300	(2,129.36)	0.00	0.5286	(2.3655)	0.0000	1	(1.8369)	02/07/2025
688598.SH	01/13/2025	SDB3260123437	0	(4,450)	2.6173	(12,798.15)	(11,646.77)	0.0000	4.3300	(2,129.36)	0.00	1.5393	(6.8889)	0.0000	1	(5.3496)	02/07/2025
688598.SH	01/10/2025	SDB3260123437	0	(11,525)	2.6961	(33,145.76)	(31,073.07)	0.0000	4.3300	(2,127.89)	0.00	11.9601	(55.1001)	0.0000	3	(43.1400)	02/07/2025
688598.SH	01/10/2025	SDB3260123437	0	(1,975)	2.6961	(5,680.08)	(5,324.89)	0.0000	4.3300	(2,127.89)	0.00	2.0496	(9.4423)	0.0000	3	(7.3928)	02/07/2025
688598.SH	01/10/2025	SDB3260123437	0	(1,528)	2.6961	(4,394.51)	(4,119.71)	0.0000	4.3300	(2,127.89)	0.00	1.5857	(7.3052)	0.0000	3	(5.7196)	02/07/2025
688598.SH	01/10/2025	SDB3260123437	0	(4,450)	2.6961	(12,798.15)	(11,997.85)	0.0000	4.3300	(2,127.89)	0.00	4.6180	(21.2751)	0.0000	3	(16.6571)	02/07/2025
688598.SH	01/09/2025	SDB3260123437	0	(11,525)	2.7103	(33,145.76)	(31,236.71)	0.0000	4.3300	(2,127.89)	0.00	3.9867	(18.4634)	0.0000	1	(14.4767)	02/07/2025
688598.SH	01/09/2025	SDB3260123437	0	(1,975)	2.7103	(5,680.08)	(5,352.93)	0.0000	4.3300	(2,127.89)	0.00	0.6832	(3.1640)	0.0000	1	(2.4808)	02/07/2025
688598.SH	01/09/2025	SDB3260123437	0	(1,528)	2.7103	(4,394.51)	(4,141.41)	0.0000	4.3300	(2,127.89)	0.00	0.5286	(2.4479)	0.0000	1	(1.9193)	02/07/2025
688598.SH	01/09/2025	SDB3260123437	0	(4,450)	2.7103	(12,798.15)	(12,061.03)	0.0000	4.3300	(2,127.89)	0.00	1.5393	(7.1290)	0.0000	1	(5.5897)	02/07/2025
688598.SH	01/08/2025	SDB3260123437	0	(11,525)	2.7808	(33,145.76)	(32,049.02)	0.0000	4.3300	(2,127.89)	0.00	3.9867	(18.9436)	0.0000	1	(14.9569)	02/07/2025
688598.SH	01/08/2025	SDB3260123437	0	(1,975)	2.7808	(5,680.08)	(5,492.13)	0.0000	4.3300	(2,127.89)	0.00	0.6832	(3.2463)	0.0000	1	(2.5631)	02/07/2025
688598.SH	01/08/2025	SDB3260123437	0	(1,528)	2.7808	(4,394.51)	(4,249.10)	0.0000	4.3300	(2,127.89)	0.00	0.5286	(2.5116)	0.0000	1	(1.9630)	02/07/2025
688598.SH	01/08/2025	SDB3260123437	0	(4,450)	2.7808	(12,798.15)	(12,374.68)	0.0000	4.3300	(2,127.89)	0.00	1.5393	(7.3144)	0.0000	1	(5.7751)	02/07/2025
688598.SH	01/07/2025	SDB3260123437	0	(11,525)	2.8586	(33,145.76)	(32,945.45)	0.0000	4.3300	(2,127.89)	0.00	3.9867	(19.4734)	0.0000	1	(15.4867)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688598.SH	01/07/2025	SDB3260123437	0	(1,975)	2.8586	(5,680.08)	(5,645.75)	0.0000	4.3300	(2,127.89)	0.00	0.6832	(3.3371)	0.0000	1	(2.6539)	02/07/2025
688598.SH	01/07/2025	SDB3260123437	0	(1,528)	2.8586	(4,394.51)	(4,367.95)	0.0000	4.3300	(2,127.89)	0.00	0.5286	(2.5818)	0.0000	1	(2.0532)	02/07/2025
688598.SH	01/07/2025	SDB3260123437	0	(4,450)	2.8586	(12,798.15)	(12,720.80)	0.0000	4.3300	(2,127.89)	0.00	1.5393	(7.5190)	0.0000	1	(5.9797)	02/07/2025
688598.SH	01/06/2025	SDB3260123437	0	(11,525)	2.8760	(33,145.76)	(33,145.76)	0.0000	4.3300	(2,127.89)	0.00	3.9867	(19.5918)	0.0000	1	(15.6051)	02/07/2025
688598.SH	01/06/2025	SDB3260123437	0	(1,975)	2.8760	(5,680.08)	(5,680.08)	0.0000	4.3300	(2,127.89)	0.00	0.6832	(3.3574)	0.0000	1	(2.6742)	02/07/2025
688598.SH	01/06/2025	SDB3260123437	0	(1,528)	2.8760	(4,394.51)	(4,394.51)	0.0000	4.3300	(2,127.89)	0.00	0.5286	(2.5975)	0.0000	1	(2.0689)	02/07/2025
688598.SH	01/06/2025	SDB3260123437	0	(4,450)	2.8760	(12,798.15)	(12,798.15)	0.0000	4.3300	(2,127.89)	0.00	1.5393	(7.5647)	0.0000	1	(6.0254)	02/07/2025
TOTAL KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND												83.7311	(388.3685)	0.0000		(304.6375)	
KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603662.SH	01/17/2025	SDB3265272406	0	(1,300)	9.8807	(12,428.34)	(12,844.90)	0.0000	4.3300	(1,700.00)	0.00	1.4949	(6.0656)	0.0000	1	(4.5708)	02/07/2025
603662.SH	01/16/2025	SDB3265272406	0	(1,300)	9.0972	(12,428.34)	(11,826.38)	0.0000	4.3300	(1,700.00)	0.00	1.4949	(5.5847)	0.0000	1	(4.0898)	02/07/2025
603662.SH	01/16/2025	SDB3265272406	0	(100)	9.0972	(941.44)	(909.72)	0.0000	4.3300	(1,700.00)	0.00	0.1132	(0.4296)	0.0000	1	(0.3164)	02/07/2025
603662.SH	01/15/2025	SDB3265272406	0	(1,300)	10.0002	(12,428.34)	(13,000.27)	0.0000	4.3300	(1,700.00)	0.00	1.4949	(6.1390)	0.0000	1	(4.6442)	02/07/2025
603662.SH	01/15/2025	SDB3265272406	0	(100)	10.0002	(941.44)	(1,000.02)	0.0000	4.3300	(1,700.00)	0.00	0.1132	(0.4722)	0.0000	1	(0.3590)	02/07/2025
603662.SH	01/14/2025	SDB3265272406	0	(1,300)	10.5419	(12,428.34)	(13,704.50)	0.0000	4.3300	(1,700.00)	0.00	1.4949	(6.4716)	0.0000	1	(4.9767)	02/07/2025
603662.SH	01/14/2025	SDB3265272406	0	(100)	10.5419	(941.44)	(1,054.19)	0.0000	4.3300	(1,700.00)	0.00	0.1132	(0.4978)	0.0000	1	(0.3846)	02/07/2025
603662.SH	01/13/2025	SDB3265272406	0	(1,300)	10.5479	(12,428.34)	(13,712.33)	0.0000	4.3300	(1,700.00)	0.00	1.4949	(6.4753)	0.0000	1	(4.9804)	02/07/2025
603662.SH	01/13/2025	SDB3265272406	0	(100)	10.5479	(941.44)	(1,054.79)	0.0000	4.3300	(1,700.00)	0.00	0.1132	(0.4981)	0.0000	1	(0.3849)	02/07/2025
603662.SH	01/10/2025	SDB3265272406	0	(1,300)	9.5603	(12,428.34)	(12,428.34)	0.0000	4.3300	(1,700.00)	0.00	4.4846	(17.6068)	0.0000	3	(13.1223)	02/07/2025
603662.SH	01/10/2025	SDB3265272406	0	(100)	9.4144	(941.44)	(941.44)	0.0000	4.3300	(1,700.00)	0.00	0.3397	(1.3337)	0.0000	3	(0.9940)	02/07/2025
TOTAL KELI SENSING TECHNOLOGY (NINGBO) CO., LTD. CMN CLASS A SERIES NORTHBOUND												12.7515	(51.5744)	0.0000		(38.8230)	
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND																	
603355.SH	01/17/2025	SDB3262115527	0	(100)	3.0653	(309.31)	(306.53)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1490)	0.0000	1	(0.1118)	02/07/2025
603355.SH	01/17/2025	SDB3262115527	0	(1,700)	3.0653	(5,258.31)	(5,211.08)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.5332)	0.0000	1	(1.9007)	02/07/2025
603355.SH	01/17/2025	SDB3262115527	0	(6,513)	3.0653	(20,145.50)	(19,964.58)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(9.7050)	0.0000	1	(7.2819)	02/07/2025
603355.SH	01/16/2025	SDB3262115527	0	(100)	2.9522	(309.31)	(295.22)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1435)	0.0000	1	(0.1063)	02/07/2025
603355.SH	01/16/2025	SDB3262115527	0	(1,700)	2.9522	(5,258.31)	(5,018.70)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.4396)	0.0000	1	(1.8072)	02/07/2025
603355.SH	01/16/2025	SDB3262115527	0	(6,513)	2.9522	(20,145.50)	(19,227.52)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(9.3467)	0.0000	1	(6.9237)	02/07/2025
603355.SH	01/15/2025	SDB3262115527	0	(100)	3.0402	(309.31)	(304.02)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1478)	0.0000	1	(0.1106)	02/07/2025
603355.SH	01/15/2025	SDB3262115527	0	(1,700)	3.0402	(5,258.31)	(5,168.29)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.5124)	0.0000	1	(1.8799)	02/07/2025
603355.SH	01/15/2025	SDB3262115527	0	(6,513)	3.0402	(20,145.50)	(19,800.63)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(9.6253)	0.0000	1	(7.2023)	02/07/2025
603355.SH	01/14/2025	SDB3262115527	0	(100)	3.1698	(309.31)	(316.98)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1541)	0.0000	1	(0.1169)	02/07/2025
603355.SH	01/14/2025	SDB3262115527	0	(1,700)	3.1698	(5,258.31)	(5,388.64)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.6195)	0.0000	1	(1.9870)	02/07/2025
603355.SH	01/14/2025	SDB3262115527	0	(6,513)	3.1698	(20,145.50)	(20,644.83)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(10.0357)	0.0000	1	(7.6126)	02/07/2025
603355.SH	01/13/2025	SDB3262115527	0	(100)	3.1957	(309.31)	(319.57)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1553)	0.0000	1	(0.1181)	02/07/2025
603355.SH	01/13/2025	SDB3262115527	0	(1,700)	3.1957	(5,258.31)	(5,432.67)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.6409)	0.0000	1	(2.0084)	02/07/2025
603355.SH	01/13/2025	SDB3262115527	0	(6,513)	3.1957	(20,145.50)	(20,813.52)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(10.1177)	0.0000	1	(7.6946)	02/07/2025
603355.SH	01/10/2025	SDB3262115527	0	(100)	3.0792	(309.31)	(307.92)	0.0000	4.3300	(1,750.00)	0.00	0.1116	(0.4490)	0.0000	3	(0.3374)	02/07/2025
603355.SH	01/10/2025	SDB3262115527	0	(1,700)	3.0792	(5,258.31)	(5,234.58)	0.0000	4.3300	(1,750.00)	0.00	1.8974	(7.6338)	0.0000	3	(5.7364)	02/07/2025
603355.SH	01/10/2025	SDB3262115527	0	(1,083)	3.0792	(3,349.85)	(3,334.74)	0.0000	4.3300	(1,750.00)	0.00	1.2087	(4.8632)	0.0000	3	(3.8544)	02/07/2025
603355.SH	01/10/2025	SDB3262115527	0	(6,513)	3.0792	(20,145.50)	(20,054.61)	0.0000	4.3300	(1,750.00)	0.00	7.2692	(29.2463)	0.0000	3	(21.9771)	02/07/2025
603355.SH	01/10/2025	SDB3262115527	0	(1,587)	3.0792	(4,908.78)	(4,886.64)	0.0000	4.3300	(1,750.00)	0.00	1.7713	(7.1263)	0.0000	3	(5.3551)	02/07/2025
603355.SH	01/09/2025	SDB3262115527	0	(100)	3.0488	(309.31)	(304.88)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1482)	0.0000	1	(0.1110)	02/07/2025
603355.SH	01/09/2025	SDB3262115527	0	(1,700)	3.0488	(5,258.31)	(5,182.95)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.5195)	0.0000	1	(1.8870)	02/07/2025
603355.SH	01/09/2025	SDB3262115527	0	(1,083)	3.0488	(3,349.85)	(3,301.85)	0.0000	4.3300	(1,750.00)	0.00	4.4029	(1.6051)	0.0000	1	(1.2022)	02/07/2025
603355.SH	01/09/2025	SDB3262115527	0	(6,513)	3.0488	(20,145.50)	(19,856.81)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(9.6526)	0.0000	1	(7.2296)	02/07/2025
603355.SH	01/09/2025	SDB3262115527	0	(1,587)	3.0488	(4,908.78)	(4,838.44)	0.0000	4.3300	(1,750.00)	0.00	0.5904	(2.3520)	0.0000	1	(1.7616)	02/07/2025
603355.SH	01/08/2025	SDB3262115527	0	(100)	3.0276	(309.31)	(302.76)	0.0000	4.3300	(1,750.00)	0.00	0.0372	(0.1472)	0.0000	1	(0.1100)	02/07/2025
603355.SH	01/08/2025	SDB3262115527	0	(1,700)	3.0276	(5,258.31)	(5,146.85)	0.0000	4.3300	(1,750.00)	0.00	0.6325	(2.5019)	0.0000	1	(1.8695)	02/07/2025
603355.SH	01/08/2025	SDB3262115527	0	(1,083)	3.0276	(3,349.85)	(3,278.84)	0.0000	4.3300	(1,750.00)	0.00	4.4029	(1.5939)	0.0000	1	(1.1910)	02/07/2025
603355.SH	01/08/2025	SDB3262115527	0	(6,513)	3.0276	(20,145.50)	(19,718.47)	0.0000	4.3300	(1,750.00)	0.00	2.4231	(9.5854)	0.0000	1	(7.1623)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603355.SH	01/08/2025	SDB3262115527	0	(1,587)	3.0276	(4,908.78)	(4,804.73)	0.0000	4.3300	(1,750.00)	0.00	0.5904	(2.3356)	0.0000	1	(1.7452)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(100)	3.0431	(309.31)	(304.31)	0.0000	4.3300	(1,807.02)	0.00	0.0372	(0.1527)	0.0000	1	(0.1155)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(1,700)	3.0431	(5,258.31)	(5,173.23)	0.0000	4.3300	(1,807.02)	0.00	0.6325	(2.5967)	0.0000	1	(1.9643)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(1,383)	3.0431	(4,277.79)	(4,208.58)	0.0000	4.3300	(1,807.02)	0.00	0.5145	(2.1125)	0.0000	1	(1.5980)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(1,300)	3.0431	(4,021.06)	(3,956.00)	0.0000	4.3300	(1,807.02)	0.00	0.4836	(1.9857)	0.0000	1	(1.5021)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(3,200)	3.0431	(9,897.99)	(9,737.85)	0.0000	4.3300	(1,807.02)	0.00	1.1905	(4.8879)	0.0000	1	(3.6974)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(6,513)	3.0431	(20,145.50)	(19,819.56)	0.0000	4.3300	(1,807.02)	0.00	2.4231	(9.9484)	0.0000	1	(7.5254)	02/07/2025
603355.SH	01/07/2025	SDB3262115527	0	(1,587)	3.0431	(4,908.78)	(4,829.36)	0.0000	4.3300	(1,807.02)	0.00	0.5904	(2.4241)	0.0000	1	(1.8337)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(100)	3.0931	(309.31)	(309.31)	0.0000	4.3300	(1,807.02)	0.00	0.0372	(0.1553)	0.0000	1	(0.1181)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(1,700)	3.0931	(5,258.31)	(5,258.31)	0.0000	4.3300	(1,807.02)	0.00	0.6325	(2.6394)	0.0000	1	(2.0070)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(1,383)	3.0931	(4,277.79)	(4,277.79)	0.0000	4.3300	(1,807.02)	0.00	0.5145	(2.1472)	0.0000	1	(1.6327)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(1,300)	3.0931	(4,021.06)	(4,021.06)	0.0000	4.3300	(1,807.02)	0.00	0.4836	(2.0184)	0.0000	1	(1.5347)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(3,200)	3.0931	(9,897.99)	(9,897.99)	0.0000	4.3300	(1,807.02)	0.00	1.1905	(4.9683)	0.0000	1	(3.7778)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(6,513)	3.0931	(20,145.50)	(20,145.50)	0.0000	4.3300	(1,807.02)	0.00	2.4231	(10.1121)	0.0000	1	(7.6890)	02/07/2025
603355.SH	01/06/2025	SDB3262115527	0	(1,587)	3.0931	(4,908.78)	(4,908.78)	0.0000	4.3300	(1,807.02)	0.00	0.5904	(2.4640)	0.0000	1	(1.8736)	02/07/2025
TOTAL KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND												47.6374	(192.6984)	0.0000		(145.0610)	
KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND																	
002625.ZK	01/09/2025	SDB3261724274	0	(2,100)	5.3894	(13,708.06)	(11,317.79)	0.0000	4.3300	(1,121.43)	0.00	1.6488	(3.5256)	0.0000	1	(1.8768)	02/07/2025
002625.ZK	01/08/2025	SDB3261724274	0	(4,800)	5.5153	(31,332.71)	(26,473.46)	0.0000	4.3300	(1,143.75)	0.00	3.7686	(8.4108)	0.0000	1	(4.6422)	02/07/2025
002625.ZK	01/07/2025	SDB3261724274	0	(4,800)	5.8785	(31,332.71)	(28,216.58)	0.0000	4.3300	(1,143.75)	0.00	3.7686	(8.9646)	0.0000	1	(5.1960)	02/07/2025
002625.ZK	01/06/2025	SDB3261724274	0	(4,800)	6.5276	(31,332.71)	(31,332.71)	0.0000	4.3300	(1,143.75)	0.00	3.7686	(9.9547)	0.0000	1	(6.1860)	02/07/2025
TOTAL KUANG-CHI TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND												12.9547	(30.8557)	0.0000		(17.9011)	
KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688700.SH	01/10/2025	SDB3265057971	0	(259)	3.6380	(932.14)	(942.25)	0.0000	4.3300	(1,700.00)	0.00	0.3363	(1.3349)	0.0000	3	(0.9985)	02/07/2025
688700.SH	01/10/2025	SDB3265057971	0	(1,841)	3.6380	(6,907.90)	(6,697.60)	0.0000	4.3300	(1,700.00)	0.00	2.4926	(9.4883)	0.0000	3	(6.9957)	02/07/2025
688700.SH	01/10/2025	SDB3265057971	0	(1,438)	3.6380	(5,770.98)	(5,231.48)	0.0000	4.3300	(1,700.00)	0.00	2.0824	(7.4113)	0.0000	3	(5.3289)	02/07/2025
688700.SH	01/09/2025	SDB3265057971	0	(259)	3.5680	(932.14)	(924.12)	0.0000	4.3300	(1,700.00)	0.00	0.1121	(0.4364)	0.0000	1	(0.3243)	02/07/2025
688700.SH	01/09/2025	SDB3265057971	0	(1,841)	3.5680	(6,907.90)	(6,568.74)	0.0000	4.3300	(1,700.00)	0.00	0.8309	(3.1019)	0.0000	1	(2.2710)	02/07/2025
688700.SH	01/09/2025	SDB3265057971	0	(1,438)	3.5680	(5,770.98)	(5,130.83)	0.0000	4.3300	(1,700.00)	0.00	0.6941	(2.4229)	0.0000	1	(1.7288)	02/07/2025
688700.SH	01/08/2025	SDB3265057971	0	(1,438)	3.9341	(5,770.98)	(5,657.17)	0.0000	4.3300	(1,700.00)	0.00	0.6941	(2.6714)	0.0000	1	(1.9773)	02/07/2025
688700.SH	01/07/2025	SDB3265057971	0	(1,438)	4.0132	(5,770.98)	(5,770.98)	0.0000	4.3300	(1,700.00)	0.00	0.6941	(2.7252)	0.0000	1	(2.0311)	02/07/2025
TOTAL KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												7.9367	(29.5922)	0.0000		(21.6555)	
LANDMARK OPTOELECTRONICS CORPORATION CMN																	
3081.TWO	01/17/2025	SDB3260644167	0	(2,000)	12.7061	(23,597.56)	(25,412.19)	0.0000	4.3300	(912.50)	0.00	2.8383	(6.4413)	0.0000	1	(3.6030)	02/04/2025
3081.TWO	01/16/2025	SDB3260644167	0	(2,000)	11.9231	(23,597.56)	(23,846.22)	0.0000	4.3300	(912.50)	0.00	2.8383	(6.0444)	0.0000	1	(3.2061)	02/04/2025
3081.TWO	01/15/2025	SDB3260644167	0	(2,000)	11.1279	(23,597.56)	(22,255.78)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.6412)	0.0000	1	(2.8030)	02/04/2025
3081.TWO	01/14/2025	SDB3260644167	0	(2,000)	11.9839	(23,597.56)	(23,967.72)	0.0000	4.3300	(912.50)	0.00	2.8383	(6.0752)	0.0000	1	(3.2369)	02/04/2025
3081.TWO	01/13/2025	SDB3260644167	0	(2,000)	11.5503	(23,597.56)	(23,100.51)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.8553)	0.0000	1	(3.0171)	02/04/2025
3081.TWO	01/10/2025	SDB3260644167	0	(2,000)	11.3308	(23,597.56)	(22,661.60)	0.0000	4.3300	(912.50)	0.00	8.5148	(17.2323)	0.0000	3	(8.7175)	02/04/2025
3081.TWO	01/09/2025	SDB3260644167	0	(2,000)	11.3598	(23,597.56)	(22,719.63)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.7588)	0.0000	1	(2.9205)	02/04/2025
3081.TWO	01/08/2025	SDB3260644167	0	(2,000)	11.1280	(23,597.56)	(22,255.96)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.6413)	0.0000	1	(2.8030)	02/04/2025
3081.TWO	01/07/2025	SDB3260644167	0	(2,000)	11.0926	(23,597.56)	(22,185.13)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.6233)	0.0000	1	(2.7851)	02/04/2025
3081.TWO	01/06/2025	SDB3260644167	0	(2,000)	11.1439	(23,597.56)	(22,287.85)	0.0000	4.3300	(912.50)	0.00	2.8383	(5.6494)	0.0000	1	(2.8111)	02/04/2025
3081.TWO	01/03/2025	SDB3260644167	0	(2,000)	11.7988	(23,597.56)	(23,597.56)	0.0000	4.3300	(912.50)	0.00	8.5148	(17.9440)	0.0000	3	(9.4292)	02/04/2025
TOTAL LANDMARK OPTOELECTRONICS CORPORATION CMN												42.5739	(87.9063)	0.0000		(45.3324)	
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688017.SH	01/17/2025	SDB3260123005	0	(68)	20.2814	(1,003.47)	(1,379.13)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.6704)	0.0000	1	(0.5497)	02/07/2025
688017.SH	01/16/2025	SDB3260123005	0	(68)	17.6260	(1,003.47)	(1,198.57)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.5826)	0.0000	1	(0.4619)	02/07/2025
688017.SH	01/15/2025	SDB3260123005	0	(68)	16.3212	(1,003.47)	(1,109.84)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.5395)	0.0000	1	(0.4188)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688017.SH	01/14/2025	SDB3260123005	0	(68)	15.1959	(1,003.47)	(1,033.32)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.5023)	0.0000	1	(0.3816)	02/07/2025
688017.SH	01/13/2025	SDB3260123005	0	(68)	14.5371	(1,003.47)	(988.52)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.4805)	0.0000	1	(0.3598)	02/07/2025
688017.SH	01/10/2025	SDB3260123005	0	(68)	13.9169	(1,003.47)	(946.35)	0.0000	4.3300	(1,750.00)	0.00	0.3621	(1.3801)	0.0000	3	(1.0180)	02/07/2025
688017.SH	01/09/2025	SDB3260123005	0	(68)	13.5789	(1,003.47)	(923.37)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.4489)	0.0000	1	(0.3282)	02/07/2025
688017.SH	01/08/2025	SDB3260123005	0	(68)	13.6260	(1,003.47)	(926.57)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.4504)	0.0000	1	(0.3297)	02/07/2025
688017.SH	01/07/2025	SDB3260123005	0	(68)	14.7576	(1,003.47)	(1,003.52)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.4878)	0.0000	1	(0.3671)	02/07/2025
688017.SH	01/06/2025	SDB3260123005	0	(68)	14.7569	(1,003.47)	(1,003.47)	0.0000	4.3300	(1,750.00)	0.00	0.1207	(0.4878)	0.0000	1	(0.3671)	02/07/2025
TOTAL LEADER HARMONIOUS DRIVE SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND												1.4483	(6.0304)	0.0000		(4.5820)	
LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
300003.ZK	01/17/2025	SDB3264649808	0	(900)	1.4837	(1,393.75)	(1,335.30)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6769)	0.0000	1	(0.5093)	02/07/2025
300003.ZK	01/17/2025	SDB3264649808	0	(4,800)	1.4837	(7,433.32)	(7,121.61)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.6103)	0.0000	1	(2.7162)	02/07/2025
300003.ZK	01/16/2025	SDB3264649808	0	(900)	1.4333	(1,393.75)	(1,289.93)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6539)	0.0000	1	(0.4863)	02/07/2025
300003.ZK	01/16/2025	SDB3264649808	0	(4,800)	1.4333	(7,433.32)	(6,879.61)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.4876)	0.0000	1	(2.5935)	02/07/2025
300003.ZK	01/15/2025	SDB3264649808	0	(900)	1.4140	(1,393.75)	(1,272.63)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6452)	0.0000	1	(0.4775)	02/07/2025
300003.ZK	01/15/2025	SDB3264649808	0	(4,800)	1.4140	(7,433.32)	(6,787.36)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.4408)	0.0000	1	(2.5468)	02/07/2025
300003.ZK	01/14/2025	SDB3264649808	0	(900)	1.4516	(1,393.75)	(1,306.41)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6623)	0.0000	1	(0.4946)	02/07/2025
300003.ZK	01/14/2025	SDB3264649808	0	(4,800)	1.4516	(7,433.32)	(6,967.55)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.5322)	0.0000	1	(2.6381)	02/07/2025
300003.ZK	01/13/2025	SDB3264649808	0	(900)	1.4631	(1,393.75)	(1,316.79)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6675)	0.0000	1	(0.4999)	02/07/2025
300003.ZK	01/13/2025	SDB3264649808	0	(4,800)	1.4631	(7,433.32)	(7,022.89)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.5602)	0.0000	1	(2.6662)	02/07/2025
300003.ZK	01/10/2025	SDB3264649808	0	(900)	1.4844	(1,393.75)	(1,335.94)	0.0000	4.3300	(1,825.00)	0.00	0.5029	(2.0317)	0.0000	3	(1.5288)	02/07/2025
300003.ZK	01/10/2025	SDB3264649808	0	(4,800)	1.4844	(7,433.32)	(7,125.02)	0.0000	4.3300	(1,825.00)	0.00	2.6822	(10.8360)	0.0000	3	(8.1538)	02/07/2025
300003.ZK	01/09/2025	SDB3264649808	0	(900)	1.4925	(1,393.75)	(1,343.21)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6809)	0.0000	1	(0.5133)	02/07/2025
300003.ZK	01/09/2025	SDB3264649808	0	(4,800)	1.4925	(7,433.32)	(7,163.79)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.6316)	0.0000	1	(2.7376)	02/07/2025
300003.ZK	01/08/2025	SDB3264649808	0	(900)	1.4777	(1,393.75)	(1,329.89)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6742)	0.0000	1	(0.5065)	02/07/2025
300003.ZK	01/08/2025	SDB3264649808	0	(4,800)	1.4777	(7,433.32)	(7,092.74)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.5956)	0.0000	1	(2.7016)	02/07/2025
300003.ZK	01/07/2025	SDB3264649808	0	(900)	1.4894	(1,393.75)	(1,340.48)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.6796)	0.0000	1	(0.5119)	02/07/2025
300003.ZK	01/07/2025	SDB3264649808	0	(4,800)	1.4894	(7,433.32)	(7,149.25)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.6243)	0.0000	1	(2.7302)	02/07/2025
300003.ZK	01/06/2025	SDB3264649808	0	(900)	1.5486	(1,393.75)	(1,393.75)	0.0000	4.3300	(1,825.00)	0.00	0.1676	(0.7066)	0.0000	1	(0.5389)	02/07/2025
300003.ZK	01/06/2025	SDB3264649808	0	(4,800)	1.5486	(7,433.32)	(7,433.32)	0.0000	4.3300	(1,825.00)	0.00	0.8941	(3.7683)	0.0000	1	(2.8742)	02/07/2025
TOTAL LEPU MEDICAL TECHNOLOGY (BEIJING) CO.,LTD CMN CLASS A SERIES NORTHBOUND												12.7404	(51.1656)	0.0000		(38.4252)	
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
603477.SH	01/17/2025	SDB3260123395	0	(4,800)	2.2405	(10,993.14)	(10,754.29)	0.0000	4.3300	(1,061.12)	0.00	1.3222	(3.1699)	0.0000	1	(1.8477)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(500)	2.2405	(1,137.19)	(1,120.24)	0.0000	4.3300	(1,061.12)	0.00	0.1368	(0.3302)	0.0000	1	(0.1934)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(400)	2.2405	(896.79)	(896.19)	0.0000	4.3300	(1,061.12)	0.00	0.1079	(0.2642)	0.0000	1	(0.1563)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(2,200)	2.2405	(4,971.73)	(4,929.05)	0.0000	4.3300	(1,061.12)	0.00	0.5980	(1.4529)	0.0000	1	(0.8549)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(7,900)	2.2405	(18,120.99)	(17,699.77)	0.0000	4.3300	(1,061.12)	0.00	2.1796	(5.2171)	0.0000	1	(3.0376)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(500)	2.2405	(1,145.90)	(1,120.24)	0.0000	4.3300	(1,061.12)	0.00	0.1378	(0.3302)	0.0000	1	(0.1924)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(300)	2.2405	(687.77)	(672.14)	0.0000	4.3300	(1,061.12)	0.00	0.0827	(0.1981)	0.0000	1	(0.1154)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(6,700)	2.2405	(15,795.78)	(15,011.20)	0.0000	4.3300	(1,061.12)	0.00	1.8999	(4.4246)	0.0000	1	(2.5248)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(1,000)	2.2405	(2,335.47)	(2,240.48)	0.0000	4.3300	(1,061.12)	0.00	0.2809	(0.6604)	0.0000	1	(0.3795)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(300)	2.2405	(727.19)	(672.14)	0.0000	4.3300	(1,061.12)	0.00	0.0875	(0.1981)	0.0000	1	(0.1107)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(3,400)	2.2405	(8,241.49)	(7,617.62)	0.0000	4.3300	(1,061.12)	0.00	0.9913	(2.2453)	0.0000	1	(1.2541)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(21,100)	2.2405	(51,145.75)	(47,274.06)	0.0000	4.3300	(1,061.12)	0.00	6.1517	(13.9343)	0.0000	1	(7.7826)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(1,200)	2.2405	(2,908.76)	(2,688.57)	0.0000	4.3300	(1,061.12)	0.00	0.3499	(0.7925)	0.0000	1	(0.4426)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(200)	2.2405	(484.79)	(448.10)	0.0000	4.3300	(1,061.12)	0.00	0.0583	(0.1321)	0.0000	1	(0.0738)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(1,900)	2.2405	(4,605.54)	(4,256.91)	0.0000	4.3300	(1,061.12)	0.00	0.5539	(1.2547)	0.0000	1	(0.7008)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(16,000)	2.2405	(38,783.50)	(35,847.63)	0.0000	4.3300	(1,061.12)	0.00	4.6648	(10.5663)	0.0000	1	(5.9015)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(19,100)	2.2405	(46,297.81)	(42,793.11)	0.0000	4.3300	(1,061.12)	0.00	5.5686	(12.6135)	0.0000	1	(7.0449)	02/07/2025
603477.SH	01/17/2025	SDB3260123395	0	(2,200)	2.2405	(5,332.73)	(4,929.05)	0.0000	4.3300	(1,061.12)	0.00	0.6414	(1.4529)	0.0000	1	(0.8115)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(4,800)	2.1662	(10,993.14)	(10,397.75)	0.0000	4.3300	(1,061.12)	0.00	1.3222	(3.0648)	0.0000	1	(1.7426)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(500)	2.1662	(1,137.19)	(1,083.10)	0.0000	4.3300	(1,061.12)	0.00	0.1368	(0.3192)	0.0000	1	(0.1825)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603477.SH	01/16/2025	SDB3260123395	0	(400)	2.1662	(896.79)	(866.48)	0.0000	4.3300	(1,061.12)	0.00	0.1079	(0.2554)	0.0000	1	(0.1475)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(2,200)	2.1662	(4,971.73)	(4,765.64)	0.0000	4.3300	(1,061.12)	0.00	0.5980	(1.4047)	0.0000	1	(0.8067)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(7,900)	2.1662	(18,120.99)	(17,112.96)	0.0000	4.3300	(1,061.12)	0.00	2.1796	(5.0441)	0.0000	1	(2.8646)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(500)	2.1662	(1,145.90)	(1,083.10)	0.0000	4.3300	(1,061.12)	0.00	0.1378	(0.3192)	0.0000	1	(0.1814)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(300)	2.1662	(687.77)	(649.86)	0.0000	4.3300	(1,061.12)	0.00	0.0827	(0.1915)	0.0000	1	(0.1088)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(6,700)	2.1662	(15,795.78)	(14,513.53)	0.0000	4.3300	(1,061.12)	0.00	1.8999	(4.2779)	0.0000	1	(2.3781)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(1,000)	2.1662	(2,335.47)	(2,166.20)	0.0000	4.3300	(1,061.12)	0.00	0.2809	(0.6385)	0.0000	1	(0.3576)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(300)	2.1662	(727.19)	(649.86)	0.0000	4.3300	(1,061.12)	0.00	0.0875	(0.1915)	0.0000	1	(0.1041)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(3,400)	2.1662	(8,241.49)	(7,365.07)	0.0000	4.3300	(1,061.12)	0.00	0.9913	(2.1709)	0.0000	1	(1.1796)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(21,100)	2.1662	(51,145.75)	(45,706.78)	0.0000	4.3300	(1,061.12)	0.00	6.1517	(13.4723)	0.0000	1	(7.3206)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(1,200)	2.1662	(2,908.76)	(2,599.44)	0.0000	4.3300	(1,061.12)	0.00	0.3499	(0.7662)	0.0000	1	(0.4163)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(200)	2.1662	(484.79)	(433.24)	0.0000	4.3300	(1,061.12)	0.00	0.0583	(0.1277)	0.0000	1	(0.0694)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(1,900)	2.1662	(4,605.54)	(4,115.78)	0.0000	4.3300	(1,061.12)	0.00	0.5539	(1.2131)	0.0000	1	(0.6592)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(16,000)	2.1662	(38,783.50)	(34,659.17)	0.0000	4.3300	(1,061.12)	0.00	4.6648	(10.2160)	0.0000	1	(5.5512)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(19,100)	2.1662	(46,297.81)	(41,374.38)	0.0000	4.3300	(1,061.12)	0.00	5.5686	(12.1953)	0.0000	1	(6.6267)	02/07/2025
603477.SH	01/16/2025	SDB3260123395	0	(2,200)	2.1662	(5,332.73)	(4,765.64)	0.0000	4.3300	(1,061.12)	0.00	0.6414	(1.4047)	0.0000	1	(0.7633)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(4,800)	2.2053	(10,993.14)	(10,585.67)	0.0000	4.3300	(1,061.12)	0.00	1.3222	(3.1202)	0.0000	1	(1.7980)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(500)	2.2053	(1,137.19)	(1,102.67)	0.0000	4.3300	(1,061.12)	0.00	0.1368	(0.3250)	0.0000	1	(0.1882)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(400)	2.2053	(896.79)	(882.14)	0.0000	4.3300	(1,061.12)	0.00	0.1079	(0.2600)	0.0000	1	(0.1522)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(2,200)	2.2053	(4,971.73)	(4,851.76)	0.0000	4.3300	(1,061.12)	0.00	0.5980	(1.4301)	0.0000	1	(0.8321)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(7,900)	2.2053	(18,120.99)	(17,422.24)	0.0000	4.3300	(1,061.12)	0.00	2.1796	(5.1353)	0.0000	1	(2.9558)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(500)	2.2053	(1,145.90)	(1,102.67)	0.0000	4.3300	(1,061.12)	0.00	0.1378	(0.3250)	0.0000	1	(0.1872)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(300)	2.2053	(687.77)	(661.60)	0.0000	4.3300	(1,061.12)	0.00	0.0827	(0.1950)	0.0000	1	(0.1123)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(6,700)	2.2053	(15,795.78)	(14,775.82)	0.0000	4.3300	(1,061.12)	0.00	1.8999	(4.3553)	0.0000	1	(2.4554)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(1,000)	2.2053	(2,335.47)	(2,205.35)	0.0000	4.3300	(1,061.12)	0.00	0.2809	(0.6500)	0.0000	1	(0.3691)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(300)	2.2053	(727.19)	(661.60)	0.0000	4.3300	(1,061.12)	0.00	0.0875	(0.1950)	0.0000	1	(0.1075)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(3,400)	2.2053	(8,241.49)	(7,498.18)	0.0000	4.3300	(1,061.12)	0.00	0.9913	(2.2101)	0.0000	1	(1.2189)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(21,100)	2.2053	(51,145.75)	(46,532.82)	0.0000	4.3300	(1,061.12)	0.00	6.1517	(13.7158)	0.0000	1	(7.5641)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(1,200)	2.2053	(2,908.76)	(2,646.42)	0.0000	4.3300	(1,061.12)	0.00	0.3499	(0.7800)	0.0000	1	(0.4302)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(200)	2.2053	(484.79)	(441.07)	0.0000	4.3300	(1,061.12)	0.00	0.0583	(0.1300)	0.0000	1	(0.0717)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(1,900)	2.2053	(4,605.54)	(4,190.16)	0.0000	4.3300	(1,061.12)	0.00	0.5539	(1.2351)	0.0000	1	(0.6811)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(16,000)	2.2053	(38,783.50)	(35,285.55)	0.0000	4.3300	(1,061.12)	0.00	4.6648	(10.4006)	0.0000	1	(5.7358)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(19,100)	2.2053	(46,297.81)	(42,122.13)	0.0000	4.3300	(1,061.12)	0.00	5.5686	(12.4157)	0.0000	1	(6.8471)	02/07/2025
603477.SH	01/15/2025	SDB3260123395	0	(2,200)	2.2053	(5,332.73)	(4,851.76)	0.0000	4.3300	(1,061.12)	0.00	0.6414	(1.4301)	0.0000	1	(0.7887)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(4,800)	2.2855	(10,993.14)	(10,970.46)	0.0000	4.3300	(1,061.12)	0.00	1.3222	(3.2336)	0.0000	1	(1.9114)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(500)	2.2855	(1,137.19)	(1,142.76)	0.0000	4.3300	(1,061.12)	0.00	0.1368	(0.3368)	0.0000	1	(0.2001)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(400)	2.2855	(896.79)	(914.20)	0.0000	4.3300	(1,061.12)	0.00	0.1079	(0.2695)	0.0000	1	(0.1616)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(2,200)	2.2855	(4,971.73)	(5,028.13)	0.0000	4.3300	(1,061.12)	0.00	0.5980	(1.4821)	0.0000	1	(0.8841)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(7,900)	2.2855	(18,120.99)	(18,055.54)	0.0000	4.3300	(1,061.12)	0.00	2.1796	(5.3220)	0.0000	1	(3.1424)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(500)	2.2855	(1,145.90)	(1,142.76)	0.0000	4.3300	(1,061.12)	0.00	0.1378	(0.3368)	0.0000	1	(0.1990)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(300)	2.2855	(687.77)	(685.65)	0.0000	4.3300	(1,061.12)	0.00	0.0827	(0.2021)	0.0000	1	(0.1194)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(6,700)	2.2855	(15,795.78)	(15,312.93)	0.0000	4.3300	(1,061.12)	0.00	1.8999	(4.5136)	0.0000	1	(2.6137)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(1,000)	2.2855	(2,335.47)	(2,285.51)	0.0000	4.3300	(1,061.12)	0.00	0.2809	(0.6737)	0.0000	1	(0.3928)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(300)	2.2855	(727.19)	(685.65)	0.0000	4.3300	(1,061.12)	0.00	0.0875	(0.2021)	0.0000	1	(0.1146)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(3,400)	2.2855	(8,241.49)	(7,770.74)	0.0000	4.3300	(1,061.12)	0.00	0.9913	(2.2905)	0.0000	1	(1.2992)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(21,100)	2.2855	(51,145.75)	(48,224.30)	0.0000	4.3300	(1,061.12)	0.00	6.1517	(14.2144)	0.0000	1	(8.0627)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(1,200)	2.2855	(2,908.76)	(2,742.61)	0.0000	4.3300	(1,061.12)	0.00	0.3499	(0.8084)	0.0000	1	(0.4585)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(200)	2.2855	(484.79)	(457.10)	0.0000	4.3300	(1,061.12)	0.00	0.0583	(0.1347)	0.0000	1	(0.0764)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(1,900)	2.2855	(4,605.54)	(4,342.47)	0.0000	4.3300	(1,061.12)	0.00	0.5539	(1.2800)	0.0000	1	(0.7260)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(16,000)	2.2855	(38,783.50)	(36,568.19)	0.0000	4.3300	(1,061.12)	0.00	4.6648	(10.7787)	0.0000	1	(6.1139)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(19,100)	2.2855	(46,297.81)	(43,653.28)	0.0000	4.3300	(1,061.12)	0.00	5.5686	(12.8671)	0.0000	1	(7.2985)	02/07/2025
603477.SH	01/14/2025	SDB3260123395	0	(2,200)	2.2855	(5,332.73)	(5,028.13)	0.0000	4.3300	(1,061.12)	0.00	0.6414	(1.4821)	0.0000	1	(0.8407)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(400)</													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603477.SH	01/13/2025	SDB3260123395	0	(2,200)	2.2716	(4,971.73)	(4,997.41)	0.0000	4.3300	(1,024.14)	0.00	0.5980	(1.4217)	0.0000	1	(0.8237)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(7,900)	2.2716	(18,120.99)	(17,945.26)	0.0000	4.3300	(1,024.14)	0.00	2.1796	(5.1051)	0.0000	1	(2.9256)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(500)	2.2716	(1,145.90)	(1,135.78)	0.0000	4.3300	(1,024.14)	0.00	0.1378	(0.3231)	0.0000	1	(0.1853)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(300)	2.2716	(687.77)	(681.47)	0.0000	4.3300	(1,024.14)	0.00	0.0827	(0.1939)	0.0000	1	(0.1111)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(6,700)	2.2716	(15,795.78)	(15,219.40)	0.0000	4.3300	(1,024.14)	0.00	1.8999	(4.3297)	0.0000	1	(2.4298)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(1,000)	2.2716	(2,335.47)	(2,271.55)	0.0000	4.3300	(1,024.14)	0.00	0.2809	(0.6462)	0.0000	1	(0.3653)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(300)	2.2716	(727.19)	(681.47)	0.0000	4.3300	(1,024.14)	0.00	0.0875	(0.1939)	0.0000	1	(0.1064)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(3,400)	2.2716	(8,241.49)	(7,723.28)	0.0000	4.3300	(1,024.14)	0.00	0.9913	(2.1971)	0.0000	1	(1.2059)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(21,100)	2.2716	(51,145.75)	(47,929.75)	0.0000	4.3300	(1,024.14)	0.00	6.1517	(13.6352)	0.0000	1	(7.4835)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(1,200)	2.2716	(2,908.76)	(2,725.86)	0.0000	4.3300	(1,024.14)	0.00	0.3499	(0.7755)	0.0000	1	(0.4256)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(200)	2.2716	(484.79)	(454.31)	0.0000	4.3300	(1,024.14)	0.00	0.0583	(0.1292)	0.0000	1	(0.0709)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(1,900)	2.2716	(4,605.54)	(4,315.95)	0.0000	4.3300	(1,024.14)	0.00	0.5539	(1.2278)	0.0000	1	(0.6739)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(16,000)	2.2716	(38,783.50)	(36,344.83)	0.0000	4.3300	(1,024.14)	0.00	4.6648	(10.3395)	0.0000	1	(5.6747)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(19,100)	2.2716	(46,297.81)	(43,386.64)	0.0000	4.3300	(1,024.14)	0.00	5.5686	(12.3428)	0.0000	1	(6.7742)	02/07/2025
603477.SH	01/13/2025	SDB3260123395	0	(2,200)	2.2716	(5,332.73)	(4,997.41)	0.0000	4.3300	(1,024.14)	0.00	0.6414	(1.4217)	0.0000	1	(0.7803)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(7,900)	2.3022	(18,120.99)	(18,187.53)	0.0000	4.3300	(1,004.25)	0.00	6.5387	(15.2207)	0.0000	3	(8.6820)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(500)	2.3022	(1,145.90)	(1,151.11)	0.0000	4.3300	(1,004.25)	0.00	0.4135	(0.9633)	0.0000	3	(0.5499)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(300)	2.3022	(687.77)	(690.67)	0.0000	4.3300	(1,004.25)	0.00	0.2482	(0.5780)	0.0000	3	(0.3298)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(6,700)	2.3022	(15,795.78)	(15,424.87)	0.0000	4.3300	(1,004.25)	0.00	5.6996	(12.9087)	0.0000	3	(7.2090)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(1,000)	2.3022	(2,335.47)	(2,302.22)	0.0000	4.3300	(1,004.25)	0.00	0.8427	(1.9267)	0.0000	3	(1.0840)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(300)	2.3022	(727.19)	(690.67)	0.0000	4.3300	(1,004.25)	0.00	0.2624	(0.5780)	0.0000	3	(0.3156)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(3,400)	2.3022	(8,241.49)	(7,827.54)	0.0000	4.3300	(1,004.25)	0.00	2.9738	(6.5507)	0.0000	3	(3.5769)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(21,100)	2.3022	(51,145.75)	(48,576.82)	0.0000	4.3300	(1,004.25)	0.00	18.4551	(40.6527)	0.0000	3	(22.1976)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(1,200)	2.3022	(2,908.76)	(2,762.66)	0.0000	4.3300	(1,004.25)	0.00	1.0496	(2.3120)	0.0000	3	(1.2624)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(200)	2.3022	(484.79)	(460.44)	0.0000	4.3300	(1,004.25)	0.00	0.1749	(0.3853)	0.0000	3	(0.2104)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(1,900)	2.3022	(4,605.54)	(4,374.22)	0.0000	4.3300	(1,004.25)	0.00	1.6618	(3.6607)	0.0000	3	(1.9988)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(16,000)	2.3022	(38,783.50)	(36,835.50)	0.0000	4.3300	(1,004.25)	0.00	13.9944	(30.8267)	0.0000	3	(16.8323)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(19,100)	2.3022	(46,297.81)	(43,972.38)	0.0000	4.3300	(1,004.25)	0.00	16.7058	(36.7993)	0.0000	3	(20.0935)	02/07/2025
603477.SH	01/10/2025	SDB3260123395	0	(2,200)	2.3022	(5,332.73)	(5,064.88)	0.0000	4.3300	(1,004.25)	0.00	1.9242	(4.2387)	0.0000	3	(2.3144)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(300)	2.3094	(687.77)	(692.81)	0.0000	4.3300	(936.07)	0.00	0.0827	(0.1801)	0.0000	1	(0.0974)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(6,700)	2.3094	(15,795.78)	(15,472.75)	0.0000	4.3300	(936.07)	0.00	1.8999	(4.0232)	0.0000	1	(2.1233)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(1,000)	2.3094	(2,335.47)	(2,309.36)	0.0000	4.3300	(936.07)	0.00	0.2809	(0.6005)	0.0000	1	(0.3196)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(300)	2.3094	(727.19)	(692.81)	0.0000	4.3300	(936.07)	0.00	0.0875	(0.1801)	0.0000	1	(0.0927)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(3,400)	2.3094	(8,241.49)	(7,851.84)	0.0000	4.3300	(936.07)	0.00	0.9913	(2.0416)	0.0000	1	(1.0504)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(21,100)	2.3094	(51,145.75)	(48,727.60)	0.0000	4.3300	(936.07)	0.00	6.1517	(12.6701)	0.0000	1	(6.5184)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(1,200)	2.3094	(2,908.76)	(2,771.24)	0.0000	4.3300	(936.07)	0.00	0.3499	(0.7206)	0.0000	1	(0.3707)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(200)	2.3094	(484.79)	(461.87)	0.0000	4.3300	(936.07)	0.00	0.0583	(0.1201)	0.0000	1	(0.0618)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(1,900)	2.3094	(4,605.54)	(4,387.79)	0.0000	4.3300	(936.07)	0.00	0.5539	(1.1409)	0.0000	1	(0.5870)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(16,000)	2.3094	(38,783.50)	(36,949.84)	0.0000	4.3300	(936.07)	0.00	4.6648	(9.6077)	0.0000	1	(4.9429)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(19,100)	2.3094	(46,297.81)	(44,108.87)	0.0000	4.3300	(936.07)	0.00	5.5686	(11.4692)	0.0000	1	(5.9006)	02/07/2025
603477.SH	01/09/2025	SDB3260123395	0	(2,200)	2.3094	(5,332.73)	(5,080.60)	0.0000	4.3300	(936.07)	0.00	0.6414	(1.3211)	0.0000	1	(0.6796)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(6,700)	2.3119	(15,795.78)	(15,489.74)	0.0000	4.3300	(933.55)	0.00	1.8999	(4.0168)	0.0000	1	(2.1169)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(1,000)	2.3119	(2,335.47)	(2,311.90)	0.0000	4.3300	(933.55)	0.00	0.2809	(0.5995)	0.0000	1	(0.3186)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(300)	2.3119	(727.19)	(693.57)	0.0000	4.3300	(933.55)	0.00	0.0875	(0.1799)	0.0000	1	(0.0924)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(3,400)	2.3119	(8,241.49)	(7,860.47)	0.0000	4.3300	(933.55)	0.00	0.9913	(2.0384)	0.0000	1	(1.0471)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(21,100)	2.3119	(51,145.75)	(48,781.13)	0.0000	4.3300	(933.55)	0.00	6.1517	(12.6499)	0.0000	1	(6.4982)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(1,200)	2.3119	(2,908.76)	(2,774.28)	0.0000	4.3300	(933.55)	0.00	0.3499	(0.7194)	0.0000	1	(0.3696)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(200)	2.3119	(484.79)	(462.38)	0.0000	4.3300	(933.55)	0.00	0.0583	(0.1199)	0.0000	1	(0.0616)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(1,900)	2.3119	(4,605.54)	(4,392.61)	0.0000	4.3300	(933.55)	0.00	0.5539	(1.1391)	0.0000	1	(0.5851)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(16,000)	2.3119	(38,783.50)	(36,990.43)	0.0000	4.3300	(933.55)	0.00	4.6648	(9.5923)	0.0000	1	(4.9275)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(19,100)	2.3119	(46,297.81)	(44,157.33)	0.0000	4.3300	(933.55)	0.00	5.5686	(11.4509)	0.0000	1	(5.8823)	02/07/2025
603477.SH	01/08/2025	SDB3260123395	0	(2,200)	2.3119	(5,332.73)	(5,086.18)	0.0000	4.3300	(933.55)	0.00	0.6414	(1.3189)	0.0000	1	(0.6775)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(300)	2.4008	(727.											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603477.SH	01/07/2025	SDB3260123395	0	(3,400)	2.4008	(8,241.49)	(8,162.88)	0.0000	4.3300	(849.20)	0.00	0.9913	(1.9255)	0.0000	1	(0.9343)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(21,100)	2.4008	(51,145.75)	(50,657.87)	0.0000	4.3300	(849.20)	0.00	6.1517	(11.9496)	0.0000	1	(5.7979)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(1,200)	2.4008	(2,908.76)	(2,881.02)	0.0000	4.3300	(849.20)	0.00	0.3499	(0.6796)	0.0000	1	(0.3297)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(200)	2.4008	(484.79)	(480.17)	0.0000	4.3300	(849.20)	0.00	0.0583	(0.1133)	0.0000	1	(0.0550)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(1,900)	2.4008	(4,605.54)	(4,561.61)	0.0000	4.3300	(849.20)	0.00	0.5539	(1.0760)	0.0000	1	(0.5221)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(16,000)	2.4008	(38,783.50)	(38,413.55)	0.0000	4.3300	(849.20)	0.00	4.6648	(9.0613)	0.0000	1	(4.3965)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(19,100)	2.4008	(46,297.81)	(45,856.18)	0.0000	4.3300	(849.20)	0.00	5.5686	(10.8169)	0.0000	1	(5.2483)	02/07/2025
603477.SH	01/07/2025	SDB3260123395	0	(2,200)	2.4008	(5,332.73)	(5,281.86)	0.0000	4.3300	(849.20)	0.00	0.6414	(1.2459)	0.0000	1	(0.6045)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(300)	2.4240	(727.19)	(727.19)	0.0000	4.3300	(849.20)	0.00	0.0875	(0.1715)	0.0000	1	(0.0841)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(3,400)	2.4240	(8,241.49)	(8,241.49)	0.0000	4.3300	(849.20)	0.00	0.9913	(1.9441)	0.0000	1	(0.9528)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(21,100)	2.4240	(51,145.75)	(51,145.75)	0.0000	4.3300	(849.20)	0.00	6.1517	(12.0647)	0.0000	1	(5.9130)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(1,200)	2.4240	(2,908.76)	(2,908.76)	0.0000	4.3300	(849.20)	0.00	0.3499	(0.6861)	0.0000	1	(0.3363)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(200)	2.4240	(484.79)	(484.79)	0.0000	4.3300	(849.20)	0.00	0.0583	(0.1144)	0.0000	1	(0.0560)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(1,900)	2.4240	(4,605.54)	(4,605.54)	0.0000	4.3300	(849.20)	0.00	0.5539	(1.0864)	0.0000	1	(0.5324)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(16,000)	2.4240	(38,783.50)	(38,783.50)	0.0000	4.3300	(849.20)	0.00	4.6648	(9.1486)	0.0000	1	(4.4838)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(19,100)	2.4240	(46,297.81)	(46,297.81)	0.0000	4.3300	(849.20)	0.00	5.5686	(10.9211)	0.0000	1	(5.3525)	02/07/2025
603477.SH	01/06/2025	SDB3260123395	0	(2,200)	2.4240	(5,332.73)	(5,332.73)	0.0000	4.3300	(849.20)	0.00	0.6414	(1.2579)	0.0000	1	(0.6165)	02/07/2025
TOTAL LESHAN GIANTSTAR FARMING & HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												279.2648	(609.7223)	0.0000		(330.4575)	
LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600758.SH	01/17/2025	SDB3265465945	0	(39,500)	0.4505	(17,397.85)	(17,796.53)	0.0000	4.3300	(1,350.00)	0.00	2.0926	(6.6737)	0.0000	1	(4.5811)	02/07/2025
600758.SH	01/17/2025	SDB3265465945	0	(72,500)	0.4505	(31,864.48)	(32,664.51)	0.0000	4.3300	(1,350.00)	0.00	3.8326	(12.2492)	0.0000	1	(8.4166)	02/07/2025
600758.SH	01/16/2025	SDB3265465945	0	(39,500)	0.4351	(17,397.85)	(17,188.15)	0.0000	4.3300	(1,350.00)	0.00	2.0926	(6.4456)	0.0000	1	(4.3530)	02/07/2025
600758.SH	01/16/2025	SDB3265465945	0	(72,500)	0.4351	(31,864.48)	(31,547.87)	0.0000	4.3300	(1,350.00)	0.00	3.8326	(11.8305)	0.0000	1	(7.9979)	02/07/2025
600758.SH	01/15/2025	SDB3265465945	0	(39,500)	0.4405	(17,397.85)	(17,397.85)	0.0000	4.3300	(1,350.00)	0.00	2.0926	(6.5242)	0.0000	1	(4.4316)	02/07/2025
600758.SH	01/15/2025	SDB3265465945	0	(72,500)	0.4395	(31,864.48)	(31,864.48)	0.0000	4.3300	(1,350.00)	0.00	3.8326	(11.9492)	0.0000	1	(8.1166)	02/07/2025
TOTAL LIAONING HONGYANG ENERGY RESOURCES INVEST COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												17.7755	(55.6723)	0.0000		(37.8968)	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601003.SH	01/17/2025	SDB3262115544	0	(1,100)	0.3648	(398.57)	(401.27)	0.0000	4.3300	(1,746.87)	0.00	0.0479	(0.1947)	0.0000	1	(0.1468)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(7,100)	0.3648	(2,573.53)	(2,590.02)	0.0000	4.3300	(1,746.87)	0.00	0.3095	(1.2568)	0.0000	1	(0.9473)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(1,000)	0.3648	(362.99)	(364.79)	0.0000	4.3300	(1,746.87)	0.00	0.0437	(0.1770)	0.0000	1	(0.1334)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(16,500)	0.3648	(6,011.51)	(6,019.07)	0.0000	4.3300	(1,746.87)	0.00	0.7231	(2.9207)	0.0000	1	(2.1977)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(3,900)	0.3648	(1,426.64)	(1,422.69)	0.0000	4.3300	(1,746.87)	0.00	0.1716	(0.6903)	0.0000	1	(0.5188)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(600)	0.3648	(219.03)	(218.88)	0.0000	4.3300	(1,746.87)	0.00	0.0263	(0.1062)	0.0000	1	(0.0799)	02/07/2025
601003.SH	01/17/2025	SDB3262115544	0	(17,690)	0.3648	(6,438.36)	(6,453.17)	0.0000	4.3300	(1,746.87)	0.00	0.7744	(3.1314)	0.0000	1	(2.3570)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(1,100)	0.3576	(398.57)	(393.40)	0.0000	4.3300	(1,746.87)	0.00	0.0479	(0.1909)	0.0000	1	(0.1430)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(7,100)	0.3576	(2,573.53)	(2,539.19)	0.0000	4.3300	(1,746.87)	0.00	0.3095	(1.2321)	0.0000	1	(0.9226)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(1,000)	0.3576	(362.99)	(357.63)	0.0000	4.3300	(1,746.87)	0.00	0.0437	(0.1735)	0.0000	1	(0.1299)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(16,500)	0.3576	(6,011.51)	(5,900.94)	0.0000	4.3300	(1,746.87)	0.00	0.7231	(2.8634)	0.0000	1	(2.1403)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(3,900)	0.3576	(1,426.64)	(1,394.77)	0.0000	4.3300	(1,746.87)	0.00	0.1716	(0.6768)	0.0000	1	(0.5052)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(600)	0.3576	(219.03)	(214.58)	0.0000	4.3300	(1,746.87)	0.00	0.0263	(0.1041)	0.0000	1	(0.0778)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(17,690)	0.3576	(6,438.36)	(6,326.53)	0.0000	4.3300	(1,746.87)	0.00	0.7744	(3.0699)	0.0000	1	(2.2955)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(6,110)	0.3576	(2,223.77)	(2,185.14)	0.0000	4.3300	(1,746.87)	0.00	0.2675	(1.0603)	0.0000	1	(0.7929)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(37,700)	0.3576	(13,920.46)	(13,482.76)	0.0000	4.3300	(1,746.87)	0.00	1.6743	(6.5424)	0.0000	1	(4.8681)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(400)	0.3576	(148.65)	(143.05)	0.0000	4.3300	(1,746.87)	0.00	0.0179	(0.0694)	0.0000	1	(0.0515)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(5,600)	0.3576	(2,110.70)	(2,002.74)	0.0000	4.3300	(1,746.87)	0.00	0.2539	(0.9718)	0.0000	1	(0.7179)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(2,900)	0.3576	(1,093.04)	(1,037.14)	0.0000	4.3300	(1,746.87)	0.00	0.1315	(0.5033)	0.0000	1	(0.3718)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(3,500)	0.3576	(1,319.18)	(1,251.72)	0.0000	4.3300	(1,746.87)	0.00	0.1587	(0.6074)	0.0000	1	(0.4487)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(14,100)	0.3576	(5,314.43)	(5,042.63)	0.0000	4.3300	(1,746.87)	0.00	0.6392	(2.4469)	0.0000	1	(1.8077)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(300)	0.3576	(113.07)	(107.29)	0.0000	4.3300	(1,746.87)	0.00	0.0136	(0.0521)	0.0000	1	(0.0385)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(100)	0.3576	(37.69)	(35.76)	0.0000	4.3300	(1,746.87)	0.00	0.0045	(0.0174)	0.0000	1	(0.0128)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(900)	0.3576	(339.22)	(321.87)	0.0000	4.3300	(1,746.87)	0.00	0.0408	(0.1562)	0.0000	1	(0.1154)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601003.SH	01/16/2025	SDB3262115544	0	(10,300)	0.3576	(3,882.17)	(3,683.62)	0.0000	4.3300	(1,746.87)	0.00	0.4669	(1.7874)	0.0000	1	(1.3205)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(1,000)	0.3576	(376.91)	(357.63)	0.0000	4.3300	(1,746.87)	0.00	0.0453	(0.1735)	0.0000	1	(0.1282)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(3,500)	0.3576	(1,319.18)	(1,251.72)	0.0000	4.3300	(1,746.87)	0.00	0.1587	(0.6074)	0.0000	1	(0.4487)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(2,400)	0.3576	(904.58)	(858.32)	0.0000	4.3300	(1,746.87)	0.00	0.1088	(0.4165)	0.0000	1	(0.3077)	02/07/2025
601003.SH	01/16/2025	SDB3262115544	0	(13,590)	0.3576	(5,122.21)	(4,860.23)	0.0000	4.3300	(1,746.87)	0.00	0.6161	(2.3584)	0.0000	1	(1.7423)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(1,100)	0.3562	(398.57)	(391.85)	0.0000	4.3300	(1,748.28)	0.00	0.0479	(0.1903)	0.0000	1	(0.1424)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(7,100)	0.3562	(2,573.53)	(2,529.22)	0.0000	4.3300	(1,748.28)	0.00	0.3095	(1.2283)	0.0000	1	(0.9187)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(1,000)	0.3562	(362.99)	(356.23)	0.0000	4.3300	(1,748.28)	0.00	0.0437	(0.1730)	0.0000	1	(0.1293)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(16,500)	0.3562	(6,011.51)	(5,877.76)	0.0000	4.3300	(1,748.28)	0.00	0.7231	(2.8544)	0.0000	1	(2.1314)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(3,900)	0.3562	(1,426.64)	(1,389.29)	0.0000	4.3300	(1,748.28)	0.00	0.1716	(0.6747)	0.0000	1	(0.5031)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(600)	0.3562	(219.03)	(213.74)	0.0000	4.3300	(1,748.28)	0.00	0.0263	(0.1038)	0.0000	1	(0.0775)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(17,690)	0.3562	(6,438.36)	(6,301.67)	0.0000	4.3300	(1,748.28)	0.00	0.7744	(3.0603)	0.0000	1	(2.2859)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(6,110)	0.3562	(2,223.77)	(2,176.55)	0.0000	4.3300	(1,748.28)	0.00	0.2675	(1.0570)	0.0000	1	(0.7895)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(37,700)	0.3562	(13,920.46)	(13,429.80)	0.0000	4.3300	(1,748.28)	0.00	1.6743	(6.5219)	0.0000	1	(4.8476)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(400)	0.3562	(148.65)	(142.49)	0.0000	4.3300	(1,748.28)	0.00	0.0179	(0.0692)	0.0000	1	(0.0513)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(5,600)	0.3562	(2,110.70)	(1,994.88)	0.0000	4.3300	(1,748.28)	0.00	0.2539	(0.9688)	0.0000	1	(0.7149)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(2,900)	0.3562	(1,093.04)	(1,033.06)	0.0000	4.3300	(1,748.28)	0.00	0.1315	(0.5017)	0.0000	1	(0.3702)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(3,500)	0.3562	(1,319.18)	(1,246.80)	0.0000	4.3300	(1,748.28)	0.00	0.1587	(0.6055)	0.0000	1	(0.4468)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(14,100)	0.3562	(5,314.43)	(5,022.81)	0.0000	4.3300	(1,748.28)	0.00	0.6392	(2.4392)	0.0000	1	(1.8000)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(300)	0.3562	(113.07)	(106.87)	0.0000	4.3300	(1,748.28)	0.00	0.0136	(0.0519)	0.0000	1	(0.0383)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(100)	0.3562	(37.69)	(35.62)	0.0000	4.3300	(1,748.28)	0.00	0.0045	(0.0173)	0.0000	1	(0.0128)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(900)	0.3562	(339.22)	(320.61)	0.0000	4.3300	(1,748.28)	0.00	0.0408	(0.1557)	0.0000	1	(0.1149)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(10,300)	0.3562	(3,882.17)	(3,669.15)	0.0000	4.3300	(1,748.28)	0.00	0.4669	(1.7819)	0.0000	1	(1.3149)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(1,000)	0.3562	(376.91)	(356.23)	0.0000	4.3300	(1,748.28)	0.00	0.0453	(0.1730)	0.0000	1	(0.1277)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(3,500)	0.3562	(1,319.18)	(1,246.80)	0.0000	4.3300	(1,748.28)	0.00	0.1587	(0.6055)	0.0000	1	(0.4468)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(2,400)	0.3562	(904.58)	(854.95)	0.0000	4.3300	(1,748.28)	0.00	0.1088	(0.4152)	0.0000	1	(0.3064)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(35,700)	0.3562	(13,455.69)	(12,717.34)	0.0000	4.3300	(1,748.28)	0.00	1.6184	(6.1760)	0.0000	1	(4.5575)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(9,100)	0.3562	(3,429.88)	(3,241.67)	0.0000	4.3300	(1,748.28)	0.00	0.4125	(1.5743)	0.0000	1	(1.1617)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(53,400)	0.3562	(20,126.99)	(19,022.58)	0.0000	4.3300	(1,748.28)	0.00	2.4208	(9.2380)	0.0000	1	(6.8172)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(1,700)	0.3562	(640.75)	(605.59)	0.0000	4.3300	(1,748.28)	0.00	0.0771	(0.2941)	0.0000	1	(0.2170)	02/07/2025
601003.SH	01/15/2025	SDB3262115544	0	(36,190)	0.3562	(13,640.37)	(12,891.89)	0.0000	4.3300	(1,748.28)	0.00	1.6406	(6.2607)	0.0000	1	(4.6201)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(1,100)	0.3619	(398.57)	(398.06)	0.0000	4.3300	(1,748.74)	0.00	0.0479	(0.1934)	0.0000	1	(0.1454)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(7,100)	0.3619	(2,573.53)	(2,569.30)	0.0000	4.3300	(1,748.74)	0.00	0.3095	(1.2481)	0.0000	1	(0.9385)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(1,000)	0.3619	(362.99)	(361.87)	0.0000	4.3300	(1,748.74)	0.00	0.0437	(0.1758)	0.0000	1	(0.1321)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(16,500)	0.3619	(6,011.51)	(5,970.90)	0.0000	4.3300	(1,748.74)	0.00	0.7231	(2.9004)	0.0000	1	(2.1774)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(3,900)	0.3619	(1,426.64)	(1,411.30)	0.0000	4.3300	(1,748.74)	0.00	0.1716	(0.6856)	0.0000	1	(0.5140)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(600)	0.3619	(219.03)	(217.12)	0.0000	4.3300	(1,748.74)	0.00	0.0263	(0.1055)	0.0000	1	(0.0791)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(17,690)	0.3619	(6,438.36)	(6,401.53)	0.0000	4.3300	(1,748.74)	0.00	0.7744	(3.1096)	0.0000	1	(2.3352)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(6,110)	0.3619	(2,223.77)	(2,211.04)	0.0000	4.3300	(1,748.74)	0.00	0.2675	(1.0740)	0.0000	1	(0.8066)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(37,700)	0.3619	(13,920.46)	(13,642.61)	0.0000	4.3300	(1,748.74)	0.00	1.6743	(6.6270)	0.0000	1	(4.9527)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(400)	0.3619	(148.65)	(144.75)	0.0000	4.3300	(1,748.74)	0.00	0.0179	(0.0703)	0.0000	1	(0.0524)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(5,600)	0.3619	(2,110.70)	(2,026.49)	0.0000	4.3300	(1,748.74)	0.00	0.2539	(0.9844)	0.0000	1	(0.7305)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(2,900)	0.3619	(1,093.04)	(1,049.43)	0.0000	4.3300	(1,748.74)	0.00	0.1315	(0.5098)	0.0000	1	(0.3783)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(3,500)	0.3619	(1,319.18)	(1,266.56)	0.0000	4.3300	(1,748.74)	0.00	0.1587	(0.6152)	0.0000	1	(0.4566)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(14,100)	0.3619	(5,314.43)	(5,102.41)	0.0000	4.3300	(1,748.74)	0.00	0.6392	(2.4786)	0.0000	1	(1.8393)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(300)	0.3619	(113.07)	(108.56)	0.0000	4.3300	(1,748.74)	0.00	0.0136	(0.0527)	0.0000	1	(0.0391)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(100)	0.3619	(37.69)	(36.19)	0.0000	4.3300	(1,748.74)	0.00	0.0045	(0.0176)	0.0000	1	(0.0130)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(900)	0.3619	(339.22)	(325.69)	0.0000	4.3300	(1,748.74)	0.00	0.0408	(0.1582)	0.0000	1	(0.1174)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(10,300)	0.3619	(3,882.17)	(3,727.29)	0.0000	4.3300	(1,748.74)	0.00	0.4669	(1.8106)	0.0000	1	(1.3436)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(1,000)	0.3619	(376.91)	(361.87)	0.0000	4.3300	(1,748.74)	0.00	0.0453	(0.1758)	0.0000	1	(0.1304)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(3,500)	0.3619	(1,319.18)	(1,266.56)	0.0000	4.3300	(1,748.74)	0.00	0.1587	(0.6152)	0.0000	1	(0.4566)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(2,400)	0.3619	(904.58)	(868.50)	0.0000	4.3300	(1,748.74)	0.00	0.1088	(0.4219)	0.0000	1	(0.3131)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(35,700)	0.3619	(13,455.69)	(12,918.87)	0.0000	4.3300	(1,748.74)	0.00	1.6184	(6.2755)	0.0000	1	(4.6571)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601003.SH	01/14/2025	SDB3262115544	0	(9,100)	0.3619	(3,429.88)	(3,293.04)	0.0000	4.3300	(1,748.74)	0.00	0.4125	(1.5996)	0.0000	1	(1.1871)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(53,400)	0.3619	(20,126.99)	(19,324.02)	0.0000	4.3300	(1,748.74)	0.00	2.4208	(9.3869)	0.0000	1	(6.9660)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(1,700)	0.3619	(640.75)	(615.18)	0.0000	4.3300	(1,748.74)	0.00	0.0771	(0.2988)	0.0000	1	(0.2218)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(51,400)	0.3619	(19,373.17)	(18,600.27)	0.0000	4.3300	(1,748.74)	0.00	2.3302	(9.0353)	0.0000	1	(6.7051)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(25,700)	0.3619	(9,686.59)	(9,300.14)	0.0000	4.3300	(1,748.74)	0.00	1.1651	(4.5176)	0.0000	1	(3.3526)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(3,100)	0.3619	(1,168.42)	(1,121.81)	0.0000	4.3300	(1,748.74)	0.00	0.1405	(0.5449)	0.0000	1	(0.4044)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(1,900)	0.3619	(716.13)	(687.56)	0.0000	4.3300	(1,748.74)	0.00	0.0861	(0.3340)	0.0000	1	(0.2479)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(16,000)	0.3619	(6,030.56)	(5,789.97)	0.0000	4.3300	(1,748.74)	0.00	0.7253	(2.8125)	0.0000	1	(2.0872)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(24,400)	0.3619	(9,196.60)	(8,829.70)	0.0000	4.3300	(1,748.74)	0.00	1.1061	(4.2891)	0.0000	1	(3.1830)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(4,000)	0.3619	(1,507.64)	(1,447.49)	0.0000	4.3300	(1,748.74)	0.00	0.1813	(0.7031)	0.0000	1	(0.5218)	02/07/2025
601003.SH	01/14/2025	SDB3262115544	0	(9,790)	0.3619	(3,689.95)	(3,542.74)	0.0000	4.3300	(1,748.74)	0.00	0.4438	(1.7209)	0.0000	1	(1.2771)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(1,000)	0.3648	(362.99)	(364.75)	0.0000	4.3300	(1,748.71)	0.00	0.0437	(0.1772)	0.0000	1	(0.1335)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(16,500)	0.3648	(6,011.51)	(6,018.46)	0.0000	4.3300	(1,748.71)	0.00	0.7231	(2.9235)	0.0000	1	(2.2004)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(3,900)	0.3648	(1,426.64)	(1,422.54)	0.0000	4.3300	(1,748.71)	0.00	0.1716	(0.6910)	0.0000	1	(0.5194)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(600)	0.3648	(219.03)	(218.85)	0.0000	4.3300	(1,748.71)	0.00	0.0263	(0.1063)	0.0000	1	(0.0800)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(17,690)	0.3648	(6,438.36)	(6,452.52)	0.0000	4.3300	(1,748.71)	0.00	0.7744	(3.1343)	0.0000	1	(2.3599)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(6,110)	0.3648	(2,223.77)	(2,228.65)	0.0000	4.3300	(1,748.71)	0.00	0.2675	(1.0826)	0.0000	1	(0.8151)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(37,700)	0.3648	(13,920.46)	(13,751.26)	0.0000	4.3300	(1,748.71)	0.00	1.6743	(6.6797)	0.0000	1	(5.0054)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(400)	0.3648	(148.65)	(145.90)	0.0000	4.3300	(1,748.71)	0.00	0.0179	(0.0709)	0.0000	1	(0.0530)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(5,600)	0.3648	(2,110.70)	(2,042.63)	0.0000	4.3300	(1,748.71)	0.00	0.2539	(0.9922)	0.0000	1	(0.7383)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(2,900)	0.3648	(1,093.04)	(1,057.79)	0.0000	4.3300	(1,748.71)	0.00	0.1315	(0.5138)	0.0000	1	(0.3824)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(3,500)	0.3648	(1,319.18)	(1,276.64)	0.0000	4.3300	(1,748.71)	0.00	0.1587	(0.6201)	0.0000	1	(0.4615)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(14,100)	0.3648	(5,314.43)	(5,143.05)	0.0000	4.3300	(1,748.71)	0.00	0.6392	(2.4983)	0.0000	1	(1.8590)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(300)	0.3648	(113.07)	(109.43)	0.0000	4.3300	(1,748.71)	0.00	0.0136	(0.0532)	0.0000	1	(0.0396)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(100)	0.3648	(37.69)	(36.48)	0.0000	4.3300	(1,748.71)	0.00	0.0045	(0.0177)	0.0000	1	(0.0132)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(900)	0.3648	(339.22)	(328.28)	0.0000	4.3300	(1,748.71)	0.00	0.0408	(0.1595)	0.0000	1	(0.1187)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(10,300)	0.3648	(3,882.17)	(3,756.98)	0.0000	4.3300	(1,748.71)	0.00	0.4669	(1.8250)	0.0000	1	(1.3580)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(1,000)	0.3648	(376.91)	(364.75)	0.0000	4.3300	(1,748.71)	0.00	0.0453	(0.1772)	0.0000	1	(0.1318)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(3,500)	0.3648	(1,319.18)	(1,276.64)	0.0000	4.3300	(1,748.71)	0.00	0.1587	(0.6201)	0.0000	1	(0.4615)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(2,400)	0.3648	(904.58)	(875.41)	0.0000	4.3300	(1,748.71)	0.00	0.1088	(0.4252)	0.0000	1	(0.3164)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(35,700)	0.3648	(13,455.69)	(13,021.75)	0.0000	4.3300	(1,748.71)	0.00	1.6184	(6.3254)	0.0000	1	(4.7069)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(9,100)	0.3648	(3,429.88)	(3,319.27)	0.0000	4.3300	(1,748.71)	0.00	0.4125	(1.6123)	0.0000	1	(1.1998)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(53,400)	0.3648	(20,126.99)	(19,477.92)	0.0000	4.3300	(1,748.71)	0.00	2.4208	(9.4615)	0.0000	1	(7.0406)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(1,700)	0.3648	(640.75)	(620.08)	0.0000	4.3300	(1,748.71)	0.00	0.0771	(0.3012)	0.0000	1	(0.2241)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(51,400)	0.3648	(19,373.17)	(18,748.41)	0.0000	4.3300	(1,748.71)	0.00	2.3302	(9.1071)	0.0000	1	(6.7769)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(25,700)	0.3648	(9,686.59)	(9,374.20)	0.0000	4.3300	(1,748.71)	0.00	1.1651	(4.5535)	0.0000	1	(3.3885)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(3,100)	0.3648	(1,168.42)	(1,130.74)	0.0000	4.3300	(1,748.71)	0.00	0.1405	(0.5493)	0.0000	1	(0.4087)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(1,900)	0.3648	(716.13)	(693.03)	0.0000	4.3300	(1,748.71)	0.00	0.0861	(0.3366)	0.0000	1	(0.2505)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(16,000)	0.3648	(6,030.56)	(5,836.08)	0.0000	4.3300	(1,748.71)	0.00	0.7253	(2.8349)	0.0000	1	(2.1096)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(24,400)	0.3648	(9,196.60)	(8,900.02)	0.0000	4.3300	(1,748.71)	0.00	1.1061	(4.3232)	0.0000	1	(3.2171)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(4,000)	0.3648	(1,507.64)	(1,459.02)	0.0000	4.3300	(1,748.71)	0.00	0.1813	(0.7087)	0.0000	1	(0.5274)	02/07/2025
601003.SH	01/13/2025	SDB3262115544	0	(9,790)	0.3648	(3,689.95)	(3,570.95)	0.0000	4.3300	(1,748.71)	0.00	0.4438	(1.7346)	0.0000	1	(1.2908)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(3,900)	0.3708	(1,426.64)	(1,445.94)	0.0000	4.3300	(1,748.65)	0.00	0.5148	(2.1070)	0.0000	3	(1.5923)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(600)	0.3708	(219.03)	(222.45)	0.0000	4.3300	(1,748.65)	0.00	0.0790	(0.3242)	0.0000	3	(0.2451)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(17,690)	0.3708	(6,438.36)	(6,558.64)	0.0000	4.3300	(1,748.65)	0.00	2.3232	(9.5573)	0.0000	3	(7.2341)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(6,110)	0.3708	(2,223.77)	(2,265.31)	0.0000	4.3300	(1,748.65)	0.00	0.8024	(3.3010)	0.0000	3	(2.4986)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(37,700)	0.3708	(13,920.46)	(13,977.43)	0.0000	4.3300	(1,748.65)	0.00	5.0200	(20.3680)	0.0000	3	(15.3450)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(400)	0.3708	(148.65)	(148.30)	0.0000	4.3300	(1,748.65)	0.00	0.0536	(0.2161)	0.0000	3	(0.1625)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(5,600)	0.3708	(2,110.70)	(2,076.22)	0.0000	4.3300	(1,748.65)	0.00	0.7616	(3.0255)	0.0000	3	(2.2639)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(2,900)	0.3708	(1,093.04)	(1,075.19)	0.0000	4.3300	(1,748.65)	0.00	0.3944	(1.5668)	0.0000	3	(1.1724)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(3,500)	0.3708	(1,319.18)	(1,297.64)	0.0000	4.3300	(1,748.65)	0.00	0.4760	(1.8909)	0.0000	3	(1.4149)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(14,100)	0.3708	(5,314.43)	(5,227.63)	0.0000	4.3300	(1,748.65)	0.00	1.9176	(7.6177)	0.0000	3	(5.7001)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(300)	0.3												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601003.SH	01/10/2025	SDB3262115544	0	(100)	0.3708	(37.69)	(37.08)	0.0000	4.3300	(1,748.65)	0.00	0.0136	(0.0540)	0.0000	3	(0.0404)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(900)	0.3708	(339.22)	(333.68)	0.0000	4.3300	(1,748.65)	0.00	0.1224	(0.4862)	0.0000	3	(0.3638)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(10,300)	0.3708	(3,882.17)	(3,818.77)	0.0000	4.3300	(1,748.65)	0.00	1.4008	(5.5647)	0.0000	3	(4.1639)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(1,000)	0.3708	(376.91)	(370.75)	0.0000	4.3300	(1,748.65)	0.00	0.1360	(0.5403)	0.0000	3	(0.4043)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(3,500)	0.3708	(1,319.18)	(1,297.64)	0.0000	4.3300	(1,748.65)	0.00	0.4760	(1.8909)	0.0000	3	(1.4149)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(2,400)	0.3708	(904.58)	(889.81)	0.0000	4.3300	(1,748.65)	0.00	0.3264	(1.2966)	0.0000	3	(0.9702)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(35,700)	0.3708	(13,455.69)	(13,235.92)	0.0000	4.3300	(1,748.65)	0.00	4.8553	(19.2874)	0.0000	3	(14.4322)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(9,100)	0.3708	(3,429.88)	(3,373.86)	0.0000	4.3300	(1,748.65)	0.00	1.2376	(4.9164)	0.0000	3	(3.6788)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(53,400)	0.3708	(20,126.99)	(19,798.26)	0.0000	4.3300	(1,748.65)	0.00	7.2625	(28.8501)	0.0000	3	(21.5876)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(1,700)	0.3708	(640.75)	(630.28)	0.0000	4.3300	(1,748.65)	0.00	0.2312	(0.9184)	0.0000	3	(0.6872)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(51,400)	0.3708	(19,373.17)	(19,056.76)	0.0000	4.3300	(1,748.65)	0.00	6.9905	(27.7696)	0.0000	3	(20.7791)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(25,700)	0.3708	(9,686.59)	(9,528.38)	0.0000	4.3300	(1,748.65)	0.00	3.4952	(13.8848)	0.0000	3	(10.3896)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(3,100)	0.3708	(1,168.42)	(1,149.34)	0.0000	4.3300	(1,748.65)	0.00	0.4216	(1.6748)	0.0000	3	(1.2532)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(1,900)	0.3708	(716.13)	(704.43)	0.0000	4.3300	(1,748.65)	0.00	0.2584	(1.0265)	0.0000	3	(0.7681)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(16,000)	0.3708	(6,030.56)	(5,932.06)	0.0000	4.3300	(1,748.65)	0.00	2.1760	(8.6442)	0.0000	3	(6.4682)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(24,400)	0.3708	(9,196.60)	(9,046.40)	0.0000	4.3300	(1,748.65)	0.00	3.3184	(13.1825)	0.0000	3	(9.8640)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(4,000)	0.3708	(1,507.64)	(1,483.02)	0.0000	4.3300	(1,748.65)	0.00	0.5440	(2.1611)	0.0000	3	(1.6171)	02/07/2025
601003.SH	01/10/2025	SDB3262115544	0	(9,790)	0.3708	(3,689.95)	(3,629.68)	0.0000	4.3300	(1,748.65)	0.00	1.3315	(5.2892)	0.0000	3	(3.9577)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(17,690)	0.3656	(6,438.36)	(6,468.14)	0.0000	4.3300	(1,748.63)	0.00	0.7744	(3.1418)	0.0000	1	(2.3674)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(6,110)	0.3656	(2,223.77)	(2,234.05)	0.0000	4.3300	(1,748.63)	0.00	0.2675	(1.0851)	0.0000	1	(0.8177)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(37,700)	0.3656	(13,920.46)	(13,784.55)	0.0000	4.3300	(1,748.63)	0.00	1.6743	(6.6956)	0.0000	1	(5.0213)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(400)	0.3656	(148.65)	(146.26)	0.0000	4.3300	(1,748.63)	0.00	0.0179	(0.0710)	0.0000	1	(0.0532)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(5,600)	0.3656	(2,110.70)	(2,047.57)	0.0000	4.3300	(1,748.63)	0.00	0.2539	(0.9946)	0.0000	1	(0.7407)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(2,900)	0.3656	(1,093.04)	(1,060.35)	0.0000	4.3300	(1,748.63)	0.00	0.1315	(0.5150)	0.0000	1	(0.3836)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(3,500)	0.3656	(1,319.18)	(1,279.73)	0.0000	4.3300	(1,748.63)	0.00	0.1587	(0.6216)	0.0000	1	(0.4629)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(14,100)	0.3656	(5,314.43)	(5,155.50)	0.0000	4.3300	(1,748.63)	0.00	0.6392	(2.5042)	0.0000	1	(1.8650)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(300)	0.3656	(113.07)	(109.69)	0.0000	4.3300	(1,748.63)	0.00	0.0136	(0.0533)	0.0000	1	(0.0397)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(100)	0.3656	(37.69)	(36.56)	0.0000	4.3300	(1,748.63)	0.00	0.0045	(0.0178)	0.0000	1	(0.0132)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(900)	0.3656	(339.22)	(329.07)	0.0000	4.3300	(1,748.63)	0.00	0.0408	(0.1598)	0.0000	1	(0.1190)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(10,300)	0.3656	(3,882.17)	(3,766.07)	0.0000	4.3300	(1,748.63)	0.00	0.4669	(1.8293)	0.0000	1	(1.3624)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(1,000)	0.3656	(376.91)	(365.64)	0.0000	4.3300	(1,748.63)	0.00	0.0453	(0.1776)	0.0000	1	(0.1323)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(3,500)	0.3656	(1,319.18)	(1,279.73)	0.0000	4.3300	(1,748.63)	0.00	0.1587	(0.6216)	0.0000	1	(0.4629)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(2,400)	0.3656	(904.58)	(877.53)	0.0000	4.3300	(1,748.63)	0.00	0.1088	(0.4262)	0.0000	1	(0.3174)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(35,700)	0.3656	(13,455.69)	(13,053.28)	0.0000	4.3300	(1,748.63)	0.00	1.6184	(6.3404)	0.0000	1	(4.7219)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(9,100)	0.3656	(3,429.88)	(3,327.31)	0.0000	4.3300	(1,748.63)	0.00	0.4125	(1.6162)	0.0000	1	(1.2036)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(53,400)	0.3656	(20,126.99)	(19,525.07)	0.0000	4.3300	(1,748.63)	0.00	2.4208	(9.4839)	0.0000	1	(7.0631)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(1,700)	0.3656	(640.75)	(621.58)	0.0000	4.3300	(1,748.63)	0.00	0.0771	(0.3019)	0.0000	1	(0.2249)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(51,400)	0.3656	(19,373.17)	(18,793.79)	0.0000	4.3300	(1,748.63)	0.00	2.3302	(9.1287)	0.0000	1	(6.7985)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(25,700)	0.3656	(9,686.59)	(9,396.90)	0.0000	4.3300	(1,748.63)	0.00	1.1651	(4.5644)	0.0000	1	(3.3993)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(3,100)	0.3656	(1,168.42)	(1,133.48)	0.0000	4.3300	(1,748.63)	0.00	0.1405	(0.5506)	0.0000	1	(0.4100)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(1,900)	0.3656	(716.13)	(694.71)	0.0000	4.3300	(1,748.63)	0.00	0.0861	(0.3374)	0.0000	1	(0.2513)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(16,000)	0.3656	(6,030.56)	(5,850.21)	0.0000	4.3300	(1,748.63)	0.00	0.7253	(2.8416)	0.0000	1	(2.1163)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(24,400)	0.3656	(9,196.60)	(8,921.57)	0.0000	4.3300	(1,748.63)	0.00	1.1061	(4.3335)	0.0000	1	(3.2273)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(4,000)	0.3656	(1,507.64)	(1,462.55)	0.0000	4.3300	(1,748.63)	0.00	0.1813	(0.7104)	0.0000	1	(0.5291)	02/07/2025
601003.SH	01/09/2025	SDB3262115544	0	(9,790)	0.3656	(3,689.95)	(3,579.60)	0.0000	4.3300	(1,748.63)	0.00	0.4438	(1.7387)	0.0000	1	(1.2949)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(37,700)	0.3667	(13,920.46)	(13,824.10)	0.0000	4.3300	(1,748.53)	0.00	1.6743	(6.7144)	0.0000	1	(5.0401)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(400)	0.3667	(148.65)	(146.67)	0.0000	4.3300	(1,748.53)	0.00	0.0179	(0.0712)	0.0000	1	(0.0534)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(5,600)	0.3667	(2,110.70)	(2,053.45)	0.0000	4.3300	(1,748.53)	0.00	0.2539	(0.9974)	0.0000	1	(0.7435)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(2,900)	0.3667	(1,093.04)	(1,063.39)	0.0000	4.3300	(1,748.53)	0.00	0.1315	(0.5165)	0.0000	1	(0.3850)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(3,500)	0.3667	(1,319.18)	(1,283.40)	0.0000	4.3300	(1,748.53)	0.00	0.1587	(0.6234)	0.0000	1	(0.4647)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(14,100)	0.3667	(5,314.43)	(5,170.29)	0.0000	4.3300	(1,748.53)	0.00	0.6392	(2.5112)	0.0000	1	(1.8720)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(300)	0.3667	(113.07)	(110.01)	0.0000	4.3300	(1,748.53)	0.00	0.0136	(0.0534)	0.0000	1	(0.0398)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(100)	0.3667</												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601003.SH	01/08/2025	SDB3262115544	0	(900)	0.3667	(339.22)	(330.02)	0.0000	4.3300	(1,748.53)	0.00	0.0408	(0.1603)	0.0000	1	(0.1195)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(10,300)	0.3667	(3,882.17)	(3,776.88)	0.0000	4.3300	(1,748.53)	0.00	0.4669	(1.8344)	0.0000	1	(1.3675)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(1,000)	0.3667	(376.91)	(366.69)	0.0000	4.3300	(1,748.53)	0.00	0.0453	(0.1781)	0.0000	1	(0.1328)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(3,500)	0.3667	(1,319.18)	(1,283.40)	0.0000	4.3300	(1,748.53)	0.00	0.1587	(0.6234)	0.0000	1	(0.4647)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(2,400)	0.3667	(904.58)	(880.05)	0.0000	4.3300	(1,748.53)	0.00	0.1088	(0.4274)	0.0000	1	(0.3186)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(35,700)	0.3667	(13,455.69)	(13,090.73)	0.0000	4.3300	(1,748.53)	0.00	1.6184	(6.3582)	0.0000	1	(4.7398)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(9,100)	0.3667	(3,429.88)	(3,336.85)	0.0000	4.3300	(1,748.53)	0.00	0.4125	(1.6207)	0.0000	1	(1.2082)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(53,400)	0.3667	(20,126.99)	(19,581.09)	0.0000	4.3300	(1,748.53)	0.00	2.4208	(9.5106)	0.0000	1	(7.0897)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(1,700)	0.3667	(640.75)	(623.37)	0.0000	4.3300	(1,748.53)	0.00	0.0771	(0.3028)	0.0000	1	(0.2257)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(51,400)	0.3667	(19,373.17)	(18,847.71)	0.0000	4.3300	(1,748.53)	0.00	2.3302	(9.1544)	0.0000	1	(6.8242)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(25,700)	0.3667	(9,686.59)	(9,423.86)	0.0000	4.3300	(1,748.53)	0.00	1.1651	(4.5772)	0.0000	1	(3.4121)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(3,100)	0.3667	(1,168.42)	(1,136.73)	0.0000	4.3300	(1,748.53)	0.00	0.1405	(0.5521)	0.0000	1	(0.4116)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(1,900)	0.3667	(716.13)	(696.71)	0.0000	4.3300	(1,748.53)	0.00	0.0861	(0.3384)	0.0000	1	(0.2523)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(16,000)	0.3667	(6,030.56)	(5,866.99)	0.0000	4.3300	(1,748.53)	0.00	0.7253	(2.8496)	0.0000	1	(2.1243)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(24,400)	0.3667	(9,196.60)	(8,947.16)	0.0000	4.3300	(1,748.53)	0.00	1.1061	(4.3457)	0.0000	1	(3.2395)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(4,000)	0.3667	(1,507.64)	(1,466.75)	0.0000	4.3300	(1,748.53)	0.00	0.1813	(0.7124)	0.0000	1	(0.5311)	02/07/2025
601003.SH	01/08/2025	SDB3262115544	0	(9,790)	0.3667	(3,689.95)	(3,589.87)	0.0000	4.3300	(1,748.53)	0.00	0.4438	(1.7436)	0.0000	1	(1.2998)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(5,600)	0.3717	(2,110.70)	(2,081.37)	0.0000	4.3300	(1,748.33)	0.00	0.2539	(1.0108)	0.0000	1	(0.7569)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(2,900)	0.3717	(1,093.04)	(1,077.85)	0.0000	4.3300	(1,748.33)	0.00	0.1315	(0.5235)	0.0000	1	(0.3920)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(3,500)	0.3717	(1,319.18)	(1,300.86)	0.0000	4.3300	(1,748.33)	0.00	0.1587	(0.6318)	0.0000	1	(0.4731)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(14,100)	0.3717	(5,314.43)	(5,240.60)	0.0000	4.3300	(1,748.33)	0.00	0.6392	(2.5451)	0.0000	1	(1.9059)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(300)	0.3717	(113.07)	(111.50)	0.0000	4.3300	(1,748.33)	0.00	0.0136	(0.0542)	0.0000	1	(0.0406)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(100)	0.3717	(37.69)	(37.17)	0.0000	4.3300	(1,748.33)	0.00	0.0045	(0.0181)	0.0000	1	(0.0135)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(900)	0.3717	(339.22)	(334.51)	0.0000	4.3300	(1,748.33)	0.00	0.0408	(0.1625)	0.0000	1	(0.1217)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(10,300)	0.3717	(3,882.17)	(3,828.24)	0.0000	4.3300	(1,748.33)	0.00	0.4669	(1.8592)	0.0000	1	(1.3922)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(1,000)	0.3717	(376.91)	(371.67)	0.0000	4.3300	(1,748.33)	0.00	0.0453	(0.1805)	0.0000	1	(0.1352)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(3,500)	0.3717	(1,319.18)	(1,300.86)	0.0000	4.3300	(1,748.33)	0.00	0.1587	(0.6318)	0.0000	1	(0.4731)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(2,400)	0.3717	(904.58)	(892.02)	0.0000	4.3300	(1,748.33)	0.00	0.1088	(0.4332)	0.0000	1	(0.3244)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(35,700)	0.3717	(13,455.69)	(13,268.76)	0.0000	4.3300	(1,748.33)	0.00	1.6184	(6.4439)	0.0000	1	(4.8255)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(9,100)	0.3717	(3,429.88)	(3,382.23)	0.0000	4.3300	(1,748.33)	0.00	0.4125	(1.6426)	0.0000	1	(1.2300)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(53,400)	0.3717	(20,126.99)	(19,847.39)	0.0000	4.3300	(1,748.33)	0.00	2.4208	(9.6388)	0.0000	1	(7.2180)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(1,700)	0.3717	(640.75)	(631.85)	0.0000	4.3300	(1,748.33)	0.00	0.0771	(0.3069)	0.0000	1	(0.2298)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(51,400)	0.3717	(19,373.17)	(19,104.04)	0.0000	4.3300	(1,748.33)	0.00	2.3302	(9.2778)	0.0000	1	(6.9476)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(25,700)	0.3717	(9,686.59)	(9,552.02)	0.0000	4.3300	(1,748.33)	0.00	1.1651	(4.6389)	0.0000	1	(3.4738)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(3,100)	0.3717	(1,168.42)	(1,152.19)	0.0000	4.3300	(1,748.33)	0.00	0.1405	(0.5596)	0.0000	1	(0.4190)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(1,900)	0.3717	(716.13)	(706.18)	0.0000	4.3300	(1,748.33)	0.00	0.0861	(0.3430)	0.0000	1	(0.2568)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(16,000)	0.3717	(6,030.56)	(5,946.78)	0.0000	4.3300	(1,748.33)	0.00	0.7253	(2.8880)	0.0000	1	(2.1627)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(24,400)	0.3717	(9,196.60)	(9,068.85)	0.0000	4.3300	(1,748.33)	0.00	1.1061	(4.4042)	0.0000	1	(3.2981)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(4,000)	0.3717	(1,507.64)	(1,486.70)	0.0000	4.3300	(1,748.33)	0.00	0.1813	(0.7220)	0.0000	1	(0.5407)	02/07/2025
601003.SH	01/07/2025	SDB3262115544	0	(9,790)	0.3717	(3,689.95)	(3,638.69)	0.0000	4.3300	(1,748.33)	0.00	0.4438	(1.7671)	0.0000	1	(1.3233)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(5,600)	0.3769	(2,110.70)	(2,110.70)	0.0000	4.3300	(1,750.98)	0.00	0.2539	(1.0266)	0.0000	1	(0.7727)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(2,900)	0.3769	(1,093.04)	(1,093.04)	0.0000	4.3300	(1,750.98)	0.00	0.1315	(0.5316)	0.0000	1	(0.4002)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(3,500)	0.3769	(1,319.18)	(1,319.18)	0.0000	4.3300	(1,750.98)	0.00	0.1587	(0.6416)	0.0000	1	(0.4830)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(14,100)	0.3769	(5,314.43)	(5,314.43)	0.0000	4.3300	(1,750.98)	0.00	0.6392	(2.5849)	0.0000	1	(1.9456)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(300)	0.3769	(113.07)	(113.07)	0.0000	4.3300	(1,750.98)	0.00	0.0136	(0.0550)	0.0000	1	(0.0414)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(100)	0.3769	(37.69)	(37.69)	0.0000	4.3300	(1,750.98)	0.00	0.0045	(0.0183)	0.0000	1	(0.0138)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(900)	0.3769	(339.22)	(339.22)	0.0000	4.3300	(1,750.98)	0.00	0.0408	(0.1650)	0.0000	1	(0.1242)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(10,300)	0.3769	(3,882.17)	(3,882.17)	0.0000	4.3300	(1,750.98)	0.00	0.4669	(1.8882)	0.0000	1	(1.4213)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(1,000)	0.3769	(376.91)	(376.91)	0.0000	4.3300	(1,750.98)	0.00	0.0453	(0.1833)	0.0000	1	(0.1380)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(3,500)	0.3769	(1,319.18)	(1,319.18)	0.0000	4.3300	(1,750.98)	0.00	0.1587	(0.6416)	0.0000	1	(0.4830)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(2,400)	0.3769	(904.58)	(904.58)	0.0000	4.3300	(1,750.98)	0.00	0.1088	(0.4400)	0.0000	1	(0.3312)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(35,700)	0.3769	(13,455.69)	(13,455.69)	0.0000	4.3300	(1,750.98)	0.00	1.6184	(6.5446)	0.0000	1	(4.9262)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(9,100)	0.3769	(3,429.8											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601003.SH	01/06/2025	SDB3262115544	0	(53,400)	0.3769	(20,126.99)	(20,126.99)	0.0000	4.3300	(1,750.98)	0.00	2.4208	(9.7895)	0.0000	1	(7.3686)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(1,700)	0.3769	(640.75)	(640.75)	0.0000	4.3300	(1,750.98)	0.00	0.0771	(0.3116)	0.0000	1	(0.2346)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(51,400)	0.3769	(19,373.17)	(19,373.17)	0.0000	4.3300	(1,750.98)	0.00	2.3302	(9.4228)	0.0000	1	(7.0926)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(25,700)	0.3769	(9,686.59)	(9,686.59)	0.0000	4.3300	(1,750.98)	0.00	1.1651	(4.7114)	0.0000	1	(3.5463)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(3,100)	0.3769	(1,168.42)	(1,168.42)	0.0000	4.3300	(1,750.98)	0.00	0.1405	(0.5683)	0.0000	1	(0.4278)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(1,900)	0.3769	(716.13)	(716.13)	0.0000	4.3300	(1,750.98)	0.00	0.0861	(0.3483)	0.0000	1	(0.2622)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(16,000)	0.3769	(6,030.56)	(6,030.56)	0.0000	4.3300	(1,750.98)	0.00	0.7253	(2.9332)	0.0000	1	(2.2078)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(24,400)	0.3769	(9,196.60)	(9,196.60)	0.0000	4.3300	(1,750.98)	0.00	1.1061	(4.4731)	0.0000	1	(3.3669)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(4,000)	0.3769	(1,507.64)	(1,507.64)	0.0000	4.3300	(1,750.98)	0.00	0.1813	(0.7333)	0.0000	1	(0.5520)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(22,400)	0.3769	(8,442.78)	(8,442.78)	0.0000	4.3300	(1,750.98)	0.00	1.0155	(4.1064)	0.0000	1	(3.0910)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(20,500)	0.3769	(7,726.66)	(7,726.66)	0.0000	4.3300	(1,750.98)	0.00	0.9293	(3.7581)	0.0000	1	(2.8288)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(10,300)	0.3769	(3,882.17)	(3,882.17)	0.0000	4.3300	(1,750.98)	0.00	0.4669	(1.8882)	0.0000	1	(1.4213)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(7,800)	0.3769	(2,939.90)	(2,939.90)	0.0000	4.3300	(1,750.98)	0.00	0.3536	(1.4299)	0.0000	1	(1.0763)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(11,600)	0.3769	(4,372.16)	(4,372.16)	0.0000	4.3300	(1,750.98)	0.00	0.5259	(2.1265)	0.0000	1	(1.6007)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(2,200)	0.3769	(829.20)	(829.20)	0.0000	4.3300	(1,750.98)	0.00	0.0997	(0.4033)	0.0000	1	(0.3036)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(39,700)	0.3769	(14,963.33)	(14,963.33)	0.0000	4.3300	(1,750.98)	0.00	1.7998	(7.2779)	0.0000	1	(5.4782)	02/07/2025
601003.SH	01/06/2025	SDB3262115544	0	(600)	0.3769	(226.15)	(226.15)	0.0000	4.3300	(1,750.98)	0.00	0.0272	(0.1100)	0.0000	1	(0.0828)	02/07/2025
TOTAL LIUZHOU IRON & STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND												161.3533	(638.6093)	0.0000		(477.2561)	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND																	
300729.ZK	01/17/2025	SDB3262540419	0	(800)	2.0812	(1,632.76)	(1,664.98)	0.0000	4.3300	(1,792.46)	0.00	0.1964	(0.8290)	0.0000	1	(0.6326)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(500)	2.0812	(1,050.86)	(1,040.61)	0.0000	4.3300	(1,792.46)	0.00	0.1264	(0.5181)	0.0000	1	(0.3917)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(8,500)	2.0812	(17,404.78)	(17,690.38)	0.0000	4.3300	(1,792.46)	0.00	2.0934	(8.8081)	0.0000	1	(6.7147)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(10,700)	2.0812	(22,033.68)	(22,269.06)	0.0000	4.3300	(1,792.46)	0.00	2.6502	(11.0879)	0.0000	1	(8.4377)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(4,800)	2.0812	(10,264.29)	(9,989.86)	0.0000	4.3300	(1,792.46)	0.00	1.2346	(4.9740)	0.0000	1	(3.7394)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(7,600)	2.0812	(16,366.49)	(15,817.28)	0.0000	4.3300	(1,792.46)	0.00	1.9685	(7.8755)	0.0000	1	(5.9070)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(900)	2.0812	(1,951.74)	(1,873.10)	0.0000	4.3300	(1,792.46)	0.00	0.2348	(0.9326)	0.0000	1	(0.6979)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(1,000)	2.0812	(2,168.60)	(2,081.22)	0.0000	4.3300	(1,792.46)	0.00	0.2608	(1.0363)	0.0000	1	(0.7754)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(5,100)	2.0812	(11,059.85)	(10,614.23)	0.0000	4.3300	(1,792.46)	0.00	1.3303	(5.2849)	0.0000	1	(3.9546)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(3,300)	2.0812	(7,156.38)	(6,868.03)	0.0000	4.3300	(1,792.46)	0.00	0.8608	(3.4196)	0.0000	1	(2.5689)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(2,000)	2.0812	(4,337.20)	(4,162.44)	0.0000	4.3300	(1,792.46)	0.00	0.5217	(2.0725)	0.0000	1	(1.5508)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(800)	2.0812	(1,734.88)	(1,664.98)	0.0000	4.3300	(1,792.46)	0.00	0.2087	(0.8290)	0.0000	1	(0.6203)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(8,000)	2.0812	(17,348.79)	(16,649.77)	0.0000	4.3300	(1,792.46)	0.00	2.0867	(8.2900)	0.0000	1	(6.2033)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(10,300)	2.0812	(22,336.57)	(21,436.58)	0.0000	4.3300	(1,792.46)	0.00	2.6866	(10.6734)	0.0000	1	(7.9868)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(600)	2.0812	(1,301.16)	(1,248.73)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6218)	0.0000	1	(0.4652)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(3,000)	2.0812	(6,505.80)	(6,243.66)	0.0000	4.3300	(1,792.46)	0.00	0.7825	(3.1088)	0.0000	1	(2.3262)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(600)	2.0812	(1,301.16)	(1,248.73)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6218)	0.0000	1	(0.4652)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(7,100)	2.0812	(15,397.05)	(14,776.67)	0.0000	4.3300	(1,792.46)	0.00	1.8519	(7.3574)	0.0000	1	(5.5055)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(600)	2.0812	(1,301.16)	(1,248.73)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6218)	0.0000	1	(0.4652)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(1,500)	2.0812	(3,252.90)	(3,121.83)	0.0000	4.3300	(1,792.46)	0.00	0.3913	(1.5544)	0.0000	1	(1.1631)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(100)	2.0812	(216.86)	(208.12)	0.0000	4.3300	(1,792.46)	0.00	0.0261	(0.1036)	0.0000	1	(0.0775)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(26,300)	2.0812	(57,034.15)	(54,736.11)	0.0000	4.3300	(1,792.46)	0.00	6.8599	(27.2534)	0.0000	1	(20.3934)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(2,500)	2.0812	(5,421.50)	(5,203.05)	0.0000	4.3300	(1,792.46)	0.00	0.6521	(2.5906)	0.0000	1	(1.9385)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(6,600)	2.0812	(14,312.75)	(13,736.06)	0.0000	4.3300	(1,792.46)	0.00	1.7215	(6.8393)	0.0000	1	(5.1177)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(3,305)	2.0812	(7,167.22)	(6,878.44)	0.0000	4.3300	(1,792.46)	0.00	0.8621	(3.4248)	0.0000	1	(2.5627)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(295)	2.0812	(639.74)	(613.96)	0.0000	4.3300	(1,792.46)	0.00	0.0769	(0.3057)	0.0000	1	(0.2287)	02/07/2025
300729.ZK	01/17/2025	SDB3262540419	0	(3,405)	2.0812	(7,384.08)	(7,086.56)	0.0000	4.3300	(1,792.46)	0.00	0.8881	(3.5284)	0.0000	1	(2.6403)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(800)	2.0275	(1,632.76)	(1,622.00)	0.0000	4.3300	(1,792.46)	0.00	0.1964	(0.8076)	0.0000	1	(0.6112)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(500)	2.0275	(1,050.86)	(1,013.75)	0.0000	4.3300	(1,792.46)	0.00	0.1264	(0.5048)	0.0000	1	(0.3784)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(8,500)	2.0275	(17,404.78)	(17,233.72)	0.0000	4.3300	(1,792.46)	0.00	2.0934	(8.5808)	0.0000	1	(6.4873)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(10,700)	2.0275	(22,033.68)	(21,694.21)	0.0000	4.3300	(1,792.46)	0.00	2.6502	(10.8017)	0.0000	1	(8.1515)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(4,800)	2.0275	(10,264.29)	(9,731.98)	0.0000	4.3300	(1,792.46)	0.00	1.2346	(4.8456)	0.0000	1	(3.6110)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(7,600)	2.0275	(16,366.49)	(15,408.97)	0.0000	4.3300	(1,792.46)	0.00	1.9685	(7.6722)	0.0000	1	(5.7037)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300729.ZK	01/16/2025	SDB3262540419	0	(900)	2.0275	(1,951.74)	(1,824.75)	0.0000	4.3300	(1,792.46)	0.00	0.2348	(0.9086)	0.0000	1	(0.6738)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(1,000)	2.0275	(2,168.60)	(2,027.50)	0.0000	4.3300	(1,792.46)	0.00	0.2608	(1.0095)	0.0000	1	(0.7487)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(5,100)	2.0275	(11,059.85)	(10,340.23)	0.0000	4.3300	(1,792.46)	0.00	1.3303	(5.1485)	0.0000	1	(3.8182)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(3,300)	2.0275	(7,156.38)	(6,690.74)	0.0000	4.3300	(1,792.46)	0.00	0.8608	(3.3314)	0.0000	1	(2.4706)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(2,000)	2.0275	(4,337.20)	(4,054.99)	0.0000	4.3300	(1,792.46)	0.00	0.5217	(2.0190)	0.0000	1	(1.4973)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(800)	2.0275	(1,734.88)	(1,622.00)	0.0000	4.3300	(1,792.46)	0.00	0.2087	(0.8076)	0.0000	1	(0.5989)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(8,000)	2.0275	(17,348.79)	(16,219.97)	0.0000	4.3300	(1,792.46)	0.00	2.0867	(8.0760)	0.0000	1	(5.9893)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(10,300)	2.0275	(22,336.57)	(20,883.21)	0.0000	4.3300	(1,792.46)	0.00	2.6866	(10.3979)	0.0000	1	(7.7113)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(600)	2.0275	(1,301.16)	(1,216.50)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6057)	0.0000	1	(0.4492)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(3,000)	2.0275	(6,505.80)	(6,082.49)	0.0000	4.3300	(1,792.46)	0.00	0.7825	(3.0285)	0.0000	1	(2.2460)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(600)	2.0275	(1,301.16)	(1,216.50)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6057)	0.0000	1	(0.4492)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(7,100)	2.0275	(15,397.05)	(14,395.22)	0.0000	4.3300	(1,792.46)	0.00	1.8519	(7.1675)	0.0000	1	(5.3155)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(600)	2.0275	(1,301.16)	(1,216.50)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.6057)	0.0000	1	(0.4492)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(1,500)	2.0275	(3,252.90)	(3,041.24)	0.0000	4.3300	(1,792.46)	0.00	0.3913	(1.5143)	0.0000	1	(1.1230)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(100)	2.0275	(216.86)	(202.75)	0.0000	4.3300	(1,792.46)	0.00	0.0261	(0.1010)	0.0000	1	(0.0749)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(26,300)	2.0275	(57,034.15)	(53,323.14)	0.0000	4.3300	(1,792.46)	0.00	6.8599	(26.5499)	0.0000	1	(19.6899)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(2,500)	2.0275	(5,421.50)	(5,068.74)	0.0000	4.3300	(1,792.46)	0.00	0.6521	(2.5238)	0.0000	1	(1.8717)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(6,600)	2.0275	(14,312.75)	(13,381.47)	0.0000	4.3300	(1,792.46)	0.00	1.7215	(6.6627)	0.0000	1	(4.9412)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(3,305)	2.0275	(7,167.22)	(6,700.87)	0.0000	4.3300	(1,792.46)	0.00	0.8621	(3.3364)	0.0000	1	(2.4743)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(295)	2.0275	(639.74)	(598.11)	0.0000	4.3300	(1,792.46)	0.00	0.0769	(0.2978)	0.0000	1	(0.2209)	02/07/2025
300729.ZK	01/16/2025	SDB3262540419	0	(7,205)	2.0275	(15,624.76)	(14,608.11)	0.0000	4.3300	(1,792.46)	0.00	1.8793	(7.2734)	0.0000	1	(5.3941)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(800)	1.9987	(1,632.76)	(1,598.94)	0.0000	4.3300	(1,792.46)	0.00	0.1964	(0.7961)	0.0000	1	(0.5997)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(500)	1.9987	(1,050.86)	(999.34)	0.0000	4.3300	(1,792.46)	0.00	0.1264	(0.4976)	0.0000	1	(0.3712)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(8,500)	1.9987	(17,404.78)	(16,988.79)	0.0000	4.3300	(1,792.46)	0.00	2.0934	(8.4588)	0.0000	1	(6.3654)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(10,700)	1.9987	(22,033.68)	(21,385.89)	0.0000	4.3300	(1,792.46)	0.00	2.6502	(10.6481)	0.0000	1	(7.9980)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(4,800)	1.9987	(10,264.29)	(9,593.67)	0.0000	4.3300	(1,792.46)	0.00	1.2346	(4.7767)	0.0000	1	(3.5422)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(7,600)	1.9987	(16,366.49)	(15,189.98)	0.0000	4.3300	(1,792.46)	0.00	1.9685	(7.5632)	0.0000	1	(5.5946)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(900)	1.9987	(1,951.74)	(1,798.81)	0.0000	4.3300	(1,792.46)	0.00	0.2348	(0.8956)	0.0000	1	(0.6609)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(1,000)	1.9987	(2,168.60)	(1,998.68)	0.0000	4.3300	(1,792.46)	0.00	0.2608	(0.9952)	0.0000	1	(0.7343)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(5,100)	1.9987	(11,059.85)	(10,193.27)	0.0000	4.3300	(1,792.46)	0.00	1.3303	(5.0753)	0.0000	1	(3.7450)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(3,300)	1.9987	(7,156.38)	(6,595.65)	0.0000	4.3300	(1,792.46)	0.00	0.8608	(3.2840)	0.0000	1	(2.4233)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(2,000)	1.9987	(4,337.20)	(3,997.36)	0.0000	4.3300	(1,792.46)	0.00	0.5217	(1.9903)	0.0000	1	(1.4686)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(800)	1.9987	(1,734.88)	(1,598.94)	0.0000	4.3300	(1,792.46)	0.00	0.2087	(0.7961)	0.0000	1	(0.5875)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(8,000)	1.9987	(17,348.79)	(15,989.45)	0.0000	4.3300	(1,792.46)	0.00	2.0867	(7.9612)	0.0000	1	(5.8746)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(10,300)	1.9987	(22,336.57)	(20,586.41)	0.0000	4.3300	(1,792.46)	0.00	2.6866	(10.2501)	0.0000	1	(7.5635)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(600)	1.9987	(1,301.16)	(1,199.21)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.5971)	0.0000	1	(0.4406)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(3,000)	1.9987	(6,505.80)	(5,996.04)	0.0000	4.3300	(1,792.46)	0.00	0.7825	(2.9855)	0.0000	1	(2.2030)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(600)	1.9987	(1,301.16)	(1,199.21)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.5971)	0.0000	1	(0.4406)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(7,100)	1.9987	(15,397.05)	(14,190.64)	0.0000	4.3300	(1,792.46)	0.00	1.8519	(7.0656)	0.0000	1	(5.2137)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(600)	1.9987	(1,301.16)	(1,199.21)	0.0000	4.3300	(1,792.46)	0.00	0.1565	(0.5971)	0.0000	1	(0.4406)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(1,500)	1.9987	(3,252.90)	(2,998.02)	0.0000	4.3300	(1,792.46)	0.00	0.3913	(1.4927)	0.0000	1	(1.1015)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(100)	1.9987	(216.86)	(199.87)	0.0000	4.3300	(1,792.46)	0.00	0.0261	(0.0995)	0.0000	1	(0.0734)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(26,300)	1.9987	(57,034.15)	(52,565.31)	0.0000	4.3300	(1,792.46)	0.00	6.8599	(26.1725)	0.0000	1	(19.3126)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(2,500)	1.9987	(5,421.50)	(4,996.70)	0.0000	4.3300	(1,792.46)	0.00	0.6521	(2.4879)	0.0000	1	(1.8358)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(6,600)	1.9987	(14,312.75)	(13,191.29)	0.0000	4.3300	(1,792.46)	0.00	1.7215	(6.5680)	0.0000	1	(4.8465)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(3,305)	1.9987	(7,167.22)	(6,605.64)	0.0000	4.3300	(1,792.46)	0.00	0.8621	(3.2890)	0.0000	1	(2.4269)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(295)	1.9987	(639.74)	(589.61)	0.0000	4.3300	(1,792.46)	0.00	0.0769	(0.2936)	0.0000	1	(0.2166)	02/07/2025
300729.ZK	01/15/2025	SDB3262540419	0	(7,205)	1.9987	(15,624.76)	(14,400.50)	0.0000	4.3300	(1,792.46)	0.00	1.8793	(7.1701)	0.0000	1	(5.2908)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(500)	2.1019	(1,050.86)	(1,050.93)	0.0000	4.3300	(1,793.06)	0.00	0.1264	(0.5234)	0.0000	1	(0.3970)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(8,500)	2.1019	(17,404.78)	(17,865.77)	0.0000	4.3300	(1,793.06)	0.00	2.0934	(8.8984)	0.0000	1	(6.8050)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(10,700)	2.1019	(22,033.68)	(22,489.85)	0.0000	4.3300	(1,793.06)	0.00	2.6502	(11.2016)	0.0000	1	(8.5514)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(4,800)	2.1019	(10,264.29)	(10,088.90)	0.0000	4.3300	(1,793.06)	0.00	1.2346	(5.0250)	0.0000	1	(3	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300729.ZK	01/14/2025	SDB3262540419	0	(900)	2.1019	(1,951.74)	(1,891.67)	0.0000	4.3300	(1,793.06)	0.00	0.2348	(0.9422)	0.0000	1	(0.7074)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(1,000)	2.1019	(2,168.60)	(2,101.86)	0.0000	4.3300	(1,793.06)	0.00	0.2608	(1.0469)	0.0000	1	(0.7860)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(5,100)	2.1019	(11,059.85)	(10,719.46)	0.0000	4.3300	(1,793.06)	0.00	1.3303	(5.3391)	0.0000	1	(4.0088)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(3,300)	2.1019	(7,156.38)	(6,936.12)	0.0000	4.3300	(1,793.06)	0.00	0.8608	(3.4547)	0.0000	1	(2.5939)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(2,000)	2.1019	(4,337.20)	(4,203.71)	0.0000	4.3300	(1,793.06)	0.00	0.5217	(2.0937)	0.0000	1	(1.5721)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(800)	2.1019	(1,734.88)	(1,681.48)	0.0000	4.3300	(1,793.06)	0.00	0.2087	(0.8375)	0.0000	1	(0.6288)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(8,000)	2.1019	(17,348.79)	(16,814.84)	0.0000	4.3300	(1,793.06)	0.00	2.0867	(8.3750)	0.0000	1	(6.2883)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(10,300)	2.1019	(22,336.57)	(21,649.11)	0.0000	4.3300	(1,793.06)	0.00	2.6866	(10.7828)	0.0000	1	(8.0962)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(600)	2.1019	(1,301.16)	(1,261.11)	0.0000	4.3300	(1,793.06)	0.00	0.1565	(0.6281)	0.0000	1	(0.4716)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(3,000)	2.1019	(6,505.80)	(6,305.57)	0.0000	4.3300	(1,793.06)	0.00	0.7825	(3.1406)	0.0000	1	(2.3581)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(600)	2.1019	(1,301.16)	(1,261.11)	0.0000	4.3300	(1,793.06)	0.00	0.1565	(0.6281)	0.0000	1	(0.4716)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(7,100)	2.1019	(15,397.05)	(14,923.17)	0.0000	4.3300	(1,793.06)	0.00	1.8519	(7.4328)	0.0000	1	(5.5809)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(600)	2.1019	(1,301.16)	(1,261.11)	0.0000	4.3300	(1,793.06)	0.00	0.1565	(0.6281)	0.0000	1	(0.4716)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(1,500)	2.1019	(3,252.90)	(3,152.78)	0.0000	4.3300	(1,793.06)	0.00	0.3913	(1.5703)	0.0000	1	(1.1791)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(100)	2.1019	(216.86)	(210.19)	0.0000	4.3300	(1,793.06)	0.00	0.0261	(0.1047)	0.0000	1	(0.0786)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(26,300)	2.1019	(57,034.15)	(55,278.79)	0.0000	4.3300	(1,793.06)	0.00	6.8599	(27.5328)	0.0000	1	(20.6729)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(2,500)	2.1019	(5,421.50)	(5,254.64)	0.0000	4.3300	(1,793.06)	0.00	0.6521	(2.6172)	0.0000	1	(1.9651)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(6,600)	2.1019	(14,312.75)	(13,872.24)	0.0000	4.3300	(1,793.06)	0.00	1.7215	(6.9094)	0.0000	1	(5.1879)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(3,305)	2.1019	(7,167.22)	(6,946.63)	0.0000	4.3300	(1,793.06)	0.00	0.8621	(3.4599)	0.0000	1	(2.5979)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(295)	2.1019	(639.74)	(620.05)	0.0000	4.3300	(1,793.06)	0.00	0.0769	(0.3088)	0.0000	1	(0.2319)	02/07/2025
300729.ZK	01/14/2025	SDB3262540419	0	(7,205)	2.1019	(15,624.76)	(15,143.87)	0.0000	4.3300	(1,793.06)	0.00	1.8793	(7.5427)	0.0000	1	(5.6634)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(8,500)	2.1205	(17,404.78)	(18,024.06)	0.0000	4.3300	(1,793.64)	0.00	2.0934	(8.9802)	0.0000	1	(6.8868)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(10,700)	2.1205	(22,033.68)	(22,689.11)	0.0000	4.3300	(1,793.64)	0.00	2.6502	(11.3045)	0.0000	1	(8.6543)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(4,800)	2.1205	(10,264.29)	(10,178.29)	0.0000	4.3300	(1,793.64)	0.00	1.2346	(5.0712)	0.0000	1	(3.8366)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(7,600)	2.1205	(16,366.49)	(16,115.63)	0.0000	4.3300	(1,793.64)	0.00	1.9685	(8.0294)	0.0000	1	(6.0608)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(900)	2.1205	(1,951.74)	(1,908.43)	0.0000	4.3300	(1,793.64)	0.00	0.2348	(0.9508)	0.0000	1	(0.7161)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(1,000)	2.1205	(2,168.60)	(2,120.48)	0.0000	4.3300	(1,793.64)	0.00	0.2608	(1.0565)	0.0000	1	(0.7957)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(5,100)	2.1205	(11,059.85)	(10,814.44)	0.0000	4.3300	(1,793.64)	0.00	1.3303	(5.3881)	0.0000	1	(4.0579)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(3,300)	2.1205	(7,156.38)	(6,997.58)	0.0000	4.3300	(1,793.64)	0.00	0.8608	(3.4864)	0.0000	1	(2.6257)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(2,000)	2.1205	(4,337.20)	(4,240.96)	0.0000	4.3300	(1,793.64)	0.00	0.5217	(2.1130)	0.0000	1	(1.5913)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(800)	2.1205	(1,734.88)	(1,696.38)	0.0000	4.3300	(1,793.64)	0.00	0.2087	(0.8452)	0.0000	1	(0.6365)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(8,000)	2.1205	(17,348.79)	(16,963.82)	0.0000	4.3300	(1,793.64)	0.00	2.0867	(8.4519)	0.0000	1	(6.3653)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(10,300)	2.1205	(22,336.57)	(21,840.92)	0.0000	4.3300	(1,793.64)	0.00	2.6866	(10.8819)	0.0000	1	(8.1953)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(600)	2.1205	(1,301.16)	(1,272.29)	0.0000	4.3300	(1,793.64)	0.00	0.1565	(0.6339)	0.0000	1	(0.4774)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(3,000)	2.1205	(6,505.80)	(6,361.43)	0.0000	4.3300	(1,793.64)	0.00	0.7825	(3.1695)	0.0000	1	(2.3870)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(600)	2.1205	(1,301.16)	(1,272.29)	0.0000	4.3300	(1,793.64)	0.00	0.1565	(0.6339)	0.0000	1	(0.4774)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(7,100)	2.1205	(15,397.05)	(15,055.39)	0.0000	4.3300	(1,793.64)	0.00	1.8519	(7.5011)	0.0000	1	(5.6492)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(600)	2.1205	(1,301.16)	(1,272.29)	0.0000	4.3300	(1,793.64)	0.00	0.1565	(0.6339)	0.0000	1	(0.4774)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(1,500)	2.1205	(3,252.90)	(3,180.72)	0.0000	4.3300	(1,793.64)	0.00	0.3913	(1.5847)	0.0000	1	(1.1935)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(100)	2.1205	(216.86)	(212.05)	0.0000	4.3300	(1,793.64)	0.00	0.0261	(0.1056)	0.0000	1	(0.0796)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(26,300)	2.1205	(57,034.15)	(55,768.57)	0.0000	4.3300	(1,793.64)	0.00	6.8599	(27.7858)	0.0000	1	(20.9258)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(2,500)	2.1205	(5,421.50)	(5,301.19)	0.0000	4.3300	(1,793.64)	0.00	0.6521	(2.6412)	0.0000	1	(1.9891)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(6,600)	2.1205	(14,312.75)	(13,995.15)	0.0000	4.3300	(1,793.64)	0.00	1.7215	(6.9729)	0.0000	1	(5.2514)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(3,305)	2.1205	(7,167.22)	(7,008.18)	0.0000	4.3300	(1,793.64)	0.00	0.8621	(3.4917)	0.0000	1	(2.6297)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(295)	2.1205	(639.74)	(625.54)	0.0000	4.3300	(1,793.64)	0.00	0.0769	(0.3117)	0.0000	1	(0.2347)	02/07/2025
300729.ZK	01/13/2025	SDB3262540419	0	(7,205)	2.1205	(15,624.76)	(15,278.04)	0.0000	4.3300	(1,793.64)	0.00	1.8793	(7.6120)	0.0000	1	(5.7327)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(4,800)	2.0773	(10,264.29)	(9,971.10)	0.0000	4.3300	(1,811.01)	0.00	3.7037	(15.0482)	0.0000	3	(11.3445)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(7,600)	2.0773	(16,366.49)	(15,787.58)	0.0000	4.3300	(1,811.01)	0.00	5.9056	(23.8262)	0.0000	3	(17.9207)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(900)	2.0773	(1,951.74)	(1,869.58)	0.0000	4.3300	(1,811.01)	0.00	0.7043	(2.8215)	0.0000	3	(2.1173)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(1,000)	2.0773	(2,168.60)	(2,077.31)	0.0000	4.3300	(1,811.01)	0.00	0.7825	(3.1350)	0.0000	3	(2.3525)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(5,100)	2.0773	(11,059.85)	(10,594.30)	0.0000	4.3300	(1,811.01)	0.00	3.9908	(15.9887)	0.0000	3	(11.9979)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(3,300)	2.0773	(7,156.38)	(6,855.13)	0.0000	4.3300	(1,811.01)	0.00	2.5823	(10.3456)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300729.ZK	01/10/2025	SDB3262540419	0	(800)	2.0773	(1,734.88)	(1,661.85)	0.0000	4.3300	(1,811.01)	0.00	0.6260	(2.5080)	0.0000	3	(1.8820)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(8,000)	2.0773	(17,348.79)	(16,618.50)	0.0000	4.3300	(1,811.01)	0.00	6.2600	(25.0803)	0.0000	3	(18.8202)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(10,300)	2.0773	(22,336.57)	(21,396.32)	0.0000	4.3300	(1,811.01)	0.00	8.0598	(32.2908)	0.0000	3	(24.2310)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(600)	2.0773	(1,301.16)	(1,246.39)	0.0000	4.3300	(1,811.01)	0.00	0.4695	(1.8810)	0.0000	3	(1.4115)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(3,000)	2.0773	(6,505.80)	(6,231.94)	0.0000	4.3300	(1,811.01)	0.00	2.3475	(9.4051)	0.0000	3	(7.0576)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(600)	2.0773	(1,301.16)	(1,246.39)	0.0000	4.3300	(1,811.01)	0.00	0.4695	(1.8810)	0.0000	3	(1.4115)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(7,100)	2.0773	(15,397.05)	(14,748.92)	0.0000	4.3300	(1,811.01)	0.00	5.5558	(22.2587)	0.0000	3	(16.7030)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(600)	2.0773	(1,301.16)	(1,246.39)	0.0000	4.3300	(1,811.01)	0.00	0.4695	(1.8810)	0.0000	3	(1.4115)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(1,500)	2.0773	(3,252.90)	(3,115.97)	0.0000	4.3300	(1,811.01)	0.00	1.1738	(4.7025)	0.0000	3	(3.5288)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(100)	2.0773	(216.86)	(207.73)	0.0000	4.3300	(1,811.01)	0.00	0.0783	(0.3135)	0.0000	3	(0.2353)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(26,300)	2.0773	(57,034.15)	(54,633.33)	0.0000	4.3300	(1,811.01)	0.00	20.5798	(82.4513)	0.0000	3	(61.8715)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(2,500)	2.0773	(5,421.50)	(5,193.28)	0.0000	4.3300	(1,811.01)	0.00	1.9563	(7.8376)	0.0000	3	(5.8813)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(6,600)	2.0773	(14,312.75)	(13,710.27)	0.0000	4.3300	(1,811.01)	0.00	5.1645	(20.6912)	0.0000	3	(15.5267)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(3,305)	2.0773	(7,167.22)	(6,865.52)	0.0000	4.3300	(1,811.01)	0.00	2.5862	(10.3613)	0.0000	3	(7.7751)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(295)	2.0773	(639.74)	(612.81)	0.0000	4.3300	(1,811.01)	0.00	0.2308	(0.9248)	0.0000	3	(0.6940)	02/07/2025
300729.ZK	01/10/2025	SDB3262540419	0	(7,205)	2.0773	(15,624.76)	(14,967.04)	0.0000	4.3300	(1,811.01)	0.00	5.6379	(22.5879)	0.0000	3	(16.9500)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(4,800)	2.0457	(10,264.29)	(9,819.22)	0.0000	4.3300	(1,811.01)	0.00	1.2346	(4.9396)	0.0000	1	(3.7051)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(7,600)	2.0457	(16,366.49)	(15,547.10)	0.0000	4.3300	(1,811.01)	0.00	1.9685	(7.8211)	0.0000	1	(5.8526)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(900)	2.0457	(1,951.74)	(1,841.10)	0.0000	4.3300	(1,811.01)	0.00	0.2348	(0.9262)	0.0000	1	(0.6914)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(1,000)	2.0457	(2,168.60)	(2,045.67)	0.0000	4.3300	(1,811.01)	0.00	0.2608	(1.0291)	0.0000	1	(0.7683)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(5,100)	2.0457	(11,059.85)	(10,432.92)	0.0000	4.3300	(1,811.01)	0.00	1.3303	(5.2484)	0.0000	1	(3.9181)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(3,300)	2.0457	(7,156.38)	(6,750.71)	0.0000	4.3300	(1,811.01)	0.00	0.8608	(3.3960)	0.0000	1	(2.5353)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(2,000)	2.0457	(4,337.20)	(4,091.34)	0.0000	4.3300	(1,811.01)	0.00	0.5217	(2.0582)	0.0000	1	(1.5365)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(800)	2.0457	(1,734.88)	(1,636.54)	0.0000	4.3300	(1,811.01)	0.00	0.2087	(0.8233)	0.0000	1	(0.6146)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(8,000)	2.0457	(17,348.79)	(16,365.37)	0.0000	4.3300	(1,811.01)	0.00	2.0867	(8.2327)	0.0000	1	(6.1461)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(10,300)	2.0457	(22,336.57)	(21,070.41)	0.0000	4.3300	(1,811.01)	0.00	2.6866	(10.5997)	0.0000	1	(7.9131)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(600)	2.0457	(1,301.16)	(1,227.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6175)	0.0000	1	(0.4610)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(3,000)	2.0457	(6,505.80)	(6,137.01)	0.0000	4.3300	(1,811.01)	0.00	0.7825	(3.0873)	0.0000	1	(2.3048)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(600)	2.0457	(1,301.16)	(1,227.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6175)	0.0000	1	(0.4610)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(7,100)	2.0457	(15,397.05)	(14,524.26)	0.0000	4.3300	(1,811.01)	0.00	1.8519	(7.3066)	0.0000	1	(5.4546)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(600)	2.0457	(1,301.16)	(1,227.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6175)	0.0000	1	(0.4610)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(1,500)	2.0457	(3,252.90)	(3,068.51)	0.0000	4.3300	(1,811.01)	0.00	0.3913	(1.5436)	0.0000	1	(1.1524)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(100)	2.0457	(216.86)	(204.57)	0.0000	4.3300	(1,811.01)	0.00	0.0261	(0.1029)	0.0000	1	(0.0768)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(26,300)	2.0457	(57,034.15)	(53,801.15)	0.0000	4.3300	(1,811.01)	0.00	6.8599	(27.0651)	0.0000	1	(20.2052)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(2,500)	2.0457	(5,421.50)	(5,114.18)	0.0000	4.3300	(1,811.01)	0.00	0.6521	(2.5727)	0.0000	1	(1.9206)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(6,600)	2.0457	(14,312.75)	(13,501.43)	0.0000	4.3300	(1,811.01)	0.00	1.7215	(6.7920)	0.0000	1	(5.0705)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(3,305)	2.0457	(7,167.22)	(6,760.94)	0.0000	4.3300	(1,811.01)	0.00	0.8621	(3.4012)	0.0000	1	(2.5391)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(295)	2.0457	(639.74)	(603.47)	0.0000	4.3300	(1,811.01)	0.00	0.0769	(0.3036)	0.0000	1	(0.2266)	02/07/2025
300729.ZK	01/09/2025	SDB3262540419	0	(7,205)	2.0457	(15,624.76)	(14,739.06)	0.0000	4.3300	(1,811.01)	0.00	1.8793	(7.4146)	0.0000	1	(5.5353)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(4,800)	2.0502	(10,264.29)	(9,840.85)	0.0000	4.3300	(1,811.01)	0.00	1.2346	(4.9505)	0.0000	1	(3.7160)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(7,600)	2.0502	(16,366.49)	(15,581.35)	0.0000	4.3300	(1,811.01)	0.00	1.9685	(7.8383)	0.0000	1	(5.8698)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(900)	2.0502	(1,951.74)	(1,845.16)	0.0000	4.3300	(1,811.01)	0.00	0.2348	(0.9282)	0.0000	1	(0.6935)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(1,000)	2.0502	(2,168.60)	(2,050.18)	0.0000	4.3300	(1,811.01)	0.00	0.2608	(1.0314)	0.0000	1	(0.7705)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(5,100)	2.0502	(11,059.85)	(10,455.91)	0.0000	4.3300	(1,811.01)	0.00	1.3303	(5.2599)	0.0000	1	(3.9297)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(3,300)	2.0502	(7,156.38)	(6,765.59)	0.0000	4.3300	(1,811.01)	0.00	0.8608	(3.4035)	0.0000	1	(2.5427)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(2,000)	2.0502	(4,337.20)	(4,100.36)	0.0000	4.3300	(1,811.01)	0.00	0.5217	(2.0627)	0.0000	1	(1.5411)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(800)	2.0502	(1,734.88)	(1,640.14)	0.0000	4.3300	(1,811.01)	0.00	0.2087	(0.8251)	0.0000	1	(0.6164)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(8,000)	2.0502	(17,348.79)	(16,401.42)	0.0000	4.3300	(1,811.01)	0.00	2.0867	(8.2509)	0.0000	1	(6.1642)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(10,300)	2.0502	(22,336.57)	(21,116.83)	0.0000	4.3300	(1,811.01)	0.00	2.6866	(10.6230)	0.0000	1	(7.9364)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(600)	2.0502	(1,301.16)	(1,230.11)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6188)	0.0000	1	(0.4623)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(3,000)	2.0502	(6,505.80)	(6,150.53)	0.0000	4.3300	(1,811.01)	0.00	0.7825	(3.0941)	0.0000	1	(2.3116)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(600)	2.0502	(1,301.16)	(1,230.11)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6188)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300729.ZK	01/08/2025	SDB3262540419	0	(600)	2.0502	(1,301.16)	(1,230.11)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6188)	0.0000	1	(0.4623)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(1,500)	2.0502	(3,252.90)	(3,075.27)	0.0000	4.3300	(1,811.01)	0.00	0.3913	(1.5470)	0.0000	1	(1.1558)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(100)	2.0502	(216.86)	(205.02)	0.0000	4.3300	(1,811.01)	0.00	0.0261	(0.1031)	0.0000	1	(0.0771)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(26,300)	2.0502	(57,034.15)	(53,919.68)	0.0000	4.3300	(1,811.01)	0.00	6.8599	(27.1248)	0.0000	1	(20.2648)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(2,500)	2.0502	(5,421.50)	(5,125.44)	0.0000	4.3300	(1,811.01)	0.00	0.6521	(2.5784)	0.0000	1	(1.9263)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(6,600)	2.0502	(14,312.75)	(13,531.17)	0.0000	4.3300	(1,811.01)	0.00	1.7215	(6.8070)	0.0000	1	(5.0855)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(3,305)	2.0502	(7,167.22)	(6,775.84)	0.0000	4.3300	(1,811.01)	0.00	0.8621	(3.4086)	0.0000	1	(2.5466)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(295)	2.0502	(639.74)	(604.80)	0.0000	4.3300	(1,811.01)	0.00	0.0769	(0.3043)	0.0000	1	(0.2273)	02/07/2025
300729.ZK	01/08/2025	SDB3262540419	0	(7,205)	2.0502	(15,624.76)	(14,771.53)	0.0000	4.3300	(1,811.01)	0.00	1.8793	(7.4309)	0.0000	1	(5.5516)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(4,800)	2.0907	(10,264.29)	(10,035.19)	0.0000	4.3300	(1,811.01)	0.00	1.2346	(5.0483)	0.0000	1	(3.8137)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(7,600)	2.0907	(16,366.49)	(15,889.05)	0.0000	4.3300	(1,811.01)	0.00	1.9685	(7.9931)	0.0000	1	(6.0246)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(900)	2.0907	(1,951.74)	(1,881.60)	0.0000	4.3300	(1,811.01)	0.00	0.2348	(0.9466)	0.0000	1	(0.7118)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(1,000)	2.0907	(2,168.60)	(2,090.66)	0.0000	4.3300	(1,811.01)	0.00	0.2608	(1.0517)	0.0000	1	(0.7909)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(5,100)	2.0907	(11,059.85)	(10,662.39)	0.0000	4.3300	(1,811.01)	0.00	1.3303	(5.3638)	0.0000	1	(4.0336)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(3,300)	2.0907	(7,156.38)	(6,899.19)	0.0000	4.3300	(1,811.01)	0.00	0.8608	(3.4707)	0.0000	1	(2.6099)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(2,000)	2.0907	(4,337.20)	(4,181.33)	0.0000	4.3300	(1,811.01)	0.00	0.5217	(2.1035)	0.0000	1	(1.5818)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(800)	2.0907	(1,734.88)	(1,672.53)	0.0000	4.3300	(1,811.01)	0.00	0.2087	(0.8414)	0.0000	1	(0.6327)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(8,000)	2.0907	(17,348.79)	(16,725.31)	0.0000	4.3300	(1,811.01)	0.00	2.0867	(8.4138)	0.0000	1	(6.3271)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(10,300)	2.0907	(22,336.57)	(21,533.84)	0.0000	4.3300	(1,811.01)	0.00	2.6866	(10.8328)	0.0000	1	(8.1462)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(600)	2.0907	(1,301.16)	(1,254.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6310)	0.0000	1	(0.4745)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(3,000)	2.0907	(6,505.80)	(6,271.99)	0.0000	4.3300	(1,811.01)	0.00	0.7825	(3.1552)	0.0000	1	(2.3727)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(600)	2.0907	(1,301.16)	(1,254.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6310)	0.0000	1	(0.4745)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(7,100)	2.0907	(15,397.05)	(14,843.71)	0.0000	4.3300	(1,811.01)	0.00	1.8519	(7.4673)	0.0000	1	(5.6153)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(600)	2.0907	(1,301.16)	(1,254.40)	0.0000	4.3300	(1,811.01)	0.00	0.1565	(0.6310)	0.0000	1	(0.4745)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(1,500)	2.0907	(3,252.90)	(3,136.00)	0.0000	4.3300	(1,811.01)	0.00	0.3913	(1.5776)	0.0000	1	(1.1863)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(100)	2.0907	(216.86)	(209.07)	0.0000	4.3300	(1,811.01)	0.00	0.0261	(0.1052)	0.0000	1	(0.0791)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(26,300)	2.0907	(57,034.15)	(54,984.46)	0.0000	4.3300	(1,811.01)	0.00	6.8599	(27.6604)	0.0000	1	(20.8005)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(2,500)	2.0907	(5,421.50)	(5,226.66)	0.0000	4.3300	(1,811.01)	0.00	0.6521	(2.6293)	0.0000	1	(1.9772)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(6,600)	2.0907	(14,312.75)	(13,798.38)	0.0000	4.3300	(1,811.01)	0.00	1.7215	(6.9414)	0.0000	1	(5.2199)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(3,305)	2.0907	(7,167.22)	(6,909.64)	0.0000	4.3300	(1,811.01)	0.00	0.8621	(3.4760)	0.0000	1	(2.6139)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(295)	2.0907	(639.74)	(616.75)	0.0000	4.3300	(1,811.01)	0.00	0.0769	(0.3103)	0.0000	1	(0.2333)	02/07/2025
300729.ZK	01/07/2025	SDB3262540419	0	(7,205)	2.0907	(15,624.76)	(15,063.23)	0.0000	4.3300	(1,811.01)	0.00	1.8793	(7.5777)	0.0000	1	(5.6984)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(900)	2.1686	(1,951.74)	(1,951.74)	0.0000	4.3300	(1,822.72)	0.00	0.2348	(0.9882)	0.0000	1	(0.7534)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(1,000)	2.1686	(2,168.60)	(2,168.60)	0.0000	4.3300	(1,822.72)	0.00	0.2608	(1.0980)	0.0000	1	(0.8372)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(5,100)	2.1686	(11,059.85)	(11,059.85)	0.0000	4.3300	(1,822.72)	0.00	1.3303	(5.5997)	0.0000	1	(4.2695)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(3,300)	2.1686	(7,156.38)	(7,156.38)	0.0000	4.3300	(1,822.72)	0.00	0.8608	(3.6233)	0.0000	1	(2.7626)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(2,000)	2.1686	(4,337.20)	(4,337.20)	0.0000	4.3300	(1,822.72)	0.00	0.5217	(2.1960)	0.0000	1	(1.6743)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(800)	2.1686	(1,734.88)	(1,734.88)	0.0000	4.3300	(1,822.72)	0.00	0.2087	(0.8784)	0.0000	1	(0.6697)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(8,000)	2.1686	(17,348.79)	(17,348.79)	0.0000	4.3300	(1,822.72)	0.00	2.0867	(8.7839)	0.0000	1	(6.6972)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(10,300)	2.1686	(22,336.57)	(22,336.57)	0.0000	4.3300	(1,822.72)	0.00	2.6866	(11.3092)	0.0000	1	(8.6226)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(600)	2.1686	(1,301.16)	(1,301.16)	0.0000	4.3300	(1,822.72)	0.00	0.1565	(0.6588)	0.0000	1	(0.5023)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(3,000)	2.1686	(6,505.80)	(6,505.80)	0.0000	4.3300	(1,822.72)	0.00	0.7825	(3.2940)	0.0000	1	(2.5115)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(600)	2.1686	(1,301.16)	(1,301.16)	0.0000	4.3300	(1,822.72)	0.00	0.1565	(0.6588)	0.0000	1	(0.5023)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(7,100)	2.1686	(15,397.05)	(15,397.05)	0.0000	4.3300	(1,822.72)	0.00	1.8519	(7.7957)	0.0000	1	(5.9438)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(600)	2.1686	(1,301.16)	(1,301.16)	0.0000	4.3300	(1,822.72)	0.00	0.1565	(0.6588)	0.0000	1	(0.5023)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(1,500)	2.1686	(3,252.90)	(3,252.90)	0.0000	4.3300	(1,822.72)	0.00	0.3913	(1.6470)	0.0000	1	(1.2557)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(100)	2.1686	(216.86)	(216.86)	0.0000	4.3300	(1,822.72)	0.00	0.0261	(0.1098)	0.0000	1	(0.0837)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(26,300)	2.1686	(57,034.15)	(57,034.15)	0.0000	4.3300	(1,822.72)	0.00	6.8599	(28.8770)	0.0000	1	(22.0171)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(2,500)	2.1686	(5,421.50)	(5,421.50)	0.0000	4.3300	(1,822.72)	0.00	0.6521	(2.7450)	0.0000	1	(2.0929)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(6,600)	2.1686	(14,312.75)	(14,312.75)	0.0000	4.3300	(1,822.72)	0.00	1.7215	(7.2467)	0.0000	1	(5.5252)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(3,305)	2.1686	(7,167.22)	(7,167.22)	0.0000	4.3300	(1,822.72)	0.00	0.8621	(3.6288)	0.0000	1	(2.7668)	02/07/2025
300729.ZK	01/06/2025	SDB3262540419	0	(295)	2.1686	(639.74)	(639.74)	0.0000	4.3300	(1,822.72)	0.00	0.0769	(0.3239)	0.0000	1	(0.2470)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300729.ZK	01/06/2025	SDB3262540419	0	(7.205)	2.1686	(15,624.76)	(15,624.76)	0.0000	4.3300	(1,822.72)	0.00	1.8793	(7.9110)	0.0000	1	(6.0317)	02/07/2025
TOTAL LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND												344.2151	(1,378.4162)	0.0000		(1,034.2011)	
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
600491.SH	01/17/2025	SDB3261654688	0	(200)	0.4750	(94.85)	(95.01)	0.0000	4.3300	(1,888.84)	0.00	0.0114	(0.0498)	0.0000	1	(0.0384)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(300)	0.4750	(137.52)	(142.51)	0.0000	4.3300	(1,888.84)	0.00	0.0165	(0.0748)	0.0000	1	(0.0582)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(200)	0.4750	(93.41)	(95.01)	0.0000	4.3300	(1,888.84)	0.00	0.0112	(0.0498)	0.0000	1	(0.0386)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(400)	0.4750	(184.17)	(190.02)	0.0000	4.3300	(1,888.84)	0.00	0.0222	(0.0997)	0.0000	1	(0.0775)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(100)	0.4750	(46.69)	(47.50)	0.0000	4.3300	(1,888.84)	0.00	0.0056	(0.0249)	0.0000	1	(0.0193)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(3,600)	0.4750	(1,683.43)	(1,710.17)	0.0000	4.3300	(1,888.84)	0.00	0.2025	(0.8973)	0.0000	1	(0.6948)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(11,500)	0.4750	(5,498.66)	(5,463.03)	0.0000	4.3300	(1,888.84)	0.00	0.6614	(2.8663)	0.0000	1	(2.2050)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(2,100)	0.4750	(999.35)	(997.60)	0.0000	4.3300	(1,888.84)	0.00	0.1202	(0.5234)	0.0000	1	(0.4032)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(700)	0.4750	(350.79)	(332.53)	0.0000	4.3300	(1,888.84)	0.00	0.0422	(0.1745)	0.0000	1	(0.1323)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(12,400)	0.4750	(6,284.25)	(5,890.57)	0.0000	4.3300	(1,888.84)	0.00	0.7559	(3.0906)	0.0000	1	(2.3348)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(1,500)	0.4750	(766.11)	(712.57)	0.0000	4.3300	(1,888.84)	0.00	0.0921	(0.3739)	0.0000	1	(0.2817)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(300)	0.4750	(153.22)	(142.51)	0.0000	4.3300	(1,888.84)	0.00	0.0184	(0.0748)	0.0000	1	(0.0563)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(1,900)	0.4750	(970.41)	(902.59)	0.0000	4.3300	(1,888.84)	0.00	0.1167	(0.4736)	0.0000	1	(0.3568)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(600)	0.4750	(306.44)	(285.03)	0.0000	4.3300	(1,888.84)	0.00	0.0369	(0.1495)	0.0000	1	(0.1127)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(16,900)	0.4750	(8,631.52)	(8,028.28)	0.0000	4.3300	(1,888.84)	0.00	1.0382	(4.2123)	0.0000	1	(3.1741)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(2,900)	0.4750	(1,481.15)	(1,377.63)	0.0000	4.3300	(1,888.84)	0.00	0.1781	(0.7228)	0.0000	1	(0.5447)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(8,300)	0.4750	(4,239.15)	(3,942.88)	0.0000	4.3300	(1,888.84)	0.00	0.5099	(2.0687)	0.0000	1	(1.5589)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(2,000)	0.4750	(1,021.48)	(950.09)	0.0000	4.3300	(1,888.84)	0.00	0.1229	(0.4985)	0.0000	1	(0.3756)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(6,800)	0.4750	(3,473.04)	(3,230.31)	0.0000	4.3300	(1,888.84)	0.00	0.4177	(1.6949)	0.0000	1	(1.2771)	02/07/2025
600491.SH	01/17/2025	SDB3261654688	0	(8,800)	0.4750	(4,494.52)	(4,180.40)	0.0000	4.3300	(1,888.84)	0.00	0.5406	(2.1934)	0.0000	1	(1.6528)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(300)	0.4623	(137.52)	(138.70)	0.0000	4.3300	(1,888.84)	0.00	0.0165	(0.0728)	0.0000	1	(0.0562)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(200)	0.4623	(93.41)	(92.47)	0.0000	4.3300	(1,888.84)	0.00	0.0112	(0.0485)	0.0000	1	(0.0373)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(400)	0.4623	(184.17)	(184.94)	0.0000	4.3300	(1,888.84)	0.00	0.0222	(0.0970)	0.0000	1	(0.0749)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(100)	0.4623	(46.69)	(46.23)	0.0000	4.3300	(1,888.84)	0.00	0.0056	(0.0243)	0.0000	1	(0.0186)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(3,600)	0.4623	(1,683.43)	(1,664.42)	0.0000	4.3300	(1,888.84)	0.00	0.2025	(0.8733)	0.0000	1	(0.6708)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(11,500)	0.4623	(5,498.66)	(5,316.91)	0.0000	4.3300	(1,888.84)	0.00	0.6614	(2.7897)	0.0000	1	(2.1283)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(2,100)	0.4623	(999.35)	(970.91)	0.0000	4.3300	(1,888.84)	0.00	0.1202	(0.5094)	0.0000	1	(0.3892)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(700)	0.4623	(350.79)	(323.64)	0.0000	4.3300	(1,888.84)	0.00	0.0422	(0.1698)	0.0000	1	(0.1276)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(12,400)	0.4623	(6,284.25)	(5,733.02)	0.0000	4.3300	(1,888.84)	0.00	0.7559	(3.0080)	0.0000	1	(2.2521)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(1,500)	0.4623	(766.11)	(693.51)	0.0000	4.3300	(1,888.84)	0.00	0.0921	(0.3639)	0.0000	1	(0.2717)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(300)	0.4623	(153.22)	(138.70)	0.0000	4.3300	(1,888.84)	0.00	0.0184	(0.0728)	0.0000	1	(0.0543)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(1,900)	0.4623	(970.41)	(878.45)	0.0000	4.3300	(1,888.84)	0.00	0.1167	(0.4609)	0.0000	1	(0.3442)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(600)	0.4623	(306.44)	(277.40)	0.0000	4.3300	(1,888.84)	0.00	0.0369	(0.1455)	0.0000	1	(0.1087)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(16,900)	0.4623	(8,631.52)	(7,813.55)	0.0000	4.3300	(1,888.84)	0.00	1.0382	(4.0996)	0.0000	1	(3.0614)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(2,900)	0.4623	(1,481.15)	(1,340.79)	0.0000	4.3300	(1,888.84)	0.00	0.1781	(0.7035)	0.0000	1	(0.5253)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(8,300)	0.4623	(4,239.15)	(3,837.42)	0.0000	4.3300	(1,888.84)	0.00	0.5099	(2.0134)	0.0000	1	(1.5035)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(2,000)	0.4623	(1,021.48)	(924.68)	0.0000	4.3300	(1,888.84)	0.00	0.1229	(0.4852)	0.0000	1	(0.3623)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(6,800)	0.4623	(3,473.04)	(3,143.91)	0.0000	4.3300	(1,888.84)	0.00	0.4177	(1.6495)	0.0000	1	(1.2318)	02/07/2025
600491.SH	01/16/2025	SDB3261654688	0	(8,800)	0.4623	(4,494.52)	(4,068.59)	0.0000	4.3300	(1,888.84)	0.00	0.5406	(2.1347)	0.0000	1	(1.5941)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(200)	0.4582	(93.41)	(91.64)	0.0000	4.3300	(1,889.35)	0.00	0.0112	(0.0481)	0.0000	1	(0.0369)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(400)	0.4582	(184.17)	(183.28)	0.0000	4.3300	(1,889.35)	0.00	0.0222	(0.0962)	0.0000	1	(0.0740)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(100)	0.4582	(46.69)	(45.82)	0.0000	4.3300	(1,889.35)	0.00	0.0056	(0.0240)	0.0000	1	(0.0184)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(3,600)	0.4582	(1,683.43)	(1,649.52)	0.0000	4.3300	(1,889.35)	0.00	0.2025	(0.8657)	0.0000	1	(0.6632)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(11,500)	0.4582	(5,498.66)	(5,269.31)	0.0000	4.3300	(1,889.35)	0.00	0.6614	(2.7654)	0.0000	1	(2.1041)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(2,100)	0.4582	(999.35)	(962.22)	0.0000	4.3300	(1,889.35)	0.00	0.1202	(0.5050)	0.0000	1	(0.3848)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(700)	0.4582	(350.79)	(320.74)	0.0000	4.3300	(1,889.35)	0.00	0.0422	(0.1683)	0.0000	1	(0.1261)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(12,400)	0.4582	(6,284.25)	(5,681.69)	0.0000	4.3300	(1,889.35)	0.00	0.7559	(2.9819)	0.0000	1	(2.2260)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(1,500)	0.4582	(766.11)	(687.30)	0.0000	4.3300	(1,889.35)	0.00	0.0921	(0.3607)	0.0000	1	(0.2686)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(300)	0.4582	(153.22)	(137.46)	0.0000	4.3300	(1,889.35)	0.00	0.0184	(0.0721)	0.0000	1	(0.0537)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600491.SH	01/15/2025	SDB3261654688	0	(1,900)	0.4582	(970.41)	(870.58)	0.0000	4.3300	(1,889.35)	0.00	0.1167	(0.4569)	0.0000	1	(0.3402)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(600)	0.4582	(306.44)	(274.92)	0.0000	4.3300	(1,889.35)	0.00	0.0369	(0.1443)	0.0000	1	(0.1074)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(16,900)	0.4582	(8,631.52)	(7,743.60)	0.0000	4.3300	(1,889.35)	0.00	1.0382	(4.0640)	0.0000	1	(3.0258)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(2,900)	0.4582	(1,481.15)	(1,328.78)	0.0000	4.3300	(1,889.35)	0.00	0.1781	(0.6974)	0.0000	1	(0.5192)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(8,300)	0.4582	(4,239.15)	(3,803.07)	0.0000	4.3300	(1,889.35)	0.00	0.5099	(1.9959)	0.0000	1	(1.4861)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(2,000)	0.4582	(1,021.48)	(916.40)	0.0000	4.3300	(1,889.35)	0.00	0.1229	(0.4809)	0.0000	1	(0.3581)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(6,800)	0.4582	(3,473.04)	(3,115.77)	0.0000	4.3300	(1,889.35)	0.00	0.4177	(1.6352)	0.0000	1	(1.2175)	02/07/2025
600491.SH	01/15/2025	SDB3261654688	0	(8,800)	0.4582	(4,494.52)	(4,032.17)	0.0000	4.3300	(1,889.35)	0.00	0.5406	(2.1162)	0.0000	1	(1.5756)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(100)	0.4666	(46.69)	(46.66)	0.0000	4.3300	(1,890.39)	0.00	0.0056	(0.0245)	0.0000	1	(0.0189)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(3,600)	0.4666	(1,683.43)	(1,679.85)	0.0000	4.3300	(1,890.39)	0.00	0.2025	(0.8821)	0.0000	1	(0.6796)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(11,500)	0.4666	(5,498.66)	(5,366.19)	0.0000	4.3300	(1,890.39)	0.00	0.6614	(2.8178)	0.0000	1	(2.1565)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(2,100)	0.4666	(999.35)	(979.91)	0.0000	4.3300	(1,890.39)	0.00	0.1202	(0.5146)	0.0000	1	(0.3944)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(700)	0.4666	(350.79)	(326.64)	0.0000	4.3300	(1,890.39)	0.00	0.0422	(0.1715)	0.0000	1	(0.1293)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(12,400)	0.4666	(6,284.25)	(5,786.15)	0.0000	4.3300	(1,890.39)	0.00	0.7559	(3.0384)	0.0000	1	(2.2825)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(1,500)	0.4666	(766.11)	(699.94)	0.0000	4.3300	(1,890.39)	0.00	0.0921	(0.3675)	0.0000	1	(0.2754)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(300)	0.4666	(153.22)	(139.99)	0.0000	4.3300	(1,890.39)	0.00	0.0184	(0.0735)	0.0000	1	(0.0551)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(1,900)	0.4666	(970.41)	(886.59)	0.0000	4.3300	(1,890.39)	0.00	0.1167	(0.4656)	0.0000	1	(0.3488)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(600)	0.4666	(306.44)	(279.98)	0.0000	4.3300	(1,890.39)	0.00	0.0369	(0.1470)	0.0000	1	(0.1102)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(16,900)	0.4666	(8,631.52)	(7,885.96)	0.0000	4.3300	(1,890.39)	0.00	1.0382	(4.1410)	0.0000	1	(3.1028)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(2,900)	0.4666	(1,481.15)	(1,353.21)	0.0000	4.3300	(1,890.39)	0.00	0.1781	(0.7106)	0.0000	1	(0.5324)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(8,300)	0.4666	(4,239.15)	(3,872.99)	0.0000	4.3300	(1,890.39)	0.00	0.5099	(2.0337)	0.0000	1	(1.5239)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(2,000)	0.4666	(1,021.48)	(933.25)	0.0000	4.3300	(1,890.39)	0.00	0.1229	(0.4901)	0.0000	1	(0.3672)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(6,800)	0.4666	(3,473.04)	(3,173.05)	0.0000	4.3300	(1,890.39)	0.00	0.4177	(1.6662)	0.0000	1	(1.2485)	02/07/2025
600491.SH	01/14/2025	SDB3261654688	0	(8,800)	0.4666	(4,494.52)	(4,106.30)	0.0000	4.3300	(1,890.39)	0.00	0.5406	(2.1563)	0.0000	1	(1.6157)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(11,500)	0.4750	(5,498.66)	(5,462.48)	0.0000	4.3300	(1,897.16)	0.00	0.6614	(2.8787)	0.0000	1	(2.2173)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(2,100)	0.4750	(999.35)	(997.50)	0.0000	4.3300	(1,897.16)	0.00	0.1202	(0.5257)	0.0000	1	(0.4055)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(700)	0.4750	(350.79)	(332.50)	0.0000	4.3300	(1,897.16)	0.00	0.0422	(0.1752)	0.0000	1	(0.1330)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(12,400)	0.4750	(6,284.25)	(5,889.98)	0.0000	4.3300	(1,897.16)	0.00	0.7559	(3.1040)	0.0000	1	(2.3481)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(1,500)	0.4750	(766.11)	(712.50)	0.0000	4.3300	(1,897.16)	0.00	0.0921	(0.3755)	0.0000	1	(0.2833)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(300)	0.4750	(153.22)	(142.50)	0.0000	4.3300	(1,897.16)	0.00	0.0184	(0.0751)	0.0000	1	(0.0567)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(1,900)	0.4750	(970.41)	(902.50)	0.0000	4.3300	(1,897.16)	0.00	0.1167	(0.4756)	0.0000	1	(0.3589)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(600)	0.4750	(306.44)	(285.00)	0.0000	4.3300	(1,897.16)	0.00	0.0369	(0.1502)	0.0000	1	(0.1133)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(16,900)	0.4750	(8,631.52)	(8,027.47)	0.0000	4.3300	(1,897.16)	0.00	1.0382	(4.2304)	0.0000	1	(3.1922)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(2,900)	0.4750	(1,481.15)	(1,377.49)	0.0000	4.3300	(1,897.16)	0.00	0.1781	(0.7259)	0.0000	1	(0.5478)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(8,300)	0.4750	(4,239.15)	(3,942.48)	0.0000	4.3300	(1,897.16)	0.00	0.5099	(2.0776)	0.0000	1	(1.5678)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(2,000)	0.4750	(1,021.48)	(950.00)	0.0000	4.3300	(1,897.16)	0.00	0.1229	(0.5006)	0.0000	1	(0.3778)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(6,800)	0.4750	(3,473.04)	(3,229.99)	0.0000	4.3300	(1,897.16)	0.00	0.4177	(1.7022)	0.0000	1	(1.2844)	02/07/2025
600491.SH	01/13/2025	SDB3261654688	0	(8,800)	0.4750	(4,494.52)	(4,179.98)	0.0000	4.3300	(1,897.16)	0.00	0.5406	(2.2028)	0.0000	1	(1.6622)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(11,500)	0.4825	(5,498.66)	(5,549.04)	0.0000	4.3300	(1,897.16)	0.00	1.9841	(8.7729)	0.0000	3	(6.7888)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(2,100)	0.4825	(999.35)	(1,013.30)	0.0000	4.3300	(1,897.16)	0.00	0.3606	(1.6020)	0.0000	3	(1.2414)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(700)	0.4825	(350.79)	(337.77)	0.0000	4.3300	(1,897.16)	0.00	0.1266	(0.5340)	0.0000	3	(0.4074)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(12,400)	0.4825	(6,284.25)	(5,963.31)	0.0000	4.3300	(1,897.16)	0.00	2.2676	(9.4594)	0.0000	3	(7.1919)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(1,500)	0.4825	(766.11)	(723.79)	0.0000	4.3300	(1,897.16)	0.00	0.2764	(1.1443)	0.0000	3	(0.8678)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(300)	0.4825	(153.22)	(144.76)	0.0000	4.3300	(1,897.16)	0.00	0.0553	(0.2289)	0.0000	3	(0.1736)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(1,900)	0.4825	(970.41)	(916.80)	0.0000	4.3300	(1,897.16)	0.00	0.3502	(1.4494)	0.0000	3	(1.0993)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(600)	0.4825	(306.44)	(289.51)	0.0000	4.3300	(1,897.16)	0.00	0.1106	(0.4577)	0.0000	3	(0.3471)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(16,900)	0.4825	(8,631.52)	(8,154.67)	0.0000	4.3300	(1,897.16)	0.00	3.1145	(12.8923)	0.0000	3	(9.7778)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(2,900)	0.4825	(1,481.15)	(1,399.32)	0.0000	4.3300	(1,897.16)	0.00	0.5344	(2.2123)	0.0000	3	(1.6778)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(8,300)	0.4825	(4,239.15)	(4,004.96)	0.0000	4.3300	(1,897.16)	0.00	1.5296	(6.3317)	0.0000	3	(4.8021)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(2,000)	0.4825	(1,021.48)	(965.05)	0.0000	4.3300	(1,897.16)	0.00	0.3686	(1.5257)	0.0000	3	(1.1571)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(6,800)	0.4825	(3,473.04)	(3,281.17)	0.0000	4.3300	(1,897.16)	0.00	1.2532	(5.1874)	0.0000	3	(3.9342)	02/07/2025
600491.SH	01/10/2025	SDB3261654688	0	(8,800)	0.4825	(4,494.52)	(4,246.22)	0.0000	4.3300	(1,897.16)	0.00	1.6218	(6.7131)	0.0000	3	(5.0914)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(11,500)	0.4689	(5,498.66)	(5,392.82)	0.0000	4.3300	(1,897.16)	0.00	0.6614	(2.8420)	0.0000	1	(2.1806)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600491.SH	01/09/2025	SDB3261654688	0	(2,100)	0.4689	(999.35)	(984.78)	0.0000	4.3300	(1,897.16)	0.00	0.1202	(0.5190)	0.0000	1	(0.3988)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(700)	0.4689	(350.79)	(328.26)	0.0000	4.3300	(1,897.16)	0.00	0.0422	(0.1730)	0.0000	1	(0.1308)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(12,400)	0.4689	(6,284.25)	(5,814.87)	0.0000	4.3300	(1,897.16)	0.00	0.7559	(3.0644)	0.0000	1	(2.3085)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(1,500)	0.4689	(766.11)	(703.41)	0.0000	4.3300	(1,897.16)	0.00	0.0921	(0.3707)	0.0000	1	(0.2785)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(300)	0.4689	(153.22)	(140.68)	0.0000	4.3300	(1,897.16)	0.00	0.0184	(0.0741)	0.0000	1	(0.0557)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(1,900)	0.4689	(970.41)	(890.99)	0.0000	4.3300	(1,897.16)	0.00	0.1167	(0.4695)	0.0000	1	(0.3528)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(600)	0.4689	(306.44)	(281.36)	0.0000	4.3300	(1,897.16)	0.00	0.0369	(0.1483)	0.0000	1	(0.1114)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(16,900)	0.4689	(8,631.52)	(7,925.10)	0.0000	4.3300	(1,897.16)	0.00	1.0382	(4.1765)	0.0000	1	(3.1383)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(2,900)	0.4689	(1,481.15)	(1,359.93)	0.0000	4.3300	(1,897.16)	0.00	0.1781	(0.7167)	0.0000	1	(0.5385)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(8,300)	0.4689	(4,239.15)	(3,892.21)	0.0000	4.3300	(1,897.16)	0.00	0.5099	(2.0512)	0.0000	1	(1.5413)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(2,000)	0.4689	(1,021.48)	(937.88)	0.0000	4.3300	(1,897.16)	0.00	0.1229	(0.4943)	0.0000	1	(0.3714)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(6,800)	0.4689	(3,473.04)	(3,188.80)	0.0000	4.3300	(1,897.16)	0.00	0.4177	(1.6805)	0.0000	1	(1.2627)	02/07/2025
600491.SH	01/09/2025	SDB3261654688	0	(8,800)	0.4689	(4,494.52)	(4,126.68)	0.0000	4.3300	(1,897.16)	0.00	0.5406	(2.1747)	0.0000	1	(1.6341)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(11,500)	0.4635	(5,498.66)	(5,329.92)	0.0000	4.3300	(1,897.16)	0.00	0.6614	(2.8088)	0.0000	1	(2.1474)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(2,100)	0.4635	(999.35)	(973.29)	0.0000	4.3300	(1,897.16)	0.00	0.1202	(0.5129)	0.0000	1	(0.3927)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(700)	0.4635	(350.79)	(324.43)	0.0000	4.3300	(1,897.16)	0.00	0.0422	(0.1710)	0.0000	1	(0.1288)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(12,400)	0.4635	(6,284.25)	(5,747.04)	0.0000	4.3300	(1,897.16)	0.00	0.7559	(3.0286)	0.0000	1	(2.2728)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(1,500)	0.4635	(766.11)	(695.21)	0.0000	4.3300	(1,897.16)	0.00	0.0921	(0.3664)	0.0000	1	(0.2742)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(300)	0.4635	(153.22)	(139.04)	0.0000	4.3300	(1,897.16)	0.00	0.0184	(0.0733)	0.0000	1	(0.0548)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(1,900)	0.4635	(970.41)	(880.59)	0.0000	4.3300	(1,897.16)	0.00	0.1167	(0.4641)	0.0000	1	(0.3473)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(600)	0.4635	(306.44)	(278.08)	0.0000	4.3300	(1,897.16)	0.00	0.0369	(0.1465)	0.0000	1	(0.1097)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(16,900)	0.4635	(8,631.52)	(7,832.66)	0.0000	4.3300	(1,897.16)	0.00	1.0382	(4.1277)	0.0000	1	(3.0896)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(2,900)	0.4635	(1,481.15)	(1,344.07)	0.0000	4.3300	(1,897.16)	0.00	0.1781	(0.7083)	0.0000	1	(0.5302)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(8,300)	0.4635	(4,239.15)	(3,846.81)	0.0000	4.3300	(1,897.16)	0.00	0.5099	(2.0272)	0.0000	1	(1.5174)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(2,000)	0.4635	(1,021.48)	(926.94)	0.0000	4.3300	(1,897.16)	0.00	0.1229	(0.4885)	0.0000	1	(0.3656)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(6,800)	0.4635	(3,473.04)	(3,151.60)	0.0000	4.3300	(1,897.16)	0.00	0.4177	(1.6609)	0.0000	1	(1.2431)	02/07/2025
600491.SH	01/08/2025	SDB3261654688	0	(8,800)	0.4635	(4,494.52)	(4,078.54)	0.0000	4.3300	(1,897.16)	0.00	0.5406	(2.1494)	0.0000	1	(1.6088)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(700)	0.5001	(350.79)	(350.08)	0.0000	4.3300	(1,918.11)	0.00	0.0422	(0.1865)	0.0000	1	(0.1443)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(12,400)	0.5001	(6,284.25)	(6,201.49)	0.0000	4.3300	(1,918.11)	0.00	0.7559	(3.3042)	0.0000	1	(2.5483)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(1,500)	0.5001	(766.11)	(750.18)	0.0000	4.3300	(1,918.11)	0.00	0.0921	(0.3997)	0.0000	1	(0.3076)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(300)	0.5001	(153.22)	(150.04)	0.0000	4.3300	(1,918.11)	0.00	0.0184	(0.0799)	0.0000	1	(0.0615)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(1,900)	0.5001	(970.41)	(950.23)	0.0000	4.3300	(1,918.11)	0.00	0.1167	(0.5063)	0.0000	1	(0.3896)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(600)	0.5001	(306.44)	(300.07)	0.0000	4.3300	(1,918.11)	0.00	0.0369	(0.1599)	0.0000	1	(0.1230)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(16,900)	0.5001	(8,631.52)	(8,452.03)	0.0000	4.3300	(1,918.11)	0.00	1.0382	(4.5033)	0.0000	1	(3.4651)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(2,900)	0.5001	(1,481.15)	(1,450.35)	0.0000	4.3300	(1,918.11)	0.00	0.1781	(0.7728)	0.0000	1	(0.5946)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(8,300)	0.5001	(4,239.15)	(4,151.00)	0.0000	4.3300	(1,918.11)	0.00	0.5099	(2.2117)	0.0000	1	(1.7018)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(2,000)	0.5001	(1,021.48)	(1,000.24)	0.0000	4.3300	(1,918.11)	0.00	0.1229	(0.5329)	0.0000	1	(0.4101)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(6,800)	0.5001	(3,473.04)	(3,400.82)	0.0000	4.3300	(1,918.11)	0.00	0.4177	(1.8120)	0.0000	1	(1.3943)	02/07/2025
600491.SH	01/07/2025	SDB3261654688	0	(8,800)	0.5001	(4,494.52)	(4,401.06)	0.0000	4.3300	(1,918.11)	0.00	0.5406	(2.3449)	0.0000	1	(1.8043)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(1,500)	0.5107	(766.11)	(766.11)	0.0000	4.3300	(1,949.05)	0.00	0.0921	(0.4148)	0.0000	1	(0.3226)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(300)	0.5107	(153.22)	(153.22)	0.0000	4.3300	(1,949.05)	0.00	0.0184	(0.0830)	0.0000	1	(0.0645)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(1,900)	0.5107	(970.41)	(970.41)	0.0000	4.3300	(1,949.05)	0.00	0.1167	(0.5254)	0.0000	1	(0.4087)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(600)	0.5107	(306.44)	(306.44)	0.0000	4.3300	(1,949.05)	0.00	0.0369	(0.1659)	0.0000	1	(0.1291)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(16,900)	0.5107	(8,631.52)	(8,631.52)	0.0000	4.3300	(1,949.05)	0.00	1.0382	(4.6731)	0.0000	1	(3.6350)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(2,900)	0.5107	(1,481.15)	(1,481.15)	0.0000	4.3300	(1,949.05)	0.00	0.1781	(0.8019)	0.0000	1	(0.6237)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(8,300)	0.5107	(4,239.15)	(4,239.15)	0.0000	4.3300	(1,949.05)	0.00	0.5099	(2.2951)	0.0000	1	(1.7852)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(2,000)	0.5107	(1,021.48)	(1,021.48)	0.0000	4.3300	(1,949.05)	0.00	0.1229	(0.5530)	0.0000	1	(0.4302)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(6,800)	0.5107	(3,473.04)	(3,473.04)	0.0000	4.3300	(1,949.05)	0.00	0.4177	(1.8803)	0.0000	1	(1.4626)	02/07/2025
600491.SH	01/06/2025	SDB3261654688	0	(8,800)	0.5107	(4,494.52)	(4,494.52)	0.0000	4.3300	(1,949.05)	0.00	0.5406	(2.4333)	0.0000	1	(1.8928)	02/07/2025
TOTAL LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND												54.4297	(225.2527)	0.0000		(170.8230)	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND																	
000523.ZK	01/17/2025	SDB3262800193	0	(11,200)	0.3893	(4,149.75)	(4,360.08)	0.0000	4.3300	(1,129.22)	0.00	0.4991	(1.3676)	0.0000	1	(0.8685)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/17/2025	SDB3262800193	0	(8,000)	0.3893	(2,954.47)	(3,114.34)	0.0000	4.3300	(1,129.22)	0.00	0.3554	(0.9769)	0.0000	1	(0.6215)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(800)	0.3893	(311.74)	(311.43)	0.0000	4.3300	(1,129.22)	0.00	0.0375	(0.0977)	0.0000	1	(0.0602)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(100)	0.3893	(41.65)	(38.93)	0.0000	4.3300	(1,129.22)	0.00	0.0050	(0.0122)	0.0000	1	(0.0072)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(600)	0.3893	(249.91)	(233.58)	0.0000	4.3300	(1,129.22)	0.00	0.0301	(0.0733)	0.0000	1	(0.0432)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(2,900)	0.3893	(1,207.89)	(1,128.95)	0.0000	4.3300	(1,129.22)	0.00	0.1453	(0.3541)	0.0000	1	(0.2088)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(4,900)	0.3893	(2,040.91)	(1,907.54)	0.0000	4.3300	(1,129.22)	0.00	0.2455	(0.5983)	0.0000	1	(0.3529)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(300)	0.3893	(124.95)	(116.79)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0366)	0.0000	1	(0.0216)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(1,400)	0.3893	(583.12)	(545.01)	0.0000	4.3300	(1,129.22)	0.00	0.0701	(0.1710)	0.0000	1	(0.1008)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(12,000)	0.3893	(4,998.16)	(4,671.52)	0.0000	4.3300	(1,129.22)	0.00	0.6012	(1.4653)	0.0000	1	(0.8642)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(8,400)	0.3893	(3,498.71)	(3,270.06)	0.0000	4.3300	(1,129.22)	0.00	0.4208	(1.0257)	0.0000	1	(0.6049)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(500)	0.3893	(208.26)	(194.65)	0.0000	4.3300	(1,129.22)	0.00	0.0250	(0.0611)	0.0000	1	(0.0360)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(2,900)	0.3893	(1,207.89)	(1,128.95)	0.0000	4.3300	(1,129.22)	0.00	0.1453	(0.3541)	0.0000	1	(0.2088)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(6,000)	0.3893	(2,499.08)	(2,335.76)	0.0000	4.3300	(1,129.22)	0.00	0.3006	(0.7327)	0.0000	1	(0.4321)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(5,500)	0.3893	(2,290.82)	(2,141.11)	0.0000	4.3300	(1,129.22)	0.00	0.2755	(0.6716)	0.0000	1	(0.3961)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(34,500)	0.3893	(14,369.70)	(13,430.61)	0.0000	4.3300	(1,129.22)	0.00	1.7284	(4.2128)	0.0000	1	(2.4845)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(2,400)	0.3893	(999.63)	(934.30)	0.0000	4.3300	(1,129.22)	0.00	0.1202	(0.2931)	0.0000	1	(0.1728)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(5,000)	0.3893	(2,082.57)	(1,946.46)	0.0000	4.3300	(1,129.22)	0.00	0.2505	(0.6106)	0.0000	1	(0.3601)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(200)	0.3893	(83.30)	(77.86)	0.0000	4.3300	(1,129.22)	0.00	0.0100	(0.0244)	0.0000	1	(0.0144)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(500)	0.3893	(208.26)	(194.65)	0.0000	4.3300	(1,129.22)	0.00	0.0250	(0.0611)	0.0000	1	(0.0360)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(2,700)	0.3893	(1,124.59)	(1,051.09)	0.0000	4.3300	(1,129.22)	0.00	0.1353	(0.3297)	0.0000	1	(0.1944)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(900)	0.3893	(374.86)	(350.36)	0.0000	4.3300	(1,129.22)	0.00	0.0451	(0.1099)	0.0000	1	(0.0648)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(1,700)	0.3893	(708.07)	(661.80)	0.0000	4.3300	(1,129.22)	0.00	0.0852	(0.2076)	0.0000	1	(0.1224)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(300)	0.3893	(124.95)	(116.79)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0366)	0.0000	1	(0.0216)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(35,200)	0.3893	(14,661.26)	(13,703.11)	0.0000	4.3300	(1,129.22)	0.00	1.7634	(4.2983)	0.0000	1	(2.5349)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(300)	0.3893	(124.95)	(116.79)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0366)	0.0000	1	(0.0216)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(300)	0.3893	(124.95)	(116.79)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0366)	0.0000	1	(0.0216)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(12,700)	0.3893	(5,289.72)	(4,944.02)	0.0000	4.3300	(1,129.22)	0.00	0.6362	(1.5508)	0.0000	1	(0.9146)	02/07/2025
000523.ZK	01/17/2025	SDB3262800193	0	(4,700)	0.3893	(1,957.61)	(1,829.68)	0.0000	4.3300	(1,129.22)	0.00	0.2355	(0.5739)	0.0000	1	(0.3385)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(11,200)	0.3726	(4,149.75)	(4,173.02)	0.0000	4.3300	(1,129.22)	0.00	0.4991	(1.3090)	0.0000	1	(0.8098)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(8,000)	0.3726	(2,954.47)	(2,980.73)	0.0000	4.3300	(1,129.22)	0.00	0.3554	(0.9350)	0.0000	1	(0.5796)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(800)	0.3726	(311.74)	(298.07)	0.0000	4.3300	(1,129.22)	0.00	0.0375	(0.0935)	0.0000	1	(0.0560)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(100)	0.3726	(41.65)	(37.26)	0.0000	4.3300	(1,129.22)	0.00	0.0050	(0.0117)	0.0000	1	(0.0067)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(600)	0.3726	(249.91)	(223.55)	0.0000	4.3300	(1,129.22)	0.00	0.0301	(0.0701)	0.0000	1	(0.0401)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(2,900)	0.3726	(1,207.89)	(1,080.51)	0.0000	4.3300	(1,129.22)	0.00	0.1453	(0.3389)	0.0000	1	(0.1936)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(4,900)	0.3726	(2,040.91)	(1,825.70)	0.0000	4.3300	(1,129.22)	0.00	0.2455	(0.5727)	0.0000	1	(0.3272)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(300)	0.3726	(124.95)	(111.78)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0351)	0.0000	1	(0.0200)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(1,400)	0.3726	(583.12)	(521.63)	0.0000	4.3300	(1,129.22)	0.00	0.0701	(0.1636)	0.0000	1	(0.0935)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(12,000)	0.3726	(4,998.16)	(4,471.09)	0.0000	4.3300	(1,129.22)	0.00	0.6012	(1.4025)	0.0000	1	(0.8013)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(8,400)	0.3726	(3,498.71)	(3,129.76)	0.0000	4.3300	(1,129.22)	0.00	0.4208	(0.9817)	0.0000	1	(0.5609)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(500)	0.3726	(208.26)	(186.30)	0.0000	4.3300	(1,129.22)	0.00	0.0250	(0.0584)	0.0000	1	(0.0334)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(2,900)	0.3726	(1,207.89)	(1,080.51)	0.0000	4.3300	(1,129.22)	0.00	0.1453	(0.3389)	0.0000	1	(0.1936)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(6,000)	0.3726	(2,499.08)	(2,235.55)	0.0000	4.3300	(1,129.22)	0.00	0.3006	(0.7012)	0.0000	1	(0.4006)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(5,500)	0.3726	(2,290.82)	(2,049.25)	0.0000	4.3300	(1,129.22)	0.00	0.2755	(0.6428)	0.0000	1	(0.3673)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(34,500)	0.3726	(14,369.70)	(12,854.39)	0.0000	4.3300	(1,129.22)	0.00	1.7284	(4.0321)	0.0000	1	(2.3037)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(2,400)	0.3726	(999.63)	(894.22)	0.0000	4.3300	(1,129.22)	0.00	0.1202	(0.2805)	0.0000	1	(0.1603)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(5,000)	0.3726	(2,082.57)	(1,862.95)	0.0000	4.3300	(1,129.22)	0.00	0.2505	(0.5844)	0.0000	1	(0.3339)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(200)	0.3726	(83.30)	(74.52)	0.0000	4.3300	(1,129.22)	0.00	0.0100	(0.0234)	0.0000	1	(0.0134)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(500)	0.3726	(208.26)	(186.30)	0.0000	4.3300	(1,129.22)	0.00	0.0250	(0.0584)	0.0000	1	(0.0334)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(2,700)	0.3726	(1,124.59)	(1,006.00)	0.0000	4.3300	(1,129.22)	0.00	0.1353	(0.3156)	0.0000	1	(0.1803)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(900)	0.3726	(374.86)	(335.33)	0.0000	4.3300	(1,129.22)	0.00	0.0451	(0.1052)	0.0000	1	(0.0601)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(1,700)	0.3726	(708.07)	(633.40)	0.0000	4.3300	(1,129.22)	0.00	0.0852	(0.1987)	0.0000	1	(0.1135)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(300)	0.3726	(124.95)	(111.78)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0351)	0.0000	1	(0.0200)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(35,200)	0.3726	(14,661.26)	(13,115.20)	0.0000	4.3300	(1,129.22)	0.00	1.7634	(4.1139)	0.0000	1	(2.3505)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/16/2025	SDB3262800193	0	(300)	0.3726	(124.95)	(111.78)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0351)	0.0000	1	(0.0200)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(300)	0.3726	(124.95)	(111.78)	0.0000	4.3300	(1,129.22)	0.00	0.0150	(0.0351)	0.0000	1	(0.0200)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(12,700)	0.3726	(5,289.72)	(4,731.91)	0.0000	4.3300	(1,129.22)	0.00	0.6362	(1.4843)	0.0000	1	(0.8480)	02/07/2025
000523.ZK	01/16/2025	SDB3262800193	0	(4,700)	0.3726	(1,957.61)	(1,751.18)	0.0000	4.3300	(1,129.22)	0.00	0.2355	(0.5493)	0.0000	1	(0.3138)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(800)	0.3725	(311.74)	(298.03)	0.0000	4.3300	(1,220.77)	0.00	0.0375	(0.1011)	0.0000	1	(0.0636)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(100)	0.3725	(41.65)	(37.25)	0.0000	4.3300	(1,220.77)	0.00	0.0050	(0.0126)	0.0000	1	(0.0076)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(600)	0.3725	(249.91)	(223.53)	0.0000	4.3300	(1,220.77)	0.00	0.0301	(0.0758)	0.0000	1	(0.0457)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(2,900)	0.3725	(1,207.89)	(1,080.37)	0.0000	4.3300	(1,220.77)	0.00	0.1453	(0.3664)	0.0000	1	(0.2211)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(4,900)	0.3725	(2,040.91)	(1,825.46)	0.0000	4.3300	(1,220.77)	0.00	0.2455	(0.6190)	0.0000	1	(0.3735)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(300)	0.3725	(124.95)	(111.76)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0379)	0.0000	1	(0.0229)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(1,400)	0.3725	(583.12)	(521.56)	0.0000	4.3300	(1,220.77)	0.00	0.0701	(0.1769)	0.0000	1	(0.1067)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(12,000)	0.3725	(4,998.16)	(4,470.52)	0.0000	4.3300	(1,220.77)	0.00	0.6012	(1.5160)	0.0000	1	(0.9148)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(8,400)	0.3725	(3,498.71)	(3,129.36)	0.0000	4.3300	(1,220.77)	0.00	0.4208	(1.0612)	0.0000	1	(0.6404)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(500)	0.3725	(208.26)	(186.27)	0.0000	4.3300	(1,220.77)	0.00	0.0250	(0.0632)	0.0000	1	(0.0381)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(2,900)	0.3725	(1,207.89)	(1,080.37)	0.0000	4.3300	(1,220.77)	0.00	0.1453	(0.3664)	0.0000	1	(0.2211)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(6,000)	0.3725	(2,499.08)	(2,235.26)	0.0000	4.3300	(1,220.77)	0.00	0.3006	(0.7580)	0.0000	1	(0.4574)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(5,500)	0.3725	(2,290.82)	(2,048.99)	0.0000	4.3300	(1,220.77)	0.00	0.2755	(0.6948)	0.0000	1	(0.4193)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(34,500)	0.3725	(14,369.70)	(12,852.73)	0.0000	4.3300	(1,220.77)	0.00	1.7284	(4.3584)	0.0000	1	(2.6300)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(2,400)	0.3725	(999.63)	(894.10)	0.0000	4.3300	(1,220.77)	0.00	0.1202	(0.3032)	0.0000	1	(0.1830)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(5,000)	0.3725	(2,082.57)	(1,862.71)	0.0000	4.3300	(1,220.77)	0.00	0.2505	(0.6317)	0.0000	1	(0.3812)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(200)	0.3725	(83.30)	(74.51)	0.0000	4.3300	(1,220.77)	0.00	0.0100	(0.0253)	0.0000	1	(0.0152)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(500)	0.3725	(208.26)	(186.27)	0.0000	4.3300	(1,220.77)	0.00	0.0250	(0.0632)	0.0000	1	(0.0381)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(2,700)	0.3725	(1,124.59)	(1,005.87)	0.0000	4.3300	(1,220.77)	0.00	0.1353	(0.3411)	0.0000	1	(0.2058)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(900)	0.3725	(374.86)	(335.29)	0.0000	4.3300	(1,220.77)	0.00	0.0451	(0.1137)	0.0000	1	(0.0686)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(1,700)	0.3725	(708.07)	(633.32)	0.0000	4.3300	(1,220.77)	0.00	0.0852	(0.2148)	0.0000	1	(0.1296)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(300)	0.3725	(124.95)	(111.76)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0379)	0.0000	1	(0.0229)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(35,200)	0.3725	(14,661.26)	(13,113.51)	0.0000	4.3300	(1,220.77)	0.00	1.7634	(4.4468)	0.0000	1	(2.6834)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(300)	0.3725	(124.95)	(111.76)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0379)	0.0000	1	(0.0229)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(300)	0.3725	(124.95)	(111.76)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0379)	0.0000	1	(0.0229)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(12,700)	0.3725	(5,289.72)	(4,731.30)	0.0000	4.3300	(1,220.77)	0.00	0.6362	(1.6044)	0.0000	1	(0.9682)	02/07/2025
000523.ZK	01/15/2025	SDB3262800193	0	(4,700)	0.3725	(1,957.61)	(1,750.95)	0.0000	4.3300	(1,220.77)	0.00	0.2355	(0.5938)	0.0000	1	(0.3583)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(800)	0.3891	(311.74)	(311.26)	0.0000	4.3300	(1,220.77)	0.00	0.0375	(0.1056)	0.0000	1	(0.0681)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(100)	0.3891	(41.65)	(38.91)	0.0000	4.3300	(1,220.77)	0.00	0.0050	(0.0132)	0.0000	1	(0.0082)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(600)	0.3891	(249.91)	(233.45)	0.0000	4.3300	(1,220.77)	0.00	0.0301	(0.0792)	0.0000	1	(0.0491)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(2,900)	0.3891	(1,207.89)	(1,128.33)	0.0000	4.3300	(1,220.77)	0.00	0.1453	(0.3826)	0.0000	1	(0.2373)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(4,900)	0.3891	(2,040.91)	(1,906.50)	0.0000	4.3300	(1,220.77)	0.00	0.2455	(0.6465)	0.0000	1	(0.4010)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(300)	0.3891	(124.95)	(116.72)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0396)	0.0000	1	(0.0246)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(1,400)	0.3891	(583.12)	(544.71)	0.0000	4.3300	(1,220.77)	0.00	0.0701	(0.1847)	0.0000	1	(0.1146)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(12,000)	0.3891	(4,998.16)	(4,668.97)	0.0000	4.3300	(1,220.77)	0.00	0.6012	(1.5833)	0.0000	1	(0.9821)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(8,400)	0.3891	(3,498.71)	(3,268.28)	0.0000	4.3300	(1,220.77)	0.00	0.4208	(1.1083)	0.0000	1	(0.6875)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(500)	0.3891	(208.26)	(194.54)	0.0000	4.3300	(1,220.77)	0.00	0.0250	(0.0660)	0.0000	1	(0.0409)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(2,900)	0.3891	(1,207.89)	(1,128.33)	0.0000	4.3300	(1,220.77)	0.00	0.1453	(0.3826)	0.0000	1	(0.2373)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(6,000)	0.3891	(2,499.08)	(2,334.49)	0.0000	4.3300	(1,220.77)	0.00	0.3006	(0.7916)	0.0000	1	(0.4910)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(5,500)	0.3891	(2,290.82)	(2,139.95)	0.0000	4.3300	(1,220.77)	0.00	0.2755	(0.7257)	0.0000	1	(0.4501)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(34,500)	0.3891	(14,369.70)	(13,423.29)	0.0000	4.3300	(1,220.77)	0.00	1.7284	(4.5519)	0.0000	1	(2.8235)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(2,400)	0.3891	(999.63)	(933.79)	0.0000	4.3300	(1,220.77)	0.00	0.1202	(0.3167)	0.0000	1	(0.1964)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(5,000)	0.3891	(2,082.57)	(1,945.40)	0.0000	4.3300	(1,220.77)	0.00	0.2505	(0.6597)	0.0000	1	(0.4092)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(200)	0.3891	(83.30)	(77.82)	0.0000	4.3300	(1,220.77)	0.00	0.0100	(0.0264)	0.0000	1	(0.0164)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(500)	0.3891	(208.26)	(194.54)	0.0000	4.3300	(1,220.77)	0.00	0.0250	(0.0660)	0.0000	1	(0.0409)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(2,700)	0.3891	(1,124.59)	(1,050.52)	0.0000	4.3300	(1,220.77)	0.00	0.1353	(0.3562)	0.0000	1	(0.2210)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(900)	0.3891	(374.86)	(350.17)	0.0000	4.3300	(1,220.77)	0.00	0.0451	(0.1187)	0.0000	1	(0.0737)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(1,700)	0.3891	(708.07)	(661.44)	0.0000	4.3300	(1,220.77)	0.00	0.0852	(0.2243)	0.0000	1	(0.1391)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(300)	0.3891	(124.95)	(116.72)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0396)	0.0000	1	(0.0246)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/14/2025	SDB3262800193	0	(35,200)	0.3891	(14,661.26)	(13,695.65)	0.0000	4.3300	(1,220.77)	0.00	1.7634	(4.6442)	0.0000	1	(2.8808)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(300)	0.3891	(124.95)	(116.72)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0396)	0.0000	1	(0.0246)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(300)	0.3891	(124.95)	(116.72)	0.0000	4.3300	(1,220.77)	0.00	0.0150	(0.0396)	0.0000	1	(0.0246)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(12,700)	0.3891	(5,289.72)	(4,941.33)	0.0000	4.3300	(1,220.77)	0.00	0.6362	(1.6756)	0.0000	1	(1.0394)	02/07/2025
000523.ZK	01/14/2025	SDB3262800193	0	(4,700)	0.3891	(1,957.61)	(1,828.68)	0.0000	4.3300	(1,220.77)	0.00	0.2355	(0.6201)	0.0000	1	(0.3847)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(100)	0.3920	(41.65)	(39.20)	0.0000	4.3300	(1,224.01)	0.00	0.0050	(0.0133)	0.0000	1	(0.0083)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(600)	0.3920	(249.91)	(235.19)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0800)	0.0000	1	(0.0499)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(2,900)	0.3920	(1,207.89)	(1,136.73)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3865)	0.0000	1	(0.2412)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(4,900)	0.3920	(2,040.91)	(1,920.68)	0.0000	4.3300	(1,224.01)	0.00	0.2455	(0.6530)	0.0000	1	(0.4076)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(300)	0.3920	(124.95)	(117.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0400)	0.0000	1	(0.0250)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(1,400)	0.3920	(583.12)	(548.76)	0.0000	4.3300	(1,224.01)	0.00	0.0701	(0.1866)	0.0000	1	(0.1164)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(12,000)	0.3920	(4,998.16)	(4,703.70)	0.0000	4.3300	(1,224.01)	0.00	0.6012	(1.5993)	0.0000	1	(0.9981)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(8,400)	0.3920	(3,498.71)	(3,292.59)	0.0000	4.3300	(1,224.01)	0.00	0.4208	(1.1195)	0.0000	1	(0.6987)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(500)	0.3920	(208.26)	(195.99)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0666)	0.0000	1	(0.0416)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(2,900)	0.3920	(1,207.89)	(1,136.73)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3865)	0.0000	1	(0.2412)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(6,000)	0.3920	(2,499.08)	(2,351.85)	0.0000	4.3300	(1,224.01)	0.00	0.3006	(0.7996)	0.0000	1	(0.4991)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(5,500)	0.3920	(2,290.82)	(2,155.86)	0.0000	4.3300	(1,224.01)	0.00	0.2755	(0.7330)	0.0000	1	(0.4575)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(34,500)	0.3920	(14,369.70)	(13,523.14)	0.0000	4.3300	(1,224.01)	0.00	1.7284	(4.5979)	0.0000	1	(2.8696)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(2,400)	0.3920	(999.63)	(940.74)	0.0000	4.3300	(1,224.01)	0.00	0.1202	(0.3199)	0.0000	1	(0.1996)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(5,000)	0.3920	(2,082.57)	(1,959.88)	0.0000	4.3300	(1,224.01)	0.00	0.2505	(0.6664)	0.0000	1	(0.4159)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(200)	0.3920	(83.30)	(78.39)	0.0000	4.3300	(1,224.01)	0.00	0.0100	(0.0267)	0.0000	1	(0.0166)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(500)	0.3920	(208.26)	(195.99)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0666)	0.0000	1	(0.0416)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(2,700)	0.3920	(1,124.59)	(1,058.33)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3598)	0.0000	1	(0.2246)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(900)	0.3920	(374.86)	(352.78)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1199)	0.0000	1	(0.0749)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(1,700)	0.3920	(708.07)	(666.36)	0.0000	4.3300	(1,224.01)	0.00	0.0852	(0.2266)	0.0000	1	(0.1414)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(300)	0.3920	(124.95)	(117.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0400)	0.0000	1	(0.0250)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(35,200)	0.3920	(14,661.26)	(13,797.52)	0.0000	4.3300	(1,224.01)	0.00	1.7634	(4.6912)	0.0000	1	(2.9278)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(300)	0.3920	(124.95)	(117.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0400)	0.0000	1	(0.0250)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(300)	0.3920	(124.95)	(117.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0400)	0.0000	1	(0.0250)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(12,700)	0.3920	(5,289.72)	(4,978.08)	0.0000	4.3300	(1,224.01)	0.00	0.6362	(1.6926)	0.0000	1	(1.0563)	02/07/2025
000523.ZK	01/13/2025	SDB3262800193	0	(4,700)	0.3920	(1,957.61)	(1,842.28)	0.0000	4.3300	(1,224.01)	0.00	0.2355	(0.6264)	0.0000	1	(0.3909)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(100)	0.3926	(41.65)	(39.26)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0400)	0.0000	3	(0.0250)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(600)	0.3926	(249.91)	(235.54)	0.0000	4.3300	(1,224.01)	0.00	0.0902	(0.2403)	0.0000	3	(0.1501)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(2,900)	0.3926	(1,207.89)	(1,138.43)	0.0000	4.3300	(1,224.01)	0.00	0.4358	(1.1612)	0.0000	3	(0.7254)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(4,900)	0.3926	(2,040.91)	(1,923.56)	0.0000	4.3300	(1,224.01)	0.00	0.7364	(1.9621)	0.0000	3	(1.2256)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(300)	0.3926	(124.95)	(117.77)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1201)	0.0000	3	(0.0750)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(1,400)	0.3926	(583.12)	(549.59)	0.0000	4.3300	(1,224.01)	0.00	0.2104	(0.5606)	0.0000	3	(0.3502)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(12,000)	0.3926	(4,998.16)	(4,710.76)	0.0000	4.3300	(1,224.01)	0.00	1.8035	(4.8050)	0.0000	3	(3.0015)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(8,400)	0.3926	(3,498.71)	(3,297.53)	0.0000	4.3300	(1,224.01)	0.00	1.2625	(3.3635)	0.0000	3	(2.1011)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(500)	0.3926	(208.26)	(196.28)	0.0000	4.3300	(1,224.01)	0.00	0.0751	(0.2002)	0.0000	3	(0.1251)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(2,900)	0.3926	(1,207.89)	(1,138.43)	0.0000	4.3300	(1,224.01)	0.00	0.4358	(1.1612)	0.0000	3	(0.7254)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(6,000)	0.3926	(2,499.08)	(2,355.38)	0.0000	4.3300	(1,224.01)	0.00	0.9018	(2.4025)	0.0000	3	(1.5008)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(5,500)	0.3926	(2,290.82)	(2,159.10)	0.0000	4.3300	(1,224.01)	0.00	0.8266	(2.2023)	0.0000	3	(1.3757)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(34,500)	0.3926	(14,369.70)	(13,543.42)	0.0000	4.3300	(1,224.01)	0.00	5.1851	(13.8144)	0.0000	3	(8.6294)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(2,400)	0.3926	(999.63)	(942.15)	0.0000	4.3300	(1,224.01)	0.00	0.3607	(0.9610)	0.0000	3	(0.6003)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(5,000)	0.3926	(2,082.57)	(1,962.82)	0.0000	4.3300	(1,224.01)	0.00	0.7515	(2.0021)	0.0000	3	(1.2506)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(200)	0.3926	(83.30)	(78.51)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0801)	0.0000	3	(0.0500)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(500)	0.3926	(208.26)	(196.28)	0.0000	4.3300	(1,224.01)	0.00	0.0751	(0.2002)	0.0000	3	(0.1251)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(2,700)	0.3926	(1,124.59)	(1,059.92)	0.0000	4.3300	(1,224.01)	0.00	0.4058	(1.0811)	0.0000	3	(0.6753)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(900)	0.3926	(374.86)	(353.31)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3604)	0.0000	3	(0.2251)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(1,700)	0.3926	(708.07)	(667.36)	0.0000	4.3300	(1,224.01)	0.00	0.2555	(0.6807)	0.0000	3	(0.4252)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(300)	0.3926	(124.95)	(117.77)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1201)	0.0000	3	(0.0750)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(35,200)	0.3926	(14,661.26)	(13,818.22)	0.0000	4.3300	(1,224.01)	0.00	5.29.					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/10/2025	SDB3262800193	0	(300)	0.3926	(124.95)	(117.77)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1201)	0.0000	3	(0.0750)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(300)	0.3926	(124.95)	(117.77)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1201)	0.0000	3	(0.0750)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(12,700)	0.3926	(5,289.72)	(4,985.55)	0.0000	4.3300	(1,224.01)	0.00	1.9087	(5.0853)	0.0000	3	(3.1766)	02/07/2025
000523.ZK	01/10/2025	SDB3262800193	0	(4,700)	0.3926	(1,957.61)	(1,845.05)	0.0000	4.3300	(1,224.01)	0.00	0.7064	(1.8820)	0.0000	3	(1.1756)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(100)	0.3874	(41.65)	(38.74)	0.0000	4.3300	(1,224.01)	0.00	0.0050	(0.0132)	0.0000	1	(0.0082)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(600)	0.3874	(249.91)	(232.43)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0790)	0.0000	1	(0.0490)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(2,900)	0.3874	(1,207.89)	(1,123.42)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3820)	0.0000	1	(0.2367)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(4,900)	0.3874	(2,040.91)	(1,898.19)	0.0000	4.3300	(1,224.01)	0.00	0.2455	(0.6454)	0.0000	1	(0.3999)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(300)	0.3874	(124.95)	(116.22)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0395)	0.0000	1	(0.0245)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(1,400)	0.3874	(583.12)	(542.34)	0.0000	4.3300	(1,224.01)	0.00	0.0701	(0.1844)	0.0000	1	(0.1143)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(12,000)	0.3874	(4,998.16)	(4,648.63)	0.0000	4.3300	(1,224.01)	0.00	0.6012	(1.5806)	0.0000	1	(0.9794)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(8,400)	0.3874	(3,498.71)	(3,254.04)	0.0000	4.3300	(1,224.01)	0.00	0.4208	(1.1064)	0.0000	1	(0.6856)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(500)	0.3874	(208.26)	(193.69)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0659)	0.0000	1	(0.0408)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(2,900)	0.3874	(1,207.89)	(1,123.42)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3820)	0.0000	1	(0.2367)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(6,000)	0.3874	(2,499.08)	(2,324.32)	0.0000	4.3300	(1,224.01)	0.00	0.3006	(0.7903)	0.0000	1	(0.4897)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(5,500)	0.3874	(2,290.82)	(2,130.62)	0.0000	4.3300	(1,224.01)	0.00	0.2755	(0.7244)	0.0000	1	(0.4489)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(34,500)	0.3874	(14,369.70)	(13,364.82)	0.0000	4.3300	(1,224.01)	0.00	1.7284	(4.5441)	0.0000	1	(2.8157)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(2,400)	0.3874	(999.63)	(929.73)	0.0000	4.3300	(1,224.01)	0.00	0.1202	(0.3161)	0.0000	1	(0.1959)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(5,000)	0.3874	(2,082.57)	(1,936.93)	0.0000	4.3300	(1,224.01)	0.00	0.2505	(0.6586)	0.0000	1	(0.4081)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(200)	0.3874	(83.30)	(77.48)	0.0000	4.3300	(1,224.01)	0.00	0.0100	(0.0263)	0.0000	1	(0.0163)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(500)	0.3874	(208.26)	(193.69)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0659)	0.0000	1	(0.0408)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(2,700)	0.3874	(1,124.59)	(1,045.94)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3556)	0.0000	1	(0.2204)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(900)	0.3874	(374.86)	(348.65)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1185)	0.0000	1	(0.0735)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(1,700)	0.3874	(708.07)	(658.56)	0.0000	4.3300	(1,224.01)	0.00	0.0852	(0.2239)	0.0000	1	(0.1387)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(300)	0.3874	(124.95)	(116.22)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0395)	0.0000	1	(0.0245)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(35,200)	0.3874	(14,661.26)	(13,635.99)	0.0000	4.3300	(1,224.01)	0.00	1.7634	(4.6363)	0.0000	1	(2.8729)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(300)	0.3874	(124.95)	(116.22)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0395)	0.0000	1	(0.0245)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(300)	0.3874	(124.95)	(116.22)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0395)	0.0000	1	(0.0245)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(12,700)	0.3874	(5,289.72)	(4,919.80)	0.0000	4.3300	(1,224.01)	0.00	0.6362	(1.6728)	0.0000	1	(1.0365)	02/07/2025
000523.ZK	01/09/2025	SDB3262800193	0	(4,700)	0.3874	(1,957.61)	(1,820.71)	0.0000	4.3300	(1,224.01)	0.00	0.2355	(0.6190)	0.0000	1	(0.3836)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(100)	0.3953	(41.65)	(39.53)	0.0000	4.3300	(1,224.01)	0.00	0.0050	(0.0134)	0.0000	1	(0.0084)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(600)	0.3953	(249.91)	(237.19)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0806)	0.0000	1	(0.0506)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(2,900)	0.3953	(1,207.89)	(1,146.41)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3898)	0.0000	1	(0.2445)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(4,900)	0.3953	(2,040.91)	(1,937.03)	0.0000	4.3300	(1,224.01)	0.00	0.2455	(0.6586)	0.0000	1	(0.4131)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(300)	0.3953	(124.95)	(118.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0403)	0.0000	1	(0.0253)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(1,400)	0.3953	(583.12)	(553.44)	0.0000	4.3300	(1,224.01)	0.00	0.0701	(0.1882)	0.0000	1	(0.1180)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(12,000)	0.3953	(4,998.16)	(4,743.76)	0.0000	4.3300	(1,224.01)	0.00	0.6012	(1.6129)	0.0000	1	(1.0117)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(8,400)	0.3953	(3,498.71)	(3,320.63)	0.0000	4.3300	(1,224.01)	0.00	0.4208	(1.1290)	0.0000	1	(0.7082)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(500)	0.3953	(208.26)	(197.66)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0672)	0.0000	1	(0.0422)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(2,900)	0.3953	(1,207.89)	(1,146.41)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.3898)	0.0000	1	(0.2445)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(6,000)	0.3953	(2,499.08)	(2,371.88)	0.0000	4.3300	(1,224.01)	0.00	0.3006	(0.8064)	0.0000	1	(0.5059)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(5,500)	0.3953	(2,290.82)	(2,174.22)	0.0000	4.3300	(1,224.01)	0.00	0.2755	(0.7392)	0.0000	1	(0.4637)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(34,500)	0.3953	(14,369.70)	(13,638.30)	0.0000	4.3300	(1,224.01)	0.00	1.7284	(4.6371)	0.0000	1	(2.9087)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(2,400)	0.3953	(999.63)	(948.75)	0.0000	4.3300	(1,224.01)	0.00	0.1202	(0.3226)	0.0000	1	(0.2023)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(5,000)	0.3953	(2,082.57)	(1,976.57)	0.0000	4.3300	(1,224.01)	0.00	0.2505	(0.6720)	0.0000	1	(0.4216)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(200)	0.3953	(83.30)	(79.06)	0.0000	4.3300	(1,224.01)	0.00	0.0100	(0.0269)	0.0000	1	(0.0169)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(500)	0.3953	(208.26)	(197.66)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0672)	0.0000	1	(0.0422)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(2,700)	0.3953	(1,124.59)	(1,067.35)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3629)	0.0000	1	(0.2276)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(900)	0.3953	(374.86)	(355.78)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1210)	0.0000	1	(0.0759)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(1,700)	0.3953	(708.07)	(672.03)	0.0000	4.3300	(1,224.01)	0.00	0.0852	(0.2285)	0.0000	1	(0.1433)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(300)	0.3953	(124.95)	(118.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0403)	0.0000	1	(0.0253)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(35,200)	0.3953	(14,661.26)	(13,915.02)	0.0000	4.3300	(1,224.01)	0.00	1.7634	(4.7312)	0.0000	1	(2.9677)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(300)	0.3953	(124.95)	(118.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/08/2025	SDB3262800193	0	(300)	0.3953	(124.95)	(118.59)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0403)	0.0000	1	(0.0253)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(12,700)	0.3953	(5,289.72)	(5,020.48)	0.0000	4.3300	(1,224.01)	0.00	0.6362	(1.7070)	0.0000	1	(1.0707)	02/07/2025
000523.ZK	01/08/2025	SDB3262800193	0	(4,700)	0.3953	(1,957.61)	(1,857.97)	0.0000	4.3300	(1,224.01)	0.00	0.2355	(0.6317)	0.0000	1	(0.3963)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(100)	0.4168	(41.65)	(41.68)	0.0000	4.3300	(1,224.01)	0.00	0.0050	(0.0142)	0.0000	1	(0.0092)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(600)	0.4168	(249.91)	(250.06)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0850)	0.0000	1	(0.0550)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(2,900)	0.4168	(1,207.89)	(1,208.62)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.4109)	0.0000	1	(0.2657)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(4,900)	0.4168	(2,040.91)	(2,042.15)	0.0000	4.3300	(1,224.01)	0.00	0.2455	(0.6943)	0.0000	1	(0.4489)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(300)	0.4168	(124.95)	(125.03)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(1,400)	0.4168	(583.12)	(583.47)	0.0000	4.3300	(1,224.01)	0.00	0.0701	(0.1984)	0.0000	1	(0.1282)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(12,000)	0.4168	(4,998.16)	(5,001.19)	0.0000	4.3300	(1,224.01)	0.00	0.6012	(1.7004)	0.0000	1	(1.0993)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(8,400)	0.4168	(3,498.71)	(3,500.83)	0.0000	4.3300	(1,224.01)	0.00	0.4208	(1.1903)	0.0000	1	(0.7695)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(500)	0.4168	(208.26)	(208.38)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0709)	0.0000	1	(0.0458)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(2,900)	0.4168	(1,207.89)	(1,208.62)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.4109)	0.0000	1	(0.2657)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(6,000)	0.4168	(2,499.08)	(2,500.60)	0.0000	4.3300	(1,224.01)	0.00	0.3006	(0.8502)	0.0000	1	(0.5496)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(5,500)	0.4168	(2,290.82)	(2,292.21)	0.0000	4.3300	(1,224.01)	0.00	0.2755	(0.7794)	0.0000	1	(0.5038)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(34,500)	0.4168	(14,369.70)	(14,378.43)	0.0000	4.3300	(1,224.01)	0.00	1.7284	(4.8887)	0.0000	1	(3.1604)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(2,400)	0.4168	(999.63)	(1,000.24)	0.0000	4.3300	(1,224.01)	0.00	0.1202	(0.3401)	0.0000	1	(0.2199)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(5,000)	0.4168	(2,082.57)	(2,083.83)	0.0000	4.3300	(1,224.01)	0.00	0.2505	(0.7085)	0.0000	1	(0.4580)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(200)	0.4168	(83.30)	(83.35)	0.0000	4.3300	(1,224.01)	0.00	0.0100	(0.0283)	0.0000	1	(0.0183)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(500)	0.4168	(208.26)	(208.38)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0709)	0.0000	1	(0.0458)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(2,700)	0.4168	(1,124.59)	(1,125.27)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3826)	0.0000	1	(0.2473)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(900)	0.4168	(374.86)	(375.09)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1275)	0.0000	1	(0.0824)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(1,700)	0.4168	(708.07)	(708.50)	0.0000	4.3300	(1,224.01)	0.00	0.0852	(0.2409)	0.0000	1	(0.1557)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(300)	0.4168	(124.95)	(125.03)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(35,200)	0.4168	(14,661.26)	(14,670.16)	0.0000	4.3300	(1,224.01)	0.00	1.7634	(4.9879)	0.0000	1	(3.2245)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(300)	0.4168	(124.95)	(125.03)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(300)	0.4168	(124.95)	(125.03)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(12,700)	0.4168	(5,289.72)	(5,292.93)	0.0000	4.3300	(1,224.01)	0.00	0.6362	(1.7996)	0.0000	1	(1.1634)	02/07/2025
000523.ZK	01/07/2025	SDB3262800193	0	(4,700)	0.4168	(1,957.61)	(1,958.80)	0.0000	4.3300	(1,224.01)	0.00	0.2355	(0.6660)	0.0000	1	(0.4305)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(100)	0.4165	(41.65)	(41.65)	0.0000	4.3300	(1,224.01)	0.00	0.0050	(0.0142)	0.0000	1	(0.0092)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(600)	0.4165	(249.91)	(249.91)	0.0000	4.3300	(1,224.01)	0.00	0.0301	(0.0850)	0.0000	1	(0.0549)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(2,900)	0.4165	(1,207.89)	(1,207.89)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.4107)	0.0000	1	(0.2654)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(4,900)	0.4165	(2,040.91)	(2,040.91)	0.0000	4.3300	(1,224.01)	0.00	0.2455	(0.6939)	0.0000	1	(0.4484)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(300)	0.4165	(124.95)	(124.95)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(1,400)	0.4165	(583.12)	(583.12)	0.0000	4.3300	(1,224.01)	0.00	0.0701	(0.1983)	0.0000	1	(0.1281)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(12,000)	0.4165	(4,998.16)	(4,998.16)	0.0000	4.3300	(1,224.01)	0.00	0.6012	(1.6994)	0.0000	1	(1.0982)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(8,400)	0.4165	(3,498.71)	(3,498.71)	0.0000	4.3300	(1,224.01)	0.00	0.4208	(1.1896)	0.0000	1	(0.7688)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(500)	0.4165	(208.26)	(208.26)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0708)	0.0000	1	(0.0458)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(2,900)	0.4165	(1,207.89)	(1,207.89)	0.0000	4.3300	(1,224.01)	0.00	0.1453	(0.4107)	0.0000	1	(0.2654)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(6,000)	0.4165	(2,499.08)	(2,499.08)	0.0000	4.3300	(1,224.01)	0.00	0.3006	(0.8497)	0.0000	1	(0.5491)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(5,500)	0.4165	(2,290.82)	(2,290.82)	0.0000	4.3300	(1,224.01)	0.00	0.2755	(0.7789)	0.0000	1	(0.5034)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(34,500)	0.4165	(14,369.70)	(14,369.70)	0.0000	4.3300	(1,224.01)	0.00	1.7284	(4.8857)	0.0000	1	(3.1574)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(2,400)	0.4165	(999.63)	(999.63)	0.0000	4.3300	(1,224.01)	0.00	0.1202	(0.3399)	0.0000	1	(0.2196)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(5,000)	0.4165	(2,082.57)	(2,082.57)	0.0000	4.3300	(1,224.01)	0.00	0.2505	(0.7081)	0.0000	1	(0.4576)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(200)	0.4165	(83.30)	(83.30)	0.0000	4.3300	(1,224.01)	0.00	0.0100	(0.0283)	0.0000	1	(0.0183)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(500)	0.4165	(208.26)	(208.26)	0.0000	4.3300	(1,224.01)	0.00	0.0250	(0.0708)	0.0000	1	(0.0458)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(2,700)	0.4165	(1,124.59)	(1,124.59)	0.0000	4.3300	(1,224.01)	0.00	0.1353	(0.3824)	0.0000	1	(0.2471)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(900)	0.4165	(374.86)	(374.86)	0.0000	4.3300	(1,224.01)	0.00	0.0451	(0.1275)	0.0000	1	(0.0824)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(1,700)	0.4165	(708.07)	(708.07)	0.0000	4.3300	(1,224.01)	0.00	0.0852	(0.2407)	0.0000	1	(0.1556)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(300)	0.4165	(124.95)	(124.95)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(35,200)	0.4165	(14,661.26)	(14,661.26)	0.0000	4.3300	(1,224.01)	0.00	1.7634	(4.9849)	0.0000	1	(3.2215)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(300)	0.4165	(124.95)	(124.95)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(300)	0.4165	(124.95)	(124.95)	0.0000	4.3300	(1,224.01)	0.00	0.0150	(0.0425)	0.0000	1	(0.0275)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000523.ZK	01/06/2025	SDB3262800193	0	(12,700)	0.4165	(5,289.72)	(5,289.72)	0.0000	4.3300	(1,224.01)	0.00	0.6362	(1.7985)	0.0000	1	(1.1623)	02/07/2025
000523.ZK	01/06/2025	SDB3262800193	0	(4,700)	0.4165	(1,957.61)	(1,957.61)	0.0000	4.3300	(1,224.01)	0.00	0.2355	(0.6656)	0.0000	1	(0.4301)	02/07/2025
TOTAL LONKEY INDUSTRIAL CO GUANGZHOU CMN CLASS A SERIES NORTHBOUND												90.1704	(237.1442)	0.0000		(146.9738)	
LOTUS PHARMACEUTICAL CO., LTD. CMN																	
1795.TW	01/17/2025	SDB3260123562	0	(1,000)	7.8052	(8,216.46)	(7,805.17)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3475)	0.0000	1	(0.3593)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(1,000)	7.8052	(8,216.46)	(7,805.17)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3475)	0.0000	1	(0.3593)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(17,000)	7.8052	(139,679.87)	(132,687.94)	0.0000	4.3300	(621.53)	0.00	16.8004	(22.9081)	0.0000	1	(6.1077)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(3,000)	7.8052	(24,649.39)	(23,415.52)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.0426)	0.0000	1	(1.0778)	02/04/2025
1795.TW	01/17/2025	SDB3260123562	0	(2,000)	7.8052	(16,432.93)	(15,610.35)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.6951)	0.0000	1	(0.7186)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(1,000)	7.9639	(8,216.46)	(7,963.85)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3749)	0.0000	1	(0.3867)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(1,000)	7.9639	(8,216.46)	(7,963.85)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3749)	0.0000	1	(0.3867)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(17,000)	7.9639	(139,679.87)	(135,385.50)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.3738)	0.0000	1	(6.5735)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(3,000)	7.9639	(24,649.39)	(23,891.56)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.1248)	0.0000	1	(1.1600)	02/04/2025
1795.TW	01/16/2025	SDB3260123562	0	(2,000)	7.9639	(16,432.93)	(15,927.71)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7499)	0.0000	1	(0.7733)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(1,000)	7.8967	(8,216.46)	(7,896.72)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3633)	0.0000	1	(0.3751)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(1,000)	7.8967	(8,216.46)	(7,896.72)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3633)	0.0000	1	(0.3751)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(17,000)	7.8967	(139,679.87)	(134,244.31)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.1768)	0.0000	1	(6.3764)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(3,000)	7.8967	(24,649.39)	(23,690.17)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.0900)	0.0000	1	(1.1253)	02/04/2025
1795.TW	01/15/2025	SDB3260123562	0	(2,000)	7.8967	(16,432.93)	(15,793.45)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7267)	0.0000	1	(0.7502)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(1,000)	8.0701	(8,216.46)	(8,070.14)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3933)	0.0000	1	(0.4050)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(1,000)	8.0701	(8,216.46)	(8,070.14)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3933)	0.0000	1	(0.4050)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(17,000)	8.0701	(139,679.87)	(137,192.45)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.6858)	0.0000	1	(6.8854)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(3,000)	8.0701	(24,649.39)	(24,210.43)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.1798)	0.0000	1	(1.2151)	02/04/2025
1795.TW	01/14/2025	SDB3260123562	0	(2,000)	8.0701	(16,432.93)	(16,140.29)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7866)	0.0000	1	(0.8100)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(1,000)	8.1960	(8,216.46)	(8,195.98)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4150)	0.0000	1	(0.4267)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(1,000)	8.1960	(8,216.46)	(8,195.98)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4150)	0.0000	1	(0.4267)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOTUS PHARMACEUTICAL CO., LTD. CMN (Cont.)																	
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(17,000)	8.1960	(139,679.87)	(139,331.58)	0.0000	4.3300	(621.53)	0.00	16.8004	(24.0551)	0.0000	1	(7.2547)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(3,000)	8.1960	(24,649.39)	(24,587.93)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.2450)	0.0000	1	(1.2802)	02/04/2025
1795.TW	01/13/2025	SDB3260123562	0	(2,000)	8.1960	(16,432.93)	(16,391.95)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8300)	0.0000	1	(0.8535)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(1,000)	8.3498	(8,216.46)	(8,349.81)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.3247)	0.0000	3	(1.3599)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(1,000)	8.3498	(8,216.46)	(8,349.81)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.3247)	0.0000	3	(1.3599)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(17,000)	8.3498	(139,679.87)	(141,946.77)	0.0000	4.3300	(621.53)	0.00	50.4012	(73.5199)	0.0000	3	(23.1187)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(3,000)	8.3498	(24,649.39)	(25,049.43)	0.0000	4.3300	(621.53)	0.00	8.8943	(12.9741)	0.0000	3	(4.0798)	02/04/2025
1795.TW	01/10/2025	SDB3260123562	0	(2,000)	8.3498	(16,432.93)	(16,699.62)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.6494)	0.0000	3	(2.7198)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(1,000)	8.3173	(8,216.46)	(8,317.28)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4359)	0.0000	1	(0.4477)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(1,000)	8.3173	(8,216.46)	(8,317.28)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4359)	0.0000	1	(0.4477)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(17,000)	8.3173	(139,679.87)	(141,393.76)	0.0000	4.3300	(621.53)	0.00	16.8004	(24.4111)	0.0000	1	(7.6108)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(3,000)	8.3173	(24,649.39)	(24,951.84)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.3078)	0.0000	1	(1.3431)	02/04/2025
1795.TW	01/09/2025	SDB3260123562	0	(2,000)	8.3173	(16,432.93)	(16,634.56)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8719)	0.0000	1	(0.8954)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(1,000)	8.1676	(8,216.46)	(8,167.60)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4101)	0.0000	1	(0.4219)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(1,000)	8.1676	(8,216.46)	(8,167.60)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4101)	0.0000	1	(0.4219)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(17,000)	8.1676	(139,679.87)	(138,849.25)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.9718)	0.0000	1	(7.1715)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(3,000)	8.1676	(24,649.39)	(24,502.81)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.2303)	0.0000	1	(1.2656)	02/04/2025
1795.TW	01/08/2025	SDB3260123562	0	(2,000)	8.1676	(16,432.93)	(16,335.21)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8202)	0.0000	1	(0.8437)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(1,000)	8.0273	(8,216.46)	(8,027.31)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3859)	0.0000	1	(0.3976)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(1,000)	8.0273	(8,216.46)	(8,027.31)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.3859)	0.0000	1	(0.3976)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(17,000)	8.0273	(139,679.87)	(136,464.34)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.5601)	0.0000	1	(6.7597)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(3,000)	8.0273	(24,649.39)	(24,081.94)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.1577)	0.0000	1	(1.1929)	02/04/2025
1795.TW	01/07/2025	SDB3260123562	0	(2,000)	8.0273	(16,432.93)	(16,054.63)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.7718)	0.0000	1	(0.7953)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(1,000)	8.1144	(8,216.46)	(8,114.36)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4009)	0.0000	1	(0.4127)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(1,000)	8.1144	(8,216.46)	(8,114.36)	0.0000	4.3300	(621.53)	0.00	0.9883	(1.4009)	0.0000	1	(0.4127)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LOTUS PHARMACEUTICAL CO., LTD. CMN (Cont.)																	
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(17,000)	8.1144	(139,679.87)	(137,944.15)	0.0000	4.3300	(621.53)	0.00	16.8004	(23.8156)	0.0000	1	(7.0152)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(3,000)	8.1144	(24,649.39)	(24,343.09)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.2028)	0.0000	1	(1.2380)	02/04/2025
1795.TW	01/06/2025	SDB3260123562	0	(2,000)	8.1144	(16,432.93)	(16,228.72)	0.0000	4.3300	(621.53)	0.00	1.9765	(2.8018)	0.0000	1	(0.8253)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(1,000)	8.2165	(8,216.46)	(8,216.46)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.2556)	0.0000	3	(1.2909)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(1,000)	8.2165	(8,216.46)	(8,216.46)	0.0000	4.3300	(621.53)	0.00	2.9648	(4.2556)	0.0000	3	(1.2909)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(17,000)	8.2165	(139,679.87)	(137,944.15)	0.0000	4.3300	(621.53)	0.00	50.4012	(72.3458)	0.0000	3	(21.9446)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(3,000)	8.2165	(24,649.39)	(24,649.39)	0.0000	4.3300	(621.53)	0.00	8.8943	(12.7669)	0.0000	3	(3.8726)	02/04/2025
1795.TW	01/03/2025	SDB3260123562	0	(2,000)	8.2165	(16,432.93)	(16,432.93)	0.0000	4.3300	(621.53)	0.00	5.9295	(8.5113)	0.0000	3	(2.5817)	02/04/2025
TOTAL LOTUS PHARMACEUTICAL CO., LTD. CMN												533.6593	(759.8627)	0.0000		(226.2034)	
LUOYANG XINQIANGJIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300850.ZK	01/17/2025	SDB3263242831	0	(2,600)	2.5182	(6,301.46)	(6,547.20)	0.0000	4.3300	(2,095.07)	0.00	0.7579	(3.8102)	0.0000	1	(3.0523)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(9,200)	2.5182	(22,345.17)	(23,167.03)	0.0000	4.3300	(2,095.07)	0.00	2.6876	(13.4824)	0.0000	1	(10.7948)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(5,300)	2.5182	(12,857.83)	(13,346.22)	0.0000	4.3300	(2,095.07)	0.00	1.5465	(7.7670)	0.0000	1	(6.2205)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(2,900)	2.5182	(6,963.16)	(7,302.65)	0.0000	4.3300	(2,095.07)	0.00	0.8375	(4.2499)	0.0000	1	(3.4124)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(2,615)	2.5182	(6,388.07)	(6,584.98)	0.0000	4.3300	(2,095.07)	0.00	0.7683	(3.8322)	0.0000	1	(3.0639)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(1,185)	2.5182	(2,894.79)	(2,984.01)	0.0000	4.3300	(2,095.07)	0.00	0.3482	(1.7366)	0.0000	1	(1.3884)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(500)	2.5182	(1,219.11)	(1,259.08)	0.0000	4.3300	(2,095.07)	0.00	0.1466	(0.7327)	0.0000	1	(0.5861)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(11,900)	2.5182	(30,209.46)	(29,966.04)	0.0000	4.3300	(2,095.07)	0.00	3.6335	(17.4392)	0.0000	1	(13.8057)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(8,600)	2.5182	(22,215.47)	(21,656.13)	0.0000	4.3300	(2,095.07)	0.00	2.6720	(12.6031)	0.0000	1	(9.9311)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(2,900)	2.5182	(7,488.43)	(7,302.65)	0.0000	4.3300	(2,095.07)	0.00	0.9007	(4.2499)	0.0000	1	(3.3492)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(200)	2.5182	(521.94)	(503.63)	0.0000	4.3300	(2,095.07)	0.00	0.0628	(0.2931)	0.0000	1	(0.2303)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(500)	2.5182	(1,304.85)	(1,259.08)	0.0000	4.3300	(2,095.07)	0.00	0.1569	(0.7327)	0.0000	1	(0.5758)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(7,900)	2.5182	(20,616.57)	(19,893.42)	0.0000	4.3300	(2,095.07)	0.00	2.4797	(11.5773)	0.0000	1	(9.0976)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(14,800)	2.5182	(38,623.46)	(37,268.69)	0.0000	4.3300	(2,095.07)	0.00	4.6455	(21.6891)	0.0000	1	(17.0435)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(700)	2.5182	(1,826.79)	(1,762.71)	0.0000	4.3300	(2,095.07)	0.00	0.2197	(1.0258)	0.0000	1	(0.8061)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(100)	2.5182	(260.97)	(251.82)	0.0000	4.3300	(2,095.07)	0.00	0.0314	(0.1465)	0.0000	1	(0.1152)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(500)	2.5182	(1,304.85)	(1,259.08)	0.0000	4.3300	(2,095.07)	0.00	0.1569	(0.7327)	0.0000	1	(0.5758)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(1,000)	2.5182	(2,609.69)	(2,518.16)	0.0000	4.3300	(2,095.07)	0.00	0.3139	(1.4655)	0.0000	1	(1.1516)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(1,000)	2.5182	(2,609.69)	(2,518.16)	0.0000	4.3300	(2,095.07)	0.00	0.3139	(1.4655)	0.0000	1	(1.1516)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(3,500)	2.5182	(9,133.93)	(8,813.54)	0.0000	4.3300	(2,095.07)	0.00	1.0986	(5.1292)	0.0000	1	(4.0306)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(2,900)	2.5182	(7,568.11)	(7,302.65)	0.0000	4.3300	(2,095.07)	0.00	0.9103	(4.2499)	0.0000	1	(3.3396)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(8,400)	2.5182	(21,921.42)	(21,152.50)	0.0000	4.3300	(2,095.07)	0.00	2.6367	(12.3100)	0.0000	1	(9.6734)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(200)	2.5182	(521.94)	(503.63)	0.0000	4.3300	(2,095.07)	0.00	0.0628	(0.2931)	0.0000	1	(0.2303)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(600)	2.5182	(1,565.82)	(1,510.89)	0.0000	4.3300	(2,095.07)	0.00	0.1883	(0.8793)	0.0000	1	(0.6910)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(900)	2.5182	(2,348.72)	(2,266.34)	0.0000	4.3300	(2,095.07)	0.00	0.2825	(1.3189)	0.0000	1	(1.0364)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(100)	2.5182	(260.97)	(251.82)	0.0000	4.3300	(2,095.07)	0.00	0.0314	(0.1465)	0.0000	1	(0.1152)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(1,100)	2.5182	(2,870.66)	(2,769.97)	0.0000	4.3300	(2,095.07)	0.00	0.3453	(1.6120)	0.0000	1	(1.2667)	02/07/2025
300850.ZK	01/17/2025	SDB3263242831	0	(14,515)	2.5182	(37,879.69)	(36,551.02)	0.0000	4.3300	(2,095.07)	0.00	4.5561	(21.2714)	0.0000	1	(16.7153)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(2,600)	2.4001	(6,301.46)	(6,240.23)	0.0000	4.3300	(2,095.07)	0.00	0.7579	(3.6316)	0.0000	1	(2.8737)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(9,200)	2.4001	(22,345.17)	(22,080.80)	0.0000	4.3300	(2,095.07)	0.00	2.6876	(12.8502)	0.0000	1	(10.1626)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300850.ZK	01/16/2025	SDB3263242831	0	(5,300)	2.4001	(12,857.83)	(12,720.46)	0.0000	4.3300	(2,095.07)	0.00	1.5465	(7.4029)	0.0000	1	(5.8563)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(2,900)	2.4001	(6,963.16)	(6,960.25)	0.0000	4.3300	(2,095.07)	0.00	0.8375	(4.0506)	0.0000	1	(3.2131)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(2,615)	2.4001	(6,388.07)	(6,276.23)	0.0000	4.3300	(2,095.07)	0.00	0.7683	(3.6525)	0.0000	1	(2.8842)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(1,185)	2.4001	(2,894.79)	(2,844.10)	0.0000	4.3300	(2,095.07)	0.00	0.3482	(1.6552)	0.0000	1	(1.3070)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(500)	2.4001	(1,219.11)	(1,200.04)	0.0000	4.3300	(2,095.07)	0.00	0.1466	(0.6984)	0.0000	1	(0.5518)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(11,900)	2.4001	(30,209.46)	(28,561.04)	0.0000	4.3300	(2,095.07)	0.00	3.6335	(16.6215)	0.0000	1	(12.9880)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(8,600)	2.4001	(22,215.47)	(20,640.75)	0.0000	4.3300	(2,095.07)	0.00	2.6720	(12.0122)	0.0000	1	(9.3402)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(2,900)	2.4001	(7,488.43)	(6,960.25)	0.0000	4.3300	(2,095.07)	0.00	0.9007	(4.0506)	0.0000	1	(3.1499)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(200)	2.4001	(521.94)	(480.02)	0.0000	4.3300	(2,095.07)	0.00	0.0628	(0.2794)	0.0000	1	(0.2166)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(500)	2.4001	(1,304.85)	(1,200.04)	0.0000	4.3300	(2,095.07)	0.00	0.1569	(0.6984)	0.0000	1	(0.5414)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(7,900)	2.4001	(20,616.57)	(18,960.69)	0.0000	4.3300	(2,095.07)	0.00	2.4797	(11.0345)	0.0000	1	(8.5547)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(14,800)	2.4001	(38,623.46)	(35,521.29)	0.0000	4.3300	(2,095.07)	0.00	4.6455	(20.6721)	0.0000	1	(16.0266)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(700)	2.4001	(1,826.79)	(1,680.06)	0.0000	4.3300	(2,095.07)	0.00	0.2197	(0.9777)	0.0000	1	(0.7580)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(100)	2.4001	(260.97)	(240.01)	0.0000	4.3300	(2,095.07)	0.00	0.0314	(0.1397)	0.0000	1	(0.1083)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(500)	2.4001	(1,304.85)	(1,200.04)	0.0000	4.3300	(2,095.07)	0.00	0.1569	(0.6984)	0.0000	1	(0.5414)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(1,000)	2.4001	(2,609.69)	(2,400.09)	0.0000	4.3300	(2,095.07)	0.00	0.3139	(1.3968)	0.0000	1	(1.0829)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(1,000)	2.4001	(2,609.69)	(2,400.09)	0.0000	4.3300	(2,095.07)	0.00	0.3139	(1.3968)	0.0000	1	(1.0829)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(3,500)	2.4001	(9,133.93)	(8,400.30)	0.0000	4.3300	(2,095.07)	0.00	1.0986	(4.8887)	0.0000	1	(3.7901)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(2,900)	2.4001	(7,568.11)	(6,960.25)	0.0000	4.3300	(2,095.07)	0.00	0.9103	(4.0506)	0.0000	1	(3.1403)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(8,400)	2.4001	(21,921.42)	(20,160.73)	0.0000	4.3300	(2,095.07)	0.00	2.6367	(11.7328)	0.0000	1	(9.0962)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(200)	2.4001	(521.94)	(480.02)	0.0000	4.3300	(2,095.07)	0.00	0.0628	(0.2794)	0.0000	1	(0.2166)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(600)	2.4001	(1,565.82)	(1,440.05)	0.0000	4.3300	(2,095.07)	0.00	0.1883	(0.8381)	0.0000	1	(0.6497)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(900)	2.4001	(2,348.72)	(2,160.08)	0.0000	4.3300	(2,095.07)	0.00	0.2825	(1.2571)	0.0000	1	(0.9746)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(100)	2.4001	(260.97)	(240.01)	0.0000	4.3300	(2,095.07)	0.00	0.0314	(0.1397)	0.0000	1	(0.1083)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(1,100)	2.4001	(2,870.66)	(2,640.10)	0.0000	4.3300	(2,095.07)	0.00	0.3453	(1.5364)	0.0000	1	(1.1912)	02/07/2025
300850.ZK	01/16/2025	SDB3263242831	0	(14,515)	2.4001	(37,879.69)	(34,837.26)	0.0000	4.3300	(2,095.07)	0.00	4.5561	(20.2741)	0.0000	1	(15.7180)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(2,600)	2.3277	(6,301.46)	(6,052.06)	0.0000	4.3300	(2,105.92)	0.00	0.7579	(3.5403)	0.0000	1	(2.7824)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(9,200)	2.3277	(22,345.17)	(21,414.99)	0.0000	4.3300	(2,105.92)	0.00	2.6876	(12.5273)	0.0000	1	(9.8397)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(5,300)	2.3277	(12,857.83)	(12,336.89)	0.0000	4.3300	(2,105.92)	0.00	1.5465	(7.2168)	0.0000	1	(5.6703)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(2,900)	2.3277	(6,963.16)	(6,750.38)	0.0000	4.3300	(2,105.92)	0.00	0.8375	(3.9488)	0.0000	1	(3.1113)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(2,615)	2.3277	(6,388.07)	(6,086.98)	0.0000	4.3300	(2,105.92)	0.00	0.7683	(3.5607)	0.0000	1	(2.7924)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(1,185)	2.3277	(2,894.79)	(2,758.34)	0.0000	4.3300	(2,105.92)	0.00	0.3482	(1.6136)	0.0000	1	(1.2654)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(500)	2.3277	(1,219.11)	(1,163.86)	0.0000	4.3300	(2,105.92)	0.00	0.1466	(0.6808)	0.0000	1	(0.5342)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(11,900)	2.3277	(30,209.46)	(27,699.82)	0.0000	4.3300	(2,105.92)	0.00	3.6335	(16.2038)	0.0000	1	(12.5702)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(8,600)	2.3277	(22,215.47)	(20,018.36)	0.0000	4.3300	(2,105.92)	0.00	2.6720	(11.7103)	0.0000	1	(9.0383)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(2,900)	2.3277	(7,488.43)	(6,750.38)	0.0000	4.3300	(2,105.92)	0.00	0.9007	(3.9488)	0.0000	1	(3.0481)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(200)	2.3277	(521.94)	(465.54)	0.0000	4.3300	(2,105.92)	0.00	0.0628	(0.2723)	0.0000	1	(0.2096)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(500)	2.3277	(1,304.85)	(1,163.86)	0.0000	4.3300	(2,105.92)	0.00	0.1569	(0.6808)	0.0000	1	(0.5239)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(7,900)	2.3277	(20,616.57)	(18,388.96)	0.0000	4.3300	(2,105.92)	0.00	2.4797	(10.7571)	0.0000	1	(8.2774)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(14,800)	2.3277	(38,623.46)	(34,450.20)	0.0000	4.3300	(2,105.92)	0.00	4.6455	(20.1526)	0.0000	1	(15.5070)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(700)	2.3277	(1,826.79)	(1,629.40)	0.0000	4.3300	(2,105.92)	0.00	0.2197	(0.9532)	0.0000	1	(0.7334)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(100)	2.3277	(260.97)	(232.77)	0.0000	4.3300	(2,105.92)	0.00	0.0314	(0.1362)	0.0000	1	(0.1048)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(500)	2.3277	(1,304.85)	(1,163.86)	0.0000	4.3300	(2,105.92)	0.00	0.1569	(0.6808)	0.0000	1	(0.5239)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(1,000)	2.3277	(2,609.69)	(2,327.72)	0.0000	4.3300	(2,105.92)	0.00	0.3139	(1.3617)	0.0000	1	(1.0478)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(1,000)	2.3277	(2,609.69)	(2,327.72)	0.0000	4.3300	(2,105.92)	0.00	0.3139	(1.3617)	0.0000	1	(1.0478)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(3,500)	2.3277	(9,133.93)	(8,147.01)	0.0000	4.3300	(2,105.92)	0.00	1.0986	(4.7658)	0.0000	1	(3.6672)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(2,900)	2.3277	(7,568.11)	(6,750.38)	0.0000	4.3300	(2,105.92)	0.00	0.9103	(3.9488)	0.0000	1	(3.0385)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(8,400)	2.3277	(21,921.42)	(19,552.81)	0.0000	4.3300	(2,105.92)	0.00	2.6367	(11.4380)	0.0000	1	(8.8013)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(200)	2.3277	(521.94)	(465.54)	0.0000	4.3300	(2,105.92)	0.00	0.0628	(0.2723)	0.0000	1	(0.2096)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(600)	2.3277	(1,565.82)	(1,396.63)	0.0000	4.3300	(2,105.92)	0.00	0.1883	(0.8170)	0.0000	1	(0.6287)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(900)	2.3277	(2,348.72)	(2,094.94)	0.0000	4.3300	(2,105.92)	0.00	0.2825	(1.2255)	0.0000	1	(0.9430)	02/07/2025
300850.ZK	01/15/2025	SDB3263242831	0	(100)	2.3277	(260.97)	(232.77)	0.0000	4.3300	(2,105.92)	0.00	0.0314	(0.1362)	0.0000	1	(0.1048)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300850.ZK	01/15/2025	SDB3263242831	0	(22,540)	2.3277	(58,822.48)	(52,466.72)	0.0000	4.3300	(2,105.92)	0.00	7.0750	(30.6918)	0.0000	1	(23.6168)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(2,600)	2.4080	(6,301.46)	(6,260.67)	0.0000	4.3300	(2,105.92)	0.00	0.7579	(3.6624)	0.0000	1	(2.9044)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(9,200)	2.4080	(22,345.17)	(22,153.14)	0.0000	4.3300	(2,105.92)	0.00	2.6876	(12.9591)	0.0000	1	(10.2715)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(5,300)	2.4080	(12,857.83)	(12,762.14)	0.0000	4.3300	(2,105.92)	0.00	1.5465	(7.4656)	0.0000	1	(5.9190)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(2,900)	2.4080	(6,963.16)	(6,983.06)	0.0000	4.3300	(2,105.92)	0.00	0.8375	(4.0849)	0.0000	1	(3.2474)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(2,615)	2.4080	(6,388.07)	(6,296.79)	0.0000	4.3300	(2,105.92)	0.00	0.7683	(3.6835)	0.0000	1	(2.9151)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(1,185)	2.4080	(2,894.79)	(2,853.42)	0.0000	4.3300	(2,105.92)	0.00	0.3482	(1.6692)	0.0000	1	(1.3210)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(500)	2.4080	(1,219.11)	(1,203.97)	0.0000	4.3300	(2,105.92)	0.00	0.1466	(0.7043)	0.0000	1	(0.5577)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(11,900)	2.4080	(30,209.46)	(28,654.60)	0.0000	4.3300	(2,105.92)	0.00	3.6335	(16.7623)	0.0000	1	(13.1288)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(8,600)	2.4080	(22,215.47)	(20,708.37)	0.0000	4.3300	(2,105.92)	0.00	2.6720	(12.1139)	0.0000	1	(9.4419)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(2,900)	2.4080	(7,488.43)	(6,983.06)	0.0000	4.3300	(2,105.92)	0.00	0.9007	(4.0849)	0.0000	1	(3.1842)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(200)	2.4080	(521.94)	(481.59)	0.0000	4.3300	(2,105.92)	0.00	0.0628	(0.2817)	0.0000	1	(0.2189)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(500)	2.4080	(1,304.85)	(1,203.97)	0.0000	4.3300	(2,105.92)	0.00	0.1569	(0.7043)	0.0000	1	(0.5474)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(7,900)	2.4080	(20,616.57)	(19,022.81)	0.0000	4.3300	(2,105.92)	0.00	2.4797	(11.1279)	0.0000	1	(8.6482)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(14,800)	2.4080	(38,623.46)	(35,637.66)	0.0000	4.3300	(2,105.92)	0.00	4.6455	(20.8472)	0.0000	1	(16.2017)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(700)	2.4080	(1,826.79)	(1,685.57)	0.0000	4.3300	(2,105.92)	0.00	0.2197	(0.9860)	0.0000	1	(0.7663)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(100)	2.4080	(260.97)	(240.79)	0.0000	4.3300	(2,105.92)	0.00	0.0314	(0.1409)	0.0000	1	(0.1095)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(500)	2.4080	(1,304.85)	(1,203.97)	0.0000	4.3300	(2,105.92)	0.00	0.1569	(0.7043)	0.0000	1	(0.5474)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(1,000)	2.4080	(2,609.69)	(2,407.95)	0.0000	4.3300	(2,105.92)	0.00	0.3139	(1.4086)	0.0000	1	(1.0947)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(1,000)	2.4080	(2,609.69)	(2,407.95)	0.0000	4.3300	(2,105.92)	0.00	0.3139	(1.4086)	0.0000	1	(1.0947)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(3,500)	2.4080	(9,133.93)	(8,427.83)	0.0000	4.3300	(2,105.92)	0.00	1.0986	(4.9301)	0.0000	1	(3.8315)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(2,900)	2.4080	(7,568.11)	(6,983.06)	0.0000	4.3300	(2,105.92)	0.00	0.9103	(4.0849)	0.0000	1	(3.1747)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(8,400)	2.4080	(21,921.42)	(20,226.78)	0.0000	4.3300	(2,105.92)	0.00	2.6367	(11.8322)	0.0000	1	(9.1955)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(200)	2.4080	(521.94)	(481.59)	0.0000	4.3300	(2,105.92)	0.00	0.0628	(0.2817)	0.0000	1	(0.2189)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(600)	2.4080	(1,565.82)	(1,444.77)	0.0000	4.3300	(2,105.92)	0.00	0.1883	(0.8452)	0.0000	1	(0.6568)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(900)	2.4080	(2,348.72)	(2,167.16)	0.0000	4.3300	(2,105.92)	0.00	0.2825	(1.2677)	0.0000	1	(0.9852)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(100)	2.4080	(260.97)	(240.79)	0.0000	4.3300	(2,105.92)	0.00	0.0314	(0.1409)	0.0000	1	(0.1095)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(1,100)	2.4080	(2,870.66)	(2,648.74)	0.0000	4.3300	(2,105.92)	0.00	0.3453	(1.5495)	0.0000	1	(1.2042)	02/07/2025
300850.ZK	01/14/2025	SDB3263242831	0	(22,540)	2.4080	(58,822.48)	(54,275.19)	0.0000	4.3300	(2,105.92)	0.00	7.0750	(31.7498)	0.0000	1	(24.6747)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(5,300)	2.4253	(12,857.83)	(12,854.34)	0.0000	4.3300	(2,126.68)	0.00	1.5465	(7.5936)	0.0000	1	(6.0471)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(2,900)	2.4253	(6,963.16)	(7,033.51)	0.0000	4.3300	(2,126.68)	0.00	0.8375	(4.1550)	0.0000	1	(3.3175)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(2,615)	2.4253	(6,388.07)	(6,342.29)	0.0000	4.3300	(2,126.68)	0.00	0.7683	(3.7467)	0.0000	1	(2.9783)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(1,185)	2.4253	(2,894.79)	(2,874.04)	0.0000	4.3300	(2,126.68)	0.00	0.3482	(1.6978)	0.0000	1	(1.3496)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(500)	2.4253	(1,219.11)	(1,212.67)	0.0000	4.3300	(2,126.68)	0.00	0.1466	(0.7164)	0.0000	1	(0.5697)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(11,900)	2.4253	(30,209.46)	(28,861.64)	0.0000	4.3300	(2,126.68)	0.00	3.6335	(17.0498)	0.0000	1	(13.4163)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(8,600)	2.4253	(22,215.47)	(20,857.99)	0.0000	4.3300	(2,126.68)	0.00	2.6720	(12.3217)	0.0000	1	(9.6497)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(2,900)	2.4253	(7,488.43)	(7,033.51)	0.0000	4.3300	(2,126.68)	0.00	0.9007	(4.1550)	0.0000	1	(3.2543)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(200)	2.4253	(521.94)	(485.07)	0.0000	4.3300	(2,126.68)	0.00	0.0628	(0.2866)	0.0000	1	(0.2238)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(500)	2.4253	(1,304.85)	(1,212.67)	0.0000	4.3300	(2,126.68)	0.00	0.1569	(0.7164)	0.0000	1	(0.5594)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(7,900)	2.4253	(20,616.57)	(19,160.25)	0.0000	4.3300	(2,126.68)	0.00	2.4797	(11.3188)	0.0000	1	(8.8391)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(14,800)	2.4253	(38,623.46)	(35,895.15)	0.0000	4.3300	(2,126.68)	0.00	4.6455	(21.2048)	0.0000	1	(16.5593)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(700)	2.4253	(1,826.79)	(1,697.74)	0.0000	4.3300	(2,126.68)	0.00	0.2197	(1.0029)	0.0000	1	(0.7832)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(100)	2.4253	(260.97)	(242.53)	0.0000	4.3300	(2,126.68)	0.00	0.0314	(0.1433)	0.0000	1	(0.1119)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(500)	2.4253	(1,304.85)	(1,212.67)	0.0000	4.3300	(2,126.68)	0.00	0.1569	(0.7164)	0.0000	1	(0.5594)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(1,000)	2.4253	(2,609.69)	(2,425.35)	0.0000	4.3300	(2,126.68)	0.00	0.3139	(1.4328)	0.0000	1	(1.1189)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(1,000)	2.4253	(2,609.69)	(2,425.35)	0.0000	4.3300	(2,126.68)	0.00	0.3139	(1.4328)	0.0000	1	(1.1189)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(3,500)	2.4253	(9,133.93)	(8,488.72)	0.0000	4.3300	(2,126.68)	0.00	1.0986	(5.0147)	0.0000	1	(3.9160)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(2,900)	2.4253	(7,568.11)	(7,033.51)	0.0000	4.3300	(2,126.68)	0.00	0.9103	(4.1550)	0.0000	1	(3.2447)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(8,400)	2.4253	(21,921.42)	(20,372.92)	0.0000	4.3300	(2,126.68)	0.00	2.6367	(12.0352)	0.0000	1	(9.3985)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(200)	2.4253	(521.94)	(485.07)	0.0000	4.3300	(2,126.68)	0.00	0.0628	(0.2866)	0.0000	1	(0.2238)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(600)	2.4253	(1,565.82)	(1,455.21)	0.0000	4.3300	(2,126.68)	0.00	0.1883	(0.8597)	0.0000	1	(0.6713)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(900)	2.4253	(2,348.72)	(2,182.81)	0.0000	4.3300	(2,126.68)	0.00	0.2825	(1.2895)	0.0000	1	(1.0070)</	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300850.ZK	01/13/2025	SDB3263242831	0	(1,100)	2.4253	(2,870.66)	(2,667.88)	0.0000	4.3300	(2,126.68)	0.00	0.3453	(1.5760)	0.0000	1	(1.2308)	02/07/2025
300850.ZK	01/13/2025	SDB3263242831	0	(22,540)	2.4253	(58,822.48)	(54,667.34)	0.0000	4.3300	(2,126.68)	0.00	7.0750	(32.2944)	0.0000	1	(25.2194)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(2,615)	2.4835	(6,388.07)	(6,494.37)	0.0000	4.3300	(2,152.82)	0.00	2.3050	(11.6510)	0.0000	3	(9.3460)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(1,185)	2.4835	(2,894.79)	(2,942.96)	0.0000	4.3300	(2,152.82)	0.00	1.0445	(5.2797)	0.0000	3	(4.2352)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(500)	2.4835	(1,219.11)	(1,241.75)	0.0000	4.3300	(2,152.82)	0.00	0.4399	(2.2277)	0.0000	3	(1.7878)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(11,900)	2.4835	(30,209.46)	(29,553.73)	0.0000	4.3300	(2,152.82)	0.00	10.9006	(53.0198)	0.0000	3	(42.1192)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(8,600)	2.4835	(22,215.47)	(21,358.16)	0.0000	4.3300	(2,152.82)	0.00	8.0161	(38.3168)	0.0000	3	(30.3007)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(2,900)	2.4835	(7,488.43)	(7,202.17)	0.0000	4.3300	(2,152.82)	0.00	2.7021	(12.9208)	0.0000	3	(10.2187)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(200)	2.4835	(521.94)	(496.70)	0.0000	4.3300	(2,152.82)	0.00	0.1883	(0.8911)	0.0000	3	(0.7028)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(500)	2.4835	(1,304.85)	(1,241.75)	0.0000	4.3300	(2,152.82)	0.00	0.4708	(2.2277)	0.0000	3	(1.7569)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(7,900)	2.4835	(20,616.57)	(19,619.71)	0.0000	4.3300	(2,152.82)	0.00	7.4391	(35.1980)	0.0000	3	(27.7589)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(14,800)	2.4835	(38,623.46)	(36,755.90)	0.0000	4.3300	(2,152.82)	0.00	13.9366	(65.9406)	0.0000	3	(52.0039)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(700)	2.4835	(1,826.79)	(1,738.45)	0.0000	4.3300	(2,152.82)	0.00	0.6592	(3.1188)	0.0000	3	(2.4596)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(100)	2.4835	(260.97)	(248.35)	0.0000	4.3300	(2,152.82)	0.00	0.0942	(0.4455)	0.0000	3	(0.3514)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(500)	2.4835	(1,304.85)	(1,241.75)	0.0000	4.3300	(2,152.82)	0.00	0.4708	(2.2277)	0.0000	3	(1.7569)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(1,000)	2.4835	(2,609.69)	(2,483.51)	0.0000	4.3300	(2,152.82)	0.00	0.9417	(4.4554)	0.0000	3	(3.5138)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(1,000)	2.4835	(2,609.69)	(2,483.51)	0.0000	4.3300	(2,152.82)	0.00	0.9417	(4.4554)	0.0000	3	(3.5138)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(3,500)	2.4835	(9,133.93)	(8,692.27)	0.0000	4.3300	(2,152.82)	0.00	3.2958	(15.5941)	0.0000	3	(12.2982)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(2,900)	2.4835	(7,568.11)	(7,202.17)	0.0000	4.3300	(2,152.82)	0.00	2.7308	(12.9208)	0.0000	3	(10.1900)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(8,400)	2.4835	(21,921.42)	(20,861.46)	0.0000	4.3300	(2,152.82)	0.00	7.9100	(37.4257)	0.0000	3	(29.5158)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(200)	2.4835	(521.94)	(496.70)	0.0000	4.3300	(2,152.82)	0.00	0.1883	(0.8911)	0.0000	3	(0.7028)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(600)	2.4835	(1,565.82)	(1,490.10)	0.0000	4.3300	(2,152.82)	0.00	0.5650	(2.6733)	0.0000	3	(2.1083)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(900)	2.4835	(2,348.72)	(2,235.16)	0.0000	4.3300	(2,152.82)	0.00	0.8475	(4.0099)	0.0000	3	(3.1624)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(100)	2.4835	(260.97)	(248.35)	0.0000	4.3300	(2,152.82)	0.00	0.0942	(0.4455)	0.0000	3	(0.3514)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(1,100)	2.4835	(2,870.66)	(2,731.86)	0.0000	4.3300	(2,152.82)	0.00	1.0358	(4.9010)	0.0000	3	(3.8652)	02/07/2025
300850.ZK	01/10/2025	SDB3263242831	0	(22,540)	2.4835	(58,822.48)	(55,978.25)	0.0000	4.3300	(2,152.82)	0.00	21.2251	(100.4257)	0.0000	3	(79.2006)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(11,900)	2.4276	(30,209.46)	(28,888.68)	0.0000	4.3300	(2,157.71)	0.00	3.6335	(17.3148)	0.0000	1	(13.6813)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(8,600)	2.4276	(22,215.47)	(20,877.53)	0.0000	4.3300	(2,157.71)	0.00	2.6720	(12.5132)	0.0000	1	(9.8412)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(2,900)	2.4276	(7,488.43)	(7,040.10)	0.0000	4.3300	(2,157.71)	0.00	0.9007	(4.2196)	0.0000	1	(3.3189)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(200)	2.4276	(521.94)	(485.52)	0.0000	4.3300	(2,157.71)	0.00	0.0628	(0.2910)	0.0000	1	(0.2282)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(500)	2.4276	(1,304.85)	(1,213.81)	0.0000	4.3300	(2,157.71)	0.00	0.1569	(0.7275)	0.0000	1	(0.5706)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(7,900)	2.4276	(20,616.57)	(19,178.20)	0.0000	4.3300	(2,157.71)	0.00	2.4797	(11.4947)	0.0000	1	(9.0150)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(14,800)	2.4276	(38,623.46)	(35,928.78)	0.0000	4.3300	(2,157.71)	0.00	4.6455	(21.5344)	0.0000	1	(16.8889)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(700)	2.4276	(1,826.79)	(1,699.33)	0.0000	4.3300	(2,157.71)	0.00	0.2197	(1.0185)	0.0000	1	(0.7988)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(100)	2.4276	(260.97)	(242.76)	0.0000	4.3300	(2,157.71)	0.00	0.0314	(0.1455)	0.0000	1	(0.1141)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(500)	2.4276	(1,304.85)	(1,213.81)	0.0000	4.3300	(2,157.71)	0.00	0.1569	(0.7275)	0.0000	1	(0.5706)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(1,000)	2.4276	(2,609.69)	(2,427.62)	0.0000	4.3300	(2,157.71)	0.00	0.3139	(1.4550)	0.0000	1	(1.1411)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(1,000)	2.4276	(2,609.69)	(2,427.62)	0.0000	4.3300	(2,157.71)	0.00	0.3139	(1.4550)	0.0000	1	(1.1411)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(3,500)	2.4276	(9,133.93)	(8,496.67)	0.0000	4.3300	(2,157.71)	0.00	1.0986	(5.0926)	0.0000	1	(3.9940)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(2,900)	2.4276	(7,568.11)	(7,040.10)	0.0000	4.3300	(2,157.71)	0.00	0.9103	(4.2196)	0.0000	1	(3.3093)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(8,400)	2.4276	(21,921.42)	(20,392.01)	0.0000	4.3300	(2,157.71)	0.00	2.6367	(12.2222)	0.0000	1	(9.5856)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(200)	2.4276	(521.94)	(485.52)	0.0000	4.3300	(2,157.71)	0.00	0.0628	(0.2910)	0.0000	1	(0.2282)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(600)	2.4276	(1,565.82)	(1,456.57)	0.0000	4.3300	(2,157.71)	0.00	0.1883	(0.8730)	0.0000	1	(0.6847)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(900)	2.4276	(2,348.72)	(2,184.86)	0.0000	4.3300	(2,157.71)	0.00	0.2825	(1.3095)	0.0000	1	(1.0270)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(100)	2.4276	(260.97)	(242.76)	0.0000	4.3300	(2,157.71)	0.00	0.0314	(0.1455)	0.0000	1	(0.1141)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(1,100)	2.4276	(2,870.66)	(2,670.38)	0.0000	4.3300	(2,157.71)	0.00	0.3453	(1.6005)	0.0000	1	(1.2553)	02/07/2025
300850.ZK	01/09/2025	SDB3263242831	0	(22,540)	2.4276	(58,822.48)	(54,718.55)	0.0000	4.3300	(2,157.71)	0.00	7.0750	(32.7963)	0.0000	1	(25.7213)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(11,900)	2.4837	(30,209.46)	(29,555.54)	0.0000	4.3300	(2,157.71)	0.00	3.6335	(17.7145)	0.0000	1	(14.0810)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(8,600)	2.4837	(22,215.47)	(21,359.47)	0.0000	4.3300	(2,157.71)	0.00	2.6720	(12.8021)	0.0000	1	(10.1301)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(2,900)	2.4837	(7,488.43)	(7,202.61)	0.0000	4.3300	(2,157.71)	0.00	0.9007	(4.3170)	0.0000	1	(3.4163)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(200)	2.4837	(521.94)	(496.73)	0.0000	4.3300	(2,157.71)	0.00	0.0628	(0.2977)	0.0000	1	(0.2349)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(500)	2.4837	(1,304.85)	(1,241.83)	0.0000	4.3300	(2,157.71)	0.00	0.1569	(0.7443)	0.0000	1	(0.	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300850.ZK	01/08/2025	SDB3263242831	0	(14,800)	2.4837	(38,623.46)	(36,758.15)	0.0000	4.3300	(2,157.71)	0.00	4.6455	(22.0315)	0.0000	1	(17.3860)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(700)	2.4837	(1,826.79)	(1,738.56)	0.0000	4.3300	(2,157.71)	0.00	0.2197	(1.0420)	0.0000	1	(0.8223)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(100)	2.4837	(260.97)	(248.37)	0.0000	4.3300	(2,157.71)	0.00	0.0314	(0.1489)	0.0000	1	(0.1175)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(500)	2.4837	(1,304.85)	(1,241.83)	0.0000	4.3300	(2,157.71)	0.00	0.1569	(0.7443)	0.0000	1	(0.5874)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(1,000)	2.4837	(2,609.69)	(2,483.66)	0.0000	4.3300	(2,157.71)	0.00	0.3139	(1.4886)	0.0000	1	(1.1747)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(1,000)	2.4837	(2,609.69)	(2,483.66)	0.0000	4.3300	(2,157.71)	0.00	0.3139	(1.4886)	0.0000	1	(1.1747)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(3,500)	2.4837	(9,133.93)	(8,692.81)	0.0000	4.3300	(2,157.71)	0.00	1.0986	(5.2102)	0.0000	1	(4.1115)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(2,900)	2.4837	(7,568.11)	(7,202.61)	0.0000	4.3300	(2,157.71)	0.00	0.9103	(4.3170)	0.0000	1	(3.4067)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(8,400)	2.4837	(21,921.42)	(20,862.74)	0.0000	4.3300	(2,157.71)	0.00	2.6367	(12.5044)	0.0000	1	(9.8677)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(200)	2.4837	(521.94)	(496.73)	0.0000	4.3300	(2,157.71)	0.00	0.0628	(0.2977)	0.0000	1	(0.2349)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(600)	2.4837	(1,565.82)	(1,490.20)	0.0000	4.3300	(2,157.71)	0.00	0.1883	(0.8932)	0.0000	1	(0.7048)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(900)	2.4837	(2,348.72)	(2,235.29)	0.0000	4.3300	(2,157.71)	0.00	0.2825	(1.3398)	0.0000	1	(1.0573)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(100)	2.4837	(260.97)	(248.37)	0.0000	4.3300	(2,157.71)	0.00	0.0314	(0.1489)	0.0000	1	(0.1175)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(1,100)	2.4837	(2,870.66)	(2,732.02)	0.0000	4.3300	(2,157.71)	0.00	0.3453	(1.6375)	0.0000	1	(1.2922)	02/07/2025
300850.ZK	01/08/2025	SDB3263242831	0	(22,540)	2.4837	(58,822.48)	(55,981.67)	0.0000	4.3300	(2,157.71)	0.00	7.0750	(33.5534)	0.0000	1	(26.4784)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(8,600)	2.5307	(22,215.47)	(21,763.68)	0.0000	4.3300	(2,153.66)	0.00	2.6720	(13.0199)	0.0000	1	(10.3478)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(2,900)	2.5307	(7,488.43)	(7,338.91)	0.0000	4.3300	(2,153.66)	0.00	0.9007	(4.3904)	0.0000	1	(3.4897)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(200)	2.5307	(521.94)	(506.13)	0.0000	4.3300	(2,153.66)	0.00	0.0628	(0.3028)	0.0000	1	(0.2400)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(500)	2.5307	(1,304.85)	(1,265.33)	0.0000	4.3300	(2,153.66)	0.00	0.1569	(0.7570)	0.0000	1	(0.6000)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(7,900)	2.5307	(20,616.57)	(19,992.21)	0.0000	4.3300	(2,153.66)	0.00	2.4797	(11.9601)	0.0000	1	(9.4804)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(14,800)	2.5307	(38,623.46)	(37,453.77)	0.0000	4.3300	(2,153.66)	0.00	4.6455	(22.0463)	0.0000	1	(17.7607)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(700)	2.5307	(1,826.79)	(1,771.46)	0.0000	4.3300	(2,153.66)	0.00	0.2197	(1.0598)	0.0000	1	(0.8400)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(100)	2.5307	(260.97)	(253.07)	0.0000	4.3300	(2,153.66)	0.00	0.0314	(0.1514)	0.0000	1	(0.1200)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(500)	2.5307	(1,304.85)	(1,265.33)	0.0000	4.3300	(2,153.66)	0.00	0.1569	(0.7570)	0.0000	1	(0.6000)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(1,000)	2.5307	(2,609.69)	(2,530.66)	0.0000	4.3300	(2,153.66)	0.00	0.3139	(1.5139)	0.0000	1	(1.2000)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(1,000)	2.5307	(2,609.69)	(2,530.66)	0.0000	4.3300	(2,153.66)	0.00	0.3139	(1.5139)	0.0000	1	(1.2000)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(3,500)	2.5307	(9,133.93)	(8,857.31)	0.0000	4.3300	(2,153.66)	0.00	1.0986	(5.2988)	0.0000	1	(4.2002)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(2,900)	2.5307	(7,568.11)	(7,338.91)	0.0000	4.3300	(2,153.66)	0.00	0.9103	(4.3904)	0.0000	1	(3.4801)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(8,400)	2.5307	(21,921.42)	(21,257.54)	0.0000	4.3300	(2,153.66)	0.00	2.6367	(12.7171)	0.0000	1	(10.0804)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(200)	2.5307	(521.94)	(506.13)	0.0000	4.3300	(2,153.66)	0.00	0.0628	(0.3028)	0.0000	1	(0.2400)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(600)	2.5307	(1,565.82)	(1,518.40)	0.0000	4.3300	(2,153.66)	0.00	0.1883	(0.9084)	0.0000	1	(0.7200)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(900)	2.5307	(2,348.72)	(2,277.59)	0.0000	4.3300	(2,153.66)	0.00	0.2825	(1.3625)	0.0000	1	(1.0800)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(100)	2.5307	(260.97)	(253.07)	0.0000	4.3300	(2,153.66)	0.00	0.0314	(0.1514)	0.0000	1	(0.1200)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(1,100)	2.5307	(2,870.66)	(2,783.73)	0.0000	4.3300	(2,153.66)	0.00	0.3453	(1.6653)	0.0000	1	(1.3201)	02/07/2025
300850.ZK	01/07/2025	SDB3263242831	0	(26,540)	2.5307	(69,261.25)	(67,163.72)	0.0000	4.3300	(2,153.66)	0.00	8.3306	(40.1799)	0.0000	1	(31.8493)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(200)	2.6097	(521.94)	(521.94)	0.0000	4.3300	(2,158.48)	0.00	0.0628	(0.3129)	0.0000	1	(0.2502)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(500)	2.6097	(1,304.85)	(1,304.85)	0.0000	4.3300	(2,158.48)	0.00	0.1569	(0.7824)	0.0000	1	(0.6254)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(7,900)	2.6097	(20,616.57)	(20,616.57)	0.0000	4.3300	(2,158.48)	0.00	2.4797	(12.3612)	0.0000	1	(9.8815)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(14,800)	2.6097	(38,623.46)	(38,623.46)	0.0000	4.3300	(2,158.48)	0.00	4.6455	(23.1578)	0.0000	1	(18.5122)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(700)	2.6097	(1,826.79)	(1,826.79)	0.0000	4.3300	(2,158.48)	0.00	0.2197	(1.0953)	0.0000	1	(0.8756)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(100)	2.6097	(260.97)	(260.97)	0.0000	4.3300	(2,158.48)	0.00	0.0314	(0.1565)	0.0000	1	(0.1251)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(500)	2.6097	(1,304.85)	(1,304.85)	0.0000	4.3300	(2,158.48)	0.00	0.1569	(0.7824)	0.0000	1	(0.6254)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(1,000)	2.6097	(2,609.69)	(2,609.69)	0.0000	4.3300	(2,158.48)	0.00	0.3139	(1.5647)	0.0000	1	(1.2508)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(3,500)	2.6097	(9,133.93)	(9,133.93)	0.0000	4.3300	(2,158.48)	0.00	1.0986	(5.4765)	0.0000	1	(4.3779)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(2,900)	2.6097	(7,568.11)	(7,568.11)	0.0000	4.3300	(2,158.48)	0.00	0.9103	(4.5377)	0.0000	1	(3.6274)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(8,400)	2.6097	(21,921.42)	(21,921.42)	0.0000	4.3300	(2,158.48)	0.00	2.6367	(13.1436)	0.0000	1	(10.5069)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(200)	2.6097	(521.94)	(521.94)	0.0000	4.3300	(2,158.48)	0.00	0.0628	(0.3129)	0.0000	1	(0.2502)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(600)	2.6097	(1,565.82)	(1,565.82)	0.0000	4.3300	(2,158.48)	0.00	0.1883	(0.9388)	0.0000	1	(0.7505)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(900)	2.6097	(2,348.72)	(2,348.72)	0.0000	4.3300	(2,158.48)	0.00	0.2825	(1.4082)	0.0000	1	(1.1257)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(100)	2.6097	(260.97)	(260.97)	0.0000	4.3300	(2,158.48)	0.00	0.0314	(0.1565)	0.0000	1	(0.1251)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(1,100)	2.6097	(2,870.66)	(2,870.66)	0.0000	4.3300	(2,158.48)	0.00	0.3453	(1.7212)	0.0000	1	(1.3759)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(27,900)	2.6097	(72,810.43)	(72,810.43)	0.0000	4.3300	(2,158.48)	0.00	8.7575	(43.8555)	0.0000	1	(34.8981)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300850.ZK	01/06/2025	SDB3263242831	0	(800)	2.6097	(2,087.75)	(2,087.75)	0.0000	4.3300	(2,158.48)	0.00	0.2511	(1.2518)	0.0000	1	(1.0007)	02/07/2025
300850.ZK	01/06/2025	SDB3263242831	0	(2,540)	2.6097	(6,628.62)	(6,628.62)	0.0000	4.3300	(2,158.48)	0.00	0.7973	(3.9744)	0.0000	1	(3.1771)	02/07/2025
TOTAL LUOYANG XINQIANGLIAN SLEWING BEARING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												362.5312	(1,700.8413)	0.0000		(1,338.3101)	
LUXNET CORPORATION CMN																	
4979.TWO	01/17/2025	SDB3260121442	0	(1,000)	5.7026	(5,731.71)	(5,702.62)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(1.9999)	0.0000	1	(1.3105)	02/04/2025
4979.TWO	01/17/2025	SDB3260121442	0	(2,000)	5.7026	(11,463.41)	(11,405.23)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(3.9998)	0.0000	1	(2.6210)	02/04/2025
4979.TWO	01/17/2025	SDB3260121442	0	(1,000)	5.7026	(5,731.71)	(5,702.62)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(1.9999)	0.0000	1	(1.3105)	02/04/2025
4979.TWO	01/16/2025	SDB3260121442	0	(1,000)	5.7424	(5,731.71)	(5,742.44)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0138)	0.0000	1	(1.3244)	02/04/2025
4979.TWO	01/16/2025	SDB3260121442	0	(2,000)	5.7424	(11,463.41)	(11,484.87)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.0277)	0.0000	1	(2.6489)	02/04/2025
4979.TWO	01/16/2025	SDB3260121442	0	(1,000)	5.7424	(5,731.71)	(5,742.44)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0138)	0.0000	1	(1.3244)	02/04/2025
4979.TWO	01/15/2025	SDB3260121442	0	(1,000)	5.8584	(5,731.71)	(5,858.37)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0545)	0.0000	1	(1.3651)	02/04/2025
4979.TWO	01/15/2025	SDB3260121442	0	(2,000)	5.8584	(11,463.41)	(11,716.74)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.1090)	0.0000	1	(2.7302)	02/04/2025
4979.TWO	01/15/2025	SDB3260121442	0	(1,000)	5.8584	(5,731.71)	(5,858.37)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0545)	0.0000	1	(1.3651)	02/04/2025
4979.TWO	01/14/2025	SDB3260121442	0	(1,000)	6.2195	(5,731.71)	(6,219.47)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1811)	0.0000	1	(1.4917)	02/04/2025
4979.TWO	01/14/2025	SDB3260121442	0	(2,000)	6.2195	(11,463.41)	(12,438.94)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.3623)	0.0000	1	(2.9835)	02/04/2025
4979.TWO	01/14/2025	SDB3260121442	0	(1,000)	6.2195	(5,731.71)	(6,219.47)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1811)	0.0000	1	(1.4917)	02/04/2025
4979.TWO	01/13/2025	SDB3260121442	0	(1,000)	6.1622	(5,731.71)	(6,162.16)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1610)	0.0000	1	(1.4716)	02/04/2025
4979.TWO	01/13/2025	SDB3260121442	0	(2,000)	6.1622	(11,463.41)	(12,324.32)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.3221)	0.0000	1	(2.9433)	02/04/2025
4979.TWO	01/13/2025	SDB3260121442	0	(1,000)	6.1622	(5,731.71)	(6,162.16)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1610)	0.0000	1	(1.4716)	02/04/2025
4979.TWO	01/10/2025	SDB3260121442	0	(1,000)	6.3270	(5,731.71)	(6,327.00)	0.0000	4.3300	(1,262.50)	0.00	2.0682	(6.6565)	0.0000	3	(4.5883)	02/04/2025
4979.TWO	01/10/2025	SDB3260121442	0	(2,000)	6.3270	(11,463.41)	(12,653.99)	0.0000	4.3300	(1,262.50)	0.00	4.1364	(13.3131)	0.0000	3	(9.1767)	02/04/2025
4979.TWO	01/10/2025	SDB3260121442	0	(1,000)	6.3270	(5,731.71)	(6,327.00)	0.0000	4.3300	(1,262.50)	0.00	2.0682	(6.6565)	0.0000	3	(4.5883)	02/04/2025
4979.TWO	01/09/2025	SDB3260121442	0	(1,000)	6.1462	(5,731.71)	(6,146.23)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1554)	0.0000	1	(1.4660)	02/04/2025
4979.TWO	01/09/2025	SDB3260121442	0	(2,000)	6.1462	(11,463.41)	(12,292.45)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.3109)	0.0000	1	(2.9321)	02/04/2025
4979.TWO	01/09/2025	SDB3260121442	0	(1,000)	6.1462	(5,731.71)	(6,146.23)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1554)	0.0000	1	(1.4660)	02/04/2025
4979.TWO	01/08/2025	SDB3260121442	0	(1,000)	6.0118	(5,731.71)	(6,011.84)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1083)	0.0000	1	(1.4189)	02/04/2025
4979.TWO	01/08/2025	SDB3260121442	0	(2,000)	6.0118	(11,463.41)	(12,023.68)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.2166)	0.0000	1	(2.8378)	02/04/2025
4979.TWO	01/08/2025	SDB3260121442	0	(1,000)	6.0118	(5,731.71)	(6,011.84)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1083)	0.0000	1	(1.4189)	02/04/2025
4979.TWO	01/07/2025	SDB3260121442	0	(1,000)	6.2367	(5,731.71)	(6,236.72)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1872)	0.0000	1	(1.4978)	02/04/2025
4979.TWO	01/07/2025	SDB3260121442	0	(2,000)	6.2367	(11,463.41)	(12,473.44)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.3744)	0.0000	1	(2.9956)	02/04/2025
4979.TWO	01/07/2025	SDB3260121442	0	(1,000)	6.2367	(5,731.71)	(6,236.72)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.1872)	0.0000	1	(1.4978)	02/04/2025
4979.TWO	01/06/2025	SDB3260121442	0	(1,000)	5.8155	(5,731.71)	(5,815.55)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0395)	0.0000	1	(1.3501)	02/04/2025
4979.TWO	01/06/2025	SDB3260121442	0	(2,000)	5.8155	(11,463.41)	(11,631.09)	0.0000	4.3300	(1,262.50)	0.00	1.3788	(4.0790)	0.0000	1	(2.7002)	02/04/2025
4979.TWO	01/06/2025	SDB3260121442	0	(1,000)	5.8155	(5,731.71)	(5,815.55)	0.0000	4.3300	(1,262.50)	0.00	0.6894	(2.0395)	0.0000	1	(1.3501)	02/04/2025
4979.TWO	01/03/2025	SDB3260121442	0	(1,000)	5.7317	(5,731.71)	(5,731.71)	0.0000	4.3300	(1,262.50)	0.00	2.0682	(6.0302)	0.0000	3	(3.9620)	02/04/2025
4979.TWO	01/03/2025	SDB3260121442	0	(2,000)	5.7317	(11,463.41)	(11,463.41)	0.0000	4.3300	(1,262.50)	0.00	4.1364	(12.0605)	0.0000	3	(7.9241)	02/04/2025
4979.TWO	01/03/2025	SDB3260121442	0	(1,000)	5.7317	(5,731.71)	(5,731.71)	0.0000	4.3300	(1,262.50)	0.00	2.0682	(6.0302)	0.0000	3	(3.9620)	02/04/2025
TOTAL LUXNET CORPORATION CMN												41.3638	(126.3503)	0.0000		(84.9865)	
MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688062.SH	01/17/2025	SDB3260123461	0	(1)	2.4555	(2.76)	(2.46)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/16/2025	SDB3260123461	0	(1)	2.3811	(2.76)	(2.38)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/15/2025	SDB3260123461	0	(1)	2.2896	(2.76)	(2.29)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0002	02/07/2025
688062.SH	01/14/2025	SDB3260123461	0	(1)	2.4950	(2.76)	(2.50)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/13/2025	SDB3260123461	0	(1)	2.4458	(2.76)	(2.45)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/10/2025	SDB3260123461	0	(1)	2.5053	(2.76)	(2.51)	0.0000	4.3300	(275.00)	0.00	0.0010	(0.0006)	0.0000	3	0.0004	02/07/2025
688062.SH	01/09/2025	SDB3260123461	0	(1)	2.5350	(2.76)	(2.54)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/08/2025	SDB3260123461	0	(1)	2.6172	(2.76)	(2.62)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/07/2025	SDB3260123461	0	(1)	2.7192	(2.76)	(2.72)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
688062.SH	01/06/2025	SDB3260123461	0	(1)	2.7585	(2.76)	(2.76)	0.0000	4.3300	(275.00)	0.00	0.0003	(0.0002)	0.0000	1	0.0001	02/07/2025
TOTAL MABWELL (SHANGHAI) BIOSCIENCE CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.0040	(0.0023)	0.0000		0.0017	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
002881.ZK	01/09/2025	SDB3261928014	0	(2,200)	3.8535	(9,096.27)	(8,477.64)	0.0000	4.3300	(1,544.35)	0.00	1.0941	(3.6368)	0.0000	1	(2.5427)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(4,900)	3.8535	(20,330.08)	(18,882.02)	0.0000	4.3300	(1,544.35)	0.00	2.4453	(8.1001)	0.0000	1	(5.6549)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(300)	3.8535	(1,227.42)	(1,156.04)	0.0000	4.3300	(1,544.35)	0.00	0.1476	(0.4959)	0.0000	1	(0.3483)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(6,800)	3.8535	(27,821.43)	(26,203.62)	0.0000	4.3300	(1,544.35)	0.00	3.3463	(11.2410)	0.0000	1	(7.8947)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(1,900)	3.8535	(7,773.64)	(7,321.60)	0.0000	4.3300	(1,544.35)	0.00	0.9350	(3.1409)	0.0000	1	(2.2059)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(100)	3.8535	(409.14)	(385.35)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1653)	0.0000	1	(0.1161)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(100)	3.8535	(409.14)	(385.35)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1653)	0.0000	1	(0.1161)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(4,900)	3.8535	(20,047.80)	(18,882.02)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(8.1001)	0.0000	1	(5.6888)	02/07/2025
002881.ZK	01/09/2025	SDB3261928014	0	(4,900)	3.8535	(20,047.80)	(18,882.02)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(8.1001)	0.0000	1	(5.6888)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(2,200)	4.2939	(9,096.27)	(9,446.63)	0.0000	4.3300	(1,544.35)	0.00	1.0941	(4.0525)	0.0000	1	(2.9584)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(4,900)	4.2939	(20,330.08)	(21,040.22)	0.0000	4.3300	(1,544.35)	0.00	2.4453	(9.0260)	0.0000	1	(6.5807)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(300)	4.2939	(1,227.42)	(1,288.18)	0.0000	4.3300	(1,544.35)	0.00	0.1476	(0.5526)	0.0000	1	(0.4050)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(6,800)	4.2939	(27,821.43)	(29,198.67)	0.0000	4.3300	(1,544.35)	0.00	3.3463	(12.5258)	0.0000	1	(9.1795)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(1,900)	4.2939	(7,773.64)	(8,158.45)	0.0000	4.3300	(1,544.35)	0.00	0.9350	(3.4999)	0.0000	1	(2.5649)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(100)	4.2939	(409.14)	(429.39)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1842)	0.0000	1	(0.1350)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(100)	4.2939	(409.14)	(429.39)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1842)	0.0000	1	(0.1350)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(4,900)	4.2939	(20,047.80)	(21,040.22)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(9.0260)	0.0000	1	(6.6146)	02/07/2025
002881.ZK	01/08/2025	SDB3261928014	0	(4,900)	4.2939	(20,047.80)	(21,040.22)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(9.0260)	0.0000	1	(6.6146)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(2,200)	4.1813	(9,096.27)	(9,198.92)	0.0000	4.3300	(1,544.35)	0.00	1.0941	(3.9462)	0.0000	1	(2.8521)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(4,900)	4.1813	(20,330.08)	(20,488.51)	0.0000	4.3300	(1,544.35)	0.00	2.4453	(8.7893)	0.0000	1	(6.3440)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(300)	4.1813	(1,227.42)	(1,254.40)	0.0000	4.3300	(1,544.35)	0.00	0.1476	(0.5381)	0.0000	1	(0.3905)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(6,800)	4.1813	(27,821.43)	(28,433.03)	0.0000	4.3300	(1,544.35)	0.00	3.3463	(12.1974)	0.0000	1	(8.8511)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(1,900)	4.1813	(7,773.64)	(7,944.52)	0.0000	4.3300	(1,544.35)	0.00	0.9350	(3.4081)	0.0000	1	(2.4731)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(100)	4.1813	(409.14)	(418.13)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1794)	0.0000	1	(0.1302)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(100)	4.1813	(409.14)	(418.13)	0.0000	4.3300	(1,544.35)	0.00	0.0492	(0.1794)	0.0000	1	(0.1302)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(4,900)	4.1813	(20,047.80)	(20,488.51)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(8.7893)	0.0000	1	(6.3780)	02/07/2025
002881.ZK	01/07/2025	SDB3261928014	0	(4,900)	4.1813	(20,047.80)	(20,488.51)	0.0000	4.3300	(1,544.35)	0.00	2.4113	(8.7893)	0.0000	1	(6.3780)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(300)	4.0914	(1,227.42)	(1,227.42)	0.0000	4.3300	(1,495.53)	0.00	0.1476	(0.5099)	0.0000	1	(0.3623)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(6,800)	4.0914	(27,821.43)	(27,821.43)	0.0000	4.3300	(1,495.53)	0.00	3.3463	(11.5577)	0.0000	1	(8.2114)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(1,900)	4.0914	(7,773.64)	(7,773.64)	0.0000	4.3300	(1,495.53)	0.00	0.9350	(3.2294)	0.0000	1	(2.2944)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(100)	4.0914	(409.14)	(409.14)	0.0000	4.3300	(1,495.53)	0.00	0.0492	(0.1700)	0.0000	1	(0.1208)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(100)	4.0914	(409.14)	(409.14)	0.0000	4.3300	(1,495.53)	0.00	0.0492	(0.1700)	0.0000	1	(0.1208)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(4,900)	4.0914	(20,047.80)	(20,047.80)	0.0000	4.3300	(1,495.53)	0.00	2.4113	(8.3283)	0.0000	1	(5.9170)	02/07/2025
002881.ZK	01/06/2025	SDB3261928014	0	(4,900)	4.0914	(20,047.80)	(20,047.80)	0.0000	4.3300	(1,495.53)	0.00	2.4113	(8.3283)	0.0000	1	(5.9170)	02/07/2025
TOTAL MEIG SMART TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												48.0178	(170.3324)	0.0000		(122.3146)	
MERIDA INDUSTRY CO LTD CMN																	
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(4,000)	4.6740	(18,414.64)	(18,696.11)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1685)	0.0000	1	1.0464	02/04/2025
9914.TW	01/17/2025	SDB3262990894	0	(1,000)	4.6740	(4,603.66)	(4,674.03)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2921)	0.0000	1	0.2616	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(4,000)	4.6544	(18,414.64)	(18,617.58)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1636)	0.0000	1	1.0513	02/04/2025
9914.TW	01/16/2025	SDB3262990894	0	(1,000)	4.6544	(4,603.66)	(4,654.40)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2909)	0.0000	1	0.2628	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MERIDA INDUSTRY CO LTD CMN (Cont.)																	
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(4,000)	4.6203	(18,414.64)	(18,481.05)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1551)	0.0000	1	1.0598	02/04/2025
9914.TW	01/15/2025	SDB3262990894	0	(1,000)	4.6203	(4,603.66)	(4,620.26)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2888)	0.0000	1	0.2650	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(4,000)	4.6570	(18,414.64)	(18,628.08)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1643)	0.0000	1	1.0506	02/04/2025
9914.TW	01/14/2025	SDB3262990894	0	(1,000)	4.6570	(4,603.66)	(4,657.02)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2911)	0.0000	1	0.2627	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(1,000)	4.4623	(4,603.66)	(4,462.25)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2789)	0.0000	1	0.2748	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(1,000)	4.4623	(4,603.66)	(4,462.25)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2789)	0.0000	1	0.2748	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(1,000)	4.4623	(4,603.66)	(4,462.25)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2789)	0.0000	1	0.2748	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(1,000)	4.4623	(4,603.66)	(4,462.25)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2789)	0.0000	1	0.2748	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(4,000)	4.4623	(18,414.64)	(17,849.01)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1156)	0.0000	1	1.0993	02/04/2025
9914.TW	01/13/2025	SDB3262990894	0	(1,000)	4.4623	(4,603.66)	(4,462.25)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2789)	0.0000	1	0.2748	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(4,000)	4.6388	(18,414.64)	(18,555.13)	0.0000	4.3300	(225.00)	0.00	6.6446	(3.4791)	0.0000	3	3.1655	02/04/2025
9914.TW	01/10/2025	SDB3262990894	0	(1,000)	4.6388	(4,603.66)	(4,638.78)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8698)	0.0000	3	0.7914	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(1,000)	4.6479	(4,603.66)	(4,647.89)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2905)	0.0000	1	0.2632	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(1,000)	4.6479	(4,603.66)	(4,647.89)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2905)	0.0000	1	0.2632	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(1,000)	4.6479	(4,603.66)	(4,647.89)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2905)	0.0000	1	0.2632	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(1,000)	4.6479	(4,603.66)	(4,647.89)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2905)	0.0000	1	0.2632	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(4,000)	4.6479	(18,414.64)	(18,591.57)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1620)	0.0000	1	1.0529	02/04/2025
9914.TW	01/09/2025	SDB3262990894	0	(1,000)	4.6479	(4,603.66)	(4,647.89)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2905)	0.0000	1	0.2632	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(1,000)	4.6759	(4,603.66)	(4,675.88)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2922)	0.0000	1	0.2615	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(1,000)	4.6759	(4,603.66)	(4,675.88)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2922)	0.0000	1	0.2615	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(1,000)	4.6759	(4,603.66)	(4,675.88)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2922)	0.0000	1	0.2615	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(1,000)	4.6759	(4,603.66)	(4,675.88)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2922)	0.0000	1	0.2615	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(4,000)	4.6759	(18,414.64)	(18,703.51)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1690)	0.0000	1	1.0459	02/04/2025
9914.TW	01/08/2025	SDB3262990894	0	(1,000)	4.6759	(4,603.66)	(4,675.88)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2922)	0.0000	1	0.2615	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(1,000)	4.4613	(4,603.66)	(4,461.31)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2788)	0.0000	1	0.2749	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(1,000)	4.4613	(4,603.66)	(4,461.31)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2788)	0.0000	1	0.2749	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(1,000)	4.4613	(4,603.66)	(4,461.31)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2788)	0.0000	1	0.2749	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(1,000)	4.4613	(4,603.66)	(4,461.31)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2788)	0.0000	1	0.2749	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(4,000)	4.4613	(18,414.64)	(17,845.22)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1153)	0.0000	1	1.0995	02/04/2025
9914.TW	01/07/2025	SDB3262990894	0	(1,000)	4.4613	(4,603.66)	(4,461.31)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2788)	0.0000	1	0.2749	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/06/2025	SDB3262990894	0	(4,000)	4.5976	(18,414.64)	(18,390.52)	0.0000	4.3300	(225.00)	0.00	2.2149	(1.1494)	0.0000	1	1.0655	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MERIDA INDUSTRY CO LTD CMN (Cont.)																	
9914.TW	01/06/2025	SDB3262990894	0	(1,000)	4.5976	(4,603.66)	(4,597.63)	0.0000	4.3300	(225.00)	0.00	0.5537	(0.2874)	0.0000	1	0.2664	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(4,000)	4.6037	(18,414.64)	(18,414.64)	0.0000	4.3300	(225.00)	0.00	6.6446	(3.4527)	0.0000	3	3.1919	02/04/2025
9914.TW	01/03/2025	SDB3262990894	0	(1,000)	4.6037	(4,603.66)	(4,603.66)	0.0000	4.3300	(225.00)	0.00	1.6612	(0.8632)	0.0000	3	0.7980	02/04/2025
TOTAL MERIDA INDUSTRY CO LTD CMN												83.0577	(43.2362)	0.0000		39.8214	
MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300432.ZK	01/17/2025	SDB3265465986	0	(4,100)	2.2827	(8,335.23)	(9,358.96)	0.0000	4.3300	(1,725.00)	0.00	1.0025	(4.4845)	0.0000	1	(3.4820)	02/07/2025
300432.ZK	01/17/2025	SDB3265465986	0	(15,600)	2.2827	(31,929.38)	(35,609.70)	0.0000	4.3300	(1,725.00)	0.00	3.8404	(17.0630)	0.0000	1	(13.2226)	02/07/2025
300432.ZK	01/17/2025	SDB3265465986	0	(600)	2.2827	(1,252.43)	(1,369.60)	0.0000	4.3300	(1,725.00)	0.00	0.1506	(0.6563)	0.0000	1	(0.5056)	02/07/2025
300432.ZK	01/16/2025	SDB3265465986	0	(4,100)	2.0615	(8,335.23)	(8,452.11)	0.0000	4.3300	(1,725.00)	0.00	1.0025	(4.0500)	0.0000	1	(3.0474)	02/07/2025
300432.ZK	01/16/2025	SDB3265465986	0	(15,600)	2.0615	(31,929.38)	(32,159.26)	0.0000	4.3300	(1,725.00)	0.00	3.8404	(15.4096)	0.0000	1	(11.5693)	02/07/2025
300432.ZK	01/16/2025	SDB3265465986	0	(600)	2.0615	(1,252.43)	(1,236.89)	0.0000	4.3300	(1,725.00)	0.00	0.1506	(0.5927)	0.0000	1	(0.4420)	02/07/2025
300432.ZK	01/15/2025	SDB3265465986	0	(600)	2.0874	(1,252.43)	(1,252.43)	0.0000	4.3300	(1,725.00)	0.00	0.1506	(0.6001)	0.0000	1	(0.4495)	02/07/2025
300432.ZK	01/14/2025	SDB3265057940	0	(19,700)	2.0570	(40,038.65)	(40,522.13)	0.0000	4.3300	(1,725.00)	0.00	4.8158	(19.4169)	0.0000	1	(14.6011)	02/07/2025
300432.ZK	01/13/2025	SDB3265057940	0	(19,700)	1.9844	(40,038.65)	(39,092.19)	0.0000	4.3300	(1,725.00)	0.00	4.8158	(18.7317)	0.0000	1	(13.9159)	02/07/2025
300432.ZK	01/10/2025	SDB3265057940	0	(19,700)	2.0160	(40,038.65)	(39,714.71)	0.0000	4.3300	(1,725.00)	0.00	14.4473	(57.0899)	0.0000	3	(42.6426)	02/07/2025
300432.ZK	01/09/2025	SDB3265057940	0	(19,700)	1.9913	(40,038.65)	(39,228.63)	0.0000	4.3300	(1,725.00)	0.00	4.8158	(18.7971)	0.0000	1	(13.9813)	02/07/2025
300432.ZK	01/08/2025	SDB3265057940	0	(19,700)	1.8662	(40,038.65)	(36,763.19)	0.0000	4.3300	(1,725.00)	0.00	4.8158	(17.6157)	0.0000	1	(12.7999)	02/07/2025
300432.ZK	01/07/2025	SDB3265057940	0	(19,700)	2.0324	(40,038.65)	(40,038.65)	0.0000	4.3300	(1,725.00)	0.00	4.8158	(19.1852)	0.0000	1	(14.3694)	02/07/2025
TOTAL MIANYANG FULIN PRECISION MACHINING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												48.6639	(193.6925)	0.0000		(145.0286)	
MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603713.SH	01/17/2025	SDB3265057977	0	(900)	6.7405	(6,158.39)	(6,066.44)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.9068)	0.0000	1	(2.1661)	02/07/2025
603713.SH	01/17/2025	SDB3265057977	0	(1,700)	6.7405	(11,680.08)	(11,458.83)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.4907)	0.0000	1	(4.0858)	02/07/2025
603713.SH	01/16/2025	SDB3265057977	0	(900)	6.6087	(6,158.39)	(5,947.86)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8500)	0.0000	1	(2.1093)	02/07/2025
603713.SH	01/16/2025	SDB3265057977	0	(1,700)	6.6087	(11,680.08)	(11,234.85)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.3834)	0.0000	1	(3.9785)	02/07/2025
603713.SH	01/15/2025	SDB3265057977	0	(900)	6.5263	(6,158.39)	(5,873.68)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8145)	0.0000	1	(2.0738)	02/07/2025
603713.SH	01/15/2025	SDB3265057977	0	(1,700)	6.5263	(11,680.08)	(11,094.72)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.3162)	0.0000	1	(3.9114)	02/07/2025
603713.SH	01/14/2025	SDB3265057977	0	(900)	6.5967	(6,158.39)	(5,937.03)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8448)	0.0000	1	(2.1041)	02/07/2025
603713.SH	01/14/2025	SDB3265057977	0	(1,700)	6.5967	(11,680.08)	(11,214.38)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.3736)	0.0000	1	(3.9687)	02/07/2025
603713.SH	01/13/2025	SDB3265057977	0	(900)	6.6418	(6,158.39)	(5,977.62)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8643)	0.0000	1	(2.1236)	02/07/2025
603713.SH	01/13/2025	SDB3265057977	0	(1,700)	6.6418	(11,680.08)	(11,291.07)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.4103)	0.0000	1	(4.0054)	02/07/2025
603713.SH	01/10/2025	SDB3265057977	0	(900)	6.7158	(6,158.39)	(6,044.25)	0.0000	4.3300	(1,725.00)	0.00	2.2222	(8.6886)	0.0000	3	(6.4665)	02/07/2025
603713.SH	01/10/2025	SDB3265057977	0	(1,700)	6.7158	(11,680.08)	(11,416.91)	0.0000	4.3300	(1,725.00)	0.00	4.2146	(16.4118)	0.0000	3	(12.1972)	02/07/2025
603713.SH	01/09/2025	SDB3265057977	0	(900)	6.6875	(6,158.39)	(6,018.76)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8840)	0.0000	1	(2.1433)	02/07/2025
603713.SH	01/09/2025	SDB3265057977	0	(1,700)	6.6875	(11,680.08)	(11,368.76)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.4475)	0.0000	1	(4.0427)	02/07/2025
603713.SH	01/08/2025	SDB3265057977	0	(900)	6.6917	(6,158.39)	(6,022.53)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.8858)	0.0000	1	(2.1451)	02/07/2025
603713.SH	01/08/2025	SDB3265057977	0	(1,700)	6.6917	(11,680.08)	(11,375.90)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.4509)	0.0000	1	(4.0461)	02/07/2025
603713.SH	01/07/2025	SDB3265057977	0	(900)	6.8427	(6,158.39)	(6,158.39)	0.0000	4.3300	(1,725.00)	0.00	0.7407	(2.9509)	0.0000	1	(2.2102)	02/07/2025
603713.SH	01/07/2025	SDB3265057977	0	(1,700)	6.8706	(11,680.08)	(11,680.08)	0.0000	4.3300	(1,725.00)	0.00	1.4049	(5.5967)	0.0000	1	(4.1919)	02/07/2025
TOTAL MILKYWAY CHEMICAL SUPPLY CHAIN SERVICE CO.,LTD. CMN CLASS A SERIES NORTHBOUND												23.6013	(91.5708)	0.0000		(67.9696)	
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE																	
MINT_n.BK	01/17/2025	SDB3262992335	0	(17,700)	0.6882	(13,207.23)	(12,181.41)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1692)	0.0000	1	1.4193	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(16,000)	0.6882	(12,018.06)	(11,011.44)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1529)	0.0000	1	1.2926	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(108,200)	0.6882	(81,558.56)	(74,464.86)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.0342)	0.0000	1	8.7754	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(30,900)	0.6882	(23,672.52)	(21,265.84)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.2954)	0.0000	1	2.5519	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(59,800)	0.6882	(45,817.03)	(41,155.26)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.5716)	0.0000	1	4.9392	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
MINT_n.BK	01/17/2025	SDB3262992335	0	(10,600)	0.6882	(8,121.41)	(7,295.08)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1013)	0.0000	1	0.8755	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(15,600)	0.6882	(11,952.27)	(10,736.15)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1491)	0.0000	1	1.2885	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(1,100)	0.6882	(842.79)	(757.04)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0105)	0.0000	1	0.0909	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(700)	0.6882	(536.32)	(481.75)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0067)	0.0000	1	0.0578	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(42,800)	0.6882	(32,792.12)	(29,455.60)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4091)	0.0000	1	3.5351	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(800)	0.6882	(612.94)	(550.57)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0076)	0.0000	1	0.0661	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(100)	0.6882	(76.62)	(68.82)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0083	02/04/2025
MINT_n.BK	01/17/2025	SDB3262992335	0	(2,200)	0.6882	(1,685.58)	(1,514.07)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0210)	0.0000	1	0.1817	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(17,700)	0.6765	(13,207.23)	(11,974.09)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1663)	0.0000	1	1.4222	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(16,000)	0.6765	(12,018.06)	(10,824.03)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1503)	0.0000	1	1.2952	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(108,200)	0.6765	(81,558.56)	(73,197.52)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.0166)	0.0000	1	8.7931	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(30,900)	0.6765	(23,672.52)	(20,903.91)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.2903)	0.0000	1	2.5569	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(59,800)	0.6765	(45,817.03)	(40,454.82)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.5619)	0.0000	1	4.9489	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(10,600)	0.6765	(8,121.41)	(7,170.92)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.0996)	0.0000	1	0.8772	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(15,600)	0.6765	(11,952.27)	(10,553.43)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1466)	0.0000	1	1.2910	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(1,100)	0.6765	(842.79)	(744.15)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0103)	0.0000	1	0.0910	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(700)	0.6765	(536.32)	(473.55)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0066)	0.0000	1	0.0579	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(42,800)	0.6765	(32,792.12)	(28,954.29)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4021)	0.0000	1	3.5420	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(800)	0.6765	(612.94)	(541.20)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0075)	0.0000	1	0.0662	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(100)	0.6765	(76.62)	(67.65)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0009)	0.0000	1	0.0083	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(2,200)	0.6765	(1,685.58)	(1,488.30)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0207)	0.0000	1	0.1821	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(25,600)	0.6765	(19,613.98)	(17,318.45)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2405)	0.0000	1	2.1186	02/04/2025
MINT_n.BK	01/16/2025	SDB3262992335	0	(200)	0.6765	(153.23)	(135.30)	0.0000	4.3300	(50.00)	0.00	0.0184	(0.0019)	0.0000	1	0.0166	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(17,700)	0.6842	(13,207.23)	(12,109.53)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1682)	0.0000	1	1.4203	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(16,000)	0.6842	(12,018.06)	(10,946.46)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1520)	0.0000	1	1.2935	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(108,200)	0.6842	(81,558.56)	(74,025.46)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.0281)	0.0000	1	8.7816	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(30,900)	0.6842	(23,672.52)	(21,140.36)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.2936)	0.0000	1	2.5537	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(59,800)	0.6842	(45,817.03)	(40,912.41)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.5682)	0.0000	1	4.9425	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(10,600)	0.6842	(8,121.41)	(7,252.03)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1007)	0.0000	1	0.8761	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(15,600)	0.6842	(11,952.27)	(10,672.80)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1482)	0.0000	1	1.2894	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(1,100)	0.6842	(842.79)	(752.57)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0105)	0.0000	1	0.0909	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(700)	0.6842	(536.32)	(478.91)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0067)	0.0000	1	0.0579	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(42,800)	0.6842	(32,792.12)	(29,281.79)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4067)	0.0000	1	3.5375	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(800)	0.6842	(612.94)	(547.32)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0076)	0.0000	1	0.0661	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(100)	0.6842	(76.62)	(68.42)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0083	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(2,200)	0.6842	(1,685.58)	(1,505.14)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0209)	0.0000	1	0.1818	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(25,600)	0.6842	(19,613.98)	(17,514.34)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2433)	0.0000	1	2.1159	02/04/2025
MINT_n.BK	01/15/2025	SDB3262992335	0	(2,100)	0.6842	(1,608.96)	(1,436.72)	0.0000	4.3300	(50.00)	0.00	0.1935	(0.0200)	0.0000	1	0.1736	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(17,700)	0.6930	(13,207.23)	(12,266.83)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1704)	0.0000	1	1.4182	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(16,000)	0.6930	(12,018.06)	(11,088.66)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1540)	0.0000	1	1.2915	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(108,200)	0.6930	(81,558.56)	(74,987.04)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.0415)	0.0000	1	8.7682	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(30,900)	0.6930	(23,672.52)	(21,414.97)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.2974)	0.0000	1	2.5498	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(59,800)	0.6930	(45,817.03)	(41,443.85)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.5756)	0.0000	1	4.9352	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(10,600)	0.6930	(8,121.41)	(7,346.23)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1020)	0.0000	1	0.8748	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(15,600)	0.6930	(11,952.27)	(10,811.44)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1502)	0.0000	1	1.2874	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(1,100)	0.6930	(842.79)	(762.35)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0106)	0.0000	1	0.0908	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(700)	0.6930	(536.32)	(485.13)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0067)	0.0000	1	0.0578	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(42,800)	0.6930	(32,792.12)	(29,662.15)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4120)	0.0000	1	3.5322	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(800)	0.6930	(612.94)	(554.43)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0077)	0.0000	1	0.0660	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(100)	0.6930	(76.62)	(69.30)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0083	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(2,200)	0.6930	(1,685.58)	(1,524.69)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0212)	0.0000	1	0.1816	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(25,600)	0.6930	(19,613.98)	(17,741.85)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2464)	0.0000	1	2.1127	02/04/2025
MINT_n.BK	01/14/2025	SDB3262992335	0	(7,900)	0.6930	(6,052.75)	(5,475.02)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0760)	0.0000	1	0.6520	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
MINT_n.BK	01/14/2025	SDB3262992335	0	(24,000)	0.6930	(18,388.10)	(16,632.98)	0.0000	4.3300	(50.00)	0.00	2.2117	(0.2310)	0.0000	1	1.9807	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(17,700)	0.7091	(13,207.23)	(12,551.74)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1743)	0.0000	1	1.4142	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(16,000)	0.7091	(12,018.06)	(11,346.21)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1576)	0.0000	1	1.2879	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(108,200)	0.7091	(81,558.56)	(76,728.73)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.0657)	0.0000	1	8.7440	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(30,900)	0.7091	(23,672.52)	(21,912.36)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.3043)	0.0000	1	2.5429	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(59,800)	0.7091	(45,817.03)	(42,406.45)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.5890)	0.0000	1	4.9218	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(10,600)	0.7091	(8,121.41)	(7,516.86)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1044)	0.0000	1	0.8724	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(15,600)	0.7091	(11,952.27)	(11,062.55)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1536)	0.0000	1	1.2839	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(1,100)	0.7091	(842.79)	(780.05)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0108)	0.0000	1	0.0905	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(700)	0.7091	(536.32)	(496.40)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0069)	0.0000	1	0.0576	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(42,800)	0.7091	(32,792.12)	(30,351.11)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4215)	0.0000	1	3.5226	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(800)	0.7091	(612.94)	(567.31)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0079)	0.0000	1	0.0658	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(100)	0.7091	(76.62)	(70.91)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0082	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(2,200)	0.7091	(1,685.58)	(1,560.10)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0217)	0.0000	1	0.1811	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(25,600)	0.7091	(19,613.98)	(18,153.93)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2521)	0.0000	1	2.1070	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(7,900)	0.7091	(6,052.75)	(5,602.19)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0778)	0.0000	1	0.6502	02/04/2025
MINT_n.BK	01/13/2025	SDB3262992335	0	(25,700)	0.7091	(19,690.59)	(18,224.85)	0.0000	4.3300	(50.00)	0.00	2.3683	(0.2531)	0.0000	1	2.1152	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(17,700)	0.7370	(13,207.23)	(13,044.79)	0.0000	4.3300	(50.00)	0.00	4.7656	(0.5435)	0.0000	3	4.2221	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(16,000)	0.7370	(12,018.06)	(11,791.90)	0.0000	4.3300	(50.00)	0.00	4.3365	(0.4913)	0.0000	3	3.8452	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(108,200)	0.7370	(81,558.56)	(79,742.75)	0.0000	4.3300	(50.00)	0.00	29.4290	(3.3226)	0.0000	3	26.1064	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(30,900)	0.7370	(23,672.52)	(22,773.11)	0.0000	4.3300	(50.00)	0.00	8.5418	(0.9489)	0.0000	3	7.5930	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(59,800)	0.7370	(45,817.03)	(44,072.24)	0.0000	4.3300	(50.00)	0.00	16.5323	(1.8363)	0.0000	3	14.6960	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(10,600)	0.7370	(8,121.41)	(7,812.14)	0.0000	4.3300	(50.00)	0.00	2.9305	(0.3255)	0.0000	3	2.6050	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(15,600)	0.7370	(11,952.27)	(11,497.11)	0.0000	4.3300	(50.00)	0.00	4.3128	(0.4790)	0.0000	3	3.8337	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(1,100)	0.7370	(842.79)	(810.69)	0.0000	4.3300	(50.00)	0.00	0.3041	(0.0338)	0.0000	3	0.2703	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(700)	0.7370	(536.32)	(515.90)	0.0000	4.3300	(50.00)	0.00	0.1935	(0.0215)	0.0000	3	0.1720	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(42,800)	0.7370	(32,792.12)	(31,543.34)	0.0000	4.3300	(50.00)	0.00	11.8325	(1.3143)	0.0000	3	10.5182	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(800)	0.7370	(612.94)	(589.60)	0.0000	4.3300	(50.00)	0.00	0.2212	(0.0246)	0.0000	3	0.1966	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(100)	0.7370	(76.62)	(73.70)	0.0000	4.3300	(50.00)	0.00	0.0276	(0.0031)	0.0000	3	0.0246	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(2,200)	0.7370	(1,685.58)	(1,621.39)	0.0000	4.3300	(50.00)	0.00	0.6082	(0.0676)	0.0000	3	0.5407	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(25,600)	0.7370	(19,613.98)	(18,867.05)	0.0000	4.3300	(50.00)	0.00	7.0774	(0.7861)	0.0000	3	6.2912	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(7,900)	0.7370	(6,052.75)	(5,822.25)	0.0000	4.3300	(50.00)	0.00	2.1840	(0.2426)	0.0000	3	1.9414	02/04/2025
MINT_n.BK	01/10/2025	SDB3262992335	0	(25,700)	0.7370	(19,690.59)	(18,940.75)	0.0000	4.3300	(50.00)	0.00	7.1050	(0.7892)	0.0000	3	6.3158	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(17,700)	0.7532	(13,207.23)	(13,331.41)	0.0000	4.3300	(50.00)	0.00	1.5885	(0.1852)	0.0000	1	1.4034	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(16,000)	0.7532	(12,018.06)	(12,050.99)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1674)	0.0000	1	1.2781	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(108,200)	0.7532	(81,558.56)	(81,494.83)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.1319)	0.0000	1	8.6778	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(30,900)	0.7532	(23,672.52)	(23,273.48)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.3232)	0.0000	1	2.5240	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(59,800)	0.7532	(45,817.03)	(45,040.58)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.6256)	0.0000	1	4.8852	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(10,600)	0.7532	(8,121.41)	(7,983.78)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1109)	0.0000	1	0.8659	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(15,600)	0.7532	(11,952.27)	(11,749.72)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1632)	0.0000	1	1.2744	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(1,100)	0.7532	(842.79)	(828.51)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0115)	0.0000	1	0.0899	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(700)	0.7532	(536.32)	(527.23)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0073)	0.0000	1	0.0572	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(42,800)	0.7532	(32,792.12)	(32,236.40)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4477)	0.0000	1	3.4964	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(800)	0.7532	(612.94)	(602.55)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0084)	0.0000	1	0.0654	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(100)	0.7532	(76.62)	(75.32)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0082	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(2,200)	0.7532	(1,685.58)	(1,657.01)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0230)	0.0000	1	0.1797	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(25,600)	0.7532	(19,613.98)	(19,281.59)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2678)	0.0000	1	2.0913	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(7,900)	0.7532	(6,052.75)	(5,950.18)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0826)	0.0000	1	0.6454	02/04/2025
MINT_n.BK	01/09/2025	SDB3262992335	0	(25,700)	0.7532	(19,690.59)	(19,356.91)	0.0000	4.3300	(50.00)	0.00	2.3683	(0.2688)	0.0000	1	2.0995	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(16,000)	0.7425	(12,018.06)	(11,880.05)	0.0000	4.3300	(50.00)	0.00	1.4455	(0.1650)	0.0000	1	1.2805	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(108,200)	0.7425	(81,558.56)	(80,338.82)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.1158)	0.0000	1	8.6939	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(30,900)	0.7425	(23,672.52)	(22,943.34)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.3187)	0.0000	1	2.5286	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(59,800)	0.7425	(45,817.03)	(44,401.68)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.6167)	0.0000	1	4.8941	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
MINT_n.BK	01/08/2025	SDB3262992335	0	(10,600)	0.7425	(8,121.41)	(7,870.53)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1093)	0.0000	1	0.8675	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(15,600)	0.7425	(11,952.27)	(11,583.05)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1609)	0.0000	1	1.2767	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(1,100)	0.7425	(842.79)	(818.75)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0113)	0.0000	1	0.0900	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(700)	0.7425	(536.32)	(519.75)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0072)	0.0000	1	0.0573	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(42,800)	0.7425	(32,792.12)	(31,779.13)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4414)	0.0000	1	3.5028	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(800)	0.7425	(612.94)	(594.00)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0083)	0.0000	1	0.0655	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(100)	0.7425	(76.62)	(74.25)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0082	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(2,200)	0.7425	(1,685.58)	(1,633.51)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0227)	0.0000	1	0.1800	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(25,600)	0.7425	(19,613.98)	(19,008.08)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2640)	0.0000	1	2.0951	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(7,900)	0.7425	(6,052.75)	(5,865.77)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0815)	0.0000	1	0.6465	02/04/2025
MINT_n.BK	01/08/2025	SDB3262992335	0	(25,700)	0.7425	(19,690.59)	(19,082.33)	0.0000	4.3300	(50.00)	0.00	2.3683	(0.2650)	0.0000	1	2.1033	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(108,200)	0.7541	(81,558.56)	(81,589.29)	0.0000	4.3300	(50.00)	0.00	9.8097	(1.1332)	0.0000	1	8.6765	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(30,900)	0.7541	(23,672.52)	(23,300.45)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.3236)	0.0000	1	2.5237	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(59,800)	0.7541	(45,817.03)	(45,092.79)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.6263)	0.0000	1	4.8845	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(10,600)	0.7541	(8,121.41)	(7,993.04)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1110)	0.0000	1	0.8658	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(15,600)	0.7541	(11,952.27)	(11,763.34)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1634)	0.0000	1	1.2742	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(1,100)	0.7541	(842.79)	(829.47)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0115)	0.0000	1	0.0898	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(700)	0.7541	(536.32)	(527.84)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0073)	0.0000	1	0.0572	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(42,800)	0.7541	(32,792.12)	(32,273.77)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4482)	0.0000	1	3.4959	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(800)	0.7541	(612.94)	(603.25)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0084)	0.0000	1	0.0653	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(100)	0.7541	(76.62)	(75.41)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0010)	0.0000	1	0.0082	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(2,200)	0.7541	(1,685.58)	(1,658.93)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0230)	0.0000	1	0.1797	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(25,600)	0.7541	(19,613.98)	(19,303.94)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2681)	0.0000	1	2.0910	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(7,900)	0.7541	(6,052.75)	(5,957.07)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0827)	0.0000	1	0.6453	02/04/2025
MINT_n.BK	01/07/2025	SDB3262992335	0	(25,700)	0.7541	(19,690.59)	(19,379.34)	0.0000	4.3300	(50.00)	0.00	2.3683	(0.2692)	0.0000	1	2.0992	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(30,900)	0.7677	(23,672.52)	(23,720.57)	0.0000	4.3300	(50.00)	0.00	2.8473	(0.3295)	0.0000	1	2.5178	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(59,800)	0.7677	(45,817.03)	(45,905.83)	0.0000	4.3300	(50.00)	0.00	5.5108	(0.6376)	0.0000	1	4.8732	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(10,600)	0.7677	(8,121.41)	(8,137.15)	0.0000	4.3300	(50.00)	0.00	0.9768	(0.1130)	0.0000	1	0.8638	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(15,600)	0.7677	(11,952.27)	(11,975.43)	0.0000	4.3300	(50.00)	0.00	1.4376	(0.1663)	0.0000	1	1.2713	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(1,100)	0.7677	(842.79)	(844.42)	0.0000	4.3300	(50.00)	0.00	0.1014	(0.0117)	0.0000	1	0.0896	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(700)	0.7677	(536.32)	(537.36)	0.0000	4.3300	(50.00)	0.00	0.0645	(0.0075)	0.0000	1	0.0570	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(42,800)	0.7677	(32,792.12)	(32,855.68)	0.0000	4.3300	(50.00)	0.00	3.9442	(0.4563)	0.0000	1	3.4878	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(800)	0.7677	(612.94)	(614.12)	0.0000	4.3300	(50.00)	0.00	0.0737	(0.0085)	0.0000	1	0.0652	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(100)	0.7677	(76.62)	(76.77)	0.0000	4.3300	(50.00)	0.00	0.0092	(0.0011)	0.0000	1	0.0081	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(2,200)	0.7677	(1,685.58)	(1,688.84)	0.0000	4.3300	(50.00)	0.00	0.2027	(0.0235)	0.0000	1	0.1793	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(25,600)	0.7677	(19,613.98)	(19,651.99)	0.0000	4.3300	(50.00)	0.00	2.3591	(0.2729)	0.0000	1	2.0862	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(7,900)	0.7677	(6,052.75)	(6,064.48)	0.0000	4.3300	(50.00)	0.00	0.7280	(0.0842)	0.0000	1	0.6438	02/04/2025
MINT_n.BK	01/06/2025	SDB3262992335	0	(25,700)	0.7677	(19,690.59)	(19,728.76)	0.0000	4.3300	(50.00)	0.00	2.3683	(0.2740)	0.0000	1	2.0943	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(59,800)	0.7662	(45,817.03)	(45,817.03)	0.0000	4.3300	(50.00)	0.00	16.5323	(1.9090)	0.0000	3	14.6233	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(10,600)	0.7662	(8,121.41)	(8,121.41)	0.0000	4.3300	(50.00)	0.00	2.9305	(0.3384)	0.0000	3	2.5921	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(15,600)	0.7662	(11,952.27)	(11,952.27)	0.0000	4.3300	(50.00)	0.00	4.3128	(0.4980)	0.0000	3	3.8148	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(1,100)	0.7662	(842.79)	(842.79)	0.0000	4.3300	(50.00)	0.00	0.3041	(0.0351)	0.0000	3	0.2690	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(700)	0.7662	(536.32)	(536.32)	0.0000	4.3300	(50.00)	0.00	0.1935	(0.0223)	0.0000	3	0.1712	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(42,800)	0.7662	(32,792.12)	(32,792.12)	0.0000	4.3300	(50.00)	0.00	11.8325	(1.3663)	0.0000	3	10.4662	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(800)	0.7662	(612.94)	(612.94)	0.0000	4.3300	(50.00)	0.00	0.2212	(0.0255)	0.0000	3	0.1956	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(100)	0.7662	(76.62)	(76.62)	0.0000	4.3300	(50.00)	0.00	0.0276	(0.0032)	0.0000	3	0.0245	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(2,200)	0.7662	(1,685.58)	(1,685.58)	0.0000	4.3300	(50.00)	0.00	0.6082	(0.0702)	0.0000	3	0.5380	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(25,600)	0.7662	(19,613.98)	(19,613.98)	0.0000	4.3300	(50.00)	0.00	7.0774	(0.8172)	0.0000	3	6.2601	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(7,900)	0.7662	(6,052.75)	(6,052.75)	0.0000	4.3300	(50.00)	0.00	2.1840	(0.2522)	0.0000	3	1.9318	02/04/2025
MINT_n.BK	01/03/2025	SDB3262992335	0	(25,700)	0.7662	(19,690.59)	(19,690.59)	0.0000	4.3300	(50.00)	0.00	7.1050	(0.8204)	0.0000	3	6.2846	02/04/2025
TOTAL MINOR INTERNATIONAL PUBLIC COMPANY LIMITED LOCAL SHARE												425.8785	(46.9986)	0.0000		378.8799	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300848.ZK	01/17/2025	SDB3265406609	0	(900)	2.1670	(1,835.36)	(1,950.28)	0.0000	4.3300	(1,750.00)	0.00	0.2208	(0.9481)	0.0000	1	(0.7273)	02/07/2025
300848.ZK	01/17/2025	SDB3265406609	0	(300)	2.1670	(607.03)	(650.09)	0.0000	4.3300	(1,750.00)	0.00	0.0730	(0.3160)	0.0000	1	(0.2430)	02/07/2025
300848.ZK	01/17/2025	SDB3265406609	0	(2,600)	2.1670	(5,478.51)	(5,634.13)	0.0000	4.3300	(1,750.00)	0.00	0.6589	(2.7388)	0.0000	1	(2.0799)	02/07/2025
300848.ZK	01/17/2025	SDB3265406609	0	(3,700)	2.1670	(7,776.32)	(8,017.80)	0.0000	4.3300	(1,750.00)	0.00	0.9353	(3.8975)	0.0000	1	(2.9622)	02/07/2025
300848.ZK	01/17/2025	SDB3265406609	0	(1,600)	2.1670	(3,392.05)	(3,467.16)	0.0000	4.3300	(1,750.00)	0.00	0.4080	(1.6854)	0.0000	1	(1.2774)	02/07/2025
300848.ZK	01/17/2025	SDB3265406609	0	(3,800)	2.1670	(8,074.58)	(8,234.50)	0.0000	4.3300	(1,750.00)	0.00	0.9712	(4.0029)	0.0000	1	(3.0317)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(900)	2.0425	(1,835.36)	(1,838.21)	0.0000	4.3300	(1,750.00)	0.00	0.2208	(0.8936)	0.0000	1	(0.6728)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(300)	2.0425	(607.03)	(612.74)	0.0000	4.3300	(1,750.00)	0.00	0.0730	(0.2979)	0.0000	1	(0.2248)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(2,600)	2.0425	(5,478.51)	(5,310.38)	0.0000	4.3300	(1,750.00)	0.00	0.6589	(2.5814)	0.0000	1	(1.9225)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(3,700)	2.0425	(7,776.32)	(7,557.08)	0.0000	4.3300	(1,750.00)	0.00	0.9353	(3.6736)	0.0000	1	(2.7383)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(1,600)	2.0425	(3,392.05)	(3,267.93)	0.0000	4.3300	(1,750.00)	0.00	0.4080	(1.5886)	0.0000	1	(1.1806)	02/07/2025
300848.ZK	01/16/2025	SDB3265406609	0	(3,800)	2.0425	(8,074.58)	(7,761.33)	0.0000	4.3300	(1,750.00)	0.00	0.9712	(3.7729)	0.0000	1	(2.8017)	02/07/2025
300848.ZK	01/15/2025	SDB3265406609	0	(2,600)	2.0435	(5,478.51)	(5,313.23)	0.0000	4.3300	(1,750.00)	0.00	0.6589	(2.5828)	0.0000	1	(1.9239)	02/07/2025
300848.ZK	01/15/2025	SDB3265406609	0	(3,700)	2.0435	(7,776.32)	(7,561.13)	0.0000	4.3300	(1,750.00)	0.00	0.9353	(3.6755)	0.0000	1	(2.7402)	02/07/2025
300848.ZK	01/15/2025	SDB3265406609	0	(1,600)	2.0435	(3,392.05)	(3,269.68)	0.0000	4.3300	(1,750.00)	0.00	0.4080	(1.5894)	0.0000	1	(1.1814)	02/07/2025
300848.ZK	01/15/2025	SDB3265406609	0	(3,800)	2.0435	(8,074.58)	(7,765.49)	0.0000	4.3300	(1,750.00)	0.00	0.9712	(3.7749)	0.0000	1	(2.8037)	02/07/2025
300848.ZK	01/14/2025	SDB3265406609	0	(1,600)	2.1200	(3,392.05)	(3,392.05)	0.0000	4.3300	(1,750.00)	0.00	0.4080	(1.6489)	0.0000	1	(1.2409)	02/07/2025
300848.ZK	01/14/2025	SDB3265406609	0	(3,800)	2.1249	(8,074.58)	(8,074.58)	0.0000	4.3300	(1,750.00)	0.00	0.9712	(3.9251)	0.0000	1	(2.9540)	02/07/2025
TOTAL MIRACLL CHEMICALS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												10.8870	(43.5934)	0.0000		(32.7063)	
MIRLE AUTOMATION CORPORATION CMN																	
2464.TW	01/17/2025	SDB3261018872	0	(3,000)	2.1752	(7,664.63)	(6,525.49)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7517)	0.0000	1	(0.8299)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(3,000)	2.1752	(7,664.63)	(6,525.49)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7517)	0.0000	1	(0.8299)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(13,000)	2.1752	(33,213.41)	(28,277.12)	0.0000	4.3300	(966.41)	0.00	3.9948	(7.5909)	0.0000	1	(3.5960)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(3,000)	2.1752	(7,664.63)	(6,525.49)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7517)	0.0000	1	(0.8299)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(3,000)	2.1752	(7,664.63)	(6,525.49)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7517)	0.0000	1	(0.8299)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(4,000)	2.1752	(10,219.51)	(8,700.65)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.3357)	0.0000	1	(1.1065)	02/04/2025
2464.TW	01/17/2025	SDB3261018872	0	(3,000)	2.1752	(7,664.63)	(6,525.49)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7517)	0.0000	1	(0.8299)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(3,000)	2.2395	(7,664.63)	(6,718.65)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8036)	0.0000	1	(0.8817)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(3,000)	2.2395	(7,664.63)	(6,718.65)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8036)	0.0000	1	(0.8817)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(13,000)	2.2395	(33,213.41)	(29,114.15)	0.0000	4.3300	(966.41)	0.00	3.9948	(7.8156)	0.0000	1	(3.8207)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(3,000)	2.2395	(7,664.63)	(6,718.65)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8036)	0.0000	1	(0.8817)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(3,000)	2.2395	(7,664.63)	(6,718.65)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8036)	0.0000	1	(0.8817)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(4,000)	2.2395	(10,219.51)	(8,958.20)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.4048)	0.0000	1	(1.1756)	02/04/2025
2464.TW	01/16/2025	SDB3261018872	0	(3,000)	2.2395	(7,664.63)	(6,718.65)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8036)	0.0000	1	(0.8817)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(3,000)	2.1924	(7,664.63)	(6,577.08)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7656)	0.0000	1	(0.8437)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(3,000)	2.1924	(7,664.63)	(6,577.08)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7656)	0.0000	1	(0.8437)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(13,000)	2.1924	(33,213.41)	(28,500.68)	0.0000	4.3300	(966.41)	0.00	3.9948	(7.6509)	0.0000	1	(3.6561)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(3,000)	2.1924	(7,664.63)	(6,577.08)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7656)	0.0000	1	(0.8437)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(3,000)	2.1924	(7,664.63)	(6,577.08)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7656)	0.0000	1	(0.8437)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(4,000)	2.1924	(10,219.51)	(8,769.44)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.3541)	0.0000	1	(1.1249)	02/04/2025
2464.TW	01/15/2025	SDB3261018872	0	(3,000)	2.1924	(7,664.63)	(6,577.08)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.7656)	0.0000	1	(0.8437)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(3,000)	2.2815	(7,664.63)	(6,844.45)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8374)	0.0000	1	(0.9155)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(3,000)	2.2815	(7,664.63)	(6,844.45)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8374)	0.0000	1	(0.9155)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(13,000)	2.2815	(33,213.41)	(29,659.29)	0.0000	4.3300	(966.41)	0.00	3.9948	(7.9619)	0.0000	1	(3.9671)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(3,000)	2.2815	(7,664.63)	(6,844.45)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8374)	0.0000	1	(0.9155)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(3,000)	2.2815	(7,664.63)	(6,844.45)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8374)	0.0000	1	(0.9155)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(4,000)	2.2815	(10,219.51)	(9,125.94)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.4498)	0.0000	1	(1.2206)	02/04/2025
2464.TW	01/14/2025	SDB3261018872	0	(3,000)	2.2815	(7,664.63)	(6,844.45)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8374)	0.0000	1	(0.9155)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(3,000)	2.2888	(7,664.63)	(6,866.41)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8433)	0.0000	1	(0.9214)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(3,000)	2.2888	(7,664.63)	(6,866.41)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8433)	0.0000	1	(0.9214)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(13,000)	2.2888	(33,213.41)	(29,754.43)	0.0000	4.3300	(966.41)	0.00	3.9948	(7.9875)	0.0000	1	(3.9926)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(3,000)	2.2888	(7,664.63)	(6,866.41)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8433)	0.0000	1	(0.9214)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MIRLE AUTOMATION CORPORATION CMN (Cont.)																	
2464.TW	01/13/2025	SDB3261018872	0	(3,000)	2.2888	(7,664.63)	(6,866.41)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8433)	0.0000	1	(0.9214)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(4,000)	2.2888	(10,219.51)	(9,155.21)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.4577)	0.0000	1	(1.2285)	02/04/2025
2464.TW	01/13/2025	SDB3261018872	0	(3,000)	2.2888	(7,664.63)	(6,866.41)	0.0000	4.3300	(966.41)	0.00	0.9219	(1.8433)	0.0000	1	(0.9214)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(3,000)	2.4517	(7,664.63)	(7,355.13)	0.0000	4.3300	(966.41)	0.00	2.7657	(5.9234)	0.0000	3	(3.1577)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(3,000)	2.4517	(7,664.63)	(7,355.13)	0.0000	4.3300	(966.41)	0.00	2.7657	(5.9234)	0.0000	3	(3.1577)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(13,000)	2.4517	(33,213.41)	(31,872.24)	0.0000	4.3300	(966.41)	0.00	11.9845	(25.6679)	0.0000	3	(13.6834)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(3,000)	2.4517	(7,664.63)	(7,355.13)	0.0000	4.3300	(966.41)	0.00	2.7657	(5.9234)	0.0000	3	(3.1577)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(3,000)	2.4517	(7,664.63)	(7,355.13)	0.0000	4.3300	(966.41)	0.00	2.7657	(5.9234)	0.0000	3	(3.1577)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(4,000)	2.4517	(10,219.51)	(9,806.84)	0.0000	4.3300	(966.41)	0.00	3.6875	(7.8978)	0.0000	3	(4.2103)	02/04/2025
2464.TW	01/10/2025	SDB3261018872	0	(3,000)	2.4517	(7,664.63)	(7,355.13)	0.0000	4.3300	(966.41)	0.00	2.7657	(5.9234)	0.0000	3	(3.1577)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(3,000)	2.5135	(7,664.63)	(7,540.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0242)	0.0000	1	(1.1024)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(3,000)	2.5135	(7,664.63)	(7,540.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0242)	0.0000	1	(1.1024)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(13,000)	2.5135	(33,213.41)	(32,675.90)	0.0000	4.3300	(966.41)	0.00	3.9948	(8.7717)	0.0000	1	(4.7769)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(3,000)	2.5135	(7,664.63)	(7,540.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0242)	0.0000	1	(1.1024)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(3,000)	2.5135	(7,664.63)	(7,540.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0242)	0.0000	1	(1.1024)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(4,000)	2.5135	(10,219.51)	(10,054.12)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.6990)	0.0000	1	(1.4698)	02/04/2025
2464.TW	01/09/2025	SDB3261018872	0	(3,000)	2.5135	(7,664.63)	(7,540.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0242)	0.0000	1	(1.1024)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(3,000)	2.4837	(7,664.63)	(7,451.04)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0002)	0.0000	1	(1.0783)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(3,000)	2.4837	(7,664.63)	(7,451.04)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0002)	0.0000	1	(1.0783)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(13,000)	2.4837	(33,213.41)	(32,287.84)	0.0000	4.3300	(966.41)	0.00	3.9948	(8.6675)	0.0000	1	(4.6727)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(3,000)	2.4837	(7,664.63)	(7,451.04)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0002)	0.0000	1	(1.0783)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(3,000)	2.4837	(7,664.63)	(7,451.04)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0002)	0.0000	1	(1.0783)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(4,000)	2.4837	(10,219.51)	(9,934.72)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.6669)	0.0000	1	(1.4378)	02/04/2025
2464.TW	01/08/2025	SDB3261018872	0	(3,000)	2.4837	(7,664.63)	(7,451.04)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0002)	0.0000	1	(1.0783)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(3,000)	2.5099	(7,664.63)	(7,529.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0213)	0.0000	1	(1.0994)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(3,000)	2.5099	(7,664.63)	(7,529.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0213)	0.0000	1	(1.0994)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(13,000)	2.5099	(33,213.41)	(32,628.22)	0.0000	4.3300	(966.41)	0.00	3.9948	(8.7589)	0.0000	1	(4.7641)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(3,000)	2.5099	(7,664.63)	(7,529.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0213)	0.0000	1	(1.0994)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(3,000)	2.5099	(7,664.63)	(7,529.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0213)	0.0000	1	(1.0994)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(4,000)	2.5099	(10,219.51)	(10,039.45)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.6951)	0.0000	1	(1.4659)	02/04/2025
2464.TW	01/07/2025	SDB3261018872	0	(3,000)	2.5099	(7,664.63)	(7,529.59)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0213)	0.0000	1	(1.0994)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(3,000)	2.4906	(7,664.63)	(7,471.91)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0058)	0.0000	1	(1.0839)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(3,000)	2.4906	(7,664.63)	(7,471.91)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0058)	0.0000	1	(1.0839)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(13,000)	2.4906	(33,213.41)	(32,378.28)	0.0000	4.3300	(966.41)	0.00	3.9948	(8.6918)	0.0000	1	(4.6970)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(3,000)	2.4906	(7,664.63)	(7,471.91)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0058)	0.0000	1	(1.0839)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(3,000)	2.4906	(7,664.63)	(7,471.91)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0058)	0.0000	1	(1.0839)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(4,000)	2.4906	(10,219.51)	(9,962.55)	0.0000	4.3300	(966.41)	0.00	1.2292	(2.6744)	0.0000	1	(1.4452)	02/04/2025
2464.TW	01/06/2025	SDB3261018872	0	(3,000)	2.4906	(7,664.63)	(7,471.91)	0.0000	4.3300	(966.41)	0.00	0.9219	(2.0058)	0.0000	1	(1.0839)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(3,000)	2.5549	(7,664.63)	(7,664.63)	0.0000	4.3300	(966.41)	0.00	2.7657	(6.1726)	0.0000	3	(3.4070)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(3,000)	2.5549	(7,664.63)	(7,664.63)	0.0000	4.3300	(966.41)	0.00	2.7657	(6.1726)	0.0000	3	(3.4070)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(13,000)	2.5549	(33,213.41)	(33,213.41)	0.0000	4.3300	(966.41)	0.00	11.9845	(26.7480)	0.0000	3	(14.7635)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(3,000)	2.5549	(7,664.63)	(7,664.63)	0.0000	4.3300	(966.41)	0.00	2.7657	(6.1726)	0.0000	3	(3.4070)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(3,000)	2.5549	(7,664.63)	(7,664.63)	0.0000	4.3300	(966.41)	0.00	2.7657	(6.1726)	0.0000	3	(3.4070)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(4,000)	2.5549	(10,219.51)	(10,219.51)	0.0000	4.3300	(966.41)	0.00	3.6875	(8.2302)	0.0000	3	(4.5426)	02/04/2025
2464.TW	01/03/2025	SDB3261018872	0	(3,000)	2.5549	(7,664.63)	(7,664.63)	0.0000	4.3300	(966.41)	0.00	2.7657	(6.1726)	0.0000	3	(3.4070)	02/04/2025
TOTAL MIRLE AUTOMATION CORPORATION CMN												147.5016	(310.9237)	0.0000		(163.4221)	
MUANGTHAI CAPITAL PCL LOCAL SHARE																	
MTC_n.BK	01/17/2025	SDB3260121409	0	(500)	1.2598	(645.68)	(629.90)	0.0000	4.3300	(2,569.01)	0.00	0.0777	(0.4495)	0.0000	1	(0.3718)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(600)	1.2598	(803.40)	(755.89)	0.0000	4.3300	(2,569.01)	0.00	0.0966	(0.5394)	0.0000	1	(0.4428)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(2,100)	1.2598	(2,834.79)	(2,645.60)	0.0000	4.3300	(2,569.01)	0.00	0.3410	(1.8879)	0.0000	1	(1.5470)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(900)	1.2598	(1,227.73)	(1,133.83)	0.0000	4.3300	(2,569.01)	0.00	0.1477	(0.8091)	0.0000	1	(0.6614)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(1,700)	1.2598	(2,353.75)	(2,141.68)	0.0000	4.3300	(2,569.01)	0.00	0.2831	(1.5283)	0.0000	1	(1.2452)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/17/2025	SDB3260121409	0	(4,100)	1.2598	(5,799.32)	(5,165.22)	0.0000	4.3300	(2,569.01)	0.00	0.6975	(3.6860)	0.0000	1	(2.9884)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(15,100)	1.2598	(21,358.48)	(19,023.12)	0.0000	4.3300	(2,569.01)	0.00	2.5690	(13.5752)	0.0000	1	(11.0062)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(12,800)	1.2598	(18,105.20)	(16,125.56)	0.0000	4.3300	(2,569.01)	0.00	2.1777	(11.5074)	0.0000	1	(9.3298)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(3,600)	1.2598	(5,092.09)	(4,535.31)	0.0000	4.3300	(2,569.01)	0.00	0.6125	(3.2365)	0.0000	1	(2.6240)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(2,300)	1.2598	(3,253.28)	(2,897.56)	0.0000	4.3300	(2,569.01)	0.00	0.3913	(2.0677)	0.0000	1	(1.6764)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(27,800)	1.2598	(39,322.24)	(35,022.69)	0.0000	4.3300	(2,569.01)	0.00	4.7296	(24.9927)	0.0000	1	(20.2631)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(4,900)	1.2598	(6,930.90)	(6,173.06)	0.0000	4.3300	(2,569.01)	0.00	0.8336	(4.4052)	0.0000	1	(3.5716)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(11,200)	1.2598	(15,842.05)	(14,109.86)	0.0000	4.3300	(2,569.01)	0.00	1.9054	(10.0690)	0.0000	1	(8.1635)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(17,800)	1.2598	(25,177.55)	(22,424.60)	0.0000	4.3300	(2,569.01)	0.00	3.0283	(16.0025)	0.0000	1	(12.9742)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(12,700)	1.2598	(17,963.76)	(15,999.57)	0.0000	4.3300	(2,569.01)	0.00	2.1606	(11.4175)	0.0000	1	(9.2569)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(14,000)	1.2598	(19,802.57)	(17,637.33)	0.0000	4.3300	(2,569.01)	0.00	2.3818	(12.5862)	0.0000	1	(10.2044)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(4,600)	1.2598	(6,506.56)	(5,795.12)	0.0000	4.3300	(2,569.01)	0.00	0.7826	(4.1355)	0.0000	1	(3.3529)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(5,600)	1.2598	(7,921.03)	(7,054.93)	0.0000	4.3300	(2,569.01)	0.00	0.9527	(5.0345)	0.0000	1	(4.0818)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(2,400)	1.2598	(3,394.73)	(3,023.54)	0.0000	4.3300	(2,569.01)	0.00	0.4083	(2.1576)	0.0000	1	(1.7493)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(200)	1.2598	(282.89)	(251.96)	0.0000	4.3300	(2,569.01)	0.00	0.0340	(0.1798)	0.0000	1	(0.1458)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(17,000)	1.2598	(24,045.97)	(21,416.75)	0.0000	4.3300	(2,569.01)	0.00	2.8922	(15.2833)	0.0000	1	(12.3911)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(3,500)	1.2598	(4,950.64)	(4,409.33)	0.0000	4.3300	(2,569.01)	0.00	0.5955	(3.1466)	0.0000	1	(2.5511)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(2,500)	1.2598	(3,536.17)	(3,149.52)	0.0000	4.3300	(2,569.01)	0.00	0.4253	(2.2475)	0.0000	1	(1.8222)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(400)	1.2598	(565.79)	(503.92)	0.0000	4.3300	(2,569.01)	0.00	0.0681	(0.3596)	0.0000	1	(0.2916)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(2,600)	1.2598	(3,677.62)	(3,275.50)	0.0000	4.3300	(2,569.01)	0.00	0.4423	(2.3374)	0.0000	1	(1.8951)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(5,300)	1.2598	(7,496.69)	(6,676.99)	0.0000	4.3300	(2,569.01)	0.00	0.9017	(4.7648)	0.0000	1	(3.8631)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(25,600)	1.2598	(36,210.41)	(32,251.11)	0.0000	4.3300	(2,569.01)	0.00	4.3553	(23.0148)	0.0000	1	(18.6595)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(3,100)	1.2598	(4,384.85)	(3,905.41)	0.0000	4.3300	(2,569.01)	0.00	0.5274	(2.7870)	0.0000	1	(2.2596)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(800)	1.2598	(1,131.58)	(1,007.85)	0.0000	4.3300	(2,569.01)	0.00	0.1361	(0.7192)	0.0000	1	(0.5831)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(7,100)	1.2598	(10,042.73)	(8,944.64)	0.0000	4.3300	(2,569.01)	0.00	1.2079	(6.3830)	0.0000	1	(5.1751)	02/04/2025
MTC_n.BK	01/17/2025	SDB3260121409	0	(76,400)	1.2598	(108,065.43)	(96,249.41)	0.0000	4.3300	(2,569.01)	0.00	12.9979	(68.6849)	0.0000	1	(55.6870)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(500)	1.2522	(645.68)	(626.12)	0.0000	4.3300	(2,569.01)	0.00	0.0777	(0.4468)	0.0000	1	(0.3691)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(600)	1.2522	(803.40)	(751.35)	0.0000	4.3300	(2,569.01)	0.00	0.0966	(0.5362)	0.0000	1	(0.4395)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(2,100)	1.2522	(2,834.79)	(2,629.72)	0.0000	4.3300	(2,569.01)	0.00	0.3410	(1.8766)	0.0000	1	(1.5356)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(900)	1.2522	(1,227.73)	(1,127.02)	0.0000	4.3300	(2,569.01)	0.00	0.1477	(0.8043)	0.0000	1	(0.6566)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(1,700)	1.2522	(2,353.75)	(2,128.82)	0.0000	4.3300	(2,569.01)	0.00	0.2831	(1.5192)	0.0000	1	(1.2361)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(4,100)	1.2522	(5,799.32)	(5,134.22)	0.0000	4.3300	(2,569.01)	0.00	0.6975	(3.6639)	0.0000	1	(2.9663)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(15,100)	1.2522	(21,358.48)	(18,908.96)	0.0000	4.3300	(2,569.01)	0.00	2.5690	(13.4937)	0.0000	1	(10.9247)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(12,800)	1.2522	(18,105.20)	(16,028.79)	0.0000	4.3300	(2,569.01)	0.00	2.1777	(11.4384)	0.0000	1	(9.2607)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(3,600)	1.2522	(5,092.09)	(4,508.10)	0.0000	4.3300	(2,569.01)	0.00	0.6125	(3.2170)	0.0000	1	(2.6046)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(2,300)	1.2522	(3,253.28)	(2,880.17)	0.0000	4.3300	(2,569.01)	0.00	0.3913	(2.0553)	0.0000	1	(1.6640)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(27,800)	1.2522	(39,322.24)	(34,812.52)	0.0000	4.3300	(2,569.01)	0.00	4.7296	(24.8427)	0.0000	1	(20.1131)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(4,900)	1.2522	(6,930.90)	(6,136.02)	0.0000	4.3300	(2,569.01)	0.00	0.8336	(4.3787)	0.0000	1	(3.5451)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(11,200)	1.2522	(15,842.05)	(14,025.19)	0.0000	4.3300	(2,569.01)	0.00	1.9054	(10.0086)	0.0000	1	(8.1031)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(17,800)	1.2522	(25,177.55)	(22,290.03)	0.0000	4.3300	(2,569.01)	0.00	3.0283	(15.9065)	0.0000	1	(12.8782)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(12,700)	1.2522	(17,963.76)	(15,903.56)	0.0000	4.3300	(2,569.01)	0.00	2.1606	(11.3490)	0.0000	1	(9.1884)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(14,000)	1.2522	(19,802.57)	(17,531.49)	0.0000	4.3300	(2,569.01)	0.00	2.3818	(12.5107)	0.0000	1	(10.1289)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(4,600)	1.2522	(6,506.56)	(5,760.35)	0.0000	4.3300	(2,569.01)	0.00	0.7826	(4.1107)	0.0000	1	(3.3281)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(5,600)	1.2522	(7,921.03)	(7,012.59)	0.0000	4.3300	(2,569.01)	0.00	0.9527	(5.0043)	0.0000	1	(4.0516)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(2,400)	1.2522	(3,394.73)	(3,005.40)	0.0000	4.3300	(2,569.01)	0.00	0.4083	(2.1447)	0.0000	1	(1.7364)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(200)	1.2522	(282.89)	(250.45)	0.0000	4.3300	(2,569.01)	0.00	0.0340	(0.1787)	0.0000	1	(0.1447)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(17,000)	1.2522	(24,045.97)	(21,288.23)	0.0000	4.3300	(2,569.01)	0.00	2.8922	(15.1916)	0.0000	1	(12.2994)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(3,500)	1.2522	(4,950.64)	(4,382.87)	0.0000	4.3300	(2,569.01)	0.00	0.5955	(3.1277)	0.0000	1	(2.5322)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(2,500)	1.2522	(3,536.17)	(3,130.62)	0.0000	4.3300	(2,569.01)	0.00	0.4253	(2.2341)	0.0000	1	(1.8087)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(400)	1.2522	(565.79)	(500.90)	0.0000	4.3300	(2,569.01)	0.00	0.0681	(0.3574)	0.0000	1	(0.2894)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(2,600)	1.2522	(3,677.62)	(3,255.85)	0.0000	4.3300	(2,569.01)	0.00	0.4423	(2.3234)	0.0000	1	(1.8811)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(5,300)	1.2522	(7,496.69)	(6,636.92)	0.0000	4.3300	(2,569.01)	0.00	0.9017	(4.7362)	0.0000	1	(3.8345)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(25,600)	1.2522	(36,210.41)	(32,057.57)	0.0000	4.3300	(2,569.01)	0.00	4.3553	(22.8767)	0.0000	1	(18.5214)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/16/2025	SDB3260121409	0	(3,100)	1.2522	(4,384.85)	(3,881.97)	0.0000	4.3300	(2,569.01)	0.00	0.5274	(2.7702)	0.0000	1	(2.2428)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(800)	1.2522	(1,131.58)	(1,001.80)	0.0000	4.3300	(2,569.01)	0.00	0.1361	(0.7149)	0.0000	1	(0.5788)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(7,100)	1.2522	(10,042.73)	(8,890.97)	0.0000	4.3300	(2,569.01)	0.00	1.2079	(6.3447)	0.0000	1	(5.1368)	02/04/2025
MTC_n.BK	01/16/2025	SDB3260121409	0	(76,400)	1.2522	(108,065.43)	(95,671.82)	0.0000	4.3300	(2,569.01)	0.00	12.9979	(68.2727)	0.0000	1	(55.2749)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(500)	1.2648	(645.68)	(632.41)	0.0000	4.3300	(2,569.01)	0.00	0.0777	(0.4513)	0.0000	1	(0.3736)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(600)	1.2648	(803.40)	(758.89)	0.0000	4.3300	(2,569.01)	0.00	0.0966	(0.5416)	0.0000	1	(0.4449)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(2,100)	1.2648	(2,834.79)	(2,656.13)	0.0000	4.3300	(2,569.01)	0.00	0.3410	(1.8954)	0.0000	1	(1.5545)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(900)	1.2648	(1,227.73)	(1,138.34)	0.0000	4.3300	(2,569.01)	0.00	0.1477	(0.8123)	0.0000	1	(0.6647)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(1,700)	1.2648	(2,353.75)	(2,150.20)	0.0000	4.3300	(2,569.01)	0.00	0.2831	(1.5344)	0.0000	1	(1.2513)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(4,100)	1.2648	(5,799.32)	(5,185.77)	0.0000	4.3300	(2,569.01)	0.00	0.6975	(3.7006)	0.0000	1	(3.0031)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(15,100)	1.2648	(21,358.48)	(19,098.81)	0.0000	4.3300	(2,569.01)	0.00	2.5690	(13.6292)	0.0000	1	(11.0602)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(12,800)	1.2648	(18,105.20)	(16,189.72)	0.0000	4.3300	(2,569.01)	0.00	2.1777	(11.5532)	0.0000	1	(9.3756)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(3,600)	1.2648	(5,092.09)	(4,553.36)	0.0000	4.3300	(2,569.01)	0.00	0.6125	(3.2493)	0.0000	1	(2.6369)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(2,300)	1.2648	(3,253.28)	(2,909.09)	0.0000	4.3300	(2,569.01)	0.00	0.3913	(2.0760)	0.0000	1	(1.6847)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(27,800)	1.2648	(39,322.24)	(35,162.05)	0.0000	4.3300	(2,569.01)	0.00	4.7296	(25.0921)	0.0000	1	(20.3625)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(4,900)	1.2648	(6,930.90)	(6,197.63)	0.0000	4.3300	(2,569.01)	0.00	0.8336	(4.4227)	0.0000	1	(3.5891)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(11,200)	1.2648	(15,842.05)	(14,166.01)	0.0000	4.3300	(2,569.01)	0.00	1.9054	(10.1091)	0.0000	1	(8.2036)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(17,800)	1.2648	(25,177.55)	(22,513.83)	0.0000	4.3300	(2,569.01)	0.00	3.0283	(16.0662)	0.0000	1	(13.0379)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(12,700)	1.2648	(17,963.76)	(16,063.24)	0.0000	4.3300	(2,569.01)	0.00	2.1606	(11.4629)	0.0000	1	(9.3023)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(14,000)	1.2648	(19,802.57)	(17,707.51)	0.0000	4.3300	(2,569.01)	0.00	2.3818	(12.6363)	0.0000	1	(10.2545)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(4,600)	1.2648	(6,506.56)	(5,818.18)	0.0000	4.3300	(2,569.01)	0.00	0.7826	(4.1519)	0.0000	1	(3.3693)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(5,600)	1.2648	(7,921.03)	(7,083.00)	0.0000	4.3300	(2,569.01)	0.00	0.9527	(5.0545)	0.0000	1	(4.1018)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(2,400)	1.2648	(3,394.73)	(3,035.57)	0.0000	4.3300	(2,569.01)	0.00	0.4083	(2.1662)	0.0000	1	(1.7579)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(200)	1.2648	(282.89)	(252.96)	0.0000	4.3300	(2,569.01)	0.00	0.0340	(0.1805)	0.0000	1	(0.1465)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(17,000)	1.2648	(24,045.97)	(21,501.97)	0.0000	4.3300	(2,569.01)	0.00	2.8922	(15.3441)	0.0000	1	(12.4519)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(3,500)	1.2648	(4,950.64)	(4,426.88)	0.0000	4.3300	(2,569.01)	0.00	0.5955	(3.1591)	0.0000	1	(2.5636)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(2,500)	1.2648	(3,536.17)	(3,162.05)	0.0000	4.3300	(2,569.01)	0.00	0.4253	(2.2565)	0.0000	1	(1.8312)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(400)	1.2648	(565.79)	(505.93)	0.0000	4.3300	(2,569.01)	0.00	0.0681	(0.3610)	0.0000	1	(0.2930)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(2,600)	1.2648	(3,677.62)	(3,288.54)	0.0000	4.3300	(2,569.01)	0.00	0.4423	(2.3467)	0.0000	1	(1.9044)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(5,300)	1.2648	(7,496.69)	(6,703.56)	0.0000	4.3300	(2,569.01)	0.00	0.9017	(4.7837)	0.0000	1	(3.8821)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(25,600)	1.2648	(36,210.41)	(32,379.44)	0.0000	4.3300	(2,569.01)	0.00	4.3553	(23.1064)	0.0000	1	(18.7511)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(3,100)	1.2648	(4,384.85)	(3,920.95)	0.0000	4.3300	(2,569.01)	0.00	0.5274	(2.7980)	0.0000	1	(2.2706)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(800)	1.2648	(1,131.58)	(1,011.86)	0.0000	4.3300	(2,569.01)	0.00	0.1361	(0.7221)	0.0000	1	(0.5860)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(7,100)	1.2648	(10,042.73)	(8,980.24)	0.0000	4.3300	(2,569.01)	0.00	1.2079	(6.4084)	0.0000	1	(5.2005)	02/04/2025
MTC_n.BK	01/15/2025	SDB3260121409	0	(76,400)	1.2648	(108,065.43)	(96,632.40)	0.0000	4.3300	(2,569.01)	0.00	12.9979	(68.9582)	0.0000	1	(55.9603)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(500)	1.3139	(645.68)	(656.95)	0.0000	4.3300	(2,569.01)	0.00	0.0777	(0.4688)	0.0000	1	(0.3911)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(600)	1.3139	(803.40)	(788.33)	0.0000	4.3300	(2,569.01)	0.00	0.0966	(0.5626)	0.0000	1	(0.4659)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(2,100)	1.3139	(2,834.79)	(2,759.17)	0.0000	4.3300	(2,569.01)	0.00	0.3410	(1.9690)	0.0000	1	(1.6280)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(900)	1.3139	(1,227.73)	(1,182.50)	0.0000	4.3300	(2,569.01)	0.00	0.1477	(0.8438)	0.0000	1	(0.6962)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(1,700)	1.3139	(2,353.75)	(2,233.61)	0.0000	4.3300	(2,569.01)	0.00	0.2831	(1.5939)	0.0000	1	(1.3108)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(4,100)	1.3139	(5,799.32)	(5,386.95)	0.0000	4.3300	(2,569.01)	0.00	0.6975	(3.8442)	0.0000	1	(3.1467)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(15,100)	1.3139	(21,358.48)	(19,839.74)	0.0000	4.3300	(2,569.01)	0.00	2.5690	(14.1579)	0.0000	1	(11.5890)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(12,800)	1.3139	(18,105.20)	(16,817.79)	0.0000	4.3300	(2,569.01)	0.00	2.1777	(12.0014)	0.0000	1	(9.8238)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(3,600)	1.3139	(5,092.09)	(4,730.00)	0.0000	4.3300	(2,569.01)	0.00	0.6125	(3.3754)	0.0000	1	(2.7629)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(2,300)	1.3139	(3,253.28)	(3,021.95)	0.0000	4.3300	(2,569.01)	0.00	0.3913	(2.1565)	0.0000	1	(1.7652)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(27,800)	1.3139	(39,322.24)	(36,526.14)	0.0000	4.3300	(2,569.01)	0.00	4.7296	(26.0656)	0.0000	1	(21.3360)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(4,900)	1.3139	(6,930.90)	(6,438.06)	0.0000	4.3300	(2,569.01)	0.00	0.8336	(4.5943)	0.0000	1	(3.7607)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(11,200)	1.3139	(15,842.05)	(14,715.57)	0.0000	4.3300	(2,569.01)	0.00	1.9054	(10.5012)	0.0000	1	(8.5958)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(17,800)	1.3139	(25,177.55)	(23,387.24)	0.0000	4.3300	(2,569.01)	0.00	3.0283	(16.6895)	0.0000	1	(13.6612)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(12,700)	1.3139	(17,963.76)	(16,686.40)	0.0000	4.3300	(2,569.01)	0.00	2.1606	(11.9076)	0.0000	1	(9.7470)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(14,000)	1.3139	(19,802.57)	(18,394.46)	0.0000	4.3300	(2,569.01)	0.00	2.3818	(13.1265)	0.0000	1	(10.7447)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(4,600)	1.3139	(6,506.56)	(6,043.89)	0.0000	4.3300	(2,569.01)	0.00	0.7826	(4.3130)	0.0000	1	(3.5304)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(5,600)	1.3139	(7,921.03)	(7,357.78)	0.0000	4.3300	(2,569.01)	0.00	0.9527	(5.2506)	0.0000	1	(4.2979)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/14/2025	SDB3260121409	0	(2,400)	1.3139	(3,394.73)	(3,153.34)	0.0000	4.3300	(2,569.01)	0.00	0.4083	(2.2503)	0.0000	1	(1.8420)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(200)	1.3139	(282.89)	(262.78)	0.0000	4.3300	(2,569.01)	0.00	0.0340	(0.1875)	0.0000	1	(0.1535)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(17,000)	1.3139	(24,045.97)	(22,336.13)	0.0000	4.3300	(2,569.01)	0.00	2.8922	(15.9394)	0.0000	1	(13.0472)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(3,500)	1.3139	(4,950.64)	(4,598.61)	0.0000	4.3300	(2,569.01)	0.00	0.5955	(3.2816)	0.0000	1	(2.6862)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(2,500)	1.3139	(3,536.17)	(3,284.72)	0.0000	4.3300	(2,569.01)	0.00	0.4253	(2.3440)	0.0000	1	(1.9187)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(400)	1.3139	(565.79)	(525.56)	0.0000	4.3300	(2,569.01)	0.00	0.0681	(0.3750)	0.0000	1	(0.3070)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(2,600)	1.3139	(3,677.62)	(3,416.11)	0.0000	4.3300	(2,569.01)	0.00	0.4423	(2.4378)	0.0000	1	(1.9954)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(5,300)	1.3139	(7,496.69)	(6,963.62)	0.0000	4.3300	(2,569.01)	0.00	0.9017	(4.9693)	0.0000	1	(4.0676)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(25,600)	1.3139	(36,210.41)	(33,635.58)	0.0000	4.3300	(2,569.01)	0.00	4.3553	(24.0028)	0.0000	1	(19.6475)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(3,100)	1.3139	(4,384.85)	(4,073.06)	0.0000	4.3300	(2,569.01)	0.00	0.5274	(2.9066)	0.0000	1	(2.3792)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(800)	1.3139	(1,131.58)	(1,051.11)	0.0000	4.3300	(2,569.01)	0.00	0.1361	(0.7501)	0.0000	1	(0.6140)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(7,100)	1.3139	(10,042.73)	(9,328.62)	0.0000	4.3300	(2,569.01)	0.00	1.2079	(6.6570)	0.0000	1	(5.4491)	02/04/2025
MTC_n.BK	01/14/2025	SDB3260121409	0	(76,400)	1.3139	(108,065.43)	(100,381.20)	0.0000	4.3300	(2,569.01)	0.00	12.9979	(71.6334)	0.0000	1	(58.6355)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(500)	1.2900	(645.68)	(645.00)	0.0000	4.3300	(2,569.01)	0.00	0.0777	(0.4603)	0.0000	1	(0.3826)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(600)	1.2900	(803.40)	(774.00)	0.0000	4.3300	(2,569.01)	0.00	0.0966	(0.5523)	0.0000	1	(0.4557)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(2,100)	1.2900	(2,834.79)	(2,708.99)	0.0000	4.3300	(2,569.01)	0.00	0.3410	(1.9332)	0.0000	1	(1.5922)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(900)	1.2900	(1,227.73)	(1,161.00)	0.0000	4.3300	(2,569.01)	0.00	0.1477	(0.8285)	0.0000	1	(0.6808)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(1,700)	1.2900	(2,353.75)	(2,192.99)	0.0000	4.3300	(2,569.01)	0.00	0.2831	(1.5650)	0.0000	1	(1.2818)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(4,100)	1.2900	(5,799.32)	(5,288.99)	0.0000	4.3300	(2,569.01)	0.00	0.6975	(3.7743)	0.0000	1	(3.0768)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(15,100)	1.2900	(21,358.48)	(19,478.95)	0.0000	4.3300	(2,569.01)	0.00	2.5690	(13.9004)	0.0000	1	(11.3315)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(12,800)	1.2900	(18,105.20)	(16,511.96)	0.0000	4.3300	(2,569.01)	0.00	2.1777	(11.7832)	0.0000	1	(9.6055)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(3,600)	1.2900	(5,092.09)	(4,643.99)	0.0000	4.3300	(2,569.01)	0.00	0.6125	(3.3140)	0.0000	1	(2.7015)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(2,300)	1.2900	(3,253.28)	(2,966.99)	0.0000	4.3300	(2,569.01)	0.00	0.3913	(2.1173)	0.0000	1	(1.7260)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(27,800)	1.2900	(39,322.24)	(35,861.92)	0.0000	4.3300	(2,569.01)	0.00	4.7296	(25.5916)	0.0000	1	(20.8620)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(4,900)	1.2900	(6,930.90)	(6,320.99)	0.0000	4.3300	(2,569.01)	0.00	0.8336	(4.5107)	0.0000	1	(3.6771)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(11,200)	1.2900	(15,842.05)	(14,447.97)	0.0000	4.3300	(2,569.01)	0.00	1.9054	(10.3103)	0.0000	1	(8.4048)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(17,800)	1.2900	(25,177.55)	(22,961.95)	0.0000	4.3300	(2,569.01)	0.00	3.0283	(16.3860)	0.0000	1	(13.3577)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(12,700)	1.2900	(17,963.76)	(16,382.96)	0.0000	4.3300	(2,569.01)	0.00	2.1606	(11.6911)	0.0000	1	(9.5305)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(14,000)	1.2900	(19,802.57)	(18,059.96)	0.0000	4.3300	(2,569.01)	0.00	2.3818	(12.8878)	0.0000	1	(10.5060)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(4,600)	1.2900	(6,506.56)	(5,933.99)	0.0000	4.3300	(2,569.01)	0.00	0.7826	(4.2346)	0.0000	1	(3.4520)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(5,600)	1.2900	(7,921.03)	(7,223.98)	0.0000	4.3300	(2,569.01)	0.00	0.9527	(5.1551)	0.0000	1	(4.2024)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(2,400)	1.2900	(3,394.73)	(3,095.99)	0.0000	4.3300	(2,569.01)	0.00	0.4083	(2.2093)	0.0000	1	(1.8010)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(200)	1.2900	(282.89)	(258.00)	0.0000	4.3300	(2,569.01)	0.00	0.0340	(0.1841)	0.0000	1	(0.1501)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(17,000)	1.2900	(24,045.97)	(21,929.95)	0.0000	4.3300	(2,569.01)	0.00	2.8922	(15.6495)	0.0000	1	(12.7573)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(3,500)	1.2900	(4,950.64)	(4,514.99)	0.0000	4.3300	(2,569.01)	0.00	0.5955	(3.2220)	0.0000	1	(2.6265)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(2,500)	1.2900	(3,536.17)	(3,224.99)	0.0000	4.3300	(2,569.01)	0.00	0.4253	(2.3014)	0.0000	1	(1.8761)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(400)	1.2900	(565.79)	(516.00)	0.0000	4.3300	(2,569.01)	0.00	0.0681	(0.3682)	0.0000	1	(0.3002)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(2,600)	1.2900	(3,677.62)	(3,353.99)	0.0000	4.3300	(2,569.01)	0.00	0.4423	(2.3935)	0.0000	1	(1.9511)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(5,300)	1.2900	(7,496.69)	(6,836.98)	0.0000	4.3300	(2,569.01)	0.00	0.9017	(4.8790)	0.0000	1	(3.9773)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(25,600)	1.2900	(36,210.41)	(33,023.92)	0.0000	4.3300	(2,569.01)	0.00	4.3553	(23.5663)	0.0000	1	(19.2110)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(3,100)	1.2900	(4,384.85)	(3,998.99)	0.0000	4.3300	(2,569.01)	0.00	0.5274	(2.8537)	0.0000	1	(2.3263)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(800)	1.2900	(1,131.58)	(1,032.00)	0.0000	4.3300	(2,569.01)	0.00	0.1361	(0.7364)	0.0000	1	(0.6003)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(7,100)	1.2900	(10,042.73)	(9,158.98)	0.0000	4.3300	(2,569.01)	0.00	1.2079	(6.5360)	0.0000	1	(5.3281)	02/04/2025
MTC_n.BK	01/13/2025	SDB3260121409	0	(76,400)	1.2900	(108,065.43)	(98,555.77)	0.0000	4.3300	(2,569.01)	0.00	12.9979	(70.3307)	0.0000	1	(57.3329)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(600)	1.3150	(803.40)	(789.02)	0.0000	4.3300	(2,569.22)	0.00	0.2899	(1.6893)	0.0000	3	(1.3994)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(2,100)	1.3150	(2,834.79)	(2,761.56)	0.0000	4.3300	(2,569.22)	0.00	1.0229	(5.9125)	0.0000	3	(4.8897)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(900)	1.3150	(1,227.73)	(1,183.53)	0.0000	4.3300	(2,569.22)	0.00	0.4430	(2.5339)	0.0000	3	(2.0909)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(1,700)	1.3150	(2,353.75)	(2,235.55)	0.0000	4.3300	(2,569.22)	0.00	0.8493	(4.7863)	0.0000	3	(3.9370)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(4,100)	1.3150	(5,799.32)	(5,391.62)	0.0000	4.3300	(2,569.22)	0.00	2.0926	(11.5435)	0.0000	3	(9.4509)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(15,100)	1.3150	(21,358.48)	(19,856.94)	0.0000	4.3300	(2,569.22)	0.00	7.7069	(42.5140)	0.0000	3	(34.8071)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(12,800)	1.3150	(18,105.20)	(16,832.37)	0.0000	4.3300	(2,569.22)	0.00	6.5330	(36.0383)	0.0000	3	(29.5054)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(3,600)	1.3150	(5,092.09)	(4,734.10)	0.0000	4.3300	(2,569.22)	0.00	1.8374	(10.1358)	0.0000	3	(8.2984)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(2,300)	1.3150	(3,253.28)	(3,024.57)	0.0000	4.3300	(2,569.22)	0.00	1.1739	(6.4756)	0.0000	3	(5.3017)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/10/2025	SDB3260121409	0	(27,800)	1.3150	(39,322.24)	(36,557.81)	0.0000	4.3300	(2,569.22)	0.00	14.1888	(78.2707)	0.0000	3	(64.0820)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(4,900)	1.3150	(6,930.90)	(6,443.64)	0.0000	4.3300	(2,569.22)	0.00	2.5009	(13.7959)	0.0000	3	(11.2950)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(11,200)	1.3150	(15,842.05)	(14,728.32)	0.0000	4.3300	(2,569.22)	0.00	5.7163	(31.5335)	0.0000	3	(25.8172)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(17,800)	1.3150	(25,177.55)	(23,407.52)	0.0000	4.3300	(2,569.22)	0.00	9.0849	(50.1158)	0.0000	3	(41.0309)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(12,700)	1.3150	(17,963.76)	(16,700.87)	0.0000	4.3300	(2,569.22)	0.00	6.4819	(35.7568)	0.0000	3	(29.2749)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(14,000)	1.3150	(19,802.57)	(18,410.41)	0.0000	4.3300	(2,569.22)	0.00	7.1454	(39.4169)	0.0000	3	(32.2715)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(4,600)	1.3150	(6,506.56)	(6,049.13)	0.0000	4.3300	(2,569.22)	0.00	2.3478	(12.9513)	0.0000	3	(10.6035)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(5,600)	1.3150	(7,921.03)	(7,364.16)	0.0000	4.3300	(2,569.22)	0.00	2.8582	(15.7668)	0.0000	3	(12.9086)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(2,400)	1.3150	(3,394.73)	(3,156.07)	0.0000	4.3300	(2,569.22)	0.00	1.2249	(6.7572)	0.0000	3	(5.5323)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(200)	1.3150	(282.89)	(263.01)	0.0000	4.3300	(2,569.22)	0.00	0.1021	(0.5631)	0.0000	3	(0.4610)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(17,000)	1.3150	(24,045.97)	(22,355.49)	0.0000	4.3300	(2,569.22)	0.00	8.6766	(47.8634)	0.0000	3	(39.1868)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(3,500)	1.3150	(4,950.64)	(4,602.60)	0.0000	4.3300	(2,569.22)	0.00	1.7864	(9.8542)	0.0000	3	(8.0679)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(2,500)	1.3150	(3,536.17)	(3,287.57)	0.0000	4.3300	(2,569.22)	0.00	1.2760	(7.0387)	0.0000	3	(5.7628)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(400)	1.3150	(565.79)	(526.01)	0.0000	4.3300	(2,569.22)	0.00	0.2042	(1.1262)	0.0000	3	(0.9220)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(2,600)	1.3150	(3,677.62)	(3,419.08)	0.0000	4.3300	(2,569.22)	0.00	1.3270	(7.3203)	0.0000	3	(5.9933)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(5,300)	1.3150	(7,496.69)	(6,969.65)	0.0000	4.3300	(2,569.22)	0.00	2.7051	(14.9221)	0.0000	3	(12.2171)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(25,600)	1.3150	(36,210.41)	(33,664.74)	0.0000	4.3300	(2,569.22)	0.00	13.0659	(72.0766)	0.0000	3	(59.0107)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(3,100)	1.3150	(4,384.85)	(4,076.59)	0.0000	4.3300	(2,569.22)	0.00	1.5822	(8.7280)	0.0000	3	(7.1458)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(800)	1.3150	(1,131.58)	(1,052.02)	0.0000	4.3300	(2,569.22)	0.00	0.4083	(2.2524)	0.0000	3	(1.8441)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(7,100)	1.3150	(10,042.73)	(9,336.71)	0.0000	4.3300	(2,569.22)	0.00	3.6238	(19.9900)	0.0000	3	(16.3663)	02/04/2025
MTC_n.BK	01/10/2025	SDB3260121409	0	(76,400)	1.3150	(108,065.43)	(100,468.22)	0.0000	4.3300	(2,569.22)	0.00	38.9936	(215.1037)	0.0000	3	(176.1101)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(600)	1.3398	(803.40)	(803.88)	0.0000	4.3300	(2,569.22)	0.00	0.0966	(0.5737)	0.0000	1	(0.4771)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(2,100)	1.3398	(2,834.79)	(2,813.59)	0.0000	4.3300	(2,569.22)	0.00	0.3410	(2.0080)	0.0000	1	(1.6670)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(900)	1.3398	(1,227.73)	(1,205.82)	0.0000	4.3300	(2,569.22)	0.00	0.1477	(0.8606)	0.0000	1	(0.7129)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(1,700)	1.3398	(2,353.75)	(2,277.67)	0.0000	4.3300	(2,569.22)	0.00	0.2831	(1.6255)	0.0000	1	(1.3424)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(4,100)	1.3398	(5,799.32)	(5,493.19)	0.0000	4.3300	(2,569.22)	0.00	0.6975	(3.9203)	0.0000	1	(3.2228)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(15,100)	1.3398	(21,358.48)	(20,231.03)	0.0000	4.3300	(2,569.22)	0.00	2.5690	(14.4383)	0.0000	1	(11.8693)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(12,800)	1.3398	(18,105.20)	(17,149.48)	0.0000	4.3300	(2,569.22)	0.00	2.1777	(12.2391)	0.0000	1	(10.0614)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(3,600)	1.3398	(5,092.09)	(4,823.29)	0.0000	4.3300	(2,569.22)	0.00	0.6125	(3.4422)	0.0000	1	(2.8298)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(2,300)	1.3398	(3,253.28)	(3,081.55)	0.0000	4.3300	(2,569.22)	0.00	0.3913	(2.1992)	0.0000	1	(1.8079)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(27,800)	1.3398	(39,322.24)	(37,246.52)	0.0000	4.3300	(2,569.22)	0.00	4.7296	(26.5818)	0.0000	1	(21.8522)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(4,900)	1.3398	(6,930.90)	(6,565.03)	0.0000	4.3300	(2,569.22)	0.00	0.8336	(4.6853)	0.0000	1	(3.8516)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(11,200)	1.3398	(15,842.05)	(15,005.79)	0.0000	4.3300	(2,569.22)	0.00	1.9054	(10.7092)	0.0000	1	(8.8038)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(17,800)	1.3398	(25,177.55)	(23,848.49)	0.0000	4.3300	(2,569.22)	0.00	3.0283	(17.0200)	0.0000	1	(13.9917)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(12,700)	1.3398	(17,963.76)	(17,015.50)	0.0000	4.3300	(2,569.22)	0.00	2.1606	(12.1435)	0.0000	1	(9.9828)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(14,000)	1.3398	(19,802.57)	(18,757.24)	0.0000	4.3300	(2,569.22)	0.00	2.3818	(13.3865)	0.0000	1	(11.0047)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(4,600)	1.3398	(6,506.56)	(6,163.09)	0.0000	4.3300	(2,569.22)	0.00	0.7826	(4.3984)	0.0000	1	(3.6158)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(5,600)	1.3398	(7,921.03)	(7,502.90)	0.0000	4.3300	(2,569.22)	0.00	0.9527	(5.3546)	0.0000	1	(4.4019)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(2,400)	1.3398	(3,394.73)	(3,215.53)	0.0000	4.3300	(2,569.22)	0.00	0.4083	(2.2948)	0.0000	1	(1.8865)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(200)	1.3398	(282.89)	(267.96)	0.0000	4.3300	(2,569.22)	0.00	0.0340	(0.1912)	0.0000	1	(0.1572)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(17,000)	1.3398	(24,045.97)	(22,776.65)	0.0000	4.3300	(2,569.22)	0.00	2.8922	(16.2550)	0.0000	1	(13.3628)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(3,500)	1.3398	(4,950.64)	(4,689.31)	0.0000	4.3300	(2,569.22)	0.00	0.5955	(3.3466)	0.0000	1	(2.7512)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(2,500)	1.3398	(3,536.17)	(3,349.51)	0.0000	4.3300	(2,569.22)	0.00	0.4253	(2.3904)	0.0000	1	(1.9651)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(400)	1.3398	(565.79)	(535.92)	0.0000	4.3300	(2,569.22)	0.00	0.0681	(0.3825)	0.0000	1	(0.3144)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(2,600)	1.3398	(3,677.62)	(3,483.49)	0.0000	4.3300	(2,569.22)	0.00	0.4423	(2.4861)	0.0000	1	(2.0437)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(5,300)	1.3398	(7,496.69)	(7,100.96)	0.0000	4.3300	(2,569.22)	0.00	0.9017	(5.0677)	0.0000	1	(4.1661)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(25,600)	1.3398	(36,210.41)	(34,298.96)	0.0000	4.3300	(2,569.22)	0.00	4.3553	(24.4782)	0.0000	1	(20.1229)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(3,100)	1.3398	(4,384.85)	(4,153.39)	0.0000	4.3300	(2,569.22)	0.00	0.5274	(2.9642)	0.0000	1	(2.4368)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(800)	1.3398	(1,131.58)	(1,071.84)	0.0000	4.3300	(2,569.22)	0.00	0.1361	(0.7649)	0.0000	1	(0.6288)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(7,100)	1.3398	(10,042.73)	(9,512.60)	0.0000	4.3300	(2,569.22)	0.00	1.2079	(6.7889)	0.0000	1	(5.5809)	02/04/2025
MTC_n.BK	01/09/2025	SDB3260121409	0	(76,400)	1.3398	(108,065.43)	(102,360.95)	0.0000	4.3300	(2,569.22)	0.00	12.9979	(73.0520)	0.0000	1	(60.0542)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(2,100)	1.3336	(2,834.79)	(2,800.61)	0.0000	4.3300	(2,569.46)	0.00	0.3410	(1.9989)	0.0000	1	(1.6579)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(900)	1.3336	(1,227.73)	(1,200.26)	0.0000	4.3300	(2,569.46)	0.00	0.1477	(0.8567)	0.0000	1	(0.7090)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/08/2025	SDB3260121409	0	(1,700)	1.3336	(2,353.75)	(2,267.16)	0.0000	4.3300	(2,569.46)	0.00	0.2831	(1.6182)	0.0000	1	(1.3351)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(4,100)	1.3336	(5,799.32)	(5,467.85)	0.0000	4.3300	(2,569.46)	0.00	0.6975	(3.9026)	0.0000	1	(3.2051)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(15,100)	1.3336	(21,358.48)	(20,137.69)	0.0000	4.3300	(2,569.46)	0.00	2.5690	(14.3731)	0.0000	1	(11.8041)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(12,800)	1.3336	(18,105.20)	(17,070.36)	0.0000	4.3300	(2,569.46)	0.00	2.1777	(12.1838)	0.0000	1	(10.0061)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(3,600)	1.3336	(5,092.09)	(4,801.04)	0.0000	4.3300	(2,569.46)	0.00	0.6125	(3.4267)	0.0000	1	(2.8142)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(2,300)	1.3336	(3,253.28)	(3,067.33)	0.0000	4.3300	(2,569.46)	0.00	0.3913	(2.1893)	0.0000	1	(1.7980)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(27,800)	1.3336	(39,322.24)	(37,074.69)	0.0000	4.3300	(2,569.46)	0.00	4.7296	(26.4617)	0.0000	1	(21.7321)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(4,900)	1.3336	(6,930.90)	(6,534.75)	0.0000	4.3300	(2,569.46)	0.00	0.8336	(4.6641)	0.0000	1	(3.8305)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(11,200)	1.3336	(15,842.05)	(14,936.57)	0.0000	4.3300	(2,569.46)	0.00	1.9054	(10.6608)	0.0000	1	(8.7554)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(17,800)	1.3336	(25,177.55)	(23,738.47)	0.0000	4.3300	(2,569.46)	0.00	3.0283	(16.9431)	0.0000	1	(13.9148)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(12,700)	1.3336	(17,963.76)	(16,937.00)	0.0000	4.3300	(2,569.46)	0.00	2.1606	(12.0886)	0.0000	1	(9.9280)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(14,000)	1.3336	(19,802.57)	(18,670.71)	0.0000	4.3300	(2,569.46)	0.00	2.3818	(13.3260)	0.0000	1	(10.9442)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(4,600)	1.3336	(6,506.56)	(6,134.66)	0.0000	4.3300	(2,569.46)	0.00	0.7826	(4.3786)	0.0000	1	(3.5960)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(5,600)	1.3336	(7,921.03)	(7,468.28)	0.0000	4.3300	(2,569.46)	0.00	0.9527	(5.3304)	0.0000	1	(4.3777)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(2,400)	1.3336	(3,394.73)	(3,200.69)	0.0000	4.3300	(2,569.46)	0.00	0.4083	(2.2845)	0.0000	1	(1.8762)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(200)	1.3336	(282.89)	(266.72)	0.0000	4.3300	(2,569.46)	0.00	0.0340	(0.1904)	0.0000	1	(0.1563)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(17,000)	1.3336	(24,045.97)	(22,671.57)	0.0000	4.3300	(2,569.46)	0.00	2.8922	(16.1816)	0.0000	1	(13.2894)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(3,500)	1.3336	(4,950.64)	(4,667.68)	0.0000	4.3300	(2,569.46)	0.00	0.5955	(3.3315)	0.0000	1	(2.7361)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(2,500)	1.3336	(3,536.17)	(3,334.05)	0.0000	4.3300	(2,569.46)	0.00	0.4253	(2.3796)	0.0000	1	(1.9543)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(400)	1.3336	(565.79)	(533.45)	0.0000	4.3300	(2,569.46)	0.00	0.0681	(0.3807)	0.0000	1	(0.3127)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(2,600)	1.3336	(3,677.62)	(3,467.42)	0.0000	4.3300	(2,569.46)	0.00	0.4423	(2.4748)	0.0000	1	(2.0325)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(5,300)	1.3336	(7,496.69)	(7,068.20)	0.0000	4.3300	(2,569.46)	0.00	0.9017	(5.0449)	0.0000	1	(4.1432)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(25,600)	1.3336	(36,210.41)	(34,140.72)	0.0000	4.3300	(2,569.46)	0.00	4.3553	(24.3676)	0.0000	1	(20.0123)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(3,100)	1.3336	(4,384.85)	(4,134.23)	0.0000	4.3300	(2,569.46)	0.00	0.5274	(2.9508)	0.0000	1	(2.4234)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(800)	1.3336	(1,131.58)	(1,066.90)	0.0000	4.3300	(2,569.46)	0.00	0.1361	(0.7615)	0.0000	1	(0.6254)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(7,100)	1.3336	(10,042.73)	(9,468.72)	0.0000	4.3300	(2,569.46)	0.00	1.2079	(6.7582)	0.0000	1	(5.5503)	02/04/2025
MTC_n.BK	01/08/2025	SDB3260121409	0	(76,400)	1.3336	(108,065.43)	(101,888.72)	0.0000	4.3300	(2,569.46)	0.00	12.9979	(72.7220)	0.0000	1	(59.7242)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(900)	1.3486	(1,227.73)	(1,213.75)	0.0000	4.3300	(2,570.34)	0.00	0.1477	(0.8666)	0.0000	1	(0.7189)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(1,700)	1.3486	(2,353.75)	(2,292.63)	0.0000	4.3300	(2,570.34)	0.00	0.2831	(1.6369)	0.0000	1	(1.3538)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(4,100)	1.3486	(5,799.32)	(5,529.29)	0.0000	4.3300	(2,570.34)	0.00	0.6975	(3.9478)	0.0000	1	(3.2503)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(15,100)	1.3486	(21,358.48)	(20,363.98)	0.0000	4.3300	(2,570.34)	0.00	2.5690	(14.5395)	0.0000	1	(11.9706)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(12,800)	1.3486	(18,105.20)	(17,262.18)	0.0000	4.3300	(2,570.34)	0.00	2.1777	(12.3249)	0.0000	1	(10.1473)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(3,600)	1.3486	(5,092.09)	(4,854.99)	0.0000	4.3300	(2,570.34)	0.00	0.6125	(3.4664)	0.0000	1	(2.8539)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(2,300)	1.3486	(3,253.28)	(3,101.80)	0.0000	4.3300	(2,570.34)	0.00	0.3913	(2.2146)	0.0000	1	(1.8233)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(27,800)	1.3486	(39,322.24)	(37,491.30)	0.0000	4.3300	(2,570.34)	0.00	4.7296	(26.7682)	0.0000	1	(22.0386)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(4,900)	1.3486	(6,930.90)	(6,608.18)	0.0000	4.3300	(2,570.34)	0.00	0.8336	(4.7181)	0.0000	1	(3.8845)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(11,200)	1.3486	(15,842.05)	(15,104.41)	0.0000	4.3300	(2,570.34)	0.00	1.9054	(10.7843)	0.0000	1	(8.8789)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(17,800)	1.3486	(25,177.55)	(24,005.22)	0.0000	4.3300	(2,570.34)	0.00	3.0283	(17.1393)	0.0000	1	(14.1110)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(12,700)	1.3486	(17,963.76)	(17,127.32)	0.0000	4.3300	(2,570.34)	0.00	2.1606	(12.2286)	0.0000	1	(10.0680)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(14,000)	1.3486	(19,802.57)	(18,880.51)	0.0000	4.3300	(2,570.34)	0.00	2.3818	(13.4804)	0.0000	1	(11.0986)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(4,600)	1.3486	(6,506.56)	(6,203.60)	0.0000	4.3300	(2,570.34)	0.00	0.7826	(4.4293)	0.0000	1	(3.6467)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(5,600)	1.3486	(7,921.03)	(7,552.20)	0.0000	4.3300	(2,570.34)	0.00	0.9527	(5.3922)	0.0000	1	(4.4394)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(2,400)	1.3486	(3,394.73)	(3,236.66)	0.0000	4.3300	(2,570.34)	0.00	0.4083	(2.3109)	0.0000	1	(1.9026)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(200)	1.3486	(282.89)	(269.72)	0.0000	4.3300	(2,570.34)	0.00	0.0340	(0.1926)	0.0000	1	(0.1586)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(17,000)	1.3486	(24,045.97)	(22,926.34)	0.0000	4.3300	(2,570.34)	0.00	2.8922	(16.3690)	0.0000	1	(13.4768)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(3,500)	1.3486	(4,950.64)	(4,720.13)	0.0000	4.3300	(2,570.34)	0.00	0.5955	(3.3701)	0.0000	1	(2.7746)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(2,500)	1.3486	(3,536.17)	(3,371.52)	0.0000	4.3300	(2,570.34)	0.00	0.4253	(2.4072)	0.0000	1	(1.9819)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(400)	1.3486	(565.79)	(539.44)	0.0000	4.3300	(2,570.34)	0.00	0.0681	(0.3852)	0.0000	1	(0.3171)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(2,600)	1.3486	(3,677.62)	(3,506.38)	0.0000	4.3300	(2,570.34)	0.00	0.4423	(2.5035)	0.0000	1	(2.0612)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(5,300)	1.3486	(7,496.69)	(7,147.62)	0.0000	4.3300	(2,570.34)	0.00	0.9017	(5.1033)	0.0000	1	(4.2016)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(25,600)	1.3486	(36,210.41)	(34,524.36)	0.0000	4.3300	(2,570.34)	0.00	4.3553	(24.6498)	0.0000	1	(20.2945)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(3,100)	1.3486	(4,384.85)	(4,180.68)	0.0000	4.3300	(2,570.34)	0.00	0.5274	(2.9849)	0.0000	1	(2.4575)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(800)	1.3486	(1,131.58)	(1,078.89)	0.0000	4.3300	(2,570.34)	0.00	0.1361	(0.7703)	0.0000	1	(0.6342)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/07/2025	SDB3260121409	0	(7,100)	1.3486	(10,042.73)	(9,575.12)	0.0000	4.3300	(2,570.34)	0.00	1.2079	(6.8365)	0.0000	1	(5.6286)	02/04/2025
MTC_n.BK	01/07/2025	SDB3260121409	0	(76,400)	1.3486	(108,065.43)	(103,033.65)	0.0000	4.3300	(2,570.34)	0.00	12.9979	(73.5643)	0.0000	1	(60.5665)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(1,700)	1.3672	(2,353.75)	(2,324.17)	0.0000	4.3300	(2,570.72)	0.00	0.2831	(1.6597)	0.0000	1	(1.3766)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(4,100)	1.3672	(5,799.32)	(5,605.35)	0.0000	4.3300	(2,570.72)	0.00	0.6975	(4.0027)	0.0000	1	(3.3052)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(15,100)	1.3672	(21,358.48)	(20,644.10)	0.0000	4.3300	(2,570.72)	0.00	2.5690	(14.7417)	0.0000	1	(12.1728)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(12,800)	1.3672	(18,105.20)	(17,499.64)	0.0000	4.3300	(2,570.72)	0.00	2.1777	(12.4963)	0.0000	1	(10.3186)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(3,600)	1.3672	(5,092.09)	(4,921.77)	0.0000	4.3300	(2,570.72)	0.00	0.6125	(3.5146)	0.0000	1	(2.9021)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(2,300)	1.3672	(3,253.28)	(3,144.47)	0.0000	4.3300	(2,570.72)	0.00	0.3913	(2.2454)	0.0000	1	(1.8541)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(27,800)	1.3672	(39,322.24)	(38,007.02)	0.0000	4.3300	(2,570.72)	0.00	4.7296	(27.1404)	0.0000	1	(22.4108)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(4,900)	1.3672	(6,930.90)	(6,699.08)	0.0000	4.3300	(2,570.72)	0.00	0.8336	(4.7837)	0.0000	1	(3.9501)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(11,200)	1.3672	(15,842.05)	(15,312.18)	0.0000	4.3300	(2,570.72)	0.00	1.9054	(10.9343)	0.0000	1	(9.0288)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(17,800)	1.3672	(25,177.55)	(24,335.43)	0.0000	4.3300	(2,570.72)	0.00	3.0283	(17.3777)	0.0000	1	(14.3494)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(12,700)	1.3672	(17,963.76)	(17,362.92)	0.0000	4.3300	(2,570.72)	0.00	2.1606	(12.3987)	0.0000	1	(10.2380)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(14,000)	1.3672	(19,802.57)	(19,140.23)	0.0000	4.3300	(2,570.72)	0.00	2.3818	(13.6678)	0.0000	1	(11.2860)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(4,600)	1.3672	(6,506.56)	(6,288.93)	0.0000	4.3300	(2,570.72)	0.00	0.7826	(4.4909)	0.0000	1	(3.7083)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(5,600)	1.3672	(7,921.03)	(7,656.09)	0.0000	4.3300	(2,570.72)	0.00	0.9527	(5.4671)	0.0000	1	(4.5144)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(2,400)	1.3672	(3,394.73)	(3,281.18)	0.0000	4.3300	(2,570.72)	0.00	0.4083	(2.3431)	0.0000	1	(1.9347)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(200)	1.3672	(282.89)	(273.43)	0.0000	4.3300	(2,570.72)	0.00	0.0340	(0.1953)	0.0000	1	(0.1612)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(17,000)	1.3672	(24,045.97)	(23,241.70)	0.0000	4.3300	(2,570.72)	0.00	2.8922	(16.5966)	0.0000	1	(13.7045)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(3,500)	1.3672	(4,950.64)	(4,785.06)	0.0000	4.3300	(2,570.72)	0.00	0.5955	(3.4170)	0.0000	1	(2.8215)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(2,500)	1.3672	(3,536.17)	(3,417.90)	0.0000	4.3300	(2,570.72)	0.00	0.4253	(2.4407)	0.0000	1	(2.0154)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(400)	1.3672	(565.79)	(546.86)	0.0000	4.3300	(2,570.72)	0.00	0.0681	(0.3905)	0.0000	1	(0.3225)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(2,600)	1.3672	(3,677.62)	(3,554.61)	0.0000	4.3300	(2,570.72)	0.00	0.4423	(2.5383)	0.0000	1	(2.0960)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(5,300)	1.3672	(7,496.69)	(7,245.94)	0.0000	4.3300	(2,570.72)	0.00	0.9017	(5.1742)	0.0000	1	(4.2726)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(25,600)	1.3672	(36,210.41)	(34,999.27)	0.0000	4.3300	(2,570.72)	0.00	4.3553	(24.9926)	0.0000	1	(20.6373)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(3,100)	1.3672	(4,384.85)	(4,238.19)	0.0000	4.3300	(2,570.72)	0.00	0.5274	(3.0264)	0.0000	1	(2.4990)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(800)	1.3672	(1,131.58)	(1,093.73)	0.0000	4.3300	(2,570.72)	0.00	0.1361	(0.7810)	0.0000	1	(0.6449)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(7,100)	1.3672	(10,042.73)	(9,706.83)	0.0000	4.3300	(2,570.72)	0.00	1.2079	(6.9315)	0.0000	1	(5.7236)	02/04/2025
MTC_n.BK	01/06/2025	SDB3260121409	0	(76,400)	1.3672	(108,065.43)	(104,450.95)	0.0000	4.3300	(2,570.72)	0.00	12.9979	(74.5873)	0.0000	1	(61.5894)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(4,100)	1.4145	(5,799.32)	(5,799.32)	0.0000	4.3300	(2,571.29)	0.00	2.0926	(12.4265)	0.0000	3	(10.3339)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(15,100)	1.4145	(21,358.48)	(21,358.48)	0.0000	4.3300	(2,571.29)	0.00	7.7069	(45.7658)	0.0000	3	(38.0589)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(12,800)	1.4145	(18,105.20)	(18,105.20)	0.0000	4.3300	(2,571.29)	0.00	6.5330	(38.7948)	0.0000	3	(32.2619)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(3,600)	1.4145	(5,092.09)	(5,092.09)	0.0000	4.3300	(2,571.29)	0.00	1.8374	(10.9111)	0.0000	3	(9.0737)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(2,300)	1.4145	(3,253.28)	(3,253.28)	0.0000	4.3300	(2,571.29)	0.00	1.1739	(6.9709)	0.0000	3	(5.7971)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(27,800)	1.4145	(39,322.24)	(39,322.24)	0.0000	4.3300	(2,571.29)	0.00	14.1888	(84.2576)	0.0000	3	(70.0688)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(4,900)	1.4145	(6,930.90)	(6,930.90)	0.0000	4.3300	(2,571.29)	0.00	2.5009	(14.8512)	0.0000	3	(12.3503)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(11,200)	1.4145	(15,842.05)	(15,842.05)	0.0000	4.3300	(2,571.29)	0.00	5.7163	(33.9455)	0.0000	3	(28.2292)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(17,800)	1.4145	(25,177.55)	(25,177.55)	0.0000	4.3300	(2,571.29)	0.00	9.0849	(53.9491)	0.0000	3	(44.8642)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(12,700)	1.4145	(17,963.76)	(17,963.76)	0.0000	4.3300	(2,571.29)	0.00	6.4819	(38.4918)	0.0000	3	(32.0098)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(14,000)	1.4145	(19,802.57)	(19,802.57)	0.0000	4.3300	(2,571.29)	0.00	7.1454	(42.4319)	0.0000	3	(35.2864)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(4,600)	1.4145	(6,506.56)	(6,506.56)	0.0000	4.3300	(2,571.29)	0.00	2.3478	(13.9419)	0.0000	3	(11.5941)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(5,600)	1.4145	(7,921.03)	(7,921.03)	0.0000	4.3300	(2,571.29)	0.00	2.8582	(16.9727)	0.0000	3	(14.1146)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(2,400)	1.4145	(3,394.73)	(3,394.73)	0.0000	4.3300	(2,571.29)	0.00	1.2249	(7.2740)	0.0000	3	(6.0491)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(200)	1.4145	(282.89)	(282.89)	0.0000	4.3300	(2,571.29)	0.00	0.1021	(0.6062)	0.0000	3	(0.5041)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(17,000)	1.4145	(24,045.97)	(24,045.97)	0.0000	4.3300	(2,571.29)	0.00	8.6766	(51.5244)	0.0000	3	(42.8478)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(3,500)	1.4145	(4,950.64)	(4,950.64)	0.0000	4.3300	(2,571.29)	0.00	1.7864	(10.6080)	0.0000	3	(8.8216)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(2,500)	1.4145	(3,536.17)	(3,536.17)	0.0000	4.3300	(2,571.29)	0.00	1.2760	(7.5771)	0.0000	3	(6.3011)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(400)	1.4145	(565.79)	(565.79)	0.0000	4.3300	(2,571.29)	0.00	0.2042	(1.2123)	0.0000	3	(1.0082)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(2,600)	1.4145	(3,677.62)	(3,677.62)	0.0000	4.3300	(2,571.29)	0.00	1.3270	(7.8802)	0.0000	3	(6.5532)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(5,300)	1.4145	(7,496.69)	(7,496.69)	0.0000	4.3300	(2,571.29)	0.00	2.7051	(16.0635)	0.0000	3	(13.3584)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(25,600)	1.4145	(36,210.41)	(36,210.41)	0.0000	4.3300	(2,571.29)	0.00	13.0659	(77.5897)	0.0000	3	(64.5238)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(3,100)	1.4145	(4,384.85)	(4,384.85)	0.0000	4.3300	(2,571.29)	0.00	1.5822	(9.3956)	0.0000	3	(7.8134)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(800)	1.4145	(1,131.58)	(1,131.58)	0.0000	4.3300	(2,571.29)	0.00	0.4083	(2.4247)	0.0000	3	(2.0164)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
MUANGTHAI CAPITAL PCL LOCAL SHARE (Cont.)																	
MTC_n.BK	01/03/2025	SDB3260121409	0	(7,100)	1.4145	(10,042.73)	(10,042.73)	0.0000	4.3300	(2,571.29)	0.00	3.6238	(21.5190)	0.0000	3	(17.8953)	02/04/2025
MTC_n.BK	01/03/2025	SDB3260121409	0	(76,400)	1.4145	(108,065.43)	(108,065.43)	0.0000	4.3300	(2,571.29)	0.00	38.9936	(231.5567)	0.0000	3	(192.5631)	02/04/2025
TOTAL MUANGTHAI CAPITAL PCL LOCAL SHARE												732.9084	(4,092.6191)	0.0000		(3,359.7107)	
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
000737.ZK	01/17/2025	SDB3263186006	0	(3,300)	1.3258	(3,895.36)	(4,375.05)	0.0000	4.3300	(1,979.85)	0.00	0.4685	(2.4061)	0.0000	1	(1.9376)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(400)	1.3258	(477.57)	(530.31)	0.0000	4.3300	(1,979.85)	0.00	0.0574	(0.2916)	0.0000	1	(0.2342)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(600)	1.3258	(700.71)	(795.46)	0.0000	4.3300	(1,979.85)	0.00	0.0843	(0.4375)	0.0000	1	(0.3532)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(14,000)	1.3258	(16,438.77)	(18,560.84)	0.0000	4.3300	(1,979.85)	0.00	1.9772	(10.2077)	0.0000	1	(8.2305)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(2,300)	1.3258	(2,691.92)	(3,049.28)	0.0000	4.3300	(1,979.85)	0.00	0.3238	(1.6770)	0.0000	1	(1.3532)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(500)	1.3258	(585.89)	(662.89)	0.0000	4.3300	(1,979.85)	0.00	0.0705	(0.3646)	0.0000	1	(0.2941)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(4,200)	1.3258	(4,440.66)	(5,568.25)	0.0000	4.3300	(1,979.85)	0.00	0.5341	(3.0623)	0.0000	1	(2.5282)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(1,000)	1.3258	(1,069.03)	(1,325.77)	0.0000	4.3300	(1,979.85)	0.00	0.1286	(0.7291)	0.0000	1	(0.6005)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(300)	1.3258	(319.55)	(397.73)	0.0000	4.3300	(1,979.85)	0.00	0.0384	(0.2187)	0.0000	1	(0.1803)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(2,500)	1.3258	(2,662.95)	(3,314.43)	0.0000	4.3300	(1,979.85)	0.00	0.3203	(1.8228)	0.0000	1	(1.5025)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(5,300)	1.3258	(5,645.46)	(7,026.60)	0.0000	4.3300	(1,979.85)	0.00	0.6790	(3.8643)	0.0000	1	(3.1853)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(600)	1.3258	(639.11)	(795.46)	0.0000	4.3300	(1,979.85)	0.00	0.0769	(0.4375)	0.0000	1	(0.3606)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(19,700)	1.3258	(20,984.07)	(26,117.75)	0.0000	4.3300	(1,979.85)	0.00	2.5239	(14.3637)	0.0000	1	(11.8398)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(4,600)	1.3258	(4,899.83)	(6,098.56)	0.0000	4.3300	(1,979.85)	0.00	0.5893	(3.3540)	0.0000	1	(2.7646)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(1,500)	1.3258	(1,597.77)	(1,988.66)	0.0000	4.3300	(1,979.85)	0.00	0.1922	(1.0937)	0.0000	1	(0.9015)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(9,300)	1.3258	(9,906.18)	(12,329.70)	0.0000	4.3300	(1,979.85)	0.00	1.1915	(6.7808)	0.0000	1	(5.5893)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(3,100)	1.3258	(3,302.06)	(4,109.90)	0.0000	4.3300	(1,979.85)	0.00	0.3972	(2.2603)	0.0000	1	(1.8631)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(31,600)	1.3258	(33,659.72)	(41,894.46)	0.0000	4.3300	(1,979.85)	0.00	4.0485	(23.0403)	0.0000	1	(18.9917)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(4,200)	1.3258	(4,473.76)	(5,568.25)	0.0000	4.3300	(1,979.85)	0.00	0.5381	(3.0623)	0.0000	1	(2.5242)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(1,900)	1.3258	(2,023.84)	(2,518.97)	0.0000	4.3300	(1,979.85)	0.00	0.2434	(1.3853)	0.0000	1	(1.1419)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(3,300)	1.3258	(3,515.10)	(4,375.05)	0.0000	4.3300	(1,979.85)	0.00	0.4228	(2.4061)	0.0000	1	(1.9833)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(7,500)	1.3258	(7,988.86)	(9,943.31)	0.0000	4.3300	(1,979.85)	0.00	0.9609	(5.4684)	0.0000	1	(4.5075)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(700)	1.3258	(745.63)	(928.04)	0.0000	4.3300	(1,979.85)	0.00	0.0897	(0.5104)	0.0000	1	(0.4207)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(18,400)	1.3258	(19,599.33)	(24,394.24)	0.0000	4.3300	(1,979.85)	0.00	2.3574	(13.4158)	0.0000	1	(11.0585)	02/07/2025
000737.ZK	01/17/2025	SDB3263186006	0	(10,700)	1.3258	(11,397.44)	(14,185.78)	0.0000	4.3300	(1,979.85)	0.00	1.3709	(7.8016)	0.0000	1	(6.4307)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(3,300)	1.2905	(3,895.36)	(4,258.56)	0.0000	4.3300	(1,979.85)	0.00	0.4685	(2.3420)	0.0000	1	(1.8735)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(400)	1.2905	(477.57)	(516.19)	0.0000	4.3300	(1,979.85)	0.00	0.0574	(0.2839)	0.0000	1	(0.2264)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(600)	1.2905	(700.71)	(774.28)	0.0000	4.3300	(1,979.85)	0.00	0.0843	(0.4258)	0.0000	1	(0.3415)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(14,000)	1.2905	(16,438.77)	(18,066.61)	0.0000	4.3300	(1,979.85)	0.00	1.9772	(9.9359)	0.0000	1	(7.9587)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(2,300)	1.2905	(2,691.92)	(2,968.09)	0.0000	4.3300	(1,979.85)	0.00	0.3238	(1.6323)	0.0000	1	(1.3085)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(500)	1.2905	(585.89)	(645.24)	0.0000	4.3300	(1,979.85)	0.00	0.0705	(0.3549)	0.0000	1	(0.2844)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(4,200)	1.2905	(4,440.66)	(5,419.98)	0.0000	4.3300	(1,979.85)	0.00	0.5341	(2.9808)	0.0000	1	(2.4467)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(1,000)	1.2905	(1,069.03)	(1,290.47)	0.0000	4.3300	(1,979.85)	0.00	0.1286	(0.7097)	0.0000	1	(0.5811)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(300)	1.2905	(319.55)	(387.14)	0.0000	4.3300	(1,979.85)	0.00	0.0384	(0.2129)	0.0000	1	(0.1745)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(2,500)	1.2905	(2,662.95)	(3,226.18)	0.0000	4.3300	(1,979.85)	0.00	0.3203	(1.7743)	0.0000	1	(1.4540)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(5,300)	1.2905	(5,645.46)	(6,839.50)	0.0000	4.3300	(1,979.85)	0.00	0.6790	(3.7614)	0.0000	1	(3.0824)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(600)	1.2905	(639.11)	(774.28)	0.0000	4.3300	(1,979.85)	0.00	0.0769	(0.4258)	0.0000	1	(0.3490)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(19,700)	1.2905	(20,984.07)	(25,422.30)	0.0000	4.3300	(1,979.85)	0.00	2.5239	(13.9812)	0.0000	1	(11.4573)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(4,600)	1.2905	(4,899.83)	(5,936.17)	0.0000	4.3300	(1,979.85)	0.00	0.5893	(3.2647)	0.0000	1	(2.6753)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(1,500)	1.2905	(1,597.77)	(1,935.71)	0.0000	4.3300	(1,979.85)	0.00	0.1922	(1.0646)	0.0000	1	(0.8724)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(9,300)	1.2905	(9,906.18)	(12,001.39)	0.0000	4.3300	(1,979.85)	0.00	1.1915	(6.6003)	0.0000	1	(5.4088)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(3,100)	1.2905	(3,302.06)	(4,000.46)	0.0000	4.3300	(1,979.85)	0.00	0.3972	(2.2001)	0.0000	1	(1.8029)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(31,600)	1.2905	(33,659.72)	(40,778.92)	0.0000	4.3300	(1,979.85)	0.00	4.0485	(22.4268)	0.0000	1	(18.3782)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(4,200)	1.2905	(4,473.76)	(5,419.98)	0.0000	4.3300	(1,979.85)	0.00	0.5381	(2.9808)	0.0000	1	(2.4427)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(1,900)	1.2905	(2,023.84)	(2,451.90)	0.0000	4.3300	(1,979.85)	0.00	0.2434	(1.3484)	0.0000	1	(1.1050)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(3,300)	1.2905	(3,515.10)	(4,258.56)	0.0000	4.3300	(1,979.85)	0.00	0.4228	(2.3420)	0.0000	1	(1.9192)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(7,500)	1.2905	(7,988.86)	(9,678.54)	0.0000	4.3300	(1,979.85)	0.00	0.9609	(5.3228)	0.0000	1	(4.3619)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(700)	1.2905	(745.63)	(903.33)	0.0000	4.3300	(1,979.85)	0.00	0.0897	(0.4968)	0.0000	1	(0.4071)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000737.ZK	01/16/2025	SDB3263186006	0	(18,400)	1.2905	(19,599.33)	(23,744.68)	0.0000	4.3300	(1,979.85)	0.00	2.3574	(13.0586)	0.0000	1	(10.7013)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(10,700)	1.2905	(11,397.44)	(13,808.05)	0.0000	4.3300	(1,979.85)	0.00	1.3709	(7.5939)	0.0000	1	(6.2230)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(3,400)	1.2905	(3,621.62)	(4,387.60)	0.0000	4.3300	(1,979.85)	0.00	0.4356	(2.4130)	0.0000	1	(1.9774)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(2,300)	1.2905	(2,449.92)	(2,968.09)	0.0000	4.3300	(1,979.85)	0.00	0.2947	(1.6323)	0.0000	1	(1.3377)	02/07/2025
000737.ZK	01/16/2025	SDB3263186006	0	(900)	1.2905	(958.66)	(1,161.42)	0.0000	4.3300	(1,979.85)	0.00	0.1153	(0.6387)	0.0000	1	(0.5234)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(3,300)	1.1734	(3,895.36)	(3,872.14)	0.0000	4.3300	(1,979.85)	0.00	0.4685	(2.1295)	0.0000	1	(1.6610)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(400)	1.1734	(477.57)	(469.35)	0.0000	4.3300	(1,979.85)	0.00	0.0574	(0.2581)	0.0000	1	(0.2007)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(600)	1.1734	(700.71)	(704.02)	0.0000	4.3300	(1,979.85)	0.00	0.0843	(0.3872)	0.0000	1	(0.3029)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(14,000)	1.1734	(16,438.77)	(16,427.25)	0.0000	4.3300	(1,979.85)	0.00	1.9772	(9.0343)	0.0000	1	(7.0571)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(2,300)	1.1734	(2,691.92)	(2,698.76)	0.0000	4.3300	(1,979.85)	0.00	0.3238	(1.4842)	0.0000	1	(1.1604)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(500)	1.1734	(585.89)	(586.69)	0.0000	4.3300	(1,979.85)	0.00	0.0705	(0.3227)	0.0000	1	(0.2522)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(4,200)	1.1734	(4,440.66)	(4,928.18)	0.0000	4.3300	(1,979.85)	0.00	0.5341	(2.7103)	0.0000	1	(2.1762)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(1,000)	1.1734	(1,069.03)	(1,173.38)	0.0000	4.3300	(1,979.85)	0.00	0.1286	(0.6453)	0.0000	1	(0.5167)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(300)	1.1734	(319.55)	(352.01)	0.0000	4.3300	(1,979.85)	0.00	0.0384	(0.1936)	0.0000	1	(0.1552)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(2,500)	1.1734	(2,662.95)	(2,933.44)	0.0000	4.3300	(1,979.85)	0.00	0.3203	(1.6133)	0.0000	1	(1.2930)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(5,300)	1.1734	(5,645.46)	(6,218.89)	0.0000	4.3300	(1,979.85)	0.00	0.6790	(3.4201)	0.0000	1	(2.7411)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(600)	1.1734	(639.11)	(704.02)	0.0000	4.3300	(1,979.85)	0.00	0.0769	(0.3872)	0.0000	1	(0.3103)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(19,700)	1.1734	(20,984.07)	(23,115.49)	0.0000	4.3300	(1,979.85)	0.00	2.5239	(12.7126)	0.0000	1	(10.1887)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(4,600)	1.1734	(4,899.83)	(5,397.53)	0.0000	4.3300	(1,979.85)	0.00	0.5893	(2.9684)	0.0000	1	(2.3791)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(1,500)	1.1734	(1,597.77)	(1,760.06)	0.0000	4.3300	(1,979.85)	0.00	0.1922	(0.9680)	0.0000	1	(0.7758)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(9,300)	1.1734	(9,906.18)	(10,912.39)	0.0000	4.3300	(1,979.85)	0.00	1.1915	(6.0014)	0.0000	1	(4.8099)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(3,100)	1.1734	(3,302.06)	(3,637.46)	0.0000	4.3300	(1,979.85)	0.00	0.3972	(2.0005)	0.0000	1	(1.6033)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(31,600)	1.1734	(33,659.72)	(37,078.65)	0.0000	4.3300	(1,979.85)	0.00	4.0485	(20.3918)	0.0000	1	(16.3432)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(4,200)	1.1734	(4,473.76)	(4,928.18)	0.0000	4.3300	(1,979.85)	0.00	0.5381	(2.7103)	0.0000	1	(2.1722)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(1,900)	1.1734	(2,023.84)	(2,229.41)	0.0000	4.3300	(1,979.85)	0.00	0.2434	(1.2261)	0.0000	1	(0.9827)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(3,300)	1.1734	(3,515.10)	(3,872.14)	0.0000	4.3300	(1,979.85)	0.00	0.4228	(2.1295)	0.0000	1	(1.7067)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(7,500)	1.1734	(7,988.86)	(8,800.31)	0.0000	4.3300	(1,979.85)	0.00	0.9609	(4.8398)	0.0000	1	(3.8789)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(700)	1.1734	(745.63)	(821.36)	0.0000	4.3300	(1,979.85)	0.00	0.0897	(0.4517)	0.0000	1	(0.3620)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(18,400)	1.1734	(19,599.33)	(21,590.10)	0.0000	4.3300	(1,979.85)	0.00	2.3574	(11.8737)	0.0000	1	(9.5163)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(10,700)	1.1734	(11,397.44)	(12,555.11)	0.0000	4.3300	(1,979.85)	0.00	1.3709	(6.9048)	0.0000	1	(5.5339)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(3,400)	1.1734	(3,621.62)	(3,989.47)	0.0000	4.3300	(1,979.85)	0.00	0.4356	(2.1941)	0.0000	1	(1.7585)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(2,300)	1.1734	(2,449.92)	(2,698.76)	0.0000	4.3300	(1,979.85)	0.00	0.2947	(1.4842)	0.0000	1	(1.1895)	02/07/2025
000737.ZK	01/15/2025	SDB3263186006	0	(900)	1.1734	(958.66)	(1,056.04)	0.0000	4.3300	(1,979.85)	0.00	0.1153	(0.5808)	0.0000	1	(0.4655)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(600)	1.1700	(700.71)	(701.98)	0.0000	4.3300	(1,981.17)	0.00	0.0843	(0.3863)	0.0000	1	(0.3020)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(14,000)	1.1700	(16,438.77)	(16,379.51)	0.0000	4.3300	(1,981.17)	0.00	1.9772	(9.0140)	0.0000	1	(7.0368)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(2,300)	1.1700	(2,691.92)	(2,690.92)	0.0000	4.3300	(1,981.17)	0.00	0.3238	(1.4809)	0.0000	1	(1.1571)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(500)	1.1700	(585.89)	(584.98)	0.0000	4.3300	(1,981.17)	0.00	0.0705	(0.3219)	0.0000	1	(0.2515)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(4,200)	1.1700	(4,440.66)	(4,913.85)	0.0000	4.3300	(1,981.17)	0.00	0.5341	(2.7042)	0.0000	1	(2.1701)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(1,000)	1.1700	(1,069.03)	(1,169.96)	0.0000	4.3300	(1,981.17)	0.00	0.1286	(0.6439)	0.0000	1	(0.5153)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(300)	1.1700	(319.55)	(350.99)	0.0000	4.3300	(1,981.17)	0.00	0.0384	(0.1932)	0.0000	1	(0.1547)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(2,500)	1.1700	(2,662.95)	(2,924.91)	0.0000	4.3300	(1,981.17)	0.00	0.3203	(1.6097)	0.0000	1	(1.2894)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(5,300)	1.1700	(5,645.46)	(6,200.81)	0.0000	4.3300	(1,981.17)	0.00	0.6790	(3.4125)	0.0000	1	(2.7334)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(600)	1.1700	(639.11)	(701.98)	0.0000	4.3300	(1,981.17)	0.00	0.0769	(0.3863)	0.0000	1	(0.3094)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(19,700)	1.1700	(20,984.07)	(23,048.31)	0.0000	4.3300	(1,981.17)	0.00	2.5239	(12.6841)	0.0000	1	(10.1601)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(4,600)	1.1700	(4,899.83)	(5,381.84)	0.0000	4.3300	(1,981.17)	0.00	0.5893	(2.9618)	0.0000	1	(2.3724)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(1,500)	1.1700	(1,597.77)	(1,754.95)	0.0000	4.3300	(1,981.17)	0.00	0.1922	(0.9658)	0.0000	1	(0.7736)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(9,300)	1.1700	(9,906.18)	(10,880.67)	0.0000	4.3300	(1,981.17)	0.00	1.1915	(5.9879)	0.0000	1	(4.7964)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(3,100)	1.1700	(3,302.06)	(3,626.89)	0.0000	4.3300	(1,981.17)	0.00	0.3972	(1.9960)	0.0000	1	(1.5988)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(31,600)	1.1700	(33,659.72)	(36,970.89)	0.0000	4.3300	(1,981.17)	0.00	4.0485	(20.3460)	0.0000	1	(16.2975)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(4,200)	1.1700	(4,473.76)	(4,913.85)	0.0000	4.3300	(1,981.17)	0.00	0.5381	(2.7042)	0.0000	1	(2.1661)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(1,900)	1.1700	(2,023.84)	(2,222.93)	0.0000	4.3300	(1,981.17)	0.00	0.2434	(1.2233)	0.0000	1	(0.9799)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(3,300)	1.1700	(3,515.10)	(3,860.88)	0.0000	4.3300	(1,981.17)	0.00	0.4228	(2.1247)	0.0000	1	(1.7020)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000737.ZK	01/14/2025	SDB3263186006	0	(700)	1.1700	(745.63)	(818.98)	0.0000	4.3300	(1,981.17)	0.00	0.0897	(0.4507)	0.0000	1	(0.3610)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(18,400)	1.1700	(19,599.33)	(21,527.36)	0.0000	4.3300	(1,981.17)	0.00	2.3574	(11.8470)	0.0000	1	(9.4897)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(10,700)	1.1700	(11,397.44)	(12,518.63)	0.0000	4.3300	(1,981.17)	0.00	1.3709	(6.8893)	0.0000	1	(5.5185)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(3,400)	1.1700	(3,621.62)	(3,977.88)	0.0000	4.3300	(1,981.17)	0.00	0.4356	(2.1891)	0.0000	1	(1.7535)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(2,300)	1.1700	(2,449.92)	(2,690.92)	0.0000	4.3300	(1,981.17)	0.00	0.2947	(1.4809)	0.0000	1	(1.1862)	02/07/2025
000737.ZK	01/14/2025	SDB3263186006	0	(900)	1.1700	(958.66)	(1,052.97)	0.0000	4.3300	(1,981.17)	0.00	0.1153	(0.5795)	0.0000	1	(0.4642)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(600)	1.1718	(700.71)	(703.11)	0.0000	4.3300	(1,981.17)	0.00	0.0843	(0.3869)	0.0000	1	(0.3027)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(14,000)	1.1718	(16,438.77)	(16,405.80)	0.0000	4.3300	(1,981.17)	0.00	1.9772	(9.0285)	0.0000	1	(7.0513)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(2,300)	1.1718	(2,691.92)	(2,695.24)	0.0000	4.3300	(1,981.17)	0.00	0.3238	(1.4833)	0.0000	1	(1.1595)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(500)	1.1718	(585.89)	(585.92)	0.0000	4.3300	(1,981.17)	0.00	0.0705	(0.3224)	0.0000	1	(0.2520)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(4,200)	1.1718	(4,440.66)	(4,921.74)	0.0000	4.3300	(1,981.17)	0.00	0.5341	(2.7086)	0.0000	1	(2.1744)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(1,000)	1.1718	(1,069.03)	(1,171.84)	0.0000	4.3300	(1,981.17)	0.00	0.1286	(0.6449)	0.0000	1	(0.5163)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(300)	1.1718	(319.55)	(351.55)	0.0000	4.3300	(1,981.17)	0.00	0.0384	(0.1935)	0.0000	1	(0.1550)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(2,500)	1.1718	(2,662.95)	(2,929.61)	0.0000	4.3300	(1,981.17)	0.00	0.3203	(1.6122)	0.0000	1	(1.2919)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(5,300)	1.1718	(5,645.46)	(6,210.77)	0.0000	4.3300	(1,981.17)	0.00	0.6790	(3.4179)	0.0000	1	(2.7389)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(600)	1.1718	(639.11)	(703.11)	0.0000	4.3300	(1,981.17)	0.00	0.0769	(0.3869)	0.0000	1	(0.3101)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(19,700)	1.1718	(20,984.07)	(23,085.31)	0.0000	4.3300	(1,981.17)	0.00	2.5239	(12.7044)	0.0000	1	(10.1805)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(4,600)	1.1718	(4,899.83)	(5,390.48)	0.0000	4.3300	(1,981.17)	0.00	0.5893	(2.9665)	0.0000	1	(2.3772)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(1,500)	1.1718	(1,597.77)	(1,757.76)	0.0000	4.3300	(1,981.17)	0.00	0.1922	(0.9673)	0.0000	1	(0.7752)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(9,300)	1.1718	(9,906.18)	(10,898.14)	0.0000	4.3300	(1,981.17)	0.00	1.1915	(5.9975)	0.0000	1	(4.8060)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(3,100)	1.1718	(3,302.06)	(3,632.71)	0.0000	4.3300	(1,981.17)	0.00	0.3972	(1.9992)	0.0000	1	(1.6020)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(31,600)	1.1718	(33,659.72)	(37,030.24)	0.0000	4.3300	(1,981.17)	0.00	4.0485	(20.3787)	0.0000	1	(16.3301)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(4,200)	1.1718	(4,473.76)	(4,921.74)	0.0000	4.3300	(1,981.17)	0.00	0.5381	(2.7086)	0.0000	1	(2.1705)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(1,900)	1.1718	(2,023.84)	(2,226.50)	0.0000	4.3300	(1,981.17)	0.00	0.2434	(1.2253)	0.0000	1	(0.9819)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(3,300)	1.1718	(3,515.10)	(3,867.08)	0.0000	4.3300	(1,981.17)	0.00	0.4228	(2.1282)	0.0000	1	(1.7054)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(7,500)	1.1718	(7,988.86)	(8,788.82)	0.0000	4.3300	(1,981.17)	0.00	0.9609	(4.8367)	0.0000	1	(3.8758)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(700)	1.1718	(745.63)	(820.29)	0.0000	4.3300	(1,981.17)	0.00	0.0897	(0.4514)	0.0000	1	(0.3617)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(18,400)	1.1718	(19,599.33)	(21,561.91)	0.0000	4.3300	(1,981.17)	0.00	2.3574	(11.8661)	0.0000	1	(9.5087)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(10,700)	1.1718	(11,397.44)	(12,538.72)	0.0000	4.3300	(1,981.17)	0.00	1.3709	(6.9004)	0.0000	1	(5.5295)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(3,400)	1.1718	(3,621.62)	(3,984.27)	0.0000	4.3300	(1,981.17)	0.00	0.4356	(2.1926)	0.0000	1	(1.7570)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(2,300)	1.1718	(2,449.92)	(2,695.24)	0.0000	4.3300	(1,981.17)	0.00	0.2947	(1.4833)	0.0000	1	(1.1886)	02/07/2025
000737.ZK	01/13/2025	SDB3263186006	0	(900)	1.1718	(958.66)	(1,054.66)	0.0000	4.3300	(1,981.17)	0.00	0.1153	(0.5804)	0.0000	1	(0.4651)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(14,000)	1.1900	(16,438.77)	(16,659.40)	0.0000	4.3300	(1,982.17)	0.00	5.9317	(27.5181)	0.0000	3	(21.5865)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(2,300)	1.1900	(2,691.92)	(2,736.90)	0.0000	4.3300	(1,982.17)	0.00	0.9713	(4.5208)	0.0000	3	(3.5495)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(500)	1.1900	(585.89)	(594.98)	0.0000	4.3300	(1,982.17)	0.00	0.2114	(0.9828)	0.0000	3	(0.7714)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(4,200)	1.1900	(4,440.66)	(4,997.82)	0.0000	4.3300	(1,982.17)	0.00	1.6023	(8.2554)	0.0000	3	(6.6531)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(1,000)	1.1900	(1,069.03)	(1,189.96)	0.0000	4.3300	(1,982.17)	0.00	0.3857	(1.9656)	0.0000	3	(1.5798)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(300)	1.1900	(319.55)	(356.99)	0.0000	4.3300	(1,982.17)	0.00	0.1153	(0.5897)	0.0000	3	(0.4744)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(2,500)	1.1900	(2,662.95)	(2,974.89)	0.0000	4.3300	(1,982.17)	0.00	0.9609	(4.9139)	0.0000	3	(3.9531)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(5,300)	1.1900	(5,645.46)	(6,306.77)	0.0000	4.3300	(1,982.17)	0.00	2.0371	(10.4176)	0.0000	3	(8.3805)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(600)	1.1900	(639.11)	(713.97)	0.0000	4.3300	(1,982.17)	0.00	0.2306	(1.1793)	0.0000	3	(0.9487)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(19,700)	1.1900	(20,984.07)	(23,442.15)	0.0000	4.3300	(1,982.17)	0.00	7.5718	(38.7219)	0.0000	3	(31.1502)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(4,600)	1.1900	(4,899.83)	(5,473.80)	0.0000	4.3300	(1,982.17)	0.00	1.7680	(9.0417)	0.0000	3	(7.2736)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(1,500)	1.1900	(1,597.77)	(1,784.94)	0.0000	4.3300	(1,982.17)	0.00	0.5765	(2.9484)	0.0000	3	(2.3718)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(9,300)	1.1900	(9,906.18)	(11,066.60)	0.0000	4.3300	(1,982.17)	0.00	3.5745	(18.2799)	0.0000	3	(14.7054)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(3,100)	1.1900	(3,302.06)	(3,688.87)	0.0000	4.3300	(1,982.17)	0.00	1.1915	(6.0933)	0.0000	3	(4.9018)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(31,600)	1.1900	(33,659.72)	(37,602.64)	0.0000	4.3300	(1,982.17)	0.00	12.1455	(62.1123)	0.0000	3	(49.9668)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(4,200)	1.1900	(4,473.76)	(4,997.82)	0.0000	4.3300	(1,982.17)	0.00	1.6143	(8.2554)	0.0000	3	(6.6412)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(1,900)	1.1900	(2,023.84)	(2,260.92)	0.0000	4.3300	(1,982.17)	0.00	0.7303	(3.7346)	0.0000	3	(3.0043)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(3,300)	1.1900	(3,515.10)	(3,926.86)	0.0000	4.3300	(1,982.17)	0.00	1.2684	(6.4864)	0.0000	3	(5.2180)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(7,500)	1.1900	(7,988.86)	(8,924.68)	0.0000	4.3300	(1,982.17)	0.00	2.8826	(14.7418)	0.0000	3	(11.8592)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(700)	1.1900	(745.63)	(832.97)	0.0000	4.3300	(1,982.17)	0.00	0.2690	(1.3759)	0.0000	3	(1.1069)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000737.ZK	01/10/2025	SDB3263186006	0	(10,700)	1.1900	(11,397.44)	(12,732.54)	0.0000	4.3300	(1,982.17)	0.00	4.1126	(21.0317)	0.0000	3	(16.9191)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(3,400)	1.1900	(3,621.62)	(4,045.85)	0.0000	4.3300	(1,982.17)	0.00	1.3068	(6.6830)	0.0000	3	(5.3762)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(2,300)	1.1900	(2,449.92)	(2,736.90)	0.0000	4.3300	(1,982.17)	0.00	0.8840	(4.5208)	0.0000	3	(3.6368)	02/07/2025
000737.ZK	01/10/2025	SDB3263186006	0	(900)	1.1900	(958.66)	(1,070.96)	0.0000	4.3300	(1,982.17)	0.00	0.3459	(1.7690)	0.0000	3	(1.4231)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(500)	1.1961	(585.89)	(598.07)	0.0000	4.3300	(2,024.51)	0.00	0.0705	(0.3363)	0.0000	1	(0.2659)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(4,200)	1.1961	(4,440.66)	(5,023.79)	0.0000	4.3300	(2,024.51)	0.00	0.5341	(2.8252)	0.0000	1	(2.2911)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(1,000)	1.1961	(1,069.03)	(1,196.14)	0.0000	4.3300	(2,024.51)	0.00	0.1286	(0.6727)	0.0000	1	(0.5441)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(300)	1.1961	(319.55)	(358.84)	0.0000	4.3300	(2,024.51)	0.00	0.0384	(0.2018)	0.0000	1	(0.1634)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(2,500)	1.1961	(2,662.95)	(2,990.35)	0.0000	4.3300	(2,024.51)	0.00	0.3203	(1.6817)	0.0000	1	(1.3614)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(5,300)	1.1961	(5,645.46)	(6,339.54)	0.0000	4.3300	(2,024.51)	0.00	0.6790	(3.5651)	0.0000	1	(2.8861)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(600)	1.1961	(639.11)	(717.68)	0.0000	4.3300	(2,024.51)	0.00	0.0769	(0.4036)	0.0000	1	(0.3267)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(19,700)	1.1961	(20,984.07)	(23,563.96)	0.0000	4.3300	(2,024.51)	0.00	2.5239	(13.2515)	0.0000	1	(10.7276)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(4,600)	1.1961	(4,899.83)	(5,502.24)	0.0000	4.3300	(2,024.51)	0.00	0.5893	(3.0943)	0.0000	1	(2.5049)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(1,500)	1.1961	(1,597.77)	(1,794.21)	0.0000	4.3300	(2,024.51)	0.00	0.1922	(1.0090)	0.0000	1	(0.8168)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(9,300)	1.1961	(9,906.18)	(11,124.10)	0.0000	4.3300	(2,024.51)	0.00	1.1915	(6.2558)	0.0000	1	(5.0643)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(3,100)	1.1961	(3,302.06)	(3,708.03)	0.0000	4.3300	(2,024.51)	0.00	0.3972	(2.0853)	0.0000	1	(1.6881)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(31,600)	1.1961	(33,659.72)	(37,798.02)	0.0000	4.3300	(2,024.51)	0.00	4.0485	(21.2562)	0.0000	1	(17.2077)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(4,200)	1.1961	(4,473.76)	(5,023.79)	0.0000	4.3300	(2,024.51)	0.00	0.5381	(2.8252)	0.0000	1	(2.2871)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(1,900)	1.1961	(2,023.84)	(2,272.67)	0.0000	4.3300	(2,024.51)	0.00	0.2434	(1.2781)	0.0000	1	(1.0346)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(3,300)	1.1961	(3,515.10)	(3,947.26)	0.0000	4.3300	(2,024.51)	0.00	0.4228	(2.2198)	0.0000	1	(1.7970)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(7,500)	1.1961	(7,988.86)	(8,971.05)	0.0000	4.3300	(2,024.51)	0.00	0.9609	(5.0450)	0.0000	1	(4.0841)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(700)	1.1961	(745.63)	(837.30)	0.0000	4.3300	(2,024.51)	0.00	0.0897	(0.4709)	0.0000	1	(0.3812)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(18,400)	1.1961	(19,599.33)	(22,008.98)	0.0000	4.3300	(2,024.51)	0.00	2.3574	(12.3770)	0.0000	1	(10.0197)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(10,700)	1.1961	(11,397.44)	(12,798.70)	0.0000	4.3300	(2,024.51)	0.00	1.3709	(7.1975)	0.0000	1	(5.8267)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(3,400)	1.1961	(3,621.62)	(4,066.88)	0.0000	4.3300	(2,024.51)	0.00	0.4356	(2.2871)	0.0000	1	(1.8515)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(2,300)	1.1961	(2,449.92)	(2,751.12)	0.0000	4.3300	(2,024.51)	0.00	0.2947	(1.5471)	0.0000	1	(1.2525)	02/07/2025
000737.ZK	01/09/2025	SDB3263186006	0	(900)	1.1961	(958.66)	(1,076.53)	0.0000	4.3300	(2,024.51)	0.00	0.1153	(0.6054)	0.0000	1	(0.4901)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(4,200)	1.1410	(4,440.66)	(4,792.02)	0.0000	4.3300	(2,025.97)	0.00	0.5341	(2.6968)	0.0000	1	(2.1627)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(1,000)	1.1410	(1,069.03)	(1,140.96)	0.0000	4.3300	(2,025.97)	0.00	0.1286	(0.6421)	0.0000	1	(0.5135)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(300)	1.1410	(319.55)	(342.29)	0.0000	4.3300	(2,025.97)	0.00	0.0384	(0.1926)	0.0000	1	(0.1542)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(2,500)	1.1410	(2,662.95)	(2,852.39)	0.0000	4.3300	(2,025.97)	0.00	0.3203	(1.6052)	0.0000	1	(1.2849)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(5,300)	1.1410	(5,645.46)	(6,047.07)	0.0000	4.3300	(2,025.97)	0.00	0.6790	(3.4031)	0.0000	1	(2.7241)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(600)	1.1410	(639.11)	(684.57)	0.0000	4.3300	(2,025.97)	0.00	0.0769	(0.3853)	0.0000	1	(0.3084)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(19,700)	1.1410	(20,984.07)	(22,476.85)	0.0000	4.3300	(2,025.97)	0.00	2.5239	(12.6493)	0.0000	1	(10.1254)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(4,600)	1.1410	(4,899.83)	(5,248.40)	0.0000	4.3300	(2,025.97)	0.00	0.5893	(2.9536)	0.0000	1	(2.3643)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(1,500)	1.1410	(1,597.77)	(1,711.44)	0.0000	4.3300	(2,025.97)	0.00	0.1922	(0.9631)	0.0000	1	(0.7710)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(9,300)	1.1410	(9,906.18)	(10,610.90)	0.0000	4.3300	(2,025.97)	0.00	1.1915	(5.9715)	0.0000	1	(4.7800)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(3,100)	1.1410	(3,302.06)	(3,536.97)	0.0000	4.3300	(2,025.97)	0.00	0.3972	(1.9905)	0.0000	1	(1.5933)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(31,600)	1.1410	(33,659.72)	(36,054.24)	0.0000	4.3300	(2,025.97)	0.00	4.0485	(20.2902)	0.0000	1	(16.2417)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(4,200)	1.1410	(4,473.76)	(4,792.02)	0.0000	4.3300	(2,025.97)	0.00	0.5381	(2.6968)	0.0000	1	(2.1587)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(1,900)	1.1410	(2,023.84)	(2,167.82)	0.0000	4.3300	(2,025.97)	0.00	0.2434	(1.2200)	0.0000	1	(0.9766)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(3,300)	1.1410	(3,515.10)	(3,765.16)	0.0000	4.3300	(2,025.97)	0.00	0.4228	(2.1189)	0.0000	1	(1.6961)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(7,500)	1.1410	(7,988.86)	(8,557.18)	0.0000	4.3300	(2,025.97)	0.00	0.9609	(4.8157)	0.0000	1	(3.8548)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(700)	1.1410	(745.63)	(798.67)	0.0000	4.3300	(2,025.97)	0.00	0.0897	(0.4495)	0.0000	1	(0.3598)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(18,400)	1.1410	(19,599.33)	(20,993.61)	0.0000	4.3300	(2,025.97)	0.00	2.3574	(11.8145)	0.0000	1	(9.4572)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(10,700)	1.1410	(11,397.44)	(12,208.24)	0.0000	4.3300	(2,025.97)	0.00	1.3709	(6.8704)	0.0000	1	(5.4996)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(3,400)	1.1410	(3,621.62)	(3,879.25)	0.0000	4.3300	(2,025.97)	0.00	0.4356	(2.1831)	0.0000	1	(1.7475)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(2,300)	1.1410	(2,449.92)	(2,624.20)	0.0000	4.3300	(2,025.97)	0.00	0.2947	(1.4768)	0.0000	1	(1.1821)	02/07/2025
000737.ZK	01/08/2025	SDB3263186006	0	(900)	1.1410	(958.66)	(1,026.86)	0.0000	4.3300	(2,025.97)	0.00	0.1153	(0.5779)	0.0000	1	(0.4626)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(4,200)	1.0399	(4,440.66)	(4,367.44)	0.0000	4.3300	(2,025.97)	0.00	0.5341	(2.4579)	0.0000	1	(1.9237)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(1,000)	1.0399	(1,069.03)	(1,039.87)	0.0000	4.3300	(2,025.97)	0.00	0.1286	(0.5852)	0.0000	1	(0.4566)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(300)	1.0399	(319.55)	(311.96)	0.0000	4.3300	(2,025.97)	0.00	0.0384	(0.1756)	0.0000	1	(0.1371)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000737.ZK	01/07/2025	SDB3263186006	0	(5,300)	1.0399	(5,645.46)	(5,511.29)	0.0000	4.3300	(2,025.97)	0.00	0.6790	(3.1016)	0.0000	1	(2.4226)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(600)	1.0399	(639.11)	(623.92)	0.0000	4.3300	(2,025.97)	0.00	0.0769	(0.3511)	0.0000	1	(0.2743)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(19,700)	1.0399	(20,984.07)	(20,485.36)	0.0000	4.3300	(2,025.97)	0.00	2.5239	(11.5285)	0.0000	1	(9.0046)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(4,600)	1.0399	(4,899.83)	(4,783.38)	0.0000	4.3300	(2,025.97)	0.00	0.5893	(2.6919)	0.0000	1	(2.1026)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(1,500)	1.0399	(1,597.77)	(1,559.80)	0.0000	4.3300	(2,025.97)	0.00	0.1922	(0.8778)	0.0000	1	(0.6856)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(9,300)	1.0399	(9,906.18)	(9,670.75)	0.0000	4.3300	(2,025.97)	0.00	1.1915	(5.4424)	0.0000	1	(4.2509)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(3,100)	1.0399	(3,302.06)	(3,223.58)	0.0000	4.3300	(2,025.97)	0.00	0.3972	(1.8141)	0.0000	1	(1.4170)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(31,600)	1.0399	(33,659.72)	(32,859.77)	0.0000	4.3300	(2,025.97)	0.00	4.0485	(18.4924)	0.0000	1	(14.4439)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(4,200)	1.0399	(4,473.76)	(4,367.44)	0.0000	4.3300	(2,025.97)	0.00	0.5381	(2.4579)	0.0000	1	(1.9198)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(1,900)	1.0399	(2,023.84)	(1,975.75)	0.0000	4.3300	(2,025.97)	0.00	0.2434	(1.1119)	0.0000	1	(0.8685)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(3,300)	1.0399	(3,515.10)	(3,431.56)	0.0000	4.3300	(2,025.97)	0.00	0.4228	(1.9312)	0.0000	1	(1.5084)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(7,500)	1.0399	(7,988.86)	(7,798.99)	0.0000	4.3300	(2,025.97)	0.00	0.9609	(4.3890)	0.0000	1	(3.4281)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(700)	1.0399	(745.63)	(727.91)	0.0000	4.3300	(2,025.97)	0.00	0.0897	(0.4096)	0.0000	1	(0.3200)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(18,400)	1.0399	(19,599.33)	(19,133.53)	0.0000	4.3300	(2,025.97)	0.00	2.3574	(10.7678)	0.0000	1	(8.4104)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(10,700)	1.0399	(11,397.44)	(11,126.57)	0.0000	4.3300	(2,025.97)	0.00	1.3709	(6.2617)	0.0000	1	(4.8908)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(3,400)	1.0399	(3,621.62)	(3,535.54)	0.0000	4.3300	(2,025.97)	0.00	0.4356	(1.9897)	0.0000	1	(1.5541)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(2,300)	1.0399	(2,449.92)	(2,391.69)	0.0000	4.3300	(2,025.97)	0.00	0.2947	(1.3460)	0.0000	1	(1.0513)	02/07/2025
000737.ZK	01/07/2025	SDB3263186006	0	(900)	1.0399	(958.66)	(935.88)	0.0000	4.3300	(2,025.97)	0.00	0.1153	(0.5267)	0.0000	1	(0.4114)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(300)	1.0652	(319.55)	(319.55)	0.0000	4.3300	(2,040.80)	0.00	0.0384	(0.1812)	0.0000	1	(0.1427)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(2,500)	1.0652	(2,662.95)	(2,662.95)	0.0000	4.3300	(2,040.80)	0.00	0.3203	(1.5096)	0.0000	1	(1.1893)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(5,300)	1.0652	(5,645.46)	(5,645.46)	0.0000	4.3300	(2,040.80)	0.00	0.6790	(3.2003)	0.0000	1	(2.5213)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(600)	1.0652	(639.11)	(639.11)	0.0000	4.3300	(2,040.80)	0.00	0.0769	(0.3623)	0.0000	1	(0.2854)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(19,700)	1.0652	(20,984.07)	(20,984.07)	0.0000	4.3300	(2,040.80)	0.00	2.5239	(11.8956)	0.0000	1	(9.3717)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(4,600)	1.0652	(4,899.83)	(4,899.83)	0.0000	4.3300	(2,040.80)	0.00	0.5893	(2.7777)	0.0000	1	(2.1883)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(1,500)	1.0652	(1,597.77)	(1,597.77)	0.0000	4.3300	(2,040.80)	0.00	0.1922	(0.9058)	0.0000	1	(0.7136)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(9,300)	1.0652	(9,906.18)	(9,906.18)	0.0000	4.3300	(2,040.80)	0.00	1.1915	(5.6157)	0.0000	1	(4.4242)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(3,100)	1.0652	(3,302.06)	(3,302.06)	0.0000	4.3300	(2,040.80)	0.00	0.3972	(1.8719)	0.0000	1	(1.4747)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(31,600)	1.0652	(33,659.72)	(33,659.72)	0.0000	4.3300	(2,040.80)	0.00	4.0485	(19.0813)	0.0000	1	(15.0328)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(4,200)	1.0652	(4,473.76)	(4,473.76)	0.0000	4.3300	(2,040.80)	0.00	0.5381	(2.5361)	0.0000	1	(1.9980)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(1,900)	1.0652	(2,023.84)	(2,023.84)	0.0000	4.3300	(2,040.80)	0.00	0.2434	(1.1473)	0.0000	1	(0.9039)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(3,300)	1.0652	(3,515.10)	(3,515.10)	0.0000	4.3300	(2,040.80)	0.00	0.4228	(1.9927)	0.0000	1	(1.5699)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(7,500)	1.0652	(7,988.86)	(7,988.86)	0.0000	4.3300	(2,040.80)	0.00	0.9609	(4.5288)	0.0000	1	(3.5679)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(700)	1.0652	(745.63)	(745.63)	0.0000	4.3300	(2,040.80)	0.00	0.0897	(0.4227)	0.0000	1	(0.3330)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(18,400)	1.0652	(19,599.33)	(19,599.33)	0.0000	4.3300	(2,040.80)	0.00	2.3574	(11.1106)	0.0000	1	(8.7533)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(10,700)	1.0652	(11,397.44)	(11,397.44)	0.0000	4.3300	(2,040.80)	0.00	1.3709	(6.4611)	0.0000	1	(5.0902)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(3,400)	1.0652	(3,621.62)	(3,621.62)	0.0000	4.3300	(2,040.80)	0.00	0.4356	(2.0531)	0.0000	1	(1.6175)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(2,300)	1.0652	(2,449.92)	(2,449.92)	0.0000	4.3300	(2,040.80)	0.00	0.2947	(1.3888)	0.0000	1	(1.0942)	02/07/2025
000737.ZK	01/06/2025	SDB3263186006	0	(900)	1.0652	(958.66)	(958.66)	0.0000	4.3300	(2,040.80)	0.00	0.1153	(0.5435)	0.0000	1	(0.4281)	02/07/2025
TOTAL NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												230.1163	(1,166.1974)	0.0000		(936.0811)	
NAN YA PLASTICS CORP CMN																	
1303.TW	01/17/2025	SDB3266670297	0	(71,000)	0.9329	(66,238.88)	(66,238.88)	0.0000	4.3300	(40.00)	0.00	7.9671	(0.7360)	0.0000	1	7.2311	02/04/2025
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND																	
300618.ZK	01/16/2025	SDB3262800228	0	(100)	4.3922	(461.17)	(439.22)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2123)	0.0000	1	(0.1568)	02/07/2025
300618.ZK	01/16/2025	SDB3262800228	0	(800)	4.3922	(3,689.35)	(3,513.78)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.6985)	0.0000	1	(1.2548)	02/07/2025
300618.ZK	01/16/2025	SDB3262800228	0	(400)	4.3922	(1,844.67)	(1,756.89)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8493)	0.0000	1	(0.6274)	02/07/2025
300618.ZK	01/16/2025	SDB3262800228	0	(1,000)	4.3922	(4,611.69)	(4,392.23)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.1232)	0.0000	1	(1.5685)	02/07/2025
300618.ZK	01/15/2025	SDB3262800228	0	(100)	4.2992	(461.17)	(429.92)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2078)	0.0000	1	(0.1524)	02/07/2025
300618.ZK	01/15/2025	SDB3262800228	0	(800)	4.2992	(3,689.35)	(3,439.36)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.6626)	0.0000	1	(1.2188)	02/07/2025
300618.ZK	01/15/2025	SDB3262800228	0	(400)	4.2992	(1,844.67)	(1,719.68)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8313)	0.0000	1	(0.6094)	02/07/2025
300618.ZK	01/15/2025	SDB3262800228	0	(1,000)	4.2992	(4,611.69)	(4,299.20)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.0782)	0.0000	1	(1.5235)	02/07/2025
300618.ZK	01/14/2025	SDB3262800228	0	(100)	4.4214	(461.17)	(442.14)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2137)	0.0000	1	(0.1583)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300618.ZK	01/14/2025	SDB3262800228	0	(800)	4.4214	(3,689.35)	(3,537.10)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.7098)	0.0000	1	(1.2661)	02/07/2025
300618.ZK	01/14/2025	SDB3262800228	0	(400)	4.4214	(1,844.67)	(1,768.55)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8549)	0.0000	1	(0.6330)	02/07/2025
300618.ZK	01/14/2025	SDB3262800228	0	(1,000)	4.4214	(4,611.69)	(4,421.38)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.1373)	0.0000	1	(1.5826)	02/07/2025
300618.ZK	01/13/2025	SDB3262800228	0	(100)	4.4124	(461.17)	(441.24)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2133)	0.0000	1	(0.1578)	02/07/2025
300618.ZK	01/13/2025	SDB3262800228	0	(800)	4.4124	(3,689.35)	(3,529.96)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.7064)	0.0000	1	(1.2626)	02/07/2025
300618.ZK	01/13/2025	SDB3262800228	0	(400)	4.4124	(1,844.67)	(1,764.98)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8532)	0.0000	1	(0.6313)	02/07/2025
300618.ZK	01/13/2025	SDB3262800228	0	(1,000)	4.4124	(4,611.69)	(4,412.44)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.1329)	0.0000	1	(1.5783)	02/07/2025
300618.ZK	01/10/2025	SDB3262800228	0	(100)	4.5008	(461.17)	(450.08)	0.0000	4.3300	(1,740.22)	0.00	0.1664	(0.6527)	0.0000	3	(0.4863)	02/07/2025
300618.ZK	01/10/2025	SDB3262800228	0	(800)	4.5008	(3,689.35)	(3,600.68)	0.0000	4.3300	(1,740.22)	0.00	1.3312	(5.2216)	0.0000	3	(3.8904)	02/07/2025
300618.ZK	01/10/2025	SDB3262800228	0	(400)	4.5008	(1,844.67)	(1,800.34)	0.0000	4.3300	(1,740.22)	0.00	0.6656	(2.6108)	0.0000	3	(1.9452)	02/07/2025
300618.ZK	01/10/2025	SDB3262800228	0	(1,000)	4.5008	(4,611.69)	(4,500.85)	0.0000	4.3300	(1,740.22)	0.00	1.6641	(6.5270)	0.0000	3	(4.8630)	02/07/2025
300618.ZK	01/09/2025	SDB3262800228	0	(100)	4.4176	(461.17)	(441.76)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2135)	0.0000	1	(0.1581)	02/07/2025
300618.ZK	01/09/2025	SDB3262800228	0	(800)	4.4176	(3,689.35)	(3,534.05)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.7083)	0.0000	1	(1.2646)	02/07/2025
300618.ZK	01/09/2025	SDB3262800228	0	(400)	4.4176	(1,844.67)	(1,767.02)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8542)	0.0000	1	(0.6323)	02/07/2025
300618.ZK	01/09/2025	SDB3262800228	0	(1,000)	4.4176	(4,611.69)	(4,417.56)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.1354)	0.0000	1	(1.5807)	02/07/2025
300618.ZK	01/08/2025	SDB3262800228	0	(100)	4.3116	(461.17)	(431.16)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2084)	0.0000	1	(0.1530)	02/07/2025
300618.ZK	01/08/2025	SDB3262800228	0	(800)	4.3116	(3,689.35)	(3,449.31)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.6674)	0.0000	1	(1.2236)	02/07/2025
300618.ZK	01/08/2025	SDB3262800228	0	(400)	4.3116	(1,844.67)	(1,724.66)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8337)	0.0000	1	(0.6118)	02/07/2025
300618.ZK	01/08/2025	SDB3262800228	0	(1,000)	4.3116	(4,611.69)	(4,311.64)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.0842)	0.0000	1	(1.5295)	02/07/2025
300618.ZK	01/07/2025	SDB3262800228	0	(100)	4.4355	(461.17)	(443.55)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2144)	0.0000	1	(0.1589)	02/07/2025
300618.ZK	01/07/2025	SDB3262800228	0	(800)	4.4355	(3,689.35)	(3,548.39)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.7153)	0.0000	1	(1.2715)	02/07/2025
300618.ZK	01/07/2025	SDB3262800228	0	(400)	4.4355	(1,844.67)	(1,774.19)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8576)	0.0000	1	(0.6358)	02/07/2025
300618.ZK	01/07/2025	SDB3262800228	0	(1,000)	4.4355	(4,611.69)	(4,435.49)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.1441)	0.0000	1	(1.5894)	02/07/2025
300618.ZK	01/06/2025	SDB3262800228	0	(100)	4.6117	(461.17)	(461.17)	0.0000	4.3300	(1,740.22)	0.00	0.0555	(0.2229)	0.0000	1	(0.1675)	02/07/2025
300618.ZK	01/06/2025	SDB3262800228	0	(800)	4.6117	(3,689.35)	(3,689.35)	0.0000	4.3300	(1,740.22)	0.00	0.4437	(1.7834)	0.0000	1	(1.3397)	02/07/2025
300618.ZK	01/06/2025	SDB3262800228	0	(400)	4.6117	(1,844.67)	(1,844.67)	0.0000	4.3300	(1,740.22)	0.00	0.2219	(0.8917)	0.0000	1	(0.6698)	02/07/2025
300618.ZK	01/06/2025	SDB3262800228	0	(1,000)	4.6117	(4,611.69)	(4,611.69)	0.0000	4.3300	(1,740.22)	0.00	0.5547	(2.2293)	0.0000	1	(1.6746)	02/07/2025
TOTAL NANJING HANRUI COBALT CO LTD CMN CLASS A SERIES NORTHBOUND												14.0335	(54.2607)	0.0000		(40.2273)	
NANYA TECHNOLOGY CORPORATION ORD CMN																	
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(760.70)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.0915	(0.1069)	0.0000	1	(0.0154)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(3,000)	0.8471	(2,287.71)	(2,541.22)	0.0000	4.3300	(454.40)	0.00	0.2752	(0.3208)	0.0000	1	(0.0456)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(3,000)	0.8471	(2,394.82)	(2,541.22)	0.0000	4.3300	(454.40)	0.00	0.2880	(0.3208)	0.0000	1	(0.0327)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(782.82)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.0942	(0.1069)	0.0000	1	(0.0128)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(830.69)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.0999	(0.1069)	0.0000	1	(0.0070)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(3,000)	0.8471	(2,542.91)	(2,541.22)	0.0000	4.3300	(454.40)	0.00	0.3059	(0.3208)	0.0000	1	(0.0149)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(876.83)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.1055	(0.1069)	0.0000	1	(0.0015)	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(891.77)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.1069)	0.0000	1	0.0003	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(8,000)	0.8471	(7,134.14)	(6,776.58)	0.0000	4.3300	(454.40)	0.00	0.8581	(0.8553)	0.0000	1	0.0027	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(19,000)	0.8471	(16,943.59)	(16,094.39)	0.0000	4.3300	(454.40)	0.00	2.0379	(2.0315)	0.0000	1	0.0065	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(4,000)	0.8471	(3,567.07)	(3,388.29)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4277)	0.0000	1	0.0014	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(4,000)	0.8471	(3,567.07)	(3,388.29)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4277)	0.0000	1	0.0014	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(6,000)	0.8471	(5,350.61)	(5,082.44)	0.0000	4.3300	(454.40)	0.00	0.6436	(0.6415)	0.0000	1	0.0020	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(13,000)	0.8471	(11,592.98)	(11,011.95)	0.0000	4.3300	(454.40)	0.00	1.3944	(1.3899)	0.0000	1	0.0044	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(18,000)	0.8471	(16,051.82)	(15,247.31)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.9245)	0.0000	1	0.0061	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(35,000)	0.8471	(31,211.88)	(29,647.56)	0.0000	4.3300	(454.40)	0.00	3.7541	(3.7422)	0.0000	1	0.0119	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(33,000)	0.8471	(29,428.34)	(27,953.41)	0.0000	4.3300	(454.40)	0.00	3.5396	(3.5283)	0.0000	1	0.0113	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(2,000)	0.8471	(1,783.54)	(1,694.15)	0.0000	4.3300	(454.40)	0.00	0.2145	(0.2138)	0.0000	1	0.0007	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(4,000)	0.8471	(3,567.07)	(3,388.29)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4277)	0.0000	1	0.0014	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(59,000)	0.8471	(52,614.31)	(49,977.31)	0.0000	4.3300	(454.40)	0.00	6.3283	(6.3082)	0.0000	1	0.0201	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(18,000)	0.8471	(16,051.82)	(15,247.31)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.9245)	0.0000	1	0.0061	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(5,000)	0.8471	(4,458.84)	(4,235.36)	0.0000	4.3300	(454.40)	0.00	0.5363	(0.5346)	0.0000	1	0.0017	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(19,000)	0.8471	(16,943.59)	(16,094.39)	0.0000	4.3300	(454.40)	0.00	2.0379	(2.0315)	0.0000	1	0.0065	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANYA TECHNOLOGY CORPORATION ORD CMN (Cont.)																	
2408.TW	01/17/2025	SDB3262115580	0	(1,000)	0.8471	(891.77)	(847.07)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.1069)	0.0000	1	0.0003	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(28,000)	0.8471	(24,969.50)	(23,718.04)	0.0000	4.3300	(454.40)	0.00	3.0033	(2.9937)	0.0000	1	0.0096	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(34,000)	0.8471	(30,320.11)	(28,800.48)	0.0000	4.3300	(454.40)	0.00	3.6468	(3.6352)	0.0000	1	0.0116	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(12,000)	0.8471	(10,701.22)	(10,164.88)	0.0000	4.3300	(454.40)	0.00	1.2871	(1.2830)	0.0000	1	0.0041	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(44,000)	0.8471	(39,237.79)	(37,271.21)	0.0000	4.3300	(454.40)	0.00	4.7194	(4.7044)	0.0000	1	0.0150	02/04/2025
2408.TW	01/17/2025	SDB3262115580	0	(18,000)	0.8471	(16,051.82)	(15,247.31)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.9245)	0.0000	1	0.0061	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(760.70)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.0915	(0.1017)	0.0000	1	(0.0102)	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(3,000)	0.8055	(2,287.71)	(2,416.36)	0.0000	4.3300	(454.40)	0.00	0.2752	(0.3050)	0.0000	1	(0.0298)	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(3,000)	0.8055	(2,394.82)	(2,416.36)	0.0000	4.3300	(454.40)	0.00	0.2880	(0.3050)	0.0000	1	(0.0170)	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(782.82)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.0942	(0.1017)	0.0000	1	(0.0075)	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(830.69)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.0999	(0.1017)	0.0000	1	(0.0018)	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(3,000)	0.8055	(2,542.91)	(2,416.36)	0.0000	4.3300	(454.40)	0.00	0.3059	(0.3050)	0.0000	1	0.0009	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(876.83)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.1055	(0.1017)	0.0000	1	0.0038	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(891.77)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.1017)	0.0000	1	0.0056	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(8,000)	0.8055	(7,134.14)	(6,443.62)	0.0000	4.3300	(454.40)	0.00	0.8581	(0.8133)	0.0000	1	0.0448	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(19,000)	0.8055	(16,943.59)	(15,303.59)	0.0000	4.3300	(454.40)	0.00	2.0379	(1.9316)	0.0000	1	0.1063	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(4,000)	0.8055	(3,567.07)	(3,221.81)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4067)	0.0000	1	0.0224	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(4,000)	0.8055	(3,567.07)	(3,221.81)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4067)	0.0000	1	0.0224	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(6,000)	0.8055	(5,350.61)	(4,832.71)	0.0000	4.3300	(454.40)	0.00	0.6436	(0.6100)	0.0000	1	0.0336	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(13,000)	0.8055	(11,592.98)	(10,470.88)	0.0000	4.3300	(454.40)	0.00	1.3944	(1.3216)	0.0000	1	0.0727	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(18,000)	0.8055	(16,051.82)	(14,498.14)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.8300)	0.0000	1	0.1007	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(35,000)	0.8055	(31,211.88)	(28,190.82)	0.0000	4.3300	(454.40)	0.00	3.7541	(3.5583)	0.0000	1	0.1958	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(33,000)	0.8055	(29,428.34)	(26,579.92)	0.0000	4.3300	(454.40)	0.00	3.5396	(3.3550)	0.0000	1	0.1846	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(2,000)	0.8055	(1,783.54)	(1,610.90)	0.0000	4.3300	(454.40)	0.00	0.2145	(0.2033)	0.0000	1	0.0112	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(4,000)	0.8055	(3,567.07)	(3,221.81)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.4067)	0.0000	1	0.0224	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(59,000)	0.8055	(52,614.31)	(47,521.67)	0.0000	4.3300	(454.40)	0.00	6.3283	(5.9982)	0.0000	1	0.3301	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(18,000)	0.8055	(16,051.82)	(14,498.14)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.8300)	0.0000	1	0.1007	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(5,000)	0.8055	(4,458.84)	(4,027.26)	0.0000	4.3300	(454.40)	0.00	0.5363	(0.5083)	0.0000	1	0.0280	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(19,000)	0.8055	(16,943.59)	(15,303.59)	0.0000	4.3300	(454.40)	0.00	2.0379	(1.9316)	0.0000	1	0.1063	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(1,000)	0.8055	(891.77)	(805.45)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.1017)	0.0000	1	0.0056	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(28,000)	0.8055	(24,969.50)	(22,552.66)	0.0000	4.3300	(454.40)	0.00	3.0033	(2.8466)	0.0000	1	0.1566	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(34,000)	0.8055	(30,320.11)	(27,385.37)	0.0000	4.3300	(454.40)	0.00	3.6468	(3.4566)	0.0000	1	0.1902	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(12,000)	0.8055	(10,701.22)	(9,665.42)	0.0000	4.3300	(454.40)	0.00	1.2871	(1.2200)	0.0000	1	0.0671	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(44,000)	0.8055	(39,237.79)	(35,439.89)	0.0000	4.3300	(454.40)	0.00	4.7194	(4.4733)	0.0000	1	0.2462	02/04/2025
2408.TW	01/16/2025	SDB3262115580	0	(18,000)	0.8055	(16,051.82)	(14,498.14)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.8300)	0.0000	1	0.1007	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(760.70)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.0915	(0.0968)	0.0000	1	(0.0053)	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(3,000)	0.7670	(2,287.71)	(2,301.07)	0.0000	4.3300	(454.40)	0.00	0.2752	(0.2904)	0.0000	1	(0.0153)	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(3,000)	0.7670	(2,394.82)	(2,301.07)	0.0000	4.3300	(454.40)	0.00	0.2880	(0.2904)	0.0000	1	(0.0024)	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(782.82)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.0942	(0.0968)	0.0000	1	(0.0027)	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(830.69)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.0999	(0.0968)	0.0000	1	0.0031	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(3,000)	0.7670	(2,542.91)	(2,301.07)	0.0000	4.3300	(454.40)	0.00	0.3059	(0.2904)	0.0000	1	0.0154	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(876.83)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.1055	(0.0968)	0.0000	1	0.0086	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(891.77)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.0968)	0.0000	1	0.0104	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(8,000)	0.7670	(7,134.14)	(6,136.19)	0.0000	4.3300	(454.40)	0.00	0.8581	(0.7745)	0.0000	1	0.0836	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(19,000)	0.7670	(16,943.59)	(14,573.46)	0.0000	4.3300	(454.40)	0.00	2.0379	(1.8395)	0.0000	1	0.1985	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(4,000)	0.7670	(3,567.07)	(3,068.10)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.3873)	0.0000	1	0.0418	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(4,000)	0.7670	(3,567.07)	(3,068.10)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.3873)	0.0000	1	0.0418	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(6,000)	0.7670	(5,350.61)	(4,602.14)	0.0000	4.3300	(454.40)	0.00	0.6436	(0.5809)	0.0000	1	0.0627	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(13,000)	0.7670	(11,592.98)	(9,971.31)	0.0000	4.3300	(454.40)	0.00	1.3944	(1.2586)	0.0000	1	0.1358	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(18,000)	0.7670	(16,051.82)	(13,806.43)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.7427)	0.0000	1	0.1880	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(35,000)	0.7670	(31,211.88)	(26,845.84)	0.0000	4.3300	(454.40)	0.00	3.7541	(3.3885)	0.0000	1	0.3656	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(33,000)	0.7670	(29,428.34)	(25,311.79)	0.0000	4.3300	(454.40)	0.00	3.5396	(3.1949)	0.0000	1	0.3447	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(2,000)	0.7670	(1,783.54)	(1,534.05)	0.0000	4.3300	(454.40)	0.00	0.2145	(0.1936)	0.0000	1	0.0209	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANYA TECHNOLOGY CORPORATION ORD CMN (Cont.)																	
2408.TW	01/15/2025	SDB3262115580	0	(4,000)	0.7670	(3,567.07)	(3,068.10)	0.0000	4.3300	(454.40)	0.00	0.4290	(0.3873)	0.0000	1	0.0418	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(59,000)	0.7670	(52,614.31)	(45,254.42)	0.0000	4.3300	(454.40)	0.00	6.3283	(5.7121)	0.0000	1	0.6163	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(18,000)	0.7670	(16,051.82)	(13,806.43)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.7427)	0.0000	1	0.1880	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(5,000)	0.7670	(4,458.84)	(3,835.12)	0.0000	4.3300	(454.40)	0.00	0.5363	(0.4841)	0.0000	1	0.0522	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(19,000)	0.7670	(16,943.59)	(14,573.46)	0.0000	4.3300	(454.40)	0.00	2.0379	(1.8395)	0.0000	1	0.1985	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(1,000)	0.7670	(891.77)	(767.02)	0.0000	4.3300	(454.40)	0.00	0.1073	(0.0968)	0.0000	1	0.0104	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(28,000)	0.7670	(24,969.50)	(21,476.67)	0.0000	4.3300	(454.40)	0.00	3.0033	(2.7108)	0.0000	1	0.2925	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(34,000)	0.7670	(30,320.11)	(26,078.82)	0.0000	4.3300	(454.40)	0.00	3.6468	(3.2917)	0.0000	1	0.3551	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(12,000)	0.7670	(10,701.22)	(9,204.29)	0.0000	4.3300	(454.40)	0.00	1.2871	(1.1618)	0.0000	1	0.1253	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(44,000)	0.7670	(39,237.79)	(33,749.06)	0.0000	4.3300	(454.40)	0.00	4.7194	(4.2599)	0.0000	1	0.4596	02/04/2025
2408.TW	01/15/2025	SDB3262115580	0	(18,000)	0.7670	(16,051.82)	(13,806.43)	0.0000	4.3300	(454.40)	0.00	1.9307	(1.7427)	0.0000	1	0.1880	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(3,000)	0.7873	(2,394.82)	(2,361.88)	0.0000	4.3300	(450.13)	0.00	0.2880	(0.2953)	0.0000	1	(0.0073)	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(1,000)	0.7873	(782.82)	(787.29)	0.0000	4.3300	(450.13)	0.00	0.0942	(0.0984)	0.0000	1	(0.0043)	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(1,000)	0.7873	(830.69)	(787.29)	0.0000	4.3300	(450.13)	0.00	0.0999	(0.0984)	0.0000	1	0.0015	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(3,000)	0.7873	(2,542.91)	(2,361.88)	0.0000	4.3300	(450.13)	0.00	0.3059	(0.2953)	0.0000	1	0.0105	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(1,000)	0.7873	(876.83)	(787.29)	0.0000	4.3300	(450.13)	0.00	0.1055	(0.0984)	0.0000	1	0.0070	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(1,000)	0.7873	(891.77)	(787.29)	0.0000	4.3300	(450.13)	0.00	0.1073	(0.0984)	0.0000	1	0.0088	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(8,000)	0.7873	(7,134.14)	(6,298.35)	0.0000	4.3300	(450.13)	0.00	0.8581	(0.7875)	0.0000	1	0.0706	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(19,000)	0.7873	(16,943.59)	(14,958.59)	0.0000	4.3300	(450.13)	0.00	2.0379	(1.8704)	0.0000	1	0.1676	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(4,000)	0.7873	(3,567.07)	(3,149.18)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3938)	0.0000	1	0.0353	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(4,000)	0.7873	(3,567.07)	(3,149.18)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3938)	0.0000	1	0.0353	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(6,000)	0.7873	(5,350.61)	(4,723.76)	0.0000	4.3300	(450.13)	0.00	0.6436	(0.5906)	0.0000	1	0.0529	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(13,000)	0.7873	(11,592.98)	(10,234.82)	0.0000	4.3300	(450.13)	0.00	1.3944	(1.2797)	0.0000	1	0.1147	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(18,000)	0.7873	(16,051.82)	(14,171.29)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7719)	0.0000	1	0.1588	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(35,000)	0.7873	(31,211.88)	(27,555.29)	0.0000	4.3300	(450.13)	0.00	3.7541	(3.4454)	0.0000	1	0.3087	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(33,000)	0.7873	(29,428.34)	(25,980.70)	0.0000	4.3300	(450.13)	0.00	3.5396	(3.2485)	0.0000	1	0.2911	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(2,000)	0.7873	(1,783.54)	(1,574.59)	0.0000	4.3300	(450.13)	0.00	0.2145	(0.1969)	0.0000	1	0.0176	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(4,000)	0.7873	(3,567.07)	(3,149.18)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3938)	0.0000	1	0.0353	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(59,000)	0.7873	(52,614.31)	(46,450.35)	0.0000	4.3300	(450.13)	0.00	6.3283	(5.8079)	0.0000	1	0.5204	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(18,000)	0.7873	(16,051.82)	(14,171.29)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7719)	0.0000	1	0.1588	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(5,000)	0.7873	(4,458.84)	(3,936.47)	0.0000	4.3300	(450.13)	0.00	0.5363	(0.4922)	0.0000	1	0.0441	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(19,000)	0.7873	(16,943.59)	(14,958.59)	0.0000	4.3300	(450.13)	0.00	2.0379	(1.8704)	0.0000	1	0.1676	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(1,000)	0.7873	(891.77)	(787.29)	0.0000	4.3300	(450.13)	0.00	0.1073	(0.0984)	0.0000	1	0.0088	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(28,000)	0.7873	(24,969.50)	(22,044.23)	0.0000	4.3300	(450.13)	0.00	3.0033	(2.7563)	0.0000	1	0.2470	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(34,000)	0.7873	(30,320.11)	(26,768.00)	0.0000	4.3300	(450.13)	0.00	3.6468	(3.3469)	0.0000	1	0.2999	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(12,000)	0.7873	(10,701.22)	(9,447.53)	0.0000	4.3300	(450.13)	0.00	1.2871	(1.1813)	0.0000	1	0.1058	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(44,000)	0.7873	(39,237.79)	(34,640.94)	0.0000	4.3300	(450.13)	0.00	4.7194	(4.3313)	0.0000	1	0.3881	02/04/2025
2408.TW	01/14/2025	SDB3262115580	0	(18,000)	0.7873	(16,051.82)	(14,171.29)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7719)	0.0000	1	0.1588	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(3,000)	0.7817	(2,394.82)	(2,344.96)	0.0000	4.3300	(450.13)	0.00	0.2880	(0.2932)	0.0000	1	(0.0052)	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(1,000)	0.7817	(782.82)	(781.65)	0.0000	4.3300	(450.13)	0.00	0.0942	(0.0977)	0.0000	1	(0.0036)	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(1,000)	0.7817	(830.69)	(781.65)	0.0000	4.3300	(450.13)	0.00	0.0999	(0.0977)	0.0000	1	0.0022	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(3,000)	0.7817	(2,542.91)	(2,344.96)	0.0000	4.3300	(450.13)	0.00	0.3059	(0.2932)	0.0000	1	0.0127	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(1,000)	0.7817	(876.83)	(781.65)	0.0000	4.3300	(450.13)	0.00	0.1055	(0.0977)	0.0000	1	0.0077	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(1,000)	0.7817	(891.77)	(781.65)	0.0000	4.3300	(450.13)	0.00	0.1073	(0.0977)	0.0000	1	0.0095	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(8,000)	0.7817	(7,134.14)	(6,253.22)	0.0000	4.3300	(450.13)	0.00	0.8581	(0.7819)	0.0000	1	0.0762	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(19,000)	0.7817	(16,943.59)	(14,851.41)	0.0000	4.3300	(450.13)	0.00	2.0379	(1.8569)	0.0000	1	0.1810	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(4,000)	0.7817	(3,567.07)	(3,126.61)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3909)	0.0000	1	0.0381	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(4,000)	0.7817	(3,567.07)	(3,126.61)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3909)	0.0000	1	0.0381	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(6,000)	0.7817	(5,350.61)	(4,689.92)	0.0000	4.3300	(450.13)	0.00	0.6436	(0.5864)	0.0000	1	0.0572	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(13,000)	0.7817	(11,592.98)	(10,161.49)	0.0000	4.3300	(450.13)	0.00	1.3944	(1.2705)	0.0000	1	0.1238	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(18,000)	0.7817	(16,051.82)	(14,069.75)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7592)	0.0000	1	0.1715	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(35,000)	0.7817	(31,211.88)	(27,357.86)	0.0000	4.3300	(450.13)	0.00	3.7541	(3.4207)	0.0000	1	0.3334	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(33,000)	0.7817	(29,428.34)	(25,794.55)	0.0000	4.3300	(450.13)	0.00	3.5396	(3.2252)	0.0000	1	0.3143	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANYA TECHNOLOGY CORPORATION ORD CMN (Cont.)																	
2408.TW	01/13/2025	SDB3262115580	0	(2,000)	0.7817	(1,783.54)	(1,563.31)	0.0000	4.3300	(450.13)	0.00	0.2145	(0.1955)	0.0000	1	0.0191	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(4,000)	0.7817	(3,567.07)	(3,126.61)	0.0000	4.3300	(450.13)	0.00	0.4290	(0.3909)	0.0000	1	0.0381	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(59,000)	0.7817	(52,614.31)	(46,117.53)	0.0000	4.3300	(450.13)	0.00	6.3283	(5.7663)	0.0000	1	0.5620	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(18,000)	0.7817	(16,051.82)	(14,069.75)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7592)	0.0000	1	0.1715	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(5,000)	0.7817	(4,458.84)	(3,908.26)	0.0000	4.3300	(450.13)	0.00	0.5363	(0.4887)	0.0000	1	0.0476	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(19,000)	0.7817	(16,943.59)	(14,851.41)	0.0000	4.3300	(450.13)	0.00	2.0379	(1.8569)	0.0000	1	0.1810	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(1,000)	0.7817	(891.77)	(781.65)	0.0000	4.3300	(450.13)	0.00	0.1073	(0.0977)	0.0000	1	0.0095	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(28,000)	0.7817	(24,969.50)	(21,886.28)	0.0000	4.3300	(450.13)	0.00	3.0033	(2.7366)	0.0000	1	0.2667	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(34,000)	0.7817	(30,320.11)	(26,576.20)	0.0000	4.3300	(450.13)	0.00	3.6468	(3.3230)	0.0000	1	0.3239	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(12,000)	0.7817	(10,701.22)	(9,379.84)	0.0000	4.3300	(450.13)	0.00	1.2871	(1.1728)	0.0000	1	0.1143	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(44,000)	0.7817	(39,237.79)	(34,392.73)	0.0000	4.3300	(450.13)	0.00	4.7194	(4.3003)	0.0000	1	0.4191	02/04/2025
2408.TW	01/13/2025	SDB3262115580	0	(18,000)	0.7817	(16,051.82)	(14,069.75)	0.0000	4.3300	(450.13)	0.00	1.9307	(1.7592)	0.0000	1	0.1715	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(1,000)	0.8350	(830.69)	(834.98)	0.0000	4.3300	(446.54)	0.00	0.2997	(0.3107)	0.0000	3	(0.0110)	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(3,000)	0.8350	(2,542.91)	(2,504.94)	0.0000	4.3300	(446.54)	0.00	0.9176	(0.9321)	0.0000	3	(0.0146)	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(1,000)	0.8350	(876.83)	(834.98)	0.0000	4.3300	(446.54)	0.00	0.3164	(0.3107)	0.0000	3	0.0057	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(1,000)	0.8350	(891.77)	(834.98)	0.0000	4.3300	(446.54)	0.00	0.3218	(0.3107)	0.0000	3	0.0111	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(8,000)	0.8350	(7,134.14)	(6,679.85)	0.0000	4.3300	(446.54)	0.00	2.5742	(2.4857)	0.0000	3	0.0886	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(19,000)	0.8350	(16,943.59)	(15,864.64)	0.0000	4.3300	(446.54)	0.00	6.1138	(5.9035)	0.0000	3	0.2103	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(4,000)	0.8350	(3,567.07)	(3,339.92)	0.0000	4.3300	(446.54)	0.00	1.2871	(1.2428)	0.0000	3	0.0443	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(4,000)	0.8350	(3,567.07)	(3,339.92)	0.0000	4.3300	(446.54)	0.00	1.2871	(1.2428)	0.0000	3	0.0443	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(6,000)	0.8350	(5,350.61)	(5,009.89)	0.0000	4.3300	(446.54)	0.00	1.9307	(1.8643)	0.0000	3	0.0664	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(13,000)	0.8350	(11,592.98)	(10,854.75)	0.0000	4.3300	(446.54)	0.00	4.1831	(4.0392)	0.0000	3	0.1439	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(18,000)	0.8350	(16,051.82)	(15,029.66)	0.0000	4.3300	(446.54)	0.00	5.7920	(5.5928)	0.0000	3	0.1993	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(35,000)	0.8350	(31,211.88)	(29,224.33)	0.0000	4.3300	(446.54)	0.00	11.2623	(10.8748)	0.0000	3	0.3875	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(33,000)	0.8350	(29,428.34)	(27,554.37)	0.0000	4.3300	(446.54)	0.00	10.6187	(10.2534)	0.0000	3	0.3653	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(2,000)	0.8350	(1,783.54)	(1,669.96)	0.0000	4.3300	(446.54)	0.00	0.6436	(0.6214)	0.0000	3	0.0221	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(4,000)	0.8350	(3,567.07)	(3,339.92)	0.0000	4.3300	(446.54)	0.00	1.2871	(1.2428)	0.0000	3	0.0443	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(59,000)	0.8350	(52,614.31)	(49,263.88)	0.0000	4.3300	(446.54)	0.00	18.9850	(18.3318)	0.0000	3	0.6532	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(18,000)	0.8350	(16,051.82)	(15,029.66)	0.0000	4.3300	(446.54)	0.00	5.7920	(5.5928)	0.0000	3	0.1993	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(5,000)	0.8350	(4,458.84)	(4,174.90)	0.0000	4.3300	(446.54)	0.00	1.6089	(1.5535)	0.0000	3	0.0554	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(19,000)	0.8350	(16,943.59)	(15,864.64)	0.0000	4.3300	(446.54)	0.00	6.1138	(5.9035)	0.0000	3	0.2103	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(1,000)	0.8350	(891.77)	(834.98)	0.0000	4.3300	(446.54)	0.00	0.3218	(0.3107)	0.0000	3	0.0111	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(28,000)	0.8350	(24,969.50)	(23,379.47)	0.0000	4.3300	(446.54)	0.00	9.0088	(8.6999)	0.0000	3	0.3100	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(34,000)	0.8350	(30,320.11)	(28,389.35)	0.0000	4.3300	(446.54)	0.00	10.9405	(10.5641)	0.0000	3	0.3764	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(12,000)	0.8350	(10,701.22)	(10,019.77)	0.0000	4.3300	(446.54)	0.00	3.8614	(3.7285)	0.0000	3	0.1328	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(44,000)	0.8350	(39,237.79)	(36,739.16)	0.0000	4.3300	(446.54)	0.00	14.1583	(13.6712)	0.0000	3	0.4871	02/04/2025
2408.TW	01/10/2025	SDB3262115580	0	(18,000)	0.8350	(16,051.82)	(15,029.66)	0.0000	4.3300	(446.54)	0.00	5.7920	(5.5928)	0.0000	3	0.1993	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(1,000)	0.8684	(876.83)	(868.42)	0.0000	4.3300	(444.43)	0.00	0.1055	(0.1072)	0.0000	1	(0.0017)	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(1,000)	0.8684	(891.77)	(868.42)	0.0000	4.3300	(444.43)	0.00	0.1073	(0.1072)	0.0000	1	0.0001	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(8,000)	0.8684	(7,134.14)	(6,947.38)	0.0000	4.3300	(444.43)	0.00	0.8581	(0.8577)	0.0000	1	0.0004	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(19,000)	0.8684	(16,943.59)	(16,500.02)	0.0000	4.3300	(444.43)	0.00	2.0379	(2.0370)	0.0000	1	0.0010	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(4,000)	0.8684	(3,567.07)	(3,473.69)	0.0000	4.3300	(444.43)	0.00	0.4290	(0.4288)	0.0000	1	0.0002	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(4,000)	0.8684	(3,567.07)	(3,473.69)	0.0000	4.3300	(444.43)	0.00	0.4290	(0.4288)	0.0000	1	0.0002	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(6,000)	0.8684	(5,350.61)	(5,210.53)	0.0000	4.3300	(444.43)	0.00	0.6436	(0.6433)	0.0000	1	0.0003	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(13,000)	0.8684	(11,592.98)	(11,289.49)	0.0000	4.3300	(444.43)	0.00	1.3944	(1.3937)	0.0000	1	0.0007	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(18,000)	0.8684	(16,051.82)	(15,631.60)	0.0000	4.3300	(444.43)	0.00	1.9307	(1.9298)	0.0000	1	0.0009	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(35,000)	0.8684	(31,211.88)	(30,394.77)	0.0000	4.3300	(444.43)	0.00	3.7541	(3.7523)	0.0000	1	0.0018	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(33,000)	0.8684	(29,428.34)	(28,657.93)	0.0000	4.3300	(444.43)	0.00	3.5396	(3.5379)	0.0000	1	0.0017	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(2,000)	0.8684	(1,783.54)	(1,736.84)	0.0000	4.3300	(444.43)	0.00	0.2145	(0.2144)	0.0000	1	0.0001	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(4,000)	0.8684	(3,567.07)	(3,473.69)	0.0000	4.3300	(444.43)	0.00	0.4290	(0.4288)	0.0000	1	0.0002	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(59,000)	0.8684	(52,614.31)	(51,236.90)	0.0000	4.3300	(444.43)	0.00	6.3283	(6.3253)	0.0000	1	0.0030	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(18,000)	0.8684	(16,051.82)	(15,631.60)	0.0000	4.3300	(444.43)	0.00	1.9307	(1.9298)	0.0000	1	0.0009	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(5,000)	0.8684	(4,458.84)	(4,342.11)	0.0000	4.3300	(444.43)	0.00	0.5363	(0.5360)	0.0000	1	0.0003	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANYA TECHNOLOGY CORPORATION ORD CMN (Cont.)																	
2408.TW	01/09/2025	SDB3262115580	0	(19,000)	0.8684	(16,943.59)	(16,500.02)	0.0000	4.3300	(444.43)	0.00	2.0379	(2.0370)	0.0000	1	0.0010	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(1,000)	0.8684	(891.77)	(868.42)	0.0000	4.3300	(444.43)	0.00	0.1073	(0.1072)	0.0000	1	0.0001	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(28,000)	0.8684	(24,969.50)	(24,315.82)	0.0000	4.3300	(444.43)	0.00	3.0033	(3.0019)	0.0000	1	0.0014	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(34,000)	0.8684	(30,320.11)	(29,526.35)	0.0000	4.3300	(444.43)	0.00	3.6468	(3.6451)	0.0000	1	0.0017	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(12,000)	0.8684	(10,701.22)	(10,421.06)	0.0000	4.3300	(444.43)	0.00	1.2871	(1.2865)	0.0000	1	0.0006	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(44,000)	0.8684	(39,237.79)	(38,210.57)	0.0000	4.3300	(444.43)	0.00	4.7194	(4.7172)	0.0000	1	0.0022	02/04/2025
2408.TW	01/09/2025	SDB3262115580	0	(18,000)	0.8684	(16,051.82)	(15,631.60)	0.0000	4.3300	(444.43)	0.00	1.9307	(1.9298)	0.0000	1	0.0009	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(1,000)	0.8380	(891.77)	(838.01)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1033)	0.0000	1	0.0040	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(8,000)	0.8380	(7,134.14)	(6,704.11)	0.0000	4.3300	(443.77)	0.00	0.8581	(0.8264)	0.0000	1	0.0317	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(19,000)	0.8380	(16,943.59)	(15,922.27)	0.0000	4.3300	(443.77)	0.00	2.0379	(1.9627)	0.0000	1	0.0752	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(4,000)	0.8380	(3,567.07)	(3,352.06)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4132)	0.0000	1	0.0158	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(4,000)	0.8380	(3,567.07)	(3,352.06)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4132)	0.0000	1	0.0158	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(6,000)	0.8380	(5,350.61)	(5,028.08)	0.0000	4.3300	(443.77)	0.00	0.6436	(0.6198)	0.0000	1	0.0238	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(13,000)	0.8380	(11,592.98)	(10,894.18)	0.0000	4.3300	(443.77)	0.00	1.3944	(1.3429)	0.0000	1	0.0515	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(18,000)	0.8380	(16,051.82)	(15,084.25)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8594)	0.0000	1	0.0713	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(35,000)	0.8380	(31,211.88)	(29,330.49)	0.0000	4.3300	(443.77)	0.00	3.7541	(3.6155)	0.0000	1	0.1386	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(33,000)	0.8380	(29,428.34)	(27,654.46)	0.0000	4.3300	(443.77)	0.00	3.5396	(3.4089)	0.0000	1	0.1307	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(2,000)	0.8380	(1,783.54)	(1,676.03)	0.0000	4.3300	(443.77)	0.00	0.2145	(0.2066)	0.0000	1	0.0079	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(4,000)	0.8380	(3,567.07)	(3,352.06)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4132)	0.0000	1	0.0158	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(59,000)	0.8380	(52,614.31)	(49,442.83)	0.0000	4.3300	(443.77)	0.00	6.3283	(6.0947)	0.0000	1	0.2336	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(18,000)	0.8380	(16,051.82)	(15,084.25)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8594)	0.0000	1	0.0713	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(5,000)	0.8380	(4,458.84)	(4,190.07)	0.0000	4.3300	(443.77)	0.00	0.5363	(0.5165)	0.0000	1	0.0198	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(19,000)	0.8380	(16,943.59)	(15,922.27)	0.0000	4.3300	(443.77)	0.00	2.0379	(1.9627)	0.0000	1	0.0752	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(1,000)	0.8380	(891.77)	(838.01)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1033)	0.0000	1	0.0040	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(28,000)	0.8380	(24,969.50)	(23,464.39)	0.0000	4.3300	(443.77)	0.00	3.0033	(2.8924)	0.0000	1	0.1109	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(34,000)	0.8380	(30,320.11)	(28,492.48)	0.0000	4.3300	(443.77)	0.00	3.6468	(3.5122)	0.0000	1	0.1346	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(12,000)	0.8380	(10,701.22)	(10,056.17)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.2396)	0.0000	1	0.0475	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(44,000)	0.8380	(39,237.79)	(36,872.62)	0.0000	4.3300	(443.77)	0.00	4.7194	(4.5452)	0.0000	1	0.1742	02/04/2025
2408.TW	01/08/2025	SDB3262115580	0	(18,000)	0.8380	(16,051.82)	(15,084.25)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8594)	0.0000	1	0.0713	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(1,000)	0.8392	(891.77)	(839.15)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1034)	0.0000	1	0.0038	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(8,000)	0.8392	(7,134.14)	(6,713.20)	0.0000	4.3300	(443.77)	0.00	0.8581	(0.8275)	0.0000	1	0.0306	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(19,000)	0.8392	(16,943.59)	(15,943.85)	0.0000	4.3300	(443.77)	0.00	2.0379	(1.9654)	0.0000	1	0.0726	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(4,000)	0.8392	(3,567.07)	(3,356.60)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4138)	0.0000	1	0.0153	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(4,000)	0.8392	(3,567.07)	(3,356.60)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4138)	0.0000	1	0.0153	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(6,000)	0.8392	(5,350.61)	(5,034.90)	0.0000	4.3300	(443.77)	0.00	0.6436	(0.6206)	0.0000	1	0.0229	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(13,000)	0.8392	(11,592.98)	(10,908.95)	0.0000	4.3300	(443.77)	0.00	1.3944	(1.3447)	0.0000	1	0.0496	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(18,000)	0.8392	(16,051.82)	(15,104.70)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8619)	0.0000	1	0.0687	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(35,000)	0.8392	(31,211.88)	(29,370.25)	0.0000	4.3300	(443.77)	0.00	3.7541	(3.6204)	0.0000	1	0.1337	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(33,000)	0.8392	(29,428.34)	(27,691.95)	0.0000	4.3300	(443.77)	0.00	3.5396	(3.4135)	0.0000	1	0.1260	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(2,000)	0.8392	(1,783.54)	(1,678.30)	0.0000	4.3300	(443.77)	0.00	0.2145	(0.2069)	0.0000	1	0.0076	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(4,000)	0.8392	(3,567.07)	(3,356.60)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4138)	0.0000	1	0.0153	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(59,000)	0.8392	(52,614.31)	(49,509.85)	0.0000	4.3300	(443.77)	0.00	6.3283	(6.1030)	0.0000	1	0.2253	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(18,000)	0.8392	(16,051.82)	(15,104.70)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8619)	0.0000	1	0.0687	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(5,000)	0.8392	(4,458.84)	(4,195.75)	0.0000	4.3300	(443.77)	0.00	0.5363	(0.5172)	0.0000	1	0.0191	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(19,000)	0.8392	(16,943.59)	(15,943.85)	0.0000	4.3300	(443.77)	0.00	2.0379	(1.9654)	0.0000	1	0.0726	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(1,000)	0.8392	(891.77)	(839.15)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1034)	0.0000	1	0.0038	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(28,000)	0.8392	(24,969.50)	(23,496.20)	0.0000	4.3300	(443.77)	0.00	3.0033	(2.8963)	0.0000	1	0.1069	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(34,000)	0.8392	(30,320.11)	(28,531.10)	0.0000	4.3300	(443.77)	0.00	3.6468	(3.5170)	0.0000	1	0.1299	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(12,000)	0.8392	(10,701.22)	(10,069.80)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.2413)	0.0000	1	0.0458	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(44,000)	0.8392	(39,237.79)	(36,922.60)	0.0000	4.3300	(443.77)	0.00	4.7194	(4.5514)	0.0000	1	0.1680	02/04/2025
2408.TW	01/07/2025	SDB3262115580	0	(18,000)	0.8392	(16,051.82)	(15,104.70)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.8619)	0.0000	1	0.0687	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(1,000)	0.8662	(891.77)	(866.24)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1068)	0.0000	1	0.0005	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(8,000)	0.8662	(7,134.14)	(6,929.94)	0.0000	4.3300	(443.77)	0.00	0.8581	(0.8542)	0			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NANYA TECHNOLOGY CORPORATION ORD CMN (Cont.)																	
2408.TW	01/06/2025	SDB3262115580	0	(19,000)	0.8662	(16,943.59)	(16,458.60)	0.0000	4.3300	(443.77)	0.00	2.0379	(2.0288)	0.0000	1	0.0091	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(4,000)	0.8662	(3,567.07)	(3,464.97)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4271)	0.0000	1	0.0019	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(4,000)	0.8662	(3,567.07)	(3,464.97)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4271)	0.0000	1	0.0019	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(6,000)	0.8662	(5,350.61)	(5,197.45)	0.0000	4.3300	(443.77)	0.00	0.6436	(0.6407)	0.0000	1	0.0029	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(13,000)	0.8662	(11,592.98)	(11,261.15)	0.0000	4.3300	(443.77)	0.00	1.3944	(1.3881)	0.0000	1	0.0062	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(18,000)	0.8662	(16,051.82)	(15,592.36)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.9220)	0.0000	1	0.0086	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(35,000)	0.8662	(31,211.88)	(30,318.47)	0.0000	4.3300	(443.77)	0.00	3.7541	(3.7373)	0.0000	1	0.0168	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(33,000)	0.8662	(29,428.34)	(28,585.99)	0.0000	4.3300	(443.77)	0.00	3.5396	(3.5237)	0.0000	1	0.0158	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(2,000)	0.8662	(1,783.54)	(1,732.48)	0.0000	4.3300	(443.77)	0.00	0.2145	(0.2136)	0.0000	1	0.0010	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(4,000)	0.8662	(3,567.07)	(3,464.97)	0.0000	4.3300	(443.77)	0.00	0.4290	(0.4271)	0.0000	1	0.0019	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(59,000)	0.8662	(52,614.31)	(51,108.28)	0.0000	4.3300	(443.77)	0.00	6.3283	(6.3000)	0.0000	1	0.0283	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(18,000)	0.8662	(16,051.82)	(15,592.36)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.9220)	0.0000	1	0.0086	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(5,000)	0.8662	(4,458.84)	(4,331.21)	0.0000	4.3300	(443.77)	0.00	0.5363	(0.5339)	0.0000	1	0.0024	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(19,000)	0.8662	(16,943.59)	(16,458.60)	0.0000	4.3300	(443.77)	0.00	2.0379	(2.0288)	0.0000	1	0.0091	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(1,000)	0.8662	(891.77)	(866.24)	0.0000	4.3300	(443.77)	0.00	0.1073	(0.1068)	0.0000	1	0.0005	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(28,000)	0.8662	(24,969.50)	(24,254.78)	0.0000	4.3300	(443.77)	0.00	3.0033	(2.9898)	0.0000	1	0.0134	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(34,000)	0.8662	(30,320.11)	(29,452.23)	0.0000	4.3300	(443.77)	0.00	3.6468	(3.6305)	0.0000	1	0.0163	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(12,000)	0.8662	(10,701.22)	(10,394.90)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.2814)	0.0000	1	0.0058	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(44,000)	0.8662	(39,237.79)	(38,114.65)	0.0000	4.3300	(443.77)	0.00	4.7194	(4.6983)	0.0000	1	0.0211	02/04/2025
2408.TW	01/06/2025	SDB3262115580	0	(18,000)	0.8662	(16,051.82)	(15,592.36)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.9220)	0.0000	1	0.0086	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(1,000)	0.8918	(891.77)	(891.77)	0.0000	4.3300	(443.77)	0.00	0.3218	(0.3298)	0.0000	3	(0.0080)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(8,000)	0.8918	(7,134.14)	(7,134.14)	0.0000	4.3300	(443.77)	0.00	2.5742	(2.6382)	0.0000	3	(0.0640)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(19,000)	0.8918	(16,943.59)	(16,943.59)	0.0000	4.3300	(443.77)	0.00	6.1138	(6.2658)	0.0000	3	(0.1520)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(4,000)	0.8918	(3,567.07)	(3,567.07)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.3191)	0.0000	3	(0.0320)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(4,000)	0.8918	(3,567.07)	(3,567.07)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.3191)	0.0000	3	(0.0320)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(6,000)	0.8918	(5,350.61)	(5,350.61)	0.0000	4.3300	(443.77)	0.00	1.9307	(1.9787)	0.0000	3	(0.0480)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(13,000)	0.8918	(11,592.98)	(11,592.98)	0.0000	4.3300	(443.77)	0.00	4.1831	(4.2871)	0.0000	3	(0.1040)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(18,000)	0.8918	(16,051.82)	(16,051.82)	0.0000	4.3300	(443.77)	0.00	5.7920	(5.9360)	0.0000	3	(0.1440)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(35,000)	0.8918	(31,211.88)	(31,211.88)	0.0000	4.3300	(443.77)	0.00	11.2623	(11.5423)	0.0000	3	(0.2800)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(33,000)	0.8918	(29,428.34)	(29,428.34)	0.0000	4.3300	(443.77)	0.00	10.6187	(10.8828)	0.0000	3	(0.2640)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(2,000)	0.8918	(1,783.54)	(1,783.54)	0.0000	4.3300	(443.77)	0.00	0.6436	(0.6596)	0.0000	3	(0.0160)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(4,000)	0.8918	(3,567.07)	(3,567.07)	0.0000	4.3300	(443.77)	0.00	1.2871	(1.3191)	0.0000	3	(0.0320)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(59,000)	0.8918	(52,614.31)	(52,614.31)	0.0000	4.3300	(443.77)	0.00	18.9850	(19.4570)	0.0000	3	(0.4720)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(18,000)	0.8918	(16,051.82)	(16,051.82)	0.0000	4.3300	(443.77)	0.00	5.7920	(5.9360)	0.0000	3	(0.1440)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(5,000)	0.8918	(4,458.84)	(4,458.84)	0.0000	4.3300	(443.77)	0.00	1.6089	(1.6489)	0.0000	3	(0.0400)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(19,000)	0.8918	(16,943.59)	(16,943.59)	0.0000	4.3300	(443.77)	0.00	6.1138	(6.2658)	0.0000	3	(0.1520)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(1,000)	0.8918	(891.77)	(891.77)	0.0000	4.3300	(443.77)	0.00	0.3218	(0.3298)	0.0000	3	(0.0080)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(28,000)	0.8918	(24,969.50)	(24,969.50)	0.0000	4.3300	(443.77)	0.00	9.0098	(9.2339)	0.0000	3	(0.2240)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(34,000)	0.8918	(30,320.11)	(30,320.11)	0.0000	4.3300	(443.77)	0.00	10.9405	(11.2125)	0.0000	3	(0.2720)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(12,000)	0.8918	(10,701.22)	(10,701.22)	0.0000	4.3300	(443.77)	0.00	3.8614	(3.9574)	0.0000	3	(0.0960)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(44,000)	0.8918	(39,237.79)	(39,237.79)	0.0000	4.3300	(443.77)	0.00	14.1583	(14.5103)	0.0000	3	(0.3520)	02/04/2025
2408.TW	01/03/2025	SDB3262115580	0	(18,000)	0.8918	(16,051.82)	(16,051.82)	0.0000	4.3300	(443.77)	0.00	5.7920	(5.9360)	0.0000	3	(0.1440)	02/04/2025
TOTAL NANYA TECHNOLOGY CORPORATION ORD CMN												626.6321	(609.0717)	0.0000		17.5603	
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688126.SH	01/17/2025	SDB3260128341	0	(5,727)	2.6339	(14,508.74)	(15,084.08)	0.0000	4.3300	(1,943.07)	0.00	1.7451	(8.1415)	0.0000	1	(6.3964)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(873)	2.6339	(2,197.06)	(2,299.35)	0.0000	4.3300	(1,943.07)	0.00	0.2643	(1.2411)	0.0000	1	(0.9768)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(2,985)	2.6339	(7,683.51)	(7,862.05)	0.0000	4.3300	(1,943.07)	0.00	0.9242	(4.2435)	0.0000	1	(3.3193)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(4,315)	2.6339	(11,124.77)	(11,365.08)	0.0000	4.3300	(1,943.07)	0.00	1.3381	(6.1342)	0.0000	1	(4.7962)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(16,352)	2.6339	(42,300.19)	(43,068.78)	0.0000	4.3300	(1,943.07)	0.00	5.0878	(23.2460)	0.0000	1	(18.1583)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(3,348)	2.6339	(8,652.60)	(8,818.14)	0.0000	4.3300	(1,943.07)	0.00	1.0407	(4.7595)	0.0000	1	(3.7188)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(500)	2.6339	(1,259.57)	(1,316.93)	0.0000	4.3300	(1,943.07)	0.00	0.1515	(0.7108)	0.0000	1	(0.5593)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(11,900)	2.6339	(30,584.07)	(31,342.86)	0.0000	4.3300	(1,943.07)	0.00	3.6786	(16.9171)	0.0000	1	(13.2385)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688126.SH	01/17/2025	SDB3260128341	0	(900)	2.6339	(2,313.08)	(2,370.47)	0.0000	4.3300	(1,943.07)	0.00	0.2782	(1.2794)	0.0000	1	(1.0012)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(3,666)	2.6339	(9,421.95)	(9,655.71)	0.0000	4.3300	(1,943.07)	0.00	1.1333	(5.2116)	0.0000	1	(4.0783)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(7,834)	2.6339	(20,134.09)	(20,633.61)	0.0000	4.3300	(1,943.07)	0.00	2.4217	(11.1368)	0.0000	1	(8.7151)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(4,877)	2.6339	(12,534.33)	(12,845.31)	0.0000	4.3300	(1,943.07)	0.00	1.5076	(6.9332)	0.0000	1	(5.4256)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(3,123)	2.6339	(8,026.39)	(8,225.53)	0.0000	4.3300	(1,943.07)	0.00	0.9654	(4.4397)	0.0000	1	(3.4743)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(7,219)	2.6339	(18,553.48)	(19,013.79)	0.0000	4.3300	(1,943.07)	0.00	2.2316	(10.2625)	0.0000	1	(8.0310)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(300)	2.6339	(771.03)	(790.16)	0.0000	4.3300	(1,943.07)	0.00	0.0927	(0.4265)	0.0000	1	(0.3337)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(9,724)	2.6339	(24,991.56)	(25,611.60)	0.0000	4.3300	(1,943.07)	0.00	3.0059	(13.8237)	0.0000	1	(10.8177)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(6,376)	2.6339	(16,386.89)	(16,793.45)	0.0000	4.3300	(1,943.07)	0.00	1.9710	(9.0641)	0.0000	1	(7.0932)	02/07/2025
688126.SH	01/17/2025	SDB3260128341	0	(1,900)	2.6339	(4,883.17)	(5,004.32)	0.0000	4.3300	(1,943.07)	0.00	0.5873	(2.7010)	0.0000	1	(2.1137)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(5,727)	2.5252	(14,508.74)	(14,461.77)	0.0000	4.3300	(1,943.07)	0.00	1.7451	(7.8056)	0.0000	1	(6.0605)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(873)	2.5252	(2,197.06)	(2,204.49)	0.0000	4.3300	(1,943.07)	0.00	0.2643	(1.1899)	0.0000	1	(0.9256)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(2,985)	2.5252	(7,683.51)	(7,537.70)	0.0000	4.3300	(1,943.07)	0.00	0.9242	(4.0684)	0.0000	1	(3.1443)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(4,315)	2.5252	(11,124.77)	(10,896.20)	0.0000	4.3300	(1,943.07)	0.00	1.3381	(5.8811)	0.0000	1	(4.5431)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(16,352)	2.5252	(42,300.19)	(41,291.92)	0.0000	4.3300	(1,943.07)	0.00	5.0878	(22.2870)	0.0000	1	(17.1992)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(3,348)	2.5252	(8,652.60)	(8,454.34)	0.0000	4.3300	(1,943.07)	0.00	1.0407	(4.5632)	0.0000	1	(3.5224)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(500)	2.5252	(1,259.57)	(1,262.60)	0.0000	4.3300	(1,943.07)	0.00	0.1515	(0.6815)	0.0000	1	(0.5300)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(11,900)	2.5252	(30,584.07)	(30,049.77)	0.0000	4.3300	(1,943.07)	0.00	3.6786	(16.2191)	0.0000	1	(12.5405)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(900)	2.5252	(2,313.08)	(2,272.67)	0.0000	4.3300	(1,943.07)	0.00	0.2782	(1.2267)	0.0000	1	(0.9484)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(3,666)	2.5252	(9,421.95)	(9,257.35)	0.0000	4.3300	(1,943.07)	0.00	1.1333	(4.9966)	0.0000	1	(3.8633)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(7,834)	2.5252	(20,134.09)	(19,782.35)	0.0000	4.3300	(1,943.07)	0.00	2.4217	(10.6774)	0.0000	1	(8.2557)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(4,877)	2.5252	(12,534.33)	(12,315.36)	0.0000	4.3300	(1,943.07)	0.00	1.5076	(6.6471)	0.0000	1	(5.1395)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(3,123)	2.5252	(8,026.39)	(7,886.17)	0.0000	4.3300	(1,943.07)	0.00	0.9654	(4.2565)	0.0000	1	(3.2911)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(7,219)	2.5252	(18,553.48)	(18,229.35)	0.0000	4.3300	(1,943.07)	0.00	2.2316	(9.8392)	0.0000	1	(7.6076)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(300)	2.5252	(771.03)	(757.56)	0.0000	4.3300	(1,943.07)	0.00	0.0927	(0.4089)	0.0000	1	(0.3161)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(9,724)	2.5252	(24,991.56)	(24,554.96)	0.0000	4.3300	(1,943.07)	0.00	3.0059	(13.2533)	0.0000	1	(10.2474)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(6,376)	2.5252	(16,386.89)	(16,100.62)	0.0000	4.3300	(1,943.07)	0.00	1.9710	(8.6902)	0.0000	1	(6.7192)	02/07/2025
688126.SH	01/16/2025	SDB3260128341	0	(1,900)	2.5252	(4,883.17)	(4,797.86)	0.0000	4.3300	(1,943.07)	0.00	0.5873	(2.5896)	0.0000	1	(2.0023)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(5,727)	2.4950	(14,508.74)	(14,288.59)	0.0000	4.3300	(1,943.07)	0.00	1.7451	(7.7122)	0.0000	1	(5.9671)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(873)	2.4950	(2,197.06)	(2,178.09)	0.0000	4.3300	(1,943.07)	0.00	0.2643	(1.1756)	0.0000	1	(0.9114)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(2,985)	2.4950	(7,683.51)	(7,447.43)	0.0000	4.3300	(1,943.07)	0.00	0.9242	(4.0197)	0.0000	1	(3.0955)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(4,315)	2.4950	(11,124.77)	(10,765.72)	0.0000	4.3300	(1,943.07)	0.00	1.3381	(5.8107)	0.0000	1	(4.4727)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(16,352)	2.4950	(42,300.19)	(40,797.46)	0.0000	4.3300	(1,943.07)	0.00	5.0878	(22.0201)	0.0000	1	(16.9323)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(3,348)	2.4950	(8,652.60)	(8,353.10)	0.0000	4.3300	(1,943.07)	0.00	1.0407	(4.5085)	0.0000	1	(3.4678)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(500)	2.4950	(1,259.57)	(1,247.48)	0.0000	4.3300	(1,943.07)	0.00	0.1515	(0.6733)	0.0000	1	(0.5218)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(11,900)	2.4950	(30,584.07)	(29,689.93)	0.0000	4.3300	(1,943.07)	0.00	3.6786	(16.0249)	0.0000	1	(12.3463)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(900)	2.4950	(2,313.08)	(2,245.46)	0.0000	4.3300	(1,943.07)	0.00	0.2782	(1.2120)	0.0000	1	(0.9338)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(3,666)	2.4950	(9,421.95)	(9,146.49)	0.0000	4.3300	(1,943.07)	0.00	1.1333	(4.9367)	0.0000	1	(3.8035)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(7,834)	2.4950	(20,134.09)	(19,545.45)	0.0000	4.3300	(1,943.07)	0.00	2.4217	(10.5495)	0.0000	1	(8.1278)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(4,877)	2.4950	(12,534.33)	(12,167.88)	0.0000	4.3300	(1,943.07)	0.00	1.5076	(6.5675)	0.0000	1	(5.0599)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(3,123)	2.4950	(8,026.39)	(7,791.74)	0.0000	4.3300	(1,943.07)	0.00	0.9654	(4.2055)	0.0000	1	(3.2401)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(7,219)	2.4950	(18,553.48)	(18,011.06)	0.0000	4.3300	(1,943.07)	0.00	2.2316	(9.7213)	0.0000	1	(7.4898)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(300)	2.4950	(771.03)	(748.49)	0.0000	4.3300	(1,943.07)	0.00	0.0927	(0.4040)	0.0000	1	(0.3113)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(9,724)	2.4950	(24,991.56)	(24,260.91)	0.0000	4.3300	(1,943.07)	0.00	3.0059	(13.0946)	0.0000	1	(10.0887)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(6,376)	2.4950	(16,386.89)	(15,907.81)	0.0000	4.3300	(1,943.07)	0.00	1.9710	(8.5861)	0.0000	1	(6.6151)	02/07/2025
688126.SH	01/15/2025	SDB3260128341	0	(1,900)	2.4950	(4,883.17)	(4,740.41)	0.0000	4.3300	(1,943.07)	0.00	0.5873	(2.5586)	0.0000	1	(1.9713)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(2,985)	2.5630	(7,683.51)	(7,650.67)	0.0000	4.3300	(1,977.35)	0.00	0.9242	(4.2022)	0.0000	1	(3.2781)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(4,315)	2.5630	(11,124.77)	(11,059.51)	0.0000	4.3300	(1,977.35)	0.00	1.3381	(6.0746)	0.0000	1	(4.7365)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(16,352)	2.5630	(42,300.19)	(41,910.81)	0.0000	4.3300	(1,977.35)	0.00	5.0878	(23.0201)	0.0000	1	(17.9323)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(3,348)	2.5630	(8,652.60)	(8,581.05)	0.0000	4.3300	(1,977.35)	0.00	1.0407	(4.7133)	0.0000	1	(3.6725)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(500)	2.5630	(1,259.57)	(1,281.52)	0.0000	4.3300	(1,977.35)	0.00	0.1515	(0.7039)	0.0000	1	(0.5524)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(11,900)	2.5630	(30,584.07)	(30,500.16)	0.0000	4.3300	(1,977.35)	0.00	3.6786	(16.7526)	0.0000	1	(13.0740)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688126.SH	01/14/2025	SDB3260128341	0	(3,666)	2.5630	(9,421.95)	(9,396.10)	0.0000	4.3300	(1,977.35)	0.00	1.1333	(5.1609)	0.0000	1	(4.0277)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(7,834)	2.5630	(20,134.09)	(20,078.85)	0.0000	4.3300	(1,977.35)	0.00	2.4217	(11.0286)	0.0000	1	(8.6069)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(4,877)	2.5630	(12,534.33)	(12,499.94)	0.0000	4.3300	(1,977.35)	0.00	1.5076	(6.8658)	0.0000	1	(5.3582)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(3,123)	2.5630	(8,026.39)	(8,004.37)	0.0000	4.3300	(1,977.35)	0.00	0.9654	(4.3965)	0.0000	1	(3.4311)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(7,219)	2.5630	(18,553.48)	(18,502.58)	0.0000	4.3300	(1,977.35)	0.00	2.2316	(10.1628)	0.0000	1	(7.9312)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(300)	2.5630	(771.03)	(768.91)	0.0000	4.3300	(1,977.35)	0.00	0.0927	(0.4223)	0.0000	1	(0.3296)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(9,724)	2.5630	(24,991.56)	(24,922.99)	0.0000	4.3300	(1,977.35)	0.00	3.0059	(13.6893)	0.0000	1	(10.6833)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(6,376)	2.5630	(16,386.89)	(16,341.94)	0.0000	4.3300	(1,977.35)	0.00	1.9710	(8.9760)	0.0000	1	(7.0050)	02/07/2025
688126.SH	01/14/2025	SDB3260128341	0	(1,900)	2.5630	(4,883.17)	(4,869.77)	0.0000	4.3300	(1,977.35)	0.00	0.5873	(2.6748)	0.0000	1	(2.0874)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(16,352)	2.5614	(42,300.19)	(41,884.83)	0.0000	4.3300	(2,022.01)	0.00	5.0878	(23.5254)	0.0000	1	(18.4377)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(3,348)	2.5614	(8,652.60)	(8,575.73)	0.0000	4.3300	(2,022.01)	0.00	1.0407	(4.8167)	0.0000	1	(3.7760)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(500)	2.5614	(1,259.57)	(1,280.72)	0.0000	4.3300	(2,022.01)	0.00	0.1515	(0.7193)	0.0000	1	(0.5678)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(11,900)	2.5614	(30,584.07)	(30,481.25)	0.0000	4.3300	(2,022.01)	0.00	3.6786	(17.1204)	0.0000	1	(13.4418)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(900)	2.5614	(2,313.08)	(2,305.30)	0.0000	4.3300	(2,022.01)	0.00	0.2782	(1.2948)	0.0000	1	(1.0166)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(3,666)	2.5614	(9,421.95)	(9,390.28)	0.0000	4.3300	(2,022.01)	0.00	1.1333	(5.2742)	0.0000	1	(4.1410)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(7,834)	2.5614	(20,134.09)	(20,066.40)	0.0000	4.3300	(2,022.01)	0.00	2.4217	(11.2707)	0.0000	1	(8.8490)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(4,877)	2.5614	(12,534.33)	(12,492.19)	0.0000	4.3300	(2,022.01)	0.00	1.5076	(7.0165)	0.0000	1	(5.5089)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(3,123)	2.5614	(8,026.39)	(7,999.41)	0.0000	4.3300	(2,022.01)	0.00	0.9654	(4.4930)	0.0000	1	(3.5276)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(7,219)	2.5614	(18,553.48)	(18,491.11)	0.0000	4.3300	(2,022.01)	0.00	2.2316	(10.3859)	0.0000	1	(8.1543)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(300)	2.5614	(771.03)	(768.43)	0.0000	4.3300	(2,022.01)	0.00	0.0927	(0.4316)	0.0000	1	(0.3389)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(9,724)	2.5614	(24,991.56)	(24,907.54)	0.0000	4.3300	(2,022.01)	0.00	3.0059	(13.9898)	0.0000	1	(10.9839)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(6,376)	2.5614	(16,386.89)	(16,331.81)	0.0000	4.3300	(2,022.01)	0.00	1.9710	(9.1731)	0.0000	1	(7.2021)	02/07/2025
688126.SH	01/13/2025	SDB3260128341	0	(1,900)	2.5614	(4,883.17)	(4,866.75)	0.0000	4.3300	(2,022.01)	0.00	0.5873	(2.7335)	0.0000	1	(2.1462)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(16,352)	2.5803	(42,300.19)	(42,192.82)	0.0000	4.3300	(2,022.01)	0.00	15.2633	(71.0953)	0.0000	3	(55.8320)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(3,348)	2.5803	(8,652.60)	(8,638.79)	0.0000	4.3300	(2,022.01)	0.00	3.1221	(14.5564)	0.0000	3	(11.4343)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(500)	2.5803	(1,259.57)	(1,290.14)	0.0000	4.3300	(2,022.01)	0.00	0.4545	(2.1739)	0.0000	3	(1.7194)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(11,900)	2.5803	(30,584.07)	(30,705.39)	0.0000	4.3300	(2,022.01)	0.00	11.0358	(51.7389)	0.0000	3	(40.7031)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(900)	2.5803	(2,313.08)	(2,322.26)	0.0000	4.3300	(2,022.01)	0.00	0.8346	(3.9130)	0.0000	3	(3.0784)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(3,666)	2.5803	(9,421.95)	(9,459.32)	0.0000	4.3300	(2,022.01)	0.00	3.3998	(15.9390)	0.0000	3	(12.5393)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(7,834)	2.5803	(20,134.09)	(20,213.95)	0.0000	4.3300	(2,022.01)	0.00	7.2650	(34.0607)	0.0000	3	(26.7956)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(4,877)	2.5803	(12,534.33)	(12,584.05)	0.0000	4.3300	(2,022.01)	0.00	4.5228	(21.2042)	0.0000	3	(16.6814)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(3,123)	2.5803	(8,026.39)	(8,058.23)	0.0000	4.3300	(2,022.01)	0.00	2.8962	(13.5782)	0.0000	3	(10.6820)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(7,219)	2.5803	(18,553.48)	(18,627.08)	0.0000	4.3300	(2,022.01)	0.00	6.6947	(31.3868)	0.0000	3	(24.6921)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(300)	2.5803	(771.03)	(774.09)	0.0000	4.3300	(2,022.01)	0.00	0.2782	(1.3043)	0.0000	3	(1.0261)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(9,724)	2.5803	(24,991.56)	(25,090.69)	0.0000	4.3300	(2,022.01)	0.00	9.0178	(42.2780)	0.0000	3	(33.2603)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(6,376)	2.5803	(16,386.89)	(16,451.90)	0.0000	4.3300	(2,022.01)	0.00	5.9129	(27.7216)	0.0000	3	(21.8087)	02/07/2025
688126.SH	01/10/2025	SDB3260128341	0	(1,900)	2.5803	(4,883.17)	(4,902.54)	0.0000	4.3300	(2,022.01)	0.00	1.7620	(8.2608)	0.0000	3	(6.4988)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(500)	2.5853	(1,259.57)	(1,292.65)	0.0000	4.3300	(2,198.34)	0.00	0.1515	(0.7894)	0.0000	1	(0.6379)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(11,900)	2.5853	(30,584.07)	(30,764.99)	0.0000	4.3300	(2,198.34)	0.00	3.6786	(18.7867)	0.0000	1	(15.1081)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(900)	2.5853	(2,313.08)	(2,326.76)	0.0000	4.3300	(2,198.34)	0.00	0.2782	(1.4208)	0.0000	1	(1.1426)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(3,666)	2.5853	(9,421.95)	(9,477.68)	0.0000	4.3300	(2,198.34)	0.00	1.1333	(5.7876)	0.0000	1	(4.6543)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(7,834)	2.5853	(20,134.09)	(20,253.19)	0.0000	4.3300	(2,198.34)	0.00	2.4217	(12.3676)	0.0000	1	(9.9459)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(4,877)	2.5853	(12,534.33)	(12,608.47)	0.0000	4.3300	(2,198.34)	0.00	1.5076	(7.6994)	0.0000	1	(6.1918)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(3,123)	2.5853	(8,026.39)	(8,073.87)	0.0000	4.3300	(2,198.34)	0.00	0.9654	(4.9303)	0.0000	1	(3.9649)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(7,219)	2.5853	(18,553.48)	(18,663.23)	0.0000	4.3300	(2,198.34)	0.00	2.2316	(11.3967)	0.0000	1	(9.1652)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(300)	2.5853	(771.03)	(775.59)	0.0000	4.3300	(2,198.34)	0.00	0.0927	(0.4736)	0.0000	1	(0.3809)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(9,724)	2.5853	(24,991.56)	(25,139.39)	0.0000	4.3300	(2,198.34)	0.00	3.0059	(15.3514)	0.0000	1	(12.3455)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(6,376)	2.5853	(16,386.89)	(16,483.83)	0.0000	4.3300	(2,198.34)	0.00	1.9710	(10.0659)	0.0000	1	(8.0949)	02/07/2025
688126.SH	01/09/2025	SDB3260128341	0	(1,900)	2.5853	(4,883.17)	(4,912.06)	0.0000	4.3300	(2,198.34)	0.00	0.5873	(2.9996)	0.0000	1	(2.4122)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(500)	2.5150	(1,259.57)	(1,257.51)	0.0000	4.3300	(2,198.34)	0.00	0.1515	(0.7679)	0.0000	1	(0.6164)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(11,900)	2.5150	(30,584.07)	(29,928.64)	0.0000	4.3300	(2,198.34)	0.00	3.6786	(18.2760)	0.0000	1	(14.5974)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(900)	2.5150	(2,313.08)	(2,263.51)	0.0000	4.3300	(2,198.34)	0.00	0.2782	(1.3822)	0.0000	1	(1.1040)	02/07/2025
6																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688126.SH	01/08/2025	SDB3260128341	0	(7,834)	2.5150	(20,134.09)	(19,702.60)	0.0000	4.3300	(2,198.34)	0.00	2.4217	(12.0314)	0.0000	1	(9.6097)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(4,877)	2.5150	(12,534.33)	(12,265.71)	0.0000	4.3300	(2,198.34)	0.00	1.5076	(7.4901)	0.0000	1	(5.9825)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(3,123)	2.5150	(8,026.39)	(7,854.38)	0.0000	4.3300	(2,198.34)	0.00	0.9654	(4.7963)	0.0000	1	(3.8309)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(7,219)	2.5150	(18,553.48)	(18,155.87)	0.0000	4.3300	(2,198.34)	0.00	2.2316	(11.0869)	0.0000	1	(8.8553)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(300)	2.5150	(771.03)	(754.50)	0.0000	4.3300	(2,198.34)	0.00	0.0927	(0.4607)	0.0000	1	(0.3680)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(9,724)	2.5150	(24,991.56)	(24,455.98)	0.0000	4.3300	(2,198.34)	0.00	3.0059	(14.9341)	0.0000	1	(11.9281)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(6,376)	2.5150	(16,386.89)	(16,035.72)	0.0000	4.3300	(2,198.34)	0.00	1.9710	(9.7922)	0.0000	1	(7.8213)	02/07/2025
688126.SH	01/08/2025	SDB3260128341	0	(1,900)	2.5150	(4,883.17)	(4,778.52)	0.0000	4.3300	(2,198.34)	0.00	0.5873	(2.9180)	0.0000	1	(2.3307)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(11,900)	2.5156	(30,584.07)	(29,935.99)	0.0000	4.3300	(2,200.06)	0.00	3.6786	(18.2947)	0.0000	1	(14.6161)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(900)	2.5156	(2,313.08)	(2,264.07)	0.0000	4.3300	(2,200.06)	0.00	0.2782	(1.3836)	0.0000	1	(1.1054)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(3,666)	2.5156	(9,421.95)	(9,222.30)	0.0000	4.3300	(2,200.06)	0.00	1.1333	(5.6360)	0.0000	1	(4.5027)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(7,834)	2.5156	(20,134.09)	(19,707.44)	0.0000	4.3300	(2,200.06)	0.00	2.4217	(12.0438)	0.0000	1	(9.6221)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(4,877)	2.5156	(12,534.33)	(12,268.72)	0.0000	4.3300	(2,200.06)	0.00	1.5076	(7.4978)	0.0000	1	(5.9902)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(3,123)	2.5156	(8,026.39)	(7,856.31)	0.0000	4.3300	(2,200.06)	0.00	0.9654	(4.8012)	0.0000	1	(3.8358)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(7,219)	2.5156	(18,553.48)	(18,160.33)	0.0000	4.3300	(2,200.06)	0.00	2.2316	(11.0983)	0.0000	1	(8.8667)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(300)	2.5156	(771.03)	(754.69)	0.0000	4.3300	(2,200.06)	0.00	0.0927	(0.4612)	0.0000	1	(0.3685)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(9,724)	2.5156	(24,991.56)	(24,461.98)	0.0000	4.3300	(2,200.06)	0.00	3.0059	(14.9494)	0.0000	1	(11.9435)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(6,376)	2.5156	(16,386.89)	(16,039.65)	0.0000	4.3300	(2,200.06)	0.00	1.9710	(9.8023)	0.0000	1	(7.8313)	02/07/2025
688126.SH	01/07/2025	SDB3260128341	0	(1,900)	2.5156	(4,883.17)	(4,779.70)	0.0000	4.3300	(2,200.06)	0.00	0.5873	(2.9210)	0.0000	1	(2.3337)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(11,900)	2.5701	(30,584.07)	(30,584.07)	0.0000	4.3300	(2,200.06)	0.00	3.6786	(18.6908)	0.0000	1	(15.0122)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(900)	2.5701	(2,313.08)	(2,313.08)	0.0000	4.3300	(2,200.06)	0.00	0.2782	(1.4136)	0.0000	1	(1.1354)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(3,666)	2.5701	(9,421.95)	(9,421.95)	0.0000	4.3300	(2,200.06)	0.00	1.1333	(5.7580)	0.0000	1	(4.6248)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(7,834)	2.5701	(20,134.09)	(20,134.09)	0.0000	4.3300	(2,200.06)	0.00	2.4217	(12.3045)	0.0000	1	(9.8828)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(4,877)	2.5701	(12,534.33)	(12,534.33)	0.0000	4.3300	(2,200.06)	0.00	1.5076	(7.6601)	0.0000	1	(6.1525)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(3,123)	2.5701	(8,026.39)	(8,026.39)	0.0000	4.3300	(2,200.06)	0.00	0.9654	(4.9051)	0.0000	1	(3.9398)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(7,219)	2.5701	(18,553.48)	(18,553.48)	0.0000	4.3300	(2,200.06)	0.00	2.2316	(11.3385)	0.0000	1	(9.1070)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(300)	2.5701	(771.03)	(771.03)	0.0000	4.3300	(2,200.06)	0.00	0.0927	(0.4712)	0.0000	1	(0.3785)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(9,724)	2.5701	(24,991.56)	(24,991.56)	0.0000	4.3300	(2,200.06)	0.00	3.0059	(15.2730)	0.0000	1	(12.2671)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(6,376)	2.5701	(16,386.89)	(16,386.89)	0.0000	4.3300	(2,200.06)	0.00	1.9710	(10.0145)	0.0000	1	(8.0435)	02/07/2025
688126.SH	01/06/2025	SDB3260128341	0	(1,900)	2.5701	(4,883.17)	(4,883.17)	0.0000	4.3300	(2,200.06)	0.00	0.5873	(2.9842)	0.0000	1	(2.3969)	02/07/2025
TOTAL NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												280.0992	(1,312.6391)	0.0000		(1,032.5399)	
NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND																	
300077.ZK	01/14/2025	SDB3263707242	0	(3,500)	3.0161	(11,394.70)	(10,556.21)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(6.7442)	0.0000	1	(5.3737)	02/07/2025
300077.ZK	01/14/2025	SDB3263707242	0	(500)	3.0161	(1,627.82)	(1,508.03)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(0.9635)	0.0000	1	(0.7677)	02/07/2025
300077.ZK	01/13/2025	SDB3263707242	0	(3,500)	3.0011	(11,394.70)	(10,503.72)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(6.7107)	0.0000	1	(5.3402)	02/07/2025
300077.ZK	01/13/2025	SDB3263707242	0	(500)	3.0011	(1,627.82)	(1,500.53)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(0.9587)	0.0000	1	(0.7629)	02/07/2025
300077.ZK	01/10/2025	SDB3263707242	0	(3,500)	3.0151	(11,394.70)	(10,552.86)	0.0000	4.3300	(2,300.00)	0.00	4.1116	(20.2263)	0.0000	3	(16.1147)	02/07/2025
300077.ZK	01/10/2025	SDB3263707242	0	(500)	3.0151	(1,627.82)	(1,507.55)	0.0000	4.3300	(2,300.00)	0.00	0.5874	(2.8895)	0.0000	3	(2.3021)	02/07/2025
300077.ZK	01/09/2025	SDB3263707242	0	(3,500)	2.8599	(11,394.70)	(10,009.51)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(6.3950)	0.0000	1	(5.0244)	02/07/2025
300077.ZK	01/09/2025	SDB3263707242	0	(500)	2.8599	(1,627.82)	(1,429.93)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(0.9136)	0.0000	1	(0.7178)	02/07/2025
300077.ZK	01/08/2025	SDB3263707242	0	(3,500)	2.9199	(11,394.70)	(10,219.53)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(6.5291)	0.0000	1	(5.1586)	02/07/2025
300077.ZK	01/08/2025	SDB3263707242	0	(500)	2.9199	(1,627.82)	(1,459.93)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(0.9327)	0.0000	1	(0.7369)	02/07/2025
300077.ZK	01/07/2025	SDB3263707242	0	(3,500)	3.1264	(11,394.70)	(10,942.51)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(6.9910)	0.0000	1	(5.6205)	02/07/2025
300077.ZK	01/07/2025	SDB3263707242	0	(500)	3.1264	(1,627.82)	(1,563.21)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(0.9987)	0.0000	1	(0.8029)	02/07/2025
300077.ZK	01/06/2025	SDB3263707242	0	(3,500)	3.2556	(11,394.70)	(11,394.70)	0.0000	4.3300	(2,300.00)	0.00	1.3705	(7.2800)	0.0000	1	(5.9094)	02/07/2025
300077.ZK	01/06/2025	SDB3263707242	0	(500)	3.2556	(1,627.82)	(1,627.82)	0.0000	4.3300	(2,300.00)	0.00	0.1958	(1.0400)	0.0000	1	(0.8442)	02/07/2025
TOTAL NATIONZ TECHNOLOGIES INC. CMN CLASS A SERIES NORTHBOUND												14.0969	(69.5730)	0.0000		(55.4761)	
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002405.ZK	01/17/2025	SDB3263530574	0	(3,400)	1.2114	(4,475.94)	(4,118.89)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.4546)	0.0000	1	(1.9163)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(19,800)	1.2114	(26,065.79)	(23,986.45)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(14.2946)	0.0000	1	(11.1594)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(29,300)	1.2114	(38,572.10)	(35,495.10)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(21.1531)	0.0000	1	(16.5137)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002405.ZK	01/17/2025	SDB3263530574	0	(5,000)	1.2114	(6,582.27)	(6,057.19)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.6097)	0.0000	1	(2.8180)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(17,800)	1.2114	(23,432.88)	(21,563.58)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.8507)	0.0000	1	(10.0322)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(400)	1.2114	(526.58)	(484.57)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2888)	0.0000	1	(0.2254)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(1,700)	1.2114	(2,237.97)	(2,059.44)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.2273)	0.0000	1	(0.9581)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(4,700)	1.2114	(6,187.33)	(5,693.75)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.3932)	0.0000	1	(2.6490)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(500)	1.2114	(658.23)	(605.72)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3610)	0.0000	1	(0.2818)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(4,800)	1.2114	(6,318.98)	(5,814.90)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.4653)	0.0000	1	(2.7053)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(9,400)	1.2114	(12,374.67)	(11,387.51)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.7863)	0.0000	1	(5.2979)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(8,400)	1.2114	(11,058.21)	(10,176.07)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(6.0644)	0.0000	1	(4.7343)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(35,000)	1.2114	(46,075.89)	(42,400.30)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(25.2682)	0.0000	1	(19.7263)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(800)	1.2114	(1,053.16)	(969.15)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5776)	0.0000	1	(0.4509)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(3,700)	1.2114	(4,870.88)	(4,482.32)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.6712)	0.0000	1	(2.0853)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(1,800)	1.2114	(2,369.62)	(2,180.59)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2995)	0.0000	1	(1.0145)	02/07/2025
002405.ZK	01/17/2025	SDB3263530574	0	(8,800)	1.2114	(11,584.80)	(10,660.65)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.3531)	0.0000	1	(4.9597)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(3,400)	1.1667	(4,475.94)	(3,966.88)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.3640)	0.0000	1	(1.8257)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(19,800)	1.1667	(26,065.79)	(23,101.21)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(13.7670)	0.0000	1	(10.6319)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(29,300)	1.1667	(38,572.10)	(34,185.13)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.3724)	0.0000	1	(15.7330)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(5,000)	1.1667	(6,582.27)	(5,833.64)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.4765)	0.0000	1	(2.6848)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(17,800)	1.1667	(23,432.88)	(20,767.76)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.3764)	0.0000	1	(9.5580)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(400)	1.1667	(526.58)	(466.69)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2781)	0.0000	1	(0.2148)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(1,700)	1.1667	(2,237.97)	(1,983.44)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.1820)	0.0000	1	(0.9128)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(4,700)	1.1667	(6,187.33)	(5,483.62)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.2679)	0.0000	1	(2.5237)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(500)	1.1667	(658.23)	(583.36)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3477)	0.0000	1	(0.2685)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(4,800)	1.1667	(6,318.98)	(5,600.29)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.3375)	0.0000	1	(2.5774)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(9,400)	1.1667	(12,374.67)	(10,967.24)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.5359)	0.0000	1	(5.0475)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(8,400)	1.1667	(11,058.21)	(9,800.52)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.8406)	0.0000	1	(4.5105)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(35,000)	1.1667	(46,075.89)	(40,835.48)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.3356)	0.0000	1	(18.7937)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(800)	1.1667	(1,053.16)	(933.38)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5562)	0.0000	1	(0.4296)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(3,700)	1.1667	(4,870.88)	(4,316.89)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.5726)	0.0000	1	(1.9868)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(1,800)	1.1667	(2,369.62)	(2,100.11)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2515)	0.0000	1	(0.9665)	02/07/2025
002405.ZK	01/16/2025	SDB3263530574	0	(8,800)	1.1667	(11,584.80)	(10,267.21)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.1187)	0.0000	1	(4.7253)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(3,400)	1.1611	(4,475.94)	(3,947.87)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.3527)	0.0000	1	(1.8144)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(19,800)	1.1611	(26,065.79)	(22,990.55)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(13.7011)	0.0000	1	(10.5659)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(29,300)	1.1611	(38,572.10)	(34,021.37)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.2748)	0.0000	1	(15.6354)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(5,000)	1.1611	(6,582.27)	(5,805.69)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.4599)	0.0000	1	(2.6682)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(17,800)	1.1611	(23,432.88)	(20,668.27)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.3171)	0.0000	1	(9.4987)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(400)	1.1611	(526.58)	(464.46)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2768)	0.0000	1	(0.2135)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(1,700)	1.1611	(2,237.97)	(1,973.94)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.1764)	0.0000	1	(0.9072)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(4,700)	1.1611	(6,187.33)	(5,457.35)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.2523)	0.0000	1	(2.5081)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(500)	1.1611	(658.23)	(580.57)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3460)	0.0000	1	(0.2668)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(4,800)	1.1611	(6,318.98)	(5,573.47)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.3215)	0.0000	1	(2.5614)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(9,400)	1.1611	(12,374.67)	(10,914.71)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.5045)	0.0000	1	(5.0161)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(8,400)	1.1611	(11,058.21)	(9,753.57)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.8126)	0.0000	1	(4.4825)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(35,000)	1.1611	(46,075.89)	(40,639.86)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.2191)	0.0000	1	(18.6772)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(800)	1.1611	(1,053.16)	(928.91)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5536)	0.0000	1	(0.4269)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(3,700)	1.1611	(4,870.88)	(4,296.21)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.5603)	0.0000	1	(1.9744)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(1,800)	1.1611	(2,369.62)	(2,090.05)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2456)	0.0000	1	(0.9605)	02/07/2025
002405.ZK	01/15/2025	SDB3263530574	0	(8,800)	1.1611	(11,584.80)	(10,218.02)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.0894)	0.0000	1	(4.6960)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(3,400)	1.1836	(4,475.94)	(4,024.13)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.3982)	0.0000	1	(1.8598)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(19,800)	1.1836	(26,065.79)	(23,434.67)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(13.9657)	0.0000	1	(10.8306)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(29,300)	1.1836	(38,572.10)	(34,678.57)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.6665)	0.0000	1	(16.0271)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(5,000)	1.1836	(6,582.27)	(5,917.85)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.5267)	0.0			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002405.ZK	01/14/2025	SDB3263530574	0	(400)	1.1836	(526.58)	(473.43)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2821)	0.0000	1	(0.2188)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(1,700)	1.1836	(2,237.97)	(2,012.07)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.1991)	0.0000	1	(0.9299)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(4,700)	1.1836	(6,187.33)	(5,562.77)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.3151)	0.0000	1	(2.5709)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(500)	1.1836	(658.23)	(591.78)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3527)	0.0000	1	(0.2735)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(4,800)	1.1836	(6,318.98)	(5,681.13)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.3856)	0.0000	1	(2.6256)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(9,400)	1.1836	(12,374.67)	(11,125.55)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.6302)	0.0000	1	(5.1418)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(8,400)	1.1836	(11,058.21)	(9,941.98)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.9249)	0.0000	1	(4.5948)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(35,000)	1.1836	(46,075.89)	(41,424.92)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.6869)	0.0000	1	(19.1450)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(800)	1.1836	(1,053.16)	(946.86)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5643)	0.0000	1	(0.4376)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(3,700)	1.1836	(4,870.88)	(4,379.21)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.6098)	0.0000	1	(2.0239)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(1,800)	1.1836	(2,369.62)	(2,130.42)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2696)	0.0000	1	(0.9846)	02/07/2025
002405.ZK	01/14/2025	SDB3263530574	0	(8,800)	1.1836	(11,584.80)	(10,415.41)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.2070)	0.0000	1	(4.8136)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(3,400)	1.1827	(4,475.94)	(4,021.29)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.3965)	0.0000	1	(1.8581)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(19,800)	1.1827	(26,065.79)	(23,418.07)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(13.9558)	0.0000	1	(10.8207)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(29,300)	1.1827	(38,572.10)	(34,654.02)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.6518)	0.0000	1	(16.0125)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(5,000)	1.1827	(6,582.27)	(5,913.65)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.5242)	0.0000	1	(2.7325)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(17,800)	1.1827	(23,432.88)	(21,052.61)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.5462)	0.0000	1	(9.7277)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(400)	1.1827	(526.58)	(473.09)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2819)	0.0000	1	(0.2186)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(1,700)	1.1827	(2,237.97)	(2,010.64)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.1982)	0.0000	1	(0.9291)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(4,700)	1.1827	(6,187.33)	(5,558.84)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.3128)	0.0000	1	(2.5686)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(500)	1.1827	(658.23)	(591.37)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3524)	0.0000	1	(0.2733)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(4,800)	1.1827	(6,318.98)	(5,677.11)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.3832)	0.0000	1	(2.6232)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(9,400)	1.1827	(12,374.67)	(11,117.67)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.6255)	0.0000	1	(5.1371)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(8,400)	1.1827	(11,058.21)	(9,934.94)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.9207)	0.0000	1	(4.5906)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(35,000)	1.1827	(46,075.89)	(41,395.58)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.6694)	0.0000	1	(19.1275)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(800)	1.1827	(1,053.16)	(946.18)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5639)	0.0000	1	(0.4372)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(3,700)	1.1827	(4,870.88)	(4,376.10)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.6079)	0.0000	1	(2.0221)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(1,800)	1.1827	(2,369.62)	(2,128.92)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2687)	0.0000	1	(0.9837)	02/07/2025
002405.ZK	01/13/2025	SDB3263530574	0	(8,800)	1.1827	(11,584.80)	(10,408.03)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.2026)	0.0000	1	(4.8092)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(3,400)	1.2118	(4,475.94)	(4,120.00)	0.0000	4.3300	(2,145.40)	0.00	1.6151	(7.3659)	0.0000	3	(5.7508)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(19,800)	1.2118	(26,065.79)	(23,992.97)	0.0000	4.3300	(2,145.40)	0.00	9.4054	(42.8953)	0.0000	3	(33.4899)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(29,300)	1.2118	(38,572.10)	(35,504.74)	0.0000	4.3300	(2,145.40)	0.00	13.9181	(63.4764)	0.0000	3	(49.5583)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(5,000)	1.2118	(6,582.27)	(6,058.83)	0.0000	4.3300	(2,145.40)	0.00	2.3751	(10.8322)	0.0000	3	(8.4571)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(17,800)	1.2118	(23,432.88)	(21,569.43)	0.0000	4.3300	(2,145.40)	0.00	8.4554	(38.5625)	0.0000	3	(30.1071)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(400)	1.2118	(526.58)	(484.71)	0.0000	4.3300	(2,145.40)	0.00	0.1900	(0.8666)	0.0000	3	(0.6766)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(1,700)	1.2118	(2,237.97)	(2,060.00)	0.0000	4.3300	(2,145.40)	0.00	0.8075	(3.6829)	0.0000	3	(2.8754)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(4,700)	1.2118	(6,187.33)	(5,695.30)	0.0000	4.3300	(2,145.40)	0.00	2.2326	(10.1822)	0.0000	3	(7.9496)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(500)	1.2118	(658.23)	(605.88)	0.0000	4.3300	(2,145.40)	0.00	0.2375	(1.0832)	0.0000	3	(0.8457)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(4,800)	1.2118	(6,318.98)	(5,816.48)	0.0000	4.3300	(2,145.40)	0.00	2.2801	(10.3989)	0.0000	3	(8.1188)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(9,400)	1.2118	(12,374.67)	(11,390.60)	0.0000	4.3300	(2,145.40)	0.00	4.4652	(20.3645)	0.0000	3	(15.8993)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(8,400)	1.2118	(11,058.21)	(10,178.83)	0.0000	4.3300	(2,145.40)	0.00	3.9902	(18.1980)	0.0000	3	(14.2079)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(35,000)	1.2118	(46,075.89)	(42,411.81)	0.0000	4.3300	(2,145.40)	0.00	16.6257	(75.8251)	0.0000	3	(59.1994)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(800)	1.2118	(1,053.16)	(969.41)	0.0000	4.3300	(2,145.40)	0.00	0.3800	(1.7331)	0.0000	3	(1.3531)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(3,700)	1.2118	(4,870.88)	(4,483.53)	0.0000	4.3300	(2,145.40)	0.00	1.7576	(8.0158)	0.0000	3	(6.2582)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(1,800)	1.2118	(2,369.62)	(2,181.18)	0.0000	4.3300	(2,145.40)	0.00	0.8550	(3.8996)	0.0000	3	(3.0445)	02/07/2025
002405.ZK	01/10/2025	SDB3263530574	0	(8,800)	1.2118	(11,584.80)	(10,663.54)	0.0000	4.3300	(2,145.40)	0.00	4.1802	(19.0646)	0.0000	3	(14.8844)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(3,400)	1.1907	(4,475.94)	(4,048.39)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.4126)	0.0000	1	(1.8743)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(19,800)	1.1907	(26,065.79)	(23,575.92)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(14.0499)	0.0000	1	(10.9148)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(29,300)	1.1907	(38,572.10)	(34,887.60)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.7910)	0.0000	1	(16.1517)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(5,000)	1.1907	(6,582.27)	(5,953.52)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.5480)	0.0000	1	(2.7563)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(17,800)	1.1907	(23,432.88)	(21,194.51)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.6307)	0.0000	1	(9.8123)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(400)	1.1907	(526.58)	(476.28)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2838)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002405.ZK	01/09/2025	SDB3263530574	0	(4,700)	1.1907	(6,187.33)	(5,596.30)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.3351)	0.0000	1	(2.5909)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(500)	1.1907	(658.23)	(595.35)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3548)	0.0000	1	(0.2756)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(4,800)	1.1907	(6,318.98)	(5,715.37)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.4060)	0.0000	1	(2.6460)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(9,400)	1.1907	(12,374.67)	(11,192.61)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.6702)	0.0000	1	(5.1818)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(8,400)	1.1907	(11,058.21)	(10,001.91)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.9606)	0.0000	1	(4.6305)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(35,000)	1.1907	(46,075.89)	(41,674.61)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.8357)	0.0000	1	(19.2938)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(800)	1.1907	(1,053.16)	(952.56)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5677)	0.0000	1	(0.4410)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(3,700)	1.1907	(4,870.88)	(4,405.60)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.6255)	0.0000	1	(2.0396)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(1,800)	1.1907	(2,369.62)	(2,143.27)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2773)	0.0000	1	(0.9923)	02/07/2025
002405.ZK	01/09/2025	SDB3263530574	0	(8,800)	1.1907	(11,584.80)	(10,478.19)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.2444)	0.0000	1	(4.8510)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(3,400)	1.1941	(4,475.94)	(4,060.00)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.4195)	0.0000	1	(1.8812)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(19,800)	1.1941	(26,065.79)	(23,643.56)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(14.0902)	0.0000	1	(10.9551)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(29,300)	1.1941	(38,572.10)	(34,987.69)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(20.8507)	0.0000	1	(16.2113)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(5,000)	1.1941	(6,582.27)	(5,970.59)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.5581)	0.0000	1	(2.7664)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(17,800)	1.1941	(23,432.88)	(21,255.32)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(12.6670)	0.0000	1	(9.8485)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(400)	1.1941	(526.58)	(477.65)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2847)	0.0000	1	(0.2213)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(1,700)	1.1941	(2,237.97)	(2,030.00)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.2098)	0.0000	1	(0.9406)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(4,700)	1.1941	(6,187.33)	(5,612.36)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.3446)	0.0000	1	(2.6004)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(500)	1.1941	(658.23)	(597.06)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3558)	0.0000	1	(0.2766)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(4,800)	1.1941	(6,318.98)	(5,731.77)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.4158)	0.0000	1	(2.6558)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(9,400)	1.1941	(12,374.67)	(11,224.72)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.6893)	0.0000	1	(5.2009)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(8,400)	1.1941	(11,058.21)	(10,030.60)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(5.9777)	0.0000	1	(4.6476)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(35,000)	1.1941	(46,075.89)	(41,794.17)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(24.9070)	0.0000	1	(19.3650)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(800)	1.1941	(1,053.16)	(955.30)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5693)	0.0000	1	(0.4426)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(3,700)	1.1941	(4,870.88)	(4,418.24)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.6330)	0.0000	1	(2.0472)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(1,800)	1.1941	(2,369.62)	(2,149.41)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.2809)	0.0000	1	(0.9959)	02/07/2025
002405.ZK	01/08/2025	SDB3263530574	0	(8,800)	1.1941	(11,584.80)	(10,508.25)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.2623)	0.0000	1	(4.8689)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(3,400)	1.2462	(4,475.94)	(4,237.08)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.5251)	0.0000	1	(1.9867)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(19,800)	1.2462	(26,065.79)	(24,674.76)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(14.7048)	0.0000	1	(11.5696)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(29,300)	1.2462	(38,572.10)	(36,513.66)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(21.7601)	0.0000	1	(17.1207)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(5,000)	1.2462	(6,582.27)	(6,231.00)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.7133)	0.0000	1	(2.9216)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(17,800)	1.2462	(23,432.88)	(22,182.36)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(13.2194)	0.0000	1	(10.4010)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(400)	1.2462	(526.58)	(498.48)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.2971)	0.0000	1	(0.2337)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(1,700)	1.2462	(2,237.97)	(2,118.54)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.2625)	0.0000	1	(0.9934)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(4,700)	1.2462	(6,187.33)	(5,857.14)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.4905)	0.0000	1	(2.7463)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(500)	1.2462	(658.23)	(623.10)	0.0000	4.3300	(2,145.40)	0.00	0.0792	(0.3713)	0.0000	1	(0.2922)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(4,800)	1.2462	(6,318.98)	(5,981.76)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.5648)	0.0000	1	(2.8048)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(9,400)	1.2462	(12,374.67)	(11,714.28)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(6.9810)	0.0000	1	(5.4926)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(8,400)	1.2462	(11,058.21)	(10,468.08)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(6.2384)	0.0000	1	(4.9083)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(35,000)	1.2462	(46,075.89)	(43,617.00)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(25.9933)	0.0000	1	(20.4514)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(800)	1.2462	(1,053.16)	(996.96)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.5941)	0.0000	1	(0.4675)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(3,700)	1.2462	(4,870.88)	(4,610.94)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.7479)	0.0000	1	(2.1620)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(1,800)	1.2462	(2,369.62)	(2,243.16)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.3368)	0.0000	1	(1.0518)	02/07/2025
002405.ZK	01/07/2025	SDB3263530574	0	(8,800)	1.2462	(11,584.80)	(10,966.56)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.5354)	0.0000	1	(5.1421)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(3,400)	1.3165	(4,475.94)	(4,475.94)	0.0000	4.3300	(2,145.40)	0.00	0.5384	(2.6674)	0.0000	1	(2.1291)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(19,800)	1.3165	(26,065.79)	(26,065.79)	0.0000	4.3300	(2,145.40)	0.00	3.1351	(15.5337)	0.0000	1	(12.3986)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(29,300)	1.3165	(38,572.10)	(38,572.10)	0.0000	4.3300	(2,145.40)	0.00	4.6394	(22.9868)	0.0000	1	(18.3474)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(5,000)	1.3165	(6,582.27)	(6,582.27)	0.0000	4.3300	(2,145.40)	0.00	0.7917	(3.9227)	0.0000	1	(3.1310)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(17,800)	1.3165	(23,432.88)	(23,432.88)	0.0000	4.3300	(2,145.40)	0.00	2.8185	(13.9647)	0.0000	1	(11.1462)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(400)	1.3165	(526.58)	(526.58)	0.0000	4.3300	(2,145.40)	0.00	0.0633	(0.3138)	0.0000	1	(0.2505)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(1,700)	1.3165	(2,237.97)	(2,237.97)	0.0000	4.3300	(2,145.40)	0.00	0.2692	(1.3337)	0.0000	1	(1.0645)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(4,700)	1.3165	(6,187.33)	(6,187.33)	0.0000	4.3300	(2,145.40)	0.00	0.7442	(3.6873)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NAVINFO CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002405.ZK	01/06/2025	SDB3263530574	0	(4,800)	1.3165	(6,318.98)	(6,318.98)	0.0000	4.3300	(2,145.40)	0.00	0.7600	(3.7658)	0.0000	1	(3.0057)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(9,400)	1.3165	(12,374.67)	(12,374.67)	0.0000	4.3300	(2,145.40)	0.00	1.4884	(7.3746)	0.0000	1	(5.8862)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(8,400)	1.3165	(11,058.21)	(11,058.21)	0.0000	4.3300	(2,145.40)	0.00	1.3301	(6.5901)	0.0000	1	(5.2600)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(35,000)	1.3165	(46,075.89)	(46,075.89)	0.0000	4.3300	(2,145.40)	0.00	5.5419	(27.4586)	0.0000	1	(21.9167)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(800)	1.3165	(1,053.16)	(1,053.16)	0.0000	4.3300	(2,145.40)	0.00	0.1267	(0.6276)	0.0000	1	(0.5010)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(3,700)	1.3165	(4,870.88)	(4,870.88)	0.0000	4.3300	(2,145.40)	0.00	0.5859	(2.9028)	0.0000	1	(2.3169)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(1,800)	1.3165	(2,369.62)	(2,369.62)	0.0000	4.3300	(2,145.40)	0.00	0.2850	(1.4122)	0.0000	1	(1.1271)	02/07/2025
002405.ZK	01/06/2025	SDB3263530574	0	(8,800)	1.3165	(11,584.80)	(11,584.80)	0.0000	4.3300	(2,145.40)	0.00	1.3934	(6.9039)	0.0000	1	(5.5105)	02/07/2025
TOTAL NAVINFO CO. LTD. CMN CLASS A SERIES NORTHBOUND												295.0827	(1,340.8994)	0.0000		(1,045.8167)	
NGERN TID LOR PCL LOCAL SHARE																	
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(18,400)	0.4463	(8,429.11)	(8,212.51)	0.0000	4.3300	(1,298.49)	0.00	1.0138	(2.9622)	0.0000	1	(1.9484)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(29,400)	0.4463	(13,978.76)	(13,122.16)	0.0000	4.3300	(1,298.49)	0.00	1.6813	(4.7331)	0.0000	1	(3.0517)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(108,000)	0.4463	(51,477.77)	(48,203.86)	0.0000	4.3300	(1,298.49)	0.00	6.1916	(17.3867)	0.0000	1	(11.1951)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(75,600)	0.4463	(36,677.72)	(33,742.70)	0.0000	4.3300	(1,298.49)	0.00	4.4115	(12.1707)	0.0000	1	(7.7592)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(51,900)	0.4463	(25,401.26)	(23,164.63)	0.0000	4.3300	(1,298.49)	0.00	3.0552	(8.3553)	0.0000	1	(5.3001)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(63,300)	0.4463	(31,710.64)	(28,252.82)	0.0000	4.3300	(1,298.49)	0.00	3.8141	(10.1906)	0.0000	1	(6.3765)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(11,900)	0.4463	(5,961.40)	(5,311.35)	0.0000	4.3300	(1,298.49)	0.00	0.7170	(1.9158)	0.0000	1	(1.1987)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(30,700)	0.4463	(15,379.41)	(13,702.39)	0.0000	4.3300	(1,298.49)	0.00	1.8498	(4.9423)	0.0000	1	(3.0925)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(22,500)	0.4463	(11,271.56)	(10,042.47)	0.0000	4.3300	(1,298.49)	0.00	1.3557	(3.6222)	0.0000	1	(2.2665)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(1,700)	0.4463	(851.63)	(758.76)	0.0000	4.3300	(1,298.49)	0.00	0.1024	(0.2737)	0.0000	1	(0.1712)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(20,400)	0.4463	(10,219.54)	(9,105.17)	0.0000	4.3300	(1,298.49)	0.00	1.2292	(3.2842)	0.0000	1	(2.0550)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(200)	0.4463	(100.19)	(89.27)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0322)	0.0000	1	(0.0201)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(2,000)	0.4463	(1,001.92)	(892.66)	0.0000	4.3300	(1,298.49)	0.00	0.1205	(0.3220)	0.0000	1	(0.2015)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(1,000)	0.4463	(500.96)	(446.33)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1610)	0.0000	1	(0.1007)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(1,100)	0.4463	(551.05)	(490.97)	0.0000	4.3300	(1,298.49)	0.00	0.0663	(0.1771)	0.0000	1	(0.1108)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(2,500)	0.4463	(1,252.39)	(1,115.83)	0.0000	4.3300	(1,298.49)	0.00	0.1506	(0.4025)	0.0000	1	(0.2518)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(100)	0.4463	(50.10)	(44.63)	0.0000	4.3300	(1,298.49)	0.00	0.0060	(0.0161)	0.0000	1	(0.0101)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(28,600)	0.4463	(14,327.40)	(12,765.10)	0.0000	4.3300	(1,298.49)	0.00	1.7233	(4.6043)	0.0000	1	(2.8810)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(38,600)	0.4463	(19,336.98)	(17,228.42)	0.0000	4.3300	(1,298.49)	0.00	2.3258	(6.2142)	0.0000	1	(3.8883)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(16,800)	0.4463	(8,416.09)	(7,498.38)	0.0000	4.3300	(1,298.49)	0.00	1.0123	(2.7046)	0.0000	1	(1.6923)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(800)	0.4463	(400.77)	(357.07)	0.0000	4.3300	(1,298.49)	0.00	0.0482	(0.1288)	0.0000	1	(0.0806)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(73,100)	0.4463	(36,620.03)	(32,626.87)	0.0000	4.3300	(1,298.49)	0.00	4.4046	(11.7683)	0.0000	1	(7.3637)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(26,300)	0.4463	(13,175.20)	(11,738.53)	0.0000	4.3300	(1,298.49)	0.00	1.5847	(4.2340)	0.0000	1	(2.6493)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(44,700)	0.4463	(22,392.82)	(19,951.04)	0.0000	4.3300	(1,298.49)	0.00	2.6934	(7.1962)	0.0000	1	(4.5028)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(6,200)	0.4463	(3,105.94)	(2,767.26)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9981)	0.0000	1	(0.6246)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(300)	0.4463	(150.29)	(133.90)	0.0000	4.3300	(1,298.49)	0.00	0.0181	(0.0483)	0.0000	1	(0.0302)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(4,200)	0.4463	(2,104.02)	(1,874.59)	0.0000	4.3300	(1,298.49)	0.00	0.2531	(0.6762)	0.0000	1	(0.4231)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(75,100)	0.4463	(37,621.95)	(33,519.53)	0.0000	4.3300	(1,298.49)	0.00	4.5251	(12.0902)	0.0000	1	(7.5651)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(2,800)	0.4463	(1,402.68)	(1,249.73)	0.0000	4.3300	(1,298.49)	0.00	0.1687	(0.4508)	0.0000	1	(0.2821)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(7,100)	0.4463	(3,556.80)	(3,168.96)	0.0000	4.3300	(1,298.49)	0.00	0.4278	(1.1430)	0.0000	1	(0.7152)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(6,200)	0.4463	(3,105.94)	(2,767.26)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9981)	0.0000	1	(0.6246)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(1,000)	0.4463	(500.96)	(446.33)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1610)	0.0000	1	(0.1007)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(3,100)	0.4463	(1,552.97)	(1,383.63)	0.0000	4.3300	(1,298.49)	0.00	0.1868	(0.4991)	0.0000	1	(0.3123)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(200)	0.4463	(100.19)	(89.27)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0322)	0.0000	1	(0.0201)	02/04/2025
TIDLOR_n.BK	01/17/2025	SDB3260121420	0	(81,000)	0.4463	(40,577.60)	(36,152.89)	0.0000	4.3300	(1,298.49)	0.00	4.8806	(13.0401)	0.0000	1	(8.1595)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(18,400)	0.4347	(8,429.11)	(7,998.28)	0.0000	4.3300	(1,298.49)	0.00	1.0138	(2.8849)	0.0000	1	(1.8711)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(29,400)	0.4347	(13,978.76)	(12,779.86)	0.0000	4.3300	(1,298.49)	0.00	1.6813	(4.6096)	0.0000	1	(2.9283)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(108,000)	0.4347	(51,477.77)	(46,946.41)	0.0000	4.3300	(1,298.49)	0.00	6.1916	(16.9332)	0.0000	1	(10.7416)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(75,600)	0.4347	(36,677.72)	(32,862.49)	0.0000	4.3300	(1,298.49)	0.00	4.4115	(11.8532)	0.0000	1	(7.4417)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(51,900)	0.4347	(25,401.26)	(22,560.36)	0.0000	4.3300	(1,298.49)	0.00	3.0552	(8.1373)	0.0000	1	(5.0821)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(63,300)	0.4347	(31,710.64)	(27,515.81)	0.0000	4.3300	(1,298.49)	0.00	3.8141	(9.9247)	0.0000	1	(6.1106)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(11,900)	0.4347	(5,961.40)	(5,172.80)	0.0000	4.3300	(1,298.49)	0.00	0.7170	(1.8658)	0.0000	1	(1.1488)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(30,700)	0.4347	(15,379.41)	(13,344.95)	0.0000	4.3300	(1,298.49)	0.00	1.8498	(4.8134)	0.0000	1	(2.9636)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(22,500)	0.4347	(11,271.56)	(9,780.50)	0.0000	4.3300	(1,298.49)	0.00	1.3557	(3.5277)	0.0000	1	(2.1720)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(1,700)	0.4347	(851.63)	(738.97)	0.0000	4.3300	(1,298.49)	0.00	0.1024	(0.2665)	0.0000	1	(0.1641)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(20,400)	0.4347	(10,219.54)	(8,867.66)	0.0000	4.3300	(1,298.49)	0.00	1.2292	(3.1985)	0.0000	1	(1.9693)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(200)	0.4347	(100.19)	(86.94)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0314)	0.0000	1	(0.0193)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(2,000)	0.4347	(1,001.92)	(869.38)	0.0000	4.3300	(1,298.49)	0.00	0.1205	(0.3136)	0.0000	1	(0.1931)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(1,000)	0.4347	(500.96)	(434.69)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1568)	0.0000	1	(0.0965)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(1,100)	0.4347	(551.05)	(478.16)	0.0000	4.3300	(1,298.49)	0.00	0.0663	(0.1725)	0.0000	1	(0.1062)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(2,500)	0.4347	(1,252.39)	(1,086.72)	0.0000	4.3300	(1,298.49)	0.00	0.1506	(0.3920)	0.0000	1	(0.2413)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(100)	0.4347	(50.10)	(43.47)	0.0000	4.3300	(1,298.49)	0.00	0.0060	(0.0157)	0.0000	1	(0.0097)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(28,600)	0.4347	(14,327.40)	(12,432.11)	0.0000	4.3300	(1,298.49)	0.00	1.7233	(4.4842)	0.0000	1	(2.7609)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(38,600)	0.4347	(19,336.98)	(16,779.00)	0.0000	4.3300	(1,298.49)	0.00	2.3258	(6.0521)	0.0000	1	(3.7262)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(16,800)	0.4347	(8,416.09)	(7,302.78)	0.0000	4.3300	(1,298.49)	0.00	1.0123	(2.6341)	0.0000	1	(1.6218)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(800)	0.4347	(400.77)	(347.75)	0.0000	4.3300	(1,298.49)	0.00	0.0482	(0.1254)	0.0000	1	(0.0772)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(73,100)	0.4347	(36,620.03)	(31,775.77)	0.0000	4.3300	(1,298.49)	0.00	4.4046	(11.4613)	0.0000	1	(7.0567)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(26,300)	0.4347	(13,175.20)	(11,432.32)	0.0000	4.3300	(1,298.49)	0.00	1.5847	(4.1235)	0.0000	1	(2.5389)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(44,700)	0.4347	(22,392.82)	(19,430.60)	0.0000	4.3300	(1,298.49)	0.00	2.6934	(7.0085)	0.0000	1	(4.3151)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(6,200)	0.4347	(3,105.94)	(2,695.07)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9721)	0.0000	1	(0.5985)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(300)	0.4347	(150.29)	(130.41)	0.0000	4.3300	(1,298.49)	0.00	0.0181	(0.0470)	0.0000	1	(0.0290)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(4,200)	0.4347	(2,104.02)	(1,825.69)	0.0000	4.3300	(1,298.49)	0.00	0.2531	(0.6585)	0.0000	1	(0.4054)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(75,100)	0.4347	(37,621.95)	(32,645.14)	0.0000	4.3300	(1,298.49)	0.00	4.5251	(11.7748)	0.0000	1	(7.2498)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(2,800)	0.4347	(1,402.68)	(1,217.13)	0.0000	4.3300	(1,298.49)	0.00	0.1687	(0.4390)	0.0000	1	(0.2703)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(7,100)	0.4347	(3,556.80)	(3,086.29)	0.0000	4.3300	(1,298.49)	0.00	0.4278	(1.1132)	0.0000	1	(0.6854)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(6,200)	0.4347	(3,105.94)	(2,695.07)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9721)	0.0000	1	(0.5985)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(1,000)	0.4347	(500.96)	(434.69)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1568)	0.0000	1	(0.0965)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(3,100)	0.4347	(1,552.97)	(1,347.54)	0.0000	4.3300	(1,298.49)	0.00	0.1868	(0.4860)	0.0000	1	(0.2993)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(200)	0.4347	(100.19)	(86.94)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0314)	0.0000	1	(0.0193)	02/04/2025
TIDLOR_n.BK	01/16/2025	SDB3260121420	0	(81,000)	0.4347	(40,577.60)	(35,209.81)	0.0000	4.3300	(1,298.49)	0.00	4.8906	(12.6999)	0.0000	1	(7.8193)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(18,400)	0.4398	(8,429.11)	(8,092.56)	0.0000	4.3300	(1,298.49)	0.00	1.0138	(2.9189)	0.0000	1	(1.9051)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(29,400)	0.4398	(13,978.76)	(12,930.50)	0.0000	4.3300	(1,298.49)	0.00	1.6813	(4.6639)	0.0000	1	(2.9826)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(108,000)	0.4398	(51,477.77)	(47,499.80)	0.0000	4.3300	(1,298.49)	0.00	6.1916	(17.1328)	0.0000	1	(10.9412)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(75,600)	0.4398	(36,677.72)	(33,249.86)	0.0000	4.3300	(1,298.49)	0.00	4.4115	(11.9930)	0.0000	1	(7.5814)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(51,900)	0.4398	(25,401.26)	(22,826.29)	0.0000	4.3300	(1,298.49)	0.00	3.0552	(8.2333)	0.0000	1	(5.1781)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(63,300)	0.4398	(31,710.64)	(27,840.16)	0.0000	4.3300	(1,298.49)	0.00	3.8141	(10.0417)	0.0000	1	(6.2276)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(11,900)	0.4398	(5,961.40)	(5,233.77)	0.0000	4.3300	(1,298.49)	0.00	0.7170	(1.8878)	0.0000	1	(1.1708)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(30,700)	0.4398	(15,379.41)	(13,502.26)	0.0000	4.3300	(1,298.49)	0.00	1.8498	(4.8702)	0.0000	1	(3.0204)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(22,500)	0.4398	(11,271.56)	(9,895.79)	0.0000	4.3300	(1,298.49)	0.00	1.3557	(3.5693)	0.0000	1	(2.2136)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(1,700)	0.4398	(851.63)	(747.68)	0.0000	4.3300	(1,298.49)	0.00	0.1024	(0.2697)	0.0000	1	(0.1673)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(20,400)	0.4398	(10,219.54)	(8,972.19)	0.0000	4.3300	(1,298.49)	0.00	1.2292	(3.2362)	0.0000	1	(2.0070)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(200)	0.4398	(100.19)	(87.96)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0317)	0.0000	1	(0.0197)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(2,000)	0.4398	(1,001.92)	(879.63)	0.0000	4.3300	(1,298.49)	0.00	0.1205	(0.3173)	0.0000	1	(0.1968)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(1,000)	0.4398	(500.96)	(439.81)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1586)	0.0000	1	(0.0984)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(1,100)	0.4398	(551.05)	(483.79)	0.0000	4.3300	(1,298.49)	0.00	0.0663	(0.1745)	0.0000	1	(0.1082)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(2,500)	0.4398	(1,252.39)	(1,099.53)	0.0000	4.3300	(1,298.49)	0.00	0.1506	(0.3966)	0.0000	1	(0.2460)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(100)	0.4398	(50.10)	(43.98)	0.0000	4.3300	(1,298.49)	0.00	0.0060	(0.0159)	0.0000	1	(0.0098)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(28,600)	0.4398	(14,327.40)	(12,578.65)	0.0000	4.3300	(1,298.49)	0.00	1.7233	(4.5370)	0.0000	1	(2.8138)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(38,600)	0.4398	(19,336.98)	(16,976.78)	0.0000	4.3300	(1,298.49)	0.00	2.3258	(6.1234)	0.0000	1	(3.7976)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(16,800)	0.4398	(8,416.09)	(7,388.86)	0.0000	4.3300	(1,298.49)	0.00	1.0123	(2.6651)	0.0000	1	(1.6528)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(800)	0.4398	(400.77)	(351.85)	0.0000	4.3300	(1,298.49)	0.00	0.0482	(0.1269)	0.0000	1	(0.0787)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(73,100)	0.4398	(36,620.03)	(32,150.33)	0.0000	4.3300	(1,298.49)	0.00	4.4046	(11.5964)	0.0000	1	(7.1918)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(26,300)	0.4398	(13,175.20)	(11,567.08)	0.0000	4.3300	(1,298.49)	0.00	1.5847	(4.1722)	0.0000	1	(2.5875)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(44,700)	0.4398	(22,392.82)	(19,659.64)	0.0000	4.3300	(1,298.49)	0.00	2.6934	(7.0911)	0.0000	1	(4.3977)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(6,200)	0.4398	(3,105.94)	(2,726.84)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9835)	0.0000	1	(0.61.60	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(300)	0.4398	(150.29)	(131.94)	0.0000	4.3300	(1,298.49)	0.00	0.0181	(0.0476)	0.0000	1	(0.0295)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(4,200)	0.4398	(2,104.02)	(1,847.21)	0.0000	4.3300	(1,298.49)	0.00	0.2531	(0.6663)	0.0000	1	(0.4132)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(75,100)	0.4398	(37,621.95)	(33,029.96)	0.0000	4.3300	(1,298.49)	0.00	4.5251	(11.9136)	0.0000	1	(7.3886)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(2,800)	0.4398	(1,402.68)	(1,231.48)	0.0000	4.3300	(1,298.49)	0.00	0.1687	(0.4442)	0.0000	1	(0.2755)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(7,100)	0.4398	(3,556.80)	(3,122.67)	0.0000	4.3300	(1,298.49)	0.00	0.4278	(1.1263)	0.0000	1	(0.6985)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(6,200)	0.4398	(3,105.94)	(2,726.84)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(0.9835)	0.0000	1	(0.6100)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(1,000)	0.4398	(500.96)	(439.81)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1586)	0.0000	1	(0.0984)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(3,100)	0.4398	(1,552.97)	(1,363.42)	0.0000	4.3300	(1,298.49)	0.00	0.1868	(0.4918)	0.0000	1	(0.3050)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(200)	0.4398	(100.19)	(87.96)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0317)	0.0000	1	(0.0197)	02/04/2025
TIDLOR_n.BK	01/15/2025	SDB3260121420	0	(81,000)	0.4398	(40,577.60)	(35,624.85)	0.0000	4.3300	(1,298.49)	0.00	4.8806	(12.8496)	0.0000	1	(7.9690)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(18,400)	0.4591	(8,429.11)	(8,448.16)	0.0000	4.3300	(1,298.49)	0.00	1.0138	(3.0472)	0.0000	1	(2.0333)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(29,400)	0.4591	(13,978.76)	(13,498.69)	0.0000	4.3300	(1,298.49)	0.00	1.6813	(4.8689)	0.0000	1	(3.1875)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(108,000)	0.4591	(51,477.77)	(49,587.01)	0.0000	4.3300	(1,298.49)	0.00	6.1916	(17.8856)	0.0000	1	(11.6940)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(75,600)	0.4591	(36,677.72)	(34,710.91)	0.0000	4.3300	(1,298.49)	0.00	4.4115	(12.5199)	0.0000	1	(8.1084)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(51,900)	0.4591	(25,401.26)	(23,829.31)	0.0000	4.3300	(1,298.49)	0.00	3.0552	(8.5950)	0.0000	1	(5.5398)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(63,300)	0.4591	(31,710.64)	(29,063.50)	0.0000	4.3300	(1,298.49)	0.00	3.8141	(10.4830)	0.0000	1	(6.6689)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(11,900)	0.4591	(5,961.40)	(5,463.75)	0.0000	4.3300	(1,298.49)	0.00	0.7170	(1.9707)	0.0000	1	(1.2537)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(30,700)	0.4591	(15,379.41)	(14,095.57)	0.0000	4.3300	(1,298.49)	0.00	1.8498	(5.0842)	0.0000	1	(3.2344)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(22,500)	0.4591	(11,271.56)	(10,330.63)	0.0000	4.3300	(1,298.49)	0.00	1.3557	(3.7262)	0.0000	1	(2.3705)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(1,700)	0.4591	(851.63)	(780.54)	0.0000	4.3300	(1,298.49)	0.00	0.1024	(0.2815)	0.0000	1	(0.1791)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(20,400)	0.4591	(10,219.54)	(9,366.44)	0.0000	4.3300	(1,298.49)	0.00	1.2292	(3.3784)	0.0000	1	(2.1492)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(200)	0.4591	(100.19)	(91.83)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0331)	0.0000	1	(0.0211)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(2,000)	0.4591	(1,001.92)	(918.28)	0.0000	4.3300	(1,298.49)	0.00	0.1205	(0.3312)	0.0000	1	(0.2107)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(1,000)	0.4591	(500.96)	(459.14)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1656)	0.0000	1	(0.1054)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(1,100)	0.4591	(551.05)	(505.05)	0.0000	4.3300	(1,298.49)	0.00	0.0663	(0.1822)	0.0000	1	(0.1159)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(2,500)	0.4591	(1,252.39)	(1,147.85)	0.0000	4.3300	(1,298.49)	0.00	0.1506	(0.4140)	0.0000	1	(0.2634)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(100)	0.4591	(50.10)	(45.91)	0.0000	4.3300	(1,298.49)	0.00	0.0060	(0.0166)	0.0000	1	(0.0105)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(28,600)	0.4591	(14,327.40)	(13,131.38)	0.0000	4.3300	(1,298.49)	0.00	1.7233	(4.7364)	0.0000	1	(3.0131)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(38,600)	0.4591	(19,336.98)	(17,722.77)	0.0000	4.3300	(1,298.49)	0.00	2.3258	(6.3925)	0.0000	1	(4.0667)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(16,800)	0.4591	(8,416.09)	(7,713.54)	0.0000	4.3300	(1,298.49)	0.00	1.0123	(2.7822)	0.0000	1	(1.7699)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(800)	0.4591	(400.77)	(367.31)	0.0000	4.3300	(1,298.49)	0.00	0.0482	(0.1325)	0.0000	1	(0.0843)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(73,100)	0.4591	(36,620.03)	(33,563.06)	0.0000	4.3300	(1,298.49)	0.00	4.4046	(12.1059)	0.0000	1	(7.7014)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(26,300)	0.4591	(13,175.20)	(12,075.36)	0.0000	4.3300	(1,298.49)	0.00	1.5847	(4.3555)	0.0000	1	(2.7708)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(44,700)	0.4591	(22,392.82)	(20,523.51)	0.0000	4.3300	(1,298.49)	0.00	2.6934	(7.4027)	0.0000	1	(4.7093)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(6,200)	0.4591	(3,105.94)	(2,846.66)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(1.0268)	0.0000	1	(0.6532)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(300)	0.4591	(150.29)	(137.74)	0.0000	4.3300	(1,298.49)	0.00	0.0181	(0.0497)	0.0000	1	(0.0316)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(4,200)	0.4591	(2,104.02)	(1,928.38)	0.0000	4.3300	(1,298.49)	0.00	0.2531	(0.6956)	0.0000	1	(0.4425)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(75,100)	0.4591	(37,621.95)	(34,481.34)	0.0000	4.3300	(1,298.49)	0.00	4.5251	(12.4371)	0.0000	1	(7.9121)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(2,800)	0.4591	(1,402.68)	(1,285.59)	0.0000	4.3300	(1,298.49)	0.00	0.1687	(0.4637)	0.0000	1	(0.2950)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(7,100)	0.4591	(3,556.80)	(3,259.89)	0.0000	4.3300	(1,298.49)	0.00	0.4278	(1.1758)	0.0000	1	(0.7480)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(6,200)	0.4591	(3,105.94)	(2,846.66)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(1.0268)	0.0000	1	(0.6532)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(1,000)	0.4591	(500.96)	(459.14)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1656)	0.0000	1	(0.1054)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(3,100)	0.4591	(1,552.97)	(1,423.33)	0.0000	4.3300	(1,298.49)	0.00	0.1868	(0.5134)	0.0000	1	(0.3266)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(200)	0.4591	(100.19)	(91.83)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0331)	0.0000	1	(0.0211)	02/04/2025
TIDLOR_n.BK	01/14/2025	SDB3260121420	0	(81,000)	0.4591	(40,577.60)	(37,190.26)	0.0000	4.3300	(1,298.49)	0.00	4.8806	(13.4142)	0.0000	1	(8.5336)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(18,400)	0.4555	(8,429.11)	(8,380.52)	0.0000	4.3300	(1,298.49)	0.00	1.0138	(3.0228)	0.0000	1	(2.0090)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(29,400)	0.4555	(13,978.76)	(13,390.61)	0.0000	4.3300	(1,298.49)	0.00	1.6813	(4.8299)	0.0000	1	(3.1486)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(108,000)	0.4555	(51,477.77)	(49,190.00)	0.0000	4.3300	(1,298.49)	0.00	6.1916	(17.7424)	0.0000	1	(11.5508)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(75,600)	0.4555	(36,677.72)	(34,433.00)	0.0000	4.3300	(1,298.49)	0.00	4.4115	(12.4197)	0.0000	1	(8.0082)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(51,900)	0.4555	(25,401.26)	(23,638.53)	0.0000	4.3300	(1,298.49)	0.00	3.0552	(8.5262)	0.0000	1	(5.4710)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(63,300)	0.4555	(31,710.64)	(28,830.81)	0.0000	4.3300	(1,298.49)	0.00	3.8141	(10.3990)	0.0000	1	(6.5850)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(11,900)	0.4555	(5,961.40)	(5,420.01)	0.0000	4.3300	(1,298.49)	0.00	0.7170	(1.9550)	0.0000	1	(1.2379)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(30,700)	0.4555	(15,379.41)	(13,982.71)	0.0000	4.3300	(1,298.49)	0.00	1.8498	(5.0435)</				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(22,500)	0.4555	(11,271.56)	(10,247.92)	0.0000	4.3300	(1,298.49)	0.00	1.3557	(3.6963)	0.0000	1	(2.3406)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(1,700)	0.4555	(851.63)	(774.29)	0.0000	4.3300	(1,298.49)	0.00	0.1024	(0.2793)	0.0000	1	(0.1768)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(20,400)	0.4555	(10,219.54)	(9,291.45)	0.0000	4.3300	(1,298.49)	0.00	1.2292	(3.3514)	0.0000	1	(2.1222)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(200)	0.4555	(100.19)	(91.09)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0329)	0.0000	1	(0.0208)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(2,000)	0.4555	(1,001.92)	(910.93)	0.0000	4.3300	(1,298.49)	0.00	0.1205	(0.3286)	0.0000	1	(0.2081)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(1,000)	0.4555	(500.96)	(455.46)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1643)	0.0000	1	(0.1040)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(1,100)	0.4555	(551.05)	(501.01)	0.0000	4.3300	(1,298.49)	0.00	0.0663	(0.1807)	0.0000	1	(0.1144)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(2,500)	0.4555	(1,252.39)	(1,138.66)	0.0000	4.3300	(1,298.49)	0.00	0.1506	(0.4107)	0.0000	1	(0.2601)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(100)	0.4555	(50.10)	(45.55)	0.0000	4.3300	(1,298.49)	0.00	0.0060	(0.0164)	0.0000	1	(0.0104)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(28,600)	0.4555	(14,327.40)	(13,026.24)	0.0000	4.3300	(1,298.49)	0.00	1.7233	(4.6985)	0.0000	1	(2.9752)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(38,600)	0.4555	(19,336.98)	(17,580.87)	0.0000	4.3300	(1,298.49)	0.00	2.3258	(6.3413)	0.0000	1	(4.0155)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(16,800)	0.4555	(8,416.09)	(7,651.78)	0.0000	4.3300	(1,298.49)	0.00	1.0123	(2.7599)	0.0000	1	(1.7477)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(800)	0.4555	(400.77)	(364.37)	0.0000	4.3300	(1,298.49)	0.00	0.0482	(0.1314)	0.0000	1	(0.0832)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(73,100)	0.4555	(36,620.03)	(33,294.35)	0.0000	4.3300	(1,298.49)	0.00	4.4046	(12.0090)	0.0000	1	(7.6044)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(26,300)	0.4555	(13,175.20)	(11,978.68)	0.0000	4.3300	(1,298.49)	0.00	1.5847	(4.3206)	0.0000	1	(2.7359)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(44,700)	0.4555	(22,392.82)	(20,359.20)	0.0000	4.3300	(1,298.49)	0.00	2.6934	(7.3434)	0.0000	1	(4.6500)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(6,200)	0.4555	(3,105.94)	(2,823.87)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(1.0185)	0.0000	1	(0.6450)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(300)	0.4555	(150.29)	(136.64)	0.0000	4.3300	(1,298.49)	0.00	0.0181	(0.0493)	0.0000	1	(0.0312)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(4,200)	0.4555	(2,104.02)	(1,912.94)	0.0000	4.3300	(1,298.49)	0.00	0.2531	(0.6900)	0.0000	1	(0.4369)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(75,100)	0.4555	(37,621.95)	(34,205.27)	0.0000	4.3300	(1,298.49)	0.00	4.5251	(12.3376)	0.0000	1	(7.8125)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(2,800)	0.4555	(1,402.68)	(1,275.30)	0.0000	4.3300	(1,298.49)	0.00	0.1687	(0.4600)	0.0000	1	(0.2913)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(7,100)	0.4555	(3,556.80)	(3,233.79)	0.0000	4.3300	(1,298.49)	0.00	0.4278	(1.1664)	0.0000	1	(0.7386)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(6,200)	0.4555	(3,105.94)	(2,823.87)	0.0000	4.3300	(1,298.49)	0.00	0.3736	(1.0185)	0.0000	1	(0.6450)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(1,000)	0.4555	(500.96)	(455.46)	0.0000	4.3300	(1,298.49)	0.00	0.0603	(0.1643)	0.0000	1	(0.1040)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(3,100)	0.4555	(1,552.97)	(1,411.94)	0.0000	4.3300	(1,298.49)	0.00	0.1868	(0.5093)	0.0000	1	(0.3225)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(200)	0.4555	(100.19)	(91.09)	0.0000	4.3300	(1,298.49)	0.00	0.0121	(0.0329)	0.0000	1	(0.0208)	02/04/2025
TIDLOR_n.BK	01/13/2025	SDB3260121420	0	(81,000)	0.4555	(40,577.60)	(36,892.50)	0.0000	4.3300	(1,298.49)	0.00	4.8806	(13.3068)	0.0000	1	(8.4262)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(29,400)	0.4711	(13,978.76)	(13,850.28)	0.0000	4.3300	(1,299.01)	0.00	5.0440	(14.9930)	0.0000	3	(9.9490)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(108,000)	0.4711	(51,477.77)	(50,878.58)	0.0000	4.3300	(1,299.01)	0.00	18.5749	(55.0764)	0.0000	3	(36.5015)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(75,600)	0.4711	(36,677.72)	(35,615.01)	0.0000	4.3300	(1,299.01)	0.00	13.2345	(38.5535)	0.0000	3	(25.3189)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(51,900)	0.4711	(25,401.26)	(24,449.99)	0.0000	4.3300	(1,299.01)	0.00	9.1656	(26.4673)	0.0000	3	(17.3016)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(63,300)	0.4711	(31,710.64)	(29,820.50)	0.0000	4.3300	(1,299.01)	0.00	11.4423	(32.2809)	0.0000	3	(20.8386)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(11,900)	0.4711	(5,961.40)	(5,606.07)	0.0000	4.3300	(1,299.01)	0.00	2.1511	(6.0686)	0.0000	3	(3.9175)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(30,700)	0.4711	(15,379.41)	(14,462.71)	0.0000	4.3300	(1,299.01)	0.00	5.5494	(15.6560)	0.0000	3	(10.1066)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(22,500)	0.4711	(11,271.56)	(10,599.70)	0.0000	4.3300	(1,299.01)	0.00	4.0672	(11.4742)	0.0000	3	(7.4071)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(1,700)	0.4711	(851.63)	(800.87)	0.0000	4.3300	(1,299.01)	0.00	0.3073	(0.8669)	0.0000	3	(0.5596)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(20,400)	0.4711	(10,219.54)	(9,610.40)	0.0000	4.3300	(1,299.01)	0.00	3.6876	(10.4033)	0.0000	3	(6.7158)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(200)	0.4711	(100.19)	(94.22)	0.0000	4.3300	(1,299.01)	0.00	0.0362	(0.1020)	0.0000	3	(0.0658)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(2,000)	0.4711	(1,001.92)	(942.20)	0.0000	4.3300	(1,299.01)	0.00	0.3615	(1.0199)	0.0000	3	(0.6584)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(1,000)	0.4711	(500.96)	(471.10)	0.0000	4.3300	(1,299.01)	0.00	0.1808	(0.5100)	0.0000	3	(0.3292)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(1,100)	0.4711	(551.05)	(518.21)	0.0000	4.3300	(1,299.01)	0.00	0.1988	(0.5610)	0.0000	3	(0.3621)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(2,500)	0.4711	(1,252.39)	(1,177.74)	0.0000	4.3300	(1,299.01)	0.00	0.4519	(1.2749)	0.0000	3	(0.8230)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(100)	0.4711	(50.10)	(47.11)	0.0000	4.3300	(1,299.01)	0.00	0.0181	(0.0510)	0.0000	3	(0.0329)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(28,600)	0.4711	(14,327.40)	(13,473.40)	0.0000	4.3300	(1,299.01)	0.00	5.1698	(14.5850)	0.0000	3	(9.4152)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(38,600)	0.4711	(19,336.98)	(18,184.38)	0.0000	4.3300	(1,299.01)	0.00	6.9774	(19.6847)	0.0000	3	(12.7073)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(16,800)	0.4711	(8,416.09)	(7,914.45)	0.0000	4.3300	(1,299.01)	0.00	3.0368	(8.5674)	0.0000	3	(5.5306)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(800)	0.4711	(400.77)	(376.88)	0.0000	4.3300	(1,299.01)	0.00	0.1446	(0.4080)	0.0000	3	(0.2634)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(73,100)	0.4711	(36,620.03)	(34,437.26)	0.0000	4.3300	(1,299.01)	0.00	13.2137	(37.2785)	0.0000	3	(24.0648)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(26,300)	0.4711	(13,175.20)	(12,389.88)	0.0000	4.3300	(1,299.01)	0.00	4.7540	(13.4121)	0.0000	3	(8.6581)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(44,700)	0.4711	(22,392.82)	(21,058.08)	0.0000	4.3300	(1,299.01)	0.00	8.0801	(22.7955)	0.0000	3	(14.7154)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(6,200)	0.4711	(3,105.94)	(2,920.81)	0.0000	4.3300	(1,299.01)	0.00	1.1207	(3.1618)	0.0000	3	(2.0411)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(300)	0.4711	(150.29)	(141.33)	0.0000	4.3300	(1,299.01)	0.00	0.0542	(0.1530)	0.0000	3	(0.0988)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(4,200)	0.4711	(2,104.02)	(1,978.61)	0.0000	4.3300	(1,299.01)	0.00						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(75,100)	0.4711	(37,621.95)	(35,379.46)	0.0000	4.3300	(1,299.01)	0.00	13.5753	(38.2985)	0.0000	3	(24.7232)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(2,800)	0.4711	(1,402.68)	(1,319.07)	0.0000	4.3300	(1,299.01)	0.00	0.5061	(1.4279)	0.0000	3	(0.9218)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(7,100)	0.4711	(3,556.80)	(3,344.80)	0.0000	4.3300	(1,299.01)	0.00	1.2834	(3.6208)	0.0000	3	(2.3373)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(6,200)	0.4711	(3,105.94)	(2,920.81)	0.0000	4.3300	(1,299.01)	0.00	1.1207	(3.1618)	0.0000	3	(2.0411)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(1,000)	0.4711	(500.96)	(471.10)	0.0000	4.3300	(1,299.01)	0.00	0.1808	(0.5100)	0.0000	3	(0.3292)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(3,100)	0.4711	(1,552.97)	(1,460.40)	0.0000	4.3300	(1,299.01)	0.00	0.5604	(1.5809)	0.0000	3	(1.0205)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(200)	0.4711	(100.19)	(94.22)	0.0000	4.3300	(1,299.01)	0.00	0.0362	(0.1020)	0.0000	3	(0.0658)	02/04/2025
TIDLOR_n.BK	01/10/2025	SDB3260121420	0	(81,000)	0.4711	(40,577.60)	(38,158.94)	0.0000	4.3300	(1,299.01)	0.00	14.6417	(41.3073)	0.0000	3	(26.6655)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(29,400)	0.4780	(13,978.76)	(14,052.73)	0.0000	4.3300	(1,299.01)	0.00	1.6813	(5.0707)	0.0000	1	(3.3894)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(108,000)	0.4780	(51,477.77)	(51,622.27)	0.0000	4.3300	(1,299.01)	0.00	6.1916	(18.6271)	0.0000	1	(12.4355)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(75,600)	0.4780	(36,677.72)	(36,135.59)	0.0000	4.3300	(1,299.01)	0.00	4.4115	(13.0390)	0.0000	1	(8.6275)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(51,900)	0.4780	(25,401.26)	(24,807.37)	0.0000	4.3300	(1,299.01)	0.00	3.0552	(8.9514)	0.0000	1	(5.8962)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(63,300)	0.4780	(31,710.64)	(30,256.39)	0.0000	4.3300	(1,299.01)	0.00	3.8141	(10.9176)	0.0000	1	(7.1035)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(11,900)	0.4780	(5,961.40)	(5,688.01)	0.0000	4.3300	(1,299.01)	0.00	0.7170	(2.0524)	0.0000	1	(1.3354)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(30,700)	0.4780	(15,379.41)	(14,674.11)	0.0000	4.3300	(1,299.01)	0.00	1.8498	(5.2949)	0.0000	1	(3.4451)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(22,500)	0.4780	(11,271.56)	(10,754.64)	0.0000	4.3300	(1,299.01)	0.00	1.3557	(3.8807)	0.0000	1	(2.5249)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(1,700)	0.4780	(851.63)	(812.57)	0.0000	4.3300	(1,299.01)	0.00	0.1024	(0.2932)	0.0000	1	(0.1908)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(20,400)	0.4780	(10,219.54)	(9,750.87)	0.0000	4.3300	(1,299.01)	0.00	1.2292	(3.5185)	0.0000	1	(2.2893)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(200)	0.4780	(100.19)	(95.60)	0.0000	4.3300	(1,299.01)	0.00	0.0121	(0.0345)	0.0000	1	(0.0224)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(2,000)	0.4780	(1,001.92)	(955.97)	0.0000	4.3300	(1,299.01)	0.00	0.1205	(0.3449)	0.0000	1	(0.2244)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(1,000)	0.4780	(500.96)	(477.98)	0.0000	4.3300	(1,299.01)	0.00	0.0603	(0.1725)	0.0000	1	(0.1122)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(1,100)	0.4780	(551.05)	(525.78)	0.0000	4.3300	(1,299.01)	0.00	0.0663	(0.1697)	0.0000	1	(0.1234)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(2,500)	0.4780	(1,252.39)	(1,194.96)	0.0000	4.3300	(1,299.01)	0.00	0.1506	(0.4312)	0.0000	1	(0.2805)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(100)	0.4780	(50.10)	(47.80)	0.0000	4.3300	(1,299.01)	0.00	0.0060	(0.0172)	0.0000	1	(0.0112)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(28,600)	0.4780	(14,327.40)	(13,670.34)	0.0000	4.3300	(1,299.01)	0.00	1.7233	(4.9327)	0.0000	1	(3.2095)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(38,600)	0.4780	(19,336.98)	(18,450.18)	0.0000	4.3300	(1,299.01)	0.00	2.3258	(6.6575)	0.0000	1	(4.3317)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(16,800)	0.4780	(8,416.09)	(8,030.13)	0.0000	4.3300	(1,299.01)	0.00	1.0123	(2.8976)	0.0000	1	(1.8853)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(800)	0.4780	(400.77)	(382.39)	0.0000	4.3300	(1,299.01)	0.00	0.0482	(0.1380)	0.0000	1	(0.0898)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(73,100)	0.4780	(36,620.03)	(34,940.63)	0.0000	4.3300	(1,299.01)	0.00	4.4046	(12.6078)	0.0000	1	(8.2032)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(26,300)	0.4780	(13,175.20)	(12,570.98)	0.0000	4.3300	(1,299.01)	0.00	1.5847	(4.5361)	0.0000	1	(2.9514)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(44,700)	0.4780	(22,392.82)	(21,365.88)	0.0000	4.3300	(1,299.01)	0.00	2.6934	(7.7096)	0.0000	1	(5.0162)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(6,200)	0.4780	(3,105.94)	(2,963.50)	0.0000	4.3300	(1,299.01)	0.00	0.3736	(1.0693)	0.0000	1	(0.6958)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(300)	0.4780	(150.29)	(143.40)	0.0000	4.3300	(1,299.01)	0.00	0.0181	(0.0517)	0.0000	1	(0.0337)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(4,200)	0.4780	(2,104.02)	(2,007.53)	0.0000	4.3300	(1,299.01)	0.00	0.2531	(0.7244)	0.0000	1	(0.4713)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(75,100)	0.4780	(37,621.95)	(35,896.60)	0.0000	4.3300	(1,299.01)	0.00	4.5251	(12.9528)	0.0000	1	(8.4277)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(2,800)	0.4780	(1,402.68)	(1,338.36)	0.0000	4.3300	(1,299.01)	0.00	0.1687	(0.4829)	0.0000	1	(0.3142)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(7,100)	0.4780	(3,556.80)	(3,393.69)	0.0000	4.3300	(1,299.01)	0.00	0.4278	(1.2246)	0.0000	1	(0.7968)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(6,200)	0.4780	(3,105.94)	(2,963.50)	0.0000	4.3300	(1,299.01)	0.00	0.3736	(1.0693)	0.0000	1	(0.6958)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(1,000)	0.4780	(500.96)	(477.98)	0.0000	4.3300	(1,299.01)	0.00	0.0603	(0.1725)	0.0000	1	(0.1122)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(3,100)	0.4780	(1,552.97)	(1,481.75)	0.0000	4.3300	(1,299.01)	0.00	0.1868	(0.5347)	0.0000	1	(0.3479)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(200)	0.4780	(100.19)	(95.60)	0.0000	4.3300	(1,299.01)	0.00	0.0121	(0.0345)	0.0000	1	(0.0224)	02/04/2025
TIDLOR_n.BK	01/09/2025	SDB3260121420	0	(81,000)	0.4780	(40,577.60)	(38,716.70)	0.0000	4.3300	(1,299.01)	0.00	4.8806	(13.9704)	0.0000	1	(9.0898)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(108,000)	0.4700	(51,477.77)	(50,761.30)	0.0000	4.3300	(1,298.97)	0.00	6.1916	(18.3160)	0.0000	1	(12.1243)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(75,600)	0.4700	(36,677.72)	(35,532.91)	0.0000	4.3300	(1,298.97)	0.00	4.4115	(12.8212)	0.0000	1	(8.4097)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(51,900)	0.4700	(25,401.26)	(24,393.62)	0.0000	4.3300	(1,298.97)	0.00	3.0552	(8.8018)	0.0000	1	(5.7466)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(63,300)	0.4700	(31,710.64)	(29,751.76)	0.0000	4.3300	(1,298.97)	0.00	3.8141	(10.7352)	0.0000	1	(6.9211)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(11,900)	0.4700	(5,961.40)	(5,593.14)	0.0000	4.3300	(1,298.97)	0.00	0.7170	(2.0181)	0.0000	1	(1.3011)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(30,700)	0.4700	(15,379.41)	(14,429.37)	0.0000	4.3300	(1,298.97)	0.00	1.8498	(5.2065)	0.0000	1	(3.3567)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(22,500)	0.4700	(11,271.56)	(10,575.27)	0.0000	4.3300	(1,298.97)	0.00	1.3557	(3.8158)	0.0000	1	(2.4601)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(1,700)	0.4700	(851.63)	(799.02)	0.0000	4.3300	(1,298.97)	0.00	0.1024	(0.2883)	0.0000	1	(0.1859)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(20,400)	0.4700	(10,219.54)	(9,588.24)	0.0000	4.3300	(1,298.97)	0.00	1.2292	(3.4597)	0.0000	1	(2.2305)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(200)	0.4700	(100.19)	(94.00)	0.0000	4.3300	(1,298.97)	0.00	0.0121	(0.0339)	0.0000	1	(0.0219)	02/04/2025
TIDLOR_n.BK	01/08/2025	SDB3260121420	0	(2,000)	0.4700	(1,001.92)	(940.02)	0.0000	4.3300	(1,298.9							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(1,000)	0.4700	(500.96)	(470.01)	0.0000	4.3300	(1,298.97)	0.00	0.0603	(0.1696)	0.0000	1	(0.1093)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(1,100)	0.4700	(551.05)	(517.01)	0.0000	4.3300	(1,298.97)	0.00	0.0663	(0.1866)	0.0000	1	(0.1203)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(2,500)	0.4700	(1,252.39)	(1,175.03)	0.0000	4.3300	(1,298.97)	0.00	0.1506	(0.4240)	0.0000	1	(0.2733)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(100)	0.4700	(50.10)	(47.00)	0.0000	4.3300	(1,298.97)	0.00	0.0060	(0.0170)	0.0000	1	(0.0109)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(28,600)	0.4700	(14,327.40)	(13,442.34)	0.0000	4.3300	(1,298.97)	0.00	1.7233	(4.8503)	0.0000	1	(3.1271)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(38,600)	0.4700	(19,336.98)	(18,142.46)	0.0000	4.3300	(1,298.97)	0.00	2.3258	(6.5463)	0.0000	1	(4.2204)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(16,800)	0.4700	(8,416.09)	(7,896.20)	0.0000	4.3300	(1,298.97)	0.00	1.0123	(2.8491)	0.0000	1	(1.8369)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(800)	0.4700	(400.77)	(376.01)	0.0000	4.3300	(1,298.97)	0.00	0.0482	(0.1357)	0.0000	1	(0.0875)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(73,100)	0.4700	(36,620.03)	(34,357.88)	0.0000	4.3300	(1,298.97)	0.00	4.4046	(12.3972)	0.0000	1	(7.9926)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(26,300)	0.4700	(13,175.20)	(12,361.32)	0.0000	4.3300	(1,298.97)	0.00	1.5847	(4.4603)	0.0000	1	(2.8756)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(44,700)	0.4700	(22,392.82)	(21,009.54)	0.0000	4.3300	(1,298.97)	0.00	2.6934	(7.5808)	0.0000	1	(4.8874)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(6,200)	0.4700	(3,105.94)	(2,914.07)	0.0000	4.3300	(1,298.97)	0.00	0.3736	(1.0515)	0.0000	1	(0.6779)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(300)	0.4700	(150.29)	(141.00)	0.0000	4.3300	(1,298.97)	0.00	0.0181	(0.0509)	0.0000	1	(0.0328)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(4,200)	0.4700	(2,104.02)	(1,974.05)	0.0000	4.3300	(1,298.97)	0.00	0.2531	(0.7123)	0.0000	1	(0.4592)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(75,100)	0.4700	(37,621.95)	(35,297.90)	0.0000	4.3300	(1,298.97)	0.00	4.5251	(12.7364)	0.0000	1	(8.2113)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(2,800)	0.4700	(1,402.68)	(1,316.03)	0.0000	4.3300	(1,298.97)	0.00	0.1687	(0.4749)	0.0000	1	(0.3061)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(7,100)	0.4700	(3,556.80)	(3,337.09)	0.0000	4.3300	(1,298.97)	0.00	0.4278	(1.2041)	0.0000	1	(0.7763)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(6,200)	0.4700	(3,105.94)	(2,914.07)	0.0000	4.3300	(1,298.97)	0.00	0.3736	(1.0515)	0.0000	1	(0.6779)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(1,000)	0.4700	(500.96)	(470.01)	0.0000	4.3300	(1,298.97)	0.00	0.0603	(0.1696)	0.0000	1	(0.1093)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(3,100)	0.4700	(1,552.97)	(1,457.04)	0.0000	4.3300	(1,298.97)	0.00	0.1868	(0.5257)	0.0000	1	(0.3389)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(200)	0.4700	(100.19)	(94.00)	0.0000	4.3300	(1,298.97)	0.00	0.0121	(0.0339)	0.0000	1	(0.0219)	02/04/2025
TIDOR_n.BK	01/08/2025	SDB3260121420	0	(81,000)	0.4700	(40,577.60)	(38,070.97)	0.0000	4.3300	(1,298.97)	0.00	4.8806	(13.7370)	0.0000	1	(8.8564)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(75,600)	0.4872	(36,677.72)	(36,835.27)	0.0000	4.3300	(1,298.81)	0.00	4.4115	(13.2895)	0.0000	1	(8.8780)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(51,900)	0.4872	(25,401.26)	(25,287.70)	0.0000	4.3300	(1,298.81)	0.00	3.0552	(9.1233)	0.0000	1	(6.0681)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(63,300)	0.4872	(31,710.64)	(30,842.23)	0.0000	4.3300	(1,298.81)	0.00	3.8141	(11.1273)	0.0000	1	(7.3132)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(11,900)	0.4872	(5,961.40)	(5,798.14)	0.0000	4.3300	(1,298.81)	0.00	0.7170	(2.0919)	0.0000	1	(1.3748)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(30,700)	0.4872	(15,379.41)	(14,958.24)	0.0000	4.3300	(1,298.81)	0.00	1.8498	(5.3967)	0.0000	1	(3.5468)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(22,500)	0.4872	(11,271.56)	(10,962.88)	0.0000	4.3300	(1,298.81)	0.00	1.3557	(3.9552)	0.0000	1	(2.5995)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(1,700)	0.4872	(851.63)	(828.31)	0.0000	4.3300	(1,298.81)	0.00	0.1024	(0.2988)	0.0000	1	(0.1964)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(20,400)	0.4872	(10,219.54)	(9,939.68)	0.0000	4.3300	(1,298.81)	0.00	1.2292	(3.5860)	0.0000	1	(2.3569)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(200)	0.4872	(100.19)	(97.45)	0.0000	4.3300	(1,298.81)	0.00	0.0121	(0.0352)	0.0000	1	(0.0231)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(2,000)	0.4872	(1,001.92)	(974.48)	0.0000	4.3300	(1,298.81)	0.00	0.1205	(0.3516)	0.0000	1	(0.2311)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(1,000)	0.4872	(500.96)	(487.24)	0.0000	4.3300	(1,298.81)	0.00	0.0603	(0.1758)	0.0000	1	(0.1155)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(1,100)	0.4872	(551.05)	(535.96)	0.0000	4.3300	(1,298.81)	0.00	0.0663	(0.1934)	0.0000	1	(0.1271)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(2,500)	0.4872	(1,252.39)	(1,218.10)	0.0000	4.3300	(1,298.81)	0.00	0.1506	(0.4395)	0.0000	1	(0.2888)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(100)	0.4872	(50.10)	(48.72)	0.0000	4.3300	(1,298.81)	0.00	0.0060	(0.0176)	0.0000	1	(0.0116)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(28,600)	0.4872	(14,327.40)	(13,935.04)	0.0000	4.3300	(1,298.81)	0.00	1.7233	(5.0275)	0.0000	1	(3.3042)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(38,600)	0.4872	(19,336.98)	(18,807.43)	0.0000	4.3300	(1,298.81)	0.00	2.3258	(6.7854)	0.0000	1	(4.4596)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(16,800)	0.4872	(8,416.09)	(8,185.62)	0.0000	4.3300	(1,298.81)	0.00	1.0123	(2.9532)	0.0000	1	(1.9409)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(800)	0.4872	(400.77)	(389.79)	0.0000	4.3300	(1,298.81)	0.00	0.0482	(0.1406)	0.0000	1	(0.0924)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(73,100)	0.4872	(36,620.03)	(35,617.17)	0.0000	4.3300	(1,298.81)	0.00	4.4046	(12.8500)	0.0000	1	(8.4454)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(26,300)	0.4872	(13,175.20)	(12,814.39)	0.0000	4.3300	(1,298.81)	0.00	1.5847	(4.6232)	0.0000	1	(3.0385)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(44,700)	0.4872	(22,392.82)	(21,779.58)	0.0000	4.3300	(1,298.81)	0.00	2.6934	(7.8577)	0.0000	1	(5.1643)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(6,200)	0.4872	(3,105.94)	(3,020.88)	0.0000	4.3300	(1,298.81)	0.00	0.3736	(1.0899)	0.0000	1	(0.7163)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(300)	0.4872	(150.29)	(146.17)	0.0000	4.3300	(1,298.81)	0.00	0.0181	(0.0527)	0.0000	1	(0.0347)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(4,200)	0.4872	(2,104.02)	(2,046.40)	0.0000	4.3300	(1,298.81)	0.00	0.2531	(0.7383)	0.0000	1	(0.4852)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(75,100)	0.4872	(37,621.95)	(36,591.65)	0.0000	4.3300	(1,298.81)	0.00	4.5251	(13.2016)	0.0000	1	(8.6765)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(2,800)	0.4872	(1,402.68)	(1,364.27)	0.0000	4.3300	(1,298.81)	0.00	0.1687	(0.4922)	0.0000	1	(0.3235)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(7,100)	0.4872	(3,556.80)	(3,459.40)	0.0000	4.3300	(1,298.81)	0.00	0.4278	(1.2481)	0.0000	1	(0.8203)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(6,200)	0.4872	(3,105.94)	(3,020.88)	0.0000	4.3300	(1,298.81)	0.00	0.3736	(1.0899)	0.0000	1	(0.7163)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(1,000)	0.4872	(500.96)	(487.24)	0.0000	4.3300	(1,298.81)	0.00	0.0603	(0.1758)	0.0000	1	(0.1155)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(3,100)	0.4872	(1,552.97)	(1,510.44)	0.0000	4.3300	(1,298.81)	0.00	0.1868	(0.5449)	0.0000	1	(0.3582)	02/04/2025
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(200)	0.4872	(100.19)	(97.45)	0.0000	4.3300	(1,298.81)	0.00	0.0121	(0.0352)	0.0000	1	(0.0231)	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDOR_n.BK	01/07/2025	SDB3260121420	0	(81,000)	0.4872	(40,577.60)	(39,466.36)	0.0000	4.3300	(1,298.81)	0.00	4.8806	(14.2387)	0.0000	1	(9.3581)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(51,900)	0.4942	(25,401.26)	(25,650.23)	0.0000	4.3300	(1,298.67)	0.00	3.0552	(9.2531)	0.0000	1	(6.1979)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(63,300)	0.4942	(31,710.64)	(31,284.38)	0.0000	4.3300	(1,298.67)	0.00	3.8141	(11.2856)	0.0000	1	(7.4715)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(11,900)	0.4942	(5,961.40)	(5,881.27)	0.0000	4.3300	(1,298.67)	0.00	0.7170	(2.1216)	0.0000	1	(1.4046)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(30,700)	0.4942	(15,379.41)	(15,172.68)	0.0000	4.3300	(1,298.67)	0.00	1.8498	(5.4734)	0.0000	1	(3.6236)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(22,500)	0.4942	(11,271.56)	(11,120.04)	0.0000	4.3300	(1,298.67)	0.00	1.3557	(4.0115)	0.0000	1	(2.6557)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(1,700)	0.4942	(851.63)	(840.18)	0.0000	4.3300	(1,298.67)	0.00	0.1024	(0.3031)	0.0000	1	(0.2007)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(20,400)	0.4942	(10,219.54)	(10,082.17)	0.0000	4.3300	(1,298.67)	0.00	1.2292	(3.6371)	0.0000	1	(2.4079)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(200)	0.4942	(100.19)	(98.84)	0.0000	4.3300	(1,298.67)	0.00	0.0121	(0.0357)	0.0000	1	(0.0236)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(2,000)	0.4942	(1,001.92)	(988.45)	0.0000	4.3300	(1,298.67)	0.00	0.1205	(0.3566)	0.0000	1	(0.2361)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(1,000)	0.4942	(500.96)	(494.22)	0.0000	4.3300	(1,298.67)	0.00	0.0603	(0.1783)	0.0000	1	(0.1180)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(1,100)	0.4942	(551.05)	(543.65)	0.0000	4.3300	(1,298.67)	0.00	0.0663	(0.1961)	0.0000	1	(0.1298)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(2,500)	0.4942	(1,252.39)	(1,235.56)	0.0000	4.3300	(1,298.67)	0.00	0.1506	(0.4457)	0.0000	1	(0.2951)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(100)	0.4942	(50.10)	(49.42)	0.0000	4.3300	(1,298.67)	0.00	0.0060	(0.0178)	0.0000	1	(0.0118)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(28,600)	0.4942	(14,327.40)	(14,134.81)	0.0000	4.3300	(1,298.67)	0.00	1.7233	(5.0990)	0.0000	1	(3.3757)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(38,600)	0.4942	(19,336.98)	(19,077.05)	0.0000	4.3300	(1,298.67)	0.00	2.3258	(6.8819)	0.0000	1	(4.5561)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(16,800)	0.4942	(8,416.09)	(8,302.96)	0.0000	4.3300	(1,298.67)	0.00	1.0123	(2.9952)	0.0000	1	(1.9830)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(800)	0.4942	(400.77)	(395.38)	0.0000	4.3300	(1,298.67)	0.00	0.0482	(0.1426)	0.0000	1	(0.0944)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(73,100)	0.4942	(36,620.03)	(36,127.77)	0.0000	4.3300	(1,298.67)	0.00	4.4046	(13.0328)	0.0000	1	(8.6282)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(26,300)	0.4942	(13,175.20)	(12,998.09)	0.0000	4.3300	(1,298.67)	0.00	1.5847	(4.6889)	0.0000	1	(3.1043)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(44,700)	0.4942	(22,392.82)	(22,091.81)	0.0000	4.3300	(1,298.67)	0.00	2.6934	(7.9694)	0.0000	1	(5.2761)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(6,200)	0.4942	(3,105.94)	(3,064.19)	0.0000	4.3300	(1,298.67)	0.00	0.3736	(1.1054)	0.0000	1	(0.7318)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(300)	0.4942	(150.29)	(148.27)	0.0000	4.3300	(1,298.67)	0.00	0.0181	(0.0535)	0.0000	1	(0.0354)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(4,200)	0.4942	(2,104.02)	(2,075.74)	0.0000	4.3300	(1,298.67)	0.00	0.2531	(0.7488)	0.0000	1	(0.4957)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(75,100)	0.4942	(37,621.95)	(37,116.22)	0.0000	4.3300	(1,298.67)	0.00	4.5251	(13.3894)	0.0000	1	(8.8643)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(2,800)	0.4942	(1,402.68)	(1,383.83)	0.0000	4.3300	(1,298.67)	0.00	0.1687	(0.4992)	0.0000	1	(0.3305)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(7,100)	0.4942	(3,556.80)	(3,508.99)	0.0000	4.3300	(1,298.67)	0.00	0.4278	(1.2658)	0.0000	1	(0.8380)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(6,200)	0.4942	(3,105.94)	(3,064.19)	0.0000	4.3300	(1,298.67)	0.00	0.3736	(1.1054)	0.0000	1	(0.7318)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(1,000)	0.4942	(500.96)	(494.22)	0.0000	4.3300	(1,298.67)	0.00	0.0603	(0.1783)	0.0000	1	(0.1180)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(3,100)	0.4942	(1,552.97)	(1,532.09)	0.0000	4.3300	(1,298.67)	0.00	0.1868	(0.5527)	0.0000	1	(0.3659)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(200)	0.4942	(100.19)	(98.84)	0.0000	4.3300	(1,298.67)	0.00	0.0121	(0.0357)	0.0000	1	(0.0236)	02/04/2025
TIDOR_n.BK	01/06/2025	SDB3260121420	0	(81,000)	0.4942	(40,577.60)	(40,032.14)	0.0000	4.3300	(1,298.67)	0.00	4.8806	(14.4412)	0.0000	1	(9.5607)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(63,300)	0.5010	(31,710.64)	(31,710.64)	0.0000	4.3300	(1,296.29)	0.00	11.4423	(34.2550)	0.0000	3	(22.8128)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(11,900)	0.5010	(5,961.40)	(5,961.40)	0.0000	4.3300	(1,296.29)	0.00	2.1511	(6.4397)	0.0000	3	(4.2887)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(30,700)	0.5010	(15,379.41)	(15,379.41)	0.0000	4.3300	(1,296.29)	0.00	5.5494	(16.6134)	0.0000	3	(11.0640)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(22,500)	0.5010	(11,271.56)	(11,271.56)	0.0000	4.3300	(1,296.29)	0.00	4.0672	(12.1760)	0.0000	3	(8.1088)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(1,700)	0.5010	(851.63)	(851.63)	0.0000	4.3300	(1,296.29)	0.00	0.3073	(0.9200)	0.0000	3	(0.6127)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(20,400)	0.5010	(10,219.54)	(10,219.54)	0.0000	4.3300	(1,296.29)	0.00	3.6876	(11.0395)	0.0000	3	(7.3520)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(200)	0.5010	(100.19)	(100.19)	0.0000	4.3300	(1,296.29)	0.00	0.0362	(0.1082)	0.0000	3	(0.0721)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(2,000)	0.5010	(1,001.92)	(1,001.92)	0.0000	4.3300	(1,296.29)	0.00	0.3615	(1.0823)	0.0000	3	(0.7208)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(1,000)	0.5010	(500.96)	(500.96)	0.0000	4.3300	(1,296.29)	0.00	0.1808	(0.5412)	0.0000	3	(0.3604)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(1,100)	0.5010	(551.05)	(551.05)	0.0000	4.3300	(1,296.29)	0.00	0.1988	(0.5953)	0.0000	3	(0.3964)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(2,500)	0.5010	(1,252.39)	(1,252.39)	0.0000	4.3300	(1,296.29)	0.00	0.4519	(1.3529)	0.0000	3	(0.9010)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(100)	0.5010	(50.10)	(50.10)	0.0000	4.3300	(1,296.29)	0.00	0.0181	(0.0541)	0.0000	3	(0.0360)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(28,600)	0.5010	(14,327.40)	(14,327.40)	0.0000	4.3300	(1,296.29)	0.00	5.1698	(15.4770)	0.0000	3	(10.3072)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(38,600)	0.5010	(19,336.98)	(19,336.98)	0.0000	4.3300	(1,296.29)	0.00	6.9774	(20.8885)	0.0000	3	(13.9111)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(16,800)	0.5010	(8,416.09)	(8,416.09)	0.0000	4.3300	(1,296.29)	0.00	3.3068	(9.0914)	0.0000	3	(6.0546)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(800)	0.5010	(400.77)	(400.77)	0.0000	4.3300	(1,296.29)	0.00	0.1446	(0.4329)	0.0000	3	(0.2883)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(73,100)	0.5010	(36,620.03)	(36,620.03)	0.0000	4.3300	(1,296.29)	0.00	13.2137	(39.5584)	0.0000	3	(26.3446)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(26,300)	0.5010	(13,175.20)	(13,175.20)	0.0000	4.3300	(1,296.29)	0.00	4.7540	(14.2324)	0.0000	3	(9.4783)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(44,700)	0.5010	(22,392.82)	(22,392.82)	0.0000	4.3300	(1,296.29)	0.00	8.0801	(24.1896)	0.0000	3	(16.1095)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(6,200)	0.5010	(3,105.94)	(3,105.94)	0.0000	4.3300	(1,296.29)	0.00	1.1207	(3.3552)	0.0000	3	(2.2344)	02/04/2025
TIDOR_n.BK	01/03/2025	SDB3260121420	0	(300)	0.5010	(150.29)	(150.29)	0.0000	4.3300	(1,296.29)	0.00	0.0542	(0.1623)	0.0000	3	(0.1081)	02/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NGERN TID LOR PCL LOCAL SHARE (Cont.)																	
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(4,200)	0.5010	(2,104.02)	(2,104.02)	0.0000	4.3300	(1,296.29)	0.00	0.7592	(2.2728)	0.0000	3	(1.5136)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(75,100)	0.5010	(37,621.95)	(37,621.95)	0.0000	4.3300	(1,296.29)	0.00	13.5753	(40.6407)	0.0000	3	(27.0654)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(2,800)	0.5010	(1,402.68)	(1,402.68)	0.0000	4.3300	(1,296.29)	0.00	0.5061	(1.5152)	0.0000	3	(1.0091)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(7,100)	0.5010	(3,556.80)	(3,556.80)	0.0000	4.3300	(1,296.29)	0.00	1.2834	(3.8422)	0.0000	3	(2.5588)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(6,200)	0.5010	(3,105.94)	(3,105.94)	0.0000	4.3300	(1,296.29)	0.00	1.1207	(3.3552)	0.0000	3	(2.2344)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(1,000)	0.5010	(500.96)	(500.96)	0.0000	4.3300	(1,296.29)	0.00	0.1808	(0.5412)	0.0000	3	(0.3604)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(3,100)	0.5010	(1,552.97)	(1,552.97)	0.0000	4.3300	(1,296.29)	0.00	0.5604	(1.6776)	0.0000	3	(1.1172)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(200)	0.5010	(100.19)	(100.19)	0.0000	4.3300	(1,296.29)	0.00	0.0362	(0.1082)	0.0000	3	(0.0721)	02/04/2025
TIDLOR_n.BK	01/03/2025	SDB3260121420	0	(81,000)	0.5010	(40,577.60)	(40,577.60)	0.0000	4.3300	(1,296.29)	0.00	14.6417	(43.8335)	0.0000	3	(29.1917)	02/04/2025
TOTAL NGERN TID LOR PCL LOCAL SHARE												685.6427	(1,945.2779)	0.0000		(1,259.6352)	
NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603997.SH	01/06/2025	SDB3260123510	0	(800)	1.5636	(1,250.90)	(1,250.90)	0.0000	4.3300	(1,478.95)	0.00	0.1505	(0.5139)	0.0000	1	(0.3634)	02/07/2025
603997.SH	01/06/2025	SDB3260123510	0	(300)	1.5636	(469.09)	(469.09)	0.0000	4.3300	(1,478.95)	0.00	0.0564	(0.1927)	0.0000	1	(0.1363)	02/07/2025
603997.SH	01/06/2025	SDB3260123510	0	(200)	1.5636	(312.73)	(312.73)	0.0000	4.3300	(1,478.95)	0.00	0.0376	(0.1285)	0.0000	1	(0.0909)	02/07/2025
603997.SH	01/06/2025	SDB3260123510	0	(200)	1.5636	(312.73)	(312.73)	0.0000	4.3300	(1,478.95)	0.00	0.0376	(0.1285)	0.0000	1	(0.0909)	02/07/2025
603997.SH	01/06/2025	SDB3260123510	0	(2,300)	1.5636	(3,596.35)	(3,596.35)	0.0000	4.3300	(1,478.95)	0.00	0.4326	(1.4774)	0.0000	1	(1.0449)	02/07/2025
TOTAL NINGBO JIFENG AUTO PARTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												0.7147	(2.4410)	0.0000		(1.7263)	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688005.SH	01/17/2025	SDB3260123594	0	(880)	4.2564	(3,697.56)	(3,745.60)	0.0000	4.3300	(1,575.15)	0.00	0.4447	(1.6389)	0.0000	1	(1.1941)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,520)	4.2564	(6,372.99)	(6,469.67)	0.0000	4.3300	(1,575.15)	0.00	0.7665	(2.8308)	0.0000	1	(2.0642)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(8,230)	4.2564	(35,459.12)	(35,029.86)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(15.3270)	0.0000	1	(11.0621)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(370)	4.2564	(1,594.15)	(1,574.85)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6891)	0.0000	1	(0.4973)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,167)	4.2564	(5,028.04)	(4,967.17)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.1733)	0.0000	1	(1.5686)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(4,934)	4.2564	(21,258.24)	(21,000.89)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(9.1888)	0.0000	1	(6.6319)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,803)	4.2564	(7,768.26)	(7,674.22)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.3578)	0.0000	1	(2.4234)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(5,197)	4.2564	(22,391.38)	(22,120.31)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.6786)	0.0000	1	(6.9854)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(2,300)	4.2564	(9,909.60)	(9,789.63)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.2834)	0.0000	1	(3.0915)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(9,500)	4.2564	(40,930.94)	(40,435.44)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(17.6922)	0.0000	1	(12.7691)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(221)	4.2564	(952.18)	(940.66)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.4116)	0.0000	1	(0.2971)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(4,879)	4.2564	(21,021.27)	(20,766.79)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(9.0863)	0.0000	1	(6.5580)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(8,658)	4.2564	(37,303.17)	(36,851.58)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(16.1241)	0.0000	1	(11.6374)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,312)	4.2564	(5,652.78)	(5,584.35)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.4434)	0.0000	1	(1.7635)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,753)	4.2564	(7,552.84)	(7,461.40)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.2647)	0.0000	1	(2.3562)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(4,547)	4.2564	(19,590.84)	(19,353.68)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.4681)	0.0000	1	(6.1117)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(4,568)	4.2564	(19,681.32)	(19,443.06)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.5072)	0.0000	1	(6.1399)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(3,232)	4.2564	(13,925.14)	(13,756.56)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(6.0191)	0.0000	1	(4.3442)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(2,082)	4.2564	(8,970.34)	(8,861.75)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.8774)	0.0000	1	(2.7985)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(7,118)	4.2564	(30,668.05)	(30,296.78)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(13.2561)	0.0000	1	(9.5674)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(2,939)	4.2564	(12,662.74)	(12,509.45)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.4734)	0.0000	1	(3.9504)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(9,161)	4.2564	(39,470.35)	(38,992.53)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(17.0609)	0.0000	1	(12.3135)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(794)	4.2564	(3,420.96)	(3,379.55)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4787)	0.0000	1	(1.0672)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(5,206)	4.2564	(22,430.16)	(22,158.62)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.6953)	0.0000	1	(6.9975)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(3,900)	4.2564	(16,803.23)	(16,599.81)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(7.2631)	0.0000	1	(5.2421)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(2,411)	4.2564	(10,387.84)	(10,262.09)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.4901)	0.0000	1	(3.2407)	02/07/2025
688005.SH	01/17/2025	SDB3260123594	0	(1,989)	4.2564	(8,569.65)	(8,465.90)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.7042)	0.0000	1	(2.6735)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(8,230)	4.1094	(35,459.12)	(33,820.23)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.7978)	0.0000	1	(10.5328)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(370)	4.1094	(1,594.15)	(1,520.47)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6653)	0.0000	1	(0.4735)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(1,167)	4.1094	(5,028.04)	(4,795.65)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0983)	0.0000	1	(1.4935)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(4,934)	4.1094	(21,258.24)	(20,275.70)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.8715)	0.0000	1	(6.3146)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(1,803)	4.1094	(7,768.26)	(7,409.22)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.2418)	0.0000	1	(2.3075)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(5,197)	4.1094	(22,391.38)	(21,356.47)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.3444)	0.0000	1	(6.6512)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688005.SH	01/16/2025	SDB3260123594	0	(2,300)	4.1094	(9,909.60)	(9,451.58)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.1355)	0.0000	1	(2.9436)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(9,500)	4.1094	(40,930.94)	(39,039.15)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(17.0813)	0.0000	1	(12.1582)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(221)	4.1094	(952.18)	(908.17)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.3974)	0.0000	1	(0.2828)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(4,879)	4.1094	(21,021.27)	(20,049.68)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.7726)	0.0000	1	(6.2442)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(8,658)	4.1094	(37,303.17)	(35,579.05)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.5673)	0.0000	1	(11.0806)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(1,312)	4.1094	(5,652.78)	(5,391.51)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.3590)	0.0000	1	(1.6791)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(1,753)	4.1094	(7,552.84)	(7,203.75)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.1519)	0.0000	1	(2.2435)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(4,547)	4.1094	(19,590.84)	(18,685.37)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.1756)	0.0000	1	(5.8193)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(4,568)	4.1094	(19,681.32)	(18,771.67)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.2134)	0.0000	1	(5.8462)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(3,232)	4.1094	(13,925.14)	(13,281.53)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.8112)	0.0000	1	(4.1363)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(2,082)	4.1094	(8,970.34)	(8,555.74)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.7435)	0.0000	1	(2.6646)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(7,118)	4.1094	(30,668.05)	(29,250.60)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.7984)	0.0000	1	(9.1097)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(2,939)	4.1094	(12,662.74)	(12,077.48)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.2844)	0.0000	1	(3.7614)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(9,161)	4.1094	(39,470.35)	(37,646.07)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(16.4717)	0.0000	1	(11.7243)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(794)	4.1094	(3,420.96)	(3,262.85)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4276)	0.0000	1	(1.0162)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(5,206)	4.1094	(22,430.16)	(21,393.45)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.3605)	0.0000	1	(6.6627)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(3,900)	4.1094	(16,803.23)	(16,026.60)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(7.0123)	0.0000	1	(4.9913)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(2,411)	4.1094	(10,387.84)	(9,907.72)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.3350)	0.0000	1	(3.0856)	02/07/2025
688005.SH	01/16/2025	SDB3260123594	0	(1,989)	4.1094	(8,569.65)	(8,173.56)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.5763)	0.0000	1	(2.5455)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(8,230)	3.9810	(35,459.12)	(32,764.02)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.3356)	0.0000	1	(10.0707)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(370)	3.9810	(1,594.15)	(1,472.99)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6445)	0.0000	1	(0.4528)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(1,167)	3.9810	(5,028.04)	(4,645.88)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0328)	0.0000	1	(1.4280)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(4,934)	3.9810	(21,258.24)	(19,642.49)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.5944)	0.0000	1	(6.0375)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(1,803)	3.9810	(7,768.26)	(7,177.83)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.1406)	0.0000	1	(2.2063)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(5,197)	3.9810	(22,391.38)	(20,689.50)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.0525)	0.0000	1	(6.3593)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(2,300)	3.9810	(9,909.60)	(9,156.41)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.0063)	0.0000	1	(2.8144)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(9,500)	3.9810	(40,930.94)	(37,819.95)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(16.5478)	0.0000	1	(11.6247)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(221)	3.9810	(952.18)	(879.81)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.3850)	0.0000	1	(0.2704)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(4,879)	3.9810	(21,021.27)	(19,423.53)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.4986)	0.0000	1	(5.9702)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(8,658)	3.9810	(37,303.17)	(34,467.90)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.0812)	0.0000	1	(10.5944)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(1,312)	3.9810	(5,652.78)	(5,223.13)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.2853)	0.0000	1	(1.6054)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(1,753)	3.9810	(7,552.84)	(6,978.78)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.0535)	0.0000	1	(2.1451)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(4,547)	3.9810	(19,590.84)	(18,101.82)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(7.9203)	0.0000	1	(5.5640)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(4,568)	3.9810	(19,681.32)	(18,185.42)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(7.9569)	0.0000	1	(5.5897)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(3,232)	3.9810	(13,925.14)	(12,866.74)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.6297)	0.0000	1	(3.9549)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(2,082)	3.9810	(8,970.34)	(8,288.54)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.6266)	0.0000	1	(2.5477)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(7,118)	3.9810	(30,668.05)	(28,337.09)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.3987)	0.0000	1	(8.7100)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(2,939)	3.9810	(12,662.74)	(11,700.30)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.1194)	0.0000	1	(3.5963)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(9,161)	3.9810	(39,470.35)	(36,470.37)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(15.9573)	0.0000	1	(11.2099)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(794)	3.9810	(3,420.96)	(3,160.95)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.3830)	0.0000	1	(0.9716)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(5,206)	3.9810	(22,430.16)	(20,725.33)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.0682)	0.0000	1	(6.3704)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(3,900)	3.9810	(16,803.23)	(15,526.08)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(6.7933)	0.0000	1	(4.7723)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(2,411)	3.9810	(10,387.84)	(9,598.30)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.1997)	0.0000	1	(2.9502)	02/07/2025
688005.SH	01/15/2025	SDB3260123594	0	(1,989)	3.9810	(8,569.65)	(7,918.30)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.4646)	0.0000	1	(2.4339)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(8,230)	4.0500	(35,459.12)	(33,331.35)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.5839)	0.0000	1	(10.3189)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(370)	4.0500	(1,594.15)	(1,498.49)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6557)	0.0000	1	(0.4639)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(1,167)	4.0500	(5,028.04)	(4,726.33)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0680)	0.0000	1	(1.4632)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(4,934)	4.0500	(21,258.24)	(19,982.61)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.7432)	0.0000	1	(6.1863)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(1,803)	4.0500	(7,768.26)	(7,302.12)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.1950)	0.0000	1	(2.2606)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(5,197)	4.0500	(22,391.38)	(21,047.76)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.2093)	0.0000	1	(6.5161)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(2,300)	4.0500	(9,909.60)	(9,314.96)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.0757)	0.0000	1	(2.8838)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(9,500)	4.0500	(40,930.94)	(38,474.83)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(16.8344)	0.0000	1	(11.9113)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688005.SH	01/14/2025	SDB3260123594	0	(4,879)	4.0500	(21,021.27)	(19,759.86)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.6458)	0.0000	1	(6.1174)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(8,658)	4.0500	(37,303.17)	(35,064.74)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.3423)	0.0000	1	(10.8556)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(1,312)	4.0500	(5,652.78)	(5,313.58)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.3249)	0.0000	1	(1.6450)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(1,753)	4.0500	(7,552.84)	(7,099.62)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.1064)	0.0000	1	(2.1979)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(4,547)	4.0500	(19,590.84)	(18,415.27)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.0575)	0.0000	1	(5.7011)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(4,568)	4.0500	(19,681.32)	(18,500.32)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.0947)	0.0000	1	(5.7274)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(3,232)	4.0500	(13,925.14)	(13,089.54)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.7272)	0.0000	1	(4.0523)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(2,082)	4.0500	(8,970.34)	(8,432.06)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.6894)	0.0000	1	(2.6105)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(7,118)	4.0500	(30,668.05)	(28,827.77)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.6134)	0.0000	1	(8.9247)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(2,939)	4.0500	(12,662.74)	(11,902.90)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.2080)	0.0000	1	(3.6850)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(9,161)	4.0500	(39,470.35)	(37,101.89)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(16.2336)	0.0000	1	(11.4862)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(794)	4.0500	(3,420.96)	(3,215.69)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4070)	0.0000	1	(0.9955)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(5,206)	4.0500	(22,430.16)	(21,084.21)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.2252)	0.0000	1	(6.5274)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(3,900)	4.0500	(16,803.23)	(15,794.93)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(6.9109)	0.0000	1	(4.8899)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(2,411)	4.0500	(10,387.84)	(9,764.51)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.2724)	0.0000	1	(3.0230)	02/07/2025
688005.SH	01/14/2025	SDB3260123594	0	(1,989)	4.0500	(8,569.65)	(8,055.41)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.5246)	0.0000	1	(2.4938)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(8,230)	3.9878	(35,459.12)	(32,819.64)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.3600)	0.0000	1	(10.0950)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(370)	3.9878	(1,594.15)	(1,475.49)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6456)	0.0000	1	(0.4538)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(1,167)	3.9878	(5,028.04)	(4,653.77)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0362)	0.0000	1	(1.4315)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(4,934)	3.9878	(21,258.24)	(19,675.83)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.6090)	0.0000	1	(6.0521)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(1,803)	3.9878	(7,768.26)	(7,190.01)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.1459)	0.0000	1	(2.2116)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(5,197)	3.9878	(22,391.38)	(20,724.62)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.0679)	0.0000	1	(6.3747)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(2,300)	3.9878	(9,909.60)	(9,171.95)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.0131)	0.0000	1	(2.8212)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(9,500)	3.9878	(40,930.94)	(37,884.15)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(16.5759)	0.0000	1	(11.6528)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(221)	3.9878	(952.18)	(881.30)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.3856)	0.0000	1	(0.2711)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(4,879)	3.9878	(21,021.27)	(19,456.50)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.5130)	0.0000	1	(5.9846)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(8,658)	3.9878	(37,303.17)	(34,526.42)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.1068)	0.0000	1	(10.6200)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(1,312)	3.9878	(5,652.78)	(5,232.00)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.2892)	0.0000	1	(1.6093)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(1,753)	3.9878	(7,552.84)	(6,990.62)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.0587)	0.0000	1	(2.1503)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(4,547)	3.9878	(19,590.84)	(18,132.55)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(7.9338)	0.0000	1	(5.5774)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(4,568)	3.9878	(19,681.32)	(18,216.29)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(7.9704)	0.0000	1	(5.6032)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(3,232)	3.9878	(13,925.14)	(12,888.59)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.6393)	0.0000	1	(3.9644)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(2,082)	3.9878	(8,970.34)	(8,302.61)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.6327)	0.0000	1	(2.5538)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(7,118)	3.9878	(30,668.05)	(28,385.20)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.4197)	0.0000	1	(8.7310)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(2,939)	3.9878	(12,662.74)	(11,720.16)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.1281)	0.0000	1	(3.6050)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(9,161)	3.9878	(39,470.35)	(36,532.28)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(15.9844)	0.0000	1	(11.2370)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(794)	3.9878	(3,420.96)	(3,166.32)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.3854)	0.0000	1	(0.9739)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(5,206)	3.9878	(22,430.16)	(20,760.51)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.0836)	0.0000	1	(6.3858)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(3,900)	3.9878	(16,803.23)	(15,552.44)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(6.8048)	0.0000	1	(4.7838)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(2,411)	3.9878	(10,387.84)	(9,614.60)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.2068)	0.0000	1	(2.9574)	02/07/2025
688005.SH	01/13/2025	SDB3260123594	0	(1,989)	3.9878	(8,569.65)	(7,931.74)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.4705)	0.0000	1	(2.4397)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(8,230)	4.0824	(35,459.12)	(33,598.02)	0.0000	4.3300	(1,575.15)	0.00	12.7948	(44.1017)	0.0000	3	(31.3068)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(370)	4.0824	(1,594.15)	(1,510.48)	0.0000	4.3300	(1,575.15)	0.00	0.5752	(1.9827)	0.0000	3	(1.4075)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(1,167)	4.0824	(5,028.04)	(4,764.14)	0.0000	4.3300	(1,575.15)	0.00	1.8143	(6.2535)	0.0000	3	(4.4393)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(4,934)	4.0824	(21,258.24)	(20,142.48)	0.0000	4.3300	(1,575.15)	0.00	7.6707	(26.4396)	0.0000	3	(18.7689)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(1,803)	4.0824	(7,768.26)	(7,360.54)	0.0000	4.3300	(1,575.15)	0.00	2.8030	(9.6616)	0.0000	3	(6.8586)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(5,197)	4.0824	(22,391.38)	(21,216.15)	0.0000	4.3300	(1,575.15)	0.00	8.0796	(27.8489)	0.0000	3	(19.7693)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(2,300)	4.0824	(9,909.60)	(9,389.48)	0.0000	4.3300	(1,575.15)	0.00	3.5757	(12.3249)	0.0000	3	(8.7492)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(9,500)	4.0824	(40,930.94)	(38,782.65)	0.0000	4.3300	(1,575.15)	0.00	14.7692	(50.9071)	0.0000	3	(36.1379)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(221)	4.0824	(952.18)	(902.21)	0.0000	4.3300	(1,575.15)	0.00	0.3436	(1.1843)	0.0000	3	(0.8407)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(4,879)	4.0824	(21,021.27)	(19,917.95)	0.0000	4.3300	(1,575.15)	0.00	7.5852	(26.1448)	0.0000	3	(18.5597)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(8,658)	4.0824	(37,303.17)	(35,345.28)	0.0000	4.3300	(1,575.15)	0.00	13.4602	(46.3952)	0.0000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688005.SH	01/10/2025	SDB3260123594	0	(1,753)	4.0824	(7,552.84)	(7,156.42)	0.0000	4.3300	(1,575.15)	0.00	2.7253	(9.3937)	0.0000	3	(6.6684)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(4,547)	4.0824	(19,590.84)	(18,562.60)	0.0000	4.3300	(1,575.15)	0.00	7.0690	(24.3658)	0.0000	3	(17.2967)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(4,568)	4.0824	(19,681.32)	(18,648.33)	0.0000	4.3300	(1,575.15)	0.00	7.1017	(24.4783)	0.0000	3	(17.3766)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(3,232)	4.0824	(13,925.14)	(13,194.27)	0.0000	4.3300	(1,575.15)	0.00	5.0247	(17.3191)	0.0000	3	(12.2945)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(2,082)	4.0824	(8,970.34)	(8,499.52)	0.0000	4.3300	(1,575.15)	0.00	3.2368	(11.1567)	0.0000	3	(7.9199)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(7,118)	4.0824	(30,668.05)	(29,058.41)	0.0000	4.3300	(1,575.15)	0.00	11.0661	(38.1428)	0.0000	3	(27.0768)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(2,939)	4.0824	(12,662.74)	(11,998.13)	0.0000	4.3300	(1,575.15)	0.00	4.5691	(15.7491)	0.0000	3	(11.1799)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(9,161)	4.0824	(39,470.35)	(37,398.72)	0.0000	4.3300	(1,575.15)	0.00	14.2422	(49.0906)	0.0000	3	(34.8483)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(794)	4.0824	(3,420.96)	(3,241.41)	0.0000	4.3300	(1,575.15)	0.00	1.2344	(4.2548)	0.0000	3	(3.0204)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(5,206)	4.0824	(22,430.16)	(21,252.89)	0.0000	4.3300	(1,575.15)	0.00	8.0935	(27.8971)	0.0000	3	(19.8036)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(3,900)	4.0824	(16,803.23)	(15,921.30)	0.0000	4.3300	(1,575.15)	0.00	6.0632	(20.8987)	0.0000	3	(14.8356)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(2,411)	4.0824	(10,387.84)	(9,842.63)	0.0000	4.3300	(1,575.15)	0.00	3.7483	(12.9197)	0.0000	3	(9.1714)	02/07/2025
688005.SH	01/10/2025	SDB3260123594	0	(1,989)	4.0824	(8,569.65)	(8,119.86)	0.0000	4.3300	(1,575.15)	0.00	3.0922	(10.6583)	0.0000	3	(7.5661)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(8,230)	4.0492	(35,459.12)	(33,324.96)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.5811)	0.0000	1	(10.3161)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(370)	4.0492	(1,594.15)	(1,498.21)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6555)	0.0000	1	(0.4638)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(1,167)	4.0492	(5,028.04)	(4,725.42)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0676)	0.0000	1	(1.4628)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(4,934)	4.0492	(21,258.24)	(19,978.78)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.7416)	0.0000	1	(6.1847)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(1,803)	4.0492	(7,768.26)	(7,300.72)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.1944)	0.0000	1	(2.2600)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(5,197)	4.0492	(22,391.38)	(21,043.72)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.2075)	0.0000	1	(6.5143)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(2,300)	4.0492	(9,909.60)	(9,313.17)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.0749)	0.0000	1	(2.8830)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(9,500)	4.0492	(40,930.94)	(38,467.45)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(16.8311)	0.0000	1	(11.9080)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(221)	4.0492	(952.18)	(894.87)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.3915)	0.0000	1	(0.2770)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(4,879)	4.0492	(21,021.27)	(19,756.07)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.6441)	0.0000	1	(6.1157)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(8,658)	4.0492	(37,303.17)	(35,058.02)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.3394)	0.0000	1	(10.8526)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(1,312)	4.0492	(5,652.78)	(5,312.56)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.3245)	0.0000	1	(1.6446)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(1,753)	4.0492	(7,552.84)	(7,098.26)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.1058)	0.0000	1	(2.1973)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(4,547)	4.0492	(19,590.84)	(18,411.74)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.0559)	0.0000	1	(5.6996)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(4,568)	4.0492	(19,681.32)	(18,496.77)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.0931)	0.0000	1	(5.7259)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(3,232)	4.0492	(13,925.14)	(13,087.03)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.7261)	0.0000	1	(4.0512)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(2,082)	4.0492	(8,970.34)	(8,430.44)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.6887)	0.0000	1	(2.6097)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(7,118)	4.0492	(30,668.05)	(28,822.24)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.6109)	0.0000	1	(8.9223)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(2,939)	4.0492	(12,662.74)	(11,900.61)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.2070)	0.0000	1	(3.6840)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(9,161)	4.0492	(39,470.35)	(37,094.77)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(16.2305)	0.0000	1	(11.4831)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(794)	4.0492	(3,420.96)	(3,215.07)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4067)	0.0000	1	(0.9953)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(5,206)	4.0492	(22,430.16)	(21,080.16)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.2235)	0.0000	1	(6.5256)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(3,900)	4.0492	(16,803.23)	(15,791.90)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(6.9096)	0.0000	1	(4.8886)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(2,411)	4.0492	(10,387.84)	(9,762.63)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.2716)	0.0000	1	(3.0221)	02/07/2025
688005.SH	01/09/2025	SDB3260123594	0	(1,989)	4.0492	(8,569.65)	(8,053.87)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.5239)	0.0000	1	(2.4932)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(8,230)	4.0486	(35,459.12)	(33,319.61)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.5787)	0.0000	1	(10.3138)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(370)	4.0486	(1,594.15)	(1,497.97)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6554)	0.0000	1	(0.4637)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(1,167)	4.0486	(5,028.04)	(4,724.66)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.0672)	0.0000	1	(1.4625)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(4,934)	4.0486	(21,258.24)	(19,975.57)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.7402)	0.0000	1	(6.1833)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(1,803)	4.0486	(7,768.26)	(7,299.54)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.1939)	0.0000	1	(2.2595)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(5,197)	4.0486	(22,391.38)	(21,040.34)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.2060)	0.0000	1	(6.5129)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(2,300)	4.0486	(9,909.60)	(9,311.68)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.0743)	0.0000	1	(2.8823)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(9,500)	4.0486	(40,930.94)	(38,461.27)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(16.8284)	0.0000	1	(11.9053)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(221)	4.0486	(952.18)	(894.73)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.3915)	0.0000	1	(0.2770)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(4,879)	4.0486	(21,021.27)	(19,752.90)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.6427)	0.0000	1	(6.1143)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(8,658)	4.0486	(37,303.17)	(35,052.39)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.3369)	0.0000	1	(10.8502)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(1,312)	4.0486	(5,652.78)	(5,311.70)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.3241)	0.0000	1	(1.6442)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(1,753)	4.0486	(7,552.84)	(7,097.12)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.1053)	0.0000	1	(2.1968)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(4,547)	4.0486	(19,590.84)	(18,408.78)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.0546)				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688005.SH	01/08/2025	SDB3260123594	0	(3,232)	4.0486	(13,925.14)	(13,084.93)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.7252)	0.0000	1	(4.0503)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(2,082)	4.0486	(8,970.34)	(8,429.09)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.6881)	0.0000	1	(2.6092)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(7,118)	4.0486	(30,668.05)	(28,817.61)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.6089)	0.0000	1	(8.9202)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(2,939)	4.0486	(12,662.74)	(11,898.70)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.2062)	0.0000	1	(3.6831)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(9,161)	4.0486	(39,470.35)	(37,088.81)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(16.2279)	0.0000	1	(11.4805)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(794)	4.0486	(3,420.96)	(3,214.55)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4065)	0.0000	1	(0.9950)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(5,206)	4.0486	(22,430.16)	(21,076.78)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.2220)	0.0000	1	(6.5241)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(3,900)	4.0486	(16,803.23)	(15,789.36)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(6.9085)	0.0000	1	(4.8875)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(2,411)	4.0486	(10,387.84)	(9,761.07)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.2709)	0.0000	1	(3.0215)	02/07/2025
688005.SH	01/08/2025	SDB3260123594	0	(1,989)	4.0486	(8,569.65)	(8,052.58)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.5233)	0.0000	1	(2.4926)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(8,230)	4.1649	(35,459.12)	(34,277.37)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(14.9978)	0.0000	1	(10.7329)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(370)	4.1649	(1,594.15)	(1,541.02)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6743)	0.0000	1	(0.4825)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(1,167)	4.1649	(5,028.04)	(4,860.47)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.1267)	0.0000	1	(1.5219)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(4,934)	4.1649	(21,258.24)	(20,549.76)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(8.9914)	0.0000	1	(6.4345)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(1,803)	4.1649	(7,768.26)	(7,509.37)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.2857)	0.0000	1	(2.3513)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(5,197)	4.1649	(22,391.38)	(21,645.14)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.4707)	0.0000	1	(6.7775)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(2,300)	4.1649	(9,909.60)	(9,579.34)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.1914)	0.0000	1	(2.9995)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(9,500)	4.1649	(40,930.94)	(39,566.83)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(17.3122)	0.0000	1	(12.3891)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(221)	4.1649	(952.18)	(920.45)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.4027)	0.0000	1	(0.2882)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(4,879)	4.1649	(21,021.27)	(20,320.69)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(8.8912)	0.0000	1	(6.3628)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(8,658)	4.1649	(37,303.17)	(36,059.96)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(15.7778)	0.0000	1	(11.2910)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(1,312)	4.1649	(5,652.78)	(5,464.39)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.3909)	0.0000	1	(1.7110)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(1,753)	4.1649	(7,552.84)	(7,301.12)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.1945)	0.0000	1	(2.2861)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(4,547)	4.1649	(19,590.84)	(18,937.94)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.2861)	0.0000	1	(5.9298)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(4,568)	4.1649	(19,681.32)	(19,025.40)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.3244)	0.0000	1	(5.9572)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(3,232)	4.1649	(13,925.14)	(13,461.05)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(5.8898)	0.0000	1	(4.2149)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(2,082)	4.1649	(8,970.34)	(8,671.38)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.7941)	0.0000	1	(2.7152)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(7,118)	4.1649	(30,668.05)	(29,645.97)	0.0000	4.3300	(1,575.15)	0.00	3.6887	(12.9714)	0.0000	1	(9.2827)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(2,939)	4.1649	(12,662.74)	(12,240.73)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.3558)	0.0000	1	(3.8328)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(9,161)	4.1649	(39,470.35)	(38,154.92)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(16.6944)	0.0000	1	(11.9470)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(794)	4.1649	(3,420.96)	(3,306.95)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4469)	0.0000	1	(1.0355)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(5,206)	4.1649	(22,430.16)	(21,682.63)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.4871)	0.0000	1	(6.7892)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(3,900)	4.1649	(16,803.23)	(16,243.23)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(7.1071)	0.0000	1	(5.0860)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(2,411)	4.1649	(10,387.84)	(10,041.65)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.3936)	0.0000	1	(3.1442)	02/07/2025
688005.SH	01/07/2025	SDB3260123594	0	(1,989)	4.1649	(8,569.65)	(8,284.05)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.6246)	0.0000	1	(2.5939)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(8,230)	4.3085	(35,459.12)	(35,459.12)	0.0000	4.3300	(1,575.15)	0.00	4.2649	(15.5149)	0.0000	1	(11.2499)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(370)	4.3085	(1,594.15)	(1,594.15)	0.0000	4.3300	(1,575.15)	0.00	0.1917	(0.6975)	0.0000	1	(0.5058)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(1,167)	4.3085	(5,028.04)	(5,028.04)	0.0000	4.3300	(1,575.15)	0.00	0.6048	(2.2000)	0.0000	1	(1.5952)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(4,934)	4.3085	(21,258.24)	(21,258.24)	0.0000	4.3300	(1,575.15)	0.00	2.5569	(9.3014)	0.0000	1	(6.7445)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(1,803)	4.3085	(7,768.26)	(7,768.26)	0.0000	4.3300	(1,575.15)	0.00	0.9343	(3.3989)	0.0000	1	(2.4646)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(5,197)	4.3085	(22,391.38)	(22,391.38)	0.0000	4.3300	(1,575.15)	0.00	2.6932	(9.7972)	0.0000	1	(7.1040)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(2,300)	4.3085	(9,909.60)	(9,909.60)	0.0000	4.3300	(1,575.15)	0.00	1.1919	(4.3359)	0.0000	1	(3.1440)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(9,500)	4.3085	(40,930.94)	(40,930.94)	0.0000	4.3300	(1,575.15)	0.00	4.9231	(17.9090)	0.0000	1	(12.9859)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(221)	4.3085	(952.18)	(952.18)	0.0000	4.3300	(1,575.15)	0.00	0.1145	(0.4166)	0.0000	1	(0.3021)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(4,879)	4.3085	(21,021.27)	(21,021.27)	0.0000	4.3300	(1,575.15)	0.00	2.5284	(9.1977)	0.0000	1	(6.6693)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(8,658)	4.3085	(37,303.17)	(37,303.17)	0.0000	4.3300	(1,575.15)	0.00	4.4867	(16.3217)	0.0000	1	(11.8350)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(1,312)	4.3085	(5,652.78)	(5,652.78)	0.0000	4.3300	(1,575.15)	0.00	0.6799	(2.4733)	0.0000	1	(1.7934)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(1,753)	4.3085	(7,552.84)	(7,552.84)	0.0000	4.3300	(1,575.15)	0.00	0.9084	(3.3047)	0.0000	1	(2.3962)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(4,547)	4.3085	(19,590.84)	(19,590.84)	0.0000	4.3300	(1,575.15)	0.00	2.3563	(8.5718)	0.0000	1	(6.2155)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(4,568)	4.3085	(19,681.32)	(19,681.32)	0.0000	4.3300	(1,575.15)	0.00	2.3672	(8.6114)	0.0000	1	(6.2442)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(3,232)	4.3085	(13,925.14)	(13,925.14)	0.0000	4.3300	(1,575.15)	0.00	1.6749	(6.0928)	0.0000	1	(4.4179)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(2,082)	4.3085	(8,970.34)	(8,970.34)	0.0000	4.3300	(1,575.15)	0.00	1.0789	(3.9249)	0.0000	1	(2	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688005.SH	01/06/2025	SDB3260123594	0	(2,939)	4.3085	(12,662.74)	(12,662.74)	0.0000	4.3300	(1,575.15)	0.00	1.5230	(5.5405)	0.0000	1	(4.0174)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(9,161)	4.3085	(39,470.35)	(39,470.35)	0.0000	4.3300	(1,575.15)	0.00	4.7474	(17.2699)	0.0000	1	(12.5225)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(794)	4.3085	(3,420.96)	(3,420.96)	0.0000	4.3300	(1,575.15)	0.00	0.4115	(1.4968)	0.0000	1	(1.0854)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(5,206)	4.3085	(22,430.16)	(22,430.16)	0.0000	4.3300	(1,575.15)	0.00	2.6978	(9.8141)	0.0000	1	(7.1163)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(3,900)	4.3085	(16,803.23)	(16,803.23)	0.0000	4.3300	(1,575.15)	0.00	2.0211	(7.3521)	0.0000	1	(5.3311)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(2,411)	4.3085	(10,387.84)	(10,387.84)	0.0000	4.3300	(1,575.15)	0.00	1.2494	(4.5451)	0.0000	1	(3.2957)	02/07/2025
688005.SH	01/06/2025	SDB3260123594	0	(1,989)	4.3085	(8,569.65)	(8,569.65)	0.0000	4.3300	(1,575.15)	0.00	1.0307	(3.7496)	0.0000	1	(2.7188)	02/07/2025
TOTAL NINGBO RONBAY NEW ENERGY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												612.3223	(2,120.0833)	0.0000		(1,507.7610)	
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND																	
600884.SH	01/17/2025	SDB3263116865	0	(3,100)	1.0032	(3,031.27)	(3,109.85)	0.0000	4.3300	(1,538.52)	0.00	0.3646	(1.3290)	0.0000	1	(0.9645)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(30,600)	1.0032	(29,669.18)	(30,697.25)	0.0000	4.3300	(1,538.52)	0.00	3.5685	(13.1190)	0.0000	1	(9.5505)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(4,200)	1.0032	(4,145.56)	(4,213.35)	0.0000	4.3300	(1,538.52)	0.00	0.4986	(1.8006)	0.0000	1	(1.3020)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(13,800)	1.0032	(13,612.47)	(13,843.86)	0.0000	4.3300	(1,538.52)	0.00	1.6373	(5.9164)	0.0000	1	(4.2791)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(1,600)	1.0032	(1,578.77)	(1,605.08)	0.0000	4.3300	(1,538.52)	0.00	0.1899	(0.6860)	0.0000	1	(0.4961)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(1,000)	1.0032	(987.33)	(1,003.18)	0.0000	4.3300	(1,538.52)	0.00	0.1188	(0.4287)	0.0000	1	(0.3100)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(1,200)	1.0032	(1,220.86)	(1,203.81)	0.0000	4.3300	(1,538.52)	0.00	0.1468	(0.5145)	0.0000	1	(0.3676)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(2,100)	1.0032	(2,136.51)	(2,106.67)	0.0000	4.3300	(1,538.52)	0.00	0.2570	(0.9003)	0.0000	1	(0.6433)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(1,900)	1.0032	(1,933.03)	(1,906.04)	0.0000	4.3300	(1,538.52)	0.00	0.2325	(0.8146)	0.0000	1	(0.5821)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(9,600)	1.0032	(9,766.89)	(9,630.51)	0.0000	4.3300	(1,538.52)	0.00	1.1747	(4.1158)	0.0000	1	(2.9410)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(5,600)	1.0032	(5,697.35)	(5,617.80)	0.0000	4.3300	(1,538.52)	0.00	0.6853	(2.4009)	0.0000	1	(1.7156)	02/07/2025
600884.SH	01/17/2025	SDB3263116865	0	(26,800)	1.0032	(27,265.89)	(26,885.17)	0.0000	4.3300	(1,538.52)	0.00	3.2795	(11.4898)	0.0000	1	(8.2104)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(3,100)	0.9859	(3,031.27)	(3,056.20)	0.0000	4.3300	(1,538.52)	0.00	0.3646	(1.3061)	0.0000	1	(0.9415)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(30,600)	0.9859	(29,669.18)	(30,167.65)	0.0000	4.3300	(1,538.52)	0.00	3.5685	(12.8927)	0.0000	1	(9.3241)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(4,200)	0.9859	(4,145.56)	(4,140.66)	0.0000	4.3300	(1,538.52)	0.00	0.4986	(1.7696)	0.0000	1	(1.2710)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(13,800)	0.9859	(13,612.47)	(13,605.02)	0.0000	4.3300	(1,538.52)	0.00	1.6373	(5.8143)	0.0000	1	(4.1771)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(1,600)	0.9859	(1,578.77)	(1,577.39)	0.0000	4.3300	(1,538.52)	0.00	0.1899	(0.6741)	0.0000	1	(0.4842)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(1,000)	0.9859	(987.33)	(985.87)	0.0000	4.3300	(1,538.52)	0.00	0.1188	(0.4213)	0.0000	1	(0.3026)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(1,200)	0.9859	(1,220.86)	(1,183.05)	0.0000	4.3300	(1,538.52)	0.00	0.1468	(0.5056)	0.0000	1	(0.3588)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(2,100)	0.9859	(2,136.51)	(2,070.33)	0.0000	4.3300	(1,538.52)	0.00	0.2570	(0.8848)	0.0000	1	(0.6278)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(1,900)	0.9859	(1,933.03)	(1,873.15)	0.0000	4.3300	(1,538.52)	0.00	0.2325	(0.8005)	0.0000	1	(0.5680)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(9,600)	0.9859	(9,766.89)	(9,464.36)	0.0000	4.3300	(1,538.52)	0.00	1.1747	(4.0448)	0.0000	1	(2.8700)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(5,600)	0.9859	(5,697.35)	(5,520.88)	0.0000	4.3300	(1,538.52)	0.00	0.6853	(2.3594)	0.0000	1	(1.6742)	02/07/2025
600884.SH	01/16/2025	SDB3263116865	0	(26,800)	0.9859	(27,265.89)	(26,421.34)	0.0000	4.3300	(1,538.52)	0.00	3.2795	(11.2916)	0.0000	1	(8.0121)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(3,100)	0.9572	(3,031.27)	(2,967.30)	0.0000	4.3300	(1,538.52)	0.00	0.3646	(1.2681)	0.0000	1	(0.9035)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(30,600)	0.9572	(29,669.18)	(29,290.08)	0.0000	4.3300	(1,538.52)	0.00	3.5685	(12.5176)	0.0000	1	(8.9491)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(4,200)	0.9572	(4,145.56)	(4,020.21)	0.0000	4.3300	(1,538.52)	0.00	0.4986	(1.7181)	0.0000	1	(1.2195)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(13,800)	0.9572	(13,612.47)	(13,209.25)	0.0000	4.3300	(1,538.52)	0.00	1.6373	(5.6452)	0.0000	1	(4.0079)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(1,600)	0.9572	(1,578.77)	(1,531.51)	0.0000	4.3300	(1,538.52)	0.00	0.1899	(0.6545)	0.0000	1	(0.4646)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(1,000)	0.9572	(987.33)	(957.19)	0.0000	4.3300	(1,538.52)	0.00	0.1188	(0.4091)	0.0000	1	(0.2903)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(1,200)	0.9572	(1,220.86)	(1,148.63)	0.0000	4.3300	(1,538.52)	0.00	0.1468	(0.4909)	0.0000	1	(0.3440)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(2,100)	0.9572	(2,136.51)	(2,010.10)	0.0000	4.3300	(1,538.52)	0.00	0.2570	(0.8591)	0.0000	1	(0.8021)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(1,900)	0.9572	(1,933.03)	(1,818.66)	0.0000	4.3300	(1,538.52)	0.00	0.2325	(0.7772)	0.0000	1	(0.5447)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(9,600)	0.9572	(9,766.89)	(9,189.04)	0.0000	4.3300	(1,538.52)	0.00	1.1747	(3.9271)	0.0000	1	(2.7524)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(5,600)	0.9572	(5,697.35)	(5,360.28)	0.0000	4.3300	(1,538.52)	0.00	0.6853	(2.2908)	0.0000	1	(1.6055)	02/07/2025
600884.SH	01/15/2025	SDB3263116865	0	(26,800)	0.9572	(27,265.89)	(25,652.75)	0.0000	4.3300	(1,538.52)	0.00	3.2795	(10.9631)	0.0000	1	(7.6837)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(4,200)	0.9890	(4,145.56)	(4,153.92)	0.0000	4.3300	(1,582.52)	0.00	0.4986	(1.8260)	0.0000	1	(1.3274)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(13,800)	0.9890	(13,612.47)	(13,648.59)	0.0000	4.3300	(1,582.52)	0.00	1.6373	(5.9998)	0.0000	1	(4.3625)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(1,600)	0.9890	(1,578.77)	(1,582.44)	0.0000	4.3300	(1,582.52)	0.00	0.1899	(0.6956)	0.0000	1	(0.5057)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(1,000)	0.9890	(987.33)	(989.03)	0.0000	4.3300	(1,582.52)	0.00	0.1188	(0.4348)	0.0000	1	(0.3160)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(1,200)	0.9890	(1,220.86)	(1,186.83)	0.0000	4.3300	(1,582.52)	0.00	0.1468	(0.5217)	0.0000	1	(0.3749)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(2,100)	0.9890	(2,136.51)	(2,076.96)	0.0000	4.3300	(1,582.52)	0.00	0.2570	(0.9130)	0.0000	1	(0.6560)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(1,900)	0.9890	(1,933.03)	(1,879.15)	0.0000	4.3300	(1,582.52)	0.00	0.2325	(0.8261)	0.0000	1	(0.5936)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600884.SH	01/14/2025	SDB3263116865	0	(9,600)	0.9890	(9,766.89)	(9,494.67)	0.0000	4.3300	(1,582.52)	0.00	1.1747	(4.1738)	0.0000	1	(2.9990)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(5,600)	0.9890	(5,697.35)	(5,538.56)	0.0000	4.3300	(1,582.52)	0.00	0.6853	(2.4347)	0.0000	1	(1.7494)	02/07/2025
600884.SH	01/14/2025	SDB3263116865	0	(26,800)	0.9890	(27,265.89)	(26,505.95)	0.0000	4.3300	(1,582.52)	0.00	3.2795	(11.6517)	0.0000	1	(8.3723)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(1,600)	0.9881	(1,578.77)	(1,580.97)	0.0000	4.3300	(1,666.57)	0.00	0.1899	(0.7319)	0.0000	1	(0.5420)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(1,000)	0.9881	(987.33)	(988.11)	0.0000	4.3300	(1,666.57)	0.00	0.1188	(0.4574)	0.0000	1	(0.3387)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(1,200)	0.9881	(1,220.86)	(1,185.73)	0.0000	4.3300	(1,666.57)	0.00	0.1468	(0.5489)	0.0000	1	(0.4021)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(2,100)	0.9881	(2,136.51)	(2,075.02)	0.0000	4.3300	(1,666.57)	0.00	0.2570	(0.9606)	0.0000	1	(0.7036)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(1,900)	0.9881	(1,933.03)	(1,877.40)	0.0000	4.3300	(1,666.57)	0.00	0.2325	(0.8691)	0.0000	1	(0.6366)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(9,600)	0.9881	(9,766.89)	(9,485.81)	0.0000	4.3300	(1,666.57)	0.00	1.1747	(4.3913)	0.0000	1	(3.2166)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(5,600)	0.9881	(5,697.35)	(5,533.39)	0.0000	4.3300	(1,666.57)	0.00	0.6853	(2.5616)	0.0000	1	(1.8763)	02/07/2025
600884.SH	01/13/2025	SDB3263116865	0	(26,800)	0.9881	(27,265.89)	(26,481.21)	0.0000	4.3300	(1,666.57)	0.00	3.2795	(12.2591)	0.0000	1	(8.9796)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(1,200)	1.0100	(1,220.86)	(1,212.04)	0.0000	4.3300	(1,689.51)	0.00	0.4405	(1.7065)	0.0000	3	(1.2659)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(2,100)	1.0100	(2,136.51)	(2,121.07)	0.0000	4.3300	(1,689.51)	0.00	0.7709	(2.9863)	0.0000	3	(2.2154)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(1,900)	1.0100	(1,933.03)	(1,919.06)	0.0000	4.3300	(1,689.51)	0.00	0.6975	(2.7019)	0.0000	3	(2.0044)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(9,600)	1.0100	(9,766.89)	(9,696.31)	0.0000	4.3300	(1,689.51)	0.00	3.5242	(13.6517)	0.0000	3	(10.1275)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(5,600)	1.0100	(5,697.35)	(5,656.18)	0.0000	4.3300	(1,689.51)	0.00	2.0558	(7.9635)	0.0000	3	(5.9077)	02/07/2025
600884.SH	01/10/2025	SDB3263116865	0	(26,800)	1.0100	(27,265.89)	(27,068.86)	0.0000	4.3300	(1,689.51)	0.00	9.8384	(38.1110)	0.0000	3	(28.2725)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(1,200)	0.9923	(1,220.86)	(1,190.70)	0.0000	4.3300	(1,689.51)	0.00	0.1468	(0.5588)	0.0000	1	(0.4120)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(2,100)	0.9923	(2,136.51)	(2,083.73)	0.0000	4.3300	(1,689.51)	0.00	0.2570	(0.9779)	0.0000	1	(0.7209)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(1,900)	0.9923	(1,933.03)	(1,885.28)	0.0000	4.3300	(1,689.51)	0.00	0.2325	(0.8848)	0.0000	1	(0.6523)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(9,600)	0.9923	(9,766.89)	(9,525.62)	0.0000	4.3300	(1,689.51)	0.00	1.1747	(4.4705)	0.0000	1	(3.2957)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(5,600)	0.9923	(5,697.35)	(5,556.61)	0.0000	4.3300	(1,689.51)	0.00	0.6853	(2.6078)	0.0000	1	(1.9225)	02/07/2025
600884.SH	01/09/2025	SDB3263116865	0	(26,800)	0.9923	(27,265.89)	(26,592.35)	0.0000	4.3300	(1,689.51)	0.00	3.2795	(12.4800)	0.0000	1	(9.2006)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(1,200)	0.9869	(1,220.86)	(1,184.31)	0.0000	4.3300	(1,689.51)	0.00	0.1468	(0.5558)	0.0000	1	(0.4090)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(2,100)	0.9869	(2,136.51)	(2,072.53)	0.0000	4.3300	(1,689.51)	0.00	0.2570	(0.9727)	0.0000	1	(0.7157)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(1,900)	0.9869	(1,933.03)	(1,875.15)	0.0000	4.3300	(1,689.51)	0.00	0.2325	(0.8800)	0.0000	1	(0.6475)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(9,600)	0.9869	(9,766.89)	(9,474.44)	0.0000	4.3300	(1,689.51)	0.00	1.1747	(4.4464)	0.0000	1	(3.2717)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(5,600)	0.9869	(5,697.35)	(5,526.76)	0.0000	4.3300	(1,689.51)	0.00	0.6853	(2.5938)	0.0000	1	(1.9085)	02/07/2025
600884.SH	01/08/2025	SDB3263116865	0	(26,800)	0.9869	(27,265.89)	(26,449.48)	0.0000	4.3300	(1,689.51)	0.00	3.2795	(12.4130)	0.0000	1	(9.1335)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(1,200)	0.9948	(1,220.86)	(1,193.73)	0.0000	4.3300	(1,689.51)	0.00	0.1468	(0.5602)	0.0000	1	(0.4134)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(2,100)	0.9948	(2,136.51)	(2,089.02)	0.0000	4.3300	(1,689.51)	0.00	0.2570	(0.9804)	0.0000	1	(0.7234)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(1,900)	0.9948	(1,933.03)	(1,890.07)	0.0000	4.3300	(1,689.51)	0.00	0.2325	(0.8870)	0.0000	1	(0.6545)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(9,600)	0.9948	(9,766.89)	(9,549.82)	0.0000	4.3300	(1,689.51)	0.00	1.1747	(4.4818)	0.0000	1	(3.3071)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(5,600)	0.9948	(5,697.35)	(5,570.73)	0.0000	4.3300	(1,689.51)	0.00	0.6853	(2.6144)	0.0000	1	(1.9291)	02/07/2025
600884.SH	01/07/2025	SDB3263116865	0	(26,800)	0.9948	(27,265.89)	(26,659.92)	0.0000	4.3300	(1,689.51)	0.00	3.2795	(12.5117)	0.0000	1	(9.2323)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(1,200)	1.0174	(1,220.86)	(1,220.86)	0.0000	4.3300	(1,689.51)	0.00	0.1468	(0.5730)	0.0000	1	(0.4261)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(2,100)	1.0174	(2,136.51)	(2,136.51)	0.0000	4.3300	(1,689.51)	0.00	0.2570	(1.0027)	0.0000	1	(0.7457)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(1,900)	1.0174	(1,933.03)	(1,933.03)	0.0000	4.3300	(1,689.51)	0.00	0.2325	(0.9072)	0.0000	1	(0.6747)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(9,600)	1.0174	(9,766.89)	(9,766.89)	0.0000	4.3300	(1,689.51)	0.00	1.1747	(4.5837)	0.0000	1	(3.4089)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(5,600)	1.0174	(5,697.35)	(5,697.35)	0.0000	4.3300	(1,689.51)	0.00	0.6853	(2.6738)	0.0000	1	(1.9886)	02/07/2025
600884.SH	01/06/2025	SDB3263116865	0	(26,800)	1.0174	(27,265.89)	(27,265.89)	0.0000	4.3300	(1,689.51)	0.00	3.2795	(12.7961)	0.0000	1	(9.5166)	02/07/2025
TOTAL NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND												91.1958	(335.5928)	0.0000		(244.3970)	
NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND																	
300953.ZK	01/17/2025	SDB3265604105	0	(600)	13.5948	(8,156.88)	(8,156.88)	0.0000	4.3300	(2,100.00)	0.00	0.9811	(4.7582)	0.0000	1	(3.7771)	02/07/2025
300953.ZK	01/16/2025	SDB3265531277	0	(200)	13.1041	(2,620.82)	(2,620.82)	0.0000	4.3300	(2,250.00)	0.00	0.3152	(1.6380)	0.0000	1	(1.3228)	02/07/2025
TOTAL NINGBO ZHENYU TECHNOLOGY CO., LTD CMN CLASS A SERIES NORTHBOUND												1.2963	(6.3962)	0.0000		(5.0999)	
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600989.SH	01/17/2025	SDB3264857840	0	(100)	2.3004	(226.72)	(230.04)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0282)	0.0000	1	(0.0009)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(38,700)	2.3004	(87,717.11)	(89,024.24)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.9068)	0.0000	1	(0.3564)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(21,800)	2.3004	(49,299.39)	(50,148.02)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.1439)	0.0000	1	(0.2143)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(124,500)	2.3004	(282,732.40)	(286,395.82)	0.0000	4.3300	(441.05)	0.00	34.0064	(35.0877)	0.0000	1	(1.0813)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600989.SH	01/17/2025	SDB3264857840	0	(43,000)	2.3004	(97,508.61)	(98,915.82)	0.0000	4.3300	(441.05)	0.00	11.7281	(12.1186)	0.0000	1	(0.3905)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(17,400)	2.3004	(39,456.97)	(40,026.40)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.9038)	0.0000	1	(0.1580)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(100)	2.3004	(229.97)	(230.04)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0282)	0.0000	1	(0.0005)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(10,100)	2.3004	(23,226.95)	(23,233.72)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.8465)	0.0000	1	(0.0528)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(10,400)	2.3004	(23,916.86)	(23,923.83)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.9310)	0.0000	1	(0.0544)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(23,600)	2.3004	(54,272.87)	(54,288.68)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.6512)	0.0000	1	(0.1233)	02/07/2025
600989.SH	01/17/2025	SDB3264857840	0	(22,700)	2.3004	(52,203.14)	(52,218.35)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.3975)	0.0000	1	(0.1186)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(100)	2.2736	(226.72)	(227.36)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0279)	0.0000	1	(0.0006)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(38,700)	2.2736	(87,717.11)	(87,989.25)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.7800)	0.0000	1	(0.2296)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(21,800)	2.2736	(49,299.39)	(49,565.00)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.0724)	0.0000	1	(0.1428)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(124,500)	2.2736	(282,732.40)	(283,066.19)	0.0000	4.3300	(441.05)	0.00	34.0064	(34.6798)	0.0000	1	(0.6734)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(43,000)	2.2736	(97,508.61)	(97,765.83)	0.0000	4.3300	(441.05)	0.00	11.7281	(11.9778)	0.0000	1	(0.2496)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(17,400)	2.2736	(39,456.97)	(39,561.06)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.8468)	0.0000	1	(0.1010)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(100)	2.2736	(229.97)	(227.36)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0279)	0.0000	1	(0.0002)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(10,100)	2.2736	(23,226.95)	(22,963.60)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.8134)	0.0000	1	(0.0197)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(10,400)	2.2736	(23,916.86)	(23,645.69)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.8969)	0.0000	1	(0.0203)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(23,600)	2.2736	(54,272.87)	(53,657.53)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.5738)	0.0000	1	(0.0460)	02/07/2025
600989.SH	01/16/2025	SDB3264857840	0	(22,700)	2.2736	(52,203.14)	(51,611.26)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.3231)	0.0000	1	(0.0443)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(100)	2.2502	(226.72)	(225.02)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0276)	0.0000	1	(0.0003)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(38,700)	2.2502	(87,717.11)	(87,083.36)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.6690)	0.0000	1	(0.1186)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(21,800)	2.2502	(49,299.39)	(49,054.71)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.0099)	0.0000	1	(0.0803)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(124,500)	2.2502	(282,732.40)	(280,151.89)	0.0000	4.3300	(441.05)	0.00	34.0064	(34.3227)	0.0000	1	(0.3163)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(43,000)	2.2502	(97,508.61)	(96,759.29)	0.0000	4.3300	(441.05)	0.00	11.7281	(11.8544)	0.0000	1	(0.1263)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(17,400)	2.2502	(39,456.97)	(39,153.76)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.7969)	0.0000	1	(0.0511)	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(100)	2.2502	(229.97)	(225.02)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0276)	0.0000	1	0.0001	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(10,100)	2.2502	(23,226.95)	(22,727.18)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.7844)	0.0000	1	0.0093	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(10,400)	2.2502	(23,916.86)	(23,402.25)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.8671)	0.0000	1	0.0095	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(23,600)	2.2502	(54,272.87)	(53,105.10)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.5062)	0.0000	1	0.0217	02/07/2025
600989.SH	01/15/2025	SDB3264857840	0	(22,700)	2.2502	(52,203.14)	(51,079.90)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.2580)	0.0000	1	0.0208	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(100)	2.2529	(226.72)	(225.29)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0276)	0.0000	1	(0.0003)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(38,700)	2.2529	(87,717.11)	(87,185.76)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.6815)	0.0000	1	(0.1311)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(21,800)	2.2529	(49,299.39)	(49,112.39)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.0170)	0.0000	1	(0.0874)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(124,500)	2.2529	(282,732.40)	(280,481.32)	0.0000	4.3300	(441.05)	0.00	34.0064	(34.3631)	0.0000	1	(0.3567)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(43,000)	2.2529	(97,508.61)	(96,873.07)	0.0000	4.3300	(441.05)	0.00	11.7281	(11.8684)	0.0000	1	(0.1403)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(17,400)	2.2529	(39,456.97)	(39,199.80)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.8026)	0.0000	1	(0.0568)	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(100)	2.2529	(229.97)	(225.29)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0276)	0.0000	1	0.0001	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(10,100)	2.2529	(23,226.95)	(22,753.91)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.7877)	0.0000	1	0.0060	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(10,400)	2.2529	(23,916.86)	(23,429.76)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.8705)	0.0000	1	0.0062	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(23,600)	2.2529	(54,272.87)	(53,167.54)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.5138)	0.0000	1	0.0140	02/07/2025
600989.SH	01/14/2025	SDB3264857840	0	(22,700)	2.2529	(52,203.14)	(51,139.97)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.2654)	0.0000	1	0.0135	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(100)	2.2702	(226.72)	(227.02)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0278)	0.0000	1	(0.0005)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(38,700)	2.2702	(87,717.11)	(87,856.39)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.7637)	0.0000	1	(0.2133)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(21,800)	2.2702	(49,299.39)	(49,490.16)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.0633)	0.0000	1	(0.1337)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(124,500)	2.2702	(282,732.40)	(282,638.78)	0.0000	4.3300	(441.05)	0.00	34.0064	(34.6274)	0.0000	1	(0.6210)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(43,000)	2.2702	(97,508.61)	(97,618.21)	0.0000	4.3300	(441.05)	0.00	11.7281	(11.9597)	0.0000	1	(0.2316)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(17,400)	2.2702	(39,456.97)	(39,501.32)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.8395)	0.0000	1	(0.0937)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(100)	2.2702	(229.97)	(227.02)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0278)	0.0000	1	(0.0002)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(10,100)	2.2702	(23,226.95)	(22,928.93)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.8091)	0.0000	1	(0.0154)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(10,400)	2.2702	(23,916.86)	(23,609.99)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.8926)	0.0000	1	(0.0159)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(23,600)	2.2702	(54,272.87)	(53,576.51)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.5639)	0.0000	1	(0.0361)	02/07/2025
600989.SH	01/13/2025	SDB3264857840	0	(22,700)	2.2702	(52,203.14)	(51,533.34)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.3136)	0.0000	1	(0.0347)	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(100)	2.2572	(226.72)	(225.72)	0.0000	4.3300	(441.05)	0.00	0.0818	(0.0830)	0.0000	3	(0.0012)	02/07/2025
600989.SH	01/10/2025	S															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600989.SH	01/10/2025	SDB3264857840	0	(21,800)	2.2572	(49,299.39)	(49,207.79)	0.0000	4.3300	(441.05)	0.00	17.7889	(18.0860)	0.0000	3	(0.2972)	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(124,500)	2.2572	(282,732.40)	(281,026.13)	0.0000	4.3300	(441.05)	0.00	102.0193	(103.2895)	0.0000	3	(1.2703)	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(43,000)	2.2572	(97,508.61)	(97,061.23)	0.0000	4.3300	(441.05)	0.00	35.1844	(35.6743)	0.0000	3	(0.4899)	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(17,400)	2.2572	(39,456.97)	(39,275.94)	0.0000	4.3300	(441.05)	0.00	14.2374	(14.4356)	0.0000	3	(0.1983)	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(100)	2.2572	(229.97)	(225.72)	0.0000	4.3300	(441.05)	0.00	0.0830	(0.0830)	0.0000	3	0.0000	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(10,100)	2.2572	(23,226.95)	(22,798.10)	0.0000	4.3300	(441.05)	0.00	8.3811	(8.3793)	0.0000	3	0.0017	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(10,400)	2.2572	(23,916.86)	(23,475.28)	0.0000	4.3300	(441.05)	0.00	8.6300	(8.6282)	0.0000	3	0.0018	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(23,600)	2.2572	(54,272.87)	(53,270.82)	0.0000	4.3300	(441.05)	0.00	19.5835	(19.5794)	0.0000	3	0.0041	02/07/2025
600989.SH	01/10/2025	SDB3264857840	0	(22,700)	2.2572	(52,203.14)	(51,239.30)	0.0000	4.3300	(441.05)	0.00	18.8366	(18.8327)	0.0000	3	0.0039	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(100)	2.2645	(226.72)	(226.45)	0.0000	4.3300	(441.05)	0.00	0.0273	(0.0277)	0.0000	1	(0.0005)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(38,700)	2.2645	(87,717.11)	(87,636.54)	0.0000	4.3300	(441.05)	0.00	10.5504	(10.7368)	0.0000	1	(0.1863)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(21,800)	2.2645	(49,299.39)	(49,366.32)	0.0000	4.3300	(441.05)	0.00	5.9296	(6.0481)	0.0000	1	(0.1185)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(124,500)	2.2645	(282,732.40)	(281,931.49)	0.0000	4.3300	(441.05)	0.00	34.0064	(34.5408)	0.0000	1	(0.5343)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(43,000)	2.2645	(97,508.61)	(97,373.93)	0.0000	4.3300	(441.05)	0.00	11.7281	(11.9297)	0.0000	1	(0.2016)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(17,400)	2.2645	(39,456.97)	(39,402.47)	0.0000	4.3300	(441.05)	0.00	4.7458	(4.8274)	0.0000	1	(0.0816)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(100)	2.2645	(229.97)	(226.45)	0.0000	4.3300	(441.05)	0.00	0.0277	(0.0277)	0.0000	1	(0.0001)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(10,100)	2.2645	(23,226.95)	(22,871.55)	0.0000	4.3300	(441.05)	0.00	2.7937	(2.8021)	0.0000	1	(0.0084)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(10,400)	2.2645	(23,916.86)	(23,550.90)	0.0000	4.3300	(441.05)	0.00	2.8767	(2.8853)	0.0000	1	(0.0087)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(23,600)	2.2645	(54,272.87)	(53,442.44)	0.0000	4.3300	(441.05)	0.00	6.5278	(6.5475)	0.0000	1	(0.0197)	02/07/2025
600989.SH	01/09/2025	SDB3264857840	0	(22,700)	2.2645	(52,203.14)	(51,404.38)	0.0000	4.3300	(441.05)	0.00	6.2789	(6.2978)	0.0000	1	(0.0189)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(38,700)	2.2465	(87,717.11)	(86,938.43)	0.0000	4.3300	(441.10)	0.00	10.5504	(10.6523)	0.0000	1	(0.1019)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(21,800)	2.2465	(49,299.39)	(48,973.07)	0.0000	4.3300	(441.10)	0.00	5.9296	(6.0005)	0.0000	1	(0.0709)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(124,500)	2.2465	(282,732.40)	(279,685.64)	0.0000	4.3300	(441.10)	0.00	34.0064	(34.2691)	0.0000	1	(0.2627)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(43,000)	2.2465	(97,508.61)	(96,598.25)	0.0000	4.3300	(441.10)	0.00	11.7281	(11.8359)	0.0000	1	(0.1078)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(17,400)	2.2465	(39,456.97)	(39,088.60)	0.0000	4.3300	(441.10)	0.00	4.7458	(4.7894)	0.0000	1	(0.0436)	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(100)	2.2465	(229.97)	(224.65)	0.0000	4.3300	(441.10)	0.00	0.0277	(0.0275)	0.0000	1	0.0001	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(10,100)	2.2465	(23,226.95)	(22,689.36)	0.0000	4.3300	(441.10)	0.00	2.7937	(2.7801)	0.0000	1	0.0136	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(10,400)	2.2465	(23,916.86)	(23,363.30)	0.0000	4.3300	(441.10)	0.00	2.8767	(2.8626)	0.0000	1	0.0140	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(23,600)	2.2465	(54,272.87)	(53,016.72)	0.0000	4.3300	(441.10)	0.00	6.5278	(6.4960)	0.0000	1	0.0318	02/07/2025
600989.SH	01/08/2025	SDB3264857840	0	(22,700)	2.2465	(52,203.14)	(50,994.89)	0.0000	4.3300	(441.10)	0.00	6.2789	(6.2483)	0.0000	1	0.0306	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(124,500)	2.2601	(282,732.40)	(281,382.82)	0.0000	4.3300	(475.00)	0.00	34.0064	(37.1269)	0.0000	1	(3.1205)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(43,000)	2.2601	(97,508.61)	(97,184.43)	0.0000	4.3300	(475.00)	0.00	11.7281	(12.8229)	0.0000	1	(1.0948)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(17,400)	2.2601	(39,456.97)	(39,325.79)	0.0000	4.3300	(475.00)	0.00	4.7458	(5.1888)	0.0000	1	(0.4430)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(100)	2.2601	(229.97)	(226.01)	0.0000	4.3300	(475.00)	0.00	0.0277	(0.0298)	0.0000	1	(0.0022)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(10,100)	2.2601	(23,226.95)	(22,827.04)	0.0000	4.3300	(475.00)	0.00	2.7937	(3.0119)	0.0000	1	(0.2182)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(10,400)	2.2601	(23,916.86)	(23,505.07)	0.0000	4.3300	(475.00)	0.00	2.8767	(3.1014)	0.0000	1	(0.2247)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(23,600)	2.2601	(54,272.87)	(53,338.43)	0.0000	4.3300	(475.00)	0.00	6.5278	(7.0377)	0.0000	1	(0.5099)	02/07/2025
600989.SH	01/07/2025	SDB3264857840	0	(22,700)	2.2601	(52,203.14)	(51,304.34)	0.0000	4.3300	(475.00)	0.00	6.2789	(6.7693)	0.0000	1	(0.4904)	02/07/2025
600989.SH	01/06/2025	SDB3264857840	0	(100)	2.2997	(229.97)	(229.97)	0.0000	4.3300	(475.00)	0.00	0.0277	(0.0303)	0.0000	1	(0.0027)	02/07/2025
600989.SH	01/06/2025	SDB3264857840	0	(10,100)	2.2997	(23,226.95)	(23,226.95)	0.0000	4.3300	(475.00)	0.00	2.7937	(3.0647)	0.0000	1	(0.2710)	02/07/2025
600989.SH	01/06/2025	SDB3264857840	0	(10,400)	2.2997	(23,916.86)	(23,916.86)	0.0000	4.3300	(475.00)	0.00	2.8767	(3.1557)	0.0000	1	(0.2790)	02/07/2025
600989.SH	01/06/2025	SDB3264857840	0	(23,600)	2.2997	(54,272.87)	(54,272.87)	0.0000	4.3300	(475.00)	0.00	6.5278	(7.1610)	0.0000	1	(0.6332)	02/07/2025
600989.SH	01/06/2025	SDB3264857840	0	(22,700)	2.2997	(52,203.14)	(52,203.14)	0.0000	4.3300	(475.00)	0.00	6.2789	(6.8879)	0.0000	1	(0.6090)	02/07/2025
TOTAL NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND													942.3861	(961.4998)	0.0000	(19.1136)	
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND																	
000519.ZK	01/17/2025	SDB3265465928	0	(1,400)	1.9710	(2,704.48)	(2,759.35)	0.0000	4.3300	(2,250.00)	0.00	0.3253	(1.7246)	0.0000	1	(1.3993)	02/07/2025
000519.ZK	01/17/2025	SDB3265465928	0	(5,400)	1.9710	(10,469.09)	(10,643.22)	0.0000	4.3300	(2,250.00)	0.00	1.2592	(6.6520)	0.0000	1	(5.3928)	02/07/2025
000519.ZK	01/16/2025	SDB3265465928	0	(1,400)	1.9350	(2,704.48)	(2,709.04)	0.0000	4.3300	(2,250.00)	0.00	0.3253	(1.6931)	0.0000	1	(1.3679)	02/07/2025
000519.ZK	01/16/2025	SDB3265465928	0	(5,400)	1.9350	(10,469.09)	(10,449.15)	0.0000	4.3300	(2,250.00)	0.00	1.2592	(6.5307)	0.0000	1	(5.2715)	02/07/2025
000519.ZK	01/15/2025	SDB3265465928	0	(1,400)	1.9318	(2,704.48)	(2,704.48)	0.0000	4.3300	(2,250.00)	0.00	0.3253	(1.6903)	0.0000	1	(1.3650)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000519.ZK	01/15/2025	SDB3265465928	0	(5,400)	1.9387	(10,469.09)	(10,469.09)	0.0000	4.3300	(2,250.00)	0.00	1.2592	(6.5432)	0.0000	1	(5.2840)	02/07/2025
TOTAL NORTH INDUSTRIES GROUP RED ARROW CO LTD CMN CLASS A SERIES NORTHBOUND												4.7535	(24.8340)	0.0000		(20.0805)	
ONENESS BIOTECH CO., LTD. CMN																	
4743.TWO	01/17/2025	SDB3260661452	0	(20,000)	2.3718	(53,231.70)	(47,436.10)	0.0000	4.3300	(675.00)	0.00	6.4026	(8.8943)	0.0000	1	(2.4917)	02/04/2025
4743.TWO	01/16/2025	SDB3260661452	0	(20,000)	2.3937	(53,231.70)	(47,873.78)	0.0000	4.3300	(675.00)	0.00	6.4026	(8.9763)	0.0000	1	(2.5737)	02/04/2025
4743.TWO	01/15/2025	SDB3260661452	0	(20,000)	2.3222	(53,231.70)	(46,444.20)	0.0000	4.3300	(675.00)	0.00	6.4026	(8.7083)	0.0000	1	(2.3057)	02/04/2025
4743.TWO	01/14/2025	SDB3260661452	0	(20,000)	2.5212	(53,231.70)	(50,423.22)	0.0000	4.3300	(675.00)	0.00	6.4026	(9.4544)	0.0000	1	(3.0518)	02/04/2025
4743.TWO	01/13/2025	SDB3260661452	0	(20,000)	2.5438	(53,231.70)	(50,875.76)	0.0000	4.3300	(675.00)	0.00	6.4026	(9.5392)	0.0000	1	(3.1366)	02/04/2025
4743.TWO	01/10/2025	SDB3260661452	0	(20,000)	2.5886	(53,231.70)	(51,771.86)	0.0000	4.3300	(675.00)	0.00	19.2078	(29.1217)	0.0000	3	(9.9139)	02/04/2025
4743.TWO	01/09/2025	SDB3260661452	0	(20,000)	2.6695	(53,231.70)	(53,389.60)	0.0000	4.3300	(675.00)	0.00	6.4026	(10.0106)	0.0000	1	(3.6080)	02/04/2025
4743.TWO	01/08/2025	SDB3260661452	0	(20,000)	2.6628	(53,231.70)	(53,256.42)	0.0000	4.3300	(675.00)	0.00	6.4026	(9.9856)	0.0000	1	(3.5830)	02/04/2025
4743.TWO	01/07/2025	SDB3260661452	0	(20,000)	2.5432	(53,231.70)	(50,864.94)	0.0000	4.3300	(675.00)	0.00	6.4026	(9.5372)	0.0000	1	(3.1346)	02/04/2025
4743.TWO	01/06/2025	SDB3260661452	0	(20,000)	2.6216	(53,231.70)	(52,431.26)	0.0000	4.3300	(675.00)	0.00	6.4026	(9.8309)	0.0000	1	(3.4283)	02/04/2025
4743.TWO	01/03/2025	SDB3260661452	0	(20,000)	2.6616	(53,231.70)	(53,231.70)	0.0000	4.3300	(675.00)	0.00	19.2078	(29.9428)	0.0000	3	(10.7351)	02/04/2025
TOTAL ONENESS BIOTECH CO., LTD. CMN												96.0389	(144.0011)	0.0000		(47.9623)	
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000629.ZK	01/17/2025	SDB3264054700	0	(1,400)	0.3770	(550.62)	(527.86)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2725)	0.0000	1	(0.2063)	02/07/2025
000629.ZK	01/17/2025	SDB3264054700	0	(16,400)	0.3770	(6,450.09)	(6,183.51)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1919)	0.0000	1	(2.4161)	02/07/2025
000629.ZK	01/17/2025	SDB3264054700	0	(32,500)	0.3770	(12,782.18)	(12,253.90)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.3255)	0.0000	1	(4.7880)	02/07/2025
000629.ZK	01/17/2025	SDB3264054700	0	(3,200)	0.3770	(1,258.55)	(1,206.54)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6228)	0.0000	1	(0.4714)	02/07/2025
000629.ZK	01/16/2025	SDB3264054700	0	(1,400)	0.3672	(550.62)	(514.01)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2653)	0.0000	1	(0.1991)	02/07/2025
000629.ZK	01/16/2025	SDB3264054700	0	(16,400)	0.3672	(6,450.09)	(6,021.29)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1082)	0.0000	1	(2.3324)	02/07/2025
000629.ZK	01/16/2025	SDB3264054700	0	(32,500)	0.3672	(12,782.18)	(11,932.44)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.1595)	0.0000	1	(4.6221)	02/07/2025
000629.ZK	01/16/2025	SDB3264054700	0	(3,200)	0.3672	(1,258.55)	(1,174.89)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6065)	0.0000	1	(0.4551)	02/07/2025
000629.ZK	01/15/2025	SDB3264054700	0	(1,400)	0.3617	(550.62)	(506.33)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2614)	0.0000	1	(0.1951)	02/07/2025
000629.ZK	01/15/2025	SDB3264054700	0	(16,400)	0.3617	(6,450.09)	(5,931.32)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.0617)	0.0000	1	(2.2859)	02/07/2025
000629.ZK	01/15/2025	SDB3264054700	0	(32,500)	0.3617	(12,782.18)	(11,754.15)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.0675)	0.0000	1	(4.5301)	02/07/2025
000629.ZK	01/15/2025	SDB3264054700	0	(3,200)	0.3617	(1,258.55)	(1,157.33)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.5974)	0.0000	1	(0.4460)	02/07/2025
000629.ZK	01/14/2025	SDB3264054700	0	(1,400)	0.3700	(550.62)	(518.05)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2674)	0.0000	1	(0.2012)	02/07/2025
000629.ZK	01/14/2025	SDB3264054700	0	(16,400)	0.3700	(6,450.09)	(6,068.57)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1326)	0.0000	1	(2.3568)	02/07/2025
000629.ZK	01/14/2025	SDB3264054700	0	(32,500)	0.3700	(12,782.18)	(12,026.14)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.2079)	0.0000	1	(4.6705)	02/07/2025
000629.ZK	01/14/2025	SDB3264054700	0	(3,200)	0.3700	(1,258.55)	(1,184.11)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6112)	0.0000	1	(0.4599)	02/07/2025
000629.ZK	01/13/2025	SDB3264054700	0	(1,400)	0.3716	(550.62)	(520.18)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2685)	0.0000	1	(0.2023)	02/07/2025
000629.ZK	01/13/2025	SDB3264054700	0	(16,400)	0.3716	(6,450.09)	(6,093.58)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1455)	0.0000	1	(2.3697)	02/07/2025
000629.ZK	01/13/2025	SDB3264054700	0	(32,500)	0.3716	(12,782.18)	(12,075.70)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.2335)	0.0000	1	(4.6961)	02/07/2025
000629.ZK	01/13/2025	SDB3264054700	0	(3,200)	0.3716	(1,258.55)	(1,188.99)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6138)	0.0000	1	(0.4624)	02/07/2025
000629.ZK	01/10/2025	SDB3264054700	0	(1,400)	0.3789	(550.62)	(530.50)	0.0000	4.3300	(1,858.32)	0.00	0.1987	(0.8215)	0.0000	3	(0.6229)	02/07/2025
000629.ZK	01/10/2025	SDB3264054700	0	(16,400)	0.3789	(6,450.09)	(6,214.48)	0.0000	4.3300	(1,858.32)	0.00	2.3274	(9.6237)	0.0000	3	(7.2963)	02/07/2025
000629.ZK	01/10/2025	SDB3264054700	0	(32,500)	0.3789	(12,782.18)	(12,315.29)	0.0000	4.3300	(1,858.32)	0.00	4.6122	(19.0714)	0.0000	3	(14.4592)	02/07/2025
000629.ZK	01/10/2025	SDB3264054700	0	(3,200)	0.3789	(1,258.55)	(1,212.58)	0.0000	4.3300	(1,858.32)	0.00	0.4541	(1.8778)	0.0000	3	(1.4237)	02/07/2025
000629.ZK	01/09/2025	SDB3264054700	0	(1,400)	0.3738	(550.62)	(523.31)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2701)	0.0000	1	(0.2039)	02/07/2025
000629.ZK	01/09/2025	SDB3264054700	0	(16,400)	0.3738	(6,450.09)	(6,130.22)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1644)	0.0000	1	(2.3886)	02/07/2025
000629.ZK	01/09/2025	SDB3264054700	0	(32,500)	0.3738	(12,782.18)	(12,148.31)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.2709)	0.0000	1	(4.7335)	02/07/2025
000629.ZK	01/09/2025	SDB3264054700	0	(3,200)	0.3738	(1,258.55)	(1,196.14)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6174)	0.0000	1	(0.4661)	02/07/2025
000629.ZK	01/08/2025	SDB3264054700	0	(1,400)	0.3721	(550.62)	(521.00)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2689)	0.0000	1	(0.2027)	02/07/2025
000629.ZK	01/08/2025	SDB3264054700	0	(16,400)	0.3721	(6,450.09)	(6,103.10)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.1504)	0.0000	1	(2.3746)	02/07/2025
000629.ZK	01/08/2025	SDB3264054700	0	(32,500)	0.3721	(12,782.18)	(12,094.55)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.2432)	0.0000	1	(4.7058)	02/07/2025
000629.ZK	01/08/2025	SDB3264054700	0	(3,200)	0.3721	(1,258.55)	(1,190.85)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6147)	0.0000	1	(0.4633)	02/07/2025
000629.ZK	01/07/2025	SDB3264054700	0	(1,400)	0.3826	(550.62)	(535.65)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2765)	0.0000	1	(0.2103)	02/07/2025
000629.ZK	01/07/2025	SDB3264054700	0	(16,400)	0.3826	(6,450.09)	(6,274.72)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.2390)	0.0000	1	(2.4632)	02/07/2025
000629.ZK	01/07/2025	SDB3264054700	0	(32,500)	0.3826	(12,782.18)	(12,434.66)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.4188)	0.0000	1	(4.8814)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000629.ZK	01/07/2025	SDB3264054700	0	(3,200)	0.3826	(1,258.55)	(1,224.34)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6320)	0.0000	1	(0.4806)	02/07/2025
000629.ZK	01/06/2025	SDB3264054700	0	(1,400)	0.3933	(550.62)	(550.62)	0.0000	4.3300	(1,858.32)	0.00	0.0662	(0.2842)	0.0000	1	(0.2180)	02/07/2025
000629.ZK	01/06/2025	SDB3264054700	0	(16,400)	0.3933	(6,450.09)	(6,450.09)	0.0000	4.3300	(1,858.32)	0.00	0.7758	(3.3295)	0.0000	1	(2.5537)	02/07/2025
000629.ZK	01/06/2025	SDB3264054700	0	(32,500)	0.3933	(12,782.18)	(12,782.18)	0.0000	4.3300	(1,858.32)	0.00	1.5374	(6.5982)	0.0000	1	(5.0607)	02/07/2025
000629.ZK	01/06/2025	SDB3264054700	0	(3,200)	0.3933	(1,258.55)	(1,258.55)	0.0000	4.3300	(1,858.32)	0.00	0.1514	(0.6497)	0.0000	1	(0.4983)	02/07/2025
TOTAL PANGANG GROUP VANADIUM TITANIUM & RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND												30.3698	(124.4432)	0.0000		(94.0733)	
PEGATRON CORPORATION CMN																	
4938.TW	01/17/2025	SDB3265345606	0	(3,000)	2.8286	(8,482.32)	(8,485.86)	0.0000	4.3300	(40.00)	0.00	1.0202	(0.0943)	0.0000	1	0.9259	02/04/2025
4938.TW	01/17/2025	SDB3265345606	0	(3,000)	2.8286	(8,661.37)	(8,485.86)	0.0000	4.3300	(40.00)	0.00	1.0418	(0.0943)	0.0000	1	0.9475	02/04/2025
4938.TW	01/16/2025	SDB3265345606	0	(3,000)	2.8380	(8,661.37)	(8,513.92)	0.0000	4.3300	(40.00)	0.00	1.0418	(0.0946)	0.0000	1	0.9472	02/04/2025
4938.TW	01/15/2025	SDB3265345606	0	(3,000)	2.7752	(8,661.37)	(8,325.53)	0.0000	4.3300	(40.00)	0.00	1.0418	(0.0925)	0.0000	1	0.9493	02/04/2025
4938.TW	01/14/2025	SDB3265345606	0	(3,000)	2.7881	(8,661.37)	(8,364.43)	0.0000	4.3300	(40.00)	0.00	1.0418	(0.0929)	0.0000	1	0.9488	02/04/2025
4938.TW	01/13/2025	SDB3265345606	0	(3,000)	2.8443	(8,661.37)	(8,532.92)	0.0000	4.3300	(40.00)	0.00	1.0418	(0.0948)	0.0000	1	0.9470	02/04/2025
4938.TW	01/10/2025	SDB3265345606	0	(3,000)	2.8871	(8,661.37)	(8,661.37)	0.0000	4.3300	(40.00)	0.00	3.1253	(0.2887)	0.0000	3	2.8366	02/04/2025
TOTAL PEGATRON CORPORATION CMN												9.3544	(0.8521)	0.0000		8.5023	
PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601857.SH	01/10/2025	SDB3263707255	0	(51,200)	1.2050	(62,508.08)	(61,693.49)	0.0000	4.3300	(158.53)	0.00	22.5550	(8.1504)	0.0000	3	14.4046	02/07/2025
601857.SH	01/10/2025	SDB3263707255	0	(4,200)	1.2050	(5,127.62)	(5,060.79)	0.0000	4.3300	(158.53)	0.00	1.8502	(0.6686)	0.0000	3	1.1816	02/07/2025
601857.SH	01/10/2025	SDB3263707255	0	(20,800)	1.2050	(25,393.91)	(25,062.98)	0.0000	4.3300	(158.53)	0.00	9.1630	(3.3111)	0.0000	3	5.8519	02/07/2025
601857.SH	01/10/2025	SDB3263707255	0	(44,600)	1.2050	(54,450.40)	(53,740.81)	0.0000	4.3300	(158.53)	0.00	19.6475	(7.0998)	0.0000	3	12.5477	02/07/2025
601857.SH	01/10/2025	SDB3263707255	0	(200)	1.2050	(244.17)	(240.99)	0.0000	4.3300	(158.53)	0.00	0.0881	(0.0318)	0.0000	3	0.0563	02/07/2025
601857.SH	01/10/2025	SDB3263707255	0	(7,900)	1.2050	(9,644.80)	(9,519.11)	0.0000	4.3300	(158.53)	0.00	3.4802	(1.2576)	0.0000	3	2.2226	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(51,200)	1.2111	(62,508.08)	(62,007.86)	0.0000	4.3300	(212.05)	0.00	7.5183	(3.6524)	0.0000	1	3.8659	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(4,200)	1.2111	(5,127.62)	(5,086.58)	0.0000	4.3300	(212.05)	0.00	0.6167	(0.2996)	0.0000	1	0.3171	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(20,800)	1.2111	(25,393.91)	(25,190.69)	0.0000	4.3300	(212.05)	0.00	3.0543	(1.4838)	0.0000	1	1.5705	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(44,600)	1.2111	(54,450.40)	(54,014.66)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1816)	0.0000	1	3.3676	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(200)	1.2111	(244.17)	(242.22)	0.0000	4.3300	(212.05)	0.00	0.0294	(0.0143)	0.0000	1	0.0151	02/07/2025
601857.SH	01/09/2025	SDB3263707255	0	(44,600)	1.2111	(54,450.40)	(54,014.66)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1816)	0.0000	1	3.3676	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(51,200)	1.2064	(62,508.08)	(61,767.07)	0.0000	4.3300	(212.05)	0.00	7.5183	(3.6382)	0.0000	1	3.8801	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(4,200)	1.2064	(5,127.62)	(5,066.83)	0.0000	4.3300	(212.05)	0.00	0.6167	(0.2984)	0.0000	1	0.3183	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(20,800)	1.2064	(25,393.91)	(25,092.87)	0.0000	4.3300	(212.05)	0.00	3.0543	(1.4780)	0.0000	1	1.5763	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(44,600)	1.2064	(54,450.40)	(53,804.90)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1692)	0.0000	1	3.3800	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(200)	1.2064	(244.17)	(241.28)	0.0000	4.3300	(212.05)	0.00	0.0294	(0.0142)	0.0000	1	0.0152	02/07/2025
601857.SH	01/08/2025	SDB3263707255	0	(44,600)	1.2064	(54,450.40)	(53,804.90)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1692)	0.0000	1	3.3800	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(51,200)	1.1984	(62,508.08)	(61,356.75)	0.0000	4.3300	(212.05)	0.00	7.5183	(3.6140)	0.0000	1	3.9043	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(4,200)	1.1984	(5,127.62)	(5,033.17)	0.0000	4.3300	(212.05)	0.00	0.6167	(0.2965)	0.0000	1	0.3203	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(20,800)	1.1984	(25,393.91)	(24,926.18)	0.0000	4.3300	(212.05)	0.00	3.0543	(1.4682)	0.0000	1	1.5861	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(44,600)	1.1984	(54,450.40)	(53,447.48)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1482)	0.0000	1	3.4010	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(200)	1.1984	(244.17)	(239.67)	0.0000	4.3300	(212.05)	0.00	0.0294	(0.0141)	0.0000	1	0.0153	02/07/2025
601857.SH	01/07/2025	SDB3263707255	0	(44,600)	1.1984	(54,450.40)	(53,447.48)	0.0000	4.3300	(212.05)	0.00	6.5492	(3.1482)	0.0000	1	3.4010	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(51,200)	1.2209	(62,508.08)	(62,508.08)	0.0000	4.3300	(243.12)	0.00	7.5183	(4.2214)	0.0000	1	3.2970	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(4,200)	1.2209	(5,127.62)	(5,127.62)	0.0000	4.3300	(243.12)	0.00	0.6167	(0.3463)	0.0000	1	0.2705	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(20,800)	1.2209	(25,393.91)	(25,393.91)	0.0000	4.3300	(243.12)	0.00	3.0543	(1.7149)	0.0000	1	1.3394	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(44,600)	1.2209	(54,450.40)	(54,450.40)	0.0000	4.3300	(243.12)	0.00	6.5492	(3.6772)	0.0000	1	2.8720	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(200)	1.2209	(244.17)	(244.17)	0.0000	4.3300	(243.12)	0.00	0.0294	(0.0165)	0.0000	1	0.0129	02/07/2025
601857.SH	01/06/2025	SDB3263707255	0	(77,400)	1.2209	(94,494.64)	(94,494.64)	0.0000	4.3300	(243.12)	0.00	11.3656	(6.3815)	0.0000	1	4.9841	02/07/2025
TOTAL PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												158.8688	(72.1468)	0.0000		86.7221	
PHARMA ESSENTIA CORPORATION CMN																	
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(22,073.51)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.6550	(1.6344)	0.0000	1	1.0206	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(21,865.72)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.6300	(1.6344)	0.0000	1	0.9956	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHARMA ESSENTIA CORPORATION CMN (Cont.)																	
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(18,750.00)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6344)	0.0000	1	0.6208	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(18,750.00)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6344)	0.0000	1	0.6208	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(18,750.00)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6344)	0.0000	1	0.6208	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(3,000)	21.6911	(56,250.00)	(65,073.36)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.9031)	0.0000	1	1.8625	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(18,750.00)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6344)	0.0000	1	0.6208	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(4,000)	21.6911	(75,000.00)	(86,764.48)	0.0000	4.3300	(271.25)	0.00	9.0208	(6.5375)	0.0000	1	2.4834	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(2,000)	21.6911	(37,500.00)	(43,382.24)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2687)	0.0000	1	1.2417	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(2,000)	21.6911	(37,500.00)	(43,382.24)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2687)	0.0000	1	1.2417	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(2,000)	21.6911	(37,500.00)	(43,382.24)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2687)	0.0000	1	1.2417	02/04/2025
6446.TW	01/17/2025	SDB3260121402	0	(1,000)	21.6911	(18,750.00)	(21,691.12)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6344)	0.0000	1	0.6208	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(22,073.51)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.6550	(1.6396)	0.0000	1	1.0153	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(21,865.72)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.6300	(1.6396)	0.0000	1	0.9903	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(18,750.00)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6396)	0.0000	1	0.6156	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(18,750.00)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6396)	0.0000	1	0.6156	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(3,000)	21.7608	(56,250.00)	(65,282.44)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.9189)	0.0000	1	1.8468	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(18,750.00)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6396)	0.0000	1	0.6156	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(4,000)	21.7608	(75,000.00)	(87,043.25)	0.0000	4.3300	(271.25)	0.00	9.0208	(6.5585)	0.0000	1	2.4624	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(2,000)	21.7608	(37,500.00)	(43,521.62)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2792)	0.0000	1	1.2312	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(2,000)	21.7608	(37,500.00)	(43,521.62)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2792)	0.0000	1	1.2312	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(2,000)	21.7608	(37,500.00)	(43,521.62)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2792)	0.0000	1	1.2312	02/04/2025
6446.TW	01/16/2025	SDB3260121402	0	(1,000)	21.7608	(18,750.00)	(21,760.81)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6396)	0.0000	1	0.6156	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(22,073.51)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.6550	(1.6064)	0.0000	1	1.0486	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(21,865.72)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.6300	(1.6064)	0.0000	1	1.0236	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(3,000)	21.3196	(56,250.00)	(63,958.93)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.8191)	0.0000	1	1.9465	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(4,000)	21.3196	(75,000.00)	(85,278.58)	0.0000	4.3300	(271.25)	0.00	9.0208	(6.4255)	0.0000	1	2.5953	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(2,000)	21.3196	(37,500.00)	(42,639.29)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2128)	0.0000	1	1.2977	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(2,000)	21.3196	(37,500.00)	(42,639.29)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2128)	0.0000	1	1.2977	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(2,000)	21.3196	(37,500.00)	(42,639.29)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2128)	0.0000	1	1.2977	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(3,000)	21.3196	(56,250.00)	(63,958.93)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.8191)	0.0000	1	1.9465	02/04/2025
6446.TW	01/15/2025	SDB3260121402	0	(1,000)	21.3196	(18,750.00)	(21,319.64)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6064)	0.0000	1	0.6488	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(22,073.51)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.6550	(1.6505)	0.0000	1	1.0045	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(21,865.72)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.6300	(1.6505)	0.0000	1	0.9795	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(18,750.00)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6505)	0.0000	1	0.6048	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(18,750.00)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6505)	0.0000	1	0.6048	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(3,000)	21.9047	(56,250.00)	(65,714.03)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.9514)	0.0000	1	1.8143	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(18,750.00)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6505)	0.0000	1	0.6048	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(4,000)	21.9047	(75,000.00)	(87,618.70)	0.0000	4.3300	(271.25)	0.00	9.0208	(6.6018)	0.0000	1	2.4190	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(2,000)	21.9047	(37,500.00)	(43,809.35)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.3009)	0.0000	1	1.2095	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(2,000)	21.9047	(37,500.00)	(43,809.35)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.3009)	0.0000	1	1.2095	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(2,000)	21.9047	(37,500.00)	(43,809.35)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.3009)	0.0000	1	1.2095	02/04/2025
6446.TW	01/14/2025	SDB3260121402	0	(1,000)	21.9047	(18,750.00)	(21,904.67)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6505)	0.0000	1	0.6048	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(22,073.51)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.6550	(1.6445)	0.0000	1	1.0105	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(21,865.72)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.6300	(1.6445)	0.0000	1	0.9855	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(18,750.00)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6445)	0.0000	1	0.6107	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(18,750.00)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6445)	0.0000	1	0.6107	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(18,750.00)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6445)	0.0000	1	0.6107	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(3,000)	21.8256	(56,250.00)	(65,476.73)	0.0000	4.3300	(271.25)	0.00	6.7656	(4.9335)	0.0000	1	1.8321	02/04/2025
6446.TW	01/13/2025	SDB3260121402															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHARMA ESSENTIA CORPORATION CMN (Cont.)																	
6446.TW	01/13/2025	SDB3260121402	0	(4,000)	21.8256	(75,000.00)	(87,302.31)	0.0000	4.3300	(271.25)	0.00	9.0208	(6.5780)	0.0000	1	2.4428	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(2,000)	21.8256	(37,500.00)	(43,651.16)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2890)	0.0000	1	1.2214	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(2,000)	21.8256	(37,500.00)	(43,651.16)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2890)	0.0000	1	1.2214	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(2,000)	21.8256	(37,500.00)	(43,651.16)	0.0000	4.3300	(271.25)	0.00	4.5104	(3.2890)	0.0000	1	1.2214	02/04/2025
6446.TW	01/13/2025	SDB3260121402	0	(1,000)	21.8256	(18,750.00)	(21,825.58)	0.0000	4.3300	(271.25)	0.00	2.2552	(1.6445)	0.0000	1	0.6107	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(21,865.72)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	7.8899	(5.0262)	0.0000	3	2.8637	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(18,750.00)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	6.7656	(5.0262)	0.0000	3	1.7394	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(18,750.00)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	6.7656	(5.0262)	0.0000	3	1.7394	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(18,750.00)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	6.7656	(5.0262)	0.0000	3	1.7394	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(3,000)	22.1445	(56,250.00)	(66,433.46)	0.0000	4.3300	(272.37)	0.00	20.2969	(15.0786)	0.0000	3	5.2182	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(18,750.00)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	6.7656	(5.0262)	0.0000	3	1.7394	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(4,000)	22.1445	(75,000.00)	(88,577.95)	0.0000	4.3300	(272.37)	0.00	27.0625	(20.1049)	0.0000	3	6.9576	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(2,000)	22.1445	(37,500.00)	(44,288.97)	0.0000	4.3300	(272.37)	0.00	13.5313	(10.0524)	0.0000	3	3.4788	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(2,000)	22.1445	(37,500.00)	(44,288.97)	0.0000	4.3300	(272.37)	0.00	13.5313	(10.0524)	0.0000	3	3.4788	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(2,000)	22.1445	(37,500.00)	(44,288.97)	0.0000	4.3300	(272.37)	0.00	13.5313	(10.0524)	0.0000	3	3.4788	02/04/2025
6446.TW	01/10/2025	SDB3260121402	0	(1,000)	22.1445	(18,750.00)	(22,144.49)	0.0000	4.3300	(272.37)	0.00	6.7656	(5.0262)	0.0000	3	1.7394	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(1,000)	22.1386	(18,750.00)	(22,138.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.6826)	0.0000	1	0.5726	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(1,000)	22.1386	(18,750.00)	(22,138.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.6826)	0.0000	1	0.5726	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(1,000)	22.1386	(18,750.00)	(22,138.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.6826)	0.0000	1	0.5726	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(3,000)	22.1386	(56,250.00)	(66,415.93)	0.0000	4.3300	(273.61)	0.00	6.7656	(5.0478)	0.0000	1	1.7178	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(1,000)	22.1386	(18,750.00)	(22,138.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.6826)	0.0000	1	0.5726	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(4,000)	22.1386	(75,000.00)	(88,554.57)	0.0000	4.3300	(273.61)	0.00	9.0208	(6.7304)	0.0000	1	2.2904	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(2,000)	22.1386	(37,500.00)	(44,277.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.3652)	0.0000	1	1.1452	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(2,000)	22.1386	(37,500.00)	(44,277.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.3652)	0.0000	1	1.1452	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(2,000)	22.1386	(37,500.00)	(44,277.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.3652)	0.0000	1	1.1452	02/04/2025
6446.TW	01/09/2025	SDB3260121402	0	(1,000)	22.1386	(18,750.00)	(22,138.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.6826)	0.0000	1	0.5726	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(1,000)	20.5556	(18,750.00)	(20,555.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.5623)	0.0000	1	0.6929	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(1,000)	20.5556	(18,750.00)	(20,555.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.5623)	0.0000	1	0.6929	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(3,000)	20.5556	(56,250.00)	(61,666.92)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.6869)	0.0000	1	2.0787	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(1,000)	20.5556	(18,750.00)	(20,555.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.5623)	0.0000	1	0.6929	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(4,000)	20.5556	(75,000.00)	(82,222.56)	0.0000	4.3300	(273.61)	0.00	9.0208	(6.2492)	0.0000	1	2.7717	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(2,000)	20.5556	(37,500.00)	(41,111.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.1246)	0.0000	1	1.3858	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(2,000)	20.5556	(37,500.00)	(41,111.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.1246)	0.0000	1	1.3858	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(2,000)	20.5556	(37,500.00)	(41,111.28)	0.0000	4.3300	(273.61)	0.00	4.5104	(3.1246)	0.0000	1	1.3858	02/04/2025
6446.TW	01/08/2025	SDB3260121402	0	(1,000)	20.5556	(18,750.00)	(20,555.64)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.5623)	0.0000	1	0.6929	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(1,000)	18.6950	(18,750.00)	(18,694.99)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.4209)	0.0000	1	0.8343	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(1,000)	18.6950	(18,750.00)	(18,694.99)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.4209)	0.0000	1	0.8343	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(1,000)	18.6950	(18,750.00)	(18,694.99)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.4209)	0.0000	1	0.8343	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(3,000)	18.6950	(56,250.00)	(56,084.98)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2626)	0.0000	1	2.5030	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(1,000)	18.6950	(18,750.00)	(18,694.99)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.4209)	0.0000	1	0.8343	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(4,000)	18.6950	(75,000.00)	(74,779.97)	0.0000	4.3300	(273.61)	0.00	9.0208	(5.6835)	0.0000	1	3.3373	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(2,000)	18.6950	(37,500.00)	(37,389.98)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.8418)	0.0000	1	1.6687	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(2,000)	18.6950	(37,500.00)	(37,389.98)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.8418)	0.0000	1	1.6687	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(2,000)	18.6950	(37,500.00)	(37,389.98)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.8418)	0.0000	1	1.6687	02/04/2025
6446.TW	01/07/2025	SDB3260121402	0	(1,000)	18.6950	(18,750.00)	(18,694.99)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.4209)	0.0000	1	0.8343	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(1,000)	18.3296	(18,750.00)	(18,329.63)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.3931)	0.0000	1	0.8621	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(1,000)	18.3296	(18,750.00)	(18,329.63)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.3931)	0.0000	1	0.8621	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(1,000)	18.3296	(18,750.00)	(18,329.63)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.3931)	0.0000	1	0.8621	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(3,000)	18.3296	(56,250.00)	(54,988.89)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.1793)	0.0000	1	2.5863	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(1,000)	18.3296	(18,750.00)	(18,329.63)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.3931)	0.0000	1	0.8621	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(4,000)	18.3296	(75,000.00)	(73,318.52)	0.0000	4.3300	(273.61)	0.00	9.0208	(5.5724)	0.0000	1	3.4484	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(2,000)	18.3296	(37,500.00)	(36,659.26)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.7862)	0.0000	1	1.7242	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHARMA ESSENTIA CORPORATION CMN (Cont.)																	
6446.TW	01/06/2025	SDB3260121402	0	(2,000)	18.3296	(37,500.00)	(36,659.26)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.7862)	0.0000	1	1.7242	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(2,000)	18.3296	(37,500.00)	(36,659.26)	0.0000	4.3300	(273.61)	0.00	4.5104	(2.7862)	0.0000	1	1.7242	02/04/2025
6446.TW	01/06/2025	SDB3260121402	0	(1,000)	18.3296	(18,750.00)	(18,329.63)	0.0000	4.3300	(273.61)	0.00	2.2552	(1.3931)	0.0000	1	0.8621	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(1,000)	18.7500	(18,750.00)	(18,750.00)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2752)	0.0000	3	2.4905	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(1,000)	18.7500	(18,750.00)	(18,750.00)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2752)	0.0000	3	2.4905	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(1,000)	18.7500	(18,750.00)	(18,750.00)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2752)	0.0000	3	2.4905	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(3,000)	18.7500	(56,250.00)	(56,250.00)	0.0000	4.3300	(273.61)	0.00	20.2969	(12.8255)	0.0000	3	7.4714	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(1,000)	18.7500	(18,750.00)	(18,750.00)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2752)	0.0000	3	2.4905	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(4,000)	18.7500	(75,000.00)	(75,000.00)	0.0000	4.3300	(273.61)	0.00	27.0625	(17.1007)	0.0000	3	9.9618	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(2,000)	18.7500	(37,500.00)	(37,500.00)	0.0000	4.3300	(273.61)	0.00	13.5313	(8.5503)	0.0000	3	4.9809	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(2,000)	18.7500	(37,500.00)	(37,500.00)	0.0000	4.3300	(273.61)	0.00	13.5313	(8.5503)	0.0000	3	4.9809	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(2,000)	18.7500	(37,500.00)	(37,500.00)	0.0000	4.3300	(273.61)	0.00	13.5313	(8.5503)	0.0000	3	4.9809	02/04/2025
6446.TW	01/03/2025	SDB3260121402	0	(1,000)	18.7500	(18,750.00)	(18,750.00)	0.0000	4.3300	(273.61)	0.00	6.7656	(4.2752)	0.0000	3	2.4905	02/04/2025
TOTAL PHARMA ESSENTIA CORPORATION CMN													643.2207	(445.0173)	0.0000	198.2034	
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND																	
300725.ZK	01/17/2025	SDB3264054688	0	(400)	4.1842	(1,835.39)	(1,673.69)	0.0000	4.3300	(2,137.03)	0.00	0.2208	(0.9935)	0.0000	1	(0.7728)	02/07/2025
300725.ZK	01/17/2025	SDB3264054688	0	(100)	4.1842	(458.85)	(418.42)	0.0000	4.3300	(2,137.03)	0.00	0.0552	(0.2484)	0.0000	1	(0.1932)	02/07/2025
300725.ZK	01/17/2025	SDB3264054688	0	(1,485)	4.1842	(6,813.88)	(6,213.57)	0.0000	4.3300	(2,137.03)	0.00	0.8196	(3.6885)	0.0000	1	(2.8689)	02/07/2025
300725.ZK	01/16/2025	SDB3264054688	0	(400)	3.9979	(1,835.39)	(1,599.15)	0.0000	4.3300	(2,137.03)	0.00	0.2208	(0.9493)	0.0000	1	(0.7285)	02/07/2025
300725.ZK	01/16/2025	SDB3264054688	0	(100)	3.9979	(458.85)	(399.79)	0.0000	4.3300	(2,137.03)	0.00	0.0552	(0.2373)	0.0000	1	(0.1821)	02/07/2025
300725.ZK	01/16/2025	SDB3264054688	0	(1,485)	3.9979	(6,813.88)	(5,936.85)	0.0000	4.3300	(2,137.03)	0.00	0.8196	(3.5242)	0.0000	1	(2.7047)	02/07/2025
300725.ZK	01/15/2025	SDB3264054688	0	(400)	3.9579	(1,835.39)	(1,583.17)	0.0000	4.3300	(2,137.03)	0.00	0.2208	(0.9398)	0.0000	1	(0.7190)	02/07/2025
300725.ZK	01/15/2025	SDB3264054688	0	(100)	3.9579	(458.85)	(395.79)	0.0000	4.3300	(2,137.03)	0.00	0.0552	(0.2350)	0.0000	1	(0.1798)	02/07/2025
300725.ZK	01/15/2025	SDB3264054688	0	(1,485)	3.9579	(6,813.88)	(5,877.53)	0.0000	4.3300	(2,137.03)	0.00	0.8196	(3.4890)	0.0000	1	(2.6695)	02/07/2025
300725.ZK	01/14/2025	SDB3264054688	0	(400)	4.1017	(1,835.39)	(1,640.67)	0.0000	4.3300	(2,137.03)	0.00	0.2208	(0.9739)	0.0000	1	(0.7532)	02/07/2025
300725.ZK	01/14/2025	SDB3264054688	0	(100)	4.1017	(458.85)	(410.17)	0.0000	4.3300	(2,137.03)	0.00	0.0552	(0.2435)	0.0000	1	(0.1883)	02/07/2025
300725.ZK	01/14/2025	SDB3264054688	0	(1,485)	4.1017	(6,813.88)	(6,090.99)	0.0000	4.3300	(2,137.03)	0.00	0.8196	(3.6157)	0.0000	1	(2.7962)	02/07/2025
300725.ZK	01/13/2025	SDB3264054688	0	(400)	4.1620	(1,835.39)	(1,664.81)	0.0000	4.3300	(2,137.03)	0.00	0.2208	(0.9883)	0.0000	1	(0.7675)	02/07/2025
300725.ZK	01/13/2025	SDB3264054688	0	(100)	4.1620	(458.85)	(416.20)	0.0000	4.3300	(2,137.03)	0.00	0.0552	(0.2471)	0.0000	1	(0.1919)	02/07/2025
300725.ZK	01/13/2025	SDB3264054688	0	(1,485)	4.1620	(6,813.88)	(6,180.59)	0.0000	4.3300	(2,137.03)	0.00	0.8196	(3.6689)	0.0000	1	(2.8494)	02/07/2025
300725.ZK	01/10/2025	SDB3264054688	0	(400)	4.2664	(1,835.39)	(1,706.56)	0.0000	4.3300	(2,188.94)	0.00	0.6623	(3.1130)	0.0000	3	(2.4507)	02/07/2025
300725.ZK	01/10/2025	SDB3264054688	0	(100)	4.2664	(458.85)	(426.64)	0.0000	4.3300	(2,188.94)	0.00	0.1656	(0.7782)	0.0000	3	(0.6127)	02/07/2025
300725.ZK	01/10/2025	SDB3264054688	0	(1,485)	4.2664	(6,813.88)	(6,335.60)	0.0000	4.3300	(2,188.94)	0.00	2.4587	(11.5569)	0.0000	3	(9.0982)	02/07/2025
300725.ZK	01/10/2025	SDB3264054688	0	(4,015)	4.2664	(18,422.71)	(17,129.59)	0.0000	4.3300	(2,188.94)	0.00	6.6475	(31.2463)	0.0000	3	(24.5988)	02/07/2025
300725.ZK	01/10/2025	SDB3264054688	0	(5,300)	4.2664	(24,318.90)	(22,611.91)	0.0000	4.3300	(2,188.94)	0.00	8.7751	(41.2467)	0.0000	3	(32.4717)	02/07/2025
300725.ZK	01/09/2025	SDB3264054688	0	(400)	4.2422	(1,835.39)	(1,696.89)	0.0000	4.3300	(2,188.94)	0.00	0.2208	(1.0318)	0.0000	1	(0.8110)	02/07/2025
300725.ZK	01/09/2025	SDB3264054688	0	(100)	4.2422	(458.85)	(424.22)	0.0000	4.3300	(2,188.94)	0.00	0.0552	(0.2579)	0.0000	1	(0.2028)	02/07/2025
300725.ZK	01/09/2025	SDB3264054688	0	(1,485)	4.2422	(6,813.88)	(6,299.69)	0.0000	4.3300	(2,188.94)	0.00	0.8196	(3.8305)	0.0000	1	(3.0109)	02/07/2025
300725.ZK	01/09/2025	SDB3264054688	0	(4,015)	4.2422	(18,422.71)	(17,032.51)	0.0000	4.3300	(2,188.94)	0.00	2.2158	(10.3564)	0.0000	1	(8.1406)	02/07/2025
300725.ZK	01/09/2025	SDB3264054688	0	(5,300)	4.2422	(24,318.90)	(22,483.76)	0.0000	4.3300	(2,188.94)	0.00	2.9250	(13.6710)	0.0000	1	(10.7460)	02/07/2025
300725.ZK	01/08/2025	SDB3264054688	0	(400)	4.2544	(1,835.39)	(1,701.76)	0.0000	4.3300	(2,188.94)	0.00	0.2208	(1.0347)	0.0000	1	(0.8140)	02/07/2025
300725.ZK	01/08/2025	SDB3264054688	0	(100)	4.2544	(458.85)	(425.44)	0.0000	4.3300	(2,188.94)	0.00	0.0552	(0.2587)	0.0000	1	(0.2035)	02/07/2025
300725.ZK	01/08/2025	SDB3264054688	0	(1,485)	4.2544	(6,813.88)	(6,317.77)	0.0000	4.3300	(2,188.94)	0.00	0.8196	(3.8414)	0.0000	1	(3.0219)	02/07/2025
300725.ZK	01/08/2025	SDB3264054688	0	(4,015)	4.2544	(18,422.71)	(17,081.38)	0.0000	4.3300	(2,188.94)	0.00	2.2158	(10.3861)	0.0000	1	(8.1703)	02/07/2025
300725.ZK	01/08/2025	SDB3264054688	0	(5,300)	4.2544	(24,318.90)	(22,548.27)	0.0000	4.3300	(2,188.94)	0.00	2.9250	(13.7102)	0.0000	1	(10.7852)	02/07/2025
300725.ZK	01/07/2025	SDB3264054688	0	(400)	4.4382	(1,835.39)	(1,775.29)	0.0000	4.3300	(2,188.94)	0.00	0.2208	(1.0794)	0.0000	1	(0.8587)	02/07/2025
300725.ZK	01/07/2025	SDB3264054688	0	(100)	4.4382	(458.85)	(443.82)	0.0000	4.3300	(2,188.94)	0.00	0.0552	(0.2699)	0.0000	1	(0.2147)	02/07/2025
300725.ZK	01/07/2025	SDB3264054688	0	(1,485)	4.4382	(6,813.88)	(6,590.76)	0.0000	4.3300	(2,188.94)	0.00	0.8196	(4.0074)	0.0000	1	(3.1879)	02/07/2025
300725.ZK	01/07/2025	SDB3264054688	0	(4,015)	4.4382	(18,422.71)	(17,819.45)	0.0000	4.3300	(2,188.94)	0.00	2.2158	(10.8349)	0.0000	1	(8.6191)	02/07/2025
300725.ZK	01/07/2025	SDB3264054688	0	(5,300)	4.4382	(24,318.90)	(23,522.57)	0.0000	4.3300	(2,188.94)	0.00	2.9250	(14.3026)	0.0000	1	(11.3776)	02/07/2025
300725.ZK	01/06/2025	SDB3264054688	0	(400)	4.5885	(1,835.39)	(1,835.39)	0.0000	4.3300	(2,188.94)	0.00	0.2208	(1.1160)	0.0000	1	(0.8952)	02/07/2025
300725.ZK	01/06/2025	SDB3264054688	0	(100)	4.5885	(458.85)	(458.85)	0.0000	4.3300	(2,188.94)	0.00	0.0552	(0.2790)	0.0000	1	(0.2238)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300725.ZK	01/06/2025	SDB3264054688	0	(1,485)	4.5885	(6,813.88)	(6,813.88)	0.0000	4.3300	(2,188.94)	0.00	0.8196	(4.1431)	0.0000	1	(3.3235)	02/07/2025
300725.ZK	01/06/2025	SDB3264054688	0	(4,015)	4.5885	(18,422.71)	(18,422.71)	0.0000	4.3300	(2,188.94)	0.00	2.2158	(11.2017)	0.0000	1	(8.9859)	02/07/2025
300725.ZK	01/06/2025	SDB3264054688	0	(5,300)	4.5885	(24,318.90)	(24,318.90)	0.0000	4.3300	(2,188.94)	0.00	2.9250	(14.7868)	0.0000	1	(11.8618)	02/07/2025
TOTAL PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND												49.1321	(232.3832)	0.0000		(183.2511)	
PHISON ELECTRONICS CORPORATION CMN																	
8299.TWO	01/17/2025	SDB3262741488	0	(1,000)	13.3717	(16,280.49)	(13,371.65)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9013)	0.0000	1	1.0569	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(1,000)	13.3717	(16,280.49)	(13,371.65)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9013)	0.0000	1	1.0569	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(2,000)	13.3717	(32,560.98)	(26,743.31)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.8026)	0.0000	1	2.1138	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(1,000)	13.3717	(16,280.49)	(13,371.65)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9013)	0.0000	1	1.0569	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(3,000)	13.3717	(48,841.46)	(40,114.96)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.7038)	0.0000	1	3.1707	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(5,000)	13.3717	(81,402.44)	(66,858.26)	0.0000	4.3300	(242.65)	0.00	9.7909	(4.5064)	0.0000	1	5.2845	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(1,000)	13.3717	(16,280.49)	(13,371.65)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9013)	0.0000	1	1.0569	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(1,000)	13.3717	(16,280.49)	(13,371.65)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9013)	0.0000	1	1.0569	02/04/2025
8299.TWO	01/17/2025	SDB3262741488	0	(2,000)	13.3717	(32,560.98)	(26,743.31)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.8026)	0.0000	1	2.1138	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(1,000)	13.6761	(16,280.49)	(13,676.07)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9218)	0.0000	1	1.0364	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(1,000)	13.6761	(16,280.49)	(13,676.07)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9218)	0.0000	1	1.0364	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(2,000)	13.6761	(32,560.98)	(27,352.13)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.8436)	0.0000	1	2.0728	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(1,000)	13.6761	(16,280.49)	(13,676.07)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9218)	0.0000	1	1.0364	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(3,000)	13.6761	(48,841.46)	(41,028.20)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.7654)	0.0000	1	3.1092	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(5,000)	13.6761	(81,402.44)	(68,380.33)	0.0000	4.3300	(242.65)	0.00	9.7909	(4.6090)	0.0000	1	5.8189	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(1,000)	13.6761	(16,280.49)	(13,676.07)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9218)	0.0000	1	1.0364	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(1,000)	13.6761	(16,280.49)	(13,676.07)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9218)	0.0000	1	1.0364	02/04/2025
8299.TWO	01/16/2025	SDB3262741488	0	(2,000)	13.6761	(32,560.98)	(27,352.13)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.8436)	0.0000	1	2.0728	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(1,000)	13.3021	(16,280.49)	(13,302.13)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.8966)	0.0000	1	1.0616	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(1,000)	13.3021	(16,280.49)	(13,302.13)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.8966)	0.0000	1	1.0616	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(2,000)	13.3021	(32,560.98)	(26,604.26)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.7932)	0.0000	1	2.1232	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(1,000)	13.3021	(16,280.49)	(13,302.13)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.8966)	0.0000	1	1.0616	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(3,000)	13.3021	(48,841.46)	(39,906.39)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.6898)	0.0000	1	3.1848	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(5,000)	13.3021	(81,402.44)	(66,510.65)	0.0000	4.3300	(242.65)	0.00	9.7909	(4.4829)	0.0000	1	5.3080	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(1,000)	13.3021	(16,280.49)	(13,302.13)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.8966)	0.0000	1	1.0616	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(1,000)	13.3021	(16,280.49)	(13,302.13)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.8966)	0.0000	1	1.0616	02/04/2025
8299.TWO	01/15/2025	SDB3262741488	0	(2,000)	13.3021	(32,560.98)	(26,604.26)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.7932)	0.0000	1	2.1232	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(1,000)	14.2896	(16,280.49)	(14,289.61)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9631)	0.0000	1	0.9950	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(1,000)	14.2896	(16,280.49)	(14,289.61)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9631)	0.0000	1	0.9950	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(2,000)	14.2896	(32,560.98)	(28,579.23)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.9263)	0.0000	1	1.9901	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(1,000)	14.2896	(16,280.49)	(14,289.61)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9631)	0.0000	1	0.9950	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(3,000)	14.2896	(48,841.46)	(42,868.85)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.8894)	0.0000	1	2.9851	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(5,000)	14.2896	(81,402.44)	(71,448.07)	0.0000	4.3300	(242.65)	0.00	9.7909	(4.8157)	0.0000	1	4.9752	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(1,000)	14.2896	(16,280.49)	(14,289.61)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9631)	0.0000	1	0.9950	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(1,000)	14.2896	(16,280.49)	(14,289.61)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9631)	0.0000	1	0.9950	02/04/2025
8299.TWO	01/14/2025	SDB3262741488	0	(2,000)	14.2896	(32,560.98)	(28,579.23)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.9263)	0.0000	1	1.9901	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(1,000)	14.5706	(16,280.49)	(14,570.62)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9821)	0.0000	1	0.9761	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(1,000)	14.5706	(16,280.49)	(14,570.62)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9821)	0.0000	1	0.9761	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(2,000)	14.5706	(32,560.98)	(29,141.24)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.9642)	0.0000	1	1.9522	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(1,000)	14.5706	(16,280.49)	(14,570.62)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9821)	0.0000	1	0.9761	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(3,000)	14.5706	(48,841.46)	(43,711.87)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9463)	0.0000	1	2.9283	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(5,000)	14.5706	(81,402.44)	(72,853.11)	0.0000	4.3300	(242.65)	0.00	9.7909	(4.9104)	0.0000	1	4.8805	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(1,000)	14.5706	(16,280.49)	(14,570.62)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9821)	0.0000	1	0.9761	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(1,000)	14.5706	(16,280.49)	(14,570.62)	0.0000	4.3300	(242.65)	0.00	1.9582	(0.9821)	0.0000	1	0.9761	02/04/2025
8299.TWO	01/13/2025	SDB3262741488	0	(2,000)	14.5706	(32,560.98)	(29,141.24)	0.0000	4.3300	(242.65)	0.00	3.9164	(1.9642)	0.0000	1	1.9522	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(1,000)	14.7376	(16,280.49)	(14,737.64)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9800)	0.0000	3	2.8945	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(1,000)	14.7376	(16,280.49)	(14,737.64)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9800)	0.0000	3	2.8945	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHISON ELECTRONICS CORPORATION CMN (Cont.)																	
8299.TWO	01/10/2025	SDB3262741488	0	(2,000)	14.7376	(32,560.98)	(29,475.29)	0.0000	4.3300	(242.65)	0.00	11.7491	(5.9601)	0.0000	3	5.7890	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(1,000)	14.7376	(16,280.49)	(14,737.64)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9800)	0.0000	3	2.8945	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(3,000)	14.7376	(48,841.46)	(44,212.93)	0.0000	4.3300	(242.65)	0.00	17.6236	(8.9401)	0.0000	3	8.6835	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(5,000)	14.7376	(81,402.44)	(73,688.21)	0.0000	4.3300	(242.65)	0.00	29.3727	(14.9002)	0.0000	3	14.4725	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(1,000)	14.7376	(16,280.49)	(14,737.64)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9800)	0.0000	3	2.8945	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(1,000)	14.7376	(16,280.49)	(14,737.64)	0.0000	4.3300	(242.65)	0.00	5.8745	(2.9800)	0.0000	3	2.8945	02/04/2025
8299.TWO	01/10/2025	SDB3262741488	0	(2,000)	14.7376	(32,560.98)	(29,475.29)	0.0000	4.3300	(242.65)	0.00	11.7491	(5.9601)	0.0000	3	5.7890	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(1,000)	15.5949	(16,280.49)	(15,594.90)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0511)	0.0000	1	0.9071	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(1,000)	15.5949	(16,280.49)	(15,594.90)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0511)	0.0000	1	0.9071	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(2,000)	15.5949	(32,560.98)	(31,189.80)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1023)	0.0000	1	1.8141	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(1,000)	15.5949	(16,280.49)	(15,594.90)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0511)	0.0000	1	0.9071	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(3,000)	15.5949	(48,841.46)	(46,784.70)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.1534)	0.0000	1	2.7212	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(5,000)	15.5949	(81,402.44)	(77,974.50)	0.0000	4.3300	(242.65)	0.00	9.7909	(5.2556)	0.0000	1	4.5353	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(1,000)	15.5949	(16,280.49)	(15,594.90)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0511)	0.0000	1	0.9071	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(1,000)	15.5949	(16,280.49)	(15,594.90)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0511)	0.0000	1	0.9071	02/04/2025
8299.TWO	01/09/2025	SDB3262741488	0	(2,000)	15.5949	(32,560.98)	(31,189.80)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1023)	0.0000	1	1.8141	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(1,000)	15.7583	(16,280.49)	(15,758.31)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0621)	0.0000	1	0.8960	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(1,000)	15.7583	(16,280.49)	(15,758.31)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0621)	0.0000	1	0.8960	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(2,000)	15.7583	(32,560.98)	(31,516.62)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1243)	0.0000	1	1.7921	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(1,000)	15.7583	(16,280.49)	(15,758.31)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0621)	0.0000	1	0.8960	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(3,000)	15.7583	(48,841.46)	(47,274.94)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.1864)	0.0000	1	2.6881	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(5,000)	15.7583	(81,402.44)	(78,791.56)	0.0000	4.3300	(242.65)	0.00	9.7909	(5.3107)	0.0000	1	4.4802	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(1,000)	15.7583	(16,280.49)	(15,758.31)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0621)	0.0000	1	0.8960	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(1,000)	15.7583	(16,280.49)	(15,758.31)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0621)	0.0000	1	0.8960	02/04/2025
8299.TWO	01/08/2025	SDB3262741488	0	(2,000)	15.7583	(32,560.98)	(31,516.62)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1243)	0.0000	1	1.7921	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(1,000)	15.7815	(16,280.49)	(15,781.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0637)	0.0000	1	0.8945	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(1,000)	15.7815	(16,280.49)	(15,781.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0637)	0.0000	1	0.8945	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(2,000)	15.7815	(32,560.98)	(31,562.97)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1274)	0.0000	1	1.7890	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(1,000)	15.7815	(16,280.49)	(15,781.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0637)	0.0000	1	0.8945	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(3,000)	15.7815	(48,841.46)	(47,344.46)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.1911)	0.0000	1	2.6834	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(5,000)	15.7815	(81,402.44)	(78,907.43)	0.0000	4.3300	(242.65)	0.00	9.7909	(5.3185)	0.0000	1	4.4724	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(1,000)	15.7815	(16,280.49)	(15,781.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0637)	0.0000	1	0.8945	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(1,000)	15.7815	(16,280.49)	(15,781.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0637)	0.0000	1	0.8945	02/04/2025
8299.TWO	01/07/2025	SDB3262741488	0	(2,000)	15.7815	(32,560.98)	(31,562.97)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1274)	0.0000	1	1.7890	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(1,000)	16.0765	(16,280.49)	(16,076.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0836)	0.0000	1	0.8746	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(1,000)	16.0765	(16,280.49)	(16,076.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0836)	0.0000	1	0.8746	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(2,000)	16.0765	(32,560.98)	(32,152.97)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1672)	0.0000	1	1.7492	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(1,000)	16.0765	(16,280.49)	(16,076.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0836)	0.0000	1	0.8746	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(3,000)	16.0765	(48,841.46)	(48,229.46)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2508)	0.0000	1	2.6238	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(5,000)	16.0765	(81,402.44)	(80,382.43)	0.0000	4.3300	(242.65)	0.00	9.7909	(5.4179)	0.0000	1	4.3730	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(1,000)	16.0765	(16,280.49)	(16,076.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0836)	0.0000	1	0.8746	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(1,000)	16.0765	(16,280.49)	(16,076.49)	0.0000	4.3300	(242.65)	0.00	1.9582	(1.0836)	0.0000	1	0.8746	02/04/2025
8299.TWO	01/06/2025	SDB3262741488	0	(2,000)	16.0765	(32,560.98)	(32,152.97)	0.0000	4.3300	(242.65)	0.00	3.9164	(2.1672)	0.0000	1	1.7492	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(1,000)	16.2805	(16,280.49)	(16,280.49)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2920)	0.0000	3	2.5825	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(1,000)	16.2805	(16,280.49)	(16,280.49)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2920)	0.0000	3	2.5825	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(2,000)	16.2805	(32,560.98)	(32,560.98)	0.0000	4.3300	(242.65)	0.00	11.7491	(6.5840)	0.0000	3	5.1651	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(1,000)	16.2805	(16,280.49)	(16,280.49)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2920)	0.0000	3	2.5825	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(3,000)	16.2805	(48,841.46)	(48,841.46)	0.0000	4.3300	(242.65)	0.00	17.6236	(9.8760)	0.0000	3	7.7476	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(5,000)	16.2805	(81,402.44)	(81,402.44)	0.0000	4.3300	(242.65)	0.00	29.3727	(16.4600)	0.0000	3	12.9127	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(1,000)	16.2805	(16,280.49)	(16,280.49)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2920)	0.0000	3	2.5825	02/04/2025
8299.TWO	01/03/2025	SDB3262741488	0	(1,000)	16.2805	(16,280.49)	(16,280.49)	0.0000	4.3300	(242.65)	0.00	5.8745	(3.2920)	0.0000	3	2.5825	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PHISON ELECTRONICS CORPORATION CMN (Cont.)																	
8299.TWO	01/03/2025	SDB3262741488	0	(2,000)	16.2805	(32,560.98)	(32,560.98)	0.0000	4.3300	(242.65)	0.00	11.7491	(6.5840)	0.0000	3	5.1651	02/04/2025
TOTAL PHISON ELECTRONICS CORPORATION CMN												499.3361	(258.3575)	0.0000		240.9787	
PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND																	
000001.ZK	01/17/2025	SDB3264649795	0	(4,400)	1.5490	(7,030.19)	(6,815.62)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1420)	0.0000	1	0.7036	02/07/2025
000001.ZK	01/17/2025	SDB3264649795	0	(8,300)	1.5490	(13,261.50)	(12,856.74)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2678)	0.0000	1	1.3272	02/07/2025
000001.ZK	01/16/2025	SDB3264649795	0	(4,400)	1.5230	(7,030.19)	(6,701.20)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1396)	0.0000	1	0.7060	02/07/2025
000001.ZK	01/16/2025	SDB3264649795	0	(8,300)	1.5230	(13,261.50)	(12,640.91)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2634)	0.0000	1	1.3317	02/07/2025
000001.ZK	01/15/2025	SDB3264649795	0	(4,400)	1.5364	(7,030.19)	(6,760.16)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1408)	0.0000	1	0.7047	02/07/2025
000001.ZK	01/15/2025	SDB3264649795	0	(8,300)	1.5364	(13,261.50)	(12,752.13)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2657)	0.0000	1	1.3294	02/07/2025
000001.ZK	01/14/2025	SDB3264649795	0	(4,400)	1.5509	(7,030.19)	(6,823.89)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1422)	0.0000	1	0.7034	02/07/2025
000001.ZK	01/14/2025	SDB3264649795	0	(8,300)	1.5509	(13,261.50)	(12,872.33)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2682)	0.0000	1	1.3269	02/07/2025
000001.ZK	01/13/2025	SDB3264649795	0	(4,400)	1.5652	(7,030.19)	(6,886.79)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1435)	0.0000	1	0.7021	02/07/2025
000001.ZK	01/13/2025	SDB3264649795	0	(8,300)	1.5652	(13,261.50)	(12,990.99)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2706)	0.0000	1	1.3244	02/07/2025
000001.ZK	01/10/2025	SDB3264649795	0	(4,400)	1.5689	(7,030.19)	(6,903.11)	0.0000	4.3300	(75.00)	0.00	2.5367	(0.4314)	0.0000	3	2.1053	02/07/2025
000001.ZK	01/10/2025	SDB3264649795	0	(8,300)	1.5689	(13,261.50)	(13,021.78)	0.0000	4.3300	(75.00)	0.00	4.7852	(0.8139)	0.0000	3	3.9713	02/07/2025
000001.ZK	01/09/2025	SDB3264649795	0	(4,400)	1.5550	(7,030.19)	(6,841.92)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1425)	0.0000	1	0.7030	02/07/2025
000001.ZK	01/09/2025	SDB3264649795	0	(8,300)	1.5550	(13,261.50)	(12,906.35)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2689)	0.0000	1	1.3262	02/07/2025
000001.ZK	01/08/2025	SDB3264649795	0	(4,400)	1.5513	(7,030.19)	(6,825.57)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1422)	0.0000	1	0.7034	02/07/2025
000001.ZK	01/08/2025	SDB3264649795	0	(8,300)	1.5513	(13,261.50)	(12,875.50)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2682)	0.0000	1	1.3268	02/07/2025
000001.ZK	01/07/2025	SDB3264649795	0	(4,400)	1.5618	(7,030.19)	(6,872.14)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1432)	0.0000	1	0.7024	02/07/2025
000001.ZK	01/07/2025	SDB3264649795	0	(8,300)	1.5618	(13,261.50)	(12,963.35)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2701)	0.0000	1	1.3250	02/07/2025
000001.ZK	01/06/2025	SDB3264649795	0	(4,400)	1.5978	(7,030.19)	(7,030.19)	0.0000	4.3300	(75.00)	0.00	0.8456	(0.1465)	0.0000	1	0.6991	02/07/2025
000001.ZK	01/06/2025	SDB3264649795	0	(8,300)	1.5978	(13,261.50)	(13,261.50)	0.0000	4.3300	(75.00)	0.00	1.5951	(0.2763)	0.0000	1	1.3188	02/07/2025
TOTAL PING AN BANK CO., LTD CMN CLASS A SERIES NORTHBOUND												29.2877	(4.9469)	0.0000		24.3408	
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND																	
601666.SH	01/17/2025	SDB3260123573	0	(100)	1.2346	(125.26)	(123.46)	0.0000	4.3300	(957.52)	0.00	0.0151	(0.0328)	0.0000	1	(0.0178)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(6,400)	1.2346	(8,757.43)	(7,901.29)	0.0000	4.3300	(957.52)	0.00	1.0533	(2.1016)	0.0000	1	(1.0482)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(1,300)	1.2346	(1,778.85)	(1,604.95)	0.0000	4.3300	(957.52)	0.00	0.2140	(0.4269)	0.0000	1	(0.2129)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(2,800)	1.2346	(3,831.37)	(3,456.81)	0.0000	4.3300	(957.52)	0.00	0.4608	(0.9194)	0.0000	1	(0.4586)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(3,600)	1.2346	(4,926.05)	(4,444.47)	0.0000	4.3300	(957.52)	0.00	0.5925	(1.1821)	0.0000	1	(0.5896)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(59,900)	1.2346	(81,964.05)	(73,951.10)	0.0000	4.3300	(957.52)	0.00	9.8585	(19.6693)	0.0000	1	(9.8108)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(15,500)	1.2346	(21,209.39)	(19,135.93)	0.0000	4.3300	(957.52)	0.00	2.5510	(5.0897)	0.0000	1	(2.5387)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(8,600)	1.2346	(11,767.79)	(10,617.35)	0.0000	4.3300	(957.52)	0.00	1.4154	(2.8240)	0.0000	1	(1.4086)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(1,500)	1.2346	(2,052.52)	(1,851.86)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4926)	0.0000	1	(0.2457)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(400)	1.2346	(547.34)	(493.83)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1313)	0.0000	1	(0.0655)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(200)	1.2346	(273.67)	(246.92)	0.0000	4.3300	(957.52)	0.00	0.0329	(0.0657)	0.0000	1	(0.0328)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(1,200)	1.2346	(1,642.02)	(1,481.49)	0.0000	4.3300	(957.52)	0.00	0.1975	(0.3940)	0.0000	1	(0.1965)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(400)	1.2346	(547.34)	(493.83)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1313)	0.0000	1	(0.0655)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(3,400)	1.2346	(4,652.38)	(4,197.56)	0.0000	4.3300	(957.52)	0.00	0.5596	(1.1165)	0.0000	1	(0.5569)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(1,500)	1.2346	(2,052.52)	(1,851.86)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4926)	0.0000	1	(0.2457)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(29,200)	1.2346	(39,955.76)	(36,049.62)	0.0000	4.3300	(957.52)	0.00	4.8058	(9.5884)	0.0000	1	(4.7826)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(96,000)	1.2346	(131,361.41)	(118,519.30)	0.0000	4.3300	(957.52)	0.00	15.7999	(31.5234)	0.0000	1	(15.7235)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(35,800)	1.2346	(48,986.86)	(44,197.82)	0.0000	4.3300	(957.52)	0.00	5.8920	(11.7556)	0.0000	1	(5.8636)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(33,400)	1.2346	(45,702.82)	(41,234.84)	0.0000	4.3300	(957.52)	0.00	5.4970	(10.9675)	0.0000	1	(5.4705)	02/07/2025
601666.SH	01/17/2025	SDB3260123573	0	(500)	1.2346	(684.17)	(617.29)	0.0000	4.3300	(957.52)	0.00	0.0823	(0.1642)	0.0000	1	(0.0819)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(100)	1.2130	(125.26)	(121.30)	0.0000	4.3300	(957.52)	0.00	0.0151	(0.0323)	0.0000	1	(0.0172)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(6,400)	1.2130	(8,757.43)	(7,762.96)	0.0000	4.3300	(957.52)	0.00	1.0533	(2.0648)	0.0000	1	(1.0114)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(1,300)	1.2130	(1,778.85)	(1,576.85)	0.0000	4.3300	(957.52)	0.00	0.2140	(0.4194)	0.0000	1	(0.2054)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(2,800)	1.2130	(3,831.37)	(3,396.29)	0.0000	4.3300	(957.52)	0.00	0.4608	(0.9033)	0.0000	1	(0.4425)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(3,600)	1.2130	(4,926.05)	(4,366.66)	0.0000	4.3300	(957.52)	0.00	0.5925	(1.1614)	0.0000	1	(0.5689)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(59,900)	1.2130	(81,964.05)	(72,656.42)	0.0000	4.3300	(957.52)	0.00	9.8585	(19.3249)	0.0000	1	(9.4665)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601666.SH	01/16/2025	SDB3260123573	0	(15,500)	1.2130	(21,209.39)	(18,800.91)	0.0000	4.3300	(957.52)	0.00	2.5510	(5.0006)	0.0000	1	(2.4496)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(8,600)	1.2130	(11,767.79)	(10,431.47)	0.0000	4.3300	(957.52)	0.00	1.4154	(2.7745)	0.0000	1	(1.3591)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(1,500)	1.2130	(2,052.52)	(1,819.44)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4839)	0.0000	1	(0.2371)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(400)	1.2130	(547.34)	(485.18)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1290)	0.0000	1	(0.0632)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(200)	1.2130	(273.67)	(242.59)	0.0000	4.3300	(957.52)	0.00	0.0329	(0.0645)	0.0000	1	(0.0316)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(1,200)	1.2130	(1,642.02)	(1,455.55)	0.0000	4.3300	(957.52)	0.00	0.1975	(0.3871)	0.0000	1	(0.1896)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(400)	1.2130	(547.34)	(485.18)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1290)	0.0000	1	(0.0632)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(3,400)	1.2130	(4,652.38)	(4,124.07)	0.0000	4.3300	(957.52)	0.00	0.5596	(1.0969)	0.0000	1	(0.5373)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(1,500)	1.2130	(2,052.52)	(1,819.44)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4839)	0.0000	1	(0.2371)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(29,200)	1.2130	(39,955.76)	(35,418.49)	0.0000	4.3300	(957.52)	0.00	4.8058	(9.4205)	0.0000	1	(4.6147)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(96,000)	1.2130	(131,361.41)	(116,444.35)	0.0000	4.3300	(957.52)	0.00	15.7999	(30.9715)	0.0000	1	(15.1716)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(35,800)	1.2130	(48,986.86)	(43,424.04)	0.0000	4.3300	(957.52)	0.00	5.8920	(11.5498)	0.0000	1	(5.6577)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(33,400)	1.2130	(45,702.82)	(40,512.93)	0.0000	4.3300	(957.52)	0.00	5.4970	(10.7755)	0.0000	1	(5.2785)	02/07/2025
601666.SH	01/16/2025	SDB3260123573	0	(500)	1.2130	(684.17)	(606.48)	0.0000	4.3300	(957.52)	0.00	0.0823	(0.1613)	0.0000	1	(0.0790)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(100)	1.2210	(125.26)	(122.10)	0.0000	4.3300	(957.52)	0.00	0.0151	(0.0325)	0.0000	1	(0.0174)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(6,400)	1.2210	(8,757.43)	(7,814.16)	0.0000	4.3300	(957.52)	0.00	1.0533	(2.0784)	0.0000	1	(1.0251)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(1,300)	1.2210	(1,778.85)	(1,587.25)	0.0000	4.3300	(957.52)	0.00	0.2140	(0.4222)	0.0000	1	(0.2082)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(2,800)	1.2210	(3,831.37)	(3,418.70)	0.0000	4.3300	(957.52)	0.00	0.4608	(0.9093)	0.0000	1	(0.4485)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(3,600)	1.2210	(4,926.05)	(4,395.47)	0.0000	4.3300	(957.52)	0.00	0.5925	(1.1691)	0.0000	1	(0.5766)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(59,900)	1.2210	(81,964.05)	(73,135.68)	0.0000	4.3300	(957.52)	0.00	9.8585	(19.4524)	0.0000	1	(9.5939)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(15,500)	1.2210	(21,209.39)	(18,924.93)	0.0000	4.3300	(957.52)	0.00	2.5510	(5.0336)	0.0000	1	(2.4826)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(8,600)	1.2210	(11,767.79)	(10,500.28)	0.0000	4.3300	(957.52)	0.00	1.4154	(2.7928)	0.0000	1	(1.3774)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(1,500)	1.2210	(2,052.52)	(1,831.44)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4871)	0.0000	1	(0.2402)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(400)	1.2210	(547.34)	(488.39)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1299)	0.0000	1	(0.0641)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(200)	1.2210	(273.67)	(244.19)	0.0000	4.3300	(957.52)	0.00	0.0329	(0.0649)	0.0000	1	(0.0320)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(1,200)	1.2210	(1,642.02)	(1,465.16)	0.0000	4.3300	(957.52)	0.00	0.1975	(0.3897)	0.0000	1	(0.1922)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(400)	1.2210	(547.34)	(488.39)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1299)	0.0000	1	(0.0641)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(3,400)	1.2210	(4,652.38)	(4,151.27)	0.0000	4.3300	(957.52)	0.00	0.5596	(1.1041)	0.0000	1	(0.5446)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(1,500)	1.2210	(2,052.52)	(1,831.44)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4871)	0.0000	1	(0.2402)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(29,200)	1.2210	(39,955.76)	(35,652.12)	0.0000	4.3300	(957.52)	0.00	4.8058	(9.4826)	0.0000	1	(4.6768)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(96,000)	1.2210	(131,361.41)	(117,212.45)	0.0000	4.3300	(957.52)	0.00	15.7999	(31.1758)	0.0000	1	(15.3759)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(35,800)	1.2210	(48,986.86)	(43,710.48)	0.0000	4.3300	(957.52)	0.00	5.8920	(11.6260)	0.0000	1	(5.7339)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(33,400)	1.2210	(45,702.82)	(40,780.16)	0.0000	4.3300	(957.52)	0.00	5.4970	(10.8466)	0.0000	1	(5.3495)	02/07/2025
601666.SH	01/15/2025	SDB3260123573	0	(500)	1.2210	(684.17)	(610.48)	0.0000	4.3300	(957.52)	0.00	0.0823	(0.1624)	0.0000	1	(0.0801)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(100)	1.2312	(125.26)	(123.12)	0.0000	4.3300	(957.52)	0.00	0.0151	(0.0327)	0.0000	1	(0.0177)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(6,400)	1.2312	(8,757.43)	(7,879.58)	0.0000	4.3300	(957.52)	0.00	1.0533	(2.0958)	0.0000	1	(1.0425)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(1,300)	1.2312	(1,778.85)	(1,600.54)	0.0000	4.3300	(957.52)	0.00	0.2140	(0.4257)	0.0000	1	(0.2117)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(2,800)	1.2312	(3,831.37)	(3,447.32)	0.0000	4.3300	(957.52)	0.00	0.4608	(0.9169)	0.0000	1	(0.4561)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(3,600)	1.2312	(4,926.05)	(4,432.26)	0.0000	4.3300	(957.52)	0.00	0.5925	(1.1789)	0.0000	1	(0.5864)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(59,900)	1.2312	(81,964.05)	(73,747.92)	0.0000	4.3300	(957.52)	0.00	9.8585	(19.6152)	0.0000	1	(9.7568)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(15,500)	1.2312	(21,209.39)	(19,083.35)	0.0000	4.3300	(957.52)	0.00	2.5510	(5.0757)	0.0000	1	(2.5247)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(8,600)	1.2312	(11,767.79)	(10,588.18)	0.0000	4.3300	(957.52)	0.00	1.4154	(2.8162)	0.0000	1	(1.4008)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(1,500)	1.2312	(2,052.52)	(1,846.78)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4912)	0.0000	1	(0.2443)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(400)	1.2312	(547.34)	(492.47)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1310)	0.0000	1	(0.0652)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(200)	1.2312	(273.67)	(246.24)	0.0000	4.3300	(957.52)	0.00	0.0329	(0.0655)	0.0000	1	(0.0326)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(1,200)	1.2312	(1,642.02)	(1,477.42)	0.0000	4.3300	(957.52)	0.00	0.1975	(0.3930)	0.0000	1	(0.1955)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(400)	1.2312	(547.34)	(492.47)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1310)	0.0000	1	(0.0652)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(3,400)	1.2312	(4,652.38)	(4,186.03)	0.0000	4.3300	(957.52)	0.00	0.5596	(1.1134)	0.0000	1	(0.5538)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(1,500)	1.2312	(2,052.52)	(1,846.78)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.4912)	0.0000	1	(0.2443)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(29,200)	1.2312	(39,955.76)	(35,950.57)	0.0000	4.3300	(957.52)	0.00	4.8058	(9.5620)	0.0000	1	(4.7562)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(96,000)	1.2312	(131,361.41)	(118,193.66)	0.0000	4.3300	(957.52)	0.00	15.7999	(31.4367)	0.0000	1	(15.6369)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(35,800)	1.2312	(48,986.86)	(44,076.39)	0.0000	4.3300	(957.52)	0.00	5.8920	(11.7233)	0.0000	1	(5.8313)	02/07/2025
601666.SH	01/14/2025	SDB3260123573	0	(33,400)	1.2312	(45,702.82)	(41,121.55)	0.0000	4.3300	(957.52)	0.00	5.4970	(10.9374)	0.0000	1	(5.4403)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601666.SH	01/14/2025	SDB3260123573	0	(500)	1.2312	(684.17)	(615.59)	0.0000	4.3300	(957.52)	0.00	0.0823	(0.1637)	0.0000	1	(0.0814)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(100)	1.2549	(125.26)	(125.49)	0.0000	4.3300	(957.52)	0.00	0.0151	(0.0334)	0.0000	1	(0.0183)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(6,400)	1.2549	(8,757.43)	(8,031.14)	0.0000	4.3300	(957.52)	0.00	1.0533	(2.1361)	0.0000	1	(1.0828)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(1,300)	1.2549	(1,778.85)	(1,631.33)	0.0000	4.3300	(957.52)	0.00	0.2140	(0.4339)	0.0000	1	(0.2199)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(2,800)	1.2549	(3,831.37)	(3,513.62)	0.0000	4.3300	(957.52)	0.00	0.4608	(0.9345)	0.0000	1	(0.4737)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(3,600)	1.2549	(4,926.05)	(4,517.52)	0.0000	4.3300	(957.52)	0.00	0.5925	(1.2016)	0.0000	1	(0.6091)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(59,900)	1.2549	(81,964.05)	(75,166.47)	0.0000	4.3300	(957.52)	0.00	9.8585	(19.9925)	0.0000	1	(10.1341)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(15,500)	1.2549	(21,209.39)	(19,450.42)	0.0000	4.3300	(957.52)	0.00	2.5510	(5.1734)	0.0000	1	(2.6223)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(8,600)	1.2549	(11,767.79)	(10,791.85)	0.0000	4.3300	(957.52)	0.00	1.4154	(2.8704)	0.0000	1	(1.4550)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(1,500)	1.2549	(2,052.52)	(1,882.30)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.5006)	0.0000	1	(0.2538)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(400)	1.2549	(547.34)	(501.95)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1335)	0.0000	1	(0.0677)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(200)	1.2549	(273.67)	(250.97)	0.0000	4.3300	(957.52)	0.00	0.0329	(0.0668)	0.0000	1	(0.0338)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(1,200)	1.2549	(1,642.02)	(1,505.84)	0.0000	4.3300	(957.52)	0.00	0.1975	(0.4005)	0.0000	1	(0.2030)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(400)	1.2549	(547.34)	(501.95)	0.0000	4.3300	(957.52)	0.00	0.0658	(0.1335)	0.0000	1	(0.0677)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(3,400)	1.2549	(4,652.38)	(4,266.54)	0.0000	4.3300	(957.52)	0.00	0.5596	(1.1348)	0.0000	1	(0.5752)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(1,500)	1.2549	(2,052.52)	(1,882.30)	0.0000	4.3300	(957.52)	0.00	0.2469	(0.5006)	0.0000	1	(0.2538)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(29,200)	1.2549	(39,955.76)	(36,642.09)	0.0000	4.3300	(957.52)	0.00	4.8058	(9.7459)	0.0000	1	(4.9401)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(96,000)	1.2549	(131,361.41)	(120,467.14)	0.0000	4.3300	(957.52)	0.00	15.7999	(32.0414)	0.0000	1	(16.2416)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(35,800)	1.2549	(48,986.86)	(44,924.20)	0.0000	4.3300	(957.52)	0.00	5.8920	(11.9488)	0.0000	1	(6.0568)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(33,400)	1.2549	(45,702.82)	(41,912.52)	0.0000	4.3300	(957.52)	0.00	5.4970	(11.1478)	0.0000	1	(5.6507)	02/07/2025
601666.SH	01/13/2025	SDB3260123573	0	(500)	1.2549	(684.17)	(627.43)	0.0000	4.3300	(957.52)	0.00	0.0823	(0.1669)	0.0000	1	(0.0846)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(6,400)	1.2717	(8,757.43)	(8,139.14)	0.0000	4.3300	(957.27)	0.00	3.1600	(6.4928)	0.0000	3	(3.3328)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(1,300)	1.2717	(1,778.85)	(1,653.26)	0.0000	4.3300	(957.27)	0.00	0.6419	(1.3188)	0.0000	3	(0.6770)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(2,800)	1.2717	(3,831.37)	(3,560.87)	0.0000	4.3300	(957.27)	0.00	1.3825	(2.8406)	0.0000	3	(1.4581)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(3,600)	1.2717	(4,926.05)	(4,578.27)	0.0000	4.3300	(957.27)	0.00	1.7775	(3.6522)	0.0000	3	(1.8747)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(59,900)	1.2717	(81,964.05)	(76,177.29)	0.0000	4.3300	(957.27)	0.00	29.5754	(60.7685)	0.0000	3	(31.1931)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(15,500)	1.2717	(21,209.39)	(19,711.99)	0.0000	4.3300	(957.27)	0.00	7.6531	(15.7247)	0.0000	3	(8.0717)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(8,600)	1.2717	(11,767.79)	(10,936.97)	0.0000	4.3300	(957.27)	0.00	4.2462	(8.7247)	0.0000	3	(4.4785)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(1,500)	1.2717	(2,052.52)	(1,907.61)	0.0000	4.3300	(957.27)	0.00	0.7406	(1.5217)	0.0000	3	(0.7811)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(400)	1.2717	(547.34)	(508.70)	0.0000	4.3300	(957.27)	0.00	0.1975	(0.4058)	0.0000	3	(0.2083)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(200)	1.2717	(273.67)	(254.35)	0.0000	4.3300	(957.27)	0.00	0.0987	(0.2029)	0.0000	3	(0.1042)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(1,200)	1.2717	(1,642.02)	(1,526.09)	0.0000	4.3300	(957.27)	0.00	0.5925	(1.2174)	0.0000	3	(0.6249)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(400)	1.2717	(547.34)	(508.70)	0.0000	4.3300	(957.27)	0.00	0.1975	(0.4058)	0.0000	3	(0.2083)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(3,400)	1.2717	(4,652.38)	(4,323.92)	0.0000	4.3300	(957.27)	0.00	1.6787	(3.4493)	0.0000	3	(1.7706)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(1,500)	1.2717	(2,052.52)	(1,907.61)	0.0000	4.3300	(957.27)	0.00	0.7406	(1.5217)	0.0000	3	(0.7811)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(29,200)	1.2717	(39,955.76)	(37,134.84)	0.0000	4.3300	(957.27)	0.00	14.4174	(29.6234)	0.0000	3	(15.2060)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(96,000)	1.2717	(131,361.41)	(122,087.14)	0.0000	4.3300	(957.27)	0.00	47.3996	(97.3919)	0.0000	3	(49.9923)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(35,800)	1.2717	(48,986.86)	(45,528.33)	0.0000	4.3300	(957.27)	0.00	17.6761	(36.3191)	0.0000	3	(18.6430)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(33,400)	1.2717	(45,702.82)	(42,476.15)	0.0000	4.3300	(957.27)	0.00	16.4911	(33.8843)	0.0000	3	(17.3932)	02/07/2025
601666.SH	01/10/2025	SDB3260123573	0	(500)	1.2717	(684.17)	(635.87)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5072)	0.0000	3	(0.2604)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(6,400)	1.2913	(8,757.43)	(8,264.24)	0.0000	4.3300	(957.27)	0.00	1.0533	(2.1975)	0.0000	1	(1.1442)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(1,300)	1.2913	(1,778.85)	(1,678.67)	0.0000	4.3300	(957.27)	0.00	0.2140	(0.4464)	0.0000	1	(0.2324)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(2,800)	1.2913	(3,831.37)	(3,615.60)	0.0000	4.3300	(957.27)	0.00	0.4608	(0.9614)	0.0000	1	(0.5006)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(3,600)	1.2913	(4,926.05)	(4,648.63)	0.0000	4.3300	(957.27)	0.00	0.5925	(1.2361)	0.0000	1	(0.6436)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(59,900)	1.2913	(81,964.05)	(77,348.09)	0.0000	4.3300	(957.27)	0.00	9.8585	(20.5675)	0.0000	1	(10.7090)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(15,500)	1.2913	(21,209.39)	(20,014.95)	0.0000	4.3300	(957.27)	0.00	2.5510	(5.3221)	0.0000	1	(2.7711)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(8,600)	1.2913	(11,767.79)	(11,105.07)	0.0000	4.3300	(957.27)	0.00	1.4154	(2.9529)	0.0000	1	(1.5375)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(1,500)	1.2913	(2,052.52)	(1,936.93)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5150)	0.0000	1	(0.2682)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(400)	1.2913	(547.34)	(516.51)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1373)	0.0000	1	(0.0715)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(200)	1.2913	(273.67)	(258.26)	0.0000	4.3300	(957.27)	0.00	0.0329	(0.0687)	0.0000	1	(0.0358)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(1,200)	1.2913	(1,642.02)	(1,549.54)	0.0000	4.3300	(957.27)	0.00	0.1975	(0.4120)	0.0000	1	(0.2145)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(400)	1.2913	(547.34)	(516.51)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1373)	0.0000	1	(0.0715)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(3,400)	1.2913	(4,652.38)	(4,390.38)	0.0000	4.3300	(957.27)	0.00	0.5596	(1.1674)	0.0000	1	(0.6079)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601666.SH	01/09/2025	SDB3260123573	0	(1,500)	1.2913	(2,052.52)	(1,936.93)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5150)	0.0000	1	(0.2682)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(29,200)	1.2913	(39,955.76)	(37,705.58)	0.0000	4.3300	(957.27)	0.00	4.8058	(10.0262)	0.0000	1	(5.2204)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(96,000)	1.2913	(131,361.41)	(123,963.55)	0.0000	4.3300	(957.27)	0.00	15.7999	(32.9629)	0.0000	1	(17.1631)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(35,800)	1.2913	(48,986.86)	(46,228.07)	0.0000	4.3300	(957.27)	0.00	5.8920	(12.2924)	0.0000	1	(6.4004)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(33,400)	1.2913	(45,702.82)	(43,128.99)	0.0000	4.3300	(957.27)	0.00	5.4970	(11.4684)	0.0000	1	(5.9713)	02/07/2025
601666.SH	01/09/2025	SDB3260123573	0	(500)	1.2913	(684.17)	(645.64)	0.0000	4.3300	(957.27)	0.00	0.0823	(0.1717)	0.0000	1	(0.0894)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(6,400)	1.3032	(8,757.43)	(8,340.29)	0.0000	4.3300	(957.27)	0.00	1.0533	(2.2178)	0.0000	1	(1.1644)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(1,300)	1.3032	(1,778.85)	(1,694.12)	0.0000	4.3300	(957.27)	0.00	0.2140	(0.4505)	0.0000	1	(0.2365)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(2,800)	1.3032	(3,831.37)	(3,648.88)	0.0000	4.3300	(957.27)	0.00	0.4608	(0.9703)	0.0000	1	(0.5094)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(3,600)	1.3032	(4,926.05)	(4,691.42)	0.0000	4.3300	(957.27)	0.00	0.5925	(1.2475)	0.0000	1	(0.6550)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(59,900)	1.3032	(81,964.05)	(78,059.94)	0.0000	4.3300	(957.27)	0.00	9.8585	(20.7568)	0.0000	1	(10.8983)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(15,500)	1.3032	(21,209.39)	(20,199.15)	0.0000	4.3300	(957.27)	0.00	2.5510	(5.3711)	0.0000	1	(2.8201)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(8,600)	1.3032	(11,767.79)	(11,207.27)	0.0000	4.3300	(957.27)	0.00	1.4154	(2.9801)	0.0000	1	(1.5647)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(1,500)	1.3032	(2,052.52)	(1,954.76)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5198)	0.0000	1	(0.2729)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(400)	1.3032	(547.34)	(521.27)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1386)	0.0000	1	(0.0728)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(200)	1.3032	(273.67)	(260.63)	0.0000	4.3300	(957.27)	0.00	0.0329	(0.0693)	0.0000	1	(0.0364)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(1,200)	1.3032	(1,642.02)	(1,563.81)	0.0000	4.3300	(957.27)	0.00	0.1975	(0.4158)	0.0000	1	(0.2183)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(400)	1.3032	(547.34)	(521.27)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1386)	0.0000	1	(0.0728)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(3,400)	1.3032	(4,652.38)	(4,430.78)	0.0000	4.3300	(957.27)	0.00	0.5596	(1.1782)	0.0000	1	(0.6186)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(1,500)	1.3032	(2,052.52)	(1,954.76)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5198)	0.0000	1	(0.2729)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(29,200)	1.3032	(39,955.76)	(38,052.59)	0.0000	4.3300	(957.27)	0.00	4.8058	(10.1185)	0.0000	1	(5.3127)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(96,000)	1.3032	(131,361.41)	(125,104.42)	0.0000	4.3300	(957.27)	0.00	15.7999	(33.2663)	0.0000	1	(17.4664)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(35,800)	1.3032	(48,986.86)	(46,653.52)	0.0000	4.3300	(957.27)	0.00	5.8920	(12.4056)	0.0000	1	(6.5135)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(33,400)	1.3032	(45,702.82)	(43,525.91)	0.0000	4.3300	(957.27)	0.00	5.4970	(11.5739)	0.0000	1	(6.0769)	02/07/2025
601666.SH	01/08/2025	SDB3260123573	0	(500)	1.3032	(684.17)	(651.59)	0.0000	4.3300	(957.27)	0.00	0.0823	(0.1733)	0.0000	1	(0.0910)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(6,400)	1.3173	(8,757.43)	(8,430.43)	0.0000	4.3300	(957.27)	0.00	1.0533	(2.2417)	0.0000	1	(1.1884)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(1,300)	1.3173	(1,778.85)	(1,712.43)	0.0000	4.3300	(957.27)	0.00	0.2140	(0.4553)	0.0000	1	(0.2414)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(2,800)	1.3173	(3,831.37)	(3,688.31)	0.0000	4.3300	(957.27)	0.00	0.4608	(0.9808)	0.0000	1	(0.5199)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(3,600)	1.3173	(4,926.05)	(4,742.12)	0.0000	4.3300	(957.27)	0.00	0.5925	(1.2610)	0.0000	1	(0.6685)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(59,900)	1.3173	(81,964.05)	(78,903.57)	0.0000	4.3300	(957.27)	0.00	9.8585	(20.9811)	0.0000	1	(11.1227)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(15,500)	1.3173	(21,209.39)	(20,417.45)	0.0000	4.3300	(957.27)	0.00	2.5510	(5.4292)	0.0000	1	(2.8781)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(8,600)	1.3173	(11,767.79)	(11,328.39)	0.0000	4.3300	(957.27)	0.00	1.4154	(3.0123)	0.0000	1	(1.5969)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(1,500)	1.3173	(2,052.52)	(1,975.88)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5254)	0.0000	1	(0.2785)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(400)	1.3173	(547.34)	(526.90)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1401)	0.0000	1	(0.0743)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(200)	1.3173	(273.67)	(263.45)	0.0000	4.3300	(957.27)	0.00	0.0329	(0.0701)	0.0000	1	(0.0371)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(1,200)	1.3173	(1,642.02)	(1,580.71)	0.0000	4.3300	(957.27)	0.00	0.1975	(0.4203)	0.0000	1	(0.2228)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(400)	1.3173	(547.34)	(526.90)	0.0000	4.3300	(957.27)	0.00	0.0658	(0.1401)	0.0000	1	(0.0743)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(3,400)	1.3173	(4,652.38)	(4,478.67)	0.0000	4.3300	(957.27)	0.00	0.5596	(1.1909)	0.0000	1	(0.6313)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(1,500)	1.3173	(2,052.52)	(1,975.88)	0.0000	4.3300	(957.27)	0.00	0.2469	(0.5254)	0.0000	1	(0.2785)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(29,200)	1.3173	(39,955.76)	(38,463.85)	0.0000	4.3300	(957.27)	0.00	4.8058	(10.2279)	0.0000	1	(5.4221)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(96,000)	1.3173	(131,361.41)	(126,456.48)	0.0000	4.3300	(957.27)	0.00	15.7999	(33.6258)	0.0000	1	(17.8260)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(35,800)	1.3173	(48,986.86)	(47,157.73)	0.0000	4.3300	(957.27)	0.00	5.8920	(12.5396)	0.0000	1	(6.6476)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(33,400)	1.3173	(45,702.82)	(43,996.32)	0.0000	4.3300	(957.27)	0.00	5.4970	(11.6990)	0.0000	1	(6.2019)	02/07/2025
601666.SH	01/07/2025	SDB3260123573	0	(500)	1.3173	(684.17)	(658.63)	0.0000	4.3300	(957.27)	0.00	0.0823	(0.1751)	0.0000	1	(0.0928)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(6,400)	1.3683	(8,757.43)	(8,757.43)	0.0000	4.3300	(962.96)	0.00	1.0533	(2.3425)	0.0000	1	(1.2892)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(1,300)	1.3683	(1,778.85)	(1,778.85)	0.0000	4.3300	(962.96)	0.00	0.2140	(0.4758)	0.0000	1	(0.2619)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(2,800)	1.3683	(3,831.37)	(3,831.37)	0.0000	4.3300	(962.96)	0.00	0.4608	(1.0249)	0.0000	1	(0.5640)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(3,600)	1.3683	(4,926.05)	(4,926.05)	0.0000	4.3300	(962.96)	0.00	0.5925	(1.3177)	0.0000	1	(0.7252)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(59,900)	1.3683	(81,964.05)	(81,964.05)	0.0000	4.3300	(962.96)	0.00	9.8585	(21.9246)	0.0000	1	(12.0661)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(15,500)	1.3683	(21,209.39)	(21,209.39)	0.0000	4.3300	(962.96)	0.00	2.5510	(5.6733)	0.0000	1	(3.1223)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(8,600)	1.3683	(11,767.79)	(11,767.79)	0.0000	4.3300	(962.96)	0.00	1.4154	(3.1478)	0.0000	1	(1.7324)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(1,500)	1.3683	(2,052.52)	(2,052.52)	0.0000	4.3300	(962.96)	0.00	0.2469	(0.5490)	0.0000	1	(0.3022)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(400)	1.3683	(547.34)	(547.34)	0.0000	4.3300	(962.96)	0.00</						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601666.SH	01/06/2025	SDB3260123573	0	(200)	1.3683	(273.67)	(273.67)	0.0000	4.3300	(962.96)	0.00	0.0329	(0.0732)	0.0000	1	(0.0403)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(1,200)	1.3683	(1,642.02)	(1,642.02)	0.0000	4.3300	(962.96)	0.00	0.1975	(0.4392)	0.0000	1	(0.2417)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(400)	1.3683	(547.34)	(547.34)	0.0000	4.3300	(962.96)	0.00	0.0658	(0.1464)	0.0000	1	(0.0806)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(3,400)	1.3683	(4,652.38)	(4,652.38)	0.0000	4.3300	(962.96)	0.00	0.5596	(1.2445)	0.0000	1	(0.6849)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(1,500)	1.3683	(2,052.52)	(2,052.52)	0.0000	4.3300	(962.96)	0.00	0.2469	(0.5490)	0.0000	1	(0.3022)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(29,200)	1.3683	(39,955.76)	(39,955.76)	0.0000	4.3300	(962.96)	0.00	4.8058	(10.6878)	0.0000	1	(5.8820)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(96,000)	1.3683	(131,361.41)	(131,361.41)	0.0000	4.3300	(962.96)	0.00	15.7999	(35.1379)	0.0000	1	(19.3380)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(35,800)	1.3683	(48,986.86)	(48,986.86)	0.0000	4.3300	(962.96)	0.00	5.8920	(13.1035)	0.0000	1	(7.2115)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(33,400)	1.3683	(45,702.82)	(45,702.82)	0.0000	4.3300	(962.96)	0.00	5.4970	(12.2250)	0.0000	1	(6.7280)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(8,100)	1.3683	(11,083.62)	(11,083.62)	0.0000	4.3300	(962.96)	0.00	1.3331	(2.9648)	0.0000	1	(1.6316)	02/07/2025
601666.SH	01/06/2025	SDB3260123573	0	(500)	1.3683	(684.17)	(684.17)	0.0000	4.3300	(962.96)	0.00	0.0823	(0.1830)	0.0000	1	(0.1007)	02/07/2025
TOTAL PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND												597.0631	(1,226.9131)	0.0000		(629.8500)	
PITECH INC. CMN CLASS A SERIES NORTHBOUND																	
688072.SH	01/17/2025	SDB3262800219	0	(500)	20.6393	(9,813.61)	(10,319.67)	0.0000	4.3300	(1,716.83)	0.00	1.1804	(4.9214)	0.0000	1	(3.7411)	02/07/2025
688072.SH	01/17/2025	SDB3262800219	0	(2,300)	20.6393	(48,266.49)	(47,470.48)	0.0000	4.3300	(1,716.83)	0.00	5.8054	(22.6385)	0.0000	1	(16.8331)	02/07/2025
688072.SH	01/17/2025	SDB3262800219	0	(1,883)	20.6393	(39,515.56)	(38,863.88)	0.0000	4.3300	(1,716.83)	0.00	4.7528	(18.5341)	0.0000	1	(13.7812)	02/07/2025
688072.SH	01/17/2025	SDB3262800219	0	(2,100)	20.6393	(44,069.40)	(43,342.61)	0.0000	4.3300	(1,716.83)	0.00	5.3006	(20.6700)	0.0000	1	(15.3694)	02/07/2025
688072.SH	01/16/2025	SDB3262800219	0	(500)	19.6141	(9,813.61)	(9,807.04)	0.0000	4.3300	(1,716.83)	0.00	1.1804	(4.6769)	0.0000	1	(3.4966)	02/07/2025
688072.SH	01/16/2025	SDB3262800219	0	(2,300)	19.6141	(48,266.49)	(45,112.39)	0.0000	4.3300	(1,716.83)	0.00	5.8054	(21.5140)	0.0000	1	(15.7086)	02/07/2025
688072.SH	01/16/2025	SDB3262800219	0	(1,883)	19.6141	(39,515.56)	(36,933.32)	0.0000	4.3300	(1,716.83)	0.00	4.7528	(17.6134)	0.0000	1	(12.8605)	02/07/2025
688072.SH	01/16/2025	SDB3262800219	0	(2,100)	19.6141	(44,069.40)	(41,189.57)	0.0000	4.3300	(1,716.83)	0.00	5.3006	(19.6432)	0.0000	1	(14.3426)	02/07/2025
688072.SH	01/15/2025	SDB3262800219	0	(500)	19.4701	(9,813.61)	(9,735.07)	0.0000	4.3300	(1,716.83)	0.00	1.1804	(4.6426)	0.0000	1	(3.4623)	02/07/2025
688072.SH	01/15/2025	SDB3262800219	0	(2,300)	19.4701	(48,266.49)	(44,781.34)	0.0000	4.3300	(1,716.83)	0.00	5.8054	(21.3561)	0.0000	1	(15.5507)	02/07/2025
688072.SH	01/15/2025	SDB3262800219	0	(1,883)	19.4701	(39,515.56)	(36,662.28)	0.0000	4.3300	(1,716.83)	0.00	4.7528	(17.4841)	0.0000	1	(12.7313)	02/07/2025
688072.SH	01/15/2025	SDB3262800219	0	(2,100)	19.4701	(44,069.40)	(40,887.31)	0.0000	4.3300	(1,716.83)	0.00	5.3006	(19.4990)	0.0000	1	(14.1985)	02/07/2025
688072.SH	01/14/2025	SDB3262800219	0	(2,300)	19.8772	(48,266.49)	(45,717.45)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(22.2238)	0.0000	1	(16.4184)	02/07/2025
688072.SH	01/14/2025	SDB3262800219	0	(1,883)	19.8772	(39,515.56)	(37,428.68)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(18.1945)	0.0000	1	(13.4417)	02/07/2025
688072.SH	01/14/2025	SDB3262800219	0	(2,100)	19.8772	(44,069.40)	(41,742.02)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(20.2913)	0.0000	1	(14.9907)	02/07/2025
688072.SH	01/13/2025	SDB3262800219	0	(2,300)	20.0071	(48,266.49)	(46,016.28)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(22.3690)	0.0000	1	(16.5636)	02/07/2025
688072.SH	01/13/2025	SDB3262800219	0	(1,883)	20.0071	(39,515.56)	(37,673.33)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(18.3134)	0.0000	1	(13.5606)	02/07/2025
688072.SH	01/13/2025	SDB3262800219	0	(2,100)	20.0071	(44,069.40)	(42,014.86)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(20.4239)	0.0000	1	(15.1233)	02/07/2025
688072.SH	01/10/2025	SDB3262800219	0	(2,300)	20.1979	(48,266.49)	(46,455.21)	0.0000	4.3300	(1,750.00)	0.00	17.4162	(67.7472)	0.0000	3	(50.3310)	02/07/2025
688072.SH	01/10/2025	SDB3262800219	0	(1,883)	20.1979	(39,515.56)	(38,032.68)	0.0000	4.3300	(1,750.00)	0.00	14.2585	(55.4643)	0.0000	3	(41.2058)	02/07/2025
688072.SH	01/10/2025	SDB3262800219	0	(2,100)	20.1979	(44,069.40)	(42,415.63)	0.0000	4.3300	(1,750.00)	0.00	15.9017	(61.8561)	0.0000	3	(45.9544)	02/07/2025
688072.SH	01/09/2025	SDB3262800219	0	(2,300)	19.8124	(48,266.49)	(45,568.58)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(22.1514)	0.0000	1	(16.3460)	02/07/2025
688072.SH	01/09/2025	SDB3262800219	0	(1,883)	19.8124	(39,515.56)	(37,306.79)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(18.1352)	0.0000	1	(13.3824)	02/07/2025
688072.SH	01/09/2025	SDB3262800219	0	(2,100)	19.8124	(44,069.40)	(41,606.09)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(20.2252)	0.0000	1	(14.9246)	02/07/2025
688072.SH	01/08/2025	SDB3262800219	0	(2,300)	20.1746	(48,266.49)	(46,401.63)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(22.5563)	0.0000	1	(16.7510)	02/07/2025
688072.SH	01/08/2025	SDB3262800219	0	(1,883)	20.1746	(39,515.56)	(37,988.81)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(18.4668)	0.0000	1	(13.7139)	02/07/2025
688072.SH	01/08/2025	SDB3262800219	0	(2,100)	20.1746	(44,069.40)	(42,366.70)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(20.5949)	0.0000	1	(15.2944)	02/07/2025
688072.SH	01/07/2025	SDB3262800219	0	(2,300)	20.0458	(48,266.49)	(46,105.28)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(22.4123)	0.0000	1	(16.8069)	02/07/2025
688072.SH	01/07/2025	SDB3262800219	0	(1,883)	20.0458	(39,515.56)	(37,746.20)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(18.3488)	0.0000	1	(13.5960)	02/07/2025
688072.SH	01/07/2025	SDB3262800219	0	(2,100)	20.0458	(44,069.40)	(42,096.13)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(20.4634)	0.0000	1	(15.1628)	02/07/2025
688072.SH	01/06/2025	SDB3262800219	0	(2,300)	20.9854	(48,266.49)	(48,266.49)	0.0000	4.3300	(1,750.00)	0.00	5.8054	(23.4629)	0.0000	1	(17.6575)	02/07/2025
688072.SH	01/06/2025	SDB3262800219	0	(1,883)	20.9854	(39,515.56)	(39,515.56)	0.0000	4.3300	(1,750.00)	0.00	4.7528	(19.2090)	0.0000	1	(14.4561)	02/07/2025
688072.SH	01/06/2025	SDB3262800219	0	(2,100)	20.9854	(44,069.40)	(44,069.40)	0.0000	4.3300	(1,750.00)	0.00	5.3006	(21.4226)	0.0000	1	(16.1221)	02/07/2025
TOTAL PITECH INC. CMN CLASS A SERIES NORTHBOUND												193.8467	(747.5256)	0.0000		(553.6790)	
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600155.SH	01/17/2025	SDB3264328846	0	(16,200)	0.9433	(14,884.19)	(15,281.25)	0.0000	4.3300	(1,205.62)	0.00	1.7902	(5.1176)	0.0000	1	(3.3274)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(25,100)	0.9433	(23,116.02)	(23,676.50)	0.0000	4.3300	(1,205.62)	0.00	2.7803	(7.9291)	0.0000	1	(5.1488)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(35,700)	0.9433	(32,924.65)	(33,675.35)	0.0000	4.3300	(1,205.62)	0.00	3.9601	(11.2777)	0.0000	1	(7.3176)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600155.SH	01/17/2025	SDB3264328846	0	(3,600)	0.9433	(3,311.58)	(3,395.83)	0.0000	4.3300	(1,205.62)	0.00	0.3983	(1.1372)	0.0000	1	(0.7389)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(400)	0.9433	(367.22)	(377.31)	0.0000	4.3300	(1,205.62)	0.00	0.0442	(0.1264)	0.0000	1	(0.0822)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(300)	0.9433	(273.13)	(282.99)	0.0000	4.3300	(1,205.62)	0.00	0.0329	(0.0948)	0.0000	1	(0.0619)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(100)	0.9433	(101.06)	(94.33)	0.0000	4.3300	(1,205.62)	0.00	0.0122	(0.0316)	0.0000	1	(0.0194)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(12,400)	0.9433	(12,530.89)	(11,696.76)	0.0000	4.3300	(1,205.62)	0.00	1.5072	(3.9172)	0.0000	1	(2.4100)	02/07/2025
600155.SH	01/17/2025	SDB3264328846	0	(48,300)	0.9433	(48,809.85)	(45,560.76)	0.0000	4.3300	(1,205.62)	0.00	5.8707	(15.2581)	0.0000	1	(9.3873)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(16,200)	0.9097	(14,884.19)	(14,737.48)	0.0000	4.3300	(1,205.62)	0.00	1.7902	(4.9355)	0.0000	1	(3.1453)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(25,100)	0.9097	(23,116.02)	(22,834.00)	0.0000	4.3300	(1,205.62)	0.00	2.7803	(7.6470)	0.0000	1	(4.8666)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(35,700)	0.9097	(32,924.65)	(32,477.04)	0.0000	4.3300	(1,205.62)	0.00	3.9601	(10.8764)	0.0000	1	(6.9163)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(3,600)	0.9097	(3,311.58)	(3,275.00)	0.0000	4.3300	(1,205.62)	0.00	0.3983	(1.0968)	0.0000	1	(0.6985)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(400)	0.9097	(367.22)	(363.89)	0.0000	4.3300	(1,205.62)	0.00	0.0442	(0.1219)	0.0000	1	(0.0777)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(300)	0.9097	(273.13)	(272.92)	0.0000	4.3300	(1,205.62)	0.00	0.0329	(0.0914)	0.0000	1	(0.0585)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(100)	0.9097	(101.06)	(90.97)	0.0000	4.3300	(1,205.62)	0.00	0.0122	(0.0305)	0.0000	1	(0.0183)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(12,400)	0.9097	(12,530.89)	(11,280.54)	0.0000	4.3300	(1,205.62)	0.00	1.5072	(3.7778)	0.0000	1	(2.2706)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(48,300)	0.9097	(48,809.85)	(43,939.52)	0.0000	4.3300	(1,205.62)	0.00	5.8707	(14.7151)	0.0000	1	(8.8444)	02/07/2025
600155.SH	01/16/2025	SDB3264328846	0	(11,800)	0.9097	(11,924.56)	(10,734.71)	0.0000	4.3300	(1,205.62)	0.00	1.4343	(3.5950)	0.0000	1	(2.1607)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(16,200)	0.9055	(14,884.19)	(14,669.51)	0.0000	4.3300	(1,205.62)	0.00	1.7902	(4.9127)	0.0000	1	(3.1225)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(25,100)	0.9055	(23,116.02)	(22,728.68)	0.0000	4.3300	(1,205.62)	0.00	2.7803	(7.6117)	0.0000	1	(4.8314)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(35,700)	0.9055	(32,924.65)	(32,327.24)	0.0000	4.3300	(1,205.62)	0.00	3.9601	(10.8262)	0.0000	1	(6.8661)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(3,600)	0.9055	(3,311.58)	(3,259.89)	0.0000	4.3300	(1,205.62)	0.00	0.3983	(1.0917)	0.0000	1	(0.6934)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(400)	0.9055	(367.22)	(362.21)	0.0000	4.3300	(1,205.62)	0.00	0.0442	(0.1213)	0.0000	1	(0.0771)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(300)	0.9055	(273.13)	(271.66)	0.0000	4.3300	(1,205.62)	0.00	0.0329	(0.0910)	0.0000	1	(0.0581)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(100)	0.9055	(101.06)	(90.55)	0.0000	4.3300	(1,205.62)	0.00	0.0122	(0.0303)	0.0000	1	(0.0182)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(12,400)	0.9055	(12,530.89)	(11,228.51)	0.0000	4.3300	(1,205.62)	0.00	1.5072	(3.7604)	0.0000	1	(2.2532)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(48,300)	0.9055	(48,809.85)	(43,736.86)	0.0000	4.3300	(1,205.62)	0.00	5.8707	(14.6472)	0.0000	1	(8.7765)	02/07/2025
600155.SH	01/15/2025	SDB3264328846	0	(11,800)	0.9055	(11,924.56)	(10,685.19)	0.0000	4.3300	(1,205.62)	0.00	1.4343	(3.5784)	0.0000	1	(2.1442)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(35,700)	0.9237	(32,924.65)	(32,977.09)	0.0000	4.3300	(1,152.66)	0.00	3.9601	(10.5588)	0.0000	1	(6.5986)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(3,600)	0.9237	(3,311.58)	(3,325.42)	0.0000	4.3300	(1,152.66)	0.00	0.3983	(1.0647)	0.0000	1	(0.6664)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(400)	0.9237	(367.22)	(369.49)	0.0000	4.3300	(1,152.66)	0.00	0.0442	(0.1183)	0.0000	1	(0.0741)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(300)	0.9237	(273.13)	(277.12)	0.0000	4.3300	(1,152.66)	0.00	0.0329	(0.0887)	0.0000	1	(0.0559)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(100)	0.9237	(101.06)	(92.37)	0.0000	4.3300	(1,152.66)	0.00	0.0122	(0.0296)	0.0000	1	(0.0174)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(12,400)	0.9237	(12,530.89)	(11,454.23)	0.0000	4.3300	(1,152.66)	0.00	1.5072	(3.6675)	0.0000	1	(2.1603)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(48,300)	0.9237	(48,809.85)	(44,616.06)	0.0000	4.3300	(1,152.66)	0.00	5.8707	(14.2854)	0.0000	1	(8.4146)	02/07/2025
600155.SH	01/14/2025	SDB3264328846	0	(11,800)	0.9237	(11,924.56)	(10,899.99)	0.0000	4.3300	(1,152.66)	0.00	1.4343	(3.4900)	0.0000	1	(2.0557)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(400)	0.9228	(367.22)	(369.11)	0.0000	4.3300	(1,100.48)	0.00	0.0442	(0.1128)	0.0000	1	(0.0687)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(300)	0.9228	(273.13)	(276.83)	0.0000	4.3300	(1,100.48)	0.00	0.0329	(0.0846)	0.0000	1	(0.0518)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(100)	0.9228	(101.06)	(92.28)	0.0000	4.3300	(1,100.48)	0.00	0.0122	(0.0282)	0.0000	1	(0.0161)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(12,400)	0.9228	(12,530.89)	(11,442.41)	0.0000	4.3300	(1,100.48)	0.00	1.5072	(3.4978)	0.0000	1	(1.9906)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(48,300)	0.9228	(48,809.85)	(44,570.03)	0.0000	4.3300	(1,100.48)	0.00	5.8707	(13.6245)	0.0000	1	(7.7538)	02/07/2025
600155.SH	01/13/2025	SDB3264328846	0	(11,800)	0.9228	(11,924.56)	(10,888.75)	0.0000	4.3300	(1,100.48)	0.00	1.4343	(3.3286)	0.0000	1	(1.8943)	02/07/2025
600155.SH	01/10/2025	SDB3264328846	0	(100)	0.9323	(101.06)	(93.23)	0.0000	4.3300	(1,100.00)	0.00	0.0365	(0.0855)	0.0000	3	(0.0490)	02/07/2025
600155.SH	01/10/2025	SDB3264328846	0	(12,400)	0.9323	(12,530.89)	(11,560.98)	0.0000	4.3300	(1,100.00)	0.00	4.5216	(10.5976)	0.0000	3	(6.0760)	02/07/2025
600155.SH	01/10/2025	SDB3264328846	0	(48,300)	0.9323	(48,809.85)	(45,031.88)	0.0000	4.3300	(1,100.00)	0.00	17.6122	(41.2792)	0.0000	3	(23.6670)	02/07/2025
600155.SH	01/10/2025	SDB3264328846	0	(11,800)	0.9323	(11,924.56)	(11,001.58)	0.0000	4.3300	(1,100.00)	0.00	4.3028	(10.0848)	0.0000	3	(5.7820)	02/07/2025
600155.SH	01/09/2025	SDB3264328846	0	(100)	0.9243	(101.06)	(92.43)	0.0000	4.3300	(1,100.00)	0.00	0.0122	(0.0282)	0.0000	1	(0.0161)	02/07/2025
600155.SH	01/09/2025	SDB3264328846	0	(12,400)	0.9243	(12,530.89)	(11,461.20)	0.0000	4.3300	(1,100.00)	0.00	1.5072	(3.5020)	0.0000	1	(1.9948)	02/07/2025
600155.SH	01/09/2025	SDB3264328846	0	(48,300)	0.9243	(48,809.85)	(44,643.21)	0.0000	4.3300	(1,100.00)	0.00	5.8707	(13.6410)	0.0000	1	(7.7702)	02/07/2025
600155.SH	01/09/2025	SDB3264328846	0	(11,800)	0.9243	(11,924.56)	(10,906.62)	0.0000	4.3300	(1,100.00)	0.00	1.4343	(3.3326)	0.0000	1	(1.8983)	02/07/2025
600155.SH	01/08/2025	SDB3264328846	0	(100)	0.9269	(101.06)	(92.69)	0.0000	4.3300	(1,100.00)	0.00	0.0122	(0.0283)	0.0000	1	(0.0162)	02/07/2025
600155.SH	01/08/2025	SDB3264328846	0	(12,400)	0.9269	(12,530.89)	(11,494.08)	0.0000	4.3300	(1,100.00)	0.00	1.5072	(3.5121)	0.0000	1	(2.0049)	02/07/2025
600155.SH	01/08/2025	SDB3264328846	0	(48,300)	0.9269	(48,809.85)	(44,771.30)	0.0000	4.3300	(1,100.00)	0.00	5.8707	(13.6801)	0.0000	1	(7.8094)	02/07/2025
600155.SH	01/08/2025	SDB3264328846	0	(11,800)	0.9269	(11,924.56)	(10,937.92)	0.0000	4.3300	(1,100.00)	0.00	1.4343	(3.3421)	0.0000	1	(1.9079)	02/07/2025
600155.SH	01/07/2025	SDB3264328846															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600155.SH	01/07/2025	SDB3264328846	0	(12,400)	0.9647	(12,530.89)	(11,962.43)	0.0000	4.3300	(1,100.00)	0.00	1.5072	(3.6552)	0.0000	1	(2.1480)	02/07/2025
600155.SH	01/07/2025	SDB3264328846	0	(48,300)	0.9647	(48,809.85)	(46,595.59)	0.0000	4.3300	(1,100.00)	0.00	5.8707	(14.2375)	0.0000	1	(8.3668)	02/07/2025
600155.SH	01/07/2025	SDB3264328846	0	(11,800)	0.9647	(11,924.56)	(11,383.60)	0.0000	4.3300	(1,100.00)	0.00	1.4343	(3.4783)	0.0000	1	(2.0441)	02/07/2025
600155.SH	01/06/2025	SDB3264328846	0	(100)	1.0106	(101.06)	(101.06)	0.0000	4.3300	(1,100.00)	0.00	0.0122	(0.0309)	0.0000	1	(0.0187)	02/07/2025
600155.SH	01/06/2025	SDB3264328846	0	(12,400)	1.0106	(12,530.89)	(12,530.89)	0.0000	4.3300	(1,100.00)	0.00	1.5072	(3.8289)	0.0000	1	(2.3217)	02/07/2025
600155.SH	01/06/2025	SDB3264328846	0	(48,300)	1.0106	(48,809.85)	(48,809.85)	0.0000	4.3300	(1,100.00)	0.00	5.8707	(14.9141)	0.0000	1	(9.0434)	02/07/2025
600155.SH	01/06/2025	SDB3264328846	0	(11,800)	1.0106	(11,924.56)	(11,924.56)	0.0000	4.3300	(1,100.00)	0.00	1.4343	(3.6436)	0.0000	1	(2.2094)	02/07/2025
TOTAL POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												135.9883	(339.3590)	0.0000		(203.3706)	
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND																	
601669.SH	01/17/2025	SDB3264328874	0	(11,100)	0.6874	(7,449.48)	(7,630.01)	0.0000	4.3300	(1,033.75)	0.00	0.8960	(2.1910)	0.0000	1	(1.2950)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(1,100)	0.6874	(738.50)	(756.13)	0.0000	4.3300	(1,033.75)	0.00	0.0888	(0.2171)	0.0000	1	(0.1283)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(35,700)	0.6874	(23,968.19)	(24,539.75)	0.0000	4.3300	(1,033.75)	0.00	2.8828	(7.0466)	0.0000	1	(4.1638)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(294,500)	0.6874	(200,739.15)	(202,435.77)	0.0000	4.3300	(1,033.75)	0.00	24.1445	(58.1298)	0.0000	1	(33.9854)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(23,300)	0.6874	(15,818.95)	(16,016.14)	0.0000	4.3300	(1,033.75)	0.00	1.9027	(4.5991)	0.0000	1	(2.6964)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(7,700)	0.6874	(5,222.20)	(5,292.89)	0.0000	4.3300	(1,033.75)	0.00	0.6281	(1.5199)	0.0000	1	(0.8917)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(26,000)	0.6874	(18,885.18)	(17,872.09)	0.0000	4.3300	(1,033.75)	0.00	2.2715	(5.1320)	0.0000	1	(2.8605)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(21,900)	0.6874	(16,005.72)	(15,053.80)	0.0000	4.3300	(1,033.75)	0.00	1.9251	(4.3227)	0.0000	1	(2.3976)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(5,100)	0.6874	(4,100.95)	(3,780.63)	0.0000	4.3300	(1,033.75)	0.00	0.4933	(1.0856)	0.0000	1	(0.5924)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(400)	0.6874	(298.25)	(274.96)	0.0000	4.3300	(1,033.75)	0.00	0.0359	(0.0790)	0.0000	1	(0.0431)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(7,900)	0.6874	(5,890.45)	(5,430.37)	0.0000	4.3300	(1,033.75)	0.00	0.7085	(1.5593)	0.0000	1	(0.8508)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(70,400)	0.6874	(52,492.14)	(48,392.12)	0.0000	4.3300	(1,033.75)	0.00	6.3136	(13.8959)	0.0000	1	(7.5823)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(355,700)	0.6874	(265,219.52)	(244,503.91)	0.0000	4.3300	(1,033.75)	0.00	31.9000	(70.2098)	0.0000	1	(38.3098)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(17,500)	0.6874	(13,048.47)	(12,029.29)	0.0000	4.3300	(1,033.75)	0.00	1.5694	(3.4542)	0.0000	1	(1.8848)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(5,900)	0.6874	(4,399.20)	(4,055.59)	0.0000	4.3300	(1,033.75)	0.00	0.5291	(1.1646)	0.0000	1	(0.6354)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(90,000)	0.6874	(67,106.43)	(61,864.92)	0.0000	4.3300	(1,033.75)	0.00	8.0714	(17.7646)	0.0000	1	(9.6932)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(1,900)	0.6874	(1,416.69)	(1,306.04)	0.0000	4.3300	(1,033.75)	0.00	0.1704	(0.3750)	0.0000	1	(0.2046)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(1,000)	0.6874	(745.63)	(687.39)	0.0000	4.3300	(1,033.75)	0.00	0.0897	(0.1974)	0.0000	1	(0.1077)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(200)	0.6874	(149.13)	(137.48)	0.0000	4.3300	(1,033.75)	0.00	0.0179	(0.0395)	0.0000	1	(0.0215)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(54,600)	0.6874	(40,711.23)	(37,531.38)	0.0000	4.3300	(1,033.75)	0.00	4.8967	(10.7772)	0.0000	1	(5.8806)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(295,200)	0.6874	(220,109.09)	(202,916.94)	0.0000	4.3300	(1,033.75)	0.00	26.4742	(58.2680)	0.0000	1	(31.7938)	02/07/2025
601669.SH	01/17/2025	SDB3264328874	0	(205,600)	0.6874	(153,300.91)	(141,326.97)	0.0000	4.3300	(1,033.75)	0.00	18.4387	(40.5823)	0.0000	1	(22.1436)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(11,100)	0.6731	(7,449.48)	(7,471.54)	0.0000	4.3300	(1,033.75)	0.00	0.8960	(2.1455)	0.0000	1	(1.2495)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(1,100)	0.6731	(738.50)	(740.42)	0.0000	4.3300	(1,033.75)	0.00	0.0888	(0.2126)	0.0000	1	(0.1238)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(35,700)	0.6731	(23,968.19)	(24,030.10)	0.0000	4.3300	(1,033.75)	0.00	2.8828	(6.9003)	0.0000	1	(4.0174)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(294,500)	0.6731	(200,739.15)	(198,231.48)	0.0000	4.3300	(1,033.75)	0.00	24.1445	(56.9226)	0.0000	1	(32.7781)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(23,300)	0.6731	(15,818.95)	(15,683.51)	0.0000	4.3300	(1,033.75)	0.00	1.9027	(4.5035)	0.0000	1	(2.6009)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(7,700)	0.6731	(5,222.20)	(5,182.96)	0.0000	4.3300	(1,033.75)	0.00	0.6281	(1.4883)	0.0000	1	(0.8602)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(26,000)	0.6731	(18,885.18)	(17,500.91)	0.0000	4.3300	(1,033.75)	0.00	2.2715	(5.0254)	0.0000	1	(2.7540)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(21,900)	0.6731	(16,005.72)	(14,741.15)	0.0000	4.3300	(1,033.75)	0.00	1.9251	(4.2330)	0.0000	1	(2.3078)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(5,500)	0.6731	(4,100.95)	(3,702.12)	0.0000	4.3300	(1,033.75)	0.00	0.4933	(1.0631)	0.0000	1	(0.5698)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(400)	0.6731	(298.25)	(269.24)	0.0000	4.3300	(1,033.75)	0.00	0.0359	(0.0773)	0.0000	1	(0.0414)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(7,900)	0.6731	(5,890.45)	(5,317.58)	0.0000	4.3300	(1,033.75)	0.00	0.7085	(1.5270)	0.0000	1	(0.8185)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(70,400)	0.6731	(52,492.14)	(47,387.08)	0.0000	4.3300	(1,033.75)	0.00	6.3136	(13.6073)	0.0000	1	(7.2937)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(355,700)	0.6731	(265,219.52)	(239,425.94)	0.0000	4.3300	(1,033.75)	0.00	31.9000	(68.7516)	0.0000	1	(36.8516)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(17,500)	0.6731	(13,048.47)	(11,779.46)	0.0000	4.3300	(1,033.75)	0.00	1.5694	(3.3825)	0.0000	1	(1.8131)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(5,900)	0.6731	(4,399.20)	(3,971.36)	0.0000	4.3300	(1,033.75)	0.00	0.5291	(1.1404)	0.0000	1	(0.6113)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(90,000)	0.6731	(67,106.43)	(60,580.08)	0.0000	4.3300	(1,033.75)	0.00	8.0714	(17.3957)	0.0000	1	(9.3243)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(1,900)	0.6731	(1,416.69)	(1,278.91)	0.0000	4.3300	(1,033.75)	0.00	0.1704	(0.3672)	0.0000	1	(0.1968)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(1,000)	0.6731	(745.63)	(673.11)	0.0000	4.3300	(1,033.75)	0.00	0.0897	(0.1933)	0.0000	1	(0.1036)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(200)	0.6731	(149.13)	(134.62)	0.0000	4.3300	(1,033.75)	0.00	0.0179	(0.0387)	0.0000	1	(0.0207)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(54,600)	0.6731	(40,711.23)	(36,751.92)	0.0000	4.3300	(1,033.75)	0.00	4.8967	(10.5534)	0.0000	1	(5.6567)	02/07/2025
601669.SH	01/16/2025	SDB3264328874	0	(295,200)	0.6731	(220,109.09)	(198,702.66)	0.0000	4.3300	(1,033.75)	0.00	26.4742	(57.0579)	0.0000	1	(30.5836)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601669.SH	01/16/2025	SDB3264328874	0	(205,600)	0.6731	(153,300.91)	(138,391.83)	0.0000	4.3300	(1,033.75)	0.00	18.4387	(39.7395)	0.0000	1	(21.3008)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(294,500)	0.6771	(200,739.15)	(199,407.13)	0.0000	4.3300	(1,063.06)	0.00	24.1445	(58.8836)	0.0000	1	(34.7391)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(23,300)	0.6771	(15,818.95)	(15,776.52)	0.0000	4.3300	(1,063.06)	0.00	1.9027	(4.6587)	0.0000	1	(2.7560)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(7,700)	0.6771	(5,222.20)	(5,213.70)	0.0000	4.3300	(1,063.06)	0.00	0.6281	(1.5396)	0.0000	1	(0.9115)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(26,000)	0.6771	(18,885.18)	(17,604.70)	0.0000	4.3300	(1,063.06)	0.00	2.2715	(5.1985)	0.0000	1	(2.9271)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(21,900)	0.6771	(16,005.72)	(14,828.58)	0.0000	4.3300	(1,063.06)	0.00	1.9251	(4.3788)	0.0000	1	(2.4536)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(5,500)	0.6771	(4,100.95)	(3,724.07)	0.0000	4.3300	(1,063.06)	0.00	0.4933	(1.0997)	0.0000	1	(0.6064)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(400)	0.6771	(298.25)	(270.84)	0.0000	4.3300	(1,063.06)	0.00	0.0359	(0.0800)	0.0000	1	(0.0441)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(7,900)	0.6771	(5,890.45)	(5,349.12)	0.0000	4.3300	(1,063.06)	0.00	0.7085	(1.5796)	0.0000	1	(0.8711)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(70,400)	0.6771	(52,492.14)	(47,668.12)	0.0000	4.3300	(1,063.06)	0.00	6.3136	(14.0761)	0.0000	1	(7.7624)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(355,700)	0.6771	(265,219.52)	(240,845.89)	0.0000	4.3300	(1,063.06)	0.00	31.9000	(71.1201)	0.0000	1	(39.2201)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(17,500)	0.6771	(13,048.47)	(11,849.32)	0.0000	4.3300	(1,063.06)	0.00	1.5694	(3.4990)	0.0000	1	(1.9296)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(5,900)	0.6771	(4,399.20)	(3,994.91)	0.0000	4.3300	(1,063.06)	0.00	0.5291	(1.1797)	0.0000	1	(0.6505)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(90,000)	0.6771	(67,106.43)	(60,939.36)	0.0000	4.3300	(1,063.06)	0.00	8.0714	(17.9950)	0.0000	1	(9.9236)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(1,900)	0.6771	(1,416.69)	(1,286.50)	0.0000	4.3300	(1,063.06)	0.00	0.1704	(0.3799)	0.0000	1	(0.2095)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(1,000)	0.6771	(745.63)	(677.10)	0.0000	4.3300	(1,063.06)	0.00	0.0897	(0.1999)	0.0000	1	(0.1103)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(200)	0.6771	(149.13)	(135.42)	0.0000	4.3300	(1,063.06)	0.00	0.0179	(0.0400)	0.0000	1	(0.0221)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(54,600)	0.6771	(40,711.23)	(36,969.88)	0.0000	4.3300	(1,063.06)	0.00	4.8967	(10.9170)	0.0000	1	(6.0203)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(295,200)	0.6771	(220,109.09)	(199,881.10)	0.0000	4.3300	(1,063.06)	0.00	26.4742	(59.0235)	0.0000	1	(32.5493)	02/07/2025
601669.SH	01/15/2025	SDB3264328874	0	(205,600)	0.6771	(153,300.91)	(139,212.58)	0.0000	4.3300	(1,063.06)	0.00	18.4387	(41.1085)	0.0000	1	(22.6698)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(26,000)	0.6911	(18,885.18)	(17,968.47)	0.0000	4.3300	(1,333.36)	0.00	2.2715	(6.6551)	0.0000	1	(4.3837)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(21,900)	0.6911	(16,005.72)	(15,134.98)	0.0000	4.3300	(1,333.36)	0.00	1.9251	(5.6057)	0.0000	1	(3.6805)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(5,500)	0.6911	(4,100.95)	(3,801.02)	0.0000	4.3300	(1,333.36)	0.00	0.4933	(1.4078)	0.0000	1	(0.9146)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(400)	0.6911	(298.25)	(276.44)	0.0000	4.3300	(1,333.36)	0.00	0.0359	(0.1024)	0.0000	1	(0.0665)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(7,900)	0.6911	(5,890.45)	(5,459.65)	0.0000	4.3300	(1,333.36)	0.00	0.7085	(2.0221)	0.0000	1	(1.3136)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(70,400)	0.6911	(52,492.14)	(48,653.09)	0.0000	4.3300	(1,333.36)	0.00	6.3136	(18.0200)	0.0000	1	(11.7064)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(355,700)	0.6911	(265,219.52)	(245,822.49)	0.0000	4.3300	(1,333.36)	0.00	31.9000	(91.0473)	0.0000	1	(59.1473)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(17,500)	0.6911	(13,048.47)	(12,094.16)	0.0000	4.3300	(1,333.36)	0.00	1.5694	(4.4794)	0.0000	1	(2.9100)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(5,900)	0.6911	(4,399.20)	(4,077.46)	0.0000	4.3300	(1,333.36)	0.00	0.5291	(1.5102)	0.0000	1	(0.9811)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(90,000)	0.6911	(67,106.43)	(62,198.55)	0.0000	4.3300	(1,333.36)	0.00	8.0714	(23.0370)	0.0000	1	(14.9656)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(1,900)	0.6911	(1,416.69)	(1,313.08)	0.0000	4.3300	(1,333.36)	0.00	0.1704	(0.4863)	0.0000	1	(0.3159)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(1,000)	0.6911	(745.63)	(691.10)	0.0000	4.3300	(1,333.36)	0.00	0.0897	(0.2560)	0.0000	1	(0.1663)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(200)	0.6911	(149.13)	(138.22)	0.0000	4.3300	(1,333.36)	0.00	0.0179	(0.0512)	0.0000	1	(0.0333)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(54,600)	0.6911	(40,711.23)	(37,733.79)	0.0000	4.3300	(1,333.36)	0.00	4.8967	(13.9758)	0.0000	1	(9.0791)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(295,200)	0.6911	(220,109.09)	(204,011.24)	0.0000	4.3300	(1,333.36)	0.00	26.4742	(75.5613)	0.0000	1	(49.0871)	02/07/2025
601669.SH	01/14/2025	SDB3264328874	0	(205,600)	0.6911	(153,300.91)	(142,089.13)	0.0000	4.3300	(1,333.36)	0.00	18.4387	(52.6267)	0.0000	1	(34.1880)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(26,000)	0.6928	(18,885.18)	(18,011.81)	0.0000	4.3300	(1,333.36)	0.00	2.2715	(6.6712)	0.0000	1	(4.3997)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(21,900)	0.6928	(16,005.72)	(15,171.49)	0.0000	4.3300	(1,333.36)	0.00	1.9251	(5.6192)	0.0000	1	(3.6941)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(5,500)	0.6928	(4,100.95)	(3,810.19)	0.0000	4.3300	(1,333.36)	0.00	0.4933	(1.4112)	0.0000	1	(0.9180)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(400)	0.6928	(298.25)	(277.10)	0.0000	4.3300	(1,333.36)	0.00	0.0359	(0.1026)	0.0000	1	(0.0668)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(7,900)	0.6928	(5,890.45)	(5,472.82)	0.0000	4.3300	(1,333.36)	0.00	0.7085	(2.0270)	0.0000	1	(1.3185)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(70,400)	0.6928	(52,492.14)	(48,770.44)	0.0000	4.3300	(1,333.36)	0.00	6.3136	(18.0635)	0.0000	1	(11.7499)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(355,700)	0.6928	(265,219.52)	(246,415.44)	0.0000	4.3300	(1,333.36)	0.00	31.9000	(91.2669)	0.0000	1	(59.3669)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(17,500)	0.6928	(13,048.47)	(12,123.33)	0.0000	4.3300	(1,333.36)	0.00	1.5694	(4.4902)	0.0000	1	(2.9208)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(5,900)	0.6928	(4,399.20)	(4,087.30)	0.0000	4.3300	(1,333.36)	0.00	0.5291	(1.5138)	0.0000	1	(0.9847)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(90,000)	0.6928	(67,106.43)	(62,348.58)	0.0000	4.3300	(1,333.36)	0.00	8.0714	(23.0926)	0.0000	1	(15.0212)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(1,900)	0.6928	(1,416.69)	(1,316.25)	0.0000	4.3300	(1,333.36)	0.00	0.1704	(0.4875)	0.0000	1	(0.3171)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(1,000)	0.6928	(745.63)	(692.76)	0.0000	4.3300	(1,333.36)	0.00	0.0897	(0.2566)	0.0000	1	(0.1669)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(200)	0.6928	(149.13)	(138.55)	0.0000	4.3300	(1,333.36)	0.00	0.0179	(0.0513)	0.0000	1	(0.0334)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(54,600)	0.6928	(40,711.23)	(37,824.81)	0.0000	4.3300	(1,333.36)	0.00	4.8967	(14.0095)	0.0000	1	(9.1128)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(295,200)	0.6928	(220,109.09)	(204,503.34)	0.0000	4.3300	(1,333.36)	0.00	26.4742	(75.7436)	0.0000	1	(49.2694)	02/07/2025
601669.SH	01/13/2025	SDB3264328874	0	(205,600)	0.6928	(153,300.91)	(142,431.87)	0.0000	4.3300	(1,33							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601669.SH	01/10/2025	SDB3264328874	0	(21,900)	0.6993	(16,005.72)	(15,313.64)	0.0000	4.3300	(1,333.36)	0.00	5.7754	(17.0155)	0.0000	3	(11.2401)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(5,500)	0.6993	(4,100.95)	(3,845.89)	0.0000	4.3300	(1,333.36)	0.00	1.4798	(4.2733)	0.0000	3	(2.7935)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(400)	0.6993	(298.25)	(279.70)	0.0000	4.3300	(1,333.36)	0.00	0.1076	(0.3108)	0.0000	3	(0.2032)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(7,900)	0.6993	(5,890.45)	(5,524.10)	0.0000	4.3300	(1,333.36)	0.00	2.1255	(6.1380)	0.0000	3	(4.0125)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(70,400)	0.6993	(52,492.14)	(49,227.41)	0.0000	4.3300	(1,333.36)	0.00	18.9409	(54.6983)	0.0000	3	(35.7574)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(355,700)	0.6993	(265,219.52)	(248,724.29)	0.0000	4.3300	(1,333.36)	0.00	95.7000	(276.3663)	0.0000	3	(180.6662)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(17,500)	0.6993	(13,048.47)	(12,236.93)	0.0000	4.3300	(1,333.36)	0.00	4.7083	(13.5969)	0.0000	3	(8.8886)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(5,900)	0.6993	(4,399.20)	(4,125.59)	0.0000	4.3300	(1,333.36)	0.00	1.5874	(4.5841)	0.0000	3	(2.9967)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(90,000)	0.6993	(67,106.43)	(62,932.77)	0.0000	4.3300	(1,333.36)	0.00	24.2142	(69.9268)	0.0000	3	(45.7126)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(1,900)	0.6993	(1,416.69)	(1,328.58)	0.0000	4.3300	(1,333.36)	0.00	0.5112	(1.4762)	0.0000	3	(0.9650)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(1,000)	0.6993	(745.63)	(699.25)	0.0000	4.3300	(1,333.36)	0.00	0.2690	(0.7770)	0.0000	3	(0.5079)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(200)	0.6993	(149.13)	(139.85)	0.0000	4.3300	(1,333.36)	0.00	0.0538	(0.1554)	0.0000	3	(0.1016)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(54,600)	0.6993	(40,711.23)	(38,179.21)	0.0000	4.3300	(1,333.36)	0.00	14.6900	(42.4223)	0.0000	3	(27.7323)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(295,200)	0.6993	(220,109.09)	(206,419.49)	0.0000	4.3300	(1,333.36)	0.00	79.4227	(229.3599)	0.0000	3	(149.9372)	02/07/2025
601669.SH	01/10/2025	SDB3264328874	0	(205,600)	0.6993	(153,300.91)	(143,766.42)	0.0000	4.3300	(1,333.36)	0.00	55.3161	(159.7439)	0.0000	3	(104.4278)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(26,000)	0.6987	(18,885.18)	(18,165.00)	0.0000	4.3300	(1,333.36)	0.00	2.2715	(6.7279)	0.0000	1	(4.4565)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(21,900)	0.6987	(16,005.72)	(15,300.52)	0.0000	4.3300	(1,333.36)	0.00	1.9251	(5.6670)	0.0000	1	(3.7418)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(5,500)	0.6987	(4,100.95)	(3,842.60)	0.0000	4.3300	(1,333.36)	0.00	0.4933	(1.4232)	0.0000	1	(0.9300)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(400)	0.6987	(298.25)	(279.46)	0.0000	4.3300	(1,333.36)	0.00	0.0359	(0.1035)	0.0000	1	(0.0676)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(7,900)	0.6987	(5,890.45)	(5,519.37)	0.0000	4.3300	(1,333.36)	0.00	0.7085	(2.0443)	0.0000	1	(1.3358)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(70,400)	0.6987	(52,492.14)	(49,185.24)	0.0000	4.3300	(1,333.36)	0.00	6.3136	(18.2171)	0.0000	1	(11.9035)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(355,700)	0.6987	(265,219.52)	(248,511.23)	0.0000	4.3300	(1,333.36)	0.00	31.9000	(92.0432)	0.0000	1	(60.1432)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(17,500)	0.6987	(13,048.47)	(12,226.44)	0.0000	4.3300	(1,333.36)	0.00	1.5694	(4.5284)	0.0000	1	(2.9590)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(5,900)	0.6987	(4,399.20)	(4,122.06)	0.0000	4.3300	(1,333.36)	0.00	0.5291	(1.5267)	0.0000	1	(0.9976)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(90,000)	0.6987	(67,106.43)	(62,878.86)	0.0000	4.3300	(1,333.36)	0.00	8.0714	(23.2890)	0.0000	1	(15.2176)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(1,900)	0.6987	(1,416.69)	(1,327.44)	0.0000	4.3300	(1,333.36)	0.00	0.1704	(0.4917)	0.0000	1	(0.3213)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(1,000)	0.6987	(745.63)	(698.65)	0.0000	4.3300	(1,333.36)	0.00	0.0897	(0.2588)	0.0000	1	(0.1691)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(200)	0.6987	(149.13)	(139.73)	0.0000	4.3300	(1,333.36)	0.00	0.0179	(0.0518)	0.0000	1	(0.0338)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(54,600)	0.6987	(40,711.23)	(38,146.51)	0.0000	4.3300	(1,333.36)	0.00	4.8967	(14.1286)	0.0000	1	(9.2320)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(295,200)	0.6987	(220,109.09)	(206,242.66)	0.0000	4.3300	(1,333.36)	0.00	26.4742	(76.3878)	0.0000	1	(49.9136)	02/07/2025
601669.SH	01/09/2025	SDB3264328874	0	(205,600)	0.6987	(153,300.91)	(143,643.26)	0.0000	4.3300	(1,333.36)	0.00	18.4387	(53.2024)	0.0000	1	(34.7637)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(26,000)	0.7007	(18,885.18)	(18,217.13)	0.0000	4.3300	(1,333.36)	0.00	2.2715	(6.7472)	0.0000	1	(4.4758)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(21,900)	0.7007	(16,005.72)	(15,344.43)	0.0000	4.3300	(1,333.36)	0.00	1.9251	(5.6832)	0.0000	1	(3.7581)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(5,500)	0.7007	(4,100.95)	(3,853.62)	0.0000	4.3300	(1,333.36)	0.00	0.4933	(1.4273)	0.0000	1	(0.9340)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(400)	0.7007	(298.25)	(280.26)	0.0000	4.3300	(1,333.36)	0.00	0.0359	(0.1038)	0.0000	1	(0.0679)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(7,900)	0.7007	(5,890.45)	(5,535.21)	0.0000	4.3300	(1,333.36)	0.00	0.7085	(2.0501)	0.0000	1	(1.3416)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(70,400)	0.7007	(52,492.14)	(49,326.39)	0.0000	4.3300	(1,333.36)	0.00	6.3136	(18.2694)	0.0000	1	(11.9558)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(355,700)	0.7007	(265,219.52)	(249,224.41)	0.0000	4.3300	(1,333.36)	0.00	31.9000	(92.3073)	0.0000	1	(60.4073)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(17,500)	0.7007	(13,048.47)	(12,261.53)	0.0000	4.3300	(1,333.36)	0.00	1.5694	(4.5414)	0.0000	1	(2.9720)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(5,900)	0.7007	(4,399.20)	(4,133.89)	0.0000	4.3300	(1,333.36)	0.00	0.5291	(1.5311)	0.0000	1	(1.0020)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(90,000)	0.7007	(67,106.43)	(63,059.31)	0.0000	4.3300	(1,333.36)	0.00	8.0714	(23.3558)	0.0000	1	(15.2844)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(1,900)	0.7007	(1,416.69)	(1,331.25)	0.0000	4.3300	(1,333.36)	0.00	0.1704	(0.4931)	0.0000	1	(0.3227)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(1,000)	0.7007	(745.63)	(700.66)	0.0000	4.3300	(1,333.36)	0.00	0.0897	(0.2595)	0.0000	1	(0.1698)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(200)	0.7007	(149.13)	(140.13)	0.0000	4.3300	(1,333.36)	0.00	0.0179	(0.0519)	0.0000	1	(0.0340)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(54,600)	0.7007	(40,711.23)	(38,255.98)	0.0000	4.3300	(1,333.36)	0.00	4.8967	(14.1692)	0.0000	1	(9.2725)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(295,200)	0.7007	(220,109.09)	(206,834.54)	0.0000	4.3300	(1,333.36)	0.00	26.4742	(76.6070)	0.0000	1	(50.1328)	02/07/2025
601669.SH	01/08/2025	SDB3264328874	0	(205,600)	0.7007	(153,300.91)	(144,055.49)	0.0000	4.3300	(1,333.36)	0.00	18.4387	(53.3550)	0.0000	1	(34.9163)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(26,000)	0.7092	(18,885.18)	(18,438.84)	0.0000	4.3300	(1,333.36)	0.00	2.2715	(6.8293)	0.0000	1	(4.5579)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(21,900)	0.7092	(16,005.72)	(15,531.17)	0.0000	4.3300	(1,333.36)	0.00	1.9251	(5.7524)	0.0000	1	(3.8273)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(5,500)	0.7092	(4,100.95)	(3,900.52)	0.0000	4.3300	(1,333.36)	0.00	0.4933	(1.4447)	0.0000	1	(0.9514)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(400)	0.7092	(298.25)	(283.67)	0.0000	4.3300	(1,333.36)	0.00	0.0359	(0.1051)	0.0000	1	(0.0692)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(7,900)	0.7092	(5,890.45)	(5,602.57)	0.0000	4.3300	(1,333.36)</							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601669.SH	01/07/2025	SDB3264328874	0	(355,700)	0.7092	(265,219.52)	(252,257.46)	0.0000	4.3300	(1,333.36)	0.00	31.9000	(93.4307)	0.0000	1	(61.5307)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(17,500)	0.7092	(13,048.47)	(12,410.75)	0.0000	4.3300	(1,333.36)	0.00	1.5694	(4.5967)	0.0000	1	(3.0272)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(5,900)	0.7092	(4,399.20)	(4,184.20)	0.0000	4.3300	(1,333.36)	0.00	0.5291	(1.5497)	0.0000	1	(1.0206)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(90,000)	0.7092	(67,106.43)	(63,826.74)	0.0000	4.3300	(1,333.36)	0.00	8.0714	(23.6400)	0.0000	1	(15.5686)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(1,900)	0.7092	(1,416.69)	(1,347.45)	0.0000	4.3300	(1,333.36)	0.00	0.1704	(0.4991)	0.0000	1	(0.3287)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(1,000)	0.7092	(745.63)	(709.19)	0.0000	4.3300	(1,333.36)	0.00	0.0897	(0.2627)	0.0000	1	(0.1730)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(200)	0.7092	(149.13)	(141.84)	0.0000	4.3300	(1,333.36)	0.00	0.0179	(0.0525)	0.0000	1	(0.0346)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(54,600)	0.7092	(40,711.23)	(38,721.56)	0.0000	4.3300	(1,333.36)	0.00	4.8967	(14.3416)	0.0000	1	(9.4450)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(295,200)	0.7092	(220,109.09)	(209,351.71)	0.0000	4.3300	(1,333.36)	0.00	26.4742	(77.5393)	0.0000	1	(51.0651)	02/07/2025
601669.SH	01/07/2025	SDB3264328874	0	(205,600)	0.7092	(153,300.91)	(145,808.64)	0.0000	4.3300	(1,333.36)	0.00	18.4387	(54.0044)	0.0000	1	(35.5657)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(5,500)	0.7456	(4,100.95)	(4,100.95)	0.0000	4.3300	(1,373.57)	0.00	0.4933	(1.5647)	0.0000	1	(1.0715)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(400)	0.7456	(298.25)	(298.25)	0.0000	4.3300	(1,373.57)	0.00	0.0359	(0.1138)	0.0000	1	(0.0779)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(7,900)	0.7456	(5,890.45)	(5,890.45)	0.0000	4.3300	(1,373.57)	0.00	0.7085	(2.2475)	0.0000	1	(1.5390)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(70,400)	0.7456	(52,492.14)	(52,492.14)	0.0000	4.3300	(1,373.57)	0.00	6.3136	(20.0283)	0.0000	1	(13.7147)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(355,700)	0.7456	(265,219.52)	(265,219.52)	0.0000	4.3300	(1,373.57)	0.00	31.9000	(101.1941)	0.0000	1	(69.2941)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(17,500)	0.7456	(13,048.47)	(13,048.47)	0.0000	4.3300	(1,373.57)	0.00	1.5694	(4.9786)	0.0000	1	(3.4092)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(5,900)	0.7456	(4,399.20)	(4,399.20)	0.0000	4.3300	(1,373.57)	0.00	0.5291	(1.6785)	0.0000	1	(1.1494)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(90,000)	0.7456	(67,106.43)	(67,106.43)	0.0000	4.3300	(1,373.57)	0.00	8.0714	(25.6044)	0.0000	1	(17.5329)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(1,900)	0.7456	(1,416.69)	(1,416.69)	0.0000	4.3300	(1,373.57)	0.00	0.1704	(0.5405)	0.0000	1	(0.3701)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(1,000)	0.7456	(745.63)	(745.63)	0.0000	4.3300	(1,373.57)	0.00	0.0897	(0.2845)	0.0000	1	(0.1948)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(200)	0.7456	(149.13)	(149.13)	0.0000	4.3300	(1,373.57)	0.00	0.0179	(0.0569)	0.0000	1	(0.0390)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(54,600)	0.7456	(40,711.23)	(40,711.23)	0.0000	4.3300	(1,373.57)	0.00	4.8967	(15.5333)	0.0000	1	(10.6367)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(295,200)	0.7456	(220,109.09)	(220,109.09)	0.0000	4.3300	(1,373.57)	0.00	26.4742	(83.9823)	0.0000	1	(57.5080)	02/07/2025
601669.SH	01/06/2025	SDB3264328874	0	(205,600)	0.7456	(153,300.91)	(153,300.91)	0.0000	4.3300	(1,373.57)	0.00	18.4387	(58.4917)	0.0000	1	(40.0530)	02/07/2025
TOTAL POWER CONSTRUCTION CORPORATION OF CHINA LTD CMN CLASS A SERIES NORTHBOUND												1,330.4298	(3,613.3022)	0.0000		(2,282.8724)	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN																	
6770.TW	01/17/2025	SDB3262115563	0	(35,000)	0.4326	(16,966.46)	(15,141.42)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.2529)	0.0000	1	0.7878	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(23,000)	0.4326	(11,149.39)	(9,950.08)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.8233)	0.0000	1	0.5177	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(22,000)	0.4326	(10,664.63)	(9,517.46)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7875)	0.0000	1	0.4952	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(1,000)	0.4326	(484.76)	(432.61)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0358)	0.0000	1	0.0225	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(5,000)	0.4326	(2,423.78)	(2,163.06)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1790)	0.0000	1	0.1125	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(1,000)	0.4326	(484.76)	(432.61)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0358)	0.0000	1	0.0225	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(4,000)	0.4326	(1,939.02)	(1,730.45)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1432)	0.0000	1	0.0900	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(4,000)	0.4326	(1,939.02)	(1,730.45)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1432)	0.0000	1	0.0900	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(21,000)	0.4326	(10,179.88)	(9,084.85)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.7517)	0.0000	1	0.4727	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(8,000)	0.4326	(3,878.05)	(3,460.90)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.2864)	0.0000	1	0.1801	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(31,000)	0.4326	(15,027.44)	(13,410.97)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.1097)	0.0000	1	0.6978	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(53,000)	0.4326	(25,692.07)	(22,928.44)	0.0000	4.3300	(297.89)	0.00	3.0902	(1.8973)	0.0000	1	1.1929	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(3,000)	0.4326	(1,454.27)	(1,297.84)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1074)	0.0000	1	0.0675	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(15,000)	0.4326	(7,271.34)	(6,489.18)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5370)	0.0000	1	0.3376	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(5,000)	0.4326	(2,423.78)	(2,163.06)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1790)	0.0000	1	0.1125	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(11,000)	0.4326	(5,332.32)	(4,758.73)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.3938)	0.0000	1	0.2476	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(2,000)	0.4326	(969.51)	(865.22)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0716)	0.0000	1	0.0450	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(9,000)	0.4326	(4,362.80)	(3,893.51)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3222)	0.0000	1	0.2026	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(22,000)	0.4326	(10,664.63)	(9,517.46)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7875)	0.0000	1	0.4952	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(6,000)	0.4326	(2,908.54)	(2,595.67)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2148)	0.0000	1	0.1350	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(44,000)	0.4326	(21,329.26)	(19,034.93)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.5751)	0.0000	1	0.9904	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(3,000)	0.4326	(1,454.27)	(1,297.84)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1074)	0.0000	1	0.0675	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(27,000)	0.4326	(13,088.41)	(11,680.52)	0.0000	4.3300	(297.89)	0.00	1.5742	(0.9665)	0.0000	1	0.6077	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(2,000)	0.4326	(969.51)	(865.22)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0716)	0.0000	1	0.0450	02/04/2025
6770.TW	01/17/2025	SDB3262115563	0	(10,000)	0.4326	(4,847.56)	(4,326.12)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3580)	0.0000	1	0.2251	02/04/2025
6770.TW	01/18/2025	SDB3262115563	0	(35,000)	0.4261	(16,966.46)	(14,915.22)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.2342)	0.0000	1	0.8065	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN (Cont.)																	
6770.TW	01/16/2025	SDB3262115563	0	(23,000)	0.4261	(11,149.39)	(9,801.43)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.8110)	0.0000	1	0.5300	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(22,000)	0.4261	(10,664.63)	(9,375.28)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7758)	0.0000	1	0.5069	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(1,000)	0.4261	(484.76)	(426.15)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0353)	0.0000	1	0.0230	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(5,000)	0.4261	(2,423.78)	(2,130.74)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1763)	0.0000	1	0.1152	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(1,000)	0.4261	(484.76)	(426.15)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0353)	0.0000	1	0.0230	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(4,000)	0.4261	(1,939.02)	(1,704.60)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1410)	0.0000	1	0.0922	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(4,000)	0.4261	(1,939.02)	(1,704.60)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1410)	0.0000	1	0.0922	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(21,000)	0.4261	(10,179.89)	(8,949.13)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.7405)	0.0000	1	0.4839	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(8,000)	0.4261	(3,878.05)	(3,409.19)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.2821)	0.0000	1	0.1843	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(31,000)	0.4261	(15,027.44)	(13,210.62)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.0931)	0.0000	1	0.7143	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(53,000)	0.4261	(25,692.07)	(22,585.90)	0.0000	4.3300	(297.89)	0.00	3.0902	(1.8689)	0.0000	1	1.2213	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(3,000)	0.4261	(1,454.27)	(1,278.45)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1058)	0.0000	1	0.0691	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(15,000)	0.4261	(7,271.34)	(6,392.23)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5289)	0.0000	1	0.3456	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(5,000)	0.4261	(2,423.78)	(2,130.74)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1763)	0.0000	1	0.1152	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(11,000)	0.4261	(5,332.32)	(4,687.64)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.3879)	0.0000	1	0.2535	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(2,000)	0.4261	(969.51)	(852.30)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0705)	0.0000	1	0.0461	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(9,000)	0.4261	(4,362.80)	(3,835.34)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3174)	0.0000	1	0.2074	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(22,000)	0.4261	(10,664.63)	(9,375.28)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7758)	0.0000	1	0.5069	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(6,000)	0.4261	(2,908.54)	(2,556.89)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2116)	0.0000	1	0.1383	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(44,000)	0.4261	(21,329.26)	(18,750.56)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.5515)	0.0000	1	1.0139	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(3,000)	0.4261	(1,454.27)	(1,278.45)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1058)	0.0000	1	0.0691	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(27,000)	0.4261	(13,088.41)	(11,506.02)	0.0000	4.3300	(297.89)	0.00	1.5742	(0.9521)	0.0000	1	0.6222	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(2,000)	0.4261	(969.51)	(852.30)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0705)	0.0000	1	0.0461	02/04/2025
6770.TW	01/16/2025	SDB3262115563	0	(10,000)	0.4261	(4,847.56)	(4,261.49)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3526)	0.0000	1	0.2304	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(35,000)	0.4122	(16,966.46)	(14,427.00)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.1938)	0.0000	1	0.8469	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(23,000)	0.4122	(11,149.39)	(9,480.60)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.7845)	0.0000	1	0.5565	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(22,000)	0.4122	(10,664.63)	(9,068.40)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7504)	0.0000	1	0.5323	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(1,000)	0.4122	(484.76)	(412.20)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0341)	0.0000	1	0.0242	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(5,000)	0.4122	(2,423.78)	(2,061.00)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1705)	0.0000	1	0.1210	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(1,000)	0.4122	(484.76)	(412.20)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0341)	0.0000	1	0.0242	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(4,000)	0.4122	(1,939.02)	(1,648.80)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1364)	0.0000	1	0.0968	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(4,000)	0.4122	(1,939.02)	(1,648.80)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1364)	0.0000	1	0.0968	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(21,000)	0.4122	(10,179.89)	(8,656.20)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.7163)	0.0000	1	0.5081	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(8,000)	0.4122	(3,878.05)	(3,297.60)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.2729)	0.0000	1	0.1936	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(31,000)	0.4122	(15,027.44)	(12,778.20)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.0574)	0.0000	1	0.7501	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(53,000)	0.4122	(25,692.07)	(21,846.60)	0.0000	4.3300	(297.89)	0.00	3.0902	(1.8077)	0.0000	1	1.2825	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(3,000)	0.4122	(1,454.27)	(1,236.60)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1023)	0.0000	1	0.0726	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(15,000)	0.4122	(7,271.34)	(6,183.00)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5116)	0.0000	1	0.3630	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(5,000)	0.4122	(2,423.78)	(2,061.00)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1705)	0.0000	1	0.1210	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(11,000)	0.4122	(5,332.32)	(4,534.20)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.3752)	0.0000	1	0.2662	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(2,000)	0.4122	(969.51)	(824.40)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0682)	0.0000	1	0.0484	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(9,000)	0.4122	(4,362.80)	(3,709.80)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3070)	0.0000	1	0.2178	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(22,000)	0.4122	(10,664.63)	(9,068.40)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7504)	0.0000	1	0.5323	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(6,000)	0.4122	(2,908.54)	(2,473.20)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2046)	0.0000	1	0.1452	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(44,000)	0.4122	(21,329.26)	(18,136.80)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.5008)	0.0000	1	1.0647	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(3,000)	0.4122	(1,454.27)	(1,236.60)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1023)	0.0000	1	0.0726	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(27,000)	0.4122	(13,088.41)	(11,129.40)	0.0000	4.3300	(297.89)	0.00	1.5742	(0.9209)	0.0000	1	0.6533	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(2,000)	0.4122	(969.51)	(824.40)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0682)	0.0000	1	0.0484	02/04/2025
6770.TW	01/15/2025	SDB3262115563	0	(10,000)	0.4122	(4,847.56)	(4,122.00)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3411)	0.0000	1	0.2420	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(35,000)	0.4308	(16,966.46)	(15,078.42)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.2477)	0.0000	1	0.7930	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(23,000)	0.4308	(11,149.39)	(9,908.68)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.8199)	0.0000	1	0.5211	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(22,000)	0.4308	(10,664.63)	(9,477.86)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7843)	0.0000	1	0.4985	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(1,000)	0.4308	(484.76)	(430.81)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0356)	0.0000	1	0.0227	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN (Cont.)																	
6770.TW	01/14/2025	SDB3262115563	0	(5,000)	0.4308	(2,423.78)	(2,154.06)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1782)	0.0000	1	0.1133	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(1,000)	0.4308	(484.76)	(430.81)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0356)	0.0000	1	0.0227	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(4,000)	0.4308	(1,939.02)	(1,723.25)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1426)	0.0000	1	0.0906	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(4,000)	0.4308	(1,939.02)	(1,723.25)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1426)	0.0000	1	0.0906	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(21,000)	0.4308	(10,179.88)	(9,047.05)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.7486)	0.0000	1	0.4758	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(8,000)	0.4308	(3,878.05)	(3,446.50)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.2852)	0.0000	1	0.1813	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(31,000)	0.4308	(15,027.44)	(13,355.17)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.1051)	0.0000	1	0.7024	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(53,000)	0.4308	(25,692.07)	(22,833.04)	0.0000	4.3300	(297.89)	0.00	3.0902	(1.8894)	0.0000	1	1.2008	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(3,000)	0.4308	(1,454.27)	(1,292.44)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1069)	0.0000	1	0.0680	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(15,000)	0.4308	(7,271.34)	(6,462.18)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5347)	0.0000	1	0.3399	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(5,000)	0.4308	(2,423.78)	(2,154.06)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1782)	0.0000	1	0.1133	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(11,000)	0.4308	(5,332.32)	(4,738.93)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.3921)	0.0000	1	0.2492	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(2,000)	0.4308	(969.51)	(861.62)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0713)	0.0000	1	0.0453	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(9,000)	0.4308	(4,362.80)	(3,877.31)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3208)	0.0000	1	0.2039	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(22,000)	0.4308	(10,664.63)	(9,477.86)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7843)	0.0000	1	0.4985	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(6,000)	0.4308	(2,908.54)	(2,584.87)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2139)	0.0000	1	0.1359	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(44,000)	0.4308	(21,329.26)	(18,955.73)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.5685)	0.0000	1	0.9969	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(3,000)	0.4308	(1,454.27)	(1,292.44)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1069)	0.0000	1	0.0680	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(27,000)	0.4308	(13,088.41)	(11,631.92)	0.0000	4.3300	(297.89)	0.00	1.5742	(0.9625)	0.0000	1	0.6117	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(2,000)	0.4308	(969.51)	(861.62)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0713)	0.0000	1	0.0453	02/04/2025
6770.TW	01/14/2025	SDB3262115563	0	(10,000)	0.4308	(4,847.56)	(4,308.12)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3565)	0.0000	1	0.2266	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(35,000)	0.4341	(16,966.46)	(15,192.91)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.2572)	0.0000	1	0.7835	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(23,000)	0.4341	(11,149.39)	(9,983.91)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.8261)	0.0000	1	0.5149	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(22,000)	0.4341	(10,664.63)	(9,549.83)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7902)	0.0000	1	0.4925	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(1,000)	0.4341	(484.76)	(434.08)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0359)	0.0000	1	0.0224	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(5,000)	0.4341	(2,423.78)	(2,170.41)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1796)	0.0000	1	0.1119	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(1,000)	0.4341	(484.76)	(434.08)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0359)	0.0000	1	0.0224	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(4,000)	0.4341	(1,939.02)	(1,736.33)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1437)	0.0000	1	0.0895	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(4,000)	0.4341	(1,939.02)	(1,736.33)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1437)	0.0000	1	0.0895	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(21,000)	0.4341	(10,179.88)	(9,115.74)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.7543)	0.0000	1	0.4701	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(8,000)	0.4341	(3,878.05)	(3,472.66)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.2874)	0.0000	1	0.1791	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(31,000)	0.4341	(15,027.44)	(13,456.57)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.1135)	0.0000	1	0.6940	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(53,000)	0.4341	(25,692.07)	(23,006.40)	0.0000	4.3300	(297.89)	0.00	3.0902	(1.9037)	0.0000	1	1.1865	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(3,000)	0.4341	(1,454.27)	(1,302.25)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1078)	0.0000	1	0.0672	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(15,000)	0.4341	(7,271.34)	(6,511.24)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5388)	0.0000	1	0.3358	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(5,000)	0.4341	(2,423.78)	(2,170.41)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1796)	0.0000	1	0.1119	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(11,000)	0.4341	(5,332.32)	(4,774.91)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.3951)	0.0000	1	0.2463	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(2,000)	0.4341	(969.51)	(868.17)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0718)	0.0000	1	0.0448	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(9,000)	0.4341	(4,362.80)	(3,906.75)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3233)	0.0000	1	0.2015	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(22,000)	0.4341	(10,664.63)	(9,549.83)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.7902)	0.0000	1	0.4925	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(6,000)	0.4341	(2,908.54)	(2,604.50)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2155)	0.0000	1	0.1343	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(44,000)	0.4341	(21,329.26)	(19,099.65)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.5804)	0.0000	1	0.9850	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(3,000)	0.4341	(1,454.27)	(1,302.25)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1078)	0.0000	1	0.0672	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(27,000)	0.4341	(13,088.41)	(11,720.24)	0.0000	4.3300	(297.89)	0.00	1.5742	(0.9698)	0.0000	1	0.6044	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(2,000)	0.4341	(969.51)	(868.17)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0718)	0.0000	1	0.0448	02/04/2025
6770.TW	01/13/2025	SDB3262115563	0	(10,000)	0.4341	(4,847.56)	(4,340.83)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3592)	0.0000	1	0.2239	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(35,000)	0.4608	(16,966.46)	(16,129.30)	0.0000	4.3300	(297.89)	0.00	6.1221	(4.0039)	0.0000	3	2.1181	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(23,000)	0.4608	(11,149.39)	(10,599.25)	0.0000	4.3300	(297.89)	0.00	4.0231	(2.6312)	0.0000	3	1.3919	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(22,000)	0.4608	(10,664.63)	(10,138.41)	0.0000	4.3300	(297.89)	0.00	3.8482	(2.5168)	0.0000	3	1.3314	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(1,000)	0.4608	(484.76)	(460.84)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1144)	0.0000	3	0.0605	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(5,000)	0.4608	(2,423.78)	(2,304.18)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5720)	0.0000	3	0.3026	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(1,000)	0.4608	(484.76)	(460.84)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1144)	0.0000	3	0.0605	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(4,000)	0.4608	(1,939.02)	(1,843.35)	0.0000	4.3300	(297.89)	0.00	0.6997	(0.4576)	0.0000	3	0.2421	02/04/2025

This material is not

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN (Cont.)																	
6770.TW	01/10/2025	SDB3262115563	0	(4,000)	0.4608	(1,939.02)	(1,843.35)	0.0000	4.3300	(297.89)	0.00	0.6997	(0.4576)	0.0000	3	0.2421	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(21,000)	0.4608	(10,179.88)	(9,677.58)	0.0000	4.3300	(297.89)	0.00	3.6732	(2.4024)	0.0000	3	1.2709	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(8,000)	0.4608	(3,878.05)	(3,686.70)	0.0000	4.3300	(297.89)	0.00	1.3993	(0.9152)	0.0000	3	0.4841	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(31,000)	0.4608	(15,027.44)	(14,285.95)	0.0000	4.3300	(297.89)	0.00	5.4224	(3.5463)	0.0000	3	1.8761	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(53,000)	0.4608	(25,692.07)	(24,424.36)	0.0000	4.3300	(297.89)	0.00	9.2706	(6.0631)	0.0000	3	3.2074	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(3,000)	0.4608	(1,454.27)	(1,382.51)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3432)	0.0000	3	0.1816	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(15,000)	0.4608	(7,271.34)	(6,912.56)	0.0000	4.3300	(297.89)	0.00	2.6237	(1.7160)	0.0000	3	0.9078	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(5,000)	0.4608	(2,423.78)	(2,304.18)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5720)	0.0000	3	0.3026	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(11,000)	0.4608	(5,332.32)	(5,069.21)	0.0000	4.3300	(297.89)	0.00	1.9241	(1.2584)	0.0000	3	0.6657	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(2,000)	0.4608	(969.51)	(921.67)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2288)	0.0000	3	0.1210	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(9,000)	0.4608	(4,362.80)	(4,147.53)	0.0000	4.3300	(297.89)	0.00	1.5742	(1.0296)	0.0000	3	0.5447	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(22,000)	0.4608	(10,664.63)	(10,138.41)	0.0000	4.3300	(297.89)	0.00	3.8482	(2.5168)	0.0000	3	1.3314	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(6,000)	0.4608	(2,908.54)	(2,765.02)	0.0000	4.3300	(297.89)	0.00	1.0495	(0.6864)	0.0000	3	0.3631	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(44,000)	0.4608	(21,329.26)	(20,276.83)	0.0000	4.3300	(297.89)	0.00	7.6963	(5.0335)	0.0000	3	2.6628	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(3,000)	0.4608	(1,454.27)	(1,382.51)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3432)	0.0000	3	0.1816	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(27,000)	0.4608	(13,088.41)	(12,442.60)	0.0000	4.3300	(297.89)	0.00	4.7227	(3.0888)	0.0000	3	1.6340	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(2,000)	0.4608	(969.51)	(921.67)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2288)	0.0000	3	0.1210	02/04/2025
6770.TW	01/10/2025	SDB3262115563	0	(10,000)	0.4608	(4,847.56)	(4,608.37)	0.0000	4.3300	(297.89)	0.00	1.7492	(1.1440)	0.0000	3	0.6052	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(35,000)	0.4648	(16,966.46)	(16,267.61)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.3461)	0.0000	1	0.6946	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(23,000)	0.4648	(11,149.39)	(10,690.15)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.8846)	0.0000	1	0.4564	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(22,000)	0.4648	(10,664.63)	(10,225.36)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8461)	0.0000	1	0.4366	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(1,000)	0.4648	(484.76)	(464.79)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0385)	0.0000	1	0.0198	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(5,000)	0.4648	(2,423.78)	(2,323.95)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1923)	0.0000	1	0.0992	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(1,000)	0.4648	(484.76)	(464.79)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0385)	0.0000	1	0.0198	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(4,000)	0.4648	(1,939.02)	(1,859.16)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1538)	0.0000	1	0.0794	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(4,000)	0.4648	(1,939.02)	(1,859.16)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1538)	0.0000	1	0.0794	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(21,000)	0.4648	(10,179.88)	(9,760.57)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.8077)	0.0000	1	0.4168	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(8,000)	0.4648	(3,878.05)	(3,718.31)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.3077)	0.0000	1	0.1588	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(31,000)	0.4648	(15,027.44)	(14,408.46)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.1923)	0.0000	1	0.6152	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(53,000)	0.4648	(25,692.07)	(24,633.82)	0.0000	4.3300	(297.89)	0.00	3.9092	(2.0384)	0.0000	1	1.0518	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(3,000)	0.4648	(1,454.27)	(1,394.37)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1154)	0.0000	1	0.0595	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(15,000)	0.4648	(7,271.34)	(6,971.84)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5769)	0.0000	1	0.2977	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(5,000)	0.4648	(2,423.78)	(2,323.95)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1923)	0.0000	1	0.0992	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(11,000)	0.4648	(5,332.32)	(5,112.68)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.4231)	0.0000	1	0.2183	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(2,000)	0.4648	(969.51)	(929.58)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0769)	0.0000	1	0.0397	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(9,000)	0.4648	(4,362.80)	(4,183.10)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3461)	0.0000	1	0.1786	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(22,000)	0.4648	(10,664.63)	(10,225.36)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8461)	0.0000	1	0.4366	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(6,000)	0.4648	(2,908.54)	(2,788.73)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2308)	0.0000	1	0.1191	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(44,000)	0.4648	(21,329.26)	(20,450.72)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.6922)	0.0000	1	0.8732	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(3,000)	0.4648	(1,454.27)	(1,394.37)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1154)	0.0000	1	0.0595	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(27,000)	0.4648	(13,088.41)	(12,549.30)	0.0000	4.3300	(297.89)	0.00	1.5742	(1.0384)	0.0000	1	0.5358	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(2,000)	0.4648	(969.51)	(929.58)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0769)	0.0000	1	0.0397	02/04/2025
6770.TW	01/09/2025	SDB3262115563	0	(10,000)	0.4648	(4,847.56)	(4,647.89)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3846)	0.0000	1	0.1985	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(35,000)	0.4813	(16,966.46)	(16,843.78)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.3938)	0.0000	1	0.6469	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(23,000)	0.4813	(11,149.39)	(11,068.77)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.9159)	0.0000	1	0.4251	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(22,000)	0.4813	(10,664.63)	(10,587.52)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8761)	0.0000	1	0.4066	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(1,000)	0.4813	(484.76)	(481.25)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0398)	0.0000	1	0.0185	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(5,000)	0.4813	(2,423.78)	(2,406.26)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1991)	0.0000	1	0.0924	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(1,000)	0.4813	(484.76)	(481.25)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0398)	0.0000	1	0.0185	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(4,000)	0.4813	(1,939.02)	(1,925.00)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1593)	0.0000	1	0.0739	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(4,000)	0.4813	(1,939.02)	(1,925.00)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1593)	0.0000	1	0.0739	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(21,000)	0.4813	(10,179.88)	(10,106.27)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.8363)	0.0000	1	0.3882	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(8,000)	0.4813	(3,878.05)	(3,850.01)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.3186)	0.0000	1	0.1479	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN (Cont.)																	
6770.TW	01/08/2025	SDB3262115563	0	(31,000)	0.4813	(15,027.44)	(14,918.78)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.2345)	0.0000	1	0.5730	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(53,000)	0.4813	(25,692.07)	(25,506.30)	0.0000	4.3300	(297.89)	0.00	3.0902	(2.1106)	0.0000	1	0.9796	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(3,000)	0.4813	(1,454.27)	(1,443.75)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1195)	0.0000	1	0.0555	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(15,000)	0.4813	(7,271.34)	(7,218.76)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5973)	0.0000	1	0.2773	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(5,000)	0.4813	(2,423.78)	(2,406.26)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1991)	0.0000	1	0.0924	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(11,000)	0.4813	(5,332.32)	(5,293.76)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.4380)	0.0000	1	0.2033	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(2,000)	0.4813	(969.51)	(962.50)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0796)	0.0000	1	0.0370	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(9,000)	0.4813	(4,362.80)	(4,331.26)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3584)	0.0000	1	0.1664	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(22,000)	0.4813	(10,664.63)	(10,587.52)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8761)	0.0000	1	0.4066	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(6,000)	0.4813	(2,908.54)	(2,887.51)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2389)	0.0000	1	0.1109	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(44,000)	0.4813	(21,329.26)	(21,175.04)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.7522)	0.0000	1	0.8133	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(3,000)	0.4813	(1,454.27)	(1,443.75)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1195)	0.0000	1	0.0555	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(27,000)	0.4813	(13,088.41)	(12,993.78)	0.0000	4.3300	(297.89)	0.00	1.5742	(1.0752)	0.0000	1	0.4991	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(2,000)	0.4813	(969.51)	(962.50)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0796)	0.0000	1	0.0370	02/04/2025
6770.TW	01/08/2025	SDB3262115563	0	(10,000)	0.4813	(4,847.56)	(4,812.51)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3982)	0.0000	1	0.1848	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(35,000)	0.4734	(16,966.46)	(16,570.58)	0.0000	4.3300	(297.89)	0.00	2.0407	(1.3712)	0.0000	1	0.6695	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(23,000)	0.4734	(11,149.39)	(10,889.24)	0.0000	4.3300	(297.89)	0.00	1.3410	(0.9010)	0.0000	1	0.4400	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(22,000)	0.4734	(10,664.63)	(10,415.79)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8619)	0.0000	1	0.4208	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(1,000)	0.4734	(484.76)	(473.44)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0392)	0.0000	1	0.0191	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(5,000)	0.4734	(2,423.78)	(2,367.22)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1959)	0.0000	1	0.0956	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(1,000)	0.4734	(484.76)	(473.44)	0.0000	4.3300	(297.89)	0.00	0.0583	(0.0392)	0.0000	1	0.0191	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(4,000)	0.4734	(1,939.02)	(1,893.78)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1567)	0.0000	1	0.0765	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(4,000)	0.4734	(1,939.02)	(1,893.78)	0.0000	4.3300	(297.89)	0.00	0.2332	(0.1567)	0.0000	1	0.0765	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(21,000)	0.4734	(10,179.88)	(9,942.34)	0.0000	4.3300	(297.89)	0.00	1.2244	(0.8227)	0.0000	1	0.4017	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(8,000)	0.4734	(3,878.05)	(3,787.56)	0.0000	4.3300	(297.89)	0.00	0.4664	(0.3134)	0.0000	1	0.1530	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(31,000)	0.4734	(15,027.44)	(14,676.80)	0.0000	4.3300	(297.89)	0.00	1.8075	(1.2145)	0.0000	1	0.5930	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(53,000)	0.4734	(25,692.07)	(25,092.58)	0.0000	4.3300	(297.89)	0.00	3.0902	(2.0763)	0.0000	1	1.0139	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(3,000)	0.4734	(1,454.27)	(1,420.34)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1175)	0.0000	1	0.0574	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(15,000)	0.4734	(7,271.34)	(7,101.68)	0.0000	4.3300	(297.89)	0.00	0.8746	(0.5876)	0.0000	1	0.2869	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(5,000)	0.4734	(2,423.78)	(2,367.22)	0.0000	4.3300	(297.89)	0.00	0.2915	(0.1959)	0.0000	1	0.0956	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(11,000)	0.4734	(5,332.32)	(5,207.90)	0.0000	4.3300	(297.89)	0.00	0.6414	(0.4309)	0.0000	1	0.2104	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(2,000)	0.4734	(969.51)	(946.89)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0784)	0.0000	1	0.0383	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(9,000)	0.4734	(4,362.80)	(4,261.01)	0.0000	4.3300	(297.89)	0.00	0.5247	(0.3526)	0.0000	1	0.1722	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(22,000)	0.4734	(10,664.63)	(10,415.79)	0.0000	4.3300	(297.89)	0.00	1.2827	(0.8619)	0.0000	1	0.4208	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(6,000)	0.4734	(2,908.54)	(2,840.67)	0.0000	4.3300	(297.89)	0.00	0.3498	(0.2351)	0.0000	1	0.1148	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(44,000)	0.4734	(21,329.26)	(20,831.58)	0.0000	4.3300	(297.89)	0.00	2.5654	(1.7237)	0.0000	1	0.8417	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(3,000)	0.4734	(1,454.27)	(1,420.34)	0.0000	4.3300	(297.89)	0.00	0.1749	(0.1175)	0.0000	1	0.0574	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(27,000)	0.4734	(13,088.41)	(12,783.01)	0.0000	4.3300	(297.89)	0.00	1.5742	(1.0578)	0.0000	1	0.5165	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(2,000)	0.4734	(969.51)	(946.89)	0.0000	4.3300	(297.89)	0.00	0.1166	(0.0784)	0.0000	1	0.0383	02/04/2025
6770.TW	01/07/2025	SDB3262115563	0	(10,000)	0.4734	(4,847.56)	(4,734.45)	0.0000	4.3300	(297.89)	0.00	0.5831	(0.3918)	0.0000	1	0.1913	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(35,000)	0.4780	(16,966.46)	(16,731.12)	0.0000	4.3300	(298.68)	0.00	2.0407	(1.3881)	0.0000	1	0.6526	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(23,000)	0.4780	(11,149.39)	(10,994.74)	0.0000	4.3300	(298.68)	0.00	1.3410	(0.9122)	0.0000	1	0.4288	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(22,000)	0.4780	(10,664.63)	(10,516.70)	0.0000	4.3300	(298.68)	0.00	1.2827	(0.8725)	0.0000	1	0.4102	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(1,000)	0.4780	(484.76)	(478.03)	0.0000	4.3300	(298.68)	0.00	0.0583	(0.0397)	0.0000	1	0.0186	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(5,000)	0.4780	(2,423.78)	(2,390.16)	0.0000	4.3300	(298.68)	0.00	0.2915	(0.1983)	0.0000	1	0.0932	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(1,000)	0.4780	(484.76)	(478.03)	0.0000	4.3300	(298.68)	0.00	0.0583	(0.0397)	0.0000	1	0.0186	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(4,000)	0.4780	(1,939.02)	(1,912.13)	0.0000	4.3300	(298.68)	0.00	0.2332	(0.1586)	0.0000	1	0.0746	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(4,000)	0.4780	(1,939.02)	(1,912.13)	0.0000	4.3300	(298.68)	0.00	0.2332	(0.1586)	0.0000	1	0.0746	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(21,000)	0.4780	(10,179.88)	(10,038.67)	0.0000	4.3300	(298.68)	0.00	1.2244	(0.8329)	0.0000	1	0.3915	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(8,000)	0.4780	(3,878.05)	(3,824.26)	0.0000	4.3300	(298.68)	0.00	0.4664	(0.3173)	0.0000	1	0.1492	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(31,000)	0.4780	(15,027.44)	(14,818.99)	0.0000	4.3300	(298.68)	0.00	1.8075	(1.2295)	0.0000	1	0.5780	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(53,000)	0.4780	(25,692.07)	(25,335.70)	0.0000	4.3300	(298.68)	0.00	3.0902	(2.1020)	0.0000	1	0.9882	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(3,000)	0.4780	(1,454.27)	(1,434.10)	0.0000	4.3300	(298.68)	0.00	0.1749	(0.1190)	0.0000	1	0.0559	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN (Cont.)																	
6770.TW	01/06/2025	SDB3262115563	0	(15,000)	0.4780	(7,271.34)	(7,170.48)	0.0000	4.3300	(298.68)	0.00	0.8746	(0.5949)	0.0000	1	0.2797	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(11,000)	0.4780	(5,332.32)	(5,258.35)	0.0000	4.3300	(298.68)	0.00	0.6414	(0.4363)	0.0000	1	0.2051	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(5,000)	0.4780	(2,423.78)	(2,390.16)	0.0000	4.3300	(298.68)	0.00	0.2915	(0.1983)	0.0000	1	0.0932	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(11,000)	0.4780	(5,332.32)	(5,258.35)	0.0000	4.3300	(298.68)	0.00	0.6414	(0.4363)	0.0000	1	0.2051	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(2,000)	0.4780	(969.51)	(956.06)	0.0000	4.3300	(298.68)	0.00	0.1166	(0.0793)	0.0000	1	0.0373	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(9,000)	0.4780	(4,362.80)	(4,302.29)	0.0000	4.3300	(298.68)	0.00	0.5247	(0.3569)	0.0000	1	0.1678	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(22,000)	0.4780	(10,664.63)	(10,516.70)	0.0000	4.3300	(298.68)	0.00	1.2827	(0.8725)	0.0000	1	0.4102	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(6,000)	0.4780	(2,908.54)	(2,868.19)	0.0000	4.3300	(298.68)	0.00	0.3498	(0.2380)	0.0000	1	0.1119	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(44,000)	0.4780	(21,329.26)	(21,033.41)	0.0000	4.3300	(298.68)	0.00	2.5654	(1.7451)	0.0000	1	0.8204	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(3,000)	0.4780	(1,454.27)	(1,434.10)	0.0000	4.3300	(298.68)	0.00	0.1749	(0.1190)	0.0000	1	0.0559	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(27,000)	0.4780	(13,088.41)	(12,906.86)	0.0000	4.3300	(298.68)	0.00	1.5742	(1.0708)	0.0000	1	0.5034	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(2,000)	0.4780	(969.51)	(956.06)	0.0000	4.3300	(298.68)	0.00	0.1166	(0.0793)	0.0000	1	0.0373	02/04/2025
6770.TW	01/06/2025	SDB3262115563	0	(10,000)	0.4780	(4,847.56)	(4,780.32)	0.0000	4.3300	(298.68)	0.00	0.5831	(0.3966)	0.0000	1	0.1865	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(35,000)	0.4848	(16,966.46)	(16,966.46)	0.0000	4.3300	(298.68)	0.00	6.1221	(4.2229)	0.0000	3	1.8992	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(23,000)	0.4848	(11,149.39)	(11,149.39)	0.0000	4.3300	(298.68)	0.00	4.0231	(2.7751)	0.0000	3	1.2480	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(22,000)	0.4848	(10,664.63)	(10,664.63)	0.0000	4.3300	(298.68)	0.00	3.8482	(2.6544)	0.0000	3	1.1938	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(1,000)	0.4848	(484.76)	(484.76)	0.0000	4.3300	(298.68)	0.00	0.1749	(0.1207)	0.0000	3	0.0543	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(5,000)	0.4848	(2,423.78)	(2,423.78)	0.0000	4.3300	(298.68)	0.00	0.8746	(0.6033)	0.0000	3	0.2713	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(1,000)	0.4848	(484.76)	(484.76)	0.0000	4.3300	(298.68)	0.00	0.1749	(0.1207)	0.0000	3	0.0543	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(4,000)	0.4848	(1,939.02)	(1,939.02)	0.0000	4.3300	(298.68)	0.00	0.6997	(0.4826)	0.0000	3	0.2170	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(4,000)	0.4848	(1,939.02)	(1,939.02)	0.0000	4.3300	(298.68)	0.00	0.6997	(0.4826)	0.0000	3	0.2170	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(21,000)	0.4848	(10,179.88)	(10,179.88)	0.0000	4.3300	(298.68)	0.00	3.6732	(2.5337)	0.0000	3	1.1395	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(8,000)	0.4848	(3,878.05)	(3,878.05)	0.0000	4.3300	(298.68)	0.00	1.3993	(0.9652)	0.0000	3	0.4341	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(31,000)	0.4848	(15,027.44)	(15,027.44)	0.0000	4.3300	(298.68)	0.00	5.4224	(3.7403)	0.0000	3	1.6821	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(53,000)	0.4848	(25,692.07)	(25,692.07)	0.0000	4.3300	(298.68)	0.00	9.2706	(6.3947)	0.0000	3	2.8759	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(3,000)	0.4848	(1,454.27)	(1,454.27)	0.0000	4.3300	(298.68)	0.00	0.5247	(0.3620)	0.0000	3	0.1628	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(15,000)	0.4848	(7,271.34)	(7,271.34)	0.0000	4.3300	(298.68)	0.00	2.6237	(1.8098)	0.0000	3	0.8139	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(11,000)	0.4848	(5,332.32)	(5,332.32)	0.0000	4.3300	(298.68)	0.00	1.9241	(1.3272)	0.0000	3	0.5969	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(5,000)	0.4848	(2,423.78)	(2,423.78)	0.0000	4.3300	(298.68)	0.00	0.8746	(0.6033)	0.0000	3	0.2713	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(11,000)	0.4848	(5,332.32)	(5,332.32)	0.0000	4.3300	(298.68)	0.00	1.9241	(1.3272)	0.0000	3	0.5969	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(2,000)	0.4848	(969.51)	(969.51)	0.0000	4.3300	(298.68)	0.00	0.3498	(0.2413)	0.0000	3	0.1085	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(9,000)	0.4848	(4,362.80)	(4,362.80)	0.0000	4.3300	(298.68)	0.00	1.5742	(1.0859)	0.0000	3	0.4884	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(22,000)	0.4848	(10,664.63)	(10,664.63)	0.0000	4.3300	(298.68)	0.00	3.8482	(2.6544)	0.0000	3	1.1938	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(6,000)	0.4848	(2,908.54)	(2,908.54)	0.0000	4.3300	(298.68)	0.00	1.0495	(0.7239)	0.0000	3	0.3256	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(44,000)	0.4848	(21,329.26)	(21,329.26)	0.0000	4.3300	(298.68)	0.00	7.6963	(5.3088)	0.0000	3	2.3875	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(3,000)	0.4848	(1,454.27)	(1,454.27)	0.0000	4.3300	(298.68)	0.00	0.5247	(0.3620)	0.0000	3	0.1628	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(27,000)	0.4848	(13,088.41)	(13,088.41)	0.0000	4.3300	(298.68)	0.00	4.7227	(3.2577)	0.0000	3	1.4651	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(2,000)	0.4848	(969.51)	(969.51)	0.0000	4.3300	(298.68)	0.00	0.3498	(0.2413)	0.0000	3	0.1085	02/04/2025
6770.TW	01/03/2025	SDB3262115563	0	(10,000)	0.4848	(4,847.56)	(4,847.56)	0.0000	4.3300	(298.68)	0.00	1.7492	(1.2065)	0.0000	3	0.5426	02/04/2025
TOTAL POWERCHIP SEMICONDUCTOR MANUFACTURING CORP CMN													323.5365	(210.5520)	0.0000	112.9845	
PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED LOCAL SHARE																	
PTTGC_n_BK	01/13/2025	SDB3265128017	0	(7,000)	0.6717	(4,982.01)	(4,701.64)	0.0000	4.3300	(479.26)	0.00	0.5992	(0.6259)	0.0000	1	(0.0267)	02/04/2025
PTTGC_n_BK	01/13/2025	SDB3265128017	0	(27,000)	0.6717	(20,020.74)	(18,134.90)	0.0000	4.3300	(479.26)	0.00	2.4081	(2.4143)	0.0000	1	(0.0062)	02/04/2025
PTTGC_n_BK	01/10/2025	SDB3265128017	0	(7,000)	0.7168	(4,982.01)	(5,017.34)	0.0000	4.3300	(479.97)	0.00	1.7977	(2.0068)	0.0000	3	(0.2091)	02/04/2025
PTTGC_n_BK	01/10/2025	SDB3265128017	0	(28,200)	0.7168	(20,910.55)	(20,212.72)	0.0000	4.3300	(479.97)	0.00	7.5452	(8.0846)	0.0000	3	(0.5394)	02/04/2025
PTTGC_n_BK	01/09/2025	SDB3265128017	0	(7,000)	0.7213	(4,982.01)	(5,049.25)	0.0000	4.3300	(479.97)	0.00	0.5992	(0.6732)	0.0000	1	(0.0740)	02/04/2025
PTTGC_n_BK	01/09/2025	SDB3265128017	0	(28,200)	0.7213	(20,910.55)	(20,341.25)	0.0000	4.3300	(479.97)	0.00	2.5151	(2.7120)	0.0000	1	(0.1969)	02/04/2025
PTTGC_n_BK	01/08/2025	SDB3265128017	0	(7,000)	0.7065	(4,982.01)	(4,945.21)	0.0000	4.3300	(479.97)	0.00	0.5992	(0.6593)	0.0000	1	(0.0601)	02/04/2025
PTTGC_n_BK	01/08/2025	SDB3265128017	0	(28,200)	0.7065	(20,910.55)	(19,922.14)	0.0000	4.3300	(479.97)	0.00	2.5151	(2.6561)	0.0000	1	(0.1411)	02/04/2025
PTTGC_n_BK	01/07/2025	SDB3265128017	0	(28,200)	0.7415	(20,910.55)	(20,910.55)	0.0000	4.3300	(475.00)	0.00	2.5151	(2.7590)	0.0000	1	(0.2440)	02/04/2025
TOTAL PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED LOCAL SHARE													21.0938	(22.5913)	0.0000	(1.4975)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688063.SH	01/17/2025	SDB3260588303	0	(79)	5.3235	(432.07)	(420.56)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2074)	0.0000	1	(0.1554)	02/07/2025
688063.SH	01/16/2025	SDB3260588303	0	(79)	5.0776	(432.07)	(401.13)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.1978)	0.0000	1	(0.1458)	02/07/2025
688063.SH	01/15/2025	SDB3260588303	0	(79)	4.9478	(432.07)	(390.87)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.1927)	0.0000	1	(0.1408)	02/07/2025
688063.SH	01/14/2025	SDB3260588303	0	(79)	5.1166	(432.07)	(404.21)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.1993)	0.0000	1	(0.1473)	02/07/2025
688063.SH	01/13/2025	SDB3260588303	0	(79)	5.1923	(432.07)	(410.19)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2022)	0.0000	1	(0.1503)	02/07/2025
688063.SH	01/10/2025	SDB3260588303	0	(79)	5.2355	(432.07)	(413.61)	0.0000	4.3300	(1,775.00)	0.00	0.1559	(0.6118)	0.0000	3	(0.4559)	02/07/2025
688063.SH	01/09/2025	SDB3260588303	0	(79)	5.2018	(432.07)	(410.95)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2026)	0.0000	1	(0.1507)	02/07/2025
688063.SH	01/08/2025	SDB3260588303	0	(79)	5.1800	(432.07)	(409.22)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2018)	0.0000	1	(0.1498)	02/07/2025
688063.SH	01/07/2025	SDB3260588303	0	(79)	5.3100	(432.07)	(419.49)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2068)	0.0000	1	(0.1549)	02/07/2025
688063.SH	01/06/2025	SDB3260588303	0	(79)	5.4693	(432.07)	(432.07)	0.0000	4.3300	(1,775.00)	0.00	0.0520	(0.2130)	0.0000	1	(0.1611)	02/07/2025
TOTAL PYLON TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.6236	(2.4355)	0.0000		(1.8118)	
QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
002232.ZK	01/16/2025	SDB3265531301	0	(1,000)	2.4295	(2,429.55)	(2,429.55)	0.0000	4.3300	(1,725.00)	0.00	0.2922	(1.1642)	0.0000	1	(0.8719)	02/07/2025
002232.ZK	01/16/2025	SDB3265531301	0	(8,900)	2.4830	(22,098.37)	(22,098.37)	0.0000	4.3300	(1,725.00)	0.00	2.6579	(10.5888)	0.0000	1	(7.9309)	02/07/2025
TOTAL QIMING INFORMATION TECHNOLOGY CO.,LTD CMN CLASS A SERIES NORTHBOUND												2.9502	(11.7530)	0.0000		(8.8028)	
QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300183.ZK	01/14/2025	SDB3264649855	0	(3,800)	2.0420	(10,041.38)	(7,759.58)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(3.9337)	0.0000	1	(2.7259)	02/07/2025
300183.ZK	01/14/2025	SDB3264649855	0	(100)	2.0420	(264.25)	(204.20)	0.0000	4.3300	(1,825.00)	0.00	0.0318	(0.1035)	0.0000	1	(0.0717)	02/07/2025
300183.ZK	01/13/2025	SDB3264649855	0	(3,800)	2.0375	(10,041.38)	(7,742.33)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(3.9249)	0.0000	1	(2.7172)	02/07/2025
300183.ZK	01/13/2025	SDB3264649855	0	(100)	2.0375	(264.25)	(203.75)	0.0000	4.3300	(1,825.00)	0.00	0.0318	(0.1033)	0.0000	1	(0.0715)	02/07/2025
300183.ZK	01/10/2025	SDB3264649855	0	(3,800)	2.1114	(10,041.38)	(8,023.28)	0.0000	4.3300	(1,825.00)	0.00	3.6233	(12.2021)	0.0000	3	(8.5788)	02/07/2025
300183.ZK	01/10/2025	SDB3264649855	0	(200)	2.1114	(528.49)	(422.28)	0.0000	4.3300	(1,825.00)	0.00	0.1907	(0.6422)	0.0000	3	(0.4515)	02/07/2025
300183.ZK	01/09/2025	SDB3264649855	0	(3,800)	2.0362	(10,041.38)	(7,737.39)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(3.9224)	0.0000	1	(2.7147)	02/07/2025
300183.ZK	01/09/2025	SDB3264649855	0	(1,600)	2.0362	(4,227.95)	(3,257.85)	0.0000	4.3300	(1,825.00)	0.00	0.5085	(1.6515)	0.0000	1	(1.1430)	02/07/2025
300183.ZK	01/08/2025	SDB3264649855	0	(3,800)	2.1279	(10,041.38)	(8,085.93)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(4.0991)	0.0000	1	(2.8914)	02/07/2025
300183.ZK	01/08/2025	SDB3264649855	0	(1,600)	2.1279	(4,227.95)	(3,404.60)	0.0000	4.3300	(1,825.00)	0.00	0.5085	(1.7259)	0.0000	1	(1.2174)	02/07/2025
300183.ZK	01/07/2025	SDB3264649855	0	(3,800)	2.4186	(10,041.38)	(9,190.72)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(4.6592)	0.0000	1	(3.4514)	02/07/2025
300183.ZK	01/07/2025	SDB3264649855	0	(1,600)	2.4186	(4,227.95)	(3,869.78)	0.0000	4.3300	(1,825.00)	0.00	0.5085	(1.9618)	0.0000	1	(1.4532)	02/07/2025
300183.ZK	01/06/2025	SDB3264649855	0	(3,800)	2.6425	(10,041.38)	(10,041.38)	0.0000	4.3300	(1,825.00)	0.00	1.2078	(5.0904)	0.0000	1	(3.8827)	02/07/2025
300183.ZK	01/06/2025	SDB3264649855	0	(1,600)	2.6425	(4,227.95)	(4,227.95)	0.0000	4.3300	(1,825.00)	0.00	0.5085	(2.1433)	0.0000	1	(1.6348)	02/07/2025
TOTAL QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												13.1582	(46.1634)	0.0000		(33.0053)	
QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688556.SH	01/17/2025	SDB3265604075	0	(12,033)	1.4252	(17,149.82)	(17,149.82)	0.0000	4.3300	(1,725.00)	0.00	2.0627	(8.2176)	0.0000	1	(6.1549)	02/07/2025
688556.SH	01/17/2025	SDB3265604075	0	(1,484)	1.4275	(2,118.45)	(2,118.45)	0.0000	4.3300	(1,725.00)	0.00	0.2548	(1.0151)	0.0000	1	(0.7603)	02/07/2025
688556.SH	01/15/2025	SDB3265465996	0	(10,543)	1.3896	(14,650.96)	(14,650.96)	0.0000	4.3300	(1,975.00)	0.00	1.7622	(8.0377)	0.0000	1	(6.2755)	02/07/2025
688556.SH	01/13/2025	SDB3265201713	0	(1,373)	1.4087	(1,938.09)	(1,934.09)	0.0000	4.3300	(2,225.00)	0.00	0.2331	(1.1954)	0.0000	1	(0.9623)	02/07/2025
688556.SH	01/13/2025	SDB3265201713	0	(2,842)	1.4087	(4,083.28)	(4,003.42)	0.0000	4.3300	(2,225.00)	0.00	0.4911	(2.4743)	0.0000	1	(1.9832)	02/07/2025
688556.SH	01/13/2025	SDB3265201713	0	(1,617)	1.4087	(2,324.06)	(2,277.81)	0.0000	4.3300	(2,225.00)	0.00	0.2795	(1.4078)	0.0000	1	(1.1283)	02/07/2025
688556.SH	01/10/2025	SDB3265201713	0	(2,842)	1.4449	(4,083.28)	(4,106.26)	0.0000	4.3300	(2,225.00)	0.00	1.4734	(7.6137)	0.0000	3	(6.1403)	02/07/2025
688556.SH	01/10/2025	SDB3265201713	0	(25,158)	1.4449	(36,158.76)	(36,349.54)	0.0000	4.3300	(2,225.00)	0.00	13.0473	(67.3981)	0.0000	3	(54.3508)	02/07/2025
688556.SH	01/10/2025	SDB3265201713	0	(3,497)	1.4449	(4,990.96)	(5,052.64)	0.0000	4.3300	(2,225.00)	0.00	1.8009	(9.3684)	0.0000	3	(7.5675)	02/07/2025
688556.SH	01/10/2025	SDB3265201713	0	(505)	1.4449	(717.30)	(729.65)	0.0000	4.3300	(2,225.00)	0.00	0.2588	(1.3529)	0.0000	3	(1.0941)	02/07/2025
688556.SH	01/09/2025	SDB3265201713	0	(3,497)	1.4272	(4,990.96)	(4,990.96)	0.0000	4.3300	(2,225.00)	0.00	0.6003	(3.0847)	0.0000	1	(2.4844)	02/07/2025
688556.SH	01/09/2025	SDB3265201713	0	(505)	1.4204	(717.30)	(717.30)	0.0000	4.3300	(2,225.00)	0.00	0.0863	(0.4433)	0.0000	1	(0.3571)	02/07/2025
688556.SH	01/06/2025	SDB3264716689	0	(246)	1.5268	(375.58)	(375.58)	0.0000	4.3300	(2,223.41)	0.00	0.0452	(0.2320)	0.0000	1	(0.1868)	02/07/2025
688556.SH	01/06/2025	SDB3264716689	0	(8,089)	1.5268	(12,349.95)	(12,349.95)	0.0000	4.3300	(2,223.41)	0.00	1.4854	(7.6275)	0.0000	1	(6.1421)	02/07/2025
688556.SH	01/06/2025	SDB3264716689	0	(67)	1.5268	(102.29)	(102.29)	0.0000	4.3300	(2,223.41)	0.00	0.0123	(0.0632)	0.0000	1	(0.0509)	02/07/2025
TOTAL QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												23.8934	(119.5317)	0.0000		(95.6383)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300779.ZK	01/17/2025	SDB3265127412	0	(800)	11.4937	(10,584.27)	(9,194.94)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.4059)	0.0000	1	(3.1329)	02/07/2025
300779.ZK	01/17/2025	SDB3265127412	0	(400)	11.4937	(5,292.14)	(4,597.47)	0.0000	4.3300	(1,725.00)	0.00	0.6365	(2.2030)	0.0000	1	(1.5664)	02/07/2025
300779.ZK	01/16/2025	SDB3265127412	0	(800)	11.1845	(10,584.27)	(8,947.63)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.2874)	0.0000	1	(3.0144)	02/07/2025
300779.ZK	01/16/2025	SDB3265127412	0	(600)	11.1845	(7,938.20)	(6,710.73)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.2156)	0.0000	1	(2.2608)	02/07/2025
300779.ZK	01/15/2025	SDB3265127412	0	(800)	11.1831	(10,584.27)	(8,946.48)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.2869)	0.0000	1	(3.0138)	02/07/2025
300779.ZK	01/15/2025	SDB3265127412	0	(600)	11.1831	(7,938.20)	(6,709.86)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.2151)	0.0000	1	(2.2604)	02/07/2025
300779.ZK	01/14/2025	SDB3265127412	0	(800)	11.5758	(10,584.27)	(9,260.68)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.4374)	0.0000	1	(3.1644)	02/07/2025
300779.ZK	01/14/2025	SDB3265127412	0	(600)	11.5758	(7,938.20)	(6,945.51)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.3281)	0.0000	1	(2.3733)	02/07/2025
300779.ZK	01/13/2025	SDB3265127412	0	(800)	12.2261	(10,584.27)	(9,780.88)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.6867)	0.0000	1	(3.4136)	02/07/2025
300779.ZK	01/13/2025	SDB3265127412	0	(600)	12.2261	(7,938.20)	(7,335.66)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.5150)	0.0000	1	(2.5602)	02/07/2025
300779.ZK	01/10/2025	SDB3265127412	0	(800)	12.3358	(10,584.27)	(9,868.60)	0.0000	4.3300	(1,725.00)	0.00	3.8192	(14.1861)	0.0000	3	(10.3670)	02/07/2025
300779.ZK	01/10/2025	SDB3265127412	0	(600)	12.3358	(7,938.20)	(7,401.45)	0.0000	4.3300	(1,725.00)	0.00	2.8644	(10.6396)	0.0000	3	(7.7752)	02/07/2025
300779.ZK	01/09/2025	SDB3265127412	0	(800)	11.9451	(10,584.27)	(9,556.07)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(4.5789)	0.0000	1	(3.3059)	02/07/2025
300779.ZK	01/09/2025	SDB3265127412	0	(600)	11.9451	(7,938.20)	(7,167.05)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.4342)	0.0000	1	(2.4794)	02/07/2025
300779.ZK	01/08/2025	SDB3265127412	0	(800)	13.2303	(10,584.27)	(10,584.27)	0.0000	4.3300	(1,725.00)	0.00	1.2731	(5.0716)	0.0000	1	(3.7986)	02/07/2025
300779.ZK	01/08/2025	SDB3265127412	0	(600)	13.2303	(7,938.20)	(7,938.20)	0.0000	4.3300	(1,725.00)	0.00	0.9548	(3.8037)	0.0000	1	(2.8489)	02/07/2025
TOTAL QINGDAO HUICHENG ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												21.9602	(79.2952)	0.0000		(57.3350)	
QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688677.SH	01/17/2025	SDB3265127423	0	(88)	5.5114	(451.69)	(485.00)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.3031)	0.0000	1	(0.2488)	02/07/2025
688677.SH	01/16/2025	SDB3265127423	0	(88)	5.3713	(451.69)	(472.67)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2954)	0.0000	1	(0.2411)	02/07/2025
688677.SH	01/15/2025	SDB3265127423	0	(88)	5.2292	(451.69)	(460.17)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2876)	0.0000	1	(0.2333)	02/07/2025
688677.SH	01/14/2025	SDB3265127423	0	(88)	5.2254	(451.69)	(459.83)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2874)	0.0000	1	(0.2331)	02/07/2025
688677.SH	01/13/2025	SDB3265127423	0	(88)	5.2399	(451.69)	(461.12)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2882)	0.0000	1	(0.2339)	02/07/2025
688677.SH	01/10/2025	SDB3265127423	0	(88)	5.0638	(451.69)	(445.61)	0.0000	4.3300	(2,250.00)	0.00	0.1630	(0.8355)	0.0000	3	(0.6725)	02/07/2025
688677.SH	01/09/2025	SDB3265127423	0	(88)	5.0292	(451.69)	(442.57)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2766)	0.0000	1	(0.2223)	02/07/2025
688677.SH	01/08/2025	SDB3265127423	0	(88)	5.1328	(451.69)	(451.69)	0.0000	4.3300	(2,250.00)	0.00	0.0543	(0.2823)	0.0000	1	(0.2280)	02/07/2025
688677.SH	01/08/2025	SDB3265127423	0	(700)	5.1328	(3,592.97)	(3,592.97)	0.0000	4.3300	(2,250.00)	0.00	0.4322	(2.2456)	0.0000	1	(1.8135)	02/07/2025
TOTAL QINGDAO NOVELBEAM TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												0.9754	(5.1018)	0.0000		(4.1264)	
QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000792.ZK	01/15/2025	SDB3265272457	0	(400)	2.1618	(907.09)	(864.74)	0.0000	4.3300	(600.00)	0.00	0.1091	(0.1441)	0.0000	1	(0.0350)	02/07/2025
000792.ZK	01/15/2025	SDB3265272457	0	(4,000)	2.1618	(9,089.36)	(8,647.36)	0.0000	4.3300	(600.00)	0.00	1.0932	(1.4412)	0.0000	1	(0.3480)	02/07/2025
000792.ZK	01/15/2025	SDB3265272457	0	(11,100)	2.1618	(25,109.85)	(23,996.41)	0.0000	4.3300	(600.00)	0.00	3.0202	(3.9994)	0.0000	1	(0.9792)	02/07/2025
000792.ZK	01/14/2025	SDB3265272457	0	(400)	2.2107	(907.09)	(884.28)	0.0000	4.3300	(600.00)	0.00	0.1091	(0.1474)	0.0000	1	(0.0383)	02/07/2025
000792.ZK	01/14/2025	SDB3265272457	0	(4,000)	2.2107	(9,089.36)	(8,842.76)	0.0000	4.3300	(600.00)	0.00	1.0932	(1.4738)	0.0000	1	(0.3805)	02/07/2025
000792.ZK	01/14/2025	SDB3265272457	0	(11,200)	2.2107	(25,336.07)	(24,759.72)	0.0000	4.3300	(600.00)	0.00	3.0474	(4.1266)	0.0000	1	(1.0793)	02/07/2025
000792.ZK	01/13/2025	SDB3265272457	0	(400)	2.2049	(907.09)	(881.94)	0.0000	4.3300	(600.00)	0.00	0.1091	(0.1470)	0.0000	1	(0.0379)	02/07/2025
000792.ZK	01/13/2025	SDB3265272457	0	(4,000)	2.2049	(9,089.36)	(8,819.45)	0.0000	4.3300	(600.00)	0.00	1.0932	(1.4699)	0.0000	1	(0.3767)	02/07/2025
000792.ZK	01/13/2025	SDB3265272457	0	(11,500)	2.2049	(26,014.71)	(25,355.91)	0.0000	4.3300	(600.00)	0.00	3.1290	(4.2260)	0.0000	1	(1.0970)	02/07/2025
000792.ZK	01/10/2025	SDB3265272457	0	(400)	2.2677	(907.09)	(907.09)	0.0000	4.3300	(600.00)	0.00	0.3273	(0.4535)	0.0000	3	(0.1262)	02/07/2025
000792.ZK	01/10/2025	SDB3265272457	0	(4,000)	2.2723	(9,089.36)	(9,089.36)	0.0000	4.3300	(600.00)	0.00	3.2797	(4.5447)	0.0000	3	(1.2649)	02/07/2025
000792.ZK	01/10/2025	SDB3265272457	0	(11,500)	2.2621	(26,014.71)	(26,014.71)	0.0000	4.3300	(600.00)	0.00	9.3870	(13.0074)	0.0000	3	(3.6204)	02/07/2025
TOTAL QINGHAI SALT LAKE INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND												25.7976	(35.1810)	0.0000		(9.3834)	
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688027.SH	01/17/2025	SDB3263530567	0	(600)	36.3104	(24,446.72)	(21,786.26)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.5574)	0.0000	1	(9.6170)	02/07/2025
688027.SH	01/16/2025	SDB3263530567	0	(600)	35.1868	(24,446.72)	(21,112.06)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.1688)	0.0000	1	(9.2284)	02/07/2025
688027.SH	01/15/2025	SDB3263530567	0	(600)	35.6228	(24,446.72)	(21,373.65)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.3195)	0.0000	1	(9.3791)	02/07/2025
688027.SH	01/14/2025	SDB3263530567	0	(600)	35.5669	(24,446.72)	(21,340.15)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.3002)	0.0000	1	(9.3598)	02/07/2025
688027.SH	01/13/2025	SDB3263530567	0	(600)	35.7269	(24,446.72)	(21,436.15)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.3556)	0.0000	1	(9.4152)	02/07/2025
688027.SH	01/10/2025	SDB3263530567	0	(600)	36.6242	(24,446.72)	(21,974.54)	0.0000	4.3300	(2,075.00)	0.00	8.8212	(37.9976)	0.0000	3	(29.1764)	02/07/2025
688027.SH	01/09/2025	SDB3263530567	0	(600)	34.3877	(24,446.72)	(20,632.59)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(11.8924)	0.0000	1	(8.9520)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688027.SH	01/08/2025	SDB3263530567	0	(600)	35.4078	(24,446.72)	(21,244.69)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.2452)	0.0000	1	(9.3048)	02/07/2025
688027.SH	01/07/2025	SDB3263530567	0	(600)	37.3641	(24,446.72)	(22,418.47)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(12.9218)	0.0000	1	(9.9814)	02/07/2025
688027.SH	01/06/2025	SDB3263530567	0	(600)	40.7445	(24,446.72)	(24,446.72)	0.0000	4.3300	(2,075.00)	0.00	2.9404	(14.0908)	0.0000	1	(11.1504)	02/07/2025
TOTAL QUANTUMCTEK CO.,LTD. CMN CLASS A SERIES NORTHBOUND												35.2848	(150.8493)	0.0000		(115.5645)	
QUECTEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603236.SH	01/17/2025	SDB3264921685	0	(100)	9.6765	(923.25)	(967.65)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4637)	0.0000	1	(0.3526)	02/07/2025
603236.SH	01/17/2025	SDB3264921685	0	(600)	9.6765	(5,616.58)	(5,805.91)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.7820)	0.0000	1	(2.1064)	02/07/2025
603236.SH	01/17/2025	SDB3264921685	0	(100)	9.6765	(949.75)	(967.65)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4637)	0.0000	1	(0.3494)	02/07/2025
603236.SH	01/17/2025	SDB3264921685	0	(600)	9.6765	(5,711.21)	(5,805.91)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.7820)	0.0000	1	(2.0951)	02/07/2025
603236.SH	01/17/2025	SDB3264921685	0	(500)	9.6765	(4,673.14)	(4,838.26)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.3183)	0.0000	1	(1.7563)	02/07/2025
603236.SH	01/17/2025	SDB3264921685	0	(1,000)	9.6765	(9,346.28)	(9,676.52)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.6367)	0.0000	1	(3.5125)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(100)	9.4508	(923.25)	(945.08)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4528)	0.0000	1	(0.3418)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(600)	9.4508	(5,616.58)	(5,670.46)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.7171)	0.0000	1	(2.0415)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(100)	9.4508	(949.75)	(945.08)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4528)	0.0000	1	(0.3386)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(600)	9.4508	(5,711.21)	(5,670.46)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.7171)	0.0000	1	(2.0302)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(500)	9.4508	(4,673.14)	(4,725.38)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.2642)	0.0000	1	(1.7022)	02/07/2025
603236.SH	01/16/2025	SDB3264921685	0	(1,000)	9.4508	(9,346.28)	(9,450.77)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.5285)	0.0000	1	(3.4043)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(100)	9.1613	(923.25)	(916.13)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4390)	0.0000	1	(0.3279)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(600)	9.1613	(5,616.58)	(5,496.78)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.6339)	0.0000	1	(1.9583)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(100)	9.1613	(949.75)	(916.13)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4390)	0.0000	1	(0.3247)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(600)	9.1613	(5,711.21)	(5,496.78)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.6339)	0.0000	1	(1.9469)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(500)	9.1613	(4,673.14)	(4,580.65)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.1949)	0.0000	1	(1.6328)	02/07/2025
603236.SH	01/15/2025	SDB3264921685	0	(1,000)	9.1613	(9,346.28)	(9,161.30)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.3898)	0.0000	1	(3.2656)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(100)	9.2509	(923.25)	(925.09)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4433)	0.0000	1	(0.3322)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(600)	9.2509	(5,616.58)	(5,550.53)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.6596)	0.0000	1	(1.9841)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(100)	9.2509	(949.75)	(925.09)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4433)	0.0000	1	(0.3290)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(600)	9.2509	(5,711.21)	(5,550.53)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.6596)	0.0000	1	(1.9727)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(500)	9.2509	(4,673.14)	(4,625.44)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.2164)	0.0000	1	(1.6543)	02/07/2025
603236.SH	01/14/2025	SDB3264921685	0	(1,000)	9.2509	(9,346.28)	(9,250.88)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.4327)	0.0000	1	(3.3086)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(100)	8.9583	(923.25)	(895.83)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4293)	0.0000	1	(0.3182)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(600)	8.9583	(5,616.58)	(5,374.96)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.5755)	0.0000	1	(1.9000)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(100)	8.9583	(949.75)	(895.83)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4293)	0.0000	1	(0.3150)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(600)	8.9583	(5,711.21)	(5,374.96)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.5755)	0.0000	1	(1.8886)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(500)	8.9583	(4,673.14)	(4,479.14)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.1463)	0.0000	1	(1.5842)	02/07/2025
603236.SH	01/13/2025	SDB3264921685	0	(1,000)	8.9583	(9,346.28)	(8,958.27)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.2925)	0.0000	1	(3.1684)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(100)	8.5042	(923.25)	(850.42)	0.0000	4.3300	(1,725.00)	0.00	0.3331	(1.2225)	0.0000	3	(0.8893)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(600)	8.5042	(5,616.58)	(5,102.50)	0.0000	4.3300	(1,725.00)	0.00	2.0266	(7.3348)	0.0000	3	(5.3082)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(100)	8.5042	(949.75)	(850.42)	0.0000	4.3300	(1,725.00)	0.00	0.3427	(1.2225)	0.0000	3	(0.8798)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(600)	8.5042	(5,711.21)	(5,102.50)	0.0000	4.3300	(1,725.00)	0.00	2.0608	(7.3348)	0.0000	3	(5.2741)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(500)	8.5042	(4,673.14)	(4,252.09)	0.0000	4.3300	(1,725.00)	0.00	1.6862	(6.1124)	0.0000	3	(4.4261)	02/07/2025
603236.SH	01/10/2025	SDB3264921685	0	(1,000)	8.5042	(9,346.28)	(8,504.17)	0.0000	4.3300	(1,725.00)	0.00	3.3724	(12.2247)	0.0000	3	(8.8523)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(100)	9.0390	(923.25)	(903.90)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4331)	0.0000	1	(0.3221)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(600)	9.0390	(5,616.58)	(5,423.41)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.5987)	0.0000	1	(1.9232)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(100)	9.0390	(949.75)	(903.90)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4331)	0.0000	1	(0.3189)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(600)	9.0390	(5,711.21)	(5,423.41)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.5987)	0.0000	1	(1.9118)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(500)	9.0390	(4,673.14)	(4,519.51)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.1656)	0.0000	1	(1.6035)	02/07/2025
603236.SH	01/09/2025	SDB3264921685	0	(1,000)	9.0390	(9,346.28)	(9,039.01)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.3312)	0.0000	1	(3.2070)	02/07/2025
603236.SH	01/08/2025	SDB3264921685	0	(100)	9.2285	(923.25)	(922.85)	0.0000	4.3300	(1,725.00)	0.00	0.1110	(0.4422)	0.0000	1	(0.3312)	02/07/2025
603236.SH	01/08/2025	SDB3264921685	0	(600)	9.2285	(5,616.58)	(5,537.11)	0.0000	4.3300	(1,725.00)	0.00	0.6755	(2.6532)	0.0000	1	(1.9777)	02/07/2025
603236.SH	01/08/2025	SDB3264921685	0	(100)	9.2285	(949.75)	(922.85)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4422)	0.0000	1	(0.3280)	02/07/2025
603236.SH	01/08/2025	SDB3264921685	0	(600)	9.2285	(5,711.21)	(5,537.11)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.6532)	0.0000	1	(1.9663)	02/07/2025
603236.SH	01/08/2025	SDB3264921685	0	(500)	9.2285	(4,673.14)	(4,614.26)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.2110)	0.0000	1	(1.6489)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
QUCETEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603236.SH	01/08/2025	SDB3264921685	0	(1,000)	9.2285	(9,346.28)	(9,228.52)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.4220)	0.0000	1	(3.2979)	02/07/2025
603236.SH	01/07/2025	SDB3264921685	0	(100)	9.3848	(949.75)	(938.48)	0.0000	4.3300	(1,725.00)	0.00	0.1142	(0.4497)	0.0000	1	(0.3355)	02/07/2025
603236.SH	01/07/2025	SDB3264921685	0	(600)	9.3848	(5,711.21)	(5,630.85)	0.0000	4.3300	(1,725.00)	0.00	0.6869	(2.6981)	0.0000	1	(2.0112)	02/07/2025
603236.SH	01/07/2025	SDB3264921685	0	(500)	9.3848	(4,673.14)	(4,692.38)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.2484)	0.0000	1	(1.6864)	02/07/2025
603236.SH	01/07/2025	SDB3264921685	0	(1,000)	9.3848	(9,346.28)	(9,384.76)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.4969)	0.0000	1	(3.3727)	02/07/2025
603236.SH	01/06/2025	SDB3264921685	0	(500)	9.3463	(4,673.14)	(4,673.14)	0.0000	4.3300	(1,725.00)	0.00	0.5621	(2.2392)	0.0000	1	(1.6771)	02/07/2025
603236.SH	01/06/2025	SDB3264921685	0	(1,000)	9.3463	(9,346.28)	(9,346.28)	0.0000	4.3300	(1,725.00)	0.00	1.1241	(4.4784)	0.0000	1	(3.3543)	02/07/2025
TOTAL QUCETEL WIRELESS SOLUTIONS CO., LTD. CMN CLASS A SERIES NORTHBOUND												36.9135	(142.0592)	0.0000		(105.1458)	
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
300442.ZK	01/17/2025	SDB3260487510	0	(500)	7.4320	(3,547.87)	(3,715.98)	0.0000	4.3300	(1,384.15)	0.00	0.4267	(1.4287)	0.0000	1	(1.0020)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(1,900)	7.4320	(13,481.91)	(14,120.72)	0.0000	4.3300	(1,384.15)	0.00	1.6216	(5.4292)	0.0000	1	(3.8076)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(3,500)	7.4320	(24,835.10)	(26,011.86)	0.0000	4.3300	(1,384.15)	0.00	2.9871	(10.0012)	0.0000	1	(7.0141)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(1,000)	7.4320	(7,095.74)	(7,431.96)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.8575)	0.0000	1	(2.0040)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(1,000)	7.4320	(7,095.74)	(7,431.96)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.8575)	0.0000	1	(2.0040)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(5,800)	7.4320	(41,155.31)	(43,105.36)	0.0000	4.3300	(1,384.15)	0.00	4.9501	(16.5734)	0.0000	1	(11.6233)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(14,400)	7.4320	(102,178.70)	(107,020.21)	0.0000	4.3300	(1,384.15)	0.00	12.2898	(41.1478)	0.0000	1	(28.8579)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(5,400)	7.4320	(38,317.01)	(40,132.58)	0.0000	4.3300	(1,384.15)	0.00	4.6087	(15.4304)	0.0000	1	(10.8217)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(1,200)	7.4320	(8,514.89)	(8,918.35)	0.0000	4.3300	(1,384.15)	0.00	1.0242	(3.4290)	0.0000	1	(2.4048)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(3,000)	7.4320	(21,287.23)	(22,295.88)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(8.5725)	0.0000	1	(6.0121)	02/07/2025
300442.ZK	01/17/2025	SDB3260487510	0	(467)	7.4320	(3,313.71)	(3,470.72)	0.0000	4.3300	(1,384.15)	0.00	0.3986	(1.3344)	0.0000	1	(0.9359)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(500)	6.7991	(3,547.87)	(3,399.56)	0.0000	4.3300	(1,384.15)	0.00	0.4267	(1.3071)	0.0000	1	(0.8804)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(1,900)	6.7991	(13,481.91)	(12,918.31)	0.0000	4.3300	(1,384.15)	0.00	1.6216	(4.9669)	0.0000	1	(3.3453)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(3,500)	6.7991	(24,835.10)	(23,796.90)	0.0000	4.3300	(1,384.15)	0.00	2.9871	(9.1496)	0.0000	1	(6.1625)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(1,000)	6.7991	(7,095.74)	(6,799.11)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.6142)	0.0000	1	(1.7607)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(1,000)	6.7991	(7,095.74)	(6,799.11)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.6142)	0.0000	1	(1.7607)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(5,800)	6.7991	(41,155.31)	(39,434.86)	0.0000	4.3300	(1,384.15)	0.00	4.9501	(15.1621)	0.0000	1	(10.2121)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(14,400)	6.7991	(102,178.70)	(97,907.23)	0.0000	4.3300	(1,384.15)	0.00	12.2898	(37.6439)	0.0000	1	(25.3541)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(5,400)	6.7991	(38,317.01)	(36,715.21)	0.0000	4.3300	(1,384.15)	0.00	4.6087	(14.1165)	0.0000	1	(9.5078)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(1,200)	6.7991	(8,514.89)	(8,158.94)	0.0000	4.3300	(1,384.15)	0.00	1.0242	(3.1370)	0.0000	1	(2.1128)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(3,000)	6.7991	(21,287.23)	(20,397.34)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.8425)	0.0000	1	(5.2821)	02/07/2025
300442.ZK	01/16/2025	SDB3260487510	0	(467)	6.7991	(3,313.71)	(3,175.19)	0.0000	4.3300	(1,384.15)	0.00	0.3986	(1.2208)	0.0000	1	(0.8222)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(500)	6.6296	(3,547.87)	(3,314.82)	0.0000	4.3300	(1,384.15)	0.00	0.4267	(1.2745)	0.0000	1	(0.8478)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(1,900)	6.6296	(13,481.91)	(12,596.31)	0.0000	4.3300	(1,384.15)	0.00	1.6216	(4.8431)	0.0000	1	(3.2215)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(3,500)	6.6296	(24,835.10)	(23,203.74)	0.0000	4.3300	(1,384.15)	0.00	2.9871	(8.9215)	0.0000	1	(5.9344)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(1,000)	6.6296	(7,095.74)	(6,629.64)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.5490)	0.0000	1	(1.6955)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(1,000)	6.6296	(7,095.74)	(6,629.64)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.5490)	0.0000	1	(1.6955)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(5,800)	6.6296	(41,155.31)	(38,451.91)	0.0000	4.3300	(1,384.15)	0.00	4.9501	(14.7842)	0.0000	1	(9.8341)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(14,400)	6.6296	(102,178.70)	(95,466.80)	0.0000	4.3300	(1,384.15)	0.00	12.2898	(36.7056)	0.0000	1	(24.4158)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(5,400)	6.6296	(38,317.01)	(35,800.05)	0.0000	4.3300	(1,384.15)	0.00	4.6087	(13.7646)	0.0000	1	(9.1559)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(1,200)	6.6296	(8,514.89)	(7,955.57)	0.0000	4.3300	(1,384.15)	0.00	1.0242	(3.0588)	0.0000	1	(2.0347)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(3,000)	6.6296	(21,287.23)	(19,888.92)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.8470)	0.0000	1	(5.0866)	02/07/2025
300442.ZK	01/15/2025	SDB3260487510	0	(467)	6.6296	(3,313.71)	(3,096.04)	0.0000	4.3300	(1,384.15)	0.00	0.3986	(1.1904)	0.0000	1	(0.7918)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(500)	6.8511	(3,547.87)	(3,425.55)	0.0000	4.3300	(1,384.15)	0.00	0.4267	(1.3171)	0.0000	1	(0.8903)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(1,900)	6.8511	(13,481.91)	(13,017.08)	0.0000	4.3300	(1,384.15)	0.00	1.6216	(5.0049)	0.0000	1	(3.3833)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(3,500)	6.8511	(24,835.10)	(23,978.83)	0.0000	4.3300	(1,384.15)	0.00	2.9871	(9.2195)	0.0000	1	(6.2324)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(1,000)	6.8511	(7,095.74)	(6,851.10)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.6341)	0.0000	1	(1.7807)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(1,000)	6.8511	(7,095.74)	(6,851.10)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.6341)	0.0000	1	(1.7807)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(5,800)	6.8511	(41,155.31)	(39,736.35)	0.0000	4.3300	(1,384.15)	0.00	4.9501	(15.2781)	0.0000	1	(10.3280)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(14,400)	6.8511	(102,178.70)	(98,655.77)	0.0000	4.3300	(1,384.15)	0.00	12.2898	(37.9318)	0.0000	1	(25.6419)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(5,400)	6.8511	(38,317.01)	(36,995.91)	0.0000	4.3300	(1,384.15)	0.00	4.6087	(14.2244)	0.0000	1	(9.6157)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(1,200)	6.8511	(8,514.89)	(8,221.31)	0.0000	4.3300	(1,384.15)	0.00	1.0242	(3.1610)	0.0000	1	(2.1368)	02/07/2025
300442.ZK	01/14/2025	SDB3260487510	0	(3,000)	6.8511	(21,287.23)	(20,553.28)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.9024)	0.0000	1	(5.3421)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300442.ZK	01/14/2025	SDB3260487510	0	(467)	6.8511	(3,313.71)	(3,199.46)	0.0000	4.3300	(1,384.15)	0.00	0.3986	(1.2301)	0.0000	1	(0.8316)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(500)	6.6813	(3,547.87)	(3,340.64)	0.0000	4.3300	(1,384.15)	0.00	0.4267	(1.2844)	0.0000	1	(0.8577)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(1,900)	6.6813	(13,481.91)	(12,694.42)	0.0000	4.3300	(1,384.15)	0.00	1.6216	(4.8808)	0.0000	1	(3.2593)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(3,500)	6.6813	(24,835.10)	(23,384.46)	0.0000	4.3300	(1,384.15)	0.00	2.9871	(8.9910)	0.0000	1	(6.0039)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(1,000)	6.6813	(7,095.74)	(6,681.28)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.5689)	0.0000	1	(1.7154)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(1,000)	6.6813	(7,095.74)	(6,681.28)	0.0000	4.3300	(1,384.15)	0.00	0.8535	(2.5689)	0.0000	1	(1.7154)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(5,800)	6.6813	(41,155.31)	(38,751.40)	0.0000	4.3300	(1,384.15)	0.00	4.9501	(14.8994)	0.0000	1	(9.9493)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(14,400)	6.6813	(102,178.70)	(96,210.36)	0.0000	4.3300	(1,384.15)	0.00	12.2898	(36.9915)	0.0000	1	(24.7017)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(5,400)	6.6813	(38,317.01)	(36,078.89)	0.0000	4.3300	(1,384.15)	0.00	4.6087	(13.8718)	0.0000	1	(9.2631)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(1,200)	6.6813	(8,514.89)	(8,017.53)	0.0000	4.3300	(1,384.15)	0.00	1.0242	(3.0826)	0.0000	1	(2.0585)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(3,000)	6.6813	(21,287.23)	(20,043.83)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.7066)	0.0000	1	(5.1462)	02/07/2025
300442.ZK	01/13/2025	SDB3260487510	0	(467)	6.6813	(3,313.71)	(3,120.16)	0.0000	4.3300	(1,384.15)	0.00	0.3986	(1.1997)	0.0000	1	(0.8011)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(500)	6.6327	(3,547.87)	(3,316.34)	0.0000	4.3300	(1,384.15)	0.00	1.2802	(3.8253)	0.0000	3	(2.5451)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(1,900)	6.6327	(13,481.91)	(12,602.09)	0.0000	4.3300	(1,384.15)	0.00	4.8647	(14.5360)	0.0000	3	(9.6713)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(3,500)	6.6327	(24,835.10)	(23,214.38)	0.0000	4.3300	(1,384.15)	0.00	8.9613	(26.7768)	0.0000	3	(17.8155)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(1,000)	6.6327	(7,095.74)	(6,632.68)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.6505)	0.0000	3	(5.0901)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(1,000)	6.6327	(7,095.74)	(6,632.68)	0.0000	4.3300	(1,384.15)	0.00	2.5604	(7.6505)	0.0000	3	(5.0901)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(5,800)	6.6327	(41,155.31)	(38,469.55)	0.0000	4.3300	(1,384.15)	0.00	14.8502	(44.3730)	0.0000	3	(29.5228)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(14,400)	6.6327	(102,178.70)	(95,510.61)	0.0000	4.3300	(1,384.15)	0.00	36.8695	(110.1674)	0.0000	3	(73.2980)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(5,400)	6.6327	(38,317.01)	(35,816.48)	0.0000	4.3300	(1,384.15)	0.00	13.8261	(41.3128)	0.0000	3	(27.4867)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(1,200)	6.6327	(8,514.89)	(7,959.22)	0.0000	4.3300	(1,384.15)	0.00	3.0725	(9.1806)	0.0000	3	(6.1082)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(3,000)	6.6327	(21,287.23)	(19,898.04)	0.0000	4.3300	(1,384.15)	0.00	7.6811	(22.9516)	0.0000	3	(15.2704)	02/07/2025
300442.ZK	01/10/2025	SDB3260487510	0	(467)	6.6327	(3,313.71)	(3,097.46)	0.0000	4.3300	(1,384.15)	0.00	1.1957	(3.5728)	0.0000	3	(2.3771)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(500)	6.4089	(3,547.87)	(3,204.43)	0.0000	4.3300	(1,393.73)	0.00	0.4267	(1.2406)	0.0000	1	(0.8139)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(1,900)	6.4089	(13,481.91)	(12,176.84)	0.0000	4.3300	(1,393.73)	0.00	1.6216	(4.7142)	0.0000	1	(3.0927)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(3,500)	6.4089	(24,835.10)	(22,431.02)	0.0000	4.3300	(1,393.73)	0.00	2.9871	(8.6841)	0.0000	1	(5.6970)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(1,000)	6.4089	(7,095.74)	(6,408.86)	0.0000	4.3300	(1,393.73)	0.00	0.8535	(2.4812)	0.0000	1	(1.6277)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(1,000)	6.4089	(7,095.74)	(6,408.86)	0.0000	4.3300	(1,393.73)	0.00	0.8535	(2.4812)	0.0000	1	(1.6277)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(5,800)	6.4089	(41,155.31)	(37,171.40)	0.0000	4.3300	(1,393.73)	0.00	4.9501	(14.3908)	0.0000	1	(9.4407)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(14,400)	6.4089	(102,178.70)	(92,287.61)	0.0000	4.3300	(1,393.73)	0.00	12.2898	(35.7289)	0.0000	1	(23.4391)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(5,400)	6.4089	(38,317.01)	(34,607.85)	0.0000	4.3300	(1,393.73)	0.00	4.6087	(13.3983)	0.0000	1	(8.7897)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(1,200)	6.4089	(8,514.89)	(7,690.63)	0.0000	4.3300	(1,393.73)	0.00	1.0242	(2.9774)	0.0000	1	(1.9533)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(3,000)	6.4089	(21,287.23)	(19,226.59)	0.0000	4.3300	(1,393.73)	0.00	2.5604	(7.4435)	0.0000	1	(4.8831)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(467)	6.4089	(3,313.71)	(2,992.94)	0.0000	4.3300	(1,393.73)	0.00	0.3986	(1.1587)	0.0000	1	(0.7601)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(2,433)	6.4089	(17,263.94)	(15,592.76)	0.0000	4.3300	(1,393.73)	0.00	2.0765	(6.0367)	0.0000	1	(3.9602)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(1,800)	6.4089	(12,772.34)	(11,535.95)	0.0000	4.3300	(1,393.73)	0.00	1.5362	(4.4661)	0.0000	1	(2.9299)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(200)	6.4089	(1,419.15)	(1,281.77)	0.0000	4.3300	(1,393.73)	0.00	0.1707	(0.4962)	0.0000	1	(0.3255)	02/07/2025
300442.ZK	01/09/2025	SDB3260487510	0	(67)	6.4089	(475.41)	(429.39)	0.0000	4.3300	(1,393.73)	0.00	0.0572	(0.1662)	0.0000	1	(0.1091)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(500)	6.5786	(3,547.87)	(3,289.28)	0.0000	4.3300	(1,419.66)	0.00	0.4267	(1.2971)	0.0000	1	(0.8704)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,900)	6.5786	(13,481.91)	(12,499.27)	0.0000	4.3300	(1,419.66)	0.00	1.6216	(4.9291)	0.0000	1	(3.3075)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(3,500)	6.5786	(24,835.10)	(23,024.97)	0.0000	4.3300	(1,419.66)	0.00	2.9871	(9.0799)	0.0000	1	(6.0928)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,000)	6.5786	(7,095.74)	(6,578.56)	0.0000	4.3300	(1,419.66)	0.00	0.8535	(2.5943)	0.0000	1	(1.7408)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,000)	6.5786	(7,095.74)	(6,578.56)	0.0000	4.3300	(1,419.66)	0.00	0.8535	(2.5943)	0.0000	1	(1.7408)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(5,800)	6.5786	(41,155.31)	(38,155.66)	0.0000	4.3300	(1,419.66)	0.00	4.9501	(15.0467)	0.0000	1	(10.0966)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(14,400)	6.5786	(102,178.70)	(94,731.29)	0.0000	4.3300	(1,419.66)	0.00	12.2898	(37.3572)	0.0000	1	(25.0674)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(5,400)	6.5786	(38,317.01)	(35,524.23)	0.0000	4.3300	(1,419.66)	0.00	4.6087	(14.0090)	0.0000	1	(9.4003)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,200)	6.5786	(8,514.89)	(7,894.27)	0.0000	4.3300	(1,419.66)	0.00	1.0242	(3.1131)	0.0000	1	(2.0889)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(3,000)	6.5786	(21,287.23)	(19,735.69)	0.0000	4.3300	(1,419.66)	0.00	2.5604	(7.7828)	0.0000	1	(5.2224)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(467)	6.5786	(3,313.71)	(3,072.19)	0.0000	4.3300	(1,419.66)	0.00	0.3986	(1.2115)	0.0000	1	(0.8129)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(2,433)	6.5786	(17,263.94)	(16,005.64)	0.0000	4.3300	(1,419.66)	0.00	2.0765	(6.3118)	0.0000	1	(4.2353)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,800)	6.5786	(12,772.34)	(11,841.41)	0.0000	4.3300	(1,419.66)	0.00	1.5362	(4.6697)	0.0000	1	(3.1334)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(200)	6.5786	(1,419.15)	(1,315.71)	0.0000	4.3300								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300442.ZK	01/08/2025	SDB3260487510	0	(1,200)	6.5786	(8,514.89)	(7,894.27)	0.0000	4.3300	(1,419.66)	0.00	1.0242	(3.1131)	0.0000	1	(2.0889)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,600)	6.5786	(11,353.19)	(10,525.70)	0.0000	4.3300	(1,419.66)	0.00	1.3655	(4.1508)	0.0000	1	(2.7853)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(200)	6.5786	(1,419.15)	(1,315.71)	0.0000	4.3300	(1,419.66)	0.00	0.1707	(0.5189)	0.0000	1	(0.3482)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(100)	6.5786	(709.57)	(657.86)	0.0000	4.3300	(1,419.66)	0.00	0.0853	(0.2594)	0.0000	1	(0.1741)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(500)	6.5786	(3,547.87)	(3,289.28)	0.0000	4.3300	(1,419.66)	0.00	0.4267	(1.2971)	0.0000	1	(0.8704)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(1,900)	6.5786	(13,481.91)	(12,499.27)	0.0000	4.3300	(1,419.66)	0.00	1.6216	(4.9291)	0.0000	1	(3.3075)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(300)	6.5786	(2,128.72)	(1,973.57)	0.0000	4.3300	(1,419.66)	0.00	0.2560	(0.7783)	0.0000	1	(0.5222)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(100)	6.5786	(709.57)	(657.86)	0.0000	4.3300	(1,419.66)	0.00	0.0853	(0.2594)	0.0000	1	(0.1741)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(500)	6.5786	(3,547.87)	(3,289.28)	0.0000	4.3300	(1,419.66)	0.00	0.4267	(1.2971)	0.0000	1	(0.8704)	02/07/2025
300442.ZK	01/08/2025	SDB3260487510	0	(500)	6.5786	(3,547.87)	(3,289.28)	0.0000	4.3300	(1,419.66)	0.00	0.4267	(1.2971)	0.0000	1	(0.8704)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(500)	6.8732	(3,547.87)	(3,436.61)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.3606)	0.0000	1	(0.9339)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,900)	6.8732	(13,481.91)	(13,059.13)	0.0000	4.3300	(1,425.29)	0.00	1.6216	(5.1703)	0.0000	1	(3.5487)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(3,500)	6.8732	(24,835.10)	(24,056.30)	0.0000	4.3300	(1,425.29)	0.00	2.9871	(9.5242)	0.0000	1	(6.5371)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,000)	6.8732	(7,095.74)	(6,873.23)	0.0000	4.3300	(1,425.29)	0.00	0.8535	(2.7212)	0.0000	1	(1.8678)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,000)	6.8732	(7,095.74)	(6,873.23)	0.0000	4.3300	(1,425.29)	0.00	0.8535	(2.7212)	0.0000	1	(1.8678)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(5,800)	6.8732	(41,155.31)	(39,864.72)	0.0000	4.3300	(1,425.29)	0.00	4.9501	(15.7830)	0.0000	1	(10.8330)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(14,400)	6.8732	(102,178.70)	(98,974.48)	0.0000	4.3300	(1,425.29)	0.00	12.2898	(39.1855)	0.0000	1	(26.8956)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(5,400)	6.8732	(38,317.01)	(37,115.43)	0.0000	4.3300	(1,425.29)	0.00	4.6087	(14.6945)	0.0000	1	(10.0859)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,200)	6.8732	(8,514.89)	(8,247.87)	0.0000	4.3300	(1,425.29)	0.00	1.0242	(3.2655)	0.0000	1	(2.2413)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(3,000)	6.8732	(21,287.23)	(20,619.68)	0.0000	4.3300	(1,425.29)	0.00	2.5604	(8.1636)	0.0000	1	(5.6033)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(467)	6.8732	(3,313.71)	(3,209.80)	0.0000	4.3300	(1,425.29)	0.00	0.3986	(1.2708)	0.0000	1	(0.8722)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(2,433)	6.8732	(17,263.94)	(16,722.56)	0.0000	4.3300	(1,425.29)	0.00	2.0765	(6.6207)	0.0000	1	(4.5442)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,800)	6.8732	(12,772.34)	(12,371.81)	0.0000	4.3300	(1,425.29)	0.00	1.5362	(4.8982)	0.0000	1	(3.3620)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(200)	6.8732	(1,419.15)	(1,374.65)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5442)	0.0000	1	(0.3736)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(100)	6.8732	(709.57)	(687.32)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2721)	0.0000	1	(0.1868)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,200)	6.8732	(8,514.89)	(8,247.87)	0.0000	4.3300	(1,425.29)	0.00	1.0242	(3.2655)	0.0000	1	(2.2413)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(200)	6.8732	(1,419.15)	(1,374.65)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5442)	0.0000	1	(0.3736)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(2,900)	6.8732	(20,577.65)	(19,932.36)	0.0000	4.3300	(1,425.29)	0.00	2.4750	(7.8915)	0.0000	1	(5.4165)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(200)	6.8732	(1,419.15)	(1,374.65)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5442)	0.0000	1	(0.3736)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(100)	6.8732	(709.57)	(687.32)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2721)	0.0000	1	(0.1868)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(500)	6.8732	(3,547.87)	(3,436.61)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.3606)	0.0000	1	(0.9339)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(1,900)	6.8732	(13,481.91)	(13,059.13)	0.0000	4.3300	(1,425.29)	0.00	1.6216	(5.1703)	0.0000	1	(3.5487)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(300)	6.8732	(2,128.72)	(2,061.97)	0.0000	4.3300	(1,425.29)	0.00	0.2560	(0.8164)	0.0000	1	(0.5603)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(100)	6.8732	(709.57)	(687.32)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2721)	0.0000	1	(0.1868)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(100)	6.8732	(709.57)	(687.32)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2721)	0.0000	1	(0.1868)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(500)	6.8732	(3,547.87)	(3,436.61)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.3606)	0.0000	1	(0.9339)	02/07/2025
300442.ZK	01/07/2025	SDB3260487510	0	(500)	6.8732	(3,547.87)	(3,436.61)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.3606)	0.0000	1	(0.9339)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(500)	7.0957	(3,547.87)	(3,547.87)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.4047)	0.0000	1	(0.9779)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,900)	7.0957	(13,481.91)	(13,481.91)	0.0000	4.3300	(1,425.29)	0.00	1.6216	(5.3377)	0.0000	1	(3.7161)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(3,500)	7.0957	(24,835.10)	(24,835.10)	0.0000	4.3300	(1,425.29)	0.00	2.9871	(9.8326)	0.0000	1	(6.8455)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,000)	7.0957	(7,095.74)	(7,095.74)	0.0000	4.3300	(1,425.29)	0.00	0.8535	(2.8093)	0.0000	1	(1.9558)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,000)	7.0957	(7,095.74)	(7,095.74)	0.0000	4.3300	(1,425.29)	0.00	0.8535	(2.8093)	0.0000	1	(1.9558)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(5,800)	7.0957	(41,155.31)	(41,155.31)	0.0000	4.3300	(1,425.29)	0.00	4.9501	(16.2940)	0.0000	1	(11.3439)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(14,400)	7.0957	(102,178.70)	(102,178.70)	0.0000	4.3300	(1,425.29)	0.00	12.2898	(40.4540)	0.0000	1	(28.1642)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(5,400)	7.0957	(38,317.01)	(38,317.01)	0.0000	4.3300	(1,425.29)	0.00	4.6087	(15.1703)	0.0000	1	(10.5616)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,200)	7.0957	(8,514.89)	(8,514.89)	0.0000	4.3300	(1,425.29)	0.00	1.0242	(3.3712)	0.0000	1	(2.3470)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(3,000)	7.0957	(21,287.23)	(21,287.23)	0.0000	4.3300	(1,425.29)	0.00	2.5604	(8.4279)	0.0000	1	(5.8675)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(467)	7.0957	(3,313.71)	(3,313.71)	0.0000	4.3300	(1,425.29)	0.00	0.3986	(1.3119)	0.0000	1	(0.9134)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(2,433)	7.0957	(17,263.94)	(17,263.94)	0.0000	4.3300	(1,425.29)	0.00	2.0765	(6.8350)	0.0000	1	(4.7586)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,800)	7.0957	(12,772.34)	(12,772.34)	0.0000	4.3300	(1,425.29)	0.00	1.5362	(5.0568)	0.0000	1	(3.5205)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(200)	7.0957	(1,419.15)	(1,419.15)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5619)	0.0000	1	(0.3912)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(100)	7.0957	(709.57)	(709.57)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2809)	0.0000	1	(0.1956)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300442.ZK	01/06/2025	SDB3260487510	0	(200)	7.0957	(1,419.15)	(1,419.15)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5619)	0.0000	1	(0.3912)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(2,900)	7.0957	(20,577.65)	(20,577.65)	0.0000	4.3300	(1,425.29)	0.00	2.4750	(8.1470)	0.0000	1	(5.6720)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(200)	7.0957	(1,419.15)	(1,419.15)	0.0000	4.3300	(1,425.29)	0.00	0.1707	(0.5619)	0.0000	1	(0.3912)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(100)	7.0957	(709.57)	(709.57)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2809)	0.0000	1	(0.1956)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(500)	7.0957	(3,547.87)	(3,547.87)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.4047)	0.0000	1	(0.9779)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(1,900)	7.0957	(13,481.91)	(13,481.91)	0.0000	4.3300	(1,425.29)	0.00	1.6216	(5.3377)	0.0000	1	(3.7161)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(300)	7.0957	(2,128.72)	(2,128.72)	0.0000	4.3300	(1,425.29)	0.00	0.2560	(0.8428)	0.0000	1	(0.5868)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(100)	7.0957	(709.57)	(709.57)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2809)	0.0000	1	(0.1956)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(100)	7.0957	(709.57)	(709.57)	0.0000	4.3300	(1,425.29)	0.00	0.0853	(0.2809)	0.0000	1	(0.1956)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(500)	7.0957	(3,547.87)	(3,547.87)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.4047)	0.0000	1	(0.9779)	02/07/2025
300442.ZK	01/06/2025	SDB3260487510	0	(500)	7.0957	(3,547.87)	(3,547.87)	0.0000	4.3300	(1,425.29)	0.00	0.4267	(1.4047)	0.0000	1	(0.9779)	02/07/2025
TOTAL RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												426.7327	(1,314.4063)	0.0000		(887.6736)	
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND																	
688331.SH	01/17/2025	SDB3263589496	0	(500)	3.6479	(1,679.09)	(1,823.96)	0.0000	4.3300	(1,310.97)	0.00	0.2020	(0.6642)	0.0000	1	(0.4623)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(1,933)	3.6479	(6,791.39)	(7,051.43)	0.0000	4.3300	(1,310.97)	0.00	0.8169	(2.5678)	0.0000	1	(1.7510)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(467)	3.6479	(1,644.07)	(1,703.58)	0.0000	4.3300	(1,310.97)	0.00	0.1977	(0.6204)	0.0000	1	(0.4226)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(3,325)	3.6479	(12,889.40)	(12,129.34)	0.0000	4.3300	(1,310.97)	0.00	1.5503	(4.4170)	0.0000	1	(2.8667)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(1,375)	3.6479	(5,305.91)	(5,015.89)	0.0000	4.3300	(1,310.97)	0.00	0.6382	(1.8266)	0.0000	1	(1.1884)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(800)	3.6479	(3,187.79)	(2,918.34)	0.0000	4.3300	(1,310.97)	0.00	0.3834	(1.0627)	0.0000	1	(0.6793)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(500)	3.6479	(2,055.94)	(1,823.96)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6642)	0.0000	1	(0.4169)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(1,910)	3.6479	(7,853.67)	(6,967.53)	0.0000	4.3300	(1,310.97)	0.00	0.9446	(2.5373)	0.0000	1	(1.5927)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(990)	3.6479	(4,070.75)	(3,611.44)	0.0000	4.3300	(1,310.97)	0.00	0.4896	(1.3151)	0.0000	1	(0.8255)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(500)	3.6479	(2,055.94)	(1,823.96)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6642)	0.0000	1	(0.4169)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(800)	3.6479	(3,289.50)	(2,918.34)	0.0000	4.3300	(1,310.97)	0.00	0.3957	(1.0627)	0.0000	1	(0.6671)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(3,005)	3.6479	(12,356.17)	(10,962.00)	0.0000	4.3300	(1,310.97)	0.00	1.4862	(3.9919)	0.0000	1	(2.5057)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(6,212)	3.6479	(25,542.94)	(22,660.89)	0.0000	4.3300	(1,310.97)	0.00	3.0722	(8.2521)	0.0000	1	(5.1799)	02/07/2025
688331.SH	01/17/2025	SDB3263589496	0	(312)	3.6479	(1,282.90)	(1,138.15)	0.0000	4.3300	(1,310.97)	0.00	0.1543	(0.4145)	0.0000	1	(0.2602)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(500)	3.5260	(1,679.09)	(1,763.01)	0.0000	4.3300	(1,310.97)	0.00	0.2020	(0.6420)	0.0000	1	(0.4401)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(1,933)	3.5260	(6,791.39)	(6,815.80)	0.0000	4.3300	(1,310.97)	0.00	0.8169	(2.4820)	0.0000	1	(1.6652)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(467)	3.5260	(1,644.07)	(1,646.65)	0.0000	4.3300	(1,310.97)	0.00	0.1977	(0.5996)	0.0000	1	(0.4019)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(3,325)	3.5260	(12,889.40)	(11,724.02)	0.0000	4.3300	(1,310.97)	0.00	1.5503	(4.2694)	0.0000	1	(2.7191)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(1,375)	3.5260	(5,305.91)	(4,848.28)	0.0000	4.3300	(1,310.97)	0.00	0.6382	(1.7655)	0.0000	1	(1.1274)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(800)	3.5260	(3,187.79)	(2,820.82)	0.0000	4.3300	(1,310.97)	0.00	0.3834	(1.0272)	0.0000	1	(0.6438)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(500)	3.5260	(2,055.94)	(1,763.01)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6420)	0.0000	1	(0.3947)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(1,910)	3.5260	(7,853.67)	(6,734.70)	0.0000	4.3300	(1,310.97)	0.00	0.9446	(2.4525)	0.0000	1	(1.5079)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(990)	3.5260	(4,070.75)	(3,490.76)	0.0000	4.3300	(1,310.97)	0.00	0.4896	(1.2712)	0.0000	1	(0.7816)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(500)	3.5260	(2,055.94)	(1,763.01)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6420)	0.0000	1	(0.3947)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(800)	3.5260	(3,289.50)	(2,820.82)	0.0000	4.3300	(1,310.97)	0.00	0.3957	(1.0272)	0.0000	1	(0.6316)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(3,005)	3.5260	(12,356.17)	(10,595.69)	0.0000	4.3300	(1,310.97)	0.00	1.4862	(3.8585)	0.0000	1	(2.3723)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(6,212)	3.5260	(25,542.94)	(21,903.64)	0.0000	4.3300	(1,310.97)	0.00	3.0722	(7.9764)	0.0000	1	(4.9041)	02/07/2025
688331.SH	01/16/2025	SDB3263589496	0	(312)	3.5260	(1,282.90)	(1,100.12)	0.0000	4.3300	(1,310.97)	0.00	0.1543	(0.4006)	0.0000	1	(0.2463)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(500)	3.3257	(1,679.09)	(1,662.85)	0.0000	4.3300	(1,310.97)	0.00	0.2020	(0.6055)	0.0000	1	(0.4036)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(1,933)	3.3257	(6,791.39)	(6,428.57)	0.0000	4.3300	(1,310.97)	0.00	0.8169	(2.3410)	0.0000	1	(1.5242)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(467)	3.3257	(1,644.07)	(1,553.10)	0.0000	4.3300	(1,310.97)	0.00	0.1977	(0.5656)	0.0000	1	(0.3678)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(3,325)	3.3257	(12,889.40)	(11,057.94)	0.0000	4.3300	(1,310.97)	0.00	1.5503	(4.0268)	0.0000	1	(2.4765)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(1,375)	3.3257	(5,305.91)	(4,572.83)	0.0000	4.3300	(1,310.97)	0.00	0.6382	(1.6652)	0.0000	1	(1.0270)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(800)	3.3257	(3,187.79)	(2,660.56)	0.0000	4.3300	(1,310.97)	0.00	0.3834	(0.9689)	0.0000	1	(0.5854)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(500)	3.3257	(2,055.94)	(1,662.85)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6055)	0.0000	1	(0.3583)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(1,910)	3.3257	(7,853.67)	(6,352.08)	0.0000	4.3300	(1,310.97)	0.00	0.9446	(2.3132)	0.0000	1	(1.3685)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(990)	3.3257	(4,070.75)	(3,292.44)	0.0000	4.3300	(1,310.97)	0.00	0.4896	(1.1990)	0.0000	1	(0.7093)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(500)	3.3257	(2,055.94)	(1,662.85)	0.0000	4.3300	(1,310.97)	0.00	0.2473	(0.6055)	0.0000	1	(0.3583)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(800)	3.3257	(3,289.50)	(2,660.56)	0.0000	4.3300	(1,310.97)	0.00	0.3957	(0.9689)	0.0000	1	(0.5732)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688331.SH	01/15/2025	SDB3263589496	0	(3,005)	3.3257	(12,356.17)	(9,993.72)	0.0000	4.3300	(1,310.97)	0.00	1.4862	(3.6393)	0.0000	1	(2.1531)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(6,212)	3.3257	(25,542.94)	(20,659.23)	0.0000	4.3300	(1,310.97)	0.00	3.0722	(7.5232)	0.0000	1	(4.4510)	02/07/2025
688331.SH	01/15/2025	SDB3263589496	0	(312)	3.3257	(1,282.90)	(1,037.62)	0.0000	4.3300	(1,310.97)	0.00	0.1543	(0.3779)	0.0000	1	(0.2236)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(1,933)	3.4868	(6,791.39)	(6,739.92)	0.0000	4.3300	(1,302.74)	0.00	0.8169	(2.4390)	0.0000	1	(1.6221)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(467)	3.4868	(1,644.07)	(1,628.32)	0.0000	4.3300	(1,302.74)	0.00	0.1977	(0.5892)	0.0000	1	(0.3915)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(3,325)	3.4868	(12,889.40)	(11,593.50)	0.0000	4.3300	(1,302.74)	0.00	1.5503	(4.1954)	0.0000	1	(2.6451)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(1,375)	3.4868	(5,305.91)	(4,794.30)	0.0000	4.3300	(1,302.74)	0.00	0.6382	(1.7349)	0.0000	1	(1.0967)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(800)	3.4868	(3,187.79)	(2,789.41)	0.0000	4.3300	(1,302.74)	0.00	0.3834	(1.0094)	0.0000	1	(0.6260)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(500)	3.4868	(2,055.94)	(1,743.38)	0.0000	4.3300	(1,302.74)	0.00	0.2473	(0.6309)	0.0000	1	(0.3836)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(1,910)	3.4868	(7,853.67)	(6,659.72)	0.0000	4.3300	(1,302.74)	0.00	0.9446	(2.4100)	0.0000	1	(1.4653)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(990)	3.4868	(4,070.75)	(3,451.90)	0.0000	4.3300	(1,302.74)	0.00	0.4896	(1.2491)	0.0000	1	(0.7595)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(500)	3.4868	(2,055.94)	(1,743.38)	0.0000	4.3300	(1,302.74)	0.00	0.2473	(0.6309)	0.0000	1	(0.3836)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(800)	3.4868	(3,289.50)	(2,789.41)	0.0000	4.3300	(1,302.74)	0.00	0.3957	(1.0094)	0.0000	1	(0.6138)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(3,005)	3.4868	(12,356.17)	(10,477.73)	0.0000	4.3300	(1,302.74)	0.00	1.4862	(3.7916)	0.0000	1	(2.3054)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(6,212)	3.4868	(25,542.94)	(21,659.79)	0.0000	4.3300	(1,302.74)	0.00	3.0722	(7.8381)	0.0000	1	(4.7658)	02/07/2025
688331.SH	01/14/2025	SDB3263589496	0	(312)	3.4868	(1,282.90)	(1,087.87)	0.0000	4.3300	(1,302.74)	0.00	0.1543	(0.3937)	0.0000	1	(0.2394)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(3,325)	3.5251	(12,889.40)	(11,720.81)	0.0000	4.3300	(1,263.54)	0.00	1.5503	(4.1138)	0.0000	1	(2.5635)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(1,375)	3.5251	(5,305.91)	(4,846.95)	0.0000	4.3300	(1,263.54)	0.00	0.6382	(1.7012)	0.0000	1	(1.0630)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(800)	3.5251	(3,187.79)	(2,820.04)	0.0000	4.3300	(1,263.54)	0.00	0.3834	(0.9898)	0.0000	1	(0.6064)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(500)	3.5251	(2,055.94)	(1,762.53)	0.0000	4.3300	(1,263.54)	0.00	0.2473	(0.6186)	0.0000	1	(0.3713)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(1,910)	3.5251	(7,853.67)	(6,732.86)	0.0000	4.3300	(1,263.54)	0.00	0.9446	(2.3631)	0.0000	1	(1.4185)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(990)	3.5251	(4,070.75)	(3,489.81)	0.0000	4.3300	(1,263.54)	0.00	0.4896	(1.2249)	0.0000	1	(0.7352)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(500)	3.5251	(2,055.94)	(1,762.53)	0.0000	4.3300	(1,263.54)	0.00	0.2473	(0.6186)	0.0000	1	(0.3713)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(800)	3.5251	(3,289.50)	(2,820.04)	0.0000	4.3300	(1,263.54)	0.00	0.3957	(0.9898)	0.0000	1	(0.5941)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(3,005)	3.5251	(12,356.17)	(10,592.79)	0.0000	4.3300	(1,263.54)	0.00	1.4862	(3.7179)	0.0000	1	(2.2317)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(6,212)	3.5251	(25,542.94)	(21,897.65)	0.0000	4.3300	(1,263.54)	0.00	3.0722	(7.6857)	0.0000	1	(4.6135)	02/07/2025
688331.SH	01/13/2025	SDB3263589496	0	(312)	3.5251	(1,282.90)	(1,099.82)	0.0000	4.3300	(1,263.54)	0.00	0.1543	(0.3860)	0.0000	1	(0.2317)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(3,325)	3.7634	(12,889.40)	(12,513.39)	0.0000	4.3300	(1,263.54)	0.00	4.6509	(13.1760)	0.0000	3	(8.5250)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(1,375)	3.7634	(5,305.91)	(5,174.71)	0.0000	4.3300	(1,263.54)	0.00	1.9146	(5.4487)	0.0000	3	(3.5342)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(800)	3.7634	(3,187.79)	(3,010.74)	0.0000	4.3300	(1,263.54)	0.00	1.1503	(3.1702)	0.0000	3	(2.0199)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(500)	3.7634	(2,055.94)	(1,881.71)	0.0000	4.3300	(1,263.54)	0.00	0.7419	(1.9813)	0.0000	3	(1.2395)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(1,910)	3.7634	(7,853.67)	(7,188.14)	0.0000	4.3300	(1,263.54)	0.00	2.8339	(7.5688)	0.0000	3	(4.7349)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(990)	3.7634	(4,070.75)	(3,725.79)	0.0000	4.3300	(1,263.54)	0.00	1.4689	(3.9231)	0.0000	3	(2.4542)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(500)	3.7634	(2,055.94)	(1,881.71)	0.0000	4.3300	(1,263.54)	0.00	0.7419	(1.9813)	0.0000	3	(1.2395)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(800)	3.7634	(3,289.50)	(3,010.74)	0.0000	4.3300	(1,263.54)	0.00	1.1870	(3.1702)	0.0000	3	(1.9832)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(3,005)	3.7634	(12,356.17)	(11,309.10)	0.0000	4.3300	(1,263.54)	0.00	4.4585	(11.9079)	0.0000	3	(7.4494)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(6,212)	3.7634	(25,542.94)	(23,378.40)	0.0000	4.3300	(1,263.54)	0.00	9.2167	(24.6163)	0.0000	3	(15.3995)	02/07/2025
688331.SH	01/10/2025	SDB3263589496	0	(312)	3.7634	(1,282.90)	(1,174.19)	0.0000	4.3300	(1,263.54)	0.00	0.4629	(1.2364)	0.0000	3	(0.7734)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(3,325)	3.7352	(12,889.40)	(12,419.60)	0.0000	4.3300	(1,263.54)	0.00	1.5503	(4.3591)	0.0000	1	(2.8088)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(1,375)	3.7352	(5,305.91)	(5,135.92)	0.0000	4.3300	(1,263.54)	0.00	0.6382	(1.8026)	0.0000	1	(1.1644)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(800)	3.7352	(3,187.79)	(2,988.17)	0.0000	4.3300	(1,263.54)	0.00	0.3834	(1.0488)	0.0000	1	(0.6654)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(500)	3.7352	(2,055.94)	(1,867.61)	0.0000	4.3300	(1,263.54)	0.00	0.2473	(0.6555)	0.0000	1	(0.4082)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(1,910)	3.7352	(7,853.67)	(7,134.27)	0.0000	4.3300	(1,263.54)	0.00	0.9446	(2.5040)	0.0000	1	(1.5594)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(990)	3.7352	(4,070.75)	(3,697.87)	0.0000	4.3300	(1,263.54)	0.00	0.4896	(1.2979)	0.0000	1	(0.8083)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(500)	3.7352	(2,055.94)	(1,867.61)	0.0000	4.3300	(1,263.54)	0.00	0.2473	(0.6555)	0.0000	1	(0.4082)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(800)	3.7352	(3,289.50)	(2,988.17)	0.0000	4.3300	(1,263.54)	0.00	0.3957	(1.0488)	0.0000	1	(0.6531)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(3,005)	3.7352	(12,356.17)	(11,224.33)	0.0000	4.3300	(1,263.54)	0.00	1.4862	(3.9396)	0.0000	1	(2.4534)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(6,212)	3.7352	(25,542.94)	(23,203.17)	0.0000	4.3300	(1,263.54)	0.00	3.0722	(8.1439)	0.0000	1	(5.0717)	02/07/2025
688331.SH	01/09/2025	SDB3263589496	0	(312)	3.7352	(1,282.90)	(1,165.39)	0.0000	4.3300	(1,263.54)	0.00	0.1543	(0.4090)	0.0000	1	(0.2547)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(3,325)	3.8209	(12,889.40)	(12,704.52)	0.0000	4.3300	(1,263.54)	0.00	1.5503	(4.4591)	0.0000	1	(2.9088)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(1,375)	3.8209	(5,305.91)	(5,253.75)	0.0000	4.3300	(1,263.54)	0.00	0.6382	(1.8440)	0.0000	1	(1.2058)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(800)	3.8209	(3,187.79)	(3,056.73)	0.0000	4.3300	(1,263.54)	0.00	0.3834	(1.0729)	0.0000	1	(0.6894)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(500)	3.8209	(2,055.94)	(1,910.45)										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688331.SH	01/08/2025	SDB3263589496	0	(1,910)	3.8209	(7,853.67)	(7,297.94)	0.0000	4.3300	(1,263.54)	0.00	0.9446	(2.5615)	0.0000	1	(1.6168)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(990)	3.8209	(4,070.75)	(3,782.70)	0.0000	4.3300	(1,263.54)	0.00	0.4896	(1.3277)	0.0000	1	(0.8380)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(500)	3.8209	(2,055.94)	(1,910.45)	0.0000	4.3300	(1,263.54)	0.00	0.2473	(0.6705)	0.0000	1	(0.4233)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(800)	3.8209	(3,289.50)	(3,056.73)	0.0000	4.3300	(1,263.54)	0.00	0.3957	(1.0729)	0.0000	1	(0.6772)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(3,005)	3.8209	(12,356.17)	(11,481.83)	0.0000	4.3300	(1,263.54)	0.00	1.4862	(4.0299)	0.0000	1	(2.5438)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(6,212)	3.8209	(25,542.94)	(23,735.49)	0.0000	4.3300	(1,263.54)	0.00	3.0722	(8.3308)	0.0000	1	(5.2585)	02/07/2025
688331.SH	01/08/2025	SDB3263589496	0	(312)	3.8209	(1,282.90)	(1,192.12)	0.0000	4.3300	(1,263.54)	0.00	0.1543	(0.4184)	0.0000	1	(0.2641)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(800)	3.9217	(3,187.79)	(3,137.36)	0.0000	4.3300	(1,228.68)	0.00	0.3834	(1.0708)	0.0000	1	(0.6874)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(500)	3.9217	(2,055.94)	(1,960.85)	0.0000	4.3300	(1,228.68)	0.00	0.2473	(0.6692)	0.0000	1	(0.4220)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(1,910)	3.9217	(7,853.67)	(7,490.45)	0.0000	4.3300	(1,228.68)	0.00	0.9446	(2.5565)	0.0000	1	(1.6119)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(990)	3.9217	(4,070.75)	(3,882.49)	0.0000	4.3300	(1,228.68)	0.00	0.4896	(1.3251)	0.0000	1	(0.8355)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(500)	3.9217	(2,055.94)	(1,960.85)	0.0000	4.3300	(1,228.68)	0.00	0.2473	(0.6692)	0.0000	1	(0.4220)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(800)	3.9217	(3,289.50)	(3,137.36)	0.0000	4.3300	(1,228.68)	0.00	0.3957	(1.0708)	0.0000	1	(0.6751)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(3,005)	3.9217	(12,356.17)	(11,784.72)	0.0000	4.3300	(1,228.68)	0.00	1.4862	(4.0221)	0.0000	1	(2.5360)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(6,212)	3.9217	(25,542.94)	(24,361.62)	0.0000	4.3300	(1,228.68)	0.00	3.0722	(8.3146)	0.0000	1	(5.2424)	02/07/2025
688331.SH	01/07/2025	SDB3263589496	0	(312)	3.9217	(1,282.90)	(1,223.57)	0.0000	4.3300	(1,228.68)	0.00	0.1543	(0.4176)	0.0000	1	(0.2633)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(500)	4.1119	(2,055.94)	(2,055.94)	0.0000	4.3300	(1,224.67)	0.00	0.2473	(0.6994)	0.0000	1	(0.4521)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(1,910)	4.1119	(7,853.67)	(7,853.67)	0.0000	4.3300	(1,224.67)	0.00	0.9446	(2.6717)	0.0000	1	(1.7271)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(990)	4.1119	(4,070.75)	(4,070.75)	0.0000	4.3300	(1,224.67)	0.00	0.4896	(1.3848)	0.0000	1	(0.8952)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(500)	4.1119	(2,055.94)	(2,055.94)	0.0000	4.3300	(1,224.67)	0.00	0.2473	(0.6994)	0.0000	1	(0.4521)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(800)	4.1119	(3,289.50)	(3,289.50)	0.0000	4.3300	(1,224.67)	0.00	0.3957	(1.1190)	0.0000	1	(0.7234)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(3,005)	4.1119	(12,356.17)	(12,356.17)	0.0000	4.3300	(1,224.67)	0.00	1.4862	(4.2034)	0.0000	1	(2.7172)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(6,212)	4.1119	(25,542.94)	(25,542.94)	0.0000	4.3300	(1,224.67)	0.00	3.0722	(8.6894)	0.0000	1	(5.6171)	02/07/2025
688331.SH	01/06/2025	SDB3263589496	0	(312)	4.1119	(1,282.90)	(1,282.90)	0.0000	4.3300	(1,224.67)	0.00	0.1543	(0.4364)	0.0000	1	(0.2821)	02/07/2025
TOTAL REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND												115.2131	(309.3760)	0.0000		(194.1629)	
RICHWAVE TECHNOLOGY CORP CMN																	
4968.TW	01/13/2025	SDB3260661463	0	(1,000)	5.7068	(6,493.90)	(5,706.83)	0.0000	4.3300	(671.43)	0.00	0.7811	(1.0644)	0.0000	1	(0.2833)	02/04/2025
4968.TW	01/13/2025	SDB3260661463	0	(1,000)	5.7068	(6,493.90)	(5,706.83)	0.0000	4.3300	(671.43)	0.00	0.7811	(1.0644)	0.0000	1	(0.2833)	02/04/2025
4968.TW	01/13/2025	SDB3260661463	0	(1,000)	5.7068	(6,493.90)	(5,706.83)	0.0000	4.3300	(671.43)	0.00	0.7811	(1.0644)	0.0000	1	(0.2833)	02/04/2025
4968.TW	01/13/2025	SDB3260661463	0	(3,000)	5.7068	(19,481.71)	(17,120.48)	0.0000	4.3300	(671.43)	0.00	2.3432	(3.1931)	0.0000	1	(0.8499)	02/04/2025
4968.TW	01/13/2025	SDB3260661463	0	(1,000)	5.7068	(6,493.90)	(5,706.83)	0.0000	4.3300	(671.43)	0.00	0.7811	(1.0644)	0.0000	1	(0.2833)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(3,000)	6.0532	(19,481.71)	(18,159.70)	0.0000	4.3300	(695.00)	0.00	7.0296	(10.5175)	0.0000	3	(3.4878)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/10/2025	SDB3260661463	0	(1,000)	6.0532	(6,493.90)	(6,053.23)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5058)	0.0000	3	(1.1626)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(3,000)	6.1615	(19,481.71)	(18,484.54)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5685)	0.0000	1	(1.2253)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/09/2025	SDB3260661463	0	(1,000)	6.1615	(6,493.90)	(6,161.51)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1895)	0.0000	1	(0.4084)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(3,000)	5.9967	(19,481.71)	(17,989.98)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.4731)	0.0000	1	(1.1298)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RICHWAVE TECHNOLOGY CORP CMN (Cont.)																	
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025
4968.TW	01/08/2025	SDB3260661463	0	(1,000)	5.9967	(6,493.90)	(5,996.66)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1577)	0.0000	1	(0.3766)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(3,000)	6.0091	(19,481.71)	(18,027.31)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.4803)	0.0000	1	(1.1371)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/07/2025	SDB3260661463	0	(1,000)	6.0091	(6,493.90)	(6,009.10)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1601)	0.0000	1	(0.3790)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(3,000)	6.1809	(19,481.71)	(18,542.76)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.5798)	0.0000	1	(1.2366)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/06/2025	SDB3260661463	0	(1,000)	6.1809	(6,493.90)	(6,180.92)	0.0000	4.3300	(695.00)	0.00	0.7811	(1.1933)	0.0000	1	(0.4122)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(3,000)	6.4939	(19,481.71)	(19,481.71)	0.0000	4.3300	(695.00)	0.00	7.0296	(11.2832)	0.0000	3	(4.2535)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
4968.TW	01/03/2025	SDB3260661463	0	(1,000)	6.4939	(6,493.90)	(6,493.90)	0.0000	4.3300	(695.00)	0.00	2.3432	(3.7611)	0.0000	3	(1.4178)	02/04/2025
TOTAL RICHWAVE TECHNOLOGY CORP CMN												83.5747	(127.1249)	0.0000		(43.5502)	
RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600259.SH	01/06/2025	SDB3262800215	0	(800)	3.7978	(3,038.22)	(3,038.22)	0.0000	4.3300	(2,125.00)	0.00	0.3654	(1.7934)	0.0000	1	(1.4280)	02/07/2025
600259.SH	01/06/2025	SDB3262800215	0	(600)	3.7978	(2,278.67)	(2,278.67)	0.0000	4.3300	(2,125.00)	0.00	0.2741	(1.3450)	0.0000	1	(1.0710)	02/07/2025
TOTAL RISING NONFERROUS METALS SHARE CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.6395	(3.1384)	0.0000		(2.4989)	
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
300757.ZK	01/17/2025	SDB3264390221	0	(500)	22.3626	(15,045.16)	(11,181.29)	0.0000	4.3300	(1,747.37)	0.00	1.8096	(5.4272)	0.0000	1	(3.6176)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(400)	22.3626	(12,308.03)	(8,945.03)	0.0000	4.3300	(1,747.37)	0.00	1.4804	(4.3417)	0.0000	1	(2.8614)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(100)	22.3626	(3,077.01)	(2,236.26)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0854)	0.0000	1	(0.7153)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(100)	22.3626	(3,077.01)	(2,236.26)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0854)	0.0000	1	(0.7153)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(1,700)	22.3626	(52,309.12)	(38,016.37)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(18.4524)	0.0000	1	(12.1608)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(900)	22.3626	(27,693.06)	(20,126.32)	0.0000	4.3300	(1,747.37)	0.00	3.3309	(9.7689)	0.0000	1	(6.4381)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(1,700)	22.3626	(52,309.12)	(38,016.37)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(18.4524)	0.0000	1	(12.1608)	02/07/2025
300757.ZK	01/17/2025	SDB3264390221	0	(300)	22.3626	(9,231.02)	(6,708.77)	0.0000	4.3300	(1,747.37)	0.00	1.1103	(3.2563)	0.0000	1	(2.1460)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(500)	21.5586	(15,045.16)	(10,779.31)	0.0000	4.3300	(1,747.37)	0.00	1.8096	(5.2321)	0.0000	1	(3.4225)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(400)	21.5586	(12,308.03)	(8,623.45)	0.0000	4.3300	(1,747.37)	0.00	1.4804	(4.1857)	0.0000	1	(2.7053)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(100)	21.5586	(3,077.01)	(2,155.86)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0464)	0.0000	1	(0.6763)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(100)	21.5586	(3,077.01)	(2,155.86)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0464)	0.0000	1	(0.6763)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(1,700)	21.5586	(52,309.12)	(36,649.67)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(17.7890)	0.0000	1	(11.4974)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(900)	21.5586	(27,693.06)	(19,402.77)	0.0000	4.3300	(1,747.37)	0.00	3.3309	(9.4177)	0.0000	1	(6.0869)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(1,700)	21.5586	(52,309.12)	(36,649.67)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(17.7890)	0.0000	1	(11.4974)	02/07/2025
300757.ZK	01/16/2025	SDB3264390221	0	(300)	21.5586	(9,231.02)	(6,467.59)	0.0000	4.3300	(1,747.37)	0.00	1.1103	(3.1392)	0.0000	1	(2.0290)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(500)	20.8040	(15,045.16)	(10,401.98)	0.0000	4.3300	(1,747.37)	0.00	1.8096	(5.0489)	0.0000	1	(3.2393)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(400)	20.8040	(12,308.03)	(8,321.58)	0.0000	4.3300	(1,747.37)	0.00	1.4804	(4.0391)	0.0000	1	(2.5587)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ROBOTTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300757.ZK	01/15/2025	SDB3264390221	0	(100)	20.8040	(3,077.01)	(2,080.40)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0098)	0.0000	1	(0.6397)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(100)	20.8040	(3,077.01)	(2,080.40)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0098)	0.0000	1	(0.6397)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(1,700)	20.8040	(52,309.12)	(35,366.73)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(17.1663)	0.0000	1	(10.8747)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(900)	20.8040	(27,693.06)	(18,723.56)	0.0000	4.3300	(1,747.37)	0.00	3.3309	(9.0880)	0.0000	1	(5.7572)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(1,700)	20.8040	(52,309.12)	(35,366.73)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(17.1663)	0.0000	1	(10.8747)	02/07/2025
300757.ZK	01/15/2025	SDB3264390221	0	(300)	20.8040	(9,231.02)	(6,241.19)	0.0000	4.3300	(1,747.37)	0.00	1.1103	(3.0293)	0.0000	1	(1.9191)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(500)	22.1613	(15,045.16)	(11,080.65)	0.0000	4.3300	(1,747.37)	0.00	1.8096	(5.3783)	0.0000	1	(3.5687)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(400)	22.1613	(12,308.03)	(8,864.52)	0.0000	4.3300	(1,747.37)	0.00	1.4804	(4.3027)	0.0000	1	(2.8223)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(100)	22.1613	(3,077.01)	(2,216.13)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0757)	0.0000	1	(0.7056)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(100)	22.1613	(3,077.01)	(2,216.13)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.0757)	0.0000	1	(0.7056)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(1,700)	22.1613	(52,309.12)	(37,674.22)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(18.2863)	0.0000	1	(11.9947)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(900)	22.1613	(27,693.06)	(19,945.17)	0.0000	4.3300	(1,747.37)	0.00	3.3309	(9.6810)	0.0000	1	(6.3501)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(1,700)	22.1613	(52,309.12)	(37,674.22)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(18.2863)	0.0000	1	(11.9947)	02/07/2025
300757.ZK	01/14/2025	SDB3264390221	0	(300)	22.1613	(9,231.02)	(6,648.39)	0.0000	4.3300	(1,747.37)	0.00	1.1103	(3.2270)	0.0000	1	(2.1167)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(500)	23.1102	(15,045.16)	(11,555.11)	0.0000	4.3300	(1,747.37)	0.00	1.8096	(5.6086)	0.0000	1	(3.7990)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(400)	23.1102	(12,308.03)	(9,244.09)	0.0000	4.3300	(1,747.37)	0.00	1.4804	(4.4869)	0.0000	1	(3.0065)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(100)	23.1102	(3,077.01)	(2,311.02)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.1217)	0.0000	1	(0.7516)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(100)	23.1102	(3,077.01)	(2,311.02)	0.0000	4.3300	(1,747.37)	0.00	0.3701	(1.1217)	0.0000	1	(0.7516)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(1,700)	23.1102	(52,309.12)	(39,287.37)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(19.0693)	0.0000	1	(12.7777)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(900)	23.1102	(27,693.06)	(20,799.19)	0.0000	4.3300	(1,747.37)	0.00	3.3309	(10.0955)	0.0000	1	(6.7647)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(1,700)	23.1102	(52,309.12)	(39,287.37)	0.0000	4.3300	(1,747.37)	0.00	6.2916	(19.0693)	0.0000	1	(12.7777)	02/07/2025
300757.ZK	01/13/2025	SDB3264390221	0	(300)	23.1102	(9,231.02)	(6,933.06)	0.0000	4.3300	(1,747.37)	0.00	1.1103	(3.3652)	0.0000	1	(2.2549)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(500)	22.2030	(15,045.16)	(11,101.49)	0.0000	4.3300	(1,747.41)	0.00	5.4288	(16.1658)	0.0000	3	(10.7370)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(400)	22.2030	(12,308.03)	(8,881.20)	0.0000	4.3300	(1,747.41)	0.00	4.4411	(12.9326)	0.0000	3	(8.4915)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(100)	22.2030	(3,077.01)	(2,220.30)	0.0000	4.3300	(1,747.41)	0.00	1.1103	(3.2332)	0.0000	3	(2.1229)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(100)	22.2030	(3,077.01)	(2,220.30)	0.0000	4.3300	(1,747.41)	0.00	1.1103	(3.2332)	0.0000	3	(2.1229)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(1,700)	22.2030	(52,309.12)	(37,745.08)	0.0000	4.3300	(1,747.41)	0.00	18.8749	(54.9636)	0.0000	3	(36.0887)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(900)	22.2030	(27,693.06)	(19,982.69)	0.0000	4.3300	(1,747.41)	0.00	9.9926	(29.0984)	0.0000	3	(19.1058)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(1,700)	22.2030	(52,309.12)	(37,745.08)	0.0000	4.3300	(1,747.41)	0.00	18.8749	(54.9636)	0.0000	3	(36.0887)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(300)	22.2030	(9,231.02)	(6,660.90)	0.0000	4.3300	(1,747.41)	0.00	3.3309	(9.6995)	0.0000	3	(6.3686)	02/07/2025
300757.ZK	01/10/2025	SDB3264390221	0	(100)	22.2030	(3,077.01)	(2,220.30)	0.0000	4.3300	(1,747.41)	0.00	1.1103	(3.2332)	0.0000	3	(2.1229)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(500)	21.7480	(15,045.16)	(10,874.00)	0.0000	4.3300	(1,750.00)	0.00	1.8096	(5.2860)	0.0000	1	(3.4764)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(400)	21.7480	(12,308.03)	(8,699.20)	0.0000	4.3300	(1,750.00)	0.00	1.4804	(4.2288)	0.0000	1	(2.7484)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(100)	21.7480	(3,077.01)	(2,174.80)	0.0000	4.3300	(1,750.00)	0.00	0.3701	(1.0572)	0.0000	1	(0.6871)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(100)	21.7480	(3,077.01)	(2,174.80)	0.0000	4.3300	(1,750.00)	0.00	0.3701	(1.0572)	0.0000	1	(0.6871)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(1,700)	21.7480	(52,309.12)	(36,971.59)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(17.9723)	0.0000	1	(11.6807)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(900)	21.7480	(27,693.06)	(19,573.20)	0.0000	4.3300	(1,750.00)	0.00	3.3309	(9.5147)	0.0000	1	(6.1839)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(1,700)	21.7480	(52,309.12)	(36,971.59)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(17.9723)	0.0000	1	(11.6807)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(300)	21.7480	(9,231.02)	(6,524.40)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(3.1716)	0.0000	1	(2.0613)	02/07/2025
300757.ZK	01/09/2025	SDB3264390221	0	(300)	21.7480	(9,231.02)	(6,524.40)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(3.1716)	0.0000	1	(2.0613)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(500)	27.2630	(15,045.16)	(13,631.50)	0.0000	4.3300	(1,750.00)	0.00	1.8096	(6.6264)	0.0000	1	(4.8168)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(400)	27.2630	(12,308.03)	(10,905.20)	0.0000	4.3300	(1,750.00)	0.00	1.4804	(5.3011)	0.0000	1	(3.8208)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(100)	27.2630	(3,077.01)	(2,726.30)	0.0000	4.3300	(1,750.00)	0.00	0.3701	(1.3253)	0.0000	1	(0.9552)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(100)	27.2630	(3,077.01)	(2,726.30)	0.0000	4.3300	(1,750.00)	0.00	0.3701	(1.3253)	0.0000	1	(0.9552)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(1,700)	27.2630	(52,309.12)	(46,347.10)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(22.5298)	0.0000	1	(16.2382)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(900)	27.2630	(27,693.06)	(24,536.70)	0.0000	4.3300	(1,750.00)	0.00	3.3309	(11.9276)	0.0000	1	(8.5967)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(1,700)	27.2630	(52,309.12)	(46,347.10)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(22.5298)	0.0000	1	(16.2382)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(300)	27.2630	(9,231.02)	(8,178.90)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(3.9759)	0.0000	1	(2.8656)	02/07/2025
300757.ZK	01/08/2025	SDB3264390221	0	(300)	27.2630	(9,231.02)	(8,178.90)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(3.9759)	0.0000	1	(2.8656)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(500)	29.4688	(15,045.16)	(14,734.40)	0.0000	4.3300	(1,750.00)	0.00	1.8096	(7.1626)	0.0000	1	(5.3530)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(400)	29.4688	(12,308.03)	(11,787.52)	0.0000	4.3300	(1,750.00)	0.00	1.4804	(5.7300)	0.0000	1	(4.2497)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(100)	29.4688	(3,077.01)	(2,946.88)	0.0000	4.3300	(1,75							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300757.ZK	01/07/2025	SDB3264390221	0	(1,700)	29.4688	(52,309.12)	(50,096.95)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(24.3527)	0.0000	1	(18.0611)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(900)	29.4688	(27,693.06)	(26,521.91)	0.0000	4.3300	(1,750.00)	0.00	3.3309	(12.8926)	0.0000	1	(9.5617)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(1,700)	29.4688	(52,309.12)	(50,096.95)	0.0000	4.3300	(1,750.00)	0.00	6.2916	(24.3527)	0.0000	1	(18.0611)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(300)	29.4688	(9,231.02)	(8,840.64)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(4.2975)	0.0000	1	(3.1872)	02/07/2025
300757.ZK	01/07/2025	SDB3264390221	0	(300)	29.4688	(9,231.02)	(8,840.64)	0.0000	4.3300	(1,750.00)	0.00	1.1103	(4.2975)	0.0000	1	(3.1872)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(400)	30.7701	(12,308.03)	(12,308.03)	0.0000	4.3300	(1,752.27)	0.00	1.4804	(5.9908)	0.0000	1	(4.5105)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(100)	30.7701	(3,077.01)	(3,077.01)	0.0000	4.3300	(1,752.27)	0.00	0.3701	(1.4977)	0.0000	1	(1.1276)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(100)	30.7701	(3,077.01)	(3,077.01)	0.0000	4.3300	(1,752.27)	0.00	0.3701	(1.4977)	0.0000	1	(1.1276)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(1,700)	30.7701	(52,309.12)	(52,309.12)	0.0000	4.3300	(1,752.27)	0.00	6.2916	(25.4611)	0.0000	1	(19.1694)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(900)	30.7701	(27,693.06)	(27,693.06)	0.0000	4.3300	(1,752.27)	0.00	3.3309	(13.4794)	0.0000	1	(10.1485)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(1,700)	30.7701	(52,309.12)	(52,309.12)	0.0000	4.3300	(1,752.27)	0.00	6.2916	(25.4611)	0.0000	1	(19.1694)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(300)	30.7701	(9,231.02)	(9,231.02)	0.0000	4.3300	(1,752.27)	0.00	1.1103	(4.4931)	0.0000	1	(3.3828)	02/07/2025
300757.ZK	01/06/2025	SDB3264390221	0	(300)	30.7701	(9,231.02)	(9,231.02)	0.0000	4.3300	(1,752.27)	0.00	1.1103	(4.4931)	0.0000	1	(3.3828)	02/07/2025
TOTAL ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												256.3967	(803.1203)	0.0000		(546.7236)	
ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603893.SH	01/17/2025	SDB3265465933	0	(500)	17.0363	(8,693.21)	(8,518.17)	0.0000	4.3300	(1,400.00)	0.00	1.0456	(3.3126)	0.0000	1	(2.2670)	02/07/2025
603893.SH	01/16/2025	SDB3265465933	0	(500)	16.4539	(8,693.21)	(8,226.93)	0.0000	4.3300	(1,400.00)	0.00	1.0456	(3.1994)	0.0000	1	(2.1538)	02/07/2025
603893.SH	01/15/2025	SDB3265465933	0	(500)	17.3864	(8,693.21)	(8,693.21)	0.0000	4.3300	(1,400.00)	0.00	1.0456	(3.3807)	0.0000	1	(2.3351)	02/07/2025
TOTAL ROCKCHIP ELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												3.1368	(9.8927)	0.0000		(6.7559)	
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002493.ZK	01/17/2025	SDB3260123522	0	(46,800)	1.2169	(57,839.32)	(56,950.03)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(20.5205)	0.0000	1	(13.5637)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(32,800)	1.2169	(40,536.96)	(39,913.70)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.3819)	0.0000	1	(9.5062)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(200)	1.2169	(247.18)	(243.38)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0877)	0.0000	1	(0.0580)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(100)	1.2169	(123.59)	(121.69)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0438)	0.0000	1	(0.0290)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(300)	1.2169	(370.76)	(365.06)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1315)	0.0000	1	(0.0869)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(13,400)	1.2169	(16,560.83)	(16,306.21)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.8755)	0.0000	1	(3.8836)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(800)	1.2169	(988.71)	(973.50)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3508)	0.0000	1	(0.2319)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(3,900)	1.2169	(4,819.94)	(4,745.84)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.7100)	0.0000	1	(1.1303)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(6,300)	1.2169	(7,786.06)	(7,666.35)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.7624)	0.0000	1	(1.8259)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(92,900)	1.2169	(114,813.53)	(113,048.24)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(40.7341)	0.0000	1	(26.9245)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(8,000)	1.2169	(9,887.06)	(9,735.05)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.5078)	0.0000	1	(2.3186)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(2,700)	1.2169	(3,336.88)	(3,285.58)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1839)	0.0000	1	(0.7825)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(7,400)	1.2169	(9,145.53)	(9,004.92)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.2447)	0.0000	1	(2.1447)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(200)	1.2169	(247.18)	(243.38)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0877)	0.0000	1	(0.0580)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(3,600)	1.2169	(4,449.18)	(4,380.77)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5785)	0.0000	1	(1.0434)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(3,200)	1.2169	(3,954.83)	(3,894.02)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.4031)	0.0000	1	(0.9274)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(12,400)	1.2169	(15,324.95)	(15,089.32)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.4371)	0.0000	1	(3.5938)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(17,100)	1.2169	(21,133.60)	(20,808.67)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.4979)	0.0000	1	(4.9560)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(300)	1.2169	(370.76)	(365.06)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1315)	0.0000	1	(0.0869)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(26,300)	1.2169	(32,503.72)	(32,003.97)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.5318)	0.0000	1	(7.6223)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(1,200)	1.2169	(1,483.06)	(1,460.26)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5262)	0.0000	1	(0.3478)	02/07/2025
002493.ZK	01/17/2025	SDB3260123522	0	(44,100)	1.2169	(54,502.44)	(53,664.45)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(19.3366)	0.0000	1	(12.7812)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(46,800)	1.1858	(57,839.32)	(55,493.80)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(19.9958)	0.0000	1	(13.0390)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(32,800)	1.1858	(40,536.96)	(38,893.09)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.0141)	0.0000	1	(9.1384)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(200)	1.1858	(247.18)	(237.15)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0855)	0.0000	1	(0.0557)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(100)	1.1858	(123.59)	(118.58)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0427)	0.0000	1	(0.0279)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(300)	1.1858	(370.76)	(355.73)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1282)	0.0000	1	(0.0836)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(13,400)	1.1858	(16,560.83)	(15,889.25)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.7253)	0.0000	1	(3.7334)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(800)	1.1858	(988.71)	(948.61)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3418)	0.0000	1	(0.2229)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(3,900)	1.1858	(4,819.94)	(4,624.48)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6663)	0.0000	1	(1.0866)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(6,300)	1.1858	(7,786.06)	(7,470.32)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.6917)	0.0000	1	(1.7552)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ROMSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002493.ZK	01/16/2025	SDB3260123522	0	(92,900)	1.1858	(114,813.53)	(110,157.57)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(39.6925)	0.0000	1	(25.8830)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(8,000)	1.1858	(9,887.06)	(9,486.12)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4181)	0.0000	1	(2.2289)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(2,700)	1.1858	(3,336.88)	(3,201.57)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1536)	0.0000	1	(0.7522)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(7,400)	1.1858	(9,145.53)	(8,774.66)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.1617)	0.0000	1	(2.0617)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(200)	1.1858	(247.18)	(237.15)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0855)	0.0000	1	(0.0557)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(3,600)	1.1858	(4,449.18)	(4,268.75)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5381)	0.0000	1	(1.0030)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(3,200)	1.1858	(3,954.83)	(3,794.45)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3672)	0.0000	1	(0.8916)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(12,400)	1.1858	(15,324.95)	(14,703.49)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.2980)	0.0000	1	(3.4548)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(17,100)	1.1858	(21,133.60)	(20,276.58)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.3061)	0.0000	1	(4.7642)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(300)	1.1858	(370.76)	(355.73)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1282)	0.0000	1	(0.0836)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(26,300)	1.1858	(32,503.72)	(31,185.62)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.2369)	0.0000	1	(7.3275)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(1,200)	1.1858	(1,483.06)	(1,422.92)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5127)	0.0000	1	(0.3343)	02/07/2025
002493.ZK	01/16/2025	SDB3260123522	0	(44,100)	1.1858	(54,502.44)	(52,292.24)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(18.8422)	0.0000	1	(12.2867)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(46,800)	1.1571	(57,839.32)	(54,150.41)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(19.5117)	0.0000	1	(12.5549)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(32,800)	1.1571	(40,536.96)	(37,951.57)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(13.6749)	0.0000	1	(8.7992)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(200)	1.1571	(247.18)	(231.41)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0834)	0.0000	1	(0.0537)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(100)	1.1571	(123.59)	(115.71)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0417)	0.0000	1	(0.0268)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(300)	1.1571	(370.76)	(347.12)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1251)	0.0000	1	(0.0805)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(13,400)	1.1571	(16,560.83)	(15,504.60)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.5867)	0.0000	1	(3.5948)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(800)	1.1571	(988.71)	(925.65)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3335)	0.0000	1	(0.2146)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(3,900)	1.1571	(4,819.94)	(4,512.53)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6260)	0.0000	1	(1.0462)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(6,300)	1.1571	(7,786.06)	(7,289.48)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.6266)	0.0000	1	(1.6901)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(92,900)	1.1571	(114,813.53)	(107,490.87)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(38.7316)	0.0000	1	(24.9221)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(8,000)	1.1571	(9,887.06)	(9,256.48)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.3353)	0.0000	1	(2.1461)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(2,700)	1.1571	(3,336.88)	(3,124.06)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1257)	0.0000	1	(0.7243)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(7,400)	1.1571	(9,145.53)	(8,562.24)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.0852)	0.0000	1	(1.9852)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(200)	1.1571	(247.18)	(231.41)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0834)	0.0000	1	(0.0537)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(3,600)	1.1571	(4,449.18)	(4,165.42)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5009)	0.0000	1	(0.9658)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(3,200)	1.1571	(3,954.83)	(3,702.59)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3341)	0.0000	1	(0.8585)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(12,400)	1.1571	(15,324.95)	(14,347.54)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.1698)	0.0000	1	(3.3265)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(17,100)	1.1571	(21,133.60)	(19,785.73)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.1293)	0.0000	1	(4.5874)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(300)	1.1571	(370.76)	(347.12)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1251)	0.0000	1	(0.0805)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(26,300)	1.1571	(32,503.72)	(30,430.68)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(10.9649)	0.0000	1	(7.0554)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(1,200)	1.1571	(1,483.06)	(1,388.47)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5003)	0.0000	1	(0.3219)	02/07/2025
002493.ZK	01/15/2025	SDB3260123522	0	(44,100)	1.1571	(54,502.44)	(51,026.35)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(18.3860)	0.0000	1	(11.8306)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(46,800)	1.1795	(57,839.32)	(55,200.04)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(19.8899)	0.0000	1	(12.9331)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(32,800)	1.1795	(40,536.96)	(38,687.21)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(13.9399)	0.0000	1	(9.0643)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(200)	1.1795	(247.18)	(235.90)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0850)	0.0000	1	(0.0553)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(100)	1.1795	(123.59)	(117.95)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0425)	0.0000	1	(0.0276)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(300)	1.1795	(370.76)	(353.85)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1275)	0.0000	1	(0.0829)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(13,400)	1.1795	(16,560.83)	(15,805.14)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.6950)	0.0000	1	(3.7031)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(800)	1.1795	(988.71)	(943.59)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3400)	0.0000	1	(0.2211)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(3,900)	1.1795	(4,819.94)	(4,600.00)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6575)	0.0000	1	(1.0778)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(6,300)	1.1795	(7,786.06)	(7,430.77)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.6775)	0.0000	1	(1.7410)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(92,900)	1.1795	(114,813.53)	(109,574.44)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(39.4824)	0.0000	1	(25.6728)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(8,000)	1.1795	(9,887.06)	(9,435.90)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4000)	0.0000	1	(2.2108)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(2,700)	1.1795	(3,336.88)	(3,184.62)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1475)	0.0000	1	(0.7461)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(7,400)	1.1795	(9,145.53)	(8,728.21)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.1450)	0.0000	1	(2.0450)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(200)	1.1795	(247.18)	(235.90)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0850)	0.0000	1	(0.0553)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(3,600)	1.1795	(4,449.18)	(4,246.16)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5300)	0.0000	1	(0.9949)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(3,200)	1.1795	(3,954.83)	(3,774.36)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3600)	0.0000	1	(0.8843)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(12,400)	1.1795	(15,324.95)	(14,625.65)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.2700)	0.0000	1	(3><	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002493.ZK	01/14/2025	SDB3260123522	0	(300)	1.1795	(370.76)	(353.85)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1275)	0.0000	1	(0.0829)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(26,300)	1.1795	(32,503.72)	(31,020.53)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.1775)	0.0000	1	(7.2680)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(1,200)	1.1795	(1,483.06)	(1,415.39)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5100)	0.0000	1	(0.3316)	02/07/2025
002493.ZK	01/14/2025	SDB3260123522	0	(44,100)	1.1795	(54,502.44)	(52,015.42)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(18.7424)	0.0000	1	(12.1870)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(46,800)	1.1827	(57,839.32)	(55,351.81)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(19.9446)	0.0000	1	(12.9878)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(32,800)	1.1827	(40,536.96)	(38,793.58)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(13.9783)	0.0000	1	(9.1026)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(200)	1.1827	(247.18)	(236.55)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0852)	0.0000	1	(0.0555)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(100)	1.1827	(123.59)	(118.27)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0426)	0.0000	1	(0.0278)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(300)	1.1827	(370.76)	(354.82)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1279)	0.0000	1	(0.0833)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(13,400)	1.1827	(16,560.83)	(15,848.60)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.7106)	0.0000	1	(3.7187)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(800)	1.1827	(988.71)	(946.18)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3409)	0.0000	1	(0.2220)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(3,900)	1.1827	(4,819.94)	(4,612.65)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6621)	0.0000	1	(1.0823)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(6,300)	1.1827	(7,786.06)	(7,451.21)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.6849)	0.0000	1	(1.7484)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(92,900)	1.1827	(114,813.53)	(109,875.71)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(39.5909)	0.0000	1	(25.7814)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(8,000)	1.1827	(9,887.06)	(9,461.85)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4093)	0.0000	1	(2.2201)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(2,700)	1.1827	(3,336.88)	(3,193.37)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1507)	0.0000	1	(0.7493)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(7,400)	1.1827	(9,145.53)	(8,752.21)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.1536)	0.0000	1	(2.0536)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(200)	1.1827	(247.18)	(236.55)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0852)	0.0000	1	(0.0555)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(3,600)	1.1827	(4,449.18)	(4,257.83)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5342)	0.0000	1	(0.9991)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(3,200)	1.1827	(3,954.83)	(3,784.74)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3637)	0.0000	1	(0.8881)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(12,400)	1.1827	(15,324.95)	(14,665.86)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.2845)	0.0000	1	(3.4412)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(17,100)	1.1827	(21,133.60)	(20,224.70)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.2875)	0.0000	1	(4.7456)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(300)	1.1827	(370.76)	(354.82)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1279)	0.0000	1	(0.0833)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(26,300)	1.1827	(32,503.72)	(31,105.83)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.2082)	0.0000	1	(7.2987)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(1,200)	1.1827	(1,483.06)	(1,419.28)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5114)	0.0000	1	(0.3330)	02/07/2025
002493.ZK	01/13/2025	SDB3260123522	0	(44,100)	1.1827	(54,502.44)	(52,158.44)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(18.7940)	0.0000	1	(12.2385)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(46,800)	1.2022	(57,839.32)	(56,264.13)	0.0000	4.3300	(1,297.17)	0.00	20.8704	(60.8200)	0.0000	3	(39.9497)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(32,800)	1.2022	(40,536.96)	(39,432.98)	0.0000	4.3300	(1,297.17)	0.00	14.6271	(42.6260)	0.0000	3	(27.9989)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(200)	1.2022	(247.18)	(240.44)	0.0000	4.3300	(1,297.17)	0.00	0.0892	(0.2599)	0.0000	3	(0.1707)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(100)	1.2022	(123.59)	(120.22)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1300)	0.0000	3	(0.0854)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(300)	1.2022	(370.76)	(360.67)	0.0000	4.3300	(1,297.17)	0.00	0.1338	(0.3899)	0.0000	3	(0.2561)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(13,400)	1.2022	(16,560.83)	(16,109.82)	0.0000	4.3300	(1,297.17)	0.00	5.9757	(17.4143)	0.0000	3	(11.4386)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(800)	1.2022	(988.71)	(961.78)	0.0000	4.3300	(1,297.17)	0.00	0.3568	(1.0397)	0.0000	3	(0.6829)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(3,900)	1.2022	(4,819.94)	(4,688.68)	0.0000	4.3300	(1,297.17)	0.00	1.7392	(5.0683)	0.0000	3	(3.3291)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(6,300)	1.2022	(7,786.06)	(7,574.02)	0.0000	4.3300	(1,297.17)	0.00	2.8095	(8.1873)	0.0000	3	(5.3778)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(92,900)	1.2022	(114,813.53)	(111,686.70)	0.0000	4.3300	(1,297.17)	0.00	41.4285	(120.7304)	0.0000	3	(79.3018)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(8,000)	1.2022	(9,887.06)	(9,617.80)	0.0000	4.3300	(1,297.17)	0.00	3.5676	(10.3966)	0.0000	3	(6.8290)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(2,700)	1.2022	(3,336.88)	(3,246.01)	0.0000	4.3300	(1,297.17)	0.00	1.2041	(3.5088)	0.0000	3	(2.3048)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(7,400)	1.2022	(9,145.53)	(8,896.47)	0.0000	4.3300	(1,297.17)	0.00	3.3000	(9.6168)	0.0000	3	(6.3168)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(200)	1.2022	(247.18)	(240.44)	0.0000	4.3300	(1,297.17)	0.00	0.0892	(0.2599)	0.0000	3	(0.1707)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(3,600)	1.2022	(4,449.18)	(4,328.01)	0.0000	4.3300	(1,297.17)	0.00	1.6054	(4.6785)	0.0000	3	(3.0731)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(3,200)	1.2022	(3,954.83)	(3,847.12)	0.0000	4.3300	(1,297.17)	0.00	1.4270	(4.1586)	0.0000	3	(2.7316)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(12,400)	1.2022	(15,324.95)	(14,907.59)	0.0000	4.3300	(1,297.17)	0.00	5.5298	(16.1147)	0.0000	3	(10.5850)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(17,100)	1.2022	(21,133.60)	(20,558.05)	0.0000	4.3300	(1,297.17)	0.00	7.6257	(22.2227)	0.0000	3	(14.5970)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(300)	1.2022	(370.76)	(360.67)	0.0000	4.3300	(1,297.17)	0.00	0.1338	(0.3899)	0.0000	3	(0.2561)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(26,300)	1.2022	(32,503.72)	(31,618.52)	0.0000	4.3300	(1,297.17)	0.00	11.7284	(34.1788)	0.0000	3	(22.4504)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(1,200)	1.2022	(1,483.06)	(1,442.67)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5595)	0.0000	3	(1.0244)	02/07/2025
002493.ZK	01/10/2025	SDB3260123522	0	(44,100)	1.2022	(54,502.44)	(53,018.12)	0.0000	4.3300	(1,297.17)	0.00	19.6663	(57.3112)	0.0000	3	(37.6449)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(46,800)	1.2084	(57,839.32)	(56,551.86)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(20.3770)	0.0000	1	(13.4202)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(32,800)	1.2084	(40,536.96)	(39,634.63)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.2813)	0.0000	1	(9.4056)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(200)	1.2084	(247.18)	(241.67)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0871)	0.0000	1	(0.0574)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(100)	1.2084	(123.59)	(120.84)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0435)	0.0000	1</		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002493.ZK	01/09/2025	SDB3260123522	0	(13,400)	1.2084	(16,560.83)	(16,192.20)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.8344)	0.0000	1	(3.8425)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(800)	1.2084	(988.71)	(966.70)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3483)	0.0000	1	(0.2294)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(3,900)	1.2084	(4,819.94)	(4,712.65)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6981)	0.0000	1	(1.1184)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(6,300)	1.2084	(7,786.06)	(7,612.75)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.7431)	0.0000	1	(1.8066)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(92,900)	1.2084	(114,813.53)	(112,257.85)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(40.4493)	0.0000	1	(26.6397)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(8,000)	1.2084	(9,887.06)	(9,666.98)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4833)	0.0000	1	(2.2941)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(2,700)	1.2084	(3,336.88)	(3,262.61)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1756)	0.0000	1	(0.7742)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(7,400)	1.2084	(9,145.53)	(8,941.96)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.2220)	0.0000	1	(2.1220)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(200)	1.2084	(247.18)	(241.67)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0871)	0.0000	1	(0.0574)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(3,600)	1.2084	(4,449.18)	(4,350.14)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5675)	0.0000	1	(1.0323)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(3,200)	1.2084	(3,954.83)	(3,866.79)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3933)	0.0000	1	(0.9176)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(12,400)	1.2084	(15,324.95)	(14,983.83)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.3990)	0.0000	1	(3.5558)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(17,100)	1.2084	(21,133.60)	(20,663.18)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.4454)	0.0000	1	(4.9035)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(300)	1.2084	(370.76)	(362.51)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1306)	0.0000	1	(0.0860)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(26,300)	1.2084	(32,503.72)	(31,780.21)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.4512)	0.0000	1	(7.5417)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(1,200)	1.2084	(1,483.06)	(1,450.05)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5225)	0.0000	1	(0.3441)	02/07/2025
002493.ZK	01/09/2025	SDB3260123522	0	(44,100)	1.2084	(54,502.44)	(53,289.25)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(19.2014)	0.0000	1	(12.6460)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(46,800)	1.2009	(57,839.32)	(56,203.76)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(20.2516)	0.0000	1	(13.2948)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(32,800)	1.2009	(40,536.96)	(39,390.67)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.1934)	0.0000	1	(9.3177)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(200)	1.2009	(247.18)	(240.19)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0865)	0.0000	1	(0.0568)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(100)	1.2009	(123.59)	(120.09)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0433)	0.0000	1	(0.0284)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(300)	1.2009	(370.76)	(360.28)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1298)	0.0000	1	(0.0852)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(13,400)	1.2009	(16,560.83)	(16,092.53)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.7985)	0.0000	1	(3.8066)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(800)	1.2009	(988.71)	(960.75)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3462)	0.0000	1	(0.2273)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(3,900)	1.2009	(4,819.94)	(4,683.65)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6876)	0.0000	1	(1.1079)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(6,300)	1.2009	(7,786.06)	(7,565.89)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.7262)	0.0000	1	(1.7897)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(92,900)	1.2009	(114,813.53)	(111,566.86)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(40.2003)	0.0000	1	(26.3908)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(8,000)	1.2009	(9,887.06)	(9,607.48)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4618)	0.0000	1	(2.2726)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(2,700)	1.2009	(3,336.88)	(3,242.52)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1684)	0.0000	1	(0.7670)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(7,400)	1.2009	(9,145.53)	(8,886.92)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.2022)	0.0000	1	(2.1022)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(200)	1.2009	(247.18)	(240.19)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0865)	0.0000	1	(0.0568)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(3,600)	1.2009	(4,449.18)	(4,323.37)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5578)	0.0000	1	(1.0227)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(3,200)	1.2009	(3,954.83)	(3,842.99)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3847)	0.0000	1	(0.9090)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(12,400)	1.2009	(15,324.95)	(14,891.59)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.3658)	0.0000	1	(3.5226)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(17,100)	1.2009	(21,133.60)	(20,535.99)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.3996)	0.0000	1	(4.8577)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(300)	1.2009	(370.76)	(360.28)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1298)	0.0000	1	(0.0852)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(26,300)	1.2009	(32,503.72)	(31,584.59)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.3807)	0.0000	1	(7.4712)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(1,200)	1.2009	(1,483.06)	(1,441.12)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5193)	0.0000	1	(0.3409)	02/07/2025
002493.ZK	01/08/2025	SDB3260123522	0	(44,100)	1.2009	(54,502.44)	(52,961.23)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(19.0832)	0.0000	1	(12.5278)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(46,800)	1.1970	(57,839.32)	(56,019.93)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(20.1854)	0.0000	1	(13.2286)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(32,800)	1.1970	(40,536.96)	(39,261.83)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.1470)	0.0000	1	(9.2713)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(200)	1.1970	(247.18)	(239.40)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0863)	0.0000	1	(0.0565)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(100)	1.1970	(123.59)	(119.70)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0431)	0.0000	1	(0.0283)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(300)	1.1970	(370.76)	(359.10)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1294)	0.0000	1	(0.0848)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(13,400)	1.1970	(16,560.83)	(16,039.89)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.7796)	0.0000	1	(3.7877)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(800)	1.1970	(988.71)	(957.61)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3450)	0.0000	1	(0.2261)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(3,900)	1.1970	(4,819.94)	(4,668.33)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.6821)	0.0000	1	(1.1024)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(6,300)	1.1970	(7,786.06)	(7,541.14)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.7173)	0.0000	1	(1.7808)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(92,900)	1.1970	(114,813.53)	(111,201.95)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(40.0688)	0.0000	1	(26.2593)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(8,000)	1.1970	(9,887.06)	(9,576.06)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.4505)	0.0000	1	(2.2613)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(2,700)	1.1970	(3,336.88)	(3,231.92)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.1645)	0.0000	1	(0.7632)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(7,400)	1.1970	(9,145.53)	(8,857.85)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.1917)	0.0000	1	(2.0	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002493.ZK	01/07/2025	SDB3260123522	0	(3,600)	1.1970	(4,449.18)	(4,309.23)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.5527)	0.0000	1	(1.0176)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(3,200)	1.1970	(3,954.83)	(3,830.42)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.3802)	0.0000	1	(0.9045)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(12,400)	1.1970	(15,324.95)	(14,842.89)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.3483)	0.0000	1	(3.5050)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(17,100)	1.1970	(21,133.60)	(20,468.82)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.3754)	0.0000	1	(4.8335)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(300)	1.1970	(370.76)	(359.10)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1294)	0.0000	1	(0.0848)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(26,300)	1.1970	(32,503.72)	(31,481.28)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.3435)	0.0000	1	(7.4340)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(1,200)	1.1970	(1,483.06)	(1,436.41)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5176)	0.0000	1	(0.3392)	02/07/2025
002493.ZK	01/07/2025	SDB3260123522	0	(44,100)	1.1970	(54,502.44)	(52,788.01)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(19.0208)	0.0000	1	(12.4654)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(46,800)	1.2359	(57,839.32)	(57,839.32)	0.0000	4.3300	(1,297.17)	0.00	6.9568	(20.8409)	0.0000	1	(13.8841)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(32,800)	1.2359	(40,536.96)	(40,536.96)	0.0000	4.3300	(1,297.17)	0.00	4.8757	(14.6065)	0.0000	1	(9.7308)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(200)	1.2359	(247.18)	(247.18)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0891)	0.0000	1	(0.0593)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(100)	1.2359	(123.59)	(123.59)	0.0000	4.3300	(1,297.17)	0.00	0.0149	(0.0445)	0.0000	1	(0.0297)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(300)	1.2359	(370.76)	(370.76)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1336)	0.0000	1	(0.0890)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(13,400)	1.2359	(16,560.83)	(16,560.83)	0.0000	4.3300	(1,297.17)	0.00	1.9919	(5.9673)	0.0000	1	(3.9754)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(800)	1.2359	(988.71)	(988.71)	0.0000	4.3300	(1,297.17)	0.00	0.1189	(0.3563)	0.0000	1	(0.2373)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(3,900)	1.2359	(4,819.94)	(4,819.94)	0.0000	4.3300	(1,297.17)	0.00	0.5797	(1.7387)	0.0000	1	(1.1570)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(6,300)	1.2359	(7,786.06)	(7,786.06)	0.0000	4.3300	(1,297.17)	0.00	0.9365	(2.8055)	0.0000	1	(1.8690)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(92,900)	1.2359	(114,813.53)	(114,813.53)	0.0000	4.3300	(1,297.17)	0.00	13.8095	(41.3701)	0.0000	1	(27.5606)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(8,000)	1.2359	(9,887.06)	(9,887.06)	0.0000	4.3300	(1,297.17)	0.00	1.1892	(3.5626)	0.0000	1	(2.3734)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(2,700)	1.2359	(3,336.88)	(3,336.88)	0.0000	4.3300	(1,297.17)	0.00	0.4014	(1.2024)	0.0000	1	(0.8010)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(7,400)	1.2359	(9,145.53)	(9,145.53)	0.0000	4.3300	(1,297.17)	0.00	1.1000	(3.2954)	0.0000	1	(2.1954)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(200)	1.2359	(247.18)	(247.18)	0.0000	4.3300	(1,297.17)	0.00	0.0297	(0.0891)	0.0000	1	(0.0593)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(3,600)	1.2359	(4,449.18)	(4,449.18)	0.0000	4.3300	(1,297.17)	0.00	0.5351	(1.6031)	0.0000	1	(1.0680)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(3,200)	1.2359	(3,954.83)	(3,954.83)	0.0000	4.3300	(1,297.17)	0.00	0.4757	(1.4250)	0.0000	1	(0.9493)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(12,400)	1.2359	(15,324.95)	(15,324.95)	0.0000	4.3300	(1,297.17)	0.00	1.8433	(5.5220)	0.0000	1	(3.6787)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(17,100)	1.2359	(21,133.60)	(21,133.60)	0.0000	4.3300	(1,297.17)	0.00	2.5419	(7.6150)	0.0000	1	(5.0731)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(300)	1.2359	(370.76)	(370.76)	0.0000	4.3300	(1,297.17)	0.00	0.0446	(0.1336)	0.0000	1	(0.0890)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(26,300)	1.2359	(32,503.72)	(32,503.72)	0.0000	4.3300	(1,297.17)	0.00	3.9095	(11.7119)	0.0000	1	(7.8024)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(1,200)	1.2359	(1,483.06)	(1,483.06)	0.0000	4.3300	(1,297.17)	0.00	0.1784	(0.5344)	0.0000	1	(0.3560)	02/07/2025
002493.ZK	01/06/2025	SDB3260123522	0	(44,100)	1.2359	(54,502.44)	(54,502.44)	0.0000	4.3300	(1,297.17)	0.00	6.5554	(19.6386)	0.0000	1	(13.0831)	02/07/2025
TOTAL RONGSHENG PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												577.9483	(1,677.7208)	0.0000		(1,099.7725)	
ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002617.ZK	01/08/2025	SDB3264716718	0	(14,300)	0.9474	(14,939.17)	(13,547.66)	0.0000	4.3300	(1,275.00)	0.00	1.7968	(4.7981)	0.0000	1	(3.0013)	02/07/2025
002617.ZK	01/07/2025	SDB3264716718	0	(14,700)	1.0248	(15,357.05)	(15,065.07)	0.0000	4.3300	(1,275.00)	0.00	1.8471	(5.3355)	0.0000	1	(3.4884)	02/07/2025
002617.ZK	01/06/2025	SDB3264716718	0	(25,200)	1.0447	(26,326.36)	(26,326.36)	0.0000	4.3300	(1,275.00)	0.00	3.1665	(9.3239)	0.0000	1	(6.1574)	02/07/2025
TOTAL ROSHOW TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												6.8104	(19.4576)	0.0000		(12.6472)	
RUENTEX INDUSTRIES LIMITED CMN																	
2915.TW	01/17/2025	SDB3265057954	0	(5,000)	2.0632	(10,838.38)	(10,316.14)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.2895)	0.0000	1	0.0141	02/04/2025
2915.TW	01/16/2025	SDB3265057954	0	(5,000)	2.0794	(10,838.38)	(10,396.83)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.2996)	0.0000	1	0.0040	02/04/2025
2915.TW	01/15/2025	SDB3265057954	0	(5,000)	2.0293	(10,838.38)	(10,146.46)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.2683)	0.0000	1	0.0353	02/04/2025
2915.TW	01/14/2025	SDB3265057954	0	(5,000)	2.0206	(10,838.38)	(10,102.85)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.2629)	0.0000	1	0.0408	02/04/2025
2915.TW	01/13/2025	SDB3265057954	0	(5,000)	2.0672	(10,838.38)	(10,336.03)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.2920)	0.0000	1	0.0116	02/04/2025
2915.TW	01/10/2025	SDB3265057954	0	(5,000)	2.0989	(10,838.38)	(10,494.30)	0.0000	4.3300	(450.00)	0.00	3.9108	(3.9354)	0.0000	3	(0.0245)	02/04/2025
2915.TW	01/09/2025	SDB3265057954	0	(5,000)	2.1374	(10,838.38)	(10,687.09)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.3359)	0.0000	1	(0.0323)	02/04/2025
2915.TW	01/08/2025	SDB3265057954	0	(5,000)	2.1558	(10,838.38)	(10,778.81)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.3474)	0.0000	1	(0.0437)	02/04/2025
2915.TW	01/07/2025	SDB3265057954	0	(5,000)	2.1517	(10,838.38)	(10,758.73)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.3448)	0.0000	1	(0.0412)	02/04/2025
2915.TW	01/06/2025	SDB3265057954	0	(5,000)	2.1677	(10,838.38)	(10,838.38)	0.0000	4.3300	(450.00)	0.00	1.3036	(1.3548)	0.0000	1	(0.0512)	02/04/2025
TOTAL RUENTEX INDUSTRIES LIMITED CMN												15.6434	(15.7305)	0.0000		(0.0871)	
RUN LONG CONSTRUCTION CO LTD ORD CMN																	
1808.TW	01/17/2025	SDB3260121500	0	(800)	1.0861	(912.20)	(868.86)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1146)	0.0000	1	(0.0049)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RUN LONG CONSTRUCTION CO LTD ORD CMN (Cont.)																	
1808.TW	01/16/2025	SDB3260121500	0	(800)	1.0941	(912.20)	(875.27)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1155)	0.0000	1	(0.0058)	02/04/2025
1808.TW	01/15/2025	SDB3260121500	0	(800)	1.0750	(912.20)	(860.03)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1135)	0.0000	1	(0.0038)	02/04/2025
1808.TW	01/14/2025	SDB3260121500	0	(800)	1.0998	(912.20)	(879.83)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1161)	0.0000	1	(0.0064)	02/04/2025
1808.TW	01/13/2025	SDB3260121500	0	(800)	1.1065	(912.20)	(885.17)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1168)	0.0000	1	(0.0071)	02/04/2025
1808.TW	01/10/2025	SDB3260121500	0	(800)	1.1148	(912.20)	(891.86)	0.0000	4.3300	(475.00)	0.00	0.3292	(0.3530)	0.0000	3	(0.0239)	02/04/2025
1808.TW	01/09/2025	SDB3260121500	0	(800)	1.1299	(912.20)	(903.89)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1193)	0.0000	1	(0.0095)	02/04/2025
1808.TW	01/08/2025	SDB3260121500	0	(800)	1.1371	(912.20)	(909.67)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1200)	0.0000	1	(0.0103)	02/04/2025
1808.TW	01/07/2025	SDB3260121500	0	(800)	1.1335	(912.20)	(906.83)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1197)	0.0000	1	(0.0099)	02/04/2025
1808.TW	01/06/2025	SDB3260121500	0	(800)	1.1448	(912.20)	(915.87)	0.0000	4.3300	(475.00)	0.00	0.1097	(0.1208)	0.0000	1	(0.0111)	02/04/2025
1808.TW	01/03/2025	SDB3260121500	0	(800)	1.1402	(912.20)	(912.20)	0.0000	4.3300	(475.00)	0.00	0.3292	(0.3611)	0.0000	3	(0.0319)	02/04/2025
TOTAL RUN LONG CONSTRUCTION CO LTD ORD CMN												1.6458	(1.7704)	0.0000		(0.1246)	
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002929.ZK	01/17/2025	SDB3264649887	0	(900)	4.2114	(4,132.08)	(3,790.30)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.6112)	0.0000	1	(1.1142)	02/07/2025
002929.ZK	01/17/2025	SDB3264649887	0	(100)	4.2114	(459.12)	(421.14)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1790)	0.0000	1	(0.1238)	02/07/2025
002929.ZK	01/17/2025	SDB3264649887	0	(100)	4.2114	(459.12)	(421.14)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1790)	0.0000	1	(0.1238)	02/07/2025
002929.ZK	01/17/2025	SDB3264649887	0	(7,000)	4.2114	(32,138.42)	(29,480.10)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.5316)	0.0000	1	(8.6660)	02/07/2025
002929.ZK	01/17/2025	SDB3264649887	0	(4,900)	4.2114	(22,496.89)	(20,636.07)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.7721)	0.0000	1	(6.0662)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(900)	4.0101	(4,132.08)	(3,609.11)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.5342)	0.0000	1	(1.0372)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(100)	4.0101	(459.12)	(401.01)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1705)	0.0000	1	(0.1152)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(100)	4.0101	(459.12)	(401.01)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1705)	0.0000	1	(0.1152)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(7,000)	4.0101	(32,138.42)	(28,070.82)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(11.9325)	0.0000	1	(8.0670)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(4,900)	4.0101	(22,496.89)	(19,649.57)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.3527)	0.0000	1	(5.6469)	02/07/2025
002929.ZK	01/16/2025	SDB3264649887	0	(4,900)	4.0101	(22,496.89)	(19,649.57)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.3527)	0.0000	1	(5.6469)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(900)	4.0409	(4,132.08)	(3,636.78)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.5459)	0.0000	1	(1.0489)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(100)	4.0409	(459.12)	(404.09)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1718)	0.0000	1	(0.1165)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(100)	4.0409	(459.12)	(404.09)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1718)	0.0000	1	(0.1165)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(7,000)	4.0409	(32,138.42)	(28,286.10)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.0240)	0.0000	1	(8.1585)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(4,900)	4.0409	(22,496.89)	(19,800.27)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4168)	0.0000	1	(5.7109)	02/07/2025
002929.ZK	01/15/2025	SDB3264649887	0	(4,900)	4.0409	(22,496.89)	(19,800.27)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4168)	0.0000	1	(5.7109)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(900)	4.1493	(4,132.08)	(3,734.36)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.5874)	0.0000	1	(1.0904)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(100)	4.1493	(459.12)	(414.93)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1764)	0.0000	1	(0.1212)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(100)	4.1493	(459.12)	(414.93)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1764)	0.0000	1	(0.1212)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(7,000)	4.1493	(32,138.42)	(29,045.05)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.3466)	0.0000	1	(8.4811)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(4,900)	4.1493	(22,496.89)	(20,331.54)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.6426)	0.0000	1	(5.9368)	02/07/2025
002929.ZK	01/14/2025	SDB3264649887	0	(4,900)	4.1493	(22,496.89)	(20,331.54)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.6426)	0.0000	1	(5.9368)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(900)	4.0708	(4,132.08)	(3,663.75)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.5574)	0.0000	1	(1.0604)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(100)	4.0708	(459.12)	(407.08)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1730)	0.0000	1	(0.1178)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(100)	4.0708	(459.12)	(407.08)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1730)	0.0000	1	(0.1178)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(7,000)	4.0708	(32,138.42)	(28,495.80)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.1131)	0.0000	1	(8.2476)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(4,900)	4.0708	(22,496.89)	(19,947.06)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4792)	0.0000	1	(5.7733)	02/07/2025
002929.ZK	01/13/2025	SDB3264649887	0	(4,900)	4.0708	(22,496.89)	(19,947.06)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4792)	0.0000	1	(5.7733)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(900)	4.1574	(4,132.08)	(3,741.62)	0.0000	4.3300	(1,530.31)	0.00	1.4910	(4.7715)	0.0000	3	(3.2805)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(100)	4.1574	(459.12)	(415.74)	0.0000	4.3300	(1,530.31)	0.00	0.1657	(0.5302)	0.0000	3	(0.3645)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(100)	4.1574	(459.12)	(415.74)	0.0000	4.3300	(1,530.31)	0.00	0.1657	(0.5302)	0.0000	3	(0.3645)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(7,000)	4.1574	(32,138.42)	(29,101.46)	0.0000	4.3300	(1,530.31)	0.00	11.5966	(37.1118)	0.0000	3	(25.5152)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(4,900)	4.1574	(22,496.89)	(20,371.02)	0.0000	4.3300	(1,530.31)	0.00	8.1176	(25.9783)	0.0000	3	(17.8606)	02/07/2025
002929.ZK	01/10/2025	SDB3264649887	0	(4,900)	4.1574	(22,496.89)	(20,371.02)	0.0000	4.3300	(1,530.31)	0.00	8.1176	(25.9783)	0.0000	3	(17.8606)	02/07/2025
002929.ZK	01/09/2025	SDB3264649887	0	(900)	4.0424	(4,132.08)	(3,638.17)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.5465)	0.0000	1	(1.0495)	02/07/2025
002929.ZK	01/09/2025	SDB3264649887	0	(100)	4.0424	(459.12)	(404.24)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1718)	0.0000	1	(0.1166)	02/07/2025
002929.ZK	01/09/2025	SDB3264649887	0	(100)	4.0424	(459.12)	(404.24)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1718)	0.0000	1	(0.1166)	02/07/2025
002929.ZK	01/09/2025	SDB3264649887	0	(7,000)	4.0424	(32,138.42)	(28,296.86)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.0286)	0.0000	1	(8.1630)	02/07/2025
002929.ZK	01/09/2025	SDB3264649887	0	(4,900)	4.0424	(22,496.89)	(19,807.80)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4200)	0.0000	1	(5.7141)	02/07/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002929.ZK	01/09/2025	SDB3264649887	0	(4,900)	4.0424	(22,496.89)	(19,807.80)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.4200)	0.0000	1	(5.7141)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(900)	4.1849	(4,132.08)	(3,766.38)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.6010)	0.0000	1	(1.1040)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(100)	4.1849	(459.12)	(418.49)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1779)	0.0000	1	(0.1227)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(100)	4.1849	(459.12)	(418.49)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1779)	0.0000	1	(0.1227)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(7,000)	4.1849	(32,138.42)	(29,294.09)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.4525)	0.0000	1	(8.5870)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(4,900)	4.1849	(22,496.89)	(20,505.86)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.7167)	0.0000	1	(6.0109)	02/07/2025
002929.ZK	01/08/2025	SDB3264649887	0	(4,900)	4.1849	(22,496.89)	(20,505.86)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.7167)	0.0000	1	(6.0109)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(900)	4.3070	(4,132.08)	(3,876.34)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.6478)	0.0000	1	(1.1508)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(100)	4.3070	(459.12)	(430.70)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1831)	0.0000	1	(0.1279)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(100)	4.3070	(459.12)	(430.70)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1831)	0.0000	1	(0.1279)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(7,000)	4.3070	(32,138.42)	(30,149.29)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(12.8160)	0.0000	1	(8.9505)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(4,900)	4.3070	(22,496.89)	(21,104.50)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.9712)	0.0000	1	(6.2653)	02/07/2025
002929.ZK	01/07/2025	SDB3264649887	0	(4,900)	4.3070	(22,496.89)	(21,104.50)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(8.9712)	0.0000	1	(6.2653)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(900)	4.5912	(4,132.08)	(4,132.08)	0.0000	4.3300	(1,530.31)	0.00	0.4970	(1.7565)	0.0000	1	(1.2595)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(100)	4.5912	(459.12)	(459.12)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1952)	0.0000	1	(0.1399)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(100)	4.5912	(459.12)	(459.12)	0.0000	4.3300	(1,530.31)	0.00	0.0552	(0.1952)	0.0000	1	(0.1399)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(7,000)	4.5912	(32,138.42)	(32,138.42)	0.0000	4.3300	(1,530.31)	0.00	3.8655	(13.6616)	0.0000	1	(9.7960)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(4,900)	4.5912	(22,496.89)	(22,496.89)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(9.5631)	0.0000	1	(6.8572)	02/07/2025
002929.ZK	01/06/2025	SDB3264649887	0	(4,900)	4.5912	(22,496.89)	(22,496.89)	0.0000	4.3300	(1,530.31)	0.00	2.7059	(9.5631)	0.0000	1	(6.8572)	02/07/2025
TOTAL RUNJIAN COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												115.9109	(372.2890)	0.0000		(256.3781)	
S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND																	
002352.ZK	01/17/2025	SDB3265345614	0	(13,200)	5.5127	(70,869.35)	(72,767.86)	0.0000	4.3300	(625.00)	0.00	8.5240	(12.6333)	0.0000	1	(4.1093)	02/07/2025
002352.ZK	01/17/2025	SDB3265345614	0	(7,900)	5.5127	(42,343.99)	(43,550.46)	0.0000	4.3300	(625.00)	0.00	5.0930	(7.5608)	0.0000	1	(2.4678)	02/07/2025
002352.ZK	01/17/2025	SDB3265345614	0	(2,100)	5.5127	(11,384.46)	(11,576.71)	0.0000	4.3300	(625.00)	0.00	1.3693	(2.0098)	0.0000	1	(0.6405)	02/07/2025
002352.ZK	01/17/2025	SDB3265345614	0	(2,400)	5.5127	(12,969.42)	(13,230.52)	0.0000	4.3300	(625.00)	0.00	1.5599	(2.2970)	0.0000	1	(0.7370)	02/07/2025
002352.ZK	01/16/2025	SDB3265345614	0	(13,200)	5.3563	(70,869.35)	(70,703.71)	0.0000	4.3300	(625.00)	0.00	8.5240	(12.2750)	0.0000	1	(3.7509)	02/07/2025
002352.ZK	01/16/2025	SDB3265345614	0	(7,900)	5.3563	(42,343.99)	(42,315.10)	0.0000	4.3300	(625.00)	0.00	5.0930	(7.3464)	0.0000	1	(2.2533)	02/07/2025
002352.ZK	01/16/2025	SDB3265345614	0	(2,100)	5.3563	(11,384.46)	(11,248.32)	0.0000	4.3300	(625.00)	0.00	1.3693	(1.9528)	0.0000	1	(0.5835)	02/07/2025
002352.ZK	01/16/2025	SDB3265345614	0	(2,400)	5.3563	(12,969.42)	(12,855.22)	0.0000	4.3300	(625.00)	0.00	1.5599	(2.2318)	0.0000	1	(0.6719)	02/07/2025
002352.ZK	01/15/2025	SDB3265345614	0	(13,200)	5.3285	(70,869.35)	(70,335.63)	0.0000	4.3300	(625.00)	0.00	8.5240	(12.2110)	0.0000	1	(3.6870)	02/07/2025
002352.ZK	01/15/2025	SDB3265345614	0	(7,900)	5.3285	(42,343.99)	(42,094.81)	0.0000	4.3300	(625.00)	0.00	5.0930	(7.3081)	0.0000	1	(2.2151)	02/07/2025
002352.ZK	01/15/2025	SDB3265345614	0	(2,100)	5.3285	(11,384.46)	(11,189.76)	0.0000	4.3300	(625.00)	0.00	1.3693	(1.9427)	0.0000	1	(0.5734)	02/07/2025
002352.ZK	01/15/2025	SDB3265345614	0	(2,400)	5.3285	(12,969.42)	(12,788.30)	0.0000	4.3300	(625.00)	0.00	1.5599	(2.2202)	0.0000	1	(0.6603)	02/07/2025
002352.ZK	01/14/2025	SDB3265345614	0	(2,100)	5.4145	(11,384.46)	(11,370.42)	0.0000	4.3300	(625.00)	0.00	1.3693	(1.9740)	0.0000	1	(0.6047)	02/07/2025
002352.ZK	01/14/2025	SDB3265345614	0	(2,400)	5.4145	(12,969.42)	(12,994.77)	0.0000	4.3300	(625.00)	0.00	1.5599	(2.2560)	0.0000	1	(0.6961)	02/07/2025
002352.ZK	01/13/2025	SDB3265345614	0	(2,100)	5.4212	(11,384.46)	(11,384.46)	0.0000	4.3300	(625.00)	0.00	1.3693	(1.9765)	0.0000	1	(0.6072)	02/07/2025
002352.ZK	01/13/2025	SDB3265345614	0	(3,600)	5.4039	(19,454.14)	(19,454.14)	0.0000	4.3300	(625.00)	0.00	2.3399	(3.3775)	0.0000	1	(1.0376)	02/07/2025
TOTAL S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND												56.2773	(81.5730)	0.0000		(25.2957)	
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
600104.SH	01/09/2025	SDB3264921647	0	(5,300)	2.4290	(14,355.85)	(12,873.59)	0.0000	4.3300	(1,314.59)	0.00	1.7267	(4.7010)	0.0000	1	(2.9743)	02/07/2025
600104.SH	01/09/2025	SDB3264921647	0	(24,600)	2.4290	(66,281.97)	(59,752.88)	0.0000	4.3300	(1,314.59)	0.00	7.9722	(21.8196)	0.0000	1	(13.8474)	02/07/2025
600104.SH	01/09/2025	SDB3264921647	0	(16,700)	2.4290	(47,344.83)	(40,563.95)	0.0000	4.3300	(1,314.59)	0.00	5.6945	(14.8125)	0.0000	1	(9.1180)	02/07/2025
600104.SH	01/08/2025	SDB3264921647	0	(5,300)	2.4550	(14,355.85)	(13,011.67)	0.0000	4.3300	(1,401.43)	0.00	1.7267	(5.0653)	0.0000	1	(3.3386)	02/07/2025
600104.SH	01/08/2025	SDB3264921647	0	(24,600)	2.4550	(66,281.97)	(60,393.81)	0.0000	4.3300	(1,401.43)	0.00	7.9722	(23.5104)	0.0000	1	(15.5382)	02/07/2025
600104.SH	01/08/2025	SDB3264921647	0	(57,800)	2.4550	(163,864.16)	(141,900.91)	0.0000	4.3300	(1,401.43)	0.00	19.7092	(55.2399)	0.0000	1	(35.5307)	02/07/2025
600104.SH	01/08/2025	SDB3264921647	0	(13,900)	2.4550	(39,406.78)	(34,124.96)	0.0000	4.3300	(1,401.43)	0.00	4.7398	(13.2843)	0.0000	1	(8.5446)	02/07/2025
600104.SH	01/07/2025	SDB3264921647	0	(5,300)	2.6003	(14,355.85)	(13,781.84)	0.0000	4.3300	(1,401.43)	0.00	1.7267	(5.3651)	0.0000	1	(3.6384)	02/07/2025
600104.SH	01/07/2025	SDB3264921647	0	(24,600)	2.6003	(66,281.97)	(63,968.56)	0.0000	4.3300	(1,401.43)	0.00	7.9722	(24.9020)	0.0000	1	(16.9298)	02/07/2025
600104.SH	01/07/2025	SDB3264921647	0	(57,800)	2.6003	(163,864.16)	(150,300.11)	0.0000	4.3300	(1,401.43)	0.00	19.7092	(58.5096)	0.0000	1	(38.8004)	02/07/2025
600104.SH	01/07/2025	SDB3264921647	0	(13,900)	2.6003	(39,406.78)	(36,144.84)	0.0000	4.3300	(1,401.43)	0.00	4.7398	(14.0707)	0.0000	1	(9.3309)	02/07/2025
600104.SH	01/06/2025	SDB3264921647	0	(57,800)	2.8350	(163,864.16)	(163,864.16)	0.0000	4.3300	(1,475.00)	0.00	19.7092	(67.1388)	0.0000	1	(47.4296)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600104.SH	01/06/2025	SDB3264921647	0	(13,900)	2.8350	(39,406.78)	(39,406.78)	0.0000	4.3300	(1,475.00)	0.00	4.7398	(16.1458)	0.0000	1	(11.4061)	02/07/2025
TOTAL SAIC MOTOR CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												108.1383	(324.5651)	0.0000		(216.4268)	
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND																	
688289.SH	01/08/2025	SDB3260123550	0	(400)	2.8463	(1,239.98)	(1,138.50)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0807)	0.0000	1	0.0685	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(12,433)	2.8463	(38,541.67)	(35,387.51)	0.0000	4.3300	(255.03)	0.00	4.6357	(2.5069)	0.0000	1	2.1288	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(2,267)	2.8463	(7,027.58)	(6,452.46)	0.0000	4.3300	(255.03)	0.00	0.8453	(0.4571)	0.0000	1	0.3882	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,500)	2.8463	(4,649.92)	(4,269.39)	0.0000	4.3300	(255.03)	0.00	0.5593	(0.3024)	0.0000	1	0.2568	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(400)	2.8463	(1,239.98)	(1,138.50)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0807)	0.0000	1	0.0685	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(822)	2.8463	(2,548.16)	(2,339.62)	0.0000	4.3300	(255.03)	0.00	0.3065	(0.1657)	0.0000	1	0.1407	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,278)	2.8463	(3,961.73)	(3,637.52)	0.0000	4.3300	(255.03)	0.00	0.4765	(0.2577)	0.0000	1	0.2188	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(24,053)	2.8463	(74,563.07)	(68,461.02)	0.0000	4.3300	(255.03)	0.00	8.9683	(4.8499)	0.0000	1	4.1184	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(2,600)	2.8463	(8,059.87)	(7,400.27)	0.0000	4.3300	(255.03)	0.00	0.9694	(0.5242)	0.0000	1	0.4452	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,400)	2.8463	(4,339.93)	(3,984.76)	0.0000	4.3300	(255.03)	0.00	0.5220	(0.2823)	0.0000	1	0.2397	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(14,362)	2.8463	(44,521.47)	(40,877.94)	0.0000	4.3300	(255.03)	0.00	5.3549	(2.8958)	0.0000	1	2.4591	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(7,438)	2.8463	(23,057.42)	(21,170.46)	0.0000	4.3300	(255.03)	0.00	2.7733	(1.4997)	0.0000	1	1.2736	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,021)	2.8463	(3,165.05)	(2,906.03)	0.0000	4.3300	(255.03)	0.00	0.3807	(0.2059)	0.0000	1	0.1748	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,079)	2.8463	(3,344.84)	(3,071.11)	0.0000	4.3300	(255.03)	0.00	0.4023	(0.2176)	0.0000	1	0.1847	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(1,000)	2.8463	(3,099.95)	(2,846.26)	0.0000	4.3300	(255.03)	0.00	0.3729	(0.2016)	0.0000	1	0.1712	02/07/2025
688289.SH	01/08/2025	SDB3260123550	0	(2,700)	2.8463	(8,369.86)	(7,684.89)	0.0000	4.3300	(255.03)	0.00	1.0067	(0.5444)	0.0000	1	0.4623	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(400)	2.9119	(1,239.98)	(1,164.76)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0825)	0.0000	1	0.0666	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(12,433)	2.9119	(38,541.67)	(36,203.63)	0.0000	4.3300	(255.03)	0.00	4.6357	(2.5647)	0.0000	1	2.0710	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(2,267)	2.9119	(7,027.58)	(6,601.27)	0.0000	4.3300	(255.03)	0.00	0.8453	(0.4676)	0.0000	1	0.3776	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,500)	2.9119	(4,649.92)	(4,367.85)	0.0000	4.3300	(255.03)	0.00	0.5593	(0.3094)	0.0000	1	0.2499	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(400)	2.9119	(1,239.98)	(1,164.76)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0825)	0.0000	1	0.0666	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(822)	2.9119	(2,548.16)	(2,393.58)	0.0000	4.3300	(255.03)	0.00	0.3065	(0.1696)	0.0000	1	0.1369	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,278)	2.9119	(3,961.73)	(3,721.41)	0.0000	4.3300	(255.03)	0.00	0.4765	(0.2636)	0.0000	1	0.2129	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(24,053)	2.9119	(74,563.07)	(70,039.88)	0.0000	4.3300	(255.03)	0.00	8.9683	(4.9617)	0.0000	1	4.0066	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(2,600)	2.9119	(8,059.87)	(7,570.93)	0.0000	4.3300	(255.03)	0.00	0.9694	(0.5363)	0.0000	1	0.4331	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,400)	2.9119	(4,339.93)	(4,076.66)	0.0000	4.3300	(255.03)	0.00	0.5220	(0.2888)	0.0000	1	0.2332	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(14,362)	2.9119	(44,521.47)	(41,820.68)	0.0000	4.3300	(255.03)	0.00	5.3549	(2.9626)	0.0000	1	2.3923	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(7,438)	2.9119	(23,057.42)	(21,658.70)	0.0000	4.3300	(255.03)	0.00	2.7733	(1.5343)	0.0000	1	1.2390	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,021)	2.9119	(3,165.05)	(2,973.05)	0.0000	4.3300	(255.03)	0.00	0.3807	(0.2106)	0.0000	1	0.1701	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,079)	2.9119	(3,344.84)	(3,141.94)	0.0000	4.3300	(255.03)	0.00	0.4023	(0.2226)	0.0000	1	0.1797	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(1,000)	2.9119	(3,099.95)	(2,911.90)	0.0000	4.3300	(255.03)	0.00	0.3729	(0.2063)	0.0000	1	0.1666	02/07/2025
688289.SH	01/07/2025	SDB3260123550	0	(2,700)	2.9119	(8,369.86)	(7,862.12)	0.0000	4.3300	(255.03)	0.00	1.0067	(0.5570)	0.0000	1	0.4497	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(400)	3.0999	(1,239.98)	(1,239.98)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0878)	0.0000	1	0.0613	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(12,433)	3.0999	(38,541.67)	(38,541.67)	0.0000	4.3300	(255.03)	0.00	4.6357	(2.7303)	0.0000	1	1.9054	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(2,267)	3.0999	(7,027.58)	(7,027.58)	0.0000	4.3300	(255.03)	0.00	0.8453	(0.4978)	0.0000	1	0.3474	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,500)	3.0999	(4,649.92)	(4,649.92)	0.0000	4.3300	(255.03)	0.00	0.5593	(0.3294)	0.0000	1	0.2299	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(400)	3.0999	(1,239.98)	(1,239.98)	0.0000	4.3300	(255.03)	0.00	0.1491	(0.0878)	0.0000	1	0.0613	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(822)	3.0999	(2,548.16)	(2,548.16)	0.0000	4.3300	(255.03)	0.00	0.3065	(0.1805)	0.0000	1	0.1280	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,278)	3.0999	(3,961.73)	(3,961.73)	0.0000	4.3300	(255.03)	0.00	0.4765	(0.2807)	0.0000	1	0.1959	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(24,053)	3.0999	(74,563.07)	(74,563.07)	0.0000	4.3300	(255.03)	0.00	8.9683	(5.2821)	0.0000	1	3.6861	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(2,600)	3.0999	(8,059.87)	(8,059.87)	0.0000	4.3300	(255.03)	0.00	0.9694	(0.5710)	0.0000	1	0.3985	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,400)	3.0999	(4,339.93)	(4,339.93)	0.0000	4.3300	(255.03)	0.00	0.5220	(0.3074)	0.0000	1	0.2146	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(14,362)	3.0999	(44,521.47)	(44,521.47)	0.0000	4.3300	(255.03)	0.00	5.3549	(3.1540)	0.0000	1	2.2010	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(7,438)	3.0999	(23,057.42)	(23,057.42)	0.0000	4.3300	(255.03)	0.00	2.7733	(1.6334)	0.0000	1	1.1399	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,021)	3.0999	(3,165.05)	(3,165.05)	0.0000	4.3300	(255.03)	0.00	0.3807	(0.2242)	0.0000	1	0.1565	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,079)	3.0999	(3,344.84)	(3,344.84)	0.0000	4.3300	(255.03)	0.00	0.4023	(0.2370)	0.0000	1	0.1654	02/07/2025
688289.SH	01/06/2025	SDB3260123550	0	(1,000)	3.0999	(3,099.95)	(3,099.95)	0.0000	4.3300	(255.03)	0.00	0.3729	(0.2196)	0.0000	1	0.1533	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688289.SH	01/06/2025	SDB3260123550	0	(2,700)	3.0999	(8,369.86)	(8,369.86)	0.0000	4.3300	(255.03)	0.00	1.0067	(0.5929)	0.0000	1	0.4138	02/07/2025
TOTAL SANSURE BIOTECH INC. CMN CLASS A SERIES NORTHBOUND												83.6161	(46.9089)	0.0000		36.7072	
SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
603033.SH	01/17/2025	SDB3265531280	0	(6,100)	1.8212	(10,791.61)	(11,109.55)	0.0000	4.3300	(1,725.00)	0.00	1.2980	(5.3233)	0.0000	1	(4.0253)	02/07/2025
603033.SH	01/17/2025	SDB3265531280	0	(500)	1.8212	(885.29)	(910.62)	0.0000	4.3300	(1,725.00)	0.00	0.1065	(0.4363)	0.0000	1	(0.3299)	02/07/2025
603033.SH	01/16/2025	SDB3265531280	0	(6,100)	1.7691	(10,791.61)	(10,791.61)	0.0000	4.3300	(1,725.00)	0.00	1.2980	(5.1710)	0.0000	1	(3.8730)	02/07/2025
603033.SH	01/16/2025	SDB3265531280	0	(500)	1.7706	(885.29)	(885.29)	0.0000	4.3300	(1,725.00)	0.00	0.1065	(0.4242)	0.0000	1	(0.3177)	02/07/2025
TOTAL SANWEI HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												2.8089	(11.3549)	0.0000		(8.5459)	
SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
002291.ZK	01/17/2025	SDB3263426682	0	(3)	0.8616	(2.59)	(2.58)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0011)	0.0000	1	(0.0007)	02/07/2025
002291.ZK	01/16/2025	SDB3263426682	0	(3)	0.7819	(2.59)	(2.35)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0010)	0.0000	1	(0.0007)	02/07/2025
002291.ZK	01/15/2025	SDB3263426682	0	(3)	0.8063	(2.59)	(2.42)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0010)	0.0000	1	(0.0007)	02/07/2025
002291.ZK	01/14/2025	SDB3263426682	0	(3)	0.8680	(2.59)	(2.60)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0011)	0.0000	1	(0.0008)	02/07/2025
002291.ZK	01/13/2025	SDB3263426682	0	(3)	0.8329	(2.59)	(2.50)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0010)	0.0000	1	(0.0007)	02/07/2025
002291.ZK	01/10/2025	SDB3263426682	0	(3)	0.8028	(2.59)	(2.41)	0.0000	4.3300	(1,475.00)	0.00	0.0009	(0.0030)	0.0000	3	(0.0020)	02/07/2025
002291.ZK	01/09/2025	SDB3263426682	0	(3)	0.7721	(2.59)	(2.32)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0009)	0.0000	1	(0.0006)	02/07/2025
002291.ZK	01/08/2025	SDB3263426682	0	(3)	0.7947	(2.59)	(2.38)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0010)	0.0000	1	(0.0007)	02/07/2025
002291.ZK	01/07/2025	SDB3263426682	0	(3)	0.8650	(2.59)	(2.59)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0011)	0.0000	1	(0.0008)	02/07/2025
002291.ZK	01/06/2025	SDB3263426682	0	(3)	0.8617	(2.59)	(2.59)	0.0000	4.3300	(1,475.00)	0.00	0.0003	(0.0011)	0.0000	1	(0.0007)	02/07/2025
TOTAL SATURDAY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												0.0037	(0.0121)	0.0000		(0.0084)	
SCB X PCL LOCAL SHARE																	
SCB_n.BK	01/17/2025	SDB3264520724	0	(112,600)	3.4987	(391,594.54)	(393,950.02)	0.0000	4.3300	(50.00)	0.00	47.1001	(5.4715)	0.0000	1	41.6286	02/04/2025
SCB_n.BK	01/17/2025	SDB3264520724	0	(111,200)	3.4987	(385,955.74)	(389,051.88)	0.0000	4.3300	(50.00)	0.00	46.4219	(5.4035)	0.0000	1	41.0184	02/04/2025
SCB_n.BK	01/17/2025	SDB3264520724	0	(29,900)	3.4987	(103,528.81)	(104,610.17)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4529)	0.0000	1	10.9993	02/04/2025
SCB_n.BK	01/16/2025	SDB3264520724	0	(111,200)	3.4401	(385,955.74)	(382,537.56)	0.0000	4.3300	(50.00)	0.00	46.4219	(5.3130)	0.0000	1	41.1089	02/04/2025
SCB_n.BK	01/16/2025	SDB3264520724	0	(29,900)	3.4401	(103,528.81)	(102,858.57)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4286)	0.0000	1	11.0236	02/04/2025
SCB_n.BK	01/15/2025	SDB3264520724	0	(29,900)	3.4783	(103,528.81)	(104,000.00)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4444)	0.0000	1	11.0078	02/04/2025
SCB_n.BK	01/14/2025	SDB3264520724	0	(29,900)	3.4363	(103,528.81)	(102,746.18)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4270)	0.0000	1	11.0252	02/04/2025
SCB_n.BK	01/13/2025	SDB3264520724	0	(29,900)	3.4160	(103,528.81)	(102,137.50)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4186)	0.0000	1	11.0336	02/04/2025
SCB_n.BK	01/10/2025	SDB3264520724	0	(29,900)	3.4393	(103,528.81)	(102,835.25)	0.0000	4.3300	(50.00)	0.00	37.3566	(4.2848)	0.0000	3	33.0718	02/04/2025
SCB_n.BK	01/09/2025	SDB3264520724	0	(29,900)	3.4762	(103,528.81)	(103,939.76)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4436)	0.0000	1	11.0086	02/04/2025
SCB_n.BK	01/08/2025	SDB3264520724	0	(29,900)	3.4025	(103,528.81)	(101,735.86)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4130)	0.0000	1	11.0392	02/04/2025
SCB_n.BK	01/07/2025	SDB3264520724	0	(29,900)	3.4223	(103,528.81)	(102,325.99)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4212)	0.0000	1	11.0310	02/04/2025
SCB_n.BK	01/06/2025	SDB3264520724	0	(29,900)	3.4216	(103,528.81)	(102,304.43)	0.0000	4.3300	(50.00)	0.00	12.4522	(1.4209)	0.0000	1	11.0313	02/04/2025
SCB_n.BK	01/06/2025	SDB3264520724	0	(7,500)	3.4216	(25,968.77)	(25,661.65)	0.0000	4.3300	(50.00)	0.00	3.1235	(0.3564)	0.0000	1	2.7671	02/04/2025
SCB_n.BK	01/03/2025	SDB3264520724	0	(29,900)	3.4625	(103,528.81)	(103,528.81)	0.0000	4.3300	(50.00)	0.00	37.3566	(4.3137)	0.0000	3	33.0429	02/04/2025
SCB_n.BK	01/03/2025	SDB3264520724	0	(7,500)	3.4625	(25,968.77)	(25,968.77)	0.0000	4.3300	(50.00)	0.00	9.3704	(1.0820)	0.0000	3	8.2884	02/04/2025
TOTAL SCB X PCL LOCAL SHARE												339.2210	(39.0953)	0.0000		300.1258	
SCG PACKAGING PUBLIC COMPANY LIMITED LOCAL SHARE																	
SCGP_n.BK	01/17/2025	SDB3265128016	0	(16,700)	0.5039	(8,417.97)	(8,415.51)	0.0000	4.3300	(4,000.00)	0.00	1.0125	(9.3506)	0.0000	1	(8.3381)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(51,500)	0.5039	(26,308.16)	(25,952.03)	0.0000	4.3300	(4,000.00)	0.00	3.1643	(28.8356)	0.0000	1	(25.6713)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(76,100)	0.5039	(39,066.85)	(38,348.54)	0.0000	4.3300	(4,000.00)	0.00	4.6989	(42.6095)	0.0000	1	(37.9106)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(133,400)	0.5039	(67,269.22)	(67,223.33)	0.0000	4.3300	(4,000.00)	0.00	8.0910	(74.6926)	0.0000	1	(66.6016)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(44,900)	0.5039	(22,861.78)	(22,626.14)	0.0000	4.3300	(4,000.00)	0.00	2.7498	(25.1402)	0.0000	1	(22.3904)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(14,900)	0.5039	(8,044.58)	(7,508.45)	0.0000	4.3300	(4,000.00)	0.00	0.9676	(8.3427)	0.0000	1	(7.3751)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(40,200)	0.5039	(21,937.14)	(20,257.70)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(22.5086)	0.0000	1	(19.8700)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(51,400)	0.5039	(28,133.22)	(25,901.64)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(28.7796)	0.0000	1	(25.3958)	02/04/2025
SCGP_n.BK	01/17/2025	SDB3265128016	0	(39,000)	0.5039	(22,167.29)	(19,653.00)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(21.8367)	0.0000	1	(19.1704)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(51,500)	0.5095	(26,308.16)	(26,241.10)	0.0000	4.3300	(4,000.00)	0.00	3.1643	(29.1588)	0.0000	1	(25.9925)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SCG PACKAGING PUBLIC COMPANY LIMITED LOCAL SHARE (Cont.)																	
SCGP_n.BK	01/16/2025	SDB3265128016	0	(76,100)	0.5095	(39,066.85)	(38,775.69)	0.0000	4.3300	(4,000.00)	0.00	4.6989	(43.0841)	0.0000	1	(38.3852)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(133,400)	0.5095	(67,269.22)	(67,972.10)	0.0000	4.3300	(4,000.00)	0.00	8.0910	(75.5246)	0.0000	1	(67.4336)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(44,900)	0.5095	(22,861.78)	(22,878.17)	0.0000	4.3300	(4,000.00)	0.00	2.7498	(25.4202)	0.0000	1	(22.6704)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(14,900)	0.5095	(8,044.58)	(7,592.09)	0.0000	4.3300	(4,000.00)	0.00	0.9676	(8.4357)	0.0000	1	(7.4681)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(40,200)	0.5095	(21,937.14)	(20,483.35)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(22.7593)	0.0000	1	(20.1207)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(51,400)	0.5095	(28,133.22)	(26,190.15)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(29.1002)	0.0000	1	(25.7164)	02/04/2025
SCGP_n.BK	01/16/2025	SDB3265128016	0	(39,000)	0.5095	(22,167.29)	(19,871.90)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(22.0799)	0.0000	1	(19.4137)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(76,100)	0.5146	(39,066.85)	(39,157.48)	0.0000	4.3300	(4,000.00)	0.00	4.6989	(43.5083)	0.0000	1	(38.8094)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(133,400)	0.5146	(67,269.22)	(68,641.37)	0.0000	4.3300	(4,000.00)	0.00	8.0910	(76.2682)	0.0000	1	(68.1772)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(44,900)	0.5146	(22,861.78)	(23,103.43)	0.0000	4.3300	(4,000.00)	0.00	2.7498	(25.6705)	0.0000	1	(22.9207)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(14,900)	0.5146	(8,044.58)	(7,666.84)	0.0000	4.3300	(4,000.00)	0.00	0.9676	(8.5187)	0.0000	1	(7.5511)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(40,200)	0.5146	(21,937.14)	(20,685.03)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(22.9834)	0.0000	1	(20.3448)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(51,400)	0.5146	(28,133.22)	(26,448.02)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(29.3867)	0.0000	1	(26.0029)	02/04/2025
SCGP_n.BK	01/15/2025	SDB3265128016	0	(39,000)	0.5146	(22,167.29)	(20,067.57)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(22.2973)	0.0000	1	(19.6311)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(133,400)	0.5111	(67,269.22)	(68,183.14)	0.0000	4.3300	(4,000.00)	0.00	8.0910	(75.7590)	0.0000	1	(67.6681)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(44,900)	0.5111	(22,861.78)	(22,949.20)	0.0000	4.3300	(4,000.00)	0.00	2.7498	(25.4991)	0.0000	1	(22.7493)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(14,900)	0.5111	(8,044.58)	(7,615.66)	0.0000	4.3300	(4,000.00)	0.00	0.9676	(8.4618)	0.0000	1	(7.4943)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(40,200)	0.5111	(21,937.14)	(20,546.94)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(22.8299)	0.0000	1	(20.1914)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(51,400)	0.5111	(28,133.22)	(26,271.47)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(29.1905)	0.0000	1	(25.8067)	02/04/2025
SCGP_n.BK	01/14/2025	SDB3265128016	0	(39,000)	0.5111	(22,167.29)	(19,933.60)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(22.1484)	0.0000	1	(19.4822)	02/04/2025
SCGP_n.BK	01/13/2025	SDB3265128016	0	(44,900)	0.5102	(22,861.78)	(22,909.46)	0.0000	4.3300	(4,000.00)	0.00	2.7498	(25.4550)	0.0000	1	(22.7052)	02/04/2025
SCGP_n.BK	01/13/2025	SDB3265128016	0	(14,900)	0.5102	(8,044.58)	(7,602.47)	0.0000	4.3300	(4,000.00)	0.00	0.9676	(8.4472)	0.0000	1	(7.4796)	02/04/2025
SCGP_n.BK	01/13/2025	SDB3265128016	0	(40,200)	0.5102	(21,937.14)	(20,511.37)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(22.7904)	0.0000	1	(20.1519)	02/04/2025
SCGP_n.BK	01/13/2025	SDB3265128016	0	(51,400)	0.5102	(28,133.22)	(26,225.98)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(29.1400)	0.0000	1	(25.7562)	02/04/2025
SCGP_n.BK	01/13/2025	SDB3265128016	0	(39,000)	0.5102	(22,167.29)	(19,899.09)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(22.1101)	0.0000	1	(19.4439)	02/04/2025
SCGP_n.BK	01/10/2025	SDB3265128016	0	(14,900)	0.5318	(8,044.58)	(7,923.70)	0.0000	4.3300	(4,000.00)	0.00	2.9028	(26.4123)	0.0000	3	(23.5096)	02/04/2025
SCGP_n.BK	01/10/2025	SDB3265128016	0	(40,200)	0.5318	(21,937.14)	(21,378.04)	0.0000	4.3300	(4,000.00)	0.00	7.9157	(71.2601)	0.0000	3	(63.3445)	02/04/2025
SCGP_n.BK	01/10/2025	SDB3265128016	0	(51,400)	0.5318	(28,133.22)	(27,334.11)	0.0000	4.3300	(4,000.00)	0.00	10.1514	(91.1137)	0.0000	3	(80.9623)	02/04/2025
SCGP_n.BK	01/10/2025	SDB3265128016	0	(39,000)	0.5318	(22,167.29)	(20,739.89)	0.0000	4.3300	(4,000.00)	0.00	7.9987	(69.1330)	0.0000	3	(61.1343)	02/04/2025
SCGP_n.BK	01/09/2025	SDB3265128016	0	(40,200)	0.5533	(21,937.14)	(22,242.74)	0.0000	4.3300	(4,000.00)	0.00	2.6386	(24.7142)	0.0000	1	(22.0756)	02/04/2025
SCGP_n.BK	01/09/2025	SDB3265128016	0	(51,400)	0.5533	(28,133.22)	(28,439.72)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(31.5997)	0.0000	1	(28.2159)	02/04/2025
SCGP_n.BK	01/09/2025	SDB3265128016	0	(39,000)	0.5533	(22,167.29)	(21,578.78)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(23.9764)	0.0000	1	(21.3102)	02/04/2025
SCGP_n.BK	01/08/2025	SDB3265128016	0	(51,400)	0.5334	(28,133.22)	(27,419.28)	0.0000	4.3300	(4,000.00)	0.00	3.3838	(30.4659)	0.0000	1	(27.0821)	02/04/2025
SCGP_n.BK	01/08/2025	SDB3265128016	0	(39,000)	0.5334	(22,167.29)	(20,804.51)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(23.1161)	0.0000	1	(20.4499)	02/04/2025
SCGP_n.BK	01/07/2025	SDB3265128016	0	(39,000)	0.5684	(22,167.29)	(22,167.29)	0.0000	4.3300	(4,000.00)	0.00	2.6662	(24.6303)	0.0000	1	(21.9641)	02/04/2025
TOTAL SCG PACKAGING PUBLIC COMPANY LIMITED LOCAL SHARE												162.2047	(1,454.5428)	0.0000		(1,292.3382)	
SHAA NXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND																	
600248.SH	01/17/2025	SDB3262115519	0	(64)	0.5758	(39.15)	(36.85)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0143)	0.0000	1	(0.0096)	02/07/2025
600248.SH	01/16/2025	SDB3262115519	0	(64)	0.5616	(39.15)	(35.94)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0140)	0.0000	1	(0.0093)	02/07/2025
600248.SH	01/15/2025	SDB3262115519	0	(64)	0.5643	(39.15)	(36.11)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0140)	0.0000	1	(0.0093)	02/07/2025
600248.SH	01/14/2025	SDB3262115519	0	(64)	0.5700	(39.15)	(36.48)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0142)	0.0000	1	(0.0095)	02/07/2025
600248.SH	01/13/2025	SDB3262115519	0	(64)	0.5771	(39.15)	(36.93)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0144)	0.0000	1	(0.0097)	02/07/2025
600248.SH	01/10/2025	SDB3262115519	0	(64)	0.5834	(39.15)	(37.34)	0.0000	4.3300	(1,400.00)	0.00	0.0141	(0.0436)	0.0000	3	(0.0294)	02/07/2025
600248.SH	01/09/2025	SDB3262115519	0	(64)	0.5858	(39.15)	(37.49)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0146)	0.0000	1	(0.0099)	02/07/2025
600248.SH	01/08/2025	SDB3262115519	0	(64)	0.5807	(39.15)	(37.16)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0145)	0.0000	1	(0.0097)	02/07/2025
600248.SH	01/07/2025	SDB3262115519	0	(64)	0.5903	(39.15)	(37.78)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0147)	0.0000	1	(0.0100)	02/07/2025
600248.SH	01/06/2025	SDB3262115519	0	(64)	0.6118	(39.15)	(39.15)	0.0000	4.3300	(1,400.00)	0.00	0.0047	(0.0152)	0.0000	1	(0.0105)	02/07/2025
TOTAL SHAA NXI CONSTRUCTION ENGINEERING GROUP CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND												0.0565	(0.1734)	0.0000		(0.1169)	
SHAA NXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601015.SH	01/17/2025	SDB3263985580	0	(2,300)	0.4192	(1,019.12)	(964.25)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4636)	0.0000	1	(0.3410)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(500)	0.4192	(223.32)	(209.62)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1008)	0.0000	1	(0.0739)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601015.SH	01/17/2025	SDB3263985580	0	(200)	0.4192	(91.22)	(83.85)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0403)	0.0000	1	(0.0293)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(500)	0.4192	(228.06)	(209.62)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1008)	0.0000	1	(0.0734)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(1,600)	0.4192	(729.79)	(670.78)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3225)	0.0000	1	(0.2347)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(600)	0.4192	(273.67)	(251.54)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1209)	0.0000	1	(0.0880)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(7,300)	0.4192	(3,329.65)	(3,060.44)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4715)	0.0000	1	(1.0710)	02/07/2025
601015.SH	01/17/2025	SDB3263985580	0	(22,200)	0.4192	(10,125.78)	(9,307.11)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.4749)	0.0000	1	(3.2570)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(2,300)	0.4093	(1,019.12)	(941.41)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4526)	0.0000	1	(0.3301)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(500)	0.4093	(223.32)	(204.65)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.0984)	0.0000	1	(0.0715)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(200)	0.4093	(91.22)	(81.86)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0394)	0.0000	1	(0.0284)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(500)	0.4093	(228.06)	(204.65)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.0984)	0.0000	1	(0.0710)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(1,600)	0.4093	(729.79)	(654.89)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3149)	0.0000	1	(0.2271)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(600)	0.4093	(273.67)	(245.58)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1181)	0.0000	1	(0.0852)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(7,300)	0.4093	(3,329.65)	(2,987.94)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4366)	0.0000	1	(1.0361)	02/07/2025
601015.SH	01/16/2025	SDB3263985580	0	(22,200)	0.4093	(10,125.78)	(9,086.62)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.3689)	0.0000	1	(3.1510)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(2,300)	0.4106	(1,019.12)	(944.41)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4541)	0.0000	1	(0.3315)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(500)	0.4106	(223.32)	(205.31)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.0987)	0.0000	1	(0.0719)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(200)	0.4106	(91.22)	(82.12)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0395)	0.0000	1	(0.0285)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(500)	0.4106	(228.06)	(205.31)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.0987)	0.0000	1	(0.0713)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(1,600)	0.4106	(729.79)	(656.98)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3159)	0.0000	1	(0.2281)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(600)	0.4106	(273.67)	(246.37)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1185)	0.0000	1	(0.0855)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(7,300)	0.4106	(3,329.65)	(2,997.47)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4412)	0.0000	1	(1.0407)	02/07/2025
601015.SH	01/15/2025	SDB3263985580	0	(22,200)	0.4106	(10,125.78)	(9,115.61)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.3628)	0.0000	1	(3.1649)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(2,300)	0.4217	(1,019.12)	(969.98)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4664)	0.0000	1	(0.3438)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(500)	0.4217	(223.32)	(210.87)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1014)	0.0000	1	(0.0745)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(200)	0.4217	(91.22)	(84.35)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0406)	0.0000	1	(0.0296)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(500)	0.4217	(228.06)	(210.87)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1014)	0.0000	1	(0.0740)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(1,600)	0.4217	(729.79)	(674.77)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3244)	0.0000	1	(0.2367)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(600)	0.4217	(273.67)	(253.04)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1217)	0.0000	1	(0.0887)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(7,300)	0.4217	(3,329.65)	(3,078.64)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4802)	0.0000	1	(1.0797)	02/07/2025
601015.SH	01/14/2025	SDB3263985580	0	(22,200)	0.4217	(10,125.78)	(9,362.43)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.5015)	0.0000	1	(3.2836)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(2,300)	0.4219	(1,019.12)	(970.41)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4666)	0.0000	1	(0.3440)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(500)	0.4219	(223.32)	(210.96)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1014)	0.0000	1	(0.0746)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(200)	0.4219	(91.22)	(84.38)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0406)	0.0000	1	(0.0296)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(500)	0.4219	(228.06)	(210.96)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1014)	0.0000	1	(0.0740)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(1,600)	0.4219	(729.79)	(675.07)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3246)	0.0000	1	(0.2368)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(600)	0.4219	(273.67)	(253.15)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1217)	0.0000	1	(0.0888)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(7,300)	0.4219	(3,329.65)	(3,080.00)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4809)	0.0000	1	(1.0804)	02/07/2025
601015.SH	01/13/2025	SDB3263985580	0	(22,200)	0.4219	(10,125.78)	(9,366.58)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.5035)	0.0000	1	(3.2856)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(2,300)	0.4321	(1,019.12)	(993.81)	0.0000	4.3300	(1,730.89)	0.00	0.3677	(1.4335)	0.0000	3	(1.0658)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(500)	0.4321	(223.32)	(216.05)	0.0000	4.3300	(1,730.89)	0.00	0.0806	(0.3116)	0.0000	3	(0.2310)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(200)	0.4321	(91.22)	(86.42)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1247)	0.0000	3	(0.0917)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(500)	0.4321	(228.06)	(216.05)	0.0000	4.3300	(1,730.89)	0.00	0.0823	(0.3116)	0.0000	3	(0.2293)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(1,600)	0.4321	(729.79)	(691.35)	0.0000	4.3300	(1,730.89)	0.00	0.2633	(0.9972)	0.0000	3	(0.7339)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(600)	0.4321	(273.67)	(259.26)	0.0000	4.3300	(1,730.89)	0.00	0.0987	(0.3740)	0.0000	3	(0.2752)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(7,300)	0.4321	(3,329.65)	(3,154.27)	0.0000	4.3300	(1,730.89)	0.00	1.2014	(4.5498)	0.0000	3	(3.3483)	02/07/2025
601015.SH	01/10/2025	SDB3263985580	0	(22,200)	0.4321	(10,125.78)	(9,592.44)	0.0000	4.3300	(1,730.89)	0.00	3.6537	(13.8363)	0.0000	3	(10.1825)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(2,300)	0.4350	(1,019.12)	(1,000.41)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4810)	0.0000	1	(0.3584)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(500)	0.4350	(223.32)	(217.48)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1046)	0.0000	1	(0.0777)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(200)	0.4350	(91.22)	(86.99)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0418)	0.0000	1	(0.0309)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(500)	0.4350	(228.06)	(217.48)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1046)	0.0000	1	(0.0771)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(1,600)	0.4350	(729.79)	(695.94)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3346)	0.0000	1	(0.2468)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(600)	0.4350	(273.67)	(260.98)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1255)	0.0000	1	(0.0926)	02/07/2025
601015.SH	01/09/2025	SDB3263985580	0	(7,300)	0.4350	(3,329.65)	(3,175.21)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.5267)	0.0000	1	(1.1262)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601015.SH	01/09/2025	SDB3263985580	0	(22,200)	0.4350	(10,125.78)	(9,656.11)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.6427)	0.0000	1	(3.4248)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(2,300)	0.4239	(1,019.12)	(975.06)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4688)	0.0000	1	(0.3462)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(500)	0.4239	(223.32)	(211.97)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1019)	0.0000	1	(0.0751)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(200)	0.4239	(91.22)	(84.79)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0408)	0.0000	1	(0.0298)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(500)	0.4239	(228.06)	(211.97)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1019)	0.0000	1	(0.0745)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(1,600)	0.4239	(729.79)	(678.30)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3261)	0.0000	1	(0.2384)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(600)	0.4239	(273.67)	(254.36)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1223)	0.0000	1	(0.0894)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(7,300)	0.4239	(3,329.65)	(3,094.76)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.4880)	0.0000	1	(1.0875)	02/07/2025
601015.SH	01/08/2025	SDB3263985580	0	(22,200)	0.4239	(10,125.78)	(9,411.47)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.5251)	0.0000	1	(3.3072)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(2,300)	0.4414	(1,019.12)	(1,015.13)	0.0000	4.3300	(1,730.89)	0.00	0.1226	(0.4881)	0.0000	1	(0.3655)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(500)	0.4414	(223.32)	(220.68)	0.0000	4.3300	(1,730.89)	0.00	0.0269	(0.1061)	0.0000	1	(0.0792)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(200)	0.4414	(91.22)	(88.27)	0.0000	4.3300	(1,730.89)	0.00	0.0110	(0.0424)	0.0000	1	(0.0315)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(500)	0.4414	(228.06)	(220.68)	0.0000	4.3300	(1,730.89)	0.00	0.0274	(0.1061)	0.0000	1	(0.0787)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(1,600)	0.4414	(729.79)	(706.18)	0.0000	4.3300	(1,730.89)	0.00	0.0878	(0.3395)	0.0000	1	(0.2518)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(600)	0.4414	(273.67)	(264.82)	0.0000	4.3300	(1,730.89)	0.00	0.0329	(0.1273)	0.0000	1	(0.0944)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(7,300)	0.4414	(3,329.65)	(3,221.94)	0.0000	4.3300	(1,730.89)	0.00	0.4005	(1.5491)	0.0000	1	(1.1486)	02/07/2025
601015.SH	01/07/2025	SDB3263985580	0	(22,200)	0.4414	(10,125.78)	(9,798.24)	0.0000	4.3300	(1,730.89)	0.00	1.2179	(4.7110)	0.0000	1	(3.4931)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(200)	0.4561	(91.22)	(91.22)	0.0000	4.3300	(1,709.80)	0.00	0.0110	(0.0433)	0.0000	1	(0.0324)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(500)	0.4561	(228.06)	(228.06)	0.0000	4.3300	(1,709.80)	0.00	0.0274	(0.1083)	0.0000	1	(0.0809)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(1,600)	0.4561	(729.79)	(729.79)	0.0000	4.3300	(1,709.80)	0.00	0.0878	(0.3466)	0.0000	1	(0.2588)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(600)	0.4561	(273.67)	(273.67)	0.0000	4.3300	(1,709.80)	0.00	0.0329	(0.1300)	0.0000	1	(0.0971)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(7,300)	0.4561	(3,329.65)	(3,329.65)	0.0000	4.3300	(1,709.80)	0.00	0.4005	(1.5814)	0.0000	1	(1.1809)	02/07/2025
601015.SH	01/06/2025	SDB3263985580	0	(22,200)	0.4561	(10,125.78)	(10,125.78)	0.0000	4.3300	(1,709.80)	0.00	1.2179	(4.8092)	0.0000	1	(3.5913)	02/07/2025
TOTAL SHAANXI HEIMAO COKING CO.,LTD. CMN CLASS A SERIES NORTHBOUND													22.9736	(86.2135)	0.0000	(63.2399)	
SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
300821.ZK	01/17/2025	SDB3264649799	0	(12,500)	1.0290	(13,246.47)	(12,863.00)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.6798)	0.0000	1	(1.0865)	02/07/2025
300821.ZK	01/17/2025	SDB3264649799	0	(2,200)	1.0290	(2,331.38)	(2,263.89)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4716)	0.0000	1	(0.1912)	02/07/2025
300821.ZK	01/16/2025	SDB3264649799	0	(12,500)	0.9981	(13,246.47)	(12,476.38)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.5992)	0.0000	1	(1.0060)	02/07/2025
300821.ZK	01/16/2025	SDB3264649799	0	(2,200)	0.9981	(2,331.38)	(2,195.84)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4575)	0.0000	1	(0.1771)	02/07/2025
300821.ZK	01/15/2025	SDB3264649799	0	(12,500)	0.9830	(13,246.47)	(12,287.81)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.5600)	0.0000	1	(0.9667)	02/07/2025
300821.ZK	01/15/2025	SDB3264649799	0	(2,200)	0.9830	(2,331.38)	(2,162.66)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4506)	0.0000	1	(0.1701)	02/07/2025
300821.ZK	01/14/2025	SDB3264649799	0	(12,500)	1.0149	(13,246.47)	(12,685.95)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.6429)	0.0000	1	(1.0496)	02/07/2025
300821.ZK	01/14/2025	SDB3264649799	0	(2,200)	1.0149	(2,331.38)	(2,232.73)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4652)	0.0000	1	(0.1847)	02/07/2025
300821.ZK	01/13/2025	SDB3264649799	0	(12,500)	1.0099	(13,246.47)	(12,623.51)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.6299)	0.0000	1	(1.0366)	02/07/2025
300821.ZK	01/13/2025	SDB3264649799	0	(2,200)	1.0099	(2,331.38)	(2,221.74)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4629)	0.0000	1	(0.1824)	02/07/2025
300821.ZK	01/10/2025	SDB3264649799	0	(12,500)	1.0264	(13,246.47)	(12,829.86)	0.0000	4.3300	(750.00)	0.00	4.7798	(8.0187)	0.0000	3	(3.2389)	02/07/2025
300821.ZK	01/10/2025	SDB3264649799	0	(2,200)	1.0264	(2,331.38)	(2,258.06)	0.0000	4.3300	(750.00)	0.00	0.8412	(1.4113)	0.0000	3	(0.5700)	02/07/2025
300821.ZK	01/09/2025	SDB3264649799	0	(12,500)	1.0099	(13,246.47)	(12,624.04)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.6300)	0.0000	1	(1.0368)	02/07/2025
300821.ZK	01/09/2025	SDB3264649799	0	(2,200)	1.0099	(2,331.38)	(2,221.83)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4629)	0.0000	1	(0.1825)	02/07/2025
300821.ZK	01/08/2025	SDB3264649799	0	(12,500)	0.9978	(13,246.47)	(12,472.83)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.5985)	0.0000	1	(1.0052)	02/07/2025
300821.ZK	01/08/2025	SDB3264649799	0	(2,200)	0.9978	(2,331.38)	(2,195.22)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4573)	0.0000	1	(0.1769)	02/07/2025
300821.ZK	01/07/2025	SDB3264649799	0	(12,500)	1.0207	(13,246.47)	(12,759.20)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.6582)	0.0000	1	(1.0649)	02/07/2025
300821.ZK	01/07/2025	SDB3264649799	0	(2,200)	1.0207	(2,331.38)	(2,245.62)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4678)	0.0000	1	(0.1874)	02/07/2025
300821.ZK	01/06/2025	SDB3264649799	0	(12,500)	1.0597	(13,246.47)	(13,246.47)	0.0000	4.3300	(750.00)	0.00	1.5933	(2.7597)	0.0000	1	(1.1664)	02/07/2025
300821.ZK	01/06/2025	SDB3264649799	0	(2,200)	1.0597	(2,331.38)	(2,331.38)	0.0000	4.3300	(750.00)	0.00	0.2804	(0.4857)	0.0000	1	(0.2053)	02/07/2025
TOTAL SHANDONG DONGYUE ORGANOSILICON MATERIAL CO LTD CMN CLASS A SERIES NORTHBOUND													22.4840	(37.3695)	0.0000	(14.8855)	
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600547.SH	01/17/2025	SDB3265201724	0	(100)	3.3362	(329.84)	(333.62)	0.0000	4.3300	(1,275.00)	0.00	0.0397	(0.1182)	0.0000	1	(0.0785)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(10,300)	3.3362	(34,006.32)	(34,363.00)	0.0000	4.3300	(1,275.00)	0.00	4.0902	(12.1702)	0.0000	1	(8.0800)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(14,900)	3.3362	(49,145.03)	(49,709.59)	0.0000	4.3300	(1,275.00)	0.00	5.9111	(17.6055)	0.0000	1	(11.6944)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(43,400)	3.3362	(144,483.59)	(144,791.69)	0.0000	4.3300	(1,275.00)	0.00	17.3782	(51.2804)	0.0000	1	(33.9022)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600547.SH	01/17/2025	SDB3265201724	0	(5,600)	3.3362	(18,635.58)	(18,682.80)	0.0000	4.3300	(1,275.00)	0.00	2.2414	(6.6168)	0.0000	1	(4.3754)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(3,200)	3.3362	(10,560.17)	(10,675.88)	0.0000	4.3300	(1,275.00)	0.00	1.2702	(3.7810)	0.0000	1	(2.5109)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(100)	3.3362	(332.28)	(333.62)	0.0000	4.3300	(1,275.00)	0.00	0.0400	(0.1182)	0.0000	1	(0.0782)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(6,941)	3.3362	(22,877.81)	(23,156.66)	0.0000	4.3300	(1,275.00)	0.00	2.7517	(8.2013)	0.0000	1	(5.4496)	02/07/2025
600547.SH	01/17/2025	SDB3265201724	0	(100)	3.3362	(329.60)	(333.62)	0.0000	4.3300	(1,275.00)	0.00	0.0396	(0.1182)	0.0000	1	(0.0785)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(100)	3.3370	(329.84)	(333.70)	0.0000	4.3300	(1,275.00)	0.00	0.0397	(0.1182)	0.0000	1	(0.0785)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(10,300)	3.3370	(34,006.32)	(34,371.15)	0.0000	4.3300	(1,275.00)	0.00	4.0902	(12.1731)	0.0000	1	(8.0829)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(14,900)	3.3370	(49,145.03)	(49,721.37)	0.0000	4.3300	(1,275.00)	0.00	5.9111	(17.6097)	0.0000	1	(11.6986)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(43,400)	3.3370	(144,483.59)	(144,826.02)	0.0000	4.3300	(1,275.00)	0.00	17.3782	(51.2925)	0.0000	1	(33.9144)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(5,600)	3.3370	(18,635.58)	(18,687.23)	0.0000	4.3300	(1,275.00)	0.00	2.2414	(6.6184)	0.0000	1	(4.3769)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(3,200)	3.3370	(10,560.17)	(10,678.42)	0.0000	4.3300	(1,275.00)	0.00	1.2702	(3.7819)	0.0000	1	(2.5118)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(100)	3.3370	(332.28)	(333.70)	0.0000	4.3300	(1,275.00)	0.00	0.0400	(0.1182)	0.0000	1	(0.0782)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(6,941)	3.3370	(22,877.81)	(23,162.15)	0.0000	4.3300	(1,275.00)	0.00	2.7517	(8.2033)	0.0000	1	(5.4516)	02/07/2025
600547.SH	01/16/2025	SDB3265201724	0	(100)	3.3370	(329.60)	(333.70)	0.0000	4.3300	(1,275.00)	0.00	0.0396	(0.1182)	0.0000	1	(0.0785)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(100)	3.2890	(329.84)	(328.90)	0.0000	4.3300	(1,275.00)	0.00	0.0397	(0.1165)	0.0000	1	(0.0768)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(10,300)	3.2890	(34,006.32)	(33,876.56)	0.0000	4.3300	(1,275.00)	0.00	4.0902	(11.9979)	0.0000	1	(7.9077)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(14,900)	3.2890	(49,145.03)	(49,005.89)	0.0000	4.3300	(1,275.00)	0.00	5.9111	(17.3563)	0.0000	1	(11.4452)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(43,400)	3.2890	(144,483.59)	(142,741.99)	0.0000	4.3300	(1,275.00)	0.00	17.3782	(50.5545)	0.0000	1	(33.1763)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(5,600)	3.2890	(18,635.58)	(18,418.32)	0.0000	4.3300	(1,275.00)	0.00	2.2414	(6.5232)	0.0000	1	(4.2817)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(3,200)	3.2890	(10,560.17)	(10,524.76)	0.0000	4.3300	(1,275.00)	0.00	1.2702	(3.7275)	0.0000	1	(2.4574)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(100)	3.2890	(332.28)	(328.90)	0.0000	4.3300	(1,275.00)	0.00	0.0400	(0.1165)	0.0000	1	(0.0765)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(6,941)	3.2890	(22,877.81)	(22,828.85)	0.0000	4.3300	(1,275.00)	0.00	2.7517	(8.0852)	0.0000	1	(5.3335)	02/07/2025
600547.SH	01/15/2025	SDB3265201724	0	(100)	3.2890	(329.60)	(328.90)	0.0000	4.3300	(1,275.00)	0.00	0.0396	(0.1165)	0.0000	1	(0.0768)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(100)	3.3017	(329.84)	(330.17)	0.0000	4.3300	(1,292.54)	0.00	0.0397	(0.1185)	0.0000	1	(0.0789)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(10,300)	3.3017	(34,006.32)	(34,008.01)	0.0000	4.3300	(1,292.54)	0.00	4.0902	(12.2102)	0.0000	1	(8.1200)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(14,900)	3.3017	(49,145.03)	(49,196.06)	0.0000	4.3300	(1,292.54)	0.00	5.9111	(17.6633)	0.0000	1	(11.7522)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(43,400)	3.3017	(144,483.59)	(143,295.91)	0.0000	4.3300	(1,292.54)	0.00	17.3782	(51.4488)	0.0000	1	(34.0706)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(5,600)	3.3017	(18,635.58)	(18,489.79)	0.0000	4.3300	(1,292.54)	0.00	2.2414	(6.6386)	0.0000	1	(4.3971)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(3,200)	3.3017	(10,560.17)	(10,565.60)	0.0000	4.3300	(1,292.54)	0.00	1.2702	(3.7935)	0.0000	1	(2.5233)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(100)	3.3017	(332.28)	(330.17)	0.0000	4.3300	(1,292.54)	0.00	0.0400	(0.1185)	0.0000	1	(0.0786)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(6,941)	3.3017	(22,877.81)	(22,917.44)	0.0000	4.3300	(1,292.54)	0.00	2.7517	(8.2283)	0.0000	1	(5.4766)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(3,159)	3.3017	(10,412.19)	(10,430.23)	0.0000	4.3300	(1,292.54)	0.00	1.2524	(3.7449)	0.0000	1	(2.4925)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(15,000)	3.3017	(48,617.81)	(49,526.24)	0.0000	4.3300	(1,292.54)	0.00	5.8476	(17.7818)	0.0000	1	(11.9342)	02/07/2025
600547.SH	01/14/2025	SDB3265201724	0	(41,541)	3.3017	(136,013.96)	(137,157.96)	0.0000	4.3300	(1,292.54)	0.00	16.3595	(49.2450)	0.0000	1	(32.8856)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(43,400)	3.3318	(144,483.59)	(144,599.73)	0.0000	4.3300	(1,275.00)	0.00	17.3782	(51.2124)	0.0000	1	(33.8342)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(5,600)	3.3318	(18,635.58)	(18,658.03)	0.0000	4.3300	(1,275.00)	0.00	2.2414	(6.6081)	0.0000	1	(4.3666)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(3,200)	3.3318	(10,560.17)	(10,661.73)	0.0000	4.3300	(1,275.00)	0.00	1.2702	(3.7760)	0.0000	1	(2.5059)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(100)	3.3318	(332.28)	(333.18)	0.0000	4.3300	(1,275.00)	0.00	0.0400	(0.1180)	0.0000	1	(0.0780)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(6,941)	3.3318	(22,877.81)	(23,125.96)	0.0000	4.3300	(1,275.00)	0.00	2.7517	(8.1904)	0.0000	1	(5.4388)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(3,159)	3.3318	(10,412.19)	(10,525.13)	0.0000	4.3300	(1,275.00)	0.00	1.2524	(3.7276)	0.0000	1	(2.4753)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(15,000)	3.3318	(48,617.81)	(49,976.86)	0.0000	4.3300	(1,275.00)	0.00	5.8476	(17.7001)	0.0000	1	(11.8525)	02/07/2025
600547.SH	01/13/2025	SDB3265201724	0	(41,541)	3.3318	(136,013.96)	(138,405.93)	0.0000	4.3300	(1,275.00)	0.00	16.3595	(49.0188)	0.0000	1	(32.6593)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(3,200)	3.3272	(10,560.17)	(10,647.18)	0.0000	4.3300	(1,275.00)	0.00	3.8105	(11.3126)	0.0000	3	(7.5022)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(100)	3.3272	(332.28)	(332.72)	0.0000	4.3300	(1,275.00)	0.00	0.1199	(0.3535)	0.0000	3	(0.2336)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(6,941)	3.3272	(22,877.81)	(23,094.41)	0.0000	4.3300	(1,275.00)	0.00	8.2551	(24.5378)	0.0000	3	(16.2827)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(3,159)	3.3272	(10,412.19)	(10,510.77)	0.0000	4.3300	(1,275.00)	0.00	3.5751	(11.1677)	0.0000	3	(7.4106)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(15,000)	3.3272	(48,617.81)	(49,908.68)	0.0000	4.3300	(1,275.00)	0.00	17.5429	(53.0280)	0.0000	3	(35.4850)	02/07/2025
600547.SH	01/10/2025	SDB3265201724	0	(41,541)	3.3272	(136,013.96)	(138,217.08)	0.0000	4.3300	(1,275.00)	0.00	49.0784	(146.8557)	0.0000	3	(97.7773)	02/07/2025
600547.SH	01/09/2025	SDB3265201724	0	(15,000)	3.2412	(48,617.81)	(48,617.81)	0.0000	4.3300	(1,275.00)	0.00	5.8476	(17.2188)	0.0000	1	(11.3712)	02/07/2025
600547.SH	01/09/2025	SDB3265201724	0	(41,541)	3.2742	(136,013.96)	(136,013.96)	0.0000	4.3300	(1,275.00)	0.00	16.3595	(48.1716)	0.0000	1	(31.8122)	02/07/2025
TOTAL SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND												310.3796	(922.6258)	0.0000		(612.2462)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
600350.SH	01/17/2025	SDB3264583140	0	(30,300)	1.3421	(40,279.03)	(40,665.87)	0.0000	4.3300	(595.51)	0.00	4.8447	(6.7269)	0.0000	1	(1.8822)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(70,900)	1.3421	(94,350.60)	(95,155.46)	0.0000	4.3300	(595.51)	0.00	11.3483	(15.7405)	0.0000	1	(4.3922)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(15,000)	1.3421	(19,954.02)	(20,131.62)	0.0000	4.3300	(595.51)	0.00	2.4000	(3.3301)	0.0000	1	(0.9301)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(19,400)	1.3421	(25,876.61)	(26,036.90)	0.0000	4.3300	(595.51)	0.00	3.1124	(4.3070)	0.0000	1	(1.1946)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(6,300)	1.3421	(8,426.13)	(8,455.28)	0.0000	4.3300	(595.51)	0.00	1.0135	(1.3987)	0.0000	1	(0.3852)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(500)	1.3421	(669.00)	(671.05)	0.0000	4.3300	(595.51)	0.00	0.0805	(0.1110)	0.0000	1	(0.0305)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(2,800)	1.3421	(3,732.44)	(3,757.90)	0.0000	4.3300	(595.51)	0.00	0.4489	(0.6216)	0.0000	1	(0.1727)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(8,200)	1.3421	(10,881.98)	(11,005.29)	0.0000	4.3300	(595.51)	0.00	1.3089	(1.8205)	0.0000	1	(0.5116)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(1,200)	1.3421	(1,684.62)	(1,610.53)	0.0000	4.3300	(595.51)	0.00	0.2026	(0.2664)	0.0000	1	(0.0638)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(3,500)	1.3421	(4,913.49)	(4,697.38)	0.0000	4.3300	(595.51)	0.00	0.5910	(0.7770)	0.0000	1	(0.1860)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(300)	1.3421	(421.16)	(402.63)	0.0000	4.3300	(595.51)	0.00	0.0507	(0.0666)	0.0000	1	(0.0159)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(500)	1.3421	(701.93)	(671.05)	0.0000	4.3300	(595.51)	0.00	0.0844	(0.1110)	0.0000	1	(0.0266)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(500)	1.3421	(701.93)	(671.05)	0.0000	4.3300	(595.51)	0.00	0.0844	(0.1110)	0.0000	1	(0.0266)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(3,700)	1.3421	(5,194.26)	(4,965.80)	0.0000	4.3300	(595.51)	0.00	0.6248	(0.8214)	0.0000	1	(0.1967)	02/07/2025
600350.SH	01/17/2025	SDB3264583140	0	(8,200)	1.3421	(11,511.60)	(11,005.29)	0.0000	4.3300	(595.51)	0.00	1.3846	(1.8205)	0.0000	1	(0.4359)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(15,000)	1.3258	(19,954.02)	(19,887.41)	0.0000	4.3300	(595.51)	0.00	2.4000	(3.2897)	0.0000	1	(0.8897)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(19,400)	1.3258	(25,876.61)	(25,721.04)	0.0000	4.3300	(595.51)	0.00	3.1124	(4.2547)	0.0000	1	(1.1424)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(6,300)	1.3258	(8,426.13)	(8,352.71)	0.0000	4.3300	(595.51)	0.00	1.0135	(1.3817)	0.0000	1	(0.3682)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(500)	1.3258	(669.00)	(662.91)	0.0000	4.3300	(595.51)	0.00	0.0805	(0.1097)	0.0000	1	(0.0292)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(2,800)	1.3258	(3,732.44)	(3,712.32)	0.0000	4.3300	(595.51)	0.00	0.4489	(0.6141)	0.0000	1	(0.1652)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(8,200)	1.3258	(10,881.98)	(10,871.78)	0.0000	4.3300	(595.51)	0.00	1.3089	(1.7984)	0.0000	1	(0.4895)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(1,200)	1.3258	(1,684.62)	(1,590.99)	0.0000	4.3300	(595.51)	0.00	0.2026	(0.2632)	0.0000	1	(0.0606)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(3,500)	1.3258	(4,913.49)	(4,640.39)	0.0000	4.3300	(595.51)	0.00	0.5910	(0.7676)	0.0000	1	(0.1766)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(300)	1.3258	(421.16)	(397.75)	0.0000	4.3300	(595.51)	0.00	0.0507	(0.0658)	0.0000	1	(0.0151)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(500)	1.3258	(701.93)	(662.91)	0.0000	4.3300	(595.51)	0.00	0.0844	(0.1097)	0.0000	1	(0.0252)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(500)	1.3258	(701.93)	(662.91)	0.0000	4.3300	(595.51)	0.00	0.0844	(0.1097)	0.0000	1	(0.0252)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(3,700)	1.3258	(5,194.26)	(4,905.56)	0.0000	4.3300	(595.51)	0.00	0.6248	(0.8115)	0.0000	1	(0.1867)	02/07/2025
600350.SH	01/16/2025	SDB3264583140	0	(8,200)	1.3258	(11,511.60)	(10,871.78)	0.0000	4.3300	(595.51)	0.00	1.3846	(1.7984)	0.0000	1	(0.4138)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(6,300)	1.3379	(8,426.13)	(8,428.73)	0.0000	4.3300	(494.82)	0.00	1.0135	(1.1585)	0.0000	1	(0.1450)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(500)	1.3379	(669.00)	(668.95)	0.0000	4.3300	(494.82)	0.00	0.0805	(0.0919)	0.0000	1	(0.0115)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(2,800)	1.3379	(3,732.44)	(3,746.10)	0.0000	4.3300	(494.82)	0.00	0.4489	(0.5149)	0.0000	1	(0.0660)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(8,200)	1.3379	(10,881.98)	(10,970.72)	0.0000	4.3300	(494.82)	0.00	1.3089	(1.5079)	0.0000	1	(0.1991)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(1,200)	1.3379	(1,684.62)	(1,605.47)	0.0000	4.3300	(494.82)	0.00	0.2026	(0.2207)	0.0000	1	(0.0180)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(3,500)	1.3379	(4,913.49)	(4,682.63)	0.0000	4.3300	(494.82)	0.00	0.5910	(0.6436)	0.0000	1	(0.0526)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(300)	1.3379	(421.16)	(401.37)	0.0000	4.3300	(494.82)	0.00	0.0507	(0.0552)	0.0000	1	(0.0045)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(500)	1.3379	(701.93)	(668.95)	0.0000	4.3300	(494.82)	0.00	0.0844	(0.0919)	0.0000	1	(0.0075)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(500)	1.3379	(701.93)	(668.95)	0.0000	4.3300	(494.82)	0.00	0.0844	(0.0919)	0.0000	1	(0.0075)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(3,700)	1.3379	(5,194.26)	(4,950.20)	0.0000	4.3300	(494.82)	0.00	0.6248	(0.6804)	0.0000	1	(0.0556)	02/07/2025
600350.SH	01/15/2025	SDB3264583140	0	(8,200)	1.3379	(11,511.60)	(10,970.72)	0.0000	4.3300	(494.82)	0.00	1.3846	(1.5079)	0.0000	1	(0.1233)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(2,800)	1.3319	(3,732.44)	(3,729.19)	0.0000	4.3300	(470.07)	0.00	0.4489	(0.4869)	0.0000	1	(0.0380)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(8,200)	1.3319	(10,881.98)	(10,921.21)	0.0000	4.3300	(470.07)	0.00	1.3089	(1.4260)	0.0000	1	(0.1172)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(1,200)	1.3319	(1,684.62)	(1,598.23)	0.0000	4.3300	(470.07)	0.00	0.2026	(0.2087)	0.0000	1	(0.0061)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(3,500)	1.3319	(4,913.49)	(4,661.49)	0.0000	4.3300	(470.07)	0.00	0.5910	(0.6087)	0.0000	1	(0.0177)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(300)	1.3319	(421.16)	(399.56)	0.0000	4.3300	(470.07)	0.00	0.0507	(0.0522)	0.0000	1	(0.0015)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(500)	1.3319	(701.93)	(665.93)	0.0000	4.3300	(470.07)	0.00	0.0844	(0.0870)	0.0000	1	(0.0025)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(500)	1.3319	(701.93)	(665.93)	0.0000	4.3300	(470.07)	0.00	0.0844	(0.0870)	0.0000	1	(0.0025)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(3,700)	1.3319	(5,194.26)	(4,927.86)	0.0000	4.3300	(470.07)	0.00	0.6248	(0.6435)	0.0000	1	(0.0187)	02/07/2025
600350.SH	01/14/2025	SDB3264583140	0	(8,200)	1.3319	(11,511.60)	(10,921.21)	0.0000	4.3300	(470.07)	0.00	1.3846	(1.4260)	0.0000	1	(0.0414)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(1,200)	1.3583	(1,684.62)	(1,629.96)	0.0000	4.3300	(451.68)	0.00	0.2026	(0.2045)	0.0000	1	(0.0019)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(3,500)	1.3583	(4,913.49)	(4,754.06)	0.0000	4.3300	(451.68)	0.00	0.5910	(0.5965)	0.0000	1	(0.0055)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(300)	1.3583	(421.16)	(407.49)	0.0000	4.3300	(451.68)	0.00	0.0507	(0.0511)	0.0000	1	(0.0005)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(500)	1.3583	(701.93)	(679.15)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0852)	0.0000	1	(0.0008)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(500)	1.3583	(701.93)	(679.15)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0852)	0.0000	1	(0.0008)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600350.SH	01/13/2025	SDB3264583140	0	(3,700)	1.3583	(5,194.26)	(5,025.72)	0.0000	4.3300	(451.68)	0.00	0.6248	(0.6306)	0.0000	1	(0.0058)	02/07/2025
600350.SH	01/13/2025	SDB3264583140	0	(8,200)	1.3583	(11,511.60)	(11,138.09)	0.0000	4.3300	(451.68)	0.00	1.3846	(1.3974)	0.0000	1	(0.0129)	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(1,200)	1.3290	(1,684.62)	(1,594.79)	0.0000	4.3300	(451.68)	0.00	0.6079	(0.6003)	0.0000	3	0.0076	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(3,500)	1.3290	(4,913.49)	(4,651.46)	0.0000	4.3300	(451.68)	0.00	1.7730	(1.7508)	0.0000	3	0.0222	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(300)	1.3290	(421.16)	(398.70)	0.0000	4.3300	(451.68)	0.00	0.1520	(0.1501)	0.0000	3	0.0019	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(500)	1.3290	(701.93)	(664.50)	0.0000	4.3300	(451.68)	0.00	0.2533	(0.2501)	0.0000	3	0.0032	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(500)	1.3290	(701.93)	(664.50)	0.0000	4.3300	(451.68)	0.00	0.2533	(0.2501)	0.0000	3	0.0032	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(3,700)	1.3290	(5,194.26)	(4,917.26)	0.0000	4.3300	(451.68)	0.00	1.8743	(1.8508)	0.0000	3	0.0234	02/07/2025
600350.SH	01/10/2025	SDB3264583140	0	(8,200)	1.3290	(11,511.60)	(10,897.72)	0.0000	4.3300	(451.68)	0.00	4.1538	(4.1019)	0.0000	3	0.0519	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(1,200)	1.3361	(1,684.62)	(1,603.37)	0.0000	4.3300	(451.68)	0.00	0.2026	(0.2012)	0.0000	1	0.0015	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(3,500)	1.3361	(4,913.49)	(4,676.50)	0.0000	4.3300	(451.68)	0.00	0.5910	(0.5867)	0.0000	1	0.0042	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(300)	1.3361	(421.16)	(400.84)	0.0000	4.3300	(451.68)	0.00	0.0507	(0.0503)	0.0000	1	0.0004	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(500)	1.3361	(701.93)	(668.07)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0838)	0.0000	1	0.0006	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(500)	1.3361	(701.93)	(668.07)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0838)	0.0000	1	0.0006	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(3,700)	1.3361	(5,194.26)	(4,943.73)	0.0000	4.3300	(451.68)	0.00	0.6248	(0.6203)	0.0000	1	0.0045	02/07/2025
600350.SH	01/09/2025	SDB3264583140	0	(8,200)	1.3361	(11,511.60)	(10,956.36)	0.0000	4.3300	(451.68)	0.00	1.3846	(1.3746)	0.0000	1	0.0099	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(1,200)	1.3495	(1,684.62)	(1,619.42)	0.0000	4.3300	(451.68)	0.00	0.2026	(0.2032)	0.0000	1	(0.0006)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(3,500)	1.3495	(4,913.49)	(4,723.31)	0.0000	4.3300	(451.68)	0.00	0.5910	(0.5926)	0.0000	1	(0.0016)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(300)	1.3495	(421.16)	(404.86)	0.0000	4.3300	(451.68)	0.00	0.0507	(0.0508)	0.0000	1	(0.0001)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(500)	1.3495	(701.93)	(674.76)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0847)	0.0000	1	(0.0002)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(500)	1.3495	(701.93)	(674.76)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0847)	0.0000	1	(0.0002)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(3,700)	1.3495	(5,194.26)	(4,993.22)	0.0000	4.3300	(451.68)	0.00	0.6248	(0.6265)	0.0000	1	(0.0017)	02/07/2025
600350.SH	01/08/2025	SDB3264583140	0	(8,200)	1.3495	(11,511.60)	(11,066.05)	0.0000	4.3300	(451.68)	0.00	1.3846	(1.3884)	0.0000	1	(0.0038)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(1,200)	1.3555	(1,684.62)	(1,626.62)	0.0000	4.3300	(451.68)	0.00	0.2026	(0.2041)	0.0000	1	(0.0015)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(3,500)	1.3555	(4,913.49)	(4,744.30)	0.0000	4.3300	(451.68)	0.00	0.5910	(0.5952)	0.0000	1	(0.0043)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(300)	1.3555	(421.16)	(406.65)	0.0000	4.3300	(451.68)	0.00	0.0507	(0.0510)	0.0000	1	(0.0004)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(500)	1.3555	(701.93)	(677.76)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0850)	0.0000	1	(0.0006)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(500)	1.3555	(701.93)	(677.76)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0850)	0.0000	1	(0.0006)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(3,700)	1.3555	(5,194.26)	(5,015.41)	0.0000	4.3300	(451.68)	0.00	0.6248	(0.6293)	0.0000	1	(0.0045)	02/07/2025
600350.SH	01/07/2025	SDB3264583140	0	(8,200)	1.3555	(11,511.60)	(11,115.22)	0.0000	4.3300	(451.68)	0.00	1.3846	(1.3946)	0.0000	1	(0.0100)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(1,200)	1.4039	(1,684.62)	(1,684.62)	0.0000	4.3300	(451.68)	0.00	0.2026	(0.2114)	0.0000	1	(0.0087)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(3,500)	1.4039	(4,913.49)	(4,913.49)	0.0000	4.3300	(451.68)	0.00	0.5910	(0.6165)	0.0000	1	(0.0255)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(300)	1.4039	(421.16)	(421.16)	0.0000	4.3300	(451.68)	0.00	0.0507	(0.0528)	0.0000	1	(0.0022)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(500)	1.4039	(701.93)	(701.93)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0881)	0.0000	1	(0.0036)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(500)	1.4039	(701.93)	(701.93)	0.0000	4.3300	(451.68)	0.00	0.0844	(0.0881)	0.0000	1	(0.0036)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(3,700)	1.4039	(5,194.26)	(5,194.26)	0.0000	4.3300	(451.68)	0.00	0.6248	(0.6517)	0.0000	1	(0.0269)	02/07/2025
600350.SH	01/06/2025	SDB3264583140	0	(8,200)	1.4039	(11,511.60)	(11,511.60)	0.0000	4.3300	(451.68)	0.00	1.3846	(1.4443)	0.0000	1	(0.0597)	02/07/2025
TOTAL SHANDONG HI-SPEED COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												73.8003	(89.2284)	0.0000		(15.4281)	
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688087.SH	01/17/2025	SDB3264649724	0	(300)	4.2128	(1,153.33)	(1,263.84)	0.0000	4.3300	(1,667.20)	0.00	0.1387	(0.5853)	0.0000	1	(0.4466)	02/07/2025
688087.SH	01/17/2025	SDB3264649724	0	(3,235)	4.2128	(12,891.36)	(13,628.42)	0.0000	4.3300	(1,667.20)	0.00	1.5505	(6.3115)	0.0000	1	(4.7609)	02/07/2025
688087.SH	01/17/2025	SDB3264649724	0	(4,765)	4.2128	(18,868.26)	(20,074.01)	0.0000	4.3300	(1,667.20)	0.00	2.2694	(9.2965)	0.0000	1	(7.0271)	02/07/2025
688087.SH	01/17/2025	SDB3264649724	0	(142)	4.2128	(587.76)	(598.22)	0.0000	4.3300	(1,667.20)	0.00	0.0707	(0.2770)	0.0000	1	(0.2063)	02/07/2025
688087.SH	01/16/2025	SDB3264649724	0	(300)	4.1203	(1,153.33)	(1,236.08)	0.0000	4.3300	(1,667.20)	0.00	0.1387	(0.5724)	0.0000	1	(0.4337)	02/07/2025
688087.SH	01/16/2025	SDB3264649724	0	(3,235)	4.1203	(12,891.36)	(13,329.05)	0.0000	4.3300	(1,667.20)	0.00	1.5505	(6.1728)	0.0000	1	(4.6223)	02/07/2025
688087.SH	01/16/2025	SDB3264649724	0	(4,765)	4.1203	(18,868.26)	(19,633.05)	0.0000	4.3300	(1,667.20)	0.00	2.2694	(9.0923)	0.0000	1	(6.8229)	02/07/2025
688087.SH	01/16/2025	SDB3264649724	0	(142)	4.1203	(587.76)	(585.08)	0.0000	4.3300	(1,667.20)	0.00	0.0707	(0.2710)	0.0000	1	(0.2003)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(300)	4.1102	(1,153.33)	(1,233.06)	0.0000	4.3300	(1,711.11)	0.00	0.1387	(0.5861)	0.0000	1	(0.4474)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(3,235)	4.1102	(12,891.36)	(13,296.54)	0.0000	4.3300	(1,711.11)	0.00	1.5505	(6.3200)	0.0000	1	(4.7694)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(4,765)	4.1102	(18,868.26)	(19,585.16)	0.0000	4.3300	(1,711.11)	0.00	2.2694	(9.3090)	0.0000	1	(7.0396)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(142)	4.1102	(587.76)	(583.65)	0.0000	4.3300	(1,711.11)	0.00	0.0707	(0.2774)	0.0000	1	(0.2067)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(2,037)	4.1102	(8,431.52)	(8,372.50)	0.0000	4.3300	(1,711.11)	0.00	1.0141	(3.9795)	0.0000	1	(2.9654)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688087.SH	01/15/2025	SDB3264649724	0	(621)	4.1102	(2,570.43)	(2,552.44)	0.0000	4.3300	(1,711.11)	0.00	0.3092	(1.2132)	0.0000	1	(0.9040)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(2,563)	4.1102	(10,608.73)	(10,534.48)	0.0000	4.3300	(1,711.11)	0.00	1.2760	(5.0071)	0.0000	1	(3.7311)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(4,237)	4.1102	(17,537.72)	(17,414.97)	0.0000	4.3300	(1,711.11)	0.00	2.1094	(8.2775)	0.0000	1	(6.1681)	02/07/2025
688087.SH	01/15/2025	SDB3264649724	0	(76)	4.1102	(314.58)	(312.38)	0.0000	4.3300	(1,711.11)	0.00	0.0378	(0.1485)	0.0000	1	(0.1106)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(300)	4.1493	(1,153.33)	(1,244.79)	0.0000	4.3300	(1,711.11)	0.00	0.1387	(0.5917)	0.0000	1	(0.4529)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(3,235)	4.1493	(12,891.36)	(13,422.96)	0.0000	4.3300	(1,711.11)	0.00	1.5505	(6.3801)	0.0000	1	(4.8295)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(4,765)	4.1493	(18,868.26)	(19,771.38)	0.0000	4.3300	(1,711.11)	0.00	2.2694	(9.3975)	0.0000	1	(7.1281)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(142)	4.1493	(587.76)	(589.20)	0.0000	4.3300	(1,711.11)	0.00	0.0707	(0.2801)	0.0000	1	(0.2094)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(2,037)	4.1493	(8,431.52)	(8,452.11)	0.0000	4.3300	(1,711.11)	0.00	1.0141	(4.0174)	0.0000	1	(3.0032)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(621)	4.1493	(2,570.43)	(2,576.71)	0.0000	4.3300	(1,711.11)	0.00	0.3092	(1.2247)	0.0000	1	(0.9156)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(2,563)	4.1493	(10,608.73)	(10,634.64)	0.0000	4.3300	(1,711.11)	0.00	1.2760	(5.0547)	0.0000	1	(3.7788)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(4,237)	4.1493	(17,537.72)	(17,580.55)	0.0000	4.3300	(1,711.11)	0.00	2.1094	(8.3562)	0.0000	1	(6.2468)	02/07/2025
688087.SH	01/14/2025	SDB3264649724	0	(76)	4.1493	(314.58)	(315.35)	0.0000	4.3300	(1,711.11)	0.00	0.0378	(0.1499)	0.0000	1	(0.1121)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(300)	4.1498	(1,153.33)	(1,244.93)	0.0000	4.3300	(1,711.11)	0.00	0.1387	(0.5917)	0.0000	1	(0.4530)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(3,235)	4.1498	(12,891.36)	(13,424.50)	0.0000	4.3300	(1,711.11)	0.00	1.5505	(6.3808)	0.0000	1	(4.8302)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(4,765)	4.1498	(18,868.26)	(19,773.64)	0.0000	4.3300	(1,711.11)	0.00	2.2694	(9.3986)	0.0000	1	(7.1292)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(142)	4.1498	(587.76)	(589.27)	0.0000	4.3300	(1,711.11)	0.00	0.0707	(0.2801)	0.0000	1	(0.2094)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(2,037)	4.1498	(8,431.52)	(8,453.08)	0.0000	4.3300	(1,711.11)	0.00	1.0141	(4.0178)	0.0000	1	(3.0037)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(621)	4.1498	(2,570.43)	(2,577.01)	0.0000	4.3300	(1,711.11)	0.00	0.3092	(1.2249)	0.0000	1	(0.9157)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(2,563)	4.1498	(10,608.73)	(10,635.85)	0.0000	4.3300	(1,711.11)	0.00	1.2760	(5.0553)	0.0000	1	(3.7793)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(4,237)	4.1498	(17,537.72)	(17,582.56)	0.0000	4.3300	(1,711.11)	0.00	2.1094	(8.3572)	0.0000	1	(6.2478)	02/07/2025
688087.SH	01/13/2025	SDB3264649724	0	(76)	4.1498	(314.58)	(315.38)	0.0000	4.3300	(1,711.11)	0.00	0.0378	(0.1499)	0.0000	1	(0.1121)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(300)	4.1383	(1,153.33)	(1,241.48)	0.0000	4.3300	(1,711.11)	0.00	0.4162	(1.7703)	0.0000	3	(1.3541)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(3,235)	4.1383	(12,891.36)	(13,387.30)	0.0000	4.3300	(1,711.11)	0.00	4.6516	(19.0893)	0.0000	3	(14.4377)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(4,765)	4.1383	(18,868.26)	(19,718.85)	0.0000	4.3300	(1,711.11)	0.00	6.8083	(28.1177)	0.0000	3	(21.3094)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(142)	4.1383	(587.76)	(587.63)	0.0000	4.3300	(1,711.11)	0.00	0.2121	(0.8379)	0.0000	3	(0.6258)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(2,037)	4.1383	(8,431.52)	(8,429.65)	0.0000	4.3300	(1,711.11)	0.00	3.0424	(12.0201)	0.0000	3	(8.9777)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(621)	4.1383	(2,570.43)	(2,569.87)	0.0000	4.3300	(1,711.11)	0.00	0.9275	(3.6644)	0.0000	3	(2.7369)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(2,563)	4.1383	(10,608.73)	(10,606.38)	0.0000	4.3300	(1,711.11)	0.00	3.8280	(15.1239)	0.0000	3	(11.2960)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(4,237)	4.1383	(17,537.72)	(17,533.85)	0.0000	4.3300	(1,711.11)	0.00	6.3282	(25.0020)	0.0000	3	(18.6738)	02/07/2025
688087.SH	01/10/2025	SDB3264649724	0	(76)	4.1383	(314.58)	(314.51)	0.0000	4.3300	(1,711.11)	0.00	0.1135	(0.4485)	0.0000	3	(0.3350)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(300)	3.9622	(1,153.33)	(1,188.66)	0.0000	4.3300	(1,711.11)	0.00	0.1387	(0.5650)	0.0000	1	(0.4263)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(3,235)	3.9622	(12,891.36)	(12,817.76)	0.0000	4.3300	(1,711.11)	0.00	1.5505	(6.0924)	0.0000	1	(4.5419)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(4,765)	3.9622	(18,868.26)	(18,879.94)	0.0000	4.3300	(1,711.11)	0.00	2.2694	(8.9738)	0.0000	1	(6.7044)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(142)	3.9622	(587.76)	(562.63)	0.0000	4.3300	(1,711.11)	0.00	0.0707	(0.2674)	0.0000	1	(0.1967)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(2,037)	3.9622	(8,431.52)	(8,071.03)	0.0000	4.3300	(1,711.11)	0.00	1.0141	(3.8362)	0.0000	1	(2.8221)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(621)	3.9622	(2,570.43)	(2,460.53)	0.0000	4.3300	(1,711.11)	0.00	0.3092	(1.1695)	0.0000	1	(0.8603)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(2,563)	3.9622	(10,608.73)	(10,155.15)	0.0000	4.3300	(1,711.11)	0.00	1.2760	(4.8268)	0.0000	1	(3.5508)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(4,237)	3.9622	(17,537.72)	(16,787.90)	0.0000	4.3300	(1,711.11)	0.00	2.1094	(7.9794)	0.0000	1	(5.8701)	02/07/2025
688087.SH	01/09/2025	SDB3264649724	0	(76)	3.9622	(314.58)	(301.13)	0.0000	4.3300	(1,711.11)	0.00	0.0378	(0.1431)	0.0000	1	(0.1053)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(300)	3.8441	(1,153.33)	(1,153.22)	0.0000	4.3300	(1,711.11)	0.00	0.1387	(0.5481)	0.0000	1	(0.4094)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(3,235)	3.8441	(12,891.36)	(12,435.61)	0.0000	4.3300	(1,711.11)	0.00	1.5505	(5.9108)	0.0000	1	(4.3602)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(4,765)	3.8441	(18,868.26)	(18,317.06)	0.0000	4.3300	(1,711.11)	0.00	2.2694	(8.7063)	0.0000	1	(6.4368)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(142)	3.8441	(587.76)	(545.86)	0.0000	4.3300	(1,711.11)	0.00	0.0707	(0.2595)	0.0000	1	(0.1888)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(2,037)	3.8441	(8,431.52)	(7,830.40)	0.0000	4.3300	(1,711.11)	0.00	1.0141	(3.7219)	0.0000	1	(2.7077)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(621)	3.8441	(2,570.43)	(2,387.18)	0.0000	4.3300	(1,711.11)	0.00	0.3092	(1.1346)	0.0000	1	(0.8255)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(2,563)	3.8441	(10,608.73)	(9,852.38)	0.0000	4.3300	(1,711.11)	0.00	1.2760	(4.6829)	0.0000	1	(3.4069)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(4,237)	3.8441	(17,537.72)	(16,287.38)	0.0000	4.3300	(1,711.11)	0.00	2.1094	(7.7415)	0.0000	1	(5.6322)	02/07/2025
688087.SH	01/08/2025	SDB3264649724	0	(76)	3.8441	(314.58)	(292.15)	0.0000	4.3300	(1,711.11)	0.00	0.0378	(0.1389)	0.0000	1	(0.1010)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(3,235)	3.9190	(12,891.36)	(12,677.87)	0.0000	4.3300	(1,710.45)	0.00	1.5505	(6.0236)	0.0000	1	(4.4730)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(4,765)	3.9190	(18,868.26)	(18,673.89)	0.0000	4.3300	(1,710.45)	0.00	2.2694	(8.8725)	0.0000	1	(6.6030)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(142)	3.9190	(587.76)	(556.49)	0.0000	4.3300	(1,710.45)	0.00	0.0707	(0.2644)	0.0000	1	(0.1937)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(2,037)	3.9190												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688087.SH	01/07/2025	SDB3264649724	0	(621)	3.9190	(2,570.43)	(2,433.68)	0.0000	4.3300	(1,710.45)	0.00	0.3092	(1.1563)	0.0000	1	(0.8471)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(2,563)	3.9190	(10,608.73)	(10,044.32)	0.0000	4.3300	(1,710.45)	0.00	1.2760	(4.7723)	0.0000	1	(3.4963)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(4,237)	3.9190	(17,537.72)	(16,604.68)	0.0000	4.3300	(1,710.45)	0.00	2.1094	(7.8893)	0.0000	1	(5.7799)	02/07/2025
688087.SH	01/07/2025	SDB3264649724	0	(76)	3.9190	(314.58)	(297.84)	0.0000	4.3300	(1,710.45)	0.00	0.0378	(0.1415)	0.0000	1	(0.1037)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(142)	4.1392	(587.76)	(587.76)	0.0000	4.3300	(1,677.76)	0.00	0.0707	(0.2739)	0.0000	1	(0.2032)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(2,037)	4.1392	(8,431.52)	(8,431.52)	0.0000	4.3300	(1,677.76)	0.00	1.0141	(3.9295)	0.0000	1	(2.9153)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(621)	4.1392	(2,570.43)	(2,570.43)	0.0000	4.3300	(1,677.76)	0.00	0.3092	(1.1979)	0.0000	1	(0.8888)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(2,563)	4.1392	(10,608.73)	(10,608.73)	0.0000	4.3300	(1,677.76)	0.00	1.2760	(4.9441)	0.0000	1	(3.6681)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(4,237)	4.1392	(17,537.72)	(17,537.72)	0.0000	4.3300	(1,677.76)	0.00	2.1094	(8.1734)	0.0000	1	(6.0640)	02/07/2025
688087.SH	01/06/2025	SDB3264649724	0	(76)	4.1392	(314.58)	(314.58)	0.0000	4.3300	(1,677.76)	0.00	0.0378	(0.1466)	0.0000	1	(0.1088)	02/07/2025
TOTAL SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND												91.7205	(362.9564)	0.0000		(271.2359)	
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603026.SH	01/17/2025	SDB3265604097	0	(300)	4.4719	(1,341.56)	(1,341.56)	0.0000	4.3300	(1,925.00)	0.00	0.1614	(0.7174)	0.0000	1	(0.5560)	02/07/2025
603026.SH	01/17/2025	SDB3265604097	0	(200)	4.5953	(919.07)	(919.07)	0.0000	4.3300	(1,925.00)	0.00	0.1105	(0.4914)	0.0000	1	(0.3809)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(1,300)	4.4412	(5,716.31)	(5,773.54)	0.0000	4.3300	(1,746.99)	0.00	0.6875	(2.8018)	0.0000	1	(2.1142)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(400)	4.4412	(1,746.73)	(1,776.47)	0.0000	4.3300	(1,746.99)	0.00	0.2101	(0.8621)	0.0000	1	(0.6520)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(2,500)	4.4412	(11,420.60)	(11,102.95)	0.0000	4.3300	(1,746.99)	0.00	1.3736	(5.3880)	0.0000	1	(4.0143)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(800)	4.4412	(3,652.36)	(3,552.94)	0.0000	4.3300	(1,746.99)	0.00	0.4393	(1.7242)	0.0000	1	(1.2849)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(5,000)	4.4412	(23,596.69)	(22,205.91)	0.0000	4.3300	(1,746.99)	0.00	2.8382	(10.7760)	0.0000	1	(7.9378)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(4,400)	4.4412	(20,598.02)	(19,541.20)	0.0000	4.3300	(1,746.99)	0.00	2.4775	(9.4829)	0.0000	1	(7.0054)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(100)	4.4412	(477.97)	(444.12)	0.0000	4.3300	(1,746.99)	0.00	0.0575	(0.2155)	0.0000	1	(0.1580)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(200)	4.4412	(955.93)	(888.24)	0.0000	4.3300	(1,746.99)	0.00	0.1150	(0.4310)	0.0000	1	(0.3161)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(600)	4.4412	(2,867.79)	(2,664.71)	0.0000	4.3300	(1,746.99)	0.00	0.3449	(1.2931)	0.0000	1	(0.9482)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(2,000)	4.4412	(9,559.32)	(8,882.36)	0.0000	4.3300	(1,746.99)	0.00	1.1498	(4.3104)	0.0000	1	(3.1606)	02/07/2025
603026.SH	01/16/2025	SDB3264649907	0	(1,800)	4.4412	(8,603.38)	(7,994.13)	0.0000	4.3300	(1,746.99)	0.00	1.0348	(3.8793)	0.0000	1	(2.8446)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(1,300)	4.3672	(5,716.31)	(5,677.34)	0.0000	4.3300	(1,746.99)	0.00	0.6875	(2.7551)	0.0000	1	(2.0675)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(400)	4.3672	(1,746.73)	(1,746.87)	0.0000	4.3300	(1,746.99)	0.00	0.2101	(0.8477)	0.0000	1	(0.6376)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(2,500)	4.3672	(11,420.60)	(10,917.97)	0.0000	4.3300	(1,746.99)	0.00	1.3736	(5.2982)	0.0000	1	(3.9246)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(800)	4.3672	(3,652.36)	(3,493.75)	0.0000	4.3300	(1,746.99)	0.00	0.4393	(1.6954)	0.0000	1	(1.2561)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(5,000)	4.3672	(23,596.69)	(21,835.93)	0.0000	4.3300	(1,746.99)	0.00	2.8382	(10.5964)	0.0000	1	(7.7583)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(4,400)	4.3672	(20,598.02)	(19,215.62)	0.0000	4.3300	(1,746.99)	0.00	2.4775	(9.3249)	0.0000	1	(6.8474)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(100)	4.3672	(477.97)	(436.72)	0.0000	4.3300	(1,746.99)	0.00	0.0575	(0.2119)	0.0000	1	(0.1544)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(200)	4.3672	(955.93)	(873.44)	0.0000	4.3300	(1,746.99)	0.00	0.1150	(0.4239)	0.0000	1	(0.3089)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(600)	4.3672	(2,867.79)	(2,620.31)	0.0000	4.3300	(1,746.99)	0.00	0.3449	(1.2716)	0.0000	1	(0.9266)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(2,000)	4.3672	(9,559.32)	(8,734.37)	0.0000	4.3300	(1,746.99)	0.00	1.1498	(4.2386)	0.0000	1	(3.0888)	02/07/2025
603026.SH	01/15/2025	SDB3264649907	0	(1,800)	4.3672	(8,603.38)	(7,860.93)	0.0000	4.3300	(1,746.99)	0.00	1.0348	(3.8147)	0.0000	1	(2.7799)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(1,300)	4.4268	(5,716.31)	(5,754.86)	0.0000	4.3300	(1,746.99)	0.00	0.6875	(2.7927)	0.0000	1	(2.1051)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(400)	4.4268	(1,746.73)	(1,770.73)	0.0000	4.3300	(1,746.99)	0.00	0.2101	(0.8593)	0.0000	1	(0.6492)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(2,500)	4.4268	(11,420.60)	(11,067.05)	0.0000	4.3300	(1,746.99)	0.00	1.3736	(5.3706)	0.0000	1	(3.9969)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(800)	4.4268	(3,652.36)	(3,541.46)	0.0000	4.3300	(1,746.99)	0.00	0.4393	(1.7186)	0.0000	1	(1.2793)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(5,000)	4.4268	(23,596.69)	(22,134.10)	0.0000	4.3300	(1,746.99)	0.00	2.8382	(10.7411)	0.0000	1	(7.9030)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(4,400)	4.4268	(20,598.02)	(19,478.00)	0.0000	4.3300	(1,746.99)	0.00	2.4775	(9.4522)	0.0000	1	(6.9747)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(100)	4.4268	(477.97)	(442.68)	0.0000	4.3300	(1,746.99)	0.00	0.0575	(0.2148)	0.0000	1	(0.1573)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(200)	4.4268	(955.93)	(885.36)	0.0000	4.3300	(1,746.99)	0.00	0.1150	(0.4296)	0.0000	1	(0.3147)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(600)	4.4268	(2,867.79)	(2,656.09)	0.0000	4.3300	(1,746.99)	0.00	0.3449	(1.2889)	0.0000	1	(0.9440)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(2,000)	4.4268	(9,559.32)	(8,853.64)	0.0000	4.3300	(1,746.99)	0.00	1.1498	(4.2964)	0.0000	1	(3.1467)	02/07/2025
603026.SH	01/14/2025	SDB3264649907	0	(1,800)	4.4268	(8,603.38)	(7,968.27)	0.0000	4.3300	(1,746.99)	0.00	1.0348	(3.8668)	0.0000	1	(2.8320)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(2,500)	4.3526	(11,420.60)	(10,881.40)	0.0000	4.3300	(1,749.14)	0.00	1.3736	(5.2870)	0.0000	1	(3.9133)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(800)	4.3526	(3,652.36)	(3,482.05)	0.0000	4.3300	(1,749.14)	0.00	0.4393	(1.6918)	0.0000	1	(1.2525)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(5,000)	4.3526	(23,596.69)	(21,762.80)	0.0000	4.3300	(1,749.14)	0.00	2.8382	(10.5739)	0.0000	1	(7.7358)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(4,400)	4.3526	(20,598.02)	(19,151.26)	0.0000	4.3300	(1,749.14)	0.00	2.4775	(9.3051)	0.0000	1	(6.8276)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(100)	4.3526	(477.97)	(435.26)	0.0000	4.3300	(1,749.14)	0.00	0.0575	(0.2115)	0.0000	1	(0.1540)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603026.SH	01/13/2025	SDB3264649907	0	(200)	4.3526	(955.93)	(870.51)	0.0000	4.3300	(1,749.14)	0.00	0.1150	(0.4230)	0.0000	1	(0.3080)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(600)	4.3526	(2,867.79)	(2,611.54)	0.0000	4.3300	(1,749.14)	0.00	0.3449	(1.2689)	0.0000	1	(0.9239)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(2,000)	4.3526	(9,559.32)	(8,705.12)	0.0000	4.3300	(1,749.14)	0.00	1.1498	(4.2296)	0.0000	1	(3.0798)	02/07/2025
603026.SH	01/13/2025	SDB3264649907	0	(1,800)	4.3526	(8,603.38)	(7,834.61)	0.0000	4.3300	(1,749.14)	0.00	1.0348	(3.8066)	0.0000	1	(2.7718)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(2,500)	4.4763	(11,420.60)	(11,190.77)	0.0000	4.3300	(1,749.14)	0.00	4.1209	(16.3118)	0.0000	3	(12.1909)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(800)	4.4763	(3,652.36)	(3,581.05)	0.0000	4.3300	(1,749.14)	0.00	1.3179	(5.2198)	0.0000	3	(3.9019)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(5,000)	4.4763	(23,596.69)	(22,381.55)	0.0000	4.3300	(1,749.14)	0.00	8.5145	(32.6237)	0.0000	3	(24.1092)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(4,400)	4.4763	(20,598.02)	(19,695.76)	0.0000	4.3300	(1,749.14)	0.00	7.4325	(28.7088)	0.0000	3	(21.2764)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(100)	4.4763	(477.97)	(447.63)	0.0000	4.3300	(1,749.14)	0.00	0.1725	(0.6525)	0.0000	3	(0.4800)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(200)	4.4763	(955.93)	(895.26)	0.0000	4.3300	(1,749.14)	0.00	0.3449	(1.3049)	0.0000	3	(0.9600)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(600)	4.4763	(2,867.79)	(2,685.79)	0.0000	4.3300	(1,749.14)	0.00	1.0348	(3.9148)	0.0000	3	(2.8800)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(2,000)	4.4763	(9,559.32)	(8,952.62)	0.0000	4.3300	(1,749.14)	0.00	3.4493	(13.0495)	0.0000	3	(9.6002)	02/07/2025
603026.SH	01/10/2025	SDB3264649907	0	(1,800)	4.4763	(8,603.38)	(8,057.36)	0.0000	4.3300	(1,749.14)	0.00	3.1044	(11.7445)	0.0000	3	(8.6401)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(2,500)	4.4434	(11,420.60)	(11,108.47)	0.0000	4.3300	(1,749.14)	0.00	1.3736	(5.3973)	0.0000	1	(4.0236)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(800)	4.4434	(3,652.36)	(3,554.71)	0.0000	4.3300	(1,749.14)	0.00	0.4393	(1.7271)	0.0000	1	(1.2878)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(5,000)	4.4434	(23,596.69)	(22,216.94)	0.0000	4.3300	(1,749.14)	0.00	2.8382	(10.7946)	0.0000	1	(7.9564)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(4,400)	4.4434	(20,598.02)	(19,550.90)	0.0000	4.3300	(1,749.14)	0.00	2.4775	(9.4992)	0.0000	1	(7.0217)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(100)	4.4434	(477.97)	(444.34)	0.0000	4.3300	(1,749.14)	0.00	0.0575	(0.2159)	0.0000	1	(0.1584)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(200)	4.4434	(955.93)	(888.68)	0.0000	4.3300	(1,749.14)	0.00	0.1150	(0.4318)	0.0000	1	(0.3168)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(600)	4.4434	(2,867.79)	(2,666.03)	0.0000	4.3300	(1,749.14)	0.00	0.3449	(1.2953)	0.0000	1	(0.9504)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(2,000)	4.4434	(9,559.32)	(8,886.77)	0.0000	4.3300	(1,749.14)	0.00	1.1498	(4.3178)	0.0000	1	(3.1681)	02/07/2025
603026.SH	01/09/2025	SDB3264649907	0	(1,800)	4.4434	(8,603.38)	(7,998.10)	0.0000	4.3300	(1,749.14)	0.00	1.0348	(3.8860)	0.0000	1	(2.8513)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(2,500)	4.4657	(11,420.60)	(11,164.20)	0.0000	4.3300	(1,749.14)	0.00	1.3736	(5.4244)	0.0000	1	(4.0507)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(800)	4.4657	(3,652.36)	(3,572.54)	0.0000	4.3300	(1,749.14)	0.00	0.4393	(1.7358)	0.0000	1	(1.2965)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(5,000)	4.4657	(23,596.69)	(22,328.40)	0.0000	4.3300	(1,749.14)	0.00	2.8382	(10.8487)	0.0000	1	(8.0106)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(4,400)	4.4657	(20,598.02)	(19,648.99)	0.0000	4.3300	(1,749.14)	0.00	2.4775	(9.5469)	0.0000	1	(7.0694)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(100)	4.4657	(477.97)	(446.57)	0.0000	4.3300	(1,749.14)	0.00	0.0575	(0.2170)	0.0000	1	(0.1595)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(200)	4.4657	(955.93)	(893.14)	0.0000	4.3300	(1,749.14)	0.00	0.1150	(0.4339)	0.0000	1	(0.3190)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(600)	4.4657	(2,867.79)	(2,679.41)	0.0000	4.3300	(1,749.14)	0.00	0.3449	(1.3018)	0.0000	1	(0.9569)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(2,000)	4.4657	(9,559.32)	(8,931.36)	0.0000	4.3300	(1,749.14)	0.00	1.1498	(4.3395)	0.0000	1	(3.1897)	02/07/2025
603026.SH	01/08/2025	SDB3264649907	0	(1,800)	4.4657	(8,603.38)	(8,038.22)	0.0000	4.3300	(1,749.14)	0.00	1.0348	(3.9055)	0.0000	1	(2.8707)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(5,000)	4.6118	(23,596.69)	(23,058.79)	0.0000	4.3300	(1,743.09)	0.00	2.8382	(11.1648)	0.0000	1	(8.3267)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(4,400)	4.6118	(20,598.02)	(20,291.74)	0.0000	4.3300	(1,743.09)	0.00	2.4775	(9.8251)	0.0000	1	(7.3476)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(100)	4.6118	(477.97)	(461.18)	0.0000	4.3300	(1,743.09)	0.00	0.0575	(0.2233)	0.0000	1	(0.1658)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(200)	4.6118	(955.93)	(922.35)	0.0000	4.3300	(1,743.09)	0.00	0.1150	(0.4466)	0.0000	1	(0.3316)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(600)	4.6118	(2,867.79)	(2,767.05)	0.0000	4.3300	(1,743.09)	0.00	0.3449	(1.3398)	0.0000	1	(0.9948)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(2,000)	4.6118	(9,559.32)	(9,223.52)	0.0000	4.3300	(1,743.09)	0.00	1.1498	(4.4659)	0.0000	1	(3.3162)	02/07/2025
603026.SH	01/07/2025	SDB3264649907	0	(1,800)	4.6118	(8,603.38)	(8,301.16)	0.0000	4.3300	(1,743.09)	0.00	1.0348	(4.0193)	0.0000	1	(2.9845)	02/07/2025
603026.SH	01/06/2025	SDB3264649907	0	(100)	4.7797	(477.97)	(477.97)	0.0000	4.3300	(1,679.26)	0.00	0.0575	(0.2230)	0.0000	1	(0.1655)	02/07/2025
603026.SH	01/06/2025	SDB3264649907	0	(200)	4.7797	(955.93)	(955.93)	0.0000	4.3300	(1,679.26)	0.00	0.1150	(0.4459)	0.0000	1	(0.3309)	02/07/2025
603026.SH	01/06/2025	SDB3264649907	0	(600)	4.7797	(2,867.79)	(2,867.79)	0.0000	4.3300	(1,679.26)	0.00	0.3449	(1.3377)	0.0000	1	(0.9928)	02/07/2025
603026.SH	01/06/2025	SDB3264649907	0	(2,000)	4.7797	(9,559.32)	(9,559.32)	0.0000	4.3300	(1,679.26)	0.00	1.1498	(4.4590)	0.0000	1	(3.3093)	02/07/2025
603026.SH	01/06/2025	SDB3264649907	0	(1,800)	4.7797	(8,603.38)	(8,603.38)	0.0000	4.3300	(1,679.26)	0.00	1.0348	(4.0131)	0.0000	1	(2.9783)	02/07/2025
TOTAL SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												102.1593	(391.4924)	0.0000		(289.3331)	
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301035.ZK	01/17/2025	SDB3264921655	0	(600)	6.4819	(3,828.18)	(3,889.12)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.1426)	0.0000	1	(1.6822)	02/07/2025
301035.ZK	01/17/2025	SDB3264921655	0	(400)	6.4819	(2,593.02)	(2,592.75)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.4284)	0.0000	1	(1.1165)	02/07/2025
301035.ZK	01/17/2025	SDB3264921655	0	(1,200)	6.4819	(7,983.94)	(7,778.24)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.2852)	0.0000	1	(3.3249)	02/07/2025
301035.ZK	01/17/2025	SDB3264921655	0	(200)	6.4819	(1,330.66)	(1,296.37)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.7142)	0.0000	1	(0.5542)	02/07/2025
301035.ZK	01/16/2025	SDB3264921655	0	(600)	6.2171	(3,828.18)	(3,730.27)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0551)	0.0000	1	(1.5947)	02/07/2025
301035.ZK	01/16/2025	SDB3264921655	0	(400)	6.2171	(2,593.02)	(2,486.84)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3701)	0.0000	1	(1.0582)	02/07/2025
301035.ZK	01/16/2025	SDB3264921655	0	(1,200)	6.2171	(7,983.94)	(7,460.53)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.1102)	0.0000	1	(3.1499)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301035.ZK	01/16/2025	SDB3264921655	0	(200)	6.2171	(1,330.66)	(1,243.42)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6850)	0.0000	1	(0.5250)	02/07/2025
301035.ZK	01/15/2025	SDB3264921655	0	(600)	6.0926	(3,828.18)	(3,655.55)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0139)	0.0000	1	(1.5535)	02/07/2025
301035.ZK	01/15/2025	SDB3264921655	0	(400)	6.0926	(2,593.02)	(2,437.03)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3426)	0.0000	1	(1.0307)	02/07/2025
301035.ZK	01/15/2025	SDB3264921655	0	(1,200)	6.0926	(7,983.94)	(7,311.09)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.0279)	0.0000	1	(3.0676)	02/07/2025
301035.ZK	01/15/2025	SDB3264921655	0	(200)	6.0926	(1,330.66)	(1,218.52)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6713)	0.0000	1	(0.5113)	02/07/2025
301035.ZK	01/14/2025	SDB3264921655	0	(600)	6.0961	(3,828.18)	(3,657.64)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0151)	0.0000	1	(1.5546)	02/07/2025
301035.ZK	01/14/2025	SDB3264921655	0	(400)	6.0961	(2,593.02)	(2,438.42)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3434)	0.0000	1	(1.0315)	02/07/2025
301035.ZK	01/14/2025	SDB3264921655	0	(1,200)	6.0961	(7,983.94)	(7,315.27)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.0302)	0.0000	1	(3.0699)	02/07/2025
301035.ZK	01/14/2025	SDB3264921655	0	(200)	6.0961	(1,330.66)	(1,219.21)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6717)	0.0000	1	(0.5116)	02/07/2025
301035.ZK	01/13/2025	SDB3264921655	0	(600)	6.1096	(3,828.18)	(3,665.79)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0196)	0.0000	1	(1.5591)	02/07/2025
301035.ZK	01/13/2025	SDB3264921655	0	(400)	6.1096	(2,593.02)	(2,443.86)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3464)	0.0000	1	(1.0345)	02/07/2025
301035.ZK	01/13/2025	SDB3264921655	0	(1,200)	6.1096	(7,983.94)	(7,331.57)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.0392)	0.0000	1	(3.0789)	02/07/2025
301035.ZK	01/13/2025	SDB3264921655	0	(200)	6.1096	(1,330.66)	(1,221.93)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6732)	0.0000	1	(0.5131)	02/07/2025
301035.ZK	01/10/2025	SDB3264921655	0	(600)	6.1406	(3,828.18)	(3,684.37)	0.0000	4.3300	(1,983.33)	0.00	1.3813	(6.0894)	0.0000	3	(4.7081)	02/07/2025
301035.ZK	01/10/2025	SDB3264921655	0	(400)	6.1406	(2,593.02)	(2,456.25)	0.0000	4.3300	(1,983.33)	0.00	0.9356	(4.0596)	0.0000	3	(3.1240)	02/07/2025
301035.ZK	01/10/2025	SDB3264921655	0	(1,200)	6.1406	(7,983.94)	(7,368.74)	0.0000	4.3300	(1,983.33)	0.00	2.8809	(12.1789)	0.0000	3	(9.2980)	02/07/2025
301035.ZK	01/10/2025	SDB3264921655	0	(200)	6.1406	(1,330.66)	(1,228.12)	0.0000	4.3300	(1,983.33)	0.00	0.4801	(2.0298)	0.0000	3	(1.5497)	02/07/2025
301035.ZK	01/09/2025	SDB3264921655	0	(600)	6.1982	(3,828.18)	(3,718.91)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0488)	0.0000	1	(1.5884)	02/07/2025
301035.ZK	01/09/2025	SDB3264921655	0	(400)	6.1982	(2,593.02)	(2,479.27)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3659)	0.0000	1	(1.0540)	02/07/2025
301035.ZK	01/09/2025	SDB3264921655	0	(1,200)	6.1982	(7,983.94)	(7,437.81)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.0977)	0.0000	1	(3.1374)	02/07/2025
301035.ZK	01/09/2025	SDB3264921655	0	(200)	6.1982	(1,330.66)	(1,239.64)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6829)	0.0000	1	(0.5229)	02/07/2025
301035.ZK	01/08/2025	SDB3264921655	0	(600)	6.2364	(3,828.18)	(3,741.85)	0.0000	4.3300	(1,983.33)	0.00	0.4604	(2.0615)	0.0000	1	(1.6010)	02/07/2025
301035.ZK	01/08/2025	SDB3264921655	0	(400)	6.2364	(2,593.02)	(2,494.56)	0.0000	4.3300	(1,983.33)	0.00	0.3119	(1.3743)	0.0000	1	(1.0624)	02/07/2025
301035.ZK	01/08/2025	SDB3264921655	0	(1,200)	6.2364	(7,983.94)	(7,483.69)	0.0000	4.3300	(1,983.33)	0.00	0.9603	(4.1230)	0.0000	1	(3.1627)	02/07/2025
301035.ZK	01/08/2025	SDB3264921655	0	(200)	6.2364	(1,330.66)	(1,247.28)	0.0000	4.3300	(1,983.33)	0.00	0.1600	(0.6872)	0.0000	1	(0.5271)	02/07/2025
301035.ZK	01/07/2025	SDB3264921655	0	(600)	6.3157	(3,828.18)	(3,789.43)	0.0000	4.3300	(1,900.00)	0.00	0.4604	(2.0000)	0.0000	1	(1.5395)	02/07/2025
301035.ZK	01/07/2025	SDB3264921655	0	(400)	6.3157	(2,593.02)	(2,526.29)	0.0000	4.3300	(1,900.00)	0.00	0.3119	(1.3333)	0.0000	1	(1.0214)	02/07/2025
301035.ZK	01/07/2025	SDB3264921655	0	(1,200)	6.3157	(7,983.94)	(7,578.86)	0.0000	4.3300	(1,900.00)	0.00	0.9603	(4.0000)	0.0000	1	(3.0397)	02/07/2025
301035.ZK	01/07/2025	SDB3264921655	0	(200)	6.3157	(1,330.66)	(1,263.14)	0.0000	4.3300	(1,900.00)	0.00	0.1600	(0.6667)	0.0000	1	(0.5066)	02/07/2025
301035.ZK	01/06/2025	SDB3264921655	0	(1,200)	6.6533	(7,983.94)	(7,983.94)	0.0000	4.3300	(1,900.00)	0.00	0.9603	(4.2137)	0.0000	1	(3.2535)	02/07/2025
301035.ZK	01/06/2025	SDB3264921655	0	(200)	6.6533	(1,330.66)	(1,330.66)	0.0000	4.3300	(1,900.00)	0.00	0.1600	(0.7023)	0.0000	1	(0.5422)	02/07/2025
TOTAL SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												21.9397	(94.7003)	0.0000		(72.7606)	
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600732.SH	01/17/2025	SDB3264921675	0	(1,900)	1.4020	(2,859.33)	(2,663.80)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.6649)	0.0000	1	(1.3210)	02/07/2025
600732.SH	01/17/2025	SDB3264921675	0	(19,600)	1.4020	(29,496.22)	(27,479.20)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(17.1745)	0.0000	1	(13.6268)	02/07/2025
600732.SH	01/16/2025	SDB3264921675	0	(1,900)	1.3258	(2,859.33)	(2,519.07)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.5744)	0.0000	1	(1.2305)	02/07/2025
600732.SH	01/16/2025	SDB3264921675	0	(19,600)	1.3258	(29,496.22)	(25,986.21)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(16.2414)	0.0000	1	(12.6936)	02/07/2025
600732.SH	01/15/2025	SDB3264921675	0	(1,900)	1.3365	(2,859.33)	(2,539.41)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.5871)	0.0000	1	(1.2432)	02/07/2025
600732.SH	01/15/2025	SDB3264921675	0	(19,600)	1.3365	(29,496.22)	(26,196.05)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(16.3725)	0.0000	1	(12.8248)	02/07/2025
600732.SH	01/14/2025	SDB3264921675	0	(1,900)	1.4094	(2,859.33)	(2,677.86)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.6737)	0.0000	1	(1.3297)	02/07/2025
600732.SH	01/14/2025	SDB3264921675	0	(19,600)	1.4094	(29,496.22)	(27,624.22)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(17.2651)	0.0000	1	(13.7174)	02/07/2025
600732.SH	01/13/2025	SDB3264921675	0	(1,900)	1.3991	(2,859.33)	(2,658.35)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.6615)	0.0000	1	(1.3176)	02/07/2025
600732.SH	01/13/2025	SDB3264921675	0	(19,600)	1.3991	(29,496.22)	(27,423.03)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(17.1394)	0.0000	1	(13.5917)	02/07/2025
600732.SH	01/10/2025	SDB3264921675	0	(1,900)	1.3699	(2,859.33)	(2,602.78)	0.0000	4.3300	(2,250.00)	0.00	1.0317	(4.8802)	0.0000	3	(3.8485)	02/07/2025
600732.SH	01/10/2025	SDB3264921675	0	(19,600)	1.3699	(29,496.22)	(26,849.69)	0.0000	4.3300	(2,250.00)	0.00	10.6432	(50.3432)	0.0000	3	(39.6999)	02/07/2025
600732.SH	01/09/2025	SDB3264921675	0	(1,900)	1.3824	(2,859.33)	(2,626.48)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.6415)	0.0000	1	(1.2976)	02/07/2025
600732.SH	01/09/2025	SDB3264921675	0	(19,600)	1.3824	(29,496.22)	(27,094.20)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(16.9339)	0.0000	1	(13.3861)	02/07/2025
600732.SH	01/08/2025	SDB3264921675	0	(1,900)	1.3672	(2,859.33)	(2,597.75)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.6236)	0.0000	1	(1.2797)	02/07/2025
600732.SH	01/08/2025	SDB3264921675	0	(19,600)	1.3672	(29,496.22)	(26,797.88)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(16.7487)	0.0000	1	(13.2009)	02/07/2025
600732.SH	01/07/2025	SDB3264921675	0	(1,900)	1.4580	(2,859.33)	(2,770.20)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.7314)	0.0000	1	(1.3875)	02/07/2025
600732.SH	01/07/2025	SDB3264921675	0	(19,600)	1.4580	(29,496.22)	(28,576.78)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(17.8605)	0.0000	1	(14.3127)	02/07/2025
600732.SH	01/06/2025	SDB3264921675	0	(1,900)	1.5049	(2,859.33)	(2,859.33)	0.0000	4.3300	(2,250.00)	0.00	0.3439	(1.7871)	0.0000	1	(1.4432)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600732.SH	01/06/2025	SDB3264921675	0	(19,600)	1.5049	(29,496.22)	(29,496.22)	0.0000	4.3300	(2,250.00)	0.00	3.5477	(18.4351)	0.0000	1	(14.8874)	02/07/2025
TOTAL SHANGHAI AIKO SOLAR ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND												46.6998	(224.3396)	0.0000		(177.6398)	
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688212.SH	01/17/2025	SDB3265406688	0	(395)	5.6883	(2,246.24)	(2,246.88)	0.0000	4.3300	(1,748.16)	0.00	0.2702	(1.0911)	0.0000	1	(0.8209)	02/07/2025
688212.SH	01/17/2025	SDB3265406688	0	(3,402)	5.6883	(19,005.24)	(19,351.62)	0.0000	4.3300	(1,748.16)	0.00	2.2859	(9.3971)	0.0000	1	(7.1112)	02/07/2025
688212.SH	01/17/2025	SDB3265406688	0	(18)	5.6883	(95.94)	(102.39)	0.0000	4.3300	(1,748.16)	0.00	0.0115	(0.0497)	0.0000	1	(0.0382)	02/07/2025
688212.SH	01/16/2025	SDB3265406688	0	(3,402)	5.5930	(19,005.24)	(19,027.22)	0.0000	4.3300	(1,748.16)	0.00	2.2859	(9.2396)	0.0000	1	(6.9537)	02/07/2025
688212.SH	01/16/2025	SDB3265406688	0	(18)	5.5930	(95.94)	(100.67)	0.0000	4.3300	(1,748.16)	0.00	0.0115	(0.0489)	0.0000	1	(0.0373)	02/07/2025
688212.SH	01/15/2025	SDB3265406688	0	(18)	5.4712	(95.94)	(98.48)	0.0000	4.3300	(1,400.00)	0.00	0.0115	(0.0383)	0.0000	1	(0.0268)	02/07/2025
688212.SH	01/14/2025	SDB3265406688	0	(1,018)	5.3301	(5,426.04)	(5,426.04)	0.0000	4.3300	(1,565.32)	0.00	0.6526	(2.3593)	0.0000	1	(1.7067)	02/07/2025
688212.SH	01/13/2025	SDB3265345695	0	(457)	5.3605	(2,449.73)	(2,449.73)	0.0000	4.3300	(1,400.00)	0.00	0.2946	(0.9527)	0.0000	1	(0.6580)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(741)	5.4536	(3,965.07)	(4,041.14)	0.0000	4.3300	(1,672.41)	0.00	1.4307	(5.6320)	0.0000	3	(4.2013)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(2,159)	5.4536	(11,709.34)	(11,774.38)	0.0000	4.3300	(1,672.41)	0.00	4.2251	(16.4096)	0.0000	3	(12.1845)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(500)	5.4536	(2,757.93)	(2,726.81)	0.0000	4.3300	(1,672.41)	0.00	0.9952	(3.8003)	0.0000	3	(2.8051)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(1,400)	5.4536	(7,501.30)	(7,635.08)	0.0000	4.3300	(1,672.41)	0.00	2.7067	(10.6408)	0.0000	3	(7.9341)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(1,640)	5.4536	(8,823.47)	(8,943.95)	0.0000	4.3300	(1,672.41)	0.00	3.1838	(12.4649)	0.0000	3	(9.2811)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(460)	5.4536	(2,512.66)	(2,508.67)	0.0000	4.3300	(1,672.41)	0.00	0.9067	(3.4963)	0.0000	3	(2.5896)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(300)	5.4536	(1,646.11)	(1,636.09)	0.0000	4.3300	(1,672.41)	0.00	0.5940	(2.2802)	0.0000	3	(1.6862)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(500)	5.4536	(2,743.52)	(2,726.81)	0.0000	4.3300	(1,672.41)	0.00	0.9900	(3.8003)	0.0000	3	(2.8103)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(200)	5.4536	(1,097.41)	(1,090.73)	0.0000	4.3300	(1,672.41)	0.00	0.3960	(1.5201)	0.0000	3	(1.1241)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(1,900)	5.4536	(10,425.39)	(10,361.89)	0.0000	4.3300	(1,672.41)	0.00	3.7618	(14.4411)	0.0000	3	(10.6792)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(600)	5.4536	(3,292.23)	(3,272.18)	0.0000	4.3300	(1,672.41)	0.00	1.1879	(4.5603)	0.0000	3	(3.3724)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(400)	5.4536	(2,194.82)	(2,181.45)	0.0000	4.3300	(1,672.41)	0.00	0.7920	(3.0402)	0.0000	3	(2.2483)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(975)	5.4536	(5,349.87)	(5,317.29)	0.0000	4.3300	(1,672.41)	0.00	1.9304	(7.4105)	0.0000	3	(5.4801)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(1,100)	5.4536	(6,035.75)	(5,998.99)	0.0000	4.3300	(1,672.41)	0.00	2.1779	(8.3606)	0.0000	3	(6.1827)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(200)	5.4536	(1,097.41)	(1,090.73)	0.0000	4.3300	(1,672.41)	0.00	0.3960	(1.5201)	0.0000	3	(1.1241)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(1,100)	5.4536	(6,035.75)	(5,998.99)	0.0000	4.3300	(1,672.41)	0.00	2.1779	(8.3606)	0.0000	3	(6.1827)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(800)	5.4536	(4,389.64)	(4,362.90)	0.0000	4.3300	(1,672.41)	0.00	1.5839	(6.0805)	0.0000	3	(4.4965)	02/07/2025
688212.SH	01/10/2025	SDB3261510767	0	(200)	5.4536	(1,097.41)	(1,090.73)	0.0000	4.3300	(1,672.41)	0.00	0.3960	(1.5201)	0.0000	3	(1.1241)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(500)	5.4751	(2,757.93)	(2,737.53)	0.0000	4.3300	(1,713.14)	0.00	0.3317	(1.3027)	0.0000	1	(0.9710)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(1,400)	5.4751	(7,501.30)	(7,665.08)	0.0000	4.3300	(1,713.14)	0.00	0.9022	(3.6476)	0.0000	1	(2.7454)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(1,640)	5.4751	(8,823.47)	(8,979.10)	0.0000	4.3300	(1,713.14)	0.00	1.0613	(4.2729)	0.0000	1	(3.2116)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(460)	5.4751	(2,512.66)	(2,518.53)	0.0000	4.3300	(1,713.14)	0.00	0.3022	(1.1985)	0.0000	1	(0.8963)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(300)	5.4751	(1,646.11)	(1,642.52)	0.0000	4.3300	(1,713.14)	0.00	0.1980	(0.7816)	0.0000	1	(0.5836)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(500)	5.4751	(2,743.52)	(2,737.53)	0.0000	4.3300	(1,713.14)	0.00	0.3300	(1.3027)	0.0000	1	(0.9727)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(200)	5.4751	(1,097.41)	(1,095.01)	0.0000	4.3300	(1,713.14)	0.00	0.1320	(0.5211)	0.0000	1	(0.3891)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(1,900)	5.4751	(10,425.39)	(10,402.61)	0.0000	4.3300	(1,713.14)	0.00	1.2539	(4.9503)	0.0000	1	(3.6964)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(600)	5.4751	(3,292.23)	(3,285.03)	0.0000	4.3300	(1,713.14)	0.00	0.3960	(1.5633)	0.0000	1	(1.1673)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(400)	5.4751	(2,194.82)	(2,190.02)	0.0000	4.3300	(1,713.14)	0.00	0.2640	(1.0422)	0.0000	1	(0.7782)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(975)	5.4751	(5,349.87)	(5,338.18)	0.0000	4.3300	(1,713.14)	0.00	0.6435	(2.5403)	0.0000	1	(1.8968)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(1,100)	5.4751	(6,035.75)	(6,022.56)	0.0000	4.3300	(1,713.14)	0.00	0.7260	(2.8660)	0.0000	1	(2.1400)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(200)	5.4751	(1,097.41)	(1,095.01)	0.0000	4.3300	(1,713.14)	0.00	0.1320	(0.5211)	0.0000	1	(0.3891)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(1,100)	5.4751	(6,035.75)	(6,022.56)	0.0000	4.3300	(1,713.14)	0.00	0.7260	(2.8660)	0.0000	1	(2.1400)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(800)	5.4751	(4,389.64)	(4,380.05)	0.0000	4.3300	(1,713.14)	0.00	0.5280	(2.0843)	0.0000	1	(1.5564)	02/07/2025
688212.SH	01/09/2025	SDB3261510767	0	(200)	5.4751	(1,097.41)	(1,095.01)	0.0000	4.3300	(1,713.14)	0.00	0.1320	(0.5211)	0.0000	1	(0.3891)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(1,400)	5.2781	(7,501.30)	(7,389.36)	0.0000	4.3300	(1,726.43)	0.00	0.9022	(3.5437)	0.0000	1	(2.6414)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(1,640)	5.2781	(8,823.47)	(8,656.11)	0.0000	4.3300	(1,726.43)	0.00	1.0613	(4.1512)	0.0000	1	(3.0899)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(460)	5.2781	(2,512.66)	(2,427.93)	0.0000	4.3300	(1,726.43)	0.00	0.3022	(1.1644)	0.0000	1	(0.8621)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(300)	5.2781	(1,646.11)	(1,583.44)	0.0000	4.3300	(1,726.43)	0.00	0.1980	(0.7594)	0.0000	1	(0.5614)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(500)	5.2781	(2,743.52)	(2,639.06)	0.0000	4.3300	(1,726.43)	0.00	0.3300	(1.2656)	0.0000	1	(0.9356)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(200)	5.2781	(1,097.41)	(1,055.62)	0.0000	4.3300	(1,726.43)	0.00	0.1320	(0.5062)	0.0000	1	(0.3742)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(1,900)	5.2781	(10,425.39)	(10,028.42)	0.0000	4.3300	(1,726.43)	0.00	1.2539	(4.8093)	0.0000	1	(3.5553)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688212.SH	01/08/2025	SDB3261510767	0	(600)	5.2781	(3,292.23)	(3,166.87)	0.0000	4.3300	(1,726.43)	0.00	0.3960	(1.5187)	0.0000	1	(1.1227)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(400)	5.2781	(2,194.82)	(2,111.25)	0.0000	4.3300	(1,726.43)	0.00	0.2640	(1.0125)	0.0000	1	(0.7485)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(975)	5.2781	(5,349.87)	(5,146.16)	0.0000	4.3300	(1,726.43)	0.00	0.6435	(2.4679)	0.0000	1	(1.8244)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(1,100)	5.2781	(6,035.75)	(5,805.93)	0.0000	4.3300	(1,726.43)	0.00	0.7260	(2.7843)	0.0000	1	(2.0584)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(200)	5.2781	(1,097.41)	(1,055.62)	0.0000	4.3300	(1,726.43)	0.00	0.1320	(0.5062)	0.0000	1	(0.3742)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(1,100)	5.2781	(6,035.75)	(5,805.93)	0.0000	4.3300	(1,726.43)	0.00	0.7260	(2.7843)	0.0000	1	(2.0584)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(800)	5.2781	(4,389.64)	(4,222.49)	0.0000	4.3300	(1,726.43)	0.00	0.5280	(2.0250)	0.0000	1	(1.4970)	02/07/2025
688212.SH	01/08/2025	SDB3261510767	0	(200)	5.2781	(1,097.41)	(1,055.62)	0.0000	4.3300	(1,726.43)	0.00	0.1320	(0.5062)	0.0000	1	(0.3742)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(1,640)	5.3578	(8,823.47)	(8,786.85)	0.0000	4.3300	(1,756.99)	0.00	1.0613	(4.2884)	0.0000	1	(3.2272)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(460)	5.3578	(2,512.66)	(2,464.61)	0.0000	4.3300	(1,756.99)	0.00	0.3022	(1.2029)	0.0000	1	(0.9006)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(300)	5.3578	(1,646.11)	(1,607.35)	0.0000	4.3300	(1,756.99)	0.00	0.1980	(0.7845)	0.0000	1	(0.5865)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(500)	5.3578	(2,743.52)	(2,678.92)	0.0000	4.3300	(1,756.99)	0.00	0.3300	(1.3075)	0.0000	1	(0.9775)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(200)	5.3578	(1,097.41)	(1,071.57)	0.0000	4.3300	(1,756.99)	0.00	0.1320	(0.5230)	0.0000	1	(0.3910)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(1,900)	5.3578	(10,425.39)	(10,179.89)	0.0000	4.3300	(1,756.99)	0.00	1.2539	(4.9683)	0.0000	1	(3.7144)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(600)	5.3578	(3,292.23)	(3,214.70)	0.0000	4.3300	(1,756.99)	0.00	0.3960	(1.5689)	0.0000	1	(1.1730)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(400)	5.3578	(2,194.82)	(2,143.14)	0.0000	4.3300	(1,756.99)	0.00	0.2640	(1.0460)	0.0000	1	(0.7820)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(975)	5.3578	(5,349.87)	(5,223.89)	0.0000	4.3300	(1,756.99)	0.00	0.6435	(2.5495)	0.0000	1	(1.9061)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(1,100)	5.3578	(6,035.75)	(5,893.62)	0.0000	4.3300	(1,756.99)	0.00	0.7260	(2.8764)	0.0000	1	(2.1504)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(200)	5.3578	(1,097.41)	(1,071.57)	0.0000	4.3300	(1,756.99)	0.00	0.1320	(0.5230)	0.0000	1	(0.3910)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(1,100)	5.3578	(6,035.75)	(5,893.62)	0.0000	4.3300	(1,756.99)	0.00	0.7260	(2.8764)	0.0000	1	(2.1504)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(800)	5.3578	(4,389.64)	(4,286.27)	0.0000	4.3300	(1,756.99)	0.00	0.5280	(2.0919)	0.0000	1	(1.5639)	02/07/2025
688212.SH	01/07/2025	SDB3261510767	0	(200)	5.3578	(1,097.41)	(1,071.57)	0.0000	4.3300	(1,756.99)	0.00	0.1320	(0.5230)	0.0000	1	(0.3910)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(300)	5.4870	(1,646.11)	(1,646.11)	0.0000	4.3300	(1,822.21)	0.00	0.1980	(0.8332)	0.0000	1	(0.6352)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(500)	5.4870	(2,743.52)	(2,743.52)	0.0000	4.3300	(1,822.21)	0.00	0.3300	(1.3887)	0.0000	1	(1.0587)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(200)	5.4870	(1,097.41)	(1,097.41)	0.0000	4.3300	(1,822.21)	0.00	0.1320	(0.5555)	0.0000	1	(0.4235)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(1,900)	5.4870	(10,425.39)	(10,425.39)	0.0000	4.3300	(1,822.21)	0.00	1.2539	(5.2770)	0.0000	1	(4.0231)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(600)	5.4870	(3,292.23)	(3,292.23)	0.0000	4.3300	(1,822.21)	0.00	0.3960	(1.6664)	0.0000	1	(1.2704)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(400)	5.4870	(2,194.82)	(2,194.82)	0.0000	4.3300	(1,822.21)	0.00	0.2640	(1.1109)	0.0000	1	(0.8470)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(975)	5.4870	(5,349.87)	(5,349.87)	0.0000	4.3300	(1,822.21)	0.00	0.6435	(2.7079)	0.0000	1	(2.0645)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(1,100)	5.4870	(6,035.75)	(6,035.75)	0.0000	4.3300	(1,822.21)	0.00	0.7260	(3.0551)	0.0000	1	(2.3291)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(200)	5.4870	(1,097.41)	(1,097.41)	0.0000	4.3300	(1,822.21)	0.00	0.1320	(0.5555)	0.0000	1	(0.4235)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(1,100)	5.4870	(6,035.75)	(6,035.75)	0.0000	4.3300	(1,822.21)	0.00	0.7260	(3.0551)	0.0000	1	(2.3291)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(800)	5.4870	(4,389.64)	(4,389.64)	0.0000	4.3300	(1,822.21)	0.00	0.5280	(2.2219)	0.0000	1	(1.6939)	02/07/2025
688212.SH	01/06/2025	SDB3261510767	0	(200)	5.4870	(1,097.41)	(1,097.41)	0.0000	4.3300	(1,822.21)	0.00	0.1320	(0.5555)	0.0000	1	(0.4235)	02/07/2025
TOTAL SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND												63.7275	(250.4140)	0.0000		(186.6866)	
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002568.ZK	01/14/2025	SDB3264390192	0	(12,800)	3.3902	(48,961.18)	(43,394.25)	0.0000	4.3300	(250.00)	0.00	5.8889	(3.0135)	0.0000	1	2.8755	02/07/2025
002568.ZK	01/13/2025	SDB3264390192	0	(16,100)	3.4665	(61,583.98)	(55,811.17)	0.0000	4.3300	(250.00)	0.00	7.4072	(3.8758)	0.0000	1	3.5314	02/07/2025
002568.ZK	01/13/2025	SDB3264390192	0	(75,400)	3.4665	(288,411.94)	(261,376.51)	0.0000	4.3300	(250.00)	0.00	34.6895	(18.1511)	0.0000	1	16.5384	02/07/2025
002568.ZK	01/10/2025	SDB3264390192	0	(16,100)	3.4690	(61,583.98)	(55,850.96)	0.0000	4.3300	(250.00)	0.00	22.2216	(11.6356)	0.0000	3	10.5859	02/07/2025
002568.ZK	01/10/2025	SDB3264390192	0	(87,400)	3.4690	(334,313.04)	(303,190.95)	0.0000	4.3300	(250.00)	0.00	120.6313	(63.1648)	0.0000	3	57.4665	02/07/2025
002568.ZK	01/09/2025	SDB3264390192	0	(16,100)	3.3886	(61,583.98)	(54,556.60)	0.0000	4.3300	(250.00)	0.00	7.4072	(3.7887)	0.0000	1	3.6185	02/07/2025
002568.ZK	01/09/2025	SDB3264390192	0	(92,300)	3.3886	(353,055.99)	(312,768.61)	0.0000	4.3300	(250.00)	0.00	42.4648	(21.7200)	0.0000	1	20.7447	02/07/2025
002568.ZK	01/08/2025	SDB3264390192	0	(16,100)	3.5374	(61,583.98)	(56,951.72)	0.0000	4.3300	(250.00)	0.00	7.4072	(3.9550)	0.0000	1	3.4522	02/07/2025
002568.ZK	01/08/2025	SDB3264390192	0	(98,200)	3.5374	(375,624.03)	(347,370.13)	0.0000	4.3300	(250.00)	0.00	45.1792	(24.1229)	0.0000	1	21.0563	02/07/2025
002568.ZK	01/07/2025	SDB3264390192	0	(16,100)	3.6566	(61,583.98)	(58,871.45)	0.0000	4.3300	(250.00)	0.00	7.4072	(4.0883)	0.0000	1	3.3189	02/07/2025
002568.ZK	01/07/2025	SDB3264390192	0	(103,000)	3.6566	(393,984.48)	(376,631.04)	0.0000	4.3300	(250.00)	0.00	47.3876	(26.1549)	0.0000	1	21.2326	02/07/2025
002568.ZK	01/06/2025	SDB3264390192	0	(16,100)	3.8251	(61,583.98)	(61,583.98)	0.0000	4.3300	(253.07)	0.00	7.4072	(4.3291)	0.0000	1	3.0781	02/07/2025
002568.ZK	01/06/2025	SDB3264390192	0	(104,700)	3.8251	(400,487.13)	(400,487.13)	0.0000	4.3300	(253.07)	0.00	48.1697	(28.1527)	0.0000	1	20.0170	02/07/2025
002568.ZK	01/06/2025	SDB3264390192	0	(400)	3.8251	(1,530.04)	(1,530.04)	0.0000	4.3300	(253.07)	0.00	0.1840	(0.1076)	0.0000	1	0.0765	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
00256B.ZK	01/06/2025	SDB3264390192	0	(1,100)	3.8251	(4,207.60)	(4,207.60)	0.0000	4.3300	(253.07)	0.00	0.5061	(0.2958)	0.0000	1	0.2103	02/07/2025
TOTAL SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												404.3587	(216.5558)	0.0000		187.8029	
SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688660.SH	01/17/2025	SDB3265057910	0	(91)	1.2999	(103.73)	(118.29)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0739)	0.0000	1	(0.0615)	02/07/2025
688660.SH	01/16/2025	SDB3265057910	0	(91)	1.2374	(103.73)	(112.61)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0704)	0.0000	1	(0.0579)	02/07/2025
688660.SH	01/15/2025	SDB3265057910	0	(91)	1.2210	(103.73)	(111.11)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0694)	0.0000	1	(0.0570)	02/07/2025
688660.SH	01/14/2025	SDB3265057910	0	(91)	1.2706	(103.73)	(115.63)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0723)	0.0000	1	(0.0598)	02/07/2025
688660.SH	01/13/2025	SDB3265057910	0	(91)	1.1923	(103.73)	(108.50)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0678)	0.0000	1	(0.0553)	02/07/2025
688660.SH	01/10/2025	SDB3265057910	0	(91)	1.2513	(103.73)	(113.87)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.2135)	0.0000	3	(0.1761)	02/07/2025
688660.SH	01/09/2025	SDB3265057910	0	(91)	1.2165	(103.73)	(110.70)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0692)	0.0000	1	(0.0567)	02/07/2025
688660.SH	01/08/2025	SDB3265057910	0	(91)	1.2950	(103.73)	(117.84)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0737)	0.0000	1	(0.0612)	02/07/2025
688660.SH	01/07/2025	SDB3265057910	0	(91)	1.1399	(103.73)	(103.73)	0.0000	4.3300	(2,250.00)	0.00	0.0125	(0.0648)	0.0000	1	(0.0524)	02/07/2025
688660.SH	01/07/2025	SDB3265057910	0	(1,863)	1.1399	(2,123.57)	(2,123.57)	0.0000	4.3300	(2,250.00)	0.00	0.2554	(1.3272)	0.0000	1	(1.0718)	02/07/2025
688660.SH	01/07/2025	SDB3265057910	0	(237)	1.1449	(271.35)	(271.35)	0.0000	4.3300	(2,250.00)	0.00	0.0326	(0.1696)	0.0000	1	(0.1370)	02/07/2025
TOTAL SHANGHAI ELECTRIC WIND POWER GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.4253	(2.2718)	0.0000		(1.8465)	
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
60159S.SH	01/17/2025	SDB3265127439	0	(200)	3.2586	(643.93)	(651.73)	0.0000	4.3300	(1,766.36)	0.00	0.0775	(0.3198)	0.0000	1	(0.2423)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(800)	3.2586	(2,559.07)	(2,606.90)	0.0000	4.3300	(1,766.36)	0.00	0.3078	(1.2791)	0.0000	1	(0.9713)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(4,600)	3.2586	(14,741.45)	(14,989.69)	0.0000	4.3300	(1,766.36)	0.00	1.7731	(7.3548)	0.0000	1	(5.5817)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(6,000)	3.2586	(19,176.70)	(19,551.77)	0.0000	4.3300	(1,766.36)	0.00	2.3065	(9.5932)	0.0000	1	(7.2866)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(900)	3.2586	(2,901.11)	(2,932.77)	0.0000	4.3300	(1,766.36)	0.00	0.3489	(1.4390)	0.0000	1	(1.0900)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(3,800)	3.2586	(12,287.24)	(12,382.79)	0.0000	4.3300	(1,766.36)	0.00	1.4779	(6.0757)	0.0000	1	(4.5978)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(200)	3.2586	(626.58)	(651.73)	0.0000	4.3300	(1,766.36)	0.00	0.0754	(0.3198)	0.0000	1	(0.2444)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(1,000)	3.2586	(3,124.65)	(3,258.63)	0.0000	4.3300	(1,766.36)	0.00	0.3758	(1.5989)	0.0000	1	(1.2230)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(200)	3.2586	(625.28)	(651.73)	0.0000	4.3300	(1,766.36)	0.00	0.0752	(0.3198)	0.0000	1	(0.2446)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(200)	3.2586	(622.09)	(651.73)	0.0000	4.3300	(1,766.36)	0.00	0.0748	(0.3198)	0.0000	1	(0.2449)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(5,600)	3.2586	(18,087.86)	(18,248.32)	0.0000	4.3300	(1,766.36)	0.00	2.1756	(8.9536)	0.0000	1	(6.7781)	02/07/2025
60159S.SH	01/17/2025	SDB3265127439	0	(1,800)	3.2586	(5,866.11)	(5,865.53)	0.0000	4.3300	(1,766.36)	0.00	0.7056	(2.8780)	0.0000	1	(2.1724)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(4,600)	3.1126	(14,741.45)	(14,318.12)	0.0000	4.3300	(1,766.36)	0.00	1.7731	(7.0253)	0.0000	1	(5.2522)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(6,000)	3.1126	(19,176.70)	(18,675.80)	0.0000	4.3300	(1,766.36)	0.00	2.3065	(9.1634)	0.0000	1	(6.8568)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(900)	3.1126	(2,901.11)	(2,801.37)	0.0000	4.3300	(1,766.36)	0.00	0.3489	(1.3745)	0.0000	1	(1.0256)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(3,800)	3.1126	(12,287.24)	(11,828.01)	0.0000	4.3300	(1,766.36)	0.00	1.4779	(5.8035)	0.0000	1	(4.3256)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(200)	3.1126	(626.58)	(622.53)	0.0000	4.3300	(1,766.36)	0.00	0.0754	(0.3054)	0.0000	1	(0.2301)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(1,000)	3.1126	(3,124.65)	(3,112.63)	0.0000	4.3300	(1,766.36)	0.00	0.3758	(1.5272)	0.0000	1	(1.1514)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(200)	3.1126	(625.28)	(622.53)	0.0000	4.3300	(1,766.36)	0.00	0.0752	(0.3054)	0.0000	1	(0.2302)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(200)	3.1126	(622.09)	(622.53)	0.0000	4.3300	(1,766.36)	0.00	0.0748	(0.3054)	0.0000	1	(0.2306)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(5,600)	3.1126	(18,087.86)	(17,430.75)	0.0000	4.3300	(1,766.36)	0.00	2.1756	(8.5525)	0.0000	1	(6.3769)	02/07/2025
60159S.SH	01/16/2025	SDB3265127439	0	(1,800)	3.1126	(5,866.11)	(5,602.74)	0.0000	4.3300	(1,766.36)	0.00	0.7056	(2.7490)	0.0000	1	(2.0435)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(4,600)	3.0986	(14,741.45)	(14,253.73)	0.0000	4.3300	(1,766.36)	0.00	1.7731	(6.9937)	0.0000	1	(5.2206)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(6,000)	3.0986	(19,176.70)	(18,591.82)	0.0000	4.3300	(1,766.36)	0.00	2.3065	(9.1222)	0.0000	1	(6.8156)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(900)	3.0986	(2,901.11)	(2,788.77)	0.0000	4.3300	(1,766.36)	0.00	0.3489	(1.3683)	0.0000	1	(1.0194)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(3,800)	3.0986	(12,287.24)	(11,774.82)	0.0000	4.3300	(1,766.36)	0.00	1.4779	(5.7774)	0.0000	1	(4.2995)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(200)	3.0986	(626.58)	(619.73)	0.0000	4.3300	(1,766.36)	0.00	0.0754	(0.3041)	0.0000	1	(0.2287)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(1,000)	3.0986	(3,124.65)	(3,098.64)	0.0000	4.3300	(1,766.36)	0.00	0.3758	(1.5204)	0.0000	1	(1.1445)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(200)	3.0986	(625.28)	(619.73)	0.0000	4.3300	(1,766.36)	0.00	0.0752	(0.3041)	0.0000	1	(0.2289)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(200)	3.0986	(622.09)	(619.73)	0.0000	4.3300	(1,766.36)	0.00	0.0748	(0.3041)	0.0000	1	(0.2292)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(5,600)	3.0986	(18,087.86)	(17,352.36)	0.0000	4.3300	(1,766.36)	0.00	2.1756	(8.5140)	0.0000	1	(6.3385)	02/07/2025
60159S.SH	01/15/2025	SDB3265127439	0	(1,800)	3.0986	(5,866.11)	(5,577.54)	0.0000	4.3300	(1,766.36)	0.00	0.7056	(2.7367)	0.0000	1	(2.0311)	02/07/2025
60159S.SH	01/14/2025	SDB3265127439	0	(900)	3.2718	(2,901.11)	(2,944.64)	0.0000	4.3300	(1,759.67)	0.00	0.3489	(1.4393)	0.0000	1	(1.0904)	02/07/2025
60159S.SH	01/14/2025	SDB3265127439	0	(3,800)	3.2718	(12,287.24)	(12,432.91)	0.0000	4.3300	(1,759.67)	0.00	1.4779	(6.0772)	0.0000	1	(4.5993)	02/07/2025
60159S.SH	01/14/2025	SDB3265127439	0	(200)	3.2718	(626.58)	(654.36)	0.0000	4.3300	(1,759.67)	0.00	0.0754	(0.3199)	0.0000	1	(0.2445)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601595.SH	01/14/2025	SDB3265127439	0	(1,000)	3.2718	(3,124.65)	(3,271.82)	0.0000	4.3300	(1,759.67)	0.00	0.3758	(1.5993)	0.0000	1	(1.2234)	02/07/2025
601595.SH	01/14/2025	SDB3265127439	0	(200)	3.2718	(625.28)	(654.36)	0.0000	4.3300	(1,759.67)	0.00	0.0752	(0.3199)	0.0000	1	(0.2446)	02/07/2025
601595.SH	01/14/2025	SDB3265127439	0	(200)	3.2718	(622.09)	(654.36)	0.0000	4.3300	(1,759.67)	0.00	0.0748	(0.3199)	0.0000	1	(0.2450)	02/07/2025
601595.SH	01/14/2025	SDB3265127439	0	(5,600)	3.2718	(18,087.86)	(18,322.19)	0.0000	4.3300	(1,759.67)	0.00	2.1756	(8.9558)	0.0000	1	(6.7803)	02/07/2025
601595.SH	01/14/2025	SDB3265127439	0	(1,800)	3.2718	(5,866.11)	(5,889.27)	0.0000	4.3300	(1,759.67)	0.00	0.7056	(2.8787)	0.0000	1	(2.1731)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(200)	3.2052	(626.58)	(641.04)	0.0000	4.3300	(1,751.67)	0.00	0.0754	(0.3119)	0.0000	1	(0.2366)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(1,000)	3.2052	(3,124.65)	(3,205.22)	0.0000	4.3300	(1,751.67)	0.00	0.3758	(1.5596)	0.0000	1	(1.1837)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(200)	3.2052	(625.28)	(641.04)	0.0000	4.3300	(1,751.67)	0.00	0.0752	(0.3119)	0.0000	1	(0.2367)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(200)	3.2052	(622.09)	(641.04)	0.0000	4.3300	(1,751.67)	0.00	0.0748	(0.3119)	0.0000	1	(0.2371)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(5,600)	3.2052	(18,087.86)	(17,949.20)	0.0000	4.3300	(1,751.67)	0.00	2.1756	(8.7336)	0.0000	1	(6.5580)	02/07/2025
601595.SH	01/13/2025	SDB3265127439	0	(1,800)	3.2052	(5,866.11)	(5,769.39)	0.0000	4.3300	(1,751.67)	0.00	0.7056	(2.8072)	0.0000	1	(2.1017)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(200)	3.1555	(626.58)	(631.10)	0.0000	4.3300	(1,751.67)	0.00	0.2261	(0.9212)	0.0000	3	(0.6951)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(1,000)	3.1555	(3,124.65)	(3,155.50)	0.0000	4.3300	(1,751.67)	0.00	1.1275	(4.6062)	0.0000	3	(3.4787)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(200)	3.1555	(625.28)	(631.10)	0.0000	4.3300	(1,751.67)	0.00	0.2256	(0.9212)	0.0000	3	(0.6956)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(200)	3.1555	(622.09)	(631.10)	0.0000	4.3300	(1,751.67)	0.00	0.2245	(0.9212)	0.0000	3	(0.6968)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(5,600)	3.1555	(18,087.86)	(17,670.79)	0.0000	4.3300	(1,751.67)	0.00	6.5267	(25.7945)	0.0000	3	(19.2677)	02/07/2025
601595.SH	01/10/2025	SDB3265127439	0	(1,800)	3.1555	(5,866.11)	(5,679.90)	0.0000	4.3300	(1,751.67)	0.00	2.1167	(8.2911)	0.0000	3	(6.1744)	02/07/2025
601595.SH	01/09/2025	SDB3265127439	0	(200)	3.1304	(625.28)	(626.07)	0.0000	4.3300	(1,775.00)	0.00	0.0752	(0.3087)	0.0000	1	(0.2335)	02/07/2025
601595.SH	01/09/2025	SDB3265127439	0	(200)	3.1304	(622.09)	(626.07)	0.0000	4.3300	(1,775.00)	0.00	0.0748	(0.3087)	0.0000	1	(0.2339)	02/07/2025
601595.SH	01/09/2025	SDB3265127439	0	(5,600)	3.1304	(18,087.86)	(17,529.97)	0.0000	4.3300	(1,775.00)	0.00	2.1756	(8.6432)	0.0000	1	(6.4677)	02/07/2025
601595.SH	01/09/2025	SDB3265127439	0	(1,800)	3.1304	(5,866.11)	(5,634.63)	0.0000	4.3300	(1,775.00)	0.00	0.7056	(2.7782)	0.0000	1	(2.0726)	02/07/2025
601595.SH	01/08/2025	SDB3265127439	0	(5,600)	3.2300	(18,087.86)	(18,087.86)	0.0000	4.3300	(1,775.00)	0.00	2.1756	(8.9183)	0.0000	1	(6.7428)	02/07/2025
601595.SH	01/08/2025	SDB3265127439	0	(1,800)	3.2589	(5,866.11)	(5,866.11)	0.0000	4.3300	(1,775.00)	0.00	0.7056	(2.8923)	0.0000	1	(2.1868)	02/07/2025
TOTAL SHANGHAI FILM CO.,LTD. CMN CLASS A SERIES NORTHBOUND												53.7024	(215.7585)	0.0000		(162.0560)	
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND																	
600605.SH	01/14/2025	SDB3264983881	0	(400)	4.8758	(1,871.91)	(1,950.30)	0.0000	4.3300	(1,943.97)	0.00	0.2251	(1.0531)	0.0000	1	(0.8280)	02/07/2025
600605.SH	01/14/2025	SDB3264983881	0	(100)	4.8758	(447.14)	(487.58)	0.0000	4.3300	(1,943.97)	0.00	0.0538	(0.2633)	0.0000	1	(0.2095)	02/07/2025
600605.SH	01/14/2025	SDB3264983881	0	(800)	4.8758	(3,772.07)	(3,900.61)	0.0000	4.3300	(1,943.97)	0.00	0.4537	(2.1063)	0.0000	1	(1.6526)	02/07/2025
600605.SH	01/14/2025	SDB3264983881	0	(2,000)	4.8758	(9,474.65)	(9,751.52)	0.0000	4.3300	(1,943.97)	0.00	1.1396	(5.2657)	0.0000	1	(4.1261)	02/07/2025
600605.SH	01/14/2025	SDB3264983881	0	(2,500)	4.8758	(11,843.31)	(12,189.40)	0.0000	4.3300	(1,943.97)	0.00	1.4245	(6.5822)	0.0000	1	(5.1577)	02/07/2025
600605.SH	01/13/2025	SDB3264983881	0	(400)	4.9487	(1,871.91)	(1,979.48)	0.0000	4.3300	(1,943.97)	0.00	0.2251	(1.0689)	0.0000	1	(0.8437)	02/07/2025
600605.SH	01/13/2025	SDB3264983881	0	(100)	4.9487	(447.14)	(494.87)	0.0000	4.3300	(1,943.97)	0.00	0.0538	(0.2672)	0.0000	1	(0.2134)	02/07/2025
600605.SH	01/13/2025	SDB3264983881	0	(800)	4.9487	(3,772.07)	(3,958.95)	0.0000	4.3300	(1,943.97)	0.00	0.4537	(2.1378)	0.0000	1	(1.6841)	02/07/2025
600605.SH	01/13/2025	SDB3264983881	0	(2,000)	4.9487	(9,474.65)	(9,897.38)	0.0000	4.3300	(1,943.97)	0.00	1.1396	(5.3445)	0.0000	1	(4.2049)	02/07/2025
600605.SH	01/13/2025	SDB3264983881	0	(2,500)	4.9487	(11,843.31)	(12,371.72)	0.0000	4.3300	(1,943.97)	0.00	1.4245	(6.6806)	0.0000	1	(5.2561)	02/07/2025
600605.SH	01/10/2025	SDB3264983881	0	(400)	4.8798	(1,871.91)	(1,951.91)	0.0000	4.3300	(1,943.97)	0.00	0.6754	(3.1620)	0.0000	3	(2.4866)	02/07/2025
600605.SH	01/10/2025	SDB3264983881	0	(100)	4.8798	(447.14)	(487.98)	0.0000	4.3300	(1,943.97)	0.00	0.1613	(0.7905)	0.0000	3	(0.6292)	02/07/2025
600605.SH	01/10/2025	SDB3264983881	0	(800)	4.8798	(3,772.07)	(3,903.82)	0.0000	4.3300	(1,943.97)	0.00	1.3611	(6.3241)	0.0000	3	(4.9630)	02/07/2025
600605.SH	01/10/2025	SDB3264983881	0	(2,000)	4.8798	(9,474.65)	(9,759.56)	0.0000	4.3300	(1,943.97)	0.00	3.4188	(15.8102)	0.0000	3	(12.3914)	02/07/2025
600605.SH	01/10/2025	SDB3264983881	0	(2,500)	4.8798	(11,843.31)	(12,199.44)	0.0000	4.3300	(1,943.97)	0.00	4.2735	(19.7628)	0.0000	3	(15.4893)	02/07/2025
600605.SH	01/09/2025	SDB3264983881	0	(400)	4.7139	(1,871.91)	(1,885.55)	0.0000	4.3300	(1,943.97)	0.00	0.2251	(1.0182)	0.0000	1	(0.7930)	02/07/2025
600605.SH	01/09/2025	SDB3264983881	0	(100)	4.7139	(447.14)	(471.39)	0.0000	4.3300	(1,943.97)	0.00	0.0538	(0.2545)	0.0000	1	(0.2008)	02/07/2025
600605.SH	01/09/2025	SDB3264983881	0	(800)	4.7139	(3,772.07)	(3,771.10)	0.0000	4.3300	(1,943.97)	0.00	0.4537	(2.0364)	0.0000	1	(1.5827)	02/07/2025
600605.SH	01/09/2025	SDB3264983881	0	(2,000)	4.7139	(9,474.65)	(9,427.76)	0.0000	4.3300	(1,943.97)	0.00	1.1396	(5.0909)	0.0000	1	(3.9513)	02/07/2025
600605.SH	01/09/2025	SDB3264983881	0	(2,500)	4.7139	(11,843.31)	(11,784.69)	0.0000	4.3300	(1,943.97)	0.00	1.4245	(6.3636)	0.0000	1	(4.9391)	02/07/2025
600605.SH	01/08/2025	SDB3264983881	0	(800)	4.5897	(3,772.07)	(3,671.78)	0.0000	4.3300	(1,962.26)	0.00	0.4537	(2.0014)	0.0000	1	(1.5477)	02/07/2025
600605.SH	01/08/2025	SDB3264983881	0	(2,000)	4.5897	(9,474.65)	(9,179.45)	0.0000	4.3300	(1,962.26)	0.00	1.1396	(5.0035)	0.0000	1	(3.8639)	02/07/2025
600605.SH	01/08/2025	SDB3264983881	0	(2,500)	4.5897	(11,843.31)	(11,474.31)	0.0000	4.3300	(1,962.26)	0.00	1.4245	(6.2543)	0.0000	1	(4.8299)	02/07/2025
600605.SH	01/07/2025	SDB3264983881	0	(800)	4.7361	(3,772.07)	(3,788.88)	0.0000	4.3300	(2,000.00)	0.00	0.4537	(2.1049)	0.0000	1	(1.6512)	02/07/2025
600605.SH	01/07/2025	SDB3264983881	0	(2,000)	4.7361	(9,474.65)	(9,472.21)	0.0000	4.3300	(2,000.00)	0.00	1.1396	(5.2623)	0.0000	1	(4.1227)	02/07/2025
600605.SH	01/07/2025	SDB3264983881	0	(2,500)	4.7361	(11,843.31)	(11,840.26)	0.0000	4.3300	(2,000.00)	0.00	1.4245	(6.5779)	0.0000	1	(5.1534)	02/07/2025
600605.SH	01/06/2025	SDB3264983881	0	(2,000)	4.7895	(9,474.65)	(9,578.99)	0.0000	4.3300	(2,000.00)	0.00	1.1396	(5.3217)	0.0000	1	(4.1821)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600605.SH	01/06/2025	SDB3264983881	0	(2,500)	4.7926	(11,843.31)	(11,981.45)	0.0000	4.3300	(2,000.00)	0.00	1.4245	(6.6564)	0.0000	1	(5.2319)	02/07/2025
TOTAL SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND												28.3798	(130.5652)	0.0000		(102.1854)	
SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600639.SH	01/07/2025	SDB3260123080	0	(1,400)	1.4867	(2,122.17)	(2,081.37)	0.0000	4.3300	(1,228.87)	0.00	0.2552	(0.7105)	0.0000	1	(0.4552)	02/07/2025
600639.SH	01/07/2025	SDB3260123080	0	(600)	1.4867	(909.50)	(892.02)	0.0000	4.3300	(1,228.87)	0.00	0.1094	(0.3045)	0.0000	1	(0.1951)	02/07/2025
600639.SH	01/07/2025	SDB3260123080	0	(1,400)	1.4867	(2,122.17)	(2,081.37)	0.0000	4.3300	(1,228.87)	0.00	0.2552	(0.7105)	0.0000	1	(0.4552)	02/07/2025
600639.SH	01/07/2025	SDB3260123080	0	(3,200)	1.4867	(4,850.67)	(4,757.42)	0.0000	4.3300	(1,228.87)	0.00	0.5834	(1.6240)	0.0000	1	(1.0405)	02/07/2025
600639.SH	01/07/2025	SDB3260123080	0	(3,100)	1.4867	(4,699.09)	(4,608.75)	0.0000	4.3300	(1,228.87)	0.00	0.5652	(1.5732)	0.0000	1	(1.0080)	02/07/2025
600639.SH	01/06/2025	SDB3260123080	0	(1,400)	1.5158	(2,122.17)	(2,122.17)	0.0000	4.3300	(1,228.87)	0.00	0.2552	(0.7244)	0.0000	1	(0.4692)	02/07/2025
600639.SH	01/06/2025	SDB3260123080	0	(600)	1.5158	(909.50)	(909.50)	0.0000	4.3300	(1,228.87)	0.00	0.1094	(0.3105)	0.0000	1	(0.2011)	02/07/2025
600639.SH	01/06/2025	SDB3260123080	0	(1,400)	1.5158	(2,122.17)	(2,122.17)	0.0000	4.3300	(1,228.87)	0.00	0.2552	(0.7244)	0.0000	1	(0.4692)	02/07/2025
600639.SH	01/06/2025	SDB3260123080	0	(3,200)	1.5158	(4,850.67)	(4,850.67)	0.0000	4.3300	(1,228.87)	0.00	0.5834	(1.6558)	0.0000	1	(1.0724)	02/07/2025
600639.SH	01/06/2025	SDB3260123080	0	(3,100)	1.5158	(4,699.09)	(4,699.09)	0.0000	4.3300	(1,228.87)	0.00	0.5652	(1.6040)	0.0000	1	(1.0388)	02/07/2025
TOTAL SHANGHAI JINQIAO EXPORT PROCESSING ZONE DEVELOPMENT CO., LTD CMN CLASS A SERIES NORTHBOUND												3.5370	(9.9417)	0.0000		(6.4047)	
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688180.SH	01/17/2025	SDB3263530590	0	(500)	3.5404	(1,741.43)	(1,770.19)	0.0000	4.3300	(1,608.62)	0.00	0.2095	(0.7910)	0.0000	1	(0.5815)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(200)	3.5404	(714.28)	(708.08)	0.0000	4.3300	(1,608.62)	0.00	0.0859	(0.3164)	0.0000	1	(0.2305)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(4,175)	3.5404	(15,002.14)	(14,781.12)	0.0000	4.3300	(1,608.62)	0.00	1.8044	(6.6048)	0.0000	1	(4.8004)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(1,925)	3.5404	(6,909.78)	(6,815.25)	0.0000	4.3300	(1,608.62)	0.00	0.8311	(3.0453)	0.0000	1	(2.2142)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(240)	3.5404	(878.27)	(849.69)	0.0000	4.3300	(1,608.62)	0.00	0.1056	(0.3797)	0.0000	1	(0.2740)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(2,360)	3.5404	(8,571.42)	(8,355.32)	0.0000	4.3300	(1,608.62)	0.00	1.0310	(3.7335)	0.0000	1	(2.7025)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(3,936)	3.5404	(14,342.95)	(13,934.97)	0.0000	4.3300	(1,608.62)	0.00	1.7251	(6.2267)	0.0000	1	(4.5016)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(5,664)	3.5404	(20,694.73)	(20,052.76)	0.0000	4.3300	(1,608.62)	0.00	2.4891	(8.9604)	0.0000	1	(6.4712)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(1,594)	3.5404	(5,910.30)	(5,643.38)	0.0000	4.3300	(1,608.62)	0.00	0.7109	(2.5217)	0.0000	1	(1.8108)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(8,206)	3.5404	(30,512.15)	(29,052.43)	0.0000	4.3300	(1,608.62)	0.00	3.6699	(12.9818)	0.0000	1	(9.3118)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(700)	3.5404	(2,612.56)	(2,478.27)	0.0000	4.3300	(1,608.62)	0.00	0.3142	(1.1074)	0.0000	1	(0.7932)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(800)	3.5404	(2,985.78)	(2,832.31)	0.0000	4.3300	(1,608.62)	0.00	0.3591	(1.2656)	0.0000	1	(0.9065)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(3,348)	3.5404	(12,495.51)	(11,853.22)	0.0000	4.3300	(1,608.62)	0.00	1.5029	(5.2965)	0.0000	1	(3.7936)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(7,252)	3.5404	(27,066.13)	(25,674.90)	0.0000	4.3300	(1,608.62)	0.00	3.2555	(11.4725)	0.0000	1	(8.2171)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(300)	3.5404	(1,119.67)	(1,062.12)	0.0000	4.3300	(1,608.62)	0.00	0.1347	(0.4746)	0.0000	1	(0.3399)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(1,000)	3.5404	(3,732.23)	(3,540.39)	0.0000	4.3300	(1,608.62)	0.00	0.4489	(1.5820)	0.0000	1	(1.1331)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(7,800)	3.5404	(29,111.39)	(27,615.03)	0.0000	4.3300	(1,608.62)	0.00	3.5015	(12.3395)	0.0000	1	(8.8380)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(16,489)	3.5404	(61,540.74)	(58,377.47)	0.0000	4.3300	(1,608.62)	0.00	7.4020	(26.0853)	0.0000	1	(18.6834)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(8,511)	3.5404	(31,765.01)	(30,132.25)	0.0000	4.3300	(1,608.62)	0.00	3.8206	(13.4643)	0.0000	1	(9.6436)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(6,763)	3.5404	(25,241.07)	(23,943.65)	0.0000	4.3300	(1,608.62)	0.00	3.0359	(10.6990)	0.0000	1	(7.6630)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(2,737)	3.5404	(10,215.11)	(9,690.04)	0.0000	4.3300	(1,608.62)	0.00	1.2287	(4.3299)	0.0000	1	(3.1012)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(234)	3.5404	(873.34)	(828.45)	0.0000	4.3300	(1,608.62)	0.00	0.1050	(0.3702)	0.0000	1	(0.2651)	02/07/2025
688180.SH	01/17/2025	SDB3263530590	0	(13,866)	3.5404	(51,751.10)	(49,091.03)	0.0000	4.3300	(1,608.62)	0.00	6.2245	(21.9358)	0.0000	1	(15.7113)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(500)	3.4662	(1,741.43)	(1,733.09)	0.0000	4.3300	(1,608.62)	0.00	0.2095	(0.7744)	0.0000	1	(0.5650)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(200)	3.4662	(714.28)	(693.24)	0.0000	4.3300	(1,608.62)	0.00	0.0859	(0.3098)	0.0000	1	(0.2239)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(4,175)	3.4662	(15,002.14)	(14,471.33)	0.0000	4.3300	(1,608.62)	0.00	1.8044	(6.4664)	0.0000	1	(4.6619)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(1,925)	3.4662	(6,909.78)	(6,672.41)	0.0000	4.3300	(1,608.62)	0.00	0.8311	(2.9815)	0.0000	1	(2.1504)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(240)	3.4662	(878.27)	(831.89)	0.0000	4.3300	(1,608.62)	0.00	0.1056	(0.3717)	0.0000	1	(0.2661)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(2,360)	3.4662	(8,571.42)	(8,180.20)	0.0000	4.3300	(1,608.62)	0.00	1.0310	(3.6552)	0.0000	1	(2.6243)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(3,936)	3.4662	(14,342.95)	(13,642.92)	0.0000	4.3300	(1,608.62)	0.00	1.7251	(6.0962)	0.0000	1	(4.3710)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(5,664)	3.4662	(20,694.73)	(19,632.49)	0.0000	4.3300	(1,608.62)	0.00	2.4891	(8.7726)	0.0000	1	(6.2834)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(1,594)	3.4662	(5,910.30)	(5,525.10)	0.0000	4.3300	(1,608.62)	0.00	0.7109	(2.4688)	0.0000	1	(1.7580)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(8,206)	3.4662	(30,512.15)	(28,443.54)	0.0000	4.3300	(1,608.62)	0.00	3.6699	(12.7097)	0.0000	1	(9.0398)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(700)	3.4662	(2,612.56)	(2,426.33)	0.0000	4.3300	(1,608.62)	0.00	0.3142	(1.0842)	0.0000	1	(0.7699)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(800)	3.4662	(2,985.78)	(2,772.95)	0.0000	4.3300	(1,608.62)	0.00	0.3591	(1.2391)	0.0000	1	(0.8799)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(3,348)	3.4662	(12,495.51)	(11,604.80)	0.0000	4.3300	(1,608.62)	0.00	1.5029	(5.1855)	0.0000	1	(3.6825)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688180.SH	01/16/2025	SDB3263530590	0	(7,252)	3.4662	(27,066.13)	(25,136.80)	0.0000	4.3300	(1,608.62)	0.00	3.2555	(11.2321)	0.0000	1	(7.9766)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(300)	3.4662	(1,119.67)	(1,039.86)	0.0000	4.3300	(1,608.62)	0.00	0.1347	(0.4646)	0.0000	1	(0.3300)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(1,000)	3.4662	(3,732.23)	(3,466.19)	0.0000	4.3300	(1,608.62)	0.00	0.4489	(1.5488)	0.0000	1	(1.0999)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(7,800)	3.4662	(29,111.39)	(27,036.27)	0.0000	4.3300	(1,608.62)	0.00	3.5015	(12.0809)	0.0000	1	(8.5794)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(16,489)	3.4662	(61,540.74)	(57,153.97)	0.0000	4.3300	(1,608.62)	0.00	7.4020	(25.5386)	0.0000	1	(18.1366)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(8,511)	3.4662	(31,765.01)	(29,500.73)	0.0000	4.3300	(1,608.62)	0.00	3.8206	(13.1821)	0.0000	1	(9.3615)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(6,763)	3.4662	(25,241.07)	(23,441.83)	0.0000	4.3300	(1,608.62)	0.00	3.0359	(10.4747)	0.0000	1	(7.4388)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(2,737)	3.4662	(10,215.11)	(9,486.96)	0.0000	4.3300	(1,608.62)	0.00	1.2287	(4.2391)	0.0000	1	(3.0105)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(234)	3.4662	(873.34)	(811.09)	0.0000	4.3300	(1,608.62)	0.00	0.1050	(0.3624)	0.0000	1	(0.2574)	02/07/2025
688180.SH	01/16/2025	SDB3263530590	0	(13,866)	3.4662	(51,751.10)	(48,062.16)	0.0000	4.3300	(1,608.62)	0.00	6.2245	(21.4761)	0.0000	1	(15.2515)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(500)	3.3801	(1,741.43)	(1,690.04)	0.0000	4.3300	(1,608.62)	0.00	0.2095	(0.7552)	0.0000	1	(0.5457)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(200)	3.3801	(714.28)	(676.02)	0.0000	4.3300	(1,608.62)	0.00	0.0859	(0.3021)	0.0000	1	(0.2162)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(4,175)	3.3801	(15,002.14)	(14,111.85)	0.0000	4.3300	(1,608.62)	0.00	1.8044	(6.3057)	0.0000	1	(4.5013)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(1,925)	3.3801	(6,909.78)	(6,506.66)	0.0000	4.3300	(1,608.62)	0.00	0.8311	(2.9074)	0.0000	1	(2.0763)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(240)	3.3801	(878.27)	(811.22)	0.0000	4.3300	(1,608.62)	0.00	0.1056	(0.3625)	0.0000	1	(0.2568)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(2,360)	3.3801	(8,571.42)	(7,977.00)	0.0000	4.3300	(1,608.62)	0.00	1.0310	(3.5644)	0.0000	1	(2.5335)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(3,936)	3.3801	(14,342.95)	(13,304.01)	0.0000	4.3300	(1,608.62)	0.00	1.7251	(5.9447)	0.0000	1	(4.2196)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(5,664)	3.3801	(20,694.73)	(19,144.79)	0.0000	4.3300	(1,608.62)	0.00	2.4891	(8.5546)	0.0000	1	(6.0655)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(1,594)	3.3801	(5,910.30)	(5,387.85)	0.0000	4.3300	(1,608.62)	0.00	0.7109	(2.4075)	0.0000	1	(1.6966)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(8,206)	3.3801	(30,512.15)	(27,736.96)	0.0000	4.3300	(1,608.62)	0.00	3.6699	(12.3940)	0.0000	1	(8.7240)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(700)	3.3801	(2,612.56)	(2,366.06)	0.0000	4.3300	(1,608.62)	0.00	0.3142	(1.0572)	0.0000	1	(0.7430)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(800)	3.3801	(2,985.78)	(2,704.07)	0.0000	4.3300	(1,608.62)	0.00	0.3591	(1.2083)	0.0000	1	(0.8492)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(3,348)	3.3801	(12,495.51)	(11,316.52)	0.0000	4.3300	(1,608.62)	0.00	1.5029	(5.0567)	0.0000	1	(3.5537)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(7,252)	3.3801	(27,066.13)	(24,512.36)	0.0000	4.3300	(1,608.62)	0.00	3.2555	(10.9531)	0.0000	1	(7.6976)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(300)	3.3801	(1,119.67)	(1,014.02)	0.0000	4.3300	(1,608.62)	0.00	0.1347	(0.4531)	0.0000	1	(0.3184)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(1,000)	3.3801	(3,732.23)	(3,380.08)	0.0000	4.3300	(1,608.62)	0.00	0.4489	(1.5104)	0.0000	1	(1.0614)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(7,800)	3.3801	(29,111.39)	(26,364.65)	0.0000	4.3300	(1,608.62)	0.00	3.5015	(11.7808)	0.0000	1	(8.2793)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(16,489)	3.3801	(61,540.74)	(55,734.19)	0.0000	4.3300	(1,608.62)	0.00	7.4020	(24.9042)	0.0000	1	(17.5022)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(8,511)	3.3801	(31,765.01)	(28,767.89)	0.0000	4.3300	(1,608.62)	0.00	3.8206	(12.8546)	0.0000	1	(9.0340)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(6,763)	3.3801	(25,241.07)	(22,859.50)	0.0000	4.3300	(1,608.62)	0.00	3.0359	(10.2145)	0.0000	1	(7.1786)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(2,737)	3.3801	(10,215.11)	(9,251.29)	0.0000	4.3300	(1,608.62)	0.00	1.2287	(4.1338)	0.0000	1	(2.9052)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(234)	3.3801	(873.34)	(790.94)	0.0000	4.3300	(1,608.62)	0.00	0.1050	(0.3534)	0.0000	1	(0.2484)	02/07/2025
688180.SH	01/15/2025	SDB3263530590	0	(13,866)	3.3801	(51,751.10)	(46,868.23)	0.0000	4.3300	(1,608.62)	0.00	6.2245	(20.9426)	0.0000	1	(14.7180)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(500)	3.4582	(1,741.43)	(1,729.10)	0.0000	4.3300	(1,608.62)	0.00	0.2095	(0.7726)	0.0000	1	(0.5632)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(200)	3.4582	(714.28)	(691.64)	0.0000	4.3300	(1,608.62)	0.00	0.0859	(0.3091)	0.0000	1	(0.2231)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(4,175)	3.4582	(15,002.14)	(14,437.98)	0.0000	4.3300	(1,608.62)	0.00	1.8044	(6.4515)	0.0000	1	(4.6470)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(1,925)	3.4582	(6,909.78)	(6,657.03)	0.0000	4.3300	(1,608.62)	0.00	0.8311	(2.9746)	0.0000	1	(2.1435)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(240)	3.4582	(878.27)	(829.97)	0.0000	4.3300	(1,608.62)	0.00	0.1056	(0.3709)	0.0000	1	(0.2652)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(2,360)	3.4582	(8,571.42)	(8,161.35)	0.0000	4.3300	(1,608.62)	0.00	1.0310	(3.6468)	0.0000	1	(2.6159)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(3,936)	3.4582	(14,342.95)	(13,611.47)	0.0000	4.3300	(1,608.62)	0.00	1.7251	(6.0821)	0.0000	1	(4.3570)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(5,664)	3.4582	(20,694.73)	(19,587.23)	0.0000	4.3300	(1,608.62)	0.00	2.4891	(8.7523)	0.0000	1	(6.2632)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(1,594)	3.4582	(5,910.30)	(5,512.37)	0.0000	4.3300	(1,608.62)	0.00	0.7109	(2.4631)	0.0000	1	(1.7523)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(8,206)	3.4582	(30,512.15)	(28,377.97)	0.0000	4.3300	(1,608.62)	0.00	3.6699	(12.6804)	0.0000	1	(9.0105)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(700)	3.4582	(2,612.56)	(2,420.74)	0.0000	4.3300	(1,608.62)	0.00	0.3142	(1.0817)	0.0000	1	(0.7674)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(800)	3.4582	(2,985.78)	(2,766.56)	0.0000	4.3300	(1,608.62)	0.00	0.3591	(1.2362)	0.0000	1	(0.8771)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(3,348)	3.4582	(12,495.51)	(11,578.05)	0.0000	4.3300	(1,608.62)	0.00	1.5029	(5.1735)	0.0000	1	(3.6706)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(7,252)	3.4582	(27,066.13)	(25,078.85)	0.0000	4.3300	(1,608.62)	0.00	3.2555	(11.2062)	0.0000	1	(7.9508)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(300)	3.4582	(1,119.67)	(1,037.46)	0.0000	4.3300	(1,608.62)	0.00	0.1347	(0.4636)	0.0000	1	(0.3289)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(1,000)	3.4582	(3,732.23)	(3,458.20)	0.0000	4.3300	(1,608.62)	0.00	0.4489	(1.5453)	0.0000	1	(1.0964)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(7,800)	3.4582	(29,111.39)	(26,973.94)	0.0000	4.3300	(1,608.62)	0.00	3.5015	(12.0530)	0.0000	1	(8.5516)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(16,489)	3.4582	(61,540.74)	(57,022.23)	0.0000	4.3300	(1,608.62)	0.00	7.4020	(25.4798)	0.0000	1	(18.0778)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(8,511)	3.4582	(31,765.01)	(29,432.72)	0.0000	4.3300	(1,608.62)	0.00	3.8206	(13.1517)	0.0000	1	(9.3311)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688180.SH	01/14/2025	SDB3263530590	0	(2,737)	3.4582	(10,215.11)	(9,465.09)	0.0000	4.3300	(1,608.62)	0.00	1.2287	(4.2294)	0.0000	1	(3.0007)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(234)	3.4582	(873.34)	(809.22)	0.0000	4.3300	(1,608.62)	0.00	0.1050	(0.3616)	0.0000	1	(0.2565)	02/07/2025
688180.SH	01/14/2025	SDB3263530590	0	(13,866)	3.4582	(51,751.10)	(47,951.37)	0.0000	4.3300	(1,608.62)	0.00	6.2245	(21.4265)	0.0000	1	(15.2020)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(500)	3.5087	(1,741.43)	(1,754.36)	0.0000	4.3300	(1,608.62)	0.00	0.2095	(0.7839)	0.0000	1	(0.5745)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(200)	3.5087	(714.28)	(701.74)	0.0000	4.3300	(1,608.62)	0.00	0.0859	(0.3136)	0.0000	1	(0.2277)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(4,175)	3.5087	(15,002.14)	(14,648.92)	0.0000	4.3300	(1,608.62)	0.00	1.8044	(6.5457)	0.0000	1	(4.7413)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(1,925)	3.5087	(6,909.78)	(6,754.29)	0.0000	4.3300	(1,608.62)	0.00	0.8311	(3.0181)	0.0000	1	(2.1870)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(240)	3.5087	(878.27)	(842.09)	0.0000	4.3300	(1,608.62)	0.00	0.1056	(0.3763)	0.0000	1	(0.2706)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(2,360)	3.5087	(8,571.42)	(8,280.59)	0.0000	4.3300	(1,608.62)	0.00	1.0310	(3.7001)	0.0000	1	(2.6691)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(3,936)	3.5087	(14,342.95)	(13,810.34)	0.0000	4.3300	(1,608.62)	0.00	1.7251	(6.1710)	0.0000	1	(4.4459)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(5,664)	3.5087	(20,694.73)	(19,873.41)	0.0000	4.3300	(1,608.62)	0.00	2.4891	(8.8802)	0.0000	1	(6.3911)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(1,594)	3.5087	(5,910.30)	(5,592.91)	0.0000	4.3300	(1,608.62)	0.00	0.7109	(2.4991)	0.0000	1	(1.7883)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(8,206)	3.5087	(30,512.15)	(28,792.59)	0.0000	4.3300	(1,608.62)	0.00	3.6699	(12.8657)	0.0000	1	(9.1957)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(700)	3.5087	(2,612.56)	(2,456.11)	0.0000	4.3300	(1,608.62)	0.00	0.3142	(1.0975)	0.0000	1	(0.7833)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(800)	3.5087	(2,985.78)	(2,806.98)	0.0000	4.3300	(1,608.62)	0.00	0.3591	(1.2543)	0.0000	1	(0.8951)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(3,348)	3.5087	(12,495.51)	(11,747.21)	0.0000	4.3300	(1,608.62)	0.00	1.5029	(5.2491)	0.0000	1	(3.7462)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(7,252)	3.5087	(27,066.13)	(25,445.27)	0.0000	4.3300	(1,608.62)	0.00	3.2555	(11.3699)	0.0000	1	(8.1145)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(300)	3.5087	(1,119.67)	(1,052.62)	0.0000	4.3300	(1,608.62)	0.00	0.1347	(0.4704)	0.0000	1	(0.3357)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(1,000)	3.5087	(3,732.23)	(3,508.72)	0.0000	4.3300	(1,608.62)	0.00	0.4489	(1.5678)	0.0000	1	(1.1189)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(7,800)	3.5087	(29,111.39)	(27,368.05)	0.0000	4.3300	(1,608.62)	0.00	3.5015	(12.2291)	0.0000	1	(8.7277)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(16,489)	3.5087	(61,540.74)	(57,855.35)	0.0000	4.3300	(1,608.62)	0.00	7.4020	(25.8520)	0.0000	1	(18.4500)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(8,511)	3.5087	(31,765.01)	(29,862.75)	0.0000	4.3300	(1,608.62)	0.00	3.8206	(13.3438)	0.0000	1	(9.5232)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(6,763)	3.5087	(25,241.07)	(23,729.50)	0.0000	4.3300	(1,608.62)	0.00	3.0359	(10.6033)	0.0000	1	(7.5673)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(2,737)	3.5087	(10,215.11)	(9,603.38)	0.0000	4.3300	(1,608.62)	0.00	1.2287	(4.2912)	0.0000	1	(3.0625)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(234)	3.5087	(873.34)	(821.04)	0.0000	4.3300	(1,608.62)	0.00	0.1050	(0.3669)	0.0000	1	(0.2618)	02/07/2025
688180.SH	01/13/2025	SDB3263530590	0	(13,866)	3.5087	(51,751.10)	(48,651.97)	0.0000	4.3300	(1,608.62)	0.00	6.2245	(21.7396)	0.0000	1	(15.5151)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(4,175)	3.5821	(15,002.14)	(14,955.43)	0.0000	4.3300	(1,612.97)	0.00	5.4133	(20.1022)	0.0000	3	(14.6890)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(1,925)	3.5821	(6,909.78)	(6,895.62)	0.0000	4.3300	(1,612.97)	0.00	2.4933	(9.2687)	0.0000	3	(6.7754)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(240)	3.5821	(878.27)	(859.71)	0.0000	4.3300	(1,612.97)	0.00	0.3169	(1.1556)	0.0000	3	(0.8387)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(2,360)	3.5821	(8,571.42)	(8,453.85)	0.0000	4.3300	(1,612.97)	0.00	3.0929	(11.3632)	0.0000	3	(8.2703)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(3,936)	3.5821	(14,342.95)	(14,099.30)	0.0000	4.3300	(1,612.97)	0.00	5.1754	(18.9515)	0.0000	3	(13.7761)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(5,664)	3.5821	(20,694.73)	(20,289.23)	0.0000	4.3300	(1,612.97)	0.00	7.4673	(27.2716)	0.0000	3	(19.8043)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(1,594)	3.5821	(5,910.30)	(5,709.93)	0.0000	4.3300	(1,612.97)	0.00	2.1326	(7.6750)	0.0000	3	(5.5423)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(8,206)	3.5821	(30,512.15)	(29,395.02)	0.0000	4.3300	(1,612.97)	0.00	11.0098	(39.5111)	0.0000	3	(28.5013)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(700)	3.5821	(2,612.56)	(2,507.50)	0.0000	4.3300	(1,612.97)	0.00	0.9427	(3.3704)	0.0000	3	(2.4277)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(800)	3.5821	(2,985.78)	(2,865.71)	0.0000	4.3300	(1,612.97)	0.00	1.0774	(3.8519)	0.0000	3	(2.7746)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(3,348)	3.5821	(12,495.51)	(11,993.00)	0.0000	4.3300	(1,612.97)	0.00	4.5088	(16.1203)	0.0000	3	(11.6115)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(7,252)	3.5821	(27,066.13)	(25,977.66)	0.0000	4.3300	(1,612.97)	0.00	9.7664	(34.9177)	0.0000	3	(25.1514)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(300)	3.5821	(1,119.67)	(1,074.64)	0.0000	4.3300	(1,612.97)	0.00	0.4040	(1.4445)	0.0000	3	(1.0405)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(1,000)	3.5821	(3,732.23)	(3,582.14)	0.0000	4.3300	(1,612.97)	0.00	1.3467	(4.8149)	0.0000	3	(3.4682)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(7,800)	3.5821	(29,111.39)	(27,940.68)	0.0000	4.3300	(1,612.97)	0.00	10.5044	(37.5563)	0.0000	3	(27.0519)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(16,489)	3.5821	(61,540.74)	(59,065.87)	0.0000	4.3300	(1,612.97)	0.00	22.2060	(79.3930)	0.0000	3	(57.1871)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(8,511)	3.5821	(31,765.01)	(30,487.58)	0.0000	4.3300	(1,612.97)	0.00	11.4619	(40.9797)	0.0000	3	(29.5178)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(6,763)	3.5821	(25,241.07)	(24,226.00)	0.0000	4.3300	(1,612.97)	0.00	9.1078	(32.5632)	0.0000	3	(23.4554)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(2,737)	3.5821	(10,215.11)	(9,804.31)	0.0000	4.3300	(1,612.97)	0.00	3.6860	(13.1784)	0.0000	3	(9.4925)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(234)	3.5821	(873.34)	(838.22)	0.0000	4.3300	(1,612.97)	0.00	0.3151	(1.1267)	0.0000	3	(0.8116)	02/07/2025
688180.SH	01/10/2025	SDB3263530590	0	(13,866)	3.5821	(51,751.10)	(49,669.93)	0.0000	4.3300	(1,612.97)	0.00	18.6735	(66.7635)	0.0000	3	(48.0900)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(240)	3.6292	(878.27)	(871.01)	0.0000	4.3300	(1,660.35)	0.00	0.1056	(0.4017)	0.0000	1	(0.2961)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(2,360)	3.6292	(8,571.42)	(8,564.90)	0.0000	4.3300	(1,660.35)	0.00	1.0310	(3.9502)	0.0000	1	(2.9193)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(3,936)	3.6292	(14,342.95)	(14,284.52)	0.0000	4.3300	(1,660.35)	0.00	1.7251	(6.5881)	0.0000	1	(4.8630)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(5,664)	3.6292	(20,694.73)	(20,555.77)	0.0000	4.3300	(1,660.35)	0.00	2.4891	(9.4805)	0.0000	1	(6.9914)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(1,594)	3.6292	(5,910.30)	(5,784.94)	0.0000	4.3300	(1,660.35)	0.00	0.7109	(2.6681)	0.0000	1	(1.9572)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688180.SH	01/09/2025	SDB3263530590	0	(700)	3.6292	(2,612.56)	(2,540.44)	0.0000	4.3300	(1,660.35)	0.00	0.3142	(1.1717)	0.0000	1	(0.8574)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(800)	3.6292	(2,985.78)	(2,903.36)	0.0000	4.3300	(1,660.35)	0.00	0.3591	(1.3391)	0.0000	1	(0.9799)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(3,348)	3.6292	(12,495.51)	(12,150.55)	0.0000	4.3300	(1,660.35)	0.00	1.5029	(5.6039)	0.0000	1	(4.1010)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(7,252)	3.6292	(27,066.13)	(26,318.94)	0.0000	4.3300	(1,660.35)	0.00	3.2555	(12.1385)	0.0000	1	(8.8830)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(300)	3.6292	(1,119.67)	(1,088.76)	0.0000	4.3300	(1,660.35)	0.00	0.1347	(0.5021)	0.0000	1	(0.3675)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(1,000)	3.6292	(3,732.23)	(3,629.20)	0.0000	4.3300	(1,660.35)	0.00	0.4489	(1.6738)	0.0000	1	(1.2249)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(7,800)	3.6292	(29,111.39)	(28,307.74)	0.0000	4.3300	(1,660.35)	0.00	3.5015	(13.0558)	0.0000	1	(9.5543)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(16,489)	3.6292	(61,540.74)	(59,841.83)	0.0000	4.3300	(1,660.35)	0.00	7.4020	(27.5995)	0.0000	1	(20.1975)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(8,511)	3.6292	(31,765.01)	(30,888.10)	0.0000	4.3300	(1,660.35)	0.00	3.8206	(14.2458)	0.0000	1	(10.4252)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(6,763)	3.6292	(25,241.07)	(24,544.26)	0.0000	4.3300	(1,660.35)	0.00	3.0359	(11.3200)	0.0000	1	(8.2841)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(2,737)	3.6292	(10,215.11)	(9,933.11)	0.0000	4.3300	(1,660.35)	0.00	1.2287	(4.5812)	0.0000	1	(3.3526)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(234)	3.6292	(873.34)	(849.23)	0.0000	4.3300	(1,660.35)	0.00	0.1050	(0.3917)	0.0000	1	(0.2866)	02/07/2025
688180.SH	01/09/2025	SDB3263530590	0	(13,866)	3.6292	(51,751.10)	(50,322.45)	0.0000	4.3300	(1,660.35)	0.00	6.2245	(23.2091)	0.0000	1	(16.9846)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(3,936)	3.6233	(14,342.95)	(14,261.12)	0.0000	4.3300	(1,678.87)	0.00	1.7251	(6.6507)	0.0000	1	(4.9256)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(5,664)	3.6233	(20,694.73)	(20,522.10)	0.0000	4.3300	(1,678.87)	0.00	2.4891	(9.5705)	0.0000	1	(7.0814)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(1,594)	3.6233	(5,910.30)	(5,775.47)	0.0000	4.3300	(1,678.87)	0.00	0.7109	(2.6934)	0.0000	1	(1.9825)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(8,206)	3.6233	(30,512.15)	(29,732.41)	0.0000	4.3300	(1,678.87)	0.00	3.6699	(13.8658)	0.0000	1	(10.1958)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(700)	3.6233	(2,612.56)	(2,536.28)	0.0000	4.3300	(1,678.87)	0.00	0.3142	(1.1828)	0.0000	1	(0.8686)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(800)	3.6233	(2,985.78)	(2,898.60)	0.0000	4.3300	(1,678.87)	0.00	0.3591	(1.3518)	0.0000	1	(0.9926)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(3,348)	3.6233	(12,495.51)	(12,130.65)	0.0000	4.3300	(1,678.87)	0.00	1.5029	(5.6572)	0.0000	1	(4.1542)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(7,252)	3.6233	(27,066.13)	(26,275.83)	0.0000	4.3300	(1,678.87)	0.00	3.2555	(12.2538)	0.0000	1	(8.9983)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(300)	3.6233	(1,119.67)	(1,086.98)	0.0000	4.3300	(1,678.87)	0.00	0.1347	(0.5069)	0.0000	1	(0.3722)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(1,000)	3.6233	(3,732.23)	(3,623.25)	0.0000	4.3300	(1,678.87)	0.00	0.4489	(1.6897)	0.0000	1	(1.2408)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(7,800)	3.6233	(29,111.39)	(28,261.37)	0.0000	4.3300	(1,678.87)	0.00	3.5015	(13.1798)	0.0000	1	(9.6783)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(16,489)	3.6233	(61,540.74)	(59,743.82)	0.0000	4.3300	(1,678.87)	0.00	7.4020	(27.8617)	0.0000	1	(20.4597)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(8,511)	3.6233	(31,765.01)	(30,837.51)	0.0000	4.3300	(1,678.87)	0.00	3.8206	(14.3811)	0.0000	1	(10.5605)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(6,763)	3.6233	(25,241.07)	(24,504.06)	0.0000	4.3300	(1,678.87)	0.00	3.0359	(11.4275)	0.0000	1	(8.3916)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(2,737)	3.6233	(10,215.11)	(9,916.84)	0.0000	4.3300	(1,678.87)	0.00	1.2287	(4.6247)	0.0000	1	(3.3961)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(234)	3.6233	(873.34)	(847.84)	0.0000	4.3300	(1,678.87)	0.00	0.1050	(0.3954)	0.0000	1	(0.2903)	02/07/2025
688180.SH	01/08/2025	SDB3263530590	0	(13,866)	3.6233	(51,751.10)	(50,240.03)	0.0000	4.3300	(1,678.87)	0.00	6.2245	(23.4295)	0.0000	1	(17.2050)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(1,594)	3.6580	(5,910.30)	(5,830.82)	0.0000	4.3300	(1,751.70)	0.00	0.7109	(2.8372)	0.0000	1	(2.1263)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(8,206)	3.6580	(30,512.15)	(30,017.37)	0.0000	4.3300	(1,751.70)	0.00	3.6699	(14.6059)	0.0000	1	(10.9360)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(700)	3.6580	(2,612.56)	(2,560.58)	0.0000	4.3300	(1,751.70)	0.00	0.3142	(1.2459)	0.0000	1	(0.9317)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(800)	3.6580	(2,985.78)	(2,926.38)	0.0000	4.3300	(1,751.70)	0.00	0.3591	(1.4239)	0.0000	1	(1.0648)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(3,348)	3.6580	(12,495.51)	(12,246.91)	0.0000	4.3300	(1,751.70)	0.00	1.5029	(5.9591)	0.0000	1	(4.4562)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(7,252)	3.6580	(27,066.13)	(26,527.66)	0.0000	4.3300	(1,751.70)	0.00	3.2555	(12.9079)	0.0000	1	(9.8524)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(300)	3.6580	(1,119.67)	(1,097.39)	0.0000	4.3300	(1,751.70)	0.00	0.1347	(0.5340)	0.0000	1	(0.3993)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(1,000)	3.6580	(3,732.23)	(3,657.98)	0.0000	4.3300	(1,751.70)	0.00	0.4489	(1.7799)	0.0000	1	(1.3310)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(7,800)	3.6580	(29,111.39)	(28,532.23)	0.0000	4.3300	(1,751.70)	0.00	3.5015	(13.8833)	0.0000	1	(10.3818)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(16,489)	3.6580	(61,540.74)	(60,316.40)	0.0000	4.3300	(1,751.70)	0.00	7.4020	(29.3489)	0.0000	1	(21.9469)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(8,511)	3.6580	(31,765.01)	(31,133.05)	0.0000	4.3300	(1,751.70)	0.00	3.8206	(15.1488)	0.0000	1	(11.3282)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(6,763)	3.6580	(25,241.07)	(24,738.91)	0.0000	4.3300	(1,751.70)	0.00	3.0359	(12.0375)	0.0000	1	(9.0016)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(2,737)	3.6580	(10,215.11)	(10,011.89)	0.0000	4.3300	(1,751.70)	0.00	1.2287	(4.8716)	0.0000	1	(3.6430)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(234)	3.6580	(873.34)	(855.97)	0.0000	4.3300	(1,751.70)	0.00	0.1050	(0.4165)	0.0000	1	(0.3115)	02/07/2025
688180.SH	01/07/2025	SDB3263530590	0	(13,866)	3.6580	(51,751.10)	(50,721.52)	0.0000	4.3300	(1,751.70)	0.00	6.2245	(24.6802)	0.0000	1	(18.4557)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(700)	3.7322	(2,612.56)	(2,612.56)	0.0000	4.3300	(1,811.60)	0.00	0.3142	(1.3147)	0.0000	1	(1.0005)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(800)	3.7322	(2,985.78)	(2,985.78)	0.0000	4.3300	(1,811.60)	0.00	0.3591	(1.5025)	0.0000	1	(1.1434)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(3,348)	3.7322	(12,495.51)	(12,495.51)	0.0000	4.3300	(1,811.60)	0.00	1.5029	(6.2880)	0.0000	1	(4.7851)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(7,252)	3.7322	(27,066.13)	(27,066.13)	0.0000	4.3300	(1,811.60)	0.00	3.2555	(13.6203)	0.0000	1	(10.3649)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(300)	3.7322	(1,119.67)	(1,119.67)	0.0000	4.3300	(1,811.60)	0.00	0.1347	(0.5634)	0.0000	1	(0.4288)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(1,000)	3.7322	(3,732.23)	(3,732.23)	0.0000	4.3300	(1,811.60)	0.00	0.4489	(1.8781)	0.0000	1	(1.4292)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(7,800)	3.7322	(29,111.39)	(29,111.39)	0.0000	4.3300	(1,811.60)	0.00	3.5015	(14.6495)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688180.SH	01/06/2025	SDB3263530590	0	(8,511)	3.7322	(31,765.01)	(31,765.01)	0.0000	4.3300	(1,811.60)	0.00	3.8206	(15.9849)	0.0000	1	(12.1643)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(6,763)	3.7322	(25,241.07)	(25,241.07)	0.0000	4.3300	(1,811.60)	0.00	3.0359	(12.7019)	0.0000	1	(9.6660)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(2,737)	3.7322	(10,215.11)	(10,215.11)	0.0000	4.3300	(1,811.60)	0.00	1.2287	(5.1405)	0.0000	1	(3.9118)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(234)	3.7322	(873.34)	(873.34)	0.0000	4.3300	(1,811.60)	0.00	0.1050	(0.4395)	0.0000	1	(0.3344)	02/07/2025
688180.SH	01/06/2025	SDB3263530590	0	(13,866)	3.7322	(51,751.10)	(51,751.10)	0.0000	4.3300	(1,811.60)	0.00	6.2245	(26.0424)	0.0000	1	(19.8179)	02/07/2025
TOTAL SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND												499.1240	(1,813.1030)	0.0000		(1,313.9790)	
SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND																	
600826.SH	01/17/2025	SDB3265465930	0	(600)	1.0835	(640.65)	(650.09)	0.0000	4.3300	(2,207.55)	0.00	0.0771	(0.3986)	0.0000	1	(0.3216)	02/07/2025
600826.SH	01/17/2025	SDB3265465930	0	(1,500)	1.0835	(1,530.56)	(1,625.23)	0.0000	4.3300	(2,207.55)	0.00	0.1841	(0.9966)	0.0000	1	(0.8125)	02/07/2025
600826.SH	01/17/2025	SDB3265465930	0	(300)	1.0835	(305.59)	(325.05)	0.0000	4.3300	(2,207.55)	0.00	0.0368	(0.1993)	0.0000	1	(0.1626)	02/07/2025
600826.SH	01/17/2025	SDB3265465930	0	(3,200)	1.0835	(3,357.44)	(3,467.16)	0.0000	4.3300	(2,207.55)	0.00	0.4038	(2.1261)	0.0000	1	(1.7223)	02/07/2025
600826.SH	01/17/2025	SDB3265465930	0	(5,600)	1.0835	(5,914.67)	(6,067.53)	0.0000	4.3300	(2,207.55)	0.00	0.7114	(3.7207)	0.0000	1	(3.0093)	02/07/2025
600826.SH	01/16/2025	SDB3265465930	0	(1,500)	1.0294	(1,530.56)	(1,544.08)	0.0000	4.3300	(2,207.55)	0.00	0.1841	(0.9468)	0.0000	1	(0.7627)	02/07/2025
600826.SH	01/16/2025	SDB3265465930	0	(300)	1.0294	(305.59)	(308.82)	0.0000	4.3300	(2,207.55)	0.00	0.0368	(0.1894)	0.0000	1	(0.1526)	02/07/2025
600826.SH	01/16/2025	SDB3265465930	0	(3,200)	1.0294	(3,357.44)	(3,294.04)	0.0000	4.3300	(2,207.55)	0.00	0.4038	(2.0199)	0.0000	1	(1.6161)	02/07/2025
600826.SH	01/16/2025	SDB3265465930	0	(5,600)	1.0294	(5,914.67)	(5,764.56)	0.0000	4.3300	(2,207.55)	0.00	0.7114	(3.5349)	0.0000	1	(2.8235)	02/07/2025
600826.SH	01/15/2025	SDB3265465930	0	(3,200)	1.0492	(3,357.44)	(3,357.44)	0.0000	4.3300	(2,250.00)	0.00	0.4038	(2.0984)	0.0000	1	(1.6946)	02/07/2025
600826.SH	01/15/2025	SDB3265465930	0	(5,600)	1.0562	(5,914.67)	(5,914.67)	0.0000	4.3300	(2,250.00)	0.00	0.7114	(3.6967)	0.0000	1	(2.9853)	02/07/2025
TOTAL SHANGHAI LANSHENG CORPORATION CMN CLASS A SERIES NORTHBOUND												3.8644	(19.9274)	0.0000		(16.0629)	
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600848.SH	01/17/2025	SDB3260123507	0	(200)	1.3054	(275.85)	(261.07)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1002)	0.0000	1	(0.0670)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(200)	1.3054	(275.85)	(261.07)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1002)	0.0000	1	(0.0670)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(400)	1.3054	(551.71)	(522.14)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2003)	0.0000	1	(0.1340)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(8,600)	1.3054	(11,861.75)	(11,226.07)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.3075)	0.0000	1	(2.8808)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(1,700)	1.3054	(2,344.76)	(2,219.11)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8515)	0.0000	1	(0.5695)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(600)	1.3054	(827.56)	(783.21)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3005)	0.0000	1	(0.2010)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(600)	1.3054	(827.56)	(783.21)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3005)	0.0000	1	(0.2010)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(2,100)	1.3054	(2,896.47)	(2,741.25)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0518)	0.0000	1	(0.7034)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(600)	1.3054	(827.56)	(783.21)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3005)	0.0000	1	(0.2010)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(2,800)	1.3054	(3,861.96)	(3,655.00)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4024)	0.0000	1	(0.9379)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(3,600)	1.3054	(4,965.38)	(4,699.29)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.8031)	0.0000	1	(1.2059)	02/07/2025
600848.SH	01/17/2025	SDB3260123507	0	(700)	1.3054	(965.49)	(913.75)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3506)	0.0000	1	(0.2345)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(200)	1.2891	(275.85)	(257.82)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0989)	0.0000	1	(0.0657)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(200)	1.2891	(275.85)	(257.82)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0989)	0.0000	1	(0.0657)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(400)	1.2891	(551.71)	(515.64)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.1979)	0.0000	1	(0.1315)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(8,600)	1.2891	(11,861.75)	(11,086.36)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.2539)	0.0000	1	(2.8272)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(1,700)	1.2891	(2,344.76)	(2,191.49)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8409)	0.0000	1	(0.5589)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(600)	1.2891	(827.56)	(773.47)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2968)	0.0000	1	(0.1972)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(600)	1.2891	(827.56)	(773.47)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2968)	0.0000	1	(0.1972)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(2,100)	1.2891	(2,896.47)	(2,707.14)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0387)	0.0000	1	(0.6904)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(600)	1.2891	(827.56)	(773.47)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2968)	0.0000	1	(0.1972)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(2,800)	1.2891	(3,861.96)	(3,609.51)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.3850)	0.0000	1	(0.9205)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(3,600)	1.2891	(4,965.38)	(4,640.80)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.7807)	0.0000	1	(1.1835)	02/07/2025
600848.SH	01/16/2025	SDB3260123507	0	(700)	1.2891	(965.49)	(902.38)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3462)	0.0000	1	(0.2301)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(200)	1.2686	(275.85)	(253.71)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0973)	0.0000	1	(0.0642)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(200)	1.2686	(275.85)	(253.71)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0973)	0.0000	1	(0.0642)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(400)	1.2686	(551.71)	(507.42)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.1947)	0.0000	1	(0.1283)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(8,600)	1.2686	(11,861.75)	(10,909.54)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.1860)	0.0000	1	(2.7593)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(1,700)	1.2686	(2,344.76)	(2,156.54)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8275)	0.0000	1	(0.5454)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(600)	1.2686	(827.56)	(761.13)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2920)	0.0000	1	(0.1925)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(600)	1.2686	(827.56)	(761.13)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2920)	0.0000	1	(0.1925)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600848.SH	01/15/2025	SDB3260123507	0	(2,100)	1.2686	(2,896.47)	(2,663.96)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0222)	0.0000	1	(0.6738)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(600)	1.2686	(827.56)	(761.13)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2920)	0.0000	1	(0.1925)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(2,800)	1.2686	(3,861.96)	(3,551.94)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.3629)	0.0000	1	(0.8984)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(3,600)	1.2686	(4,965.38)	(4,566.78)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.7523)	0.0000	1	(1.1551)	02/07/2025
600848.SH	01/15/2025	SDB3260123507	0	(700)	1.2686	(965.49)	(887.99)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3407)	0.0000	1	(0.2246)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(200)	1.2897	(275.85)	(257.94)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0990)	0.0000	1	(0.0658)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(200)	1.2897	(275.85)	(257.94)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.0990)	0.0000	1	(0.0658)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(400)	1.2897	(551.71)	(515.87)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.1979)	0.0000	1	(0.1316)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(8,600)	1.2897	(11,861.75)	(11,091.27)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.2558)	0.0000	1	(2.8291)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(1,700)	1.2897	(2,344.76)	(2,192.46)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8413)	0.0000	1	(0.5592)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(600)	1.2897	(827.56)	(773.81)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2969)	0.0000	1	(0.1974)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(600)	1.2897	(827.56)	(773.81)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2969)	0.0000	1	(0.1974)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(2,100)	1.2897	(2,896.47)	(2,708.33)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0392)	0.0000	1	(0.6908)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(600)	1.2897	(827.56)	(773.81)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.2969)	0.0000	1	(0.1974)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(2,800)	1.2897	(3,861.96)	(3,611.11)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.3856)	0.0000	1	(0.9211)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(3,600)	1.2897	(4,965.38)	(4,642.86)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.7815)	0.0000	1	(1.1843)	02/07/2025
600848.SH	01/14/2025	SDB3260123507	0	(700)	1.2897	(965.49)	(902.78)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3464)	0.0000	1	(0.2303)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(200)	1.3093	(275.85)	(261.86)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1005)	0.0000	1	(0.0673)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(200)	1.3093	(275.85)	(261.86)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1005)	0.0000	1	(0.0673)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(400)	1.3093	(551.71)	(523.72)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2010)	0.0000	1	(0.1346)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(8,600)	1.3093	(11,861.75)	(11,260.04)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.3205)	0.0000	1	(2.8938)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(1,700)	1.3093	(2,344.76)	(2,225.82)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8541)	0.0000	1	(0.5720)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(600)	1.3093	(827.56)	(785.58)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3014)	0.0000	1	(0.2019)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(600)	1.3093	(827.56)	(785.58)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3014)	0.0000	1	(0.2019)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(2,100)	1.3093	(2,896.47)	(2,749.54)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0550)	0.0000	1	(0.7066)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(600)	1.3093	(827.56)	(785.58)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3014)	0.0000	1	(0.2019)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(2,800)	1.3093	(3,861.96)	(3,666.06)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4067)	0.0000	1	(0.9422)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(3,600)	1.3093	(4,965.38)	(4,713.51)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.8086)	0.0000	1	(1.2114)	02/07/2025
600848.SH	01/13/2025	SDB3260123507	0	(700)	1.3093	(965.49)	(916.51)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3517)	0.0000	1	(0.2355)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(200)	1.3194	(275.85)	(263.89)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3038)	0.0000	3	(0.2042)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(200)	1.3194	(275.85)	(263.89)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3038)	0.0000	3	(0.2042)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(400)	1.3194	(551.71)	(527.78)	0.0000	4.3300	(1,381.33)	0.00	0.1991	(0.6075)	0.0000	3	(0.4085)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(8,600)	1.3194	(11,861.75)	(11,347.25)	0.0000	4.3300	(1,381.33)	0.00	4.2801	(13.0620)	0.0000	3	(8.7818)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(1,700)	1.3194	(2,344.76)	(2,243.06)	0.0000	4.3300	(1,381.33)	0.00	0.8461	(2.5820)	0.0000	3	(1.7359)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(600)	1.3194	(827.56)	(791.67)	0.0000	4.3300	(1,381.33)	0.00	0.2986	(0.9113)	0.0000	3	(0.6127)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(600)	1.3194	(827.56)	(791.67)	0.0000	4.3300	(1,381.33)	0.00	0.2986	(0.9113)	0.0000	3	(0.6127)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(2,100)	1.3194	(2,896.47)	(2,770.84)	0.0000	4.3300	(1,381.33)	0.00	1.0451	(3.1895)	0.0000	3	(2.1444)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(600)	1.3194	(827.56)	(791.67)	0.0000	4.3300	(1,381.33)	0.00	0.2986	(0.9113)	0.0000	3	(0.6127)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(2,800)	1.3194	(3,861.96)	(3,694.45)	0.0000	4.3300	(1,381.33)	0.00	1.3935	(4.2527)	0.0000	3	(2.8592)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(3,600)	1.3194	(4,965.38)	(4,750.01)	0.0000	4.3300	(1,381.33)	0.00	1.7917	(5.4678)	0.0000	3	(3.6761)	02/07/2025
600848.SH	01/10/2025	SDB3260123507	0	(700)	1.3194	(965.49)	(923.61)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0632)	0.0000	3	(0.7148)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(200)	1.3620	(275.85)	(272.39)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1045)	0.0000	1	(0.0713)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(200)	1.3620	(275.85)	(272.39)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1045)	0.0000	1	(0.0713)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(400)	1.3620	(551.71)	(544.79)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2090)	0.0000	1	(0.1427)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(8,600)	1.3620	(11,861.75)	(11,712.92)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.4943)	0.0000	1	(3.0676)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(1,700)	1.3620	(2,344.76)	(2,315.35)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8884)	0.0000	1	(0.6064)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(600)	1.3620	(827.56)	(817.18)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3136)	0.0000	1	(0.2140)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(600)	1.3620	(827.56)	(817.18)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3136)	0.0000	1	(0.2140)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(2,100)	1.3620	(2,896.47)	(2,860.13)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0974)	0.0000	1	(0.7491)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(600)	1.3620	(827.56)	(817.18)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3136)	0.0000	1	(0.2140)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(2,800)	1.3620	(3,861.96)	(3,813.51)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4633)	0.0000	1	(0.9988)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(3,600)	1.3620	(4,965.38)	(4,903.08)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.8813)	0.0000	1	(1.2841)	02/07/2025
600848.SH	01/09/2025	SDB3260123507	0	(700)	1.3620	(965.49)	(953.38)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3658)	0.0000	1	(0.2497)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600848.SH	01/08/2025	SDB3260123507	0	(200)	1.3332	(275.85)	(266.63)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1023)	0.0000	1	(0.0691)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(200)	1.3332	(275.85)	(266.63)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1023)	0.0000	1	(0.0691)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(400)	1.3332	(551.71)	(533.26)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2046)	0.0000	1	(0.1383)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(8,600)	1.3332	(11,861.75)	(11,465.18)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.3992)	0.0000	1	(2.9725)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(1,700)	1.3332	(2,344.76)	(2,266.37)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8696)	0.0000	1	(0.5876)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(600)	1.3332	(827.56)	(799.90)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3069)	0.0000	1	(0.2074)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(600)	1.3332	(827.56)	(799.90)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3069)	0.0000	1	(0.2074)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(2,100)	1.3332	(2,896.47)	(2,799.64)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0742)	0.0000	1	(0.7259)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(600)	1.3332	(827.56)	(799.90)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3069)	0.0000	1	(0.2074)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(2,800)	1.3332	(3,861.96)	(3,732.85)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4323)	0.0000	1	(0.9678)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(3,600)	1.3332	(4,965.38)	(4,799.38)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.8415)	0.0000	1	(1.2443)	02/07/2025
600848.SH	01/08/2025	SDB3260123507	0	(700)	1.3332	(965.49)	(933.21)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3581)	0.0000	1	(0.2420)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(200)	1.3419	(275.85)	(268.37)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1030)	0.0000	1	(0.0698)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(200)	1.3419	(275.85)	(268.37)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1030)	0.0000	1	(0.0698)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(400)	1.3419	(551.71)	(536.74)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2059)	0.0000	1	(0.1396)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(8,600)	1.3419	(11,861.75)	(11,539.92)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.4279)	0.0000	1	(3.0012)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(1,700)	1.3419	(2,344.76)	(2,281.15)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8753)	0.0000	1	(0.5933)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(600)	1.3419	(827.56)	(805.11)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3089)	0.0000	1	(0.2094)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(600)	1.3419	(827.56)	(805.11)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3089)	0.0000	1	(0.2094)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(2,100)	1.3419	(2,896.47)	(2,817.89)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.0812)	0.0000	1	(0.7329)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(600)	1.3419	(827.56)	(805.11)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3089)	0.0000	1	(0.2094)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(2,800)	1.3419	(3,861.96)	(3,757.18)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4416)	0.0000	1	(0.9771)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(3,600)	1.3419	(4,965.38)	(4,830.66)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.8535)	0.0000	1	(1.2563)	02/07/2025
600848.SH	01/07/2025	SDB3260123507	0	(700)	1.3419	(965.49)	(939.30)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3604)	0.0000	1	(0.2443)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(200)	1.3793	(275.85)	(275.85)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1058)	0.0000	1	(0.0727)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(200)	1.3793	(275.85)	(275.85)	0.0000	4.3300	(1,381.33)	0.00	0.0332	(0.1058)	0.0000	1	(0.0727)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(400)	1.3793	(551.71)	(551.71)	0.0000	4.3300	(1,381.33)	0.00	0.0664	(0.2117)	0.0000	1	(0.1453)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(8,600)	1.3793	(11,861.75)	(11,861.75)	0.0000	4.3300	(1,381.33)	0.00	1.4267	(4.5514)	0.0000	1	(3.1247)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(1,700)	1.3793	(2,344.76)	(2,344.76)	0.0000	4.3300	(1,381.33)	0.00	0.2820	(0.8997)	0.0000	1	(0.6177)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(600)	1.3793	(827.56)	(827.56)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3175)	0.0000	1	(0.2180)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(600)	1.3793	(827.56)	(827.56)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3175)	0.0000	1	(0.2180)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(2,100)	1.3793	(2,896.47)	(2,896.47)	0.0000	4.3300	(1,381.33)	0.00	0.3484	(1.1114)	0.0000	1	(0.7630)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(600)	1.3793	(827.56)	(827.56)	0.0000	4.3300	(1,381.33)	0.00	0.0995	(0.3175)	0.0000	1	(0.2180)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(2,800)	1.3793	(3,861.96)	(3,861.96)	0.0000	4.3300	(1,381.33)	0.00	0.4645	(1.4819)	0.0000	1	(1.0173)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(3,600)	1.3793	(4,965.38)	(4,965.38)	0.0000	4.3300	(1,381.33)	0.00	0.5972	(1.9052)	0.0000	1	(1.3080)	02/07/2025
600848.SH	01/06/2025	SDB3260123507	0	(700)	1.3793	(965.49)	(965.49)	0.0000	4.3300	(1,381.33)	0.00	0.1161	(0.3705)	0.0000	1	(0.2543)	02/07/2025
TOTAL SHANGHAI LINGANG HOLDINGS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												43.9956	(134.2922)	0.0000		(90.2966)	
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600000.SH	01/17/2025	SDB3264716702	0	(23,900)	1.3829	(32,637.51)	(33,052.34)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0918)	0.0000	1	3.8338	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(46,400)	1.3829	(63,622.06)	(64,168.56)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1782)	0.0000	1	7.4741	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(209,900)	1.3829	(288,905.52)	(290,279.74)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.8063)	0.0000	1	33.9426	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(41,400)	1.3829	(56,969.92)	(57,253.84)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1590)	0.0000	1	6.6932	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(3,400)	1.3829	(4,746.16)	(4,702.01)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0131)	0.0000	1	0.5578	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(800)	1.3829	(1,108.94)	(1,106.35)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(29,700)	1.3829	(41,735.00)	(41,073.41)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1141)	0.0000	1	4.9057	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(27,400)	1.3829	(38,503.00)	(37,892.64)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1053)	0.0000	1	4.5258	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(600)	1.3829	(843.13)	(829.77)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/17/2025	SDB3264716702	0	(183,000)	1.3829	(257,155.08)	(253,078.57)	0.0000	4.3300	(10.00)	0.00	30.9300	(0.7030)	0.0000	1	30.2270	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(23,900)	1.3598	(32,637.51)	(32,499.77)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0903)	0.0000	1	3.8353	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(46,400)	1.3598	(63,622.06)	(63,095.79)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1753)	0.0000	1	7.4771	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(209,900)	1.3598	(288,905.52)	(285,426.85)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.7929)	0.0000	1	33.9561	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(41,400)	1.3598	(56,969.92)	(56,296.67)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1564)	0.0000	1	6.6958	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUdong DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600000.SH	01/16/2025	SDB3264716702	0	(3,400)	1.3598	(4,746.16)	(4,623.40)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0128)	0.0000	1	0.5580	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(800)	1.3598	(1,108.94)	(1,087.86)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0030)	0.0000	1	0.1304	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(29,700)	1.3598	(41,735.00)	(40,386.74)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1122)	0.0000	1	4.9076	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(27,400)	1.3598	(38,503.00)	(37,259.15)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1035)	0.0000	1	4.5276	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(600)	1.3598	(843.13)	(815.89)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(237,500)	1.3598	(333,739.51)	(322,957.96)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.8971)	0.0000	1	39.2443	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(43,100)	1.3598	(60,564.94)	(58,608.37)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1628)	0.0000	1	7.1218	02/07/2025
600000.SH	01/16/2025	SDB3264716702	0	(318,600)	1.3598	(447,702.77)	(433,239.61)	0.0000	4.3300	(10.00)	0.00	53.8487	(1.2034)	0.0000	1	52.6453	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(23,900)	1.3773	(32,637.51)	(32,918.00)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0914)	0.0000	1	3.8341	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(46,400)	1.3773	(63,622.06)	(63,907.74)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1775)	0.0000	1	7.4748	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(209,900)	1.3773	(288,905.52)	(289,099.89)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.8031)	0.0000	1	33.9459	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(41,400)	1.3773	(56,969.92)	(57,021.13)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1584)	0.0000	1	6.6938	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(3,400)	1.3773	(4,746.16)	(4,682.89)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0130)	0.0000	1	0.5578	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(800)	1.3773	(1,108.94)	(1,101.86)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(29,700)	1.3773	(41,735.00)	(40,906.46)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1136)	0.0000	1	4.9062	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(27,400)	1.3773	(38,503.00)	(37,738.62)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1048)	0.0000	1	4.5262	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(600)	1.3773	(843.13)	(826.39)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(237,500)	1.3773	(333,739.51)	(327,113.97)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9086)	0.0000	1	39.2328	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(43,100)	1.3773	(60,564.94)	(59,362.58)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1649)	0.0000	1	7.1197	02/07/2025
600000.SH	01/15/2025	SDB3264716702	0	(318,600)	1.3773	(447,702.77)	(438,814.79)	0.0000	4.3300	(10.00)	0.00	53.8487	(1.2189)	0.0000	1	52.6298	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(23,900)	1.3863	(32,637.51)	(33,131.90)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0920)	0.0000	1	3.8335	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(46,400)	1.3863	(63,622.06)	(64,323.02)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1787)	0.0000	1	7.4736	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(209,900)	1.3863	(288,905.52)	(290,978.49)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.8083)	0.0000	1	33.9406	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(41,400)	1.3863	(56,969.92)	(57,391.66)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1594)	0.0000	1	6.6928	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(3,400)	1.3863	(4,746.16)	(4,713.32)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0131)	0.0000	1	0.5578	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(800)	1.3863	(1,108.94)	(1,109.02)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(29,700)	1.3863	(41,735.00)	(41,172.28)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1144)	0.0000	1	4.9054	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(27,400)	1.3863	(38,503.00)	(37,983.85)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1055)	0.0000	1	4.5255	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(600)	1.3863	(843.13)	(831.76)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(237,500)	1.3863	(333,739.51)	(329,239.60)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9146)	0.0000	1	39.2269	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(43,100)	1.3863	(60,564.94)	(59,748.32)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1660)	0.0000	1	7.1186	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(358,900)	1.3863	(504,333.10)	(497,533.02)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.3820)	0.0000	1	59.2780	02/07/2025
600000.SH	01/14/2025	SDB3264716702	0	(23,800)	1.3863	(33,444.21)	(32,993.27)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0916)	0.0000	1	3.9309	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(23,900)	1.4019	(32,637.51)	(33,504.36)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0931)	0.0000	1	3.8325	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(46,400)	1.4019	(63,622.06)	(65,046.12)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1807)	0.0000	1	7.4716	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(209,900)	1.4019	(288,905.52)	(294,249.57)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.8174)	0.0000	1	33.9316	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(41,400)	1.4019	(56,969.92)	(58,036.84)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1612)	0.0000	1	6.6910	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(3,400)	1.4019	(4,746.16)	(4,766.31)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0132)	0.0000	1	0.5576	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(800)	1.4019	(1,108.94)	(1,121.48)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(29,700)	1.4019	(41,735.00)	(41,635.12)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1157)	0.0000	1	4.9041	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(27,400)	1.4019	(38,503.00)	(38,410.85)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1067)	0.0000	1	4.5244	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(600)	1.4019	(843.13)	(841.11)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(237,500)	1.4019	(333,739.51)	(332,940.80)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9248)	0.0000	1	39.2166	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(43,100)	1.4019	(60,564.94)	(60,419.99)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1678)	0.0000	1	7.1168	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(358,900)	1.4019	(504,333.10)	(503,126.12)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.3976)	0.0000	1	59.2625	02/07/2025
600000.SH	01/13/2025	SDB3264716702	0	(23,800)	1.4019	(33,444.21)	(33,364.17)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0927)	0.0000	1	3.9299	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(23,900)	1.3999	(32,637.51)	(33,456.87)	0.0000	4.3300	(10.00)	0.00	11.7767	(0.2788)	0.0000	3	11.4979	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(46,400)	1.3999	(63,622.06)	(64,953.92)	0.0000	4.3300	(10.00)	0.00	22.9570	(0.5413)	0.0000	3	22.4157	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(209,900)	1.3999	(288,905.52)	(293,832.50)	0.0000	4.3300	(10.00)	0.00	104.2467	(2.4486)	0.0000	3	101.7981	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(41,400)	1.3999	(56,969.92)	(57,954.58)	0.0000	4.3300	(10.00)	0.00	20.5566	(0.4830)	0.0000	3	20.0737	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(3,400)	1.3999	(4,746.16)	(4,759.55)	0.0000	4.3300	(10.00)	0.00	1.7126	(0.0397)	0.0000	3	1.6729	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(800)	1.3999	(1,108.94)	(1,119.90)	0.0000	4.3300	(10.00)	0.00	0.4001	(0.0093)	0.0000	3	0.3908	02/07/2025
600000.SH	01/10/2025	SDB3264															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600000.SH	01/10/2025	SDB3264716702	0	(27,400)	1.3999	(38,503.00)	(38,356.41)	0.0000	4.3300	(10.00)	0.00	13.8932	(0.3196)	0.0000	3	13.5735	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(600)	1.3999	(843.13)	(839.92)	0.0000	4.3300	(10.00)	0.00	0.3042	(0.0070)	0.0000	3	0.2972	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(237,500)	1.3999	(333,739.51)	(332,468.89)	0.0000	4.3300	(10.00)	0.00	120.4243	(2.7706)	0.0000	3	117.6538	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(43,100)	1.3999	(60,564.94)	(60,334.35)	0.0000	4.3300	(10.00)	0.00	21.8538	(0.5028)	0.0000	3	21.3511	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(358,900)	1.3999	(504,333.10)	(502,412.98)	0.0000	4.3300	(10.00)	0.00	181.9802	(4.1868)	0.0000	3	177.7934	02/07/2025
600000.SH	01/10/2025	SDB3264716702	0	(23,800)	1.3999	(33,444.21)	(33,316.88)	0.0000	4.3300	(10.00)	0.00	12.0678	(0.2776)	0.0000	3	11.7901	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(23,900)	1.3796	(32,637.51)	(32,973.35)	0.0000	4.3300	(10.00)	0.00	3.9256	(0.0916)	0.0000	1	3.8340	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(46,400)	1.3796	(63,622.06)	(64,015.20)	0.0000	4.3300	(10.00)	0.00	7.6523	(0.1778)	0.0000	1	7.4745	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(209,900)	1.3796	(288,905.52)	(289,586.02)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.8044)	0.0000	1	33.9445	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(41,400)	1.3796	(56,969.92)	(57,117.01)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1587)	0.0000	1	6.6936	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(3,400)	1.3796	(4,746.16)	(4,690.77)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0130)	0.0000	1	0.5578	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(800)	1.3796	(1,108.94)	(1,103.71)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(29,700)	1.3796	(41,735.00)	(40,975.25)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1138)	0.0000	1	4.9060	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(27,400)	1.3796	(38,503.00)	(37,802.08)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1050)	0.0000	1	4.5260	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(600)	1.3796	(843.13)	(827.78)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(237,500)	1.3796	(333,739.51)	(327,664.02)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9102)	0.0000	1	39.2313	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(43,100)	1.3796	(60,564.94)	(59,462.40)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1652)	0.0000	1	7.1194	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(358,900)	1.3796	(504,333.10)	(495,152.08)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.3754)	0.0000	1	59.2846	02/07/2025
600000.SH	01/09/2025	SDB3264716702	0	(23,800)	1.3796	(33,444.21)	(32,835.38)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0912)	0.0000	1	3.9314	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(209,900)	1.3713	(288,905.52)	(287,841.96)	0.0000	4.3300	(10.00)	0.00	34.7489	(0.7996)	0.0000	1	33.9494	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(41,400)	1.3713	(56,969.92)	(56,773.02)	0.0000	4.3300	(10.00)	0.00	6.8522	(0.1577)	0.0000	1	6.6945	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(3,400)	1.3713	(4,746.16)	(4,662.52)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0130)	0.0000	1	0.5579	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(800)	1.3713	(1,108.94)	(1,097.06)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0030)	0.0000	1	0.1303	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(29,700)	1.3713	(41,735.00)	(40,728.47)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1131)	0.0000	1	4.9067	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(27,400)	1.3713	(38,503.00)	(37,574.41)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1044)	0.0000	1	4.5267	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(600)	1.3713	(843.13)	(822.80)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(237,500)	1.3713	(333,739.51)	(325,690.64)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9047)	0.0000	1	39.2368	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(43,100)	1.3713	(60,564.94)	(59,104.28)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1642)	0.0000	1	7.1204	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(358,900)	1.3713	(504,333.10)	(492,169.98)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.3671)	0.0000	1	59.2929	02/07/2025
600000.SH	01/08/2025	SDB3264716702	0	(23,800)	1.3713	(33,444.21)	(32,637.63)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0907)	0.0000	1	3.9319	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(3,400)	1.3842	(4,746.16)	(4,706.32)	0.0000	4.3300	(10.00)	0.00	0.5709	(0.0131)	0.0000	1	0.5578	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(800)	1.3842	(1,108.94)	(1,107.37)	0.0000	4.3300	(10.00)	0.00	0.1334	(0.0031)	0.0000	1	0.1303	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(29,700)	1.3842	(41,735.00)	(41,111.07)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1142)	0.0000	1	4.9056	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(27,400)	1.3842	(38,503.00)	(37,927.38)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1054)	0.0000	1	4.5257	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(600)	1.3842	(843.13)	(830.53)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(237,500)	1.3842	(333,739.51)	(328,750.11)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9132)	0.0000	1	39.2283	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(43,100)	1.3842	(60,564.94)	(59,659.49)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1657)	0.0000	1	7.1189	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(358,900)	1.3842	(504,333.10)	(496,793.33)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.3800)	0.0000	1	59.2801	02/07/2025
600000.SH	01/07/2025	SDB3264716702	0	(23,800)	1.3842	(33,444.21)	(32,944.22)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0915)	0.0000	1	3.9311	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(29,700)	1.4052	(41,735.00)	(41,735.00)	0.0000	4.3300	(10.00)	0.00	5.0198	(0.1159)	0.0000	1	4.9039	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(27,400)	1.4052	(38,503.00)	(38,503.00)	0.0000	4.3300	(10.00)	0.00	4.6311	(0.1070)	0.0000	1	4.5241	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(600)	1.4052	(843.13)	(843.13)	0.0000	4.3300	(10.00)	0.00	0.1014	(0.0023)	0.0000	1	0.0991	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(237,500)	1.4052	(333,739.51)	(333,739.51)	0.0000	4.3300	(10.00)	0.00	40.1414	(0.9271)	0.0000	1	39.2144	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(43,100)	1.4052	(60,564.94)	(60,564.94)	0.0000	4.3300	(10.00)	0.00	7.2846	(0.1682)	0.0000	1	7.1164	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(358,900)	1.4052	(504,333.10)	(504,333.10)	0.0000	4.3300	(10.00)	0.00	60.6601	(1.4009)	0.0000	1	59.2591	02/07/2025
600000.SH	01/06/2025	SDB3264716702	0	(23,800)	1.4052	(33,444.21)	(33,444.21)	0.0000	4.3300	(10.00)	0.00	4.0226	(0.0929)	0.0000	1	3.9297	02/07/2025
TOTAL SHANGHAI PUDONG DEVELOPMENT BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,887.4441	(43.3008)	0.0000		1,844.1432	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND																	
600284.SH	01/17/2025	SDB3261985894	0	(4,500)	0.7895	(3,853.09)	(3,552.64)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7922)	0.0000	1	(1.3288)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(1,800)	0.7895	(1,541.24)	(1,421.06)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7169)	0.0000	1	(0.5315)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(4,000)	0.7895	(3,424.97)	(3,157.90)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.5931)	0.0000	1	(1.1811)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(13,000)	0.7895	(11,131.15)	(10,263.18)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.1774)	0.0000	1	(3.8386)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600284.SH	01/17/2025	SDB3261985894	0	(4,500)	0.7895	(3,853.09)	(3,552.64)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7922)	0.0000	1	(1.3288)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(800)	0.7895	(684.99)	(631.58)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3186)	0.0000	1	(0.2362)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(3,100)	0.7895	(2,654.35)	(2,447.37)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2346)	0.0000	1	(0.9154)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(29,400)	0.7895	(25,173.51)	(23,210.57)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(11.7090)	0.0000	1	(8.6812)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(2,500)	0.7895	(2,140.61)	(1,973.69)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(0.9957)	0.0000	1	(0.7382)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(1,800)	0.7895	(1,541.24)	(1,421.06)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7169)	0.0000	1	(0.5315)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(2,400)	0.7895	(2,054.98)	(1,894.74)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9558)	0.0000	1	(0.7087)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(800)	0.7895	(684.99)	(631.58)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3186)	0.0000	1	(0.2362)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(3,700)	0.7895	(3,168.10)	(2,921.06)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4736)	0.0000	1	(1.0925)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(10,000)	0.7895	(8,562.42)	(7,894.75)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(3.9827)	0.0000	1	(2.9528)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(40,500)	0.7895	(34,677.80)	(31,973.74)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.1297)	0.0000	1	(11.9588)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(2,200)	0.7895	(1,883.73)	(1,736.85)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.8762)	0.0000	1	(0.6496)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(3,400)	0.7895	(2,911.22)	(2,684.22)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3541)	0.0000	1	(1.0039)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(200)	0.7895	(171.25)	(157.90)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0797)	0.0000	1	(0.0591)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(1,000)	0.7895	(856.24)	(789.48)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.3983)	0.0000	1	(0.2953)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(2,500)	0.7895	(2,140.61)	(1,973.69)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(0.9957)	0.0000	1	(0.7382)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(4,390)	0.7895	(3,758.90)	(3,465.80)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.7484)	0.0000	1	(1.2963)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(3,700)	0.7895	(3,168.10)	(2,921.06)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4736)	0.0000	1	(1.0925)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(15,300)	0.7895	(13,100.50)	(12,078.97)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.0935)	0.0000	1	(4.5178)	02/07/2025
600284.SH	01/17/2025	SDB3261985894	0	(5,700)	0.7895	(4,880.58)	(4,500.01)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.2701)	0.0000	1	(1.6831)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(4,500)	0.7710	(3,853.09)	(3,469.59)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7503)	0.0000	1	(1.2869)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(1,800)	0.7710	(1,541.24)	(1,387.83)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7001)	0.0000	1	(0.5147)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(4,000)	0.7710	(3,424.97)	(3,084.08)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.5558)	0.0000	1	(1.1439)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(13,000)	0.7710	(11,131.15)	(10,023.25)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.0564)	0.0000	1	(3.7176)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(4,500)	0.7710	(3,853.09)	(3,469.59)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7503)	0.0000	1	(1.2869)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(800)	0.7710	(684.99)	(616.82)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3112)	0.0000	1	(0.2288)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(3,100)	0.7710	(2,654.35)	(2,390.16)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2058)	0.0000	1	(0.8865)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(29,400)	0.7710	(25,173.51)	(22,667.96)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(11.4353)	0.0000	1	(8.4075)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(2,500)	0.7710	(2,140.61)	(1,927.55)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(0.9724)	0.0000	1	(0.7149)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(1,800)	0.7710	(1,541.24)	(1,387.83)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7001)	0.0000	1	(0.5147)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(2,400)	0.7710	(2,054.98)	(1,850.45)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9335)	0.0000	1	(0.6863)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(800)	0.7710	(684.99)	(616.82)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3112)	0.0000	1	(0.2288)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(3,700)	0.7710	(3,168.10)	(2,852.77)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4391)	0.0000	1	(1.0581)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(10,000)	0.7710	(8,562.42)	(7,710.19)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(3.8895)	0.0000	1	(2.8597)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(40,500)	0.7710	(34,677.80)	(31,226.27)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(15.7527)	0.0000	1	(11.5817)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(2,200)	0.7710	(1,883.73)	(1,696.24)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.8557)	0.0000	1	(0.6291)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(3,400)	0.7710	(2,911.22)	(2,621.46)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3224)	0.0000	1	(0.9723)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(200)	0.7710	(171.25)	(154.20)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0778)	0.0000	1	(0.0572)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(1,000)	0.7710	(856.24)	(771.02)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.3890)	0.0000	1	(0.2860)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(2,500)	0.7710	(2,140.61)	(1,927.55)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(0.9724)	0.0000	1	(0.7149)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(4,390)	0.7710	(3,758.90)	(3,384.77)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.7075)	0.0000	1	(1.2554)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(3,700)	0.7710	(3,168.10)	(2,852.77)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4391)	0.0000	1	(1.0581)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(15,300)	0.7710	(13,100.50)	(11,796.59)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(5.9510)	0.0000	1	(4.3753)	02/07/2025
600284.SH	01/16/2025	SDB3261985894	0	(5,700)	0.7710	(4,880.58)	(4,394.81)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.2170)	0.0000	1	(1.6300)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(4,500)	0.7859	(3,853.09)	(3,536.44)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7840)	0.0000	1	(1.3206)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(1,800)	0.7859	(1,541.24)	(1,414.58)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7136)	0.0000	1	(0.5282)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(4,000)	0.7859	(3,424.97)	(3,143.50)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.5858)	0.0000	1	(1.1739)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(13,000)	0.7859	(11,131.15)	(10,216.39)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.1538)	0.0000	1	(3.8150)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(4,500)	0.7859	(3,853.09)	(3,536.44)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.7840)	0.0000	1	(1.3206)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(800)	0.7859	(684.99)	(628.70)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3172)	0.0000	1	(0.2348)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(3,100)	0.7859	(2,654.35)	(2,436.22)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2290)	0.0000	1	(0.9097)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(29,400)	0.7859	(25,173.51)	(23,104.75)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(11.6556)	0.0000	1	(8.6278)	02/07/2025
600284.SH	01/15/2025	SDB3261985894</															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600284.SH	01/15/2025	SDB3261985894	0	(1,800)	0.7859	(1,541.24)	(1,414.58)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7136)	0.0000	1	(0.5282)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(2,400)	0.7859	(2,054.98)	(1,886.10)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9515)	0.0000	1	(0.7043)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(800)	0.7859	(684.99)	(628.70)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3172)	0.0000	1	(0.2348)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(3,700)	0.7859	(3,168.10)	(2,907.74)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4669)	0.0000	1	(1.0858)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(10,000)	0.7859	(8,562.42)	(7,858.76)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(3.9645)	0.0000	1	(2.9346)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(40,500)	0.7859	(34,677.80)	(31,827.98)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.0562)	0.0000	1	(11.8852)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(2,200)	0.7859	(1,883.73)	(1,728.93)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.8722)	0.0000	1	(0.6456)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(3,400)	0.7859	(2,911.22)	(2,671.98)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3479)	0.0000	1	(0.9978)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(200)	0.7859	(171.25)	(157.18)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0793)	0.0000	1	(0.0587)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(1,000)	0.7859	(856.24)	(785.88)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.3964)	0.0000	1	(0.2935)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(2,500)	0.7859	(2,140.61)	(1,964.69)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(0.9911)	0.0000	1	(0.7337)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(4,390)	0.7859	(3,758.90)	(3,450.00)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.7404)	0.0000	1	(1.2883)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(3,700)	0.7859	(3,168.10)	(2,907.74)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4669)	0.0000	1	(1.0858)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(15,300)	0.7859	(13,100.50)	(12,023.90)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.0657)	0.0000	1	(4.4900)	02/07/2025
600284.SH	01/15/2025	SDB3261985894	0	(5,700)	0.7859	(4,880.58)	(4,479.49)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.2598)	0.0000	1	(1.6727)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(4,500)	0.7945	(3,853.09)	(3,575.20)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8036)	0.0000	1	(1.3401)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(1,800)	0.7945	(1,541.24)	(1,430.08)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7214)	0.0000	1	(0.5361)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(4,000)	0.7945	(3,424.97)	(3,177.95)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.6032)	0.0000	1	(1.1912)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(13,000)	0.7945	(11,131.15)	(10,328.34)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.2103)	0.0000	1	(3.8715)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(4,500)	0.7945	(3,853.09)	(3,575.20)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8036)	0.0000	1	(1.3401)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(800)	0.7945	(684.99)	(635.59)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3206)	0.0000	1	(0.2382)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(3,100)	0.7945	(2,654.35)	(2,462.91)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2425)	0.0000	1	(0.9232)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(29,400)	0.7945	(25,173.51)	(23,357.95)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(11.7833)	0.0000	1	(8.7555)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(2,500)	0.7945	(2,140.61)	(1,986.22)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0020)	0.0000	1	(0.7445)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(1,800)	0.7945	(1,541.24)	(1,430.08)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7214)	0.0000	1	(0.5361)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(2,400)	0.7945	(2,054.98)	(1,906.77)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9619)	0.0000	1	(0.7147)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(800)	0.7945	(684.99)	(635.59)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3206)	0.0000	1	(0.2382)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(3,700)	0.7945	(3,168.10)	(2,939.61)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4829)	0.0000	1	(1.1019)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(10,000)	0.7945	(8,562.42)	(7,944.88)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(4.0079)	0.0000	1	(2.9781)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(40,500)	0.7945	(34,677.80)	(32,176.76)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.2322)	0.0000	1	(12.0612)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(2,200)	0.7945	(1,883.73)	(1,747.87)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.8817)	0.0000	1	(0.6552)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(3,400)	0.7945	(2,911.22)	(2,701.26)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3627)	0.0000	1	(1.0125)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(200)	0.7945	(171.25)	(158.90)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0802)	0.0000	1	(0.0596)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(1,000)	0.7945	(856.24)	(794.49)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.4008)	0.0000	1	(0.2978)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(2,500)	0.7945	(2,140.61)	(1,986.22)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0020)	0.0000	1	(0.7445)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(4,390)	0.7945	(3,758.90)	(3,487.80)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.7595)	0.0000	1	(1.3074)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(3,700)	0.7945	(3,168.10)	(2,939.61)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.4829)	0.0000	1	(1.1019)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(15,300)	0.7945	(13,100.50)	(12,155.67)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.1322)	0.0000	1	(4.5565)	02/07/2025
600284.SH	01/14/2025	SDB3261985894	0	(5,700)	0.7945	(4,880.58)	(4,528.58)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.2845)	0.0000	1	(1.6975)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(4,500)	0.8044	(3,853.09)	(3,619.65)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8260)	0.0000	1	(1.3626)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(1,800)	0.8044	(1,541.24)	(1,447.86)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7304)	0.0000	1	(0.5450)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(4,000)	0.8044	(3,424.97)	(3,217.46)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.6231)	0.0000	1	(1.2112)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(13,000)	0.8044	(11,131.15)	(10,456.76)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.2751)	0.0000	1	(3.9363)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(4,500)	0.8044	(3,853.09)	(3,619.65)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8260)	0.0000	1	(1.3626)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(800)	0.8044	(684.99)	(643.49)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3246)	0.0000	1	(0.2422)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(3,100)	0.8044	(2,654.35)	(2,493.53)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2579)	0.0000	1	(0.9387)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(29,400)	0.8044	(25,173.51)	(23,648.36)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(11.9299)	0.0000	1	(8.9020)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(2,500)	0.8044	(2,140.61)	(2,010.91)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0144)	0.0000	1	(0.7570)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(1,800)	0.8044	(1,541.24)	(1,447.86)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7304)	0.0000	1	(0.5450)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(2,400)	0.8044	(2,054.98)	(1,930.48)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9739)	0.0000	1	(0.7267)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(800)	0.8044	(684.99)	(643.49)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3246)	0.0000	1	(0.2422)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(3,700)	0.8044	(3,168.10)	(2,976.15)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5014)	0.0000	1	(1.1203)	02/07/2025
600284.SH	01/13/2025	SDB3261985894															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600284.SH	01/13/2025	SDB3261985894	0	(40,500)	0.8044	(34,677.80)	(32,576.82)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.4340)	0.0000	1	(12.2630)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(2,200)	0.8044	(1,883.73)	(1,769.61)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.8927)	0.0000	1	(0.6661)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(3,400)	0.8044	(2,911.22)	(2,734.84)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3796)	0.0000	1	(1.0295)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(200)	0.8044	(171.25)	(160.87)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0812)	0.0000	1	(0.0606)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(1,000)	0.8044	(856.24)	(804.37)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.4058)	0.0000	1	(0.3028)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(2,500)	0.8044	(2,140.61)	(2,010.91)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0144)	0.0000	1	(0.7570)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(4,390)	0.8044	(3,758.90)	(3,531.17)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.7814)	0.0000	1	(1.3292)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(3,700)	0.8044	(3,168.10)	(2,976.15)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5014)	0.0000	1	(1.1203)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(15,300)	0.8044	(13,100.50)	(12,306.80)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.2084)	0.0000	1	(4.6327)	02/07/2025
600284.SH	01/13/2025	SDB3261985894	0	(5,700)	0.8044	(4,880.58)	(4,584.89)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.3129)	0.0000	1	(1.7259)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(4,500)	0.8110	(3,853.09)	(3,649.61)	0.0000	4.3300	(1,816.09)	0.00	1.3903	(5.5233)	0.0000	3	(4.1330)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(1,800)	0.8110	(1,541.24)	(1,459.84)	0.0000	4.3300	(1,816.09)	0.00	0.5561	(2.2093)	0.0000	3	(1.6532)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(4,000)	0.8110	(3,424.97)	(3,244.10)	0.0000	4.3300	(1,816.09)	0.00	1.2358	(4.9096)	0.0000	3	(3.6738)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(13,000)	0.8110	(11,131.15)	(10,543.31)	0.0000	4.3300	(1,816.09)	0.00	4.0165	(15.9563)	0.0000	3	(11.9398)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(4,500)	0.8110	(3,853.09)	(3,649.61)	0.0000	4.3300	(1,816.09)	0.00	1.3903	(5.5233)	0.0000	3	(4.1330)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(800)	0.8110	(684.99)	(648.82)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9819)	0.0000	3	(0.7348)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(3,100)	0.8110	(2,654.35)	(2,514.17)	0.0000	4.3300	(1,816.09)	0.00	0.9578	(3.8050)	0.0000	3	(2.8472)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(29,400)	0.8110	(25,173.51)	(23,844.11)	0.0000	4.3300	(1,816.09)	0.00	9.0834	(36.0858)	0.0000	3	(27.0024)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(2,500)	0.8110	(2,140.61)	(2,027.56)	0.0000	4.3300	(1,816.09)	0.00	0.7724	(3.0685)	0.0000	3	(2.2961)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(1,800)	0.8110	(1,541.24)	(1,459.84)	0.0000	4.3300	(1,816.09)	0.00	0.5561	(2.2093)	0.0000	3	(1.6532)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(2,400)	0.8110	(2,054.98)	(1,946.46)	0.0000	4.3300	(1,816.09)	0.00	0.7415	(2.9458)	0.0000	3	(2.2043)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(800)	0.8110	(684.99)	(648.82)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9819)	0.0000	3	(0.7348)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(3,700)	0.8110	(3,168.10)	(3,000.79)	0.0000	4.3300	(1,816.09)	0.00	1.1432	(4.5414)	0.0000	3	(3.3983)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(10,000)	0.8110	(8,562.42)	(8,110.24)	0.0000	4.3300	(1,816.09)	0.00	3.0896	(12.2741)	0.0000	3	(9.1845)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(40,500)	0.8110	(34,677.80)	(32,846.47)	0.0000	4.3300	(1,816.09)	0.00	12.5129	(49.7100)	0.0000	3	(37.1971)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(2,200)	0.8110	(1,883.73)	(1,784.25)	0.0000	4.3300	(1,816.09)	0.00	0.6797	(2.7003)	0.0000	3	(2.0206)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(3,400)	0.8110	(2,911.22)	(2,757.48)	0.0000	4.3300	(1,816.09)	0.00	1.0505	(4.1732)	0.0000	3	(3.1227)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(200)	0.8110	(171.25)	(162.20)	0.0000	4.3300	(1,816.09)	0.00	0.0618	(0.2455)	0.0000	3	(0.1837)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(1,000)	0.8110	(856.24)	(811.02)	0.0000	4.3300	(1,816.09)	0.00	0.3090	(1.2274)	0.0000	3	(0.9184)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(2,500)	0.8110	(2,140.61)	(2,027.56)	0.0000	4.3300	(1,816.09)	0.00	0.7724	(3.0685)	0.0000	3	(2.2961)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(4,390)	0.8110	(3,758.90)	(3,560.40)	0.0000	4.3300	(1,816.09)	0.00	1.3563	(5.3883)	0.0000	3	(4.0320)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(3,700)	0.8110	(3,168.10)	(3,000.79)	0.0000	4.3300	(1,816.09)	0.00	1.1432	(4.5414)	0.0000	3	(3.3983)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(15,300)	0.8110	(13,100.50)	(12,408.67)	0.0000	4.3300	(1,816.09)	0.00	4.7271	(18.7793)	0.0000	3	(14.0522)	02/07/2025
600284.SH	01/10/2025	SDB3261985894	0	(5,700)	0.8110	(4,880.58)	(4,622.84)	0.0000	4.3300	(1,816.09)	0.00	1.7611	(6.9962)	0.0000	3	(5.2352)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(4,500)	0.8142	(3,853.09)	(3,663.86)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8483)	0.0000	1	(1.3849)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(1,800)	0.8142	(1,541.24)	(1,465.54)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7393)	0.0000	1	(0.5539)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(4,000)	0.8142	(3,424.97)	(3,256.76)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.6429)	0.0000	1	(1.2310)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(13,000)	0.8142	(11,131.15)	(10,584.48)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.3395)	0.0000	1	(4.0007)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(4,500)	0.8142	(3,853.09)	(3,663.86)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8483)	0.0000	1	(1.3849)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(800)	0.8142	(684.99)	(651.35)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3286)	0.0000	1	(0.2462)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(3,100)	0.8142	(2,654.35)	(2,523.99)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2733)	0.0000	1	(0.9540)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(29,400)	0.8142	(25,173.51)	(23,937.22)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(12.0756)	0.0000	1	(9.0478)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(2,500)	0.8142	(2,140.61)	(2,035.48)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0268)	0.0000	1	(0.7694)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(1,800)	0.8142	(1,541.24)	(1,465.54)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7393)	0.0000	1	(0.5539)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(2,400)	0.8142	(2,054.98)	(1,954.06)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9858)	0.0000	1	(0.7386)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(800)	0.8142	(684.99)	(651.35)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3286)	0.0000	1	(0.2462)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(3,700)	0.8142	(3,168.10)	(3,012.51)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5197)	0.0000	1	(1.1387)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(10,000)	0.8142	(8,562.42)	(8,141.91)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(4.1073)	0.0000	1	(3.0775)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(40,500)	0.8142	(34,677.80)	(32,974.74)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.6347)	0.0000	1	(12.4637)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(2,200)	0.8142	(1,883.73)	(1,791.22)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.9036)	0.0000	1	(0.6770)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(3,400)	0.8142	(2,911.22)	(2,768.25)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3965)	0.0000	1	(1.0463)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(200)	0.8142	(171.25)	(162.84)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0821)	0.0000	1	(0.0615)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(1,000)	0.8142												

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600284.SH	01/09/2025	SDB3261985894	0	(2,500)	0.8142	(2,140.61)	(2,035.48)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0268)	0.0000	1	(0.7694)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(4,390)	0.8142	(3,758.90)	(3,574.30)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.8031)	0.0000	1	(1.3510)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(3,700)	0.8142	(3,168.10)	(3,012.51)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5197)	0.0000	1	(1.1387)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(15,300)	0.8142	(13,100.50)	(12,457.12)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.2842)	0.0000	1	(4.7085)	02/07/2025
600284.SH	01/09/2025	SDB3261985894	0	(5,700)	0.8142	(4,880.58)	(4,640.89)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.3412)	0.0000	1	(1.7542)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(4,500)	0.8138	(3,853.09)	(3,662.10)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8474)	0.0000	1	(1.3840)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(1,800)	0.8138	(1,541.24)	(1,464.84)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7390)	0.0000	1	(0.5536)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(4,000)	0.8138	(3,424.97)	(3,255.20)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.6421)	0.0000	1	(1.2302)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(13,000)	0.8138	(11,131.15)	(10,579.41)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.3370)	0.0000	1	(3.9982)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(4,500)	0.8138	(3,853.09)	(3,662.10)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8474)	0.0000	1	(1.3840)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(800)	0.8138	(684.99)	(651.04)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3284)	0.0000	1	(0.2460)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(3,100)	0.8138	(2,654.35)	(2,522.78)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2727)	0.0000	1	(0.9534)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(29,400)	0.8138	(25,173.51)	(23,925.75)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(12.0698)	0.0000	1	(9.0420)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(2,500)	0.8138	(2,140.61)	(2,034.50)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0263)	0.0000	1	(0.7689)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(1,800)	0.8138	(1,541.24)	(1,464.84)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7390)	0.0000	1	(0.5536)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(2,400)	0.8138	(2,054.98)	(1,953.12)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(0.9853)	0.0000	1	(0.7381)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(800)	0.8138	(684.99)	(651.04)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3284)	0.0000	1	(0.2460)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(3,700)	0.8138	(3,168.10)	(3,011.06)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5190)	0.0000	1	(1.1379)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(10,000)	0.8138	(8,562.42)	(8,138.01)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(4.1054)	0.0000	1	(3.0755)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(40,500)	0.8138	(34,677.80)	(32,958.94)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.6267)	0.0000	1	(12.4558)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(2,200)	0.8138	(1,883.73)	(1,790.36)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.9032)	0.0000	1	(0.6766)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(3,400)	0.8138	(2,911.22)	(2,766.92)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.3958)	0.0000	1	(1.0457)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(200)	0.8138	(171.25)	(162.76)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0821)	0.0000	1	(0.0615)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(1,000)	0.8138	(856.24)	(813.80)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.4105)	0.0000	1	(0.3076)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(2,500)	0.8138	(2,140.61)	(2,034.50)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0263)	0.0000	1	(0.7689)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(4,390)	0.8138	(3,758.90)	(3,572.59)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.8023)	0.0000	1	(1.3501)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(3,700)	0.8138	(3,168.10)	(3,011.06)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5190)	0.0000	1	(1.1379)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(15,300)	0.8138	(13,100.50)	(12,451.16)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.2812)	0.0000	1	(4.7055)	02/07/2025
600284.SH	01/08/2025	SDB3261985894	0	(5,700)	0.8138	(4,880.58)	(4,638.67)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.3401)	0.0000	1	(1.7530)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(4,500)	0.8308	(3,853.09)	(3,738.60)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8860)	0.0000	1	(1.4226)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(1,800)	0.8308	(1,541.24)	(1,495.44)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7544)	0.0000	1	(0.5690)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(4,000)	0.8308	(3,424.97)	(3,323.20)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.6764)	0.0000	1	(1.2645)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(13,000)	0.8308	(11,131.15)	(10,800.40)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.4485)	0.0000	1	(4.1096)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(4,500)	0.8308	(3,853.09)	(3,738.60)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.8860)	0.0000	1	(1.4226)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(800)	0.8308	(684.99)	(664.64)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3353)	0.0000	1	(0.2529)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(3,100)	0.8308	(2,654.35)	(2,575.48)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.2992)	0.0000	1	(0.9800)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(29,400)	0.8308	(25,173.51)	(24,425.52)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(12.3219)	0.0000	1	(9.2941)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(2,500)	0.8308	(2,140.61)	(2,077.00)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0478)	0.0000	1	(0.7903)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(1,800)	0.8308	(1,541.24)	(1,495.44)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7544)	0.0000	1	(0.5690)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(2,400)	0.8308	(2,054.98)	(1,993.92)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(1.0059)	0.0000	1	(0.7587)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(800)	0.8308	(684.99)	(664.64)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3353)	0.0000	1	(0.2529)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(3,700)	0.8308	(3,168.10)	(3,073.96)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5507)	0.0000	1	(1.1697)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(10,000)	0.8308	(8,562.42)	(8,308.00)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(4.1911)	0.0000	1	(3.1613)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(40,500)	0.8308	(34,677.80)	(33,647.40)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(16.9741)	0.0000	1	(12.8031)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(2,200)	0.8308	(1,883.73)	(1,827.76)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.9220)	0.0000	1	(0.6955)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(3,400)	0.8308	(2,911.22)	(2,824.72)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.4250)	0.0000	1	(1.0748)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(200)	0.8308	(171.25)	(166.16)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0838)	0.0000	1	(0.0632)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(1,000)	0.8308	(856.24)	(830.80)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.4191)	0.0000	1	(0.3161)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(2,500)	0.8308	(2,140.61)	(2,077.00)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0478)	0.0000	1	(0.7903)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(4,390)	0.8308	(3,758.90)	(3,647.21)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.8399)	0.0000	1	(1.3878)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(3,700)	0.8308	(3,168.10)	(3,073.96)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5507)	0.0000	1	(1.1697)	02/07/2025
600284.SH	01/07/2025	SDB3261985894	0	(15,300)	0.8308	(13,100.50)	(12,711.24)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.4124)	0.0000	1	(4.8367)	02/07/2025
600284.SH	01/07/2025	SDB3261985															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600284.SH	01/06/2025	SDB3261985894	0	(4,500)	0.8562	(3,853.09)	(3,853.09)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.9438)	0.0000	1	(1.4803)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(1,800)	0.8562	(1,541.24)	(1,541.24)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7775)	0.0000	1	(0.5921)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(4,000)	0.8562	(3,424.97)	(3,424.97)	0.0000	4.3300	(1,816.09)	0.00	0.4119	(1.7278)	0.0000	1	(1.3158)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(13,000)	0.8562	(11,131.15)	(11,131.15)	0.0000	4.3300	(1,816.09)	0.00	1.3388	(5.6153)	0.0000	1	(4.2765)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(4,500)	0.8562	(3,853.09)	(3,853.09)	0.0000	4.3300	(1,816.09)	0.00	0.4634	(1.9438)	0.0000	1	(1.4803)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(800)	0.8562	(684.99)	(684.99)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3456)	0.0000	1	(0.2632)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(3,100)	0.8562	(2,654.35)	(2,654.35)	0.0000	4.3300	(1,816.09)	0.00	0.3193	(1.3390)	0.0000	1	(1.0198)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(29,400)	0.8562	(25,173.51)	(25,173.51)	0.0000	4.3300	(1,816.09)	0.00	3.0278	(12.6992)	0.0000	1	(9.6714)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(2,500)	0.8562	(2,140.61)	(2,140.61)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0799)	0.0000	1	(0.8224)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(1,800)	0.8562	(1,541.24)	(1,541.24)	0.0000	4.3300	(1,816.09)	0.00	0.1854	(0.7775)	0.0000	1	(0.5921)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(2,400)	0.8562	(2,054.98)	(2,054.98)	0.0000	4.3300	(1,816.09)	0.00	0.2472	(1.0367)	0.0000	1	(0.7895)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(800)	0.8562	(684.99)	(684.99)	0.0000	4.3300	(1,816.09)	0.00	0.0824	(0.3456)	0.0000	1	(0.2632)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(3,700)	0.8562	(3,168.10)	(3,168.10)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5982)	0.0000	1	(1.2172)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(10,000)	0.8562	(8,562.42)	(8,562.42)	0.0000	4.3300	(1,816.09)	0.00	1.0299	(4.3195)	0.0000	1	(3.2896)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(40,500)	0.8562	(34,677.80)	(34,677.80)	0.0000	4.3300	(1,816.09)	0.00	4.1710	(17.4939)	0.0000	1	(13.3229)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(2,200)	0.8562	(1,883.73)	(1,883.73)	0.0000	4.3300	(1,816.09)	0.00	0.2266	(0.9503)	0.0000	1	(0.7237)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(3,400)	0.8562	(2,911.22)	(2,911.22)	0.0000	4.3300	(1,816.09)	0.00	0.3502	(1.4686)	0.0000	1	(1.1185)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(200)	0.8562	(171.25)	(171.25)	0.0000	4.3300	(1,816.09)	0.00	0.0206	(0.0864)	0.0000	1	(0.0658)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(1,000)	0.8562	(856.24)	(856.24)	0.0000	4.3300	(1,816.09)	0.00	0.1030	(0.4319)	0.0000	1	(0.3290)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(2,500)	0.8562	(2,140.61)	(2,140.61)	0.0000	4.3300	(1,816.09)	0.00	0.2575	(1.0799)	0.0000	1	(0.8224)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(4,390)	0.8562	(3,758.90)	(3,758.90)	0.0000	4.3300	(1,816.09)	0.00	0.4521	(1.8962)	0.0000	1	(1.4441)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(3,700)	0.8562	(3,168.10)	(3,168.10)	0.0000	4.3300	(1,816.09)	0.00	0.3811	(1.5982)	0.0000	1	(1.2172)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(15,300)	0.8562	(13,100.50)	(13,100.50)	0.0000	4.3300	(1,816.09)	0.00	1.5757	(6.6088)	0.0000	1	(5.0331)	02/07/2025
600284.SH	01/06/2025	SDB3261985894	0	(5,700)	0.8562	(4,880.58)	(4,880.58)	0.0000	4.3300	(1,816.09)	0.00	0.5870	(2.4621)	0.0000	1	(1.8751)	02/07/2025
TOTAL SHANGHAI PUDONG ROAD AND BRIDGE CONSTRUCTION CO LTD CMN CLASS A SERIES NORTHBOUND												199.2055	(788.2158)	0.0000		(589.0103)	
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603659.SH	01/17/2025	SDB3260123652	0	(3,200)	2.1193	(6,709.70)	(6,781.87)	0.0000	4.3300	(654.29)	0.00	0.8070	(1.2326)	0.0000	1	(0.4255)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(300)	2.1193	(626.78)	(635.80)	0.0000	4.3300	(654.29)	0.00	0.0754	(0.1156)	0.0000	1	(0.0402)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(4,900)	2.1193	(10,055.62)	(10,384.73)	0.0000	4.3300	(654.29)	0.00	1.2095	(1.8874)	0.0000	1	(0.6779)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(500)	2.1193	(1,024.43)	(1,059.67)	0.0000	4.3300	(654.29)	0.00	0.1232	(0.1926)	0.0000	1	(0.0694)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(18,600)	2.1193	(38,651.34)	(39,419.59)	0.0000	4.3300	(654.29)	0.00	4.6489	(7.1644)	0.0000	1	(2.5155)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(3,600)	2.1193	(7,494.08)	(7,629.60)	0.0000	4.3300	(654.29)	0.00	0.9014	(1.3866)	0.0000	1	(0.4853)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(1,400)	2.1193	(3,041.77)	(2,967.07)	0.0000	4.3300	(654.29)	0.00	0.3659	(0.5393)	0.0000	1	(0.1734)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(6,800)	2.1193	(14,774.33)	(14,411.46)	0.0000	4.3300	(654.29)	0.00	1.7770	(2.6192)	0.0000	1	(0.8422)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(7,700)	2.1193	(16,729.76)	(16,318.86)	0.0000	4.3300	(654.29)	0.00	2.0122	(2.9659)	0.0000	1	(0.9537)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(1,300)	2.1193	(2,824.50)	(2,755.13)	0.0000	4.3300	(654.29)	0.00	0.3397	(0.5007)	0.0000	1	(0.1610)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(600)	2.1193	(1,303.62)	(1,271.60)	0.0000	4.3300	(654.29)	0.00	0.1568	(0.2311)	0.0000	1	(0.0743)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(3,200)	2.1193	(6,952.63)	(6,781.87)	0.0000	4.3300	(654.29)	0.00	0.8362	(1.2326)	0.0000	1	(0.3963)	02/07/2025
603659.SH	01/17/2025	SDB3260123652	0	(31,900)	2.1193	(69,309.00)	(67,606.72)	0.0000	4.3300	(654.29)	0.00	8.3363	(12.2873)	0.0000	1	(3.9509)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(4,900)	2.0751	(10,055.62)	(10,167.94)	0.0000	4.3300	(654.29)	0.00	1.2095	(1.8480)	0.0000	1	(0.6385)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(500)	2.0751	(1,024.43)	(1,037.54)	0.0000	4.3300	(654.29)	0.00	0.1232	(0.1886)	0.0000	1	(0.0654)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(18,600)	2.0751	(38,651.34)	(38,596.66)	0.0000	4.3300	(654.29)	0.00	4.6489	(7.0148)	0.0000	1	(2.3659)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(3,600)	2.0751	(7,494.08)	(7,470.32)	0.0000	4.3300	(654.29)	0.00	0.9014	(1.3577)	0.0000	1	(0.4563)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(1,400)	2.0751	(3,041.77)	(2,905.12)	0.0000	4.3300	(654.29)	0.00	0.3659	(0.5280)	0.0000	1	(0.1621)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(6,800)	2.0751	(14,774.33)	(14,110.61)	0.0000	4.3300	(654.29)	0.00	1.7770	(2.5645)	0.0000	1	(0.7875)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(7,700)	2.0751	(16,729.76)	(15,978.19)	0.0000	4.3300	(654.29)	0.00	2.0122	(2.9040)	0.0000	1	(0.8918)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(1,300)	2.0751	(2,824.50)	(2,697.62)	0.0000	4.3300	(654.29)	0.00	0.3397	(0.4903)	0.0000	1	(0.1506)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(600)	2.0751	(1,303.62)	(1,245.05)	0.0000	4.3300	(654.29)	0.00	0.1568	(0.2263)	0.0000	1	(0.0695)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(3,200)	2.0751	(6,952.63)	(6,640.28)	0.0000	4.3300	(654.29)	0.00	0.8362	(1.2068)	0.0000	1	(0.3706)	02/07/2025
603659.SH	01/16/2025	SDB3260123652	0	(31,900)	2.0751	(69,309.00)	(66,195.34)	0.0000	4.3300	(654.29)	0.00	8.3363	(12.0307)	0.0000	1	(3.6944)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(18,600)	2.0395	(38,651.34)	(37,934.16)	0.0000	4.3300	(633.02)	0.00	4.6489	(6.6703)	0.0000	1	(2.0214)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(3,600)	2.0395	(7,494.08)	(7,342.10)	0.0000	4.3300	(633.02)	0.00	0.9014	(1.2910)	0.0000	1	(0.3897)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603659.SH	01/15/2025	SDB3260123652	0	(1,400)	2.0395	(3,041.77)	(2,855.26)	0.0000	4.3300	(633.02)	0.00	0.3659	(0.5021)	0.0000	1	(0.1362)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(6,800)	2.0395	(14,774.33)	(13,868.40)	0.0000	4.3300	(633.02)	0.00	1.7770	(2.4386)	0.0000	1	(0.6616)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(7,700)	2.0395	(16,729.76)	(15,703.93)	0.0000	4.3300	(633.02)	0.00	2.0122	(2.7614)	0.0000	1	(0.7492)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(1,300)	2.0395	(2,824.50)	(2,651.31)	0.0000	4.3300	(633.02)	0.00	0.3397	(0.4662)	0.0000	1	(0.1265)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(600)	2.0395	(1,303.62)	(1,223.68)	0.0000	4.3300	(633.02)	0.00	0.1568	(0.2152)	0.0000	1	(0.0584)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(3,200)	2.0395	(6,952.63)	(6,526.31)	0.0000	4.3300	(633.02)	0.00	0.8362	(1.1476)	0.0000	1	(0.3113)	02/07/2025
603659.SH	01/15/2025	SDB3260123652	0	(31,900)	2.0395	(69,309.00)	(65,059.12)	0.0000	4.3300	(633.02)	0.00	8.3363	(11.4400)	0.0000	1	(3.1036)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(1,400)	2.0855	(3,041.77)	(2,919.74)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.4055)	0.0000	1	(0.0397)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(6,800)	2.0855	(14,774.33)	(14,181.60)	0.0000	4.3300	(500.00)	0.00	1.7770	(1.9697)	0.0000	1	(0.1926)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(7,700)	2.0855	(16,729.76)	(16,058.58)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.2304)	0.0000	1	(0.2181)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(1,300)	2.0855	(2,824.50)	(2,711.19)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3766)	0.0000	1	(0.0368)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(600)	2.0855	(1,303.62)	(1,251.32)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1738)	0.0000	1	(0.0170)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(3,200)	2.0855	(6,952.63)	(6,673.70)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.9269)	0.0000	1	(0.0907)	02/07/2025
603659.SH	01/14/2025	SDB3260123652	0	(31,900)	2.0855	(69,309.00)	(66,528.41)	0.0000	4.3300	(500.00)	0.00	8.3363	(9.2401)	0.0000	1	(0.9037)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(1,400)	2.0170	(3,041.77)	(2,823.86)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.3922)	0.0000	1	(0.0263)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(6,800)	2.0170	(14,774.33)	(13,715.87)	0.0000	4.3300	(500.00)	0.00	1.7770	(1.9050)	0.0000	1	(0.1280)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(7,700)	2.0170	(16,729.76)	(15,531.21)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.1571)	0.0000	1	(0.1449)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(1,300)	2.0170	(2,824.50)	(2,622.15)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3642)	0.0000	1	(0.0245)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(600)	2.0170	(1,303.62)	(1,210.22)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1681)	0.0000	1	(0.0113)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(3,200)	2.0170	(6,952.63)	(6,454.53)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.8965)	0.0000	1	(0.0602)	02/07/2025
603659.SH	01/13/2025	SDB3260123652	0	(31,900)	2.0170	(69,309.00)	(64,343.58)	0.0000	4.3300	(500.00)	0.00	8.3363	(8.9366)	0.0000	1	(0.6003)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(1,400)	2.0282	(3,041.77)	(2,839.54)	0.0000	4.3300	(500.00)	0.00	1.0976	(1.1831)	0.0000	3	(0.0856)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(6,800)	2.0282	(14,774.33)	(13,792.05)	0.0000	4.3300	(500.00)	0.00	5.3311	(5.7467)	0.0000	3	(0.4156)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(7,700)	2.0282	(16,729.76)	(15,617.47)	0.0000	4.3300	(500.00)	0.00	6.0367	(6.5073)	0.0000	3	(0.4706)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(1,300)	2.0282	(2,824.50)	(2,636.72)	0.0000	4.3300	(500.00)	0.00	1.0192	(1.0986)	0.0000	3	(0.0795)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(600)	2.0282	(1,303.62)	(1,216.95)	0.0000	4.3300	(500.00)	0.00	0.4704	(0.5071)	0.0000	3	(0.0367)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(3,200)	2.0282	(6,952.63)	(6,490.38)	0.0000	4.3300	(500.00)	0.00	2.5087	(2.7043)	0.0000	3	(0.1956)	02/07/2025
603659.SH	01/10/2025	SDB3260123652	0	(31,900)	2.0282	(69,309.00)	(64,700.95)	0.0000	4.3300	(500.00)	0.00	25.0090	(26.9587)	0.0000	3	(1.9497)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(1,400)	1.9845	(3,041.77)	(2,778.31)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.3859)	0.0000	1	(0.0200)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(6,800)	1.9845	(14,774.33)	(13,494.63)	0.0000	4.3300	(500.00)	0.00	1.7770	(1.8743)	0.0000	1	(0.0972)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(7,700)	1.9845	(16,729.76)	(15,280.69)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.1223)	0.0000	1	(0.1101)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(1,300)	1.9845	(2,824.50)	(2,579.86)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3583)	0.0000	1	(0.0186)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(600)	1.9845	(1,303.62)	(1,190.70)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1654)	0.0000	1	(0.0086)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(3,200)	1.9845	(6,952.63)	(6,350.42)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.8820)	0.0000	1	(0.0458)	02/07/2025
603659.SH	01/09/2025	SDB3260123652	0	(31,900)	1.9845	(69,309.00)	(63,305.71)	0.0000	4.3300	(500.00)	0.00	8.3363	(8.7925)	0.0000	1	(0.4561)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(1,400)	2.0134	(3,041.77)	(2,818.72)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.3915)	0.0000	1	(0.0256)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(6,800)	2.0134	(14,774.33)	(13,690.94)	0.0000	4.3300	(500.00)	0.00	1.7770	(1.9015)	0.0000	1	(0.1245)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(1,100)	2.0134	(2,389.97)	(2,214.71)	0.0000	4.3300	(500.00)	0.00	0.2875	(0.3076)	0.0000	1	(0.0201)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(200)	2.0134	(434.54)	(402.67)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0559)	0.0000	1	(0.0037)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(7,700)	2.0134	(16,729.76)	(15,502.97)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.1532)	0.0000	1	(0.1410)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(200)	2.0134	(434.54)	(402.67)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0559)	0.0000	1	(0.0037)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(1,300)	2.0134	(2,824.50)	(2,617.38)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3635)	0.0000	1	(0.0238)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(600)	2.0134	(1,303.62)	(1,208.02)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1678)	0.0000	1	(0.0110)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(3,200)	2.0134	(6,952.63)	(6,442.79)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.8948)	0.0000	1	(0.0586)	02/07/2025
603659.SH	01/08/2025	SDB3260123652	0	(31,900)	2.0134	(69,309.00)	(64,226.60)	0.0000	4.3300	(500.00)	0.00	8.3363	(8.9204)	0.0000	1	(0.5840)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(1,400)	2.0893	(3,041.77)	(2,925.02)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.4063)	0.0000	1	(0.0404)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(6,800)	2.0893	(14,774.33)	(14,207.22)	0.0000	4.3300	(500.00)	0.00	1.7770	(1.9732)	0.0000	1	(0.1962)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(1,100)	2.0893	(2,389.97)	(2,298.23)	0.0000	4.3300	(500.00)	0.00	0.2875	(0.3192)	0.0000	1	(0.0317)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(200)	2.0893	(434.54)	(417.86)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0580)	0.0000	1	(0.0058)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(7,700)	2.0893	(16,729.76)	(16,087.59)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.2344)	0.0000	1	(0.2222)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(200)	2.0893	(434.54)	(417.86)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0580)	0.0000	1	(0.0058)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(1,300)	2.0893	(2,824.50)	(2,716.09)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3772)	0.0000	1	(0.0375)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(600)	2.0893	(1,303.62)	(1,253.58)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1741)	0.0000	1	(0.0173)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603659.SH	01/07/2025	SDB3260123652	0	(3,200)	2.0893	(6,952.63)	(6,685.75)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.9286)	0.0000	1	(0.0923)	02/07/2025
603659.SH	01/07/2025	SDB3260123652	0	(31,900)	2.0893	(69,309.00)	(66,648.57)	0.0000	4.3300	(500.00)	0.00	8.3363	(9.2567)	0.0000	1	(0.9204)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(1,400)	2.1727	(3,041.77)	(3,041.77)	0.0000	4.3300	(500.00)	0.00	0.3659	(0.4225)	0.0000	1	(0.0566)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(6,800)	2.1727	(14,774.33)	(14,774.33)	0.0000	4.3300	(500.00)	0.00	1.7770	(2.0520)	0.0000	1	(0.2750)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(1,100)	2.1727	(2,389.97)	(2,389.97)	0.0000	4.3300	(500.00)	0.00	0.2875	(0.3319)	0.0000	1	(0.0445)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(200)	2.1727	(434.54)	(434.54)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0604)	0.0000	1	(0.0081)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(7,700)	2.1727	(16,729.76)	(16,729.76)	0.0000	4.3300	(500.00)	0.00	2.0122	(2.3236)	0.0000	1	(0.3114)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(200)	2.1727	(434.54)	(434.54)	0.0000	4.3300	(500.00)	0.00	0.0523	(0.0604)	0.0000	1	(0.0081)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(1,300)	2.1727	(2,824.50)	(2,824.50)	0.0000	4.3300	(500.00)	0.00	0.3397	(0.3923)	0.0000	1	(0.0526)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(600)	2.1727	(1,303.62)	(1,303.62)	0.0000	4.3300	(500.00)	0.00	0.1568	(0.1811)	0.0000	1	(0.0243)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(3,200)	2.1727	(6,952.63)	(6,952.63)	0.0000	4.3300	(500.00)	0.00	0.8362	(0.9656)	0.0000	1	(0.1294)	02/07/2025
603659.SH	01/06/2025	SDB3260123652	0	(31,900)	2.1727	(69,309.00)	(69,309.00)	0.0000	4.3300	(500.00)	0.00	8.3363	(9.6263)	0.0000	1	(1.2899)	02/07/2025
TOTAL SHANGHAI PUTAILAI NEW ENERGY TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												187.2650	(226.4900)	0.0000		(39.2251)	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600662.SH	01/17/2025	SDB3261510770	0	(600)	0.6316	(415.42)	(378.95)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1406)	0.0000	1	(0.0907)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(100)	0.6316	(69.24)	(63.16)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0234)	0.0000	1	(0.0151)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(6,200)	0.6316	(4,292.68)	(3,915.80)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4532)	0.0000	1	(0.9369)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(2,000)	0.6316	(1,384.74)	(1,263.16)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4688)	0.0000	1	(0.3022)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(800)	0.6316	(553.89)	(505.26)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1875)	0.0000	1	(0.1209)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(8,100)	0.6316	(5,608.18)	(5,115.80)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.8986)	0.0000	1	(1.2240)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(9,800)	0.6316	(6,785.21)	(6,189.48)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.2970)	0.0000	1	(1.4809)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,700)	0.6316	(1,177.03)	(1,073.69)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3985)	0.0000	1	(0.2569)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,300)	0.6316	(900.08)	(821.05)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3047)	0.0000	1	(0.1964)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(100)	0.6316	(69.24)	(63.16)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0234)	0.0000	1	(0.0151)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(5,700)	0.6316	(3,946.50)	(3,600.01)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3360)	0.0000	1	(0.8613)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(7,600)	0.6316	(5,262.00)	(4,800.01)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.7814)	0.0000	1	(1.1485)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(300)	0.6316	(207.71)	(189.47)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0703)	0.0000	1	(0.0453)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(400)	0.6316	(276.95)	(252.63)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0938)	0.0000	1	(0.0604)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,700)	0.6316	(1,177.03)	(1,073.69)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3985)	0.0000	1	(0.2569)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(2,300)	0.6316	(1,592.45)	(1,452.63)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5391)	0.0000	1	(0.3476)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(500)	0.6316	(346.18)	(315.79)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1172)	0.0000	1	(0.0756)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(400)	0.6316	(276.95)	(252.63)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0938)	0.0000	1	(0.0604)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(2,400)	0.6316	(1,661.68)	(1,515.79)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5625)	0.0000	1	(0.3627)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,300)	0.6316	(900.08)	(821.05)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3047)	0.0000	1	(0.1964)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(3,900)	0.6316	(2,700.24)	(2,463.16)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9141)	0.0000	1	(0.5893)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(200)	0.6316	(138.47)	(126.32)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0469)	0.0000	1	(0.0302)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(5,500)	0.6316	(3,808.02)	(3,473.69)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.2891)	0.0000	1	(0.8311)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,800)	0.6316	(1,246.26)	(1,136.84)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4219)	0.0000	1	(0.2720)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(700)	0.6316	(484.66)	(442.11)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1641)	0.0000	1	(0.1058)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(6,900)	0.6316	(4,777.34)	(4,357.90)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6173)	0.0000	1	(1.0427)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(5,800)	0.6316	(4,015.73)	(3,663.16)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3595)	0.0000	1	(0.8765)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(4,400)	0.6316	(3,046.42)	(2,778.95)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0313)	0.0000	1	(0.6649)	02/07/2025
600662.SH	01/17/2025	SDB3261510770	0	(1,000)	0.6316	(692.37)	(631.58)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2344)	0.0000	1	(0.1511)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(600)	0.6214	(415.42)	(372.86)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1384)	0.0000	1	(0.0884)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(100)	0.6214	(69.24)	(62.14)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0231)	0.0000	1	(0.0147)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(6,200)	0.6214	(4,292.68)	(3,852.92)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4299)	0.0000	1	(0.9136)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(2,000)	0.6214	(1,384.74)	(1,242.88)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4613)	0.0000	1	(0.2947)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(800)	0.6214	(553.89)	(497.15)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1845)	0.0000	1	(0.1179)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(8,100)	0.6214	(5,608.18)	(5,033.66)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.8681)	0.0000	1	(1.1935)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(9,800)	0.6214	(6,785.21)	(6,090.10)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.2601)	0.0000	1	(1.4440)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,700)	0.6214	(1,177.03)	(1,056.45)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3921)	0.0000	1	(0.2505)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,300)	0.6214	(900.08)	(807.87)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.2998)	0.0000	1	(0.1916)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600662.SH	01/16/2025	SDB3261510770	0	(100)	0.6214	(69.24)	(62.14)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0231)	0.0000	1	(0.0147)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(5,700)	0.6214	(3,946.50)	(3,542.20)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3146)	0.0000	1	(0.8399)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(7,600)	0.6214	(5,262.00)	(4,722.94)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.7528)	0.0000	1	(1.1199)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(300)	0.6214	(207.71)	(186.43)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0692)	0.0000	1	(0.0442)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(400)	0.6214	(276.95)	(248.58)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0923)	0.0000	1	(0.0589)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,700)	0.6214	(1,177.03)	(1,056.45)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3921)	0.0000	1	(0.2505)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(2,300)	0.6214	(1,592.45)	(1,429.31)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5304)	0.0000	1	(0.3389)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(500)	0.6214	(346.18)	(310.72)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1153)	0.0000	1	(0.0737)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(400)	0.6214	(276.95)	(248.58)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0923)	0.0000	1	(0.0589)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(2,400)	0.6214	(1,661.68)	(1,491.45)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5535)	0.0000	1	(0.3536)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,300)	0.6214	(900.08)	(807.87)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.2998)	0.0000	1	(0.1916)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(3,900)	0.6214	(2,700.24)	(2,423.61)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.8994)	0.0000	1	(0.5747)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(200)	0.6214	(138.47)	(124.29)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0461)	0.0000	1	(0.0295)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(5,500)	0.6214	(3,808.02)	(3,417.91)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.2684)	0.0000	1	(0.8104)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,800)	0.6214	(1,246.26)	(1,118.59)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4151)	0.0000	1	(0.2652)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(700)	0.6214	(484.66)	(435.01)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1614)	0.0000	1	(0.1031)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(6,900)	0.6214	(4,777.34)	(4,287.93)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.5913)	0.0000	1	(1.0167)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(5,800)	0.6214	(4,015.73)	(3,604.35)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3376)	0.0000	1	(0.8546)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(4,400)	0.6214	(3,046.42)	(2,734.33)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0148)	0.0000	1	(0.6483)	02/07/2025
600662.SH	01/16/2025	SDB3261510770	0	(1,000)	0.6214	(692.37)	(621.44)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2306)	0.0000	1	(0.1473)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(600)	0.6186	(415.42)	(371.18)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1378)	0.0000	1	(0.0878)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(100)	0.6186	(69.24)	(61.86)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0230)	0.0000	1	(0.0146)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(6,200)	0.6186	(4,292.68)	(3,835.56)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4234)	0.0000	1	(0.9071)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(2,000)	0.6186	(1,384.74)	(1,237.28)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4592)	0.0000	1	(0.2926)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(800)	0.6186	(553.89)	(494.91)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1837)	0.0000	1	(0.1170)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(8,100)	0.6186	(5,608.18)	(5,010.98)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.8597)	0.0000	1	(1.1851)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(9,800)	0.6186	(6,785.21)	(6,062.66)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.2500)	0.0000	1	(1.4338)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,700)	0.6186	(1,177.03)	(1,051.69)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3903)	0.0000	1	(0.2487)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,300)	0.6186	(900.08)	(804.23)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.2985)	0.0000	1	(0.1902)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(100)	0.6186	(69.24)	(61.86)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0230)	0.0000	1	(0.0146)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(5,700)	0.6186	(3,946.50)	(3,526.24)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3086)	0.0000	1	(0.8340)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(7,600)	0.6186	(5,262.00)	(4,701.66)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.7449)	0.0000	1	(1.1120)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(300)	0.6186	(207.71)	(185.59)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0689)	0.0000	1	(0.0439)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(400)	0.6186	(276.95)	(247.46)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0918)	0.0000	1	(0.0585)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,700)	0.6186	(1,177.03)	(1,051.69)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3903)	0.0000	1	(0.2487)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(2,300)	0.6186	(1,592.45)	(1,422.87)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5280)	0.0000	1	(0.3365)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(500)	0.6186	(346.18)	(309.32)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1148)	0.0000	1	(0.0732)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(400)	0.6186	(276.95)	(247.46)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0918)	0.0000	1	(0.0585)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(2,400)	0.6186	(1,661.68)	(1,484.73)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5510)	0.0000	1	(0.3511)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,300)	0.6186	(900.08)	(804.23)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.2985)	0.0000	1	(0.1902)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(3,900)	0.6186	(2,700.24)	(2,412.69)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.8954)	0.0000	1	(0.5706)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(200)	0.6186	(138.47)	(123.73)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0459)	0.0000	1	(0.0293)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(5,500)	0.6186	(3,808.02)	(3,402.51)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.2627)	0.0000	1	(0.8047)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,800)	0.6186	(1,246.26)	(1,113.55)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4133)	0.0000	1	(0.2634)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(700)	0.6186	(484.66)	(433.05)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1607)	0.0000	1	(0.1024)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(6,900)	0.6186	(4,777.34)	(4,268.61)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.5841)	0.0000	1	(1.0095)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(5,800)	0.6186	(4,015.73)	(3,588.11)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3316)	0.0000	1	(0.8486)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(4,400)	0.6186	(3,046.42)	(2,722.01)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0102)	0.0000	1	(0.6438)	02/07/2025
600662.SH	01/15/2025	SDB3261510770	0	(1,000)	0.6186	(692.37)	(618.64)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2296)	0.0000	1	(0.1463)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(600)	0.6285	(415.42)	(377.11)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1400)	0.0000	1	(0.0900)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(100)	0.6285	(69.24)	(62.85)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0233)	0.0000	1	(0.0150)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(6,200)	0.6285	(4,292.68)	(3,896.80)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4462)	0.0000	1	(0.9299)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(2,000)	0.6285	(1,384.74)	(1,257.03)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4665)	0.0000	1	(0.3000)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600662.SH	01/14/2025	SDB3261510770	0	(800)	0.6285	(553.89)	(502.81)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1866)	0.0000	1	(0.1200)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(8,100)	0.6285	(5,608.18)	(5,090.98)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.8893)	0.0000	1	(1.2148)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(9,800)	0.6285	(6,785.21)	(6,159.46)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.2859)	0.0000	1	(1.4698)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,700)	0.6285	(1,177.03)	(1,068.48)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3965)	0.0000	1	(0.2550)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,300)	0.6285	(900.08)	(817.07)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3032)	0.0000	1	(0.1950)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(100)	0.6285	(69.24)	(62.85)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0233)	0.0000	1	(0.0150)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(5,700)	0.6285	(3,946.50)	(3,582.54)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3295)	0.0000	1	(0.8549)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(7,600)	0.6285	(5,262.00)	(4,776.72)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.7727)	0.0000	1	(1.1398)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(300)	0.6285	(207.71)	(188.55)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0700)	0.0000	1	(0.0450)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(400)	0.6285	(276.95)	(251.41)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0933)	0.0000	1	(0.0600)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,700)	0.6285	(1,177.03)	(1,068.48)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.3965)	0.0000	1	(0.2550)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(2,300)	0.6285	(1,592.45)	(1,445.59)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5365)	0.0000	1	(0.3449)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(500)	0.6285	(346.18)	(314.26)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1166)	0.0000	1	(0.0750)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(400)	0.6285	(276.95)	(251.41)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0933)	0.0000	1	(0.0600)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(2,400)	0.6285	(1,661.68)	(1,508.44)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5598)	0.0000	1	(0.3599)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,300)	0.6285	(900.08)	(817.07)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3032)	0.0000	1	(0.1950)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(3,900)	0.6285	(2,700.24)	(2,451.21)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9097)	0.0000	1	(0.5849)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(200)	0.6285	(138.47)	(125.70)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0467)	0.0000	1	(0.0300)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(5,500)	0.6285	(3,808.02)	(3,456.84)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.2829)	0.0000	1	(0.8249)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,800)	0.6285	(1,246.26)	(1,131.33)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4199)	0.0000	1	(0.2700)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(700)	0.6285	(484.66)	(439.96)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1633)	0.0000	1	(0.1050)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(6,900)	0.6285	(4,777.34)	(4,336.76)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6094)	0.0000	1	(1.0348)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(5,800)	0.6285	(4,015.73)	(3,645.39)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3529)	0.0000	1	(0.8699)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(4,400)	0.6285	(3,046.42)	(2,765.47)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0263)	0.0000	1	(0.6599)	02/07/2025
600662.SH	01/14/2025	SDB3261510770	0	(1,000)	0.6285	(692.37)	(628.52)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2333)	0.0000	1	(0.1500)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(600)	0.6342	(415.42)	(380.54)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1412)	0.0000	1	(0.0913)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(100)	0.6342	(69.24)	(63.42)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0235)	0.0000	1	(0.0152)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(6,200)	0.6342	(4,292.68)	(3,932.28)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4593)	0.0000	1	(0.9430)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(2,000)	0.6342	(1,384.74)	(1,268.48)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4708)	0.0000	1	(0.3042)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(800)	0.6342	(553.89)	(507.39)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1883)	0.0000	1	(0.1217)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(8,100)	0.6342	(5,608.18)	(5,137.33)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.9065)	0.0000	1	(1.2320)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(9,800)	0.6342	(6,785.21)	(6,215.53)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.3067)	0.0000	1	(1.4906)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(1,700)	0.6342	(1,177.03)	(1,078.20)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4001)	0.0000	1	(0.2586)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(1,300)	0.6342	(900.08)	(824.51)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3060)	0.0000	1	(0.1977)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(100)	0.6342	(69.24)	(63.42)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0235)	0.0000	1	(0.0152)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(5,700)	0.6342	(3,946.50)	(3,615.16)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3416)	0.0000	1	(0.8670)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(7,600)	0.6342	(5,262.00)	(4,820.21)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.7889)	0.0000	1	(1.1560)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(300)	0.6342	(207.71)	(190.27)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0706)	0.0000	1	(0.0456)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(400)	0.6342	(276.95)	(253.70)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0942)	0.0000	1	(0.0608)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(1,700)	0.6342	(1,177.03)	(1,078.20)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4001)	0.0000	1	(0.2586)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(2,300)	0.6342	(1,592.45)	(1,458.75)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5414)	0.0000	1	(0.3498)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(500)	0.6342	(346.18)	(317.12)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1177)	0.0000	1	(0.0760)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(400)	0.6342	(276.95)	(253.70)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0942)	0.0000	1	(0.0608)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(2,400)	0.6342	(1,661.68)	(1,522.17)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5649)	0.0000	1	(0.3650)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(1,300)	0.6342	(900.08)	(824.51)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3060)	0.0000	1	(0.1977)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(3,900)	0.6342	(2,700.24)	(2,473.53)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9180)	0.0000	1	(0.5932)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(200)	0.6342	(138.47)	(126.85)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0471)	0.0000	1	(0.0304)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(5,500)	0.6342	(3,808.02)	(3,488.31)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.2946)	0.0000	1	(0.8365)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(1,800)	0.6342	(1,246.26)	(1,141.63)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4237)	0.0000	1	(0.2738)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(700)	0.6342	(484.66)	(443.97)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1648)	0.0000	1	(0.1065)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(6,900)	0.6342	(4,777.34)	(4,376.24)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6241)	0.0000	1	(1.0495)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(5,800)	0.6342	(4,015.73)	(3,678.58)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3652)	0.0000	1	(0.8822)	02/07/2025
600662.SH	01/13/2025	SDB3261510770	0	(4,400)	0.6342	(3,046.42)	(2,790.65)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0357)	0.0000	1	(0.6692)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600662.SH	01/13/2025	SDB3261510770	0	(1,000)	0.6342	(692.37)	(634.24)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2354)	0.0000	1	(0.1521)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(600)	0.6393	(415.42)	(383.57)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4270)	0.0000	3	(0.2771)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(100)	0.6393	(69.24)	(63.93)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0712)	0.0000	3	(0.0462)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(6,200)	0.6393	(4,292.68)	(3,963.52)	0.0000	4.3300	(1,336.02)	0.00	1.5489	(4.4128)	0.0000	3	(2.8638)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(2,000)	0.6393	(1,384.74)	(1,278.56)	0.0000	4.3300	(1,336.02)	0.00	0.4997	(1.4235)	0.0000	3	(0.9238)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(800)	0.6393	(553.89)	(511.42)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5694)	0.0000	3	(0.3695)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(8,100)	0.6393	(5,608.18)	(5,178.15)	0.0000	4.3300	(1,336.02)	0.00	2.0236	(5.7651)	0.0000	3	(3.7415)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(9,800)	0.6393	(6,785.21)	(6,264.92)	0.0000	4.3300	(1,336.02)	0.00	2.4483	(6.9750)	0.0000	3	(4.5267)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,700)	0.6393	(1,177.03)	(1,086.77)	0.0000	4.3300	(1,336.02)	0.00	0.4247	(1.2100)	0.0000	3	(0.7852)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,300)	0.6393	(900.08)	(831.06)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9253)	0.0000	3	(0.6005)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(100)	0.6393	(69.24)	(63.93)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0712)	0.0000	3	(0.0462)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(5,700)	0.6393	(3,946.50)	(3,643.88)	0.0000	4.3300	(1,336.02)	0.00	1.4240	(4.0569)	0.0000	3	(2.6329)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(7,600)	0.6393	(5,262.00)	(4,858.51)	0.0000	4.3300	(1,336.02)	0.00	1.8987	(5.4092)	0.0000	3	(3.5105)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(300)	0.6393	(207.71)	(191.78)	0.0000	4.3300	(1,336.02)	0.00	0.0749	(0.2135)	0.0000	3	(0.1386)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(400)	0.6393	(276.95)	(255.71)	0.0000	4.3300	(1,336.02)	0.00	0.0999	(0.2847)	0.0000	3	(0.1848)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,700)	0.6393	(1,177.03)	(1,086.77)	0.0000	4.3300	(1,336.02)	0.00	0.4247	(1.2100)	0.0000	3	(0.7852)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(2,300)	0.6393	(1,592.45)	(1,470.34)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6370)	0.0000	3	(1.0624)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(500)	0.6393	(346.18)	(319.64)	0.0000	4.3300	(1,336.02)	0.00	0.1249	(0.3559)	0.0000	3	(0.2310)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(400)	0.6393	(276.95)	(255.71)	0.0000	4.3300	(1,336.02)	0.00	0.0999	(0.2847)	0.0000	3	(0.1848)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(2,400)	0.6393	(1,661.68)	(1,534.27)	0.0000	4.3300	(1,336.02)	0.00	0.5996	(1.7082)	0.0000	3	(1.1086)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,300)	0.6393	(900.08)	(831.06)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9253)	0.0000	3	(0.6005)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(3,900)	0.6393	(2,700.24)	(2,493.18)	0.0000	4.3300	(1,336.02)	0.00	0.9743	(2.7758)	0.0000	3	(1.8014)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(200)	0.6393	(138.47)	(127.86)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1423)	0.0000	3	(0.0924)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(5,500)	0.6393	(3,808.02)	(3,516.03)	0.0000	4.3300	(1,336.02)	0.00	1.3741	(3.9146)	0.0000	3	(2.5405)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,800)	0.6393	(1,246.26)	(1,150.70)	0.0000	4.3300	(1,336.02)	0.00	0.4497	(1.2811)	0.0000	3	(0.8314)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(700)	0.6393	(484.66)	(447.49)	0.0000	4.3300	(1,336.02)	0.00	0.1749	(0.4982)	0.0000	3	(0.3233)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(6,900)	0.6393	(4,777.34)	(4,411.02)	0.0000	4.3300	(1,336.02)	0.00	1.7238	(4.9110)	0.0000	3	(3.1872)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(5,800)	0.6393	(4,015.73)	(3,707.81)	0.0000	4.3300	(1,336.02)	0.00	1.4490	(4.1281)	0.0000	3	(2.6791)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(4,400)	0.6393	(3,046.42)	(2,812.82)	0.0000	4.3300	(1,336.02)	0.00	1.0992	(3.1317)	0.0000	3	(2.0324)	02/07/2025
600662.SH	01/10/2025	SDB3261510770	0	(1,000)	0.6393	(692.37)	(639.28)	0.0000	4.3300	(1,336.02)	0.00	0.2498	(0.7117)	0.0000	3	(0.4619)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(600)	0.6456	(415.42)	(387.39)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1438)	0.0000	1	(0.0938)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(100)	0.6456	(69.24)	(64.56)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0240)	0.0000	1	(0.0156)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(6,200)	0.6456	(4,292.68)	(4,002.99)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4856)	0.0000	1	(0.9693)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(2,000)	0.6456	(1,384.74)	(1,291.29)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4792)	0.0000	1	(0.3127)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(800)	0.6456	(553.89)	(516.52)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1917)	0.0000	1	(0.1251)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(8,100)	0.6456	(5,608.18)	(5,229.72)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.9408)	0.0000	1	(1.2663)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(9,800)	0.6456	(6,785.21)	(6,327.31)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.3482)	0.0000	1	(1.5321)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(1,700)	0.6456	(1,177.03)	(1,097.59)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4073)	0.0000	1	(0.2658)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(1,300)	0.6456	(900.08)	(839.34)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3115)	0.0000	1	(0.2032)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(100)	0.6456	(69.24)	(64.56)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0240)	0.0000	1	(0.0156)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(5,700)	0.6456	(3,946.50)	(3,680.17)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3658)	0.0000	1	(0.8911)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(7,600)	0.6456	(5,262.00)	(4,906.89)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.8210)	0.0000	1	(1.1881)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(300)	0.6456	(207.71)	(193.69)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0719)	0.0000	1	(0.0469)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(400)	0.6456	(276.95)	(258.26)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0958)	0.0000	1	(0.0625)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(1,700)	0.6456	(1,177.03)	(1,097.59)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4073)	0.0000	1	(0.2658)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(2,300)	0.6456	(1,592.45)	(1,484.98)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5511)	0.0000	1	(0.3596)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(500)	0.6456	(346.18)	(322.82)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1198)	0.0000	1	(0.0782)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(400)	0.6456	(276.95)	(258.26)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0958)	0.0000	1	(0.0625)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(2,400)	0.6456	(1,661.68)	(1,549.55)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5751)	0.0000	1	(0.3752)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(1,300)	0.6456	(900.08)	(839.34)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3115)	0.0000	1	(0.2032)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(3,900)	0.6456	(2,700.24)	(2,518.01)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9345)	0.0000	1	(0.6097)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(200)	0.6456	(138.47)	(129.13)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0479)	0.0000	1	(0.0313)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(5,500)	0.6456	(3,808.02)	(3,551.04)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.3178)	0.0000	1	(0.8598)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600662.SH	01/09/2025	SDB3261510770	0	(1,800)	0.6456	(1,246.26)	(1,162.16)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4313)	0.0000	1	(0.2814)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(700)	0.6456	(484.66)	(451.95)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1677)	0.0000	1	(0.1094)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(6,900)	0.6456	(4,777.34)	(4,454.94)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6533)	0.0000	1	(1.0787)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(5,800)	0.6456	(4,015.73)	(3,744.74)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3897)	0.0000	1	(0.9067)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(4,400)	0.6456	(3,046.42)	(2,840.83)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0543)	0.0000	1	(0.6879)	02/07/2025
600662.SH	01/09/2025	SDB3261510770	0	(1,000)	0.6456	(692.37)	(645.64)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2396)	0.0000	1	(0.1563)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(600)	0.6489	(415.42)	(389.32)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1445)	0.0000	1	(0.0945)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(100)	0.6489	(69.24)	(64.89)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0241)	0.0000	1	(0.0158)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(6,200)	0.6489	(4,292.68)	(4,022.93)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.4930)	0.0000	1	(0.9767)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(2,000)	0.6489	(1,384.74)	(1,297.72)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4816)	0.0000	1	(0.3151)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(800)	0.6489	(553.89)	(519.09)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1926)	0.0000	1	(0.1260)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(8,100)	0.6489	(5,608.18)	(5,255.76)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(1.9505)	0.0000	1	(1.2760)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(9,800)	0.6489	(6,785.21)	(6,358.82)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.3599)	0.0000	1	(1.5438)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,700)	0.6489	(1,177.03)	(1,103.06)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4094)	0.0000	1	(0.2678)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,300)	0.6489	(900.08)	(843.52)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3130)	0.0000	1	(0.2048)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(100)	0.6489	(69.24)	(64.89)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0241)	0.0000	1	(0.0158)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(5,700)	0.6489	(3,946.50)	(3,698.50)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.3726)	0.0000	1	(0.8979)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(7,600)	0.6489	(5,262.00)	(4,931.33)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.8301)	0.0000	1	(1.1972)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(300)	0.6489	(207.71)	(194.66)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0722)	0.0000	1	(0.0473)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(400)	0.6489	(276.95)	(259.54)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0963)	0.0000	1	(0.0630)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,700)	0.6489	(1,177.03)	(1,103.06)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4094)	0.0000	1	(0.2678)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(2,300)	0.6489	(1,592.45)	(1,492.38)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5538)	0.0000	1	(0.3623)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(500)	0.6489	(346.18)	(324.43)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1204)	0.0000	1	(0.0788)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(400)	0.6489	(276.95)	(259.54)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0963)	0.0000	1	(0.0630)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(2,400)	0.6489	(1,661.68)	(1,557.26)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5779)	0.0000	1	(0.3781)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,300)	0.6489	(900.08)	(843.52)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3130)	0.0000	1	(0.2048)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(3,900)	0.6489	(2,700.24)	(2,530.55)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9391)	0.0000	1	(0.6143)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(200)	0.6489	(138.47)	(129.77)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0482)	0.0000	1	(0.0315)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(5,500)	0.6489	(3,808.02)	(3,568.72)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.3244)	0.0000	1	(0.8664)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,800)	0.6489	(1,246.26)	(1,167.95)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4334)	0.0000	1	(0.2835)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(700)	0.6489	(484.66)	(454.20)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1686)	0.0000	1	(0.1103)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(6,900)	0.6489	(4,777.34)	(4,477.13)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.6615)	0.0000	1	(1.0869)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(5,800)	0.6489	(4,015.73)	(3,763.38)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.3967)	0.0000	1	(0.9136)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(4,400)	0.6489	(3,046.42)	(2,854.98)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0595)	0.0000	1	(0.6931)	02/07/2025
600662.SH	01/08/2025	SDB3261510770	0	(1,000)	0.6489	(692.37)	(648.86)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2408)	0.0000	1	(0.1575)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(600)	0.6668	(415.42)	(400.10)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1485)	0.0000	1	(0.0985)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(100)	0.6668	(69.24)	(66.68)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0247)	0.0000	1	(0.0164)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(6,200)	0.6668	(4,292.68)	(4,134.32)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.5343)	0.0000	1	(1.0180)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(2,000)	0.6668	(1,384.74)	(1,333.65)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.4949)	0.0000	1	(0.3284)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(800)	0.6668	(553.89)	(533.46)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.1980)	0.0000	1	(0.1314)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(8,100)	0.6668	(5,608.18)	(5,401.29)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(2.0045)	0.0000	1	(1.3300)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(9,800)	0.6668	(6,785.21)	(6,534.89)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.4252)	0.0000	1	(1.6091)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,700)	0.6668	(1,177.03)	(1,133.60)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4207)	0.0000	1	(0.2791)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,300)	0.6668	(900.08)	(866.87)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3217)	0.0000	1	(0.2135)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(100)	0.6668	(69.24)	(66.68)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0247)	0.0000	1	(0.0164)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(5,700)	0.6668	(3,946.50)	(3,800.91)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.4106)	0.0000	1	(0.9359)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(7,600)	0.6668	(5,262.00)	(5,067.88)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.8808)	0.0000	1	(1.2479)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(300)	0.6668	(207.71)	(200.05)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0742)	0.0000	1	(0.0493)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(400)	0.6668	(276.95)	(266.73)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0990)	0.0000	1	(0.0657)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,700)	0.6668	(1,177.03)	(1,133.60)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4207)	0.0000	1	(0.2791)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(2,300)	0.6668	(1,592.45)	(1,533.70)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5692)	0.0000	1	(0.3776)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(500)	0.6668	(346.18)	(333.41)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1237)	0.0000	1	(0.0821)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(400)	0.6668	(276.95)	(266.73)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.0990)	0.0000	1	(0.0657)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600662.SH	01/07/2025	SDB3261510770	0	(2,400)	0.6668	(1,661.68)	(1,600.38)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.5939)	0.0000	1	(0.3941)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,300)	0.6668	(900.08)	(866.87)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3217)	0.0000	1	(0.2135)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(3,900)	0.6668	(2,700.24)	(2,600.62)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(0.9651)	0.0000	1	(0.6404)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(200)	0.6668	(138.47)	(133.37)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0495)	0.0000	1	(0.0328)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(5,500)	0.6668	(3,808.02)	(3,667.54)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.3611)	0.0000	1	(0.9031)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,800)	0.6668	(1,246.26)	(1,200.29)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4454)	0.0000	1	(0.2955)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(700)	0.6668	(484.66)	(466.78)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1732)	0.0000	1	(0.1149)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(6,900)	0.6668	(4,777.34)	(4,601.10)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.7075)	0.0000	1	(1.1329)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(5,800)	0.6668	(4,015.73)	(3,867.59)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.4353)	0.0000	1	(0.9523)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(4,400)	0.6668	(3,046.42)	(2,934.03)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.0889)	0.0000	1	(0.7225)	02/07/2025
600662.SH	01/07/2025	SDB3261510770	0	(1,000)	0.6668	(692.37)	(666.83)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2475)	0.0000	1	(0.1642)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(600)	0.6924	(415.42)	(415.42)	0.0000	4.3300	(1,336.02)	0.00	0.0500	(0.1542)	0.0000	1	(0.1042)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(100)	0.6924	(69.24)	(69.24)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0257)	0.0000	1	(0.0174)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(6,200)	0.6924	(4,292.68)	(4,292.68)	0.0000	4.3300	(1,336.02)	0.00	0.5163	(1.5931)	0.0000	1	(1.0768)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(2,000)	0.6924	(1,384.74)	(1,384.74)	0.0000	4.3300	(1,336.02)	0.00	0.1666	(0.5139)	0.0000	1	(0.3473)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(800)	0.6924	(553.89)	(553.89)	0.0000	4.3300	(1,336.02)	0.00	0.0666	(0.2056)	0.0000	1	(0.1389)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(8,100)	0.6924	(5,608.18)	(5,608.18)	0.0000	4.3300	(1,336.02)	0.00	0.6745	(2.0813)	0.0000	1	(1.4067)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(9,800)	0.6924	(6,785.21)	(6,785.21)	0.0000	4.3300	(1,336.02)	0.00	0.8161	(2.5181)	0.0000	1	(1.7020)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,700)	0.6924	(1,177.03)	(1,177.03)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4368)	0.0000	1	(0.2952)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,300)	0.6924	(900.08)	(900.08)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3340)	0.0000	1	(0.2258)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(100)	0.6924	(69.24)	(69.24)	0.0000	4.3300	(1,336.02)	0.00	0.0083	(0.0257)	0.0000	1	(0.0174)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(5,700)	0.6924	(3,946.50)	(3,946.50)	0.0000	4.3300	(1,336.02)	0.00	0.4747	(1.4646)	0.0000	1	(0.9899)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(7,600)	0.6924	(5,262.00)	(5,262.00)	0.0000	4.3300	(1,336.02)	0.00	0.6329	(1.9528)	0.0000	1	(1.3199)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(300)	0.6924	(207.71)	(207.71)	0.0000	4.3300	(1,336.02)	0.00	0.0250	(0.0771)	0.0000	1	(0.0521)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(400)	0.6924	(276.95)	(276.95)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.1028)	0.0000	1	(0.0695)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,700)	0.6924	(1,177.03)	(1,177.03)	0.0000	4.3300	(1,336.02)	0.00	0.1416	(0.4368)	0.0000	1	(0.2952)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(2,300)	0.6924	(1,592.45)	(1,592.45)	0.0000	4.3300	(1,336.02)	0.00	0.1915	(0.5910)	0.0000	1	(0.3994)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(500)	0.6924	(346.18)	(346.18)	0.0000	4.3300	(1,336.02)	0.00	0.0416	(0.1285)	0.0000	1	(0.0868)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(400)	0.6924	(276.95)	(276.95)	0.0000	4.3300	(1,336.02)	0.00	0.0333	(0.1028)	0.0000	1	(0.0695)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(2,400)	0.6924	(1,661.68)	(1,661.68)	0.0000	4.3300	(1,336.02)	0.00	0.1999	(0.6167)	0.0000	1	(0.4168)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,300)	0.6924	(900.08)	(900.08)	0.0000	4.3300	(1,336.02)	0.00	0.1083	(0.3340)	0.0000	1	(0.2258)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(3,900)	0.6924	(2,700.24)	(2,700.24)	0.0000	4.3300	(1,336.02)	0.00	0.3248	(1.0021)	0.0000	1	(0.6773)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(200)	0.6924	(138.47)	(138.47)	0.0000	4.3300	(1,336.02)	0.00	0.0167	(0.0514)	0.0000	1	(0.0347)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(5,500)	0.6924	(3,808.02)	(3,808.02)	0.0000	4.3300	(1,336.02)	0.00	0.4580	(1.4132)	0.0000	1	(0.9552)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,800)	0.6924	(1,246.26)	(1,246.26)	0.0000	4.3300	(1,336.02)	0.00	0.1499	(0.4625)	0.0000	1	(0.3126)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(700)	0.6924	(484.66)	(484.66)	0.0000	4.3300	(1,336.02)	0.00	0.0583	(0.1799)	0.0000	1	(0.1216)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(6,900)	0.6924	(4,777.34)	(4,777.34)	0.0000	4.3300	(1,336.02)	0.00	0.5746	(1.7729)	0.0000	1	(1.1983)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(5,800)	0.6924	(4,015.73)	(4,015.73)	0.0000	4.3300	(1,336.02)	0.00	0.4830	(1.4903)	0.0000	1	(1.0073)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(4,400)	0.6924	(3,046.42)	(3,046.42)	0.0000	4.3300	(1,336.02)	0.00	0.3664	(1.1306)	0.0000	1	(0.7642)	02/07/2025
600662.SH	01/06/2025	SDB3261510770	0	(1,000)	0.6924	(692.37)	(692.37)	0.0000	4.3300	(1,336.02)	0.00	0.0833	(0.2569)	0.0000	1	(0.1737)	02/07/2025
TOTAL SHANGHAI QIANGSHENG TAXI CO., LTD. CMN CLASS A SERIES NORTHBOUND												83.4430	(238.7932)	0.0000		(155.3502)	
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300129.ZK	01/17/2025	SDB3264328850	0	(11,300)	0.9338	(10,879.19)	(10,551.48)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.6679)	0.0000	1	(5.3594)	02/07/2025
300129.ZK	01/16/2025	SDB3264328850	0	(11,300)	0.9097	(10,879.19)	(10,279.85)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.4963)	0.0000	1	(5.1878)	02/07/2025
300129.ZK	01/15/2025	SDB3264328850	0	(11,300)	0.9110	(10,879.19)	(10,293.89)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.5052)	0.0000	1	(5.1966)	02/07/2025
300129.ZK	01/14/2025	SDB3264328850	0	(11,300)	0.9128	(10,879.19)	(10,315.14)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.5186)	0.0000	1	(5.2101)	02/07/2025
300129.ZK	01/13/2025	SDB3264328850	0	(11,300)	0.9214	(10,879.19)	(10,411.98)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.5798)	0.0000	1	(5.2713)	02/07/2025
300129.ZK	01/10/2025	SDB3264328850	0	(11,300)	0.9392	(10,879.19)	(10,612.43)	0.0000	4.3300	(2,275.00)	0.00	3.9256	(20.1194)	0.0000	3	(16.1938)	02/07/2025
300129.ZK	01/09/2025	SDB3264328850	0	(11,300)	0.9365	(10,879.19)	(10,582.71)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.6877)	0.0000	1	(5.3792)	02/07/2025
300129.ZK	01/08/2025	SDB3264328850	0	(11,300)	0.9269	(10,879.19)	(10,474.44)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.6193)	0.0000	1	(5.3107)	02/07/2025
300129.ZK	01/07/2025	SDB3264328850	0	(11,300)	0.9319	(10,879.19)	(10,530.66)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.6548)	0.0000	1	(5.3463)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300129.ZK	01/06/2025	SDB3264328850	0	(11,300)	0.9628	(10,879.19)	(10,879.19)	0.0000	4.3300	(2,275.00)	0.00	1.3085	(6.8750)	0.0000	1	(5.5665)	02/07/2025
TOTAL SHANGHAI TAISHENG WIND POWER EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												15.7023	(79.7240)	0.0000		(64.0217)	
SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
600846.SH	01/08/2025	SDB3265127488	0	(100)	1.1206	(112.06)	(112.06)	0.0000	4.3300	(1,750.00)	0.00	0.0135	(0.0545)	0.0000	1	(0.0410)	02/07/2025
600846.SH	01/07/2025	SDB3263645051	0	(3,500)	1.1615	(4,120.06)	(4,065.18)	0.0000	4.3300	(1,750.00)	0.00	0.4956	(1.9761)	0.0000	1	(1.4806)	02/07/2025
600846.SH	01/07/2025	SDB3263645051	0	(800)	1.1615	(941.73)	(929.18)	0.0000	4.3300	(1,750.00)	0.00	0.1133	(0.4517)	0.0000	1	(0.3384)	02/07/2025
600846.SH	01/07/2025	SDB3263645051	0	(7,673)	1.1615	(9,032.36)	(8,912.04)	0.0000	4.3300	(1,750.00)	0.00	1.0864	(4.3322)	0.0000	1	(3.2458)	02/07/2025
600846.SH	01/06/2025	SDB3263645051	0	(3,500)	1.1772	(4,120.06)	(4,120.06)	0.0000	4.3300	(1,750.00)	0.00	0.4956	(2.0028)	0.0000	1	(1.5073)	02/07/2025
600846.SH	01/06/2025	SDB3263645051	0	(800)	1.1772	(941.73)	(941.73)	0.0000	4.3300	(1,750.00)	0.00	0.1133	(0.4578)	0.0000	1	(0.3445)	02/07/2025
600846.SH	01/06/2025	SDB3263645051	0	(7,673)	1.1772	(9,032.36)	(9,032.36)	0.0000	4.3300	(1,750.00)	0.00	1.0864	(4.3907)	0.0000	1	(3.3043)	02/07/2025
TOTAL SHANGHAI TONGJI SCIENCE & TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND												3.4039	(13.6659)	0.0000		(10.2619)	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND																	
600820.SH	01/17/2025	SDB3260123654	0	(30,000)	0.8671	(29,456.34)	(26,011.86)	0.0000	4.3300	(488.92)	0.00	3.5429	(3.5327)	0.0000	1	0.0102	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(59,600)	0.8671	(58,519.93)	(51,676.90)	0.0000	4.3300	(488.92)	0.00	7.0386	(7.0183)	0.0000	1	0.0203	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(9,700)	0.8671	(9,524.22)	(8,410.50)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1422)	0.0000	1	0.0033	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(400)	0.8671	(392.75)	(346.82)	0.0000	4.3300	(488.92)	0.00	0.0472	(0.0471)	0.0000	1	0.0001	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(900)	0.8671	(883.69)	(780.36)	0.0000	4.3300	(488.92)	0.00	0.1063	(0.1060)	0.0000	1	0.0003	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(153,400)	0.8671	(150,620.09)	(133,007.31)	0.0000	4.3300	(488.92)	0.00	18.1162	(18.0640)	0.0000	1	0.0522	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(18,400)	0.8671	(18,066.56)	(15,953.94)	0.0000	4.3300	(488.92)	0.00	2.1730	(2.1667)	0.0000	1	0.0063	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(55,300)	0.8671	(54,297.85)	(47,948.53)	0.0000	4.3300	(488.92)	0.00	6.5308	(6.5120)	0.0000	1	0.0188	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(9,700)	0.8671	(9,524.22)	(8,410.50)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1422)	0.0000	1	0.0033	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(300)	0.8671	(294.56)	(260.12)	0.0000	4.3300	(488.92)	0.00	0.0354	(0.0353)	0.0000	1	0.0001	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(47,100)	0.8671	(46,246.45)	(40,838.62)	0.0000	4.3300	(488.92)	0.00	5.5624	(5.5464)	0.0000	1	0.0160	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(41,900)	0.8671	(41,140.69)	(36,329.90)	0.0000	4.3300	(488.92)	0.00	4.9483	(4.9340)	0.0000	1	0.0143	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(12,700)	0.8671	(12,469.85)	(11,011.69)	0.0000	4.3300	(488.92)	0.00	1.4998	(1.4955)	0.0000	1	0.0043	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(200)	0.8671	(196.38)	(173.41)	0.0000	4.3300	(488.92)	0.00	0.0236	(0.0236)	0.0000	1	0.0001	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(3,600)	0.8671	(3,534.76)	(3,121.42)	0.0000	4.3300	(488.92)	0.00	0.4252	(0.4239)	0.0000	1	0.0012	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(15,300)	0.8671	(15,022.73)	(13,266.05)	0.0000	4.3300	(488.92)	0.00	1.8069	(1.8017)	0.0000	1	0.0052	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(2,100)	0.8671	(2,061.94)	(1,820.83)	0.0000	4.3300	(488.92)	0.00	0.2480	(0.2473)	0.0000	1	0.0007	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(238,600)	0.8671	(234,276.09)	(206,880.99)	0.0000	4.3300	(488.92)	0.00	28.1782	(28.0969)	0.0000	1	0.0813	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(31,900)	0.8671	(31,321.91)	(27,659.28)	0.0000	4.3300	(488.92)	0.00	3.7673	(3.7565)	0.0000	1	0.0109	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(33,100)	0.8671	(32,500.16)	(28,699.75)	0.0000	4.3300	(488.92)	0.00	3.9090	(3.8978)	0.0000	1	0.0113	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(16,900)	0.8671	(16,593.74)	(14,653.35)	0.0000	4.3300	(488.92)	0.00	1.9959	(1.9901)	0.0000	1	0.0058	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(10,900)	0.8671	(10,702.47)	(9,450.98)	0.0000	4.3300	(488.92)	0.00	1.2873	(1.2836)	0.0000	1	0.0037	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(600)	0.8671	(589.13)	(520.24)	0.0000	4.3300	(488.92)	0.00	0.0709	(0.0707)	0.0000	1	0.0002	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(3,300)	0.8671	(3,240.20)	(2,861.30)	0.0000	4.3300	(488.92)	0.00	0.3897	(0.3886)	0.0000	1	0.0011	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(18,000)	0.8671	(17,673.80)	(15,607.12)	0.0000	4.3300	(488.92)	0.00	2.1258	(2.1196)	0.0000	1	0.0061	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(14,600)	0.8671	(14,335.42)	(12,659.11)	0.0000	4.3300	(488.92)	0.00	1.7242	(1.7193)	0.0000	1	0.0050	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(10,400)	0.8671	(10,211.53)	(9,017.44)	0.0000	4.3300	(488.92)	0.00	1.2282	(1.2247)	0.0000	1	0.0035	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(10,100)	0.8671	(9,916.97)	(8,757.33)	0.0000	4.3300	(488.92)	0.00	1.1928	(1.1894)	0.0000	1	0.0034	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(5,300)	0.8671	(5,203.95)	(4,595.43)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6241)	0.0000	1	0.0018	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(41,500)	0.8671	(40,747.94)	(35,983.07)	0.0000	4.3300	(488.92)	0.00	4.9011	(4.8869)	0.0000	1	0.0141	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(42,700)	0.8671	(41,926.19)	(37,023.55)	0.0000	4.3300	(488.92)	0.00	5.0428	(5.0282)	0.0000	1	0.0145	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(36,500)	0.8671	(35,838.55)	(31,647.76)	0.0000	4.3300	(488.92)	0.00	4.3106	(4.2981)	0.0000	1	0.0124	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(65,600)	0.8671	(64,411.20)	(56,879.27)	0.0000	4.3300	(488.92)	0.00	7.7472	(7.7249)	0.0000	1	0.0223	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(500)	0.8671	(490.94)	(433.53)	0.0000	4.3300	(488.92)	0.00	0.0590	(0.0589)	0.0000	1	0.0002	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(1,500)	0.8671	(1,472.82)	(1,300.59)	0.0000	4.3300	(488.92)	0.00	0.1771	(0.1766)	0.0000	1	0.0005	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(5,300)	0.8671	(5,203.95)	(4,595.43)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6241)	0.0000	1	0.0018	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(10,000)	0.8671	(9,818.78)	(8,670.62)	0.0000	4.3300	(488.92)	0.00	1.1810	(1.1776)	0.0000	1	0.0034	02/07/2025
600820.SH	01/17/2025	SDB3260123654	0	(12,400)	0.8671	(12,175.29)	(10,751.57)	0.0000	4.3300	(488.92)	0.00	1.4644	(1.4602)	0.0000	1	0.0042	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(30,000)	0.8526	(29,456.34)	(25,578.27)	0.0000	4.3300	(488.92)	0.00	3.5429	(3.4738)	0.0000	1	0.0691	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/16/2025	SDB3260123654	0	(59,600)	0.8526	(58,519.93)	(50,815.50)	0.0000	4.3300	(488.92)	0.00	7.0386	(6.9014)	0.0000	1	0.1373	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(9,700)	0.8526	(9,524.22)	(8,270.31)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1232)	0.0000	1	0.0223	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(400)	0.8526	(392.75)	(341.04)	0.0000	4.3300	(488.92)	0.00	0.0472	(0.0463)	0.0000	1	0.0009	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(900)	0.8526	(883.69)	(767.35)	0.0000	4.3300	(488.92)	0.00	0.1063	(0.1042)	0.0000	1	0.0021	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(153,400)	0.8526	(150,620.09)	(130,790.22)	0.0000	4.3300	(488.92)	0.00	18.1162	(17.7629)	0.0000	1	0.3534	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(18,400)	0.8526	(18,066.56)	(15,688.01)	0.0000	4.3300	(488.92)	0.00	2.1730	(2.1306)	0.0000	1	0.0424	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(55,300)	0.8526	(54,297.85)	(47,149.28)	0.0000	4.3300	(488.92)	0.00	6.5308	(6.4034)	0.0000	1	0.1274	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(9,700)	0.8526	(9,524.22)	(8,270.31)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1232)	0.0000	1	0.0223	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(300)	0.8526	(294.56)	(255.78)	0.0000	4.3300	(488.92)	0.00	0.0354	(0.0347)	0.0000	1	0.0007	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(47,100)	0.8526	(46,246.45)	(40,157.88)	0.0000	4.3300	(488.92)	0.00	5.5624	(5.4539)	0.0000	1	0.1085	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(41,900)	0.8526	(41,140.69)	(35,724.32)	0.0000	4.3300	(488.92)	0.00	4.9483	(4.8518)	0.0000	1	0.0965	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(12,700)	0.8526	(12,469.85)	(10,828.13)	0.0000	4.3300	(488.92)	0.00	1.4998	(1.4706)	0.0000	1	0.0293	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(200)	0.8526	(196.38)	(170.52)	0.0000	4.3300	(488.92)	0.00	0.0236	(0.0232)	0.0000	1	0.0005	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(3,600)	0.8526	(3,534.76)	(3,069.39)	0.0000	4.3300	(488.92)	0.00	0.4252	(0.4169)	0.0000	1	0.0083	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(15,300)	0.8526	(15,022.73)	(13,044.92)	0.0000	4.3300	(488.92)	0.00	1.8069	(1.7717)	0.0000	1	0.0352	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(2,100)	0.8526	(2,061.94)	(1,790.48)	0.0000	4.3300	(488.92)	0.00	0.2480	(0.2432)	0.0000	1	0.0048	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(238,600)	0.8526	(234,276.09)	(203,432.51)	0.0000	4.3300	(488.92)	0.00	28.1782	(27.6286)	0.0000	1	0.5496	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(31,900)	0.8526	(31,321.91)	(27,198.23)	0.0000	4.3300	(488.92)	0.00	3.7673	(3.6938)	0.0000	1	0.0735	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(33,100)	0.8526	(32,500.16)	(28,221.36)	0.0000	4.3300	(488.92)	0.00	3.9090	(3.8328)	0.0000	1	0.0762	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(16,900)	0.8526	(16,593.74)	(14,409.09)	0.0000	4.3300	(488.92)	0.00	1.9959	(1.9569)	0.0000	1	0.0389	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(10,900)	0.8526	(10,702.47)	(9,293.44)	0.0000	4.3300	(488.92)	0.00	1.2873	(1.2622)	0.0000	1	0.0251	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(600)	0.8526	(589.13)	(511.57)	0.0000	4.3300	(488.92)	0.00	0.0709	(0.0695)	0.0000	1	0.0014	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(3,300)	0.8526	(3,240.20)	(2,813.61)	0.0000	4.3300	(488.92)	0.00	0.3897	(0.3821)	0.0000	1	0.0076	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(18,000)	0.8526	(17,673.80)	(15,346.96)	0.0000	4.3300	(488.92)	0.00	2.1258	(2.0843)	0.0000	1	0.0415	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(14,600)	0.8526	(14,335.42)	(12,448.09)	0.0000	4.3300	(488.92)	0.00	1.7242	(1.6906)	0.0000	1	0.0336	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(10,400)	0.8526	(10,211.53)	(8,867.13)	0.0000	4.3300	(488.92)	0.00	1.2282	(1.2043)	0.0000	1	0.0240	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(10,100)	0.8526	(9,916.97)	(8,611.35)	0.0000	4.3300	(488.92)	0.00	1.1928	(1.1695)	0.0000	1	0.0233	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(5,300)	0.8526	(5,203.95)	(4,518.83)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6137)	0.0000	1	0.0122	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(41,500)	0.8526	(40,747.94)	(35,383.27)	0.0000	4.3300	(488.92)	0.00	4.9011	(4.8055)	0.0000	1	0.0956	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(42,700)	0.8526	(41,926.19)	(36,406.40)	0.0000	4.3300	(488.92)	0.00	5.0428	(4.9444)	0.0000	1	0.0984	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(36,500)	0.8526	(35,838.55)	(31,120.23)	0.0000	4.3300	(488.92)	0.00	4.3106	(4.2265)	0.0000	1	0.0841	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(65,600)	0.8526	(64,411.20)	(55,931.15)	0.0000	4.3300	(488.92)	0.00	7.7472	(7.5961)	0.0000	1	0.1511	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(500)	0.8526	(490.94)	(426.30)	0.0000	4.3300	(488.92)	0.00	0.0590	(0.0579)	0.0000	1	0.0012	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(1,500)	0.8526	(1,472.82)	(1,278.91)	0.0000	4.3300	(488.92)	0.00	0.1771	(0.1737)	0.0000	1	0.0035	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(5,300)	0.8526	(5,203.95)	(4,518.83)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6137)	0.0000	1	0.0122	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(10,000)	0.8526	(9,818.78)	(8,526.09)	0.0000	4.3300	(488.92)	0.00	1.1810	(1.1579)	0.0000	1	0.0230	02/07/2025
600820.SH	01/16/2025	SDB3260123654	0	(12,400)	0.8526	(12,175.29)	(10,572.35)	0.0000	4.3300	(488.92)	0.00	1.4644	(1.4359)	0.0000	1	0.0286	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(30,000)	0.8593	(29,456.34)	(25,778.91)	0.0000	4.3300	(488.92)	0.00	3.5429	(3.5011)	0.0000	1	0.0419	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(59,600)	0.8593	(58,519.93)	(51,214.10)	0.0000	4.3300	(488.92)	0.00	7.0386	(6.9555)	0.0000	1	0.0832	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(9,700)	0.8593	(9,524.22)	(8,335.18)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1320)	0.0000	1	0.0135	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(400)	0.8593	(392.75)	(343.72)	0.0000	4.3300	(488.92)	0.00	0.0472	(0.0467)	0.0000	1	0.0006	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(900)	0.8593	(883.69)	(773.37)	0.0000	4.3300	(488.92)	0.00	0.1063	(0.1050)	0.0000	1	0.0013	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(153,400)	0.8593	(150,620.09)	(131,816.16)	0.0000	4.3300	(488.92)	0.00	18.1162	(17.9022)	0.0000	1	0.2140	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(18,400)	0.8593	(18,066.56)	(15,811.06)	0.0000	4.3300	(488.92)	0.00	2.1730	(2.1473)	0.0000	1	0.0257	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(55,300)	0.8593	(54,297.85)	(47,519.12)	0.0000	4.3300	(488.92)	0.00	6.5308	(6.4537)	0.0000	1	0.0772	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(9,700)	0.8593	(9,524.22)	(8,335.18)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1320)	0.0000	1	0.0135	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(300)	0.8593	(294.56)	(257.79)	0.0000	4.3300	(488.92)	0.00	0.0354	(0.0350)	0.0000	1	0.0004	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(47,100)	0.8593	(46,246.45)	(40,472.89)	0.0000	4.3300	(488.92)	0.00	5.5624	(5.4967)	0.0000	1	0.0657	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(41,900)	0.8593	(41,140.69)	(36,004.54)	0.0000	4.3300	(488.92)	0.00	4.9483	(4.8899)	0.0000	1	0.0585	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(12,700)	0.8593	(12,469.85)	(10,913.07)	0.0000	4.3300	(488.92)	0.00	1.4998	(1.4821)	0.0000	1	0.0177	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(200)	0.8593	(196.38)	(171.86)	0.0000	4.3300	(488.92)	0.00	0.0236	(0.0233)	0.0000	1	0.0003	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(3,600)	0.8593	(3,534.76)	(3,093.47)	0.0000	4.3300	(488.92)	0.00	0.4252	(0.4201)	0.0000	1	0.0050	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(15,300)	0.8593	(15,022.73)	(13,147.24)	0.0000	4.3300	(488.							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/15/2025	SDB3260123654	0	(2,100)	0.8593	(2,061.94)	(1,804.52)	0.0000	4.3300	(488.92)	0.00	0.2480	(0.2451)	0.0000	1	0.0029	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(238,600)	0.8593	(234,276.09)	(205,028.26)	0.0000	4.3300	(488.92)	0.00	28.1782	(27.8453)	0.0000	1	0.3329	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(31,900)	0.8593	(31,321.91)	(27,411.57)	0.0000	4.3300	(488.92)	0.00	3.7673	(3.7228)	0.0000	1	0.0445	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(33,100)	0.8593	(32,500.16)	(28,442.73)	0.0000	4.3300	(488.92)	0.00	3.9090	(3.8629)	0.0000	1	0.0462	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(16,900)	0.8593	(16,593.74)	(14,522.12)	0.0000	4.3300	(488.92)	0.00	1.9959	(1.9723)	0.0000	1	0.0236	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(10,900)	0.8593	(10,702.47)	(9,366.34)	0.0000	4.3300	(488.92)	0.00	1.2873	(1.2721)	0.0000	1	0.0152	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(600)	0.8593	(589.13)	(515.58)	0.0000	4.3300	(488.92)	0.00	0.0709	(0.0700)	0.0000	1	0.0008	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(3,300)	0.8593	(3,240.20)	(2,835.68)	0.0000	4.3300	(488.92)	0.00	0.3897	(0.3851)	0.0000	1	0.0046	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(18,000)	0.8593	(17,673.80)	(15,467.35)	0.0000	4.3300	(488.92)	0.00	2.1258	(2.1007)	0.0000	1	0.0251	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(14,600)	0.8593	(14,335.42)	(12,545.74)	0.0000	4.3300	(488.92)	0.00	1.7242	(1.7039)	0.0000	1	0.0204	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(10,400)	0.8593	(10,211.53)	(8,936.69)	0.0000	4.3300	(488.92)	0.00	1.2282	(1.2137)	0.0000	1	0.0145	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(10,100)	0.8593	(9,916.97)	(8,678.90)	0.0000	4.3300	(488.92)	0.00	1.1928	(1.1787)	0.0000	1	0.0141	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(5,300)	0.8593	(5,203.95)	(4,554.27)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6185)	0.0000	1	0.0074	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(41,500)	0.8593	(40,747.94)	(35,660.83)	0.0000	4.3300	(488.92)	0.00	4.9011	(4.8432)	0.0000	1	0.0579	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(42,700)	0.8593	(41,926.19)	(36,691.98)	0.0000	4.3300	(488.92)	0.00	5.0428	(4.9832)	0.0000	1	0.0596	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(36,500)	0.8593	(35,838.55)	(31,364.34)	0.0000	4.3300	(488.92)	0.00	4.3106	(4.2597)	0.0000	1	0.0509	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(65,600)	0.8593	(64,411.20)	(56,369.88)	0.0000	4.3300	(488.92)	0.00	7.7472	(7.6557)	0.0000	1	0.0915	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(500)	0.8593	(490.94)	(429.65)	0.0000	4.3300	(488.92)	0.00	0.0590	(0.0584)	0.0000	1	0.0007	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(1,500)	0.8593	(1,472.82)	(1,288.95)	0.0000	4.3300	(488.92)	0.00	0.1771	(0.1751)	0.0000	1	0.0021	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(5,300)	0.8593	(5,203.95)	(4,554.27)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6185)	0.0000	1	0.0074	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(10,000)	0.8593	(9,818.78)	(8,592.97)	0.0000	4.3300	(488.92)	0.00	1.1810	(1.1670)	0.0000	1	0.0140	02/07/2025
600820.SH	01/15/2025	SDB3260123654	0	(12,400)	0.8593	(12,175.29)	(10,655.28)	0.0000	4.3300	(488.92)	0.00	1.4644	(1.4471)	0.0000	1	0.0173	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(30,000)	0.8652	(29,456.34)	(25,956.90)	0.0000	4.3300	(488.92)	0.00	3.5429	(3.5253)	0.0000	1	0.0177	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(59,600)	0.8652	(58,519.93)	(51,567.71)	0.0000	4.3300	(488.92)	0.00	7.0386	(7.0035)	0.0000	1	0.0351	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(9,700)	0.8652	(9,524.22)	(8,392.73)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1398)	0.0000	1	0.0057	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(400)	0.8652	(392.75)	(346.09)	0.0000	4.3300	(488.92)	0.00	0.0472	(0.0470)	0.0000	1	0.0002	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(900)	0.8652	(883.69)	(778.71)	0.0000	4.3300	(488.92)	0.00	0.1063	(0.1058)	0.0000	1	0.0005	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(153,400)	0.8652	(150,620.09)	(132,726.28)	0.0000	4.3300	(488.92)	0.00	18.1162	(18.0258)	0.0000	1	0.0904	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(18,400)	0.8652	(18,066.56)	(15,920.23)	0.0000	4.3300	(488.92)	0.00	2.1730	(2.1622)	0.0000	1	0.0108	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(55,300)	0.8652	(54,297.85)	(47,847.22)	0.0000	4.3300	(488.92)	0.00	6.5308	(6.4982)	0.0000	1	0.0326	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(9,700)	0.8652	(9,524.22)	(8,392.73)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1398)	0.0000	1	0.0057	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(300)	0.8652	(294.56)	(259.57)	0.0000	4.3300	(488.92)	0.00	0.0354	(0.0353)	0.0000	1	0.0002	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(47,100)	0.8652	(46,246.45)	(40,752.33)	0.0000	4.3300	(488.92)	0.00	5.5624	(5.5347)	0.0000	1	0.0278	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(41,900)	0.8652	(41,140.69)	(36,253.14)	0.0000	4.3300	(488.92)	0.00	4.9483	(4.9236)	0.0000	1	0.0247	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(12,700)	0.8652	(12,469.85)	(10,988.42)	0.0000	4.3300	(488.92)	0.00	1.4998	(1.4924)	0.0000	1	0.0075	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(200)	0.8652	(196.38)	(173.05)	0.0000	4.3300	(488.92)	0.00	0.0236	(0.0235)	0.0000	1	0.0001	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(3,600)	0.8652	(3,534.76)	(3,114.83)	0.0000	4.3300	(488.92)	0.00	0.4252	(0.4230)	0.0000	1	0.0021	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(15,300)	0.8652	(15,022.73)	(13,238.02)	0.0000	4.3300	(488.92)	0.00	1.8069	(1.7979)	0.0000	1	0.0090	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(2,100)	0.8652	(2,061.94)	(1,816.98)	0.0000	4.3300	(488.92)	0.00	0.2480	(0.2468)	0.0000	1	0.0012	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(238,600)	0.8652	(234,276.09)	(206,443.88)	0.0000	4.3300	(488.92)	0.00	28.1782	(28.0376)	0.0000	1	0.1406	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(31,900)	0.8652	(31,321.91)	(27,600.84)	0.0000	4.3300	(488.92)	0.00	3.7673	(3.7485)	0.0000	1	0.0188	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(33,100)	0.8652	(32,500.16)	(28,639.11)	0.0000	4.3300	(488.92)	0.00	3.9090	(3.8895)	0.0000	1	0.0195	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(16,900)	0.8652	(16,593.74)	(14,622.39)	0.0000	4.3300	(488.92)	0.00	1.9959	(1.9859)	0.0000	1	0.0100	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(10,900)	0.8652	(10,702.47)	(9,431.01)	0.0000	4.3300	(488.92)	0.00	1.2873	(1.2808)	0.0000	1	0.0064	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(600)	0.8652	(589.13)	(519.14)	0.0000	4.3300	(488.92)	0.00	0.0709	(0.0705)	0.0000	1	0.0004	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(3,300)	0.8652	(3,240.20)	(2,855.26)	0.0000	4.3300	(488.92)	0.00	0.3897	(0.3878)	0.0000	1	0.0019	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(18,000)	0.8652	(17,673.80)	(15,574.14)	0.0000	4.3300	(488.92)	0.00	2.1258	(2.1152)	0.0000	1	0.0106	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(14,600)	0.8652	(14,335.42)	(12,632.36)	0.0000	4.3300	(488.92)	0.00	1.7242	(1.7156)	0.0000	1	0.0086	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(10,400)	0.8652	(10,211.53)	(8,998.39)	0.0000	4.3300	(488.92)	0.00	1.2282	(1.2221)	0.0000	1	0.0061	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(10,100)	0.8652	(9,916.97)	(8,738.82)	0.0000	4.3300	(488.92)	0.00	1.1928	(1.1868)	0.0000	1	0.0060	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(5,300)	0.8652	(5,203.95)	(4,585.72)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6228)	0.0000	1	0.0031	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(41,500)	0.8652	(40,747.94)	(35,907.05)	0.0000	4.3300	(488.92)	0.00	4.9011	(4.8766)	0.0000	1	0.0245	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(42,700)	0.8652	(41,926.19)	(36,945.32)	0.00									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/14/2025	SDB3260123654	0	(36,500)	0.8652	(35,838.55)	(31,580.90)	0.0000	4.3300	(488.92)	0.00	4.3106	(4.2891)	0.0000	1	0.0215	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(65,600)	0.8652	(64,411.20)	(56,759.09)	0.0000	4.3300	(488.92)	0.00	7.7472	(7.7086)	0.0000	1	0.0387	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(500)	0.8652	(490.94)	(432.62)	0.0000	4.3300	(488.92)	0.00	0.0590	(0.0588)	0.0000	1	0.0003	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(1,500)	0.8652	(1,472.82)	(1,297.85)	0.0000	4.3300	(488.92)	0.00	0.1771	(0.1763)	0.0000	1	0.0009	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(5,300)	0.8652	(5,203.95)	(4,585.72)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6228)	0.0000	1	0.0031	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(10,000)	0.8652	(9,818.78)	(8,652.30)	0.0000	4.3300	(488.92)	0.00	1.1810	(1.1751)	0.0000	1	0.0059	02/07/2025
600820.SH	01/14/2025	SDB3260123654	0	(12,400)	0.8652	(12,175.29)	(10,728.85)	0.0000	4.3300	(488.92)	0.00	1.4644	(1.4571)	0.0000	1	0.0073	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(30,000)	0.8888	(29,456.34)	(26,662.50)	0.0000	4.3300	(488.92)	0.00	3.5429	(3.6211)	0.0000	1	(0.0781)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(59,600)	0.8888	(58,519.93)	(52,969.50)	0.0000	4.3300	(488.92)	0.00	7.0386	(7.1939)	0.0000	1	(0.1553)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(9,700)	0.8888	(9,524.22)	(8,620.88)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1708)	0.0000	1	(0.0253)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(400)	0.8888	(392.75)	(355.50)	0.0000	4.3300	(488.92)	0.00	0.0472	(0.0483)	0.0000	1	(0.0010)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(900)	0.8888	(883.69)	(799.88)	0.0000	4.3300	(488.92)	0.00	0.1063	(0.1086)	0.0000	1	(0.0023)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(153,400)	0.8888	(150,620.09)	(136,334.25)	0.0000	4.3300	(488.92)	0.00	18.1162	(18.5158)	0.0000	1	(0.3996)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(18,400)	0.8888	(18,066.56)	(16,353.00)	0.0000	4.3300	(488.92)	0.00	2.1730	(2.2209)	0.0000	1	(0.0479)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(55,300)	0.8888	(54,297.85)	(49,147.88)	0.0000	4.3300	(488.92)	0.00	6.5308	(6.6749)	0.0000	1	(0.1441)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(9,700)	0.8888	(9,524.22)	(8,620.88)	0.0000	4.3300	(488.92)	0.00	1.1456	(1.1708)	0.0000	1	(0.0253)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(300)	0.8888	(294.56)	(266.63)	0.0000	4.3300	(488.92)	0.00	0.0354	(0.0362)	0.0000	1	(0.0008)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(47,100)	0.8888	(46,246.45)	(41,860.13)	0.0000	4.3300	(488.92)	0.00	5.5624	(5.6851)	0.0000	1	(0.1227)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(41,900)	0.8888	(41,140.69)	(37,238.63)	0.0000	4.3300	(488.92)	0.00	4.9483	(5.0575)	0.0000	1	(0.1091)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(12,700)	0.8888	(12,469.85)	(11,287.13)	0.0000	4.3300	(488.92)	0.00	1.4988	(1.5329)	0.0000	1	(0.0331)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(200)	0.8888	(196.38)	(177.75)	0.0000	4.3300	(488.92)	0.00	0.0236	(0.0241)	0.0000	1	(0.0005)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(3,600)	0.8888	(3,534.76)	(3,199.50)	0.0000	4.3300	(488.92)	0.00	0.4252	(0.4345)	0.0000	1	(0.0094)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(15,300)	0.8888	(15,022.73)	(13,597.88)	0.0000	4.3300	(488.92)	0.00	1.8069	(1.8468)	0.0000	1	(0.0399)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(2,100)	0.8888	(2,061.94)	(1,866.38)	0.0000	4.3300	(488.92)	0.00	0.2480	(0.2535)	0.0000	1	(0.0055)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(238,600)	0.8888	(234,276.09)	(212,055.75)	0.0000	4.3300	(488.92)	0.00	28.1782	(28.7997)	0.0000	1	(0.6215)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(31,900)	0.8888	(31,321.91)	(28,351.13)	0.0000	4.3300	(488.92)	0.00	3.7673	(3.8504)	0.0000	1	(0.0831)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(33,100)	0.8888	(32,500.16)	(29,417.63)	0.0000	4.3300	(488.92)	0.00	3.9090	(3.9953)	0.0000	1	(0.0862)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(16,900)	0.8888	(16,593.74)	(15,019.88)	0.0000	4.3300	(488.92)	0.00	1.9959	(2.0399)	0.0000	1	(0.0440)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(10,900)	0.8888	(10,702.47)	(9,687.38)	0.0000	4.3300	(488.92)	0.00	1.2873	(1.3157)	0.0000	1	(0.0284)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(600)	0.8888	(589.13)	(533.25)	0.0000	4.3300	(488.92)	0.00	0.0709	(0.0724)	0.0000	1	(0.0016)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(3,300)	0.8888	(3,240.20)	(2,932.88)	0.0000	4.3300	(488.92)	0.00	0.3897	(0.3983)	0.0000	1	(0.0086)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(18,000)	0.8888	(17,673.80)	(15,997.50)	0.0000	4.3300	(488.92)	0.00	2.1258	(2.1727)	0.0000	1	(0.0469)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(14,600)	0.8888	(14,335.42)	(12,975.75)	0.0000	4.3300	(488.92)	0.00	1.7242	(1.7623)	0.0000	1	(0.0380)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(10,400)	0.8888	(10,211.53)	(9,243.00)	0.0000	4.3300	(488.92)	0.00	1.2282	(1.2553)	0.0000	1	(0.0271)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(10,100)	0.8888	(9,916.97)	(8,976.38)	0.0000	4.3300	(488.92)	0.00	1.1928	(1.2191)	0.0000	1	(0.0263)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(5,300)	0.8888	(5,203.95)	(4,710.38)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6397)	0.0000	1	(0.0138)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(41,500)	0.8888	(40,747.94)	(36,883.13)	0.0000	4.3300	(488.92)	0.00	4.9011	(5.0092)	0.0000	1	(0.1081)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(42,700)	0.8888	(41,926.19)	(37,949.63)	0.0000	4.3300	(488.92)	0.00	5.0428	(5.1540)	0.0000	1	(0.1112)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(36,500)	0.8888	(35,838.55)	(32,439.38)	0.0000	4.3300	(488.92)	0.00	4.3106	(4.4057)	0.0000	1	(0.0951)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(65,600)	0.8888	(64,411.20)	(58,302.00)	0.0000	4.3300	(488.92)	0.00	7.7472	(7.9181)	0.0000	1	(0.1709)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(500)	0.8888	(490.94)	(444.38)	0.0000	4.3300	(488.92)	0.00	0.0590	(0.0604)	0.0000	1	(0.0013)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(1,500)	0.8888	(1,472.82)	(1,333.13)	0.0000	4.3300	(488.92)	0.00	0.1771	(0.1811)	0.0000	1	(0.0039)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(5,300)	0.8888	(5,203.95)	(4,710.38)	0.0000	4.3300	(488.92)	0.00	0.6259	(0.6397)	0.0000	1	(0.0138)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(10,000)	0.8888	(9,818.78)	(8,887.50)	0.0000	4.3300	(488.92)	0.00	1.1810	(1.2070)	0.0000	1	(0.0260)	02/07/2025
600820.SH	01/13/2025	SDB3260123654	0	(12,400)	0.8888	(12,175.29)	(11,020.50)	0.0000	4.3300	(488.92)	0.00	1.4644	(1.4967)	0.0000	1	(0.0323)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(30,000)	0.8901	(29,456.34)	(26,702.46)	0.0000	4.3300	(489.00)	0.00	10.6288	(10.8813)	0.0000	3	(0.2525)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(59,600)	0.8901	(58,519.93)	(53,048.89)	0.0000	4.3300	(489.00)	0.00	21.1159	(21.6175)	0.0000	3	(0.5016)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(9,700)	0.8901	(9,524.22)	(8,633.80)	0.0000	4.3300	(489.00)	0.00	3.4367	(3.5183)	0.0000	3	(0.0816)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(400)	0.8901	(392.75)	(356.03)	0.0000	4.3300	(489.00)	0.00	0.1417	(0.1451)	0.0000	3	(0.0034)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(900)	0.8901	(883.69)	(801.07)	0.0000	4.3300	(489.00)	0.00	0.3189	(0.3264)	0.0000	3	(0.0076)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(153,400)	0.8901	(150,620.09)	(136,538.58)	0.0000	4.3300	(489.00)	0.00	54.3487	(55.6398)	0.0000	3	(1.2910)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(18,400)	0.8901	(18,066.56)	(16,377.51)	0.0000	4.3300	(489.00)	0.00	6.5190	(6.6739)	0.0000	3	(0.1549)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(55,300)	0.8901	(54,297.85)	(49,221.53)	0.0000	4.330								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/10/2025	SDB3260123654	0	(9,700)	0.8901	(9,524.22)	(8,633.80)	0.0000	4.3300	(489.00)	0.00	3.4367	(3.5183)	0.0000	3	(0.0816)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(300)	0.8901	(294.56)	(267.02)	0.0000	4.3300	(489.00)	0.00	0.1063	(0.1088)	0.0000	3	(0.0025)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(47,100)	0.8901	(46,246.45)	(41,922.86)	0.0000	4.3300	(489.00)	0.00	16.6873	(17.0837)	0.0000	3	(0.3964)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(41,900)	0.8901	(41,140.69)	(37,294.44)	0.0000	4.3300	(489.00)	0.00	14.8449	(15.1976)	0.0000	3	(0.3526)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(12,700)	0.8901	(12,469.85)	(11,304.04)	0.0000	4.3300	(489.00)	0.00	4.4995	(4.6064)	0.0000	3	(0.1069)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(200)	0.8901	(196.38)	(178.02)	0.0000	4.3300	(489.00)	0.00	0.0709	(0.0725)	0.0000	3	(0.0017)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(3,600)	0.8901	(3,534.76)	(3,204.30)	0.0000	4.3300	(489.00)	0.00	1.2755	(1.3058)	0.0000	3	(0.0303)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(15,300)	0.8901	(15,022.73)	(13,618.25)	0.0000	4.3300	(489.00)	0.00	5.4207	(5.5495)	0.0000	3	(0.1288)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(2,100)	0.8901	(2,061.94)	(1,869.17)	0.0000	4.3300	(489.00)	0.00	0.7440	(0.7617)	0.0000	3	(0.0177)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(238,600)	0.8901	(234,276.09)	(212,373.57)	0.0000	4.3300	(489.00)	0.00	84.5346	(86.5427)	0.0000	3	(2.0080)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(400)	0.8901	(392.75)	(356.03)	0.0000	4.3300	(489.00)	0.00	0.1417	(0.1451)	0.0000	3	(0.0034)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(31,900)	0.8901	(31,321.91)	(28,393.62)	0.0000	4.3300	(489.00)	0.00	11.3020	(11.5705)	0.0000	3	(0.2685)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(33,100)	0.8901	(32,500.16)	(29,461.71)	0.0000	4.3300	(489.00)	0.00	11.7271	(12.0057)	0.0000	3	(0.2786)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(16,900)	0.8901	(16,593.74)	(15,042.39)	0.0000	4.3300	(489.00)	0.00	5.9876	(6.1298)	0.0000	3	(0.1422)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(10,900)	0.8901	(10,702.47)	(9,701.89)	0.0000	4.3300	(489.00)	0.00	3.8618	(3.9535)	0.0000	3	(0.0917)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(600)	0.8901	(589.13)	(534.05)	0.0000	4.3300	(489.00)	0.00	0.2126	(0.2176)	0.0000	3	(0.0050)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(3,300)	0.8901	(3,240.20)	(2,937.27)	0.0000	4.3300	(489.00)	0.00	1.1692	(1.1969)	0.0000	3	(0.0278)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(18,000)	0.8901	(17,673.80)	(16,021.48)	0.0000	4.3300	(489.00)	0.00	6.3773	(6.5288)	0.0000	3	(0.1515)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(14,600)	0.8901	(14,335.42)	(12,995.20)	0.0000	4.3300	(489.00)	0.00	5.1727	(5.2956)	0.0000	3	(0.1229)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(10,400)	0.8901	(10,211.53)	(9,256.85)	0.0000	4.3300	(489.00)	0.00	3.6847	(3.7722)	0.0000	3	(0.0875)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(10,100)	0.8901	(9,916.97)	(8,989.83)	0.0000	4.3300	(489.00)	0.00	3.5784	(3.6634)	0.0000	3	(0.0850)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(5,300)	0.8901	(5,203.95)	(4,717.43)	0.0000	4.3300	(489.00)	0.00	1.8778	(1.9224)	0.0000	3	(0.0446)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(41,500)	0.8901	(40,747.94)	(36,938.40)	0.0000	4.3300	(489.00)	0.00	14.7032	(15.0525)	0.0000	3	(0.3493)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(42,700)	0.8901	(41,926.19)	(38,006.50)	0.0000	4.3300	(489.00)	0.00	15.1284	(15.4877)	0.0000	3	(0.3594)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(36,500)	0.8901	(35,838.55)	(32,487.99)	0.0000	4.3300	(489.00)	0.00	12.9317	(13.2389)	0.0000	3	(0.3072)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(65,600)	0.8901	(64,411.20)	(58,389.38)	0.0000	4.3300	(489.00)	0.00	23.2417	(23.7938)	0.0000	3	(0.5521)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(500)	0.8901	(490.94)	(445.04)	0.0000	4.3300	(489.00)	0.00	0.1771	(0.1814)	0.0000	3	(0.0042)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(1,500)	0.8901	(1,472.82)	(1,335.12)	0.0000	4.3300	(489.00)	0.00	0.5314	(0.5441)	0.0000	3	(0.0126)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(5,300)	0.8901	(5,203.95)	(4,717.43)	0.0000	4.3300	(489.00)	0.00	1.8778	(1.9224)	0.0000	3	(0.0446)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(10,000)	0.8901	(9,818.78)	(8,900.82)	0.0000	4.3300	(489.00)	0.00	3.5429	(3.6271)	0.0000	3	(0.0842)	02/07/2025
600820.SH	01/10/2025	SDB3260123654	0	(12,400)	0.8901	(12,175.29)	(11,037.02)	0.0000	4.3300	(489.00)	0.00	4.3932	(4.4976)	0.0000	3	(0.1044)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(30,000)	0.9148	(29,456.34)	(27,443.25)	0.0000	4.3300	(489.00)	0.00	3.5429	(3.7277)	0.0000	1	(0.1848)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(59,600)	0.9148	(58,519.93)	(54,520.59)	0.0000	4.3300	(489.00)	0.00	7.0386	(7.4058)	0.0000	1	(0.3671)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(9,700)	0.9148	(9,524.22)	(8,873.32)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2053)	0.0000	1	(0.0597)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(400)	0.9148	(392.75)	(365.91)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0497)	0.0000	1	(0.0025)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(900)	0.9148	(883.69)	(823.30)	0.0000	4.3300	(489.00)	0.00	0.1063	(0.1118)	0.0000	1	(0.0055)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(153,400)	0.9148	(150,620.09)	(140,326.49)	0.0000	4.3300	(489.00)	0.00	18.1162	(19.0611)	0.0000	1	(0.9449)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(18,400)	0.9148	(18,066.56)	(16,831.86)	0.0000	4.3300	(489.00)	0.00	2.1730	(2.2863)	0.0000	1	(0.1133)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(55,300)	0.9148	(54,297.85)	(50,587.06)	0.0000	4.3300	(489.00)	0.00	6.5308	(6.8714)	0.0000	1	(0.3406)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(9,700)	0.9148	(9,524.22)	(8,873.32)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2053)	0.0000	1	(0.0597)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(300)	0.9148	(294.56)	(274.43)	0.0000	4.3300	(489.00)	0.00	0.0354	(0.0373)	0.0000	1	(0.0018)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(47,100)	0.9148	(46,246.45)	(43,085.90)	0.0000	4.3300	(489.00)	0.00	5.5624	(5.8525)	0.0000	1	(0.2901)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(41,900)	0.9148	(41,140.69)	(38,329.07)	0.0000	4.3300	(489.00)	0.00	4.9483	(5.2064)	0.0000	1	(0.2581)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(12,700)	0.9148	(12,469.85)	(11,617.64)	0.0000	4.3300	(489.00)	0.00	1.4998	(1.5781)	0.0000	1	(0.0782)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(200)	0.9148	(196.38)	(182.96)	0.0000	4.3300	(489.00)	0.00	0.0236	(0.0249)	0.0000	1	(0.0012)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(3,600)	0.9148	(3,534.76)	(3,293.19)	0.0000	4.3300	(489.00)	0.00	0.4252	(0.4473)	0.0000	1	(0.0222)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(15,300)	0.9148	(15,022.73)	(13,996.06)	0.0000	4.3300	(489.00)	0.00	1.8069	(1.9011)	0.0000	1	(0.0942)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(2,100)	0.9148	(2,061.94)	(1,921.03)	0.0000	4.3300	(489.00)	0.00	0.2480	(0.2609)	0.0000	1	(0.0129)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(238,600)	0.9148	(234,276.09)	(218,265.32)	0.0000	4.3300	(489.00)	0.00	28.1782	(29.6479)	0.0000	1	(1.4696)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(400)	0.9148	(392.75)	(365.91)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0497)	0.0000	1	(0.0025)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(31,900)	0.9148	(31,321.91)	(29,181.32)	0.0000	4.3300	(489.00)	0.00	3.7673	(3.9638)	0.0000	1	(0.1965)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(33,100)	0.9148	(32,500.16)	(30,279.05)	0.0000	4.3300	(489.00)	0.00	3.9090	(4.1129)	0.0000	1	(0.2039)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(16,900)	0.9148	(16											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/09/2025	SDB3260123654	0	(10,900)	0.9148	(10,702.47)	(9,971.05)	0.0000	4.3300	(489.00)	0.00	1.2873	(1.3544)	0.0000	1	(0.0671)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(600)	0.9148	(589.13)	(548.87)	0.0000	4.3300	(489.00)	0.00	0.0709	(0.0746)	0.0000	1	(0.0037)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(3,300)	0.9148	(3,240.20)	(3,018.76)	0.0000	4.3300	(489.00)	0.00	0.3897	(0.4100)	0.0000	1	(0.0203)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(18,000)	0.9148	(17,673.80)	(16,465.95)	0.0000	4.3300	(489.00)	0.00	2.1258	(2.2366)	0.0000	1	(0.1109)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(14,600)	0.9148	(14,335.42)	(13,355.72)	0.0000	4.3300	(489.00)	0.00	1.7242	(1.8142)	0.0000	1	(0.0899)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(10,400)	0.9148	(10,211.53)	(9,513.66)	0.0000	4.3300	(489.00)	0.00	1.2282	(1.2923)	0.0000	1	(0.0641)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(10,100)	0.9148	(9,916.97)	(9,239.23)	0.0000	4.3300	(489.00)	0.00	1.1928	(1.2550)	0.0000	1	(0.0622)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(5,300)	0.9148	(5,203.95)	(4,848.31)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6586)	0.0000	1	(0.0326)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(41,500)	0.9148	(40,747.94)	(37,963.16)	0.0000	4.3300	(489.00)	0.00	4.9011	(5.1567)	0.0000	1	(0.2556)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(42,700)	0.9148	(41,926.19)	(39,060.89)	0.0000	4.3300	(489.00)	0.00	5.0428	(5.3058)	0.0000	1	(0.2630)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(36,500)	0.9148	(35,838.55)	(33,389.29)	0.0000	4.3300	(489.00)	0.00	4.3106	(4.5354)	0.0000	1	(0.2248)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(65,600)	0.9148	(64,411.20)	(60,009.24)	0.0000	4.3300	(489.00)	0.00	7.7472	(8.1513)	0.0000	1	(0.4041)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(500)	0.9148	(490.94)	(457.39)	0.0000	4.3300	(489.00)	0.00	0.0590	(0.0621)	0.0000	1	(0.0031)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(1,500)	0.9148	(1,472.82)	(1,372.16)	0.0000	4.3300	(489.00)	0.00	0.1771	(0.1864)	0.0000	1	(0.0092)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(5,300)	0.9148	(5,203.95)	(4,848.31)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6586)	0.0000	1	(0.0326)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(10,000)	0.9148	(9,818.78)	(9,147.75)	0.0000	4.3300	(489.00)	0.00	1.1810	(1.2426)	0.0000	1	(0.0616)	02/07/2025
600820.SH	01/09/2025	SDB3260123654	0	(12,400)	0.9148	(12,175.29)	(11,343.21)	0.0000	4.3300	(489.00)	0.00	1.4644	(1.5408)	0.0000	1	(0.0764)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(30,000)	0.9215	(29,456.34)	(27,644.67)	0.0000	4.3300	(489.00)	0.00	3.5429	(3.7551)	0.0000	1	(0.2121)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(59,600)	0.9215	(58,519.93)	(54,920.74)	0.0000	4.3300	(489.00)	0.00	7.0386	(7.4601)	0.0000	1	(0.4215)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(9,700)	0.9215	(9,524.22)	(8,938.44)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2141)	0.0000	1	(0.0686)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(400)	0.9215	(392.75)	(368.60)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0501)	0.0000	1	(0.0028)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(900)	0.9215	(883.69)	(829.34)	0.0000	4.3300	(489.00)	0.00	0.1063	(0.1127)	0.0000	1	(0.0064)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(153,400)	0.9215	(150,620.09)	(141,356.41)	0.0000	4.3300	(489.00)	0.00	18.1162	(19.2010)	0.0000	1	(1.0848)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(18,400)	0.9215	(18,066.56)	(16,955.40)	0.0000	4.3300	(489.00)	0.00	2.1730	(2.3031)	0.0000	1	(0.1301)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(55,300)	0.9215	(54,297.85)	(50,958.34)	0.0000	4.3300	(489.00)	0.00	6.5308	(6.9219)	0.0000	1	(0.3911)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(9,700)	0.9215	(9,524.22)	(8,938.44)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2141)	0.0000	1	(0.0686)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(300)	0.9215	(294.56)	(276.45)	0.0000	4.3300	(489.00)	0.00	0.0354	(0.0376)	0.0000	1	(0.0021)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(47,100)	0.9215	(46,246.45)	(43,402.13)	0.0000	4.3300	(489.00)	0.00	5.5624	(5.8955)	0.0000	1	(0.3331)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(41,900)	0.9215	(41,140.69)	(38,610.39)	0.0000	4.3300	(489.00)	0.00	4.9483	(5.2446)	0.0000	1	(0.2963)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(12,700)	0.9215	(12,469.85)	(11,702.91)	0.0000	4.3300	(489.00)	0.00	1.4998	(1.5897)	0.0000	1	(0.0898)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(200)	0.9215	(196.38)	(184.30)	0.0000	4.3300	(489.00)	0.00	0.0236	(0.0250)	0.0000	1	(0.0014)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(3,600)	0.9215	(3,534.76)	(3,317.36)	0.0000	4.3300	(489.00)	0.00	0.4252	(0.4506)	0.0000	1	(0.0255)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(15,300)	0.9215	(15,022.73)	(14,098.78)	0.0000	4.3300	(489.00)	0.00	1.8069	(1.9151)	0.0000	1	(0.1082)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(2,100)	0.9215	(2,061.94)	(1,935.13)	0.0000	4.3300	(489.00)	0.00	0.2480	(0.2629)	0.0000	1	(0.0149)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(238,600)	0.9215	(234,276.09)	(219,867.28)	0.0000	4.3300	(489.00)	0.00	28.1782	(29.8655)	0.0000	1	(1.6873)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(400)	0.9215	(392.75)	(368.60)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0501)	0.0000	1	(0.0028)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(31,900)	0.9215	(31,321.91)	(29,395.50)	0.0000	4.3300	(489.00)	0.00	3.7673	(3.9929)	0.0000	1	(0.2256)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(33,100)	0.9215	(32,500.16)	(30,501.29)	0.0000	4.3300	(489.00)	0.00	3.9090	(4.1431)	0.0000	1	(0.2341)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(16,900)	0.9215	(16,593.74)	(15,573.16)	0.0000	4.3300	(489.00)	0.00	1.9959	(2.1154)	0.0000	1	(0.1195)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(10,900)	0.9215	(10,702.47)	(10,044.23)	0.0000	4.3300	(489.00)	0.00	1.2873	(1.3643)	0.0000	1	(0.0771)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(600)	0.9215	(589.13)	(552.89)	0.0000	4.3300	(489.00)	0.00	0.0709	(0.0751)	0.0000	1	(0.0042)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(3,300)	0.9215	(3,240.20)	(3,040.91)	0.0000	4.3300	(489.00)	0.00	0.3897	(0.4131)	0.0000	1	(0.0233)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(18,000)	0.9215	(17,673.80)	(16,586.80)	0.0000	4.3300	(489.00)	0.00	2.1258	(2.2531)	0.0000	1	(0.1273)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(14,600)	0.9215	(14,335.42)	(13,453.74)	0.0000	4.3300	(489.00)	0.00	1.7242	(1.8275)	0.0000	1	(0.1032)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(10,400)	0.9215	(10,211.53)	(9,583.49)	0.0000	4.3300	(489.00)	0.00	1.2282	(1.3018)	0.0000	1	(0.0735)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(10,100)	0.9215	(9,916.97)	(9,307.04)	0.0000	4.3300	(489.00)	0.00	1.1928	(1.2642)	0.0000	1	(0.0714)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(5,300)	0.9215	(5,203.95)	(4,883.89)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6634)	0.0000	1	(0.0375)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(41,500)	0.9215	(40,747.94)	(38,241.79)	0.0000	4.3300	(489.00)	0.00	4.9011	(5.1945)	0.0000	1	(0.2935)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(42,700)	0.9215	(41,926.19)	(39,347.58)	0.0000	4.3300	(489.00)	0.00	5.0428	(5.3447)	0.0000	1	(0.3020)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(36,500)	0.9215	(35,838.55)	(33,634.35)	0.0000	4.3300	(489.00)	0.00	4.3106	(4.5687)	0.0000	1	(0.2581)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(65,600)	0.9215	(64,411.20)	(60,449.68)	0.0000	4.3300	(489.00)	0.00	7.7472	(8.2111)	0.0000	1	(0.4639)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(500)	0.9215	(490.94)	(460.74)	0.0000	4.3300	(489.00)	0.00	0.0590	(0.0626)	0.0000	1	(0.0035)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(1,500)	0.9215	(1,472.82)	(1,382.23)	0.0000	4.3300	(489.00)	0.00	0.1771	(0.1878)	0.0000	1	(0.0106)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/08/2025	SDB3260123654	0	(5,300)	0.9215	(5,203.95)	(4,883.89)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6634)	0.0000	1	(0.0375)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(10,000)	0.9215	(9,818.78)	(9,214.89)	0.0000	4.3300	(489.00)	0.00	1.1810	(1.2517)	0.0000	1	(0.0707)	02/07/2025
600820.SH	01/08/2025	SDB3260123654	0	(12,400)	0.9215	(12,175.29)	(11,426.46)	0.0000	4.3300	(489.00)	0.00	1.4644	(1.5521)	0.0000	1	(0.0877)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(30,000)	0.9374	(29,456.34)	(28,121.49)	0.0000	4.3300	(489.00)	0.00	3.5429	(3.8199)	0.0000	1	(0.2769)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(59,600)	0.9374	(58,519.93)	(55,868.03)	0.0000	4.3300	(489.00)	0.00	7.0386	(7.5888)	0.0000	1	(0.5501)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(9,700)	0.9374	(9,524.22)	(9,092.62)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2351)	0.0000	1	(0.0895)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(400)	0.9374	(392.75)	(374.95)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0509)	0.0000	1	(0.0037)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(900)	0.9374	(883.69)	(843.64)	0.0000	4.3300	(489.00)	0.00	0.1063	(0.1146)	0.0000	1	(0.0083)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(153,400)	0.9374	(150,620.09)	(143,794.55)	0.0000	4.3300	(489.00)	0.00	18.1162	(19.5322)	0.0000	1	(1.4159)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(18,400)	0.9374	(18,066.56)	(17,247.85)	0.0000	4.3300	(489.00)	0.00	2.1730	(2.3428)	0.0000	1	(0.1698)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(55,300)	0.9374	(54,297.85)	(51,837.28)	0.0000	4.3300	(489.00)	0.00	6.5308	(7.0413)	0.0000	1	(0.5104)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(9,700)	0.9374	(9,524.22)	(9,092.62)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2351)	0.0000	1	(0.0895)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(300)	0.9374	(294.56)	(281.21)	0.0000	4.3300	(489.00)	0.00	0.0354	(0.0382)	0.0000	1	(0.0028)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(47,100)	0.9374	(46,246.45)	(44,150.74)	0.0000	4.3300	(489.00)	0.00	5.5624	(5.9972)	0.0000	1	(0.4348)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(41,900)	0.9374	(41,140.69)	(39,276.35)	0.0000	4.3300	(489.00)	0.00	4.9483	(5.3351)	0.0000	1	(0.3868)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(12,700)	0.9374	(12,469.85)	(11,904.76)	0.0000	4.3300	(489.00)	0.00	1.4998	(1.6171)	0.0000	1	(0.1172)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(200)	0.9374	(196.38)	(187.48)	0.0000	4.3300	(489.00)	0.00	0.0236	(0.0255)	0.0000	1	(0.0018)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(3,600)	0.9374	(3,534.76)	(3,374.58)	0.0000	4.3300	(489.00)	0.00	0.4252	(0.4584)	0.0000	1	(0.0332)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(15,300)	0.9374	(15,022.73)	(14,341.96)	0.0000	4.3300	(489.00)	0.00	1.8069	(1.9481)	0.0000	1	(0.1412)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(2,100)	0.9374	(2,061.94)	(1,968.50)	0.0000	4.3300	(489.00)	0.00	0.2480	(0.2674)	0.0000	1	(0.0194)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(238,600)	0.9374	(234,276.09)	(223,659.58)	0.0000	4.3300	(489.00)	0.00	28.1782	(30.3806)	0.0000	1	(2.2024)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(400)	0.9374	(392.75)	(374.95)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0509)	0.0000	1	(0.0037)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(31,900)	0.9374	(31,321.91)	(29,902.52)	0.0000	4.3300	(489.00)	0.00	3.7673	(4.0618)	0.0000	1	(0.2944)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(33,100)	0.9374	(32,500.16)	(31,027.38)	0.0000	4.3300	(489.00)	0.00	3.9090	(4.2146)	0.0000	1	(0.3055)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(16,900)	0.9374	(16,593.74)	(15,841.77)	0.0000	4.3300	(489.00)	0.00	1.9959	(2.1519)	0.0000	1	(0.1560)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(10,900)	0.9374	(10,702.47)	(10,217.47)	0.0000	4.3300	(489.00)	0.00	1.2873	(1.3879)	0.0000	1	(0.1006)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(600)	0.9374	(589.13)	(562.43)	0.0000	4.3300	(489.00)	0.00	0.0709	(0.0764)	0.0000	1	(0.0055)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(3,300)	0.9374	(3,240.20)	(3,093.36)	0.0000	4.3300	(489.00)	0.00	0.3897	(0.4202)	0.0000	1	(0.0305)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(18,000)	0.9374	(17,673.80)	(16,872.89)	0.0000	4.3300	(489.00)	0.00	2.1258	(2.2919)	0.0000	1	(0.1661)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(14,600)	0.9374	(14,335.42)	(13,685.79)	0.0000	4.3300	(489.00)	0.00	1.7242	(1.8590)	0.0000	1	(0.1348)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(10,400)	0.9374	(10,211.53)	(9,748.78)	0.0000	4.3300	(489.00)	0.00	1.2282	(1.3242)	0.0000	1	(0.0960)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(10,100)	0.9374	(9,916.97)	(9,467.57)	0.0000	4.3300	(489.00)	0.00	1.1928	(1.2860)	0.0000	1	(0.0932)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(5,300)	0.9374	(5,203.95)	(4,968.13)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6748)	0.0000	1	(0.0489)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(41,500)	0.9374	(40,747.94)	(38,901.39)	0.0000	4.3300	(489.00)	0.00	4.9011	(5.2841)	0.0000	1	(0.3831)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(42,700)	0.9374	(41,926.19)	(40,026.25)	0.0000	4.3300	(489.00)	0.00	5.0428	(5.4369)	0.0000	1	(0.3941)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(36,500)	0.9374	(35,838.55)	(34,214.48)	0.0000	4.3300	(489.00)	0.00	4.3106	(4.6475)	0.0000	1	(0.3369)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(65,600)	0.9374	(64,411.20)	(61,492.32)	0.0000	4.3300	(489.00)	0.00	7.7472	(8.3528)	0.0000	1	(0.6055)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(500)	0.9374	(490.94)	(468.69)	0.0000	4.3300	(489.00)	0.00	0.0590	(0.0637)	0.0000	1	(0.0046)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(1,500)	0.9374	(1,472.82)	(1,406.07)	0.0000	4.3300	(489.00)	0.00	0.1771	(0.1910)	0.0000	1	(0.0138)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(5,300)	0.9374	(5,203.95)	(4,968.13)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.6748)	0.0000	1	(0.0489)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(10,000)	0.9374	(9,818.78)	(9,373.83)	0.0000	4.3300	(489.00)	0.00	1.1810	(1.2733)	0.0000	1	(0.0923)	02/07/2025
600820.SH	01/07/2025	SDB3260123654	0	(12,400)	0.9374	(12,175.29)	(11,623.55)	0.0000	4.3300	(489.00)	0.00	1.4644	(1.5789)	0.0000	1	(0.1145)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(30,000)	0.9819	(29,456.34)	(29,456.34)	0.0000	4.3300	(489.00)	0.00	3.5429	(4.0012)	0.0000	1	(0.4582)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(59,600)	0.9819	(58,519.93)	(58,519.93)	0.0000	4.3300	(489.00)	0.00	7.0386	(7.9490)	0.0000	1	(0.9104)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(9,700)	0.9819	(9,524.22)	(9,524.22)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2937)	0.0000	1	(0.1482)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(400)	0.9819	(392.75)	(392.75)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0533)	0.0000	1	(0.0061)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(900)	0.9819	(883.69)	(883.69)	0.0000	4.3300	(489.00)	0.00	0.1063	(0.1200)	0.0000	1	(0.0137)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(153,400)	0.9819	(150,620.09)	(150,620.09)	0.0000	4.3300	(489.00)	0.00	18.1162	(20.4593)	0.0000	1	(2.3431)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(18,400)	0.9819	(18,066.56)	(18,066.56)	0.0000	4.3300	(489.00)	0.00	2.1730	(2.4541)	0.0000	1	(0.2810)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(55,300)	0.9819	(54,297.85)	(54,297.85)	0.0000	4.3300	(489.00)	0.00	6.5308	(7.3755)	0.0000	1	(0.8447)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(9,700)	0.9819	(9,524.22)	(9,524.22)	0.0000	4.3300	(489.00)	0.00	1.1456	(1.2937)	0.0000	1	(0.1482)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(300)	0.9819	(294.56)	(294.56)	0.0000	4.3300	(489.00)	0.00	0.0354	(0.0400)	0.0000	1	(0.0046)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(47,100)	0.9819	(46,246.45)	(46,246.45)	0.0000	4.3300	(489.00)	0.00	5.5624	(6.2818)	0.0000	1	(0.7194)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600820.SH	01/06/2025	SDB3260123654	0	(41,900)	0.9819	(41,140.69)	(41,140.69)	0.0000	4.3300	(489.00)	0.00	4.9483	(5.5883)	0.0000	1	(0.6400)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(12,700)	0.9819	(12,469.85)	(12,469.85)	0.0000	4.3300	(489.00)	0.00	1.4998	(1.6938)	0.0000	1	(0.1940)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(200)	0.9819	(196.38)	(196.38)	0.0000	4.3300	(489.00)	0.00	0.0236	(0.0267)	0.0000	1	(0.0031)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(3,600)	0.9819	(3,534.76)	(3,534.76)	0.0000	4.3300	(489.00)	0.00	0.4252	(0.4801)	0.0000	1	(0.0650)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(15,300)	0.9819	(15,022.73)	(15,022.73)	0.0000	4.3300	(489.00)	0.00	1.8069	(2.0406)	0.0000	1	(0.2337)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(2,100)	0.9819	(2,061.94)	(2,061.94)	0.0000	4.3300	(489.00)	0.00	0.2480	(0.2801)	0.0000	1	(0.0321)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(238,600)	0.9819	(234,276.09)	(234,276.09)	0.0000	4.3300	(489.00)	0.00	28.1782	(31.8227)	0.0000	1	(3.6445)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(400)	0.9819	(392.75)	(392.75)	0.0000	4.3300	(489.00)	0.00	0.0472	(0.0533)	0.0000	1	(0.0061)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(31,900)	0.9819	(31,321.91)	(31,321.91)	0.0000	4.3300	(489.00)	0.00	3.7673	(4.2546)	0.0000	1	(0.4873)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(33,100)	0.9819	(32,500.16)	(32,500.16)	0.0000	4.3300	(489.00)	0.00	3.9090	(4.4146)	0.0000	1	(0.5056)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(16,900)	0.9819	(16,593.74)	(16,593.74)	0.0000	4.3300	(489.00)	0.00	1.9959	(2.2540)	0.0000	1	(0.2581)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(10,900)	0.9819	(10,702.47)	(10,702.47)	0.0000	4.3300	(489.00)	0.00	1.2873	(1.4538)	0.0000	1	(0.1665)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(600)	0.9819	(589.13)	(589.13)	0.0000	4.3300	(489.00)	0.00	0.0709	(0.0800)	0.0000	1	(0.0092)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(3,300)	0.9819	(3,240.20)	(3,240.20)	0.0000	4.3300	(489.00)	0.00	0.3897	(0.4401)	0.0000	1	(0.0504)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(18,000)	0.9819	(17,673.80)	(17,673.80)	0.0000	4.3300	(489.00)	0.00	2.1258	(2.4007)	0.0000	1	(0.2749)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(14,600)	0.9819	(14,335.42)	(14,335.42)	0.0000	4.3300	(489.00)	0.00	1.7242	(1.9472)	0.0000	1	(0.2230)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(10,400)	0.9819	(10,211.53)	(10,211.53)	0.0000	4.3300	(489.00)	0.00	1.2282	(1.3871)	0.0000	1	(0.1589)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(10,100)	0.9819	(9,916.97)	(9,916.97)	0.0000	4.3300	(489.00)	0.00	1.1928	(1.3471)	0.0000	1	(0.1543)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(5,300)	0.9819	(5,203.95)	(5,203.95)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.7069)	0.0000	1	(0.0810)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(41,700)	0.9819	(40,747.94)	(40,747.94)	0.0000	4.3300	(489.00)	0.00	4.9011	(5.5350)	0.0000	1	(0.6339)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(42,500)	0.9819	(41,926.19)	(41,926.19)	0.0000	4.3300	(489.00)	0.00	5.0428	(5.6950)	0.0000	1	(0.6522)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(36,500)	0.9819	(35,838.55)	(35,838.55)	0.0000	4.3300	(489.00)	0.00	4.3106	(4.8681)	0.0000	1	(0.5575)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(65,600)	0.9819	(64,411.20)	(64,411.20)	0.0000	4.3300	(489.00)	0.00	7.7472	(8.7492)	0.0000	1	(1.0020)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(500)	0.9819	(490.94)	(490.94)	0.0000	4.3300	(489.00)	0.00	0.0590	(0.0667)	0.0000	1	(0.0076)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(1,500)	0.9819	(1,472.82)	(1,472.82)	0.0000	4.3300	(489.00)	0.00	0.1771	(0.2001)	0.0000	1	(0.0229)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(5,300)	0.9819	(5,203.95)	(5,203.95)	0.0000	4.3300	(489.00)	0.00	0.6259	(0.7069)	0.0000	1	(0.0810)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(10,000)	0.9819	(9,818.78)	(9,818.78)	0.0000	4.3300	(489.00)	0.00	1.1810	(1.3337)	0.0000	1	(0.1527)	02/07/2025
600820.SH	01/06/2025	SDB3260123654	0	(12,400)	0.9819	(12,175.29)	(12,175.29)	0.0000	4.3300	(489.00)	0.00	1.4644	(1.6538)	0.0000	1	(0.1894)	02/07/2025
TOTAL SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND												1,517.1355	(1,564.3841)	0.0000		(47.2486)	
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688271.SH	01/17/2025	SDB3260427132	0	(2,617)	17.1275	(43,203.48)	(44,822.76)	0.0000	4.3300	(1,401.26)	0.00	5.1964	(17.4467)	0.0000	1	(12.2503)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(3,250)	17.1275	(54,180.56)	(55,664.49)	0.0000	4.3300	(1,401.26)	0.00	6.5167	(21.6667)	0.0000	1	(15.1500)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(212)	17.1275	(3,623.07)	(3,631.04)	0.0000	4.3300	(1,401.26)	0.00	0.4358	(1.4133)	0.0000	1	(0.9776)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(5,296)	17.1275	(90,687.43)	(90,707.42)	0.0000	4.3300	(1,401.26)	0.00	10.9077	(35.3068)	0.0000	1	(24.3991)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(8,858)	17.1275	(154,115.74)	(151,715.70)	0.0000	4.3300	(1,401.26)	0.00	18.5367	(59.0535)	0.0000	1	(40.5168)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(714)	17.1275	(12,339.36)	(12,229.06)	0.0000	4.3300	(1,401.26)	0.00	1.4842	(4.7600)	0.0000	1	(3.2759)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(485)	17.1275	(8,371.78)	(8,306.85)	0.0000	4.3300	(1,401.26)	0.00	1.0069	(3.2333)	0.0000	1	(2.2264)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(3,915)	17.1275	(67,578.35)	(67,054.30)	0.0000	4.3300	(1,401.26)	0.00	8.1282	(26.1001)	0.0000	1	(17.9719)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(151)	17.1275	(2,606.47)	(2,586.26)	0.0000	4.3300	(1,401.26)	0.00	0.3135	(1.0067)	0.0000	1	(0.6932)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(1,049)	17.1275	(18,107.20)	(17,966.78)	0.0000	4.3300	(1,401.26)	0.00	2.1779	(6.9934)	0.0000	1	(4.8155)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(200)	17.1275	(3,452.28)	(3,425.51)	0.0000	4.3300	(1,401.26)	0.00	0.4152	(1.3333)	0.0000	1	(0.9181)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(704)	17.1275	(12,152.02)	(12,057.78)	0.0000	4.3300	(1,401.26)	0.00	1.4616	(4.6933)	0.0000	1	(3.2317)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(296)	17.1275	(5,109.37)	(5,069.75)	0.0000	4.3300	(1,401.26)	0.00	0.6145	(1.9733)	0.0000	1	(1.3588)	02/07/2025
688271.SH	01/17/2025	SDB3260427132	0	(89)	17.1275	(1,536.26)	(1,524.35)	0.0000	4.3300	(1,401.26)	0.00	0.1848	(0.5933)	0.0000	1	(0.4086)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(2,617)	16.8074	(43,203.48)	(43,984.99)	0.0000	4.3300	(1,401.26)	0.00	5.1964	(17.1206)	0.0000	1	(11.9242)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(3,250)	16.8074	(54,180.56)	(54,624.08)	0.0000	4.3300	(1,401.26)	0.00	6.5167	(21.2618)	0.0000	1	(14.7451)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(212)	16.8074	(3,623.07)	(3,563.17)	0.0000	4.3300	(1,401.26)	0.00	0.4358	(1.3869)	0.0000	1	(0.9511)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(5,296)	16.8074	(90,687.43)	(89,012.03)	0.0000	4.3300	(1,401.26)	0.00	10.9077	(34.6469)	0.0000	1	(23.7392)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(8,858)	16.8074	(154,115.74)	(148,880.02)	0.0000	4.3300	(1,401.26)	0.00	18.5367	(57.9498)	0.0000	1	(39.4131)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(714)	16.8074	(12,339.36)	(12,000.49)	0.0000	4.3300	(1,401.26)	0.00	1.4842	(4.6710)	0.0000	1	(3.1869)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(485)	16.8074	(8,371.78)	(8,151.59)	0.0000	4.3300	(1,401.26)	0.00	1.0069	(3.1729)	0.0000	1	(2.1660)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(3,915)	16.8074	(67,578.35)	(65,801.00)	0.0000	4.3300	(1,401.26)	0.00	8.1282	(25.6123)	0.0000	1	(17.4841)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688271.SH	01/16/2025	SDB3260427132	0	(151)	16.8074	(2,606.47)	(2,537.92)	0.0000	4.3300	(1,401.26)	0.00	0.3135	(0.9879)	0.0000	1	(0.6744)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(1,049)	16.8074	(18,107.20)	(17,630.97)	0.0000	4.3300	(1,401.26)	0.00	2.1779	(6.8626)	0.0000	1	(4.6848)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(200)	16.8074	(3,452.28)	(3,361.48)	0.0000	4.3300	(1,401.26)	0.00	0.4152	(1.3084)	0.0000	1	(0.8932)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(704)	16.8074	(12,152.02)	(11,832.42)	0.0000	4.3300	(1,401.26)	0.00	1.4616	(4.6056)	0.0000	1	(3.1440)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(296)	16.8074	(5,109.37)	(4,974.99)	0.0000	4.3300	(1,401.26)	0.00	0.6145	(1.9365)	0.0000	1	(1.3219)	02/07/2025
688271.SH	01/16/2025	SDB3260427132	0	(89)	16.8074	(1,536.26)	(1,495.86)	0.0000	4.3300	(1,401.26)	0.00	0.1848	(0.5822)	0.0000	1	(0.3975)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(2,617)	16.1880	(43,203.48)	(42,363.89)	0.0000	4.3300	(1,401.26)	0.00	5.1964	(16.4896)	0.0000	1	(11.2932)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(3,250)	16.1880	(54,180.56)	(52,610.86)	0.0000	4.3300	(1,401.26)	0.00	6.5167	(20.4782)	0.0000	1	(13.9614)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(212)	16.1880	(3,623.07)	(3,431.85)	0.0000	4.3300	(1,401.26)	0.00	0.4358	(1.3358)	0.0000	1	(0.9000)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(5,296)	16.1880	(90,687.43)	(85,731.43)	0.0000	4.3300	(1,401.26)	0.00	10.9077	(33.3699)	0.0000	1	(22.4623)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(8,858)	16.1880	(154,115.74)	(143,392.93)	0.0000	4.3300	(1,401.26)	0.00	18.5367	(55.8140)	0.0000	1	(37.2773)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(714)	16.1880	(12,339.36)	(11,558.20)	0.0000	4.3300	(1,401.26)	0.00	1.4842	(4.4989)	0.0000	1	(3.0147)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(485)	16.1880	(8,371.78)	(7,851.16)	0.0000	4.3300	(1,401.26)	0.00	1.0069	(3.0560)	0.0000	1	(2.0490)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(3,915)	16.1880	(67,578.35)	(63,375.86)	0.0000	4.3300	(1,401.26)	0.00	8.1282	(24.6683)	0.0000	1	(16.5401)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(151)	16.1880	(2,606.47)	(2,444.38)	0.0000	4.3300	(1,401.26)	0.00	0.3135	(0.9514)	0.0000	1	(0.6379)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(1,049)	16.1880	(18,107.20)	(16,981.17)	0.0000	4.3300	(1,401.26)	0.00	2.1779	(6.6097)	0.0000	1	(4.4318)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(200)	16.1880	(3,452.28)	(3,237.59)	0.0000	4.3300	(1,401.26)	0.00	0.4152	(1.2602)	0.0000	1	(0.8450)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(704)	16.1880	(12,152.02)	(11,396.32)	0.0000	4.3300	(1,401.26)	0.00	1.4616	(4.4359)	0.0000	1	(2.9743)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(296)	16.1880	(5,109.37)	(4,791.64)	0.0000	4.3300	(1,401.26)	0.00	0.6145	(1.8651)	0.0000	1	(1.2505)	02/07/2025
688271.SH	01/15/2025	SDB3260427132	0	(89)	16.1880	(1,536.26)	(1,440.73)	0.0000	4.3300	(1,401.26)	0.00	0.1848	(0.5608)	0.0000	1	(0.3760)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(2,617)	15.9850	(43,203.48)	(41,832.70)	0.0000	4.3300	(1,401.26)	0.00	5.1964	(16.2829)	0.0000	1	(11.0865)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(3,250)	15.9850	(54,180.56)	(51,951.19)	0.0000	4.3300	(1,401.26)	0.00	6.5167	(20.2214)	0.0000	1	(13.7047)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(212)	15.9850	(3,623.07)	(3,388.82)	0.0000	4.3300	(1,401.26)	0.00	0.4358	(1.3191)	0.0000	1	(0.8833)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(5,296)	15.9850	(90,687.43)	(84,656.46)	0.0000	4.3300	(1,401.26)	0.00	10.9077	(32.9515)	0.0000	1	(22.0438)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(8,858)	15.9850	(154,115.74)	(141,594.96)	0.0000	4.3300	(1,401.26)	0.00	18.5367	(55.1142)	0.0000	1	(36.5775)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(714)	15.9850	(12,339.36)	(11,413.28)	0.0000	4.3300	(1,401.26)	0.00	1.4842	(4.4425)	0.0000	1	(2.9583)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(485)	15.9850	(8,371.78)	(7,752.72)	0.0000	4.3300	(1,401.26)	0.00	1.0069	(3.0177)	0.0000	1	(2.0107)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(3,915)	15.9850	(67,578.35)	(62,581.20)	0.0000	4.3300	(1,401.26)	0.00	8.1282	(24.3590)	0.0000	1	(16.2308)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(151)	15.9850	(2,606.47)	(2,413.73)	0.0000	4.3300	(1,401.26)	0.00	0.3135	(0.9395)	0.0000	1	(0.6260)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(1,049)	15.9850	(18,107.20)	(16,768.25)	0.0000	4.3300	(1,401.26)	0.00	2.1779	(6.5268)	0.0000	1	(4.3489)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(200)	15.9850	(3,452.28)	(3,197.00)	0.0000	4.3300	(1,401.26)	0.00	0.4152	(1.2444)	0.0000	1	(0.8292)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(704)	15.9850	(12,152.02)	(11,253.43)	0.0000	4.3300	(1,401.26)	0.00	1.4616	(4.3803)	0.0000	1	(2.9186)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(296)	15.9850	(5,109.37)	(4,731.55)	0.0000	4.3300	(1,401.26)	0.00	0.6145	(1.8417)	0.0000	1	(1.2272)	02/07/2025
688271.SH	01/14/2025	SDB3260427132	0	(89)	15.9850	(1,536.26)	(1,422.66)	0.0000	4.3300	(1,401.26)	0.00	0.1848	(0.5538)	0.0000	1	(0.3690)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(2,617)	16.2112	(43,203.48)	(42,424.65)	0.0000	4.3300	(1,401.26)	0.00	5.1964	(16.5133)	0.0000	1	(11.3169)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(3,250)	16.2112	(54,180.56)	(52,686.33)	0.0000	4.3300	(1,401.26)	0.00	6.5167	(20.5075)	0.0000	1	(13.9908)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(212)	16.2112	(3,623.07)	(3,436.77)	0.0000	4.3300	(1,401.26)	0.00	0.4358	(1.3377)	0.0000	1	(0.9019)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(5,296)	16.2112	(90,687.43)	(85,854.39)	0.0000	4.3300	(1,401.26)	0.00	10.9077	(33.4178)	0.0000	1	(22.5101)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(8,858)	16.2112	(154,115.74)	(143,598.61)	0.0000	4.3300	(1,401.26)	0.00	18.5367	(55.8941)	0.0000	1	(37.3574)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(714)	16.2112	(12,339.36)	(11,574.78)	0.0000	4.3300	(1,401.26)	0.00	1.4842	(4.5053)	0.0000	1	(3.0212)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(485)	16.2112	(8,371.78)	(7,862.42)	0.0000	4.3300	(1,401.26)	0.00	1.0069	(3.0604)	0.0000	1	(2.0534)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(3,915)	16.2112	(67,578.35)	(63,466.76)	0.0000	4.3300	(1,401.26)	0.00	8.1282	(24.7037)	0.0000	1	(16.5755)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(151)	16.2112	(2,606.47)	(2,447.89)	0.0000	4.3300	(1,401.26)	0.00	0.3135	(0.9528)	0.0000	1	(0.6393)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(1,049)	16.2112	(18,107.20)	(17,005.52)	0.0000	4.3300	(1,401.26)	0.00	2.1779	(6.6192)	0.0000	1	(4.4413)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(200)	16.2112	(3,452.28)	(3,242.24)	0.0000	4.3300	(1,401.26)	0.00	0.4152	(1.2620)	0.0000	1	(0.8468)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(704)	16.2112	(12,152.02)	(11,412.67)	0.0000	4.3300	(1,401.26)	0.00	1.4616	(4.4422)	0.0000	1	(2.9806)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(296)	16.2112	(5,109.37)	(4,798.51)	0.0000	4.3300	(1,401.26)	0.00	0.6145	(1.8678)	0.0000	1	(1.2532)	02/07/2025
688271.SH	01/13/2025	SDB3260427132	0	(89)	16.2112	(1,536.26)	(1,442.79)	0.0000	4.3300	(1,401.26)	0.00	0.1848	(0.5616)	0.0000	1	(0.3768)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(2,617)	16.4290	(43,203.48)	(42,994.80)	0.0000	4.3300	(1,401.26)	0.00	15.5893	(50.2056)	0.0000	3	(34.6164)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(3,250)	16.4290	(54,180.56)	(53,394.38)	0.0000	4.3300	(1,401.26)	0.00	19.5502	(62.3494)	0.0000	3	(42.7992)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(212)	16.4290	(3,623.07)	(3,482.96)	0.0000	4.3300	(1,401.26)	0.00	1.3073	(4.0671)	0.0000	3	(2.7598)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(5,296)	16.4290	(90,687.43)	(87,008.19)	0.0000	4.3300	(1,401.26)	0.00	3					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688271.SH	01/10/2025	SDB3260427132	0	(714)	16.4290	(12,339.36)	(11,730.33)	0.0000	4.3300	(1,401.26)	0.00	4.4525	(13.6977)	0.0000	3	(9.2452)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(485)	16.4290	(8,371.78)	(7,968.08)	0.0000	4.3300	(1,401.26)	0.00	3.0208	(9.3044)	0.0000	3	(6.2836)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(3,915)	16.4290	(67,578.35)	(64,319.69)	0.0000	4.3300	(1,401.26)	0.00	24.3845	(75.1070)	0.0000	3	(50.7225)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(151)	16.4290	(2,606.47)	(2,480.78)	0.0000	4.3300	(1,401.26)	0.00	0.9405	(2.8968)	0.0000	3	(1.9563)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(1,049)	16.4290	(18,107.20)	(17,234.06)	0.0000	4.3300	(1,401.26)	0.00	6.5337	(20.1245)	0.0000	3	(13.5908)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(200)	16.4290	(3,452.28)	(3,285.81)	0.0000	4.3300	(1,401.26)	0.00	1.2457	(3.8369)	0.0000	3	(2.5912)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(704)	16.4290	(12,152.02)	(11,566.04)	0.0000	4.3300	(1,401.26)	0.00	4.3849	(13.5058)	0.0000	3	(9.1210)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(296)	16.4290	(5,109.37)	(4,863.00)	0.0000	4.3300	(1,401.26)	0.00	1.8436	(5.6786)	0.0000	3	(3.8350)	02/07/2025
688271.SH	01/10/2025	SDB3260427132	0	(89)	16.4290	(1,536.26)	(1,462.18)	0.0000	4.3300	(1,401.26)	0.00	0.5543	(1.7074)	0.0000	3	(1.1531)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(212)	16.9621	(3,623.07)	(3,595.96)	0.0000	4.3300	(1,368.21)	0.00	0.4358	(1.3667)	0.0000	1	(0.9309)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(5,296)	16.9621	(90,687.43)	(89,831.16)	0.0000	4.3300	(1,368.21)	0.00	10.9077	(34.1411)	0.0000	1	(23.2334)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(8,858)	16.9621	(154,115.74)	(150,250.08)	0.0000	4.3300	(1,368.21)	0.00	18.5367	(57.1038)	0.0000	1	(38.5671)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(714)	16.9621	(12,339.36)	(12,110.92)	0.0000	4.3300	(1,368.21)	0.00	1.4842	(4.6029)	0.0000	1	(3.1187)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(485)	16.9621	(8,371.78)	(8,226.61)	0.0000	4.3300	(1,368.21)	0.00	1.0069	(3.1266)	0.0000	1	(2.1197)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(3,915)	16.9621	(67,578.35)	(66,406.53)	0.0000	4.3300	(1,368.21)	0.00	8.1282	(25.2384)	0.0000	1	(17.1102)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(151)	16.9621	(2,606.47)	(2,561.27)	0.0000	4.3300	(1,368.21)	0.00	0.3135	(0.9734)	0.0000	1	(0.8599)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(1,049)	16.9621	(18,107.20)	(17,793.22)	0.0000	4.3300	(1,368.21)	0.00	2.1779	(6.7625)	0.0000	1	(4.5846)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(200)	16.9621	(3,452.28)	(3,392.42)	0.0000	4.3300	(1,368.21)	0.00	0.4152	(1.2893)	0.0000	1	(0.8741)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(704)	16.9621	(12,152.02)	(11,941.30)	0.0000	4.3300	(1,368.21)	0.00	1.4616	(4.5384)	0.0000	1	(3.0768)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(296)	16.9621	(5,109.37)	(5,020.77)	0.0000	4.3300	(1,368.21)	0.00	0.6145	(1.9082)	0.0000	1	(1.2936)	02/07/2025
688271.SH	01/09/2025	SDB3260427132	0	(89)	16.9621	(1,536.26)	(1,509.62)	0.0000	4.3300	(1,368.21)	0.00	0.1848	(0.5737)	0.0000	1	(0.3890)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(8,858)	17.2902	(154,115.74)	(153,156.54)	0.0000	4.3300	(1,315.75)	0.00	18.5367	(55.9765)	0.0000	1	(37.4398)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(714)	17.2902	(12,339.36)	(12,345.20)	0.0000	4.3300	(1,315.75)	0.00	1.4842	(4.5120)	0.0000	1	(3.0278)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(485)	17.2902	(8,371.78)	(8,385.74)	0.0000	4.3300	(1,315.75)	0.00	1.0069	(3.0649)	0.0000	1	(2.0579)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(3,915)	17.2902	(67,578.35)	(67,691.11)	0.0000	4.3300	(1,315.75)	0.00	8.1282	(24.7401)	0.0000	1	(16.6119)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(151)	17.2902	(2,606.47)	(2,610.82)	0.0000	4.3300	(1,315.75)	0.00	0.3135	(0.9542)	0.0000	1	(0.6407)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(1,049)	17.2902	(18,107.20)	(18,137.41)	0.0000	4.3300	(1,315.75)	0.00	2.1779	(6.6290)	0.0000	1	(4.4511)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(200)	17.2902	(3,452.28)	(3,458.04)	0.0000	4.3300	(1,315.75)	0.00	0.4152	(1.2639)	0.0000	1	(0.8486)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(704)	17.2902	(12,152.02)	(12,172.30)	0.0000	4.3300	(1,315.75)	0.00	1.4616	(4.4488)	0.0000	1	(2.9872)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(296)	17.2902	(5,109.37)	(5,117.90)	0.0000	4.3300	(1,315.75)	0.00	0.6145	(1.8705)	0.0000	1	(1.2560)	02/07/2025
688271.SH	01/08/2025	SDB3260427132	0	(89)	17.2902	(1,536.26)	(1,538.83)	0.0000	4.3300	(1,315.75)	0.00	0.1848	(0.5624)	0.0000	1	(0.3776)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(485)	17.2309	(8,371.78)	(8,356.98)	0.0000	4.3300	(1,025.00)	0.00	1.0069	(2.3794)	0.0000	1	(1.3725)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(3,915)	17.2309	(67,578.35)	(67,458.95)	0.0000	4.3300	(1,025.00)	0.00	8.1282	(19.2071)	0.0000	1	(11.0789)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(151)	17.2309	(2,606.47)	(2,601.87)	0.0000	4.3300	(1,025.00)	0.00	0.3135	(0.7408)	0.0000	1	(0.4273)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(1,049)	17.2309	(18,107.20)	(18,075.21)	0.0000	4.3300	(1,025.00)	0.00	2.1779	(5.1464)	0.0000	1	(2.9685)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(200)	17.2309	(3,452.28)	(3,446.18)	0.0000	4.3300	(1,025.00)	0.00	0.4152	(0.9812)	0.0000	1	(0.5660)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(704)	17.2309	(12,152.02)	(12,130.55)	0.0000	4.3300	(1,025.00)	0.00	1.4616	(3.4538)	0.0000	1	(1.9922)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(296)	17.2309	(5,109.37)	(5,100.34)	0.0000	4.3300	(1,025.00)	0.00	0.6145	(1.4522)	0.0000	1	(0.8376)	02/07/2025
688271.SH	01/07/2025	SDB3260427132	0	(89)	17.2309	(1,536.26)	(1,533.55)	0.0000	4.3300	(1,025.00)	0.00	0.1848	(0.4366)	0.0000	1	(0.2519)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(485)	17.2614	(8,371.78)	(8,371.78)	0.0000	4.3300	(1,025.00)	0.00	1.0069	(2.3836)	0.0000	1	(1.3767)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(3,915)	17.2614	(67,578.35)	(67,578.35)	0.0000	4.3300	(1,025.00)	0.00	8.1282	(19.2411)	0.0000	1	(11.1129)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(151)	17.2614	(2,606.47)	(2,606.47)	0.0000	4.3300	(1,025.00)	0.00	0.3135	(0.7421)	0.0000	1	(0.4286)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(1,049)	17.2614	(18,107.20)	(18,107.20)	0.0000	4.3300	(1,025.00)	0.00	2.1779	(5.1555)	0.0000	1	(2.9776)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(200)	17.2614	(3,452.28)	(3,452.28)	0.0000	4.3300	(1,025.00)	0.00	0.4152	(0.9829)	0.0000	1	(0.5677)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(704)	17.2614	(12,152.02)	(12,152.02)	0.0000	4.3300	(1,025.00)	0.00	1.4616	(3.4600)	0.0000	1	(1.9983)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(296)	17.2614	(5,109.37)	(5,109.37)	0.0000	4.3300	(1,025.00)	0.00	0.6145	(1.4548)	0.0000	1	(0.8402)	02/07/2025
688271.SH	01/06/2025	SDB3260427132	0	(89)	17.2614	(1,536.26)	(1,536.26)	0.0000	4.3300	(1,025.00)	0.00	0.1848	(0.4374)	0.0000	1	(0.2526)	02/07/2025
TOTAL SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND												567.6368	(1,739.2331)	0.0000		(1,171.5962)	
SHANGHAI YUYUAN TOURIST MART C'O LTD CMN CLASS A SERIES NORTHBOUND																	
600655.SH	01/17/2025	SDB3264178819	0	(54,600)	0.8058	(47,943.77)	(43,997.17)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(21.5082)	0.0000	1	(15.7416)	02/07/2025
600655.SH	01/17/2025	SDB3264178819	0	(8,700)	0.8058	(7,639.39)	(7,010.54)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.4271)	0.0000	1	(2.5083)	02/07/2025
600655.SH	01/17/2025	SDB3264178819	0	(7,400)	0.8058	(6,497.87)	(5,962.99)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(2.9150)	0.0000	1	(2.1335)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600655.SH	01/17/2025	SDB3264178819	0	(2,200)	0.8058	(1,931.80)	(1,772.78)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8666)	0.0000	1	(0.6343)	02/07/2025
600655.SH	01/16/2025	SDB3264178819	0	(54,600)	0.7914	(47,943.77)	(43,211.37)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(21.1241)	0.0000	1	(15.3575)	02/07/2025
600655.SH	01/16/2025	SDB3264178819	0	(8,700)	0.7914	(7,639.39)	(6,885.33)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.3659)	0.0000	1	(2.4471)	02/07/2025
600655.SH	01/16/2025	SDB3264178819	0	(7,400)	0.7914	(6,497.87)	(5,856.49)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(2.8630)	0.0000	1	(2.0814)	02/07/2025
600655.SH	01/16/2025	SDB3264178819	0	(2,200)	0.7914	(1,931.80)	(1,741.12)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8512)	0.0000	1	(0.6188)	02/07/2025
600655.SH	01/15/2025	SDB3264178819	0	(54,600)	0.7900	(47,943.77)	(43,131.54)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(21.0851)	0.0000	1	(15.3185)	02/07/2025
600655.SH	01/15/2025	SDB3264178819	0	(8,700)	0.7900	(7,639.39)	(6,872.61)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.3597)	0.0000	1	(2.4409)	02/07/2025
600655.SH	01/15/2025	SDB3264178819	0	(7,400)	0.7900	(6,497.87)	(5,845.67)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(2.8577)	0.0000	1	(2.0761)	02/07/2025
600655.SH	01/15/2025	SDB3264178819	0	(2,200)	0.7900	(1,931.80)	(1,737.90)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8496)	0.0000	1	(0.6172)	02/07/2025
600655.SH	01/14/2025	SDB3264178819	0	(54,600)	0.8095	(47,943.77)	(44,196.08)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(21.6055)	0.0000	1	(15.8389)	02/07/2025
600655.SH	01/14/2025	SDB3264178819	0	(8,700)	0.8095	(7,639.39)	(7,042.23)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.4426)	0.0000	1	(2.5238)	02/07/2025
600655.SH	01/14/2025	SDB3264178819	0	(7,400)	0.8095	(6,497.87)	(5,989.94)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(2.9282)	0.0000	1	(2.1467)	02/07/2025
600655.SH	01/14/2025	SDB3264178819	0	(2,200)	0.8095	(1,931.80)	(1,780.79)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8705)	0.0000	1	(0.6382)	02/07/2025
600655.SH	01/13/2025	SDB3264178819	0	(54,600)	0.8275	(47,943.77)	(45,181.72)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(22.0873)	0.0000	1	(16.3207)	02/07/2025
600655.SH	01/13/2025	SDB3264178819	0	(8,700)	0.8275	(7,639.39)	(7,199.28)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.5194)	0.0000	1	(2.8006)	02/07/2025
600655.SH	01/13/2025	SDB3264178819	0	(7,400)	0.8275	(6,497.87)	(6,123.53)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(2.9935)	0.0000	1	(2.2120)	02/07/2025
600655.SH	01/13/2025	SDB3264178819	0	(2,200)	0.8275	(1,931.80)	(1,820.51)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8900)	0.0000	1	(0.6576)	02/07/2025
600655.SH	01/10/2025	SDB3264178819	0	(54,600)	0.8287	(47,943.77)	(45,249.42)	0.0000	4.3300	(1,759.88)	0.00	17.2997	(66.3612)	0.0000	3	(49.0615)	02/07/2025
600655.SH	01/10/2025	SDB3264178819	0	(8,700)	0.8287	(7,639.39)	(7,210.07)	0.0000	4.3300	(1,759.88)	0.00	2.7565	(10.5740)	0.0000	3	(7.8175)	02/07/2025
600655.SH	01/10/2025	SDB3264178819	0	(7,400)	0.8287	(6,497.87)	(6,132.71)	0.0000	4.3300	(1,759.88)	0.00	2.3446	(8.9940)	0.0000	3	(6.6494)	02/07/2025
600655.SH	01/10/2025	SDB3264178819	0	(2,200)	0.8287	(1,931.80)	(1,823.24)	0.0000	4.3300	(1,759.88)	0.00	0.6971	(2.6739)	0.0000	3	(1.9768)	02/07/2025
600655.SH	01/09/2025	SDB3264178819	0	(54,600)	0.8319	(47,943.77)	(45,419.61)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(22.2036)	0.0000	1	(16.4370)	02/07/2025
600655.SH	01/09/2025	SDB3264178819	0	(8,700)	0.8319	(7,639.39)	(7,237.19)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.5379)	0.0000	1	(2.6191)	02/07/2025
600655.SH	01/09/2025	SDB3264178819	0	(7,400)	0.8319	(6,497.87)	(6,155.77)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(3.0093)	0.0000	1	(2.2277)	02/07/2025
600655.SH	01/09/2025	SDB3264178819	0	(2,200)	0.8319	(1,931.80)	(1,830.09)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.8946)	0.0000	1	(0.6623)	02/07/2025
600655.SH	01/08/2025	SDB3264178819	0	(54,600)	0.8383	(47,943.77)	(45,773.20)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(22.3764)	0.0000	1	(16.6099)	02/07/2025
600655.SH	01/08/2025	SDB3264178819	0	(8,700)	0.8383	(7,639.39)	(7,293.53)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.5655)	0.0000	1	(2.6466)	02/07/2025
600655.SH	01/08/2025	SDB3264178819	0	(7,400)	0.8383	(6,497.87)	(6,203.69)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(3.0327)	0.0000	1	(2.2512)	02/07/2025
600655.SH	01/08/2025	SDB3264178819	0	(2,200)	0.8383	(1,931.80)	(1,844.34)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.9016)	0.0000	1	(0.6693)	02/07/2025
600655.SH	01/07/2025	SDB3264178819	0	(54,600)	0.8677	(47,943.77)	(47,376.09)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(23.1600)	0.0000	1	(17.3934)	02/07/2025
600655.SH	01/07/2025	SDB3264178819	0	(8,700)	0.8677	(7,639.39)	(7,548.94)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.6903)	0.0000	1	(2.7715)	02/07/2025
600655.SH	01/07/2025	SDB3264178819	0	(7,400)	0.8677	(6,497.87)	(6,420.94)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(3.1389)	0.0000	1	(2.3574)	02/07/2025
600655.SH	01/07/2025	SDB3264178819	0	(2,200)	0.8677	(1,931.80)	(1,908.93)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.9332)	0.0000	1	(0.7008)	02/07/2025
600655.SH	01/06/2025	SDB3264178819	0	(54,600)	0.8781	(47,943.77)	(47,943.77)	0.0000	4.3300	(1,759.88)	0.00	5.7666	(23.4375)	0.0000	1	(17.6710)	02/07/2025
600655.SH	01/06/2025	SDB3264178819	0	(8,700)	0.8781	(7,639.39)	(7,639.39)	0.0000	4.3300	(1,759.88)	0.00	0.9188	(3.7346)	0.0000	1	(2.8157)	02/07/2025
600655.SH	01/06/2025	SDB3264178819	0	(7,400)	0.8781	(6,497.87)	(6,497.87)	0.0000	4.3300	(1,759.88)	0.00	0.7815	(3.1765)	0.0000	1	(2.3950)	02/07/2025
600655.SH	01/06/2025	SDB3264178819	0	(2,200)	0.8781	(1,931.80)	(1,931.80)	0.0000	4.3300	(1,759.88)	0.00	0.2324	(0.9444)	0.0000	1	(0.7120)	02/07/2025
TOTAL SHANGHAI YUYUAN TOURIST MART C*O LTD CMN CLASS A SERIES NORTHBOUND												92.3919	(353.7504)	0.0000		(261.3585)	
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
601515.SH	01/14/2025	SDB3264649841	0	(62,400)	0.5170	(33,915.34)	(32,258.37)	0.0000	4.3300	(700.00)	0.00	4.0793	(6.2725)	0.0000	1	(2.1932)	02/07/2025
601515.SH	01/14/2025	SDB3264649841	0	(10,900)	0.5170	(5,924.31)	(5,634.87)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.0957)	0.0000	1	(0.3831)	02/07/2025
601515.SH	01/13/2025	SDB3264649841	0	(62,400)	0.4927	(33,915.34)	(30,743.92)	0.0000	4.3300	(700.00)	0.00	4.0793	(5.9780)	0.0000	1	(1.8987)	02/07/2025
601515.SH	01/13/2025	SDB3264649841	0	(10,900)	0.4927	(5,924.31)	(5,370.33)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.0442)	0.0000	1	(0.3317)	02/07/2025
601515.SH	01/10/2025	SDB3264649841	0	(62,400)	0.4784	(33,915.34)	(29,854.41)	0.0000	4.3300	(700.00)	0.00	12.2378	(17.4151)	0.0000	3	(5.1773)	02/07/2025
601515.SH	01/10/2025	SDB3264649841	0	(10,900)	0.4784	(5,924.31)	(5,214.95)	0.0000	4.3300	(700.00)	0.00	2.1377	(3.0421)	0.0000	3	(0.9044)	02/07/2025
601515.SH	01/09/2025	SDB3264649841	0	(62,400)	0.4825	(33,915.34)	(30,110.12)	0.0000	4.3300	(700.00)	0.00	4.0793	(5.8547)	0.0000	1	(1.7755)	02/07/2025
601515.SH	01/09/2025	SDB3264649841	0	(10,900)	0.4825	(5,924.31)	(5,259.62)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.0227)	0.0000	1	(0.3101)	02/07/2025
601515.SH	01/08/2025	SDB3264649841	0	(62,400)	0.5071	(33,915.34)	(31,642.54)	0.0000	4.3300	(700.00)	0.00	4.0793	(6.1527)	0.0000	1	(2.0735)	02/07/2025
601515.SH	01/08/2025	SDB3264649841	0	(10,900)	0.5071	(5,924.31)	(5,527.30)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.0748)	0.0000	1	(0.3622)	02/07/2025
601515.SH	01/07/2025	SDB3264649841	0	(62,400)	0.5384	(33,915.34)	(33,594.91)	0.0000	4.3300	(700.00)	0.00	4.0793	(6.5323)	0.0000	1	(2.4531)	02/07/2025
601515.SH	01/07/2025	SDB3264649841	0	(10,900)	0.5384	(5,924.31)	(5,868.34)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.1411)	0.0000	1	(0.4285)	02/07/2025
601515.SH	01/06/2025	SDB3264649841	0	(62,400)	0.5435	(33,915.34)	(33,915.34)	0.0000	4.3300	(700.00)	0.00	4.0793	(6.5946)	0.0000	1	(2.5154)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601515.SH	01/06/2025	SDB3264649841	0	(10,900)	0.5435	(5,924.31)	(5,924.31)	0.0000	4.3300	(700.00)	0.00	0.7126	(1.1519)	0.0000	1	(0.4394)	02/07/2025
TOTAL SHANTOU DONGFENG PRINTING CO.,LTD. CMN CLASS A SERIES NORTHBOUND												43.1264	(64.3724)	0.0000		(21.2460)	
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND																	
600740.SH	01/17/2025	SDB3260123076	0	(4,400)	0.5145	(2,239.42)	(2,263.89)	0.0000	4.3300	(1,700.82)	0.00	0.2694	(1.0696)	0.0000	1	(0.8002)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(42,000)	0.5145	(21,481.91)	(21,609.84)	0.0000	4.3300	(1,700.82)	0.00	2.5838	(10.2096)	0.0000	1	(7.6258)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(104,600)	0.5145	(54,739.59)	(53,818.79)	0.0000	4.3300	(1,700.82)	0.00	6.5840	(25.4267)	0.0000	1	(18.8427)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(18,000)	0.5145	(9,435.53)	(9,261.36)	0.0000	4.3300	(1,700.82)	0.00	1.1349	(4.3755)	0.0000	1	(3.2406)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(54,200)	0.5145	(28,504.48)	(27,886.98)	0.0000	4.3300	(1,700.82)	0.00	3.4285	(13.1752)	0.0000	1	(9.7467)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(68,200)	0.5145	(35,987.91)	(35,090.26)	0.0000	4.3300	(1,700.82)	0.00	4.3285	(16.5784)	0.0000	1	(12.2498)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(200)	0.5145	(110.07)	(102.90)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0486)	0.0000	1	(0.0354)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(3,800)	0.5145	(2,091.30)	(1,955.18)	0.0000	4.3300	(1,700.82)	0.00	0.2515	(0.9237)	0.0000	1	(0.6722)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(18,300)	0.5145	(10,071.28)	(9,415.72)	0.0000	4.3300	(1,700.82)	0.00	1.2114	(4.4484)	0.0000	1	(3.2371)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(31,700)	0.5145	(17,445.87)	(16,310.28)	0.0000	4.3300	(1,700.82)	0.00	2.0984	(7.7058)	0.0000	1	(5.6074)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(100)	0.5145	(55.03)	(51.45)	0.0000	4.3300	(1,700.82)	0.00	0.0066	(0.0243)	0.0000	1	(0.0177)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(200)	0.5145	(110.07)	(102.90)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0486)	0.0000	1	(0.0354)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(6,467)	0.5145	(3,559.07)	(3,327.40)	0.0000	4.3300	(1,700.82)	0.00	0.4281	(1.5720)	0.0000	1	(1.1440)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(33)	0.5145	(18.16)	(16.98)	0.0000	4.3300	(1,700.82)	0.00	0.0022	(0.0080)	0.0000	1	(0.0058)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(1,900)	0.5145	(1,045.65)	(977.59)	0.0000	4.3300	(1,700.82)	0.00	0.1258	(0.4619)	0.0000	1	(0.3361)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(108,900)	0.5145	(59,932.35)	(56,031.23)	0.0000	4.3300	(1,700.82)	0.00	7.2085	(26.4719)	0.0000	1	(19.2634)	02/07/2025
600740.SH	01/17/2025	SDB3260123076	0	(24,767)	0.5145	(13,630.35)	(12,743.12)	0.0000	4.3300	(1,700.82)	0.00	1.6394	(6.0205)	0.0000	1	(4.3810)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(4,400)	0.5018	(2,239.42)	(2,207.81)	0.0000	4.3300	(1,700.82)	0.00	0.2694	(1.0431)	0.0000	1	(0.7737)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(42,000)	0.5018	(21,481.91)	(21,074.55)	0.0000	4.3300	(1,700.82)	0.00	2.5838	(9.9567)	0.0000	1	(7.3729)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(104,600)	0.5018	(54,739.59)	(52,485.66)	0.0000	4.3300	(1,700.82)	0.00	6.5840	(24.7968)	0.0000	1	(18.2129)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(18,000)	0.5018	(9,435.53)	(9,031.95)	0.0000	4.3300	(1,700.82)	0.00	1.1349	(4.2671)	0.0000	1	(3.1323)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(54,200)	0.5018	(28,504.48)	(27,196.20)	0.0000	4.3300	(1,700.82)	0.00	3.4285	(12.8488)	0.0000	1	(9.4204)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(68,200)	0.5018	(35,987.91)	(34,221.06)	0.0000	4.3300	(1,700.82)	0.00	4.3285	(16.1677)	0.0000	1	(11.8392)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(200)	0.5018	(110.07)	(100.36)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0474)	0.0000	1	(0.0342)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(3,800)	0.5018	(2,091.30)	(1,906.74)	0.0000	4.3300	(1,700.82)	0.00	0.2515	(0.9008)	0.0000	1	(0.6493)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(18,300)	0.5018	(10,071.28)	(9,182.48)	0.0000	4.3300	(1,700.82)	0.00	1.2114	(4.3383)	0.0000	1	(3.1269)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(31,700)	0.5018	(17,445.87)	(15,906.27)	0.0000	4.3300	(1,700.82)	0.00	2.0984	(7.5149)	0.0000	1	(5.4166)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(100)	0.5018	(55.03)	(50.18)	0.0000	4.3300	(1,700.82)	0.00	0.0066	(0.0237)	0.0000	1	(0.0171)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(200)	0.5018	(110.07)	(100.36)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0474)	0.0000	1	(0.0342)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(6,467)	0.5018	(3,559.07)	(3,244.98)	0.0000	4.3300	(1,700.82)	0.00	0.4281	(1.5331)	0.0000	1	(1.1050)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(33)	0.5018	(18.16)	(16.56)	0.0000	4.3300	(1,700.82)	0.00	0.0022	(0.0078)	0.0000	1	(0.0056)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(1,900)	0.5018	(1,045.65)	(953.37)	0.0000	4.3300	(1,700.82)	0.00	0.1258	(0.4504)	0.0000	1	(0.3247)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(108,900)	0.5018	(59,932.35)	(54,643.30)	0.0000	4.3300	(1,700.82)	0.00	7.2085	(25.8162)	0.0000	1	(18.6077)	02/07/2025
600740.SH	01/16/2025	SDB3260123076	0	(24,767)	0.5018	(13,630.35)	(12,427.46)	0.0000	4.3300	(1,700.82)	0.00	1.6394	(5.8713)	0.0000	1	(4.2319)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(4,400)	0.4976	(2,239.42)	(2,189.58)	0.0000	4.3300	(1,700.82)	0.00	0.2694	(1.0345)	0.0000	1	(0.7651)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(42,000)	0.4976	(21,481.91)	(20,900.50)	0.0000	4.3300	(1,700.82)	0.00	2.5838	(9.8744)	0.0000	1	(7.2906)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(104,600)	0.4976	(54,739.59)	(52,052.20)	0.0000	4.3300	(1,700.82)	0.00	6.5840	(24.5920)	0.0000	1	(18.0081)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(18,000)	0.4976	(9,435.53)	(8,957.36)	0.0000	4.3300	(1,700.82)	0.00	1.1349	(4.2319)	0.0000	1	(3.0970)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(54,200)	0.4976	(28,504.48)	(26,971.60)	0.0000	4.3300	(1,700.82)	0.00	3.4285	(12.7427)	0.0000	1	(9.3143)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(68,200)	0.4976	(35,987.91)	(33,938.43)	0.0000	4.3300	(1,700.82)	0.00	4.3285	(16.0342)	0.0000	1	(11.7056)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(200)	0.4976	(110.07)	(99.53)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0470)	0.0000	1	(0.0338)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(3,800)	0.4976	(2,091.30)	(1,891.00)	0.0000	4.3300	(1,700.82)	0.00	0.2515	(0.8934)	0.0000	1	(0.6419)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(18,300)	0.4976	(10,071.28)	(9,106.65)	0.0000	4.3300	(1,700.82)	0.00	1.2114	(4.3024)	0.0000	1	(3.0911)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(31,700)	0.4976	(17,445.87)	(15,774.90)	0.0000	4.3300	(1,700.82)	0.00	2.0984	(7.4528)	0.0000	1	(5.3545)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(100)	0.4976	(55.03)	(49.76)	0.0000	4.3300	(1,700.82)	0.00	0.0066	(0.0235)	0.0000	1	(0.0169)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(200)	0.4976	(110.07)	(99.53)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0470)	0.0000	1	(0.0338)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(6,467)	0.4976	(3,559.07)	(3,218.18)	0.0000	4.3300	(1,700.82)	0.00	0.4281	(1.5204)	0.0000	1	(1.0923)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(33)	0.4976	(18.16)	(16.42)	0.0000	4.3300	(1,700.82)	0.00	0.0022	(0.0078)	0.0000	1	(0.0056)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(1,900)	0.4976	(1,045.65)	(945.50)	0.0000	4.3300	(1,700.82)	0.00	0.1258	(0.4467)	0.0000	1	(0.3209)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600740.SH	01/15/2025	SDB3260123076	0	(108,900)	0.4976	(59,932.35)	(54,192.02)	0.0000	4.3300	(1,700.82)	0.00	7.2085	(25.6030)	0.0000	1	(18.3945)	02/07/2025
600740.SH	01/15/2025	SDB3260123076	0	(24,767)	0.4976	(13,630.35)	(12,324.83)	0.0000	4.3300	(1,700.82)	0.00	1.6394	(5.8229)	0.0000	1	(4.1834)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(4,400)	0.5088	(2,239.42)	(2,238.72)	0.0000	4.3300	(1,700.82)	0.00	0.2694	(1.0577)	0.0000	1	(0.7883)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(42,000)	0.5088	(21,481.91)	(21,369.56)	0.0000	4.3300	(1,700.82)	0.00	2.5838	(10.0960)	0.0000	1	(7.5122)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(104,600)	0.5088	(54,739.59)	(53,220.38)	0.0000	4.3300	(1,700.82)	0.00	6.5840	(25.1439)	0.0000	1	(18.5600)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(18,000)	0.5088	(9,435.53)	(9,158.38)	0.0000	4.3300	(1,700.82)	0.00	1.1349	(4.3269)	0.0000	1	(3.1920)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(54,200)	0.5088	(28,504.48)	(27,576.91)	0.0000	4.3300	(1,700.82)	0.00	3.4285	(13.0287)	0.0000	1	(9.6002)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(68,200)	0.5088	(35,987.91)	(34,700.09)	0.0000	4.3300	(1,700.82)	0.00	4.3285	(16.3940)	0.0000	1	(12.0655)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(200)	0.5088	(110.07)	(101.76)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0481)	0.0000	1	(0.0348)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(3,800)	0.5088	(2,091.30)	(1,933.44)	0.0000	4.3300	(1,700.82)	0.00	0.2515	(0.9135)	0.0000	1	(0.6619)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(18,300)	0.5088	(10,071.28)	(9,311.02)	0.0000	4.3300	(1,700.82)	0.00	1.2114	(4.3990)	0.0000	1	(3.1876)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(31,700)	0.5088	(17,445.87)	(16,128.93)	0.0000	4.3300	(1,700.82)	0.00	2.0984	(7.6201)	0.0000	1	(5.5218)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(100)	0.5088	(55.03)	(50.88)	0.0000	4.3300	(1,700.82)	0.00	0.0066	(0.0240)	0.0000	1	(0.0174)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(200)	0.5088	(110.07)	(101.76)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0481)	0.0000	1	(0.0348)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(6,467)	0.5088	(3,559.07)	(3,290.40)	0.0000	4.3300	(1,700.82)	0.00	0.4281	(1.5545)	0.0000	1	(1.1265)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(33)	0.5088	(18.16)	(16.79)	0.0000	4.3300	(1,700.82)	0.00	0.0022	(0.0079)	0.0000	1	(0.0057)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(1,900)	0.5088	(1,045.65)	(966.72)	0.0000	4.3300	(1,700.82)	0.00	0.1258	(0.4567)	0.0000	1	(0.3310)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(108,900)	0.5088	(59,932.35)	(55,408.21)	0.0000	4.3300	(1,700.82)	0.00	7.2085	(26.1776)	0.0000	1	(18.9690)	02/07/2025
600740.SH	01/14/2025	SDB3260123076	0	(24,767)	0.5088	(13,630.35)	(12,601.42)	0.0000	4.3300	(1,700.82)	0.00	1.6394	(5.9535)	0.0000	1	(4.3141)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(4,400)	0.5117	(2,239.42)	(2,251.68)	0.0000	4.3300	(1,700.82)	0.00	0.2694	(1.0638)	0.0000	1	(0.7945)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(42,000)	0.5117	(21,481.91)	(21,493.33)	0.0000	4.3300	(1,700.82)	0.00	2.5838	(10.1545)	0.0000	1	(7.5707)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(104,600)	0.5117	(54,739.59)	(53,528.63)	0.0000	4.3300	(1,700.82)	0.00	6.5840	(25.2896)	0.0000	1	(18.7056)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(18,000)	0.5117	(9,435.53)	(9,211.43)	0.0000	4.3300	(1,700.82)	0.00	1.1349	(4.3519)	0.0000	1	(3.2170)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(54,200)	0.5117	(28,504.48)	(27,736.63)	0.0000	4.3300	(1,700.82)	0.00	3.4285	(13.1042)	0.0000	1	(9.6757)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(68,200)	0.5117	(35,987.91)	(34,901.08)	0.0000	4.3300	(1,700.82)	0.00	4.3285	(16.4890)	0.0000	1	(12.1604)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(200)	0.5117	(110.07)	(102.35)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0484)	0.0000	1	(0.0351)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(3,800)	0.5117	(2,091.30)	(1,944.63)	0.0000	4.3300	(1,700.82)	0.00	0.2515	(0.9187)	0.0000	1	(0.6672)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(18,300)	0.5117	(10,071.28)	(9,364.95)	0.0000	4.3300	(1,700.82)	0.00	1.2114	(4.4245)	0.0000	1	(3.2131)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(31,700)	0.5117	(17,445.87)	(16,222.35)	0.0000	4.3300	(1,700.82)	0.00	2.0984	(7.6642)	0.0000	1	(5.5659)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(100)	0.5117	(55.03)	(51.17)	0.0000	4.3300	(1,700.82)	0.00	0.0066	(0.0242)	0.0000	1	(0.0176)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(200)	0.5117	(110.07)	(102.35)	0.0000	4.3300	(1,700.82)	0.00	0.0132	(0.0484)	0.0000	1	(0.0351)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(6,467)	0.5117	(3,559.07)	(3,309.46)	0.0000	4.3300	(1,700.82)	0.00	0.4281	(1.5636)	0.0000	1	(1.1355)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(33)	0.5117	(18.16)	(16.89)	0.0000	4.3300	(1,700.82)	0.00	0.0022	(0.0080)	0.0000	1	(0.0058)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(1,900)	0.5117	(1,045.65)	(972.32)	0.0000	4.3300	(1,700.82)	0.00	0.1258	(0.4594)	0.0000	1	(0.3336)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(108,900)	0.5117	(59,932.35)	(55,729.14)	0.0000	4.3300	(1,700.82)	0.00	7.2085	(26.3292)	0.0000	1	(19.1207)	02/07/2025
600740.SH	01/13/2025	SDB3260123076	0	(24,767)	0.5117	(13,630.35)	(12,674.41)	0.0000	4.3300	(1,700.82)	0.00	1.6394	(5.9880)	0.0000	1	(4.3486)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(104,600)	0.5248	(54,739.59)	(54,892.09)	0.0000	4.3300	(1,690.39)	0.00	19.7519	(77.3242)	0.0000	3	(57.5724)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(18,000)	0.5248	(9,435.53)	(9,446.06)	0.0000	4.3300	(1,690.39)	0.00	3.4047	(13.3063)	0.0000	3	(9.9016)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(54,200)	0.5248	(28,504.48)	(28,443.13)	0.0000	4.3300	(1,690.39)	0.00	10.2854	(40.0667)	0.0000	3	(29.7813)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(68,200)	0.5248	(35,987.91)	(35,790.06)	0.0000	4.3300	(1,690.39)	0.00	12.9856	(50.4160)	0.0000	3	(37.4304)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(200)	0.5248	(110.07)	(104.96)	0.0000	4.3300	(1,690.39)	0.00	0.0397	(0.1478)	0.0000	3	(0.1081)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(3,800)	0.5248	(2,091.30)	(1,994.17)	0.0000	4.3300	(1,690.39)	0.00	0.7546	(2.8091)	0.0000	3	(2.0545)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(18,300)	0.5248	(10,071.28)	(9,603.49)	0.0000	4.3300	(1,690.39)	0.00	3.6341	(13.5280)	0.0000	3	(9.8940)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(31,700)	0.5248	(17,445.87)	(16,635.56)	0.0000	4.3300	(1,690.39)	0.00	6.2951	(23.4338)	0.0000	3	(17.1388)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(100)	0.5248	(55.03)	(52.48)	0.0000	4.3300	(1,690.39)	0.00	0.0199	(0.0739)	0.0000	3	(0.0541)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(200)	0.5248	(110.07)	(104.96)	0.0000	4.3300	(1,690.39)	0.00	0.0397	(0.1478)	0.0000	3	(0.1081)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(6,467)	0.5248	(3,559.07)	(3,393.76)	0.0000	4.3300	(1,690.39)	0.00	1.2842	(4.7806)	0.0000	3	(3.4964)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(33)	0.5248	(18.16)	(17.32)	0.0000	4.3300	(1,690.39)	0.00	0.0066	(0.0244)	0.0000	3	(0.0178)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(1,900)	0.5248	(1,045.65)	(997.08)	0.0000	4.3300	(1,690.39)	0.00	0.3773	(1.4046)	0.0000	3	(1.0272)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(108,900)	0.5248	(59,932.35)	(57,148.65)	0.0000	4.3300	(1,690.39)	0.00	21.6256	(80.5030)	0.0000	3	(58.8774)	02/07/2025
600740.SH	01/10/2025	SDB3260123076	0	(24,767)	0.5248	(13,630.35)	(12,997.25)	0.0000	4.3300	(1,690.39)	0.00	4.9183	(18.3087)	0.0000	3	(13.3904)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(54,200)	0.5287	(28,504.48)	(28,658.14)	0.0000	4.3300	(1,677.08)	0.00	3.4285	(13.3506)	0.0000	1	(9.9221)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600740.SH	01/09/2025	SDB3260123076	0	(200)	0.5287	(110.07)	(105.75)	0.0000	4.3300	(1,677.08)	0.00	0.0132	(0.0493)	0.0000	1	(0.0360)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(3,800)	0.5287	(2,091.30)	(2,009.24)	0.0000	4.3300	(1,677.08)	0.00	0.2515	(0.9360)	0.0000	1	(0.6845)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(18,300)	0.5287	(10,071.28)	(9,676.09)	0.0000	4.3300	(1,677.08)	0.00	1.2114	(4.5077)	0.0000	1	(3.2963)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(31,700)	0.5287	(17,445.87)	(16,761.31)	0.0000	4.3300	(1,677.08)	0.00	2.0984	(7.8083)	0.0000	1	(5.7100)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(100)	0.5287	(55.03)	(52.87)	0.0000	4.3300	(1,677.08)	0.00	0.0066	(0.0246)	0.0000	1	(0.0180)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(200)	0.5287	(110.07)	(105.75)	0.0000	4.3300	(1,677.08)	0.00	0.0132	(0.0493)	0.0000	1	(0.0360)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(6,467)	0.5287	(3,559.07)	(3,419.41)	0.0000	4.3300	(1,677.08)	0.00	0.4281	(1.5930)	0.0000	1	(1.1649)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(33)	0.5287	(18.16)	(17.45)	0.0000	4.3300	(1,677.08)	0.00	0.0022	(0.0081)	0.0000	1	(0.0059)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(1,900)	0.5287	(1,045.65)	(1,004.62)	0.0000	4.3300	(1,677.08)	0.00	0.1258	(0.4680)	0.0000	1	(0.3422)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(108,900)	0.5287	(59,932.35)	(57,580.66)	0.0000	4.3300	(1,677.08)	0.00	7.2085	(26.8243)	0.0000	1	(19.6157)	02/07/2025
600740.SH	01/09/2025	SDB3260123076	0	(24,767)	0.5287	(13,630.35)	(13,095.50)	0.0000	4.3300	(1,677.08)	0.00	1.6394	(6.1006)	0.0000	1	(4.4612)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(200)	0.5303	(110.07)	(106.05)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0485)	0.0000	1	(0.0353)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(3,800)	0.5303	(2,091.30)	(2,015.01)	0.0000	4.3300	(1,647.21)	0.00	0.2515	(0.9220)	0.0000	1	(0.6704)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(18,300)	0.5303	(10,071.28)	(9,703.85)	0.0000	4.3300	(1,647.21)	0.00	1.2114	(4.4401)	0.0000	1	(3.2287)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(31,700)	0.5303	(17,445.87)	(16,809.40)	0.0000	4.3300	(1,647.21)	0.00	2.0984	(7.6913)	0.0000	1	(5.5929)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(100)	0.5303	(55.03)	(53.03)	0.0000	4.3300	(1,647.21)	0.00	0.0066	(0.0243)	0.0000	1	(0.0176)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(200)	0.5303	(110.07)	(106.05)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0485)	0.0000	1	(0.0353)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(6,467)	0.5303	(3,559.07)	(3,429.22)	0.0000	4.3300	(1,647.21)	0.00	0.4281	(1.5691)	0.0000	1	(1.1410)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(33)	0.5303	(18.16)	(17.50)	0.0000	4.3300	(1,647.21)	0.00	0.0022	(0.0080)	0.0000	1	(0.0058)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(1,900)	0.5303	(1,045.65)	(1,007.50)	0.0000	4.3300	(1,647.21)	0.00	0.1258	(0.4610)	0.0000	1	(0.3352)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(108,900)	0.5303	(59,932.35)	(57,745.86)	0.0000	4.3300	(1,647.21)	0.00	7.2085	(26.4221)	0.0000	1	(19.2136)	02/07/2025
600740.SH	01/08/2025	SDB3260123076	0	(24,767)	0.5303	(13,630.35)	(13,133.07)	0.0000	4.3300	(1,647.21)	0.00	1.6394	(6.0091)	0.0000	1	(4.3697)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(200)	0.5315	(110.07)	(106.31)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0486)	0.0000	1	(0.0354)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(3,800)	0.5315	(2,091.30)	(2,019.88)	0.0000	4.3300	(1,647.21)	0.00	0.2515	(0.9242)	0.0000	1	(0.6727)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(18,300)	0.5315	(10,071.28)	(9,727.33)	0.0000	4.3300	(1,647.21)	0.00	1.2114	(4.4508)	0.0000	1	(3.2395)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(31,700)	0.5315	(17,445.87)	(16,850.07)	0.0000	4.3300	(1,647.21)	0.00	2.0984	(7.7099)	0.0000	1	(5.6115)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(100)	0.5315	(55.03)	(53.15)	0.0000	4.3300	(1,647.21)	0.00	0.0066	(0.0243)	0.0000	1	(0.0177)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(200)	0.5315	(110.07)	(106.31)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0486)	0.0000	1	(0.0354)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(6,467)	0.5315	(3,559.07)	(3,437.52)	0.0000	4.3300	(1,647.21)	0.00	0.4281	(1.5729)	0.0000	1	(1.1448)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(33)	0.5315	(18.16)	(17.54)	0.0000	4.3300	(1,647.21)	0.00	0.0022	(0.0080)	0.0000	1	(0.0058)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(1,900)	0.5315	(1,045.65)	(1,009.94)	0.0000	4.3300	(1,647.21)	0.00	0.1258	(0.4621)	0.0000	1	(0.3363)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(108,900)	0.5315	(59,932.35)	(57,885.58)	0.0000	4.3300	(1,647.21)	0.00	7.2085	(26.4860)	0.0000	1	(19.2775)	02/07/2025
600740.SH	01/07/2025	SDB3260123076	0	(24,767)	0.5315	(13,630.35)	(13,164.85)	0.0000	4.3300	(1,647.21)	0.00	1.6394	(6.0237)	0.0000	1	(4.3843)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(200)	0.5503	(110.07)	(110.07)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0504)	0.0000	1	(0.0371)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(3,800)	0.5503	(2,091.30)	(2,091.30)	0.0000	4.3300	(1,647.21)	0.00	0.2515	(0.9569)	0.0000	1	(0.7054)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(18,300)	0.5503	(10,071.28)	(10,071.28)	0.0000	4.3300	(1,647.21)	0.00	1.2114	(4.6082)	0.0000	1	(3.3968)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(31,700)	0.5503	(17,445.87)	(17,445.87)	0.0000	4.3300	(1,647.21)	0.00	2.0984	(7.9825)	0.0000	1	(5.8842)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(100)	0.5503	(55.03)	(55.03)	0.0000	4.3300	(1,647.21)	0.00	0.0066	(0.0252)	0.0000	1	(0.0186)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(200)	0.5503	(110.07)	(110.07)	0.0000	4.3300	(1,647.21)	0.00	0.0132	(0.0504)	0.0000	1	(0.0371)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(6,467)	0.5503	(3,559.07)	(3,559.07)	0.0000	4.3300	(1,647.21)	0.00	0.4281	(1.6285)	0.0000	1	(1.2004)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(33)	0.5503	(18.16)	(18.16)	0.0000	4.3300	(1,647.21)	0.00	0.0022	(0.0083)	0.0000	1	(0.0061)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(1,900)	0.5503	(1,045.65)	(1,045.65)	0.0000	4.3300	(1,647.21)	0.00	0.1258	(0.4784)	0.0000	1	(0.3527)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(108,900)	0.5503	(59,932.35)	(59,932.35)	0.0000	4.3300	(1,647.21)	0.00	7.2085	(27.4225)	0.0000	1	(20.2140)	02/07/2025
600740.SH	01/06/2025	SDB3260123076	0	(24,767)	0.5503	(13,630.35)	(13,630.35)	0.0000	4.3300	(1,647.21)	0.00	1.6394	(6.2367)	0.0000	1	(4.5972)	02/07/2025
TOTAL SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND													301.8094	(1,133.7015)	0.0000	(831.8922)	
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002957.ZK	01/17/2025	SDB3264649898	0	(4,900)	2.1289	(10,498.99)	(10,431.42)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.9259)	0.0000	1	(3.6632)	02/07/2025
002957.ZK	01/16/2025	SDB3264649898	0	(4,900)	2.0030	(10,498.99)	(9,814.79)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.6348)	0.0000	1	(3.3720)	02/07/2025
002957.ZK	01/15/2025	SDB3264649898	0	(4,900)	1.9851	(10,498.99)	(9,726.92)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.5933)	0.0000	1	(3.3305)	02/07/2025
002957.ZK	01/14/2025	SDB3264649898	0	(4,900)	2.0366	(10,498.99)	(9,979.12)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.7124)	0.0000	1	(3.4496)	02/07/2025
002957.ZK	01/13/2025	SDB3264649898	0	(4,900)	2.0225	(10,498.99)	(9,910.17)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.6798)	0.0000	1	(3.4170)	02/07/2025
002957.ZK	01/10/2025	SDB3264649898	0	(4,900)	2.0119	(10,498.99)	(9,858.24)	0.0000	4.3300	(1,700.00)	0.00	3.7884	(13.9658)	0.0000	3	(10.1775)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002957.ZK	01/09/2025	SDB3264649898	0	(4,900)	1.9505	(10,498.99)	(9,557.56)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.5133)	0.0000	1	(3.2505)	02/07/2025
002957.ZK	01/09/2025	SDB3264649898	0	(1,200)	1.9505	(2,571.18)	(2,340.63)	0.0000	4.3300	(1,700.00)	0.00	0.3093	(1.1053)	0.0000	1	(0.7960)	02/07/2025
002957.ZK	01/08/2025	SDB3264649898	0	(4,900)	1.9670	(10,498.99)	(9,638.42)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.5515)	0.0000	1	(3.2887)	02/07/2025
002957.ZK	01/08/2025	SDB3264649898	0	(2,100)	1.9670	(4,499.57)	(4,130.75)	0.0000	4.3300	(1,700.00)	0.00	0.5412	(1.9506)	0.0000	1	(1.4094)	02/07/2025
002957.ZK	01/07/2025	SDB3264649898	0	(4,900)	2.0620	(10,498.99)	(10,103.64)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.7712)	0.0000	1	(3.5084)	02/07/2025
002957.ZK	01/07/2025	SDB3264649898	0	(2,100)	2.0620	(4,499.57)	(4,330.13)	0.0000	4.3300	(1,700.00)	0.00	0.5412	(2.0448)	0.0000	1	(1.5036)	02/07/2025
002957.ZK	01/06/2025	SDB3264649898	0	(4,900)	2.1427	(10,498.99)	(10,498.99)	0.0000	4.3300	(1,700.00)	0.00	1.2628	(4.9579)	0.0000	1	(3.6951)	02/07/2025
002957.ZK	01/06/2025	SDB3264649898	0	(2,100)	2.1427	(4,499.57)	(4,499.57)	0.0000	4.3300	(1,700.00)	0.00	0.5412	(2.1248)	0.0000	1	(1.5836)	02/07/2025
TOTAL SHENZHEN COLIBRI TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												17.0864	(63.5313)	0.0000		(46.4449)	
SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300769.ZK	01/17/2025	SDB3265406674	0	(7,000)	4.6266	(31,063.38)	(32,386.19)	0.0000	4.3300	(2,250.00)	0.00	3.7362	(20.2414)	0.0000	1	(16.5051)	02/07/2025
300769.ZK	01/17/2025	SDB3265406674	0	(6,600)	4.6266	(29,646.74)	(30,535.55)	0.0000	4.3300	(2,250.00)	0.00	3.5658	(19.0847)	0.0000	1	(15.5189)	02/07/2025
300769.ZK	01/17/2025	SDB3265406674	0	(1,000)	4.6266	(4,483.09)	(4,626.60)	0.0000	4.3300	(2,250.00)	0.00	0.5392	(2.8916)	0.0000	1	(2.3524)	02/07/2025
300769.ZK	01/17/2025	SDB3265406674	0	(300)	4.6266	(1,345.42)	(1,387.98)	0.0000	4.3300	(2,250.00)	0.00	0.1618	(0.8675)	0.0000	1	(0.7057)	02/07/2025
300769.ZK	01/16/2025	SDB3265406674	0	(7,000)	4.3990	(31,063.38)	(30,793.18)	0.0000	4.3300	(2,250.00)	0.00	3.7362	(19.2457)	0.0000	1	(15.5095)	02/07/2025
300769.ZK	01/16/2025	SDB3265406674	0	(6,600)	4.3990	(29,646.74)	(29,033.57)	0.0000	4.3300	(2,250.00)	0.00	3.5658	(18.1460)	0.0000	1	(14.5801)	02/07/2025
300769.ZK	01/16/2025	SDB3265406674	0	(1,000)	4.3990	(4,483.09)	(4,399.03)	0.0000	4.3300	(2,250.00)	0.00	0.5392	(2.7494)	0.0000	1	(2.2102)	02/07/2025
300769.ZK	01/16/2025	SDB3265406674	0	(300)	4.3990	(1,345.42)	(1,319.71)	0.0000	4.3300	(2,250.00)	0.00	0.1618	(0.8248)	0.0000	1	(0.6630)	02/07/2025
300769.ZK	01/15/2025	SDB3265406674	0	(7,000)	4.3114	(31,063.38)	(30,180.09)	0.0000	4.3300	(2,250.00)	0.00	3.7362	(18.8626)	0.0000	1	(15.1263)	02/07/2025
300769.ZK	01/15/2025	SDB3265406674	0	(6,600)	4.3114	(29,646.74)	(28,455.51)	0.0000	4.3300	(2,250.00)	0.00	3.5658	(17.7847)	0.0000	1	(14.2188)	02/07/2025
300769.ZK	01/15/2025	SDB3265406674	0	(1,000)	4.3114	(4,483.09)	(4,311.44)	0.0000	4.3300	(2,250.00)	0.00	0.5392	(2.6947)	0.0000	1	(2.1554)	02/07/2025
300769.ZK	01/15/2025	SDB3265406674	0	(300)	4.3114	(1,345.42)	(1,293.43)	0.0000	4.3300	(2,250.00)	0.00	0.1618	(0.8084)	0.0000	1	(0.6466)	02/07/2025
300769.ZK	01/14/2025	SDB3265406674	0	(1,000)	4.4831	(4,483.09)	(4,483.09)	0.0000	4.3300	(2,250.00)	0.00	0.5392	(2.8019)	0.0000	1	(2.2627)	02/07/2025
300769.ZK	01/14/2025	SDB3265406674	0	(300)	4.4847	(1,345.42)	(1,345.42)	0.0000	4.3300	(2,250.00)	0.00	0.1618	(0.8409)	0.0000	1	(0.6791)	02/07/2025
300769.ZK	01/07/2025	SDB3265057975	0	(3,700)	4.8729	(18,029.78)	(18,029.78)	0.0000	4.3300	(1,850.00)	0.00	2.1686	(9.2653)	0.0000	1	(7.0967)	02/07/2025
300769.ZK	01/07/2025	SDB3265057975	0	(13,400)	4.9584	(66,442.49)	(66,442.49)	0.0000	4.3300	(1,850.00)	0.00	7.9916	(34.1441)	0.0000	1	(26.1525)	02/07/2025
TOTAL SHENZHEN DYNANONIC CO., LTD. CMN CLASS A SERIES NORTHBOUND												34.8705	(171.2536)	0.0000		(136.3831)	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND																	
601139.SH	01/17/2025	SDB3260123649	0	(11,700)	0.9065	(10,543.55)	(10,606.47)	0.0000	4.3300	(664.93)	0.00	1.2682	(1.9590)	0.0000	1	(0.6909)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(6,600)	0.9065	(5,960.41)	(5,983.14)	0.0000	4.3300	(664.93)	0.00	0.7169	(1.1051)	0.0000	1	(0.3882)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(12,500)	0.9065	(11,046.91)	(11,331.70)	0.0000	4.3300	(664.93)	0.00	1.3287	(2.0930)	0.0000	1	(0.7643)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(200)	0.9065	(177.20)	(181.31)	0.0000	4.3300	(664.93)	0.00	0.0213	(0.0335)	0.0000	1	(0.0122)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(26,900)	0.9065	(23,847.47)	(24,385.82)	0.0000	4.3300	(664.93)	0.00	2.8683	(4.5041)	0.0000	1	(1.6358)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(7,200)	0.9065	(6,370.83)	(6,527.06)	0.0000	4.3300	(664.93)	0.00	0.7663	(1.2056)	0.0000	1	(0.4393)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(5,900)	0.9065	(5,271.12)	(5,348.56)	0.0000	4.3300	(664.93)	0.00	0.6340	(0.9879)	0.0000	1	(0.3539)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(200)	0.9065	(178.49)	(181.31)	0.0000	4.3300	(664.93)	0.00	0.0215	(0.0335)	0.0000	1	(0.0120)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(900)	0.9065	(867.71)	(815.88)	0.0000	4.3300	(664.93)	0.00	0.1044	(0.1507)	0.0000	1	(0.0463)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(600)	0.9065	(578.48)	(543.92)	0.0000	4.3300	(664.93)	0.00	0.0696	(0.1005)	0.0000	1	(0.0309)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(1,500)	0.9065	(1,446.19)	(1,359.80)	0.0000	4.3300	(664.93)	0.00	0.1739	(0.2512)	0.0000	1	(0.0772)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(16,700)	0.9065	(16,100.89)	(15,139.15)	0.0000	4.3300	(664.93)	0.00	1.9366	(2.7962)	0.0000	1	(0.8597)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(17,800)	0.9065	(17,161.42)	(16,136.34)	0.0000	4.3300	(664.93)	0.00	2.0641	(2.9804)	0.0000	1	(0.9163)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(5,000)	0.9065	(4,820.63)	(4,532.68)	0.0000	4.3300	(664.93)	0.00	0.5798	(0.8372)	0.0000	1	(0.2574)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(7,600)	0.9065	(7,327.35)	(6,889.67)	0.0000	4.3300	(664.93)	0.00	0.8813	(1.2725)	0.0000	1	(0.3912)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(8,000)	0.9065	(7,713.00)	(7,252.29)	0.0000	4.3300	(664.93)	0.00	0.9277	(1.3395)	0.0000	1	(0.4118)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(4,700)	0.9065	(4,531.39)	(4,260.72)	0.0000	4.3300	(664.93)	0.00	0.5450	(0.7870)	0.0000	1	(0.2419)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(12,937)	0.9065	(12,472.89)	(11,727.86)	0.0000	4.3300	(664.93)	0.00	1.5002	(2.1662)	0.0000	1	(0.6660)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(8,500)	0.9065	(8,195.06)	(7,705.56)	0.0000	4.3300	(664.93)	0.00	0.9857	(1.4232)	0.0000	1	(0.4376)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(400)	0.9065	(385.65)	(362.61)	0.0000	4.3300	(664.93)	0.00	0.0464	(0.0670)	0.0000	1	(0.0206)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(100)	0.9065	(96.41)	(90.65)	0.0000	4.3300	(664.93)	0.00	0.0116	(0.0167)	0.0000	1	(0.0051)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(200)	0.9065	(192.82)	(181.31)	0.0000	4.3300	(664.93)	0.00	0.0232	(0.0335)	0.0000	1	(0.0103)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(6,600)	0.9065	(6,363.23)	(5,983.14)	0.0000	4.3300	(664.93)	0.00	0.7654	(1.1051)	0.0000	1	(0.3397)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/17/2025	SDB3260123649	0	(31,000)	0.9065	(29,887.88)	(28,102.62)	0.0000	4.3300	(664.93)	0.00	3.5948	(5.1906)	0.0000	1	(1.5958)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(20,500)	0.9065	(19,764.56)	(18,583.99)	0.0000	4.3300	(664.93)	0.00	2.3772	(3.4325)	0.0000	1	(1.0553)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(22,600)	0.9065	(21,789.22)	(20,487.71)	0.0000	4.3300	(664.93)	0.00	2.6208	(3.7841)	0.0000	1	(1.1634)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(7,000)	0.9065	(6,748.88)	(6,345.75)	0.0000	4.3300	(664.93)	0.00	0.8117	(1.1721)	0.0000	1	(0.3603)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(3,400)	0.9065	(3,278.03)	(3,082.22)	0.0000	4.3300	(664.93)	0.00	0.3943	(0.5693)	0.0000	1	(0.1750)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(8,600)	0.9065	(8,291.48)	(7,796.21)	0.0000	4.3300	(664.93)	0.00	0.9973	(1.4400)	0.0000	1	(0.4427)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(2,500)	0.9065	(2,410.31)	(2,266.34)	0.0000	4.3300	(664.93)	0.00	0.2899	(0.4186)	0.0000	1	(0.1287)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(16,200)	0.9065	(15,618.83)	(14,685.88)	0.0000	4.3300	(664.93)	0.00	1.8786	(2.7125)	0.0000	1	(0.8339)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(47,800)	0.9065	(46,085.18)	(43,332.42)	0.0000	4.3300	(664.93)	0.00	5.5430	(8.0036)	0.0000	1	(2.4606)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(400)	0.9065	(385.65)	(362.61)	0.0000	4.3300	(664.93)	0.00	0.0464	(0.0670)	0.0000	1	(0.0206)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(100)	0.9065	(96.41)	(90.65)	0.0000	4.3300	(664.93)	0.00	0.0116	(0.0167)	0.0000	1	(0.0051)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(7,800)	0.9065	(7,520.18)	(7,070.98)	0.0000	4.3300	(664.93)	0.00	0.9045	(1.3060)	0.0000	1	(0.4015)	02/07/2025
601139.SH	01/17/2025	SDB3260123649	0	(8,700)	0.9065	(8,387.89)	(7,886.86)	0.0000	4.3300	(664.93)	0.00	1.0089	(1.4567)	0.0000	1	(0.4478)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(12,500)	0.8866	(11,046.91)	(11,082.55)	0.0000	4.3300	(664.93)	0.00	1.3287	(2.0470)	0.0000	1	(0.7183)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(200)	0.8866	(177.20)	(177.32)	0.0000	4.3300	(664.93)	0.00	0.0213	(0.0328)	0.0000	1	(0.0114)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(26,900)	0.8866	(23,847.47)	(23,849.65)	0.0000	4.3300	(664.93)	0.00	2.8683	(4.4051)	0.0000	1	(1.5368)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(7,200)	0.8866	(6,370.83)	(6,383.55)	0.0000	4.3300	(664.93)	0.00	0.7663	(1.1791)	0.0000	1	(0.4128)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(5,900)	0.8866	(5,271.12)	(5,230.96)	0.0000	4.3300	(664.93)	0.00	0.6340	(0.9662)	0.0000	1	(0.3322)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(200)	0.8866	(178.49)	(177.32)	0.0000	4.3300	(664.93)	0.00	0.0215	(0.0328)	0.0000	1	(0.0113)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(900)	0.8866	(867.71)	(797.94)	0.0000	4.3300	(664.93)	0.00	0.1044	(0.1474)	0.0000	1	(0.0430)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(600)	0.8866	(578.48)	(531.96)	0.0000	4.3300	(664.93)	0.00	0.0696	(0.0983)	0.0000	1	(0.0287)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(1,500)	0.8866	(1,446.19)	(1,329.91)	0.0000	4.3300	(664.93)	0.00	0.1739	(0.2456)	0.0000	1	(0.0717)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(16,700)	0.8866	(16,100.89)	(14,806.29)	0.0000	4.3300	(664.93)	0.00	1.9366	(2.7348)	0.0000	1	(0.7982)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(17,800)	0.8866	(17,161.42)	(15,781.55)	0.0000	4.3300	(664.93)	0.00	2.0641	(2.9149)	0.0000	1	(0.8508)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(5,000)	0.8866	(4,820.63)	(4,433.02)	0.0000	4.3300	(664.93)	0.00	0.5798	(0.8188)	0.0000	1	(0.2390)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(7,600)	0.8866	(7,327.35)	(6,738.19)	0.0000	4.3300	(664.93)	0.00	0.8813	(1.2446)	0.0000	1	(0.3632)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(8,000)	0.8866	(7,713.00)	(7,092.83)	0.0000	4.3300	(664.93)	0.00	0.9277	(1.3101)	0.0000	1	(0.3824)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(4,700)	0.8866	(4,531.39)	(4,167.04)	0.0000	4.3300	(664.93)	0.00	0.5450	(0.7697)	0.0000	1	(0.2246)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(12,937)	0.8866	(12,472.89)	(11,470.00)	0.0000	4.3300	(664.93)	0.00	1.5002	(2.1185)	0.0000	1	(0.6183)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(8,500)	0.8866	(8,195.06)	(7,536.13)	0.0000	4.3300	(664.93)	0.00	0.9857	(1.3919)	0.0000	1	(0.4063)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(400)	0.8866	(385.65)	(354.64)	0.0000	4.3300	(664.93)	0.00	0.0464	(0.0655)	0.0000	1	(0.0191)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(100)	0.8866	(96.41)	(88.66)	0.0000	4.3300	(664.93)	0.00	0.0116	(0.0164)	0.0000	1	(0.0048)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(200)	0.8866	(192.82)	(177.32)	0.0000	4.3300	(664.93)	0.00	0.0232	(0.0328)	0.0000	1	(0.0096)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(6,600)	0.8866	(6,363.23)	(5,851.59)	0.0000	4.3300	(664.93)	0.00	0.7654	(1.0808)	0.0000	1	(0.3155)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(31,000)	0.8866	(29,887.88)	(27,484.72)	0.0000	4.3300	(664.93)	0.00	3.5948	(5.0765)	0.0000	1	(1.4817)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(20,500)	0.8866	(19,764.56)	(18,175.38)	0.0000	4.3300	(664.93)	0.00	2.3772	(3.3570)	0.0000	1	(0.9798)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(22,600)	0.8866	(21,789.22)	(20,037.25)	0.0000	4.3300	(664.93)	0.00	2.6208	(3.7009)	0.0000	1	(1.0802)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(7,000)	0.8866	(6,748.88)	(6,206.23)	0.0000	4.3300	(664.93)	0.00	0.8117	(1.1463)	0.0000	1	(0.3346)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(3,400)	0.8866	(3,278.03)	(3,014.45)	0.0000	4.3300	(664.93)	0.00	0.3943	(0.5568)	0.0000	1	(0.1625)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(8,600)	0.8866	(8,291.48)	(7,624.79)	0.0000	4.3300	(664.93)	0.00	0.9973	(1.4083)	0.0000	1	(0.4110)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(2,500)	0.8866	(2,410.31)	(2,216.51)	0.0000	4.3300	(664.93)	0.00	0.2899	(0.4094)	0.0000	1	(0.1195)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(16,200)	0.8866	(15,618.83)	(14,362.98)	0.0000	4.3300	(664.93)	0.00	1.8786	(2.6529)	0.0000	1	(0.7743)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(47,800)	0.8866	(46,085.18)	(42,379.67)	0.0000	4.3300	(664.93)	0.00	5.5430	(7.8276)	0.0000	1	(2.2846)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(400)	0.8866	(385.65)	(354.64)	0.0000	4.3300	(664.93)	0.00	0.0464	(0.0655)	0.0000	1	(0.0191)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(100)	0.8866	(96.41)	(88.66)	0.0000	4.3300	(664.93)	0.00	0.0116	(0.0164)	0.0000	1	(0.0048)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(7,800)	0.8866	(7,520.18)	(6,915.51)	0.0000	4.3300	(664.93)	0.00	0.9045	(1.2773)	0.0000	1	(0.3728)	02/07/2025
601139.SH	01/16/2025	SDB3260123649	0	(8,700)	0.8866	(8,387.89)	(7,713.45)	0.0000	4.3300	(664.93)	0.00	1.0089	(1.4247)	0.0000	1	(0.4158)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(26,900)	0.8770	(23,847.47)	(23,590.55)	0.0000	4.3300	(619.21)	0.00	2.8683	(4.0576)	0.0000	1	(1.1893)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(7,200)	0.8770	(6,370.83)	(6,314.20)	0.0000	4.3300	(619.21)	0.00	0.7663	(1.0861)	0.0000	1	(0.3198)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(5,900)	0.8770	(5,271.12)	(5,174.13)	0.0000	4.3300	(619.21)	0.00	0.6340	(0.8900)	0.0000	1	(0.2560)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(200)	0.8770	(178.49)	(175.39)	0.0000	4.3300	(619.21)	0.00	0.0215	(0.0302)	0.0000	1	(0.0087)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(900)	0.8770	(867.71)	(789.27)	0.0000	4.3300	(619.21)	0.00	0.1044	(0.1358)	0.0000	1	(0.0314)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(600)	0.8770	(578.48)	(526.18)	0.0000	4.3300	(619.21)	0.00	0.0696	(0.0905)	0.0000	1	(0.0209)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/15/2025	SDB3260123649	0	(1,500)	0.8770	(1,446.19)	(1,315.46)	0.0000	4.3300	(619.21)	0.00	0.1739	(0.2263)	0.0000	1	(0.0523)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(16,700)	0.8770	(16,100.89)	(14,645.43)	0.0000	4.3300	(619.21)	0.00	1.9366	(2.5190)	0.0000	1	(0.5825)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(17,800)	0.8770	(17,161.42)	(15,610.10)	0.0000	4.3300	(619.21)	0.00	2.0641	(2.6850)	0.0000	1	(0.6208)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(5,000)	0.8770	(4,820.63)	(4,384.86)	0.0000	4.3300	(619.21)	0.00	0.5798	(0.7542)	0.0000	1	(0.1744)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(7,600)	0.8770	(7,327.35)	(6,664.99)	0.0000	4.3300	(619.21)	0.00	0.8813	(1.1464)	0.0000	1	(0.2651)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(8,000)	0.8770	(7,713.00)	(7,015.78)	0.0000	4.3300	(619.21)	0.00	0.9277	(1.2067)	0.0000	1	(0.2790)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(4,700)	0.8770	(4,531.39)	(4,121.77)	0.0000	4.3300	(619.21)	0.00	0.5450	(0.7090)	0.0000	1	(0.1639)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(12,937)	0.8770	(12,472.89)	(11,345.39)	0.0000	4.3300	(619.21)	0.00	1.5002	(1.9514)	0.0000	1	(0.4512)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(8,500)	0.8770	(8,195.06)	(7,454.26)	0.0000	4.3300	(619.21)	0.00	0.9857	(1.2821)	0.0000	1	(0.2965)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(400)	0.8770	(385.65)	(350.79)	0.0000	4.3300	(619.21)	0.00	0.0464	(0.0603)	0.0000	1	(0.0140)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(100)	0.8770	(96.41)	(87.70)	0.0000	4.3300	(619.21)	0.00	0.0116	(0.0151)	0.0000	1	(0.0035)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(200)	0.8770	(192.82)	(175.39)	0.0000	4.3300	(619.21)	0.00	0.0232	(0.0302)	0.0000	1	(0.0070)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(6,600)	0.8770	(6,363.23)	(5,788.02)	0.0000	4.3300	(619.21)	0.00	0.7654	(0.9956)	0.0000	1	(0.2302)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(31,000)	0.8770	(29,887.88)	(27,186.13)	0.0000	4.3300	(619.21)	0.00	3.5948	(4.6761)	0.0000	1	(1.0812)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(20,500)	0.8770	(19,764.56)	(17,977.93)	0.0000	4.3300	(619.21)	0.00	2.3772	(3.0922)	0.0000	1	(0.7150)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(22,600)	0.8770	(21,789.22)	(19,819.57)	0.0000	4.3300	(619.21)	0.00	2.6208	(3.4090)	0.0000	1	(0.7882)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(7,000)	0.8770	(6,748.88)	(6,138.80)	0.0000	4.3300	(619.21)	0.00	0.8117	(1.0559)	0.0000	1	(0.2441)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(3,400)	0.8770	(3,278.03)	(2,981.70)	0.0000	4.3300	(619.21)	0.00	0.3943	(0.5129)	0.0000	1	(0.1186)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(8,600)	0.8770	(8,291.48)	(7,541.96)	0.0000	4.3300	(619.21)	0.00	0.9973	(1.2972)	0.0000	1	(0.3000)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(2,500)	0.8770	(2,410.31)	(2,192.43)	0.0000	4.3300	(619.21)	0.00	0.2899	(0.3771)	0.0000	1	(0.0872)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(16,200)	0.8770	(15,618.83)	(14,206.95)	0.0000	4.3300	(619.21)	0.00	1.8786	(2.4436)	0.0000	1	(0.5650)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(47,800)	0.8770	(46,085.18)	(41,919.26)	0.0000	4.3300	(619.21)	0.00	5.5430	(7.2102)	0.0000	1	(1.6672)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(400)	0.8770	(385.65)	(350.79)	0.0000	4.3300	(619.21)	0.00	0.0464	(0.0603)	0.0000	1	(0.0140)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(100)	0.8770	(96.41)	(87.70)	0.0000	4.3300	(619.21)	0.00	0.0116	(0.0151)	0.0000	1	(0.0035)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(7,800)	0.8770	(7,520.18)	(6,840.38)	0.0000	4.3300	(619.21)	0.00	0.9045	(1.1766)	0.0000	1	(0.2721)	02/07/2025
601139.SH	01/15/2025	SDB3260123649	0	(8,700)	0.8770	(8,387.89)	(7,629.66)	0.0000	4.3300	(619.21)	0.00	1.0089	(1.3123)	0.0000	1	(0.3034)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(5,900)	0.8911	(5,271.12)	(5,257.36)	0.0000	4.3300	(487.93)	0.00	0.6340	(0.7126)	0.0000	1	(0.0786)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(200)	0.8911	(178.49)	(178.22)	0.0000	4.3300	(487.93)	0.00	0.0215	(0.0242)	0.0000	1	(0.0027)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(900)	0.8911	(867.71)	(801.97)	0.0000	4.3300	(487.93)	0.00	0.1044	(0.1087)	0.0000	1	(0.0043)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(600)	0.8911	(578.48)	(534.65)	0.0000	4.3300	(487.93)	0.00	0.0696	(0.0725)	0.0000	1	(0.0029)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(1,500)	0.8911	(1,446.19)	(1,336.62)	0.0000	4.3300	(487.93)	0.00	0.1739	(0.1812)	0.0000	1	(0.0072)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(16,700)	0.8911	(16,100.89)	(14,881.00)	0.0000	4.3300	(487.93)	0.00	1.9366	(2.0169)	0.0000	1	(0.0803)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(17,800)	0.8911	(17,161.42)	(15,861.19)	0.0000	4.3300	(487.93)	0.00	2.0641	(2.1497)	0.0000	1	(0.0856)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(5,000)	0.8911	(4,820.63)	(4,455.39)	0.0000	4.3300	(487.93)	0.00	0.5798	(0.6039)	0.0000	1	(0.0240)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(7,600)	0.8911	(7,327.35)	(6,772.19)	0.0000	4.3300	(487.93)	0.00	0.8813	(0.9179)	0.0000	1	(0.0366)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(8,000)	0.8911	(7,713.00)	(7,128.62)	0.0000	4.3300	(487.93)	0.00	0.9277	(0.9662)	0.0000	1	(0.0385)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(4,700)	0.8911	(4,531.39)	(4,188.07)	0.0000	4.3300	(487.93)	0.00	0.5450	(0.5676)	0.0000	1	(0.0226)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(12,937)	0.8911	(12,472.89)	(11,527.88)	0.0000	4.3300	(487.93)	0.00	1.5002	(1.5624)	0.0000	1	(0.0622)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(8,500)	0.8911	(8,195.06)	(7,574.16)	0.0000	4.3300	(487.93)	0.00	0.9857	(1.0266)	0.0000	1	(0.0409)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(400)	0.8911	(385.65)	(356.43)	0.0000	4.3300	(487.93)	0.00	0.0464	(0.0483)	0.0000	1	(0.0019)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(100)	0.8911	(96.41)	(89.11)	0.0000	4.3300	(487.93)	0.00	0.0116	(0.0121)	0.0000	1	(0.0005)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(200)	0.8911	(192.82)	(178.22)	0.0000	4.3300	(487.93)	0.00	0.0232	(0.0242)	0.0000	1	(0.0010)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(6,600)	0.8911	(6,363.23)	(5,881.11)	0.0000	4.3300	(487.93)	0.00	0.7654	(0.7971)	0.0000	1	(0.0317)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(31,000)	0.8911	(29,887.88)	(27,623.42)	0.0000	4.3300	(487.93)	0.00	3.5948	(3.7439)	0.0000	1	(0.1491)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(20,500)	0.8911	(19,764.56)	(18,267.10)	0.0000	4.3300	(487.93)	0.00	2.3772	(2.4758)	0.0000	1	(0.0986)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(22,600)	0.8911	(21,789.22)	(20,138.36)	0.0000	4.3300	(487.93)	0.00	2.6208	(2.7294)	0.0000	1	(0.1087)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(7,000)	0.8911	(6,748.88)	(6,237.55)	0.0000	4.3300	(487.93)	0.00	0.8117	(0.8454)	0.0000	1	(0.0337)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(3,400)	0.8911	(3,278.03)	(3,029.67)	0.0000	4.3300	(487.93)	0.00	0.3943	(0.4106)	0.0000	1	(0.0164)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(8,600)	0.8911	(8,291.48)	(7,663.27)	0.0000	4.3300	(487.93)	0.00	0.9973	(1.0386)	0.0000	1	(0.0414)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(2,500)	0.8911	(2,410.31)	(2,227.70)	0.0000	4.3300	(487.93)	0.00	0.2899	(0.3019)	0.0000	1	(0.0120)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(16,200)	0.8911	(15,618.83)	(14,435.46)	0.0000	4.3300	(487.93)	0.00	1.8786	(1.9565)	0.0000	1	(0.0779)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(47,800)	0.8911	(46,085.18)	(42,593.53)	0.0000	4.3300	(487.93)	0.00	5.5430	(5.7729)	0.0000	1	(2.2299)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(400)	0.8911	(385.65)	(356.43)	0.0000	4.3300	(487.93)	0.00	0.0464	(0.0483)	0.0000	1	(0.0019)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/14/2025	SDB3260123649	0	(100)	0.8911	(96.41)	(89.11)	0.0000	4.3300	(487.93)	0.00	0.0116	(0.0121)	0.0000	1	(0.0005)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(7,800)	0.8911	(7,520.18)	(6,950.41)	0.0000	4.3300	(487.93)	0.00	0.9045	(0.9420)	0.0000	1	(0.0375)	02/07/2025
601139.SH	01/14/2025	SDB3260123649	0	(8,700)	0.8911	(8,387.89)	(7,752.38)	0.0000	4.3300	(487.93)	0.00	1.0089	(1.0507)	0.0000	1	(0.0418)	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(900)	0.8996	(867.71)	(809.67)	0.0000	4.3300	(463.19)	0.00	0.1044	(0.1042)	0.0000	1	0.0002	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(600)	0.8996	(578.48)	(539.78)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0695)	0.0000	1	0.0001	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(1,500)	0.8996	(1,446.19)	(1,349.46)	0.0000	4.3300	(463.19)	0.00	0.1739	(0.1736)	0.0000	1	0.0003	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(16,700)	0.8996	(16,100.89)	(15,023.95)	0.0000	4.3300	(463.19)	0.00	1.9366	(1.9331)	0.0000	1	0.0035	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(17,800)	0.8996	(17,161.42)	(16,013.56)	0.0000	4.3300	(463.19)	0.00	2.0641	(2.0604)	0.0000	1	0.0037	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(5,000)	0.8996	(4,820.63)	(4,498.19)	0.0000	4.3300	(463.19)	0.00	0.5798	(0.5788)	0.0000	1	0.0011	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(7,600)	0.8996	(7,327.35)	(6,837.25)	0.0000	4.3300	(463.19)	0.00	0.8813	(0.8797)	0.0000	1	0.0016	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(8,000)	0.8996	(7,713.00)	(7,197.10)	0.0000	4.3300	(463.19)	0.00	0.9277	(0.9260)	0.0000	1	0.0017	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(4,700)	0.8996	(4,531.39)	(4,228.30)	0.0000	4.3300	(463.19)	0.00	0.5450	(0.5440)	0.0000	1	0.0010	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(12,937)	0.8996	(12,472.89)	(11,638.62)	0.0000	4.3300	(463.19)	0.00	1.5002	(1.4975)	0.0000	1	0.0027	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(8,500)	0.8996	(8,195.06)	(7,646.92)	0.0000	4.3300	(463.19)	0.00	0.9857	(0.9839)	0.0000	1	0.0018	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(400)	0.8996	(385.65)	(359.86)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0463)	0.0000	1	0.0001	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(100)	0.8996	(96.41)	(89.96)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0116)	0.0000	1	0.0000	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(200)	0.8996	(192.82)	(179.93)	0.0000	4.3300	(463.19)	0.00	0.0232	(0.0232)	0.0000	1	0.0000	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(6,600)	0.8996	(6,363.23)	(5,937.61)	0.0000	4.3300	(463.19)	0.00	0.7654	(0.7640)	0.0000	1	0.0014	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(31,000)	0.8996	(29,887.88)	(27,888.78)	0.0000	4.3300	(463.19)	0.00	3.5948	(3.5883)	0.0000	1	0.0065	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(20,500)	0.8996	(19,764.56)	(18,442.58)	0.0000	4.3300	(463.19)	0.00	2.3772	(2.3729)	0.0000	1	0.0043	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(22,600)	0.8996	(21,789.22)	(20,331.82)	0.0000	4.3300	(463.19)	0.00	2.6208	(2.6160)	0.0000	1	0.0048	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(7,000)	0.8996	(6,748.88)	(6,297.47)	0.0000	4.3300	(463.19)	0.00	0.8117	(0.8103)	0.0000	1	0.0015	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(3,400)	0.8996	(3,278.03)	(3,058.77)	0.0000	4.3300	(463.19)	0.00	0.3943	(0.3936)	0.0000	1	0.0007	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(8,600)	0.8996	(8,291.48)	(7,736.89)	0.0000	4.3300	(463.19)	0.00	0.9973	(0.9955)	0.0000	1	0.0018	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(2,500)	0.8996	(2,410.31)	(2,249.09)	0.0000	4.3300	(463.19)	0.00	0.2899	(0.2894)	0.0000	1	0.0005	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(16,200)	0.8996	(15,618.83)	(14,574.14)	0.0000	4.3300	(463.19)	0.00	1.8786	(1.8752)	0.0000	1	0.0034	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(47,800)	0.8996	(46,085.18)	(43,002.70)	0.0000	4.3300	(463.19)	0.00	5.5430	(5.5330)	0.0000	1	0.0101	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(400)	0.8996	(385.65)	(359.86)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0463)	0.0000	1	0.0001	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(100)	0.8996	(96.41)	(89.96)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0116)	0.0000	1	0.0000	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(7,800)	0.8996	(7,520.18)	(7,017.18)	0.0000	4.3300	(463.19)	0.00	0.9045	(0.9029)	0.0000	1	0.0016	02/07/2025
601139.SH	01/13/2025	SDB3260123649	0	(8,700)	0.8996	(8,387.89)	(7,826.85)	0.0000	4.3300	(463.19)	0.00	1.0089	(1.0070)	0.0000	1	0.0018	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(900)	0.9037	(867.71)	(813.34)	0.0000	4.3300	(463.19)	0.00	0.3131	(0.3139)	0.0000	3	(0.0008)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(600)	0.9037	(578.48)	(542.23)	0.0000	4.3300	(463.19)	0.00	0.2087	(0.2093)	0.0000	3	(0.0006)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(1,500)	0.9037	(1,446.19)	(1,355.57)	0.0000	4.3300	(463.19)	0.00	0.5218	(0.5232)	0.0000	3	(0.0014)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(16,700)	0.9037	(16,100.89)	(15,092.01)	0.0000	4.3300	(463.19)	0.00	5.8097	(5.8255)	0.0000	3	(0.0157)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(17,800)	0.9037	(17,161.42)	(16,086.09)	0.0000	4.3300	(463.19)	0.00	6.1924	(6.2092)	0.0000	3	(0.0167)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(5,000)	0.9037	(4,820.63)	(4,518.56)	0.0000	4.3300	(463.19)	0.00	1.7394	(1.7441)	0.0000	3	(0.0047)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(7,600)	0.9037	(7,327.35)	(6,868.22)	0.0000	4.3300	(463.19)	0.00	2.6440	(2.6511)	0.0000	3	(0.0072)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(8,000)	0.9037	(7,713.00)	(7,229.70)	0.0000	4.3300	(463.19)	0.00	2.7831	(2.7906)	0.0000	3	(0.0075)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(4,700)	0.9037	(4,531.39)	(4,247.45)	0.0000	4.3300	(463.19)	0.00	1.6351	(1.6395)	0.0000	3	(0.0044)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(12,937)	0.9037	(12,472.89)	(11,691.34)	0.0000	4.3300	(463.19)	0.00	4.5006	(4.5128)	0.0000	3	(0.0122)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(8,500)	0.9037	(8,195.06)	(7,681.56)	0.0000	4.3300	(463.19)	0.00	2.9571	(2.9650)	0.0000	3	(0.0080)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(400)	0.9037	(385.65)	(361.49)	0.0000	4.3300	(463.19)	0.00	0.1392	(0.1395)	0.0000	3	(0.0004)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(100)	0.9037	(96.41)	(90.37)	0.0000	4.3300	(463.19)	0.00	0.0348	(0.0349)	0.0000	3	(0.0001)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(200)	0.9037	(192.82)	(180.74)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0698)	0.0000	3	(0.0002)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(6,600)	0.9037	(6,363.23)	(5,964.51)	0.0000	4.3300	(463.19)	0.00	2.2961	(2.3023)	0.0000	3	(0.0062)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(31,000)	0.9037	(29,887.88)	(28,015.10)	0.0000	4.3300	(463.19)	0.00	10.7845	(10.8137)	0.0000	3	(0.0292)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(20,500)	0.9037	(19,764.56)	(18,526.12)	0.0000	4.3300	(463.19)	0.00	7.1317	(7.1510)	0.0000	3	(0.0193)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(22,600)	0.9037	(21,789.22)	(20,423.91)	0.0000	4.3300	(463.19)	0.00	7.8623	(7.8835)	0.0000	3	(0.0213)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(7,000)	0.9037	(6,748.88)	(6,325.99)	0.0000	4.3300	(463.19)	0.00	2.4352	(2.4418)	0.0000	3	(0.0066)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(3,400)	0.9037	(3,278.03)	(3,072.62)	0.0000	4.3300	(463.19)	0.00	1.1828	(1.1860)	0.0000	3	(0.0032)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(8,600)	0.9037	(8,291.48)	(7,771.93)	0.0000	4.3300	(463.19)	0.00	2.9918	(2.9999)	0.0000	3	(0.0081)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(2,500)	0.9037	(2,410.31)	(2,259.28)	0.0000	4.3300	(463.19)	0.00	0.8697	(0.8721)	0.0000	3	(0.0024)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/10/2025	SDB3260123649	0	(16,200)	0.9037	(15,618.83)	(14,640.15)	0.0000	4.3300	(463.19)	0.00	5.6358	(5.6510)	0.0000	3	(0.0152)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(47,800)	0.9037	(46,085.18)	(43,197.48)	0.0000	4.3300	(463.19)	0.00	16.6291	(16.6740)	0.0000	3	(0.0450)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(400)	0.9037	(385.65)	(361.49)	0.0000	4.3300	(463.19)	0.00	0.1392	(0.1395)	0.0000	3	(0.0004)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(100)	0.9037	(96.41)	(90.37)	0.0000	4.3300	(463.19)	0.00	0.0348	(0.0349)	0.0000	3	(0.0001)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(7,800)	0.9037	(7,520.18)	(7,048.96)	0.0000	4.3300	(463.19)	0.00	2.7135	(2.7209)	0.0000	3	(0.0073)	02/07/2025
601139.SH	01/10/2025	SDB3260123649	0	(8,700)	0.9037	(8,387.89)	(7,862.30)	0.0000	4.3300	(463.19)	0.00	3.0266	(3.0348)	0.0000	3	(0.0082)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(900)	0.9148	(867.71)	(823.30)	0.0000	4.3300	(463.19)	0.00	0.1044	(0.1059)	0.0000	1	(0.0016)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(600)	0.9148	(578.48)	(548.87)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0706)	0.0000	1	(0.0010)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(1,500)	0.9148	(1,446.19)	(1,372.16)	0.0000	4.3300	(463.19)	0.00	0.1739	(0.1765)	0.0000	1	(0.0026)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(16,700)	0.9148	(16,100.89)	(15,276.74)	0.0000	4.3300	(463.19)	0.00	1.9366	(1.9656)	0.0000	1	(0.0290)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(17,800)	0.9148	(17,161.42)	(16,283.00)	0.0000	4.3300	(463.19)	0.00	2.0641	(2.0951)	0.0000	1	(0.0309)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(5,000)	0.9148	(4,820.63)	(4,573.88)	0.0000	4.3300	(463.19)	0.00	0.5798	(0.5885)	0.0000	1	(0.0087)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(7,600)	0.9148	(7,327.35)	(6,952.29)	0.0000	4.3300	(463.19)	0.00	0.8813	(0.8945)	0.0000	1	(0.0132)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(8,000)	0.9148	(7,713.00)	(7,318.20)	0.0000	4.3300	(463.19)	0.00	0.9277	(0.9416)	0.0000	1	(0.0139)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(4,700)	0.9148	(4,531.39)	(4,299.44)	0.0000	4.3300	(463.19)	0.00	0.5450	(0.5532)	0.0000	1	(0.0082)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(12,937)	0.9148	(12,472.89)	(11,834.44)	0.0000	4.3300	(463.19)	0.00	1.5002	(1.5227)	0.0000	1	(0.0225)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(8,500)	0.9148	(8,195.06)	(7,775.59)	0.0000	4.3300	(463.19)	0.00	0.9857	(1.0004)	0.0000	1	(0.0148)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(400)	0.9148	(385.65)	(365.91)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0471)	0.0000	1	(0.0007)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(100)	0.9148	(96.41)	(91.48)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0118)	0.0000	1	(0.0002)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(200)	0.9148	(192.82)	(182.96)	0.0000	4.3300	(463.19)	0.00	0.0232	(0.0235)	0.0000	1	(0.0003)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(6,600)	0.9148	(6,363.23)	(6,037.52)	0.0000	4.3300	(463.19)	0.00	0.7654	(0.7768)	0.0000	1	(0.0115)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(31,000)	0.9148	(29,887.88)	(28,358.03)	0.0000	4.3300	(463.19)	0.00	3.5948	(3.6487)	0.0000	1	(0.0538)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(20,500)	0.9148	(19,764.56)	(18,752.89)	0.0000	4.3300	(463.19)	0.00	2.3772	(2.4128)	0.0000	1	(0.0356)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(22,600)	0.9148	(21,789.22)	(20,673.92)	0.0000	4.3300	(463.19)	0.00	2.6208	(2.6600)	0.0000	1	(0.0393)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(7,000)	0.9148	(6,748.88)	(6,403.43)	0.0000	4.3300	(463.19)	0.00	0.8117	(0.8239)	0.0000	1	(0.0122)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(3,400)	0.9148	(3,278.03)	(3,110.24)	0.0000	4.3300	(463.19)	0.00	0.3943	(0.4002)	0.0000	1	(0.0059)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(8,600)	0.9148	(8,291.48)	(7,867.06)	0.0000	4.3300	(463.19)	0.00	0.9973	(1.0122)	0.0000	1	(0.0149)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(2,500)	0.9148	(2,410.31)	(2,286.94)	0.0000	4.3300	(463.19)	0.00	0.2899	(0.2942)	0.0000	1	(0.0043)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(16,200)	0.9148	(15,618.83)	(14,819.35)	0.0000	4.3300	(463.19)	0.00	1.8786	(1.9067)	0.0000	1	(0.0281)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(47,800)	0.9148	(46,085.18)	(43,726.25)	0.0000	4.3300	(463.19)	0.00	5.5430	(5.6260)	0.0000	1	(0.0830)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(400)	0.9148	(385.65)	(365.91)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0471)	0.0000	1	(0.0007)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(100)	0.9148	(96.41)	(91.48)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0118)	0.0000	1	(0.0002)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(7,800)	0.9148	(7,520.18)	(7,135.24)	0.0000	4.3300	(463.19)	0.00	0.9045	(0.9181)	0.0000	1	(0.0135)	02/07/2025
601139.SH	01/09/2025	SDB3260123649	0	(8,700)	0.9148	(8,387.89)	(7,958.54)	0.0000	4.3300	(463.19)	0.00	1.0089	(1.0240)	0.0000	1	(0.0151)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(900)	0.9160	(867.71)	(824.43)	0.0000	4.3300	(463.19)	0.00	0.1044	(0.1061)	0.0000	1	(0.0017)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(600)	0.9160	(578.48)	(549.62)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0707)	0.0000	1	(0.0011)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(1,500)	0.9160	(1,446.19)	(1,374.06)	0.0000	4.3300	(463.19)	0.00	0.1739	(0.1768)	0.0000	1	(0.0028)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(16,700)	0.9160	(16,100.89)	(15,297.82)	0.0000	4.3300	(463.19)	0.00	1.9366	(1.9683)	0.0000	1	(0.0317)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(17,800)	0.9160	(17,161.42)	(16,305.46)	0.0000	4.3300	(463.19)	0.00	2.0641	(2.0979)	0.0000	1	(0.0338)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(5,000)	0.9160	(4,820.63)	(4,580.19)	0.0000	4.3300	(463.19)	0.00	0.5798	(0.5893)	0.0000	1	(0.0095)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(7,600)	0.9160	(7,327.35)	(6,961.88)	0.0000	4.3300	(463.19)	0.00	0.8813	(0.8958)	0.0000	1	(0.0144)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(8,000)	0.9160	(7,713.00)	(7,328.30)	0.0000	4.3300	(463.19)	0.00	0.9277	(0.9429)	0.0000	1	(0.0152)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(4,700)	0.9160	(4,531.39)	(4,305.37)	0.0000	4.3300	(463.19)	0.00	0.5450	(0.5540)	0.0000	1	(0.0089)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(12,937)	0.9160	(12,472.89)	(11,850.77)	0.0000	4.3300	(463.19)	0.00	1.5002	(1.5248)	0.0000	1	(0.0246)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(8,500)	0.9160	(8,195.06)	(7,786.31)	0.0000	4.3300	(463.19)	0.00	0.9857	(1.0018)	0.0000	1	(0.0161)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(400)	0.9160	(385.65)	(366.41)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0471)	0.0000	1	(0.0008)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(100)	0.9160	(96.41)	(91.60)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0118)	0.0000	1	(0.0002)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(200)	0.9160	(192.82)	(183.21)	0.0000	4.3300	(463.19)	0.00	0.0232	(0.0236)	0.0000	1	(0.0004)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(6,600)	0.9160	(6,363.23)	(6,045.84)	0.0000	4.3300	(463.19)	0.00	0.7654	(0.7779)	0.0000	1	(0.0125)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(31,000)	0.9160	(29,887.88)	(28,397.15)	0.0000	4.3300	(463.19)	0.00	3.5948	(3.6537)	0.0000	1	(0.0589)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(20,500)	0.9160	(19,764.56)	(18,778.76)	0.0000	4.3300	(463.19)	0.00	2.3772	(2.4162)	0.0000	1	(0.0389)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(22,600)	0.9160	(21,789.22)	(20,702.44)	0.0000	4.3300	(463.19)	0.00	2.6208	(2.6637)	0.0000	1	(0.0429)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(7,000)	0.9160	(6,748.88)	(6,412.26)	0.0000	4.3300	(463.19)	0.00	0.8117	(0.8250)	0.0000	1	(0.0133)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/08/2025	SDB3260123649	0	(3,400)	0.9160	(3,278.03)	(3,114.53)	0.0000	4.3300	(463.19)	0.00	0.3943	(0.4007)	0.0000	1	(0.0065)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(8,600)	0.9160	(8,291.48)	(7,877.92)	0.0000	4.3300	(463.19)	0.00	0.9973	(1.0136)	0.0000	1	(0.0163)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(2,500)	0.9160	(2,410.31)	(2,290.09)	0.0000	4.3300	(463.19)	0.00	0.2899	(0.2947)	0.0000	1	(0.0047)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(16,200)	0.9160	(15,618.83)	(14,839.80)	0.0000	4.3300	(463.19)	0.00	1.8786	(1.9094)	0.0000	1	(0.0308)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(47,800)	0.9160	(46,085.18)	(43,786.57)	0.0000	4.3300	(463.19)	0.00	5.5430	(5.6338)	0.0000	1	(0.0908)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(400)	0.9160	(385.65)	(366.41)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0471)	0.0000	1	(0.0008)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(100)	0.9160	(96.41)	(91.60)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0118)	0.0000	1	(0.0002)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(7,800)	0.9160	(7,520.18)	(7,145.09)	0.0000	4.3300	(463.19)	0.00	0.9045	(0.9193)	0.0000	1	(0.0148)	02/07/2025
601139.SH	01/08/2025	SDB3260123649	0	(8,700)	0.9160	(8,387.89)	(7,969.52)	0.0000	4.3300	(463.19)	0.00	1.0089	(1.0254)	0.0000	1	(0.0165)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(900)	0.9251	(867.71)	(832.58)	0.0000	4.3300	(463.19)	0.00	0.1044	(0.1071)	0.0000	1	(0.0028)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(600)	0.9251	(578.48)	(555.05)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0714)	0.0000	1	(0.0018)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(1,500)	0.9251	(1,446.19)	(1,387.63)	0.0000	4.3300	(463.19)	0.00	0.1739	(0.1785)	0.0000	1	(0.0046)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(16,700)	0.9251	(16,100.89)	(15,448.92)	0.0000	4.3300	(463.19)	0.00	1.9366	(1.9877)	0.0000	1	(0.0512)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(17,800)	0.9251	(17,161.42)	(16,466.51)	0.0000	4.3300	(463.19)	0.00	2.0641	(2.1187)	0.0000	1	(0.0545)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(5,000)	0.9251	(4,820.63)	(4,625.43)	0.0000	4.3300	(463.19)	0.00	0.5798	(0.5951)	0.0000	1	(0.0153)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(7,600)	0.9251	(7,327.35)	(7,030.65)	0.0000	4.3300	(463.19)	0.00	0.8813	(0.9046)	0.0000	1	(0.0233)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(8,000)	0.9251	(7,713.00)	(7,400.68)	0.0000	4.3300	(463.19)	0.00	0.9277	(0.9522)	0.0000	1	(0.0245)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(4,700)	0.9251	(4,531.39)	(4,347.90)	0.0000	4.3300	(463.19)	0.00	0.5450	(0.5594)	0.0000	1	(0.0144)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(12,937)	0.9251	(12,472.89)	(11,967.82)	0.0000	4.3300	(463.19)	0.00	1.5002	(1.5398)	0.0000	1	(0.0396)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(8,500)	0.9251	(8,195.06)	(7,863.22)	0.0000	4.3300	(463.19)	0.00	0.9857	(1.0117)	0.0000	1	(0.0260)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(400)	0.9251	(385.65)	(370.03)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0476)	0.0000	1	(0.0012)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(100)	0.9251	(96.41)	(92.51)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0119)	0.0000	1	(0.0003)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(200)	0.9251	(192.82)	(185.02)	0.0000	4.3300	(463.19)	0.00	0.0232	(0.0238)	0.0000	1	(0.0006)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(6,600)	0.9251	(6,363.23)	(6,105.56)	0.0000	4.3300	(463.19)	0.00	0.7654	(0.7856)	0.0000	1	(0.0202)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(31,000)	0.9251	(29,887.88)	(28,677.64)	0.0000	4.3300	(463.19)	0.00	3.5948	(3.6898)	0.0000	1	(0.0950)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(20,500)	0.9251	(19,764.56)	(18,964.24)	0.0000	4.3300	(463.19)	0.00	2.3772	(2.4400)	0.0000	1	(0.0628)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(22,600)	0.9251	(21,789.22)	(20,906.92)	0.0000	4.3300	(463.19)	0.00	2.6208	(2.6900)	0.0000	1	(0.0692)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(7,000)	0.9251	(6,748.88)	(6,475.60)	0.0000	4.3300	(463.19)	0.00	0.8117	(0.8332)	0.0000	1	(0.0214)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(3,400)	0.9251	(3,278.03)	(3,145.29)	0.0000	4.3300	(463.19)	0.00	0.3943	(0.4047)	0.0000	1	(0.0104)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(8,600)	0.9251	(8,291.48)	(7,955.73)	0.0000	4.3300	(463.19)	0.00	0.9973	(1.0236)	0.0000	1	(0.0263)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(2,500)	0.9251	(2,410.31)	(2,312.71)	0.0000	4.3300	(463.19)	0.00	0.2899	(0.2976)	0.0000	1	(0.0077)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(16,200)	0.9251	(15,618.83)	(14,986.38)	0.0000	4.3300	(463.19)	0.00	1.8786	(1.9282)	0.0000	1	(0.0496)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(47,800)	0.9251	(46,085.18)	(44,219.06)	0.0000	4.3300	(463.19)	0.00	5.5430	(5.6895)	0.0000	1	(0.1464)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(400)	0.9251	(385.65)	(370.03)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0476)	0.0000	1	(0.0012)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(100)	0.9251	(96.41)	(92.51)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0119)	0.0000	1	(0.0003)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(7,800)	0.9251	(7,520.18)	(7,215.66)	0.0000	4.3300	(463.19)	0.00	0.9045	(0.9284)	0.0000	1	(0.0239)	02/07/2025
601139.SH	01/07/2025	SDB3260123649	0	(8,700)	0.9251	(8,387.89)	(8,048.24)	0.0000	4.3300	(463.19)	0.00	1.0089	(1.0355)	0.0000	1	(0.0267)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(900)	0.9641	(867.71)	(867.71)	0.0000	4.3300	(463.19)	0.00	0.1044	(0.1116)	0.0000	1	(0.0073)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(600)	0.9641	(578.48)	(578.48)	0.0000	4.3300	(463.19)	0.00	0.0696	(0.0744)	0.0000	1	(0.0049)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(1,500)	0.9641	(1,446.19)	(1,446.19)	0.0000	4.3300	(463.19)	0.00	0.1739	(0.1861)	0.0000	1	(0.0121)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(16,700)	0.9641	(16,100.89)	(16,100.89)	0.0000	4.3300	(463.19)	0.00	1.9366	(2.0716)	0.0000	1	(0.1350)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(17,800)	0.9641	(17,161.42)	(17,161.42)	0.0000	4.3300	(463.19)	0.00	2.0641	(2.2081)	0.0000	1	(0.1439)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(5,000)	0.9641	(4,820.63)	(4,820.63)	0.0000	4.3300	(463.19)	0.00	0.5798	(0.6202)	0.0000	1	(0.0404)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(7,600)	0.9641	(7,327.35)	(7,327.35)	0.0000	4.3300	(463.19)	0.00	0.8813	(0.9428)	0.0000	1	(0.0615)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(8,000)	0.9641	(7,713.00)	(7,713.00)	0.0000	4.3300	(463.19)	0.00	0.9277	(0.9924)	0.0000	1	(0.0647)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(4,700)	0.9641	(4,531.39)	(4,531.39)	0.0000	4.3300	(463.19)	0.00	0.5450	(0.5830)	0.0000	1	(0.0380)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(12,937)	0.9641	(12,472.89)	(12,472.89)	0.0000	4.3300	(463.19)	0.00	1.5002	(1.6048)	0.0000	1	(0.1046)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(8,500)	0.9641	(8,195.06)	(8,195.06)	0.0000	4.3300	(463.19)	0.00	0.9857	(1.0544)	0.0000	1	(0.0687)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(400)	0.9641	(385.65)	(385.65)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0496)	0.0000	1	(0.0032)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(100)	0.9641	(96.41)	(96.41)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0124)	0.0000	1	(0.0008)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(200)	0.9641	(192.82)	(192.82)	0.0000	4.3300	(463.19)	0.00	0.0232	(0.0248)	0.0000	1	(0.0016)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(6,600)	0.9641	(6,363.23)	(6,363.23)	0.0000	4.3300	(463.19)	0.00	0.7654	(0.8187)	0.0000	1	(0.0534)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(31,000)	0.9641	(29,887.88)	(29,887.88)	0.0000	4.3300	(463.19)	0.00	3.5948	(3.8455)	0.0000	1	(0.2507)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601139.SH	01/06/2025	SDB3260123649	0	(20,500)	0.9641	(19,764.56)	(19,764.56)	0.0000	4.3300	(463.19)	0.00	2.3772	(2,5430)	0.0000	1	(0.1658)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(22,600)	0.9641	(21,789.22)	(21,789.22)	0.0000	4.3300	(463.19)	0.00	2.6208	(2,8035)	0.0000	1	(0.1828)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(7,000)	0.9641	(6,748.88)	(6,748.88)	0.0000	4.3300	(463.19)	0.00	0.8117	(0.8683)	0.0000	1	(0.0566)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(3,400)	0.9641	(3,278.03)	(3,278.03)	0.0000	4.3300	(463.19)	0.00	0.3943	(0.4218)	0.0000	1	(0.0275)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(8,600)	0.9641	(8,291.48)	(8,291.48)	0.0000	4.3300	(463.19)	0.00	0.9973	(1.0668)	0.0000	1	(0.0695)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(2,500)	0.9641	(2,410.31)	(2,410.31)	0.0000	4.3300	(463.19)	0.00	0.2899	(0.3101)	0.0000	1	(0.0202)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(16,200)	0.9641	(15,618.83)	(15,618.83)	0.0000	4.3300	(463.19)	0.00	1.8786	(2.0096)	0.0000	1	(0.1310)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(47,800)	0.9641	(46,085.18)	(46,085.18)	0.0000	4.3300	(463.19)	0.00	5.5430	(5,9296)	0.0000	1	(0.3865)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(400)	0.9641	(385.65)	(385.65)	0.0000	4.3300	(463.19)	0.00	0.0464	(0.0496)	0.0000	1	(0.0032)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(100)	0.9641	(96.41)	(96.41)	0.0000	4.3300	(463.19)	0.00	0.0116	(0.0124)	0.0000	1	(0.0008)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(7,800)	0.9641	(7,520.18)	(7,520.18)	0.0000	4.3300	(463.19)	0.00	0.9045	(0.9676)	0.0000	1	(0.0631)	02/07/2025
601139.SH	01/06/2025	SDB3260123649	0	(8,700)	0.9641	(8,387.89)	(8,387.89)	0.0000	4.3300	(463.19)	0.00	1.0089	(1.0792)	0.0000	1	(0.0704)	02/07/2025
TOTAL SHENZHEN GAS CORPORATION LTD. CMN CLASS A SERIES NORTHBOUND												391.3378	(441.9330)	0.0000		(50.5952)	
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603160.SH	01/17/2025	SDB3260963070	0	(5,100)	10.5953	(56,093.24)	(54,036.06)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.4926)	0.0000	1	(5.7458)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(800)	10.5953	(8,798.94)	(8,476.24)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.9596)	0.0000	1	(0.9013)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(4,100)	10.5953	(45,094.57)	(43,440.75)	0.0000	4.3300	(832.28)	0.00	5.4239	(10.0431)	0.0000	1	(4.6192)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(1,300)	10.5953	(14,298.28)	(13,773.90)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.1844)	0.0000	1	(1.4646)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(400)	10.5953	(4,399.47)	(4,238.12)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9798)	0.0000	1	(0.4507)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(200)	10.5953	(2,199.74)	(2,119.06)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4899)	0.0000	1	(0.2253)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(300)	10.5953	(3,299.60)	(3,178.59)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7349)	0.0000	1	(0.3380)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(200)	10.5953	(2,199.74)	(2,119.06)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4899)	0.0000	1	(0.2253)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(100)	10.5953	(1,099.87)	(1,059.53)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2450)	0.0000	1	(0.1127)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(200)	10.5953	(2,199.74)	(2,119.06)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4899)	0.0000	1	(0.2253)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(1,800)	10.5953	(19,797.62)	(19,071.55)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.4092)	0.0000	1	(2.0279)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(500)	10.5953	(5,499.34)	(5,297.65)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.2248)	0.0000	1	(0.5633)	02/07/2025
603160.SH	01/17/2025	SDB3260963070	0	(100)	10.5953	(1,099.87)	(1,059.53)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2450)	0.0000	1	(0.1127)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(5,100)	10.1946	(56,093.24)	(51,992.41)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.0201)	0.0000	1	(5.2734)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(800)	10.1946	(8,798.94)	(8,155.67)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8855)	0.0000	1	(0.8272)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(4,100)	10.1946	(45,094.57)	(41,797.82)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.6632)	0.0000	1	(4.2394)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(1,300)	10.1946	(14,298.28)	(13,252.97)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0640)	0.0000	1	(1.3442)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(400)	10.1946	(4,399.47)	(4,077.84)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9428)	0.0000	1	(0.4136)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(200)	10.1946	(2,199.74)	(2,038.92)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4714)	0.0000	1	(0.2068)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(300)	10.1946	(3,299.60)	(3,058.38)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7071)	0.0000	1	(0.3102)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(200)	10.1946	(2,199.74)	(2,038.92)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4714)	0.0000	1	(0.2068)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(100)	10.1946	(1,099.87)	(1,019.46)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2357)	0.0000	1	(0.1034)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(200)	10.1946	(2,199.74)	(2,038.92)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4714)	0.0000	1	(0.2068)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(1,800)	10.1946	(19,797.62)	(18,350.26)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.2424)	0.0000	1	(1.8612)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(500)	10.1946	(5,499.34)	(5,097.30)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1784)	0.0000	1	(0.5170)	02/07/2025
603160.SH	01/16/2025	SDB3260963070	0	(100)	10.1946	(1,099.87)	(1,019.46)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2357)	0.0000	1	(0.1034)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(5,100)	10.2014	(56,093.24)	(52,027.30)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.0282)	0.0000	1	(5.2814)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(800)	10.2014	(8,798.94)	(8,161.15)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8868)	0.0000	1	(0.8285)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(4,100)	10.2014	(45,094.57)	(41,825.87)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.6697)	0.0000	1	(4.2459)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(1,300)	10.2014	(14,298.28)	(13,261.86)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0660)	0.0000	1	(1.3462)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(400)	10.2014	(4,399.47)	(4,080.57)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9434)	0.0000	1	(0.4142)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(200)	10.2014	(2,199.74)	(2,040.29)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4717)	0.0000	1	(0.2071)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(300)	10.2014	(3,299.60)	(3,060.43)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7075)	0.0000	1	(0.3107)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(200)	10.2014	(2,199.74)	(2,040.29)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4717)	0.0000	1	(0.2071)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(100)	10.2014	(1,099.87)	(1,020.14)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2358)	0.0000	1	(0.1036)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(200)	10.2014	(2,199.74)	(2,040.29)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4717)	0.0000	1	(0.2071)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(1,800)	10.2014	(19,797.62)	(18,362.58)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.2452)	0.0000	1	(1.8640)	02/07/2025
603160.SH	01/15/2025	SDB3260963070	0	(500)	10.2014	(5,499.34)	(5,100.72)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1792)	0.0000	1	(0.5178)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603160.SH	01/15/2025	SDB3260963070	0	(100)	10.2014	(1,099.87)	(1,020.14)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2358)	0.0000	1	(0.1036)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(5,100)	10.2562	(56,093.24)	(52,306.80)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.0928)	0.0000	1	(5.3460)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(800)	10.2562	(8,798.94)	(8,204.99)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8969)	0.0000	1	(0.8386)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(4,100)	10.2562	(45,094.57)	(42,050.57)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.7217)	0.0000	1	(4.2978)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(1,300)	10.2562	(14,298.28)	(13,333.11)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0825)	0.0000	1	(1.3627)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(400)	10.2562	(4,399.47)	(4,102.49)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9485)	0.0000	1	(0.4193)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(200)	10.2562	(2,199.74)	(2,051.25)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4742)	0.0000	1	(0.2096)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(300)	10.2562	(3,299.60)	(3,076.87)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7113)	0.0000	1	(0.3145)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(200)	10.2562	(2,199.74)	(2,051.25)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4742)	0.0000	1	(0.2096)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(100)	10.2562	(1,099.87)	(1,025.62)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2371)	0.0000	1	(0.1048)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(200)	10.2562	(2,199.74)	(2,051.25)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4742)	0.0000	1	(0.2096)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(1,800)	10.2562	(19,797.62)	(18,461.22)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.2681)	0.0000	1	(1.8868)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(500)	10.2562	(5,499.34)	(5,128.12)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1856)	0.0000	1	(0.5241)	02/07/2025
603160.SH	01/14/2025	SDB3260963070	0	(100)	10.2562	(1,099.87)	(1,025.62)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2371)	0.0000	1	(0.1048)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(5,100)	10.2499	(56,093.24)	(52,274.41)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.0853)	0.0000	1	(5.3386)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(800)	10.2499	(8,798.94)	(8,199.91)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8957)	0.0000	1	(0.8374)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(4,100)	10.2499	(45,094.57)	(42,024.52)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.7157)	0.0000	1	(4.2918)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(1,300)	10.2499	(14,298.28)	(13,324.85)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0806)	0.0000	1	(1.3608)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(400)	10.2499	(4,399.47)	(4,099.95)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9479)	0.0000	1	(0.4187)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(200)	10.2499	(2,199.74)	(2,049.98)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4739)	0.0000	1	(0.2094)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(300)	10.2499	(3,299.60)	(3,074.97)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7109)	0.0000	1	(0.3140)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(200)	10.2499	(2,199.74)	(2,049.98)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4739)	0.0000	1	(0.2094)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(100)	10.2499	(1,099.87)	(1,024.99)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2370)	0.0000	1	(0.1047)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(200)	10.2499	(2,199.74)	(2,049.98)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4739)	0.0000	1	(0.2094)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(1,800)	10.2499	(19,797.62)	(18,449.79)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.2654)	0.0000	1	(1.8842)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(500)	10.2499	(5,499.34)	(5,124.94)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1848)	0.0000	1	(0.5234)	02/07/2025
603160.SH	01/13/2025	SDB3260963070	0	(100)	10.2499	(1,099.87)	(1,024.99)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2370)	0.0000	1	(0.1047)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(5,100)	10.4029	(56,093.24)	(53,054.90)	0.0000	4.3300	(832.28)	0.00	20.2403	(36.7973)	0.0000	3	(16.5570)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(800)	10.4029	(8,798.94)	(8,322.34)	0.0000	4.3300	(832.28)	0.00	3.1750	(5.7721)	0.0000	3	(2.5972)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(4,100)	10.4029	(45,094.57)	(42,651.98)	0.0000	4.3300	(832.28)	0.00	16.2716	(29.5822)	0.0000	3	(13.3105)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(1,300)	10.4029	(14,298.28)	(13,523.80)	0.0000	4.3300	(832.28)	0.00	5.1593	(9.3797)	0.0000	3	(4.2204)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(400)	10.4029	(4,399.47)	(4,161.17)	0.0000	4.3300	(832.28)	0.00	1.5875	(2.8861)	0.0000	3	(1.2986)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(200)	10.4029	(2,199.74)	(2,080.58)	0.0000	4.3300	(832.28)	0.00	0.7937	(1.4430)	0.0000	3	(0.6493)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(300)	10.4029	(3,299.60)	(3,120.88)	0.0000	4.3300	(832.28)	0.00	1.1906	(2.1645)	0.0000	3	(0.9739)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(200)	10.4029	(2,199.74)	(2,080.58)	0.0000	4.3300	(832.28)	0.00	0.7937	(1.4430)	0.0000	3	(0.6493)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(100)	10.4029	(1,099.87)	(1,040.29)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7215)	0.0000	3	(0.3246)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(200)	10.4029	(2,199.74)	(2,080.58)	0.0000	4.3300	(832.28)	0.00	0.7937	(1.4430)	0.0000	3	(0.6493)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(1,800)	10.4029	(19,797.62)	(18,725.26)	0.0000	4.3300	(832.28)	0.00	7.1436	(12.9873)	0.0000	3	(5.8436)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(500)	10.4029	(5,499.34)	(5,201.46)	0.0000	4.3300	(832.28)	0.00	1.9843	(3.6076)	0.0000	3	(1.6232)	02/07/2025
603160.SH	01/10/2025	SDB3260963070	0	(100)	10.4029	(1,099.87)	(1,040.29)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7215)	0.0000	3	(0.3246)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(5,100)	9.9864	(56,093.24)	(50,830.68)	0.0000	4.3300	(832.28)	0.00	6.7468	(11.7747)	0.0000	1	(5.0279)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(800)	9.9864	(8,798.94)	(7,989.13)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8470)	0.0000	1	(0.7887)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(4,100)	9.9864	(45,094.57)	(40,944.27)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.4659)	0.0000	1	(4.0420)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(1,300)	9.9864	(14,298.28)	(12,982.33)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0014)	0.0000	1	(1.2816)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(400)	9.9864	(4,399.47)	(3,994.56)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9235)	0.0000	1	(0.3943)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(200)	9.9864	(2,199.74)	(1,997.28)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4618)	0.0000	1	(0.1972)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(300)	9.9864	(3,299.60)	(2,995.92)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.6926)	0.0000	1	(0.2958)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(200)	9.9864	(2,199.74)	(1,997.28)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4618)	0.0000	1	(0.1972)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(100)	9.9864	(1,099.87)	(998.64)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2309)	0.0000	1	(0.0986)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(200)	9.9864	(2,199.74)	(1,997.28)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4618)	0.0000	1	(0.1972)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(1,800)	9.9864	(19,797.62)	(17,975.53)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.1558)	0.0000	1	(1.7746)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(500)	9.9864	(5,499.34)	(4,993.20)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1544)	0.0000	1	(0.4929)	02/07/2025
603160.SH	01/09/2025	SDB3260963070	0	(100)	9.9864	(1,099.87)	(998.64)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2309)	0.0000	1	(0.0986)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603160.SH	01/08/2025	SDB3260963070	0	(5,100)	10.1500	(56,093.24)	(51,765.08)	0.0000	4.3300	(832.28)	0.00	6.7468	(11.9676)	0.0000	1	(5.2208)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(800)	10.1500	(8,798.94)	(8,120.01)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.8773)	0.0000	1	(0.8190)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(4,100)	10.1500	(45,094.57)	(41,615.06)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.6210)	0.0000	1	(4.1971)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(1,300)	10.1500	(14,298.28)	(13,195.02)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.0506)	0.0000	1	(1.3308)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(400)	10.1500	(4,399.47)	(4,060.01)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9386)	0.0000	1	(0.4095)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(200)	10.1500	(2,199.74)	(2,030.00)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4693)	0.0000	1	(0.2047)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(300)	10.1500	(3,299.60)	(3,045.00)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7040)	0.0000	1	(0.3071)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(200)	10.1500	(2,199.74)	(2,030.00)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4693)	0.0000	1	(0.2047)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(100)	10.1500	(1,099.87)	(1,015.00)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2347)	0.0000	1	(0.1024)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(200)	10.1500	(2,199.74)	(2,030.00)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4693)	0.0000	1	(0.2047)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(1,800)	10.1500	(19,797.62)	(18,270.03)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.2239)	0.0000	1	(1.8426)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(500)	10.1500	(5,499.34)	(5,075.01)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.1733)	0.0000	1	(0.5118)	02/07/2025
603160.SH	01/08/2025	SDB3260963070	0	(100)	10.1500	(1,099.87)	(1,015.00)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2347)	0.0000	1	(0.1024)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(5,100)	10.5052	(56,093.24)	(53,576.74)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.3864)	0.0000	1	(5.6396)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(800)	10.5052	(8,798.94)	(8,404.20)	0.0000	4.3300	(832.28)	0.00	1.0583	(1.9430)	0.0000	1	(0.8847)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(4,100)	10.5052	(45,094.57)	(43,071.50)	0.0000	4.3300	(832.28)	0.00	5.4239	(9.9577)	0.0000	1	(4.5338)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(1,300)	10.5052	(14,298.28)	(13,656.82)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.1573)	0.0000	1	(1.4376)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(400)	10.5052	(4,399.47)	(4,202.10)	0.0000	4.3300	(832.28)	0.00	0.5292	(0.9715)	0.0000	1	(0.4423)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(200)	10.5052	(2,199.74)	(2,101.05)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4857)	0.0000	1	(0.2212)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(300)	10.5052	(3,299.60)	(3,151.57)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7286)	0.0000	1	(0.3317)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(200)	10.5052	(2,199.74)	(2,101.05)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4857)	0.0000	1	(0.2212)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(100)	10.5052	(1,099.87)	(1,050.52)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2429)	0.0000	1	(0.1106)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(200)	10.5052	(2,199.74)	(2,101.05)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.4857)	0.0000	1	(0.2212)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(1,800)	10.5052	(19,797.62)	(18,909.44)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.3717)	0.0000	1	(1.9905)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(500)	10.5052	(5,499.34)	(5,252.62)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.2144)	0.0000	1	(0.5529)	02/07/2025
603160.SH	01/07/2025	SDB3260963070	0	(100)	10.5052	(1,099.87)	(1,050.52)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2429)	0.0000	1	(0.1106)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(5,100)	10.9987	(56,093.24)	(56,093.24)	0.0000	4.3300	(832.28)	0.00	6.7468	(12.9682)	0.0000	1	(6.2214)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(800)	10.9987	(8,798.94)	(8,798.94)	0.0000	4.3300	(832.28)	0.00	1.0583	(2.0342)	0.0000	1	(0.9759)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(4,100)	10.9987	(45,094.57)	(45,094.57)	0.0000	4.3300	(832.28)	0.00	5.4239	(10.4254)	0.0000	1	(5.0015)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(1,300)	10.9987	(14,298.28)	(14,298.28)	0.0000	4.3300	(832.28)	0.00	1.7198	(3.3056)	0.0000	1	(1.5859)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(400)	10.9987	(4,399.47)	(4,399.47)	0.0000	4.3300	(832.28)	0.00	0.5292	(1.0171)	0.0000	1	(0.4880)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(200)	10.9987	(2,199.74)	(2,199.74)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.5086)	0.0000	1	(0.2440)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(300)	10.9987	(3,299.60)	(3,299.60)	0.0000	4.3300	(832.28)	0.00	0.3969	(0.7628)	0.0000	1	(0.3660)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(200)	10.9987	(2,199.74)	(2,199.74)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.5086)	0.0000	1	(0.2440)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(100)	10.9987	(1,099.87)	(1,099.87)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2543)	0.0000	1	(0.1220)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(200)	10.9987	(2,199.74)	(2,199.74)	0.0000	4.3300	(832.28)	0.00	0.2646	(0.5086)	0.0000	1	(0.2440)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(1,800)	10.9987	(19,797.62)	(19,797.62)	0.0000	4.3300	(832.28)	0.00	2.3812	(4.5770)	0.0000	1	(2.1958)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(500)	10.9987	(5,499.34)	(5,499.34)	0.0000	4.3300	(832.28)	0.00	0.6614	(1.2714)	0.0000	1	(0.6099)	02/07/2025
603160.SH	01/06/2025	SDB3260963070	0	(100)	10.9987	(1,099.87)	(1,099.87)	0.0000	4.3300	(832.28)	0.00	0.1323	(0.2543)	0.0000	1	(0.1220)	02/07/2025
TOTAL SHENZHEN GOODIX TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												239.7088	(434.0903)	0.0000		(194.3815)	
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002356.ZK	01/17/2025	SDB3265127431	0	(14,000)	0.4587	(6,197.20)	(6,421.97)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(4.0137)	0.0000	1	(3.2683)	02/07/2025
002356.ZK	01/17/2025	SDB3265127431	0	(200)	0.4587	(88.48)	(91.74)	0.0000	4.3300	(2,250.00)	0.00	0.0106	(0.0573)	0.0000	1	(0.0467)	02/07/2025
002356.ZK	01/16/2025	SDB3265127431	0	(14,000)	0.4392	(6,197.20)	(6,149.12)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.8432)	0.0000	1	(3.0978)	02/07/2025
002356.ZK	01/16/2025	SDB3265127431	0	(1,200)	0.4392	(530.90)	(527.07)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3294)	0.0000	1	(0.2656)	02/07/2025
002356.ZK	01/15/2025	SDB3265127431	0	(14,000)	0.4446	(6,197.20)	(6,224.47)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.8903)	0.0000	1	(3.1449)	02/07/2025
002356.ZK	01/15/2025	SDB3265127431	0	(1,200)	0.4446	(530.90)	(533.53)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3335)	0.0000	1	(0.2696)	02/07/2025
002356.ZK	01/14/2025	SDB3265127431	0	(14,000)	0.4571	(6,197.20)	(6,399.43)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.9996)	0.0000	1	(3.2543)	02/07/2025
002356.ZK	01/14/2025	SDB3265127431	0	(1,200)	0.4571	(530.90)	(548.52)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3428)	0.0000	1	(0.2790)	02/07/2025
002356.ZK	01/13/2025	SDB3265127431	0	(14,000)	0.4519	(6,197.20)	(6,326.05)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.9538)	0.0000	1	(3.2084)	02/07/2025
002356.ZK	01/13/2025	SDB3265127431	0	(1,200)	0.4519	(530.90)	(542.23)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3389)	0.0000	1	(0.2750)	02/07/2025
002356.ZK	01/10/2025	SDB3265127431	0	(14,000)	0.4389	(6,197.20)	(6,144.70)	0.0000	4.3300	(2,250.00)	0.00	2.2362	(11.5213)	0.0000	3	(9.2852)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002356.ZK	01/10/2025	SDB3265127431	0	(1,200)	0.4389	(530.90)	(526.69)	0.0000	4.3300	(2,250.00)	0.00	0.1916	(0.9875)	0.0000	3	(0.7960)	02/07/2025
002356.ZK	01/09/2025	SDB3265127431	0	(14,000)	0.4241	(6,197.20)	(5,937.20)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.7108)	0.0000	1	(2.9654)	02/07/2025
002356.ZK	01/09/2025	SDB3265127431	0	(1,200)	0.4241	(530.90)	(508.90)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3181)	0.0000	1	(0.2542)	02/07/2025
002356.ZK	01/08/2025	SDB3265127431	0	(14,000)	0.4427	(6,197.20)	(6,197.20)	0.0000	4.3300	(2,250.00)	0.00	0.7454	(3.8732)	0.0000	1	(3.1279)	02/07/2025
002356.ZK	01/08/2025	SDB3265127431	0	(1,200)	0.4424	(530.90)	(530.90)	0.0000	4.3300	(2,250.00)	0.00	0.0639	(0.3318)	0.0000	1	(0.2680)	02/07/2025
TOTAL SHENZHEN HEMEI GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												8.0392	(41.8453)	0.0000		(33.8061)	
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
688559.SH	01/17/2025	SDB3263589453	0	(702)	4.4006	(3,297.80)	(3,089.25)	0.0000	4.3300	(1,943.08)	0.00	0.3967	(1.6674)	0.0000	1	(1.2708)	02/07/2025
688559.SH	01/17/2025	SDB3263589453	0	(2,398)	4.4006	(11,265.13)	(10,552.75)	0.0000	4.3300	(1,943.08)	0.00	1.3549	(5.6958)	0.0000	1	(4.3408)	02/07/2025
688559.SH	01/17/2025	SDB3263589453	0	(3,338)	4.4006	(15,680.99)	(14,689.35)	0.0000	4.3300	(1,943.08)	0.00	1.8861	(7.9285)	0.0000	1	(6.0424)	02/07/2025
688559.SH	01/16/2025	SDB3263589453	0	(702)	4.1039	(3,297.80)	(2,880.97)	0.0000	4.3300	(1,943.08)	0.00	0.3967	(1.5550)	0.0000	1	(1.1583)	02/07/2025
688559.SH	01/16/2025	SDB3263589453	0	(2,398)	4.1039	(11,265.13)	(9,841.26)	0.0000	4.3300	(1,943.08)	0.00	1.3549	(5.3118)	0.0000	1	(3.9568)	02/07/2025
688559.SH	01/16/2025	SDB3263589453	0	(3,338)	4.1039	(15,680.99)	(13,698.97)	0.0000	4.3300	(1,943.08)	0.00	1.8861	(7.3939)	0.0000	1	(5.5079)	02/07/2025
688559.SH	01/16/2025	SDB3263589453	0	(500)	4.1039	(2,348.86)	(2,051.97)	0.0000	4.3300	(1,943.08)	0.00	0.2825	(1.1075)	0.0000	1	(0.8250)	02/07/2025
688559.SH	01/15/2025	SDB3263589453	0	(702)	4.1197	(3,297.80)	(2,892.05)	0.0000	4.3300	(1,957.09)	0.00	0.3967	(1.5722)	0.0000	1	(1.1756)	02/07/2025
688559.SH	01/15/2025	SDB3263589453	0	(2,398)	4.1197	(11,265.13)	(9,879.11)	0.0000	4.3300	(1,957.09)	0.00	1.3549	(5.3706)	0.0000	1	(4.0157)	02/07/2025
688559.SH	01/15/2025	SDB3263589453	0	(3,338)	4.1197	(15,680.99)	(13,751.66)	0.0000	4.3300	(1,957.09)	0.00	1.8861	(7.4759)	0.0000	1	(5.5898)	02/07/2025
688559.SH	01/15/2025	SDB3263589453	0	(900)	4.1197	(4,227.95)	(3,707.76)	0.0000	4.3300	(1,957.09)	0.00	0.5085	(2.0157)	0.0000	1	(1.5071)	02/07/2025
688559.SH	01/14/2025	SDB3263589453	0	(702)	4.2568	(3,297.80)	(2,988.25)	0.0000	4.3300	(1,978.24)	0.00	0.3967	(1.6421)	0.0000	1	(1.2454)	02/07/2025
688559.SH	01/14/2025	SDB3263589453	0	(2,398)	4.2568	(11,265.13)	(10,207.72)	0.0000	4.3300	(1,978.24)	0.00	1.3549	(5.6093)	0.0000	1	(4.2543)	02/07/2025
688559.SH	01/14/2025	SDB3263589453	0	(3,338)	4.2568	(15,680.99)	(14,209.08)	0.0000	4.3300	(1,978.24)	0.00	1.8861	(7.8081)	0.0000	1	(5.9220)	02/07/2025
688559.SH	01/14/2025	SDB3263589453	0	(1,600)	4.2568	(7,516.35)	(6,810.83)	0.0000	4.3300	(1,978.24)	0.00	0.9041	(3.7426)	0.0000	1	(2.8386)	02/07/2025
688559.SH	01/13/2025	SDB3263589453	0	(702)	4.2328	(3,297.80)	(2,971.42)	0.0000	4.3300	(1,993.64)	0.00	0.3967	(1.6455)	0.0000	1	(1.2489)	02/07/2025
688559.SH	01/13/2025	SDB3263589453	0	(2,398)	4.2328	(11,265.13)	(10,150.23)	0.0000	4.3300	(1,993.64)	0.00	1.3549	(5.6211)	0.0000	1	(4.2662)	02/07/2025
688559.SH	01/13/2025	SDB3263589453	0	(3,338)	4.2328	(15,680.99)	(14,129.05)	0.0000	4.3300	(1,993.64)	0.00	1.8861	(7.8245)	0.0000	1	(5.9385)	02/07/2025
688559.SH	01/13/2025	SDB3263589453	0	(2,200)	4.2328	(10,334.99)	(9,312.14)	0.0000	4.3300	(1,993.64)	0.00	1.2431	(5.1570)	0.0000	1	(3.9139)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(702)	4.3059	(3,297.80)	(3,022.76)	0.0000	4.3300	(2,074.62)	0.00	1.1900	(5.2259)	0.0000	3	(4.0360)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(2,398)	4.3059	(11,265.13)	(10,325.61)	0.0000	4.3300	(2,074.62)	0.00	4.0648	(17.8515)	0.0000	3	(13.7866)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(3,338)	4.3059	(15,680.99)	(14,373.18)	0.0000	4.3300	(2,074.62)	0.00	5.6582	(24.8491)	0.0000	3	(19.1909)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(2,598)	4.3059	(12,204.68)	(11,186.80)	0.0000	4.3300	(2,074.62)	0.00	4.4039	(19.3403)	0.0000	3	(14.9365)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(2,637)	4.3059	(12,387.89)	(11,354.73)	0.0000	4.3300	(2,074.62)	0.00	4.4700	(19.6307)	0.0000	3	(15.1607)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(1,132)	4.3059	(5,317.82)	(4,874.31)	0.0000	4.3300	(2,074.62)	0.00	1.9188	(8.4270)	0.0000	3	(6.5081)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(408)	4.3059	(1,916.67)	(1,756.82)	0.0000	4.3300	(2,074.62)	0.00	0.6916	(3.0373)	0.0000	3	(2.3457)	02/07/2025
688559.SH	01/10/2025	SDB3263589453	0	(425)	4.3059	(1,996.53)	(1,830.02)	0.0000	4.3300	(2,074.62)	0.00	0.7204	(3.1638)	0.0000	3	(2.4434)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(702)	4.2748	(3,297.80)	(3,000.94)	0.0000	4.3300	(2,082.01)	0.00	0.3967	(1.7356)	0.0000	1	(1.3389)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(2,398)	4.2748	(11,265.13)	(10,251.07)	0.0000	4.3300	(2,082.01)	0.00	1.3549	(5.9286)	0.0000	1	(4.5736)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(3,338)	4.2748	(15,680.99)	(14,269.42)	0.0000	4.3300	(2,082.01)	0.00	1.8861	(8.2525)	0.0000	1	(6.3665)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(2,598)	4.2748	(12,204.68)	(11,106.03)	0.0000	4.3300	(2,082.01)	0.00	1.4680	(6.4230)	0.0000	1	(4.9551)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(2,637)	4.2748	(12,387.89)	(11,272.75)	0.0000	4.3300	(2,082.01)	0.00	1.4900	(6.5195)	0.0000	1	(5.0295)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(1,132)	4.2748	(5,317.82)	(4,839.12)	0.0000	4.3300	(2,082.01)	0.00	0.6396	(2.7986)	0.0000	1	(2.1590)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(408)	4.2748	(1,916.67)	(1,744.13)	0.0000	4.3300	(2,082.01)	0.00	0.2305	(1.0087)	0.0000	1	(0.7782)	02/07/2025
688559.SH	01/09/2025	SDB3263589453	0	(1,025)	4.2748	(4,815.16)	(4,381.71)	0.0000	4.3300	(2,082.01)	0.00	0.5792	(2.5341)	0.0000	1	(1.9550)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(702)	4.3076	(3,297.80)	(3,023.90)	0.0000	4.3300	(2,082.01)	0.00	0.3967	(1.7488)	0.0000	1	(1.3522)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(2,398)	4.3076	(11,265.13)	(10,329.51)	0.0000	4.3300	(2,082.01)	0.00	1.3549	(5.9739)	0.0000	1	(4.6190)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(3,338)	4.3076	(15,680.99)	(14,378.62)	0.0000	4.3300	(2,082.01)	0.00	1.8861	(8.3157)	0.0000	1	(6.4296)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(2,598)	4.3076	(12,204.68)	(11,191.03)	0.0000	4.3300	(2,082.01)	0.00	1.4680	(6.4722)	0.0000	1	(5.0042)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(2,637)	4.3076	(12,387.89)	(11,359.02)	0.0000	4.3300	(2,082.01)	0.00	1.4900	(6.5693)	0.0000	1	(5.0794)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(1,132)	4.3076	(5,317.82)	(4,876.15)	0.0000	4.3300	(2,082.01)	0.00	0.6396	(2.8201)	0.0000	1	(2.1804)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(408)	4.3076	(1,916.67)	(1,757.48)	0.0000	4.3300	(2,082.01)	0.00	0.2305	(1.0164)	0.0000	1	(0.7859)	02/07/2025
688559.SH	01/08/2025	SDB3263589453	0	(1,025)	4.3076	(4,815.16)	(4,415.24)	0.0000	4.3300	(2,082.01)	0.00	0.5792	(2.5535)	0.0000	1	(1.9743)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(702)	4.4929	(3,297.80)	(3,154.00)	0.0000	4.3300	(2,082.01)	0.00	0.3967	(1.8241)	0.0000	1	(1.4274)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(2,398)	4.4929	(11,265.13)	(10,773.92)	0.0000	4.3300	(2,082.01)	0.00	1.3549	(6.2310)	0.0000	1	(4.8760)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688559.SH	01/07/2025	SDB3263589453	0	(3,338)	4.4929	(15,680.99)	(14,997.22)	0.0000	4.3300	(2,082.01)	0.00	1.8861	(8.6735)	0.0000	1	(6.7874)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(2,598)	4.4929	(12,204.68)	(11,672.49)	0.0000	4.3300	(2,082.01)	0.00	1.4680	(6.7506)	0.0000	1	(5.2827)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(2,637)	4.4929	(12,387.89)	(11,847.72)	0.0000	4.3300	(2,082.01)	0.00	1.4900	(6.8520)	0.0000	1	(5.3620)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(1,132)	4.4929	(5,317.82)	(5,085.94)	0.0000	4.3300	(2,082.01)	0.00	0.6396	(2.9414)	0.0000	1	(2.3018)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(408)	4.4929	(1,916.67)	(1,833.09)	0.0000	4.3300	(2,082.01)	0.00	0.2305	(1.0601)	0.0000	1	(0.8296)	02/07/2025
688559.SH	01/07/2025	SDB3263589453	0	(1,025)	4.4929	(4,815.16)	(4,605.20)	0.0000	4.3300	(2,082.01)	0.00	0.5792	(2.6634)	0.0000	1	(2.0842)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(702)	4.6977	(3,297.80)	(3,297.80)	0.0000	4.3300	(2,082.01)	0.00	0.3967	(1.9072)	0.0000	1	(1.5106)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(2,398)	4.6977	(11,265.13)	(11,265.13)	0.0000	4.3300	(2,082.01)	0.00	1.3549	(6.5150)	0.0000	1	(5.1601)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(3,338)	4.6977	(15,680.99)	(15,680.99)	0.0000	4.3300	(2,082.01)	0.00	1.8861	(9.0689)	0.0000	1	(7.1828)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(2,598)	4.6977	(12,204.68)	(12,204.68)	0.0000	4.3300	(2,082.01)	0.00	1.4680	(7.0584)	0.0000	1	(5.5905)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(2,637)	4.6977	(12,387.89)	(12,387.89)	0.0000	4.3300	(2,082.01)	0.00	1.4900	(7.1644)	0.0000	1	(5.6744)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(1,132)	4.6977	(5,317.82)	(5,317.82)	0.0000	4.3300	(2,082.01)	0.00	0.6396	(3.0755)	0.0000	1	(2.4359)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(408)	4.6977	(1,916.67)	(1,916.67)	0.0000	4.3300	(2,082.01)	0.00	0.2305	(1.1085)	0.0000	1	(0.8779)	02/07/2025
688559.SH	01/06/2025	SDB3263589453	0	(1,025)	4.6977	(4,815.16)	(4,815.16)	0.0000	4.3300	(2,082.01)	0.00	0.5792	(2.7848)	0.0000	1	(2.2056)	02/07/2025
TOTAL SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND												76.4239	(334.0195)	0.0000		(257.5956)	
SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300124.ZK	01/17/2025	SDB3265531291	0	(2,100)	8.4120	(17,109.68)	(17,665.19)	0.0000	4.3300	(1,475.00)	0.00	2.0579	(7.2378)	0.0000	1	(5.1799)	02/07/2025
300124.ZK	01/17/2025	SDB3265531291	0	(4,000)	8.4120	(32,885.30)	(33,647.99)	0.0000	4.3300	(1,475.00)	0.00	3.9554	(13.7863)	0.0000	1	(9.8310)	02/07/2025
300124.ZK	01/17/2025	SDB3265531291	0	(71,900)	8.4120	(576,323.37)	(604,822.58)	0.0000	4.3300	(1,475.00)	0.00	69.3189	(247.8093)	0.0000	1	(178.4904)	02/07/2025
300124.ZK	01/17/2025	SDB3265531291	0	(51,700)	8.4120	(415,485.03)	(434,900.24)	0.0000	4.3300	(1,475.00)	0.00	49.9736	(178.1883)	0.0000	1	(128.2147)	02/07/2025
300124.ZK	01/17/2025	SDB3265531291	0	(12,900)	8.4120	(103,670.35)	(108,514.76)	0.0000	4.3300	(1,475.00)	0.00	12.4692	(44.4609)	0.0000	1	(31.9917)	02/07/2025
300124.ZK	01/16/2025	SDB3265531291	0	(71,900)	8.0156	(576,323.37)	(576,323.37)	0.0000	4.3300	(1,475.00)	0.00	69.3189	(236.1325)	0.0000	1	(166.8136)	02/07/2025
300124.ZK	01/16/2025	SDB3265531291	0	(51,700)	8.0365	(415,485.03)	(415,485.03)	0.0000	4.3300	(1,475.00)	0.00	49.9736	(170.2335)	0.0000	1	(120.2598)	02/07/2025
300124.ZK	01/16/2025	SDB3265531291	0	(12,900)	8.0365	(103,670.35)	(103,670.35)	0.0000	4.3300	(1,475.00)	0.00	12.4692	(42.4760)	0.0000	1	(30.0068)	02/07/2025
TOTAL SHENZHEN INOVANCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												269.5368	(940.3246)	0.0000		(670.7878)	
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND																	
002243.ZK	01/17/2025	SDB3265465998	0	(1,800)	1.0930	(1,942.54)	(1,967.43)	0.0000	4.3300	(1,655.73)	0.00	0.2336	(0.9049)	0.0000	1	(0.6712)	02/07/2025
002243.ZK	01/17/2025	SDB3265465998	0	(18,800)	1.0930	(19,994.80)	(20,548.68)	0.0000	4.3300	(1,655.73)	0.00	2.4049	(9.4508)	0.0000	1	(7.0459)	02/07/2025
002243.ZK	01/17/2025	SDB3265465998	0	(42,100)	1.0930	(42,946.59)	(46,015.93)	0.0000	4.3300	(1,655.73)	0.00	5.1655	(21.1638)	0.0000	1	(15.9983)	02/07/2025
002243.ZK	01/17/2025	SDB3265465998	0	(3,400)	1.0930	(3,452.68)	(3,716.25)	0.0000	4.3300	(1,655.73)	0.00	0.4153	(1.7092)	0.0000	1	(1.2939)	02/07/2025
002243.ZK	01/17/2025	SDB3265465998	0	(53,600)	1.0930	(56,516.59)	(58,585.60)	0.0000	4.3300	(1,655.73)	0.00	6.7977	(26.9449)	0.0000	1	(20.1472)	02/07/2025
002243.ZK	01/16/2025	SDB3265465998	0	(42,100)	1.0253	(42,946.59)	(43,165.38)	0.0000	4.3300	(1,655.73)	0.00	5.1655	(19.8528)	0.0000	1	(14.6873)	02/07/2025
002243.ZK	01/16/2025	SDB3265465998	0	(3,400)	1.0253	(3,452.68)	(3,486.04)	0.0000	4.3300	(1,655.73)	0.00	0.4153	(1.6033)	0.0000	1	(1.1880)	02/07/2025
002243.ZK	01/16/2025	SDB3265465998	0	(53,600)	1.0253	(56,516.59)	(54,956.40)	0.0000	4.3300	(1,655.73)	0.00	6.7977	(25.2758)	0.0000	1	(18.4781)	02/07/2025
002243.ZK	01/15/2025	SDB3265465998	0	(53,600)	1.0544	(56,516.59)	(56,516.59)	0.0000	4.3300	(1,618.14)	0.00	6.7977	(25.4033)	0.0000	1	(18.6056)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,700)	1.0570	(2,846.90)	(2,854.03)	0.0000	4.3300	(1,609.91)	0.00	0.3424	(1.2763)	0.0000	1	(0.9339)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,700)	1.0570	(2,858.87)	(2,854.03)	0.0000	4.3300	(1,609.91)	0.00	0.3439	(1.2763)	0.0000	1	(0.9325)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,200)	1.0570	(2,409.52)	(2,325.51)	0.0000	4.3300	(1,609.91)	0.00	0.2898	(1.0400)	0.0000	1	(0.7501)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(900)	1.0570	(972.14)	(951.34)	0.0000	4.3300	(1,609.91)	0.00	0.1169	(0.4254)	0.0000	1	(0.3085)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(6,000)	1.0570	(6,604.12)	(6,342.29)	0.0000	4.3300	(1,609.91)	0.00	0.7943	(2.8363)	0.0000	1	(2.0419)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(1,700)	1.0570	(1,871.17)	(1,796.98)	0.0000	4.3300	(1,609.91)	0.00	0.2251	(0.8036)	0.0000	1	(0.5785)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(8,200)	1.0570	(9,025.63)	(8,667.80)	0.0000	4.3300	(1,609.91)	0.00	1.0856	(3.8762)	0.0000	1	(2.7906)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,400)	1.0570	(2,641.65)	(2,536.92)	0.0000	4.3300	(1,609.91)	0.00	0.3177	(1.1345)	0.0000	1	(0.8168)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(1,100)	1.0570	(1,210.76)	(1,162.75)	0.0000	4.3300	(1,609.91)	0.00	0.1456	(0.5200)	0.0000	1	(0.3744)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(4,500)	1.0570	(4,953.09)	(4,756.72)	0.0000	4.3300	(1,609.91)	0.00	0.5957	(2.1272)	0.0000	1	(1.5314)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(4,900)	1.0570	(5,393.37)	(5,179.54)	0.0000	4.3300	(1,609.91)	0.00	0.6487	(2.3163)	0.0000	1	(1.6676)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(700)	1.0570	(770.48)	(739.93)	0.0000	4.3300	(1,609.91)	0.00	0.0927	(0.3309)	0.0000	1	(0.2382)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,100)	1.0570	(2,311.44)	(2,219.80)	0.0000	4.3300	(1,609.91)	0.00	0.2780	(0.9927)	0.0000	1	(0.7147)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(200)	1.0570	(220.14)	(211.41)	0.0000	4.3300	(1,609.91)	0.00	0.0265	(0.0945)	0.0000	1	(0.0681)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(2,100)	1.0570	(2,311.44)	(2,219.80)	0.0000	4.3300	(1,609.91)	0.00	0.2780	(0.9927)	0.0000	1	(0.7147)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(5,300)	1.0570	(5,833.64)	(5,602.36)	0.0000	4.3300	(1,609.91)	0.00	0.7017	(2.5054)	0.0000	1	(1.8037)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002243.ZK	01/14/2025	SDB3260123473	0	(100)	1.0570	(110.07)	(105.70)	0.0000	4.3300	(1,609.91)	0.00	0.0132	(0.0473)	0.0000	1	(0.0340)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(600)	1.0570	(660.41)	(634.23)	0.0000	4.3300	(1,609.91)	0.00	0.0794	(0.2836)	0.0000	1	(0.2042)	02/07/2025
002243.ZK	01/14/2025	SDB3260123473	0	(300)	1.0570	(330.21)	(317.11)	0.0000	4.3300	(1,609.91)	0.00	0.0397	(0.1418)	0.0000	1	(0.1021)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,700)	1.0616	(2,846.90)	(2,866.32)	0.0000	4.3300	(1,609.91)	0.00	0.3424	(1.2818)	0.0000	1	(0.9394)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,700)	1.0616	(2,858.87)	(2,866.32)	0.0000	4.3300	(1,609.91)	0.00	0.3439	(1.2818)	0.0000	1	(0.9380)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,200)	1.0616	(2,409.52)	(2,335.52)	0.0000	4.3300	(1,609.91)	0.00	0.2898	(1.0444)	0.0000	1	(0.7546)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(900)	1.0616	(972.14)	(955.44)	0.0000	4.3300	(1,609.91)	0.00	0.1169	(0.4273)	0.0000	1	(0.3103)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(6,000)	1.0616	(6,604.12)	(6,369.60)	0.0000	4.3300	(1,609.91)	0.00	0.7943	(2.8485)	0.0000	1	(2.0541)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(1,700)	1.0616	(1,871.17)	(1,804.72)	0.0000	4.3300	(1,609.91)	0.00	0.2251	(0.8071)	0.0000	1	(0.5820)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(8,200)	1.0616	(9,025.63)	(8,705.12)	0.0000	4.3300	(1,609.91)	0.00	1.0856	(3.8929)	0.0000	1	(2.8073)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,400)	1.0616	(2,641.65)	(2,547.84)	0.0000	4.3300	(1,609.91)	0.00	0.3177	(1.1394)	0.0000	1	(0.8217)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(1,100)	1.0616	(1,210.76)	(1,167.76)	0.0000	4.3300	(1,609.91)	0.00	0.1456	(0.5222)	0.0000	1	(0.3766)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(4,500)	1.0616	(4,953.09)	(4,777.20)	0.0000	4.3300	(1,609.91)	0.00	0.5957	(2.1363)	0.0000	1	(1.5406)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(4,900)	1.0616	(5,393.37)	(5,201.84)	0.0000	4.3300	(1,609.91)	0.00	0.6487	(2.3262)	0.0000	1	(1.6775)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(700)	1.0616	(770.48)	(743.12)	0.0000	4.3300	(1,609.91)	0.00	0.0927	(0.3323)	0.0000	1	(0.2396)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,100)	1.0616	(2,311.44)	(2,229.36)	0.0000	4.3300	(1,609.91)	0.00	0.2780	(0.9970)	0.0000	1	(0.7189)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(200)	1.0616	(220.14)	(212.32)	0.0000	4.3300	(1,609.91)	0.00	0.0265	(0.0949)	0.0000	1	(0.0685)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(2,100)	1.0616	(2,311.44)	(2,229.36)	0.0000	4.3300	(1,609.91)	0.00	0.2780	(0.9970)	0.0000	1	(0.7189)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(5,300)	1.0616	(5,833.64)	(5,626.48)	0.0000	4.3300	(1,609.91)	0.00	0.7017	(2.5161)	0.0000	1	(1.8145)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(100)	1.0616	(110.07)	(106.16)	0.0000	4.3300	(1,609.91)	0.00	0.0132	(0.0475)	0.0000	1	(0.0342)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(600)	1.0616	(660.41)	(636.96)	0.0000	4.3300	(1,609.91)	0.00	0.0794	(0.2848)	0.0000	1	(0.2054)	02/07/2025
002243.ZK	01/13/2025	SDB3260123473	0	(300)	1.0616	(330.21)	(318.48)	0.0000	4.3300	(1,609.91)	0.00	0.0397	(0.1424)	0.0000	1	(0.1027)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(2,200)	1.0973	(2,409.52)	(2,413.99)	0.0000	4.3300	(1,595.55)	0.00	0.8694	(3.2097)	0.0000	3	(2.3403)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(900)	1.0973	(972.14)	(987.54)	0.0000	4.3300	(1,595.55)	0.00	0.3508	(1.3131)	0.0000	3	(0.9623)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(6,000)	1.0973	(6,604.12)	(6,583.61)	0.0000	4.3300	(1,595.55)	0.00	2.3830	(8.7538)	0.0000	3	(6.3708)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(1,700)	1.0973	(1,871.17)	(1,865.36)	0.0000	4.3300	(1,595.55)	0.00	0.6752	(2.4802)	0.0000	3	(1.8051)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(8,200)	1.0973	(9,025.63)	(8,997.60)	0.0000	4.3300	(1,595.55)	0.00	3.2567	(11.9635)	0.0000	3	(8.7067)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(2,400)	1.0973	(2,641.65)	(2,633.44)	0.0000	4.3300	(1,595.55)	0.00	0.9532	(3.5015)	0.0000	3	(2.5483)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(1,100)	1.0973	(1,210.76)	(1,206.99)	0.0000	4.3300	(1,595.55)	0.00	0.4369	(1.6049)	0.0000	3	(1.1680)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(4,500)	1.0973	(4,953.09)	(4,937.71)	0.0000	4.3300	(1,595.55)	0.00	1.7872	(6.5653)	0.0000	3	(4.7781)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(4,900)	1.0973	(5,393.37)	(5,376.61)	0.0000	4.3300	(1,595.55)	0.00	1.9461	(7.1489)	0.0000	3	(5.2028)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(700)	1.0973	(770.48)	(768.09)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(1.0213)	0.0000	3	(0.7433)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(2,100)	1.0973	(2,311.44)	(2,304.26)	0.0000	4.3300	(1,595.55)	0.00	0.8340	(3.0638)	0.0000	3	(2.2298)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(200)	1.0973	(220.14)	(219.45)	0.0000	4.3300	(1,595.55)	0.00	0.0794	(0.2918)	0.0000	3	(0.2124)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(2,100)	1.0973	(2,311.44)	(2,304.26)	0.0000	4.3300	(1,595.55)	0.00	0.8340	(3.0638)	0.0000	3	(2.2298)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(5,300)	1.0973	(5,833.64)	(5,815.52)	0.0000	4.3300	(1,595.55)	0.00	2.1050	(7.7325)	0.0000	3	(5.6275)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(100)	1.0973	(110.07)	(109.73)	0.0000	4.3300	(1,595.55)	0.00	0.0397	(0.1459)	0.0000	3	(0.1062)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(600)	1.0973	(660.41)	(658.36)	0.0000	4.3300	(1,595.55)	0.00	0.2383	(0.8754)	0.0000	3	(0.6371)	02/07/2025
002243.ZK	01/10/2025	SDB3260123473	0	(300)	1.0973	(330.21)	(329.18)	0.0000	4.3300	(1,595.55)	0.00	0.1191	(0.4377)	0.0000	3	(0.3185)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(2,200)	1.0222	(2,409.52)	(2,248.74)	0.0000	4.3300	(1,595.55)	0.00	0.2898	(0.9967)	0.0000	1	(0.7069)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(900)	1.0222	(972.14)	(919.94)	0.0000	4.3300	(1,595.55)	0.00	0.1169	(0.4077)	0.0000	1	(0.2908)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(6,000)	1.0222	(6,604.12)	(6,132.94)	0.0000	4.3300	(1,595.55)	0.00	0.7943	(2.7182)	0.0000	1	(1.9238)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(1,700)	1.0222	(1,871.17)	(1,737.67)	0.0000	4.3300	(1,595.55)	0.00	0.2251	(0.7701)	0.0000	1	(0.5451)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(8,200)	1.0222	(9,025.63)	(8,381.68)	0.0000	4.3300	(1,595.55)	0.00	1.0856	(3.7148)	0.0000	1	(2.6293)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(2,400)	1.0222	(2,641.65)	(2,453.17)	0.0000	4.3300	(1,595.55)	0.00	0.3177	(1.0873)	0.0000	1	(0.7695)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(1,100)	1.0222	(1,210.76)	(1,124.37)	0.0000	4.3300	(1,595.55)	0.00	0.1456	(0.4983)	0.0000	1	(0.3527)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(4,500)	1.0222	(4,953.09)	(4,599.70)	0.0000	4.3300	(1,595.55)	0.00	0.5957	(2.0386)	0.0000	1	(1.4429)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(4,900)	1.0222	(5,393.37)	(5,008.56)	0.0000	4.3300	(1,595.55)	0.00	0.6487	(2.2198)	0.0000	1	(1.5711)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(700)	1.0222	(770.48)	(715.51)	0.0000	4.3300	(1,595.55)	0.00	0.0927	(0.3171)	0.0000	1	(0.2244)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(2,100)	1.0222	(2,311.44)	(2,146.53)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9514)	0.0000	1	(0.6733)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(200)	1.0222	(220.14)	(204.43)	0.0000	4.3300	(1,595.55)	0.00	0.0265	(0.0906)	0.0000	1	(0.0641)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(2,100)	1.0222	(2,311.44)	(2,146.53)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9514)	0.0000	1	(0.6733)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(5,300)	1.0222	(5,833.64)	(5,41										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002243.ZK	01/09/2025	SDB3260123473	0	(100)	1.0222	(110.07)	(102.22)	0.0000	4.3300	(1,595.55)	0.00	0.0132	(0.0453)	0.0000	1	(0.0321)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(600)	1.0222	(660.41)	(613.29)	0.0000	4.3300	(1,595.55)	0.00	0.0794	(0.2718)	0.0000	1	(0.1924)	02/07/2025
002243.ZK	01/09/2025	SDB3260123473	0	(300)	1.0222	(330.21)	(306.65)	0.0000	4.3300	(1,595.55)	0.00	0.0397	(0.1359)	0.0000	1	(0.0962)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(2,200)	1.0033	(2,409.52)	(2,207.21)	0.0000	4.3300	(1,595.55)	0.00	0.2898	(0.9783)	0.0000	1	(0.6884)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(900)	1.0033	(972.14)	(902.95)	0.0000	4.3300	(1,595.55)	0.00	0.1169	(0.4002)	0.0000	1	(0.2833)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(6,000)	1.0033	(6,604.12)	(6,019.67)	0.0000	4.3300	(1,595.55)	0.00	0.7943	(2.6680)	0.0000	1	(1.8736)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(1,700)	1.0033	(1,871.17)	(1,705.57)	0.0000	4.3300	(1,595.55)	0.00	0.2251	(0.7559)	0.0000	1	(0.5309)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(8,200)	1.0033	(9,025.63)	(8,226.88)	0.0000	4.3300	(1,595.55)	0.00	1.0856	(3.6462)	0.0000	1	(2.5606)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(2,400)	1.0033	(2,641.65)	(2,407.87)	0.0000	4.3300	(1,595.55)	0.00	0.3177	(1.0672)	0.0000	1	(0.7495)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(1,100)	1.0033	(1,210.76)	(1,103.61)	0.0000	4.3300	(1,595.55)	0.00	0.1456	(0.4891)	0.0000	1	(0.3435)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(4,500)	1.0033	(4,953.09)	(4,514.75)	0.0000	4.3300	(1,595.55)	0.00	0.5957	(2.0010)	0.0000	1	(1.4052)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(4,900)	1.0033	(5,393.37)	(4,916.06)	0.0000	4.3300	(1,595.55)	0.00	0.6487	(2.1788)	0.0000	1	(1.5301)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(700)	1.0033	(770.48)	(702.29)	0.0000	4.3300	(1,595.55)	0.00	0.0927	(0.3113)	0.0000	1	(0.2186)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(2,100)	1.0033	(2,311.44)	(2,106.88)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9338)	0.0000	1	(0.6558)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(200)	1.0033	(220.14)	(200.66)	0.0000	4.3300	(1,595.55)	0.00	0.0265	(0.0889)	0.0000	1	(0.0625)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(2,100)	1.0033	(2,311.44)	(2,106.88)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9338)	0.0000	1	(0.6558)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(5,300)	1.0033	(5,833.64)	(5,317.37)	0.0000	4.3300	(1,595.55)	0.00	0.7017	(2.3567)	0.0000	1	(1.6551)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(100)	1.0033	(110.07)	(100.33)	0.0000	4.3300	(1,595.55)	0.00	0.0132	(0.0445)	0.0000	1	(0.0312)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(600)	1.0033	(660.41)	(601.97)	0.0000	4.3300	(1,595.55)	0.00	0.0794	(0.2668)	0.0000	1	(0.1874)	02/07/2025
002243.ZK	01/08/2025	SDB3260123473	0	(300)	1.0033	(330.21)	(300.98)	0.0000	4.3300	(1,595.55)	0.00	0.0397	(0.1334)	0.0000	1	(0.0937)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(2,200)	1.0631	(2,409.52)	(2,338.81)	0.0000	4.3300	(1,595.55)	0.00	0.2898	(1.0366)	0.0000	1	(0.7468)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(900)	1.0631	(972.14)	(956.79)	0.0000	4.3300	(1,595.55)	0.00	0.1169	(0.4241)	0.0000	1	(0.3071)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(6,000)	1.0631	(6,604.12)	(6,378.58)	0.0000	4.3300	(1,595.55)	0.00	0.7943	(2.8270)	0.0000	1	(2.0327)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(1,700)	1.0631	(1,871.17)	(1,807.26)	0.0000	4.3300	(1,595.55)	0.00	0.2251	(0.8010)	0.0000	1	(0.5759)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(8,200)	1.0631	(9,025.63)	(8,717.39)	0.0000	4.3300	(1,595.55)	0.00	1.0856	(3.8636)	0.0000	1	(2.7780)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(2,400)	1.0631	(2,641.65)	(2,551.43)	0.0000	4.3300	(1,595.55)	0.00	0.3177	(1.1308)	0.0000	1	(0.8131)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(1,100)	1.0631	(1,210.76)	(1,169.41)	0.0000	4.3300	(1,595.55)	0.00	0.1456	(0.5183)	0.0000	1	(0.3727)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(4,500)	1.0631	(4,953.09)	(4,783.93)	0.0000	4.3300	(1,595.55)	0.00	0.5957	(2.1203)	0.0000	1	(1.5245)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(4,900)	1.0631	(5,393.37)	(5,209.17)	0.0000	4.3300	(1,595.55)	0.00	0.6487	(2.3088)	0.0000	1	(1.6601)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(700)	1.0631	(770.48)	(744.17)	0.0000	4.3300	(1,595.55)	0.00	0.0927	(0.3298)	0.0000	1	(0.2372)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(2,100)	1.0631	(2,311.44)	(2,232.50)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9895)	0.0000	1	(0.7115)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(200)	1.0631	(220.14)	(212.62)	0.0000	4.3300	(1,595.55)	0.00	0.0265	(0.0942)	0.0000	1	(0.0678)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(2,100)	1.0631	(2,311.44)	(2,232.50)	0.0000	4.3300	(1,595.55)	0.00	0.2780	(0.9895)	0.0000	1	(0.7115)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(5,300)	1.0631	(5,833.64)	(5,634.41)	0.0000	4.3300	(1,595.55)	0.00	0.7017	(2.4972)	0.0000	1	(1.7956)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(100)	1.0631	(110.07)	(106.31)	0.0000	4.3300	(1,595.55)	0.00	0.0132	(0.0471)	0.0000	1	(0.0339)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(600)	1.0631	(660.41)	(637.86)	0.0000	4.3300	(1,595.55)	0.00	0.0794	(0.2827)	0.0000	1	(0.2033)	02/07/2025
002243.ZK	01/07/2025	SDB3260123473	0	(300)	1.0631	(330.21)	(318.93)	0.0000	4.3300	(1,595.55)	0.00	0.0397	(0.1414)	0.0000	1	(0.1016)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(6,000)	1.1007	(6,604.12)	(6,604.12)	0.0000	4.3300	(1,579.79)	0.00	0.7943	(2.8981)	0.0000	1	(2.1038)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(1,700)	1.1007	(1,871.17)	(1,871.17)	0.0000	4.3300	(1,579.79)	0.00	0.2251	(0.8211)	0.0000	1	(0.5961)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(8,200)	1.1007	(9,025.63)	(9,025.63)	0.0000	4.3300	(1,579.79)	0.00	1.0856	(3.9607)	0.0000	1	(2.8751)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(2,400)	1.1007	(2,641.65)	(2,641.65)	0.0000	4.3300	(1,579.79)	0.00	0.3177	(1.1592)	0.0000	1	(0.8415)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(1,100)	1.1007	(1,210.76)	(1,210.76)	0.0000	4.3300	(1,579.79)	0.00	0.1456	(0.5313)	0.0000	1	(0.3857)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(4,500)	1.1007	(4,953.09)	(4,953.09)	0.0000	4.3300	(1,579.79)	0.00	0.5957	(2.1736)	0.0000	1	(1.5778)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(4,900)	1.1007	(5,393.37)	(5,393.37)	0.0000	4.3300	(1,579.79)	0.00	0.6487	(2.3668)	0.0000	1	(1.7181)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(700)	1.1007	(770.48)	(770.48)	0.0000	4.3300	(1,579.79)	0.00	0.0927	(0.3381)	0.0000	1	(0.2454)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(2,100)	1.1007	(2,311.44)	(2,311.44)	0.0000	4.3300	(1,579.79)	0.00	0.2780	(1.0143)	0.0000	1	(0.7363)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(200)	1.1007	(220.14)	(220.14)	0.0000	4.3300	(1,579.79)	0.00	0.0265	(0.0966)	0.0000	1	(0.0701)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(2,100)	1.1007	(2,311.44)	(2,311.44)	0.0000	4.3300	(1,579.79)	0.00	0.2780	(1.0143)	0.0000	1	(0.7363)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(5,300)	1.1007	(5,833.64)	(5,833.64)	0.0000	4.3300	(1,579.79)	0.00	0.7017	(2.5600)	0.0000	1	(1.8583)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(100)	1.1007	(110.07)	(110.07)	0.0000	4.3300	(1,579.79)	0.00	0.0132	(0.0483)	0.0000	1	(0.0351)	02/07/2025
002243.ZK	01/06/2025	SDB3260123473	0	(600)	1.1007	(660.41)	(660.41)	0.0000	4.3300	(1,579.79)	0.00	0.0794	(0.2898)	0.0000	1	(0.2104)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002243.ZK	01/06/2025	SDB3260123473	0	(300)	1.1007	(330.21)	(330.21)	0.0000	4.3300	(1,579.79)	0.00	0.0397	(0.1449)	0.0000	1	(0.1052)	02/07/2025
TOTAL SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND												86.7178	(320.3118)	0.0000		(233.5940)	
SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND																	
301308.ZK	01/17/2025	SDB3264716720	0	(300)	11.2214	(3,338.25)	(3,366.43)	0.0000	4.3300	(2,248.28)	0.00	0.4015	(2.1024)	0.0000	1	(1.7009)	02/07/2025
301308.ZK	01/17/2025	SDB3264716720	0	(400)	11.2214	(4,506.46)	(4,488.58)	0.0000	4.3300	(2,248.28)	0.00	0.5420	(2.8032)	0.0000	1	(2.2612)	02/07/2025
301308.ZK	01/17/2025	SDB3264716720	0	(600)	11.2214	(7,046.58)	(6,732.86)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.2048)	0.0000	1	(3.3573)	02/07/2025
301308.ZK	01/17/2025	SDB3264716720	0	(200)	11.2214	(2,348.86)	(2,244.29)	0.0000	4.3300	(2,248.28)	0.00	0.2825	(1.4016)	0.0000	1	(1.1191)	02/07/2025
301308.ZK	01/17/2025	SDB3264716720	0	(600)	11.2214	(7,046.58)	(6,732.86)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.2048)	0.0000	1	(3.3573)	02/07/2025
301308.ZK	01/17/2025	SDB3264716720	0	(15,600)	11.2214	(183,211.11)	(175,054.48)	0.0000	4.3300	(2,248.28)	0.00	22.0362	(109.3252)	0.0000	1	(87.2890)	02/07/2025
301308.ZK	01/16/2025	SDB3264716720	0	(400)	10.7834	(4,506.46)	(4,313.36)	0.0000	4.3300	(2,248.28)	0.00	0.5420	(2.6938)	0.0000	1	(2.1518)	02/07/2025
301308.ZK	01/16/2025	SDB3264716720	0	(600)	10.7834	(7,046.58)	(6,470.04)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.0407)	0.0000	1	(3.1931)	02/07/2025
301308.ZK	01/16/2025	SDB3264716720	0	(200)	10.7834	(2,348.86)	(2,156.68)	0.0000	4.3300	(2,248.28)	0.00	0.2825	(1.3469)	0.0000	1	(1.0644)	02/07/2025
301308.ZK	01/16/2025	SDB3264716720	0	(600)	10.7834	(7,046.58)	(6,470.04)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.0407)	0.0000	1	(3.1931)	02/07/2025
301308.ZK	01/16/2025	SDB3264716720	0	(15,600)	10.7834	(183,211.11)	(168,220.95)	0.0000	4.3300	(2,248.28)	0.00	22.0362	(105.0575)	0.0000	1	(83.0213)	02/07/2025
301308.ZK	01/15/2025	SDB3264716720	0	(400)	10.8663	(4,506.46)	(4,346.52)	0.0000	4.3300	(2,248.28)	0.00	0.5420	(2.7145)	0.0000	1	(2.1725)	02/07/2025
301308.ZK	01/15/2025	SDB3264716720	0	(600)	10.8663	(7,046.58)	(6,519.78)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.0717)	0.0000	1	(3.2242)	02/07/2025
301308.ZK	01/15/2025	SDB3264716720	0	(200)	10.8663	(2,348.86)	(2,173.26)	0.0000	4.3300	(2,248.28)	0.00	0.2825	(1.3572)	0.0000	1	(1.0747)	02/07/2025
301308.ZK	01/15/2025	SDB3264716720	0	(600)	10.8663	(7,046.58)	(6,519.78)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.0717)	0.0000	1	(3.2242)	02/07/2025
301308.ZK	01/15/2025	SDB3264716720	0	(15,600)	10.8663	(183,211.11)	(169,514.26)	0.0000	4.3300	(2,248.28)	0.00	22.0362	(105.8652)	0.0000	1	(83.8290)	02/07/2025
301308.ZK	01/14/2025	SDB3264716720	0	(400)	11.2752	(4,506.46)	(4,510.08)	0.0000	4.3300	(2,248.28)	0.00	0.5420	(2.8166)	0.0000	1	(2.2746)	02/07/2025
301308.ZK	01/14/2025	SDB3264716720	0	(600)	11.2752	(7,046.58)	(6,765.12)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.2250)	0.0000	1	(3.3774)	02/07/2025
301308.ZK	01/14/2025	SDB3264716720	0	(200)	11.2752	(2,348.86)	(2,255.04)	0.0000	4.3300	(2,248.28)	0.00	0.2825	(1.4083)	0.0000	1	(1.1258)	02/07/2025
301308.ZK	01/14/2025	SDB3264716720	0	(600)	11.2752	(7,046.58)	(6,765.12)	0.0000	4.3300	(2,248.28)	0.00	0.8475	(4.2250)	0.0000	1	(3.3774)	02/07/2025
301308.ZK	01/14/2025	SDB3264716720	0	(15,600)	11.2752	(183,211.11)	(175,893.01)	0.0000	4.3300	(2,248.28)	0.00	22.0362	(109.8489)	0.0000	1	(87.8127)	02/07/2025
301308.ZK	01/13/2025	SDB3264716720	0	(600)	10.9903	(7,046.58)	(6,594.17)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.1224)	0.0000	1	(3.2749)	02/07/2025
301308.ZK	01/13/2025	SDB3264716720	0	(200)	10.9903	(2,348.86)	(2,198.06)	0.0000	4.3300	(2,250.59)	0.00	0.2825	(1.3741)	0.0000	1	(1.0916)	02/07/2025
301308.ZK	01/13/2025	SDB3264716720	0	(600)	10.9903	(7,046.58)	(6,594.17)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.1224)	0.0000	1	(3.2749)	02/07/2025
301308.ZK	01/13/2025	SDB3264716720	0	(15,600)	10.9903	(183,211.11)	(171,448.40)	0.0000	4.3300	(2,250.59)	0.00	22.0362	(107.1833)	0.0000	1	(85.1470)	02/07/2025
301308.ZK	01/10/2025	SDB3264716720	0	(600)	11.0163	(7,046.58)	(6,609.78)	0.0000	4.3300	(2,250.59)	0.00	2.5426	(12.3966)	0.0000	3	(9.8539)	02/07/2025
301308.ZK	01/10/2025	SDB3264716720	0	(200)	11.0163	(2,348.86)	(2,203.26)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.1322)	0.0000	3	(3.2846)	02/07/2025
301308.ZK	01/10/2025	SDB3264716720	0	(600)	11.0163	(7,046.58)	(6,609.78)	0.0000	4.3300	(2,250.59)	0.00	2.5426	(12.3966)	0.0000	3	(9.8539)	02/07/2025
301308.ZK	01/10/2025	SDB3264716720	0	(15,600)	11.0163	(183,211.11)	(171,854.31)	0.0000	4.3300	(2,250.59)	0.00	66.1087	(322.3111)	0.0000	3	(256.2024)	02/07/2025
301308.ZK	01/09/2025	SDB3264716720	0	(600)	10.6973	(7,046.58)	(6,418.38)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.0125)	0.0000	1	(3.1650)	02/07/2025
301308.ZK	01/09/2025	SDB3264716720	0	(200)	10.6973	(2,348.86)	(2,139.46)	0.0000	4.3300	(2,250.59)	0.00	0.2825	(1.3375)	0.0000	1	(1.0550)	02/07/2025
301308.ZK	01/09/2025	SDB3264716720	0	(600)	10.6973	(7,046.58)	(6,418.38)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.0125)	0.0000	1	(3.1650)	02/07/2025
301308.ZK	01/09/2025	SDB3264716720	0	(15,600)	10.6973	(183,211.11)	(166,877.80)	0.0000	4.3300	(2,250.59)	0.00	22.0362	(104.3259)	0.0000	1	(82.2897)	02/07/2025
301308.ZK	01/08/2025	SDB3264716720	0	(600)	10.9025	(7,046.58)	(6,541.48)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.0895)	0.0000	1	(3.2419)	02/07/2025
301308.ZK	01/08/2025	SDB3264716720	0	(200)	10.9025	(2,348.86)	(2,180.49)	0.0000	4.3300	(2,250.59)	0.00	0.2825	(1.3632)	0.0000	1	(1.0806)	02/07/2025
301308.ZK	01/08/2025	SDB3264716720	0	(600)	10.9025	(7,046.58)	(6,541.48)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.0895)	0.0000	1	(3.2419)	02/07/2025
301308.ZK	01/08/2025	SDB3264716720	0	(15,600)	10.9025	(183,211.11)	(170,078.58)	0.0000	4.3300	(2,250.59)	0.00	22.0362	(106.3269)	0.0000	1	(84.2907)	02/07/2025
301308.ZK	01/07/2025	SDB3264716720	0	(600)	11.2404	(7,046.58)	(6,744.24)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.2162)	0.0000	1	(3.3687)	02/07/2025
301308.ZK	01/07/2025	SDB3264716720	0	(200)	11.2404	(2,348.86)	(2,248.08)	0.0000	4.3300	(2,250.59)	0.00	0.2825	(1.4054)	0.0000	1	(1.1229)	02/07/2025
301308.ZK	01/07/2025	SDB3264716720	0	(600)	11.2404	(7,046.58)	(6,744.24)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.2162)	0.0000	1	(3.3687)	02/07/2025
301308.ZK	01/07/2025	SDB3264716720	0	(15,600)	11.2404	(183,211.11)	(175,350.12)	0.0000	4.3300	(2,250.59)	0.00	22.0362	(109.6225)	0.0000	1	(87.5862)	02/07/2025
301308.ZK	01/06/2025	SDB3264716720	0	(600)	11.7443	(7,046.58)	(7,046.58)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.4053)	0.0000	1	(3.5577)	02/07/2025
301308.ZK	01/06/2025	SDB3264716720	0	(200)	11.7443	(2,348.86)	(2,348.86)	0.0000	4.3300	(2,250.59)	0.00	0.2825	(1.4684)	0.0000	1	(1.1859)	02/07/2025
301308.ZK	01/06/2025	SDB3264716720	0	(600)	11.7443	(7,046.58)	(7,046.58)	0.0000	4.3300	(2,250.59)	0.00	0.8475	(4.4053)	0.0000	1	(3.5577)	02/07/2025
301308.ZK	01/06/2025	SDB3264716720	0	(15,600)	11.7443	(183,211.11)	(183,211.11)	0.0000	4.3300	(2,250.59)	0.00	22.0362	(114.5369)	0.0000	1	(92.5007)	02/07/2025
TOTAL SHENZHEN LONGSYS ELECTRONICS CO LTD CMN CLASS A SERIES NORTHBOUND												290.7356	(1,423.6983)	0.0000		(1,132.9626)	
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301325.ZK	01/13/2025	SDB3264120638	0	(1,400)	6.9113	(10,008.32)	(9,675.80)	0.0000	4.3300	(1,700.00)	0.00	1.2038	(4.5691)	0.0000	1	(3.3654)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301325.ZK	01/13/2025	SDB3264120638	0	(300)	6.9113	(2,128.48)	(2,073.39)	0.0000	4.3300	(1,700.00)	0.00	0.2560	(0.9791)	0.0000	1	(0.7231)	02/07/2025
301325.ZK	01/13/2025	SDB3264120638	0	(500)	6.9113	(3,701.50)	(3,455.64)	0.0000	4.3300	(1,700.00)	0.00	0.4452	(1.6318)	0.0000	1	(1.866)	02/07/2025
301325.ZK	01/10/2025	SDB3264120638	0	(1,400)	6.9353	(10,008.32)	(9,709.39)	0.0000	4.3300	(1,700.00)	0.00	3.6113	(13.7550)	0.0000	3	(10.1436)	02/07/2025
301325.ZK	01/10/2025	SDB3264120638	0	(300)	6.9353	(2,128.48)	(2,080.58)	0.0000	4.3300	(1,700.00)	0.00	0.7680	(2.9475)	0.0000	3	(2.1795)	02/07/2025
301325.ZK	01/10/2025	SDB3264120638	0	(500)	6.9353	(3,701.50)	(3,467.64)	0.0000	4.3300	(1,700.00)	0.00	1.3356	(4.9125)	0.0000	3	(3.5769)	02/07/2025
301325.ZK	01/09/2025	SDB3264120638	0	(1,400)	7.1007	(10,008.32)	(9,941.01)	0.0000	4.3300	(1,700.00)	0.00	1.2038	(4.6944)	0.0000	1	(3.4906)	02/07/2025
301325.ZK	01/09/2025	SDB3264120638	0	(300)	7.1007	(2,128.48)	(2,130.22)	0.0000	4.3300	(1,700.00)	0.00	0.2560	(1.0059)	0.0000	1	(0.7499)	02/07/2025
301325.ZK	01/09/2025	SDB3264120638	0	(500)	7.1007	(3,701.50)	(3,550.36)	0.0000	4.3300	(1,700.00)	0.00	0.4452	(1.6766)	0.0000	1	(1.2314)	02/07/2025
301325.ZK	01/08/2025	SDB3264120638	0	(500)	7.5041	(3,701.50)	(3,752.07)	0.0000	4.3300	(1,700.00)	0.00	0.4452	(1.7718)	0.0000	1	(1.3266)	02/07/2025
301325.ZK	01/07/2025	SDB3264120638	0	(300)	7.2845	(2,180.33)	(2,185.36)	0.0000	4.3300	(1,700.00)	0.00	0.2622	(1.0320)	0.0000	1	(0.7697)	02/07/2025
301325.ZK	01/07/2025	SDB3264120638	0	(4,800)	7.2845	(35,521.32)	(34,965.73)	0.0000	4.3300	(1,700.00)	0.00	4.2724	(16.5116)	0.0000	1	(12.2392)	02/07/2025
301325.ZK	01/06/2025	SDB3264120638	0	(4,800)	7.4003	(35,521.32)	(35,521.32)	0.0000	4.3300	(1,700.00)	0.00	4.2724	(16.7740)	0.0000	1	(12.5015)	02/07/2025
TOTAL SHENZHEN MANST TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												18.7773	(72.2612)	0.0000		(53.4839)	
SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002851.ZK	01/16/2025	SDB3265406652	0	(5,200)	9.1040	(50,900.31)	(47,340.87)	0.0000	4.3300	(1,425.00)	0.00	6.1222	(18.7391)	0.0000	1	(12.6169)	02/07/2025
002851.ZK	01/16/2025	SDB3265406652	0	(7,200)	9.1040	(71,018.52)	(65,548.89)	0.0000	4.3300	(1,425.00)	0.00	8.5420	(25.9464)	0.0000	1	(17.4045)	02/07/2025
002851.ZK	01/15/2025	SDB3265406652	0	(5,200)	9.1627	(50,900.31)	(47,645.84)	0.0000	4.3300	(1,425.00)	0.00	6.1222	(18.8598)	0.0000	1	(12.7376)	02/07/2025
002851.ZK	01/15/2025	SDB3265406652	0	(7,200)	9.1627	(71,018.52)	(65,971.16)	0.0000	4.3300	(1,425.00)	0.00	8.5420	(26.1136)	0.0000	1	(17.5716)	02/07/2025
002851.ZK	01/14/2025	SDB3265406652	0	(5,200)	9.7885	(50,900.31)	(50,900.31)	0.0000	4.3300	(1,425.00)	0.00	6.1222	(20.1480)	0.0000	1	(14.0259)	02/07/2025
002851.ZK	01/14/2025	SDB3265406652	0	(7,200)	9.8637	(71,018.52)	(71,018.52)	0.0000	4.3300	(1,425.00)	0.00	8.5420	(28.1115)	0.0000	1	(19.5695)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(2,500)	8.2506	(20,682.39)	(20,626.51)	0.0000	4.3300	(1,437.71)	0.00	2.4876	(8.2375)	0.0000	1	(5.7499)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(1,700)	8.2506	(13,998.51)	(14,026.03)	0.0000	4.3300	(1,437.71)	0.00	1.6837	(5.6015)	0.0000	1	(3.9178)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(200)	8.2506	(1,678.62)	(1,650.12)	0.0000	4.3300	(1,437.71)	0.00	0.2019	(0.6590)	0.0000	1	(0.4571)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(100)	8.2506	(839.31)	(825.06)	0.0000	4.3300	(1,437.71)	0.00	0.1010	(0.3295)	0.0000	1	(0.2285)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(100)	8.2506	(839.31)	(825.06)	0.0000	4.3300	(1,437.71)	0.00	0.1010	(0.3295)	0.0000	1	(0.2285)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(1,000)	8.2506	(8,393.08)	(8,250.61)	0.0000	4.3300	(1,437.71)	0.00	1.0095	(3.2950)	0.0000	1	(2.2855)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(300)	8.2506	(2,517.92)	(2,475.18)	0.0000	4.3300	(1,437.71)	0.00	0.3029	(0.9885)	0.0000	1	(0.6856)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(2,300)	8.2506	(19,304.08)	(18,976.39)	0.0000	4.3300	(1,437.71)	0.00	2.3219	(7.5785)	0.0000	1	(5.2566)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(500)	8.2506	(4,196.54)	(4,125.30)	0.0000	4.3300	(1,437.71)	0.00	0.5048	(1.6475)	0.0000	1	(1.1427)	02/07/2025
002851.ZK	01/07/2025	SDB3264390145	0	(3,100)	8.2506	(26,018.54)	(25,576.88)	0.0000	4.3300	(1,437.71)	0.00	3.1295	(10.2145)	0.0000	1	(7.0850)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(200)	8.3931	(1,678.62)	(1,678.62)	0.0000	4.3300	(1,527.63)	0.00	0.2019	(0.7123)	0.0000	1	(0.5104)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(100)	8.3931	(839.31)	(839.31)	0.0000	4.3300	(1,527.63)	0.00	0.1010	(0.3562)	0.0000	1	(0.2552)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(100)	8.3931	(839.31)	(839.31)	0.0000	4.3300	(1,527.63)	0.00	0.1010	(0.3562)	0.0000	1	(0.2552)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(1,000)	8.3931	(8,393.08)	(8,393.08)	0.0000	4.3300	(1,527.63)	0.00	1.0095	(3.5615)	0.0000	1	(2.5520)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(300)	8.3931	(2,517.92)	(2,517.92)	0.0000	4.3300	(1,527.63)	0.00	0.3029	(1.0685)	0.0000	1	(0.7656)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(2,300)	8.3931	(19,304.08)	(19,304.08)	0.0000	4.3300	(1,527.63)	0.00	2.3219	(8.1915)	0.0000	1	(5.8697)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(500)	8.3931	(4,196.54)	(4,196.54)	0.0000	4.3300	(1,527.63)	0.00	0.5048	(1.7808)	0.0000	1	(1.2760)	02/07/2025
002851.ZK	01/06/2025	SDB3264390145	0	(3,100)	8.3931	(26,018.54)	(26,018.54)	0.0000	4.3300	(1,527.63)	0.00	3.1295	(11.0408)	0.0000	1	(7.9113)	02/07/2025
TOTAL SHENZHEN MEGMEET ELECTRICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												63.5081	(203.8671)	0.0000		(140.3590)	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																	
000025.ZK	01/17/2025	SDB3263589504	0	(25,500)	2.1738	(54,282.08)	(55,431.39)	0.0000	4.3300	(1,922.66)	0.00	6.5289	(29.6044)	0.0000	1	(23.0754)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(2,500)	2.1738	(5,294.56)	(5,434.45)	0.0000	4.3300	(1,922.66)	0.00	0.6368	(2.9024)	0.0000	1	(2.2656)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(4,700)	2.1738	(9,761.14)	(10,216.77)	0.0000	4.3300	(1,922.66)	0.00	1.1740	(5.4565)	0.0000	1	(4.2824)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(4,000)	2.1738	(8,289.07)	(8,695.12)	0.0000	4.3300	(1,922.66)	0.00	0.9970	(4.6438)	0.0000	1	(3.6468)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(2,700)	2.1738	(5,755.51)	(5,869.21)	0.0000	4.3300	(1,922.66)	0.00	0.6923	(3.1346)	0.0000	1	(2.4423)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(1,900)	2.1738	(4,046.29)	(4,130.18)	0.0000	4.3300	(1,922.66)	0.00	0.4867	(2.2058)	0.0000	1	(1.7191)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(3,200)	2.1738	(6,903.44)	(6,956.10)	0.0000	4.3300	(1,922.66)	0.00	0.8303	(3.7151)	0.0000	1	(2.8847)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(1,400)	2.1738	(2,981.52)	(3,043.29)	0.0000	4.3300	(1,922.66)	0.00	0.3586	(1.6253)	0.0000	1	(1.2667)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(2,300)	2.1738	(5,162.29)	(4,999.69)	0.0000	4.3300	(1,922.66)	0.00	0.6209	(2.6702)	0.0000	1	(2.0493)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(4,500)	2.1738	(10,231.58)	(9,782.01)	0.0000	4.3300	(1,922.66)	0.00	1.2306	(5.2243)	0.0000	1	(3.9937)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(5,000)	2.1738	(11,279.99)	(10,868.90)	0.0000	4.3300	(1,922.66)	0.00	1.3567	(5.8048)	0.0000	1	(4.4480)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000025.ZK	01/17/2025	SDB3263589504	0	(16,500)	2.1738	(37,223.97)	(35,867.37)	0.0000	4.3300	(1,922.66)	0.00	4.4772	(19,1558)	0.0000	1	(14.6785)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(5,000)	2.1738	(11,279.99)	(10,868.90)	0.0000	4.3300	(1,922.66)	0.00	1.3567	(5.8048)	0.0000	1	(4.4480)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(5,800)	2.1738	(13,084.79)	(12,607.92)	0.0000	4.3300	(1,922.66)	0.00	1.5738	(6.7335)	0.0000	1	(5.1597)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(300)	2.1738	(676.80)	(652.13)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3483)	0.0000	1	(0.2669)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(700)	2.1738	(1,579.20)	(1,521.65)	0.0000	4.3300	(1,922.66)	0.00	0.1899	(0.8127)	0.0000	1	(0.6227)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(300)	2.1738	(676.80)	(652.13)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3483)	0.0000	1	(0.2669)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(200)	2.1738	(451.20)	(434.76)	0.0000	4.3300	(1,922.66)	0.00	0.0543	(0.2322)	0.0000	1	(0.1779)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(400)	2.1738	(902.40)	(869.51)	0.0000	4.3300	(1,922.66)	0.00	0.1085	(0.4644)	0.0000	1	(0.3558)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(1,400)	2.1738	(3,158.40)	(3,043.29)	0.0000	4.3300	(1,922.66)	0.00	0.3799	(1.6253)	0.0000	1	(1.2455)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(4,800)	2.1738	(10,828.79)	(10,434.14)	0.0000	4.3300	(1,922.66)	0.00	1.3025	(5.5726)	0.0000	1	(4.2701)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(700)	2.1738	(1,579.20)	(1,521.65)	0.0000	4.3300	(1,922.66)	0.00	0.1899	(0.8127)	0.0000	1	(0.6227)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(300)	2.1738	(676.80)	(652.13)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3483)	0.0000	1	(0.2669)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(3,300)	2.1738	(7,444.79)	(7,173.47)	0.0000	4.3300	(1,922.66)	0.00	0.8954	(3.8312)	0.0000	1	(2.9357)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(1,000)	2.1738	(2,256.00)	(2,173.78)	0.0000	4.3300	(1,922.66)	0.00	0.2713	(1.1610)	0.0000	1	(0.8896)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(3,600)	2.1738	(8,121.59)	(7,825.61)	0.0000	4.3300	(1,922.66)	0.00	0.9768	(4.1794)	0.0000	1	(3.2026)	02/07/2025
000025.ZK	01/17/2025	SDB3263589504	0	(10,400)	2.1738	(23,462.38)	(22,607.31)	0.0000	4.3300	(1,922.66)	0.00	2.8220	(12.0739)	0.0000	1	(9.2519)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(4,700)	2.0819	(9,761.14)	(9,784.88)	0.0000	4.3300	(1,922.66)	0.00	1.1740	(5.2258)	0.0000	1	(4.0518)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(4,000)	2.0819	(8,289.07)	(8,327.56)	0.0000	4.3300	(1,922.66)	0.00	0.9970	(4.4475)	0.0000	1	(3.4505)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(2,700)	2.0819	(5,755.51)	(5,621.10)	0.0000	4.3300	(1,922.66)	0.00	0.6923	(3.0021)	0.0000	1	(2.3098)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(1,900)	2.0819	(4,046.29)	(3,955.59)	0.0000	4.3300	(1,922.66)	0.00	0.4867	(2.1126)	0.0000	1	(1.6259)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(3,200)	2.0819	(6,903.44)	(6,662.04)	0.0000	4.3300	(1,922.66)	0.00	0.8303	(3.5580)	0.0000	1	(2.7277)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(1,400)	2.0819	(2,981.52)	(2,914.64)	0.0000	4.3300	(1,922.66)	0.00	0.3586	(1.5566)	0.0000	1	(1.1980)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(2,300)	2.0819	(5,162.29)	(4,788.34)	0.0000	4.3300	(1,922.66)	0.00	0.6209	(2.5573)	0.0000	1	(1.9364)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(4,500)	2.0819	(10,231.58)	(9,368.50)	0.0000	4.3300	(1,922.66)	0.00	1.2306	(5.0035)	0.0000	1	(3.7728)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(5,000)	2.0819	(11,279.99)	(10,409.44)	0.0000	4.3300	(1,922.66)	0.00	1.3567	(5.5594)	0.0000	1	(4.2027)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(16,500)	2.0819	(37,223.97)	(34,351.17)	0.0000	4.3300	(1,922.66)	0.00	4.4772	(18.3460)	0.0000	1	(13.8688)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(5,000)	2.0819	(11,279.99)	(10,409.44)	0.0000	4.3300	(1,922.66)	0.00	1.3567	(5.5594)	0.0000	1	(4.2027)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(5,800)	2.0819	(13,084.79)	(12,074.96)	0.0000	4.3300	(1,922.66)	0.00	1.5738	(6.4489)	0.0000	1	(4.8751)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(300)	2.0819	(676.80)	(624.57)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3336)	0.0000	1	(0.2522)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(700)	2.0819	(1,579.20)	(1,457.32)	0.0000	4.3300	(1,922.66)	0.00	0.1899	(0.7783)	0.0000	1	(0.5884)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(300)	2.0819	(676.80)	(624.57)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3336)	0.0000	1	(0.2522)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(200)	2.0819	(451.20)	(416.38)	0.0000	4.3300	(1,922.66)	0.00	0.0543	(0.2224)	0.0000	1	(0.1681)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(400)	2.0819	(902.40)	(832.76)	0.0000	4.3300	(1,922.66)	0.00	0.1085	(0.4448)	0.0000	1	(0.3362)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(1,400)	2.0819	(3,158.40)	(2,914.64)	0.0000	4.3300	(1,922.66)	0.00	0.3799	(1.5566)	0.0000	1	(1.1767)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(4,800)	2.0819	(10,828.79)	(9,993.07)	0.0000	4.3300	(1,922.66)	0.00	1.3025	(5.3370)	0.0000	1	(4.0346)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(700)	2.0819	(1,579.20)	(1,457.32)	0.0000	4.3300	(1,922.66)	0.00	0.1899	(0.7783)	0.0000	1	(0.5884)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(300)	2.0819	(676.80)	(624.57)	0.0000	4.3300	(1,922.66)	0.00	0.0814	(0.3336)	0.0000	1	(0.2522)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(3,300)	2.0819	(7,444.79)	(6,870.23)	0.0000	4.3300	(1,922.66)	0.00	0.8954	(3.6692)	0.0000	1	(2.7738)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(1,000)	2.0819	(2,256.00)	(2,081.89)	0.0000	4.3300	(1,922.66)	0.00	0.2713	(1.1119)	0.0000	1	(0.8405)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(3,600)	2.0819	(8,121.59)	(7,494.80)	0.0000	4.3300	(1,922.66)	0.00	0.9768	(4.0028)	0.0000	1	(3.0259)	02/07/2025
000025.ZK	01/16/2025	SDB3263589504	0	(10,400)	2.0819	(23,462.38)	(21,651.65)	0.0000	4.3300	(1,922.66)	0.00	2.8220	(11.5635)	0.0000	1	(8.7415)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(2,700)	2.0993	(5,755.51)	(5,668.10)	0.0000	4.3300	(1,876.42)	0.00	0.6923	(2.9544)	0.0000	1	(2.2621)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(1,900)	2.0993	(4,046.29)	(3,988.66)	0.0000	4.3300	(1,876.42)	0.00	0.4867	(2.0790)	0.0000	1	(1.5923)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(3,200)	2.0993	(6,903.44)	(6,717.74)	0.0000	4.3300	(1,876.42)	0.00	0.8303	(3.5015)	0.0000	1	(2.6711)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(1,400)	2.0993	(2,981.52)	(2,939.01)	0.0000	4.3300	(1,876.42)	0.00	0.3586	(1.5319)	0.0000	1	(1.1733)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(2,300)	2.0993	(5,162.29)	(4,828.38)	0.0000	4.3300	(1,876.42)	0.00	0.6209	(2.5167)	0.0000	1	(1.8958)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(4,500)	2.0993	(10,231.58)	(9,446.83)	0.0000	4.3300	(1,876.42)	0.00	1.2306	(4.9239)	0.0000	1	(3.6933)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(5,000)	2.0993	(11,279.99)	(10,496.48)	0.0000	4.3300	(1,876.42)	0.00	1.3567	(5.4711)	0.0000	1	(4.1143)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(16,500)	2.0993	(37,223.97)	(34,638.37)	0.0000	4.3300	(1,876.42)	0.00	4.4772	(18.0545)	0.0000	1	(13.5773)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(5,000)	2.0993	(11,279.99)	(10,496.48)	0.0000	4.3300	(1,876.42)	0.00	1.3567	(5.4711)	0.0000	1	(4.1143)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(5,800)	2.0993	(13,084.79)	(12,175.91)	0.0000	4.3300	(1,876.42)	0.00	1.5738	(6.3464)	0.0000	1	(4.7726)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(300)	2.0993	(676.80)	(629.79)	0.0000	4.3300	(1,876.42)	0.00	0.0814	(0.3283)	0.0000	1	(0.2469)	02/07/2025
000025.Z																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000025.ZK	01/15/2025	SDB3263589504	0	(300)	2.0993	(676.80)	(629.79)	0.0000	4.3300	(1,876.42)	0.00	0.0814	(0.3283)	0.0000	1	(0.2469)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(200)	2.0993	(451.20)	(419.86)	0.0000	4.3300	(1,876.42)	0.00	0.0543	(0.2188)	0.0000	1	(0.1646)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(400)	2.0993	(902.40)	(839.72)	0.0000	4.3300	(1,876.42)	0.00	0.1085	(0.4377)	0.0000	1	(0.3291)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(1,400)	2.0993	(3,158.40)	(2,939.01)	0.0000	4.3300	(1,876.42)	0.00	0.3799	(1.5319)	0.0000	1	(1.1520)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(4,800)	2.0993	(10,828.79)	(10,076.62)	0.0000	4.3300	(1,876.42)	0.00	1.3025	(5.2522)	0.0000	1	(3.9497)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(700)	2.0993	(1,579.20)	(1,469.51)	0.0000	4.3300	(1,876.42)	0.00	0.1899	(0.7659)	0.0000	1	(0.5760)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(300)	2.0993	(676.80)	(629.79)	0.0000	4.3300	(1,876.42)	0.00	0.0814	(0.3283)	0.0000	1	(0.2469)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(3,300)	2.0993	(7,444.79)	(6,927.67)	0.0000	4.3300	(1,876.42)	0.00	0.8954	(3.6109)	0.0000	1	(2.7155)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(1,000)	2.0993	(2,256.00)	(2,099.30)	0.0000	4.3300	(1,876.42)	0.00	0.2713	(1.0942)	0.0000	1	(0.8229)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(3,600)	2.0993	(8,121.59)	(7,557.46)	0.0000	4.3300	(1,876.42)	0.00	0.9768	(3.9392)	0.0000	1	(2.9623)	02/07/2025
000025.ZK	01/15/2025	SDB3263589504	0	(10,400)	2.0993	(23,462.38)	(21,832.67)	0.0000	4.3300	(1,876.42)	0.00	2.8220	(11.3798)	0.0000	1	(8.5578)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(3,200)	2.1549	(6,903.44)	(6,895.72)	0.0000	4.3300	(1,853.87)	0.00	0.8303	(3.5510)	0.0000	1	(2.7207)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(1,400)	2.1549	(2,981.52)	(3,016.88)	0.0000	4.3300	(1,853.87)	0.00	0.3586	(1.5536)	0.0000	1	(1.1950)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(2,300)	2.1549	(5,162.29)	(4,956.30)	0.0000	4.3300	(1,853.87)	0.00	0.6209	(2.5523)	0.0000	1	(1.9314)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(4,500)	2.1549	(10,231.58)	(9,697.10)	0.0000	4.3300	(1,853.87)	0.00	1.2306	(4.9936)	0.0000	1	(3.7630)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(5,000)	2.1549	(11,279.99)	(10,774.55)	0.0000	4.3300	(1,853.87)	0.00	1.3567	(5.5485)	0.0000	1	(4.1918)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(16,500)	2.1549	(37,223.97)	(35,556.03)	0.0000	4.3300	(1,853.87)	0.00	4.4772	(18.3100)	0.0000	1	(13.8328)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(5,000)	2.1549	(11,279.99)	(10,774.55)	0.0000	4.3300	(1,853.87)	0.00	1.3567	(5.5485)	0.0000	1	(4.1918)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(5,800)	2.1549	(13,084.79)	(12,498.48)	0.0000	4.3300	(1,853.87)	0.00	1.5738	(6.4363)	0.0000	1	(4.8625)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(300)	2.1549	(676.80)	(646.47)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3329)	0.0000	1	(0.2515)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(700)	2.1549	(1,579.20)	(1,508.44)	0.0000	4.3300	(1,853.87)	0.00	0.1899	(0.7768)	0.0000	1	(0.5868)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(300)	2.1549	(676.80)	(646.47)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3329)	0.0000	1	(0.2515)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(200)	2.1549	(451.20)	(430.98)	0.0000	4.3300	(1,853.87)	0.00	0.0543	(0.2219)	0.0000	1	(0.1677)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(400)	2.1549	(902.40)	(861.96)	0.0000	4.3300	(1,853.87)	0.00	0.1085	(0.4439)	0.0000	1	(0.3353)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(1,400)	2.1549	(3,158.40)	(3,016.88)	0.0000	4.3300	(1,853.87)	0.00	0.3799	(1.5536)	0.0000	1	(1.1737)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(4,800)	2.1549	(10,828.79)	(10,343.57)	0.0000	4.3300	(1,853.87)	0.00	1.3025	(5.3266)	0.0000	1	(4.0241)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(700)	2.1549	(1,579.20)	(1,508.44)	0.0000	4.3300	(1,853.87)	0.00	0.1899	(0.7768)	0.0000	1	(0.5868)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(300)	2.1549	(676.80)	(646.47)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3329)	0.0000	1	(0.2515)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(3,300)	2.1549	(7,444.79)	(7,111.21)	0.0000	4.3300	(1,853.87)	0.00	0.8954	(3.6620)	0.0000	1	(2.7666)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(1,000)	2.1549	(2,256.00)	(2,154.91)	0.0000	4.3300	(1,853.87)	0.00	0.2713	(1.1097)	0.0000	1	(0.8384)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(3,600)	2.1549	(8,121.59)	(7,757.68)	0.0000	4.3300	(1,853.87)	0.00	0.9768	(3.9949)	0.0000	1	(3.0181)	02/07/2025
000025.ZK	01/14/2025	SDB3263589504	0	(10,400)	2.1549	(23,462.38)	(22,411.07)	0.0000	4.3300	(1,853.87)	0.00	2.8220	(11.5409)	0.0000	1	(8.7189)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(3,200)	2.1681	(6,903.44)	(6,937.96)	0.0000	4.3300	(1,853.87)	0.00	0.8303	(3.5728)	0.0000	1	(2.7425)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(1,400)	2.1681	(2,981.52)	(3,035.36)	0.0000	4.3300	(1,853.87)	0.00	0.3586	(1.5631)	0.0000	1	(1.2045)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(2,300)	2.1681	(5,162.29)	(4,986.66)	0.0000	4.3300	(1,853.87)	0.00	0.6209	(2.5679)	0.0000	1	(1.9470)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(4,500)	2.1681	(10,231.58)	(9,756.51)	0.0000	4.3300	(1,853.87)	0.00	1.2306	(5.0242)	0.0000	1	(3.7936)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(5,000)	2.1681	(11,279.99)	(10,840.57)	0.0000	4.3300	(1,853.87)	0.00	1.3567	(5.5825)	0.0000	1	(4.2258)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(16,500)	2.1681	(37,223.97)	(35,773.88)	0.0000	4.3300	(1,853.87)	0.00	4.4772	(18.4222)	0.0000	1	(13.9450)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(5,000)	2.1681	(11,279.99)	(10,840.57)	0.0000	4.3300	(1,853.87)	0.00	1.3567	(5.5825)	0.0000	1	(4.2258)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(5,800)	2.1681	(13,084.79)	(12,575.06)	0.0000	4.3300	(1,853.87)	0.00	1.5738	(6.4757)	0.0000	1	(4.9019)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(300)	2.1681	(676.80)	(650.43)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3349)	0.0000	1	(0.2535)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(700)	2.1681	(1,579.20)	(1,517.68)	0.0000	4.3300	(1,853.87)	0.00	0.1899	(0.7815)	0.0000	1	(0.5916)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(300)	2.1681	(676.80)	(650.43)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3349)	0.0000	1	(0.2535)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(200)	2.1681	(451.20)	(433.62)	0.0000	4.3300	(1,853.87)	0.00	0.0543	(0.2233)	0.0000	1	(0.1690)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(400)	2.1681	(902.40)	(867.25)	0.0000	4.3300	(1,853.87)	0.00	0.1085	(0.4466)	0.0000	1	(0.3381)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(1,400)	2.1681	(3,158.40)	(3,035.36)	0.0000	4.3300	(1,853.87)	0.00	0.3799	(1.5631)	0.0000	1	(1.1832)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(4,800)	2.1681	(10,828.79)	(10,406.95)	0.0000	4.3300	(1,853.87)	0.00	1.3025	(5.3592)	0.0000	1	(4.0567)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(700)	2.1681	(1,579.20)	(1,517.68)	0.0000	4.3300	(1,853.87)	0.00	0.1899	(0.7815)	0.0000	1	(0.5916)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(300)	2.1681	(676.80)	(650.43)	0.0000	4.3300	(1,853.87)	0.00	0.0814	(0.3349)	0.0000	1	(0.2535)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(3,300)	2.1681	(7,444.79)	(7,154.78)	0.0000	4.3300	(1,853.87)	0.00	0.8954	(3.6844)	0.0000	1	(2.7890)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(1,000)	2.1681	(2,256.00)	(2,168.11)	0.0000	4.3300	(1,853.87)	0.00	0.2713	(1.1165)	0.0000	1	(0.8452)	02/07/2025
000025.ZK	01/13/2025	SDB3263589504	0	(3,600)	2.1681	(8,121.59)	(7,805.21)	0.0000	4.3300	(1,853.87)	0.00	0.9768	(4.0194)	0.0000	1	(3.0425)	02/07/2025
000025.ZK	01/13/2025	SDB3263															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000025.ZK	01/10/2025	SDB3263589504	0	(2,300)	2.1809	(5,162.29)	(5,016.08)	0.0000	4.3300	(1,878.72)	0.00	1.8627	(7.8532)	0.0000	3	(5.9905)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(4,500)	2.1809	(10,231.58)	(9,814.08)	0.0000	4.3300	(1,878.72)	0.00	3.6919	(15.3649)	0.0000	3	(11.6730)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(5,000)	2.1809	(11,279.99)	(10,904.53)	0.0000	4.3300	(1,878.72)	0.00	4.0702	(17.0721)	0.0000	3	(13.0019)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(16,500)	2.1809	(37,223.97)	(35,984.95)	0.0000	4.3300	(1,878.72)	0.00	13.4316	(56.3381)	0.0000	3	(42.9064)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(5,000)	2.1809	(11,279.99)	(10,904.53)	0.0000	4.3300	(1,878.72)	0.00	4.0702	(17.0721)	0.0000	3	(13.0019)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(5,800)	2.1809	(13,084.79)	(12,649.25)	0.0000	4.3300	(1,878.72)	0.00	4.7214	(19.8037)	0.0000	3	(15.0823)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(300)	2.1809	(676.80)	(654.27)	0.0000	4.3300	(1,878.72)	0.00	0.2442	(1.0243)	0.0000	3	(0.7801)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(700)	2.1809	(1,579.20)	(1,526.63)	0.0000	4.3300	(1,878.72)	0.00	0.5698	(2.3901)	0.0000	3	(1.8203)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(300)	2.1809	(676.80)	(654.27)	0.0000	4.3300	(1,878.72)	0.00	0.2442	(1.0243)	0.0000	3	(0.7801)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(200)	2.1809	(451.20)	(436.18)	0.0000	4.3300	(1,878.72)	0.00	0.1628	(0.6829)	0.0000	3	(0.5201)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(400)	2.1809	(902.40)	(872.36)	0.0000	4.3300	(1,878.72)	0.00	0.3256	(1.3658)	0.0000	3	(1.0402)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(1,400)	2.1809	(3,158.40)	(3,053.27)	0.0000	4.3300	(1,878.72)	0.00	1.1397	(4.7802)	0.0000	3	(3.6405)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(4,800)	2.1809	(10,828.79)	(10,468.35)	0.0000	4.3300	(1,878.72)	0.00	3.9074	(16.3893)	0.0000	3	(12.4819)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(700)	2.1809	(1,579.20)	(1,526.63)	0.0000	4.3300	(1,878.72)	0.00	0.5698	(2.3901)	0.0000	3	(1.8203)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(300)	2.1809	(676.80)	(654.27)	0.0000	4.3300	(1,878.72)	0.00	0.2442	(1.0243)	0.0000	3	(0.7801)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(3,300)	2.1809	(7,444.79)	(7,196.99)	0.0000	4.3300	(1,878.72)	0.00	2.6863	(11.2676)	0.0000	3	(8.5813)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(1,000)	2.1809	(2,256.00)	(2,180.91)	0.0000	4.3300	(1,878.72)	0.00	0.8140	(3.4144)	0.0000	3	(2.6004)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(3,600)	2.1809	(8,121.59)	(7,851.26)	0.0000	4.3300	(1,878.72)	0.00	2.9305	(12.2919)	0.0000	3	(9.3614)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(10,400)	2.1809	(23,462.38)	(22,681.42)	0.0000	4.3300	(1,878.72)	0.00	8.4660	(35.5100)	0.0000	3	(27.0440)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(6,300)	2.1809	(14,212.79)	(13,739.71)	0.0000	4.3300	(1,878.72)	0.00	5.1284	(21.5109)	0.0000	3	(16.3824)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(700)	2.1809	(1,579.20)	(1,526.63)	0.0000	4.3300	(1,878.72)	0.00	0.5698	(2.3901)	0.0000	3	(1.8203)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(100)	2.1809	(225.60)	(218.09)	0.0000	4.3300	(1,878.72)	0.00	0.0814	(0.3414)	0.0000	3	(0.2600)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(2,100)	2.1809	(4,737.60)	(4,579.90)	0.0000	4.3300	(1,878.72)	0.00	1.7095	(7.1703)	0.0000	3	(5.4608)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(500)	2.1809	(1,128.00)	(1,090.45)	0.0000	4.3300	(1,878.72)	0.00	0.4070	(1.7072)	0.0000	3	(1.3002)	02/07/2025
000025.ZK	01/10/2025	SDB3263589504	0	(400)	2.1809	(902.40)	(872.36)	0.0000	4.3300	(1,878.72)	0.00	0.3256	(1.3658)	0.0000	3	(1.0402)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(2,300)	2.1476	(5,162.29)	(4,939.51)	0.0000	4.3300	(1,878.72)	0.00	0.6209	(2.5778)	0.0000	1	(1.9569)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(4,500)	2.1476	(10,231.58)	(9,664.27)	0.0000	4.3300	(1,878.72)	0.00	1.2306	(5.0435)	0.0000	1	(3.8128)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(5,000)	2.1476	(11,279.99)	(10,738.08)	0.0000	4.3300	(1,878.72)	0.00	1.3567	(5.6038)	0.0000	1	(4.2471)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(16,500)	2.1476	(37,223.97)	(35,435.65)	0.0000	4.3300	(1,878.72)	0.00	4.4772	(18.4927)	0.0000	1	(14.0155)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(5,000)	2.1476	(11,279.99)	(10,738.08)	0.0000	4.3300	(1,878.72)	0.00	1.3567	(5.6038)	0.0000	1	(4.2471)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(5,800)	2.1476	(13,084.79)	(12,456.17)	0.0000	4.3300	(1,878.72)	0.00	1.5738	(6.5005)	0.0000	1	(4.9267)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(300)	2.1476	(676.80)	(644.28)	0.0000	4.3300	(1,878.72)	0.00	0.0814	(0.3362)	0.0000	1	(0.2548)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(700)	2.1476	(1,579.20)	(1,503.33)	0.0000	4.3300	(1,878.72)	0.00	0.1899	(0.7845)	0.0000	1	(0.5946)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(300)	2.1476	(676.80)	(644.28)	0.0000	4.3300	(1,878.72)	0.00	0.0814	(0.3362)	0.0000	1	(0.2548)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(200)	2.1476	(451.20)	(429.52)	0.0000	4.3300	(1,878.72)	0.00	0.0543	(0.2242)	0.0000	1	(0.1699)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(400)	2.1476	(902.40)	(859.05)	0.0000	4.3300	(1,878.72)	0.00	0.1085	(0.4483)	0.0000	1	(0.3398)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(1,400)	2.1476	(3,158.40)	(3,006.66)	0.0000	4.3300	(1,878.72)	0.00	0.3799	(1.5691)	0.0000	1	(1.1892)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(4,800)	2.1476	(10,828.79)	(10,308.55)	0.0000	4.3300	(1,878.72)	0.00	1.3025	(5.3797)	0.0000	1	(4.0772)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(700)	2.1476	(1,579.20)	(1,503.33)	0.0000	4.3300	(1,878.72)	0.00	0.1899	(0.7845)	0.0000	1	(0.5946)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(300)	2.1476	(676.80)	(644.28)	0.0000	4.3300	(1,878.72)	0.00	0.0814	(0.3362)	0.0000	1	(0.2548)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(3,300)	2.1476	(7,444.79)	(7,087.13)	0.0000	4.3300	(1,878.72)	0.00	0.8954	(3.6985)	0.0000	1	(2.8031)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(1,000)	2.1476	(2,256.00)	(2,147.61)	0.0000	4.3300	(1,878.72)	0.00	0.2713	(1.1208)	0.0000	1	(0.8494)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(3,600)	2.1476	(8,121.59)	(7,731.41)	0.0000	4.3300	(1,878.72)	0.00	0.9768	(4.0348)	0.0000	1	(3.0579)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(10,400)	2.1476	(23,462.38)	(22,335.20)	0.0000	4.3300	(1,878.72)	0.00	2.8220	(11.6560)	0.0000	1	(8.8340)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(6,300)	2.1476	(14,212.79)	(13,529.97)	0.0000	4.3300	(1,878.72)	0.00	1.7095	(7.0608)	0.0000	1	(5.3514)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(700)	2.1476	(1,579.20)	(1,503.33)	0.0000	4.3300	(1,878.72)	0.00	0.1899	(0.7845)	0.0000	1	(0.5946)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(100)	2.1476	(225.60)	(214.76)	0.0000	4.3300	(1,878.72)	0.00	0.0271	(0.1121)	0.0000	1	(0.0849)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(2,100)	2.1476	(4,737.60)	(4,509.99)	0.0000	4.3300	(1,878.72)	0.00	0.5698	(2.3536)	0.0000	1	(1.7838)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(500)	2.1476	(1,128.00)	(1,073.81)	0.0000	4.3300	(1,878.72)	0.00	0.1357	(0.5604)	0.0000	1	(0.4247)	02/07/2025
000025.ZK	01/09/2025	SDB3263589504	0	(400)	2.1476	(902.40)	(859.05)	0.0000	4.3300	(1,878.72)	0.00	0.1085	(0.4483)	0.0000	1	(0.3398)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(2,300)	2.1497	(5,162.29)	(4,944.28)	0.0000	4.3300	(1,893.14)	0.00	0.6209	(2.6001)	0.0000	1	(1.9792)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(4,500)	2.1497	(10,231.58)	(9,673.59)	0.0000	4.3300	(1,893.14)	0.00	1.2306	(5.0871)	0.0000	1	(3.8564)	02/07/2025
000025.ZK	01/08/2																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000025.ZK	01/08/2025	SDB3263589504	0	(16,500)	2.1497	(37,223.97)	(35,469.84)	0.0000	4.3300	(1,893.14)	0.00	4.4772	(18.6526)	0.0000	1	(14.1754)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(5,000)	2.1497	(11,279.99)	(10,748.44)	0.0000	4.3300	(1,893.14)	0.00	1.3567	(5.6523)	0.0000	1	(4.2956)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(5,800)	2.1497	(13,084.79)	(12,468.18)	0.0000	4.3300	(1,893.14)	0.00	1.5738	(6.5567)	0.0000	1	(4.9829)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(300)	2.1497	(676.80)	(644.91)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3391)	0.0000	1	(0.2577)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(700)	2.1497	(1,579.20)	(1,504.78)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.7913)	0.0000	1	(0.6014)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(300)	2.1497	(676.80)	(644.91)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3391)	0.0000	1	(0.2577)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(200)	2.1497	(451.20)	(429.94)	0.0000	4.3300	(1,893.14)	0.00	0.0543	(0.2261)	0.0000	1	(0.1718)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(400)	2.1497	(902.40)	(859.87)	0.0000	4.3300	(1,893.14)	0.00	0.1085	(0.4522)	0.0000	1	(0.3436)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(1,400)	2.1497	(3,158.40)	(3,009.56)	0.0000	4.3300	(1,893.14)	0.00	0.3799	(1.5826)	0.0000	1	(1.2028)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(4,800)	2.1497	(10,828.79)	(10,318.50)	0.0000	4.3300	(1,893.14)	0.00	1.3025	(5.4262)	0.0000	1	(4.1238)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(700)	2.1497	(1,579.20)	(1,504.78)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.7913)	0.0000	1	(0.6014)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(300)	2.1497	(676.80)	(644.91)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3391)	0.0000	1	(0.2577)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(3,300)	2.1497	(7,444.79)	(7,093.97)	0.0000	4.3300	(1,893.14)	0.00	0.8954	(3.7305)	0.0000	1	(2.8351)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(1,000)	2.1497	(2,256.00)	(2,149.69)	0.0000	4.3300	(1,893.14)	0.00	0.2713	(1.1305)	0.0000	1	(0.8591)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(3,600)	2.1497	(8,121.59)	(7,738.87)	0.0000	4.3300	(1,893.14)	0.00	0.9768	(4.0697)	0.0000	1	(3.0928)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(10,400)	2.1497	(23,462.38)	(22,356.74)	0.0000	4.3300	(1,893.14)	0.00	2.8220	(11.7568)	0.0000	1	(8.9348)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(6,300)	2.1497	(14,212.79)	(13,543.03)	0.0000	4.3300	(1,893.14)	0.00	1.7095	(7.1219)	0.0000	1	(5.4124)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(700)	2.1497	(1,579.20)	(1,504.78)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.7913)	0.0000	1	(0.6014)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(100)	2.1497	(225.60)	(214.97)	0.0000	4.3300	(1,893.14)	0.00	0.0271	(0.1130)	0.0000	1	(0.0859)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(2,100)	2.1497	(4,737.60)	(4,514.34)	0.0000	4.3300	(1,893.14)	0.00	0.5698	(2.3740)	0.0000	1	(1.8041)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(500)	2.1497	(1,128.00)	(1,074.84)	0.0000	4.3300	(1,893.14)	0.00	0.1357	(0.5652)	0.0000	1	(0.4296)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(600)	2.1497	(1,353.60)	(1,289.81)	0.0000	4.3300	(1,893.14)	0.00	0.1628	(0.6783)	0.0000	1	(0.5155)	02/07/2025
000025.ZK	01/08/2025	SDB3263589504	0	(3,400)	2.1497	(7,670.39)	(7,308.94)	0.0000	4.3300	(1,893.14)	0.00	0.9226	(3.8436)	0.0000	1	(2.9210)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(2,300)	2.2287	(5,162.29)	(5,125.95)	0.0000	4.3300	(1,893.14)	0.00	0.6209	(2.6956)	0.0000	1	(2.0747)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(4,500)	2.2287	(10,231.58)	(10,029.04)	0.0000	4.3300	(1,893.14)	0.00	1.2306	(5.2740)	0.0000	1	(4.0434)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(5,000)	2.2287	(11,279.99)	(11,143.38)	0.0000	4.3300	(1,893.14)	0.00	1.3567	(5.8600)	0.0000	1	(4.5033)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(16,500)	2.2287	(37,223.97)	(36,773.14)	0.0000	4.3300	(1,893.14)	0.00	4.4772	(19.3380)	0.0000	1	(14.8608)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(5,000)	2.2287	(11,279.99)	(11,143.38)	0.0000	4.3300	(1,893.14)	0.00	1.3567	(5.8600)	0.0000	1	(4.5033)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(5,800)	2.2287	(13,084.79)	(12,926.32)	0.0000	4.3300	(1,893.14)	0.00	1.5738	(6.7976)	0.0000	1	(5.2238)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(300)	2.2287	(676.80)	(668.60)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3516)	0.0000	1	(0.2702)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(700)	2.2287	(1,579.20)	(1,560.07)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.8204)	0.0000	1	(0.6305)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(300)	2.2287	(676.80)	(668.60)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3516)	0.0000	1	(0.2702)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(200)	2.2287	(451.20)	(445.74)	0.0000	4.3300	(1,893.14)	0.00	0.0543	(0.2344)	0.0000	1	(0.1801)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(400)	2.2287	(902.40)	(891.47)	0.0000	4.3300	(1,893.14)	0.00	0.1085	(0.4688)	0.0000	1	(0.3603)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(1,400)	2.2287	(3,158.40)	(3,120.14)	0.0000	4.3300	(1,893.14)	0.00	0.3799	(1.6408)	0.0000	1	(1.2609)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(4,800)	2.2287	(10,828.79)	(10,697.64)	0.0000	4.3300	(1,893.14)	0.00	1.3025	(5.6256)	0.0000	1	(4.3231)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(700)	2.2287	(1,579.20)	(1,560.07)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.8204)	0.0000	1	(0.6305)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(300)	2.2287	(676.80)	(668.60)	0.0000	4.3300	(1,893.14)	0.00	0.0814	(0.3516)	0.0000	1	(0.2702)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(3,300)	2.2287	(7,444.79)	(7,354.63)	0.0000	4.3300	(1,893.14)	0.00	0.8954	(3.8676)	0.0000	1	(2.9722)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(1,000)	2.2287	(2,256.00)	(2,228.68)	0.0000	4.3300	(1,893.14)	0.00	0.2713	(1.1720)	0.0000	1	(0.9007)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(3,600)	2.2287	(8,121.59)	(8,023.23)	0.0000	4.3300	(1,893.14)	0.00	0.9768	(4.2192)	0.0000	1	(3.2424)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(10,400)	2.2287	(23,462.38)	(23,178.22)	0.0000	4.3300	(1,893.14)	0.00	2.8220	(12.1888)	0.0000	1	(9.3668)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(6,300)	2.2287	(14,212.79)	(14,040.65)	0.0000	4.3300	(1,893.14)	0.00	1.7095	(7.3836)	0.0000	1	(5.6741)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(700)	2.2287	(1,579.20)	(1,560.07)	0.0000	4.3300	(1,893.14)	0.00	0.1899	(0.8204)	0.0000	1	(0.6305)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(100)	2.2287	(225.60)	(222.87)	0.0000	4.3300	(1,893.14)	0.00	0.0271	(0.1172)	0.0000	1	(0.0901)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(2,100)	2.2287	(4,737.60)	(4,680.22)	0.0000	4.3300	(1,893.14)	0.00	0.5698	(2.4612)	0.0000	1	(1.8914)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(500)	2.2287	(1,128.00)	(1,114.34)	0.0000	4.3300	(1,893.14)	0.00	0.1357	(0.5860)	0.0000	1	(0.4503)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(600)	2.2287	(1,353.60)	(1,337.20)	0.0000	4.3300	(1,893.14)	0.00	0.1628	(0.7032)	0.0000	1	(0.5404)	02/07/2025
000025.ZK	01/07/2025	SDB3263589504	0	(3,400)	2.2287	(7,670.39)	(7,577.49)	0.0000	4.3300	(1,893.14)	0.00	0.9226	(3.9848)	0.0000	1	(3.0622)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(5,000)	2.2560	(11,279.99)	(11,279.99)	0.0000	4.3300	(1,908.72)	0.00	1.3567	(5.9806)	0.0000	1	(4.6239)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(16,500)	2.2560	(37,223.97)	(37,223.97)	0.0000	4.3300	(1,908.72)	0.00	4.4772	(19.7361)	0.0000	1	(15.2589)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(5,000)	2.2560	(11,279.99)	(11,279.99)	0.0000	4.3300	(1,908.72)	0.00	1.3567	(5.9806)	0.0000	1	(4.6239)	02/07/2025
000025.ZK	01/06/206																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000025.ZK	01/06/2025	SDB3263589504	0	(300)	2.2560	(676.80)	(676.80)	0.0000	4.3300	(1,908.72)	0.00	0.0814	(0.3588)	0.0000	1	(0.2774)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(700)	2.2560	(1,579.20)	(1,579.20)	0.0000	4.3300	(1,908.72)	0.00	0.1899	(0.8373)	0.0000	1	(0.6473)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(300)	2.2560	(676.80)	(676.80)	0.0000	4.3300	(1,908.72)	0.00	0.0814	(0.3588)	0.0000	1	(0.2774)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(200)	2.2560	(451.20)	(451.20)	0.0000	4.3300	(1,908.72)	0.00	0.0543	(0.2392)	0.0000	1	(0.1850)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(400)	2.2560	(902.40)	(902.40)	0.0000	4.3300	(1,908.72)	0.00	0.1085	(0.4785)	0.0000	1	(0.3699)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(1,400)	2.2560	(3,158.40)	(3,158.40)	0.0000	4.3300	(1,908.72)	0.00	0.3799	(1.6746)	0.0000	1	(1.2947)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(4,800)	2.2560	(10,828.79)	(10,828.79)	0.0000	4.3300	(1,908.72)	0.00	1.3025	(5.7414)	0.0000	1	(4.4390)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(700)	2.2560	(1,579.20)	(1,579.20)	0.0000	4.3300	(1,908.72)	0.00	0.1899	(0.8373)	0.0000	1	(0.6473)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(300)	2.2560	(676.80)	(676.80)	0.0000	4.3300	(1,908.72)	0.00	0.0814	(0.3588)	0.0000	1	(0.2774)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(3,300)	2.2560	(7,444.79)	(7,444.79)	0.0000	4.3300	(1,908.72)	0.00	0.8954	(3.9472)	0.0000	1	(3.0518)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(1,000)	2.2560	(2,256.00)	(2,256.00)	0.0000	4.3300	(1,908.72)	0.00	0.2713	(1.1961)	0.0000	1	(0.9248)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(3,600)	2.2560	(8,121.59)	(8,121.59)	0.0000	4.3300	(1,908.72)	0.00	0.9768	(4.3061)	0.0000	1	(3.3292)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(10,400)	2.2560	(23,462.38)	(23,462.38)	0.0000	4.3300	(1,908.72)	0.00	2.8220	(12.4397)	0.0000	1	(9.6177)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(6,300)	2.2560	(14,212.79)	(14,212.79)	0.0000	4.3300	(1,908.72)	0.00	1.7095	(7.5356)	0.0000	1	(5.8261)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(700)	2.2560	(1,579.20)	(1,579.20)	0.0000	4.3300	(1,908.72)	0.00	0.1899	(0.8373)	0.0000	1	(0.6473)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(100)	2.2560	(225.60)	(225.60)	0.0000	4.3300	(1,908.72)	0.00	0.0271	(0.1196)	0.0000	1	(0.0925)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(2,100)	2.2560	(4,737.60)	(4,737.60)	0.0000	4.3300	(1,908.72)	0.00	0.5698	(2.5119)	0.0000	1	(1.9420)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(500)	2.2560	(1,128.00)	(1,128.00)	0.0000	4.3300	(1,908.72)	0.00	0.1357	(0.5981)	0.0000	1	(0.4624)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(600)	2.2560	(1,353.60)	(1,353.60)	0.0000	4.3300	(1,908.72)	0.00	0.1628	(0.7177)	0.0000	1	(0.5549)	02/07/2025
000025.ZK	01/06/2025	SDB3263589504	0	(3,400)	2.2560	(7,670.39)	(7,670.39)	0.0000	4.3300	(1,908.72)	0.00	0.9226	(4.0668)	0.0000	1	(3.1443)	02/07/2025
TOTAL SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND												257.8636	(1,085.2979)	0.0000		(827.4343)	
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND																	
000060.ZK	01/17/2025	SDB3261097746	0	(2,600)	0.6411	(1,622.97)	(1,666.88)	0.0000	4.3300	(1,105.28)	0.00	0.1952	(0.5118)	0.0000	1	(0.3166)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(18,500)	0.6411	(11,613.78)	(11,860.52)	0.0000	4.3300	(1,105.28)	0.00	1.3969	(3.6414)	0.0000	1	(2.2445)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(500)	0.6411	(315.85)	(320.55)	0.0000	4.3300	(1,105.28)	0.00	0.0380	(0.0984)	0.0000	1	(0.0604)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(3,100)	0.6411	(1,952.64)	(1,987.44)	0.0000	4.3300	(1,105.28)	0.00	0.2349	(0.6102)	0.0000	1	(0.3753)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(300)	0.6411	(192.14)	(192.33)	0.0000	4.3300	(1,105.28)	0.00	0.0231	(0.0591)	0.0000	1	(0.0359)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(26,300)	0.6411	(16,844.47)	(16,861.17)	0.0000	4.3300	(1,105.28)	0.00	2.0260	(5.1767)	0.0000	1	(3.1507)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(15,300)	0.6411	(9,799.25)	(9,808.97)	0.0000	4.3300	(1,105.28)	0.00	1.1786	(3.0116)	0.0000	1	(1.8329)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(1,800)	0.6411	(1,152.85)	(1,154.00)	0.0000	4.3300	(1,105.28)	0.00	0.1387	(0.3543)	0.0000	1	(0.2156)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(3,600)	0.6411	(2,305.71)	(2,307.99)	0.0000	4.3300	(1,105.28)	0.00	0.2773	(0.7086)	0.0000	1	(0.4313)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(11,500)	0.6411	(7,365.45)	(7,372.75)	0.0000	4.3300	(1,105.28)	0.00	0.8859	(2.2636)	0.0000	1	(1.3777)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(7,200)	0.6411	(4,611.41)	(4,615.98)	0.0000	4.3300	(1,105.28)	0.00	0.5547	(1.4172)	0.0000	1	(0.8626)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(700)	0.6411	(448.33)	(448.78)	0.0000	4.3300	(1,105.28)	0.00	0.0539	(0.1378)	0.0000	1	(0.0839)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(400)	0.6411	(256.19)	(256.44)	0.0000	4.3300	(1,105.28)	0.00	0.0308	(0.0787)	0.0000	1	(0.0479)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(26,600)	0.6411	(17,036.61)	(17,053.50)	0.0000	4.3300	(1,105.28)	0.00	2.0491	(5.2358)	0.0000	1	(3.1867)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(8,000)	0.6411	(5,123.79)	(5,128.87)	0.0000	4.3300	(1,105.28)	0.00	0.6163	(1.5747)	0.0000	1	(0.9584)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(116,600)	0.6411	(74,679.27)	(74,753.31)	0.0000	4.3300	(1,105.28)	0.00	8.9823	(22.9508)	0.0000	1	(13.9686)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(20,300)	0.6411	(13,001.62)	(13,014.51)	0.0000	4.3300	(1,105.28)	0.00	1.5638	(3.9957)	0.0000	1	(2.4319)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(3,500)	0.6411	(2,241.66)	(2,243.88)	0.0000	4.3300	(1,105.28)	0.00	0.2696	(0.6889)	0.0000	1	(0.4193)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(12,400)	0.6411	(7,941.88)	(7,949.75)	0.0000	4.3300	(1,105.28)	0.00	0.9552	(2.4407)	0.0000	1	(1.4855)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(12,600)	0.6411	(8,069.97)	(8,077.97)	0.0000	4.3300	(1,105.28)	0.00	0.9706	(2.4801)	0.0000	1	(1.5095)	02/07/2025
000060.ZK	01/17/2025	SDB3261097746	0	(100)	0.6411	(64.05)	(64.11)	0.0000	4.3300	(1,105.28)	0.00	0.0077	(0.0197)	0.0000	1	(0.0120)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(2,600)	0.6296	(1,622.97)	(1,636.95)	0.0000	4.3300	(1,105.28)	0.00	0.1952	(0.5026)	0.0000	1	(0.3074)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(18,500)	0.6296	(11,613.78)	(11,647.56)	0.0000	4.3300	(1,105.28)	0.00	1.3969	(3.5760)	0.0000	1	(2.1792)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(500)	0.6296	(315.85)	(314.80)	0.0000	4.3300	(1,105.28)	0.00	0.0380	(0.0966)	0.0000	1	(0.0587)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(3,100)	0.6296	(1,952.64)	(1,951.75)	0.0000	4.3300	(1,105.28)	0.00	0.2349	(0.5992)	0.0000	1	(0.3644)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(300)	0.6296	(192.14)	(188.88)	0.0000	4.3300	(1,105.28)	0.00	0.0231	(0.0580)	0.0000	1	(0.0349)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(26,300)	0.6296	(16,844.47)	(16,558.43)	0.0000	4.3300	(1,105.28)	0.00	2.0260	(5.0838)	0.0000	1	(3.0578)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(15,300)	0.6296	(9,799.25)	(9,632.85)	0.0000	4.3300	(1,105.28)	0.00	1.1786	(2.9575)	0.0000	1	(1.7789)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(1,800)	0.6296	(1,152.85)	(1,133.28)	0.0000	4.3300	(1,105.28)	0.00	0.1387	(0.3479)	0.0000	1	(0.2093)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(3,600)	0.6296	(2,305.71)	(2,266.55)	0.0000	4.3300	(1,105.28)	0.00	0.2773	(0.6959)	0.0000	1	(0.4186)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000060.ZK	01/16/2025	SDB3261097746	0	(11,500)	0.6296	(7,365.45)	(7,240.38)	0.0000	4.3300	(1,105.28)	0.00	0.8859	(2.2229)	0.0000	1	(1.3370)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(7,200)	0.6296	(4,611.41)	(4,533.11)	0.0000	4.3300	(1,105.28)	0.00	0.5547	(1.3918)	0.0000	1	(0.8371)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(700)	0.6296	(448.33)	(440.72)	0.0000	4.3300	(1,105.28)	0.00	0.0539	(0.1353)	0.0000	1	(0.0814)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(400)	0.6296	(256.19)	(251.84)	0.0000	4.3300	(1,105.28)	0.00	0.0308	(0.0773)	0.0000	1	(0.0465)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(26,600)	0.6296	(17,036.61)	(16,747.31)	0.0000	4.3300	(1,105.28)	0.00	2.0491	(5.1418)	0.0000	1	(3.0926)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(8,000)	0.6296	(5,123.79)	(5,036.78)	0.0000	4.3300	(1,105.28)	0.00	0.6163	(1.5464)	0.0000	1	(0.9301)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(116,600)	0.6296	(74,679.27)	(73,411.13)	0.0000	4.3300	(1,105.28)	0.00	8.9823	(22.5388)	0.0000	1	(13.5565)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(20,300)	0.6296	(13,001.62)	(12,780.84)	0.0000	4.3300	(1,105.28)	0.00	1.5638	(3.9240)	0.0000	1	(2.3602)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(3,500)	0.6296	(2,241.66)	(2,203.59)	0.0000	4.3300	(1,105.28)	0.00	0.2696	(0.6765)	0.0000	1	(0.4069)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(12,400)	0.6296	(7,941.88)	(7,807.02)	0.0000	4.3300	(1,105.28)	0.00	0.9552	(2.3969)	0.0000	1	(1.4417)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(12,600)	0.6296	(8,069.97)	(7,932.93)	0.0000	4.3300	(1,105.28)	0.00	0.9706	(2.4356)	0.0000	1	(1.4649)	02/07/2025
000060.ZK	01/16/2025	SDB3261097746	0	(100)	0.6296	(64.05)	(62.96)	0.0000	4.3300	(1,105.28)	0.00	0.0077	(0.0193)	0.0000	1	(0.0116)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(2,600)	0.6214	(1,622.97)	(1,615.53)	0.0000	4.3300	(1,105.28)	0.00	0.1952	(0.4960)	0.0000	1	(0.3008)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(18,500)	0.6214	(11,613.78)	(11,495.14)	0.0000	4.3300	(1,105.28)	0.00	1.3969	(3.5293)	0.0000	1	(2.1324)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(500)	0.6214	(315.85)	(310.68)	0.0000	4.3300	(1,105.28)	0.00	0.0380	(0.0954)	0.0000	1	(0.0574)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(3,100)	0.6214	(1,952.64)	(1,926.21)	0.0000	4.3300	(1,105.28)	0.00	0.2349	(0.5914)	0.0000	1	(0.3565)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(300)	0.6214	(192.14)	(186.41)	0.0000	4.3300	(1,105.28)	0.00	0.0231	(0.0572)	0.0000	1	(0.0341)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(26,300)	0.6214	(16,844.47)	(16,341.74)	0.0000	4.3300	(1,105.28)	0.00	2.0260	(5.0173)	0.0000	1	(2.9912)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(15,300)	0.6214	(9,799.25)	(9,506.79)	0.0000	4.3300	(1,105.28)	0.00	1.1786	(2.9188)	0.0000	1	(1.7402)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(1,800)	0.6214	(1,152.85)	(1,118.45)	0.0000	4.3300	(1,105.28)	0.00	0.1387	(0.3434)	0.0000	1	(0.2047)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(3,600)	0.6214	(2,305.71)	(2,236.89)	0.0000	4.3300	(1,105.28)	0.00	0.2773	(0.6868)	0.0000	1	(0.4094)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(11,500)	0.6214	(7,365.45)	(7,145.63)	0.0000	4.3300	(1,105.28)	0.00	0.8859	(2.1939)	0.0000	1	(1.3080)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(7,200)	0.6214	(4,611.41)	(4,473.78)	0.0000	4.3300	(1,105.28)	0.00	0.5547	(1.3735)	0.0000	1	(0.8189)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(700)	0.6214	(448.33)	(434.95)	0.0000	4.3300	(1,105.28)	0.00	0.0539	(0.1335)	0.0000	1	(0.0796)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(400)	0.6214	(256.19)	(248.54)	0.0000	4.3300	(1,105.28)	0.00	0.0308	(0.0763)	0.0000	1	(0.0455)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(26,600)	0.6214	(17,036.61)	(16,528.15)	0.0000	4.3300	(1,105.28)	0.00	2.0491	(5.0745)	0.0000	1	(3.0254)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(8,000)	0.6214	(5,123.79)	(4,970.87)	0.0000	4.3300	(1,105.28)	0.00	0.6163	(1.5262)	0.0000	1	(0.9099)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(116,600)	0.6214	(74,679.27)	(72,450.46)	0.0000	4.3300	(1,105.28)	0.00	8.9823	(22.2438)	0.0000	1	(13.2616)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(20,300)	0.6214	(13,001.62)	(12,613.59)	0.0000	4.3300	(1,105.28)	0.00	1.5638	(3.8726)	0.0000	1	(2.3088)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(3,500)	0.6214	(2,241.66)	(2,174.76)	0.0000	4.3300	(1,105.28)	0.00	0.2696	(0.6677)	0.0000	1	(0.3981)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(12,400)	0.6214	(7,941.88)	(7,704.85)	0.0000	4.3300	(1,105.28)	0.00	0.9552	(2.3656)	0.0000	1	(1.4103)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(12,600)	0.6214	(8,069.97)	(7,829.12)	0.0000	4.3300	(1,105.28)	0.00	0.9706	(2.4037)	0.0000	1	(1.4331)	02/07/2025
000060.ZK	01/15/2025	SDB3261097746	0	(100)	0.6214	(64.05)	(62.14)	0.0000	4.3300	(1,105.28)	0.00	0.0077	(0.0191)	0.0000	1	(0.0114)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(500)	0.6299	(315.85)	(314.94)	0.0000	4.3300	(1,064.78)	0.00	0.0380	(0.0931)	0.0000	1	(0.0552)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(3,100)	0.6299	(1,952.64)	(1,952.62)	0.0000	4.3300	(1,064.78)	0.00	0.2349	(0.5775)	0.0000	1	(0.3427)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(300)	0.6299	(192.14)	(188.96)	0.0000	4.3300	(1,064.78)	0.00	0.0231	(0.0559)	0.0000	1	(0.0328)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(26,300)	0.6299	(16,844.47)	(16,565.74)	0.0000	4.3300	(1,064.78)	0.00	2.0260	(4.8997)	0.0000	1	(2.8737)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(15,300)	0.6299	(9,799.25)	(9,637.10)	0.0000	4.3300	(1,064.78)	0.00	1.1786	(2.8504)	0.0000	1	(1.6718)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(1,800)	0.6299	(1,152.85)	(1,133.78)	0.0000	4.3300	(1,064.78)	0.00	0.1387	(0.3353)	0.0000	1	(0.1967)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(3,600)	0.6299	(2,305.71)	(2,267.55)	0.0000	4.3300	(1,064.78)	0.00	0.2773	(0.6707)	0.0000	1	(0.3934)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(11,500)	0.6299	(7,365.45)	(7,243.57)	0.0000	4.3300	(1,064.78)	0.00	0.8859	(2.1424)	0.0000	1	(1.2565)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(7,200)	0.6299	(4,611.41)	(4,535.11)	0.0000	4.3300	(1,064.78)	0.00	0.5547	(1.3414)	0.0000	1	(0.7867)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(700)	0.6299	(448.33)	(440.91)	0.0000	4.3300	(1,064.78)	0.00	0.0539	(0.1304)	0.0000	1	(0.0765)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(400)	0.6299	(256.19)	(251.95)	0.0000	4.3300	(1,064.78)	0.00	0.0308	(0.0745)	0.0000	1	(0.0437)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(26,600)	0.6299	(17,036.61)	(16,754.70)	0.0000	4.3300	(1,064.78)	0.00	2.0491	(4.9556)	0.0000	1	(2.9065)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(8,000)	0.6299	(5,123.79)	(5,039.01)	0.0000	4.3300	(1,064.78)	0.00	0.6163	(1.4904)	0.0000	1	(0.8741)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(116,600)	0.6299	(74,679.27)	(73,443.54)	0.0000	4.3300	(1,064.78)	0.00	8.9823	(21.7226)	0.0000	1	(12.7403)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(20,300)	0.6299	(13,001.62)	(12,786.48)	0.0000	4.3300	(1,064.78)	0.00	1.5638	(3.7819)	0.0000	1	(2.2181)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(3,500)	0.6299	(2,241.66)	(2,204.57)	0.0000	4.3300	(1,064.78)	0.00	0.2696	(0.6520)	0.0000	1	(0.3824)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(12,400)	0.6299	(7,941.88)	(7,810.46)	0.0000	4.3300	(1,064.78)	0.00	0.9552	(2.3101)	0.0000	1	(1.3549)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(12,600)	0.6299	(8,069.97)	(7,936.44)	0.0000	4.3300	(1,064.78)	0.00	0.9706	(2.3474)	0.0000	1	(1.3767)	02/07/2025
000060.ZK	01/14/2025	SDB3261097746	0	(100)	0.6299	(64.05)	(62.99)	0.0000	4.3300	(1,064.78)	0.00	0.0077	(0.0186)	0.0000	1	(0.0109)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000060.ZK	01/13/2025	SDB3261097746	0	(26,300)	0.6274	(16,844.47)	(16,501.49)	0.0000	4.3300	(1,057.23)	0.00	2.0260	(4.8461)	0.0000	1	(2.8201)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(15,300)	0.6274	(9,799.25)	(9,599.72)	0.0000	4.3300	(1,057.23)	0.00	1.1786	(2.8192)	0.0000	1	(1.6406)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(1,800)	0.6274	(1,152.85)	(1,129.38)	0.0000	4.3300	(1,057.23)	0.00	0.1387	(0.3317)	0.0000	1	(0.1930)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(3,600)	0.6274	(2,305.71)	(2,258.76)	0.0000	4.3300	(1,057.23)	0.00	0.2773	(0.6633)	0.0000	1	(0.3860)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(11,500)	0.6274	(7,365.45)	(7,215.48)	0.0000	4.3300	(1,057.23)	0.00	0.8859	(2.1190)	0.0000	1	(1.2331)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(7,200)	0.6274	(4,611.41)	(4,517.52)	0.0000	4.3300	(1,057.23)	0.00	0.5547	(1.3267)	0.0000	1	(0.7720)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(700)	0.6274	(448.33)	(439.20)	0.0000	4.3300	(1,057.23)	0.00	0.0539	(0.1290)	0.0000	1	(0.0751)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(400)	0.6274	(256.19)	(250.97)	0.0000	4.3300	(1,057.23)	0.00	0.0308	(0.0737)	0.0000	1	(0.0429)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(26,600)	0.6274	(17,036.61)	(16,689.72)	0.0000	4.3300	(1,057.23)	0.00	2.0491	(4.9014)	0.0000	1	(2.8522)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(8,000)	0.6274	(5,123.79)	(5,019.46)	0.0000	4.3300	(1,057.23)	0.00	0.6163	(1.4741)	0.0000	1	(0.8578)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(116,600)	0.6274	(74,679.27)	(73,158.69)	0.0000	4.3300	(1,057.23)	0.00	8.9823	(21.4849)	0.0000	1	(12.5027)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(20,300)	0.6274	(13,001.62)	(12,736.89)	0.0000	4.3300	(1,057.23)	0.00	1.5638	(3.7405)	0.0000	1	(2.1767)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(3,500)	0.6274	(2,241.66)	(2,196.02)	0.0000	4.3300	(1,057.23)	0.00	0.2696	(0.6449)	0.0000	1	(0.3753)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(12,400)	0.6274	(7,941.88)	(7,780.17)	0.0000	4.3300	(1,057.23)	0.00	0.9552	(2.2848)	0.0000	1	(1.3296)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(12,600)	0.6274	(8,069.97)	(7,905.66)	0.0000	4.3300	(1,057.23)	0.00	0.9706	(2.3217)	0.0000	1	(1.3511)	02/07/2025
000060.ZK	01/13/2025	SDB3261097746	0	(100)	0.6274	(64.05)	(62.74)	0.0000	4.3300	(1,057.23)	0.00	0.0077	(0.0184)	0.0000	1	(0.0107)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(300)	0.6447	(192.14)	(193.42)	0.0000	4.3300	(1,057.23)	0.00	0.0693	(0.1704)	0.0000	3	(0.1011)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(26,300)	0.6447	(16,844.47)	(16,956.40)	0.0000	4.3300	(1,057.23)	0.00	6.0780	(14.9390)	0.0000	3	(8.8610)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(15,300)	0.6447	(9,799.25)	(9,864.37)	0.0000	4.3300	(1,057.23)	0.00	3.5359	(8.6908)	0.0000	3	(5.1549)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(1,800)	0.6447	(1,152.85)	(1,160.51)	0.0000	4.3300	(1,057.23)	0.00	0.4160	(1.0224)	0.0000	3	(0.6065)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(3,600)	0.6447	(2,305.71)	(2,321.03)	0.0000	4.3300	(1,057.23)	0.00	0.8320	(2.0449)	0.0000	3	(1.2129)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(11,500)	0.6447	(7,365.45)	(7,414.40)	0.0000	4.3300	(1,057.23)	0.00	2.6577	(6.5323)	0.0000	3	(3.8746)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(7,200)	0.6447	(4,611.41)	(4,642.06)	0.0000	4.3300	(1,057.23)	0.00	1.6640	(4.0898)	0.0000	3	(2.4258)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(700)	0.6447	(448.33)	(451.31)	0.0000	4.3300	(1,057.23)	0.00	0.1618	(0.3976)	0.0000	3	(0.2358)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(400)	0.6447	(256.19)	(257.89)	0.0000	4.3300	(1,057.23)	0.00	0.0924	(0.2272)	0.0000	3	(0.1348)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(26,600)	0.6447	(17,036.61)	(17,149.82)	0.0000	4.3300	(1,057.23)	0.00	6.1474	(15.1095)	0.0000	3	(8.9621)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(8,000)	0.6447	(5,123.79)	(5,157.84)	0.0000	4.3300	(1,057.23)	0.00	1.8488	(4.5442)	0.0000	3	(2.6954)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(116,600)	0.6447	(74,679.27)	(75,175.52)	0.0000	4.3300	(1,057.23)	0.00	26.9468	(66.2317)	0.0000	3	(39.2849)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(20,300)	0.6447	(13,001.62)	(13,088.02)	0.0000	4.3300	(1,057.23)	0.00	4.6914	(11.5309)	0.0000	3	(6.8395)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(3,500)	0.6447	(2,241.66)	(2,256.55)	0.0000	4.3300	(1,057.23)	0.00	0.8089	(1.9881)	0.0000	3	(1.1792)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(12,400)	0.6447	(7,941.88)	(7,994.65)	0.0000	4.3300	(1,057.23)	0.00	2.8657	(7.0435)	0.0000	3	(4.1778)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(12,600)	0.6447	(8,069.97)	(8,123.60)	0.0000	4.3300	(1,057.23)	0.00	2.9119	(7.1571)	0.0000	3	(4.2452)	02/07/2025
000060.ZK	01/10/2025	SDB3261097746	0	(100)	0.6447	(64.05)	(64.47)	0.0000	4.3300	(1,057.23)	0.00	0.0231	(0.0568)	0.0000	3	(0.0337)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(300)	0.6334	(192.14)	(190.02)	0.0000	4.3300	(1,057.23)	0.00	0.0231	(0.0558)	0.0000	1	(0.0327)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(26,300)	0.6334	(16,844.47)	(16,658.68)	0.0000	4.3300	(1,057.23)	0.00	2.0260	(4.8922)	0.0000	1	(2.8662)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(15,300)	0.6334	(9,799.25)	(9,691.17)	0.0000	4.3300	(1,057.23)	0.00	1.1786	(2.8461)	0.0000	1	(1.6674)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(1,800)	0.6334	(1,152.85)	(1,140.14)	0.0000	4.3300	(1,057.23)	0.00	0.1387	(0.3348)	0.0000	1	(0.1962)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(3,600)	0.6334	(2,305.71)	(2,280.28)	0.0000	4.3300	(1,057.23)	0.00	0.2773	(0.6697)	0.0000	1	(0.3923)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(11,500)	0.6334	(7,365.45)	(7,284.22)	0.0000	4.3300	(1,057.23)	0.00	0.8859	(2.1392)	0.0000	1	(1.2533)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(7,200)	0.6334	(4,611.41)	(4,560.55)	0.0000	4.3300	(1,057.23)	0.00	0.5547	(1.3393)	0.0000	1	(0.7847)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(700)	0.6334	(448.33)	(443.39)	0.0000	4.3300	(1,057.23)	0.00	0.0539	(0.1302)	0.0000	1	(0.0763)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(400)	0.6334	(256.19)	(253.36)	0.0000	4.3300	(1,057.23)	0.00	0.0308	(0.0744)	0.0000	1	(0.0436)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(26,600)	0.6334	(17,036.61)	(16,848.71)	0.0000	4.3300	(1,057.23)	0.00	2.0491	(4.9481)	0.0000	1	(2.8989)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(8,000)	0.6334	(5,123.79)	(5,067.28)	0.0000	4.3300	(1,057.23)	0.00	0.6163	(1.4881)	0.0000	1	(0.8719)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(116,600)	0.6334	(74,679.27)	(73,855.61)	0.0000	4.3300	(1,057.23)	0.00	8.9823	(21.6896)	0.0000	1	(12.7073)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(20,300)	0.6334	(13,001.62)	(12,858.22)	0.0000	4.3300	(1,057.23)	0.00	1.5638	(3.7761)	0.0000	1	(2.2123)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(3,500)	0.6334	(2,241.66)	(2,216.93)	0.0000	4.3300	(1,057.23)	0.00	0.2696	(0.6511)	0.0000	1	(0.3814)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(12,400)	0.6334	(7,941.88)	(7,854.28)	0.0000	4.3300	(1,057.23)	0.00	0.9552	(2.3066)	0.0000	1	(1.3514)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(12,600)	0.6334	(8,069.97)	(7,980.97)	0.0000	4.3300	(1,057.23)	0.00	0.9706	(2.3438)	0.0000	1	(1.3732)	02/07/2025
000060.ZK	01/09/2025	SDB3261097746	0	(100)	0.6334	(64.05)	(63.34)	0.0000	4.3300	(1,057.23)	0.00	0.0077	(0.0186)	0.0000	1	(0.0109)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(300)	0.6230	(192.14)	(186.89)	0.0000	4.3300	(1,057.23)	0.00	0.0231	(0.0549)	0.0000	1	(0.0318)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(26,300)	0.6230	(16,844.47)	(16,383.85)	0.0000	4.3300	(1,057.23)	0.00	2.0260	(4.8115)	0.0000	1	(2.7855)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000060.ZK	01/08/2025	SDB3261097746	0	(1,800)	0.6230	(1,152.85)	(1,121.33)	0.0000	4.3300	(1,057.23)	0.00	0.1387	(0.3293)	0.0000	1	(0.1906)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(3,600)	0.6230	(2,305.71)	(2,242.66)	0.0000	4.3300	(1,057.23)	0.00	0.2773	(0.6586)	0.0000	1	(0.3813)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(11,500)	0.6230	(7,385.45)	(7,164.04)	0.0000	4.3300	(1,057.23)	0.00	0.8859	(2.1039)	0.0000	1	(1.2180)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(7,200)	0.6230	(4,611.41)	(4,485.31)	0.0000	4.3300	(1,057.23)	0.00	0.5547	(1.3172)	0.0000	1	(0.7626)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(700)	0.6230	(448.33)	(436.07)	0.0000	4.3300	(1,057.23)	0.00	0.0539	(0.1281)	0.0000	1	(0.0741)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(400)	0.6230	(256.19)	(249.18)	0.0000	4.3300	(1,057.23)	0.00	0.0308	(0.0732)	0.0000	1	(0.0424)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(26,600)	0.6230	(17,036.61)	(16,570.74)	0.0000	4.3300	(1,057.23)	0.00	2.0491	(4.8664)	0.0000	1	(2.8173)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(8,000)	0.6230	(5,123.79)	(4,983.68)	0.0000	4.3300	(1,057.23)	0.00	0.6163	(1.4636)	0.0000	1	(0.8473)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(116,600)	0.6230	(74,679.27)	(72,637.14)	0.0000	4.3300	(1,057.23)	0.00	8.9823	(21.3318)	0.0000	1	(12.3495)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(20,300)	0.6230	(13,001.62)	(12,646.09)	0.0000	4.3300	(1,057.23)	0.00	1.5638	(3.7138)	0.0000	1	(2.1500)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(3,500)	0.6230	(2,241.66)	(2,180.36)	0.0000	4.3300	(1,057.23)	0.00	0.2696	(0.6403)	0.0000	1	(0.3707)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(12,400)	0.6230	(7,941.88)	(7,724.70)	0.0000	4.3300	(1,057.23)	0.00	0.9552	(2.2686)	0.0000	1	(1.3133)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(12,600)	0.6230	(8,069.97)	(7,849.30)	0.0000	4.3300	(1,057.23)	0.00	0.9706	(2.3051)	0.0000	1	(1.3345)	02/07/2025
000060.ZK	01/08/2025	SDB3261097746	0	(100)	0.6230	(64.05)	(62.30)	0.0000	4.3300	(1,057.23)	0.00	0.0077	(0.0183)	0.0000	1	(0.0106)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(300)	0.6272	(192.14)	(188.16)	0.0000	4.3300	(1,057.23)	0.00	0.0231	(0.0553)	0.0000	1	(0.0321)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(26,300)	0.6272	(16,844.47)	(16,495.33)	0.0000	4.3300	(1,057.23)	0.00	2.0260	(4.8443)	0.0000	1	(2.8183)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(15,300)	0.6272	(9,799.25)	(9,596.14)	0.0000	4.3300	(1,057.23)	0.00	1.1786	(2.8182)	0.0000	1	(1.6395)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(1,800)	0.6272	(1,152.85)	(1,128.96)	0.0000	4.3300	(1,057.23)	0.00	0.1387	(0.3315)	0.0000	1	(0.1929)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(3,600)	0.6272	(2,305.71)	(2,257.92)	0.0000	4.3300	(1,057.23)	0.00	0.2773	(0.6631)	0.0000	1	(0.3858)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(11,500)	0.6272	(7,385.45)	(7,212.79)	0.0000	4.3300	(1,057.23)	0.00	0.8859	(2.1182)	0.0000	1	(1.2323)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(7,200)	0.6272	(4,611.41)	(4,515.83)	0.0000	4.3300	(1,057.23)	0.00	0.5547	(1.3262)	0.0000	1	(0.7715)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(700)	0.6272	(448.33)	(439.04)	0.0000	4.3300	(1,057.23)	0.00	0.0539	(0.1289)	0.0000	1	(0.0750)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(400)	0.6272	(256.19)	(250.88)	0.0000	4.3300	(1,057.23)	0.00	0.0308	(0.0737)	0.0000	1	(0.0429)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(26,600)	0.6272	(17,036.61)	(16,683.49)	0.0000	4.3300	(1,057.23)	0.00	2.0491	(4.8995)	0.0000	1	(2.8504)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(8,000)	0.6272	(5,123.79)	(5,017.59)	0.0000	4.3300	(1,057.23)	0.00	0.6163	(1.4735)	0.0000	1	(0.8573)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(116,600)	0.6272	(74,679.27)	(73,131.40)	0.0000	4.3300	(1,057.23)	0.00	8.9823	(21.4769)	0.0000	1	(12.4947)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(20,300)	0.6272	(13,001.62)	(12,732.14)	0.0000	4.3300	(1,057.23)	0.00	1.5638	(3.7391)	0.0000	1	(2.1753)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(3,500)	0.6272	(2,241.66)	(2,195.20)	0.0000	4.3300	(1,057.23)	0.00	0.2696	(0.6447)	0.0000	1	(0.3751)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(12,400)	0.6272	(7,941.88)	(7,777.27)	0.0000	4.3300	(1,057.23)	0.00	0.9552	(2.2840)	0.0000	1	(1.3288)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(12,600)	0.6272	(8,069.97)	(7,902.71)	0.0000	4.3300	(1,057.23)	0.00	0.9706	(2.3208)	0.0000	1	(1.3502)	02/07/2025
000060.ZK	01/07/2025	SDB3261097746	0	(100)	0.6272	(64.05)	(62.72)	0.0000	4.3300	(1,057.23)	0.00	0.0077	(0.0184)	0.0000	1	(0.0107)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(300)	0.6405	(192.14)	(192.14)	0.0000	4.3300	(1,057.23)	0.00	0.0231	(0.0564)	0.0000	1	(0.0333)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(26,300)	0.6405	(16,844.47)	(16,844.47)	0.0000	4.3300	(1,057.23)	0.00	2.0260	(4.9468)	0.0000	1	(2.9208)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(15,300)	0.6405	(9,799.25)	(9,799.25)	0.0000	4.3300	(1,057.23)	0.00	1.1786	(2.8778)	0.0000	1	(1.6992)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(1,800)	0.6405	(1,152.85)	(1,152.85)	0.0000	4.3300	(1,057.23)	0.00	0.1387	(0.3386)	0.0000	1	(0.1999)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(3,600)	0.6405	(2,305.71)	(2,305.71)	0.0000	4.3300	(1,057.23)	0.00	0.2773	(0.6771)	0.0000	1	(0.3998)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(11,500)	0.6405	(7,385.45)	(7,365.45)	0.0000	4.3300	(1,057.23)	0.00	0.8859	(2.1631)	0.0000	1	(1.2772)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(7,200)	0.6405	(4,611.41)	(4,611.41)	0.0000	4.3300	(1,057.23)	0.00	0.5547	(1.3543)	0.0000	1	(0.7996)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(700)	0.6405	(448.33)	(448.33)	0.0000	4.3300	(1,057.23)	0.00	0.0539	(0.1317)	0.0000	1	(0.0777)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(400)	0.6405	(256.19)	(256.19)	0.0000	4.3300	(1,057.23)	0.00	0.0308	(0.0752)	0.0000	1	(0.0444)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(26,600)	0.6405	(17,036.61)	(17,036.61)	0.0000	4.3300	(1,057.23)	0.00	2.0491	(5.0032)	0.0000	1	(2.9541)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(8,000)	0.6405	(5,123.79)	(5,123.79)	0.0000	4.3300	(1,057.23)	0.00	0.6163	(1.5047)	0.0000	1	(0.8885)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(116,600)	0.6405	(74,679.27)	(74,679.27)	0.0000	4.3300	(1,057.23)	0.00	8.9823	(21.9315)	0.0000	1	(12.9492)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(20,300)	0.6405	(13,001.62)	(13,001.62)	0.0000	4.3300	(1,057.23)	0.00	1.5638	(3.8183)	0.0000	1	(2.2545)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(3,500)	0.6405	(2,241.66)	(2,241.66)	0.0000	4.3300	(1,057.23)	0.00	0.2696	(0.6583)	0.0000	1	(0.3887)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(12,400)	0.6405	(7,941.88)	(7,941.88)	0.0000	4.3300	(1,057.23)	0.00	0.9552	(2.3323)	0.0000	1	(1.3771)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(12,600)	0.6405	(8,069.97)	(8,069.97)	0.0000	4.3300	(1,057.23)	0.00	0.9706	(2.3700)	0.0000	1	(1.3993)	02/07/2025
000060.ZK	01/06/2025	SDB3261097746	0	(100)	0.6405	(64.05)	(64.05)	0.0000	4.3300	(1,057.23)	0.00	0.0077	(0.0188)	0.0000	1	(0.0111)	02/07/2025
TOTAL SHENZHEN ZHONGJIN LINGNAN NONFEMET CO. LTD. CMN CLASS A SERIES NORTHBOUND												252.8720	(619.0888)	0.0000		(366.2168)	
SHIN ZU SHING CO., LTD. CMN																	
3376.TW	01/17/2025	SDB3260661443	0	(4,000)	5.6270	(25,609.76)	(22,507.94)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.2824)	0.0000	1	(0.2021)	02/04/2025
3376.TW	01/16/2025	SDB3260661443	0	(4,000)	5.8633	(25,609.76)	(23,453.32)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.4203)	0.0000	1	(0.3400)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SHIN ZU SHING CO., LTD. CMN (Cont.)																	
3376.TW	01/15/2025	SDB3260661443	0	(4,000)	5.5413	(25,609.76)	(22,165.18)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.2324)	0.0000	1	(0.1521)	02/04/2025
3376.TW	01/14/2025	SDB3260661443	0	(4,000)	5.8099	(25,609.76)	(23,239.59)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.3991)	0.0000	1	(0.3088)	02/04/2025
3376.TW	01/13/2025	SDB3260661443	0	(4,000)	5.9345	(25,609.76)	(23,737.97)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.4618)	0.0000	1	(0.3815)	02/04/2025
3376.TW	01/10/2025	SDB3260661443	0	(4,000)	6.0532	(25,609.76)	(24,212.93)	0.0000	4.3300	(525.00)	0.00	9.2409	(10.5932)	0.0000	3	(1.3523)	02/04/2025
3376.TW	01/09/2025	SDB3260661443	0	(4,000)	6.0851	(25,609.76)	(24,340.28)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.5496)	0.0000	1	(0.4693)	02/04/2025
3376.TW	01/08/2025	SDB3260661443	0	(4,000)	6.1181	(25,609.76)	(24,472.44)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.5689)	0.0000	1	(0.4886)	02/04/2025
3376.TW	01/07/2025	SDB3260661443	0	(4,000)	5.9636	(25,609.76)	(23,854.32)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.4788)	0.0000	1	(0.3985)	02/04/2025
3376.TW	01/06/2025	SDB3260661443	0	(4,000)	6.1505	(25,609.76)	(24,601.89)	0.0000	4.3300	(525.00)	0.00	3.0803	(3.5878)	0.0000	1	(0.5075)	02/04/2025
3376.TW	01/03/2025	SDB3260661443	0	(4,000)	6.4024	(25,609.76)	(25,609.76)	0.0000	4.3300	(525.00)	0.00	9.2409	(11.2043)	0.0000	3	(1.9634)	02/04/2025
TOTAL SHIN ZU SHING CO., LTD. CMN												46.2043	(52.7685)	0.0000		(6.5642)	
SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600481.SH	01/16/2025	SDB3265465994	0	(10,300)	0.6745	(7,481.52)	(6,947.06)	0.0000	4.3300	(1,750.00)	0.00	0.8999	(3.3770)	0.0000	1	(2.4772)	02/07/2025
600481.SH	01/15/2025	SDB3265465994	0	(10,300)	0.7264	(7,481.52)	(7,481.52)	0.0000	4.3300	(1,750.00)	0.00	0.8999	(3.6368)	0.0000	1	(2.7370)	02/07/2025
TOTAL SHUANGLIANG ECO-ENERGY SYSTEMS CO., LTD. CMN CLASS A SERIES NORTHBOUND												1.7997	(7.0139)	0.0000		(5.2142)	
SIAM CEMENT PCL LOCAL SHARE																	
SCC_n.BK	01/14/2025	SDB3264753826	0	(100)	4.4470	(482.69)	(444.70)	0.0000	4.3300	(50.00)	0.00	0.0581	(0.0062)	0.0000	1	0.0519	02/04/2025
SCC_n.BK	01/14/2025	SDB3264753826	0	(1,500)	4.4470	(7,351.65)	(6,670.52)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.0926)	0.0000	1	0.7916	02/04/2025
SCC_n.BK	01/14/2025	SDB3264753826	0	(1,300)	4.4470	(6,435.83)	(5,781.11)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0803)	0.0000	1	0.6938	02/04/2025
SCC_n.BK	01/14/2025	SDB3264753826	0	(3,000)	4.4470	(14,851.92)	(13,341.03)	0.0000	4.3300	(50.00)	0.00	1.7864	(0.1853)	0.0000	1	1.6011	02/04/2025
SCC_n.BK	01/13/2025	SDB3264753826	0	(100)	4.4393	(482.69)	(443.93)	0.0000	4.3300	(50.00)	0.00	0.0581	(0.0062)	0.0000	1	0.0519	02/04/2025
SCC_n.BK	01/13/2025	SDB3264753826	0	(1,500)	4.4393	(7,351.65)	(6,658.98)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.0925)	0.0000	1	0.7918	02/04/2025
SCC_n.BK	01/13/2025	SDB3264753826	0	(1,300)	4.4393	(6,435.83)	(5,771.12)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0802)	0.0000	1	0.6939	02/04/2025
SCC_n.BK	01/13/2025	SDB3264753826	0	(8,800)	4.4393	(43,565.64)	(39,066.02)	0.0000	4.3300	(50.00)	0.00	5.2400	(0.5426)	0.0000	1	4.6974	02/04/2025
SCC_n.BK	01/13/2025	SDB3264753826	0	(800)	4.4393	(3,960.51)	(3,551.46)	0.0000	4.3300	(50.00)	0.00	0.4764	(0.0493)	0.0000	1	0.4270	02/04/2025
SCC_n.BK	01/10/2025	SDB3264753826	0	(100)	4.6387	(482.69)	(463.87)	0.0000	4.3300	(50.00)	0.00	0.1742	(0.0193)	0.0000	3	0.1548	02/04/2025
SCC_n.BK	01/10/2025	SDB3264753826	0	(1,500)	4.6387	(7,351.65)	(6,958.09)	0.0000	4.3300	(50.00)	0.00	2.6527	(0.2899)	0.0000	3	2.3628	02/04/2025
SCC_n.BK	01/10/2025	SDB3264753826	0	(1,300)	4.6387	(6,435.83)	(6,030.35)	0.0000	4.3300	(50.00)	0.00	2.3223	(0.2513)	0.0000	3	2.0710	02/04/2025
SCC_n.BK	01/10/2025	SDB3264753826	0	(8,800)	4.6387	(43,565.64)	(40,820.81)	0.0000	4.3300	(50.00)	0.00	15.7199	(1.7009)	0.0000	3	14.0191	02/04/2025
SCC_n.BK	01/10/2025	SDB3264753826	0	(1,600)	4.6387	(7,921.03)	(7,421.96)	0.0000	4.3300	(50.00)	0.00	2.8582	(0.3092)	0.0000	3	2.5489	02/04/2025
SCC_n.BK	01/09/2025	SDB3264753826	0	(100)	4.7943	(482.69)	(479.43)	0.0000	4.3300	(50.00)	0.00	0.0581	(0.0067)	0.0000	1	0.0514	02/04/2025
SCC_n.BK	01/09/2025	SDB3264753826	0	(1,500)	4.7943	(7,351.65)	(7,191.48)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.0999)	0.0000	1	0.7844	02/04/2025
SCC_n.BK	01/09/2025	SDB3264753826	0	(1,300)	4.7943	(6,435.83)	(6,232.62)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0866)	0.0000	1	0.6875	02/04/2025
SCC_n.BK	01/09/2025	SDB3264753826	0	(8,800)	4.7943	(43,565.64)	(42,190.03)	0.0000	4.3300	(50.00)	0.00	5.2400	(0.5860)	0.0000	1	4.6540	02/04/2025
SCC_n.BK	01/09/2025	SDB3264753826	0	(1,600)	4.7943	(7,921.03)	(7,670.92)	0.0000	4.3300	(50.00)	0.00	0.9527	(0.1065)	0.0000	1	0.8462	02/04/2025
SCC_n.BK	01/08/2025	SDB3264753826	0	(100)	4.6569	(482.69)	(465.69)	0.0000	4.3300	(50.00)	0.00	0.0581	(0.0065)	0.0000	1	0.0516	02/04/2025
SCC_n.BK	01/08/2025	SDB3264753826	0	(1,500)	4.6569	(7,351.65)	(6,985.29)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.0970)	0.0000	1	0.7872	02/04/2025
SCC_n.BK	01/08/2025	SDB3264753826	0	(1,300)	4.6569	(6,435.83)	(6,053.92)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0841)	0.0000	1	0.6900	02/04/2025
SCC_n.BK	01/08/2025	SDB3264753826	0	(8,800)	4.6569	(43,565.64)	(40,980.39)	0.0000	4.3300	(50.00)	0.00	5.2400	(0.5692)	0.0000	1	4.6708	02/04/2025
SCC_n.BK	01/08/2025	SDB3264753826	0	(3,100)	4.6569	(15,346.99)	(14,436.28)	0.0000	4.3300	(50.00)	0.00	1.8459	(0.2005)	0.0000	1	1.6454	02/04/2025
SCC_n.BK	01/07/2025	SDB3264753826	0	(100)	4.8144	(482.69)	(481.44)	0.0000	4.3300	(50.00)	0.00	0.0581	(0.0067)	0.0000	1	0.0514	02/04/2025
SCC_n.BK	01/07/2025	SDB3264753826	0	(1,500)	4.8144	(7,351.65)	(7,221.58)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.1003)	0.0000	1	0.7839	02/04/2025
SCC_n.BK	01/07/2025	SDB3264753826	0	(1,300)	4.8144	(6,435.83)	(6,258.70)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0869)	0.0000	1	0.6872	02/04/2025
SCC_n.BK	01/07/2025	SDB3264753826	0	(8,800)	4.8144	(43,565.64)	(42,366.59)	0.0000	4.3300	(50.00)	0.00	5.2400	(0.5884)	0.0000	1	4.6516	02/04/2025
SCC_n.BK	01/07/2025	SDB3264753826	0	(3,100)	4.8144	(15,346.99)	(14,924.59)	0.0000	4.3300	(50.00)	0.00	1.8459	(0.2073)	0.0000	1	1.6386	02/04/2025
SCC_n.BK	01/06/2025	SDB3264753826	0	(1,500)	4.9130	(7,351.65)	(7,369.50)	0.0000	4.3300	(50.00)	0.00	0.8842	(0.1024)	0.0000	1	0.7819	02/04/2025
SCC_n.BK	01/06/2025	SDB3264753826	0	(1,300)	4.9130	(6,435.83)	(6,386.90)	0.0000	4.3300	(50.00)	0.00	0.7741	(0.0887)	0.0000	1	0.6854	02/04/2025
SCC_n.BK	01/06/2025	SDB3264753826	0	(8,800)	4.9130	(43,565.64)	(43,234.39)	0.0000	4.3300	(50.00)	0.00	5.2400	(0.6005)	0.0000	1	4.6395	02/04/2025
SCC_n.BK	01/06/2025	SDB3264753826	0	(3,100)	4.9130	(15,346.99)	(15,230.30)	0.0000	4.3300	(50.00)	0.00	1.8459	(0.2115)	0.0000	1	1.6344	02/04/2025
SCC_n.BK	01/03/2025	SDB3264753826	0	(1,300)	4.9506	(6,435.83)	(6,435.83)	0.0000	4.3300	(50.00)	0.00	2.3223	(0.2682)	0.0000	3	2.0541	02/04/2025
SCC_n.BK	01/03/2025	SDB3264753826	0	(8,800)	4.9506	(43,565.64)	(43,565.64)	0.0000	4.3300	(50.00)	0.00	15.7199	(1.8152)	0.0000	3	13.9047	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SIAM CEMENT PCL LOCAL SHARE (Cont.)																	
SCC_n.BK	01/03/2025	SDB3264753826	0	(3,100)	4.9506	(15,346.99)	(15,346.99)	0.0000	4.3300	(50.00)	0.00	5.5377	(0.6395)	0.0000	3	4.8982	02/04/2025
TOTAL SIAM CEMENT PCL LOCAL SHARE												92.5004	(10.2642)	0.0000		82.2363	
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
601107.SH	01/17/2025	SDB3261097789	0	(30,800)	0.6697	(20,490.16)	(20,626.54)	0.0000	4.3300	(1,254.92)	0.00	2.4645	(7.1902)	0.0000	1	(4.7257)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(8,600)	0.6697	(5,725.32)	(5,759.36)	0.0000	4.3300	(1,254.92)	0.00	0.6886	(2.0077)	0.0000	1	(1.3190)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(10,900)	0.6697	(7,172.25)	(7,299.65)	0.0000	4.3300	(1,254.92)	0.00	0.8627	(2.5446)	0.0000	1	(1.6819)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(5,700)	0.6697	(3,741.62)	(3,817.25)	0.0000	4.3300	(1,254.92)	0.00	0.4500	(1.3307)	0.0000	1	(0.8806)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,100)	0.6697	(2,928.29)	(2,745.74)	0.0000	4.3300	(1,254.92)	0.00	0.3522	(0.9571)	0.0000	1	(0.8049)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(9,700)	0.6697	(6,927.90)	(6,496.02)	0.0000	4.3300	(1,254.92)	0.00	0.8333	(2.2644)	0.0000	1	(1.4312)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,800)	0.6697	(3,428.24)	(3,214.53)	0.0000	4.3300	(1,254.92)	0.00	0.4123	(1.1205)	0.0000	1	(0.7082)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(2,000)	0.6697	(1,428.43)	(1,339.39)	0.0000	4.3300	(1,254.92)	0.00	0.1718	(0.4669)	0.0000	1	(0.2951)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,300)	0.6697	(3,071.13)	(2,879.68)	0.0000	4.3300	(1,254.92)	0.00	0.3694	(1.0038)	0.0000	1	(0.6344)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(35,400)	0.6697	(25,283.28)	(23,707.13)	0.0000	4.3300	(1,254.92)	0.00	3.0410	(8.2641)	0.0000	1	(5.2230)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,600)	0.6697	(3,285.40)	(3,080.59)	0.0000	4.3300	(1,254.92)	0.00	0.3952	(1.0739)	0.0000	1	(0.6787)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(17,000)	0.6697	(12,141.69)	(11,384.78)	0.0000	4.3300	(1,254.92)	0.00	1.4604	(3.9686)	0.0000	1	(2.5082)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,500)	0.6697	(3,213.98)	(3,013.62)	0.0000	4.3300	(1,254.92)	0.00	0.3866	(1.0505)	0.0000	1	(0.6639)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(4,200)	0.6697	(2,999.71)	(2,812.71)	0.0000	4.3300	(1,254.92)	0.00	0.3608	(0.9805)	0.0000	1	(0.6197)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(300)	0.6697	(214.27)	(200.91)	0.0000	4.3300	(1,254.92)	0.00	0.0258	(0.0700)	0.0000	1	(0.0443)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(200)	0.6697	(142.84)	(133.94)	0.0000	4.3300	(1,254.92)	0.00	0.0172	(0.0467)	0.0000	1	(0.0295)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(25,700)	0.6697	(18,355.38)	(17,211.11)	0.0000	4.3300	(1,254.92)	0.00	2.2077	(5.9996)	0.0000	1	(3.7919)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(100)	0.6697	(71.42)	(66.97)	0.0000	4.3300	(1,254.92)	0.00	0.0086	(0.0233)	0.0000	1	(0.0148)	02/07/2025
601107.SH	01/17/2025	SDB3261097789	0	(1,100)	0.6697	(785.64)	(736.66)	0.0000	4.3300	(1,254.92)	0.00	0.0945	(0.2568)	0.0000	1	(0.1623)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(10,900)	0.6582	(7,172.25)	(7,173.88)	0.0000	4.3300	(1,254.92)	0.00	0.8627	(2.5007)	0.0000	1	(1.6381)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(5,700)	0.6582	(3,741.62)	(3,751.48)	0.0000	4.3300	(1,254.92)	0.00	0.4500	(1.3077)	0.0000	1	(0.8577)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,100)	0.6582	(2,928.29)	(2,698.43)	0.0000	4.3300	(1,254.92)	0.00	0.3522	(0.9406)	0.0000	1	(0.5884)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(9,700)	0.6582	(6,927.90)	(6,384.09)	0.0000	4.3300	(1,254.92)	0.00	0.8333	(2.2254)	0.0000	1	(1.3922)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,800)	0.6582	(3,428.24)	(3,159.14)	0.0000	4.3300	(1,254.92)	0.00	0.4123	(1.1012)	0.0000	1	(0.6889)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(2,000)	0.6582	(1,428.43)	(1,316.31)	0.0000	4.3300	(1,254.92)	0.00	0.1718	(0.4589)	0.0000	1	(0.2870)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,300)	0.6582	(3,071.13)	(2,830.06)	0.0000	4.3300	(1,254.92)	0.00	0.3694	(0.9865)	0.0000	1	(0.6171)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(35,400)	0.6582	(25,283.28)	(23,298.65)	0.0000	4.3300	(1,254.92)	0.00	3.0410	(8.1217)	0.0000	1	(5.0806)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,600)	0.6582	(3,285.40)	(3,027.51)	0.0000	4.3300	(1,254.92)	0.00	0.3952	(1.0554)	0.0000	1	(0.6602)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(17,000)	0.6582	(12,141.69)	(11,188.62)	0.0000	4.3300	(1,254.92)	0.00	1.4604	(3.9002)	0.0000	1	(2.4399)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,500)	0.6582	(3,213.98)	(2,961.69)	0.0000	4.3300	(1,254.92)	0.00	0.3866	(1.0324)	0.0000	1	(0.6458)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(4,200)	0.6582	(2,999.71)	(2,764.25)	0.0000	4.3300	(1,254.92)	0.00	0.3608	(0.9636)	0.0000	1	(0.6028)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(300)	0.6582	(214.27)	(197.45)	0.0000	4.3300	(1,254.92)	0.00	0.0258	(0.0688)	0.0000	1	(0.0431)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(200)	0.6582	(142.84)	(131.63)	0.0000	4.3300	(1,254.92)	0.00	0.0172	(0.0459)	0.0000	1	(0.0287)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(25,700)	0.6582	(18,355.38)	(16,914.56)	0.0000	4.3300	(1,254.92)	0.00	2.2077	(5.8962)	0.0000	1	(3.6885)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(100)	0.6582	(71.42)	(65.82)	0.0000	4.3300	(1,254.92)	0.00	0.0086	(0.0229)	0.0000	1	(0.0144)	02/07/2025
601107.SH	01/16/2025	SDB3261097789	0	(1,100)	0.6582	(785.64)	(723.97)	0.0000	4.3300	(1,254.92)	0.00	0.0945	(0.2524)	0.0000	1	(0.1579)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,100)	0.6621	(2,928.29)	(2,714.81)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(0.9548)	0.0000	1	(0.6026)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(9,700)	0.6621	(6,927.90)	(6,422.84)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.2590)	0.0000	1	(1.4257)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,800)	0.6621	(3,428.24)	(3,178.31)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1179)	0.0000	1	(0.7055)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(2,000)	0.6621	(1,428.43)	(1,324.30)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4658)	0.0000	1	(0.2940)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,300)	0.6621	(3,071.13)	(2,847.24)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0014)	0.0000	1	(0.6320)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(35,400)	0.6621	(25,283.28)	(23,440.04)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.2442)	0.0000	1	(5.2031)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,600)	0.6621	(3,285.40)	(3,045.88)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.0713)	0.0000	1	(0.6761)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(17,000)	0.6621	(12,141.69)	(11,256.52)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(3.9591)	0.0000	1	(2.4987)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,500)	0.6621	(3,213.98)	(2,979.67)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.0480)	0.0000	1	(0.6614)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(4,200)	0.6621	(2,999.71)	(2,781.02)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(0.9781)	0.0000	1	(0.6173)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(300)	0.6621	(214.27)	(198.64)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0699)	0.0000	1	(0.0441)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(200)	0.6621	(142.84)	(132.43)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0466)	0.0000	1	(0.0294)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(25,700)	0.6621	(18,355.38)	(17,017.20)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(5.9852)	0.0000	1	(3.7774)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601107.SH	01/15/2025	SDB3261097789	0	(100)	0.6621	(71.42)	(66.21)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0233)	0.0000	1	(0.0147)	02/07/2025
601107.SH	01/15/2025	SDB3261097789	0	(1,100)	0.6621	(785.64)	(728.36)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2562)	0.0000	1	(0.1617)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,100)	0.6693	(2,928.29)	(2,744.25)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(0.9652)	0.0000	1	(0.6130)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(9,700)	0.6693	(6,927.90)	(6,492.49)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.2835)	0.0000	1	(1.4502)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,800)	0.6693	(3,428.24)	(3,212.78)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1300)	0.0000	1	(0.7176)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(2,000)	0.6693	(1,428.43)	(1,338.66)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4708)	0.0000	1	(0.2990)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,300)	0.6693	(3,071.13)	(2,878.11)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0123)	0.0000	1	(0.6429)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(35,400)	0.6693	(25,283.28)	(23,694.25)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.3336)	0.0000	1	(5.2925)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,600)	0.6693	(3,285.40)	(3,078.91)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.0829)	0.0000	1	(0.6877)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(17,000)	0.6693	(12,141.69)	(11,378.59)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.0020)	0.0000	1	(2.5416)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,500)	0.6693	(3,213.98)	(3,011.98)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.0594)	0.0000	1	(0.6728)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(4,200)	0.6693	(2,999.71)	(2,811.18)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(0.9887)	0.0000	1	(0.6279)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(300)	0.6693	(214.27)	(200.80)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0706)	0.0000	1	(0.0449)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(200)	0.6693	(142.84)	(133.87)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0471)	0.0000	1	(0.0299)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(25,700)	0.6693	(18,355.38)	(17,201.76)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.0501)	0.0000	1	(3.8423)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(100)	0.6693	(71.42)	(66.93)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0235)	0.0000	1	(0.0150)	02/07/2025
601107.SH	01/14/2025	SDB3261097789	0	(1,100)	0.6693	(785.64)	(736.26)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2590)	0.0000	1	(0.1645)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,100)	0.6860	(2,928.29)	(2,812.42)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(0.9892)	0.0000	1	(0.6370)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(9,700)	0.6860	(6,927.90)	(6,653.78)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.3402)	0.0000	1	(1.5069)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,800)	0.6860	(3,428.24)	(3,292.59)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1580)	0.0000	1	(0.7457)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(2,000)	0.6860	(1,428.43)	(1,371.91)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4825)	0.0000	1	(0.3107)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,300)	0.6860	(3,071.13)	(2,949.62)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0374)	0.0000	1	(0.6680)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(35,400)	0.6860	(25,283.28)	(24,282.88)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.5406)	0.0000	1	(5.4996)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,600)	0.6860	(3,285.40)	(3,155.40)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.1098)	0.0000	1	(0.7146)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(17,000)	0.6860	(12,141.69)	(11,661.27)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.1014)	0.0000	1	(2.6410)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,500)	0.6860	(3,213.98)	(3,086.81)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.0857)	0.0000	1	(0.6991)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(4,200)	0.6860	(2,999.71)	(2,881.02)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(1.0133)	0.0000	1	(0.6525)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(300)	0.6860	(214.27)	(205.79)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0724)	0.0000	1	(0.0466)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(200)	0.6860	(142.84)	(137.19)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0483)	0.0000	1	(0.0311)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(25,700)	0.6860	(18,355.38)	(17,629.09)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.2004)	0.0000	1	(3.9926)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(100)	0.6860	(71.42)	(68.60)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0241)	0.0000	1	(0.0155)	02/07/2025
601107.SH	01/13/2025	SDB3261097789	0	(1,100)	0.6860	(785.64)	(754.55)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2654)	0.0000	1	(0.1709)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,100)	0.6774	(2,928.29)	(2,777.52)	0.0000	4.3300	(1,266.17)	0.00	1.0566	(2.9307)	0.0000	3	(1.8740)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(9,700)	0.6774	(6,927.90)	(6,571.21)	0.0000	4.3300	(1,266.17)	0.00	2.4998	(6.9335)	0.0000	3	(4.4337)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,800)	0.6774	(3,428.24)	(3,251.73)	0.0000	4.3300	(1,266.17)	0.00	1.2370	(3.4310)	0.0000	3	(2.1940)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(2,000)	0.6774	(1,428.43)	(1,354.89)	0.0000	4.3300	(1,266.17)	0.00	0.5154	(1.4296)	0.0000	3	(0.9142)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,300)	0.6774	(3,071.13)	(2,913.01)	0.0000	4.3300	(1,266.17)	0.00	1.1082	(3.0736)	0.0000	3	(1.9655)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(35,400)	0.6774	(25,283.28)	(23,981.52)	0.0000	4.3300	(1,266.17)	0.00	9.1231	(25.3038)	0.0000	3	(16.1808)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,600)	0.6774	(3,285.40)	(3,116.24)	0.0000	4.3300	(1,266.17)	0.00	1.1855	(3.2881)	0.0000	3	(2.1026)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(17,000)	0.6774	(12,141.69)	(11,516.55)	0.0000	4.3300	(1,266.17)	0.00	4.3811	(12.1515)	0.0000	3	(7.7704)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,500)	0.6774	(3,213.98)	(3,048.50)	0.0000	4.3300	(1,266.17)	0.00	1.1597	(3.2166)	0.0000	3	(2.0569)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(4,200)	0.6774	(2,999.71)	(2,845.26)	0.0000	4.3300	(1,266.17)	0.00	1.0824	(3.0021)	0.0000	3	(1.9198)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(300)	0.6774	(214.27)	(203.23)	0.0000	4.3300	(1,266.17)	0.00	0.0773	(0.2144)	0.0000	3	(0.1371)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(200)	0.6774	(142.84)	(135.49)	0.0000	4.3300	(1,266.17)	0.00	0.0515	(0.1430)	0.0000	3	(0.0914)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(25,700)	0.6774	(18,355.38)	(17,410.31)	0.0000	4.3300	(1,266.17)	0.00	6.2232	(18.3703)	0.0000	3	(11.7470)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(100)	0.6774	(71.42)	(67.74)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0715)	0.0000	3	(0.0457)	02/07/2025
601107.SH	01/10/2025	SDB3261097789	0	(1,100)	0.6774	(785.64)	(745.19)	0.0000	4.3300	(1,266.17)	0.00	0.2835	(0.7863)	0.0000	3	(0.5028)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(4,100)	0.6796	(2,928.29)	(2,786.46)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(0.9800)	0.0000	1	(0.6278)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(9,700)	0.6796	(6,927.90)	(6,592.36)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.3186)	0.0000	1	(1.4853)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(4,800)	0.6796	(3,428.24)	(3,262.20)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1474)	0.0000	1	(0.7350)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(2,000)	0.6796	(1,428.43)	(1,359.25)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4781)	0.0000	1	(0.3063)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(4,300)	0.6796	(3,071.13)	(2,922.39)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0278)	0.0000	1	(0.6585)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(35,400)	0.6796	(25,283.28)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601107.SH	01/09/2025	SDB3261097789	0	(4,600)	0.6796	(3,285.40)	(3,126.28)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.0996)	0.0000	1	(0.7044)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(17,000)	0.6796	(12,141.69)	(11,553.63)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.0636)	0.0000	1	(2.6032)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(4,500)	0.6796	(3,213.98)	(3,058.31)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.0756)	0.0000	1	(0.6891)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(4,200)	0.6796	(2,999.71)	(2,854.43)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(1.0039)	0.0000	1	(0.6431)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(300)	0.6796	(214.27)	(203.89)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0717)	0.0000	1	(0.0459)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(200)	0.6796	(142.84)	(135.93)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0478)	0.0000	1	(0.0306)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(25,700)	0.6796	(18,355.38)	(17,466.36)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.1431)	0.0000	1	(3.9354)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(100)	0.6796	(71.42)	(67.96)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0239)	0.0000	1	(0.0153)	02/07/2025
601107.SH	01/09/2025	SDB3261097789	0	(1,100)	0.6796	(785.64)	(747.59)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2629)	0.0000	1	(0.1684)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,100)	0.6802	(2,928.29)	(2,788.87)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(0.9809)	0.0000	1	(0.6287)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(9,700)	0.6802	(6,927.90)	(6,598.06)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.3206)	0.0000	1	(1.4873)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,800)	0.6802	(3,428.24)	(3,265.02)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1483)	0.0000	1	(0.7360)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(2,000)	0.6802	(1,428.43)	(1,360.42)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4785)	0.0000	1	(0.3067)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,300)	0.6802	(3,071.13)	(2,924.91)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0287)	0.0000	1	(0.6593)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(35,400)	0.6802	(25,283.28)	(24,079.50)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.4691)	0.0000	1	(5.4280)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,600)	0.6802	(3,285.40)	(3,128.98)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.1005)	0.0000	1	(0.7053)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(17,000)	0.6802	(12,141.69)	(11,563.60)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.0671)	0.0000	1	(2.6067)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,500)	0.6802	(3,213.98)	(3,060.95)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.0766)	0.0000	1	(0.6900)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(4,200)	0.6802	(2,999.71)	(2,856.89)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(1.0048)	0.0000	1	(0.6440)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(300)	0.6802	(214.27)	(204.06)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0718)	0.0000	1	(0.0460)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(200)	0.6802	(142.84)	(136.04)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0478)	0.0000	1	(0.0307)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(25,700)	0.6802	(18,355.38)	(17,481.45)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.1484)	0.0000	1	(3.9407)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(100)	0.6802	(71.42)	(68.02)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0239)	0.0000	1	(0.0153)	02/07/2025
601107.SH	01/08/2025	SDB3261097789	0	(1,100)	0.6802	(785.64)	(748.23)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2632)	0.0000	1	(0.1687)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,100)	0.6983	(2,928.29)	(2,862.84)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(1.0069)	0.0000	1	(0.6547)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(9,700)	0.6983	(6,927.90)	(6,773.06)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.3822)	0.0000	1	(1.5489)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,800)	0.6983	(3,428.24)	(3,351.62)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.1788)	0.0000	1	(0.7665)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(2,000)	0.6983	(1,428.43)	(1,396.51)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.4912)	0.0000	1	(0.3194)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,300)	0.6983	(3,071.13)	(3,002.49)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0560)	0.0000	1	(0.6866)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(35,400)	0.6983	(25,283.28)	(24,718.19)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.6937)	0.0000	1	(5.6527)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,600)	0.6983	(3,285.40)	(3,211.97)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.1297)	0.0000	1	(0.7345)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(17,000)	0.6983	(12,141.69)	(11,870.32)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.1749)	0.0000	1	(2.7146)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,500)	0.6983	(3,213.98)	(3,142.14)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.1051)	0.0000	1	(0.7186)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(4,200)	0.6983	(2,999.71)	(2,932.67)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(1.0315)	0.0000	1	(0.6707)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(300)	0.6983	(214.27)	(209.48)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0737)	0.0000	1	(0.0479)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(200)	0.6983	(142.84)	(139.65)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0491)	0.0000	1	(0.0319)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(25,700)	0.6983	(18,355.38)	(17,945.13)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.3115)	0.0000	1	(4.1038)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(100)	0.6983	(71.42)	(69.83)	0.0000	4.3300	(1,266.17)	0.00	0.0086	(0.0246)	0.0000	1	(0.0160)	02/07/2025
601107.SH	01/07/2025	SDB3261097789	0	(1,100)	0.6983	(785.64)	(768.08)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2701)	0.0000	1	(0.1756)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,100)	0.7142	(2,928.29)	(2,928.29)	0.0000	4.3300	(1,266.17)	0.00	0.3522	(1.0299)	0.0000	1	(0.6777)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(9,700)	0.7142	(6,927.90)	(6,927.90)	0.0000	4.3300	(1,266.17)	0.00	0.8333	(2.4366)	0.0000	1	(1.6034)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,800)	0.7142	(3,428.24)	(3,428.24)	0.0000	4.3300	(1,266.17)	0.00	0.4123	(1.2058)	0.0000	1	(0.7934)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(2,000)	0.7142	(1,428.43)	(1,428.43)	0.0000	4.3300	(1,266.17)	0.00	0.1718	(0.5024)	0.0000	1	(0.3306)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,300)	0.7142	(3,071.13)	(3,071.13)	0.0000	4.3300	(1,266.17)	0.00	0.3694	(1.0802)	0.0000	1	(0.7108)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(35,400)	0.7142	(25,283.28)	(25,283.28)	0.0000	4.3300	(1,266.17)	0.00	3.0410	(8.8924)	0.0000	1	(5.8514)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,600)	0.7142	(3,285.40)	(3,285.40)	0.0000	4.3300	(1,266.17)	0.00	0.3952	(1.1555)	0.0000	1	(0.7604)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(17,000)	0.7142	(12,141.69)	(12,141.69)	0.0000	4.3300	(1,266.17)	0.00	1.4604	(4.2704)	0.0000	1	(2.8100)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,500)	0.7142	(3,213.98)	(3,213.98)	0.0000	4.3300	(1,266.17)	0.00	0.3866	(1.1304)	0.0000	1	(0.7438)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(4,200)	0.7142	(2,999.71)	(2,999.71)	0.0000	4.3300	(1,266.17)	0.00	0.3608	(1.0550)	0.0000	1	(0.6942)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(300)	0.7142	(214.27)	(214.27)	0.0000	4.3300	(1,266.17)	0.00	0.0258	(0.0754)	0.0000	1	(0.0496)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(200)	0.7142	(142.84)	(142.84)	0.0000	4.3300	(1,266.17)	0.00	0.0172	(0.0502)	0.0000	1	(0.0331)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(25,700)	0.7142	(18,355.38)	(18,355.38)	0.0000	4.3300	(1,266.17)	0.00	2.2077	(6.4558)	0.0000	1	(4.2481)	02/07/2025
601107.SH	01/06/2025	SDB3261097789	0	(100)	0.7142	(71.42)	(71.42)	0.0000	4.3300	(1,266.17)</							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601107.SH	01/06/2025	SDB3261097789	0	(1,100)	0.7142	(785.64)	(785.64)	0.0000	4.3300	(1,266.17)	0.00	0.0945	(0.2763)	0.0000	1	(0.1818)	02/07/2025
TOTAL SICHUAN EXPRESSWAY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												127.4192	(354.6309)	0.0000		(227.2117)	
SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603327.SH	01/17/2025	SDB3264649817	0	(1,200)	1.6171	(1,989.43)	(1,940.48)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9568)	0.0000	1	(0.7175)	02/07/2025
603327.SH	01/17/2025	SDB3264649817	0	(7,600)	1.6171	(12,599.72)	(12,289.69)	0.0000	4.3300	(1,775.00)	0.00	1.5155	(6.0595)	0.0000	1	(4.5440)	02/07/2025
603327.SH	01/16/2025	SDB3264649817	0	(1,200)	1.5393	(1,989.43)	(1,847.18)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9108)	0.0000	1	(0.6715)	02/07/2025
603327.SH	01/16/2025	SDB3264649817	0	(7,600)	1.5393	(12,599.72)	(11,698.82)	0.0000	4.3300	(1,775.00)	0.00	1.5155	(5.7682)	0.0000	1	(4.2527)	02/07/2025
603327.SH	01/15/2025	SDB3264649817	0	(1,200)	1.5296	(1,989.43)	(1,835.52)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9050)	0.0000	1	(0.6657)	02/07/2025
603327.SH	01/15/2025	SDB3264649817	0	(7,600)	1.5296	(12,599.72)	(11,624.98)	0.0000	4.3300	(1,775.00)	0.00	1.5155	(5.7318)	0.0000	1	(4.2163)	02/07/2025
603327.SH	01/14/2025	SDB3264649817	0	(1,200)	1.5795	(1,989.43)	(1,895.34)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9345)	0.0000	1	(0.6952)	02/07/2025
603327.SH	01/14/2025	SDB3264649817	0	(7,600)	1.5795	(12,599.72)	(12,003.84)	0.0000	4.3300	(1,775.00)	0.00	1.5155	(5.9186)	0.0000	1	(4.4031)	02/07/2025
603327.SH	01/13/2025	SDB3264649817	0	(1,200)	1.5733	(1,989.43)	(1,888.02)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9309)	0.0000	1	(0.6916)	02/07/2025
603327.SH	01/13/2025	SDB3264649817	0	(7,600)	1.5733	(12,599.72)	(11,957.43)	0.0000	4.3300	(1,775.00)	0.00	1.5155	(5.8957)	0.0000	1	(4.3802)	02/07/2025
603327.SH	01/10/2025	SDB3264649817	0	(1,200)	1.6002	(1,989.43)	(1,920.29)	0.0000	4.3300	(1,775.00)	0.00	0.7179	(2.8404)	0.0000	3	(2.1226)	02/07/2025
603327.SH	01/10/2025	SDB3264649817	0	(7,600)	1.6002	(12,599.72)	(12,161.82)	0.0000	4.3300	(1,775.00)	0.00	4.5464	(17.9894)	0.0000	3	(13.4430)	02/07/2025
603327.SH	01/09/2025	SDB3264649817	0	(1,200)	1.5686	(1,989.43)	(1,882.29)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9281)	0.0000	1	(0.6888)	02/07/2025
603327.SH	01/09/2025	SDB3264649817	0	(8,800)	1.5686	(14,589.15)	(13,803.45)	0.0000	4.3300	(1,775.00)	0.00	1.7548	(6.8059)	0.0000	1	(5.0511)	02/07/2025
603327.SH	01/08/2025	SDB3264649817	0	(1,200)	1.5499	(1,989.43)	(1,859.88)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9170)	0.0000	1	(0.6777)	02/07/2025
603327.SH	01/08/2025	SDB3264649817	0	(9,400)	1.5499	(15,583.87)	(14,569.08)	0.0000	4.3300	(1,775.00)	0.00	1.8744	(7.1834)	0.0000	1	(5.3090)	02/07/2025
603327.SH	01/07/2025	SDB3264649817	0	(1,200)	1.6069	(1,989.43)	(1,928.33)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9508)	0.0000	1	(0.7115)	02/07/2025
603327.SH	01/07/2025	SDB3264649817	0	(9,400)	1.6069	(15,583.87)	(15,105.25)	0.0000	4.3300	(1,775.00)	0.00	1.8744	(7.4477)	0.0000	1	(5.5733)	02/07/2025
603327.SH	01/06/2025	SDB3264649817	0	(1,200)	1.6579	(1,989.43)	(1,989.43)	0.0000	4.3300	(1,775.00)	0.00	0.2393	(0.9809)	0.0000	1	(0.7416)	02/07/2025
603327.SH	01/06/2025	SDB3264649817	0	(9,400)	1.6579	(15,583.87)	(15,583.87)	0.0000	4.3300	(1,775.00)	0.00	1.8744	(7.6837)	0.0000	1	(5.8093)	02/07/2025
TOTAL SICHUAN FURONG TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												22.3731	(87.7388)	0.0000		(65.3658)	
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
603077.SH	01/17/2025	SDB3261862972	0	(59,400)	0.2668	(15,608.48)	(15,847.21)	0.0000	4.3300	(1,820.89)	0.00	1.8774	(8.0156)	0.0000	1	(6.1382)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(56,100)	0.2668	(14,790.76)	(14,966.81)	0.0000	4.3300	(1,820.89)	0.00	1.7790	(7.5703)	0.0000	1	(5.7913)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(90,100)	0.2668	(23,653.41)	(24,037.60)	0.0000	4.3300	(1,820.89)	0.00	2.8450	(12.1583)	0.0000	1	(9.3133)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(8,700)	0.2668	(2,254.87)	(2,321.06)	0.0000	4.3300	(1,820.89)	0.00	0.2712	(1.1740)	0.0000	1	(0.9028)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(700)	0.2668	(186.41)	(186.75)	0.0000	4.3300	(1,820.89)	0.00	0.0224	(0.0945)	0.0000	1	(0.0720)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(8,000)	0.2668	(2,133.89)	(2,134.30)	0.0000	4.3300	(1,820.89)	0.00	0.2567	(1.0795)	0.0000	1	(0.8229)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(20,400)	0.2668	(5,683.15)	(5,442.48)	0.0000	4.3300	(1,820.89)	0.00	0.6836	(2.7528)	0.0000	1	(2.0693)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(37,100)	0.2668	(10,335.54)	(9,897.83)	0.0000	4.3300	(1,820.89)	0.00	1.2431	(5.0064)	0.0000	1	(3.7632)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(2,900)	0.2668	(807.90)	(773.69)	0.0000	4.3300	(1,820.89)	0.00	0.0972	(0.3913)	0.0000	1	(0.2942)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(21,900)	0.2668	(6,101.03)	(5,842.66)	0.0000	4.3300	(1,820.89)	0.00	0.7338	(2.9552)	0.0000	1	(2.2214)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(700)	0.2668	(195.01)	(186.75)	0.0000	4.3300	(1,820.89)	0.00	0.0235	(0.0945)	0.0000	1	(0.0710)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(26,700)	0.2668	(7,438.25)	(7,123.24)	0.0000	4.3300	(1,820.89)	0.00	0.8947	(3.6030)	0.0000	1	(2.7083)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(22,800)	0.2668	(6,351.76)	(6,082.77)	0.0000	4.3300	(1,820.89)	0.00	0.7640	(3.0767)	0.0000	1	(2.3127)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(16,500)	0.2668	(4,596.67)	(4,402.00)	0.0000	4.3300	(1,820.89)	0.00	0.5529	(2.2265)	0.0000	1	(1.6737)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(271,500)	0.2668	(75,636.10)	(72,432.94)	0.0000	4.3300	(1,820.89)	0.00	9.0973	(36.6368)	0.0000	1	(27.5395)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(47,300)	0.2668	(13,177.12)	(12,619.07)	0.0000	4.3300	(1,820.89)	0.00	1.5849	(6.3828)	0.0000	1	(4.7979)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(94,000)	0.2668	(26,187.08)	(25,078.07)	0.0000	4.3300	(1,820.89)	0.00	3.1497	(12.6846)	0.0000	1	(9.5349)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(473,000)	0.2668	(131,771.18)	(126,190.72)	0.0000	4.3300	(1,820.89)	0.00	15.8491	(63.8277)	0.0000	1	(47.9786)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(202,800)	0.2668	(56,497.24)	(54,104.61)	0.0000	4.3300	(1,820.89)	0.00	6.7954	(27.3663)	0.0000	1	(20.5709)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(127,600)	0.2668	(35,547.57)	(34,042.15)	0.0000	4.3300	(1,820.89)	0.00	4.2756	(17.2186)	0.0000	1	(12.9431)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(181,900)	0.2668	(50,674.79)	(48,528.74)	0.0000	4.3300	(1,820.89)	0.00	6.0951	(24.5460)	0.0000	1	(18.4510)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(56,500)	0.2668	(15,740.11)	(15,073.52)	0.0000	4.3300	(1,820.89)	0.00	1.8932	(7.6242)	0.0000	1	(5.7311)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(600)	0.2668	(167.15)	(160.07)	0.0000	4.3300	(1,820.89)	0.00	0.0201	(0.0810)	0.0000	1	(0.0609)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(144,500)	0.2668	(40,255.68)	(38,550.87)	0.0000	4.3300	(1,820.89)	0.00	4.8419	(19.4992)	0.0000	1	(14.6573)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(1,300)	0.2668	(362.16)	(346.82)	0.0000	4.3300	(1,820.89)	0.00	0.0436	(0.1754)	0.0000	1	(0.1319)	02/07/2025
603077.SH	01/17/2025	SDB3261862972	0	(116,367)	0.2668	(32,418.22)	(31,045.32)	0.0000	4.3300	(1,820.89)	0.00	3.8992	(15.7028)	0.0000	1	(11.8036)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603077.SH	01/16/2025	SDB3261862972	0	(90,100)	0.2584	(23,653.41)	(23,278.78)	0.0000	4.3300	(1,820.89)	0.00	2.8450	(11.7745)	0.0000	1	(8.9295)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(8,700)	0.2584	(2,254.87)	(2,247.78)	0.0000	4.3300	(1,820.89)	0.00	0.2712	(1.1369)	0.0000	1	(0.8657)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(700)	0.2584	(186.41)	(180.86)	0.0000	4.3300	(1,820.89)	0.00	0.0224	(0.0915)	0.0000	1	(0.0691)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(8,000)	0.2584	(2,133.89)	(2,066.93)	0.0000	4.3300	(1,820.89)	0.00	0.2567	(1.0455)	0.0000	1	(0.7888)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(20,400)	0.2584	(5,683.15)	(5,270.67)	0.0000	4.3300	(1,820.89)	0.00	0.6836	(2.6659)	0.0000	1	(1.9824)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(37,100)	0.2584	(10,335.54)	(9,585.38)	0.0000	4.3300	(1,820.89)	0.00	1.2431	(4.8483)	0.0000	1	(3.6052)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(2,900)	0.2584	(807.90)	(749.26)	0.0000	4.3300	(1,820.89)	0.00	0.0972	(0.3790)	0.0000	1	(0.2818)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(21,900)	0.2584	(6,101.03)	(5,658.22)	0.0000	4.3300	(1,820.89)	0.00	0.7338	(2.8619)	0.0000	1	(2.1281)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(700)	0.2584	(195.01)	(180.86)	0.0000	4.3300	(1,820.89)	0.00	0.0235	(0.0915)	0.0000	1	(0.0680)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(26,700)	0.2584	(7,438.25)	(6,898.37)	0.0000	4.3300	(1,820.89)	0.00	0.8947	(3.4892)	0.0000	1	(2.5946)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(22,800)	0.2584	(6,351.76)	(5,890.74)	0.0000	4.3300	(1,820.89)	0.00	0.7640	(2.9796)	0.0000	1	(2.2156)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(16,500)	0.2584	(4,596.67)	(4,263.04)	0.0000	4.3300	(1,820.89)	0.00	0.5529	(2.1563)	0.0000	1	(1.6034)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(271,500)	0.2584	(75,636.10)	(70,146.37)	0.0000	4.3300	(1,820.89)	0.00	9.0973	(35.4803)	0.0000	1	(26.3829)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(47,300)	0.2584	(13,177.12)	(12,220.71)	0.0000	4.3300	(1,820.89)	0.00	1.5849	(6.1813)	0.0000	1	(4.5964)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(94,000)	0.2584	(26,187.08)	(24,286.40)	0.0000	4.3300	(1,820.89)	0.00	3.1497	(12.2842)	0.0000	1	(9.1344)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(473,000)	0.2584	(131,771.18)	(122,207.12)	0.0000	4.3300	(1,820.89)	0.00	15.8491	(61.8128)	0.0000	1	(45.9637)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(202,800)	0.2584	(56,497.24)	(52,396.62)	0.0000	4.3300	(1,820.89)	0.00	6.7954	(26.5024)	0.0000	1	(19.7070)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(127,600)	0.2584	(35,547.57)	(32,967.50)	0.0000	4.3300	(1,820.89)	0.00	4.2756	(16.6751)	0.0000	1	(12.3995)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(181,900)	0.2584	(50,674.79)	(46,996.78)	0.0000	4.3300	(1,820.89)	0.00	6.0951	(23.7711)	0.0000	1	(17.6761)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(56,500)	0.2584	(15,740.11)	(14,597.68)	0.0000	4.3300	(1,820.89)	0.00	1.8932	(7.3836)	0.0000	1	(5.4904)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(600)	0.2584	(167.15)	(155.02)	0.0000	4.3300	(1,820.89)	0.00	0.0201	(0.0784)	0.0000	1	(0.0583)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(144,500)	0.2584	(40,255.68)	(37,333.89)	0.0000	4.3300	(1,820.89)	0.00	4.8419	(18.8836)	0.0000	1	(14.0418)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(1,300)	0.2584	(362.16)	(335.88)	0.0000	4.3300	(1,820.89)	0.00	0.0436	(0.1699)	0.0000	1	(0.1263)	02/07/2025
603077.SH	01/16/2025	SDB3261862972	0	(116,367)	0.2584	(32,418.22)	(30,065.28)	0.0000	4.3300	(1,820.89)	0.00	3.8992	(15.2071)	0.0000	1	(11.3079)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(90,100)	0.2556	(23,653.41)	(23,030.82)	0.0000	4.3300	(1,820.89)	0.00	2.8450	(11.6491)	0.0000	1	(8.8041)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(8,700)	0.2556	(2,254.87)	(2,223.84)	0.0000	4.3300	(1,820.89)	0.00	0.2712	(1.1248)	0.0000	1	(0.8536)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(700)	0.2556	(186.41)	(178.93)	0.0000	4.3300	(1,820.89)	0.00	0.0224	(0.0905)	0.0000	1	(0.0681)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(8,000)	0.2556	(2,133.89)	(2,044.91)	0.0000	4.3300	(1,820.89)	0.00	0.2567	(1.0343)	0.0000	1	(0.7777)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(20,400)	0.2556	(5,683.15)	(5,214.53)	0.0000	4.3300	(1,820.89)	0.00	0.6836	(2.6375)	0.0000	1	(1.9540)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(37,100)	0.2556	(10,335.54)	(9,483.28)	0.0000	4.3300	(1,820.89)	0.00	1.2431	(4.7967)	0.0000	1	(3.5535)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(2,900)	0.2556	(807.90)	(741.28)	0.0000	4.3300	(1,820.89)	0.00	0.0972	(0.3749)	0.0000	1	(0.2778)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(21,900)	0.2556	(6,101.03)	(5,597.95)	0.0000	4.3300	(1,820.89)	0.00	0.7338	(2.8315)	0.0000	1	(2.0976)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(700)	0.2556	(195.01)	(178.93)	0.0000	4.3300	(1,820.89)	0.00	0.0235	(0.0905)	0.0000	1	(0.0670)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(26,700)	0.2556	(7,438.25)	(6,824.89)	0.0000	4.3300	(1,820.89)	0.00	0.8947	(3.4521)	0.0000	1	(2.5574)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(22,800)	0.2556	(6,351.76)	(5,828.00)	0.0000	4.3300	(1,820.89)	0.00	0.7640	(2.9478)	0.0000	1	(2.1838)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(16,500)	0.2556	(4,596.67)	(4,217.63)	0.0000	4.3300	(1,820.89)	0.00	0.5529	(2.1333)	0.0000	1	(1.5804)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(271,500)	0.2556	(75,636.10)	(69,399.20)	0.0000	4.3300	(1,820.89)	0.00	9.0973	(35.1024)	0.0000	1	(26.0050)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(47,300)	0.2556	(13,177.12)	(12,090.54)	0.0000	4.3300	(1,820.89)	0.00	1.5849	(6.1154)	0.0000	1	(4.5305)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(94,000)	0.2556	(26,187.08)	(24,027.72)	0.0000	4.3300	(1,820.89)	0.00	3.1497	(12.1533)	0.0000	1	(9.0036)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(473,000)	0.2556	(131,771.18)	(120,905.42)	0.0000	4.3300	(1,820.89)	0.00	15.8491	(61.1544)	0.0000	1	(45.3053)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(202,800)	0.2556	(56,497.24)	(51,838.52)	0.0000	4.3300	(1,820.89)	0.00	6.7954	(26.2201)	0.0000	1	(19.4247)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(127,600)	0.2556	(35,547.57)	(32,616.35)	0.0000	4.3300	(1,820.89)	0.00	4.2756	(16.4975)	0.0000	1	(12.2219)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(181,900)	0.2556	(50,674.79)	(46,496.19)	0.0000	4.3300	(1,820.89)	0.00	6.0951	(23.5179)	0.0000	1	(17.4229)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(56,500)	0.2556	(15,740.11)	(14,442.19)	0.0000	4.3300	(1,820.89)	0.00	1.8932	(7.3049)	0.0000	1	(5.4117)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(600)	0.2556	(167.15)	(153.37)	0.0000	4.3300	(1,820.89)	0.00	0.0201	(0.0776)	0.0000	1	(0.0575)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(144,500)	0.2556	(40,255.68)	(36,936.22)	0.0000	4.3300	(1,820.89)	0.00	4.8419	(18.6825)	0.0000	1	(13.8406)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(1,300)	0.2556	(362.16)	(332.30)	0.0000	4.3300	(1,820.89)	0.00	0.0436	(0.1681)	0.0000	1	(0.1245)	02/07/2025
603077.SH	01/15/2025	SDB3261862972	0	(116,367)	0.2556	(32,418.22)	(29,745.03)	0.0000	4.3300	(1,820.89)	0.00	3.8992	(15.0451)	0.0000	1	(11.1460)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(90,100)	0.2626	(23,653.41)	(23,656.84)	0.0000	4.3300	(1,820.89)	0.00	2.8450	(11.9657)	0.0000	1	(9.1207)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(8,700)	0.2626	(2,254.87)	(2,284.29)	0.0000	4.3300	(1,820.89)	0.00	0.2712	(1.1554)	0.0000	1	(0.8842)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(700)	0.2626	(186.41)	(183.79)	0.0000	4.3300	(1,820.89)	0.00	0.0224	(0.0930)	0.0000	1	(0.0705)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(8,000)	0.2626	(2,133.89)	(2,100.50)	0.0000	4.3300	(1,820.89)	0.00	0.2567	(1.062				

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603077.SH	01/14/2025	SDB3261862972	0	(37,100)	0.2626	(10,335.54)	(9,741.05)	0.0000	4.3300	(1,820.89)	0.00	1.2431	(4.9271)	0.0000	1	(3.6839)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(2,900)	0.2626	(807.90)	(761.43)	0.0000	4.3300	(1,820.89)	0.00	0.0972	(0.3851)	0.0000	1	(0.2880)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(21,900)	0.2626	(6,101.03)	(5,750.11)	0.0000	4.3300	(1,820.89)	0.00	0.7338	(2.9084)	0.0000	1	(2.1746)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(700)	0.2626	(195.01)	(183.79)	0.0000	4.3300	(1,820.89)	0.00	0.0235	(0.0930)	0.0000	1	(0.0695)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(26,700)	0.2626	(7,438.25)	(7,010.41)	0.0000	4.3300	(1,820.89)	0.00	0.8947	(3.5459)	0.0000	1	(2.6512)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(22,800)	0.2626	(6,351.76)	(5,986.41)	0.0000	4.3300	(1,820.89)	0.00	0.7640	(3.0279)	0.0000	1	(2.2640)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(16,500)	0.2626	(4,596.67)	(4,332.27)	0.0000	4.3300	(1,820.89)	0.00	0.5529	(2.1913)	0.0000	1	(1.6384)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(271,500)	0.2626	(75,636.10)	(71,285.58)	0.0000	4.3300	(1,820.89)	0.00	9.0973	(36.0565)	0.0000	1	(26.9592)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(47,300)	0.2626	(13,177.12)	(12,419.18)	0.0000	4.3300	(1,820.89)	0.00	1.5849	(6.2817)	0.0000	1	(4.6968)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(94,000)	0.2626	(26,187.08)	(24,680.83)	0.0000	4.3300	(1,820.89)	0.00	3.1497	(12.4837)	0.0000	1	(9.3339)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(473,000)	0.2626	(131,771.18)	(124,191.83)	0.0000	4.3300	(1,820.89)	0.00	15.8491	(62.8167)	0.0000	1	(46.9675)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(202,800)	0.2626	(56,497.24)	(53,247.57)	0.0000	4.3300	(1,820.89)	0.00	6.7954	(26.9328)	0.0000	1	(20.1375)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(127,600)	0.2626	(35,547.57)	(33,502.91)	0.0000	4.3300	(1,820.89)	0.00	4.2756	(16.9459)	0.0000	1	(12.6703)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(181,900)	0.2626	(50,674.79)	(47,760.03)	0.0000	4.3300	(1,820.89)	0.00	6.0951	(24.1572)	0.0000	1	(18.0621)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(56,500)	0.2626	(15,740.11)	(14,834.75)	0.0000	4.3300	(1,820.89)	0.00	1.8932	(7.5035)	0.0000	1	(5.6103)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(600)	0.2626	(167.15)	(157.54)	0.0000	4.3300	(1,820.89)	0.00	0.0201	(0.0797)	0.0000	1	(0.0596)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(144,500)	0.2626	(40,255.68)	(37,940.21)	0.0000	4.3300	(1,820.89)	0.00	4.8419	(19.1903)	0.0000	1	(14.3484)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(1,300)	0.2626	(362.16)	(341.33)	0.0000	4.3300	(1,820.89)	0.00	0.0436	(0.1726)	0.0000	1	(0.1291)	02/07/2025
603077.SH	01/14/2025	SDB3261862972	0	(116,367)	0.2626	(32,418.22)	(30,553.55)	0.0000	4.3300	(1,820.89)	0.00	3.8992	(15.4541)	0.0000	1	(11.5549)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(90,100)	0.2640	(23,653.41)	(23,789.91)	0.0000	4.3300	(1,820.89)	0.00	2.8450	(12.0330)	0.0000	1	(9.1880)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(8,700)	0.2640	(2,254.87)	(2,297.14)	0.0000	4.3300	(1,820.89)	0.00	0.2712	(1.1619)	0.0000	1	(0.8907)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(700)	0.2640	(186.41)	(184.83)	0.0000	4.3300	(1,820.89)	0.00	0.0224	(0.0935)	0.0000	1	(0.0711)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(8,000)	0.2640	(2,133.89)	(2,112.31)	0.0000	4.3300	(1,820.89)	0.00	0.2567	(1.0684)	0.0000	1	(0.8118)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(20,400)	0.2640	(5,683.15)	(5,386.40)	0.0000	4.3300	(1,820.89)	0.00	0.6836	(2.7245)	0.0000	1	(2.0409)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(37,100)	0.2640	(10,335.54)	(9,795.85)	0.0000	4.3300	(1,820.89)	0.00	1.2431	(4.9548)	0.0000	1	(3.7116)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(2,900)	0.2640	(807.90)	(765.71)	0.0000	4.3300	(1,820.89)	0.00	0.0972	(0.3873)	0.0000	1	(0.2901)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(21,900)	0.2640	(6,101.03)	(5,782.45)	0.0000	4.3300	(1,820.89)	0.00	0.7338	(2.9248)	0.0000	1	(2.1910)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(700)	0.2640	(195.01)	(184.83)	0.0000	4.3300	(1,820.89)	0.00	0.0235	(0.0935)	0.0000	1	(0.0700)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(26,700)	0.2640	(7,438.25)	(7,049.84)	0.0000	4.3300	(1,820.89)	0.00	0.8947	(3.5658)	0.0000	1	(2.6712)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(22,800)	0.2640	(6,351.76)	(6,020.09)	0.0000	4.3300	(1,820.89)	0.00	0.7640	(3.0450)	0.0000	1	(2.2810)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(16,500)	0.2640	(4,596.67)	(4,356.64)	0.0000	4.3300	(1,820.89)	0.00	0.5529	(2.2036)	0.0000	1	(1.6507)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(271,500)	0.2640	(75,636.10)	(71,686.59)	0.0000	4.3300	(1,820.89)	0.00	9.0973	(36.2593)	0.0000	1	(27.1620)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(47,300)	0.2640	(13,177.12)	(12,489.04)	0.0000	4.3300	(1,820.89)	0.00	1.5849	(6.3170)	0.0000	1	(4.7321)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(94,000)	0.2640	(26,187.08)	(24,819.67)	0.0000	4.3300	(1,820.89)	0.00	3.1497	(12.5539)	0.0000	1	(9.4042)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(473,000)	0.2640	(131,771.18)	(124,890.45)	0.0000	4.3300	(1,820.89)	0.00	15.8491	(63.1700)	0.0000	1	(47.3209)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(202,800)	0.2640	(56,497.24)	(53,547.11)	0.0000	4.3300	(1,820.89)	0.00	6.7954	(27.0843)	0.0000	1	(20.2890)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(127,600)	0.2640	(35,547.57)	(33,691.38)	0.0000	4.3300	(1,820.89)	0.00	4.2756	(17.0412)	0.0000	1	(12.7656)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(181,900)	0.2640	(50,674.79)	(48,028.69)	0.0000	4.3300	(1,820.89)	0.00	6.0951	(24.2931)	0.0000	1	(18.1980)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(56,500)	0.2640	(15,740.11)	(14,918.20)	0.0000	4.3300	(1,820.89)	0.00	1.8932	(7.5457)	0.0000	1	(5.6525)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(600)	0.2640	(167.15)	(158.42)	0.0000	4.3300	(1,820.89)	0.00	0.0201	(0.0801)	0.0000	1	(0.0600)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(144,500)	0.2640	(40,255.68)	(38,153.64)	0.0000	4.3300	(1,820.89)	0.00	4.8419	(19.2982)	0.0000	1	(14.4564)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(1,300)	0.2640	(362.16)	(343.25)	0.0000	4.3300	(1,820.89)	0.00	0.0436	(0.1736)	0.0000	1	(0.1301)	02/07/2025
603077.SH	01/13/2025	SDB3261862972	0	(116,367)	0.2640	(32,418.22)	(30,725.43)	0.0000	4.3300	(1,820.89)	0.00	3.8992	(15.5410)	0.0000	1	(11.6418)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(700)	0.2685	(186.41)	(187.97)	0.0000	4.3300	(1,835.17)	0.00	0.0673	(0.2875)	0.0000	3	(0.2202)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(8,000)	0.2685	(2,133.89)	(2,148.19)	0.0000	4.3300	(1,835.17)	0.00	0.7700	(3.2852)	0.0000	3	(2.5153)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(20,400)	0.2685	(5,683.15)	(5,477.89)	0.0000	4.3300	(1,835.17)	0.00	2.0507	(8.3774)	0.0000	3	(6.3267)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(37,100)	0.2685	(10,335.54)	(9,962.24)	0.0000	4.3300	(1,835.17)	0.00	3.7294	(15.2353)	0.0000	3	(11.5059)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(2,900)	0.2685	(807.90)	(778.72)	0.0000	4.3300	(1,835.17)	0.00	0.2915	(1.1909)	0.0000	3	(0.8994)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(21,900)	0.2685	(6,101.03)	(5,880.68)	0.0000	4.3300	(1,835.17)	0.00	2.2015	(8.9934)	0.0000	3	(6.7919)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(700)	0.2685	(195.01)	(187.97)	0.0000	4.3300	(1,835.17)	0.00	0.0704	(0.2875)	0.0000	3	(0.2171)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(26,700)	0.2685	(7,438.25)	(7,169.59)	0.0000	4.3300	(1,835.17)	0.00	2.6840	(10.9645)	0.0000	3	(8.2805)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(22,800)	0.2685	(6,351.76)	(6,122.35)	0.0000	4.3300	(1,835.17)	0.00	2.2919	(9.3629)	0.0000	3	(7.0710)	02/07

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SIHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603077.SH	01/10/2025	SDB3261862972	0	(271,500)	0.2685	(75,636.10)	(72,904.27)	0.0000	4.3300	(1,835.17)	0.00	27.2920	(111.4929)	0.0000	3	(84.2009)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(47,300)	0.2685	(13,177.12)	(12,701.19)	0.0000	4.3300	(1,835.17)	0.00	4.7547	(19.4240)	0.0000	3	(14.6693)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(94,000)	0.2685	(26,187.08)	(25,241.26)	0.0000	4.3300	(1,835.17)	0.00	9.4492	(38.6016)	0.0000	3	(29.1524)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(473,000)	0.2685	(131,771.18)	(127,011.85)	0.0000	4.3300	(1,835.17)	0.00	47.5474	(194.2399)	0.0000	3	(146.6925)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(202,800)	0.2685	(56,497.24)	(54,456.67)	0.0000	4.3300	(1,835.17)	0.00	20.3861	(83.2809)	0.0000	3	(62.8948)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(127,600)	0.2685	(35,547.57)	(34,263.66)	0.0000	4.3300	(1,835.17)	0.00	12.8267	(52.3996)	0.0000	3	(39.5729)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(181,900)	0.2685	(50,674.79)	(48,844.52)	0.0000	4.3300	(1,835.17)	0.00	18.2852	(74.6982)	0.0000	3	(56.4130)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(56,500)	0.2685	(15,740.11)	(15,171.61)	0.0000	4.3300	(1,835.17)	0.00	5.6796	(23.2020)	0.0000	3	(17.5225)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(600)	0.2685	(167.15)	(161.11)	0.0000	4.3300	(1,835.17)	0.00	0.0603	(0.2464)	0.0000	3	(0.1861)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(144,500)	0.2685	(40,255.68)	(38,801.72)	0.0000	4.3300	(1,835.17)	0.00	14.5256	(59.3397)	0.0000	3	(44.8141)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(1,300)	0.2685	(362.16)	(349.08)	0.0000	4.3300	(1,835.17)	0.00	0.1307	(0.5339)	0.0000	3	(0.4032)	02/07/2025
603077.SH	01/10/2025	SDB3261862972	0	(116,367)	0.2685	(32,418.22)	(31,247.33)	0.0000	4.3300	(1,835.17)	0.00	11.6976	(47.7867)	0.0000	3	(36.0891)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(20,400)	0.2678	(5,683.15)	(5,462.55)	0.0000	4.3300	(1,836.50)	0.00	0.6836	(2.7867)	0.0000	1	(2.1031)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(37,100)	0.2678	(10,335.54)	(9,934.34)	0.0000	4.3300	(1,836.50)	0.00	1.2431	(5.0679)	0.0000	1	(3.8247)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(2,900)	0.2678	(807.90)	(776.54)	0.0000	4.3300	(1,836.50)	0.00	0.0972	(0.3961)	0.0000	1	(0.2990)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(21,900)	0.2678	(6,101.03)	(5,864.21)	0.0000	4.3300	(1,836.50)	0.00	0.7338	(2.9916)	0.0000	1	(2.2577)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(700)	0.2678	(195.01)	(187.44)	0.0000	4.3300	(1,836.50)	0.00	0.0235	(0.0956)	0.0000	1	(0.0722)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(26,700)	0.2678	(7,438.25)	(7,149.51)	0.0000	4.3300	(1,836.50)	0.00	0.8947	(3.6472)	0.0000	1	(2.7526)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(22,800)	0.2678	(6,351.76)	(6,105.20)	0.0000	4.3300	(1,836.50)	0.00	0.7640	(3.1145)	0.0000	1	(2.3505)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(16,500)	0.2678	(4,596.67)	(4,418.24)	0.0000	4.3300	(1,836.50)	0.00	0.5529	(2.2539)	0.0000	1	(1.7010)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(271,500)	0.2678	(75,636.10)	(72,700.10)	0.0000	4.3300	(1,836.50)	0.00	9.0973	(37.0871)	0.0000	1	(27.9897)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(47,300)	0.2678	(13,177.12)	(12,665.62)	0.0000	4.3300	(1,836.50)	0.00	1.5849	(6.4612)	0.0000	1	(4.8763)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(94,000)	0.2678	(26,187.08)	(25,170.57)	0.0000	4.3300	(1,836.50)	0.00	3.1497	(12.8405)	0.0000	1	(9.6907)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(473,000)	0.2678	(131,771.18)	(126,656.16)	0.0000	4.3300	(1,836.50)	0.00	15.8491	(64.6121)	0.0000	1	(48.7629)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(202,800)	0.2678	(56,497.24)	(54,304.16)	0.0000	4.3300	(1,836.50)	0.00	6.7954	(27.7026)	0.0000	1	(20.9072)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(127,600)	0.2678	(35,547.57)	(34,167.71)	0.0000	4.3300	(1,836.50)	0.00	4.2756	(17.4302)	0.0000	1	(13.1547)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(181,900)	0.2678	(50,674.79)	(48,707.73)	0.0000	4.3300	(1,836.50)	0.00	6.0951	(24.8477)	0.0000	1	(18.7526)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(56,500)	0.2678	(15,740.11)	(15,129.12)	0.0000	4.3300	(1,836.50)	0.00	1.8932	(7.7179)	0.0000	1	(5.8247)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(600)	0.2678	(167.15)	(160.66)	0.0000	4.3300	(1,836.50)	0.00	0.0201	(0.0820)	0.0000	1	(0.0619)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(144,500)	0.2678	(40,255.68)	(38,693.05)	0.0000	4.3300	(1,836.50)	0.00	4.8419	(19.7388)	0.0000	1	(14.8969)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(1,300)	0.2678	(362.16)	(348.10)	0.0000	4.3300	(1,836.50)	0.00	0.0436	(0.1776)	0.0000	1	(0.1340)	02/07/2025
603077.SH	01/09/2025	SDB3261862972	0	(116,367)	0.2678	(32,418.22)	(31,159.82)	0.0000	4.3300	(1,836.50)	0.00	3.8992	(15.8958)	0.0000	1	(11.9966)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(20,400)	0.2658	(5,683.15)	(5,422.61)	0.0000	4.3300	(1,836.50)	0.00	0.6836	(2.7663)	0.0000	1	(2.0827)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(37,100)	0.2658	(10,335.54)	(9,861.70)	0.0000	4.3300	(1,836.50)	0.00	1.2431	(5.0308)	0.0000	1	(3.7877)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(2,900)	0.2658	(807.90)	(770.86)	0.0000	4.3300	(1,836.50)	0.00	0.0972	(0.3932)	0.0000	1	(0.2961)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(21,900)	0.2658	(6,101.03)	(5,821.33)	0.0000	4.3300	(1,836.50)	0.00	0.7338	(2.9697)	0.0000	1	(2.2359)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(700)	0.2658	(195.01)	(186.07)	0.0000	4.3300	(1,836.50)	0.00	0.0235	(0.0949)	0.0000	1	(0.0715)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(26,700)	0.2658	(7,438.25)	(7,097.23)	0.0000	4.3300	(1,836.50)	0.00	0.8947	(3.6206)	0.0000	1	(2.7259)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(22,800)	0.2658	(6,351.76)	(6,060.56)	0.0000	4.3300	(1,836.50)	0.00	0.7640	(3.0917)	0.0000	1	(2.3277)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(16,500)	0.2658	(4,596.67)	(4,385.93)	0.0000	4.3300	(1,836.50)	0.00	0.5529	(2.2374)	0.0000	1	(1.6846)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(271,500)	0.2658	(75,636.10)	(72,168.50)	0.0000	4.3300	(1,836.50)	0.00	9.0973	(36.8159)	0.0000	1	(27.7185)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(47,300)	0.2658	(13,177.12)	(12,573.00)	0.0000	4.3300	(1,836.50)	0.00	1.5849	(6.4140)	0.0000	1	(4.8290)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(94,000)	0.2658	(26,187.08)	(24,986.52)	0.0000	4.3300	(1,836.50)	0.00	3.1497	(12.7466)	0.0000	1	(9.5968)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(473,000)	0.2658	(131,771.18)	(125,730.02)	0.0000	4.3300	(1,836.50)	0.00	15.8491	(64.1396)	0.0000	1	(48.2905)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(202,800)	0.2658	(56,497.24)	(53,907.08)	0.0000	4.3300	(1,836.50)	0.00	6.7954	(27.5000)	0.0000	1	(20.7047)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(127,600)	0.2658	(35,547.57)	(33,917.87)	0.0000	4.3300	(1,836.50)	0.00	4.2756	(17.3028)	0.0000	1	(13.0272)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(181,900)	0.2658	(50,674.79)	(48,351.57)	0.0000	4.3300	(1,836.50)	0.00	6.0951	(24.6660)	0.0000	1	(18.5709)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(56,500)	0.2658	(15,740.11)	(15,018.49)	0.0000	4.3300	(1,836.50)	0.00	1.8932	(7.6615)	0.0000	1	(5.7683)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(600)	0.2658	(167.15)	(159.49)	0.0000	4.3300	(1,836.50)	0.00	0.0201	(0.0814)	0.0000	1	(0.0613)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(144,500)	0.2658	(40,255.68)	(38,410.12)	0.0000	4.3300	(1,836.50)	0.00	4.8419	(19.5945)	0.0000	1	(14.7526)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(1,300)	0.2658	(362.16)	(345.56)	0.0000	4.3300	(1,836.50)	0.00	0.0436	(0.1763)	0.0000	1	(0.1327)	02/07/2025
603077.SH	01/08/2025	SDB3261862972	0	(116,367)	0.2658	(32,418.22)	(30,931.98)	0.0000	4.3300	(1,836.50)	0.00	3.8992	(15.7796)	0.0000	1	(11.8804)	02/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603077.SH	01/07/2025	SDB3261862972	0	(37,100)	0.2706	(10,335.54)	(10,037.63)	0.0000	4.3300	(1,836.50)	0.00	1.2431	(5.1206)	0.0000	1	(3.8774)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(2,900)	0.2706	(807.90)	(784.61)	0.0000	4.3300	(1,836.50)	0.00	0.0972	(0.4003)	0.0000	1	(0.3031)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(21,900)	0.2706	(6,101.03)	(5,925.18)	0.0000	4.3300	(1,836.50)	0.00	0.7338	(3.0227)	0.0000	1	(2.2888)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(700)	0.2706	(195.01)	(189.39)	0.0000	4.3300	(1,836.50)	0.00	0.0235	(0.0966)	0.0000	1	(0.0732)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(26,700)	0.2706	(7,438.25)	(7,223.85)	0.0000	4.3300	(1,836.50)	0.00	0.8947	(3.6852)	0.0000	1	(2.7905)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(22,800)	0.2706	(6,351.76)	(6,168.68)	0.0000	4.3300	(1,836.50)	0.00	0.7640	(3.1469)	0.0000	1	(2.3829)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(16,500)	0.2706	(4,596.67)	(4,464.17)	0.0000	4.3300	(1,836.50)	0.00	0.5529	(2.2773)	0.0000	1	(1.7245)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(271,500)	0.2706	(75,636.10)	(73,455.95)	0.0000	4.3300	(1,836.50)	0.00	9.0973	(37.4727)	0.0000	1	(28.3753)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(47,300)	0.2706	(13,177.12)	(12,797.30)	0.0000	4.3300	(1,836.50)	0.00	1.5849	(6.5284)	0.0000	1	(4.9435)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(94,000)	0.2706	(26,187.08)	(25,432.26)	0.0000	4.3300	(1,836.50)	0.00	3.1497	(12.9740)	0.0000	1	(9.8242)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(473,000)	0.2706	(131,771.18)	(127,972.99)	0.0000	4.3300	(1,836.50)	0.00	15.8491	(65.2839)	0.0000	1	(49.4347)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(202,800)	0.2706	(56,497.24)	(54,868.76)	0.0000	4.3300	(1,836.50)	0.00	6.7954	(27.9906)	0.0000	1	(21.1953)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(127,600)	0.2706	(35,547.57)	(34,522.95)	0.0000	4.3300	(1,836.50)	0.00	4.2756	(17.6115)	0.0000	1	(13.3359)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(181,900)	0.2706	(50,674.79)	(49,214.14)	0.0000	4.3300	(1,836.50)	0.00	6.0951	(25.1060)	0.0000	1	(19.0109)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(56,500)	0.2706	(15,740.11)	(15,286.41)	0.0000	4.3300	(1,836.50)	0.00	1.8932	(7.7982)	0.0000	1	(5.9050)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(600)	0.2706	(167.15)	(162.33)	0.0000	4.3300	(1,836.50)	0.00	0.0201	(0.0828)	0.0000	1	(0.0627)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(144,500)	0.2706	(40,255.68)	(39,095.34)	0.0000	4.3300	(1,836.50)	0.00	4.8419	(19.9440)	0.0000	1	(15.1021)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(1,300)	0.2706	(362.16)	(351.72)	0.0000	4.3300	(1,836.50)	0.00	0.0436	(0.1794)	0.0000	1	(0.1359)	02/07/2025
603077.SH	01/07/2025	SDB3261862972	0	(116,367)	0.2706	(32,418.22)	(31,483.79)	0.0000	4.3300	(1,836.50)	0.00	3.8992	(16.0611)	0.0000	1	(12.1619)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(20,400)	0.2786	(5,683.15)	(5,683.15)	0.0000	4.3300	(1,836.50)	0.00	0.6836	(2.8992)	0.0000	1	(2.2156)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(37,100)	0.2786	(10,335.54)	(10,335.54)	0.0000	4.3300	(1,836.50)	0.00	1.2431	(5.2725)	0.0000	1	(4.0294)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(2,900)	0.2786	(807.90)	(807.90)	0.0000	4.3300	(1,836.50)	0.00	0.0972	(0.4121)	0.0000	1	(0.3150)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(21,900)	0.2786	(6,101.03)	(6,101.03)	0.0000	4.3300	(1,836.50)	0.00	0.7338	(3.1124)	0.0000	1	(2.3785)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(700)	0.2786	(195.01)	(195.01)	0.0000	4.3300	(1,836.50)	0.00	0.0235	(0.0995)	0.0000	1	(0.0760)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(26,700)	0.2786	(7,438.25)	(7,438.25)	0.0000	4.3300	(1,836.50)	0.00	0.8947	(3.7945)	0.0000	1	(2.8999)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(22,800)	0.2786	(6,351.76)	(6,351.76)	0.0000	4.3300	(1,836.50)	0.00	0.7640	(3.2403)	0.0000	1	(2.4763)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(16,500)	0.2786	(4,596.67)	(4,596.67)	0.0000	4.3300	(1,836.50)	0.00	0.5529	(2.3449)	0.0000	1	(1.7921)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(271,500)	0.2786	(75,636.10)	(75,636.10)	0.0000	4.3300	(1,836.50)	0.00	9.0973	(38.5848)	0.0000	1	(29.4875)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(47,300)	0.2786	(13,177.12)	(13,177.12)	0.0000	4.3300	(1,836.50)	0.00	1.5849	(6.7221)	0.0000	1	(5.1372)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(94,000)	0.2786	(26,187.08)	(26,187.08)	0.0000	4.3300	(1,836.50)	0.00	3.1497	(13.3590)	0.0000	1	(10.2093)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(473,000)	0.2786	(131,771.18)	(131,771.18)	0.0000	4.3300	(1,836.50)	0.00	15.8491	(67.2215)	0.0000	1	(51.3723)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(202,800)	0.2786	(56,497.24)	(56,497.24)	0.0000	4.3300	(1,836.50)	0.00	6.7954	(28.8214)	0.0000	1	(22.0260)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(127,600)	0.2786	(35,547.57)	(35,547.57)	0.0000	4.3300	(1,836.50)	0.00	4.2756	(18.1342)	0.0000	1	(13.8586)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(181,900)	0.2786	(50,674.79)	(50,674.79)	0.0000	4.3300	(1,836.50)	0.00	6.0951	(25.8511)	0.0000	1	(19.7561)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(56,500)	0.2786	(15,740.11)	(15,740.11)	0.0000	4.3300	(1,836.50)	0.00	1.8932	(8.0296)	0.0000	1	(6.1364)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(600)	0.2786	(167.15)	(167.15)	0.0000	4.3300	(1,836.50)	0.00	0.0201	(0.0853)	0.0000	1	(0.0652)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(144,500)	0.2786	(40,255.68)	(40,255.68)	0.0000	4.3300	(1,836.50)	0.00	4.8419	(20.5359)	0.0000	1	(15.6941)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(1,300)	0.2786	(362.16)	(362.16)	0.0000	4.3300	(1,836.50)	0.00	0.0436	(0.1848)	0.0000	1	(0.1412)	02/07/2025
603077.SH	01/06/2025	SDB3261862972	0	(116,367)	0.2786	(32,418.22)	(32,418.22)	0.0000	4.3300	(1,836.50)	0.00	3.8992	(16.5378)	0.0000	1	(12.6386)	02/07/2025
TOTAL SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND													771.9220	(3,121.7247)	0.0000	(2,349.8027)	
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600039.SH	01/17/2025	SDB3263985599	0	(300)	0.9746	(298.25)	(292.38)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1210)	0.0000	1	(0.0852)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(10,500)	0.9746	(10,438.77)	(10,233.24)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.2359)	0.0000	1	(2.9804)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(100)	0.9746	(99.42)	(97.46)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0403)	0.0000	1	(0.0284)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(9,500)	0.9746	(9,444.61)	(9,258.64)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.8325)	0.0000	1	(2.6965)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(2,300)	0.9746	(2,286.59)	(2,241.57)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9279)	0.0000	1	(0.6528)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(200)	0.9746	(198.83)	(194.92)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0807)	0.0000	1	(0.0568)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(1,800)	0.9746	(1,789.50)	(1,754.27)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7262)	0.0000	1	(0.5109)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(5,700)	0.9746	(5,666.76)	(5,555.19)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.2995)	0.0000	1	(1.6179)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(4,200)	0.9746	(4,175.51)	(4,093.29)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.6944)	0.0000	1	(1.1921)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(600)	0.9746	(596.50)	(584.76)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2421)	0.0000	1	(0.1703)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(27,500)	0.9746	(27,339.65)	(26,801.33)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.0940)	0.0000	1	(7.8057)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600039.SH	01/17/2025	SDB3263985599	0	(4,900)	0.9746	(4,871.43)	(4,775.51)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(1.9768)	0.0000	1	(1.3908)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(23,800)	0.9746	(23,661.22)	(23,195.34)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.6014)	0.0000	1	(6.7555)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(2,400)	0.9746	(2,386.01)	(2,339.03)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9682)	0.0000	1	(0.6812)	02/07/2025
600039.SH	01/17/2025	SDB3263985599	0	(27,500)	0.9746	(27,339.65)	(26,801.33)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.0940)	0.0000	1	(7.8057)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(300)	0.9628	(298.25)	(288.83)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1196)	0.0000	1	(0.0837)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(10,500)	0.9628	(10,438.77)	(10,108.92)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.1844)	0.0000	1	(2.9289)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(100)	0.9628	(99.42)	(96.28)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0399)	0.0000	1	(0.0279)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(9,500)	0.9628	(9,444.61)	(9,146.16)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.7859)	0.0000	1	(2.6499)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(2,300)	0.9628	(2,286.59)	(2,214.33)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9166)	0.0000	1	(0.6416)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(200)	0.9628	(198.83)	(192.55)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0797)	0.0000	1	(0.0558)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(1,800)	0.9628	(1,789.50)	(1,732.96)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7173)	0.0000	1	(0.5021)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(5,700)	0.9628	(5,666.76)	(5,487.70)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.2716)	0.0000	1	(1.5900)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(4,200)	0.9628	(4,175.51)	(4,043.57)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.6738)	0.0000	1	(1.1716)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(600)	0.9628	(596.50)	(577.65)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2391)	0.0000	1	(0.1674)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(27,500)	0.9628	(27,339.65)	(26,475.74)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9593)	0.0000	1	(7.6709)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(4,900)	0.9628	(4,871.43)	(4,717.49)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(1.9527)	0.0000	1	(1.3668)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(23,800)	0.9628	(23,661.22)	(22,913.55)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.4847)	0.0000	1	(6.6388)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(2,400)	0.9628	(2,386.01)	(2,310.61)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9564)	0.0000	1	(0.6695)	02/07/2025
600039.SH	01/16/2025	SDB3263985599	0	(27,500)	0.9628	(27,339.65)	(26,475.74)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9593)	0.0000	1	(7.6709)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(300)	0.9626	(298.25)	(288.79)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1195)	0.0000	1	(0.0837)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(10,500)	0.9626	(10,438.77)	(10,107.61)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.1839)	0.0000	1	(2.9284)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(100)	0.9626	(99.42)	(96.26)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0398)	0.0000	1	(0.0279)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(9,500)	0.9626	(9,444.61)	(9,144.99)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.7854)	0.0000	1	(2.6495)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(2,300)	0.9626	(2,286.59)	(2,214.05)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9165)	0.0000	1	(0.6414)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(200)	0.9626	(198.83)	(192.53)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0797)	0.0000	1	(0.0558)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(1,800)	0.9626	(1,789.50)	(1,732.73)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7172)	0.0000	1	(0.5020)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(5,700)	0.9626	(5,666.76)	(5,486.99)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.2713)	0.0000	1	(1.5897)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(4,200)	0.9626	(4,175.51)	(4,043.05)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.6736)	0.0000	1	(1.1713)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(600)	0.9626	(596.50)	(577.58)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2391)	0.0000	1	(0.1673)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(27,500)	0.9626	(27,339.65)	(26,472.33)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9578)	0.0000	1	(7.6695)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(4,900)	0.9626	(4,871.43)	(4,716.89)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(1.9525)	0.0000	1	(1.3666)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(23,800)	0.9626	(23,661.22)	(22,910.59)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.4835)	0.0000	1	(6.6376)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(2,400)	0.9626	(2,386.01)	(2,310.31)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9563)	0.0000	1	(0.6693)	02/07/2025
600039.SH	01/15/2025	SDB3263985599	0	(27,500)	0.9626	(27,339.65)	(26,472.33)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9578)	0.0000	1	(7.6695)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(300)	0.9931	(298.25)	(297.93)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1233)	0.0000	1	(0.0875)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(10,500)	0.9931	(10,438.77)	(10,427.64)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.3164)	0.0000	1	(3.0608)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(100)	0.9931	(99.42)	(99.31)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0411)	0.0000	1	(0.0292)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(9,500)	0.9931	(9,444.61)	(9,434.54)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.9053)	0.0000	1	(2.7693)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(2,300)	0.9931	(2,286.59)	(2,284.15)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9455)	0.0000	1	(0.6705)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(200)	0.9931	(198.83)	(198.62)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0822)	0.0000	1	(0.0583)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(1,800)	0.9931	(1,789.50)	(1,787.60)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7400)	0.0000	1	(0.5247)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(5,700)	0.9931	(5,666.76)	(5,660.72)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.3432)	0.0000	1	(1.6616)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(4,200)	0.9931	(4,175.51)	(4,171.06)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.7266)	0.0000	1	(1.2243)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(600)	0.9931	(596.50)	(595.87)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2467)	0.0000	1	(0.1749)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(27,500)	0.9931	(27,339.65)	(27,310.50)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.3048)	0.0000	1	(8.0164)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(4,900)	0.9931	(4,871.43)	(4,866.23)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(2.0143)	0.0000	1	(1.4284)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(23,800)	0.9931	(23,661.22)	(23,635.99)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.7838)	0.0000	1	(6.9379)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(2,400)	0.9931	(2,386.01)	(2,383.46)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9866)	0.0000	1	(0.6996)	02/07/2025
600039.SH	01/14/2025	SDB3263985599	0	(27,500)	0.9931	(27,339.65)	(27,310.50)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.3048)	0.0000	1	(8.0164)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(300)	1.0017	(298.25)	(300.51)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1244)	0.0000	1	(0.0885)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(10,500)	1.0017	(10,438.77)	(10,518.01)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.3538)	0.0000	1	(3.0982)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(100)	1.0017	(99.42)	(100.17)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0415)	0.0000	1	(0.0295)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(9,500)	1.0017</												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
SERVICES



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600039.SH	01/13/2025	SDB3263985599	0	(2,300)	1.0017	(2,286.59)	(2,303.94)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9537)	0.0000	1	(0.6787)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(200)	1.0017	(198.83)	(200.34)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0829)	0.0000	1	(0.0590)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(1,800)	1.0017	(1,789.50)	(1,803.09)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7464)	0.0000	1	(0.5311)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(5,700)	1.0017	(5,666.76)	(5,709.78)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.3635)	0.0000	1	(1.6819)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(4,200)	1.0017	(4,175.51)	(4,207.20)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.7415)	0.0000	1	(1.2393)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(600)	1.0017	(596.50)	(601.03)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2488)	0.0000	1	(0.1770)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(27,500)	1.0017	(27,339.65)	(27,547.16)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.4028)	0.0000	1	(8.1144)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(4,900)	1.0017	(4,871.43)	(4,908.40)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(2.0318)	0.0000	1	(1.4458)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(23,800)	1.0017	(23,661.22)	(23,840.82)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.8686)	0.0000	1	(7.0226)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(2,400)	1.0017	(2,386.01)	(2,404.12)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9951)	0.0000	1	(0.7082)	02/07/2025
600039.SH	01/13/2025	SDB3263985599	0	(27,500)	1.0017	(27,339.65)	(27,547.16)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.4028)	0.0000	1	(8.1144)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(300)	0.9828	(298.25)	(294.83)	0.0000	4.3300	(1,490.17)	0.00	0.1076	(0.3661)	0.0000	3	(0.2585)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(10,500)	0.9828	(10,438.77)	(10,319.10)	0.0000	4.3300	(1,490.17)	0.00	3.7667	(12.8143)	0.0000	3	(9.0477)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(100)	0.9828	(99.42)	(98.28)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1220)	0.0000	3	(0.0862)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(9,500)	0.9828	(9,444.61)	(9,336.32)	0.0000	4.3300	(1,490.17)	0.00	3.4079	(11.5939)	0.0000	3	(8.1860)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(2,300)	0.9828	(2,286.59)	(2,260.37)	0.0000	4.3300	(1,490.17)	0.00	0.8251	(2.8069)	0.0000	3	(1.9819)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(200)	0.9828	(198.83)	(196.55)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2441)	0.0000	3	(0.1723)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(1,800)	0.9828	(1,789.50)	(1,768.99)	0.0000	4.3300	(1,490.17)	0.00	0.6457	(2.1967)	0.0000	3	(1.5510)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(5,700)	0.9828	(5,666.76)	(5,601.79)	0.0000	4.3300	(1,490.17)	0.00	2.0448	(6.9564)	0.0000	3	(4.9116)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(4,200)	0.9828	(4,175.51)	(4,127.64)	0.0000	4.3300	(1,490.17)	0.00	1.5067	(5.1257)	0.0000	3	(3.6191)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(600)	0.9828	(596.50)	(589.66)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7322)	0.0000	3	(0.5170)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(27,500)	0.9828	(27,339.65)	(27,026.20)	0.0000	4.3300	(1,490.17)	0.00	9.8651	(33.5613)	0.0000	3	(23.6963)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(4,900)	0.9828	(4,871.43)	(4,815.58)	0.0000	4.3300	(1,490.17)	0.00	1.7578	(5.9800)	0.0000	3	(4.2222)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(23,800)	0.9828	(23,661.22)	(23,389.95)	0.0000	4.3300	(1,490.17)	0.00	8.5378	(29.0458)	0.0000	3	(20.5081)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(2,400)	0.9828	(2,386.01)	(2,358.65)	0.0000	4.3300	(1,490.17)	0.00	0.8610	(2.9290)	0.0000	3	(2.0680)	02/07/2025
600039.SH	01/10/2025	SDB3263985599	0	(27,500)	0.9828	(27,339.65)	(27,026.20)	0.0000	4.3300	(1,490.17)	0.00	9.8651	(33.5613)	0.0000	3	(23.6963)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(300)	0.9841	(298.25)	(295.23)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1222)	0.0000	1	(0.0863)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(10,500)	0.9841	(10,438.77)	(10,333.02)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.2772)	0.0000	1	(3.0217)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(100)	0.9841	(99.42)	(98.41)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0407)	0.0000	1	(0.0288)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(9,500)	0.9841	(9,444.61)	(9,348.92)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.8699)	0.0000	1	(2.7339)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(2,300)	0.9841	(2,286.59)	(2,263.42)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9369)	0.0000	1	(0.6619)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(200)	0.9841	(198.83)	(196.82)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0815)	0.0000	1	(0.0576)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(1,800)	0.9841	(1,789.50)	(1,771.37)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7332)	0.0000	1	(0.5180)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(5,700)	0.9841	(5,666.76)	(5,609.35)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.3219)	0.0000	1	(1.6403)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(4,200)	0.9841	(4,175.51)	(4,133.21)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.7109)	0.0000	1	(1.2087)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(600)	0.9841	(596.50)	(590.46)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2444)	0.0000	1	(0.1727)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(27,500)	0.9841	(27,339.65)	(27,062.67)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.2022)	0.0000	1	(7.9139)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(4,900)	0.9841	(4,871.43)	(4,822.08)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(1.9960)	0.0000	1	(1.4101)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(23,800)	0.9841	(23,661.22)	(23,421.51)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.6950)	0.0000	1	(6.8491)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(2,400)	0.9841	(2,386.01)	(2,361.83)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9776)	0.0000	1	(0.6907)	02/07/2025
600039.SH	01/09/2025	SDB3263985599	0	(27,500)	0.9841	(27,339.65)	(27,062.67)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.2022)	0.0000	1	(7.9139)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(300)	0.9651	(298.25)	(289.53)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1198)	0.0000	1	(0.0840)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(10,500)	0.9651	(10,438.77)	(10,133.66)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.1947)	0.0000	1	(2.9391)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(100)	0.9651	(99.42)	(96.51)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0399)	0.0000	1	(0.0280)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(9,500)	0.9651	(9,444.61)	(9,168.55)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.7952)	0.0000	1	(2.6592)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(2,300)	0.9651	(2,286.59)	(2,219.75)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9188)	0.0000	1	(0.6438)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(200)	0.9651	(198.83)	(193.02)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0799)	0.0000	1	(0.0560)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(1,800)	0.9651	(1,789.50)	(1,737.20)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7191)	0.0000	1	(0.5039)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(5,700)	0.9651	(5,666.76)	(5,501.13)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.2771)	0.0000	1	(1.5955)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(4,200)	0.9651	(4,175.51)	(4,053.46)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.6779)	0.0000	1	(1.1757)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(600)	0.9651	(596.50)	(579.07)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2397)	0.0000	1	(0.1680)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(27,500)	0.9651	(27,339.65)	(26,540.53)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9861)	0.0000	1	(7.6977)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(4,900)	0.9651	(4,871.43)	(4,729.04)	0.0000									

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600039.SH	01/08/2025	SDB3263985599	0	(23,800)	0.9651	(23,661.22)	(22,969.62)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.5079)	0.0000	1	(6.6620)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(2,400)	0.9651	(2,386.01)	(2,316.26)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9588)	0.0000	1	(0.6718)	02/07/2025
600039.SH	01/08/2025	SDB3263985599	0	(27,500)	0.9651	(27,339.65)	(26,540.53)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(10.9861)	0.0000	1	(7.6977)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(300)	0.9743	(298.25)	(292.28)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1210)	0.0000	1	(0.0851)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(10,500)	0.9743	(10,438.77)	(10,229.91)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.2345)	0.0000	1	(2.9790)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(100)	0.9743	(99.42)	(97.43)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0403)	0.0000	1	(0.0284)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(9,500)	0.9743	(9,444.61)	(9,255.63)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.8312)	0.0000	1	(2.6953)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(2,300)	0.9743	(2,286.59)	(2,240.84)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9276)	0.0000	1	(0.6525)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(200)	0.9743	(198.83)	(194.86)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0807)	0.0000	1	(0.0567)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(1,800)	0.9743	(1,789.50)	(1,753.70)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7259)	0.0000	1	(0.5107)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(5,700)	0.9743	(5,666.76)	(5,553.38)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.2987)	0.0000	1	(1.6172)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(4,200)	0.9743	(4,175.51)	(4,091.96)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.6938)	0.0000	1	(1.1916)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(600)	0.9743	(596.50)	(584.57)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2420)	0.0000	1	(0.1702)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(27,500)	0.9743	(27,339.65)	(26,792.62)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.0904)	0.0000	1	(7.8021)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(4,900)	0.9743	(4,871.43)	(4,773.96)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(1.9761)	0.0000	1	(1.3902)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(23,800)	0.9743	(23,661.22)	(23,187.79)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.5983)	0.0000	1	(6.7523)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(2,400)	0.9743	(2,386.01)	(2,338.26)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9679)	0.0000	1	(0.6809)	02/07/2025
600039.SH	01/07/2025	SDB3263985599	0	(27,500)	0.9743	(27,339.65)	(26,792.62)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.0904)	0.0000	1	(7.8021)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(300)	0.9942	(298.25)	(298.25)	0.0000	4.3300	(1,490.17)	0.00	0.0359	(0.1235)	0.0000	1	(0.0876)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(10,500)	0.9942	(10,438.77)	(10,438.77)	0.0000	4.3300	(1,490.17)	0.00	1.2556	(4.3210)	0.0000	1	(3.0654)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(100)	0.9942	(99.42)	(99.42)	0.0000	4.3300	(1,490.17)	0.00	0.0120	(0.0412)	0.0000	1	(0.0292)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(9,500)	0.9942	(9,444.61)	(9,444.61)	0.0000	4.3300	(1,490.17)	0.00	1.1360	(3.9095)	0.0000	1	(2.7735)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(2,300)	0.9942	(2,286.59)	(2,286.59)	0.0000	4.3300	(1,490.17)	0.00	0.2750	(0.9465)	0.0000	1	(0.6715)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(200)	0.9942	(198.83)	(198.83)	0.0000	4.3300	(1,490.17)	0.00	0.0239	(0.0823)	0.0000	1	(0.0584)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(1,800)	0.9942	(1,789.50)	(1,789.50)	0.0000	4.3300	(1,490.17)	0.00	0.2152	(0.7407)	0.0000	1	(0.5255)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(5,700)	0.9942	(5,666.76)	(5,666.76)	0.0000	4.3300	(1,490.17)	0.00	0.6816	(2.3457)	0.0000	1	(1.6641)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(4,200)	0.9942	(4,175.51)	(4,175.51)	0.0000	4.3300	(1,490.17)	0.00	0.5022	(1.7284)	0.0000	1	(1.2262)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(600)	0.9942	(596.50)	(596.50)	0.0000	4.3300	(1,490.17)	0.00	0.0717	(0.2469)	0.0000	1	(0.1752)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(27,500)	0.9942	(27,339.65)	(27,339.65)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.3169)	0.0000	1	(8.0285)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(4,900)	0.9942	(4,871.43)	(4,871.43)	0.0000	4.3300	(1,490.17)	0.00	0.5859	(2.0165)	0.0000	1	(1.4305)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(23,800)	0.9942	(23,661.22)	(23,661.22)	0.0000	4.3300	(1,490.17)	0.00	2.8459	(9.7942)	0.0000	1	(6.9483)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(2,400)	0.9942	(2,386.01)	(2,386.01)	0.0000	4.3300	(1,490.17)	0.00	0.2870	(0.9877)	0.0000	1	(0.7007)	02/07/2025
600039.SH	01/06/2025	SDB3263985599	0	(27,500)	0.9942	(27,339.65)	(27,339.65)	0.0000	4.3300	(1,490.17)	0.00	3.2884	(11.3169)	0.0000	1	(8.0285)	02/07/2025
TOTAL SICHUAN ROAD AND BRIDGE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												174.0555	(590.5131)	0.0000		(416.4576)	
SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND																	
600702.SH	01/17/2025	SDB3265345621	0	(900)	8.0241	(6,985.83)	(7,221.66)	0.0000	4.3300	(2,250.00)	0.00	0.8402	(4.5135)	0.0000	1	(3.6733)	02/07/2025
600702.SH	01/17/2025	SDB3265345621	0	(300)	8.0241	(2,293.57)	(2,407.22)	0.0000	4.3300	(2,250.00)	0.00	0.2759	(1.5045)	0.0000	1	(1.2286)	02/07/2025
600702.SH	01/17/2025	SDB3265345621	0	(900)	8.0241	(6,998.37)	(7,221.66)	0.0000	4.3300	(2,250.00)	0.00	0.8417	(4.5135)	0.0000	1	(3.6718)	02/07/2025
600702.SH	01/16/2025	SDB3265345621	0	(900)	7.6952	(6,985.83)	(6,925.71)	0.0000	4.3300	(2,250.00)	0.00	0.8402	(4.3286)	0.0000	1	(3.4883)	02/07/2025
600702.SH	01/16/2025	SDB3265345621	0	(300)	7.6952	(2,293.57)	(2,308.57)	0.0000	4.3300	(2,250.00)	0.00	0.2759	(1.4429)	0.0000	1	(1.1670)	02/07/2025
600702.SH	01/16/2025	SDB3265345621	0	(900)	7.6952	(6,998.37)	(6,925.71)	0.0000	4.3300	(2,250.00)	0.00	0.8417	(4.3286)	0.0000	1	(3.4868)	02/07/2025
600702.SH	01/15/2025	SDB3265345621	0	(900)	7.6249	(6,985.83)	(6,862.41)	0.0000	4.3300	(2,250.00)	0.00	0.8402	(4.2890)	0.0000	1	(3.4488)	02/07/2025
600702.SH	01/15/2025	SDB3265345621	0	(300)	7.6249	(2,293.57)	(2,287.47)	0.0000	4.3300	(2,250.00)	0.00	0.2759	(1.4297)	0.0000	1	(1.1538)	02/07/2025
600702.SH	01/15/2025	SDB3265345621	0	(900)	7.6249	(6,998.37)	(6,862.41)	0.0000	4.3300	(2,250.00)	0.00	0.8417	(4.2890)	0.0000	1	(3.4473)	02/07/2025
600702.SH	01/14/2025	SDB3265345621	0	(300)	7.8632	(2,293.57)	(2,358.97)	0.0000	4.3300	(2,250.00)	0.00	0.2759	(1.4744)	0.0000	1	(1.1985)	02/07/2025
600702.SH	01/14/2025	SDB3265345621	0	(900)	7.8632	(6,998.37)	(7,076.93)	0.0000	4.3300	(2,250.00)	0.00	0.8417	(4.4231)	0.0000	1	(3.5813)	02/07/2025
600702.SH	01/13/2025	SDB3265345621	0	(300)	7.6452	(2,293.57)	(2,293.57)	0.0000	4.3300	(2,250.00)	0.00	0.2759	(1.4335)	0.0000	1	(1.1576)	02/07/2025
600702.SH	01/13/2025	SDB3265345621	0	(900)	7.7760	(6,998.37)	(6,998.37)	0.0000	4.3300	(2,250.00)	0.00	0.8417	(4.3740)	0.0000	1	(3.5322)	02/07/2025
TOTAL SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND												8.1088	(42.3442)	0.0000		(34.2354)	
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300827.ZK	01/17/2025	SDB3263589436	0	(2,200)	5.9347	(13,983.31)	(13,056.29)	0.0000	4.3300	(1,771.61)	0.00	1.6819	(6.4252)	0.0000	1	(4.7433)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300827.ZK	01/17/2025	SDB3263589436	0	(1,700)	5.9347	(10,659.90)	(10,088.95)	0.0000	4.3300	(1,771.61)	0.00	1.2821	(4.9649)	0.0000	1	(3.6828)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(100)	5.9347	(599.31)	(593.47)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2921)	0.0000	1	(0.2200)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(400)	5.9347	(2,455.61)	(2,373.87)	0.0000	4.3300	(1,771.61)	0.00	0.2954	(1.1682)	0.0000	1	(0.8729)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(2,700)	5.9347	(16,054.23)	(16,023.63)	0.0000	4.3300	(1,771.61)	0.00	1.9310	(7.8855)	0.0000	1	(5.9545)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(1,600)	5.9347	(9,436.55)	(9,495.48)	0.0000	4.3300	(1,771.61)	0.00	1.1350	(4.6729)	0.0000	1	(3.5379)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(100)	5.9347	(555.37)	(593.47)	0.0000	4.3300	(1,771.61)	0.00	0.0668	(0.2921)	0.0000	1	(0.2253)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(400)	5.9347	(2,366.10)	(2,373.87)	0.0000	4.3300	(1,771.61)	0.00	0.2846	(1.1682)	0.0000	1	(0.8836)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(400)	5.9347	(2,249.96)	(2,373.87)	0.0000	4.3300	(1,771.61)	0.00	0.2706	(1.1682)	0.0000	1	(0.8976)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(1,000)	5.9347	(5,644.66)	(5,934.68)	0.0000	4.3300	(1,771.61)	0.00	0.6789	(2.9205)	0.0000	1	(2.2416)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(600)	5.9347	(3,461.26)	(3,560.81)	0.0000	4.3300	(1,771.61)	0.00	0.4163	(1.7523)	0.0000	1	(1.3360)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(600)	5.9347	(3,479.08)	(3,560.81)	0.0000	4.3300	(1,771.61)	0.00	0.4185	(1.7523)	0.0000	1	(1.3339)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(100)	5.9347	(599.51)	(593.47)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2921)	0.0000	1	(0.2199)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(300)	5.9347	(1,798.52)	(1,780.40)	0.0000	4.3300	(1,771.61)	0.00	0.2163	(0.8762)	0.0000	1	(0.6598)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(1,900)	5.9347	(11,390.61)	(11,275.89)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.5490)	0.0000	1	(4.1790)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(7,100)	5.9347	(42,564.90)	(42,136.21)	0.0000	4.3300	(1,771.61)	0.00	5.1196	(20.7358)	0.0000	1	(15.6162)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(1,900)	5.9347	(11,390.61)	(11,275.89)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.5490)	0.0000	1	(4.1790)	02/07/2025
300827.ZK	01/17/2025	SDB3263589436	0	(500)	5.9347	(2,997.53)	(2,967.34)	0.0000	4.3300	(1,771.61)	0.00	0.3605	(1.4603)	0.0000	1	(1.0997)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(2,200)	5.8758	(13,983.31)	(12,926.75)	0.0000	4.3300	(1,771.61)	0.00	1.6819	(6.3614)	0.0000	1	(4.6796)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(1,700)	5.8758	(10,659.90)	(9,988.85)	0.0000	4.3300	(1,771.61)	0.00	1.2821	(4.9157)	0.0000	1	(3.6335)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(100)	5.8758	(599.31)	(587.58)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2892)	0.0000	1	(0.2171)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(400)	5.8758	(2,455.61)	(2,350.32)	0.0000	4.3300	(1,771.61)	0.00	0.2954	(1.1566)	0.0000	1	(0.8613)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(2,700)	5.8758	(16,054.23)	(15,864.64)	0.0000	4.3300	(1,771.61)	0.00	1.9310	(7.8072)	0.0000	1	(5.8762)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(1,600)	5.8758	(9,436.55)	(9,401.27)	0.0000	4.3300	(1,771.61)	0.00	1.1350	(4.6265)	0.0000	1	(3.4915)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(100)	5.8758	(555.37)	(587.58)	0.0000	4.3300	(1,771.61)	0.00	0.0668	(0.2892)	0.0000	1	(0.2224)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(400)	5.8758	(2,366.10)	(2,350.32)	0.0000	4.3300	(1,771.61)	0.00	0.2846	(1.1566)	0.0000	1	(0.8720)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(400)	5.8758	(2,249.96)	(2,350.32)	0.0000	4.3300	(1,771.61)	0.00	0.2706	(1.1566)	0.0000	1	(0.8860)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(1,000)	5.8758	(5,644.66)	(5,875.79)	0.0000	4.3300	(1,771.61)	0.00	0.6789	(2.8916)	0.0000	1	(2.2126)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(600)	5.8758	(3,461.26)	(3,525.48)	0.0000	4.3300	(1,771.61)	0.00	0.4163	(1.7349)	0.0000	1	(1.3186)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(600)	5.8758	(3,479.08)	(3,525.48)	0.0000	4.3300	(1,771.61)	0.00	0.4185	(1.7349)	0.0000	1	(1.3165)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(100)	5.8758	(599.51)	(587.58)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2892)	0.0000	1	(0.2170)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(300)	5.8758	(1,798.52)	(1,762.74)	0.0000	4.3300	(1,771.61)	0.00	0.2163	(0.8675)	0.0000	1	(0.6511)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(1,900)	5.8758	(11,390.61)	(11,164.01)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.4940)	0.0000	1	(4.1239)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(7,100)	5.8758	(42,564.90)	(41,718.14)	0.0000	4.3300	(1,771.61)	0.00	5.1196	(20.5301)	0.0000	1	(15.4105)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(1,900)	5.8758	(11,390.61)	(11,164.01)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.4940)	0.0000	1	(4.1239)	02/07/2025
300827.ZK	01/16/2025	SDB3263589436	0	(500)	5.8758	(2,997.53)	(2,937.90)	0.0000	4.3300	(1,771.61)	0.00	0.3605	(1.4458)	0.0000	1	(1.0852)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(2,200)	6.0518	(13,983.31)	(13,313.94)	0.0000	4.3300	(1,771.61)	0.00	1.6819	(6.5520)	0.0000	1	(4.8701)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(1,700)	6.0518	(10,659.90)	(10,288.04)	0.0000	4.3300	(1,771.61)	0.00	1.2821	(5.0629)	0.0000	1	(3.7807)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(100)	6.0518	(599.31)	(605.18)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2978)	0.0000	1	(0.2257)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(400)	6.0518	(2,455.61)	(2,420.72)	0.0000	4.3300	(1,771.61)	0.00	0.2954	(1.1913)	0.0000	1	(0.8959)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(2,700)	6.0518	(16,054.23)	(16,339.83)	0.0000	4.3300	(1,771.61)	0.00	1.9310	(8.0411)	0.0000	1	(6.1101)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(1,600)	6.0518	(9,436.55)	(9,682.86)	0.0000	4.3300	(1,771.61)	0.00	1.1350	(4.7651)	0.0000	1	(3.6301)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(100)	6.0518	(555.37)	(605.18)	0.0000	4.3300	(1,771.61)	0.00	0.0668	(0.2978)	0.0000	1	(0.2310)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(400)	6.0518	(2,366.10)	(2,420.72)	0.0000	4.3300	(1,771.61)	0.00	0.2846	(1.1913)	0.0000	1	(0.9067)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(400)	6.0518	(2,249.96)	(2,420.72)	0.0000	4.3300	(1,771.61)	0.00	0.2706	(1.1913)	0.0000	1	(0.9206)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(1,000)	6.0518	(5,644.66)	(6,051.79)	0.0000	4.3300	(1,771.61)	0.00	0.6789	(2.9782)	0.0000	1	(2.2992)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(600)	6.0518	(3,461.26)	(3,631.07)	0.0000	4.3300	(1,771.61)	0.00	0.4163	(1.7869)	0.0000	1	(1.3706)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(600)	6.0518	(3,479.08)	(3,631.07)	0.0000	4.3300	(1,771.61)	0.00	0.4185	(1.7869)	0.0000	1	(1.3684)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(100)	6.0518	(599.51)	(605.18)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.2978)	0.0000	1	(0.2257)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(300)	6.0518	(1,798.52)	(1,815.54)	0.0000	4.3300	(1,771.61)	0.00	0.2163	(0.8935)	0.0000	1	(0.6771)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(1,900)	6.0518	(11,390.61)	(11,498.40)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.6585)	0.0000	1	(4.2885)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(7,100)	6.0518	(42,564.90)	(42,967.70)	0.0000	4.3300	(1,771.61)	0.00	5.1196	(21.1450)	0.0000	1	(16.0254)	02/07/2025
300827.ZK	01/15/2025	SDB3263589436	0	(1,900)	6.0518	(11,390.61)	(11,498.40)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.6585)	0.0000	1	(4.2885)	02/07/2025
300827.ZK	01/15/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300827.ZK	01/14/2025	SDB3263589436	0	(2,200)	6.2947	(13,983.31)	(13,848.30)	0.0000	4.3300	(1,771.61)	0.00	1.6819	(6.8149)	0.0000	1	(5.1331)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(1,700)	6.2947	(10,659.90)	(10,700.96)	0.0000	4.3300	(1,771.61)	0.00	1.2821	(5.2661)	0.0000	1	(3.9839)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(100)	6.2947	(599.31)	(629.47)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.3098)	0.0000	1	(0.2377)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(400)	6.2947	(2,455.61)	(2,517.87)	0.0000	4.3300	(1,771.61)	0.00	0.2954	(1.2391)	0.0000	1	(0.9437)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(2,700)	6.2947	(16,054.23)	(16,995.64)	0.0000	4.3300	(1,771.61)	0.00	1.9310	(8.3638)	0.0000	1	(6.4328)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(1,600)	6.2947	(9,436.55)	(10,071.49)	0.0000	4.3300	(1,771.61)	0.00	1.1350	(4.9563)	0.0000	1	(3.8213)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(100)	6.2947	(555.37)	(629.47)	0.0000	4.3300	(1,771.61)	0.00	0.0668	(0.3098)	0.0000	1	(0.2430)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(400)	6.2947	(2,366.10)	(2,517.87)	0.0000	4.3300	(1,771.61)	0.00	0.2846	(1.2391)	0.0000	1	(0.9545)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(400)	6.2947	(2,249.96)	(2,517.87)	0.0000	4.3300	(1,771.61)	0.00	0.2706	(1.2391)	0.0000	1	(0.9685)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(1,000)	6.2947	(5,644.66)	(6,294.68)	0.0000	4.3300	(1,771.61)	0.00	0.6789	(3.0977)	0.0000	1	(2.4188)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(600)	6.2947	(3,461.26)	(3,776.81)	0.0000	4.3300	(1,771.61)	0.00	0.4163	(1.8586)	0.0000	1	(1.4423)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(600)	6.2947	(3,479.08)	(3,776.81)	0.0000	4.3300	(1,771.61)	0.00	0.4185	(1.8586)	0.0000	1	(1.4402)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(100)	6.2947	(599.51)	(629.47)	0.0000	4.3300	(1,771.61)	0.00	0.0721	(0.3098)	0.0000	1	(0.2377)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(300)	6.2947	(1,798.52)	(1,888.40)	0.0000	4.3300	(1,771.61)	0.00	0.2163	(0.9293)	0.0000	1	(0.7130)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(1,900)	6.2947	(11,390.61)	(11,959.89)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.8856)	0.0000	1	(4.5156)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(7,100)	6.2947	(42,564.90)	(44,692.24)	0.0000	4.3300	(1,771.61)	0.00	5.1196	(21.9937)	0.0000	1	(16.8741)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(1,900)	6.2947	(11,390.61)	(11,959.89)	0.0000	4.3300	(1,771.61)	0.00	1.3700	(5.8856)	0.0000	1	(4.5156)	02/07/2025
300827.ZK	01/14/2025	SDB3263589436	0	(500)	6.2947	(2,997.53)	(3,147.34)	0.0000	4.3300	(1,771.61)	0.00	0.3605	(1.5489)	0.0000	1	(1.1883)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(100)	6.2144	(599.31)	(621.44)	0.0000	4.3300	(1,790.74)	0.00	0.0721	(0.3091)	0.0000	1	(0.2370)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(400)	6.2144	(2,455.61)	(2,485.78)	0.0000	4.3300	(1,790.74)	0.00	0.2954	(1.2365)	0.0000	1	(0.9411)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(2,700)	6.2144	(16,054.23)	(16,779.00)	0.0000	4.3300	(1,790.74)	0.00	1.9310	(8.3463)	0.0000	1	(6.4154)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(1,600)	6.2144	(9,436.55)	(9,943.11)	0.0000	4.3300	(1,790.74)	0.00	1.1350	(4.9460)	0.0000	1	(3.8110)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(100)	6.2144	(555.37)	(621.44)	0.0000	4.3300	(1,790.74)	0.00	0.0668	(0.3091)	0.0000	1	(0.2423)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(400)	6.2144	(2,366.10)	(2,485.78)	0.0000	4.3300	(1,790.74)	0.00	0.2846	(1.2365)	0.0000	1	(0.9519)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(400)	6.2144	(2,249.96)	(2,485.78)	0.0000	4.3300	(1,790.74)	0.00	0.2706	(1.2365)	0.0000	1	(0.9659)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(1,000)	6.2144	(5,644.66)	(6,214.44)	0.0000	4.3300	(1,790.74)	0.00	0.6789	(3.0912)	0.0000	1	(2.4123)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(600)	6.2144	(3,461.26)	(3,728.67)	0.0000	4.3300	(1,790.74)	0.00	0.4163	(1.8547)	0.0000	1	(1.4384)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(600)	6.2144	(3,479.08)	(3,728.67)	0.0000	4.3300	(1,790.74)	0.00	0.4185	(1.8547)	0.0000	1	(1.4363)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(100)	6.2144	(599.51)	(621.44)	0.0000	4.3300	(1,790.74)	0.00	0.0721	(0.3091)	0.0000	1	(0.2370)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(300)	6.2144	(1,798.52)	(1,864.33)	0.0000	4.3300	(1,790.74)	0.00	0.2163	(0.9274)	0.0000	1	(0.7110)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(1,900)	6.2144	(11,390.61)	(11,807.44)	0.0000	4.3300	(1,790.74)	0.00	1.3700	(5.8733)	0.0000	1	(4.5033)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(7,100)	6.2144	(42,564.90)	(44,122.55)	0.0000	4.3300	(1,790.74)	0.00	5.1196	(21.9477)	0.0000	1	(16.8281)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(1,900)	6.2144	(11,390.61)	(11,807.44)	0.0000	4.3300	(1,790.74)	0.00	1.3700	(5.8733)	0.0000	1	(4.5033)	02/07/2025
300827.ZK	01/13/2025	SDB3263589436	0	(500)	6.2144	(2,997.53)	(3,107.22)	0.0000	4.3300	(1,790.74)	0.00	0.3605	(1.5456)	0.0000	1	(1.1851)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(2,700)	6.0384	(16,054.23)	(16,303.64)	0.0000	4.3300	(1,796.35)	0.00	5.7929	(24.4059)	0.0000	3	(18.6130)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(1,600)	6.0384	(9,436.55)	(9,661.41)	0.0000	4.3300	(1,796.35)	0.00	3.4050	(14.4628)	0.0000	3	(11.0577)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(100)	6.0384	(555.37)	(603.84)	0.0000	4.3300	(1,796.35)	0.00	0.2004	(0.9039)	0.0000	3	(0.7035)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(400)	6.0384	(2,366.10)	(2,415.35)	0.0000	4.3300	(1,796.35)	0.00	0.8538	(3.6157)	0.0000	3	(2.7619)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(400)	6.0384	(2,249.96)	(2,415.35)	0.0000	4.3300	(1,796.35)	0.00	0.8119	(3.6157)	0.0000	3	(2.8038)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(1,000)	6.0384	(5,644.66)	(6,038.38)	0.0000	4.3300	(1,796.35)	0.00	2.0368	(9.0392)	0.0000	3	(7.0024)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(600)	6.0384	(3,461.26)	(3,623.03)	0.0000	4.3300	(1,796.35)	0.00	1.2489	(5.4235)	0.0000	3	(4.1746)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(600)	6.0384	(3,479.08)	(3,623.03)	0.0000	4.3300	(1,796.35)	0.00	1.2554	(5.4235)	0.0000	3	(4.1682)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(100)	6.0384	(599.51)	(603.84)	0.0000	4.3300	(1,796.35)	0.00	0.2163	(0.9039)	0.0000	3	(0.6876)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(300)	6.0384	(1,798.52)	(1,811.52)	0.0000	4.3300	(1,796.35)	0.00	0.6490	(2.7118)	0.0000	3	(2.0628)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(1,900)	6.0384	(11,390.61)	(11,472.93)	0.0000	4.3300	(1,796.35)	0.00	4.1101	(17.1745)	0.0000	3	(13.0644)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(7,100)	6.0384	(42,564.90)	(42,872.53)	0.0000	4.3300	(1,796.35)	0.00	15.3588	(64.1785)	0.0000	3	(48.8197)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(1,900)	6.0384	(11,390.61)	(11,472.93)	0.0000	4.3300	(1,796.35)	0.00	4.1101	(17.1745)	0.0000	3	(13.0644)	02/07/2025
300827.ZK	01/10/2025	SDB3263589436	0	(500)	6.0384	(2,997.53)	(3,019.19)	0.0000	4.3300	(1,796.35)	0.00	1.0816	(4.5196)	0.0000	3	(3.4380)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(100)	5.9413	(555.37)	(594.13)	0.0000	4.3300	(1,889.09)	0.00	0.0668	(0.3118)	0.0000	1	(0.2450)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(400)	5.9413	(2,366.10)	(2,376.51)	0.0000	4.3300	(1,889.09)	0.00	0.2846	(1.2471)	0.0000	1	(0.9625)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(400)	5.9413	(2,249.96)	(2,376.51)	0.0000	4.3300	(1,889.09)	0.00	0.2706	(1.2471)	0.0000	1	(0.9765)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(1,000)	5.9413	(5,644.66)	(5,941.28)	0.0000	4.3300	(1,889.09)	0.00	0.6789	(3.1177)	0.0000	1	(2.4387)	02/07/2025
300827.ZK	01/09/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300827.ZK	01/09/2025	SDB3263589436	0	(600)	5.9413	(3,479.08)	(3,564.77)	0.0000	4.3300	(1,889.09)	0.00	0.4185	(1.8706)	0.0000	1	(1.4522)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(100)	5.9413	(599.51)	(594.13)	0.0000	4.3300	(1,889.09)	0.00	0.0721	(0.3118)	0.0000	1	(0.2397)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(300)	5.9413	(1,798.52)	(1,782.38)	0.0000	4.3300	(1,889.09)	0.00	0.2163	(0.9353)	0.0000	1	(0.7190)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(1,900)	5.9413	(11,390.61)	(11,288.43)	0.0000	4.3300	(1,889.09)	0.00	1.3700	(5.9236)	0.0000	1	(4.5535)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(7,100)	5.9413	(42,564.90)	(42,183.09)	0.0000	4.3300	(1,889.09)	0.00	5.1196	(22.1355)	0.0000	1	(17.0159)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(1,900)	5.9413	(11,390.61)	(11,288.43)	0.0000	4.3300	(1,889.09)	0.00	1.3700	(5.9236)	0.0000	1	(4.5535)	02/07/2025
300827.ZK	01/09/2025	SDB3263589436	0	(500)	5.9413	(2,997.53)	(2,970.64)	0.0000	4.3300	(1,889.09)	0.00	0.3605	(1.5588)	0.0000	1	(1.1983)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(400)	5.5576	(2,249.96)	(2,223.02)	0.0000	4.3300	(1,906.94)	0.00	0.2706	(1.1776)	0.0000	1	(0.9069)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(1,000)	5.5576	(5,644.66)	(5,557.56)	0.0000	4.3300	(1,906.94)	0.00	0.6789	(2.9439)	0.0000	1	(2.2650)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(600)	5.5576	(3,461.26)	(3,334.54)	0.0000	4.3300	(1,906.94)	0.00	0.4163	(1.7663)	0.0000	1	(1.3500)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(600)	5.5576	(3,479.08)	(3,334.54)	0.0000	4.3300	(1,906.94)	0.00	0.4185	(1.7663)	0.0000	1	(1.3479)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(100)	5.5576	(599.51)	(555.76)	0.0000	4.3300	(1,906.94)	0.00	0.0721	(0.2944)	0.0000	1	(0.2223)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(300)	5.5576	(1,798.52)	(1,667.27)	0.0000	4.3300	(1,906.94)	0.00	0.2163	(0.8832)	0.0000	1	(0.6668)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(1,900)	5.5576	(11,390.61)	(10,559.37)	0.0000	4.3300	(1,906.94)	0.00	1.3700	(5.5934)	0.0000	1	(4.2233)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(7,100)	5.5576	(42,564.90)	(39,458.69)	0.0000	4.3300	(1,906.94)	0.00	5.1196	(20.9015)	0.0000	1	(15.7819)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(1,900)	5.5576	(11,390.61)	(10,559.37)	0.0000	4.3300	(1,906.94)	0.00	1.3700	(5.5934)	0.0000	1	(4.2233)	02/07/2025
300827.ZK	01/08/2025	SDB3263589436	0	(500)	5.5576	(2,997.53)	(2,778.78)	0.0000	4.3300	(1,906.94)	0.00	0.3605	(1.4719)	0.0000	1	(1.1114)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(600)	5.7049	(3,461.26)	(3,422.95)	0.0000	4.3300	(1,975.00)	0.00	0.4163	(1.8779)	0.0000	1	(1.4616)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(600)	5.7049	(3,479.08)	(3,422.95)	0.0000	4.3300	(1,975.00)	0.00	0.4185	(1.8779)	0.0000	1	(1.4594)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(100)	5.7049	(599.51)	(570.49)	0.0000	4.3300	(1,975.00)	0.00	0.0721	(0.3130)	0.0000	1	(0.2409)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(300)	5.7049	(1,798.52)	(1,711.47)	0.0000	4.3300	(1,975.00)	0.00	0.2163	(0.9389)	0.0000	1	(0.7226)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(1,900)	5.7049	(11,390.61)	(10,839.34)	0.0000	4.3300	(1,975.00)	0.00	1.3700	(5.9466)	0.0000	1	(4.5765)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(7,100)	5.7049	(42,564.90)	(40,504.90)	0.0000	4.3300	(1,975.00)	0.00	5.1196	(22.2214)	0.0000	1	(17.1018)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(1,900)	5.7049	(11,390.61)	(10,839.34)	0.0000	4.3300	(1,975.00)	0.00	1.3700	(5.9466)	0.0000	1	(4.5765)	02/07/2025
300827.ZK	01/07/2025	SDB3263589436	0	(500)	5.7049	(2,997.53)	(2,852.46)	0.0000	4.3300	(1,975.00)	0.00	0.3605	(1.5649)	0.0000	1	(1.2044)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(100)	5.9951	(599.51)	(599.51)	0.0000	4.3300	(2,046.19)	0.00	0.0721	(0.3408)	0.0000	1	(0.2686)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(300)	5.9951	(1,798.52)	(1,798.52)	0.0000	4.3300	(2,046.19)	0.00	0.2163	(1.0223)	0.0000	1	(0.8059)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(1,900)	5.9951	(11,390.61)	(11,390.61)	0.0000	4.3300	(2,046.19)	0.00	1.3700	(6.4743)	0.0000	1	(5.1042)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(7,100)	5.9951	(42,564.90)	(42,564.90)	0.0000	4.3300	(2,046.19)	0.00	5.1196	(24.1933)	0.0000	1	(19.0736)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(1,900)	5.9951	(11,390.61)	(11,390.61)	0.0000	4.3300	(2,046.19)	0.00	1.3700	(6.4743)	0.0000	1	(5.1042)	02/07/2025
300827.ZK	01/06/2025	SDB3263589436	0	(500)	5.9951	(2,997.53)	(2,997.53)	0.0000	4.3300	(2,046.19)	0.00	0.3605	(1.7038)	0.0000	1	(1.3432)	02/07/2025
TOTAL SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND													162.1653	(684.7473)	0.0000	(522.5820)	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND																	
688520.SH	01/17/2025	SDB3260121450	0	(769)	4.7545	(3,665.06)	(3,656.25)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.8009)	0.0000	1	(1.3601)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(3,731)	4.7545	(17,857.97)	(17,739.22)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.7376)	0.0000	1	(6.5897)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(2,137)	4.7545	(10,300.83)	(10,160.47)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(5.0046)	0.0000	1	(3.7657)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(245)	4.7545	(1,210.36)	(1,164.86)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5738)	0.0000	1	(0.4282)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,155)	4.7545	(5,644.65)	(5,491.50)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.7049)	0.0000	1	(2.0260)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(654)	4.7545	(3,235.75)	(3,109.47)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.5316)	0.0000	1	(1.1424)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,246)	4.7545	(6,164.75)	(5,924.17)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.9180)	0.0000	1	(2.1765)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,552)	4.7545	(7,678.72)	(7,379.06)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.6346)	0.0000	1	(2.7110)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(648)	4.7545	(3,206.06)	(3,080.95)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.5175)	0.0000	1	(1.1319)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(518)	4.7545	(2,562.87)	(2,462.86)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.2131)	0.0000	1	(0.9048)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(4,651)	4.7545	(23,011.42)	(22,113.40)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.8921)	0.0000	1	(8.1244)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(6,689)	4.7545	(33,094.69)	(31,803.17)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.6649)	0.0000	1	(11.6844)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(9,011)	4.7545	(44,583.08)	(42,843.23)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(21.1028)	0.0000	1	(15.7404)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(7,690)	4.7545	(38,047.27)	(36,562.47)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(18.0091)	0.0000	1	(13.4329)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(5,010)	4.7545	(24,787.62)	(23,820.29)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.7329)	0.0000	1	(8.7515)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(893)	4.7545	(4,418.23)	(4,245.81)	0.0000	4.3300	(1,773.21)	0.00	0.5314	(2.0913)	0.0000	1	(1.5599)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(607)	4.7545	(3,003.21)	(2,886.01)	0.0000	4.3300	(1,773.21)	0.00	0.3612	(1.4215)	0.0000	1	(1.0603)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(2,088)	4.7545	(10,330.65)	(9,927.50)	0.0000	4.3300	(1,773.21)	0.00	1.2425	(4.8899)	0.0000	1	(3.6473)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(7,812)	4.7545	(38,650.88)	(37,142.53)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(18.2948)	0.0000	1	(13.6460)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688520.SH	01/17/2025	SDB3260121450	0	(1,702)	4.7545	(8,420.86)	(8,092.24)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(3.9859)	0.0000	1	(2.9731)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(3,204)	4.7545	(15,852.20)	(15,233.57)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.5034)	0.0000	1	(5.5967)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(6,760)	4.7545	(33,445.97)	(32,140.74)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.8312)	0.0000	1	(11.8084)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,498)	4.7545	(7,411.55)	(7,122.31)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.5082)	0.0000	1	(2.6167)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,542)	4.7545	(7,629.24)	(7,331.51)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.6112)	0.0000	1	(2.6936)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,781)	4.7545	(8,811.73)	(8,467.85)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.1709)	0.0000	1	(3.1111)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,819)	4.7545	(8,999.74)	(8,648.52)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.2599)	0.0000	1	(3.1774)	02/07/2025
688520.SH	01/17/2025	SDB3260121450	0	(1,349)	4.7545	(6,674.35)	(6,413.89)	0.0000	4.3300	(1,773.21)	0.00	0.8028	(3.1592)	0.0000	1	(2.3564)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(769)	4.6438	(3,665.06)	(3,571.08)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.7590)	0.0000	1	(1.3181)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(3,731)	4.6438	(17,857.97)	(17,326.00)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.5341)	0.0000	1	(6.3861)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(2,137)	4.6438	(10,300.83)	(9,923.79)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(4.8880)	0.0000	1	(3.6491)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(245)	4.6438	(1,210.36)	(1,137.73)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5604)	0.0000	1	(0.4148)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,155)	4.6438	(5,644.65)	(5,363.58)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.6419)	0.0000	1	(1.9629)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(654)	4.6438	(3,235.75)	(3,037.04)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.4959)	0.0000	1	(1.1067)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,246)	4.6438	(6,164.75)	(5,786.17)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.8500)	0.0000	1	(2.1085)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,552)	4.6438	(7,678.72)	(7,207.17)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.5499)	0.0000	1	(2.6264)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(648)	4.6438	(3,206.06)	(3,009.18)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.4822)	0.0000	1	(1.0966)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(518)	4.6438	(2,562.87)	(2,405.49)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.1848)	0.0000	1	(0.8766)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(4,651)	4.6438	(23,011.42)	(21,598.29)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.6384)	0.0000	1	(7.8706)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(6,689)	4.6438	(33,094.69)	(31,062.34)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.3000)	0.0000	1	(11.3194)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(9,011)	4.6438	(44,583.08)	(41,845.23)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(20.6112)	0.0000	1	(15.2488)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(7,690)	4.6438	(38,047.27)	(35,710.78)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(17.5896)	0.0000	1	(13.0134)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(5,010)	4.6438	(24,787.62)	(23,265.41)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.4596)	0.0000	1	(8.4782)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(893)	4.6438	(4,418.23)	(4,146.91)	0.0000	4.3300	(1,773.21)	0.00	0.5314	(2.0426)	0.0000	1	(1.5112)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(607)	4.6438	(3,003.21)	(2,818.78)	0.0000	4.3300	(1,773.21)	0.00	0.3612	(1.3884)	0.0000	1	(1.0272)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(2,088)	4.6438	(10,330.65)	(9,696.24)	0.0000	4.3300	(1,773.21)	0.00	1.2425	(4.7760)	0.0000	1	(3.5334)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(7,812)	4.6438	(38,650.88)	(36,277.32)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(17.8687)	0.0000	1	(13.2198)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,702)	4.6438	(8,420.86)	(7,903.74)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(3.8930)	0.0000	1	(2.8802)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(3,204)	4.6438	(15,852.20)	(14,878.72)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.3286)	0.0000	1	(5.4220)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(6,760)	4.6438	(33,445.97)	(31,392.05)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.4624)	0.0000	1	(11.4396)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,498)	4.6438	(7,411.55)	(6,956.40)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.4264)	0.0000	1	(2.5350)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,542)	4.6438	(7,629.24)	(7,160.73)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.5271)	0.0000	1	(2.6094)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,781)	4.6438	(8,811.73)	(8,270.60)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.0737)	0.0000	1	(3.0139)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,819)	4.6438	(8,999.74)	(8,447.06)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.1607)	0.0000	1	(3.0782)	02/07/2025
688520.SH	01/16/2025	SDB3260121450	0	(1,649)	4.6438	(8,158.64)	(7,657.62)	0.0000	4.3300	(1,773.21)	0.00	0.9813	(3.7718)	0.0000	1	(2.7905)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(769)	4.5902	(3,665.06)	(3,529.84)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.7387)	0.0000	1	(1.2978)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(3,731)	4.5902	(17,857.97)	(17,125.92)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.4355)	0.0000	1	(6.2876)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(2,137)	4.5902	(10,300.83)	(9,809.19)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(4.8316)	0.0000	1	(3.5926)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(245)	4.5902	(1,210.36)	(1,124.59)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5539)	0.0000	1	(0.4083)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,155)	4.5902	(5,644.65)	(5,301.64)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.6114)	0.0000	1	(1.9324)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(654)	4.5902	(3,235.75)	(3,001.97)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.4786)	0.0000	1	(1.0895)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,246)	4.5902	(6,164.75)	(5,719.35)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.8171)	0.0000	1	(2.0756)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,552)	4.5902	(7,678.72)	(7,123.94)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.5090)	0.0000	1	(2.5854)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(648)	4.5902	(3,206.06)	(2,974.43)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.4651)	0.0000	1	(1.0795)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(518)	4.5902	(2,562.87)	(2,377.71)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.1712)	0.0000	1	(0.8629)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(4,651)	4.5902	(23,011.42)	(21,348.87)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.5156)	0.0000	1	(7.7478)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(6,689)	4.5902	(33,094.69)	(30,703.63)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.1233)	0.0000	1	(11.1428)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(9,011)	4.5902	(44,583.08)	(41,362.00)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(20.3732)	0.0000	1	(15.0108)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(7,690)	4.5902	(38,047.27)	(35,298.39)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(17.3865)	0.0000	1	(12.8103)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(5,010)	4.5902	(24,787.62)	(22,996.74)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.3272)	0.0000	1	(8.3458)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(893)	4.5902	(4,418.23)	(4,099.02)	0.0000	4.3300	(1,773.21)	0.00	0.5314	(2.0190)	0.0000	1	(1.4876)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(607)	4.5902	(3,003.21)	(2,786.23)	0.0000	4.3300	(1,773.21)	0.00	0.3612	(1.3724)	0.0000	1	(1.0112)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688520.SH	01/15/2025	SDB3260121450	0	(7,812)	4.5902	(38,650.88)	(35,858.39)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(17.6623)	0.0000	1	(13.0135)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,702)	4.5902	(8,420.86)	(7,812.47)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(3.8481)	0.0000	1	(2.8352)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(3,204)	4.5902	(15,852.20)	(14,706.90)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.2440)	0.0000	1	(5.3373)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(6,760)	4.5902	(33,445.97)	(31,029.54)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.2838)	0.0000	1	(11.2610)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,498)	4.5902	(7,411.55)	(6,876.07)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.3869)	0.0000	1	(2.4954)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,542)	4.5902	(7,629.24)	(7,078.04)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.4863)	0.0000	1	(2.5687)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,781)	4.5902	(8,811.73)	(8,175.09)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.0267)	0.0000	1	(2.9669)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,819)	4.5902	(8,999.74)	(8,349.52)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.1126)	0.0000	1	(3.0302)	02/07/2025
688520.SH	01/15/2025	SDB3260121450	0	(1,649)	4.5902	(8,158.64)	(7,569.19)	0.0000	4.3300	(1,773.21)	0.00	0.9813	(3.7283)	0.0000	1	(2.7470)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(769)	4.6513	(3,665.06)	(3,576.84)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.7618)	0.0000	1	(1.3210)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(3,731)	4.6513	(17,857.97)	(17,353.96)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.5478)	0.0000	1	(6.3999)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(2,137)	4.6513	(10,300.83)	(9,939.80)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(4.8959)	0.0000	1	(3.6570)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(245)	4.6513	(1,210.36)	(1,139.57)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5613)	0.0000	1	(0.4157)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,155)	4.6513	(5,644.65)	(5,372.24)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.6461)	0.0000	1	(1.9672)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(654)	4.6513	(3,235.75)	(3,041.94)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.4983)	0.0000	1	(1.1091)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,246)	4.6513	(6,164.75)	(5,795.51)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.8546)	0.0000	1	(2.1131)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,552)	4.6513	(7,678.72)	(7,218.80)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.5557)	0.0000	1	(2.6321)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(648)	4.6513	(3,206.06)	(3,014.04)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.4846)	0.0000	1	(1.0990)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(518)	4.6513	(2,562.87)	(2,409.37)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.1868)	0.0000	1	(0.8785)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(4,651)	4.6513	(23,011.42)	(21,633.15)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.6556)	0.0000	1	(7.8878)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(6,689)	4.6513	(33,094.69)	(31,112.47)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.3247)	0.0000	1	(11.3441)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(9,011)	4.6513	(44,583.08)	(41,912.77)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(20.6445)	0.0000	1	(15.2821)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(7,690)	4.6513	(38,047.27)	(35,768.41)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(17.6180)	0.0000	1	(13.0418)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(5,010)	4.6513	(24,787.62)	(23,302.96)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.4781)	0.0000	1	(8.4967)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(893)	4.6513	(4,418.23)	(4,153.60)	0.0000	4.3300	(1,773.21)	0.00	0.5314	(2.0459)	0.0000	1	(1.5145)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(607)	4.6513	(3,003.21)	(2,823.33)	0.0000	4.3300	(1,773.21)	0.00	0.3612	(1.3907)	0.0000	1	(1.0294)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(2,088)	4.6513	(10,330.65)	(9,711.89)	0.0000	4.3300	(1,773.21)	0.00	1.2425	(4.7837)	0.0000	1	(3.5411)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(7,812)	4.6513	(38,650.88)	(36,335.87)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(17.8975)	0.0000	1	(13.2487)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,702)	4.6513	(8,420.86)	(7,916.49)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(3.8993)	0.0000	1	(2.8865)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(3,204)	4.6513	(15,852.20)	(14,902.73)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.3405)	0.0000	1	(5.4338)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(6,760)	4.6513	(33,445.97)	(31,442.71)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.4874)	0.0000	1	(11.4646)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,498)	4.6513	(7,411.55)	(6,967.63)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.4320)	0.0000	1	(2.5405)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,542)	4.6513	(7,629.24)	(7,172.29)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.5328)	0.0000	1	(2.6151)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,781)	4.6513	(8,811.73)	(8,283.95)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.0803)	0.0000	1	(3.0205)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,819)	4.6513	(8,999.74)	(8,460.69)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.1674)	0.0000	1	(3.0849)	02/07/2025
688520.SH	01/14/2025	SDB3260121450	0	(1,649)	4.6513	(8,158.64)	(7,669.98)	0.0000	4.3300	(1,773.21)	0.00	0.9813	(3.7779)	0.0000	1	(2.7966)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(769)	4.6697	(3,665.06)	(3,590.98)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.7688)	0.0000	1	(1.3279)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(3,731)	4.6697	(17,857.97)	(17,422.57)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.5816)	0.0000	1	(6.4337)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(2,137)	4.6697	(10,300.83)	(9,979.10)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(4.9153)	0.0000	1	(3.6763)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(245)	4.6697	(1,210.36)	(1,144.07)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5635)	0.0000	1	(0.4179)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1,155)	4.6697	(5,644.65)	(5,393.48)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.6566)	0.0000	1	(1.9777)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(654)	4.6697	(3,235.75)	(3,053.97)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.5043)	0.0000	1	(1.1151)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1,246)	4.6697	(6,164.75)	(5,818.42)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.8659)	0.0000	1	(2.1244)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1,552)	4.6697	(7,678.72)	(7,247.34)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.5697)	0.0000	1	(2.6462)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(648)	4.6697	(3,206.06)	(3,025.95)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.4905)	0.0000	1	(1.1048)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(518)	4.6697	(2,562.87)	(2,418.89)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.1914)	0.0000	1	(0.8832)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(4,651)	4.6697	(23,011.42)	(21,718.68)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.6977)	0.0000	1	(7.9299)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(6,689)	4.6697	(33,094.69)	(31,235.48)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.3853)	0.0000	1	(11.4047)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(9,011)	4.6697	(44,583.08)	(42,078.48)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(20.7261)	0.0000	1	(15.3637)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(7,690)	4.6697	(38,047.27)	(35,909.83)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(17.6877)	0.0000	1	(13.1114)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(5,010)	4.6697	(24,787.62)	(23,395.09)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.5234)	0.0000	1	(8.5420)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(893)	4.6697	(4,418.23)	(4,170.02)	0.0000	4.3300	(1,773.21)	0.00	0.5314	(2.0540)	0.0000	1	(1.5226)	02/07/2025
688520.SH	01/13/2025	SDB3260															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688520.SH	01/13/2025	SDB3260121450	0	(2.088)	4.6697	(10,330.65)	(9,750.29)	0.0000	4.3300	(1,773.21)	0.00	1.2425	(4.8026)	0.0000	1	(3.5600)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(7.812)	4.6697	(38,650.88)	(36,479.53)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(17.9683)	0.0000	1	(13.3194)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.702)	4.6697	(8,420.86)	(7,947.79)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(3.9147)	0.0000	1	(2.9019)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(3.204)	4.6697	(15,852.20)	(14,961.65)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.3695)	0.0000	1	(5.4628)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(6.760)	4.6697	(33,445.97)	(31,567.03)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.5486)	0.0000	1	(11.5258)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.498)	4.6697	(7,411.55)	(6,995.18)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.4455)	0.0000	1	(2.5541)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.542)	4.6697	(7,629.24)	(7,200.65)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.5467)	0.0000	1	(2.6291)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.781)	4.6697	(8,811.73)	(8,316.70)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.0965)	0.0000	1	(3.0366)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.819)	4.6697	(8,999.74)	(8,494.15)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.1839)	0.0000	1	(3.1014)	02/07/2025
688520.SH	01/13/2025	SDB3260121450	0	(1.649)	4.6697	(8,158.64)	(7,700.30)	0.0000	4.3300	(1,773.21)	0.00	0.9813	(3.7928)	0.0000	1	(2.8115)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(769)	4.7298	(3,665.06)	(3,637.25)	0.0000	4.3300	(1,773.21)	0.00	1.3225	(5.3747)	0.0000	3	(4.0522)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(3.731)	4.7298	(17,857.97)	(17,647.03)	0.0000	4.3300	(1,773.21)	0.00	6.4438	(26.0766)	0.0000	3	(19.6328)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(2.137)	4.7298	(10,300.83)	(10,107.67)	0.0000	4.3300	(1,773.21)	0.00	3.7169	(14.9358)	0.0000	3	(11.2190)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(245)	4.7298	(1,210.36)	(1,158.81)	0.0000	4.3300	(1,773.21)	0.00	0.4367	(1.7123)	0.0000	3	(1.2756)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.155)	4.7298	(5,644.65)	(5,462.97)	0.0000	4.3300	(1,773.21)	0.00	2.0368	(8.0725)	0.0000	3	(6.0357)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(654)	4.7298	(3,235.75)	(3,093.32)	0.0000	4.3300	(1,773.21)	0.00	1.1676	(4.5709)	0.0000	3	(3.4033)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.246)	4.7298	(6,164.75)	(5,893.38)	0.0000	4.3300	(1,773.21)	0.00	2.2244	(8.7085)	0.0000	3	(6.4840)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.552)	4.7298	(7,678.72)	(7,340.71)	0.0000	4.3300	(1,773.21)	0.00	2.7707	(10.8472)	0.0000	3	(8.0764)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(648)	4.7298	(3,206.06)	(3,064.94)	0.0000	4.3300	(1,773.21)	0.00	1.1569	(4.5290)	0.0000	3	(3.3721)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(518)	4.7298	(2,562.87)	(2,450.06)	0.0000	4.3300	(1,773.21)	0.00	0.9248	(3.6204)	0.0000	3	(2.6956)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(4.651)	4.7298	(23,011.42)	(21,998.49)	0.0000	4.3300	(1,773.21)	0.00	8.3033	(32.5066)	0.0000	3	(24.2033)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(6.689)	4.7298	(33,094.69)	(31,637.90)	0.0000	4.3300	(1,773.21)	0.00	11.9417	(46.7505)	0.0000	3	(34.8088)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(9.011)	4.7298	(44,583.08)	(42,620.59)	0.0000	4.3300	(1,773.21)	0.00	16.0871	(62.9793)	0.0000	3	(46.8923)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(7.690)	4.7298	(38,047.27)	(36,372.47)	0.0000	4.3300	(1,773.21)	0.00	13.7287	(53.7467)	0.0000	3	(40.0179)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(5.010)	4.7298	(24,787.62)	(23,696.50)	0.0000	4.3300	(1,773.21)	0.00	8.9442	(35.0157)	0.0000	3	(26.0715)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(893)	4.7298	(4,418.23)	(4,223.75)	0.0000	4.3300	(1,773.21)	0.00	1.5942	(6.2413)	0.0000	3	(4.6471)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(607)	4.7298	(3,003.21)	(2,871.01)	0.0000	4.3300	(1,773.21)	0.00	1.0837	(4.2424)	0.0000	3	(3.1588)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(2.088)	4.7298	(10,330.65)	(9,875.91)	0.0000	4.3300	(1,773.21)	0.00	3.7276	(14.5934)	0.0000	3	(10.8657)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(7.812)	4.7298	(38,650.88)	(36,949.51)	0.0000	4.3300	(1,773.21)	0.00	13.9465	(54.5993)	0.0000	3	(40.6528)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.702)	4.7298	(8,420.86)	(8,050.19)	0.0000	4.3300	(1,773.21)	0.00	3.0385	(11.8956)	0.0000	3	(8.8570)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(3.204)	4.7298	(15,852.20)	(15,154.41)	0.0000	4.3300	(1,773.21)	0.00	5.7200	(22.3933)	0.0000	3	(16.6733)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(6.760)	4.7298	(33,445.97)	(31,973.72)	0.0000	4.3300	(1,773.21)	0.00	12.0684	(47.2467)	0.0000	3	(35.1783)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.498)	4.7298	(7,411.55)	(7,085.30)	0.0000	4.3300	(1,773.21)	0.00	2.6743	(10.4698)	0.0000	3	(7.7954)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.542)	4.7298	(7,629.24)	(7,293.41)	0.0000	4.3300	(1,773.21)	0.00	2.7529	(10.7773)	0.0000	3	(8.0244)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.781)	4.7298	(8,811.73)	(8,423.85)	0.0000	4.3300	(1,773.21)	0.00	3.1796	(12.4477)	0.0000	3	(9.2681)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.819)	4.7298	(8,999.74)	(8,603.58)	0.0000	4.3300	(1,773.21)	0.00	3.2474	(12.7133)	0.0000	3	(9.4659)	02/07/2025
688520.SH	01/10/2025	SDB3260121450	0	(1.649)	4.7298	(8,158.64)	(7,799.51)	0.0000	4.3300	(1,773.21)	0.00	2.9439	(11.5251)	0.0000	3	(8.5812)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(769)	4.7818	(3,665.06)	(3,677.23)	0.0000	4.3300	(1,773.21)	0.00	0.4408	(1.8113)	0.0000	1	(1.3704)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(3.731)	4.7818	(17,857.97)	(17,841.05)	0.0000	4.3300	(1,773.21)	0.00	2.1479	(8.7877)	0.0000	1	(6.6398)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(2.137)	4.7818	(10,300.83)	(10,218.79)	0.0000	4.3300	(1,773.21)	0.00	1.2390	(5.0333)	0.0000	1	(3.7944)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(245)	4.7818	(1,210.36)	(1,171.55)	0.0000	4.3300	(1,773.21)	0.00	0.1456	(0.5771)	0.0000	1	(0.4315)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1.155)	4.7818	(5,644.65)	(5,523.03)	0.0000	4.3300	(1,773.21)	0.00	0.6789	(2.7204)	0.0000	1	(2.0415)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(654)	4.7818	(3,235.75)	(3,127.32)	0.0000	4.3300	(1,773.21)	0.00	0.3892	(1.5404)	0.0000	1	(1.1512)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1.246)	4.7818	(6,164.75)	(5,958.17)	0.0000	4.3300	(1,773.21)	0.00	0.7415	(2.9347)	0.0000	1	(2.1933)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1.552)	4.7818	(7,678.72)	(7,421.42)	0.0000	4.3300	(1,773.21)	0.00	0.9236	(3.6555)	0.0000	1	(2.7319)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(648)	4.7818	(3,206.06)	(3,098.63)	0.0000	4.3300	(1,773.21)	0.00	0.3856	(1.5263)	0.0000	1	(1.1406)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(518)	4.7818	(2,562.87)	(2,476.99)	0.0000	4.3300	(1,773.21)	0.00	0.3083	(1.2201)	0.0000	1	(0.9118)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(4.651)	4.7818	(23,011.42)	(22,240.34)	0.0000	4.3300	(1,773.21)	0.00	2.7678	(10.9547)	0.0000	1	(8.1869)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(6.689)	4.7818	(33,094.69)	(31,985.73)	0.0000	4.3300	(1,773.21)	0.00	3.9806	(15.7548)	0.0000	1	(11.7743)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(9.011)	4.7818	(44,583.08)	(43,089.16)	0.0000	4.3300	(1,773.21)	0.00	5.3624	(21.2239)	0.0000	1	(15.8616)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(7.690)	4.7818	(38,047.27)	(36,772.35)	0.0000	4.3300	(1,773.21)	0.00	4.5762	(18.1125)	0.0000	1	(13.5363)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(5.010)	4.7818	(24,787.62)	(23,957.02)	0.0000	4.3300	(1,773.21)	0.00	2.9814	(11.8002)	0.0000	1		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688520.SH	01/09/2025	SDB3260121450	0	(607)	4.7818	(3,003.21)	(2,902.58)	0.0000	4.3300	(1,773.21)	0.00	0.3612	(1.4297)	0.0000	1	(1.0685)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(2,088)	4.7818	(10,330.65)	(9,984.48)	0.0000	4.3300	(1,773.21)	0.00	1.2425	(4.9179)	0.0000	1	(3.6754)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(7,812)	4.7818	(38,650.88)	(37,355.73)	0.0000	4.3300	(1,773.21)	0.00	4.6488	(18.3999)	0.0000	1	(13.7510)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,702)	4.7818	(8,420.86)	(8,138.69)	0.0000	4.3300	(1,773.21)	0.00	1.0128	(4.0088)	0.0000	1	(2.9959)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(3,204)	4.7818	(15,852.20)	(15,321.02)	0.0000	4.3300	(1,773.21)	0.00	1.9067	(7.5465)	0.0000	1	(5.6398)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(6,760)	4.7818	(33,445.97)	(32,325.24)	0.0000	4.3300	(1,773.21)	0.00	4.0228	(15.9221)	0.0000	1	(11.8992)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,498)	4.7818	(7,411.55)	(7,163.20)	0.0000	4.3300	(1,773.21)	0.00	0.8914	(3.5283)	0.0000	1	(2.6368)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,542)	4.7818	(7,629.24)	(7,373.60)	0.0000	4.3300	(1,773.21)	0.00	0.9176	(3.6319)	0.0000	1	(2.7143)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,781)	4.7818	(8,811.73)	(8,516.46)	0.0000	4.3300	(1,773.21)	0.00	1.0599	(4.1948)	0.0000	1	(3.1350)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,819)	4.7818	(8,999.74)	(8,698.17)	0.0000	4.3300	(1,773.21)	0.00	1.0825	(4.2844)	0.0000	1	(3.2019)	02/07/2025
688520.SH	01/09/2025	SDB3260121450	0	(1,649)	4.7818	(8,158.64)	(7,885.25)	0.0000	4.3300	(1,773.21)	0.00	0.9813	(3.8839)	0.0000	1	(2.9026)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(2,137)	4.7519	(10,300.83)	(10,154.90)	0.0000	4.3300	(1,770.00)	0.00	1.2390	(4.9928)	0.0000	1	(3.7539)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(245)	4.7519	(1,210.36)	(1,164.23)	0.0000	4.3300	(1,770.00)	0.00	0.1456	(0.5724)	0.0000	1	(0.4268)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,155)	4.7519	(5,644.65)	(5,488.49)	0.0000	4.3300	(1,770.00)	0.00	0.6789	(2.6985)	0.0000	1	(2.0196)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(654)	4.7519	(3,235.75)	(3,107.77)	0.0000	4.3300	(1,770.00)	0.00	0.3892	(1.5280)	0.0000	1	(1.1388)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,246)	4.7519	(6,164.75)	(5,920.92)	0.0000	4.3300	(1,770.00)	0.00	0.7415	(2.9111)	0.0000	1	(2.1696)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,552)	4.7519	(7,678.72)	(7,375.01)	0.0000	4.3300	(1,770.00)	0.00	0.9236	(3.6260)	0.0000	1	(2.7025)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(648)	4.7519	(3,206.06)	(3,079.26)	0.0000	4.3300	(1,770.00)	0.00	0.3856	(1.5140)	0.0000	1	(1.1283)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(518)	4.7519	(2,562.87)	(2,461.51)	0.0000	4.3300	(1,770.00)	0.00	0.3083	(1.2102)	0.0000	1	(0.9020)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(4,651)	4.7519	(23,011.42)	(22,101.28)	0.0000	4.3300	(1,770.00)	0.00	2.7678	(10.8664)	0.0000	1	(8.0987)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(6,689)	4.7519	(33,094.69)	(31,785.73)	0.0000	4.3300	(1,770.00)	0.00	3.9806	(15.6280)	0.0000	1	(11.6474)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(9,011)	4.7519	(44,583.08)	(42,819.74)	0.0000	4.3300	(1,770.00)	0.00	5.3624	(21.0530)	0.0000	1	(15.6906)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(7,690)	4.7519	(38,047.27)	(36,542.43)	0.0000	4.3300	(1,770.00)	0.00	4.5762	(17.9667)	0.0000	1	(13.3904)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(5,010)	4.7519	(24,787.62)	(23,807.22)	0.0000	4.3300	(1,770.00)	0.00	2.9814	(11.7052)	0.0000	1	(8.7238)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(893)	4.7519	(4,418.23)	(4,243.48)	0.0000	4.3300	(1,770.00)	0.00	0.5314	(2.0864)	0.0000	1	(1.5550)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(607)	4.7519	(3,003.21)	(2,884.43)	0.0000	4.3300	(1,770.00)	0.00	0.3612	(1.4182)	0.0000	1	(1.0570)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(2,088)	4.7519	(10,330.65)	(9,922.05)	0.0000	4.3300	(1,770.00)	0.00	1.2425	(4.8783)	0.0000	1	(3.6358)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(7,812)	4.7519	(38,650.88)	(37,122.16)	0.0000	4.3300	(1,770.00)	0.00	4.6488	(18.2517)	0.0000	1	(13.6029)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,702)	4.7519	(8,420.86)	(8,087.80)	0.0000	4.3300	(1,770.00)	0.00	1.0128	(3.9765)	0.0000	1	(2.9637)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(3,204)	4.7519	(15,852.20)	(15,225.22)	0.0000	4.3300	(1,770.00)	0.00	1.9067	(7.4857)	0.0000	1	(5.5791)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(6,760)	4.7519	(33,445.97)	(32,123.12)	0.0000	4.3300	(1,770.00)	0.00	4.0228	(15.7938)	0.0000	1	(11.7710)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,498)	4.7519	(7,411.55)	(7,118.41)	0.0000	4.3300	(1,770.00)	0.00	0.8914	(3.4999)	0.0000	1	(2.6084)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,542)	4.7519	(7,629.24)	(7,327.49)	0.0000	4.3300	(1,770.00)	0.00	0.9176	(3.6027)	0.0000	1	(2.6850)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,781)	4.7519	(8,811.73)	(8,463.21)	0.0000	4.3300	(1,770.00)	0.00	1.0599	(4.1611)	0.0000	1	(3.1012)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,819)	4.7519	(8,999.74)	(8,643.78)	0.0000	4.3300	(1,770.00)	0.00	1.0825	(4.2499)	0.0000	1	(3.1674)	02/07/2025
688520.SH	01/08/2025	SDB3260121450	0	(1,649)	4.7519	(8,158.64)	(7,835.95)	0.0000	4.3300	(1,770.00)	0.00	0.9813	(3.8527)	0.0000	1	(2.8714)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(245)	4.8208	(1,210.36)	(1,181.10)	0.0000	4.3300	(1,768.33)	0.00	0.1456	(0.5802)	0.0000	1	(0.4346)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,155)	4.8208	(5,644.65)	(5,568.05)	0.0000	4.3300	(1,768.33)	0.00	0.6789	(2.7350)	0.0000	1	(2.0561)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(654)	4.8208	(3,235.75)	(3,152.82)	0.0000	4.3300	(1,768.33)	0.00	0.3892	(1.5487)	0.0000	1	(1.1595)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,246)	4.8208	(6,164.75)	(6,006.75)	0.0000	4.3300	(1,768.33)	0.00	0.7415	(2.9505)	0.0000	1	(2.2090)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,552)	4.8208	(7,678.72)	(7,481.92)	0.0000	4.3300	(1,768.33)	0.00	0.9236	(3.6751)	0.0000	1	(2.7516)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(648)	4.8208	(3,206.06)	(3,123.89)	0.0000	4.3300	(1,768.33)	0.00	0.3856	(1.5345)	0.0000	1	(1.1488)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(518)	4.8208	(2,562.87)	(2,497.19)	0.0000	4.3300	(1,768.33)	0.00	0.3083	(1.2266)	0.0000	1	(0.9184)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(4,651)	4.8208	(23,011.42)	(22,421.66)	0.0000	4.3300	(1,768.33)	0.00	2.7678	(11.0136)	0.0000	1	(8.2458)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(6,689)	4.8208	(33,094.69)	(32,246.50)	0.0000	4.3300	(1,768.33)	0.00	3.9806	(15.8396)	0.0000	1	(11.8590)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(9,011)	4.8208	(44,583.08)	(43,440.45)	0.0000	4.3300	(1,768.33)	0.00	5.3624	(21.3380)	0.0000	1	(15.9757)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(7,690)	4.8208	(38,047.27)	(37,072.14)	0.0000	4.3300	(1,768.33)	0.00	4.5762	(18.2099)	0.0000	1	(13.6337)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(5,010)	4.8208	(24,787.62)	(24,152.33)	0.0000	4.3300	(1,768.33)	0.00	2.9814	(11.8637)	0.0000	1	(8.8823)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(893)	4.8208	(4,418.23)	(4,305.00)	0.0000	4.3300	(1,768.33)	0.00	0.5314	(2.1146)	0.0000	1	(1.5832)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(607)	4.8208	(3,003.21)	(2,926.24)	0.0000	4.3300	(1,768.33)	0.00	0.3612	(1.4374)	0.0000	1	(1.0762)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(2,088)	4.8208	(10,330.65)	(10,065.88)	0.0000	4.3300	(1,768.33)	0.00	1.2425	(4.9444)	0.0000	1	(3.7018)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(7,812)	4.8208	(38,650.88)	(37,660.28)	0.0000	4.3300	(1,768.33)	0.00	4.6488	(18.4988)	0.0000	1	(13.8500)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688520.SH	01/07/2025	SDB3260121450	0	(3,204)	4.8208	(15,852.20)	(15,445.92)	0.0000	4.3300	(1,768.33)	0.00	1.9067	(7.5871)	0.0000	1	(5.6804)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(6,760)	4.8208	(33,445.97)	(32,588.78)	0.0000	4.3300	(1,768.33)	0.00	4.0228	(16.0077)	0.0000	1	(11.9849)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,498)	4.8208	(7,411.55)	(7,221.60)	0.0000	4.3300	(1,768.33)	0.00	0.8914	(3.5473)	0.0000	1	(2.6558)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,542)	4.8208	(7,629.24)	(7,433.71)	0.0000	4.3300	(1,768.33)	0.00	0.9176	(3.6515)	0.0000	1	(2.7338)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,781)	4.8208	(8,811.73)	(8,585.89)	0.0000	4.3300	(1,768.33)	0.00	1.0599	(4.2174)	0.0000	1	(3.1576)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,819)	4.8208	(8,999.74)	(8,769.08)	0.0000	4.3300	(1,768.33)	0.00	1.0825	(4.3074)	0.0000	1	(3.2249)	02/07/2025
688520.SH	01/07/2025	SDB3260121450	0	(1,649)	4.8208	(8,158.64)	(7,949.54)	0.0000	4.3300	(1,768.33)	0.00	0.9813	(3.9048)	0.0000	1	(2.9235)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(654)	4.9476	(3,235.75)	(3,235.75)	0.0000	4.3300	(1,767.18)	0.00	0.3892	(1.5884)	0.0000	1	(1.1992)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,246)	4.9476	(6,164.75)	(6,164.75)	0.0000	4.3300	(1,767.18)	0.00	0.7415	(3.0262)	0.0000	1	(2.2847)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,552)	4.9476	(7,678.72)	(7,678.72)	0.0000	4.3300	(1,767.18)	0.00	0.9236	(3.7694)	0.0000	1	(2.8458)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(648)	4.9476	(3,206.06)	(3,206.06)	0.0000	4.3300	(1,767.18)	0.00	0.3856	(1.5738)	0.0000	1	(1.1882)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(518)	4.9476	(2,562.87)	(2,562.87)	0.0000	4.3300	(1,767.18)	0.00	0.3083	(1.2581)	0.0000	1	(0.9498)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(4,651)	4.9476	(23,011.42)	(23,011.42)	0.0000	4.3300	(1,767.18)	0.00	2.7678	(11.2959)	0.0000	1	(8.5282)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(6,689)	4.9476	(33,094.69)	(33,094.69)	0.0000	4.3300	(1,767.18)	0.00	3.9806	(16.2456)	0.0000	1	(12.2651)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(9,011)	4.9476	(44,583.08)	(44,583.08)	0.0000	4.3300	(1,767.18)	0.00	5.3624	(21.8851)	0.0000	1	(16.5227)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(7,690)	4.9476	(38,047.27)	(38,047.27)	0.0000	4.3300	(1,767.18)	0.00	4.5762	(18.6768)	0.0000	1	(14.1005)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(5,010)	4.9476	(24,787.62)	(24,787.62)	0.0000	4.3300	(1,767.18)	0.00	2.9814	(12.1678)	0.0000	1	(9.1864)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(893)	4.9476	(4,418.23)	(4,418.23)	0.0000	4.3300	(1,767.18)	0.00	0.5314	(2.1688)	0.0000	1	(1.6374)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(607)	4.9476	(3,003.21)	(3,003.21)	0.0000	4.3300	(1,767.18)	0.00	0.3612	(1.4742)	0.0000	1	(1.1130)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(2,088)	4.9476	(10,330.65)	(10,330.65)	0.0000	4.3300	(1,767.18)	0.00	1.2425	(5.0711)	0.0000	1	(3.8286)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(7,812)	4.9476	(38,650.88)	(38,650.88)	0.0000	4.3300	(1,767.18)	0.00	4.6488	(18.9731)	0.0000	1	(14.3242)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,702)	4.9476	(8,420.86)	(8,420.86)	0.0000	4.3300	(1,767.18)	0.00	1.0128	(4.1337)	0.0000	1	(3.1208)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(3,204)	4.9476	(15,852.20)	(15,852.20)	0.0000	4.3300	(1,767.18)	0.00	1.9067	(7.7816)	0.0000	1	(5.8749)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(6,760)	4.9476	(33,445.97)	(33,445.97)	0.0000	4.3300	(1,767.18)	0.00	4.0228	(16.4181)	0.0000	1	(12.3952)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,498)	4.9476	(7,411.55)	(7,411.55)	0.0000	4.3300	(1,767.18)	0.00	0.8914	(3.6382)	0.0000	1	(2.7468)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,542)	4.9476	(7,629.24)	(7,629.24)	0.0000	4.3300	(1,767.18)	0.00	0.9176	(3.7451)	0.0000	1	(2.8274)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,781)	4.9476	(8,811.73)	(8,811.73)	0.0000	4.3300	(1,767.18)	0.00	1.0599	(4.3255)	0.0000	1	(3.2657)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,819)	4.9476	(8,999.74)	(8,999.74)	0.0000	4.3300	(1,767.18)	0.00	1.0825	(4.4178)	0.0000	1	(3.3353)	02/07/2025
688520.SH	01/06/2025	SDB3260121450	0	(1,649)	4.9476	(8,158.64)	(8,158.64)	0.0000	4.3300	(1,767.18)	0.00	0.9813	(4.0049)	0.0000	1	(3.0236)	02/07/2025
TOTAL SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND												537.4851	(2,108.0839)	0.0000		(1,570.5988)	
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002738.ZK	01/17/2025	SDB3261862977	0	(2,800)	5.1275	(13,574.23)	(14,357.02)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.8337)	0.0000	1	(5.2010)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(100)	5.1275	(484.79)	(512.75)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2441)	0.0000	1	(0.1857)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(4,998)	5.1275	(24,230.00)	(25,627.28)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(12.1981)	0.0000	1	(9.2837)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(4,100)	5.1275	(19,876.55)	(21,022.78)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(10.0064)	0.0000	1	(7.6157)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(19,600)	5.1275	(95,019.60)	(100,499.14)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(47.8356)	0.0000	1	(36.4068)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(5,200)	5.1275	(25,209.28)	(26,663.04)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(12.6911)	0.0000	1	(9.6589)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(800)	5.1275	(3,878.35)	(4,102.01)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.9525)	0.0000	1	(1.4860)	02/07/2025
002738.ZK	01/17/2025	SDB3261862977	0	(3,800)	5.1275	(18,422.17)	(19,484.53)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(9.2742)	0.0000	1	(7.0585)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(2,800)	5.0477	(13,574.23)	(14,133.45)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.7272)	0.0000	1	(5.0946)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(100)	5.0477	(484.79)	(504.77)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2403)	0.0000	1	(0.1819)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(4,998)	5.0477	(24,230.00)	(25,228.21)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(12.0081)	0.0000	1	(9.0938)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(4,100)	5.0477	(19,876.55)	(20,695.41)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.8506)	0.0000	1	(7.4599)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(19,600)	5.0477	(95,019.60)	(98,934.18)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(47.0907)	0.0000	1	(35.6619)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(5,200)	5.0477	(25,209.28)	(26,247.84)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(12.4934)	0.0000	1	(9.4613)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(800)	5.0477	(3,878.35)	(4,038.13)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.9221)	0.0000	1	(1.4556)	02/07/2025
002738.ZK	01/16/2025	SDB3261862977	0	(3,800)	5.0477	(18,422.17)	(19,181.12)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(9.1298)	0.0000	1	(6.9140)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(2,800)	4.7996	(13,574.23)	(13,438.75)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.3966)	0.0000	1	(4.7639)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(100)	4.7996	(484.79)	(479.96)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2284)	0.0000	1	(0.1701)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(4,998)	4.7996	(24,230.00)	(23,988.17)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.4179)	0.0000	1	(8.5036)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(4,100)	4.7996	(19,876.55)	(19,678.17)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.3664)	0.0000	1	(6.9757)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(19,600)	4.7996	(95,019.60)	(94,071.26)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(44.7760)	0.0000	1	(33.3473)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002738.ZK	01/15/2025	SDB3261862977	0	(5,200)	4.7996	(25,209.28)	(24,957.68)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.8794)	0.0000	1	(8.8472)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(800)	4.7996	(3,878.35)	(3,839.64)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8276)	0.0000	1	(1.3611)	02/07/2025
002738.ZK	01/15/2025	SDB3261862977	0	(3,800)	4.7996	(18,422.17)	(18,238.31)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.6811)	0.0000	1	(6.4653)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(2,800)	4.9084	(13,574.23)	(13,743.55)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.5416)	0.0000	1	(4.9090)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(100)	4.9084	(484.79)	(490.84)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2336)	0.0000	1	(0.1753)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(4,998)	4.9084	(24,230.00)	(24,532.23)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.6768)	0.0000	1	(8.7625)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(4,100)	4.9084	(19,876.55)	(20,124.48)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.5788)	0.0000	1	(7.1881)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(19,600)	4.9084	(95,019.60)	(96,204.82)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(45.7915)	0.0000	1	(34.3628)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(5,200)	4.9084	(25,209.28)	(25,523.73)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(12.1488)	0.0000	1	(9.1167)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(800)	4.9084	(3,878.35)	(3,926.73)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8690)	0.0000	1	(1.4026)	02/07/2025
002738.ZK	01/14/2025	SDB3261862977	0	(3,800)	4.9084	(18,422.17)	(18,651.95)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.8780)	0.0000	1	(6.6622)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(2,800)	4.8248	(13,574.23)	(13,509.54)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.4303)	0.0000	1	(4.7976)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(100)	4.8248	(484.79)	(482.48)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2297)	0.0000	1	(0.1713)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(4,998)	4.8248	(24,230.00)	(24,114.53)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.4780)	0.0000	1	(8.5637)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(4,100)	4.8248	(19,876.55)	(19,781.83)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.4157)	0.0000	1	(7.0250)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(19,600)	4.8248	(95,019.60)	(94,566.79)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(45.0119)	0.0000	1	(33.5831)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(5,200)	4.8248	(25,209.28)	(25,089.15)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.9419)	0.0000	1	(8.9098)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(800)	4.8248	(3,878.35)	(3,859.87)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8372)	0.0000	1	(1.3707)	02/07/2025
002738.ZK	01/13/2025	SDB3261862977	0	(3,800)	4.8248	(18,422.17)	(18,334.38)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.7268)	0.0000	1	(6.5110)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(2,800)	4.9384	(13,574.23)	(13,827.49)	0.0000	4.3300	(1,713.53)	0.00	4.8980	(19.7448)	0.0000	3	(14.8468)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(100)	4.9384	(484.79)	(493.84)	0.0000	4.3300	(1,713.53)	0.00	0.1749	(0.7052)	0.0000	3	(0.5302)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(4,998)	4.9384	(24,230.00)	(24,682.07)	0.0000	4.3300	(1,713.53)	0.00	8.7430	(35.2445)	0.0000	3	(26.5015)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(4,100)	4.9384	(19,876.55)	(20,247.39)	0.0000	4.3300	(1,713.53)	0.00	7.1721	(28.9121)	0.0000	3	(21.7399)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(19,600)	4.9384	(95,019.60)	(96,792.42)	0.0000	4.3300	(1,713.53)	0.00	34.2862	(138.2137)	0.0000	3	(103.9275)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(5,200)	4.9384	(25,209.28)	(25,679.62)	0.0000	4.3300	(1,713.53)	0.00	9.0963	(36.6689)	0.0000	3	(27.5726)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(800)	4.9384	(3,878.35)	(3,950.71)	0.0000	4.3300	(1,713.53)	0.00	1.3994	(5.6414)	0.0000	3	(4.2419)	02/07/2025
002738.ZK	01/10/2025	SDB3261862977	0	(3,800)	4.9384	(18,422.17)	(18,765.88)	0.0000	4.3300	(1,713.53)	0.00	6.6473	(26.7965)	0.0000	3	(20.1492)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(2,800)	4.8253	(13,574.23)	(13,510.94)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.4309)	0.0000	1	(4.7983)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(100)	4.8253	(484.79)	(482.53)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2297)	0.0000	1	(0.1714)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(4,998)	4.8253	(24,230.00)	(24,117.03)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.4792)	0.0000	1	(8.5649)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(4,100)	4.8253	(19,876.55)	(19,783.88)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.4167)	0.0000	1	(7.0260)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(19,600)	4.8253	(95,019.60)	(94,576.59)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(45.0165)	0.0000	1	(33.5878)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(5,200)	4.8253	(25,209.28)	(25,091.75)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.9432)	0.0000	1	(8.9110)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(800)	4.8253	(3,878.35)	(3,860.27)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8374)	0.0000	1	(1.3709)	02/07/2025
002738.ZK	01/09/2025	SDB3261862977	0	(3,800)	4.8253	(18,422.17)	(18,336.28)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.7277)	0.0000	1	(6.5119)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(2,800)	4.6415	(13,574.23)	(12,996.27)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.1860)	0.0000	1	(4.5533)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(100)	4.6415	(484.79)	(464.15)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2209)	0.0000	1	(0.1626)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(4,998)	4.6415	(24,230.00)	(23,198.35)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.0419)	0.0000	1	(8.1276)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(4,100)	4.6415	(19,876.55)	(19,030.26)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.0580)	0.0000	1	(6.6673)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(19,600)	4.6415	(95,019.60)	(90,973.91)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(43.3017)	0.0000	1	(31.8730)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(5,200)	4.6415	(25,209.28)	(24,135.94)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.4882)	0.0000	1	(8.4561)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(800)	4.6415	(3,878.35)	(3,713.22)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.7674)	0.0000	1	(1.3009)	02/07/2025
002738.ZK	01/08/2025	SDB3261862977	0	(3,800)	4.6415	(18,422.17)	(17,637.80)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.3952)	0.0000	1	(6.1795)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(2,800)	4.7566	(13,574.23)	(13,318.49)	0.0000	4.3300	(1,713.53)	0.00	1.6327	(6.3393)	0.0000	1	(4.7067)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(100)	4.7566	(484.79)	(475.66)	0.0000	4.3300	(1,713.53)	0.00	0.0583	(0.2264)	0.0000	1	(0.1681)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(4,998)	4.7566	(24,230.00)	(23,773.50)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.3157)	0.0000	1	(8.4014)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(4,100)	4.7566	(19,876.55)	(19,502.07)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.2826)	0.0000	1	(6.8919)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(19,600)	4.7566	(95,019.60)	(93,229.40)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(44.3753)	0.0000	1	(32.9466)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(5,200)	4.7566	(25,209.28)	(24,734.33)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.7730)	0.0000	1	(8.7409)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(800)	4.7566	(3,878.35)	(3,805.28)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8112)	0.0000	1	(1.3448)	02/07/2025
002738.ZK	01/07/2025	SDB3261862977	0	(3,800)	4.7566	(18,422.17)	(18,075.09)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(8.6034)	0.0000	1	(6.3876)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(2,800)	4.8479	(13,574.23)	(13,574.23)	0.0000	4.3300								

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002738.ZK	01/06/2025	SDB3261862977	0	(4,998)	4.8479	(24,230.00)	(24,230.00)	0.0000	4.3300	(1,713.53)	0.00	2.9143	(11.5330)	0.0000	1	(8.6187)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(4,100)	4.8479	(19,876.55)	(19,876.55)	0.0000	4.3300	(1,713.53)	0.00	2.3907	(9.4608)	0.0000	1	(7.0701)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(19,600)	4.8479	(95,019.60)	(95,019.60)	0.0000	4.3300	(1,713.53)	0.00	11.4287	(45.2274)	0.0000	1	(33.7987)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(5,200)	4.8479	(25,209.28)	(25,209.28)	0.0000	4.3300	(1,713.53)	0.00	3.0321	(11.9991)	0.0000	1	(8.9670)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(800)	4.8479	(3,878.35)	(3,878.35)	0.0000	4.3300	(1,713.53)	0.00	0.4665	(1.8460)	0.0000	1	(1.3795)	02/07/2025
002738.ZK	01/06/2025	SDB3261862977	0	(3,800)	4.8479	(18,422.17)	(18,422.17)	0.0000	4.3300	(1,713.53)	0.00	2.2158	(7.6886)	0.0000	1	(6.5528)	02/07/2025
TOTAL SINOMINE RESOURCE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND													289.6698	(1,154.5826)	0.0000	(864.9128)	
SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688361.SH	01/17/2025	SDB3264649715	0	(1,811)	12.5390	(21,231.16)	(22,708.22)	0.0000	4.3300	(987.22)	0.00	2.5536	(6.2272)	0.0000	1	(3.6736)	02/07/2025
688361.SH	01/17/2025	SDB3264649715	0	(1,989)	12.5390	(23,214.29)	(24,940.17)	0.0000	4.3300	(987.22)	0.00	2.7922	(6.8393)	0.0000	1	(4.0471)	02/07/2025
688361.SH	01/17/2025	SDB3264649715	0	(700)	12.5390	(8,369.18)	(8,777.33)	0.0000	4.3300	(987.22)	0.00	1.0066	(2.4070)	0.0000	1	(1.4004)	02/07/2025
688361.SH	01/16/2025	SDB3264649715	0	(1,811)	11.6945	(21,231.16)	(21,178.69)	0.0000	4.3300	(987.22)	0.00	2.5536	(5.8078)	0.0000	1	(3.2542)	02/07/2025
688361.SH	01/16/2025	SDB3264649715	0	(1,989)	11.6945	(23,214.29)	(23,260.31)	0.0000	4.3300	(987.22)	0.00	2.7922	(6.3786)	0.0000	1	(3.5865)	02/07/2025
688361.SH	01/16/2025	SDB3264649715	0	(700)	11.6945	(8,369.18)	(8,186.13)	0.0000	4.3300	(987.22)	0.00	1.0066	(2.2449)	0.0000	1	(1.2382)	02/07/2025
688361.SH	01/15/2025	SDB3264649715	0	(700)	11.8276	(8,369.18)	(8,279.30)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(3.0472)	0.0000	1	(2.0406)	02/07/2025
688361.SH	01/14/2025	SDB3264649715	0	(700)	11.3704	(8,369.18)	(7,959.30)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(2.9295)	0.0000	1	(1.9228)	02/07/2025
688361.SH	01/13/2025	SDB3264649715	0	(700)	11.4068	(8,369.18)	(7,984.73)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(2.9388)	0.0000	1	(1.9322)	02/07/2025
688361.SH	01/10/2025	SDB3264649715	0	(700)	11.4975	(8,369.18)	(8,048.23)	0.0000	4.3300	(1,325.00)	0.00	3.0199	(8.8866)	0.0000	3	(5.8667)	02/07/2025
688361.SH	01/09/2025	SDB3264649715	0	(700)	10.8740	(8,369.18)	(7,611.80)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(2.8016)	0.0000	1	(1.7949)	02/07/2025
688361.SH	01/08/2025	SDB3264649715	0	(700)	10.8629	(8,369.18)	(7,604.06)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(2.7987)	0.0000	1	(1.7921)	02/07/2025
688361.SH	01/07/2025	SDB3264649715	0	(700)	11.4372	(8,369.18)	(8,006.01)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(2.9467)	0.0000	1	(1.9400)	02/07/2025
688361.SH	01/06/2025	SDB3264649715	0	(700)	11.9560	(8,369.18)	(8,369.18)	0.0000	4.3300	(1,325.00)	0.00	1.0066	(3.0803)	0.0000	1	(2.0737)	02/07/2025
TOTAL SKYVERSE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND													22.7711	(59.3342)	0.0000	(36.5631)	
SOLAR APPLIED MATLS TECH CORP CMN																	
1785.TWO	01/17/2025	SDB3265057915	0	(5,000)	1.7607	(9,381.41)	(8,803.51)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1004)	0.0000	1	0.0279	02/04/2025
1785.TWO	01/17/2025	SDB3265057915	0	(7,000)	1.7607	(12,986.67)	(12,324.91)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.5406)	0.0000	1	0.0214	02/04/2025
1785.TWO	01/16/2025	SDB3265057915	0	(5,000)	1.7802	(9,381.41)	(8,900.77)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1126)	0.0000	1	0.0158	02/04/2025
1785.TWO	01/16/2025	SDB3265057915	0	(7,000)	1.7802	(12,986.67)	(12,461.08)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.5576)	0.0000	1	0.0044	02/04/2025
1785.TWO	01/15/2025	SDB3265057915	0	(5,000)	1.6941	(9,381.41)	(8,470.48)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.0588)	0.0000	1	0.0696	02/04/2025
1785.TWO	01/15/2025	SDB3265057915	0	(7,000)	1.6941	(12,986.67)	(11,858.67)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.4823)	0.0000	1	0.0797	02/04/2025
1785.TWO	01/14/2025	SDB3265057915	0	(5,000)	1.8021	(9,381.41)	(9,010.65)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1263)	0.0000	1	0.0020	02/04/2025
1785.TWO	01/14/2025	SDB3265057915	0	(7,000)	1.8021	(12,986.67)	(12,614.91)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.5769)	0.0000	1	(0.0149)	02/04/2025
1785.TWO	01/13/2025	SDB3265057915	0	(5,000)	1.7940	(9,381.41)	(8,970.04)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1213)	0.0000	1	0.0071	02/04/2025
1785.TWO	01/13/2025	SDB3265057915	0	(7,000)	1.7940	(12,986.67)	(12,558.06)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.5698)	0.0000	1	(0.0077)	02/04/2025
1785.TWO	01/10/2025	SDB3265057915	0	(5,000)	1.8616	(9,381.41)	(9,307.99)	0.0000	4.3300	(450.00)	0.00	3.3851	(3.4905)	0.0000	3	(0.1054)	02/04/2025
1785.TWO	01/10/2025	SDB3265057915	0	(7,000)	1.8616	(12,986.67)	(13,031.18)	0.0000	4.3300	(450.00)	0.00	4.6860	(4.8867)	0.0000	3	(0.2007)	02/04/2025
1785.TWO	01/09/2025	SDB3265057915	0	(5,000)	1.8836	(9,381.41)	(9,418.09)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1773)	0.0000	1	(0.0489)	02/04/2025
1785.TWO	01/09/2025	SDB3265057915	0	(7,000)	1.8836	(12,986.67)	(13,185.33)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.6482)	0.0000	1	(0.0862)	02/04/2025
1785.TWO	01/08/2025	SDB3265057915	0	(5,000)	1.8643	(9,381.41)	(9,321.39)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1652)	0.0000	1	(0.0368)	02/04/2025
1785.TWO	01/08/2025	SDB3265057915	0	(7,000)	1.8643	(12,986.67)	(13,049.95)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.6312)	0.0000	1	(0.0692)	02/04/2025
1785.TWO	01/07/2025	SDB3265057915	0	(5,000)	1.8240	(9,381.41)	(9,119.88)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1400)	0.0000	1	(0.0116)	02/04/2025
1785.TWO	01/07/2025	SDB3265057915	0	(7,000)	1.8240	(12,986.67)	(12,767.83)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.5960)	0.0000	1	(0.0340)	02/04/2025
1785.TWO	01/06/2025	SDB3265057915	0	(5,000)	1.8763	(9,381.41)	(9,381.41)	0.0000	4.3300	(450.00)	0.00	1.1284	(1.1727)	0.0000	1	(0.0443)	02/04/2025
1785.TWO	01/06/2025	SDB3265057915	0	(7,000)	1.8552	(12,986.67)	(12,986.67)	0.0000	4.3300	(450.00)	0.00	1.5620	(1.6233)	0.0000	1	(0.0613)	02/04/2025
TOTAL SOLAR APPLIED MATLS TECH CORP CMN													32.2846	(32.7776)	0.0000	(0.4931)	
SOLOMON TECHNOLOGY CORPORATION CMN																	
2359.TW	01/17/2025	SDB3264255564	0	(2,000)	4.2656	(10,243.90)	(8,531.24)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.0748)	0.0000	1	(1.8427)	02/04/2025
2359.TW	01/17/2025	SDB3264255564	0	(1,000)	4.2656	(5,121.95)	(4,265.62)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5374)	0.0000	1	(0.9213)	02/04/2025
2359.TW	01/17/2025	SDB3264255564	0	(2,000)	4.2656	(10,243.90)	(8,531.24)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.0748)	0.0000	1	(1.8427)	02/04/2025
2359.TW	01/17/2025	SDB3264255564	0	(2,000)	4.2656	(10,243.90)	(8,531.24)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.0748)	0.0000	1	(1.8427)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SOLOMON TECHNOLOGY CORPORATION CMN (Cont.)																	
2359.TW	01/17/2025	SDB3264255564	0	(1,000)	4.2656	(5,121.95)	(4,265.62)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5374)	0.0000	1	(0.9213)	02/04/2025
2359.TW	01/17/2025	SDB3264255564	0	(2,000)	4.2656	(10,243.90)	(8,531.24)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.0748)	0.0000	1	(1.8427)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(2,000)	4.3371	(10,243.90)	(8,674.10)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1263)	0.0000	1	(1.8942)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(1,000)	4.3371	(5,121.95)	(4,337.05)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5631)	0.0000	1	(0.9471)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(2,000)	4.3371	(10,243.90)	(8,674.10)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1263)	0.0000	1	(1.8942)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(2,000)	4.3371	(10,243.90)	(8,674.10)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1263)	0.0000	1	(1.8942)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(1,000)	4.3371	(5,121.95)	(4,337.05)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5631)	0.0000	1	(0.9471)	02/04/2025
2359.TW	01/16/2025	SDB3264255564	0	(2,000)	4.3371	(10,243.90)	(8,674.10)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1263)	0.0000	1	(1.8942)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(2,000)	4.3636	(10,243.90)	(8,727.16)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1454)	0.0000	1	(1.9133)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(1,000)	4.3636	(5,121.95)	(4,363.58)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5727)	0.0000	1	(0.9567)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(2,000)	4.3636	(10,243.90)	(8,727.16)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1454)	0.0000	1	(1.9133)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(2,000)	4.3636	(10,243.90)	(8,727.16)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1454)	0.0000	1	(1.9133)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(1,000)	4.3636	(5,121.95)	(4,363.58)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.5727)	0.0000	1	(0.9567)	02/04/2025
2359.TW	01/15/2025	SDB3264255564	0	(2,000)	4.3636	(10,243.90)	(8,727.16)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.1454)	0.0000	1	(1.9133)	02/04/2025
2359.TW	01/14/2025	SDB3264255564	0	(2,000)	4.5812	(10,243.90)	(9,162.34)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3023)	0.0000	1	(2.0701)	02/04/2025
2359.TW	01/14/2025	SDB3264255564	0	(1,000)	4.5812	(5,121.95)	(4,581.17)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.6511)	0.0000	1	(1.0351)	02/04/2025
2359.TW	01/14/2025	SDB3264255564	0	(2,000)	4.5812	(10,243.90)	(9,162.34)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3023)	0.0000	1	(2.0701)	02/04/2025
2359.TW	01/14/2025	SDB3264255564	0	(1,000)	4.5812	(5,121.95)	(4,581.17)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.6511)	0.0000	1	(1.0351)	02/04/2025
2359.TW	01/14/2025	SDB3264255564	0	(2,000)	4.5812	(10,243.90)	(9,162.34)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3023)	0.0000	1	(2.0701)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(2,000)	4.6292	(10,243.90)	(9,258.42)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3369)	0.0000	1	(2.1048)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(1,000)	4.6292	(5,121.95)	(4,629.21)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.6684)	0.0000	1	(1.0524)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(2,000)	4.6292	(10,243.90)	(9,258.42)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3369)	0.0000	1	(2.1048)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(2,000)	4.6292	(10,243.90)	(9,258.42)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3369)	0.0000	1	(2.1048)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(1,000)	4.6292	(5,121.95)	(4,629.21)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.6684)	0.0000	1	(1.0524)	02/04/2025
2359.TW	01/13/2025	SDB3264255564	0	(2,000)	4.6292	(10,243.90)	(9,258.42)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.3369)	0.0000	1	(2.1048)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(2,000)	4.9125	(10,243.90)	(9,825.10)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(10.6234)	0.0000	3	(6.9270)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(1,000)	4.9125	(5,121.95)	(4,912.55)	0.0000	4.3300	(1,297.50)	0.00	1.8482	(5.3117)	0.0000	3	(3.4635)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(2,000)	4.9125	(10,243.90)	(9,825.10)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(10.6234)	0.0000	3	(6.9270)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(2,000)	4.9125	(10,243.90)	(9,825.10)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(10.6234)	0.0000	3	(6.9270)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(1,000)	4.9125	(5,121.95)	(4,912.55)	0.0000	4.3300	(1,297.50)	0.00	1.8482	(5.3117)	0.0000	3	(3.4635)	02/04/2025
2359.TW	01/10/2025	SDB3264255564	0	(2,000)	4.9125	(10,243.90)	(9,825.10)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(10.6234)	0.0000	3	(6.9270)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(2,000)	5.0148	(10,243.90)	(10,029.66)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6149)	0.0000	1	(2.3827)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(1,000)	5.0148	(5,121.95)	(5,014.83)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.8074)	0.0000	1	(1.1914)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(2,000)	5.0148	(10,243.90)	(10,029.66)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6149)	0.0000	1	(2.3827)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(2,000)	5.0148	(10,243.90)	(10,029.66)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6149)	0.0000	1	(2.3827)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(1,000)	5.0148	(5,121.95)	(5,014.83)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.8074)	0.0000	1	(1.1914)	02/04/2025
2359.TW	01/09/2025	SDB3264255564	0	(2,000)	5.0148	(10,243.90)	(10,029.66)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6149)	0.0000	1	(2.3827)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(2,000)	4.8732	(10,243.90)	(9,746.47)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5128)	0.0000	1	(2.2807)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(1,000)	4.8732	(5,121.95)	(4,873.24)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.7564)	0.0000	1	(1.1403)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(2,000)	4.8732	(10,243.90)	(9,746.47)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5128)	0.0000	1	(2.2807)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(2,000)	4.8732	(10,243.90)	(9,746.47)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5128)	0.0000	1	(2.2807)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(1,000)	4.8732	(5,121.95)	(4,873.24)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.7564)	0.0000	1	(1.1403)	02/04/2025
2359.TW	01/08/2025	SDB3264255564	0	(2,000)	4.8732	(10,243.90)	(9,746.47)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5128)	0.0000	1	(2.2807)	02/04/2025
2359.TW	01/07/2025	SDB3264255564	0	(2,000)	4.8710	(10,243.90)	(9,742.03)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5112)	0.0000	1	(2.2791)	02/04/2025
2359.TW	01/07/2025	SDB3264255564	0	(1,000)	4.8710	(5,121.95)	(4,871.02)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.7556)	0.0000	1	(1.1395)	02/04/2025
2359.TW	01/07/2025	SDB3264255564	0	(2,000)	4.8710	(10,243.90)	(9,742.03)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5112)	0.0000	1	(2.2791)	02/04/2025
2359.TW	01/07/2025	SDB3264255564	0	(2,000)	4.8710	(10,243.90)	(9,742.03)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.5112)	0.0000	1	(2.2791)	02/04/2025
2359.TW	01/07/2025	SDB3264255564	0	(1,000)	4.8710	(5,121.95)	(4,871.02)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.7556)	0.0000	1	(1.1395)	02/04/2025
2359.TW	01/06/2025	SDB3264255564	0	(2,000)	5.0087	(10,243.90)	(10,017.36)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6104)	0.0000	1	(2.3783)	02/04/2025
2359.TW	01/06/2025	SDB3264255564	0	(1,000)	5.0087	(5,121.95)	(5,008.68)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.8052)	0.0000	1	(1.1892)	02/04/2025
2359.TW	01/06/2025	SDB3264255564	0	(2,000)	5.0087	(10,243.90)	(10,017.36)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6104)	0.0000	1	(2.3783)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SOLOMON TECHNOLOGY CORPORATION CMN (Cont.)																	
2359.TW	01/06/2025	SDB3264255564	0	(2,000)	5.0087	(10,243.90)	(10,017.36)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6104)	0.0000	1	(2.3783)	02/04/2025
2359.TW	01/06/2025	SDB3264255564	0	(1,000)	5.0087	(5,121.95)	(5,008.68)	0.0000	4.3300	(1,297.50)	0.00	0.6161	(1.8052)	0.0000	1	(1.1892)	02/04/2025
2359.TW	01/06/2025	SDB3264255564	0	(2,000)	5.0087	(10,243.90)	(10,017.36)	0.0000	4.3300	(1,297.50)	0.00	1.2321	(3.6104)	0.0000	1	(2.3783)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(2,000)	5.1220	(10,243.90)	(10,243.90)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(11.0762)	0.0000	3	(7.3799)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(1,000)	5.1220	(5,121.95)	(5,121.95)	0.0000	4.3300	(1,297.50)	0.00	1.8482	(5.5381)	0.0000	3	(3.6899)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(2,000)	5.1220	(10,243.90)	(10,243.90)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(11.0762)	0.0000	3	(7.3799)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(2,000)	5.1220	(10,243.90)	(10,243.90)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(11.0762)	0.0000	3	(7.3799)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(1,000)	5.1220	(5,121.95)	(5,121.95)	0.0000	4.3300	(1,297.50)	0.00	1.8482	(5.5381)	0.0000	3	(3.6899)	02/04/2025
2359.TW	01/03/2025	SDB3264255564	0	(2,000)	5.1220	(10,243.90)	(10,243.90)	0.0000	4.3300	(1,297.50)	0.00	3.6963	(11.0762)	0.0000	3	(7.3799)	02/04/2025
													92.4085	(259.6726)	0.0000	(167.2641)	
TOTAL SOLOMON TECHNOLOGY CORPORATION CMN																	
SRI TRANG AGRO-INDUSTRY PUBLIC* CO LTD LOCAL SHARE																	
STA_n_BK	01/06/2025	SDB3260121403	0	(46,900)	0.5235	(25,015.19)	(24,550.65)	0.0000	4.3300	(1,410.41)	0.00	3.0088	(9.6185)	0.0000	1	(6.6097)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(11,400)	0.5235	(6,080.45)	(5,967.54)	0.0000	4.3300	(1,410.41)	0.00	0.7313	(2.3380)	0.0000	1	(1.6066)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(20,300)	0.5235	(10,827.47)	(10,626.40)	0.0000	4.3300	(1,410.41)	0.00	1.3023	(4.1632)	0.0000	1	(2.8609)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(17,500)	0.5235	(9,334.03)	(9,160.69)	0.0000	4.3300	(1,410.41)	0.00	1.1227	(3.5890)	0.0000	1	(2.4663)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(6,100)	0.5235	(3,253.58)	(3,193.15)	0.0000	4.3300	(1,410.41)	0.00	0.3913	(1.2510)	0.0000	1	(0.8597)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(500)	0.5235	(266.69)	(261.73)	0.0000	4.3300	(1,410.41)	0.00	0.0321	(0.1025)	0.0000	1	(0.0705)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(23,900)	0.5235	(12,747.61)	(12,510.89)	0.0000	4.3300	(1,410.41)	0.00	1.5333	(4.9015)	0.0000	1	(3.3683)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(16,100)	0.5235	(8,587.31)	(8,427.83)	0.0000	4.3300	(1,410.41)	0.00	1.0329	(3.3019)	0.0000	1	(2.2690)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(14,800)	0.5235	(7,893.92)	(7,747.33)	0.0000	4.3300	(1,410.41)	0.00	0.9495	(3.0353)	0.0000	1	(2.0858)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(2,800)	0.5235	(1,493.44)	(1,465.71)	0.0000	4.3300	(1,410.41)	0.00	0.1796	(0.5742)	0.0000	1	(0.3946)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(21,100)	0.5235	(11,254.17)	(11,045.17)	0.0000	4.3300	(1,410.41)	0.00	1.3536	(4.3273)	0.0000	1	(2.9737)	02/04/2025
STA_n_BK	01/06/2025	SDB3260121403	0	(16,200)	0.5235	(8,640.64)	(8,480.18)	0.0000	4.3300	(1,410.41)	0.00	1.0393	(3.3224)	0.0000	1	(2.2831)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(46,900)	0.5334	(25,015.19)	(25,015.19)	0.0000	4.3300	(1,430.58)	0.00	9.0263	(29.8219)	0.0000	3	(20.7956)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(11,400)	0.5334	(6,080.45)	(6,080.45)	0.0000	4.3300	(1,430.58)	0.00	2.1940	(7.2488)	0.0000	3	(5.0548)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(20,300)	0.5334	(10,827.47)	(10,827.47)	0.0000	4.3300	(1,430.58)	0.00	3.9069	(12.9080)	0.0000	3	(9.0011)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(17,500)	0.5334	(9,334.03)	(9,334.03)	0.0000	4.3300	(1,430.58)	0.00	3.3680	(11.1276)	0.0000	3	(7.7595)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(6,100)	0.5334	(3,253.58)	(3,253.58)	0.0000	4.3300	(1,430.58)	0.00	1.1740	(3.8788)	0.0000	3	(2.7048)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(500)	0.5334	(266.69)	(266.69)	0.0000	4.3300	(1,430.58)	0.00	0.0962	(0.3179)	0.0000	3	(0.2217)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(23,900)	0.5334	(12,747.61)	(12,747.61)	0.0000	4.3300	(1,430.58)	0.00	4.5998	(15.1971)	0.0000	3	(10.5973)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(16,100)	0.5334	(8,587.31)	(8,587.31)	0.0000	4.3300	(1,430.58)	0.00	3.0986	(10.2374)	0.0000	3	(7.1388)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(14,800)	0.5334	(7,893.92)	(7,893.92)	0.0000	4.3300	(1,430.58)	0.00	2.8484	(9.4107)	0.0000	3	(6.5624)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(2,800)	0.5334	(1,493.44)	(1,493.44)	0.0000	4.3300	(1,430.58)	0.00	0.5389	(1.7804)	0.0000	3	(1.2415)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(21,100)	0.5334	(11,254.17)	(11,254.17)	0.0000	4.3300	(1,430.58)	0.00	4.0609	(13.4167)	0.0000	3	(9.3558)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(19,100)	0.5334	(10,187.42)	(10,187.42)	0.0000	4.3300	(1,430.58)	0.00	3.6760	(12.1449)	0.0000	3	(8.4690)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(6,800)	0.5334	(3,626.94)	(3,626.94)	0.0000	4.3300	(1,430.58)	0.00	1.3087	(4.3239)	0.0000	3	(3.0151)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(16,500)	0.5334	(8,800.65)	(8,800.65)	0.0000	4.3300	(1,430.58)	0.00	3.1756	(10.4917)	0.0000	3	(7.3161)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(1,300)	0.5334	(693.38)	(693.38)	0.0000	4.3300	(1,430.58)	0.00	0.2502	(0.8266)	0.0000	3	(0.5764)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(6,700)	0.5334	(3,573.60)	(3,573.60)	0.0000	4.3300	(1,430.58)	0.00	1.2895	(4.2603)	0.0000	3	(2.9708)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(19,600)	0.5334	(10,454.11)	(10,454.11)	0.0000	4.3300	(1,430.58)	0.00	3.7722	(12.4629)	0.0000	3	(8.6907)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(17,800)	0.5334	(9,494.04)	(9,494.04)	0.0000	4.3300	(1,430.58)	0.00	3.4258	(11.3183)	0.0000	3	(7.8926)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(13,100)	0.5334	(6,987.19)	(6,987.19)	0.0000	4.3300	(1,430.58)	0.00	2.5212	(8.3298)	0.0000	3	(5.8086)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(17,200)	0.5334	(9,174.02)	(9,174.02)	0.0000	4.3300	(1,430.58)	0.00	3.3103	(10.9368)	0.0000	3	(7.6265)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(15,100)	0.5334	(8,053.93)	(8,053.93)	0.0000	4.3300	(1,430.58)	0.00	2.9061	(9.6015)	0.0000	3	(6.6954)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(1,400)	0.5334	(746.72)	(746.72)	0.0000	4.3300	(1,430.58)	0.00	0.2694	(0.8902)	0.0000	3	(0.6208)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(8,900)	0.5334	(4,747.02)	(4,747.02)	0.0000	4.3300	(1,430.58)	0.00	1.7129	(5.6592)	0.0000	3	(3.9463)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(16,000)	0.5334	(8,533.97)	(8,533.97)	0.0000	4.3300	(1,430.58)	0.00	3.0793	(10.1738)	0.0000	3	(7.0944)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(4,100)	0.5334	(2,186.83)	(2,186.83)	0.0000	4.3300	(1,430.58)	0.00	0.7891	(2.6070)	0.0000	3	(1.8179)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(9,300)	0.5334	(4,960.37)	(4,960.37)	0.0000	4.3300	(1,430.58)	0.00	1.7899	(5.9135)	0.0000	3	(4.1236)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(1,300)	0.5334	(693.38)	(693.38)	0.0000	4.3300	(1,430.58)	0.00	0.2502	(0.8266)	0.0000	3	(0.5764)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(8,700)	0.5334	(4,640.35)	(4,640.35)	0.0000	4.3300	(1,430.58)	0.00	1.6744	(5.5320)	0.0000	3	(3.8576)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(23,800)	0.5334	(12,694.28)	(12,694.28)	0.0000	4.3300	(1,430.58)	0.00	4.5805	(15.1335)	0.0000	3	(10.5530)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SRI TRANG AGRO-INDUSTRY PUBLIC* CO LTD LOCAL SHARE (Cont.)																	
STA_n_BK	01/03/2025	SDB3260121403	0	(4,600)	0.5334	(2,453.52)	(2,453.52)	0.0000	4.3300	(1,430.58)	0.00	0.8853	(2.9250)	0.0000	3	(2.0396)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(1,600)	0.5334	(853.40)	(853.40)	0.0000	4.3300	(1,430.58)	0.00	0.3079	(1.0174)	0.0000	3	(0.7094)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(16,400)	0.5334	(8,747.32)	(8,747.32)	0.0000	4.3300	(1,430.58)	0.00	3.1563	(10.4281)	0.0000	3	(7.2718)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(4,000)	0.5334	(2,133.49)	(2,133.49)	0.0000	4.3300	(1,430.58)	0.00	0.7698	(2.5434)	0.0000	3	(1.7736)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(10,700)	0.5334	(5,707.09)	(5,707.09)	0.0000	4.3300	(1,430.58)	0.00	2.0593	(6.8037)	0.0000	3	(4.7444)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(30,500)	0.5334	(16,267.88)	(16,267.88)	0.0000	4.3300	(1,430.58)	0.00	5.8700	(19.3938)	0.0000	3	(13.5238)	02/04/2025
STA_n_BK	01/03/2025	SDB3260121403	0	(24,800)	0.5334	(13,227.65)	(13,227.65)	0.0000	4.3300	(1,430.58)	0.00	4.7730	(15.7693)	0.0000	3	(10.9964)	02/04/2025
TOTAL SRI TRANG AGRO-INDUSTRY PUBLIC* CO LTD LOCAL SHARE												105.1915	(346.1831)	0.0000		(240.9915)	
SRISAWAD CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE																	
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(6,300)	1.2303	(7,750.85)	(7,750.85)	0.0000	4.3300	(1,940.40)	0.00	2.7968	(12.5331)	0.0000	3	(9.7364)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(6,600)	1.2303	(8,119.93)	(8,119.93)	0.0000	4.3300	(1,940.40)	0.00	2.9299	(13.1299)	0.0000	3	(10.2000)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(6,100)	1.2303	(7,504.79)	(7,504.79)	0.0000	4.3300	(1,940.40)	0.00	2.7080	(12.1352)	0.0000	3	(9.4273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(700)	1.2303	(861.21)	(861.21)	0.0000	4.3300	(1,940.40)	0.00	0.3108	(1.3926)	0.0000	3	(1.0818)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(100)	1.2303	(123.03)	(123.03)	0.0000	4.3300	(1,940.40)	0.00	0.0444	(0.1989)	0.0000	3	(0.1545)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(27,700)	1.2303	(34,079.12)	(34,079.12)	0.0000	4.3300	(1,940.40)	0.00	12.2969	(55.1059)	0.0000	3	(42.8091)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(22,500)	1.2303	(27,681.59)	(27,681.59)	0.0000	4.3300	(1,940.40)	0.00	9.9884	(44.7611)	0.0000	3	(34.7727)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(600)	1.2303	(738.18)	(738.18)	0.0000	4.3300	(1,940.40)	0.00	0.2664	(1.1936)	0.0000	3	(0.9273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(3,200)	1.2303	(3,936.94)	(3,936.94)	0.0000	4.3300	(1,940.40)	0.00	1.4206	(6.3660)	0.0000	3	(4.9455)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(400)	1.2303	(492.12)	(492.12)	0.0000	4.3300	(1,940.40)	0.00	0.1776	(0.7958)	0.0000	3	(0.6182)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(5,000)	1.2303	(6,151.47)	(6,151.47)	0.0000	4.3300	(1,940.40)	0.00	2.2197	(9.9469)	0.0000	3	(7.7273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(100)	1.2303	(123.03)	(123.03)	0.0000	4.3300	(1,940.40)	0.00	0.0444	(0.1989)	0.0000	3	(0.1545)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(2,800)	1.2303	(3,444.82)	(3,444.82)	0.0000	4.3300	(1,940.40)	0.00	1.2430	(5.5703)	0.0000	3	(4.3273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(8,700)	1.2303	(10,703.55)	(10,703.55)	0.0000	4.3300	(1,940.40)	0.00	3.8622	(17.3076)	0.0000	3	(13.4454)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(7,300)	1.2303	(8,981.14)	(8,981.14)	0.0000	4.3300	(1,940.40)	0.00	3.2407	(14.5225)	0.0000	3	(11.2818)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(2,500)	1.2303	(3,075.73)	(3,075.73)	0.0000	4.3300	(1,940.40)	0.00	1.1098	(4.9735)	0.0000	3	(3.8636)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(13,400)	1.2303	(16,485.93)	(16,485.93)	0.0000	4.3300	(1,940.40)	0.00	5.9487	(26.6577)	0.0000	3	(20.7091)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(12,700)	1.2303	(15,624.72)	(15,624.72)	0.0000	4.3300	(1,940.40)	0.00	5.6379	(25.2652)	0.0000	3	(19.6273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(1,700)	1.2303	(2,091.50)	(2,091.50)	0.0000	4.3300	(1,940.40)	0.00	0.7547	(3.3820)	0.0000	3	(2.6273)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(3,100)	1.2303	(3,813.91)	(3,813.91)	0.0000	4.3300	(1,940.40)	0.00	1.3762	(6.1671)	0.0000	3	(4.7909)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(2,300)	1.2303	(2,829.67)	(2,829.67)	0.0000	4.3300	(1,940.40)	0.00	1.0210	(4.5756)	0.0000	3	(3.5545)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(2,600)	1.2303	(3,198.76)	(3,198.76)	0.0000	4.3300	(1,940.40)	0.00	1.1542	(5.1724)	0.0000	3	(4.0182)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(16,500)	1.2303	(20,299.83)	(20,299.83)	0.0000	4.3300	(1,940.40)	0.00	7.3249	(32.8248)	0.0000	3	(25.5000)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(8,600)	1.2303	(10,580.52)	(10,580.52)	0.0000	4.3300	(1,940.40)	0.00	3.8178	(17.1087)	0.0000	3	(13.2909)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(10,900)	1.2303	(13,410.19)	(13,410.19)	0.0000	4.3300	(1,940.40)	0.00	4.8388	(21.6843)	0.0000	3	(16.8454)	02/04/2025
SAWAD_n.BK	01/03/2025	SDB3260121381	0	(8,600)	1.2303	(10,580.52)	(10,580.52)	0.0000	4.3300	(1,940.40)	0.00	3.8178	(17.1087)	0.0000	3	(13.2909)	02/04/2025
TOTAL SRISAWAD CORPORATION PUBLIC COMPANY LIMITED LOCAL SHARE												80.3515	(360.0786)	0.0000		(279.7271)	
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300143.ZK	01/13/2025	SDB3264649798	0	(1,700)	1.2413	(2,008.48)	(2,110.13)	0.0000	4.3300	(1,849.90)	0.00	0.2416	(1.0843)	0.0000	1	(0.8427)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(200)	1.2413	(235.10)	(248.25)	0.0000	4.3300	(1,849.90)	0.00	0.0283	(0.1276)	0.0000	1	(0.0993)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(2,100)	1.2413	(2,519.06)	(2,606.64)	0.0000	4.3300	(1,849.90)	0.00	0.3030	(1.3395)	0.0000	1	(1.0365)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(1,200)	1.2413	(1,435.32)	(1,489.51)	0.0000	4.3300	(1,849.90)	0.00	0.1726	(0.7654)	0.0000	1	(0.5928)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(1,900)	1.2413	(2,371.44)	(2,358.38)	0.0000	4.3300	(1,849.90)	0.00	0.2852	(1.2119)	0.0000	1	(0.9267)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(600)	1.2413	(749.10)	(744.75)	0.0000	4.3300	(1,849.90)	0.00	0.0901	(0.3827)	0.0000	1	(0.2926)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(2,200)	1.2413	(2,764.01)	(2,730.76)	0.0000	4.3300	(1,849.90)	0.00	0.3324	(1.4032)	0.0000	1	(1.0708)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(2,000)	1.2413	(2,512.73)	(2,482.51)	0.0000	4.3300	(1,849.90)	0.00	0.3022	(1.2757)	0.0000	1	(0.9734)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(600)	1.2413	(753.82)	(744.75)	0.0000	4.3300	(1,849.90)	0.00	0.0907	(0.3827)	0.0000	1	(0.2920)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(5,300)	1.2413	(6,658.75)	(6,578.65)	0.0000	4.3300	(1,849.90)	0.00	0.8009	(3.3805)	0.0000	1	(2.5796)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(5,300)	1.2413	(6,658.75)	(6,578.65)	0.0000	4.3300	(1,849.90)	0.00	0.8009	(3.3805)	0.0000	1	(2.5796)	02/07/2025
300143.ZK	01/13/2025	SDB3264649798	0	(3,200)	1.2413	(4,020.37)	(3,972.02)	0.0000	4.3300	(1,849.90)	0.00	0.4836	(2.0411)	0.0000	1	(1.5575)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(1,700)	1.1940	(2,008.48)	(2,029.88)	0.0000	4.3300	(1,849.90)	0.00	0.7247	(3.1292)	0.0000	3	(2.4045)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(200)	1.1940	(235.10)	(238.81)	0.0000	4.3300	(1,849.90)	0.00	0.0848	(0.3681)	0.0000	3	(0.2833)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300143.ZK	01/10/2025	SDB3264649798	0	(2,100)	1.1940	(2,519.06)	(2,507.50)	0.0000	4.3300	(1,849.90)	0.00	0.9090	(3.8655)	0.0000	3	(2.9566)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(1,200)	1.1940	(1,435.32)	(1,432.86)	0.0000	4.3300	(1,849.90)	0.00	0.5179	(2.2089)	0.0000	3	(1.6910)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(1,900)	1.1940	(2,371.44)	(2,268.69)	0.0000	4.3300	(1,849.90)	0.00	0.8557	(3.4974)	0.0000	3	(2.6417)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(600)	1.1940	(749.10)	(716.43)	0.0000	4.3300	(1,849.90)	0.00	0.2703	(1.1044)	0.0000	3	(0.8341)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(2,200)	1.1940	(2,764.01)	(2,626.90)	0.0000	4.3300	(1,849.90)	0.00	0.9973	(4.0496)	0.0000	3	(3.0523)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(2,000)	1.1940	(2,512.73)	(2,388.09)	0.0000	4.3300	(1,849.90)	0.00	0.9067	(3.6815)	0.0000	3	(2.7748)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(600)	1.1940	(753.82)	(716.43)	0.0000	4.3300	(1,849.90)	0.00	0.2720	(1.1044)	0.0000	3	(0.8324)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(5,300)	1.1940	(6,658.75)	(6,328.44)	0.0000	4.3300	(1,849.90)	0.00	2.4027	(9.7558)	0.0000	3	(7.3532)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(5,300)	1.1940	(6,658.75)	(6,328.44)	0.0000	4.3300	(1,849.90)	0.00	2.4027	(9.7558)	0.0000	3	(7.3532)	02/07/2025
300143.ZK	01/10/2025	SDB3264649798	0	(3,200)	1.1940	(4,020.37)	(3,820.95)	0.0000	4.3300	(1,849.90)	0.00	1.4507	(5.8903)	0.0000	3	(4.4396)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(2,100)	1.1975	(2,519.06)	(2,514.75)	0.0000	4.3300	(1,857.68)	0.00	0.3030	(1.2977)	0.0000	1	(0.9947)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(1,200)	1.1975	(1,435.32)	(1,437.00)	0.0000	4.3300	(1,857.68)	0.00	0.1726	(0.7415)	0.0000	1	(0.5689)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(1,900)	1.1975	(2,371.44)	(2,275.25)	0.0000	4.3300	(1,857.68)	0.00	0.2852	(1.1741)	0.0000	1	(0.8889)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(600)	1.1975	(749.10)	(718.50)	0.0000	4.3300	(1,857.68)	0.00	0.0901	(0.3708)	0.0000	1	(0.2807)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(2,200)	1.1975	(2,764.01)	(2,634.50)	0.0000	4.3300	(1,857.68)	0.00	0.3324	(1.3595)	0.0000	1	(1.0270)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(2,000)	1.1975	(2,512.73)	(2,395.00)	0.0000	4.3300	(1,857.68)	0.00	0.3022	(1.2359)	0.0000	1	(0.9336)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(600)	1.1975	(753.82)	(718.50)	0.0000	4.3300	(1,857.68)	0.00	0.0907	(0.3708)	0.0000	1	(0.2801)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(5,300)	1.1975	(6,658.75)	(6,346.74)	0.0000	4.3300	(1,857.68)	0.00	0.8009	(3.2751)	0.0000	1	(2.4742)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(5,300)	1.1975	(6,658.75)	(6,346.74)	0.0000	4.3300	(1,857.68)	0.00	0.8009	(3.2751)	0.0000	1	(2.4742)	02/07/2025
300143.ZK	01/09/2025	SDB3264649798	0	(3,200)	1.1975	(4,020.37)	(3,832.00)	0.0000	4.3300	(1,857.68)	0.00	0.4836	(1.9774)	0.0000	1	(1.4938)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(1,900)	1.1873	(2,371.44)	(2,255.88)	0.0000	4.3300	(1,874.53)	0.00	0.2852	(1.1746)	0.0000	1	(0.8894)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(600)	1.1873	(749.10)	(712.38)	0.0000	4.3300	(1,874.53)	0.00	0.0901	(0.3709)	0.0000	1	(0.2808)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(2,200)	1.1873	(2,764.01)	(2,612.07)	0.0000	4.3300	(1,874.53)	0.00	0.3324	(1.3601)	0.0000	1	(1.0277)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(2,000)	1.1873	(2,512.73)	(2,374.61)	0.0000	4.3300	(1,874.53)	0.00	0.3022	(1.2365)	0.0000	1	(0.9342)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(600)	1.1873	(753.82)	(712.38)	0.0000	4.3300	(1,874.53)	0.00	0.0907	(0.3709)	0.0000	1	(0.2803)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(5,300)	1.1873	(6,658.75)	(6,292.71)	0.0000	4.3300	(1,874.53)	0.00	0.8009	(3.2766)	0.0000	1	(2.4757)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(5,300)	1.1873	(6,658.75)	(6,292.71)	0.0000	4.3300	(1,874.53)	0.00	0.8009	(3.2766)	0.0000	1	(2.4757)	02/07/2025
300143.ZK	01/08/2025	SDB3264649798	0	(3,200)	1.1873	(4,020.37)	(3,799.37)	0.0000	4.3300	(1,874.53)	0.00	0.4836	(1.9783)	0.0000	1	(1.4948)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(1,900)	1.2243	(2,371.44)	(2,326.24)	0.0000	4.3300	(1,874.53)	0.00	0.2852	(1.2113)	0.0000	1	(0.9260)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(600)	1.2243	(749.10)	(734.60)	0.0000	4.3300	(1,874.53)	0.00	0.0901	(0.3825)	0.0000	1	(0.2924)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(2,200)	1.2243	(2,764.01)	(2,693.54)	0.0000	4.3300	(1,874.53)	0.00	0.3324	(1.4025)	0.0000	1	(1.0701)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(2,000)	1.2243	(2,512.73)	(2,448.67)	0.0000	4.3300	(1,874.53)	0.00	0.3022	(1.2750)	0.0000	1	(0.9728)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(600)	1.2243	(753.82)	(734.60)	0.0000	4.3300	(1,874.53)	0.00	0.0907	(0.3825)	0.0000	1	(0.2918)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(5,300)	1.2243	(6,658.75)	(6,488.98)	0.0000	4.3300	(1,874.53)	0.00	0.8009	(3.3788)	0.0000	1	(2.5779)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(5,300)	1.2243	(6,658.75)	(6,488.98)	0.0000	4.3300	(1,874.53)	0.00	0.8009	(3.3788)	0.0000	1	(2.5779)	02/07/2025
300143.ZK	01/07/2025	SDB3264649798	0	(3,200)	1.2243	(4,020.37)	(3,917.88)	0.0000	4.3300	(1,874.53)	0.00	0.4836	(2.0400)	0.0000	1	(1.5565)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(2,200)	1.2564	(2,764.01)	(2,764.01)	0.0000	4.3300	(1,881.18)	0.00	0.3324	(1.4443)	0.0000	1	(1.1119)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(2,000)	1.2564	(2,512.73)	(2,512.73)	0.0000	4.3300	(1,881.18)	0.00	0.3022	(1.3130)	0.0000	1	(1.0108)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(600)	1.2564	(753.82)	(753.82)	0.0000	4.3300	(1,881.18)	0.00	0.0907	(0.3939)	0.0000	1	(0.3032)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(5,300)	1.2564	(6,658.75)	(6,658.75)	0.0000	4.3300	(1,881.18)	0.00	0.8009	(3.4795)	0.0000	1	(2.6786)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(5,300)	1.2564	(6,658.75)	(6,658.75)	0.0000	4.3300	(1,881.18)	0.00	0.8009	(3.4795)	0.0000	1	(2.6786)	02/07/2025
300143.ZK	01/06/2025	SDB3264649798	0	(3,200)	1.2564	(4,020.37)	(4,020.37)	0.0000	4.3300	(1,881.18)	0.00	0.4836	(2.1006)	0.0000	1	(1.6173)	02/07/2025
TOTAL STARMAP MEDICINE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												28.5705	(118.9712)	0.0000		(90.4008)	
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND																	
603290.SH	01/17/2025	SDB3263707316	0	(60)	11.5114	(735.96)	(690.68)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4317)	0.0000	1	(0.3432)	02/07/2025
603290.SH	01/16/2025	SDB3263707316	0	(60)	11.0078	(735.96)	(660.47)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4128)	0.0000	1	(0.3243)	02/07/2025
603290.SH	01/15/2025	SDB3263707316	0	(60)	10.9832	(735.96)	(658.99)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4119)	0.0000	1	(0.3234)	02/07/2025
603290.SH	01/14/2025	SDB3263707316	0	(60)	11.2289	(735.96)	(673.74)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4211)	0.0000	1	(0.3326)	02/07/2025
603290.SH	01/13/2025	SDB3263707316	0	(60)	11.3142	(735.96)	(678.85)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4243)	0.0000	1	(0.3358)	02/07/2025
603290.SH	01/10/2025	SDB3263707316	0	(60)	11.5179	(735.96)	(691.07)	0.0000	4.3300	(2,250.00)	0.00	0.2656	(1.2958)	0.0000	3	(1.0302)	02/07/2025
603290.SH	01/09/2025	SDB3263707316	0	(60)	11.3035	(735.96)	(678.21)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4239)	0.0000	1	(0.3354)	02/07/2025
603290.SH	01/08/2025	SDB3263707316	0	(60)	11.4900	(735.96)	(689.40)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4309)	0.0000	1	(0.3424)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603290.SH	01/07/2025	SDB3263707316	0	(60)	11.8020	(735.96)	(708.12)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4426)	0.0000	1	(0.3541)	02/07/2025
603290.SH	01/06/2025	SDB3263707316	0	(60)	12.2660	(735.96)	(735.96)	0.0000	4.3300	(2,250.00)	0.00	0.0885	(0.4600)	0.0000	1	(0.3715)	02/07/2025
TOTAL STARPOWER SEMICONDUCTOR LTD CMN CLASS A SERIES NORTHBOUND												1.0622	(5.1548)	0.0000		(4.0925)	
SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603612.SH	01/17/2025	SDB3265127466	0	(13,600)	1.9165	(26,919.31)	(26,064.67)	0.0000	4.3300	(1,239.02)	0.00	3.2378	(8.9707)	0.0000	1	(5.7329)	02/07/2025
603612.SH	01/17/2025	SDB3265127466	0	(8,400)	1.9165	(15,870.41)	(16,098.77)	0.0000	4.3300	(1,239.02)	0.00	1.9089	(5.5407)	0.0000	1	(3.6319)	02/07/2025
603612.SH	01/17/2025	SDB3265127466	0	(760)	1.9165	(1,438.27)	(1,456.56)	0.0000	4.3300	(1,239.02)	0.00	0.1730	(0.5013)	0.0000	1	(0.3283)	02/07/2025
603612.SH	01/16/2025	SDB3265127466	0	(13,600)	1.8398	(26,919.31)	(25,021.82)	0.0000	4.3300	(1,239.02)	0.00	3.2378	(8.6118)	0.0000	1	(5.3740)	02/07/2025
603612.SH	01/16/2025	SDB3265127466	0	(8,400)	1.8398	(15,870.41)	(15,454.66)	0.0000	4.3300	(1,239.02)	0.00	1.9089	(5.3190)	0.0000	1	(3.4102)	02/07/2025
603612.SH	01/16/2025	SDB3265127466	0	(760)	1.8398	(1,438.27)	(1,398.28)	0.0000	4.3300	(1,239.02)	0.00	0.1730	(0.4812)	0.0000	1	(0.3083)	02/07/2025
603612.SH	01/15/2025	SDB3265127466	0	(13,600)	1.9076	(26,919.31)	(25,943.16)	0.0000	4.3300	(1,239.02)	0.00	3.2378	(8.9289)	0.0000	1	(5.6911)	02/07/2025
603612.SH	01/15/2025	SDB3265127466	0	(8,400)	1.9076	(15,870.41)	(16,023.71)	0.0000	4.3300	(1,239.02)	0.00	1.9089	(5.5149)	0.0000	1	(3.6060)	02/07/2025
603612.SH	01/15/2025	SDB3265127466	0	(760)	1.9076	(1,438.27)	(1,449.76)	0.0000	4.3300	(1,239.02)	0.00	0.1730	(0.4990)	0.0000	1	(0.3260)	02/07/2025
603612.SH	01/14/2025	SDB3265127466	0	(13,600)	1.9753	(26,919.31)	(26,864.57)	0.0000	4.3300	(1,239.02)	0.00	3.2378	(9.2460)	0.0000	1	(6.0082)	02/07/2025
603612.SH	01/14/2025	SDB3265127466	0	(8,400)	1.9753	(15,870.41)	(16,592.82)	0.0000	4.3300	(1,239.02)	0.00	1.9089	(5.7108)	0.0000	1	(3.8019)	02/07/2025
603612.SH	01/14/2025	SDB3265127466	0	(760)	1.9753	(1,438.27)	(1,501.26)	0.0000	4.3300	(1,239.02)	0.00	0.1730	(0.5167)	0.0000	1	(0.3437)	02/07/2025
603612.SH	01/13/2025	SDB3265127466	0	(8,400)	2.0252	(15,870.41)	(17,011.73)	0.0000	4.3300	(1,000.00)	0.00	1.9089	(4.7255)	0.0000	1	(2.8166)	02/07/2025
603612.SH	01/13/2025	SDB3265127466	0	(760)	2.0252	(1,438.27)	(1,539.16)	0.0000	4.3300	(1,000.00)	0.00	0.1730	(0.4275)	0.0000	1	(0.2546)	02/07/2025
603612.SH	01/10/2025	SDB3265127466	0	(8,400)	1.9451	(15,870.41)	(16,338.81)	0.0000	4.3300	(1,000.00)	0.00	5.7266	(13.6157)	0.0000	3	(7.8891)	02/07/2025
603612.SH	01/10/2025	SDB3265127466	0	(760)	1.9451	(1,438.27)	(1,478.27)	0.0000	4.3300	(1,000.00)	0.00	0.5190	(1.2319)	0.0000	3	(0.7129)	02/07/2025
603612.SH	01/10/2025	SDB3265127466	0	(44,140)	1.9451	(83,533.05)	(85,856.54)	0.0000	4.3300	(1,000.00)	0.00	30.1415	(71.5471)	0.0000	3	(41.4056)	02/07/2025
603612.SH	01/09/2025	SDB3265127466	0	(8,400)	1.9057	(15,870.41)	(16,007.61)	0.0000	4.3300	(1,000.00)	0.00	1.9089	(4.4466)	0.0000	1	(2.5377)	02/07/2025
603612.SH	01/09/2025	SDB3265127466	0	(760)	1.9057	(1,438.27)	(1,448.31)	0.0000	4.3300	(1,000.00)	0.00	0.1730	(0.4023)	0.0000	1	(0.2293)	02/07/2025
603612.SH	01/09/2025	SDB3265127466	0	(44,140)	1.9057	(83,533.05)	(84,116.19)	0.0000	4.3300	(1,000.00)	0.00	10.0472	(23.3656)	0.0000	1	(13.3184)	02/07/2025
603612.SH	01/08/2025	SDB3265127466	0	(8,400)	1.8893	(15,870.41)	(15,870.41)	0.0000	4.3300	(1,000.00)	0.00	1.9089	(4.4084)	0.0000	1	(2.4996)	02/07/2025
603612.SH	01/08/2025	SDB3265127466	0	(760)	1.8925	(1,438.27)	(1,438.27)	0.0000	4.3300	(1,000.00)	0.00	0.1730	(0.3995)	0.0000	1	(0.2265)	02/07/2025
603612.SH	01/08/2025	SDB3265127466	0	(44,140)	1.8925	(83,533.05)	(83,533.05)	0.0000	4.3300	(1,000.00)	0.00	10.0472	(23.2036)	0.0000	1	(13.1565)	02/07/2025
TOTAL SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND												84.0055	(207.6148)	0.0000		(123.6093)	
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002572.ZK	01/08/2025	SDB3261928022	0	(2,700)	2.2206	(6,334.55)	(5,995.54)	0.0000	4.3300	(2,055.53)	0.00	0.7619	(3.4233)	0.0000	1	(2.6614)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(1,300)	2.2206	(3,049.97)	(2,886.74)	0.0000	4.3300	(2,055.53)	0.00	0.3668	(1.6483)	0.0000	1	(1.2814)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(4,200)	2.2206	(9,853.74)	(9,326.40)	0.0000	4.3300	(2,055.53)	0.00	1.1852	(5.3252)	0.0000	1	(4.1400)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(3,700)	2.2206	(8,680.68)	(8,216.11)	0.0000	4.3300	(2,055.53)	0.00	1.0441	(4.6913)	0.0000	1	(3.6472)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(14,300)	2.2206	(33,549.64)	(31,754.17)	0.0000	4.3300	(2,055.53)	0.00	4.0353	(18.1311)	0.0000	1	(14.0958)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(25,600)	2.2206	(60,060.90)	(56,846.62)	0.0000	4.3300	(2,055.53)	0.00	7.2240	(32.4584)	0.0000	1	(25.2344)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(1,500)	2.2206	(3,519.19)	(3,330.86)	0.0000	4.3300	(2,055.53)	0.00	0.4233	(1.9019)	0.0000	1	(1.4786)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(5,600)	2.2206	(13,138.32)	(12,435.20)	0.0000	4.3300	(2,055.53)	0.00	1.5802	(7.1003)	0.0000	1	(5.5200)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(5,200)	2.2206	(12,199.87)	(11,546.97)	0.0000	4.3300	(2,055.53)	0.00	1.4674	(6.5931)	0.0000	1	(5.1257)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(800)	2.2206	(1,876.90)	(1,776.46)	0.0000	4.3300	(2,055.53)	0.00	0.2257	(1.0143)	0.0000	1	(0.7886)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(2,700)	2.2206	(6,334.55)	(5,995.54)	0.0000	4.3300	(2,055.53)	0.00	0.7619	(3.4233)	0.0000	1	(2.6614)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(7,000)	2.2206	(16,422.90)	(15,544.00)	0.0000	4.3300	(2,055.53)	0.00	1.9753	(8.8753)	0.0000	1	(6.9000)	02/07/2025
002572.ZK	01/08/2025	SDB3261928022	0	(5,800)	2.2206	(13,607.55)	(12,879.31)	0.0000	4.3300	(2,055.53)	0.00	1.6367	(7.3539)	0.0000	1	(5.7172)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(2,700)	2.3025	(6,334.55)	(6,216.65)	0.0000	4.3300	(2,081.90)	0.00	0.7619	(3.5951)	0.0000	1	(2.8332)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(1,300)	2.3025	(3,049.97)	(2,993.20)	0.0000	4.3300	(2,081.90)	0.00	0.3668	(1.7310)	0.0000	1	(1.3641)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(4,200)	2.3025	(9,853.74)	(9,670.34)	0.0000	4.3300	(2,081.90)	0.00	1.1852	(5.5924)	0.0000	1	(4.4072)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(3,700)	2.3025	(8,680.68)	(8,519.11)	0.0000	4.3300	(2,081.90)	0.00	1.0441	(4.9266)	0.0000	1	(3.8826)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(14,300)	2.3025	(33,549.64)	(32,925.22)	0.0000	4.3300	(2,081.90)	0.00	4.0353	(19.0408)	0.0000	1	(15.0055)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(25,600)	2.3025	(60,060.90)	(58,943.05)	0.0000	4.3300	(2,081.90)	0.00	7.2240	(34.0871)	0.0000	1	(26.8631)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(1,500)	2.3025	(3,519.19)	(3,453.69)	0.0000	4.3300	(2,081.90)	0.00	0.4233	(1.9973)	0.0000	1	(1.5740)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(5,600)	2.3025	(13,138.32)	(12,893.79)	0.0000	4.3300	(2,081.90)	0.00	1.5802	(7.4565)	0.0000	1	(5.8763)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(5,200)	2.3025	(12,199.87)	(11,972.81)	0.0000	4.3300	(2,081.90)	0.00	1.4674	(6.9239)	0.0000	1	(5.4566)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002572.ZK	01/07/2025	SDB3261928022	0	(800)	2.3025	(1,876.90)	(1,841.97)	0.0000	4.3300	(2,081.90)	0.00	0.2257	(1.0652)	0.0000	1	(0.8395)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(11,600)	2.3025	(27,215.10)	(26,708.57)	0.0000	4.3300	(2,081.90)	0.00	3.2734	(15.4457)	0.0000	1	(12.1723)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(7,000)	2.3025	(16,422.90)	(16,117.24)	0.0000	4.3300	(2,081.90)	0.00	1.9753	(9.3207)	0.0000	1	(7.3454)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(3,500)	2.3025	(8,211.45)	(8,058.62)	0.0000	4.3300	(2,081.90)	0.00	0.9877	(4.6603)	0.0000	1	(3.6727)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(700)	2.3025	(1,642.29)	(1,611.72)	0.0000	4.3300	(2,081.90)	0.00	0.1975	(0.9321)	0.0000	1	(0.7345)	02/07/2025
002572.ZK	01/07/2025	SDB3261928022	0	(5,800)	2.3025	(13,607.55)	(13,354.29)	0.0000	4.3300	(2,081.90)	0.00	1.6367	(7.7229)	0.0000	1	(6.0862)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(2,700)	2.3461	(6,334.55)	(6,334.55)	0.0000	4.3300	(2,081.90)	0.00	0.7619	(3.6633)	0.0000	1	(2.9014)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(1,300)	2.3461	(3,049.97)	(3,049.97)	0.0000	4.3300	(2,081.90)	0.00	0.3668	(1.7638)	0.0000	1	(1.3970)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(4,200)	2.3461	(9,853.74)	(9,853.74)	0.0000	4.3300	(2,081.90)	0.00	1.1852	(5.6985)	0.0000	1	(4.5133)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(3,700)	2.3461	(8,680.68)	(8,680.68)	0.0000	4.3300	(2,081.90)	0.00	1.0441	(5.0201)	0.0000	1	(3.9760)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(14,300)	2.3461	(33,549.64)	(33,549.64)	0.0000	4.3300	(2,081.90)	0.00	4.0353	(19.4019)	0.0000	1	(15.3667)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(25,600)	2.3461	(60,060.90)	(60,060.90)	0.0000	4.3300	(2,081.90)	0.00	7.2240	(34.7335)	0.0000	1	(27.5095)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(1,500)	2.3461	(3,519.19)	(3,519.19)	0.0000	4.3300	(2,081.90)	0.00	0.4233	(2.0352)	0.0000	1	(1.6119)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(5,600)	2.3461	(13,138.32)	(13,138.32)	0.0000	4.3300	(2,081.90)	0.00	1.5802	(7.5980)	0.0000	1	(6.0177)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(5,200)	2.3461	(12,199.87)	(12,199.87)	0.0000	4.3300	(2,081.90)	0.00	1.4674	(7.0552)	0.0000	1	(5.5879)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(800)	2.3461	(1,876.90)	(1,876.90)	0.0000	4.3300	(2,081.90)	0.00	0.2257	(1.0854)	0.0000	1	(0.8597)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(11,600)	2.3461	(27,215.10)	(27,215.10)	0.0000	4.3300	(2,081.90)	0.00	3.2734	(15.7386)	0.0000	1	(12.4653)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(7,000)	2.3461	(16,422.90)	(16,422.90)	0.0000	4.3300	(2,081.90)	0.00	1.9753	(9.4974)	0.0000	1	(7.5221)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(3,500)	2.3461	(8,211.45)	(8,211.45)	0.0000	4.3300	(2,081.90)	0.00	0.9877	(4.7487)	0.0000	1	(3.7611)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(700)	2.3461	(1,642.29)	(1,642.29)	0.0000	4.3300	(2,081.90)	0.00	0.1975	(0.9497)	0.0000	1	(0.7522)	02/07/2025
002572.ZK	01/06/2025	SDB3261928022	0	(5,800)	2.3461	(13,607.55)	(13,607.55)	0.0000	4.3300	(2,081.90)	0.00	1.6367	(7.8693)	0.0000	1	(6.2326)	02/07/2025
TOTAL SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND												75.4569	(353.2961)	0.0000		(277.8392)	
SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
300128.ZK	01/15/2025	SDB3265465981	0	(3,300)	0.8209	(2,708.98)	(2,708.98)	0.0000	4.3300	(2,250.00)	0.00	0.3258	(1.6931)	0.0000	1	(1.3673)	02/07/2025
300128.ZK	01/13/2025	SDB3265127446	0	(100)	0.8302	(82.96)	(83.02)	0.0000	4.3300	(2,250.00)	0.00	0.0100	(0.0519)	0.0000	1	(0.0419)	02/07/2025
300128.ZK	01/13/2025	SDB3265127446	0	(1,400)	0.8302	(1,002.75)	(1,162.32)	0.0000	4.3300	(2,250.00)	0.00	0.1206	(0.7264)	0.0000	1	(0.6058)	02/07/2025
300128.ZK	01/13/2025	SDB3265127446	0	(20,400)	0.8302	(14,645.45)	(16,936.61)	0.0000	4.3300	(2,250.00)	0.00	1.7615	(10.5854)	0.0000	1	(8.8239)	02/07/2025
300128.ZK	01/10/2025	SDB3265127446	0	(1,400)	0.7715	(1,002.75)	(1,080.09)	0.0000	4.3300	(2,250.00)	0.00	0.3618	(2.0252)	0.0000	3	(1.6633)	02/07/2025
300128.ZK	01/10/2025	SDB3265127446	0	(20,400)	0.7715	(14,645.45)	(15,738.52)	0.0000	4.3300	(2,250.00)	0.00	5.2846	(29.5097)	0.0000	3	(24.2252)	02/07/2025
300128.ZK	01/09/2025	SDB3265127446	0	(1,400)	0.6959	(1,002.75)	(974.31)	0.0000	4.3300	(2,250.00)	0.00	0.1206	(0.6089)	0.0000	1	(0.4883)	02/07/2025
300128.ZK	01/09/2025	SDB3265127446	0	(20,400)	0.6959	(14,645.45)	(14,197.09)	0.0000	4.3300	(2,250.00)	0.00	1.7615	(8.8732)	0.0000	1	(7.1117)	02/07/2025
300128.ZK	01/08/2025	SDB3265127446	0	(1,400)	0.7163	(1,002.75)	(1,002.75)	0.0000	4.3300	(2,250.00)	0.00	0.1206	(0.6267)	0.0000	1	(0.5061)	02/07/2025
300128.ZK	01/08/2025	SDB3265127446	0	(20,400)	0.7179	(14,645.45)	(14,645.45)	0.0000	4.3300	(2,250.00)	0.00	1.7615	(9.1534)	0.0000	1	(7.3919)	02/07/2025
TOTAL SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND												11.6286	(63.8540)	0.0000		(52.2254)	
SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300751.ZK	01/17/2025	SDB3265604041	0	(1,200)	13.4009	(16,081.08)	(16,081.08)	0.0000	4.3300	(850.00)	0.00	1.9342	(3.7969)	0.0000	1	(1.8627)	02/07/2025
300751.ZK	01/17/2025	SDB3265604041	0	(1,400)	13.3911	(18,747.51)	(18,747.51)	0.0000	4.3300	(850.00)	0.00	2.2549	(4.4265)	0.0000	1	(2.1716)	02/07/2025
TOTAL SUZHOU MAXWELL TECHNOLOGIES CO.,LTD. CMN CLASS A SERIES NORTHBOUND												4.1891	(8.2234)	0.0000		(4.0343)	
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688052.SH	01/17/2025	SDB3264054669	0	(66)	16.7668	(1,174.40)	(1,106.61)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4534)	0.0000	1	(0.3121)	02/07/2025
688052.SH	01/16/2025	SDB3264054669	0	(66)	15.9140	(1,174.40)	(1,050.32)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4303)	0.0000	1	(0.2891)	02/07/2025
688052.SH	01/15/2025	SDB3264054669	0	(66)	15.8127	(1,174.40)	(1,043.64)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4276)	0.0000	1	(0.2863)	02/07/2025
688052.SH	01/14/2025	SDB3264054669	0	(66)	16.1618	(1,174.40)	(1,066.68)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4370)	0.0000	1	(0.2958)	02/07/2025
688052.SH	01/13/2025	SDB3264054669	0	(66)	16.2098	(1,174.40)	(1,069.85)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4383)	0.0000	1	(0.2971)	02/07/2025
688052.SH	01/10/2025	SDB3264054669	0	(66)	16.3582	(1,174.40)	(1,079.64)	0.0000	4.3300	(1,475.00)	0.00	0.4238	(1.3271)	0.0000	3	(0.9033)	02/07/2025
688052.SH	01/09/2025	SDB3264054669	0	(66)	16.0867	(1,174.40)	(1,061.72)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4350)	0.0000	1	(0.2938)	02/07/2025
688052.SH	01/08/2025	SDB3264054669	0	(66)	17.1566	(1,174.40)	(1,132.34)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4639)	0.0000	1	(0.3227)	02/07/2025
688052.SH	01/07/2025	SDB3264054669	0	(66)	17.5588	(1,174.40)	(1,158.88)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4748)	0.0000	1	(0.3336)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688052.SH	01/06/2025	SDB32604054669	0	(66)	17.7940	(1,174.40)	(1,174.40)	0.0000	4.3300	(1,475.00)	0.00	0.1413	(0.4812)	0.0000	1	(0.3399)	02/07/2025
TOTAL SUZHOU NOVOSENSE MICROELECTRONICS CO., LTD. CMN CLASS A SERIES NORTHBOUND												1.6951	(5.3687)	0.0000		(3.6737)	
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
301030.ZK	01/17/2025	SDB3260122805	0	(1,500)	3.1171	(4,706.22)	(4,675.60)	0.0000	4.3300	(2,103.72)	0.00	0.5661	(2.7323)	0.0000	1	(2.1662)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(600)	3.1171	(1,883.14)	(1,870.24)	0.0000	4.3300	(2,103.72)	0.00	0.2265	(1.0929)	0.0000	1	(0.8664)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(300)	3.1171	(988.98)	(935.12)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5465)	0.0000	1	(0.4275)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(600)	3.1171	(1,977.96)	(1,870.24)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0929)	0.0000	1	(0.8550)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(600)	3.1171	(1,977.96)	(1,870.24)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0929)	0.0000	1	(0.8550)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(200)	3.1171	(659.32)	(623.41)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3643)	0.0000	1	(0.2850)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(600)	3.1171	(1,977.96)	(1,870.24)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0929)	0.0000	1	(0.8550)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(500)	3.1171	(1,648.30)	(1,558.53)	0.0000	4.3300	(2,103.72)	0.00	0.1983	(0.9108)	0.0000	1	(0.7125)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(200)	3.1171	(659.32)	(623.41)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3643)	0.0000	1	(0.2850)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(400)	3.1171	(1,318.64)	(1,246.83)	0.0000	4.3300	(2,103.72)	0.00	0.1586	(0.7286)	0.0000	1	(0.5700)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(2,300)	3.1171	(7,582.18)	(7,169.25)	0.0000	4.3300	(2,103.72)	0.00	0.9120	(4.1895)	0.0000	1	(3.2775)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(10,500)	3.1171	(34,614.28)	(32,729.20)	0.0000	4.3300	(2,103.72)	0.00	4.1633	(19.1259)	0.0000	1	(14.9626)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(100)	3.1171	(329.66)	(311.71)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1822)	0.0000	1	(0.1425)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(100)	3.1171	(329.66)	(311.71)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1822)	0.0000	1	(0.1425)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(300)	3.1171	(988.98)	(935.12)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5465)	0.0000	1	(0.4275)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(3,500)	3.1171	(11,538.09)	(10,909.73)	0.0000	4.3300	(2,103.72)	0.00	1.3878	(6.3753)	0.0000	1	(4.9875)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(1,655)	3.1171	(5,455.87)	(5,158.75)	0.0000	4.3300	(2,103.72)	0.00	0.6562	(3.0146)	0.0000	1	(2.3584)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(3,400)	3.1171	(11,208.43)	(10,598.03)	0.0000	4.3300	(2,103.72)	0.00	1.3481	(6.1931)	0.0000	1	(4.8450)	02/07/2025
301030.ZK	01/17/2025	SDB3260122805	0	(900)	3.1171	(2,966.94)	(2,805.36)	0.0000	4.3300	(2,103.72)	0.00	0.3569	(1.6394)	0.0000	1	(1.2825)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(1,500)	2.9930	(4,706.22)	(4,489.45)	0.0000	4.3300	(2,103.72)	0.00	0.5661	(2.6235)	0.0000	1	(2.0574)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(600)	2.9930	(1,883.14)	(1,795.78)	0.0000	4.3300	(2,103.72)	0.00	0.2265	(1.0494)	0.0000	1	(0.8229)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(300)	2.9930	(988.98)	(897.89)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5247)	0.0000	1	(0.4057)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(600)	2.9930	(1,977.96)	(1,795.78)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0494)	0.0000	1	(0.8115)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(600)	2.9930	(1,977.96)	(1,795.78)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0494)	0.0000	1	(0.8115)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(200)	2.9930	(659.32)	(598.59)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3498)	0.0000	1	(0.2705)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(600)	2.9930	(1,977.96)	(1,795.78)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0494)	0.0000	1	(0.8115)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(500)	2.9930	(1,648.30)	(1,496.48)	0.0000	4.3300	(2,103.72)	0.00	0.1983	(0.8745)	0.0000	1	(0.6762)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(200)	2.9930	(659.32)	(598.59)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3498)	0.0000	1	(0.2705)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(400)	2.9930	(1,318.64)	(1,197.19)	0.0000	4.3300	(2,103.72)	0.00	0.1586	(0.6996)	0.0000	1	(0.5410)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(2,300)	2.9930	(7,582.18)	(6,883.83)	0.0000	4.3300	(2,103.72)	0.00	0.9120	(4.0227)	0.0000	1	(3.1107)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(10,500)	2.9930	(34,614.28)	(31,426.19)	0.0000	4.3300	(2,103.72)	0.00	4.1633	(18.3645)	0.0000	1	(14.2011)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(100)	2.9930	(329.66)	(299.30)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1749)	0.0000	1	(0.1352)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(100)	2.9930	(329.66)	(299.30)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1749)	0.0000	1	(0.1352)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(300)	2.9930	(988.98)	(897.89)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5247)	0.0000	1	(0.4057)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(3,500)	2.9930	(11,538.09)	(10,475.40)	0.0000	4.3300	(2,103.72)	0.00	1.3878	(6.1215)	0.0000	1	(4.7337)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(1,655)	2.9930	(5,455.87)	(4,953.37)	0.0000	4.3300	(2,103.72)	0.00	0.6562	(2.8946)	0.0000	1	(2.2384)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(3,400)	2.9930	(11,208.43)	(10,176.10)	0.0000	4.3300	(2,103.72)	0.00	1.3481	(5.9466)	0.0000	1	(4.5985)	02/07/2025
301030.ZK	01/16/2025	SDB3260122805	0	(900)	2.9930	(2,966.94)	(2,693.67)	0.0000	4.3300	(2,103.72)	0.00	0.3569	(1.5741)	0.0000	1	(1.2172)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(1,500)	2.9668	(4,706.22)	(4,450.13)	0.0000	4.3300	(2,103.72)	0.00	0.5661	(2.6005)	0.0000	1	(2.0345)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(600)	2.9668	(1,883.14)	(1,780.05)	0.0000	4.3300	(2,103.72)	0.00	0.2265	(1.0402)	0.0000	1	(0.8137)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(300)	2.9668	(988.98)	(890.02)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5201)	0.0000	1	(0.4011)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(600)	2.9668	(1,977.96)	(1,780.05)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0402)	0.0000	1	(0.8023)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(600)	2.9668	(1,977.96)	(1,780.05)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0402)	0.0000	1	(0.8023)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(200)	2.9668	(659.32)	(593.35)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3467)	0.0000	1	(0.2674)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(600)	2.9668	(1,977.96)	(1,780.05)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0402)	0.0000	1	(0.8023)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(500)	2.9668	(1,648.30)	(1,483.38)	0.0000	4.3300	(2,103.72)	0.00	0.1983	(0.8668)	0.0000	1	(0.6686)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(200)	2.9668	(659.32)	(593.35)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3467)	0.0000	1	(0.2674)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(400)	2.9668	(1,318.64)	(1,186.70)	0.0000	4.3300	(2,103.72)	0.00	0.1586	(0.6935)	0.0000	1	(0.5349)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(2,300)	2.9668	(7,582.18)	(6,823.53)	0.0000	4.3300	(2,103.72)	0.00	0.9120	(3.9875)	0.0000	1	(3.0755)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301030.ZK	01/15/2025	SDB3260122805	0	(10,500)	2.9668	(34,614.28)	(31,150.88)	0.0000	4.3300	(2,103.72)	0.00	4.1633	(18.2036)	0.0000	1	(14.0402)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(100)	2.9668	(329.66)	(296.68)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1734)	0.0000	1	(0.1337)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(100)	2.9668	(329.66)	(296.68)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1734)	0.0000	1	(0.1337)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(300)	2.9668	(988.98)	(890.02)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5201)	0.0000	1	(0.4011)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(3,500)	2.9668	(11,538.09)	(10,383.63)	0.0000	4.3300	(2,103.72)	0.00	1.3878	(6.0679)	0.0000	1	(4.6801)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(1,655)	2.9668	(5,455.87)	(4,909.97)	0.0000	4.3300	(2,103.72)	0.00	0.6562	(2.8692)	0.0000	1	(2.2130)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(3,400)	2.9668	(11,208.43)	(10,086.95)	0.0000	4.3300	(2,103.72)	0.00	1.3481	(5.8945)	0.0000	1	(4.5464)	02/07/2025
301030.ZK	01/15/2025	SDB3260122805	0	(900)	2.9668	(2,966.94)	(2,670.07)	0.0000	4.3300	(2,103.72)	0.00	0.3569	(1.5603)	0.0000	1	(1.2034)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(1,500)	3.0963	(4,706.22)	(4,644.49)	0.0000	4.3300	(2,103.72)	0.00	0.5661	(2.7141)	0.0000	1	(2.1480)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(600)	3.0963	(1,883.14)	(1,857.80)	0.0000	4.3300	(2,103.72)	0.00	0.2265	(1.0856)	0.0000	1	(0.8591)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(300)	3.0963	(988.98)	(928.90)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5428)	0.0000	1	(0.4239)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(600)	3.0963	(1,977.96)	(1,857.80)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0856)	0.0000	1	(0.8477)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(600)	3.0963	(1,977.96)	(1,857.80)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0856)	0.0000	1	(0.8477)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(200)	3.0963	(659.32)	(619.26)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3619)	0.0000	1	(0.2826)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(600)	3.0963	(1,977.96)	(1,857.80)	0.0000	4.3300	(2,103.72)	0.00	0.2379	(1.0856)	0.0000	1	(0.8477)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(500)	3.0963	(1,648.30)	(1,548.16)	0.0000	4.3300	(2,103.72)	0.00	0.1983	(0.9047)	0.0000	1	(0.7064)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(200)	3.0963	(659.32)	(619.26)	0.0000	4.3300	(2,103.72)	0.00	0.0793	(0.3619)	0.0000	1	(0.2826)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(400)	3.0963	(1,318.64)	(1,238.53)	0.0000	4.3300	(2,103.72)	0.00	0.1586	(0.7238)	0.0000	1	(0.5652)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(2,300)	3.0963	(7,582.18)	(7,121.55)	0.0000	4.3300	(2,103.72)	0.00	0.9120	(4.1616)	0.0000	1	(3.2496)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(10,500)	3.0963	(34,614.28)	(32,511.41)	0.0000	4.3300	(2,103.72)	0.00	4.1633	(18.9986)	0.0000	1	(14.8353)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(100)	3.0963	(329.66)	(309.63)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1809)	0.0000	1	(0.1413)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(100)	3.0963	(329.66)	(309.63)	0.0000	4.3300	(2,103.72)	0.00	0.0397	(0.1809)	0.0000	1	(0.1413)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(300)	3.0963	(988.98)	(928.90)	0.0000	4.3300	(2,103.72)	0.00	0.1190	(0.5428)	0.0000	1	(0.4239)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(3,500)	3.0963	(11,538.09)	(10,837.14)	0.0000	4.3300	(2,103.72)	0.00	1.3878	(6.3329)	0.0000	1	(4.9451)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(1,655)	3.0963	(5,455.87)	(5,124.42)	0.0000	4.3300	(2,103.72)	0.00	0.6562	(2.9945)	0.0000	1	(2.3383)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(3,400)	3.0963	(11,208.43)	(10,527.51)	0.0000	4.3300	(2,103.72)	0.00	1.3481	(6.1519)	0.0000	1	(4.8038)	02/07/2025
301030.ZK	01/14/2025	SDB3260122805	0	(900)	3.0963	(2,966.94)	(2,786.69)	0.0000	4.3300	(2,103.72)	0.00	0.3569	(1.6285)	0.0000	1	(1.2716)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(300)	3.1304	(988.98)	(939.11)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5562)	0.0000	1	(0.4372)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(600)	3.1304	(1,977.96)	(1,878.22)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1124)	0.0000	1	(0.8745)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(600)	3.1304	(1,977.96)	(1,878.22)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1124)	0.0000	1	(0.8745)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(500)	3.1304	(1,648.30)	(1,565.18)	0.0000	4.3300	(2,132.13)	0.00	0.1983	(0.9270)	0.0000	1	(0.7287)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(200)	3.1304	(659.32)	(626.07)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3708)	0.0000	1	(0.2915)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(400)	3.1304	(1,318.64)	(1,252.14)	0.0000	4.3300	(2,132.13)	0.00	0.1586	(0.7416)	0.0000	1	(0.5830)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(2,300)	3.1304	(7,582.18)	(7,199.83)	0.0000	4.3300	(2,132.13)	0.00	0.9120	(4.2641)	0.0000	1	(3.3522)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(10,500)	3.1304	(34,614.28)	(32,868.77)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(19.4668)	0.0000	1	(15.3034)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(100)	3.1304	(329.66)	(313.04)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1854)	0.0000	1	(0.1457)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(100)	3.1304	(329.66)	(313.04)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1854)	0.0000	1	(0.1457)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(300)	3.1304	(988.98)	(939.11)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5562)	0.0000	1	(0.4372)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(3,500)	3.1304	(11,538.09)	(10,956.26)	0.0000	4.3300	(2,132.13)	0.00	1.3878	(6.4889)	0.0000	1	(5.1011)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(1,655)	3.1304	(5,455.87)	(5,180.74)	0.0000	4.3300	(2,132.13)	0.00	0.6562	(3.0683)	0.0000	1	(2.4121)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(3,400)	3.1304	(11,208.43)	(10,643.22)	0.0000	4.3300	(2,132.13)	0.00	1.3481	(6.3035)	0.0000	1	(4.9554)	02/07/2025
301030.ZK	01/13/2025	SDB3260122805	0	(900)	3.1304	(2,966.94)	(2,817.32)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.6886)	0.0000	1	(1.3117)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(300)	3.1991	(988.98)	(959.74)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.7052)	0.0000	3	(1.3484)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(600)	3.1991	(1,977.96)	(1,919.47)	0.0000	4.3300	(2,132.13)	0.00	0.7137	(3.4105)	0.0000	3	(2.6967)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(600)	3.1991	(1,977.96)	(1,919.47)	0.0000	4.3300	(2,132.13)	0.00	0.7137	(3.4105)	0.0000	3	(2.6967)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(200)	3.1991	(659.32)	(639.82)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1368)	0.0000	3	(0.8989)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(600)	3.1991	(1,977.96)	(1,919.47)	0.0000	4.3300	(2,132.13)	0.00	0.7137	(3.4105)	0.0000	3	(2.6967)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(500)	3.1991	(1,648.30)	(1,599.56)	0.0000	4.3300	(2,132.13)	0.00	0.5948	(2.8420)	0.0000	3	(2.2473)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(200)	3.1991	(659.32)	(639.82)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1368)	0.0000	3	(0.8989)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(400)	3.1991	(1,318.64)	(1,279.65)	0.0000	4.3300	(2,132.13)	0.00	0.4758	(2.2736)	0.0000	3	(1.7978)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(2,300)	3.1991	(7,582.18)	(7,357.97)	0.0000	4.3300	(2,132.13)	0.00	2.7359	(13.0734)	0.0000	3	(10.3375)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301030.ZK	01/10/2025	SDB3260122805	0	(10,500)	3.1991	(34,614.28)	(33,590.73)	0.0000	4.3300	(2,132.13)	0.00	12.4900	(59.6830)	0.0000	3	(47.1931)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(100)	3.1991	(329.66)	(319.91)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5684)	0.0000	3	(0.4495)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(100)	3.1991	(329.66)	(319.91)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5684)	0.0000	3	(0.4495)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(300)	3.1991	(988.98)	(959.74)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.7052)	0.0000	3	(1.3484)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(3,500)	3.1991	(11,538.09)	(11,196.91)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(19.8943)	0.0000	3	(15.7310)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(1,655)	3.1991	(5,455.87)	(5,294.54)	0.0000	4.3300	(2,132.13)	0.00	1.9687	(9.4072)	0.0000	3	(7.4385)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(3,400)	3.1991	(11,208.43)	(10,877.00)	0.0000	4.3300	(2,132.13)	0.00	4.0444	(19.3259)	0.0000	3	(15.2816)	02/07/2025
301030.ZK	01/10/2025	SDB3260122805	0	(900)	3.1991	(2,966.94)	(2,879.21)	0.0000	4.3300	(2,132.13)	0.00	1.0706	(5.1157)	0.0000	3	(4.0451)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(300)	3.1045	(988.98)	(931.36)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5516)	0.0000	1	(0.4327)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(600)	3.1045	(1,977.96)	(1,862.72)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1032)	0.0000	1	(0.8653)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(600)	3.1045	(1,977.96)	(1,862.72)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1032)	0.0000	1	(0.8653)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(200)	3.1045	(659.32)	(620.91)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3677)	0.0000	1	(0.2884)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(600)	3.1045	(1,977.96)	(1,862.72)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1032)	0.0000	1	(0.8653)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(500)	3.1045	(1,648.30)	(1,552.26)	0.0000	4.3300	(2,132.13)	0.00	0.1983	(0.9193)	0.0000	1	(0.7211)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(200)	3.1045	(659.32)	(620.91)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3677)	0.0000	1	(0.2884)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(400)	3.1045	(1,318.64)	(1,241.81)	0.0000	4.3300	(2,132.13)	0.00	0.1586	(0.7355)	0.0000	1	(0.5769)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(2,300)	3.1045	(7,582.18)	(7,140.41)	0.0000	4.3300	(2,132.13)	0.00	0.9120	(4.2290)	0.0000	1	(3.3170)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(10,500)	3.1045	(34,614.28)	(32,597.52)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(19.3061)	0.0000	1	(15.1428)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(100)	3.1045	(329.66)	(310.45)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1839)	0.0000	1	(0.1442)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(100)	3.1045	(329.66)	(310.45)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1839)	0.0000	1	(0.1442)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(300)	3.1045	(988.98)	(931.36)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5516)	0.0000	1	(0.4327)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(3,500)	3.1045	(11,538.09)	(10,865.84)	0.0000	4.3300	(2,132.13)	0.00	1.3878	(6.4354)	0.0000	1	(5.0476)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(1,655)	3.1045	(5,455.87)	(5,137.99)	0.0000	4.3300	(2,132.13)	0.00	0.6562	(3.0430)	0.0000	1	(2.3868)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(3,400)	3.1045	(11,208.43)	(10,555.39)	0.0000	4.3300	(2,132.13)	0.00	1.3481	(6.2515)	0.0000	1	(4.9034)	02/07/2025
301030.ZK	01/09/2025	SDB3260122805	0	(900)	3.1045	(2,966.94)	(2,794.07)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.6548)	0.0000	1	(1.2980)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(300)	3.1230	(988.98)	(936.89)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5549)	0.0000	1	(0.4359)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(600)	3.1230	(1,977.96)	(1,873.79)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1098)	0.0000	1	(0.8719)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(600)	3.1230	(1,977.96)	(1,873.79)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1098)	0.0000	1	(0.8719)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(200)	3.1230	(659.32)	(624.60)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3699)	0.0000	1	(0.2906)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(600)	3.1230	(1,977.96)	(1,873.79)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1098)	0.0000	1	(0.8719)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(500)	3.1230	(1,648.30)	(1,561.49)	0.0000	4.3300	(2,132.13)	0.00	0.1983	(0.9248)	0.0000	1	(0.7265)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(200)	3.1230	(659.32)	(624.60)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3699)	0.0000	1	(0.2906)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(400)	3.1230	(1,318.64)	(1,249.19)	0.0000	4.3300	(2,132.13)	0.00	0.1586	(0.7398)	0.0000	1	(0.5812)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(2,300)	3.1230	(7,582.18)	(7,182.85)	0.0000	4.3300	(2,132.13)	0.00	0.9120	(4.2541)	0.0000	1	(3.3421)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(10,500)	3.1230	(34,614.28)	(32,791.26)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(19.4209)	0.0000	1	(15.2575)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(100)	3.1230	(329.66)	(312.30)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1850)	0.0000	1	(0.1453)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(100)	3.1230	(329.66)	(312.30)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1850)	0.0000	1	(0.1453)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(300)	3.1230	(988.98)	(936.89)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5549)	0.0000	1	(0.4359)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(3,500)	3.1230	(11,538.09)	(10,930.42)	0.0000	4.3300	(2,132.13)	0.00	1.3878	(6.4736)	0.0000	1	(5.0858)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(1,655)	3.1230	(5,455.87)	(5,168.53)	0.0000	4.3300	(2,132.13)	0.00	0.6562	(3.0611)	0.0000	1	(2.4049)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(3,400)	3.1230	(11,208.43)	(10,618.12)	0.0000	4.3300	(2,132.13)	0.00	1.3481	(6.2887)	0.0000	1	(4.9405)	02/07/2025
301030.ZK	01/08/2025	SDB3260122805	0	(900)	3.1230	(2,966.94)	(2,810.68)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.6646)	0.0000	1	(1.3078)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(300)	3.1879	(988.98)	(956.38)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5664)	0.0000	1	(0.4475)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(600)	3.1879	(1,977.96)	(1,912.75)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1328)	0.0000	1	(0.8949)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(600)	3.1879	(1,977.96)	(1,912.75)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1328)	0.0000	1	(0.8949)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(200)	3.1879	(659.32)	(637.58)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3776)	0.0000	1	(0.2983)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(600)	3.1879	(1,977.96)	(1,912.75)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1328)	0.0000	1	(0.8949)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(500)	3.1879	(1,648.30)	(1,593.96)	0.0000	4.3300	(2,132.13)	0.00	0.1983	(0.9440)	0.0000	1	(0.7458)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(200)	3.1879	(659.32)	(637.58)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3776)	0.0000	1	(0.2983)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(400)	3.1879	(1,318.64)	(1,275.17)	0.0000	4.3300	(2,132.13)	0.00	0.1586	(0.7552)	0.0000	1	(0.5966)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(2,300)	3.1879	(7,582.18)	(7,332.22)	0.0000	4.3300	(2,132.13)	0.00	0.9120	(4.3426)	0.0000	1	(3.4306)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(10,500)	3.1879	(34,614.28)	(33,473.17)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(19.8247)	0.0000	1	(15.6614)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(100)	3.1879	(329.66)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
301030.ZK	01/07/2025	SDB3260122805	0	(100)	3.1879	(329.66)	(318.79)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1888)	0.0000	1	(0.1492)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(300)	3.1879	(988.98)	(956.38)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5664)	0.0000	1	(0.4475)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(3,500)	3.1879	(11,538.09)	(11,157.72)	0.0000	4.3300	(2,132.13)	0.00	1.3878	(6.6082)	0.0000	1	(5.2205)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(1,655)	3.1879	(5,455.87)	(5,276.01)	0.0000	4.3300	(2,132.13)	0.00	0.6562	(3.1248)	0.0000	1	(2.4685)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(3,400)	3.1879	(11,208.43)	(10,838.93)	0.0000	4.3300	(2,132.13)	0.00	1.3481	(6.4194)	0.0000	1	(5.0713)	02/07/2025
301030.ZK	01/07/2025	SDB3260122805	0	(900)	3.1879	(2,966.94)	(2,869.13)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.6993)	0.0000	1	(1.3424)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(300)	3.2966	(988.98)	(988.98)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5857)	0.0000	1	(0.4668)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(600)	3.2966	(1,977.96)	(1,977.96)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1715)	0.0000	1	(0.9336)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(600)	3.2966	(1,977.96)	(1,977.96)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1715)	0.0000	1	(0.9336)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(200)	3.2966	(659.32)	(659.32)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3905)	0.0000	1	(0.3112)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(600)	3.2966	(1,977.96)	(1,977.96)	0.0000	4.3300	(2,132.13)	0.00	0.2379	(1.1715)	0.0000	1	(0.9336)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(500)	3.2966	(1,648.30)	(1,648.30)	0.0000	4.3300	(2,132.13)	0.00	0.1983	(0.9762)	0.0000	1	(0.7780)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(200)	3.2966	(659.32)	(659.32)	0.0000	4.3300	(2,132.13)	0.00	0.0793	(0.3905)	0.0000	1	(0.3112)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(400)	3.2966	(1,318.64)	(1,318.64)	0.0000	4.3300	(2,132.13)	0.00	0.1586	(0.7810)	0.0000	1	(0.6224)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(2,300)	3.2966	(7,582.18)	(7,582.18)	0.0000	4.3300	(2,132.13)	0.00	0.9120	(4.4906)	0.0000	1	(3.5786)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(10,500)	3.2966	(34,614.28)	(34,614.28)	0.0000	4.3300	(2,132.13)	0.00	4.1633	(20.5006)	0.0000	1	(16.3372)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(100)	3.2966	(329.66)	(329.66)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1952)	0.0000	1	(0.1556)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(100)	3.2966	(329.66)	(329.66)	0.0000	4.3300	(2,132.13)	0.00	0.0397	(0.1952)	0.0000	1	(0.1556)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(300)	3.2966	(988.98)	(988.98)	0.0000	4.3300	(2,132.13)	0.00	0.1190	(0.5857)	0.0000	1	(0.4668)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(3,500)	3.2966	(11,538.09)	(11,538.09)	0.0000	4.3300	(2,132.13)	0.00	1.3878	(6.8335)	0.0000	1	(5.4457)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(1,655)	3.2966	(5,455.87)	(5,455.87)	0.0000	4.3300	(2,132.13)	0.00	0.6562	(3.2313)	0.0000	1	(2.5751)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(3,400)	3.2966	(11,208.43)	(11,208.43)	0.0000	4.3300	(2,132.13)	0.00	1.3481	(6.6383)	0.0000	1	(5.2901)	02/07/2025
301030.ZK	01/06/2025	SDB3260122805	0	(900)	3.2966	(2,966.94)	(2,966.94)	0.0000	4.3300	(2,132.13)	0.00	0.3569	(1.7572)	0.0000	1	(1.4003)	02/07/2025
TOTAL SUZHOU SHIJING ENVIRONMENTAL TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND													127.6181	(595.0679)	0.0000	(467.4499)	
SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688698.SH	01/17/2025	SDB3264649823	0	(663)	6.7786	(3,983.78)	(4,494.21)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(2.1847)	0.0000	1	(1.7055)	02/07/2025
688698.SH	01/17/2025	SDB3264649823	0	(637)	6.7786	(3,827.55)	(4,317.97)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(2.0990)	0.0000	1	(1.6386)	02/07/2025
688698.SH	01/16/2025	SDB3264649823	0	(663)	6.2837	(3,983.78)	(4,166.12)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(2.0252)	0.0000	1	(1.5460)	02/07/2025
688698.SH	01/16/2025	SDB3264649823	0	(637)	6.2837	(3,827.55)	(4,002.74)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.9458)	0.0000	1	(1.4854)	02/07/2025
688698.SH	01/15/2025	SDB3264649823	0	(663)	6.4964	(3,983.78)	(4,307.11)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(2.0937)	0.0000	1	(1.6146)	02/07/2025
688698.SH	01/15/2025	SDB3264649823	0	(637)	6.4964	(3,827.55)	(4,138.20)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(2.0116)	0.0000	1	(1.5513)	02/07/2025
688698.SH	01/14/2025	SDB3264649823	0	(663)	6.4987	(3,983.78)	(4,308.67)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(2.0945)	0.0000	1	(1.6153)	02/07/2025
688698.SH	01/14/2025	SDB3264649823	0	(637)	6.4987	(3,827.55)	(4,139.70)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(2.0124)	0.0000	1	(1.5520)	02/07/2025
688698.SH	01/13/2025	SDB3264649823	0	(663)	6.1328	(3,983.78)	(4,066.03)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(1.9765)	0.0000	1	(1.4974)	02/07/2025
688698.SH	01/13/2025	SDB3264649823	0	(637)	6.1328	(3,827.55)	(3,906.58)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.8990)	0.0000	1	(1.4387)	02/07/2025
688698.SH	01/10/2025	SDB3264649823	0	(663)	5.9239	(3,983.78)	(3,927.54)	0.0000	4.3300	(1,750.00)	0.00	1.4375	(5.7277)	0.0000	3	(4.2902)	02/07/2025
688698.SH	01/10/2025	SDB3264649823	0	(637)	5.9239	(3,827.55)	(3,773.52)	0.0000	4.3300	(1,750.00)	0.00	1.3811	(5.5030)	0.0000	3	(4.1219)	02/07/2025
688698.SH	01/09/2025	SDB3264649823	0	(663)	5.4791	(3,983.78)	(3,632.67)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(1.7659)	0.0000	1	(1.2867)	02/07/2025
688698.SH	01/09/2025	SDB3264649823	0	(637)	5.4791	(3,827.55)	(3,490.21)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.6966)	0.0000	1	(1.2363)	02/07/2025
688698.SH	01/09/2025	SDB3264649823	0	(200)	5.4791	(1,201.74)	(1,095.83)	0.0000	4.3300	(1,750.00)	0.00	0.1445	(0.5327)	0.0000	1	(0.3882)	02/07/2025
688698.SH	01/08/2025	SDB3264649823	0	(663)	5.5494	(3,983.78)	(3,679.24)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(1.7885)	0.0000	1	(1.3094)	02/07/2025
688698.SH	01/08/2025	SDB3264649823	0	(637)	5.5494	(3,827.55)	(3,534.96)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.7184)	0.0000	1	(1.2580)	02/07/2025
688698.SH	01/08/2025	SDB3264649823	0	(200)	5.5494	(1,201.74)	(1,109.88)	0.0000	4.3300	(1,750.00)	0.00	0.1445	(0.5395)	0.0000	1	(0.3950)	02/07/2025
688698.SH	01/07/2025	SDB3264649823	0	(663)	5.9440	(3,983.78)	(3,940.90)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(1.9157)	0.0000	1	(1.4366)	02/07/2025
688698.SH	01/07/2025	SDB3264649823	0	(637)	5.9440	(3,827.55)	(3,786.36)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.8406)	0.0000	1	(1.3802)	02/07/2025
688698.SH	01/07/2025	SDB3264649823	0	(200)	5.9440	(1,201.74)	(1,188.81)	0.0000	4.3300	(1,750.00)	0.00	0.1445	(0.5779)	0.0000	1	(0.4334)	02/07/2025
688698.SH	01/06/2025	SDB3264649823	0	(663)	6.0087	(3,983.78)	(3,983.78)	0.0000	4.3300	(1,750.00)	0.00	0.4792	(1.9366)	0.0000	1	(1.4574)	02/07/2025
688698.SH	01/06/2025	SDB3264649823	0	(637)	6.0087	(3,827.55)	(3,827.55)	0.0000	4.3300	(1,750.00)	0.00	0.4604	(1.8606)	0.0000	1	(1.4002)	02/07/2025
688698.SH	01/06/2025	SDB3264649823	0	(200)	6.0087	(1,201.74)	(1,201.74)	0.0000	4.3300	(1,750.00)	0.00	0.1445	(0.5842)	0.0000	1	(0.4396)	02/07/2025
TOTAL SUZHOU VEICHI ELECTRIC CO., LTD. CMN CLASS A SERIES NORTHBOUND													11.8525	(48.3303)	0.0000	(36.4778)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
688266.SH	01/17/2025	SDB3260123488	0	(2,578)	8.6352	(21,841.27)	(22,261.62)	0.0000	4.3300	(1,638.12)	0.00	2.6270	(10.1298)	0.0000	1	(7.5028)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(8,179)	8.6352	(69,498.84)	(70,627.53)	0.0000	4.3300	(1,638.12)	0.00	8.3592	(32.1379)	0.0000	1	(23.7787)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(204)	8.6352	(1,690.82)	(1,761.59)	0.0000	4.3300	(1,638.12)	0.00	0.2034	(0.8016)	0.0000	1	(0.5982)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(623)	8.6352	(5,096.14)	(5,379.75)	0.0000	4.3300	(1,638.12)	0.00	0.6130	(2.4480)	0.0000	1	(1.8350)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(431)	8.6352	(3,641.66)	(3,721.78)	0.0000	4.3300	(1,638.12)	0.00	0.4380	(1.6935)	0.0000	1	(1.2555)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(905)	8.6352	(7,566.86)	(7,814.88)	0.0000	4.3300	(1,638.12)	0.00	0.9101	(3.5560)	0.0000	1	(2.6459)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,467)	8.6352	(12,232.78)	(12,667.88)	0.0000	4.3300	(1,638.12)	0.00	1.4713	(5.7643)	0.0000	1	(4.2930)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(504)	8.6352	(4,250.20)	(4,352.15)	0.0000	4.3300	(1,638.12)	0.00	0.5112	(1.9804)	0.0000	1	(1.4692)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(667)	8.6352	(5,676.47)	(5,759.70)	0.0000	4.3300	(1,638.12)	0.00	0.6828	(2.6209)	0.0000	1	(1.9381)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,871)	8.6352	(24,287.49)	(24,791.74)	0.0000	4.3300	(1,638.12)	0.00	2.9212	(11.2811)	0.0000	1	(8.3598)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,296)	8.6352	(11,027.87)	(11,191.26)	0.0000	4.3300	(1,638.12)	0.00	1.3264	(5.0924)	0.0000	1	(3.7660)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(4,231)	8.6352	(36,002.24)	(36,535.65)	0.0000	4.3300	(1,638.12)	0.00	4.3303	(16.6249)	0.0000	1	(12.2947)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(695)	8.6352	(5,913.86)	(6,001.48)	0.0000	4.3300	(1,638.12)	0.00	0.7113	(2.7309)	0.0000	1	(2.0196)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(654)	8.6352	(5,564.99)	(5,647.44)	0.0000	4.3300	(1,638.12)	0.00	0.6693	(2.5698)	0.0000	1	(1.9004)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(4,229)	8.6352	(35,985.22)	(36,518.38)	0.0000	4.3300	(1,638.12)	0.00	4.3282	(16.6171)	0.0000	1	(12.2889)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,400)	8.6352	(11,912.82)	(12,089.32)	0.0000	4.3300	(1,638.12)	0.00	1.4328	(5.5010)	0.0000	1	(4.0682)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(652)	8.6352	(5,547.97)	(5,630.17)	0.0000	4.3300	(1,638.12)	0.00	0.6673	(2.5619)	0.0000	1	(1.8946)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,248)	8.6352	(10,619.43)	(10,776.76)	0.0000	4.3300	(1,638.12)	0.00	1.2773	(4.9038)	0.0000	1	(3.6265)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,796)	8.6352	(15,282.44)	(15,508.87)	0.0000	4.3300	(1,638.12)	0.00	1.8381	(7.0571)	0.0000	1	(5.2189)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(404)	8.6352	(3,437.70)	(3,488.63)	0.0000	4.3300	(1,638.12)	0.00	0.4135	(1.5874)	0.0000	1	(1.1740)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(919)	8.6352	(7,819.91)	(7,935.77)	0.0000	4.3300	(1,638.12)	0.00	0.9406	(3.6110)	0.0000	1	(2.6705)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,200)	8.6352	(18,720.14)	(18,997.50)	0.0000	4.3300	(1,638.12)	0.00	2.2516	(8.6445)	0.0000	1	(6.3929)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(674)	8.6352	(5,735.17)	(5,820.14)	0.0000	4.3300	(1,638.12)	0.00	0.6898	(2.6484)	0.0000	1	(1.9585)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(3,526)	8.6352	(30,003.28)	(30,447.81)	0.0000	4.3300	(1,638.12)	0.00	3.6087	(13.8548)	0.0000	1	(10.2460)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,648)	8.6352	(14,023.09)	(14,230.86)	0.0000	4.3300	(1,638.12)	0.00	1.6867	(6.4755)	0.0000	1	(4.7888)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,988)	8.6352	(16,916.20)	(17,166.83)	0.0000	4.3300	(1,638.12)	0.00	2.0346	(7.8115)	0.0000	1	(5.7768)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(3,900)	8.6352	(33,185.71)	(33,677.39)	0.0000	4.3300	(1,638.12)	0.00	3.9915	(15.3243)	0.0000	1	(11.3328)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(6,000)	8.6352	(51,054.94)	(51,811.37)	0.0000	4.3300	(1,638.12)	0.00	6.1408	(23.5759)	0.0000	1	(17.4351)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(400)	8.6352	(3,403.66)	(3,454.09)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1.5717)	0.0000	1	(1.1623)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,029)	8.6352	(8,755.92)	(8,885.65)	0.0000	4.3300	(1,638.12)	0.00	1.0531	(4.0433)	0.0000	1	(2.9901)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,295)	8.6352	(11,019.36)	(11,182.62)	0.0000	4.3300	(1,638.12)	0.00	1.3254	(5.0885)	0.0000	1	(3.7631)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(208)	8.6352	(1,769.90)	(1,796.13)	0.0000	4.3300	(1,638.12)	0.00	0.2129	(0.8173)	0.0000	1	(0.6044)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,530)	8.6352	(21,528.16)	(21,847.13)	0.0000	4.3300	(1,638.12)	0.00	2.5894	(9.9412)	0.0000	1	(7.3518)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(3,390)	8.6352	(28,846.04)	(29,273.42)	0.0000	4.3300	(1,638.12)	0.00	3.4695	(13.3204)	0.0000	1	(9.8508)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,800)	8.6352	(23,825.64)	(24,178.64)	0.0000	4.3300	(1,638.12)	0.00	2.8657	(11.0021)	0.0000	1	(8.1364)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(600)	8.6352	(5,105.49)	(5,181.14)	0.0000	4.3300	(1,638.12)	0.00	0.6141	(2.3576)	0.0000	1	(1.7435)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,324)	8.6352	(19,775.28)	(20,068.27)	0.0000	4.3300	(1,638.12)	0.00	2.3785	(9.1317)	0.0000	1	(6.7532)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(400)	8.6352	(3,403.66)	(3,454.09)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1.5717)	0.0000	1	(1.1623)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(411)	8.6352	(3,497.26)	(3,549.08)	0.0000	4.3300	(1,638.12)	0.00	0.4206	(1.6149)	0.0000	1	(1.1943)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,689)	8.6352	(22,881.12)	(23,220.13)	0.0000	4.3300	(1,638.12)	0.00	2.7521	(10.5659)	0.0000	1	(7.8138)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(300)	8.6352	(2,552.75)	(2,590.57)	0.0000	4.3300	(1,638.12)	0.00	0.3070	(1.1788)	0.0000	1	(0.8718)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(500)	8.6352	(4,254.58)	(4,317.61)	0.0000	4.3300	(1,638.12)	0.00	0.5117	(1.9647)	0.0000	1	(1.4529)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(3,600)	8.6352	(30,632.96)	(31,086.82)	0.0000	4.3300	(1,638.12)	0.00	3.6845	(14.1455)	0.0000	1	(10.4611)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(2,800)	8.6352	(23,825.64)	(24,178.64)	0.0000	4.3300	(1,638.12)	0.00	2.8657	(11.0021)	0.0000	1	(8.1364)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(1,200)	8.6352	(10,210.99)	(10,362.27)	0.0000	4.3300	(1,638.12)	0.00	1.2282	(4.7152)	0.0000	1	(3.4870)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(900)	8.6352	(7,658.24)	(7,771.71)	0.0000	4.3300	(1,638.12)	0.00	0.9211	(3.5364)	0.0000	1	(2.6153)	02/07/2025
688266.SH	01/17/2025	SDB3260123488	0	(400)	8.6352	(3,403.66)	(3,454.09)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1.5717)	0.0000	1	(1.1623)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(204)	8.3085	(1,690.82)	(1,694.94)	0.0000	4.3300	(1,638.12)	0.00	0.2034	(0.7713)	0.0000	1	(0.5679)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(623)	8.3085	(5,096.14)	(5,176.21)	0.0000	4.3300	(1,638.12)	0.00	0.6130	(2.3553)	0.0000	1	(1.7424)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(431)	8.3085	(3,641.66)	(3,580.97)	0.0000	4.3300	(1,638.12)	0.00	0.4380	(1.6295)	0.0000	1	(1.1915)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(905)	8.3085	(7,566.86)	(7,519.21)	0.0000	4.3300	(1,638.12)	0.00	0.9101	(3.4215)	0.0000	1	(2.5114)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,467)	8.3085	(12,232.78)	(12,188.59)	0.0000	4.3300	(1,638.12)	0.00	1.4713	(5.5462)	0.0000	1	(4.0749)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0</														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/16/2025	SDB3260123488	0	(667)	8.3085	(5,676.47)	(5,541.78)	0.0000	4.3300	(1,638.12)	0.00	0.6828	(2,5217)	0.0000	1	(1.8389)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,871)	8.3085	(24,287.49)	(23,853.75)	0.0000	4.3300	(1,638.12)	0.00	2.9212	(10,8543)	0.0000	1	(7.9330)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,296)	8.3085	(11,027.87)	(10,767.84)	0.0000	4.3300	(1,638.12)	0.00	1.3264	(4,8997)	0.0000	1	(3.5733)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(4,231)	8.3085	(36,002.24)	(35,153.34)	0.0000	4.3300	(1,638.12)	0.00	4.3303	(15,9959)	0.0000	1	(11.6657)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(695)	8.3085	(5,913.86)	(5,774.42)	0.0000	4.3300	(1,638.12)	0.00	0.7113	(2,6276)	0.0000	1	(1.9162)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(654)	8.3085	(5,564.99)	(5,433.77)	0.0000	4.3300	(1,638.12)	0.00	0.6693	(2,4725)	0.0000	1	(1.8032)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(4,229)	8.3085	(35,985.22)	(35,136.72)	0.0000	4.3300	(1,638.12)	0.00	4.3282	(15,9884)	0.0000	1	(11.6602)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,400)	8.3085	(11,912.82)	(11,631.92)	0.0000	4.3300	(1,638.12)	0.00	1.4328	(5,2929)	0.0000	1	(3.8601)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(652)	8.3085	(5,547.97)	(5,417.15)	0.0000	4.3300	(1,638.12)	0.00	0.6673	(2,4650)	0.0000	1	(1.7977)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,248)	8.3085	(10,619.43)	(10,369.03)	0.0000	4.3300	(1,638.12)	0.00	1.2773	(4,7183)	0.0000	1	(3.4410)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,796)	8.3085	(15,282.44)	(14,922.10)	0.0000	4.3300	(1,638.12)	0.00	1.8381	(6,7901)	0.0000	1	(4.9519)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(404)	8.3085	(3,437.70)	(3,356.64)	0.0000	4.3300	(1,638.12)	0.00	0.4135	(1,5274)	0.0000	1	(1.1139)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(919)	8.3085	(7,819.91)	(7,635.53)	0.0000	4.3300	(1,638.12)	0.00	0.9406	(3,4744)	0.0000	1	(2.5339)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,200)	8.3085	(18,720.14)	(18,278.74)	0.0000	4.3300	(1,638.12)	0.00	2.2516	(8,3174)	0.0000	1	(6.0658)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(674)	8.3085	(5,735.17)	(5,599.94)	0.0000	4.3300	(1,638.12)	0.00	0.6898	(2,5482)	0.0000	1	(1.8583)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(3,526)	8.3085	(30,003.28)	(29,295.83)	0.0000	4.3300	(1,638.12)	0.00	3.6087	(13,3306)	0.0000	1	(9.7219)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,648)	8.3085	(14,023.09)	(13,692.44)	0.0000	4.3300	(1,638.12)	0.00	1.6867	(6,2305)	0.0000	1	(4.5438)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,988)	8.3085	(16,916.20)	(16,517.33)	0.0000	4.3300	(1,638.12)	0.00	2.0346	(7,5159)	0.0000	1	(5.4813)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(3,900)	8.3085	(33,185.71)	(32,403.22)	0.0000	4.3300	(1,638.12)	0.00	3.9915	(14,7445)	0.0000	1	(10.7530)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(6,000)	8.3085	(51,054.94)	(49,851.10)	0.0000	4.3300	(1,638.12)	0.00	6.1408	(22,6839)	0.0000	1	(16.5431)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(400)	8.3085	(3,403.66)	(3,323.41)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1,5123)	0.0000	1	(1.1029)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,029)	8.3085	(8,755.92)	(8,549.46)	0.0000	4.3300	(1,638.12)	0.00	1.0531	(3,8903)	0.0000	1	(2.8371)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,295)	8.3085	(11,019.36)	(10,759.53)	0.0000	4.3300	(1,638.12)	0.00	1.3254	(4,8959)	0.0000	1	(3.5706)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(208)	8.3085	(1,769.90)	(1,728.17)	0.0000	4.3300	(1,638.12)	0.00	0.2129	(0,7864)	0.0000	1	(0.5735)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,530)	8.3085	(21,528.16)	(21,020.55)	0.0000	4.3300	(1,638.12)	0.00	2.5894	(9,5650)	0.0000	1	(6.9757)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(3,390)	8.3085	(28,846.04)	(28,165.87)	0.0000	4.3300	(1,638.12)	0.00	3.4695	(12,8164)	0.0000	1	(9.3469)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,800)	8.3085	(23,825.64)	(23,263.85)	0.0000	4.3300	(1,638.12)	0.00	2.8657	(10,5858)	0.0000	1	(7.7201)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(600)	8.3085	(5,105.49)	(4,985.11)	0.0000	4.3300	(1,638.12)	0.00	0.6141	(2,2684)	0.0000	1	(1.6543)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,324)	8.3085	(19,775.28)	(19,308.99)	0.0000	4.3300	(1,638.12)	0.00	2.3785	(8,7862)	0.0000	1	(6.4077)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(400)	8.3085	(3,403.66)	(3,323.41)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1,5123)	0.0000	1	(1.1029)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(411)	8.3085	(3,497.26)	(3,414.80)	0.0000	4.3300	(1,638.12)	0.00	0.4206	(1,5538)	0.0000	1	(1.1332)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,689)	8.3085	(22,881.12)	(22,341.60)	0.0000	4.3300	(1,638.12)	0.00	2.7521	(10,1662)	0.0000	1	(7.4141)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(300)	8.3085	(2,552.75)	(2,492.56)	0.0000	4.3300	(1,638.12)	0.00	0.3070	(1,1342)	0.0000	1	(0.8272)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(500)	8.3085	(4,254.58)	(4,154.26)	0.0000	4.3300	(1,638.12)	0.00	0.5117	(1,8903)	0.0000	1	(1.3786)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(3,600)	8.3085	(30,632.96)	(29,910.66)	0.0000	4.3300	(1,638.12)	0.00	3.6845	(13,6103)	0.0000	1	(9.9259)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(2,800)	8.3085	(23,825.64)	(23,263.85)	0.0000	4.3300	(1,638.12)	0.00	2.8657	(10,5858)	0.0000	1	(7.7201)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(1,200)	8.3085	(10,210.99)	(9,970.22)	0.0000	4.3300	(1,638.12)	0.00	1.2282	(4,5368)	0.0000	1	(3.3086)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(900)	8.3085	(7,658.24)	(7,477.67)	0.0000	4.3300	(1,638.12)	0.00	0.9211	(3,4026)	0.0000	1	(2.4815)	02/07/2025
688266.SH	01/16/2025	SDB3260123488	0	(400)	8.3085	(3,403.66)	(3,323.41)	0.0000	4.3300	(1,638.12)	0.00	0.4094	(1,5123)	0.0000	1	(1.1029)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(204)	8.0532	(1,690.82)	(1,642.85)	0.0000	4.3300	(1,695.44)	0.00	0.2034	(0,7737)	0.0000	1	(0.5703)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(623)	8.0532	(5,096.14)	(5,017.14)	0.0000	4.3300	(1,695.44)	0.00	0.6130	(2,3628)	0.0000	1	(1.7499)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(431)	8.0532	(3,641.66)	(3,470.92)	0.0000	4.3300	(1,695.44)	0.00	0.4380	(1,6346)	0.0000	1	(1.1966)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(905)	8.0532	(7,566.86)	(7,288.14)	0.0000	4.3300	(1,695.44)	0.00	0.9101	(3,4324)	0.0000	1	(2.5223)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,467)	8.0532	(12,232.78)	(11,814.03)	0.0000	4.3300	(1,695.44)	0.00	1.4713	(5,5639)	0.0000	1	(4.0925)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(504)	8.0532	(4,250.20)	(4,058.81)	0.0000	4.3300	(1,695.44)	0.00	0.5112	(1,9115)	0.0000	1	(1.4003)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(667)	8.0532	(5,676.47)	(5,371.48)	0.0000	4.3300	(1,695.44)	0.00	0.6828	(2,5297)	0.0000	1	(1.8470)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,871)	8.0532	(24,287.49)	(23,120.71)	0.0000	4.3300	(1,695.44)	0.00	2.9212	(10,8888)	0.0000	1	(7.9676)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,296)	8.0532	(11,027.87)	(10,436.93)	0.0000	4.3300	(1,695.44)	0.00	1.3264	(4,9153)	0.0000	1	(3.5889)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(4,231)	8.0532	(36,002.24)	(34,073.04)	0.0000	4.3300	(1,695.44)	0.00	4.3303	(16,0469)	0.0000	1	(11.7166)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(695)	8.0532	(5,913.86)	(5,596.97)	0.0000	4.3300	(1,695.44)	0.00	0.7113	(2,6359)	0.0000	1	(1.9246)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(654)	8.0532	(5,564.99)	(5,266.79)	0.0000	4.3300	(1,695.44)	0.00	0.6693	(2,4804)	0.0000	1	(1.8111)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(4,229)	8.0532	(35,985.22)	(34,056.94)	0.0000	4.3300	(1,695.44)	0.00	4.3282	(16,0393)	0.0000	1	(11.7110)	02/07/2025
688266.SH	01/15/2025	SDB3260123															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/15/2025	SDB3260123488	0	(652)	8.0532	(5,547.97)	(5,250.68)	0.0000	4.3300	(1,695.44)	0.00	0.6673	(2.4728)	0.0000	1	(1.8055)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,248)	8.0532	(10,619.43)	(10,050.38)	0.0000	4.3300	(1,695.44)	0.00	1.2773	(4.7333)	0.0000	1	(3.4560)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,796)	8.0532	(15,282.44)	(14,463.53)	0.0000	4.3300	(1,695.44)	0.00	1.8381	(6.8117)	0.0000	1	(4.9735)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(404)	8.0532	(3,437.70)	(3,253.49)	0.0000	4.3300	(1,695.44)	0.00	0.4135	(1.5322)	0.0000	1	(1.1188)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(919)	8.0532	(7,819.91)	(7,400.88)	0.0000	4.3300	(1,695.44)	0.00	0.9406	(3.4855)	0.0000	1	(2.5449)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,200)	8.0532	(18,720.14)	(17,717.02)	0.0000	4.3300	(1,695.44)	0.00	2.2516	(8.3439)	0.0000	1	(6.0923)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(674)	8.0532	(5,735.17)	(5,427.85)	0.0000	4.3300	(1,695.44)	0.00	0.6898	(2.5563)	0.0000	1	(1.8665)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(3,526)	8.0532	(30,003.28)	(28,395.54)	0.0000	4.3300	(1,695.44)	0.00	3.6087	(13.3730)	0.0000	1	(9.7643)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,648)	8.0532	(14,023.09)	(13,271.66)	0.0000	4.3300	(1,695.44)	0.00	1.6867	(6.2503)	0.0000	1	(4.5637)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,988)	8.0532	(16,916.20)	(16,009.74)	0.0000	4.3300	(1,695.44)	0.00	2.0346	(7.5399)	0.0000	1	(5.5052)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(3,900)	8.0532	(33,185.71)	(31,407.44)	0.0000	4.3300	(1,695.44)	0.00	3.9915	(14.7915)	0.0000	1	(10.8000)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(6,000)	8.0532	(51,054.94)	(48,319.13)	0.0000	4.3300	(1,695.44)	0.00	6.1408	(22.7561)	0.0000	1	(16.6153)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(400)	8.0532	(3,403.66)	(3,221.28)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5171)	0.0000	1	(1.1077)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,029)	8.0532	(8,755.92)	(8,286.73)	0.0000	4.3300	(1,695.44)	0.00	1.0531	(3.9027)	0.0000	1	(2.8495)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,295)	8.0532	(11,019.36)	(10,428.88)	0.0000	4.3300	(1,695.44)	0.00	1.3254	(4.9115)	0.0000	1	(3.5861)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(208)	8.0532	(1,769.90)	(1,675.06)	0.0000	4.3300	(1,695.44)	0.00	0.2129	(0.7889)	0.0000	1	(0.5760)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,530)	8.0532	(21,528.16)	(20,374.57)	0.0000	4.3300	(1,695.44)	0.00	2.5894	(9.5955)	0.0000	1	(7.0061)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(3,390)	8.0532	(28,846.04)	(27,300.31)	0.0000	4.3300	(1,695.44)	0.00	3.4695	(12.8572)	0.0000	1	(9.3877)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,800)	8.0532	(23,825.64)	(22,548.93)	0.0000	4.3300	(1,695.44)	0.00	2.8657	(10.6195)	0.0000	1	(7.7538)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(5,724)	8.0532	(48,706.41)	(46,096.45)	0.0000	4.3300	(1,695.44)	0.00	5.8583	(21.7093)	0.0000	1	(15.8510)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(600)	8.0532	(5,105.49)	(4,831.91)	0.0000	4.3300	(1,695.44)	0.00	0.6141	(2.2756)	0.0000	1	(1.6615)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(376)	8.0532	(3,199.44)	(3,028.00)	0.0000	4.3300	(1,695.44)	0.00	0.3848	(1.4260)	0.0000	1	(1.0412)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,324)	8.0532	(19,775.28)	(18,715.61)	0.0000	4.3300	(1,695.44)	0.00	2.3785	(8.8142)	0.0000	1	(6.4357)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,900)	8.0532	(24,676.55)	(23,354.25)	0.0000	4.3300	(1,695.44)	0.00	2.9680	(10.9988)	0.0000	1	(8.0307)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(400)	8.0532	(3,403.66)	(3,221.28)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5171)	0.0000	1	(1.1077)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(411)	8.0532	(3,497.26)	(3,309.86)	0.0000	4.3300	(1,695.44)	0.00	0.4206	(1.5588)	0.0000	1	(1.1382)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,689)	8.0532	(22,881.12)	(21,655.03)	0.0000	4.3300	(1,695.44)	0.00	2.7521	(10.1985)	0.0000	1	(7.4464)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(300)	8.0532	(2,552.75)	(2,415.96)	0.0000	4.3300	(1,695.44)	0.00	0.3070	(1.1378)	0.0000	1	(0.8308)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(500)	8.0532	(4,254.58)	(4,026.59)	0.0000	4.3300	(1,695.44)	0.00	0.5117	(1.8963)	0.0000	1	(1.3846)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(3,600)	8.0532	(30,632.96)	(28,991.48)	0.0000	4.3300	(1,695.44)	0.00	3.6845	(13.6537)	0.0000	1	(9.9692)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(2,800)	8.0532	(23,825.64)	(22,548.93)	0.0000	4.3300	(1,695.44)	0.00	2.8657	(10.6195)	0.0000	1	(7.7538)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(1,200)	8.0532	(10,210.99)	(9,663.83)	0.0000	4.3300	(1,695.44)	0.00	1.2282	(4.5512)	0.0000	1	(3.3231)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(900)	8.0532	(7,658.24)	(7,247.87)	0.0000	4.3300	(1,695.44)	0.00	0.9211	(3.4134)	0.0000	1	(2.4923)	02/07/2025
688266.SH	01/15/2025	SDB3260123488	0	(400)	8.0532	(3,403.66)	(3,221.28)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5171)	0.0000	1	(1.1077)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(204)	8.0796	(1,690.82)	(1,648.23)	0.0000	4.3300	(1,695.44)	0.00	0.2034	(0.7762)	0.0000	1	(0.5729)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(623)	8.0796	(5,096.14)	(5,033.56)	0.0000	4.3300	(1,695.44)	0.00	0.6130	(2.3706)	0.0000	1	(1.7576)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(431)	8.0796	(3,641.66)	(3,482.29)	0.0000	4.3300	(1,695.44)	0.00	0.4380	(1.6400)	0.0000	1	(1.2020)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(905)	8.0796	(7,566.86)	(7,312.00)	0.0000	4.3300	(1,695.44)	0.00	0.9101	(3.4436)	0.0000	1	(2.5335)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,467)	8.0796	(12,232.78)	(11,852.71)	0.0000	4.3300	(1,695.44)	0.00	1.4713	(5.5821)	0.0000	1	(4.1108)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(504)	8.0796	(4,250.20)	(4,072.10)	0.0000	4.3300	(1,695.44)	0.00	0.5112	(1.9178)	0.0000	1	(1.4066)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(667)	8.0796	(5,676.47)	(5,389.07)	0.0000	4.3300	(1,695.44)	0.00	0.6828	(2.5380)	0.0000	1	(1.8553)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,871)	8.0796	(24,287.49)	(23,196.41)	0.0000	4.3300	(1,695.44)	0.00	2.9212	(10.9245)	0.0000	1	(8.0032)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,296)	8.0796	(11,027.87)	(10,471.11)	0.0000	4.3300	(1,695.44)	0.00	1.3264	(4.9314)	0.0000	1	(3.6050)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(4,231)	8.0796	(36,002.24)	(34,184.61)	0.0000	4.3300	(1,695.44)	0.00	4.3303	(16.0994)	0.0000	1	(11.7691)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(695)	8.0796	(5,913.86)	(5,615.29)	0.0000	4.3300	(1,695.44)	0.00	0.7113	(2.6445)	0.0000	1	(1.9332)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(654)	8.0796	(5,564.99)	(5,284.03)	0.0000	4.3300	(1,695.44)	0.00	0.6693	(2.4885)	0.0000	1	(1.8192)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(4,229)	8.0796	(35,985.22)	(34,168.45)	0.0000	4.3300	(1,695.44)	0.00	4.3282	(16.0918)	0.0000	1	(11.7636)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,400)	8.0796	(11,912.82)	(11,311.38)	0.0000	4.3300	(1,695.44)	0.00	1.4328	(5.3271)	0.0000	1	(3.8943)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(652)	8.0796	(5,547.97)	(5,267.87)	0.0000	4.3300	(1,695.44)	0.00	0.6673	(2.4809)	0.0000	1	(1.8136)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,248)	8.0796	(10,619.43)	(10,083.29)	0.0000	4.3300	(1,695.44)	0.00	1.2773	(4.7488)	0.0000	1	(3.4715)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,796)	8.0796	(15,282.44)	(14,510.89)	0.0000	4.3300	(1,695.44)	0.00	1.8381	(6.8340)	0.0000	1	(4.9958)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(404)	8.0796	(3,437.70)	(3,264.14)	0.0000	4.3300	(1,695.44)	0.00	0.4135	(1.5373)	0.0000	1	(1.1238)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/14/2025	SDB3260123488	0	(2,200)	8.0796	(18,720.14)	(17,775.03)	0.0000	4.3300	(1,695.44)	0.00	2.2516	(8.3712)	0.0000	1	(6.1196)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(674)	8.0796	(5,735.17)	(5,445.62)	0.0000	4.3300	(1,695.44)	0.00	0.6898	(2.5646)	0.0000	1	(1.8748)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(3,526)	8.0796	(30,003.28)	(28,488.52)	0.0000	4.3300	(1,695.44)	0.00	3.6087	(13.4168)	0.0000	1	(9.8081)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,648)	8.0796	(14,023.09)	(13,315.11)	0.0000	4.3300	(1,695.44)	0.00	1.6867	(6.2708)	0.0000	1	(4.5841)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,988)	8.0796	(16,916.20)	(16,062.16)	0.0000	4.3300	(1,695.44)	0.00	2.0346	(7.5645)	0.0000	1	(5.5299)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(3,900)	8.0796	(33,185.71)	(31,510.28)	0.0000	4.3300	(1,695.44)	0.00	3.9915	(14.8399)	0.0000	1	(10.8484)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(6,000)	8.0796	(51,054.94)	(48,477.35)	0.0000	4.3300	(1,695.44)	0.00	6.1408	(22.8306)	0.0000	1	(16.6899)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(400)	8.0796	(3,403.66)	(3,231.82)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5220)	0.0000	1	(1.1127)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,029)	8.0796	(8,755.92)	(8,313.87)	0.0000	4.3300	(1,695.44)	0.00	1.0531	(3.9155)	0.0000	1	(2.8623)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,295)	8.0796	(11,019.36)	(10,463.03)	0.0000	4.3300	(1,695.44)	0.00	1.3254	(4.9276)	0.0000	1	(3.6022)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(208)	8.0796	(1,769.90)	(1,680.55)	0.0000	4.3300	(1,695.44)	0.00	0.2129	(0.7915)	0.0000	1	(0.5786)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,530)	8.0796	(21,528.16)	(20,441.28)	0.0000	4.3300	(1,695.44)	0.00	2.5894	(9.6269)	0.0000	1	(7.0376)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(3,390)	8.0796	(28,846.04)	(27,389.70)	0.0000	4.3300	(1,695.44)	0.00	3.4695	(12.8993)	0.0000	1	(9.4298)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,800)	8.0796	(23,825.64)	(22,622.76)	0.0000	4.3300	(1,695.44)	0.00	2.8657	(10.6543)	0.0000	1	(7.7886)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(5,724)	8.0796	(48,706.41)	(46,247.39)	0.0000	4.3300	(1,695.44)	0.00	5.8583	(21.7804)	0.0000	1	(15.9221)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(600)	8.0796	(5,105.49)	(4,847.73)	0.0000	4.3300	(1,695.44)	0.00	0.6141	(2.2831)	0.0000	1	(1.6690)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(376)	8.0796	(3,199.44)	(3,037.91)	0.0000	4.3300	(1,695.44)	0.00	0.3848	(1.4307)	0.0000	1	(1.0459)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,324)	8.0796	(19,775.28)	(18,776.89)	0.0000	4.3300	(1,695.44)	0.00	2.3785	(8.8431)	0.0000	1	(6.4645)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,900)	8.0796	(24,676.55)	(23,430.72)	0.0000	4.3300	(1,695.44)	0.00	2.9680	(11.0348)	0.0000	1	(8.0668)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(400)	8.0796	(3,403.66)	(3,231.82)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5220)	0.0000	1	(1.1127)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(411)	8.0796	(3,497.26)	(3,320.70)	0.0000	4.3300	(1,695.44)	0.00	0.4206	(1.5639)	0.0000	1	(1.1433)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,689)	8.0796	(22,881.12)	(21,725.93)	0.0000	4.3300	(1,695.44)	0.00	2.7521	(10.2319)	0.0000	1	(7.4798)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(300)	8.0796	(2,552.75)	(2,423.87)	0.0000	4.3300	(1,695.44)	0.00	0.3070	(1.1415)	0.0000	1	(0.8345)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(500)	8.0796	(4,254.58)	(4,039.78)	0.0000	4.3300	(1,695.44)	0.00	0.5117	(1.9026)	0.0000	1	(1.3908)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(3,600)	8.0796	(30,632.96)	(29,086.41)	0.0000	4.3300	(1,695.44)	0.00	3.6845	(13.6984)	0.0000	1	(10.0139)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(2,800)	8.0796	(23,825.64)	(22,622.76)	0.0000	4.3300	(1,695.44)	0.00	2.8657	(10.6543)	0.0000	1	(7.7886)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(1,200)	8.0796	(10,210.99)	(9,695.47)	0.0000	4.3300	(1,695.44)	0.00	1.2282	(4.5661)	0.0000	1	(3.3380)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(900)	8.0796	(7,658.24)	(7,271.60)	0.0000	4.3300	(1,695.44)	0.00	0.9211	(3.4246)	0.0000	1	(2.5035)	02/07/2025
688266.SH	01/14/2025	SDB3260123488	0	(400)	8.0796	(3,403.66)	(3,231.82)	0.0000	4.3300	(1,695.44)	0.00	0.4094	(1.5220)	0.0000	1	(1.1127)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(204)	8.0682	(1,690.82)	(1,645.90)	0.0000	4.3300	(1,734.98)	0.00	0.2034	(0.7932)	0.0000	1	(0.5899)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(623)	8.0682	(5,096.14)	(5,026.46)	0.0000	4.3300	(1,734.98)	0.00	0.6130	(2.4224)	0.0000	1	(1.8095)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(431)	8.0682	(3,641.66)	(3,477.38)	0.0000	4.3300	(1,734.98)	0.00	0.4380	(1.6759)	0.0000	1	(1.2379)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(905)	8.0682	(7,566.86)	(7,301.68)	0.0000	4.3300	(1,734.98)	0.00	0.9101	(3.5190)	0.0000	1	(2.6088)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,467)	8.0682	(12,232.78)	(11,835.99)	0.0000	4.3300	(1,734.98)	0.00	1.4713	(5.7042)	0.0000	1	(4.2329)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(504)	8.0682	(4,250.20)	(4,066.35)	0.0000	4.3300	(1,734.98)	0.00	0.5112	(1.9597)	0.0000	1	(1.4485)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(667)	8.0682	(5,676.47)	(5,381.46)	0.0000	4.3300	(1,734.98)	0.00	0.6828	(2.5935)	0.0000	1	(1.9108)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,871)	8.0682	(24,287.49)	(23,163.69)	0.0000	4.3300	(1,734.98)	0.00	2.9212	(11.1635)	0.0000	1	(8.2422)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,296)	8.0682	(11,027.87)	(10,456.34)	0.0000	4.3300	(1,734.98)	0.00	1.3264	(5.0393)	0.0000	1	(3.7129)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(4,231)	8.0682	(36,002.24)	(34,136.38)	0.0000	4.3300	(1,734.98)	0.00	4.3303	(16.4516)	0.0000	1	(12.1213)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(695)	8.0682	(5,913.86)	(5,607.37)	0.0000	4.3300	(1,734.98)	0.00	0.7113	(2.7024)	0.0000	1	(1.9911)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(654)	8.0682	(5,564.99)	(5,276.58)	0.0000	4.3300	(1,734.98)	0.00	0.6693	(2.5430)	0.0000	1	(1.8736)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(4,229)	8.0682	(35,985.22)	(34,120.25)	0.0000	4.3300	(1,734.98)	0.00	4.3282	(16.4438)	0.0000	1	(12.1156)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,400)	8.0682	(11,912.82)	(11,295.42)	0.0000	4.3300	(1,734.98)	0.00	1.4328	(5.4437)	0.0000	1	(4.0108)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(652)	8.0682	(5,547.97)	(5,260.44)	0.0000	4.3300	(1,734.98)	0.00	0.6673	(2.5352)	0.0000	1	(1.8679)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,248)	8.0682	(10,619.43)	(10,069.06)	0.0000	4.3300	(1,734.98)	0.00	1.2773	(4.8527)	0.0000	1	(3.5754)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,796)	8.0682	(15,282.44)	(14,490.42)	0.0000	4.3300	(1,734.98)	0.00	1.8381	(6.9835)	0.0000	1	(5.1453)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(404)	8.0682	(3,437.70)	(3,259.54)	0.0000	4.3300	(1,734.98)	0.00	0.4135	(1.5709)	0.0000	1	(1.1574)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(919)	8.0682	(7,819.91)	(7,414.64)	0.0000	4.3300	(1,734.98)	0.00	0.9406	(3.5734)	0.0000	1	(2.6328)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,200)	8.0682	(18,720.14)	(17,749.95)	0.0000	4.3300	(1,734.98)	0.00	2.2516	(8.5544)	0.0000	1	(6.3028)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(674)	8.0682	(5,735.17)	(5,437.94)	0.0000	4.3300	(1,734.98)	0.00	0.6898	(2.6207)	0.0000	1	(1.9309)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(3,526)	8.0682	(30,003.28)	(28,448.33)	0.0000	4.3300	(1,734.98)	0.00	3.6087	(13.7103)	0.0000	1	(10.1016)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,648)	8.0682	(14,023.09)	(13,296.33)	0.0000	4.3300	(1,734.98)	0.00	1.6867	(6.4080)	0.0000	1	(4.7213)	02/07/2025
688266.SH	01/13/2025	SDB32															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/13/2025	SDB3260123488	0	(3,900)	8.0682	(33,185.71)	(31,465.82)	0.0000	4.3300	(1,734.98)	0.00	3.9915	(15.1646)	0.0000	1	(11.1731)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(6,000)	8.0682	(51,054.94)	(48,408.96)	0.0000	4.3300	(1,734.98)	0.00	6.1408	(23.3301)	0.0000	1	(17.1893)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(400)	8.0682	(3,403.66)	(3,227.26)	0.0000	4.3300	(1,734.98)	0.00	0.4094	(1.5553)	0.0000	1	(1.1460)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,029)	8.0682	(8,755.92)	(8,302.14)	0.0000	4.3300	(1,734.98)	0.00	1.0531	(4.0011)	0.0000	1	(2.9480)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,295)	8.0682	(11,019.36)	(10,448.27)	0.0000	4.3300	(1,734.98)	0.00	1.3254	(5.0354)	0.0000	1	(3.7100)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(208)	8.0682	(1,769.90)	(1,678.18)	0.0000	4.3300	(1,734.98)	0.00	0.2129	(0.8088)	0.0000	1	(0.5959)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,530)	8.0682	(21,528.16)	(20,412.44)	0.0000	4.3300	(1,734.98)	0.00	2.5894	(9.8375)	0.0000	1	(7.2482)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(3,390)	8.0682	(28,846.04)	(27,351.06)	0.0000	4.3300	(1,734.98)	0.00	3.4695	(13.1815)	0.0000	1	(9.7120)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(3,433)	8.0682	(29,211.93)	(27,697.99)	0.0000	4.3300	(1,734.98)	0.00	3.5135	(13.3487)	0.0000	1	(9.8352)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,800)	8.0682	(23,825.64)	(22,590.85)	0.0000	4.3300	(1,734.98)	0.00	2.8657	(10.8874)	0.0000	1	(8.0217)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,467)	8.0682	(12,482.93)	(11,835.99)	0.0000	4.3300	(1,734.98)	0.00	1.5014	(5.7042)	0.0000	1	(4.2028)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(7,433)	8.0682	(63,248.56)	(59,970.63)	0.0000	4.3300	(1,734.98)	0.00	7.6074	(28.9021)	0.0000	1	(21.2947)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(600)	8.0682	(5,105.49)	(4,840.90)	0.0000	4.3300	(1,734.98)	0.00	0.6141	(2.3330)	0.0000	1	(1.7189)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(376)	8.0682	(3,199.44)	(3,033.63)	0.0000	4.3300	(1,734.98)	0.00	0.3848	(1.4620)	0.0000	1	(1.0772)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,324)	8.0682	(19,775.28)	(18,750.40)	0.0000	4.3300	(1,734.98)	0.00	2.3785	(9.0365)	0.0000	1	(6.6580)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,900)	8.0682	(24,676.55)	(23,397.66)	0.0000	4.3300	(1,734.98)	0.00	2.9680	(11.2762)	0.0000	1	(8.3082)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(400)	8.0682	(3,403.66)	(3,227.26)	0.0000	4.3300	(1,734.98)	0.00	0.4094	(1.5553)	0.0000	1	(1.1460)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(411)	8.0682	(3,497.26)	(3,316.01)	0.0000	4.3300	(1,734.98)	0.00	0.4206	(1.5981)	0.0000	1	(1.1775)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,689)	8.0682	(22,881.12)	(21,695.28)	0.0000	4.3300	(1,734.98)	0.00	2.7521	(10.4558)	0.0000	1	(7.7037)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(300)	8.0682	(2,552.75)	(2,420.45)	0.0000	4.3300	(1,734.98)	0.00	0.3070	(1.1665)	0.0000	1	(0.8595)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(500)	8.0682	(4,254.58)	(4,034.08)	0.0000	4.3300	(1,734.98)	0.00	0.5117	(1.9442)	0.0000	1	(1.4324)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(3,600)	8.0682	(30,632.96)	(29,045.38)	0.0000	4.3300	(1,734.98)	0.00	3.6845	(13.9981)	0.0000	1	(10.3136)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(2,800)	8.0682	(23,825.64)	(22,590.85)	0.0000	4.3300	(1,734.98)	0.00	2.8657	(10.8874)	0.0000	1	(8.0217)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(1,200)	8.0682	(10,210.99)	(9,681.79)	0.0000	4.3300	(1,734.98)	0.00	1.2282	(4.6660)	0.0000	1	(3.4379)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(900)	8.0682	(7,658.24)	(7,261.34)	0.0000	4.3300	(1,734.98)	0.00	0.9211	(3.4995)	0.0000	1	(2.5784)	02/07/2025
688266.SH	01/13/2025	SDB3260123488	0	(400)	8.0682	(3,403.66)	(3,227.26)	0.0000	4.3300	(1,734.98)	0.00	0.4094	(1.5553)	0.0000	1	(1.1460)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(431)	8.4415	(3,641.66)	(3,638.27)	0.0000	4.3300	(1,732.71)	0.00	1.3140	(5.2534)	0.0000	3	(3.9394)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(905)	8.4415	(7,566.86)	(7,639.53)	0.0000	4.3300	(1,732.71)	0.00	2.7304	(11.0309)	0.0000	3	(8.3005)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,467)	8.4415	(12,232.78)	(12,383.64)	0.0000	4.3300	(1,732.71)	0.00	4.4140	(17.8811)	0.0000	3	(13.4671)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(504)	8.4415	(4,250.20)	(4,254.50)	0.0000	4.3300	(1,732.71)	0.00	1.5336	(6.1432)	0.0000	3	(4.6096)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(667)	8.4415	(5,676.47)	(5,630.46)	0.0000	4.3300	(1,732.71)	0.00	2.0483	(8.1300)	0.0000	3	(6.0817)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,871)	8.4415	(24,287.49)	(24,235.46)	0.0000	4.3300	(1,732.71)	0.00	8.7637	(34.9942)	0.0000	3	(26.2305)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,296)	8.4415	(11,027.87)	(10,940.15)	0.0000	4.3300	(1,732.71)	0.00	3.9792	(15.7968)	0.0000	3	(11.8175)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(4,231)	8.4415	(36,002.24)	(35,715.86)	0.0000	4.3300	(1,732.71)	0.00	12.9908	(51.5711)	0.0000	3	(38.5803)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(695)	8.4415	(5,913.86)	(5,866.82)	0.0000	4.3300	(1,732.71)	0.00	2.1339	(8.4713)	0.0000	3	(6.3373)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(654)	8.4415	(5,564.99)	(5,520.72)	0.0000	4.3300	(1,732.71)	0.00	2.0080	(7.9715)	0.0000	3	(5.9635)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(4,229)	8.4415	(35,985.22)	(35,698.98)	0.0000	4.3300	(1,732.71)	0.00	12.9847	(51.5467)	0.0000	3	(38.5620)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,400)	8.4415	(11,912.82)	(11,818.06)	0.0000	4.3300	(1,732.71)	0.00	4.2985	(17.0644)	0.0000	3	(12.7659)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(652)	8.4415	(5,547.97)	(5,503.84)	0.0000	4.3300	(1,732.71)	0.00	2.0019	(7.9471)	0.0000	3	(5.9452)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,248)	8.4415	(10,619.43)	(10,534.95)	0.0000	4.3300	(1,732.71)	0.00	3.8318	(15.2117)	0.0000	3	(11.3799)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,796)	8.4415	(15,282.44)	(15,160.88)	0.0000	4.3300	(1,732.71)	0.00	5.5144	(21.8912)	0.0000	3	(16.3768)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(404)	8.4415	(3,437.70)	(3,410.35)	0.0000	4.3300	(1,732.71)	0.00	1.2404	(4.9243)	0.0000	3	(3.6839)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(919)	8.4415	(7,819.91)	(7,757.71)	0.0000	4.3300	(1,732.71)	0.00	2.8217	(11.2016)	0.0000	3	(8.3799)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,200)	8.4415	(18,720.14)	(18,571.23)	0.0000	4.3300	(1,732.71)	0.00	6.7549	(26.8155)	0.0000	3	(20.0606)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(674)	8.4415	(5,735.17)	(5,689.55)	0.0000	4.3300	(1,732.71)	0.00	2.0694	(8.2153)	0.0000	3	(6.1459)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(3,526)	8.4415	(30,003.28)	(29,764.62)	0.0000	4.3300	(1,732.71)	0.00	10.8262	(42.9779)	0.0000	3	(32.1517)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,648)	8.4415	(14,023.09)	(13,911.54)	0.0000	4.3300	(1,732.71)	0.00	5.0600	(20.0872)	0.0000	3	(15.0272)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,988)	8.4415	(16,916.20)	(16,781.64)	0.0000	4.3300	(1,732.71)	0.00	6.1039	(24.2315)	0.0000	3	(18.1275)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(3,900)	8.4415	(33,185.71)	(32,921.73)	0.0000	4.3300	(1,732.71)	0.00	11.9745	(47.5366)	0.0000	3	(35.5621)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(6,000)	8.4415	(51,054.94)	(50,648.82)	0.0000	4.3300	(1,732.71)	0.00	18.4223	(73.1332)	0.0000	3	(54.7109)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(400)	8.4415	(3,403.66)	(3,376.59)	0.0000	4.3300	(1,732.71)	0.00	1.2282	(4.8755)	0.0000	3	(3.6474)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,029)	8.4415	(8,755.92)	(8,686.27)	0.0000	4.3300	(1,732.71)	0.00	3.1594	(12.5423)	0.0000</			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/10/2025	SDB3260123488	0	(208)	8.4415	(1,769.90)	(1,755.83)	0.0000	4.3300	(1,732.71)	0.00	0.6386	(2.5353)	0.0000	3	(1.8966)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,530)	8.4415	(21,528.16)	(21,356.92)	0.0000	4.3300	(1,732.71)	0.00	7.7681	(30.8378)	0.0000	3	(23.0697)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(3,390)	8.4415	(28,846.04)	(28,616.58)	0.0000	4.3300	(1,732.71)	0.00	10.4086	(41.3202)	0.0000	3	(30.9116)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(3,433)	8.4415	(29,211.93)	(28,979.57)	0.0000	4.3300	(1,732.71)	0.00	10.5406	(41.8444)	0.0000	3	(31.3037)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,800)	8.4415	(23,825.64)	(23,636.12)	0.0000	4.3300	(1,732.71)	0.00	8.5971	(34.1288)	0.0000	3	(25.5317)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,467)	8.4415	(12,482.93)	(12,383.64)	0.0000	4.3300	(1,732.71)	0.00	4.5043	(17.8811)	0.0000	3	(13.3768)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(7,433)	8.4415	(63,248.56)	(62,745.45)	0.0000	4.3300	(1,732.71)	0.00	22.8222	(90.5998)	0.0000	3	(67.7776)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(600)	8.4415	(5,105.49)	(5,064.88)	0.0000	4.3300	(1,732.71)	0.00	1.8422	(7.3133)	0.0000	3	(5.4711)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(376)	8.4415	(3,199.44)	(3,173.99)	0.0000	4.3300	(1,732.71)	0.00	1.1545	(4.5830)	0.0000	3	(3.4285)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,324)	8.4415	(19,775.28)	(19,617.98)	0.0000	4.3300	(1,732.71)	0.00	7.1356	(28.3269)	0.0000	3	(21.1913)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,900)	8.4415	(24,676.55)	(24,480.26)	0.0000	4.3300	(1,732.71)	0.00	8.9041	(35.3477)	0.0000	3	(26.4436)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(400)	8.4415	(3,403.66)	(3,376.59)	0.0000	4.3300	(1,732.71)	0.00	1.2282	(4.8755)	0.0000	3	(3.6474)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(411)	8.4415	(3,497.26)	(3,469.44)	0.0000	4.3300	(1,732.71)	0.00	1.2619	(5.0096)	0.0000	3	(3.7477)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,689)	8.4415	(22,881.12)	(22,699.11)	0.0000	4.3300	(1,732.71)	0.00	8.2563	(32.7759)	0.0000	3	(24.5196)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(300)	8.4415	(2,552.75)	(2,532.44)	0.0000	4.3300	(1,732.71)	0.00	0.9211	(3.6567)	0.0000	3	(2.7355)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(500)	8.4415	(4,254.58)	(4,220.74)	0.0000	4.3300	(1,732.71)	0.00	1.5352	(6.0944)	0.0000	3	(4.5592)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(3,600)	8.4415	(30,632.96)	(30,389.29)	0.0000	4.3300	(1,732.71)	0.00	11.0534	(43.8799)	0.0000	3	(32.8265)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(2,800)	8.4415	(23,825.64)	(23,636.12)	0.0000	4.3300	(1,732.71)	0.00	8.5971	(34.1288)	0.0000	3	(25.5317)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(1,200)	8.4415	(10,210.99)	(10,129.76)	0.0000	4.3300	(1,732.71)	0.00	3.6845	(14.6266)	0.0000	3	(10.9422)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(900)	8.4415	(7,658.24)	(7,597.32)	0.0000	4.3300	(1,732.71)	0.00	2.7633	(10.9700)	0.0000	3	(8.2066)	02/07/2025
688266.SH	01/10/2025	SDB3260123488	0	(400)	8.4415	(3,403.66)	(3,376.59)	0.0000	4.3300	(1,732.71)	0.00	1.2282	(4.8755)	0.0000	3	(3.6474)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(905)	8.2425	(7,566.86)	(7,459.45)	0.0000	4.3300	(1,732.01)	0.00	0.9101	(3.5888)	0.0000	1	(2.6787)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,467)	8.2425	(12,232.78)	(12,091.73)	0.0000	4.3300	(1,732.01)	0.00	1.4713	(5.8175)	0.0000	1	(4.3462)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(504)	8.2425	(4,250.20)	(4,154.21)	0.0000	4.3300	(1,732.01)	0.00	0.5112	(1.9986)	0.0000	1	(1.4874)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(667)	8.2425	(5,676.47)	(5,497.74)	0.0000	4.3300	(1,732.01)	0.00	0.6828	(2.6450)	0.0000	1	(1.9623)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,871)	8.2425	(24,287.49)	(23,664.19)	0.0000	4.3300	(1,732.01)	0.00	2.9212	(11.3852)	0.0000	1	(8.4639)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,296)	8.2425	(11,027.87)	(10,682.27)	0.0000	4.3300	(1,732.01)	0.00	1.3264	(5.1394)	0.0000	1	(3.8130)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(4,231)	8.2425	(36,002.24)	(34,873.98)	0.0000	4.3300	(1,732.01)	0.00	4.3303	(16.7783)	0.0000	1	(12.4481)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(695)	8.2425	(5,913.86)	(5,728.53)	0.0000	4.3300	(1,732.01)	0.00	0.7113	(2.7561)	0.0000	1	(2.0448)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(654)	8.2425	(5,564.99)	(5,390.59)	0.0000	4.3300	(1,732.01)	0.00	0.6693	(2.5935)	0.0000	1	(1.9241)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(4,229)	8.2425	(35,985.22)	(34,857.49)	0.0000	4.3300	(1,732.01)	0.00	4.3282	(16.7704)	0.0000	1	(12.4422)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,400)	8.2425	(11,912.82)	(11,539.49)	0.0000	4.3300	(1,732.01)	0.00	1.4328	(5.5518)	0.0000	1	(4.1190)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(652)	8.2425	(5,547.97)	(5,374.10)	0.0000	4.3300	(1,732.01)	0.00	0.6673	(2.5856)	0.0000	1	(1.9183)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,248)	8.2425	(10,619.43)	(10,286.63)	0.0000	4.3300	(1,732.01)	0.00	1.2773	(4.9490)	0.0000	1	(3.6718)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,796)	8.2425	(15,282.44)	(14,803.51)	0.0000	4.3300	(1,732.01)	0.00	1.8381	(7.1222)	0.0000	1	(5.2840)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(404)	8.2425	(3,437.70)	(3,329.97)	0.0000	4.3300	(1,732.01)	0.00	0.4135	(1.6021)	0.0000	1	(1.1886)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(919)	8.2425	(7,819.91)	(7,574.85)	0.0000	4.3300	(1,732.01)	0.00	0.9406	(3.6444)	0.0000	1	(2.7038)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,200)	8.2425	(18,720.14)	(18,133.48)	0.0000	4.3300	(1,732.01)	0.00	2.2516	(8.7243)	0.0000	1	(6.4726)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(674)	8.2425	(5,735.17)	(5,555.44)	0.0000	4.3300	(1,732.01)	0.00	0.6898	(2.6728)	0.0000	1	(1.9830)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(3,526)	8.2425	(30,003.28)	(29,063.02)	0.0000	4.3300	(1,732.01)	0.00	3.6087	(13.9826)	0.0000	1	(10.3739)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,648)	8.2425	(14,023.09)	(13,583.62)	0.0000	4.3300	(1,732.01)	0.00	1.6867	(6.5353)	0.0000	1	(4.8486)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,968)	8.2425	(16,916.20)	(16,386.07)	0.0000	4.3300	(1,732.01)	0.00	2.0346	(7.8836)	0.0000	1	(5.8489)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(3,900)	8.2425	(33,185.71)	(32,145.71)	0.0000	4.3300	(1,732.01)	0.00	3.9915	(15.4657)	0.0000	1	(11.4742)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(6,000)	8.2425	(51,054.94)	(49,454.94)	0.0000	4.3300	(1,732.01)	0.00	6.1408	(23.7934)	0.0000	1	(17.6527)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(400)	8.2425	(3,403.66)	(3,297.00)	0.0000	4.3300	(1,732.01)	0.00	0.4094	(1.5862)	0.0000	1	(1.1768)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,029)	8.2425	(8,755.92)	(8,481.52)	0.0000	4.3300	(1,732.01)	0.00	1.0531	(4.0806)	0.0000	1	(3.0274)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,295)	8.2425	(11,019.36)	(10,674.02)	0.0000	4.3300	(1,732.01)	0.00	1.3254	(5.1354)	0.0000	1	(3.8100)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(208)	8.2425	(1,769.90)	(1,714.44)	0.0000	4.3300	(1,732.01)	0.00	0.2129	(0.8248)	0.0000	1	(0.6120)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,530)	8.2425	(21,528.16)	(20,853.50)	0.0000	4.3300	(1,732.01)	0.00	2.5894	(10.0329)	0.0000	1	(7.4435)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(3,390)	8.2425	(28,846.04)	(27,942.04)	0.0000	4.3300	(1,732.01)	0.00	3.4695	(13.4433)	0.0000	1	(9.9738)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(3,433)	8.2425	(29,211.93)	(28,296.47)	0.0000	4.3300	(1,732.01)	0.00	3.5135	(13.6138)	0.0000	1	(10.1003)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,800)	8.2425	(23,825.64)	(23,078.97)	0.0000	4.3300	(1,732.01)	0.00	2.8657	(11.1036)	0.000			

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/09/2025	SDB3260123488	0	(7,433)	8.2425	(63,248.56)	(61,266.43)	0.0000	4.3300	(1,732.01)	0.00	7.6074	(29.4761)	0.0000	1	(21.8687)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(600)	8.2425	(5,105.49)	(4,945.49)	0.0000	4.3300	(1,732.01)	0.00	0.6141	(2.3793)	0.0000	1	(1.7653)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(376)	8.2425	(3,199.44)	(3,099.18)	0.0000	4.3300	(1,732.01)	0.00	0.3848	(1.4911)	0.0000	1	(1.1062)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,324)	8.2425	(19,775.28)	(19,155.55)	0.0000	4.3300	(1,732.01)	0.00	2.3785	(9.2160)	0.0000	1	(6.8375)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,900)	8.2425	(24,676.55)	(23,903.22)	0.0000	4.3300	(1,732.01)	0.00	2.9680	(11.5002)	0.0000	1	(8.5321)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(400)	8.2425	(3,403.66)	(3,297.00)	0.0000	4.3300	(1,732.01)	0.00	0.4094	(1.5862)	0.0000	1	(1.1768)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(411)	8.2425	(3,497.26)	(3,387.66)	0.0000	4.3300	(1,732.01)	0.00	0.4206	(1.6299)	0.0000	1	(1.2092)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,689)	8.2425	(22,881.12)	(22,164.06)	0.0000	4.3300	(1,732.01)	0.00	2.7521	(10.6634)	0.0000	1	(7.9113)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(300)	8.2425	(2,552.75)	(2,472.75)	0.0000	4.3300	(1,732.01)	0.00	0.3070	(1.1897)	0.0000	1	(0.8826)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(500)	8.2425	(4,254.58)	(4,121.24)	0.0000	4.3300	(1,732.01)	0.00	0.5117	(1.9828)	0.0000	1	(1.4711)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(3,600)	8.2425	(30,632.96)	(29,672.96)	0.0000	4.3300	(1,732.01)	0.00	3.6845	(14.2761)	0.0000	1	(10.5916)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(2,800)	8.2425	(23,825.64)	(23,078.97)	0.0000	4.3300	(1,732.01)	0.00	2.8657	(11.1036)	0.0000	1	(8.2379)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(1,200)	8.2425	(10,210.99)	(9,890.99)	0.0000	4.3300	(1,732.01)	0.00	1.2282	(4.7587)	0.0000	1	(3.5305)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(900)	8.2425	(7,658.24)	(7,418.24)	0.0000	4.3300	(1,732.01)	0.00	0.9211	(3.5690)	0.0000	1	(2.6479)	02/07/2025
688266.SH	01/09/2025	SDB3260123488	0	(400)	8.2425	(3,403.66)	(3,297.00)	0.0000	4.3300	(1,732.01)	0.00	0.4094	(1.5862)	0.0000	1	(1.1768)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(504)	8.3943	(4,250.20)	(4,230.72)	0.0000	4.3300	(1,730.81)	0.00	0.5112	(2.0340)	0.0000	1	(1.5228)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(667)	8.3943	(5,676.47)	(5,598.98)	0.0000	4.3300	(1,730.81)	0.00	0.6828	(2.6919)	0.0000	1	(2.0091)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,871)	8.3943	(24,287.49)	(24,099.97)	0.0000	4.3300	(1,730.81)	0.00	2.9212	(11.5868)	0.0000	1	(8.6655)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,296)	8.3943	(11,027.87)	(10,878.98)	0.0000	4.3300	(1,730.81)	0.00	1.3264	(5.2304)	0.0000	1	(3.9040)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(4,231)	8.3943	(36,002.24)	(35,516.19)	0.0000	4.3300	(1,730.81)	0.00	4.3303	(17.0755)	0.0000	1	(12.7452)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(695)	8.3943	(5,913.86)	(5,834.02)	0.0000	4.3300	(1,730.81)	0.00	0.7113	(2.8049)	0.0000	1	(2.0936)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(654)	8.3943	(5,564.99)	(5,489.86)	0.0000	4.3300	(1,730.81)	0.00	0.6693	(2.6394)	0.0000	1	(1.9701)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(4,229)	8.3943	(35,985.22)	(35,499.40)	0.0000	4.3300	(1,730.81)	0.00	4.3282	(17.0674)	0.0000	1	(12.7392)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,400)	8.3943	(11,912.82)	(11,751.99)	0.0000	4.3300	(1,730.81)	0.00	1.4328	(5.6501)	0.0000	1	(4.2173)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(652)	8.3943	(5,547.97)	(5,473.07)	0.0000	4.3300	(1,730.81)	0.00	0.6673	(2.6313)	0.0000	1	(1.9640)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,248)	8.3943	(10,619.43)	(10,476.06)	0.0000	4.3300	(1,730.81)	0.00	1.2773	(5.0367)	0.0000	1	(3.7594)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,796)	8.3943	(15,282.44)	(15,076.12)	0.0000	4.3300	(1,730.81)	0.00	1.8381	(7.2483)	0.0000	1	(5.4102)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(404)	8.3943	(3,437.70)	(3,391.29)	0.0000	4.3300	(1,730.81)	0.00	0.4135	(1.6305)	0.0000	1	(1.2170)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(919)	8.3943	(7,819.91)	(7,714.34)	0.0000	4.3300	(1,730.81)	0.00	0.9406	(3.7089)	0.0000	1	(2.7683)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,200)	8.3943	(18,720.14)	(18,467.41)	0.0000	4.3300	(1,730.81)	0.00	2.2516	(8.8788)	0.0000	1	(6.6271)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(674)	8.3943	(5,735.17)	(5,657.74)	0.0000	4.3300	(1,730.81)	0.00	0.6898	(2.7201)	0.0000	1	(2.0303)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(3,526)	8.3943	(30,003.28)	(29,598.22)	0.0000	4.3300	(1,730.81)	0.00	3.6087	(14.2302)	0.0000	1	(10.6215)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,648)	8.3943	(14,023.09)	(13,833.77)	0.0000	4.3300	(1,730.81)	0.00	1.6867	(6.6510)	0.0000	1	(4.9643)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,988)	8.3943	(16,916.20)	(16,687.82)	0.0000	4.3300	(1,730.81)	0.00	2.0346	(8.0232)	0.0000	1	(5.9885)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(3,900)	8.3943	(33,185.71)	(32,737.68)	0.0000	4.3300	(1,730.81)	0.00	3.9915	(15.7396)	0.0000	1	(11.7481)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(6,000)	8.3943	(51,054.94)	(50,365.66)	0.0000	4.3300	(1,730.81)	0.00	6.1408	(24.2148)	0.0000	1	(18.0740)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(400)	8.3943	(3,403.66)	(3,357.71)	0.0000	4.3300	(1,730.81)	0.00	0.4094	(1.6143)	0.0000	1	(1.2049)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,029)	8.3943	(8,755.92)	(8,637.71)	0.0000	4.3300	(1,730.81)	0.00	1.0531	(4.1528)	0.0000	1	(3.0997)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,295)	8.3943	(11,019.36)	(10,870.59)	0.0000	4.3300	(1,730.81)	0.00	1.3254	(5.2264)	0.0000	1	(3.9010)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(208)	8.3943	(1,769.90)	(1,746.01)	0.0000	4.3300	(1,730.81)	0.00	0.2129	(0.8394)	0.0000	1	(0.6266)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,530)	8.3943	(21,528.16)	(21,237.52)	0.0000	4.3300	(1,730.81)	0.00	2.5894	(10.2106)	0.0000	1	(7.6212)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(3,390)	8.3943	(28,846.04)	(28,456.60)	0.0000	4.3300	(1,730.81)	0.00	3.4695	(13.6814)	0.0000	1	(10.2118)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(3,430)	8.3943	(29,211.93)	(28,817.55)	0.0000	4.3300	(1,730.81)	0.00	3.5135	(13.8549)	0.0000	1	(10.3414)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,800)	8.3943	(23,825.64)	(23,503.98)	0.0000	4.3300	(1,730.81)	0.00	2.8657	(11.3002)	0.0000	1	(8.4345)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,467)	8.3943	(12,482.93)	(12,314.40)	0.0000	4.3300	(1,730.81)	0.00	1.5014	(5.9205)	0.0000	1	(4.4191)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(7,433)	8.3943	(63,248.56)	(62,394.66)	0.0000	4.3300	(1,730.81)	0.00	7.6074	(29.9981)	0.0000	1	(22.3907)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(600)	8.3943	(5,105.49)	(5,036.57)	0.0000	4.3300	(1,730.81)	0.00	0.6141	(2.4215)	0.0000	1	(1.8074)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(376)	8.3943	(3,199.44)	(3,156.25)	0.0000	4.3300	(1,730.81)	0.00	0.3848	(1.5175)	0.0000	1	(1.1326)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,324)	8.3943	(19,775.28)	(19,508.30)	0.0000	4.3300	(1,730.81)	0.00	2.3785	(9.3792)	0.0000	1	(7.0007)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,900)	8.3943	(24,676.55)	(24,343.40)	0.0000	4.3300	(1,730.81)	0.00	2.9680	(11.7038)	0.0000	1	(8.7358)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(400)	8.3943	(3,403.66)	(3,357.71)	0.0000	4.3300	(1,730.81)	0.00	0.4094	(1.6143)	0.0000	1	(1.2049)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(411)	8.3943	(3,497.26)	(3,450.05)	0.0000	4.3300	(1,730.81)	0.00	0.4206	(1.6587)	0.0000	1	(1.2381)	02/

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/08/2025	SDB3260123488	0	(300)	8.3943	(2,552.75)	(2,518.28)	0.0000	4.3300	(1,730.81)	0.00	0.3070	(1.2107)	0.0000	1	(0.9037)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(500)	8.3943	(4,254.58)	(4,197.14)	0.0000	4.3300	(1,730.81)	0.00	0.5117	(2.0179)	0.0000	1	(1.5062)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(3,600)	8.3943	(30,632.96)	(30,219.40)	0.0000	4.3300	(1,730.81)	0.00	3.6845	(14.5289)	0.0000	1	(10.8444)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(2,800)	8.3943	(23,825.64)	(23,503.98)	0.0000	4.3300	(1,730.81)	0.00	2.8657	(11.3002)	0.0000	1	(8.4345)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(1,200)	8.3943	(10,210.99)	(10,073.13)	0.0000	4.3300	(1,730.81)	0.00	1.2282	(4.8430)	0.0000	1	(3.6148)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(900)	8.3943	(7,658.24)	(7,554.85)	0.0000	4.3300	(1,730.81)	0.00	0.9211	(3.6322)	0.0000	1	(2.7111)	02/07/2025
688266.SH	01/08/2025	SDB3260123488	0	(400)	8.3943	(3,403.66)	(3,357.71)	0.0000	4.3300	(1,730.81)	0.00	0.4094	(1.6143)	0.0000	1	(1.2049)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(667)	8.3463	(5,676.47)	(5,566.95)	0.0000	4.3300	(1,731.14)	0.00	0.6828	(2.6770)	0.0000	1	(1.9942)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,871)	8.3463	(24,287.49)	(23,962.11)	0.0000	4.3300	(1,731.14)	0.00	2.9212	(11.5227)	0.0000	1	(8.6015)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,296)	8.3463	(11,027.87)	(10,816.75)	0.0000	4.3300	(1,731.14)	0.00	1.3264	(5.2015)	0.0000	1	(3.8751)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(4,231)	8.3463	(36,002.24)	(35,313.02)	0.0000	4.3300	(1,731.14)	0.00	4.3303	(16.9811)	0.0000	1	(12.6508)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(695)	8.3463	(5,913.86)	(5,800.65)	0.0000	4.3300	(1,731.14)	0.00	0.7113	(2.7894)	0.0000	1	(2.0781)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(654)	8.3463	(5,564.99)	(5,458.45)	0.0000	4.3300	(1,731.14)	0.00	0.6693	(2.6248)	0.0000	1	(1.9555)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(4,229)	8.3463	(35,985.22)	(35,296.33)	0.0000	4.3300	(1,731.14)	0.00	4.3282	(16.9730)	0.0000	1	(12.6448)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,400)	8.3463	(11,912.82)	(11,684.76)	0.0000	4.3300	(1,731.14)	0.00	1.4328	(5.6189)	0.0000	1	(4.1860)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(652)	8.3463	(5,547.97)	(5,441.76)	0.0000	4.3300	(1,731.14)	0.00	0.6673	(2.6168)	0.0000	1	(1.9495)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,248)	8.3463	(10,619.43)	(10,416.13)	0.0000	4.3300	(1,731.14)	0.00	1.2773	(5.0088)	0.0000	1	(3.7315)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,796)	8.3463	(15,282.44)	(14,989.88)	0.0000	4.3300	(1,731.14)	0.00	1.8381	(7.2082)	0.0000	1	(5.3701)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(404)	8.3463	(3,437.70)	(3,371.89)	0.0000	4.3300	(1,731.14)	0.00	0.4135	(1.6214)	0.0000	1	(1.2080)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(919)	8.3463	(7,819.91)	(7,670.21)	0.0000	4.3300	(1,731.14)	0.00	0.9406	(3.6884)	0.0000	1	(2.7478)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,200)	8.3463	(18,720.14)	(18,361.77)	0.0000	4.3300	(1,731.14)	0.00	2.2516	(8.8297)	0.0000	1	(6.5781)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(674)	8.3463	(5,735.17)	(5,625.38)	0.0000	4.3300	(1,731.14)	0.00	0.6898	(2.7051)	0.0000	1	(2.0153)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(3,526)	8.3463	(30,003.28)	(29,428.91)	0.0000	4.3300	(1,731.14)	0.00	3.6087	(14.1516)	0.0000	1	(10.5428)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,648)	8.3463	(14,023.09)	(13,754.63)	0.0000	4.3300	(1,731.14)	0.00	1.6867	(6.6142)	0.0000	1	(4.9276)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,988)	8.3463	(16,916.20)	(16,592.36)	0.0000	4.3300	(1,731.14)	0.00	2.0346	(7.9788)	0.0000	1	(5.9442)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(3,900)	8.3463	(33,185.71)	(32,550.41)	0.0000	4.3300	(1,731.14)	0.00	3.9915	(15.6526)	0.0000	1	(11.6611)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(6,000)	8.3463	(51,054.94)	(50,077.55)	0.0000	4.3300	(1,731.14)	0.00	6.1408	(24.0809)	0.0000	1	(17.9401)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(400)	8.3463	(3,403.66)	(3,338.50)	0.0000	4.3300	(1,731.14)	0.00	0.4094	(1.6054)	0.0000	1	(1.1960)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,029)	8.3463	(8,755.92)	(8,588.30)	0.0000	4.3300	(1,731.14)	0.00	1.0531	(4.1299)	0.0000	1	(3.0767)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,295)	8.3463	(11,019.36)	(10,808.40)	0.0000	4.3300	(1,731.14)	0.00	1.3254	(5.1975)	0.0000	1	(3.8721)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(208)	8.3463	(1,769.90)	(1,736.02)	0.0000	4.3300	(1,731.14)	0.00	0.2129	(0.8348)	0.0000	1	(0.6219)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,530)	8.3463	(21,528.16)	(21,116.03)	0.0000	4.3300	(1,731.14)	0.00	2.5894	(10.1541)	0.0000	1	(7.5648)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(3,390)	8.3463	(28,846.04)	(28,293.81)	0.0000	4.3300	(1,731.14)	0.00	3.4695	(13.6057)	0.0000	1	(10.1362)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(3,433)	8.3463	(29,211.93)	(28,652.70)	0.0000	4.3300	(1,731.14)	0.00	3.5135	(13.7783)	0.0000	1	(10.2648)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,800)	8.3463	(23,825.64)	(23,369.52)	0.0000	4.3300	(1,731.14)	0.00	2.8657	(11.2378)	0.0000	1	(8.3721)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,467)	8.3463	(12,482.93)	(12,243.96)	0.0000	4.3300	(1,731.14)	0.00	1.5014	(5.8878)	0.0000	1	(4.3864)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(7,433)	8.3463	(63,248.56)	(62,037.74)	0.0000	4.3300	(1,731.14)	0.00	7.6074	(29.8322)	0.0000	1	(22.2248)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(600)	8.3463	(5,105.49)	(5,007.75)	0.0000	4.3300	(1,731.14)	0.00	0.6141	(2.4081)	0.0000	1	(1.7940)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(376)	8.3463	(3,199.44)	(3,138.19)	0.0000	4.3300	(1,731.14)	0.00	0.3848	(1.5091)	0.0000	1	(1.1242)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,324)	8.3463	(19,775.28)	(19,396.70)	0.0000	4.3300	(1,731.14)	0.00	2.3785	(9.3273)	0.0000	1	(6.9488)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,900)	8.3463	(24,676.55)	(24,204.15)	0.0000	4.3300	(1,731.14)	0.00	2.9680	(11.6391)	0.0000	1	(8.6711)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(400)	8.3463	(3,403.66)	(3,338.50)	0.0000	4.3300	(1,731.14)	0.00	0.4094	(1.6054)	0.0000	1	(1.1960)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(411)	8.3463	(3,497.26)	(3,430.31)	0.0000	4.3300	(1,731.14)	0.00	0.4206	(1.6495)	0.0000	1	(1.2289)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,689)	8.3463	(22,881.12)	(22,443.09)	0.0000	4.3300	(1,731.14)	0.00	2.7521	(10.7923)	0.0000	1	(8.0402)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(300)	8.3463	(2,552.75)	(2,503.88)	0.0000	4.3300	(1,731.14)	0.00	0.3070	(1.2040)	0.0000	1	(0.8970)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(500)	8.3463	(4,254.58)	(4,173.13)	0.0000	4.3300	(1,731.14)	0.00	0.5117	(2.0067)	0.0000	1	(1.4950)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(3,600)	8.3463	(30,632.96)	(30,046.53)	0.0000	4.3300	(1,731.14)	0.00	3.6845	(14.4485)	0.0000	1	(10.7641)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(2,800)	8.3463	(23,825.64)	(23,369.52)	0.0000	4.3300	(1,731.14)	0.00	2.8657	(11.2378)	0.0000	1	(8.3721)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(1,200)	8.3463	(10,210.99)	(10,015.51)	0.0000	4.3300	(1,731.14)	0.00	1.2282	(4.8162)	0.0000	1	(3.5880)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(900)	8.3463	(7,658.24)	(7,511.63)	0.0000	4.3300	(1,731.14)	0.00	0.9211	(3.6121)	0.0000	1	(2.6910)	02/07/2025
688266.SH	01/07/2025	SDB3260123488	0	(400)	8.3463	(3,403.66)	(3,338.50)	0.0000	4.3300	(1,731.14)	0.00	0.4094	(1.6054)	0.0000	1	(1.1960)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,296)	8.5092	(11,027.87)	(11,027.87)	0.0000	4.3300	(1,733.60)	0.00	1.3264	(5.3105)	0.0000	1	(3.9841)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688266.SH	01/06/2025	SDB3260123488	0	(695)	8.5092	(5,913.86)	(5,913.86)	0.0000	4.3300	(1,733.60)	0.00	0.7113	(2.8479)	0.0000	1	(2.1365)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(654)	8.5092	(5,564.99)	(5,564.99)	0.0000	4.3300	(1,733.60)	0.00	0.6693	(2.6798)	0.0000	1	(2.0105)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(4,229)	8.5092	(35,985.22)	(35,985.22)	0.0000	4.3300	(1,733.60)	0.00	4.3282	(17.3289)	0.0000	1	(13.0006)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,400)	8.5092	(11,912.82)	(11,912.82)	0.0000	4.3300	(1,733.60)	0.00	1.4328	(5.7367)	0.0000	1	(4.3038)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(652)	8.5092	(5,547.97)	(5,547.97)	0.0000	4.3300	(1,733.60)	0.00	0.6673	(2.6717)	0.0000	1	(2.0044)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,248)	8.5092	(10,619.43)	(10,619.43)	0.0000	4.3300	(1,733.60)	0.00	1.2773	(5.1138)	0.0000	1	(3.8366)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,796)	8.5092	(15,282.44)	(15,282.44)	0.0000	4.3300	(1,733.60)	0.00	1.8381	(7.3593)	0.0000	1	(5.5212)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(404)	8.5092	(3,437.70)	(3,437.70)	0.0000	4.3300	(1,733.60)	0.00	0.4135	(1.6554)	0.0000	1	(1.2420)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(919)	8.5092	(7,819.91)	(7,819.91)	0.0000	4.3300	(1,733.60)	0.00	0.9406	(3.7657)	0.0000	1	(2.8252)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,200)	8.5092	(18,720.14)	(18,720.14)	0.0000	4.3300	(1,733.60)	0.00	2.2516	(9.0148)	0.0000	1	(6.7632)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(674)	8.5092	(5,735.17)	(5,735.17)	0.0000	4.3300	(1,733.60)	0.00	0.6898	(2.7618)	0.0000	1	(2.0720)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(3,526)	8.5092	(30,003.28)	(30,003.28)	0.0000	4.3300	(1,733.60)	0.00	3.6087	(14.4482)	0.0000	1	(10.8395)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,648)	8.5092	(14,023.09)	(14,023.09)	0.0000	4.3300	(1,733.60)	0.00	1.6867	(6.7529)	0.0000	1	(5.0662)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,988)	8.5092	(16,916.20)	(16,916.20)	0.0000	4.3300	(1,733.60)	0.00	2.0346	(8.1461)	0.0000	1	(6.1114)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(3,900)	8.5092	(33,185.71)	(33,185.71)	0.0000	4.3300	(1,733.60)	0.00	3.9915	(15.9807)	0.0000	1	(11.9892)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(6,000)	8.5092	(51,054.94)	(51,054.94)	0.0000	4.3300	(1,733.60)	0.00	6.1408	(24.5858)	0.0000	1	(18.4450)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(400)	8.5092	(3,403.66)	(3,403.66)	0.0000	4.3300	(1,733.60)	0.00	0.4094	(1.6391)	0.0000	1	(1.2297)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,029)	8.5092	(8,755.92)	(8,755.92)	0.0000	4.3300	(1,733.60)	0.00	1.0531	(4.2165)	0.0000	1	(3.1633)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,295)	8.5092	(11,019.36)	(11,019.36)	0.0000	4.3300	(1,733.60)	0.00	1.3254	(5.3064)	0.0000	1	(3.9810)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(208)	8.5092	(1,769.90)	(1,769.90)	0.0000	4.3300	(1,733.60)	0.00	0.2129	(0.8523)	0.0000	1	(0.6394)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,530)	8.5092	(21,528.16)	(21,528.16)	0.0000	4.3300	(1,733.60)	0.00	2.5894	(10.3670)	0.0000	1	(7.7776)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(3,390)	8.5092	(28,846.04)	(28,846.04)	0.0000	4.3300	(1,733.60)	0.00	3.4695	(13.8910)	0.0000	1	(10.4214)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(3,433)	8.5092	(29,211.93)	(29,211.93)	0.0000	4.3300	(1,733.60)	0.00	3.5135	(14.0672)	0.0000	1	(10.5536)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,800)	8.5092	(23,825.64)	(23,825.64)	0.0000	4.3300	(1,733.60)	0.00	2.8657	(11.4734)	0.0000	1	(8.6077)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,467)	8.5092	(12,482.93)	(12,482.93)	0.0000	4.3300	(1,733.60)	0.00	1.5014	(6.0112)	0.0000	1	(4.5098)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(7,433)	8.5092	(63,248.56)	(63,248.56)	0.0000	4.3300	(1,733.60)	0.00	7.6074	(30.4577)	0.0000	1	(22.8503)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(600)	8.5092	(5,105.49)	(5,105.49)	0.0000	4.3300	(1,733.60)	0.00	0.6141	(2.4586)	0.0000	1	(1.8445)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(376)	8.5092	(3,199.44)	(3,199.44)	0.0000	4.3300	(1,733.60)	0.00	0.3848	(1.5407)	0.0000	1	(1.1559)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,324)	8.5092	(19,775.28)	(19,775.28)	0.0000	4.3300	(1,733.60)	0.00	2.3785	(9.5229)	0.0000	1	(7.1444)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,900)	8.5092	(24,676.55)	(24,676.55)	0.0000	4.3300	(1,733.60)	0.00	2.9680	(11.8831)	0.0000	1	(8.9151)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(400)	8.5092	(3,403.66)	(3,403.66)	0.0000	4.3300	(1,733.60)	0.00	0.4094	(1.6391)	0.0000	1	(1.2297)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(411)	8.5092	(3,497.26)	(3,497.26)	0.0000	4.3300	(1,733.60)	0.00	0.4206	(1.6841)	0.0000	1	(1.2635)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,689)	8.5092	(22,881.12)	(22,881.12)	0.0000	4.3300	(1,733.60)	0.00	2.7521	(11.0185)	0.0000	1	(8.2664)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(300)	8.5092	(2,552.75)	(2,552.75)	0.0000	4.3300	(1,733.60)	0.00	0.3070	(1.2293)	0.0000	1	(0.9222)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(500)	8.5092	(4,254.58)	(4,254.58)	0.0000	4.3300	(1,733.60)	0.00	0.5117	(2.0488)	0.0000	1	(1.5371)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(3,600)	8.5092	(30,632.96)	(30,632.96)	0.0000	4.3300	(1,733.60)	0.00	3.6845	(14.7515)	0.0000	1	(11.0670)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(2,800)	8.5092	(23,825.64)	(23,825.64)	0.0000	4.3300	(1,733.60)	0.00	2.8657	(11.4734)	0.0000	1	(8.6077)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(1,200)	8.5092	(10,210.99)	(10,210.99)	0.0000	4.3300	(1,733.60)	0.00	1.2282	(4.9172)	0.0000	1	(3.6890)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(900)	8.5092	(7,658.24)	(7,658.24)	0.0000	4.3300	(1,733.60)	0.00	0.9211	(3.6879)	0.0000	1	(2.7667)	02/07/2025
688266.SH	01/06/2025	SDB3260123488	0	(400)	8.5092	(3,403.66)	(3,403.66)	0.0000	4.3300	(1,733.60)	0.00	0.4094	(1.6391)	0.0000	1	(1.2297)	02/07/2025
TOTAL SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND												1,032.1842	(3,998.2938)	0.0000		(2,966.1095)	
YOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
300740.ZK	01/08/2025	SDB3264857801	0	(1,100)	1.6835	(1,910.20)	(1,851.84)	0.0000	4.3300	(2,150.00)	0.00	0.2298	(1.1060)	0.0000	1	(0.8762)	02/07/2025
300740.ZK	01/07/2025	SDB3264857801	0	(11,700)	1.8310	(21,122.54)	(21,423.16)	0.0000	4.3300	(2,150.00)	0.00	2.5406	(12.7944)	0.0000	1	(10.2538)	02/07/2025
300740.ZK	01/06/2025	SDB3264857801	0	(11,700)	1.8053	(21,122.54)	(21,122.54)	0.0000	4.3300	(2,150.00)	0.00	2.5406	(12.6148)	0.0000	1	(10.0743)	02/07/2025
TOTAL YOUNG GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												5.3109	(26.5152)	0.0000		(21.2043)	
TAIWAN CEMENT CMN																	
1101.TW	01/17/2025	SDB3260661484	0	(60,000)	0.9318	(57,987.78)	(55,906.80)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.2674)	0.0000	1	4.7072	02/04/2025
1101.TW	01/17/2025	SDB3260661484	0	(297,000)	0.9318	(287,039.51)	(276,738.66)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.2237)	0.0000	1	23.3008	02/04/2025
1101.TW	01/17/2025	SDB3260661484	0	(3,000)	0.9318	(2,899.39)	(2,795.34)	0.0000	4.3300	(146.01)	0.00	0.3248	(0.1134)	0.0000	1	0.2354	02/04/2025
1101.TW	01/17/2025	SDB3260661484	0	(6,000)	0.9318	(5,798.78)	(5,590.68)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2267)	0.0000	1	0.4707	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TAIWAN CEMENT CMN (Cont.)																	
1101.TW	01/17/2025	SDB3260661484	0	(3,000)	0.9318	(2,899.39)	(2,795.34)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1134)	0.0000	1	0.2354	02/04/2025
1101.TW	01/17/2025	SDB3260661484	0	(3,000)	0.9318	(2,899.39)	(2,795.34)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1134)	0.0000	1	0.2354	02/04/2025
1101.TW	01/17/2025	SDB3260661484	0	(16,000)	0.9318	(15,463.41)	(14,908.48)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6046)	0.0000	1	1.2553	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(60,000)	0.9248	(57,987.78)	(55,490.10)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.2505)	0.0000	1	4.7241	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(297,000)	0.9248	(287,039.51)	(274,675.99)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.1400)	0.0000	1	23.3844	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(3,000)	0.9248	(2,899.39)	(2,774.51)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1125)	0.0000	1	0.2362	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(6,000)	0.9248	(5,798.78)	(5,549.01)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2251)	0.0000	1	0.4724	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(3,000)	0.9248	(2,899.39)	(2,774.51)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1125)	0.0000	1	0.2362	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(3,000)	0.9248	(2,899.39)	(2,774.51)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1125)	0.0000	1	0.2362	02/04/2025
1101.TW	01/16/2025	SDB3260661484	0	(16,000)	0.9248	(15,463.41)	(14,797.36)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6001)	0.0000	1	1.2598	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(60,000)	0.9210	(57,987.78)	(55,261.98)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.2413)	0.0000	1	4.7334	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(297,000)	0.9210	(287,039.51)	(273,546.80)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.0942)	0.0000	1	23.4302	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(3,000)	0.9210	(2,899.39)	(2,763.10)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1121)	0.0000	1	0.2367	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(6,000)	0.9210	(5,798.78)	(5,526.20)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2241)	0.0000	1	0.4733	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(3,000)	0.9210	(2,899.39)	(2,763.10)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1121)	0.0000	1	0.2367	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(3,000)	0.9210	(2,899.39)	(2,763.10)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1121)	0.0000	1	0.2367	02/04/2025
1101.TW	01/15/2025	SDB3260661484	0	(16,000)	0.9210	(15,463.41)	(14,736.53)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.5977)	0.0000	1	1.2622	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(60,000)	0.9178	(57,987.78)	(55,065.06)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.2333)	0.0000	1	4.7414	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(297,000)	0.9178	(287,039.51)	(272,572.05)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.0547)	0.0000	1	23.4698	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(3,000)	0.9178	(2,899.39)	(2,753.25)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1117)	0.0000	1	0.2371	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(6,000)	0.9178	(5,798.78)	(5,506.51)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2233)	0.0000	1	0.4741	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(3,000)	0.9178	(2,899.39)	(2,753.25)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1117)	0.0000	1	0.2371	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(3,000)	0.9178	(2,899.39)	(2,753.25)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1117)	0.0000	1	0.2371	02/04/2025
1101.TW	01/14/2025	SDB3260661484	0	(16,000)	0.9178	(15,463.41)	(14,684.02)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.5955)	0.0000	1	1.2644	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(60,000)	0.9349	(57,987.78)	(56,096.88)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.2751)	0.0000	1	4.6995	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(297,000)	0.9349	(287,039.51)	(277,679.56)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.2618)	0.0000	1	23.2626	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(3,000)	0.9349	(2,899.39)	(2,804.84)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1138)	0.0000	1	0.2350	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(6,000)	0.9349	(5,798.78)	(5,609.69)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2275)	0.0000	1	0.4700	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(3,000)	0.9349	(2,899.39)	(2,804.84)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1138)	0.0000	1	0.2350	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(3,000)	0.9349	(2,899.39)	(2,804.84)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1138)	0.0000	1	0.2350	02/04/2025
1101.TW	01/13/2025	SDB3260661484	0	(16,000)	0.9349	(15,463.41)	(14,959.17)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6067)	0.0000	1	1.2532	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(60,000)	0.9567	(57,987.78)	(57,399.24)	0.0000	4.3300	(146.01)	0.00	20.9239	(6.9838)	0.0000	3	13.9401	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(297,000)	0.9567	(287,039.51)	(284,126.24)	0.0000	4.3300	(146.01)	0.00	103.5734	(34.5699)	0.0000	3	69.0035	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(3,000)	0.9567	(2,899.39)	(2,869.96)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3492)	0.0000	3	0.6970	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(6,000)	0.9567	(5,798.78)	(5,739.92)	0.0000	4.3300	(146.01)	0.00	2.0924	(0.6984)	0.0000	3	1.3940	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(3,000)	0.9567	(2,899.39)	(2,869.96)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3492)	0.0000	3	0.6970	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(3,000)	0.9567	(2,899.39)	(2,869.96)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3492)	0.0000	3	0.6970	02/04/2025
1101.TW	01/10/2025	SDB3260661484	0	(16,000)	0.9567	(15,463.41)	(15,306.46)	0.0000	4.3300	(146.01)	0.00	5.5797	(1.8624)	0.0000	3	3.7174	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(60,000)	0.9632	(57,987.78)	(57,792.84)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.3439)	0.0000	1	4.6307	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(297,000)	0.9632	(287,039.51)	(286,074.56)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.6023)	0.0000	1	22.9222	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(3,000)	0.9632	(2,899.39)	(2,889.64)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1172)	0.0000	1	0.2315	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(6,000)	0.9632	(5,798.78)	(5,779.28)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2344)	0.0000	1	0.4631	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(3,000)	0.9632	(2,899.39)	(2,889.64)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1172)	0.0000	1	0.2315	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(3,000)	0.9632	(2,899.39)	(2,889.64)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1172)	0.0000	1	0.2315	02/04/2025
1101.TW	01/09/2025	SDB3260661484	0	(16,000)	0.9632	(15,463.41)	(15,411.42)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6250)	0.0000	1	1.2349	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(60,000)	0.9671	(57,987.78)	(58,023.36)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.3533)	0.0000	1	4.6214	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(297,000)	0.9671	(287,039.51)	(287,215.63)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.6486)	0.0000	1	22.8759	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(3,000)	0.9671	(2,899.39)	(2,901.17)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1177)	0.0000	1	0.2311	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(6,000)	0.9671	(5,798.78)	(5,802.34)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2353)	0.0000	1	0.4621	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(3,000)	0.9671	(2,899.39)	(2,901.17)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1177)	0.0000	1	0.2311	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(3,000)	0.9671	(2,899.39)	(2,901.17)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1177)	0.0000	1	0.2311	02/04/2025
1101.TW	01/08/2025	SDB3260661484	0	(16,000)	0.9671	(15,463.41)	(15,472.90)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6275)	0.0000	1	1.2324	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(60,000)	0.9560	(57,987.78)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TAIWAN CEMENT CMN (Cont.)																	
1101.TW	01/07/2025	SDB3260661484	0	(297,000)	0.9560	(287,039.51)	(283,930.22)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.5153)	0.0000	1	23.0091	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(3,000)	0.9560	(2,899.39)	(2,867.98)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1163)	0.0000	1	0.2324	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(6,000)	0.9560	(5,798.78)	(5,735.96)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2326)	0.0000	1	0.4648	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(3,000)	0.9560	(2,899.39)	(2,867.98)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1163)	0.0000	1	0.2324	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(3,000)	0.9560	(2,899.39)	(2,867.98)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1163)	0.0000	1	0.2324	02/04/2025
1101.TW	01/07/2025	SDB3260661484	0	(16,000)	0.9560	(15,463.41)	(15,295.90)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6204)	0.0000	1	1.2395	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(60,000)	0.9622	(57,987.78)	(57,729.18)	0.0000	4.3300	(146.01)	0.00	6.9746	(2.3413)	0.0000	1	4.6333	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(297,000)	0.9622	(287,039.51)	(285,759.44)	0.0000	4.3300	(146.01)	0.00	34.5245	(11.5895)	0.0000	1	22.9349	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(3,000)	0.9622	(2,899.39)	(2,886.46)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1171)	0.0000	1	0.2317	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(6,000)	0.9622	(5,798.78)	(5,772.92)	0.0000	4.3300	(146.01)	0.00	0.6975	(0.2341)	0.0000	1	0.4633	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(3,000)	0.9622	(2,899.39)	(2,886.46)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1171)	0.0000	1	0.2317	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(3,000)	0.9622	(2,899.39)	(2,886.46)	0.0000	4.3300	(146.01)	0.00	0.3487	(0.1171)	0.0000	1	0.2317	02/04/2025
1101.TW	01/06/2025	SDB3260661484	0	(16,000)	0.9622	(15,463.41)	(15,394.45)	0.0000	4.3300	(146.01)	0.00	1.8599	(0.6244)	0.0000	1	1.2356	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(60,000)	0.9665	(57,987.78)	(57,987.78)	0.0000	4.3300	(146.01)	0.00	20.9239	(7.0554)	0.0000	3	13.8685	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(297,000)	0.9665	(287,039.51)	(287,039.51)	0.0000	4.3300	(146.01)	0.00	103.5734	(34.9244)	0.0000	3	68.6491	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(3,000)	0.9665	(2,899.39)	(2,899.39)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3528)	0.0000	3	0.6934	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(6,000)	0.9665	(5,798.78)	(5,798.78)	0.0000	4.3300	(146.01)	0.00	2.0924	(0.7055)	0.0000	3	1.3868	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(3,000)	0.9665	(2,899.39)	(2,899.39)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3528)	0.0000	3	0.6934	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(3,000)	0.9665	(2,899.39)	(2,899.39)	0.0000	4.3300	(146.01)	0.00	1.0462	(0.3528)	0.0000	3	0.6934	02/04/2025
1101.TW	01/03/2025	SDB3260661484	0	(16,000)	0.9665	(15,463.41)	(15,463.41)	0.0000	4.3300	(146.01)	0.00	5.5797	(1.8814)	0.0000	3	3.6983	02/04/2025
TOTAL TAIWAN CEMENT CMN												676.5402	(224.2098)	0.0000		452.3304	
TATUNG CO LTD CMN																	
2371.TW	01/17/2025	SDB3260661465	0	(9,000)	1.2978	(13,143.29)	(11,680.53)	0.0000	4.3300	(300.00)	0.00	1.5808	(0.9734)	0.0000	1	0.6075	02/04/2025
2371.TW	01/17/2025	SDB3260661465	0	(6,000)	1.2978	(8,762.20)	(7,787.02)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6489)	0.0000	1	0.4050	02/04/2025
2371.TW	01/17/2025	SDB3260661465	0	(1,000)	1.2978	(1,460.37)	(1,297.84)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1082)	0.0000	1	0.0675	02/04/2025
2371.TW	01/17/2025	SDB3260661465	0	(17,000)	1.2978	(24,826.22)	(22,063.23)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.8386)	0.0000	1	1.1474	02/04/2025
2371.TW	01/17/2025	SDB3260661465	0	(27,000)	1.2978	(39,429.88)	(35,041.60)	0.0000	4.3300	(300.00)	0.00	4.7425	(2.9201)	0.0000	1	1.8224	02/04/2025
2371.TW	01/17/2025	SDB3260661465	0	(2,000)	1.2978	(2,920.73)	(2,595.67)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2163)	0.0000	1	0.1350	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(9,000)	1.3329	(13,143.29)	(11,995.65)	0.0000	4.3300	(300.00)	0.00	1.5808	(0.9996)	0.0000	1	0.5812	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(6,000)	1.3329	(8,762.20)	(7,997.10)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6664)	0.0000	1	0.3875	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(1,000)	1.3329	(1,460.37)	(1,332.85)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1111)	0.0000	1	0.0646	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(17,000)	1.3329	(24,826.22)	(22,658.45)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.8882)	0.0000	1	1.0978	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(27,000)	1.3329	(39,429.88)	(35,986.95)	0.0000	4.3300	(300.00)	0.00	4.7425	(2.9989)	0.0000	1	1.7436	02/04/2025
2371.TW	01/16/2025	SDB3260661465	0	(2,000)	1.3329	(2,920.73)	(2,665.70)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2221)	0.0000	1	0.1292	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(9,000)	1.3287	(13,143.29)	(11,958.33)	0.0000	4.3300	(300.00)	0.00	1.5808	(0.9965)	0.0000	1	0.5843	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(6,000)	1.3287	(8,762.20)	(7,972.22)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6644)	0.0000	1	0.3895	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(1,000)	1.3287	(1,460.37)	(1,328.70)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1107)	0.0000	1	0.0649	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(17,000)	1.3287	(24,826.22)	(22,587.95)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.8823)	0.0000	1	1.1037	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(27,000)	1.3287	(39,429.88)	(35,874.98)	0.0000	4.3300	(300.00)	0.00	4.7425	(2.9896)	0.0000	1	1.7530	02/04/2025
2371.TW	01/15/2025	SDB3260661465	0	(2,000)	1.3287	(2,920.73)	(2,657.41)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2215)	0.0000	1	0.1298	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(9,000)	1.3304	(13,143.29)	(11,973.24)	0.0000	4.3300	(300.00)	0.00	1.5808	(0.9978)	0.0000	1	0.5831	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(6,000)	1.3304	(8,762.20)	(7,982.16)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6652)	0.0000	1	0.3887	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(1,000)	1.3304	(1,460.37)	(1,330.36)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1109)	0.0000	1	0.0648	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(17,000)	1.3304	(24,826.22)	(22,616.12)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.8847)	0.0000	1	1.1014	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(27,000)	1.3304	(39,429.88)	(35,919.72)	0.0000	4.3300	(300.00)	0.00	4.7425	(2.9933)	0.0000	1	1.7492	02/04/2025
2371.TW	01/14/2025	SDB3260661465	0	(2,000)	1.3304	(2,920.73)	(2,660.72)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2217)	0.0000	1	0.1296	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(9,000)	1.3660	(13,143.29)	(12,293.96)	0.0000	4.3300	(300.00)	0.00	1.5808	(1.0245)	0.0000	1	0.5563	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(6,000)	1.3660	(8,762.20)	(8,195.98)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6830)	0.0000	1	0.3709	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(1,000)	1.3660	(1,460.37)	(1,366.00)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1138)	0.0000	1	0.0618	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(17,000)	1.3660	(24,826.22)	(23,221.93)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.9352)	0.0000	1	1.0509	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(27,000)	1.3660	(39,429.88)	(36,881.89)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.0735)	0.0000	1	1.6690	02/04/2025
2371.TW	01/13/2025	SDB3260661465	0	(2,000)	1.3660	(2,920.73)	(2,731.99)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2277)	0.0000	1	0.1236	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TATUNG CO LTD CMN (Cont.)																	
2371.TW	01/10/2025	SDB3260661465	0	(9,000)	1.3932	(13,143.29)	(12,538.40)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.1346)	0.0000	3	1.6079	02/04/2025
2371.TW	01/10/2025	SDB3260661465	0	(6,000)	1.3932	(8,762.20)	(8,358.94)	0.0000	4.3300	(300.00)	0.00	3.1617	(2.0897)	0.0000	3	1.0720	02/04/2025
2371.TW	01/10/2025	SDB3260661465	0	(1,000)	1.3932	(1,460.37)	(1,393.18)	0.0000	4.3300	(300.00)	0.00	0.5269	(0.3483)	0.0000	3	0.1787	02/04/2025
2371.TW	01/10/2025	SDB3260661465	0	(17,000)	1.3932	(24,826.22)	(23,683.65)	0.0000	4.3300	(300.00)	0.00	8.9581	(5.9209)	0.0000	3	3.0372	02/04/2025
2371.TW	01/10/2025	SDB3260661465	0	(27,000)	1.3932	(39,429.88)	(37,615.21)	0.0000	4.3300	(300.00)	0.00	14.2276	(9.4038)	0.0000	3	4.8238	02/04/2025
2371.TW	01/10/2025	SDB3260661465	0	(2,000)	1.3932	(2,920.73)	(2,786.31)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6966)	0.0000	3	0.3573	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(9,000)	1.3913	(13,143.29)	(12,521.79)	0.0000	4.3300	(300.00)	0.00	1.5808	(1.0435)	0.0000	1	0.5374	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(6,000)	1.3913	(8,762.20)	(8,347.86)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6957)	0.0000	1	0.3582	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(1,000)	1.3913	(1,460.37)	(1,391.31)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1159)	0.0000	1	0.0597	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(17,000)	1.3913	(24,826.22)	(23,652.27)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.9710)	0.0000	1	1.0150	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(27,000)	1.3913	(39,429.88)	(37,565.37)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.1304)	0.0000	1	1.6121	02/04/2025
2371.TW	01/09/2025	SDB3260661465	0	(2,000)	1.3913	(2,920.73)	(2,782.62)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2319)	0.0000	1	0.1194	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(9,000)	1.4286	(13,143.29)	(12,857.14)	0.0000	4.3300	(300.00)	0.00	1.5808	(1.0714)	0.0000	1	0.5094	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(6,000)	1.4286	(8,762.20)	(8,571.43)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.7143)	0.0000	1	0.3396	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(1,000)	1.4286	(1,460.37)	(1,428.57)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1190)	0.0000	1	0.0566	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(17,000)	1.4286	(24,826.22)	(24,285.71)	0.0000	4.3300	(300.00)	0.00	2.9860	(2.0238)	0.0000	1	0.9622	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(27,000)	1.4286	(39,429.88)	(38,571.42)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.2143)	0.0000	1	1.5283	02/04/2025
2371.TW	01/08/2025	SDB3260661465	0	(2,000)	1.4286	(2,920.73)	(2,857.14)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2381)	0.0000	1	0.1132	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(9,000)	1.3991	(13,143.29)	(12,591.81)	0.0000	4.3300	(300.00)	0.00	1.5808	(1.0493)	0.0000	1	0.5315	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(6,000)	1.3991	(8,762.20)	(8,394.54)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.6995)	0.0000	1	0.3544	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(1,000)	1.3991	(1,460.37)	(1,399.09)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1166)	0.0000	1	0.0591	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(17,000)	1.3991	(24,826.22)	(23,784.53)	0.0000	4.3300	(300.00)	0.00	2.9860	(1.9820)	0.0000	1	1.0040	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(27,000)	1.3991	(39,429.88)	(37,775.43)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.1480)	0.0000	1	1.5946	02/04/2025
2371.TW	01/07/2025	SDB3260661465	0	(2,000)	1.3991	(2,920.73)	(2,798.18)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2332)	0.0000	1	0.1181	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(9,000)	1.4219	(13,143.29)	(12,797.24)	0.0000	4.3300	(300.00)	0.00	1.5808	(1.0664)	0.0000	1	0.5144	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(6,000)	1.4219	(8,762.20)	(8,531.50)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.7110)	0.0000	1	0.3429	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(1,000)	1.4219	(1,460.37)	(1,421.92)	0.0000	4.3300	(300.00)	0.00	0.1756	(0.1185)	0.0000	1	0.0572	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(17,000)	1.4219	(24,826.22)	(24,172.57)	0.0000	4.3300	(300.00)	0.00	2.9860	(2.0144)	0.0000	1	0.9717	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(27,000)	1.4219	(39,429.88)	(38,391.73)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.1993)	0.0000	1	1.5432	02/04/2025
2371.TW	01/06/2025	SDB3260661465	0	(2,000)	1.4219	(2,920.73)	(2,843.83)	0.0000	4.3300	(300.00)	0.00	0.3513	(0.2370)	0.0000	1	0.1143	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(9,000)	1.4604	(13,143.29)	(13,143.29)	0.0000	4.3300	(300.00)	0.00	4.7425	(3.2858)	0.0000	3	1.4567	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(6,000)	1.4604	(8,762.20)	(8,762.20)	0.0000	4.3300	(300.00)	0.00	3.1617	(2.1905)	0.0000	3	0.9711	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(1,000)	1.4604	(1,460.37)	(1,460.37)	0.0000	4.3300	(300.00)	0.00	0.5269	(0.3651)	0.0000	3	0.1619	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(17,000)	1.4604	(24,826.22)	(24,826.22)	0.0000	4.3300	(300.00)	0.00	8.9581	(6.2066)	0.0000	3	2.7516	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(27,000)	1.4604	(39,429.88)	(39,429.88)	0.0000	4.3300	(300.00)	0.00	14.2276	(9.8575)	0.0000	3	4.3701	02/04/2025
2371.TW	01/03/2025	SDB3260661465	0	(2,000)	1.4604	(2,920.73)	(2,920.73)	0.0000	4.3300	(300.00)	0.00	1.0539	(0.7302)	0.0000	3	0.3237	02/04/2025
TOTAL TATUNG CO LTD CMN												163.3541	(107.7622)	0.0000		55.5919	
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600089.SH	01/17/2025	SDB3264649847	0	(1,700)	1.6729	(2,957.65)	(2,843.88)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3334)	0.0000	1	(0.9777)	02/07/2025
600089.SH	01/17/2025	SDB3264649847	0	(150,700)	1.6729	(262,187.11)	(252,101.66)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(118.2018)	0.0000	1	(86.6665)	02/07/2025
600089.SH	01/17/2025	SDB3264649847	0	(17,500)	1.6729	(30,446.41)	(29,275.24)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.7262)	0.0000	1	(10.0641)	02/07/2025
600089.SH	01/17/2025	SDB3264649847	0	(24,500)	1.6729	(42,624.98)	(40,985.34)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(19.2166)	0.0000	1	(14.0898)	02/07/2025
600089.SH	01/17/2025	SDB3264649847	0	(100)	1.6729	(173.98)	(167.29)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0784)	0.0000	1	(0.0575)	02/07/2025
600089.SH	01/17/2025	SDB3264649847	0	(600)	1.6729	(1,043.88)	(1,003.72)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4706)	0.0000	1	(0.3451)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(1,700)	1.6250	(2,957.65)	(2,762.48)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.2952)	0.0000	1	(0.9395)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(150,700)	1.6250	(262,187.11)	(244,885.69)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(114.8185)	0.0000	1	(83.2832)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(17,500)	1.6250	(30,446.41)	(28,437.29)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.3333)	0.0000	1	(9.6712)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(24,500)	1.6250	(42,624.98)	(39,812.21)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(18.6666)	0.0000	1	(13.5397)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(100)	1.6250	(173.98)	(162.50)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0762)	0.0000	1	(0.0553)	02/07/2025
600089.SH	01/16/2025	SDB3264649847	0	(600)	1.6250	(1,043.88)	(974.99)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4571)	0.0000	1	(0.3316)	02/07/2025
600089.SH	01/15/2025	SDB3264649847	0	(1,700)	1.6275	(2,957.65)	(2,766.75)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.2972)	0.0000	1	(0.9415)	02/07/2025
600089.SH	01/15/2025	SDB3264649847	0	(150,700)	1.6275	(262,187.11)	(245,263.95)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(114.9958)	0.0000	1	(83.4606)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600089.SH	01/15/2025	SDB3264649847	0	(17,500)	1.6275	(30,446.41)	(28,481.21)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.3539)	0.0000	1	(9.6918)	02/07/2025
600089.SH	01/15/2025	SDB3264649847	0	(24,500)	1.6275	(42,624.98)	(39,873.70)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(18.6954)	0.0000	1	(13.5686)	02/07/2025
600089.SH	01/15/2025	SDB3264649847	0	(100)	1.6275	(173.98)	(162.75)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0763)	0.0000	1	(0.0554)	02/07/2025
600089.SH	01/15/2025	SDB3264649847	0	(600)	1.6275	(1,043.88)	(976.50)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4578)	0.0000	1	(0.3323)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(1,700)	1.6448	(2,957.65)	(2,796.08)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3110)	0.0000	1	(0.9552)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(150,700)	1.6448	(262,187.11)	(247,864.28)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(116.2150)	0.0000	1	(84.6798)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(17,500)	1.6448	(30,446.41)	(28,783.18)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.4954)	0.0000	1	(9.8334)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(24,500)	1.6448	(42,624.98)	(40,296.45)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(18.8936)	0.0000	1	(13.7668)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(100)	1.6448	(173.98)	(164.48)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0771)	0.0000	1	(0.0562)	02/07/2025
600089.SH	01/14/2025	SDB3264649847	0	(600)	1.6448	(1,043.88)	(986.85)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4627)	0.0000	1	(0.3371)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(1,700)	1.6523	(2,957.65)	(2,808.88)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3170)	0.0000	1	(0.9612)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(150,700)	1.6523	(262,187.11)	(248,999.35)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(116.7472)	0.0000	1	(85.2120)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(17,500)	1.6523	(30,446.41)	(28,914.99)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.5572)	0.0000	1	(9.8952)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(24,500)	1.6523	(42,624.98)	(40,480.98)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(18.9801)	0.0000	1	(13.8533)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(100)	1.6523	(173.98)	(165.23)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0775)	0.0000	1	(0.0565)	02/07/2025
600089.SH	01/13/2025	SDB3264649847	0	(600)	1.6523	(1,043.88)	(991.37)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4648)	0.0000	1	(0.3393)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(1,700)	1.6711	(2,957.65)	(2,840.90)	0.0000	4.3300	(1,687.92)	0.00	1.0672	(3.9960)	0.0000	3	(2.9288)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(150,700)	1.6711	(262,187.11)	(251,837.63)	0.0000	4.3300	(1,687.92)	0.00	94.6058	(354.2341)	0.0000	3	(259.6282)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(17,500)	1.6711	(30,446.41)	(29,244.58)	0.0000	4.3300	(1,687.92)	0.00	10.9861	(41.1353)	0.0000	3	(30.1493)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(24,500)	1.6711	(42,624.98)	(40,942.42)	0.0000	4.3300	(1,687.92)	0.00	15.3805	(57.5895)	0.0000	3	(42.2090)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(100)	1.6711	(173.98)	(167.11)	0.0000	4.3300	(1,687.92)	0.00	0.0628	(0.2351)	0.0000	3	(0.1723)	02/07/2025
600089.SH	01/10/2025	SDB3264649847	0	(600)	1.6711	(1,043.88)	(1,002.67)	0.0000	4.3300	(1,687.92)	0.00	0.3767	(1.4104)	0.0000	3	(1.0337)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(1,700)	1.6637	(2,957.65)	(2,828.33)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3261)	0.0000	1	(0.9704)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(150,700)	1.6637	(262,187.11)	(250,722.91)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(117.5554)	0.0000	1	(86.0201)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(17,500)	1.6637	(30,446.41)	(29,115.13)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.6511)	0.0000	1	(9.9891)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(24,500)	1.6637	(42,624.98)	(40,761.19)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(19.1115)	0.0000	1	(13.9847)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(100)	1.6637	(173.98)	(166.37)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0780)	0.0000	1	(0.0571)	02/07/2025
600089.SH	01/09/2025	SDB3264649847	0	(600)	1.6637	(1,043.88)	(998.23)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4680)	0.0000	1	(0.3425)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(1,700)	1.6671	(2,957.65)	(2,834.12)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3288)	0.0000	1	(0.9731)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(150,700)	1.6671	(262,187.11)	(251,236.79)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(117.7963)	0.0000	1	(86.2610)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(17,500)	1.6671	(30,446.41)	(29,174.81)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.6791)	0.0000	1	(10.0170)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(24,500)	1.6671	(42,624.98)	(40,844.73)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(19.1507)	0.0000	1	(14.0239)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(100)	1.6671	(173.98)	(166.71)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0782)	0.0000	1	(0.0572)	02/07/2025
600089.SH	01/08/2025	SDB3264649847	0	(600)	1.6671	(1,043.88)	(1,000.28)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4690)	0.0000	1	(0.3434)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(1,700)	1.6889	(2,957.65)	(2,871.18)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3462)	0.0000	1	(0.9905)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(150,700)	1.6889	(262,187.11)	(254,521.45)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(119.3364)	0.0000	1	(87.8011)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(17,500)	1.6889	(30,446.41)	(29,556.24)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(13.8579)	0.0000	1	(10.1959)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(24,500)	1.6889	(42,624.98)	(41,378.74)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(19.4011)	0.0000	1	(14.2742)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(100)	1.6889	(173.98)	(168.89)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0792)	0.0000	1	(0.0583)	02/07/2025
600089.SH	01/07/2025	SDB3264649847	0	(600)	1.6889	(1,043.88)	(1,013.36)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4751)	0.0000	1	(0.3496)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(1,700)	1.7398	(2,957.65)	(2,957.65)	0.0000	4.3300	(1,687.92)	0.00	0.3557	(1.3867)	0.0000	1	(1.0310)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(150,700)	1.7398	(262,187.11)	(262,187.11)	0.0000	4.3300	(1,687.92)	0.00	31.5353	(122.9305)	0.0000	1	(91.3952)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(17,500)	1.7398	(30,446.41)	(30,446.41)	0.0000	4.3300	(1,687.92)	0.00	3.6620	(14.2753)	0.0000	1	(10.6133)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(24,500)	1.7398	(42,624.98)	(42,624.98)	0.0000	4.3300	(1,687.92)	0.00	5.1268	(19.9854)	0.0000	1	(14.8586)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(100)	1.7398	(173.98)	(173.98)	0.0000	4.3300	(1,687.92)	0.00	0.0209	(0.0816)	0.0000	1	(0.0606)	02/07/2025
600089.SH	01/06/2025	SDB3264649847	0	(600)	1.7398	(1,043.88)	(1,043.88)	0.0000	4.3300	(1,687.92)	0.00	0.1256	(0.4894)	0.0000	1	(0.3639)	02/07/2025
TOTAL TBEA CO., LTD. CMN CLASS A SERIES NORTHBOUND												489.9164	(1,829.0865)	0.0000		(1,339.1701)	
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND																	
000100.ZK	01/17/2025	SDB3261789957	0	(20)	0.6765	(13.74)	(13.53)	0.0000	4.3300	(487.50)	0.00	0.0017	(0.0018)	0.0000	1	(0.0002)	02/07/2025
000100.ZK	01/16/2025	SDB3261789957	0	(20)	0.6541	(13.74)	(13.08)	0.0000	4.3300	(487.50)	0.00	0.0017	(0.0018)	0.0000	1	(0.0001)	02/07/2025
000100.ZK	01/15/2025	SDB3261789957	0	(20)	0.6486	(13.74)	(12.97)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0006)	02/07/2025
000100.ZK	01/15/2025	SDB3261789957	0	(35,080)	0.6486	(24,096.63)	(22,751.20)	0.0000	4.3300	(624.99)	0.00	2.8983	(3.9498)	0.0000	1	(1.0515)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000100.ZK	01/15/2025	SDB3261789957	0	(1,700)	0.6486	(1,167.74)	(1,102.54)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1914)	0.0000	1	(0.0510)	02/07/2025
000100.ZK	01/15/2025	SDB3261789957	0	(78,300)	0.6486	(53,784.66)	(50,781.62)	0.0000	4.3300	(624.99)	0.00	6.4691	(8.8161)	0.0000	1	(2.3470)	02/07/2025
000100.ZK	01/15/2025	SDB3261789957	0	(115,400)	0.6486	(79,268.84)	(74,842.90)	0.0000	4.3300	(624.99)	0.00	9.5343	(12.9934)	0.0000	1	(3.4591)	02/07/2025
000100.ZK	01/15/2025	SDB3261789957	0	(62,910)	0.6486	(43,213.19)	(40,800.41)	0.0000	4.3300	(624.99)	0.00	5.1976	(7.0833)	0.0000	1	(1.8857)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(20)	0.6666	(13.74)	(13.33)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(35,080)	0.6666	(24,096.63)	(23,384.61)	0.0000	4.3300	(624.99)	0.00	2.8983	(4.0598)	0.0000	1	(1.1615)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(1,700)	0.6666	(1,167.74)	(1,133.23)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1967)	0.0000	1	(0.0563)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(78,300)	0.6666	(53,784.66)	(52,195.41)	0.0000	4.3300	(624.99)	0.00	6.4691	(9.0616)	0.0000	1	(2.5925)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(115,400)	0.6666	(79,268.84)	(76,926.56)	0.0000	4.3300	(624.99)	0.00	9.5343	(13.3552)	0.0000	1	(3.8209)	02/07/2025
000100.ZK	01/14/2025	SDB3261789957	0	(220,510)	0.6666	(151,469.42)	(146,993.73)	0.0000	4.3300	(624.99)	0.00	18.2184	(25.5195)	0.0000	1	(7.3011)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(20)	0.6737	(13.74)	(13.47)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(35,080)	0.6737	(24,096.63)	(23,633.68)	0.0000	4.3300	(624.99)	0.00	2.8983	(4.1030)	0.0000	1	(1.2047)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(1,700)	0.6737	(1,167.74)	(1,145.30)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1988)	0.0000	1	(0.0584)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(78,300)	0.6737	(53,784.66)	(52,751.34)	0.0000	4.3300	(624.99)	0.00	6.4691	(9.1581)	0.0000	1	(2.6890)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(115,400)	0.6737	(79,268.84)	(77,745.90)	0.0000	4.3300	(624.99)	0.00	9.5343	(13.4974)	0.0000	1	(3.9631)	02/07/2025
000100.ZK	01/13/2025	SDB3261789957	0	(220,510)	0.6737	(151,469.42)	(148,559.35)	0.0000	4.3300	(624.99)	0.00	18.2184	(25.7913)	0.0000	1	(7.5729)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(20)	0.6911	(13.74)	(13.82)	0.0000	4.3300	(624.99)	0.00	0.0050	(0.0072)	0.0000	3	(0.0022)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(35,080)	0.6911	(24,096.63)	(24,242.91)	0.0000	4.3300	(624.99)	0.00	8.6949	(12.6264)	0.0000	3	(3.9315)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(1,700)	0.6911	(1,167.74)	(1,174.83)	0.0000	4.3300	(624.99)	0.00	0.4214	(0.6119)	0.0000	3	(0.1905)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(78,300)	0.6911	(53,784.66)	(54,111.17)	0.0000	4.3300	(624.99)	0.00	19.4073	(28.1826)	0.0000	3	(8.7753)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(115,400)	0.6911	(79,268.84)	(79,750.05)	0.0000	4.3300	(624.99)	0.00	28.6028	(41.5361)	0.0000	3	(12.9332)	02/07/2025
000100.ZK	01/10/2025	SDB3261789957	0	(220,510)	0.6911	(151,469.42)	(152,388.95)	0.0000	4.3300	(624.99)	0.00	54.6552	(79.3685)	0.0000	3	(24.7133)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(20)	0.6647	(13.74)	(13.29)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(35,080)	0.6647	(24,096.63)	(23,316.73)	0.0000	4.3300	(624.99)	0.00	2.8983	(4.0480)	0.0000	1	(1.1497)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(1,700)	0.6647	(1,167.74)	(1,129.94)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1962)	0.0000	1	(0.0557)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(78,300)	0.6647	(53,784.66)	(52,043.90)	0.0000	4.3300	(624.99)	0.00	6.4691	(9.0353)	0.0000	1	(2.5662)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(115,400)	0.6647	(79,268.84)	(76,703.26)	0.0000	4.3300	(624.99)	0.00	9.5343	(13.3164)	0.0000	1	(3.7821)	02/07/2025
000100.ZK	01/09/2025	SDB3261789957	0	(220,510)	0.6647	(151,469.42)	(146,567.04)	0.0000	4.3300	(624.99)	0.00	18.2184	(25.4454)	0.0000	1	(7.2270)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(20)	0.6652	(13.74)	(13.30)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(35,080)	0.6652	(24,096.63)	(23,335.81)	0.0000	4.3300	(624.99)	0.00	2.8983	(4.0513)	0.0000	1	(1.1530)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(1,700)	0.6652	(1,167.74)	(1,130.87)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1963)	0.0000	1	(0.0659)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(78,300)	0.6652	(53,784.66)	(52,086.49)	0.0000	4.3300	(624.99)	0.00	6.4691	(9.0427)	0.0000	1	(2.5736)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(115,400)	0.6652	(79,268.84)	(76,766.04)	0.0000	4.3300	(624.99)	0.00	9.5343	(13.3273)	0.0000	1	(3.7930)	02/07/2025
000100.ZK	01/08/2025	SDB3261789957	0	(220,510)	0.6652	(151,469.42)	(146,687.00)	0.0000	4.3300	(624.99)	0.00	18.2184	(25.4662)	0.0000	1	(7.2478)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(20)	0.6764	(13.74)	(13.53)	0.0000	4.3300	(624.99)	0.00	0.0017	(0.0023)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(35,080)	0.6764	(24,096.63)	(23,727.80)	0.0000	4.3300	(624.99)	0.00	2.8983	(4.1194)	0.0000	1	(1.2211)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(1,700)	0.6764	(1,167.74)	(1,149.86)	0.0000	4.3300	(624.99)	0.00	0.1405	(0.1996)	0.0000	1	(0.0592)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(78,300)	0.6764	(53,784.66)	(52,961.42)	0.0000	4.3300	(624.99)	0.00	6.4691	(9.1946)	0.0000	1	(2.7255)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(115,400)	0.6764	(79,268.84)	(78,055.52)	0.0000	4.3300	(624.99)	0.00	9.5343	(13.5512)	0.0000	1	(4.0169)	02/07/2025
000100.ZK	01/07/2025	SDB3261789957	0	(220,510)	0.6764	(151,469.42)	(149,150.98)	0.0000	4.3300	(624.99)	0.00	18.2184	(25.8940)	0.0000	1	(7.6756)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(20)	0.6869	(13.74)	(13.74)	0.0000	4.3300	(625.00)	0.00	0.0017	(0.0024)	0.0000	1	(0.0007)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(35,080)	0.6869	(24,096.63)	(24,096.63)	0.0000	4.3300	(625.00)	0.00	2.8983	(4.1834)	0.0000	1	(1.2851)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(1,700)	0.6869	(1,167.74)	(1,167.74)	0.0000	4.3300	(625.00)	0.00	0.1405	(0.2027)	0.0000	1	(0.0623)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(78,300)	0.6869	(53,784.66)	(53,784.66)	0.0000	4.3300	(625.00)	0.00	6.4691	(9.3376)	0.0000	1	(2.8685)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(115,400)	0.6869	(79,268.84)	(79,268.84)	0.0000	4.3300	(625.00)	0.00	9.5343	(13.7619)	0.0000	1	(4.2276)	02/07/2025
000100.ZK	01/06/2025	SDB3261789957	0	(383,010)	0.6869	(263,091.48)	(263,091.48)	0.0000	4.3300	(625.00)	0.00	31.6441	(45.6753)	0.0000	1	(14.0313)	02/07/2025
TOTAL TCL TECHNOLOGY GROUP CORPORATION CMN CLASS A SERIES NORTHBOUND												373.0299	(530.5729)	0.0000		(157.5430)	
TELLING TELECOMMUNICATION HOLDING CO., CMN CLASS A SERIES NORTHBOUND																	
000829.ZK	01/10/2025	SDB3263116853	0	(3,500)	1.4667	(6,299.59)	(5,133.31)	0.0000	4.3300	(1,859.54)	0.00	2.2731	(7.9547)	0.0000	3	(5.6816)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(1,400)	1.4667	(2,519.84)	(2,053.32)	0.0000	4.3300	(1,859.54)	0.00	0.9092	(3.1819)	0.0000	3	(2.2726)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(1,700)	1.4667	(3,059.80)	(2,493.32)	0.0000	4.3300	(1,859.54)	0.00	1.1041	(3.8637)	0.0000	3	(2.7596)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(1,700)	1.4667	(3,059.80)	(2,493.32)	0.0000	4.3300	(1,859.54)	0.00	1.1041	(3.8637)	0.0000	3	(2.7596)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000829.ZK	01/10/2025	SDB3263116853	0	(3,200)	1.4667	(5,759.63)	(4,693.31)	0.0000	4.3300	(1,859.54)	0.00	2.0783	(7.2728)	0.0000	3	(5.1946)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(500)	1.4667	(899.94)	(733.33)	0.0000	4.3300	(1,859.54)	0.00	0.3247	(1.1364)	0.0000	3	(0.8117)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(100)	1.4667	(179.99)	(146.67)	0.0000	4.3300	(1,859.54)	0.00	0.0649	(0.2273)	0.0000	3	(0.1623)	02/07/2025
000829.ZK	01/10/2025	SDB3263116853	0	(6,500)	1.4667	(11,699.24)	(9,533.28)	0.0000	4.3300	(1,859.54)	0.00	4.2215	(14.7730)	0.0000	3	(10.5515)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(3,500)	1.4449	(6,299.59)	(5,057.09)	0.0000	4.3300	(1,859.54)	0.00	0.7577	(2.6122)	0.0000	1	(1.8545)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(1,400)	1.4449	(2,519.84)	(2,022.83)	0.0000	4.3300	(1,859.54)	0.00	0.3031	(1.0449)	0.0000	1	(0.7418)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(1,700)	1.4449	(3,059.80)	(2,456.30)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.2688)	0.0000	1	(0.9008)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(1,700)	1.4449	(3,059.80)	(2,456.30)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.2688)	0.0000	1	(0.9008)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(3,200)	1.4449	(5,759.63)	(4,623.62)	0.0000	4.3300	(1,859.54)	0.00	0.6928	(2.3883)	0.0000	1	(1.6955)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(500)	1.4449	(899.94)	(722.44)	0.0000	4.3300	(1,859.54)	0.00	0.1082	(0.3732)	0.0000	1	(0.2649)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(100)	1.4449	(179.99)	(144.49)	0.0000	4.3300	(1,859.54)	0.00	0.0216	(0.0746)	0.0000	1	(0.0530)	02/07/2025
000829.ZK	01/09/2025	SDB3263116853	0	(6,500)	1.4449	(11,699.24)	(9,391.73)	0.0000	4.3300	(1,859.54)	0.00	1.4072	(4.8512)	0.0000	1	(3.4440)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(3,500)	1.5894	(6,299.59)	(5,563.02)	0.0000	4.3300	(1,859.54)	0.00	0.7577	(2.8735)	0.0000	1	(2.1158)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(1,400)	1.5894	(2,519.84)	(2,225.21)	0.0000	4.3300	(1,859.54)	0.00	0.3031	(1.1494)	0.0000	1	(0.8463)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(1,700)	1.5894	(3,059.80)	(2,702.04)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.3957)	0.0000	1	(1.0277)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(1,700)	1.5894	(3,059.80)	(2,702.04)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.3957)	0.0000	1	(1.0277)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(3,200)	1.5894	(5,759.63)	(5,086.19)	0.0000	4.3300	(1,859.54)	0.00	0.6928	(2.6272)	0.0000	1	(1.9345)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(500)	1.5894	(899.94)	(794.72)	0.0000	4.3300	(1,859.54)	0.00	0.1082	(0.4105)	0.0000	1	(0.3023)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(100)	1.5894	(179.99)	(158.94)	0.0000	4.3300	(1,859.54)	0.00	0.0216	(0.0821)	0.0000	1	(0.0605)	02/07/2025
000829.ZK	01/08/2025	SDB3263116853	0	(6,500)	1.5894	(11,699.24)	(10,331.31)	0.0000	4.3300	(1,859.54)	0.00	1.4072	(5.3365)	0.0000	1	(3.9294)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(3,500)	1.7709	(6,299.59)	(6,198.20)	0.0000	4.3300	(1,859.54)	0.00	0.7577	(3.2016)	0.0000	1	(2.4439)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(1,400)	1.7709	(2,519.84)	(2,479.28)	0.0000	4.3300	(1,859.54)	0.00	0.3031	(1.2806)	0.0000	1	(0.9776)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(1,700)	1.7709	(3,059.80)	(3,010.56)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.5551)	0.0000	1	(1.1870)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(1,700)	1.7709	(3,059.80)	(3,010.56)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.5551)	0.0000	1	(1.1870)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(3,200)	1.7709	(5,759.63)	(5,666.93)	0.0000	4.3300	(1,859.54)	0.00	0.6928	(2.9272)	0.0000	1	(2.2344)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(500)	1.7709	(899.94)	(885.46)	0.0000	4.3300	(1,859.54)	0.00	0.1082	(0.4574)	0.0000	1	(0.3491)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(100)	1.7709	(179.99)	(177.09)	0.0000	4.3300	(1,859.54)	0.00	0.0216	(0.0915)	0.0000	1	(0.0698)	02/07/2025
000829.ZK	01/07/2025	SDB3263116853	0	(6,500)	1.7709	(11,699.24)	(11,510.95)	0.0000	4.3300	(1,859.54)	0.00	1.4072	(5.9459)	0.0000	1	(4.5387)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(3,500)	1.7999	(6,299.59)	(6,299.59)	0.0000	4.3300	(1,859.54)	0.00	0.7577	(3.2540)	0.0000	1	(2.4963)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(1,400)	1.7999	(2,519.84)	(2,519.84)	0.0000	4.3300	(1,859.54)	0.00	0.3031	(1.3016)	0.0000	1	(0.9985)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(1,700)	1.7999	(3,059.80)	(3,059.80)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.5805)	0.0000	1	(1.2125)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(1,700)	1.7999	(3,059.80)	(3,059.80)	0.0000	4.3300	(1,859.54)	0.00	0.3680	(1.5805)	0.0000	1	(1.2125)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(3,200)	1.7999	(5,759.63)	(5,759.63)	0.0000	4.3300	(1,859.54)	0.00	0.6928	(2.9751)	0.0000	1	(2.2823)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(500)	1.7999	(899.94)	(899.94)	0.0000	4.3300	(1,859.54)	0.00	0.1082	(0.4649)	0.0000	1	(0.3566)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(100)	1.7999	(179.99)	(179.99)	0.0000	4.3300	(1,859.54)	0.00	0.0216	(0.0930)	0.0000	1	(0.0713)	02/07/2025
000829.ZK	01/06/2025	SDB3263116853	0	(6,500)	1.7999	(11,699.24)	(11,699.24)	0.0000	4.3300	(1,859.54)	0.00	1.4072	(6.0431)	0.0000	1	(4.6360)	02/07/2025
TOTAL TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND												28.1865	(105.7329)	0.0000		(77.5465)	
THAI OIL PUBLIC CO LTD LOCAL SHARE																	
TOP_n_BK	01/17/2025	SDB3260458713	0	(700)	0.7703	(573.48)	(539.20)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1534)	0.0000	1	(0.0845)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(5,300)	0.7703	(4,412.11)	(4,082.50)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1618)	0.0000	1	(0.6311)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(1,800)	0.7703	(1,498.45)	(1,386.51)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3946)	0.0000	1	(0.2143)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(600)	0.7703	(499.48)	(462.17)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1315)	0.0000	1	(0.0714)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(7,200)	0.7703	(5,993.81)	(5,546.04)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5782)	0.0000	1	(0.8573)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(4,900)	0.7703	(4,079.12)	(3,774.39)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0741)	0.0000	1	(0.5835)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(300)	0.7703	(249.74)	(231.08)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0658)	0.0000	1	(0.0357)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(11,600)	0.7703	(9,656.70)	(8,935.28)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.5427)	0.0000	1	(1.3812)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(37,600)	0.7703	(31,301.02)	(28,962.64)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.2420)	0.0000	1	(4.4771)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(5,500)	0.7703	(4,578.61)	(4,236.56)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.2056)	0.0000	1	(0.6549)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(18,800)	0.7703	(15,650.51)	(14,481.32)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(4.1210)	0.0000	1	(2.2386)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(21,000)	0.7703	(17,481.95)	(16,175.94)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.6032)	0.0000	1	(2.5005)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(9,700)	0.7703	(8,075.00)	(7,471.75)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.1263)	0.0000	1	(1.1550)	02/04/2025
TOP_n_BK	01/17/2025	SDB3260458713	0	(37,600)	0.7703	(31,301.02)	(28,962.64)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.2420)	0.0000	1	(4.4771)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n.BK	01/17/2025	SDB3260458713	0	(16,100)	0.7703	(13,402.83)	(12,401.56)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.5291)	0.0000	1	(1.9171)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(45,600)	0.7703	(37,960.81)	(35,124.90)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.9956)	0.0000	1	(5.4297)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(1,400)	0.7703	(1,185.46)	(1,078.40)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.3069)	0.0000	1	(0.1667)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(6,700)	0.7703	(5,577.58)	(5,160.90)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.4686)	0.0000	1	(0.7978)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(45,500)	0.7703	(37,877.57)	(35,047.88)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.9736)	0.0000	1	(5.4178)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(2,200)	0.7703	(1,831.44)	(1,694.62)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4822)	0.0000	1	(0.2620)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(3,200)	0.7703	(2,663.92)	(2,464.91)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.7014)	0.0000	1	(0.3810)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(4,600)	0.7703	(3,829.38)	(3,543.30)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(1.0083)	0.0000	1	(0.5477)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(2,200)	0.7703	(1,831.44)	(1,694.62)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4822)	0.0000	1	(0.2620)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(9,100)	0.7703	(7,575.51)	(7,009.58)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.9947)	0.0000	1	(1.0836)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(18,100)	0.7703	(15,067.78)	(13,942.12)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.9675)	0.0000	1	(2.1552)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(2,700)	0.7703	(2,247.68)	(2,079.76)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5918)	0.0000	1	(0.3215)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(83,500)	0.7703	(69,511.58)	(64,318.63)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(18.3033)	0.0000	1	(9.9426)	02/04/2025
TOP_n.BK	01/17/2025	SDB3260458713	0	(3,600)	0.7703	(2,996.91)	(2,773.02)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7891)	0.0000	1	(0.4287)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(700)	0.7773	(573.48)	(544.08)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1548)	0.0000	1	(0.0859)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(5,300)	0.7773	(4,412.11)	(4,119.47)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1723)	0.0000	1	(0.6416)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(1,800)	0.7773	(1,498.45)	(1,399.06)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3981)	0.0000	1	(0.2179)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(600)	0.7773	(499.48)	(466.35)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1327)	0.0000	1	(0.0726)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(7,200)	0.7773	(5,993.81)	(5,596.26)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5925)	0.0000	1	(0.8716)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(4,900)	0.7773	(4,079.12)	(3,808.56)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0838)	0.0000	1	(0.5932)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(300)	0.7773	(249.74)	(233.18)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0664)	0.0000	1	(0.0363)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(11,600)	0.7773	(9,656.70)	(9,016.19)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.5658)	0.0000	1	(1.4043)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(37,600)	0.7773	(31,301.02)	(29,224.90)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.3166)	0.0000	1	(4.5518)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(5,500)	0.7773	(4,578.61)	(4,274.92)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.2165)	0.0000	1	(0.6658)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(18,800)	0.7773	(15,650.51)	(14,612.45)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(4.1583)	0.0000	1	(2.2759)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(21,000)	0.7773	(17,481.95)	(16,322.42)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.6449)	0.0000	1	(2.5422)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(9,700)	0.7773	(8,075.00)	(7,539.40)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.1455)	0.0000	1	(1.1743)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(37,600)	0.7773	(31,301.02)	(29,224.90)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.3166)	0.0000	1	(4.5518)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(16,100)	0.7773	(13,402.83)	(12,513.85)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.5611)	0.0000	1	(1.9490)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(45,600)	0.7773	(37,960.81)	(35,442.96)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(10.0861)	0.0000	1	(5.5202)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(1,400)	0.7773	(1,165.46)	(1,088.16)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.3097)	0.0000	1	(0.1695)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(6,700)	0.7773	(5,577.58)	(5,207.63)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.4819)	0.0000	1	(0.8111)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(45,500)	0.7773	(37,877.57)	(35,365.24)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(10.0640)	0.0000	1	(5.5081)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(2,200)	0.7773	(1,831.44)	(1,709.97)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4866)	0.0000	1	(0.2663)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(3,200)	0.7773	(2,663.92)	(2,487.23)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.7078)	0.0000	1	(0.3874)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(4,600)	0.7773	(3,829.38)	(3,575.39)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(1.0175)	0.0000	1	(0.5569)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(2,200)	0.7773	(1,831.44)	(1,709.97)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4866)	0.0000	1	(0.2663)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(9,100)	0.7773	(7,575.51)	(7,073.05)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(2.0128)	0.0000	1	(1.1016)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(18,100)	0.7773	(15,067.78)	(14,068.37)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(4.0035)	0.0000	1	(2.1911)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(2,700)	0.7773	(2,247.68)	(2,098.60)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5972)	0.0000	1	(0.3269)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(83,500)	0.7773	(69,511.58)	(64,901.04)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(18.4690)	0.0000	1	(10.1083)	02/04/2025
TOP_n.BK	01/16/2025	SDB3260458713	0	(3,600)	0.7773	(2,996.91)	(2,798.13)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7963)	0.0000	1	(0.4358)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(700)	0.7330	(573.48)	(513.12)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1460)	0.0000	1	(0.0770)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(5,300)	0.7330	(4,412.11)	(3,885.02)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1056)	0.0000	1	(0.5749)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(1,800)	0.7330	(1,498.45)	(1,319.44)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3755)	0.0000	1	(0.1952)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(600)	0.7330	(499.48)	(439.81)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1252)	0.0000	1	(0.0651)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(7,200)	0.7330	(5,993.81)	(5,277.76)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5019)	0.0000	1	(0.7810)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(4,900)	0.7330	(4,079.12)	(3,591.81)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0221)	0.0000	1	(0.5315)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(300)	0.7330	(249.74)	(219.91)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0626)	0.0000	1	(0.0325)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(11,600)	0.7330	(9,656.70)	(8,503.06)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.4197)	0.0000	1	(1.2582)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(37,600)	0.7330	(31,301.02)	(27,561.63)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.8433)	0.0000	1	(4.0785)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(5,500)	0.7330	(4,578.61)	(4,031.62)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.1473)	0.0000	1	(0.5966)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(18,800)	0.7330	(15,650.51)	(13,780.81)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(3.9216)	0.0000	1	(2.0392)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n.BK	01/15/2025	SDB3260458713	0	(21,000)	0.7330	(17,481.95)	(15,393.46)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.3805)	0.0000	1	(2.2779)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(9,700)	0.7330	(8,075.00)	(7,110.31)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.0234)	0.0000	1	(1.0522)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(37,600)	0.7330	(31,301.02)	(27,561.63)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.8433)	0.0000	1	(4.0785)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(16,100)	0.7330	(13,402.83)	(11,801.65)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.3584)	0.0000	1	(1.7464)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(45,600)	0.7330	(37,960.81)	(33,425.80)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.5121)	0.0000	1	(4.9462)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(1,400)	0.7330	(1,165.46)	(1,026.23)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.2920)	0.0000	1	(0.1519)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(6,700)	0.7330	(5,577.58)	(4,911.25)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.3976)	0.0000	1	(0.7267)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(45,500)	0.7330	(37,877.57)	(33,352.50)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.4912)	0.0000	1	(4.9354)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(2,200)	0.7330	(1,831.44)	(1,612.65)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4589)	0.0000	1	(0.2386)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(3,200)	0.7330	(2,663.92)	(2,345.67)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6675)	0.0000	1	(0.3471)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(4,600)	0.7330	(3,829.38)	(3,371.90)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(0.9595)	0.0000	1	(0.4990)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(2,200)	0.7330	(1,831.44)	(1,612.65)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4589)	0.0000	1	(0.2386)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(9,100)	0.7330	(7,575.51)	(6,670.50)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.8982)	0.0000	1	(0.9871)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(18,100)	0.7330	(15,067.78)	(13,267.70)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.7756)	0.0000	1	(1.9633)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(2,700)	0.7330	(2,247.68)	(1,979.16)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5632)	0.0000	1	(0.2929)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(83,500)	0.7330	(69,511.58)	(61,207.34)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(17.4179)	0.0000	1	(9.0572)	02/04/2025
TOP_n.BK	01/15/2025	SDB3260458713	0	(3,600)	0.7330	(2,996.91)	(2,638.88)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7510)	0.0000	1	(0.3905)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(700)	0.7219	(573.48)	(505.34)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1438)	0.0000	1	(0.0748)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(5,300)	0.7219	(4,412.11)	(3,826.16)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.0888)	0.0000	1	(0.5581)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(1,800)	0.7219	(1,498.45)	(1,299.45)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3698)	0.0000	1	(0.1896)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(600)	0.7219	(499.48)	(433.15)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1233)	0.0000	1	(0.0632)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(7,200)	0.7219	(5,993.81)	(5,197.80)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.4791)	0.0000	1	(0.7582)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(4,900)	0.7219	(4,079.12)	(3,537.39)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0066)	0.0000	1	(0.5160)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(300)	0.7219	(249.74)	(216.58)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0616)	0.0000	1	(0.0316)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(11,600)	0.7219	(9,656.70)	(8,374.24)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.3831)	0.0000	1	(1.2216)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(37,600)	0.7219	(31,301.02)	(27,144.08)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.7244)	0.0000	1	(3.9596)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(5,500)	0.7219	(4,578.61)	(3,970.54)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.1299)	0.0000	1	(0.5792)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(18,800)	0.7219	(15,650.51)	(13,572.04)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(3.8622)	0.0000	1	(1.9798)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(21,000)	0.7219	(17,481.95)	(15,160.26)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.3142)	0.0000	1	(2.2115)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(9,700)	0.7219	(8,075.00)	(7,002.59)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(1.9927)	0.0000	1	(1.0215)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(37,600)	0.7219	(31,301.02)	(27,144.08)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.7244)	0.0000	1	(3.9596)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(16,100)	0.7219	(13,402.83)	(11,622.86)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.3075)	0.0000	1	(1.6955)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(45,600)	0.7219	(37,960.81)	(32,919.42)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.3679)	0.0000	1	(4.8021)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(1,400)	0.7219	(1,165.46)	(1,010.68)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.2876)	0.0000	1	(0.1474)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(6,700)	0.7219	(5,577.58)	(4,836.84)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.3764)	0.0000	1	(0.7056)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(45,500)	0.7219	(37,877.57)	(32,847.22)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.3474)	0.0000	1	(4.7916)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(2,200)	0.7219	(1,831.44)	(1,588.22)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4520)	0.0000	1	(0.2317)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(3,200)	0.7219	(2,663.92)	(2,310.13)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6574)	0.0000	1	(0.3370)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(4,600)	0.7219	(3,829.38)	(3,320.82)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(0.9450)	0.0000	1	(0.4844)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(2,200)	0.7219	(1,831.44)	(1,588.22)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4520)	0.0000	1	(0.2317)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(9,100)	0.7219	(7,575.51)	(6,569.44)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.8695)	0.0000	1	(0.9583)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(18,100)	0.7219	(15,067.78)	(13,066.70)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.7184)	0.0000	1	(1.9061)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(2,700)	0.7219	(2,247.68)	(1,949.18)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5547)	0.0000	1	(0.2843)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(83,500)	0.7219	(69,511.58)	(60,280.07)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(17.1540)	0.0000	1	(8.7933)	02/04/2025
TOP_n.BK	01/14/2025	SDB3260458713	0	(3,600)	0.7219	(2,996.91)	(2,598.90)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7396)	0.0000	1	(0.3791)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(700)	0.7207	(573.48)	(504.47)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1436)	0.0000	1	(0.0746)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(5,300)	0.7207	(4,412.11)	(3,819.55)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.0869)	0.0000	1	(0.5563)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(1,800)	0.7207	(1,498.45)	(1,297.20)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3691)	0.0000	1	(0.1889)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(600)	0.7207	(499.48)	(432.40)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1230)	0.0000	1	(0.0630)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(7,200)	0.7207	(5,993.81)	(5,188.82)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.4766)	0.0000	1	(0.7557)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(4,900)	0.7207	(4,079.12)	(3,531.28)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0049)	0.0000	1	(0.5143)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(300)	0.7207	(249.74)	(216.20)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0615)	0.0000	1	(0.0315)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(11,600)	0.7207	(9,656.70)	(8,359.76)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.3790)	0.0000	1	(1.2175)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n.BK	01/13/2025	SDB3260458713	0	(37,600)	0.7207	(31,301.02)	(27,097.15)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.7111)	0.0000	1	(3.9463)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(5,500)	0.7207	(4,578.61)	(3,963.68)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.1280)	0.0000	1	(0.5772)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(18,800)	0.7207	(15,650.51)	(13,548.58)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(3.8555)	0.0000	1	(1.9731)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(21,000)	0.7207	(17,481.95)	(15,134.05)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.3067)	0.0000	1	(2.2040)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(9,700)	0.7207	(8,075.00)	(6,990.49)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(1.9893)	0.0000	1	(1.0181)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(37,600)	0.7207	(31,301.02)	(27,097.15)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.7111)	0.0000	1	(3.9463)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(16,100)	0.7207	(13,402.83)	(11,602.77)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.3018)	0.0000	1	(1.6898)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(45,600)	0.7207	(37,960.81)	(32,862.51)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.3518)	0.0000	1	(4.7859)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(1,400)	0.7207	(1,165.46)	(1,008.94)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.2871)	0.0000	1	(0.1469)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(6,700)	0.7207	(5,577.58)	(4,828.48)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.3741)	0.0000	1	(0.7032)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(45,500)	0.7207	(37,877.57)	(32,790.44)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.3312)	0.0000	1	(4.7754)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(2,200)	0.7207	(1,831.44)	(1,585.47)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4512)	0.0000	1	(0.2309)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(3,200)	0.7207	(2,663.92)	(2,306.14)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6563)	0.0000	1	(0.3359)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(4,600)	0.7207	(3,829.38)	(3,315.08)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(0.9434)	0.0000	1	(0.4828)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(2,200)	0.7207	(1,831.44)	(1,585.47)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4512)	0.0000	1	(0.2309)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(9,100)	0.7207	(7,575.51)	(6,558.09)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.8662)	0.0000	1	(0.9551)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(18,100)	0.7207	(15,067.78)	(13,044.11)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.7120)	0.0000	1	(1.8997)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(2,700)	0.7207	(2,247.68)	(1,945.81)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5537)	0.0000	1	(0.2834)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(83,500)	0.7207	(69,511.58)	(60,175.86)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(17.1244)	0.0000	1	(8.7637)	02/04/2025
TOP_n.BK	01/13/2025	SDB3260458713	0	(3,600)	0.7207	(2,996.91)	(2,594.41)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7383)	0.0000	1	(0.3778)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(700)	0.7298	(573.48)	(510.84)	0.0000	4.3300	(1,024.46)	0.00	0.2069	(0.4361)	0.0000	3	(0.2292)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(5,300)	0.7298	(4,412.11)	(3,867.78)	0.0000	4.3300	(1,024.46)	0.00	1.5920	(3.3020)	0.0000	3	(1.7099)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(1,800)	0.7298	(1,498.45)	(1,313.58)	0.0000	4.3300	(1,024.46)	0.00	0.5407	(1.1214)	0.0000	3	(0.5807)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(600)	0.7298	(499.48)	(437.86)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3738)	0.0000	3	(0.1936)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(7,200)	0.7298	(5,993.81)	(5,254.34)	0.0000	4.3300	(1,024.46)	0.00	2.1628	(4.4857)	0.0000	3	(2.3229)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(4,900)	0.7298	(4,079.12)	(3,575.87)	0.0000	4.3300	(1,024.46)	0.00	1.4719	(3.0528)	0.0000	3	(1.5809)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(300)	0.7298	(249.74)	(218.93)	0.0000	4.3300	(1,024.46)	0.00	0.0901	(0.1869)	0.0000	3	(0.0968)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(11,600)	0.7298	(9,656.70)	(8,465.32)	0.0000	4.3300	(1,024.46)	0.00	3.4845	(7.2270)	0.0000	3	(3.7425)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(37,600)	0.7298	(31,301.02)	(27,439.31)	0.0000	4.3300	(1,024.46)	0.00	11.2945	(23.4254)	0.0000	3	(12.1309)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(5,500)	0.7298	(4,578.61)	(4,013.73)	0.0000	4.3300	(1,024.46)	0.00	1.6521	(3.4266)	0.0000	3	(1.7745)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(18,800)	0.7298	(15,650.51)	(13,719.66)	0.0000	4.3300	(1,024.46)	0.00	5.6472	(11.7127)	0.0000	3	(6.0655)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(21,000)	0.7298	(17,481.95)	(15,325.15)	0.0000	4.3300	(1,024.46)	0.00	6.3081	(13.0833)	0.0000	3	(6.7753)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(9,700)	0.7298	(8,075.00)	(7,078.76)	0.0000	4.3300	(1,024.46)	0.00	2.9137	(6.0433)	0.0000	3	(3.1295)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(37,600)	0.7298	(31,301.02)	(27,439.31)	0.0000	4.3300	(1,024.46)	0.00	11.2945	(23.4254)	0.0000	3	(12.1309)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(16,100)	0.7298	(13,402.83)	(11,749.28)	0.0000	4.3300	(1,024.46)	0.00	4.8362	(10.0306)	0.0000	3	(5.1944)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(45,600)	0.7298	(37,960.81)	(33,277.47)	0.0000	4.3300	(1,024.46)	0.00	13.6975	(28.4095)	0.0000	3	(14.7120)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(1,400)	0.7298	(1,165.46)	(1,021.68)	0.0000	4.3300	(1,024.46)	0.00	0.4205	(0.8722)	0.0000	3	(0.4517)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(6,700)	0.7298	(5,577.58)	(4,889.45)	0.0000	4.3300	(1,024.46)	0.00	2.0126	(4.1742)	0.0000	3	(2.1616)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(45,500)	0.7298	(37,877.57)	(33,204.49)	0.0000	4.3300	(1,024.46)	0.00	13.6675	(28.3472)	0.0000	3	(14.6797)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(2,200)	0.7298	(1,831.44)	(1,605.49)	0.0000	4.3300	(1,024.46)	0.00	0.6608	(1.3706)	0.0000	3	(0.7098)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(3,200)	0.7298	(2,663.92)	(2,335.26)	0.0000	4.3300	(1,024.46)	0.00	0.9612	(1.9937)	0.0000	3	(1.0324)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(4,600)	0.7298	(3,829.38)	(3,356.94)	0.0000	4.3300	(1,024.46)	0.00	1.3818	(2.8659)	0.0000	3	(1.4841)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(2,200)	0.7298	(1,831.44)	(1,605.49)	0.0000	4.3300	(1,024.46)	0.00	0.6608	(1.3706)	0.0000	3	(0.7098)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(9,100)	0.7298	(7,575.51)	(6,640.90)	0.0000	4.3300	(1,024.46)	0.00	2.7335	(5.6694)	0.0000	3	(2.9359)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(18,100)	0.7298	(15,067.78)	(13,208.82)	0.0000	4.3300	(1,024.46)	0.00	5.4370	(11.2766)	0.0000	3	(5.8396)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(2,700)	0.7298	(2,247.68)	(1,970.38)	0.0000	4.3300	(1,024.46)	0.00	0.8110	(1.6821)	0.0000	3	(0.8711)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(83,500)	0.7298	(69,511.58)	(60,935.71)	0.0000	4.3300	(1,024.46)	0.00	25.0821	(52.0218)	0.0000	3	(26.9397)	02/04/2025
TOP_n.BK	01/10/2025	SDB3260458713	0	(3,600)	0.7298	(2,996.91)	(2,627.17)	0.0000	4.3300	(1,024.46)	0.00	1.0814	(2.2429)	0.0000	3	(1.1615)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(700)	0.7604	(573.48)	(532.30)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1515)	0.0000	1	(0.0825)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(5,300)	0.7604	(4,412.11)	(4,030.27)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1469)	0.0000	1	(0.6162)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(1,800)	0.7604	(1,498.45)	(1,368.77)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3895)	0.0000	1	(0.2093)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(600)	0.7604	(499.48)	(456.26)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1298)	0.0000	1	(0.0698)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(7,200)	0.7604	(5,993.81)	(5,475.09)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5581)	0.0000	1	(0.8371)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n.BK	01/09/2025	SDB3260458713	0	(4,900)	0.7604	(4,079.12)	(3,726.10)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0603)	0.0000	1	(0.5697)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(300)	0.7604	(249.74)	(228.13)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0649)	0.0000	1	(0.0349)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(11,600)	0.7604	(9,656.70)	(8,820.98)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.5102)	0.0000	1	(1.3487)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(37,600)	0.7604	(31,301.02)	(28,592.13)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.1365)	0.0000	1	(4.3717)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(5,500)	0.7604	(4,578.61)	(4,182.36)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.1902)	0.0000	1	(0.6395)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(18,800)	0.7604	(15,650.51)	(14,296.07)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(4.0683)	0.0000	1	(2.1859)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(21,000)	0.7604	(17,481.95)	(15,969.01)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.5443)	0.0000	1	(2.4416)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(9,700)	0.7604	(8,075.00)	(7,376.16)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.0990)	0.0000	1	(1.1278)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(37,600)	0.7604	(31,301.02)	(28,592.13)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.1365)	0.0000	1	(4.3717)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(16,100)	0.7604	(13,402.83)	(12,242.91)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.4840)	0.0000	1	(1.8719)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(45,600)	0.7604	(37,960.81)	(34,675.56)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.8677)	0.0000	1	(5.3019)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(1,400)	0.7604	(1,165.46)	(1,064.60)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.3030)	0.0000	1	(0.1628)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(6,700)	0.7604	(5,577.58)	(5,094.87)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.4499)	0.0000	1	(0.7790)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(45,500)	0.7604	(37,877.57)	(34,599.52)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.8461)	0.0000	1	(5.2902)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(2,200)	0.7604	(1,831.44)	(1,672.94)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4761)	0.0000	1	(0.2558)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(3,200)	0.7604	(2,663.92)	(2,433.37)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6925)	0.0000	1	(0.3721)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(4,600)	0.7604	(3,829.38)	(3,497.97)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(0.9954)	0.0000	1	(0.5348)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(2,200)	0.7604	(1,831.44)	(1,672.94)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4761)	0.0000	1	(0.2558)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(9,100)	0.7604	(7,575.51)	(6,919.90)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.9692)	0.0000	1	(1.0580)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(18,100)	0.7604	(15,067.78)	(13,763.76)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.9168)	0.0000	1	(2.1045)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(2,700)	0.7604	(2,247.68)	(2,053.16)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5843)	0.0000	1	(0.3139)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(83,500)	0.7604	(69,511.58)	(63,495.82)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(18.0691)	0.0000	1	(9.7084)	02/04/2025
TOP_n.BK	01/09/2025	SDB3260458713	0	(3,600)	0.7604	(2,996.91)	(2,737.54)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7790)	0.0000	1	(0.4186)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(700)	0.7425	(573.48)	(519.75)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1479)	0.0000	1	(0.0789)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(5,300)	0.7425	(4,412.11)	(3,935.27)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1199)	0.0000	1	(0.5892)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(1,800)	0.7425	(1,498.45)	(1,336.51)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3803)	0.0000	1	(0.2001)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(600)	0.7425	(499.48)	(445.50)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1268)	0.0000	1	(0.0667)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(7,200)	0.7425	(5,993.81)	(5,346.02)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5213)	0.0000	1	(0.8004)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(4,900)	0.7425	(4,079.12)	(3,638.26)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0353)	0.0000	1	(0.5447)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(300)	0.7425	(249.74)	(222.75)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0634)	0.0000	1	(0.0334)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(11,600)	0.7425	(9,656.70)	(8,613.03)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.4510)	0.0000	1	(1.2895)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(37,600)	0.7425	(31,301.02)	(27,918.11)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.9447)	0.0000	1	(4.1799)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(5,500)	0.7425	(4,578.61)	(4,083.77)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.1621)	0.0000	1	(0.6114)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(18,800)	0.7425	(15,650.51)	(13,959.06)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(3.9724)	0.0000	1	(2.0899)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(21,000)	0.7425	(17,481.95)	(15,592.56)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.4372)	0.0000	1	(2.3345)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(9,700)	0.7425	(8,075.00)	(7,202.28)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.0496)	0.0000	1	(1.0783)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(37,600)	0.7425	(31,301.02)	(27,918.11)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(7.9447)	0.0000	1	(4.1799)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(16,100)	0.7425	(13,402.83)	(11,954.30)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.4019)	0.0000	1	(1.7898)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(45,600)	0.7425	(37,960.81)	(33,858.14)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.6351)	0.0000	1	(5.0692)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(1,400)	0.7425	(1,165.46)	(1,039.50)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.2958)	0.0000	1	(0.1556)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(6,700)	0.7425	(5,577.58)	(4,974.77)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.4157)	0.0000	1	(0.7448)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(45,500)	0.7425	(37,877.57)	(33,783.89)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.6140)	0.0000	1	(5.0581)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(2,200)	0.7425	(1,831.44)	(1,633.51)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4649)	0.0000	1	(0.2446)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(3,200)	0.7425	(2,663.92)	(2,376.01)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6761)	0.0000	1	(0.3557)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(4,600)	0.7425	(3,829.38)	(3,415.51)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(0.9720)	0.0000	1	(0.5114)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(2,200)	0.7425	(1,831.44)	(1,633.51)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4649)	0.0000	1	(0.2446)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(9,100)	0.7425	(7,575.51)	(6,756.78)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.9228)	0.0000	1	(1.0116)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(18,100)	0.7425	(15,067.78)	(13,439.30)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.8245)	0.0000	1	(2.0121)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(2,700)	0.7425	(2,247.68)	(2,004.76)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5705)	0.0000	1	(0.3002)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(83,500)	0.7425	(69,511.58)	(61,999.00)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(17.6432)	0.0000	1	(9.2825)	02/04/2025
TOP_n.BK	01/08/2025	SDB3260458713	0	(3,600)	0.7425	(2,996.91)	(2,673.01)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7607)	0.0000	1	(0.4002)	02/04/2025
TOP_n.BK	01/07/2025	SDB3260458713	0	(700)	0.7686	(573.48)	(537.99)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1531)	0.0000	1	(0.0841)	02/04/2025
TOP_n.BK	01/07/2025	SDB3260458713	0	(5,300)	0.7686	(4,412.11)	(4,073.37)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.1592)	0.0000	1	(0.6285)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n_BK	01/07/2025	SDB3260458713	0	(1,800)	0.7686	(1,498.45)	(1,383.41)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.3937)	0.0000	1	(0.2134)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(600)	0.7686	(499.48)	(461.14)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1312)	0.0000	1	(0.0711)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(7,200)	0.7686	(5,993.81)	(5,533.64)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.5747)	0.0000	1	(0.8538)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(4,900)	0.7686	(4,079.12)	(3,765.95)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.0717)	0.0000	1	(0.5811)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(300)	0.7686	(249.74)	(230.57)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0656)	0.0000	1	(0.0356)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(11,600)	0.7686	(9,656.70)	(8,915.31)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.5370)	0.0000	1	(1.3756)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(37,600)	0.7686	(31,301.02)	(28,897.89)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.2235)	0.0000	1	(4.4587)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(5,500)	0.7686	(4,578.61)	(4,227.09)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.2029)	0.0000	1	(0.6522)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(18,800)	0.7686	(15,650.51)	(14,448.95)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(4.1118)	0.0000	1	(2.2294)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(21,000)	0.7686	(17,481.95)	(16,139.78)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.5929)	0.0000	1	(2.4902)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(9,700)	0.7686	(8,075.00)	(7,455.04)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.1215)	0.0000	1	(1.1503)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(37,600)	0.7686	(31,301.02)	(28,897.89)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.2235)	0.0000	1	(4.4587)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(16,100)	0.7686	(13,402.83)	(12,373.83)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.5212)	0.0000	1	(1.9092)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(45,600)	0.7686	(37,960.81)	(35,046.38)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(9.9732)	0.0000	1	(5.4074)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(1,400)	0.7686	(1,165.46)	(1,075.99)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.3062)	0.0000	1	(0.1660)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(6,700)	0.7686	(5,577.58)	(5,149.36)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.4654)	0.0000	1	(0.7945)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(45,500)	0.7686	(37,877.57)	(34,969.53)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(9.9514)	0.0000	1	(5.3955)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(2,200)	0.7686	(1,831.44)	(1,690.83)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4812)	0.0000	1	(0.2609)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(3,200)	0.7686	(2,663.92)	(2,459.40)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.6999)	0.0000	1	(0.3795)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(4,600)	0.7686	(3,829.38)	(3,535.38)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(1.0061)	0.0000	1	(0.5455)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(2,200)	0.7686	(1,831.44)	(1,690.83)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.4812)	0.0000	1	(0.2609)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(9,100)	0.7686	(7,575.51)	(6,993.91)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(1.9903)	0.0000	1	(1.0791)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(18,100)	0.7686	(15,067.78)	(13,910.95)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(3.9587)	0.0000	1	(2.1464)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(2,700)	0.7686	(2,247.68)	(2,075.11)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.5905)	0.0000	1	(0.3202)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(83,500)	0.7686	(69,511.58)	(64,174.84)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(18.2624)	0.0000	1	(9.9017)	02/04/2025
TOP_n_BK	01/07/2025	SDB3260458713	0	(3,600)	0.7686	(2,996.91)	(2,766.82)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.7874)	0.0000	1	(0.4269)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(700)	0.8188	(573.48)	(573.18)	0.0000	4.3300	(1,024.46)	0.00	0.0690	(0.1631)	0.0000	1	(0.0941)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(5,300)	0.8188	(4,412.11)	(4,339.81)	0.0000	4.3300	(1,024.46)	0.00	0.5307	(1.2350)	0.0000	1	(0.7043)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(1,800)	0.8188	(1,498.45)	(1,473.90)	0.0000	4.3300	(1,024.46)	0.00	0.1802	(0.4194)	0.0000	1	(0.2392)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(600)	0.8188	(499.48)	(491.30)	0.0000	4.3300	(1,024.46)	0.00	0.0601	(0.1398)	0.0000	1	(0.0797)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(7,200)	0.8188	(5,993.81)	(5,895.60)	0.0000	4.3300	(1,024.46)	0.00	0.7209	(1.6777)	0.0000	1	(0.9568)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(4,900)	0.8188	(4,079.12)	(4,012.28)	0.0000	4.3300	(1,024.46)	0.00	0.4906	(1.1418)	0.0000	1	(0.6512)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(300)	0.8188	(249.74)	(245.65)	0.0000	4.3300	(1,024.46)	0.00	0.0300	(0.0699)	0.0000	1	(0.0399)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(11,600)	0.8188	(9,656.70)	(9,498.46)	0.0000	4.3300	(1,024.46)	0.00	1.1615	(2.7030)	0.0000	1	(1.5415)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(37,600)	0.8188	(31,301.02)	(30,788.12)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.7614)	0.0000	1	(4.9966)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(5,500)	0.8188	(4,578.61)	(4,503.58)	0.0000	4.3300	(1,024.46)	0.00	0.5507	(1.2816)	0.0000	1	(0.7309)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(18,800)	0.8188	(15,650.51)	(15,394.06)	0.0000	4.3300	(1,024.46)	0.00	1.8824	(4.3807)	0.0000	1	(2.4983)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(21,000)	0.8188	(17,481.95)	(17,195.49)	0.0000	4.3300	(1,024.46)	0.00	2.1027	(4.8934)	0.0000	1	(2.7907)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(9,700)	0.8188	(8,075.00)	(7,942.68)	0.0000	4.3300	(1,024.46)	0.00	0.9712	(2.2603)	0.0000	1	(1.2890)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(37,600)	0.8188	(31,301.02)	(30,788.12)	0.0000	4.3300	(1,024.46)	0.00	3.7648	(8.7614)	0.0000	1	(4.9966)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(16,100)	0.8188	(13,402.83)	(13,183.21)	0.0000	4.3300	(1,024.46)	0.00	1.6121	(3.7516)	0.0000	1	(2.1395)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(45,600)	0.8188	(37,960.81)	(37,338.78)	0.0000	4.3300	(1,024.46)	0.00	4.5658	(10.6256)	0.0000	1	(6.0597)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(1,400)	0.8188	(1,165.46)	(1,146.37)	0.0000	4.3300	(1,024.46)	0.00	0.1402	(0.3262)	0.0000	1	(0.1860)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(6,700)	0.8188	(5,577.58)	(5,486.18)	0.0000	4.3300	(1,024.46)	0.00	0.6709	(1.5612)	0.0000	1	(0.8904)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(45,500)	0.8188	(37,877.57)	(37,256.90)	0.0000	4.3300	(1,024.46)	0.00	4.5558	(10.6023)	0.0000	1	(6.0464)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(2,200)	0.8188	(1,831.44)	(1,801.43)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.5126)	0.0000	1	(0.2924)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(3,200)	0.8188	(2,663.92)	(2,620.27)	0.0000	4.3300	(1,024.46)	0.00	0.3204	(0.7457)	0.0000	1	(0.4252)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(4,600)	0.8188	(3,829.38)	(3,766.63)	0.0000	4.3300	(1,024.46)	0.00	0.4606	(1.0719)	0.0000	1	(0.6113)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(2,200)	0.8188	(1,831.44)	(1,801.43)	0.0000	4.3300	(1,024.46)	0.00	0.2203	(0.5126)	0.0000	1	(0.2924)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(9,100)	0.8188	(7,575.51)	(7,451.38)	0.0000	4.3300	(1,024.46)	0.00	0.9112	(2.1205)	0.0000	1	(1.2093)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(18,100)	0.8188	(15,067.78)	(14,820.88)	0.0000	4.3300	(1,024.46)	0.00	1.8123	(4.2176)	0.0000	1	(2.4053)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(2,700)	0.8188	(2,247.68)	(2,210.85)	0.0000	4.3300	(1,024.46)	0.00	0.2703	(0.6291)	0.0000	1	(0.3588)	02/04/2025
TOP_n_BK	01/06/2025	SDB3260458713	0	(83,500)	0.8188	(69,511.58)	(68,372.56)	0.0000	4.3300	(1,024.46)	0.00	8.3607	(19.4569)	0.0000	1	(11.0962)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THAI OIL PUBLIC CO LTD LOCAL SHARE (Cont.)																	
TOP_n.BK	01/06/2025	SDB3260458713	0	(3,600)	0.8188	(2,996.91)	(2,947.80)	0.0000	4.3300	(1,024.46)	0.00	0.3605	(0.8389)	0.0000	1	(0.4784)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(5,300)	0.8325	(4,412.11)	(4,412.11)	0.0000	4.3300	(1,023.81)	0.00	1.5920	(3.7643)	0.0000	3	(2.1723)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(1,800)	0.8325	(1,498.45)	(1,498.45)	0.0000	4.3300	(1,023.81)	0.00	0.5407	(1.2784)	0.0000	3	(0.7378)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(600)	0.8325	(499.48)	(499.48)	0.0000	4.3300	(1,023.81)	0.00	0.1802	(0.4261)	0.0000	3	(0.2459)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(7,200)	0.8325	(5,993.81)	(5,993.81)	0.0000	4.3300	(1,023.81)	0.00	2.1628	(5.1138)	0.0000	3	(2.9510)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(4,900)	0.8325	(4,079.12)	(4,079.12)	0.0000	4.3300	(1,023.81)	0.00	1.4719	(3.4802)	0.0000	3	(2.0083)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(300)	0.8325	(249.74)	(249.74)	0.0000	4.3300	(1,023.81)	0.00	0.0901	(0.2131)	0.0000	3	(0.1230)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(11,600)	0.8325	(9,656.70)	(9,656.70)	0.0000	4.3300	(1,023.81)	0.00	3.4845	(8.2389)	0.0000	3	(4.7544)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(37,600)	0.8325	(31,301.02)	(31,301.02)	0.0000	4.3300	(1,023.81)	0.00	11.2945	(26.7053)	0.0000	3	(15.4109)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(5,500)	0.8325	(4,578.61)	(4,578.61)	0.0000	4.3300	(1,023.81)	0.00	1.6521	(3.9064)	0.0000	3	(2.2542)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(18,800)	0.8325	(15,650.51)	(15,650.51)	0.0000	4.3300	(1,023.81)	0.00	5.6472	(13.3527)	0.0000	3	(7.7054)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(21,000)	0.8325	(17,481.95)	(17,481.95)	0.0000	4.3300	(1,023.81)	0.00	6.3081	(14.9152)	0.0000	3	(8.6071)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(9,700)	0.8325	(8,075.00)	(8,075.00)	0.0000	4.3300	(1,023.81)	0.00	2.9137	(6.8894)	0.0000	3	(3.9757)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(37,600)	0.8325	(31,301.02)	(31,301.02)	0.0000	4.3300	(1,023.81)	0.00	11.2945	(26.7053)	0.0000	3	(15.4109)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(16,100)	0.8325	(13,402.83)	(13,402.83)	0.0000	4.3300	(1,023.81)	0.00	4.8362	(11.4350)	0.0000	3	(6.5988)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(45,600)	0.8325	(37,960.81)	(37,960.81)	0.0000	4.3300	(1,023.81)	0.00	13.6975	(32.3873)	0.0000	3	(18.8898)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(1,400)	0.8325	(1,165.46)	(1,165.46)	0.0000	4.3300	(1,023.81)	0.00	0.4205	(0.9943)	0.0000	3	(0.5738)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(6,700)	0.8325	(5,577.58)	(5,577.58)	0.0000	4.3300	(1,023.81)	0.00	2.0126	(4.7587)	0.0000	3	(2.7461)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(45,500)	0.8325	(37,877.57)	(37,877.57)	0.0000	4.3300	(1,023.81)	0.00	13.6675	(32.3163)	0.0000	3	(18.6488)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(2,200)	0.8325	(1,831.44)	(1,831.44)	0.0000	4.3300	(1,023.81)	0.00	0.6608	(1.5625)	0.0000	3	(0.9017)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(3,200)	0.8325	(2,663.92)	(2,663.92)	0.0000	4.3300	(1,023.81)	0.00	0.9612	(2.2728)	0.0000	3	(1.3116)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(4,600)	0.8325	(3,829.38)	(3,829.38)	0.0000	4.3300	(1,023.81)	0.00	1.3818	(3.2671)	0.0000	3	(1.8854)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(2,200)	0.8325	(1,831.44)	(1,831.44)	0.0000	4.3300	(1,023.81)	0.00	0.6608	(1.5625)	0.0000	3	(0.9017)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(9,100)	0.8325	(7,575.51)	(7,575.51)	0.0000	4.3300	(1,023.81)	0.00	2.7335	(6.4633)	0.0000	3	(3.7298)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(18,100)	0.8325	(15,067.78)	(15,067.78)	0.0000	4.3300	(1,023.81)	0.00	5.4370	(12.8555)	0.0000	3	(7.4185)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(2,700)	0.8325	(2,247.68)	(2,247.68)	0.0000	4.3300	(1,023.81)	0.00	0.8110	(1.9177)	0.0000	3	(1.1066)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(83,500)	0.8325	(69,511.58)	(69,511.58)	0.0000	4.3300	(1,023.81)	0.00	25.0821	(59.3057)	0.0000	3	(34.2236)	02/04/2025
TOP_n.BK	01/03/2025	SDB3260458713	0	(3,600)	0.8325	(2,996.91)	(2,996.91)	0.0000	4.3300	(1,023.81)	0.00	1.0814	(2.5569)	0.0000	3	(1.4755)	02/04/2025
TOTAL THAI OIL PUBLIC CO LTD LOCAL SHARE												611.2088	(1,331.6107)	0.0000		(720.4019)	
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND																	
300783.ZK	01/17/2025	SDB3265406608	0	(5,300)	4.7396	(25,337.66)	(25,119.75)	0.0000	4.3300	(1,725.00)	0.00	3.0476	(12.0365)	0.0000	1	(8.9890)	02/07/2025
300783.ZK	01/17/2025	SDB3265406608	0	(9,200)	4.7396	(43,832.77)	(43,604.09)	0.0000	4.3300	(1,725.00)	0.00	5.2721	(20.8936)	0.0000	1	(15.6215)	02/07/2025
300783.ZK	01/16/2025	SDB3265406608	0	(5,300)	4.5622	(25,337.66)	(24,179.69)	0.0000	4.3300	(1,725.00)	0.00	3.0476	(11.5861)	0.0000	1	(5.5385)	02/07/2025
300783.ZK	01/16/2025	SDB3265406608	0	(9,200)	4.5622	(43,832.77)	(41,972.29)	0.0000	4.3300	(1,725.00)	0.00	5.2721	(20.1117)	0.0000	1	(14.8396)	02/07/2025
300783.ZK	01/15/2025	SDB3265406608	0	(5,300)	4.4868	(25,337.66)	(23,780.23)	0.0000	4.3300	(1,725.00)	0.00	3.0476	(11.3947)	0.0000	1	(8.3471)	02/07/2025
300783.ZK	01/15/2025	SDB3265406608	0	(9,200)	4.4868	(43,832.77)	(41,278.88)	0.0000	4.3300	(1,725.00)	0.00	5.2721	(19.7795)	0.0000	1	(14.5074)	02/07/2025
300783.ZK	01/14/2025	SDB3265406608	0	(5,300)	4.7807	(25,337.66)	(25,337.66)	0.0000	4.3300	(1,725.00)	0.00	3.0476	(12.1410)	0.0000	1	(9.0934)	02/07/2025
300783.ZK	01/14/2025	SDB3265406608	0	(9,200)	4.7644	(43,832.77)	(43,832.77)	0.0000	4.3300	(1,725.00)	0.00	5.2721	(21.0032)	0.0000	1	(15.7311)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(300)	4.6603	(1,392.72)	(1,398.10)	0.0000	4.3300	(1,479.93)	0.00	0.5025	(1.7242)	0.0000	3	(1.2217)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(1,600)	4.6603	(7,478.36)	(7,456.52)	0.0000	4.3300	(1,479.93)	0.00	2.6984	(9.1959)	0.0000	3	(6.4975)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(700)	4.6603	(3,345.97)	(3,262.23)	0.0000	4.3300	(1,479.93)	0.00	1.2073	(4.0232)	0.0000	3	(2.8159)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(1,400)	4.6603	(6,820.51)	(6,524.45)	0.0000	4.3300	(1,479.93)	0.00	2.4611	(8.0464)	0.0000	3	(5.5854)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(500)	4.6603	(2,679.38)	(2,330.16)	0.0000	4.3300	(1,479.93)	0.00	0.9668	(2.8737)	0.0000	3	(1.9069)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(100)	4.6603	(546.12)	(466.03)	0.0000	4.3300	(1,479.93)	0.00	0.1971	(0.5747)	0.0000	3	(0.3777)	02/07/2025
300783.ZK	01/10/2025	SDB3264857847	0	(2,500)	4.6603	(12,587.57)	(11,650.81)	0.0000	4.3300	(1,479.93)	0.00	4.5420	(14.3686)	0.0000	3	(9.8266)	02/07/2025
300783.ZK	01/09/2025	SDB3264857847	0	(700)	4.7438	(3,345.97)	(3,320.65)	0.0000	4.3300	(1,436.06)	0.00	0.4024	(1.3246)	0.0000	1	(0.9222)	02/07/2025
300783.ZK	01/09/2025	SDB3264857847	0	(1,400)	4.7438	(6,820.51)	(6,641.29)	0.0000	4.3300	(1,436.06)	0.00	0.8204	(2.6492)	0.0000	1	(1.8289)	02/07/2025
300783.ZK	01/09/2025	SDB3264857847	0	(500)	4.7438	(2,679.38)	(2,371.89)	0.0000	4.3300	(1,436.06)	0.00	0.3223	(0.9462)	0.0000	1	(0.6239)	02/07/2025
300783.ZK	01/09/2025	SDB3264857847	0	(100)	4.7438	(546.12)	(474.38)	0.0000	4.3300	(1,436.06)	0.00	0.0657	(0.1892)	0.0000	1	(0.1235)	02/07/2025
300783.ZK	01/09/2025	SDB3264857847	0	(2,500)	4.7438	(12,587.57)	(11,859.45)	0.0000	4.3300	(1,436.06)	0.00	1.5140	(4.7308)	0.0000	1	(3.2168)	02/07/2025
300783.ZK	01/08/2025	SDB3264857847	0	(500)	5.0028	(2,679.38)	(2,501.38)	0.0000	4.3300	(1,392.74)	0.00	0.3223	(0.9677)	0.0000	1	(0.6454)	02/07/2025
300783.ZK	01/08/2025	SDB3264857847	0	(100)	5.0028	(546.12)	(500.28)	0.0000	4.3300	(1,392.74)	0.00	0.0657	(0.1935)	0.0000	1	(0.1279)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300783.ZK	01/08/2025	SDB3264857847	0	(2,500)	5.0028	(12,587.57)	(12,506.90)	0.0000	4.3300	(1,392.74)	0.00	1.5140	(4.8386)	0.0000	1	(3.3246)	02/07/2025
300783.ZK	01/07/2025	SDB3264857847	0	(500)	5.3360	(2,679.38)	(2,667.99)	0.0000	4.3300	(1,392.74)	0.00	0.3223	(1.0322)	0.0000	1	(0.7099)	02/07/2025
300783.ZK	01/07/2025	SDB3264857847	0	(100)	5.3360	(546.12)	(533.60)	0.0000	4.3300	(1,392.74)	0.00	0.0657	(0.2064)	0.0000	1	(0.1407)	02/07/2025
300783.ZK	01/07/2025	SDB3264857847	0	(2,500)	5.3360	(12,587.57)	(13,339.94)	0.0000	4.3300	(1,392.74)	0.00	1.5140	(5.1609)	0.0000	1	(3.6469)	02/07/2025
300783.ZK	01/06/2025	SDB3264857847	0	(2,500)	5.0350	(12,587.57)	(12,587.57)	0.0000	4.3300	(1,325.00)	0.00	1.5140	(4.6329)	0.0000	1	(3.1189)	02/07/2025
TOTAL THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND												54.2966	(196.6256)	0.0000		(142.3289)	
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000927.ZK	01/17/2025	SDB3260123545	0	(17,400)	0.3430	(6,249.33)	(5,968.43)	0.0000	4.3300	(413.61)	0.00	0.7517	(0.6857)	0.0000	1	0.0659	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(2,700)	0.3430	(969.72)	(926.14)	0.0000	4.3300	(413.61)	0.00	0.1166	(0.1064)	0.0000	1	0.0102	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(23,700)	0.3430	(8,512.02)	(8,129.41)	0.0000	4.3300	(413.61)	0.00	1.0238	(0.9340)	0.0000	1	0.0898	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(200)	0.3430	(71.83)	(68.60)	0.0000	4.3300	(413.61)	0.00	0.0086	(0.0079)	0.0000	1	0.0008	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(3,300)	0.3430	(1,185.22)	(1,131.94)	0.0000	4.3300	(413.61)	0.00	0.1426	(0.1301)	0.0000	1	0.0125	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(400)	0.3430	(143.66)	(137.21)	0.0000	4.3300	(413.61)	0.00	0.0173	(0.0158)	0.0000	1	0.0015	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(1,200)	0.3430	(430.99)	(411.62)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0473)	0.0000	1	0.0045	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(6,100)	0.3430	(2,190.86)	(2,092.38)	0.0000	4.3300	(413.61)	0.00	0.2635	(0.2404)	0.0000	1	0.0231	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(1,200)	0.3430	(430.99)	(411.62)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0473)	0.0000	1	0.0045	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(5,900)	0.3430	(2,119.03)	(2,023.78)	0.0000	4.3300	(413.61)	0.00	0.2549	(0.2325)	0.0000	1	0.0224	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(20,400)	0.3430	(7,326.80)	(6,997.47)	0.0000	4.3300	(413.61)	0.00	0.8813	(0.8040)	0.0000	1	0.0773	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(2,900)	0.3430	(1,041.56)	(994.74)	0.0000	4.3300	(413.61)	0.00	0.1253	(0.1143)	0.0000	1	0.0110	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(2,000)	0.3430	(718.31)	(686.03)	0.0000	4.3300	(413.61)	0.00	0.0864	(0.0788)	0.0000	1	0.0076	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(6,200)	0.3430	(2,226.77)	(2,126.68)	0.0000	4.3300	(413.61)	0.00	0.2678	(0.2443)	0.0000	1	0.0235	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(4,000)	0.3430	(1,436.63)	(1,372.05)	0.0000	4.3300	(413.61)	0.00	0.1728	(0.1576)	0.0000	1	0.0152	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(22,900)	0.3430	(8,224.70)	(7,855.00)	0.0000	4.3300	(413.61)	0.00	0.9892	(0.9025)	0.0000	1	0.0868	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(1,700)	0.3430	(610.57)	(583.12)	0.0000	4.3300	(413.61)	0.00	0.0734	(0.0670)	0.0000	1	0.0064	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(7,200)	0.3430	(2,585.93)	(2,469.69)	0.0000	4.3300	(413.61)	0.00	0.3110	(0.2837)	0.0000	1	0.0273	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(700)	0.3430	(251.41)	(240.11)	0.0000	4.3300	(413.61)	0.00	0.0302	(0.0276)	0.0000	1	0.0027	02/07/2025
000927.ZK	01/17/2025	SDB3260123545	0	(1,600)	0.3430	(574.65)	(548.82)	0.0000	4.3300	(413.61)	0.00	0.0691	(0.0631)	0.0000	1	0.0061	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(17,400)	0.3345	(6,249.33)	(5,820.58)	0.0000	4.3300	(413.61)	0.00	0.7517	(0.6687)	0.0000	1	0.0829	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(2,700)	0.3345	(969.72)	(903.19)	0.0000	4.3300	(413.61)	0.00	0.1166	(0.1038)	0.0000	1	0.0129	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(23,700)	0.3345	(8,512.02)	(7,928.03)	0.0000	4.3300	(413.61)	0.00	1.0238	(0.9109)	0.0000	1	0.1129	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(200)	0.3345	(71.83)	(66.90)	0.0000	4.3300	(413.61)	0.00	0.0086	(0.0077)	0.0000	1	0.0010	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(3,300)	0.3345	(1,185.22)	(1,103.90)	0.0000	4.3300	(413.61)	0.00	0.1426	(0.1268)	0.0000	1	0.0157	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(400)	0.3345	(143.66)	(133.81)	0.0000	4.3300	(413.61)	0.00	0.0173	(0.0154)	0.0000	1	0.0019	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(1,200)	0.3345	(430.99)	(401.42)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0461)	0.0000	1	0.0057	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(6,100)	0.3345	(2,190.86)	(2,040.55)	0.0000	4.3300	(413.61)	0.00	0.2635	(0.2344)	0.0000	1	0.0291	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(1,200)	0.3345	(430.99)	(401.42)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0461)	0.0000	1	0.0057	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(5,900)	0.3345	(2,119.03)	(1,973.64)	0.0000	4.3300	(413.61)	0.00	0.2549	(0.2268)	0.0000	1	0.0281	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(20,400)	0.3345	(7,326.80)	(6,824.13)	0.0000	4.3300	(413.61)	0.00	0.8813	(0.7840)	0.0000	1	0.0972	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(2,900)	0.3345	(1,041.56)	(970.10)	0.0000	4.3300	(413.61)	0.00	0.1253	(0.1115)	0.0000	1	0.0138	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(2,000)	0.3345	(718.31)	(669.03)	0.0000	4.3300	(413.61)	0.00	0.0864	(0.0769)	0.0000	1	0.0095	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(6,200)	0.3345	(2,226.77)	(2,074.00)	0.0000	4.3300	(413.61)	0.00	0.2678	(0.2383)	0.0000	1	0.0295	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(4,000)	0.3345	(1,436.63)	(1,338.06)	0.0000	4.3300	(413.61)	0.00	0.1728	(0.1537)	0.0000	1	0.0191	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(22,900)	0.3345	(8,224.70)	(7,660.42)	0.0000	4.3300	(413.61)	0.00	0.9892	(0.8801)	0.0000	1	0.1091	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(1,700)	0.3345	(610.57)	(568.68)	0.0000	4.3300	(413.61)	0.00	0.0734	(0.0653)	0.0000	1	0.0081	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(7,200)	0.3345	(2,585.93)	(2,408.52)	0.0000	4.3300	(413.61)	0.00	0.3110	(0.2767)	0.0000	1	0.0343	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(700)	0.3345	(251.41)	(234.16)	0.0000	4.3300	(413.61)	0.00	0.0302	(0.0269)	0.0000	1	0.0033	02/07/2025
000927.ZK	01/16/2025	SDB3260123545	0	(1,600)	0.3345	(574.65)	(535.23)	0.0000	4.3300	(413.61)	0.00	0.0691	(0.0615)	0.0000	1	0.0076	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(17,400)	0.3345	(6,249.33)	(5,819.83)	0.0000	4.3300	(413.61)	0.00	0.7517	(0.6687)	0.0000	1	0.0830	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(2,700)	0.3345	(969.72)	(903.08)	0.0000	4.3300	(413.61)	0.00	0.1166	(0.1038)	0.0000	1	0.0129	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(23,700)	0.3345	(8,512.02)	(7,927.01)	0.0000	4.3300	(413.61)	0.00	1.0238	(0.9107)	0.0000	1	0.1131	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(200)	0.3345	(71.83)	(66.89)	0.0000	4.3300	(413.61)	0.00	0.0086	(0.0077)	0.0000	1	0.0010	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(3,300)	0.3345	(1,185.22)	(1,103.76)	0.0000	4.3300	(413.61)	0.00	0.1426	(0.1268)	0.0000	1	0.0157	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000927.ZK	01/15/2025	SDB3260123545	0	(400)	0.3345	(143.66)	(133.79)	0.0000	4.3300	(413.61)	0.00	0.0173	(0.0154)	0.0000	1	0.0019	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(1,200)	0.3345	(430.99)	(401.37)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0461)	0.0000	1	0.0057	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(6,100)	0.3345	(2,190.86)	(2,040.29)	0.0000	4.3300	(413.61)	0.00	0.2635	(0.2344)	0.0000	1	0.0291	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(1,200)	0.3345	(430.99)	(401.37)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0461)	0.0000	1	0.0057	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(5,900)	0.3345	(2,119.03)	(1,973.39)	0.0000	4.3300	(413.61)	0.00	0.2549	(0.2267)	0.0000	1	0.0281	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(20,400)	0.3345	(7,326.80)	(6,823.25)	0.0000	4.3300	(413.61)	0.00	0.8813	(0.7839)	0.0000	1	0.0973	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(2,900)	0.3345	(1,041.56)	(969.97)	0.0000	4.3300	(413.61)	0.00	0.1253	(0.1114)	0.0000	1	0.0138	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(2,000)	0.3345	(718.31)	(668.95)	0.0000	4.3300	(413.61)	0.00	0.0864	(0.0769)	0.0000	1	0.0095	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(6,200)	0.3345	(2,226.77)	(2,073.73)	0.0000	4.3300	(413.61)	0.00	0.2678	(0.2383)	0.0000	1	0.0296	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(4,000)	0.3345	(1,436.63)	(1,337.89)	0.0000	4.3300	(413.61)	0.00	0.1728	(0.1537)	0.0000	1	0.0191	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(22,900)	0.3345	(8,224.70)	(7,659.43)	0.0000	4.3300	(413.61)	0.00	0.9892	(0.8800)	0.0000	1	0.1092	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(1,700)	0.3345	(610.57)	(568.60)	0.0000	4.3300	(413.61)	0.00	0.0734	(0.0653)	0.0000	1	0.0081	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(7,200)	0.3345	(2,585.93)	(2,408.21)	0.0000	4.3300	(413.61)	0.00	0.3110	(0.2767)	0.0000	1	0.0343	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(700)	0.3345	(251.41)	(234.13)	0.0000	4.3300	(413.61)	0.00	0.0302	(0.0269)	0.0000	1	0.0033	02/07/2025
000927.ZK	01/15/2025	SDB3260123545	0	(1,600)	0.3345	(574.65)	(535.16)	0.0000	4.3300	(413.61)	0.00	0.0691	(0.0615)	0.0000	1	0.0076	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(17,400)	0.3374	(6,249.33)	(5,870.50)	0.0000	4.3300	(413.61)	0.00	0.7517	(0.6745)	0.0000	1	0.0772	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(2,700)	0.3374	(969.72)	(910.94)	0.0000	4.3300	(413.61)	0.00	0.1166	(0.1047)	0.0000	1	0.0120	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(23,700)	0.3374	(8,512.02)	(7,996.02)	0.0000	4.3300	(413.61)	0.00	1.0238	(0.9187)	0.0000	1	0.1051	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(200)	0.3374	(71.83)	(67.48)	0.0000	4.3300	(413.61)	0.00	0.0086	(0.0078)	0.0000	1	0.0009	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(3,300)	0.3374	(1,185.22)	(1,113.37)	0.0000	4.3300	(413.61)	0.00	0.1426	(0.1279)	0.0000	1	0.0146	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(400)	0.3374	(143.66)	(134.95)	0.0000	4.3300	(413.61)	0.00	0.0173	(0.0155)	0.0000	1	0.0018	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(1,200)	0.3374	(430.99)	(404.86)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0465)	0.0000	1	0.0053	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(6,100)	0.3374	(2,190.86)	(2,058.05)	0.0000	4.3300	(413.61)	0.00	0.2635	(0.2365)	0.0000	1	0.0271	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(1,200)	0.3374	(430.99)	(404.86)	0.0000	4.3300	(413.61)	0.00	0.0518	(0.0465)	0.0000	1	0.0053	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(5,900)	0.3374	(2,119.03)	(1,990.57)	0.0000	4.3300	(413.61)	0.00	0.2549	(0.2287)	0.0000	1	0.0262	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(20,400)	0.3374	(7,326.80)	(6,882.65)	0.0000	4.3300	(413.61)	0.00	0.8813	(0.7908)	0.0000	1	0.0905	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(2,900)	0.3374	(1,041.56)	(978.42)	0.0000	4.3300	(413.61)	0.00	0.1253	(0.1124)	0.0000	1	0.0129	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(2,000)	0.3374	(718.31)	(674.77)	0.0000	4.3300	(413.61)	0.00	0.0864	(0.0775)	0.0000	1	0.0089	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(6,200)	0.3374	(2,226.77)	(2,091.79)	0.0000	4.3300	(413.61)	0.00	0.2678	(0.2403)	0.0000	1	0.0275	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(4,000)	0.3374	(1,436.63)	(1,349.54)	0.0000	4.3300	(413.61)	0.00	0.1728	(0.1551)	0.0000	1	0.0177	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(22,900)	0.3374	(8,224.70)	(7,726.12)	0.0000	4.3300	(413.61)	0.00	0.9892	(0.8877)	0.0000	1	0.1016	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(1,700)	0.3374	(610.57)	(573.55)	0.0000	4.3300	(413.61)	0.00	0.0734	(0.0659)	0.0000	1	0.0075	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(7,200)	0.3374	(2,585.93)	(2,429.17)	0.0000	4.3300	(413.61)	0.00	0.3110	(0.2791)	0.0000	1	0.0319	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(700)	0.3374	(251.41)	(236.17)	0.0000	4.3300	(413.61)	0.00	0.0302	(0.0271)	0.0000	1	0.0031	02/07/2025
000927.ZK	01/14/2025	SDB3260123545	0	(1,600)	0.3374	(574.65)	(539.82)	0.0000	4.3300	(413.61)	0.00	0.0691	(0.0620)	0.0000	1	0.0071	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(17,400)	0.3416	(6,249.33)	(5,944.14)	0.0000	4.3300	(490.61)	0.00	0.7517	(0.8101)	0.0000	1	(0.0584)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(2,700)	0.3416	(969.72)	(922.37)	0.0000	4.3300	(490.61)	0.00	0.1166	(0.1257)	0.0000	1	(0.0091)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(7,900)	0.3416	(2,837.34)	(2,698.77)	0.0000	4.3300	(490.61)	0.00	0.3413	(0.3678)	0.0000	1	(0.0265)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(23,700)	0.3416	(8,512.02)	(8,096.32)	0.0000	4.3300	(490.61)	0.00	1.0238	(1.1034)	0.0000	1	(0.0796)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(200)	0.3416	(71.83)	(68.32)	0.0000	4.3300	(490.61)	0.00	0.0086	(0.0093)	0.0000	1	(0.0007)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(41,100)	0.3416	(14,761.35)	(14,040.46)	0.0000	4.3300	(490.61)	0.00	1.7755	(1.9134)	0.0000	1	(0.1380)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(9,500)	0.3416	(3,411.99)	(3,245.36)	0.0000	4.3300	(490.61)	0.00	0.4104	(0.4423)	0.0000	1	(0.0319)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(400)	0.3416	(143.66)	(136.65)	0.0000	4.3300	(490.61)	0.00	0.0173	(0.0186)	0.0000	1	(0.0013)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(1,200)	0.3416	(430.99)	(409.94)	0.0000	4.3300	(490.61)	0.00	0.0518	(0.0559)	0.0000	1	(0.0040)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(6,100)	0.3416	(2,190.86)	(2,083.86)	0.0000	4.3300	(490.61)	0.00	0.2635	(0.2840)	0.0000	1	(0.0205)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(1,200)	0.3416	(430.99)	(409.94)	0.0000	4.3300	(490.61)	0.00	0.0518	(0.0559)	0.0000	1	(0.0040)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(5,900)	0.3416	(2,119.03)	(2,015.54)	0.0000	4.3300	(490.61)	0.00	0.2549	(0.2747)	0.0000	1	(0.0198)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(20,400)	0.3416	(7,326.80)	(6,968.99)	0.0000	4.3300	(490.61)	0.00	0.8813	(0.9497)	0.0000	1	(0.0685)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(2,900)	0.3416	(1,041.56)	(990.69)	0.0000	4.3300	(490.61)	0.00	0.1253	(0.1350)	0.0000	1	(0.0097)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(2,000)	0.3416	(718.31)	(683.23)	0.0000	4.3300	(490.61)	0.00	0.0864	(0.0931)	0.0000	1	(0.0067)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(6,200)	0.3416	(2,226.77)	(2,118.03)	0.0000	4.3300	(490.61)	0.00	0.2678	(0.2886)	0.0000	1	(0.0208)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(4,000)	0.3416	(1,436.63)	(1,366.47)	0.0000	4.3300	(490.61)	0.00	0.1728	(0.1862)	0.0000	1	(0.0134)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(22,900)	0.3416	(8,224.70)	(7,823.03)	0.0000	4.3300	(490.61)	0.00	0.9892	(1.0661)	0.0000	1	(0.0769)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000927.ZK	01/13/2025	SDB3260123545	0	(1,700)	0.3416	(610.57)	(580.75)	0.0000	4.3300	(490.61)	0.00	0.0734	(0.0791)	0.0000	1	(0.0057)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(7,200)	0.3416	(2,585.93)	(2,459.64)	0.0000	4.3300	(490.61)	0.00	0.3110	(0.3352)	0.0000	1	(0.0242)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(700)	0.3416	(251.41)	(239.13)	0.0000	4.3300	(490.61)	0.00	0.0302	(0.0326)	0.0000	1	(0.0023)	02/07/2025
000927.ZK	01/13/2025	SDB3260123545	0	(1,600)	0.3416	(574.65)	(546.59)	0.0000	4.3300	(490.61)	0.00	0.0691	(0.0745)	0.0000	1	(0.0054)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(17,400)	0.3462	(6,249.33)	(6,024.21)	0.0000	4.3300	(490.61)	0.00	2.2550	(2.4629)	0.0000	3	(0.2080)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(2,700)	0.3462	(969.72)	(934.79)	0.0000	4.3300	(490.61)	0.00	0.3499	(0.3822)	0.0000	3	(0.0323)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(7,900)	0.3462	(2,837.34)	(2,735.13)	0.0000	4.3300	(490.61)	0.00	1.0238	(1.1182)	0.0000	3	(0.0944)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(23,700)	0.3462	(8,512.02)	(8,205.39)	0.0000	4.3300	(490.61)	0.00	3.0714	(3.3547)	0.0000	3	(0.2833)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(200)	0.3462	(71.83)	(69.24)	0.0000	4.3300	(490.61)	0.00	0.0259	(0.0283)	0.0000	3	(0.0024)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(41,100)	0.3462	(14,761.35)	(14,229.60)	0.0000	4.3300	(490.61)	0.00	5.3264	(5.8177)	0.0000	3	(0.4913)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(9,500)	0.3462	(3,411.99)	(3,289.08)	0.0000	4.3300	(490.61)	0.00	1.2312	(1.3447)	0.0000	3	(0.1136)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(400)	0.3462	(143.66)	(138.49)	0.0000	4.3300	(490.61)	0.00	0.0518	(0.0566)	0.0000	3	(0.0048)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(1,200)	0.3462	(430.99)	(415.46)	0.0000	4.3300	(490.61)	0.00	0.1555	(0.1699)	0.0000	3	(0.0143)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(6,100)	0.3462	(2,190.86)	(2,111.94)	0.0000	4.3300	(490.61)	0.00	0.7905	(0.8634)	0.0000	3	(0.0729)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(1,200)	0.3462	(430.99)	(415.46)	0.0000	4.3300	(490.61)	0.00	0.1555	(0.1699)	0.0000	3	(0.0143)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(5,900)	0.3462	(2,119.03)	(2,042.69)	0.0000	4.3300	(490.61)	0.00	0.7646	(0.8351)	0.0000	3	(0.0705)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(20,400)	0.3462	(7,326.80)	(7,062.87)	0.0000	4.3300	(490.61)	0.00	2.6438	(2.8876)	0.0000	3	(0.2438)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(2,900)	0.3462	(1,041.56)	(1,004.04)	0.0000	4.3300	(490.61)	0.00	0.3758	(0.4105)	0.0000	3	(0.0347)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(2,000)	0.3462	(718.31)	(692.44)	0.0000	4.3300	(490.61)	0.00	0.2592	(0.2831)	0.0000	3	(0.0239)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(6,200)	0.3462	(2,226.77)	(2,146.56)	0.0000	4.3300	(490.61)	0.00	0.8035	(0.8776)	0.0000	3	(0.0741)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(4,000)	0.3462	(1,436.63)	(1,384.88)	0.0000	4.3300	(490.61)	0.00	0.5184	(0.5662)	0.0000	3	(0.0478)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(22,900)	0.3462	(8,224.70)	(7,928.42)	0.0000	4.3300	(490.61)	0.00	2.9677	(3.2415)	0.0000	3	(0.2737)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(1,700)	0.3462	(610.57)	(588.57)	0.0000	4.3300	(490.61)	0.00	0.2203	(0.2406)	0.0000	3	(0.0203)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(7,200)	0.3462	(2,585.93)	(2,492.78)	0.0000	4.3300	(490.61)	0.00	0.9331	(1.0192)	0.0000	3	(0.0861)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(700)	0.3462	(251.41)	(242.35)	0.0000	4.3300	(490.61)	0.00	0.0907	(0.0991)	0.0000	3	(0.0084)	02/07/2025
000927.ZK	01/10/2025	SDB3260123545	0	(1,600)	0.3462	(574.65)	(553.95)	0.0000	4.3300	(490.61)	0.00	0.2074	(0.2265)	0.0000	3	(0.0191)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(17,400)	0.3452	(6,249.33)	(6,007.33)	0.0000	4.3300	(506.96)	0.00	0.7517	(0.8460)	0.0000	1	(0.0943)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(2,700)	0.3452	(969.72)	(932.17)	0.0000	4.3300	(506.96)	0.00	0.1166	(0.1313)	0.0000	1	(0.0146)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(7,100)	0.3452	(2,550.01)	(2,451.27)	0.0000	4.3300	(506.96)	0.00	0.3067	(0.3452)	0.0000	1	(0.0385)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(12,200)	0.3452	(4,381.72)	(4,212.04)	0.0000	4.3300	(506.96)	0.00	0.5270	(0.5931)	0.0000	1	(0.0661)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(23,700)	0.3452	(8,512.02)	(8,182.40)	0.0000	4.3300	(506.96)	0.00	1.0238	(1.1523)	0.0000	1	(0.1285)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(200)	0.3452	(71.83)	(69.05)	0.0000	4.3300	(506.96)	0.00	0.0086	(0.0097)	0.0000	1	(0.0011)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(41,100)	0.3452	(14,761.35)	(14,189.73)	0.0000	4.3300	(506.96)	0.00	1.7755	(1.9982)	0.0000	1	(0.2228)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(9,500)	0.3452	(3,411.99)	(3,279.87)	0.0000	4.3300	(506.96)	0.00	0.4104	(0.4619)	0.0000	1	(0.0515)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(400)	0.3452	(143.66)	(138.10)	0.0000	4.3300	(506.96)	0.00	0.0173	(0.0194)	0.0000	1	(0.0022)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(1,200)	0.3452	(430.99)	(414.30)	0.0000	4.3300	(506.96)	0.00	0.0518	(0.0583)	0.0000	1	(0.0065)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(6,100)	0.3452	(2,190.86)	(2,106.02)	0.0000	4.3300	(506.96)	0.00	0.2635	(0.2966)	0.0000	1	(0.0331)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(1,200)	0.3452	(430.99)	(414.30)	0.0000	4.3300	(506.96)	0.00	0.0518	(0.0583)	0.0000	1	(0.0065)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(5,900)	0.3452	(2,119.03)	(2,036.97)	0.0000	4.3300	(506.96)	0.00	0.2549	(0.2869)	0.0000	1	(0.0320)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(20,400)	0.3452	(7,326.80)	(7,043.08)	0.0000	4.3300	(506.96)	0.00	0.8813	(0.9918)	0.0000	1	(0.1106)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(2,900)	0.3452	(1,041.56)	(1,001.22)	0.0000	4.3300	(506.96)	0.00	0.1253	(0.1410)	0.0000	1	(0.0157)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(2,000)	0.3452	(718.31)	(690.50)	0.0000	4.3300	(506.96)	0.00	0.0864	(0.0972)	0.0000	1	(0.0108)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(6,200)	0.3452	(2,226.77)	(2,140.54)	0.0000	4.3300	(506.96)	0.00	0.2678	(0.3014)	0.0000	1	(0.0336)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(4,000)	0.3452	(1,436.63)	(1,381.00)	0.0000	4.3300	(506.96)	0.00	0.1728	(0.1945)	0.0000	1	(0.0217)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(22,900)	0.3452	(8,224.70)	(7,906.20)	0.0000	4.3300	(506.96)	0.00	0.9892	(1.1134)	0.0000	1	(0.1241)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(1,700)	0.3452	(610.57)	(586.92)	0.0000	4.3300	(506.96)	0.00	0.0734	(0.0827)	0.0000	1	(0.0092)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(7,200)	0.3452	(2,585.93)	(2,485.79)	0.0000	4.3300	(506.96)	0.00	0.3110	(0.3501)	0.0000	1	(0.0390)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(700)	0.3452	(251.41)	(241.67)	0.0000	4.3300	(506.96)	0.00	0.0302	(0.0340)	0.0000	1	(0.0038)	02/07/2025
000927.ZK	01/09/2025	SDB3260123545	0	(1,600)	0.3452	(574.65)	(552.40)	0.0000	4.3300	(506.96)	0.00	0.0691	(0.0778)	0.0000	1	(0.0087)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(17,400)	0.3422	(6,249.33)	(5,953.43)	0.0000	4.3300	(506.96)	0.00	0.7517	(0.8384)	0.0000	1	(0.0867)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(2,700)	0.3422	(969.72)	(923.81)	0.0000	4.3300	(506.96)	0.00	0.1166	(0.1301)	0.0000	1	(0.0135)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(7,100)	0.3422	(2,550.01)	(2,429.27)	0.0000	4.3300	(506.96)	0.00	0.3067	(0.3421)	0.0000	1	(0.0354)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(12,200)	0.3422	(4,381.72)	(4,174.24)	0.0000	4.3300	(506.96)	0.00	0.5270	(0.5878)	0.0000	1	(0.0608)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000927.ZK	01/08/2025	SDB3260123545	0	(23,700)	0.3422	(8,512.02)	(8,108.98)	0.0000	4.3300	(506.96)	0.00	1.0238	(1.1419)	0.0000	1	(0.1181)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(200)	0.3422	(71.83)	(68.43)	0.0000	4.3300	(506.96)	0.00	0.0086	(0.0096)	0.0000	1	(0.0010)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(41,100)	0.3422	(14,761.35)	(14,062.41)	0.0000	4.3300	(506.96)	0.00	1.7755	(1.9803)	0.0000	1	(0.2048)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(9,500)	0.3422	(3,411.99)	(3,250.43)	0.0000	4.3300	(506.96)	0.00	0.4104	(0.4577)	0.0000	1	(0.0473)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(400)	0.3422	(143.66)	(136.86)	0.0000	4.3300	(506.96)	0.00	0.0173	(0.0193)	0.0000	1	(0.0020)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(1,200)	0.3422	(430.99)	(410.58)	0.0000	4.3300	(506.96)	0.00	0.0518	(0.0578)	0.0000	1	(0.0060)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(6,100)	0.3422	(2,190.86)	(2,087.12)	0.0000	4.3300	(506.96)	0.00	0.2635	(0.2939)	0.0000	1	(0.0304)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(1,200)	0.3422	(430.99)	(410.58)	0.0000	4.3300	(506.96)	0.00	0.0518	(0.0578)	0.0000	1	(0.0060)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(5,900)	0.3422	(2,119.03)	(2,018.69)	0.0000	4.3300	(506.96)	0.00	0.2549	(0.2843)	0.0000	1	(0.0294)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(20,400)	0.3422	(7,326.80)	(6,979.88)	0.0000	4.3300	(506.96)	0.00	0.8813	(0.9829)	0.0000	1	(0.1017)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(2,900)	0.3422	(1,041.56)	(992.24)	0.0000	4.3300	(506.96)	0.00	0.1253	(0.1397)	0.0000	1	(0.0145)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(2,000)	0.3422	(718.31)	(684.30)	0.0000	4.3300	(506.96)	0.00	0.0864	(0.0964)	0.0000	1	(0.0100)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(6,200)	0.3422	(2,226.77)	(2,121.34)	0.0000	4.3300	(506.96)	0.00	0.2678	(0.2987)	0.0000	1	(0.0309)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(4,000)	0.3422	(1,436.63)	(1,368.60)	0.0000	4.3300	(506.96)	0.00	0.1728	(0.1927)	0.0000	1	(0.0199)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(22,900)	0.3422	(8,224.70)	(7,835.26)	0.0000	4.3300	(506.96)	0.00	0.9892	(1.1034)	0.0000	1	(0.1141)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(1,700)	0.3422	(610.57)	(581.66)	0.0000	4.3300	(506.96)	0.00	0.0734	(0.0819)	0.0000	1	(0.0085)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(7,200)	0.3422	(2,585.93)	(2,463.49)	0.0000	4.3300	(506.96)	0.00	0.3110	(0.3469)	0.0000	1	(0.0359)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(700)	0.3422	(251.41)	(239.51)	0.0000	4.3300	(506.96)	0.00	0.0302	(0.0337)	0.0000	1	(0.0035)	02/07/2025
000927.ZK	01/08/2025	SDB3260123545	0	(1,600)	0.3422	(574.65)	(547.44)	0.0000	4.3300	(506.96)	0.00	0.0691	(0.0771)	0.0000	1	(0.0080)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(17,400)	0.3471	(6,249.33)	(6,039.16)	0.0000	4.3300	(512.93)	0.00	0.7517	(0.8605)	0.0000	1	(0.1088)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(2,700)	0.3471	(969.72)	(937.11)	0.0000	4.3300	(512.93)	0.00	0.1166	(0.1335)	0.0000	1	(0.0169)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(11,500)	0.3471	(4,130.31)	(3,991.40)	0.0000	4.3300	(512.93)	0.00	0.4968	(0.5687)	0.0000	1	(0.0719)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(12,200)	0.3471	(4,381.72)	(4,234.35)	0.0000	4.3300	(512.93)	0.00	0.5270	(0.6033)	0.0000	1	(0.0763)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(23,700)	0.3471	(8,512.02)	(8,225.75)	0.0000	4.3300	(512.93)	0.00	1.0238	(1.1720)	0.0000	1	(0.1482)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(200)	0.3471	(71.83)	(69.42)	0.0000	4.3300	(512.93)	0.00	0.0086	(0.0099)	0.0000	1	(0.0013)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(41,100)	0.3471	(14,761.35)	(14,264.91)	0.0000	4.3300	(512.93)	0.00	1.7755	(2.0325)	0.0000	1	(0.2570)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(9,500)	0.3471	(3,411.99)	(3,297.24)	0.0000	4.3300	(512.93)	0.00	0.4104	(0.4698)	0.0000	1	(0.0594)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(400)	0.3471	(143.66)	(138.83)	0.0000	4.3300	(512.93)	0.00	0.0173	(0.0198)	0.0000	1	(0.0025)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(1,200)	0.3471	(430.99)	(416.49)	0.0000	4.3300	(512.93)	0.00	0.0518	(0.0593)	0.0000	1	(0.0075)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(6,100)	0.3471	(2,190.86)	(2,117.18)	0.0000	4.3300	(512.93)	0.00	0.2635	(0.3017)	0.0000	1	(0.0381)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(1,200)	0.3471	(430.99)	(416.49)	0.0000	4.3300	(512.93)	0.00	0.0518	(0.0593)	0.0000	1	(0.0075)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(5,900)	0.3471	(2,119.03)	(2,047.76)	0.0000	4.3300	(512.93)	0.00	0.2549	(0.2918)	0.0000	1	(0.0369)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(20,400)	0.3471	(7,326.80)	(7,080.39)	0.0000	4.3300	(512.93)	0.00	0.8813	(1.0088)	0.0000	1	(0.1276)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(2,900)	0.3471	(1,041.56)	(1,006.53)	0.0000	4.3300	(512.93)	0.00	0.1253	(0.1434)	0.0000	1	(0.0181)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(2,000)	0.3471	(718.31)	(694.16)	0.0000	4.3300	(512.93)	0.00	0.0864	(0.0989)	0.0000	1	(0.0125)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(6,200)	0.3471	(2,226.77)	(2,151.88)	0.0000	4.3300	(512.93)	0.00	0.2678	(0.3066)	0.0000	1	(0.0388)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(4,000)	0.3471	(1,436.63)	(1,388.31)	0.0000	4.3300	(512.93)	0.00	0.1728	(0.1978)	0.0000	1	(0.0250)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(22,900)	0.3471	(8,224.70)	(7,948.09)	0.0000	4.3300	(512.93)	0.00	0.9892	(1.1324)	0.0000	1	(0.1432)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(1,700)	0.3471	(610.57)	(590.03)	0.0000	4.3300	(512.93)	0.00	0.0734	(0.0841)	0.0000	1	(0.0106)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(7,200)	0.3471	(2,585.93)	(2,498.96)	0.0000	4.3300	(512.93)	0.00	0.3110	(0.3561)	0.0000	1	(0.0450)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(700)	0.3471	(251.41)	(242.95)	0.0000	4.3300	(512.93)	0.00	0.0302	(0.0346)	0.0000	1	(0.0044)	02/07/2025
000927.ZK	01/07/2025	SDB3260123545	0	(1,600)	0.3471	(574.65)	(555.32)	0.0000	4.3300	(512.93)	0.00	0.0691	(0.0791)	0.0000	1	(0.0100)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(17,400)	0.3592	(6,249.33)	(6,249.33)	0.0000	4.3300	(536.94)	0.00	0.7517	(0.9321)	0.0000	1	(0.1804)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(2,700)	0.3592	(969.72)	(969.72)	0.0000	4.3300	(536.94)	0.00	0.1166	(0.1446)	0.0000	1	(0.0280)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(25,900)	0.3592	(9,302.17)	(9,302.17)	0.0000	4.3300	(536.94)	0.00	1.1188	(1.3874)	0.0000	1	(0.2686)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(12,200)	0.3592	(4,381.72)	(4,381.72)	0.0000	4.3300	(536.94)	0.00	0.5270	(0.6535)	0.0000	1	(0.1265)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(23,700)	0.3592	(8,512.02)	(8,512.02)	0.0000	4.3300	(536.94)	0.00	1.0238	(1.2696)	0.0000	1	(0.2458)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(200)	0.3592	(71.83)	(71.83)	0.0000	4.3300	(536.94)	0.00	0.0086	(0.0107)	0.0000	1	(0.0021)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(41,100)	0.3592	(14,761.35)	(14,761.35)	0.0000	4.3300	(536.94)	0.00	1.7755	(2.2017)	0.0000	1	(0.4262)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(9,500)	0.3592	(3,411.99)	(3,411.99)	0.0000	4.3300	(536.94)	0.00	0.4104	(0.5089)	0.0000	1	(0.0985)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(400)	0.3592	(143.66)	(143.66)	0.0000	4.3300	(536.94)	0.00	0.0173	(0.0214)	0.0000	1	(0.0041)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(1,200)	0.3592	(430.99)	(430.99)	0.0000	4.3300	(536.94)	0.00	0.0518	(0.0643)	0.0000	1	(0.0124)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(6,100)	0.3592	(2,190.86)	(2,190.86)	0.0000	4.3300	(536.94)	0.00	0.2635	(0.3268)	0.0000	1	(0.0633)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000927.ZK	01/06/2025	SDB3260123545	0	(1,200)	0.3592	(430.99)	(430.99)	0.0000	4.3300	(536.94)	0.00	0.0518	(0.0643)	0.0000	1	(0.0124)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(5,900)	0.3592	(2,119.03)	(2,119.03)	0.0000	4.3300	(536.94)	0.00	0.2549	(0.3161)	0.0000	1	(0.0612)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(20,400)	0.3592	(7,326.80)	(7,326.80)	0.0000	4.3300	(536.94)	0.00	0.8813	(1.0928)	0.0000	1	(0.2115)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(2,900)	0.3592	(1,041.56)	(1,041.56)	0.0000	4.3300	(536.94)	0.00	0.1253	(0.1553)	0.0000	1	(0.0301)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(2,000)	0.3592	(718.31)	(718.31)	0.0000	4.3300	(536.94)	0.00	0.0864	(0.1071)	0.0000	1	(0.0207)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(6,200)	0.3592	(2,226.77)	(2,226.77)	0.0000	4.3300	(536.94)	0.00	0.2678	(0.3321)	0.0000	1	(0.0643)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(4,000)	0.3592	(1,436.63)	(1,436.63)	0.0000	4.3300	(536.94)	0.00	0.1728	(0.2143)	0.0000	1	(0.0415)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(22,900)	0.3592	(8,224.70)	(8,224.70)	0.0000	4.3300	(536.94)	0.00	0.9892	(1.2267)	0.0000	1	(0.2375)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(1,700)	0.3592	(610.57)	(610.57)	0.0000	4.3300	(536.94)	0.00	0.0734	(0.0911)	0.0000	1	(0.0176)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(7,200)	0.3592	(2,585.93)	(2,585.93)	0.0000	4.3300	(536.94)	0.00	0.3110	(0.3857)	0.0000	1	(0.0747)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(700)	0.3592	(251.41)	(251.41)	0.0000	4.3300	(536.94)	0.00	0.0302	(0.0375)	0.0000	1	(0.0073)	02/07/2025
000927.ZK	01/06/2025	SDB3260123545	0	(1,600)	0.3592	(574.65)	(574.65)	0.0000	4.3300	(536.94)	0.00	0.0691	(0.0857)	0.0000	1	(0.0166)	02/07/2025
TOTAL TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND												90.3196	(96.4238)	0.0000		(6.1041)	
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND																	
000762.ZK	01/17/2025	SDB3264054751	0	(2,800)	2.8258	(8,092.06)	(7,912.18)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.9152)	0.0000	1	(2.9419)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(300)	2.8258	(849.53)	(847.73)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4195)	0.0000	1	(0.3173)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(100)	2.8258	(293.61)	(282.58)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1398)	0.0000	1	(0.1045)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(600)	2.8258	(1,761.64)	(1,695.47)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8390)	0.0000	1	(0.6271)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(4,800)	2.8258	(14,093.16)	(13,563.73)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.7118)	0.0000	1	(5.0167)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(4,700)	2.8258	(13,799.55)	(13,281.16)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.5720)	0.0000	1	(4.9122)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(2,000)	2.8258	(5,872.15)	(5,651.56)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7966)	0.0000	1	(2.0903)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(100)	2.8258	(293.61)	(282.58)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1398)	0.0000	1	(0.1045)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(200)	2.8258	(587.22)	(565.16)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2797)	0.0000	1	(0.2090)	02/07/2025
000762.ZK	01/17/2025	SDB3264054751	0	(1,200)	2.8258	(3,523.29)	(3,390.93)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6779)	0.0000	1	(1.2542)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(2,800)	2.7604	(8,092.06)	(7,729.23)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.8247)	0.0000	1	(2.8514)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(300)	2.7604	(849.53)	(828.13)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4098)	0.0000	1	(0.3076)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(100)	2.7604	(293.61)	(276.04)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1366)	0.0000	1	(0.1013)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(600)	2.7604	(1,761.64)	(1,656.26)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8196)	0.0000	1	(0.6077)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(4,800)	2.7604	(14,093.16)	(13,250.11)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.5566)	0.0000	1	(4.8615)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(4,700)	2.7604	(13,799.55)	(12,974.07)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.4200)	0.0000	1	(4.7602)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(2,000)	2.7604	(5,872.15)	(5,520.88)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7319)	0.0000	1	(2.0256)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(100)	2.7604	(293.61)	(276.04)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1366)	0.0000	1	(0.1013)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(200)	2.7604	(587.22)	(552.09)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2732)	0.0000	1	(0.2026)	02/07/2025
000762.ZK	01/16/2025	SDB3264054751	0	(1,200)	2.7604	(3,523.29)	(3,312.53)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6391)	0.0000	1	(1.2154)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(2,800)	2.6989	(8,092.06)	(7,556.92)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.7394)	0.0000	1	(2.7661)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(300)	2.6989	(849.53)	(809.67)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4007)	0.0000	1	(0.2985)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(100)	2.6989	(293.61)	(269.89)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1336)	0.0000	1	(0.0982)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(600)	2.6989	(1,761.64)	(1,619.34)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8013)	0.0000	1	(0.5894)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(4,800)	2.6989	(14,093.16)	(12,954.72)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.4104)	0.0000	1	(4.7153)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(4,700)	2.6989	(13,799.55)	(12,684.83)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.2769)	0.0000	1	(4.6171)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(2,000)	2.6989	(5,872.15)	(5,397.80)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.6710)	0.0000	1	(1.9647)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(100)	2.6989	(293.61)	(269.89)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1336)	0.0000	1	(0.0982)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(200)	2.6989	(587.22)	(539.78)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2671)	0.0000	1	(0.1965)	02/07/2025
000762.ZK	01/15/2025	SDB3264054751	0	(1,200)	2.6989	(3,523.29)	(3,238.68)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6026)	0.0000	1	(1.1788)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(2,800)	2.7644	(8,092.06)	(7,740.27)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.8301)	0.0000	1	(2.8568)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(300)	2.7644	(849.53)	(829.31)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4104)	0.0000	1	(0.3082)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(100)	2.7644	(293.61)	(276.44)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1368)	0.0000	1	(0.1015)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(600)	2.7644	(1,761.64)	(1,658.63)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8207)	0.0000	1	(0.6089)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(4,800)	2.7644	(14,093.16)	(13,269.03)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.5660)	0.0000	1	(4.8709)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(4,700)	2.7644	(13,799.55)	(12,992.59)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.4292)	0.0000	1	(4.7694)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(2,000)	2.7644	(5,872.15)	(5,528.76)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7358)	0.0000	1	(2.0295)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(100)	2.7644	(293.61)	(276.44)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1368)	0.0000	1	(0.1015)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000762.ZK	01/14/2025	SDB3264054751	0	(200)	2.7644	(587.22)	(552.88)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2736)	0.0000	1	(0.2030)	02/07/2025
000762.ZK	01/14/2025	SDB3264054751	0	(1,200)	2.7644	(3,523.29)	(3,317.26)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6415)	0.0000	1	(1.2177)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(2,800)	2.7574	(8,092.06)	(7,720.83)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.8205)	0.0000	1	(2.8472)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(300)	2.7574	(849.53)	(827.23)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4093)	0.0000	1	(0.3072)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(100)	2.7574	(293.61)	(275.74)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1364)	0.0000	1	(0.1011)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(600)	2.7574	(1,761.64)	(1,654.46)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8187)	0.0000	1	(0.6068)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(4,800)	2.7574	(14,093.16)	(13,235.70)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.5495)	0.0000	1	(4.8544)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(4,700)	2.7574	(13,799.55)	(12,959.96)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.4130)	0.0000	1	(4.7532)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(2,000)	2.7574	(5,872.15)	(5,514.88)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7289)	0.0000	1	(2.0227)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(100)	2.7574	(293.61)	(275.74)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1364)	0.0000	1	(0.1011)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(200)	2.7574	(587.22)	(551.49)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2729)	0.0000	1	(0.2023)	02/07/2025
000762.ZK	01/13/2025	SDB3264054751	0	(1,200)	2.7574	(3,523.29)	(3,308.93)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6374)	0.0000	1	(1.2136)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(2,800)	2.8147	(8,092.06)	(7,881.25)	0.0000	4.3300	(1,781.40)	0.00	2.9199	(11.6997)	0.0000	3	(8.7798)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(300)	2.8147	(849.53)	(844.42)	0.0000	4.3300	(1,781.40)	0.00	0.3065	(1.2535)	0.0000	3	(0.9470)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(100)	2.8147	(293.61)	(281.47)	0.0000	4.3300	(1,781.40)	0.00	0.1059	(0.4178)	0.0000	3	(0.3119)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(600)	2.8147	(1,761.64)	(1,688.84)	0.0000	4.3300	(1,781.40)	0.00	0.6357	(2.5071)	0.0000	3	(1.8714)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(4,800)	2.8147	(14,093.16)	(13,510.71)	0.0000	4.3300	(1,781.40)	0.00	5.0853	(20.0566)	0.0000	3	(14.9714)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(4,700)	2.8147	(13,799.55)	(13,229.24)	0.0000	4.3300	(1,781.40)	0.00	4.9793	(19.6388)	0.0000	3	(14.6595)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(2,000)	2.8147	(5,872.15)	(5,629.46)	0.0000	4.3300	(1,781.40)	0.00	2.1189	(8.3569)	0.0000	3	(6.2381)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(100)	2.8147	(293.61)	(281.47)	0.0000	4.3300	(1,781.40)	0.00	0.1059	(0.4178)	0.0000	3	(0.3119)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(200)	2.8147	(587.22)	(562.95)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8357)	0.0000	3	(0.6238)	02/07/2025
000762.ZK	01/10/2025	SDB3264054751	0	(1,200)	2.8147	(3,523.29)	(3,377.68)	0.0000	4.3300	(1,781.40)	0.00	1.2713	(5.0142)	0.0000	3	(3.7428)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(2,800)	2.7634	(8,092.06)	(7,737.39)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.8287)	0.0000	1	(2.8554)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(300)	2.7634	(849.53)	(829.01)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4102)	0.0000	1	(0.3080)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(100)	2.7634	(293.61)	(276.34)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1367)	0.0000	1	(0.1014)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(600)	2.7634	(1,761.64)	(1,658.01)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8204)	0.0000	1	(0.6086)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(4,800)	2.7634	(14,093.16)	(13,264.10)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.5635)	0.0000	1	(4.8684)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(4,700)	2.7634	(13,799.55)	(12,987.77)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.4268)	0.0000	1	(4.7670)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(2,000)	2.7634	(5,872.15)	(5,526.71)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7348)	0.0000	1	(2.0285)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(100)	2.7634	(293.61)	(276.34)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1367)	0.0000	1	(0.1014)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(200)	2.7634	(587.22)	(552.67)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2735)	0.0000	1	(0.2029)	02/07/2025
000762.ZK	01/09/2025	SDB3264054751	0	(1,200)	2.7634	(3,523.29)	(3,316.03)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6409)	0.0000	1	(1.2171)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(2,800)	2.7236	(8,092.06)	(7,626.01)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.7736)	0.0000	1	(2.8003)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(300)	2.7236	(849.53)	(817.07)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4043)	0.0000	1	(0.3021)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(100)	2.7236	(293.61)	(272.36)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1348)	0.0000	1	(0.0995)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(600)	2.7236	(1,761.64)	(1,634.14)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8086)	0.0000	1	(0.5967)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(4,800)	2.7236	(14,093.16)	(13,073.16)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.4690)	0.0000	1	(4.7739)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(4,700)	2.7236	(13,799.55)	(12,800.80)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.3343)	0.0000	1	(4.6745)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(2,000)	2.7236	(5,872.15)	(5,447.15)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.6954)	0.0000	1	(1.9891)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(100)	2.7236	(293.61)	(272.36)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1348)	0.0000	1	(0.0995)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(200)	2.7236	(587.22)	(544.71)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2695)	0.0000	1	(0.1989)	02/07/2025
000762.ZK	01/08/2025	SDB3264054751	0	(1,200)	2.7236	(3,523.29)	(3,268.29)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6173)	0.0000	1	(1.1935)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(2,800)	2.8094	(8,092.06)	(7,866.36)	0.0000	4.3300	(1,781.40)	0.00	0.9733	(3.8925)	0.0000	1	(2.9192)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(300)	2.8094	(849.53)	(842.82)	0.0000	4.3300	(1,781.40)	0.00	0.1022	(0.4171)	0.0000	1	(0.3149)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(100)	2.8094	(293.61)	(280.94)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1390)	0.0000	1	(0.1037)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(600)	2.8094	(1,761.64)	(1,685.65)	0.0000	4.3300	(1,781.40)	0.00	0.2119	(0.8341)	0.0000	1	(0.6222)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(4,800)	2.8094	(14,093.16)	(13,485.19)	0.0000	4.3300	(1,781.40)	0.00	1.6951	(6.6729)	0.0000	1	(4.9778)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(4,700)	2.8094	(13,799.55)	(13,204.25)	0.0000	4.3300	(1,781.40)	0.00	1.6598	(6.5339)	0.0000	1	(4.8741)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(2,000)	2.8094	(5,872.15)	(5,618.83)	0.0000	4.3300	(1,781.40)	0.00	0.7063	(2.7804)	0.0000	1	(2.0741)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(100)	2.8094	(293.61)	(280.94)	0.0000	4.3300	(1,781.40)	0.00	0.0353	(0.1390)	0.0000	1	(0.1037)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(200)	2.8094	(587.22)	(561.88)	0.0000	4.3300	(1,781.40)	0.00	0.0706	(0.2780)	0.0000	1	(0.2074)	02/07/2025
000762.ZK	01/07/2025	SDB3264054751	0	(1,200)	2.8094	(3,523.29)	(3,371.30)	0.0000	4.3300	(1,781.40)	0.00	0.4238	(1.6682)	0.0000	1	(1.2445)	02/07/2025
000762.ZK	01/06/2025	SDB3264054751	0	(100)	2.9361	(293.61)	(293.61)	0.0000	4.3300	(1,726.28)	0.00	0.0353	(0.1408)	0.0000	1	(0.1055)	02/07/2

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000762.ZK	01/06/2025	SDB32604054751	0	(600)	2.9361	(1,761.64)	(1,761.64)	0.0000	4.3300	(1,726.28)	0.00	0.2119	(0.8447)	0.0000	1	(0.6329)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(4,800)	2.9361	(14,093.16)	(14,093.16)	0.0000	4.3300	(1,726.28)	0.00	1.6951	(6.7580)	0.0000	1	(5.0629)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(4,700)	2.9361	(13,799.55)	(13,799.55)	0.0000	4.3300	(1,726.28)	0.00	1.6598	(6.6172)	0.0000	1	(4.9574)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(2,000)	2.9361	(5,872.15)	(5,872.15)	0.0000	4.3300	(1,726.28)	0.00	0.7063	(2.8158)	0.0000	1	(2.1095)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(100)	2.9361	(293.61)	(293.61)	0.0000	4.3300	(1,726.28)	0.00	0.0353	(0.1408)	0.0000	1	(0.1055)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(200)	2.9361	(587.22)	(587.22)	0.0000	4.3300	(1,726.28)	0.00	0.0706	(0.2816)	0.0000	1	(0.2110)	02/07/2025
000762.ZK	01/06/2025	SDB32604054751	0	(1,200)	2.9361	(3,523.29)	(3,523.29)	0.0000	4.3300	(1,726.28)	0.00	0.4238	(1.6895)	0.0000	1	(1.2657)	02/07/2025
TOTAL TIBET MINERAL DEVELOPMENT CO CMN CLASS A SERIES NORTHBOUND												69.8872	(273.2355)	0.0000		(203.3483)	
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND																	
600867.SH	01/17/2025	SDB3260488585	0	(4,300)	1.0440	(4,732.95)	(4,489.26)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.2275)	0.0000	1	(1.6582)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(11,100)	1.0440	(12,217.63)	(11,588.54)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.7500)	0.0000	1	(4.2805)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(800)	1.0440	(880.55)	(835.21)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4144)	0.0000	1	(0.3085)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(500)	1.0440	(550.34)	(522.01)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2590)	0.0000	1	(0.1928)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(1,500)	1.0440	(1,651.03)	(1,566.02)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7770)	0.0000	1	(0.5784)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(200)	1.0440	(220.14)	(208.80)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1036)	0.0000	1	(0.0771)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(3,000)	1.0440	(3,302.06)	(3,132.04)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5540)	0.0000	1	(1.1569)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(2,500)	1.0440	(2,751.72)	(2,610.03)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.2950)	0.0000	1	(0.9641)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(1,100)	1.0440	(1,210.76)	(1,148.41)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5698)	0.0000	1	(0.4242)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(1,700)	1.0440	(1,871.17)	(1,774.82)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8806)	0.0000	1	(0.6556)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(200)	1.0440	(220.14)	(208.80)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1036)	0.0000	1	(0.0771)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(6,400)	1.0440	(7,044.40)	(6,681.68)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.3153)	0.0000	1	(2.4680)	02/07/2025
600867.SH	01/17/2025	SDB3260488585	0	(1,400)	1.0440	(1,540.96)	(1,461.62)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7252)	0.0000	1	(0.5399)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(4,300)	1.0103	(4,732.95)	(4,344.50)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.1556)	0.0000	1	(1.5864)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(11,100)	1.0103	(12,217.63)	(11,214.86)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.5646)	0.0000	1	(4.0951)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(800)	1.0103	(880.55)	(808.28)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4010)	0.0000	1	(0.2951)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(500)	1.0103	(550.34)	(505.17)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2507)	0.0000	1	(0.1845)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(1,500)	1.0103	(1,651.03)	(1,515.52)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7520)	0.0000	1	(0.5534)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(200)	1.0103	(220.14)	(202.07)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1003)	0.0000	1	(0.0738)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(3,000)	1.0103	(3,302.06)	(3,031.04)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5039)	0.0000	1	(1.1068)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(2,500)	1.0103	(2,751.72)	(2,525.87)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.2533)	0.0000	1	(0.9223)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(1,100)	1.0103	(1,210.76)	(1,111.38)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5514)	0.0000	1	(0.4058)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(1,700)	1.0103	(1,871.17)	(1,717.59)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8522)	0.0000	1	(0.6272)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(200)	1.0103	(220.14)	(202.07)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1003)	0.0000	1	(0.0738)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(6,400)	1.0103	(7,044.40)	(6,466.23)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.2084)	0.0000	1	(2.3611)	02/07/2025
600867.SH	01/16/2025	SDB3260488585	0	(1,400)	1.0103	(1,540.96)	(1,414.49)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7018)	0.0000	1	(0.5165)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(4,300)	1.0007	(4,732.95)	(4,303.01)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.1351)	0.0000	1	(1.5658)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(11,100)	1.0007	(12,217.63)	(11,107.77)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.5114)	0.0000	1	(4.0419)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(800)	1.0007	(880.55)	(800.56)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.3972)	0.0000	1	(0.2913)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(500)	1.0007	(550.34)	(500.35)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2483)	0.0000	1	(0.1821)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(1,500)	1.0007	(1,651.03)	(1,501.05)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7448)	0.0000	1	(0.5462)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(200)	1.0007	(220.14)	(200.14)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.0993)	0.0000	1	(0.0728)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(3,000)	1.0007	(3,302.06)	(3,002.10)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.4896)	0.0000	1	(1.0924)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(2,500)	1.0007	(2,751.72)	(2,501.75)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.2413)	0.0000	1	(0.9103)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(1,100)	1.0007	(1,210.76)	(1,100.77)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5462)	0.0000	1	(0.4006)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(1,700)	1.0007	(1,871.17)	(1,701.19)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8441)	0.0000	1	(0.6190)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(200)	1.0007	(220.14)	(200.14)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.0993)	0.0000	1	(0.0728)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(6,400)	1.0007	(7,044.40)	(6,404.48)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.1778)	0.0000	1	(2.3305)	02/07/2025
600867.SH	01/15/2025	SDB3260488585	0	(1,400)	1.0007	(1,540.96)	(1,400.98)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.6951)	0.0000	1	(0.5098)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(4,300)	1.0162	(4,732.95)	(4,369.82)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.1682)	0.0000	1	(1.5989)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(11,100)	1.0162	(12,217.63)	(11,280.23)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.5970)	0.0000	1	(4.1275)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(800)	1.0162	(880.55)	(812.99)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4034)	0.0000	1	(0.2975)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(500)	1.0162	(550.34)	(508.12)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2521)	0.0000	1	(0.1859)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600867.SH	01/14/2025	SDB3260488585	0	(1,500)	1.0162	(1,651.03)	(1,524.36)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7564)	0.0000	1	(0.5578)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(200)	1.0162	(220.14)	(203.25)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1008)	0.0000	1	(0.0744)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(3,000)	1.0162	(3,302.06)	(3,048.71)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5127)	0.0000	1	(1.1155)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(2,500)	1.0162	(2,751.72)	(2,540.59)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.2606)	0.0000	1	(0.9296)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(1,100)	1.0162	(1,210.76)	(1,117.86)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5547)	0.0000	1	(0.4090)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(1,700)	1.0162	(1,871.17)	(1,727.60)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8572)	0.0000	1	(0.6321)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(200)	1.0162	(220.14)	(203.25)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1008)	0.0000	1	(0.0744)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(6,400)	1.0162	(7,044.40)	(6,503.92)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.2271)	0.0000	1	(2.3798)	02/07/2025
600867.SH	01/14/2025	SDB3260488585	0	(1,400)	1.0162	(1,540.96)	(1,422.73)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7059)	0.0000	1	(0.5206)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(4,300)	1.0289	(4,732.95)	(4,424.42)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.1953)	0.0000	1	(1.6260)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(11,100)	1.0289	(12,217.63)	(11,421.18)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.6669)	0.0000	1	(4.1974)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(800)	1.0289	(880.55)	(823.15)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4084)	0.0000	1	(0.3025)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(500)	1.0289	(550.34)	(514.47)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2553)	0.0000	1	(0.1891)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(1,500)	1.0289	(1,651.03)	(1,543.40)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7658)	0.0000	1	(0.5672)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(200)	1.0289	(220.14)	(205.79)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1021)	0.0000	1	(0.0756)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(3,000)	1.0289	(3,302.06)	(3,086.80)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5316)	0.0000	1	(1.1344)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(2,500)	1.0289	(2,751.72)	(2,572.34)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.2763)	0.0000	1	(0.9454)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(1,100)	1.0289	(1,210.76)	(1,131.83)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5616)	0.0000	1	(0.4160)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(1,700)	1.0289	(1,871.17)	(1,749.19)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8679)	0.0000	1	(0.6428)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(200)	1.0289	(220.14)	(205.79)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1021)	0.0000	1	(0.0756)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(6,400)	1.0289	(7,044.40)	(6,585.18)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.2674)	0.0000	1	(2.4201)	02/07/2025
600867.SH	01/13/2025	SDB3260488585	0	(1,400)	1.0289	(1,540.96)	(1,440.51)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7147)	0.0000	1	(0.5294)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(4,300)	1.0387	(4,732.95)	(4,466.23)	0.0000	4.3300	(1,786.24)	0.00	1.7078	(6.6481)	0.0000	3	(4.9403)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(11,100)	1.0387	(12,217.63)	(11,529.09)	0.0000	4.3300	(1,786.24)	0.00	4.4085	(17.1614)	0.0000	3	(12.7529)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(800)	1.0387	(880.55)	(830.93)	0.0000	4.3300	(1,786.24)	0.00	0.3177	(1.2369)	0.0000	3	(0.9191)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(500)	1.0387	(550.34)	(519.33)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7730)	0.0000	3	(0.5745)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(1,500)	1.0387	(1,651.03)	(1,557.99)	0.0000	4.3300	(1,786.24)	0.00	0.5957	(2.3191)	0.0000	3	(1.7234)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(200)	1.0387	(220.14)	(207.73)	0.0000	4.3300	(1,786.24)	0.00	0.0794	(0.3092)	0.0000	3	(0.2298)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(3,000)	1.0387	(3,302.06)	(3,115.97)	0.0000	4.3300	(1,786.24)	0.00	1.1915	(4.6382)	0.0000	3	(3.4467)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(2,500)	1.0387	(2,751.72)	(2,596.64)	0.0000	4.3300	(1,786.24)	0.00	0.9929	(3.8652)	0.0000	3	(2.8723)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(1,100)	1.0387	(1,210.76)	(1,142.52)	0.0000	4.3300	(1,786.24)	0.00	0.4369	(1.7007)	0.0000	3	(1.2638)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(1,700)	1.0387	(1,871.17)	(1,765.72)	0.0000	4.3300	(1,786.24)	0.00	0.6752	(2.6283)	0.0000	3	(1.9531)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(200)	1.0387	(220.14)	(207.73)	0.0000	4.3300	(1,786.24)	0.00	0.0794	(0.3092)	0.0000	3	(0.2298)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(6,400)	1.0387	(7,044.40)	(6,647.40)	0.0000	4.3300	(1,786.24)	0.00	2.5419	(9.8949)	0.0000	3	(7.3530)	02/07/2025
600867.SH	01/10/2025	SDB3260488585	0	(1,400)	1.0387	(1,540.96)	(1,454.12)	0.0000	4.3300	(1,786.24)	0.00	0.5560	(2.1645)	0.0000	3	(1.6085)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(4,300)	1.0602	(4,732.95)	(4,558.92)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.2620)	0.0000	1	(1.6928)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(11,100)	1.0602	(12,217.63)	(11,768.39)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.8392)	0.0000	1	(4.3697)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(800)	1.0602	(880.55)	(848.17)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4208)	0.0000	1	(0.3149)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(500)	1.0602	(550.34)	(530.11)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2630)	0.0000	1	(0.1968)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(1,500)	1.0602	(1,651.03)	(1,590.32)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7891)	0.0000	1	(0.5905)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(200)	1.0602	(220.14)	(212.04)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1052)	0.0000	1	(0.0787)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(3,000)	1.0602	(3,302.06)	(3,180.64)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5782)	0.0000	1	(1.1810)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(2,500)	1.0602	(2,751.72)	(2,650.54)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.3151)	0.0000	1	(0.9842)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(1,100)	1.0602	(1,210.76)	(1,166.24)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5787)	0.0000	1	(0.4330)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(1,700)	1.0602	(1,871.17)	(1,802.37)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8943)	0.0000	1	(0.6692)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(200)	1.0602	(220.14)	(212.04)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1052)	0.0000	1	(0.0787)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(6,400)	1.0602	(7,044.40)	(6,785.38)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.3668)	0.0000	1	(2.5195)	02/07/2025
600867.SH	01/09/2025	SDB3260488585	0	(1,400)	1.0602	(1,540.96)	(1,484.30)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7365)	0.0000	1	(0.5511)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(4,300)	1.0524	(4,732.95)	(4,525.11)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.2453)	0.0000	1	(1.6760)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(11,100)	1.0524	(12,217.63)	(11,681.11)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.7959)	0.0000	1	(4.3264)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(800)	1.0524	(880.55)	(841.88)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4177)	0.0000	1	(0.3118)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(500)	1.0524	(550.34)	(526.18)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2611)	0.0000	1	(0.1949)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(1,500)	1.0524	(1,651.03)	(1,578.53)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7832)	0.0000	1	(0.5846)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600867.SH	01/08/2025	SDB3260488585	0	(200)	1.0524	(220.14)	(210.47)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1044)	0.0000	1	(0.0780)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(3,000)	1.0524	(3,302.06)	(3,157.06)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5665)	0.0000	1	(1.1693)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(2,500)	1.0524	(2,751.72)	(2,630.88)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.3054)	0.0000	1	(0.9744)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(1,100)	1.0524	(1,210.76)	(1,157.59)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5744)	0.0000	1	(0.4287)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(1,700)	1.0524	(1,871.17)	(1,789.00)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.8877)	0.0000	1	(0.6626)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(200)	1.0524	(220.14)	(210.47)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1044)	0.0000	1	(0.0780)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(6,400)	1.0524	(7,044.40)	(6,735.05)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.3418)	0.0000	1	(2.4945)	02/07/2025
600867.SH	01/08/2025	SDB3260488585	0	(1,400)	1.0524	(1,540.96)	(1,473.29)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7310)	0.0000	1	(0.5457)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(4,300)	1.0727	(4,732.95)	(4,612.44)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.2886)	0.0000	1	(1.7193)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(11,100)	1.0727	(12,217.63)	(11,906.54)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(5.9078)	0.0000	1	(4.4382)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(800)	1.0727	(880.55)	(858.13)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4258)	0.0000	1	(0.3199)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(500)	1.0727	(550.34)	(536.33)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2661)	0.0000	1	(0.1999)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(1,500)	1.0727	(1,651.03)	(1,608.99)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.7983)	0.0000	1	(0.5998)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(200)	1.0727	(220.14)	(214.53)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1064)	0.0000	1	(0.0800)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(3,000)	1.0727	(3,302.06)	(3,217.98)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.5967)	0.0000	1	(1.1995)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(2,500)	1.0727	(2,751.72)	(2,681.65)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.3306)	0.0000	1	(0.9996)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(1,100)	1.0727	(1,210.76)	(1,179.93)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.5855)	0.0000	1	(0.4398)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(1,700)	1.0727	(1,871.17)	(1,823.52)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.9048)	0.0000	1	(0.6797)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(200)	1.0727	(220.14)	(214.53)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1064)	0.0000	1	(0.0800)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(6,400)	1.0727	(7,044.40)	(6,865.03)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.4063)	0.0000	1	(2.5590)	02/07/2025
600867.SH	01/07/2025	SDB3260488585	0	(1,400)	1.0727	(1,540.96)	(1,501.73)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7451)	0.0000	1	(0.5598)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(4,300)	1.1007	(4,732.95)	(4,732.95)	0.0000	4.3300	(1,786.24)	0.00	0.5693	(2.3484)	0.0000	1	(1.7791)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(11,100)	1.1007	(12,217.63)	(12,217.63)	0.0000	4.3300	(1,786.24)	0.00	1.4695	(6.0621)	0.0000	1	(4.5926)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(800)	1.1007	(880.55)	(880.55)	0.0000	4.3300	(1,786.24)	0.00	0.1059	(0.4369)	0.0000	1	(0.3310)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(500)	1.1007	(550.34)	(550.34)	0.0000	4.3300	(1,786.24)	0.00	0.0662	(0.2731)	0.0000	1	(0.2069)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(1,500)	1.1007	(1,651.03)	(1,651.03)	0.0000	4.3300	(1,786.24)	0.00	0.1986	(0.8192)	0.0000	1	(0.6206)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(200)	1.1007	(220.14)	(220.14)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1092)	0.0000	1	(0.0827)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(3,000)	1.1007	(3,302.06)	(3,302.06)	0.0000	4.3300	(1,786.24)	0.00	0.3972	(1.6384)	0.0000	1	(1.2412)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(2,500)	1.1007	(2,751.72)	(2,751.72)	0.0000	4.3300	(1,786.24)	0.00	0.3310	(1.3653)	0.0000	1	(1.0344)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(1,100)	1.1007	(1,210.76)	(1,210.76)	0.0000	4.3300	(1,786.24)	0.00	0.1456	(0.6007)	0.0000	1	(0.4551)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(1,700)	1.1007	(1,871.17)	(1,871.17)	0.0000	4.3300	(1,786.24)	0.00	0.2251	(0.9284)	0.0000	1	(0.7034)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(200)	1.1007	(220.14)	(220.14)	0.0000	4.3300	(1,786.24)	0.00	0.0265	(0.1092)	0.0000	1	(0.0827)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(6,400)	1.1007	(7,044.40)	(7,044.40)	0.0000	4.3300	(1,786.24)	0.00	0.8473	(3.4953)	0.0000	1	(2.6480)	02/07/2025
600867.SH	01/06/2025	SDB3260488585	0	(1,400)	1.1007	(1,540.96)	(1,540.96)	0.0000	4.3300	(1,786.24)	0.00	0.1853	(0.7646)	0.0000	1	(0.5792)	02/07/2025
TOTAL TONGHUA DONGBAO MEDICINES CO LTD CMN CLASS A SERIES NORTHBOUND												55.1264	(215.2535)	0.0000		(160.1270)	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601233.SH	01/17/2025	SDB3260123670	0	(6,400)	1.6497	(10,539.44)	(10,558.28)	0.0000	4.3300	(1,719.46)	0.00	1.2677	(5.0429)	0.0000	1	(3.7753)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(64,100)	1.6497	(105,256.43)	(105,747.82)	0.0000	4.3300	(1,719.46)	0.00	12.6600	(50.5081)	0.0000	1	(37.8481)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(3,600)	1.6497	(5,993.95)	(5,939.04)	0.0000	4.3300	(1,719.46)	0.00	0.7209	(2.8367)	0.0000	1	(2.1157)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(16,300)	1.6497	(27,109.87)	(26,890.63)	0.0000	4.3300	(1,719.46)	0.00	3.2607	(12.8437)	0.0000	1	(9.5830)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(122,900)	1.6497	(202,031.01)	(202,752.06)	0.0000	4.3300	(1,719.46)	0.00	24.2998	(96.8401)	0.0000	1	(72.5402)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(20,900)	1.6497	(34,390.07)	(34,479.40)	0.0000	4.3300	(1,719.46)	0.00	4.1364	(16.4683)	0.0000	1	(12.3320)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(7,100)	1.6497	(11,675.81)	(11,713.10)	0.0000	4.3300	(1,719.46)	0.00	1.4043	(5.5945)	0.0000	1	(4.1902)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(40,500)	1.6497	(66,725.73)	(66,814.15)	0.0000	4.3300	(1,719.46)	0.00	8.0256	(31.9123)	0.0000	1	(23.8867)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(3,400)	1.6497	(5,478.85)	(5,609.09)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6791)	0.0000	1	(2.0201)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(3,600)	1.6497	(5,801.14)	(5,939.04)	0.0000	4.3300	(1,719.46)	0.00	0.6977	(2.8367)	0.0000	1	(2.1389)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(500)	1.6497	(805.71)	(824.87)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3940)	0.0000	1	(0.2971)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(19,800)	1.6497	(31,906.25)	(32,664.69)	0.0000	4.3300	(1,719.46)	0.00	3.8736	(15.6016)	0.0000	1	(11.7640)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(500)	1.6497	(805.71)	(824.87)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3940)	0.0000	1	(0.2971)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(4,800)	1.6497	(7,734.85)	(7,918.71)	0.0000	4.3300	(1,719.46)	0.00	0.9303	(3.7822)	0.0000	1	(2.8519)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(7,800)	1.6497	(12,569.13)	(12,867.91)	0.0000	4.3300	(1,719.46)	0.00	1.5118	(6.1461)	0.0000	1	(4.6343)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(3,400)	1.6497	(5,478.85)	(5,609.09)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6791)	0.0000	1	(2.0201)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/17/2025	SDB3260123670	0	(2,900)	1.6497	(4,673.14)	(4,784.22)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2851)	0.0000	1	(1.7230)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(25,800)	1.6497	(41,574.82)	(42,563.09)	0.0000	4.3300	(1,719.46)	0.00	5.0005	(20.3293)	0.0000	1	(15.3288)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(19,800)	1.6497	(31,906.25)	(32,664.69)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.6016)	0.0000	1	(11.7640)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(300)	1.6497	(483.43)	(494.92)	0.0000	4.3300	(1,719.46)	0.00	0.0581	(0.2364)	0.0000	1	(0.1782)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(8,500)	1.6497	(13,697.13)	(14,022.72)	0.0000	4.3300	(1,719.46)	0.00	1.6475	(6.6976)	0.0000	1	(5.0502)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(2,500)	1.6497	(4,028.57)	(4,124.33)	0.0000	4.3300	(1,719.46)	0.00	0.4845	(1.9699)	0.0000	1	(1.4853)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(400)	1.6497	(644.57)	(659.89)	0.0000	4.3300	(1,719.46)	0.00	0.0775	(0.3152)	0.0000	1	(0.2377)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(11,400)	1.6497	(18,370.27)	(18,806.94)	0.0000	4.3300	(1,719.46)	0.00	2.2095	(8.9827)	0.0000	1	(6.7732)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(9,900)	1.6497	(15,953.13)	(16,332.35)	0.0000	4.3300	(1,719.46)	0.00	1.9188	(7.8008)	0.0000	1	(5.8820)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(38,400)	1.6497	(61,878.80)	(63,349.71)	0.0000	4.3300	(1,719.46)	0.00	7.4426	(30.2576)	0.0000	1	(22.8150)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(200)	1.6497	(322.29)	(329.95)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1576)	0.0000	1	(0.1188)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(200)	1.6497	(322.29)	(329.95)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1576)	0.0000	1	(0.1188)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(4,400)	1.6497	(7,090.28)	(7,258.82)	0.0000	4.3300	(1,719.46)	0.00	0.8528	(3.4670)	0.0000	1	(2.6142)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(600)	1.6497	(966.86)	(989.84)	0.0000	4.3300	(1,719.46)	0.00	0.1163	(0.4728)	0.0000	1	(0.3565)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(20,700)	1.6497	(33,356.54)	(34,149.45)	0.0000	4.3300	(1,719.46)	0.00	4.0121	(16.3107)	0.0000	1	(12.2987)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(9,400)	1.6497	(15,147.41)	(15,507.48)	0.0000	4.3300	(1,719.46)	0.00	1.8219	(7.4068)	0.0000	1	(5.5849)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(16,000)	1.6497	(25,782.83)	(26,395.71)	0.0000	4.3300	(1,719.46)	0.00	3.1011	(12.6073)	0.0000	1	(9.5062)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(2,900)	1.6497	(4,673.14)	(4,784.22)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2851)	0.0000	1	(1.7230)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(200)	1.6497	(322.29)	(329.95)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1576)	0.0000	1	(0.1188)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(2,900)	1.6497	(4,673.14)	(4,784.22)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2851)	0.0000	1	(1.7230)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(4,000)	1.6497	(6,445.71)	(6,598.93)	0.0000	4.3300	(1,719.46)	0.00	0.7753	(3.1518)	0.0000	1	(2.3766)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(7,200)	1.6497	(11,602.27)	(11,878.07)	0.0000	4.3300	(1,719.46)	0.00	1.3955	(5.6733)	0.0000	1	(4.2778)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(500)	1.6497	(805.71)	(824.87)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3940)	0.0000	1	(0.2971)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(1,400)	1.6497	(2,256.00)	(2,309.62)	0.0000	4.3300	(1,719.46)	0.00	0.2713	(1.1031)	0.0000	1	(0.8318)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(500)	1.6497	(805.71)	(824.87)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3940)	0.0000	1	(0.2971)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(7,900)	1.6497	(12,730.27)	(13,032.88)	0.0000	4.3300	(1,719.46)	0.00	1.5312	(6.2249)	0.0000	1	(4.6937)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(14,900)	1.6497	(24,010.26)	(24,581.01)	0.0000	4.3300	(1,719.46)	0.00	2.8879	(11.7406)	0.0000	1	(8.8527)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(16,800)	1.6497	(27,071.97)	(27,715.50)	0.0000	4.3300	(1,719.46)	0.00	3.2562	(13.2377)	0.0000	1	(9.9815)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(9,500)	1.6497	(15,308.56)	(15,672.45)	0.0000	4.3300	(1,719.46)	0.00	1.8413	(7.4856)	0.0000	1	(5.6443)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(5,300)	1.6497	(8,540.56)	(8,743.58)	0.0000	4.3300	(1,719.46)	0.00	1.0272	(4.1762)	0.0000	1	(3.1489)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(2,600)	1.6497	(4,189.71)	(4,289.30)	0.0000	4.3300	(1,719.46)	0.00	0.5039	(2.0487)	0.0000	1	(1.5448)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(800)	1.6497	(1,289.14)	(1,319.79)	0.0000	4.3300	(1,719.46)	0.00	0.1551	(0.6304)	0.0000	1	(0.4753)	02/07/2025
601233.SH	01/17/2025	SDB3260123670	0	(200)	1.6497	(322.29)	(329.95)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1576)	0.0000	1	(0.1188)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(6,400)	1.6182	(10,539.44)	(10,356.41)	0.0000	4.3300	(1,719.46)	0.00	1.2677	(4.9465)	0.0000	1	(3.6789)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(64,100)	1.6182	(105,256.43)	(103,725.91)	0.0000	4.3300	(1,719.46)	0.00	12.6600	(49.5424)	0.0000	1	(36.8824)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(3,600)	1.6182	(5,993.95)	(5,825.48)	0.0000	4.3300	(1,719.46)	0.00	0.7209	(2.7824)	0.0000	1	(2.0615)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(16,300)	1.6182	(27,109.87)	(26,376.48)	0.0000	4.3300	(1,719.46)	0.00	3.2607	(12.5981)	0.0000	1	(9.3374)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(122,900)	1.6182	(202,031.01)	(198,875.43)	0.0000	4.3300	(1,719.46)	0.00	24.2998	(94.9885)	0.0000	1	(70.6887)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(20,900)	1.6182	(34,390.07)	(33,820.15)	0.0000	4.3300	(1,719.46)	0.00	4.1364	(16.1535)	0.0000	1	(12.0171)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(7,100)	1.6182	(11,675.81)	(11,489.14)	0.0000	4.3300	(1,719.46)	0.00	1.4043	(5.4875)	0.0000	1	(4.0832)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(40,500)	1.6182	(66,725.73)	(65,536.65)	0.0000	4.3300	(1,719.46)	0.00	8.0256	(31.3022)	0.0000	1	(23.2765)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(3,400)	1.6182	(5,478.85)	(5,501.84)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6278)	0.0000	1	(1.9689)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(3,600)	1.6182	(5,801.14)	(5,825.48)	0.0000	4.3300	(1,719.46)	0.00	0.6977	(2.7824)	0.0000	1	(2.0847)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(500)	1.6182	(805.71)	(809.09)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3864)	0.0000	1	(0.2895)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(19,800)	1.6182	(31,906.25)	(32,040.14)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.3033)	0.0000	1	(11.4657)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(500)	1.6182	(805.71)	(809.09)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3864)	0.0000	1	(0.2895)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(4,800)	1.6182	(7,734.85)	(7,767.31)	0.0000	4.3300	(1,719.46)	0.00	0.9303	(3.7099)	0.0000	1	(2.7796)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(7,800)	1.6182	(12,569.13)	(12,621.87)	0.0000	4.3300	(1,719.46)	0.00	1.5118	(6.0286)	0.0000	1	(4.5168)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(3,400)	1.6182	(5,478.85)	(5,501.84)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6278)	0.0000	1	(1.9689)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(2,900)	1.6182	(4,673.14)	(4,692.75)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2414)	0.0000	1	(1.6793)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(25,800)	1.6182	(41,574.82)	(41,749.28)	0.0000	4.3300	(1,719.46)	0.00	5.0005	(19.9406)	0.0000	1	(14.9401)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(19,800)	1.6182	(31,906.25)	(32,040.14)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.3033)	0.0000	1	(11.4657)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/16/2025	SDB3260123670	0	(8,500)	1.6182	(13,697.13)	(13,754.61)	0.0000	4.3300	(1,719.46)	0.00	1.6475	(6.5696)	0.0000	1	(4.9221)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(2,500)	1.6182	(4,028.57)	(4,045.47)	0.0000	4.3300	(1,719.46)	0.00	0.4845	(1.9322)	0.0000	1	(1.4477)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(400)	1.6182	(644.57)	(647.28)	0.0000	4.3300	(1,719.46)	0.00	0.0775	(0.3092)	0.0000	1	(0.2316)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(11,400)	1.6182	(18,370.27)	(18,447.35)	0.0000	4.3300	(1,719.46)	0.00	2.2095	(8.8110)	0.0000	1	(6.6014)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(9,900)	1.6182	(15,953.13)	(16,020.07)	0.0000	4.3300	(1,719.46)	0.00	1.9188	(7.6516)	0.0000	1	(5.7328)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(38,400)	1.6182	(61,878.80)	(62,138.46)	0.0000	4.3300	(1,719.46)	0.00	7.4426	(29.6791)	0.0000	1	(22.2364)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(200)	1.6182	(322.29)	(323.64)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1546)	0.0000	1	(0.1158)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(200)	1.6182	(322.29)	(323.64)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1546)	0.0000	1	(0.1158)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(4,400)	1.6182	(7,090.28)	(7,120.03)	0.0000	4.3300	(1,719.46)	0.00	0.8528	(3.4007)	0.0000	1	(2.5479)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(600)	1.6182	(966.86)	(970.91)	0.0000	4.3300	(1,719.46)	0.00	0.1163	(0.4637)	0.0000	1	(0.3474)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(20,700)	1.6182	(33,356.54)	(33,496.51)	0.0000	4.3300	(1,719.46)	0.00	4.0121	(15.9989)	0.0000	1	(11.9868)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(9,400)	1.6182	(15,147.41)	(15,210.98)	0.0000	4.3300	(1,719.46)	0.00	1.8219	(7.2652)	0.0000	1	(5.4433)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(16,000)	1.6182	(25,782.83)	(25,891.02)	0.0000	4.3300	(1,719.46)	0.00	3.1011	(12.3663)	0.0000	1	(9.2652)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(2,900)	1.6182	(4,673.14)	(4,692.75)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2414)	0.0000	1	(1.6793)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(200)	1.6182	(322.29)	(323.64)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1546)	0.0000	1	(0.1158)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(2,900)	1.6182	(4,673.14)	(4,692.75)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2414)	0.0000	1	(1.6793)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(4,000)	1.6182	(6,445.71)	(6,472.76)	0.0000	4.3300	(1,719.46)	0.00	0.7753	(3.0916)	0.0000	1	(2.3163)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(7,200)	1.6182	(11,602.27)	(11,650.96)	0.0000	4.3300	(1,719.46)	0.00	1.3955	(5.5648)	0.0000	1	(4.1693)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(500)	1.6182	(805.71)	(809.09)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3864)	0.0000	1	(0.2895)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(1,400)	1.6182	(2,256.00)	(2,265.46)	0.0000	4.3300	(1,719.46)	0.00	0.2713	(1.0820)	0.0000	1	(0.8107)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(500)	1.6182	(805.71)	(809.09)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3864)	0.0000	1	(0.2895)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(7,900)	1.6182	(12,730.27)	(12,783.69)	0.0000	4.3300	(1,719.46)	0.00	1.5312	(6.1059)	0.0000	1	(4.5747)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(14,900)	1.6182	(24,010.26)	(24,111.02)	0.0000	4.3300	(1,719.46)	0.00	2.8879	(11.5161)	0.0000	1	(8.6282)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(16,800)	1.6182	(27,071.97)	(27,185.58)	0.0000	4.3300	(1,719.46)	0.00	3.2562	(12.9846)	0.0000	1	(9.7284)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(9,500)	1.6182	(15,308.56)	(15,372.80)	0.0000	4.3300	(1,719.46)	0.00	1.8413	(7.3425)	0.0000	1	(5.5012)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(5,300)	1.6182	(8,540.56)	(8,576.40)	0.0000	4.3300	(1,719.46)	0.00	1.0272	(4.0963)	0.0000	1	(3.0691)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(2,600)	1.6182	(4,189.71)	(4,207.29)	0.0000	4.3300	(1,719.46)	0.00	0.5039	(2.0095)	0.0000	1	(1.5056)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(800)	1.6182	(1,289.14)	(1,294.55)	0.0000	4.3300	(1,719.46)	0.00	0.1551	(0.6183)	0.0000	1	(0.4633)	02/07/2025
601233.SH	01/16/2025	SDB3260123670	0	(200)	1.6182	(322.29)	(323.64)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1546)	0.0000	1	(0.1158)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(6,400)	1.6044	(10,539.44)	(10,268.06)	0.0000	4.3300	(1,719.46)	0.00	1.2677	(4.9043)	0.0000	1	(3.6367)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(64,100)	1.6044	(105,256.43)	(102,841.01)	0.0000	4.3300	(1,719.46)	0.00	12.6600	(49.1198)	0.0000	1	(36.4598)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(3,600)	1.6044	(5,993.95)	(5,775.78)	0.0000	4.3300	(1,719.46)	0.00	0.7209	(2.7587)	0.0000	1	(2.0377)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(16,300)	1.6044	(27,109.87)	(26,151.46)	0.0000	4.3300	(1,719.46)	0.00	3.2607	(12.4907)	0.0000	1	(9.2300)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(122,900)	1.6044	(202,031.01)	(197,178.79)	0.0000	4.3300	(1,719.46)	0.00	24.2998	(94.1781)	0.0000	1	(69.8783)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(20,900)	1.6044	(34,390.07)	(33,531.63)	0.0000	4.3300	(1,719.46)	0.00	4.1364	(16.0156)	0.0000	1	(11.8793)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(7,100)	1.6044	(11,675.81)	(11,391.13)	0.0000	4.3300	(1,719.46)	0.00	1.4043	(5.4407)	0.0000	1	(4.0364)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(40,500)	1.6044	(66,725.73)	(64,977.55)	0.0000	4.3300	(1,719.46)	0.00	8.0256	(31.0351)	0.0000	1	(23.0095)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(3,400)	1.6044	(5,478.85)	(5,454.91)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6054)	0.0000	1	(1.9464)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(3,600)	1.6044	(5,801.14)	(5,775.78)	0.0000	4.3300	(1,719.46)	0.00	0.6977	(2.7587)	0.0000	1	(2.0609)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(500)	1.6044	(805.71)	(802.19)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3831)	0.0000	1	(0.2862)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(19,800)	1.6044	(31,906.25)	(31,766.80)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.1727)	0.0000	1	(11.3351)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(500)	1.6044	(805.71)	(802.19)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3831)	0.0000	1	(0.2862)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(4,800)	1.6044	(7,734.85)	(7,701.04)	0.0000	4.3300	(1,719.46)	0.00	0.9303	(3.6782)	0.0000	1	(2.7479)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(7,800)	1.6044	(12,569.13)	(12,514.20)	0.0000	4.3300	(1,719.46)	0.00	1.5118	(5.9771)	0.0000	1	(4.4653)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(3,400)	1.6044	(5,478.85)	(5,454.91)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6054)	0.0000	1	(1.9464)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(2,900)	1.6044	(4,673.14)	(4,652.71)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2223)	0.0000	1	(1.6602)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(25,800)	1.6044	(41,574.82)	(41,393.11)	0.0000	4.3300	(1,719.46)	0.00	5.0005	(19.7705)	0.0000	1	(14.7700)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(19,800)	1.6044	(31,906.25)	(31,766.80)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.1727)	0.0000	1	(11.3351)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(300)	1.6044	(483.43)	(481.32)	0.0000	4.3300	(1,719.46)	0.00	0.0581	(0.2299)	0.0000	1	(0.1717)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(8,500)	1.6044	(13,697.13)	(13,637.26)	0.0000	4.3300	(1,719.46)	0.00	1.6475	(6.5135)	0.0000	1	(4.8661)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(2,500)	1.6044	(4,028.57)	(4,010.96)	0.0000	4.3300	(1,719.46)	0.00	0.4845	(1.9157)	0.0000	1	(1.4312)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(400)	1.6044	(644.57)	(641.75)	0.0000	4.3300	(1,719.46)	0.00	0.0775	(0.3065)	0.0000	1	(0.2290)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/15/2025	SDB3260123670	0	(9,900)	1.6044	(15,953.13)	(15,883.40)	0.0000	4.3300	(1,719.46)	0.00	1.9188	(7.5864)	0.0000	1	(5.6676)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(38,400)	1.6044	(61,878.80)	(61,608.35)	0.0000	4.3300	(1,719.46)	0.00	7.4426	(29.4259)	0.0000	1	(21.9832)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(200)	1.6044	(322.29)	(320.88)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1533)	0.0000	1	(0.1145)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(200)	1.6044	(322.29)	(320.88)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1533)	0.0000	1	(0.1145)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(4,400)	1.6044	(7,090.28)	(7,059.29)	0.0000	4.3300	(1,719.46)	0.00	0.8528	(3.3717)	0.0000	1	(2.5189)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(600)	1.6044	(966.86)	(962.63)	0.0000	4.3300	(1,719.46)	0.00	0.1163	(0.4598)	0.0000	1	(0.3435)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(20,700)	1.6044	(33,356.54)	(33,210.75)	0.0000	4.3300	(1,719.46)	0.00	4.0121	(15.8624)	0.0000	1	(11.8503)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(9,400)	1.6044	(15,147.41)	(15,081.21)	0.0000	4.3300	(1,719.46)	0.00	1.8219	(7.2032)	0.0000	1	(5.3813)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(16,000)	1.6044	(25,782.83)	(25,670.14)	0.0000	4.3300	(1,719.46)	0.00	3.1011	(12.2608)	0.0000	1	(9.1597)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(2,900)	1.6044	(4,673.14)	(4,652.71)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2223)	0.0000	1	(1.6602)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(200)	1.6044	(322.29)	(320.88)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1533)	0.0000	1	(0.1145)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(2,900)	1.6044	(4,673.14)	(4,652.71)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2223)	0.0000	1	(1.6602)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(4,000)	1.6044	(6,445.71)	(6,417.54)	0.0000	4.3300	(1,719.46)	0.00	0.7753	(3.0652)	0.0000	1	(2.2899)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(7,200)	1.6044	(11,602.27)	(11,551.56)	0.0000	4.3300	(1,719.46)	0.00	1.3955	(5.5174)	0.0000	1	(4.1219)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(500)	1.6044	(805.71)	(802.19)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3831)	0.0000	1	(0.2862)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(1,400)	1.6044	(2,256.00)	(2,246.14)	0.0000	4.3300	(1,719.46)	0.00	0.2713	(1.0728)	0.0000	1	(0.8015)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(500)	1.6044	(805.71)	(802.19)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3831)	0.0000	1	(0.2862)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(7,900)	1.6044	(12,730.27)	(12,674.63)	0.0000	4.3300	(1,719.46)	0.00	1.5312	(6.0538)	0.0000	1	(4.5226)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(14,900)	1.6044	(24,010.26)	(23,905.32)	0.0000	4.3300	(1,719.46)	0.00	2.8879	(11.4179)	0.0000	1	(8.5300)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(16,800)	1.6044	(27,071.97)	(26,953.65)	0.0000	4.3300	(1,719.46)	0.00	3.2562	(12.8738)	0.0000	1	(9.6177)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(9,500)	1.6044	(15,308.56)	(15,241.65)	0.0000	4.3300	(1,719.46)	0.00	1.8413	(7.2798)	0.0000	1	(5.4386)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(5,300)	1.6044	(8,540.56)	(8,503.24)	0.0000	4.3300	(1,719.46)	0.00	1.0272	(4.0614)	0.0000	1	(3.0341)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(2,600)	1.6044	(4,189.71)	(4,171.40)	0.0000	4.3300	(1,719.46)	0.00	0.5039	(1.9924)	0.0000	1	(1.4884)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(800)	1.6044	(1,289.14)	(1,283.51)	0.0000	4.3300	(1,719.46)	0.00	0.1551	(0.6130)	0.0000	1	(0.4580)	02/07/2025
601233.SH	01/15/2025	SDB3260123670	0	(200)	1.6044	(322.29)	(320.88)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1533)	0.0000	1	(0.1145)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(6,400)	1.6434	(10,539.44)	(10,517.71)	0.0000	4.3300	(1,719.46)	0.00	1.2677	(5.0236)	0.0000	1	(3.7559)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(64,100)	1.6434	(105,256.43)	(105,341.43)	0.0000	4.3300	(1,719.46)	0.00	12.6600	(50.3140)	0.0000	1	(37.6540)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(3,600)	1.6434	(5,993.95)	(5,916.21)	0.0000	4.3300	(1,719.46)	0.00	0.7209	(2.8257)	0.0000	1	(2.1048)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(16,300)	1.6434	(27,109.87)	(26,787.29)	0.0000	4.3300	(1,719.46)	0.00	3.2607	(12.7944)	0.0000	1	(9.5336)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(122,900)	1.6434	(202,031.01)	(201,972.88)	0.0000	4.3300	(1,719.46)	0.00	24.2998	(96.4679)	0.0000	1	(72.1681)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(20,900)	1.6434	(34,390.07)	(34,346.89)	0.0000	4.3300	(1,719.46)	0.00	4.1364	(16.4050)	0.0000	1	(12.2687)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(7,100)	1.6434	(11,675.81)	(11,668.08)	0.0000	4.3300	(1,719.46)	0.00	1.4043	(5.5730)	0.0000	1	(4.1687)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(40,500)	1.6434	(66,725.73)	(66,557.38)	0.0000	4.3300	(1,719.46)	0.00	8.0256	(31.7897)	0.0000	1	(23.7641)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(3,400)	1.6434	(5,478.85)	(5,587.53)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6688)	0.0000	1	(2.0098)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(3,600)	1.6434	(5,801.14)	(5,916.21)	0.0000	4.3300	(1,719.46)	0.00	0.6977	(2.8257)	0.0000	1	(2.1280)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(500)	1.6434	(805.71)	(821.70)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3925)	0.0000	1	(0.2956)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(19,800)	1.6434	(31,906.25)	(32,539.16)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.5416)	0.0000	1	(11.7040)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(500)	1.6434	(805.71)	(821.70)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3925)	0.0000	1	(0.2956)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(4,800)	1.6434	(7,734.85)	(7,888.28)	0.0000	4.3300	(1,719.46)	0.00	0.9303	(3.7677)	0.0000	1	(2.8373)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(7,800)	1.6434	(12,569.13)	(12,818.46)	0.0000	4.3300	(1,719.46)	0.00	1.5118	(6.1225)	0.0000	1	(4.6107)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(3,400)	1.6434	(5,478.85)	(5,587.53)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6688)	0.0000	1	(2.0098)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(2,900)	1.6434	(4,673.14)	(4,765.84)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2763)	0.0000	1	(1.7142)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(25,800)	1.6434	(41,574.82)	(42,399.51)	0.0000	4.3300	(1,719.46)	0.00	5.0005	(20.2512)	0.0000	1	(15.2507)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(19,800)	1.6434	(31,906.25)	(32,539.16)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.5416)	0.0000	1	(11.7040)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(300)	1.6434	(483.43)	(493.02)	0.0000	4.3300	(1,719.46)	0.00	0.0581	(0.2355)	0.0000	1	(0.1773)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(8,500)	1.6434	(13,697.13)	(13,968.83)	0.0000	4.3300	(1,719.46)	0.00	1.6475	(6.6719)	0.0000	1	(5.0244)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(2,500)	1.6434	(4,028.57)	(4,108.48)	0.0000	4.3300	(1,719.46)	0.00	0.4845	(1.9623)	0.0000	1	(1.4778)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(400)	1.6434	(644.57)	(657.36)	0.0000	4.3300	(1,719.46)	0.00	0.0775	(0.3140)	0.0000	1	(0.2364)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(11,400)	1.6434	(18,370.27)	(18,734.67)	0.0000	4.3300	(1,719.46)	0.00	2.2095	(8.9482)	0.0000	1	(6.7387)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(9,900)	1.6434	(15,953.13)	(16,269.58)	0.0000	4.3300	(1,719.46)	0.00	1.9188	(7.7708)	0.0000	1	(5.8520)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(38,400)	1.6434	(61,878.80)	(63,106.25)	0.0000	4.3300	(1,719.46)	0.00	7.4426	(30.1413)	0.0000	1	(22.6987)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(200)	1.6434	(322.29)	(328.68)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1570)	0.0000	1	(0.1182)	02/07/2025
601233.SH	01/14/2025	SDB3260123670															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/14/2025	SDB3260123670	0	(4,400)	1.6434	(7,090.28)	(7,230.92)	0.0000	4.3300	(1,719.46)	0.00	0.8528	(3.4537)	0.0000	1	(2.6009)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(600)	1.6434	(966.86)	(986.04)	0.0000	4.3300	(1,719.46)	0.00	0.1163	(0.4710)	0.0000	1	(0.3547)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(20,700)	1.6434	(33,356.54)	(34,018.21)	0.0000	4.3300	(1,719.46)	0.00	4.0121	(16.2481)	0.0000	1	(12.2360)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(9,400)	1.6434	(15,147.41)	(15,447.88)	0.0000	4.3300	(1,719.46)	0.00	1.8219	(7.3783)	0.0000	1	(5.5564)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(16,000)	1.6434	(25,782.83)	(26,294.27)	0.0000	4.3300	(1,719.46)	0.00	3.1011	(12.5589)	0.0000	1	(9.4578)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(2,900)	1.6434	(4,673.14)	(4,765.84)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2763)	0.0000	1	(1.7142)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(200)	1.6434	(322.29)	(328.68)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1570)	0.0000	1	(0.1182)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(2,900)	1.6434	(4,673.14)	(4,765.84)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2763)	0.0000	1	(1.7142)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(4,000)	1.6434	(6,445.71)	(6,573.57)	0.0000	4.3300	(1,719.46)	0.00	0.7753	(3.1397)	0.0000	1	(2.3644)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(7,200)	1.6434	(11,602.27)	(11,832.42)	0.0000	4.3300	(1,719.46)	0.00	1.3955	(5.6515)	0.0000	1	(4.2560)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(500)	1.6434	(805.71)	(821.70)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3925)	0.0000	1	(0.2956)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(1,400)	1.6434	(2,256.00)	(2,300.75)	0.0000	4.3300	(1,719.46)	0.00	0.2713	(1.0989)	0.0000	1	(0.8276)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(500)	1.6434	(805.71)	(821.70)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3925)	0.0000	1	(0.2956)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(7,900)	1.6434	(12,730.27)	(12,982.80)	0.0000	4.3300	(1,719.46)	0.00	1.5312	(6.2009)	0.0000	1	(4.6698)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(14,900)	1.6434	(24,010.26)	(24,486.54)	0.0000	4.3300	(1,719.46)	0.00	2.8879	(11.6955)	0.0000	1	(8.8076)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(16,800)	1.6434	(27,071.97)	(27,608.99)	0.0000	4.3300	(1,719.46)	0.00	3.2562	(13.1868)	0.0000	1	(9.9307)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(9,500)	1.6434	(15,308.56)	(15,612.22)	0.0000	4.3300	(1,719.46)	0.00	1.8413	(7.4568)	0.0000	1	(5.6156)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(5,300)	1.6434	(8,540.56)	(8,709.98)	0.0000	4.3300	(1,719.46)	0.00	1.0272	(4.1601)	0.0000	1	(3.1329)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(2,600)	1.6434	(4,189.71)	(4,272.82)	0.0000	4.3300	(1,719.46)	0.00	0.5039	(2.0408)	0.0000	1	(1.5369)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(800)	1.6434	(1,289.14)	(1,314.71)	0.0000	4.3300	(1,719.46)	0.00	0.1551	(0.6279)	0.0000	1	(0.4729)	02/07/2025
601233.SH	01/14/2025	SDB3260123670	0	(200)	1.6434	(322.29)	(328.68)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1570)	0.0000	1	(0.1182)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(6,400)	1.6577	(10,539.44)	(10,609.47)	0.0000	4.3300	(1,719.46)	0.00	1.2677	(5.0674)	0.0000	1	(3.7997)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(64,100)	1.6577	(105,256.43)	(106,260.43)	0.0000	4.3300	(1,719.46)	0.00	12.6600	(50.7530)	0.0000	1	(38.0930)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(3,600)	1.6577	(5,993.95)	(5,967.82)	0.0000	4.3300	(1,719.46)	0.00	0.7209	(2.8504)	0.0000	1	(2.1295)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(16,300)	1.6577	(27,109.87)	(27,020.98)	0.0000	4.3300	(1,719.46)	0.00	3.2607	(12.9060)	0.0000	1	(9.6453)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(122,900)	1.6577	(202,031.01)	(203,734.89)	0.0000	4.3300	(1,719.46)	0.00	24.2998	(97.3095)	0.0000	1	(73.0097)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(20,900)	1.6577	(34,390.07)	(34,646.54)	0.0000	4.3300	(1,719.46)	0.00	4.1364	(16.5482)	0.0000	1	(12.4118)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(7,100)	1.6577	(11,675.81)	(11,769.88)	0.0000	4.3300	(1,719.46)	0.00	1.4043	(5.6216)	0.0000	1	(4.2173)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(40,500)	1.6577	(66,725.73)	(67,138.02)	0.0000	4.3300	(1,719.46)	0.00	8.0256	(32.0670)	0.0000	1	(24.0414)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(3,400)	1.6577	(5,478.85)	(5,636.28)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6920)	0.0000	1	(2.0331)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(3,600)	1.6577	(5,801.14)	(5,967.82)	0.0000	4.3300	(1,719.46)	0.00	0.6977	(2.8504)	0.0000	1	(2.1527)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(500)	1.6577	(805.71)	(828.86)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3959)	0.0000	1	(0.2990)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(19,800)	1.6577	(31,906.25)	(32,823.03)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.6772)	0.0000	1	(11.8396)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(500)	1.6577	(805.71)	(828.86)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3959)	0.0000	1	(0.2990)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(4,800)	1.6577	(7,734.85)	(7,957.10)	0.0000	4.3300	(1,719.46)	0.00	0.9303	(3.8005)	0.0000	1	(2.8702)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(7,800)	1.6577	(12,569.13)	(12,930.29)	0.0000	4.3300	(1,719.46)	0.00	1.5118	(6.1759)	0.0000	1	(4.6641)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(3,400)	1.6577	(5,478.85)	(5,636.28)	0.0000	4.3300	(1,719.46)	0.00	0.6590	(2.6920)	0.0000	1	(2.0331)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(2,900)	1.6577	(4,673.14)	(4,807.41)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2962)	0.0000	1	(1.7341)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(25,800)	1.6577	(41,574.82)	(42,769.41)	0.0000	4.3300	(1,719.46)	0.00	5.0005	(20.4279)	0.0000	1	(15.4273)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(19,800)	1.6577	(31,906.25)	(32,823.03)	0.0000	4.3300	(1,719.46)	0.00	3.8376	(15.6772)	0.0000	1	(11.8396)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(300)	1.6577	(483.43)	(497.32)	0.0000	4.3300	(1,719.46)	0.00	0.0581	(0.2375)	0.0000	1	(0.1794)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(8,500)	1.6577	(13,697.13)	(14,090.70)	0.0000	4.3300	(1,719.46)	0.00	1.6475	(6.7301)	0.0000	1	(5.0827)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(2,500)	1.6577	(4,028.57)	(4,144.32)	0.0000	4.3300	(1,719.46)	0.00	0.4845	(1.9794)	0.0000	1	(1.4949)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(400)	1.6577	(644.57)	(663.09)	0.0000	4.3300	(1,719.46)	0.00	0.0775	(0.3167)	0.0000	1	(0.2392)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(11,400)	1.6577	(18,370.27)	(18,898.11)	0.0000	4.3300	(1,719.46)	0.00	2.2095	(9.0263)	0.0000	1	(6.8167)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(9,900)	1.6577	(15,953.13)	(16,411.52)	0.0000	4.3300	(1,719.46)	0.00	1.9188	(7.8386)	0.0000	1	(5.9198)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(38,400)	1.6577	(61,878.80)	(63,656.79)	0.0000	4.3300	(1,719.46)	0.00	7.4426	(30.4043)	0.0000	1	(22.9616)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(200)	1.6577	(322.29)	(331.55)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1584)	0.0000	1	(0.1196)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(200)	1.6577	(322.29)	(331.55)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1584)	0.0000	1	(0.1196)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(4,400)	1.6577	(7,090.28)	(7,294.01)	0.0000	4.3300	(1,719.46)	0.00	0.8528	(3.4838)	0.0000	1	(2.6310)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(600)	1.6577	(966.86)	(994.64)	0.0000	4.3300	(1,719.46)	0.00	0.1163	(0.4751)	0.0000	1	(0.3588)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(20,700)	1.6577	(33,356.54)	(34,314.99)	0.0000	4.3300	(1,719.46)	0.00	4.0121	(16.3898)	0.0000	1	(12.3778)	02/07/2025
601233.SH																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/13/2025	SDB3260123670	0	(16,000)	1.6577	(25,782.83)	(26,523.66)	0.0000	4.3300	(1,719.46)	0.00	3.1011	(12.6684)	0.0000	1	(9.5673)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(2,900)	1.6577	(4,673.14)	(4,807.41)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2962)	0.0000	1	(1.7341)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(200)	1.6577	(322.29)	(331.55)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1584)	0.0000	1	(0.1196)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(2,900)	1.6577	(4,673.14)	(4,807.41)	0.0000	4.3300	(1,719.46)	0.00	0.5621	(2.2962)	0.0000	1	(1.7341)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(4,000)	1.6577	(6,445.71)	(6,630.92)	0.0000	4.3300	(1,719.46)	0.00	0.7753	(3.1671)	0.0000	1	(2.3918)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(7,200)	1.6577	(11,602.27)	(11,935.65)	0.0000	4.3300	(1,719.46)	0.00	1.3955	(5.7008)	0.0000	1	(4.3053)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(500)	1.6577	(805.71)	(828.86)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3959)	0.0000	1	(0.2990)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(1,400)	1.6577	(2,256.00)	(2,320.82)	0.0000	4.3300	(1,719.46)	0.00	0.2713	(1.1085)	0.0000	1	(0.8371)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(500)	1.6577	(805.71)	(828.86)	0.0000	4.3300	(1,719.46)	0.00	0.0969	(0.3959)	0.0000	1	(0.2990)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(7,900)	1.6577	(12,730.27)	(13,096.06)	0.0000	4.3300	(1,719.46)	0.00	1.5312	(6.2550)	0.0000	1	(4.7239)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(14,900)	1.6577	(24,010.26)	(24,700.16)	0.0000	4.3300	(1,719.46)	0.00	2.8879	(11.7975)	0.0000	1	(8.9096)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(16,800)	1.6577	(27,071.97)	(27,849.85)	0.0000	4.3300	(1,719.46)	0.00	3.2562	(13.3019)	0.0000	1	(10.0457)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(9,500)	1.6577	(15,308.56)	(15,748.43)	0.0000	4.3300	(1,719.46)	0.00	1.8413	(7.5219)	0.0000	1	(5.6806)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(5,300)	1.6577	(8,540.56)	(8,785.96)	0.0000	4.3300	(1,719.46)	0.00	1.0272	(4.1964)	0.0000	1	(3.1692)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(2,600)	1.6577	(4,189.71)	(4,310.10)	0.0000	4.3300	(1,719.46)	0.00	0.5039	(2.0586)	0.0000	1	(1.5547)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(800)	1.6577	(1,289.14)	(1,326.18)	0.0000	4.3300	(1,719.46)	0.00	0.1551	(0.6334)	0.0000	1	(0.4784)	02/07/2025
601233.SH	01/13/2025	SDB3260123670	0	(200)	1.6577	(322.29)	(331.55)	0.0000	4.3300	(1,719.46)	0.00	0.0388	(0.1584)	0.0000	1	(0.1196)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(3,600)	1.6902	(5,993.95)	(6,084.73)	0.0000	4.3300	(1,704.70)	0.00	2.1628	(8.6439)	0.0000	3	(6.4811)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(16,300)	1.6902	(27,109.87)	(27,550.29)	0.0000	4.3300	(1,704.70)	0.00	9.7821	(39.1375)	0.0000	3	(29.3554)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(122,900)	1.6902	(202,031.01)	(207,725.83)	0.0000	4.3300	(1,704.70)	0.00	72.8995	(295.0921)	0.0000	3	(222.1926)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(20,900)	1.6902	(34,390.07)	(35,325.22)	0.0000	4.3300	(1,704.70)	0.00	12.4091	(50.1825)	0.0000	3	(37.7734)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(7,100)	1.6902	(11,675.81)	(12,000.43)	0.0000	4.3300	(1,704.70)	0.00	4.2130	(17.0476)	0.0000	3	(12.8346)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(40,500)	1.6902	(66,725.73)	(68,453.18)	0.0000	4.3300	(1,704.70)	0.00	24.0769	(97.2435)	0.0000	3	(73.1667)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(3,400)	1.6902	(5,478.85)	(5,746.69)	0.0000	4.3300	(1,704.70)	0.00	1.9770	(8.1637)	0.0000	3	(6.1867)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(3,600)	1.6902	(5,801.14)	(6,084.73)	0.0000	4.3300	(1,704.70)	0.00	2.0932	(8.6439)	0.0000	3	(6.5506)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(500)	1.6902	(805.71)	(845.10)	0.0000	4.3300	(1,704.70)	0.00	0.2907	(1.2005)	0.0000	3	(0.9098)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(19,800)	1.6902	(31,906.25)	(33,466.00)	0.0000	4.3300	(1,704.70)	0.00	11.5128	(47.5413)	0.0000	3	(36.0284)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(500)	1.6902	(805.71)	(845.10)	0.0000	4.3300	(1,704.70)	0.00	0.2907	(1.2005)	0.0000	3	(0.9098)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(4,800)	1.6902	(7,734.85)	(8,112.97)	0.0000	4.3300	(1,704.70)	0.00	2.7910	(11.5252)	0.0000	3	(8.7342)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(7,800)	1.6902	(12,569.13)	(13,183.58)	0.0000	4.3300	(1,704.70)	0.00	4.5354	(18.7284)	0.0000	3	(14.1930)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(3,400)	1.6902	(5,478.85)	(5,746.69)	0.0000	4.3300	(1,704.70)	0.00	1.9770	(8.1637)	0.0000	3	(6.1867)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(2,900)	1.6902	(4,673.14)	(4,901.59)	0.0000	4.3300	(1,704.70)	0.00	1.6862	(6.9631)	0.0000	3	(5.2769)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(25,800)	1.6902	(41,574.82)	(43,607.21)	0.0000	4.3300	(1,704.70)	0.00	15.0016	(61.9477)	0.0000	3	(46.9461)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(19,800)	1.6902	(31,906.25)	(33,466.00)	0.0000	4.3300	(1,704.70)	0.00	11.5128	(47.5413)	0.0000	3	(36.0284)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(300)	1.6902	(483.43)	(507.06)	0.0000	4.3300	(1,704.70)	0.00	0.1744	(0.7203)	0.0000	3	(0.5459)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(8,500)	1.6902	(13,697.13)	(14,366.72)	0.0000	4.3300	(1,704.70)	0.00	4.9424	(20.4091)	0.0000	3	(15.4668)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(2,500)	1.6902	(4,028.57)	(4,225.51)	0.0000	4.3300	(1,704.70)	0.00	1.4536	(6.0027)	0.0000	3	(4.5490)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(400)	1.6902	(644.57)	(676.08)	0.0000	4.3300	(1,704.70)	0.00	0.2326	(0.9604)	0.0000	3	(0.7278)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(11,400)	1.6902	(18,370.27)	(19,268.30)	0.0000	4.3300	(1,704.70)	0.00	6.6286	(27.3723)	0.0000	3	(20.7436)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(9,900)	1.6902	(15,953.13)	(16,733.00)	0.0000	4.3300	(1,704.70)	0.00	5.7564	(23.7706)	0.0000	3	(18.0142)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(38,400)	1.6902	(61,878.80)	(64,903.76)	0.0000	4.3300	(1,704.70)	0.00	22.3279	(92.2013)	0.0000	3	(69.8733)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(200)	1.6902	(322.29)	(338.04)	0.0000	4.3300	(1,704.70)	0.00	0.1163	(0.4802)	0.0000	3	(0.3639)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(200)	1.6902	(322.29)	(338.04)	0.0000	4.3300	(1,704.70)	0.00	0.1163	(0.4802)	0.0000	3	(0.3639)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(4,400)	1.6902	(7,090.28)	(7,436.89)	0.0000	4.3300	(1,704.70)	0.00	2.5584	(10.5647)	0.0000	3	(8.0063)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(600)	1.6902	(966.86)	(1,014.12)	0.0000	4.3300	(1,704.70)	0.00	0.3489	(1.4406)	0.0000	3	(1.0918)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(20,700)	1.6902	(33,356.54)	(34,987.18)	0.0000	4.3300	(1,704.70)	0.00	12.0362	(49.7022)	0.0000	3	(37.6661)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(9,400)	1.6902	(15,147.41)	(15,887.90)	0.0000	4.3300	(1,704.70)	0.00	5.4657	(22.5701)	0.0000	3	(17.1044)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(16,000)	1.6902	(25,782.83)	(27,043.23)	0.0000	4.3300	(1,704.70)	0.00	9.3033	(38.4172)	0.0000	3	(29.1139)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(2,900)	1.6902	(4,673.14)	(4,901.59)	0.0000	4.3300	(1,704.70)	0.00	1.6862	(6.9631)	0.0000	3	(5.2769)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(200)	1.6902	(322.29)	(338.04)	0.0000	4.3300	(1,704.70)	0.00	0.1163	(0.4802)	0.0000	3	(0.3639)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(2,900)	1.6902	(4,673.14)	(4,901.59)	0.0000	4.3300	(1,704.70)	0.00	1.6862	(6.9631)	0.0000	3	(5.2769)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(4,000)	1.6902	(6,445.71)	(6,760.81)	0.0000	4.3300	(1,704.70)	0.00	3.2358	(9.6043)	0.0000	3	(7.2785)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/10/2025	SDB3260123670	0	(500)	1.6902	(805.71)	(845.10)	0.0000	4.3300	(1,704.70)	0.00	0.2907	(1.2005)	0.0000	3	(0.9098)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(1,400)	1.6902	(2,256.00)	(2,366.28)	0.0000	4.3300	(1,704.70)	0.00	0.8140	(3.3615)	0.0000	3	(2.5475)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(500)	1.6902	(805.71)	(845.10)	0.0000	4.3300	(1,704.70)	0.00	0.2907	(1.2005)	0.0000	3	(0.9098)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(7,900)	1.6902	(12,730.27)	(13,352.60)	0.0000	4.3300	(1,704.70)	0.00	4.5935	(18.9685)	0.0000	3	(14.3750)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(14,900)	1.6902	(24,010.26)	(25,184.01)	0.0000	4.3300	(1,704.70)	0.00	8.6637	(35.7760)	0.0000	3	(27.1123)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(16,800)	1.6902	(27,071.97)	(28,395.39)	0.0000	4.3300	(1,704.70)	0.00	9.7685	(40.3381)	0.0000	3	(30.5696)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(9,500)	1.6902	(15,308.56)	(16,056.92)	0.0000	4.3300	(1,704.70)	0.00	5.5238	(22.8102)	0.0000	3	(17.2864)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(5,300)	1.6902	(8,540.56)	(8,958.07)	0.0000	4.3300	(1,704.70)	0.00	3.0817	(12.7257)	0.0000	3	(9.6440)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(2,600)	1.6902	(4,189.71)	(4,394.53)	0.0000	4.3300	(1,704.70)	0.00	1.5118	(6.2428)	0.0000	3	(4.7310)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(800)	1.6902	(1,289.14)	(1,352.16)	0.0000	4.3300	(1,704.70)	0.00	0.4652	(1.9209)	0.0000	3	(1.4557)	02/07/2025
601233.SH	01/10/2025	SDB3260123670	0	(200)	1.6902	(322.29)	(338.04)	0.0000	4.3300	(1,704.70)	0.00	0.1163	(0.4802)	0.0000	3	(0.3639)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(122,900)	1.6420	(202,031.01)	(201,798.60)	0.0000	4.3300	(1,699.76)	0.00	24.2998	(95.2802)	0.0000	1	(70.9803)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(20,900)	1.6420	(34,390.07)	(34,317.26)	0.0000	4.3300	(1,699.76)	0.00	4.1364	(16.2031)	0.0000	1	(12.0667)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(7,100)	1.6420	(11,675.81)	(11,658.02)	0.0000	4.3300	(1,699.76)	0.00	1.4043	(5.5044)	0.0000	1	(4.1000)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(40,500)	1.6420	(66,725.73)	(66,499.95)	0.0000	4.3300	(1,699.76)	0.00	8.0256	(31.3983)	0.0000	1	(23.3726)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(3,400)	1.6420	(5,478.85)	(5,582.71)	0.0000	4.3300	(1,699.76)	0.00	0.6590	(2.6359)	0.0000	1	(1.9769)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(3,600)	1.6420	(5,801.14)	(5,911.11)	0.0000	4.3300	(1,699.76)	0.00	0.6977	(2.7910)	0.0000	1	(2.0932)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(500)	1.6420	(805.71)	(820.99)	0.0000	4.3300	(1,699.76)	0.00	0.0969	(0.3876)	0.0000	1	(0.2907)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(19,800)	1.6420	(31,906.25)	(32,511.09)	0.0000	4.3300	(1,699.76)	0.00	3.8376	(15.3503)	0.0000	1	(11.5127)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(500)	1.6420	(805.71)	(820.99)	0.0000	4.3300	(1,699.76)	0.00	0.0969	(0.3876)	0.0000	1	(0.2907)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(4,800)	1.6420	(7,734.85)	(7,881.48)	0.0000	4.3300	(1,699.76)	0.00	0.9303	(3.7213)	0.0000	1	(2.7909)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(7,800)	1.6420	(12,569.13)	(12,807.40)	0.0000	4.3300	(1,699.76)	0.00	1.5118	(6.0471)	0.0000	1	(4.5353)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(3,400)	1.6420	(5,478.85)	(5,582.71)	0.0000	4.3300	(1,699.76)	0.00	0.6590	(2.6359)	0.0000	1	(1.9769)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(2,900)	1.6420	(4,673.14)	(4,761.72)	0.0000	4.3300	(1,699.76)	0.00	0.5621	(2.2483)	0.0000	1	(1.6862)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(25,800)	1.6420	(41,574.82)	(42,362.93)	0.0000	4.3300	(1,699.76)	0.00	5.0005	(20.0019)	0.0000	1	(15.0013)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(19,800)	1.6420	(31,906.25)	(32,511.09)	0.0000	4.3300	(1,699.76)	0.00	3.8376	(15.3503)	0.0000	1	(11.5127)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(300)	1.6420	(483.43)	(492.59)	0.0000	4.3300	(1,699.76)	0.00	0.0581	(0.2326)	0.0000	1	(0.1744)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(8,500)	1.6420	(13,697.13)	(13,956.78)	0.0000	4.3300	(1,699.76)	0.00	1.6475	(6.5898)	0.0000	1	(4.9423)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(2,500)	1.6420	(4,028.57)	(4,104.94)	0.0000	4.3300	(1,699.76)	0.00	0.4845	(1.9382)	0.0000	1	(1.4536)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(400)	1.6420	(644.57)	(656.79)	0.0000	4.3300	(1,699.76)	0.00	0.0775	(0.3101)	0.0000	1	(0.2326)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(11,400)	1.6420	(18,370.27)	(18,718.50)	0.0000	4.3300	(1,699.76)	0.00	2.2095	(8.8380)	0.0000	1	(6.6285)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(9,900)	1.6420	(15,953.13)	(16,255.54)	0.0000	4.3300	(1,699.76)	0.00	1.9188	(7.6751)	0.0000	1	(5.7563)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(38,400)	1.6420	(61,878.80)	(63,051.80)	0.0000	4.3300	(1,699.76)	0.00	7.4426	(29.7702)	0.0000	1	(22.3276)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(200)	1.6420	(322.29)	(328.39)	0.0000	4.3300	(1,699.76)	0.00	0.0388	(0.1551)	0.0000	1	(0.1163)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(200)	1.6420	(322.29)	(328.39)	0.0000	4.3300	(1,699.76)	0.00	0.0388	(0.1551)	0.0000	1	(0.1163)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(4,400)	1.6420	(7,090.28)	(7,224.69)	0.0000	4.3300	(1,699.76)	0.00	0.8528	(3.4112)	0.0000	1	(2.5584)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(600)	1.6420	(966.86)	(985.18)	0.0000	4.3300	(1,699.76)	0.00	0.1163	(0.4652)	0.0000	1	(0.3489)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(20,700)	1.6420	(33,356.54)	(33,988.86)	0.0000	4.3300	(1,699.76)	0.00	4.0121	(16.0480)	0.0000	1	(12.0360)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(9,400)	1.6420	(15,147.41)	(15,434.56)	0.0000	4.3300	(1,699.76)	0.00	1.8219	(7.2875)	0.0000	1	(5.4656)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(16,000)	1.6420	(25,782.83)	(26,271.58)	0.0000	4.3300	(1,699.76)	0.00	3.1011	(12.4043)	0.0000	1	(9.3032)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(2,900)	1.6420	(4,673.14)	(4,761.72)	0.0000	4.3300	(1,699.76)	0.00	0.5621	(2.2483)	0.0000	1	(1.6862)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(200)	1.6420	(322.29)	(328.39)	0.0000	4.3300	(1,699.76)	0.00	0.0388	(0.1551)	0.0000	1	(0.1163)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(2,900)	1.6420	(4,673.14)	(4,761.72)	0.0000	4.3300	(1,699.76)	0.00	0.5621	(2.2483)	0.0000	1	(1.6862)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(4,000)	1.6420	(6,445.71)	(6,567.90)	0.0000	4.3300	(1,699.76)	0.00	0.7753	(3.1011)	0.0000	1	(2.3258)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(7,200)	1.6420	(11,602.27)	(11,822.21)	0.0000	4.3300	(1,699.76)	0.00	1.3955	(5.5819)	0.0000	1	(4.1864)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(500)	1.6420	(805.71)	(820.99)	0.0000	4.3300	(1,699.76)	0.00	0.0969	(0.3876)	0.0000	1	(0.2907)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(1,400)	1.6420	(2,256.00)	(2,298.76)	0.0000	4.3300	(1,699.76)	0.00	0.2713	(1.0854)	0.0000	1	(0.8140)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(500)	1.6420	(805.71)	(820.99)	0.0000	4.3300	(1,699.76)	0.00	0.0969	(0.3876)	0.0000	1	(0.2907)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(7,900)	1.6420	(12,730.27)	(12,971.59)	0.0000	4.3300	(1,699.76)	0.00	1.5312	(6.1246)	0.0000	1	(4.5934)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(14,900)	1.6420	(24,010.26)	(24,465.41)	0.0000	4.3300	(1,699.76)	0.00	2.8879	(11.5515)	0.0000	1	(8.6636)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(16,800)	1.6420	(27,071.97)	(27,585.16)	0.0000	4.3300	(1,699.76)	0.00	3.2562	(13.0245)	0.0000	1	(9.7683)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(9,500)	1.6420	(15,308.56)	(15,598.75)	0.0000	4.3300	(1,699.76)	0.00	1.8413	(7.3650)	0.0000	1	(5.5237)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(5,300)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/09/2025	SDB3260123670	0	(2,600)	1.6420	(4,189.71)	(4,269.13)	0.0000	4.3300	(1,699.76)	0.00	0.5039	(2.0157)	0.0000	1	(1.5118)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(800)	1.6420	(1,289.14)	(1,313.58)	0.0000	4.3300	(1,699.76)	0.00	0.1551	(0.6202)	0.0000	1	(0.4652)	02/07/2025
601233.SH	01/09/2025	SDB3260123670	0	(200)	1.6420	(322.29)	(328.39)	0.0000	4.3300	(1,699.76)	0.00	0.0388	(0.1551)	0.0000	1	(0.1163)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(7,100)	1.6385	(11,675.81)	(11,633.39)	0.0000	4.3300	(1,646.85)	0.00	1.4043	(5.3218)	0.0000	1	(3.9174)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(40,500)	1.6385	(66,725.73)	(66,359.49)	0.0000	4.3300	(1,646.85)	0.00	8.0256	(30.3567)	0.0000	1	(22.3311)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(3,400)	1.6385	(5,478.85)	(5,570.92)	0.0000	4.3300	(1,646.85)	0.00	0.6590	(2.5485)	0.0000	1	(1.8895)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(3,600)	1.6385	(5,801.14)	(5,898.62)	0.0000	4.3300	(1,646.85)	0.00	0.6977	(2.6984)	0.0000	1	(2.0006)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(500)	1.6385	(805.71)	(819.25)	0.0000	4.3300	(1,646.85)	0.00	0.0969	(0.3748)	0.0000	1	(0.2779)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(19,800)	1.6385	(31,906.25)	(32,442.42)	0.0000	4.3300	(1,646.85)	0.00	3.8376	(14.8410)	0.0000	1	(11.0034)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(500)	1.6385	(805.71)	(819.25)	0.0000	4.3300	(1,646.85)	0.00	0.0969	(0.3748)	0.0000	1	(0.2779)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(4,800)	1.6385	(7,734.85)	(7,864.83)	0.0000	4.3300	(1,646.85)	0.00	0.9303	(3.5978)	0.0000	1	(2.6675)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(7,800)	1.6385	(12,569.13)	(12,780.35)	0.0000	4.3300	(1,646.85)	0.00	1.5118	(5.8465)	0.0000	1	(4.3347)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(3,400)	1.6385	(5,478.85)	(5,570.92)	0.0000	4.3300	(1,646.85)	0.00	0.6590	(2.5485)	0.0000	1	(1.8895)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(2,900)	1.6385	(4,673.14)	(4,751.67)	0.0000	4.3300	(1,646.85)	0.00	0.5621	(2.1737)	0.0000	1	(1.6116)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(25,800)	1.6385	(41,574.82)	(42,273.45)	0.0000	4.3300	(1,646.85)	0.00	5.0005	(19.3383)	0.0000	1	(14.3378)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(19,800)	1.6385	(31,906.25)	(32,442.42)	0.0000	4.3300	(1,646.85)	0.00	3.8376	(14.8410)	0.0000	1	(11.0034)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(300)	1.6385	(483.43)	(491.55)	0.0000	4.3300	(1,646.85)	0.00	0.0581	(0.2249)	0.0000	1	(0.1667)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(8,500)	1.6385	(13,697.13)	(13,927.30)	0.0000	4.3300	(1,646.85)	0.00	1.6475	(6.3712)	0.0000	1	(4.7237)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(2,500)	1.6385	(4,028.57)	(4,096.27)	0.0000	4.3300	(1,646.85)	0.00	0.4845	(1.8739)	0.0000	1	(1.3893)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(400)	1.6385	(644.57)	(655.40)	0.0000	4.3300	(1,646.85)	0.00	0.0775	(0.2998)	0.0000	1	(0.2223)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(11,400)	1.6385	(18,370.27)	(18,678.97)	0.0000	4.3300	(1,646.85)	0.00	2.2095	(8.5448)	0.0000	1	(6.3353)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(9,900)	1.6385	(15,953.13)	(16,221.21)	0.0000	4.3300	(1,646.85)	0.00	1.9188	(7.4205)	0.0000	1	(5.5017)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(38,400)	1.6385	(61,878.80)	(62,918.63)	0.0000	4.3300	(1,646.85)	0.00	7.4426	(28.7826)	0.0000	1	(21.3400)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(200)	1.6385	(322.29)	(327.70)	0.0000	4.3300	(1,646.85)	0.00	0.0388	(0.1499)	0.0000	1	(0.1111)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(200)	1.6385	(322.29)	(327.70)	0.0000	4.3300	(1,646.85)	0.00	0.0388	(0.1499)	0.0000	1	(0.1111)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(4,400)	1.6385	(7,090.28)	(7,209.43)	0.0000	4.3300	(1,646.85)	0.00	0.8528	(3.2980)	0.0000	1	(2.4452)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(600)	1.6385	(966.86)	(983.10)	0.0000	4.3300	(1,646.85)	0.00	0.1163	(0.4497)	0.0000	1	(0.3334)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(20,700)	1.6385	(33,356.54)	(33,917.07)	0.0000	4.3300	(1,646.85)	0.00	4.0121	(15.5156)	0.0000	1	(11.5036)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(9,400)	1.6385	(15,147.41)	(15,401.96)	0.0000	4.3300	(1,646.85)	0.00	1.8219	(7.0457)	0.0000	1	(5.2239)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(16,000)	1.6385	(25,782.83)	(26,216.10)	0.0000	4.3300	(1,646.85)	0.00	3.1011	(11.9928)	0.0000	1	(8.8917)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(2,900)	1.6385	(4,673.14)	(4,751.67)	0.0000	4.3300	(1,646.85)	0.00	0.5621	(2.1737)	0.0000	1	(1.6116)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(200)	1.6385	(322.29)	(327.70)	0.0000	4.3300	(1,646.85)	0.00	0.0388	(0.1499)	0.0000	1	(0.1111)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(2,900)	1.6385	(4,673.14)	(4,751.67)	0.0000	4.3300	(1,646.85)	0.00	0.5621	(2.1737)	0.0000	1	(1.6116)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(4,000)	1.6385	(6,445.71)	(6,554.02)	0.0000	4.3300	(1,646.85)	0.00	0.7753	(2.9982)	0.0000	1	(2.2229)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(7,200)	1.6385	(11,602.27)	(11,797.24)	0.0000	4.3300	(1,646.85)	0.00	1.3955	(5.3967)	0.0000	1	(4.0012)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(500)	1.6385	(805.71)	(819.25)	0.0000	4.3300	(1,646.85)	0.00	0.0969	(0.3748)	0.0000	1	(0.2779)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(1,400)	1.6385	(2,256.00)	(2,293.91)	0.0000	4.3300	(1,646.85)	0.00	0.2713	(1.0494)	0.0000	1	(0.7780)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(500)	1.6385	(805.71)	(819.25)	0.0000	4.3300	(1,646.85)	0.00	0.0969	(0.3748)	0.0000	1	(0.2779)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(7,900)	1.6385	(12,730.27)	(12,944.20)	0.0000	4.3300	(1,646.85)	0.00	1.5312	(5.9214)	0.0000	1	(4.3903)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(14,900)	1.6385	(24,010.26)	(24,413.74)	0.0000	4.3300	(1,646.85)	0.00	2.8879	(11.1683)	0.0000	1	(8.2804)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(16,800)	1.6385	(27,071.97)	(27,526.90)	0.0000	4.3300	(1,646.85)	0.00	3.2562	(12.5924)	0.0000	1	(9.3362)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(9,500)	1.6385	(15,308.56)	(15,565.81)	0.0000	4.3300	(1,646.85)	0.00	1.8413	(7.1207)	0.0000	1	(5.2794)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(5,300)	1.6385	(8,540.56)	(8,684.08)	0.0000	4.3300	(1,646.85)	0.00	1.0272	(3.9726)	0.0000	1	(2.9454)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(2,600)	1.6385	(4,189.71)	(4,260.12)	0.0000	4.3300	(1,646.85)	0.00	0.5039	(1.9488)	0.0000	1	(1.4449)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(800)	1.6385	(1,289.14)	(1,310.80)	0.0000	4.3300	(1,646.85)	0.00	0.1551	(0.5996)	0.0000	1	(0.4446)	02/07/2025
601233.SH	01/08/2025	SDB3260123670	0	(200)	1.6385	(322.29)	(327.70)	0.0000	4.3300	(1,646.85)	0.00	0.0388	(0.1499)	0.0000	1	(0.1111)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(3,400)	1.6083	(5,478.85)	(5,468.25)	0.0000	4.3300	(1,617.89)	0.00	0.6590	(2.4575)	0.0000	1	(1.7985)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(3,600)	1.6083	(5,801.14)	(5,789.91)	0.0000	4.3300	(1,617.89)	0.00	0.6977	(2.6021)	0.0000	1	(1.9043)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(500)	1.6083	(805.71)	(804.15)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3614)	0.0000	1	(0.2645)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(19,800)	1.6083	(31,906.25)	(31,844.50)	0.0000	4.3300	(1,617.89)	0.00	3.8376	(14.3113)	0.0000	1	(10.4737)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(500)	1.6083	(805.71)	(804.15)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3614)	0.0000	1	(0.2645)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(4,800)	1.6083	(7,734.85)	(7,719.88)	0.0000	4.3300	(1,617.89)	0.00	0.9303	(3.4694)	0.0000	1	(2.5391)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(78													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/07/2025	SDB3260123670	0	(3,400)	1.6083	(5,478.85)	(5,468.25)	0.0000	4.3300	(1,617.89)	0.00	0.6590	(2.4575)	0.0000	1	(1.7985)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(2,900)	1.6083	(4,673.14)	(4,664.09)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.0961)	0.0000	1	(1.5340)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(25,800)	1.6083	(41,574.82)	(41,494.35)	0.0000	4.3300	(1,617.89)	0.00	5.0005	(18.6481)	0.0000	1	(13.6476)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(19,800)	1.6083	(31,906.25)	(31,844.50)	0.0000	4.3300	(1,617.89)	0.00	3.8376	(14.3113)	0.0000	1	(10.4737)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(300)	1.6083	(483.43)	(482.49)	0.0000	4.3300	(1,617.89)	0.00	0.0581	(0.2168)	0.0000	1	(0.1587)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(8,500)	1.6083	(13,697.13)	(13,670.62)	0.0000	4.3300	(1,617.89)	0.00	1.6475	(6.1438)	0.0000	1	(4.4963)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(2,500)	1.6083	(4,028.57)	(4,020.77)	0.0000	4.3300	(1,617.89)	0.00	0.4845	(1.8070)	0.0000	1	(1.3224)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(400)	1.6083	(644.57)	(643.32)	0.0000	4.3300	(1,617.89)	0.00	0.0775	(0.2891)	0.0000	1	(0.2116)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(11,400)	1.6083	(18,370.27)	(18,334.71)	0.0000	4.3300	(1,617.89)	0.00	2.2095	(8.2399)	0.0000	1	(6.0303)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(9,900)	1.6083	(15,953.13)	(15,922.25)	0.0000	4.3300	(1,617.89)	0.00	1.9188	(7.1557)	0.0000	1	(5.2369)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(38,400)	1.6083	(61,878.80)	(61,759.03)	0.0000	4.3300	(1,617.89)	0.00	7.4426	(27.7553)	0.0000	1	(20.3127)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(200)	1.6083	(322.29)	(321.66)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1446)	0.0000	1	(0.1058)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(200)	1.6083	(322.29)	(321.66)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1446)	0.0000	1	(0.1058)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(4,400)	1.6083	(7,090.28)	(7,076.56)	0.0000	4.3300	(1,617.89)	0.00	0.8528	(3.1803)	0.0000	1	(2.3275)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(600)	1.6083	(966.86)	(964.98)	0.0000	4.3300	(1,617.89)	0.00	0.1163	(0.4337)	0.0000	1	(0.3174)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(20,700)	1.6083	(33,356.54)	(33,291.98)	0.0000	4.3300	(1,617.89)	0.00	4.0121	(14.9619)	0.0000	1	(10.9498)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(9,400)	1.6083	(15,147.41)	(15,118.10)	0.0000	4.3300	(1,617.89)	0.00	1.8219	(6.7943)	0.0000	1	(4.9724)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(16,000)	1.6083	(25,782.83)	(25,732.93)	0.0000	4.3300	(1,617.89)	0.00	3.1011	(11.5647)	0.0000	1	(8.4636)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(2,900)	1.6083	(4,673.14)	(4,664.09)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.0961)	0.0000	1	(1.5340)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(200)	1.6083	(322.29)	(321.66)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1446)	0.0000	1	(0.1058)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(2,900)	1.6083	(4,673.14)	(4,664.09)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.0961)	0.0000	1	(1.5340)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(4,000)	1.6083	(6,445.71)	(6,433.23)	0.0000	4.3300	(1,617.89)	0.00	0.7753	(2.8912)	0.0000	1	(2.1159)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(7,200)	1.6083	(11,602.27)	(11,579.82)	0.0000	4.3300	(1,617.89)	0.00	1.3955	(5.2041)	0.0000	1	(3.8086)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(500)	1.6083	(805.71)	(804.15)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3614)	0.0000	1	(0.2645)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(1,400)	1.6083	(2,256.00)	(2,251.63)	0.0000	4.3300	(1,617.89)	0.00	0.2713	(1.0119)	0.0000	1	(0.7406)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(500)	1.6083	(805.71)	(804.15)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3614)	0.0000	1	(0.2645)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(7,900)	1.6083	(12,730.27)	(12,705.63)	0.0000	4.3300	(1,617.89)	0.00	1.5312	(5.7101)	0.0000	1	(4.1789)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(14,900)	1.6083	(24,010.26)	(23,963.79)	0.0000	4.3300	(1,617.89)	0.00	2.8879	(10.7696)	0.0000	1	(7.8817)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(16,800)	1.6083	(27,071.97)	(27,019.57)	0.0000	4.3300	(1,617.89)	0.00	3.2562	(12.1430)	0.0000	1	(8.8868)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(9,500)	1.6083	(15,308.56)	(15,278.93)	0.0000	4.3300	(1,617.89)	0.00	1.8413	(6.8666)	0.0000	1	(5.0253)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(5,300)	1.6083	(8,540.56)	(8,524.03)	0.0000	4.3300	(1,617.89)	0.00	1.0272	(3.8308)	0.0000	1	(2.8036)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(2,600)	1.6083	(4,189.71)	(4,181.60)	0.0000	4.3300	(1,617.89)	0.00	0.5039	(1.8793)	0.0000	1	(1.3753)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(800)	1.6083	(1,289.14)	(1,286.65)	0.0000	4.3300	(1,617.89)	0.00	0.1551	(0.5782)	0.0000	1	(0.4232)	02/07/2025
601233.SH	01/07/2025	SDB3260123670	0	(200)	1.6083	(322.29)	(321.66)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1446)	0.0000	1	(0.1058)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(3,400)	1.6114	(5,478.85)	(5,478.85)	0.0000	4.3300	(1,617.89)	0.00	0.6590	(2.4623)	0.0000	1	(1.8033)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(3,600)	1.6114	(5,801.14)	(5,801.14)	0.0000	4.3300	(1,617.89)	0.00	0.6977	(2.6071)	0.0000	1	(1.9094)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(500)	1.6114	(805.71)	(805.71)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3621)	0.0000	1	(0.2652)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(19,800)	1.6114	(31,906.25)	(31,906.25)	0.0000	4.3300	(1,617.89)	0.00	3.8376	(14.3391)	0.0000	1	(10.5015)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(500)	1.6114	(805.71)	(805.71)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3621)	0.0000	1	(0.2652)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(4,800)	1.6114	(7,734.85)	(7,734.85)	0.0000	4.3300	(1,617.89)	0.00	0.9303	(3.4761)	0.0000	1	(2.5458)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(7,800)	1.6114	(12,569.13)	(12,569.13)	0.0000	4.3300	(1,617.89)	0.00	1.5118	(5.6487)	0.0000	1	(4.1369)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(3,400)	1.6114	(5,478.85)	(5,478.85)	0.0000	4.3300	(1,617.89)	0.00	0.6590	(2.4623)	0.0000	1	(1.8033)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(2,900)	1.6114	(4,673.14)	(4,673.14)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.1002)	0.0000	1	(1.5381)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(25,800)	1.6114	(41,574.82)	(41,574.82)	0.0000	4.3300	(1,617.89)	0.00	5.0005	(18.6843)	0.0000	1	(13.6837)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(19,800)	1.6114	(31,906.25)	(31,906.25)	0.0000	4.3300	(1,617.89)	0.00	3.8376	(14.3391)	0.0000	1	(10.5015)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(300)	1.6114	(483.43)	(483.43)	0.0000	4.3300	(1,617.89)	0.00	0.0581	(0.2173)	0.0000	1	(0.1591)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(8,500)	1.6114	(13,697.13)	(13,697.13)	0.0000	4.3300	(1,617.89)	0.00	1.6475	(6.1557)	0.0000	1	(4.5082)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(2,500)	1.6114	(4,028.57)	(4,028.57)	0.0000	4.3300	(1,617.89)	0.00	0.4845	(1.8105)	0.0000	1	(1.3259)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(400)	1.6114	(644.57)	(644.57)	0.0000	4.3300	(1,617.89)	0.00	0.0775	(0.2897)	0.0000	1	(0.2122)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(11,400)	1.6114	(18,370.27)	(18,370.27)	0.0000	4.3300	(1,617.89)	0.00	2.2095	(8.2558)	0.0000	1	(6.0463)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(9,900)	1.6114	(15,953.13)	(15,953.13)	0.0000	4.3300	(1,617.89)	0.00	1.9188	(7.1695)	0.0000	1	(5.2507)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(38,400)	1.6114	(61,878.80)	(61,878.80)	0.0000	4.3300	(1,617.89)	0.00	7.4426	(27.8091)	0.0000	1	(20.3665)	02/07/2025
601233.SH	01/06/2025	SDB32601															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601233.SH	01/06/2025	SDB3260123670	0	(200)	1.6114	(322.29)	(322.29)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1448)	0.0000	1	(0.1061)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(4,400)	1.6114	(7,090.28)	(7,090.28)	0.0000	4.3300	(1,617.89)	0.00	0.8528	(3.1865)	0.0000	1	(2.3337)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(600)	1.6114	(966.86)	(966.86)	0.0000	4.3300	(1,617.89)	0.00	0.1163	(0.4345)	0.0000	1	(0.3182)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(20,700)	1.6114	(33,356.54)	(33,356.54)	0.0000	4.3300	(1,617.89)	0.00	4.0121	(14.9909)	0.0000	1	(10.9788)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(9,400)	1.6114	(15,147.41)	(15,147.41)	0.0000	4.3300	(1,617.89)	0.00	1.8219	(6.8074)	0.0000	1	(4.9856)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(16,000)	1.6114	(25,782.83)	(25,782.83)	0.0000	4.3300	(1,617.89)	0.00	3.1011	(11.5871)	0.0000	1	(8.4860)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(2,900)	1.6114	(4,673.14)	(4,673.14)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.1002)	0.0000	1	(1.5381)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(200)	1.6114	(322.29)	(322.29)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1448)	0.0000	1	(0.1061)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(2,900)	1.6114	(4,673.14)	(4,673.14)	0.0000	4.3300	(1,617.89)	0.00	0.5621	(2.1002)	0.0000	1	(1.5381)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(4,000)	1.6114	(6,445.71)	(6,445.71)	0.0000	4.3300	(1,617.89)	0.00	0.7753	(2.8968)	0.0000	1	(2.1215)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(7,200)	1.6114	(11,602.27)	(11,602.27)	0.0000	4.3300	(1,617.89)	0.00	1.3955	(5.2142)	0.0000	1	(3.8187)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(500)	1.6114	(805.71)	(805.71)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3621)	0.0000	1	(0.2652)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(1,400)	1.6114	(2,256.00)	(2,256.00)	0.0000	4.3300	(1,617.89)	0.00	0.2713	(1.0139)	0.0000	1	(0.7425)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(500)	1.6114	(805.71)	(805.71)	0.0000	4.3300	(1,617.89)	0.00	0.0969	(0.3621)	0.0000	1	(0.2652)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(7,900)	1.6114	(12,730.27)	(12,730.27)	0.0000	4.3300	(1,617.89)	0.00	1.5312	(5.7212)	0.0000	1	(4.1900)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(14,900)	1.6114	(24,010.26)	(24,010.26)	0.0000	4.3300	(1,617.89)	0.00	2.8879	(10.7905)	0.0000	1	(7.9026)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(16,800)	1.6114	(27,071.97)	(27,071.97)	0.0000	4.3300	(1,617.89)	0.00	3.2562	(12.1665)	0.0000	1	(8.9103)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(9,500)	1.6114	(15,308.56)	(15,308.56)	0.0000	4.3300	(1,617.89)	0.00	1.8413	(6.8799)	0.0000	1	(5.0386)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(5,300)	1.6114	(8,540.56)	(8,540.56)	0.0000	4.3300	(1,617.89)	0.00	1.0272	(3.8382)	0.0000	1	(2.8110)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(2,600)	1.6114	(4,189.71)	(4,189.71)	0.0000	4.3300	(1,617.89)	0.00	0.5039	(1.8829)	0.0000	1	(1.3790)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(800)	1.6114	(1,289.14)	(1,289.14)	0.0000	4.3300	(1,617.89)	0.00	0.1551	(0.5794)	0.0000	1	(0.4243)	02/07/2025
601233.SH	01/06/2025	SDB3260123670	0	(200)	1.6114	(322.29)	(322.29)	0.0000	4.3300	(1,617.89)	0.00	0.0388	(0.1448)	0.0000	1	(0.1061)	02/07/2025
TOTAL TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,132.7190	(4,507.7477)	0.0000		(3,375.0287)	
TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605108.SH	01/08/2025	SDB3265127418	0	(400)	3.2026	(1,281.03)	(1,281.03)	0.0000	4.3300	(1,750.00)	0.00	0.1541	(0.6227)	0.0000	1	(0.4686)	02/07/2025
605108.SH	01/08/2025	SDB3265127418	0	(3,200)	3.2179	(10,297.26)	(10,297.26)	0.0000	4.3300	(1,750.00)	0.00	1.2385	(5.0056)	0.0000	1	(3.7671)	02/07/2025
TOTAL TONGQINGLOU CATERING CO., LTD. CMN CLASS A SERIES NORTHBOUND												1.3926	(5.6283)	0.0000		(4.2357)	
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
000727.ZK	01/17/2025	SDB3260123498	0	(324,000)	0.3743	(118,263.24)	(121,279.68)	0.0000	4.3300	(1,036.52)	0.00	14.2244	(34.9190)	0.0000	1	(20.6946)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(13,400)	0.3743	(4,864.44)	(5,015.89)	0.0000	4.3300	(1,036.52)	0.00	0.5851	(1.4442)	0.0000	1	(0.8591)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(37,500)	0.3743	(13,714.01)	(14,037.00)	0.0000	4.3300	(1,036.52)	0.00	1.6495	(4.0416)	0.0000	1	(2.3921)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(60,500)	0.3743	(22,095.14)	(22,646.36)	0.0000	4.3300	(1,036.52)	0.00	2.6576	(6.5204)	0.0000	1	(3.8628)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(74,600)	0.3743	(28,321.22)	(27,924.27)	0.0000	4.3300	(1,036.52)	0.00	3.4064	(8.0400)	0.0000	1	(4.6336)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(4,800)	0.3743	(1,822.28)	(1,796.74)	0.0000	4.3300	(1,036.52)	0.00	0.2192	(0.5173)	0.0000	1	(0.2981)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(8,000)	0.3743	(3,037.13)	(2,994.56)	0.0000	4.3300	(1,036.52)	0.00	0.3653	(0.8622)	0.0000	1	(0.4969)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(16,800)	0.3743	(6,377.97)	(6,288.58)	0.0000	4.3300	(1,036.52)	0.00	0.7671	(1.8106)	0.0000	1	(1.0435)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(600)	0.3743	(227.78)	(224.59)	0.0000	4.3300	(1,036.52)	0.00	0.0274	(0.0647)	0.0000	1	(0.0373)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(1,300)	0.3743	(493.53)	(486.62)	0.0000	4.3300	(1,036.52)	0.00	0.0594	(0.1401)	0.0000	1	(0.0807)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(300)	0.3743	(113.89)	(112.30)	0.0000	4.3300	(1,036.52)	0.00	0.0137	(0.0323)	0.0000	1	(0.0186)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(8,300)	0.3743	(3,151.02)	(3,106.86)	0.0000	4.3300	(1,036.52)	0.00	0.3790	(0.8945)	0.0000	1	(0.5155)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(14,300)	0.3743	(5,428.87)	(5,352.78)	0.0000	4.3300	(1,036.52)	0.00	0.6530	(1.5412)	0.0000	1	(0.8882)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(100)	0.3743	(37.96)	(37.43)	0.0000	4.3300	(1,036.52)	0.00	0.0046	(0.0108)	0.0000	1	(0.0062)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(3,600)	0.3743	(1,366.71)	(1,347.55)	0.0000	4.3300	(1,036.52)	0.00	0.1644	(0.3880)	0.0000	1	(0.2236)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(17,600)	0.3743	(6,681.68)	(6,588.03)	0.0000	4.3300	(1,036.52)	0.00	0.8037	(1.8968)	0.0000	1	(1.0932)	02/07/2025
000727.ZK	01/17/2025	SDB3260123498	0	(43,985)	0.3743	(16,698.51)	(16,464.47)	0.0000	4.3300	(1,036.52)	0.00	2.0085	(4.7405)	0.0000	1	(2.7320)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(324,000)	0.3508	(118,263.24)	(113,670.22)	0.0000	4.3300	(1,036.52)	0.00	14.2244	(32.7281)	0.0000	1	(18.5036)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(13,400)	0.3508	(4,864.44)	(4,701.18)	0.0000	4.3300	(1,036.52)	0.00	0.5851	(1.3536)	0.0000	1	(0.7685)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(37,500)	0.3508	(13,714.01)	(13,156.27)	0.0000	4.3300	(1,036.52)	0.00	1.6495	(3.7880)	0.0000	1	(2.1385)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(60,500)	0.3508	(22,095.14)	(21,225.46)	0.0000	4.3300	(1,036.52)	0.00	2.6576	(6.1113)	0.0000	1	(3.4537)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(74,600)	0.3508	(28,321.22)	(26,172.22)	0.0000	4.3300	(1,036.52)	0.00	3.4064	(7.5355)	0.0000	1	(4.1291)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(4,800)	0.3508	(1,822.28)	(1,684.00)	0.0000	4.3300	(1,036.52)	0.00	0.2192	(0.4849)	0.0000	1	(0.2657)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000727.ZK	01/16/2025	SDB3260123498	0	(8,000)	0.3508	(3,037.13)	(2,806.67)	0.0000	4.3300	(1,036.52)	0.00	0.3653	(0.8081)	0.0000	1	(0.4428)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(16,800)	0.3508	(6,377.97)	(5,894.01)	0.0000	4.3300	(1,036.52)	0.00	0.7671	(1.6970)	0.0000	1	(0.9299)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(600)	0.3508	(227.78)	(210.50)	0.0000	4.3300	(1,036.52)	0.00	0.0274	(0.0606)	0.0000	1	(0.0332)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(1,300)	0.3508	(493.53)	(456.08)	0.0000	4.3300	(1,036.52)	0.00	0.0594	(0.1313)	0.0000	1	(0.0720)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(300)	0.3508	(113.89)	(105.25)	0.0000	4.3300	(1,036.52)	0.00	0.0137	(0.0303)	0.0000	1	(0.0166)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(8,300)	0.3508	(3,151.02)	(2,911.92)	0.0000	4.3300	(1,036.52)	0.00	0.3790	(0.8384)	0.0000	1	(0.4594)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(14,300)	0.3508	(5,428.87)	(5,016.93)	0.0000	4.3300	(1,036.52)	0.00	0.6530	(1.4445)	0.0000	1	(0.7915)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(100)	0.3508	(37.96)	(35.08)	0.0000	4.3300	(1,036.52)	0.00	0.0046	(0.0101)	0.0000	1	(0.0055)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(3,600)	0.3508	(1,366.71)	(1,263.00)	0.0000	4.3300	(1,036.52)	0.00	0.1644	(0.3636)	0.0000	1	(0.1993)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(17,600)	0.3508	(6,681.68)	(6,174.68)	0.0000	4.3300	(1,036.52)	0.00	0.8037	(1.7778)	0.0000	1	(0.9742)	02/07/2025
000727.ZK	01/16/2025	SDB3260123498	0	(43,985)	0.3508	(16,698.51)	(15,431.43)	0.0000	4.3300	(1,036.52)	0.00	2.0085	(4.4430)	0.0000	1	(2.4346)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(324,000)	0.3576	(118,263.24)	(115,858.19)	0.0000	4.3300	(1,036.52)	0.00	14.2244	(33.3581)	0.0000	1	(19.1336)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(13,400)	0.3576	(4,864.44)	(4,791.67)	0.0000	4.3300	(1,036.52)	0.00	0.5851	(1.3796)	0.0000	1	(0.7945)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(37,500)	0.3576	(13,714.01)	(13,409.51)	0.0000	4.3300	(1,036.52)	0.00	1.6495	(3.8609)	0.0000	1	(2.2114)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(60,500)	0.3576	(22,095.14)	(21,634.01)	0.0000	4.3300	(1,036.52)	0.00	2.6576	(6.2289)	0.0000	1	(3.5713)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(74,600)	0.3576	(28,321.22)	(26,675.99)	0.0000	4.3300	(1,036.52)	0.00	3.4064	(7.6806)	0.0000	1	(4.2742)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(4,800)	0.3576	(1,822.28)	(1,716.42)	0.0000	4.3300	(1,036.52)	0.00	0.2192	(0.4942)	0.0000	1	(0.2750)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(8,000)	0.3576	(3,037.13)	(2,860.70)	0.0000	4.3300	(1,036.52)	0.00	0.3653	(0.8237)	0.0000	1	(0.4584)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(16,800)	0.3576	(6,377.97)	(6,007.46)	0.0000	4.3300	(1,036.52)	0.00	0.7671	(1.7297)	0.0000	1	(0.9625)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(600)	0.3576	(227.78)	(214.55)	0.0000	4.3300	(1,036.52)	0.00	0.0274	(0.0618)	0.0000	1	(0.0344)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(1,300)	0.3576	(493.53)	(464.86)	0.0000	4.3300	(1,036.52)	0.00	0.0594	(0.1338)	0.0000	1	(0.0745)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(300)	0.3576	(113.89)	(107.28)	0.0000	4.3300	(1,036.52)	0.00	0.0137	(0.0309)	0.0000	1	(0.0172)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(8,300)	0.3576	(3,151.02)	(2,967.97)	0.0000	4.3300	(1,036.52)	0.00	0.3790	(0.8545)	0.0000	1	(0.4755)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(14,300)	0.3576	(5,428.87)	(5,113.49)	0.0000	4.3300	(1,036.52)	0.00	0.6530	(1.4723)	0.0000	1	(0.8193)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(100)	0.3576	(37.96)	(35.76)	0.0000	4.3300	(1,036.52)	0.00	0.0046	(0.0103)	0.0000	1	(0.0057)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(3,600)	0.3576	(1,366.71)	(1,287.31)	0.0000	4.3300	(1,036.52)	0.00	0.1644	(0.3706)	0.0000	1	(0.2063)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(17,600)	0.3576	(6,681.68)	(6,293.53)	0.0000	4.3300	(1,036.52)	0.00	0.8037	(1.8120)	0.0000	1	(1.0084)	02/07/2025
000727.ZK	01/15/2025	SDB3260123498	0	(43,985)	0.3576	(16,698.51)	(15,728.46)	0.0000	4.3300	(1,036.52)	0.00	2.0085	(4.5286)	0.0000	1	(2.5201)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(37,500)	0.3768	(13,714.01)	(14,131.39)	0.0000	4.3300	(1,338.40)	0.00	1.6495	(5.2537)	0.0000	1	(3.6042)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(60,500)	0.3768	(22,095.14)	(22,798.64)	0.0000	4.3300	(1,338.40)	0.00	2.6576	(8.4760)	0.0000	1	(5.8185)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(74,600)	0.3768	(28,321.22)	(28,112.04)	0.0000	4.3300	(1,338.40)	0.00	3.4064	(10.4514)	0.0000	1	(7.0450)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(4,800)	0.3768	(1,822.28)	(1,808.82)	0.0000	4.3300	(1,338.40)	0.00	0.2192	(0.6725)	0.0000	1	(0.4533)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(8,000)	0.3768	(3,037.13)	(3,014.70)	0.0000	4.3300	(1,338.40)	0.00	0.3653	(1.1208)	0.0000	1	(0.7555)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(16,800)	0.3768	(6,377.97)	(6,330.86)	0.0000	4.3300	(1,338.40)	0.00	0.7671	(2.3537)	0.0000	1	(1.5865)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(600)	0.3768	(227.78)	(226.10)	0.0000	4.3300	(1,338.40)	0.00	0.0274	(0.0841)	0.0000	1	(0.0567)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(1,300)	0.3768	(493.53)	(489.89)	0.0000	4.3300	(1,338.40)	0.00	0.0594	(0.1821)	0.0000	1	(0.1228)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(300)	0.3768	(113.89)	(113.05)	0.0000	4.3300	(1,338.40)	0.00	0.0137	(0.0420)	0.0000	1	(0.0283)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(8,300)	0.3768	(3,151.02)	(3,127.75)	0.0000	4.3300	(1,338.40)	0.00	0.3790	(1.1628)	0.0000	1	(0.7838)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(14,300)	0.3768	(5,428.87)	(5,388.77)	0.0000	4.3300	(1,338.40)	0.00	0.6530	(2.0034)	0.0000	1	(1.3505)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(100)	0.3768	(37.96)	(37.68)	0.0000	4.3300	(1,338.40)	0.00	0.0046	(0.0140)	0.0000	1	(0.0094)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(3,600)	0.3768	(1,366.71)	(1,356.61)	0.0000	4.3300	(1,338.40)	0.00	0.1644	(0.5044)	0.0000	1	(0.3400)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(17,600)	0.3768	(6,681.68)	(6,632.33)	0.0000	4.3300	(1,338.40)	0.00	0.8037	(2.4658)	0.0000	1	(1.6621)	02/07/2025
000727.ZK	01/14/2025	SDB3260123498	0	(43,985)	0.3768	(16,698.51)	(16,575.18)	0.0000	4.3300	(1,338.40)	0.00	2.0085	(6.1623)	0.0000	1	(4.1538)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(74,600)	0.3580	(28,321.22)	(26,703.07)	0.0000	4.3300	(1,622.59)	0.00	3.4064	(12.0356)	0.0000	1	(8.6292)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(4,800)	0.3580	(1,822.28)	(1,718.16)	0.0000	4.3300	(1,622.59)	0.00	0.2192	(0.7744)	0.0000	1	(0.5552)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(8,000)	0.3580	(3,037.13)	(2,863.60)	0.0000	4.3300	(1,622.59)	0.00	0.3653	(1.2907)	0.0000	1	(0.9254)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(16,800)	0.3580	(6,377.97)	(6,013.56)	0.0000	4.3300	(1,622.59)	0.00	0.7671	(2.7104)	0.0000	1	(1.9433)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(600)	0.3580	(227.78)	(214.77)	0.0000	4.3300	(1,622.59)	0.00	0.0274	(0.0968)	0.0000	1	(0.0694)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(1,300)	0.3580	(493.53)	(465.33)	0.0000	4.3300	(1,622.59)	0.00	0.0594	(0.2097)	0.0000	1	(0.1504)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(300)	0.3580	(113.89)	(107.39)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0484)	0.0000	1	(0.0347)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(8,300)	0.3580	(3,151.02)	(2,970.99)	0.0000	4.3300	(1,622.59)	0.00	0.3790	(1.3391)	0.0000	1	(0.9601)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(14,300)	0.3580	(5,428.87)	(5,118.68)	0.0000	4.3300	(1,622.59)	0.00	0.6530	(2.3071)	0.0000	1	(1.6541)	02/07/2025
000727.ZK	01/																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000727.ZK	01/13/2025	SDB3260123498	0	(3,600)	0.3580	(1,366.71)	(1,288.62)	0.0000	4.3300	(1,622.59)	0.00	0.1644	(0.5808)	0.0000	1	(0.4164)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(17,600)	0.3580	(6,681.68)	(6,299.92)	0.0000	4.3300	(1,622.59)	0.00	0.8037	(2.8395)	0.0000	1	(2.0358)	02/07/2025
000727.ZK	01/13/2025	SDB3260123498	0	(43,985)	0.3580	(16,698.51)	(15,744.43)	0.0000	4.3300	(1,622.59)	0.00	2.0085	(7.0963)	0.0000	1	(5.0878)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(74,600)	0.3599	(28,321.22)	(26,844.81)	0.0000	4.3300	(1,622.59)	0.00	10.2192	(36.2984)	0.0000	3	(26.0791)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(4,800)	0.3599	(1,822.28)	(1,727.28)	0.0000	4.3300	(1,622.59)	0.00	0.6575	(2.3356)	0.0000	3	(1.6780)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(8,000)	0.3599	(3,037.13)	(2,878.80)	0.0000	4.3300	(1,622.59)	0.00	1.0959	(3.8926)	0.0000	3	(2.7967)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(16,800)	0.3599	(6,377.97)	(6,045.48)	0.0000	4.3300	(1,622.59)	0.00	2.3014	(8.1744)	0.0000	3	(5.8730)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(600)	0.3599	(227.78)	(215.91)	0.0000	4.3300	(1,622.59)	0.00	0.0822	(0.2919)	0.0000	3	(0.2098)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(1,300)	0.3599	(493.53)	(467.81)	0.0000	4.3300	(1,622.59)	0.00	0.1781	(0.6325)	0.0000	3	(0.4545)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(300)	0.3599	(113.89)	(107.95)	0.0000	4.3300	(1,622.59)	0.00	0.0411	(0.1460)	0.0000	3	(0.1049)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(8,300)	0.3599	(3,151.02)	(2,986.76)	0.0000	4.3300	(1,622.59)	0.00	1.1370	(4.0386)	0.0000	3	(2.9016)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(14,300)	0.3599	(5,428.87)	(5,145.85)	0.0000	4.3300	(1,622.59)	0.00	1.9589	(6.9580)	0.0000	3	(4.9991)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(100)	0.3599	(37.96)	(35.98)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0487)	0.0000	3	(0.0350)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(3,600)	0.3599	(1,366.71)	(1,295.46)	0.0000	4.3300	(1,622.59)	0.00	0.4932	(1.7517)	0.0000	3	(1.2585)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(17,600)	0.3599	(6,681.68)	(6,333.36)	0.0000	4.3300	(1,622.59)	0.00	2.4110	(8.5637)	0.0000	3	(6.1527)	02/07/2025
000727.ZK	01/10/2025	SDB3260123498	0	(43,985)	0.3599	(16,698.51)	(15,828.00)	0.0000	4.3300	(1,622.59)	0.00	6.0254	(21.4019)	0.0000	3	(15.3765)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(74,600)	0.3466	(28,321.22)	(25,857.03)	0.0000	4.3300	(1,622.59)	0.00	3.4064	(11.6542)	0.0000	1	(8.2478)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(4,800)	0.3466	(1,822.28)	(1,663.72)	0.0000	4.3300	(1,622.59)	0.00	0.2192	(0.7499)	0.0000	1	(0.5307)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(8,000)	0.3466	(3,037.13)	(2,772.87)	0.0000	4.3300	(1,622.59)	0.00	0.3653	(1.2498)	0.0000	1	(0.8845)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(16,800)	0.3466	(6,377.97)	(5,823.03)	0.0000	4.3300	(1,622.59)	0.00	0.7671	(2.6245)	0.0000	1	(1.8574)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(600)	0.3466	(227.78)	(207.97)	0.0000	4.3300	(1,622.59)	0.00	0.0274	(0.0937)	0.0000	1	(0.0663)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(1,300)	0.3466	(493.53)	(450.59)	0.0000	4.3300	(1,622.59)	0.00	0.0594	(0.2031)	0.0000	1	(0.1437)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(300)	0.3466	(113.89)	(103.98)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0469)	0.0000	1	(0.0332)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(8,300)	0.3466	(3,151.02)	(2,876.85)	0.0000	4.3300	(1,622.59)	0.00	0.3790	(1.2967)	0.0000	1	(0.9177)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(14,300)	0.3466	(5,428.87)	(4,956.51)	0.0000	4.3300	(1,622.59)	0.00	0.6530	(2.2340)	0.0000	1	(1.5810)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(100)	0.3466	(37.96)	(34.66)	0.0000	4.3300	(1,622.59)	0.00	0.0046	(0.0156)	0.0000	1	(0.0111)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(3,600)	0.3466	(1,366.71)	(1,247.79)	0.0000	4.3300	(1,622.59)	0.00	0.1644	(0.5624)	0.0000	1	(0.3980)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(17,600)	0.3466	(6,681.68)	(6,100.32)	0.0000	4.3300	(1,622.59)	0.00	0.8037	(2.7495)	0.0000	1	(1.9459)	02/07/2025
000727.ZK	01/09/2025	SDB3260123498	0	(43,985)	0.3466	(16,698.51)	(15,245.60)	0.0000	4.3300	(1,622.59)	0.00	2.0085	(6.8715)	0.0000	1	(4.8630)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(74,600)	0.3531	(28,321.22)	(26,337.98)	0.0000	4.3300	(1,622.59)	0.00	3.4064	(11.8710)	0.0000	1	(8.4646)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(4,800)	0.3531	(1,822.28)	(1,694.67)	0.0000	4.3300	(1,622.59)	0.00	0.2192	(0.7638)	0.0000	1	(0.5446)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(8,000)	0.3531	(3,037.13)	(2,824.45)	0.0000	4.3300	(1,622.59)	0.00	0.3653	(1.2730)	0.0000	1	(0.9077)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(16,800)	0.3531	(6,377.97)	(5,931.34)	0.0000	4.3300	(1,622.59)	0.00	0.7671	(2.6734)	0.0000	1	(1.9062)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(600)	0.3531	(227.78)	(211.83)	0.0000	4.3300	(1,622.59)	0.00	0.0274	(0.0955)	0.0000	1	(0.0681)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(1,300)	0.3531	(493.53)	(458.97)	0.0000	4.3300	(1,622.59)	0.00	0.0594	(0.2069)	0.0000	1	(0.1475)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(300)	0.3531	(113.89)	(105.92)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0477)	0.0000	1	(0.0340)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(8,300)	0.3531	(3,151.02)	(2,930.36)	0.0000	4.3300	(1,622.59)	0.00	0.3790	(1.3208)	0.0000	1	(0.9418)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(14,300)	0.3531	(5,428.87)	(5,048.70)	0.0000	4.3300	(1,622.59)	0.00	0.6530	(2.2755)	0.0000	1	(1.6226)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(100)	0.3531	(37.96)	(35.31)	0.0000	4.3300	(1,622.59)	0.00	0.0046	(0.0159)	0.0000	1	(0.0113)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(3,600)	0.3531	(1,366.71)	(1,271.00)	0.0000	4.3300	(1,622.59)	0.00	0.1644	(0.5729)	0.0000	1	(0.4085)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(17,600)	0.3531	(6,681.68)	(6,213.79)	0.0000	4.3300	(1,622.59)	0.00	0.8037	(2.8007)	0.0000	1	(1.9970)	02/07/2025
000727.ZK	01/08/2025	SDB3260123498	0	(43,985)	0.3531	(16,698.51)	(15,529.17)	0.0000	4.3300	(1,622.59)	0.00	2.0085	(6.9993)	0.0000	1	(4.9908)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(74,600)	0.3689	(28,321.22)	(27,523.00)	0.0000	4.3300	(1,622.59)	0.00	3.4064	(12.4051)	0.0000	1	(8.9987)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(4,800)	0.3689	(1,822.28)	(1,770.92)	0.0000	4.3300	(1,622.59)	0.00	0.2192	(0.7982)	0.0000	1	(0.5790)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(8,000)	0.3689	(3,037.13)	(2,951.53)	0.0000	4.3300	(1,622.59)	0.00	0.3653	(1.3303)	0.0000	1	(0.9650)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(16,800)	0.3689	(6,377.97)	(6,198.21)	0.0000	4.3300	(1,622.59)	0.00	0.7671	(2.7936)	0.0000	1	(2.0265)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(600)	0.3689	(227.78)	(221.36)	0.0000	4.3300	(1,622.59)	0.00	0.0274	(0.0998)	0.0000	1	(0.0724)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(1,300)	0.3689	(493.53)	(479.62)	0.0000	4.3300	(1,622.59)	0.00	0.0594	(0.2162)	0.0000	1	(0.1568)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(300)	0.3689	(113.89)	(110.68)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0499)	0.0000	1	(0.0362)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(8,300)	0.3689	(3,151.02)	(3,062.21)	0.0000	4.3300	(1,622.59)	0.00	0.3790	(1.3802)	0.0000	1	(1.0012)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(14,300)	0.3689	(5,428.87)	(5,275.86)	0.0000	4.3300	(1,622.59)	0.00	0.6530	(2.3779)	0.0000	1	(1.7250)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(100)	0.3689	(37.96)	(36.89)	0.0000	4.3300	(1,622.59)	0.00	0.0046	(0.0166)	0.0000	1	(0.0121)	02/07/2025
000727.ZK	01/07/2025	SDB3260															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000727.ZK	01/07/2025	SDB3260123498	0	(17,600)	0.3689	(6,681.68)	(6,493.36)	0.0000	4.3300	(1,622.59)	0.00	0.8037	(2.9267)	0.0000	1	(2.1230)	02/07/2025
000727.ZK	01/07/2025	SDB3260123498	0	(43,985)	0.3689	(16,698.51)	(16,227.87)	0.0000	4.3300	(1,622.59)	0.00	2.0085	(7.3142)	0.0000	1	(5.3057)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(74,600)	0.3796	(28,321.22)	(28,321.22)	0.0000	4.3300	(1,622.59)	0.00	3.4064	(12.7649)	0.0000	1	(9.3585)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(4,800)	0.3796	(1,822.28)	(1,822.28)	0.0000	4.3300	(1,622.59)	0.00	0.2192	(0.8213)	0.0000	1	(0.6022)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(8,000)	0.3796	(3,037.13)	(3,037.13)	0.0000	4.3300	(1,622.59)	0.00	0.3653	(1.3689)	0.0000	1	(1.0036)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(16,800)	0.3796	(6,377.97)	(6,377.97)	0.0000	4.3300	(1,622.59)	0.00	0.7671	(2.8747)	0.0000	1	(2.1075)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(600)	0.3796	(227.78)	(227.78)	0.0000	4.3300	(1,622.59)	0.00	0.0274	(0.1027)	0.0000	1	(0.0753)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(1,300)	0.3796	(493.53)	(493.53)	0.0000	4.3300	(1,622.59)	0.00	0.0594	(0.2224)	0.0000	1	(0.1631)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(300)	0.3796	(113.89)	(113.89)	0.0000	4.3300	(1,622.59)	0.00	0.0137	(0.0513)	0.0000	1	(0.0376)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(8,300)	0.3796	(3,151.02)	(3,151.02)	0.0000	4.3300	(1,622.59)	0.00	0.3790	(1.4202)	0.0000	1	(1.0412)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(14,300)	0.3796	(5,428.87)	(5,428.87)	0.0000	4.3300	(1,622.59)	0.00	0.6530	(2.4469)	0.0000	1	(1.7939)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(100)	0.3796	(37.96)	(37.96)	0.0000	4.3300	(1,622.59)	0.00	0.0046	(0.0171)	0.0000	1	(0.0125)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(3,600)	0.3796	(1,366.71)	(1,366.71)	0.0000	4.3300	(1,622.59)	0.00	0.1644	(0.6160)	0.0000	1	(0.4516)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(17,600)	0.3796	(6,681.68)	(6,681.68)	0.0000	4.3300	(1,622.59)	0.00	0.8037	(3.0116)	0.0000	1	(2.2079)	02/07/2025
000727.ZK	01/06/2025	SDB3260123498	0	(43,985)	0.3796	(16,698.51)	(16,698.51)	0.0000	4.3300	(1,622.59)	0.00	2.0085	(7.5263)	0.0000	1	(5.5179)	02/07/2025
TOTAL TPV TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												168.1149	(489.9484)	0.0000		(321.8334)	
UNIMICRON TECHNOLOGY CORP CMN																	
3037.TW	01/17/2025	SDB3265127452	0	(26,000)	4.1900	(117,276.93)	(108,939.64)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.5392)	0.0000	1	9.5667	02/04/2025
3037.TW	01/16/2025	SDB3265127452	0	(26,000)	4.2464	(117,276.93)	(110,405.91)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.6002)	0.0000	1	9.5056	02/04/2025
3037.TW	01/15/2025	SDB3265127452	0	(26,000)	4.2277	(117,276.93)	(109,919.97)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.5800)	0.0000	1	9.5258	02/04/2025
3037.TW	01/14/2025	SDB3265127452	0	(26,000)	4.3991	(117,276.93)	(114,377.59)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.7657)	0.0000	1	9.3401	02/04/2025
3037.TW	01/13/2025	SDB3265127452	0	(26,000)	4.4167	(117,276.93)	(114,834.72)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.7848)	0.0000	1	9.3210	02/04/2025
3037.TW	01/10/2025	SDB3265127452	0	(26,000)	4.6540	(117,276.93)	(121,003.79)	0.0000	4.3300	(150.00)	0.00	42.3174	(15.1255)	0.0000	3	27.1920	02/04/2025
3037.TW	01/09/2025	SDB3265127452	0	(26,000)	4.7090	(117,276.93)	(122,435.25)	0.0000	4.3300	(150.00)	0.00	14.1058	(5.1015)	0.0000	1	9.0043	02/04/2025
3037.TW	01/08/2025	SDB3265127452	0	(26,000)	4.6000	(117,276.93)	(119,599.22)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.9833)	0.0000	1	9.1225	02/04/2025
3037.TW	01/07/2025	SDB3265127452	0	(26,000)	4.5107	(117,276.93)	(117,276.93)	0.0000	4.3300	(150.00)	0.00	14.1058	(4.8865)	0.0000	1	9.2193	02/04/2025
TOTAL UNIMICRON TECHNOLOGY CORP CMN												155.1639	(53.3667)	0.0000		101.7972	
VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688153.SH	01/17/2025	SDB3263186001	0	(52)	4.3190	(237.61)	(224.59)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1466)	0.0000	1	(0.1180)	02/07/2025
688153.SH	01/16/2025	SDB3263186001	0	(52)	4.0468	(237.61)	(210.44)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1374)	0.0000	1	(0.1088)	02/07/2025
688153.SH	01/15/2025	SDB3263186001	0	(52)	4.0382	(237.61)	(209.98)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1371)	0.0000	1	(0.1085)	02/07/2025
688153.SH	01/14/2025	SDB3263186001	0	(52)	4.1207	(237.61)	(214.28)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1399)	0.0000	1	(0.1113)	02/07/2025
688153.SH	01/13/2025	SDB3263186001	0	(52)	4.2246	(237.61)	(219.68)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1434)	0.0000	1	(0.1148)	02/07/2025
688153.SH	01/10/2025	SDB3263186001	0	(52)	4.2828	(237.61)	(222.70)	0.0000	4.3300	(2,350.00)	0.00	0.0857	(0.4361)	0.0000	3	(0.3504)	02/07/2025
688153.SH	01/09/2025	SDB3263186001	0	(52)	4.2422	(237.61)	(220.60)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1440)	0.0000	1	(0.1154)	02/07/2025
688153.SH	01/08/2025	SDB3263186001	0	(52)	4.5379	(237.61)	(235.97)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1540)	0.0000	1	(0.1255)	02/07/2025
688153.SH	01/07/2025	SDB3263186001	0	(52)	4.4956	(237.61)	(233.77)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1526)	0.0000	1	(0.1240)	02/07/2025
688153.SH	01/06/2025	SDB3263186001	0	(52)	4.5694	(237.61)	(237.61)	0.0000	4.3300	(2,350.00)	0.00	0.0286	(0.1551)	0.0000	1	(0.1265)	02/07/2025
TOTAL VANCHIP (TIANJIN) TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												0.3429	(1.7462)	0.0000		(1.4032)	
VATS LIQUOR CHAIN STORE MANAGEMENT JOINT STOCK CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300755.ZK	01/07/2025	SDB3265057935	0	(700)	2.4611	(1,722.78)	(1,722.78)	0.0000	4.3300	(1,675.00)	0.00	0.2072	(0.8016)	0.0000	1	(0.5944)	02/07/2025
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND																	
002439.ZK	01/17/2025	SDB3260123592	0	(300)	1.9887	(585.12)	(596.60)	0.0000	4.3300	(1,285.53)	0.00	0.0704	(0.2130)	0.0000	1	(0.1427)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(700)	1.9887	(1,375.33)	(1,392.06)	0.0000	4.3300	(1,285.53)	0.00	0.1654	(0.4971)	0.0000	1	(0.3317)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(10,500)	1.9887	(19,860.79)	(20,880.94)	0.0000	4.3300	(1,285.53)	0.00	2.3888	(7.4564)	0.0000	1	(5.0676)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,900)	1.9887	(5,489.16)	(5,767.12)	0.0000	4.3300	(1,285.53)	0.00	0.6602	(2.0594)	0.0000	1	(1.3992)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(9,300)	1.9887	(18,058.11)	(18,494.55)	0.0000	4.3300	(1,285.53)	0.00	2.1720	(6.6043)	0.0000	1	(4.4323)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(19,200)	1.9887	(37,039.51)	(38,182.29)	0.0000	4.3300	(1,285.53)	0.00	4.4550	(13.6346)	0.0000	1	(9.1796)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(6,900)	1.9887	(13,506.06)	(13,721.76)	0.0000	4.3300	(1,285.53)	0.00	1.6245	(4.8999)	0.0000	1	(3.2755)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/17/2025	SDB3260123592	0	(5,800)	1.9887	(11,344.07)	(11,534.23)	0.0000	4.3300	(1,285.53)	0.00	1.3644	(4.1188)	0.0000	1	(2.7544)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,800)	1.9887	(8,209.54)	(7,556.91)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.6985)	0.0000	1	(1.7111)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(6,100)	1.9887	(13,178.47)	(12,130.83)	0.0000	4.3300	(1,285.53)	0.00	1.5851	(4.3318)	0.0000	1	(2.7468)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(100)	1.9887	(216.04)	(198.87)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0710)	0.0000	1	(0.0450)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(6,700)	1.9887	(14,474.71)	(13,324.03)	0.0000	4.3300	(1,285.53)	0.00	1.7410	(4.7579)	0.0000	1	(3.0169)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(4,200)	1.9887	(9,073.70)	(8,352.38)	0.0000	4.3300	(1,285.53)	0.00	1.0914	(2.9826)	0.0000	1	(1.8912)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(8,300)	1.9887	(17,931.36)	(16,505.89)	0.0000	4.3300	(1,285.53)	0.00	2.1567	(5.8941)	0.0000	1	(3.7374)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(14,200)	1.9887	(30,677.75)	(28,238.99)	0.0000	4.3300	(1,285.53)	0.00	3.6899	(10.0839)	0.0000	1	(6.3941)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,000)	1.9887	(6,481.22)	(5,965.98)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.1304)	0.0000	1	(1.3509)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,100)	1.9887	(6,697.26)	(6,164.85)	0.0000	4.3300	(1,285.53)	0.00	0.8055	(2.2014)	0.0000	1	(1.3959)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(11,300)	1.9887	(24,412.58)	(22,471.87)	0.0000	4.3300	(1,285.53)	0.00	2.9363	(8.0245)	0.0000	1	(5.0882)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(8,100)	1.9887	(17,499.28)	(16,108.15)	0.0000	4.3300	(1,285.53)	0.00	2.1048	(5.7521)	0.0000	1	(3.6473)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(100)	1.9887	(216.04)	(198.87)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0710)	0.0000	1	(0.0450)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(12,000)	1.9887	(25,924.86)	(23,863.93)	0.0000	4.3300	(1,285.53)	0.00	3.1182	(8.5216)	0.0000	1	(5.4035)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,800)	1.9887	(8,209.54)	(7,556.91)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.6985)	0.0000	1	(1.7111)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,000)	1.9887	(4,320.81)	(3,977.32)	0.0000	4.3300	(1,285.53)	0.00	0.5197	(1.4203)	0.0000	1	(0.9006)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,500)	1.9887	(5,401.01)	(4,971.65)	0.0000	4.3300	(1,285.53)	0.00	0.6496	(1.7753)	0.0000	1	(1.1257)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(24,600)	1.9887	(53,145.96)	(48,921.06)	0.0000	4.3300	(1,285.53)	0.00	6.3923	(17.4694)	0.0000	1	(11.0771)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(400)	1.9887	(864.16)	(795.46)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2841)	0.0000	1	(0.1801)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(400)	1.9887	(864.16)	(795.46)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2841)	0.0000	1	(0.1801)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,700)	1.9887	(3,672.69)	(3,380.72)	0.0000	4.3300	(1,285.53)	0.00	0.4417	(1.2072)	0.0000	1	(0.7655)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(9,400)	1.9887	(20,307.81)	(18,693.41)	0.0000	4.3300	(1,285.53)	0.00	2.4426	(6.6753)	0.0000	1	(4.2327)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(400)	1.9887	(864.16)	(795.46)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2841)	0.0000	1	(0.1801)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,500)	1.9887	(3,240.61)	(2,982.99)	0.0000	4.3300	(1,285.53)	0.00	0.3898	(1.0652)	0.0000	1	(0.6754)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(7,600)	1.9887	(16,419.08)	(15,113.82)	0.0000	4.3300	(1,285.53)	0.00	1.9749	(5.3970)	0.0000	1	(3.4222)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,100)	1.9887	(2,376.45)	(2,187.53)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7811)	0.0000	1	(0.4953)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,000)	1.9887	(2,160.41)	(1,988.66)	0.0000	4.3300	(1,285.53)	0.00	0.2598	(0.7101)	0.0000	1	(0.4503)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,100)	1.9887	(2,376.45)	(2,187.53)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7811)	0.0000	1	(0.4953)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(4,500)	1.9887	(9,721.82)	(8,948.97)	0.0000	4.3300	(1,285.53)	0.00	1.1693	(3.1956)	0.0000	1	(2.0263)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(8,400)	1.9887	(18,147.40)	(16,704.75)	0.0000	4.3300	(1,285.53)	0.00	2.1827	(5.9651)	0.0000	1	(3.7824)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,000)	1.9887	(2,160.41)	(1,988.66)	0.0000	4.3300	(1,285.53)	0.00	0.2598	(0.7101)	0.0000	1	(0.4503)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,200)	1.9887	(2,592.49)	(2,386.39)	0.0000	4.3300	(1,285.53)	0.00	0.3118	(0.8522)	0.0000	1	(0.5403)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(18,100)	1.9887	(39,103.33)	(35,994.76)	0.0000	4.3300	(1,285.53)	0.00	4.7033	(12.8535)	0.0000	1	(8.1502)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,100)	1.9887	(2,376.45)	(2,187.53)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7811)	0.0000	1	(0.4953)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(8,300)	1.9887	(17,931.36)	(16,505.89)	0.0000	4.3300	(1,285.53)	0.00	2.1567	(5.8941)	0.0000	1	(3.7374)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(5,200)	1.9887	(11,234.11)	(10,341.04)	0.0000	4.3300	(1,285.53)	0.00	1.3512	(3.6927)	0.0000	1	(2.3415)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(4,700)	1.9887	(10,153.90)	(9,346.71)	0.0000	4.3300	(1,285.53)	0.00	1.2213	(3.3376)	0.0000	1	(2.1164)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(200)	1.9887	(432.08)	(397.73)	0.0000	4.3300	(1,285.53)	0.00	0.0520	(0.1420)	0.0000	1	(0.0901)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(5,800)	1.9887	(12,530.35)	(11,534.23)	0.0000	4.3300	(1,285.53)	0.00	1.5071	(4.1188)	0.0000	1	(2.6117)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(6,800)	1.9887	(14,690.75)	(13,522.89)	0.0000	4.3300	(1,285.53)	0.00	1.7670	(4.8289)	0.0000	1	(3.0620)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,200)	1.9887	(4,752.89)	(4,375.05)	0.0000	4.3300	(1,285.53)	0.00	0.5717	(1.5623)	0.0000	1	(0.9906)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(97,500)	1.9887	(210,639.49)	(193,894.45)	0.0000	4.3300	(1,285.53)	0.00	25.3352	(69.2383)	0.0000	1	(43.9030)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(10,800)	1.9887	(23,332.37)	(21,477.54)	0.0000	4.3300	(1,285.53)	0.00	2.8064	(7.6695)	0.0000	1	(4.8631)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(100)	1.9887	(216.04)	(198.87)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0710)	0.0000	1	(0.0450)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,100)	1.9887	(6,697.26)	(6,164.85)	0.0000	4.3300	(1,285.53)	0.00	0.8055	(2.2014)	0.0000	1	(1.3959)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,200)	1.9887	(4,752.89)	(4,375.05)	0.0000	4.3300	(1,285.53)	0.00	0.5717	(1.5623)	0.0000	1	(0.9906)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(100)	1.9887	(216.04)	(198.87)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0710)	0.0000	1	(0.0450)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,000)	1.9887	(6,481.22)	(5,965.98)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.1304)	0.0000	1	(1.3509)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,300)	1.9887	(2,808.53)	(2,585.26)	0.0000	4.3300	(1,285.53)	0.00	0.3378	(0.9232)	0.0000	1	(0.5854)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(4,200)	1.9887	(9,073.70)	(8,352.38)	0.0000	4.3300	(1,285.53)	0.00	1.0914	(2.9826)	0.0000	1	(1.8912)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(6,000)	1.9887	(12,962.43)	(11,931.97)	0.0000	4.3300	(1,285.53)	0.00	1.5591	(4.2608)	0.0000	1	(2.7017)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(10,100)	1.9887	(21,820.09)	(20,085.48)	0.0000	4.3300	(1,285.53)	0.00	2.6245	(7.1724)	0.0000	1	(	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/17/2025	SDB3260123592	0	(4,500)	1.9887	(9,721.82)	(8,948.97)	0.0000	4.3300	(1,285.53)	0.00	1.1693	(3.1956)	0.0000	1	(2.0263)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,700)	1.9887	(7,993.50)	(7,358.05)	0.0000	4.3300	(1,285.53)	0.00	0.9614	(2.6275)	0.0000	1	(1.6661)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,000)	1.9887	(6,481.22)	(5,965.98)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.1304)	0.0000	1	(1.3509)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,100)	1.9887	(2,376.45)	(2,187.53)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7811)	0.0000	1	(0.4953)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(700)	1.9887	(1,512.28)	(1,392.06)	0.0000	4.3300	(1,285.53)	0.00	0.1819	(0.4971)	0.0000	1	(0.3152)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(13,000)	1.9887	(28,085.26)	(25,852.59)	0.0000	4.3300	(1,285.53)	0.00	3.3780	(9.2318)	0.0000	1	(5.8537)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,900)	1.9887	(8,425.58)	(7,755.78)	0.0000	4.3300	(1,285.53)	0.00	1.0134	(2.7695)	0.0000	1	(1.7561)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(300)	1.9887	(648.12)	(596.60)	0.0000	4.3300	(1,285.53)	0.00	0.0780	(0.2130)	0.0000	1	(0.1351)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(1,100)	1.9887	(2,376.45)	(2,187.53)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7811)	0.0000	1	(0.4953)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(2,800)	1.9887	(6,049.13)	(5,568.25)	0.0000	4.3300	(1,285.53)	0.00	0.7276	(1.9884)	0.0000	1	(1.2608)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(3,800)	1.9887	(8,209.54)	(7,556.91)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.6985)	0.0000	1	(1.7111)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(200)	1.9887	(432.08)	(397.73)	0.0000	4.3300	(1,285.53)	0.00	0.0520	(0.1420)	0.0000	1	(0.0901)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(14,500)	1.9887	(31,325.87)	(28,835.58)	0.0000	4.3300	(1,285.53)	0.00	3.7678	(10.2970)	0.0000	1	(6.5292)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(8,700)	1.9887	(18,795.52)	(17,301.35)	0.0000	4.3300	(1,285.53)	0.00	2.2607	(6.1782)	0.0000	1	(3.9175)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(400)	1.9887	(864.16)	(795.46)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2841)	0.0000	1	(0.1801)	02/07/2025
002439.ZK	01/17/2025	SDB3260123592	0	(100)	1.9887	(216.04)	(198.87)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0710)	0.0000	1	(0.0450)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(10,500)	1.9038	(19,860.79)	(19,989.40)	0.0000	4.3300	(1,285.53)	0.00	2.3888	(7.1381)	0.0000	1	(4.7493)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,900)	1.9038	(5,489.16)	(5,520.88)	0.0000	4.3300	(1,285.53)	0.00	0.6602	(1.9715)	0.0000	1	(1.3112)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(9,300)	1.9038	(18,058.11)	(17,704.89)	0.0000	4.3300	(1,285.53)	0.00	2.1720	(6.3223)	0.0000	1	(4.1503)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(19,200)	1.9038	(37,039.51)	(36,552.04)	0.0000	4.3300	(1,285.53)	0.00	4.4550	(13.0525)	0.0000	1	(8.5974)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(6,900)	1.9038	(13,506.06)	(13,135.89)	0.0000	4.3300	(1,285.53)	0.00	1.6245	(4.6907)	0.0000	1	(3.0663)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(5,800)	1.9038	(11,344.07)	(11,041.76)	0.0000	4.3300	(1,285.53)	0.00	1.3644	(3.9429)	0.0000	1	(2.5785)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,800)	1.9038	(8,209.54)	(7,234.26)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.5833)	0.0000	1	(1.5959)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(6,100)	1.9038	(13,178.47)	(11,612.89)	0.0000	4.3300	(1,285.53)	0.00	1.5851	(4.1469)	0.0000	1	(2.5618)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(6,700)	1.9038	(14,474.71)	(12,755.14)	0.0000	4.3300	(1,285.53)	0.00	1.7410	(4.5548)	0.0000	1	(2.8138)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(4,200)	1.9038	(9,073.70)	(7,995.76)	0.0000	4.3300	(1,285.53)	0.00	1.0914	(2.8552)	0.0000	1	(1.7639)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(8,300)	1.9038	(17,931.36)	(15,801.14)	0.0000	4.3300	(1,285.53)	0.00	2.1567	(5.6425)	0.0000	1	(3.4857)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(14,200)	1.9038	(30,677.75)	(27,033.28)	0.0000	4.3300	(1,285.53)	0.00	3.6899	(9.6534)	0.0000	1	(5.9635)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,000)	1.9038	(6,481.22)	(5,711.26)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.0394)	0.0000	1	(1.2599)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,100)	1.9038	(6,697.26)	(5,901.63)	0.0000	4.3300	(1,285.53)	0.00	0.8055	(2.1074)	0.0000	1	(1.3019)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(11,300)	1.9038	(24,412.58)	(21,512.40)	0.0000	4.3300	(1,285.53)	0.00	2.9363	(7.6819)	0.0000	1	(4.7456)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(8,100)	1.9038	(17,499.28)	(15,420.39)	0.0000	4.3300	(1,285.53)	0.00	2.1048	(5.5065)	0.0000	1	(3.4017)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(12,000)	1.9038	(25,924.86)	(22,845.02)	0.0000	4.3300	(1,285.53)	0.00	3.1182	(8.1578)	0.0000	1	(5.0396)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,800)	1.9038	(8,209.54)	(7,234.26)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.5833)	0.0000	1	(1.5959)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,000)	1.9038	(4,320.81)	(3,807.50)	0.0000	4.3300	(1,285.53)	0.00	0.5197	(1.3596)	0.0000	1	(0.8399)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,500)	1.9038	(5,401.01)	(4,759.38)	0.0000	4.3300	(1,285.53)	0.00	0.6496	(1.6995)	0.0000	1	(1.0499)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(24,600)	1.9038	(53,145.96)	(46,832.30)	0.0000	4.3300	(1,285.53)	0.00	6.3923	(16.7235)	0.0000	1	(10.3312)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(400)	1.9038	(864.16)	(761.50)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2719)	0.0000	1	(0.1680)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(400)	1.9038	(864.16)	(761.50)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2719)	0.0000	1	(0.1680)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,700)	1.9038	(3,672.69)	(3,236.38)	0.0000	4.3300	(1,285.53)	0.00	0.4417	(1.1557)	0.0000	1	(0.7139)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(9,400)	1.9038	(20,307.81)	(17,895.27)	0.0000	4.3300	(1,285.53)	0.00	2.4426	(6.3903)	0.0000	1	(3.9477)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(400)	1.9038	(864.16)	(761.50)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2719)	0.0000	1	(0.1680)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,500)	1.9038	(3,240.61)	(2,855.63)	0.0000	4.3300	(1,285.53)	0.00	0.3898	(1.0197)	0.0000	1	(0.6300)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(7,600)	1.9038	(16,419.08)	(14,468.52)	0.0000	4.3300	(1,285.53)	0.00	1.9749	(5.1666)	0.0000	1	(3.1918)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,100)	1.9038	(2,376.45)	(2,094.13)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7478)	0.0000	1	(0.4620)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,000)	1.9038	(2,160.41)	(1,903.75)	0.0000	4.3300	(1,285.53)	0.00	0.2598	(0.6798)	0.0000	1	(0.4200)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,100)	1.9038	(2,376.45)	(2,094.13)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7478)	0.0000	1	(0.4620)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(4,500)	1.9038	(9,721.82)	(8,566.88)	0.0000	4.3300	(1,285.53)	0.00	1.1693	(3.0592)	0.0000	1	(1.8899)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(8,400)	1.9038	(18,147.40)	(15,991.52)	0.0000	4.3300	(1,285.53)	0.00	2.1827	(5.7105)	0.0000	1	(3.5277)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,000)	1.9038	(2,160.41)	(1,903.75)	0.0000	4.3300	(1,285.53)	0.00	0.2598	(0.6798)	0.0000	1	(0.4200)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/16/2025	SDB3260123592	0	(18,100)	1.9038	(39,103.33)	(34,457.91)	0.0000	4.3300	(1,285.53)	0.00	4.7033	(12.3047)	0.0000	1	(7.6014)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,100)	1.9038	(2,376.45)	(2,094.13)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7478)	0.0000	1	(0.4620)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(8,300)	1.9038	(17,931.36)	(15,801.14)	0.0000	4.3300	(1,285.53)	0.00	2.1567	(5.6425)	0.0000	1	(3.4857)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(5,200)	1.9038	(11,234.11)	(9,899.51)	0.0000	4.3300	(1,285.53)	0.00	1.3512	(3.5350)	0.0000	1	(2.1838)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(4,700)	1.9038	(10,153.90)	(8,947.63)	0.0000	4.3300	(1,285.53)	0.00	1.2213	(3.1951)	0.0000	1	(1.9738)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(200)	1.9038	(432.08)	(380.75)	0.0000	4.3300	(1,285.53)	0.00	0.0520	(0.1360)	0.0000	1	(0.0840)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(5,800)	1.9038	(12,530.35)	(11,041.76)	0.0000	4.3300	(1,285.53)	0.00	1.5071	(3.9429)	0.0000	1	(2.4358)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(6,800)	1.9038	(14,690.75)	(12,945.51)	0.0000	4.3300	(1,285.53)	0.00	1.7670	(4.6227)	0.0000	1	(2.8558)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,200)	1.9038	(4,752.89)	(4,188.25)	0.0000	4.3300	(1,285.53)	0.00	0.5717	(1.4956)	0.0000	1	(0.9239)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(97,500)	1.9038	(210,639.49)	(185,615.82)	0.0000	4.3300	(1,285.53)	0.00	25.3352	(66.2821)	0.0000	1	(40.9468)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(10,800)	1.9038	(23,332.37)	(20,560.52)	0.0000	4.3300	(1,285.53)	0.00	2.8064	(7.3420)	0.0000	1	(4.5356)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,100)	1.9038	(6,697.26)	(5,901.63)	0.0000	4.3300	(1,285.53)	0.00	0.8055	(2.1074)	0.0000	1	(1.3019)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,200)	1.9038	(4,752.89)	(4,188.25)	0.0000	4.3300	(1,285.53)	0.00	0.5717	(1.4956)	0.0000	1	(0.9239)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,000)	1.9038	(6,481.22)	(5,711.26)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.0394)	0.0000	1	(1.2599)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,300)	1.9038	(2,808.53)	(2,474.88)	0.0000	4.3300	(1,285.53)	0.00	0.3378	(0.8838)	0.0000	1	(0.5460)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(4,200)	1.9038	(9,073.70)	(7,995.76)	0.0000	4.3300	(1,285.53)	0.00	1.0914	(2.8552)	0.0000	1	(1.7639)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(6,000)	1.9038	(12,962.43)	(11,422.51)	0.0000	4.3300	(1,285.53)	0.00	1.5591	(4.0789)	0.0000	1	(2.5198)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(10,100)	1.9038	(21,820.09)	(19,227.90)	0.0000	4.3300	(1,285.53)	0.00	2.6245	(6.8661)	0.0000	1	(4.2417)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(4,500)	1.9038	(9,721.82)	(8,566.88)	0.0000	4.3300	(1,285.53)	0.00	1.1693	(3.0592)	0.0000	1	(1.8899)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,700)	1.9038	(7,993.50)	(7,043.88)	0.0000	4.3300	(1,285.53)	0.00	0.9614	(2.5153)	0.0000	1	(1.5539)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,000)	1.9038	(6,481.22)	(5,711.26)	0.0000	4.3300	(1,285.53)	0.00	0.7795	(2.0394)	0.0000	1	(1.2599)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,100)	1.9038	(2,376.45)	(2,094.13)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7478)	0.0000	1	(0.4620)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(700)	1.9038	(1,512.28)	(1,332.63)	0.0000	4.3300	(1,285.53)	0.00	0.1819	(0.4759)	0.0000	1	(0.2940)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(13,000)	1.9038	(28,085.26)	(24,748.78)	0.0000	4.3300	(1,285.53)	0.00	3.3780	(8.8376)	0.0000	1	(5.4596)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,900)	1.9038	(8,425.58)	(7,424.63)	0.0000	4.3300	(1,285.53)	0.00	1.0134	(2.6513)	0.0000	1	(1.6379)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(300)	1.9038	(648.12)	(571.13)	0.0000	4.3300	(1,285.53)	0.00	0.0780	(0.2039)	0.0000	1	(0.1260)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(1,100)	1.9038	(2,376.45)	(2,094.13)	0.0000	4.3300	(1,285.53)	0.00	0.2858	(0.7478)	0.0000	1	(0.4620)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(2,800)	1.9038	(6,049.13)	(5,330.51)	0.0000	4.3300	(1,285.53)	0.00	0.7276	(1.9035)	0.0000	1	(1.1759)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(3,800)	1.9038	(8,209.54)	(7,234.26)	0.0000	4.3300	(1,285.53)	0.00	0.9874	(2.5833)	0.0000	1	(1.5959)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(200)	1.9038	(432.08)	(380.75)	0.0000	4.3300	(1,285.53)	0.00	0.0520	(0.1360)	0.0000	1	(0.0840)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(14,500)	1.9038	(31,325.87)	(27,604.40)	0.0000	4.3300	(1,285.53)	0.00	3.7678	(9.8573)	0.0000	1	(6.0895)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(8,700)	1.9038	(18,795.52)	(16,562.64)	0.0000	4.3300	(1,285.53)	0.00	2.2607	(5.9144)	0.0000	1	(3.6537)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(400)	1.9038	(864.16)	(761.50)	0.0000	4.3300	(1,285.53)	0.00	0.1039	(0.2719)	0.0000	1	(0.1680)	02/07/2025
002439.ZK	01/16/2025	SDB3260123592	0	(100)	1.9038	(216.04)	(190.38)	0.0000	4.3300	(1,285.53)	0.00	0.0260	(0.0680)	0.0000	1	(0.0420)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(9,300)	1.8953	(18,058.11)	(17,626.74)	0.0000	4.3300	(1,281.36)	0.00	2.1720	(6.2739)	0.0000	1	(4.1019)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(19,200)	1.8953	(37,039.51)	(36,390.68)	0.0000	4.3300	(1,281.36)	0.00	4.4550	(12.9526)	0.0000	1	(8.4976)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(6,900)	1.8953	(13,506.06)	(13,077.90)	0.0000	4.3300	(1,281.36)	0.00	1.6245	(4.6549)	0.0000	1	(3.0304)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(5,800)	1.8953	(11,344.07)	(10,993.02)	0.0000	4.3300	(1,281.36)	0.00	1.3644	(3.9128)	0.0000	1	(2.5483)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,800)	1.8953	(8,209.54)	(7,202.32)	0.0000	4.3300	(1,281.36)	0.00	0.9874	(2.5635)	0.0000	1	(1.5761)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(6,100)	1.8953	(13,178.47)	(11,561.62)	0.0000	4.3300	(1,281.36)	0.00	1.5851	(4.1152)	0.0000	1	(2.5301)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(100)	1.8953	(216.04)	(189.53)	0.0000	4.3300	(1,281.36)	0.00	0.0260	(0.0675)	0.0000	1	(0.0415)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(6,700)	1.8953	(14,474.71)	(12,698.83)	0.0000	4.3300	(1,281.36)	0.00	1.7410	(4.5199)	0.0000	1	(2.7789)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(4,200)	1.8953	(9,073.70)	(7,960.46)	0.0000	4.3300	(1,281.36)	0.00	1.0914	(2.8334)	0.0000	1	(1.7420)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(8,300)	1.8953	(17,931.36)	(15,731.39)	0.0000	4.3300	(1,281.36)	0.00	2.1567	(5.5993)	0.0000	1	(3.4426)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(14,200)	1.8953	(30,677.75)	(26,913.94)	0.0000	4.3300	(1,281.36)	0.00	3.6899	(9.5796)	0.0000	1	(5.8897)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,000)	1.8953	(6,481.22)	(5,686.04)	0.0000	4.3300	(1,281.36)	0.00	0.7795	(2.0238)	0.0000	1	(1.2443)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,100)	1.8953	(6,697.26)	(5,875.58)	0.0000	4.3300	(1,281.36)	0.00	0.8055	(2.0913)	0.0000	1	(1.2858)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(11,300)	1.8953	(24,412.58)	(21,417.43)	0.0000	4.3300	(1,281.36)	0.00	2.9363	(7.6232)	0.0000	1	(4.6869)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(8,100)	1.8953	(17,499.28)	(15,352.32)	0.0000	4.3300	(1,281.36)	0.00	2.1048	(5.4644)	0.0000	1	(3.3596)	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/15/2025	SDB3260123592	0	(12,000)	1.8953	(25,924.86)	(22,744.18)	0.0000	4.3300	(1,281.36)	0.00	3.1182	(8.0954)	0.0000	1	(4.9772)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,800)	1.8953	(8,209.54)	(7,202.32)	0.0000	4.3300	(1,281.36)	0.00	0.9874	(2.5635)	0.0000	1	(1.5761)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(2,000)	1.8953	(4,320.81)	(3,790.70)	0.0000	4.3300	(1,281.36)	0.00	0.5197	(1.3492)	0.0000	1	(0.8295)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(2,500)	1.8953	(5,401.01)	(4,738.37)	0.0000	4.3300	(1,281.36)	0.00	0.6496	(1.6865)	0.0000	1	(1.0369)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(24,600)	1.8953	(53,145.96)	(46,625.56)	0.0000	4.3300	(1,281.36)	0.00	6.3923	(16.5956)	0.0000	1	(10.2033)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(400)	1.8953	(864.16)	(758.14)	0.0000	4.3300	(1,281.36)	0.00	0.1039	(0.2698)	0.0000	1	(0.1659)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(400)	1.8953	(864.16)	(758.14)	0.0000	4.3300	(1,281.36)	0.00	0.1039	(0.2698)	0.0000	1	(0.1659)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,700)	1.8953	(3,672.69)	(3,222.09)	0.0000	4.3300	(1,281.36)	0.00	0.4417	(1.1468)	0.0000	1	(0.7051)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(9,400)	1.8953	(20,307.81)	(17,816.27)	0.0000	4.3300	(1,281.36)	0.00	2.4426	(6.3414)	0.0000	1	(3.8988)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(400)	1.8953	(864.16)	(758.14)	0.0000	4.3300	(1,281.36)	0.00	0.1039	(0.2698)	0.0000	1	(0.1659)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,500)	1.8953	(3,240.61)	(2,843.02)	0.0000	4.3300	(1,281.36)	0.00	0.3898	(1.0119)	0.0000	1	(0.6222)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(7,600)	1.8953	(16,419.08)	(14,404.64)	0.0000	4.3300	(1,281.36)	0.00	1.9749	(5.1271)	0.0000	1	(3.1522)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,100)	1.8953	(2,376.45)	(2,084.88)	0.0000	4.3300	(1,281.36)	0.00	0.2858	(0.7421)	0.0000	1	(0.4562)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,000)	1.8953	(2,160.41)	(1,895.35)	0.0000	4.3300	(1,281.36)	0.00	0.2598	(0.6746)	0.0000	1	(0.4148)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,100)	1.8953	(2,376.45)	(2,084.88)	0.0000	4.3300	(1,281.36)	0.00	0.2858	(0.7421)	0.0000	1	(0.4562)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(4,500)	1.8953	(9,721.82)	(8,529.07)	0.0000	4.3300	(1,281.36)	0.00	1.1693	(3.0358)	0.0000	1	(1.8665)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(8,400)	1.8953	(18,147.40)	(15,920.92)	0.0000	4.3300	(1,281.36)	0.00	2.1827	(5.6668)	0.0000	1	(3.4840)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,000)	1.8953	(2,160.41)	(1,895.35)	0.0000	4.3300	(1,281.36)	0.00	0.2598	(0.6746)	0.0000	1	(0.4148)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,200)	1.8953	(2,592.49)	(2,274.42)	0.0000	4.3300	(1,281.36)	0.00	0.3118	(0.8095)	0.0000	1	(0.4977)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(18,100)	1.8953	(39,103.33)	(34,305.80)	0.0000	4.3300	(1,281.36)	0.00	4.7033	(12.2106)	0.0000	1	(7.5073)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,100)	1.8953	(2,376.45)	(2,084.88)	0.0000	4.3300	(1,281.36)	0.00	0.2858	(0.7421)	0.0000	1	(0.4562)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(8,300)	1.8953	(17,931.36)	(15,731.39)	0.0000	4.3300	(1,281.36)	0.00	2.1567	(5.5993)	0.0000	1	(3.4426)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(5,200)	1.8953	(11,234.11)	(9,855.81)	0.0000	4.3300	(1,281.36)	0.00	1.3512	(3.5080)	0.0000	1	(2.1568)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(4,700)	1.8953	(10,153.90)	(8,908.14)	0.0000	4.3300	(1,281.36)	0.00	1.2213	(3.1707)	0.0000	1	(1.9494)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(200)	1.8953	(432.08)	(379.07)	0.0000	4.3300	(1,281.36)	0.00	0.0520	(0.1349)	0.0000	1	(0.0830)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(5,800)	1.8953	(12,530.35)	(10,993.02)	0.0000	4.3300	(1,281.36)	0.00	1.5071	(3.9128)	0.0000	1	(2.4057)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(6,800)	1.8953	(14,690.75)	(12,888.37)	0.0000	4.3300	(1,281.36)	0.00	1.7670	(4.5874)	0.0000	1	(2.8204)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(2,200)	1.8953	(4,752.89)	(4,169.77)	0.0000	4.3300	(1,281.36)	0.00	0.5717	(1.4842)	0.0000	1	(0.9125)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(97,500)	1.8953	(210,639.49)	(184,796.43)	0.0000	4.3300	(1,281.36)	0.00	25.3352	(65.7751)	0.0000	1	(40.4398)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(10,800)	1.8953	(23,332.37)	(20,469.76)	0.0000	4.3300	(1,281.36)	0.00	2.8064	(7.2859)	0.0000	1	(4.4795)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(100)	1.8953	(216.04)	(189.53)	0.0000	4.3300	(1,281.36)	0.00	0.0260	(0.0675)	0.0000	1	(0.0415)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,100)	1.8953	(6,697.26)	(5,875.58)	0.0000	4.3300	(1,281.36)	0.00	0.8055	(2.0913)	0.0000	1	(1.2858)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(2,200)	1.8953	(4,752.89)	(4,169.77)	0.0000	4.3300	(1,281.36)	0.00	0.5717	(1.4842)	0.0000	1	(0.9125)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(100)	1.8953	(216.04)	(189.53)	0.0000	4.3300	(1,281.36)	0.00	0.0260	(0.0675)	0.0000	1	(0.0415)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,000)	1.8953	(6,481.22)	(5,686.04)	0.0000	4.3300	(1,281.36)	0.00	0.7795	(2.0238)	0.0000	1	(1.2443)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,300)	1.8953	(2,808.53)	(2,463.95)	0.0000	4.3300	(1,281.36)	0.00	0.3378	(0.8770)	0.0000	1	(0.5392)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(4,200)	1.8953	(9,073.70)	(7,960.46)	0.0000	4.3300	(1,281.36)	0.00	1.0914	(2.8334)	0.0000	1	(1.7420)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(6,000)	1.8953	(12,962.43)	(11,372.09)	0.0000	4.3300	(1,281.36)	0.00	1.5591	(4.0477)	0.0000	1	(2.4886)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(10,100)	1.8953	(21,820.09)	(19,143.01)	0.0000	4.3300	(1,281.36)	0.00	2.6245	(6.8136)	0.0000	1	(4.1892)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(100)	1.8953	(216.04)	(189.53)	0.0000	4.3300	(1,281.36)	0.00	0.0260	(0.0675)	0.0000	1	(0.0415)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(4,500)	1.8953	(9,721.82)	(8,529.07)	0.0000	4.3300	(1,281.36)	0.00	1.1693	(3.0358)	0.0000	1	(1.8665)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,700)	1.8953	(7,993.50)	(7,012.79)	0.0000	4.3300	(1,281.36)	0.00	0.9614	(2.4961)	0.0000	1	(1.5346)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,000)	1.8953	(6,481.22)	(5,686.04)	0.0000	4.3300	(1,281.36)	0.00	0.7795	(2.0238)	0.0000	1	(1.2443)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,100)	1.8953	(2,376.45)	(2,084.88)	0.0000	4.3300	(1,281.36)	0.00	0.2858	(0.7421)	0.0000	1	(0.4562)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(700)	1.8953	(1,512.28)	(1,326.74)	0.0000	4.3300	(1,281.36)	0.00	0.1819	(0.4722)	0.0000	1	(0.2903)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(13,000)	1.8953	(28,085.26)	(24,639.52)	0.0000	4.3300	(1,281.36)	0.00	3.3780	(8.7700)	0.0000	1	(5.3920)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,900)	1.8953	(8,425.58)	(7,391.86)	0.0000	4.3300	(1,281.36)	0.00	1.0134	(2.6310)	0.0000	1	(1.6176)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(300)	1.8953	(648.12)	(568.60)	0.0000	4.3300	(1,281.36)	0.00	0.0780	(0.2024)	0.0000	1	(0.1244)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(1,100)	1.8953	(2,376.45)	(2,084.88)	0.0000	4.3300	(1,281.36)	0.00	0.2858	(0.7421)	0.0000	1	(0.4562)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(2,800)	1.8953	(6,049.13)	(5,306.97)	0.0000	4.3300	(1,281.36)	0.00	0.7276	(1.8889)	0.0000	1	(1.1613)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(3,800)	1.8953	(8,209.54)	(7,202.32)	0.0000	4.3300	(1,281.36)	0.00	0.9874	(2.5635)	0.0000	1	(1.5761)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(200)	1.8953	(432.08)	(379.07)	0.0000	4.3300	(1,281.36)	0.00	0.0520	(0.1349)	0.0000	1	(0.0830)	02/07/2025
002439.ZK	01/15/2025	SDB3															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/15/2025	SDB3260123592	0	(8,700)	1.8953	(18,795.52)	(16,489.53)	0.0000	4.3300	(1,281.36)	0.00	2.2607	(5.8692)	0.0000	1	(3.6085)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(400)	1.8953	(864.16)	(758.14)	0.0000	4.3300	(1,281.36)	0.00	0.1039	(0.2698)	0.0000	1	(0.1659)	02/07/2025
002439.ZK	01/15/2025	SDB3260123592	0	(100)	1.8953	(216.04)	(189.53)	0.0000	4.3300	(1,281.36)	0.00	0.0260	(0.0675)	0.0000	1	(0.0415)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(6,900)	1.9563	(13,506.06)	(13,498.40)	0.0000	4.3300	(1,278.39)	0.00	1.6245	(4.7934)	0.0000	1	(3.1689)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(5,800)	1.9563	(11,344.07)	(11,346.48)	0.0000	4.3300	(1,278.39)	0.00	1.3644	(4.0292)	0.0000	1	(2.6648)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,800)	1.9563	(8,209.54)	(7,433.90)	0.0000	4.3300	(1,278.39)	0.00	0.9874	(2.6398)	0.0000	1	(1.6524)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(6,100)	1.9563	(13,178.47)	(11,933.37)	0.0000	4.3300	(1,278.39)	0.00	1.5851	(4.2376)	0.0000	1	(2.6526)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(6,700)	1.9563	(14,474.71)	(13,107.14)	0.0000	4.3300	(1,278.39)	0.00	1.7410	(4.6545)	0.0000	1	(2.9135)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(4,200)	1.9563	(9,073.70)	(8,216.42)	0.0000	4.3300	(1,278.39)	0.00	1.0914	(2.9177)	0.0000	1	(1.8264)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(8,300)	1.9563	(17,931.36)	(16,237.21)	0.0000	4.3300	(1,278.39)	0.00	2.1567	(5.7660)	0.0000	1	(3.6092)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(14,200)	1.9563	(30,677.75)	(27,779.32)	0.0000	4.3300	(1,278.39)	0.00	3.6899	(9.8647)	0.0000	1	(6.1748)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,000)	1.9563	(6,481.22)	(5,868.87)	0.0000	4.3300	(1,278.39)	0.00	0.7795	(2.0841)	0.0000	1	(1.3045)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,100)	1.9563	(6,697.26)	(6,064.50)	0.0000	4.3300	(1,278.39)	0.00	0.8055	(2.1536)	0.0000	1	(1.3480)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(11,300)	1.9563	(24,412.58)	(22,106.08)	0.0000	4.3300	(1,278.39)	0.00	2.9363	(7.8500)	0.0000	1	(4.9138)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(8,100)	1.9563	(17,499.28)	(15,845.95)	0.0000	4.3300	(1,278.39)	0.00	2.1048	(5.6270)	0.0000	1	(3.5222)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(12,000)	1.9563	(25,924.86)	(23,475.48)	0.0000	4.3300	(1,278.39)	0.00	3.1182	(8.3363)	0.0000	1	(5.2181)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,800)	1.9563	(8,209.54)	(7,433.90)	0.0000	4.3300	(1,278.39)	0.00	0.9874	(2.6398)	0.0000	1	(1.6524)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(2,000)	1.9563	(4,320.81)	(3,912.58)	0.0000	4.3300	(1,278.39)	0.00	0.5197	(1.3894)	0.0000	1	(0.8697)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(2,500)	1.9563	(5,401.01)	(4,890.73)	0.0000	4.3300	(1,278.39)	0.00	0.6496	(1.7367)	0.0000	1	(1.0871)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(24,600)	1.9563	(53,145.96)	(48,124.73)	0.0000	4.3300	(1,278.39)	0.00	6.3923	(17.0895)	0.0000	1	(10.6972)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(400)	1.9563	(864.16)	(782.52)	0.0000	4.3300	(1,278.39)	0.00	0.1039	(0.2779)	0.0000	1	(0.1739)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(400)	1.9563	(864.16)	(782.52)	0.0000	4.3300	(1,278.39)	0.00	0.1039	(0.2779)	0.0000	1	(0.1739)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,700)	1.9563	(3,672.69)	(3,325.69)	0.0000	4.3300	(1,278.39)	0.00	0.4417	(1.1810)	0.0000	1	(0.7392)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(9,400)	1.9563	(20,307.81)	(18,389.13)	0.0000	4.3300	(1,278.39)	0.00	2.4426	(6.5301)	0.0000	1	(4.0875)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(400)	1.9563	(864.16)	(782.52)	0.0000	4.3300	(1,278.39)	0.00	0.1039	(0.2779)	0.0000	1	(0.1739)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,500)	1.9563	(3,240.61)	(2,934.43)	0.0000	4.3300	(1,278.39)	0.00	0.3898	(1.0420)	0.0000	1	(0.6523)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(7,600)	1.9563	(16,419.08)	(14,867.80)	0.0000	4.3300	(1,278.39)	0.00	1.9749	(5.2797)	0.0000	1	(3.3048)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,100)	1.9563	(2,376.45)	(2,151.92)	0.0000	4.3300	(1,278.39)	0.00	0.2858	(0.7642)	0.0000	1	(0.4783)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,000)	1.9563	(2,160.41)	(1,956.29)	0.0000	4.3300	(1,278.39)	0.00	0.2598	(0.6947)	0.0000	1	(0.4348)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,100)	1.9563	(2,376.45)	(2,151.92)	0.0000	4.3300	(1,278.39)	0.00	0.2858	(0.7642)	0.0000	1	(0.4783)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(4,500)	1.9563	(9,721.82)	(8,803.31)	0.0000	4.3300	(1,278.39)	0.00	1.1693	(3.1261)	0.0000	1	(1.9568)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(8,400)	1.9563	(18,147.40)	(16,432.84)	0.0000	4.3300	(1,278.39)	0.00	2.1827	(5.8354)	0.0000	1	(3.6527)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,000)	1.9563	(2,160.41)	(1,956.29)	0.0000	4.3300	(1,278.39)	0.00	0.2598	(0.6947)	0.0000	1	(0.4348)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,200)	1.9563	(2,592.49)	(2,347.55)	0.0000	4.3300	(1,278.39)	0.00	0.3118	(0.8336)	0.0000	1	(0.5218)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(18,100)	1.9563	(39,103.33)	(35,408.85)	0.0000	4.3300	(1,278.39)	0.00	4.7033	(12.5740)	0.0000	1	(7.8707)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,100)	1.9563	(2,376.45)	(2,151.92)	0.0000	4.3300	(1,278.39)	0.00	0.2858	(0.7642)	0.0000	1	(0.4783)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(8,300)	1.9563	(17,931.36)	(16,237.21)	0.0000	4.3300	(1,278.39)	0.00	2.1567	(5.7660)	0.0000	1	(3.6092)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(5,200)	1.9563	(11,234.11)	(10,172.71)	0.0000	4.3300	(1,278.39)	0.00	1.3512	(3.6124)	0.0000	1	(2.2612)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(4,700)	1.9563	(10,153.90)	(9,194.56)	0.0000	4.3300	(1,278.39)	0.00	1.2213	(3.2651)	0.0000	1	(2.0438)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(200)	1.9563	(432.08)	(391.26)	0.0000	4.3300	(1,278.39)	0.00	0.0520	(0.1389)	0.0000	1	(0.0870)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(5,800)	1.9563	(12,530.35)	(11,346.48)	0.0000	4.3300	(1,278.39)	0.00	1.5071	(4.0292)	0.0000	1	(2.5221)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(6,800)	1.9563	(14,690.75)	(13,302.77)	0.0000	4.3300	(1,278.39)	0.00	1.7670	(4.7239)	0.0000	1	(2.9570)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(2,200)	1.9563	(4,752.89)	(4,303.84)	0.0000	4.3300	(1,278.39)	0.00	0.5717	(1.5283)	0.0000	1	(0.9567)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(97,500)	1.9563	(210,639.49)	(190,738.27)	0.0000	4.3300	(1,278.39)	0.00	25.3352	(67.7327)	0.0000	1	(42.3974)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(10,800)	1.9563	(23,332.37)	(21,127.93)	0.0000	4.3300	(1,278.39)	0.00	2.8064	(7.5027)	0.0000	1	(4.6963)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,100)	1.9563	(6,697.26)	(6,064.50)	0.0000	4.3300	(1,278.39)	0.00	0.8055	(2.1536)	0.0000	1	(1.3480)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(2,200)	1.9563	(4,752.89)	(4,303.84)	0.0000	4.3300	(1,278.39)	0.00	0.5717	(1.5283)	0.0000	1	(0.9567)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,000)	1.9563	(6,481.22)	(5,868.87)	0.0000	4.3300	(1,278.39)	0.00	0.7795	(2.0841)	0.0000	1	(1.3045)	02/07/2025
002439.ZK	01/14/2																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/14/2025	SDB3260123592	0	(4,200)	1.9563	(9,073.70)	(8,216.42)	0.0000	4.3300	(1,278.39)	0.00	1.0914	(2.9177)	0.0000	1	(1.8264)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(6,000)	1.9563	(12,962.43)	(11,737.74)	0.0000	4.3300	(1,278.39)	0.00	1.5591	(4.1682)	0.0000	1	(2.6091)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(10,100)	1.9563	(21,820.09)	(19,758.53)	0.0000	4.3300	(1,278.39)	0.00	2.6245	(7.0164)	0.0000	1	(4.3919)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(4,500)	1.9563	(9,721.82)	(8,803.31)	0.0000	4.3300	(1,278.39)	0.00	1.1693	(3.1261)	0.0000	1	(1.9568)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,700)	1.9563	(7,993.50)	(7,238.27)	0.0000	4.3300	(1,278.39)	0.00	0.9614	(2.5704)	0.0000	1	(1.6089)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,000)	1.9563	(6,481.22)	(5,868.87)	0.0000	4.3300	(1,278.39)	0.00	0.7795	(2.0841)	0.0000	1	(1.3045)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,100)	1.9563	(2,376.45)	(2,151.92)	0.0000	4.3300	(1,278.39)	0.00	0.2858	(0.7642)	0.0000	1	(0.4783)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(700)	1.9563	(1,512.28)	(1,369.40)	0.0000	4.3300	(1,278.39)	0.00	0.1819	(0.4863)	0.0000	1	(0.3044)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(13,000)	1.9563	(28,085.26)	(25,431.77)	0.0000	4.3300	(1,278.39)	0.00	3.3780	(9.0310)	0.0000	1	(5.6530)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,900)	1.9563	(8,425.58)	(7,629.53)	0.0000	4.3300	(1,278.39)	0.00	1.0134	(2.7093)	0.0000	1	(1.6959)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(300)	1.9563	(648.12)	(586.89)	0.0000	4.3300	(1,278.39)	0.00	0.0780	(0.2084)	0.0000	1	(0.1305)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(1,100)	1.9563	(2,376.45)	(2,151.92)	0.0000	4.3300	(1,278.39)	0.00	0.2858	(0.7642)	0.0000	1	(0.4783)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(2,800)	1.9563	(6,049.13)	(5,477.61)	0.0000	4.3300	(1,278.39)	0.00	0.7276	(1.9451)	0.0000	1	(1.2176)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(3,800)	1.9563	(8,209.54)	(7,433.90)	0.0000	4.3300	(1,278.39)	0.00	0.9874	(2.6398)	0.0000	1	(1.6524)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(200)	1.9563	(432.08)	(391.26)	0.0000	4.3300	(1,278.39)	0.00	0.0520	(0.1389)	0.0000	1	(0.0870)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(14,500)	1.9563	(31,325.87)	(28,366.21)	0.0000	4.3300	(1,278.39)	0.00	3.7678	(10.0731)	0.0000	1	(6.3053)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(8,700)	1.9563	(18,795.52)	(17,019.72)	0.0000	4.3300	(1,278.39)	0.00	2.2607	(6.0438)	0.0000	1	(3.7832)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(400)	1.9563	(864.16)	(782.52)	0.0000	4.3300	(1,278.39)	0.00	0.1039	(0.2779)	0.0000	1	(0.1739)	02/07/2025
002439.ZK	01/14/2025	SDB3260123592	0	(100)	1.9563	(216.04)	(195.63)	0.0000	4.3300	(1,278.39)	0.00	0.0260	(0.0695)	0.0000	1	(0.0435)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,800)	1.9463	(8,209.54)	(7,395.81)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6297)	0.0000	1	(1.6423)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(6,100)	1.9463	(13,178.47)	(11,872.23)	0.0000	4.3300	(1,280.06)	0.00	1.5851	(4.2214)	0.0000	1	(2.6364)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(6,700)	1.9463	(14,474.71)	(13,039.99)	0.0000	4.3300	(1,280.06)	0.00	1.7410	(4.6366)	0.0000	1	(2.8957)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(4,200)	1.9463	(9,073.70)	(8,174.32)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9066)	0.0000	1	(1.8152)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(8,300)	1.9463	(17,931.36)	(16,154.02)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.7439)	0.0000	1	(3.5872)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(14,200)	1.9463	(30,677.75)	(27,636.99)	0.0000	4.3300	(1,280.06)	0.00	3.6899	(9.8269)	0.0000	1	(6.1371)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,000)	1.9463	(6,481.22)	(5,838.80)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0761)	0.0000	1	(1.2966)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,100)	1.9463	(6,697.26)	(6,033.43)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1453)	0.0000	1	(1.3398)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(11,300)	1.9463	(24,412.58)	(21,992.82)	0.0000	4.3300	(1,280.06)	0.00	2.9363	(7.8200)	0.0000	1	(4.8837)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(8,100)	1.9463	(17,499.28)	(15,764.76)	0.0000	4.3300	(1,280.06)	0.00	2.1048	(5.6055)	0.0000	1	(3.5007)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(12,000)	1.9463	(25,924.86)	(23,355.20)	0.0000	4.3300	(1,280.06)	0.00	3.1182	(8.3044)	0.0000	1	(5.1863)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,800)	1.9463	(8,209.54)	(7,395.81)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6297)	0.0000	1	(1.6423)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(2,000)	1.9463	(4,320.81)	(3,892.53)	0.0000	4.3300	(1,280.06)	0.00	0.5197	(1.3841)	0.0000	1	(0.8644)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(2,500)	1.9463	(5,401.01)	(4,865.67)	0.0000	4.3300	(1,280.06)	0.00	0.6496	(1.7301)	0.0000	1	(1.0805)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(24,600)	1.9463	(53,145.96)	(47,878.17)	0.0000	4.3300	(1,280.06)	0.00	6.3923	(17.0241)	0.0000	1	(10.6318)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(400)	1.9463	(864.16)	(778.51)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2768)	0.0000	1	(0.1729)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(400)	1.9463	(864.16)	(778.51)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2768)	0.0000	1	(0.1729)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,700)	1.9463	(3,672.69)	(3,308.65)	0.0000	4.3300	(1,280.06)	0.00	0.4417	(1.1765)	0.0000	1	(0.7347)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(9,400)	1.9463	(20,307.81)	(18,294.91)	0.0000	4.3300	(1,280.06)	0.00	2.4426	(6.5052)	0.0000	1	(4.0626)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(400)	1.9463	(864.16)	(778.51)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2768)	0.0000	1	(0.1729)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,500)	1.9463	(3,240.61)	(2,919.40)	0.0000	4.3300	(1,280.06)	0.00	0.3898	(1.0381)	0.0000	1	(0.6483)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(7,600)	1.9463	(16,419.08)	(14,791.63)	0.0000	4.3300	(1,280.06)	0.00	1.9749	(5.2595)	0.0000	1	(3.2846)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,100)	1.9463	(2,376.45)	(2,140.89)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7612)	0.0000	1	(0.4754)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,000)	1.9463	(2,160.41)	(1,946.27)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.6920)	0.0000	1	(0.4322)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,100)	1.9463	(2,376.45)	(2,140.89)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7612)	0.0000	1	(0.4754)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(4,500)	1.9463	(9,721.82)	(8,758.20)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1142)	0.0000	1	(1.9448)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(8,400)	1.9463	(18,147.40)	(16,348.64)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(5.8131)	0.0000	1	(3.6304)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,000)	1.9463	(2,160.41)	(1,946.27)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.6920)	0.0000	1	(0.4322)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,200)	1.9463	(2,592.49)	(2,335.52)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8304)	0.0000	1	(0.5186)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(18,100)	1.9463	(39,103.33)	(35,227.43)	0.0000	4.3300	(1,280.06)	0.00	4.7033	(12.5259)	0.0000	1	(7.8226)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/13/2025	SDB3260123592	0	(8,300)	1.9463	(17,931.36)	(16,154.02)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.7439)	0.0000	1	(3.5872)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(5,200)	1.9463	(11,234.11)	(10,120.59)	0.0000	4.3300	(1,280.06)	0.00	1.3512	(3.5986)	0.0000	1	(2.2474)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(4,700)	1.9463	(10,153.90)	(9,147.45)	0.0000	4.3300	(1,280.06)	0.00	1.2213	(3.2526)	0.0000	1	(2.0313)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(200)	1.9463	(432.08)	(389.25)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1384)	0.0000	1	(0.0864)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(5,800)	1.9463	(12,530.35)	(11,288.35)	0.0000	4.3300	(1,280.06)	0.00	1.5071	(4.0138)	0.0000	1	(2.5067)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(6,800)	1.9463	(14,690.75)	(13,234.62)	0.0000	4.3300	(1,280.06)	0.00	1.7670	(4.7059)	0.0000	1	(2.9389)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(2,200)	1.9463	(4,752.89)	(4,281.79)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5225)	0.0000	1	(0.9508)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(97,500)	1.9463	(210,639.49)	(189,761.03)	0.0000	4.3300	(1,280.06)	0.00	25.3352	(67.4736)	0.0000	1	(42.1384)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(10,800)	1.9463	(23,332.37)	(21,019.68)	0.0000	4.3300	(1,280.06)	0.00	2.8064	(7.4740)	0.0000	1	(4.6676)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,100)	1.9463	(6,697.26)	(6,033.43)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1453)	0.0000	1	(1.3398)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(2,200)	1.9463	(4,752.89)	(4,281.79)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5225)	0.0000	1	(0.9508)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,000)	1.9463	(6,481.22)	(5,838.80)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0761)	0.0000	1	(1.2966)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,300)	1.9463	(2,808.53)	(2,530.15)	0.0000	4.3300	(1,280.06)	0.00	0.3378	(0.8996)	0.0000	1	(0.5618)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(4,200)	1.9463	(9,073.70)	(8,174.32)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9066)	0.0000	1	(1.8152)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(6,000)	1.9463	(12,962.43)	(11,677.60)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.1522)	0.0000	1	(2.5931)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(10,100)	1.9463	(21,820.09)	(19,657.30)	0.0000	4.3300	(1,280.06)	0.00	2.6245	(6.9896)	0.0000	1	(4.3651)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(4,500)	1.9463	(9,721.82)	(8,758.20)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1142)	0.0000	1	(1.9448)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,700)	1.9463	(7,993.50)	(7,201.19)	0.0000	4.3300	(1,280.06)	0.00	0.9614	(2.5605)	0.0000	1	(1.5991)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,000)	1.9463	(6,481.22)	(5,838.80)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0761)	0.0000	1	(1.2966)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,100)	1.9463	(2,376.45)	(2,140.89)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7612)	0.0000	1	(0.4754)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(700)	1.9463	(1,512.28)	(1,362.39)	0.0000	4.3300	(1,280.06)	0.00	0.1819	(0.4844)	0.0000	1	(0.3025)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(13,000)	1.9463	(28,085.26)	(25,301.47)	0.0000	4.3300	(1,280.06)	0.00	3.3780	(8.9965)	0.0000	1	(5.6185)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,900)	1.9463	(8,425.58)	(7,590.44)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.6989)	0.0000	1	(1.6855)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(300)	1.9463	(648.12)	(583.88)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2076)	0.0000	1	(0.1297)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(1,100)	1.9463	(2,376.45)	(2,140.89)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7612)	0.0000	1	(0.4754)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(2,800)	1.9463	(6,049.13)	(5,449.55)	0.0000	4.3300	(1,280.06)	0.00	0.7276	(1.9377)	0.0000	1	(1.2101)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(3,800)	1.9463	(8,209.54)	(7,395.81)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6297)	0.0000	1	(1.6423)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(200)	1.9463	(432.08)	(389.25)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1384)	0.0000	1	(0.0864)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(14,500)	1.9463	(31,325.87)	(28,220.87)	0.0000	4.3300	(1,280.06)	0.00	3.7678	(10.0345)	0.0000	1	(6.2667)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(8,700)	1.9463	(18,795.52)	(16,932.52)	0.0000	4.3300	(1,280.06)	0.00	2.2607	(6.0207)	0.0000	1	(3.7600)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(400)	1.9463	(864.16)	(778.51)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2768)	0.0000	1	(0.1729)	02/07/2025
002439.ZK	01/13/2025	SDB3260123592	0	(100)	1.9463	(216.04)	(194.63)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0692)	0.0000	1	(0.0432)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,800)	1.9928	(8,209.54)	(7,572.65)	0.0000	4.3300	(1,280.06)	0.00	2.9623	(8.0779)	0.0000	3	(5.1156)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(6,100)	1.9928	(13,178.47)	(12,156.10)	0.0000	4.3300	(1,280.06)	0.00	4.7552	(12.9671)	0.0000	3	(8.2119)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(6,700)	1.9928	(14,474.71)	(13,351.78)	0.0000	4.3300	(1,280.06)	0.00	5.2230	(14.2425)	0.0000	3	(9.0196)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(4,200)	1.9928	(9,073.70)	(8,369.77)	0.0000	4.3300	(1,280.06)	0.00	3.2741	(8.9282)	0.0000	3	(5.6541)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(8,300)	1.9928	(17,931.36)	(16,540.26)	0.0000	4.3300	(1,280.06)	0.00	6.4702	(17.6437)	0.0000	3	(11.1735)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(14,200)	1.9928	(30,677.75)	(28,297.80)	0.0000	4.3300	(1,280.06)	0.00	11.0696	(30.1857)	0.0000	3	(19.1161)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,000)	1.9928	(6,481.22)	(5,978.41)	0.0000	4.3300	(1,280.06)	0.00	2.3386	(6.3773)	0.0000	3	(4.0386)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,100)	1.9928	(6,697.26)	(6,177.69)	0.0000	4.3300	(1,280.06)	0.00	2.4166	(6.5898)	0.0000	3	(4.1732)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(11,300)	1.9928	(24,412.58)	(22,518.67)	0.0000	4.3300	(1,280.06)	0.00	8.8089	(24.0210)	0.0000	3	(15.2121)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(8,100)	1.9928	(17,499.28)	(16,141.70)	0.0000	4.3300	(1,280.06)	0.00	6.3143	(17.2186)	0.0000	3	(10.9043)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(12,000)	1.9928	(25,924.86)	(23,913.64)	0.0000	4.3300	(1,280.06)	0.00	9.3546	(25.5090)	0.0000	3	(16.1545)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,800)	1.9928	(8,209.54)	(7,572.65)	0.0000	4.3300	(1,280.06)	0.00	2.9623	(8.0779)	0.0000	3	(5.1156)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(2,000)	1.9928	(4,320.81)	(3,985.61)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.2515)	0.0000	3	(2.6924)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(2,500)	1.9928	(5,401.01)	(4,982.01)	0.0000	4.3300	(1,280.06)	0.00	1.9489	(5.3144)	0.0000	3	(3.3655)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(24,600)	1.9928	(53,145.96)	(49,022.95)	0.0000	4.3300	(1,280.06)	0.00	19.1768	(52.2935)	0.0000	3	(33.1167)	02/07/2025
002439.ZK</																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/10/2025	SDB3260123592	0	(400)	1.9928	(864.16)	(797.12)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8503)	0.0000	3	(0.5385)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,700)	1.9928	(3,672.69)	(3,387.77)	0.0000	4.3300	(1,280.06)	0.00	1.3252	(3.6138)	0.0000	3	(2.2886)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(9,400)	1.9928	(20,307.81)	(18,732.35)	0.0000	4.3300	(1,280.06)	0.00	7.3277	(19.9821)	0.0000	3	(12.6543)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(400)	1.9928	(864.16)	(797.12)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8503)	0.0000	3	(0.5385)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,500)	1.9928	(3,240.61)	(2,989.20)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1886)	0.0000	3	(2.0193)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(7,600)	1.9928	(16,419.08)	(15,145.30)	0.0000	4.3300	(1,280.06)	0.00	5.9246	(16.1557)	0.0000	3	(10.2312)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,100)	1.9928	(2,376.45)	(2,192.08)	0.0000	4.3300	(1,280.06)	0.00	0.8575	(2.3383)	0.0000	3	(1.4808)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,000)	1.9928	(2,160.41)	(1,992.80)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1258)	0.0000	3	(1.3462)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,100)	1.9928	(2,376.45)	(2,192.08)	0.0000	4.3300	(1,280.06)	0.00	0.8575	(2.3383)	0.0000	3	(1.4808)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(4,500)	1.9928	(9,721.82)	(8,967.61)	0.0000	4.3300	(1,280.06)	0.00	3.5080	(9.5659)	0.0000	3	(6.0579)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(8,400)	1.9928	(18,147.40)	(16,739.55)	0.0000	4.3300	(1,280.06)	0.00	6.5482	(17.8563)	0.0000	3	(11.3081)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,000)	1.9928	(2,160.41)	(1,992.80)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1258)	0.0000	3	(1.3462)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,200)	1.9928	(2,592.49)	(2,391.36)	0.0000	4.3300	(1,280.06)	0.00	0.9355	(2.5509)	0.0000	3	(1.6154)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(18,100)	1.9928	(39,103.33)	(36,069.73)	0.0000	4.3300	(1,280.06)	0.00	14.1098	(38.4761)	0.0000	3	(24.3663)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,100)	1.9928	(2,376.45)	(2,192.08)	0.0000	4.3300	(1,280.06)	0.00	0.8575	(2.3383)	0.0000	3	(1.4808)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(8,300)	1.9928	(17,931.36)	(16,540.26)	0.0000	4.3300	(1,280.06)	0.00	6.4702	(17.6437)	0.0000	3	(11.1735)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(5,200)	1.9928	(11,234.11)	(10,362.58)	0.0000	4.3300	(1,280.06)	0.00	4.0536	(11.0539)	0.0000	3	(7.0003)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(4,700)	1.9928	(10,153.90)	(9,366.17)	0.0000	4.3300	(1,280.06)	0.00	3.6639	(9.9910)	0.0000	3	(6.3272)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(200)	1.9928	(432.08)	(398.56)	0.0000	4.3300	(1,280.06)	0.00	0.1559	(0.4252)	0.0000	3	(0.2692)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(5,800)	1.9928	(12,530.35)	(11,558.26)	0.0000	4.3300	(1,280.06)	0.00	4.5214	(12.3294)	0.0000	3	(7.8080)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(6,800)	1.9928	(14,690.75)	(13,551.06)	0.0000	4.3300	(1,280.06)	0.00	5.3009	(14.4551)	0.0000	3	(9.1542)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(2,200)	1.9928	(4,752.89)	(4,384.17)	0.0000	4.3300	(1,280.06)	0.00	1.7150	(4.6767)	0.0000	3	(2.9617)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(97,500)	1.9928	(210,639.49)	(194,298.29)	0.0000	4.3300	(1,280.06)	0.00	76.0057	(207.2609)	0.0000	3	(131.2551)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(10,800)	1.9928	(23,332.37)	(21,522.27)	0.0000	4.3300	(1,280.06)	0.00	8.4191	(22.9581)	0.0000	3	(14.5390)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,100)	1.9928	(6,697.26)	(6,177.69)	0.0000	4.3300	(1,280.06)	0.00	2.4166	(6.5898)	0.0000	3	(4.1732)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(2,200)	1.9928	(4,752.89)	(4,384.17)	0.0000	4.3300	(1,280.06)	0.00	1.7150	(4.6767)	0.0000	3	(2.9617)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,000)	1.9928	(6,481.22)	(5,978.41)	0.0000	4.3300	(1,280.06)	0.00	2.3386	(6.3773)	0.0000	3	(4.0386)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,300)	1.9928	(2,808.53)	(2,590.64)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.7635)	0.0000	3	(1.7501)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(4,200)	1.9928	(9,073.70)	(8,369.77)	0.0000	4.3300	(1,280.06)	0.00	3.2741	(8.9282)	0.0000	3	(5.6541)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(6,000)	1.9928	(12,962.43)	(11,956.82)	0.0000	4.3300	(1,280.06)	0.00	4.6773	(12.7545)	0.0000	3	(8.0772)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(10,100)	1.9928	(21,820.09)	(20,127.31)	0.0000	4.3300	(1,280.06)	0.00	7.8734	(21.4701)	0.0000	3	(13.5967)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(4,500)	1.9928	(9,721.82)	(8,967.61)	0.0000	4.3300	(1,280.06)	0.00	3.5080	(9.5659)	0.0000	3	(6.0579)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,700)	1.9928	(7,993.50)	(7,373.37)	0.0000	4.3300	(1,280.06)	0.00	2.8843	(7.8653)	0.0000	3	(4.9810)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,000)	1.9928	(6,481.22)	(5,978.41)	0.0000	4.3300	(1,280.06)	0.00	2.3386	(6.3773)	0.0000	3	(4.0386)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,100)	1.9928	(2,376.45)	(2,192.08)	0.0000	4.3300	(1,280.06)	0.00	0.8575	(2.3383)	0.0000	3	(1.4808)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(700)	1.9928	(1,512.28)	(1,394.96)	0.0000	4.3300	(1,280.06)	0.00	0.5457	(1.4880)	0.0000	3	(0.9423)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(13,000)	1.9928	(28,085.26)	(25,906.44)	0.0000	4.3300	(1,280.06)	0.00	10.1341	(27.6348)	0.0000	3	(17.5007)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,900)	1.9928	(8,425.58)	(7,771.93)	0.0000	4.3300	(1,280.06)	0.00	3.0402	(8.2904)	0.0000	3	(5.2502)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(300)	1.9928	(648.12)	(597.84)	0.0000	4.3300	(1,280.06)	0.00	0.2339	(0.6377)	0.0000	3	(0.4039)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(1,100)	1.9928	(2,376.45)	(2,192.08)	0.0000	4.3300	(1,280.06)	0.00	0.8575	(2.3383)	0.0000	3	(1.4808)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(2,800)	1.9928	(6,049.13)	(5,579.85)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(5.9521)	0.0000	3	(3.7694)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(3,800)	1.9928	(8,209.54)	(7,572.65)	0.0000	4.3300	(1,280.06)	0.00	2.9623	(8.0779)	0.0000	3	(5.1156)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(200)	1.9928	(432.08)	(398.56)	0.0000	4.3300	(1,280.06)	0.00	0.1559	(0.4252)	0.0000	3	(0.2692)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(14,500)	1.9928	(31,325.87)	(28,895.64)	0.0000	4.3300	(1,280.06)	0.00	11.3034	(30.8234)	0.0000	3	(19.5200)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(8,700)	1.9928	(18,795.52)	(17,337.39)	0.0000	4.3300	(1,280.06)	0.00	6.7821	(18.4940)	0.0000	3	(11.7120)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(400)	1.9928	(864.16)	(797.12)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8503)	0.0000	3	(0.5385)	02/07/2025
002439.ZK	01/10/2025	SDB3260123592	0	(100)	1.9928	(216.04)	(199.28)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2126)	0.0000	3	(0.1346)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,800)	1.9682	(8,209.54)	(7,479.14)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6594)	0.0000	1	(1.6719)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(6,100)	1.9682	(13,178.47)	(12,005.98)	0.0000	4.3300	(1,280.06)	0.00	1.5851	(4.2690)	0.0000	1	(2	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/09/2025	SDB3260123592	0	(6,700)	1.9682	(14,474.71)	(13,186.90)	0.0000	4.3300	(1,280.06)	0.00	1.7410	(4.6889)	0.0000	1	(2.9479)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(4,200)	1.9682	(9,073.70)	(8,266.41)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9393)	0.0000	1	(1.8479)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(8,300)	1.9682	(17,931.36)	(16,336.01)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.8086)	0.0000	1	(3.6519)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(14,200)	1.9682	(30,677.75)	(27,948.35)	0.0000	4.3300	(1,280.06)	0.00	3.6899	(9.9376)	0.0000	1	(6.2478)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,000)	1.9682	(6,481.22)	(5,904.58)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0995)	0.0000	1	(1.3200)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,100)	1.9682	(6,697.26)	(6,101.40)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1695)	0.0000	1	(1.3640)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(11,300)	1.9682	(24,412.58)	(22,240.59)	0.0000	4.3300	(1,280.06)	0.00	2.9363	(7.9081)	0.0000	1	(4.9718)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(8,100)	1.9682	(17,499.28)	(15,942.37)	0.0000	4.3300	(1,280.06)	0.00	2.1048	(5.6687)	0.0000	1	(3.5639)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(100)	1.9682	(216.04)	(196.82)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0700)	0.0000	1	(0.0440)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(12,000)	1.9682	(25,924.86)	(23,618.33)	0.0000	4.3300	(1,280.06)	0.00	3.1182	(8.3980)	0.0000	1	(5.2798)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,800)	1.9682	(8,209.54)	(7,479.14)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6594)	0.0000	1	(1.6719)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(2,000)	1.9682	(4,320.81)	(3,936.39)	0.0000	4.3300	(1,280.06)	0.00	0.5197	(1.3997)	0.0000	1	(0.8800)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(2,500)	1.9682	(5,401.01)	(4,920.48)	0.0000	4.3300	(1,280.06)	0.00	0.6496	(1.7496)	0.0000	1	(1.1000)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(24,600)	1.9682	(53,145.96)	(48,417.57)	0.0000	4.3300	(1,280.06)	0.00	6.3923	(17.2159)	0.0000	1	(10.8236)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(400)	1.9682	(864.16)	(787.28)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2799)	0.0000	1	(0.1760)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(400)	1.9682	(864.16)	(787.28)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2799)	0.0000	1	(0.1760)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,700)	1.9682	(3,672.69)	(3,345.93)	0.0000	4.3300	(1,280.06)	0.00	0.4417	(1.1897)	0.0000	1	(0.7480)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(9,400)	1.9682	(20,307.81)	(18,501.02)	0.0000	4.3300	(1,280.06)	0.00	2.4426	(6.5784)	0.0000	1	(4.1359)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(400)	1.9682	(864.16)	(787.28)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2799)	0.0000	1	(0.1760)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,500)	1.9682	(3,240.61)	(2,952.29)	0.0000	4.3300	(1,280.06)	0.00	0.3898	(1.0498)	0.0000	1	(0.6600)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(7,600)	1.9682	(16,419.08)	(14,958.27)	0.0000	4.3300	(1,280.06)	0.00	1.9749	(5.3187)	0.0000	1	(3.3439)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,100)	1.9682	(2,376.45)	(2,165.01)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7698)	0.0000	1	(0.4840)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,000)	1.9682	(2,160.41)	(1,968.19)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.6998)	0.0000	1	(0.4400)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,100)	1.9682	(2,376.45)	(2,165.01)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7698)	0.0000	1	(0.4840)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(4,500)	1.9682	(9,721.82)	(8,856.87)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1493)	0.0000	1	(1.9799)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(8,400)	1.9682	(18,147.40)	(16,532.83)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(5.8786)	0.0000	1	(3.6959)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,000)	1.9682	(2,160.41)	(1,968.19)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.6998)	0.0000	1	(0.4400)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,200)	1.9682	(2,592.49)	(2,361.83)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8398)	0.0000	1	(0.5280)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(18,100)	1.9682	(39,103.33)	(35,624.31)	0.0000	4.3300	(1,280.06)	0.00	4.7033	(12.6670)	0.0000	1	(7.9637)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,100)	1.9682	(2,376.45)	(2,165.01)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7698)	0.0000	1	(0.4840)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(8,300)	1.9682	(17,931.36)	(16,336.01)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.8086)	0.0000	1	(3.6519)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(5,200)	1.9682	(11,234.11)	(10,234.61)	0.0000	4.3300	(1,280.06)	0.00	1.3512	(3.6391)	0.0000	1	(2.2879)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(4,700)	1.9682	(10,153.90)	(9,250.51)	0.0000	4.3300	(1,280.06)	0.00	1.2213	(3.2892)	0.0000	1	(2.0679)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(200)	1.9682	(432.08)	(393.64)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1400)	0.0000	1	(0.0880)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(5,800)	1.9682	(12,530.35)	(11,415.53)	0.0000	4.3300	(1,280.06)	0.00	1.5071	(4.0590)	0.0000	1	(2.5519)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(6,800)	1.9682	(14,690.75)	(13,383.72)	0.0000	4.3300	(1,280.06)	0.00	1.7670	(4.7589)	0.0000	1	(2.9919)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(2,200)	1.9682	(4,752.89)	(4,330.03)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5396)	0.0000	1	(0.9680)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(97,500)	1.9682	(210,639.49)	(191,898.92)	0.0000	4.3300	(1,280.06)	0.00	25.3352	(68.2338)	0.0000	1	(42.8986)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(10,800)	1.9682	(23,332.37)	(21,256.50)	0.0000	4.3300	(1,280.06)	0.00	2.8064	(7.5582)	0.0000	1	(4.7518)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(100)	1.9682	(216.04)	(196.82)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0700)	0.0000	1	(0.0440)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,100)	1.9682	(6,697.26)	(6,101.40)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1695)	0.0000	1	(1.3640)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(2,200)	1.9682	(4,752.89)	(4,330.03)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5396)	0.0000	1	(0.9680)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(100)	1.9682	(216.04)	(196.82)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0700)	0.0000	1	(0.0440)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,000)	1.9682	(6,481.22)	(5,904.58)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0995)	0.0000	1	(1.3200)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,300)	1.9682	(2,808.53)	(2,558.65)	0.0000	4.3300	(1,280.06)	0.00	0.3378	(0.9098)	0.0000	1	(0.5720)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(4,200)	1.9682	(9,073.70)	(8,266.41)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9393)	0.0000	1	(1.8479)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(6,000)	1.9682	(12,962.43)	(11,809.16)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.1990)	0.0000	1	(2.6399)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(10,100)	1.9682	(21,820.09)	(19,878.76)	0.0000	4.3300	(1,280.06)	0.00	2.6245	(7.0683)	0.0000	1	(4.4439)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(100)	1.9682	(216.04)	(196.82)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0700)	0.0000	1	(0.0440)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(4,500)	1.9682	(9,721.82)	(8,856.87)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1493)	0.0000	1	(1.9799)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,700)	1.9682	(7,993.50)	(7,282.32)	0.0000	4.3300	(1,280.06)	0.00	0.9614	(2.5894)	0.0000	1	(1.6279)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,000)	1.9682	(6,481.22)	(5,904.58)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.0995)	0.0000	1	(1.3200)	02/07/2025
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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/09/2025	SDB3260123592	0	(700)	1.9682	(1,512.28)	(1,377.74)	0.0000	4.3300	(1,280.06)	0.00	0.1819	(0.4899)	0.0000	1	(0.3080)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(13,000)	1.9682	(28,085.26)	(25,586.52)	0.0000	4.3300	(1,280.06)	0.00	3.3780	(9.0978)	0.0000	1	(5.7198)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,900)	1.9682	(8,425.58)	(7,675.96)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.7294)	0.0000	1	(1.7159)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(300)	1.9682	(648.12)	(590.46)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2100)	0.0000	1	(0.1320)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(1,100)	1.9682	(2,376.45)	(2,165.01)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7698)	0.0000	1	(0.4840)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(2,800)	1.9682	(6,049.13)	(5,510.94)	0.0000	4.3300	(1,280.06)	0.00	0.7276	(1.9595)	0.0000	1	(1.2320)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(3,800)	1.9682	(8,209.54)	(7,479.14)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6594)	0.0000	1	(1.6719)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(200)	1.9682	(432.08)	(393.64)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1400)	0.0000	1	(0.0880)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(14,500)	1.9682	(31,325.87)	(28,538.81)	0.0000	4.3300	(1,280.06)	0.00	3.7678	(10.1476)	0.0000	1	(6.3798)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(8,700)	1.9682	(18,795.52)	(17,123.29)	0.0000	4.3300	(1,280.06)	0.00	2.2607	(6.0886)	0.0000	1	(3.8279)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(400)	1.9682	(864.16)	(787.28)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2799)	0.0000	1	(0.1760)	02/07/2025
002439.ZK	01/09/2025	SDB3260123592	0	(100)	1.9682	(216.04)	(196.82)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0700)	0.0000	1	(0.0440)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,800)	1.9793	(8,209.54)	(7,521.32)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6744)	0.0000	1	(1.6869)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(6,100)	1.9793	(13,178.47)	(12,073.69)	0.0000	4.3300	(1,280.06)	0.00	1.5851	(4.2931)	0.0000	1	(2.7080)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(6,700)	1.9793	(14,474.71)	(13,261.27)	0.0000	4.3300	(1,280.06)	0.00	1.7410	(4.7153)	0.0000	1	(2.9743)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(4,200)	1.9793	(9,073.70)	(8,313.03)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9559)	0.0000	1	(1.8645)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(8,300)	1.9793	(17,931.36)	(16,428.14)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.8414)	0.0000	1	(3.6846)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(14,200)	1.9793	(30,677.75)	(28,105.97)	0.0000	4.3300	(1,280.06)	0.00	3.6899	(9.9937)	0.0000	1	(6.3038)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,000)	1.9793	(6,481.22)	(5,937.88)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1113)	0.0000	1	(1.3318)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,100)	1.9793	(6,697.26)	(6,135.81)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1817)	0.0000	1	(1.3762)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(11,300)	1.9793	(24,412.58)	(22,366.02)	0.0000	4.3300	(1,280.06)	0.00	2.9363	(7.9527)	0.0000	1	(5.0164)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(8,100)	1.9793	(17,499.28)	(16,032.28)	0.0000	4.3300	(1,280.06)	0.00	2.1048	(5.7006)	0.0000	1	(3.5958)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(12,000)	1.9793	(25,924.86)	(23,751.53)	0.0000	4.3300	(1,280.06)	0.00	3.1182	(8.4454)	0.0000	1	(5.3272)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,800)	1.9793	(8,209.54)	(7,521.32)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6744)	0.0000	1	(1.6869)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(2,000)	1.9793	(4,320.81)	(3,958.59)	0.0000	4.3300	(1,280.06)	0.00	0.5197	(1.4076)	0.0000	1	(0.8879)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(2,500)	1.9793	(5,401.01)	(4,948.24)	0.0000	4.3300	(1,280.06)	0.00	0.6496	(1.7595)	0.0000	1	(1.0988)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(24,600)	1.9793	(53,145.96)	(48,690.63)	0.0000	4.3300	(1,280.06)	0.00	6.3923	(17.3130)	0.0000	1	(10.9207)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(400)	1.9793	(864.16)	(791.72)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2815)	0.0000	1	(0.1776)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(400)	1.9793	(864.16)	(791.72)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2815)	0.0000	1	(0.1776)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,700)	1.9793	(3,672.69)	(3,364.80)	0.0000	4.3300	(1,280.06)	0.00	0.4417	(1.1964)	0.0000	1	(0.7547)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(9,400)	1.9793	(20,307.81)	(18,605.36)	0.0000	4.3300	(1,280.06)	0.00	2.4426	(6.6155)	0.0000	1	(4.1730)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(400)	1.9793	(864.16)	(791.72)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2815)	0.0000	1	(0.1776)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,500)	1.9793	(3,240.61)	(2,968.94)	0.0000	4.3300	(1,280.06)	0.00	0.3898	(1.0557)	0.0000	1	(0.6659)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(7,600)	1.9793	(16,419.08)	(15,042.63)	0.0000	4.3300	(1,280.06)	0.00	1.9749	(5.3487)	0.0000	1	(3.3739)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,100)	1.9793	(2,376.45)	(2,177.22)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7742)	0.0000	1	(0.4883)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,000)	1.9793	(2,160.41)	(1,979.29)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.7038)	0.0000	1	(0.4439)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,100)	1.9793	(2,376.45)	(2,177.22)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7742)	0.0000	1	(0.4883)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(4,500)	1.9793	(9,721.82)	(8,906.82)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1670)	0.0000	1	(1.9977)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(8,400)	1.9793	(18,147.40)	(16,626.07)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(5.9118)	0.0000	1	(3.7290)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,000)	1.9793	(2,160.41)	(1,979.29)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.7038)	0.0000	1	(0.4439)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,200)	1.9793	(2,592.49)	(2,375.15)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8445)	0.0000	1	(0.5327)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(18,100)	1.9793	(39,103.33)	(35,825.22)	0.0000	4.3300	(1,280.06)	0.00	4.7033	(12.7384)	0.0000	1	(8.0352)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,100)	1.9793	(2,376.45)	(2,177.22)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7742)	0.0000	1	(0.4883)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(8,300)	1.9793	(17,931.36)	(16,428.14)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(5.8414)	0.0000	1	(3.6846)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(5,200)	1.9793	(11,234.11)	(10,292.33)	0.0000	4.3300	(1,280.06)	0.00	1.3512	(3.6597)	0.0000	1	(2.3084)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(4,700)	1.9793	(10,153.90)	(9,302.68)	0.0000	4.3300	(1,280.06)	0.00	1.2213	(3.3078)	0.0000	1	(2.0865)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(200)	1.9793	(432.08)	(395.86)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1408)	0.0000	1	(0.0888)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(5,800)	1.9793	(12,530.35)	(11,479.91)	0.0000	4.3300	(1,280.06)	0.00	1.5071	(4.0819)	0.0000	1	(2.5748)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(6,800)	1.9793	(14,690.75)	(13,459.20)	0.0000	4.3300	(1,280.06)	0.00	1.7670	(4.7857)	0.0000	1	(3.0187)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(2,200)	1.9793	(4,752.89)	(4,354.45)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5483)	0.0000	1	(0.9767)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/08/2025	SDB3260123592	0	(10,800)	1.9793	(23,332.37)	(21,376.38)	0.0000	4.3300	(1,280.06)	0.00	2.8064	(7.6008)	0.0000	1	(4.7945)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,100)	1.9793	(6,697.26)	(6,135.81)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.1817)	0.0000	1	(1.3762)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(2,200)	1.9793	(4,752.89)	(4,354.45)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.5483)	0.0000	1	(0.9767)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,000)	1.9793	(6,481.22)	(5,937.88)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1113)	0.0000	1	(1.3318)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,300)	1.9793	(2,808.53)	(2,573.08)	0.0000	4.3300	(1,280.06)	0.00	0.3378	(0.9149)	0.0000	1	(0.5771)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(4,200)	1.9793	(9,073.70)	(8,313.03)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(2.9559)	0.0000	1	(1.8645)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(6,000)	1.9793	(12,962.43)	(11,875.76)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.2227)	0.0000	1	(2.6636)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(10,100)	1.9793	(21,820.09)	(19,990.87)	0.0000	4.3300	(1,280.06)	0.00	2.6245	(7.1082)	0.0000	1	(4.4837)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(4,500)	1.9793	(9,721.82)	(8,906.82)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.1670)	0.0000	1	(1.9977)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,700)	1.9793	(7,993.50)	(7,323.39)	0.0000	4.3300	(1,280.06)	0.00	0.9614	(2.6040)	0.0000	1	(1.6425)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,000)	1.9793	(6,481.22)	(5,937.88)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1113)	0.0000	1	(1.3318)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,100)	1.9793	(2,376.45)	(2,177.22)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7742)	0.0000	1	(0.4883)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(700)	1.9793	(1,512.28)	(1,385.51)	0.0000	4.3300	(1,280.06)	0.00	0.1819	(0.4926)	0.0000	1	(0.3108)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(13,000)	1.9793	(28,085.26)	(25,730.82)	0.0000	4.3300	(1,280.06)	0.00	3.3780	(9.1491)	0.0000	1	(5.7711)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,900)	1.9793	(8,425.58)	(7,719.25)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.7447)	0.0000	1	(1.7313)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(300)	1.9793	(648.12)	(593.79)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2111)	0.0000	1	(0.1332)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(1,100)	1.9793	(2,376.45)	(2,177.22)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.7742)	0.0000	1	(0.4883)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(2,800)	1.9793	(6,049.13)	(5,542.02)	0.0000	4.3300	(1,280.06)	0.00	0.7276	(1.9706)	0.0000	1	(1.2430)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(3,800)	1.9793	(8,209.54)	(7,521.32)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.6744)	0.0000	1	(1.6869)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(200)	1.9793	(432.08)	(395.86)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1408)	0.0000	1	(0.0888)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(14,500)	1.9793	(31,325.87)	(28,699.76)	0.0000	4.3300	(1,280.06)	0.00	3.7678	(10.2048)	0.0000	1	(6.4370)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(8,700)	1.9793	(18,795.52)	(17,219.86)	0.0000	4.3300	(1,280.06)	0.00	2.2607	(6.1229)	0.0000	1	(3.8622)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(400)	1.9793	(864.16)	(791.72)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2815)	0.0000	1	(0.1776)	02/07/2025
002439.ZK	01/08/2025	SDB3260123592	0	(100)	1.9793	(216.04)	(197.93)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0704)	0.0000	1	(0.0444)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,800)	2.0551	(8,209.54)	(7,809.52)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.7768)	0.0000	1	(1.7894)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(6,100)	2.0551	(13,178.47)	(12,536.33)	0.0000	4.3300	(1,280.06)	0.00	1.5851	(4.4576)	0.0000	1	(2.8725)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(6,700)	2.0551	(14,474.71)	(13,769.41)	0.0000	4.3300	(1,280.06)	0.00	1.7410	(4.8960)	0.0000	1	(3.1550)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(4,200)	2.0551	(9,073.70)	(8,631.57)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(3.0691)	0.0000	1	(1.9778)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(8,300)	2.0551	(17,931.36)	(17,057.63)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(6.0652)	0.0000	1	(3.9085)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(14,200)	2.0551	(30,677.75)	(29,182.93)	0.0000	4.3300	(1,280.06)	0.00	3.6899	(10.3766)	0.0000	1	(6.6868)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,000)	2.0551	(6,481.22)	(6,165.41)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1922)	0.0000	1	(1.4127)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,100)	2.0551	(6,697.26)	(6,370.92)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.2653)	0.0000	1	(1.4598)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(11,300)	2.0551	(24,412.58)	(23,223.04)	0.0000	4.3300	(1,280.06)	0.00	2.9363	(8.2575)	0.0000	1	(5.3212)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(8,100)	2.0551	(17,499.28)	(16,646.60)	0.0000	4.3300	(1,280.06)	0.00	2.1048	(5.9191)	0.0000	1	(3.8143)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(12,000)	2.0551	(25,924.86)	(24,661.63)	0.0000	4.3300	(1,280.06)	0.00	3.1182	(8.7690)	0.0000	1	(5.6508)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,800)	2.0551	(8,209.54)	(7,809.52)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.7768)	0.0000	1	(1.7894)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(2,000)	2.0551	(4,320.81)	(4,110.27)	0.0000	4.3300	(1,280.06)	0.00	0.5197	(1.4615)	0.0000	1	(0.9418)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(2,500)	2.0551	(5,401.01)	(5,137.84)	0.0000	4.3300	(1,280.06)	0.00	0.6496	(1.8269)	0.0000	1	(1.1772)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(24,600)	2.0551	(53,145.96)	(50,556.35)	0.0000	4.3300	(1,280.06)	0.00	6.3923	(17.9764)	0.0000	1	(11.5841)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(400)	2.0551	(864.16)	(822.05)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2923)	0.0000	1	(0.1884)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(400)	2.0551	(864.16)	(822.05)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2923)	0.0000	1	(0.1884)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,700)	2.0551	(3,672.69)	(3,493.73)	0.0000	4.3300	(1,280.06)	0.00	0.4417	(1.2423)	0.0000	1	(0.8005)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(9,400)	2.0551	(20,307.81)	(19,318.28)	0.0000	4.3300	(1,280.06)	0.00	2.4426	(6.8690)	0.0000	1	(4.4265)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(400)	2.0551	(864.16)	(822.05)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2923)	0.0000	1	(0.1884)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,500)	2.0551	(3,240.61)	(3,082.70)	0.0000	4.3300	(1,280.06)	0.00	0.3898	(1.0961)	0.0000	1	(0.7063)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(7,600)	2.0551	(16,419.08)	(15,619.03)	0.0000	4.3300	(1,280.06)	0.00	1.9749	(5.5537)	0.0000	1	(3.5788)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,100)	2.0551	(2,376.45)	(2,260.65)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8038)	0.0000	1	(0.5180)	02/07/2025
002439.ZK																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/07/2025	SDB3260123592	0	(1,100)	2.0551	(2,376.45)	(2,260.65)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8038)	0.0000	1	(0.5180)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(4,500)	2.0551	(9,721.82)	(9,248.11)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.2884)	0.0000	1	(2.1190)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(8,400)	2.0551	(18,147.40)	(17,263.14)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(6.1383)	0.0000	1	(3.9556)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,000)	2.0551	(2,160.41)	(2,055.14)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.7307)	0.0000	1	(0.4709)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,200)	2.0551	(2,592.49)	(2,466.16)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.8769)	0.0000	1	(0.5651)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(18,100)	2.0551	(39,103.33)	(37,197.96)	0.0000	4.3300	(1,280.06)	0.00	4.7033	(13.2265)	0.0000	1	(8.5233)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,100)	2.0551	(2,376.45)	(2,260.65)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8038)	0.0000	1	(0.5180)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(8,300)	2.0551	(17,931.36)	(17,057.63)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(6.0652)	0.0000	1	(3.9085)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(5,200)	2.0551	(11,234.11)	(10,686.71)	0.0000	4.3300	(1,280.06)	0.00	1.3512	(3.7999)	0.0000	1	(2.4487)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(4,700)	2.0551	(10,153.90)	(9,659.14)	0.0000	4.3300	(1,280.06)	0.00	1.2213	(3.4345)	0.0000	1	(2.2132)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(200)	2.0551	(432.08)	(411.03)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1461)	0.0000	1	(0.0942)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(5,800)	2.0551	(12,530.35)	(11,919.79)	0.0000	4.3300	(1,280.06)	0.00	1.5071	(4.2383)	0.0000	1	(2.7312)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(6,800)	2.0551	(14,690.75)	(13,974.92)	0.0000	4.3300	(1,280.06)	0.00	1.7670	(4.9691)	0.0000	1	(3.2021)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(2,200)	2.0551	(4,752.89)	(4,521.30)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.6076)	0.0000	1	(1.0360)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(97,500)	2.0551	(210,639.49)	(200,375.76)	0.0000	4.3300	(1,280.06)	0.00	25.3352	(71.2479)	0.0000	1	(45.9127)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(10,800)	2.0551	(23,332.37)	(22,195.47)	0.0000	4.3300	(1,280.06)	0.00	2.8064	(7.8921)	0.0000	1	(5.0857)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,100)	2.0551	(6,697.26)	(6,370.92)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.2653)	0.0000	1	(1.4598)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(2,200)	2.0551	(4,752.89)	(4,521.30)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.6076)	0.0000	1	(1.0360)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,000)	2.0551	(6,481.22)	(6,165.41)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1922)	0.0000	1	(1.4127)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,300)	2.0551	(2,808.53)	(2,671.68)	0.0000	4.3300	(1,280.06)	0.00	0.3378	(0.9500)	0.0000	1	(0.6122)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(4,200)	2.0551	(9,073.70)	(8,631.57)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(3.0691)	0.0000	1	(1.9778)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(6,000)	2.0551	(12,962.43)	(12,330.82)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.3845)	0.0000	1	(2.8254)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(10,100)	2.0551	(21,820.09)	(20,756.87)	0.0000	4.3300	(1,280.06)	0.00	2.6245	(7.3806)	0.0000	1	(4.7561)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(4,500)	2.0551	(9,721.82)	(9,248.11)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.2884)	0.0000	1	(2.1190)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,700)	2.0551	(7,993.50)	(7,604.00)	0.0000	4.3300	(1,280.06)	0.00	0.9614	(2.7038)	0.0000	1	(1.7423)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,000)	2.0551	(6,481.22)	(6,165.41)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.1922)	0.0000	1	(1.4127)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,100)	2.0551	(2,376.45)	(2,260.65)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8038)	0.0000	1	(0.5180)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(700)	2.0551	(1,512.28)	(1,438.60)	0.0000	4.3300	(1,280.06)	0.00	0.1819	(0.5115)	0.0000	1	(0.3296)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(13,000)	2.0551	(28,085.26)	(26,716.77)	0.0000	4.3300	(1,280.06)	0.00	3.3780	(9.4997)	0.0000	1	(6.1217)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,900)	2.0551	(8,425.58)	(8,015.03)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.8499)	0.0000	1	(1.8365)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(300)	2.0551	(648.12)	(616.54)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2192)	0.0000	1	(0.1413)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(1,100)	2.0551	(2,376.45)	(2,260.65)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8038)	0.0000	1	(0.5180)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(2,800)	2.0551	(6,049.13)	(5,754.38)	0.0000	4.3300	(1,280.06)	0.00	0.7276	(2.0461)	0.0000	1	(1.3185)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(3,800)	2.0551	(8,209.54)	(7,809.52)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.7768)	0.0000	1	(1.7894)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(200)	2.0551	(432.08)	(411.03)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1461)	0.0000	1	(0.0942)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(14,500)	2.0551	(31,325.87)	(29,799.47)	0.0000	4.3300	(1,280.06)	0.00	3.7678	(10.5958)	0.0000	1	(6.8280)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(8,700)	2.0551	(18,795.52)	(17,879.68)	0.0000	4.3300	(1,280.06)	0.00	2.2607	(6.3575)	0.0000	1	(4.0968)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(400)	2.0551	(864.16)	(822.05)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.2923)	0.0000	1	(0.1884)	02/07/2025
002439.ZK	01/07/2025	SDB3260123592	0	(100)	2.0551	(216.04)	(205.51)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0731)	0.0000	1	(0.0471)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,800)	2.1604	(8,209.54)	(8,209.54)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.9191)	0.0000	1	(1.9317)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(6,100)	2.1604	(13,178.47)	(13,178.47)	0.0000	4.3300	(1,280.06)	0.00	1.5851	(4.6859)	0.0000	1	(3.1008)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(6,700)	2.1604	(14,474.71)	(14,474.71)	0.0000	4.3300	(1,280.06)	0.00	1.7410	(5.1468)	0.0000	1	(3.4058)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(4,200)	2.1604	(9,073.70)	(9,073.70)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(3.2264)	0.0000	1	(2.1350)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(8,300)	2.1604	(17,931.36)	(17,931.36)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(6.3759)	0.0000	1	(4.2191)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(14,200)	2.1604	(30,677.75)	(30,677.75)	0.0000	4.3300	(1,280.06)	0.00	3.6899	(10.9081)	0.0000	1	(7.2183)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,000)	2.1604	(6,481.22)	(6,481.22)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.3045)	0.0000	1	(1.5250)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,100)	2.1604	(6,697.26)	(6,697.26)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.3814)	0.0000	1	(1.5758)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(11,300)	2.1604	(24,412.58)	(24,412.58)	0.0000	4.3300	(1,280.06)	0.00	2.9363	(8.6804)	0.0000	1	(5.7441)	02/07/2025
002439.ZK	01/06/20																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(12,000)	2.1604	(25,924.86)	(25,924.86)	0.0000	4.3300	(1,280.06)	0.00	3.1182	(9.2181)	0.0000	1	(6.1000)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,800)	2.1604	(8,209.54)	(8,209.54)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.9191)	0.0000	1	(1.9317)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(2,000)	2.1604	(4,320.81)	(4,320.81)	0.0000	4.3300	(1,280.06)	0.00	0.5197	(1.5364)	0.0000	1	(1.0167)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(2,500)	2.1604	(5,401.01)	(5,401.01)	0.0000	4.3300	(1,280.06)	0.00	0.6496	(1.9204)	0.0000	1	(1.2708)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(24,600)	2.1604	(53,145.96)	(53,145.96)	0.0000	4.3300	(1,280.06)	0.00	6.3923	(18.8972)	0.0000	1	(12.5049)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(400)	2.1604	(864.16)	(864.16)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.3073)	0.0000	1	(0.2033)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(400)	2.1604	(864.16)	(864.16)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.3073)	0.0000	1	(0.2033)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,700)	2.1604	(3,672.69)	(3,672.69)	0.0000	4.3300	(1,280.06)	0.00	0.4417	(1.3059)	0.0000	1	(0.8642)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(9,400)	2.1604	(20,307.81)	(20,307.81)	0.0000	4.3300	(1,280.06)	0.00	2.4426	(7.2209)	0.0000	1	(4.7783)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(400)	2.1604	(864.16)	(864.16)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.3073)	0.0000	1	(0.2033)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,500)	2.1604	(3,240.61)	(3,240.61)	0.0000	4.3300	(1,280.06)	0.00	0.3898	(1.1523)	0.0000	1	(0.7625)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(7,600)	2.1604	(16,419.08)	(16,419.08)	0.0000	4.3300	(1,280.06)	0.00	1.9749	(5.8382)	0.0000	1	(3.8633)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,100)	2.1604	(2,376.45)	(2,376.45)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8450)	0.0000	1	(0.5592)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,000)	2.1604	(2,160.41)	(2,160.41)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.7682)	0.0000	1	(0.5083)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,100)	2.1604	(2,376.45)	(2,376.45)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8450)	0.0000	1	(0.5592)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(4,500)	2.1604	(9,721.82)	(9,721.82)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.4568)	0.0000	1	(2.2875)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(8,400)	2.1604	(18,147.40)	(18,147.40)	0.0000	4.3300	(1,280.06)	0.00	2.1827	(6.4527)	0.0000	1	(4.2700)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,000)	2.1604	(2,160.41)	(2,160.41)	0.0000	4.3300	(1,280.06)	0.00	0.2598	(0.7682)	0.0000	1	(0.5083)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,200)	2.1604	(2,592.49)	(2,592.49)	0.0000	4.3300	(1,280.06)	0.00	0.3118	(0.9218)	0.0000	1	(0.6100)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(18,100)	2.1604	(39,103.33)	(39,103.33)	0.0000	4.3300	(1,280.06)	0.00	4.7033	(13.9040)	0.0000	1	(9.2008)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,100)	2.1604	(2,376.45)	(2,376.45)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8450)	0.0000	1	(0.5592)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(8,300)	2.1604	(17,931.36)	(17,931.36)	0.0000	4.3300	(1,280.06)	0.00	2.1567	(6.3759)	0.0000	1	(4.2191)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(5,200)	2.1604	(11,234.11)	(11,234.11)	0.0000	4.3300	(1,280.06)	0.00	1.3512	(3.9945)	0.0000	1	(2.6433)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(4,700)	2.1604	(10,153.90)	(10,153.90)	0.0000	4.3300	(1,280.06)	0.00	1.2213	(3.6104)	0.0000	1	(2.3892)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(200)	2.1604	(432.08)	(432.08)	0.0000	4.3300	(1,280.06)	0.00	0.0520	(0.1536)	0.0000	1	(0.1017)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(5,800)	2.1604	(12,530.35)	(12,530.35)	0.0000	4.3300	(1,280.06)	0.00	1.5071	(4.4554)	0.0000	1	(2.9483)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(6,800)	2.1604	(14,690.75)	(14,690.75)	0.0000	4.3300	(1,280.06)	0.00	1.7670	(5.2236)	0.0000	1	(3.4566)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(2,200)	2.1604	(4,752.89)	(4,752.89)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.6900)	0.0000	1	(1.1183)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(97,500)	2.1604	(210,639.49)	(210,639.49)	0.0000	4.3300	(1,280.06)	0.00	25.3352	(74.8974)	0.0000	1	(49.5622)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(10,800)	2.1604	(23,332.37)	(23,332.37)	0.0000	4.3300	(1,280.06)	0.00	2.8064	(8.2963)	0.0000	1	(5.4900)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,100)	2.1604	(6,697.26)	(6,697.26)	0.0000	4.3300	(1,280.06)	0.00	0.8055	(2.3814)	0.0000	1	(1.5758)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(2,200)	2.1604	(4,752.89)	(4,752.89)	0.0000	4.3300	(1,280.06)	0.00	0.5717	(1.6900)	0.0000	1	(1.1183)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,000)	2.1604	(6,481.22)	(6,481.22)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.3045)	0.0000	1	(1.5250)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,300)	2.1604	(2,808.53)	(2,808.53)	0.0000	4.3300	(1,280.06)	0.00	0.3378	(0.9986)	0.0000	1	(0.6608)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(4,200)	2.1604	(9,073.70)	(9,073.70)	0.0000	4.3300	(1,280.06)	0.00	1.0914	(3.2264)	0.0000	1	(2.1350)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(6,000)	2.1604	(12,962.43)	(12,962.43)	0.0000	4.3300	(1,280.06)	0.00	1.5591	(4.6091)	0.0000	1	(3.0500)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(10,100)	2.1604	(21,820.09)	(21,820.09)	0.0000	4.3300	(1,280.06)	0.00	2.6245	(7.7586)	0.0000	1	(5.1341)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(4,500)	2.1604	(9,721.82)	(9,721.82)	0.0000	4.3300	(1,280.06)	0.00	1.1693	(3.4568)	0.0000	1	(2.2875)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,700)	2.1604	(7,993.50)	(7,993.50)	0.0000	4.3300	(1,280.06)	0.00	0.9614	(2.8423)	0.0000	1	(1.8808)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,000)	2.1604	(6,481.22)	(6,481.22)	0.0000	4.3300	(1,280.06)	0.00	0.7795	(2.3045)	0.0000	1	(1.5250)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,100)	2.1604	(2,376.45)	(2,376.45)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8450)	0.0000	1	(0.5592)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(700)	2.1604	(1,512.28)	(1,512.28)	0.0000	4.3300	(1,280.06)	0.00	0.1819	(0.5377)	0.0000	1	(0.3558)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(13,000)	2.1604	(28,085.26)	(28,085.26)	0.0000	4.3300	(1,280.06)	0.00	3.3780	(9.9863)	0.0000	1	(6.6083)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,900)	2.1604	(8,425.58)	(8,425.58)	0.0000	4.3300	(1,280.06)	0.00	1.0134	(2.9959)	0.0000	1	(1.9825)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(300)	2.1604	(648.12)	(648.12)	0.0000	4.3300	(1,280.06)	0.00	0.0780	(0.2305)	0.0000	1	(0.1525)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(1,100)	2.1604	(2,376.45)	(2,376.45)	0.0000	4.3300	(1,280.06)	0.00	0.2858	(0.8450)	0.0000	1	(0.5592)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(2,800)	2.1604	(6,049.13)	(6,049.13)	0.0000	4.3300	(1,280.06)	0.00	0.7276	(2.1509)	0.0000	1	(1.4233)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(3,800)	2.1604	(8,209.54)	(8,209.54)	0.0000	4.3300	(1,280.06)	0.00	0.9874	(2.9191)	0.0000	1	(1.9317)	02/07/2025</

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002439.ZK	01/06/2025	SDB3260123592	0	(14,500)	2.1604	(31,325.87)	(31,325.87)	0.0000	4.3300	(1,280.06)	0.00	3.7678	(11.1386)	0.0000	1	(7.3708)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(8,700)	2.1604	(18,795.52)	(18,795.52)	0.0000	4.3300	(1,280.06)	0.00	2.2607	(6.6832)	0.0000	1	(4.4225)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(400)	2.1604	(864.16)	(864.16)	0.0000	4.3300	(1,280.06)	0.00	0.1039	(0.3073)	0.0000	1	(0.2033)	02/07/2025
002439.ZK	01/06/2025	SDB3260123592	0	(100)	2.1604	(216.04)	(216.04)	0.0000	4.3300	(1,280.06)	0.00	0.0260	(0.0768)	0.0000	1	(0.0508)	02/07/2025
TOTAL VENUSTECH GROUP INC CMN CLASS A SERIES NORTHBOUND												1,305.0890	(3,558.4774)	0.0000	(2,253.3884)		
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688521.SH	01/17/2025	SDB3262681183	0	(200)	6.9977	(1,319.55)	(1,399.55)	0.0000	4.3300	(1,767.36)	0.00	0.1587	(0.6871)	0.0000	1	(0.5284)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(1,700)	6.9977	(11,169.09)	(11,896.17)	0.0000	4.3300	(1,767.36)	0.00	1.3434	(5.8402)	0.0000	1	(4.4968)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(500)	6.9977	(3,499.22)	(3,498.87)	0.0000	4.3300	(1,767.36)	0.00	0.4209	(1.7177)	0.0000	1	(1.2968)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(1,200)	6.9977	(8,591.91)	(8,397.30)	0.0000	4.3300	(1,767.36)	0.00	1.0334	(4.1225)	0.0000	1	(3.0891)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(4,027)	6.9977	(28,833.03)	(28,179.93)	0.0000	4.3300	(1,767.36)	0.00	3.4680	(13.8345)	0.0000	1	(10.3665)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(473)	6.9977	(3,386.65)	(3,309.93)	0.0000	4.3300	(1,767.36)	0.00	0.4073	(1.6250)	0.0000	1	(1.2176)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(3,500)	6.9977	(25,059.74)	(24,492.11)	0.0000	4.3300	(1,767.36)	0.00	3.0141	(12.0240)	0.0000	1	(9.0099)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(978)	6.9977	(7,002.41)	(6,843.80)	0.0000	4.3300	(1,767.36)	0.00	0.8422	(3.3599)	0.0000	1	(2.5176)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(1,222)	6.9977	(8,749.43)	(8,551.25)	0.0000	4.3300	(1,767.36)	0.00	1.0524	(4.1981)	0.0000	1	(3.1457)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(200)	6.9977	(1,431.99)	(1,399.55)	0.0000	4.3300	(1,767.36)	0.00	0.1722	(0.6871)	0.0000	1	(0.5149)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(983)	6.9977	(7,038.21)	(6,878.79)	0.0000	4.3300	(1,767.36)	0.00	0.8465	(3.3770)	0.0000	1	(2.5305)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(699)	6.9977	(5,004.79)	(4,891.43)	0.0000	4.3300	(1,767.36)	0.00	0.6020	(2.4014)	0.0000	1	(1.7994)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(401)	6.9977	(2,871.13)	(2,806.10)	0.0000	4.3300	(1,767.36)	0.00	0.3453	(1.3776)	0.0000	1	(1.0323)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(2,021)	6.9977	(14,470.21)	(14,142.45)	0.0000	4.3300	(1,767.36)	0.00	1.7404	(6.9430)	0.0000	1	(5.2026)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(16,279)	6.9977	(116,556.45)	(113,916.32)	0.0000	4.3300	(1,767.36)	0.00	14.0192	(55.9254)	0.0000	1	(41.9063)	02/07/2025
688521.SH	01/17/2025	SDB3262681183	0	(83)	6.9977	(594.27)	(580.81)	0.0000	4.3300	(1,767.36)	0.00	0.0715	(0.2851)	0.0000	1	(0.2137)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(200)	6.5911	(1,319.55)	(1,318.21)	0.0000	4.3300	(1,767.36)	0.00	0.1587	(0.6472)	0.0000	1	(0.4884)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(1,700)	6.5911	(11,169.09)	(11,204.80)	0.0000	4.3300	(1,767.36)	0.00	1.3434	(5.5008)	0.0000	1	(4.1574)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(500)	6.5911	(3,499.22)	(3,295.53)	0.0000	4.3300	(1,767.36)	0.00	0.4209	(1.6179)	0.0000	1	(1.1970)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(1,200)	6.5911	(8,591.91)	(7,909.27)	0.0000	4.3300	(1,767.36)	0.00	1.0334	(3.8829)	0.0000	1	(2.8495)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(4,027)	6.5911	(28,833.03)	(26,542.20)	0.0000	4.3300	(1,767.36)	0.00	3.4680	(13.0305)	0.0000	1	(9.5625)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(473)	6.5911	(3,386.65)	(3,117.57)	0.0000	4.3300	(1,767.36)	0.00	0.4073	(1.5305)	0.0000	1	(1.1232)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(3,500)	6.5911	(25,059.74)	(23,068.71)	0.0000	4.3300	(1,767.36)	0.00	3.0141	(11.3252)	0.0000	1	(8.3111)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(978)	6.5911	(7,002.41)	(6,446.06)	0.0000	4.3300	(1,767.36)	0.00	0.8422	(3.1646)	0.0000	1	(2.3224)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(1,222)	6.5911	(8,749.43)	(8,054.28)	0.0000	4.3300	(1,767.36)	0.00	1.0524	(3.9541)	0.0000	1	(2.9018)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(200)	6.5911	(1,431.99)	(1,318.21)	0.0000	4.3300	(1,767.36)	0.00	0.1722	(0.6472)	0.0000	1	(0.4749)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(983)	6.5911	(7,038.21)	(6,479.01)	0.0000	4.3300	(1,767.36)	0.00	0.8465	(3.1808)	0.0000	1	(2.3342)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(699)	6.5911	(5,004.79)	(4,607.15)	0.0000	4.3300	(1,767.36)	0.00	0.6020	(2.2618)	0.0000	1	(1.6598)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(401)	6.5911	(2,871.13)	(2,643.02)	0.0000	4.3300	(1,767.36)	0.00	0.3453	(1.2975)	0.0000	1	(0.9522)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(2,021)	6.5911	(14,470.21)	(13,320.53)	0.0000	4.3300	(1,767.36)	0.00	1.7404	(6.5395)	0.0000	1	(4.7991)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(16,279)	6.5911	(116,556.45)	(107,295.88)	0.0000	4.3300	(1,767.36)	0.00	14.0192	(52.6752)	0.0000	1	(38.6561)	02/07/2025
688521.SH	01/16/2025	SDB3262681183	0	(83)	6.5911	(594.27)	(547.06)	0.0000	4.3300	(1,767.36)	0.00	0.0715	(0.2686)	0.0000	1	(0.1971)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(200)	6.5929	(1,319.55)	(1,318.59)	0.0000	4.3300	(1,767.36)	0.00	0.1587	(0.6473)	0.0000	1	(0.4886)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(1,700)	6.5929	(11,169.09)	(11,207.98)	0.0000	4.3300	(1,767.36)	0.00	1.3434	(5.5024)	0.0000	1	(4.1590)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(500)	6.5929	(3,499.22)	(3,296.46)	0.0000	4.3300	(1,767.36)	0.00	0.4209	(1.6183)	0.0000	1	(1.1975)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(1,200)	6.5929	(8,591.91)	(7,911.51)	0.0000	4.3300	(1,767.36)	0.00	1.0334	(3.8840)	0.0000	1	(2.8506)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(4,027)	6.5929	(28,833.03)	(26,549.72)	0.0000	4.3300	(1,767.36)	0.00	3.4680	(13.0342)	0.0000	1	(9.5662)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(473)	6.5929	(3,386.65)	(3,118.45)	0.0000	4.3300	(1,767.36)	0.00	0.4073	(1.5310)	0.0000	1	(1.1236)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(3,500)	6.5929	(25,059.74)	(23,075.25)	0.0000	4.3300	(1,767.36)	0.00	3.0141	(11.3284)	0.0000	1	(8.3143)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(978)	6.5929	(7,002.41)	(6,447.88)	0.0000	4.3300	(1,767.36)	0.00	0.8422	(3.1655)	0.0000	1	(2.3233)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(1,222)	6.5929	(8,749.43)	(8,056.56)	0.0000	4.3300	(1,767.36)	0.00	1.0524	(3.9552)	0.0000	1	(2.9029)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(200)	6.5929	(1,431.99)	(1,318.59)	0.0000	4.3300	(1,767.36)	0.00	0.1722	(0.6473)	0.0000	1	(0.4751)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(983)	6.5929	(7,038.21)	(6,480.85)	0.0000	4.3300	(1,767.36)	0.00	0.8465	(3.1817)	0.0000	1	(2.3351)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(699)	6.5929	(5,004.79)	(4,608.46)	0.0000	4.3300	(1,767.36)	0.00	0.6020	(2.2624)	0.0000	1	(1.6605)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(401)	6.5929	(2,871.13)	(2,643.76)	0.0000	4.3300	(1,767.36)	0.00	0.3453	(1.2979)	0.0000	1	(0.9526)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(2,021)	6.5929	(14,470.21)	(13,324.31)	0.0000	4.3300	(1,767.36)	0.00	1.7404	(6.5414)	0.0000	1	(4.8009)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688521.SH	01/15/2025	SDB3262681183	0	(16,279)	6.5929	(116,556.45)	(107,326.27)	0.0000	4.3300	(1,767.36)	0.00	14.0192	(52.6901)	0.0000	1	(38.6710)	02/07/2025
688521.SH	01/15/2025	SDB3262681183	0	(83)	6.5929	(594.27)	(547.21)	0.0000	4.3300	(1,767.36)	0.00	0.0715	(0.2686)	0.0000	1	(0.1972)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(200)	6.5164	(1,319.55)	(1,303.29)	0.0000	4.3300	(1,767.36)	0.00	0.1587	(0.6398)	0.0000	1	(0.4811)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(1,700)	6.5164	(11,169.09)	(11,077.93)	0.0000	4.3300	(1,767.36)	0.00	1.3434	(5.4385)	0.0000	1	(4.0951)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(500)	6.5164	(3,499.22)	(3,258.22)	0.0000	4.3300	(1,767.36)	0.00	0.4209	(1.5996)	0.0000	1	(1.1787)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(1,200)	6.5164	(8,591.91)	(7,819.72)	0.0000	4.3300	(1,767.36)	0.00	1.0334	(3.8390)	0.0000	1	(2.8055)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(4,027)	6.5164	(28,833.03)	(26,241.67)	0.0000	4.3300	(1,767.36)	0.00	3.4680	(12.8829)	0.0000	1	(9.4150)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(473)	6.5164	(3,386.65)	(3,082.27)	0.0000	4.3300	(1,767.36)	0.00	0.4073	(1.5132)	0.0000	1	(1.1059)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(3,500)	6.5164	(25,059.74)	(22,807.51)	0.0000	4.3300	(1,767.36)	0.00	3.0141	(11.1970)	0.0000	1	(8.1829)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(978)	6.5164	(7,002.41)	(6,373.07)	0.0000	4.3300	(1,767.36)	0.00	0.8422	(3.1288)	0.0000	1	(2.2865)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(1,222)	6.5164	(8,749.43)	(7,963.08)	0.0000	4.3300	(1,767.36)	0.00	1.0524	(3.9093)	0.0000	1	(2.8570)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(200)	6.5164	(1,431.99)	(1,303.29)	0.0000	4.3300	(1,767.36)	0.00	0.1722	(0.6398)	0.0000	1	(0.4676)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(983)	6.5164	(7,038.21)	(6,405.65)	0.0000	4.3300	(1,767.36)	0.00	0.8465	(3.1448)	0.0000	1	(2.2982)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(699)	6.5164	(5,004.79)	(4,554.99)	0.0000	4.3300	(1,767.36)	0.00	0.6020	(2.2362)	0.0000	1	(1.6342)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(401)	6.5164	(2,871.13)	(2,613.09)	0.0000	4.3300	(1,767.36)	0.00	0.3453	(1.2829)	0.0000	1	(0.9375)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(2,021)	6.5164	(14,470.21)	(13,169.71)	0.0000	4.3300	(1,767.36)	0.00	1.7404	(6.4655)	0.0000	1	(4.7250)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(16,279)	6.5164	(116,556.45)	(106,080.98)	0.0000	4.3300	(1,767.36)	0.00	14.0192	(52.0788)	0.0000	1	(38.0596)	02/07/2025
688521.SH	01/14/2025	SDB3262681183	0	(83)	6.5164	(594.27)	(540.86)	0.0000	4.3300	(1,767.36)	0.00	0.0715	(0.2655)	0.0000	1	(0.1941)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(500)	6.5765	(3,499.22)	(3,288.24)	0.0000	4.3300	(1,775.67)	0.00	0.4209	(1.6219)	0.0000	1	(1.2010)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(1,200)	6.5765	(8,591.91)	(7,891.77)	0.0000	4.3300	(1,775.67)	0.00	1.0334	(3.8925)	0.0000	1	(2.8591)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(4,027)	6.5765	(28,833.03)	(26,483.47)	0.0000	4.3300	(1,775.67)	0.00	3.4680	(13.0627)	0.0000	1	(9.5948)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(473)	6.5765	(3,386.65)	(3,110.67)	0.0000	4.3300	(1,775.67)	0.00	0.4073	(1.5343)	0.0000	1	(1.1270)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(3,500)	6.5765	(25,059.74)	(23,017.67)	0.0000	4.3300	(1,775.67)	0.00	3.0141	(11.3533)	0.0000	1	(8.3391)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(978)	6.5765	(7,002.41)	(6,431.79)	0.0000	4.3300	(1,775.67)	0.00	0.8422	(3.1724)	0.0000	1	(2.3302)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(1,222)	6.5765	(8,749.43)	(8,036.45)	0.0000	4.3300	(1,775.67)	0.00	1.0524	(3.9639)	0.0000	1	(2.9115)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(200)	6.5765	(1,431.99)	(1,315.30)	0.0000	4.3300	(1,775.67)	0.00	0.1722	(0.6488)	0.0000	1	(0.4765)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(983)	6.5765	(7,038.21)	(6,464.68)	0.0000	4.3300	(1,775.67)	0.00	0.8465	(3.1886)	0.0000	1	(2.3421)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(699)	6.5765	(5,004.79)	(4,596.96)	0.0000	4.3300	(1,775.67)	0.00	0.6020	(2.2674)	0.0000	1	(1.6654)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(401)	6.5765	(2,871.13)	(2,637.17)	0.0000	4.3300	(1,775.67)	0.00	0.3453	(1.3008)	0.0000	1	(0.9554)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(2,021)	6.5765	(14,470.21)	(13,291.06)	0.0000	4.3300	(1,775.67)	0.00	1.7404	(6.5557)	0.0000	1	(4.8153)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(16,279)	6.5765	(116,556.45)	(107,058.45)	0.0000	4.3300	(1,775.67)	0.00	14.0192	(52.8056)	0.0000	1	(38.7865)	02/07/2025
688521.SH	01/13/2025	SDB3262681183	0	(83)	6.5765	(594.27)	(545.85)	0.0000	4.3300	(1,775.67)	0.00	0.0715	(0.2692)	0.0000	1	(0.1978)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(500)	6.5155	(3,499.22)	(3,257.73)	0.0000	4.3300	(1,775.67)	0.00	1.2626	(4.8205)	0.0000	3	(3.5579)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(1,200)	6.5155	(8,591.91)	(7,818.55)	0.0000	4.3300	(1,775.67)	0.00	3.1002	(11.5693)	0.0000	3	(8.4690)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(4,027)	6.5155	(28,833.03)	(26,237.75)	0.0000	4.3300	(1,775.67)	0.00	10.4039	(38.8246)	0.0000	3	(28.4207)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(473)	6.5155	(3,386.65)	(3,081.81)	0.0000	4.3300	(1,775.67)	0.00	1.2220	(4.5602)	0.0000	3	(3.3382)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(3,500)	6.5155	(25,059.74)	(22,804.10)	0.0000	4.3300	(1,775.67)	0.00	9.0424	(33.7438)	0.0000	3	(24.7014)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(978)	6.5155	(7,002.41)	(6,372.12)	0.0000	4.3300	(1,775.67)	0.00	2.5267	(9.4290)	0.0000	3	(6.9023)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(1,222)	6.5155	(8,749.43)	(7,961.89)	0.0000	4.3300	(1,775.67)	0.00	3.1571	(11.7814)	0.0000	3	(8.6243)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(200)	6.5155	(1,431.99)	(1,303.09)	0.0000	4.3300	(1,775.67)	0.00	0.5167	(1.9282)	0.0000	3	(1.4115)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(983)	6.5155	(7,038.21)	(6,404.69)	0.0000	4.3300	(1,775.67)	0.00	2.5396	(9.4772)	0.0000	3	(6.9376)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(699)	6.5155	(5,004.79)	(4,554.30)	0.0000	4.3300	(1,775.67)	0.00	1.8059	(6.7391)	0.0000	3	(4.9332)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(401)	6.5155	(2,871.13)	(2,612.70)	0.0000	4.3300	(1,775.67)	0.00	1.0360	(3.8661)	0.0000	3	(2.8301)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(2,021)	6.5155	(14,470.21)	(13,167.74)	0.0000	4.3300	(1,775.67)	0.00	5.2213	(19.4846)	0.0000	3	(14.2633)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(16,279)	6.5155	(116,556.45)	(106,065.12)	0.0000	4.3300	(1,775.67)	0.00	42.0575	(156.9471)	0.0000	3	(114.8896)	02/07/2025
688521.SH	01/10/2025	SDB3262681183	0	(83)	6.5155	(594.27)	(540.78)	0.0000	4.3300	(1,775.67)	0.00	0.2144	(0.8002)	0.0000	3	(0.5858)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(500)	6.1030	(3,499.22)	(3,051.52)	0.0000	4.3300	(1,775.67)	0.00	0.4209	(1.5051)	0.0000	1	(1.0843)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(1,200)	6.1030	(8,591.91)	(7,323.64)	0.0000	4.3300	(1,775.67)	0.00	1.0334	(3.6123)	0.0000	1	(2.5789)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(4,027)	6.1030	(28,833.03)	(24,576.91)	0.0000	4.3300	(1,775.67)	0.00	3.4680	(12.1223)	0.0000	1	(8.6544)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(473)	6.1030	(3,386.65)	(2,886.73)	0.0000	4.3300	(1,775.67)	0.00	0.4073	(1.4239)	0.0000	1	(1.0165)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(3,500)	6.1030	(25,059.74)	(21,360.61)	0.0000	4.3300	(1,775.67)	0.00	3.0141	(10.5359)	0.0000	1	(7.5218)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(978)	6.1030	(7,002.41)	(5,968.76)	0.0000	4.3300	(1,775.67)	0.00	0.8422	(2.9440)	0.0000	1	(2.2018)	02/07/2025
688521.SH	01/09/2025</																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688521.SH	01/09/2025	SDB3262681183	0	(200)	6.1030	(1,431.99)	(1,220.61)	0.0000	4.3300	(1,775.67)	0.00	0.1722	(0.6021)	0.0000	1	(0.4298)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(983)	6.1030	(7,038.21)	(5,999.28)	0.0000	4.3300	(1,775.67)	0.00	0.8465	(2.9591)	0.0000	1	(2.1126)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(699)	6.1030	(5,004.79)	(4,266.02)	0.0000	4.3300	(1,775.67)	0.00	0.6020	(2.1042)	0.0000	1	(1.5022)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(401)	6.1030	(2,871.13)	(2,447.32)	0.0000	4.3300	(1,775.67)	0.00	0.3453	(1.2071)	0.0000	1	(0.8618)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(2,021)	6.1030	(14,470.21)	(12,334.23)	0.0000	4.3300	(1,775.67)	0.00	1.7404	(6.0837)	0.0000	1	(4.3433)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(16,279)	6.1030	(116,556.45)	(99,351.24)	0.0000	4.3300	(1,775.67)	0.00	14.0192	(49.0041)	0.0000	1	(34.9850)	02/07/2025
688521.SH	01/09/2025	SDB3262681183	0	(83)	6.1030	(594.27)	(506.55)	0.0000	4.3300	(1,775.67)	0.00	0.0715	(0.2499)	0.0000	1	(0.1784)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(500)	6.4777	(3,499.22)	(3,238.84)	0.0000	4.3300	(1,775.67)	0.00	0.4209	(1.5975)	0.0000	1	(1.1767)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(1,200)	6.4777	(8,591.91)	(7,773.23)	0.0000	4.3300	(1,775.67)	0.00	1.0334	(3.8341)	0.0000	1	(2.8007)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(4,027)	6.4777	(28,833.03)	(26,085.65)	0.0000	4.3300	(1,775.67)	0.00	3.4680	(12.8665)	0.0000	1	(9.3985)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(473)	6.4777	(3,386.65)	(3,063.95)	0.0000	4.3300	(1,775.67)	0.00	0.4073	(1.5113)	0.0000	1	(1.1039)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(3,500)	6.4777	(25,059.74)	(22,671.91)	0.0000	4.3300	(1,775.67)	0.00	3.0141	(11.1827)	0.0000	1	(8.1686)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(978)	6.4777	(7,002.41)	(6,335.18)	0.0000	4.3300	(1,775.67)	0.00	0.8422	(3.1248)	0.0000	1	(2.2825)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(1,222)	6.4777	(8,749.43)	(7,915.74)	0.0000	4.3300	(1,775.67)	0.00	1.0524	(3.9044)	0.0000	1	(2.8520)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(200)	6.4777	(1,431.99)	(1,295.54)	0.0000	4.3300	(1,775.67)	0.00	0.1722	(0.6390)	0.0000	1	(0.4668)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(983)	6.4777	(7,038.21)	(6,367.57)	0.0000	4.3300	(1,775.67)	0.00	0.8465	(3.1407)	0.0000	1	(2.2942)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(699)	6.4777	(5,004.79)	(4,527.90)	0.0000	4.3300	(1,775.67)	0.00	0.6020	(2.2333)	0.0000	1	(1.6314)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(401)	6.4777	(2,871.13)	(2,597.55)	0.0000	4.3300	(1,775.67)	0.00	0.3453	(1.2812)	0.0000	1	(0.9359)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(2,021)	6.4777	(14,470.21)	(13,091.41)	0.0000	4.3300	(1,775.67)	0.00	1.7404	(6.4572)	0.0000	1	(4.7168)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(16,279)	6.4777	(116,556.45)	(105,450.30)	0.0000	4.3300	(1,775.67)	0.00	14.0192	(52.0124)	0.0000	1	(37.9933)	02/07/2025
688521.SH	01/08/2025	SDB3262681183	0	(83)	6.4777	(594.27)	(537.65)	0.0000	4.3300	(1,775.67)	0.00	0.0715	(0.2652)	0.0000	1	(0.1937)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(500)	6.9115	(3,499.22)	(3,455.74)	0.0000	4.3300	(1,775.67)	0.00	0.4209	(1.7045)	0.0000	1	(1.2836)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(1,200)	6.9115	(8,591.91)	(8,293.79)	0.0000	4.3300	(1,775.67)	0.00	1.0334	(4.0908)	0.0000	1	(3.0574)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(4,027)	6.9115	(28,833.03)	(27,832.56)	0.0000	4.3300	(1,775.67)	0.00	3.4680	(13.7282)	0.0000	1	(10.2602)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(473)	6.9115	(3,386.65)	(3,269.13)	0.0000	4.3300	(1,775.67)	0.00	0.4073	(1.6125)	0.0000	1	(1.2051)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(3,500)	6.9115	(25,059.74)	(24,190.21)	0.0000	4.3300	(1,775.67)	0.00	3.0141	(11.9316)	0.0000	1	(8.9175)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(978)	6.9115	(7,002.41)	(6,759.44)	0.0000	4.3300	(1,775.67)	0.00	0.8422	(3.3340)	0.0000	1	(2.4918)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(1,222)	6.9115	(8,749.43)	(8,445.84)	0.0000	4.3300	(1,775.67)	0.00	1.0524	(4.1658)	0.0000	1	(3.1135)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(200)	6.9115	(1,431.99)	(1,382.30)	0.0000	4.3300	(1,775.67)	0.00	0.1722	(0.6818)	0.0000	1	(0.5096)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(983)	6.9115	(7,038.21)	(6,793.99)	0.0000	4.3300	(1,775.67)	0.00	0.8465	(3.3511)	0.0000	1	(2.5045)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(699)	6.9115	(5,004.79)	(4,831.13)	0.0000	4.3300	(1,775.67)	0.00	0.6020	(2.3829)	0.0000	1	(1.7809)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(401)	6.9115	(2,871.13)	(2,771.51)	0.0000	4.3300	(1,775.67)	0.00	0.3453	(1.3670)	0.0000	1	(1.0217)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(2,021)	6.9115	(14,470.21)	(13,968.12)	0.0000	4.3300	(1,775.67)	0.00	1.7404	(6.8897)	0.0000	1	(5.1492)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(16,279)	6.9115	(116,556.45)	(112,512.11)	0.0000	4.3300	(1,775.67)	0.00	14.0192	(55.4956)	0.0000	1	(41.4765)	02/07/2025
688521.SH	01/07/2025	SDB3262681183	0	(83)	6.9115	(594.27)	(573.65)	0.0000	4.3300	(1,775.67)	0.00	0.0715	(0.2829)	0.0000	1	(0.2115)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(1,200)	7.1599	(8,591.91)	(8,591.91)	0.0000	4.3300	(1,777.63)	0.00	1.0334	(4.2426)	0.0000	1	(3.2091)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(4,027)	7.1599	(28,833.03)	(28,833.03)	0.0000	4.3300	(1,777.63)	0.00	3.4680	(14.2373)	0.0000	1	(10.7694)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(473)	7.1599	(3,386.65)	(3,386.65)	0.0000	4.3300	(1,777.63)	0.00	0.4073	(1.6723)	0.0000	1	(1.2649)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(3,500)	7.1599	(25,059.74)	(25,059.74)	0.0000	4.3300	(1,777.63)	0.00	3.0141	(12.3741)	0.0000	1	(9.3600)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(978)	7.1599	(7,002.41)	(7,002.41)	0.0000	4.3300	(1,777.63)	0.00	0.8422	(3.4577)	0.0000	1	(2.6155)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(1,222)	7.1599	(8,749.43)	(8,749.43)	0.0000	4.3300	(1,777.63)	0.00	1.0524	(4.3203)	0.0000	1	(3.2680)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(200)	7.1599	(1,431.99)	(1,431.99)	0.0000	4.3300	(1,777.63)	0.00	0.1722	(0.7071)	0.0000	1	(0.5349)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(983)	7.1599	(7,038.21)	(7,038.21)	0.0000	4.3300	(1,777.63)	0.00	0.8465	(3.4754)	0.0000	1	(2.6288)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(699)	7.1599	(5,004.79)	(5,004.79)	0.0000	4.3300	(1,777.63)	0.00	0.6020	(2.4713)	0.0000	1	(1.8693)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(401)	7.1599	(2,871.13)	(2,871.13)	0.0000	4.3300	(1,777.63)	0.00	0.3453	(1.4177)	0.0000	1	(1.0724)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(2,021)	7.1599	(14,470.21)	(14,470.21)	0.0000	4.3300	(1,777.63)	0.00	1.7404	(7.1452)	0.0000	1	(5.4047)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(16,279)	7.1599	(116,556.45)	(116,556.45)	0.0000	4.3300	(1,777.63)	0.00	14.0192	(57.5539)	0.0000	1	(43.5347)	02/07/2025
688521.SH	01/06/2025	SDB3262681183	0	(83)	7.1599	(594.27)	(594.27)	0.0000	4.3300	(1,777.63)	0.00	0.0715	(0.2934)	0.0000	1	(0.2220)	02/07/2025
TOTAL VERISILICON MICROELECTRONICS (SHANGHAI) CO., LTD. CMN CLASS A SERIES NORTHBOUND												342.0133	(1,297.8254)	0.0000		(955.8121)	
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
000681.ZK	01/09/2025	SDB3264328853	0	(1,200)	2.6927	(3,411.86)	(3,231.21)	0.0000	4.3300	(1,493.75)	0.00	0.4104	(1.3407)	0.0000	1	(0.9304)	02/07/2025
000681.ZK	01/09/2025	SDB3264328853	0	(300)	2.6927	(852.96)	(807.80)	0.0000	4.3300	(1,493.75)	0.00	0.1026	(0.3352)	0.0000	1	(0.2326)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000681.ZK	01/09/2025	SDB3264328853	0	(900)	2.6927	(2,558.89)	(2,423.41)	0.0000	4.3300	(1,493.75)	0.00	0.3078	(1.0055)	0.0000	1	(0.6978)	02/07/2025
000681.ZK	01/08/2025	SDB3264328853	0	(1,200)	2.7686	(3,411.86)	(3,322.27)	0.0000	4.3300	(1,493.75)	0.00	0.4104	(1.3785)	0.0000	1	(0.9681)	02/07/2025
000681.ZK	01/08/2025	SDB3264328853	0	(300)	2.7686	(852.96)	(830.57)	0.0000	4.3300	(1,493.75)	0.00	0.1026	(0.3446)	0.0000	1	(0.2420)	02/07/2025
000681.ZK	01/08/2025	SDB3264328853	0	(900)	2.7686	(2,558.89)	(2,491.70)	0.0000	4.3300	(1,493.75)	0.00	0.3078	(1.0339)	0.0000	1	(0.7261)	02/07/2025
000681.ZK	01/07/2025	SDB3264328853	0	(1,200)	2.9351	(3,411.86)	(3,522.15)	0.0000	4.3300	(1,493.75)	0.00	0.4104	(1.4614)	0.0000	1	(1.0511)	02/07/2025
000681.ZK	01/07/2025	SDB3264328853	0	(300)	2.9351	(852.96)	(880.54)	0.0000	4.3300	(1,493.75)	0.00	0.1026	(0.3654)	0.0000	1	(0.2628)	02/07/2025
000681.ZK	01/07/2025	SDB3264328853	0	(900)	2.9351	(2,558.89)	(2,641.62)	0.0000	4.3300	(1,493.75)	0.00	0.3078	(1.0961)	0.0000	1	(0.7883)	02/07/2025
000681.ZK	01/06/2025	SDB3264328853	0	(1,200)	2.8432	(3,411.86)	(3,411.86)	0.0000	4.3300	(1,625.00)	0.00	0.4104	(1.5401)	0.0000	1	(1.1297)	02/07/2025
000681.ZK	01/06/2025	SDB3264328853	0	(300)	2.8432	(852.96)	(852.96)	0.0000	4.3300	(1,625.00)	0.00	0.1026	(0.3850)	0.0000	1	(0.2824)	02/07/2025
000681.ZK	01/06/2025	SDB3264328853	0	(13,500)	2.8432	(38,383.39)	(38,383.39)	0.0000	4.3300	(1,625.00)	0.00	4.6167	(17.3258)	0.0000	1	(12.7092)	02/07/2025
TOTAL VISUAL CHINA GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												7.5919	(27.6123)	0.0000		(20.0204)	
WALSIN LIHWA CORPORATION CMN																	
1605.TW	01/17/2025	SDB3260661475	0	(133,000)	0.6913	(96,100.61)	(91,939.18)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.5770)	0.0000	1	1.9818	02/04/2025
1605.TW	01/17/2025	SDB3260661475	0	(56,000)	0.6913	(40,463.42)	(38,711.23)	0.0000	4.3300	(375.00)	0.00	4.8668	(4.0324)	0.0000	1	0.8344	02/04/2025
1605.TW	01/16/2025	SDB3260661475	0	(133,000)	0.6800	(96,100.61)	(90,443.32)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.4212)	0.0000	1	2.1376	02/04/2025
1605.TW	01/16/2025	SDB3260661475	0	(56,000)	0.6800	(40,463.42)	(38,081.40)	0.0000	4.3300	(375.00)	0.00	4.8668	(3.9668)	0.0000	1	0.9000	02/04/2025
1605.TW	01/15/2025	SDB3260661475	0	(133,000)	0.6628	(96,100.61)	(88,157.99)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.1831)	0.0000	1	2.3756	02/04/2025
1605.TW	01/15/2025	SDB3260661475	0	(56,000)	0.6628	(40,463.42)	(37,119.15)	0.0000	4.3300	(375.00)	0.00	4.8668	(3.8666)	0.0000	1	1.0003	02/04/2025
1605.TW	01/14/2025	SDB3260661475	0	(133,000)	0.6720	(96,100.61)	(89,376.80)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.3101)	0.0000	1	2.2487	02/04/2025
1605.TW	01/14/2025	SDB3260661475	0	(56,000)	0.6720	(40,463.42)	(37,632.34)	0.0000	4.3300	(375.00)	0.00	4.8668	(3.9200)	0.0000	1	0.9468	02/04/2025
1605.TW	01/13/2025	SDB3260661475	0	(133,000)	0.6693	(96,100.61)	(89,021.95)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.2731)	0.0000	1	2.2896	02/04/2025
1605.TW	01/13/2025	SDB3260661475	0	(56,000)	0.6693	(40,463.42)	(37,482.93)	0.0000	4.3300	(375.00)	0.00	4.8668	(3.9045)	0.0000	1	0.9624	02/04/2025
1605.TW	01/10/2025	SDB3260661475	0	(133,000)	0.6875	(96,100.61)	(91,431.12)	0.0000	4.3300	(375.00)	0.00	34.6763	(28.5722)	0.0000	3	6.1041	02/04/2025
1605.TW	01/10/2025	SDB3260661475	0	(56,000)	0.6875	(40,463.42)	(38,497.31)	0.0000	4.3300	(375.00)	0.00	14.6005	(12.0304)	0.0000	3	2.5701	02/04/2025
1605.TW	01/09/2025	SDB3260661475	0	(133,000)	0.7064	(96,100.61)	(93,945.48)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.7860)	0.0000	1	1.7728	02/04/2025
1605.TW	01/09/2025	SDB3260661475	0	(56,000)	0.7064	(40,463.42)	(39,555.99)	0.0000	4.3300	(375.00)	0.00	4.8668	(4.1204)	0.0000	1	0.7464	02/04/2025
1605.TW	01/08/2025	SDB3260661475	0	(133,000)	0.7090	(96,100.61)	(94,293.28)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.8222)	0.0000	1	1.7366	02/04/2025
1605.TW	01/08/2025	SDB3260661475	0	(56,000)	0.7090	(40,463.42)	(39,702.43)	0.0000	4.3300	(375.00)	0.00	4.8668	(4.1357)	0.0000	1	0.7312	02/04/2025
1605.TW	01/07/2025	SDB3260661475	0	(133,000)	0.7011	(96,100.61)	(93,241.25)	0.0000	4.3300	(375.00)	0.00	11.5588	(9.7126)	0.0000	1	1.8461	02/04/2025
1605.TW	01/07/2025	SDB3260661475	0	(56,000)	0.7011	(40,463.42)	(39,259.47)	0.0000	4.3300	(375.00)	0.00	4.8668	(4.0895)	0.0000	1	0.7773	02/04/2025
1605.TW	01/06/2025	SDB3260661475	0	(133,000)	0.7277	(96,100.61)	(96,784.76)	0.0000	4.3300	(375.00)	0.00	11.5588	(10.0817)	0.0000	1	1.4770	02/04/2025
1605.TW	01/06/2025	SDB3260661475	0	(56,000)	0.7277	(40,463.42)	(40,751.48)	0.0000	4.3300	(375.00)	0.00	4.8668	(4.2449)	0.0000	1	0.6219	02/04/2025
1605.TW	01/03/2025	SDB3260661475	0	(133,000)	0.7226	(96,100.61)	(96,100.61)	0.0000	4.3300	(375.00)	0.00	34.6763	(30.0314)	0.0000	3	4.6449	02/04/2025
1605.TW	01/03/2025	SDB3260661475	0	(56,000)	0.7226	(40,463.42)	(40,463.42)	0.0000	4.3300	(375.00)	0.00	14.6005	(12.6448)	0.0000	3	1.9557	02/04/2025
TOTAL WALSIN LIHWA CORPORATION CMN												246.3843	(205.7269)	0.0000		40.6574	
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND																	
002739.ZK	01/17/2025	SDB3260588346	0	(40,200)	1.5027	(65,401.98)	(60,409.59)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(36.4727)	0.0000	1	(28.6063)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(10,200)	1.5027	(16,243.46)	(15,327.81)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(9.2543)	0.0000	1	(7.3006)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(800)	1.5027	(1,326.29)	(1,202.18)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.7258)	0.0000	1	(0.5663)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(500)	1.5027	(828.93)	(751.36)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4536)	0.0000	1	(0.3539)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(900)	1.5027	(1,492.07)	(1,352.45)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.8166)	0.0000	1	(0.6371)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(300)	1.5027	(497.36)	(450.82)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2722)	0.0000	1	(0.2124)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(5,000)	1.5027	(8,289.29)	(7,513.63)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.5364)	0.0000	1	(3.5394)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(14,400)	1.5027	(23,873.16)	(21,639.25)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(13.0649)	0.0000	1	(10.1935)	02/07/2025
002739.ZK	01/17/2025	SDB3260588346	0	(3)	1.5027	(4.97)	(4.51)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0027)	0.0000	1	(0.0021)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(40,200)	1.4319	(65,401.98)	(57,562.10)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(34.7535)	0.0000	1	(26.8871)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(10,200)	1.4319	(16,243.46)	(14,605.31)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(8.8181)	0.0000	1	(6.8643)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(800)	1.4319	(1,326.29)	(1,145.51)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.6916)	0.0000	1	(0.5321)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(500)	1.4319	(828.93)	(715.95)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4323)	0.0000	1	(0.3326)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(900)	1.4319	(1,492.07)	(1,288.70)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.7781)	0.0000	1	(0.5986)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(300)	1.4319	(497.36)	(429.57)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2594)	0.0000	1	(0.1995)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002739.ZK	01/16/2025	SDB3260588346	0	(5,000)	1.4319	(8,289.29)	(7,159.47)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.3226)	0.0000	1	(3.3256)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(14,400)	1.4319	(23,873.16)	(20,619.26)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(12.4490)	0.0000	1	(9.5776)	02/07/2025
002739.ZK	01/16/2025	SDB3260588346	0	(3)	1.4319	(4.97)	(4.30)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0026)	0.0000	1	(0.0020)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(40,200)	1.4412	(65,401.98)	(57,937.29)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(34.9801)	0.0000	1	(27.1137)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(10,200)	1.4412	(16,243.46)	(14,700.51)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(8.8755)	0.0000	1	(6.9218)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(800)	1.4412	(1,326.29)	(1,152.98)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.6961)	0.0000	1	(0.5366)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(500)	1.4412	(828.93)	(720.61)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4351)	0.0000	1	(0.3354)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(900)	1.4412	(1,492.07)	(1,297.10)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.7831)	0.0000	1	(0.6037)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(300)	1.4412	(497.36)	(432.37)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2610)	0.0000	1	(0.2012)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(5,000)	1.4412	(8,289.29)	(7,206.13)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.3508)	0.0000	1	(3.3537)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(14,400)	1.4412	(23,873.16)	(20,753.65)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(12.5302)	0.0000	1	(9.6588)	02/07/2025
002739.ZK	01/15/2025	SDB3260588346	0	(3)	1.4412	(4.97)	(4.32)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0026)	0.0000	1	(0.0020)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(40,200)	1.4761	(65,401.98)	(59,337.61)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(35.8255)	0.0000	1	(27.9591)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(10,200)	1.4761	(16,243.46)	(15,055.81)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(9.0901)	0.0000	1	(7.1363)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(800)	1.4761	(1,326.29)	(1,180.85)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.7129)	0.0000	1	(0.5534)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(500)	1.4761	(828.93)	(738.03)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4456)	0.0000	1	(0.3459)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(900)	1.4761	(1,492.07)	(1,328.45)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.8021)	0.0000	1	(0.6226)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(300)	1.4761	(497.36)	(442.82)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2674)	0.0000	1	(0.2075)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(5,000)	1.4761	(8,289.29)	(7,380.30)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.4559)	0.0000	1	(3.4589)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(14,400)	1.4761	(23,873.16)	(21,255.26)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(12.8330)	0.0000	1	(9.9616)	02/07/2025
002739.ZK	01/14/2025	SDB3260588346	0	(3)	1.4761	(4.97)	(4.43)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0027)	0.0000	1	(0.0021)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(40,200)	1.5203	(65,401.98)	(61,114.69)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(36.8985)	0.0000	1	(29.0320)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(10,200)	1.5203	(16,243.46)	(15,506.71)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(9.3623)	0.0000	1	(7.4086)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(800)	1.5203	(1,326.29)	(1,216.21)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.7343)	0.0000	1	(0.5748)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(500)	1.5203	(828.93)	(760.13)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4589)	0.0000	1	(0.3592)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(900)	1.5203	(1,492.07)	(1,368.24)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.8261)	0.0000	1	(0.6466)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(300)	1.5203	(497.36)	(456.08)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2754)	0.0000	1	(0.2155)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(5,000)	1.5203	(8,289.29)	(7,601.33)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.5894)	0.0000	1	(3.5923)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(14,400)	1.5203	(23,873.16)	(21,891.83)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(13.2174)	0.0000	1	(10.3459)	02/07/2025
002739.ZK	01/13/2025	SDB3260588346	0	(3)	1.5203	(4.97)	(4.56)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0028)	0.0000	1	(0.0022)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(40,200)	1.5198	(65,401.98)	(61,096.72)	0.0000	4.3300	(2,173.53)	0.00	23.5992	(110.6628)	0.0000	3	(87.0636)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(10,200)	1.5198	(16,243.46)	(15,502.15)	0.0000	4.3300	(2,173.53)	0.00	5.8612	(28.0786)	0.0000	3	(22.2174)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(800)	1.5198	(1,326.29)	(1,215.86)	0.0000	4.3300	(2,173.53)	0.00	0.4786	(2.2022)	0.0000	3	(1.7237)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(500)	1.5198	(828.93)	(759.91)	0.0000	4.3300	(2,173.53)	0.00	0.2991	(1.3764)	0.0000	3	(1.0773)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(900)	1.5198	(1,492.07)	(1,367.84)	0.0000	4.3300	(2,173.53)	0.00	0.5384	(2.4775)	0.0000	3	(1.9391)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(300)	1.5198	(497.36)	(455.95)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.8258)	0.0000	3	(0.6464)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(5,000)	1.5198	(8,289.29)	(7,599.10)	0.0000	4.3300	(2,173.53)	0.00	2.9911	(13.7640)	0.0000	3	(10.7730)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(14,400)	1.5198	(23,873.16)	(21,885.39)	0.0000	4.3300	(2,173.53)	0.00	8.6142	(39.6404)	0.0000	3	(31.0262)	02/07/2025
002739.ZK	01/10/2025	SDB3260588346	0	(3)	1.5198	(4.97)	(4.56)	0.0000	4.3300	(2,173.53)	0.00	0.0018	(0.0083)	0.0000	3	(0.0065)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(40,200)	1.5360	(65,401.98)	(61,745.27)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(37.2792)	0.0000	1	(29.4128)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(10,200)	1.5360	(16,243.46)	(15,666.71)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(9.4589)	0.0000	1	(7.5052)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(800)	1.5360	(1,326.29)	(1,228.76)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.7419)	0.0000	1	(0.5824)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(500)	1.5360	(828.93)	(767.98)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4637)	0.0000	1	(0.3640)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(900)	1.5360	(1,492.07)	(1,382.36)	0.0000	4.3300	(2,173.53)	0.00	0.1795	(0.8346)	0.0000	1	(0.6551)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(300)	1.5360	(497.36)	(460.79)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2782)	0.0000	1	(0.2184)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(5,000)	1.5360	(8,289.29)	(7,679.76)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.6367)	0.0000	1	(3.6397)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(14,400)	1.5360	(23,873.16)	(22,117.71)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(13.3537)	0.0000	1	(10.4823)	02/07/2025
002739.ZK	01/09/2025	SDB3260588346	0	(3)	1.5360	(4.97)	(4.61)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0028)	0.0000	1	(0.0022)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(40,200)	1.5663	(65,401.98)	(62,963.61)	0.0000	4.3300	(2,173.53)	0.00	7.8664	(38.0148)	0.0000	1	(30.1483)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(10,200)	1.5663	(16,243.46)	(15,975.84)	0.0000	4.3300	(2,173.53)	0.00	1.9537	(9.6455)	0.0000	1	(7.6918)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(800)	1.5663	(1,326.29)	(1,253.01)	0.0000	4.3300	(2,173.53)	0.00	0.1595	(0.7565)	0.0000	1	(0.5970)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(500)	1.5663	(828.93)	(783.13)	0.0000	4.3300	(2,173.53)	0.00	0.0997	(0.4728)	0.0000	1	(0.3731)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(900)	1.56												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002739.ZK	01/08/2025	SDB3260588346	0	(300)	1.5663	(497.36)	(469.88)	0.0000	4.3300	(2,173.53)	0.00	0.0598	(0.2837)	0.0000	1	(0.2239)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(5,000)	1.5663	(8,289.29)	(7,831.30)	0.0000	4.3300	(2,173.53)	0.00	0.9970	(4.7282)	0.0000	1	(3.7312)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(14,400)	1.5663	(23,873.16)	(22,554.13)	0.0000	4.3300	(2,173.53)	0.00	2.8714	(13.6172)	0.0000	1	(10.7458)	02/07/2025
002739.ZK	01/08/2025	SDB3260588346	0	(3)	1.5663	(4.97)	(4.70)	0.0000	4.3300	(2,173.53)	0.00	0.0006	(0.0028)	0.0000	1	(0.0022)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(800)	1.6520	(1,326.29)	(1,321.63)	0.0000	4.3300	(1,824.98)	0.00	0.1595	(0.6700)	0.0000	1	(0.5105)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(500)	1.6520	(828.93)	(826.02)	0.0000	4.3300	(1,824.98)	0.00	0.0997	(0.4187)	0.0000	1	(0.3190)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(900)	1.6520	(1,492.07)	(1,486.83)	0.0000	4.3300	(1,824.98)	0.00	0.1795	(0.7537)	0.0000	1	(0.5743)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(300)	1.6520	(497.36)	(495.61)	0.0000	4.3300	(1,824.98)	0.00	0.0598	(0.2512)	0.0000	1	(0.1914)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(5,000)	1.6520	(8,289.29)	(8,260.17)	0.0000	4.3300	(1,824.98)	0.00	0.9970	(4.1874)	0.0000	1	(3.1904)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(14,400)	1.6520	(23,873.16)	(23,789.29)	0.0000	4.3300	(1,824.98)	0.00	2.8714	(12.0597)	0.0000	1	(9.1883)	02/07/2025
002739.ZK	01/07/2025	SDB3260588346	0	(3)	1.6520	(4.97)	(4.96)	0.0000	4.3300	(1,824.98)	0.00	0.0006	(0.0025)	0.0000	1	(0.0019)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(800)	1.6579	(1,326.29)	(1,326.29)	0.0000	4.3300	(1,824.98)	0.00	0.1595	(0.6723)	0.0000	1	(0.5128)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(500)	1.6579	(828.93)	(828.93)	0.0000	4.3300	(1,824.98)	0.00	0.0997	(0.4202)	0.0000	1	(0.3205)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(900)	1.6579	(1,492.07)	(1,492.07)	0.0000	4.3300	(1,824.98)	0.00	0.1795	(0.7564)	0.0000	1	(0.5769)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(300)	1.6579	(497.36)	(497.36)	0.0000	4.3300	(1,824.98)	0.00	0.0598	(0.2521)	0.0000	1	(0.1923)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(5,000)	1.6579	(8,289.29)	(8,289.29)	0.0000	4.3300	(1,824.98)	0.00	0.9970	(4.2022)	0.0000	1	(3.2051)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(14,400)	1.6579	(23,873.16)	(23,873.16)	0.0000	4.3300	(1,824.98)	0.00	2.8714	(12.1022)	0.0000	1	(9.2308)	02/07/2025
002739.ZK	01/06/2025	SDB3260588346	0	(3)	1.6579	(4.97)	(4.97)	0.0000	4.3300	(1,824.98)	0.00	0.0006	(0.0025)	0.0000	1	(0.0019)	02/07/2025
TOTAL WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND												150.6117	(693.0307)	0.0000		(542.4189)	
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600309.SH	01/15/2025	SDB3264178802	0	(3,600)	8.9601	(35,077.23)	(32,256.27)	0.0000	4.3300	(525.00)	0.00	4.2190	(4.7040)	0.0000	1	(0.4850)	02/07/2025
600309.SH	01/15/2025	SDB3264178802	0	(10,000)	8.9601	(97,436.74)	(89,600.74)	0.0000	4.3300	(525.00)	0.00	11.7195	(13.0668)	0.0000	1	(1.3473)	02/07/2025
600309.SH	01/14/2025	SDB3264178802	0	(3,600)	9.2114	(35,077.23)	(33,161.15)	0.0000	4.3300	(525.00)	0.00	4.2190	(4.8360)	0.0000	1	(0.6170)	02/07/2025
600309.SH	01/14/2025	SDB3264178802	0	(10,200)	9.2114	(99,385.47)	(93,956.59)	0.0000	4.3300	(525.00)	0.00	11.9539	(13.7020)	0.0000	1	(1.7481)	02/07/2025
600309.SH	01/14/2025	SDB3264178802	0	(200)	9.2114	(1,948.73)	(1,842.29)	0.0000	4.3300	(525.00)	0.00	0.2344	(0.2687)	0.0000	1	(0.0343)	02/07/2025
600309.SH	01/14/2025	SDB3264178802	0	(10,700)	9.2114	(104,257.31)	(98,562.30)	0.0000	4.3300	(525.00)	0.00	12.5398	(14.3737)	0.0000	1	(1.8338)	02/07/2025
600309.SH	01/14/2025	SDB3264178802	0	(3,900)	9.2114	(38,000.33)	(35,924.58)	0.0000	4.3300	(525.00)	0.00	4.5706	(5.2390)	0.0000	1	(0.6684)	02/07/2025
600309.SH	01/13/2025	SDB3264178802	0	(3,600)	9.2822	(35,077.23)	(33,415.90)	0.0000	4.3300	(526.41)	0.00	4.2190	(4.8862)	0.0000	1	(0.6672)	02/07/2025
600309.SH	01/13/2025	SDB3264178802	0	(10,200)	9.2822	(99,385.47)	(94,678.39)	0.0000	4.3300	(526.41)	0.00	11.9539	(13.8444)	0.0000	1	(1.8905)	02/07/2025
600309.SH	01/13/2025	SDB3264178802	0	(200)	9.2822	(1,948.73)	(1,856.44)	0.0000	4.3300	(526.41)	0.00	0.2344	(0.2715)	0.0000	1	(0.0371)	02/07/2025
600309.SH	01/13/2025	SDB3264178802	0	(10,700)	9.2822	(104,257.31)	(99,319.49)	0.0000	4.3300	(526.41)	0.00	12.5398	(14.5230)	0.0000	1	(1.9832)	02/07/2025
600309.SH	01/13/2025	SDB3264178802	0	(7,200)	9.2822	(70,154.45)	(66,831.80)	0.0000	4.3300	(526.41)	0.00	8.4380	(9.7725)	0.0000	1	(1.3345)	02/07/2025
600309.SH	01/10/2025	SDB3264178802	0	(3,600)	9.4706	(35,077.23)	(34,094.11)	0.0000	4.3300	(531.23)	0.00	12.6570	(15.0933)	0.0000	3	(2.4363)	02/07/2025
600309.SH	01/10/2025	SDB3264178802	0	(10,200)	9.4706	(99,385.47)	(96,599.97)	0.0000	4.3300	(531.23)	0.00	35.8616	(42.7644)	0.0000	3	(6.9028)	02/07/2025
600309.SH	01/10/2025	SDB3264178802	0	(200)	9.4706	(1,948.73)	(1,894.12)	0.0000	4.3300	(531.23)	0.00	0.7032	(0.8385)	0.0000	3	(0.1353)	02/07/2025
600309.SH	01/10/2025	SDB3264178802	0	(10,700)	9.4706	(104,257.31)	(101,335.26)	0.0000	4.3300	(531.23)	0.00	37.6195	(44.8606)	0.0000	3	(7.2411)	02/07/2025
600309.SH	01/10/2025	SDB3264178802	0	(15,400)	9.4706	(150,052.58)	(145,847.01)	0.0000	4.3300	(531.23)	0.00	54.1440	(64.5658)	0.0000	3	(10.4218)	02/07/2025
600309.SH	01/09/2025	SDB3264178802	0	(3,600)	9.5501	(35,077.23)	(34,380.32)	0.0000	4.3300	(531.23)	0.00	4.2190	(5.0733)	0.0000	1	(0.8543)	02/07/2025
600309.SH	01/09/2025	SDB3264178802	0	(10,200)	9.5501	(99,385.47)	(97,410.90)	0.0000	4.3300	(531.23)	0.00	11.9539	(14.3744)	0.0000	1	(2.4206)	02/07/2025
600309.SH	01/09/2025	SDB3264178802	0	(200)	9.5501	(1,948.73)	(1,910.02)	0.0000	4.3300	(531.23)	0.00	0.2344	(0.2619)	0.0000	1	(0.0475)	02/07/2025
600309.SH	01/09/2025	SDB3264178802	0	(10,700)	9.5501	(104,257.31)	(102,185.94)	0.0000	4.3300	(531.23)	0.00	12.5398	(15.0791)	0.0000	1	(2.5392)	02/07/2025
600309.SH	01/09/2025	SDB3264178802	0	(15,400)	9.5501	(150,052.58)	(147,071.36)	0.0000	4.3300	(531.23)	0.00	18.0480	(21.7026)	0.0000	1	(3.8546)	02/07/2025
600309.SH	01/08/2025	SDB3264178802	0	(3,600)	9.5543	(35,077.23)	(34,395.54)	0.0000	4.3300	(531.23)	0.00	4.2190	(5.0756)	0.0000	1	(0.8566)	02/07/2025
600309.SH	01/08/2025	SDB3264178802	0	(10,200)	9.5543	(99,385.47)	(97,454.04)	0.0000	4.3300	(531.23)	0.00	11.9539	(14.3808)	0.0000	1	(2.4270)	02/07/2025
600309.SH	01/08/2025	SDB3264178802	0	(200)	9.5543	(1,948.73)	(1,910.86)	0.0000	4.3300	(531.23)	0.00	0.2344	(0.2820)	0.0000	1	(0.0476)	02/07/2025
600309.SH	01/08/2025	SDB3264178802	0	(10,700)	9.5543	(104,257.31)	(102,231.20)	0.0000	4.3300	(531.23)	0.00	12.5398	(15.0858)	0.0000	1	(2.5459)	02/07/2025
600309.SH	01/08/2025	SDB3264178802	0	(15,400)	9.5543	(150,052.58)	(147,136.50)	0.0000	4.3300	(531.23)	0.00	18.0480	(21.7122)	0.0000	1	(3.8642)	02/07/2025
600309.SH	01/07/2025	SDB3264178802	0	(3,600)	9.5269	(35,077.23)	(34,296.72)	0.0000	4.3300	(532.70)	0.00	4.2190	(5.0750)	0.0000	1	(0.8560)	02/07/2025
600309.SH	01/07/2025	SDB3264178802	0	(10,200)	9.5269	(99,385.47)	(97,174.05)	0.0000	4.3300	(532.70)	0.00	11.9539	(14.3791)	0.0000	1	(2.4252)	02/07/2025
600309.SH	01/07/2025	SDB3264178802	0	(200)	9.5269	(1,948.73)	(1,905.37)	0.0000	4.3300	(532.70)	0.00	0.2344	(0.2819)	0.0000	1	(0.0476)	02/07/2025
600309.SH	01/07/2025	SDB3264178802	0	(10,700)	9.5269	(104,257.31)	(101,937.49)	0.0000	4.3300	(532.70)	0.00	12.5398	(15.0839)	0.0000	1	(2.5441)	02/07/2025
600309.SH	01/07/2025	SDB3264178802	0	(18,800)	9.5269	(183,181.07)	(179,105.12)	0.0000	4.3300	(532.70)	0.00	22.0326	(26.5026)	0.0000	1	(4.4700)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600309.SH	01/06/2025	SDB3264178802	0	(3,600)	9.7437	(35,077.23)	(35,077.23)	0.0000	4.3300	(536.84)	0.00	4.2190	(5.2308)	0.0000	1	(1.0118)	02/07/2025
600309.SH	01/06/2025	SDB3264178802	0	(10,200)	9.7437	(99,385.47)	(99,385.47)	0.0000	4.3300	(536.84)	0.00	11.9539	(14.8207)	0.0000	1	(2.8668)	02/07/2025
600309.SH	01/06/2025	SDB3264178802	0	(200)	9.7437	(1,948.73)	(1,948.73)	0.0000	4.3300	(536.84)	0.00	0.2344	(0.2906)	0.0000	1	(0.0562)	02/07/2025
600309.SH	01/06/2025	SDB3264178802	0	(10,700)	9.7437	(104,257.31)	(104,257.31)	0.0000	4.3300	(536.84)	0.00	12.5398	(15.5472)	0.0000	1	(3.0074)	02/07/2025
600309.SH	01/06/2025	SDB3264178802	0	(32,500)	9.7437	(316,669.41)	(316,669.41)	0.0000	4.3300	(536.84)	0.00	38.0883	(47.2228)	0.0000	1	(9.1345)	02/07/2025
TOTAL WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												439.8319	(525.0928)	0.0000		(85.2609)	
WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000338.ZK	01/17/2025	SDB3265406636	0	(41,600)	1.9832	(81,228.74)	(82,501.83)	0.0000	4.3300	(775.00)	0.00	9.7700	(17.7608)	0.0000	1	(7.9908)	02/07/2025
000338.ZK	01/17/2025	SDB3265406636	0	(118,700)	1.9832	(229,371.84)	(235,407.86)	0.0000	4.3300	(775.00)	0.00	27.5883	(50.6781)	0.0000	1	(23.0897)	02/07/2025
000338.ZK	01/17/2025	SDB3265406636	0	(41,300)	1.9832	(81,970.63)	(81,906.86)	0.0000	4.3300	(775.00)	0.00	9.8592	(17.6327)	0.0000	1	(7.7735)	02/07/2025
000338.ZK	01/17/2025	SDB3265406636	0	(2,100)	1.9832	(4,181.07)	(4,164.76)	0.0000	4.3300	(775.00)	0.00	0.5029	(0.8966)	0.0000	1	(0.3937)	02/07/2025
000338.ZK	01/17/2025	SDB3265406636	0	(55,300)	1.9832	(109,911.57)	(109,671.90)	0.0000	4.3300	(775.00)	0.00	13.2199	(23.6099)	0.0000	1	(10.3900)	02/07/2025
000338.ZK	01/16/2025	SDB3265406636	0	(41,600)	1.8902	(81,228.74)	(78,630.41)	0.0000	4.3300	(775.00)	0.00	9.7700	(16.9274)	0.0000	1	(7.1574)	02/07/2025
000338.ZK	01/16/2025	SDB3265406636	0	(118,700)	1.8902	(229,371.84)	(224,361.28)	0.0000	4.3300	(775.00)	0.00	27.5883	(48.3000)	0.0000	1	(20.7117)	02/07/2025
000338.ZK	01/16/2025	SDB3265406636	0	(41,300)	1.8902	(81,970.63)	(78,063.36)	0.0000	4.3300	(775.00)	0.00	9.8592	(16.8053)	0.0000	1	(6.9461)	02/07/2025
000338.ZK	01/16/2025	SDB3265406636	0	(2,100)	1.8902	(4,181.07)	(3,969.32)	0.0000	4.3300	(775.00)	0.00	0.5029	(0.8545)	0.0000	1	(0.3516)	02/07/2025
000338.ZK	01/16/2025	SDB3265406636	0	(55,300)	1.8902	(109,911.57)	(104,525.52)	0.0000	4.3300	(775.00)	0.00	13.2199	(22.5020)	0.0000	1	(9.2821)	02/07/2025
000338.ZK	01/15/2025	SDB3265406636	0	(41,600)	1.9171	(81,228.74)	(79,751.44)	0.0000	4.3300	(775.00)	0.00	9.7700	(17.1687)	0.0000	1	(7.3987)	02/07/2025
000338.ZK	01/15/2025	SDB3265406636	0	(118,700)	1.9171	(229,371.84)	(227,560.01)	0.0000	4.3300	(775.00)	0.00	27.5883	(48.9886)	0.0000	1	(21.4003)	02/07/2025
000338.ZK	01/15/2025	SDB3265406636	0	(41,300)	1.9171	(81,970.63)	(79,176.31)	0.0000	4.3300	(775.00)	0.00	9.8592	(17.0449)	0.0000	1	(7.1857)	02/07/2025
000338.ZK	01/15/2025	SDB3265406636	0	(2,100)	1.9171	(4,181.07)	(4,025.91)	0.0000	4.3300	(775.00)	0.00	0.5029	(0.8667)	0.0000	1	(0.3638)	02/07/2025
000338.ZK	01/15/2025	SDB3265406636	0	(55,300)	1.9171	(109,911.57)	(106,015.74)	0.0000	4.3300	(775.00)	0.00	13.2199	(22.8228)	0.0000	1	(9.6029)	02/07/2025
000338.ZK	01/14/2025	SDB3265406636	0	(41,300)	1.9848	(81,970.63)	(81,970.63)	0.0000	4.3300	(775.00)	0.00	9.8592	(17.6465)	0.0000	1	(7.7872)	02/07/2025
000338.ZK	01/14/2025	SDB3265406636	0	(2,100)	1.9910	(4,181.07)	(4,181.07)	0.0000	4.3300	(775.00)	0.00	0.5029	(0.9001)	0.0000	1	(0.3972)	02/07/2025
000338.ZK	01/14/2025	SDB3265406636	0	(55,300)	1.9876	(109,911.57)	(109,911.57)	0.0000	4.3300	(775.00)	0.00	13.2199	(23.6615)	0.0000	1	(10.4416)	02/07/2025
TOTAL WEICHAI POWER CO.,LTD. CMN CLASS A SERIES NORTHBOUND												206.4033	(365.0671)	0.0000		(158.6639)	
WHA CORPORATION PCL LOCAL SHARE																	
WHA_n.BK	01/15/2025	SDB3264922955	0	(9,500)	0.1480	(1,511.25)	(1,406.40)	0.0000	4.3300	(2,028.30)	0.00	0.1818	(0.7924)	0.0000	1	(0.6106)	02/04/2025
WHA_n.BK	01/15/2025	SDB3264922955	0	(61,100)	0.1480	(9,718.38)	(9,045.37)	0.0000	4.3300	(2,028.30)	0.00	1.1689	(5.0963)	0.0000	1	(3.9274)	02/04/2025
WHA_n.BK	01/15/2025	SDB3264922955	0	(6,000)	0.1480	(972.45)	(888.25)	0.0000	4.3300	(2,028.30)	0.00	0.1170	(0.5005)	0.0000	1	(0.3835)	02/04/2025
WHA_n.BK	01/14/2025	SDB3264922955	0	(9,500)	0.1502	(1,511.25)	(1,426.51)	0.0000	4.3300	(2,032.77)	0.00	0.1818	(0.8055)	0.0000	1	(0.6237)	02/04/2025
WHA_n.BK	01/14/2025	SDB3264922955	0	(61,100)	0.1502	(9,718.38)	(9,174.71)	0.0000	4.3300	(2,032.77)	0.00	1.1689	(5.1806)	0.0000	1	(4.0117)	02/04/2025
WHA_n.BK	01/14/2025	SDB3264922955	0	(25,900)	0.1502	(4,197.74)	(3,889.12)	0.0000	4.3300	(2,032.77)	0.00	0.5049	(2.1960)	0.0000	1	(1.6911)	02/04/2025
WHA_n.BK	01/13/2025	SDB3264922955	0	(9,500)	0.1513	(1,511.25)	(1,437.73)	0.0000	4.3300	(2,034.82)	0.00	0.1818	(0.8126)	0.0000	1	(0.6309)	02/04/2025
WHA_n.BK	01/13/2025	SDB3264922955	0	(61,100)	0.1513	(9,718.38)	(9,246.87)	0.0000	4.3300	(2,034.82)	0.00	1.1689	(5.2266)	0.0000	1	(4.0577)	02/04/2025
WHA_n.BK	01/13/2025	SDB3264922955	0	(38,900)	0.1513	(6,304.72)	(5,887.13)	0.0000	4.3300	(2,034.82)	0.00	0.7583	(3.3276)	0.0000	1	(2.5692)	02/04/2025
WHA_n.BK	01/10/2025	SDB3264922955	0	(9,500)	0.1575	(1,511.25)	(1,496.38)	0.0000	4.3300	(2,034.82)	0.00	0.5453	(2.5374)	0.0000	3	(1.9921)	02/04/2025
WHA_n.BK	01/10/2025	SDB3264922955	0	(61,100)	0.1575	(9,718.38)	(9,624.11)	0.0000	4.3300	(2,034.82)	0.00	3.5067	(16.3194)	0.0000	3	(12.8127)	02/04/2025
WHA_n.BK	01/10/2025	SDB3264922955	0	(38,900)	0.1575	(6,304.72)	(6,127.29)	0.0000	4.3300	(2,034.82)	0.00	2.2750	(10.3899)	0.0000	3	(8.1150)	02/04/2025
WHA_n.BK	01/09/2025	SDB3264922955	0	(9,500)	0.1579	(1,511.25)	(1,499.85)	0.0000	4.3300	(2,038.10)	0.00	0.1818	(0.8491)	0.0000	1	(0.6674)	02/04/2025
WHA_n.BK	01/09/2025	SDB3264922955	0	(61,100)	0.1579	(9,718.38)	(9,646.41)	0.0000	4.3300	(2,038.10)	0.00	1.1689	(5.4612)	0.0000	1	(4.2923)	02/04/2025
WHA_n.BK	01/09/2025	SDB3264922955	0	(69,100)	0.1579	(11,199.38)	(10,909.44)	0.0000	4.3300	(2,038.10)	0.00	1.3470	(6.1763)	0.0000	1	(4.8292)	02/04/2025
WHA_n.BK	01/08/2025	SDB3264922955	0	(9,500)	0.1528	(1,511.25)	(1,451.85)	0.0000	4.3300	(2,038.10)	0.00	0.1818	(0.8219)	0.0000	1	(0.6402)	02/04/2025
WHA_n.BK	01/08/2025	SDB3264922955	0	(61,100)	0.1528	(9,718.38)	(9,337.67)	0.0000	4.3300	(2,038.10)	0.00	1.1689	(5.2864)	0.0000	1	(4.1175)	02/04/2025
WHA_n.BK	01/08/2025	SDB3264922955	0	(69,100)	0.1528	(11,199.38)	(10,560.28)	0.0000	4.3300	(2,038.10)	0.00	1.3470	(5.9786)	0.0000	1	(4.6315)	02/04/2025
WHA_n.BK	01/07/2025	SDB3264922955	0	(9,500)	0.1595	(1,511.25)	(1,515.37)	0.0000	4.3300	(2,050.00)	0.00	0.1818	(0.8629)	0.0000	1	(0.6812)	02/04/2025
WHA_n.BK	01/07/2025	SDB3264922955	0	(61,100)	0.1595	(9,718.38)	(9,746.24)	0.0000	4.3300	(2,050.00)	0.00	1.1689	(5.5499)	0.0000	1	(4.3810)	02/04/2025
WHA_n.BK	01/07/2025	SDB3264922955	0	(69,100)	0.1595	(11,199.38)	(11,022.35)	0.0000	4.3300	(2,050.00)	0.00	1.3470	(6.2766)	0.0000	1	(4.9296)	02/04/2025
WHA_n.BK	01/06/2025	SDB3264922955	0	(61,100)	0.1594	(9,718.38)	(9,738.12)	0.0000	4.3300	(2,050.00)	0.00	1.1689	(5.5453)	0.0000	1	(4.3764)	02/04/2025
WHA_n.BK	01/06/2025	SDB3264922955	0	(69,100)	0.1594	(11,199.38)	(11,013.16)	0.0000	4.3300	(2,050.00)	0.00	1.3470	(6.2714)	0.0000	1	(4.9243)	02/04/2025

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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WHA CORPORATION PCL LOCAL SHARE (Cont.)																	
WHA_n.BK	01/03/2025	SDB3264922955	0	(69,100)	0.1618	(11,199.38)	(11,179.14)	0.0000	4.3300	(2,050.00)	0.00	4.0411	(19.0977)	0.0000	3	(15.0566)	02/04/2025
TOTAL WHA CORPORATION PCL LOCAL SHARE												26.4094	(121.3622)	0.0000		(94.9528)	
WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300888.ZK	01/09/2025	SDB3263040666	0	(1,100)	5.3677	(6,321.17)	(5,904.44)	0.0000	4.3300	(1,500.00)	0.00	0.7603	(2.4602)	0.0000	1	(1.6999)	02/07/2025
300888.ZK	01/08/2025	SDB3263040666	0	(1,100)	5.4662	(6,321.17)	(6,012.85)	0.0000	4.3300	(1,500.00)	0.00	0.7603	(2.5054)	0.0000	1	(1.7451)	02/07/2025
300888.ZK	01/07/2025	SDB3263040666	0	(1,100)	5.8716	(6,321.17)	(6,458.78)	0.0000	4.3300	(1,500.00)	0.00	0.7603	(2.6912)	0.0000	1	(1.9309)	02/07/2025
300888.ZK	01/06/2025	SDB3263040666	0	(1,100)	5.7465	(6,321.17)	(6,321.17)	0.0000	4.3300	(1,500.00)	0.00	0.7603	(2.6338)	0.0000	1	(1.8735)	02/07/2025
TOTAL WINNER MEDICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												3.0412	(10.2905)	0.0000		(7.2493)	
WISTRON NEWEB CORPORATION CMN																	
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(3,000)	3.9631	(12,576.22)	(11,889.28)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2509)	0.0000	1	0.2618	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(4,000)	3.9631	(16,768.29)	(15,852.37)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6678)	0.0000	1	0.3491	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(3,000)	3.9631	(12,576.22)	(11,889.28)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2509)	0.0000	1	0.2618	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(4,000)	3.9631	(16,768.29)	(15,852.37)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6678)	0.0000	1	0.3491	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(3,000)	3.9631	(12,576.22)	(11,889.28)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2509)	0.0000	1	0.2618	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(5,000)	3.9631	(20,960.36)	(19,815.46)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.0848)	0.0000	1	0.4363	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(2,000)	3.9631	(8,384.15)	(7,926.18)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8339)	0.0000	1	0.1745	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(1,000)	3.9631	(4,192.07)	(3,963.09)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4170)	0.0000	1	0.0873	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(3,000)	3.9631	(12,576.22)	(11,889.28)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2509)	0.0000	1	0.2618	02/04/2025
6285.TW	01/17/2025	SDB3260121536	0	(4,000)	3.9631	(16,768.29)	(15,897.48)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6725)	0.0000	1	0.3443	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(3,000)	3.9744	(12,576.22)	(11,923.11)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2544)	0.0000	1	0.2582	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(4,000)	3.9744	(16,768.29)	(15,897.48)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6725)	0.0000	1	0.3443	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(3,000)	3.9744	(12,576.22)	(11,923.11)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2544)	0.0000	1	0.2582	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(4,000)	3.9744	(16,768.29)	(15,897.48)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6725)	0.0000	1	0.3443	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(3,000)	3.9744	(12,576.22)	(11,923.11)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2544)	0.0000	1	0.2582	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(5,000)	3.9744	(20,960.36)	(19,871.85)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.0907)	0.0000	1	0.4304	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(2,000)	3.9744	(8,384.15)	(7,948.74)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8363)	0.0000	1	0.1722	02/04/2025
6285.TW	01/16/2025	SDB3260121536	0	(1,000)	3.9744	(4,192.07)	(3,974.37)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4181)	0.0000	1	0.0861	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(3,000)	3.7143	(12,576.22)	(11,142.99)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.1723)	0.0000	1	0.3403	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WISTRON NEWEB CORPORATION CMN (Cont.)																	
6285.TW	01/15/2025	SDB3260121536	0	(4,000)	3.7143	(16,768.29)	(14,857.32)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.5631)	0.0000	1	0.4537	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(3,000)	3.7143	(12,576.22)	(11,142.99)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.1723)	0.0000	1	0.3403	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(4,000)	3.7143	(16,768.29)	(14,857.32)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.5631)	0.0000	1	0.4537	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(3,000)	3.7143	(12,576.22)	(11,142.99)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.1723)	0.0000	1	0.3403	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(5,000)	3.7143	(20,960.36)	(18,571.65)	0.0000	4.3300	(378.75)	0.00	2.5211	(1.9539)	0.0000	1	0.5672	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(2,000)	3.7143	(8,384.15)	(7,428.66)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.7816)	0.0000	1	0.2269	02/04/2025
6285.TW	01/15/2025	SDB3260121536	0	(1,000)	3.7143	(4,192.07)	(3,714.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.3908)	0.0000	1	0.1134	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(3,000)	3.9289	(12,576.22)	(11,786.66)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2401)	0.0000	1	0.2726	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(4,000)	3.9289	(16,768.29)	(15,715.54)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6534)	0.0000	1	0.3634	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(3,000)	3.9289	(12,576.22)	(11,786.66)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2401)	0.0000	1	0.2726	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(4,000)	3.9289	(16,768.29)	(15,715.54)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6534)	0.0000	1	0.3634	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(3,000)	3.9289	(12,576.22)	(11,786.66)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2401)	0.0000	1	0.2726	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(5,000)	3.9289	(20,960.36)	(19,644.43)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.0668)	0.0000	1	0.4543	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(2,000)	3.9289	(8,384.15)	(7,857.77)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8267)	0.0000	1	0.1817	02/04/2025
6285.TW	01/14/2025	SDB3260121536	0	(1,000)	3.9289	(4,192.07)	(3,928.89)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4134)	0.0000	1	0.0909	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(3,000)	3.8400	(12,576.22)	(11,519.90)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2120)	0.0000	1	0.3007	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(4,000)	3.8400	(16,768.29)	(15,359.86)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6160)	0.0000	1	0.4009	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(3,000)	3.8400	(12,576.22)	(11,519.90)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2120)	0.0000	1	0.3007	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(4,000)	3.8400	(16,768.29)	(15,359.86)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6160)	0.0000	1	0.4009	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(3,000)	3.8400	(12,576.22)	(11,519.90)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2120)	0.0000	1	0.3007	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(5,000)	3.8400	(20,960.36)	(19,199.83)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.0200)	0.0000	1	0.5011	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(2,000)	3.8400	(8,384.15)	(7,679.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8080)	0.0000	1	0.2004	02/04/2025
6285.TW	01/13/2025	SDB3260121536	0	(1,000)	3.8400	(4,192.07)	(3,839.97)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4040)	0.0000	1	0.1002	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(1,000)	3.9848	(4,192.07)	(3,984.79)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2577)	0.0000	3	0.2549	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(1,000)	3.9848	(4,192.07)	(3,984.79)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2577)	0.0000	3	0.2549	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(3,000)	3.9848	(12,576.22)	(11,954.37)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.7731)	0.0000	3	0.7648	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WISTRON NEWEB CORPORATION CMN (Cont.)																	
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(4,000)	3.9848	(16,768.29)	(15,939.16)	0.0000	4.3300	(378.75)	0.00	6.0506	(5.0308)	0.0000	3	1.0198	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(1,000)	3.9848	(4,192.07)	(3,984.79)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2577)	0.0000	3	0.2549	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(1,000)	3.9848	(4,192.07)	(3,984.79)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2577)	0.0000	3	0.2549	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(3,000)	3.9848	(12,576.22)	(11,954.37)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.7731)	0.0000	3	0.7648	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(4,000)	3.9848	(16,768.29)	(15,939.16)	0.0000	4.3300	(378.75)	0.00	6.0506	(5.0308)	0.0000	3	1.0198	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(3,000)	3.9848	(12,576.22)	(11,954.37)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.7731)	0.0000	3	0.7648	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(5,000)	3.9848	(20,960.36)	(19,923.95)	0.0000	4.3300	(378.75)	0.00	7.5632	(6.2885)	0.0000	3	1.2747	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(2,000)	3.9848	(8,384.15)	(7,969.58)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.5154)	0.0000	3	0.5099	02/04/2025
6285.TW	01/10/2025	SDB3260121536	0	(1,000)	3.9848	(4,192.07)	(3,984.79)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2577)	0.0000	3	0.2549	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(1,000)	4.0363	(4,192.07)	(4,036.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4247)	0.0000	1	0.0796	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(1,000)	4.0363	(4,192.07)	(4,036.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4247)	0.0000	1	0.0796	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(3,000)	4.0363	(12,576.22)	(12,108.98)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2740)	0.0000	1	0.2387	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(4,000)	4.0363	(16,768.29)	(16,145.31)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6986)	0.0000	1	0.3182	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(1,000)	4.0363	(4,192.07)	(4,036.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4247)	0.0000	1	0.0796	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(1,000)	4.0363	(4,192.07)	(4,036.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4247)	0.0000	1	0.0796	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(3,000)	4.0363	(12,576.22)	(12,108.98)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2740)	0.0000	1	0.2387	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(4,000)	4.0363	(16,768.29)	(16,145.31)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6986)	0.0000	1	0.3182	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(3,000)	4.0363	(12,576.22)	(12,108.98)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2740)	0.0000	1	0.2387	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(5,000)	4.0363	(20,960.36)	(20,181.63)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.1233)	0.0000	1	0.3978	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(2,000)	4.0363	(8,384.15)	(8,072.65)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8493)	0.0000	1	0.1591	02/04/2025
6285.TW	01/09/2025	SDB3260121536	0	(1,000)	4.0363	(4,192.07)	(4,036.33)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4247)	0.0000	1	0.0796	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(1,000)	4.0231	(4,192.07)	(4,023.08)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4233)	0.0000	1	0.0810	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(1,000)	4.0231	(4,192.07)	(4,023.08)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4233)	0.0000	1	0.0810	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(3,000)	4.0231	(12,576.22)	(12,069.23)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2698)	0.0000	1	0.2429	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(2,000)	4.0231	(8,384.15)	(8,046.15)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8465)	0.0000	1	0.1619	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(2,000)	4.0231	(8,384.15)	(8,046.15)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8465)	0.0000	1	0.1619	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(2,000)	4.0231	(8,384.15)	(8,046.15)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8465)	0.0000	1	0.1619	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(4,000)	4.0231	(16,768.29)	(16,092.30)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6930)	0.0000	1	0.3238	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(2,000)	4.0231	(8,384.15)	(8,046.15)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8465)	0.0000	1	0.1619	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(1,000)	4.0231	(4,192.07)	(4,023.08)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4233)	0.0000	1	0.0810	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(1,000)	4.0231	(4,192.07)	(4,023.08)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4233)	0.0000	1	0.0810	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(3,000)	4.0231	(12,576.22)	(12,069.23)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2698)	0.0000	1	0.2429	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(4,000)	4.0231	(16,768.29)	(16,092.30)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.6930)	0.0000	1	0.3238	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(3,000)	4.0231	(12,576.22)	(12,069.23)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2698)	0.0000	1	0.2429	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(5,000)	4.0231	(20,960.36)	(20,115.38)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.1163)	0.0000	1	0.4048	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(2,000)	4.0231	(8,384.15)	(8,046.15)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8465)	0.0000	1	0.1619	02/04/2025
6285.TW	01/08/2025	SDB3260121536	0	(1,000)	4.0231	(4,192.07)	(4,023.08)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4233)	0.0000	1	0.0810	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(3,000)	4.0819	(12,576.22)	(12,245.83)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2884)	0.0000	1	0.2243	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WISTRON NEWEB CORPORATION CMN (Cont.)																	
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(4,000)	4.0819	(16,768.29)	(16,327.77)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.7178)	0.0000	1	0.2990	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(3,000)	4.0819	(12,576.22)	(12,245.83)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2884)	0.0000	1	0.2243	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(4,000)	4.0819	(16,768.29)	(16,327.77)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.7178)	0.0000	1	0.2990	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(3,000)	4.0819	(12,576.22)	(12,245.83)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2884)	0.0000	1	0.2243	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(5,000)	4.0819	(20,960.36)	(20,409.71)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.1473)	0.0000	1	0.3738	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(2,000)	4.0819	(8,384.15)	(8,163.88)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8589)	0.0000	1	0.1495	02/04/2025
6285.TW	01/07/2025	SDB3260121536	0	(1,000)	4.0819	(4,192.07)	(4,081.94)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4295)	0.0000	1	0.0748	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(3,000)	4.1105	(12,576.22)	(12,331.39)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2974)	0.0000	1	0.2153	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(4,000)	4.1105	(16,768.29)	(16,441.86)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.7298)	0.0000	1	0.2870	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(3,000)	4.1105	(12,576.22)	(12,331.39)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2974)	0.0000	1	0.2153	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(4,000)	4.1105	(16,768.29)	(16,441.86)	0.0000	4.3300	(378.75)	0.00	2.0169	(1.7298)	0.0000	1	0.2870	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(3,000)	4.1105	(12,576.22)	(12,331.39)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.2974)	0.0000	1	0.2153	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(5,000)	4.1105	(20,960.36)	(20,552.32)	0.0000	4.3300	(378.75)	0.00	2.5211	(2.1623)	0.0000	1	0.3588	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(2,000)	4.1105	(8,384.15)	(8,220.93)	0.0000	4.3300	(378.75)	0.00	1.0084	(0.8649)	0.0000	1	0.1435	02/04/2025
6285.TW	01/06/2025	SDB3260121536	0	(1,000)	4.1105	(4,192.07)	(4,110.46)	0.0000	4.3300	(378.75)	0.00	0.5042	(0.4325)	0.0000	1	0.0718	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(3,000)	4.1921	(12,576.22)	(12,576.22)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.9694)	0.0000	3	0.5685	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(4,000)	4.1921	(16,768.29)	(16,768.29)	0.0000	4.3300	(378.75)	0.00	6.0506	(5.2925)	0.0000	3	0.7581	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(3,000)	4.1921	(12,576.22)	(12,576.22)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.9694)	0.0000	3	0.5685	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(4,000)	4.1921	(16,768.29)	(16,768.29)	0.0000	4.3300	(378.75)	0.00	6.0506	(5.2925)	0.0000	3	0.7581	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(3,000)	4.1921	(12,576.22)	(12,576.22)	0.0000	4.3300	(378.75)	0.00	4.5379	(3.9694)	0.0000	3	0.5685	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(5,000)	4.1921	(20,960.36)	(20,960.36)	0.0000	4.3300	(378.75)	0.00	7.5632	(6.6156)	0.0000	3	0.9476	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(2,000)	4.1921	(8,384.15)	(8,384.15)	0.0000	4.3300	(378.75)	0.00	3.0253	(2.6462)	0.0000	3	0.3790	02/04/2025
6285.TW	01/03/2025	SDB3260121536	0	(1,000)	4.1921	(4,192.07)	(4,192.07)	0.0000	4.3300	(378.75)	0.00	1.5126	(1.3231)	0.0000	3	0.1895	02/04/2025
TOTAL WISTRON NEWEB CORPORATION CMN												302.5279	(253.3545)	0.0000		49.1734	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WIWYNN CORPORATION CMN																	
6669.TW	01/17/2025	SDB3263707252	0	(1,000)	70.4886	(79,878.05)	(70,488.58)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.4055)	0.0000	1	5.2020	02/04/2025
6669.TW	01/17/2025	SDB3263707252	0	(1,000)	70.4886	(79,878.05)	(70,488.58)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.4055)	0.0000	1	5.2020	02/04/2025
6669.TW	01/16/2025	SDB3263707252	0	(1,000)	73.7450	(79,878.05)	(73,744.97)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.6091)	0.0000	1	4.9985	02/04/2025
6669.TW	01/16/2025	SDB3263707252	0	(1,000)	73.7450	(79,878.05)	(73,744.97)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.6091)	0.0000	1	4.9985	02/04/2025
6669.TW	01/15/2025	SDB3263707252	0	(1,000)	73.2297	(79,878.05)	(73,229.65)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.5769)	0.0000	1	5.0307	02/04/2025
6669.TW	01/15/2025	SDB3263707252	0	(1,000)	73.2297	(79,878.05)	(73,229.65)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.5769)	0.0000	1	5.0307	02/04/2025
6669.TW	01/14/2025	SDB3263707252	0	(1,000)	76.9091	(79,878.05)	(76,909.07)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.8068)	0.0000	1	4.8007	02/04/2025
6669.TW	01/14/2025	SDB3263707252	0	(1,000)	76.9091	(79,878.05)	(76,909.07)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.8068)	0.0000	1	4.8007	02/04/2025
6669.TW	01/13/2025	SDB3263707252	0	(1,000)	79.3795	(79,878.05)	(79,379.53)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.9612)	0.0000	1	4.6463	02/04/2025
6669.TW	01/13/2025	SDB3263707252	0	(1,000)	79.3795	(79,878.05)	(79,379.53)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.9612)	0.0000	1	4.6463	02/04/2025
6669.TW	01/10/2025	SDB3263707252	0	(1,000)	83.8023	(79,878.05)	(83,802.28)	0.0000	4.3300	(225.00)	0.00	28.8227	(15.7129)	0.0000	3	13.1097	02/04/2025
6669.TW	01/10/2025	SDB3263707252	0	(1,000)	83.8023	(79,878.05)	(83,802.28)	0.0000	4.3300	(225.00)	0.00	28.8227	(15.7129)	0.0000	3	13.1097	02/04/2025
6669.TW	01/09/2025	SDB3263707252	0	(1,000)	84.7017	(79,878.05)	(84,701.71)	0.0000	4.3300	(225.00)	0.00	9.6076	(5.2939)	0.0000	1	4.3137	02/04/2025
6669.TW	01/09/2025	SDB3263707252	0	(1,000)	84.7017	(79,878.05)	(84,701.71)	0.0000	4.3300	(225.00)	0.00	9.6076	(5.2939)	0.0000	1	4.3137	02/04/2025
6669.TW	01/08/2025	SDB3263707252	0	(1,000)	81.9797	(79,878.05)	(81,979.66)	0.0000	4.3300	(225.00)	0.00	9.6076	(5.1237)	0.0000	1	4.4838	02/04/2025
6669.TW	01/08/2025	SDB3263707252	0	(1,000)	81.9797	(79,878.05)	(81,979.66)	0.0000	4.3300	(225.00)	0.00	9.6076	(5.1237)	0.0000	1	4.4838	02/04/2025
6669.TW	01/07/2025	SDB3263707252	0	(1,000)	79.2109	(79,878.05)	(79,210.93)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.9507)	0.0000	1	4.6569	02/04/2025
6669.TW	01/07/2025	SDB3263707252	0	(1,000)	79.2109	(79,878.05)	(79,210.93)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.9507)	0.0000	1	4.6569	02/04/2025
6669.TW	01/06/2025	SDB3263707252	0	(1,000)	77.6421	(79,878.05)	(77,642.12)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.8526)	0.0000	1	4.7549	02/04/2025
6669.TW	01/06/2025	SDB3263707252	0	(1,000)	77.6421	(79,878.05)	(77,642.12)	0.0000	4.3300	(225.00)	0.00	9.6076	(4.8526)	0.0000	1	4.7549	02/04/2025
6669.TW	01/03/2025	SDB3263707252	0	(1,000)	79.8780	(79,878.05)	(79,878.05)	0.0000	4.3300	(225.00)	0.00	28.8227	(14.9771)	0.0000	3	13.8455	02/04/2025
6669.TW	01/03/2025	SDB3263707252	0	(1,000)	79.8780	(79,878.05)	(79,878.05)	0.0000	4.3300	(225.00)	0.00	28.8227	(14.9771)	0.0000	3	13.8455	02/04/2025
TOTAL WIWYNN CORPORATION CMN													288.2266	(148.5409)	0.0000	139.6857	
WPG HOLDINGS LIMITED CMN																	
3702.TW	01/17/2025	SDB3265127482	0	(8,000)	2.1056	(17,567.18)	(16,844.66)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4679)	0.0000	1	1.6450	02/04/2025
3702.TW	01/17/2025	SDB3265127482	0	(3,000)	2.1056	(6,572.11)	(6,316.75)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1755)	0.0000	1	0.6150	02/04/2025
3702.TW	01/16/2025	SDB3265127482	0	(8,000)	2.1066	(17,567.18)	(16,852.54)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4681)	0.0000	1	1.6448	02/04/2025
3702.TW	01/16/2025	SDB3265127482	0	(3,000)	2.1066	(6,572.11)	(6,319.70)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1755)	0.0000	1	0.6149	02/04/2025
3702.TW	01/15/2025	SDB3265127482	0	(8,000)	2.0504	(17,567.18)	(16,403.44)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4557)	0.0000	1	1.6573	02/04/2025
3702.TW	01/15/2025	SDB3265127482	0	(3,000)	2.0504	(6,572.11)	(6,151.29)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1709)	0.0000	1	0.6196	02/04/2025
3702.TW	01/14/2025	SDB3265127482	0	(8,000)	2.1207	(17,567.18)	(16,965.50)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4713)	0.0000	1	1.6417	02/04/2025
3702.TW	01/14/2025	SDB3265127482	0	(3,000)	2.1207	(6,572.11)	(6,362.06)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1767)	0.0000	1	0.6138	02/04/2025
3702.TW	01/13/2025	SDB3265127482	0	(8,000)	2.1310	(17,567.18)	(17,047.62)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4735)	0.0000	1	1.6394	02/04/2025
3702.TW	01/13/2025	SDB3265127482	0	(3,000)	2.1310	(6,572.11)	(6,392.86)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1776)	0.0000	1	0.6129	02/04/2025
3702.TW	01/10/2025	SDB3265127482	0	(8,000)	2.1506	(17,567.18)	(17,204.56)	0.0000	4.3300	(100.00)	0.00	6.3388	(1.4337)	0.0000	3	4.9051	02/04/2025
3702.TW	01/10/2025	SDB3265127482	0	(3,000)	2.1506	(6,572.11)	(6,451.71)	0.0000	4.3300	(100.00)	0.00	2.3714	(0.5376)	0.0000	3	1.8338	02/04/2025
3702.TW	01/09/2025	SDB3265127482	0	(8,000)	2.1649	(17,567.18)	(17,319.51)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4811)	0.0000	1	1.6318	02/04/2025
3702.TW	01/09/2025	SDB3265127482	0	(3,000)	2.1649	(6,572.11)	(6,494.82)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1804)	0.0000	1	0.6101	02/04/2025
3702.TW	01/08/2025	SDB3265127482	0	(8,000)	2.1679	(17,567.18)	(17,343.25)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4818)	0.0000	1	1.6312	02/04/2025
3702.TW	01/08/2025	SDB3265127482	0	(3,000)	2.1679	(6,572.11)	(6,503.72)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1807)	0.0000	1	0.6098	02/04/2025
3702.TW	01/07/2025	SDB3265127482	0	(8,000)	2.1959	(17,567.18)	(17,567.18)	0.0000	4.3300	(100.00)	0.00	2.1129	(0.4880)	0.0000	1	1.6250	02/04/2025
3702.TW	01/07/2025	SDB3265127482	0	(3,000)	2.1907	(6,572.11)	(6,572.11)	0.0000	4.3300	(100.00)	0.00	0.7905	(0.1826)	0.0000	1	0.6079	02/04/2025
TOTAL WPG HOLDINGS LIMITED CMN													31.9376	(7.1785)	0.0000	24.7591	
WT MICROELECTRONICS CO LTD CMN																	
3036.TW	01/17/2025	SDB3262441814	0	(1,000)	3.3127	(3,393.62)	(3,312.66)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.4962)	0.0000	1	(0.0881)	02/04/2025
3036.TW	01/17/2025	SDB3262441814	0	(1,000)	3.3127	(3,353.66)	(3,312.66)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.4962)	0.0000	1	(0.0929)	02/04/2025
3036.TW	01/17/2025	SDB3262441814	0	(5,000)	3.3127	(16,768.29)	(16,563.31)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.4812)	0.0000	1	(0.4644)	02/04/2025
3036.TW	01/16/2025	SDB3262441814	0	(1,000)	3.3850	(3,393.62)	(3,385.01)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5071)	0.0000	1	(0.0989)	02/04/2025
3036.TW	01/16/2025	SDB3262441814	0	(1,000)	3.3850	(3,353.66)	(3,385.01)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5071)	0.0000	1	(0.1037)	02/04/2025
3036.TW	01/16/2025	SDB3262441814	0	(5,000)	3.3850	(16,768.29)	(16,925.08)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.5354)	0.0000	1	(0.5185)	02/04/2025
3036.TW	01/15/2025	SDB3262441814	0	(1,000)	3.3369	(3,393.62)	(3,336.86)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.4999)	0.0000	1	(0.0917)	02/04/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WT MICROELECTRONICS CO LTD CMN (Cont.)																	
3036.TW	01/15/2025	SDB3262441814	0	(1,000)	3.3369	(3,353.66)	(3,336.86)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.4999)	0.0000	1	(0.0965)	02/04/2025
3036.TW	01/15/2025	SDB3262441814	0	(5,000)	3.3369	(16,768.29)	(16,684.28)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.4993)	0.0000	1	(0.4825)	02/04/2025
3036.TW	01/14/2025	SDB3262441814	0	(1,000)	3.3828	(3,393.62)	(3,382.79)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5067)	0.0000	1	(0.0986)	02/04/2025
3036.TW	01/14/2025	SDB3262441814	0	(1,000)	3.3828	(3,353.66)	(3,382.79)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5067)	0.0000	1	(0.1034)	02/04/2025
3036.TW	01/14/2025	SDB3262441814	0	(5,000)	3.3828	(16,768.29)	(16,913.93)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.5337)	0.0000	1	(0.5169)	02/04/2025
3036.TW	01/13/2025	SDB3262441814	0	(1,000)	3.3543	(3,393.62)	(3,354.28)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5025)	0.0000	1	(0.0943)	02/04/2025
3036.TW	01/13/2025	SDB3262441814	0	(1,000)	3.3543	(3,353.66)	(3,354.28)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5025)	0.0000	1	(0.0991)	02/04/2025
3036.TW	01/13/2025	SDB3262441814	0	(5,000)	3.3543	(16,768.29)	(16,771.40)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.5124)	0.0000	1	(0.4955)	02/04/2025
3036.TW	01/10/2025	SDB3262441814	0	(1,000)	3.4677	(3,393.62)	(3,467.68)	0.0000	4.3300	(539.29)	0.00	1.2245	(1.5584)	0.0000	3	(0.3339)	02/04/2025
3036.TW	01/10/2025	SDB3262441814	0	(1,000)	3.4677	(3,353.66)	(3,467.68)	0.0000	4.3300	(539.29)	0.00	1.2101	(1.5584)	0.0000	3	(0.3483)	02/04/2025
3036.TW	01/10/2025	SDB3262441814	0	(5,000)	3.4677	(16,768.29)	(17,338.40)	0.0000	4.3300	(539.29)	0.00	6.0506	(7.7920)	0.0000	3	(1.7414)	02/04/2025
3036.TW	01/09/2025	SDB3262441814	0	(1,000)	3.4706	(3,393.62)	(3,470.63)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5199)	0.0000	1	(0.1117)	02/04/2025
3036.TW	01/09/2025	SDB3262441814	0	(1,000)	3.4706	(3,353.66)	(3,470.63)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5199)	0.0000	1	(0.1165)	02/04/2025
3036.TW	01/09/2025	SDB3262441814	0	(5,000)	3.4706	(16,768.29)	(17,353.15)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.5995)	0.0000	1	(0.5827)	02/04/2025
3036.TW	01/08/2025	SDB3262441814	0	(1,000)	3.4310	(3,393.62)	(3,431.00)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5140)	0.0000	1	(0.1058)	02/04/2025
3036.TW	01/08/2025	SDB3262441814	0	(1,000)	3.4310	(3,353.66)	(3,431.00)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5140)	0.0000	1	(0.1106)	02/04/2025
3036.TW	01/08/2025	SDB3262441814	0	(5,000)	3.4310	(16,768.29)	(17,155.00)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.5698)	0.0000	1	(0.5530)	02/04/2025
3036.TW	01/07/2025	SDB3262441814	0	(1,000)	3.4750	(3,393.62)	(3,474.96)	0.0000	4.3300	(539.29)	0.00	0.4082	(0.5206)	0.0000	1	(0.1124)	02/04/2025
3036.TW	01/07/2025	SDB3262441814	0	(1,000)	3.4750	(3,353.66)	(3,474.96)	0.0000	4.3300	(539.29)	0.00	0.4034	(0.5206)	0.0000	1	(0.1172)	02/04/2025
3036.TW	01/07/2025	SDB3262441814	0	(5,000)	3.4750	(16,768.29)	(17,374.81)	0.0000	4.3300	(539.29)	0.00	2.0169	(2.6028)	0.0000	1	(0.5859)	02/04/2025
3036.TW	01/06/2025	SDB3262441814	0	(1,000)	3.4102	(3,353.66)	(3,410.16)	0.0000	4.3300	(545.83)	0.00	0.4034	(0.5171)	0.0000	1	(0.1137)	02/04/2025
3036.TW	01/06/2025	SDB3262441814	0	(5,000)	3.4102	(16,768.29)	(17,050.82)	0.0000	4.3300	(545.83)	0.00	2.0169	(2.5853)	0.0000	1	(0.5684)	02/04/2025
3036.TW	01/03/2025	SDB3262441814	0	(1,000)	3.3537	(3,353.66)	(3,353.66)	0.0000	4.3300	(545.83)	0.00	1.2101	(1.5254)	0.0000	3	(0.3153)	02/04/2025
3036.TW	01/03/2025	SDB3262441814	0	(5,000)	3.3537	(16,768.29)	(16,768.29)	0.0000	4.3300	(545.83)	0.00	6.0506	(7.6272)	0.0000	3	(1.5767)	02/04/2025
TOTAL WT MICROELECTRONICS CO LTD CMN													40.7933	(51.6316)	0.0000	(10.8383)	
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603220.SH	01/17/2025	SDB3264255569	0	(200)	2.7455	(627.36)	(549.09)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.3000)	0.0000	1	(0.2246)	02/07/2025
603220.SH	01/17/2025	SDB3264255569	0	(2,200)	2.7455	(6,901.01)	(6,040.03)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.3002)	0.0000	1	(2.4702)	02/07/2025
603220.SH	01/17/2025	SDB3264255569	0	(3,000)	2.7455	(9,410.46)	(8,236.41)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.5003)	0.0000	1	(3.3685)	02/07/2025
603220.SH	01/17/2025	SDB3264255569	0	(400)	2.7455	(1,254.73)	(1,098.19)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.6000)	0.0000	1	(0.4491)	02/07/2025
603220.SH	01/17/2025	SDB3264255569	0	(300)	2.7455	(941.05)	(823.64)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4500)	0.0000	1	(0.3368)	02/07/2025
603220.SH	01/17/2025	SDB3264255569	0	(2,672)	2.7455	(8,381.59)	(7,335.89)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(4.0083)	0.0000	1	(3.0002)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(200)	2.6000	(627.36)	(520.00)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2841)	0.0000	1	(0.2087)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(2,200)	2.6000	(6,901.01)	(5,719.96)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.1254)	0.0000	1	(2.2953)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(3,000)	2.6000	(9,410.46)	(7,799.94)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.2618)	0.0000	1	(3.1300)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(400)	2.6000	(1,254.73)	(1,039.99)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5682)	0.0000	1	(0.4173)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(300)	2.6000	(941.05)	(779.99)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4262)	0.0000	1	(0.3130)	02/07/2025
603220.SH	01/16/2025	SDB3264255569	0	(2,672)	2.6000	(8,381.59)	(6,947.15)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.7959)	0.0000	1	(2.7878)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(200)	2.6282	(627.36)	(525.64)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2872)	0.0000	1	(0.2117)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(2,200)	2.6282	(6,901.01)	(5,782.04)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.1593)	0.0000	1	(2.3292)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(3,000)	2.6282	(9,410.46)	(7,884.59)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.3081)	0.0000	1	(3.1762)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(400)	2.6282	(1,254.73)	(1,051.28)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5744)	0.0000	1	(0.4235)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(300)	2.6282	(941.05)	(788.46)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4308)	0.0000	1	(0.3176)	02/07/2025
603220.SH	01/15/2025	SDB3264255569	0	(2,672)	2.6282	(8,381.59)	(7,022.55)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.8371)	0.0000	1	(2.8290)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(200)	2.7236	(627.36)	(544.71)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2976)	0.0000	1	(0.2222)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(2,200)	2.7236	(6,901.01)	(5,991.85)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.2739)	0.0000	1	(2.4439)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(3,000)	2.7236	(9,410.46)	(8,170.71)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.4644)	0.0000	1	(3.3326)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(400)	2.7236	(1,254.73)	(1,089.43)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5953)	0.0000	1	(0.4443)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(300)	2.7236	(941.05)	(817.07)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4464)	0.0000	1	(0.3333)	02/07/2025
603220.SH	01/14/2025	SDB3264255569	0	(2,672)	2.7236	(8,381.59)	(7,277.38)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.9763)	0.0000	1	(2.9682)	02/07/2025
603220.SH	01/13/2025	SDB3264255569	0	(200)	2.7112	(627.36)	(542.23)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2963)	0.0000	1	(0.2208)	02/07/2025
603220.SH	01/13/2025	SDB3264255569	0	(2,200)	2.7112	(6,901.01)	(5,964.56)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.2590)	0.0000	1	(2.4290)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603220.SH	01/13/2025	SDB3264255569	0	(3,000)	2.7112	(9,410.46)	(8,133.49)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.4441)	0.0000	1	(3.3122)	02/07/2025
603220.SH	01/13/2025	SDB3264255569	0	(400)	2.7112	(1,254.73)	(1,084.47)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5925)	0.0000	1	(0.4416)	02/07/2025
603220.SH	01/13/2025	SDB3264255569	0	(300)	2.7112	(941.05)	(813.35)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4444)	0.0000	1	(0.3312)	02/07/2025
603220.SH	01/13/2025	SDB3264255569	0	(2,672)	2.7112	(8,381.59)	(7,244.23)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.9582)	0.0000	1	(2.9501)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(200)	2.7793	(627.36)	(555.86)	0.0000	4.3300	(1,967.02)	0.00	0.2264	(0.9112)	0.0000	3	(0.6848)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(2,200)	2.7793	(6,901.01)	(6,114.44)	0.0000	4.3300	(1,967.02)	0.00	2.4901	(10.0227)	0.0000	3	(7.5326)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(3,000)	2.7793	(9,410.46)	(8,337.88)	0.0000	4.3300	(1,967.02)	0.00	3.3956	(13.6673)	0.0000	3	(10.2717)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(400)	2.7793	(1,254.73)	(1,111.72)	0.0000	4.3300	(1,967.02)	0.00	0.4527	(1.8223)	0.0000	3	(1.3696)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(300)	2.7793	(941.05)	(833.79)	0.0000	4.3300	(1,967.02)	0.00	0.3396	(1.3667)	0.0000	3	(1.0272)	02/07/2025
603220.SH	01/10/2025	SDB3264255569	0	(2,672)	2.7793	(8,381.59)	(7,426.27)	0.0000	4.3300	(1,967.02)	0.00	3.0244	(12.1730)	0.0000	3	(9.1487)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(200)	2.6995	(627.36)	(539.89)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2950)	0.0000	1	(0.2195)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(2,200)	2.6995	(6,901.01)	(5,938.83)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.2449)	0.0000	1	(2.4149)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(3,000)	2.6995	(9,410.46)	(8,098.41)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.4249)	0.0000	1	(3.2931)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(400)	2.6995	(1,254.73)	(1,079.79)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5900)	0.0000	1	(0.4391)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(300)	2.6995	(941.05)	(809.84)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4425)	0.0000	1	(0.3293)	02/07/2025
603220.SH	01/09/2025	SDB3264255569	0	(2,672)	2.6995	(8,381.59)	(7,212.98)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.9411)	0.0000	1	(2.9330)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(200)	2.7113	(627.36)	(542.26)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.2963)	0.0000	1	(0.2208)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(2,200)	2.7113	(6,901.01)	(5,964.87)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.2592)	0.0000	1	(2.4291)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(3,000)	2.7113	(9,410.46)	(8,133.91)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.4443)	0.0000	1	(3.3125)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(400)	2.7113	(1,254.73)	(1,084.52)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.5926)	0.0000	1	(0.4417)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(300)	2.7113	(941.05)	(813.39)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4444)	0.0000	1	(0.3312)	02/07/2025
603220.SH	01/08/2025	SDB3264255569	0	(2,672)	2.7113	(8,381.59)	(7,244.61)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(3.9584)	0.0000	1	(2.9503)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(200)	2.9338	(627.36)	(586.75)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.3206)	0.0000	1	(0.2451)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(2,200)	2.9338	(6,901.01)	(6,454.27)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.5266)	0.0000	1	(2.6965)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(3,000)	2.9338	(9,410.46)	(8,801.28)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(4.8090)	0.0000	1	(3.6771)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(400)	2.9338	(1,254.73)	(1,173.50)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.6412)	0.0000	1	(0.4903)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(300)	2.9338	(941.05)	(880.13)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.4809)	0.0000	1	(0.3677)	02/07/2025
603220.SH	01/07/2025	SDB3264255569	0	(2,672)	2.9338	(8,381.59)	(7,839.01)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(4.2832)	0.0000	1	(3.2751)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(200)	3.1368	(627.36)	(627.36)	0.0000	4.3300	(1,967.02)	0.00	0.0755	(0.3428)	0.0000	1	(0.2673)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(2,200)	3.1368	(6,901.01)	(6,901.01)	0.0000	4.3300	(1,967.02)	0.00	0.8300	(3.7707)	0.0000	1	(2.9406)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(3,000)	3.1368	(9,410.46)	(9,410.46)	0.0000	4.3300	(1,967.02)	0.00	1.1319	(5.1418)	0.0000	1	(4.0100)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(400)	3.1368	(1,254.73)	(1,254.73)	0.0000	4.3300	(1,967.02)	0.00	0.1509	(0.6856)	0.0000	1	(0.5347)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(300)	3.1368	(941.05)	(941.05)	0.0000	4.3300	(1,967.02)	0.00	0.1132	(0.5142)	0.0000	1	(0.4010)	02/07/2025
603220.SH	01/06/2025	SDB3264255569	0	(2,672)	3.1368	(8,381.59)	(8,381.59)	0.0000	4.3300	(1,967.02)	0.00	1.0081	(4.5797)	0.0000	1	(3.5715)	02/07/2025
TOTAL WUHAN BESTER GROUP TELECOM CO.,LTD. CMN CLASS A SERIES NORTHBOUND												39.7150	(159.2590)	0.0000		(119.5440)	
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
000501.ZK	01/16/2025	SDB3264390197	0	(100)	1.1232	(142.84)	(112.32)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0608)	0.0000	1	(0.0437)	02/07/2025
000501.ZK	01/16/2025	SDB3264390197	0	(12,100)	1.1232	(17,284.06)	(13,590.89)	0.0000	4.3300	(1,950.00)	0.00	2.0789	(7.3617)	0.0000	1	(5.2828)	02/07/2025
000501.ZK	01/15/2025	SDB3264390197	0	(100)	1.1108	(142.84)	(111.08)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0602)	0.0000	1	(0.0430)	02/07/2025
000501.ZK	01/15/2025	SDB3264390197	0	(12,100)	1.1108	(17,284.06)	(13,441.07)	0.0000	4.3300	(1,950.00)	0.00	2.0789	(7.2806)	0.0000	1	(5.2017)	02/07/2025
000501.ZK	01/14/2025	SDB3264390197	0	(100)	1.1808	(142.84)	(118.08)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0640)	0.0000	1	(0.0468)	02/07/2025
000501.ZK	01/14/2025	SDB3264390197	0	(12,100)	1.1808	(17,284.06)	(14,288.26)	0.0000	4.3300	(1,950.00)	0.00	2.0789	(7.7395)	0.0000	1	(5.6606)	02/07/2025
000501.ZK	01/13/2025	SDB3264390197	0	(100)	1.2127	(142.84)	(121.27)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0657)	0.0000	1	(0.0485)	02/07/2025
000501.ZK	01/13/2025	SDB3264390197	0	(12,100)	1.2127	(17,284.06)	(14,673.36)	0.0000	4.3300	(1,950.00)	0.00	2.0789	(7.9481)	0.0000	1	(5.8692)	02/07/2025
000501.ZK	01/10/2025	SDB3264390197	0	(100)	1.2172	(142.84)	(121.72)	0.0000	4.3300	(1,950.00)	0.00	0.0515	(0.1978)	0.0000	3	(0.1463)	02/07/2025
000501.ZK	01/10/2025	SDB3264390197	0	(12,100)	1.2172	(17,284.06)	(14,728.34)	0.0000	4.3300	(1,950.00)	0.00	6.2367	(23.9335)	0.0000	3	(17.6969)	02/07/2025
000501.ZK	01/09/2025	SDB3264390197	0	(100)	1.2125	(142.84)	(121.25)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0657)	0.0000	1	(0.0485)	02/07/2025
000501.ZK	01/09/2025	SDB3264390197	0	(12,200)	1.2125	(17,426.91)	(14,791.90)	0.0000	4.3300	(1,950.00)	0.00	2.0961	(8.0123)	0.0000	1	(5.9162)	02/07/2025
000501.ZK	01/08/2025	SDB3264390197	0	(100)	1.3509	(142.84)	(135.09)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0732)	0.0000	1	(0.0560)	02/07/2025
000501.ZK	01/08/2025	SDB3264390197	0	(12,200)	1.3509	(17,426.91)	(16,480.76)	0.0000	4.3300	(1,950.00)	0.00	2.0961	(8.9271)	0.0000	1	(6.8310)	02/07/2025
000501.ZK	01/07/2025	SDB3264390197	0	(100)	1.5045	(142.84)	(150.45)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0815)	0.0000	1	(0.0643)	02/07/2025
000501.ZK	01/07/2025	SDB3264390197	0	(12,200)	1.5045	(17,426.91)	(18,354.39)	0.0000	4.3300	(1,950.00)	0.00	2.0961	(9.9420)	0.0000	1	(7.8459)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000501.ZK	01/06/2025	SDB3264390197	0	(100)	1.4284	(142.84)	(142.84)	0.0000	4.3300	(1,950.00)	0.00	0.0172	(0.0774)	0.0000	1	(0.0602)	02/07/2025
000501.ZK	01/06/2025	SDB3264390197	0	(12,200)	1.4284	(17,426.91)	(17,426.91)	0.0000	4.3300	(1,950.00)	0.00	2.0961	(9.4396)	0.0000	1	(7.3435)	02/07/2025
TOTAL WUHAN DEPARTMENT STORE GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												23.1255	(91.3305)	0.0000		(68.2050)	
WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600133.SH	01/17/2025	SDB3265406643	0	(5,100)	1.2114	(6,083.26)	(6,178.33)	0.0000	4.3300	(1,750.00)	0.00	0.7317	(3.0034)	0.0000	1	(2.2717)	02/07/2025
600133.SH	01/17/2025	SDB3265406643	0	(5,500)	1.2114	(6,577.16)	(6,662.90)	0.0000	4.3300	(1,750.00)	0.00	0.7911	(3.2389)	0.0000	1	(2.4478)	02/07/2025
600133.SH	01/17/2025	SDB3265406643	0	(21,800)	1.2114	(26,221.78)	(26,409.33)	0.0000	4.3300	(1,750.00)	0.00	3.1539	(12.8379)	0.0000	1	(9.6840)	02/07/2025
600133.SH	01/17/2025	SDB3265406643	0	(500)	1.2114	(600.50)	(605.72)	0.0000	4.3300	(1,750.00)	0.00	0.0722	(0.2944)	0.0000	1	(0.2222)	02/07/2025
600133.SH	01/16/2025	SDB3265406643	0	(21,800)	1.1613	(26,221.78)	(25,316.10)	0.0000	4.3300	(1,750.00)	0.00	3.1539	(12.3064)	0.0000	1	(9.1525)	02/07/2025
600133.SH	01/16/2025	SDB3265406643	0	(500)	1.1613	(600.50)	(580.64)	0.0000	4.3300	(1,750.00)	0.00	0.0722	(0.2823)	0.0000	1	(0.2100)	02/07/2025
600133.SH	01/15/2025	SDB3265406643	0	(21,800)	1.1584	(26,221.78)	(25,253.53)	0.0000	4.3300	(1,750.00)	0.00	3.1539	(12.2760)	0.0000	1	(9.1221)	02/07/2025
600133.SH	01/15/2025	SDB3265406643	0	(500)	1.1584	(600.50)	(579.21)	0.0000	4.3300	(1,750.00)	0.00	0.0722	(0.2816)	0.0000	1	(0.2093)	02/07/2025
600133.SH	01/14/2025	SDB3265406643	0	(21,800)	1.2028	(26,221.78)	(26,221.78)	0.0000	4.3300	(1,750.00)	0.00	3.1539	(12.7467)	0.0000	1	(9.5928)	02/07/2025
600133.SH	01/14/2025	SDB3265406643	0	(500)	1.2010	(600.50)	(600.50)	0.0000	4.3300	(1,750.00)	0.00	0.0722	(0.2919)	0.0000	1	(0.2197)	02/07/2025
600133.SH	01/09/2025	SDB3265201667	0	(2,400)	1.2205	(2,929.31)	(2,929.31)	0.0000	4.3300	(2,050.00)	0.00	0.3523	(1.6681)	0.0000	1	(1.3157)	02/07/2025
600133.SH	01/07/2025	SDB3265057985	0	(200)	1.3443	(268.86)	(268.86)	0.0000	4.3300	(1,850.00)	0.00	0.0323	(0.1382)	0.0000	1	(0.1058)	02/07/2025
TOTAL WUHAN EAST LAKE HIGH TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												14.8119	(59.3657)	0.0000		(44.5538)	
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002414.ZK	01/17/2025	SDB3261097754	0	(5,700)	0.9691	(5,783.52)	(5,524.15)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.3369)	0.0000	1	(0.6413)	02/07/2025
002414.ZK	01/17/2025	SDB3261097754	0	(25,600)	0.9691	(25,975.12)	(24,810.21)	0.0000	4.3300	(871.24)	0.00	3.1242	(6.0044)	0.0000	1	(2.8801)	02/07/2025
002414.ZK	01/17/2025	SDB3261097754	0	(3,700)	0.9691	(3,754.22)	(3,585.85)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8678)	0.0000	1	(0.4163)	02/07/2025
002414.ZK	01/17/2025	SDB3261097754	0	(1,500)	0.9691	(1,521.98)	(1,453.72)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3518)	0.0000	1	(0.1688)	02/07/2025
002414.ZK	01/17/2025	SDB3261097754	0	(100)	0.9691	(101.47)	(96.91)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0235)	0.0000	1	(0.0113)	02/07/2025
002414.ZK	01/16/2025	SDB3261097754	0	(5,700)	0.9356	(5,783.52)	(5,332.68)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.2906)	0.0000	1	(0.5949)	02/07/2025
002414.ZK	01/16/2025	SDB3261097754	0	(25,600)	0.9356	(25,975.12)	(23,950.28)	0.0000	4.3300	(871.24)	0.00	3.1242	(5.7963)	0.0000	1	(2.6720)	02/07/2025
002414.ZK	01/16/2025	SDB3261097754	0	(3,700)	0.9356	(3,754.22)	(3,461.56)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8377)	0.0000	1	(0.3862)	02/07/2025
002414.ZK	01/16/2025	SDB3261097754	0	(1,500)	0.9356	(1,521.98)	(1,403.34)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3396)	0.0000	1	(0.1566)	02/07/2025
002414.ZK	01/16/2025	SDB3261097754	0	(100)	0.9356	(101.47)	(93.56)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0226)	0.0000	1	(0.0104)	02/07/2025
002414.ZK	01/15/2025	SDB3261097754	0	(5,700)	0.9273	(5,783.52)	(5,285.49)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.2792)	0.0000	1	(0.5835)	02/07/2025
002414.ZK	01/15/2025	SDB3261097754	0	(25,600)	0.9273	(25,975.12)	(23,738.34)	0.0000	4.3300	(871.24)	0.00	3.1242	(5.7450)	0.0000	1	(2.6207)	02/07/2025
002414.ZK	01/15/2025	SDB3261097754	0	(3,700)	0.9273	(3,754.22)	(3,430.93)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8303)	0.0000	1	(0.3788)	02/07/2025
002414.ZK	01/15/2025	SDB3261097754	0	(1,500)	0.9273	(1,521.98)	(1,390.92)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3366)	0.0000	1	(0.1536)	02/07/2025
002414.ZK	01/15/2025	SDB3261097754	0	(100)	0.9273	(101.47)	(92.73)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0224)	0.0000	1	(0.0102)	02/07/2025
002414.ZK	01/14/2025	SDB3261097754	0	(5,700)	0.9441	(5,783.52)	(5,381.56)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.3024)	0.0000	1	(0.6068)	02/07/2025
002414.ZK	01/14/2025	SDB3261097754	0	(25,600)	0.9441	(25,975.12)	(24,169.83)	0.0000	4.3300	(871.24)	0.00	3.1242	(5.8494)	0.0000	1	(2.7252)	02/07/2025
002414.ZK	01/14/2025	SDB3261097754	0	(3,700)	0.9441	(3,754.22)	(3,493.30)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8454)	0.0000	1	(0.3939)	02/07/2025
002414.ZK	01/14/2025	SDB3261097754	0	(1,500)	0.9441	(1,521.98)	(1,416.20)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3427)	0.0000	1	(0.1597)	02/07/2025
002414.ZK	01/14/2025	SDB3261097754	0	(100)	0.9441	(101.47)	(94.41)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0228)	0.0000	1	(0.0106)	02/07/2025
002414.ZK	01/13/2025	SDB3261097754	0	(5,700)	0.9296	(5,783.52)	(5,298.61)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.2823)	0.0000	1	(0.5867)	02/07/2025
002414.ZK	01/13/2025	SDB3261097754	0	(25,600)	0.9296	(25,975.12)	(23,797.27)	0.0000	4.3300	(871.24)	0.00	3.1242	(5.7592)	0.0000	1	(2.6350)	02/07/2025
002414.ZK	01/13/2025	SDB3261097754	0	(3,700)	0.9296	(3,754.22)	(3,439.45)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8324)	0.0000	1	(0.3808)	02/07/2025
002414.ZK	01/13/2025	SDB3261097754	0	(1,500)	0.9296	(1,521.98)	(1,394.37)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3375)	0.0000	1	(0.1544)	02/07/2025
002414.ZK	01/13/2025	SDB3261097754	0	(100)	0.9296	(101.47)	(92.96)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0225)	0.0000	1	(0.0103)	02/07/2025
002414.ZK	01/10/2025	SDB3261097754	0	(5,700)	0.9460	(5,783.52)	(5,392.02)	0.0000	4.3300	(871.24)	0.00	2.0869	(3.9148)	0.0000	3	(1.8279)	02/07/2025
002414.ZK	01/10/2025	SDB3261097754	0	(25,600)	0.9460	(25,975.12)	(24,216.78)	0.0000	4.3300	(871.24)	0.00	9.3727	(17.5823)	0.0000	3	(8.2096)	02/07/2025
002414.ZK	01/10/2025	SDB3261097754	0	(3,700)	0.9460	(3,754.22)	(3,500.08)	0.0000	4.3300	(871.24)	0.00	1.3546	(2.5412)	0.0000	3	(1.1865)	02/07/2025
002414.ZK	01/10/2025	SDB3261097754	0	(1,500)	0.9460	(1,521.98)	(1,418.95)	0.0000	4.3300	(871.24)	0.00	0.5492	(1.0302)	0.0000	3	(0.4810)	02/07/2025
002414.ZK	01/10/2025	SDB3261097754	0	(100)	0.9460	(101.47)	(94.60)	0.0000	4.3300	(871.24)	0.00	0.0366	(0.0687)	0.0000	3	(0.0321)	02/07/2025
002414.ZK	01/09/2025	SDB3261097754	0	(5,700)	0.9311	(5,783.52)	(5,307.19)	0.0000	4.3300	(871.24)	0.00	0.6956	(1.2844)	0.0000	1	(0.5888)	02/07/2025
002414.ZK	01/09/2025	SDB3261097754	0	(25,600)	0.9311	(25,975.12)	(23,835.80)	0.0000	4.3300	(871.24)	0.00	3.1242	(5.7685)	0.0000	1	(2.6443)	02/07/2025
002414.ZK	01/09/2025	SDB3261097754	0	(3,700)	0.9311	(3,754.22)	(3,445.02)	0.0000	4.3300	(871.24)	0.00	0.4515	(0.8337)	0.0000	1	(0.3822)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002414.ZK	01/09/2025	SDB3261097754	0	(1,500)	0.9311	(1,521.98)	(1,396.63)	0.0000	4.3300	(871.24)	0.00	0.1831	(0.3380)	0.0000	1	(0.1549)	02/07/2025
002414.ZK	01/09/2025	SDB3261097754	0	(1,000)	0.9311	(101.47)	(93.11)	0.0000	4.3300	(871.24)	0.00	0.0122	(0.0225)	0.0000	1	(0.0103)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(5,700)	0.9406	(5,783.52)	(5,361.27)	0.0000	4.3300	(885.06)	0.00	0.6956	(1.3181)	0.0000	1	(0.6224)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(25,600)	0.9406	(25,975.12)	(24,078.67)	0.0000	4.3300	(885.06)	0.00	3.1242	(5.9197)	0.0000	1	(2.7955)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(3,700)	0.9406	(3,754.22)	(3,480.12)	0.0000	4.3300	(885.06)	0.00	0.4515	(0.8556)	0.0000	1	(0.4040)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(800)	0.9406	(811.72)	(752.46)	0.0000	4.3300	(885.06)	0.00	0.0976	(0.1850)	0.0000	1	(0.0874)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(1,500)	0.9406	(1,521.98)	(1,410.86)	0.0000	4.3300	(885.06)	0.00	0.1831	(0.3469)	0.0000	1	(0.1638)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(100)	0.9406	(101.47)	(94.06)	0.0000	4.3300	(885.06)	0.00	0.0122	(0.0231)	0.0000	1	(0.0109)	02/07/2025
002414.ZK	01/08/2025	SDB3261097754	0	(3,600)	0.9406	(3,652.75)	(3,386.06)	0.0000	4.3300	(885.06)	0.00	0.4393	(0.8325)	0.0000	1	(0.3931)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(5,700)	0.9688	(5,783.52)	(5,522.22)	0.0000	4.3300	(885.06)	0.00	0.6956	(1.3576)	0.0000	1	(0.6620)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(25,600)	0.9688	(25,975.12)	(24,801.56)	0.0000	4.3300	(885.06)	0.00	3.1242	(6.0975)	0.0000	1	(2.9732)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(3,700)	0.9688	(3,754.22)	(3,584.60)	0.0000	4.3300	(885.06)	0.00	0.4515	(0.8813)	0.0000	1	(0.4297)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(800)	0.9688	(811.72)	(775.05)	0.0000	4.3300	(885.06)	0.00	0.0976	(0.1905)	0.0000	1	(0.0929)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(1,500)	0.9688	(1,521.98)	(1,453.22)	0.0000	4.3300	(885.06)	0.00	0.1831	(0.3573)	0.0000	1	(0.1742)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(100)	0.9688	(101.47)	(96.88)	0.0000	4.3300	(885.06)	0.00	0.0122	(0.0238)	0.0000	1	(0.0116)	02/07/2025
002414.ZK	01/07/2025	SDB3261097754	0	(3,600)	0.9688	(3,652.75)	(3,487.72)	0.0000	4.3300	(885.06)	0.00	0.4393	(0.8575)	0.0000	1	(0.4181)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(5,700)	1.0147	(5,783.52)	(5,783.52)	0.0000	4.3300	(885.06)	0.00	0.6956	(1.4219)	0.0000	1	(0.7263)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(25,600)	1.0147	(25,975.12)	(25,975.12)	0.0000	4.3300	(885.06)	0.00	3.1242	(6.3860)	0.0000	1	(3.2618)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(3,700)	1.0147	(3,754.22)	(3,754.22)	0.0000	4.3300	(885.06)	0.00	0.4515	(0.9230)	0.0000	1	(0.4714)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(800)	1.0147	(811.72)	(811.72)	0.0000	4.3300	(885.06)	0.00	0.0976	(0.1996)	0.0000	1	(0.1019)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(1,500)	1.0147	(1,521.98)	(1,521.98)	0.0000	4.3300	(885.06)	0.00	0.1831	(0.3742)	0.0000	1	(0.1911)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(100)	1.0147	(101.47)	(101.47)	0.0000	4.3300	(885.06)	0.00	0.0122	(0.0249)	0.0000	1	(0.0127)	02/07/2025
002414.ZK	01/06/2025	SDB3261097754	0	(3,600)	1.0147	(3,652.75)	(3,652.75)	0.0000	4.3300	(885.06)	0.00	0.4393	(0.8980)	0.0000	1	(0.4587)	02/07/2025
TOTAL WUHAN GUIDE INFRARED CO., LTD. CMN CLASS A SERIES NORTHBOUND												55.2110	(104.5396)	0.0000		(49.3286)	
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
300567.ZK	01/17/2025	SDB3263186013	0	(5,000)	8.2201	(43,904.57)	(41,100.36)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(19.6939)	0.0000	1	(14.4132)	02/07/2025
300567.ZK	01/17/2025	SDB3263186013	0	(3,900)	8.2201	(34,245.56)	(32,058.28)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(15.3613)	0.0000	1	(11.2423)	02/07/2025
300567.ZK	01/16/2025	SDB3263186013	0	(5,000)	7.8489	(43,904.57)	(39,244.49)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(18.8046)	0.0000	1	(13.5239)	02/07/2025
300567.ZK	01/16/2025	SDB3263186013	0	(3,900)	7.8489	(34,245.56)	(30,610.70)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(14.6676)	0.0000	1	(10.5486)	02/07/2025
300567.ZK	01/15/2025	SDB3263186013	0	(5,000)	7.8261	(43,904.57)	(39,130.64)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(18.7501)	0.0000	1	(13.4694)	02/07/2025
300567.ZK	01/15/2025	SDB3263186013	0	(3,900)	7.8261	(34,245.56)	(30,521.90)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(14.6251)	0.0000	1	(10.5061)	02/07/2025
300567.ZK	01/14/2025	SDB3263186013	0	(5,000)	7.8496	(43,904.57)	(39,248.23)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(18.8064)	0.0000	1	(13.5257)	02/07/2025
300567.ZK	01/14/2025	SDB3263186013	0	(3,900)	7.8496	(34,245.56)	(30,613.62)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(14.6690)	0.0000	1	(10.5500)	02/07/2025
300567.ZK	01/13/2025	SDB3263186013	0	(5,000)	7.8490	(43,904.57)	(39,245.17)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(18.8050)	0.0000	1	(13.5242)	02/07/2025
300567.ZK	01/13/2025	SDB3263186013	0	(3,900)	7.8490	(34,245.56)	(30,611.24)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(14.6679)	0.0000	1	(10.5489)	02/07/2025
300567.ZK	01/10/2025	SDB3263186013	0	(5,000)	7.8567	(43,904.57)	(39,283.57)	0.0000	4.3300	(1,725.00)	0.00	15.8422	(56.4701)	0.0000	3	(40.6279)	02/07/2025
300567.ZK	01/10/2025	SDB3263186013	0	(3,900)	7.8567	(34,245.56)	(30,641.18)	0.0000	4.3300	(1,725.00)	0.00	12.3569	(44.0467)	0.0000	3	(31.6898)	02/07/2025
300567.ZK	01/09/2025	SDB3263186013	0	(5,000)	7.7110	(43,904.57)	(38,555.12)	0.0000	4.3300	(1,725.00)	0.00	5.2807	(18.4743)	0.0000	1	(13.1936)	02/07/2025
300567.ZK	01/09/2025	SDB3263186013	0	(3,900)	7.7110	(34,245.56)	(30,072.99)	0.0000	4.3300	(1,725.00)	0.00	4.1190	(14.4100)	0.0000	1	(10.2910)	02/07/2025
300567.ZK	01/09/2025	SDB3263186013	0	(1,900)	7.7110	(16,683.74)	(14,650.95)	0.0000	4.3300	(1,725.00)	0.00	2.0067	(7.0202)	0.0000	1	(5.0136)	02/07/2025
300567.ZK	01/08/2025	SDB3263186013	0	(5,000)	7.9090	(43,904.57)	(39,544.98)	0.0000	4.3300	(1,726.96)	0.00	5.2807	(18.9702)	0.0000	1	(13.6894)	02/07/2025
300567.ZK	01/08/2025	SDB3263186013	0	(3,900)	7.9090	(34,245.56)	(30,845.08)	0.0000	4.3300	(1,726.96)	0.00	4.1190	(14.7967)	0.0000	1	(10.6778)	02/07/2025
300567.ZK	01/08/2025	SDB3263186013	0	(6,100)	7.9090	(53,563.58)	(48,244.88)	0.0000	4.3300	(1,726.96)	0.00	6.4425	(23.1436)	0.0000	1	(16.7011)	02/07/2025
300567.ZK	01/08/2025	SDB3263186013	0	(300)	7.9090	(2,634.27)	(2,372.70)	0.0000	4.3300	(1,726.96)	0.00	0.3168	(1.1382)	0.0000	1	(0.8214)	02/07/2025
300567.ZK	01/07/2025	SDB3263186013	0	(5,000)	8.3859	(43,904.57)	(41,929.43)	0.0000	4.3300	(1,731.25)	0.00	5.2807	(20.1640)	0.0000	1	(14.8832)	02/07/2025
300567.ZK	01/07/2025	SDB3263186013	0	(3,900)	8.3859	(34,245.56)	(32,704.95)	0.0000	4.3300	(1,731.25)	0.00	4.1190	(15.7279)	0.0000	1	(11.6089)	02/07/2025
300567.ZK	01/07/2025	SDB3263186013	0	(6,100)	8.3859	(53,563.58)	(51,153.90)	0.0000	4.3300	(1,731.25)	0.00	6.4425	(24.6001)	0.0000	1	(18.1575)	02/07/2025
300567.ZK	01/07/2025	SDB3263186013	0	(500)	8.3859	(4,390.46)	(4,192.94)	0.0000	4.3300	(1,731.25)	0.00	0.5281	(2.0164)	0.0000	1	(1.4883)	02/07/2025
300567.ZK	01/07/2025	SDB3263186013	0	(500)	8.3859	(4,390.46)	(4,192.94)	0.0000	4.3300	(1,731.25)	0.00	0.5281	(2.0164)	0.0000	1	(1.4883)	02/07/2025
300567.ZK	01/06/2025	SDB3263186013	0	(5,000)	8.7809	(43,904.57)	(43,904.57)	0.0000	4.3300	(1,731.25)	0.00	5.2807	(21.1138)	0.0000	1	(15.8331)	02/07/2025
300567.ZK	01/06/2025	SDB3263186013	0	(3,900)	8.7809	(34,245.56)	(34,245.56)	0.0000	4.3300	(1,731.25)	0.00	4.1190	(16.4688)	0.0000	1	(12.3498)	02/07/2025
300567.ZK	01/06/2025	SDB3263186013	0	(6,100)	8.7809	(53,563.58)	(53,563.58)	0.0000	4.3300	(1,731.25)	0.00	6.4425	(25.7589)	0.0000	1	(19.3164)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300567.ZK	01/06/2025	SDB3263186013	0	(500)	8.7809	(4,390.46)	(4,390.46)	0.0000	4.3300	(1,731.25)	0.00	0.5281	(2.1114)	0.0000	1	(1.5833)	02/07/2025
300567.ZK	01/06/2025	SDB3263186013	0	(500)	8.7809	(4,390.46)	(4,390.46)	0.0000	4.3300	(1,731.25)	0.00	0.5281	(2.1114)	0.0000	1	(1.5833)	02/07/2025
TOTAL WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												136.5600	(499.4101)	0.0000		(362.8500)	
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
600475.SH	01/17/2025	SDB3262055929	0	(34,600)	1.2182	(42,037.24)	(42,151.17)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.8580)	0.0000	1	(13.8019)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(6,100)	1.2182	(7,393.72)	(7,431.28)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.3247)	0.0000	1	(2.4354)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(2,800)	1.2182	(3,443.92)	(3,411.08)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.5261)	0.0000	1	(1.1119)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(300)	1.2182	(370.31)	(365.47)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1635)	0.0000	1	(0.1190)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(4,900)	1.2182	(6,029.06)	(5,969.39)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6706)	0.0000	1	(1.9455)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(2,600)	1.2182	(3,199.09)	(3,167.43)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.4171)	0.0000	1	(1.0323)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(9,100)	1.2182	(11,196.82)	(11,086.00)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.9598)	0.0000	1	(3.6130)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(1,500)	1.2182	(1,845.63)	(1,827.36)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8175)	0.0000	1	(0.5956)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(3,700)	1.2182	(4,552.55)	(4,507.50)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(2.0166)	0.0000	1	(1.4690)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(300)	1.2182	(369.13)	(365.47)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1635)	0.0000	1	(0.1191)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(3,500)	1.2182	(4,306.47)	(4,263.85)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.9076)	0.0000	1	(1.3896)	02/07/2025
600475.SH	01/17/2025	SDB3262055929	0	(14,400)	1.2182	(17,718.05)	(17,542.68)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.8484)	0.0000	1	(5.7173)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(34,600)	1.1966	(42,037.24)	(41,403.88)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.5237)	0.0000	1	(13.4676)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(6,100)	1.1966	(7,393.72)	(7,299.53)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.2657)	0.0000	1	(2.3764)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(2,800)	1.1966	(3,443.92)	(3,350.60)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.4990)	0.0000	1	(1.0848)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(300)	1.1966	(370.31)	(358.99)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1606)	0.0000	1	(0.1161)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(4,900)	1.1966	(6,029.06)	(5,863.56)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6233)	0.0000	1	(1.8981)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(2,600)	1.1966	(3,199.09)	(3,111.27)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.3920)	0.0000	1	(1.0072)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(9,100)	1.1966	(11,196.82)	(10,889.46)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.8718)	0.0000	1	(3.5251)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(1,500)	1.1966	(1,845.63)	(1,794.97)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8031)	0.0000	1	(0.5811)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(3,700)	1.1966	(4,552.55)	(4,427.58)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(1.9809)	0.0000	1	(1.4333)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(300)	1.1966	(369.13)	(358.99)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1606)	0.0000	1	(0.1162)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(3,500)	1.1966	(4,306.47)	(4,188.25)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.8738)	0.0000	1	(1.3558)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(14,400)	1.1966	(17,718.05)	(17,231.67)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.7093)	0.0000	1	(5.5782)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(10,400)	1.1966	(12,796.37)	(12,445.10)	0.0000	4.3300	(1,610.61)	0.00	1.5391	(5.5678)	0.0000	1	(4.0287)	02/07/2025
600475.SH	01/16/2025	SDB3262055929	0	(7,400)	1.1966	(9,105.11)	(8,855.17)	0.0000	4.3300	(1,610.61)	0.00	1.0951	(3.9617)	0.0000	1	(2.8666)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(34,600)	1.1938	(42,037.24)	(41,304.44)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.4792)	0.0000	1	(13.4231)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(6,100)	1.1938	(7,393.72)	(7,282.00)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.2579)	0.0000	1	(2.3686)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(2,800)	1.1938	(3,443.92)	(3,342.56)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.4954)	0.0000	1	(1.0812)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(300)	1.1938	(370.31)	(358.13)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1602)	0.0000	1	(0.1157)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(4,900)	1.1938	(6,029.06)	(5,849.47)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6170)	0.0000	1	(1.8918)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(2,600)	1.1938	(3,199.09)	(3,103.80)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.3886)	0.0000	1	(1.0038)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(9,100)	1.1938	(11,196.82)	(10,863.31)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.8601)	0.0000	1	(3.5134)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(1,500)	1.1938	(1,845.63)	(1,790.65)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8011)	0.0000	1	(0.5791)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(3,700)	1.1938	(4,552.55)	(4,416.95)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(1.9761)	0.0000	1	(1.4285)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(300)	1.1938	(369.13)	(358.13)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1602)	0.0000	1	(0.1158)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(3,500)	1.1938	(4,306.47)	(4,178.19)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.8693)	0.0000	1	(1.3513)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(14,400)	1.1938	(17,718.05)	(17,190.29)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.6908)	0.0000	1	(5.5697)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(10,400)	1.1938	(12,796.37)	(12,415.21)	0.0000	4.3300	(1,610.61)	0.00	1.5391	(5.5544)	0.0000	1	(4.0153)	02/07/2025
600475.SH	01/15/2025	SDB3262055929	0	(7,400)	1.1938	(9,105.11)	(8,833.90)	0.0000	4.3300	(1,610.61)	0.00	1.0951	(3.9522)	0.0000	1	(2.8571)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(34,600)	1.1999	(42,037.24)	(41,516.33)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.5740)	0.0000	1	(13.5179)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(6,100)	1.1999	(7,393.72)	(7,319.35)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.2746)	0.0000	1	(2.3853)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(2,800)	1.1999	(3,443.92)	(3,359.70)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.5031)	0.0000	1	(1.0889)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(300)	1.1999	(370.31)	(359.97)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1610)	0.0000	1	(0.1165)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(4,900)	1.1999	(6,029.06)	(5,879.48)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6304)	0.0000	1	(1.9053)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(2,600)	1.1999	(3,199.09)	(3,119.72)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.3957)	0.0000	1	(1.0110)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(9,100)	1.1999	(11,196.82)	(10,919.04)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.8851)	0.0000	1	(3.5383)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(1,500)	1.1999	(1,845.63)	(1,799.84)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8052)	0.0000	1	(0.5832)	02/07/2025

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600475.SH	01/14/2025	SDB3262055929	0	(3,700)	1.1999	(4,552.55)	(4,439.61)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(1.9862)	0.0000	1	(1.4387)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(300)	1.1999	(369.13)	(359.97)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1610)	0.0000	1	(0.1166)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(3,500)	1.1999	(4,306.47)	(4,199.63)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.8789)	0.0000	1	(1.3609)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(14,400)	1.1999	(17,718.05)	(17,278.47)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.7302)	0.0000	1	(5.5991)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(10,400)	1.1999	(12,796.37)	(12,478.90)	0.0000	4.3300	(1,610.61)	0.00	1.5391	(5.5829)	0.0000	1	(4.0438)	02/07/2025
600475.SH	01/14/2025	SDB3262055929	0	(7,400)	1.1999	(9,105.11)	(8,879.22)	0.0000	4.3300	(1,610.61)	0.00	1.0951	(3.9725)	0.0000	1	(2.8773)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(34,600)	1.2236	(42,037.24)	(42,335.25)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.9404)	0.0000	1	(13.8842)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(6,100)	1.2236	(7,393.72)	(7,463.73)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.3392)	0.0000	1	(2.4499)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(2,800)	1.2236	(3,443.92)	(3,425.97)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.5327)	0.0000	1	(1.1185)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(300)	1.2236	(370.31)	(367.07)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1642)	0.0000	1	(0.1197)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(4,900)	1.2236	(6,029.06)	(5,995.45)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6823)	0.0000	1	(1.9571)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(2,600)	1.2236	(3,199.09)	(3,181.26)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.4233)	0.0000	1	(1.0385)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(9,100)	1.2236	(11,196.82)	(11,134.41)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.9814)	0.0000	1	(3.6347)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(1,500)	1.2236	(1,845.63)	(1,835.34)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8211)	0.0000	1	(0.5991)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(3,700)	1.2236	(4,552.55)	(4,527.18)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(2.0254)	0.0000	1	(1.4778)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(300)	1.2236	(369.13)	(367.07)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1642)	0.0000	1	(0.1198)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(3,500)	1.2236	(4,306.47)	(4,282.47)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.9159)	0.0000	1	(1.3980)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(14,400)	1.2236	(17,718.05)	(17,619.29)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.8827)	0.0000	1	(5.7516)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(10,400)	1.2236	(12,796.37)	(12,725.04)	0.0000	4.3300	(1,610.61)	0.00	1.5391	(5.6931)	0.0000	1	(4.1539)	02/07/2025
600475.SH	01/13/2025	SDB3262055929	0	(7,400)	1.2236	(9,105.11)	(9,054.36)	0.0000	4.3300	(1,610.61)	0.00	1.0951	(4.0508)	0.0000	1	(2.9557)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(34,600)	1.2458	(42,037.24)	(43,106.17)	0.0000	4.3300	(1,610.61)	0.00	15.1684	(57.8559)	0.0000	3	(42.6874)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(6,100)	1.2458	(7,393.72)	(7,599.64)	0.0000	4.3300	(1,610.61)	0.00	2.6679	(10.2000)	0.0000	3	(7.5321)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(2,800)	1.2458	(3,443.92)	(3,488.36)	0.0000	4.3300	(1,610.61)	0.00	1.2427	(4.6820)	0.0000	3	(3.4393)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(300)	1.2458	(370.31)	(373.75)	0.0000	4.3300	(1,610.61)	0.00	0.1336	(0.5016)	0.0000	3	(0.3680)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(4,900)	1.2458	(6,029.06)	(6,104.63)	0.0000	4.3300	(1,610.61)	0.00	2.1755	(8.1935)	0.0000	3	(6.0180)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(2,600)	1.2458	(3,199.09)	(3,239.19)	0.0000	4.3300	(1,610.61)	0.00	1.1543	(4.3475)	0.0000	3	(3.1932)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(9,100)	1.2458	(11,196.82)	(11,337.17)	0.0000	4.3300	(1,610.61)	0.00	4.4042	(15.2164)	0.0000	3	(11.1762)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(1,500)	1.2458	(1,845.63)	(1,868.76)	0.0000	4.3300	(1,610.61)	0.00	0.6660	(2.5082)	0.0000	3	(1.8422)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(3,700)	1.2458	(4,552.55)	(4,609.62)	0.0000	4.3300	(1,610.61)	0.00	1.6427	(6.1869)	0.0000	3	(4.5442)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(300)	1.2458	(369.13)	(373.75)	0.0000	4.3300	(1,610.61)	0.00	0.1332	(0.5016)	0.0000	3	(0.3684)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(3,500)	1.2458	(4,306.47)	(4,360.45)	0.0000	4.3300	(1,610.61)	0.00	1.5539	(5.8525)	0.0000	3	(4.2986)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(14,400)	1.2458	(17,718.05)	(17,940.14)	0.0000	4.3300	(1,610.61)	0.00	6.3933	(24.0787)	0.0000	3	(17.6855)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(10,400)	1.2458	(12,796.37)	(12,956.77)	0.0000	4.3300	(1,610.61)	0.00	4.6174	(17.3902)	0.0000	3	(12.7728)	02/07/2025
600475.SH	01/10/2025	SDB3262055929	0	(7,400)	1.2458	(9,105.11)	(9,219.24)	0.0000	4.3300	(1,610.61)	0.00	3.2854	(12.3738)	0.0000	3	(9.0884)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(34,600)	1.2206	(42,037.24)	(42,232.97)	0.0000	4.3300	(1,610.61)	0.00	5.0561	(18.8946)	0.0000	1	(13.8385)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(6,100)	1.2206	(7,393.72)	(7,445.70)	0.0000	4.3300	(1,610.61)	0.00	0.8893	(3.3311)	0.0000	1	(2.4418)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(2,800)	1.2206	(3,443.92)	(3,417.70)	0.0000	4.3300	(1,610.61)	0.00	0.4142	(1.5290)	0.0000	1	(1.1148)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(300)	1.2206	(370.31)	(366.18)	0.0000	4.3300	(1,610.61)	0.00	0.0445	(0.1638)	0.0000	1	(0.1193)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(4,900)	1.2206	(6,029.06)	(5,980.97)	0.0000	4.3300	(1,610.61)	0.00	0.7252	(2.6758)	0.0000	1	(1.9507)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(2,600)	1.2206	(3,199.09)	(3,173.58)	0.0000	4.3300	(1,610.61)	0.00	0.3848	(1.4198)	0.0000	1	(1.0350)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(9,100)	1.2206	(11,196.82)	(11,107.51)	0.0000	4.3300	(1,610.61)	0.00	1.3467	(4.9694)	0.0000	1	(3.6227)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(1,500)	1.2206	(1,845.63)	(1,830.91)	0.0000	4.3300	(1,610.61)	0.00	0.2220	(0.8191)	0.0000	1	(0.5971)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(3,700)	1.2206	(4,552.55)	(4,516.24)	0.0000	4.3300	(1,610.61)	0.00	0.5476	(2.0205)	0.0000	1	(1.4730)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(300)	1.2206	(369.13)	(366.18)	0.0000	4.3300	(1,610.61)	0.00	0.0444	(0.1638)	0.0000	1	(0.1194)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(3,500)	1.2206	(4,306.47)	(4,272.12)	0.0000	4.3300	(1,610.61)	0.00	0.5180	(1.9113)	0.0000	1	(1.3933)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(14,400)	1.2206	(17,718.05)	(17,576.73)	0.0000	4.3300	(1,610.61)	0.00	2.1311	(7.8637)	0.0000	1	(5.7326)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(10,400)	1.2206	(12,796.37)	(12,694.30)	0.0000	4.3300	(1,610.61)	0.00	1.5391	(5.6793)	0.0000	1	(4.1402)	02/07/2025
600475.SH	01/09/2025	SDB3262055929	0	(7,400)	1.2206	(9,105.11)	(9,032.48)	0.0000	4.3300	(1,610.61)	0.00	1.0951	(4.0410)	0.0000	1	(2.9459)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(2,800)	1.2173	(3,443.92)	(3,408.42)	0.0000	4.3300	(1,534.15)	0.00	0.4142	(1.4525)	0.0000	1	(1.0383)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(300)	1.2173	(370.31)	(365.19)	0.0000	4.3300	(1,534.15)	0.00	0.0445	(0.1556)	0.0000	1	(0.1111)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(4,900)	1.2173	(6,029.06)	(5,964.74)	0.0000	4.3300	(1,534.15)	0.00	0.7252	(2.5419)	0.0000	1	(1.8167)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(2,600)	1.2173	(3,199.09)	(3,164.96)	0.0000	4.3300	(1,534.15)	0.00	0.3848	(1.3488)	0.0000	1	(0.9640)	02/07/2025
600475.SH	01/08																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600475.SH	01/08/2025	SDB3262055929	0	(1,500)	1.2173	(1,845.63)	(1,825.94)	0.0000	4.3300	(1,534.15)	0.00	0.2220	(0.7781)	0.0000	1	(0.5561)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(3,700)	1.2173	(4,552.55)	(4,503.98)	0.0000	4.3300	(1,534.15)	0.00	0.5476	(1.9194)	0.0000	1	(1.3718)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(300)	1.2173	(369.13)	(365.19)	0.0000	4.3300	(1,534.15)	0.00	0.0444	(0.1556)	0.0000	1	(0.1112)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(3,500)	1.2173	(4,306.47)	(4,260.53)	0.0000	4.3300	(1,534.15)	0.00	0.5180	(1.8156)	0.0000	1	(1.2977)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(14,400)	1.2173	(17,718.05)	(17,529.02)	0.0000	4.3300	(1,534.15)	0.00	2.1311	(7.4701)	0.0000	1	(5.3390)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(10,400)	1.2173	(12,796.37)	(12,659.85)	0.0000	4.3300	(1,534.15)	0.00	1.5391	(5.3950)	0.0000	1	(3.8559)	02/07/2025
600475.SH	01/08/2025	SDB3262055929	0	(7,400)	1.2173	(9,105.11)	(9,007.97)	0.0000	4.3300	(1,534.15)	0.00	1.0951	(3.8388)	0.0000	1	(2.7436)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(2,800)	1.2189	(3,443.92)	(3,412.84)	0.0000	4.3300	(1,534.15)	0.00	0.4142	(1.4544)	0.0000	1	(1.0402)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(300)	1.2189	(370.31)	(365.66)	0.0000	4.3300	(1,534.15)	0.00	0.0445	(0.1558)	0.0000	1	(0.1113)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(4,900)	1.2189	(6,029.06)	(5,972.47)	0.0000	4.3300	(1,534.15)	0.00	0.7252	(2.5452)	0.0000	1	(1.8200)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(2,600)	1.2189	(3,199.09)	(3,169.06)	0.0000	4.3300	(1,534.15)	0.00	0.3848	(1.3505)	0.0000	1	(0.9657)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(9,100)	1.2189	(11,196.82)	(11,091.73)	0.0000	4.3300	(1,534.15)	0.00	1.3467	(4.7268)	0.0000	1	(3.3801)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(1,500)	1.2189	(1,845.63)	(1,828.31)	0.0000	4.3300	(1,534.15)	0.00	0.2220	(0.7791)	0.0000	1	(0.5572)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(3,700)	1.2189	(4,552.55)	(4,509.82)	0.0000	4.3300	(1,534.15)	0.00	0.5476	(1.9219)	0.0000	1	(1.3743)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(300)	1.2189	(369.13)	(365.66)	0.0000	4.3300	(1,534.15)	0.00	0.0444	(0.1558)	0.0000	1	(0.1114)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(3,500)	1.2189	(4,306.47)	(4,266.05)	0.0000	4.3300	(1,534.15)	0.00	0.5180	(1.8180)	0.0000	1	(1.3000)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(14,400)	1.2189	(17,718.05)	(17,551.74)	0.0000	4.3300	(1,534.15)	0.00	2.1311	(7.4797)	0.0000	1	(5.3487)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(10,400)	1.2189	(12,796.37)	(12,676.26)	0.0000	4.3300	(1,534.15)	0.00	1.5391	(5.4020)	0.0000	1	(3.8629)	02/07/2025
600475.SH	01/07/2025	SDB3262055929	0	(7,400)	1.2189	(9,105.11)	(9,019.65)	0.0000	4.3300	(1,534.15)	0.00	1.0951	(3.8438)	0.0000	1	(2.7486)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(4,900)	1.2304	(6,029.06)	(6,029.06)	0.0000	4.3300	(1,629.55)	0.00	0.7252	(2.7291)	0.0000	1	(2.0039)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(2,600)	1.2304	(3,199.09)	(3,199.09)	0.0000	4.3300	(1,629.55)	0.00	0.3848	(1.4481)	0.0000	1	(1.0633)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(9,100)	1.2304	(11,196.82)	(11,196.82)	0.0000	4.3300	(1,629.55)	0.00	1.3467	(5.0683)	0.0000	1	(3.7215)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(1,500)	1.2304	(1,845.63)	(1,845.63)	0.0000	4.3300	(1,629.55)	0.00	0.2220	(0.8354)	0.0000	1	(0.6134)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(3,700)	1.2304	(4,552.55)	(4,552.55)	0.0000	4.3300	(1,629.55)	0.00	0.5476	(2.0607)	0.0000	1	(1.5131)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(300)	1.2304	(369.13)	(369.13)	0.0000	4.3300	(1,629.55)	0.00	0.0444	(0.1671)	0.0000	1	(0.1227)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(3,500)	1.2304	(4,306.47)	(4,306.47)	0.0000	4.3300	(1,629.55)	0.00	0.5180	(1.9493)	0.0000	1	(1.4314)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(14,400)	1.2304	(17,718.05)	(17,718.05)	0.0000	4.3300	(1,629.55)	0.00	2.1311	(8.0201)	0.0000	1	(5.8890)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(10,400)	1.2304	(12,796.37)	(12,796.37)	0.0000	4.3300	(1,629.55)	0.00	1.5391	(5.7923)	0.0000	1	(4.2532)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(14,400)	1.2304	(17,718.05)	(17,718.05)	0.0000	4.3300	(1,629.55)	0.00	2.1311	(8.0201)	0.0000	1	(5.8890)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(20,900)	1.2304	(25,715.78)	(25,715.78)	0.0000	4.3300	(1,629.55)	0.00	3.0930	(11.6403)	0.0000	1	(8.5472)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(18,900)	1.2304	(23,254.94)	(23,254.94)	0.0000	4.3300	(1,629.55)	0.00	2.7971	(10.5264)	0.0000	1	(7.7293)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(13,100)	1.2304	(16,118.50)	(16,118.50)	0.0000	4.3300	(1,629.55)	0.00	1.9387	(7.2961)	0.0000	1	(5.3574)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(2,000)	1.2304	(2,460.84)	(2,460.84)	0.0000	4.3300	(1,629.55)	0.00	0.2960	(1.1139)	0.0000	1	(0.8179)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(1,500)	1.2304	(1,845.63)	(1,845.63)	0.0000	4.3300	(1,629.55)	0.00	0.2220	(0.8354)	0.0000	1	(0.6134)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(300)	1.2304	(369.13)	(369.13)	0.0000	4.3300	(1,629.55)	0.00	0.0444	(0.1671)	0.0000	1	(0.1227)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(2,100)	1.2304	(2,583.88)	(2,583.88)	0.0000	4.3300	(1,629.55)	0.00	0.3108	(1.1696)	0.0000	1	(0.8588)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(5,300)	1.2304	(6,521.23)	(6,521.23)	0.0000	4.3300	(1,629.55)	0.00	0.7844	(2.9518)	0.0000	1	(2.1675)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(200)	1.2304	(246.08)	(246.08)	0.0000	4.3300	(1,629.55)	0.00	0.0296	(0.1114)	0.0000	1	(0.0818)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(200)	1.2304	(246.08)	(246.08)	0.0000	4.3300	(1,629.55)	0.00	0.0296	(0.1114)	0.0000	1	(0.0818)	02/07/2025
600475.SH	01/06/2025	SDB3262055929	0	(500)	1.2304	(615.21)	(615.21)	0.0000	4.3300	(1,629.55)	0.00	0.0740	(0.2785)	0.0000	1	(0.2045)	02/07/2025
TOTAL WUXI HUAGUANG ENVIRONMENT & ENERGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												169.2240	(625.3761)	0.0000		(456.1521)	
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
300450.ZK	01/17/2025	SDB3262322921	0	(1,800)	2.6638	(4,921.14)	(4,794.84)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.9646)	0.0000	1	(1.3726)	02/07/2025
300450.ZK	01/17/2025	SDB3262322921	0	(300)	2.6638	(820.19)	(799.14)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3274)	0.0000	1	(0.2288)	02/07/2025
300450.ZK	01/17/2025	SDB3262322921	0	(29,400)	2.6638	(80,378.54)	(78,315.69)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(32.0877)	0.0000	1	(22.4199)	02/07/2025
300450.ZK	01/17/2025	SDB3262322921	0	(18,900)	2.6638	(51,671.92)	(50,345.80)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(20.6278)	0.0000	1	(14.4128)	02/07/2025
300450.ZK	01/17/2025	SDB3262322921	0	(200)	2.6638	(546.79)	(532.76)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2183)	0.0000	1	(0.1525)	02/07/2025
300450.ZK	01/17/2025	SDB3262322921	0	(12,000)	2.6638	(32,807.57)	(31,965.59)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(13.0970)	0.0000	1	(9.1510)	02/07/2025
300450.ZK	01/16/2025	SDB3262322921	0	(1,800)	2.4980	(4,921.14)	(4,496.39)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8423)	0.0000	1	(1.2504)	02/07/2025
300450.ZK	01/16/2025	SDB3262322921	0	(300)	2.4980	(820.19)	(749.40)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3070)	0.0000	1	(0.2084)	02/07/2025
300450.ZK	01/16/2025	SDB3262322921	0	(29,400)	2.4980	(80,378.54)	(73,441.02)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(30.0904)	0.0000	1	(20.4227)	02/07/2025
300450.ZK	01/16/2025	SDB3262322921	0	(18,900)	2.4980	(51,671.92)	(47,212.09)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.3438)	0.0000	1	(13.1289)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300450.ZK	01/16/2025	SDB3262322921	0	(200)	2.4980	(546.79)	(499.60)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2047)	0.0000	1	(0.1389)	02/07/2025
300450.ZK	01/16/2025	SDB3262322921	0	(12,000)	2.4980	(32,807.57)	(29,975.93)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.2818)	0.0000	1	(8.3358)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(1,800)	2.4786	(4,921.14)	(4,461.55)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8280)	0.0000	1	(1.2361)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(300)	2.4786	(820.19)	(743.59)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3047)	0.0000	1	(0.2060)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(29,400)	2.4786	(80,378.54)	(72,871.93)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(29.8572)	0.0000	1	(20.1895)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(18,900)	2.4786	(51,671.92)	(46,846.24)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.1939)	0.0000	1	(12.9790)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(200)	2.4786	(546.79)	(495.73)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2031)	0.0000	1	(0.1373)	02/07/2025
300450.ZK	01/15/2025	SDB3262322921	0	(12,000)	2.4786	(32,807.57)	(29,743.64)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.1866)	0.0000	1	(8.2406)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(1,800)	2.5658	(4,921.14)	(4,618.37)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8922)	0.0000	1	(1.3003)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(300)	2.5658	(820.19)	(769.73)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3154)	0.0000	1	(0.2167)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(29,400)	2.5658	(80,378.54)	(75,433.31)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(30.9067)	0.0000	1	(21.2390)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(18,900)	2.5658	(51,671.92)	(48,492.85)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.8686)	0.0000	1	(13.6536)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(200)	2.5658	(546.79)	(513.15)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2102)	0.0000	1	(0.1445)	02/07/2025
300450.ZK	01/14/2025	SDB3262322921	0	(12,000)	2.5658	(32,807.57)	(30,789.11)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.6150)	0.0000	1	(8.6690)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(1,800)	2.5465	(4,921.14)	(4,583.66)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8780)	0.0000	1	(1.2861)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(300)	2.5465	(820.19)	(763.94)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3130)	0.0000	1	(0.2144)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(29,400)	2.5465	(80,378.54)	(74,866.48)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(30.6745)	0.0000	1	(21.0067)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(18,900)	2.5465	(51,671.92)	(48,128.45)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.7193)	0.0000	1	(13.5043)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(200)	2.5465	(546.79)	(509.30)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2087)	0.0000	1	(0.1429)	02/07/2025
300450.ZK	01/13/2025	SDB3262322921	0	(12,000)	2.5465	(32,807.57)	(30,557.75)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.5202)	0.0000	1	(8.5742)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(1,800)	2.5421	(4,921.14)	(4,575.81)	0.0000	4.3300	(1,475.00)	0.00	1.7757	(5.6244)	0.0000	3	(3.8487)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(300)	2.5421	(820.19)	(762.64)	0.0000	4.3300	(1,475.00)	0.00	0.2960	(0.9374)	0.0000	3	(0.6415)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(29,400)	2.5421	(80,378.54)	(74,738.30)	0.0000	4.3300	(1,475.00)	0.00	29.0033	(91.8658)	0.0000	3	(62.8626)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(18,900)	2.5421	(51,671.92)	(48,046.05)	0.0000	4.3300	(1,475.00)	0.00	18.6450	(59.0566)	0.0000	3	(40.4117)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(200)	2.5421	(546.79)	(508.42)	0.0000	4.3300	(1,475.00)	0.00	0.1973	(0.6249)	0.0000	3	(0.4276)	02/07/2025
300450.ZK	01/10/2025	SDB3262322921	0	(12,000)	2.5421	(32,807.57)	(30,505.43)	0.0000	4.3300	(1,475.00)	0.00	11.8381	(37.4963)	0.0000	3	(25.6582)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(1,800)	2.5051	(4,921.14)	(4,509.17)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8475)	0.0000	1	(1.2556)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(2,800)	2.5051	(7,655.10)	(7,014.27)	0.0000	4.3300	(1,475.00)	0.00	0.9207	(2.8739)	0.0000	1	(1.9532)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(29,400)	2.5051	(80,378.54)	(73,649.85)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(30.1760)	0.0000	1	(20.5082)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(18,900)	2.5051	(51,671.92)	(47,346.33)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.3988)	0.0000	1	(13.1839)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(200)	2.5051	(546.79)	(501.02)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2053)	0.0000	1	(0.1395)	02/07/2025
300450.ZK	01/09/2025	SDB3262322921	0	(12,000)	2.5051	(32,807.57)	(30,061.16)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.3167)	0.0000	1	(8.3707)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(400)	2.5177	(1,093.59)	(1,007.10)	0.0000	4.3300	(1,475.00)	0.00	0.1315	(0.4126)	0.0000	1	(0.2811)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(300)	2.5177	(820.19)	(755.32)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3095)	0.0000	1	(0.2108)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(1,800)	2.5177	(4,921.14)	(4,531.93)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.8568)	0.0000	1	(1.2649)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(14,800)	2.5177	(40,462.67)	(37,262.52)	0.0000	4.3300	(1,475.00)	0.00	4.8668	(15.2673)	0.0000	1	(10.4005)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(29,400)	2.5177	(80,378.54)	(74,021.50)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(30.3283)	0.0000	1	(20.6605)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(18,900)	2.5177	(51,671.92)	(47,585.25)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(19.4967)	0.0000	1	(13.2817)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(200)	2.5177	(546.79)	(503.55)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2063)	0.0000	1	(0.1405)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(12,000)	2.5177	(32,807.57)	(30,212.86)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.3789)	0.0000	1	(8.4329)	02/07/2025
300450.ZK	01/08/2025	SDB3262322921	0	(2,500)	2.5177	(6,834.91)	(6,294.35)	0.0000	4.3300	(1,475.00)	0.00	0.8221	(2.5789)	0.0000	1	(1.7568)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(400)	2.6154	(1,093.59)	(1,046.15)	0.0000	4.3300	(1,475.00)	0.00	0.1315	(0.4286)	0.0000	1	(0.2971)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(300)	2.6154	(820.19)	(784.61)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3215)	0.0000	1	(0.2228)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(1,800)	2.6154	(4,921.14)	(4,707.68)	0.0000	4.3300	(1,475.00)	0.00	0.5919	(1.9288)	0.0000	1	(1.3369)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(14,800)	2.6154	(40,462.67)	(38,707.61)	0.0000	4.3300	(1,475.00)	0.00	4.8668	(15.8594)	0.0000	1	(10.9926)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(29,400)	2.6154	(80,378.54)	(76,892.14)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(31.5044)	0.0000	1	(21.8367)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(18,900)	2.6154	(51,671.92)	(49,430.66)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(20.2528)	0.0000	1	(14.0379)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(200)	2.6154	(546.79)	(523.08)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2143)	0.0000	1	(0.1485)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(12,000)	2.6154	(32,807.57)	(31,384.55)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(12.8589)	0.0000	1	(8.9129)	02/07/2025
300450.ZK	01/07/2025	SDB3262322921	0	(6,400)	2.6154	(17,497.37)	(16,738.43)	0.0000	4.3300	(1,475.00)	0.00	2.1045	(6.8581)	0.0000	1	(4.7536)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(400)	2.7340	(1,093.59)	(1,093.59)	0.0000	4.3300	(1,475.00)	0.00	0.1315	(0.4481)	0.0000	1	(0.3165)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(300)	2.7340	(820.19)	(820.19)	0.0000	4.3300	(1,475.00)	0.00	0.0987	(0.3360)	0.0000	1	(0.2374)	02/07

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300450.ZK	01/06/2025	SDB3262322921	0	(14,800)	2.7340	(40,462.67)	(40,462.67)	0.0000	4.3300	(1,475.00)	0.00	4.8668	(16.5785)	0.0000	1	(11.7117)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(29,400)	2.7340	(80,378.54)	(80,378.54)	0.0000	4.3300	(1,475.00)	0.00	9.6678	(32.9329)	0.0000	1	(23.2651)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(18,900)	2.7340	(51,671.92)	(51,671.92)	0.0000	4.3300	(1,475.00)	0.00	6.2150	(21.1711)	0.0000	1	(14.9562)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(200)	2.7340	(546.79)	(546.79)	0.0000	4.3300	(1,475.00)	0.00	0.0658	(0.2240)	0.0000	1	(0.1583)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(12,000)	2.7340	(32,807.57)	(32,807.57)	0.0000	4.3300	(1,475.00)	0.00	3.9460	(13.4420)	0.0000	1	(9.4960)	02/07/2025
300450.ZK	01/06/2025	SDB3262322921	0	(6,400)	2.7340	(17,497.37)	(17,497.37)	0.0000	4.3300	(1,475.00)	0.00	2.1045	(7.1691)	0.0000	1	(5.0645)	02/07/2025
TOTAL WUXI LEAD INTELLIGENT EQUIPMENT CO.,LTD CMN CLASS A SERIES NORTHBOUND												267.8691	(856.8922)	0.0000		(589.0231)	
WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603185.SH	01/17/2025	SDB3265465992	0	(1,000)	2.1275	(1,999.44)	(2,127.50)	0.0000	4.3300	(1,825.00)	0.00	0.2405	(1.0785)	0.0000	1	(0.8380)	02/07/2025
603185.SH	01/17/2025	SDB3265465992	0	(2,500)	2.1275	(5,028.69)	(5,318.75)	0.0000	4.3300	(1,825.00)	0.00	0.6048	(2.6963)	0.0000	1	(2.0915)	02/07/2025
603185.SH	01/17/2025	SDB3265465992	0	(2,100)	2.1275	(4,309.31)	(4,467.75)	0.0000	4.3300	(1,825.00)	0.00	0.5183	(2.2649)	0.0000	1	(1.7466)	02/07/2025
603185.SH	01/17/2025	SDB3265465992	0	(4,300)	2.1275	(8,883.62)	(9,148.25)	0.0000	4.3300	(1,825.00)	0.00	1.0685	(4.6377)	0.0000	1	(3.5692)	02/07/2025
603185.SH	01/16/2025	SDB3265465992	0	(1,000)	2.0261	(1,999.44)	(2,026.14)	0.0000	4.3300	(1,825.00)	0.00	0.2405	(1.0271)	0.0000	1	(0.7867)	02/07/2025
603185.SH	01/16/2025	SDB3265465992	0	(2,500)	2.0261	(5,028.69)	(5,065.34)	0.0000	4.3300	(1,825.00)	0.00	0.6048	(2.5678)	0.0000	1	(1.9630)	02/07/2025
603185.SH	01/16/2025	SDB3265465992	0	(2,100)	2.0261	(4,309.31)	(4,254.89)	0.0000	4.3300	(1,825.00)	0.00	0.5183	(2.1570)	0.0000	1	(1.6387)	02/07/2025
603185.SH	01/16/2025	SDB3265465992	0	(4,300)	2.0261	(8,883.62)	(8,712.38)	0.0000	4.3300	(1,825.00)	0.00	1.0685	(4.4167)	0.0000	1	(3.3482)	02/07/2025
603185.SH	01/15/2025	SDB3265465992	0	(2,100)	2.0521	(4,309.31)	(4,309.31)	0.0000	4.3300	(1,825.00)	0.00	0.5183	(2.1846)	0.0000	1	(1.6663)	02/07/2025
603185.SH	01/15/2025	SDB3265465992	0	(4,300)	2.0660	(8,883.62)	(8,883.62)	0.0000	4.3300	(1,825.00)	0.00	1.0685	(4.5035)	0.0000	1	(3.4350)	02/07/2025
TOTAL WUXI SHANGJI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND												6.4511	(27.5341)	0.0000		(21.0830)	
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
000425.ZK	01/17/2025	SDB3265057949	0	(580,700)	1.0304	(597,202.33)	(598,354.44)	0.0000	4.3300	(525.00)	0.00	71.8302	(87.2600)	0.0000	1	(15.4299)	02/07/2025
000425.ZK	01/17/2025	SDB3265057949	0	(140,800)	1.0304	(144,803.37)	(145,080.60)	0.0000	4.3300	(525.00)	0.00	17.4166	(21.1576)	0.0000	1	(3.7410)	02/07/2025
000425.ZK	01/17/2025	SDB3265057949	0	(5,600)	1.0304	(5,910.36)	(5,770.25)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8415)	0.0000	1	(0.1306)	02/07/2025
000425.ZK	01/17/2025	SDB3265057949	0	(80,100)	1.0304	(84,921.94)	(82,535.20)	0.0000	4.3300	(525.00)	0.00	10.2142	(12.0364)	0.0000	1	(1.8222)	02/07/2025
000425.ZK	01/17/2025	SDB3265057949	0	(303,100)	1.0304	(326,940.03)	(312,314.85)	0.0000	4.3300	(525.00)	0.00	39.3236	(45.5459)	0.0000	1	(6.2223)	02/07/2025
000425.ZK	01/17/2025	SDB3265057949	0	(3,400)	1.0304	(3,632.26)	(3,503.37)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.5109)	0.0000	1	(0.0740)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(580,700)	0.9845	(597,202.33)	(571,706.12)	0.0000	4.3300	(525.00)	0.00	71.8302	(83.3738)	0.0000	1	(11.5436)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(140,800)	0.9845	(144,803.37)	(138,619.29)	0.0000	4.3300	(525.00)	0.00	17.4166	(20.2153)	0.0000	1	(2.7987)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(5,600)	0.9845	(5,910.36)	(5,513.27)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8040)	0.0000	1	(0.0931)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(80,100)	0.9845	(84,921.94)	(78,859.41)	0.0000	4.3300	(525.00)	0.00	10.2142	(11.5003)	0.0000	1	(1.2861)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(303,100)	0.9845	(326,940.03)	(298,405.59)	0.0000	4.3300	(525.00)	0.00	39.3236	(43.5175)	0.0000	1	(4.1939)	02/07/2025
000425.ZK	01/16/2025	SDB3265057949	0	(3,400)	0.9845	(3,632.26)	(3,347.34)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.4882)	0.0000	1	(0.0513)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(580,700)	0.9925	(597,202.33)	(576,369.14)	0.0000	4.3300	(525.00)	0.00	71.8302	(84.0538)	0.0000	1	(12.2237)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(140,800)	0.9925	(144,803.37)	(139,749.91)	0.0000	4.3300	(525.00)	0.00	17.4166	(20.3802)	0.0000	1	(2.9636)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(5,600)	0.9925	(5,910.36)	(5,558.24)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8106)	0.0000	1	(0.0997)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(80,100)	0.9925	(84,921.94)	(79,502.61)	0.0000	4.3300	(525.00)	0.00	10.2142	(11.5941)	0.0000	1	(1.3799)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(303,100)	0.9925	(326,940.03)	(300,839.48)	0.0000	4.3300	(525.00)	0.00	39.3236	(43.8724)	0.0000	1	(4.5488)	02/07/2025
000425.ZK	01/15/2025	SDB3265057949	0	(3,400)	0.9925	(3,632.26)	(3,374.64)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.4921)	0.0000	1	(0.0553)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(580,700)	0.9931	(597,202.33)	(576,698.40)	0.0000	4.3300	(525.00)	0.00	71.8302	(84.1018)	0.0000	1	(12.2717)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(140,800)	0.9931	(144,803.37)	(139,829.75)	0.0000	4.3300	(525.00)	0.00	17.4166	(20.3918)	0.0000	1	(2.9752)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(5,600)	0.9931	(5,910.36)	(5,561.41)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8110)	0.0000	1	(0.1002)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(80,100)	0.9931	(84,921.94)	(79,548.03)	0.0000	4.3300	(525.00)	0.00	10.2142	(11.6008)	0.0000	1	(1.3865)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(303,100)	0.9931	(326,940.03)	(301,011.34)	0.0000	4.3300	(525.00)	0.00	39.3236	(43.8975)	0.0000	1	(4.5739)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(3,400)	0.9931	(3,632.26)	(3,376.57)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.4924)	0.0000	1	(0.0555)	02/07/2025
000425.ZK	01/14/2025	SDB3265057949	0	(55,900)	0.9931	(59,718.64)	(55,514.79)	0.0000	4.3300	(525.00)	0.00	7.1828	(8.0959)	0.0000	1	(0.9131)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(580,700)	1.0112	(597,202.33)	(587,228.23)	0.0000	4.3300	(525.00)	0.00	71.8302	(85.6375)	0.0000	1	(13.8073)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(140,800)	1.0112	(144,803.37)	(142,382.87)	0.0000	4.3300	(525.00)	0.00	17.4166	(20.7642)	0.0000	1	(3.3475)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(5,600)	1.0112	(5,910.36)	(5,662.96)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8258)	0.0000	1	(0.1150)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(80,100)	1.0112	(84,921.94)	(81,000.48)	0.0000	4.3300	(525.00)	0.00	10.2142	(11.8126)	0.0000	1	(1.5983)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(303,100)	1.0112	(326,940.03)	(306,507.45)	0.0000	4.3300	(525.00)	0.00	39.3236	(44.6990)	0.0000	1	(5.3754)	02/07/2025
000425.ZK	01/13/2025	SDB3265057949	0	(3,400)	1.0112	(3,632.26)	(3,438.22)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.5014)	0.0000	1	(0.0645)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000425.ZK	01/13/2025	SDB3265057949	0	(119,300)	1.0112	(127,449.62)	(120,641.17)	0.0000	4.3300	(525.00)	0.00	15.3294	(17.5935)	0.0000	1	(2.2641)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(580,700)	1.0155	(597,202.33)	(589,691.56)	0.0000	4.3300	(525.00)	0.00	215.4905	(257.9901)	0.0000	3	(42.4995)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(140,800)	1.0155	(144,803.37)	(142,980.15)	0.0000	4.3300	(525.00)	0.00	52.2499	(62.5538)	0.0000	3	(10.3039)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(5,600)	1.0155	(5,910.36)	(5,686.71)	0.0000	4.3300	(525.00)	0.00	2.1327	(2.4879)	0.0000	3	(0.3553)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(80,100)	1.0155	(84,921.94)	(81,340.27)	0.0000	4.3300	(525.00)	0.00	30.6427	(35.5864)	0.0000	3	(4.9437)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(303,100)	1.0155	(326,940.03)	(307,793.20)	0.0000	4.3300	(525.00)	0.00	117.9709	(134.6595)	0.0000	3	(16.6887)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(3,400)	1.0155	(3,632.26)	(3,452.65)	0.0000	4.3300	(525.00)	0.00	1.3106	(1.5105)	0.0000	3	(0.1999)	02/07/2025
000425.ZK	01/10/2025	SDB3265057949	0	(377,200)	1.0155	(402,967.29)	(383,040.56)	0.0000	4.3300	(525.00)	0.00	145.4040	(167.5802)	0.0000	3	(22.1762)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(580,700)	1.0303	(597,202.33)	(598,301.60)	0.0000	4.3300	(525.00)	0.00	71.8302	(87.2523)	0.0000	1	(15.4221)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(140,800)	1.0303	(144,803.37)	(145,067.79)	0.0000	4.3300	(525.00)	0.00	17.4166	(21.1557)	0.0000	1	(3.7391)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(5,600)	1.0303	(5,910.36)	(5,769.74)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8414)	0.0000	1	(0.1305)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(80,100)	1.0303	(84,921.94)	(82,527.91)	0.0000	4.3300	(525.00)	0.00	10.2142	(12.0353)	0.0000	1	(1.8211)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(303,100)	1.0303	(326,940.03)	(312,287.26)	0.0000	4.3300	(525.00)	0.00	39.3236	(45.5419)	0.0000	1	(6.2183)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(3,400)	1.0303	(3,632.26)	(3,503.06)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.5109)	0.0000	1	(0.0740)	02/07/2025
000425.ZK	01/09/2025	SDB3265057949	0	(377,200)	1.0303	(402,967.29)	(388,633.31)	0.0000	4.3300	(525.00)	0.00	48.4680	(56.6757)	0.0000	1	(8.2077)	02/07/2025
000425.ZK	01/08/2025	SDB3265057949	0	(5,600)	1.0483	(5,910.36)	(5,870.27)	0.0000	4.3300	(525.00)	0.00	0.7109	(0.8561)	0.0000	1	(0.1452)	02/07/2025
000425.ZK	01/08/2025	SDB3265057949	0	(80,100)	1.0483	(84,921.94)	(83,965.79)	0.0000	4.3300	(525.00)	0.00	10.2142	(12.2450)	0.0000	1	(2.0308)	02/07/2025
000425.ZK	01/08/2025	SDB3265057949	0	(303,100)	1.0483	(326,940.03)	(317,728.21)	0.0000	4.3300	(525.00)	0.00	39.3236	(46.3354)	0.0000	1	(7.0117)	02/07/2025
000425.ZK	01/08/2025	SDB3265057949	0	(3,400)	1.0483	(3,632.26)	(3,564.09)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.5198)	0.0000	1	(0.0829)	02/07/2025
000425.ZK	01/08/2025	SDB3265057949	0	(377,200)	1.0483	(402,967.29)	(395,404.43)	0.0000	4.3300	(525.00)	0.00	48.4680	(57.6631)	0.0000	1	(9.1951)	02/07/2025
000425.ZK	01/07/2025	SDB3265057949	0	(303,100)	1.0787	(326,940.03)	(326,940.03)	0.0000	4.3300	(525.00)	0.00	39.3236	(47.6788)	0.0000	1	(8.3551)	02/07/2025
000425.ZK	01/07/2025	SDB3265057949	0	(3,400)	1.0683	(3,632.26)	(3,632.26)	0.0000	4.3300	(525.00)	0.00	0.4369	(0.5297)	0.0000	1	(0.0928)	02/07/2025
000425.ZK	01/07/2025	SDB3265057949	0	(377,200)	1.0683	(402,967.29)	(402,967.29)	0.0000	4.3300	(525.00)	0.00	48.4680	(58.7661)	0.0000	1	(10.2981)	02/07/2025
TOTAL XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												1,663.1580	(1,950.6555)	0.0000		(287.4976)	
XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688333.SH	01/17/2025	SDB3263868395	0	(800)	5.4732	(4,366.49)	(4,378.59)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7871)	0.0000	1	(1.2619)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(754)	5.4732	(4,200.37)	(4,126.83)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6843)	0.0000	1	(1.1791)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(8,302)	5.4732	(46,287.20)	(45,438.86)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(18.5452)	0.0000	1	(12.9779)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(980)	5.4732	(5,276.93)	(5,363.78)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.1892)	0.0000	1	(1.5545)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(220)	5.4732	(1,184.62)	(1,204.11)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4914)	0.0000	1	(0.3490)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(200)	5.4732	(1,076.93)	(1,094.65)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4468)	0.0000	1	(0.3172)	02/07/2025
688333.SH	01/17/2025	SDB3263868395	0	(1,300)	5.4732	(7,000.01)	(7,115.22)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.9040)	0.0000	1	(2.0620)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(800)	5.2734	(4,366.49)	(4,218.71)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7218)	0.0000	1	(1.1966)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(754)	5.2734	(4,200.37)	(3,976.14)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6228)	0.0000	1	(1.1176)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(8,302)	5.2734	(46,287.20)	(43,779.70)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(17.8681)	0.0000	1	(12.3007)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(980)	5.2734	(5,276.93)	(5,167.92)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.1092)	0.0000	1	(1.4745)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(220)	5.2734	(1,184.62)	(1,160.15)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4735)	0.0000	1	(0.3310)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(200)	5.2734	(1,076.93)	(1,054.68)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4305)	0.0000	1	(0.3009)	02/07/2025
688333.SH	01/16/2025	SDB3263868395	0	(1,300)	5.2734	(7,000.01)	(6,855.41)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.7979)	0.0000	1	(1.9560)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(800)	5.2115	(4,366.49)	(4,169.22)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7016)	0.0000	1	(1.1764)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(754)	5.2115	(4,200.37)	(3,929.49)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6038)	0.0000	1	(1.0986)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(8,302)	5.2115	(46,287.20)	(43,266.10)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(17.6585)	0.0000	1	(12.0911)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(980)	5.2115	(5,276.93)	(5,107.30)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.0845)	0.0000	1	(1.4498)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(220)	5.2115	(1,184.62)	(1,146.54)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4679)	0.0000	1	(0.3255)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(200)	5.2115	(1,076.93)	(1,042.31)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4254)	0.0000	1	(0.2959)	02/07/2025
688333.SH	01/15/2025	SDB3263868395	0	(1,300)	5.2115	(7,000.01)	(6,774.99)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.7651)	0.0000	1	(1.9232)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(800)	5.3778	(4,366.49)	(4,302.20)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7559)	0.0000	1	(1.2307)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(754)	5.3778	(4,200.37)	(4,054.83)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6549)	0.0000	1	(1.1497)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(8,302)	5.3778	(46,287.20)	(44,646.13)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(18.2217)	0.0000	1	(12.6544)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(980)	5.3778	(5,276.93)	(5,270.20)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.1510)	0.0000	1	(1.5163)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(220)	5.3778	(1,184.62)	(1,183.11)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4829)	0.0000	1	(0.3404)	02/07/2025
688333.SH	01/14/2025	SDB3263868395	0	(200)	5.3778	(1,076.93)	(1,075.55)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4390)	0.0000	1	(0.3094)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
Xi'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688333.SH	01/14/2025	SDB3263868395	0	(1,300)	5.3778	(7,000.01)	(6,991.08)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.8533)	0.0000	1	(2.0114)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(800)	5.3897	(4,366.49)	(4,311.73)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7598)	0.0000	1	(1.2346)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(754)	5.3897	(4,200.37)	(4,063.81)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6586)	0.0000	1	(1.1534)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(8,302)	5.3897	(46,287.20)	(44,744.97)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(18.2620)	0.0000	1	(12.6947)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(980)	5.3897	(5,276.93)	(5,281.87)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.1557)	0.0000	1	(1.5210)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(220)	5.3897	(1,184.62)	(1,185.73)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4839)	0.0000	1	(0.3415)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(200)	5.3897	(1,076.93)	(1,077.93)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4399)	0.0000	1	(0.3104)	02/07/2025
688333.SH	01/13/2025	SDB3263868395	0	(1,300)	5.3897	(7,000.01)	(7,006.56)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.8596)	0.0000	1	(2.0177)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(800)	5.5218	(4,366.49)	(4,417.43)	0.0000	4.3300	(1,469.29)	0.00	1.5756	(5.4087)	0.0000	3	(3.8332)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(754)	5.5218	(4,200.37)	(4,163.42)	0.0000	4.3300	(1,469.29)	0.00	1.5156	(5.0977)	0.0000	3	(3.5821)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(8,302)	5.5218	(46,287.20)	(45,841.83)	0.0000	4.3300	(1,469.29)	0.00	16.7020	(56.1291)	0.0000	3	(39.4271)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(980)	5.5218	(5,276.93)	(5,411.35)	0.0000	4.3300	(1,469.29)	0.00	1.9041	(6.6257)	0.0000	3	(4.7216)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(220)	5.5218	(1,184.62)	(1,214.79)	0.0000	4.3300	(1,469.29)	0.00	0.4274	(1.4874)	0.0000	3	(1.0600)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(200)	5.5218	(1,076.93)	(1,104.36)	0.0000	4.3300	(1,469.29)	0.00	0.3886	(1.3522)	0.0000	3	(0.9636)	02/07/2025
688333.SH	01/10/2025	SDB3263868395	0	(1,300)	5.5218	(7,000.01)	(7,178.32)	0.0000	4.3300	(1,469.29)	0.00	2.5258	(8.7892)	0.0000	3	(6.2633)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(800)	5.4465	(4,366.49)	(4,357.21)	0.0000	4.3300	(1,469.29)	0.00	0.5252	(1.7783)	0.0000	1	(1.2531)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(754)	5.4465	(4,200.37)	(4,106.67)	0.0000	4.3300	(1,469.29)	0.00	0.5052	(1.6761)	0.0000	1	(1.1709)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(8,302)	5.4465	(46,287.20)	(45,216.96)	0.0000	4.3300	(1,469.29)	0.00	5.5673	(18.4547)	0.0000	1	(12.8873)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(980)	5.4465	(5,276.93)	(5,337.58)	0.0000	4.3300	(1,469.29)	0.00	0.6347	(2.1785)	0.0000	1	(1.5438)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(220)	5.4465	(1,184.62)	(1,198.23)	0.0000	4.3300	(1,469.29)	0.00	0.1425	(0.4890)	0.0000	1	(0.3466)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(200)	5.4465	(1,076.93)	(1,089.30)	0.0000	4.3300	(1,469.29)	0.00	0.1295	(0.4446)	0.0000	1	(0.3151)	02/07/2025
688333.SH	01/09/2025	SDB3263868395	0	(1,300)	5.4465	(7,000.01)	(7,080.47)	0.0000	4.3300	(1,469.29)	0.00	0.8419	(2.8898)	0.0000	1	(2.0478)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(754)	5.4730	(4,200.37)	(4,126.68)	0.0000	4.3300	(1,468.90)	0.00	0.5052	(1.6838)	0.0000	1	(1.1786)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(8,302)	5.4730	(46,287.20)	(45,437.24)	0.0000	4.3300	(1,468.90)	0.00	5.5673	(18.5397)	0.0000	1	(12.9723)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(980)	5.4730	(5,276.93)	(5,363.59)	0.0000	4.3300	(1,468.90)	0.00	0.6347	(2.1885)	0.0000	1	(1.5538)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(220)	5.4730	(1,184.62)	(1,204.07)	0.0000	4.3300	(1,468.90)	0.00	0.1425	(0.4913)	0.0000	1	(0.3488)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(200)	5.4730	(1,076.93)	(1,094.61)	0.0000	4.3300	(1,468.90)	0.00	0.1295	(0.4466)	0.0000	1	(0.3171)	02/07/2025
688333.SH	01/08/2025	SDB3263868395	0	(1,300)	5.4730	(7,000.01)	(7,114.96)	0.0000	4.3300	(1,468.90)	0.00	0.8419	(2.9031)	0.0000	1	(2.0612)	02/07/2025
688333.SH	01/07/2025	SDB3263868395	0	(980)	5.7896	(5,276.93)	(5,673.84)	0.0000	4.3300	(1,700.00)	0.00	0.6347	(2.6793)	0.0000	1	(2.0446)	02/07/2025
688333.SH	01/07/2025	SDB3263868395	0	(220)	5.7896	(1,184.62)	(1,273.72)	0.0000	4.3300	(1,700.00)	0.00	0.1425	(0.6015)	0.0000	1	(0.4590)	02/07/2025
688333.SH	01/07/2025	SDB3263868395	0	(200)	5.7896	(1,076.93)	(1,157.93)	0.0000	4.3300	(1,700.00)	0.00	0.1295	(0.5468)	0.0000	1	(0.4173)	02/07/2025
688333.SH	01/07/2025	SDB3263868395	0	(1,300)	5.7896	(7,000.01)	(7,526.53)	0.0000	4.3300	(1,700.00)	0.00	0.8419	(3.5542)	0.0000	1	(2.7122)	02/07/2025
688333.SH	01/06/2025	SDB3263868395	0	(980)	5.3846	(5,276.93)	(5,276.93)	0.0000	4.3300	(1,700.00)	0.00	0.6347	(2.4919)	0.0000	1	(1.8572)	02/07/2025
688333.SH	01/06/2025	SDB3263868395	0	(220)	5.3846	(1,184.62)	(1,184.62)	0.0000	4.3300	(1,700.00)	0.00	0.1425	(0.5594)	0.0000	1	(0.4169)	02/07/2025
688333.SH	01/06/2025	SDB3263868395	0	(200)	5.3846	(1,076.93)	(1,076.93)	0.0000	4.3300	(1,700.00)	0.00	0.1295	(0.5085)	0.0000	1	(0.3790)	02/07/2025
688333.SH	01/06/2025	SDB3263868395	0	(1,300)	5.3846	(7,000.01)	(7,000.01)	0.0000	4.3300	(1,700.00)	0.00	0.8419	(3.3056)	0.0000	1	(2.4636)	02/07/2025
TOTAL Xi'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND												86.4359	(290.2579)	0.0000		(203.8219)	
Xi'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300775.ZK	01/17/2025	SDB3260760854	0	(100)	3.0980	(340.45)	(309.80)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1568)	0.0000	1	(0.1158)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(300)	3.0980	(1,021.34)	(929.40)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4703)	0.0000	1	(0.3475)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(500)	3.0980	(1,702.24)	(1,549.01)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7839)	0.0000	1	(0.5792)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(1,200)	3.0980	(4,085.38)	(3,717.61)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8814)	0.0000	1	(1.3900)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(300)	3.0980	(1,021.34)	(929.40)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4703)	0.0000	1	(0.3475)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(100)	3.0980	(340.45)	(309.80)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1568)	0.0000	1	(0.1158)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(1,800)	3.0980	(6,128.07)	(5,576.42)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.8221)	0.0000	1	(2.0850)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(13,400)	3.0980	(45,620.06)	(41,513.35)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(21.0086)	0.0000	1	(15.5215)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(6,600)	3.0980	(22,469.58)	(20,446.87)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.3475)	0.0000	1	(7.6449)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(15,500)	3.0980	(52,769.47)	(48,019.17)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(24.3010)	0.0000	1	(17.9540)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(1,900)	3.0980	(6,468.52)	(5,886.22)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.9788)	0.0000	1	(2.2008)	02/07/2025
300775.ZK	01/17/2025	SDB3260760854	0	(5,900)	3.0980	(20,086.44)	(18,278.26)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.2501)	0.0000	1	(6.8341)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(100)	2.9835	(340.45)	(298.35)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1510)	0.0000	1	(0.1100)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(300)	2.9835	(1,021.34)	(895.04)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4529)	0.0000	1	(0.3301)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300775.ZK	01/16/2025	SDB3260760854	0	(500)	2.9835	(1,702.24)	(1,491.73)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7549)	0.0000	1	(0.5502)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(1,200)	2.9835	(4,085.38)	(3,580.14)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8118)	0.0000	1	(1.3204)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(300)	2.9835	(1,021.34)	(895.04)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4529)	0.0000	1	(0.3301)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(100)	2.9835	(340.45)	(298.35)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1510)	0.0000	1	(0.1100)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(1,800)	2.9835	(6,128.07)	(5,370.21)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7177)	0.0000	1	(1.9806)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(13,400)	2.9835	(45,620.06)	(39,978.24)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.2318)	0.0000	1	(14.7447)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(6,600)	2.9835	(22,469.58)	(19,690.78)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(9.9649)	0.0000	1	(7.2623)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(15,500)	2.9835	(52,769.47)	(46,243.49)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(23.4024)	0.0000	1	(17.0554)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(1,900)	2.9835	(6,468.52)	(5,668.56)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.8687)	0.0000	1	(2.0907)	02/07/2025
300775.ZK	01/16/2025	SDB3260760854	0	(5,900)	2.9835	(20,086.44)	(17,602.36)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(8.9080)	0.0000	1	(6.4921)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(100)	2.9640	(340.45)	(296.40)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1500)	0.0000	1	(0.1091)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(300)	2.9640	(1,021.34)	(889.21)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4500)	0.0000	1	(0.3272)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(500)	2.9640	(1,702.24)	(1,482.02)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7500)	0.0000	1	(0.5453)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(1,200)	2.9640	(4,085.38)	(3,556.84)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8000)	0.0000	1	(1.3086)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(300)	2.9640	(1,021.34)	(889.21)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4500)	0.0000	1	(0.3272)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(100)	2.9640	(340.45)	(296.40)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1500)	0.0000	1	(0.1091)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(1,800)	2.9640	(6,128.07)	(5,335.26)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7000)	0.0000	1	(1.9629)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(13,400)	2.9640	(45,620.06)	(39,718.02)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.1001)	0.0000	1	(14.6130)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(6,600)	2.9640	(22,469.58)	(19,562.60)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(9.9000)	0.0000	1	(7.1974)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(15,500)	2.9640	(52,769.47)	(45,942.48)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(23.2501)	0.0000	1	(16.9031)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(1,900)	2.9640	(6,468.52)	(5,631.66)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.8500)	0.0000	1	(2.0720)	02/07/2025
300775.ZK	01/15/2025	SDB3260760854	0	(5,900)	2.9640	(20,086.44)	(17,487.78)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(8.8500)	0.0000	1	(6.4341)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(100)	3.0582	(340.45)	(305.82)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1548)	0.0000	1	(0.1138)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(300)	3.0582	(1,021.34)	(917.47)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4643)	0.0000	1	(0.3415)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(500)	3.0582	(1,702.24)	(1,529.12)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7738)	0.0000	1	(0.5691)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(1,200)	3.0582	(4,085.38)	(3,669.88)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8572)	0.0000	1	(1.3658)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(300)	3.0582	(1,021.34)	(917.47)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4643)	0.0000	1	(0.3415)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(100)	3.0582	(340.45)	(305.82)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1548)	0.0000	1	(0.1138)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(1,800)	3.0582	(6,128.07)	(5,504.82)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7858)	0.0000	1	(2.0487)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(13,400)	3.0582	(45,620.06)	(40,980.32)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.7389)	0.0000	1	(15.2518)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(6,600)	3.0582	(22,469.58)	(20,184.34)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.2147)	0.0000	1	(7.5121)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(15,500)	3.0582	(52,769.47)	(47,402.61)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(23.9890)	0.0000	1	(17.6420)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(1,900)	3.0582	(6,468.52)	(5,810.64)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.9406)	0.0000	1	(2.1626)	02/07/2025
300775.ZK	01/14/2025	SDB3260760854	0	(5,900)	3.0582	(20,086.44)	(18,043.57)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.1313)	0.0000	1	(6.7153)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(100)	3.0147	(340.45)	(301.47)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1526)	0.0000	1	(0.1116)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(300)	3.0147	(1,021.34)	(904.40)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4577)	0.0000	1	(0.3348)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(500)	3.0147	(1,702.24)	(1,507.34)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7628)	0.0000	1	(0.5581)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(1,200)	3.0147	(4,085.38)	(3,617.61)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8308)	0.0000	1	(1.3394)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(300)	3.0147	(1,021.34)	(904.40)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4577)	0.0000	1	(0.3348)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(100)	3.0147	(340.45)	(301.47)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1526)	0.0000	1	(0.1116)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(1,800)	3.0147	(6,128.07)	(5,426.41)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7461)	0.0000	1	(2.0091)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(13,400)	3.0147	(45,620.06)	(40,396.60)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.4435)	0.0000	1	(14.9564)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(6,600)	3.0147	(22,469.58)	(19,896.84)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.0692)	0.0000	1	(7.3666)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(15,500)	3.0147	(52,769.47)	(46,727.42)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(23.6473)	0.0000	1	(17.3003)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(1,900)	3.0147	(6,468.52)	(5,727.88)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.8987)	0.0000	1	(2.1207)	02/07/2025
300775.ZK	01/13/2025	SDB3260760854	0	(5,900)	3.0147	(20,086.44)	(17,786.56)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.0012)	0.0000	1	(6.5853)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(100)	3.0928	(340.45)	(309.28)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4696)	0.0000	3	(0.3467)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(300)	3.0928	(1,021.34)	(927.84)	0.0000	4.3300	(1,821.85)	0.00	0.3685	(1.4087)	0.0000	3	(1.0401)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(500)	3.0928	(1,702.24)	(1,546.40)	0.0000	4.3300	(1,821.85)	0.00	0.6142	(2.3478)	0.0000	3	(1.7335)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(1,200)	3.0928	(4,085.38)	(3,711.36)	0.0000	4.3300	(1,821.85)	0.00	1.4741	(5.6346)	0.0000	3	(4.1605)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(300)	3.0928	(1,021.34)	(927.84)	0.0000	4.3300	(1,821.85)	0.00	0.3685	(1.4087)	0.0000	3	(1.0401)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(100)	3.0928	(340.45)	(309.28)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4696)	0.0000	3	(0.3467)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(1,80													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300775.ZK	01/10/2025	SDB3260760854	0	(13,400)	3.0928	(45,620.06)	(41,443.49)	0.0000	4.3300	(1,821.85)	0.00	16.4612	(62.9198)	0.0000	3	(46.4586)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(6,600)	3.0928	(22,469.58)	(20,412.47)	0.0000	4.3300	(1,821.85)	0.00	8.1078	(30.9904)	0.0000	3	(22.8826)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(15,500)	3.0928	(52,769.47)	(47,938.37)	0.0000	4.3300	(1,821.85)	0.00	19.0410	(72.7804)	0.0000	3	(53.7394)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(1,900)	3.0928	(6,468.52)	(5,876.32)	0.0000	4.3300	(1,821.85)	0.00	2.3341	(8.9215)	0.0000	3	(6.5874)	02/07/2025
300775.ZK	01/10/2025	SDB3260760854	0	(5,900)	3.0928	(20,086.44)	(18,247.51)	0.0000	4.3300	(1,821.85)	0.00	7.2479	(27.7035)	0.0000	3	(20.4556)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(100)	3.0570	(340.45)	(305.70)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1547)	0.0000	1	(0.1138)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(300)	3.0570	(1,021.34)	(917.09)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4641)	0.0000	1	(0.3413)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(500)	3.0570	(1,702.24)	(1,528.48)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7735)	0.0000	1	(0.5688)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(1,200)	3.0570	(4,085.38)	(3,668.34)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8564)	0.0000	1	(1.3651)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(300)	3.0570	(1,021.34)	(917.09)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4641)	0.0000	1	(0.3413)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(100)	3.0570	(340.45)	(305.70)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1547)	0.0000	1	(0.1138)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(1,800)	3.0570	(6,128.07)	(5,502.52)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7847)	0.0000	1	(2.0476)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(13,400)	3.0570	(45,620.06)	(40,963.17)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.7302)	0.0000	1	(15.2431)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(6,600)	3.0570	(22,469.58)	(20,175.89)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.2104)	0.0000	1	(7.5078)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(15,500)	3.0570	(52,769.47)	(47,382.77)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(23.9790)	0.0000	1	(17.6320)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(1,900)	3.0570	(6,468.52)	(5,808.21)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.9394)	0.0000	1	(2.1613)	02/07/2025
300775.ZK	01/09/2025	SDB3260760854	0	(5,900)	3.0570	(20,086.44)	(18,036.02)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.1275)	0.0000	1	(6.7115)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(100)	3.0712	(340.45)	(307.12)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1554)	0.0000	1	(0.1145)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(300)	3.0712	(1,021.34)	(921.35)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4663)	0.0000	1	(0.3434)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(500)	3.0712	(1,702.24)	(1,535.59)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.7771)	0.0000	1	(0.5724)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(1,200)	3.0712	(4,085.38)	(3,685.41)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.8651)	0.0000	1	(1.3737)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(300)	3.0712	(1,021.34)	(921.35)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4663)	0.0000	1	(0.3434)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(100)	3.0712	(340.45)	(307.12)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1554)	0.0000	1	(0.1145)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(1,800)	3.0712	(6,128.07)	(5,528.12)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.7976)	0.0000	1	(2.0605)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(13,400)	3.0712	(45,620.06)	(41,153.77)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(20.8267)	0.0000	1	(15.3396)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(6,600)	3.0712	(22,469.58)	(20,269.77)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.2579)	0.0000	1	(7.5553)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(15,500)	3.0712	(52,769.47)	(47,603.24)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(24.0905)	0.0000	1	(17.7435)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(1,900)	3.0712	(6,468.52)	(5,835.24)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(2.9530)	0.0000	1	(2.1750)	02/07/2025
300775.ZK	01/08/2025	SDB3260760854	0	(5,900)	3.0712	(20,086.44)	(18,119.94)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.1699)	0.0000	1	(6.7540)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(100)	3.2153	(340.45)	(321.52)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1627)	0.0000	1	(0.1218)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(300)	3.2153	(1,021.34)	(964.58)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4881)	0.0000	1	(0.3653)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(500)	3.2153	(1,702.24)	(1,607.63)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.8136)	0.0000	1	(0.6088)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(1,200)	3.2153	(4,085.38)	(3,858.30)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(1.9526)	0.0000	1	(1.4612)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(300)	3.2153	(1,021.34)	(964.58)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.4881)	0.0000	1	(0.3653)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(100)	3.2153	(340.45)	(321.52)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1627)	0.0000	1	(0.1218)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(1,800)	3.2153	(6,128.07)	(5,787.45)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(2.9288)	0.0000	1	(2.1918)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(13,400)	3.2153	(45,620.06)	(43,084.35)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(21.8037)	0.0000	1	(16.3166)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(6,600)	3.2153	(22,469.58)	(21,220.65)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(10.7391)	0.0000	1	(8.0365)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(15,500)	3.2153	(52,769.47)	(49,836.38)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(25.2206)	0.0000	1	(18.8737)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(1,900)	3.2153	(6,468.52)	(6,108.98)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(3.0916)	0.0000	1	(2.3135)	02/07/2025
300775.ZK	01/07/2025	SDB3260760854	0	(5,900)	3.2153	(20,086.44)	(18,969.98)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(9.6001)	0.0000	1	(7.1842)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(100)	3.4045	(340.45)	(340.45)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1723)	0.0000	1	(0.1313)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(300)	3.4045	(1,021.34)	(1,021.34)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.5169)	0.0000	1	(0.3940)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(500)	3.4045	(1,702.24)	(1,702.24)	0.0000	4.3300	(1,821.85)	0.00	0.2047	(0.8615)	0.0000	1	(0.6567)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(1,200)	3.4045	(4,085.38)	(4,085.38)	0.0000	4.3300	(1,821.85)	0.00	0.4914	(2.0675)	0.0000	1	(1.5761)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(300)	3.4045	(1,021.34)	(1,021.34)	0.0000	4.3300	(1,821.85)	0.00	0.1228	(0.5169)	0.0000	1	(0.3940)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(100)	3.4045	(340.45)	(340.45)	0.0000	4.3300	(1,821.85)	0.00	0.0409	(0.1723)	0.0000	1	(0.1313)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(1,800)	3.4045	(6,128.07)	(6,128.07)	0.0000	4.3300	(1,821.85)	0.00	0.7371	(3.1012)	0.0000	1	(2.3642)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(13,400)	3.4045	(45,620.06)	(45,620.06)	0.0000	4.3300	(1,821.85)	0.00	5.4871	(23.0869)	0.0000	1	(17.5998)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(6,600)	3.4045	(22,469.58)	(22,469.58)	0.0000	4.3300	(1,821.85)	0.00	2.7026	(11.3712)	0.0000	1	(8.6686)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(15,500)	3.4045	(52,769.47)	(52,769.47)	0.0000	4.3300	(1,821.85)	0.00	6.3470	(26.7050)	0.0000	1	(20.3580)	02/07/2025
300775.ZK	01/06/2025	SDB3260760854	0	(1,900)	3.4045	(6,468.52)	(6,468.52)	0.0000	4.3300	(1,821.85)	0.00	0.7780	(3.2735)	0.0000	1	(2.4955)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300775.ZK	01/06/2025	SDB3260760854	0	(5,900)	3.4045	(20,086.44)	(20,086.44)	0.0000	4.3300	(1,821.85)	0.00	2.4160	(10.1651)	0.0000	1	(7.7492)	02/07/2025
TOTAL XI'AN TRIANGLE DEFENSE CO., LTD. CMN CLASS A SERIES NORTHBOUND												233.8970	(894.7734)	0.0000		(660.8764)	
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002335.ZK	01/17/2025	SDB3260858391	0	(500)	4.0617	(1,912.47)	(2,030.86)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.7428)	0.0000	1	(0.5128)	02/07/2025
002335.ZK	01/17/2025	SDB3260858391	0	(700)	4.0617	(2,629.15)	(2,843.20)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(1.0399)	0.0000	1	(0.7237)	02/07/2025
002335.ZK	01/17/2025	SDB3260858391	0	(4,400)	4.0617	(17,377.20)	(17,871.55)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(6.5366)	0.0000	1	(4.4465)	02/07/2025
002335.ZK	01/17/2025	SDB3260858391	0	(7,470)	4.0617	(29,501.74)	(30,341.01)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(11.0974)	0.0000	1	(7.5490)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(500)	3.6892	(1,912.47)	(1,844.60)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.6747)	0.0000	1	(0.4446)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(700)	3.6892	(2,629.15)	(2,582.44)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(0.9445)	0.0000	1	(0.6283)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(4,400)	3.6892	(17,377.20)	(16,232.48)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(5.9371)	0.0000	1	(3.8470)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(7,470)	3.6892	(29,501.74)	(27,558.32)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(10.0796)	0.0000	1	(6.5312)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(1,030)	3.6892	(4,067.84)	(3,799.87)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.3898)	0.0000	1	(0.9006)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(200)	3.6892	(789.87)	(737.84)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2699)	0.0000	1	(0.1749)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(100)	3.6892	(394.94)	(368.92)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1349)	0.0000	1	(0.0874)	02/07/2025
002335.ZK	01/16/2025	SDB3260858391	0	(1,670)	3.6892	(6,595.44)	(6,160.96)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.2534)	0.0000	1	(1.4601)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(500)	3.8315	(1,912.47)	(1,915.74)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.7007)	0.0000	1	(0.4707)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(700)	3.8315	(2,629.15)	(2,682.04)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(0.9810)	0.0000	1	(0.6647)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(4,400)	3.8315	(17,377.20)	(16,858.53)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(6.1661)	0.0000	1	(4.0760)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(7,470)	3.8315	(29,501.74)	(28,621.19)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(10.4684)	0.0000	1	(6.9200)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(1,030)	3.8315	(4,067.84)	(3,946.43)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.4434)	0.0000	1	(0.9542)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(200)	3.8315	(789.87)	(766.30)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2803)	0.0000	1	(0.1853)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(100)	3.8315	(394.94)	(383.15)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1401)	0.0000	1	(0.0926)	02/07/2025
002335.ZK	01/15/2025	SDB3260858391	0	(1,670)	3.8315	(6,595.44)	(6,398.58)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.3403)	0.0000	1	(1.5470)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(500)	4.0867	(1,912.47)	(2,043.36)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.7474)	0.0000	1	(0.5173)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(700)	4.0867	(2,629.15)	(2,860.70)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(1.0463)	0.0000	1	(0.7301)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(4,400)	4.0867	(17,377.20)	(17,981.54)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(6.5769)	0.0000	1	(4.4868)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(7,470)	4.0867	(29,501.74)	(30,527.75)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(11.1657)	0.0000	1	(7.6173)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(1,030)	4.0867	(4,067.84)	(4,209.31)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.5396)	0.0000	1	(1.0503)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(200)	4.0867	(789.87)	(817.34)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2989)	0.0000	1	(0.2039)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(100)	4.0867	(394.94)	(408.67)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1495)	0.0000	1	(0.1020)	02/07/2025
002335.ZK	01/14/2025	SDB3260858391	0	(1,670)	4.0867	(6,595.44)	(6,824.81)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.4962)	0.0000	1	(1.7029)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(500)	3.9225	(1,912.47)	(1,961.24)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.7173)	0.0000	1	(0.4873)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(700)	3.9225	(2,629.15)	(2,745.73)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(1.0043)	0.0000	1	(0.6880)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(4,400)	3.9225	(17,377.20)	(17,258.89)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(6.3126)	0.0000	1	(4.2225)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(7,470)	3.9225	(29,501.74)	(29,300.90)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(10.7170)	0.0000	1	(7.1686)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(1,030)	3.9225	(4,067.84)	(4,040.15)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.4777)	0.0000	1	(0.9884)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(200)	3.9225	(789.87)	(784.50)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2869)	0.0000	1	(0.1919)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(100)	3.9225	(394.94)	(392.25)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1435)	0.0000	1	(0.0960)	02/07/2025
002335.ZK	01/13/2025	SDB3260858391	0	(1,670)	3.9225	(6,595.44)	(6,550.53)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.3959)	0.0000	1	(1.6026)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(500)	4.0688	(1,912.47)	(2,034.38)	0.0000	4.3300	(1,316.72)	0.00	0.6901	(2.2323)	0.0000	3	(1.5422)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(700)	4.0688	(2,629.15)	(2,848.13)	0.0000	4.3300	(1,316.72)	0.00	0.9487	(3.1252)	0.0000	3	(2.1765)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(4,400)	4.0688	(17,377.20)	(17,902.51)	0.0000	4.3300	(1,316.72)	0.00	6.2703	(19.6439)	0.0000	3	(13.3736)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(7,470)	4.0688	(29,501.74)	(30,393.58)	0.0000	4.3300	(1,316.72)	0.00	10.6452	(33.3500)	0.0000	3	(22.7047)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(1,030)	4.0688	(4,067.84)	(4,190.82)	0.0000	4.3300	(1,316.72)	0.00	1.4678	(4.5985)	0.0000	3	(3.1306)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(200)	4.0688	(789.87)	(813.75)	0.0000	4.3300	(1,316.72)	0.00	0.2850	(0.8929)	0.0000	3	(0.6079)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(100)	4.0688	(394.94)	(406.88)	0.0000	4.3300	(1,316.72)	0.00	0.1425	(0.4465)	0.0000	3	(0.3039)	02/07/2025
002335.ZK	01/10/2025	SDB3260858391	0	(1,670)	4.0688	(6,595.44)	(6,794.82)	0.0000	4.3300	(1,316.72)	0.00	2.3799	(7.4557)	0.0000	3	(5.0759)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(500)	3.7542	(1,912.47)	(1,877.12)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.6866)	0.0000	1	(0.4565)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(700)	3.7542	(2,629.15)	(2,627.97)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(0.9612)	0.0000	1	(0.6450)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(4,400)	3.7542	(17,377.20)	(16,518.69)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(6.0418)	0.0000	1	(3.9517)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(7,470)	3.7542	(29,501.74)	(28,044.23)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(10.2574)	0.0000	1	(6.7090)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(1,030)	3.7542	(4,067.84)	(3,866.88)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.4143)	0.0000	1	(0.9251)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002335.ZK	01/09/2025	SDB3260858391	0	(200)	3.7542	(789.87)	(750.85)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2746)	0.0000	1	(0.1796)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(100)	3.7542	(394.94)	(375.42)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1373)	0.0000	1	(0.0898)	02/07/2025
002335.ZK	01/09/2025	SDB3260858391	0	(1,670)	3.7542	(6,595.44)	(6,269.59)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.2931)	0.0000	1	(1.4999)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(500)	3.6342	(1,912.47)	(1,817.08)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.6646)	0.0000	1	(0.4346)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(700)	3.6342	(2,629.15)	(2,543.91)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(0.9305)	0.0000	1	(0.6142)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(4,400)	3.6342	(17,377.20)	(15,990.30)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(5.8486)	0.0000	1	(3.7585)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(7,470)	3.6342	(29,501.74)	(27,147.16)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(9.9293)	0.0000	1	(6.3808)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(1,030)	3.6342	(4,067.84)	(3,743.18)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.3691)	0.0000	1	(0.8798)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(200)	3.6342	(789.87)	(726.83)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2658)	0.0000	1	(0.1708)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(100)	3.6342	(394.94)	(363.42)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1329)	0.0000	1	(0.0854)	02/07/2025
002335.ZK	01/08/2025	SDB3260858391	0	(1,670)	3.6342	(6,595.44)	(6,069.04)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.2198)	0.0000	1	(1.4265)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(500)	3.6812	(1,912.47)	(1,840.60)	0.0000	4.3300	(1,316.72)	0.00	0.2300	(0.6732)	0.0000	1	(0.4432)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(700)	3.6812	(2,629.15)	(2,576.85)	0.0000	4.3300	(1,316.72)	0.00	0.3162	(0.9425)	0.0000	1	(0.6263)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(4,400)	3.6812	(17,377.20)	(16,197.32)	0.0000	4.3300	(1,316.72)	0.00	2.0901	(5.9243)	0.0000	1	(3.8342)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(7,470)	3.6812	(29,501.74)	(27,498.62)	0.0000	4.3300	(1,316.72)	0.00	3.5484	(10.0578)	0.0000	1	(6.5094)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(1,030)	3.6812	(4,067.84)	(3,791.64)	0.0000	4.3300	(1,316.72)	0.00	0.4893	(1.3868)	0.0000	1	(0.8975)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(200)	3.6812	(789.87)	(736.24)	0.0000	4.3300	(1,316.72)	0.00	0.0950	(0.2693)	0.0000	1	(0.1743)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(100)	3.6812	(394.94)	(368.12)	0.0000	4.3300	(1,316.72)	0.00	0.0475	(0.1346)	0.0000	1	(0.0871)	02/07/2025
002335.ZK	01/07/2025	SDB3260858391	0	(1,670)	3.6812	(6,595.44)	(6,147.62)	0.0000	4.3300	(1,316.72)	0.00	0.7933	(2.2485)	0.0000	1	(1.4552)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(4,400)	3.9494	(17,377.20)	(17,377.20)	0.0000	4.3300	(1,283.78)	0.00	2.0901	(6.1968)	0.0000	1	(4.1067)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(7,470)	3.9494	(29,501.74)	(29,501.74)	0.0000	4.3300	(1,283.78)	0.00	3.5484	(10.5205)	0.0000	1	(6.9720)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(1,030)	3.9494	(4,067.84)	(4,067.84)	0.0000	4.3300	(1,283.78)	0.00	0.4893	(1.4506)	0.0000	1	(0.9613)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(200)	3.9494	(789.87)	(789.87)	0.0000	4.3300	(1,283.78)	0.00	0.0950	(0.2817)	0.0000	1	(0.1867)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(100)	3.9494	(394.94)	(394.94)	0.0000	4.3300	(1,283.78)	0.00	0.0475	(0.1408)	0.0000	1	(0.0933)	02/07/2025
002335.ZK	01/06/2025	SDB3260858391	0	(1,670)	3.9494	(6,595.44)	(6,595.44)	0.0000	4.3300	(1,283.78)	0.00	0.7933	(2.3520)	0.0000	1	(1.5587)	02/07/2025
TOTAL XIAMEN KEHUA HENGSHENG CO., LTD. CMN CLASS A SERIES NORTHBOUND													89.3464	(268.4480)	0.0000	(179.1015)	
XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND																	
000905.ZK	01/17/2025	SDB326504033	0	(6,700)	0.9956	(6,670.51)	(6,670.51)	0.0000	4.3300	(1,750.00)	0.00	0.8023	(3.2426)	0.0000	1	(2.4403)	02/07/2025
000905.ZK	01/15/2025	SDB3265406606	0	(24,200)	0.9545	(23,934.57)	(23,098.22)	0.0000	4.3300	(1,750.00)	0.00	2.8788	(11.2283)	0.0000	1	(8.3495)	02/07/2025
000905.ZK	01/15/2025	SDB3265406606	0	(1,000)	0.9545	(990.44)	(954.47)	0.0000	4.3300	(1,750.00)	0.00	0.1191	(0.4640)	0.0000	1	(0.3449)	02/07/2025
000905.ZK	01/14/2025	SDB3265406606	0	(24,200)	0.9890	(23,934.57)	(23,934.57)	0.0000	4.3300	(1,750.00)	0.00	2.8788	(11.6349)	0.0000	1	(8.7561)	02/07/2025
000905.ZK	01/14/2025	SDB3265406606	0	(1,000)	0.9904	(990.44)	(990.44)	0.0000	4.3300	(1,750.00)	0.00	0.1191	(0.4815)	0.0000	1	(0.3623)	02/07/2025
000905.ZK	01/10/2025	SDB3265272461	0	(700)	0.9336	(653.53)	(653.53)	0.0000	4.3300	(1,750.00)	0.00	0.2358	(0.9531)	0.0000	3	(0.7173)	02/07/2025
000905.ZK	01/09/2025	SDB3264649845	0	(1,400)	0.9719	(1,313.03)	(1,360.61)	0.0000	4.3300	(1,750.00)	0.00	0.1579	(0.6614)	0.0000	1	(0.5035)	02/07/2025
000905.ZK	01/09/2025	SDB3264649845	0	(10,300)	0.9719	(9,909.43)	(10,010.20)	0.0000	4.3300	(1,750.00)	0.00	1.1919	(4.8661)	0.0000	1	(3.6742)	02/07/2025
000905.ZK	01/09/2025	SDB3264649845	0	(17,100)	0.9719	(16,720.06)	(16,618.87)	0.0000	4.3300	(1,750.00)	0.00	2.0111	(8.0786)	0.0000	1	(6.0676)	02/07/2025
000905.ZK	01/09/2025	SDB3264649845	0	(2,300)	0.9719	(2,248.90)	(2,235.29)	0.0000	4.3300	(1,750.00)	0.00	0.2705	(1.0866)	0.0000	1	(0.8161)	02/07/2025
000905.ZK	01/08/2025	SDB3264649845	0	(1,400)	0.9310	(1,313.03)	(1,303.44)	0.0000	4.3300	(1,750.00)	0.00	0.1579	(0.6336)	0.0000	1	(0.4757)	02/07/2025
000905.ZK	01/08/2025	SDB3264649845	0	(10,300)	0.9310	(9,909.43)	(9,589.62)	0.0000	4.3300	(1,750.00)	0.00	1.1919	(4.6616)	0.0000	1	(3.4697)	02/07/2025
000905.ZK	01/08/2025	SDB3264649845	0	(17,100)	0.9310	(16,720.06)	(15,920.63)	0.0000	4.3300	(1,750.00)	0.00	2.0111	(7.7392)	0.0000	1	(5.7281)	02/07/2025
000905.ZK	01/08/2025	SDB3264649845	0	(2,300)	0.9310	(2,248.90)	(2,141.37)	0.0000	4.3300	(1,750.00)	0.00	0.2705	(1.0409)	0.0000	1	(0.7705)	02/07/2025
000905.ZK	01/07/2025	SDB3264649845	0	(1,400)	0.9347	(1,313.03)	(1,308.51)	0.0000	4.3300	(1,750.00)	0.00	0.1579	(0.6361)	0.0000	1	(0.4782)	02/07/2025
000905.ZK	01/07/2025	SDB3264649845	0	(10,300)	0.9347	(9,909.43)	(9,626.90)	0.0000	4.3300	(1,750.00)	0.00	1.1919	(4.6797)	0.0000	1	(3.4879)	02/07/2025
000905.ZK	01/07/2025	SDB3264649845	0	(17,100)	0.9347	(16,720.06)	(15,982.51)	0.0000	4.3300	(1,750.00)	0.00	2.0111	(7.7693)	0.0000	1	(5.7582)	02/07/2025
000905.ZK	01/07/2025	SDB3264649845	0	(2,300)	0.9347	(2,248.90)	(2,149.70)	0.0000	4.3300	(1,750.00)	0.00	0.2705	(1.0450)	0.0000	1	(0.7745)	02/07/2025
000905.ZK	01/06/2025	SDB3264649845	0	(17,100)	0.9778	(16,720.06)	(16,720.06)	0.0000	4.3300	(1,750.00)	0.00	2.0111	(8.1278)	0.0000	1	(6.1168)	02/07/2025
000905.ZK	01/06/2025	SDB3264649845	0	(2,300)	0.9778	(2,248.90)	(2,248.90)	0.0000	4.3300	(1,750.00)	0.00	0.2705	(1.0932)	0.0000	1	(0.8227)	02/07/2025
TOTAL XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND													20.2096	(80.1235)	0.0000	(59.9139)	
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND																	
000516.ZK	01/17/2025	SDB3262800262	0	(19,200)	0.6969	(13,035.61)	(13,380.79)	0.0000	4.3300	(1,125.27)	0.00	1.5679	(4.1825)	0.0000	1	(2.6146)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(600)	0.6969	(409.04)	(418.15)	0.0000	4.3300	(1,125.27)	0.00	0.0492	(0.1307)	0.0000	1	(0.0815)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000516.ZK	01/17/2025	SDB3262800262	0	(7,000)	0.6969	(4,684.67)	(4,878.41)	0.0000	4.3300	(1,125.27)	0.00	0.5635	(1,5249)	0.0000	1	(0.9614)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(19,000)	0.6969	(12,842.84)	(13,241.40)	0.0000	4.3300	(1,125.27)	0.00	1.5447	(4,1389)	0.0000	1	(2.5942)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(1,400)	0.6969	(937.69)	(975.68)	0.0000	4.3300	(1,125.27)	0.00	0.1128	(0.3050)	0.0000	1	(0.1922)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(8,200)	0.6969	(5,532.45)	(5,714.71)	0.0000	4.3300	(1,125.27)	0.00	0.6654	(1.7863)	0.0000	1	(1.1209)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(100)	0.6969	(72.10)	(69.69)	0.0000	4.3300	(1,125.27)	0.00	0.0087	(0.0218)	0.0000	1	(0.0131)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(39,100)	0.6969	(28,192.90)	(27,249.42)	0.0000	4.3300	(1,125.27)	0.00	3.3910	(8,5175)	0.0000	1	(5.1265)	02/07/2025
000516.ZK	01/17/2025	SDB3262800262	0	(11,164)	0.6969	(8,049.76)	(7,780.37)	0.0000	4.3300	(1,125.27)	0.00	0.9682	(2,4320)	0.0000	1	(1.4638)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(19,200)	0.6527	(13,035.61)	(12,532.13)	0.0000	4.3300	(1,125.27)	0.00	1.5679	(3,9172)	0.0000	1	(2.3494)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(600)	0.6527	(409.04)	(391.63)	0.0000	4.3300	(1,125.27)	0.00	0.0492	(0.1224)	0.0000	1	(0.0732)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(7,000)	0.6527	(4,684.67)	(4,569.01)	0.0000	4.3300	(1,125.27)	0.00	0.5635	(1.4282)	0.0000	1	(0.8647)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(19,000)	0.6527	(12,842.84)	(12,401.59)	0.0000	4.3300	(1,125.27)	0.00	1.5447	(3,8764)	0.0000	1	(2.3317)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(1,400)	0.6527	(937.69)	(913.80)	0.0000	4.3300	(1,125.27)	0.00	0.1128	(0.2856)	0.0000	1	(0.1728)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(8,200)	0.6527	(5,532.45)	(5,352.26)	0.0000	4.3300	(1,125.27)	0.00	0.6654	(1.6730)	0.0000	1	(1.0076)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(100)	0.6527	(72.10)	(65.27)	0.0000	4.3300	(1,125.27)	0.00	0.0087	(0.0204)	0.0000	1	(0.0117)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(39,100)	0.6527	(28,192.90)	(25,521.16)	0.0000	4.3300	(1,125.27)	0.00	3.3910	(7,9773)	0.0000	1	(4.5863)	02/07/2025
000516.ZK	01/16/2025	SDB3262800262	0	(11,164)	0.6527	(8,049.76)	(7,286.91)	0.0000	4.3300	(1,125.27)	0.00	0.9682	(2,2777)	0.0000	1	(1.3095)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(19,200)	0.6581	(13,035.61)	(12,634.92)	0.0000	4.3300	(1,125.27)	0.00	1.5679	(3,9494)	0.0000	1	(2.3815)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(600)	0.6581	(409.04)	(394.84)	0.0000	4.3300	(1,125.27)	0.00	0.0492	(0.1234)	0.0000	1	(0.0742)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(7,000)	0.6581	(4,684.67)	(4,606.48)	0.0000	4.3300	(1,125.27)	0.00	0.5635	(1.4399)	0.0000	1	(0.8764)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(19,000)	0.6581	(12,842.84)	(12,503.31)	0.0000	4.3300	(1,125.27)	0.00	1.5447	(3,9082)	0.0000	1	(2.3635)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(1,400)	0.6581	(937.69)	(921.30)	0.0000	4.3300	(1,125.27)	0.00	0.1128	(0.2880)	0.0000	1	(0.1752)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(8,200)	0.6581	(5,532.45)	(5,396.17)	0.0000	4.3300	(1,125.27)	0.00	0.6654	(1.6867)	0.0000	1	(1.0213)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(100)	0.6581	(72.10)	(65.81)	0.0000	4.3300	(1,125.27)	0.00	0.0087	(0.0206)	0.0000	1	(0.0119)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(39,100)	0.6581	(28,192.90)	(25,730.50)	0.0000	4.3300	(1,125.27)	0.00	3.3910	(8,0427)	0.0000	1	(4.6518)	02/07/2025
000516.ZK	01/15/2025	SDB3262800262	0	(11,164)	0.6581	(8,049.76)	(7,346.68)	0.0000	4.3300	(1,125.27)	0.00	0.9682	(2,2964)	0.0000	1	(1.3282)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(19,200)	0.6802	(13,035.61)	(13,060.07)	0.0000	4.3300	(1,125.27)	0.00	1.5679	(4,0823)	0.0000	1	(2.5144)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(600)	0.6802	(409.04)	(408.13)	0.0000	4.3300	(1,125.27)	0.00	0.0492	(0.1276)	0.0000	1	(0.0784)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(7,000)	0.6802	(4,684.67)	(4,761.48)	0.0000	4.3300	(1,125.27)	0.00	0.5635	(1.4883)	0.0000	1	(0.9249)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(19,000)	0.6802	(12,842.84)	(12,924.03)	0.0000	4.3300	(1,125.27)	0.00	1.5447	(4,0397)	0.0000	1	(2.4950)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(1,400)	0.6802	(937.69)	(952.30)	0.0000	4.3300	(1,125.27)	0.00	0.1128	(0.2977)	0.0000	1	(0.1849)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(8,200)	0.6802	(5,532.45)	(5,577.74)	0.0000	4.3300	(1,125.27)	0.00	0.6654	(1.7435)	0.0000	1	(1.0780)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(100)	0.6802	(72.10)	(68.02)	0.0000	4.3300	(1,125.27)	0.00	0.0087	(0.0213)	0.0000	1	(0.0126)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(39,100)	0.6802	(28,192.90)	(26,596.29)	0.0000	4.3300	(1,125.27)	0.00	3.3910	(8,3134)	0.0000	1	(4.9224)	02/07/2025
000516.ZK	01/14/2025	SDB3262800262	0	(11,164)	0.6802	(8,049.76)	(7,593.89)	0.0000	4.3300	(1,125.27)	0.00	0.9682	(2,3737)	0.0000	1	(1.4055)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(7,000)	0.6914	(4,684.67)	(4,839.81)	0.0000	4.3300	(981.38)	0.00	0.5635	(1.3194)	0.0000	1	(0.7559)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(19,000)	0.6914	(12,842.84)	(13,136.62)	0.0000	4.3300	(981.38)	0.00	1.5447	(3,5811)	0.0000	1	(2.0364)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(1,400)	0.6914	(937.69)	(967.96)	0.0000	4.3300	(981.38)	0.00	0.1128	(0.2639)	0.0000	1	(0.1511)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(8,200)	0.6914	(5,532.45)	(5,669.49)	0.0000	4.3300	(981.38)	0.00	0.6654	(1.5455)	0.0000	1	(0.8801)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(100)	0.6914	(72.10)	(69.14)	0.0000	4.3300	(981.38)	0.00	0.0087	(0.0188)	0.0000	1	(0.0102)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(39,100)	0.6914	(28,192.90)	(27,033.78)	0.0000	4.3300	(981.38)	0.00	3.3910	(7,3696)	0.0000	1	(3.9786)	02/07/2025
000516.ZK	01/13/2025	SDB3262800262	0	(11,164)	0.6914	(8,049.76)	(7,718.80)	0.0000	4.3300	(981.38)	0.00	0.9682	(2,1042)	0.0000	1	(1.1360)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(7,000)	0.6815	(4,684.67)	(4,770.73)	0.0000	4.3300	(981.38)	0.00	1.6904	(3,9016)	0.0000	3	(2.2112)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(19,000)	0.6815	(12,842.84)	(12,949.13)	0.0000	4.3300	(981.38)	0.00	4.6341	(10,5900)	0.0000	3	(5.9559)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(1,400)	0.6815	(937.69)	(954.15)	0.0000	4.3300	(981.38)	0.00	0.3384	(0.7803)	0.0000	3	(0.4420)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(8,200)	0.6815	(5,532.45)	(5,588.57)	0.0000	4.3300	(981.38)	0.00	1.9963	(4,5704)	0.0000	3	(2.5741)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(100)	0.6815	(72.10)	(68.15)	0.0000	4.3300	(981.38)	0.00	0.0260	(0.0557)	0.0000	3	(0.0297)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(39,100)	0.6815	(28,192.90)	(26,647.94)	0.0000	4.3300	(981.38)	0.00	10.1729	(21,7932)	0.0000	3	(11.6202)	02/07/2025
000516.ZK	01/10/2025	SDB3262800262	0	(11,164)	0.6815	(8,049.76)	(7,608.63)	0.0000	4.3300	(981.38)	0.00	2.9046	(6,2225)	0.0000	3	(3.3179)	02/07/2025
000516.ZK	01/09/2025	SDB3262800262	0	(1,400)	0.6742	(937.69)	(943.86)	0.0000	4.3300	(561.40)	0.00	0.1128	(0.1472)	0.0000	1	(0.0344)	02/07/2025
000516.ZK	01/09/2025	SDB3262800262	0	(8,200)	0.6742	(5,532.45)	(5,528.34)	0.0000	4.3300	(561.40)	0.00	0.6654	(0.8621)	0.0000	1	(0.1967)	02/07/2025
000516.ZK	01/09/2025	SDB3262800262	0	(100)	0.6742	(72.10)	(67.42)	0.0000	4.3300	(561.40)	0.00	0.0087	(0.0105)	0.0000	1	(0.0018)	02/07/2025
000516.ZK	01/09/2025	SDB3262800262	0	(39,100)	0.6742	(28,192.90)	(26,360.75)	0.0000	4.3300	(561.40)	0.00	3.3910	(4,1108)	0.0000	1	(0.7198)	02/07/2025
000516.ZK	01/09/2025	SDB3262800262	0	(11,164)													

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000516.ZK	01/08/2025	SDB3262800262	0	(100)	0.6761	(72.10)	(67.61)	0.0000	4.3300	(249.06)	0.00	0.0087	(0.0047)	0.0000	1	0.0040	02/07/2025
000516.ZK	01/08/2025	SDB3262800262	0	(39,100)	0.6761	(28,192.90)	(26,436.37)	0.0000	4.3300	(249.06)	0.00	3.3910	(1.8289)	0.0000	1	1.5620	02/07/2025
000516.ZK	01/08/2025	SDB3262800262	0	(11,164)	0.6761	(8,049.76)	(7,548.23)	0.0000	4.3300	(249.06)	0.00	0.9682	(0.5222)	0.0000	1	0.4460	02/07/2025
000516.ZK	01/07/2025	SDB3262800262	0	(100)	0.7078	(72.10)	(70.78)	0.0000	4.3300	(249.06)	0.00	0.0087	(0.0049)	0.0000	1	0.0038	02/07/2025
000516.ZK	01/07/2025	SDB3262800262	0	(39,100)	0.7078	(28,192.90)	(27,675.72)	0.0000	4.3300	(249.06)	0.00	3.3910	(1.9147)	0.0000	1	1.4763	02/07/2025
000516.ZK	01/07/2025	SDB3262800262	0	(11,164)	0.7078	(8,049.76)	(7,902.09)	0.0000	4.3300	(249.06)	0.00	0.9682	(0.5467)	0.0000	1	0.4215	02/07/2025
000516.ZK	01/06/2025	SDB3262800262	0	(100)	0.7210	(72.10)	(72.10)	0.0000	4.3300	(249.06)	0.00	0.0087	(0.0050)	0.0000	1	0.0037	02/07/2025
000516.ZK	01/06/2025	SDB3262800262	0	(39,100)	0.7210	(28,192.90)	(28,192.90)	0.0000	4.3300	(249.06)	0.00	3.3910	(1.9505)	0.0000	1	1.4405	02/07/2025
000516.ZK	01/06/2025	SDB3262800262	0	(11,164)	0.7210	(8,049.76)	(8,049.76)	0.0000	4.3300	(249.06)	0.00	0.9682	(0.5569)	0.0000	1	0.4113	02/07/2025
TOTAL XIAN INTERNATIONAL MEDICAL INV CMN CLASS A SERIES NORTHBOUND												82.7520	(166.6155)	0.0000		(83.8635)	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603733.SH	01/17/2025	SDB3260122906	0	(100)	2.8544	(275.73)	(285.44)	0.0000	4.3300	(1,117.56)	0.00	0.0332	(0.0886)	0.0000	1	(0.0554)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(800)	2.8544	(2,113.40)	(2,283.49)	0.0000	4.3300	(1,117.56)	0.00	0.2542	(0.7089)	0.0000	1	(0.4547)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,000)	2.8544	(2,618.68)	(2,854.36)	0.0000	4.3300	(1,117.56)	0.00	0.3150	(0.8861)	0.0000	1	(0.5711)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(700)	2.8544	(1,908.75)	(1,998.05)	0.0000	4.3300	(1,117.56)	0.00	0.2296	(0.6203)	0.0000	1	(0.3907)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(700)	2.8544	(1,910.49)	(1,998.05)	0.0000	4.3300	(1,117.56)	0.00	0.2298	(0.6203)	0.0000	1	(0.3905)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(700)	2.8544	(1,983.96)	(1,998.05)	0.0000	4.3300	(1,117.56)	0.00	0.2386	(0.6203)	0.0000	1	(0.3816)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(3,100)	2.8544	(8,865.14)	(8,848.52)	0.0000	4.3300	(1,117.56)	0.00	1.0663	(2.7469)	0.0000	1	(1.6806)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(4,900)	2.8544	(14,120.51)	(13,986.37)	0.0000	4.3300	(1,117.56)	0.00	1.6984	(4.3418)	0.0000	1	(2.6435)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(10,800)	2.8544	(31,072.44)	(30,827.11)	0.0000	4.3300	(1,117.56)	0.00	3.7373	(9.5698)	0.0000	1	(5.8324)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(300)	2.8544	(845.18)	(856.31)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2658)	0.0000	1	(0.1642)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(3,100)	2.8544	(8,733.53)	(8,848.52)	0.0000	4.3300	(1,117.56)	0.00	1.0504	(2.7469)	0.0000	1	(1.6964)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(200)	2.8544	(563.45)	(570.87)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1772)	0.0000	1	(0.1094)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(100)	2.8544	(281.73)	(285.44)	0.0000	4.3300	(1,117.56)	0.00	0.0339	(0.0886)	0.0000	1	(0.0547)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,800)	2.8544	(5,071.08)	(5,137.85)	0.0000	4.3300	(1,117.56)	0.00	0.6099	(1.5950)	0.0000	1	(0.9850)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,900)	2.8544	(5,352.81)	(5,423.29)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6836)	0.0000	1	(1.0397)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(200)	2.8544	(563.45)	(570.87)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1772)	0.0000	1	(0.1094)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(300)	2.8544	(845.18)	(856.31)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2658)	0.0000	1	(0.1642)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(800)	2.8544	(2,253.81)	(2,283.49)	0.0000	4.3300	(1,117.56)	0.00	0.2711	(0.7089)	0.0000	1	(0.4378)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(3,900)	2.8544	(10,987.34)	(11,132.01)	0.0000	4.3300	(1,117.56)	0.00	1.3215	(3.4557)	0.0000	1	(2.1342)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(5,600)	2.8544	(15,776.70)	(15,984.43)	0.0000	4.3300	(1,117.56)	0.00	1.8976	(4.9621)	0.0000	1	(3.0645)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(3,100)	2.8544	(8,733.53)	(8,848.52)	0.0000	4.3300	(1,117.56)	0.00	1.0504	(2.7469)	0.0000	1	(1.6964)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(4,000)	2.8544	(11,269.07)	(11,417.45)	0.0000	4.3300	(1,117.56)	0.00	1.3554	(3.5444)	0.0000	1	(2.1889)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(2,500)	2.8544	(7,043.17)	(7,135.90)	0.0000	4.3300	(1,117.56)	0.00	0.8471	(2.2152)	0.0000	1	(1.3681)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(300)	2.8544	(845.18)	(856.31)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2658)	0.0000	1	(0.1642)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,400)	2.8544	(3,944.17)	(3,996.11)	0.0000	4.3300	(1,117.56)	0.00	0.4744	(1.2405)	0.0000	1	(0.7661)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(2,200)	2.8544	(6,197.99)	(6,279.60)	0.0000	4.3300	(1,117.56)	0.00	0.7455	(1.9494)	0.0000	1	(1.2039)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(5,800)	2.8544	(16,340.15)	(16,555.30)	0.0000	4.3300	(1,117.56)	0.00	1.9654	(5.1393)	0.0000	1	(3.1740)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(2,800)	2.8544	(7,888.35)	(7,992.21)	0.0000	4.3300	(1,117.56)	0.00	0.9488	(2.4811)	0.0000	1	(1.5323)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(400)	2.8544	(1,126.91)	(1,141.74)	0.0000	4.3300	(1,117.56)	0.00	0.1355	(0.3544)	0.0000	1	(0.2189)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(14,200)	2.8544	(40,005.19)	(40,531.94)	0.0000	4.3300	(1,117.56)	0.00	4.8117	(12.5825)	0.0000	1	(7.7707)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,600)	2.8544	(4,507.63)	(4,566.98)	0.0000	4.3300	(1,117.56)	0.00	0.5422	(1.4177)	0.0000	1	(0.8756)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(4,600)	2.8544	(12,959.43)	(13,130.07)	0.0000	4.3300	(1,117.56)	0.00	1.5587	(4.0760)	0.0000	1	(2.5173)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,300)	2.8544	(3,662.45)	(3,710.67)	0.0000	4.3300	(1,117.56)	0.00	0.4405	(1.1519)	0.0000	1	(0.7114)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(800)	2.8544	(2,253.81)	(2,283.49)	0.0000	4.3300	(1,117.56)	0.00	0.2711	(0.7089)	0.0000	1	(0.4378)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,900)	2.8544	(5,352.81)	(5,423.29)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6836)	0.0000	1	(1.0397)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(700)	2.8544	(1,972.09)	(1,998.05)	0.0000	4.3300	(1,117.56)	0.00	0.2372	(0.6203)	0.0000	1	(0.3831)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(200)	2.8544	(563.45)	(570.87)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1772)	0.0000	1	(0.1094)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(2,000)	2.8544	(5,634.53)	(5,708.72)	0.0000	4.3300	(1,117.56)	0.00	0.6777	(1.7722)	0.0000	1	(1.0945)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,100)	2.8544	(3,098.99)	(3,139.80)	0.0000	4.3300	(1,117.56)	0.00	0.3727	(0.9747)	0.0000	1	(0.6020)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(5,500)	2.8544	(15,494.97)	(15,698.99)	0.0000	4.3300	(1,117.56)	0.00	1.8637	(4.8735)	0.0000	1	(3.0098)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(1,900)	2.8544	(5,352.81)	(5,423.29)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6836)	0.0000	1	(1.0397)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/17/2025	SDB3260122906	0	(300)	2.8544	(845.18)	(856.31)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2658)	0.0000	1	(0.1642)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(5,000)	2.8544	(14,086.34)	(14,271.81)	0.0000	4.3300	(1,117.56)	0.00	1.6943	(4.4304)	0.0000	1	(2.7362)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(10,900)	2.8544	(30,708.21)	(31,112.55)	0.0000	4.3300	(1,117.56)	0.00	3.6935	(9.6584)	0.0000	1	(5.9649)	02/07/2025
603733.SH	01/17/2025	SDB3260122906	0	(100)	2.8544	(281.73)	(285.44)	0.0000	4.3300	(1,117.56)	0.00	0.0339	(0.0886)	0.0000	1	(0.0547)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(100)	2.7591	(275.73)	(275.91)	0.0000	4.3300	(1,117.56)	0.00	0.0332	(0.0857)	0.0000	1	(0.0525)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(800)	2.7591	(2,113.40)	(2,207.26)	0.0000	4.3300	(1,117.56)	0.00	0.2542	(0.6852)	0.0000	1	(0.4310)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,000)	2.7591	(2,618.68)	(2,759.08)	0.0000	4.3300	(1,117.56)	0.00	0.3150	(0.8565)	0.0000	1	(0.5415)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(700)	2.7591	(1,908.75)	(1,931.36)	0.0000	4.3300	(1,117.56)	0.00	0.2296	(0.5996)	0.0000	1	(0.3700)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(700)	2.7591	(1,910.49)	(1,931.36)	0.0000	4.3300	(1,117.56)	0.00	0.2298	(0.5996)	0.0000	1	(0.3698)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(700)	2.7591	(1,983.96)	(1,931.36)	0.0000	4.3300	(1,117.56)	0.00	0.2386	(0.5996)	0.0000	1	(0.3609)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(3,100)	2.7591	(8,865.14)	(8,553.15)	0.0000	4.3300	(1,117.56)	0.00	1.0663	(2.6552)	0.0000	1	(1.5889)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(4,900)	2.7591	(14,120.51)	(13,519.49)	0.0000	4.3300	(1,117.56)	0.00	1.6984	(4.1969)	0.0000	1	(2.4985)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(10,800)	2.7591	(31,072.44)	(29,798.06)	0.0000	4.3300	(1,117.56)	0.00	3.7373	(9.2503)	0.0000	1	(5.5130)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(300)	2.7591	(845.18)	(827.72)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2570)	0.0000	1	(0.1553)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(3,100)	2.7591	(8,733.53)	(8,553.15)	0.0000	4.3300	(1,117.56)	0.00	1.0504	(2.6552)	0.0000	1	(1.6047)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(200)	2.7591	(563.45)	(551.82)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1713)	0.0000	1	(0.1035)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(100)	2.7591	(281.73)	(275.91)	0.0000	4.3300	(1,117.56)	0.00	0.0339	(0.0857)	0.0000	1	(0.0518)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,800)	2.7591	(5,071.08)	(4,966.34)	0.0000	4.3300	(1,117.56)	0.00	0.6099	(1.5417)	0.0000	1	(0.9318)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,900)	2.7591	(5,352.81)	(5,242.25)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6274)	0.0000	1	(0.9835)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(200)	2.7591	(563.45)	(551.82)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1713)	0.0000	1	(0.1035)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(300)	2.7591	(845.18)	(827.72)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2570)	0.0000	1	(0.1553)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(800)	2.7591	(2,253.81)	(2,207.26)	0.0000	4.3300	(1,117.56)	0.00	0.2711	(0.6852)	0.0000	1	(0.4141)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(3,900)	2.7591	(10,987.34)	(10,760.41)	0.0000	4.3300	(1,117.56)	0.00	1.3215	(3.3404)	0.0000	1	(2.0189)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(5,600)	2.7591	(15,776.70)	(15,450.85)	0.0000	4.3300	(1,117.56)	0.00	1.8976	(4.7965)	0.0000	1	(2.8989)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(3,100)	2.7591	(8,733.53)	(8,553.15)	0.0000	4.3300	(1,117.56)	0.00	1.0504	(2.6552)	0.0000	1	(1.6047)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(4,000)	2.7591	(11,269.07)	(11,036.32)	0.0000	4.3300	(1,117.56)	0.00	1.3554	(3.4260)	0.0000	1	(2.0706)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(2,500)	2.7591	(7,043.17)	(6,897.70)	0.0000	4.3300	(1,117.56)	0.00	0.8471	(2.1413)	0.0000	1	(1.2941)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(300)	2.7591	(845.18)	(827.72)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2570)	0.0000	1	(0.1553)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,400)	2.7591	(3,944.17)	(3,862.71)	0.0000	4.3300	(1,117.56)	0.00	0.4744	(1.1991)	0.0000	1	(0.7247)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(2,200)	2.7591	(6,197.99)	(6,069.98)	0.0000	4.3300	(1,117.56)	0.00	0.7455	(1.8843)	0.0000	1	(1.1388)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(5,800)	2.7591	(16,340.15)	(16,002.66)	0.0000	4.3300	(1,117.56)	0.00	1.9654	(4.9678)	0.0000	1	(3.0024)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(2,800)	2.7591	(7,888.35)	(7,725.42)	0.0000	4.3300	(1,117.56)	0.00	0.9488	(2.3982)	0.0000	1	(1.4494)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(400)	2.7591	(1,126.91)	(1,103.63)	0.0000	4.3300	(1,117.56)	0.00	0.1355	(0.3426)	0.0000	1	(0.2071)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(14,200)	2.7591	(40,005.19)	(39,178.94)	0.0000	4.3300	(1,117.56)	0.00	4.8117	(12.1625)	0.0000	1	(7.3507)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,600)	2.7591	(4,507.63)	(4,414.53)	0.0000	4.3300	(1,117.56)	0.00	0.5422	(1.3704)	0.0000	1	(0.8282)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(4,600)	2.7591	(12,959.43)	(12,691.77)	0.0000	4.3300	(1,117.56)	0.00	1.5587	(3.9399)	0.0000	1	(2.3812)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,300)	2.7591	(3,662.45)	(3,586.80)	0.0000	4.3300	(1,117.56)	0.00	0.4405	(1.1135)	0.0000	1	(0.6730)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(800)	2.7591	(2,253.81)	(2,207.26)	0.0000	4.3300	(1,117.56)	0.00	0.2711	(0.6852)	0.0000	1	(0.4141)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,900)	2.7591	(5,352.81)	(5,242.25)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6274)	0.0000	1	(0.9835)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(700)	2.7591	(1,972.09)	(1,931.36)	0.0000	4.3300	(1,117.56)	0.00	0.2372	(0.5996)	0.0000	1	(0.3624)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(200)	2.7591	(563.45)	(551.82)	0.0000	4.3300	(1,117.56)	0.00	0.0678	(0.1713)	0.0000	1	(0.1035)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(2,000)	2.7591	(5,634.53)	(5,518.16)	0.0000	4.3300	(1,117.56)	0.00	0.6777	(1.7130)	0.0000	1	(1.0353)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,100)	2.7591	(3,098.99)	(3,034.99)	0.0000	4.3300	(1,117.56)	0.00	0.3727	(0.9422)	0.0000	1	(0.5694)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(5,500)	2.7591	(15,494.97)	(15,174.94)	0.0000	4.3300	(1,117.56)	0.00	1.8637	(4.7108)	0.0000	1	(2.8471)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(1,900)	2.7591	(5,352.81)	(5,242.25)	0.0000	4.3300	(1,117.56)	0.00	0.6438	(1.6274)	0.0000	1	(0.9835)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(300)	2.7591	(845.18)	(827.72)	0.0000	4.3300	(1,117.56)	0.00	0.1017	(0.2570)	0.0000	1	(0.1553)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(5,000)	2.7591	(14,086.34)	(13,795.40)	0.0000	4.3300	(1,117.56)	0.00	1.6943	(4.2826)	0.0000	1	(2.5883)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(10,900)	2.7591	(30,708.21)	(30,073.97)	0.0000	4.3300	(1,117.56)	0.00	3.6935	(9.3360)	0.0000	1	(5.6425)	02/07/2025
603733.SH	01/16/2025	SDB3260122906	0	(100)	2.7591	(281.73)	(275.91)	0.0000	4.3300	(1,117.56)	0.00	0.0339	(0.0857)	0.0000	1	(0.0518)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(800)	2.6146	(2,113.40)	(2,091.68)	0.0000	4.3300	(1,117.03)	0.00	0.2542	(0.6490)	0.0000	1	(0.3948)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,000)	2.6146	(2,618.68)	(2,614.60)	0.0000	4.3300	(1,117.03)	0.00	0.3150	(0.8113)	0.0000	1	(0.4963)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(700)	2.6146	(1,908.75)	(1,830.22)	0.0000	4.3300	(1,117.03)	0.00	0.2296	(0.5679)	0.0000	1	(0.3383)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(700)	2.6146	(1,910.49)	(1,830.22)	0.0000	4.3300	(1,117.03)							

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/15/2025	SDB3260122906	0	(700)	2.6146	(1,983.96)	(1,830.22)	0.0000	4.3300	(1,117.03)	0.00	0.2386	(0.5679)	0.0000	1	(0.3293)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(3,100)	2.6146	(8,865.14)	(8,105.26)	0.0000	4.3300	(1,117.03)	0.00	1.0663	(2.5150)	0.0000	1	(1.4487)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(4,900)	2.6146	(14,120.51)	(12,811.54)	0.0000	4.3300	(1,117.03)	0.00	1.6984	(3.9753)	0.0000	1	(2.2769)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(10,800)	2.6146	(31,072.44)	(28,237.69)	0.0000	4.3300	(1,117.03)	0.00	3.7373	(8.7618)	0.0000	1	(5.0245)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(300)	2.6146	(845.18)	(784.38)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2434)	0.0000	1	(0.1417)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(3,100)	2.6146	(8,733.53)	(8,105.26)	0.0000	4.3300	(1,117.03)	0.00	1.0504	(2.5150)	0.0000	1	(1.4645)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(200)	2.6146	(563.45)	(522.92)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1623)	0.0000	1	(0.0945)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(100)	2.6146	(281.73)	(261.46)	0.0000	4.3300	(1,117.03)	0.00	0.0339	(0.0811)	0.0000	1	(0.0472)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,800)	2.6146	(5,071.08)	(4,708.28)	0.0000	4.3300	(1,117.03)	0.00	0.6099	(1.4603)	0.0000	1	(0.8504)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,900)	2.6146	(5,352.81)	(4,967.74)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5414)	0.0000	1	(0.8976)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(200)	2.6146	(563.45)	(522.92)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1623)	0.0000	1	(0.0945)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(300)	2.6146	(845.18)	(784.38)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2434)	0.0000	1	(0.1417)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(800)	2.6146	(2,253.81)	(2,091.68)	0.0000	4.3300	(1,117.03)	0.00	0.2711	(0.6490)	0.0000	1	(0.3779)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(3,900)	2.6146	(10,987.34)	(10,196.94)	0.0000	4.3300	(1,117.03)	0.00	1.3215	(3.1640)	0.0000	1	(1.8425)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(5,600)	2.6146	(15,776.70)	(14,641.77)	0.0000	4.3300	(1,117.03)	0.00	1.8976	(4.5432)	0.0000	1	(2.6456)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(3,100)	2.6146	(8,733.53)	(8,105.26)	0.0000	4.3300	(1,117.03)	0.00	1.0504	(2.5150)	0.0000	1	(1.4645)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(4,000)	2.6146	(11,269.07)	(10,458.40)	0.0000	4.3300	(1,117.03)	0.00	1.3554	(3.2451)	0.0000	1	(1.8897)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(2,500)	2.6146	(7,043.17)	(6,536.50)	0.0000	4.3300	(1,117.03)	0.00	0.8471	(2.0282)	0.0000	1	(1.1811)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(300)	2.6146	(845.18)	(784.38)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2434)	0.0000	1	(0.1417)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,400)	2.6146	(3,944.17)	(3,660.44)	0.0000	4.3300	(1,117.03)	0.00	0.4744	(1.1358)	0.0000	1	(0.6614)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(2,200)	2.6146	(6,197.99)	(5,752.12)	0.0000	4.3300	(1,117.03)	0.00	0.7455	(1.7848)	0.0000	1	(1.0393)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(5,800)	2.6146	(16,340.15)	(15,164.69)	0.0000	4.3300	(1,117.03)	0.00	1.9654	(4.7054)	0.0000	1	(2.7401)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(2,800)	2.6146	(7,888.35)	(7,320.88)	0.0000	4.3300	(1,117.03)	0.00	0.9488	(2.2716)	0.0000	1	(1.3228)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(400)	2.6146	(1,126.91)	(1,045.84)	0.0000	4.3300	(1,117.03)	0.00	0.1355	(0.3245)	0.0000	1	(0.1890)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(14,200)	2.6146	(40,005.19)	(37,127.33)	0.0000	4.3300	(1,117.03)	0.00	4.8117	(11.5201)	0.0000	1	(6.7084)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,600)	2.6146	(4,507.63)	(4,183.36)	0.0000	4.3300	(1,117.03)	0.00	0.5422	(1.2980)	0.0000	1	(0.7559)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(4,600)	2.6146	(12,959.43)	(12,027.16)	0.0000	4.3300	(1,117.03)	0.00	1.5587	(3.7319)	0.0000	1	(2.1731)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,300)	2.6146	(3,662.45)	(3,398.98)	0.0000	4.3300	(1,117.03)	0.00	0.4405	(1.0547)	0.0000	1	(0.6142)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(800)	2.6146	(2,253.81)	(2,091.68)	0.0000	4.3300	(1,117.03)	0.00	0.2711	(0.6490)	0.0000	1	(0.3779)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,900)	2.6146	(5,352.81)	(4,967.74)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5414)	0.0000	1	(0.8976)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(700)	2.6146	(1,972.09)	(1,830.22)	0.0000	4.3300	(1,117.03)	0.00	0.2372	(0.5679)	0.0000	1	(0.3307)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(200)	2.6146	(563.45)	(522.92)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1623)	0.0000	1	(0.0945)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(2,000)	2.6146	(5,634.53)	(5,229.20)	0.0000	4.3300	(1,117.03)	0.00	0.6777	(1.6226)	0.0000	1	(0.9448)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,100)	2.6146	(3,098.99)	(2,876.06)	0.0000	4.3300	(1,117.03)	0.00	0.3727	(0.8924)	0.0000	1	(0.5197)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(5,500)	2.6146	(15,494.97)	(14,380.31)	0.0000	4.3300	(1,117.03)	0.00	1.8637	(4.4620)	0.0000	1	(2.5983)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(1,900)	2.6146	(5,352.81)	(4,967.74)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5414)	0.0000	1	(0.8976)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(300)	2.6146	(845.18)	(784.38)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2434)	0.0000	1	(0.1417)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(5,000)	2.6146	(14,086.34)	(13,073.00)	0.0000	4.3300	(1,117.03)	0.00	1.6943	(4.0564)	0.0000	1	(2.3621)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(10,900)	2.6146	(30,708.21)	(28,499.15)	0.0000	4.3300	(1,117.03)	0.00	3.6935	(8.8429)	0.0000	1	(5.1494)	02/07/2025
603733.SH	01/15/2025	SDB3260122906	0	(100)	2.6146	(281.73)	(261.46)	0.0000	4.3300	(1,117.03)	0.00	0.0339	(0.0811)	0.0000	1	(0.0472)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(800)	2.6433	(2,113.40)	(2,114.64)	0.0000	4.3300	(1,117.03)	0.00	0.2542	(0.6561)	0.0000	1	(0.4020)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,000)	2.6433	(2,618.68)	(2,643.30)	0.0000	4.3300	(1,117.03)	0.00	0.3150	(0.8202)	0.0000	1	(0.5052)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(700)	2.6433	(1,908.75)	(1,850.31)	0.0000	4.3300	(1,117.03)	0.00	0.2296	(0.5741)	0.0000	1	(0.3445)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(700)	2.6433	(1,910.49)	(1,850.31)	0.0000	4.3300	(1,117.03)	0.00	0.2298	(0.5741)	0.0000	1	(0.3443)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(700)	2.6433	(1,983.96)	(1,850.31)	0.0000	4.3300	(1,117.03)	0.00	0.2386	(0.5741)	0.0000	1	(0.3355)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(3,100)	2.6433	(8,865.14)	(8,194.24)	0.0000	4.3300	(1,117.03)	0.00	1.0663	(2.5426)	0.0000	1	(1.4763)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(4,900)	2.6433	(14,120.51)	(12,952.19)	0.0000	4.3300	(1,117.03)	0.00	1.6984	(4.0189)	0.0000	1	(2.3205)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(10,800)	2.6433	(31,072.44)	(28,547.68)	0.0000	4.3300	(1,117.03)	0.00	3.7373	(8.8580)	0.0000	1	(5.1207)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(300)	2.6433	(845.18)	(792.99)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2461)	0.0000	1	(0.1444)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(3,100)	2.6433	(8,733.53)	(8,194.24)	0.0000	4.3300	(1,117.03)	0.00	1.0504	(2.5426)	0.0000	1	(1.4921)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(200)	2.6433	(563.45)	(528.66)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1640)	0.0000	1	(0.0963)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(100)	2.6433	(281.73)	(264.33)	0.0000	4.3300	(1,117.03)	0.00	0.0339	(0.0820)	0.0000	1	(0.0481)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,800)	2.6433	(5,071.08)	(4,757.95)	0.0000	4.3300	(1,117.03)	0.00	0.6099	(1.4763)	0.0000	1	(0.8664)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/14/2025	SDB3260122906	0	(1,900)	2.6433	(5,352.81)	(5,022.28)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5583)	0.0000	1	(0.9145)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(200)	2.6433	(563.45)	(528.66)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1640)	0.0000	1	(0.0963)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(300)	2.6433	(845.18)	(792.99)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2461)	0.0000	1	(0.1444)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(800)	2.6433	(2,253.81)	(2,114.64)	0.0000	4.3300	(1,117.03)	0.00	0.2711	(0.6561)	0.0000	1	(0.3851)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(3,900)	2.6433	(10,987.34)	(10,308.89)	0.0000	4.3300	(1,117.03)	0.00	1.3215	(3.1987)	0.0000	1	(1.8772)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(5,600)	2.6433	(15,776.70)	(14,802.50)	0.0000	4.3300	(1,117.03)	0.00	1.8976	(4.5930)	0.0000	1	(2.6954)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(3,100)	2.6433	(8,733.53)	(8,194.24)	0.0000	4.3300	(1,117.03)	0.00	1.0504	(2.5426)	0.0000	1	(1.4921)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(4,000)	2.6433	(11,269.07)	(10,573.22)	0.0000	4.3300	(1,117.03)	0.00	1.3554	(3.2807)	0.0000	1	(1.9253)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(2,500)	2.6433	(7,043.17)	(6,608.26)	0.0000	4.3300	(1,117.03)	0.00	0.8471	(2.0505)	0.0000	1	(1.2033)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(300)	2.6433	(845.18)	(792.99)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2461)	0.0000	1	(0.1444)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,400)	2.6433	(3,944.17)	(3,700.63)	0.0000	4.3300	(1,117.03)	0.00	0.4744	(1.1483)	0.0000	1	(0.6739)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(2,200)	2.6433	(6,197.99)	(5,815.27)	0.0000	4.3300	(1,117.03)	0.00	0.7455	(1.8044)	0.0000	1	(1.0589)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(5,800)	2.6433	(16,340.15)	(15,331.16)	0.0000	4.3300	(1,117.03)	0.00	1.9654	(4.7571)	0.0000	1	(2.7917)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(2,800)	2.6433	(7,888.35)	(7,401.25)	0.0000	4.3300	(1,117.03)	0.00	0.9488	(2.2965)	0.0000	1	(1.3477)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(400)	2.6433	(1,126.91)	(1,057.32)	0.0000	4.3300	(1,117.03)	0.00	0.1355	(0.3281)	0.0000	1	(0.1925)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(14,200)	2.6433	(40,005.19)	(37,534.92)	0.0000	4.3300	(1,117.03)	0.00	4.8117	(11.6466)	0.0000	1	(6.8349)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,600)	2.6433	(4,507.63)	(4,229.29)	0.0000	4.3300	(1,117.03)	0.00	0.5422	(1.3123)	0.0000	1	(0.7701)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(4,600)	2.6433	(12,959.43)	(12,159.20)	0.0000	4.3300	(1,117.03)	0.00	1.5587	(3.7728)	0.0000	1	(2.2141)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,300)	2.6433	(3,662.45)	(3,436.30)	0.0000	4.3300	(1,117.03)	0.00	0.4405	(1.0662)	0.0000	1	(0.6257)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(800)	2.6433	(2,253.81)	(2,114.64)	0.0000	4.3300	(1,117.03)	0.00	0.2711	(0.6561)	0.0000	1	(0.3851)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,900)	2.6433	(5,352.81)	(5,022.28)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5583)	0.0000	1	(0.9145)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(700)	2.6433	(1,972.09)	(1,850.31)	0.0000	4.3300	(1,117.03)	0.00	0.2372	(0.5741)	0.0000	1	(0.3369)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(200)	2.6433	(563.45)	(528.66)	0.0000	4.3300	(1,117.03)	0.00	0.0678	(0.1640)	0.0000	1	(0.0963)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(2,000)	2.6433	(5,634.53)	(5,286.61)	0.0000	4.3300	(1,117.03)	0.00	0.6777	(1.6404)	0.0000	1	(0.9627)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,100)	2.6433	(3,098.99)	(2,907.63)	0.0000	4.3300	(1,117.03)	0.00	0.3727	(0.9022)	0.0000	1	(0.5295)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(5,500)	2.6433	(15,494.97)	(14,538.17)	0.0000	4.3300	(1,117.03)	0.00	1.8637	(4.5110)	0.0000	1	(2.6473)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(1,900)	2.6433	(5,352.81)	(5,022.28)	0.0000	4.3300	(1,117.03)	0.00	0.6438	(1.5583)	0.0000	1	(0.9145)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(300)	2.6433	(845.18)	(792.99)	0.0000	4.3300	(1,117.03)	0.00	0.1017	(0.2461)	0.0000	1	(0.1444)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(5,000)	2.6433	(14,086.34)	(13,216.52)	0.0000	4.3300	(1,117.03)	0.00	1.6943	(4.1009)	0.0000	1	(2.4066)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(10,900)	2.6433	(30,708.21)	(28,812.01)	0.0000	4.3300	(1,117.03)	0.00	3.6935	(8.9400)	0.0000	1	(5.2465)	02/07/2025
603733.SH	01/14/2025	SDB3260122906	0	(100)	2.6433	(281.73)	(264.33)	0.0000	4.3300	(1,117.03)	0.00	0.0339	(0.0820)	0.0000	1	(0.0481)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,000)	2.5996	(2,618.68)	(2,599.56)	0.0000	4.3300	(1,112.79)	0.00	0.3150	(0.8035)	0.0000	1	(0.4886)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(700)	2.5996	(1,908.75)	(1,819.69)	0.0000	4.3300	(1,112.79)	0.00	0.2296	(0.5625)	0.0000	1	(0.3329)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(700)	2.5996	(1,910.49)	(1,819.69)	0.0000	4.3300	(1,112.79)	0.00	0.2298	(0.5625)	0.0000	1	(0.3327)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(700)	2.5996	(1,983.96)	(1,819.69)	0.0000	4.3300	(1,112.79)	0.00	0.2386	(0.5625)	0.0000	1	(0.3239)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(3,100)	2.5996	(8,865.14)	(8,058.63)	0.0000	4.3300	(1,112.79)	0.00	1.0663	(2.4910)	0.0000	1	(1.4247)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(4,900)	2.5996	(14,120.51)	(12,737.84)	0.0000	4.3300	(1,112.79)	0.00	1.6984	(3.9374)	0.0000	1	(2.2390)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(10,800)	2.5996	(31,072.44)	(28,075.24)	0.0000	4.3300	(1,112.79)	0.00	3.7373	(8.6783)	0.0000	1	(4.9410)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(300)	2.5996	(845.18)	(779.87)	0.0000	4.3300	(1,112.79)	0.00	0.1017	(0.2411)	0.0000	1	(0.1394)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(3,100)	2.5996	(8,733.53)	(8,058.63)	0.0000	4.3300	(1,112.79)	0.00	1.0504	(2.4910)	0.0000	1	(1.4406)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(200)	2.5996	(563.45)	(519.91)	0.0000	4.3300	(1,112.79)	0.00	0.0678	(0.1607)	0.0000	1	(0.0929)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(100)	2.5996	(281.73)	(259.96)	0.0000	4.3300	(1,112.79)	0.00	0.0339	(0.0804)	0.0000	1	(0.0465)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,800)	2.5996	(5,071.08)	(4,679.21)	0.0000	4.3300	(1,112.79)	0.00	0.6099	(1.4464)	0.0000	1	(0.8364)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,900)	2.5996	(5,352.81)	(4,939.16)	0.0000	4.3300	(1,112.79)	0.00	0.6438	(1.5267)	0.0000	1	(0.8829)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(200)	2.5996	(563.45)	(519.91)	0.0000	4.3300	(1,112.79)	0.00	0.0678	(0.1607)	0.0000	1	(0.0929)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(300)	2.5996	(845.18)	(779.87)	0.0000	4.3300	(1,112.79)	0.00	0.1017	(0.2411)	0.0000	1	(0.1394)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(800)	2.5996	(2,253.81)	(2,079.65)	0.0000	4.3300	(1,112.79)	0.00	0.2711	(0.6428)	0.0000	1	(0.3718)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(3,900)	2.5996	(10,987.34)	(10,138.28)	0.0000	4.3300	(1,112.79)	0.00	1.3215	(3.1338)	0.0000	1	(1.8123)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(5,600)	2.5996	(15,776.70)	(14,557.53)	0.0000	4.3300	(1,112.79)	0.00	1.8976	(4.4999)	0.0000	1	(2.6023)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(3,100)	2.5996	(8,733.53)	(8,058.63)	0.0000	4.3300	(1,112.79)	0.00	1.0504	(2.4910)	0.0000	1	(1.4406)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(4,000)	2.5996	(11,269.07)	(10,398.24)	0.0000	4.3300	(1,112.79)	0.00	1.3554	(3.2142)	0.0000	1	(1.8588)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(2,500)	2.5996	(7,043.17)	(6,498.90)	0.0000	4.3300	(1,112.79)	0.00	0.8471	(2.0089)	0.0000	1	(1.1617)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(300)	2.5996	(845.18)	(779.87										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/13/2025	SDB3260122906	0	(1,400)	2.5996	(3,944.17)	(3,639.38)	0.0000	4.3300	(1,112.79)	0.00	0.4744	(1.1250)	0.0000	1	(0.6506)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(2,200)	2.5996	(6,197.99)	(5,719.03)	0.0000	4.3300	(1,112.79)	0.00	0.7455	(1.7678)	0.0000	1	(1.0223)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(5,800)	2.5996	(16,340.15)	(15,077.44)	0.0000	4.3300	(1,112.79)	0.00	1.9654	(4.6606)	0.0000	1	(2.6952)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(2,800)	2.5996	(7,888.35)	(7,278.77)	0.0000	4.3300	(1,112.79)	0.00	0.9488	(2.2499)	0.0000	1	(1.3011)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(400)	2.5996	(1,126.91)	(1,039.82)	0.0000	4.3300	(1,112.79)	0.00	0.1355	(0.3214)	0.0000	1	(0.1859)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(14,200)	2.5996	(40,005.19)	(36,913.74)	0.0000	4.3300	(1,112.79)	0.00	4.8117	(11.4104)	0.0000	1	(6.5987)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,600)	2.5996	(4,507.63)	(4,159.29)	0.0000	4.3300	(1,112.79)	0.00	0.5422	(1.2857)	0.0000	1	(0.7435)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(4,600)	2.5996	(12,959.43)	(11,957.97)	0.0000	4.3300	(1,112.79)	0.00	1.5587	(3.6963)	0.0000	1	(2.1376)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,300)	2.5996	(3,662.45)	(3,379.43)	0.0000	4.3300	(1,112.79)	0.00	0.4405	(1.0446)	0.0000	1	(0.6041)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(800)	2.5996	(2,253.81)	(2,079.65)	0.0000	4.3300	(1,112.79)	0.00	0.2711	(0.6428)	0.0000	1	(0.3718)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,900)	2.5996	(5,352.81)	(4,939.16)	0.0000	4.3300	(1,112.79)	0.00	0.6438	(1.5267)	0.0000	1	(0.8829)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(700)	2.5996	(1,972.09)	(1,819.69)	0.0000	4.3300	(1,112.79)	0.00	0.2372	(0.5625)	0.0000	1	(0.3253)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(200)	2.5996	(563.45)	(519.91)	0.0000	4.3300	(1,112.79)	0.00	0.0678	(0.1607)	0.0000	1	(0.0929)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(2,000)	2.5996	(5,634.53)	(5,199.12)	0.0000	4.3300	(1,112.79)	0.00	0.6777	(1.6071)	0.0000	1	(0.9294)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,100)	2.5996	(3,098.99)	(2,859.51)	0.0000	4.3300	(1,112.79)	0.00	0.3727	(0.8839)	0.0000	1	(0.5112)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(5,500)	2.5996	(15,494.97)	(14,297.57)	0.0000	4.3300	(1,112.79)	0.00	1.8637	(4.4195)	0.0000	1	(2.5558)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(1,900)	2.5996	(5,352.81)	(4,939.16)	0.0000	4.3300	(1,112.79)	0.00	0.6438	(1.5267)	0.0000	1	(0.8829)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(300)	2.5996	(845.18)	(779.87)	0.0000	4.3300	(1,112.79)	0.00	0.1017	(0.2411)	0.0000	1	(0.1394)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(5,000)	2.5996	(14,086.34)	(12,997.80)	0.0000	4.3300	(1,112.79)	0.00	1.6943	(4.0177)	0.0000	1	(2.3235)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(10,900)	2.5996	(30,708.21)	(28,335.19)	0.0000	4.3300	(1,112.79)	0.00	3.6935	(8.7587)	0.0000	1	(5.0652)	02/07/2025
603733.SH	01/13/2025	SDB3260122906	0	(100)	2.5996	(281.73)	(259.96)	0.0000	4.3300	(1,112.79)	0.00	0.0339	(0.0804)	0.0000	1	(0.0465)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(700)	2.7439	(1,908.75)	(1,920.70)	0.0000	4.3300	(1,107.41)	0.00	0.6887	(1.7725)	0.0000	3	(1.0838)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(700)	2.7439	(1,910.49)	(1,920.70)	0.0000	4.3300	(1,107.41)	0.00	0.6894	(1.7725)	0.0000	3	(1.0831)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(700)	2.7439	(1,983.96)	(1,920.70)	0.0000	4.3300	(1,107.41)	0.00	0.7159	(1.7725)	0.0000	3	(1.0566)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(3,100)	2.7439	(8,865.14)	(8,505.94)	0.0000	4.3300	(1,107.41)	0.00	3.1988	(7.8496)	0.0000	3	(4.6508)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(4,900)	2.7439	(14,120.51)	(13,444.88)	0.0000	4.3300	(1,107.41)	0.00	5.0952	(12.4075)	0.0000	3	(7.3123)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(10,800)	2.7439	(31,072.44)	(29,633.61)	0.0000	4.3300	(1,107.41)	0.00	11.2120	(27.3471)	0.0000	3	(16.1352)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(300)	2.7439	(845.18)	(823.16)	0.0000	4.3300	(1,107.41)	0.00	0.3050	(0.7596)	0.0000	3	(0.4547)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(3,100)	2.7439	(8,733.53)	(8,505.94)	0.0000	4.3300	(1,107.41)	0.00	3.1513	(7.8496)	0.0000	3	(4.6983)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(200)	2.7439	(563.45)	(548.77)	0.0000	4.3300	(1,107.41)	0.00	0.2033	(0.5064)	0.0000	3	(0.3031)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(100)	2.7439	(281.73)	(274.39)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2532)	0.0000	3	(0.1516)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,800)	2.7439	(5,071.08)	(4,938.94)	0.0000	4.3300	(1,107.41)	0.00	1.8298	(4.5579)	0.0000	3	(2.7280)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,900)	2.7439	(5,352.81)	(5,213.32)	0.0000	4.3300	(1,107.41)	0.00	1.9315	(4.8111)	0.0000	3	(2.8796)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(200)	2.7439	(563.45)	(548.77)	0.0000	4.3300	(1,107.41)	0.00	0.2033	(0.5064)	0.0000	3	(0.3031)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(300)	2.7439	(845.18)	(823.16)	0.0000	4.3300	(1,107.41)	0.00	0.3050	(0.7596)	0.0000	3	(0.4547)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(800)	2.7439	(2,253.81)	(2,195.08)	0.0000	4.3300	(1,107.41)	0.00	0.8133	(2.0257)	0.0000	3	(1.2125)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(3,900)	2.7439	(10,987.34)	(10,701.03)	0.0000	4.3300	(1,107.41)	0.00	3.9646	(9.8754)	0.0000	3	(5.9108)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(5,600)	2.7439	(15,776.70)	(15,365.58)	0.0000	4.3300	(1,107.41)	0.00	5.6928	(14.1800)	0.0000	3	(8.4872)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(3,100)	2.7439	(8,733.53)	(8,505.94)	0.0000	4.3300	(1,107.41)	0.00	3.1513	(7.8496)	0.0000	3	(4.6983)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(4,000)	2.7439	(11,269.07)	(10,975.41)	0.0000	4.3300	(1,107.41)	0.00	4.0663	(10.1286)	0.0000	3	(6.0623)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(2,500)	2.7439	(7,043.17)	(6,859.63)	0.0000	4.3300	(1,107.41)	0.00	2.5414	(6.3304)	0.0000	3	(3.7889)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(300)	2.7439	(845.18)	(823.16)	0.0000	4.3300	(1,107.41)	0.00	0.3050	(0.7596)	0.0000	3	(0.4547)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,400)	2.7439	(3,944.17)	(3,841.39)	0.0000	4.3300	(1,107.41)	0.00	1.4232	(3.5450)	0.0000	3	(2.1218)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(2,200)	2.7439	(6,197.99)	(6,036.48)	0.0000	4.3300	(1,107.41)	0.00	2.2364	(5.5707)	0.0000	3	(3.3343)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(5,800)	2.7439	(16,340.15)	(15,914.35)	0.0000	4.3300	(1,107.41)	0.00	5.8961	(14.6864)	0.0000	3	(8.7903)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(2,800)	2.7439	(7,888.35)	(7,682.79)	0.0000	4.3300	(1,107.41)	0.00	2.8464	(7.0900)	0.0000	3	(4.2436)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(400)	2.7439	(1,126.91)	(1,097.54)	0.0000	4.3300	(1,107.41)	0.00	0.4066	(1.0129)	0.0000	3	(0.6062)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(14,200)	2.7439	(40,005.19)	(38,962.71)	0.0000	4.3300	(1,107.41)	0.00	14.4352	(35.9564)	0.0000	3	(21.5212)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,600)	2.7439	(4,507.63)	(4,390.16)	0.0000	4.3300	(1,107.41)	0.00	1.6265	(4.0514)	0.0000	3	(2.4249)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(4,600)	2.7439	(12,959.43)	(12,621.72)	0.0000	4.3300	(1,107.41)	0.00	4.6762	(11.6479)	0.0000	3	(6.9717)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,300)	2.7439	(3,662.45)	(3,567.01)	0.0000	4.3300	(1,107.41)	0.00	1.3215	(3.2918)	0.0000	3	(1.9703)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(800)	2.7439	(2,253.81)	(2,195.08)	0.0000	4.3300	(1,107.41)	0.00	0.8133	(2.0257)	0.0000	3	(1.2125)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,900)	2.7												

Advisor: ENGINEERS GATE - GQAS
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/10/2025	SDB3260122906	0	(700)	2.7439	(1,972.09)	(1,920.70)	0.0000	4.3300	(1,107.41)	0.00	0.7116	(1.7725)	0.0000	3	(1.0609)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(200)	2.7439	(563.45)	(548.77)	0.0000	4.3300	(1,107.41)	0.00	0.2033	(0.5064)	0.0000	3	(0.3031)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(2,000)	2.7439	(5,634.53)	(5,487.71)	0.0000	4.3300	(1,107.41)	0.00	2.0331	(5.0643)	0.0000	3	(3.0312)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,100)	2.7439	(3,098.99)	(3,018.24)	0.0000	4.3300	(1,107.41)	0.00	1.1182	(2.7854)	0.0000	3	(1.6671)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(5,500)	2.7439	(15,494.97)	(15,091.19)	0.0000	4.3300	(1,107.41)	0.00	5.5911	(13.9268)	0.0000	3	(8.3357)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(1,900)	2.7439	(5,352.81)	(5,213.32)	0.0000	4.3300	(1,107.41)	0.00	1.9315	(4.8111)	0.0000	3	(2.8796)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(300)	2.7439	(845.18)	(823.16)	0.0000	4.3300	(1,107.41)	0.00	0.3050	(0.7596)	0.0000	3	(0.4547)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(5,000)	2.7439	(14,086.34)	(13,719.27)	0.0000	4.3300	(1,107.41)	0.00	5.0828	(12.6607)	0.0000	3	(7.5779)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(10,900)	2.7439	(30,708.21)	(29,908.00)	0.0000	4.3300	(1,107.41)	0.00	11.0805	(27.6003)	0.0000	3	(16.5198)	02/07/2025
603733.SH	01/10/2025	SDB3260122906	0	(100)	2.7439	(281.73)	(274.39)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2532)	0.0000	3	(0.1516)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(700)	2.6940	(1,908.75)	(1,885.82)	0.0000	4.3300	(1,107.41)	0.00	0.2296	(0.5801)	0.0000	1	(0.3505)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(700)	2.6940	(1,910.49)	(1,885.82)	0.0000	4.3300	(1,107.41)	0.00	0.2298	(0.5801)	0.0000	1	(0.3503)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(700)	2.6940	(1,983.96)	(1,885.82)	0.0000	4.3300	(1,107.41)	0.00	0.2386	(0.5801)	0.0000	1	(0.3415)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(3,100)	2.6940	(8,865.14)	(8,351.50)	0.0000	4.3300	(1,107.41)	0.00	1.0663	(2.5690)	0.0000	1	(1.5028)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(4,900)	2.6940	(14,120.51)	(13,200.76)	0.0000	4.3300	(1,107.41)	0.00	1.6984	(4.0607)	0.0000	1	(2.3624)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(10,800)	2.6940	(31,072.44)	(29,095.56)	0.0000	4.3300	(1,107.41)	0.00	3.7373	(8.9502)	0.0000	1	(5.2129)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(300)	2.6940	(845.18)	(808.21)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2486)	0.0000	1	(0.1470)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(3,100)	2.6940	(8,733.53)	(8,351.50)	0.0000	4.3300	(1,107.41)	0.00	1.0504	(2.5690)	0.0000	1	(1.5186)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(200)	2.6940	(563.45)	(538.81)	0.0000	4.3300	(1,107.41)	0.00	0.0678	(0.1657)	0.0000	1	(0.0980)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(100)	2.6940	(281.73)	(269.40)	0.0000	4.3300	(1,107.41)	0.00	0.0339	(0.0829)	0.0000	1	(0.0490)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,800)	2.6940	(5,071.08)	(4,849.26)	0.0000	4.3300	(1,107.41)	0.00	0.6099	(1.4917)	0.0000	1	(0.8818)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,900)	2.6940	(5,352.81)	(5,118.66)	0.0000	4.3300	(1,107.41)	0.00	0.6438	(1.5746)	0.0000	1	(0.9307)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(200)	2.6940	(563.45)	(538.81)	0.0000	4.3300	(1,107.41)	0.00	0.0678	(0.1657)	0.0000	1	(0.0980)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(300)	2.6940	(845.18)	(808.21)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2486)	0.0000	1	(0.1470)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(800)	2.6940	(2,253.81)	(2,155.23)	0.0000	4.3300	(1,107.41)	0.00	0.2711	(0.6630)	0.0000	1	(0.3919)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(3,900)	2.6940	(10,987.34)	(10,506.73)	0.0000	4.3300	(1,107.41)	0.00	1.3215	(3.2320)	0.0000	1	(1.9105)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(5,600)	2.6940	(15,776.70)	(15,086.58)	0.0000	4.3300	(1,107.41)	0.00	1.8976	(4.6408)	0.0000	1	(2.7433)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(3,100)	2.6940	(8,733.53)	(8,351.50)	0.0000	4.3300	(1,107.41)	0.00	1.0504	(2.5690)	0.0000	1	(1.5186)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(4,000)	2.6940	(11,269.07)	(10,776.13)	0.0000	4.3300	(1,107.41)	0.00	1.3554	(3.3149)	0.0000	1	(1.9595)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(2,500)	2.6940	(7,043.17)	(6,735.08)	0.0000	4.3300	(1,107.41)	0.00	0.8471	(2.0718)	0.0000	1	(1.2247)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(300)	2.6940	(845.18)	(808.21)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2486)	0.0000	1	(0.1470)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,400)	2.6940	(3,944.17)	(3,771.65)	0.0000	4.3300	(1,107.41)	0.00	0.4744	(1.1602)	0.0000	1	(0.6858)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(2,200)	2.6940	(6,197.99)	(5,926.87)	0.0000	4.3300	(1,107.41)	0.00	0.7455	(1.8232)	0.0000	1	(1.0777)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(5,800)	2.6940	(16,340.15)	(15,625.39)	0.0000	4.3300	(1,107.41)	0.00	1.9654	(4.8066)	0.0000	1	(2.8412)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(2,800)	2.6940	(7,888.35)	(7,543.29)	0.0000	4.3300	(1,107.41)	0.00	0.9488	(2.3204)	0.0000	1	(1.3716)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(400)	2.6940	(1,126.91)	(1,077.61)	0.0000	4.3300	(1,107.41)	0.00	0.1355	(0.3315)	0.0000	1	(0.1959)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(14,200)	2.6940	(40,005.19)	(38,255.27)	0.0000	4.3300	(1,107.41)	0.00	4.8117	(11.7678)	0.0000	1	(6.9561)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,600)	2.6940	(4,507.63)	(4,310.45)	0.0000	4.3300	(1,107.41)	0.00	0.5422	(1.3260)	0.0000	1	(0.7838)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(4,600)	2.6940	(12,959.43)	(12,392.55)	0.0000	4.3300	(1,107.41)	0.00	1.5587	(3.8121)	0.0000	1	(2.2534)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,300)	2.6940	(3,662.45)	(3,502.24)	0.0000	4.3300	(1,107.41)	0.00	0.4405	(1.0773)	0.0000	1	(0.6368)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(800)	2.6940	(2,253.81)	(2,155.23)	0.0000	4.3300	(1,107.41)	0.00	0.2711	(0.6630)	0.0000	1	(0.3919)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,900)	2.6940	(5,352.81)	(5,118.66)	0.0000	4.3300	(1,107.41)	0.00	0.6438	(1.5746)	0.0000	1	(0.9307)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(700)	2.6940	(1,972.09)	(1,885.82)	0.0000	4.3300	(1,107.41)	0.00	0.2372	(0.5801)	0.0000	1	(0.3429)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(200)	2.6940	(563.45)	(538.81)	0.0000	4.3300	(1,107.41)	0.00	0.0678	(0.1657)	0.0000	1	(0.0980)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(2,000)	2.6940	(5,634.53)	(5,388.07)	0.0000	4.3300	(1,107.41)	0.00	0.6777	(1.6574)	0.0000	1	(0.9797)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,100)	2.6940	(3,098.99)	(2,963.44)	0.0000	4.3300	(1,107.41)	0.00	0.3727	(0.9116)	0.0000	1	(0.5389)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(5,500)	2.6940	(15,494.97)	(14,817.18)	0.0000	4.3300	(1,107.41)	0.00	1.8637	(4.5580)	0.0000	1	(2.6943)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(1,900)	2.6940	(5,352.81)	(5,118.66)	0.0000	4.3300	(1,107.41)	0.00	0.6438	(1.5746)	0.0000	1	(0.9307)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(300)	2.6940	(845.18)	(808.21)	0.0000	4.3300	(1,107.41)	0.00	0.1017	(0.2486)	0.0000	1	(0.1470)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(5,000)	2.6940	(14,086.34)	(13,470.17)	0.0000	4.3300	(1,107.41)	0.00	1.6943	(4.1436)	0.0000	1	(2.4493)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(10,900)	2.6940	(30,708.21)	(29,364.96)	0.0000	4.3300	(1,107.41)	0.00	3.6935	(9.0331)	0.0000	1	(5.3396)	02/07/2025
603733.SH	01/09/2025	SDB3260122906	0	(100)	2.6940	(281.73)	(269.40)	0.0000	4.3300	(1,107.41)	0.00	0.0339	(0.0829)	0.0000	1	(0.0490)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(700)	2.7931	(1,983.96)	(										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/08/2025	SDB3260122906	0	(3,100)	2.7931	(8,865.14)	(8,658.59)	0.0000	4.3300	(1,101.27)	0.00	1.0663	(2.6487)	0.0000	1	(1.5825)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(4,900)	2.7931	(14,120.51)	(13,686.16)	0.0000	4.3300	(1,101.27)	0.00	1.6984	(4.1867)	0.0000	1	(2.4883)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(10,800)	2.7931	(31,072.44)	(30,165.42)	0.0000	4.3300	(1,101.27)	0.00	3.7373	(9.2278)	0.0000	1	(5.4905)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(300)	2.7931	(845.18)	(837.93)	0.0000	4.3300	(1,101.27)	0.00	0.1017	(0.2563)	0.0000	1	(0.1547)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(3,100)	2.7931	(8,733.53)	(8,658.59)	0.0000	4.3300	(1,101.27)	0.00	1.0504	(2.6487)	0.0000	1	(1.5983)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(200)	2.7931	(563.45)	(558.62)	0.0000	4.3300	(1,101.27)	0.00	0.0678	(0.1709)	0.0000	1	(0.1031)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(100)	2.7931	(281.73)	(279.31)	0.0000	4.3300	(1,101.27)	0.00	0.0339	(0.0854)	0.0000	1	(0.0516)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,800)	2.7931	(5,071.08)	(5,027.57)	0.0000	4.3300	(1,101.27)	0.00	0.6099	(1.5380)	0.0000	1	(0.9280)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,900)	2.7931	(5,352.81)	(5,306.88)	0.0000	4.3300	(1,101.27)	0.00	0.6438	(1.6234)	0.0000	1	(0.9796)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(200)	2.7931	(563.45)	(558.62)	0.0000	4.3300	(1,101.27)	0.00	0.0678	(0.1709)	0.0000	1	(0.1031)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(300)	2.7931	(845.18)	(837.93)	0.0000	4.3300	(1,101.27)	0.00	0.1017	(0.2563)	0.0000	1	(0.1547)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(800)	2.7931	(2,253.81)	(2,234.48)	0.0000	4.3300	(1,101.27)	0.00	0.2711	(0.6835)	0.0000	1	(0.4125)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(3,900)	2.7931	(10,987.34)	(10,893.07)	0.0000	4.3300	(1,101.27)	0.00	1.3215	(3.3323)	0.0000	1	(2.0107)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(5,600)	2.7931	(15,776.70)	(15,641.33)	0.0000	4.3300	(1,101.27)	0.00	1.8976	(4.7848)	0.0000	1	(2.8872)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(3,100)	2.7931	(8,733.53)	(8,658.59)	0.0000	4.3300	(1,101.27)	0.00	1.0504	(2.6487)	0.0000	1	(1.5983)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(4,000)	2.7931	(11,269.07)	(11,172.38)	0.0000	4.3300	(1,101.27)	0.00	1.3554	(3.4177)	0.0000	1	(2.0623)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(2,500)	2.7931	(7,043.17)	(6,982.73)	0.0000	4.3300	(1,101.27)	0.00	0.8471	(2.1361)	0.0000	1	(1.2889)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(300)	2.7931	(845.18)	(837.93)	0.0000	4.3300	(1,101.27)	0.00	0.1017	(0.2563)	0.0000	1	(0.1547)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,400)	2.7931	(3,944.17)	(3,910.33)	0.0000	4.3300	(1,101.27)	0.00	0.4744	(1.1962)	0.0000	1	(0.7218)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(2,200)	2.7931	(6,197.99)	(6,144.81)	0.0000	4.3300	(1,101.27)	0.00	0.7455	(1.8797)	0.0000	1	(1.1343)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(5,800)	2.7931	(16,340.15)	(16,199.95)	0.0000	4.3300	(1,101.27)	0.00	1.9654	(4.9557)	0.0000	1	(2.9903)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(2,800)	2.7931	(7,888.35)	(7,820.66)	0.0000	4.3300	(1,101.27)	0.00	0.9488	(2.3924)	0.0000	1	(1.4436)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(400)	2.7931	(1,126.91)	(1,117.24)	0.0000	4.3300	(1,101.27)	0.00	0.1355	(0.3418)	0.0000	1	(0.2062)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(14,200)	2.7931	(40,005.19)	(39,661.93)	0.0000	4.3300	(1,101.27)	0.00	4.8117	(12.1329)	0.0000	1	(7.3212)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,600)	2.7931	(4,507.63)	(4,468.95)	0.0000	4.3300	(1,101.27)	0.00	0.5422	(1.3671)	0.0000	1	(0.8249)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(4,600)	2.7931	(12,959.43)	(12,848.23)	0.0000	4.3300	(1,101.27)	0.00	1.5587	(3.9304)	0.0000	1	(2.3716)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,300)	2.7931	(3,662.45)	(3,631.02)	0.0000	4.3300	(1,101.27)	0.00	0.4405	(1.1108)	0.0000	1	(0.6702)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(800)	2.7931	(2,253.81)	(2,234.48)	0.0000	4.3300	(1,101.27)	0.00	0.2711	(0.6835)	0.0000	1	(0.4125)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,900)	2.7931	(5,352.81)	(5,306.88)	0.0000	4.3300	(1,101.27)	0.00	0.6438	(1.6234)	0.0000	1	(0.9796)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(700)	2.7931	(1,972.09)	(1,955.17)	0.0000	4.3300	(1,101.27)	0.00	0.2372	(0.5981)	0.0000	1	(0.3609)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(200)	2.7931	(563.45)	(558.62)	0.0000	4.3300	(1,101.27)	0.00	0.0678	(0.1709)	0.0000	1	(0.1031)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(2,000)	2.7931	(5,634.53)	(5,586.19)	0.0000	4.3300	(1,101.27)	0.00	0.6777	(1.7089)	0.0000	1	(1.0312)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,100)	2.7931	(3,098.99)	(3,072.40)	0.0000	4.3300	(1,101.27)	0.00	0.3727	(0.9399)	0.0000	1	(0.5671)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(5,500)	2.7931	(15,494.97)	(15,362.02)	0.0000	4.3300	(1,101.27)	0.00	1.8637	(4.6994)	0.0000	1	(2.8357)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(1,900)	2.7931	(5,352.81)	(5,306.88)	0.0000	4.3300	(1,101.27)	0.00	0.6438	(1.6234)	0.0000	1	(0.9796)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(300)	2.7931	(845.18)	(837.93)	0.0000	4.3300	(1,101.27)	0.00	0.1017	(0.2563)	0.0000	1	(0.1547)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(5,000)	2.7931	(14,086.34)	(13,965.47)	0.0000	4.3300	(1,101.27)	0.00	1.6943	(4.2721)	0.0000	1	(2.5779)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(10,900)	2.7931	(30,708.21)	(30,444.72)	0.0000	4.3300	(1,101.27)	0.00	3.6935	(9.3133)	0.0000	1	(5.6198)	02/07/2025
603733.SH	01/08/2025	SDB3260122906	0	(100)	2.7931	(281.73)	(279.31)	0.0000	4.3300	(1,101.27)	0.00	0.0339	(0.0854)	0.0000	1	(0.0516)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(4,900)	2.8832	(14,120.51)	(14,127.69)	0.0000	4.3300	(1,087.30)	0.00	1.6984	(4.2670)	0.0000	1	(2.5686)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(10,800)	2.8832	(31,072.44)	(31,138.59)	0.0000	4.3300	(1,087.30)	0.00	3.7373	(9.4048)	0.0000	1	(5.6674)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(300)	2.8832	(845.18)	(864.96)	0.0000	4.3300	(1,087.30)	0.00	0.1017	(0.2612)	0.0000	1	(0.1596)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(3,100)	2.8832	(8,733.53)	(8,937.93)	0.0000	4.3300	(1,087.30)	0.00	1.0504	(2.6995)	0.0000	1	(1.6491)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(200)	2.8832	(563.45)	(576.64)	0.0000	4.3300	(1,087.30)	0.00	0.0678	(0.1742)	0.0000	1	(0.1064)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(100)	2.8832	(281.73)	(288.32)	0.0000	4.3300	(1,087.30)	0.00	0.0339	(0.0871)	0.0000	1	(0.0532)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,800)	2.8832	(5,071.08)	(5,189.77)	0.0000	4.3300	(1,087.30)	0.00	0.6099	(1.5675)	0.0000	1	(0.9575)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,900)	2.8832	(5,352.81)	(5,478.09)	0.0000	4.3300	(1,087.30)	0.00	0.6438	(1.6545)	0.0000	1	(1.0107)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(200)	2.8832	(563.45)	(576.64)	0.0000	4.3300	(1,087.30)	0.00	0.0678	(0.1742)	0.0000	1	(0.1064)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(300)	2.8832	(845.18)	(864.96)	0.0000	4.3300	(1,087.30)	0.00	0.1017	(0.2612)	0.0000	1	(0.1596)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(800)	2.8832	(2,253.81)	(2,306.56)	0.0000	4.3300	(1,087.30)	0.00	0.2711	(0.6966)	0.0000	1	(0.4256)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(3,900)	2.8832	(10,987.34)	(11,244.49)	0.0000	4.3300	(1,087.30)	0.00	1.3215	(3.3962)	0.0000	1	(2.0746)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(5,600)	2.8832	(15,776.70)	(16,145.94)	0.0000	4.3300	(1,087.30)	0.00	1.8976	(4.8765)	0.0000	1	(2.9790)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(3,100)	2.8832	(8,733.53)	(8,937.93)	0.0000	4.3300	(1,087.30)	0.00	1.0504	(2.6995)	0.0000	1	(1.6491)	02

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/07/2025	SDB3260122906	0	(4,000)	2.8832	(11,269.07)	(11,532.81)	0.0000	4.3300	(1,087.30)	0.00	1.3554	(3.4832)	0.0000	1	(2.1278)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(2,500)	2.8832	(7,043.17)	(7,208.01)	0.0000	4.3300	(1,087.30)	0.00	0.8471	(2.1770)	0.0000	1	(1.3299)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(300)	2.8832	(845.18)	(864.96)	0.0000	4.3300	(1,087.30)	0.00	0.1017	(0.2612)	0.0000	1	(0.1596)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,400)	2.8832	(3,944.17)	(4,036.48)	0.0000	4.3300	(1,087.30)	0.00	0.4744	(1.2191)	0.0000	1	(0.7447)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(2,200)	2.8832	(6,197.99)	(6,343.05)	0.0000	4.3300	(1,087.30)	0.00	0.7455	(1.9158)	0.0000	1	(1.1703)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(5,800)	2.8832	(16,340.15)	(16,722.58)	0.0000	4.3300	(1,087.30)	0.00	1.9654	(5.0507)	0.0000	1	(3.0853)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(2,800)	2.8832	(7,888.35)	(8,072.97)	0.0000	4.3300	(1,087.30)	0.00	0.9488	(2.4383)	0.0000	1	(1.4895)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(400)	2.8832	(1,126.91)	(1,153.28)	0.0000	4.3300	(1,087.30)	0.00	0.1355	(0.3483)	0.0000	1	(0.2128)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(14,200)	2.8832	(40,005.19)	(40,941.48)	0.0000	4.3300	(1,087.30)	0.00	4.8117	(12.3655)	0.0000	1	(7.5538)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,600)	2.8832	(4,507.63)	(4,613.12)	0.0000	4.3300	(1,087.30)	0.00	0.5422	(1.3933)	0.0000	1	(0.8511)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(4,600)	2.8832	(12,959.43)	(13,262.73)	0.0000	4.3300	(1,087.30)	0.00	1.5587	(4.0057)	0.0000	1	(2.4470)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,300)	2.8832	(3,662.45)	(3,748.16)	0.0000	4.3300	(1,087.30)	0.00	0.4405	(1.1321)	0.0000	1	(0.6915)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(800)	2.8832	(2,253.81)	(2,306.56)	0.0000	4.3300	(1,087.30)	0.00	0.2711	(0.6966)	0.0000	1	(0.4256)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,900)	2.8832	(5,352.81)	(5,478.09)	0.0000	4.3300	(1,087.30)	0.00	0.6438	(1.6545)	0.0000	1	(1.0107)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(700)	2.8832	(1,972.09)	(2,018.24)	0.0000	4.3300	(1,087.30)	0.00	0.2372	(0.6096)	0.0000	1	(0.3724)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(200)	2.8832	(563.45)	(576.64)	0.0000	4.3300	(1,087.30)	0.00	0.0678	(0.1742)	0.0000	1	(0.1064)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(2,000)	2.8832	(5,634.53)	(5,766.41)	0.0000	4.3300	(1,087.30)	0.00	0.6777	(1.7416)	0.0000	1	(1.0639)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,100)	2.8832	(3,098.99)	(3,171.52)	0.0000	4.3300	(1,087.30)	0.00	0.3727	(0.9579)	0.0000	1	(0.5852)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(5,500)	2.8832	(15,494.97)	(15,857.62)	0.0000	4.3300	(1,087.30)	0.00	1.8637	(4.7895)	0.0000	1	(2.9258)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(1,900)	2.8832	(5,352.81)	(5,478.09)	0.0000	4.3300	(1,087.30)	0.00	0.6438	(1.6545)	0.0000	1	(1.0107)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(300)	2.8832	(845.18)	(864.96)	0.0000	4.3300	(1,087.30)	0.00	0.1017	(0.2612)	0.0000	1	(0.1596)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(5,000)	2.8832	(14,086.34)	(14,416.01)	0.0000	4.3300	(1,087.30)	0.00	1.6943	(4.3541)	0.0000	1	(2.6598)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(10,900)	2.8832	(30,708.21)	(31,426.91)	0.0000	4.3300	(1,087.30)	0.00	3.6935	(9.4918)	0.0000	1	(5.7983)	02/07/2025
603733.SH	01/07/2025	SDB3260122906	0	(100)	2.8832	(281.73)	(288.32)	0.0000	4.3300	(1,087.30)	0.00	0.0339	(0.0871)	0.0000	1	(0.0532)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(300)	2.8173	(845.18)	(845.18)	0.0000	4.3300	(1,017.48)	0.00	0.1017	(0.2389)	0.0000	1	(0.1372)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(3,100)	2.8173	(8,733.53)	(8,733.53)	0.0000	4.3300	(1,017.48)	0.00	1.0504	(2.4684)	0.0000	1	(1.4179)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(200)	2.8173	(563.45)	(563.45)	0.0000	4.3300	(1,017.48)	0.00	0.0678	(0.1593)	0.0000	1	(0.0915)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(100)	2.8173	(281.73)	(281.73)	0.0000	4.3300	(1,017.48)	0.00	0.0339	(0.0796)	0.0000	1	(0.0457)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,800)	2.8173	(5,071.08)	(5,071.08)	0.0000	4.3300	(1,017.48)	0.00	0.6099	(1.4333)	0.0000	1	(0.8233)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,900)	2.8173	(5,352.81)	(5,352.81)	0.0000	4.3300	(1,017.48)	0.00	0.6438	(1.5129)	0.0000	1	(0.8691)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(200)	2.8173	(563.45)	(563.45)	0.0000	4.3300	(1,017.48)	0.00	0.0678	(0.1593)	0.0000	1	(0.0915)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(300)	2.8173	(845.18)	(845.18)	0.0000	4.3300	(1,017.48)	0.00	0.1017	(0.2389)	0.0000	1	(0.1372)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(800)	2.8173	(2,253.81)	(2,253.81)	0.0000	4.3300	(1,017.48)	0.00	0.2711	(0.6370)	0.0000	1	(0.3659)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(3,900)	2.8173	(10,987.34)	(10,987.34)	0.0000	4.3300	(1,017.48)	0.00	1.3215	(3.1054)	0.0000	1	(1.7839)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(5,600)	2.8173	(15,776.70)	(15,776.70)	0.0000	4.3300	(1,017.48)	0.00	1.8976	(4.4590)	0.0000	1	(2.5615)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(3,100)	2.8173	(8,733.53)	(8,733.53)	0.0000	4.3300	(1,017.48)	0.00	1.0504	(2.4684)	0.0000	1	(1.4179)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(4,000)	2.8173	(11,269.07)	(11,269.07)	0.0000	4.3300	(1,017.48)	0.00	1.3554	(3.1850)	0.0000	1	(1.8296)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(2,500)	2.8173	(7,043.17)	(7,043.17)	0.0000	4.3300	(1,017.48)	0.00	0.8471	(1.9906)	0.0000	1	(1.1435)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(300)	2.8173	(845.18)	(845.18)	0.0000	4.3300	(1,017.48)	0.00	0.1017	(0.2389)	0.0000	1	(0.1372)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,400)	2.8173	(3,944.17)	(3,944.17)	0.0000	4.3300	(1,017.48)	0.00	0.4744	(1.1148)	0.0000	1	(0.6404)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(2,200)	2.8173	(6,197.99)	(6,197.99)	0.0000	4.3300	(1,017.48)	0.00	0.7455	(1.7518)	0.0000	1	(1.0063)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(5,800)	2.8173	(16,340.15)	(16,340.15)	0.0000	4.3300	(1,017.48)	0.00	1.9654	(4.6183)	0.0000	1	(2.6529)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(2,800)	2.8173	(7,888.35)	(7,888.35)	0.0000	4.3300	(1,017.48)	0.00	0.9488	(2.2295)	0.0000	1	(1.2807)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(400)	2.8173	(1,126.91)	(1,126.91)	0.0000	4.3300	(1,017.48)	0.00	0.1355	(0.3185)	0.0000	1	(0.1830)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(14,200)	2.8173	(40,005.19)	(40,005.19)	0.0000	4.3300	(1,017.48)	0.00	4.8117	(11.3068)	0.0000	1	(6.4951)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,600)	2.8173	(4,507.63)	(4,507.63)	0.0000	4.3300	(1,017.48)	0.00	0.5422	(1.2740)	0.0000	1	(0.7318)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(4,600)	2.8173	(12,959.43)	(12,959.43)	0.0000	4.3300	(1,017.48)	0.00	1.5587	(3.6628)	0.0000	1	(2.1040)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,300)	2.8173	(3,662.45)	(3,662.45)	0.0000	4.3300	(1,017.48)	0.00	0.4405	(1.0351)	0.0000	1	(0.5946)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(800)	2.8173	(2,253.81)	(2,253.81)	0.0000	4.3300	(1,017.48)	0.00	0.2711	(0.6370)	0.0000	1	(0.3659)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,900)	2.8173	(5,352.81)	(5,352.81)	0.0000	4.3300	(1,017.48)	0.00	0.6438	(1.5129)	0.0000	1	(0.8691)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(700)	2.8173	(1,972.09)	(1,972.09)	0.0000	4.3300	(1,017.48)	0.00	0.2372	(0.5574)	0.0000	1	(0.3202)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(200)	2.8173	(563.45)	(563.45)	0.0000	4.3300	(1,017.48)	0.00	0.0678	(0.1593)	0.0000	1	(0.0915)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(2,000)	2.8173	(5,634.53)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603733.SH	01/06/2025	SDB3260122906	0	(1,100)	2.8173	(3,098.99)	(3,098.99)	0.0000	4.3300	(1,017.48)	0.00	0.3727	(0.8759)	0.0000	1	(0.5031)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(5,500)	2.8173	(15,494.97)	(15,494.97)	0.0000	4.3300	(1,017.48)	0.00	1.8637	(4.3794)	0.0000	1	(2.5157)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(1,900)	2.8173	(5,352.81)	(5,352.81)	0.0000	4.3300	(1,017.48)	0.00	0.6438	(1.5129)	0.0000	1	(0.8691)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(300)	2.8173	(845.18)	(845.18)	0.0000	4.3300	(1,017.48)	0.00	0.1017	(0.2389)	0.0000	1	(0.1372)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(5,000)	2.8173	(14,086.34)	(14,086.34)	0.0000	4.3300	(1,017.48)	0.00	1.6943	(3.9813)	0.0000	1	(2.2870)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(10,900)	2.8173	(30,708.21)	(30,708.21)	0.0000	4.3300	(1,017.48)	0.00	3.6935	(8.6792)	0.0000	1	(4.9857)	02/07/2025
603733.SH	01/06/2025	SDB3260122906	0	(100)	2.8173	(281.73)	(281.73)	0.0000	4.3300	(1,017.48)	0.00	0.0339	(0.0796)	0.0000	1	(0.0457)	02/07/2025
TOTAL XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND												456.9826	(1,128.5036)	0.0000		(671.5210)	
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND																	
000697.ZK	01/17/2025	SDB3265406696	0	(6,300)	1.1148	(7,579.10)	(7,023.20)	0.0000	4.3300	(125.00)	0.00	0.9116	(0.2439)	0.0000	1	0.6677	02/07/2025
000697.ZK	01/16/2025	SDB3265406696	0	(6,300)	1.0756	(7,579.10)	(6,776.41)	0.0000	4.3300	(125.00)	0.00	0.9116	(0.2353)	0.0000	1	0.6763	02/07/2025
000697.ZK	01/16/2025	SDB3265406696	0	(200)	1.0756	(240.61)	(215.12)	0.0000	4.3300	(125.00)	0.00	0.0289	(0.0075)	0.0000	1	0.0215	02/07/2025
000697.ZK	01/15/2025	SDB3265406696	0	(6,300)	1.1299	(7,579.10)	(7,118.16)	0.0000	4.3300	(125.00)	0.00	0.9116	(0.2472)	0.0000	1	0.6644	02/07/2025
000697.ZK	01/15/2025	SDB3265406696	0	(200)	1.1299	(240.61)	(225.97)	0.0000	4.3300	(125.00)	0.00	0.0289	(0.0078)	0.0000	1	0.0211	02/07/2025
000697.ZK	01/14/2025	SDB3265406696	0	(6,300)	1.2030	(7,579.10)	(7,579.10)	0.0000	4.3300	(125.00)	0.00	0.9116	(0.2632)	0.0000	1	0.6484	02/07/2025
000697.ZK	01/14/2025	SDB3265406696	0	(200)	1.2030	(240.61)	(240.61)	0.0000	4.3300	(125.00)	0.00	0.0289	(0.0084)	0.0000	1	0.0206	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(300)	1.1977	(352.58)	(359.31)	0.0000	4.3300	(1,531.39)	0.00	0.0424	(0.1528)	0.0000	1	(0.1104)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(1,600)	1.1977	(1,900.70)	(1,916.32)	0.0000	4.3300	(1,531.39)	0.00	0.2286	(0.8152)	0.0000	1	(0.5866)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(700)	1.1977	(813.68)	(838.39)	0.0000	4.3300	(1,531.39)	0.00	0.0979	(0.3566)	0.0000	1	(0.2588)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(11,300)	1.1977	(13,625.98)	(13,534.04)	0.0000	4.3300	(1,531.39)	0.00	1.6389	(5.7572)	0.0000	1	(4.1183)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(2,500)	1.1977	(3,014.60)	(2,994.26)	0.0000	4.3300	(1,531.39)	0.00	0.3626	(1.2737)	0.0000	1	(0.9111)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(600)	1.1977	(723.50)	(718.62)	0.0000	4.3300	(1,531.39)	0.00	0.0870	(0.3057)	0.0000	1	(0.2187)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(4,600)	1.1977	(5,546.86)	(5,509.43)	0.0000	4.3300	(1,531.39)	0.00	0.6672	(2.3436)	0.0000	1	(1.6765)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(16,800)	1.1977	(20,258.10)	(20,121.41)	0.0000	4.3300	(1,531.39)	0.00	2.4366	(8.5594)	0.0000	1	(6.1228)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(1,900)	1.1977	(2,291.09)	(2,275.64)	0.0000	4.3300	(1,531.39)	0.00	0.2756	(0.9680)	0.0000	1	(0.6925)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(2,100)	1.1977	(2,532.26)	(2,515.18)	0.0000	4.3300	(1,531.39)	0.00	0.3046	(1.0699)	0.0000	1	(0.7653)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(400)	1.1977	(482.34)	(479.08)	0.0000	4.3300	(1,531.39)	0.00	0.0580	(0.2038)	0.0000	1	(0.1458)	02/07/2025
000697.ZK	01/13/2025	SDB3262741459	0	(1,800)	1.1977	(2,170.51)	(2,155.87)	0.0000	4.3300	(1,531.39)	0.00	0.2611	(0.9171)	0.0000	1	(0.6560)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(700)	1.1900	(813.68)	(832.97)	0.0000	4.3300	(1,672.52)	0.00	0.2936	(1.1610)	0.0000	3	(0.8674)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(11,300)	1.1900	(13,625.98)	(13,446.51)	0.0000	4.3300	(1,672.52)	0.00	4.9167	(18.7413)	0.0000	3	(13.8246)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(2,500)	1.1900	(3,014.60)	(2,974.89)	0.0000	4.3300	(1,672.52)	0.00	1.0878	(4.1463)	0.0000	3	(3.0585)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(600)	1.1900	(723.50)	(713.97)	0.0000	4.3300	(1,672.52)	0.00	0.2611	(0.9951)	0.0000	3	(0.7341)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(4,600)	1.1900	(5,546.86)	(5,473.80)	0.0000	4.3300	(1,672.52)	0.00	2.0015	(7.6292)	0.0000	3	(5.6277)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(16,800)	1.1900	(20,258.10)	(19,991.28)	0.0000	4.3300	(1,672.52)	0.00	7.3098	(27.8632)	0.0000	3	(20.5534)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(1,900)	1.1900	(2,291.09)	(2,260.92)	0.0000	4.3300	(1,672.52)	0.00	0.8267	(3.1512)	0.0000	3	(2.3245)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(2,100)	1.1900	(2,532.26)	(2,498.91)	0.0000	4.3300	(1,672.52)	0.00	0.9137	(3.4829)	0.0000	3	(2.5692)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(400)	1.1900	(482.34)	(475.98)	0.0000	4.3300	(1,672.52)	0.00	0.1740	(0.6634)	0.0000	3	(0.4894)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(5,000)	1.1900	(6,029.20)	(5,949.78)	0.0000	4.3300	(1,672.52)	0.00	2.1755	(8.2926)	0.0000	3	(6.1171)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(200)	1.1900	(241.17)	(237.99)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.3317)	0.0000	3	(0.2447)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(600)	1.1900	(723.50)	(713.97)	0.0000	4.3300	(1,672.52)	0.00	0.2611	(0.9951)	0.0000	3	(0.7341)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(1,400)	1.1900	(1,688.17)	(1,665.94)	0.0000	4.3300	(1,672.52)	0.00	0.6091	(2.3219)	0.0000	3	(1.7128)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(100)	1.1900	(120.58)	(119.00)	0.0000	4.3300	(1,672.52)	0.00	0.0435	(0.1659)	0.0000	3	(0.1223)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(100)	1.1900	(120.58)	(119.00)	0.0000	4.3300	(1,672.52)	0.00	0.0435	(0.1659)	0.0000	3	(0.1223)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(700)	1.1900	(844.09)	(832.97)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.1610)	0.0000	3	(0.8564)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(400)	1.1900	(482.34)	(475.98)	0.0000	4.3300	(1,672.52)	0.00	0.1740	(0.6634)	0.0000	3	(0.4894)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(1,300)	1.1900	(1,567.59)	(1,546.94)	0.0000	4.3300	(1,672.52)	0.00	0.5656	(2.1561)	0.0000	3	(1.5904)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(100)	1.1900	(120.58)	(119.00)	0.0000	4.3300	(1,672.52)	0.00	0.0435	(0.1659)	0.0000	3	(0.1223)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(1,800)	1.1900	(2,170.51)	(2,141.92)	0.0000	4.3300	(1,672.52)	0.00	0.7832	(2.9853)	0.0000	3	(2.2022)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(2,100)	1.1900	(2,532.26)	(2,498.91)	0.0000	4.3300	(1,672.52)	0.00	0.9137	(3.4829)	0.0000	3	(2.5692)	02/07/2025
000697.ZK	01/10/2025	SDB3262741459	0	(800)	1.1900	(964.67)	(951.97)	0.0000	4.3300	(1,672.52)	0.00	0.3481	(1.3268)	0.0000	3	(0.9787)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(700)	1.1567	(813.68)	(809.70)	0.0000	4.3300	(1,672.52)	0.00	0.0979	(0.3762)	0.0000	1	(0.2783)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(11,300)	1.1567	(13,625.98)	(13,070.95)	0.0000	4.3300	(1,672.52)	0.00	1.6389	(6.0726)	0.0000	1	(4.4337)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000697.ZK	01/09/2025	SDB3262741459	0	(2,500)	1.1567	(3,014.60)	(2,891.80)	0.0000	4.3300	(1,672.52)	0.00	0.3626	(1.3435)	0.0000	1	(0.9809)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(600)	1.1567	(723.50)	(694.03)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.3224)	0.0000	1	(0.2354)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(4,600)	1.1567	(5,546.86)	(5,320.92)	0.0000	4.3300	(1,672.52)	0.00	0.6672	(2.4720)	0.0000	1	(1.8049)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(16,800)	1.1567	(20,258.10)	(19,432.91)	0.0000	4.3300	(1,672.52)	0.00	2.4366	(9.0283)	0.0000	1	(6.5917)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(1,900)	1.1567	(2,291.09)	(2,197.77)	0.0000	4.3300	(1,672.52)	0.00	0.2756	(1.0211)	0.0000	1	(0.7455)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(2,100)	1.1567	(2,532.26)	(2,429.11)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.1285)	0.0000	1	(0.8240)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(400)	1.1567	(482.34)	(462.69)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.2150)	0.0000	1	(0.1569)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(5,000)	1.1567	(6,029.20)	(5,783.60)	0.0000	4.3300	(1,672.52)	0.00	0.7252	(2.6870)	0.0000	1	(1.9618)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(200)	1.1567	(241.17)	(231.34)	0.0000	4.3300	(1,672.52)	0.00	0.0290	(0.1075)	0.0000	1	(0.0785)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(600)	1.1567	(723.50)	(694.03)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.3224)	0.0000	1	(0.2354)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(1,400)	1.1567	(1,688.17)	(1,619.41)	0.0000	4.3300	(1,672.52)	0.00	0.2030	(0.7524)	0.0000	1	(0.5493)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(100)	1.1567	(120.58)	(115.67)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0537)	0.0000	1	(0.0392)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(100)	1.1567	(120.58)	(115.67)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0537)	0.0000	1	(0.0392)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(700)	1.1567	(844.09)	(809.70)	0.0000	4.3300	(1,672.52)	0.00	0.1015	(0.3762)	0.0000	1	(0.2747)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(400)	1.1567	(482.34)	(462.69)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.2150)	0.0000	1	(0.1569)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(1,300)	1.1567	(1,567.59)	(1,503.74)	0.0000	4.3300	(1,672.52)	0.00	0.1885	(0.6986)	0.0000	1	(0.5101)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(100)	1.1567	(120.58)	(115.67)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0537)	0.0000	1	(0.0392)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(1,800)	1.1567	(2,170.51)	(2,082.10)	0.0000	4.3300	(1,672.52)	0.00	0.2611	(0.9673)	0.0000	1	(0.7063)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(2,100)	1.1567	(2,532.26)	(2,429.11)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.1285)	0.0000	1	(0.8240)	02/07/2025
000697.ZK	01/09/2025	SDB3262741459	0	(800)	1.1567	(964.67)	(925.38)	0.0000	4.3300	(1,672.52)	0.00	0.1160	(0.4299)	0.0000	1	(0.3139)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(700)	1.0551	(813.68)	(738.55)	0.0000	4.3300	(1,672.52)	0.00	0.0979	(0.3431)	0.0000	1	(0.2453)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(11,300)	1.0551	(13,625.98)	(11,922.38)	0.0000	4.3300	(1,672.52)	0.00	1.6389	(5.5390)	0.0000	1	(3.9001)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(2,500)	1.0551	(3,014.60)	(2,637.70)	0.0000	4.3300	(1,672.52)	0.00	0.3626	(1.2254)	0.0000	1	(0.8629)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(600)	1.0551	(723.50)	(633.05)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.2941)	0.0000	1	(0.2071)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(4,600)	1.0551	(5,546.86)	(4,853.36)	0.0000	4.3300	(1,672.52)	0.00	0.6672	(2.2548)	0.0000	1	(1.5877)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(16,800)	1.0551	(20,258.10)	(17,725.31)	0.0000	4.3300	(1,672.52)	0.00	2.4366	(8.2350)	0.0000	1	(5.7984)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(1,900)	1.0551	(2,291.09)	(2,004.65)	0.0000	4.3300	(1,672.52)	0.00	0.2756	(0.9313)	0.0000	1	(0.6558)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(2,100)	1.0551	(2,532.26)	(2,215.66)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.0294)	0.0000	1	(0.7248)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(400)	1.0551	(482.34)	(422.03)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.1961)	0.0000	1	(0.1381)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(5,000)	1.0551	(6,029.20)	(5,275.39)	0.0000	4.3300	(1,672.52)	0.00	0.7252	(2.4509)	0.0000	1	(1.7257)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(200)	1.0551	(241.17)	(211.02)	0.0000	4.3300	(1,672.52)	0.00	0.0290	(0.0980)	0.0000	1	(0.0690)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(600)	1.0551	(723.50)	(633.05)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.2941)	0.0000	1	(0.2071)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(1,400)	1.0551	(1,688.17)	(1,477.11)	0.0000	4.3300	(1,672.52)	0.00	0.2030	(0.6862)	0.0000	1	(0.4832)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(100)	1.0551	(120.58)	(105.51)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0490)	0.0000	1	(0.0345)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(100)	1.0551	(120.58)	(105.51)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0490)	0.0000	1	(0.0345)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(700)	1.0551	(844.09)	(738.55)	0.0000	4.3300	(1,672.52)	0.00	0.1015	(0.3431)	0.0000	1	(0.2416)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(400)	1.0551	(482.34)	(422.03)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.1961)	0.0000	1	(0.1381)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(1,300)	1.0551	(1,567.59)	(1,371.60)	0.0000	4.3300	(1,672.52)	0.00	0.1885	(0.6372)	0.0000	1	(0.4487)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(100)	1.0551	(120.58)	(105.51)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0490)	0.0000	1	(0.0345)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(1,800)	1.0551	(2,170.51)	(1,899.14)	0.0000	4.3300	(1,672.52)	0.00	0.2611	(0.8823)	0.0000	1	(0.6213)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(2,100)	1.0551	(2,532.26)	(2,215.66)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.0294)	0.0000	1	(0.7248)	02/07/2025
000697.ZK	01/08/2025	SDB3262741459	0	(800)	1.0551	(964.67)	(844.06)	0.0000	4.3300	(1,672.52)	0.00	0.1160	(0.3921)	0.0000	1	(0.2761)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(700)	1.1328	(813.68)	(792.95)	0.0000	4.3300	(1,672.52)	0.00	0.0979	(0.3684)	0.0000	1	(0.2705)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(11,300)	1.1328	(13,625.98)	(12,800.46)	0.0000	4.3300	(1,672.52)	0.00	1.6389	(5.9470)	0.0000	1	(4.3081)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(2,500)	1.1328	(3,014.60)	(2,831.96)	0.0000	4.3300	(1,672.52)	0.00	0.3626	(1.3157)	0.0000	1	(0.9531)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(600)	1.1328	(723.50)	(679.67)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.3158)	0.0000	1	(0.2287)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(4,600)	1.1328	(5,546.86)	(5,210.81)	0.0000	4.3300	(1,672.52)	0.00	0.6672	(2.4209)	0.0000	1	(1.7537)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(16,800)	1.1328	(20,258.10)	(19,030.77)	0.0000	4.3300	(1,672.52)	0.00	2.4366	(8.8415)	0.0000	1	(6.4049)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(1,900)	1.1328	(2,291.09)	(2,152.29)	0.0000	4.3300	(1,672.52)	0.00	0.2756	(0.9999)	0.0000	1	(0.7244)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(2,100)	1.1328	(2,532.26)	(2,378.85)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.1052)	0.0000	1	(0.8006)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(400)	1.1328	(482.34)	(453.11)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.2105)	0.0000	1	(0.1525)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(5,000)	1.1328	(6,029.20)	(5,663.92)	0.0000	4.3300	(1,672.52)	0.00	0.7252	(2.6314)	0.0000	1	(1.9062)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(200)	1.1328	(241.17)	(226.56)	0.0000	4.3300	(1,672.52)	0.00	0.0290	(0.1053)	0.0000	1	(0.0762)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000697.ZK	01/07/2025	SDB3262741459	0	(600)	1.1328	(723.50)	(679.67)	0.0000	4.3300	(1,672.52)	0.00	0.0870	(0.3158)	0.0000	1	(0.2287)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(1,400)	1.1328	(1,688.17)	(1,585.90)	0.0000	4.3300	(1,672.52)	0.00	0.2030	(0.7368)	0.0000	1	(0.5337)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(100)	1.1328	(120.58)	(113.28)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0526)	0.0000	1	(0.0381)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(100)	1.1328	(120.58)	(113.28)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0526)	0.0000	1	(0.0381)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(700)	1.1328	(844.09)	(792.95)	0.0000	4.3300	(1,672.52)	0.00	0.1015	(0.3684)	0.0000	1	(0.2669)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(400)	1.1328	(482.34)	(453.11)	0.0000	4.3300	(1,672.52)	0.00	0.0580	(0.2105)	0.0000	1	(0.1525)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(1,300)	1.1328	(1,567.59)	(1,472.62)	0.0000	4.3300	(1,672.52)	0.00	0.1885	(0.6842)	0.0000	1	(0.4956)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(100)	1.1328	(120.58)	(113.28)	0.0000	4.3300	(1,672.52)	0.00	0.0145	(0.0526)	0.0000	1	(0.0381)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(1,800)	1.1328	(2,170.51)	(2,039.01)	0.0000	4.3300	(1,672.52)	0.00	0.2611	(0.9473)	0.0000	1	(0.6862)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(2,100)	1.1328	(2,532.26)	(2,378.85)	0.0000	4.3300	(1,672.52)	0.00	0.3046	(1.1052)	0.0000	1	(0.8006)	02/07/2025
000697.ZK	01/07/2025	SDB3262741459	0	(800)	1.1328	(964.67)	(906.23)	0.0000	4.3300	(1,672.52)	0.00	0.1160	(0.4210)	0.0000	1	(0.3050)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(11,300)	1.2058	(13,625.98)	(13,625.98)	0.0000	4.3300	(1,668.98)	0.00	1.6389	(6.3171)	0.3000	1	(4.6782)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(2,500)	1.2058	(3,014.60)	(3,014.60)	0.0000	4.3300	(1,668.98)	0.00	0.3626	(1.3976)	0.0000	1	(1.0350)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(600)	1.2058	(723.50)	(723.50)	0.0000	4.3300	(1,668.98)	0.00	0.0870	(0.3354)	0.0000	1	(0.2484)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(4,600)	1.2058	(5,546.86)	(5,546.86)	0.0000	4.3300	(1,668.98)	0.00	0.6672	(2.5716)	0.0000	1	(1.9044)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(16,800)	1.2058	(20,258.10)	(20,258.10)	0.0000	4.3300	(1,668.98)	0.00	2.4366	(9.3918)	0.0000	1	(6.9552)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(1,900)	1.2058	(2,291.09)	(2,291.09)	0.0000	4.3300	(1,668.98)	0.00	0.2756	(1.0622)	0.0000	1	(0.7866)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(2,100)	1.2058	(2,532.26)	(2,532.26)	0.0000	4.3300	(1,668.98)	0.00	0.3046	(1.1740)	0.0000	1	(0.8694)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(400)	1.2058	(482.34)	(482.34)	0.0000	4.3300	(1,668.98)	0.00	0.0580	(0.2236)	0.3000	1	(0.1656)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(5,000)	1.2058	(6,029.20)	(6,029.20)	0.0000	4.3300	(1,668.98)	0.00	0.7252	(2.7952)	0.0000	1	(2.0700)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(200)	1.2058	(241.17)	(241.17)	0.0000	4.3300	(1,668.98)	0.00	0.0290	(0.1118)	0.0000	1	(0.0828)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(600)	1.2058	(723.50)	(723.50)	0.0000	4.3300	(1,668.98)	0.00	0.0870	(0.3354)	0.0000	1	(0.2484)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(1,400)	1.2058	(1,688.17)	(1,688.17)	0.0000	4.3300	(1,668.98)	0.00	0.2030	(0.7826)	0.0000	1	(0.5796)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(100)	1.2058	(120.58)	(120.58)	0.0000	4.3300	(1,668.98)	0.00	0.0145	(0.0559)	0.0000	1	(0.0414)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(100)	1.2058	(120.58)	(120.58)	0.0000	4.3300	(1,668.98)	0.00	0.0145	(0.0559)	0.0000	1	(0.0414)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(700)	1.2058	(844.09)	(844.09)	0.0000	4.3300	(1,668.98)	0.00	0.1015	(0.3913)	0.3000	1	(0.2898)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(400)	1.2058	(482.34)	(482.34)	0.0000	4.3300	(1,668.98)	0.00	0.0580	(0.2236)	0.0000	1	(0.1656)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(1,300)	1.2058	(1,567.59)	(1,567.59)	0.0000	4.3300	(1,668.98)	0.00	0.1885	(0.7267)	0.0000	1	(0.5382)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(100)	1.2058	(120.58)	(120.58)	0.0000	4.3300	(1,668.98)	0.00	0.0145	(0.0559)	0.0000	1	(0.0414)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(1,800)	1.2058	(2,170.51)	(2,170.51)	0.0000	4.3300	(1,668.98)	0.00	0.2611	(1.0063)	0.0000	1	(0.7452)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(2,100)	1.2058	(2,532.26)	(2,532.26)	0.0000	4.3300	(1,668.98)	0.00	0.3046	(1.1740)	0.3000	1	(0.8694)	02/07/2025
000697.ZK	01/06/2025	SDB3262741459	0	(800)	1.2058	(964.67)	(964.67)	0.0000	4.3300	(1,668.98)	0.00	0.1160	(0.4472)	0.0000	1	(0.3312)	02/07/2025
TOTAL XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND												66.4165	(232.6585)	0.0000		(166.2420)	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603225.SH	01/17/2025	SDB3260123600	0	(5,500)	1.6470	(8,809.54)	(9,058.55)	0.0000	4.3300	(1,007.34)	0.00	1.0596	(2.5347)	0.0000	1	(1.4751)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(200)	1.6470	(320.10)	(329.40)	0.0000	4.3300	(1,007.34)	0.00	0.0385	(0.0922)	0.0000	1	(0.0537)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(12,200)	1.6470	(19,173.78)	(20,093.51)	0.0000	4.3300	(1,007.34)	0.00	2.3062	(5.6225)	0.0000	1	(3.3163)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(53,600)	1.6470	(85,224.38)	(88,279.68)	0.0000	4.3300	(1,007.34)	0.00	10.2506	(24.7022)	0.0000	1	(14.4516)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(300)	1.6470	(466.65)	(494.10)	0.0000	4.3300	(1,007.34)	0.00	0.0561	(0.1383)	0.0000	1	(0.0821)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,900)	1.6470	(2,881.40)	(3,129.32)	0.0000	4.3300	(1,007.34)	0.00	0.3466	(0.8756)	0.0000	1	(0.5291)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(500)	1.6470	(798.79)	(823.50)	0.0000	4.3300	(1,007.34)	0.00	0.0913	(0.2304)	0.0000	1	(0.1392)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,000)	1.6470	(4,559.79)	(4,941.03)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3826)	0.0000	1	(0.8341)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(5,500)	1.6470	(8,359.62)	(9,058.55)	0.0000	4.3300	(1,007.34)	0.00	1.0055	(2.5347)	0.0000	1	(1.5293)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(5,400)	1.6470	(8,207.63)	(8,893.85)	0.0000	4.3300	(1,007.34)	0.00	0.9872	(2.4887)	0.0000	1	(1.5015)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(15,300)	1.6470	(23,254.94)	(25,199.24)	0.0000	4.3300	(1,007.34)	0.00	2.7971	(7.0512)	0.0000	1	(4.2541)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,200)	1.6470	(4,863.78)	(5,270.43)	0.0000	4.3300	(1,007.34)	0.00	0.5950	(1.4748)	0.0000	1	(0.8898)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(7,000)	1.6470	(10,639.52)	(11,529.06)	0.0000	4.3300	(1,007.34)	0.00	1.2797	(3.2260)	0.0000	1	(1.9463)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(800)	1.6470	(1,215.94)	(1,317.61)	0.0000	4.3300	(1,007.34)	0.00	0.1463	(0.3687)	0.0000	1	(0.2224)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(200)	1.6470	(303.99)	(329.40)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0922)	0.3000	1	(0.0556)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(900)	1.6470	(1,367.94)	(1,482.31)	0.0000	4.3300	(1,007.34)	0.00	0.1645	(0.4148)	0.0000	1	(0.2502)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,700)	1.6470	(2,583.88)	(2,799.92)	0.0000	4.3300	(1,007.34)	0.00	0.3108	(0.7835)	0.3000	1	(0.4727)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,100)	1.6470	(1,671.92)	(1,811.71)	0.0000	4.3300	(1,007.34)	0.00	0.2011	(0.5069)	0.0000	1	(0.3059)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/17/2025	SDB3260123600	0	(3,800)	1.6470	(5,775.74)	(6,258.63)	0.0000	4.3300	(1,007.34)	0.00	0.6947	(1.7513)	0.0000	1	(1.0566)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(200)	1.6470	(303.99)	(329.40)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0922)	0.0000	1	(0.0556)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(600)	1.6470	(911.96)	(988.21)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2765)	0.0000	1	(0.1668)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(6,400)	1.6470	(9,727.56)	(10,540.86)	0.0000	4.3300	(1,007.34)	0.00	1.1700	(2.9495)	0.0000	1	(1.7795)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(4,200)	1.6470	(6,383.71)	(6,917.44)	0.0000	4.3300	(1,007.34)	0.00	0.7678	(1.9356)	0.0000	1	(1.1678)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(8,000)	1.6470	(12,159.45)	(13,176.07)	0.0000	4.3300	(1,007.34)	0.00	1.4625	(3.6869)	0.0000	1	(2.2244)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(34,552)	1.6470	(52,516.66)	(56,907.45)	0.0000	4.3300	(1,007.34)	0.00	6.3166	(15.9237)	0.0000	1	(9.6071)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(25,300)	1.6470	(38,454.25)	(41,669.33)	0.0000	4.3300	(1,007.34)	0.00	4.6252	(11.6598)	0.0000	1	(7.0346)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,600)	1.6470	(2,431.89)	(2,635.21)	0.0000	4.3300	(1,007.34)	0.00	0.2925	(0.7374)	0.0000	1	(0.4449)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(10,300)	1.6470	(15,655.29)	(16,964.19)	0.0000	4.3300	(1,007.34)	0.00	1.8830	(4.7469)	0.0000	1	(2.8639)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(9,300)	1.6470	(14,135.36)	(15,317.18)	0.0000	4.3300	(1,007.34)	0.00	1.7002	(4.2860)	0.0000	1	(2.5858)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(8,300)	1.6470	(12,615.43)	(13,670.17)	0.0000	4.3300	(1,007.34)	0.00	1.5174	(3.8252)	0.0000	1	(2.3078)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(14,900)	1.6470	(22,646.97)	(24,540.43)	0.0000	4.3300	(1,007.34)	0.00	2.7239	(6.8668)	0.0000	1	(4.1429)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(400)	1.6470	(607.97)	(658.80)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1843)	0.0000	1	(0.1112)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,000)	1.6470	(4,559.79)	(4,941.03)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3826)	0.0000	1	(0.8341)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(2,900)	1.6470	(4,407.80)	(4,776.33)	0.0000	4.3300	(1,007.34)	0.00	0.5302	(1.3365)	0.0000	1	(0.8063)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(600)	1.6470	(911.96)	(988.21)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2765)	0.0000	1	(0.1668)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,200)	1.6470	(1,823.92)	(1,976.41)	0.0000	4.3300	(1,007.34)	0.00	0.2194	(0.5530)	0.0000	1	(0.3337)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(400)	1.6470	(607.97)	(658.80)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1843)	0.0000	1	(0.1112)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,400)	1.6470	(5,167.77)	(5,599.83)	0.0000	4.3300	(1,007.34)	0.00	0.6216	(1.5669)	0.0000	1	(0.9454)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(2,800)	1.6470	(4,255.81)	(4,611.63)	0.0000	4.3300	(1,007.34)	0.00	0.5119	(1.2904)	0.0000	1	(0.7785)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,000)	1.6470	(4,559.79)	(4,941.03)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3826)	0.0000	1	(0.8341)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,300)	1.6470	(1,975.91)	(2,141.11)	0.0000	4.3300	(1,007.34)	0.00	0.2377	(0.5991)	0.0000	1	(0.3615)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(700)	1.6470	(1,063.95)	(1,152.91)	0.0000	4.3300	(1,007.34)	0.00	0.1280	(0.3226)	0.0000	1	(0.1946)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,000)	1.6470	(4,559.79)	(4,941.03)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3826)	0.0000	1	(0.8341)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(2,000)	1.6470	(3,039.86)	(3,294.02)	0.0000	4.3300	(1,007.34)	0.00	0.3656	(0.9217)	0.0000	1	(0.5561)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(3,000)	1.6470	(4,559.79)	(4,941.03)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3826)	0.0000	1	(0.8341)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(600)	1.6470	(911.96)	(988.21)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2765)	0.0000	1	(0.1668)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(2,400)	1.6470	(3,647.83)	(3,952.82)	0.0000	4.3300	(1,007.34)	0.00	0.4388	(1.1061)	0.0000	1	(0.6673)	02/07/2025
603225.SH	01/17/2025	SDB3260123600	0	(1,000)	1.6470	(1,519.93)	(1,647.01)	0.0000	4.3300	(1,007.34)	0.00	0.1828	(0.4609)	0.0000	1	(0.2780)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(5,500)	1.6236	(8,809.54)	(9,929.95)	0.0000	4.3300	(1,007.34)	0.00	1.0596	(2.4988)	0.0000	1	(1.4392)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(200)	1.6236	(320.10)	(324.73)	0.0000	4.3300	(1,007.34)	0.00	0.0385	(0.0909)	0.0000	1	(0.0524)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(12,200)	1.6236	(19,173.78)	(19,808.26)	0.0000	4.3300	(1,007.34)	0.00	2.3062	(5.5427)	0.0000	1	(3.2365)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(53,600)	1.6236	(85,224.38)	(87,026.46)	0.0000	4.3300	(1,007.34)	0.00	10.2506	(24.3515)	0.0000	1	(14.1009)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(300)	1.6236	(466.65)	(487.09)	0.0000	4.3300	(1,007.34)	0.00	0.0561	(0.1363)	0.0000	1	(0.0802)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,900)	1.6236	(2,881.40)	(3,084.89)	0.0000	4.3300	(1,007.34)	0.00	0.3466	(0.8632)	0.0000	1	(0.5166)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(500)	1.6236	(758.79)	(811.81)	0.0000	4.3300	(1,007.34)	0.00	0.0913	(0.2272)	0.0000	1	(0.1359)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,000)	1.6236	(4,559.79)	(4,870.88)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3630)	0.0000	1	(0.8145)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(5,500)	1.6236	(8,359.62)	(8,929.95)	0.0000	4.3300	(1,007.34)	0.00	1.0055	(2.4988)	0.0000	1	(1.4933)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(5,400)	1.6236	(8,207.63)	(8,767.59)	0.0000	4.3300	(1,007.34)	0.00	0.9872	(2.4533)	0.0000	1	(1.4661)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(15,300)	1.6236	(23,254.94)	(24,841.51)	0.0000	4.3300	(1,007.34)	0.00	2.7971	(6.9511)	0.0000	1	(4.1540)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,200)	1.6236	(4,863.78)	(5,195.61)	0.0000	4.3300	(1,007.34)	0.00	0.5850	(1.4538)	0.0000	1	(0.8688)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(7,000)	1.6236	(10,639.52)	(11,365.40)	0.0000	4.3300	(1,007.34)	0.00	1.2797	(3.1802)	0.0000	1	(1.9005)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(800)	1.6236	(1,215.94)	(1,298.90)	0.0000	4.3300	(1,007.34)	0.00	0.1463	(0.3635)	0.0000	1	(0.2172)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(200)	1.6236	(303.99)	(324.73)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0909)	0.0000	1	(0.0543)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(900)	1.6236	(1,367.94)	(1,461.27)	0.0000	4.3300	(1,007.34)	0.00	0.1645	(0.4089)	0.0000	1	(0.2444)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,700)	1.6236	(2,583.88)	(2,760.17)	0.0000	4.3300	(1,007.34)	0.00	0.3108	(0.7723)	0.0000	1	(0.4616)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,100)	1.6236	(1,671.92)	(1,785.99)	0.0000	4.3300	(1,007.34)	0.00	0.2011	(0.4998)	0.0000	1	(0.2987)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,800)	1.6236	(5,775.74)	(6,169.79)	0.0000	4.3300	(1,007.34)	0.00	0.6947	(1.7264)	0.0000	1	(1.0317)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(200)	1.6236	(303.99)	(324.73)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0909)	0.0000	1	(0.0543)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(600)	1.6236	(911.96)	(974.18)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2726)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(6,400)	1.6236	(9,727.56)	(10,391.22)	0.0000	4.3300	(1,007.34)	0.00	1.1700	(2.9076)	0.0000	1	(1.7376)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(4,200)	1.6236	(6,38											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/16/2025	SDB3260123600	0	(8,000)	1.6236	(12,159.45)	(12,989.02)	0.0000	4.3300	(1,007.34)	0.00	1.4625	(3.6346)	0.0000	1	(2.1720)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(34,552)	1.6236	(52,516.66)	(56,099.59)	0.0000	4.3300	(1,007.34)	0.00	6.3166	(15.6976)	0.0000	1	(9.3810)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(25,300)	1.6236	(38,454.25)	(41,077.79)	0.0000	4.3300	(1,007.34)	0.00	4.6252	(11.4943)	0.0000	1	(6.8691)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,600)	1.6236	(2,431.89)	(2,597.80)	0.0000	4.3300	(1,007.34)	0.00	0.2925	(0.7269)	0.0000	1	(0.4344)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(10,300)	1.6236	(15,655.29)	(16,723.37)	0.0000	4.3300	(1,007.34)	0.00	1.8830	(4.6795)	0.0000	1	(2.7965)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(9,300)	1.6236	(14,135.36)	(15,099.74)	0.0000	4.3300	(1,007.34)	0.00	1.7002	(4.2252)	0.0000	1	(2.5250)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(8,300)	1.6236	(12,615.43)	(13,476.11)	0.0000	4.3300	(1,007.34)	0.00	1.5174	(3.7708)	0.0000	1	(2.2535)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(14,900)	1.6236	(22,646.97)	(24,192.06)	0.0000	4.3300	(1,007.34)	0.00	2.7239	(6.7694)	0.0000	1	(4.0454)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(400)	1.6236	(607.97)	(649.45)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1817)	0.0000	1	(0.1086)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,000)	1.6236	(4,559.79)	(4,870.88)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3630)	0.0000	1	(0.8145)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(2,900)	1.6236	(4,407.80)	(4,708.52)	0.0000	4.3300	(1,007.34)	0.00	0.5302	(1.3175)	0.0000	1	(0.7874)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(600)	1.6236	(911.96)	(974.18)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2726)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,200)	1.6236	(1,823.92)	(1,948.35)	0.0000	4.3300	(1,007.34)	0.00	0.2194	(0.5452)	0.0000	1	(0.3258)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(400)	1.6236	(607.97)	(649.45)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1817)	0.0000	1	(0.1086)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,400)	1.6236	(5,167.77)	(5,520.34)	0.0000	4.3300	(1,007.34)	0.00	0.6216	(1.5447)	0.0000	1	(0.9231)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(2,800)	1.6236	(4,255.81)	(4,546.16)	0.0000	4.3300	(1,007.34)	0.00	0.5119	(1.2721)	0.0000	1	(0.7602)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,000)	1.6236	(4,559.79)	(4,870.88)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3630)	0.0000	1	(0.8145)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,300)	1.6236	(1,975.91)	(2,110.72)	0.0000	4.3300	(1,007.34)	0.00	0.2377	(0.5906)	0.0000	1	(0.3530)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(700)	1.6236	(1,063.95)	(1,136.54)	0.0000	4.3300	(1,007.34)	0.00	0.1280	(0.3180)	0.0000	1	(0.1901)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,000)	1.6236	(4,559.79)	(4,870.88)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3630)	0.0000	1	(0.8145)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(2,000)	1.6236	(3,039.86)	(3,247.26)	0.0000	4.3300	(1,007.34)	0.00	0.3656	(0.9086)	0.0000	1	(0.5430)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(3,000)	1.6236	(4,559.79)	(4,870.88)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3630)	0.0000	1	(0.8145)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(600)	1.6236	(911.96)	(974.18)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2726)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(2,400)	1.6236	(3,647.83)	(3,896.71)	0.0000	4.3300	(1,007.34)	0.00	0.4388	(1.0904)	0.0000	1	(0.6516)	02/07/2025
603225.SH	01/16/2025	SDB3260123600	0	(1,000)	1.6236	(1,519.93)	(1,623.63)	0.0000	4.3300	(1,007.34)	0.00	0.1828	(0.4543)	0.0000	1	(0.2715)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(5,500)	1.5378	(8,809.54)	(8,457.69)	0.0000	4.3300	(1,007.34)	0.00	1.0596	(2.3666)	0.0000	1	(1.3070)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(200)	1.5378	(320.10)	(307.55)	0.0000	4.3300	(1,007.34)	0.00	0.0385	(0.0861)	0.0000	1	(0.0476)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(12,200)	1.5378	(19,173.78)	(18,760.68)	0.0000	4.3300	(1,007.34)	0.00	2.3062	(5.2496)	0.0000	1	(2.9434)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(53,600)	1.5378	(85,224.38)	(82,423.99)	0.0000	4.3300	(1,007.34)	0.00	10.2506	(23.0637)	0.0000	1	(12.8131)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(300)	1.5378	(466.65)	(461.33)	0.0000	4.3300	(1,007.34)	0.00	0.0561	(0.1291)	0.0000	1	(0.0730)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,900)	1.5378	(2,881.40)	(2,921.75)	0.0000	4.3300	(1,007.34)	0.00	0.3466	(0.8176)	0.0000	1	(0.4710)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(500)	1.5378	(758.79)	(768.88)	0.0000	4.3300	(1,007.34)	0.00	0.0913	(0.2151)	0.0000	1	(0.1239)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,000)	1.5378	(4,559.79)	(4,613.28)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.2909)	0.0000	1	(0.7424)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(5,500)	1.5378	(8,359.62)	(8,457.69)	0.0000	4.3300	(1,007.34)	0.00	1.0055	(2.3666)	0.0000	1	(1.3611)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(5,400)	1.5378	(8,207.63)	(8,303.91)	0.0000	4.3300	(1,007.34)	0.00	0.9872	(2.3236)	0.0000	1	(1.3364)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(15,300)	1.5378	(23,254.94)	(23,527.74)	0.0000	4.3300	(1,007.34)	0.00	2.7971	(6.5835)	0.0000	1	(3.7864)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,200)	1.5378	(4,863.78)	(4,920.84)	0.0000	4.3300	(1,007.34)	0.00	0.5850	(1.3769)	0.0000	1	(0.7919)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(7,000)	1.5378	(10,639.52)	(10,764.33)	0.0000	4.3300	(1,007.34)	0.00	1.2797	(3.0120)	0.0000	1	(1.7323)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(800)	1.5378	(1,215.94)	(1,230.21)	0.0000	4.3300	(1,007.34)	0.00	0.1463	(0.3442)	0.0000	1	(0.1980)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(200)	1.5378	(303.99)	(307.55)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0861)	0.0000	1	(0.0495)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(900)	1.5378	(1,367.94)	(1,383.98)	0.0000	4.3300	(1,007.34)	0.00	0.1645	(0.3873)	0.0000	1	(0.2227)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,700)	1.5378	(2,583.88)	(2,614.19)	0.0000	4.3300	(1,007.34)	0.00	0.3108	(0.7315)	0.0000	1	(0.4207)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,100)	1.5378	(1,671.92)	(1,691.54)	0.0000	4.3300	(1,007.34)	0.00	0.2011	(0.4733)	0.0000	1	(0.2722)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,800)	1.5378	(5,775.74)	(5,843.49)	0.0000	4.3300	(1,007.34)	0.00	0.6947	(1.6351)	0.0000	1	(0.9404)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(200)	1.5378	(303.99)	(307.55)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0861)	0.0000	1	(0.0495)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(600)	1.5378	(911.96)	(922.66)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2582)	0.0000	1	(0.1485)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(6,400)	1.5378	(9,727.56)	(9,841.67)	0.0000	4.3300	(1,007.34)	0.00	1.1700	(2.7539)	0.0000	1	(1.5839)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(4,200)	1.5378	(6,383.71)	(6,458.60)	0.0000	4.3300	(1,007.34)	0.00	0.7678	(1.8072)	0.0000	1	(1.0394)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(8,000)	1.5378	(12,159.45)	(12,302.09)	0.0000	4.3300	(1,007.34)	0.00	1.4625	(3.4423)	0.0000	1	(1.9798)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(34,552)	1.5378	(52,516.66)	(53,132.72)	0.0000	4.3300	(1,007.34)	0.00	6.3166	(14.8675)	0.0000	1	(8.5509)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(25,300)	1.5378	(38,454.25)	(38,905.35)	0.0000	4.3300	(1,007.34)	0.00	4.6252	(10.8864)	0.0000	1	(6.2612)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,600)	1.5378	(2,431.89)	(2,460.42)	0.0000	4.3300	(1,007.34)	0.00	0.2925	(0.6885)	0.0000	1	(0.3960)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(10,300)	1.5378	(15,655.29)	(1										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/15/2025	SDB3260123600	0	(9,300)	1.5378	(14,135.36)	(14,301.18)	0.0000	4.3300	(1,007.34)	0.00	1.7002	(4.0017)	0.0000	1	(2.3015)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(8,300)	1.5378	(12,615.43)	(12,763.42)	0.0000	4.3300	(1,007.34)	0.00	1.5174	(3.5714)	0.0000	1	(2.0541)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(14,900)	1.5378	(22,646.97)	(22,912.64)	0.0000	4.3300	(1,007.34)	0.00	2.7239	(6.4114)	0.0000	1	(3.6874)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(400)	1.5378	(607.97)	(615.10)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1721)	0.0000	1	(0.0990)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,000)	1.5378	(4,559.79)	(4,613.28)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.2909)	0.0000	1	(0.7424)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(2,900)	1.5378	(4,407.80)	(4,459.51)	0.0000	4.3300	(1,007.34)	0.00	0.5302	(1.2478)	0.0000	1	(0.7177)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(600)	1.5378	(911.96)	(922.66)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2582)	0.0000	1	(0.1485)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,200)	1.5378	(1,823.92)	(1,845.31)	0.0000	4.3300	(1,007.34)	0.00	0.2194	(0.5164)	0.0000	1	(0.2970)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(400)	1.5378	(607.97)	(615.10)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1721)	0.0000	1	(0.0990)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,400)	1.5378	(5,167.77)	(5,228.39)	0.0000	4.3300	(1,007.34)	0.00	0.6216	(1.4630)	0.0000	1	(0.8414)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(2,800)	1.5378	(4,255.81)	(4,305.73)	0.0000	4.3300	(1,007.34)	0.00	0.5119	(1.2048)	0.0000	1	(0.6929)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,000)	1.5378	(4,559.79)	(4,613.28)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.2909)	0.0000	1	(0.7424)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,300)	1.5378	(1,975.91)	(1,999.09)	0.0000	4.3300	(1,007.34)	0.00	0.2377	(0.5594)	0.0000	1	(0.3217)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(700)	1.5378	(1,063.95)	(1,076.43)	0.0000	4.3300	(1,007.34)	0.00	0.1280	(0.3012)	0.0000	1	(0.1732)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,000)	1.5378	(4,559.79)	(4,613.28)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.2909)	0.0000	1	(0.7424)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(2,000)	1.5378	(3,039.86)	(3,075.52)	0.0000	4.3300	(1,007.34)	0.00	0.3656	(0.8606)	0.0000	1	(0.4950)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(3,000)	1.5378	(4,559.79)	(4,613.28)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.2909)	0.0000	1	(0.7424)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(600)	1.5378	(911.96)	(922.66)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2582)	0.0000	1	(0.1485)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(2,400)	1.5378	(3,647.83)	(3,690.63)	0.0000	4.3300	(1,007.34)	0.00	0.4388	(1.0327)	0.0000	1	(0.5939)	02/07/2025
603225.SH	01/15/2025	SDB3260123600	0	(1,000)	1.5378	(1,519.93)	(1,537.76)	0.0000	4.3300	(1,007.34)	0.00	0.1828	(0.4303)	0.0000	1	(0.2475)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(5,500)	1.5767	(8,809.54)	(8,672.02)	0.0000	4.3300	(1,007.34)	0.00	1.0596	(2.4266)	0.0000	1	(1.3670)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(200)	1.5767	(320.10)	(315.35)	0.0000	4.3300	(1,007.34)	0.00	0.0385	(0.0882)	0.0000	1	(0.0497)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(12,200)	1.5767	(19,173.78)	(19,236.12)	0.0000	4.3300	(1,007.34)	0.00	2.3062	(5.3826)	0.0000	1	(3.0764)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(53,600)	1.5767	(85,224.38)	(84,512.78)	0.0000	4.3300	(1,007.34)	0.00	10.2506	(23.6481)	0.0000	1	(13.3975)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(300)	1.5767	(466.65)	(473.02)	0.0000	4.3300	(1,007.34)	0.00	0.0561	(0.1324)	0.0000	1	(0.0762)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,900)	1.5767	(2,881.40)	(2,995.79)	0.0000	4.3300	(1,007.34)	0.00	0.3466	(0.8383)	0.0000	1	(0.4917)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(500)	1.5767	(758.79)	(788.37)	0.0000	4.3300	(1,007.34)	0.00	0.0913	(0.2206)	0.0000	1	(0.1293)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,000)	1.5767	(4,559.79)	(4,730.19)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3236)	0.0000	1	(0.7751)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(5,500)	1.5767	(8,359.62)	(8,672.02)	0.0000	4.3300	(1,007.34)	0.00	1.0055	(2.4266)	0.0000	1	(1.4211)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(5,400)	1.5767	(8,207.63)	(8,514.35)	0.0000	4.3300	(1,007.34)	0.00	0.9872	(2.3825)	0.0000	1	(1.3953)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(15,300)	1.5767	(23,254.94)	(24,123.98)	0.0000	4.3300	(1,007.34)	0.00	2.7971	(6.7503)	0.0000	1	(3.9533)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,200)	1.5767	(4,863.78)	(5,045.54)	0.0000	4.3300	(1,007.34)	0.00	0.5850	(1.4118)	0.0000	1	(0.8268)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(7,000)	1.5767	(10,639.52)	(11,037.12)	0.0000	4.3300	(1,007.34)	0.00	1.2797	(3.0884)	0.0000	1	(1.8087)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(800)	1.5767	(1,215.94)	(1,261.38)	0.0000	4.3300	(1,007.34)	0.00	0.1463	(0.3530)	0.0000	1	(0.2067)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(200)	1.5767	(303.99)	(315.35)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0882)	0.0000	1	(0.0517)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(900)	1.5767	(1,367.94)	(1,419.06)	0.0000	4.3300	(1,007.34)	0.00	0.1645	(0.3971)	0.0000	1	(0.2325)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,700)	1.5767	(2,583.88)	(2,680.44)	0.0000	4.3300	(1,007.34)	0.00	0.3108	(0.7500)	0.0000	1	(0.4393)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,100)	1.5767	(1,671.92)	(1,734.40)	0.0000	4.3300	(1,007.34)	0.00	0.2011	(0.4853)	0.0000	1	(0.2842)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,800)	1.5767	(5,775.74)	(5,991.58)	0.0000	4.3300	(1,007.34)	0.00	0.6947	(1.6765)	0.0000	1	(0.9819)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(200)	1.5767	(303.99)	(315.35)	0.0000	4.3300	(1,007.34)	0.00	0.0366	(0.0882)	0.0000	1	(0.0517)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(600)	1.5767	(911.96)	(946.04)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2647)	0.0000	1	(0.1550)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(6,400)	1.5767	(9,727.56)	(10,091.08)	0.0000	4.3300	(1,007.34)	0.00	1.1700	(2.8237)	0.0000	1	(1.6536)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(4,200)	1.5767	(6,383.71)	(6,622.27)	0.0000	4.3300	(1,007.34)	0.00	0.7678	(1.8530)	0.0000	1	(1.0852)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(8,000)	1.5767	(12,159.45)	(12,613.85)	0.0000	4.3300	(1,007.34)	0.00	1.4625	(3.5296)	0.0000	1	(2.0671)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(34,552)	1.5767	(52,516.66)	(54,479.21)	0.0000	4.3300	(1,007.34)	0.00	6.3166	(15.2442)	0.0000	1	(8.9276)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(25,300)	1.5767	(38,454.25)	(39,891.29)	0.0000	4.3300	(1,007.34)	0.00	4.6252	(11.1623)	0.0000	1	(6.5371)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,600)	1.5767	(2,431.89)	(2,522.77)	0.0000	4.3300	(1,007.34)	0.00	0.2925	(0.7059)	0.0000	1	(0.4134)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(10,300)	1.5767	(15,655.29)	(16,240.33)	0.0000	4.3300	(1,007.34)	0.00	1.8830	(4.5443)	0.0000	1	(2.6613)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(9,300)	1.5767	(14,135.36)	(14,663.60)	0.0000	4.3300	(1,007.34)	0.00	1.7002	(4.1031)	0.0000	1	(2.4030)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(8,300)	1.5767	(12,615.43)	(13,086.87)	0.0000	4.3300	(1,007.34)	0.00	1.5174	(3.6619)	0.0000	1	(2.1446)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(14,900)	1.5767	(22,646.97)	(23,493.29)	0.0000	4.3300	(1,007.34)	0.00	2.7239	(6.5738)	0.0000	1	(3.8499)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(400)	1.5767	(607.97)	(630.69)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1765)	0.0000	1	(0.1034)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,000)	1.5767	(4,559.79)	(4,730.19)										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/14/2025	SDB3260123600	0	(2,900)	1.5767	(4,407.80)	(4,572.52)	0.0000	4.3300	(1,007.34)	0.00	0.5302	(1.2795)	0.0000	1	(0.7493)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(600)	1.5767	(911.96)	(946.04)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2647)	0.0000	1	(0.1550)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,200)	1.5767	(1,823.92)	(1,892.08)	0.0000	4.3300	(1,007.34)	0.00	0.2194	(0.5294)	0.0000	1	(0.3101)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(400)	1.5767	(607.97)	(630.69)	0.0000	4.3300	(1,007.34)	0.00	0.0731	(0.1765)	0.0000	1	(0.1034)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,400)	1.5767	(5,167.77)	(5,360.89)	0.0000	4.3300	(1,007.34)	0.00	0.6216	(1.5001)	0.0000	1	(0.8785)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(2,800)	1.5767	(4,255.81)	(4,414.85)	0.0000	4.3300	(1,007.34)	0.00	0.5119	(1.2354)	0.0000	1	(0.7235)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,000)	1.5767	(4,559.79)	(4,730.19)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3236)	0.0000	1	(0.7751)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,300)	1.5767	(1,975.91)	(2,049.75)	0.0000	4.3300	(1,007.34)	0.00	0.2377	(0.5736)	0.0000	1	(0.3359)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(700)	1.5767	(1,063.95)	(1,103.71)	0.0000	4.3300	(1,007.34)	0.00	0.1280	(0.3088)	0.0000	1	(0.1809)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,000)	1.5767	(4,559.79)	(4,730.19)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3236)	0.0000	1	(0.7751)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(2,000)	1.5767	(3,039.86)	(3,153.46)	0.0000	4.3300	(1,007.34)	0.00	0.3656	(0.8824)	0.0000	1	(0.5168)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(3,000)	1.5767	(4,559.79)	(4,730.19)	0.0000	4.3300	(1,007.34)	0.00	0.5484	(1.3236)	0.0000	1	(0.7751)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(600)	1.5767	(911.96)	(946.04)	0.0000	4.3300	(1,007.34)	0.00	0.1097	(0.2647)	0.0000	1	(0.1550)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(2,400)	1.5767	(3,647.83)	(3,784.15)	0.0000	4.3300	(1,007.34)	0.00	0.4388	(1.0589)	0.0000	1	(0.6201)	02/07/2025
603225.SH	01/14/2025	SDB3260123600	0	(1,000)	1.5767	(1,519.93)	(1,576.73)	0.0000	4.3300	(1,007.34)	0.00	0.1828	(0.4412)	0.0000	1	(0.2584)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(5,500)	1.5965	(8,809.54)	(8,780.66)	0.0000	4.3300	(1,042.74)	0.00	1.0596	(2.5433)	0.0000	1	(1.4837)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(200)	1.5965	(320.10)	(319.30)	0.0000	4.3300	(1,042.74)	0.00	0.0385	(0.0925)	0.0000	1	(0.0540)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(12,200)	1.5965	(19,173.78)	(19,477.09)	0.0000	4.3300	(1,042.74)	0.00	2.3062	(5.6415)	0.0000	1	(3.3354)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(53,600)	1.5965	(85,224.38)	(85,571.49)	0.0000	4.3300	(1,042.74)	0.00	10.2506	(24.7858)	0.0000	1	(14.5352)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(300)	1.5965	(466.65)	(478.94)	0.0000	4.3300	(1,042.74)	0.00	0.0561	(0.1387)	0.0000	1	(0.0826)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,900)	1.5965	(2,881.40)	(3,033.32)	0.0000	4.3300	(1,042.74)	0.00	0.3466	(0.8786)	0.0000	1	(0.5320)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(500)	1.5965	(758.79)	(798.24)	0.0000	4.3300	(1,042.74)	0.00	0.0913	(0.2312)	0.0000	1	(0.1399)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,000)	1.5965	(4,559.79)	(4,789.45)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.3873)	0.0000	1	(0.8388)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(5,000)	1.5965	(8,359.62)	(8,780.66)	0.0000	4.3300	(1,042.74)	0.00	1.0055	(2.5433)	0.0000	1	(1.5378)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(5,400)	1.5965	(8,207.63)	(8,621.01)	0.0000	4.3300	(1,042.74)	0.00	0.9872	(2.4971)	0.0000	1	(1.5099)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(15,300)	1.5965	(23,254.94)	(24,426.19)	0.0000	4.3300	(1,042.74)	0.00	2.7971	(7.0751)	0.0000	1	(4.2780)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,200)	1.5965	(4,863.78)	(5,108.75)	0.0000	4.3300	(1,042.74)	0.00	0.5850	(1.4798)	0.0000	1	(0.8947)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(7,000)	1.5965	(10,639.52)	(11,175.38)	0.0000	4.3300	(1,042.74)	0.00	1.2797	(3.2370)	0.0000	1	(1.9573)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(800)	1.5965	(1,215.94)	(1,277.19)	0.0000	4.3300	(1,042.74)	0.00	0.1463	(0.3699)	0.0000	1	(0.2237)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(200)	1.5965	(303.99)	(319.30)	0.0000	4.3300	(1,042.74)	0.00	0.0366	(0.0925)	0.0000	1	(0.0559)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(900)	1.5965	(1,367.94)	(1,436.83)	0.0000	4.3300	(1,042.74)	0.00	0.1645	(0.4162)	0.0000	1	(0.2516)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,700)	1.5965	(2,583.88)	(2,714.02)	0.0000	4.3300	(1,042.74)	0.00	0.3108	(0.7861)	0.0000	1	(0.4753)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,100)	1.5965	(1,671.92)	(1,756.13)	0.0000	4.3300	(1,042.74)	0.00	0.2011	(0.5087)	0.0000	1	(0.3076)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,800)	1.5965	(5,775.74)	(6,066.64)	0.0000	4.3300	(1,042.74)	0.00	0.6947	(1.7572)	0.0000	1	(1.0625)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(200)	1.5965	(303.99)	(319.30)	0.0000	4.3300	(1,042.74)	0.00	0.0366	(0.0925)	0.0000	1	(0.0559)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(600)	1.5965	(911.96)	(957.89)	0.0000	4.3300	(1,042.74)	0.00	0.1097	(0.2775)	0.0000	1	(0.1678)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(6,400)	1.5965	(9,727.56)	(10,217.49)	0.0000	4.3300	(1,042.74)	0.00	1.1700	(2.9595)	0.0000	1	(1.7895)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(4,200)	1.5965	(6,383.71)	(6,705.23)	0.0000	4.3300	(1,042.74)	0.00	0.7678	(1.9422)	0.0000	1	(1.1744)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(8,000)	1.5965	(12,159.45)	(12,771.86)	0.0000	4.3300	(1,042.74)	0.00	1.4625	(3.6994)	0.0000	1	(2.2369)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(34,552)	1.5965	(52,516.66)	(55,161.68)	0.0000	4.3300	(1,042.74)	0.00	6.3166	(15.9776)	0.0000	1	(9.6610)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(24,948)	1.5965	(37,919.24)	(39,829.06)	0.0000	4.3300	(1,042.74)	0.00	4.5608	(11.5365)	0.0000	1	(6.9757)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(25,300)	1.5965	(38,454.25)	(40,391.02)	0.0000	4.3300	(1,042.74)	0.00	4.6252	(11.6993)	0.0000	1	(7.0741)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,600)	1.5965	(2,431.89)	(2,554.37)	0.0000	4.3300	(1,042.74)	0.00	0.2925	(0.7399)	0.0000	1	(0.4474)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(10,300)	1.5965	(15,655.29)	(16,443.77)	0.0000	4.3300	(1,042.74)	0.00	1.8830	(4.7629)	0.0000	1	(2.8800)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(9,300)	1.5965	(14,135.36)	(14,847.29)	0.0000	4.3300	(1,042.74)	0.00	1.7002	(4.3005)	0.0000	1	(2.6004)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(8,300)	1.5965	(12,615.43)	(13,250.81)	0.0000	4.3300	(1,042.74)	0.00	1.5174	(3.8381)	0.0000	1	(2.3207)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(14,900)	1.5965	(22,646.97)	(23,787.60)	0.0000	4.3300	(1,042.74)	0.00	2.7239	(6.8901)	0.0000	1	(4.1662)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(400)	1.5965	(607.97)	(638.59)	0.0000	4.3300	(1,042.74)	0.00	0.0731	(0.1850)	0.0000	1	(0.1118)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,000)	1.5965	(4,559.79)	(4,789.45)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.3873)	0.0000	1	(0.8388)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(2,900)	1.5965	(4,407.80)	(4,629.80)	0.0000	4.3300	(1,042.74)	0.00	0.5302	(1.3410)	0.0000	1	(0.8109)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(600)	1.5965	(911.96)	(957.89)	0.0000	4.3300	(1,042.74)	0.00	0.1097	(0.2775)	0.0000	1	(0.1678)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,200)	1.5965	(1,823.92)	(1,915.78)	0.0000	4.3300	(1,042.74)	0.00	0.2194	(0.5549)	0.0000	1	(0.3355)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(400)	1.5												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/13/2025	SDB3260123600	0	(3,400)	1.5965	(5,167.77)	(5,428.04)	0.0000	4.3300	(1,042.74)	0.00	0.6216	(1.5722)	0.0000	1	(0.9507)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(2,800)	1.5965	(4,255.81)	(4,470.15)	0.0000	4.3300	(1,042.74)	0.00	0.5119	(1.2948)	0.0000	1	(0.7829)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,000)	1.5965	(4,559.79)	(4,789.45)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.3873)	0.0000	1	(0.8388)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,300)	1.5965	(1,975.91)	(2,075.43)	0.0000	4.3300	(1,042.74)	0.00	0.2377	(0.6011)	0.0000	1	(0.3635)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(700)	1.5965	(1,063.95)	(1,117.54)	0.0000	4.3300	(1,042.74)	0.00	0.1280	(0.3237)	0.0000	1	(0.1957)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,000)	1.5965	(4,559.79)	(4,789.45)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.3873)	0.0000	1	(0.8388)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(2,000)	1.5965	(3,039.86)	(3,192.97)	0.0000	4.3300	(1,042.74)	0.00	0.3656	(0.9248)	0.0000	1	(0.5592)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(3,000)	1.5965	(4,559.79)	(4,789.45)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.3873)	0.0000	1	(0.8388)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(600)	1.5965	(911.96)	(957.89)	0.0000	4.3300	(1,042.74)	0.00	0.1097	(0.2775)	0.0000	1	(0.1678)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(2,400)	1.5965	(3,647.83)	(3,831.56)	0.0000	4.3300	(1,042.74)	0.00	0.4388	(1.1098)	0.0000	1	(0.6711)	02/07/2025
603225.SH	01/13/2025	SDB3260123600	0	(1,000)	1.5965	(1,519.93)	(1,596.48)	0.0000	4.3300	(1,042.74)	0.00	0.1828	(0.4624)	0.0000	1	(0.2796)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(5,500)	1.6248	(8,809.54)	(8,936.26)	0.0000	4.3300	(1,042.74)	0.00	3.1788	(7.7652)	0.0000	3	(4.5864)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(200)	1.6248	(320.10)	(324.95)	0.0000	4.3300	(1,042.74)	0.00	0.1155	(0.2824)	0.0000	3	(0.1669)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(12,200)	1.6248	(19,173.78)	(19,822.26)	0.0000	4.3300	(1,042.74)	0.00	6.9185	(17.2246)	0.0000	3	(10.3060)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(53,600)	1.6248	(85,224.38)	(87,087.94)	0.0000	4.3300	(1,042.74)	0.00	30.7518	(75.6752)	0.0000	3	(44.9234)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(300)	1.6248	(466.65)	(487.43)	0.0000	4.3300	(1,042.74)	0.00	0.1684	(0.4236)	0.0000	3	(0.2552)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,900)	1.6248	(2,881.40)	(3,087.07)	0.0000	4.3300	(1,042.74)	0.00	1.0397	(2.6825)	0.0000	3	(1.6428)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(500)	1.6248	(758.79)	(812.39)	0.0000	4.3300	(1,042.74)	0.00	0.2738	(0.7059)	0.0000	3	(0.4321)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,000)	1.6248	(4,559.79)	(4,874.32)	0.0000	4.3300	(1,042.74)	0.00	1.6453	(4.2356)	0.0000	3	(2.5902)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(5,500)	1.6248	(8,359.62)	(8,936.26)	0.0000	4.3300	(1,042.74)	0.00	3.0164	(7.7652)	0.0000	3	(4.7487)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(5,400)	1.6248	(8,207.63)	(8,773.78)	0.0000	4.3300	(1,042.74)	0.00	2.9616	(7.6240)	0.0000	3	(4.6624)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(15,300)	1.6248	(23,254.94)	(24,859.06)	0.0000	4.3300	(1,042.74)	0.00	8.3912	(21.6013)	0.0000	3	(13.2101)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,200)	1.6248	(4,863.78)	(5,199.28)	0.0000	4.3300	(1,042.74)	0.00	1.7550	(4.5179)	0.0000	3	(2.7629)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(7,000)	1.6248	(10,639.52)	(11,373.43)	0.0000	4.3300	(1,042.74)	0.00	3.8391	(9.8830)	0.0000	3	(6.0439)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(800)	1.6248	(1,215.94)	(1,299.82)	0.0000	4.3300	(1,042.74)	0.00	0.4388	(1.1295)	0.0000	3	(0.6907)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(200)	1.6248	(303.99)	(324.95)	0.0000	4.3300	(1,042.74)	0.00	0.1097	(0.2824)	0.0000	3	(0.1727)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(900)	1.6248	(1,367.94)	(1,462.30)	0.0000	4.3300	(1,042.74)	0.00	0.4936	(1.2707)	0.0000	3	(0.7771)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,700)	1.6248	(2,583.88)	(2,762.12)	0.0000	4.3300	(1,042.74)	0.00	0.9324	(2.4001)	0.0000	3	(1.4678)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,100)	1.6248	(1,671.92)	(1,787.25)	0.0000	4.3300	(1,042.74)	0.00	0.6033	(1.5530)	0.0000	3	(0.9497)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,800)	1.6248	(5,775.74)	(6,174.15)	0.0000	4.3300	(1,042.74)	0.00	2.0841	(5.3650)	0.0000	3	(3.2810)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(200)	1.6248	(303.99)	(324.95)	0.0000	4.3300	(1,042.74)	0.00	0.1097	(0.2824)	0.0000	3	(0.1727)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(600)	1.6248	(911.96)	(974.87)	0.0000	4.3300	(1,042.74)	0.00	0.3291	(0.8471)	0.0000	3	(0.5180)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(6,400)	1.6248	(9,727.56)	(10,398.56)	0.0000	4.3300	(1,042.74)	0.00	3.5100	(9.0358)	0.0000	3	(5.5258)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(4,200)	1.6248	(6,383.71)	(6,824.06)	0.0000	4.3300	(1,042.74)	0.00	2.3035	(5.9298)	0.0000	3	(3.6263)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(8,000)	1.6248	(12,159.45)	(12,998.20)	0.0000	4.3300	(1,042.74)	0.00	4.3875	(11.2948)	0.0000	3	(6.9073)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(34,552)	1.6248	(52,516.66)	(56,139.23)	0.0000	4.3300	(1,042.74)	0.00	18.9498	(48.7822)	0.0000	3	(29.8325)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(24,948)	1.6248	(37,919.24)	(40,534.89)	0.0000	4.3300	(1,042.74)	0.00	13.6825	(35.2228)	0.0000	3	(21.5403)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(25,300)	1.6248	(38,454.25)	(41,106.81)	0.0000	4.3300	(1,042.74)	0.00	13.8756	(35.7198)	0.0000	3	(21.8442)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,600)	1.6248	(2,431.89)	(2,599.64)	0.0000	4.3300	(1,042.74)	0.00	0.8775	(2.2590)	0.0000	3	(1.3815)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(10,300)	1.6248	(15,655.29)	(16,735.18)	0.0000	4.3300	(1,042.74)	0.00	5.6490	(14.5421)	0.0000	3	(8.8931)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(9,300)	1.6248	(14,135.36)	(15,110.41)	0.0000	4.3300	(1,042.74)	0.00	5.1005	(13.1302)	0.0000	3	(8.0297)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(8,300)	1.6248	(12,615.43)	(13,485.63)	0.0000	4.3300	(1,042.74)	0.00	4.5521	(11.7184)	0.0000	3	(7.1663)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(14,900)	1.6248	(22,646.97)	(24,209.15)	0.0000	4.3300	(1,042.74)	0.00	8.1718	(21.0366)	0.0000	3	(12.8648)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(400)	1.6248	(607.97)	(649.91)	0.0000	4.3300	(1,042.74)	0.00	0.2194	(0.5647)	0.0000	3	(0.3454)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,000)	1.6248	(4,559.79)	(4,874.32)	0.0000	4.3300	(1,042.74)	0.00	1.6453	(4.2356)	0.0000	3	(2.5902)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(2,900)	1.6248	(4,407.80)	(4,711.85)	0.0000	4.3300	(1,042.74)	0.00	1.5905	(4.0944)	0.0000	3	(2.5039)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(600)	1.6248	(911.96)	(974.87)	0.0000	4.3300	(1,042.74)	0.00	0.3291	(0.8471)	0.0000	3	(0.5180)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,200)	1.6248	(1,823.92)	(1,949.73)	0.0000	4.3300	(1,042.74)	0.00	0.6581	(1.6942)	0.0000	3	(1.0361)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(400)	1.6248	(607.97)	(649.91)	0.0000	4.3300	(1,042.74)	0.00	0.2194	(0.5647)	0.0000	3	(0.3454)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,400)	1.6248	(5,167.77)	(5,524.24)	0.0000	4.3300	(1,042.74)	0.00	1.8647	(4.8003)	0.0000	3	(2.9356)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(2,800)	1.6248	(4,255.81)	(4,549.37)	0.0000	4.3300	(1,042.74)	0.00	1.5356	(3.9532)	0.0000	3	(2.4175)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,000)	1.6248	(4,559.79)	(4,874.32)	0.0000	4.3300	(1,042.74)	0.00	1.6453	(4.2356)	0.0000	3	(2.5902)	02/07/2025
603225.SH	01/10/2025	SDB3260123600</															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/10/2025	SDB3260123600	0	(700)	1.6248	(1,063.95)	(1,137.34)	0.0000	4.3300	(1,042.74)	0.00	0.3839	(0.9883)	0.0000	3	(0.6044)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,000)	1.6248	(4,559.79)	(4,874.32)	0.0000	4.3300	(1,042.74)	0.00	1.6453	(4.2356)	0.0000	3	(2.5902)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(2,000)	1.6248	(3,039.86)	(3,249.55)	0.0000	4.3300	(1,042.74)	0.00	1.0969	(2.8237)	0.0000	3	(1.7268)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(3,000)	1.6248	(4,559.79)	(4,874.32)	0.0000	4.3300	(1,042.74)	0.00	1.6453	(4.2356)	0.0000	3	(2.5902)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(600)	1.6248	(911.96)	(974.87)	0.0000	4.3300	(1,042.74)	0.00	0.3291	(0.8471)	0.0000	3	(0.5180)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(2,400)	1.6248	(3,647.83)	(3,899.46)	0.0000	4.3300	(1,042.74)	0.00	1.3163	(3.3884)	0.0000	3	(2.0722)	02/07/2025
603225.SH	01/10/2025	SDB3260123600	0	(1,000)	1.6248	(1,519.93)	(1,624.78)	0.0000	4.3300	(1,042.74)	0.00	0.5484	(1.4119)	0.0000	3	(0.8634)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(12,200)	1.5808	(19,173.78)	(19,285.85)	0.0000	4.3300	(1,034.44)	0.00	2.3062	(5.5417)	0.0000	1	(3.2355)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(53,600)	1.5808	(85,224.38)	(84,731.26)	0.0000	4.3300	(1,034.44)	0.00	10.2506	(24.3470)	0.0000	1	(14.0964)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(300)	1.5808	(466.65)	(474.24)	0.0000	4.3300	(1,034.44)	0.00	0.0561	(0.1363)	0.0000	1	(0.0801)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,900)	1.5808	(2,881.40)	(3,003.53)	0.0000	4.3300	(1,034.44)	0.00	0.3466	(0.8630)	0.0000	1	(0.5165)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(500)	1.5808	(758.79)	(790.40)	0.0000	4.3300	(1,034.44)	0.00	0.0913	(0.2271)	0.0000	1	(0.1359)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,000)	1.5808	(4,559.79)	(4,742.42)	0.0000	4.3300	(1,034.44)	0.00	0.5484	(1.3627)	0.0000	1	(0.8143)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(5,500)	1.5808	(8,359.62)	(8,694.44)	0.0000	4.3300	(1,034.44)	0.00	1.0055	(2.4983)	0.0000	1	(1.4928)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(5,400)	1.5808	(8,207.63)	(8,536.36)	0.0000	4.3300	(1,034.44)	0.00	0.9872	(2.4529)	0.0000	1	(1.4657)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(15,300)	1.5808	(23,254.94)	(24,186.35)	0.0000	4.3300	(1,034.44)	0.00	2.7971	(6.9498)	0.0000	1	(4.1527)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,200)	1.5808	(4,863.78)	(5,058.58)	0.0000	4.3300	(1,034.44)	0.00	0.5850	(1.4536)	0.0000	1	(0.8685)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(7,000)	1.5808	(10,639.52)	(11,065.65)	0.0000	4.3300	(1,034.44)	0.00	1.2797	(3.1796)	0.0000	1	(1.8999)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(800)	1.5808	(1,215.94)	(1,264.65)	0.0000	4.3300	(1,034.44)	0.00	0.1463	(0.3634)	0.0000	1	(0.2171)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(200)	1.5808	(303.99)	(316.16)	0.0000	4.3300	(1,034.44)	0.00	0.0366	(0.0908)	0.0000	1	(0.0543)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(900)	1.5808	(1,367.94)	(1,422.73)	0.0000	4.3300	(1,034.44)	0.00	0.1645	(0.4088)	0.0000	1	(0.2443)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,700)	1.5808	(2,583.88)	(2,687.37)	0.0000	4.3300	(1,034.44)	0.00	0.3108	(0.7722)	0.0000	1	(0.4614)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,100)	1.5808	(1,671.92)	(1,738.89)	0.0000	4.3300	(1,034.44)	0.00	0.2011	(0.4997)	0.0000	1	(0.2986)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,800)	1.5808	(5,775.74)	(6,007.07)	0.0000	4.3300	(1,034.44)	0.00	0.6947	(1.7261)	0.0000	1	(1.0314)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(200)	1.5808	(303.99)	(316.16)	0.0000	4.3300	(1,034.44)	0.00	0.0366	(0.0908)	0.0000	1	(0.0543)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(600)	1.5808	(911.96)	(948.48)	0.0000	4.3300	(1,034.44)	0.00	0.1097	(0.2725)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(6,400)	1.5808	(9,727.56)	(10,117.16)	0.0000	4.3300	(1,034.44)	0.00	1.1700	(2.9071)	0.0000	1	(1.7371)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(4,200)	1.5808	(6,383.71)	(6,639.39)	0.0000	4.3300	(1,034.44)	0.00	0.7678	(1.9078)	0.0000	1	(1.1400)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(8,000)	1.5808	(12,159.45)	(12,646.46)	0.0000	4.3300	(1,034.44)	0.00	1.4625	(3.6339)	0.0000	1	(2.1714)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(34,552)	1.5808	(52,516.66)	(54,620.04)	0.0000	4.3300	(1,034.44)	0.00	6.3166	(15.6947)	0.0000	1	(9.3781)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(24,948)	1.5808	(37,919.24)	(39,437.97)	0.0000	4.3300	(1,034.44)	0.00	4.5608	(11.3323)	0.0000	1	(6.7714)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(25,300)	1.5808	(38,454.25)	(39,994.42)	0.0000	4.3300	(1,034.44)	0.00	4.6252	(11.4921)	0.0000	1	(6.8669)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,600)	1.5808	(2,431.89)	(2,529.29)	0.0000	4.3300	(1,034.44)	0.00	0.2925	(0.7268)	0.0000	1	(0.4343)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(10,300)	1.5808	(15,655.29)	(16,282.31)	0.0000	4.3300	(1,034.44)	0.00	1.8830	(4.6786)	0.0000	1	(2.7956)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(9,300)	1.5808	(14,135.36)	(14,701.51)	0.0000	4.3300	(1,034.44)	0.00	1.7002	(4.2244)	0.0000	1	(2.5242)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(8,300)	1.5808	(12,615.43)	(13,120.70)	0.0000	4.3300	(1,034.44)	0.00	1.5174	(3.7701)	0.0000	1	(2.2528)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(14,900)	1.5808	(22,646.97)	(23,554.02)	0.0000	4.3300	(1,034.44)	0.00	2.7239	(6.7681)	0.0000	1	(4.0442)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(400)	1.5808	(607.97)	(632.32)	0.0000	4.3300	(1,034.44)	0.00	0.0731	(0.1817)	0.0000	1	(0.1086)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,000)	1.5808	(4,559.79)	(4,742.42)	0.0000	4.3300	(1,034.44)	0.00	0.5484	(1.3627)	0.0000	1	(0.8143)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(2,900)	1.5808	(4,407.80)	(4,584.34)	0.0000	4.3300	(1,034.44)	0.00	0.5302	(1.3173)	0.0000	1	(0.7871)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(600)	1.5808	(911.96)	(948.48)	0.0000	4.3300	(1,034.44)	0.00	0.1097	(0.2725)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,200)	1.5808	(1,823.92)	(1,896.97)	0.0000	4.3300	(1,034.44)	0.00	0.2194	(0.5451)	0.0000	1	(0.3257)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(400)	1.5808	(607.97)	(632.32)	0.0000	4.3300	(1,034.44)	0.00	0.0731	(0.1817)	0.0000	1	(0.1086)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,400)	1.5808	(5,167.77)	(5,374.74)	0.0000	4.3300	(1,034.44)	0.00	0.6216	(1.5444)	0.0000	1	(0.9228)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(2,800)	1.5808	(4,255.81)	(4,426.26)	0.0000	4.3300	(1,034.44)	0.00	0.5119	(1.2719)	0.0000	1	(0.7600)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,000)	1.5808	(4,559.79)	(4,742.42)	0.0000	4.3300	(1,034.44)	0.00	0.5484	(1.3627)	0.0000	1	(0.8143)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(1,300)	1.5808	(1,975.91)	(2,055.05)	0.0000	4.3300	(1,034.44)	0.00	0.2377	(0.5905)	0.0000	1	(0.3528)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(700)	1.5808	(1,063.95)	(1,106.56)	0.0000	4.3300	(1,034.44)	0.00	0.1280	(0.3180)	0.0000	1	(0.1900)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,000)	1.5808	(4,559.79)	(4,742.42)	0.0000	4.3300	(1,034.44)	0.00	0.5484	(1.3627)	0.0000	1	(0.8143)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(2,000)	1.5808	(3,039.86)	(3,161.61)	0.0000	4.3300	(1,034.44)	0.00	0.3656	(0.9085)	0.0000	1	(0.5428)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(3,000)	1.5808	(4,559.79)	(4,742.42)	0.0000	4.3300	(1,034.44)	0.00	0.5484	(1.3627)	0.0000	1	(0.8143)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(600)	1.5808	(911.96)	(948.48)	0.0000	4.3300	(1,034.44)	0.00	0.1097	(0.2725)	0.0000	1	(0.1629)	02/07/2025
603225.SH	01/09/2025	SDB3260123600	0	(2,400)	1.5808	(3,647.83)	(3,793.94)										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/09/2025	SDB3260123600	0	(1,000)	1.5808	(1,519.93)	(1,580.81)	0.0000	4.3300	(1,034.44)	0.00	0.1828	(0.4542)	0.0000	1	(0.2714)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(300)	1.5813	(466.65)	(474.38)	0.0000	4.3300	(923.14)	0.00	0.0561	(0.1216)	0.0000	1	(0.0655)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,900)	1.5813	(2,881.40)	(3,004.38)	0.0000	4.3300	(923.14)	0.00	0.3466	(0.7704)	0.0000	1	(0.4238)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(500)	1.5813	(758.79)	(790.63)	0.0000	4.3300	(923.14)	0.00	0.0913	(0.2027)	0.0000	1	(0.1115)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,000)	1.5813	(4,559.79)	(4,743.76)	0.0000	4.3300	(923.14)	0.00	0.5484	(1.2164)	0.0000	1	(0.6680)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(5,500)	1.5813	(8,359.62)	(8,696.90)	0.0000	4.3300	(923.14)	0.00	1.0055	(2.2301)	0.0000	1	(1.2246)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(5,400)	1.5813	(8,207.63)	(8,538.77)	0.0000	4.3300	(923.14)	0.00	0.9872	(2.1896)	0.0000	1	(1.2024)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(15,300)	1.5813	(23,254.94)	(24,193.19)	0.0000	4.3300	(923.14)	0.00	2.7971	(6.2038)	0.0000	1	(3.4067)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,200)	1.5813	(4,863.78)	(5,060.01)	0.0000	4.3300	(923.14)	0.00	0.5850	(1.2975)	0.0000	1	(0.7125)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(7,000)	1.5813	(10,639.52)	(11,068.78)	0.0000	4.3300	(923.14)	0.00	1.2797	(2.8383)	0.0000	1	(1.5586)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(800)	1.5813	(1,215.94)	(1,265.00)	0.0000	4.3300	(923.14)	0.00	0.1463	(0.3244)	0.0000	1	(0.1781)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(200)	1.5813	(303.99)	(316.25)	0.0000	4.3300	(923.14)	0.00	0.0366	(0.0811)	0.0000	1	(0.0445)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(900)	1.5813	(1,367.94)	(1,423.13)	0.0000	4.3300	(923.14)	0.00	0.1645	(0.3649)	0.0000	1	(0.2004)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,700)	1.5813	(2,583.88)	(2,688.13)	0.0000	4.3300	(923.14)	0.00	0.3108	(0.6893)	0.0000	1	(0.3785)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,100)	1.5813	(1,671.92)	(1,739.38)	0.0000	4.3300	(923.14)	0.00	0.2011	(0.4460)	0.0000	1	(0.2449)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,800)	1.5813	(5,775.74)	(6,008.77)	0.0000	4.3300	(923.14)	0.00	0.6947	(1.5408)	0.0000	1	(0.8461)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(200)	1.5813	(303.99)	(316.25)	0.0000	4.3300	(923.14)	0.00	0.0366	(0.0811)	0.0000	1	(0.0445)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(600)	1.5813	(911.96)	(948.75)	0.0000	4.3300	(923.14)	0.00	0.1097	(0.2433)	0.0000	1	(0.1336)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(6,400)	1.5813	(9,727.56)	(10,120.03)	0.0000	4.3300	(923.14)	0.00	1.1700	(2.5950)	0.0000	1	(1.4250)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(4,200)	1.5813	(6,383.71)	(6,641.27)	0.0000	4.3300	(923.14)	0.00	0.7678	(1.7030)	0.0000	1	(0.9352)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(8,000)	1.5813	(12,159.45)	(12,650.03)	0.0000	4.3300	(923.14)	0.00	1.4625	(3.2438)	0.0000	1	(1.7813)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(34,552)	1.5813	(52,516.66)	(54,635.49)	0.0000	4.3300	(923.14)	0.00	6.3166	(14.0100)	0.0000	1	(7.6934)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(24,948)	1.5813	(37,919.24)	(39,449.12)	0.0000	4.3300	(923.14)	0.00	4.5608	(10.1158)	0.0000	1	(5.5550)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(25,300)	1.5813	(38,454.25)	(40,005.73)	0.0000	4.3300	(923.14)	0.00	4.6252	(10.2586)	0.0000	1	(5.6334)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,600)	1.5813	(2,431.89)	(2,530.01)	0.0000	4.3300	(923.14)	0.00	0.2925	(0.6488)	0.0000	1	(0.3563)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(10,300)	1.5813	(15,655.29)	(16,286.92)	0.0000	4.3300	(923.14)	0.00	1.8830	(4.1764)	0.0000	1	(2.2934)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(9,300)	1.5813	(14,135.36)	(14,705.66)	0.0000	4.3300	(923.14)	0.00	1.7002	(3.7709)	0.0000	1	(2.0708)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(8,300)	1.5813	(12,615.43)	(13,124.41)	0.0000	4.3300	(923.14)	0.00	1.5174	(3.3655)	0.0000	1	(1.8481)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(14,900)	1.5813	(22,646.97)	(23,560.68)	0.0000	4.3300	(923.14)	0.00	2.7239	(6.0416)	0.0000	1	(3.3177)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(400)	1.5813	(607.97)	(632.50)	0.0000	4.3300	(923.14)	0.00	0.0731	(0.1622)	0.0000	1	(0.0891)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,000)	1.5813	(4,559.79)	(4,743.76)	0.0000	4.3300	(923.14)	0.00	0.5484	(1.2164)	0.0000	1	(0.6680)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(2,900)	1.5813	(4,407.80)	(4,585.64)	0.0000	4.3300	(923.14)	0.00	0.5302	(1.1759)	0.0000	1	(0.6457)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(600)	1.5813	(911.96)	(948.75)	0.0000	4.3300	(923.14)	0.00	0.1097	(0.2433)	0.0000	1	(0.1336)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,200)	1.5813	(1,823.92)	(1,897.50)	0.0000	4.3300	(923.14)	0.00	0.2194	(0.4866)	0.0000	1	(0.2672)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(400)	1.5813	(607.97)	(632.50)	0.0000	4.3300	(923.14)	0.00	0.0731	(0.1622)	0.0000	1	(0.0891)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,400)	1.5813	(5,167.77)	(5,376.26)	0.0000	4.3300	(923.14)	0.00	0.6216	(1.3786)	0.0000	1	(0.7571)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(2,800)	1.5813	(4,255.81)	(4,427.51)	0.0000	4.3300	(923.14)	0.00	0.5119	(1.1353)	0.0000	1	(0.6235)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,000)	1.5813	(4,559.79)	(4,743.76)	0.0000	4.3300	(923.14)	0.00	0.5484	(1.2164)	0.0000	1	(0.6680)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,300)	1.5813	(1,975.91)	(2,055.63)	0.0000	4.3300	(923.14)	0.00	0.2377	(0.5271)	0.0000	1	(0.2895)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(700)	1.5813	(1,063.95)	(1,106.88)	0.0000	4.3300	(923.14)	0.00	0.1280	(0.2838)	0.0000	1	(0.1559)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,000)	1.5813	(4,559.79)	(4,743.76)	0.0000	4.3300	(923.14)	0.00	0.5484	(1.2164)	0.0000	1	(0.6680)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(2,000)	1.5813	(3,039.86)	(3,162.51)	0.0000	4.3300	(923.14)	0.00	0.3656	(0.8110)	0.0000	1	(0.4453)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(3,000)	1.5813	(4,559.79)	(4,743.76)	0.0000	4.3300	(923.14)	0.00	0.5484	(1.2164)	0.0000	1	(0.6680)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(600)	1.5813	(911.96)	(948.75)	0.0000	4.3300	(923.14)	0.00	0.1097	(0.2433)	0.0000	1	(0.1336)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(2,400)	1.5813	(3,647.83)	(3,795.01)	0.0000	4.3300	(923.14)	0.00	0.4388	(0.9731)	0.0000	1	(0.5344)	02/07/2025
603225.SH	01/08/2025	SDB3260123600	0	(1,000)	1.5813	(1,519.93)	(1,581.25)	0.0000	4.3300	(923.14)	0.00	0.1828	(0.4055)	0.0000	1	(0.2227)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,900)	1.5004	(2,881.40)	(2,850.68)	0.0000	4.3300	(922.48)	0.00	0.3466	(0.7305)	0.0000	1	(0.3839)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(500)	1.5004	(758.79)	(750.18)	0.0000	4.3300	(922.48)	0.00	0.0913	(0.1922)	0.0000	1	(0.1010)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,000)	1.5004	(4,559.79)	(4,501.08)	0.0000	4.3300	(922.48)	0.00	0.5484	(1.1534)	0.0000	1	(0.6049)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(5,500)	1.5004	(8,359.62)	(8,251.97)	0.0000	4.3300	(922.48)	0.00	1.0055	(2.1145)	0.0000	1	(1.1091)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(5,400)	1.5004	(8,207.63)	(8,101.94)	0.0000	4.3300	(922.48)	0.00	0.9872	(2.0761)	0.0000	1	(1.0889)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(15,300)	1.5004	(23,254.94)	(22,955.49)	0.0000	4.3300	(922.48)	0.00	2.7971	(5.8822)	0.0000	1	(3.0852)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,200)	1.5004	(4,863.78)	(4,801.15)	0.0000	4.3300	(922.48)	0.00	0.5850	(1.2303)	0.0000	1	(0.6453)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/07/2025	SDB3260123600	0	(7,000)	1.5004	(10,639.52)	(10,502.51)	0.0000	4.3300	(922.48)	0.00	1.2797	(2.6912)	0.0000	1	(1.4115)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(800)	1.5004	(1,215.94)	(1,200.29)	0.0000	4.3300	(922.48)	0.00	0.1463	(0.3076)	0.0000	1	(0.1613)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(200)	1.5004	(303.99)	(300.07)	0.0000	4.3300	(922.48)	0.00	0.0366	(0.0769)	0.0000	1	(0.0403)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(900)	1.5004	(1,367.94)	(1,350.32)	0.0000	4.3300	(922.48)	0.00	0.1645	(0.3460)	0.0000	1	(0.1815)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,700)	1.5004	(2,583.88)	(2,550.61)	0.0000	4.3300	(922.48)	0.00	0.3108	(0.6536)	0.0000	1	(0.3428)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,100)	1.5004	(1,671.92)	(1,650.39)	0.0000	4.3300	(922.48)	0.00	0.2011	(0.4229)	0.0000	1	(0.2218)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,800)	1.5004	(5,775.74)	(5,701.36)	0.0000	4.3300	(922.48)	0.00	0.6947	(1.4610)	0.0000	1	(0.7663)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(200)	1.5004	(303.99)	(300.07)	0.0000	4.3300	(922.48)	0.00	0.0366	(0.0769)	0.0000	1	(0.0403)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(600)	1.5004	(911.96)	(900.22)	0.0000	4.3300	(922.48)	0.00	0.1097	(0.2307)	0.0000	1	(0.1210)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(6,400)	1.5004	(9,727.56)	(9,602.30)	0.0000	4.3300	(922.48)	0.00	1.1700	(2.4605)	0.0000	1	(1.2905)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(4,200)	1.5004	(6,383.71)	(6,301.51)	0.0000	4.3300	(922.48)	0.00	0.7678	(1.6147)	0.0000	1	(0.8469)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(8,000)	1.5004	(12,159.45)	(12,002.87)	0.0000	4.3300	(922.48)	0.00	1.4625	(3.0757)	0.0000	1	(1.6132)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(34,552)	1.5004	(52,516.66)	(51,840.40)	0.0000	4.3300	(922.48)	0.00	6.3166	(13.2839)	0.0000	1	(6.9673)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(24,948)	1.5004	(37,919.24)	(37,430.96)	0.0000	4.3300	(922.48)	0.00	4.5608	(9.5915)	0.0000	1	(5.0307)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(25,300)	1.5004	(38,454.25)	(37,959.08)	0.0000	4.3300	(922.48)	0.00	4.6252	(9.7269)	0.0000	1	(5.1017)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,600)	1.5004	(2,431.89)	(2,400.57)	0.0000	4.3300	(922.48)	0.00	0.2925	(0.6151)	0.0000	1	(0.3226)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(10,300)	1.5004	(15,655.29)	(15,453.70)	0.0000	4.3300	(922.48)	0.00	1.8830	(3.9599)	0.0000	1	(2.0770)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(9,300)	1.5004	(14,135.36)	(13,953.34)	0.0000	4.3300	(922.48)	0.00	1.7002	(3.5755)	0.0000	1	(1.8753)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(8,300)	1.5004	(12,615.43)	(12,452.98)	0.0000	4.3300	(922.48)	0.00	1.5174	(3.1910)	0.0000	1	(1.6737)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(14,900)	1.5004	(22,646.97)	(22,355.35)	0.0000	4.3300	(922.48)	0.00	2.7239	(5.7285)	0.0000	1	(3.0045)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(400)	1.5004	(607.97)	(600.14)	0.0000	4.3300	(922.48)	0.00	0.0731	(0.1538)	0.0000	1	(0.0807)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,000)	1.5004	(4,559.79)	(4,501.08)	0.0000	4.3300	(922.48)	0.00	0.5484	(1.1534)	0.0000	1	(0.6049)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(2,900)	1.5004	(4,407.80)	(4,351.04)	0.0000	4.3300	(922.48)	0.00	0.5302	(1.1149)	0.0000	1	(0.5848)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(600)	1.5004	(911.96)	(900.22)	0.0000	4.3300	(922.48)	0.00	0.1097	(0.2307)	0.0000	1	(0.1210)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,200)	1.5004	(1,823.92)	(1,800.43)	0.0000	4.3300	(922.48)	0.00	0.2194	(0.4614)	0.0000	1	(0.2420)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(400)	1.5004	(607.97)	(600.14)	0.0000	4.3300	(922.48)	0.00	0.0731	(0.1538)	0.0000	1	(0.0807)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,400)	1.5004	(5,167.77)	(5,101.22)	0.0000	4.3300	(922.48)	0.00	0.6216	(1.3072)	0.0000	1	(0.6856)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(2,800)	1.5004	(4,255.81)	(4,201.01)	0.0000	4.3300	(922.48)	0.00	0.5119	(1.0765)	0.0000	1	(0.5646)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,000)	1.5004	(4,559.79)	(4,501.08)	0.0000	4.3300	(922.48)	0.00	0.5484	(1.1534)	0.0000	1	(0.6049)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,300)	1.5004	(1,975.91)	(1,950.47)	0.0000	4.3300	(922.48)	0.00	0.2377	(0.4998)	0.0000	1	(0.2621)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(700)	1.5004	(1,063.95)	(1,050.25)	0.0000	4.3300	(922.48)	0.00	0.1280	(0.2691)	0.0000	1	(0.1412)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,000)	1.5004	(4,559.79)	(4,501.08)	0.0000	4.3300	(922.48)	0.00	0.5484	(1.1534)	0.0000	1	(0.6049)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(2,000)	1.5004	(3,039.86)	(3,000.72)	0.0000	4.3300	(922.48)	0.00	0.3656	(0.7689)	0.0000	1	(0.4033)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(3,000)	1.5004	(4,559.79)	(4,501.08)	0.0000	4.3300	(922.48)	0.00	0.5484	(1.1534)	0.0000	1	(0.6049)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(600)	1.5004	(911.96)	(900.22)	0.0000	4.3300	(922.48)	0.00	0.1097	(0.2307)	0.0000	1	(0.1210)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(2,400)	1.5004	(3,647.83)	(3,600.86)	0.0000	4.3300	(922.48)	0.00	0.4388	(0.9227)	0.0000	1	(0.4840)	02/07/2025
603225.SH	01/07/2025	SDB3260123600	0	(1,000)	1.5004	(1,519.93)	(1,500.36)	0.0000	4.3300	(922.48)	0.00	0.1828	(0.3845)	0.0000	1	(0.2016)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,000)	1.5199	(4,559.79)	(4,559.79)	0.0000	4.3300	(917.20)	0.00	0.5484	(1.1617)	0.0000	1	(0.6133)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(5,500)	1.5199	(8,359.62)	(8,359.62)	0.0000	4.3300	(917.20)	0.00	1.0055	(2.1298)	0.0000	1	(1.1244)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(5,400)	1.5199	(8,207.63)	(8,207.63)	0.0000	4.3300	(917.20)	0.00	0.9872	(2.0911)	0.0000	1	(1.1039)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(15,300)	1.5199	(23,254.94)	(23,254.94)	0.0000	4.3300	(917.20)	0.00	2.7971	(5.9248)	0.0000	1	(3.1278)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,200)	1.5199	(4,863.78)	(4,863.78)	0.0000	4.3300	(917.20)	0.00	0.5850	(1.2392)	0.0000	1	(0.6542)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(7,000)	1.5199	(10,639.52)	(10,639.52)	0.0000	4.3300	(917.20)	0.00	1.2797	(2.7107)	0.0000	1	(1.4310)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(800)	1.5199	(1,215.94)	(1,215.94)	0.0000	4.3300	(917.20)	0.00	0.1463	(0.3098)	0.0000	1	(0.1635)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(200)	1.5199	(303.99)	(303.99)	0.0000	4.3300	(917.20)	0.00	0.0366	(0.0774)	0.0000	1	(0.0409)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(900)	1.5199	(1,367.94)	(1,367.94)	0.0000	4.3300	(917.20)	0.00	0.1645	(0.3485)	0.0000	1	(0.1840)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,700)	1.5199	(2,583.88)	(2,583.88)	0.0000	4.3300	(917.20)	0.00	0.3108	(0.6583)	0.0000	1	(0.3475)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,100)	1.5199	(1,671.92)	(1,671.92)	0.0000	4.3300	(917.20)	0.00	0.2011	(0.4260)	0.0000	1	(0.2249)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,800)	1.5199	(5,775.74)	(5,775.74)	0.0000	4.3300	(917.20)	0.00	0.6947	(1.4715)	0.0000	1	(0.7768)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(200)	1.5199	(303.99)	(303.99)	0.0000	4.3300	(917.20)	0.00	0.0366	(0.0774)	0.0000	1	(0.0409)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(600)	1.5199	(911.96)	(911.96)	0.0000	4.3300	(917.20)	0.00	0.1097	(0.2323)	0.0000	1	(0.1227)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(6,400)	1.5199	(9,727.56)	(9,727.56)	0.0000	4.3300	(917.20)	0.00	1.1700	(2.4784)	0.0000	1	(1.3084)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(4,200)	1.5199	(6,383.71)	(6,383.71)	0.0000	4.3300	(917.20)	0.00	0.7678	(1.6264)	0.0000	1	(0.8586)	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603225.SH	01/06/2025	SDB3260123600	0	(8,000)	1.5199	(12,159.45)	(12,159.45)	0.0000	4.3300	(917.20)	0.00	1.4625	(3.0980)	0.0000	1	(1.6354)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(34,552)	1.5199	(52,516.66)	(52,516.66)	0.0000	4.3300	(917.20)	0.00	6.3166	(13.3801)	0.0000	1	(7.0635)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(24,948)	1.5199	(37,919.24)	(37,919.24)	0.0000	4.3300	(917.20)	0.00	4.5608	(9.6610)	0.0000	1	(5.1001)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(25,300)	1.5199	(38,454.25)	(38,454.25)	0.0000	4.3300	(917.20)	0.00	4.6252	(9.7973)	0.0000	1	(5.1721)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,600)	1.5199	(2,431.89)	(2,431.89)	0.0000	4.3300	(917.20)	0.00	0.2925	(0.6196)	0.0000	1	(0.3271)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(10,300)	1.5199	(15,655.29)	(15,655.29)	0.0000	4.3300	(917.20)	0.00	1.8830	(3.9886)	0.0000	1	(2.1056)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(9,300)	1.5199	(14,135.36)	(14,135.36)	0.0000	4.3300	(917.20)	0.00	1.7002	(3.6014)	0.0000	1	(1.9012)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(8,300)	1.5199	(12,615.43)	(12,615.43)	0.0000	4.3300	(917.20)	0.00	1.5174	(3.2141)	0.0000	1	(1.6968)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(14,900)	1.5199	(22,646.97)	(22,646.97)	0.0000	4.3300	(917.20)	0.00	2.7239	(5.7699)	0.0000	1	(3.0460)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(400)	1.5199	(607.97)	(607.97)	0.0000	4.3300	(917.20)	0.00	0.0731	(0.1549)	0.0000	1	(0.0818)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,000)	1.5199	(4,559.79)	(4,559.79)	0.0000	4.3300	(917.20)	0.00	0.5484	(1.1617)	0.0000	1	(0.6133)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(2,900)	1.5199	(4,407.80)	(4,407.80)	0.0000	4.3300	(917.20)	0.00	0.5302	(1.1230)	0.0000	1	(0.5928)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(600)	1.5199	(911.96)	(911.96)	0.0000	4.3300	(917.20)	0.00	0.1097	(0.2323)	0.0000	1	(0.1227)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,200)	1.5199	(1,823.92)	(1,823.92)	0.0000	4.3300	(917.20)	0.00	0.2194	(0.4647)	0.0000	1	(0.2453)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(400)	1.5199	(607.97)	(607.97)	0.0000	4.3300	(917.20)	0.00	0.0731	(0.1549)	0.0000	1	(0.0818)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,400)	1.5199	(5,167.77)	(5,167.77)	0.0000	4.3300	(917.20)	0.00	0.6216	(1.3166)	0.0000	1	(0.8951)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(2,800)	1.5199	(4,255.81)	(4,255.81)	0.0000	4.3300	(917.20)	0.00	0.5119	(1.0843)	0.0000	1	(0.5724)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,000)	1.5199	(4,559.79)	(4,559.79)	0.0000	4.3300	(917.20)	0.00	0.5484	(1.1617)	0.0000	1	(0.6133)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,300)	1.5199	(1,975.91)	(1,975.91)	0.0000	4.3300	(917.20)	0.00	0.2377	(0.5034)	0.0000	1	(0.2658)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(700)	1.5199	(1,063.95)	(1,063.95)	0.0000	4.3300	(917.20)	0.00	0.1280	(0.2711)	0.0000	1	(0.1431)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,000)	1.5199	(4,559.79)	(4,559.79)	0.0000	4.3300	(917.20)	0.00	0.5484	(1.1617)	0.0000	1	(0.6133)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(2,000)	1.5199	(3,039.86)	(3,039.86)	0.0000	4.3300	(917.20)	0.00	0.3656	(0.7745)	0.0000	1	(0.4089)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(3,000)	1.5199	(4,559.79)	(4,559.79)	0.0000	4.3300	(917.20)	0.00	0.5484	(1.1617)	0.0000	1	(0.6133)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(600)	1.5199	(911.96)	(911.96)	0.0000	4.3300	(917.20)	0.00	0.1097	(0.2323)	0.0000	1	(0.1227)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(2,400)	1.5199	(3,647.83)	(3,647.83)	0.0000	4.3300	(917.20)	0.00	0.4388	(0.9294)	0.0000	1	(0.4906)	02/07/2025
603225.SH	01/06/2025	SDB3260123600	0	(1,000)	1.5199	(1,519.93)	(1,519.93)	0.0000	4.3300	(917.20)	0.00	0.1828	(0.3872)	0.0000	1	(0.2044)	02/07/2025
TOTAL XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												609.5475	(1,467.9166)	0.0000		(858.3692)	
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600581.SH	01/17/2025	SDB3264649848	0	(7,800)	0.3988	(3,034.33)	(3,110.80)	0.0000	4.3300	(1,761.69)	0.00	0.3650	(1.5223)	0.0000	1	(1.1573)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(4,200)	0.3988	(1,646.09)	(1,675.05)	0.0000	4.3300	(1,761.69)	0.00	0.1980	(0.8197)	0.0000	1	(0.6217)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(300)	0.3988	(117.79)	(119.65)	0.0000	4.3300	(1,761.69)	0.00	0.0142	(0.0586)	0.0000	1	(0.0444)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(2,200)	0.3988	(865.77)	(877.41)	0.0000	4.3300	(1,761.69)	0.00	0.1041	(0.4294)	0.0000	1	(0.3252)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(600)	0.3988	(238.65)	(239.29)	0.0000	4.3300	(1,761.69)	0.00	0.0287	(0.1171)	0.0000	1	(0.0884)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(1,500)	0.3988	(595.21)	(598.23)	0.0000	4.3300	(1,761.69)	0.00	0.0716	(0.2928)	0.0000	1	(0.2212)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(200)	0.3988	(82.75)	(79.76)	0.0000	4.3300	(1,761.69)	0.00	0.0100	(0.0390)	0.0000	1	(0.0291)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(400)	0.3988	(165.58)	(159.53)	0.0000	4.3300	(1,761.69)	0.00	0.0199	(0.0781)	0.0000	1	(0.0582)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(3,200)	0.3988	(1,341.58)	(1,276.23)	0.0000	4.3300	(1,761.69)	0.00	0.1614	(0.6245)	0.0000	1	(0.4632)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(2,100)	0.3988	(880.41)	(837.52)	0.0000	4.3300	(1,761.69)	0.00	0.1059	(0.4099)	0.0000	1	(0.3040)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(6,400)	0.3988	(2,683.16)	(2,552.45)	0.0000	4.3300	(1,761.69)	0.00	0.3227	(1.2491)	0.0000	1	(0.9263)	02/07/2025
600581.SH	01/17/2025	SDB3264649848	0	(53,200)	0.3988	(22,303.78)	(21,217.28)	0.0000	4.3300	(1,761.69)	0.00	2.6826	(10.3829)	0.0000	1	(7.7002)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(7,800)	0.3875	(3,034.33)	(3,022.88)	0.0000	4.3300	(1,761.69)	0.00	0.3650	(1.4793)	0.0000	1	(1.1143)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(4,200)	0.3875	(1,646.09)	(1,627.71)	0.0000	4.3300	(1,761.69)	0.00	0.1980	(0.7965)	0.0000	1	(0.5985)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(300)	0.3875	(117.79)	(116.26)	0.0000	4.3300	(1,761.69)	0.00	0.0142	(0.0569)	0.0000	1	(0.0427)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(2,200)	0.3875	(865.77)	(852.61)	0.0000	4.3300	(1,761.69)	0.00	0.1041	(0.4172)	0.0000	1	(0.3131)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(600)	0.3875	(238.65)	(232.53)	0.0000	4.3300	(1,761.69)	0.00	0.0287	(0.1138)	0.0000	1	(0.0851)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(1,500)	0.3875	(595.21)	(581.32)	0.0000	4.3300	(1,761.69)	0.00	0.0716	(0.2845)	0.0000	1	(0.2129)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(200)	0.3875	(82.75)	(77.51)	0.0000	4.3300	(1,761.69)	0.00	0.0100	(0.0379)	0.0000	1	(0.0280)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(400)	0.3875	(165.58)	(155.02)	0.0000	4.3300	(1,761.69)	0.00	0.0199	(0.0759)	0.0000	1	(0.0559)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(3,200)	0.3875	(1,341.58)	(1,240.16)	0.0000	4.3300	(1,761.69)	0.00	0.1614	(0.6069)	0.0000	1	(0.4455)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(2,100)	0.3875	(880.41)	(813.85)	0.0000	4.3300	(1,761.69)	0.00	0.1059	(0.3983)	0.0000	1	(0.2924)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(6,400)	0.3875	(2,683.16)	(2,480.31)	0.0000	4.3300	(1,761.69)	0.00	0.3227	(1.2138)	0.0000	1	(0.8910)	02/07/2025
600581.SH	01/16/2025	SDB3264649848	0	(53,200)	0.3875	(22,303.78)	(20,617.61)	0.0000	4.3300	(1,761.69)	0.00	2.6826	(10.0894)	0.0000	1	(7.4068)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600581.SH	01/15/2025	SDB3264649848	0	(7,800)	0.3848	(3,034.33)	(3,001.28)	0.0000	4.3300	(1,761.69)	0.00	0.3650	(1.4687)	0.0000	1	(1.1037)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(4,200)	0.3848	(1,646.09)	(1,616.08)	0.0000	4.3300	(1,761.69)	0.00	0.1980	(0.7908)	0.0000	1	(0.5929)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(300)	0.3848	(117.79)	(115.43)	0.0000	4.3300	(1,761.69)	0.00	0.0142	(0.0565)	0.0000	1	(0.0423)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(2,200)	0.3848	(865.77)	(846.52)	0.0000	4.3300	(1,761.69)	0.00	0.1041	(0.4143)	0.0000	1	(0.3101)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(600)	0.3848	(238.65)	(230.87)	0.0000	4.3300	(1,761.69)	0.00	0.0287	(0.1130)	0.0000	1	(0.0843)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(1,500)	0.3848	(595.21)	(577.17)	0.0000	4.3300	(1,761.69)	0.00	0.0716	(0.2824)	0.0000	1	(0.2109)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(200)	0.3848	(82.75)	(76.96)	0.0000	4.3300	(1,761.69)	0.00	0.0100	(0.0377)	0.0000	1	(0.0277)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(400)	0.3848	(165.58)	(153.91)	0.0000	4.3300	(1,761.69)	0.00	0.0199	(0.0753)	0.0000	1	(0.0554)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(3,200)	0.3848	(1,341.58)	(1,231.30)	0.0000	4.3300	(1,761.69)	0.00	0.1614	(0.6025)	0.0000	1	(0.4412)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(2,100)	0.3848	(880.41)	(808.04)	0.0000	4.3300	(1,761.69)	0.00	0.1059	(0.3954)	0.0000	1	(0.2895)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(6,400)	0.3848	(2,683.16)	(2,462.59)	0.0000	4.3300	(1,761.69)	0.00	0.3227	(1.2051)	0.0000	1	(0.8824)	02/07/2025
600581.SH	01/15/2025	SDB3264649848	0	(53,200)	0.3848	(22,303.78)	(20,470.30)	0.0000	4.3300	(1,761.69)	0.00	2.6826	(10.0173)	0.0000	1	(7.3347)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(300)	0.3932	(117.79)	(117.95)	0.0000	4.3300	(1,763.69)	0.00	0.0142	(0.0578)	0.0000	1	(0.0436)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(2,200)	0.3932	(865.77)	(864.96)	0.0000	4.3300	(1,763.69)	0.00	0.1041	(0.4238)	0.0000	1	(0.3196)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(600)	0.3932	(238.65)	(235.90)	0.0000	4.3300	(1,763.69)	0.00	0.0287	(0.1156)	0.0000	1	(0.0869)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(1,500)	0.3932	(595.21)	(589.74)	0.0000	4.3300	(1,763.69)	0.00	0.0716	(0.2889)	0.0000	1	(0.2173)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(200)	0.3932	(82.75)	(78.63)	0.0000	4.3300	(1,763.69)	0.00	0.0100	(0.0385)	0.0000	1	(0.0286)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(400)	0.3932	(165.58)	(157.27)	0.0000	4.3300	(1,763.69)	0.00	0.0199	(0.0770)	0.0000	1	(0.0571)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(3,200)	0.3932	(1,341.58)	(1,258.12)	0.0000	4.3300	(1,763.69)	0.00	0.1614	(0.6164)	0.0000	1	(0.4550)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(2,100)	0.3932	(880.41)	(825.64)	0.0000	4.3300	(1,763.69)	0.00	0.1059	(0.4045)	0.0000	1	(0.2986)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(6,400)	0.3932	(2,683.16)	(2,516.24)	0.0000	4.3300	(1,763.69)	0.00	0.3227	(1.2327)	0.0000	1	(9.0100)	02/07/2025
600581.SH	01/14/2025	SDB3264649848	0	(53,200)	0.3932	(22,303.78)	(20,916.27)	0.0000	4.3300	(1,763.69)	0.00	2.6826	(10.2472)	0.0000	1	(7.5646)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(600)	0.3947	(238.65)	(236.82)	0.0000	4.3300	(1,764.20)	0.00	0.0287	(0.1161)	0.0000	1	(0.0873)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(1,500)	0.3947	(595.21)	(592.05)	0.0000	4.3300	(1,764.20)	0.00	0.0716	(0.2901)	0.0000	1	(0.2185)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(200)	0.3947	(82.75)	(78.94)	0.0000	4.3300	(1,764.20)	0.00	0.0100	(0.0387)	0.0000	1	(0.0287)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(400)	0.3947	(165.58)	(157.88)	0.0000	4.3300	(1,764.20)	0.00	0.0199	(0.0774)	0.0000	1	(0.0575)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(3,200)	0.3947	(1,341.58)	(1,263.03)	0.0000	4.3300	(1,764.20)	0.00	0.1614	(0.6190)	0.0000	1	(0.4576)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(2,100)	0.3947	(880.41)	(828.86)	0.0000	4.3300	(1,764.20)	0.00	0.1059	(0.4062)	0.0000	1	(0.3003)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(6,400)	0.3947	(2,683.16)	(2,526.06)	0.0000	4.3300	(1,764.20)	0.00	0.3227	(1.2379)	0.0000	1	(9.0152)	02/07/2025
600581.SH	01/13/2025	SDB3264649848	0	(53,200)	0.3947	(22,303.78)	(20,997.88)	0.0000	4.3300	(1,764.20)	0.00	2.6826	(10.2901)	0.0000	1	(7.6075)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(600)	0.3994	(238.65)	(239.63)	0.0000	4.3300	(1,764.20)	0.00	0.0861	(0.3523)	0.0000	3	(0.2662)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(1,500)	0.3994	(595.21)	(599.07)	0.0000	4.3300	(1,764.20)	0.00	0.2148	(0.8807)	0.0000	3	(0.6660)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(200)	0.3994	(82.75)	(79.88)	0.0000	4.3300	(1,764.20)	0.00	0.0299	(0.1174)	0.0000	3	(0.0876)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(400)	0.3994	(165.58)	(159.75)	0.0000	4.3300	(1,764.20)	0.00	0.0597	(0.2349)	0.0000	3	(0.1751)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(3,200)	0.3994	(1,341.58)	(1,278.01)	0.0000	4.3300	(1,764.20)	0.00	0.4841	(1.8789)	0.0000	3	(1.3948)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(2,100)	0.3994	(880.41)	(838.69)	0.0000	4.3300	(1,764.20)	0.00	0.3177	(1.2330)	0.0000	3	(0.9153)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(6,400)	0.3994	(2,683.16)	(2,556.02)	0.0000	4.3300	(1,764.20)	0.00	0.9682	(3.7578)	0.0000	3	(2.7896)	02/07/2025
600581.SH	01/10/2025	SDB3264649848	0	(53,200)	0.3994	(22,303.78)	(21,246.91)	0.0000	4.3300	(1,764.20)	0.00	8.0479	(31.2365)	0.0000	3	(23.1886)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(600)	0.3955	(238.65)	(237.33)	0.0000	4.3300	(1,764.20)	0.00	0.0287	(0.1163)	0.0000	1	(0.0876)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(1,500)	0.3955	(595.21)	(593.31)	0.0000	4.3300	(1,764.20)	0.00	0.0716	(0.2908)	0.0000	1	(0.2192)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(200)	0.3955	(82.75)	(79.11)	0.0000	4.3300	(1,764.20)	0.00	0.0100	(0.0388)	0.0000	1	(0.0288)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(400)	0.3955	(165.58)	(158.22)	0.0000	4.3300	(1,764.20)	0.00	0.0199	(0.0775)	0.0000	1	(0.0576)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(3,200)	0.3955	(1,341.58)	(1,265.73)	0.0000	4.3300	(1,764.20)	0.00	0.1614	(0.6203)	0.0000	1	(0.4589)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(2,100)	0.3955	(880.41)	(830.64)	0.0000	4.3300	(1,764.20)	0.00	0.1059	(0.4071)	0.0000	1	(0.3012)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(6,400)	0.3955	(2,683.16)	(2,531.47)	0.0000	4.3300	(1,764.20)	0.00	0.3227	(1.2406)	0.0000	1	(0.9178)	02/07/2025
600581.SH	01/09/2025	SDB3264649848	0	(53,200)	0.3955	(22,303.78)	(21,042.83)	0.0000	4.3300	(1,764.20)	0.00	2.6826	(10.3122)	0.0000	1	(7.6295)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(600)	0.3899	(238.65)	(233.92)	0.0000	4.3300	(1,764.20)	0.00	0.0287	(0.1146)	0.0000	1	(0.0859)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(1,500)	0.3899	(595.21)	(584.79)	0.0000	4.3300	(1,764.20)	0.00	0.0716	(0.2866)	0.0000	1	(0.2150)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(200)	0.3899	(82.75)	(77.97)	0.0000	4.3300	(1,764.20)	0.00	0.0100	(0.0382)	0.0000	1	(0.0283)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(400)	0.3899	(165.58)	(155.94)	0.0000	4.3300	(1,764.20)	0.00	0.0199	(0.0764)	0.0000	1	(0.0565)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(3,200)	0.3899	(1,341.58)	(1,247.56)	0.0000	4.3300	(1,764.20)	0.00	0.1614	(0.6114)	0.0000	1	(0.4500)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(2,100)	0.3899	(880.41)	(818.71)	0.0000	4.3300	(1,764.20)	0.00	0.1059	(0.4012)	0.0000	1	(0.2953)	02/07/2025
600581.SH	01/08/2025	SDB3264649848	0	(6,400)	0.3899	(2,683.16)	(2,495.11)	0.0000	4.3300	(1,764.20)	0.00	0.3227	(1.2227)	0.0000	1	(0.9000)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600581.SH	01/08/2025	SDB3264649848	0	(53,200)	0.3899	(22,303.78)	(20,740.61)	0.0000	4.3300	(1,764.20)	0.00	2.6826	(10.1641)	0.0000	1	(7.4814)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(200)	0.4072	(82.75)	(81.44)	0.0000	4.3300	(1,764.66)	0.00	0.0100	(0.0399)	0.0000	1	(0.0300)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(400)	0.4072	(165.58)	(162.88)	0.0000	4.3300	(1,764.66)	0.00	0.0199	(0.0798)	0.0000	1	(0.0599)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(3,200)	0.4072	(1,341.58)	(1,303.04)	0.0000	4.3300	(1,764.66)	0.00	0.1614	(0.6387)	0.0000	1	(0.4774)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(2,100)	0.4072	(880.41)	(855.12)	0.0000	4.3300	(1,764.66)	0.00	0.1059	(0.4192)	0.0000	1	(0.3133)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(6,400)	0.4072	(2,683.16)	(2,606.09)	0.0000	4.3300	(1,764.66)	0.00	0.3227	(1.2775)	0.0000	1	(0.9547)	02/07/2025
600581.SH	01/07/2025	SDB3264649848	0	(53,200)	0.4072	(22,303.78)	(21,663.09)	0.0000	4.3300	(1,764.66)	0.00	2.6826	(10.6189)	0.0000	1	(7.9362)	02/07/2025
600581.SH	01/06/2025	SDB3264649848	0	(3,200)	0.4192	(1,341.58)	(1,341.58)	0.0000	4.3300	(1,764.79)	0.00	0.1614	(0.6577)	0.0000	1	(0.4963)	02/07/2025
600581.SH	01/06/2025	SDB3264649848	0	(2,100)	0.4192	(880.41)	(880.41)	0.0000	4.3300	(1,764.79)	0.00	0.1059	(0.4316)	0.0000	1	(0.3257)	02/07/2025
600581.SH	01/06/2025	SDB3264649848	0	(6,400)	0.4192	(2,683.16)	(2,683.16)	0.0000	4.3300	(1,764.79)	0.00	0.3227	(1.3153)	0.0000	1	(0.9926)	02/07/2025
600581.SH	01/06/2025	SDB3264649848	0	(53,200)	0.4192	(22,303.78)	(22,303.78)	0.0000	4.3300	(1,764.79)	0.00	2.6826	(10.9338)	0.0000	1	(8.2511)	02/07/2025
TOTAL XINJIANG BAYI IRON & STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND												42.7651	(165.7529)	0.0000		(122.9878)	
XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600509.SH	01/17/2025	SDB3265531275	0	(1,000)	0.8262	(817.89)	(826.23)	0.0000	4.3300	(1,525.00)	0.00	0.0984	(0.3500)	0.0000	1	(0.2516)	02/07/2025
600509.SH	01/17/2025	SDB3265531275	0	(5,300)	0.8262	(4,321.14)	(4,379.00)	0.0000	4.3300	(1,525.00)	0.00	0.5197	(1.8550)	0.0000	1	(1.3353)	02/07/2025
600509.SH	01/17/2025	SDB3265531275	0	(2,200)	0.8262	(1,751.01)	(1,817.70)	0.0000	4.3300	(1,525.00)	0.00	0.2106	(0.7700)	0.0000	1	(0.5594)	02/07/2025
600509.SH	01/17/2025	SDB3265531275	0	(11,200)	0.8262	(8,909.10)	(9,253.74)	0.0000	4.3300	(1,525.00)	0.00	1.0716	(3.9200)	0.0000	1	(2.8484)	02/07/2025
600509.SH	01/16/2025	SDB3265531275	0	(2,200)	0.7959	(1,751.01)	(1,751.01)	0.0000	4.3300	(1,525.00)	0.00	0.2106	(0.7417)	0.0000	1	(0.5311)	02/07/2025
600509.SH	01/16/2025	SDB3265531275	0	(11,200)	0.7955	(8,909.10)	(8,909.10)	0.0000	4.3300	(1,525.00)	0.00	1.0716	(3.7740)	0.0000	1	(2.7024)	02/07/2025
TOTAL XINJIANG TIANFU ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND												3.1825	(11.4107)	0.0000		(8.2283)	
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND																	
000778.ZK	01/17/2025	SDB3262800230	0	(700)	0.4914	(367.08)	(343.97)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1744)	0.0000	1	(0.1302)	02/07/2025
000778.ZK	01/17/2025	SDB3262800230	0	(4,400)	0.4914	(2,307.35)	(2,162.07)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.0961)	0.0000	1	(0.8185)	02/07/2025
000778.ZK	01/17/2025	SDB3262800230	0	(3,609)	0.4914	(1,892.55)	(1,773.39)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.8990)	0.0000	1	(0.6714)	02/07/2025
000778.ZK	01/17/2025	SDB3262800230	0	(2,500)	0.4914	(1,310.99)	(1,228.45)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6228)	0.0000	1	(0.4651)	02/07/2025
000778.ZK	01/17/2025	SDB3262800230	0	(34,900)	0.4914	(18,301.46)	(17,149.16)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.6937)	0.0000	1	(6.4924)	02/07/2025
000778.ZK	01/16/2025	SDB3262800230	0	(700)	0.4814	(367.08)	(336.96)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1708)	0.0000	1	(0.1267)	02/07/2025
000778.ZK	01/16/2025	SDB3262800230	0	(4,400)	0.4814	(2,307.35)	(2,118.06)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.0737)	0.0000	1	(0.7962)	02/07/2025
000778.ZK	01/16/2025	SDB3262800230	0	(3,609)	0.4814	(1,892.55)	(1,737.29)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.8807)	0.0000	1	(0.6531)	02/07/2025
000778.ZK	01/16/2025	SDB3262800230	0	(2,500)	0.4814	(1,310.99)	(1,203.44)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6101)	0.0000	1	(0.4524)	02/07/2025
000778.ZK	01/16/2025	SDB3262800230	0	(34,900)	0.4814	(18,301.46)	(16,800.06)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.5167)	0.0000	1	(6.3154)	02/07/2025
000778.ZK	01/15/2025	SDB3262800230	0	(700)	0.4800	(367.08)	(335.97)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1703)	0.0000	1	(0.1262)	02/07/2025
000778.ZK	01/15/2025	SDB3262800230	0	(4,400)	0.4800	(2,307.35)	(2,111.80)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.0706)	0.0000	1	(0.7930)	02/07/2025
000778.ZK	01/15/2025	SDB3262800230	0	(3,609)	0.4800	(1,892.55)	(1,732.16)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.8781)	0.0000	1	(0.6505)	02/07/2025
000778.ZK	01/15/2025	SDB3262800230	0	(2,500)	0.4800	(1,310.99)	(1,199.89)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6083)	0.0000	1	(0.4506)	02/07/2025
000778.ZK	01/15/2025	SDB3262800230	0	(34,900)	0.4800	(18,301.46)	(16,750.43)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.4915)	0.0000	1	(6.2903)	02/07/2025
000778.ZK	01/14/2025	SDB3262800230	0	(700)	0.4898	(367.08)	(342.83)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1738)	0.0000	1	(0.1296)	02/07/2025
000778.ZK	01/14/2025	SDB3262800230	0	(4,400)	0.4898	(2,307.35)	(2,154.91)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.0924)	0.0000	1	(0.8149)	02/07/2025
000778.ZK	01/14/2025	SDB3262800230	0	(3,609)	0.4898	(1,892.55)	(1,767.52)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.8960)	0.0000	1	(0.6684)	02/07/2025
000778.ZK	01/14/2025	SDB3262800230	0	(2,500)	0.4898	(1,310.99)	(1,224.38)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6207)	0.0000	1	(0.4630)	02/07/2025
000778.ZK	01/14/2025	SDB3262800230	0	(34,900)	0.4898	(18,301.46)	(17,092.38)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.6649)	0.0000	1	(6.4636)	02/07/2025
000778.ZK	01/13/2025	SDB3262800230	0	(700)	0.4954	(367.08)	(346.79)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1758)	0.0000	1	(0.1317)	02/07/2025
000778.ZK	01/13/2025	SDB3262800230	0	(4,400)	0.4954	(2,307.35)	(2,179.82)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.1050)	0.0000	1	(0.8275)	02/07/2025
000778.ZK	01/13/2025	SDB3262800230	0	(3,609)	0.4954	(1,892.55)	(1,787.95)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.9064)	0.0000	1	(0.6788)	02/07/2025
000778.ZK	01/13/2025	SDB3262800230	0	(2,500)	0.4954	(1,310.99)	(1,238.53)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6279)	0.0000	1	(0.4702)	02/07/2025
000778.ZK	01/13/2025	SDB3262800230	0	(34,900)	0.4954	(18,301.46)	(17,289.91)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.7650)	0.0000	1	(6.5638)	02/07/2025
000778.ZK	01/10/2025	SDB3262800230	0	(700)	0.4962	(367.08)	(347.31)	0.0000	4.3300	(1,825.00)	0.00	0.1325	(0.5282)	0.0000	3	(0.3957)	02/07/2025
000778.ZK	01/10/2025	SDB3262800230	0	(4,400)	0.4962	(2,307.35)	(2,183.09)	0.0000	4.3300	(1,825.00)	0.00	0.8326	(3.3201)	0.0000	3	(2.4875)	02/07/2025
000778.ZK	01/10/2025	SDB3262800230	0	(3,609)	0.4962	(1,892.55)	(1,790.63)	0.0000	4.3300	(1,825.00)	0.00	0.6829	(2.7232)	0.0000	3	(2.0404)	02/07/2025
000778.ZK	01/10/2025	SDB3262800230	0	(2,500)	0.4962	(1,310.99)	(1,240.39)	0.0000	4.3300	(1,825.00)	0.00	0.4730	(1.8864)	0.0000	3	(1.4134)	02/07/2025
000778.ZK	01/10/2025	SDB3262800230	0	(34,900)	0.4962	(18,301.46)	(17,315.84)	0.0000	4.3300	(1,825.00)	0.00	6.6038	(26.3345)	0.0000	3	(19.7307)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000778.ZK	01/09/2025	SDB3262800230	0	(700)	0.4988	(367.08)	(349.19)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1770)	0.0000	1	(0.1329)	02/07/2025
000778.ZK	01/09/2025	SDB3262800230	0	(4,400)	0.4988	(2,307.35)	(2,194.92)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.1127)	0.0000	1	(0.8352)	02/07/2025
000778.ZK	01/09/2025	SDB3262800230	0	(3,609)	0.4988	(1,892.55)	(1,800.33)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.9127)	0.0000	1	(0.6850)	02/07/2025
000778.ZK	01/09/2025	SDB3262800230	0	(2,500)	0.4988	(1,310.99)	(1,247.11)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6322)	0.0000	1	(0.4745)	02/07/2025
000778.ZK	01/09/2025	SDB3262800230	0	(34,900)	0.4988	(18,301.46)	(17,409.69)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.8257)	0.0000	1	(6.6245)	02/07/2025
000778.ZK	01/08/2025	SDB3262800230	0	(700)	0.4962	(367.08)	(347.33)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1761)	0.0000	1	(0.1319)	02/07/2025
000778.ZK	01/08/2025	SDB3262800230	0	(4,400)	0.4962	(2,307.35)	(2,183.22)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.1068)	0.0000	1	(0.8293)	02/07/2025
000778.ZK	01/08/2025	SDB3262800230	0	(3,609)	0.4962	(1,892.55)	(1,790.74)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.9078)	0.0000	1	(0.6802)	02/07/2025
000778.ZK	01/08/2025	SDB3262800230	0	(2,500)	0.4962	(1,310.99)	(1,240.47)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6288)	0.0000	1	(0.4712)	02/07/2025
000778.ZK	01/08/2025	SDB3262800230	0	(34,900)	0.4962	(18,301.46)	(17,316.93)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.7787)	0.0000	1	(6.5775)	02/07/2025
000778.ZK	01/07/2025	SDB3262800230	0	(700)	0.5083	(367.08)	(355.82)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1804)	0.0000	1	(0.1362)	02/07/2025
000778.ZK	01/07/2025	SDB3262800230	0	(4,400)	0.5083	(2,307.35)	(2,236.60)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.1338)	0.0000	1	(0.8563)	02/07/2025
000778.ZK	01/07/2025	SDB3262800230	0	(3,609)	0.5083	(1,892.55)	(1,834.52)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.9300)	0.0000	1	(0.7024)	02/07/2025
000778.ZK	01/07/2025	SDB3262800230	0	(2,500)	0.5083	(1,310.99)	(1,270.80)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6442)	0.0000	1	(0.4865)	02/07/2025
000778.ZK	01/07/2025	SDB3262800230	0	(34,900)	0.5083	(18,301.46)	(17,740.30)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(8.9933)	0.0000	1	(6.7921)	02/07/2025
000778.ZK	01/06/2025	SDB3262800230	0	(700)	0.5244	(367.08)	(367.08)	0.0000	4.3300	(1,825.00)	0.00	0.0442	(0.1861)	0.0000	1	(0.1419)	02/07/2025
000778.ZK	01/06/2025	SDB3262800230	0	(4,400)	0.5244	(2,307.35)	(2,307.35)	0.0000	4.3300	(1,825.00)	0.00	0.2775	(1.1697)	0.0000	1	(0.8922)	02/07/2025
000778.ZK	01/06/2025	SDB3262800230	0	(3,609)	0.5244	(1,892.55)	(1,892.55)	0.0000	4.3300	(1,825.00)	0.00	0.2276	(0.9594)	0.0000	1	(0.7318)	02/07/2025
000778.ZK	01/06/2025	SDB3262800230	0	(2,500)	0.5244	(1,310.99)	(1,310.99)	0.0000	4.3300	(1,825.00)	0.00	0.1577	(0.6646)	0.0000	1	(0.5069)	02/07/2025
000778.ZK	01/06/2025	SDB3262800230	0	(34,900)	0.5244	(18,301.46)	(18,301.46)	0.0000	4.3300	(1,825.00)	0.00	2.2013	(9.2778)	0.0000	1	(7.0766)	02/07/2025
TOTAL XINXING DUCTILE IRON PIPES CO., LTD CMN CLASS A SERIES NORTHBOUND												34.8990	(139.1751)	0.0000		(104.2762)	
YAGEO CORP CMN																	
2327.TW	01/17/2025	SDB3265272423	0	(5,000)	15.8221	(86,495.69)	(79,110.57)	0.0000	4.3300	(250.00)	0.00	10.4035	(5.4938)	0.0000	1	4.9097	02/04/2025
2327.TW	01/17/2025	SDB3265272423	0	(3,000)	15.8221	(51,789.52)	(47,466.35)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.2963)	0.0000	1	2.9329	02/04/2025
2327.TW	01/16/2025	SDB3265272423	0	(5,000)	15.8370	(86,495.69)	(79,185.18)	0.0000	4.3300	(250.00)	0.00	10.4035	(5.4990)	0.0000	1	4.9045	02/04/2025
2327.TW	01/16/2025	SDB3265272423	0	(3,000)	15.8370	(51,789.52)	(47,511.11)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.2994)	0.0000	1	2.9297	02/04/2025
2327.TW	01/15/2025	SDB3265272423	0	(5,000)	15.5821	(86,495.69)	(77,910.32)	0.0000	4.3300	(250.00)	0.00	10.4035	(5.4104)	0.0000	1	4.9931	02/04/2025
2327.TW	01/15/2025	SDB3265272423	0	(3,000)	15.5821	(51,789.52)	(46,746.19)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.2463)	0.0000	1	2.9829	02/04/2025
2327.TW	01/14/2025	SDB3265272423	0	(5,000)	16.2616	(86,495.69)	(81,308.21)	0.0000	4.3300	(250.00)	0.00	10.4035	(5.6464)	0.0000	1	4.7571	02/04/2025
2327.TW	01/14/2025	SDB3265272423	0	(3,000)	16.2616	(51,789.52)	(48,784.93)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.3878)	0.0000	1	2.8413	02/04/2025
2327.TW	01/13/2025	SDB3265272423	0	(5,000)	16.4527	(86,495.69)	(82,263.30)	0.0000	4.3300	(250.00)	0.00	10.4035	(5.7127)	0.0000	1	4.6908	02/04/2025
2327.TW	01/13/2025	SDB3265272423	0	(3,000)	16.4527	(51,789.52)	(49,357.98)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.4276)	0.0000	1	2.8015	02/04/2025
2327.TW	01/10/2025	SDB3265272423	0	(5,000)	17.1559	(86,495.69)	(85,779.47)	0.0000	4.3300	(250.00)	0.00	31.2105	(17.8707)	0.0000	3	13.3398	02/04/2025
2327.TW	01/10/2025	SDB3265272423	0	(3,000)	17.1559	(51,789.52)	(51,467.68)	0.0000	4.3300	(250.00)	0.00	18.6874	(10.7224)	0.0000	3	7.9649	02/04/2025
2327.TW	01/09/2025	SDB3265272423	0	(5,000)	17.2991	(86,495.69)	(86,495.69)	0.0000	4.3300	(250.00)	0.00	10.4035	(6.0066)	0.0000	1	4.3969	02/04/2025
2327.TW	01/09/2025	SDB3265272423	0	(3,000)	17.2632	(51,789.52)	(51,789.52)	0.0000	4.3300	(250.00)	0.00	6.2291	(3.5965)	0.0000	1	2.6326	02/04/2025
TOTAL YAGEO CORP CMN												149.6937	(82.6160)	0.0000		67.0777	
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
603638.SH	01/17/2025	SDB3262741450	0	(600)	2.2976	(1,350.57)	(1,378.59)	0.0000	4.3300	(1,604.71)	0.00	0.1624	(0.6145)	0.0000	1	(0.4521)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(200)	2.2976	(450.43)	(459.53)	0.0000	4.3300	(1,604.71)	0.00	0.0542	(0.2048)	0.0000	1	(0.1507)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(1,900)	2.2976	(4,382.40)	(4,365.53)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.9459)	0.0000	1	(1.4188)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(2,500)	2.2976	(5,766.31)	(5,744.11)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.5604)	0.0000	1	(1.8669)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(3,500)	2.2976	(8,072.84)	(8,041.76)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.5846)	0.0000	1	(2.6136)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(100)	2.2976	(230.65)	(229.76)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.1024)	0.0000	1	(0.0747)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(2,300)	2.2976	(5,305.01)	(5,284.59)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.3556)	0.0000	1	(1.7175)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(2,000)	2.2976	(4,613.05)	(4,595.29)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(2.0484)	0.0000	1	(1.4935)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(9,500)	2.2976	(21,912.00)	(21,827.64)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.7297)	0.0000	1	(7.0942)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(1,100)	2.2976	(2,537.18)	(2,527.41)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.1266)	0.0000	1	(0.8214)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(300)	2.2976	(691.96)	(689.29)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.3073)	0.0000	1	(0.2240)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(800)	2.2976	(1,845.22)	(1,838.12)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.8193)	0.0000	1	(0.5974)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(100)	2.2976	(230.65)	(229.76)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.1024)	0.0000	1	(0.0747)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603638.SH	01/17/2025	SDB3262741450	0	(500)	2.2976	(1,153.26)	(1,148.82)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.5121)	0.0000	1	(0.3734)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(3,000)	2.2976	(6,919.58)	(6,892.94)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(3.0725)	0.0000	1	(2.2403)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(3,400)	2.2976	(7,842.19)	(7,812.00)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.4822)	0.0000	1	(2.5390)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(200)	2.2976	(461.31)	(459.53)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.2048)	0.0000	1	(0.1494)	02/07/2025
603638.SH	01/17/2025	SDB3262741450	0	(1,200)	2.2976	(2,767.83)	(2,757.18)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.2290)	0.0000	1	(0.8961)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(1,900)	2.1689	(4,382.40)	(4,120.94)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8369)	0.0000	1	(1.3098)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(2,500)	2.1689	(5,766.31)	(5,422.29)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.4170)	0.0000	1	(1.7234)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(3,500)	2.1689	(8,072.84)	(7,591.21)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.3838)	0.0000	1	(2.4128)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(100)	2.1689	(230.65)	(216.89)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0967)	0.0000	1	(0.0689)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(2,300)	2.1689	(5,305.01)	(4,988.51)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.2236)	0.0000	1	(1.5856)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(2,000)	2.1689	(4,613.05)	(4,337.83)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9336)	0.0000	1	(1.3787)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(9,500)	2.1689	(21,912.00)	(20,604.71)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.1846)	0.0000	1	(6.5491)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(1,100)	2.1689	(2,537.18)	(2,385.81)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0635)	0.0000	1	(0.7583)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(300)	2.1689	(691.96)	(650.68)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2900)	0.0000	1	(0.2068)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(800)	2.1689	(1,845.22)	(1,735.13)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7734)	0.0000	1	(0.5515)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(100)	2.1689	(230.65)	(216.89)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0967)	0.0000	1	(0.0689)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(500)	2.1689	(1,153.26)	(1,084.46)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4834)	0.0000	1	(0.3447)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(3,000)	2.1689	(6,919.58)	(6,506.75)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.9004)	0.0000	1	(2.0681)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(3,400)	2.1689	(7,842.19)	(7,374.32)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.2871)	0.0000	1	(2.3439)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(200)	2.1689	(461.31)	(433.78)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1934)	0.0000	1	(0.1379)	02/07/2025
603638.SH	01/16/2025	SDB3262741450	0	(1,200)	2.1689	(2,767.83)	(2,602.70)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1602)	0.0000	1	(0.8272)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(1,900)	2.1605	(4,382.40)	(4,104.91)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8298)	0.0000	1	(1.3027)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(2,500)	2.1605	(5,766.31)	(5,401.20)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.4076)	0.0000	1	(1.7140)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(3,500)	2.1605	(8,072.84)	(7,561.68)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.3706)	0.0000	1	(2.3996)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(100)	2.1605	(230.65)	(216.05)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0963)	0.0000	1	(0.0686)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(2,300)	2.1605	(5,305.01)	(4,969.10)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.2150)	0.0000	1	(1.5769)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(2,000)	2.1605	(4,613.05)	(4,320.96)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9261)	0.0000	1	(1.3712)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(9,500)	2.1605	(21,912.00)	(20,524.55)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.1489)	0.0000	1	(6.5133)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(1,100)	2.1605	(2,537.18)	(2,376.53)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0593)	0.0000	1	(0.7542)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(300)	2.1605	(691.96)	(648.14)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2889)	0.0000	1	(0.2057)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(800)	2.1605	(1,845.22)	(1,728.38)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7704)	0.0000	1	(0.5485)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(100)	2.1605	(230.65)	(216.05)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0963)	0.0000	1	(0.0686)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(500)	2.1605	(1,153.26)	(1,080.24)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4815)	0.0000	1	(0.3428)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(3,000)	2.1605	(6,919.58)	(6,481.44)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.8891)	0.0000	1	(2.0568)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(3,400)	2.1605	(7,842.19)	(7,345.63)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.2743)	0.0000	1	(2.3311)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(200)	2.1605	(461.31)	(432.10)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1926)	0.0000	1	(0.1371)	02/07/2025
603638.SH	01/15/2025	SDB3262741450	0	(1,200)	2.1605	(2,767.83)	(2,592.57)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1556)	0.0000	1	(0.8227)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(1,900)	2.1440	(4,382.40)	(4,073.65)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8158)	0.0000	1	(1.2887)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(2,500)	2.1440	(5,766.31)	(5,360.07)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.3893)	0.0000	1	(1.6957)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(3,500)	2.1440	(8,072.84)	(7,504.10)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.3450)	0.0000	1	(2.3740)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(100)	2.1440	(230.65)	(214.40)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0956)	0.0000	1	(0.0678)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(2,300)	2.1440	(5,305.01)	(4,931.26)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.1981)	0.0000	1	(1.5600)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(2,000)	2.1440	(4,613.05)	(4,288.06)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9114)	0.0000	1	(1.3566)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(9,500)	2.1440	(21,912.00)	(20,368.27)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.0792)	0.0000	1	(6.4437)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(1,100)	2.1440	(2,537.18)	(2,358.43)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0513)	0.0000	1	(0.7461)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(300)	2.1440	(691.96)	(643.21)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2867)	0.0000	1	(0.2035)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(800)	2.1440	(1,845.22)	(1,715.22)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7646)	0.0000	1	(0.5426)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(100)	2.1440	(230.65)	(214.40)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0956)	0.0000	1	(0.0678)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(500)	2.1440	(1,153.26)	(1,072.01)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4779)	0.0000	1	(0.3391)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(3,000)	2.1440	(6,919.58)	(6,432.08)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.8671)	0.0000	1	(2.0348)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(3,400)	2.1440	(7,842.19)	(7,289.70)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.2494)	0.0000	1	(2.3062)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(200)	2.1440	(461.31)	(428.81)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1911)	0.0000	1	(0.1357)	02/07/2025
603638.SH	01/14/2025	SDB3262741450	0	(1,200)	2.1440	(2,767.83)	(2,572.83)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1468)	0.0000	1	(0.8139)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603638.SH	01/13/2025	SDB3262741450	0	(1,900)	2.1722	(4,382.40)	(4,127.17)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8397)	0.0000	1	(1.3126)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(2,500)	2.1722	(5,766.31)	(5,430.49)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.4207)	0.0000	1	(1.7271)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(3,500)	2.1722	(8,072.84)	(7,602.69)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.3889)	0.0000	1	(2.4179)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(100)	2.1722	(230.65)	(217.22)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0968)	0.0000	1	(0.0691)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(2,300)	2.1722	(5,305.01)	(4,996.05)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.2270)	0.0000	1	(1.5889)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(2,000)	2.1722	(4,613.05)	(4,344.39)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9365)	0.0000	1	(1.3817)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(9,500)	2.1722	(21,912.00)	(20,635.87)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.1985)	0.0000	1	(6.5630)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(1,100)	2.1722	(2,537.18)	(2,389.42)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0651)	0.0000	1	(0.7599)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(300)	2.1722	(691.96)	(651.66)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2905)	0.0000	1	(0.2073)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(800)	2.1722	(1,845.22)	(1,737.76)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7746)	0.0000	1	(0.5527)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(100)	2.1722	(230.65)	(217.22)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0968)	0.0000	1	(0.0691)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(500)	2.1722	(1,153.26)	(1,086.10)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4841)	0.0000	1	(0.3454)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(3,000)	2.1722	(6,919.58)	(6,516.59)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.9048)	0.0000	1	(2.0725)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(3,400)	2.1722	(7,842.19)	(7,385.47)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.2921)	0.0000	1	(2.3488)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(200)	2.1722	(461.31)	(434.44)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1937)	0.0000	1	(0.1382)	02/07/2025
603638.SH	01/13/2025	SDB3262741450	0	(1,200)	2.1722	(2,767.83)	(2,606.64)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1619)	0.0000	1	(0.8290)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(1,900)	2.1932	(4,382.40)	(4,167.03)	0.0000	4.3300	(1,604.71)	0.00	1.5813	(5.5724)	0.0000	3	(3.9911)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(2,500)	2.1932	(5,766.31)	(5,482.93)	0.0000	4.3300	(1,604.71)	0.00	2.0807	(7.3321)	0.0000	3	(5.2514)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(3,500)	2.1932	(8,072.84)	(7,676.11)	0.0000	4.3300	(1,604.71)	0.00	2.9130	(10.2649)	0.0000	3	(7.3520)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(100)	2.1932	(230.65)	(219.32)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2933)	0.0000	3	(0.2101)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(2,300)	2.1932	(5,305.01)	(5,044.30)	0.0000	4.3300	(1,604.71)	0.00	1.9142	(6.7455)	0.0000	3	(4.8313)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(2,000)	2.1932	(4,613.05)	(4,386.35)	0.0000	4.3300	(1,604.71)	0.00	1.6645	(5.8657)	0.0000	3	(4.2011)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(9,500)	2.1932	(21,912.00)	(20,835.15)	0.0000	4.3300	(1,604.71)	0.00	7.9066	(27.8619)	0.0000	3	(19.9553)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(1,100)	2.1932	(2,537.18)	(2,412.49)	0.0000	4.3300	(1,604.71)	0.00	0.9155	(3.2261)	0.0000	3	(2.3106)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(300)	2.1932	(691.96)	(657.95)	0.0000	4.3300	(1,604.71)	0.00	0.2497	(0.8799)	0.0000	3	(0.6302)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(800)	2.1932	(1,845.22)	(1,754.54)	0.0000	4.3300	(1,604.71)	0.00	0.6658	(2.3463)	0.0000	3	(1.6805)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(100)	2.1932	(230.65)	(219.32)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2933)	0.0000	3	(0.2101)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(500)	2.1932	(1,153.26)	(1,096.59)	0.0000	4.3300	(1,604.71)	0.00	0.4161	(1.4664)	0.0000	3	(1.0503)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(3,000)	2.1932	(6,919.58)	(6,579.52)	0.0000	4.3300	(1,604.71)	0.00	2.4968	(8.7985)	0.0000	3	(6.3017)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(3,400)	2.1932	(7,842.19)	(7,456.79)	0.0000	4.3300	(1,604.71)	0.00	2.8297	(9.9716)	0.0000	3	(7.1419)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(200)	2.1932	(461.31)	(438.63)	0.0000	4.3300	(1,604.71)	0.00	0.1665	(0.5866)	0.0000	3	(0.4201)	02/07/2025
603638.SH	01/10/2025	SDB3262741450	0	(1,200)	2.1932	(2,767.83)	(2,631.81)	0.0000	4.3300	(1,604.71)	0.00	0.9987	(3.5194)	0.0000	3	(2.5207)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(1,900)	2.1925	(4,382.40)	(4,165.69)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8569)	0.0000	1	(1.3298)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(2,500)	2.1925	(5,766.31)	(5,481.18)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.4432)	0.0000	1	(1.7497)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(3,500)	2.1925	(8,072.84)	(7,673.65)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.4205)	0.0000	1	(2.4496)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(100)	2.1925	(230.65)	(219.25)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0977)	0.0000	1	(0.0700)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(2,300)	2.1925	(5,305.01)	(5,042.68)	0.0000	4.3300	(1,604.71)	0.00	0.6381	(2.2478)	0.0000	1	(1.6097)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(2,000)	2.1925	(4,613.05)	(4,384.94)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9546)	0.0000	1	(1.3997)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(9,500)	2.1925	(21,912.00)	(20,828.47)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.2843)	0.0000	1	(6.6488)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(1,100)	2.1925	(2,537.18)	(2,411.72)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0750)	0.0000	1	(0.7699)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(300)	2.1925	(691.96)	(657.74)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2932)	0.0000	1	(0.2100)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(800)	2.1925	(1,845.22)	(1,753.98)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7818)	0.0000	1	(0.5599)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(100)	2.1925	(230.65)	(219.25)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0977)	0.0000	1	(0.0700)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(500)	2.1925	(1,153.26)	(1,096.23)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4886)	0.0000	1	(0.3499)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(3,000)	2.1925	(6,919.58)	(6,577.41)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.9319)	0.0000	1	(2.0996)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(3,400)	2.1925	(7,842.19)	(7,454.40)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.3228)	0.0000	1	(2.3796)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(200)	2.1925	(461.31)	(438.49)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1955)	0.0000	1	(0.1400)	02/07/2025
603638.SH	01/09/2025	SDB3262741450	0	(1,200)	2.1925	(2,767.83)	(2,630.96)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1728)	0.0000	1	(0.8398)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(1,900)	2.2151	(4,382.40)	(4,208.73)	0.0000	4.3300	(1,604.71)	0.00	0.5271	(1.8760)	0.0000	1	(1.3489)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(2,500)	2.2151	(5,766.31)	(5,537.80)	0.0000	4.3300	(1,604.71)	0.00	0.6936	(2.4685)	0.0000	1	(1.7749)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(3,500)	2.2151	(8,072.84)	(7,752.92)	0.0000	4.3300	(1,604.71)	0.00	0.9710	(3.4559)	0.0000	1	(2.4849)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(100)	2.2151	(230.65)	(221.51)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0987)	0.0000	1	(0.0710)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(2,300)	2.2151	(5,305.01)	(5,094.77)	0.0000	4.3300	(1,604.71)	0.00	0.					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603638.SH	01/08/2025	SDB3262741450	0	(2,000)	2.2151	(4,613.05)	(4,430.24)	0.0000	4.3300	(1,604.71)	0.00	0.5548	(1.9748)	0.0000	1	(1.4199)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(9,500)	2.2151	(21,912.00)	(21,043.63)	0.0000	4.3300	(1,604.71)	0.00	2.6355	(9.3802)	0.0000	1	(6.7447)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(1,100)	2.2151	(2,537.18)	(2,436.63)	0.0000	4.3300	(1,604.71)	0.00	0.3052	(1.0861)	0.0000	1	(0.7810)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(300)	2.2151	(691.96)	(664.54)	0.0000	4.3300	(1,604.71)	0.00	0.0832	(0.2962)	0.0000	1	(0.2130)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(800)	2.2151	(1,845.22)	(1,772.10)	0.0000	4.3300	(1,604.71)	0.00	0.2219	(0.7899)	0.0000	1	(0.5680)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(100)	2.2151	(230.65)	(221.51)	0.0000	4.3300	(1,604.71)	0.00	0.0277	(0.0987)	0.0000	1	(0.0710)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(500)	2.2151	(1,153.26)	(1,107.56)	0.0000	4.3300	(1,604.71)	0.00	0.1387	(0.4937)	0.0000	1	(0.3550)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(3,000)	2.2151	(6,919.58)	(6,645.36)	0.0000	4.3300	(1,604.71)	0.00	0.8323	(2.9622)	0.0000	1	(2.1299)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(3,400)	2.2151	(7,842.19)	(7,531.40)	0.0000	4.3300	(1,604.71)	0.00	0.9432	(3.3571)	0.0000	1	(2.4139)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(200)	2.2151	(461.31)	(443.02)	0.0000	4.3300	(1,604.71)	0.00	0.0555	(0.1975)	0.0000	1	(0.1420)	02/07/2025
603638.SH	01/08/2025	SDB3262741450	0	(1,200)	2.2151	(2,767.83)	(2,658.14)	0.0000	4.3300	(1,604.71)	0.00	0.3329	(1.1849)	0.0000	1	(0.8520)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(1,900)	2.2287	(4,382.40)	(4,234.48)	0.0000	4.3300	(1,610.86)	0.00	0.5271	(1.8948)	0.0000	1	(1.3677)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(2,500)	2.2287	(5,766.31)	(5,571.69)	0.0000	4.3300	(1,610.86)	0.00	0.6936	(2.4931)	0.0000	1	(1.7996)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(3,500)	2.2287	(8,072.84)	(7,800.36)	0.0000	4.3300	(1,610.86)	0.00	0.9710	(3.4904)	0.0000	1	(2.5194)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(100)	2.2287	(230.65)	(222.87)	0.0000	4.3300	(1,610.86)	0.00	0.0277	(0.0997)	0.0000	1	(0.0720)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(2,300)	2.2287	(5,305.01)	(5,125.95)	0.0000	4.3300	(1,610.86)	0.00	0.6381	(2.2937)	0.0000	1	(1.6556)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(2,000)	2.2287	(4,613.05)	(4,457.35)	0.0000	4.3300	(1,610.86)	0.00	0.5548	(1.9945)	0.0000	1	(1.4396)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(9,500)	2.2287	(21,912.00)	(21,172.41)	0.0000	4.3300	(1,610.86)	0.00	2.6355	(9.4738)	0.0000	1	(6.8383)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(1,100)	2.2287	(2,537.18)	(2,451.54)	0.0000	4.3300	(1,610.86)	0.00	0.3052	(1.0970)	0.0000	1	(0.7918)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(300)	2.2287	(691.96)	(668.60)	0.0000	4.3300	(1,610.86)	0.00	0.0832	(0.2992)	0.0000	1	(0.2159)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(800)	2.2287	(1,845.22)	(1,782.94)	0.0000	4.3300	(1,610.86)	0.00	0.2219	(0.7978)	0.0000	1	(0.5759)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(100)	2.2287	(230.65)	(222.87)	0.0000	4.3300	(1,610.86)	0.00	0.0277	(0.0997)	0.0000	1	(0.0720)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(900)	2.2287	(2,075.87)	(2,005.81)	0.0000	4.3300	(1,610.86)	0.00	0.2497	(0.8975)	0.0000	1	(0.6478)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(500)	2.2287	(1,153.26)	(1,114.34)	0.0000	4.3300	(1,610.86)	0.00	0.1387	(0.4986)	0.0000	1	(0.3599)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(1,000)	2.2287	(2,306.53)	(2,228.68)	0.0000	4.3300	(1,610.86)	0.00	0.2774	(0.9972)	0.0000	1	(0.7198)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(3,000)	2.2287	(6,919.58)	(6,686.02)	0.0000	4.3300	(1,610.86)	0.00	0.8323	(2.9917)	0.0000	1	(2.1595)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(3,400)	2.2287	(7,842.19)	(7,577.49)	0.0000	4.3300	(1,610.86)	0.00	0.9432	(3.3906)	0.0000	1	(2.4474)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(200)	2.2287	(461.31)	(445.74)	0.0000	4.3300	(1,610.86)	0.00	0.0555	(0.1994)	0.0000	1	(0.1440)	02/07/2025
603638.SH	01/07/2025	SDB3262741450	0	(1,200)	2.2287	(2,767.83)	(2,674.41)	0.0000	4.3300	(1,610.86)	0.00	0.3329	(1.1967)	0.0000	1	(0.8638)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(1,900)	2.3065	(4,382.40)	(4,382.40)	0.0000	4.3300	(1,610.86)	0.00	0.5271	(1.9610)	0.0000	1	(1.4338)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(2,500)	2.3065	(5,766.31)	(5,766.31)	0.0000	4.3300	(1,610.86)	0.00	0.6936	(2.5802)	0.0000	1	(1.8866)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(3,500)	2.3065	(8,072.84)	(8,072.84)	0.0000	4.3300	(1,610.86)	0.00	0.9710	(3.6123)	0.0000	1	(2.6413)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(100)	2.3065	(230.65)	(230.65)	0.0000	4.3300	(1,610.86)	0.00	0.0277	(0.1032)	0.0000	1	(0.0755)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(2,300)	2.3065	(5,305.01)	(5,305.01)	0.0000	4.3300	(1,610.86)	0.00	0.6381	(2.3738)	0.0000	1	(1.7357)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(2,000)	2.3065	(4,613.05)	(4,613.05)	0.0000	4.3300	(1,610.86)	0.00	0.5548	(2.0642)	0.0000	1	(1.5093)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(9,500)	2.3065	(21,912.00)	(21,912.00)	0.0000	4.3300	(1,610.86)	0.00	2.6355	(9.8048)	0.0000	1	(7.1692)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(1,100)	2.3065	(2,537.18)	(2,537.18)	0.0000	4.3300	(1,610.86)	0.00	0.3052	(1.1353)	0.0000	1	(0.8301)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(300)	2.3065	(691.96)	(691.96)	0.0000	4.3300	(1,610.86)	0.00	0.0832	(0.3096)	0.0000	1	(0.2264)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(800)	2.3065	(1,845.22)	(1,845.22)	0.0000	4.3300	(1,610.86)	0.00	0.2219	(0.8257)	0.0000	1	(0.6037)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(100)	2.3065	(230.65)	(230.65)	0.0000	4.3300	(1,610.86)	0.00	0.0277	(0.1032)	0.0000	1	(0.0755)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(900)	2.3065	(2,075.87)	(2,075.87)	0.0000	4.3300	(1,610.86)	0.00	0.2497	(0.9289)	0.0000	1	(0.6792)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(500)	2.3065	(1,153.26)	(1,153.26)	0.0000	4.3300	(1,610.86)	0.00	0.1387	(0.5160)	0.0000	1	(0.3773)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(1,000)	2.3065	(2,306.53)	(2,306.53)	0.0000	4.3300	(1,610.86)	0.00	0.2774	(1.0321)	0.0000	1	(0.7547)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(3,000)	2.3065	(6,919.58)	(6,919.58)	0.0000	4.3300	(1,610.86)	0.00	0.8323	(3.0962)	0.0000	1	(2.2640)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(3,400)	2.3065	(7,842.19)	(7,842.19)	0.0000	4.3300	(1,610.86)	0.00	0.9432	(3.5091)	0.0000	1	(2.5658)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(200)	2.3065	(461.31)	(461.31)	0.0000	4.3300	(1,610.86)	0.00	0.0555	(0.2064)	0.0000	1	(0.1509)	02/07/2025
603638.SH	01/06/2025	SDB3262741450	0	(1,200)	2.3065	(2,767.83)	(2,767.83)	0.0000	4.3300	(1,610.86)	0.00	0.3329	(1.2385)	0.0000	1	(0.9056)	02/07/2025
TOTAL YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND												109.1332	(387.1516)	0.0000		(278.0184)	
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002353.ZK	01/17/2025	SDB3260123664	0	(200)	5.1751	(1,005.33)	(1,035.03)	0.0000	4.3300	(1,405.84)	0.00	0.1209	(0.4042)	0.0000	1	(0.2833)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(100)	5.1751	(499.64)	(517.51)	0.0000	4.3300	(1,405.84)	0.00	0.0601	(0.2021)	0.0000	1	(0.1420)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(400)	5.1751	(1,954.70)	(2,070.06)	0.0000	4.3300	(1,405.84)	0.00	0.2351	(0.8084)	0.0000	1	(0.5733)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002353.ZK	01/17/2025	SDB3260123664	0	(2,400)	5.1751	(11,895.28)	(12,420.36)	0.0000	4.3300	(1,405.84)	0.00	1.4307	(4.8503)	0.0000	1	(3.4195)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(400)	5.1751	(2,020.57)	(2,070.06)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.8084)	0.0000	1	(0.5654)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(200)	5.1751	(1,010.28)	(1,035.03)	0.0000	4.3300	(1,405.84)	0.00	0.1215	(0.4042)	0.0000	1	(0.2827)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(1,500)	5.1751	(7,577.12)	(7,762.72)	0.0000	4.3300	(1,405.84)	0.00	0.9114	(3.0314)	0.0000	1	(2.1201)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(2,700)	5.1751	(13,638.82)	(13,972.90)	0.0000	4.3300	(1,405.84)	0.00	1.6404	(5.4566)	0.0000	1	(3.8161)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(6,035)	5.1751	(30,485.29)	(31,232.02)	0.0000	4.3300	(1,405.84)	0.00	3.6667	(12.1964)	0.0000	1	(8.5297)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(3,500)	5.1751	(17,679.95)	(18,113.02)	0.0000	4.3300	(1,405.84)	0.00	2.1265	(7.0733)	0.0000	1	(4.9468)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(200)	5.1751	(1,010.28)	(1,035.03)	0.0000	4.3300	(1,405.84)	0.00	0.1215	(0.4042)	0.0000	1	(0.2827)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(1,200)	5.1751	(6,061.70)	(6,210.18)	0.0000	4.3300	(1,405.84)	0.00	0.7291	(2.4251)	0.0000	1	(1.6961)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(1,900)	5.1751	(9,597.69)	(9,832.78)	0.0000	4.3300	(1,405.84)	0.00	1.1544	(3.8398)	0.0000	1	(2.6854)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(900)	5.1751	(4,546.27)	(4,657.63)	0.0000	4.3300	(1,405.84)	0.00	0.5468	(1.8189)	0.0000	1	(1.2720)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(13,500)	5.1751	(68,194.10)	(69,864.50)	0.0000	4.3300	(1,405.84)	0.00	8.2022	(27.2828)	0.0000	1	(19.0806)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(14,100)	5.1751	(71,224.95)	(72,969.59)	0.0000	4.3300	(1,405.84)	0.00	8.5668	(28.4954)	0.0000	1	(19.9286)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(500)	5.1751	(2,525.71)	(2,587.57)	0.0000	4.3300	(1,405.84)	0.00	0.3038	(1.0105)	0.0000	1	(0.7067)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(100)	5.1751	(505.14)	(517.51)	0.0000	4.3300	(1,405.84)	0.00	0.0608	(0.2021)	0.0000	1	(0.1413)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(400)	5.1751	(2,020.57)	(2,070.06)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.8084)	0.0000	1	(0.5654)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(400)	5.1751	(2,020.57)	(2,070.06)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.8084)	0.0000	1	(0.5654)	02/07/2025
002353.ZK	01/17/2025	SDB3260123664	0	(400)	5.1751	(2,020.57)	(2,070.06)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.8084)	0.0000	1	(0.5654)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(200)	5.0313	(1,005.33)	(1,006.27)	0.0000	4.3300	(1,405.84)	0.00	0.1209	(0.3930)	0.0000	1	(0.2720)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(100)	5.0313	(499.64)	(503.13)	0.0000	4.3300	(1,405.84)	0.00	0.0601	(0.1965)	0.0000	1	(0.1364)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(400)	5.0313	(1,954.70)	(2,012.54)	0.0000	4.3300	(1,405.84)	0.00	0.2351	(0.7859)	0.0000	1	(0.5508)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(2,400)	5.0313	(11,895.28)	(12,075.23)	0.0000	4.3300	(1,405.84)	0.00	1.4307	(4.7155)	0.0000	1	(3.2848)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(400)	5.0313	(2,020.57)	(2,012.54)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.7859)	0.0000	1	(0.5429)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(200)	5.0313	(1,010.28)	(1,006.27)	0.0000	4.3300	(1,405.84)	0.00	0.1215	(0.3930)	0.0000	1	(0.2714)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(1,500)	5.0313	(7,577.12)	(7,547.02)	0.0000	4.3300	(1,405.84)	0.00	0.9114	(2.9472)	0.0000	1	(2.0358)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(2,700)	5.0313	(13,638.82)	(13,584.63)	0.0000	4.3300	(1,405.84)	0.00	1.6404	(5.3049)	0.0000	1	(3.6645)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(6,035)	5.0313	(30,485.29)	(30,364.16)	0.0000	4.3300	(1,405.84)	0.00	3.6667	(11.8575)	0.0000	1	(8.1908)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(3,500)	5.0313	(17,679.95)	(17,609.70)	0.0000	4.3300	(1,405.84)	0.00	2.1265	(6.8768)	0.0000	1	(4.7503)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(200)	5.0313	(1,010.28)	(1,006.27)	0.0000	4.3300	(1,405.84)	0.00	0.1215	(0.3930)	0.0000	1	(0.2714)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(1,200)	5.0313	(6,061.70)	(6,037.61)	0.0000	4.3300	(1,405.84)	0.00	0.7291	(2.3578)	0.0000	1	(1.6287)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(1,900)	5.0313	(9,597.69)	(9,559.55)	0.0000	4.3300	(1,405.84)	0.00	1.1544	(3.7331)	0.0000	1	(2.5787)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(900)	5.0313	(4,546.27)	(4,528.21)	0.0000	4.3300	(1,405.84)	0.00	0.5468	(1.7683)	0.0000	1	(1.2215)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(13,500)	5.0313	(68,194.10)	(67,923.14)	0.0000	4.3300	(1,405.84)	0.00	8.2022	(26.5247)	0.0000	1	(18.3225)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(14,100)	5.0313	(71,224.95)	(70,941.95)	0.0000	4.3300	(1,405.84)	0.00	8.5668	(27.7036)	0.0000	1	(19.1368)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(500)	5.0313	(2,525.71)	(2,515.67)	0.0000	4.3300	(1,405.84)	0.00	0.3038	(0.9824)	0.0000	1	(0.6786)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(100)	5.0313	(505.14)	(503.13)	0.0000	4.3300	(1,405.84)	0.00	0.0608	(0.1965)	0.0000	1	(0.1357)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(400)	5.0313	(2,020.57)	(2,012.54)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.7859)	0.0000	1	(0.5429)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(400)	5.0313	(2,020.57)	(2,012.54)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.7859)	0.0000	1	(0.5429)	02/07/2025
002353.ZK	01/16/2025	SDB3260123664	0	(400)	5.0313	(2,020.57)	(2,012.54)	0.0000	4.3300	(1,405.84)	0.00	0.2430	(0.7859)	0.0000	1	(0.5429)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(400)	5.0103	(1,954.70)	(2,004.12)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7842)	0.0000	1	(0.5491)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(2,400)	5.0103	(11,895.28)	(12,024.72)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.7053)	0.0000	1	(3.2745)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(400)	5.0103	(2,020.57)	(2,004.12)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7842)	0.0000	1	(0.5412)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(200)	5.0103	(1,010.28)	(1,002.06)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3921)	0.0000	1	(0.2706)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(1,500)	5.0103	(7,577.12)	(7,515.45)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.9408)	0.0000	1	(2.0294)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(2,700)	5.0103	(13,638.82)	(13,527.81)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.2934)	0.0000	1	(3.6530)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(6,035)	5.0103	(30,485.29)	(30,237.15)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.8318)	0.0000	1	(8.1651)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(3,500)	5.0103	(17,679.95)	(17,536.05)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.8619)	0.0000	1	(4.7354)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(200)	5.0103	(1,010.28)	(1,002.06)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3921)	0.0000	1	(0.2706)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(1,200)	5.0103	(6,061.70)	(6,012.36)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3526)	0.0000	1	(1.6236)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(1,900)	5.0103	(9,597.69)	(9,519.57)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.7250)	0.0000	1	(2.5706)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(900)	5.0103	(4,546.27)	(4,509.27)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7645)	0.0000	1	(1.2177)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(13,500)	5.0103	(68,194.10)	(67,639.04)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(26.4672)	0.0000	1	(18.2650)	02/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002353.ZK	01/15/2025	SDB3260123664	0	(500)	5.0103	(2,525.71)	(2,505.15)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9803)	0.0000	1	(0.6765)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(100)	5.0103	(505.14)	(501.03)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1961)	0.0000	1	(0.1353)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(400)	5.0103	(2,020.57)	(2,004.12)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7842)	0.0000	1	(0.5412)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(400)	5.0103	(2,020.57)	(2,004.12)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7842)	0.0000	1	(0.5412)	02/07/2025
002353.ZK	01/15/2025	SDB3260123664	0	(400)	5.0103	(2,020.57)	(2,004.12)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7842)	0.0000	1	(0.5412)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(400)	5.0717	(1,954.70)	(2,028.66)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7938)	0.0000	1	(0.5587)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(2,400)	5.0717	(11,895.28)	(12,171.98)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.7629)	0.0000	1	(3.3322)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(400)	5.0717	(2,020.57)	(2,028.66)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7938)	0.0000	1	(0.5508)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(200)	5.0717	(1,010.28)	(1,014.33)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3969)	0.0000	1	(0.2754)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(1,500)	5.0717	(7,577.12)	(7,607.49)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.9768)	0.0000	1	(2.0655)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(2,700)	5.0717	(13,638.82)	(13,693.48)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.3583)	0.0000	1	(3.7178)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(6,035)	5.0717	(30,485.29)	(30,607.47)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.9767)	0.0000	1	(8.3100)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(3,500)	5.0717	(17,679.95)	(17,750.81)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.9459)	0.0000	1	(4.8194)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(200)	5.0717	(1,010.28)	(1,014.33)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3969)	0.0000	1	(0.2754)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(1,200)	5.0717	(6,061.70)	(6,085.99)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3815)	0.0000	1	(1.6524)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(1,900)	5.0717	(9,597.69)	(9,636.15)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.7706)	0.0000	1	(2.6162)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(900)	5.0717	(4,546.27)	(4,564.49)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7861)	0.0000	1	(1.2393)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(13,500)	5.0717	(68,194.10)	(68,467.41)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(26.7913)	0.0000	1	(18.5891)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(14,100)	5.0717	(71,224.95)	(71,510.41)	0.0000	4.3300	(1,408.68)	0.00	8.5668	(27.9821)	0.0000	1	(19.4153)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(500)	5.0717	(2,525.71)	(2,535.83)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9923)	0.0000	1	(0.6885)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(100)	5.0717	(505.14)	(507.17)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1985)	0.0000	1	(0.1377)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(400)	5.0717	(2,020.57)	(2,028.66)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7938)	0.0000	1	(0.5508)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(400)	5.0717	(2,020.57)	(2,028.66)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7938)	0.0000	1	(0.5508)	02/07/2025
002353.ZK	01/14/2025	SDB3260123664	0	(400)	5.0717	(2,020.57)	(2,028.66)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7938)	0.0000	1	(0.5508)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(400)	5.0467	(1,954.70)	(2,018.67)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7899)	0.0000	1	(0.5548)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(2,400)	5.0467	(11,895.28)	(12,112.04)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.7394)	0.0000	1	(3.3087)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(400)	5.0467	(2,020.57)	(2,018.67)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7899)	0.0000	1	(0.5469)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(200)	5.0467	(1,010.28)	(1,009.34)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3950)	0.0000	1	(0.2734)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(1,500)	5.0467	(7,577.12)	(7,570.02)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.9622)	0.0000	1	(2.0508)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(2,700)	5.0467	(13,638.82)	(13,626.04)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.3319)	0.0000	1	(3.6914)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(6,035)	5.0467	(30,485.29)	(30,456.73)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.9177)	0.0000	1	(8.2510)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(3,500)	5.0467	(17,679.95)	(17,663.39)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.9117)	0.0000	1	(4.7852)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(200)	5.0467	(1,010.28)	(1,009.34)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3950)	0.0000	1	(0.2734)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(1,200)	5.0467	(6,061.70)	(6,056.02)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3697)	0.0000	1	(1.6406)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(1,900)	5.0467	(9,597.69)	(9,588.70)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.7521)	0.0000	1	(2.5977)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(900)	5.0467	(4,546.27)	(4,542.01)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7773)	0.0000	1	(1.2305)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(13,500)	5.0467	(68,194.10)	(68,130.22)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(26.6594)	0.0000	1	(18.4572)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(14,100)	5.0467	(71,224.95)	(71,158.23)	0.0000	4.3300	(1,408.68)	0.00	8.5668	(27.8443)	0.0000	1	(19.2775)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(500)	5.0467	(2,525.71)	(2,523.34)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9874)	0.0000	1	(0.6836)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(100)	5.0467	(505.14)	(504.67)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1975)	0.0000	1	(0.1367)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(400)	5.0467	(2,020.57)	(2,018.67)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7899)	0.0000	1	(0.5469)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(400)	5.0467	(2,020.57)	(2,018.67)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7899)	0.0000	1	(0.5469)	02/07/2025
002353.ZK	01/13/2025	SDB3260123664	0	(400)	5.0467	(2,020.57)	(2,018.67)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7899)	0.0000	1	(0.5469)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(400)	5.1020	(1,954.70)	(2,040.78)	0.0000	4.3300	(1,408.68)	0.00	0.7053	(2.3957)	0.0000	3	(1.6904)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(2,400)	5.1020	(11,895.28)	(12,244.70)	0.0000	4.3300	(1,408.68)	0.00	4.2922	(14.3741)	0.0000	3	(10.0819)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(400)	5.1020	(2,020.57)	(2,040.78)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3957)	0.0000	3	(1.6666)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(200)	5.1020	(1,010.28)	(1,020.39)	0.0000	4.3300	(1,408.68)	0.00	0.3645	(1.1978)	0.0000	3	(0.8333)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(1,500)	5.1020	(7,577.12)	(7,652.94)	0.0000	4.3300	(1,408.68)	0.00	2.7341	(8.9838)	0.0000	3	(6.2497)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(2,700)	5.1020	(13,638.82)	(13,775.28)	0.0000	4.3300	(1,408.68)	0.00	4.9213	(16.1708)	0.0000	3	(11.2495)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(6,035)	5.1020	(30,485.29)	(30,790.31)	0.0000	4.3300	(1,408.68)	0.00	11.0001	(36.1448)	0.0000	3	(25.1447)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(3,500)	5.1020	(17,679.95)	(17,856.85)	0.0000	4.3300	(1,408.68)	0.00	6.3795	(20.9622)	0.0000	3	(14.5827)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(200)	5.1020	(1,010.28)	(1,020.39)	0.0000	4.3300	(1,408.68)	0.00	0.3645	(1.1978)	0.0000	3	(0.8333)	02/07/

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002353.ZK	01/10/2025	SDB3260123664	0	(1,900)	5.1020	(9,597.69)	(9,693.72)	0.0000	4.3300	(1,408.68)	0.00	3.4632	(11.3795)	0.0000	3	(7.9163)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(900)	5.1020	(4,546.27)	(4,591.76)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.3903)	0.0000	3	(3.7498)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(13,500)	5.1020	(68,194.10)	(68,876.42)	0.0000	4.3300	(1,408.68)	0.00	24.6067	(80.8542)	0.0000	3	(56.2475)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(14,100)	5.1020	(71,224.95)	(71,937.59)	0.0000	4.3300	(1,408.68)	0.00	25.7003	(84.4477)	0.0000	3	(58.7473)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(500)	5.1020	(2,525.71)	(2,550.98)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.9946)	0.0000	3	(2.0832)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(100)	5.1020	(505.14)	(510.20)	0.0000	4.3300	(1,408.68)	0.00	0.1823	(0.5989)	0.0000	3	(0.4166)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(400)	5.1020	(2,020.57)	(2,040.78)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3957)	0.0000	3	(1.6666)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(400)	5.1020	(2,020.57)	(2,040.78)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3957)	0.0000	3	(1.6666)	02/07/2025
002353.ZK	01/10/2025	SDB3260123664	0	(400)	5.1020	(2,020.57)	(2,040.78)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3957)	0.0000	3	(1.6666)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(400)	4.8593	(1,954.70)	(1,943.73)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7606)	0.0000	1	(0.5255)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(2,400)	4.8593	(11,895.28)	(11,662.36)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.5635)	0.0000	1	(3.1328)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(400)	4.8593	(2,020.57)	(1,943.73)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7606)	0.0000	1	(0.5176)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(200)	4.8593	(1,010.28)	(971.86)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3803)	0.0000	1	(0.2588)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(1,500)	4.8593	(7,577.12)	(7,288.98)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.8522)	0.0000	1	(1.9408)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(2,700)	4.8593	(13,638.82)	(13,120.16)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.1339)	0.0000	1	(3.4935)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(6,035)	4.8593	(30,485.29)	(29,325.98)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.4753)	0.0000	1	(7.8086)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(3,500)	4.8593	(17,679.95)	(17,007.61)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.6551)	0.0000	1	(4.5286)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(200)	4.8593	(1,010.28)	(971.86)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3803)	0.0000	1	(0.2588)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(1,200)	4.8593	(6,061.70)	(5,831.18)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.2817)	0.0000	1	(1.5527)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(1,900)	4.8593	(9,597.69)	(9,232.70)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.6128)	0.0000	1	(2.4584)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(900)	4.8593	(4,546.27)	(4,373.39)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7113)	0.0000	1	(1.1645)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(13,500)	4.8593	(68,194.10)	(65,600.79)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(25.6696)	0.0000	1	(17.4674)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(14,100)	4.8593	(71,224.95)	(68,516.38)	0.0000	4.3300	(1,408.68)	0.00	8.5668	(26.8105)	0.0000	1	(18.2437)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(500)	4.8593	(2,525.71)	(2,429.66)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9507)	0.0000	1	(0.6469)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(100)	4.8593	(505.14)	(485.93)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1901)	0.0000	1	(0.1294)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(400)	4.8593	(2,020.57)	(1,943.73)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7606)	0.0000	1	(0.5176)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(400)	4.8593	(2,020.57)	(1,943.73)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7606)	0.0000	1	(0.5176)	02/07/2025
002353.ZK	01/09/2025	SDB3260123664	0	(400)	4.8593	(2,020.57)	(1,943.73)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7606)	0.0000	1	(0.5176)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(400)	4.9646	(1,954.70)	(1,985.84)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7771)	0.0000	1	(0.5420)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(2,400)	4.9646	(11,895.28)	(11,915.02)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.6624)	0.0000	1	(3.2316)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(400)	4.9646	(2,020.57)	(1,985.84)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7771)	0.0000	1	(0.5340)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(200)	4.9646	(1,010.28)	(992.92)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3885)	0.0000	1	(0.2670)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(1,500)	4.9646	(7,577.12)	(7,446.89)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.9140)	0.0000	1	(2.0026)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(2,700)	4.9646	(13,638.82)	(13,404.40)	0.0000	4.3300	(1,408.68)	0.00	1.6404	(5.2451)	0.0000	1	(3.6047)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(6,035)	4.9646	(30,485.29)	(29,961.31)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.7239)	0.0000	1	(8.0572)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(3,500)	4.9646	(17,679.95)	(17,376.07)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.7993)	0.0000	1	(4.6728)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(200)	4.9646	(1,010.28)	(992.92)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3885)	0.0000	1	(0.2670)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(1,200)	4.9646	(6,061.70)	(5,957.51)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3312)	0.0000	1	(1.6021)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(1,900)	4.9646	(9,597.69)	(9,432.72)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.6910)	0.0000	1	(2.5366)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(900)	4.9646	(4,546.27)	(4,468.13)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7484)	0.0000	1	(1.2016)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(13,500)	4.9646	(68,194.10)	(67,021.99)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(26.2257)	0.0000	1	(18.0235)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(14,100)	4.9646	(71,224.95)	(70,000.75)	0.0000	4.3300	(1,408.68)	0.00	8.5668	(27.3913)	0.0000	1	(18.8246)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(500)	4.9646	(2,525.71)	(2,482.30)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9713)	0.0000	1	(0.6675)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(100)	4.9646	(505.14)	(496.46)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1943)	0.0000	1	(0.1335)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(400)	4.9646	(2,020.57)	(1,985.84)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7771)	0.0000	1	(0.5340)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(400)	4.9646	(2,020.57)	(1,985.84)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7771)	0.0000	1	(0.5340)	02/07/2025
002353.ZK	01/08/2025	SDB3260123664	0	(400)	4.9646	(2,020.57)	(1,985.84)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7771)	0.0000	1	(0.5340)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(400)	4.8987	(1,954.70)	(1,959.48)	0.0000	4.3300	(1,408.68)	0.00	0.2351	(0.7667)	0.0000	1	(0.5316)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(2,400)	4.8987	(11,895.28)	(11,756.91)	0.0000	4.3300	(1,408.68)	0.00	1.4307	(4.6005)	0.0000	1	(3.1697)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(400)	4.8987	(2,020.57)	(1,959.48)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7667)	0.0000	1	(0.5237)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(200)	4.8987	(1,010.28)	(979.74)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3834)	0.0000	1	(0.2619)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(1,500)	4.8987	(7,577.12)	(7,348.07)	0.0000	4.3300	(1,408.68)	0.00	0.9114	(2.8753)	0.0000	1	(1.9639)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

GLOBAL
SECURITIES
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002353.ZK	01/07/2025	SDB3260123664	0	(6,035)	4.8987	(30,485.29)	(29,563.73)	0.0000	4.3300	(1,408.68)	0.00	3.6667	(11.5683)	0.0000	1	(7.9016)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(3,500)	4.8987	(17,679.95)	(17,145.49)	0.0000	4.3300	(1,408.68)	0.00	2.1265	(6.7090)	0.0000	1	(4.5825)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(200)	4.8987	(1,010.28)	(979.74)	0.0000	4.3300	(1,408.68)	0.00	0.1215	(0.3834)	0.0000	1	(0.2619)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(1,200)	4.8987	(6,061.70)	(5,878.45)	0.0000	4.3300	(1,408.68)	0.00	0.7291	(2.3002)	0.0000	1	(1.5712)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(1,900)	4.8987	(9,597.69)	(9,307.55)	0.0000	4.3300	(1,408.68)	0.00	1.1544	(3.6421)	0.0000	1	(2.4877)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(900)	4.8987	(4,546.27)	(4,408.84)	0.0000	4.3300	(1,408.68)	0.00	0.5468	(1.7252)	0.0000	1	(1.1784)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(13,500)	4.8987	(68,194.10)	(66,132.61)	0.0000	4.3300	(1,408.68)	0.00	8.2022	(25.8777)	0.0000	1	(17.6755)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(14,100)	4.8987	(71,224.95)	(69,071.84)	0.0000	4.3300	(1,408.68)	0.00	8.5668	(27.0279)	0.0000	1	(18.4611)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(500)	4.8987	(2,525.71)	(2,449.36)	0.0000	4.3300	(1,408.68)	0.00	0.3038	(0.9584)	0.0000	1	(0.6546)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(100)	4.8987	(505.14)	(489.87)	0.0000	4.3300	(1,408.68)	0.00	0.0608	(0.1917)	0.0000	1	(0.1309)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(400)	4.8987	(2,020.57)	(1,959.48)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7667)	0.0000	1	(0.5237)	02/07/2025
002353.ZK	01/07/2025	SDB3260123664	0	(400)	4.8987	(2,020.57)	(1,959.48)	0.0000	4.3300	(1,408.68)	0.00	0.2430	(0.7667)	0.0000	1	(0.5237)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(400)	5.0514	(2,020.57)	(2,020.57)	0.0000	4.3300	(1,434.01)	0.00	0.2430	(0.8049)	0.0000	1	(0.5618)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(200)	5.0514	(1,010.28)	(1,010.28)	0.0000	4.3300	(1,434.01)	0.00	0.1215	(0.4024)	0.0000	1	(0.2809)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(1,500)	5.0514	(7,577.12)	(7,577.12)	0.0000	4.3300	(1,434.01)	0.00	0.9114	(3.0183)	0.0000	1	(2.1069)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(2,700)	5.0514	(13,638.82)	(13,638.82)	0.0000	4.3300	(1,434.01)	0.00	1.6404	(5.4329)	0.0000	1	(3.7924)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(6,035)	5.0514	(30,485.29)	(30,485.29)	0.0000	4.3300	(1,434.01)	0.00	3.6667	(12.1434)	0.0000	1	(8.4767)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(3,500)	5.0514	(17,679.95)	(17,679.95)	0.0000	4.3300	(1,434.01)	0.00	2.1265	(7.0426)	0.0000	1	(4.9161)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(200)	5.0514	(1,010.28)	(1,010.28)	0.0000	4.3300	(1,434.01)	0.00	0.1215	(0.4024)	0.0000	1	(0.2809)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(1,200)	5.0514	(6,061.70)	(6,061.70)	0.0000	4.3300	(1,434.01)	0.00	0.7291	(2.4146)	0.0000	1	(1.6855)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(1,900)	5.0514	(9,597.69)	(9,597.69)	0.0000	4.3300	(1,434.01)	0.00	1.1544	(3.8231)	0.0000	1	(2.6687)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(900)	5.0514	(4,546.27)	(4,546.27)	0.0000	4.3300	(1,434.01)	0.00	0.5468	(1.8110)	0.0000	1	(1.2641)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(13,500)	5.0514	(68,194.10)	(68,194.10)	0.0000	4.3300	(1,434.01)	0.00	8.2022	(27.1643)	0.0000	1	(18.9620)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(14,100)	5.0514	(71,224.95)	(71,224.95)	0.0000	4.3300	(1,434.01)	0.00	8.5668	(28.3716)	0.0000	1	(19.8048)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(500)	5.0514	(2,525.71)	(2,525.71)	0.0000	4.3300	(1,434.01)	0.00	0.3038	(1.0061)	0.0000	1	(0.7023)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(100)	5.0514	(505.14)	(505.14)	0.0000	4.3300	(1,434.01)	0.00	0.0608	(0.2012)	0.0000	1	(0.1405)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(400)	5.0514	(2,020.57)	(2,020.57)	0.0000	4.3300	(1,434.01)	0.00	0.2430	(0.8049)	0.0000	1	(0.5618)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(400)	5.0514	(2,020.57)	(2,020.57)	0.0000	4.3300	(1,434.01)	0.00	0.2430	(0.8049)	0.0000	1	(0.5618)	02/07/2025
002353.ZK	01/06/2025	SDB3260123664	0	(400)	5.0514	(2,020.57)	(2,020.57)	0.0000	4.3300	(1,434.01)	0.00	0.2430	(0.8049)	0.0000	1	(0.5618)	02/07/2025
TOTAL YANTAI JEREH OILFIELD SERVICES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												368.1744	(1,196.3541)	0.0000		(828.1796)	
YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
605198.SH	01/16/2025	SDB3265406640	0	(1,300)	3.7531	(4,832.33)	(4,879.04)	0.0000	4.3300	(2,250.00)	0.00	0.5812	(3.0494)	0.0000	1	(2.4682)	02/07/2025
605198.SH	01/16/2025	SDB3265406640	0	(500)	3.7531	(1,843.72)	(1,876.56)	0.0000	4.3300	(2,250.00)	0.00	0.2218	(1.1728)	0.0000	1	(0.9511)	02/07/2025
605198.SH	01/16/2025	SDB3265406640	0	(2,400)	3.7531	(8,994.28)	(9,007.47)	0.0000	4.3300	(2,250.00)	0.00	1.0818	(5.6297)	0.0000	1	(4.5479)	02/07/2025
605198.SH	01/16/2025	SDB3265406640	0	(2,900)	3.7531	(10,918.43)	(10,884.02)	0.0000	4.3300	(2,250.00)	0.00	1.3132	(6.8025)	0.0000	1	(5.4893)	02/07/2025
605198.SH	01/16/2025	SDB3265406640	0	(600)	3.7531	(2,243.17)	(2,251.87)	0.0000	4.3300	(2,250.00)	0.00	0.2698	(1.4074)	0.0000	1	(1.1376)	02/07/2025
605198.SH	01/16/2025	SDB3265406640	0	(100)	3.7531	(372.74)	(375.31)	0.0000	4.3300	(2,250.00)	0.00	0.0448	(0.2346)	0.0000	1	(0.1897)	02/07/2025
605198.SH	01/15/2025	SDB3265406640	0	(2,400)	3.6833	(8,994.28)	(8,839.88)	0.0000	4.3300	(2,250.00)	0.00	1.0818	(5.5249)	0.0000	1	(4.4431)	02/07/2025
605198.SH	01/15/2025	SDB3265406640	0	(2,900)	3.6833	(10,918.43)	(10,681.52)	0.0000	4.3300	(2,250.00)	0.00	1.3132	(6.6760)	0.0000	1	(5.3627)	02/07/2025
605198.SH	01/15/2025	SDB3265406640	0	(600)	3.6833	(2,243.17)	(2,209.97)	0.0000	4.3300	(2,250.00)	0.00	0.2698	(1.3812)	0.0000	1	(1.1114)	02/07/2025
605198.SH	01/15/2025	SDB3265406640	0	(100)	3.6833	(372.74)	(368.33)	0.0000	4.3300	(2,250.00)	0.00	0.0448	(0.2302)	0.0000	1	(0.1854)	02/07/2025
605198.SH	01/14/2025	SDB3265406640	0	(600)	3.7386	(2,243.17)	(2,243.17)	0.0000	4.3300	(2,250.00)	0.00	0.2698	(1.4020)	0.0000	1	(1.1322)	02/07/2025
605198.SH	01/14/2025	SDB3265406640	0	(100)	3.7274	(372.74)	(372.74)	0.0000	4.3300	(2,250.00)	0.00	0.0448	(0.2330)	0.0000	1	(0.1881)	02/07/2025
TOTAL YANTAI NORTH ANDRE JUICE CO., LTD. CMN CLASS A SERIES NORTHBOUND												6.5370	(33.7437)	0.0000		(27.2067)	
YANTAI TAYHO ADVANCED MATERIALS CO, LTD CMN CLASS A SERIES NORTHBOUND																	
002254.ZK	01/17/2025	SDB3260427198	0	(2,000)	1.2278	(2,375.38)	(2,455.54)	0.0000	4.3300	(1,873.24)	0.00	0.2857	(1.2777)	0.0000	1	(0.9920)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(10,400)	1.2278	(12,383.73)	(12,768.81)	0.0000	4.3300	(1,873.24)	0.00	1.4895	(6.6442)	0.0000	1	(5.1547)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(1,800)	1.2278	(2,127.32)	(2,209.99)	0.0000	4.3300	(1,873.24)	0.00	0.2559	(1.1500)	0.0000	1	(0.8941)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(5,500)	1.2278	(6,552.54)	(6,752.74)	0.0000	4.3300	(1,873.24)	0.00	0.7881	(3.5137)	0.0000	1	(2.7256)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(127,700)	1.2278	(154,804.58)	(156,786.23)	0.0000	4.3300	(1,873.24)	0.00	18.6196	(81.5827)	0.0000	1	(62.9631)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002254.ZK	01/17/2025	SDB3260427198	0	(14,300)	1.2278	(17,273.67)	(17,557.11)	0.0000	4.3300	(1,873.24)	0.00	2.0776	(9.1357)	0.0000	1	(7.0581)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(700)	1.2278	(898.58)	(859.44)	0.0000	4.3300	(1,873.24)	0.00	0.1081	(0.4472)	0.0000	1	(0.3391)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(100)	1.2278	(128.37)	(122.78)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0639)	0.0000	1	(0.0484)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(11,000)	1.2278	(14,120.48)	(13,505.47)	0.0000	4.3300	(1,873.24)	0.00	1.6984	(7.0275)	0.0000	1	(5.3291)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(14,900)	1.2278	(19,126.83)	(18,293.77)	0.0000	4.3300	(1,873.24)	0.00	2.3005	(9.5190)	0.0000	1	(7.2185)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(400)	1.2278	(513.47)	(491.11)	0.0000	4.3300	(1,873.24)	0.00	0.0618	(0.2555)	0.0000	1	(0.1938)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(100)	1.2278	(128.37)	(122.78)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0639)	0.0000	1	(0.0484)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(5,500)	1.2278	(7,060.24)	(6,752.74)	0.0000	4.3300	(1,873.24)	0.00	0.8492	(3.5137)	0.0000	1	(2.6645)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(12,700)	1.2278	(16,302.74)	(15,592.68)	0.0000	4.3300	(1,873.24)	0.00	1.9609	(8.1135)	0.0000	1	(6.1527)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(22,800)	1.2278	(29,267.90)	(27,993.16)	0.0000	4.3300	(1,873.24)	0.00	3.5203	(14.5660)	0.0000	1	(11.0458)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(30,700)	1.2278	(39,408.98)	(37,692.54)	0.0000	4.3300	(1,873.24)	0.00	4.7400	(19.6131)	0.0000	1	(14.8730)	02/07/2025
002254.ZK	01/17/2025	SDB3260427198	0	(40,085)	1.2278	(51,456.31)	(49,215.16)	0.0000	4.3300	(1,873.24)	0.00	6.1891	(25.6088)	0.0000	1	(19.4197)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(2,000)	1.1762	(2,375.38)	(2,352.49)	0.0000	4.3300	(1,873.24)	0.00	0.2857	(1.2241)	0.0000	1	(0.9384)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(10,400)	1.1762	(12,383.73)	(12,232.97)	0.0000	4.3300	(1,873.24)	0.00	1.4895	(6.3653)	0.0000	1	(4.8759)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(1,800)	1.1762	(2,127.32)	(2,117.24)	0.0000	4.3300	(1,873.24)	0.00	0.2559	(1.1017)	0.0000	1	(0.8458)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(5,500)	1.1762	(6,552.54)	(6,469.36)	0.0000	4.3300	(1,873.24)	0.00	0.7881	(3.3663)	0.0000	1	(2.5782)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(127,700)	1.1762	(154,804.58)	(150,206.74)	0.0000	4.3300	(1,873.24)	0.00	18.6196	(78.1591)	0.0000	1	(59.5395)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(14,300)	1.1762	(17,273.67)	(16,820.33)	0.0000	4.3300	(1,873.24)	0.00	2.0776	(8.7523)	0.0000	1	(6.6747)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(700)	1.1762	(898.58)	(823.37)	0.0000	4.3300	(1,873.24)	0.00	0.1081	(0.4284)	0.0000	1	(0.3204)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(100)	1.1762	(128.37)	(117.62)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0612)	0.0000	1	(0.0458)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(11,000)	1.1762	(14,120.48)	(12,938.72)	0.0000	4.3300	(1,873.24)	0.00	1.6984	(6.7326)	0.0000	1	(5.0342)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(14,900)	1.1762	(19,126.83)	(17,526.08)	0.0000	4.3300	(1,873.24)	0.00	2.3005	(9.1196)	0.0000	1	(6.8190)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(400)	1.1762	(513.47)	(470.50)	0.0000	4.3300	(1,873.24)	0.00	0.0618	(0.2448)	0.0000	1	(0.1831)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(100)	1.1762	(128.37)	(117.62)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0612)	0.0000	1	(0.0458)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(5,500)	1.1762	(7,060.24)	(6,469.36)	0.0000	4.3300	(1,873.24)	0.00	0.8492	(3.3663)	0.0000	1	(2.5171)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(12,700)	1.1762	(16,302.74)	(14,938.34)	0.0000	4.3300	(1,873.24)	0.00	1.9609	(7.7731)	0.0000	1	(5.8122)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(22,800)	1.1762	(29,267.90)	(26,818.43)	0.0000	4.3300	(1,873.24)	0.00	3.5203	(13.9548)	0.0000	1	(10.4345)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(30,700)	1.1762	(39,408.98)	(36,110.78)	0.0000	4.3300	(1,873.24)	0.00	4.7400	(18.7900)	0.0000	1	(14.0500)	02/07/2025
002254.ZK	01/16/2025	SDB3260427198	0	(40,085)	1.1762	(51,456.31)	(47,149.86)	0.0000	4.3300	(1,873.24)	0.00	6.1891	(24.5341)	0.0000	1	(18.3451)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(2,000)	1.1652	(2,375.38)	(2,330.44)	0.0000	4.3300	(1,873.24)	0.00	0.2857	(1.2126)	0.0000	1	(0.9269)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(10,400)	1.1652	(12,383.73)	(12,118.27)	0.0000	4.3300	(1,873.24)	0.00	1.4895	(6.3057)	0.0000	1	(4.8162)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(1,800)	1.1652	(2,127.32)	(2,097.39)	0.0000	4.3300	(1,873.24)	0.00	0.2559	(1.0914)	0.0000	1	(0.8355)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(5,500)	1.1652	(6,552.54)	(6,408.70)	0.0000	4.3300	(1,873.24)	0.00	0.7881	(3.3347)	0.0000	1	(2.5466)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(127,700)	1.1652	(154,804.58)	(148,798.34)	0.0000	4.3300	(1,873.24)	0.00	18.6196	(77.4262)	0.0000	1	(58.8067)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(14,300)	1.1652	(17,273.67)	(16,662.62)	0.0000	4.3300	(1,873.24)	0.00	2.0776	(8.6703)	0.0000	1	(6.5926)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(700)	1.1652	(898.58)	(815.65)	0.0000	4.3300	(1,873.24)	0.00	0.1081	(0.4244)	0.0000	1	(0.3163)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(100)	1.1652	(128.37)	(116.52)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0606)	0.0000	1	(0.0452)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(11,000)	1.1652	(14,120.48)	(12,817.40)	0.0000	4.3300	(1,873.24)	0.00	1.6984	(6.6694)	0.0000	1	(4.9711)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(14,900)	1.1652	(19,126.83)	(17,361.75)	0.0000	4.3300	(1,873.24)	0.00	2.3005	(9.0341)	0.0000	1	(6.7335)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(400)	1.1652	(513.47)	(466.09)	0.0000	4.3300	(1,873.24)	0.00	0.0618	(0.2425)	0.0000	1	(0.1808)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(100)	1.1652	(128.37)	(116.52)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0606)	0.0000	1	(0.0452)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(5,500)	1.1652	(7,060.24)	(6,408.70)	0.0000	4.3300	(1,873.24)	0.00	0.8492	(3.3347)	0.0000	1	(2.4855)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(12,700)	1.1652	(16,302.74)	(14,798.27)	0.0000	4.3300	(1,873.24)	0.00	1.9609	(7.7002)	0.0000	1	(5.7393)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(22,800)	1.1652	(29,267.90)	(26,566.97)	0.0000	4.3300	(1,873.24)	0.00	3.5203	(13.8239)	0.0000	1	(10.3037)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(30,700)	1.1652	(39,408.98)	(35,772.19)	0.0000	4.3300	(1,873.24)	0.00	4.7400	(18.6138)	0.0000	1	(13.8738)	02/07/2025
002254.ZK	01/15/2025	SDB3260427198	0	(40,085)	1.1652	(51,456.31)	(46,707.76)	0.0000	4.3300	(1,873.24)	0.00	6.1891	(24.3041)	0.0000	1	(18.1150)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(2,000)	1.1890	(2,375.38)	(2,378.02)	0.0000	4.3300	(1,873.24)	0.00	0.2857	(1.2374)	0.0000	1	(0.9517)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(10,400)	1.1890	(12,383.73)	(12,365.70)	0.0000	4.3300	(1,873.24)	0.00	1.4895	(6.4344)	0.0000	1	(4.9449)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(1,800)	1.1890	(2,127.32)	(2,140.22)	0.0000	4.3300	(1,873.24)	0.00	0.2559	(1.1136)	0.0000	1	(0.8578)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(5,500)	1.1890	(6,552.54)	(6,539.55)	0.0000	4.3300	(1,873.24)	0.00	0.7881	(3.4028)	0.0000	1	(2.6147)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(127,700)	1.1890	(154,804.58)	(151,836.58)	0.0000	4.3300	(1,873.24)	0.00	18.6196	(79.0071)	0.0000	1	(60.3876)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(14,300)	1.1890	(17,273.67)	(17,002.84)	0.0000	4.3300	(1,873.24)	0.0						

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002254.ZK	01/14/2025	SDB3260427198	0	(100)	1.1890	(128.37)	(118.90)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0619)	0.0000	1	(0.0464)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(11,000)	1.1890	(14,120.48)	(13,079.11)	0.0000	4.3300	(1,873.24)	0.00	1.6984	(6.8056)	0.0000	1	(5.1072)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(14,900)	1.1890	(19,126.83)	(17,716.25)	0.0000	4.3300	(1,873.24)	0.00	2.3005	(9.2185)	0.0000	1	(6.9180)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(400)	1.1890	(513.47)	(475.60)	0.0000	4.3300	(1,873.24)	0.00	0.0618	(0.2475)	0.0000	1	(0.1857)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(100)	1.1890	(128.37)	(118.90)	0.0000	4.3300	(1,873.24)	0.00	0.0154	(0.0619)	0.0000	1	(0.0464)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(5,500)	1.1890	(7,060.24)	(6,539.55)	0.0000	4.3300	(1,873.24)	0.00	0.8492	(3.4028)	0.0000	1	(2.5536)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(12,700)	1.1890	(16,302.74)	(15,100.43)	0.0000	4.3300	(1,873.24)	0.00	1.9609	(7.8574)	0.0000	1	(5.8965)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(22,800)	1.1890	(29,267.90)	(27,109.43)	0.0000	4.3300	(1,873.24)	0.00	3.5203	(14.1062)	0.0000	1	(10.5859)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(30,700)	1.1890	(39,408.98)	(36,502.61)	0.0000	4.3300	(1,873.24)	0.00	4.7400	(18.9939)	0.0000	1	(14.2539)	02/07/2025
002254.ZK	01/14/2025	SDB3260427198	0	(40,085)	1.1890	(51,456.31)	(47,661.47)	0.0000	4.3300	(1,873.24)	0.00	6.1891	(24.8003)	0.0000	1	(18.6113)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(1,800)	1.1923	(2,127.32)	(2,146.06)	0.0000	4.3300	(1,864.56)	0.00	0.2559	(1.1115)	0.0000	1	(0.8556)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(5,500)	1.1923	(6,552.54)	(6,557.42)	0.0000	4.3300	(1,864.56)	0.00	0.7881	(3.3963)	0.0000	1	(2.6082)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(127,700)	1.1923	(154,804.58)	(152,251.35)	0.0000	4.3300	(1,864.56)	0.00	18.6196	(78.8559)	0.0000	1	(60.2364)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(14,300)	1.1923	(17,273.67)	(17,049.29)	0.0000	4.3300	(1,864.56)	0.00	2.0776	(8.8304)	0.0000	1	(6.7527)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(700)	1.1923	(898.58)	(834.58)	0.0000	4.3300	(1,864.56)	0.00	0.1081	(0.4323)	0.0000	1	(0.3242)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(100)	1.1923	(128.37)	(119.23)	0.0000	4.3300	(1,864.56)	0.00	0.0154	(0.0618)	0.0000	1	(0.0463)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(11,000)	1.1923	(14,120.48)	(13,114.84)	0.0000	4.3300	(1,864.56)	0.00	1.6984	(6.7926)	0.0000	1	(5.0942)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(14,900)	1.1923	(19,126.83)	(17,764.64)	0.0000	4.3300	(1,864.56)	0.00	2.3005	(9.2009)	0.0000	1	(6.9004)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(400)	1.1923	(513.47)	(476.90)	0.0000	4.3300	(1,864.56)	0.00	0.0618	(0.2470)	0.0000	1	(0.1852)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(100)	1.1923	(128.37)	(119.23)	0.0000	4.3300	(1,864.56)	0.00	0.0154	(0.0618)	0.0000	1	(0.0463)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(5,500)	1.1923	(7,060.24)	(6,557.42)	0.0000	4.3300	(1,864.56)	0.00	0.8492	(3.3963)	0.0000	1	(2.5471)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(12,700)	1.1923	(16,302.74)	(15,141.68)	0.0000	4.3300	(1,864.56)	0.00	1.9609	(7.8424)	0.0000	1	(5.8815)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(22,800)	1.1923	(29,267.90)	(27,183.48)	0.0000	4.3300	(1,864.56)	0.00	3.5203	(14.0792)	0.0000	1	(10.5589)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(30,700)	1.1923	(39,408.98)	(36,602.32)	0.0000	4.3300	(1,864.56)	0.00	4.7400	(18.9575)	0.0000	1	(14.2175)	02/07/2025
002254.ZK	01/13/2025	SDB3260427198	0	(40,085)	1.1923	(51,456.31)	(47,791.66)	0.0000	4.3300	(1,864.56)	0.00	6.1891	(24.7529)	0.0000	1	(18.5638)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(127,700)	1.2159	(154,804.58)	(155,264.68)	0.0000	4.3300	(1,861.69)	0.00	55.8587	(240.8787)	0.0000	3	(185.0200)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(14,300)	1.2159	(17,273.67)	(17,386.73)	0.0000	4.3300	(1,861.69)	0.00	6.2329	(26.9739)	0.0000	3	(20.7410)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(700)	1.2159	(898.58)	(851.10)	0.0000	4.3300	(1,861.69)	0.00	0.3242	(1.3204)	0.0000	3	(0.9962)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(100)	1.2159	(128.37)	(121.59)	0.0000	4.3300	(1,861.69)	0.00	0.0463	(0.1886)	0.0000	3	(0.1423)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(11,000)	1.2159	(14,120.48)	(13,374.40)	0.0000	4.3300	(1,861.69)	0.00	5.0951	(20.7491)	0.0000	3	(15.6540)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(14,900)	1.2159	(19,126.83)	(18,116.24)	0.0000	4.3300	(1,861.69)	0.00	6.9016	(28.1057)	0.0000	3	(21.2041)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(400)	1.2159	(513.47)	(486.34)	0.0000	4.3300	(1,861.69)	0.00	0.1853	(0.7545)	0.0000	3	(0.5692)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(100)	1.2159	(128.37)	(121.59)	0.0000	4.3300	(1,861.69)	0.00	0.0463	(0.1886)	0.0000	3	(0.1423)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(5,500)	1.2159	(7,060.24)	(6,687.20)	0.0000	4.3300	(1,861.69)	0.00	2.5476	(10.3746)	0.0000	3	(7.8270)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(12,700)	1.2159	(16,302.74)	(15,441.36)	0.0000	4.3300	(1,861.69)	0.00	5.8826	(23.9558)	0.0000	3	(18.0733)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(22,800)	1.2159	(29,267.90)	(27,721.49)	0.0000	4.3300	(1,861.69)	0.00	10.5608	(43.0073)	0.0000	3	(32.4465)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(30,700)	1.2159	(39,408.98)	(37,326.75)	0.0000	4.3300	(1,861.69)	0.00	14.2201	(57.9090)	0.0000	3	(43.6889)	02/07/2025
002254.ZK	01/10/2025	SDB3260427198	0	(40,085)	1.2159	(51,456.31)	(48,737.55)	0.0000	4.3300	(1,861.69)	0.00	18.5672	(75.6118)	0.0000	3	(57.0446)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(700)	1.2125	(898.58)	(848.72)	0.0000	4.3300	(1,490.49)	0.00	0.1081	(0.3514)	0.0000	1	(0.2433)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(100)	1.2125	(128.37)	(121.25)	0.0000	4.3300	(1,490.49)	0.00	0.0154	(0.0502)	0.0000	1	(0.0348)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(11,000)	1.2125	(14,120.48)	(13,336.96)	0.0000	4.3300	(1,490.49)	0.00	1.6984	(5.5219)	0.0000	1	(3.8235)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(14,900)	1.2125	(19,126.83)	(18,065.52)	0.0000	4.3300	(1,490.49)	0.00	2.3005	(7.4796)	0.0000	1	(5.1791)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(400)	1.2125	(513.47)	(484.98)	0.0000	4.3300	(1,490.49)	0.00	0.0618	(0.2008)	0.0000	1	(0.1390)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(100)	1.2125	(128.37)	(121.25)	0.0000	4.3300	(1,490.49)	0.00	0.0154	(0.0502)	0.0000	1	(0.0348)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(5,500)	1.2125	(7,060.24)	(6,668.48)	0.0000	4.3300	(1,490.49)	0.00	0.8492	(2.7609)	0.0000	1	(1.9117)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(12,700)	1.2125	(16,302.74)	(15,398.13)	0.0000	4.3300	(1,490.49)	0.00	1.9609	(6.3752)	0.0000	1	(4.4144)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(22,800)	1.2125	(29,267.90)	(27,643.88)	0.0000	4.3300	(1,490.49)	0.00	3.5203	(11.4453)	0.0000	1	(7.9250)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(30,700)	1.2125	(39,408.98)	(37,222.25)	0.0000	4.3300	(1,490.49)	0.00	4.7400	(15.4110)	0.0000	1	(10.6710)	02/07/2025
002254.ZK	01/09/2025	SDB3260427198	0	(40,085)	1.2125	(51,456.31)	(48,601.10)	0.0000	4.3300	(1,490.49)	0.00	6.1891	(20.1221)	0.0000	1	(13.9331)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(700)	1.2118	(898.58)	(848.29)	0.0000	4.3300	(1,526.97)	0.00	0.1081	(0.3598)	0.0000	1	(0.2517)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(100)	1.2118	(128.37)	(121.18)	0.0000	4.3300	(1,526.97)	0.00	0.0154	(0.0514)	0.0000	1	(0.0360)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(11,000)	1.2118	(14,120.48)	(13,330.24)	0.0000	4.3300	(1,526.97)	0.00	1.6984					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002254.ZK	01/08/2025	SDB3260427198	0	(400)	1.2118	(513.47)	(484.74)	0.0000	4.3300	(1,526.97)	0.00	0.0618	(0.2056)	0.0000	1	(0.1438)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(100)	1.2118	(128.37)	(121.18)	0.0000	4.3300	(1,526.97)	0.00	0.0154	(0.0514)	0.0000	1	(0.0360)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(5,500)	1.2118	(7,060.24)	(6,665.12)	0.0000	4.3300	(1,526.97)	0.00	0.8492	(2.8271)	0.0000	1	(1.9779)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(12,700)	1.2118	(16,302.74)	(15,390.37)	0.0000	4.3300	(1,526.97)	0.00	1.9609	(6.5279)	0.0000	1	(4.5671)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(22,800)	1.2118	(29,267.90)	(27,629.95)	0.0000	4.3300	(1,526.97)	0.00	3.5203	(11.7195)	0.0000	1	(8.1992)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(30,700)	1.2118	(39,408.98)	(37,203.49)	0.0000	4.3300	(1,526.97)	0.00	4.7400	(15.7801)	0.0000	1	(11.0401)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(40,085)	1.2118	(51,456.31)	(48,576.61)	0.0000	4.3300	(1,526.97)	0.00	6.1891	(20.6041)	0.0000	1	(14.4151)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(6,715)	1.2118	(8,619.91)	(8,137.51)	0.0000	4.3300	(1,526.97)	0.00	1.0368	(3.4516)	0.0000	1	(2.4148)	02/07/2025
002254.ZK	01/08/2025	SDB3260427198	0	(55,000)	1.2118	(70,602.40)	(66,651.20)	0.0000	4.3300	(1,526.97)	0.00	8.4919	(28.2706)	0.0000	1	(19.7787)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(700)	1.2380	(898.58)	(866.60)	0.0000	4.3300	(1,550.40)	0.00	0.1081	(0.3732)	0.0000	1	(0.2651)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(100)	1.2380	(128.37)	(123.80)	0.0000	4.3300	(1,550.40)	0.00	0.0154	(0.0533)	0.0000	1	(0.0379)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(11,000)	1.2380	(14,120.48)	(13,618.01)	0.0000	4.3300	(1,550.40)	0.00	1.6984	(5.8648)	0.0000	1	(4.1664)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(14,900)	1.2380	(19,126.83)	(18,446.21)	0.0000	4.3300	(1,550.40)	0.00	2.3005	(7.9442)	0.0000	1	(5.6436)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(400)	1.2380	(513.47)	(495.20)	0.0000	4.3300	(1,550.40)	0.00	0.0618	(0.2133)	0.0000	1	(0.1515)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(100)	1.2380	(128.37)	(123.80)	0.0000	4.3300	(1,550.40)	0.00	0.0154	(0.0533)	0.0000	1	(0.0379)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(5,500)	1.2380	(7,060.24)	(6,809.01)	0.0000	4.3300	(1,550.40)	0.00	0.8492	(2.9324)	0.0000	1	(2.0832)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(12,700)	1.2380	(16,302.74)	(15,722.61)	0.0000	4.3300	(1,550.40)	0.00	1.9609	(6.7712)	0.0000	1	(4.8103)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(22,800)	1.2380	(29,267.90)	(28,226.42)	0.0000	4.3300	(1,550.40)	0.00	3.5203	(12.1562)	0.0000	1	(8.6359)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(30,700)	1.2380	(39,408.98)	(38,006.63)	0.0000	4.3300	(1,550.40)	0.00	4.7400	(16.3682)	0.0000	1	(11.6282)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(40,085)	1.2380	(51,456.31)	(49,625.27)	0.0000	4.3300	(1,550.40)	0.00	6.1891	(21.3719)	0.0000	1	(15.1829)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(6,715)	1.2380	(8,619.91)	(8,313.18)	0.0000	4.3300	(1,550.40)	0.00	1.0368	(3.5802)	0.0000	1	(2.5434)	02/07/2025
002254.ZK	01/07/2025	SDB3260427198	0	(79,900)	1.2380	(102,566.03)	(98,916.28)	0.0000	4.3300	(1,550.40)	0.00	12.3364	(42.5999)	0.0000	1	(30.2635)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(700)	1.2837	(898.58)	(898.58)	0.0000	4.3300	(1,683.96)	0.00	0.1081	(0.4203)	0.0000	1	(0.3122)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(100)	1.2837	(128.37)	(128.37)	0.0000	4.3300	(1,683.96)	0.00	0.0154	(0.0600)	0.0000	1	(0.0446)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(11,000)	1.2837	(14,120.48)	(14,120.48)	0.0000	4.3300	(1,683.96)	0.00	1.6984	(6.6051)	0.0000	1	(4.9067)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(14,900)	1.2837	(19,126.83)	(19,126.83)	0.0000	4.3300	(1,683.96)	0.00	2.3005	(8.9469)	0.0000	1	(6.6463)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(400)	1.2837	(513.47)	(513.47)	0.0000	4.3300	(1,683.96)	0.00	0.0618	(0.2402)	0.0000	1	(0.1784)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(100)	1.2837	(128.37)	(128.37)	0.0000	4.3300	(1,683.96)	0.00	0.0154	(0.0600)	0.0000	1	(0.0446)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(5,500)	1.2837	(7,060.24)	(7,060.24)	0.0000	4.3300	(1,683.96)	0.00	0.8492	(3.3025)	0.0000	1	(2.4533)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(12,700)	1.2837	(16,302.74)	(16,302.74)	0.0000	4.3300	(1,683.96)	0.00	1.9609	(7.6259)	0.0000	1	(5.6650)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(22,800)	1.2837	(29,267.90)	(29,267.90)	0.0000	4.3300	(1,683.96)	0.00	3.5203	(13.6905)	0.0000	1	(10.1702)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(30,700)	1.2837	(39,408.98)	(39,408.98)	0.0000	4.3300	(1,683.96)	0.00	4.7400	(18.4342)	0.0000	1	(13.6942)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(40,085)	1.2837	(51,456.31)	(51,456.31)	0.0000	4.3300	(1,683.96)	0.00	6.1891	(24.0695)	0.0000	1	(17.8805)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(6,715)	1.2837	(8,619.91)	(8,619.91)	0.0000	4.3300	(1,683.96)	0.00	1.0368	(4.0321)	0.0000	1	(2.9953)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(88,300)	1.2837	(113,348.94)	(113,348.94)	0.0000	4.3300	(1,683.96)	0.00	13.6334	(53.0208)	0.0000	1	(39.3874)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(9,300)	1.2837	(11,938.22)	(11,938.22)	0.0000	4.3300	(1,683.96)	0.00	1.4359	(5.5843)	0.0000	1	(4.1484)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(18,100)	1.2837	(23,234.61)	(23,234.61)	0.0000	4.3300	(1,683.96)	0.00	2.7946	(10.8684)	0.0000	1	(8.0738)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(7,300)	1.2837	(9,370.86)	(9,370.86)	0.0000	4.3300	(1,683.96)	0.00	1.1271	(4.3834)	0.0000	1	(3.2563)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(1,400)	1.2837	(1,797.15)	(1,797.15)	0.0000	4.3300	(1,683.96)	0.00	0.2162	(0.8406)	0.0000	1	(0.6245)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(21,600)	1.2837	(27,727.49)	(27,727.49)	0.0000	4.3300	(1,683.96)	0.00	3.3350	(12.9700)	0.0000	1	(9.6350)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(63,600)	1.2837	(81,642.05)	(81,642.05)	0.0000	4.3300	(1,683.96)	0.00	9.8197	(38.1894)	0.0000	1	(28.3696)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(12,500)	1.2837	(16,046.00)	(16,046.00)	0.0000	4.3300	(1,683.96)	0.00	1.9300	(7.5058)	0.0000	1	(5.5758)	02/07/2025
002254.ZK	01/06/2025	SDB3260427198	0	(16,800)	1.2837	(21,565.82)	(21,565.82)	0.0000	4.3300	(1,683.96)	0.00	2.5939	(10.0878)	0.0000	1	(7.4939)	02/07/2025
TOTAL YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND												496.2310	(1,976.6591)	0.0000		(1,480.4281)	
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
601933.SH	01/08/2025	SDB3264857823	0	(7,700)	0.8342	(6,666.67)	(6,423.71)	0.0000	4.3300	(2,175.00)	0.00	0.8019	(3.8810)	0.0000	1	(3.0791)	02/07/2025
601933.SH	01/08/2025	SDB3264857823	0	(1,400)	0.8342	(1,212.12)	(1,167.95)	0.0000	4.3300	(2,175.00)	0.00	0.1458	(0.7056)	0.0000	1	(0.5598)	02/07/2025
601933.SH	01/08/2025	SDB3264857823	0	(1,000)	0.8342	(865.80)	(834.25)	0.0000	4.3300	(2,175.00)	0.00	0.1041	(0.5040)	0.0000	1	(0.3999)	02/07/2025
601933.SH	01/08/2025	SDB3264857823	0	(4,400)	0.8342	(3,809.52)	(3,670.69)	0.0000	4.3300	(2,175.00)	0.00	0.4582	(2.2177)	0.0000	1	(1.7595)	02/07/2025
601933.SH	01/07/2025	SDB3264857823	0	(7,700)	0.9292	(6,666.67)	(7,154.72)	0.0000	4.3300	(2,175.00)	0.00	0.8019	(4.3226)	0.0000	1	(3.5208)	02/07/2025
601933.SH	01/07/2025	SDB3264857823	0	(1,400)	0.9292	(1,212.12)	(1,300.86)	0.0000	4.3300	(2,175.00)	0.00	0.1458	(0.7859)	0.0000	1	(0.6401)	02/07/2025
601933.SH	01/07/2025	SDB3264857823	0	(1,000)	0.9292	(865.80)	(929.18)	0.0000	4.3300	(2,175.00)	0.00	0.1041	(0.5614)	0.0000	1	(0.4572)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601933.SH	01/07/2025	SDB3264857823	0	(4,400)	0.9292	(3,809.52)	(4,088.41)	0.0000	4.3300	(2,175.00)	0.00	0.4582	(2.4701)	0.0000	1	(2.0119)	02/07/2025
601933.SH	01/06/2025	SDB3264857823	0	(7,700)	0.8658	(6,666.67)	(6,666.67)	0.0000	4.3300	(2,175.00)	0.00	0.8019	(4.0278)	0.0000	1	(3.2259)	02/07/2025
601933.SH	01/06/2025	SDB3264857823	0	(1,400)	0.8658	(1,212.12)	(1,212.12)	0.0000	4.3300	(2,175.00)	0.00	0.1458	(0.7323)	0.0000	1	(0.5865)	02/07/2025
601933.SH	01/06/2025	SDB3264857823	0	(1,000)	0.8658	(865.80)	(865.80)	0.0000	4.3300	(2,175.00)	0.00	0.1041	(0.5231)	0.0000	1	(0.4190)	02/07/2025
601933.SH	01/06/2025	SDB3264857823	0	(9,600)	0.8658	(8,311.69)	(8,311.69)	0.0000	4.3300	(2,175.00)	0.00	0.9997	(5.0216)	0.0000	1	(4.0219)	02/07/2025
TOTAL YONGHUI SUPERSTORES CO., LTD. CMN CLASS A SERIES NORTHBOUND												5.0715	(25.7532)	0.0000		(20.6818)	
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
600588.SH	01/17/2025	SDB3264716692	0	(20,000)	1.3966	(28,369.58)	(27,931.10)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.8319)	0.0000	1	(8.4197)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(8,100)	1.3966	(11,496.69)	(11,312.10)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.7919)	0.0000	1	(3.4091)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(10,800)	1.3966	(15,825.32)	(15,082.79)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.3892)	0.0000	1	(4.4858)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(14,500)	1.3966	(21,246.95)	(20,250.05)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.5781)	0.0000	1	(6.0226)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(72,600)	1.3966	(106,381.29)	(101,389.89)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(42.9499)	0.0000	1	(30.1546)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(5,200)	1.3966	(7,619.60)	(7,262.09)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(3.0763)	0.0000	1	(2.1598)	02/07/2025
600588.SH	01/17/2025	SDB3264716692	0	(33,300)	1.3966	(48,794.72)	(46,505.28)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(19.7002)	0.0000	1	(13.8312)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(20,000)	1.3462	(28,369.58)	(26,924.48)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.4055)	0.0000	1	(7.9933)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(8,100)	1.3462	(11,496.69)	(10,904.41)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.6192)	0.0000	1	(3.2364)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(10,800)	1.3462	(15,825.32)	(14,539.22)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.1590)	0.0000	1	(4.2555)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(14,500)	1.3462	(21,246.95)	(19,520.25)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.2690)	0.0000	1	(5.7135)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(72,600)	1.3462	(106,381.29)	(97,735.86)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(41.4020)	0.0000	1	(28.6067)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(5,200)	1.3462	(7,619.60)	(7,000.36)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(2.9654)	0.0000	1	(2.0490)	02/07/2025
600588.SH	01/16/2025	SDB3264716692	0	(33,300)	1.3462	(48,794.72)	(44,829.26)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(18.9902)	0.0000	1	(13.1213)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(20,000)	1.3202	(28,369.58)	(26,404.34)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.1852)	0.0000	1	(7.7729)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(8,100)	1.3202	(11,496.69)	(10,693.76)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.5300)	0.0000	1	(3.1472)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(10,800)	1.3202	(15,825.32)	(14,258.34)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.0400)	0.0000	1	(4.1366)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(14,500)	1.3202	(21,246.95)	(19,143.15)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.1092)	0.0000	1	(5.5537)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(72,600)	1.3202	(106,381.29)	(95,847.75)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(40.6022)	0.0000	1	(27.8069)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(5,200)	1.3202	(7,619.60)	(6,865.13)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(2.9081)	0.0000	1	(1.9917)	02/07/2025
600588.SH	01/15/2025	SDB3264716692	0	(33,300)	1.3202	(48,794.72)	(43,963.23)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(18.6233)	0.0000	1	(12.7544)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(20,000)	1.3781	(28,369.58)	(27,562.18)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.6756)	0.0000	1	(8.2634)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(8,100)	1.3781	(11,496.69)	(11,162.68)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.7286)	0.0000	1	(3.3458)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(10,800)	1.3781	(15,825.32)	(14,883.58)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.3048)	0.0000	1	(4.4014)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(14,500)	1.3781	(21,246.95)	(19,982.58)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.4648)	0.0000	1	(5.9093)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(72,600)	1.3781	(106,381.29)	(100,050.71)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(42.3826)	0.0000	1	(29.5873)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(5,200)	1.3781	(7,619.60)	(7,166.17)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(3.0357)	0.0000	1	(2.1192)	02/07/2025
600588.SH	01/14/2025	SDB3264716692	0	(33,300)	1.3781	(48,794.72)	(45,891.03)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(19.4400)	0.0000	1	(13.5710)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(20,000)	1.3433	(28,369.58)	(26,866.64)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.3810)	0.0000	1	(7.9688)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(8,100)	1.3433	(11,496.69)	(10,880.99)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.6093)	0.0000	1	(3.2265)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(10,800)	1.3433	(15,825.32)	(14,507.99)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.1457)	0.0000	1	(4.2423)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(14,500)	1.3433	(21,246.95)	(19,478.31)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.2512)	0.0000	1	(5.6957)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(72,600)	1.3433	(106,381.29)	(97,525.90)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(41.3131)	0.0000	1	(28.5178)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(5,200)	1.3433	(7,619.60)	(6,985.33)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(2.9591)	0.0000	1	(2.0426)	02/07/2025
600588.SH	01/13/2025	SDB3264716692	0	(33,300)	1.3433	(48,794.72)	(44,732.96)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(18.9494)	0.0000	1	(13.0805)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(20,000)	1.3767	(28,369.58)	(27,533.94)	0.0000	4.3300	(1,525.00)	0.00	10.2367	(34.9910)	0.0000	3	(24.7544)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(8,100)	1.3767	(11,496.69)	(11,151.25)	0.0000	4.3300	(1,525.00)	0.00	4.1484	(14.1714)	0.0000	3	(10.0230)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(10,800)	1.3767	(15,825.32)	(14,868.33)	0.0000	4.3300	(1,525.00)	0.00	5.7103	(18.8952)	0.0000	3	(13.1849)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(14,500)	1.3767	(21,246.95)	(19,962.11)	0.0000	4.3300	(1,525.00)	0.00	7.6666	(25.3685)	0.0000	3	(17.7019)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(72,600)	1.3767	(106,381.29)	(99,948.20)	0.0000	4.3300	(1,525.00)	0.00	38.3859	(127.0175)	0.0000	3	(88.6316)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(5,200)	1.3767	(7,619.60)	(7,158.82)	0.0000	4.3300	(1,525.00)	0.00	2.7494	(9.0977)	0.0000	3	(6.3483)	02/07/2025
600588.SH	01/10/2025	SDB3264716692	0	(33,300)	1.3767	(48,794.72)	(45,844.01)	0.0000	4.3300	(1,525.00)	0.00	17.6068	(58.2601)	0.0000	3	(40.6533)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(20,000)	1.3525	(28,369.58)	(27,049.06)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.4583)	0.0000	1	(8.0461)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(8,100)	1.3525	(11,496.69)	(10,954.87)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.6406)	0.0000	1	(3.2578)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(10,800)	1.3525	(15,825.32)	(14,606.49)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.1875)	0.0000	1	(4.2840)	02/07/2025

This material is not an

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600588.SH	01/09/2025	SDB3264716692	0	(14,500)	1.3525	(21,246.95)	(19,610.57)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.3073)	0.0000	1	(5.7517)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(72,600)	1.3525	(106,381.29)	(98,188.09)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(41.5936)	0.0000	1	(28.7983)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(5,200)	1.3525	(7,619.60)	(7,032.76)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(2.9792)	0.0000	1	(2.0627)	02/07/2025
600588.SH	01/09/2025	SDB3264716692	0	(33,300)	1.3525	(48,794.72)	(45,036.68)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(19.0780)	0.0000	1	(13.2091)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(20,000)	1.3659	(28,369.58)	(27,317.52)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.5720)	0.0000	1	(8.1598)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(8,100)	1.3659	(11,496.69)	(11,063.60)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.6867)	0.0000	1	(3.3039)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(10,800)	1.3659	(15,825.32)	(14,751.46)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.2489)	0.0000	1	(4.3454)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(14,500)	1.3659	(21,246.95)	(19,805.20)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.3897)	0.0000	1	(5.8342)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(72,600)	1.3659	(106,381.29)	(99,162.60)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(42.0064)	0.0000	1	(29.2111)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(5,200)	1.3659	(7,619.60)	(7,102.56)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(3.0087)	0.0000	1	(2.0923)	02/07/2025
600588.SH	01/08/2025	SDB3264716692	0	(33,300)	1.3659	(48,794.72)	(45,483.67)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(19.2674)	0.0000	1	(13.3985)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(20,000)	1.3897	(28,369.58)	(27,793.52)	0.0000	4.3300	(1,525.00)	0.00	3.4122	(11.7736)	0.0000	1	(8.3614)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(8,100)	1.3897	(11,496.69)	(11,256.38)	0.0000	4.3300	(1,525.00)	0.00	1.3828	(4.7683)	0.0000	1	(3.3855)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(10,800)	1.3897	(15,825.32)	(15,008.50)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.3578)	0.0000	1	(4.4543)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(14,500)	1.3897	(21,246.95)	(20,150.30)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(8.5359)	0.0000	1	(5.9804)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(72,600)	1.3897	(106,381.29)	(100,890.48)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(42.7383)	0.0000	1	(29.9430)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(5,200)	1.3897	(7,619.60)	(7,226.32)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(3.0611)	0.0000	1	(2.1447)	02/07/2025
600588.SH	01/07/2025	SDB3264716692	0	(33,300)	1.3897	(48,794.72)	(46,276.21)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(19.6031)	0.0000	1	(13.7342)	02/07/2025
600588.SH	01/06/2025	SDB3264716692	0	(10,800)	1.4653	(15,825.32)	(15,825.32)	0.0000	4.3300	(1,525.00)	0.00	1.9034	(6.7038)	0.0000	1	(4.8003)	02/07/2025
600588.SH	01/06/2025	SDB3264716692	0	(14,500)	1.4653	(21,246.95)	(21,246.95)	0.0000	4.3300	(1,525.00)	0.00	2.5555	(9.0004)	0.0000	1	(6.4449)	02/07/2025
600588.SH	01/06/2025	SDB3264716692	0	(72,600)	1.4653	(106,381.29)	(106,381.29)	0.0000	4.3300	(1,525.00)	0.00	12.7953	(45.0643)	0.0000	1	(32.2690)	02/07/2025
600588.SH	01/06/2025	SDB3264716692	0	(5,200)	1.4653	(7,619.60)	(7,619.60)	0.0000	4.3300	(1,525.00)	0.00	0.9165	(3.2277)	0.0000	1	(2.3113)	02/07/2025
600588.SH	01/06/2025	SDB3264716692	0	(33,300)	1.4653	(48,794.72)	(48,794.72)	0.0000	4.3300	(1,525.00)	0.00	5.8689	(20.6700)	0.0000	1	(14.8011)	02/07/2025
TOTAL YONYOU NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												341.2213	(1,131.4969)	0.0000		(790.2756)	
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002489.ZK	01/17/2025	SDB3261862948	0	(100)	0.4233	(41.72)	(42.33)	0.0000	4.3300	(1,405.57)	0.00	0.0050	(0.0165)	0.0000	1	(0.0115)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(600)	0.4233	(250.11)	(253.99)	0.0000	4.3300	(1,405.57)	0.00	0.0301	(0.0992)	0.0000	1	(0.0691)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(12,400)	0.4233	(5,486.50)	(5,249.19)	0.0000	4.3300	(1,405.57)	0.00	0.6599	(2.0495)	0.0000	1	(1.3896)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(1,900)	0.4233	(840.67)	(804.31)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3140)	0.0000	1	(0.2129)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(15,500)	0.4233	(6,858.13)	(6,561.49)	0.0000	4.3300	(1,405.57)	0.00	0.8249	(2.5618)	0.0000	1	(1.7370)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(4,900)	0.4233	(2,168.05)	(2,074.28)	0.0000	4.3300	(1,405.57)	0.00	0.2608	(0.8099)	0.0000	1	(0.5491)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(6,000)	0.4233	(2,654.76)	(2,539.93)	0.0000	4.3300	(1,405.57)	0.00	0.3193	(0.9917)	0.0000	1	(0.6724)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(100)	0.4233	(44.25)	(42.33)	0.0000	4.3300	(1,405.57)	0.00	0.0053	(0.0165)	0.0000	1	(0.0112)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(3,500)	0.4233	(1,548.61)	(1,481.63)	0.0000	4.3300	(1,405.57)	0.00	0.1863	(0.5785)	0.0000	1	(0.3922)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(10,100)	0.4233	(4,468.85)	(4,275.55)	0.0000	4.3300	(1,405.57)	0.00	0.5375	(1.6693)	0.0000	1	(1.1318)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(200)	0.4233	(88.49)	(84.66)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0331)	0.0000	1	(0.0224)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(900)	0.4233	(398.21)	(380.99)	0.0000	4.3300	(1,405.57)	0.00	0.0479	(0.1488)	0.0000	1	(0.1009)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(19,800)	0.4233	(8,760.71)	(8,381.78)	0.0000	4.3300	(1,405.57)	0.00	1.0537	(3.2726)	0.0000	1	(2.2188)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(1,900)	0.4233	(840.67)	(804.31)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3140)	0.0000	1	(0.2129)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(16,800)	0.4233	(7,433.33)	(7,111.81)	0.0000	4.3300	(1,405.57)	0.00	0.8941	(2.7767)	0.0000	1	(1.8826)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(4,800)	0.4233	(2,123.81)	(2,031.95)	0.0000	4.3300	(1,405.57)	0.00	0.2554	(0.7933)	0.0000	1	(0.5379)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(200)	0.4233	(88.49)	(84.66)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0331)	0.0000	1	(0.0224)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(1,300)	0.4233	(575.20)	(550.32)	0.0000	4.3300	(1,405.57)	0.00	0.0692	(0.2149)	0.0000	1	(0.1457)	02/07/2025
002489.ZK	01/17/2025	SDB3261862948	0	(32,500)	0.4233	(14,379.95)	(13,757.96)	0.0000	4.3300	(1,405.57)	0.00	1.7296	(5.3716)	0.0000	1	(3.6420)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(12,400)	0.4039	(5,486.50)	(5,007.95)	0.0000	4.3300	(1,405.57)	0.00	0.6599	(1.9553)	0.0000	1	(1.2954)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(1,900)	0.4039	(840.67)	(767.35)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.2996)	0.0000	1	(0.1985)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(15,500)	0.4039	(6,858.13)	(6,259.94)	0.0000	4.3300	(1,405.57)	0.00	0.8249	(2.4441)	0.0000	1	(1.6192)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(4,900)	0.4039	(2,168.05)	(1,978.95)	0.0000	4.3300	(1,405.57)	0.00	0.2608	(0.7727)	0.0000	1	(0.5119)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(6,000)	0.4039	(2,654.76)	(2,423.20)	0.0000	4.3300	(1,405.57)	0.00	0.3193	(0.9461)	0.0000	1	(0.6268)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(100)	0.4039	(44.25)	(40.39)	0.0000	4.3300	(1,405.57)	0.00	0.0053	(0.0158)	0.0000	1	(0.0104)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(3,500)	0.4039	(1,548.61)	(1,413.53)	0.0000	4.3300	(1,405.57)	0.00	0.1863	(0.5519)	0.0000	1	(0.3656)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(10,100)	0.4039	(4,468.85)	(4,079.06)	0.0000	4.3300	(1,405.57)	0.00	0.5375	(1.5926)	0.0000	1	(1.0551)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002489.ZK	01/16/2025	SDB3261862948	0	(200)	0.4039	(88.49)	(80.77)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0315)	0.0000	1	(0.0209)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(900)	0.4039	(398.21)	(363.48)	0.0000	4.3300	(1,405.57)	0.00	0.0479	(0.1419)	0.0000	1	(0.0940)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(19,800)	0.4039	(8,760.71)	(7,996.57)	0.0000	4.3300	(1,405.57)	0.00	1.0537	(3.1222)	0.0000	1	(2.0684)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(1,900)	0.4039	(840.67)	(767.35)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.2996)	0.0000	1	(0.1985)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(16,800)	0.4039	(7,433.33)	(6,784.97)	0.0000	4.3300	(1,405.57)	0.00	0.8941	(2.6491)	0.0000	1	(1.7550)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(4,800)	0.4039	(2,123.81)	(1,938.56)	0.0000	4.3300	(1,405.57)	0.00	0.2554	(0.7569)	0.0000	1	(0.5014)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(200)	0.4039	(88.49)	(80.77)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0315)	0.0000	1	(0.0209)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(1,300)	0.4039	(575.20)	(525.03)	0.0000	4.3300	(1,405.57)	0.00	0.0692	(0.2050)	0.0000	1	(0.1358)	02/07/2025
002489.ZK	01/16/2025	SDB3261862948	0	(32,500)	0.4039	(14,379.95)	(13,125.68)	0.0000	4.3300	(1,405.57)	0.00	1.7296	(5.1247)	0.0000	1	(3.3952)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(12,400)	0.4038	(5,486.50)	(5,007.31)	0.0000	4.3300	(1,405.57)	0.00	0.6599	(1.9550)	0.0000	1	(1.2951)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(1,900)	0.4038	(840.67)	(767.25)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.2996)	0.0000	1	(0.1984)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(15,500)	0.4038	(6,858.13)	(6,259.13)	0.0000	4.3300	(1,405.57)	0.00	0.8249	(2.4438)	0.0000	1	(1.6189)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(4,900)	0.4038	(2,168.05)	(1,978.69)	0.0000	4.3300	(1,405.57)	0.00	0.2608	(0.7726)	0.0000	1	(0.5118)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(6,000)	0.4038	(2,654.76)	(2,422.89)	0.0000	4.3300	(1,405.57)	0.00	0.3193	(0.9460)	0.0000	1	(0.6267)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(100)	0.4038	(44.25)	(40.38)	0.0000	4.3300	(1,405.57)	0.00	0.0053	(0.0158)	0.0000	1	(0.0104)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(3,500)	0.4038	(1,548.61)	(1,413.35)	0.0000	4.3300	(1,405.57)	0.00	0.1863	(0.5518)	0.0000	1	(0.3656)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(10,100)	0.4038	(4,468.85)	(4,078.53)	0.0000	4.3300	(1,405.57)	0.00	0.5375	(1.5924)	0.0000	1	(1.0549)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(200)	0.4038	(88.49)	(80.76)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0315)	0.0000	1	(0.0209)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(900)	0.4038	(398.21)	(363.43)	0.0000	4.3300	(1,405.57)	0.00	0.0479	(0.1419)	0.0000	1	(0.0940)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(19,800)	0.4038	(8,760.71)	(7,995.54)	0.0000	4.3300	(1,405.57)	0.00	1.0537	(3.1218)	0.0000	1	(2.0680)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(1,900)	0.4038	(840.67)	(767.25)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.2996)	0.0000	1	(0.1984)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(16,800)	0.4038	(7,433.33)	(6,784.09)	0.0000	4.3300	(1,405.57)	0.00	0.8941	(2.6488)	0.0000	1	(1.7547)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(4,800)	0.4038	(2,123.81)	(1,938.31)	0.0000	4.3300	(1,405.57)	0.00	0.2554	(0.7568)	0.0000	1	(0.5013)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(200)	0.4038	(88.49)	(80.76)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0315)	0.0000	1	(0.0209)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(1,300)	0.4038	(575.20)	(524.96)	0.0000	4.3300	(1,405.57)	0.00	0.0692	(0.2050)	0.0000	1	(0.1358)	02/07/2025
002489.ZK	01/15/2025	SDB3261862948	0	(32,500)	0.4038	(14,379.95)	(13,123.99)	0.0000	4.3300	(1,405.57)	0.00	1.7296	(5.1241)	0.0000	1	(3.3945)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(12,400)	0.4149	(5,486.50)	(5,145.12)	0.0000	4.3300	(1,405.57)	0.00	0.6599	(2.0088)	0.0000	1	(1.3489)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(1,900)	0.4149	(840.67)	(788.37)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3078)	0.0000	1	(0.2067)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(15,500)	0.4149	(6,858.13)	(6,431.40)	0.0000	4.3300	(1,405.57)	0.00	0.8249	(2.5111)	0.0000	1	(1.6862)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(4,900)	0.4149	(2,168.05)	(2,033.15)	0.0000	4.3300	(1,405.57)	0.00	0.2608	(0.7938)	0.0000	1	(0.5330)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(6,000)	0.4149	(2,654.76)	(2,489.57)	0.0000	4.3300	(1,405.57)	0.00	0.3193	(0.9720)	0.0000	1	(0.6527)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(100)	0.4149	(44.25)	(41.49)	0.0000	4.3300	(1,405.57)	0.00	0.0053	(0.0162)	0.0000	1	(0.0109)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(3,500)	0.4149	(1,548.61)	(1,452.25)	0.0000	4.3300	(1,405.57)	0.00	0.1863	(0.5670)	0.0000	1	(0.3807)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(10,100)	0.4149	(4,468.85)	(4,190.78)	0.0000	4.3300	(1,405.57)	0.00	0.5375	(1.6362)	0.0000	1	(1.0987)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(200)	0.4149	(88.49)	(82.99)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0324)	0.0000	1	(0.0218)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(900)	0.4149	(398.21)	(373.44)	0.0000	4.3300	(1,405.57)	0.00	0.0479	(0.1458)	0.0000	1	(0.0979)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(19,800)	0.4149	(8,760.71)	(8,215.59)	0.0000	4.3300	(1,405.57)	0.00	1.0537	(3.2077)	0.0000	1	(2.1540)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(1,900)	0.4149	(840.67)	(788.37)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3078)	0.0000	1	(0.2067)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(16,800)	0.4149	(7,433.33)	(6,970.81)	0.0000	4.3300	(1,405.57)	0.00	0.8941	(2.7217)	0.0000	1	(1.8276)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(4,800)	0.4149	(2,123.81)	(1,991.66)	0.0000	4.3300	(1,405.57)	0.00	0.2554	(0.7776)	0.0000	1	(0.5222)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(200)	0.4149	(88.49)	(82.99)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0324)	0.0000	1	(0.0218)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(1,300)	0.4149	(575.20)	(539.41)	0.0000	4.3300	(1,405.57)	0.00	0.0692	(0.2106)	0.0000	1	(0.1414)	02/07/2025
002489.ZK	01/14/2025	SDB3261862948	0	(32,500)	0.4149	(14,379.95)	(13,485.19)	0.0000	4.3300	(1,405.57)	0.00	1.7296	(5.2651)	0.0000	1	(3.5355)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(12,400)	0.4192	(5,486.50)	(5,198.03)	0.0000	4.3300	(1,405.57)	0.00	0.6599	(2.0295)	0.0000	1	(1.3696)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(1,900)	0.4192	(840.67)	(796.47)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3110)	0.0000	1	(0.2099)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(15,500)	0.4192	(6,858.13)	(6,497.54)	0.0000	4.3300	(1,405.57)	0.00	0.8249	(2.5369)	0.0000	1	(1.7120)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(4,900)	0.4192	(2,168.05)	(2,054.06)	0.0000	4.3300	(1,405.57)	0.00	0.2608	(0.8020)	0.0000	1	(0.5412)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(6,000)	0.4192	(2,654.76)	(2,515.18)	0.0000	4.3300	(1,405.57)	0.00	0.3193	(0.9820)	0.0000	1	(0.6627)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(100)	0.4192	(44.25)	(41.92)	0.0000	4.3300	(1,405.57)	0.00	0.0053	(0.0164)	0.0000	1	(0.0110)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(3,500)	0.4192	(1,548.61)	(1,467.19)	0.0000	4.3300	(1,405.57)	0.00	0.1863	(0.5728)	0.0000	1	(0.3866)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(10,100)	0.4192	(4,468.85)	(4,233.88)	0.0000	4.3300	(1,405.57)	0.00	0.5375	(1.6531)	0.0000	1	(1.1156)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(200)	0.4192	(88.49)	(83.84)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0327)	0.0000	1	(0.0221)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(900)	0.4192	(398.21)	(377.28)	0.0000	4.3300	(1,405.57)	0.00	0.0479	(0.1473)	0.0000	1	(0.0994)	02/07/20

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002489.ZK	01/13/2025	SDB3261862948	0	(19,800)	0.4192	(8,760.71)	(8,300.08)	0.0000	4.3300	(1,405.57)	0.00	1.0537	(3.2407)	0.0000	1	(2.1869)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(1,900)	0.4192	(840.67)	(796.47)	0.0000	4.3300	(1,405.57)	0.00	0.1011	(0.3110)	0.0000	1	(0.2099)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(16,800)	0.4192	(7,433.33)	(7,042.49)	0.0000	4.3300	(1,405.57)	0.00	0.8941	(2.7496)	0.0000	1	(1.8556)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(4,800)	0.4192	(2,123.81)	(2,012.14)	0.0000	4.3300	(1,405.57)	0.00	0.2554	(0.7856)	0.0000	1	(0.5302)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(200)	0.4192	(88.49)	(83.84)	0.0000	4.3300	(1,405.57)	0.00	0.0106	(0.0327)	0.0000	1	(0.0221)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(1,300)	0.4192	(575.20)	(544.95)	0.0000	4.3300	(1,405.57)	0.00	0.0692	(0.2128)	0.0000	1	(0.1436)	02/07/2025
002489.ZK	01/13/2025	SDB3261862948	0	(32,500)	0.4192	(14,379.95)	(13,623.87)	0.0000	4.3300	(1,405.57)	0.00	1.7296	(5.3193)	0.0000	1	(3.5897)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(12,400)	0.4239	(5,486.50)	(5,256.53)	0.0000	4.3300	(1,405.57)	0.00	1.9797	(6.1570)	0.0000	3	(4.1773)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(1,900)	0.4239	(840.67)	(805.44)	0.0000	4.3300	(1,405.57)	0.00	0.3033	(0.9434)	0.0000	3	(0.6401)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(15,500)	0.4239	(6,858.13)	(6,570.67)	0.0000	4.3300	(1,405.57)	0.00	2.4746	(7.6963)	0.0000	3	(5.2216)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(4,900)	0.4239	(2,168.05)	(2,077.18)	0.0000	4.3300	(1,405.57)	0.00	0.7823	(2.4330)	0.0000	3	(1.6507)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(6,000)	0.4239	(2,654.76)	(2,543.48)	0.0000	4.3300	(1,405.57)	0.00	0.9579	(2.9792)	0.0000	3	(2.0213)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(100)	0.4239	(44.25)	(42.39)	0.0000	4.3300	(1,405.57)	0.00	0.0160	(0.0497)	0.0000	3	(0.0337)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(3,500)	0.4239	(1,548.61)	(1,483.70)	0.0000	4.3300	(1,405.57)	0.00	0.5588	(1.7379)	0.0000	3	(1.1791)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(10,100)	0.4239	(4,468.85)	(4,281.53)	0.0000	4.3300	(1,405.57)	0.00	1.6125	(5.0150)	0.0000	3	(3.4025)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(200)	0.4239	(88.49)	(84.78)	0.0000	4.3300	(1,405.57)	0.00	0.0319	(0.0993)	0.0000	3	(0.0674)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(900)	0.4239	(398.21)	(381.52)	0.0000	4.3300	(1,405.57)	0.00	0.1437	(0.4469)	0.0000	3	(0.3032)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(19,800)	0.4239	(8,760.71)	(8,393.50)	0.0000	4.3300	(1,405.57)	0.00	3.1612	(9.8314)	0.0000	3	(6.6702)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(1,900)	0.4239	(840.67)	(805.44)	0.0000	4.3300	(1,405.57)	0.00	0.3033	(0.9434)	0.0000	3	(0.6401)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(16,800)	0.4239	(7,433.33)	(7,121.76)	0.0000	4.3300	(1,405.57)	0.00	2.6822	(8.3418)	0.0000	3	(5.6596)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(4,800)	0.4239	(2,123.81)	(2,034.79)	0.0000	4.3300	(1,405.57)	0.00	0.7663	(2.3834)	0.0000	3	(1.6170)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(200)	0.4239	(88.49)	(84.78)	0.0000	4.3300	(1,405.57)	0.00	0.0319	(0.0993)	0.0000	3	(0.0674)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(1,300)	0.4239	(575.20)	(551.09)	0.0000	4.3300	(1,405.57)	0.00	0.2076	(0.6455)	0.0000	3	(0.4379)	02/07/2025
002489.ZK	01/10/2025	SDB3261862948	0	(32,500)	0.4239	(14,379.95)	(13,777.20)	0.0000	4.3300	(1,405.57)	0.00	5.1888	(16.1374)	0.0000	3	(10.9486)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(12,400)	0.4132	(5,486.50)	(5,123.83)	0.0000	4.3300	(1,416.10)	0.00	0.6599	(2.0155)	0.0000	1	(1.3556)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(1,900)	0.4132	(840.67)	(785.10)	0.0000	4.3300	(1,416.10)	0.00	0.1011	(0.3088)	0.0000	1	(0.2077)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(15,500)	0.4132	(6,858.13)	(6,404.79)	0.0000	4.3300	(1,416.10)	0.00	0.8249	(2.5194)	0.0000	1	(1.6945)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(4,900)	0.4132	(2,168.05)	(2,024.74)	0.0000	4.3300	(1,416.10)	0.00	0.2608	(0.7965)	0.0000	1	(0.5357)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(6,000)	0.4132	(2,654.76)	(2,479.27)	0.0000	4.3300	(1,416.10)	0.00	0.3193	(0.9752)	0.0000	1	(0.6559)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(100)	0.4132	(44.25)	(41.32)	0.0000	4.3300	(1,416.10)	0.00	0.0053	(0.0163)	0.0000	1	(0.0109)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(3,500)	0.4132	(1,548.61)	(1,446.24)	0.0000	4.3300	(1,416.10)	0.00	0.1863	(0.5689)	0.0000	1	(0.3826)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(10,100)	0.4132	(4,468.85)	(4,173.44)	0.0000	4.3300	(1,416.10)	0.00	0.5375	(1.6417)	0.0000	1	(1.1042)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(200)	0.4132	(88.49)	(82.64)	0.0000	4.3300	(1,416.10)	0.00	0.0106	(0.0325)	0.0000	1	(0.0219)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(900)	0.4132	(398.21)	(371.89)	0.0000	4.3300	(1,416.10)	0.00	0.0479	(0.1463)	0.0000	1	(0.0984)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(19,800)	0.4132	(8,760.71)	(8,181.60)	0.0000	4.3300	(1,416.10)	0.00	1.0537	(3.2183)	0.0000	1	(2.1646)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(1,900)	0.4132	(840.67)	(785.10)	0.0000	4.3300	(1,416.10)	0.00	0.1011	(0.3088)	0.0000	1	(0.2077)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(16,800)	0.4132	(7,433.33)	(6,941.96)	0.0000	4.3300	(1,416.10)	0.00	0.8941	(2.7307)	0.0000	1	(1.8366)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(4,800)	0.4132	(2,123.81)	(1,983.42)	0.0000	4.3300	(1,416.10)	0.00	0.2554	(0.7802)	0.0000	1	(0.5248)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(7,800)	0.4132	(3,451.19)	(3,223.05)	0.0000	4.3300	(1,416.10)	0.00	0.4151	(1.2678)	0.0000	1	(0.8527)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(1,300)	0.4132	(575.20)	(537.18)	0.0000	4.3300	(1,416.10)	0.00	0.0692	(0.2113)	0.0000	1	(0.1421)	02/07/2025
002489.ZK	01/09/2025	SDB3261862948	0	(32,500)	0.4132	(14,379.95)	(13,429.39)	0.0000	4.3300	(1,416.10)	0.00	1.7296	(5.2826)	0.0000	1	(3.5530)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(12,400)	0.4144	(5,486.50)	(5,138.54)	0.0000	4.3300	(1,417.01)	0.00	0.6599	(2.0226)	0.0000	1	(1.3627)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(1,900)	0.4144	(840.67)	(787.36)	0.0000	4.3300	(1,417.01)	0.00	0.1011	(0.3099)	0.0000	1	(0.2088)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(15,500)	0.4144	(6,858.13)	(6,423.17)	0.0000	4.3300	(1,417.01)	0.00	0.8249	(2.5282)	0.0000	1	(1.7034)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(4,900)	0.4144	(2,168.05)	(2,030.55)	0.0000	4.3300	(1,417.01)	0.00	0.2608	(0.7993)	0.0000	1	(0.5385)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(6,000)	0.4144	(2,654.76)	(2,486.39)	0.0000	4.3300	(1,417.01)	0.00	0.3193	(0.9787)	0.0000	1	(0.6594)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(100)	0.4144	(44.25)	(41.44)	0.0000	4.3300	(1,417.01)	0.00	0.0053	(0.0163)	0.0000	1	(0.0110)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(3,500)	0.4144	(1,548.61)	(1,450.39)	0.0000	4.3300	(1,417.01)	0.00	0.1863	(0.5709)	0.0000	1	(0.3846)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(10,100)	0.4144	(4,468.85)	(4,185.42)	0.0000	4.3300	(1,417.01)	0.00	0.5375	(1.6474)	0.0000	1	(1.1099)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(200)	0.4144	(88.49)	(82.88)	0.0000	4.3300	(1,417.01)	0.00	0.0106	(0.0326)	0.0000	1	(0.0220)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(900)	0.4144	(398.21)	(372.96)	0.0000	4.3300	(1,417.01)	0.00	0.0479	(0.1468)	0.0000	1	(0.0989)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(19,800)	0.4144	(8,760.71)	(8,205.08)	0.0000	4.3300	(1,417.01)	0.00	1.0537	(3.2296)	0.0000	1	(2.1759)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(1,900)	0.4144	(84											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002489.ZK	01/08/2025	SDB3261862948	0	(16,800)	0.4144	(7,433.33)	(6,961.89)	0.0000	4.3300	(1,417.01)	0.00	0.8941	(2.7403)	0.0000	1	(1.8462)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(4,800)	0.4144	(2,123.81)	(1,989.11)	0.0000	4.3300	(1,417.01)	0.00	0.2554	(0.7829)	0.0000	1	(0.5275)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(8,500)	0.4144	(3,760.91)	(3,522.38)	0.0000	4.3300	(1,417.01)	0.00	0.4524	(1.3865)	0.0000	1	(0.9341)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(1,300)	0.4144	(575.20)	(538.72)	0.0000	4.3300	(1,417.01)	0.00	0.0692	(0.2120)	0.0000	1	(0.1429)	02/07/2025
002489.ZK	01/08/2025	SDB3261862948	0	(32,500)	0.4144	(14,379.95)	(13,467.93)	0.0000	4.3300	(1,417.01)	0.00	1.7296	(5.3012)	0.0000	1	(3.5716)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(12,400)	0.4373	(5,486.50)	(5,422.06)	0.0000	4.3300	(1,450.51)	0.00	0.6599	(2.1847)	0.0000	1	(1.5247)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(1,900)	0.4373	(840.67)	(830.80)	0.0000	4.3300	(1,450.51)	0.00	0.1011	(0.3347)	0.0000	1	(0.2336)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(15,500)	0.4373	(6,858.13)	(6,777.58)	0.0000	4.3300	(1,450.51)	0.00	0.8249	(2.7308)	0.0000	1	(1.9059)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(4,900)	0.4373	(2,168.05)	(2,142.59)	0.0000	4.3300	(1,450.51)	0.00	0.2608	(0.8633)	0.0000	1	(0.6025)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(6,000)	0.4373	(2,654.76)	(2,623.58)	0.0000	4.3300	(1,450.51)	0.00	0.3193	(1.0571)	0.0000	1	(0.7378)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(100)	0.4373	(44.25)	(43.73)	0.0000	4.3300	(1,450.51)	0.00	0.0053	(0.0176)	0.0000	1	(0.0123)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(3,500)	0.4373	(1,548.61)	(1,530.42)	0.0000	4.3300	(1,450.51)	0.00	0.1863	(0.6166)	0.0000	1	(0.4304)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(10,100)	0.4373	(4,468.85)	(4,416.36)	0.0000	4.3300	(1,450.51)	0.00	0.5375	(1.7794)	0.0000	1	(1.2419)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(200)	0.4373	(88.49)	(87.45)	0.0000	4.3300	(1,450.51)	0.00	0.0106	(0.0352)	0.0000	1	(0.0246)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(900)	0.4373	(398.21)	(393.54)	0.0000	4.3300	(1,450.51)	0.00	0.0479	(0.1586)	0.0000	1	(0.1107)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(19,800)	0.4373	(8,760.71)	(8,657.81)	0.0000	4.3300	(1,450.51)	0.00	1.0537	(3.4884)	0.0000	1	(2.4347)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(1,900)	0.4373	(840.67)	(830.80)	0.0000	4.3300	(1,450.51)	0.00	0.1011	(0.3347)	0.0000	1	(0.2336)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(6,600)	0.4373	(2,920.24)	(2,885.94)	0.0000	4.3300	(1,450.51)	0.00	0.3512	(1.1628)	0.0000	1	(0.8116)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(7,200)	0.4373	(3,185.71)	(3,148.29)	0.0000	4.3300	(1,450.51)	0.00	0.3832	(1.2685)	0.0000	1	(0.8853)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(16,800)	0.4373	(7,433.33)	(7,346.02)	0.0000	4.3300	(1,450.51)	0.00	0.8941	(2.9599)	0.0000	1	(2.0658)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(4,800)	0.4373	(2,123.81)	(2,098.86)	0.0000	4.3300	(1,450.51)	0.00	0.2554	(0.8457)	0.0000	1	(0.5902)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(700)	0.4373	(309.72)	(306.08)	0.0000	4.3300	(1,450.51)	0.00	0.0373	(0.1233)	0.0000	1	(0.0861)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(15,100)	0.4373	(6,681.15)	(6,602.67)	0.0000	4.3300	(1,450.51)	0.00	0.8036	(2.6603)	0.0000	1	(1.8567)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(1,300)	0.4373	(575.20)	(568.44)	0.0000	4.3300	(1,450.51)	0.00	0.0692	(0.2290)	0.0000	1	(0.1599)	02/07/2025
002489.ZK	01/07/2025	SDB3261862948	0	(32,500)	0.4373	(14,379.95)	(14,211.05)	0.0000	4.3300	(1,450.51)	0.00	1.7296	(5.7259)	0.0000	1	(3.9963)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(12,400)	0.4425	(5,486.50)	(5,486.50)	0.0000	4.3300	(1,450.51)	0.00	0.6599	(2.2106)	0.0000	1	(1.5507)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(1,900)	0.4425	(840.67)	(840.67)	0.0000	4.3300	(1,450.51)	0.00	0.1011	(0.3387)	0.0000	1	(0.2376)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(15,500)	0.4425	(6,858.13)	(6,858.13)	0.0000	4.3300	(1,450.51)	0.00	0.8249	(2.7633)	0.0000	1	(1.9384)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(4,900)	0.4425	(2,168.05)	(2,168.05)	0.0000	4.3300	(1,450.51)	0.00	0.2608	(0.8736)	0.0000	1	(0.6128)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(6,000)	0.4425	(2,654.76)	(2,654.76)	0.0000	4.3300	(1,450.51)	0.00	0.3193	(1.0697)	0.0000	1	(0.7503)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(100)	0.4425	(44.25)	(44.25)	0.0000	4.3300	(1,450.51)	0.00	0.0053	(0.0178)	0.0000	1	(0.0125)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(3,500)	0.4425	(1,548.61)	(1,548.61)	0.0000	4.3300	(1,450.51)	0.00	0.1863	(0.6240)	0.0000	1	(0.4377)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(10,100)	0.4425	(4,468.85)	(4,468.85)	0.0000	4.3300	(1,450.51)	0.00	0.5375	(1.8006)	0.0000	1	(1.2631)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(200)	0.4425	(88.49)	(88.49)	0.0000	4.3300	(1,450.51)	0.00	0.0106	(0.0357)	0.0000	1	(0.0250)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(900)	0.4425	(398.21)	(398.21)	0.0000	4.3300	(1,450.51)	0.00	0.0479	(0.1604)	0.0000	1	(0.1126)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(19,800)	0.4425	(8,760.71)	(8,760.71)	0.0000	4.3300	(1,450.51)	0.00	1.0537	(3.5299)	0.0000	1	(2.4761)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(1,900)	0.4425	(840.67)	(840.67)	0.0000	4.3300	(1,450.51)	0.00	0.1011	(0.3387)	0.0000	1	(0.2376)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(6,600)	0.4425	(2,920.24)	(2,920.24)	0.0000	4.3300	(1,450.51)	0.00	0.3512	(1.1766)	0.0000	1	(0.8254)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(7,200)	0.4425	(3,185.71)	(3,185.71)	0.0000	4.3300	(1,450.51)	0.00	0.3832	(1.2836)	0.0000	1	(0.9004)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(16,800)	0.4425	(7,433.33)	(7,433.33)	0.0000	4.3300	(1,450.51)	0.00	0.8941	(2.9950)	0.0000	1	(2.1010)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(4,800)	0.4425	(2,123.81)	(2,123.81)	0.0000	4.3300	(1,450.51)	0.00	0.2554	(0.8557)	0.0000	1	(0.6003)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(700)	0.4425	(309.72)	(309.72)	0.0000	4.3300	(1,450.51)	0.00	0.0373	(0.1248)	0.0000	1	(0.0875)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(15,100)	0.4425	(6,681.15)	(6,681.15)	0.0000	4.3300	(1,450.51)	0.00	0.8036	(2.6920)	0.0000	1	(1.8884)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(1,300)	0.4425	(575.20)	(575.20)	0.0000	4.3300	(1,450.51)	0.00	0.0692	(0.2318)	0.0000	1	(0.1626)	02/07/2025
002489.ZK	01/06/2025	SDB3261862948	0	(32,500)	0.4425	(14,379.95)	(14,379.95)	0.0000	4.3300	(1,450.51)	0.00	1.7296	(5.7940)	0.0000	1	(4.0644)	02/07/2025
TOTAL YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												88.8189	(276.4614)	0.0000		(187.6425)	
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND																	
600177.SH	01/17/2025	SDB3264328827	0	(9,700)	1.1189	(11,664.51)	(10,853.11)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.2672)	0.0000	1	(3.8642)	02/07/2025
600177.SH	01/17/2025	SDB3264328827	0	(6,400)	1.1189	(7,781.11)	(7,160.81)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.4753)	0.0000	1	(2.5394)	02/07/2025
600177.SH	01/17/2025	SDB3264328827	0	(85,100)	1.1189	(103,430.45)	(95,216.43)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(46.2100)	0.0000	1	(33.7696)	02/07/2025
600177.SH	01/17/2025	SDB3264328827	0	(19,700)	1.1189	(23,943.36)	(22,041.88)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(10.6973)	0.0000	1	(7.8174)	02/07/2025
600177.SH	01/17/2025	SDB3264328827	0	(29,300)	1.1189	(35,611.19)	(32,783.10)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(15.9101)	0.0000	1	(11.6269)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600177.SH	01/17/2025	SDB3264328827	0	(12,500)	1.1189	(15,192.49)	(13,985.96)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(6.7876)	0.0000	1	(4.9603)	02/07/2025
600177.SH	01/17/2025	SDB3264328827	0	(4,800)	1.1189	(5,833.92)	(5,370.61)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.6064)	0.0000	1	(1.9047)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(9,700)	1.0919	(11,664.51)	(10,591.80)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.1404)	0.0000	1	(3.7374)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(6,400)	1.0919	(7,781.11)	(6,988.40)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.3916)	0.0000	1	(2.4557)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(85,100)	1.0919	(103,430.45)	(92,923.92)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(45.0974)	0.0000	1	(32.6570)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(19,700)	1.0919	(23,943.36)	(21,511.18)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(10.4397)	0.0000	1	(7.5598)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(29,300)	1.0919	(35,611.19)	(31,993.78)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(15.5271)	0.0000	1	(11.2438)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(12,500)	1.0919	(15,192.49)	(13,649.23)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(6.6242)	0.0000	1	(4.7969)	02/07/2025
600177.SH	01/16/2025	SDB3264328827	0	(4,800)	1.0919	(5,833.92)	(5,241.30)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.5437)	0.0000	1	(1.8420)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(9,700)	1.1027	(11,664.51)	(10,695.94)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.1909)	0.0000	1	(3.7879)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(6,400)	1.1027	(7,781.11)	(7,057.11)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.4249)	0.0000	1	(2.4890)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(85,100)	1.1027	(103,430.45)	(93,837.56)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(45.5408)	0.0000	1	(33.1004)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(19,700)	1.1027	(23,943.36)	(21,722.68)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(10.5423)	0.0000	1	(7.6625)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(29,300)	1.1027	(35,611.19)	(32,308.35)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(15.6797)	0.0000	1	(11.3965)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(12,500)	1.1027	(15,192.49)	(13,783.42)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(6.6893)	0.0000	1	(4.8620)	02/07/2025
600177.SH	01/15/2025	SDB3264328827	0	(4,800)	1.1027	(5,833.92)	(5,292.84)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.5687)	0.0000	1	(1.8670)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(9,700)	1.1128	(11,664.51)	(10,794.42)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.2387)	0.0000	1	(3.8357)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(6,400)	1.1128	(7,781.11)	(7,122.09)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.4565)	0.0000	1	(2.5206)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(85,100)	1.1128	(103,430.45)	(94,701.58)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(45.9601)	0.0000	1	(33.5197)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(19,700)	1.1128	(23,943.36)	(21,922.69)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(10.6394)	0.0000	1	(7.7596)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(29,300)	1.1128	(35,611.19)	(32,605.83)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(15.8241)	0.0000	1	(11.5409)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(12,500)	1.1128	(15,192.49)	(13,910.34)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(6.7509)	0.0000	1	(4.9236)	02/07/2025
600177.SH	01/14/2025	SDB3264328827	0	(4,800)	1.1128	(5,833.92)	(5,341.57)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.5923)	0.0000	1	(1.8907)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(9,700)	1.1419	(11,664.51)	(11,076.44)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.3756)	0.0000	1	(3.9726)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(6,400)	1.1419	(7,781.11)	(7,308.17)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.5468)	0.0000	1	(2.6109)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(85,100)	1.1419	(103,430.45)	(97,175.78)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(47.1609)	0.0000	1	(34.7205)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(19,700)	1.1419	(23,943.36)	(22,495.45)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(10.9174)	0.0000	1	(8.0375)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(29,300)	1.1419	(35,611.19)	(33,457.70)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(16.2375)	0.0000	1	(11.9543)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(12,500)	1.1419	(15,192.49)	(14,273.76)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(6.9273)	0.0000	1	(5.1000)	02/07/2025
600177.SH	01/13/2025	SDB3264328827	0	(4,800)	1.1419	(5,833.92)	(5,481.12)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.6601)	0.0000	1	(1.9584)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(9,700)	1.1586	(11,664.51)	(11,238.48)	0.0000	4.3300	(1,747.13)	0.00	4.2089	(16.3626)	0.0000	3	(12.1537)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(6,400)	1.1586	(7,781.11)	(7,415.08)	0.0000	4.3300	(1,747.13)	0.00	2.8077	(10.7959)	0.0000	3	(7.9883)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(85,100)	1.1586	(103,430.45)	(98,597.37)	0.0000	4.3300	(1,747.13)	0.00	37.3212	(143.5524)	0.0000	3	(106.2312)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(19,700)	1.1586	(23,943.36)	(22,824.54)	0.0000	4.3300	(1,747.13)	0.00	8.6396	(33.2313)	0.0000	3	(24.5917)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(29,300)	1.1586	(35,611.19)	(33,947.16)	0.0000	4.3300	(1,747.13)	0.00	12.8497	(49.4252)	0.0000	3	(36.5755)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(12,500)	1.1586	(15,192.49)	(14,482.58)	0.0000	4.3300	(1,747.13)	0.00	5.4820	(21.0858)	0.0000	3	(15.6039)	02/07/2025
600177.SH	01/10/2025	SDB3264328827	0	(4,800)	1.1586	(5,833.92)	(5,561.31)	0.0000	4.3300	(1,747.13)	0.00	2.1051	(8.0970)	0.0000	3	(5.9919)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(9,700)	1.1608	(11,664.51)	(11,259.75)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.4645)	0.0000	1	(4.0615)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(6,400)	1.1608	(7,781.11)	(7,429.11)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.6055)	0.0000	1	(2.6696)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(85,100)	1.1608	(103,430.45)	(98,783.99)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(47.9414)	0.0000	1	(35.5010)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(19,700)	1.1608	(23,943.36)	(22,867.74)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(11.0981)	0.0000	1	(8.2182)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(29,300)	1.1608	(35,611.19)	(34,011.41)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(16.5063)	0.0000	1	(12.2230)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(12,500)	1.1608	(15,192.49)	(14,509.99)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(7.0419)	0.0000	1	(5.2146)	02/07/2025
600177.SH	01/09/2025	SDB3264328827	0	(4,800)	1.1608	(5,833.92)	(5,571.84)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.7041)	0.0000	1	(2.0024)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(9,700)	1.1655	(11,664.51)	(11,305.28)	0.0000	4.3300	(1,747.13)	0.00	1.4030	(5.4866)	0.0000	1	(4.0836)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(6,400)	1.1655	(7,781.11)	(7,459.16)	0.0000	4.3300	(1,747.13)	0.00	0.9359	(3.6200)	0.0000	1	(2.6841)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(85,100)	1.1655	(103,430.45)	(99,183.45)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(48.1352)	0.0000	1	(35.6948)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(19,700)	1.1655	(23,943.36)	(22,960.21)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(11.1429)	0.0000	1	(8.2631)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(29,300)	1.1655	(35,611.19)	(34,148.94)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(16.5730)	0.0000	1	(12.2898)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(12,500)	1.1655	(15,192.49)	(14,568.66)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(7.0704)	0.0000	1	(5.2431)	02/07/2025
600177.SH	01/08/2025	SDB3264328827	0	(4,800)	1.1655	(5,833.92)	(5,594.37)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.7150)	0.0000	1	(2.0133)	02/07/2025
600177.SH	01/07/2025	SDB3264328827	0	(9,700)	1.1833	(11,664.51)											

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600177.SH	01/07/2025	SDB3264328827	0	(85,100)	1.1833	(103,430.45)	(100,702.49)	0.0000	4.3300	(1,747.13)	0.00	12.4404	(48.8724)	0.0000	1	(36.4321)	02/07/2025
600177.SH	01/07/2025	SDB3264328827	0	(19,700)	1.1833	(23,943.36)	(23,311.86)	0.0000	4.3300	(1,747.13)	0.00	2.8799	(11.3136)	0.0000	1	(8.4337)	02/07/2025
600177.SH	01/07/2025	SDB3264328827	0	(29,300)	1.1833	(35,611.19)	(34,671.95)	0.0000	4.3300	(1,747.13)	0.00	4.2832	(16.8268)	0.0000	1	(12.5436)	02/07/2025
600177.SH	01/07/2025	SDB3264328827	0	(12,500)	1.1833	(15,192.49)	(14,791.79)	0.0000	4.3300	(1,747.13)	0.00	1.8273	(7.1787)	0.0000	1	(5.3514)	02/07/2025
600177.SH	01/07/2025	SDB3264328827	0	(4,800)	1.1833	(5,833.92)	(5,680.05)	0.0000	4.3300	(1,747.13)	0.00	0.7017	(2.7566)	0.0000	1	(2.0549)	02/07/2025
600177.SH	01/06/2025	SDB3264328827	0	(85,100)	1.2154	(103,430.45)	(103,430.45)	0.0000	4.3300	(1,800.00)	0.00	12.4404	(51.7152)	0.0000	1	(39.2748)	02/07/2025
600177.SH	01/06/2025	SDB3264328827	0	(19,700)	1.2154	(23,943.36)	(23,943.36)	0.0000	4.3300	(1,800.00)	0.00	2.8799	(11.9717)	0.0000	1	(9.0918)	02/07/2025
600177.SH	01/06/2025	SDB3264328827	0	(29,300)	1.2154	(35,611.19)	(35,611.19)	0.0000	4.3300	(1,800.00)	0.00	4.2832	(17.8056)	0.0000	1	(13.5224)	02/07/2025
600177.SH	01/06/2025	SDB3264328827	0	(12,500)	1.2154	(15,192.49)	(15,192.49)	0.0000	4.3300	(1,800.00)	0.00	1.8273	(7.5962)	0.0000	1	(5.7689)	02/07/2025
600177.SH	01/06/2025	SDB3264328827	0	(4,800)	1.2154	(5,833.92)	(5,833.92)	0.0000	4.3300	(1,800.00)	0.00	0.7017	(2.9170)	0.0000	1	(2.2153)	02/07/2025
TOTAL YOUNGOR GROUP CO.,LTD CMN CLASS A SERIES NORTHBOUND												291.3174	(1,112.4970)	0.0000		(821.1796)	
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000538.ZK	01/17/2025	SDB3262441811	0	(300)	7.8131	(2,456.06)	(2,343.93)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5270)	0.0000	1	(0.2316)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(1,700)	7.8131	(13,917.68)	(13,282.24)	0.0000	4.3300	(809.49)	0.00	1.6740	(2.9866)	0.0000	1	(1.3126)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(5,900)	7.8131	(48,302.54)	(46,097.20)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.3653)	0.0000	1	(4.5556)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(5,700)	7.8131	(46,665.16)	(44,534.58)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.0139)	0.0000	1	(4.4012)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(7,600)	7.8131	(62,220.22)	(59,379.45)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.3519)	0.0000	1	(5.8682)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(200)	7.8131	(1,637.37)	(1,562.62)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3514)	0.0000	1	(0.1544)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(1,100)	7.8131	(9,005.56)	(8,594.39)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9325)	0.0000	1	(0.8493)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(2,800)	7.8131	(22,923.24)	(21,876.64)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.9191)	0.0000	1	(2.1620)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(800)	7.8131	(6,549.50)	(6,250.47)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4055)	0.0000	1	(0.6177)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(4,100)	7.8131	(33,566.17)	(32,033.65)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.2030)	0.0000	1	(3.1657)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(3,700)	7.8131	(30,291.42)	(28,908.41)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.5003)	0.0000	1	(2.8569)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(300)	7.8131	(2,456.06)	(2,343.93)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5270)	0.0000	1	(0.2316)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(200)	7.8131	(1,637.37)	(1,562.62)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3514)	0.0000	1	(0.1544)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(1,100)	7.8131	(9,005.56)	(8,594.39)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9325)	0.0000	1	(0.8493)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(100)	7.8131	(818.69)	(781.31)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1757)	0.0000	1	(0.0772)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(300)	7.8131	(2,456.06)	(2,343.93)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5270)	0.0000	1	(0.2316)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(2,000)	7.8131	(16,373.74)	(15,626.17)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.5137)	0.0000	1	(1.5443)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(300)	7.8131	(2,456.06)	(2,343.93)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5270)	0.0000	1	(0.2316)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(100)	7.8131	(818.69)	(781.31)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1757)	0.0000	1	(0.0772)	02/07/2025
000538.ZK	01/17/2025	SDB3262441811	0	(700)	7.8131	(5,730.81)	(5,469.16)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2298)	0.0000	1	(0.5405)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(300)	7.6354	(2,456.06)	(2,290.62)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5151)	0.0000	1	(0.2197)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(1,700)	7.6354	(13,917.68)	(12,980.19)	0.0000	4.3300	(809.49)	0.00	1.6740	(2.9187)	0.0000	1	(1.2447)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(5,900)	7.6354	(48,302.54)	(45,048.88)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.1296)	0.0000	1	(4.3199)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(5,700)	7.6354	(46,665.16)	(43,521.80)	0.0000	4.3300	(809.49)	0.00	5.6128	(9.7862)	0.0000	1	(4.1734)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(7,600)	7.6354	(62,220.22)	(58,029.07)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.0483)	0.0000	1	(5.5646)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(200)	7.6354	(1,637.37)	(1,527.08)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3434)	0.0000	1	(0.1464)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(1,100)	7.6354	(9,005.56)	(8,398.94)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.8886)	0.0000	1	(0.8054)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(2,800)	7.6354	(22,923.24)	(21,379.13)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.8073)	0.0000	1	(2.0501)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(800)	7.6354	(6,549.50)	(6,108.32)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.3735)	0.0000	1	(0.5857)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(4,100)	7.6354	(33,566.17)	(31,305.16)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.0392)	0.0000	1	(3.0019)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(3,700)	7.6354	(30,291.42)	(28,250.99)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.3524)	0.0000	1	(2.7091)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(300)	7.6354	(2,456.06)	(2,290.62)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5151)	0.0000	1	(0.2197)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(200)	7.6354	(1,637.37)	(1,527.08)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3434)	0.0000	1	(0.1464)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(1,100)	7.6354	(9,005.56)	(8,398.94)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.8886)	0.0000	1	(0.8054)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(100)	7.6354	(818.69)	(763.54)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1717)	0.0000	1	(0.0732)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(300)	7.6354	(2,456.06)	(2,290.62)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5151)	0.0000	1	(0.2197)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(2,000)	7.6354	(16,373.74)	(15,270.81)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.4338)	0.0000	1	(1.4644)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(300)	7.6354	(2,456.06)	(2,290.62)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5151)	0.0000	1	(0.2197)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(100)	7.6354	(818.69)	(763.54)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1717)	0.0000	1	(0.0732)	02/07/2025
000538.ZK	01/16/2025	SDB3262441811	0	(700)	7.6354	(5,730.81)	(5,344.78)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2018)	0.0000	1	(0.5125)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000538.ZK	01/15/2025	SDB3262441811	0	(300)	7.6983	(2,456.06)	(2,309.50)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5193)	0.0000	1	(0.2239)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(1,700)	7.6983	(13,917.68)	(13,087.15)	0.0000	4.3300	(809.49)	0.00	1.6740	(2.9427)	0.0000	1	(1.2688)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(5,900)	7.6983	(48,302.54)	(45,420.10)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.2131)	0.0000	1	(4.4033)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(5,700)	7.6983	(46,665.16)	(43,880.44)	0.0000	4.3300	(809.49)	0.00	5.6128	(9.8668)	0.0000	1	(4.2541)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(7,600)	7.6983	(62,220.22)	(58,507.25)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.1558)	0.0000	1	(5.6721)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(200)	7.6983	(1,637.37)	(1,539.66)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3462)	0.0000	1	(0.1493)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(1,100)	7.6983	(9,005.56)	(8,468.15)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9041)	0.0000	1	(0.8210)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(2,800)	7.6983	(22,923.24)	(21,555.30)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.8469)	0.0000	1	(2.0897)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(800)	7.6983	(6,549.50)	(6,158.66)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.3848)	0.0000	1	(0.5971)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(4,100)	7.6983	(33,566.17)	(31,563.12)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.0972)	0.0000	1	(3.0599)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(3,700)	7.6983	(30,291.42)	(28,483.79)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.4048)	0.0000	1	(2.7614)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(300)	7.6983	(2,456.06)	(2,309.50)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5193)	0.0000	1	(0.2239)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(200)	7.6983	(1,637.37)	(1,539.66)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3462)	0.0000	1	(0.1493)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(1,100)	7.6983	(9,005.56)	(8,468.15)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9041)	0.0000	1	(0.8210)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(100)	7.6983	(818.69)	(769.83)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1731)	0.0000	1	(0.0746)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(300)	7.6983	(2,456.06)	(2,309.50)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5193)	0.0000	1	(0.2239)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(2,000)	7.6983	(16,373.74)	(15,396.64)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.4621)	0.0000	1	(1.4927)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(300)	7.6983	(2,456.06)	(2,309.50)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5193)	0.0000	1	(0.2239)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(100)	7.6983	(818.69)	(769.83)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1731)	0.0000	1	(0.0746)	02/07/2025
000538.ZK	01/15/2025	SDB3262441811	0	(700)	7.6983	(5,730.81)	(5,388.83)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2117)	0.0000	1	(0.5224)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(300)	7.7816	(2,456.06)	(2,334.49)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5249)	0.0000	1	(0.2295)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(1,700)	7.7816	(13,917.68)	(13,228.76)	0.0000	4.3300	(809.49)	0.00	1.6740	(2.9746)	0.0000	1	(1.3006)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(5,900)	7.7816	(48,302.54)	(45,911.59)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.3236)	0.0000	1	(4.5138)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(5,700)	7.7816	(46,665.16)	(44,355.26)	0.0000	4.3300	(809.49)	0.00	5.6128	(9.9736)	0.0000	1	(4.3608)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(7,600)	7.7816	(62,220.22)	(59,140.35)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.2982)	0.0000	1	(5.8144)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(200)	7.7816	(1,637.37)	(1,556.33)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3500)	0.0000	1	(0.1530)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(1,100)	7.7816	(9,005.56)	(8,559.79)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9247)	0.0000	1	(0.8416)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(2,800)	7.7816	(22,923.24)	(21,788.55)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.8993)	0.0000	1	(2.1422)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(800)	7.7816	(6,549.50)	(6,225.30)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.3998)	0.0000	1	(0.6120)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(4,100)	7.7816	(33,566.17)	(31,904.66)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.1740)	0.0000	1	(3.1367)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(3,700)	7.7816	(30,291.42)	(28,792.01)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.4741)	0.0000	1	(2.8307)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(300)	7.7816	(2,456.06)	(2,334.49)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5249)	0.0000	1	(0.2295)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(200)	7.7816	(1,637.37)	(1,556.33)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3500)	0.0000	1	(0.1530)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(1,100)	7.7816	(9,005.56)	(8,559.79)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9247)	0.0000	1	(0.8416)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(100)	7.7816	(818.69)	(778.16)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1750)	0.0000	1	(0.0765)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(300)	7.7816	(2,456.06)	(2,334.49)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5249)	0.0000	1	(0.2295)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(2,000)	7.7816	(16,373.74)	(15,563.25)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.4995)	0.0000	1	(1.5301)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(300)	7.7816	(2,456.06)	(2,334.49)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5249)	0.0000	1	(0.2295)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(100)	7.7816	(818.69)	(778.16)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1750)	0.0000	1	(0.0765)	02/07/2025
000538.ZK	01/14/2025	SDB3262441811	0	(700)	7.7816	(5,730.81)	(5,447.14)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2248)	0.0000	1	(0.5355)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(300)	7.8354	(2,456.06)	(2,350.63)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5286)	0.0000	1	(0.2331)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(1,700)	7.8354	(13,917.68)	(13,320.22)	0.0000	4.3300	(809.49)	0.00	1.6740	(2.9952)	0.0000	1	(1.3212)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(5,900)	7.8354	(48,302.54)	(46,229.01)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.3949)	0.0000	1	(4.5852)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(5,700)	7.8354	(46,665.16)	(44,661.92)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.0426)	0.0000	1	(4.4298)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(7,600)	7.8354	(62,220.22)	(59,549.23)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.3901)	0.0000	1	(5.9064)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(200)	7.8354	(1,637.37)	(1,567.09)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3524)	0.0000	1	(0.1554)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(1,100)	7.8354	(9,005.56)	(8,618.97)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9380)	0.0000	1	(0.8549)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(2,800)	7.8354	(22,923.24)	(21,939.19)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.9332)	0.0000	1	(2.1760)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(800)	7.8354	(6,549.50)	(6,268.34)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4095)	0.0000	1	(0.6217)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(4,100)	7.8354	(33,566.17)	(32,125.24)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.2236)	0.0000	1	(3.1863)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(3,700)	7.8354	(30,291.42)	(28,991.07)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.5189)	0.0000	1	(2.8755)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(300)	7.8354	(2,456.06)	(2,350.63)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5286)	0.0000	1	(0.2331)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(200)	7.8354	(1,637.37)	(1,567.09)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3524)	0.0000	1	(0.1554)	02/0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000538.ZK	01/13/2025	SDB3262441811	0	(1,100)	7.8354	(9,005.56)	(8,618.97)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9380)	0.0000	1	(0.8549)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(100)	7.8354	(818.69)	(783.54)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1762)	0.0000	1	(0.0777)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(300)	7.8354	(2,456.06)	(2,350.63)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5286)	0.0000	1	(0.2331)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(2,000)	7.8354	(16,373.74)	(15,670.85)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.5237)	0.0000	1	(1.5543)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(300)	7.8354	(2,456.06)	(2,350.63)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5286)	0.0000	1	(0.2331)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(100)	7.8354	(818.69)	(783.54)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1762)	0.0000	1	(0.0777)	02/07/2025
000538.ZK	01/13/2025	SDB3262441811	0	(700)	7.8354	(5,730.81)	(5,484.80)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2333)	0.0000	1	(0.5440)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(300)	7.8485	(2,456.06)	(2,354.56)	0.0000	4.3300	(809.49)	0.00	0.8862	(1.5883)	0.0000	3	(0.7021)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(1,700)	7.8485	(13,917.68)	(13,342.51)	0.0000	4.3300	(809.49)	0.00	5.0220	(9.0005)	0.0000	3	(3.9785)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(5,900)	7.8485	(48,302.54)	(46,306.36)	0.0000	4.3300	(809.49)	0.00	17.4292	(31.2370)	0.0000	3	(13.8078)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(5,700)	7.8485	(46,665.16)	(44,736.66)	0.0000	4.3300	(809.49)	0.00	16.8383	(30.1781)	0.0000	3	(13.3398)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(7,600)	7.8485	(62,220.22)	(59,648.87)	0.0000	4.3300	(809.49)	0.00	22.4511	(40.2375)	0.0000	3	(17.7864)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(200)	7.8485	(1,637.37)	(1,569.71)	0.0000	4.3300	(809.49)	0.00	0.5908	(1.0589)	0.0000	3	(0.4681)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(1,100)	7.8485	(9,005.56)	(8,633.39)	0.0000	4.3300	(809.49)	0.00	3.2495	(5.8238)	0.0000	3	(2.5743)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(2,800)	7.8485	(22,923.24)	(21,975.90)	0.0000	4.3300	(809.49)	0.00	8.2715	(14.8243)	0.0000	3	(6.5529)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(800)	7.8485	(6,549.50)	(6,278.83)	0.0000	4.3300	(809.49)	0.00	2.3633	(4.2355)	0.0000	3	(1.8722)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(4,100)	7.8485	(33,566.17)	(32,179.00)	0.0000	4.3300	(809.49)	0.00	12.1118	(21.7071)	0.0000	3	(9.5953)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(3,700)	7.8485	(30,291.42)	(29,039.58)	0.0000	4.3300	(809.49)	0.00	10.9302	(19.5893)	0.0000	3	(8.6592)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(300)	7.8485	(2,456.06)	(2,354.56)	0.0000	4.3300	(809.49)	0.00	0.8862	(1.5883)	0.0000	3	(0.7021)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(200)	7.8485	(1,637.37)	(1,569.71)	0.0000	4.3300	(809.49)	0.00	0.5908	(1.0589)	0.0000	3	(0.4681)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(1,100)	7.8485	(9,005.56)	(8,633.39)	0.0000	4.3300	(809.49)	0.00	3.2495	(5.8238)	0.0000	3	(2.5743)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(100)	7.8485	(818.69)	(784.85)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5294)	0.0000	3	(0.2340)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(300)	7.8485	(2,456.06)	(2,354.56)	0.0000	4.3300	(809.49)	0.00	0.8862	(1.5883)	0.0000	3	(0.7021)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(2,000)	7.8485	(16,373.74)	(15,697.07)	0.0000	4.3300	(809.49)	0.00	5.9082	(10.5888)	0.0000	3	(4.6806)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(300)	7.8485	(2,456.06)	(2,354.56)	0.0000	4.3300	(809.49)	0.00	0.8862	(1.5883)	0.0000	3	(0.7021)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(100)	7.8485	(818.69)	(784.85)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5294)	0.0000	3	(0.2340)	02/07/2025
000538.ZK	01/10/2025	SDB3262441811	0	(700)	7.8485	(5,730.81)	(5,493.98)	0.0000	4.3300	(809.49)	0.00	2.0679	(3.7061)	0.0000	3	(1.6382)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(300)	7.8932	(2,456.06)	(2,367.95)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5325)	0.0000	1	(0.2370)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(1,700)	7.8932	(13,917.68)	(13,418.38)	0.0000	4.3300	(809.49)	0.00	1.6740	(3.0172)	0.0000	1	(1.3432)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(5,900)	7.8932	(48,302.54)	(46,569.66)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.4715)	0.0000	1	(4.6618)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(5,700)	7.8932	(46,665.16)	(44,991.03)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.1166)	0.0000	1	(4.5038)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(7,600)	7.8932	(62,220.22)	(59,988.04)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.4888)	0.0000	1	(6.0051)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(200)	7.8932	(1,637.37)	(1,578.63)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3550)	0.0000	1	(0.1580)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(1,100)	7.8932	(9,005.56)	(8,682.48)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9523)	0.0000	1	(0.8692)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(2,800)	7.8932	(22,923.24)	(22,100.86)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.9695)	0.0000	1	(2.2124)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(800)	7.8932	(6,549.50)	(6,314.53)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4199)	0.0000	1	(0.6321)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(4,100)	7.8932	(33,566.17)	(32,361.97)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.2768)	0.0000	1	(3.2396)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(3,700)	7.8932	(30,291.42)	(29,204.70)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.5669)	0.0000	1	(2.9235)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(300)	7.8932	(2,456.06)	(2,367.95)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5325)	0.0000	1	(0.2370)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(200)	7.8932	(1,637.37)	(1,578.63)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3550)	0.0000	1	(0.1580)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(1,100)	7.8932	(9,005.56)	(8,682.48)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9523)	0.0000	1	(0.8692)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(100)	7.8932	(818.69)	(789.32)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1775)	0.0000	1	(0.0790)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(300)	7.8932	(2,456.06)	(2,367.95)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5325)	0.0000	1	(0.2370)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(2,000)	7.8932	(16,373.74)	(15,786.33)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.5497)	0.0000	1	(1.5803)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(300)	7.8932	(2,456.06)	(2,367.95)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5325)	0.0000	1	(0.2370)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(100)	7.8932	(818.69)	(789.32)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1775)	0.0000	1	(0.0790)	02/07/2025
000538.ZK	01/09/2025	SDB3262441811	0	(700)	7.8932	(5,730.81)	(5,525.21)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2424)	0.0000	1	(0.5531)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(300)	7.8967	(2,456.06)	(2,369.02)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5327)	0.0000	1	(0.2373)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(1,700)	7.8967	(13,917.68)	(13,424.44)	0.0000	4.3300	(809.49)	0.00	1.6740	(3.0186)	0.0000	1	(1.3446)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(5,900)	7.8967	(48,302.54)	(46,590.70)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.4763)	0.0000	1	(4.6665)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(5,700)	7.8967	(46,665.16)	(45,011.35)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.1211)	0.0000	1	(4.5084)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(7,600)	7.8967	(62,220.22)	(60,015.13)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.4949)	0.0000	1	(6.0111)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(200)	7.8967	(1,637.37)	(1,579.35)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3551)	0.0000	1	(0.1582)	02/07/

Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000538.ZK	01/08/2025	SDB3262441811	0	(1,100)	7.8967	(9,005.56)	(8,686.40)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9532)	0.0000	1	(0.8700)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(2,800)	7.8967	(22,923.24)	(22,110.84)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.9718)	0.0000	1	(2.2146)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(800)	7.8967	(6,549.50)	(6,317.38)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4205)	0.0000	1	(0.6328)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(4,100)	7.8967	(33,566.17)	(32,376.58)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.2801)	0.0000	1	(3.2429)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(3,700)	7.8967	(30,291.42)	(29,217.89)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.5699)	0.0000	1	(2.9265)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(300)	7.8967	(2,456.06)	(2,369.02)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5327)	0.0000	1	(0.2373)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(200)	7.8967	(1,637.37)	(1,579.35)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3551)	0.0000	1	(0.1582)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(1,100)	7.8967	(9,005.56)	(8,686.40)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9532)	0.0000	1	(0.8700)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(100)	7.8967	(818.69)	(789.67)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1776)	0.0000	1	(0.0791)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(300)	7.8967	(2,456.06)	(2,369.02)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5327)	0.0000	1	(0.2373)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(2,000)	7.8967	(16,373.74)	(15,793.46)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.5513)	0.0000	1	(1.5819)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(300)	7.8967	(2,456.06)	(2,369.02)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5327)	0.0000	1	(0.2373)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(100)	7.8967	(818.69)	(789.67)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1776)	0.0000	1	(0.0791)	02/07/2025
000538.ZK	01/08/2025	SDB3262441811	0	(700)	7.8967	(5,730.81)	(5,527.71)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2429)	0.0000	1	(0.5537)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(300)	7.9322	(2,456.06)	(2,379.67)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5351)	0.0000	1	(0.2397)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(1,700)	7.9322	(13,917.68)	(13,484.78)	0.0000	4.3300	(809.49)	0.00	1.6740	(3.0322)	0.0000	1	(1.3582)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(5,900)	7.9322	(48,302.54)	(46,800.12)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.5234)	0.0000	1	(4.7136)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(5,700)	7.9322	(46,665.16)	(45,213.68)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.1666)	0.0000	1	(4.5539)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(7,600)	7.9322	(62,220.22)	(60,284.90)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.5555)	0.0000	1	(6.0718)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(200)	7.9322	(1,637.37)	(1,586.44)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3567)	0.0000	1	(0.1598)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(1,100)	7.9322	(9,005.56)	(8,725.45)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9620)	0.0000	1	(0.8788)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(2,800)	7.9322	(22,923.24)	(22,210.23)	0.0000	4.3300	(809.49)	0.00	2.7572	(4.9941)	0.0000	1	(2.2370)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(800)	7.9322	(6,549.50)	(6,345.78)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4269)	0.0000	1	(0.6391)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(4,100)	7.9322	(33,566.17)	(32,522.12)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.3128)	0.0000	1	(3.2756)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(3,700)	7.9322	(30,291.42)	(29,349.23)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.5994)	0.0000	1	(2.9560)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(300)	7.9322	(2,456.06)	(2,379.67)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5351)	0.0000	1	(0.2397)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(200)	7.9322	(1,637.37)	(1,586.44)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3567)	0.0000	1	(0.1598)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(1,100)	7.9322	(9,005.56)	(8,725.45)	0.0000	4.3300	(809.49)	0.00	1.0832	(1.9620)	0.0000	1	(0.8788)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(100)	7.9322	(818.69)	(793.22)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1784)	0.0000	1	(0.0799)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(300)	7.9322	(2,456.06)	(2,379.67)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5351)	0.0000	1	(0.2397)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(2,000)	7.9322	(16,373.74)	(15,864.45)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.5672)	0.0000	1	(1.5978)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(300)	7.9322	(2,456.06)	(2,379.67)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5351)	0.0000	1	(0.2397)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(100)	7.9322	(818.69)	(793.22)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1784)	0.0000	1	(0.0799)	02/07/2025
000538.ZK	01/07/2025	SDB3262441811	0	(700)	7.9322	(5,730.81)	(5,552.56)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2485)	0.0000	1	(0.5592)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(300)	8.1869	(2,456.06)	(2,456.06)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5523)	0.0000	1	(0.2569)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(1,700)	8.1869	(13,917.68)	(13,917.68)	0.0000	4.3300	(809.49)	0.00	1.6740	(3.1295)	0.0000	1	(1.4555)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(5,900)	8.1869	(48,302.54)	(48,302.54)	0.0000	4.3300	(809.49)	0.00	5.8097	(10.8612)	0.0000	1	(5.0515)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(5,700)	8.1869	(46,665.16)	(46,665.16)	0.0000	4.3300	(809.49)	0.00	5.6128	(10.4930)	0.0000	1	(4.8802)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(7,600)	8.1869	(62,220.22)	(62,220.22)	0.0000	4.3300	(809.49)	0.00	7.4837	(13.9907)	0.0000	1	(6.5070)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(200)	8.1869	(1,637.37)	(1,637.37)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3682)	0.0000	1	(0.1712)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(1,100)	8.1869	(9,005.56)	(9,005.56)	0.0000	4.3300	(809.49)	0.00	1.0832	(2.0250)	0.0000	1	(0.9418)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(2,800)	8.1869	(22,923.24)	(22,923.24)	0.0000	4.3300	(809.49)	0.00	2.7572	(5.1545)	0.0000	1	(2.3973)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(800)	8.1869	(6,549.50)	(6,549.50)	0.0000	4.3300	(809.49)	0.00	0.7878	(1.4727)	0.0000	1	(0.6849)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(4,100)	8.1869	(33,566.17)	(33,566.17)	0.0000	4.3300	(809.49)	0.00	4.0373	(7.5476)	0.0000	1	(3.5103)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(3,700)	8.1869	(30,291.42)	(30,291.42)	0.0000	4.3300	(809.49)	0.00	3.6434	(6.8113)	0.0000	1	(3.1679)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(300)	8.1869	(2,456.06)	(2,456.06)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5523)	0.0000	1	(0.2569)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(200)	8.1869	(1,637.37)	(1,637.37)	0.0000	4.3300	(809.49)	0.00	0.1969	(0.3682)	0.0000	1	(0.1712)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(1,100)	8.1869	(9,005.56)	(9,005.56)	0.0000	4.3300	(809.49)	0.00	1.0832	(2.0250)	0.0000	1	(0.9418)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(100)	8.1869	(818.69)	(818.69)	0.0000	4.3300	(809.49)	0.00	0.0985	(0.1841)	0.0000	1	(0.0856)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(300)	8.1869	(2,456.06)	(2,456.06)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5523)	0.0000	1	(0.2569)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(2,000)	8.1869	(16,373.74)	(16,373.74)	0.0000	4.3300	(809.49)	0.00	1.9694	(3.6818)	0.0000	1	(1.7124)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(300)	8.1869	(2,456.06)	(2,456.06)	0.0000	4.3300	(809.49)	0.00	0.2954	(0.5523)	0.0000	1	(0.2569)	02/07/2025
000538.ZK	01/06/2025	SDB3262441811	0	(100)	8.1869	(818.69)	(818.69)	0.0000	4.3300	(809.49)	0.00	0.0985					

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000538.ZK	01/06/2025	SDB3262441811	0	(700)	8.1869	(5,730.81)	(5,730.81)	0.0000	4.3300	(809.49)	0.00	0.6893	(1.2886)	0.0000	1	(0.5993)	02/07/2025
TOTAL YUNNAN BAIYAO GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												460.8390	(826.2434)	0.0000		(365.4045)	
YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND																	
000878.ZK	01/17/2025	SDB3262800236	0	(3,700)	1.7287	(6,159.34)	(6,396.11)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.9100)	0.0000	1	(1.1691)	02/07/2025
000878.ZK	01/16/2025	SDB3262800236	0	(3,700)	1.7066	(6,159.34)	(6,314.33)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8855)	0.0000	1	(1.1447)	02/07/2025
000878.ZK	01/15/2025	SDB3262800236	0	(3,700)	1.6479	(6,159.34)	(6,097.20)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8207)	0.0000	1	(1.0799)	02/07/2025
000878.ZK	01/14/2025	SDB3262800236	0	(3,700)	1.6584	(6,159.34)	(6,135.92)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8323)	0.0000	1	(1.0914)	02/07/2025
000878.ZK	01/13/2025	SDB3262800236	0	(3,700)	1.6509	(6,159.34)	(6,108.42)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8240)	0.0000	1	(1.0832)	02/07/2025
000878.ZK	01/10/2025	SDB3262800236	0	(3,700)	1.6929	(6,159.34)	(6,263.83)	0.0000	4.3300	(1,075.00)	0.00	2.2225	(5.6114)	0.0000	3	(3.3889)	02/07/2025
000878.ZK	01/09/2025	SDB3262800236	0	(3,700)	1.6692	(6,159.34)	(6,175.89)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8442)	0.0000	1	(1.1034)	02/07/2025
000878.ZK	01/08/2025	SDB3262800236	0	(3,700)	1.6426	(6,159.34)	(6,077.61)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8148)	0.0000	1	(1.0740)	02/07/2025
000878.ZK	01/07/2025	SDB3262800236	0	(3,700)	1.6370	(6,159.34)	(6,056.91)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8087)	0.0000	1	(1.0678)	02/07/2025
000878.ZK	01/06/2025	SDB3262800236	0	(3,700)	1.6647	(6,159.34)	(6,159.34)	0.0000	4.3300	(1,075.00)	0.00	0.7408	(1.8392)	0.0000	1	(1.0984)	02/07/2025
TOTAL YUNNAN COPPER CO., LTD CMN CLASS A SERIES NORTHBOUND												8.8900	(22.1908)	0.0000		(13.3008)	
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND																	
000948.ZK	01/17/2025	SDB3261230684	0	(800)	2.1833	(1,676.94)	(1,746.65)	0.0000	4.3300	(1,506.33)	0.00	0.2017	(0.7308)	0.0000	1	(0.5291)	02/07/2025
000948.ZK	01/17/2025	SDB3261230684	0	(400)	2.1833	(848.95)	(873.32)	0.0000	4.3300	(1,506.33)	0.00	0.1021	(0.3654)	0.0000	1	(0.2633)	02/07/2025
000948.ZK	01/17/2025	SDB3261230684	0	(1,900)	2.1833	(4,050.95)	(4,148.29)	0.0000	4.3300	(1,506.33)	0.00	0.4872	(1.7357)	0.0000	1	(1.2485)	02/07/2025
000948.ZK	01/17/2025	SDB3261230684	0	(300)	2.1833	(685.40)	(654.99)	0.0000	4.3300	(1,506.33)	0.00	0.0824	(0.2741)	0.0000	1	(0.1916)	02/07/2025
000948.ZK	01/17/2025	SDB3261230684	0	(10,400)	2.1833	(23,760.63)	(22,706.40)	0.0000	4.3300	(1,506.33)	0.00	2.8579	(9.5009)	0.0000	1	(6.6430)	02/07/2025
000948.ZK	01/17/2025	SDB3261230684	0	(2,400)	2.1833	(5,483.22)	(5,239.94)	0.0000	4.3300	(1,506.33)	0.00	0.6595	(2.1925)	0.0000	1	(1.5330)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(800)	2.0996	(1,676.94)	(1,679.65)	0.0000	4.3300	(1,506.33)	0.00	0.2017	(0.7028)	0.0000	1	(0.5011)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(400)	2.0996	(848.95)	(839.83)	0.0000	4.3300	(1,506.33)	0.00	0.1021	(0.3514)	0.0000	1	(0.2493)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(1,900)	2.0996	(4,050.95)	(3,989.18)	0.0000	4.3300	(1,506.33)	0.00	0.4872	(1.6692)	0.0000	1	(1.1819)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(300)	2.0996	(685.40)	(629.87)	0.0000	4.3300	(1,506.33)	0.00	0.0824	(0.2636)	0.0000	1	(0.1811)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(10,400)	2.0996	(23,760.63)	(21,835.49)	0.0000	4.3300	(1,506.33)	0.00	2.8579	(9.1365)	0.0000	1	(6.2786)	02/07/2025
000948.ZK	01/16/2025	SDB3261230684	0	(2,400)	2.0996	(5,483.22)	(5,038.96)	0.0000	4.3300	(1,506.33)	0.00	0.6595	(2.1084)	0.0000	1	(1.4489)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(800)	2.0667	(1,676.94)	(1,653.33)	0.0000	4.3300	(1,506.33)	0.00	0.2017	(0.6918)	0.0000	1	(0.4901)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(400)	2.0667	(848.95)	(826.67)	0.0000	4.3300	(1,506.33)	0.00	0.1021	(0.3459)	0.0000	1	(0.2438)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(1,900)	2.0667	(4,050.95)	(3,926.66)	0.0000	4.3300	(1,506.33)	0.00	0.4872	(1.6430)	0.0000	1	(1.1558)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(300)	2.0667	(685.40)	(620.00)	0.0000	4.3300	(1,506.33)	0.00	0.0824	(0.2594)	0.0000	1	(0.1770)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(10,400)	2.0667	(23,760.63)	(21,493.30)	0.0000	4.3300	(1,506.33)	0.00	2.8579	(8.9933)	0.0000	1	(6.1354)	02/07/2025
000948.ZK	01/15/2025	SDB3261230684	0	(2,400)	2.0667	(5,483.22)	(4,959.99)	0.0000	4.3300	(1,506.33)	0.00	0.6595	(2.0754)	0.0000	1	(1.4159)	02/07/2025
000948.ZK	01/14/2025	SDB3261230684	0	(1,900)	2.1304	(4,050.95)	(4,047.81)	0.0000	4.3300	(1,496.83)	0.00	0.4872	(1.6830)	0.0000	1	(1.1958)	02/07/2025
000948.ZK	01/14/2025	SDB3261230684	0	(300)	2.1304	(685.40)	(639.13)	0.0000	4.3300	(1,496.83)	0.00	0.0824	(0.2657)	0.0000	1	(0.1833)	02/07/2025
000948.ZK	01/14/2025	SDB3261230684	0	(10,400)	2.1304	(23,760.63)	(22,156.41)	0.0000	4.3300	(1,496.83)	0.00	2.8579	(9.2123)	0.0000	1	(6.3545)	02/07/2025
000948.ZK	01/14/2025	SDB3261230684	0	(2,400)	2.1304	(5,483.22)	(5,113.02)	0.0000	4.3300	(1,496.83)	0.00	0.6595	(2.1259)	0.0000	1	(1.4664)	02/07/2025
000948.ZK	01/13/2025	SDB3261230684	0	(300)	2.1259	(685.40)	(637.78)	0.0000	4.3300	(1,470.99)	0.00	0.0824	(0.2606)	0.0000	1	(0.1782)	02/07/2025
000948.ZK	01/13/2025	SDB3261230684	0	(10,400)	2.1259	(23,760.63)	(22,109.59)	0.0000	4.3300	(1,470.99)	0.00	2.8579	(9.0342)	0.0000	1	(6.1763)	02/07/2025
000948.ZK	01/13/2025	SDB3261230684	0	(2,400)	2.1259	(5,483.22)	(5,102.21)	0.0000	4.3300	(1,470.99)	0.00	0.6595	(2.0848)	0.0000	1	(1.4253)	02/07/2025
000948.ZK	01/10/2025	SDB3261230684	0	(300)	2.1455	(685.40)	(643.64)	0.0000	4.3300	(1,470.99)	0.00	0.2473	(0.7890)	0.0000	3	(0.5417)	02/07/2025
000948.ZK	01/10/2025	SDB3261230684	0	(10,400)	2.1455	(23,760.63)	(22,312.85)	0.0000	4.3300	(1,470.99)	0.00	8.5736	(27.3517)	0.0000	3	(18.7781)	02/07/2025
000948.ZK	01/10/2025	SDB3261230684	0	(2,400)	2.1455	(5,483.22)	(5,149.12)	0.0000	4.3300	(1,470.99)	0.00	1.9785	(6.3119)	0.0000	3	(4.3334)	02/07/2025
000948.ZK	01/09/2025	SDB3261230684	0	(300)	2.0946	(685.40)	(628.38)	0.0000	4.3300	(1,470.99)	0.00	0.0824	(0.2568)	0.0000	1	(0.1743)	02/07/2025
000948.ZK	01/09/2025	SDB3261230684	0	(10,400)	2.0946	(23,760.63)	(21,783.88)	0.0000	4.3300	(1,470.99)	0.00	2.8579	(8.9011)	0.0000	1	(6.0432)	02/07/2025
000948.ZK	01/09/2025	SDB3261230684	0	(2,400)	2.0946	(5,483.22)	(5,027.05)	0.0000	4.3300	(1,470.99)	0.00	0.6595	(2.0541)	0.0000	1	(1.3946)	02/07/2025
000948.ZK	01/08/2025	SDB3261230684	0	(300)	2.1129	(685.40)	(633.86)	0.0000	4.3300	(1,470.99)	0.00	0.0824	(0.2590)	0.0000	1	(0.1766)	02/07/2025
000948.ZK	01/08/2025	SDB3261230684	0	(10,400)	2.1129	(23,760.63)	(21,973.97)	0.0000	4.3300	(1,470.99)	0.00	2.8579	(8.9788)	0.0000	1	(6.1209)	02/07/2025
000948.ZK	01/08/2025	SDB3261230684	0	(2,400)	2.1129	(5,483.22)	(5,070.92)	0.0000	4.3300	(1,470.99)	0.00	0.6595	(2.0720)	0.0000	1	(1.4125)	02/07/2025
000948.ZK	01/07/2025	SDB3261230684	0	(300)	2.2150	(685.40)	(664.50)	0.0000	4.3300	(1,470.99)	0.00	0.0824	(0.2715)	0.0000	1	(0.1891)	02/07/2025
000948.ZK	01/07/2025	SDB3261230684	0	(10,400)	2.2150	(23,760.63)	(23,036.10)	0.0000	4.3300	(1,470.99)	0.00	2.8579	(9.4128)	0.0000	1	(6.5549)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000948.ZK	01/07/2025	SDB3261230684	0	(2,400)	2.2150	(5,483.22)	(5,316.02)	0.0000	4.3300	(1,470.99)	0.00	0.6595	(2.1722)	0.0000	1	(1.5127)	02/07/2025
000948.ZK	01/06/2025	SDB3261230684	0	(300)	2.2847	(685.40)	(685.40)	0.0000	4.3300	(1,470.99)	0.00	0.0824	(0.2801)	0.0000	1	(0.1976)	02/07/2025
000948.ZK	01/06/2025	SDB3261230684	0	(10,400)	2.2847	(23,760.63)	(23,760.63)	0.0000	4.3300	(1,470.99)	0.00	2.8579	(9.7088)	0.0000	1	(6.8509)	02/07/2025
000948.ZK	01/06/2025	SDB3261230684	0	(2,400)	2.2847	(5,483.22)	(5,483.22)	0.0000	4.3300	(1,470.99)	0.00	0.6595	(2.2405)	0.0000	1	(1.5810)	02/07/2025
TOTAL YUNNAN NANTIAN ELECTRONICS INFORMATION CO LTD CMN CLASS A SERIES NORTHBOUND												46.0583	(148.7669)	0.0000		(102.7087)	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002059.ZK	01/17/2025	SDB3260188344	0	(3,200)	0.6996	(2,171.40)	(2,238.84)	0.0000	4.3300	(1,888.14)	0.00	0.2612	(1.1742)	0.0000	1	(0.9131)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(2,200)	0.6996	(1,488.98)	(1,539.21)	0.0000	4.3300	(1,888.14)	0.00	0.1791	(0.8073)	0.0000	1	(0.6282)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(25,700)	0.6996	(17,676.28)	(17,980.72)	0.0000	4.3300	(1,888.14)	0.00	2.1261	(9.4306)	0.0000	1	(7.3045)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(6,600)	0.6996	(4,542.72)	(4,617.62)	0.0000	4.3300	(1,888.14)	0.00	0.5464	(2.4219)	0.0000	1	(1.8755)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(6,000)	0.6996	(3,999.04)	(4,197.83)	0.0000	4.3300	(1,888.14)	0.00	0.4810	(2.2017)	0.0000	1	(1.7207)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(33,500)	0.6996	(22,540.47)	(23,437.91)	0.0000	4.3300	(1,888.14)	0.00	2.7111	(12.2928)	0.0000	1	(9.5817)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(1,400)	0.6996	(1,030.49)	(979.49)	0.0000	4.3300	(1,888.14)	0.00	0.1239	(0.5137)	0.0000	1	(0.3988)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(44,100)	0.6996	(32,460.55)	(30,854.08)	0.0000	4.3300	(1,888.14)	0.00	3.9043	(16.1825)	0.0000	1	(12.2782)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(2,500)	0.6996	(1,840.17)	(1,749.10)	0.0000	4.3300	(1,888.14)	0.00	0.2213	(0.9174)	0.0000	1	(0.6960)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(300)	0.6996	(220.82)	(209.89)	0.0000	4.3300	(1,888.14)	0.00	0.0266	(0.1101)	0.0000	1	(0.0835)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(300)	0.6996	(220.82)	(209.89)	0.0000	4.3300	(1,888.14)	0.00	0.0266	(0.1101)	0.0000	1	(0.0835)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(1,800)	0.6996	(1,324.92)	(1,259.35)	0.0000	4.3300	(1,888.14)	0.00	0.1594	(0.6605)	0.0000	1	(0.5012)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(23,400)	0.6996	(17,223.97)	(16,371.55)	0.0000	4.3300	(1,888.14)	0.00	2.0717	(8.5866)	0.0000	1	(6.5150)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(9,300)	0.6996	(6,845.42)	(6,506.64)	0.0000	4.3300	(1,888.14)	0.00	0.8234	(3.4126)	0.0000	1	(2.5893)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(4,000)	0.6996	(2,944.27)	(2,798.56)	0.0000	4.3300	(1,888.14)	0.00	0.3541	(1.4678)	0.0000	1	(1.1137)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(4,500)	0.6996	(3,312.30)	(3,148.38)	0.0000	4.3300	(1,888.14)	0.00	0.3984	(1.6513)	0.0000	1	(1.2529)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(200)	0.6996	(147.21)	(139.93)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(1,000)	0.6996	(736.07)	(699.64)	0.0000	4.3300	(1,888.14)	0.00	0.0885	(0.3669)	0.0000	1	(0.2784)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(6,400)	0.6996	(4,710.83)	(4,477.69)	0.0000	4.3300	(1,888.14)	0.00	0.5666	(2.3485)	0.0000	1	(1.7819)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(4,300)	0.6996	(3,165.09)	(3,008.45)	0.0000	4.3300	(1,888.14)	0.00	0.3807	(1.5779)	0.0000	1	(1.1972)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(200)	0.6996	(147.21)	(139.93)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(500)	0.6996	(368.03)	(349.82)	0.0000	4.3300	(1,888.14)	0.00	0.0443	(0.1835)	0.0000	1	(0.1392)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(9,100)	0.6996	(6,698.21)	(6,366.71)	0.0000	4.3300	(1,888.14)	0.00	0.8056	(3.3392)	0.0000	1	(2.5336)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(4,700)	0.6996	(3,459.51)	(3,288.30)	0.0000	4.3300	(1,888.14)	0.00	0.4161	(1.7247)	0.0000	1	(1.3086)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(14,000)	0.6996	(10,304.94)	(9,794.95)	0.0000	4.3300	(1,888.14)	0.00	1.2395	(5.1373)	0.0000	1	(3.8978)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(800)	0.6996	(588.85)	(559.71)	0.0000	4.3300	(1,888.14)	0.00	0.0708	(0.2936)	0.0000	1	(0.2227)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(17,100)	0.6996	(12,586.75)	(11,963.83)	0.0000	4.3300	(1,888.14)	0.00	1.5139	(6.2748)	0.0000	1	(4.7609)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(4,300)	0.6996	(3,165.09)	(3,008.45)	0.0000	4.3300	(1,888.14)	0.00	0.3807	(1.5779)	0.0000	1	(1.1972)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(100)	0.6996	(73.61)	(69.96)	0.0000	4.3300	(1,888.14)	0.00	0.0089	(0.0367)	0.0000	1	(0.0278)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(200)	0.6996	(147.21)	(139.93)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(18,600)	0.6996	(13,690.85)	(13,013.29)	0.0000	4.3300	(1,888.14)	0.00	1.6467	(6.8253)	0.0000	1	(5.1786)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(24,700)	0.6996	(18,180.85)	(17,281.08)	0.0000	4.3300	(1,888.14)	0.00	2.1868	(9.0636)	0.0000	1	(6.8769)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(2,400)	0.6996	(1,766.56)	(1,679.13)	0.0000	4.3300	(1,888.14)	0.00	0.2125	(0.8807)	0.0000	1	(0.6682)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(19,500)	0.6996	(14,353.31)	(13,642.96)	0.0000	4.3300	(1,888.14)	0.00	1.7264	(7.1555)	0.0000	1	(5.4291)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(8,000)	0.6996	(5,888.54)	(5,597.11)	0.0000	4.3300	(1,888.14)	0.00	0.7083	(2.9356)	0.0000	1	(2.2273)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(100)	0.6996	(73.61)	(69.96)	0.0000	4.3300	(1,888.14)	0.00	0.0089	(0.0367)	0.0000	1	(0.0278)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(351)	0.6996	(258.36)	(245.57)	0.0000	4.3300	(1,888.14)	0.00	0.0311	(0.1288)	0.0000	1	(0.0977)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(7,049)	0.6996	(5,188.54)	(4,931.76)	0.0000	4.3300	(1,888.14)	0.00	0.6241	(2.5866)	0.0000	1	(1.9626)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(9,600)	0.6996	(7,066.24)	(6,716.53)	0.0000	4.3300	(1,888.14)	0.00	0.8499	(3.5227)	0.0000	1	(2.6728)	02/07/2025
002059.ZK	01/17/2025	SDB3260188344	0	(11,251)	0.6996	(8,281.49)	(7,871.64)	0.0000	4.3300	(1,888.14)	0.00	0.9961	(4.1285)	0.0000	1	(3.1325)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(3,200)	0.6772	(2,171.40)	(2,167.01)	0.0000	4.3300	(1,888.14)	0.00	0.2612	(1.1366)	0.0000	1	(0.8754)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(2,200)	0.6772	(1,488.98)	(1,489.82)	0.0000	4.3300	(1,888.14)	0.00	0.1791	(0.7814)	0.0000	1	(0.6023)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(25,700)	0.6772	(17,676.28)	(17,403.83)	0.0000	4.3300	(1,888.14)	0.00	2.1261	(9.1280)	0.0000	1	(7.0020)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(6,600)	0.6772	(4,542.72)	(4,469.47)	0.0000	4.3300	(1,888.14)	0.00	0.5464	(2.3442)	0.0000	1	(1.7978)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(6,000)	0.6772	(3,999.04)	(4,063.15)	0.0000	4.3300	(1,888.14)	0.00	0.4810	(2.1311)	0.0000	1	(1.6501)	02/07/2025
002059.ZK	01/16/2025	SDB3260188344	0	(33,500)	0.6772	(22,540.47)	(22,685.93)	0.0000	4.3300	(1,888.14)	0.00	2.7111	(11.8984)	0.0000	1	(9.1873)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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	Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																		
USD (Cont.)																		
Short (Cont.)																		
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																		
002059.ZK		01/16/2025	SDB3260188344	0	(1,400)	0.6772	(1,030.49)	(948.07)	0.0000	4.3300	(1,888.14)	0.00	0.1239	(0.4972)	0.0000	1	(0.3733)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(44,100)	0.6772	(32,460.55)	(29,864.17)	0.0000	4.3300	(1,888.14)	0.00	3.9043	(15.6633)	0.0000	1	(11.7590)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(2,500)	0.6772	(1,840.17)	(1,692.98)	0.0000	4.3300	(1,888.14)	0.00	0.2213	(0.8879)	0.0000	1	(0.6666)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(300)	0.6772	(220.82)	(203.16)	0.0000	4.3300	(1,888.14)	0.00	0.0266	(0.1066)	0.0000	1	(0.0800)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(300)	0.6772	(220.82)	(203.16)	0.0000	4.3300	(1,888.14)	0.00	0.0266	(0.1066)	0.0000	1	(0.0800)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(1,800)	0.6772	(1,324.92)	(1,218.95)	0.0000	4.3300	(1,888.14)	0.00	0.1594	(0.6393)	0.0000	1	(0.4800)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(23,400)	0.6772	(17,223.97)	(15,846.29)	0.0000	4.3300	(1,888.14)	0.00	2.0717	(8.3111)	0.0000	1	(6.2395)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(9,300)	0.6772	(6,845.42)	(6,297.89)	0.0000	4.3300	(1,888.14)	0.00	0.8234	(3.3031)	0.0000	1	(2.4798)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(4,000)	0.6772	(2,944.27)	(2,708.77)	0.0000	4.3300	(1,888.14)	0.00	0.3541	(1.4207)	0.0000	1	(1.0666)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(4,500)	0.6772	(3,312.30)	(3,047.36)	0.0000	4.3300	(1,888.14)	0.00	0.3984	(1.5983)	0.0000	1	(1.1999)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(200)	0.6772	(147.21)	(135.44)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(1,000)	0.6772	(736.07)	(677.19)	0.0000	4.3300	(1,888.14)	0.00	0.0885	(0.3552)	0.0000	1	(0.2666)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(6,400)	0.6772	(4,710.83)	(4,334.03)	0.0000	4.3300	(1,888.14)	0.00	0.5666	(2.2731)	0.0000	1	(1.7065)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(4,300)	0.6772	(3,165.09)	(2,911.93)	0.0000	4.3300	(1,888.14)	0.00	0.3807	(1.5273)	0.0000	1	(1.1466)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(200)	0.6772	(147.21)	(135.44)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(500)	0.6772	(368.03)	(338.60)	0.0000	4.3300	(1,888.14)	0.00	0.0443	(0.1776)	0.0000	1	(0.1333)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(9,100)	0.6772	(6,698.21)	(6,162.45)	0.0000	4.3300	(1,888.14)	0.00	0.8056	(3.2321)	0.0000	1	(2.4265)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(4,700)	0.6772	(3,459.51)	(3,182.80)	0.0000	4.3300	(1,888.14)	0.00	0.4161	(1.6693)	0.0000	1	(1.2532)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(14,000)	0.6772	(10,304.94)	(9,480.69)	0.0000	4.3300	(1,888.14)	0.00	1.2395	(4.9725)	0.0000	1	(3.7330)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(800)	0.6772	(588.85)	(541.75)	0.0000	4.3300	(1,888.14)	0.00	0.0708	(0.2841)	0.0000	1	(0.2133)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(17,100)	0.6772	(12,586.75)	(11,579.98)	0.0000	4.3300	(1,888.14)	0.00	1.5139	(6.0735)	0.0000	1	(4.5596)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(4,300)	0.6772	(3,165.09)	(2,911.93)	0.0000	4.3300	(1,888.14)	0.00	0.3807	(1.5273)	0.0000	1	(1.1466)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(100)	0.6772	(73.61)	(67.72)	0.0000	4.3300	(1,888.14)	0.00	0.0089	(0.0355)	0.0000	1	(0.0267)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(200)	0.6772	(147.21)	(135.44)	0.0000	4.3300	(1,888.14)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(18,600)	0.6772	(13,690.85)	(12,595.77)	0.0000	4.3300	(1,888.14)	0.00	1.6467	(6.6063)	0.0000	1	(4.9596)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(24,700)	0.6772	(18,180.85)	(16,726.64)	0.0000	4.3300	(1,888.14)	0.00	2.1868	(8.7729)	0.0000	1	(6.5861)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(6,100)	0.6772	(4,490.01)	(4,130.87)	0.0000	4.3300	(1,888.14)	0.00	0.5400	(2.1666)	0.0000	1	(1.6265)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(1,800)	0.6772	(1,324.92)	(1,218.95)	0.0000	4.3300	(1,888.14)	0.00	0.1594	(0.6393)	0.0000	1	(0.4800)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(2,400)	0.6772	(1,766.56)	(1,625.26)	0.0000	4.3300	(1,888.14)	0.00	0.2125	(0.8524)	0.0000	1	(0.6399)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(19,500)	0.6772	(14,353.31)	(13,205.24)	0.0000	4.3300	(1,888.14)	0.00	1.7264	(6.9259)	0.0000	1	(5.1996)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(8,000)	0.6772	(5,888.54)	(5,417.54)	0.0000	4.3300	(1,888.14)	0.00	0.7083	(2.8414)	0.0000	1	(2.1331)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(100)	0.6772	(73.61)	(67.72)	0.0000	4.3300	(1,888.14)	0.00	0.0089	(0.0355)	0.0000	1	(0.0267)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(9,551)	0.6772	(7,030.18)	(6,467.86)	0.0000	4.3300	(1,888.14)	0.00	0.8456	(3.3923)	0.0000	1	(2.5467)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(22,000)	0.6772	(16,193.47)	(14,898.22)	0.0000	4.3300	(1,888.14)	0.00	1.9477	(7.8139)	0.0000	1	(5.8662)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(12,800)	0.6772	(9,421.66)	(8,668.06)	0.0000	4.3300	(1,888.14)	0.00	1.1332	(4.5463)	0.0000	1	(3.4130)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(351)	0.6772	(258.36)	(237.69)	0.0000	4.3300	(1,888.14)	0.00	0.0311	(0.1247)	0.0000	1	(0.0936)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(7,049)	0.6772	(5,188.54)	(4,773.53)	0.0000	4.3300	(1,888.14)	0.00	0.6241	(2.5036)	0.0000	1	(1.8796)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(9,600)	0.6772	(7,066.24)	(6,501.04)	0.0000	4.3300	(1,888.14)	0.00	0.8499	(3.4097)	0.0000	1	(2.5598)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(13,900)	0.6772	(10,231.33)	(9,412.97)	0.0000	4.3300	(1,888.14)	0.00	1.2306	(4.9369)	0.0000	1	(3.7063)	02/07/2025
002059.ZK		01/16/2025	SDB3260188344	0	(41,100)	0.6772	(30,252.35)	(27,832.59)	0.0000	4.3300	(1,888.14)	0.00	3.6387	(14.5977)	0.0000	1	(10.9591)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(3,200)	0.6635	(2,171.40)	(2,123.23)	0.0000	4.3300	(1,902.24)	0.00	0.2612	(1.1219)	0.0000	1	(0.8607)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(2,200)	0.6635	(1,488.98)	(1,459.72)	0.0000	4.3300	(1,902.24)	0.00	0.1791	(0.7713)	0.0000	1	(0.5922)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(25,700)	0.6635	(17,676.28)	(17,052.16)	0.0000	4.3300	(1,902.24)	0.00	2.1261	(9.0104)	0.0000	1	(6.8843)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(6,600)	0.6635	(4,542.72)	(4,379.15)	0.0000	4.3300	(1,902.24)	0.00	0.5464	(2.3139)	0.0000	1	(1.7676)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(6,000)	0.6635	(3,999.04)	(3,981.05)	0.0000	4.3300	(1,902.24)	0.00	0.4810	(2.1036)	0.0000	1	(1.6226)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(33,500)	0.6635	(22,540.47)	(22,227.52)	0.0000	4.3300	(1,902.24)	0.00	2.7111	(11.7450)	0.0000	1	(9.0339)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(1,400)	0.6635	(1,030.49)	(928.91)	0.0000	4.3300	(1,902.24)	0.00	0.1239	(0.4908)	0.0000	1	(0.3669)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(44,100)	0.6635	(32,460.55)	(29,260.70)	0.0000	4.3300	(1,902.24)	0.00	3.9043	(15.4613)	0.0000	1	(11.5571)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(2,500)	0.6635	(1,840.17)	(1,658.77)	0.0000	4.3300	(1,902.24)	0.00	0.2213	(0.8765)	0.0000	1	(0.8552)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(300)	0.6635	(220.82)	(199.05)	0.0000	4.3300	(1,902.24)	0.00	0.0266	(0.1052)	0.0000	1	(0.0786)	02/07/2025
002059.ZK		01/15/2025	SDB3260188344	0	(300)	0.6635	(220.82)	(199.05)	0.0000	4.3300	(1,902.24)	0.00	0.0266	(0.1052)	0.0000	1	(0.0786)	02/07/2025
002059.ZK																		

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/15/2025	SDB3260188344	0	(9,300)	0.6635	(6,845.42)	(6,170.62)	0.0000	4.3300	(1,902.24)	0.00	0.8234	(3.2606)	0.0000	1	(2.4372)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(4,000)	0.6635	(2,944.27)	(2,654.03)	0.0000	4.3300	(1,902.24)	0.00	0.3541	(1.4024)	0.0000	1	(1.0483)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(4,500)	0.6635	(3,312.30)	(2,985.79)	0.0000	4.3300	(1,902.24)	0.00	0.3984	(1.5777)	0.0000	1	(1.1793)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(200)	0.6635	(147.21)	(132.70)	0.0000	4.3300	(1,902.24)	0.00	0.0177	(0.0701)	0.0000	1	(0.0524)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(1,000)	0.6635	(736.07)	(663.51)	0.0000	4.3300	(1,902.24)	0.00	0.0885	(0.3506)	0.0000	1	(0.2621)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(6,400)	0.6635	(4,710.83)	(4,246.45)	0.0000	4.3300	(1,902.24)	0.00	0.5666	(2.2438)	0.0000	1	(1.6772)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(4,300)	0.6635	(3,165.09)	(2,853.08)	0.0000	4.3300	(1,902.24)	0.00	0.3807	(1.5076)	0.0000	1	(1.1269)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(200)	0.6635	(147.21)	(132.70)	0.0000	4.3300	(1,902.24)	0.00	0.0177	(0.0701)	0.0000	1	(0.0524)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(500)	0.6635	(368.03)	(331.75)	0.0000	4.3300	(1,902.24)	0.00	0.0443	(0.1753)	0.0000	1	(0.1310)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(9,100)	0.6635	(6,698.21)	(6,037.92)	0.0000	4.3300	(1,902.24)	0.00	0.8056	(3.1904)	0.0000	1	(2.3848)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(4,700)	0.6635	(3,459.51)	(3,118.49)	0.0000	4.3300	(1,902.24)	0.00	0.4161	(1.6478)	0.0000	1	(1.2317)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(14,000)	0.6635	(10,304.94)	(9,289.11)	0.0000	4.3300	(1,902.24)	0.00	1.2395	(4.9084)	0.0000	1	(3.6689)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(800)	0.6635	(588.85)	(530.81)	0.0000	4.3300	(1,902.24)	0.00	0.0708	(0.2805)	0.0000	1	(0.2097)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(17,100)	0.6635	(12,586.75)	(11,345.99)	0.0000	4.3300	(1,902.24)	0.00	1.5139	(5.9952)	0.0000	1	(4.4813)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(4,300)	0.6635	(3,165.09)	(2,853.08)	0.0000	4.3300	(1,902.24)	0.00	0.3807	(1.5076)	0.0000	1	(1.1269)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(100)	0.6635	(73.61)	(66.35)	0.0000	4.3300	(1,902.24)	0.00	0.0089	(0.0351)	0.0000	1	(0.0262)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(200)	0.6635	(147.21)	(132.70)	0.0000	4.3300	(1,902.24)	0.00	0.0177	(0.0701)	0.0000	1	(0.0524)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(18,600)	0.6635	(13,690.85)	(12,341.25)	0.0000	4.3300	(1,902.24)	0.00	1.6467	(6.5211)	0.0000	1	(4.8744)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(24,700)	0.6635	(18,180.85)	(16,388.65)	0.0000	4.3300	(1,902.24)	0.00	2.1868	(8.6598)	0.0000	1	(6.4730)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(6,100)	0.6635	(4,490.01)	(4,047.40)	0.0000	4.3300	(1,902.24)	0.00	0.5400	(2.1386)	0.0000	1	(1.5986)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(1,800)	0.6635	(1,324.92)	(1,194.31)	0.0000	4.3300	(1,902.24)	0.00	0.1594	(0.6311)	0.0000	1	(0.4717)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(2,400)	0.6635	(1,766.56)	(1,592.42)	0.0000	4.3300	(1,902.24)	0.00	0.2125	(0.8414)	0.0000	1	(0.6290)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(19,500)	0.6635	(14,353.31)	(12,938.41)	0.0000	4.3300	(1,902.24)	0.00	1.7264	(6.8366)	0.0000	1	(5.1103)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(8,000)	0.6635	(5,888.54)	(5,308.06)	0.0000	4.3300	(1,902.24)	0.00	0.7083	(2.8048)	0.0000	1	(2.0965)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(100)	0.6635	(73.61)	(66.35)	0.0000	4.3300	(1,902.24)	0.00	0.0089	(0.0351)	0.0000	1	(0.0262)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(5,051)	0.6635	(3,717.87)	(3,351.38)	0.0000	4.3300	(1,902.24)	0.00	0.4472	(1.7709)	0.0000	1	(1.3237)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(21,900)	0.6635	(16,119.87)	(14,530.83)	0.0000	4.3300	(1,902.24)	0.00	1.9389	(7.6781)	0.0000	1	(5.7392)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(22,000)	0.6635	(16,193.47)	(14,597.18)	0.0000	4.3300	(1,902.24)	0.00	1.9477	(7.7131)	0.0000	1	(5.7654)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(12,800)	0.6635	(9,421.66)	(8,492.90)	0.0000	4.3300	(1,902.24)	0.00	1.1332	(4.4876)	0.0000	1	(3.3544)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(351)	0.6635	(258.36)	(232.89)	0.0000	4.3300	(1,902.24)	0.00	0.0311	(0.1231)	0.0000	1	(0.0920)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(7,049)	0.6635	(5,188.54)	(4,677.07)	0.0000	4.3300	(1,902.24)	0.00	0.6241	(2.4714)	0.0000	1	(1.8473)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(9,600)	0.6635	(7,066.24)	(6,369.68)	0.0000	4.3300	(1,902.24)	0.00	0.8499	(3.3657)	0.0000	1	(2.5158)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(13,900)	0.6635	(10,231.33)	(9,222.76)	0.0000	4.3300	(1,902.24)	0.00	1.2306	(4.8733)	0.0000	1	(3.6427)	02/07/2025
002059.ZK	01/15/2025	SDB3260188344	0	(41,100)	0.6635	(30,252.35)	(27,270.18)	0.0000	4.3300	(1,902.24)	0.00	3.6387	(14.4096)	0.0000	1	(10.7709)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(25,700)	0.6897	(17,676.28)	(17,726.19)	0.0000	4.3300	(1,897.98)	0.00	2.1261	(9.3456)	0.0000	1	(7.2195)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(6,600)	0.6897	(4,542.72)	(4,552.25)	0.0000	4.3300	(1,897.98)	0.00	0.5464	(2.4000)	0.0000	1	(1.8536)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(6,000)	0.6897	(3,999.04)	(4,138.41)	0.0000	4.3300	(1,897.98)	0.00	0.4810	(2.1818)	0.0000	1	(1.7008)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(33,500)	0.6897	(22,540.47)	(23,106.12)	0.0000	4.3300	(1,897.98)	0.00	2.7111	(12.1819)	0.0000	1	(9.4708)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(1,400)	0.6897	(1,030.49)	(965.63)	0.0000	4.3300	(1,897.98)	0.00	0.1239	(0.5091)	0.0000	1	(0.3852)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(44,100)	0.6897	(32,460.55)	(30,417.31)	0.0000	4.3300	(1,897.98)	0.00	3.9043	(16.0365)	0.0000	1	(12.1323)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(2,500)	0.6897	(1,840.17)	(1,724.34)	0.0000	4.3300	(1,897.98)	0.00	0.2213	(0.9091)	0.0000	1	(0.6878)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(300)	0.6897	(220.82)	(206.92)	0.0000	4.3300	(1,897.98)	0.00	0.0266	(0.1091)	0.0000	1	(0.0825)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(300)	0.6897	(220.82)	(206.92)	0.0000	4.3300	(1,897.98)	0.00	0.0266	(0.1091)	0.0000	1	(0.0825)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(1,800)	0.6897	(1,324.92)	(1,241.52)	0.0000	4.3300	(1,897.98)	0.00	0.1594	(0.6546)	0.0000	1	(0.4952)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(23,400)	0.6897	(17,223.97)	(16,139.80)	0.0000	4.3300	(1,897.98)	0.00	2.0717	(8.5092)	0.0000	1	(6.4375)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(9,300)	0.6897	(6,845.42)	(6,414.54)	0.0000	4.3300	(1,897.98)	0.00	0.8234	(3.3819)	0.0000	1	(2.5585)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(4,000)	0.6897	(2,944.27)	(2,758.94)	0.0000	4.3300	(1,897.98)	0.00	0.3541	(1.4546)	0.0000	1	(1.1004)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(4,500)	0.6897	(3,312.30)	(3,103.81)	0.0000	4.3300	(1,897.98)	0.00	0.3984	(1.6364)	0.0000	1	(1.2380)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(200)	0.6897	(147.21)	(137.95)	0.0000	4.3300	(1,897.98)	0.00	0.0177	(0.0727)	0.0000	1	(0.0550)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(1,000)	0.6897	(736.07)	(689.74)	0.0000	4.3300	(1,897.98)	0.00	0.0885	(0.3636)	0.0000	1	(0.2751)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(6,400)	0.6897	(4,710.83)	(4,414.30)	0.0000	4.3300	(1,897.98)	0.00	0.5666	(2.3273)	0.0000	1	(1.7607)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(4,300)	0.6897	(3,165.09)	(2,965.86)	0.0000	4.3300	(1,897.98)	0.00	0.3807	(1.5637)	0.0000	1	(1.1830)	02/07/2025
002059.ZK	0																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/14/2025	SDB3260188344	0	(500)	0.6897	(368.03)	(344.87)	0.0000	4.3300	(1,897.98)	0.00	0.0443	(0.1818)	0.0000	1	(0.1376)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(9,100)	0.6897	(6,698.21)	(6,276.59)	0.0000	4.3300	(1,897.98)	0.00	0.8056	(3.3091)	0.0000	1	(2.5035)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(4,700)	0.6897	(3,459.51)	(3,241.75)	0.0000	4.3300	(1,897.98)	0.00	0.4161	(1.7091)	0.0000	1	(1.2930)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(14,000)	0.6897	(10,304.94)	(9,656.29)	0.0000	4.3300	(1,897.98)	0.00	1.2395	(5.0910)	0.0000	1	(3.8515)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(800)	0.6897	(588.85)	(551.79)	0.0000	4.3300	(1,897.98)	0.00	0.0708	(0.2909)	0.0000	1	(0.2201)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(17,100)	0.6897	(12,586.75)	(11,794.47)	0.0000	4.3300	(1,897.98)	0.00	1.5139	(6.2182)	0.0000	1	(4.7043)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(4,300)	0.6897	(3,165.09)	(2,965.86)	0.0000	4.3300	(1,897.98)	0.00	0.3807	(1.5637)	0.0000	1	(1.1830)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(100)	0.6897	(73.61)	(68.97)	0.0000	4.3300	(1,897.98)	0.00	0.0089	(0.0364)	0.0000	1	(0.0275)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(200)	0.6897	(147.21)	(137.95)	0.0000	4.3300	(1,897.98)	0.00	0.0177	(0.0727)	0.0000	1	(0.0550)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(18,600)	0.6897	(13,690.85)	(12,829.07)	0.0000	4.3300	(1,897.98)	0.00	1.6467	(6.7637)	0.0000	1	(5.1170)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(24,700)	0.6897	(18,180.85)	(17,036.45)	0.0000	4.3300	(1,897.98)	0.00	2.1868	(8.9819)	0.0000	1	(6.7952)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(6,100)	0.6897	(4,490.01)	(4,207.38)	0.0000	4.3300	(1,897.98)	0.00	0.5400	(2.2182)	0.0000	1	(1.6782)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(1,800)	0.6897	(1,324.92)	(1,241.52)	0.0000	4.3300	(1,897.98)	0.00	0.1594	(0.6546)	0.0000	1	(0.4952)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(2,400)	0.6897	(1,766.56)	(1,655.36)	0.0000	4.3300	(1,897.98)	0.00	0.2125	(0.8727)	0.0000	1	(0.6603)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(19,500)	0.6897	(14,353.31)	(13,449.83)	0.0000	4.3300	(1,897.98)	0.00	1.7264	(7.0910)	0.0000	1	(5.3646)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(8,000)	0.6897	(5,888.54)	(5,517.88)	0.0000	4.3300	(1,897.98)	0.00	0.7083	(2.9091)	0.0000	1	(2.2009)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(100)	0.6897	(73.61)	(68.97)	0.0000	4.3300	(1,897.98)	0.00	0.0089	(0.0364)	0.0000	1	(0.0275)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(5,051)	0.6897	(3,717.87)	(3,483.85)	0.0000	4.3300	(1,897.98)	0.00	0.4472	(1.8367)	0.0000	1	(1.3896)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(21,900)	0.6897	(16,119.87)	(15,105.20)	0.0000	4.3300	(1,897.98)	0.00	1.9389	(7.9637)	0.0000	1	(6.0249)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(22,000)	0.6897	(16,193.47)	(15,174.17)	0.0000	4.3300	(1,897.98)	0.00	1.9477	(8.0001)	0.0000	1	(6.0524)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(12,800)	0.6897	(9,421.66)	(8,828.61)	0.0000	4.3300	(1,897.98)	0.00	1.1332	(4.6546)	0.0000	1	(3.5214)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(351)	0.6897	(258.36)	(242.10)	0.0000	4.3300	(1,897.98)	0.00	0.0311	(0.1276)	0.0000	1	(0.0966)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(7,049)	0.6897	(5,188.54)	(4,861.94)	0.0000	4.3300	(1,897.98)	0.00	0.6241	(2.5633)	0.0000	1	(1.9392)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(9,600)	0.6897	(7,066.24)	(6,621.46)	0.0000	4.3300	(1,897.98)	0.00	0.8499	(3.4909)	0.0000	1	(2.6410)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(13,900)	0.6897	(10,231.33)	(9,587.32)	0.0000	4.3300	(1,897.98)	0.00	1.2306	(5.0546)	0.0000	1	(3.8240)	02/07/2025
002059.ZK	01/14/2025	SDB3260188344	0	(41,100)	0.6897	(30,252.35)	(28,348.11)	0.0000	4.3300	(1,897.98)	0.00	3.6387	(14.9456)	0.0000	1	(11.3069)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(25,700)	0.6955	(17,676.28)	(17,873.94)	0.0000	4.3300	(1,898.78)	0.00	2.1261	(9.4274)	0.0000	1	(7.3013)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(6,600)	0.6955	(4,542.72)	(4,590.19)	0.0000	4.3300	(1,898.78)	0.00	0.5464	(2.4210)	0.0000	1	(1.8747)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(6,000)	0.6955	(3,999.04)	(4,172.90)	0.0000	4.3300	(1,898.78)	0.00	0.4810	(2.2010)	0.0000	1	(1.7200)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(33,500)	0.6955	(22,540.47)	(23,298.71)	0.0000	4.3300	(1,898.78)	0.00	2.7111	(12.2886)	0.0000	1	(9.5775)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(1,400)	0.6955	(1,030.49)	(973.68)	0.0000	4.3300	(1,898.78)	0.00	0.1239	(0.5136)	0.0000	1	(0.3896)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(44,100)	0.6955	(32,460.55)	(30,670.84)	0.0000	4.3300	(1,898.78)	0.00	3.9043	(16.1770)	0.0000	1	(12.2727)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(2,500)	0.6955	(1,840.17)	(1,738.71)	0.0000	4.3300	(1,898.78)	0.00	0.2213	(0.9171)	0.0000	1	(0.6957)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(300)	0.6955	(220.82)	(208.65)	0.0000	4.3300	(1,898.78)	0.00	0.0266	(0.1100)	0.0000	1	(0.0835)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(300)	0.6955	(220.82)	(208.65)	0.0000	4.3300	(1,898.78)	0.00	0.0266	(0.1100)	0.0000	1	(0.0835)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(1,800)	0.6955	(1,324.92)	(1,251.87)	0.0000	4.3300	(1,898.78)	0.00	0.1594	(0.6603)	0.0000	1	(0.5009)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(23,400)	0.6955	(17,223.97)	(16,274.33)	0.0000	4.3300	(1,898.78)	0.00	2.0717	(8.5837)	0.0000	1	(6.5120)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(9,300)	0.6955	(6,845.42)	(6,468.00)	0.0000	4.3300	(1,898.78)	0.00	0.8234	(3.4115)	0.0000	1	(2.5881)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(4,000)	0.6955	(2,944.27)	(2,781.94)	0.0000	4.3300	(1,898.78)	0.00	0.3541	(1.4673)	0.0000	1	(1.1132)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(4,500)	0.6955	(3,312.30)	(3,129.68)	0.0000	4.3300	(1,898.78)	0.00	0.3984	(1.6507)	0.0000	1	(1.2523)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(200)	0.6955	(147.21)	(139.10)	0.0000	4.3300	(1,898.78)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(1,000)	0.6955	(736.07)	(695.48)	0.0000	4.3300	(1,898.78)	0.00	0.0885	(0.3668)	0.0000	1	(0.2783)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(6,400)	0.6955	(4,710.83)	(4,451.10)	0.0000	4.3300	(1,898.78)	0.00	0.5666	(2.3477)	0.0000	1	(1.7811)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(4,300)	0.6955	(3,165.09)	(2,990.58)	0.0000	4.3300	(1,898.78)	0.00	0.3807	(1.5773)	0.0000	1	(1.1967)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(200)	0.6955	(147.21)	(139.10)	0.0000	4.3300	(1,898.78)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(500)	0.6955	(368.03)	(347.74)	0.0000	4.3300	(1,898.78)	0.00	0.0443	(0.1834)	0.0000	1	(0.1391)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(9,100)	0.6955	(6,698.21)	(6,328.90)	0.0000	4.3300	(1,898.78)	0.00	0.8056	(3.3381)	0.0000	1	(2.5325)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(4,700)	0.6955	(3,459.51)	(3,268.77)	0.0000	4.3300	(1,898.78)	0.00	0.4161	(1.7241)	0.0000	1	(1.3080)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(14,000)	0.6955	(10,304.94)	(9,736.78)	0.0000	4.3300	(1,898.78)	0.00	1.2395	(5.1356)	0.0000	1	(3.8961)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(800)	0.6955	(588.85)	(556.39)	0.0000	4.3300	(1,898.78)	0.00	0.0708	(0.2935)	0.0000	1	(0.2226)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(17,100)	0.6955	(12,586.75)	(11,892.78)	0.0000	4.3300	(1,898.78)	0.00	1.5139	(6.2727)	0.0000	1	(4.7588)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(4,300)	0.6955	(3,165.09)	(2,990.58)	0.0000	4.3300	(1,898.78)	0.00	0.3807	(1.5773)	0.0000	1	(1.1967)	02/07/2025
002059.ZK																	

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/13/2025	SDB3260188344	0	(200)	0.6955	(147.21)	(139.10)	0.0000	4.3300	(1,898.78)	0.00	0.0177	(0.0734)	0.0000	1	(0.0557)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(18,600)	0.6955	(13,690.85)	(12,936.00)	0.0000	4.3300	(1,898.78)	0.00	1.6467	(6.8229)	0.0000	1	(5.1762)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(24,700)	0.6955	(18,180.85)	(17,178.45)	0.0000	4.3300	(1,898.78)	0.00	2.1868	(9.0606)	0.0000	1	(6.8738)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(6,100)	0.6955	(4,490.01)	(4,242.45)	0.0000	4.3300	(1,898.78)	0.00	0.5400	(2.2376)	0.0000	1	(1.6976)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(1,800)	0.6955	(1,324.92)	(1,251.87)	0.0000	4.3300	(1,898.78)	0.00	0.1594	(0.6603)	0.0000	1	(0.5009)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(2,400)	0.6955	(1,766.56)	(1,669.16)	0.0000	4.3300	(1,898.78)	0.00	0.2125	(0.8804)	0.0000	1	(0.6679)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(19,500)	0.6955	(14,353.31)	(13,561.94)	0.0000	4.3300	(1,898.78)	0.00	1.7264	(7.1531)	0.0000	1	(5.4267)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(8,000)	0.6955	(5,888.54)	(5,563.87)	0.0000	4.3300	(1,898.78)	0.00	0.7083	(2.9346)	0.0000	1	(2.2263)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(100)	0.6955	(73.61)	(69.55)	0.0000	4.3300	(1,898.78)	0.00	0.0089	(0.0367)	0.0000	1	(0.0278)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(6,051)	0.6955	(4,453.94)	(4,208.37)	0.0000	4.3300	(1,898.78)	0.00	0.5357	(2.2197)	0.0000	1	(1.6839)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(21,900)	0.6955	(16,119.87)	(15,231.10)	0.0000	4.3300	(1,898.78)	0.00	1.9389	(8.0335)	0.0000	1	(6.0946)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(22,000)	0.6955	(16,193.47)	(15,300.65)	0.0000	4.3300	(1,898.78)	0.00	1.9477	(8.0702)	0.0000	1	(6.1224)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(12,800)	0.6955	(9,421.66)	(8,902.20)	0.0000	4.3300	(1,898.78)	0.00	1.1332	(4.6954)	0.0000	1	(3.5621)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(351)	0.6955	(258.36)	(244.11)	0.0000	4.3300	(1,898.78)	0.00	0.0311	(0.1288)	0.0000	1	(0.0977)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(7,049)	0.6955	(5,188.54)	(4,902.47)	0.0000	4.3300	(1,898.78)	0.00	0.6241	(2.5857)	0.0000	1	(1.9617)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(9,600)	0.6955	(7,066.24)	(6,676.65)	0.0000	4.3300	(1,898.78)	0.00	0.8499	(3.5215)	0.0000	1	(2.6716)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(13,900)	0.6955	(10,231.33)	(9,667.23)	0.0000	4.3300	(1,898.78)	0.00	1.2306	(5.0989)	0.0000	1	(3.8683)	02/07/2025
002059.ZK	01/13/2025	SDB3260188344	0	(41,100)	0.6955	(30,252.35)	(28,584.39)	0.0000	4.3300	(1,898.78)	0.00	3.6387	(15.0765)	0.0000	1	(11.4378)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(6,000)	0.6952	(3,999.04)	(4,170.98)	0.0000	4.3300	(1,871.11)	0.00	1.4430	(6.5036)	0.0000	3	(5.0606)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(33,500)	0.6952	(22,540.47)	(23,287.99)	0.0000	4.3300	(1,871.11)	0.00	8.1334	(36.3119)	0.0000	3	(28.1786)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(1,400)	0.6952	(1,030.49)	(973.23)	0.0000	4.3300	(1,871.11)	0.00	0.3718	(1.5175)	0.0000	3	(1.1457)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(44,100)	0.6952	(32,460.55)	(30,656.73)	0.0000	4.3300	(1,871.11)	0.00	11.7129	(47.8017)	0.0000	3	(36.0888)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(2,500)	0.6952	(1,840.17)	(1,737.91)	0.0000	4.3300	(1,871.11)	0.00	0.6640	(2.7098)	0.0000	3	(2.0459)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(300)	0.6952	(220.82)	(208.55)	0.0000	4.3300	(1,871.11)	0.00	0.0797	(0.3252)	0.0000	3	(0.2455)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(300)	0.6952	(220.82)	(208.55)	0.0000	4.3300	(1,871.11)	0.00	0.0797	(0.3252)	0.0000	3	(0.2455)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(1,800)	0.6952	(1,324.92)	(1,251.30)	0.0000	4.3300	(1,871.11)	0.00	0.4781	(1.9511)	0.0000	3	(1.4730)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(23,400)	0.6952	(17,223.97)	(16,266.84)	0.0000	4.3300	(1,871.11)	0.00	6.2150	(25.3641)	0.0000	3	(19.1492)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(9,300)	0.6952	(6,845.42)	(6,465.03)	0.0000	4.3300	(1,871.11)	0.00	2.4701	(10.0806)	0.0000	3	(7.6106)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(4,000)	0.6952	(2,944.27)	(2,780.66)	0.0000	4.3300	(1,871.11)	0.00	1.0624	(4.3358)	0.0000	3	(3.2734)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(4,500)	0.6952	(3,312.30)	(3,128.24)	0.0000	4.3300	(1,871.11)	0.00	1.1952	(4.8777)	0.0000	3	(3.6825)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(200)	0.6952	(147.21)	(139.03)	0.0000	4.3300	(1,871.11)	0.00	0.0531	(0.2168)	0.0000	3	(0.1637)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(1,000)	0.6952	(736.07)	(695.16)	0.0000	4.3300	(1,871.11)	0.00	0.2656	(1.0839)	0.0000	3	(0.8183)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(6,400)	0.6952	(4,710.83)	(4,449.05)	0.0000	4.3300	(1,871.11)	0.00	1.6988	(6.9372)	0.0000	3	(5.2374)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(4,300)	0.6952	(3,165.09)	(2,989.21)	0.0000	4.3300	(1,871.11)	0.00	1.1421	(4.6609)	0.0000	3	(3.5189)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(200)	0.6952	(147.21)	(139.03)	0.0000	4.3300	(1,871.11)	0.00	0.0531	(0.2168)	0.0000	3	(0.1637)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(500)	0.6952	(368.03)	(347.58)	0.0000	4.3300	(1,871.11)	0.00	0.1328	(0.5420)	0.0000	3	(0.4092)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(9,100)	0.6952	(6,698.21)	(6,325.99)	0.0000	4.3300	(1,871.11)	0.00	2.4169	(9.8638)	0.0000	3	(7.4469)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(4,700)	0.6952	(3,459.51)	(3,267.27)	0.0000	4.3300	(1,871.11)	0.00	1.2483	(5.0945)	0.0000	3	(3.8462)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(14,000)	0.6952	(10,304.94)	(9,732.30)	0.0000	4.3300	(1,871.11)	0.00	3.7184	(15.1751)	0.0000	3	(11.4568)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(800)	0.6952	(588.85)	(556.13)	0.0000	4.3300	(1,871.11)	0.00	0.2125	(0.8672)	0.0000	3	(0.6547)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(17,100)	0.6952	(12,586.75)	(11,887.30)	0.0000	4.3300	(1,871.11)	0.00	4.5417	(18.5353)	0.0000	3	(13.9936)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(4,300)	0.6952	(3,165.09)	(2,989.21)	0.0000	4.3300	(1,871.11)	0.00	1.1421	(4.6609)	0.0000	3	(3.5189)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(100)	0.6952	(73.61)	(69.52)	0.0000	4.3300	(1,871.11)	0.00	0.0266	(0.1084)	0.0000	3	(0.0818)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(200)	0.6952	(147.21)	(139.03)	0.0000	4.3300	(1,871.11)	0.00	0.0531	(0.2168)	0.0000	3	(0.1637)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(18,600)	0.6952	(13,690.85)	(12,930.05)	0.0000	4.3300	(1,871.11)	0.00	4.9401	(20.1612)	0.0000	3	(15.2211)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(24,700)	0.6952	(18,180.85)	(17,170.55)	0.0000	4.3300	(1,871.11)	0.00	6.5603	(26.7733)	0.0000	3	(20.2130)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(6,100)	0.6952	(4,490.01)	(4,240.50)	0.0000	4.3300	(1,871.11)	0.00	1.6201	(6.6120)	0.0000	3	(4.9919)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(1,800)	0.6952	(1,324.92)	(1,251.30)	0.0000	4.3300	(1,871.11)	0.00	0.4781	(1.9511)	0.0000	3	(1.4730)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(2,400)	0.6952	(1,766.56)	(1,668.39)	0.0000	4.3300	(1,871.11)	0.00	0.6374	(2.6015)	0.0000	3	(1.9640)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(19,500)	0.6952	(14,353.31)	(13,555.70)	0.0000	4.3300	(1,871.11)	0.00	5.1792	(21.1368)	0.0000	3	(15.9576)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(8,000)	0.6952	(5,888.54)	(5,561.31)	0.0000	4.3300	(1,871.11)	0.00	2.1248	(8.6715)	0.0000	3	(6.5467)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(100)	0.6952	(73.61)	(69.52)	0.0000	4.3300	(1,871.11)	0.00	0.0266	(0.1084)	0.0000	3	(0.0818)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/10/2025	SDB3260188344	0	(21,900)	0.6952	(16,119.87)	(15,224.09)	0.0000	4.3300	(1,871.11)	0.00	5.8166	(23.7382)	0.0000	3	(17.9217)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(22,000)	0.6952	(16,193.47)	(15,293.61)	0.0000	4.3300	(1,871.11)	0.00	5.8431	(23.8466)	0.0000	3	(18.0035)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(12,800)	0.6952	(9,421.66)	(8,898.10)	0.0000	4.3300	(1,871.11)	0.00	3.3996	(13.8744)	0.0000	3	(10.4748)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(351)	0.6952	(258.36)	(244.00)	0.0000	4.3300	(1,871.11)	0.00	0.0932	(0.3805)	0.0000	3	(0.2872)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(7,049)	0.6952	(5,188.54)	(4,900.21)	0.0000	4.3300	(1,871.11)	0.00	1.8722	(7.6407)	0.0000	3	(5.7685)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(9,600)	0.6952	(7,066.24)	(6,673.57)	0.0000	4.3300	(1,871.11)	0.00	2.5497	(10.4058)	0.0000	3	(7.8561)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(13,900)	0.6952	(10,231.33)	(9,662.78)	0.0000	4.3300	(1,871.11)	0.00	3.6918	(15.0667)	0.0000	3	(11.3749)	02/07/2025
002059.ZK	01/10/2025	SDB3260188344	0	(41,100)	0.6952	(30,252.35)	(28,571.24)	0.0000	4.3300	(1,871.11)	0.00	10.9161	(44.5498)	0.0000	3	(33.6338)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(6,000)	0.6701	(3,999.04)	(4,020.66)	0.0000	4.3300	(1,871.11)	0.00	0.4810	(2.0897)	0.0000	1	(1.6087)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(33,500)	0.6701	(22,540.47)	(22,448.68)	0.0000	4.3300	(1,871.11)	0.00	2.7111	(11.6677)	0.0000	1	(8.9566)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(1,400)	0.6701	(1,030.49)	(938.15)	0.0000	4.3300	(1,871.11)	0.00	0.1239	(0.4876)	0.0000	1	(0.3637)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(44,100)	0.6701	(32,460.55)	(29,551.85)	0.0000	4.3300	(1,871.11)	0.00	3.9043	(15.3596)	0.0000	1	(11.4553)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(2,500)	0.6701	(1,840.17)	(1,675.28)	0.0000	4.3300	(1,871.11)	0.00	0.2213	(0.8707)	0.0000	1	(0.6494)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(300)	0.6701	(220.82)	(201.03)	0.0000	4.3300	(1,871.11)	0.00	0.0266	(0.1045)	0.0000	1	(0.0779)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(300)	0.6701	(220.82)	(201.03)	0.0000	4.3300	(1,871.11)	0.00	0.0266	(0.1045)	0.0000	1	(0.0779)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(1,800)	0.6701	(1,324.92)	(1,206.20)	0.0000	4.3300	(1,871.11)	0.00	0.1594	(0.6269)	0.0000	1	(0.4676)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(23,400)	0.6701	(17,223.97)	(15,680.57)	0.0000	4.3300	(1,871.11)	0.00	2.0717	(8.1500)	0.0000	1	(6.0783)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(9,300)	0.6701	(6,845.42)	(6,232.02)	0.0000	4.3300	(1,871.11)	0.00	0.8234	(3.2391)	0.0000	1	(2.4158)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(4,000)	0.6701	(2,944.27)	(2,680.44)	0.0000	4.3300	(1,871.11)	0.00	0.3541	(1.3932)	0.0000	1	(1.0390)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(4,500)	0.6701	(3,312.30)	(3,015.49)	0.0000	4.3300	(1,871.11)	0.00	0.3984	(1.5673)	0.0000	1	(1.1689)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(200)	0.6701	(147.21)	(134.02)	0.0000	4.3300	(1,871.11)	0.00	0.0177	(0.0697)	0.0000	1	(0.0520)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(1,000)	0.6701	(736.07)	(670.11)	0.0000	4.3300	(1,871.11)	0.00	0.0885	(0.3483)	0.0000	1	(0.2598)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(6,400)	0.6701	(4,710.83)	(4,288.70)	0.0000	4.3300	(1,871.11)	0.00	0.5666	(2.2291)	0.0000	1	(1.6625)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(4,300)	0.6701	(3,165.09)	(2,881.47)	0.0000	4.3300	(1,871.11)	0.00	0.3807	(1.4977)	0.0000	1	(1.1170)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(200)	0.6701	(147.21)	(134.02)	0.0000	4.3300	(1,871.11)	0.00	0.0177	(0.0697)	0.0000	1	(0.0520)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(500)	0.6701	(368.03)	(335.06)	0.0000	4.3300	(1,871.11)	0.00	0.0443	(0.1741)	0.0000	1	(0.1299)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(9,100)	0.6701	(6,698.21)	(6,098.00)	0.0000	4.3300	(1,871.11)	0.00	0.8056	(3.1694)	0.0000	1	(2.3638)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(4,700)	0.6701	(3,459.51)	(3,149.52)	0.0000	4.3300	(1,871.11)	0.00	0.4161	(1.6370)	0.0000	1	(1.2209)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(14,000)	0.6701	(10,304.94)	(9,381.54)	0.0000	4.3300	(1,871.11)	0.00	1.2395	(4.8761)	0.0000	1	(3.6366)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(800)	0.6701	(588.85)	(536.09)	0.0000	4.3300	(1,871.11)	0.00	0.0708	(0.2786)	0.0000	1	(0.2078)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(17,100)	0.6701	(12,586.75)	(11,458.88)	0.0000	4.3300	(1,871.11)	0.00	1.5139	(5.9558)	0.0000	1	(4.4419)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(4,300)	0.6701	(3,165.09)	(2,881.47)	0.0000	4.3300	(1,871.11)	0.00	0.3807	(1.4977)	0.0000	1	(1.1170)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(100)	0.6701	(73.61)	(67.01)	0.0000	4.3300	(1,871.11)	0.00	0.0089	(0.0348)	0.0000	1	(0.0260)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(200)	0.6701	(147.21)	(134.02)	0.0000	4.3300	(1,871.11)	0.00	0.0177	(0.0697)	0.0000	1	(0.0520)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(18,600)	0.6701	(13,690.85)	(12,464.05)	0.0000	4.3300	(1,871.11)	0.00	1.6467	(6.4782)	0.0000	1	(4.8315)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(24,700)	0.6701	(18,180.85)	(16,551.72)	0.0000	4.3300	(1,871.11)	0.00	2.1868	(8.6028)	0.0000	1	(6.4160)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(6,100)	0.6701	(4,490.01)	(4,087.67)	0.0000	4.3300	(1,871.11)	0.00	0.5400	(2.1246)	0.0000	1	(1.5845)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(1,800)	0.6701	(1,324.92)	(1,206.20)	0.0000	4.3300	(1,871.11)	0.00	0.1594	(0.6269)	0.0000	1	(0.4676)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(2,400)	0.6701	(1,766.56)	(1,608.26)	0.0000	4.3300	(1,871.11)	0.00	0.2125	(0.8359)	0.0000	1	(0.6234)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(19,500)	0.6701	(14,353.31)	(13,067.15)	0.0000	4.3300	(1,871.11)	0.00	1.7264	(6.7917)	0.0000	1	(5.0653)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(8,000)	0.6701	(5,888.54)	(5,360.88)	0.0000	4.3300	(1,871.11)	0.00	0.7083	(2.7863)	0.0000	1	(2.0781)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(100)	0.6701	(73.61)	(67.01)	0.0000	4.3300	(1,871.11)	0.00	0.0089	(0.0348)	0.0000	1	(0.0260)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(6,051)	0.6701	(4,453.94)	(4,054.84)	0.0000	4.3300	(1,871.11)	0.00	0.5357	(2.1075)	0.0000	1	(1.5718)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(21,900)	0.6701	(16,119.87)	(14,675.41)	0.0000	4.3300	(1,871.11)	0.00	1.9389	(7.6276)	0.0000	1	(5.6887)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(22,000)	0.6701	(16,193.47)	(14,742.42)	0.0000	4.3300	(1,871.11)	0.00	1.9477	(7.6624)	0.0000	1	(5.7147)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(12,800)	0.6701	(9,421.66)	(8,577.41)	0.0000	4.3300	(1,871.11)	0.00	1.1332	(4.4581)	0.0000	1	(3.3249)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(351)	0.6701	(258.36)	(235.21)	0.0000	4.3300	(1,871.11)	0.00	0.0311	(0.1223)	0.0000	1	(0.0912)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(7,049)	0.6701	(5,188.54)	(4,723.61)	0.0000	4.3300	(1,871.11)	0.00	0.6241	(2.4551)	0.0000	1	(1.8310)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(9,600)	0.6701	(7,066.24)	(6,433.06)	0.0000	4.3300	(1,871.11)	0.00	0.8499	(3.3436)	0.0000	1	(2.4937)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(13,900)	0.6701	(10,231.33)	(9,314.53)	0.0000	4.3300	(1,871.11)	0.00	1.2306	(4.8412)	0.0000	1	(3.6106)	02/07/2025
002059.ZK	01/09/2025	SDB3260188344	0	(41,100)	0.6701	(30,252.35)	(27,541.52)	0.0000	4.3300	(1,871.11)	0.00	3.6387	(14.3148)	0.0000	1	(10.6761)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(1,400)	0.6898	(1,030.49)	(965.66)	0.0000	4.3300	(1,852.03)	0.00	0.1239	(0.4968)	0.0000	1	(0.3728)	02/07/202

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/08/2025	SDB3260188344	0	(2,500)	0.6898	(1,840.17)	(1,724.38)	0.0000	4.3300	(1,852.03)	0.00	0.2213	(0.8871)	0.0000	1	(0.6658)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(300)	0.6898	(220.82)	(206.93)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1065)	0.0000	1	(0.0799)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(300)	0.6898	(220.82)	(206.93)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1065)	0.0000	1	(0.0799)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(1,800)	0.6898	(1,324.92)	(1,241.56)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6387)	0.0000	1	(0.4794)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(23,400)	0.6898	(17,223.97)	(16,140.24)	0.0000	4.3300	(1,852.03)	0.00	2.0717	(8.3034)	0.0000	1	(6.2317)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(9,300)	0.6898	(6,845.42)	(6,414.71)	0.0000	4.3300	(1,852.03)	0.00	0.8234	(3.3001)	0.0000	1	(2.4767)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(4,000)	0.6898	(2,944.27)	(2,759.02)	0.0000	4.3300	(1,852.03)	0.00	0.3541	(1.4194)	0.0000	1	(1.0653)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(4,500)	0.6898	(3,312.30)	(3,103.89)	0.0000	4.3300	(1,852.03)	0.00	0.3984	(1.5968)	0.0000	1	(1.1984)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(200)	0.6898	(147.21)	(137.95)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(1,000)	0.6898	(736.07)	(689.75)	0.0000	4.3300	(1,852.03)	0.00	0.0885	(0.3548)	0.0000	1	(0.2663)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(6,400)	0.6898	(4,710.83)	(4,414.43)	0.0000	4.3300	(1,852.03)	0.00	0.5666	(2.2710)	0.0000	1	(1.7044)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(4,300)	0.6898	(3,165.09)	(2,965.94)	0.0000	4.3300	(1,852.03)	0.00	0.3807	(1.5258)	0.0000	1	(1.1451)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(200)	0.6898	(147.21)	(137.95)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(500)	0.6898	(368.03)	(344.88)	0.0000	4.3300	(1,852.03)	0.00	0.0443	(0.1774)	0.0000	1	(0.1332)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(9,100)	0.6898	(6,698.21)	(6,276.76)	0.0000	4.3300	(1,852.03)	0.00	0.8056	(3.2291)	0.0000	1	(2.4235)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(4,700)	0.6898	(3,459.51)	(3,241.84)	0.0000	4.3300	(1,852.03)	0.00	0.4161	(1.6678)	0.0000	1	(1.2517)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(14,000)	0.6898	(10,304.94)	(9,656.56)	0.0000	4.3300	(1,852.03)	0.00	1.2395	(4.9678)	0.0000	1	(3.7284)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(800)	0.6898	(588.85)	(551.80)	0.0000	4.3300	(1,852.03)	0.00	0.0708	(0.2839)	0.0000	1	(0.2131)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(17,100)	0.6898	(12,586.75)	(11,794.79)	0.0000	4.3300	(1,852.03)	0.00	1.5139	(6.0679)	0.0000	1	(4.5540)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(4,300)	0.6898	(3,165.09)	(2,965.94)	0.0000	4.3300	(1,852.03)	0.00	0.3807	(1.5258)	0.0000	1	(1.1451)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(100)	0.6898	(73.61)	(68.98)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0355)	0.0000	1	(0.0266)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(200)	0.6898	(147.21)	(137.95)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0710)	0.0000	1	(0.0533)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(18,600)	0.6898	(13,690.85)	(12,829.42)	0.0000	4.3300	(1,852.03)	0.00	1.6467	(6.6001)	0.0000	1	(4.9534)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(24,700)	0.6898	(18,180.85)	(17,036.92)	0.0000	4.3300	(1,852.03)	0.00	2.1868	(8.7647)	0.0000	1	(6.5779)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(6,100)	0.6898	(4,490.01)	(4,207.50)	0.0000	4.3300	(1,852.03)	0.00	0.5400	(2.1646)	0.0000	1	(1.6245)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(1,800)	0.6898	(1,324.92)	(1,241.56)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6387)	0.0000	1	(0.4794)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(2,400)	0.6898	(1,766.56)	(1,655.41)	0.0000	4.3300	(1,852.03)	0.00	0.2125	(0.8516)	0.0000	1	(0.6392)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(19,500)	0.6898	(14,353.31)	(13,450.20)	0.0000	4.3300	(1,852.03)	0.00	1.7264	(6.9195)	0.0000	1	(5.1931)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(8,000)	0.6898	(5,888.54)	(5,518.03)	0.0000	4.3300	(1,852.03)	0.00	0.7083	(2.8388)	0.0000	1	(2.1305)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(100)	0.6898	(73.61)	(68.98)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0355)	0.0000	1	(0.0266)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(6,051)	0.6898	(4,453.94)	(4,173.70)	0.0000	4.3300	(1,852.03)	0.00	0.5357	(2.1472)	0.0000	1	(1.6115)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(21,900)	0.6898	(16,119.87)	(15,105.61)	0.0000	4.3300	(1,852.03)	0.00	1.9389	(7.7711)	0.0000	1	(5.8323)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(22,000)	0.6898	(16,193.47)	(15,174.59)	0.0000	4.3300	(1,852.03)	0.00	1.9477	(7.8066)	0.0000	1	(5.8589)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(12,800)	0.6898	(9,421.66)	(8,828.85)	0.0000	4.3300	(1,852.03)	0.00	1.1332	(4.5420)	0.0000	1	(3.4088)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(351)	0.6898	(258.36)	(242.10)	0.0000	4.3300	(1,852.03)	0.00	0.0311	(0.1246)	0.0000	1	(0.0935)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(7,049)	0.6898	(5,188.54)	(4,862.08)	0.0000	4.3300	(1,852.03)	0.00	0.6241	(2.5013)	0.0000	1	(1.8772)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(9,600)	0.6898	(7,066.24)	(6,621.64)	0.0000	4.3300	(1,852.03)	0.00	0.8499	(3.4065)	0.0000	1	(2.5566)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(13,900)	0.6898	(10,231.33)	(9,587.58)	0.0000	4.3300	(1,852.03)	0.00	1.2306	(4.9324)	0.0000	1	(3.7018)	02/07/2025
002059.ZK	01/08/2025	SDB3260188344	0	(41,100)	0.6898	(30,252.35)	(28,348.89)	0.0000	4.3300	(1,852.03)	0.00	3.6387	(14.5842)	0.0000	1	(10.9455)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(1,400)	0.7502	(1,030.49)	(1,050.25)	0.0000	4.3300	(1,852.03)	0.00	0.1239	(0.5403)	0.0000	1	(0.4164)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(44,100)	0.7502	(32,460.55)	(33,082.89)	0.0000	4.3300	(1,852.03)	0.00	3.9043	(17.0196)	0.0000	1	(13.1153)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(2,500)	0.7502	(1,840.17)	(1,875.45)	0.0000	4.3300	(1,852.03)	0.00	0.2213	(0.9648)	0.0000	1	(0.7435)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(300)	0.7502	(220.82)	(225.05)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1158)	0.0000	1	(0.0892)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(300)	0.7502	(220.82)	(225.05)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1158)	0.0000	1	(0.0892)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(1,800)	0.7502	(1,324.92)	(1,350.32)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6947)	0.0000	1	(0.5353)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(23,400)	0.7502	(17,223.97)	(17,554.19)	0.0000	4.3300	(1,852.03)	0.00	2.0717	(9.0308)	0.0000	1	(6.9591)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(9,300)	0.7502	(6,845.42)	(6,976.66)	0.0000	4.3300	(1,852.03)	0.00	0.8234	(3.5892)	0.0000	1	(2.7658)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(4,000)	0.7502	(2,944.27)	(3,000.72)	0.0000	4.3300	(1,852.03)	0.00	0.3541	(1.5437)	0.0000	1	(1.1896)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(4,500)	0.7502	(3,312.30)	(3,375.81)	0.0000	4.3300	(1,852.03)	0.00	0.3984	(1.7367)	0.0000	1	(1.3383)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(200)	0.7502	(147.21)	(150.04)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0772)	0.0000	1	(0.0595)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(1,000)	0.7502	(736.07)	(750.18)	0.0000	4.3300	(1,852.03)	0.00	0.0885	(0.3859)	0.0000	1	(0.2974)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(6,400)	0.7502	(4,710.83)	(4,801.15)	0.0000	4.3300	(1,852.03)	0.00	0.5666	(2.4700)	0.0000	1	(1.9034)	02/07/2025
002059.ZK	01/07/2025	SDB															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/07/2025	SDB3260188344	0	(200)	0.7502	(147.21)	(150.04)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0772)	0.0000	1	(0.0595)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(500)	0.7502	(368.03)	(375.09)	0.0000	4.3300	(1,852.03)	0.00	0.0443	(0.1930)	0.0000	1	(0.1487)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(9,100)	0.7502	(6,698.21)	(6,826.63)	0.0000	4.3300	(1,852.03)	0.00	0.8056	(3.5120)	0.0000	1	(2.7063)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(4,700)	0.7502	(3,459.51)	(3,525.84)	0.0000	4.3300	(1,852.03)	0.00	0.4161	(1.8139)	0.0000	1	(1.3978)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(14,000)	0.7502	(10,304.94)	(10,502.51)	0.0000	4.3300	(1,852.03)	0.00	1.2395	(5.4030)	0.0000	1	(4.1636)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(800)	0.7502	(588.85)	(600.14)	0.0000	4.3300	(1,852.03)	0.00	0.0708	(0.3087)	0.0000	1	(0.2379)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(17,100)	0.7502	(12,586.75)	(12,828.06)	0.0000	4.3300	(1,852.03)	0.00	1.5139	(6.5994)	0.0000	1	(5.0855)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(4,300)	0.7502	(3,165.09)	(3,225.77)	0.0000	4.3300	(1,852.03)	0.00	0.3807	(1.6595)	0.0000	1	(1.2788)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(100)	0.7502	(73.61)	(75.02)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0386)	0.0000	1	(0.0297)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(200)	0.7502	(147.21)	(150.04)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0772)	0.0000	1	(0.0595)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(18,600)	0.7502	(13,690.85)	(13,953.33)	0.0000	4.3300	(1,852.03)	0.00	1.6467	(7.1783)	0.0000	1	(5.5316)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(24,700)	0.7502	(18,180.85)	(18,529.42)	0.0000	4.3300	(1,852.03)	0.00	2.1868	(9.5325)	0.0000	1	(7.3458)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(6,100)	0.7502	(4,490.01)	(4,576.09)	0.0000	4.3300	(1,852.03)	0.00	0.5400	(2.3542)	0.0000	1	(1.8141)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(1,800)	0.7502	(1,324.92)	(1,350.32)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6947)	0.0000	1	(0.5353)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(2,400)	0.7502	(1,766.56)	(1,800.43)	0.0000	4.3300	(1,852.03)	0.00	0.2125	(0.9262)	0.0000	1	(0.7138)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(19,500)	0.7502	(14,353.31)	(14,628.49)	0.0000	4.3300	(1,852.03)	0.00	1.7264	(7.5257)	0.0000	1	(5.7993)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(8,000)	0.7502	(5,888.54)	(6,001.43)	0.0000	4.3300	(1,852.03)	0.00	0.7083	(3.0875)	0.0000	1	(2.3792)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(100)	0.7502	(73.61)	(75.02)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0386)	0.0000	1	(0.0297)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(6,051)	0.7502	(4,453.94)	(4,539.33)	0.0000	4.3300	(1,852.03)	0.00	0.5357	(2.3353)	0.0000	1	(1.7996)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(21,900)	0.7502	(16,119.87)	(16,428.92)	0.0000	4.3300	(1,852.03)	0.00	1.9389	(8.4519)	0.0000	1	(6.5130)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(22,000)	0.7502	(16,193.47)	(16,503.94)	0.0000	4.3300	(1,852.03)	0.00	1.9477	(8.4905)	0.0000	1	(6.5428)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(12,800)	0.7502	(9,421.66)	(9,602.29)	0.0000	4.3300	(1,852.03)	0.00	1.1332	(4.9399)	0.0000	1	(3.8067)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(351)	0.7502	(258.36)	(263.31)	0.0000	4.3300	(1,852.03)	0.00	0.0311	(0.1355)	0.0000	1	(0.1044)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(7,049)	0.7502	(5,188.54)	(5,288.01)	0.0000	4.3300	(1,852.03)	0.00	0.6241	(2.7204)	0.0000	1	(2.0964)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(9,600)	0.7502	(7,066.24)	(7,201.72)	0.0000	4.3300	(1,852.03)	0.00	0.8499	(3.7049)	0.0000	1	(2.8550)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(13,900)	0.7502	(10,231.33)	(10,427.49)	0.0000	4.3300	(1,852.03)	0.00	1.2306	(5.3645)	0.0000	1	(4.1339)	02/07/2025
002059.ZK	01/07/2025	SDB3260188344	0	(41,100)	0.7502	(30,252.35)	(30,832.36)	0.0000	4.3300	(1,852.03)	0.00	3.6387	(15.8618)	0.0000	1	(12.2231)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(1,400)	0.7361	(1,030.49)	(1,030.49)	0.0000	4.3300	(1,852.03)	0.00	0.1239	(0.5301)	0.0000	1	(0.4062)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(44,100)	0.7361	(32,460.55)	(32,460.55)	0.0000	4.3300	(1,852.03)	0.00	3.9043	(16.6994)	0.0000	1	(12.7951)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(2,500)	0.7361	(1,840.17)	(1,840.17)	0.0000	4.3300	(1,852.03)	0.00	0.2213	(0.9467)	0.0000	1	(0.7253)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(300)	0.7361	(220.82)	(220.82)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1136)	0.0000	1	(0.0870)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(300)	0.7361	(220.82)	(220.82)	0.0000	4.3300	(1,852.03)	0.00	0.0266	(0.1136)	0.0000	1	(0.0870)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(1,800)	0.7361	(1,324.92)	(1,324.92)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6816)	0.0000	1	(0.5223)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(23,400)	0.7361	(17,223.97)	(17,223.97)	0.0000	4.3300	(1,852.03)	0.00	2.0717	(8.8609)	0.0000	1	(6.7893)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(9,300)	0.7361	(6,845.42)	(6,845.42)	0.0000	4.3300	(1,852.03)	0.00	0.8234	(3.5216)	0.0000	1	(2.6983)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(4,000)	0.7361	(2,944.27)	(2,944.27)	0.0000	4.3300	(1,852.03)	0.00	0.3541	(1.5147)	0.0000	1	(1.1606)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(4,500)	0.7361	(3,312.30)	(3,312.30)	0.0000	4.3300	(1,852.03)	0.00	0.3984	(1.7040)	0.0000	1	(1.3056)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(200)	0.7361	(147.21)	(147.21)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0757)	0.0000	1	(0.0580)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(1,000)	0.7361	(736.07)	(736.07)	0.0000	4.3300	(1,852.03)	0.00	0.0885	(0.3787)	0.0000	1	(0.2901)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(6,400)	0.7361	(4,710.83)	(4,710.83)	0.0000	4.3300	(1,852.03)	0.00	0.5666	(2.4235)	0.0000	1	(1.8569)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(4,300)	0.7361	(3,165.09)	(3,165.09)	0.0000	4.3300	(1,852.03)	0.00	0.3807	(1.6283)	0.0000	1	(1.2476)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(200)	0.7361	(147.21)	(147.21)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0757)	0.0000	1	(0.0580)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(500)	0.7361	(368.03)	(368.03)	0.0000	4.3300	(1,852.03)	0.00	0.0443	(0.1893)	0.0000	1	(0.1451)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(9,100)	0.7361	(6,698.21)	(6,698.21)	0.0000	4.3300	(1,852.03)	0.00	0.8056	(3.4459)	0.0000	1	(2.6403)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(4,700)	0.7361	(3,459.51)	(3,459.51)	0.0000	4.3300	(1,852.03)	0.00	0.4161	(1.7798)	0.0000	1	(1.3637)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(14,000)	0.7361	(10,304.94)	(10,304.94)	0.0000	4.3300	(1,852.03)	0.00	1.2395	(5.3014)	0.0000	1	(4.0620)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(800)	0.7361	(588.85)	(588.85)	0.0000	4.3300	(1,852.03)	0.00	0.0708	(0.3029)	0.0000	1	(0.2321)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(17,100)	0.7361	(12,586.75)	(12,586.75)	0.0000	4.3300	(1,852.03)	0.00	1.5139	(6.4753)	0.0000	1	(4.9614)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(4,300)	0.7361	(3,165.09)	(3,165.09)	0.0000	4.3300	(1,852.03)	0.00	0.3807	(1.6283)	0.0000	1	(1.2476)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(100)	0.7361	(73.61)	(73.61)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0379)	0.0000	1	(0.0290)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(200)	0.7361	(147.21)	(147.21)	0.0000	4.3300	(1,852.03)	0.00	0.0177	(0.0757)	0.0000	1	(0.0580)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(18,600)	0.7361	(13,690.85)	(13,690.85)	0.0000	4.3300	(1,852.03)	0.00	1.6467	(7.0433)	0.0000	1	(5.3966)	02/07/2025
002059.ZK	01/06/2025																

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002059.ZK	01/06/2025	SDB3260188344	0	(6,100)	0.7361	(4,490.01)	(4,490.01)	0.0000	4.3300	(1,852.03)	0.00	0.5400	(2.3099)	0.0000	1	(1.7699)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(1,800)	0.7361	(1,324.92)	(1,324.92)	0.0000	4.3300	(1,852.03)	0.00	0.1594	(0.6816)	0.0000	1	(0.5223)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(2,400)	0.7361	(1,766.56)	(1,766.56)	0.0000	4.3300	(1,852.03)	0.00	0.2125	(0.9088)	0.0000	1	(0.6963)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(19,500)	0.7361	(14,353.31)	(14,353.31)	0.0000	4.3300	(1,852.03)	0.00	1.7264	(7.3841)	0.0000	1	(5.6577)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(8,000)	0.7361	(5,888.54)	(5,888.54)	0.0000	4.3300	(1,852.03)	0.00	0.7083	(3.0294)	0.0000	1	(2.3211)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(100)	0.7361	(73.61)	(73.61)	0.0000	4.3300	(1,852.03)	0.00	0.0089	(0.0379)	0.0000	1	(0.0290)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(6,051)	0.7361	(4,453.94)	(4,453.94)	0.0000	4.3300	(1,852.03)	0.00	0.5357	(2.2913)	0.0000	1	(1.7556)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(21,900)	0.7361	(16,119.87)	(16,119.87)	0.0000	4.3300	(1,852.03)	0.00	1.9389	(8.2929)	0.0000	1	(6.3541)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(22,000)	0.7361	(16,193.47)	(16,193.47)	0.0000	4.3300	(1,852.03)	0.00	1.9477	(8.3308)	0.0000	1	(6.3831)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(12,800)	0.7361	(9,421.66)	(9,421.66)	0.0000	4.3300	(1,852.03)	0.00	1.1332	(4.8470)	0.0000	1	(3.7138)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(351)	0.7361	(258.36)	(258.36)	0.0000	4.3300	(1,852.03)	0.00	0.0311	(0.1329)	0.0000	1	(0.1018)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(7,049)	0.7361	(5,188.54)	(5,188.54)	0.0000	4.3300	(1,852.03)	0.00	0.6241	(2.6693)	0.0000	1	(2.0452)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(9,600)	0.7361	(7,066.24)	(7,066.24)	0.0000	4.3300	(1,852.03)	0.00	0.8499	(3.6353)	0.0000	1	(2.7853)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(13,900)	0.7361	(10,231.33)	(10,231.33)	0.0000	4.3300	(1,852.03)	0.00	1.2306	(5.2635)	0.0000	1	(4.0329)	02/07/2025
002059.ZK	01/06/2025	SDB3260188344	0	(41,100)	0.7361	(30,252.35)	(30,252.35)	0.0000	4.3300	(1,852.03)	0.00	3.6387	(15.5634)	0.0000	1	(11.9247)	02/07/2025
TOTAL YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND												425.0413	(1,755.8709)	0.0000		(1,330.8296)	
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND																	
601877.SH	01/17/2025	SDB3263242809	0	(6,600)	2.9047	(21,099.59)	(19,171.19)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5621)	0.0000	1	1.9758	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(100)	2.9047	(319.69)	(290.47)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0085)	0.0000	1	0.0299	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(4,500)	2.9047	(14,386.09)	(13,071.26)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3832)	0.0000	1	1.3471	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(28,800)	2.9047	(92,070.95)	(83,656.08)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.4526)	0.0000	1	8.6215	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(7,300)	2.9047	(23,337.43)	(21,204.49)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6217)	0.0000	1	2.1853	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(100)	2.9047	(319.69)	(290.47)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0085)	0.0000	1	0.0299	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(400)	2.9047	(1,278.76)	(1,161.89)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0341)	0.0000	1	0.1197	02/07/2025
601877.SH	01/17/2025	SDB3263242809	0	(2,700)	2.9047	(8,631.65)	(7,842.76)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2299)	0.0000	1	0.8083	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(6,600)	2.8352	(21,099.59)	(18,712.52)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5486)	0.0000	1	1.9892	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(100)	2.8352	(319.69)	(283.52)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0083)	0.0000	1	0.0301	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(4,500)	2.8352	(14,386.09)	(12,758.53)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3741)	0.0000	1	1.3563	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(28,800)	2.8352	(92,070.95)	(81,654.62)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.3939)	0.0000	1	8.6801	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(7,300)	2.8352	(23,337.43)	(20,697.18)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6068)	0.0000	1	2.2002	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(100)	2.8352	(319.69)	(283.52)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0083)	0.0000	1	0.0301	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(400)	2.8352	(1,278.76)	(1,134.09)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0332)	0.0000	1	0.1206	02/07/2025
601877.SH	01/16/2025	SDB3263242809	0	(2,700)	2.8352	(8,631.65)	(7,655.12)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2244)	0.0000	1	0.8138	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(6,600)	2.8648	(21,099.59)	(18,907.52)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5543)	0.0000	1	1.9835	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(100)	2.8648	(319.69)	(286.48)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0084)	0.0000	1	0.0301	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(4,500)	2.8648	(14,386.09)	(12,891.49)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3780)	0.0000	1	1.3524	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(28,800)	2.8648	(92,070.95)	(82,505.55)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.4189)	0.0000	1	8.6552	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(7,300)	2.8648	(23,337.43)	(20,912.86)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6131)	0.0000	1	2.1939	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(100)	2.8648	(319.69)	(286.48)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0084)	0.0000	1	0.0301	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(400)	2.8648	(1,278.76)	(1,145.91)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0336)	0.0000	1	0.1202	02/07/2025
601877.SH	01/15/2025	SDB3263242809	0	(2,700)	2.8648	(8,631.65)	(7,734.90)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2268)	0.0000	1	0.8114	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(6,600)	2.8950	(21,099.59)	(19,106.88)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5602)	0.0000	1	1.9776	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(100)	2.8950	(319.69)	(289.50)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0085)	0.0000	1	0.0300	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(4,500)	2.8950	(14,386.09)	(13,027.42)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3819)	0.0000	1	1.3484	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(28,800)	2.8950	(92,070.95)	(83,375.48)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.4444)	0.0000	1	8.6297	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(7,300)	2.8950	(23,337.43)	(21,133.37)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6196)	0.0000	1	2.1874	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(100)	2.8950	(319.69)	(289.50)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0085)	0.0000	1	0.0300	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(400)	2.8950	(1,278.76)	(1,157.99)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0339)	0.0000	1	0.1199	02/07/2025
601877.SH	01/14/2025	SDB3263242809	0	(2,700)	2.8950	(8,631.65)	(7,816.45)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2292)	0.0000	1	0.8090	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(6,600)	2.9561	(21,099.59)	(19,510.58)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5720)	0.0000	1	1.9658	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(100)	2.9561	(319.69)	(295.61)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0087)	0.0000	1	0.0298	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(4,500)	2.9561	(14,386.09)	(13,302.67)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3900)	0.0000	1	1.3403	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
601877.SH	01/13/2025	SDB3263242809	0	(28,800)	2.9561	(92,070.95)	(85,137.06)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.4960)	0.0000	1	8.5780	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(7,300)	2.9561	(23,337.43)	(21,579.88)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6327)	0.0000	1	2.1743	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(100)	2.9561	(319.69)	(295.61)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0087)	0.0000	1	0.0298	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(400)	2.9561	(1,278.76)	(1,182.46)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0347)	0.0000	1	0.1191	02/07/2025
601877.SH	01/13/2025	SDB3263242809	0	(2,700)	2.9561	(8,631.65)	(7,981.60)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2340)	0.0000	1	0.8042	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(6,600)	2.9579	(21,099.59)	(19,521.84)	0.0000	4.3300	(105.54)	0.00	7.6134	(1.7170)	0.0000	3	5.8964	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(100)	2.9579	(319.69)	(295.79)	0.0000	4.3300	(105.54)	0.00	0.1154	(0.0260)	0.0000	3	0.0893	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(4,500)	2.9579	(14,386.09)	(13,310.34)	0.0000	4.3300	(105.54)	0.00	5.1910	(1.1707)	0.0000	3	4.0203	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(28,800)	2.9579	(92,070.95)	(85,186.20)	0.0000	4.3300	(105.54)	0.00	33.2223	(7.4924)	0.0000	3	25.7298	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(7,300)	2.9579	(23,337.43)	(21,592.33)	0.0000	4.3300	(105.54)	0.00	8.4209	(1.8991)	0.0000	3	6.5218	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(100)	2.9579	(319.69)	(295.79)	0.0000	4.3300	(105.54)	0.00	0.1154	(0.0260)	0.0000	3	0.0893	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(400)	2.9579	(1,278.76)	(1,183.14)	0.0000	4.3300	(105.54)	0.00	0.4614	(0.1041)	0.0000	3	0.3574	02/07/2025
601877.SH	01/10/2025	SDB3263242809	0	(2,700)	2.9579	(8,631.65)	(7,986.21)	0.0000	4.3300	(105.54)	0.00	3.1146	(0.7024)	0.0000	3	2.4122	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(6,600)	2.9917	(21,099.59)	(19,745.28)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5789)	0.0000	1	1.9589	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(100)	2.9917	(319.69)	(299.17)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0088)	0.0000	1	0.0297	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(4,500)	2.9917	(14,386.09)	(13,462.69)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3947)	0.0000	1	1.3356	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(28,800)	2.9917	(92,070.95)	(86,161.22)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.5261)	0.0000	1	8.5480	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(7,300)	2.9917	(23,337.43)	(21,839.48)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6403)	0.0000	1	2.1667	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(100)	2.9917	(319.69)	(299.17)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0088)	0.0000	1	0.0297	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(400)	2.9917	(1,278.76)	(1,196.68)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0351)	0.0000	1	0.1187	02/07/2025
601877.SH	01/09/2025	SDB3263242809	0	(2,700)	2.9917	(8,631.65)	(8,077.61)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2368)	0.0000	1	0.8014	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(6,600)	3.0003	(21,099.59)	(19,801.93)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5806)	0.0000	1	1.9573	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(100)	3.0003	(319.69)	(300.03)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0088)	0.0000	1	0.0297	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(4,500)	3.0003	(14,386.09)	(13,501.32)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.3958)	0.0000	1	1.3345	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(28,800)	3.0003	(92,070.95)	(86,408.44)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.5333)	0.0000	1	8.5408	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(7,300)	3.0003	(23,337.43)	(21,902.14)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6421)	0.0000	1	2.1648	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(100)	3.0003	(319.69)	(300.03)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0088)	0.0000	1	0.0297	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(400)	3.0003	(1,278.76)	(1,200.12)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0352)	0.0000	1	0.1186	02/07/2025
601877.SH	01/08/2025	SDB3263242809	0	(2,700)	3.0003	(8,631.65)	(8,100.79)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2375)	0.0000	1	0.8007	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(6,600)	3.0813	(21,099.59)	(20,336.83)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.5962)	0.0000	1	1.9416	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(100)	3.0813	(319.69)	(308.13)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0090)	0.0000	1	0.0294	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(4,500)	3.0813	(14,386.09)	(13,866.02)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.4065)	0.0000	1	1.3238	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(28,800)	3.0813	(92,070.95)	(88,742.53)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.6017)	0.0000	1	8.4723	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(7,300)	3.0813	(23,337.43)	(22,493.77)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6595)	0.0000	1	2.1475	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(100)	3.0813	(319.69)	(308.13)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0090)	0.0000	1	0.0294	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(400)	3.0813	(1,278.76)	(1,232.54)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0361)	0.0000	1	0.1177	02/07/2025
601877.SH	01/07/2025	SDB3263242809	0	(2,700)	3.0813	(8,631.65)	(8,319.61)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2439)	0.0000	1	0.7943	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(6,600)	3.1969	(21,099.59)	(21,099.59)	0.0000	4.3300	(105.54)	0.00	2.5378	(0.6186)	0.0000	1	1.9192	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(100)	3.1969	(319.69)	(319.69)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0094)	0.0000	1	0.0291	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(4,500)	3.1969	(14,386.09)	(14,386.09)	0.0000	4.3300	(105.54)	0.00	1.7303	(0.4218)	0.0000	1	1.3086	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(28,800)	3.1969	(92,070.95)	(92,070.95)	0.0000	4.3300	(105.54)	0.00	11.0741	(2.6993)	0.0000	1	8.3748	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(7,300)	3.1969	(23,337.43)	(23,337.43)	0.0000	4.3300	(105.54)	0.00	2.8070	(0.6842)	0.0000	1	2.1228	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(100)	3.1969	(319.69)	(319.69)	0.0000	4.3300	(105.54)	0.00	0.0385	(0.0094)	0.0000	1	0.0291	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(400)	3.1969	(1,278.76)	(1,278.76)	0.0000	4.3300	(105.54)	0.00	0.1538	(0.0375)	0.0000	1	0.1163	02/07/2025
601877.SH	01/06/2025	SDB3263242809	0	(2,700)	3.1969	(8,631.65)	(8,631.65)	0.0000	4.3300	(105.54)	0.00	1.0382	(0.2531)	0.0000	1	0.7851	02/07/2025
TOTAL ZHEJIANG CHINT ELECTRICS CO., LTD CMN CLASS A SERIES NORTHBOUND												233.0173	(52.7073)	0.0000		180.3100	
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300401.ZK	01/16/2025	SDB3262681155	0	(1,200)	1.9554	(2,402.39)	(2,346.51)	0.0000	4.3300	(2,040.04)	0.00	0.2890	(1.3297)	0.0000	1	(1.0408)	02/07/2025
300401.ZK	01/16/2025	SDB3262681155	0	(4,900)	1.9554	(9,809.77)	(9,581.58)	0.0000	4.3300	(2,040.04)	0.00	1.1799	(5.4297)	0.0000	1	(4.2498)	02/07/2025
300401.ZK	01/16/2025	SDB3262681155	0	(4,200)	1.9554	(8,408.37)	(8,212.78)	0.0000	4.3300	(2,040.04)	0.00	1.0113	(4.6540)	0.0000	1	(3.6427)	02/07/2025
300401.ZK	01/16/2025	SDB3262681155	0	(4,200)	1.9554	(8,408.37)	(8,212.78)	0.0000	4.3300	(2,040.04)	0.00	1.0113	(4.6540)	0.0000	1	(3.6427)	02/07/2025
300401.ZK	01/16/2025	SDB3262681155	0	(4,587)	1.9554	(9,183.15)	(8,969.53)	0.0000	4.3300	(2,040.04)	0.00	1.1045	(5.0828)	0.0000	1	(3.9783)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300401.ZK	01/15/2025	SDB3262681155	0	(1,200)	1.9579	(2,402.39)	(2,349.47)	0.0000	4.3300	(2,040.04)	0.00	0.2890	(1.3314)	0.0000	1	(1.0424)	02/07/2025
300401.ZK	01/15/2025	SDB3262681155	0	(4,900)	1.9579	(9,809.77)	(9,593.67)	0.0000	4.3300	(2,040.04)	0.00	1.1799	(5.4365)	0.0000	1	(4.2566)	02/07/2025
300401.ZK	01/15/2025	SDB3262681155	0	(4,200)	1.9579	(8,408.37)	(8,223.15)	0.0000	4.3300	(2,040.04)	0.00	1.0113	(4.6599)	0.0000	1	(3.6485)	02/07/2025
300401.ZK	01/15/2025	SDB3262681155	0	(4,200)	1.9579	(8,408.37)	(8,223.15)	0.0000	4.3300	(2,040.04)	0.00	1.0113	(4.6599)	0.0000	1	(3.6485)	02/07/2025
300401.ZK	01/15/2025	SDB3262681155	0	(4,587)	1.9579	(9,183.15)	(8,980.85)	0.0000	4.3300	(2,040.04)	0.00	1.1045	(5.0892)	0.0000	1	(3.9847)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(1,200)	1.9508	(2,402.39)	(2,341.02)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3478)	0.0000	1	(1.0589)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(4,900)	1.9508	(9,809.77)	(9,559.16)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.5036)	0.0000	1	(4.3237)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(4,200)	1.9508	(8,408.37)	(8,193.56)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.7174)	0.0000	1	(3.7060)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(4,200)	1.9508	(8,408.37)	(8,193.56)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.7174)	0.0000	1	(3.7060)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(2,800)	1.9508	(5,605.58)	(5,462.37)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.1449)	0.0000	1	(2.4707)	02/07/2025
300401.ZK	01/14/2025	SDB3262681155	0	(5,300)	1.9508	(10,610.57)	(10,339.49)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(5.9529)	0.0000	1	(4.6767)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(1,200)	1.9327	(2,402.39)	(2,319.19)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3353)	0.0000	1	(1.0463)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(4,900)	1.9327	(9,809.77)	(9,470.01)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.4523)	0.0000	1	(4.2724)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(4,200)	1.9327	(8,408.37)	(8,117.16)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6734)	0.0000	1	(3.6621)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(4,200)	1.9327	(8,408.37)	(8,117.16)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6734)	0.0000	1	(3.6621)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(2,800)	1.9327	(5,605.58)	(5,411.44)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.1156)	0.0000	1	(2.4414)	02/07/2025
300401.ZK	01/13/2025	SDB3262681155	0	(5,300)	1.9327	(10,610.57)	(10,243.08)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(5.8974)	0.0000	1	(4.6212)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(1,200)	1.9655	(2,402.39)	(2,358.65)	0.0000	4.3300	(2,072.68)	0.00	0.8669	(4.0739)	0.0000	3	(3.2071)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(4,900)	1.9655	(9,809.77)	(9,631.16)	0.0000	4.3300	(2,072.68)	0.00	3.5397	(16.6352)	0.0000	3	(13.0955)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(4,200)	1.9655	(8,408.37)	(8,255.28)	0.0000	4.3300	(2,072.68)	0.00	3.0340	(14.2588)	0.0000	3	(11.2247)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(4,200)	1.9655	(8,408.37)	(8,255.28)	0.0000	4.3300	(2,072.68)	0.00	3.0340	(14.2588)	0.0000	3	(11.2247)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(2,800)	1.9655	(5,605.58)	(5,503.52)	0.0000	4.3300	(2,072.68)	0.00	2.0227	(9.5058)	0.0000	3	(7.4832)	02/07/2025
300401.ZK	01/10/2025	SDB3262681155	0	(5,300)	1.9655	(10,610.57)	(10,417.37)	0.0000	4.3300	(2,072.68)	0.00	3.8286	(17.9932)	0.0000	3	(14.1646)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(1,200)	1.9342	(2,402.39)	(2,321.05)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3363)	0.0000	1	(1.0474)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(4,900)	1.9342	(9,809.77)	(9,477.64)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.4567)	0.0000	1	(4.2768)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(4,200)	1.9342	(8,408.37)	(8,123.69)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6772)	0.0000	1	(3.6658)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(4,200)	1.9342	(8,408.37)	(8,123.69)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6772)	0.0000	1	(3.6658)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(2,800)	1.9342	(5,605.58)	(5,415.79)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.1181)	0.0000	1	(2.4439)	02/07/2025
300401.ZK	01/09/2025	SDB3262681155	0	(5,300)	1.9342	(10,610.57)	(10,251.32)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(5.9021)	0.0000	1	(4.6259)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(1,200)	1.9411	(2,402.39)	(2,329.35)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3411)	0.0000	1	(1.0522)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(4,900)	1.9411	(9,809.77)	(9,511.52)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.4762)	0.0000	1	(4.2963)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(4,200)	1.9411	(8,408.37)	(8,152.73)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6939)	0.0000	1	(3.6825)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(4,200)	1.9411	(8,408.37)	(8,152.73)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.6939)	0.0000	1	(3.6825)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(2,800)	1.9411	(5,605.58)	(5,435.15)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.1293)	0.0000	1	(2.4550)	02/07/2025
300401.ZK	01/08/2025	SDB3262681155	0	(5,300)	1.9411	(10,610.57)	(10,287.97)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(5.9232)	0.0000	1	(4.6470)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(1,200)	1.9841	(2,402.39)	(2,380.90)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3708)	0.0000	1	(1.0818)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(4,900)	1.9841	(9,809.77)	(9,722.00)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.5974)	0.0000	1	(4.4175)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(4,200)	1.9841	(8,408.37)	(8,333.14)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.7978)	0.0000	1	(3.7864)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(4,200)	1.9841	(8,408.37)	(8,333.14)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.7978)	0.0000	1	(3.7864)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(2,800)	1.9841	(5,605.58)	(5,555.43)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.1985)	0.0000	1	(2.5243)	02/07/2025
300401.ZK	01/07/2025	SDB3262681155	0	(5,300)	1.9841	(10,610.57)	(10,515.63)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(6.0543)	0.0000	1	(4.7781)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(1,200)	2.0020	(2,402.39)	(2,402.39)	0.0000	4.3300	(2,072.68)	0.00	0.2890	(1.3832)	0.0000	1	(1.0942)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(4,900)	2.0020	(9,809.77)	(9,809.77)	0.0000	4.3300	(2,072.68)	0.00	1.1799	(5.6479)	0.0000	1	(4.4680)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(4,200)	2.0020	(8,408.37)	(8,408.37)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.8411)	0.0000	1	(3.8297)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(4,200)	2.0020	(8,408.37)	(8,408.37)	0.0000	4.3300	(2,072.68)	0.00	1.0113	(4.8411)	0.0000	1	(3.8297)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(2,800)	2.0020	(5,605.58)	(5,605.58)	0.0000	4.3300	(2,072.68)	0.00	0.6742	(3.2274)	0.0000	1	(2.5532)	02/07/2025
300401.ZK	01/06/2025	SDB3262681155	0	(5,300)	2.0020	(10,610.57)	(10,610.57)	0.0000	4.3300	(2,072.68)	0.00	1.2762	(6.1090)	0.0000	1	(4.8328)	02/07/2025
TOTAL ZHEJIANG GARDEN BIO-CHEMICAL HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND												58.1699	(271.8755)	0.0000		(213.7056)	
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002203.ZK	01/17/2025	SDB3262800204	0	(16,000)	1.4769	(23,488.61)	(23,629.82)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.2202)	0.0000	1	(4.3951)	02/07/2025
002203.ZK	01/17/2025	SDB3262800204	0	(2,600)	1.4769	(3,816.90)	(3,839.85)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1733)	0.0000	1	(0.7142)	02/07/2025
002203.ZK	01/17/2025	SDB3262800204	0	(3,300)	1.4769	(4,844.53)	(4,873.65)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4892)	0.0000	1	(0.9065)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002203.ZK	01/16/2025	SDB3262800204	0	(16,000)	1.4686	(23,488.61)	(23,497.73)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.1799)	0.0000	1	(4.3547)	02/07/2025
002203.ZK	01/16/2025	SDB3262800204	0	(2,600)	1.4686	(3,816.90)	(3,818.38)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1667)	0.0000	1	(0.7076)	02/07/2025
002203.ZK	01/16/2025	SDB3262800204	0	(3,300)	1.4686	(4,844.53)	(4,846.41)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4808)	0.0000	1	(0.8982)	02/07/2025
002203.ZK	01/15/2025	SDB3262800204	0	(16,000)	1.4344	(23,488.61)	(22,950.85)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.0128)	0.0000	1	(4.1876)	02/07/2025
002203.ZK	01/15/2025	SDB3262800204	0	(2,600)	1.4344	(3,816.90)	(3,729.51)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1396)	0.0000	1	(0.6805)	02/07/2025
002203.ZK	01/15/2025	SDB3262800204	0	(3,300)	1.4344	(4,844.53)	(4,733.61)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4464)	0.0000	1	(0.8637)	02/07/2025
002203.ZK	01/14/2025	SDB3262800204	0	(16,000)	1.4869	(23,488.61)	(23,791.09)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.2695)	0.0000	1	(4.4443)	02/07/2025
002203.ZK	01/14/2025	SDB3262800204	0	(2,600)	1.4869	(3,816.90)	(3,866.05)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1813)	0.0000	1	(0.7222)	02/07/2025
002203.ZK	01/14/2025	SDB3262800204	0	(3,300)	1.4869	(4,844.53)	(4,906.91)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4993)	0.0000	1	(0.9166)	02/07/2025
002203.ZK	01/13/2025	SDB3262800204	0	(16,000)	1.4971	(23,488.61)	(23,954.05)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.3193)	0.0000	1	(4.4941)	02/07/2025
002203.ZK	01/13/2025	SDB3262800204	0	(2,600)	1.4971	(3,816.90)	(3,892.53)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1894)	0.0000	1	(0.7303)	02/07/2025
002203.ZK	01/13/2025	SDB3262800204	0	(3,300)	1.4971	(4,844.53)	(4,940.52)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.5096)	0.0000	1	(0.9269)	02/07/2025
002203.ZK	01/10/2025	SDB3262800204	0	(16,000)	1.5048	(23,488.61)	(24,077.20)	0.0000	4.3300	(1,100.00)	0.00	8.4755	(22.0708)	0.0000	3	(13.5953)	02/07/2025
002203.ZK	01/10/2025	SDB3262800204	0	(2,600)	1.5048	(3,816.90)	(3,912.55)	0.0000	4.3300	(1,100.00)	0.00	1.3773	(3.5865)	0.0000	3	(2.2092)	02/07/2025
002203.ZK	01/10/2025	SDB3262800204	0	(3,300)	1.5048	(4,844.53)	(4,965.92)	0.0000	4.3300	(1,100.00)	0.00	1.7481	(4.5521)	0.0000	3	(2.8040)	02/07/2025
002203.ZK	01/09/2025	SDB3262800204	0	(16,000)	1.4775	(23,488.61)	(23,640.06)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.2234)	0.0000	1	(4.3982)	02/07/2025
002203.ZK	01/09/2025	SDB3262800204	0	(2,600)	1.4775	(3,816.90)	(3,841.51)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1738)	0.0000	1	(0.7147)	02/07/2025
002203.ZK	01/09/2025	SDB3262800204	0	(3,300)	1.4775	(4,844.53)	(4,875.76)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4898)	0.0000	1	(0.9071)	02/07/2025
002203.ZK	01/08/2025	SDB3262800204	0	(16,000)	1.4586	(23,488.61)	(23,337.12)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.1308)	0.0000	1	(4.3056)	02/07/2025
002203.ZK	01/08/2025	SDB3262800204	0	(2,600)	1.4586	(3,816.90)	(3,792.28)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1588)	0.0000	1	(0.6997)	02/07/2025
002203.ZK	01/08/2025	SDB3262800204	0	(3,300)	1.4586	(4,844.53)	(4,813.28)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4707)	0.0000	1	(0.8880)	02/07/2025
002203.ZK	01/07/2025	SDB3262800204	0	(16,000)	1.4771	(23,488.61)	(23,634.06)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.2215)	0.0000	1	(4.3964)	02/07/2025
002203.ZK	01/07/2025	SDB3262800204	0	(2,600)	1.4771	(3,816.90)	(3,840.54)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1735)	0.0000	1	(0.7144)	02/07/2025
002203.ZK	01/07/2025	SDB3262800204	0	(3,300)	1.4771	(4,844.53)	(4,874.53)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4894)	0.0000	1	(0.9067)	02/07/2025
002203.ZK	01/06/2025	SDB3262800204	0	(16,000)	1.4680	(23,488.61)	(23,488.61)	0.0000	4.3300	(1,100.00)	0.00	2.8252	(7.1771)	0.0000	1	(4.3519)	02/07/2025
002203.ZK	01/06/2025	SDB3262800204	0	(2,600)	1.4680	(3,816.90)	(3,816.90)	0.0000	4.3300	(1,100.00)	0.00	0.4591	(1.1663)	0.0000	1	(0.7072)	02/07/2025
002203.ZK	01/06/2025	SDB3262800204	0	(3,300)	1.4680	(4,844.53)	(4,844.53)	0.0000	4.3300	(1,100.00)	0.00	0.5827	(1.4803)	0.0000	1	(0.8976)	02/07/2025
TOTAL ZHEJIANG HAILIANG CO., LTD. CMN CLASS A SERIES NORTHBOUND												46.4032	(118.8419)	0.0000		(72.4387)	
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600477.SH	01/17/2025	SDB3263868380	0	(17,400)	0.3362	(6,106.76)	(5,850.02)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.0934)	0.0000	1	(2.3589)	02/07/2025
600477.SH	01/17/2025	SDB3263868380	0	(21,100)	0.3362	(7,405.32)	(7,093.99)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.7512)	0.0000	1	(2.8605)	02/07/2025
600477.SH	01/17/2025	SDB3263868380	0	(17,200)	0.3362	(6,036.56)	(5,782.78)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.0579)	0.0000	1	(2.3318)	02/07/2025
600477.SH	01/17/2025	SDB3263868380	0	(79,200)	0.3362	(27,796.27)	(26,627.67)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(14.0805)	0.0000	1	(10.7372)	02/07/2025
600477.SH	01/16/2025	SDB3263868380	0	(17,400)	0.3264	(6,106.76)	(5,678.61)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.0028)	0.0000	1	(2.2683)	02/07/2025
600477.SH	01/16/2025	SDB3263868380	0	(21,100)	0.3264	(7,405.32)	(6,886.13)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.6413)	0.0000	1	(2.7506)	02/07/2025
600477.SH	01/16/2025	SDB3263868380	0	(17,200)	0.3264	(6,036.56)	(5,613.34)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(2.9683)	0.0000	1	(2.2422)	02/07/2025
600477.SH	01/16/2025	SDB3263868380	0	(79,200)	0.3264	(27,796.27)	(25,847.47)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(13.6679)	0.0000	1	(10.3247)	02/07/2025
600477.SH	01/15/2025	SDB3263868380	0	(17,400)	0.3222	(6,106.76)	(5,606.91)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(2.9649)	0.0000	1	(2.2304)	02/07/2025
600477.SH	01/15/2025	SDB3263868380	0	(21,100)	0.3222	(7,405.32)	(6,799.18)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.5954)	0.0000	1	(2.7047)	02/07/2025
600477.SH	01/15/2025	SDB3263868380	0	(17,200)	0.3222	(6,036.56)	(5,542.46)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(2.9308)	0.0000	1	(2.2047)	02/07/2025
600477.SH	01/15/2025	SDB3263868380	0	(79,200)	0.3222	(27,796.27)	(25,521.09)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(13.4953)	0.0000	1	(10.1521)	02/07/2025
600477.SH	01/14/2025	SDB3263868380	0	(17,400)	0.3306	(6,106.76)	(5,752.14)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.0417)	0.0000	1	(2.3072)	02/07/2025
600477.SH	01/14/2025	SDB3263868380	0	(21,100)	0.3306	(7,405.32)	(6,975.30)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.6885)	0.0000	1	(2.7978)	02/07/2025
600477.SH	01/14/2025	SDB3263868380	0	(17,200)	0.3306	(6,036.56)	(5,686.03)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.0067)	0.0000	1	(2.2807)	02/07/2025
600477.SH	01/14/2025	SDB3263868380	0	(79,200)	0.3306	(27,796.27)	(26,182.17)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(13.8449)	0.0000	1	(10.5016)	02/07/2025
600477.SH	01/13/2025	SDB3263868380	0	(17,400)	0.3335	(6,106.76)	(5,802.05)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.0681)	0.0000	1	(2.3336)	02/07/2025
600477.SH	01/13/2025	SDB3263868380	0	(21,100)	0.3335	(7,405.32)	(7,035.82)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.7205)	0.0000	1	(2.8298)	02/07/2025
600477.SH	01/13/2025	SDB3263868380	0	(17,200)	0.3335	(6,036.56)	(5,735.36)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.0328)	0.0000	1	(2.3067)	02/07/2025
600477.SH	01/13/2025	SDB3263868380	0	(79,200)	0.3335	(27,796.27)	(26,409.32)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(13.9650)	0.0000	1	(10.6218)	02/07/2025
600477.SH	01/10/2025	SDB3263868380	0	(17,400)	0.3394	(6,106.76)	(5,905.63)	0.0000	4.3300	(1,903.65)	0.00	2.2035	(9.3685)	0.0000	3	(7.1650)	02/07/2025
600477.SH	01/10/2025	SDB3263868380	0	(21,100)	0.3394	(7,405.32)	(7,161.42)	0.0000	4.3300	(1,903.65)	0.00	2.6721	(11.3607)	0.0000	3	(8.6886)	02/07/2025
600477.SH	01/10/2025	SDB3263868380	0	(17,200)	0.3394	(6,036.56)	(5,837.75)	0.0000	4.3300	(1,903.65)	0.00	2.1782	(9.2609)	0.0000	3	(7.0827)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600477.SH	01/10/2025	SDB3263868380	0	(79,200)	0.3394	(27,796.27)	(26,880.80)	0.0000	4.3300	(1,903.65)	0.00	10.0298	(42.6430)	0.0000	3	(32.6132)	02/07/2025
600477.SH	01/09/2025	SDB3263868380	0	(17,400)	0.3385	(6,106.76)	(5,889.08)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.1141)	0.0000	1	(2.3796)	02/07/2025
600477.SH	01/09/2025	SDB3263868380	0	(21,100)	0.3385	(7,405.32)	(7,141.38)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.7763)	0.0000	1	(2.8856)	02/07/2025
600477.SH	01/09/2025	SDB3263868380	0	(17,200)	0.3385	(6,036.56)	(5,821.39)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.0783)	0.0000	1	(2.3522)	02/07/2025
600477.SH	01/09/2025	SDB3263868380	0	(79,200)	0.3385	(27,796.27)	(26,805.48)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(14.1745)	0.0000	1	(10.8312)	02/07/2025
600477.SH	01/08/2025	SDB3263868380	0	(17,400)	0.3353	(6,106.76)	(5,834.83)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.0854)	0.0000	1	(2.3509)	02/07/2025
600477.SH	01/08/2025	SDB3263868380	0	(21,100)	0.3353	(7,405.32)	(7,075.57)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.7415)	0.0000	1	(2.8508)	02/07/2025
600477.SH	01/08/2025	SDB3263868380	0	(17,200)	0.3353	(6,036.56)	(5,767.76)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.0499)	0.0000	1	(2.3239)	02/07/2025
600477.SH	01/08/2025	SDB3263868380	0	(79,200)	0.3353	(27,796.27)	(26,558.53)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(14.0439)	0.0000	1	(10.7007)	02/07/2025
600477.SH	01/07/2025	SDB3263868380	0	(17,400)	0.3443	(6,106.76)	(5,991.60)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.1683)	0.0000	1	(2.4338)	02/07/2025
600477.SH	01/07/2025	SDB3263868380	0	(21,100)	0.3443	(7,405.32)	(7,265.68)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.8420)	0.0000	1	(2.9513)	02/07/2025
600477.SH	01/07/2025	SDB3263868380	0	(17,200)	0.3443	(6,036.56)	(5,922.73)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.1319)	0.0000	1	(2.4058)	02/07/2025
600477.SH	01/07/2025	SDB3263868380	0	(79,200)	0.3443	(27,796.27)	(27,272.12)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(14.4213)	0.0000	1	(11.0780)	02/07/2025
600477.SH	01/06/2025	SDB3263868380	0	(17,400)	0.3510	(6,106.76)	(6,106.76)	0.0000	4.3300	(1,903.65)	0.00	0.7345	(3.2292)	0.0000	1	(2.4947)	02/07/2025
600477.SH	01/06/2025	SDB3263868380	0	(21,100)	0.3510	(7,405.32)	(7,405.32)	0.0000	4.3300	(1,903.65)	0.00	0.8907	(3.9159)	0.0000	1	(3.0252)	02/07/2025
600477.SH	01/06/2025	SDB3263868380	0	(17,200)	0.3510	(6,036.56)	(6,036.56)	0.0000	4.3300	(1,903.65)	0.00	0.7261	(3.1921)	0.0000	1	(2.4660)	02/07/2025
600477.SH	01/06/2025	SDB3263868380	0	(79,200)	0.3510	(27,796.27)	(27,796.27)	0.0000	4.3300	(1,903.65)	0.00	3.3433	(14.6984)	0.0000	1	(11.3552)	02/07/2025
TOTAL ZHEJIANG HANGXIAO STEEL STRUCTURE CO., LTD. CMN CLASS A SERIES NORTHBOUND												68.3345	(287.9143)	0.0000		(219.5798)	
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND																	
603799.SH	01/17/2025	SDB3260864119	0	(3,000)	4.0359	(11,987.38)	(12,107.56)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(5.0524)	0.0000	1	(3.6106)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(100)	4.0359	(399.58)	(403.59)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1684)	0.0000	1	(0.1204)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(1,900)	4.0359	(7,592.01)	(7,668.12)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.1998)	0.0000	1	(2.2867)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(200)	4.0359	(799.16)	(807.17)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3368)	0.0000	1	(0.2407)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(100)	4.0359	(399.58)	(403.59)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1684)	0.0000	1	(0.1204)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(19,900)	4.0359	(79,516.30)	(80,313.47)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(33.5142)	0.0000	1	(23.9502)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(1,100)	4.0359	(4,395.37)	(4,439.44)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.8525)	0.0000	1	(1.3239)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(2,400)	4.0359	(9,589.91)	(9,686.05)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(4.0419)	0.0000	1	(2.8885)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(17,761)	4.0359	(70,969.30)	(71,680.79)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(29.9118)	0.0000	1	(21.3758)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(2,300)	4.0359	(9,190.33)	(9,282.46)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.8735)	0.0000	1	(2.7681)	02/07/2025
603799.SH	01/17/2025	SDB3260864119	0	(6,300)	4.0359	(25,173.50)	(25,425.87)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(10.6100)	0.0000	1	(7.5822)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(3,000)	3.8782	(11,987.38)	(11,634.64)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(4.8550)	0.0000	1	(3.4132)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(100)	3.8782	(399.58)	(387.82)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1618)	0.0000	1	(0.1138)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(1,900)	3.8782	(7,592.01)	(7,368.61)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.0749)	0.0000	1	(2.1617)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(200)	3.8782	(799.16)	(775.64)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3237)	0.0000	1	(0.2275)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(100)	3.8782	(399.58)	(387.82)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1618)	0.0000	1	(0.1138)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(19,900)	3.8782	(79,516.30)	(77,176.46)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(32.2051)	0.0000	1	(22.6411)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(1,100)	3.8782	(4,395.37)	(4,266.04)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.7802)	0.0000	1	(1.2515)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(2,400)	3.8782	(9,589.91)	(9,307.71)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(3.8840)	0.0000	1	(2.7306)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(17,761)	3.8782	(70,969.30)	(68,880.96)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(28.7435)	0.0000	1	(20.2075)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(2,300)	3.8782	(9,190.33)	(8,919.89)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.7222)	0.0000	1	(2.6168)	02/07/2025
603799.SH	01/16/2025	SDB3260864119	0	(6,300)	3.8782	(25,173.50)	(24,432.75)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(10.1956)	0.0000	1	(7.1678)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(3,000)	3.7893	(11,987.38)	(11,368.01)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(4.7438)	0.0000	1	(3.3020)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(100)	3.7893	(399.58)	(378.93)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1581)	0.0000	1	(0.1101)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(1,900)	3.7893	(7,592.01)	(7,199.74)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.0044)	0.0000	1	(2.0912)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(200)	3.7893	(799.16)	(757.87)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3163)	0.0000	1	(0.2201)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(100)	3.7893	(399.58)	(378.93)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1581)	0.0000	1	(0.1101)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(19,900)	3.7893	(79,516.30)	(75,407.79)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(31.4671)	0.0000	1	(21.9030)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(1,100)	3.7893	(4,395.37)	(4,168.27)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.7394)	0.0000	1	(1.2107)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(2,400)	3.7893	(9,589.91)	(9,094.41)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(3.7950)	0.0000	1	(2.6416)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(17,761)	3.7893	(70,969.30)	(67,302.40)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(28.0848)	0.0000	1	(19.5487)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(2,300)	3.7893	(9,190.33)	(8,715.47)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.6369)	0.0000	1	(2.5315)	02/07/2025
603799.SH	01/15/2025	SDB3260864119	0	(6,300)	3.7893	(25,173.50)	(23,872.82)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(9.9619)	0.0000	1	(6.9341)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603799.SH	01/14/2025	SDB3260864119	0	(3,000)	3.8514	(11,987.38)	(11,554.08)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(4.8214)	0.0000	1	(3.3796)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(100)	3.8514	(399.58)	(385.14)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1607)	0.0000	1	(0.1127)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(1,900)	3.8514	(7,592.01)	(7,317.58)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.0536)	0.0000	1	(2.1404)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(200)	3.8514	(799.16)	(770.27)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3214)	0.0000	1	(0.2253)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(100)	3.8514	(399.58)	(385.14)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1607)	0.0000	1	(0.1127)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(19,900)	3.8514	(79,516.30)	(76,642.06)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(31.9821)	0.0000	1	(22.4181)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(1,100)	3.8514	(4,395.37)	(4,236.50)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.7679)	0.0000	1	(1.2392)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(2,400)	3.8514	(9,589.91)	(9,243.26)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(3.8571)	0.0000	1	(2.7037)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(17,761)	3.8514	(70,969.30)	(68,404.00)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(28.5445)	0.0000	1	(20.0084)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(2,300)	3.8514	(9,190.33)	(8,858.13)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.6964)	0.0000	1	(2.5910)	02/07/2025
603799.SH	01/14/2025	SDB3260864119	0	(6,300)	3.8514	(25,173.50)	(24,263.57)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(10.1250)	0.0000	1	(7.0972)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(3,000)	3.8449	(11,987.38)	(11,534.69)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(4.8133)	0.0000	1	(3.3715)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(100)	3.8449	(399.58)	(384.49)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1604)	0.0000	1	(0.1124)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(1,900)	3.8449	(7,592.01)	(7,305.31)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.0484)	0.0000	1	(2.1353)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(200)	3.8449	(799.16)	(768.98)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3209)	0.0000	1	(0.2248)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(100)	3.8449	(399.58)	(384.49)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1604)	0.0000	1	(0.1124)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(19,900)	3.8449	(79,516.30)	(76,513.47)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(31.9285)	0.0000	1	(22.3644)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(1,100)	3.8449	(4,395.37)	(4,229.39)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.7649)	0.0000	1	(1.2362)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(2,400)	3.8449	(9,589.91)	(9,227.76)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(3.8507)	0.0000	1	(2.6972)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(17,761)	3.8449	(70,969.30)	(68,289.23)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(28.4966)	0.0000	1	(19.9605)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(2,300)	3.8449	(9,190.33)	(8,843.27)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.6902)	0.0000	1	(2.5848)	02/07/2025
603799.SH	01/13/2025	SDB3260864119	0	(6,300)	3.8449	(25,173.50)	(24,222.86)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(10.1080)	0.0000	1	(7.0802)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(3,000)	3.8861	(11,987.38)	(11,658.31)	0.0000	4.3300	(1,502.25)	0.00	4.3254	(14.5948)	0.0000	3	(10.2693)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(100)	3.8861	(399.58)	(388.61)	0.0000	4.3300	(1,502.25)	0.00	0.1442	(0.4865)	0.0000	3	(0.3423)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(1,900)	3.8861	(7,592.01)	(7,383.59)	0.0000	4.3300	(1,502.25)	0.00	2.7394	(9.2434)	0.0000	3	(6.5039)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(200)	3.8861	(799.16)	(777.22)	0.0000	4.3300	(1,502.25)	0.00	0.2884	(0.9730)	0.0000	3	(0.6846)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(100)	3.8861	(399.58)	(388.61)	0.0000	4.3300	(1,502.25)	0.00	0.1442	(0.4865)	0.0000	3	(0.3423)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(19,900)	3.8861	(79,516.30)	(77,333.43)	0.0000	4.3300	(1,502.25)	0.00	28.6921	(96.8119)	0.0000	3	(68.1198)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(1,100)	3.8861	(4,395.37)	(4,274.71)	0.0000	4.3300	(1,502.25)	0.00	1.5860	(5.3514)	0.0000	3	(3.7654)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(2,400)	3.8861	(9,589.91)	(9,326.64)	0.0000	4.3300	(1,502.25)	0.00	3.4604	(11.6758)	0.0000	3	(8.2155)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(17,761)	3.8861	(70,969.30)	(69,021.06)	0.0000	4.3300	(1,502.25)	0.00	25.6081	(86.4059)	0.0000	3	(60.7978)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(2,300)	3.8861	(9,190.33)	(8,938.03)	0.0000	4.3300	(1,502.25)	0.00	3.3162	(11.1893)	0.0000	3	(7.8731)	02/07/2025
603799.SH	01/10/2025	SDB3260864119	0	(6,300)	3.8861	(25,173.50)	(24,482.44)	0.0000	4.3300	(1,502.25)	0.00	9.0834	(30.6490)	0.0000	3	(21.5656)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(3,000)	3.8399	(11,987.38)	(11,519.64)	0.0000	4.3300	(1,502.25)	0.00	1.4418	(4.8071)	0.0000	1	(3.3652)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(100)	3.8399	(399.58)	(383.99)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1602)	0.0000	1	(0.1122)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(1,900)	3.8399	(7,592.01)	(7,295.77)	0.0000	4.3300	(1,502.25)	0.00	0.9131	(3.0445)	0.0000	1	(2.1313)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(200)	3.8399	(799.16)	(767.98)	0.0000	4.3300	(1,502.25)	0.00	0.0961	(0.3205)	0.0000	1	(0.2243)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(100)	3.8399	(399.58)	(383.99)	0.0000	4.3300	(1,502.25)	0.00	0.0481	(0.1602)	0.0000	1	(0.1122)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(19,900)	3.8399	(79,516.30)	(76,413.61)	0.0000	4.3300	(1,502.25)	0.00	9.5640	(31.8868)	0.0000	1	(22.3228)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(1,100)	3.8399	(4,395.37)	(4,223.87)	0.0000	4.3300	(1,502.25)	0.00	0.5287	(1.7626)	0.0000	1	(1.2339)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(2,400)	3.8399	(9,589.91)	(9,215.71)	0.0000	4.3300	(1,502.25)	0.00	1.1535	(3.8456)	0.0000	1	(2.6922)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(17,761)	3.8399	(70,969.30)	(68,200.11)	0.0000	4.3300	(1,502.25)	0.00	8.5360	(28.4594)	0.0000	1	(19.9234)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(2,300)	3.8399	(9,190.33)	(8,831.72)	0.0000	4.3300	(1,502.25)	0.00	1.1054	(3.6854)	0.0000	1	(2.5800)	02/07/2025
603799.SH	01/09/2025	SDB3260864119	0	(6,300)	3.8399	(25,173.50)	(24,191.24)	0.0000	4.3300	(1,502.25)	0.00	3.0278	(10.0948)	0.0000	1	(7.0670)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(3,000)	3.7814	(11,987.38)	(11,344.13)	0.0000	4.3300	(1,507.06)	0.00	1.4418	(4.7490)	0.0000	1	(3.3071)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(100)	3.7814	(399.58)	(378.14)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1583)	0.0000	1	(0.1102)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(1,900)	3.7814	(7,592.01)	(7,184.62)	0.0000	4.3300	(1,507.06)	0.00	0.9131	(3.0077)	0.0000	1	(2.0945)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(200)	3.7814	(799.16)	(756.28)	0.0000	4.3300	(1,507.06)	0.00	0.0961	(0.3166)	0.0000	1	(0.2205)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(100)	3.7814	(399.58)	(378.14)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1583)	0.0000	1	(0.1102)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(19,900)	3.7814	(79,516.30)	(75,249.42)	0.0000	4.3300	(1,507.06)	0.00	9.5640	(31.5014)	0.0000	1	(21.9374)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(1,100)	3.7814	(4,395.37)	(4,159.52)	0.0000	4.3300	(1,507.06)	0.00	0.5287	(1.7413)	0.0000	1	(1.2126)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(2,400)	3.7814	(9,589.91)	(9,075.31)	0.0000	4.3300	(1,507.06)	0.00	1.1535	(3.7992)	0.0000	1	(2.6457)	02/07/2025
603799.SH	01/08/2025	SDB3260864119															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603799.SH	01/08/2025	SDB3260864119	0	(14,739)	3.7814	(58,894.01)	(55,733.73)	0.0000	4.3300	(1,507.06)	0.00	7.0836	(23.3316)	0.0000	1	(16.2480)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(2,300)	3.7814	(9,190.33)	(8,697.17)	0.0000	4.3300	(1,507.06)	0.00	1.1054	(3.6409)	0.0000	1	(2.5355)	02/07/2025
603799.SH	01/08/2025	SDB3260864119	0	(6,300)	3.7814	(25,173.50)	(23,822.68)	0.0000	4.3300	(1,507.06)	0.00	3.0278	(9.9728)	0.0000	1	(6.9450)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(3,000)	3.8821	(11,987.38)	(11,646.23)	0.0000	4.3300	(1,507.06)	0.00	1.4418	(4.8754)	0.0000	1	(3.4336)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(100)	3.8821	(399.58)	(388.21)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1625)	0.0000	1	(0.1145)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(1,900)	3.8821	(7,592.01)	(7,375.94)	0.0000	4.3300	(1,507.06)	0.00	0.9131	(3.0878)	0.0000	1	(2.1746)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(200)	3.8821	(799.16)	(776.42)	0.0000	4.3300	(1,507.06)	0.00	0.0961	(0.3250)	0.0000	1	(0.2289)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(100)	3.8821	(399.58)	(388.21)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1625)	0.0000	1	(0.1145)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(19,900)	3.8821	(79,516.30)	(77,253.31)	0.0000	4.3300	(1,507.06)	0.00	9.5640	(32.3403)	0.0000	1	(22.7762)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(1,100)	3.8821	(4,395.37)	(4,270.28)	0.0000	4.3300	(1,507.06)	0.00	0.5287	(1.7877)	0.0000	1	(1.2590)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(2,400)	3.8821	(9,589.91)	(9,316.98)	0.0000	4.3300	(1,507.06)	0.00	1.1535	(3.9003)	0.0000	1	(2.7469)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(17,761)	3.8821	(70,969.30)	(68,949.55)	0.0000	4.3300	(1,507.06)	0.00	8.5360	(28.8641)	0.0000	1	(20.3281)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(14,739)	3.8821	(58,894.01)	(57,217.92)	0.0000	4.3300	(1,507.06)	0.00	7.0836	(23.9529)	0.0000	1	(16.8693)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(2,300)	3.8821	(9,190.33)	(8,928.77)	0.0000	4.3300	(1,507.06)	0.00	1.1054	(3.7378)	0.0000	1	(2.6324)	02/07/2025
603799.SH	01/07/2025	SDB3260864119	0	(6,300)	3.8821	(25,173.50)	(24,457.08)	0.0000	4.3300	(1,507.06)	0.00	3.0278	(10.2384)	0.0000	1	(7.2106)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(3,000)	3.9958	(11,987.38)	(11,987.38)	0.0000	4.3300	(1,507.06)	0.00	1.4418	(5.0182)	0.0000	1	(3.5764)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(100)	3.9958	(399.58)	(399.58)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1673)	0.0000	1	(0.1192)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(1,900)	3.9958	(7,592.01)	(7,592.01)	0.0000	4.3300	(1,507.06)	0.00	0.9131	(3.1782)	0.0000	1	(2.2651)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(200)	3.9958	(799.16)	(799.16)	0.0000	4.3300	(1,507.06)	0.00	0.0961	(0.3345)	0.0000	1	(0.2384)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(100)	3.9958	(399.58)	(399.58)	0.0000	4.3300	(1,507.06)	0.00	0.0481	(0.1673)	0.0000	1	(0.1192)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(19,900)	3.9958	(79,516.30)	(79,516.30)	0.0000	4.3300	(1,507.06)	0.00	9.5640	(33.2876)	0.0000	1	(23.7236)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(1,100)	3.9958	(4,395.37)	(4,395.37)	0.0000	4.3300	(1,507.06)	0.00	0.5287	(1.8400)	0.0000	1	(1.3114)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(2,400)	3.9958	(9,589.91)	(9,589.91)	0.0000	4.3300	(1,507.06)	0.00	1.1535	(4.0146)	0.0000	1	(2.8611)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(17,761)	3.9958	(70,969.30)	(70,969.30)	0.0000	4.3300	(1,507.06)	0.00	8.5360	(29.7096)	0.0000	1	(21.1736)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(14,739)	3.9958	(58,894.01)	(58,894.01)	0.0000	4.3300	(1,507.06)	0.00	7.0836	(24.6546)	0.0000	1	(17.5710)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(2,300)	3.9958	(9,190.33)	(9,190.33)	0.0000	4.3300	(1,507.06)	0.00	1.1054	(3.8473)	0.0000	1	(2.7419)	02/07/2025
603799.SH	01/06/2025	SDB3260864119	0	(6,300)	3.9958	(25,173.50)	(25,173.50)	0.0000	4.3300	(1,507.06)	0.00	3.0278	(10.5383)	0.0000	1	(7.5105)	02/07/2025
TOTAL ZHEJIANG HUAYOU COBALT CO LTD CMN CLASS A SERIES NORTHBOUND												338.8022	(1,142.5164)	0.0000		(803.7143)	
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002006.ZK	01/17/2025	SDB3262990902	0	(2,100)	2.3194	(4,731.86)	(4,870.79)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.5391)	0.0000	1	(1.9700)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(3,300)	2.3194	(7,435.78)	(7,654.10)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3.9901)	0.0000	1	(3.0957)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(2,300)	2.3194	(5,182.51)	(5,334.68)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2.7810)	0.0000	1	(2.1576)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(2,100)	2.3194	(4,731.86)	(4,870.79)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.5391)	0.0000	1	(1.9700)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(100)	2.3194	(225.33)	(231.94)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0.1209)	0.0000	1	(0.0938)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(2,500)	2.3194	(5,633.17)	(5,798.56)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(3.0228)	0.0000	1	(2.3452)	02/07/2025
002006.ZK	01/17/2025	SDB3262990902	0	(1,000)	2.3194	(2,253.27)	(2,319.42)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1.2091)	0.0000	1	(0.9381)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(2,100)	2.1703	(4,731.86)	(4,557.58)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.3759)	0.0000	1	(1.8067)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(2,300)	2.1703	(7,435.78)	(7,161.91)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3.7335)	0.0000	1	(2.8391)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(3,300)	2.1703	(5,182.51)	(4,991.64)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2.6021)	0.0000	1	(1.9788)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(2,100)	2.1703	(4,731.86)	(4,557.58)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.3759)	0.0000	1	(1.8067)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(100)	2.1703	(225.33)	(217.03)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0.1131)	0.0000	1	(0.0860)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(2,500)	2.1703	(5,633.17)	(5,425.69)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(2.8284)	0.0000	1	(2.1509)	02/07/2025
002006.ZK	01/16/2025	SDB3262990902	0	(1,000)	2.1703	(2,253.27)	(2,170.28)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1.1314)	0.0000	1	(0.8603)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(2,100)	2.1292	(4,731.86)	(4,471.33)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.3309)	0.0000	1	(1.7618)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(3,300)	2.1292	(7,435.78)	(7,026.38)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3.6629)	0.0000	1	(2.7685)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(2,300)	2.1292	(5,182.51)	(4,897.18)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2.5529)	0.0000	1	(1.9296)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(2,100)	2.1292	(4,731.86)	(4,471.33)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.3309)	0.0000	1	(1.7618)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(100)	2.1292	(225.33)	(212.92)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0.1110)	0.0000	1	(0.0839)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(2,500)	2.1292	(5,633.17)	(5,323.02)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(2.7749)	0.0000	1	(2.0973)	02/07/2025
002006.ZK	01/15/2025	SDB3262990902	0	(1,000)	2.1292	(2,253.27)	(2,129.21)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1.1100)	0.0000	1	(0.8389)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(2,100)	2.1862	(4,731.86)	(4,591.02)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2.3933)	0.0000	1	(1.8242)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(3,300)	2.1862	(7,435.78)	(7,214.46)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3.7609)	0.0000	1	(2.8665)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002006.ZK	01/14/2025	SDB3262990902	0	(2,300)	2.1862	(5,182.51)	(5,028.26)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2,6212)	0.0000	1	(1.9979)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(2,100)	2.1862	(4,731.86)	(4,591.02)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2,3933)	0.0000	1	(1.8242)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(100)	2.1862	(225.33)	(218.62)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0,1140)	0.0000	1	(0.0869)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(2,500)	2.1862	(5,633.17)	(5,465.50)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(2,8492)	0.0000	1	(2.1716)	02/07/2025
002006.ZK	01/14/2025	SDB3262990902	0	(1,000)	2.1862	(2,253.27)	(2,186.20)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1,1397)	0.0000	1	(0.8686)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(2,100)	2.1368	(4,731.86)	(4,487.30)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2,3392)	0.0000	1	(1.7701)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(3,300)	2.1368	(7,435.78)	(7,051.47)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3,6759)	0.0000	1	(2.7816)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(2,300)	2.1368	(5,182.51)	(4,914.66)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2,5620)	0.0000	1	(1.9387)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(2,100)	2.1368	(4,731.86)	(4,487.30)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2,3392)	0.0000	1	(1.7701)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(100)	2.1368	(225.33)	(213.68)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0,1114)	0.0000	1	(0.0843)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(2,500)	2.1368	(5,633.17)	(5,342.03)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(2,7848)	0.0000	1	(2.1073)	02/07/2025
002006.ZK	01/13/2025	SDB3262990902	0	(1,000)	2.1368	(2,253.27)	(2,136.81)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1,1139)	0.0000	1	(0.8429)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(2,100)	2.1182	(4,731.86)	(4,448.23)	0.0000	4.3300	(1,876.68)	0.00	1.7074	(6,9566)	0.0000	3	(5.2492)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(3,300)	2.1182	(7,435.78)	(6,990.08)	0.0000	4.3300	(1,876.68)	0.00	2.6831	(10,9318)	0.0000	3	(8.2487)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(2,300)	2.1182	(5,182.51)	(4,871.87)	0.0000	4.3300	(1,876.68)	0.00	1.8700	(7,6191)	0.0000	3	(5.7491)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(2,100)	2.1182	(4,731.86)	(4,448.23)	0.0000	4.3300	(1,876.68)	0.00	1.7074	(6,9566)	0.0000	3	(5.2492)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(100)	2.1182	(225.33)	(211.82)	0.0000	4.3300	(1,876.68)	0.00	0.0813	(0,3313)	0.0000	3	(0.2500)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(2,500)	2.1182	(5,633.17)	(5,295.51)	0.0000	4.3300	(1,876.68)	0.00	2.0326	(8,2816)	0.0000	3	(6.2490)	02/07/2025
002006.ZK	01/10/2025	SDB3262990902	0	(1,000)	2.1182	(2,253.27)	(2,118.20)	0.0000	4.3300	(1,876.68)	0.00	0.8131	(3,3127)	0.0000	3	(2.4996)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(2,100)	2.0606	(4,731.86)	(4,327.31)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2,2558)	0.0000	1	(1.6867)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(3,300)	2.0606	(7,435.78)	(6,800.06)	0.0000	4.3300	(1,876.68)	0.00	0.8944	(3,5449)	0.0000	1	(2.6505)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(2,300)	2.0606	(5,182.51)	(4,739.43)	0.0000	4.3300	(1,876.68)	0.00	0.6233	(2,4707)	0.0000	1	(1.8473)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(2,100)	2.0606	(4,731.86)	(4,327.31)	0.0000	4.3300	(1,876.68)	0.00	0.5691	(2,2558)	0.0000	1	(1.6867)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(100)	2.0606	(225.33)	(206.06)	0.0000	4.3300	(1,876.68)	0.00	0.0271	(0,1074)	0.0000	1	(0.0803)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(2,500)	2.0606	(5,633.17)	(5,151.56)	0.0000	4.3300	(1,876.68)	0.00	0.6775	(2,6855)	0.0000	1	(2.0080)	02/07/2025
002006.ZK	01/09/2025	SDB3262990902	0	(1,000)	2.0606	(2,253.27)	(2,060.62)	0.0000	4.3300	(1,876.68)	0.00	0.2710	(1,0742)	0.0000	1	(0.8032)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(2,100)	2.0693	(4,731.86)	(4,345.45)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,2883)	0.0000	1	(1.7192)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(3,300)	2.0693	(7,435.78)	(6,828.56)	0.0000	4.3300	(1,895.78)	0.00	0.8944	(3,5960)	0.0000	1	(2.7016)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(2,300)	2.0693	(5,182.51)	(4,759.30)	0.0000	4.3300	(1,895.78)	0.00	0.6233	(2,5063)	0.0000	1	(1.8829)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(2,100)	2.0693	(4,731.86)	(4,345.45)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,2883)	0.0000	1	(1.7192)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(100)	2.0693	(225.33)	(206.93)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0,1090)	0.0000	1	(0.0819)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(2,500)	2.0693	(5,633.17)	(5,173.16)	0.0000	4.3300	(1,895.78)	0.00	0.6775	(2,7242)	0.0000	1	(2.0467)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(1,000)	2.0693	(2,253.27)	(2,069.26)	0.0000	4.3300	(1,895.78)	0.00	0.2710	(1,0897)	0.0000	1	(0.8187)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(3,100)	2.0693	(6,985.13)	(6,414.71)	0.0000	4.3300	(1,895.78)	0.00	0.8402	(3,3780)	0.0000	1	(2.5379)	02/07/2025
002006.ZK	01/08/2025	SDB3262990902	0	(100)	2.0693	(225.33)	(206.93)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0,1090)	0.0000	1	(0.0819)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(2,100)	2.1822	(4,731.86)	(4,582.65)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,4133)	0.0000	1	(1.8441)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(3,300)	2.1822	(7,435.78)	(7,201.31)	0.0000	4.3300	(1,895.78)	0.00	0.8944	(3,7923)	0.0000	1	(2.8979)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(2,300)	2.1822	(5,182.51)	(5,019.10)	0.0000	4.3300	(1,895.78)	0.00	0.6233	(2,6431)	0.0000	1	(2.0197)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(2,100)	2.1822	(4,731.86)	(4,582.65)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,4133)	0.0000	1	(1.8441)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(100)	2.1822	(225.33)	(218.22)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0,1149)	0.0000	1	(0.0878)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(2,500)	2.1822	(5,633.17)	(5,455.54)	0.0000	4.3300	(1,895.78)	0.00	0.6775	(2,8729)	0.0000	1	(2.1954)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(1,000)	2.1822	(2,253.27)	(2,182.22)	0.0000	4.3300	(1,895.78)	0.00	0.2710	(1,1492)	0.0000	1	(0.8782)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(3,100)	2.1822	(6,985.13)	(6,764.87)	0.0000	4.3300	(1,895.78)	0.00	0.8402	(3,5624)	0.0000	1	(2.7223)	02/07/2025
002006.ZK	01/07/2025	SDB3262990902	0	(100)	2.1822	(225.33)	(218.22)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0,1149)	0.0000	1	(0.0878)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(2,100)	2.2533	(4,731.86)	(4,731.86)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,4918)	0.0000	1	(1.9227)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(3,300)	2.2533	(7,435.78)	(7,435.78)	0.0000	4.3300	(1,895.78)	0.00	0.8944	(3,9157)	0.0000	1	(3.0214)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(2,300)	2.2533	(5,182.51)	(5,182.51)	0.0000	4.3300	(1,895.78)	0.00	0.6233	(2,7291)	0.0000	1	(2.1058)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(2,100)	2.2533	(4,731.86)	(4,731.86)	0.0000	4.3300	(1,895.78)	0.00	0.5691	(2,4918)	0.0000	1	(1.9227)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(100)	2.2533	(225.33)	(225.33)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0,1187)	0.0000	1	(0.0916)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(2,500)	2.2533	(5,633.17)	(5,633.17)	0.0000	4.3300	(1,895.78)	0.00	0.6775	(2,9665)	0.0000	1	(2.2889)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(1,000)	2.2533	(2,253.27)	(2,253.27)	0.0000	4.3300	(1,895.78)	0.00	0.2710	(1,1866)	0.0000	1	(0.9156)	02/07/2025
002006.ZK	01/06/2025	SDB3262990902	0	(3,100)	2.2533	(6,985.13)	(6,985.13)	0.0000	4.3300	(1,895.78)	0.00	0.8402	(3,6784)	0.0000	1	(2.8383)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002006.ZK	01/06/2025	SDB3262990902	0	(100)	2.2533	(225.33)	(225.33)	0.0000	4.3300	(1,895.78)	0.00	0.0271	(0.1187)	0.0000	1	(0.0916)	02/07/2025
TOTAL ZHEJIANG JINGGONG SCIENCE & TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												46.1815	(192.0801)	0.0000		(145.8987)	
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600160.SH	01/17/2025	SDB3264716698	0	(2,600)	3.4274	(8,371.29)	(8,911.27)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.3411)	0.0000	1	(2.3342)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(5,900)	3.4274	(19,088.37)	(20,221.73)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.5817)	0.0000	1	(5.2858)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(3,700)	3.4274	(12,267.09)	(12,681.42)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.7546)	0.0000	1	(3.2792)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(3,100)	3.4274	(10,247.29)	(10,624.98)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.9636)	0.0000	1	(2.7511)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(1,800)	3.4274	(5,928.96)	(6,169.34)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.3131)	0.0000	1	(1.5999)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(200)	3.4274	(658.77)	(685.48)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2570)	0.0000	1	(0.1778)	02/07/2025
600160.SH	01/17/2025	SDB3264716698	0	(1,400)	3.4274	(4,611.41)	(4,798.38)	0.0000	4.3300	(1,349.74)	0.00	0.5547	(1.7990)	0.0000	1	(1.2444)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(2,600)	3.3452	(8,371.29)	(8,697.43)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.2609)	0.0000	1	(2.2540)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(5,900)	3.3452	(19,088.37)	(19,736.47)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.3997)	0.0000	1	(5.1038)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(3,700)	3.3452	(12,267.09)	(12,377.11)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.6405)	0.0000	1	(3.1651)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(3,100)	3.3452	(10,247.29)	(10,370.01)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.8880)	0.0000	1	(2.8555)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(1,800)	3.3452	(5,928.96)	(6,021.30)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2575)	0.0000	1	(1.5444)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(200)	3.3452	(658.77)	(669.03)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2508)	0.0000	1	(0.1716)	02/07/2025
600160.SH	01/16/2025	SDB3264716698	0	(1,800)	3.3452	(5,928.96)	(6,021.30)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2575)	0.0000	1	(1.5444)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(2,600)	3.4059	(8,371.29)	(8,855.38)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.3201)	0.0000	1	(2.3132)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(5,900)	3.4059	(19,088.37)	(20,094.90)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.5341)	0.0000	1	(5.2382)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(3,700)	3.4059	(12,267.09)	(12,601.89)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.7248)	0.0000	1	(3.2493)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(3,100)	3.4059	(10,247.29)	(10,558.34)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.9586)	0.0000	1	(2.7261)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(1,800)	3.4059	(5,928.96)	(6,130.65)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2985)	0.0000	1	(1.5854)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(200)	3.4059	(658.77)	(681.18)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2554)	0.0000	1	(0.1762)	02/07/2025
600160.SH	01/15/2025	SDB3264716698	0	(1,800)	3.4059	(5,928.96)	(6,130.65)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2985)	0.0000	1	(1.5854)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(2,600)	3.4228	(8,371.29)	(8,899.35)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.3366)	0.0000	1	(2.3297)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(5,900)	3.4228	(19,088.37)	(20,194.68)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.5715)	0.0000	1	(5.2756)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(3,700)	3.4228	(12,267.09)	(12,664.46)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.7483)	0.0000	1	(3.2728)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(3,100)	3.4228	(10,247.29)	(10,610.76)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.9783)	0.0000	1	(2.7457)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(1,800)	3.4228	(5,928.96)	(6,161.09)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.3100)	0.0000	1	(1.5968)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(200)	3.4228	(658.77)	(684.57)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2567)	0.0000	1	(0.1774)	02/07/2025
600160.SH	01/14/2025	SDB3264716698	0	(1,800)	3.4228	(5,928.96)	(6,161.09)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.3100)	0.0000	1	(1.5968)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(2,600)	3.3100	(8,371.29)	(8,606.04)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.2266)	0.0000	1	(2.2198)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(5,900)	3.3100	(19,088.37)	(19,529.08)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.3220)	0.0000	1	(5.0261)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(3,700)	3.3100	(12,267.09)	(12,247.05)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.5918)	0.0000	1	(3.1163)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(3,100)	3.3100	(10,247.29)	(10,261.04)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.8471)	0.0000	1	(2.6146)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(1,800)	3.3100	(5,928.96)	(5,958.03)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2338)	0.0000	1	(1.5207)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(200)	3.3100	(658.77)	(662.00)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2482)	0.0000	1	(0.1690)	02/07/2025
600160.SH	01/13/2025	SDB3264716698	0	(1,800)	3.3100	(5,928.96)	(5,958.03)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2338)	0.0000	1	(1.5207)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(2,600)	3.4431	(8,371.29)	(8,952.08)	0.0000	4.3300	(1,349.74)	0.00	3.0206	(10.0691)	0.0000	3	(7.0485)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(5,900)	3.4431	(19,088.37)	(20,314.33)	0.0000	4.3300	(1,349.74)	0.00	6.8877	(22.8492)	0.0000	3	(15.9615)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(3,700)	3.4431	(12,267.09)	(12,739.49)	0.0000	4.3300	(1,349.74)	0.00	4.4264	(14.3291)	0.0000	3	(9.9028)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(3,100)	3.4431	(10,247.29)	(10,673.63)	0.0000	4.3300	(1,349.74)	0.00	3.6976	(12.0055)	0.0000	3	(8.3079)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(1,800)	3.4431	(5,928.96)	(6,197.59)	0.0000	4.3300	(1,349.74)	0.00	2.1394	(6.9709)	0.0000	3	(4.8316)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(200)	3.4431	(658.77)	(688.62)	0.0000	4.3300	(1,349.74)	0.00	0.2377	(0.7745)	0.0000	3	(0.5368)	02/07/2025
600160.SH	01/10/2025	SDB3264716698	0	(1,800)	3.4431	(5,928.96)	(6,197.59)	0.0000	4.3300	(1,349.74)	0.00	2.1394	(6.9709)	0.0000	3	(4.8316)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(2,600)	3.3641	(8,371.29)	(8,746.77)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.2794)	0.0000	1	(2.2725)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(5,900)	3.3641	(19,088.37)	(19,848.44)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.4417)	0.0000	1	(5.1458)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(3,700)	3.3641	(12,267.09)	(12,447.33)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.6668)	0.0000	1	(3.1914)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(3,100)	3.3641	(10,247.29)	(10,428.84)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.9101)	0.0000	1	(2.6775)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(1,800)	3.3641	(5,928.96)	(6,055.46)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2704)	0.0000	1	(1.5572)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(200)	3.3641	(658.77)	(672.83)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2523)	0.0000	1	(0.1730)	02/07/2025
600160.SH	01/09/2025	SDB3264716698	0	(1,800)	3.3641	(5,928.96)	(6,055.46)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.2704)	0.0000	1	(1.5572)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600160.SH	01/08/2025	SDB3264716698	0	(2,600)	3.1652	(8,371.29)	(8,229.61)	0.0000	4.3300	(1,349.74)	0.00	1.0069	(3.0855)	0.0000	1	(2.0786)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(5,900)	3.1652	(19,088.37)	(18,674.88)	0.0000	4.3300	(1,349.74)	0.00	2.2959	(7.0017)	0.0000	1	(4.7058)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(3,700)	3.1652	(12,267.09)	(11,711.37)	0.0000	4.3300	(1,349.74)	0.00	1.4755	(4.3909)	0.0000	1	(2.9155)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(3,100)	3.1652	(10,247.29)	(9,812.23)	0.0000	4.3300	(1,349.74)	0.00	1.2325	(3.6789)	0.0000	1	(2.4463)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(1,800)	3.1652	(5,928.96)	(5,697.42)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.1361)	0.0000	1	(1.4230)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(200)	3.1652	(658.77)	(633.05)	0.0000	4.3300	(1,349.74)	0.00	0.0792	(0.2373)	0.0000	1	(0.1581)	02/07/2025
600160.SH	01/08/2025	SDB3264716698	0	(1,800)	3.1652	(5,928.96)	(5,697.42)	0.0000	4.3300	(1,349.74)	0.00	0.7131	(2.1361)	0.0000	1	(1.4230)	02/07/2025
600160.SH	01/07/2025	SDB3264716698	0	(3,700)	3.2713	(12,267.09)	(12,103.71)	0.0000	4.3300	(1,389.62)	0.00	1.4755	(4.6721)	0.0000	1	(3.1967)	02/07/2025
600160.SH	01/07/2025	SDB3264716698	0	(3,100)	3.2713	(10,247.29)	(10,140.95)	0.0000	4.3300	(1,389.62)	0.00	1.2325	(3.9145)	0.0000	1	(2.6819)	02/07/2025
600160.SH	01/07/2025	SDB3264716698	0	(1,800)	3.2713	(5,928.96)	(5,888.29)	0.0000	4.3300	(1,389.62)	0.00	0.7131	(2.2729)	0.0000	1	(1.5598)	02/07/2025
600160.SH	01/07/2025	SDB3264716698	0	(200)	3.2713	(658.77)	(654.25)	0.0000	4.3300	(1,389.62)	0.00	0.0792	(0.2525)	0.0000	1	(0.1733)	02/07/2025
600160.SH	01/07/2025	SDB3264716698	0	(1,800)	3.2713	(5,928.96)	(5,888.29)	0.0000	4.3300	(1,389.62)	0.00	0.7131	(2.2729)	0.0000	1	(1.5598)	02/07/2025
600160.SH	01/06/2025	SDB3264716698	0	(1,800)	3.2939	(5,928.96)	(5,928.96)	0.0000	4.3300	(1,550.00)	0.00	0.7131	(2.5527)	0.0000	1	(1.8396)	02/07/2025
600160.SH	01/06/2025	SDB3264716698	0	(200)	3.2939	(658.77)	(658.77)	0.0000	4.3300	(1,550.00)	0.00	0.0792	(0.2836)	0.0000	1	(0.2044)	02/07/2025
600160.SH	01/06/2025	SDB3264716698	0	(1,800)	3.2939	(5,928.96)	(5,928.96)	0.0000	4.3300	(1,550.00)	0.00	0.7131	(2.5527)	0.0000	1	(1.8396)	02/07/2025
TOTAL ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND												80.7229	(260.0910)	0.0000		(179.3681)	
ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND																	
300766.ZK	01/14/2025	SDB3265406697	0	(600)	2.3677	(1,420.61)	(1,420.61)	0.0000	4.3300	(2,000.00)	0.00	0.1709	(0.7892)	0.0000	1	(0.6184)	02/07/2025
300766.ZK	01/13/2025	SDB3265272464	0	(2,700)	2.4703	(6,159.76)	(6,669.71)	0.0000	4.3300	(2,000.00)	0.00	0.7409	(3.7054)	0.0000	1	(2.9645)	02/07/2025
300766.ZK	01/10/2025	SDB3265272464	0	(2,700)	2.2814	(6,159.76)	(6,159.76)	0.0000	4.3300	(2,000.00)	0.00	2.2226	(10.2663)	0.0000	3	(8.0436)	02/07/2025
TOTAL ZHEJIANG MERIT INTERACTIVE NETWORK TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND												3.1344	(14.7609)	0.0000		(11.6265)	
ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND																	
300068.ZK	01/17/2025	SDB3265127443	0	(400)	2.2595	(921.76)	(903.81)	0.0000	4.3300	(1,978.85)	0.00	0.1109	(0.4968)	0.0000	1	(0.3859)	02/07/2025
300068.ZK	01/17/2025	SDB3265127443	0	(2,900)	2.2595	(6,567.91)	(6,552.65)	0.0000	4.3300	(1,978.85)	0.00	0.7900	(3.6019)	0.0000	1	(2.8119)	02/07/2025
300068.ZK	01/17/2025	SDB3265127443	0	(1,600)	2.2595	(3,537.87)	(3,615.25)	0.0000	4.3300	(1,978.85)	0.00	0.4255	(1.9872)	0.0000	1	(1.5617)	02/07/2025
300068.ZK	01/17/2025	SDB3265127443	0	(2,900)	2.2595	(6,465.35)	(6,552.65)	0.0000	4.3300	(1,978.85)	0.00	0.7776	(3.6019)	0.0000	1	(2.8242)	02/07/2025
300068.ZK	01/16/2025	SDB3265127443	0	(400)	2.1322	(921.76)	(852.88)	0.0000	4.3300	(1,978.85)	0.00	0.1109	(0.4688)	0.0000	1	(0.3579)	02/07/2025
300068.ZK	01/16/2025	SDB3265127443	0	(2,900)	2.1322	(6,567.91)	(6,183.39)	0.0000	4.3300	(1,978.85)	0.00	0.7900	(3.3989)	0.0000	1	(2.6089)	02/07/2025
300068.ZK	01/16/2025	SDB3265127443	0	(1,600)	2.1322	(3,537.87)	(3,411.52)	0.0000	4.3300	(1,978.85)	0.00	0.4255	(1.8752)	0.0000	1	(1.4497)	02/07/2025
300068.ZK	01/16/2025	SDB3265127443	0	(2,900)	2.1322	(6,465.35)	(6,183.39)	0.0000	4.3300	(1,978.85)	0.00	0.7776	(3.3989)	0.0000	1	(2.6212)	02/07/2025
300068.ZK	01/15/2025	SDB3265127443	0	(400)	2.1482	(921.76)	(859.30)	0.0000	4.3300	(1,978.85)	0.00	0.1109	(0.4723)	0.0000	1	(0.3615)	02/07/2025
300068.ZK	01/15/2025	SDB3265127443	0	(2,900)	2.1482	(6,567.91)	(6,229.90)	0.0000	4.3300	(1,978.85)	0.00	0.7900	(3.4244)	0.0000	1	(2.6345)	02/07/2025
300068.ZK	01/15/2025	SDB3265127443	0	(1,600)	2.1482	(3,537.87)	(3,437.19)	0.0000	4.3300	(1,978.85)	0.00	0.4255	(1.8894)	0.0000	1	(1.4638)	02/07/2025
300068.ZK	01/15/2025	SDB3265127443	0	(2,900)	2.1482	(6,465.35)	(6,229.90)	0.0000	4.3300	(1,978.85)	0.00	0.7776	(3.4244)	0.0000	1	(2.6468)	02/07/2025
300068.ZK	01/14/2025	SDB3265127443	0	(400)	2.2855	(921.76)	(914.20)	0.0000	4.3300	(1,978.85)	0.00	0.1109	(0.5025)	0.0000	1	(0.3917)	02/07/2025
300068.ZK	01/14/2025	SDB3265127443	0	(2,900)	2.2855	(6,567.91)	(6,627.98)	0.0000	4.3300	(1,978.85)	0.00	0.7900	(3.6433)	0.0000	1	(2.8533)	02/07/2025
300068.ZK	01/14/2025	SDB3265127443	0	(1,600)	2.2855	(3,537.87)	(3,656.82)	0.0000	4.3300	(1,978.85)	0.00	0.4255	(2.0101)	0.0000	1	(1.5846)	02/07/2025
300068.ZK	01/14/2025	SDB3265127443	0	(2,900)	2.2855	(6,465.35)	(6,627.98)	0.0000	4.3300	(1,978.85)	0.00	0.7776	(3.6433)	0.0000	1	(2.8656)	02/07/2025
300068.ZK	01/13/2025	SDB3265127443	0	(400)	2.2852	(921.76)	(914.06)	0.0000	4.3300	(1,978.85)	0.00	0.1109	(0.5024)	0.0000	1	(0.3916)	02/07/2025
300068.ZK	01/13/2025	SDB3265127443	0	(2,900)	2.2852	(6,567.91)	(6,626.97)	0.0000	4.3300	(1,978.85)	0.00	0.7900	(3.6427)	0.0000	1	(2.8527)	02/07/2025
300068.ZK	01/13/2025	SDB3265127443	0	(1,600)	2.2852	(3,537.87)	(3,656.26)	0.0000	4.3300	(1,978.85)	0.00	0.4255	(2.0098)	0.0000	1	(1.5842)	02/07/2025
300068.ZK	01/13/2025	SDB3265127443	0	(2,900)	2.2852	(6,465.35)	(6,626.97)	0.0000	4.3300	(1,978.85)	0.00	0.7776	(3.6427)	0.0000	1	(2.8651)	02/07/2025
300068.ZK	01/10/2025	SDB3265127443	0	(1,600)	2.3567	(3,537.87)	(3,770.79)	0.0000	4.3300	(2,000.00)	0.00	1.2766	(6.2846)	0.0000	3	(5.0081)	02/07/2025
300068.ZK	01/10/2025	SDB3265127443	0	(2,900)	2.3567	(6,465.35)	(6,834.55)	0.0000	4.3300	(2,000.00)	0.00	2.3329	(11.3909)	0.0000	3	(9.0580)	02/07/2025
300068.ZK	01/09/2025	SDB3265127443	0	(1,600)	2.2183	(3,537.87)	(3,549.27)	0.0000	4.3300	(2,000.00)	0.00	0.4255	(1.9718)	0.0000	1	(1.5463)	02/07/2025
300068.ZK	01/09/2025	SDB3265127443	0	(2,900)	2.2183	(6,465.35)	(6,433.06)	0.0000	4.3300	(2,000.00)	0.00	0.7776	(3.5739)	0.0000	1	(2.7963)	02/07/2025
300068.ZK	01/08/2025	SDB3265127443	0	(1,600)	2.2112	(3,537.87)	(3,537.87)	0.0000	4.3300	(2,000.00)	0.00	0.4255	(1.9655)	0.0000	1	(1.5400)	02/07/2025
300068.ZK	01/08/2025	SDB3265127443	0	(2,900)	2.2294	(6,465.35)	(6,465.35)	0.0000	4.3300	(2,000.00)	0.00	0.7776	(3.5919)	0.0000	1	(2.8142)	02/07/2025
TOTAL ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND												16.5359	(76.4156)	0.0000		(59.8797)	

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
688298.SH	01/17/2025	SDB3260427095	0	(2,669)	3.9270	(10,316.27)	(10,481.06)	0.0000	4.3300	(890.97)	0.00	1.2408	(2,5940)	0.0000	1	(1.3532)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(2,589)	3.9270	(10,118.12)	(10,166.90)	0.0000	4.3300	(890.97)	0.00	1.2170	(2,5162)	0.0000	1	(1.2992)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(7,155)	3.9270	(27,660.88)	(28,097.40)	0.0000	4.3300	(890.97)	0.00	3.3270	(6,9539)	0.0000	1	(3.6269)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(225)	3.9270	(902.59)	(883.57)	0.0000	4.3300	(890.97)	0.00	0.1086	(0,2187)	0.0000	1	(0.1101)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(2,457)	3.9270	(9,704.50)	(9,648.54)	0.0000	4.3300	(890.97)	0.00	1.1672	(2,3879)	0.0000	1	(1.2207)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(3,014)	3.9270	(11,964.87)	(11,835.86)	0.0000	4.3300	(890.97)	0.00	1.4391	(2,9293)	0.0000	1	(1.4902)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(200)	3.9270	(785.02)	(785.39)	0.0000	4.3300	(890.97)	0.00	0.0944	(0,1944)	0.0000	1	(0.1000)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(589)	3.9270	(2,308.70)	(2,312.98)	0.0000	4.3300	(890.97)	0.00	0.2777	(0,5724)	0.0000	1	(0.2948)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(2,367)	3.9270	(9,480.67)	(9,295.11)	0.0000	4.3300	(890.97)	0.00	1.1403	(2,3005)	0.0000	1	(1.1601)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(970)	3.9270	(3,885.19)	(3,809.15)	0.0000	4.3300	(890.97)	0.00	0.4673	(0,9427)	0.0000	1	(0.4754)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(1,536)	3.9270	(6,152.22)	(6,031.81)	0.0000	4.3300	(890.97)	0.00	0.7400	(1,4928)	0.0000	1	(0.7528)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(252)	3.9270	(1,009.35)	(989.59)	0.0000	4.3300	(890.97)	0.00	0.1214	(0,2449)	0.0000	1	(0.1235)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(525)	3.9270	(2,102.81)	(2,061.65)	0.0000	4.3300	(890.97)	0.00	0.2529	(0,5102)	0.0000	1	(0.2573)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(424)	3.9270	(1,698.27)	(1,665.03)	0.0000	4.3300	(890.97)	0.00	0.2043	(0,4121)	0.0000	1	(0.2078)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(1,400)	3.9270	(5,607.49)	(5,497.74)	0.0000	4.3300	(890.97)	0.00	0.6745	(1,3606)	0.0000	1	(0.6862)	02/07/2025
688298.SH	01/17/2025	SDB3260427095	0	(412)	3.9270	(1,650.21)	(1,617.91)	0.0000	4.3300	(890.97)	0.00	0.1985	(0,4004)	0.0000	1	(0.2019)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(7,155)	3.8129	(27,660.88)	(27,281.61)	0.0000	4.3300	(890.97)	0.00	3.3270	(6,7520)	0.0000	1	(3.4250)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(225)	3.8129	(902.59)	(857.91)	0.0000	4.3300	(890.97)	0.00	0.1086	(0,2123)	0.0000	1	(0.1038)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(2,457)	3.8129	(9,704.50)	(9,368.40)	0.0000	4.3300	(890.97)	0.00	1.1672	(2,3186)	0.0000	1	(1.1514)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(3,014)	3.8129	(11,964.87)	(11,492.21)	0.0000	4.3300	(890.97)	0.00	1.4391	(2,8442)	0.0000	1	(1.4051)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(200)	3.8129	(785.02)	(762.59)	0.0000	4.3300	(890.97)	0.00	0.0944	(0,1887)	0.0000	1	(0.0943)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(589)	3.8129	(2,308.70)	(2,245.82)	0.0000	4.3300	(890.97)	0.00	0.2777	(0,5558)	0.0000	1	(0.2781)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(2,367)	3.8129	(9,480.67)	(9,025.24)	0.0000	4.3300	(890.97)	0.00	1.1403	(2,2337)	0.0000	1	(1.0934)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(970)	3.8129	(3,885.19)	(3,698.55)	0.0000	4.3300	(890.97)	0.00	0.4673	(0,9154)	0.0000	1	(0.4481)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(1,536)	3.8129	(6,152.22)	(5,856.68)	0.0000	4.3300	(890.97)	0.00	0.7400	(1,4495)	0.0000	1	(0.7095)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(252)	3.8129	(1,009.35)	(960.86)	0.0000	4.3300	(890.97)	0.00	0.1214	(0,2378)	0.0000	1	(0.1164)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(525)	3.8129	(2,102.81)	(2,001.80)	0.0000	4.3300	(890.97)	0.00	0.2529	(0,4954)	0.0000	1	(0.2425)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(424)	3.8129	(1,698.27)	(1,616.69)	0.0000	4.3300	(890.97)	0.00	0.2043	(0,4001)	0.0000	1	(0.1959)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(1,400)	3.8129	(5,607.49)	(5,338.12)	0.0000	4.3300	(890.97)	0.00	0.6745	(1,3211)	0.0000	1	(0.6467)	02/07/2025
688298.SH	01/16/2025	SDB3260427095	0	(412)	3.8129	(1,650.21)	(1,570.93)	0.0000	4.3300	(890.97)	0.00	0.1985	(0,3888)	0.0000	1	(0.1903)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(7,155)	3.7785	(27,660.88)	(27,034.87)	0.0000	4.3300	(890.97)	0.00	3.3270	(6,6909)	0.0000	1	(3.3639)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(225)	3.7785	(902.59)	(850.15)	0.0000	4.3300	(890.97)	0.00	0.1086	(0,2104)	0.0000	1	(0.1018)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(2,457)	3.7785	(9,704.50)	(9,283.67)	0.0000	4.3300	(890.97)	0.00	1.1672	(2,2976)	0.0000	1	(1.1304)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(3,014)	3.7785	(11,964.87)	(11,388.28)	0.0000	4.3300	(890.97)	0.00	1.4391	(2,8185)	0.0000	1	(1.3794)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(200)	3.7785	(785.02)	(755.69)	0.0000	4.3300	(890.97)	0.00	0.0944	(0,1870)	0.0000	1	(0.0926)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(589)	3.7785	(2,308.70)	(2,225.51)	0.0000	4.3300	(890.97)	0.00	0.2777	(0,5508)	0.0000	1	(0.2731)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(2,367)	3.7785	(9,480.67)	(8,943.61)	0.0000	4.3300	(890.97)	0.00	1.1403	(2,2135)	0.0000	1	(1.0732)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(970)	3.7785	(3,885.19)	(3,665.11)	0.0000	4.3300	(890.97)	0.00	0.4673	(0,9071)	0.0000	1	(0.4398)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(1,536)	3.7785	(6,152.22)	(5,803.71)	0.0000	4.3300	(890.97)	0.00	0.7400	(1,4364)	0.0000	1	(0.6964)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(252)	3.7785	(1,009.35)	(952.17)	0.0000	4.3300	(890.97)	0.00	0.1214	(0,2357)	0.0000	1	(0.1143)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(525)	3.7785	(2,102.81)	(1,983.69)	0.0000	4.3300	(890.97)	0.00	0.2529	(0,4909)	0.0000	1	(0.2380)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(424)	3.7785	(1,698.27)	(1,602.07)	0.0000	4.3300	(890.97)	0.00	0.2043	(0,3965)	0.0000	1	(0.1922)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(1,400)	3.7785	(5,607.49)	(5,289.84)	0.0000	4.3300	(890.97)	0.00	0.6745	(1,3092)	0.0000	1	(0.6347)	02/07/2025
688298.SH	01/15/2025	SDB3260427095	0	(412)	3.7785	(1,650.21)	(1,556.73)	0.0000	4.3300	(890.97)	0.00	0.1985	(0,3853)	0.0000	1	(0.1868)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(225)	3.9112	(902.59)	(880.02)	0.0000	4.3300	(525.51)	0.00	0.1086	(0,1285)	0.0000	1	(0.0199)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(2,457)	3.9112	(9,704.50)	(9,609.87)	0.0000	4.3300	(525.51)	0.00	1.1672	(1,4028)	0.0000	1	(0.2356)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(3,014)	3.9112	(11,964.87)	(11,788.41)	0.0000	4.3300	(525.51)	0.00	1.4391	(1,7208)	0.0000	1	(0.2817)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(200)	3.9112	(785.02)	(782.24)	0.0000	4.3300	(525.51)	0.00	0.0944	(0,1142)	0.0000	1	(0.0198)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(589)	3.9112	(2,308.70)	(2,303.71)	0.0000	4.3300	(525.51)	0.00	0.2777	(0,3363)	0.0000	1	(0.0586)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(2,367)	3.9112	(9,480.67)	(9,257.86)	0.0000	4.3300	(525.51)	0.00	1.1403	(1,3514)	0.0000	1	(0.2111)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(970)	3.9112	(3,885.19)	(3,793.88)	0.0000	4.3300	(525.51)	0.00	0.4673	(0,5538)	0.0000	1	(0.0865)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(1,536)	3.9112	(6,152.22)	(6,007.63)	0.0000	4.3300	(525.51)	0.00	0.7400	(0,8770)	0.0000	1	(0.1370)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(252)	3.9112	(1,009.35)	(985.63)	0.0000	4.3300	(525.51)	0.00	0.1214	(0,1439)	0.0000	1	(0.0225)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688298.SH	01/14/2025	SDB3260427095	0	(525)	3.9112	(2,102.81)	(2,053.39)	0.0000	4.3300	(525.51)	0.00	0.2529	(0.2997)	0.0000	1	(0.0468)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(424)	3.9112	(1,698.27)	(1,658.36)	0.0000	4.3300	(525.51)	0.00	0.2043	(0.2421)	0.0000	1	(0.0378)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(1,400)	3.9112	(5,607.49)	(5,475.71)	0.0000	4.3300	(525.51)	0.00	0.6745	(0.7993)	0.0000	1	(0.1249)	02/07/2025
688298.SH	01/14/2025	SDB3260427095	0	(412)	3.9112	(1,650.21)	(1,611.42)	0.0000	4.3300	(525.51)	0.00	0.1985	(0.2352)	0.0000	1	(0.0367)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(225)	3.8721	(902.59)	(871.23)	0.0000	4.3300	(525.51)	0.00	0.1086	(0.1272)	0.0000	1	(0.0186)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(2,457)	3.8721	(9,704.50)	(9,513.79)	0.0000	4.3300	(525.51)	0.00	1.1672	(1.3888)	0.0000	1	(0.2215)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(3,014)	3.8721	(11,964.87)	(11,670.56)	0.0000	4.3300	(525.51)	0.00	1.4391	(1.7036)	0.0000	1	(0.2645)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(200)	3.8721	(785.02)	(774.42)	0.0000	4.3300	(525.51)	0.00	0.0944	(0.1130)	0.0000	1	(0.0186)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(589)	3.8721	(2,308.70)	(2,280.68)	0.0000	4.3300	(525.51)	0.00	0.2777	(0.3329)	0.0000	1	(0.0552)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(2,367)	3.8721	(9,480.67)	(9,165.30)	0.0000	4.3300	(525.51)	0.00	1.1403	(1.3379)	0.0000	1	(0.1976)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(970)	3.8721	(3,885.19)	(3,755.95)	0.0000	4.3300	(525.51)	0.00	0.4673	(0.5483)	0.0000	1	(0.0810)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(1,536)	3.8721	(6,152.22)	(5,947.57)	0.0000	4.3300	(525.51)	0.00	0.7400	(0.8682)	0.0000	1	(0.1282)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(252)	3.8721	(1,009.35)	(975.77)	0.0000	4.3300	(525.51)	0.00	0.1214	(0.1424)	0.0000	1	(0.0210)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(525)	3.8721	(2,102.81)	(2,032.86)	0.0000	4.3300	(525.51)	0.00	0.2529	(0.2967)	0.0000	1	(0.0438)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(424)	3.8721	(1,698.27)	(1,641.78)	0.0000	4.3300	(525.51)	0.00	0.2043	(0.2397)	0.0000	1	(0.0354)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(1,400)	3.8721	(5,607.49)	(5,420.97)	0.0000	4.3300	(525.51)	0.00	0.6745	(0.7913)	0.0000	1	(0.1169)	02/07/2025
688298.SH	01/13/2025	SDB3260427095	0	(412)	3.8721	(1,650.21)	(1,595.31)	0.0000	4.3300	(525.51)	0.00	0.1985	(0.2329)	0.0000	1	(0.0344)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(225)	3.9352	(902.59)	(885.41)	0.0000	4.3300	(885.80)	0.00	0.3257	(0.6536)	0.0000	3	(0.3279)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(2,457)	3.9352	(9,704.50)	(9,668.72)	0.0000	4.3300	(885.80)	0.00	3.5017	(7.1371)	0.0000	3	(3.6354)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(3,014)	3.9352	(11,964.87)	(11,860.61)	0.0000	4.3300	(885.80)	0.00	4.3173	(8.7551)	0.0000	3	(4.4378)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(200)	3.9352	(785.02)	(787.03)	0.0000	4.3300	(885.80)	0.00	0.2833	(0.5810)	0.0000	3	(0.2977)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(589)	3.9352	(2,308.70)	(2,317.82)	0.0000	4.3300	(885.80)	0.00	0.8331	(1.7109)	0.0000	3	(0.8779)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(2,367)	3.9352	(9,480.67)	(9,314.55)	0.0000	4.3300	(885.80)	0.00	3.4209	(6.8757)	0.0000	3	(3.4548)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(970)	3.9352	(3,885.19)	(3,817.12)	0.0000	4.3300	(885.80)	0.00	1.4019	(2.8177)	0.0000	3	(1.4158)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(1,536)	3.9352	(6,152.22)	(6,044.43)	0.0000	4.3300	(885.80)	0.00	2.2199	(4.4618)	0.0000	3	(2.2419)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(252)	3.9352	(1,009.35)	(991.66)	0.0000	4.3300	(885.80)	0.00	0.3642	(0.7320)	0.0000	3	(0.3678)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(525)	3.9352	(2,102.81)	(2,065.97)	0.0000	4.3300	(885.80)	0.00	0.7588	(1.5250)	0.0000	3	(0.7663)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(424)	3.9352	(1,698.27)	(1,668.51)	0.0000	4.3300	(885.80)	0.00	0.6128	(1.2316)	0.0000	3	(0.6189)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(1,400)	3.9352	(5,607.49)	(5,509.24)	0.0000	4.3300	(885.80)	0.00	2.0234	(4.0667)	0.0000	3	(2.0434)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(3,272)	3.9352	(13,105.52)	(12,875.89)	0.0000	4.3300	(885.80)	0.00	4.7289	(9.5046)	0.0000	3	(4.7757)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(928)	3.9352	(3,716.97)	(3,651.84)	0.0000	4.3300	(885.80)	0.00	1.3412	(2.6957)	0.0000	3	(1.3545)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(1,044)	3.9352	(4,181.59)	(4,108.32)	0.0000	4.3300	(885.80)	0.00	1.5089	(3.0326)	0.0000	3	(1.5238)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(1,247)	3.9352	(4,994.68)	(4,907.16)	0.0000	4.3300	(885.80)	0.00	1.8022	(3.6223)	0.0000	3	(1.8201)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(1,912)	3.9352	(7,658.23)	(7,524.05)	0.0000	4.3300	(885.80)	0.00	2.7633	(5.5540)	0.0000	3	(2.7907)	02/07/2025
688298.SH	01/10/2025	SDB3260427095	0	(2,010)	3.9352	(8,050.76)	(7,909.70)	0.0000	4.3300	(885.80)	0.00	2.9050	(5.8387)	0.0000	3	(2.9337)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(3,014)	3.9744	(11,964.87)	(11,978.98)	0.0000	4.3300	(782.03)	0.00	1.4391	(2.6022)	0.0000	1	(1.1631)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(200)	3.9744	(785.02)	(794.89)	0.0000	4.3300	(782.03)	0.00	0.0944	(0.1727)	0.0000	1	(0.0783)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(589)	3.9744	(2,308.70)	(2,340.95)	0.0000	4.3300	(782.03)	0.00	0.2777	(0.5085)	0.0000	1	(0.2308)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(2,367)	3.9744	(9,480.67)	(9,407.51)	0.0000	4.3300	(782.03)	0.00	1.1403	(2.0436)	0.0000	1	(0.9033)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(970)	3.9744	(3,885.19)	(3,855.21)	0.0000	4.3300	(782.03)	0.00	0.4673	(0.8375)	0.0000	1	(0.3702)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(1,536)	3.9744	(6,152.22)	(6,104.75)	0.0000	4.3300	(782.03)	0.00	0.7400	(1.3261)	0.0000	1	(0.5862)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(252)	3.9744	(1,009.35)	(1,001.56)	0.0000	4.3300	(782.03)	0.00	0.1214	(0.2176)	0.0000	1	(0.0962)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(525)	3.9744	(2,102.81)	(2,086.58)	0.0000	4.3300	(782.03)	0.00	0.2529	(0.4533)	0.0000	1	(0.2004)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(424)	3.9744	(1,698.27)	(1,685.17)	0.0000	4.3300	(782.03)	0.00	0.2043	(0.3661)	0.0000	1	(0.1618)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(1,400)	3.9744	(5,607.49)	(5,564.22)	0.0000	4.3300	(782.03)	0.00	0.6745	(1.2087)	0.0000	1	(0.5343)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(3,272)	3.9744	(13,105.52)	(13,004.39)	0.0000	4.3300	(782.03)	0.00	1.5763	(2.8250)	0.0000	1	(1.2487)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(928)	3.9744	(3,716.97)	(3,688.29)	0.0000	4.3300	(782.03)	0.00	0.4471	(0.8012)	0.0000	1	(0.3541)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(1,044)	3.9744	(4,181.59)	(4,149.32)	0.0000	4.3300	(782.03)	0.00	0.5030	(0.9014)	0.0000	1	(0.3984)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(1,247)	3.9744	(4,994.68)	(4,956.13)	0.0000	4.3300	(782.03)	0.00	0.6007	(1.0766)	0.0000	1	(0.4759)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(1,912)	3.9744	(7,658.23)	(7,599.14)	0.0000	4.3300	(782.03)	0.00	0.9211	(1.6508)	0.0000	1	(0.7297)	02/07/2025
688298.SH	01/09/2025	SDB3260427095	0	(2,010)	3.9744	(8,050.76)	(7,988.64)	0.0000	4.3300	(782.03)	0.00	0.9683	(1.7354)	0.0000	1	(0.7671)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(589)	3.9163	(2,308.70)	(2,306.72)	0.0000	4.3300	(631.05)	0.00	0.2777	(0.4043)	0.0000	1	(0.1267)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(2,367)	3.9163	(9,480.67)	(9,269.95)	0.0000	4.3300	(631.05)	0.00	1.1403	(1.6249)	0.0000	1	(0.4846)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
688298.SH	01/08/2025	SDB3260427095	0	(970)	3.9163	(3,885.19)	(3,798.84)	0.0000	4.3300	(631.05)	0.00	0.4673	(0.6659)	0.0000	1	(0.1986)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(1,536)	3.9163	(6,152.22)	(6,015.48)	0.0000	4.3300	(631.05)	0.00	0.7400	(1.0545)	0.0000	1	(0.3145)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(252)	3.9163	(1,009.35)	(986.92)	0.0000	4.3300	(631.05)	0.00	0.1214	(0.1730)	0.0000	1	(0.0516)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(525)	3.9163	(2,102.81)	(2,056.07)	0.0000	4.3300	(631.05)	0.00	0.2529	(0.3604)	0.0000	1	(0.1075)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(424)	3.9163	(1,698.27)	(1,660.52)	0.0000	4.3300	(631.05)	0.00	0.2043	(0.2911)	0.0000	1	(0.0868)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(1,400)	3.9163	(5,607.49)	(5,482.86)	0.0000	4.3300	(631.05)	0.00	0.6745	(0.9611)	0.0000	1	(0.2866)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(3,272)	3.9163	(13,105.52)	(12,814.23)	0.0000	4.3300	(631.05)	0.00	1.5763	(2.2462)	0.0000	1	(0.6699)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(928)	3.9163	(3,716.97)	(3,634.35)	0.0000	4.3300	(631.05)	0.00	0.4471	(0.6371)	0.0000	1	(0.1900)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(1,044)	3.9163	(4,181.59)	(4,088.65)	0.0000	4.3300	(631.05)	0.00	0.5030	(0.7167)	0.0000	1	(0.2137)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(1,247)	3.9163	(4,994.68)	(4,883.66)	0.0000	4.3300	(631.05)	0.00	0.6007	(0.8561)	0.0000	1	(0.2553)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(1,912)	3.9163	(7,658.23)	(7,488.02)	0.0000	4.3300	(631.05)	0.00	0.9211	(1.3126)	0.0000	1	(0.3915)	02/07/2025
688298.SH	01/08/2025	SDB3260427095	0	(2,010)	3.9163	(8,050.76)	(7,871.82)	0.0000	4.3300	(631.05)	0.00	0.9683	(1.3799)	0.0000	1	(0.4115)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(589)	3.8834	(2,308.70)	(2,287.35)	0.0000	4.3300	(745.41)	0.00	0.2777	(0.4736)	0.0000	1	(0.1959)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(2,367)	3.8834	(9,480.67)	(9,192.11)	0.0000	4.3300	(745.41)	0.00	1.1403	(1.9033)	0.0000	1	(0.7630)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(970)	3.8834	(3,885.19)	(3,766.94)	0.0000	4.3300	(745.41)	0.00	0.4673	(0.7800)	0.0000	1	(0.3127)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(1,536)	3.8834	(6,152.22)	(5,964.97)	0.0000	4.3300	(745.41)	0.00	0.7400	(1.2351)	0.0000	1	(0.4951)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(252)	3.8834	(1,009.35)	(978.63)	0.0000	4.3300	(745.41)	0.00	0.1214	(0.2026)	0.0000	1	(0.0812)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(525)	3.8834	(2,102.81)	(2,038.81)	0.0000	4.3300	(745.41)	0.00	0.2529	(0.4222)	0.0000	1	(0.1692)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(424)	3.8834	(1,698.27)	(1,646.58)	0.0000	4.3300	(745.41)	0.00	0.2043	(0.3409)	0.0000	1	(0.1367)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(1,400)	3.8834	(5,607.49)	(5,436.82)	0.0000	4.3300	(745.41)	0.00	0.6745	(1.1257)	0.0000	1	(0.4513)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(3,272)	3.8834	(13,105.52)	(12,706.62)	0.0000	4.3300	(745.41)	0.00	1.5763	(2.6310)	0.0000	1	(1.0547)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(928)	3.8834	(3,716.97)	(3,603.83)	0.0000	4.3300	(745.41)	0.00	0.4471	(0.7462)	0.0000	1	(0.2991)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(1,044)	3.8834	(4,181.59)	(4,054.31)	0.0000	4.3300	(745.41)	0.00	0.5030	(0.8395)	0.0000	1	(0.3365)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(1,247)	3.8834	(4,994.68)	(4,842.65)	0.0000	4.3300	(745.41)	0.00	0.6007	(1.0027)	0.0000	1	(0.4020)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(1,912)	3.8834	(7,658.23)	(7,425.14)	0.0000	4.3300	(745.41)	0.00	0.9211	(1.5374)	0.0000	1	(0.6163)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(3,088)	3.8834	(12,368.53)	(11,992.07)	0.0000	4.3300	(745.41)	0.00	1.4877	(2.4830)	0.0000	1	(0.9954)	02/07/2025
688298.SH	01/07/2025	SDB3260427095	0	(2,422)	3.8834	(9,700.96)	(9,405.70)	0.0000	4.3300	(745.41)	0.00	1.1668	(1.9475)	0.0000	1	(0.7807)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(2,367)	4.0054	(9,480.67)	(9,480.67)	0.0000	4.3300	(720.49)	0.00	1.1403	(1.8974)	0.0000	1	(0.7571)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(970)	4.0054	(3,885.19)	(3,885.19)	0.0000	4.3300	(720.49)	0.00	0.4673	(0.7776)	0.0000	1	(0.3103)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(1,536)	4.0054	(6,152.22)	(6,152.22)	0.0000	4.3300	(720.49)	0.00	0.7400	(1.2313)	0.0000	1	(0.4913)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(252)	4.0054	(1,009.35)	(1,009.35)	0.0000	4.3300	(720.49)	0.00	0.1214	(0.2020)	0.0000	1	(0.0806)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(525)	4.0054	(2,102.81)	(2,102.81)	0.0000	4.3300	(720.49)	0.00	0.2529	(0.4209)	0.0000	1	(0.1679)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(424)	4.0054	(1,698.27)	(1,698.27)	0.0000	4.3300	(720.49)	0.00	0.2043	(0.3399)	0.0000	1	(0.1356)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(1,400)	4.0054	(5,607.49)	(5,607.49)	0.0000	4.3300	(720.49)	0.00	0.6745	(1.1223)	0.0000	1	(0.4478)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(3,272)	4.0054	(13,105.52)	(13,105.52)	0.0000	4.3300	(720.49)	0.00	1.5763	(2.6229)	0.0000	1	(1.0466)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(928)	4.0054	(3,716.97)	(3,716.97)	0.0000	4.3300	(720.49)	0.00	0.4471	(0.7439)	0.0000	1	(0.2968)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(1,044)	4.0054	(4,181.59)	(4,181.59)	0.0000	4.3300	(720.49)	0.00	0.5030	(0.8369)	0.0000	1	(0.3339)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(1,247)	4.0054	(4,994.68)	(4,994.68)	0.0000	4.3300	(720.49)	0.00	0.6007	(0.9996)	0.0000	1	(0.3989)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(1,912)	4.0054	(7,658.23)	(7,658.23)	0.0000	4.3300	(720.49)	0.00	0.9211	(1.5327)	0.0000	1	(0.6116)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(3,088)	4.0054	(12,368.53)	(12,368.53)	0.0000	4.3300	(720.49)	0.00	1.4877	(2.4754)	0.0000	1	(0.9877)	02/07/2025
688298.SH	01/06/2025	SDB3260427095	0	(2,422)	4.0054	(9,700.96)	(9,700.96)	0.0000	4.3300	(720.49)	0.00	1.1668	(1.9415)	0.0000	1	(0.7747)	02/07/2025
TOTAL ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND													122.1894	(219.8238)	0.0000	(97.6344)	
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002050.ZK	01/17/2025	SDB3265465962	0	(17,000)	3.8929	(61,534.17)	(66,179.83)	0.0000	4.3300	(875.00)	0.00	7.4012	(16.0854)	0.0000	1	(8.6842)	02/07/2025
002050.ZK	01/17/2025	SDB3265465962	0	(45,400)	3.8929	(163,779.41)	(176,739.07)	0.0000	4.3300	(875.00)	0.00	19.6990	(42.9574)	0.0000	1	(23.2584)	02/07/2025
002050.ZK	01/17/2025	SDB3265465962	0	(900)	3.8929	(3,191.15)	(3,503.64)	0.0000	4.3300	(875.00)	0.00	0.3838	(0.8516)	0.0000	1	(0.4678)	02/07/2025
002050.ZK	01/17/2025	SDB3265465962	0	(46,000)	3.8929	(166,552.80)	(179,074.83)	0.0000	4.3300	(875.00)	0.00	20.0326	(43.5251)	0.0000	1	(23.4925)	02/07/2025
002050.ZK	01/17/2025	SDB3265465962	0	(9,300)	3.8929	(33,871.27)	(36,204.26)	0.0000	4.3300	(875.00)	0.00	4.0740	(8.7996)	0.0000	1	(4.7257)	02/07/2025
002050.ZK	01/16/2025	SDB3265465962	0	(17,000)	3.5355	(61,534.17)	(60,104.16)	0.0000	4.3300	(875.00)	0.00	7.4012	(14.6087)	0.0000	1	(7.2075)	02/07/2025
002050.ZK	01/16/2025	SDB3265465962	0	(45,400)	3.5355	(163,779.41)	(160,513.47)	0.0000	4.3300	(875.00)	0.00	19.6990	(39.0137)	0.0000	1	(19.3147)	02/07/2025
002050.ZK	01/16/2025	SDB3265465962	0	(900)	3.5355	(3,191.15)	(3,181.99)	0.0000	4.3300	(875.00)	0.00	0.3838	(0.7734)	0.0000	1	(0.3896)	02/07/2025
002050.ZK	01/16/2025	SDB3265465962	0	(46,000)	3.5355	(166,552.80)	(162,634.79)	0.0000	4.3300	(875.00)	0.00	20.0326	(39.5293)	0.0000	1	(19.4967)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002050.ZK	01/16/2025	SDB3265465962	0	(9,300)	3.5355	(33,871.27)	(32,880.51)	0.0000	4.3300	(875.00)	0.00	4.0740	(7.9918)	0.0000	1	(3.9178)	02/07/2025
002050.ZK	01/15/2025	SDB3265465962	0	(46,000)	3.6207	(166,552.80)	(166,552.80)	0.0000	4.3300	(875.00)	0.00	20.0326	(40.4816)	0.0000	1	(20.4490)	02/07/2025
002050.ZK	01/15/2025	SDB3265465962	0	(9,300)	3.6421	(33,871.27)	(33,871.27)	0.0000	4.3300	(875.00)	0.00	4.0740	(8.2326)	0.0000	1	(4.1586)	02/07/2025
TOTAL ZHEJIANG SANHUA INTELLIGENT CONTROLS CO., LTD. CMN CLASS A SERIES NORTHBOUND												127.2878	(262.8501)	0.0000		(135.5624)	
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
002648.ZK	01/17/2025	SDB3264921624	0	(2,200)	2.7114	(5,565.87)	(5,965.17)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2481)	0.0000	1	0.4213	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(14,600)	2.7114	(36,877.51)	(39,587.02)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.6467)	0.0000	1	2.7888	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(43,700)	2.7114	(112,194.68)	(118,489.93)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.9288)	0.0000	1	8.5657	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(196,200)	2.7114	(503,253.78)	(531,984.53)	0.0000	4.3300	(149.75)	0.00	60.5302	(22.1290)	0.0000	1	38.4012	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(14,800)	2.7114	(37,575.71)	(40,129.31)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.6693)	0.0000	1	2.8503	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(49,400)	2.7114	(126,560.18)	(133,945.14)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.5717)	0.0000	1	9.6506	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(72,000)	2.7114	(184,751.50)	(195,223.68)	0.0000	4.3300	(149.75)	0.00	22.2215	(8.1207)	0.0000	1	14.1008	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(91,600)	2.7114	(235,044.96)	(248,367.90)	0.0000	4.3300	(149.75)	0.00	28.2707	(10.3314)	0.0000	1	17.9393	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(2,700)	2.7114	(6,928.18)	(7,320.89)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.3045)	0.0000	1	0.5288	02/07/2025
002648.ZK	01/17/2025	SDB3264921624	0	(2,200)	2.7114	(5,645.18)	(5,965.17)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2481)	0.0000	1	0.4309	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(2,200)	2.5973	(5,565.87)	(5,713.97)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2377)	0.0000	1	0.4318	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(14,600)	2.5973	(36,877.51)	(37,920.01)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.5774)	0.0000	1	2.8582	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(43,700)	2.5973	(112,194.68)	(113,500.31)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.7213)	0.0000	1	8.7732	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(196,200)	2.5973	(503,253.78)	(509,582.61)	0.0000	4.3300	(149.75)	0.00	60.5302	(21.1972)	0.0000	1	39.3331	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(14,800)	2.5973	(37,575.71)	(38,439.46)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.5990)	0.0000	1	2.9206	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(49,400)	2.5973	(126,560.18)	(128,304.69)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.3371)	0.0000	1	9.8853	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(72,000)	2.5973	(184,751.50)	(187,002.79)	0.0000	4.3300	(149.75)	0.00	22.2215	(7.7788)	0.0000	1	14.4427	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(91,600)	2.5973	(235,044.96)	(237,909.11)	0.0000	4.3300	(149.75)	0.00	28.2707	(9.8963)	0.0000	1	18.3744	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(2,700)	2.5973	(6,928.18)	(7,012.60)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.2917)	0.0000	1	0.5416	02/07/2025
002648.ZK	01/16/2025	SDB3264921624	0	(2,200)	2.5973	(5,645.18)	(5,713.97)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2377)	0.0000	1	0.4413	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(2,200)	2.5643	(5,565.87)	(5,641.45)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2347)	0.0000	1	0.4348	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(14,600)	2.5643	(36,877.51)	(37,438.69)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.5573)	0.0000	1	2.8782	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(43,700)	2.5643	(112,194.68)	(112,059.65)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.6614)	0.0000	1	8.8332	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(196,200)	2.5643	(503,253.78)	(503,114.48)	0.0000	4.3300	(149.75)	0.00	60.5302	(20.9281)	0.0000	1	39.6021	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(14,800)	2.5643	(37,575.71)	(37,951.55)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.5787)	0.0000	1	2.9408	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(49,400)	2.5643	(126,560.18)	(126,676.12)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.2694)	0.0000	1	9.9530	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(72,000)	2.5643	(184,751.50)	(184,629.17)	0.0000	4.3300	(149.75)	0.00	22.2215	(7.6800)	0.0000	1	14.5415	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(91,600)	2.5643	(235,044.96)	(234,889.33)	0.0000	4.3300	(149.75)	0.00	28.2707	(9.7707)	0.0000	1	18.5000	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(2,700)	2.5643	(6,928.18)	(6,923.59)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.2880)	0.0000	1	0.5453	02/07/2025
002648.ZK	01/15/2025	SDB3264921624	0	(2,200)	2.5643	(5,645.18)	(5,641.45)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2347)	0.0000	1	0.4443	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(2,200)	2.5984	(5,565.87)	(5,716.50)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2378)	0.0000	1	0.4317	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(14,600)	2.5984	(36,877.51)	(37,936.79)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.5781)	0.0000	1	2.8575	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(43,700)	2.5984	(112,194.68)	(113,550.52)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.7234)	0.0000	1	8.7712	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(196,200)	2.5984	(503,253.78)	(509,808.04)	0.0000	4.3300	(149.75)	0.00	60.5302	(21.2065)	0.0000	1	39.3237	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(14,800)	2.5984	(37,575.71)	(38,456.47)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.5997)	0.0000	1	2.9198	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(49,400)	2.5984	(126,560.18)	(128,361.45)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.3395)	0.0000	1	9.8829	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(72,000)	2.5984	(184,751.50)	(187,085.52)	0.0000	4.3300	(149.75)	0.00	22.2215	(7.7822)	0.0000	1	14.4393	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(91,600)	2.5984	(235,044.96)	(238,014.36)	0.0000	4.3300	(149.75)	0.00	28.2707	(9.9007)	0.0000	1	18.3700	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(2,700)	2.5984	(6,928.18)	(7,015.71)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.2918)	0.0000	1	0.5415	02/07/2025
002648.ZK	01/14/2025	SDB3264921624	0	(2,200)	2.5984	(5,645.18)	(5,716.50)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2378)	0.0000	1	0.4412	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(2,200)	2.5832	(5,565.87)	(5,683.10)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2364)	0.0000	1	0.4330	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(14,600)	2.5832	(36,877.51)	(37,715.11)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.5688)	0.0000	1	2.8667	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(43,700)	2.5832	(112,194.68)	(112,887.02)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.6958)	0.0000	1	8.7988	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(196,200)	2.5832	(503,253.78)	(506,829.14)	0.0000	4.3300	(149.75)	0.00	60.5302	(21.0826)	0.0000	1	39.4476	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(14,800)	2.5832	(37,575.71)	(38,231.76)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.5903)	0.0000	1	2.9292	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(49,400)	2.5832	(126,560.18)	(127,611.41)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.3083)	0.0000	1	9.9141	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(72,000)	2.5832	(184,751.50)	(185,992.34)	0.0000	4.3300	(149.75)	0.00	22.2215	(7.7367)	0.0000	1	14.4848	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
002648.ZK	01/13/2025	SDB3264921624	0	(91,600)	2.5832	(235,044.96)	(236,623.59)	0.0000	4.3300	(149.75)	0.00	28.2707	(9.8429)	0.0000	1	18.4278	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(2,700)	2.5832	(6,928.18)	(6,974.71)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.2901)	0.0000	1	0.5432	02/07/2025
002648.ZK	01/13/2025	SDB3264921624	0	(2,200)	2.5832	(5,645.18)	(5,683.10)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2364)	0.0000	1	0.4426	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(2,200)	2.5898	(5,565.87)	(5,697.62)	0.0000	4.3300	(149.75)	0.00	2.0084	(0.7110)	0.0000	3	1.2973	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(14,600)	2.5898	(36,877.51)	(37,811.46)	0.0000	4.3300	(149.75)	0.00	13.3066	(4.7185)	0.3000	3	8.5881	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(43,700)	2.5898	(112,194.68)	(113,175.40)	0.0000	4.3300	(149.75)	0.00	40.4836	(14.1233)	0.0000	3	26.3603	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(196,200)	2.5898	(503,253.78)	(508,123.86)	0.0000	4.3300	(149.75)	0.00	181.5907	(63.4095)	0.0000	3	118.1813	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(14,800)	2.5898	(37,575.71)	(38,329.42)	0.0000	4.3300	(149.75)	0.00	13.5586	(4.7832)	0.0000	3	8.7754	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(49,400)	2.5898	(126,560.18)	(127,937.40)	0.0000	4.3300	(149.75)	0.00	45.6671	(15.9655)	0.0000	3	29.7017	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(72,000)	2.5898	(184,751.50)	(186,467.47)	0.0000	4.3300	(149.75)	0.00	66.6645	(23.2695)	0.3000	3	43.3950	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(91,600)	2.5898	(235,044.96)	(237,228.06)	0.0000	4.3300	(149.75)	0.00	84.8121	(29.6040)	0.0000	3	55.2080	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(2,700)	2.5898	(6,928.18)	(6,992.53)	0.0000	4.3300	(149.75)	0.00	2.4999	(0.8726)	0.3000	3	1.6273	02/07/2025
002648.ZK	01/10/2025	SDB3264921624	0	(2,200)	2.5898	(5,645.18)	(5,697.62)	0.0000	4.3300	(149.75)	0.00	2.0370	(0.7110)	0.0000	3	1.3260	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(2,200)	2.5241	(5,565.87)	(5,553.08)	0.0000	4.3300	(149.75)	0.00	0.6695	(0.2310)	0.0000	1	0.4385	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(14,600)	2.5241	(36,877.51)	(36,852.25)	0.0000	4.3300	(149.75)	0.00	4.4355	(1.5329)	0.0000	1	2.9026	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(43,700)	2.5241	(112,194.68)	(110,304.35)	0.0000	4.3300	(149.75)	0.00	13.4945	(4.5883)	0.0000	1	8.9062	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(196,200)	2.5241	(503,253.78)	(495,233.72)	0.0000	4.3300	(149.75)	0.00	60.5302	(20.6003)	0.3000	1	39.9300	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(14,800)	2.5241	(37,575.71)	(37,357.08)	0.0000	4.3300	(149.75)	0.00	4.5195	(1.5539)	0.0000	1	2.9656	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(49,400)	2.5241	(126,560.18)	(124,691.87)	0.0000	4.3300	(149.75)	0.00	15.2224	(5.1868)	0.3000	1	10.0356	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(72,000)	2.5241	(184,751.50)	(181,737.14)	0.0000	4.3300	(149.75)	0.00	22.2215	(7.5597)	0.0000	1	14.6618	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(91,600)	2.5241	(235,044.96)	(231,210.03)	0.0000	4.3300	(149.75)	0.00	28.2707	(9.6177)	0.0000	1	18.6530	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(2,700)	2.5241	(6,928.18)	(6,815.14)	0.0000	4.3300	(149.75)	0.00	0.8333	(0.2635)	0.0000	1	0.5498	02/07/2025
002648.ZK	01/09/2025	SDB3264921624	0	(2,200)	2.5241	(5,645.18)	(5,553.08)	0.0000	4.3300	(149.75)	0.00	0.6790	(0.2310)	0.0000	1	0.4480	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(43,700)	2.5436	(112,194.68)	(111,156.98)	0.0000	4.3300	(149.74)	0.00	13.4945	(4.6235)	0.3000	1	8.8710	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(196,200)	2.5436	(503,253.78)	(499,061.78)	0.0000	4.3300	(149.74)	0.00	60.5302	(20.7583)	0.0000	1	39.7720	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(14,800)	2.5436	(37,575.71)	(37,645.84)	0.0000	4.3300	(149.74)	0.00	4.5195	(1.5659)	0.0000	1	2.9537	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(49,400)	2.5436	(126,560.18)	(125,655.72)	0.0000	4.3300	(149.74)	0.00	15.2224	(5.2266)	0.0000	1	9.9958	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(72,000)	2.5436	(184,751.50)	(183,141.94)	0.0000	4.3300	(149.74)	0.00	22.2215	(7.6177)	0.0000	1	14.6038	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(91,600)	2.5436	(235,044.96)	(232,997.24)	0.0000	4.3300	(149.74)	0.00	28.2707	(9.6914)	0.0000	1	18.5792	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(2,700)	2.5436	(6,928.18)	(6,867.82)	0.0000	4.3300	(149.74)	0.00	0.8333	(0.2857)	0.0000	1	0.5476	02/07/2025
002648.ZK	01/08/2025	SDB3264921624	0	(2,200)	2.5436	(5,645.18)	(5,596.00)	0.0000	4.3300	(149.74)	0.00	0.6790	(0.2328)	0.0000	1	0.4462	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(14,800)	2.5457	(37,575.71)	(37,676.23)	0.0000	4.3300	(125.00)	0.00	4.5195	(1.3082)	0.0000	1	3.2113	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(49,400)	2.5457	(126,560.18)	(125,757.14)	0.0000	4.3300	(125.00)	0.00	15.2224	(4.3666)	0.3000	1	10.8558	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(72,000)	2.5457	(184,751.50)	(183,289.75)	0.0000	4.3300	(125.00)	0.00	22.2215	(6.3642)	0.0000	1	15.8573	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(91,600)	2.5457	(235,044.96)	(233,185.30)	0.0000	4.3300	(125.00)	0.00	28.2707	(8.0967)	0.0000	1	20.1740	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(2,700)	2.5457	(6,928.18)	(6,873.37)	0.0000	4.3300	(125.00)	0.00	0.8333	(0.2387)	0.0000	1	0.5946	02/07/2025
002648.ZK	01/07/2025	SDB3264921624	0	(2,200)	2.5457	(5,645.18)	(5,600.52)	0.0000	4.3300	(125.00)	0.00	0.6790	(0.1945)	0.0000	1	0.4845	02/07/2025
002648.ZK	01/06/2025	SDB3264921624	0	(72,000)	2.5660	(184,751.50)	(184,751.50)	0.0000	4.3300	(125.00)	0.00	22.2215	(6.4150)	0.3000	1	15.8065	02/07/2025
002648.ZK	01/06/2025	SDB3264921624	0	(91,600)	2.5660	(235,044.96)	(235,044.96)	0.0000	4.3300	(125.00)	0.00	28.2707	(8.1613)	0.0000	1	20.1094	02/07/2025
002648.ZK	01/06/2025	SDB3264921624	0	(2,700)	2.5660	(6,928.18)	(6,928.18)	0.0000	4.3300	(125.00)	0.00	0.8333	(0.2406)	0.3000	1	0.5927	02/07/2025
002648.ZK	01/06/2025	SDB3264921624	0	(2,200)	2.5660	(5,645.18)	(5,645.18)	0.0000	4.3300	(125.00)	0.00	0.6790	(0.1960)	0.0000	1	0.4830	02/07/2025
TOTAL ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,627.4074	(560.8982)	0.0000		1,066.5091	
ZHEJIANG SHENGHUA BIOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND																	
600226.SH	01/14/2025	SDB3264054695	0	(3,500)	0.3578	(1,247.14)	(1,252.27)	0.0000	4.3300	(1,050.00)	0.00	0.1500	(0.3652)	0.0000	1	(0.2152)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(6,900)	0.3539	(2,402.80)	(2,441.68)	0.0000	4.3300	(1,343.14)	0.00	0.2890	(0.9110)	0.0000	1	(0.6220)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(21,400)	0.3539	(7,452.16)	(7,572.75)	0.0000	4.3300	(1,343.14)	0.00	0.8963	(2.8254)	0.0000	1	(1.9290)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(400)	0.3539	(139.29)	(141.55)	0.0000	4.3300	(1,343.14)	0.00	0.0168	(0.0528)	0.0000	1	(0.0361)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(13,200)	0.3539	(4,596.66)	(4,671.04)	0.0000	4.3300	(1,343.14)	0.00	0.5529	(1.7427)	0.0000	1	(1.1899)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(1,100)	0.3539	(383.06)	(389.25)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1452)	0.0000	1	(0.0992)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(4,800)	0.3539	(1,671.51)	(1,698.56)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6337)	0.0000	1	(0.4327)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(11,600)	0.3539	(4,039.49)	(4,104.86)	0.0000	4.3300	(1,343.14)	0.00	0.4859	(1.5315)	0.3000	1	(1.0456)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(1,100)	0.3539	(383.06)	(389.25)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1452)	0.0000	1	(0.0992)	02/07/2025

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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG SHENGHUA BIOC BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600226.SH	01/13/2025	SDB3264054695	0	(200)	0.3539	(69.65)	(70.77)	0.0000	4.3300	(1,343.14)	0.00	0.0084	(0.0264)	0.0000	1	(0.0180)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(12,900)	0.3539	(4,492.19)	(4,564.88)	0.0000	4.3300	(1,343.14)	0.00	0.5403	(1.7031)	0.0000	1	(1.1628)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(10,800)	0.3539	(3,760.91)	(3,821.76)	0.0000	4.3300	(1,343.14)	0.00	0.4524	(1.4259)	0.0000	1	(0.9735)	02/07/2025
600226.SH	01/13/2025	SDB3264054695	0	(1,600)	0.3539	(557.17)	(566.19)	0.0000	4.3300	(1,343.14)	0.00	0.0670	(0.2112)	0.0000	1	(0.1442)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(6,900)	0.3449	(2,402.80)	(2,379.51)	0.0000	4.3300	(1,343.14)	0.00	0.8670	(2.6633)	0.3300	3	(1.7963)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(21,400)	0.3449	(7,452.16)	(7,379.92)	0.0000	4.3300	(1,343.14)	0.00	2.6890	(8.2602)	0.0000	3	(5.5712)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(400)	0.3449	(139.29)	(137.94)	0.0000	4.3300	(1,343.14)	0.00	0.0503	(0.1544)	0.0000	3	(0.1041)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(13,200)	0.3449	(4,596.66)	(4,552.10)	0.0000	4.3300	(1,343.14)	0.00	1.6586	(5.0951)	0.0000	3	(3.4365)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(1,100)	0.3449	(383.06)	(379.34)	0.0000	4.3300	(1,343.14)	0.00	0.1382	(0.4246)	0.0000	3	(0.2864)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(4,800)	0.3449	(1,671.51)	(1,655.31)	0.0000	4.3300	(1,343.14)	0.00	0.6031	(1.8528)	0.0000	3	(1.2496)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(11,600)	0.3449	(4,039.49)	(4,000.33)	0.0000	4.3300	(1,343.14)	0.00	1.4576	(4.4775)	0.0000	3	(3.0199)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(1,100)	0.3449	(383.06)	(379.34)	0.0000	4.3300	(1,343.14)	0.00	0.1382	(0.4246)	0.3300	3	(0.2864)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(200)	0.3449	(69.65)	(68.97)	0.0000	4.3300	(1,343.14)	0.00	0.0251	(0.0772)	0.0000	3	(0.0521)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(12,900)	0.3449	(4,492.19)	(4,448.64)	0.0000	4.3300	(1,343.14)	0.00	1.6209	(4.9793)	0.0000	3	(3.3584)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(10,800)	0.3449	(3,760.91)	(3,724.44)	0.0000	4.3300	(1,343.14)	0.00	1.3571	(4.1687)	0.0000	3	(2.8116)	02/07/2025
600226.SH	01/10/2025	SDB3264054695	0	(1,600)	0.3449	(557.17)	(551.77)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6176)	0.0000	3	(0.4165)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(6,900)	0.3357	(2,402.80)	(2,316.57)	0.0000	4.3300	(1,343.14)	0.00	0.2890	(0.8643)	0.3300	1	(0.5753)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(21,400)	0.3357	(7,452.16)	(7,184.73)	0.0000	4.3300	(1,343.14)	0.00	0.8963	(2.6806)	0.0000	1	(1.7843)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(400)	0.3357	(139.29)	(134.29)	0.0000	4.3300	(1,343.14)	0.00	0.0168	(0.0501)	0.0000	1	(0.0334)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(13,200)	0.3357	(4,596.66)	(4,431.70)	0.0000	4.3300	(1,343.14)	0.00	0.5529	(1.6534)	0.0000	1	(1.1006)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(1,100)	0.3357	(383.06)	(369.31)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1378)	0.0000	1	(0.0917)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(4,800)	0.3357	(1,671.51)	(1,611.53)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6013)	0.0000	1	(0.4002)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(11,600)	0.3357	(4,039.49)	(3,894.53)	0.0000	4.3300	(1,343.14)	0.00	0.4859	(1.4530)	0.0000	1	(0.9672)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(1,100)	0.3357	(383.06)	(369.31)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1378)	0.3300	1	(0.0917)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(200)	0.3357	(69.65)	(67.15)	0.0000	4.3300	(1,343.14)	0.00	0.0084	(0.0251)	0.0000	1	(0.0167)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(12,900)	0.3357	(4,492.19)	(4,330.98)	0.0000	4.3300	(1,343.14)	0.00	0.5403	(1.6159)	0.0000	1	(1.0756)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(10,800)	0.3357	(3,760.91)	(3,625.94)	0.0000	4.3300	(1,343.14)	0.00	0.4524	(1.3528)	0.0000	1	(0.9005)	02/07/2025
600226.SH	01/09/2025	SDB3264054695	0	(1,600)	0.3357	(557.17)	(537.18)	0.0000	4.3300	(1,343.14)	0.00	0.0670	(0.2004)	0.0000	1	(0.1334)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(6,900)	0.3367	(2,402.80)	(2,323.22)	0.0000	4.3300	(1,343.14)	0.00	0.2890	(0.8668)	0.0000	1	(0.5778)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(21,400)	0.3367	(7,452.16)	(7,205.34)	0.0000	4.3300	(1,343.14)	0.00	0.8963	(2.6883)	0.0000	1	(1.7919)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(400)	0.3367	(139.29)	(134.68)	0.0000	4.3300	(1,343.14)	0.00	0.0168	(0.0502)	0.0000	1	(0.0335)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(13,200)	0.3367	(4,596.66)	(4,444.41)	0.0000	4.3300	(1,343.14)	0.00	0.5529	(1.6582)	0.0000	1	(1.1053)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(1,100)	0.3367	(383.06)	(370.37)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1382)	0.3300	1	(0.0921)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(4,800)	0.3367	(1,671.51)	(1,616.15)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6030)	0.0000	1	(0.4019)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(11,600)	0.3367	(4,039.49)	(3,905.70)	0.0000	4.3300	(1,343.14)	0.00	0.4859	(1.4572)	0.0000	1	(0.9713)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(1,100)	0.3367	(383.06)	(370.37)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1382)	0.3300	1	(0.0921)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(200)	0.3367	(69.65)	(67.34)	0.0000	4.3300	(1,343.14)	0.00	0.0084	(0.0251)	0.0000	1	(0.0167)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(12,900)	0.3367	(4,492.19)	(4,343.40)	0.0000	4.3300	(1,343.14)	0.00	0.5403	(1.6205)	0.3300	1	(1.0802)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(10,800)	0.3367	(3,760.91)	(3,636.34)	0.0000	4.3300	(1,343.14)	0.00	0.4524	(1.3567)	0.0000	1	(0.9043)	02/07/2025
600226.SH	01/08/2025	SDB3264054695	0	(1,600)	0.3367	(557.17)	(538.72)	0.0000	4.3300	(1,343.14)	0.00	0.0670	(0.2010)	0.3300	1	(0.1340)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(6,900)	0.3512	(2,402.80)	(2,423.12)	0.0000	4.3300	(1,343.14)	0.00	0.2890	(0.9041)	0.0000	1	(0.6150)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(21,400)	0.3512	(7,452.16)	(7,515.19)	0.0000	4.3300	(1,343.14)	0.00	0.8963	(2.8039)	0.0000	1	(1.9075)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(400)	0.3512	(139.29)	(140.47)	0.0000	4.3300	(1,343.14)	0.00	0.0168	(0.0524)	0.0000	1	(0.0357)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(13,200)	0.3512	(4,596.66)	(4,635.54)	0.0000	4.3300	(1,343.14)	0.00	0.5529	(1.7295)	0.0000	1	(1.1766)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(1,100)	0.3512	(383.06)	(386.29)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1441)	0.3300	1	(0.0981)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(4,800)	0.3512	(1,671.51)	(1,685.65)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6289)	0.0000	1	(0.4279)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(11,600)	0.3512	(4,039.49)	(4,073.65)	0.0000	4.3300	(1,343.14)	0.00	0.4859	(1.5199)	0.0000	1	(1.0340)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(1,100)	0.3512	(383.06)	(386.29)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1441)	0.0000	1	(0.0981)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(200)	0.3512	(69.65)	(70.24)	0.0000	4.3300	(1,343.14)	0.00	0.0084	(0.0262)	0.0000	1	(0.0178)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(12,900)	0.3512	(4,492.19)	(4,530.18)	0.0000	4.3300	(1,343.14)	0.00	0.5403	(1.6902)	0.3300	1	(1.1499)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(10,800)	0.3512	(3,760.91)	(3,792.71)	0.0000	4.3300	(1,343.14)	0.00	0.4524	(1.4150)	0.0000	1	(0.9627)	02/07/2025
600226.SH	01/07/2025	SDB3264054695	0	(1,600)	0.3512	(557.17)	(561.88)	0.0000	4.3300	(1,343.14)	0.00	0.0670	(0.2096)	0.3300	1	(0.1426)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(6,900)	0.3482	(2,402.80)	(2,402.80)	0.0000	4.3300	(1,343.14)	0.00	0.2890	(0.8965)	0.0000	1	(0.6075)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG SHENGHUA BIOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600226.SH	01/06/2025	SDB3264054695	0	(21,400)	0.3482	(7,452.16)	(7,452.16)	0.0000	4.3300	(1,343.14)	0.00	0.8963	(2.7804)	0.0000	1	(1.8840)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(400)	0.3482	(139.29)	(139.29)	0.0000	4.3300	(1,343.14)	0.00	0.0168	(0.0520)	0.0000	1	(0.0352)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(13,200)	0.3482	(4,596.66)	(4,596.66)	0.0000	4.3300	(1,343.14)	0.00	0.5529	(1.7150)	0.0000	1	(1.1621)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(1,100)	0.3482	(383.06)	(383.06)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1429)	0.0000	1	(0.0968)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(4,800)	0.3482	(1,671.51)	(1,671.51)	0.0000	4.3300	(1,343.14)	0.00	0.2010	(0.6236)	0.0000	1	(0.4226)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(11,600)	0.3482	(4,039.49)	(4,039.49)	0.0000	4.3300	(1,343.14)	0.00	0.4859	(1.5071)	0.0000	1	(1.0213)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(1,100)	0.3482	(383.06)	(383.06)	0.0000	4.3300	(1,343.14)	0.00	0.0461	(0.1429)	0.0000	1	(0.0968)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(200)	0.3482	(69.65)	(69.65)	0.0000	4.3300	(1,343.14)	0.00	0.0084	(0.0260)	0.0000	1	(0.0176)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(12,900)	0.3482	(4,492.19)	(4,492.19)	0.0000	4.3300	(1,343.14)	0.00	0.5403	(1.6760)	0.0000	1	(1.1357)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(10,800)	0.3482	(3,760.91)	(3,760.91)	0.0000	4.3300	(1,343.14)	0.00	0.4524	(1.4032)	0.0000	1	(0.9508)	02/07/2025
600226.SH	01/06/2025	SDB3264054695	0	(1,600)	0.3482	(557.17)	(557.17)	0.0000	4.3300	(1,343.14)	0.00	0.0670	(0.2079)	0.0000	1	(0.1409)	02/07/2025
TOTAL ZHEJIANG SHENGHUA BIOK BIOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND												28.9666	(88.9318)	0.0000		(59.9652)	
ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND																	
600576.SH	01/13/2025	SDB3265272452	0	(1,100)	0.9881	(1,062.67)	(1,086.92)	0.0000	4.3300	(1,625.00)	0.00	0.1278	(0.4906)	0.0000	1	(0.3628)	02/07/2025
600576.SH	01/13/2025	SDB3265272452	0	(9,200)	0.9881	(8,985.20)	(9,090.57)	0.0000	4.3300	(1,625.00)	0.00	1.0807	(4.1034)	0.0000	1	(3.0227)	02/07/2025
600576.SH	01/10/2025	SDB3265272452	0	(1,100)	0.9861	(1,062.67)	(1,062.67)	0.0000	4.3300	(1,625.00)	0.00	0.3834	(1.4390)	0.0000	3	(1.0556)	02/07/2025
600576.SH	01/10/2025	SDB3265272452	0	(9,200)	0.9767	(8,985.20)	(8,985.20)	0.0000	4.3300	(1,625.00)	0.00	3.2422	(12.1675)	0.0000	3	(8.9253)	02/07/2025
TOTAL ZHEJIANG SUNRIVER CULTURE CO LTD CMN CLASS A SERIES NORTHBOUND												4.8341	(18.2005)	0.0000		(13.3664)	
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300702.ZK	01/17/2025	SDB3262800251	0	(2,400)	2.2187	(5,460.28)	(5,324.88)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9847)	0.0000	1	(1.3279)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(500)	2.2187	(1,137.56)	(1,109.35)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4135)	0.0000	1	(0.2767)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(1,200)	2.2187	(2,730.14)	(2,662.44)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9923)	0.0000	1	(0.6640)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(100)	2.2187	(227.51)	(221.87)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0827)	0.0000	1	(0.0553)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(2,200)	2.2187	(5,005.26)	(4,881.14)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.8193)	0.0000	1	(1.2173)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(3,500)	2.2187	(7,962.91)	(7,765.44)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8944)	0.0000	1	(1.9366)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(8,300)	2.2187	(18,883.47)	(18,415.19)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.8638)	0.0000	1	(4.5925)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(3,500)	2.2187	(7,962.91)	(7,765.44)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8944)	0.0000	1	(1.9366)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(400)	2.2187	(910.05)	(887.48)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3308)	0.0000	1	(0.2213)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(100)	2.2187	(227.51)	(221.87)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0827)	0.0000	1	(0.0553)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(500)	2.2187	(1,137.56)	(1,109.35)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4135)	0.0000	1	(0.2767)	02/07/2025
300702.ZK	01/17/2025	SDB3262800251	0	(2,300)	2.2187	(5,232.77)	(5,103.01)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.9020)	0.0000	1	(1.2726)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(2,400)	2.1771	(5,460.28)	(5,224.98)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9475)	0.0000	1	(1.2907)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(500)	2.1771	(1,137.56)	(1,088.54)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4057)	0.0000	1	(0.2689)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(1,200)	2.1771	(2,730.14)	(2,612.49)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9737)	0.0000	1	(0.6454)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(100)	2.1771	(227.51)	(217.71)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0811)	0.0000	1	(0.0538)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(2,200)	2.1771	(5,005.26)	(4,789.57)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.7852)	0.0000	1	(1.1832)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(3,500)	2.1771	(7,962.91)	(7,619.77)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8401)	0.0000	1	(1.8823)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(8,300)	2.1771	(18,883.47)	(18,069.73)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.7350)	0.0000	1	(4.4637)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(3,500)	2.1771	(7,962.91)	(7,619.77)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8401)	0.0000	1	(1.8823)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(400)	2.1771	(910.05)	(870.83)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3246)	0.0000	1	(0.2151)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(100)	2.1771	(227.51)	(217.71)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0811)	0.0000	1	(0.0538)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(500)	2.1771	(1,137.56)	(1,088.54)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4057)	0.0000	1	(0.2689)	02/07/2025
300702.ZK	01/16/2025	SDB3262800251	0	(2,300)	2.1771	(5,232.77)	(5,007.27)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.8663)	0.0000	1	(1.2369)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(2,400)	2.1496	(5,460.28)	(5,159.04)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9229)	0.0000	1	(1.2661)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(500)	2.1496	(1,137.56)	(1,074.80)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4006)	0.0000	1	(0.2638)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(1,200)	2.1496	(2,730.14)	(2,579.52)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9614)	0.0000	1	(0.6331)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(100)	2.1496	(227.51)	(214.96)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0801)	0.0000	1	(0.0528)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(2,200)	2.1496	(5,005.26)	(4,729.12)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.7626)	0.0000	1	(1.1606)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(3,500)	2.1496	(7,962.91)	(7,523.61)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8042)	0.0000	1	(1.8465)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(8,300)	2.1496	(18,883.47)	(17,841.70)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.6500)	0.0000	1	(4.3787)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(3,500)	2.1496	(7,962.91)	(7,523.61)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8042)	0.0000	1	(1.8465)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300702.ZK	01/15/2025	SDB3262800251	0	(400)	2.1496	(910.05)	(859.84)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3205)	0.0000	1	(0.2110)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(100)	2.1496	(227.51)	(214.96)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0801)	0.0000	1	(0.0528)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(500)	2.1496	(1,137.56)	(1,074.80)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4006)	0.0000	1	(0.2638)	02/07/2025
300702.ZK	01/15/2025	SDB3262800251	0	(2,300)	2.1496	(5,232.77)	(4,944.08)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.8428)	0.0000	1	(1.2134)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(2,400)	2.1794	(5,460.28)	(5,230.56)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9495)	0.0000	1	(1.2928)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(500)	2.1794	(1,137.56)	(1,089.70)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4062)	0.0000	1	(0.2693)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(1,200)	2.1794	(2,730.14)	(2,615.28)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9748)	0.0000	1	(0.6464)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(100)	2.1794	(227.51)	(217.94)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0812)	0.0000	1	(0.0539)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(2,200)	2.1794	(5,005.26)	(4,794.68)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.7871)	0.0000	1	(1.1851)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(3,500)	2.1794	(7,962.91)	(7,627.90)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8431)	0.0000	1	(1.8853)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(8,300)	2.1794	(18,883.47)	(18,089.01)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.7422)	0.0000	1	(4.4709)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(3,500)	2.1794	(7,962.91)	(7,627.90)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8431)	0.0000	1	(1.8853)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(400)	2.1794	(910.05)	(871.76)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3249)	0.0000	1	(0.2155)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(100)	2.1794	(227.51)	(217.94)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0812)	0.0000	1	(0.0539)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(500)	2.1794	(1,137.56)	(1,089.70)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4062)	0.0000	1	(0.2693)	02/07/2025
300702.ZK	01/14/2025	SDB3262800251	0	(2,300)	2.1794	(5,232.77)	(5,012.62)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.8683)	0.0000	1	(1.2389)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(2,400)	2.1749	(5,460.28)	(5,219.81)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9455)	0.0000	1	(1.2888)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(500)	2.1749	(1,137.56)	(1,087.46)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4053)	0.0000	1	(0.2685)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(1,200)	2.1749	(2,730.14)	(2,609.90)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9728)	0.0000	1	(0.6444)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(100)	2.1749	(227.51)	(217.49)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0811)	0.0000	1	(0.0537)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(2,200)	2.1749	(5,005.26)	(4,784.82)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.7834)	0.0000	1	(1.1814)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(3,500)	2.1749	(7,962.91)	(7,612.22)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8372)	0.0000	1	(1.8795)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(8,300)	2.1749	(18,883.47)	(18,051.83)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.7283)	0.0000	1	(4.4571)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(3,500)	2.1749	(7,962.91)	(7,612.22)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8372)	0.0000	1	(1.8795)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(400)	2.1749	(910.05)	(869.97)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3243)	0.0000	1	(0.2148)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(100)	2.1749	(227.51)	(217.49)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0811)	0.0000	1	(0.0537)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(500)	2.1749	(1,137.56)	(1,087.46)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4053)	0.0000	1	(0.2685)	02/07/2025
300702.ZK	01/13/2025	SDB3262800251	0	(2,300)	2.1749	(5,232.77)	(5,002.31)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.8645)	0.0000	1	(1.2351)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(2,400)	2.1795	(5,460.28)	(5,230.90)	0.0000	4.3300	(1,341.80)	0.00	1.9703	(5.8490)	0.0000	3	(3.8788)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(500)	2.1795	(1,137.56)	(1,089.77)	0.0000	4.3300	(1,341.80)	0.00	0.4105	(1.2185)	0.0000	3	(0.8081)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(1,200)	2.1795	(2,730.14)	(2,615.45)	0.0000	4.3300	(1,341.80)	0.00	0.9851	(2.9245)	0.0000	3	(1.9394)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(100)	2.1795	(227.51)	(217.95)	0.0000	4.3300	(1,341.80)	0.00	0.0821	(0.2437)	0.0000	3	(0.1616)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(2,200)	2.1795	(5,005.26)	(4,794.99)	0.0000	4.3300	(1,341.80)	0.00	1.8061	(5.3616)	0.0000	3	(3.5555)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(3,500)	2.1795	(7,962.91)	(7,628.40)	0.0000	4.3300	(1,341.80)	0.00	2.8733	(8.5298)	0.0000	3	(5.6565)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(8,300)	2.1795	(18,883.47)	(18,090.21)	0.0000	4.3300	(1,341.80)	0.00	6.8138	(20.2279)	0.0000	3	(13.4141)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(3,500)	2.1795	(7,962.91)	(7,628.40)	0.0000	4.3300	(1,341.80)	0.00	2.8733	(8.5298)	0.0000	3	(5.6565)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(400)	2.1795	(910.05)	(871.82)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9748)	0.0000	3	(0.6465)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(100)	2.1795	(227.51)	(217.95)	0.0000	4.3300	(1,341.80)	0.00	0.0821	(0.2437)	0.0000	3	(0.1616)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(500)	2.1795	(1,137.56)	(1,089.77)	0.0000	4.3300	(1,341.80)	0.00	0.4105	(1.2185)	0.0000	3	(0.8081)	02/07/2025
300702.ZK	01/10/2025	SDB3262800251	0	(2,300)	2.1795	(5,232.77)	(5,012.95)	0.0000	4.3300	(1,341.80)	0.00	1.8882	(5.6053)	0.0000	3	(3.7172)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(2,400)	2.2183	(5,460.28)	(5,323.91)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(1.9843)	0.0000	1	(1.3276)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(500)	2.2183	(1,137.56)	(1,109.15)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4134)	0.0000	1	(0.2766)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(1,200)	2.2183	(2,730.14)	(2,661.96)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(0.9922)	0.0000	1	(0.6638)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(100)	2.2183	(227.51)	(221.83)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0827)	0.0000	1	(0.0553)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(2,200)	2.2183	(5,005.26)	(4,880.25)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.8190)	0.0000	1	(1.2170)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(3,500)	2.2183	(7,962.91)	(7,764.04)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8938)	0.0000	1	(1.9361)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(8,300)	2.2183	(18,883.47)	(18,411.86)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.8625)	0.0000	1	(4.5912)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(3,500)	2.2183	(7,962.91)	(7,764.04)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.8938)	0.0000	1	(1.9361)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(400)	2.2183	(910.05)	(887.32)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3307)	0.0000	1	(0.2213)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(100)	2.2183	(227.51)	(221.83)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0827)	0.0000	1	(0.0553)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(500)	2.2183	(1,137.56)	(1,109.15)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4134)	0.0000	1	(0.2766)	02/07/2025
300702.ZK	01/09/2025	SDB3262800251	0	(2,300)	2.2183	(5,232.77)	(5,102.08)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.9017)	0.0000	1	(1.2723)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(2,400)	2.2546	(5,460.28)	(5,411.16)										

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300702.ZK	01/08/2025	SDB3262800251	0	(500)	2.2546	(1,137.56)	(1,127.33)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4202)	0.0000	1	(0.2834)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(1,200)	2.2546	(2,730.14)	(2,705.58)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(1.0084)	0.0000	1	(0.6801)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(100)	2.2546	(227.51)	(225.47)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0840)	0.0000	1	(0.0567)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(2,200)	2.2546	(5,005.26)	(4,960.23)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.8488)	0.0000	1	(1.2468)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(3,500)	2.2546	(7,962.91)	(7,891.27)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9413)	0.0000	1	(1.9835)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(8,300)	2.2546	(18,883.47)	(18,713.59)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.9750)	0.0000	1	(4.7037)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(3,500)	2.2546	(7,962.91)	(7,891.27)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9413)	0.0000	1	(1.9835)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(400)	2.2546	(910.05)	(901.86)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3361)	0.0000	1	(0.2267)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(100)	2.2546	(227.51)	(225.47)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0840)	0.0000	1	(0.0567)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(500)	2.2546	(1,137.56)	(1,127.33)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4202)	0.0000	1	(0.2834)	02/07/2025
300702.ZK	01/08/2025	SDB3262800251	0	(2,300)	2.2546	(5,232.77)	(5,185.69)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.9328)	0.0000	1	(1.3034)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(2,400)	2.2410	(5,460.28)	(5,378.34)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(2.0046)	0.0000	1	(1.3479)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(500)	2.2410	(1,137.56)	(1,120.49)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4176)	0.0000	1	(0.2808)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(1,200)	2.2410	(2,730.14)	(2,689.17)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(1.0023)	0.0000	1	(0.6739)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(100)	2.2410	(227.51)	(224.10)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0835)	0.0000	1	(0.0562)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(2,200)	2.2410	(5,005.26)	(4,930.14)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.8376)	0.0000	1	(1.2356)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(3,500)	2.2410	(7,962.91)	(7,843.41)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9234)	0.0000	1	(1.9657)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(8,300)	2.2410	(18,883.47)	(18,600.08)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(6.9327)	0.0000	1	(4.6614)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(3,500)	2.2410	(7,962.91)	(7,843.41)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9234)	0.0000	1	(1.9657)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(400)	2.2410	(910.05)	(896.39)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3341)	0.0000	1	(0.2246)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(100)	2.2410	(227.51)	(224.10)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0835)	0.0000	1	(0.0562)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(500)	2.2410	(1,137.56)	(1,120.49)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4176)	0.0000	1	(0.2808)	02/07/2025
300702.ZK	01/07/2025	SDB3262800251	0	(2,300)	2.2410	(5,232.77)	(5,154.24)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.9211)	0.0000	1	(1.2917)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(2,400)	2.2751	(5,460.28)	(5,460.28)	0.0000	4.3300	(1,341.80)	0.00	0.6568	(2.0352)	0.0000	1	(1.3784)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(500)	2.2751	(1,137.56)	(1,137.56)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4240)	0.0000	1	(0.2872)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(1,200)	2.2751	(2,730.14)	(2,730.14)	0.0000	4.3300	(1,341.80)	0.00	0.3284	(1.0176)	0.0000	1	(0.6892)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(100)	2.2751	(227.51)	(227.51)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0848)	0.0000	1	(0.0574)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(2,200)	2.2751	(5,005.26)	(5,005.26)	0.0000	4.3300	(1,341.80)	0.00	0.6020	(1.8656)	0.0000	1	(1.2635)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(3,500)	2.2751	(7,962.91)	(7,962.91)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9680)	0.0000	1	(2.0102)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(8,300)	2.2751	(18,883.47)	(18,883.47)	0.0000	4.3300	(1,341.80)	0.00	2.2713	(7.0383)	0.0000	1	(4.7670)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(3,500)	2.2751	(7,962.91)	(7,962.91)	0.0000	4.3300	(1,341.80)	0.00	0.9578	(2.9680)	0.0000	1	(2.0102)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(400)	2.2751	(910.05)	(910.05)	0.0000	4.3300	(1,341.80)	0.00	0.1095	(0.3392)	0.0000	1	(0.2297)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(100)	2.2751	(227.51)	(227.51)	0.0000	4.3300	(1,341.80)	0.00	0.0274	(0.0848)	0.0000	1	(0.0574)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(500)	2.2751	(1,137.56)	(1,137.56)	0.0000	4.3300	(1,341.80)	0.00	0.1368	(0.4240)	0.0000	1	(0.2872)	02/07/2025
300702.ZK	01/06/2025	SDB3262800251	0	(2,300)	2.2751	(5,232.77)	(5,232.77)	0.0000	4.3300	(1,341.80)	0.00	0.6294	(1.9504)	0.0000	1	(1.3210)	02/07/2025
TOTAL ZHEJIANG TIANYU PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND												82.0938	(246.2516)	0.0000		(164.1578)	
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND																	
300913.ZK	01/14/2025	SDB3264649727	0	(300)	8.0782	(2,356.10)	(2,423.46)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.2896)	0.0000	1	(1.0062)	02/07/2025
300913.ZK	01/14/2025	SDB3264649727	0	(500)	8.0782	(3,926.83)	(4,039.10)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.1493)	0.0000	1	(1.6770)	02/07/2025
300913.ZK	01/13/2025	SDB3264649727	0	(300)	8.7092	(2,356.10)	(2,612.76)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.3903)	0.0000	1	(1.1069)	02/07/2025
300913.ZK	01/13/2025	SDB3264649727	0	(500)	8.7092	(3,926.83)	(4,354.60)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.3172)	0.0000	1	(1.8449)	02/07/2025
300913.ZK	01/10/2025	SDB3264649727	0	(300)	8.9117	(2,356.10)	(2,673.52)	0.0000	4.3300	(1,915.63)	0.00	0.8502	(4.2679)	0.0000	3	(3.4177)	02/07/2025
300913.ZK	01/10/2025	SDB3264649727	0	(500)	8.9117	(3,926.83)	(4,455.86)	0.0000	4.3300	(1,915.63)	0.00	1.4169	(7.1131)	0.0000	3	(5.6962)	02/07/2025
300913.ZK	01/09/2025	SDB3264649727	0	(300)	7.9856	(2,356.10)	(2,395.68)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.2748)	0.0000	1	(0.9914)	02/07/2025
300913.ZK	01/09/2025	SDB3264649727	0	(500)	7.9856	(3,926.83)	(3,992.80)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.1246)	0.0000	1	(1.6523)	02/07/2025
300913.ZK	01/08/2025	SDB3264649727	0	(300)	8.4011	(2,356.10)	(2,520.33)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.3411)	0.0000	1	(1.0577)	02/07/2025
300913.ZK	01/08/2025	SDB3264649727	0	(500)	8.4011	(3,926.83)	(4,200.55)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.2352)	0.0000	1	(1.7629)	02/07/2025
300913.ZK	01/07/2025	SDB3264649727	0	(300)	8.1959	(2,356.10)	(2,458.78)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.3084)	0.0000	1	(1.0250)	02/07/2025
300913.ZK	01/07/2025	SDB3264649727	0	(500)	8.1959	(3,926.83)	(4,097.97)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.1806)	0.0000	1	(1.7083)	02/07/2025
300913.ZK	01/06/2025	SDB3264649727	0	(300)	7.8537	(2,356.10)	(2,356.10)	0.0000	4.3300	(1,915.63)	0.00	0.2834	(1.2537)	0.0000	1	(0.9703)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300913.ZK	01/06/2025	SDB3264649727	0	(500)	7.8537	(3,926.83)	(3,926.83)	0.0000	4.3300	(1,915.63)	0.00	0.4723	(2.0895)	0.0000	1	(1.6172)	02/07/2025
TOTAL ZHEJIANG ZHAOLONG INTERCONNECT TECHNOLOGY CO., LIMITED. CMN CLASS A SERIES NORTHBOUND												6.8013	(32.3353)	0.0000		(25.5340)	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
600023.SH	01/17/2025	SDB3260123552	0	(1,500)	0.7214	(1,159.41)	(1,082.13)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1182)	0.0000	1	0.0213	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(7,700)	0.7214	(5,951.63)	(5,554.91)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6066)	0.0000	1	0.1093	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(40,100)	0.7214	(30,994.85)	(28,928.82)	0.0000	4.3300	(393.11)	0.00	3.7280	(3.1589)	0.0000	1	0.5691	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(15,900)	0.7214	(12,289.73)	(11,470.53)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2525)	0.0000	1	0.2256	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(82,200)	0.7214	(63,535.59)	(59,300.48)	0.0000	4.3300	(393.11)	0.00	7.6419	(6.4754)	0.0000	1	1.1665	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,300)	0.7214	(1,004.82)	(937.84)	0.0000	4.3300	(393.11)	0.00	0.1209	(0.1024)	0.0000	1	0.0184	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,400)	0.7214	(1,082.11)	(1,009.98)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1103)	0.0000	1	0.0199	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(7,800)	0.7214	(6,028.92)	(5,627.05)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.6145)	0.0000	1	0.1107	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(29,900)	0.7214	(23,110.88)	(21,570.37)	0.0000	4.3300	(393.11)	0.00	2.7797	(2.3554)	0.0000	1	0.4243	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(8,600)	0.7214	(6,647.28)	(6,204.19)	0.0000	4.3300	(393.11)	0.00	0.7995	(0.6775)	0.0000	1	0.1220	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(86,100)	0.7214	(66,550.05)	(62,114.00)	0.0000	4.3300	(393.11)	0.00	8.0045	(6.7826)	0.0000	1	1.2219	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,100)	0.7214	(850.23)	(793.56)	0.0000	4.3300	(393.11)	0.00	0.1023	(0.0867)	0.0000	1	0.0156	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(100)	0.7214	(77.29)	(72.14)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0079)	0.0000	1	0.0014	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(500)	0.7214	(386.47)	(360.71)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0394)	0.0000	1	0.0071	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(248,700)	0.7214	(192,229.93)	(179,416.41)	0.0000	4.3300	(393.11)	0.00	23.1210	(19.5916)	0.0000	1	3.5293	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(114,900)	0.7214	(88,810.69)	(82,890.81)	0.0000	4.3300	(393.11)	0.00	10.6820	(9.0514)	0.0000	1	1.6306	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(4,200)	0.7214	(3,246.34)	(3,029.95)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3309)	0.0000	1	0.0596	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(119,300)	0.7214	(92,211.62)	(86,065.05)	0.0000	4.3300	(393.11)	0.00	11.0910	(9.3980)	0.0000	1	1.6930	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(200)	0.7214	(154.59)	(144.28)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0158)	0.0000	1	0.0028	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(5,100)	0.7214	(3,941.99)	(3,679.23)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.4018)	0.0000	1	0.0724	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,700)	0.7214	(1,314.00)	(1,226.41)	0.0000	4.3300	(393.11)	0.00	0.1580	(0.1339)	0.0000	1	0.0241	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(100)	0.7214	(77.29)	(72.14)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0079)	0.0000	1	0.0014	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(500)	0.7214	(386.47)	(360.71)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0394)	0.0000	1	0.0071	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(100)	0.7214	(77.29)	(72.14)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0079)	0.0000	1	0.0014	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(7,000)	0.7214	(5,410.57)	(5,049.92)	0.0000	4.3300	(393.11)	0.00	0.6508	(0.5514)	0.0000	1	0.0993	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(57,600)	0.7214	(44,521.29)	(41,553.62)	0.0000	4.3300	(393.11)	0.00	5.3549	(4.5375)	0.0000	1	0.8174	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(12,400)	0.7214	(9,584.44)	(8,945.57)	0.0000	4.3300	(393.11)	0.00	1.1528	(0.9768)	0.0000	1	0.1760	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,000)	0.7214	(772.94)	(721.42)	0.0000	4.3300	(393.11)	0.00	0.0930	(0.0788)	0.0000	1	0.0142	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(400)	0.7214	(309.18)	(288.57)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0315)	0.0000	1	0.0057	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(200)	0.7214	(154.59)	(144.28)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0158)	0.0000	1	0.0028	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(20,100)	0.7214	(15,536.07)	(14,500.48)	0.0000	4.3300	(393.11)	0.00	1.8686	(1.5834)	0.0000	1	0.2852	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(1,400)	0.7214	(1,082.11)	(1,009.98)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1103)	0.0000	1	0.0199	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(12,300)	0.7214	(9,507.15)	(8,873.43)	0.0000	4.3300	(393.11)	0.00	1.1435	(0.9689)	0.0000	1	0.1746	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(9,400)	0.7214	(7,265.63)	(6,781.32)	0.0000	4.3300	(393.11)	0.00	0.8739	(0.7405)	0.0000	1	0.1334	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(55,300)	0.7214	(42,743.53)	(39,894.36)	0.0000	4.3300	(393.11)	0.00	5.1411	(4.3563)	0.0000	1	0.7848	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(14,200)	0.7214	(10,975.73)	(10,244.12)	0.0000	4.3300	(393.11)	0.00	1.3201	(1.1186)	0.0000	1	0.2015	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(33,900)	0.7214	(26,202.63)	(24,456.04)	0.0000	4.3300	(393.11)	0.00	3.1516	(2.6705)	0.0000	1	0.4811	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(2,900)	0.7214	(2,241.52)	(2,092.11)	0.0000	4.3300	(393.11)	0.00	0.2696	(0.2285)	0.0000	1	0.0412	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(7,700)	0.7214	(5,951.63)	(5,554.91)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6066)	0.0000	1	0.1093	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(35,100)	0.7214	(27,130.16)	(25,321.74)	0.0000	4.3300	(393.11)	0.00	3.2632	(2.7650)	0.0000	1	0.4981	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(5,300)	0.7214	(4,096.58)	(3,823.51)	0.0000	4.3300	(393.11)	0.00	0.4927	(0.4175)	0.0000	1	0.0752	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(2,600)	0.7214	(2,009.64)	(1,875.68)	0.0000	4.3300	(393.11)	0.00	0.2417	(0.2048)	0.0000	1	0.0369	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(37,700)	0.7214	(29,139.80)	(27,197.42)	0.0000	4.3300	(393.11)	0.00	3.5049	(2.9699)	0.0000	1	0.5350	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(2,200)	0.7214	(1,700.47)	(1,587.12)	0.0000	4.3300	(393.11)	0.00	0.2045	(0.1733)	0.0000	1	0.0312	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(3,000)	0.7214	(2,318.82)	(2,164.25)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2363)	0.0000	1	0.0426	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(200)	0.7214	(154.59)	(144.28)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0158)	0.0000	1	0.0028	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(400)	0.7214	(309.18)	(288.57)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0315)	0.0000	1	0.0057	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(5,800)	0.7214	(4,483.05)	(4,184.22)	0.0000	4.3300	(393.11)	0.00	0.5392	(0.4569)	0.0000	1	0.0823	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(200)	0.7214	(154.59)	(144.28)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0158)	0.0000	1	0.0028	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/17/2025	SDB3260123552	0	(300)	0.7214	(231.88)	(216.43)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0236)	0.0000	1	0.0043	02/07/2025
600023.SH	01/17/2025	SDB3260123552	0	(100)	0.7214	(77.29)	(72.14)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0079)	0.0000	1	0.0014	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,500)	0.6989	(1,159.41)	(1,048.42)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1145)	0.0000	1	0.0250	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(7,700)	0.6989	(5,951.63)	(5,381.91)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.5877)	0.0000	1	0.1282	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(40,100)	0.6989	(30,994.85)	(28,027.85)	0.0000	4.3300	(393.11)	0.00	3.7280	(3.0605)	0.0000	1	0.6674	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(15,900)	0.6989	(12,289.73)	(11,113.29)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2135)	0.0000	1	0.2646	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(82,200)	0.6989	(63,535.59)	(57,453.61)	0.0000	4.3300	(393.11)	0.00	7.6419	(6.2737)	0.0000	1	1.3682	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,300)	0.6989	(1,004.82)	(908.63)	0.0000	4.3300	(393.11)	0.00	0.1209	(0.0992)	0.0000	1	0.0216	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,400)	0.6989	(1,082.11)	(978.53)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1069)	0.0000	1	0.0233	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(7,800)	0.6989	(6,028.92)	(5,451.80)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.5953)	0.0000	1	0.1298	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(29,900)	0.6989	(23,110.88)	(20,898.58)	0.0000	4.3300	(393.11)	0.00	2.7797	(2.2821)	0.0000	1	0.4977	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(8,600)	0.6989	(6,647.28)	(6,010.96)	0.0000	4.3300	(393.11)	0.00	0.7995	(0.6564)	0.0000	1	0.1431	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(86,100)	0.6989	(66,550.05)	(60,179.51)	0.0000	4.3300	(393.11)	0.00	8.0045	(6.5714)	0.0000	1	1.4331	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,100)	0.6989	(850.23)	(768.84)	0.0000	4.3300	(393.11)	0.00	0.1023	(0.0840)	0.0000	1	0.0183	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(100)	0.6989	(77.29)	(69.89)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0076)	0.0000	1	0.0017	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(500)	0.6989	(386.47)	(349.47)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0382)	0.0000	1	0.0083	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(248,700)	0.6989	(192,229.93)	(173,828.62)	0.0000	4.3300	(393.11)	0.00	23.1210	(18.9815)	0.0000	1	4.1395	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(114,900)	0.6989	(88,810.69)	(80,309.24)	0.0000	4.3300	(393.11)	0.00	10.6820	(8.7695)	0.0000	1	1.9125	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(4,200)	0.6989	(3,246.34)	(2,935.59)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3206)	0.0000	1	0.0699	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(119,300)	0.6989	(92,211.62)	(83,384.62)	0.0000	4.3300	(393.11)	0.00	11.0910	(9.1053)	0.0000	1	1.9857	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(200)	0.6989	(154.59)	(139.79)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0153)	0.0000	1	0.0033	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(5,100)	0.6989	(3,941.99)	(3,564.64)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.3992)	0.0000	1	0.0849	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,700)	0.6989	(1,314.00)	(1,188.21)	0.0000	4.3300	(393.11)	0.00	0.1580	(0.1297)	0.0000	1	0.0283	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(100)	0.6989	(77.29)	(69.89)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0076)	0.0000	1	0.0017	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(500)	0.6989	(386.47)	(349.47)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0382)	0.0000	1	0.0083	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(100)	0.6989	(77.29)	(69.89)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0076)	0.0000	1	0.0017	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(7,000)	0.6989	(5,410.57)	(4,892.64)	0.0000	4.3300	(393.11)	0.00	0.6508	(0.5343)	0.0000	1	0.1165	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(57,600)	0.6989	(44,521.29)	(40,259.46)	0.0000	4.3300	(393.11)	0.00	5.3549	(4.3962)	0.0000	1	0.9587	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(12,400)	0.6989	(9,584.44)	(8,666.97)	0.0000	4.3300	(393.11)	0.00	1.1528	(0.9464)	0.0000	1	0.2064	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,000)	0.6989	(772.94)	(698.95)	0.0000	4.3300	(393.11)	0.00	0.0930	(0.0763)	0.0000	1	0.0166	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(400)	0.6989	(309.18)	(279.58)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0305)	0.0000	1	0.0067	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(200)	0.6989	(154.59)	(139.79)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0153)	0.0000	1	0.0033	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(20,100)	0.6989	(15,536.07)	(14,048.87)	0.0000	4.3300	(393.11)	0.00	1.8686	(1.5341)	0.0000	1	0.3346	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(1,400)	0.6989	(1,082.11)	(978.53)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1069)	0.0000	1	0.0233	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(12,300)	0.6989	(9,507.15)	(8,597.07)	0.0000	4.3300	(393.11)	0.00	1.1435	(0.9388)	0.0000	1	0.2047	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(9,400)	0.6989	(7,265.63)	(6,570.12)	0.0000	4.3300	(393.11)	0.00	0.8739	(0.7174)	0.0000	1	0.1565	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(55,300)	0.6989	(42,743.53)	(38,651.88)	0.0000	4.3300	(393.11)	0.00	5.1411	(4.2206)	0.0000	1	0.9204	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(14,200)	0.6989	(10,975.73)	(9,925.08)	0.0000	4.3300	(393.11)	0.00	1.3201	(1.0838)	0.0000	1	0.2364	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(33,900)	0.6989	(26,202.63)	(23,694.37)	0.0000	4.3300	(393.11)	0.00	3.1516	(2.5873)	0.0000	1	0.5643	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(2,900)	0.6989	(2,241.52)	(2,026.95)	0.0000	4.3300	(393.11)	0.00	0.2696	(0.2213)	0.0000	1	0.0483	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(7,700)	0.6989	(5,951.63)	(5,381.91)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.5877)	0.0000	1	0.1282	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(35,100)	0.6989	(27,130.16)	(24,533.11)	0.0000	4.3300	(393.11)	0.00	3.2632	(2.6789)	0.0000	1	0.5842	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(5,300)	0.6989	(4,096.58)	(3,704.43)	0.0000	4.3300	(393.11)	0.00	0.4927	(0.4045)	0.0000	1	0.0882	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(2,600)	0.6989	(2,009.64)	(1,817.27)	0.0000	4.3300	(393.11)	0.00	0.2417	(0.1984)	0.0000	1	0.0433	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(37,700)	0.6989	(29,139.80)	(26,350.38)	0.0000	4.3300	(393.11)	0.00	3.5049	(2.8774)	0.0000	1	0.6275	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(2,200)	0.6989	(1,700.47)	(1,537.69)	0.0000	4.3300	(393.11)	0.00	0.2045	(0.1679)	0.0000	1	0.0366	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(3,000)	0.6989	(2,318.82)	(2,096.85)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2290)	0.0000	1	0.0499	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(200)	0.6989	(154.59)	(139.79)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0153)	0.0000	1	0.0033	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(400)	0.6989	(309.18)	(279.58)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0305)	0.0000	1	0.0067	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(5,800)	0.6989	(4,483.05)	(4,053.90)	0.0000	4.3300	(393.11)	0.00	0.5392	(0.4427)	0.0000	1	0.0965	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(200)	0.6989	(154.59)	(139.79)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0153)	0.0000	1	0.0033	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(300)	0.6989	(231.88)	(209.68)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0229)	0.0000	1	0.0050	02/07/2025
600023.SH	01/16/2025	SDB3260123552	0	(100)	0.6989	(77.29)	(69.89)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0076)	0.0000	1	0.0017	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/15/2025	SDB3260123552	0	(1,500)	0.7057	(1,159.41)	(1,058.49)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1156)	0.0000	1	0.0239	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(7,700)	0.7057	(5,951.63)	(5,433.56)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.5933)	0.0000	1	0.1225	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(40,100)	0.7057	(30,994.85)	(28,296.85)	0.0000	4.3300	(393.11)	0.00	3.7280	(3.0899)	0.0000	1	0.6381	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(15,900)	0.7057	(12,289.73)	(11,219.95)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2252)	0.0000	1	0.2530	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(82,200)	0.7057	(63,535.59)	(58,005.01)	0.0000	4.3300	(393.11)	0.00	7.6419	(6.3339)	0.0000	1	1.3080	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,300)	0.7057	(1,004.82)	(917.35)	0.0000	4.3300	(393.11)	0.00	0.1209	(0.1002)	0.0000	1	0.0207	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,400)	0.7057	(1,082.11)	(987.92)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1079)	0.0000	1	0.0223	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(7,800)	0.7057	(6,028.92)	(5,504.12)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.6010)	0.0000	1	0.1241	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(29,900)	0.7057	(23,110.88)	(21,099.14)	0.0000	4.3300	(393.11)	0.00	2.7797	(2.3040)	0.0000	1	0.4758	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(8,600)	0.7057	(6,647.28)	(6,068.65)	0.0000	4.3300	(393.11)	0.00	0.7995	(0.6627)	0.0000	1	0.1368	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(86,100)	0.7057	(66,550.05)	(60,757.07)	0.0000	4.3300	(393.11)	0.00	8.0045	(6.6345)	0.0000	1	1.3700	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,100)	0.7057	(850.23)	(776.22)	0.0000	4.3300	(393.11)	0.00	0.1023	(0.0848)	0.0000	1	0.0175	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(100)	0.7057	(77.29)	(70.57)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0077)	0.0000	1	0.0016	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(500)	0.7057	(386.47)	(352.83)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0385)	0.0000	1	0.0080	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(248,700)	0.7057	(192,229.93)	(175,496.90)	0.0000	4.3300	(393.11)	0.00	23.1210	(19.1636)	0.0000	1	3.9573	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(114,900)	0.7057	(88,810.69)	(81,079.99)	0.0000	4.3300	(393.11)	0.00	10.6820	(8.8536)	0.0000	1	1.8283	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(4,200)	0.7057	(3,246.34)	(2,963.76)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3236)	0.0000	1	0.0668	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(119,300)	0.7057	(92,211.62)	(84,184.88)	0.0000	4.3300	(393.11)	0.00	11.0910	(9.1927)	0.0000	1	1.8983	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(200)	0.7057	(154.59)	(141.13)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0154)	0.0000	1	0.0032	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(5,100)	0.7057	(3,941.99)	(3,598.85)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.3930)	0.0000	1	0.0812	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,700)	0.7057	(1,314.00)	(1,199.62)	0.0000	4.3300	(393.11)	0.00	0.1580	(0.1310)	0.0000	1	0.0271	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(100)	0.7057	(77.29)	(70.57)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0077)	0.0000	1	0.0016	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(500)	0.7057	(386.47)	(352.83)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0385)	0.0000	1	0.0080	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(100)	0.7057	(77.29)	(70.57)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0077)	0.0000	1	0.0016	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(7,000)	0.7057	(5,410.57)	(4,939.60)	0.0000	4.3300	(393.11)	0.00	0.6508	(0.5394)	0.0000	1	0.1114	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(57,600)	0.7057	(44,521.29)	(40,645.84)	0.0000	4.3300	(393.11)	0.00	5.3549	(4.4384)	0.0000	1	0.9165	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(12,400)	0.7057	(9,584.44)	(8,750.15)	0.0000	4.3300	(393.11)	0.00	1.1528	(0.9555)	0.0000	1	0.1973	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,000)	0.7057	(772.94)	(705.66)	0.0000	4.3300	(393.11)	0.00	0.0930	(0.0771)	0.0000	1	0.0159	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(400)	0.7057	(309.18)	(282.26)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0308)	0.0000	1	0.0064	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(200)	0.7057	(154.59)	(141.13)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0154)	0.0000	1	0.0032	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(20,100)	0.7057	(15,536.07)	(14,183.71)	0.0000	4.3300	(393.11)	0.00	1.8686	(1.5488)	0.0000	1	0.3198	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(1,400)	0.7057	(1,082.11)	(987.92)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1079)	0.0000	1	0.0223	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(12,300)	0.7057	(9,507.15)	(8,679.58)	0.0000	4.3300	(393.11)	0.00	1.1435	(0.9478)	0.0000	1	0.1957	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(9,400)	0.7057	(7,265.63)	(6,633.18)	0.0000	4.3300	(393.11)	0.00	0.8739	(0.7243)	0.0000	1	0.1496	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(55,300)	0.7057	(42,743.53)	(39,022.83)	0.0000	4.3300	(393.11)	0.00	5.1411	(4.2612)	0.0000	1	0.8799	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(14,200)	0.7057	(10,975.73)	(10,020.33)	0.0000	4.3300	(393.11)	0.00	1.3201	(1.0942)	0.0000	1	0.2260	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(33,900)	0.7057	(26,202.63)	(23,921.77)	0.0000	4.3300	(393.11)	0.00	3.1516	(2.6122)	0.0000	1	0.5394	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(2,900)	0.7057	(2,241.52)	(2,046.41)	0.0000	4.3300	(393.11)	0.00	0.2696	(0.2235)	0.0000	1	0.0461	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(7,700)	0.7057	(5,951.63)	(5,433.56)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.5933)	0.0000	1	0.1225	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(35,100)	0.7057	(27,130.16)	(24,768.56)	0.0000	4.3300	(393.11)	0.00	3.2632	(2.7046)	0.0000	1	0.5585	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(5,300)	0.7057	(4,096.58)	(3,739.98)	0.0000	4.3300	(393.11)	0.00	0.4927	(0.4084)	0.0000	1	0.0843	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(2,600)	0.7057	(2,009.64)	(1,834.71)	0.0000	4.3300	(393.11)	0.00	0.2417	(0.2003)	0.0000	1	0.0414	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(37,700)	0.7057	(29,139.80)	(26,603.27)	0.0000	4.3300	(393.11)	0.00	3.5049	(2.9050)	0.0000	1	0.5999	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(2,200)	0.7057	(1,700.47)	(1,552.45)	0.0000	4.3300	(393.11)	0.00	0.2045	(0.1695)	0.0000	1	0.0350	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(3,000)	0.7057	(2,318.82)	(2,116.97)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2312)	0.0000	1	0.0477	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(200)	0.7057	(154.59)	(141.13)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0154)	0.0000	1	0.0032	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(400)	0.7057	(309.18)	(282.26)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0308)	0.0000	1	0.0064	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(5,800)	0.7057	(4,483.05)	(4,092.81)	0.0000	4.3300	(393.11)	0.00	0.5392	(0.4469)	0.0000	1	0.0923	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(200)	0.7057	(154.59)	(141.13)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0154)	0.0000	1	0.0032	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(300)	0.7057	(231.88)	(211.70)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0231)	0.0000	1	0.0048	02/07/2025
600023.SH	01/15/2025	SDB3260123552	0	(100)	0.7057	(77.29)	(70.57)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0077)	0.0000	1	0.0016	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,500)	0.7142	(1,159.41)	(1,071.33)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1170)	0.0000	1	0.0225	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(7,700)	0.7142	(5,951.63)	(5,499.52)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6005)	0.0000	1	0.1153	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/14/2025	SDB3260123552	0	(40,100)	0.7142	(30,994.85)	(28,640.34)	0.0000	4.3300	(393.11)	0.00	3.7280	(3.1274)	0.0000	1	0.6006	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(15,900)	0.7142	(12,289.73)	(11,356.15)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2401)	0.0000	1	0.2381	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(82,200)	0.7142	(63,535.59)	(58,709.13)	0.0000	4.3300	(393.11)	0.00	7.6419	(6.4108)	0.0000	1	1.2311	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,300)	0.7142	(1,004.82)	(928.49)	0.0000	4.3300	(393.11)	0.00	0.1209	(0.1014)	0.0000	1	0.0195	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,400)	0.7142	(1,082.11)	(999.91)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1092)	0.0000	1	0.0210	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(7,800)	0.7142	(6,028.92)	(5,570.94)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.6083)	0.0000	1	0.1168	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(29,900)	0.7142	(23,110.88)	(21,355.27)	0.0000	4.3300	(393.11)	0.00	2.7797	(2.3319)	0.0000	1	0.4478	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(8,600)	0.7142	(6,647.28)	(6,142.32)	0.0000	4.3300	(393.11)	0.00	0.7995	(0.6707)	0.0000	1	0.1288	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(86,100)	0.7142	(66,550.05)	(61,494.60)	0.0000	4.3300	(393.11)	0.00	8.0045	(6.7150)	0.0000	1	1.2895	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,100)	0.7142	(850.23)	(785.65)	0.0000	4.3300	(393.11)	0.00	0.1023	(0.0858)	0.0000	1	0.0165	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(100)	0.7142	(77.29)	(71.42)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0078)	0.0000	1	0.0015	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(500)	0.7142	(386.47)	(357.11)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0390)	0.0000	1	0.0075	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(248,700)	0.7142	(192,229.93)	(177,627.26)	0.0000	4.3300	(393.11)	0.00	23.1210	(19.3963)	0.0000	1	3.7247	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(114,900)	0.7142	(88,810.69)	(82,064.22)	0.0000	4.3300	(393.11)	0.00	10.6820	(8.9611)	0.0000	1	1.7208	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(4,200)	0.7142	(3,246.34)	(2,999.74)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3276)	0.0000	1	0.0629	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(119,300)	0.7142	(92,211.62)	(85,206.80)	0.0000	4.3300	(393.11)	0.00	11.0910	(9.3043)	0.0000	1	1.7887	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(200)	0.7142	(154.59)	(142.84)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0156)	0.0000	1	0.0030	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(5,100)	0.7142	(3,941.99)	(3,642.54)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.3978)	0.0000	1	0.0764	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,700)	0.7142	(1,314.00)	(1,214.18)	0.0000	4.3300	(393.11)	0.00	0.1580	(0.1326)	0.0000	1	0.0255	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(100)	0.7142	(77.29)	(71.42)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0078)	0.0000	1	0.0015	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(500)	0.7142	(386.47)	(357.11)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0390)	0.0000	1	0.0075	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(100)	0.7142	(77.29)	(71.42)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0078)	0.0000	1	0.0015	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(7,000)	0.7142	(5,410.57)	(4,999.56)	0.0000	4.3300	(393.11)	0.00	0.6508	(0.5459)	0.0000	1	0.1048	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(57,600)	0.7142	(44,521.29)	(41,139.24)	0.0000	4.3300	(393.11)	0.00	5.3549	(4.4923)	0.0000	1	0.8627	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(12,400)	0.7142	(9,584.44)	(8,856.37)	0.0000	4.3300	(393.11)	0.00	1.1528	(0.9671)	0.0000	1	0.1857	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,000)	0.7142	(772.94)	(714.22)	0.0000	4.3300	(393.11)	0.00	0.0930	(0.0780)	0.0000	1	0.0150	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(400)	0.7142	(309.18)	(285.69)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0312)	0.0000	1	0.0060	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(200)	0.7142	(154.59)	(142.84)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0156)	0.0000	1	0.0030	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(20,100)	0.7142	(15,536.07)	(14,355.88)	0.0000	4.3300	(393.11)	0.00	1.8686	(1.5676)	0.0000	1	0.3010	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(1,400)	0.7142	(1,082.11)	(999.91)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1092)	0.0000	1	0.0210	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(12,300)	0.7142	(9,507.15)	(8,784.94)	0.0000	4.3300	(393.11)	0.00	1.1435	(0.9593)	0.0000	1	0.1842	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(9,400)	0.7142	(7,265.63)	(6,713.70)	0.0000	4.3300	(393.11)	0.00	0.8739	(0.7331)	0.0000	1	0.1408	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(55,300)	0.7142	(42,743.53)	(39,496.53)	0.0000	4.3300	(393.11)	0.00	5.1411	(4.3129)	0.0000	1	0.8282	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(14,200)	0.7142	(10,975.73)	(10,141.97)	0.0000	4.3300	(393.11)	0.00	1.3201	(1.1075)	0.0000	1	0.2127	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(33,900)	0.7142	(26,202.63)	(24,212.16)	0.0000	4.3300	(393.11)	0.00	3.1516	(2.6439)	0.0000	1	0.5077	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(2,900)	0.7142	(2,241.52)	(2,071.25)	0.0000	4.3300	(393.11)	0.00	0.2696	(0.2262)	0.0000	1	0.0434	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(7,700)	0.7142	(5,951.63)	(5,499.52)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6005)	0.0000	1	0.1153	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(35,100)	0.7142	(27,130.16)	(25,069.23)	0.0000	4.3300	(393.11)	0.00	3.2632	(2.7375)	0.0000	1	0.5257	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(5,300)	0.7142	(4,096.58)	(3,785.38)	0.0000	4.3300	(393.11)	0.00	0.4927	(0.4134)	0.0000	1	0.0794	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(2,600)	0.7142	(2,009.64)	(1,856.98)	0.0000	4.3300	(393.11)	0.00	0.2417	(0.2028)	0.0000	1	0.0389	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(37,700)	0.7142	(29,139.80)	(26,926.21)	0.0000	4.3300	(393.11)	0.00	3.5049	(2.9402)	0.0000	1	0.5646	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(2,200)	0.7142	(1,700.47)	(1,571.29)	0.0000	4.3300	(393.11)	0.00	0.2045	(0.1716)	0.0000	1	0.0329	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(3,000)	0.7142	(2,318.82)	(2,142.67)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2340)	0.0000	1	0.0449	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(200)	0.7142	(154.59)	(142.84)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0156)	0.0000	1	0.0030	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(400)	0.7142	(309.18)	(285.69)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0312)	0.0000	1	0.0060	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(5,800)	0.7142	(4,483.05)	(4,142.49)	0.0000	4.3300	(393.11)	0.00	0.5392	(0.4523)	0.0000	1	0.0869	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(200)	0.7142	(154.59)	(142.84)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0156)	0.0000	1	0.0030	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(300)	0.7142	(231.88)	(214.27)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0234)	0.0000	1	0.0045	02/07/2025
600023.SH	01/14/2025	SDB3260123552	0	(100)	0.7142	(77.29)	(71.42)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0078)	0.0000	1	0.0015	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,500)	0.7295	(1,159.41)	(1,094.27)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1195)	0.0000	1	0.0200	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(7,700)	0.7295	(5,951.63)	(5,617.23)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6134)	0.0000	1	0.1025	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(40,100)	0.7295	(30,994.85)	(29,253.35)	0.0000	4.3300	(393.11)	0.00	3.7280	(3.1944)	0.0000	1	0.5336	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(15,900)	0.7295	(12,289.73)	(11,599.21)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2666)	0.0000	1	0.2116	02/07/2025

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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
0606831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/13/2025	SDB3260123552	0	(82,200)	0.7295	(63,535.59)	(59,965.72)	0.0000	4.3300	(393.11)	0.00	7.6419	(6.5480)	0.0000	1	1.0939	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,300)	0.7295	(1,004.82)	(948.36)	0.0000	4.3300	(393.11)	0.00	0.1209	(0.1036)	0.0000	1	0.0173	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,400)	0.7295	(1,082.11)	(1,021.31)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1115)	0.0000	1	0.0186	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(7,800)	0.7295	(6,028.92)	(5,690.18)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.6213)	0.0000	1	0.1038	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(29,900)	0.7295	(23,110.88)	(21,812.35)	0.0000	4.3300	(393.11)	0.00	2.7797	(2.3818)	0.0000	1	0.3979	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(8,600)	0.7295	(6,647.28)	(6,273.79)	0.0000	4.3300	(393.11)	0.00	0.7995	(0.6851)	0.0000	1	0.1144	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(86,100)	0.7295	(66,550.05)	(62,810.81)	0.0000	4.3300	(393.11)	0.00	8.0045	(6.8587)	0.0000	1	1.1458	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,100)	0.7295	(850.23)	(802.46)	0.0000	4.3300	(393.11)	0.00	0.1023	(0.0876)	0.0000	1	0.0146	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(100)	0.7295	(77.29)	(72.95)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(500)	0.7295	(386.47)	(364.75)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0398)	0.0000	1	0.0067	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(248,700)	0.7295	(192,229.93)	(181,429.14)	0.0000	4.3300	(393.11)	0.00	23.1210	(19.8114)	0.0000	1	3.3096	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(114,900)	0.7295	(88,810.69)	(83,820.70)	0.0000	4.3300	(393.11)	0.00	10.6820	(9.1529)	0.0000	1	1.5290	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(4,200)	0.7295	(3,246.34)	(3,063.94)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3346)	0.0000	1	0.0559	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(119,300)	0.7295	(92,211.62)	(87,030.54)	0.0000	4.3300	(393.11)	0.00	11.0910	(9.5034)	0.0000	1	1.5876	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(200)	0.7295	(154.59)	(145.90)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0159)	0.0000	1	0.0027	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(5,100)	0.7295	(3,941.99)	(3,720.50)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.4063)	0.0000	1	0.0679	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,700)	0.7295	(1,314.00)	(1,240.17)	0.0000	4.3300	(393.11)	0.00	0.1580	(0.1354)	0.0000	1	0.0226	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(100)	0.7295	(77.29)	(72.95)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(500)	0.7295	(386.47)	(364.75)	0.0000	4.3300	(393.11)	0.00	0.0465	(0.0398)	0.0000	1	0.0067	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(100)	0.7295	(77.29)	(72.95)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(7,000)	0.7295	(5,410.57)	(5,106.57)	0.0000	4.3300	(393.11)	0.00	0.6508	(0.5576)	0.0000	1	0.0932	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(57,600)	0.7295	(44,521.29)	(42,019.78)	0.0000	4.3300	(393.11)	0.00	5.3549	(4.5884)	0.0000	1	0.7665	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(12,400)	0.7295	(9,584.44)	(9,045.92)	0.0000	4.3300	(393.11)	0.00	1.1528	(0.9878)	0.0000	1	0.1650	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,000)	0.7295	(772.94)	(729.51)	0.0000	4.3300	(393.11)	0.00	0.0930	(0.0797)	0.0000	1	0.0133	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(400)	0.7295	(309.18)	(291.80)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0319)	0.0000	1	0.0053	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(200)	0.7295	(154.59)	(145.90)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0159)	0.0000	1	0.0027	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(20,100)	0.7295	(15,536.07)	(14,663.15)	0.0000	4.3300	(393.11)	0.00	1.8686	(1.6012)	0.0000	1	0.2675	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(1,400)	0.7295	(1,082.11)	(1,021.31)	0.0000	4.3300	(393.11)	0.00	0.1302	(0.1115)	0.0000	1	0.0186	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(12,300)	0.7295	(9,507.15)	(8,972.97)	0.0000	4.3300	(393.11)	0.00	1.1435	(0.9798)	0.0000	1	0.1637	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(9,400)	0.7295	(7,265.63)	(6,857.39)	0.0000	4.3300	(393.11)	0.00	0.8739	(0.7488)	0.0000	1	0.1251	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(55,300)	0.7295	(42,743.53)	(40,341.90)	0.0000	4.3300	(393.11)	0.00	5.1411	(4.4052)	0.0000	1	0.7359	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(14,200)	0.7295	(10,975.73)	(10,359.04)	0.0000	4.3300	(393.11)	0.00	1.3201	(1.1312)	0.0000	1	0.1890	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(33,900)	0.7295	(26,202.63)	(24,730.39)	0.0000	4.3300	(393.11)	0.00	3.1516	(2.7005)	0.0000	1	0.4511	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(2,900)	0.7295	(2,241.52)	(2,115.58)	0.0000	4.3300	(393.11)	0.00	0.2696	(0.2310)	0.0000	1	0.0386	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(7,700)	0.7295	(5,951.63)	(5,617.23)	0.0000	4.3300	(393.11)	0.00	0.7158	(0.6134)	0.0000	1	0.1025	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(35,100)	0.7295	(27,130.16)	(25,605.80)	0.0000	4.3300	(393.11)	0.00	3.2632	(2.7961)	0.0000	1	0.4671	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(5,300)	0.7295	(4,096.58)	(3,866.40)	0.0000	4.3300	(393.11)	0.00	0.4927	(0.4222)	0.0000	1	0.0705	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(2,600)	0.7295	(2,009.64)	(1,896.73)	0.0000	4.3300	(393.11)	0.00	0.2417	(0.2071)	0.0000	1	0.0346	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(37,700)	0.7295	(29,139.80)	(27,502.53)	0.0000	4.3300	(393.11)	0.00	3.5049	(3.0032)	0.0000	1	0.5017	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(2,200)	0.7295	(1,700.47)	(1,604.92)	0.0000	4.3300	(393.11)	0.00	0.2045	(0.1753)	0.0000	1	0.0293	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(3,000)	0.7295	(2,318.82)	(2,188.53)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2390)	0.0000	1	0.0399	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(200)	0.7295	(154.59)	(145.90)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0159)	0.0000	1	0.0027	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(400)	0.7295	(309.18)	(291.80)	0.0000	4.3300	(393.11)	0.00	0.0372	(0.0319)	0.0000	1	0.0053	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(5,800)	0.7295	(4,483.05)	(4,231.16)	0.0000	4.3300	(393.11)	0.00	0.5392	(0.4620)	0.0000	1	0.0772	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(200)	0.7295	(154.59)	(145.90)	0.0000	4.3300	(393.11)	0.00	0.0186	(0.0159)	0.0000	1	0.0027	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(300)	0.7295	(231.88)	(218.85)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0239)	0.0000	1	0.0040	02/07/2025
600023.SH	01/13/2025	SDB3260123552	0	(100)	0.7295	(77.29)	(72.95)	0.0000	4.3300	(393.11)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,500)	0.7224	(1,159.41)	(1,083.64)	0.0000	4.3300	(393.11)	0.00	0.4184	(0.3550)	0.0000	3	0.0634	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(7,700)	0.7224	(5,951.63)	(5,562.67)	0.0000	4.3300	(393.11)	0.00	2.1475	(1.8223)	0.0000	3	0.3253	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(40,100)	0.7224	(30,994.85)	(28,969.24)	0.0000	4.3300	(393.11)	0.00	11.1840	(9.4900)	0.0000	3	1.6940	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(15,900)	0.7224	(12,289.73)	(11,486.56)	0.0000	4.3300	(393.11)	0.00	4.4345	(3.7629)	0.0000	3	0.6717	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(82,200)	0.7224	(63,535.59)	(59,383.33)	0.0000	4.3300	(393.11)	0.00	22.9258	(19.4534)	0.0000	3	3.4724	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,300)	0.7224	(1,004.82)	(939.15)	0.0000	4.3300	(393.11)	0.00	0.3626	(0.3077)	0.0000	3	0.0549	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/10/2025	SDB3260123552	0	(1,400)	0.7224	(1,082.11)	(1,011.39)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3313)	0.0000	3	0.0591	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(7,800)	0.7224	(6,028.92)	(5,634.91)	0.0000	4.3300	(393.11)	0.00	2.1754	(1.8459)	0.0000	3	0.3295	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(29,900)	0.7224	(23,110.88)	(21,600.51)	0.0000	4.3300	(393.11)	0.00	8.3392	(7.0761)	0.0000	3	1.2631	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(8,600)	0.7224	(6,647.28)	(6,212.85)	0.0000	4.3300	(393.11)	0.00	2.3986	(2.0353)	0.0000	3	0.3633	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(86,100)	0.7224	(66,550.05)	(62,200.79)	0.0000	4.3300	(393.11)	0.00	24.0135	(20.3763)	0.0000	3	3.6372	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,100)	0.7224	(850.23)	(794.67)	0.0000	4.3300	(393.11)	0.00	0.3068	(0.2603)	0.0000	3	0.0465	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(100)	0.7224	(77.29)	(72.24)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0237)	0.0000	3	0.0042	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(500)	0.7224	(386.47)	(361.21)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1183)	0.0000	3	0.0211	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(248,700)	0.7224	(192,229.93)	(179,667.10)	0.0000	4.3300	(393.11)	0.00	69.3630	(58.8570)	0.0000	3	10.5059	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(114,900)	0.7224	(88,810.69)	(83,006.63)	0.0000	4.3300	(393.11)	0.00	32.0459	(27.1921)	0.0000	3	4.8538	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(4,200)	0.7224	(3,246.34)	(3,034.18)	0.0000	4.3300	(393.11)	0.00	1.1714	(0.9940)	0.0000	3	0.1774	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(119,300)	0.7224	(92,211.62)	(86,185.30)	0.0000	4.3300	(393.11)	0.00	33.2730	(28.2334)	0.0000	3	5.0396	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(200)	0.7224	(154.59)	(144.49)	0.0000	4.3300	(393.11)	0.00	0.0558	(0.0473)	0.0000	3	0.0084	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(5,100)	0.7224	(3,941.99)	(3,684.37)	0.0000	4.3300	(393.11)	0.00	1.4224	(1.2070)	0.0000	3	0.2154	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,700)	0.7224	(1,314.00)	(1,228.12)	0.0000	4.3300	(393.11)	0.00	0.4741	(0.4023)	0.0000	3	0.0718	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(100)	0.7224	(77.29)	(72.24)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0237)	0.0000	3	0.0042	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(500)	0.7224	(386.47)	(361.21)	0.0000	4.3300	(393.11)	0.00	0.1395	(0.1183)	0.0000	3	0.0211	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(100)	0.7224	(77.29)	(72.24)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0237)	0.0000	3	0.0042	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(7,000)	0.7224	(5,410.57)	(5,056.97)	0.0000	4.3300	(393.11)	0.00	1.9523	(1.6566)	0.0000	3	0.2957	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(57,600)	0.7224	(44,521.29)	(41,611.68)	0.0000	4.3300	(393.11)	0.00	16.0648	(13.6315)	0.0000	3	2.4332	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(12,400)	0.7224	(9,584.44)	(8,958.07)	0.0000	4.3300	(393.11)	0.00	3.4584	(2.9346)	0.0000	3	0.5238	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,000)	0.7224	(772.94)	(722.42)	0.0000	4.3300	(393.11)	0.00	0.2789	(0.2367)	0.0000	3	0.0422	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(400)	0.7224	(309.18)	(288.97)	0.0000	4.3300	(393.11)	0.00	0.1116	(0.0947)	0.0000	3	0.0169	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(200)	0.7224	(154.59)	(144.49)	0.0000	4.3300	(393.11)	0.00	0.0558	(0.0473)	0.0000	3	0.0084	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(20,100)	0.7224	(15,536.07)	(14,520.74)	0.0000	4.3300	(393.11)	0.00	5.6059	(4.7568)	0.0000	3	0.8491	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(1,400)	0.7224	(1,082.11)	(1,011.39)	0.0000	4.3300	(393.11)	0.00	0.3905	(0.3313)	0.0000	3	0.0591	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(12,300)	0.7224	(9,507.15)	(8,885.83)	0.0000	4.3300	(393.11)	0.00	3.4305	(2.9109)	0.0000	3	0.5196	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(9,400)	0.7224	(7,265.63)	(6,790.80)	0.0000	4.3300	(393.11)	0.00	2.6217	(2.2246)	0.0000	3	0.3971	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(55,300)	0.7224	(42,743.53)	(39,950.10)	0.0000	4.3300	(393.11)	0.00	15.4233	(13.0872)	0.0000	3	2.3361	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(14,200)	0.7224	(10,975.73)	(10,258.43)	0.0000	4.3300	(393.11)	0.00	3.9604	(3.3606)	0.0000	3	0.5999	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(33,900)	0.7224	(26,202.63)	(24,490.21)	0.0000	4.3300	(393.11)	0.00	9.4548	(8.0227)	0.0000	3	1.4321	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(2,900)	0.7224	(2,241.52)	(2,095.03)	0.0000	4.3300	(393.11)	0.00	0.8088	(0.6863)	0.0000	3	0.1225	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(7,700)	0.7224	(5,951.63)	(5,562.67)	0.0000	4.3300	(393.11)	0.00	2.1475	(1.8223)	0.0000	3	0.3253	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(35,100)	0.7224	(27,130.16)	(25,357.12)	0.0000	4.3300	(393.11)	0.00	9.7895	(8.3067)	0.0000	3	1.4827	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(5,300)	0.7224	(4,096.58)	(3,828.85)	0.0000	4.3300	(393.11)	0.00	1.4782	(1.2543)	0.0000	3	0.2239	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(2,600)	0.7224	(2,009.64)	(1,878.31)	0.0000	4.3300	(393.11)	0.00	0.7251	(0.6153)	0.0000	3	0.1098	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(37,700)	0.7224	(29,139.80)	(27,235.42)	0.0000	4.3300	(393.11)	0.00	10.5146	(8.9220)	0.0000	3	1.5926	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(2,200)	0.7224	(1,700.47)	(1,589.34)	0.0000	4.3300	(393.11)	0.00	0.6136	(0.5206)	0.0000	3	0.0929	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(3,000)	0.7224	(2,318.82)	(2,167.28)	0.0000	4.3300	(393.11)	0.00	0.8367	(0.7100)	0.0000	3	0.1267	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(200)	0.7224	(154.59)	(144.49)	0.0000	4.3300	(393.11)	0.00	0.0558	(0.0473)	0.0000	3	0.0084	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(400)	0.7224	(309.18)	(288.97)	0.0000	4.3300	(393.11)	0.00	0.1116	(0.0947)	0.0000	3	0.0169	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(5,800)	0.7224	(4,483.05)	(4,190.06)	0.0000	4.3300	(393.11)	0.00	1.6176	(1.3726)	0.0000	3	0.2450	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(200)	0.7224	(154.59)	(144.49)	0.0000	4.3300	(393.11)	0.00	0.0558	(0.0473)	0.0000	3	0.0084	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(300)	0.7224	(231.88)	(216.73)	0.0000	4.3300	(393.11)	0.00	0.0837	(0.0710)	0.0000	3	0.0127	02/07/2025
600023.SH	01/10/2025	SDB3260123552	0	(100)	0.7224	(77.29)	(72.24)	0.0000	4.3300	(393.11)	0.00	0.0279	(0.0237)	0.0000	3	0.0042	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,500)	0.7326	(1,159.41)	(1,098.95)	0.0000	4.3300	(393.26)	0.00	0.1395	(0.1200)	0.0000	1	0.0194	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(7,700)	0.7326	(5,951.63)	(5,641.30)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6163)	0.0000	1	0.0996	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(40,100)	0.7326	(30,994.85)	(29,378.70)	0.0000	4.3300	(393.26)	0.00	3.7280	(3.2093)	0.0000	1	0.5187	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(15,900)	0.7326	(12,289.73)	(11,648.91)	0.0000	4.3300	(393.26)	0.00	1.4782	(1.2725)	0.0000	1	0.2057	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(82,200)	0.7326	(63,535.59)	(60,222.68)	0.0000	4.3300	(393.26)	0.00	7.6419	(6.5787)	0.0000	1	1.0632	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,300)	0.7326	(1,004.82)	(952.43)	0.0000	4.3300	(393.26)	0.00	0.1209	(0.1040)	0.0000	1	0.0168	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,400)	0.7326	(1,082.11)	(1,025.69)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1120)	0.0000	1	0.0181	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(7,800)	0.7326	(6,028.92)	(5,714.56)	0.0000	4.3300	(393.26)	0.00	0.7251	(0.6243)	0.0000	1	0.1009	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/09/2025	SDB3260123552	0	(29,900)	0.7326	(23,110.88)	(21,905.82)	0.0000	4.3300	(393.26)	0.00	2.7797	(2.3930)	0.0000	1	0.3867	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(8,600)	0.7326	(6,647.28)	(6,300.67)	0.0000	4.3300	(393.26)	0.00	0.7995	(0.6883)	0.0000	1	0.1112	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(86,100)	0.7326	(66,550.05)	(63,079.96)	0.0000	4.3300	(393.26)	0.00	8.0045	(6.8908)	0.0000	1	1.1137	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,100)	0.7326	(850.23)	(805.90)	0.0000	4.3300	(393.26)	0.00	0.1023	(0.0880)	0.0000	1	0.0142	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(100)	0.7326	(77.29)	(73.26)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(500)	0.7326	(386.47)	(366.32)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0400)	0.0000	1	0.0065	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(248,700)	0.7326	(192,229.93)	(182,206.57)	0.0000	4.3300	(393.26)	0.00	23.1210	(19,9042)	0.0000	1	3.2168	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(114,900)	0.7326	(88,810.69)	(84,179.88)	0.0000	4.3300	(393.26)	0.00	10.6820	(9.1958)	0.0000	1	1.4862	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(4,200)	0.7326	(3,246.34)	(3,077.07)	0.0000	4.3300	(393.26)	0.00	0.3905	(0.3361)	0.0000	1	0.0543	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(119,300)	0.7326	(92,211.62)	(87,403.47)	0.0000	4.3300	(393.26)	0.00	11.0910	(9.5479)	0.0000	1	1.5431	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(200)	0.7326	(154.59)	(146.53)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0160)	0.0000	1	0.0026	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(5,100)	0.7326	(3,941.99)	(3,736.44)	0.0000	4.3300	(393.26)	0.00	0.4741	(0.4082)	0.0000	1	0.0660	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,700)	0.7326	(1,314.00)	(1,245.48)	0.0000	4.3300	(393.26)	0.00	0.1580	(0.1361)	0.0000	1	0.0220	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(100)	0.7326	(77.29)	(73.26)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(500)	0.7326	(386.47)	(366.32)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0400)	0.0000	1	0.0065	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(100)	0.7326	(77.29)	(73.26)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(7,000)	0.7326	(5,410.57)	(5,128.45)	0.0000	4.3300	(393.26)	0.00	0.6508	(0.5602)	0.0000	1	0.0905	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(57,600)	0.7326	(44,521.29)	(42,199.83)	0.0000	4.3300	(393.26)	0.00	5.3549	(4.6099)	0.0000	1	0.7450	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(12,400)	0.7326	(9,584.44)	(9,084.69)	0.0000	4.3300	(393.26)	0.00	1.1528	(0.9924)	0.0000	1	0.1604	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,000)	0.7326	(772.94)	(732.64)	0.0000	4.3300	(393.26)	0.00	0.0930	(0.0800)	0.0000	1	0.0129	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(400)	0.7326	(309.18)	(293.05)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0320)	0.0000	1	0.0052	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(200)	0.7326	(154.59)	(146.53)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0160)	0.0000	1	0.0026	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(20,100)	0.7326	(15,536.07)	(14,725.98)	0.0000	4.3300	(393.26)	0.00	1.8686	(1.6087)	0.0000	1	0.2600	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(1,400)	0.7326	(1,082.11)	(1,025.69)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1120)	0.0000	1	0.0181	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(12,300)	0.7326	(9,507.15)	(9,011.42)	0.0000	4.3300	(393.26)	0.00	1.1435	(0.9844)	0.0000	1	0.1591	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(9,400)	0.7326	(7,265.63)	(6,886.78)	0.0000	4.3300	(393.26)	0.00	0.8739	(0.7523)	0.0000	1	0.1216	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(55,300)	0.7326	(42,743.53)	(40,514.77)	0.0000	4.3300	(393.26)	0.00	5.1411	(4.4258)	0.0000	1	0.7153	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(400)	0.7326	(309.18)	(293.05)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0320)	0.0000	1	0.0052	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(14,200)	0.7326	(10,975.73)	(10,403.43)	0.0000	4.3300	(393.26)	0.00	1.3201	(1.1365)	0.0000	1	0.1837	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(33,900)	0.7326	(26,202.63)	(24,836.36)	0.0000	4.3300	(393.26)	0.00	3.1516	(2.7131)	0.0000	1	0.4385	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(2,900)	0.7326	(2,241.52)	(2,124.64)	0.0000	4.3300	(393.26)	0.00	0.2696	(0.2321)	0.0000	1	0.0375	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(7,700)	0.7326	(5,951.63)	(5,641.30)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6163)	0.0000	1	0.0996	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(35,100)	0.7326	(27,130.16)	(25,715.52)	0.0000	4.3300	(393.26)	0.00	3.2632	(2.8092)	0.0000	1	0.4540	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(5,300)	0.7326	(4,096.58)	(3,882.97)	0.0000	4.3300	(393.26)	0.00	0.4927	(0.4242)	0.0000	1	0.0686	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(2,600)	0.7326	(2,009.64)	(1,904.85)	0.0000	4.3300	(393.26)	0.00	0.2417	(0.2081)	0.0000	1	0.0336	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(37,700)	0.7326	(29,139.80)	(27,620.38)	0.0000	4.3300	(393.26)	0.00	3.5049	(3.0172)	0.0000	1	0.4876	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(2,200)	0.7326	(1,700.47)	(1,611.80)	0.0000	4.3300	(393.26)	0.00	0.2045	(0.1761)	0.0000	1	0.0285	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(3,000)	0.7326	(2,318.82)	(2,197.91)	0.0000	4.3300	(393.26)	0.00	0.2789	(0.2401)	0.0000	1	0.0388	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(200)	0.7326	(154.59)	(146.53)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0160)	0.0000	1	0.0026	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(400)	0.7326	(309.18)	(293.05)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0320)	0.0000	1	0.0052	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(5,800)	0.7326	(4,483.05)	(4,249.29)	0.0000	4.3300	(393.26)	0.00	0.5392	(0.4642)	0.0000	1	0.0750	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(200)	0.7326	(154.59)	(146.53)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0160)	0.0000	1	0.0026	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(300)	0.7326	(231.88)	(219.79)	0.0000	4.3300	(393.26)	0.00	0.0279	(0.0240)	0.0000	1	0.0039	02/07/2025
600023.SH	01/09/2025	SDB3260123552	0	(100)	0.7326	(77.29)	(73.26)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0080)	0.0000	1	0.0013	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,500)	0.7429	(1,159.41)	(1,114.38)	0.0000	4.3300	(393.26)	0.00	0.1395	(0.1217)	0.0000	1	0.0177	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(7,700)	0.7429	(5,951.63)	(5,720.46)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6249)	0.0000	1	0.0909	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(40,100)	0.7429	(30,994.85)	(29,790.97)	0.0000	4.3300	(393.26)	0.00	3.7280	(3.2544)	0.0000	1	0.4736	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(15,900)	0.7429	(12,289.73)	(11,812.38)	0.0000	4.3300	(393.26)	0.00	1.4782	(1.2904)	0.0000	1	0.1878	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(82,200)	0.7429	(63,535.59)	(61,067.78)	0.0000	4.3300	(393.26)	0.00	7.6419	(6.6710)	0.0000	1	0.9709	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,300)	0.7429	(1,004.82)	(965.79)	0.0000	4.3300	(393.26)	0.00	0.1209	(0.1055)	0.0000	1	0.0154	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,400)	0.7429	(1,082.11)	(1,040.08)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1136)	0.0000	1	0.0165	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(7,800)	0.7429	(6,028.92)	(5,794.75)	0.0000	4.3300	(393.26)	0.00	0.7251	(0.6330)	0.0000	1	0.0921	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(29,900)	0.7429	(23,110.88)	(22,213.22)	0.0000	4.3300	(393.26)	0.00	2.7797	(2.4266)	0.0000	1	0.3532	02/07/2025

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Fund: ALL
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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/08/2025	SDB3260123552	0	(8,600)	0.7429	(6,647.28)	(6,389.09)	0.0000	4.3300	(393.26)	0.00	0.7995	(0.6979)	0.0000	1	0.1016	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(86,100)	0.7429	(66,550.05)	(63,965.15)	0.0000	4.3300	(393.26)	0.00	8.0045	(6.9875)	0.0000	1	1.0170	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,100)	0.7429	(890.23)	(817.21)	0.0000	4.3300	(393.26)	0.00	0.1023	(0.0893)	0.0000	1	0.0130	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(100)	0.7429	(77.29)	(74.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0081)	0.0000	1	0.0012	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(500)	0.7429	(386.47)	(371.46)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0406)	0.0000	1	0.0059	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(248,700)	0.7429	(192,229.93)	(184,763.46)	0.0000	4.3300	(393.26)	0.00	23.1210	(20.1835)	0.0000	1	2.9375	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(114,900)	0.7429	(88,810.69)	(85,361.16)	0.0000	4.3300	(393.26)	0.00	10.6820	(9.3248)	0.0000	1	1.3571	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(4,200)	0.7429	(3,246.34)	(3,120.25)	0.0000	4.3300	(393.26)	0.00	0.3905	(0.3409)	0.0000	1	0.0496	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(119,300)	0.7429	(92,211.62)	(88,630.00)	0.0000	4.3300	(393.26)	0.00	11.0910	(9.6819)	0.0000	1	1.4091	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(200)	0.7429	(154.59)	(148.58)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0162)	0.0000	1	0.0024	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(5,100)	0.7429	(3,941.99)	(3,788.88)	0.0000	4.3300	(393.26)	0.00	0.4741	(0.4139)	0.0000	1	0.0602	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,700)	0.7429	(1,314.00)	(1,262.96)	0.0000	4.3300	(393.26)	0.00	0.1580	(0.1380)	0.0000	1	0.0201	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(100)	0.7429	(77.29)	(74.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0081)	0.0000	1	0.0012	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(500)	0.7429	(386.47)	(371.46)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0406)	0.0000	1	0.0059	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(100)	0.7429	(77.29)	(74.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0081)	0.0000	1	0.0012	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(7,000)	0.7429	(5,410.57)	(5,200.42)	0.0000	4.3300	(393.26)	0.00	0.6508	(0.5681)	0.0000	1	0.0827	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(57,600)	0.7429	(44,521.29)	(42,792.02)	0.0000	4.3300	(393.26)	0.00	5.3549	(4.6746)	0.0000	1	0.6803	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(12,400)	0.7429	(9,584.44)	(9,212.17)	0.0000	4.3300	(393.26)	0.00	1.1528	(1.0063)	0.0000	1	0.1465	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,000)	0.7429	(772.94)	(742.92)	0.0000	4.3300	(393.26)	0.00	0.0930	(0.0812)	0.0000	1	0.0118	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(400)	0.7429	(309.18)	(297.17)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0325)	0.0000	1	0.0047	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(200)	0.7429	(154.59)	(148.58)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0162)	0.0000	1	0.0024	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(20,100)	0.7429	(15,536.07)	(14,932.63)	0.0000	4.3300	(393.26)	0.00	1.8686	(1.6312)	0.0000	1	0.2374	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(1,400)	0.7429	(1,082.11)	(1,040.08)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1136)	0.0000	1	0.0165	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(12,300)	0.7429	(9,507.15)	(9,137.88)	0.0000	4.3300	(393.26)	0.00	1.1435	(0.9982)	0.0000	1	0.1453	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(9,400)	0.7429	(7,265.63)	(6,983.42)	0.0000	4.3300	(393.26)	0.00	0.8739	(0.7629)	0.0000	1	0.1110	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(55,300)	0.7429	(42,743.53)	(41,083.31)	0.0000	4.3300	(393.26)	0.00	5.1411	(4.4879)	0.0000	1	0.6532	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(400)	0.7429	(309.18)	(297.17)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0325)	0.0000	1	0.0047	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(14,200)	0.7429	(10,975.73)	(10,549.42)	0.0000	4.3300	(393.26)	0.00	1.3201	(1.1524)	0.0000	1	0.1677	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(33,900)	0.7429	(26,202.63)	(25,184.89)	0.0000	4.3300	(393.26)	0.00	3.1516	(2.7512)	0.0000	1	0.4004	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(2,900)	0.7429	(2,241.52)	(2,154.46)	0.0000	4.3300	(393.26)	0.00	0.2696	(0.2354)	0.0000	1	0.0343	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(7,700)	0.7429	(5,951.63)	(5,720.46)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6249)	0.0000	1	0.0909	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(35,100)	0.7429	(27,130.16)	(26,076.39)	0.0000	4.3300	(393.26)	0.00	3.2632	(2.8486)	0.0000	1	0.4146	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(5,300)	0.7429	(4,096.58)	(3,937.46)	0.0000	4.3300	(393.26)	0.00	0.4927	(0.4301)	0.0000	1	0.0626	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(2,600)	0.7429	(2,009.64)	(1,931.58)	0.0000	4.3300	(393.26)	0.00	0.2417	(0.2110)	0.0000	1	0.0307	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(37,700)	0.7429	(29,139.80)	(28,007.97)	0.0000	4.3300	(393.26)	0.00	3.5049	(3.0596)	0.0000	1	0.4453	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(2,200)	0.7429	(1,700.47)	(1,634.42)	0.0000	4.3300	(393.26)	0.00	0.2045	(0.1785)	0.0000	1	0.0280	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(3,000)	0.7429	(2,318.82)	(2,228.75)	0.0000	4.3300	(393.26)	0.00	0.2789	(0.2435)	0.0000	1	0.0354	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(200)	0.7429	(154.59)	(148.58)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0162)	0.0000	1	0.0024	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(400)	0.7429	(309.18)	(297.17)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0325)	0.0000	1	0.0047	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(5,800)	0.7429	(4,483.05)	(4,308.92)	0.0000	4.3300	(393.26)	0.00	0.5392	(0.4707)	0.0000	1	0.0685	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(200)	0.7429	(154.59)	(148.58)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0162)	0.0000	1	0.0024	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(300)	0.7429	(231.88)	(222.88)	0.0000	4.3300	(393.26)	0.00	0.0279	(0.0243)	0.0000	1	0.0035	02/07/2025
600023.SH	01/08/2025	SDB3260123552	0	(100)	0.7429	(77.29)	(74.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0081)	0.0000	1	0.0012	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,500)	0.7488	(1,159.41)	(1,123.22)	0.0000	4.3300	(393.26)	0.00	0.1395	(0.1227)	0.0000	1	0.0168	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(7,700)	0.7488	(5,951.63)	(5,765.86)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6299)	0.0000	1	0.0860	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(40,100)	0.7488	(30,994.85)	(30,027.40)	0.0000	4.3300	(393.26)	0.00	3.7280	(3.2802)	0.0000	1	0.4478	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(15,900)	0.7488	(12,289.73)	(11,906.13)	0.0000	4.3300	(393.26)	0.00	1.4782	(1.3006)	0.0000	1	0.1776	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(82,200)	0.7488	(63,535.59)	(61,552.43)	0.0000	4.3300	(393.26)	0.00	7.6419	(6.7240)	0.0000	1	0.9179	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,300)	0.7488	(1,004.82)	(973.46)	0.0000	4.3300	(393.26)	0.00	0.1209	(0.1063)	0.0000	1	0.0145	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,400)	0.7488	(1,082.11)	(1,048.34)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1145)	0.0000	1	0.0156	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(7,800)	0.7488	(6,028.92)	(5,840.74)	0.0000	4.3300	(393.26)	0.00	0.7251	(0.6380)	0.0000	1	0.0871	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(29,900)	0.7488	(23,110.88)	(22,389.51)	0.0000	4.3300	(393.26)	0.00	2.7797	(2.4458)	0.0000	1	0.3339	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(8,600)	0.7488	(6,647.28)	(6,439.79)	0.0000	4.3300	(393.26)	0.00	0.7995	(0.7035)	0.0000	1	0.0960	02/07/2025

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Fund: ALL
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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/07/2025	SDB3260123552	0	(86,100)	0.7488	(66,550.05)	(64,472.80)	0.0000	4.3300	(393.26)	0.00	8.0045	(7.0430)	0.0000	1	0.9615	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,100)	0.7488	(850.23)	(823.69)	0.0000	4.3300	(393.26)	0.00	0.1023	(0.0900)	0.0000	1	0.0123	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(100)	0.7488	(77.29)	(74.88)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0082)	0.0000	1	0.0011	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(500)	0.7488	(386.47)	(374.41)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0409)	0.0000	1	0.0056	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(248,700)	0.7488	(192,229.93)	(186,229.79)	0.0000	4.3300	(393.26)	0.00	23.1210	(20.3437)	0.0000	1	2.7773	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(114,900)	0.7488	(88,810.69)	(86,038.61)	0.0000	4.3300	(393.26)	0.00	10.6820	(9.3988)	0.0000	1	1.2831	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(4,200)	0.7488	(3,246.34)	(3,145.01)	0.0000	4.3300	(393.26)	0.00	0.3905	(0.3436)	0.0000	1	0.0469	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(119,300)	0.7488	(92,211.62)	(89,333.39)	0.0000	4.3300	(393.26)	0.00	11.0910	(9.7588)	0.0000	1	1.3322	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(200)	0.7488	(154.59)	(149.76)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0164)	0.0000	1	0.0022	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(5,100)	0.7488	(3,941.99)	(3,818.95)	0.0000	4.3300	(393.26)	0.00	0.4741	(0.4172)	0.0000	1	0.0570	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,700)	0.7488	(1,314.00)	(1,272.98)	0.0000	4.3300	(393.26)	0.00	0.1580	(0.1391)	0.0000	1	0.0190	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(100)	0.7488	(77.29)	(74.88)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0082)	0.0000	1	0.0011	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(500)	0.7488	(386.47)	(374.41)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0409)	0.0000	1	0.0056	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(100)	0.7488	(77.29)	(74.88)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0082)	0.0000	1	0.0011	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(7,000)	0.7488	(5,410.57)	(5,241.69)	0.0000	4.3300	(393.26)	0.00	0.6508	(0.5726)	0.0000	1	0.0782	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(57,600)	0.7488	(44,521.29)	(43,131.63)	0.0000	4.3300	(393.26)	0.00	5.3549	(4.7117)	0.0000	1	0.6432	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(12,400)	0.7488	(9,584.44)	(9,285.28)	0.0000	4.3300	(393.26)	0.00	1.1528	(1.0143)	0.0000	1	0.1385	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,000)	0.7488	(772.94)	(748.81)	0.0000	4.3300	(393.26)	0.00	0.0930	(0.0818)	0.0000	1	0.0112	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(400)	0.7488	(309.18)	(299.53)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0327)	0.0000	1	0.0045	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(200)	0.7488	(154.59)	(149.76)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0164)	0.0000	1	0.0022	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(20,100)	0.7488	(15,536.07)	(15,051.14)	0.0000	4.3300	(393.26)	0.00	1.8686	(1.6442)	0.0000	1	0.2245	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(1,400)	0.7488	(1,082.11)	(1,048.34)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1145)	0.0000	1	0.0156	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(12,300)	0.7488	(9,507.15)	(9,210.40)	0.0000	4.3300	(393.26)	0.00	1.1435	(1.0061)	0.0000	1	0.1374	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(9,400)	0.7488	(7,265.63)	(7,038.84)	0.0000	4.3300	(393.26)	0.00	0.8739	(0.7689)	0.0000	1	0.1050	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(55,300)	0.7488	(42,743.53)	(41,409.36)	0.0000	4.3300	(393.26)	0.00	5.1411	(4.5235)	0.0000	1	0.6175	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(400)	0.7488	(309.18)	(299.53)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0327)	0.0000	1	0.0045	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(14,200)	0.7488	(10,975.73)	(10,633.14)	0.0000	4.3300	(393.26)	0.00	1.3201	(1.1616)	0.0000	1	0.1586	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(33,900)	0.7488	(26,202.63)	(25,384.76)	0.0000	4.3300	(393.26)	0.00	3.1516	(2.7730)	0.0000	1	0.3786	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(2,900)	0.7488	(2,241.52)	(2,171.56)	0.0000	4.3300	(393.26)	0.00	0.2696	(0.2372)	0.0000	1	0.0324	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(7,700)	0.7488	(5,951.63)	(5,765.86)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6299)	0.0000	1	0.0860	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(35,100)	0.7488	(27,130.16)	(26,283.34)	0.0000	4.3300	(393.26)	0.00	3.2632	(2.8712)	0.0000	1	0.3920	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(5,300)	0.7488	(4,096.58)	(3,968.71)	0.0000	4.3300	(393.26)	0.00	0.4927	(0.4335)	0.0000	1	0.0592	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(2,600)	0.7488	(2,009.64)	(1,946.91)	0.0000	4.3300	(393.26)	0.00	0.2417	(0.2127)	0.0000	1	0.0290	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(37,700)	0.7488	(29,139.80)	(28,230.25)	0.0000	4.3300	(393.26)	0.00	3.5049	(3.0839)	0.0000	1	0.4210	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(2,200)	0.7488	(1,700.47)	(1,647.39)	0.0000	4.3300	(393.26)	0.00	0.2045	(0.1800)	0.0000	1	0.0246	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(3,000)	0.7488	(2,318.82)	(2,246.44)	0.0000	4.3300	(393.26)	0.00	0.2789	(0.2454)	0.0000	1	0.0335	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(200)	0.7488	(154.59)	(149.76)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0164)	0.0000	1	0.0022	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(400)	0.7488	(309.18)	(299.53)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0327)	0.0000	1	0.0045	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(5,800)	0.7488	(4,483.05)	(4,343.12)	0.0000	4.3300	(393.26)	0.00	0.5392	(0.4744)	0.0000	1	0.0648	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(200)	0.7488	(154.59)	(149.76)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0164)	0.0000	1	0.0022	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(300)	0.7488	(231.88)	(224.64)	0.0000	4.3300	(393.26)	0.00	0.0279	(0.0245)	0.0000	1	0.0034	02/07/2025
600023.SH	01/07/2025	SDB3260123552	0	(100)	0.7488	(77.29)	(74.88)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0082)	0.0000	1	0.0011	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,500)	0.7729	(1,159.41)	(1,159.41)	0.0000	4.3300	(393.26)	0.00	0.1395	(0.1267)	0.0000	1	0.0128	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(7,700)	0.7729	(5,951.63)	(5,951.63)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6502)	0.0000	1	0.0657	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(40,100)	0.7729	(30,994.85)	(30,994.85)	0.0000	4.3300	(393.26)	0.00	3.7280	(3.3859)	0.0000	1	0.3421	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(15,900)	0.7729	(12,289.73)	(12,289.73)	0.0000	4.3300	(393.26)	0.00	1.4782	(1.3425)	0.0000	1	0.1357	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(82,200)	0.7729	(63,535.59)	(63,535.59)	0.0000	4.3300	(393.26)	0.00	7.6419	(6.9406)	0.0000	1	0.7013	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,300)	0.7729	(1,004.82)	(1,004.82)	0.0000	4.3300	(393.26)	0.00	0.1209	(0.1098)	0.0000	1	0.0111	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,400)	0.7729	(1,082.11)	(1,082.11)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1182)	0.0000	1	0.0119	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(7,800)	0.7729	(6,028.92)	(6,028.92)	0.0000	4.3300	(393.26)	0.00	0.7251	(0.6586)	0.0000	1	0.0665	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(29,900)	0.7729	(23,110.88)	(23,110.88)	0.0000	4.3300	(393.26)	0.00	2.7797	(2.5246)	0.0000	1	0.2551	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(8,600)	0.7729	(6,647.28)	(6,647.28)	0.0000	4.3300	(393.26)	0.00	0.7995	(0.7261)	0.0000	1	0.0734	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(86,100)	0.7729	(66,550.05)	(66,550.05)	0.0000	4.3300	(393.26)	0.00	8.0045	(7.2699)	0.0000	1	0.7346	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
600023.SH	01/06/2025	SDB3260123552	0	(1,100)	0.7729	(850.23)	(850.23)	0.0000	4.3300	(393.26)	0.00	0.1023	(0.0929)	0.0000	1	0.0094	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(100)	0.7729	(77.29)	(77.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0084)	0.0000	1	0.0009	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(500)	0.7729	(386.47)	(386.47)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0422)	0.0000	1	0.0043	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(248,700)	0.7729	(192,229.93)	(192,229.93)	0.0000	4.3300	(393.26)	0.00	23.1210	(20.9992)	0.0000	1	2.1218	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(114,900)	0.7729	(88,810.69)	(88,810.69)	0.0000	4.3300	(393.26)	0.00	10.6820	(9.7017)	0.0000	1	0.9803	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(4,200)	0.7729	(3,246.34)	(3,246.34)	0.0000	4.3300	(393.26)	0.00	0.3905	(0.3546)	0.0000	1	0.0358	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(119,300)	0.7729	(92,211.62)	(92,211.62)	0.0000	4.3300	(393.26)	0.00	11.0910	(10.0732)	0.0000	1	1.0178	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(200)	0.7729	(154.59)	(154.59)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0169)	0.0000	1	0.0017	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(5,100)	0.7729	(3,941.99)	(3,941.99)	0.0000	4.3300	(393.26)	0.00	0.4741	(0.4306)	0.0000	1	0.0435	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,700)	0.7729	(1,314.00)	(1,314.00)	0.0000	4.3300	(393.26)	0.00	0.1580	(0.1435)	0.0000	1	0.0145	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(100)	0.7729	(77.29)	(77.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0084)	0.0000	1	0.0009	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(500)	0.7729	(386.47)	(386.47)	0.0000	4.3300	(393.26)	0.00	0.0465	(0.0422)	0.0000	1	0.0043	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(100)	0.7729	(77.29)	(77.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0084)	0.0000	1	0.0009	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(7,000)	0.7729	(5,410.57)	(5,410.57)	0.0000	4.3300	(393.26)	0.00	0.6508	(0.5910)	0.0000	1	0.0597	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(57,600)	0.7729	(44,521.29)	(44,521.29)	0.0000	4.3300	(393.26)	0.00	5.3549	(4.8635)	0.0000	1	0.4914	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(12,400)	0.7729	(9,584.44)	(9,584.44)	0.0000	4.3300	(393.26)	0.00	1.1528	(1.0470)	0.0000	1	0.1058	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,000)	0.7729	(772.94)	(772.94)	0.0000	4.3300	(393.26)	0.00	0.0930	(0.0844)	0.0000	1	0.0085	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(400)	0.7729	(309.18)	(309.18)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0338)	0.0000	1	0.0034	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(200)	0.7729	(154.59)	(154.59)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0169)	0.0000	1	0.0017	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(20,100)	0.7729	(15,536.07)	(15,536.07)	0.0000	4.3300	(393.26)	0.00	1.8686	(1.6972)	0.0000	1	0.1715	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(1,400)	0.7729	(1,082.11)	(1,082.11)	0.0000	4.3300	(393.26)	0.00	0.1302	(0.1182)	0.0000	1	0.0119	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(12,300)	0.7729	(9,507.15)	(9,507.15)	0.0000	4.3300	(393.26)	0.00	1.1435	(1.0386)	0.0000	1	0.1049	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(9,400)	0.7729	(7,265.63)	(7,265.63)	0.0000	4.3300	(393.26)	0.00	0.8739	(0.7937)	0.0000	1	0.0802	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(55,300)	0.7729	(42,743.53)	(42,743.53)	0.0000	4.3300	(393.26)	0.00	5.1411	(4.6693)	0.0000	1	0.4718	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(400)	0.7729	(309.18)	(309.18)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0338)	0.0000	1	0.0034	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(14,200)	0.7729	(10,975.73)	(10,975.73)	0.0000	4.3300	(393.26)	0.00	1.3201	(1.1990)	0.0000	1	0.1212	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(33,900)	0.7729	(26,202.63)	(26,202.63)	0.0000	4.3300	(393.26)	0.00	3.1516	(2.8624)	0.0000	1	0.2892	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(2,900)	0.7729	(2,241.52)	(2,241.52)	0.0000	4.3300	(393.26)	0.00	0.2696	(0.2449)	0.0000	1	0.0247	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(7,700)	0.7729	(5,951.63)	(5,951.63)	0.0000	4.3300	(393.26)	0.00	0.7158	(0.6502)	0.0000	1	0.0657	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(35,100)	0.7729	(27,130.16)	(27,130.16)	0.0000	4.3300	(393.26)	0.00	3.2632	(2.9637)	0.0000	1	0.2995	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(5,300)	0.7729	(4,096.58)	(4,096.58)	0.0000	4.3300	(393.26)	0.00	0.4927	(0.4475)	0.0000	1	0.0452	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(2,600)	0.7729	(2,009.64)	(2,009.64)	0.0000	4.3300	(393.26)	0.00	0.2417	(0.2195)	0.0000	1	0.0222	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(37,700)	0.7729	(29,139.80)	(29,139.80)	0.0000	4.3300	(393.26)	0.00	3.5049	(3.1832)	0.0000	1	0.3216	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(2,200)	0.7729	(1,700.47)	(1,700.47)	0.0000	4.3300	(393.26)	0.00	0.2045	(0.1858)	0.0000	1	0.0188	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(3,000)	0.7729	(2,318.82)	(2,318.82)	0.0000	4.3300	(393.26)	0.00	0.2789	(0.2533)	0.0000	1	0.0256	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(200)	0.7729	(154.59)	(154.59)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0169)	0.0000	1	0.0017	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(400)	0.7729	(309.18)	(309.18)	0.0000	4.3300	(393.26)	0.00	0.0372	(0.0338)	0.0000	1	0.0034	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(5,800)	0.7729	(4,483.05)	(4,483.05)	0.0000	4.3300	(393.26)	0.00	0.5392	(0.4897)	0.0000	1	0.0495	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(200)	0.7729	(154.59)	(154.59)	0.0000	4.3300	(393.26)	0.00	0.0186	(0.0169)	0.0000	1	0.0017	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(300)	0.7729	(231.88)	(231.88)	0.0000	4.3300	(393.26)	0.00	0.0279	(0.0253)	0.0000	1	0.0026	02/07/2025
600023.SH	01/06/2025	SDB3260123552	0	(100)	0.7729	(77.29)	(77.29)	0.0000	4.3300	(393.26)	0.00	0.0093	(0.0084)	0.0000	1	0.0009	02/07/2025
TOTAL ZHEJIANG ZHENENG ELECTRIC POWER CO., LTD. CMN CLASS A SERIES NORTHBOUND												1,235.9084	(1,056.7532)	0.0000		179.1552	
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND																	
000403.ZK	01/17/2025	SDB3260427133	0	(100)	2.9510	(288.55)	(295.10)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1293)	0.0000	1	(0.0946)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(7,100)	2.9510	(20,487.39)	(20,952.14)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(9.1796)	0.0000	1	(6.7154)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(100)	2.9510	(288.55)	(295.10)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1293)	0.0000	1	(0.0946)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(100)	2.9510	(288.55)	(295.10)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1293)	0.0000	1	(0.0946)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(1,800)	2.9510	(5,193.99)	(5,311.81)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.3272)	0.0000	1	(1.7025)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(300)	2.9510	(865.66)	(885.30)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3879)	0.0000	1	(0.2838)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(400)	2.9510	(1,154.22)	(1,180.40)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5172)	0.0000	1	(0.3783)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(400)	2.9510	(1,154.22)	(1,180.40)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5172)	0.0000	1	(0.3783)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(3,300)	2.9510	(9,522.31)	(9,738.32)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4.2666)	0.0000	1	(3.1213)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000403.ZK	01/17/2025	SDB3260427133	0	(1,200)	2.9510	(3,462.66)	(3,541.21)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1,5515)	0.0000	1	(1.1350)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(3,500)	2.9510	(10,099.42)	(10,328.52)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4,5252)	0.0000	1	(3.3104)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(1,300)	2.9510	(3,751.21)	(3,836.31)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1,6808)	0.0000	1	(1.2296)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(300)	2.9510	(865.66)	(885.30)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3879)	0.0000	1	(0.2838)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(1,600)	2.9510	(4,616.88)	(4,721.61)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2,0686)	0.0000	1	(1.5133)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(300)	2.9510	(865.66)	(885.30)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3879)	0.0000	1	(0.2838)	02/07/2025
000403.ZK	01/17/2025	SDB3260427133	0	(500)	2.9510	(1,442.77)	(1,475.50)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0,6465)	0.0000	1	(0.4729)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(100)	2.9155	(288.55)	(291.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1277)	0.0000	1	(0.0930)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(7,100)	2.9155	(20,487.39)	(20,699.77)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(9,0690)	0.0000	1	(6.6049)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(100)	2.9155	(288.55)	(291.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1277)	0.0000	1	(0.0930)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(100)	2.9155	(288.55)	(291.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1277)	0.0000	1	(0.0930)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(1,800)	2.9155	(5,193.99)	(5,247.83)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2,2992)	0.0000	1	(1.6745)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(300)	2.9155	(865.66)	(874.64)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3832)	0.0000	1	(0.2791)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(400)	2.9155	(1,154.22)	(1,166.18)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,5109)	0.0000	1	(0.3721)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(400)	2.9155	(1,154.22)	(1,166.18)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,5109)	0.0000	1	(0.3721)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(3,300)	2.9155	(9,522.31)	(9,621.02)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4,2152)	0.0000	1	(3.0699)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(1,200)	2.9155	(3,462.66)	(3,498.55)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1,5328)	0.0000	1	(1.1163)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(3,500)	2.9155	(10,099.42)	(10,204.11)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4,4707)	0.0000	1	(3.2559)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(1,300)	2.9155	(3,751.21)	(3,790.10)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1,6605)	0.0000	1	(1.2093)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(300)	2.9155	(865.66)	(874.64)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3832)	0.0000	1	(0.2791)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(1,600)	2.9155	(4,616.88)	(4,664.74)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2,0437)	0.0000	1	(1.4884)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(300)	2.9155	(865.66)	(874.64)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3832)	0.0000	1	(0.2791)	02/07/2025
000403.ZK	01/16/2025	SDB3260427133	0	(500)	2.9155	(1,442.77)	(1,457.73)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0,6387)	0.0000	1	(0.4651)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(100)	2.8566	(288.55)	(285.66)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1252)	0.0000	1	(0.0904)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(7,100)	2.8566	(20,487.39)	(20,281.99)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(8,8860)	0.0000	1	(6.4218)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(100)	2.8566	(288.55)	(285.66)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1252)	0.0000	1	(0.0904)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(100)	2.8566	(288.55)	(285.66)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1252)	0.0000	1	(0.0904)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(1,800)	2.8566	(5,193.99)	(5,141.91)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2,2528)	0.0000	1	(1.6281)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(300)	2.8566	(865.66)	(856.99)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3755)	0.0000	1	(0.2713)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(400)	2.8566	(1,154.22)	(1,142.65)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,5006)	0.0000	1	(0.3618)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(400)	2.8566	(1,154.22)	(1,142.65)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,5006)	0.0000	1	(0.3618)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(3,300)	2.8566	(9,522.31)	(9,426.84)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4,1301)	0.0000	1	(2.9848)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(1,200)	2.8566	(3,462.66)	(3,427.94)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1,5019)	0.0000	1	(1.0854)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(3,500)	2.8566	(10,099.42)	(9,998.16)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4,3804)	0.0000	1	(3.1657)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(1,300)	2.8566	(3,751.21)	(3,713.60)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1,6270)	0.0000	1	(1.1758)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(300)	2.8566	(865.66)	(856.99)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3755)	0.0000	1	(0.2713)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(1,600)	2.8566	(4,616.88)	(4,570.59)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2,0025)	0.0000	1	(1.4472)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(300)	2.8566	(865.66)	(856.99)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3755)	0.0000	1	(0.2713)	02/07/2025
000403.ZK	01/15/2025	SDB3260427133	0	(500)	2.8566	(1,442.77)	(1,428.31)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0,6258)	0.0000	1	(0.4522)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(100)	2.8079	(288.55)	(280.79)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1230)	0.0000	1	(0.0883)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(7,100)	2.8079	(20,487.39)	(19,936.20)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(8,7345)	0.0000	1	(6.2703)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(100)	2.8079	(288.55)	(280.79)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1230)	0.0000	1	(0.0883)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(100)	2.8079	(288.55)	(280.79)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1230)	0.0000	1	(0.0883)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(1,800)	2.8079	(5,193.99)	(5,054.25)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2,2144)	0.0000	1	(1.5897)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(300)	2.8079	(865.66)	(842.37)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3691)	0.0000	1	(0.2649)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(400)	2.8079	(1,154.22)	(1,123.17)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,4921)	0.0000	1	(0.3533)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(400)	2.8079	(1,154.22)	(1,123.17)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0,4921)	0.0000	1	(0.3533)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(3,300)	2.8079	(9,522.31)	(9,266.12)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4,0597)	0.0000	1	(2.9144)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(1,200)	2.8079	(3,462.66)	(3,369.50)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1,4763)	0.0000	1	(1.0598)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(3,500)	2.8079	(10,099.42)	(9,827.70)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4,3057)	0.0000	1	(3.0910)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(1,300)	2.8079	(3,751.21)	(3,650.29)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1,5993)	0.0000	1	(1.1481)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(300)	2.8079	(865.66)	(842.37)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3691)	0.0000	1	(0.2649)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(1,600)	2.8079	(4,616.88)	(4,492.66)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(1,9683)	0.0000	1	(1.4130)	0

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000403.ZK	01/14/2025	SDB3260427133	0	(300)	2.8079	(865.66)	(842.37)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3691)	0.0000	1	(0.2649)	02/07/2025
000403.ZK	01/14/2025	SDB3260427133	0	(500)	2.8079	(1,442.77)	(1,403.96)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6151)	0.0000	1	(0.4416)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(100)	2.7574	(288.55)	(275.74)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1208)	0.0000	1	(0.0861)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(7,100)	2.7574	(20,487.39)	(19,577.81)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(8.5775)	0.0000	1	(6.1133)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(100)	2.7574	(288.55)	(275.74)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1208)	0.0000	1	(0.0861)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(100)	2.7574	(288.55)	(275.74)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1208)	0.0000	1	(0.0861)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(1,800)	2.7574	(5,193.99)	(4,963.39)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.1746)	0.0000	1	(1.5499)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(300)	2.7574	(865.66)	(827.23)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3624)	0.0000	1	(0.2583)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(400)	2.7574	(1,154.22)	(1,102.98)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.4832)	0.0000	1	(0.3444)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(400)	2.7574	(1,154.22)	(1,102.98)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.4832)	0.0000	1	(0.3444)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(3,300)	2.7574	(9,522.31)	(9,099.55)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(3.9867)	0.0000	1	(2.8414)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(1,200)	2.7574	(3,462.66)	(3,308.93)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.4497)	0.0000	1	(1.0332)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(3,500)	2.7574	(10,099.42)	(9,651.03)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4.2283)	0.0000	1	(3.0136)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(1,300)	2.7574	(3,751.21)	(3,584.67)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1.5705)	0.0000	1	(1.1193)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(300)	2.7574	(865.66)	(827.23)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3624)	0.0000	1	(0.2583)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(1,600)	2.7574	(4,616.88)	(4,411.90)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(1.9330)	0.0000	1	(1.3776)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(300)	2.7574	(865.66)	(827.23)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3624)	0.0000	1	(0.2583)	02/07/2025
000403.ZK	01/13/2025	SDB3260427133	0	(500)	2.7574	(1,442.77)	(1,378.72)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6040)	0.0000	1	(0.4305)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(100)	2.8311	(288.55)	(283.11)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3721)	0.0000	3	(0.2680)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(7,100)	2.8311	(20,487.39)	(20,100.73)	0.0000	4.3300	(1,577.24)	0.00	7.3925	(26.4198)	0.0000	3	(19.0272)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(100)	2.8311	(288.55)	(283.11)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3721)	0.0000	3	(0.2680)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(100)	2.8311	(288.55)	(283.11)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3721)	0.0000	3	(0.2680)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(1,800)	2.8311	(5,193.99)	(5,095.96)	0.0000	4.3300	(1,577.24)	0.00	1.8742	(6.6980)	0.0000	3	(4.8238)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(300)	2.8311	(865.66)	(849.33)	0.0000	4.3300	(1,577.24)	0.00	0.3124	(1.1163)	0.0000	3	(0.8040)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(400)	2.8311	(1,154.22)	(1,132.44)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.4884)	0.0000	3	(1.0720)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(400)	2.8311	(1,154.22)	(1,132.44)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.4884)	0.0000	3	(1.0720)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(3,300)	2.8311	(9,522.31)	(9,342.59)	0.0000	4.3300	(1,577.24)	0.00	3.4360	(12.2796)	0.0000	3	(8.8436)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(1,200)	2.8311	(3,462.66)	(3,397.31)	0.0000	4.3300	(1,577.24)	0.00	1.2494	(4.4653)	0.0000	3	(3.2159)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(3,500)	2.8311	(10,099.42)	(9,908.81)	0.0000	4.3300	(1,577.24)	0.00	3.6442	(13.0238)	0.0000	3	(9.3796)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(1,300)	2.8311	(3,751.21)	(3,680.42)	0.0000	4.3300	(1,577.24)	0.00	1.3536	(4.8374)	0.0000	3	(3.4839)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(300)	2.8311	(865.66)	(849.33)	0.0000	4.3300	(1,577.24)	0.00	0.3124	(1.1163)	0.0000	3	(0.8040)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(1,600)	2.8311	(4,616.88)	(4,529.74)	0.0000	4.3300	(1,577.24)	0.00	1.6659	(5.9538)	0.0000	3	(4.2878)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(300)	2.8311	(865.66)	(849.33)	0.0000	4.3300	(1,577.24)	0.00	0.3124	(1.1163)	0.0000	3	(0.8040)	02/07/2025
000403.ZK	01/10/2025	SDB3260427133	0	(500)	2.8311	(1,442.77)	(1,415.54)	0.0000	4.3300	(1,577.24)	0.00	0.5206	(1.8605)	0.0000	3	(1.3399)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(100)	2.8232	(288.55)	(282.32)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1237)	0.0000	1	(0.0890)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(7,100)	2.8232	(20,487.39)	(20,044.45)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(8.7819)	0.0000	1	(6.3178)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(100)	2.8232	(288.55)	(282.32)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1237)	0.0000	1	(0.0890)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(100)	2.8232	(288.55)	(282.32)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1237)	0.0000	1	(0.0890)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(1,800)	2.8232	(5,193.99)	(5,081.69)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.2264)	0.0000	1	(1.6017)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(300)	2.8232	(865.66)	(846.95)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3711)	0.0000	1	(0.2669)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(400)	2.8232	(1,154.22)	(1,129.26)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.4948)	0.0000	1	(0.3559)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(400)	2.8232	(1,154.22)	(1,129.26)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.4948)	0.0000	1	(0.3559)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(3,300)	2.8232	(9,522.31)	(9,316.43)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4.0817)	0.0000	1	(2.9364)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(1,200)	2.8232	(3,462.66)	(3,387.79)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.4843)	0.0000	1	(1.0678)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(3,500)	2.8232	(10,099.42)	(9,881.07)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4.3291)	0.0000	1	(3.1144)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(1,300)	2.8232	(3,751.21)	(3,670.11)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1.6080)	0.0000	1	(1.1568)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(300)	2.8232	(865.66)	(846.95)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3711)	0.0000	1	(0.2669)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(1,600)	2.8232	(4,616.88)	(4,517.06)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(1.9790)	0.0000	1	(1.4237)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(300)	2.8232	(865.66)	(846.95)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3711)	0.0000	1	(0.2669)	02/07/2025
000403.ZK	01/09/2025	SDB3260427133	0	(500)	2.8232	(1,442.77)	(1,411.58)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6184)	0.0000	1	(0.4449)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(100)	2.9553	(288.55)	(295.53)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1295)	0.0000	1	(0.0948)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(7,100)	2.9553	(20,487.39)	(20,982.69)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(9.1930)	0.0000	1	(6.7288)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(100)	2.9553	(288.55)	(295.53)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1295)	0.0000	1	(0.0948)	02/07/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000403.ZK	01/08/2025	SDB3260427133	0	(100)	2.9553	(288.55)	(295.53)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1295)	0.0000	1	(0.0948)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(1,800)	2.9553	(5,193.99)	(5,319.56)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.3306)	0.0000	1	(1.7059)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(300)	2.9553	(865.66)	(886.59)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3884)	0.0000	1	(0.2843)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(400)	2.9553	(1,154.22)	(1,182.12)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5179)	0.0000	1	(0.3791)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(400)	2.9553	(1,154.22)	(1,182.12)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5179)	0.0000	1	(0.3791)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(3,300)	2.9553	(9,522.31)	(9,752.52)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4.2728)	0.0000	1	(3.1275)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(1,200)	2.9553	(3,462.66)	(3,546.37)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.5537)	0.0000	1	(1.1373)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(3,500)	2.9553	(10,099.42)	(10,343.58)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4.5318)	0.0000	1	(3.3170)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(1,300)	2.9553	(3,751.21)	(3,841.90)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1.6832)	0.0000	1	(1.2320)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(300)	2.9553	(865.66)	(886.59)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3884)	0.0000	1	(0.2843)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(1,600)	2.9553	(4,616.88)	(4,728.49)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2.0717)	0.0000	1	(1.5164)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(300)	2.9553	(865.66)	(886.59)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3884)	0.0000	1	(0.2843)	02/07/2025
000403.ZK	01/08/2025	SDB3260427133	0	(500)	2.9553	(1,442.77)	(1,477.65)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6474)	0.0000	1	(0.4739)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(100)	2.9064	(288.55)	(290.64)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1273)	0.0000	1	(0.0926)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(7,100)	2.9064	(20,487.39)	(20,635.67)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(9.0410)	0.0000	1	(6.5768)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(100)	2.9064	(288.55)	(290.64)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1273)	0.0000	1	(0.0926)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(100)	2.9064	(288.55)	(290.64)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1273)	0.0000	1	(0.0926)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(1,800)	2.9064	(5,193.99)	(5,231.58)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.2921)	0.0000	1	(1.6674)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(300)	2.9064	(865.66)	(871.93)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3820)	0.0000	1	(0.2779)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(400)	2.9064	(1,154.22)	(1,162.57)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5093)	0.0000	1	(0.3705)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(400)	2.9064	(1,154.22)	(1,162.57)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5093)	0.0000	1	(0.3705)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(3,300)	2.9064	(9,522.31)	(9,591.23)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4.2021)	0.0000	1	(3.0568)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(1,200)	2.9064	(3,462.66)	(3,487.72)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.5280)	0.0000	1	(1.1116)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(3,500)	2.9064	(10,099.42)	(10,172.52)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4.4568)	0.0000	1	(3.2421)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(1,300)	2.9064	(3,751.21)	(3,778.36)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1.6554)	0.0000	1	(1.2042)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(300)	2.9064	(865.66)	(871.93)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3820)	0.0000	1	(0.2779)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(1,600)	2.9064	(4,616.88)	(4,650.29)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2.0374)	0.0000	1	(1.4821)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(300)	2.9064	(865.66)	(871.93)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3820)	0.0000	1	(0.2779)	02/07/2025
000403.ZK	01/07/2025	SDB3260427133	0	(500)	2.9064	(1,442.77)	(1,453.22)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6367)	0.0000	1	(0.4632)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(100)	2.8855	(288.55)	(288.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1264)	0.0000	1	(0.0917)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(7,100)	2.8855	(20,487.39)	(20,487.39)	0.0000	4.3300	(1,577.24)	0.00	2.4642	(8.9760)	0.0000	1	(6.5118)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(100)	2.8855	(288.55)	(288.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1264)	0.0000	1	(0.0917)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(100)	2.8855	(288.55)	(288.55)	0.0000	4.3300	(1,577.24)	0.00	0.0347	(0.1264)	0.0000	1	(0.0917)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(1,800)	2.8855	(5,193.99)	(5,193.99)	0.0000	4.3300	(1,577.24)	0.00	0.6247	(2.2756)	0.0000	1	(1.6509)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(300)	2.8855	(865.66)	(865.66)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3793)	0.0000	1	(0.2751)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(400)	2.8855	(1,154.22)	(1,154.22)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5057)	0.0000	1	(0.3669)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(400)	2.8855	(1,154.22)	(1,154.22)	0.0000	4.3300	(1,577.24)	0.00	0.1388	(0.5057)	0.0000	1	(0.3669)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(3,300)	2.8855	(9,522.31)	(9,522.31)	0.0000	4.3300	(1,577.24)	0.00	1.1453	(4.1719)	0.0000	1	(3.0266)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(1,200)	2.8855	(3,462.66)	(3,462.66)	0.0000	4.3300	(1,577.24)	0.00	0.4165	(1.5171)	0.0000	1	(1.1006)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(3,500)	2.8855	(10,099.42)	(10,099.42)	0.0000	4.3300	(1,577.24)	0.00	1.2147	(4.4248)	0.0000	1	(3.2100)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(1,300)	2.8855	(3,751.21)	(3,751.21)	0.0000	4.3300	(1,577.24)	0.00	0.4512	(1.6435)	0.0000	1	(1.1923)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(300)	2.8855	(865.66)	(865.66)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3793)	0.0000	1	(0.2751)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(1,600)	2.8855	(4,616.88)	(4,616.88)	0.0000	4.3300	(1,577.24)	0.00	0.5553	(2.0228)	0.0000	1	(1.4675)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(300)	2.8855	(865.66)	(865.66)	0.0000	4.3300	(1,577.24)	0.00	0.1041	(0.3793)	0.0000	1	(0.2751)	02/07/2025
000403.ZK	01/06/2025	SDB3260427133	0	(500)	2.8855	(1,442.77)	(1,442.77)	0.0000	4.3300	(1,577.24)	0.00	0.1735	(0.6321)	0.0000	1	(0.4586)	02/07/2025
TOTAL ZHENXING BIOPHARMACEUTICAL AND CHEMICAL CO LTD CMN CLASS A SERIES NORTHBOUND												92.8752	(335.6253)	0.0000		(242.7501)	
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
300308.ZK	01/15/2025	SDB3262741478	0	(2,200)	15.3817	(37,174.78)	(33,839.71)	0.0000	4.3300	(1,053.13)	0.00	4.4713	(9.8994)	0.0000	1	(5.4281)	02/07/2025
300308.ZK	01/15/2025	SDB3262741478	0	(2,300)	15.3817	(38,866.85)	(35,377.88)	0.0000	4.3300	(1,053.13)	0.00	4.6748	(10.3493)	0.0000	1	(5.6745)	02/07/2025
300308.ZK	01/15/2025	SDB3262741478	0	(3,800)	15.3817	(64,984.23)	(58,450.41)	0.0000	4.3300	(1,053.13)	0.00	7.8162	(17.0989)	0.0000	1	(9.2827)	02/07/2025
300308.ZK	01/15/2025	SDB3262741478	0	(960)	15.3817	(16,403.50)	(14,766.42)	0.0000	4.3300	(1,053.13)	0.00	1.9730	(4.3197)	0.0000	1	(2.3467)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(2,200)	16.5305	(37,174.78)	(36,367.12)	0.0000	4.3300	(1,106.23)	0.00	4.4713	(11.1751)	0.0000	1	(6.7038)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
300308.ZK	01/14/2025	SDB3262741478	0	(2,300)	16.5305	(38,866.85)	(38,020.18)	0.0000	4.3300	(1,106.23)	0.00	4.6748	(11.6831)	0.0000	1	(7.0082)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(3,800)	16.5305	(64,984.23)	(62,815.94)	0.0000	4.3300	(1,106.23)	0.00	7.8162	(19.3025)	0.0000	1	(11.4863)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(3,100)	16.5305	(52,969.64)	(51,244.58)	0.0000	4.3300	(1,106.23)	0.00	6.3711	(15.7467)	0.0000	1	(9.3757)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(15,300)	16.5305	(261,431.94)	(252,916.82)	0.0000	4.3300	(1,106.23)	0.00	31.4445	(77.7178)	0.0000	1	(46.2733)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(400)	16.5305	(6,815.86)	(6,612.20)	0.0000	4.3300	(1,106.23)	0.00	0.8198	(2.0318)	0.0000	1	(1.2120)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(900)	16.5305	(15,180.06)	(14,877.46)	0.0000	4.3300	(1,106.23)	0.00	1.8258	(4.5716)	0.0000	1	(2.7458)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(100)	16.5305	(1,686.67)	(1,653.05)	0.0000	4.3300	(1,106.23)	0.00	0.2029	(0.5080)	0.0000	1	(0.3051)	02/07/2025
300308.ZK	01/14/2025	SDB3262741478	0	(2,160)	16.5305	(36,432.13)	(35,705.90)	0.0000	4.3300	(1,106.23)	0.00	4.3820	(10.9719)	0.0000	1	(6.5899)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(2,200)	16.9067	(37,174.78)	(37,194.65)	0.0000	4.3300	(1,106.23)	0.00	4.4713	(11.4294)	0.0000	1	(6.9581)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(2,300)	16.9067	(38,866.85)	(38,885.32)	0.0000	4.3300	(1,106.23)	0.00	4.6748	(11.9489)	0.0000	1	(7.2741)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(3,800)	16.9067	(64,984.23)	(64,245.31)	0.0000	4.3300	(1,106.23)	0.00	7.8162	(19.7417)	0.0000	1	(11.9255)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(3,100)	16.9067	(52,969.64)	(52,410.65)	0.0000	4.3300	(1,106.23)	0.00	6.3711	(16.1051)	0.0000	1	(9.7340)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(15,300)	16.9067	(261,431.94)	(258,671.91)	0.0000	4.3300	(1,106.23)	0.00	31.4445	(79.4862)	0.0000	1	(48.0418)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(400)	16.9067	(6,815.86)	(6,762.66)	0.0000	4.3300	(1,106.23)	0.00	0.8198	(2.0781)	0.0000	1	(1.2583)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(900)	16.9067	(15,180.06)	(15,215.99)	0.0000	4.3300	(1,106.23)	0.00	1.8258	(4.6757)	0.0000	1	(2.8498)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(100)	16.9067	(1,686.67)	(1,690.67)	0.0000	4.3300	(1,106.23)	0.00	0.2029	(0.5195)	0.0000	1	(0.3166)	02/07/2025
300308.ZK	01/13/2025	SDB3262741478	0	(2,160)	16.9067	(36,432.13)	(36,518.39)	0.0000	4.3300	(1,106.23)	0.00	4.3820	(11.2216)	0.0000	1	(6.8396)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(3,800)	17.4950	(64,984.23)	(66,480.84)	0.0000	4.3300	(1,089.85)	0.00	23.4485	(60.3784)	0.0000	3	(36.9299)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(3,100)	17.4950	(52,969.64)	(54,234.37)	0.0000	4.3300	(1,089.85)	0.00	19.1132	(49.2560)	0.0000	3	(30.1428)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(15,300)	17.4950	(261,431.94)	(267,672.84)	0.0000	4.3300	(1,089.85)	0.00	94.3334	(243.1024)	0.0000	3	(148.7690)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(400)	17.4950	(6,815.86)	(6,997.98)	0.0000	4.3300	(1,089.85)	0.00	2.4594	(6.3556)	0.0000	3	(3.8962)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(900)	17.4950	(15,180.06)	(15,745.46)	0.0000	4.3300	(1,089.85)	0.00	5.4775	(14.3001)	0.0000	3	(8.8227)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(100)	17.4950	(1,686.67)	(1,749.50)	0.0000	4.3300	(1,089.85)	0.00	0.6086	(1.5889)	0.0000	3	(0.9803)	02/07/2025
300308.ZK	01/10/2025	SDB3262741478	0	(2,160)	17.4950	(36,432.13)	(37,789.11)	0.0000	4.3300	(1,089.85)	0.00	13.1459	(34.3203)	0.0000	3	(21.1744)	02/07/2025
300308.ZK	01/09/2025	SDB3262741478	0	(15,300)	17.0572	(261,431.94)	(260,975.53)	0.0000	4.3300	(1,076.99)	0.00	31.4445	(78.0743)	0.0000	1	(46.6299)	02/07/2025
300308.ZK	01/09/2025	SDB3262741478	0	(400)	17.0572	(6,815.86)	(6,822.89)	0.0000	4.3300	(1,076.99)	0.00	0.8198	(2.0412)	0.0000	1	(1.2214)	02/07/2025
300308.ZK	01/09/2025	SDB3262741478	0	(900)	17.0572	(15,180.06)	(15,351.50)	0.0000	4.3300	(1,076.99)	0.00	1.8258	(4.5926)	0.0000	1	(2.7668)	02/07/2025
300308.ZK	01/09/2025	SDB3262741478	0	(100)	17.0572	(1,686.67)	(1,705.72)	0.0000	4.3300	(1,076.99)	0.00	0.2029	(0.5103)	0.0000	1	(0.3074)	02/07/2025
300308.ZK	01/09/2025	SDB3262741478	0	(2,160)	17.0572	(36,432.13)	(36,843.60)	0.0000	4.3300	(1,076.99)	0.00	4.3820	(11.0223)	0.0000	1	(6.6403)	02/07/2025
300308.ZK	01/08/2025	SDB3262741478	0	(900)	16.7681	(15,180.06)	(15,091.30)	0.0000	4.3300	(962.66)	0.00	1.8258	(4.0355)	0.0000	1	(2.2097)	02/07/2025
300308.ZK	01/08/2025	SDB3262741478	0	(100)	16.7681	(1,686.67)	(1,676.81)	0.0000	4.3300	(962.66)	0.00	0.2029	(0.4484)	0.0000	1	(0.2455)	02/07/2025
300308.ZK	01/08/2025	SDB3262741478	0	(2,160)	16.7681	(36,432.13)	(36,219.11)	0.0000	4.3300	(962.66)	0.00	4.3820	(9.6852)	0.0000	1	(5.3032)	02/07/2025
300308.ZK	01/07/2025	SDB3262741478	0	(900)	16.6857	(15,180.06)	(15,017.11)	0.0000	4.3300	(962.66)	0.00	1.8258	(4.0157)	0.0000	1	(2.1898)	02/07/2025
300308.ZK	01/07/2025	SDB3262741478	0	(100)	16.6857	(1,686.67)	(1,668.57)	0.0000	4.3300	(962.66)	0.00	0.2029	(0.4462)	0.0000	1	(0.2433)	02/07/2025
300308.ZK	01/07/2025	SDB3262741478	0	(2,160)	16.6857	(36,432.13)	(36,041.08)	0.0000	4.3300	(962.66)	0.00	4.3820	(9.6376)	0.0000	1	(5.2556)	02/07/2025
300308.ZK	01/06/2025	SDB3262741478	0	(900)	16.8667	(15,180.06)	(15,180.06)	0.0000	4.3300	(971.08)	0.00	1.8258	(4.0948)	0.0000	1	(2.2689)	02/07/2025
300308.ZK	01/06/2025	SDB3262741478	0	(100)	16.8667	(1,686.67)	(1,686.67)	0.0000	4.3300	(971.08)	0.00	0.2029	(0.4550)	0.0000	1	(0.2521)	02/07/2025
300308.ZK	01/06/2025	SDB3262741478	0	(8,960)	16.8667	(151,125.89)	(151,125.89)	0.0000	4.3300	(971.08)	0.00	18.1771	(40.7656)	0.0000	1	(22.5885)	02/07/2025
TOTAL ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND												373.2403	(931.7081)	0.0000		(558.4678)	
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND																	
603619.SH	01/17/2025	SDB3260427150	0	(500)	2.8312	(1,377.86)	(1,415.61)	0.0000	4.3300	(1,802.94)	0.00	0.1657	(0.7090)	0.0000	1	(0.5432)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(5,200)	2.8312	(14,349.41)	(14,722.35)	0.0000	4.3300	(1,802.94)	0.00	1.7259	(7.3732)	0.0000	1	(5.6473)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(800)	2.8312	(2,110.14)	(2,264.98)	0.0000	4.3300	(1,802.94)	0.00	0.2538	(1.1343)	0.0000	1	(0.8805)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(500)	2.8312	(1,321.92)	(1,415.61)	0.0000	4.3300	(1,802.94)	0.00	0.1590	(0.7090)	0.0000	1	(0.5500)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(1,800)	2.8312	(4,758.90)	(5,096.20)	0.0000	4.3300	(1,802.94)	0.00	0.5724	(2.5523)	0.0000	1	(1.9799)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(400)	2.8312	(1,057.53)	(1,132.49)	0.0000	4.3300	(1,802.94)	0.00	0.1272	(0.5672)	0.0000	1	(0.4400)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(100)	2.8312	(264.38)	(283.12)	0.0000	4.3300	(1,802.94)	0.00	0.0318	(0.1418)	0.0000	1	(0.1100)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(500)	2.8312	(1,321.92)	(1,415.61)	0.0000	4.3300	(1,802.94)	0.00	0.1590	(0.7090)	0.0000	1	(0.5500)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(200)	2.8312	(528.77)	(566.24)	0.0000	4.3300	(1,802.94)	0.00	0.0636	(0.2836)	0.0000	1	(0.2200)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(3,200)	2.8312	(8,460.27)	(9,059.91)	0.0000	4.3300	(1,802.94)	0.00	1.0176	(4.5373)	0.0000	1	(3.5198)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(3,000)	2.8312	(7,931.50)	(8,493.67)	0.0000	4.3300	(1,802.94)	0.00	0.9540	(4.2538)	0.0000	1	(3.2998)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(900)	2.8312	(2,379.45)	(2,548.10)	0.0000	4.3300	(1,802.94)	0.00	0.2862	(1.2761)	0.0000	1	(0.9899)	02/07/2025

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Fund: ALL
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603619.SH	01/17/2025	SDB3260427150	0	(24,100)	2.8312	(63,716.40)	(68,232.45)	0.0000	4.3300	(1,802.94)	0.00	7.6637	(34.1719)	0.0000	1	(26.5082)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(1,400)	2.8312	(3,701.37)	(3,963.71)	0.0000	4.3300	(1,802.94)	0.00	0.4452	(1.9851)	0.0000	1	(1.5399)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(26,100)	2.8312	(69,004.07)	(73,894.89)	0.0000	4.3300	(1,802.94)	0.00	8.2997	(37.0078)	0.0000	1	(28.7081)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(800)	2.8312	(2,115.07)	(2,264.98)	0.0000	4.3300	(1,802.94)	0.00	0.2544	(1.1343)	0.0000	1	(0.8799)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(2,100)	2.8312	(5,552.05)	(5,945.57)	0.0000	4.3300	(1,802.94)	0.00	0.6678	(2.9776)	0.0000	1	(2.3098)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(1,900)	2.8312	(5,023.28)	(5,379.32)	0.0000	4.3300	(1,802.94)	0.00	0.6042	(2.6941)	0.0000	1	(2.0899)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(5,500)	2.8312	(14,541.09)	(15,571.72)	0.0000	4.3300	(1,802.94)	0.00	1.7490	(7.7986)	0.0000	1	(6.0496)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(11,300)	2.8312	(29,875.32)	(31,992.81)	0.0000	4.3300	(1,802.94)	0.00	3.5933	(16.0225)	0.0000	1	(12.4292)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(3,100)	2.8312	(8,195.89)	(8,776.79)	0.0000	4.3300	(1,802.94)	0.00	0.9858	(4.3956)	0.0000	1	(3.4098)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(1,800)	2.8312	(4,758.90)	(5,096.20)	0.0000	4.3300	(1,802.94)	0.00	0.5724	(2.5523)	0.0000	1	(1.9799)	02/07/2025
603619.SH	01/17/2025	SDB3260427150	0	(100)	2.8312	(264.38)	(283.12)	0.0000	4.3300	(1,802.94)	0.00	0.0318	(0.1418)	0.0000	1	(0.1100)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(500)	2.7904	(1,377.86)	(1,395.18)	0.0000	4.3300	(1,802.94)	0.00	0.1657	(0.6987)	0.0000	1	(0.5330)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(5,200)	2.7904	(14,349.41)	(14,509.85)	0.0000	4.3300	(1,802.94)	0.00	1.7259	(7.2668)	0.0000	1	(5.5409)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(800)	2.7904	(2,110.14)	(2,232.28)	0.0000	4.3300	(1,802.94)	0.00	0.2538	(1.1180)	0.0000	1	(0.8642)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(500)	2.7904	(1,321.92)	(1,395.18)	0.0000	4.3300	(1,802.94)	0.00	0.1590	(0.6987)	0.0000	1	(0.5397)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(1,800)	2.7904	(4,758.90)	(5,022.64)	0.0000	4.3300	(1,802.94)	0.00	0.5724	(2.5154)	0.0000	1	(1.9430)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(400)	2.7904	(1,057.53)	(1,116.14)	0.0000	4.3300	(1,802.94)	0.00	0.1272	(0.5590)	0.0000	1	(0.4318)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(100)	2.7904	(264.38)	(279.04)	0.0000	4.3300	(1,802.94)	0.00	0.0318	(0.1397)	0.0000	1	(0.1079)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(500)	2.7904	(1,321.92)	(1,395.18)	0.0000	4.3300	(1,802.94)	0.00	0.1590	(0.6987)	0.0000	1	(0.5397)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(200)	2.7904	(528.77)	(558.07)	0.0000	4.3300	(1,802.94)	0.00	0.0636	(0.2795)	0.0000	1	(0.2159)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(3,200)	2.7904	(8,460.27)	(8,929.14)	0.0000	4.3300	(1,802.94)	0.00	1.0176	(4.4719)	0.0000	1	(3.4543)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(3,000)	2.7904	(7,931.50)	(8,371.07)	0.0000	4.3300	(1,802.94)	0.00	0.9540	(4.1924)	0.0000	1	(3.2384)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(900)	2.7904	(2,379.45)	(2,511.32)	0.0000	4.3300	(1,802.94)	0.00	0.2862	(1.2577)	0.0000	1	(0.9715)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(24,100)	2.7904	(63,716.40)	(67,247.58)	0.0000	4.3300	(1,802.94)	0.00	7.6637	(33.6787)	0.0000	1	(26.0150)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(1,400)	2.7904	(3,701.37)	(3,906.50)	0.0000	4.3300	(1,802.94)	0.00	0.4452	(1.9564)	0.0000	1	(1.5112)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(26,100)	2.7904	(69,004.07)	(72,828.29)	0.0000	4.3300	(1,802.94)	0.00	8.2997	(36.4736)	0.0000	1	(28.1739)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(800)	2.7904	(2,115.07)	(2,232.28)	0.0000	4.3300	(1,802.94)	0.00	0.2544	(1.1180)	0.0000	1	(0.8636)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(2,100)	2.7904	(5,552.05)	(5,859.75)	0.0000	4.3300	(1,802.94)	0.00	0.6678	(2.9347)	0.0000	1	(2.2669)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(1,900)	2.7904	(5,023.28)	(5,301.68)	0.0000	4.3300	(1,802.94)	0.00	0.6042	(2.6552)	0.0000	1	(2.0510)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(5,500)	2.7904	(14,541.09)	(15,346.96)	0.0000	4.3300	(1,802.94)	0.00	1.7490	(7.6860)	0.0000	1	(5.9370)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(11,300)	2.7904	(29,875.32)	(31,531.02)	0.0000	4.3300	(1,802.94)	0.00	3.5933	(15.7912)	0.0000	1	(12.1979)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(3,100)	2.7904	(8,195.89)	(8,650.10)	0.0000	4.3300	(1,802.94)	0.00	0.9858	(4.3321)	0.0000	1	(3.3463)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(1,800)	2.7904	(4,758.90)	(5,022.64)	0.0000	4.3300	(1,802.94)	0.00	0.5724	(2.5154)	0.0000	1	(1.9430)	02/07/2025
603619.SH	01/16/2025	SDB3260427150	0	(100)	2.7904	(264.38)	(279.04)	0.0000	4.3300	(1,802.94)	0.00	0.0318	(0.1397)	0.0000	1	(0.1079)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(800)	2.6309	(2,110.14)	(2,104.73)	0.0000	4.3300	(1,838.11)	0.00	0.2538	(1.0746)	0.0000	1	(0.8208)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(500)	2.6309	(1,321.92)	(1,315.46)	0.0000	4.3300	(1,838.11)	0.00	0.1590	(0.6717)	0.0000	1	(0.5127)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(1,800)	2.6309	(4,758.90)	(4,735.65)	0.0000	4.3300	(1,838.11)	0.00	0.5724	(2.4180)	0.0000	1	(1.8456)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(400)	2.6309	(1,057.53)	(1,052.37)	0.0000	4.3300	(1,838.11)	0.00	0.1272	(0.5373)	0.0000	1	(0.4101)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(100)	2.6309	(264.38)	(263.09)	0.0000	4.3300	(1,838.11)	0.00	0.0318	(0.1343)	0.0000	1	(0.1025)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(500)	2.6309	(1,321.92)	(1,315.46)	0.0000	4.3300	(1,838.11)	0.00	0.1590	(0.6717)	0.0000	1	(0.5127)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(200)	2.6309	(528.77)	(526.18)	0.0000	4.3300	(1,838.11)	0.00	0.0636	(0.2687)	0.0000	1	(0.2051)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(3,200)	2.6309	(8,460.27)	(8,418.93)	0.0000	4.3300	(1,838.11)	0.00	1.0176	(4.2966)	0.0000	1	(3.2810)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(3,000)	2.6309	(7,931.50)	(7,892.75)	0.0000	4.3300	(1,838.11)	0.00	0.9540	(4.0299)	0.0000	1	(3.0760)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(900)	2.6309	(2,379.45)	(2,367.83)	0.0000	4.3300	(1,838.11)	0.00	0.2862	(1.2090)	0.0000	1	(0.9228)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(24,100)	2.6309	(63,716.40)	(63,405.10)	0.0000	4.3300	(1,838.11)	0.00	7.6637	(32.3738)	0.0000	1	(24.7102)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(1,400)	2.6309	(3,701.37)	(3,683.28)	0.0000	4.3300	(1,838.11)	0.00	0.4452	(1.8806)	0.0000	1	(1.4354)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(26,100)	2.6309	(69,004.07)	(68,666.93)	0.0000	4.3300	(1,838.11)	0.00	8.2997	(35.0605)	0.0000	1	(26.7608)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(800)	2.6309	(2,115.07)	(2,104.73)	0.0000	4.3300	(1,838.11)	0.00	0.2544	(1.0746)	0.0000	1	(0.8203)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(2,100)	2.6309	(5,552.05)	(5,524.93)	0.0000	4.3300	(1,838.11)	0.00	0.6678	(2.8210)	0.0000	1	(2.1532)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(1,900)	2.6309	(5,023.28)	(4,998.74)	0.0000	4.3300	(1,838.11)	0.00	0.6042	(2.5523)	0.0000	1	(1.9481)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(5,500)	2.6309	(14,541.09)	(14,470.04)	0.0000	4.3300	(1,838.11)	0.00	1.7490	(7.3882)	0.0000	1	(5.6392)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(11,300)	2.6309	(29,875.32)	(29,729.36)	0.0000	4.3300	(1,838.11)	0.00	3.5933	(15.1794)	0.0000	1	(11.5861)	02/07/2025
603619.SH	01/15/2025	SDB32604															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603619.SH	01/15/2025	SDB3260427150	0	(1,800)	2.6309	(4,758.90)	(4,735.65)	0.0000	4.3300	(1,838.11)	0.00	0.5724	(2.4180)	0.0000	1	(1.8456)	02/07/2025
603619.SH	01/15/2025	SDB3260427150	0	(100)	2.6309	(264.38)	(263.09)	0.0000	4.3300	(1,838.11)	0.00	0.0318	(0.1343)	0.0000	1	(0.1025)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(800)	2.6243	(2,110.14)	(2,099.41)	0.0000	4.3300	(1,838.11)	0.00	0.2538	(1.0719)	0.0000	1	(0.8181)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(500)	2.6243	(1,321.92)	(1,312.13)	0.0000	4.3300	(1,838.11)	0.00	0.1590	(0.6700)	0.0000	1	(0.5110)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(1,800)	2.6243	(4,758.90)	(4,723.66)	0.0000	4.3300	(1,838.11)	0.00	0.5724	(2.4118)	0.0000	1	(1.8395)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(400)	2.6243	(1,057.53)	(1,049.70)	0.0000	4.3300	(1,838.11)	0.00	0.1272	(0.5360)	0.0000	1	(0.4088)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(100)	2.6243	(264.38)	(262.43)	0.0000	4.3300	(1,838.11)	0.00	0.0318	(0.1340)	0.0000	1	(0.1022)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(500)	2.6243	(1,321.92)	(1,312.13)	0.0000	4.3300	(1,838.11)	0.00	0.1590	(0.6700)	0.0000	1	(0.5110)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(200)	2.6243	(528.77)	(524.85)	0.0000	4.3300	(1,838.11)	0.00	0.0636	(0.2680)	0.0000	1	(0.2044)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(3,200)	2.6243	(8,460.27)	(8,397.63)	0.0000	4.3300	(1,838.11)	0.00	1.0176	(4.2877)	0.0000	1	(3.2701)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(3,000)	2.6243	(7,931.50)	(7,872.77)	0.0000	4.3300	(1,838.11)	0.00	0.9540	(4.0197)	0.0000	1	(3.0658)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(900)	2.6243	(2,379.45)	(2,361.83)	0.0000	4.3300	(1,838.11)	0.00	0.2862	(1.2059)	0.0000	1	(0.9197)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(24,100)	2.6243	(63,716.40)	(63,244.62)	0.0000	4.3300	(1,838.11)	0.00	7.6637	(32.2919)	0.0000	1	(24.6282)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(1,400)	2.6243	(3,701.37)	(3,673.96)	0.0000	4.3300	(1,838.11)	0.00	0.4452	(1.8759)	0.0000	1	(1.4307)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(26,100)	2.6243	(69,004.07)	(68,493.13)	0.0000	4.3300	(1,838.11)	0.00	8.2997	(34.9717)	0.0000	1	(26.6721)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(800)	2.6243	(2,115.07)	(2,099.41)	0.0000	4.3300	(1,838.11)	0.00	0.2544	(1.0719)	0.0000	1	(0.8175)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(2,100)	2.6243	(5,552.05)	(5,510.94)	0.0000	4.3300	(1,838.11)	0.00	0.6678	(2.8138)	0.0000	1	(2.1460)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(1,900)	2.6243	(5,023.28)	(4,986.09)	0.0000	4.3300	(1,838.11)	0.00	0.6042	(2.5458)	0.0000	1	(1.9416)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(5,500)	2.6243	(14,541.09)	(14,433.42)	0.0000	4.3300	(1,838.11)	0.00	1.7490	(7.3695)	0.0000	1	(5.6205)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(11,300)	2.6243	(29,875.32)	(29,654.12)	0.0000	4.3300	(1,838.11)	0.00	3.5933	(15.1410)	0.0000	1	(11.5477)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(3,100)	2.6243	(8,195.89)	(8,135.20)	0.0000	4.3300	(1,838.11)	0.00	0.9858	(4.1537)	0.0000	1	(3.1679)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(1,800)	2.6243	(4,758.90)	(4,723.66)	0.0000	4.3300	(1,838.11)	0.00	0.5724	(2.4118)	0.0000	1	(1.8395)	02/07/2025
603619.SH	01/14/2025	SDB3260427150	0	(100)	2.6243	(264.38)	(262.43)	0.0000	4.3300	(1,838.11)	0.00	0.0318	(0.1340)	0.0000	1	(0.1022)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(500)	2.7384	(1,321.92)	(1,369.19)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.7011)	0.0000	1	(0.5421)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(1,800)	2.7384	(4,758.90)	(4,929.09)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.5240)	0.0000	1	(1.9516)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(400)	2.7384	(1,057.53)	(1,095.35)	0.0000	4.3300	(1,843.41)	0.00	0.1272	(0.5609)	0.0000	1	(0.4337)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(100)	2.7384	(264.38)	(273.84)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1402)	0.0000	1	(0.1084)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(500)	2.7384	(1,321.92)	(1,369.19)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.7011)	0.0000	1	(0.5421)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(200)	2.7384	(528.77)	(547.68)	0.0000	4.3300	(1,843.41)	0.00	0.0636	(0.2804)	0.0000	1	(0.2168)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(3,200)	2.7384	(8,460.27)	(8,762.83)	0.0000	4.3300	(1,843.41)	0.00	1.0176	(4.4871)	0.0000	1	(3.4695)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(3,000)	2.7384	(7,931.50)	(8,215.15)	0.0000	4.3300	(1,843.41)	0.00	0.9540	(4.2066)	0.0000	1	(3.2527)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(900)	2.7384	(2,379.45)	(2,464.55)	0.0000	4.3300	(1,843.41)	0.00	0.2862	(1.2620)	0.0000	1	(0.9758)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(24,100)	2.7384	(63,716.40)	(65,995.05)	0.0000	4.3300	(1,843.41)	0.00	7.6637	(33.7934)	0.0000	1	(26.1297)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(1,400)	2.7384	(3,701.37)	(3,833.74)	0.0000	4.3300	(1,843.41)	0.00	0.4452	(1.9631)	0.0000	1	(1.5179)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(26,100)	2.7384	(69,004.07)	(71,471.82)	0.0000	4.3300	(1,843.41)	0.00	8.2997	(36.5978)	0.0000	1	(28.2981)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(800)	2.7384	(2,115.07)	(2,190.71)	0.0000	4.3300	(1,843.41)	0.00	0.2544	(1.1218)	0.0000	1	(0.8674)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(2,100)	2.7384	(5,552.05)	(5,750.61)	0.0000	4.3300	(1,843.41)	0.00	0.6678	(2.9446)	0.0000	1	(2.2769)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(1,900)	2.7384	(5,023.28)	(5,202.93)	0.0000	4.3300	(1,843.41)	0.00	0.6042	(2.6642)	0.0000	1	(2.0600)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(5,500)	2.7384	(14,541.09)	(15,061.11)	0.0000	4.3300	(1,843.41)	0.00	1.7490	(7.7122)	0.0000	1	(5.9632)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(11,300)	2.7384	(29,875.32)	(30,943.74)	0.0000	4.3300	(1,843.41)	0.00	3.5933	(15.8450)	0.0000	1	(12.2517)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(3,100)	2.7384	(8,195.89)	(8,488.99)	0.0000	4.3300	(1,843.41)	0.00	0.9858	(4.3469)	0.0000	1	(3.3611)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(1,800)	2.7384	(4,758.90)	(4,929.09)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.5240)	0.0000	1	(1.9516)	02/07/2025
603619.SH	01/13/2025	SDB3260427150	0	(100)	2.7384	(264.38)	(273.84)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1402)	0.0000	1	(0.1084)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(500)	2.7343	(1,321.92)	(1,367.16)	0.0000	4.3300	(1,843.41)	0.00	0.4770	(2.1002)	0.0000	3	(1.6232)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(1,800)	2.7343	(4,758.90)	(4,921.76)	0.0000	4.3300	(1,843.41)	0.00	1.7172	(7.5607)	0.0000	3	(5.8435)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(400)	2.7343	(1,057.53)	(1,093.72)	0.0000	4.3300	(1,843.41)	0.00	0.3816	(1.6802)	0.0000	3	(1.2986)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(100)	2.7343	(264.38)	(273.43)	0.0000	4.3300	(1,843.41)	0.00	0.0954	(0.4200)	0.0000	3	(0.3246)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(500)	2.7343	(1,321.92)	(1,367.16)	0.0000	4.3300	(1,843.41)	0.00	0.4770	(2.1002)	0.0000	3	(1.6232)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(200)	2.7343	(528.77)	(546.86)	0.0000	4.3300	(1,843.41)	0.00	0.1908	(0.8401)	0.0000	3	(0.6493)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(3,200)	2.7343	(8,460.27)	(8,749.80)	0.0000	4.3300	(1,843.41)	0.00	3.0527	(13.4412)	0.0000	3	(10.3885)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(3,000)	2.7343	(7,931.50)	(8,202.93)	0.0000	4.3300	(1,843.41)	0.00	2.8620	(12.6012)	0.0000	3	(9.7392)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(900)	2.7343	(2,379.45)	(2,460.88)	0.0000	4.3300	(1,843.41)	0.00	0.8586	(3.7803)	0.0000	3	(2.9218)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(24,100)	2.7343												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603619.SH	01/10/2025	SDB3260427150	0	(1,400)	2.7343	(3,701.37)	(3,828.04)	0.0000	4.3300	(1,843.41)	0.00	1.3356	(5.8805)	0.0000	3	(4.5450)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(26,100)	2.7343	(69,004.07)	(71,365.52)	0.0000	4.3300	(1,843.41)	0.00	24.8990	(109.6300)	0.0000	3	(84.7311)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(800)	2.7343	(2,115.07)	(2,187.45)	0.0000	4.3300	(1,843.41)	0.00	0.7632	(3.3603)	0.0000	3	(2.5971)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(2,100)	2.7343	(5,552.05)	(5,742.05)	0.0000	4.3300	(1,843.41)	0.00	2.0034	(8.8208)	0.0000	3	(6.8174)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(1,900)	2.7343	(5,023.28)	(5,195.19)	0.0000	4.3300	(1,843.41)	0.00	1.8126	(7.9807)	0.0000	3	(6.1682)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(5,500)	2.7343	(14,541.09)	(15,038.71)	0.0000	4.3300	(1,843.41)	0.00	5.2469	(23.1021)	0.0000	3	(17.8552)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(11,300)	2.7343	(29,875.32)	(30,897.71)	0.0000	4.3300	(1,843.41)	0.00	10.7800	(47.4644)	0.0000	3	(36.6843)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(3,100)	2.7343	(8,195.89)	(8,476.36)	0.0000	4.3300	(1,843.41)	0.00	2.9573	(13.0212)	0.0000	3	(10.0638)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(1,800)	2.7343	(4,758.90)	(4,921.76)	0.0000	4.3300	(1,843.41)	0.00	1.7172	(7.5607)	0.0000	3	(5.8435)	02/07/2025
603619.SH	01/10/2025	SDB3260427150	0	(100)	2.7343	(264.38)	(273.43)	0.0000	4.3300	(1,843.41)	0.00	0.0954	(0.4200)	0.0000	3	(0.3246)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(500)	2.6655	(1,321.92)	(1,332.74)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6824)	0.0000	1	(0.5234)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(1,800)	2.6655	(4,758.90)	(4,797.88)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4568)	0.0000	1	(1.8844)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(400)	2.6655	(1,057.53)	(1,066.20)	0.0000	4.3300	(1,843.41)	0.00	0.1272	(0.5460)	0.0000	1	(0.4188)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(100)	2.6655	(264.38)	(266.55)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1365)	0.0000	1	(0.1047)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(500)	2.6655	(1,321.92)	(1,332.74)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6824)	0.0000	1	(0.5234)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(200)	2.6655	(528.77)	(533.10)	0.0000	4.3300	(1,843.41)	0.00	0.0636	(0.2730)	0.0000	1	(0.2094)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(3,200)	2.6655	(8,460.27)	(8,529.56)	0.0000	4.3300	(1,843.41)	0.00	1.0176	(4.3676)	0.0000	1	(3.3501)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(3,000)	2.6655	(7,931.50)	(7,996.47)	0.0000	4.3300	(1,843.41)	0.00	0.9540	(4.0947)	0.0000	1	(3.1407)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(900)	2.6655	(2,379.45)	(2,398.94)	0.0000	4.3300	(1,843.41)	0.00	0.2862	(1.2284)	0.0000	1	(0.9422)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(24,100)	2.6655	(63,716.40)	(64,238.28)	0.0000	4.3300	(1,843.41)	0.00	7.6637	(32.8938)	0.0000	1	(25.2301)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(1,400)	2.6655	(3,701.37)	(3,731.68)	0.0000	4.3300	(1,843.41)	0.00	0.4452	(1.9108)	0.0000	1	(1.4657)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(26,100)	2.6655	(69,004.07)	(69,569.26)	0.0000	4.3300	(1,843.41)	0.00	8.2997	(35.6236)	0.0000	1	(27.3239)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(800)	2.6655	(2,115.07)	(2,132.39)	0.0000	4.3300	(1,843.41)	0.00	0.2544	(1.0919)	0.0000	1	(0.8375)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(2,100)	2.6655	(5,552.05)	(5,597.53)	0.0000	4.3300	(1,843.41)	0.00	0.6678	(2.8663)	0.0000	1	(2.1985)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(1,900)	2.6655	(5,023.28)	(5,064.43)	0.0000	4.3300	(1,843.41)	0.00	0.6042	(2.5933)	0.0000	1	(1.9891)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(5,500)	2.6655	(14,541.09)	(14,660.19)	0.0000	4.3300	(1,843.41)	0.00	1.7490	(7.5069)	0.0000	1	(5.7579)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(11,300)	2.6655	(29,875.32)	(30,120.03)	0.0000	4.3300	(1,843.41)	0.00	3.5933	(15.4232)	0.0000	1	(11.8299)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(3,100)	2.6655	(8,195.89)	(8,263.02)	0.0000	4.3300	(1,843.41)	0.00	0.9858	(4.2312)	0.0000	1	(3.2454)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(1,800)	2.6655	(4,758.90)	(4,797.88)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4568)	0.0000	1	(1.8844)	02/07/2025
603619.SH	01/09/2025	SDB3260427150	0	(100)	2.6655	(264.38)	(266.55)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1365)	0.0000	1	(0.1047)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(500)	2.6472	(1,321.92)	(1,323.62)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6778)	0.0000	1	(0.5188)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(1,800)	2.6472	(4,758.90)	(4,765.03)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4400)	0.0000	1	(1.8676)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(400)	2.6472	(1,057.53)	(1,058.89)	0.0000	4.3300	(1,843.41)	0.00	0.1272	(0.5422)	0.0000	1	(0.4150)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(100)	2.6472	(264.38)	(264.72)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1356)	0.0000	1	(0.1038)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(500)	2.6472	(1,321.92)	(1,323.62)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6778)	0.0000	1	(0.5188)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(200)	2.6472	(528.77)	(529.45)	0.0000	4.3300	(1,843.41)	0.00	0.0636	(0.2711)	0.0000	1	(0.2075)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(3,200)	2.6472	(8,460.27)	(8,471.16)	0.0000	4.3300	(1,843.41)	0.00	1.0176	(4.3377)	0.0000	1	(3.3201)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(3,000)	2.6472	(7,931.50)	(7,941.71)	0.0000	4.3300	(1,843.41)	0.00	0.9540	(4.0666)	0.0000	1	(3.1126)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(900)	2.6472	(2,379.45)	(2,382.51)	0.0000	4.3300	(1,843.41)	0.00	0.2862	(1.2200)	0.0000	1	(0.9338)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(24,100)	2.6472	(63,716.40)	(63,798.41)	0.0000	4.3300	(1,843.41)	0.00	7.6637	(32.6685)	0.0000	1	(25.0049)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(1,400)	2.6472	(3,701.37)	(3,706.13)	0.0000	4.3300	(1,843.41)	0.00	0.4452	(1.8978)	0.0000	1	(1.4526)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(26,100)	2.6472	(69,004.07)	(69,092.89)	0.0000	4.3300	(1,843.41)	0.00	8.2997	(35.3796)	0.0000	1	(27.0800)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(800)	2.6472	(2,115.07)	(2,117.79)	0.0000	4.3300	(1,843.41)	0.00	0.2544	(1.0844)	0.0000	1	(0.8300)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(2,100)	2.6472	(5,552.05)	(5,559.20)	0.0000	4.3300	(1,843.41)	0.00	0.6678	(2.8466)	0.0000	1	(2.1788)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(1,900)	2.6472	(5,023.28)	(5,029.75)	0.0000	4.3300	(1,843.41)	0.00	0.6042	(2.5755)	0.0000	1	(1.9713)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(5,500)	2.6472	(14,541.09)	(14,559.80)	0.0000	4.3300	(1,843.41)	0.00	1.7490	(7.4555)	0.0000	1	(5.7065)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(11,300)	2.6472	(29,875.32)	(29,913.78)	0.0000	4.3300	(1,843.41)	0.00	3.5933	(15.3176)	0.0000	1	(11.7243)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(3,100)	2.6472	(8,195.89)	(8,206.43)	0.0000	4.3300	(1,843.41)	0.00	0.9858	(4.2022)	0.0000	1	(3.2164)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(1,800)	2.6472	(4,758.90)	(4,765.03)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4400)	0.0000	1	(1.8676)	02/07/2025
603619.SH	01/08/2025	SDB3260427150	0	(100)	2.6472	(264.38)	(264.72)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1356)	0.0000	1	(0.1038)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(500)	2.6003	(1,321.92)	(1,300.17)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6658)	0.0000	1	(0.5068)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(1,800)	2.6003	(4,758.90)	(4,680.63)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.3968)	0.0000	1	(1.8244)	02/07/2025
603619.SH	01/07/2025	SDB3260427150</															

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
603619.SH	01/07/2025	SDB3260427150	0	(100)	2.6003	(264.38)	(260.03)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1332)	0.0000	1	(0.1014)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(500)	2.6003	(1,321.92)	(1,300.17)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6658)	0.0000	1	(0.5068)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(200)	2.6003	(528.77)	(520.07)	0.0000	4.3300	(1,843.41)	0.00	0.0636	(0.2663)	0.0000	1	(0.2027)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(3,200)	2.6003	(8,460.27)	(8,321.11)	0.0000	4.3300	(1,843.41)	0.00	1.0176	(4.2609)	0.0000	1	(3.2433)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(3,000)	2.6003	(7,931.50)	(7,801.04)	0.0000	4.3300	(1,843.41)	0.00	0.9540	(3.9946)	0.0000	1	(3.0406)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(900)	2.6003	(2,379.45)	(2,340.31)	0.0000	4.3300	(1,843.41)	0.00	0.2862	(1.1984)	0.0000	1	(0.9122)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(24,100)	2.6003	(63,716.40)	(62,668.39)	0.0000	4.3300	(1,843.41)	0.00	7.6637	(32.0899)	0.0000	1	(24.4262)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(1,400)	2.6003	(3,701.37)	(3,640.49)	0.0000	4.3300	(1,843.41)	0.00	0.4452	(1.8641)	0.0000	1	(1.4190)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(26,100)	2.6003	(69,004.07)	(67,869.08)	0.0000	4.3300	(1,843.41)	0.00	8.2997	(34.7530)	0.0000	1	(26.4533)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(800)	2.6003	(2,115.07)	(2,080.28)	0.0000	4.3300	(1,843.41)	0.00	0.2544	(1.0652)	0.0000	1	(0.8108)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(2,100)	2.6003	(5,552.05)	(5,460.73)	0.0000	4.3300	(1,843.41)	0.00	0.6678	(2.7962)	0.0000	1	(2.1284)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(1,900)	2.6003	(5,023.28)	(4,940.66)	0.0000	4.3300	(1,843.41)	0.00	0.6042	(2.5299)	0.0000	1	(1.9257)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(5,500)	2.6003	(14,541.09)	(14,301.91)	0.0000	4.3300	(1,843.41)	0.00	1.7490	(7.3234)	0.0000	1	(5.5745)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(11,300)	2.6003	(29,875.32)	(29,383.93)	0.0000	4.3300	(1,843.41)	0.00	3.5933	(15.0463)	0.0000	1	(11.4530)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(3,100)	2.6003	(8,195.89)	(8,061.08)	0.0000	4.3300	(1,843.41)	0.00	0.9858	(4.1277)	0.0000	1	(3.1420)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(1,800)	2.6003	(4,758.90)	(4,680.63)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.3968)	0.0000	1	(1.8244)	02/07/2025
603619.SH	01/07/2025	SDB3260427150	0	(100)	2.6003	(264.38)	(260.03)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1332)	0.0000	1	(0.1014)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(500)	2.6438	(1,321.92)	(1,321.92)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6769)	0.0000	1	(0.5179)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(1,800)	2.6438	(4,758.90)	(4,758.90)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4368)	0.0000	1	(1.8644)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(400)	2.6438	(1,057.53)	(1,057.53)	0.0000	4.3300	(1,843.41)	0.00	0.1272	(0.5415)	0.0000	1	(0.4143)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(100)	2.6438	(264.38)	(264.38)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1354)	0.0000	1	(0.1036)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(500)	2.6438	(1,321.92)	(1,321.92)	0.0000	4.3300	(1,843.41)	0.00	0.1590	(0.6769)	0.0000	1	(0.5179)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(200)	2.6438	(528.77)	(528.77)	0.0000	4.3300	(1,843.41)	0.00	0.0636	(0.2708)	0.0000	1	(0.2072)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(3,200)	2.6438	(8,460.27)	(8,460.27)	0.0000	4.3300	(1,843.41)	0.00	1.0176	(4.3322)	0.0000	1	(3.3146)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(3,000)	2.6438	(7,931.50)	(7,931.50)	0.0000	4.3300	(1,843.41)	0.00	0.9540	(4.0614)	0.0000	1	(3.1074)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(900)	2.6438	(2,379.45)	(2,379.45)	0.0000	4.3300	(1,843.41)	0.00	0.2862	(1.2184)	0.0000	1	(0.9322)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(24,100)	2.6438	(63,716.40)	(63,716.40)	0.0000	4.3300	(1,843.41)	0.00	7.6637	(32.6266)	0.0000	1	(24.9629)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(1,400)	2.6438	(3,701.37)	(3,701.37)	0.0000	4.3300	(1,843.41)	0.00	0.4452	(1.8953)	0.0000	1	(1.4501)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(26,100)	2.6438	(69,004.07)	(69,004.07)	0.0000	4.3300	(1,843.41)	0.00	8.2997	(35.3341)	0.0000	1	(27.0345)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(800)	2.6438	(2,115.07)	(2,115.07)	0.0000	4.3300	(1,843.41)	0.00	0.2544	(1.0830)	0.0000	1	(0.8286)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(2,100)	2.6438	(5,552.05)	(5,552.05)	0.0000	4.3300	(1,843.41)	0.00	0.6678	(2.8430)	0.0000	1	(2.1752)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(1,900)	2.6438	(5,023.28)	(5,023.28)	0.0000	4.3300	(1,843.41)	0.00	0.6042	(2.5722)	0.0000	1	(1.9680)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(5,500)	2.6438	(14,541.09)	(14,541.09)	0.0000	4.3300	(1,843.41)	0.00	1.7490	(7.4459)	0.0000	1	(5.6969)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(11,300)	2.6438	(29,875.32)	(29,875.32)	0.0000	4.3300	(1,843.41)	0.00	3.5933	(15.2979)	0.0000	1	(11.7046)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(3,100)	2.6438	(8,195.89)	(8,195.89)	0.0000	4.3300	(1,843.41)	0.00	0.9858	(4.1968)	0.0000	1	(3.2110)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(1,800)	2.6438	(4,758.90)	(4,758.90)	0.0000	4.3300	(1,843.41)	0.00	0.5724	(2.4368)	0.0000	1	(1.8644)	02/07/2025
603619.SH	01/06/2025	SDB3260427150	0	(100)	2.6438	(264.38)	(264.38)	0.0000	4.3300	(1,843.41)	0.00	0.0318	(0.1354)	0.0000	1	(0.1036)	02/07/2025
TOTAL ZHONGMAN PETROLEUM AND NATURAL GAS GROUP CORP.,LTD. CMN CLASS A SERIES NORTHBOUND													343.6534	(1,486.2645)	0.0000	(1,142.6111)	
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000685.ZK	01/17/2025	SDB3260123647	0	(1,800)	1.1978	(2,268.84)	(2,156.09)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7473)	0.0000	1	(0.4744)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(300)	1.1978	(378.14)	(359.35)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1245)	0.0000	1	(0.0791)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(5,000)	1.1978	(6,302.32)	(5,989.13)	0.0000	4.3300	(1,247.76)	0.00	0.7580	(2.0758)	0.0000	1	(1.3178)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(100)	1.1978	(126.05)	(119.78)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0415)	0.0000	1	(0.0264)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(6,100)	1.1978	(7,688.83)	(7,306.73)	0.0000	4.3300	(1,247.76)	0.00	0.9248	(2.5325)	0.0000	1	(1.6077)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(1,100)	1.1978	(1,386.51)	(1,317.61)	0.0000	4.3300	(1,247.76)	0.00	0.1668	(0.4567)	0.0000	1	(0.2899)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(15,100)	1.1978	(19,033.01)	(18,087.16)	0.0000	4.3300	(1,247.76)	0.00	2.2892	(6.2690)	0.0000	1	(3.9798)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(2,500)	1.1978	(3,151.16)	(2,994.56)	0.0000	4.3300	(1,247.76)	0.00	0.3790	(1.0379)	0.0000	1	(0.6589)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(600)	1.1978	(756.28)	(718.70)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2491)	0.0000	1	(0.1581)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(17,000)	1.1978	(21,427.89)	(20,363.02)	0.0000	4.3300	(1,247.76)	0.00	2.5773	(7.0578)	0.0000	1	(4.4805)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(13,900)	1.1978	(17,520.45)	(16,649.77)	0.0000	4.3300	(1,247.76)	0.00	2.1073	(5.7708)	0.0000	1	(3.6635)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(100)	1.1978	(126.05)	(119.78)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0415)	0.0000	1	(0.0264)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(9,400)	1.1978	(11,848.36)	(11,259.55)	0.0000	4.3300	(1,247.76)	0.00	1.4251	(3.9026)	0.0000	1	(2.4775)	02/07/2025

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Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000685.ZK	01/17/2025	SDB3260123647	0	(1,800)	1.1978	(2,268.84)	(2,156.09)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7473)	0.0000	1	(0.4744)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(500)	1.1978	(630.23)	(598.91)	0.0000	4.3300	(1,247.76)	0.00	0.0758	(0.2076)	0.0000	1	(0.1318)	02/07/2025
000685.ZK	01/17/2025	SDB3260123647	0	(600)	1.1978	(756.28)	(718.70)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2491)	0.0000	1	(0.1581)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(1,800)	1.1654	(2,268.84)	(2,097.66)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7270)	0.0000	1	(0.4542)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(300)	1.1654	(378.14)	(349.61)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1212)	0.0000	1	(0.0757)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(5,000)	1.1654	(6,302.32)	(5,826.84)	0.0000	4.3300	(1,247.76)	0.00	0.7580	(2.0196)	0.0000	1	(1.2616)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(100)	1.1654	(126.05)	(116.54)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0404)	0.0000	1	(0.0252)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(6,100)	1.1654	(7,688.83)	(7,108.74)	0.0000	4.3300	(1,247.76)	0.00	0.9248	(2.4639)	0.0000	1	(1.5391)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(1,100)	1.1654	(1,386.51)	(1,281.90)	0.0000	4.3300	(1,247.76)	0.00	0.1668	(0.4443)	0.0000	1	(0.2775)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(15,100)	1.1654	(19,033.01)	(17,597.06)	0.0000	4.3300	(1,247.76)	0.00	2.2892	(6.0991)	0.0000	1	(3.8099)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(2,500)	1.1654	(3,151.16)	(2,913.42)	0.0000	4.3300	(1,247.76)	0.00	0.3790	(1.0098)	0.0000	1	(0.6308)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(600)	1.1654	(756.28)	(699.22)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2423)	0.0000	1	(0.1514)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(17,000)	1.1654	(21,427.89)	(19,811.26)	0.0000	4.3300	(1,247.76)	0.00	2.5773	(6.8666)	0.0000	1	(4.2893)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(13,900)	1.1654	(17,520.45)	(16,198.62)	0.0000	4.3300	(1,247.76)	0.00	2.1073	(5.6144)	0.0000	1	(3.5071)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(100)	1.1654	(126.05)	(116.54)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0404)	0.0000	1	(0.0252)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(9,400)	1.1654	(11,848.36)	(10,954.46)	0.0000	4.3300	(1,247.76)	0.00	1.4251	(3.7968)	0.0000	1	(2.3717)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(1,800)	1.1654	(2,268.84)	(2,097.66)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7270)	0.0000	1	(0.4542)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(500)	1.1654	(630.23)	(582.68)	0.0000	4.3300	(1,247.76)	0.00	0.0758	(0.2020)	0.0000	1	(0.1262)	02/07/2025
000685.ZK	01/16/2025	SDB3260123647	0	(600)	1.1654	(756.28)	(699.22)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2423)	0.0000	1	(0.1514)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(1,800)	1.1679	(2,268.84)	(2,102.29)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7287)	0.0000	1	(0.4558)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(300)	1.1679	(378.14)	(350.38)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1214)	0.0000	1	(0.0760)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(5,000)	1.1679	(6,302.32)	(5,839.69)	0.0000	4.3300	(1,247.76)	0.00	0.7580	(2.0240)	0.0000	1	(1.2660)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(100)	1.1679	(126.05)	(116.79)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0405)	0.0000	1	(0.0253)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(6,100)	1.1679	(7,688.83)	(7,124.42)	0.0000	4.3300	(1,247.76)	0.00	0.9248	(2.4693)	0.0000	1	(1.5445)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(1,100)	1.1679	(1,386.51)	(1,284.73)	0.0000	4.3300	(1,247.76)	0.00	0.1668	(0.4453)	0.0000	1	(0.2785)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(15,100)	1.1679	(19,033.01)	(17,635.85)	0.0000	4.3300	(1,247.76)	0.00	2.2892	(6.1126)	0.0000	1	(3.8233)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(2,500)	1.1679	(3,151.16)	(2,919.84)	0.0000	4.3300	(1,247.76)	0.00	0.3790	(1.0120)	0.0000	1	(0.6330)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(600)	1.1679	(756.28)	(700.76)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2429)	0.0000	1	(0.1519)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(17,000)	1.1679	(21,427.89)	(19,854.93)	0.0000	4.3300	(1,247.76)	0.00	2.5773	(6.8817)	0.0000	1	(4.3044)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(13,900)	1.1679	(17,520.45)	(16,234.32)	0.0000	4.3300	(1,247.76)	0.00	2.1073	(5.6268)	0.0000	1	(3.5195)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(100)	1.1679	(126.05)	(116.79)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0405)	0.0000	1	(0.0253)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(9,400)	1.1679	(11,848.36)	(10,978.61)	0.0000	4.3300	(1,247.76)	0.00	1.4251	(3.8052)	0.0000	1	(2.3801)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(1,800)	1.1679	(2,268.84)	(2,102.29)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7287)	0.0000	1	(0.4558)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(500)	1.1679	(630.23)	(583.97)	0.0000	4.3300	(1,247.76)	0.00	0.0758	(0.2024)	0.0000	1	(0.1266)	02/07/2025
000685.ZK	01/15/2025	SDB3260123647	0	(600)	1.1679	(756.28)	(700.76)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2429)	0.0000	1	(0.1519)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(1,800)	1.1645	(2,268.84)	(2,096.14)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7265)	0.0000	1	(0.4536)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(300)	1.1645	(378.14)	(349.36)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1211)	0.0000	1	(0.0756)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(5,000)	1.1645	(6,302.32)	(5,822.61)	0.0000	4.3300	(1,247.76)	0.00	0.7580	(2.0181)	0.0000	1	(1.2601)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(100)	1.1645	(126.05)	(116.45)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0404)	0.0000	1	(0.0252)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(6,100)	1.1645	(7,688.83)	(7,103.59)	0.0000	4.3300	(1,247.76)	0.00	0.9248	(2.4621)	0.0000	1	(1.5373)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(1,100)	1.1645	(1,386.51)	(1,280.98)	0.0000	4.3300	(1,247.76)	0.00	0.1668	(0.4440)	0.0000	1	(0.2772)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(15,100)	1.1645	(19,033.01)	(17,584.30)	0.0000	4.3300	(1,247.76)	0.00	2.2892	(6.0947)	0.0000	1	(3.8055)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(2,500)	1.1645	(3,151.16)	(2,911.31)	0.0000	4.3300	(1,247.76)	0.00	0.3790	(1.0091)	0.0000	1	(0.6300)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(600)	1.1645	(756.28)	(698.71)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2422)	0.0000	1	(0.1512)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(17,000)	1.1645	(21,427.89)	(19,796.89)	0.0000	4.3300	(1,247.76)	0.00	2.5773	(6.8616)	0.0000	1	(4.2843)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(13,900)	1.1645	(17,520.45)	(16,186.87)	0.0000	4.3300	(1,247.76)	0.00	2.1073	(5.6104)	0.0000	1	(3.5030)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(100)	1.1645	(126.05)	(116.45)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0404)	0.0000	1	(0.0252)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(9,400)	1.1645	(11,848.36)	(10,946.52)	0.0000	4.3300	(1,247.76)	0.00	1.4251	(3.7941)	0.0000	1	(2.3690)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(1,800)	1.1645	(2,268.84)	(2,096.14)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7265)	0.0000	1	(0.4536)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(500)	1.1645	(630.23)	(582.26)	0.0000	4.3300	(1,247.76)	0.00	0.0758	(0.2018)	0.0000	1	(0.1260)	02/07/2025
000685.ZK	01/14/2025	SDB3260123647	0	(600)	1.1645	(756.28)	(698.71)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2422)	0.0000	1	(0.1512)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(1,800)	1.1773	(2,268.84)	(2,119.12)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7345)	0.0000	1	(0.4616)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(300)	1.1												

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000685.ZK	01/13/2025	SDB3260123647	0	(5,000)	1.1773	(6,302.32)	(5,886.43)	0.0000	4.3300	(1,247.76)	0.00	0.7580	(2.0402)	0.0000	1	(1.2822)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(100)	1.1773	(126.05)	(117.73)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0408)	0.0000	1	(0.0256)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(6,100)	1.1773	(7,688.83)	(7,181.45)	0.0000	4.3300	(1,247.76)	0.00	0.9248	(2.4891)	0.0000	1	(1.5643)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(1,100)	1.1773	(1,386.51)	(1,295.02)	0.0000	4.3300	(1,247.76)	0.00	0.1668	(0.4489)	0.0000	1	(0.2821)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(15,100)	1.1773	(19,033.01)	(17,777.03)	0.0000	4.3300	(1,247.76)	0.00	2.2892	(6.1615)	0.0000	1	(3.8723)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(2,500)	1.1773	(3,151.16)	(2,943.22)	0.0000	4.3300	(1,247.76)	0.00	0.3790	(1.0201)	0.0000	1	(0.6411)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(600)	1.1773	(756.28)	(706.37)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2448)	0.0000	1	(0.1539)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(17,000)	1.1773	(21,427.89)	(20,013.88)	0.0000	4.3300	(1,247.76)	0.00	2.5773	(6.9368)	0.0000	1	(4.3595)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(13,900)	1.1773	(17,520.45)	(16,364.29)	0.0000	4.3300	(1,247.76)	0.00	2.1073	(5.6719)	0.0000	1	(3.5645)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(100)	1.1773	(126.05)	(117.73)	0.0000	4.3300	(1,247.76)	0.00	0.0152	(0.0408)	0.0000	1	(0.0256)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(9,400)	1.1773	(11,848.36)	(11,066.50)	0.0000	4.3300	(1,247.76)	0.00	1.4251	(3.8356)	0.0000	1	(2.4106)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(1,800)	1.1773	(2,268.84)	(2,119.12)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7345)	0.0000	1	(0.4616)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(500)	1.1773	(630.23)	(588.64)	0.0000	4.3300	(1,247.76)	0.00	0.0758	(0.2040)	0.0000	1	(0.1282)	02/07/2025
000685.ZK	01/13/2025	SDB3260123647	0	(600)	1.1773	(756.28)	(706.37)	0.0000	4.3300	(1,247.76)	0.00	0.0910	(0.2448)	0.0000	1	(0.1539)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(1,800)	1.1927	(2,268.84)	(2,146.83)	0.0000	4.3300	(1,247.76)	0.00	0.8187	(2.2323)	0.0000	3	(1.4136)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(300)	1.1927	(378.14)	(357.80)	0.0000	4.3300	(1,247.76)	0.00	0.1364	(0.3720)	0.0000	3	(0.2356)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(5,000)	1.1927	(6,302.32)	(5,963.41)	0.0000	4.3300	(1,247.76)	0.00	2.2741	(6.2008)	0.0000	3	(3.9267)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(100)	1.1927	(126.05)	(119.27)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1240)	0.0000	3	(0.0785)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(6,100)	1.1927	(7,688.83)	(7,275.37)	0.0000	4.3300	(1,247.76)	0.00	2.7744	(7.5649)	0.0000	3	(4.7905)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(1,100)	1.1927	(1,386.51)	(1,311.95)	0.0000	4.3300	(1,247.76)	0.00	0.5003	(1.3642)	0.0000	3	(0.8639)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(15,100)	1.1927	(19,033.01)	(18,009.51)	0.0000	4.3300	(1,247.76)	0.00	6.8677	(18.7263)	0.0000	3	(11.8586)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(2,500)	1.1927	(3,151.16)	(2,981.71)	0.0000	4.3300	(1,247.76)	0.00	1.1370	(3.1004)	0.0000	3	(1.9633)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(600)	1.1927	(756.28)	(715.61)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7441)	0.0000	3	(0.4712)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(17,000)	1.1927	(21,427.89)	(20,275.61)	0.0000	4.3300	(1,247.76)	0.00	7.7319	(21.0826)	0.0000	3	(13.3507)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(13,900)	1.1927	(17,520.45)	(16,578.29)	0.0000	4.3300	(1,247.76)	0.00	6.3220	(17.2381)	0.0000	3	(10.9162)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(100)	1.1927	(126.05)	(119.27)	0.0000	4.3300	(1,247.76)	0.00	0.0455	(0.1240)	0.0000	3	(0.0785)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(9,400)	1.1927	(11,848.36)	(11,211.22)	0.0000	4.3300	(1,247.76)	0.00	4.2753	(11.6574)	0.0000	3	(7.3821)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(1,800)	1.1927	(2,268.84)	(2,146.83)	0.0000	4.3300	(1,247.76)	0.00	0.8187	(2.2323)	0.0000	3	(1.4136)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(500)	1.1927	(630.23)	(596.34)	0.0000	4.3300	(1,247.76)	0.00	0.2274	(0.6201)	0.0000	3	(0.3927)	02/07/2025
000685.ZK	01/10/2025	SDB3260123647	0	(600)	1.1927	(756.28)	(715.61)	0.0000	4.3300	(1,247.76)	0.00	0.2729	(0.7441)	0.0000	3	(0.4712)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(1,800)	1.2097	(2,268.84)	(2,177.52)	0.0000	4.3300	(1,278.36)	0.00	0.2729	(0.7732)	0.0000	1	(0.5003)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(300)	1.2097	(378.14)	(362.92)	0.0000	4.3300	(1,278.36)	0.00	0.0455	(0.1289)	0.0000	1	(0.0834)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(5,000)	1.2097	(6,302.32)	(6,048.66)	0.0000	4.3300	(1,278.36)	0.00	0.7580	(2.1479)	0.0000	1	(1.3899)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(100)	1.2097	(126.05)	(120.97)	0.0000	4.3300	(1,278.36)	0.00	0.0152	(0.0430)	0.0000	1	(0.0278)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(6,100)	1.2097	(7,688.83)	(7,379.37)	0.0000	4.3300	(1,278.36)	0.00	0.9248	(2.6204)	0.0000	1	(1.6956)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(1,100)	1.2097	(1,386.51)	(1,330.71)	0.0000	4.3300	(1,278.36)	0.00	0.1668	(0.4725)	0.0000	1	(0.3058)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(15,100)	1.2097	(19,033.01)	(18,266.95)	0.0000	4.3300	(1,278.36)	0.00	2.2892	(6.4866)	0.0000	1	(4.1973)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(7,700)	1.2097	(9,705.57)	(9,314.94)	0.0000	4.3300	(1,278.36)	0.00	1.1674	(3.3077)	0.0000	1	(2.1404)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(600)	1.2097	(756.28)	(725.84)	0.0000	4.3300	(1,278.36)	0.00	0.0910	(0.2577)	0.0000	1	(0.1668)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(17,000)	1.2097	(21,427.89)	(20,565.44)	0.0000	4.3300	(1,278.36)	0.00	2.5773	(7.3028)	0.0000	1	(4.7255)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(13,900)	1.2097	(17,520.45)	(16,815.27)	0.0000	4.3300	(1,278.36)	0.00	2.1073	(5.9711)	0.0000	1	(3.8638)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(100)	1.2097	(126.05)	(120.97)	0.0000	4.3300	(1,278.36)	0.00	0.0152	(0.0430)	0.0000	1	(0.0278)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(9,400)	1.2097	(11,848.36)	(11,371.48)	0.0000	4.3300	(1,278.36)	0.00	1.4251	(4.0380)	0.0000	1	(2.6129)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(1,800)	1.2097	(2,268.84)	(2,177.52)	0.0000	4.3300	(1,278.36)	0.00	0.2729	(0.7732)	0.0000	1	(0.5003)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(500)	1.2097	(630.23)	(604.87)	0.0000	4.3300	(1,278.36)	0.00	0.0758	(0.2148)	0.0000	1	(0.1390)	02/07/2025
000685.ZK	01/09/2025	SDB3260123647	0	(600)	1.2097	(756.28)	(725.84)	0.0000	4.3300	(1,278.36)	0.00	0.0910	(0.2577)	0.0000	1	(0.1668)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(1,800)	1.1996	(2,268.84)	(2,159.23)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.7677)	0.0000	1	(0.4948)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(300)	1.1996	(378.14)	(359.87)	0.0000	4.3300	(1,280.01)	0.00	0.0455	(0.1280)	0.0000	1	(0.0825)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(5,000)	1.1996	(6,302.32)	(5,997.86)	0.0000	4.3300	(1,280.01)	0.00	0.7580	(2.1326)	0.0000	1	(1.3746)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(100)	1.1996	(126.05)	(119.96)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0427)	0.0000	1	(0.0275)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(6,100)	1.1996	(7,688.83)	(7,317.39)	0.0000	4.3300	(1,280.01)	0.00	0.9248	(2.6018)	0.0000	1	(1.6770)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(1,100)	1.1996	(1,386.51)	(1,319.53)	0.0000	4.3300	(1,280.01)	0.00	0.1668	(0.4692)	0.0000	1	(0.3024)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0														

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000685.ZK	01/08/2025	SDB3260123647	0	(8,000)	1.1996	(10,083.71)	(9,596.58)	0.0000	4.3300	(1,280.01)	0.00	1.2128	(3.4121)	0.0000	1	(2.1993)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(600)	1.1996	(756.28)	(719.74)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2559)	0.0000	1	(0.1649)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(17,000)	1.1996	(21,427.89)	(20,392.72)	0.0000	4.3300	(1,280.01)	0.00	2.5773	(7.2508)	0.0000	1	(4.6735)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(13,900)	1.1996	(17,520.45)	(16,674.05)	0.0000	4.3300	(1,280.01)	0.00	2.1073	(5.9286)	0.0000	1	(3.8213)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(100)	1.1996	(126.05)	(119.96)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0427)	0.0000	1	(0.0275)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(9,400)	1.1996	(11,848.36)	(11,275.98)	0.0000	4.3300	(1,280.01)	0.00	1.4251	(4.0093)	0.0000	1	(2.5842)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(1,800)	1.1996	(2,268.84)	(2,159.23)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.7677)	0.0000	1	(0.4948)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(500)	1.1996	(630.23)	(599.79)	0.0000	4.3300	(1,280.01)	0.00	0.0758	(0.2133)	0.0000	1	(0.1375)	02/07/2025
000685.ZK	01/08/2025	SDB3260123647	0	(600)	1.1996	(756.28)	(719.74)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2559)	0.0000	1	(0.1649)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(1,800)	1.2107	(2,268.84)	(2,179.21)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.7748)	0.0000	1	(0.5019)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(300)	1.2107	(378.14)	(363.20)	0.0000	4.3300	(1,280.01)	0.00	0.0455	(0.1291)	0.0000	1	(0.0837)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(5,000)	1.2107	(6,302.32)	(6,053.36)	0.0000	4.3300	(1,280.01)	0.00	0.7580	(2.1523)	0.0000	1	(1.3943)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(100)	1.2107	(126.05)	(121.07)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0430)	0.0000	1	(0.0279)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(6,100)	1.2107	(7,688.83)	(7,385.10)	0.0000	4.3300	(1,280.01)	0.00	0.9248	(2.6258)	0.0000	1	(1.7010)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(1,100)	1.2107	(1,386.51)	(1,331.74)	0.0000	4.3300	(1,280.01)	0.00	0.1668	(0.4735)	0.0000	1	(0.3067)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(15,100)	1.2107	(19,033.01)	(18,281.15)	0.0000	4.3300	(1,280.01)	0.00	2.2892	(6.5000)	0.0000	1	(4.2107)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(8,000)	1.2107	(10,083.71)	(9,685.38)	0.0000	4.3300	(1,280.01)	0.00	1.2128	(3.4437)	0.0000	1	(2.2309)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(600)	1.2107	(756.28)	(726.40)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2583)	0.0000	1	(0.1673)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(17,000)	1.2107	(21,427.89)	(20,581.42)	0.0000	4.3300	(1,280.01)	0.00	2.5773	(7.3179)	0.0000	1	(4.7406)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(13,900)	1.2107	(17,520.45)	(16,828.34)	0.0000	4.3300	(1,280.01)	0.00	2.1073	(5.9834)	0.0000	1	(3.8761)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(100)	1.2107	(126.05)	(121.07)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0430)	0.0000	1	(0.0279)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(9,400)	1.2107	(11,848.36)	(11,380.32)	0.0000	4.3300	(1,280.01)	0.00	1.4251	(4.0464)	0.0000	1	(2.6213)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(1,800)	1.2107	(2,268.84)	(2,179.21)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.7748)	0.0000	1	(0.5019)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(500)	1.2107	(630.23)	(605.34)	0.0000	4.3300	(1,280.01)	0.00	0.0758	(0.2152)	0.0000	1	(0.1394)	02/07/2025
000685.ZK	01/07/2025	SDB3260123647	0	(600)	1.2107	(756.28)	(726.40)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2583)	0.0000	1	(0.1673)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(1,800)	1.2605	(2,268.84)	(2,268.84)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.8067)	0.0000	1	(0.5338)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(300)	1.2605	(378.14)	(378.14)	0.0000	4.3300	(1,280.01)	0.00	0.0455	(0.1345)	0.0000	1	(0.0890)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(5,000)	1.2605	(6,302.32)	(6,302.32)	0.0000	4.3300	(1,280.01)	0.00	0.7580	(2.2408)	0.0000	1	(1.4828)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(100)	1.2605	(126.05)	(126.05)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0448)	0.0000	1	(0.0297)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(6,100)	1.2605	(7,688.83)	(7,688.83)	0.0000	4.3300	(1,280.01)	0.00	0.9248	(2.7338)	0.0000	1	(1.8090)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(1,100)	1.2605	(1,386.51)	(1,386.51)	0.0000	4.3300	(1,280.01)	0.00	0.1668	(0.4930)	0.0000	1	(0.3262)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(15,100)	1.2605	(19,033.01)	(19,033.01)	0.0000	4.3300	(1,280.01)	0.00	2.2892	(6.7673)	0.0000	1	(4.4781)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(8,000)	1.2605	(10,083.71)	(10,083.71)	0.0000	4.3300	(1,280.01)	0.00	1.2128	(3.5853)	0.0000	1	(2.3725)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(600)	1.2605	(756.28)	(756.28)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2689)	0.0000	1	(0.1779)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(17,000)	1.2605	(21,427.89)	(21,427.89)	0.0000	4.3300	(1,280.01)	0.00	2.5773	(7.6188)	0.0000	1	(5.0415)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(13,900)	1.2605	(17,520.45)	(17,520.45)	0.0000	4.3300	(1,280.01)	0.00	2.1073	(6.2295)	0.0000	1	(4.1222)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(100)	1.2605	(126.05)	(126.05)	0.0000	4.3300	(1,280.01)	0.00	0.0152	(0.0448)	0.0000	1	(0.0297)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(9,400)	1.2605	(11,848.36)	(11,848.36)	0.0000	4.3300	(1,280.01)	0.00	1.4251	(4.2128)	0.0000	1	(2.7877)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(1,800)	1.2605	(2,268.84)	(2,268.84)	0.0000	4.3300	(1,280.01)	0.00	0.2729	(0.8067)	0.0000	1	(0.5338)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(500)	1.2605	(630.23)	(630.23)	0.0000	4.3300	(1,280.01)	0.00	0.0758	(0.2241)	0.0000	1	(0.1483)	02/07/2025
000685.ZK	01/06/2025	SDB3260123647	0	(600)	1.2605	(756.28)	(756.28)	0.0000	4.3300	(1,280.01)	0.00	0.0910	(0.2689)	0.0000	1	(0.1779)	02/07/2025
TOTAL ZHONGSHAN PUBLIC UTILITIES GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND												141.3724	(389.7042)	0.0000		(248.3318)	
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND																	
000544.ZK	01/17/2025	SDB3260865423	0	(300)	1.1379	(357.65)	(341.38)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0822)	0.0000	1	(0.0392)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(800)	1.1379	(953.75)	(910.35)	0.0000	4.3300	(867.04)	0.00	0.1147	(0.2193)	0.0000	1	(0.1045)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(3,000)	1.1379	(3,576.55)	(3,413.80)	0.0000	4.3300	(867.04)	0.00	0.4302	(0.8222)	0.0000	1	(0.3920)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(6,700)	1.1379	(7,987.63)	(7,624.16)	0.0000	4.3300	(867.04)	0.00	0.9607	(1.8362)	0.0000	1	(0.8755)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(19,800)	1.1379	(23,605.22)	(22,531.09)	0.0000	4.3300	(867.04)	0.00	2.8392	(5.4265)	0.0000	1	(2.5873)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(4,500)	1.1379	(5,364.82)	(5,120.70)	0.0000	4.3300	(867.04)	0.00	0.6453	(1.2333)	0.0000	1	(0.5880)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(15,700)	1.1379	(18,717.27)	(17,865.56)	0.0000	4.3300	(867.04)	0.00	2.2513	(4.3028)	0.0000	1	(2.0515)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(500)	1.1379	(596.09)	(568.97)	0.0000	4.3300	(867.04)	0.00	0.0717	(0.1370)	0.0000	1	(0.0653)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(1,300)	1.1379	(1,549.84)	(1,479.31)	0.0000	4.3300	(867.04)	0.00	0.1864	(0.3563)	0.0000	1	(0.1699)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000544.ZK	01/17/2025	SDB3260865423	0	(1,700)	1.1379	(2,026.71)	(1,934.49)	0.0000	4.3300	(867.04)	0.00	0.2438	(0.4659)	0.0000	1	(0.2221)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(2,800)	1.1379	(3,338.11)	(3,186.22)	0.0000	4.3300	(867.04)	0.00	0.4015	(0.7674)	0.0000	1	(0.3659)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(700)	1.1379	(834.53)	(796.55)	0.0000	4.3300	(867.04)	0.00	0.1004	(0.1918)	0.0000	1	(0.0915)	02/07/2025
000544.ZK	01/17/2025	SDB3260865423	0	(300)	1.1379	(357.65)	(341.38)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0822)	0.0000	1	(0.0392)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(300)	1.1028	(357.65)	(330.84)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0797)	0.0000	1	(0.0367)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(800)	1.1028	(953.75)	(882.25)	0.0000	4.3300	(867.04)	0.00	0.1147	(0.2125)	0.0000	1	(0.0978)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(3,000)	1.1028	(3,576.55)	(3,308.45)	0.0000	4.3300	(867.04)	0.00	0.4302	(0.7968)	0.0000	1	(0.3666)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(6,700)	1.1028	(7,987.63)	(7,388.87)	0.0000	4.3300	(867.04)	0.00	0.9607	(1.7796)	0.0000	1	(0.8188)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(19,800)	1.1028	(23,605.22)	(21,835.76)	0.0000	4.3300	(867.04)	0.00	2.8392	(5.2590)	0.0000	1	(2.4198)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(4,500)	1.1028	(5,364.82)	(4,962.67)	0.0000	4.3300	(867.04)	0.00	0.6453	(1.1952)	0.0000	1	(0.5500)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(15,700)	1.1028	(18,717.27)	(17,314.21)	0.0000	4.3300	(867.04)	0.00	2.2513	(4.1700)	0.0000	1	(1.9188)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(500)	1.1028	(596.09)	(551.41)	0.0000	4.3300	(867.04)	0.00	0.0717	(0.1328)	0.0000	1	(0.0611)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(1,300)	1.1028	(1,549.84)	(1,433.66)	0.0000	4.3300	(867.04)	0.00	0.1864	(0.3453)	0.0000	1	(0.1589)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(1,700)	1.1028	(2,026.71)	(1,874.79)	0.0000	4.3300	(867.04)	0.00	0.2438	(0.4515)	0.0000	1	(0.2078)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(2,800)	1.1028	(3,338.11)	(3,087.88)	0.0000	4.3300	(867.04)	0.00	0.4015	(0.7437)	0.0000	1	(0.3422)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(700)	1.1028	(834.53)	(771.97)	0.0000	4.3300	(867.04)	0.00	0.1004	(0.1859)	0.0000	1	(0.0855)	02/07/2025
000544.ZK	01/16/2025	SDB3260865423	0	(300)	1.1028	(357.65)	(330.84)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0797)	0.0000	1	(0.0367)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(300)	1.1054	(357.65)	(331.62)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0799)	0.0000	1	(0.0369)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(800)	1.1054	(953.75)	(884.31)	0.0000	4.3300	(867.04)	0.00	0.1147	(0.2130)	0.0000	1	(0.0983)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(3,000)	1.1054	(3,576.55)	(3,316.18)	0.0000	4.3300	(867.04)	0.00	0.4302	(0.7987)	0.0000	1	(0.3685)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(6,700)	1.1054	(7,987.63)	(7,406.13)	0.0000	4.3300	(867.04)	0.00	0.9607	(1.7837)	0.0000	1	(0.8230)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(19,800)	1.1054	(23,605.22)	(21,886.78)	0.0000	4.3300	(867.04)	0.00	2.8392	(5.2713)	0.0000	1	(2.4321)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(4,500)	1.1054	(5,364.82)	(4,974.27)	0.0000	4.3300	(867.04)	0.00	0.6453	(1.1980)	0.0000	1	(0.5528)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(15,700)	1.1054	(18,717.27)	(17,354.67)	0.0000	4.3300	(867.04)	0.00	2.2513	(4.1798)	0.0000	1	(1.9285)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(500)	1.1054	(596.09)	(552.70)	0.0000	4.3300	(867.04)	0.00	0.0717	(0.1331)	0.0000	1	(0.0614)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(1,300)	1.1054	(1,549.84)	(1,437.01)	0.0000	4.3300	(867.04)	0.00	0.1864	(0.3461)	0.0000	1	(0.1597)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(1,700)	1.1054	(2,026.71)	(1,879.17)	0.0000	4.3300	(867.04)	0.00	0.2438	(0.4526)	0.0000	1	(0.2088)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(2,800)	1.1054	(3,338.11)	(3,095.10)	0.0000	4.3300	(867.04)	0.00	0.4015	(0.7454)	0.0000	1	(0.3439)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(700)	1.1054	(834.53)	(773.78)	0.0000	4.3300	(867.04)	0.00	0.1004	(0.1864)	0.0000	1	(0.0860)	02/07/2025
000544.ZK	01/15/2025	SDB3260865423	0	(300)	1.1054	(357.65)	(331.62)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0799)	0.0000	1	(0.0369)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(300)	1.1223	(357.65)	(336.70)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0811)	0.0000	1	(0.0381)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(800)	1.1223	(953.75)	(897.88)	0.0000	4.3300	(867.04)	0.00	0.1147	(0.2162)	0.0000	1	(0.1015)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(3,000)	1.1223	(3,576.55)	(3,367.05)	0.0000	4.3300	(867.04)	0.00	0.4302	(0.8109)	0.0000	1	(0.3808)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(6,700)	1.1223	(7,987.63)	(7,519.74)	0.0000	4.3300	(867.04)	0.00	0.9607	(1.8111)	0.0000	1	(0.8504)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(19,800)	1.1223	(23,605.22)	(22,222.53)	0.0000	4.3300	(867.04)	0.00	2.8392	(5.3522)	0.0000	1	(2.5130)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(4,500)	1.1223	(5,364.82)	(5,050.57)	0.0000	4.3300	(867.04)	0.00	0.6453	(1.2164)	0.0000	1	(0.5711)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(15,700)	1.1223	(18,717.27)	(17,620.90)	0.0000	4.3300	(867.04)	0.00	2.2513	(4.2439)	0.0000	1	(1.9926)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(500)	1.1223	(596.09)	(561.17)	0.0000	4.3300	(867.04)	0.00	0.0717	(0.1352)	0.0000	1	(0.0635)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(1,300)	1.1223	(1,549.84)	(1,459.06)	0.0000	4.3300	(867.04)	0.00	0.1864	(0.3514)	0.0000	1	(0.1650)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(1,700)	1.1223	(2,026.71)	(1,907.99)	0.0000	4.3300	(867.04)	0.00	0.2438	(0.4595)	0.0000	1	(0.2158)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(2,800)	1.1223	(3,338.11)	(3,142.58)	0.0000	4.3300	(867.04)	0.00	0.4015	(0.7569)	0.0000	1	(0.3554)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(700)	1.1223	(834.53)	(785.64)	0.0000	4.3300	(867.04)	0.00	0.1004	(0.1892)	0.0000	1	(0.0888)	02/07/2025
000544.ZK	01/14/2025	SDB3260865423	0	(300)	1.1223	(357.65)	(336.70)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0811)	0.0000	1	(0.0381)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(300)	1.1378	(357.65)	(341.35)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0822)	0.0000	1	(0.0392)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(800)	1.1378	(953.75)	(910.25)	0.0000	4.3300	(867.04)	0.00	0.1147	(0.2192)	0.0000	1	(0.1045)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(3,000)	1.1378	(3,576.55)	(3,413.45)	0.0000	4.3300	(867.04)	0.00	0.4302	(0.8221)	0.0000	1	(0.3919)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(6,700)	1.1378	(7,987.63)	(7,623.37)	0.0000	4.3300	(867.04)	0.00	0.9607	(1.8360)	0.0000	1	(0.8753)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(19,800)	1.1378	(23,605.22)	(22,528.78)	0.0000	4.3300	(867.04)	0.00	2.8392	(5.4259)	0.0000	1	(2.5867)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(4,500)	1.1378	(5,364.82)	(5,120.18)	0.0000	4.3300	(867.04)	0.00	0.6453	(1.2332)	0.0000	1	(0.5879)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(15,700)	1.1378	(18,717.27)	(17,863.73)	0.0000	4.3300	(867.04)	0.00	2.2513	(4.3024)	0.0000	1	(2.0511)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(500)	1.1378	(596.09)	(568.91)	0.0000	4.3300	(867.04)	0.00	0.0717	(0.1370)	0.0000	1	(0.0653)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(1,300)	1.1378	(1,549.84)	(1,479.16)	0.0000	4.3300	(867.04)	0.00	0.1864	(0.3562)	0.0000	1	(0.1698)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(1,700)	1.1378	(2,026.71)	(1,934.29)	0.0000	4.3300	(867.04)	0.00	0.2438	(0.4659)	0.0000	1	(0.2221)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000544.ZK	01/13/2025	SDB3260865423	0	(2,800)	1.1378	(3,338.11)	(3,185.89)	0.0000	4.3300	(867.04)	0.00	0.4015	(0.7673)	0.0000	1	(0.3658)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(700)	1.1378	(834.53)	(796.47)	0.0000	4.3300	(867.04)	0.00	0.1004	(0.1918)	0.0000	1	(0.0915)	02/07/2025
000544.ZK	01/13/2025	SDB3260865423	0	(300)	1.1378	(357.65)	(341.35)	0.0000	4.3300	(867.04)	0.00	0.0430	(0.0822)	0.0000	1	(0.0392)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(300)	1.1409	(357.65)	(342.27)	0.0000	4.3300	(867.04)	0.00	0.1291	(0.2473)	0.0000	3	(0.1182)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(800)	1.1409	(953.75)	(912.71)	0.0000	4.3300	(867.04)	0.00	0.3441	(0.6595)	0.0000	3	(0.3153)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(3,000)	1.1409	(3,576.55)	(3,422.66)	0.0000	4.3300	(867.04)	0.00	1.2905	(2.4730)	0.0000	3	(1.1824)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(6,700)	1.1409	(7,987.63)	(7,643.94)	0.0000	4.3300	(867.04)	0.00	2.8822	(5.5230)	0.0000	3	(2.6408)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(19,800)	1.1409	(23,605.22)	(22,589.56)	0.0000	4.3300	(867.04)	0.00	8.5176	(16.3217)	0.0000	3	(7.8042)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(4,500)	1.1409	(5,364.82)	(5,133.99)	0.0000	4.3300	(867.04)	0.00	1.9358	(3.7095)	0.0000	3	(1.7737)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(15,700)	1.1409	(18,717.27)	(17,911.93)	0.0000	4.3300	(867.04)	0.00	6.7538	(12.9420)	0.0000	3	(6.1881)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(500)	1.1409	(596.09)	(570.44)	0.0000	4.3300	(867.04)	0.00	0.2151	(0.4122)	0.0000	3	(0.1971)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(1,300)	1.1409	(1,549.84)	(1,483.15)	0.0000	4.3300	(867.04)	0.00	0.5592	(1.0716)	0.0000	3	(0.5124)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(1,700)	1.1409	(2,026.71)	(1,939.51)	0.0000	4.3300	(867.04)	0.00	0.7313	(1.4014)	0.0000	3	(0.6701)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(2,800)	1.1409	(3,338.11)	(3,194.48)	0.0000	4.3300	(867.04)	0.00	1.2045	(2.3081)	0.0000	3	(1.1036)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(700)	1.1409	(834.53)	(798.62)	0.0000	4.3300	(867.04)	0.00	0.3011	(0.5770)	0.0000	3	(0.2759)	02/07/2025
000544.ZK	01/10/2025	SDB3260865423	0	(300)	1.1409	(357.65)	(342.27)	0.0000	4.3300	(867.04)	0.00	0.1291	(0.2473)	0.0000	3	(0.1182)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(300)	1.1404	(357.65)	(342.12)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0826)	0.0000	1	(0.0396)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(800)	1.1404	(953.75)	(912.33)	0.0000	4.3300	(869.42)	0.00	0.1147	(0.2203)	0.0000	1	(0.1056)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(3,000)	1.1404	(3,576.55)	(3,421.23)	0.0000	4.3300	(869.42)	0.00	0.4302	(0.8262)	0.0000	1	(0.3961)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(6,700)	1.1404	(7,987.63)	(7,640.75)	0.0000	4.3300	(869.42)	0.00	0.9607	(1.8453)	0.0000	1	(0.8845)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(19,800)	1.1404	(23,605.22)	(22,580.12)	0.0000	4.3300	(869.42)	0.00	2.8392	(5.4532)	0.0000	1	(2.6140)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(4,500)	1.1404	(5,364.82)	(5,131.84)	0.0000	4.3300	(869.42)	0.00	0.6453	(1.2394)	0.0000	1	(0.5941)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(15,700)	1.1404	(18,717.27)	(17,904.44)	0.0000	4.3300	(869.42)	0.00	2.2513	(4.3240)	0.0000	1	(2.0727)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(500)	1.1404	(596.09)	(570.21)	0.0000	4.3300	(869.42)	0.00	0.0717	(0.1377)	0.0000	1	(0.0660)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(1,300)	1.1404	(1,549.84)	(1,482.53)	0.0000	4.3300	(869.42)	0.00	0.1864	(0.3580)	0.0000	1	(0.1716)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(1,700)	1.1404	(2,026.71)	(1,938.70)	0.0000	4.3300	(869.42)	0.00	0.2438	(0.4682)	0.0000	1	(0.2244)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(2,900)	1.1404	(3,457.33)	(3,307.19)	0.0000	4.3300	(869.42)	0.00	0.4158	(0.7987)	0.0000	1	(0.3829)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(700)	1.1404	(834.53)	(798.29)	0.0000	4.3300	(869.42)	0.00	0.1004	(0.1928)	0.0000	1	(0.0924)	02/07/2025
000544.ZK	01/09/2025	SDB3260865423	0	(300)	1.1404	(357.65)	(342.12)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0826)	0.0000	1	(0.0396)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(300)	1.1355	(357.65)	(340.65)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0823)	0.0000	1	(0.0393)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(800)	1.1355	(953.75)	(908.40)	0.0000	4.3300	(869.42)	0.00	0.1147	(0.2194)	0.0000	1	(0.1047)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(3,000)	1.1355	(3,576.55)	(3,406.51)	0.0000	4.3300	(869.42)	0.00	0.4302	(0.8227)	0.0000	1	(0.3925)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(6,700)	1.1355	(7,987.63)	(7,607.88)	0.0000	4.3300	(869.42)	0.00	0.9607	(1.8373)	0.0000	1	(0.8766)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(19,800)	1.1355	(23,605.22)	(22,482.98)	0.0000	4.3300	(869.42)	0.00	2.8392	(5.4297)	0.0000	1	(2.5906)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(4,500)	1.1355	(5,364.82)	(5,109.77)	0.0000	4.3300	(869.42)	0.00	0.6453	(1.2340)	0.0000	1	(0.5888)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(15,700)	1.1355	(18,717.27)	(17,827.41)	0.0000	4.3300	(869.42)	0.00	2.2513	(4.3054)	0.0000	1	(2.0541)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(500)	1.1355	(596.09)	(567.75)	0.0000	4.3300	(869.42)	0.00	0.0717	(0.1371)	0.0000	1	(0.0654)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(1,300)	1.1355	(1,549.84)	(1,476.16)	0.0000	4.3300	(869.42)	0.00	0.1864	(0.3565)	0.0000	1	(0.1701)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(1,700)	1.1355	(2,026.71)	(1,930.36)	0.0000	4.3300	(869.42)	0.00	0.2438	(0.4662)	0.0000	1	(0.2224)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(2,900)	1.1355	(3,457.33)	(3,292.96)	0.0000	4.3300	(869.42)	0.00	0.4158	(0.7953)	0.0000	1	(0.3794)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(700)	1.1355	(834.53)	(794.85)	0.0000	4.3300	(869.42)	0.00	0.1004	(0.1920)	0.0000	1	(0.0916)	02/07/2025
000544.ZK	01/08/2025	SDB3260865423	0	(300)	1.1355	(357.65)	(340.65)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0823)	0.0000	1	(0.0393)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(300)	1.1615	(357.65)	(348.44)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0842)	0.0000	1	(0.0411)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(800)	1.1615	(953.75)	(929.18)	0.0000	4.3300	(869.42)	0.00	0.1147	(0.2244)	0.0000	1	(0.1097)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(3,000)	1.1615	(3,576.55)	(3,484.44)	0.0000	4.3300	(869.42)	0.00	0.4302	(0.8415)	0.0000	1	(0.4113)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(6,700)	1.1615	(7,987.63)	(7,781.92)	0.0000	4.3300	(869.42)	0.00	0.9607	(1.8794)	0.0000	1	(0.9186)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(19,800)	1.1615	(23,605.22)	(22,997.30)	0.0000	4.3300	(869.42)	0.00	2.8392	(5.5539)	0.0000	1	(2.7148)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(4,500)	1.1615	(5,364.82)	(5,226.66)	0.0000	4.3300	(869.42)	0.00	0.6453	(1.2623)	0.0000	1	(0.6170)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(15,700)	1.1615	(18,717.27)	(18,235.24)	0.0000	4.3300	(869.42)	0.00	2.2513	(4.4039)	0.0000	1	(2.1526)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(500)	1.1615	(596.09)	(580.74)	0.0000	4.3300	(869.42)	0.00	0.0717	(0.1403)	0.0000	1	(0.0686)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(1,300)	1.1615	(1,549.84)	(1,509.92)	0.0000	4.3300	(869.42)	0.00	0.1864	(0.3647)	0.0000	1	(0.1782)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(1,700)	1.1615	(2,026.71)	(1,974.52)	0.0000	4.3300	(869.42)	0.00	0.2438	(0.4769)	0.0000	1	(0.2331)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(2,900)	1.1615	(3,457.33)	(3,368.29)	0.0000	4.3300	(869.42)	0.00	0.4158	(0.8135)	0.0000	1	(0.3976)	02/07/2025

This material is not an

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
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Equity Synthetic Interest Details AR=302310.12



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Underlier RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000544.ZK	01/07/2025	SDB3260865423	0	(700)	1.1615	(834.53)	(813.04)	0.0000	4.3300	(869.42)	0.00	0.1004	(0.1964)	0.0000	1	(0.0960)	02/07/2025
000544.ZK	01/07/2025	SDB3260865423	0	(300)	1.1615	(357.65)	(348.44)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0842)	0.0000	1	(0.0411)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(300)	1.1922	(357.65)	(357.65)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0864)	0.0000	1	(0.0434)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(800)	1.1922	(953.75)	(953.75)	0.0000	4.3300	(869.42)	0.00	0.1147	(0.2303)	0.0000	1	(0.1156)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(3,000)	1.1922	(3,576.55)	(3,576.55)	0.0000	4.3300	(869.42)	0.00	0.4302	(0.8638)	0.0000	1	(0.4336)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(6,700)	1.1922	(7,987.63)	(7,987.63)	0.0000	4.3300	(869.42)	0.00	0.9607	(1.9290)	0.0000	1	(0.9683)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(19,800)	1.1922	(23,605.22)	(23,605.22)	0.0000	4.3300	(869.42)	0.00	2.8392	(5.7008)	0.0000	1	(2.8616)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(4,500)	1.1922	(5,364.82)	(5,364.82)	0.0000	4.3300	(869.42)	0.00	0.6453	(1.2956)	0.0000	1	(0.6504)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(15,700)	1.1922	(18,717.27)	(18,717.27)	0.0000	4.3300	(869.42)	0.00	2.2513	(4.5203)	0.0000	1	(2.2690)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(500)	1.1922	(596.09)	(596.09)	0.0000	4.3300	(869.42)	0.00	0.0717	(0.1440)	0.0000	1	(0.0723)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(1,300)	1.1922	(1,549.84)	(1,549.84)	0.0000	4.3300	(869.42)	0.00	0.1864	(0.3743)	0.0000	1	(0.1879)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(1,700)	1.1922	(2,026.71)	(2,026.71)	0.0000	4.3300	(869.42)	0.00	0.2438	(0.4895)	0.0000	1	(0.2457)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(2,900)	1.1922	(3,457.33)	(3,457.33)	0.0000	4.3300	(869.42)	0.00	0.4158	(0.8350)	0.0000	1	(0.4191)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(700)	1.1922	(834.53)	(834.53)	0.0000	4.3300	(869.42)	0.00	0.1004	(0.2015)	0.0000	1	(0.1012)	02/07/2025
000544.ZK	01/06/2025	SDB3260865423	0	(300)	1.1922	(357.65)	(357.65)	0.0000	4.3300	(869.42)	0.00	0.0430	(0.0864)	0.0000	1	(0.0434)	02/07/2025
TOTAL ZHONGYUAN ENVIRONMENT-PROTECTION CO LTD CMN CLASS A SERIES NORTHBOUND												100.0310	(191.4142)	0.0000		(91.3831)	
ZHUSHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND																	
601636.SH	01/17/2025	SDB3264328858	0	(9,200)	0.7459	(6,747.26)	(6,862.45)	0.0000	4.3300	(1,800.00)	0.00	0.8115	(3.4312)	0.0000	1	(2.6197)	02/07/2025
601636.SH	01/17/2025	SDB3264328858	0	(37,700)	0.7459	(27,795.80)	(28,121.11)	0.0000	4.3300	(1,800.00)	0.00	3.3432	(14.0606)	0.0000	1	(10.7173)	02/07/2025
601636.SH	01/17/2025	SDB3264328858	0	(24,100)	0.7459	(18,463.28)	(17,976.62)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(8.9883)	0.0000	1	(6.7676)	02/07/2025
601636.SH	01/17/2025	SDB3264328858	0	(2,400)	0.7459	(1,838.67)	(1,790.20)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8951)	0.0000	1	(0.6740)	02/07/2025
601636.SH	01/16/2025	SDB3264328858	0	(24,100)	0.7248	(18,463.28)	(17,467.32)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(8.7337)	0.0000	1	(6.5129)	02/07/2025
601636.SH	01/16/2025	SDB3264328858	0	(2,400)	0.7248	(1,838.67)	(1,739.48)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8697)	0.0000	1	(0.6486)	02/07/2025
601636.SH	01/15/2025	SDB3264328858	0	(24,100)	0.7206	(18,463.28)	(17,366.77)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(8.6834)	0.0000	1	(6.4627)	02/07/2025
601636.SH	01/15/2025	SDB3264328858	0	(2,400)	0.7206	(1,838.67)	(1,729.47)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8647)	0.0000	1	(0.6436)	02/07/2025
601636.SH	01/14/2025	SDB3264328858	0	(24,100)	0.7428	(18,463.28)	(17,901.26)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(8.9506)	0.0000	1	(6.7299)	02/07/2025
601636.SH	01/14/2025	SDB3264328858	0	(2,400)	0.7428	(1,838.67)	(1,782.70)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8913)	0.0000	1	(0.6702)	02/07/2025
601636.SH	01/13/2025	SDB3264328858	0	(24,100)	0.7472	(18,463.28)	(18,007.59)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(9.0038)	0.0000	1	(6.7831)	02/07/2025
601636.SH	01/13/2025	SDB3264328858	0	(2,400)	0.7472	(1,838.67)	(1,793.29)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8966)	0.0000	1	(0.6755)	02/07/2025
601636.SH	01/10/2025	SDB3264328858	0	(24,100)	0.7538	(18,463.28)	(18,166.00)	0.0000	4.3300	(1,800.00)	0.00	6.6622	(27.2490)	0.0000	3	(20.5868)	02/07/2025
601636.SH	01/10/2025	SDB3264328858	0	(2,400)	0.7538	(1,838.67)	(1,809.06)	0.0000	4.3300	(1,800.00)	0.00	0.6635	(2.7136)	0.0000	3	(2.0501)	02/07/2025
601636.SH	01/09/2025	SDB3264328858	0	(24,100)	0.7557	(18,463.28)	(18,213.41)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(9.1067)	0.0000	1	(6.8860)	02/07/2025
601636.SH	01/09/2025	SDB3264328858	0	(2,400)	0.7557	(1,838.67)	(1,813.78)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.9069)	0.0000	1	(0.6857)	02/07/2025
601636.SH	01/08/2025	SDB3264328858	0	(24,100)	0.7416	(18,463.28)	(17,871.45)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(8.9357)	0.0000	1	(6.7150)	02/07/2025
601636.SH	01/08/2025	SDB3264328858	0	(2,400)	0.7416	(1,838.67)	(1,779.73)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.8899)	0.0000	1	(0.6687)	02/07/2025
601636.SH	01/07/2025	SDB3264328858	0	(24,100)	0.7584	(18,463.28)	(18,276.91)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(9.1385)	0.0000	1	(6.9177)	02/07/2025
601636.SH	01/07/2025	SDB3264328858	0	(2,400)	0.7584	(1,838.67)	(1,820.11)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.9101)	0.0000	1	(0.6889)	02/07/2025
601636.SH	01/06/2025	SDB3264328858	0	(24,100)	0.7661	(18,463.28)	(18,463.28)	0.0000	4.3300	(1,800.00)	0.00	2.2207	(9.2316)	0.0000	1	(7.0109)	02/07/2025
601636.SH	01/06/2025	SDB3264328858	0	(2,400)	0.7661	(1,838.67)	(1,838.67)	0.0000	4.3300	(1,800.00)	0.00	0.2212	(0.9193)	0.0000	1	(0.6982)	02/07/2025
TOTAL ZHUSHOU KIBING GROUP CO.LTD. CMN CLASS A SERIES NORTHBOUND												33.4572	(136.2704)	0.0000		(102.8132)	
ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND																	
002758.ZK	01/17/2025	SDB3265465926	0	(11,100)	1.1815	(12,797.88)	(13,114.55)	0.0000	4.3300	(1,750.00)	0.00	1.5393	(6.3751)	0.0000	1	(4.8358)	02/07/2025
002758.ZK	01/17/2025	SDB3265465926	0	(5,200)	1.1815	(5,975.38)	(6,143.75)	0.0000	4.3300	(1,750.00)	0.00	0.7187	(2.9865)	0.0000	1	(2.2678)	02/07/2025
002758.ZK	01/16/2025	SDB3265465926	0	(11,100)	1.1327	(12,797.88)	(12,573.33)	0.0000	4.3300	(1,750.00)	0.00	1.5393	(6.1120)	0.0000	1	(4.5727)	02/07/2025
002758.ZK	01/16/2025	SDB3265465926	0	(5,200)	1.1327	(5,975.38)	(5,890.21)	0.0000	4.3300	(1,750.00)	0.00	0.7187	(2.8633)	0.0000	1	(2.1446)	02/07/2025
002758.ZK	01/15/2025	SDB3265465926	0	(11,100)	1.1530	(12,797.88)	(12,797.88)	0.0000	4.3300	(1,750.00)	0.00	1.5393	(6.2212)	0.0000	1	(4.6819)	02/07/2025
002758.ZK	01/15/2025	SDB3265465926	0	(5,200)	1.1491	(5,975.38)	(5,975.38)	0.0000	4.3300	(1,750.00)	0.00	0.7187	(2.9047)	0.0000	1	(2.1860)	02/07/2025
TOTAL ZJAMP GROUP CO LTD CMN CLASS A SERIES NORTHBOUND												6.7740	(27.4629)	0.0000		(20.6889)	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND																	
000157.ZK	01/17/2025	SDB3265057961	0	(101,600)	0.9637	(99,282.40)	(97,912.43)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(39.4370)	0.0000	1	(27.4955)	02/07/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 17, 2025
Run Date: Jan 19, 2025 05:07 AM EST

Equity Synthetic Interest Details AR=302310.12

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Underlyer RIC	Date	Contract ID	TD Quantity	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM Total Notional	Benchmark Rate %	Spread (bps)	MTM Spread (bps)	Benchmark Rate Accrual	Spread Accrual	Compounding/ MTM Accrual	Funding Days	Total Accrual	Payment Date
066831553 (Cont.)																	
USD (Cont.)																	
Short (Cont.)																	
ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)																	
000157.ZK	01/16/2025	SDB3265057961	0	(101,600)	0.8988	(99,282.40)	(91,322.45)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(36.7827)	0.0000	1	(24.8412)	02/07/2025
000157.ZK	01/15/2025	SDB3265057961	0	(101,600)	0.9150	(99,282.40)	(92,968.27)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(37.4456)	0.0000	1	(25.5041)	02/07/2025
000157.ZK	01/14/2025	SDB3265057961	0	(101,600)	0.9333	(99,282.40)	(94,818.30)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(38.1907)	0.0000	1	(26.2492)	02/07/2025
000157.ZK	01/13/2025	SDB3265057961	0	(101,600)	0.9446	(99,282.40)	(95,966.48)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(38.6532)	0.0000	1	(26.7117)	02/07/2025
000157.ZK	01/10/2025	SDB3265057961	0	(101,600)	0.9487	(99,282.40)	(96,387.31)	0.0000	4.3300	(1,450.00)	0.00	35.8244	(116.4680)	0.0000	3	(80.6436)	02/07/2025
000157.ZK	01/09/2025	SDB3265057961	0	(101,600)	0.9610	(99,282.40)	(97,636.58)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(39.3258)	0.0000	1	(27.3844)	02/07/2025
000157.ZK	01/08/2025	SDB3265057961	0	(101,600)	0.9569	(99,282.40)	(97,224.19)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(39.1597)	0.0000	1	(27.2183)	02/07/2025
000157.ZK	01/07/2025	SDB3265057961	0	(101,600)	0.9772	(99,282.40)	(99,282.40)	0.0000	4.3300	(1,450.00)	0.00	11.9415	(39.9887)	0.0000	1	(28.0473)	02/07/2025
TOTAL ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND												131.3561	(425.4514)	0.0000		(294.0952)	
TOTAL USD												(4,117.4272)	(240,258.9828)	0.0000		(244,376.4100)	

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